

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Interest Settlement Details

Underlier RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553																
NZD																
Short																
INFRATIL LIMITED CMN																
IFT.NZ	01/03/2025	SDB3260121440	(868.00)	12.6900	(10,981.70)	(11,014.92)	0.0000	4.2500	(35.0000)	0.0000	3.8361	(0.3169)	0.0000	3	3.5192	01/06/2025
IFT.NZ	01/03/2025	SDB3260121440	(5,515.00)	12.6900	(70,180.49)	(69,985.35)	0.0000	4.2500	(35.0000)	0.0000	24.5151	(2.0133)	0.0000	3	22.5018	01/06/2025
IFT.NZ	01/03/2025	SDB3260121440	(5,808.00)	12.6900	(72,320.93)	(73,703.52)	0.0000	4.2500	(35.0000)	0.0000	25.2628	(2.1202)	0.0000	3	23.1426	01/06/2025
IFT.NZ	01/03/2025	SDB3260121440	(873.00)	12.6900	(10,617.16)	(11,078.37)	0.0000	4.2500	(35.0000)	0.0000	3.7087	(0.3187)	0.0000	3	3.3900	01/06/2025
IFT.NZ	01/03/2025	SDB3260121440	(798.00)	12.6900	(9,680.57)	(10,126.62)	0.0000	4.2500	(35.0000)	0.0000	3.3816	(0.2913)	0.0000	3	3.0903	01/06/2025
IFT.NZ	01/03/2025	SDB3260121440	(2,661.00)	12.6900	(31,959.11)	(33,768.09)	0.0000	4.2500	(35.0000)	0.0000	11.1638	(0.9714)	0.0000	3	10.1924	01/06/2025
IFT.NZ	01/03/2025	SDB3260121440	(1,510.00)	12.6900	(18,329.48)	(19,161.90)	0.0000	4.2500	(35.0000)	0.0000	6.4028	(0.5512)	0.0000	3	5.8515	01/06/2025
IFT.NZ	01/03/2025	SDB3260121440	(8,649.00)	12.6900	(105,577.29)	(109,755.81)	0.0000	4.2500	(35.0000)	0.0000	36.8797	(3.1574)	0.0000	3	33.7224	01/06/2025
IFT.NZ	01/03/2025	SDB3260121440	(3,402.00)	12.6900	(42,436.46)	(43,171.38)	0.0000	4.2500	(35.0000)	0.0000	14.8237	(1.2419)	0.0000	3	13.5818	01/06/2025
IFT.NZ	01/03/2025	SDB3260121440	(1,989.00)	12.6900	(24,955.22)	(25,240.41)	0.0000	4.2500	(35.0000)	0.0000	8.7172	(0.7261)	0.0000	3	7.9911	01/06/2025
IFT.NZ	01/03/2025	SDB3260121440	(3,773.00)	12.6900	(47,634.40)	(47,879.37)	0.0000	4.2500	(35.0000)	0.0000	16.6394	(1.3774)	0.0000	3	15.2621	01/06/2025
IFT.NZ	01/03/2025	SDB3260121440	(4,585.00)	12.6900	(57,020.54)	(58,183.65)	0.0000	4.2500	(35.0000)	0.0000	19.9181	(1.6738)	0.0000	3	18.2444	01/06/2025
IFT.NZ	01/03/2025	SDB3260121440	(16,245.00)	12.6900	(205,027.33)	(206,149.05)	0.0000	4.2500	(35.0000)	0.0000	71.6191	(5.9303)	0.0000	3	65.6888	01/06/2025
IFT.NZ	01/03/2025	SDB3260121440	(89.00)	12.6900	(1,143.65)	(1,129.41)	0.0000	4.2500	(35.0000)	0.0000	0.3995	(0.0325)	0.0000	3	0.3670	01/06/2025
IFT.NZ	01/03/2025	SDB3260121440	(1,951.00)	12.6900	(25,070.35)	(24,758.19)	0.0000	4.2500	(35.0000)	0.0000	8.7575	(0.7122)	0.0000	3	8.0452	01/06/2025
IFT.NZ	01/03/2025	SDB3260121440	(125.00)	12.6900	(1,606.25)	(1,586.25)	0.0000	4.2500	(35.0000)	0.0000	0.5611	(0.0456)	0.0000	3	0.5155	01/06/2025
IFT.NZ	01/03/2025	SDB3260121440	(1,152.00)	12.6900	(14,803.20)	(14,618.88)	0.0000	4.2500	(35.0000)	0.0000	5.1710	(0.4205)	0.0000	3	4.7504	01/06/2025
IFT.NZ	01/03/2025	SDB3260121440	(2,117.00)	12.6900	(27,203.45)	(26,864.73)	0.0000	4.2500	(35.0000)	0.0000	9.5026	(0.7728)	0.0000	3	8.7298	01/06/2025
IFT.NZ	01/03/2025	SDB3260121440	(6,865.00)	12.6900	(88,215.25)	(87,116.85)	0.0000	4.2500	(35.0000)	0.0000	30.8149	(2.5061)	0.0000	3	28.3088	01/06/2025
IFT.NZ	01/03/2025	SDB3260121440	(337.00)	12.6900	(4,330.45)	(4,276.53)	0.0000	4.2500	(35.0000)	0.0000	1.5127	(0.1230)	0.0000	3	1.3897	01/06/2025
IFT.NZ	01/03/2025	SDB3260121440	(132.00)	12.6900	(1,696.20)	(1,675.08)	0.0000	4.2500	(35.0000)	0.0000	0.5925	(0.0482)	0.0000	3	0.5443	01/06/2025
IFT.NZ	01/03/2025	SDB3260121440	(515.00)	12.6900	(6,617.75)	(6,535.35)	0.0000	4.2500	(35.0000)	0.0000	2.3117	(0.1880)	0.0000	3	2.1237	01/06/2025
IFT.NZ	01/03/2025	SDB3260121440	(150.00)	12.6900	(1,927.50)	(1,903.50)	0.0000	4.2500	(35.0000)	0.0000	0.6733	(0.0548)	0.0000	3	0.6185	01/06/2025
IFT.NZ	01/03/2025	SDB3260121440	(2,635.00)	12.6900	(33,859.75)	(33,438.15)	0.0000	4.2500	(35.0000)	0.0000	11.8277	(0.9619)	0.0000	3	10.8658	01/06/2025
IFT.NZ	01/03/2025	SDB3260121440	(2,679.00)	12.6900	(34,425.15)	(33,996.51)	0.0000	4.2500	(35.0000)	0.0000	12.0252	(0.9780)	0.0000	3	11.0472	01/06/2025
IFT.NZ	01/03/2025	SDB3260121440	(659.00)	12.6900	(8,468.15)	(8,362.71)	0.0000	4.2500	(35.0000)	0.0000	2.9581	(0.2406)	0.0000	3	2.7175	01/06/2025
IFT.NZ	01/03/2025	SDB3260121440	(626.00)	12.6900	(8,044.10)	(7,943.94)	0.0000	4.2500	(35.0000)	0.0000	2.8099	(0.2285)	0.0000	3	2.5814	01/06/2025
IFT.NZ	01/03/2025	SDB3260121440	(24,751.00)	12.6900	(318,050.35)	(314,090.19)	0.0000	4.2500	(35.0000)	0.0000	111.0998	(9.0355)	0.0000	3	102.0643	01/06/2025
IFT.NZ	01/03/2025	SDB3260121440	(166.00)	12.6900	(2,133.10)	(2,106.54)	0.0000	4.2500	(35.0000)	0.0000	0.7451	(0.0606)	0.0000	3	0.6845	01/06/2025
IFT.NZ	01/03/2025	SDB3260121440	(133.00)	12.6900	(1,709.05)	(1,687.77)	0.0000	4.2500	(35.0000)	0.0000	0.5970	(0.0486)	0.0000	3	0.5484	01/06/2025
IFT.NZ	01/03/2025	SDB3260121440	(1,651.00)	12.6900	(21,215.35)	(20,951.19)	0.0000	4.2500	(35.0000)	0.0000	7.4108	(0.6027)	0.0000	3	6.8081	01/06/2025
IFT.NZ	01/03/2025	SDB3260121440	(137.00)	12.6900	(1,760.45)	(1,738.53)	0.0000	4.2500	(35.0000)	0.0000	0.6150	(0.0500)	0.0000	3	0.5649	01/06/2025
IFT.NZ	01/03/2025	SDB3260121440	(14,337.00)	12.6900	(184,230.45)	(181,936.53)	0.0000	4.2500	(35.0000)	0.0000	64.3545	(5.2338)	0.0000	3	59.1207	01/06/2025
IFT.NZ	01/03/2025	SDB3260121440	(2,366.00)	12.6900	(30,403.10)	(30,024.54)	0.0000	4.2500	(35.0000)	0.0000	10.6203	(0.8637)	0.0000	3	9.7565	01/06/2025
IFT.NZ	01/03/2025	SDB3260121440	(424.00)	12.6900	(5,448.40)	(5,380.56)	0.0000	4.2500	(35.0000)	0.0000	1.9032	(0.1548)	0.0000	3	1.7484	01/06/2025
IFT.NZ	01/03/2025	SDB3260121440	(2,717.00)	12.6900	(34,913.45)	(34,478.73)	0.0000	4.2500	(35.0000)	0.0000	12.1958	(0.9919)	0.0000	3	11.2039	01/06/2025
IFT.NZ	01/03/2025	SDB3260121440	(257.00)	12.6900	(3,302.45)	(3,261.33)	0.0000	4.2500	(35.0000)	0.0000	1.1536	(0.0938)	0.0000	3	1.0598	01/06/2025
IFT.NZ	01/03/2025	SDB3260121440	(10,716.00)	12.6900	(137,700.60)	(135,986.04)	0.0000	4.2500	(35.0000)	0.0000	48.1009	(3.9119)	0.0000	3	44.1890	01/06/2025
IFT.NZ	01/03/2025	SDB3260121440	(4,482.00)	12.6900	(57,593.70)	(56,876.58)	0.0000	4.2500	(35.0000)	0.0000	20.1183	(1.6362)	0.0000	3	18.4822	01/06/2025
IFT.NZ	12/31/2024	SDB3260121440	(5,515.00)	12.7200	(70,180.49)	(70,150.80)	0.0000	4.2500	(35.0000)	0.0000	24.5151	(2.0180)	0.0000	3	22.4971	01/06/2025
IFT.NZ	12/31/2024	SDB3260121440	(5,808.00)	12.7200	(72,320.93)	(73,877.76)	0.0000	4.2500	(35.0000)	0.0000	25.2628	(2.1253)	0.0000	3	23.1375	01/06/2025
IFT.NZ	12/31/2024	SDB3260121440	(873.00)	12.7200	(10,617.16)	(11,104.56)	0.0000	4.2500	(35.0000)	0.0000	3.7087	(0.3194)	0.0000	3	3.3893	01/06/2025
IFT.NZ	12/31/2024	SDB3260121440	(798.00)	12.7200	(9,680.57)	(10,150.56)	0.0000	4.2500	(35.0000)	0.0000	3.3816	(0.2920)	0.0000	3	3.0896	01/06/2025
IFT.NZ	12/31/2024	SDB3260121440	(2,661.00)	12.7200	(31,959.11)	(33,847.92)	0.0000	4.2500	(35.0000)	0.0000	11.1638	(0.9737)	0.0000	3	10.1901	01/06/2025
IFT.NZ	12/31/2024	SDB3260121440	(1,510.00)	12.7200	(18,329.48)	(19,207.20)	0.0000	4.2500	(35.0000)	0.0000	6.4028	(0.5525)	0.0000	3	5.8502	01/06/2025
IFT.NZ	12/31/2024	SDB3260121440	(8,649.00)	12.7200	(105,577.29)	(110,015.28)	0.0000	4.2500	(35.0000)	0.0000	36.8797	(3.1648)	0.0000	3	33.7149	01/06/2025
IFT.NZ	12/31/2024	SDB3260121440	(3,402.00)	12.7200	(42,436.46)	(43,273.44)	0.0000	4.2500	(35.0000)	0.0000	14.8237	(1.2449)	0.0000	3	13.5788	01/06/2025
IFT.NZ	12/31/2024	SDB3260121440	(1,989.00)	12.7200	(24,955.22)	(25,300.08)	0.0000	4.2500	(35.0000)	0.0000	8.7172	(0.7278)	0.0000	3	7.9894	01/06/2025

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
NZD (Cont.)																
Short (Cont.)																
INFRATIL LIMITED CMN (Cont.)																
IFT.NZ	12/31/2024	SDB3260121440	(3,773.00)	12.7200	(47,634.40)	(47,992.56)	0.0000	4.2500	(35.0000)	0.0000	16.6394	(1.3806)	0.0000	3	15.2588	01/06/2025
IFT.NZ	12/31/2024	SDB3260121440	(4,585.00)	12.7200	(57,020.54)	(58,321.20)	0.0000	4.2500	(35.0000)	0.0000	19.9181	(1.6777)	0.0000	3	18.2404	01/06/2025
IFT.NZ	12/31/2024	SDB3260121440	(16,245.00)	12.7200	(205,027.33)	(206,636.40)	0.0000	4.2500	(35.0000)	0.0000	71.6191	(5.9443)	0.0000	3	65.6748	01/06/2025
IFT.NZ	12/31/2024	SDB3260121440	(89.00)	12.7200	(1,143.65)	(1,132.08)	0.0000	4.2500	(35.0000)	0.0000	0.3995	(0.0326)	0.0000	3	0.3669	01/06/2025
IFT.NZ	12/31/2024	SDB3260121440	(1,951.00)	12.7200	(25,070.35)	(24,816.72)	0.0000	4.2500	(35.0000)	0.0000	8.7575	(0.7139)	0.0000	3	8.0435	01/06/2025
IFT.NZ	12/31/2024	SDB3260121440	(125.00)	12.7200	(1,606.25)	(1,590.00)	0.0000	4.2500	(35.0000)	0.0000	0.5611	(0.0457)	0.0000	3	0.5153	01/06/2025
IFT.NZ	12/31/2024	SDB3260121440	(1,152.00)	12.7200	(14,803.20)	(14,653.44)	0.0000	4.2500	(35.0000)	0.0000	5.1710	(0.4215)	0.0000	3	4.7494	01/06/2025
IFT.NZ	12/31/2024	SDB3260121440	(2,117.00)	12.7200	(27,203.45)	(26,928.24)	0.0000	4.2500	(35.0000)	0.0000	9.5026	(0.7746)	0.0000	3	8.7279	01/06/2025
IFT.NZ	12/31/2024	SDB3260121440	(6,865.00)	12.7200	(88,215.25)	(87,322.80)	0.0000	4.2500	(35.0000)	0.0000	30.8149	(2.5120)	0.0000	3	28.3029	01/06/2025
IFT.NZ	12/31/2024	SDB3260121440	(337.00)	12.7200	(4,330.45)	(4,286.64)	0.0000	4.2500	(35.0000)	0.0000	1.5127	(0.1233)	0.0000	3	1.3894	01/06/2025
IFT.NZ	12/31/2024	SDB3260121440	(132.00)	12.7200	(1,696.20)	(1,679.04)	0.0000	4.2500	(35.0000)	0.0000	0.5925	(0.0483)	0.0000	3	0.5442	01/06/2025
IFT.NZ	12/31/2024	SDB3260121440	(515.00)	12.7200	(6,617.75)	(6,550.80)	0.0000	4.2500	(35.0000)	0.0000	2.3117	(0.1884)	0.0000	3	2.1232	01/06/2025
IFT.NZ	12/31/2024	SDB3260121440	(150.00)	12.7200	(1,927.50)	(1,908.00)	0.0000	4.2500	(35.0000)	0.0000	0.6733	(0.0549)	0.0000	3	0.6184	01/06/2025
IFT.NZ	12/31/2024	SDB3260121440	(2,635.00)	12.7200	(33,859.75)	(33,517.20)	0.0000	4.2500	(35.0000)	0.0000	11.8277	(0.9642)	0.0000	3	10.8635	01/06/2025
IFT.NZ	12/31/2024	SDB3260121440	(2,679.00)	12.7200	(34,425.15)	(34,076.88)	0.0000	4.2500	(35.0000)	0.0000	12.0252	(0.9803)	0.0000	3	11.0449	01/06/2025
IFT.NZ	12/31/2024	SDB3260121440	(659.00)	12.7200	(8,468.15)	(8,382.48)	0.0000	4.2500	(35.0000)	0.0000	2.9581	(0.2411)	0.0000	3	2.7169	01/06/2025
IFT.NZ	12/31/2024	SDB3260121440	(626.00)	12.7200	(8,044.10)	(7,962.72)	0.0000	4.2500	(35.0000)	0.0000	2.8099	(0.2291)	0.0000	3	2.5809	01/06/2025
IFT.NZ	12/31/2024	SDB3260121440	(24,751.00)	12.7200	(318,050.35)	(314,832.72)	0.0000	4.2500	(35.0000)	0.0000	111.0998	(9.0568)	0.0000	3	102.0429	01/06/2025
IFT.NZ	12/31/2024	SDB3260121440	(166.00)	12.7200	(2,133.10)	(2,111.52)	0.0000	4.2500	(35.0000)	0.0000	0.7451	(0.0607)	0.0000	3	0.6844	01/06/2025
IFT.NZ	12/31/2024	SDB3260121440	(133.00)	12.7200	(1,709.05)	(1,691.76)	0.0000	4.2500	(35.0000)	0.0000	0.5970	(0.0487)	0.0000	3	0.5483	01/06/2025
IFT.NZ	12/31/2024	SDB3260121440	(1,651.00)	12.7200	(21,215.35)	(21,000.72)	0.0000	4.2500	(35.0000)	0.0000	7.4108	(0.6041)	0.0000	3	6.8067	01/06/2025
IFT.NZ	12/31/2024	SDB3260121440	(137.00)	12.7200	(1,760.45)	(1,742.64)	0.0000	4.2500	(35.0000)	0.0000	0.6150	(0.0501)	0.0000	3	0.5648	01/06/2025
IFT.NZ	12/31/2024	SDB3260121440	(14,337.00)	12.7200	(184,230.45)	(182,366.64)	0.0000	4.2500	(35.0000)	0.0000	64.3545	(5.2462)	0.0000	3	59.1083	01/06/2025
IFT.NZ	12/31/2024	SDB3260121440	(2,366.00)	12.7200	(30,403.10)	(30,095.52)	0.0000	4.2500	(35.0000)	0.0000	10.6203	(0.8658)	0.0000	3	9.7545	01/06/2025
IFT.NZ	12/31/2024	SDB3260121440	(424.00)	12.7200	(5,448.40)	(5,393.28)	0.0000	4.2500	(35.0000)	0.0000	1.9032	(0.1551)	0.0000	3	1.7481	01/06/2025
IFT.NZ	12/31/2024	SDB3260121440	(2,717.00)	12.7200	(34,913.45)	(34,560.24)	0.0000	4.2500	(35.0000)	0.0000	12.1958	(0.9942)	0.0000	3	11.2016	01/06/2025
IFT.NZ	12/31/2024	SDB3260121440	(257.00)	12.7200	(3,302.45)	(3,269.04)	0.0000	4.2500	(35.0000)	0.0000	1.1536	(0.0940)	0.0000	3	1.0596	01/06/2025
IFT.NZ	12/31/2024	SDB3260121440	(10,716.00)	12.7200	(137,700.60)	(136,307.52)	0.0000	4.2500	(35.0000)	0.0000	48.1009	(3.9212)	0.0000	3	44.1797	01/06/2025
IFT.NZ	12/31/2024	SDB3260121440	(4,482.00)	12.7200	(57,593.70)	(57,011.04)	0.0000	4.2500	(35.0000)	0.0000	20.1183	(1.6400)	0.0000	3	18.4783	01/06/2025
IFT.NZ	12/30/2024	SDB3260121440	(5,808.00)	12.6400	(72,320.93)	(73,413.12)	0.0000	4.2500	(35.0000)	0.0000	8.4209	(0.7040)	0.0000	1	7.7170	01/06/2025
IFT.NZ	12/30/2024	SDB3260121440	(873.00)	12.6400	(10,617.16)	(11,034.72)	0.0000	4.2500	(35.0000)	0.0000	1.2362	(0.1058)	0.0000	1	1.1304	01/06/2025
IFT.NZ	12/30/2024	SDB3260121440	(798.00)	12.6400	(9,680.57)	(10,086.72)	0.0000	4.2500	(35.0000)	0.0000	1.1272	(0.0967)	0.0000	1	1.0305	01/06/2025
IFT.NZ	12/30/2024	SDB3260121440	(2,661.00)	12.6400	(31,959.11)	(33,635.04)	0.0000	4.2500	(35.0000)	0.0000	3.7213	(0.3225)	0.0000	1	3.3987	01/06/2025
IFT.NZ	12/30/2024	SDB3260121440	(1,510.00)	12.6400	(18,329.48)	(19,086.40)	0.0000	4.2500	(35.0000)	0.0000	2.1343	(0.1830)	0.0000	1	1.9512	01/06/2025
IFT.NZ	12/30/2024	SDB3260121440	(8,649.00)	12.6400	(105,577.29)	(109,323.36)	0.0000	4.2500	(35.0000)	0.0000	12.2932	(1.0483)	0.0000	1	11.2449	01/06/2025
IFT.NZ	12/30/2024	SDB3260121440	(3,402.00)	12.6400	(42,436.46)	(43,001.28)	0.0000	4.2500	(35.0000)	0.0000	4.9412	(0.4123)	0.0000	1	4.5289	01/06/2025
IFT.NZ	12/30/2024	SDB3260121440	(1,989.00)	12.6400	(24,955.22)	(25,140.96)	0.0000	4.2500	(35.0000)	0.0000	2.9057	(0.2411)	0.0000	1	2.6647	01/06/2025
IFT.NZ	12/30/2024	SDB3260121440	(3,773.00)	12.6400	(47,634.40)	(47,690.72)	0.0000	4.2500	(35.0000)	0.0000	5.5465	(0.4573)	0.0000	1	5.0892	01/06/2025
IFT.NZ	12/30/2024	SDB3260121440	(4,585.00)	12.6400	(57,020.54)	(57,954.40)	0.0000	4.2500	(35.0000)	0.0000	6.6394	(0.5557)	0.0000	1	6.0837	01/06/2025
IFT.NZ	12/30/2024	SDB3260121440	(16,245.00)	12.6400	(205,027.33)	(205,336.80)	0.0000	4.2500	(35.0000)	0.0000	23.8730	(1.9690)	0.0000	1	21.9041	01/06/2025
IFT.NZ	12/30/2024	SDB3260121440	(89.00)	12.6400	(1,143.65)	(1,124.96)	0.0000	4.2500	(35.0000)	0.0000	0.1332	(0.0108)	0.0000	1	0.1224	01/06/2025
IFT.NZ	12/30/2024	SDB3260121440	(1,951.00)	12.6400	(25,070.35)	(24,660.64)	0.0000	4.2500	(35.0000)	0.0000	2.9192	(0.2365)	0.0000	1	2.6827	01/06/2025
IFT.NZ	12/30/2024	SDB3260121440	(125.00)	12.6400	(1,606.25)	(1,580.00)	0.0000	4.2500	(35.0000)	0.0000	0.1870	(0.0152)	0.0000	1	0.1719	01/06/2025
IFT.NZ	12/30/2024	SDB3260121440	(1,152.00)	12.6400	(14,803.20)	(14,561.28)	0.0000	4.2500	(35.0000)	0.0000	1.7237	(0.1396)	0.0000	1	1.5840	01/06/2025
IFT.NZ	12/30/2024	SDB3260121440	(2,117.00)	12.6400	(27,203.45)	(26,758.88)	0.0000	4.2500	(35.0000)	0.0000	3.1675	(0.2566)	0.0000	1	2.9109	01/06/2025
IFT.NZ	12/30/2024	SDB3260121440	(6,865.00)	12.6400	(88,215.25)	(86,773.60)	0.0000	4.2500	(35.0000)	0.0000	10.2716	(0.8321)	0.0000	1	9.4396	01/06/2025
IFT.NZ	12/30/2024	SDB3260121440	(337.00)	12.6400	(4,330.45)	(4,259.68)	0.0000	4.2500	(35.0000)	0.0000	0.5042	(0.0408)	0.0000	1	0.4634	01/06/2025
IFT.NZ	12/30/2024	SDB3260121440	(132.00)	12.6400	(1,696.20)	(1,668.48)	0.0000	4.2500	(35.0000)	0.0000	0.1975	(0.0160)	0.0000	1	0.1815	01/06/2025
IFT.NZ	12/30/2024	SDB3260121440	(515.00)	12.6400	(6,617.75)	(6,509.60)	0.0000	4.2500	(35.0000)	0.0000	0.7706	(0.0624)	0.0000	1	0.7081	01/06/2025
IFT.NZ	12/30/2024	SDB3260121440	(150.00)	12.6400	(1,927.50)	(1,896.00)	0.0000	4.2500	(35.0000)	0.0000	0.2244	(0.0182)	0.0000	1	0.2063	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
NZD (Cont.)																
Short (Cont.)																
INFRATIL LIMITED CMN (Cont.)																
IFT.NZ	12/30/2024	SDB3260121440	(2,635.00)	12.6400	(33,859.75)	(33,306.40)	0.0000	4.2500	(35.0000)	0.0000	3.9426	(0.3194)	0.0000	1	3.6232	01/06/2025
IFT.NZ	12/30/2024	SDB3260121440	(2,679.00)	12.6400	(34,425.15)	(33,862.56)	0.0000	4.2500	(35.0000)	0.0000	4.0084	(0.3247)	0.0000	1	3.6837	01/06/2025
IFT.NZ	12/30/2024	SDB3260121440	(659.00)	12.6400	(8,468.15)	(8,329.76)	0.0000	4.2500	(35.0000)	0.0000	0.9860	(0.0799)	0.0000	1	0.9061	01/06/2025
IFT.NZ	12/30/2024	SDB3260121440	(626.00)	12.6400	(8,044.10)	(7,912.64)	0.0000	4.2500	(35.0000)	0.0000	0.9366	(0.0759)	0.0000	1	0.8608	01/06/2025
IFT.NZ	12/30/2024	SDB3260121440	(24,751.00)	12.6400	(318,050.35)	(312,852.64)	0.0000	4.2500	(35.0000)	0.0000	37.0333	(3.0000)	0.0000	1	34.0333	01/06/2025
IFT.NZ	12/30/2024	SDB3260121440	(166.00)	12.6400	(2,133.10)	(2,098.24)	0.0000	4.2500	(35.0000)	0.0000	0.2484	(0.0201)	0.0000	1	0.2283	01/06/2025
IFT.NZ	12/30/2024	SDB3260121440	(133.00)	12.6400	(1,709.05)	(1,681.12)	0.0000	4.2500	(35.0000)	0.0000	0.1990	(0.0161)	0.0000	1	0.1829	01/06/2025
IFT.NZ	12/30/2024	SDB3260121440	(1,651.00)	12.6400	(21,215.35)	(20,868.64)	0.0000	4.2500	(35.0000)	0.0000	2.4703	(0.2001)	0.0000	1	2.2702	01/06/2025
IFT.NZ	12/30/2024	SDB3260121440	(137.00)	12.6400	(1,760.45)	(1,731.68)	0.0000	4.2500	(35.0000)	0.0000	0.2050	(0.0166)	0.0000	1	0.1884	01/06/2025
IFT.NZ	12/30/2024	SDB3260121440	(14,337.00)	12.6400	(184,230.45)	(181,219.68)	0.0000	4.2500	(35.0000)	0.0000	21.4515	(1.7377)	0.0000	1	19.7138	01/06/2025
IFT.NZ	12/30/2024	SDB3260121440	(2,366.00)	12.6400	(30,403.10)	(29,906.24)	0.0000	4.2500	(35.0000)	0.0000	3.5401	(0.2868)	0.0000	1	3.2533	01/06/2025
IFT.NZ	12/30/2024	SDB3260121440	(424.00)	12.6400	(5,448.40)	(5,359.36)	0.0000	4.2500	(35.0000)	0.0000	0.6344	(0.0514)	0.0000	1	0.5830	01/06/2025
IFT.NZ	12/30/2024	SDB3260121440	(2,717.00)	12.6400	(34,913.45)	(34,342.88)	0.0000	4.2500	(35.0000)	0.0000	4.0653	(0.3293)	0.0000	1	3.7359	01/06/2025
IFT.NZ	12/30/2024	SDB3260121440	(257.00)	12.6400	(3,302.45)	(3,248.48)	0.0000	4.2500	(35.0000)	0.0000	0.3845	(0.0311)	0.0000	1	0.3534	01/06/2025
IFT.NZ	12/30/2024	SDB3260121440	(10,716.00)	12.6400	(137,700.60)	(135,450.24)	0.0000	4.2500	(35.0000)	0.0000	16.0336	(1.2988)	0.0000	1	14.7348	01/06/2025
IFT.NZ	12/30/2024	SDB3260121440	(4,482.00)	12.6400	(57,593.70)	(56,652.48)	0.0000	4.2500	(35.0000)	0.0000	6.7061	(0.5432)	0.0000	1	6.1629	01/06/2025
IFT.NZ	12/27/2024	SDB3260121440	(5,808.00)	12.6000	(72,320.93)	(73,180.80)	0.0000	4.2500	(35.0000)	0.0000	25.2628	(2.1052)	0.0000	3	23.1576	01/06/2025
IFT.NZ	12/27/2024	SDB3260121440	(873.00)	12.6000	(10,617.16)	(10,999.80)	0.0000	4.2500	(35.0000)	0.0000	3.7087	(0.3164)	0.0000	3	3.3923	01/06/2025
IFT.NZ	12/27/2024	SDB3260121440	(798.00)	12.6000	(9,680.57)	(10,054.80)	0.0000	4.2500	(35.0000)	0.0000	3.3816	(0.2892)	0.0000	3	3.0923	01/06/2025
IFT.NZ	12/27/2024	SDB3260121440	(2,661.00)	12.6000	(31,959.11)	(33,528.60)	0.0000	4.2500	(35.0000)	0.0000	11.1638	(0.9645)	0.0000	3	10.1993	01/06/2025
IFT.NZ	12/27/2024	SDB3260121440	(1,510.00)	12.6000	(18,329.48)	(19,026.00)	0.0000	4.2500	(35.0000)	0.0000	6.4028	(0.5473)	0.0000	3	5.8554	01/06/2025
IFT.NZ	12/27/2024	SDB3260121440	(8,649.00)	12.6000	(105,577.29)	(108,977.40)	0.0000	4.2500	(35.0000)	0.0000	36.8797	(3.1350)	0.0000	3	33.7448	01/06/2025
IFT.NZ	12/27/2024	SDB3260121440	(3,402.00)	12.6000	(42,436.46)	(42,865.20)	0.0000	4.2500	(35.0000)	0.0000	14.8237	(1.2331)	0.0000	3	13.5906	01/06/2025
IFT.NZ	12/27/2024	SDB3260121440	(1,989.00)	12.6000	(24,955.22)	(25,061.40)	0.0000	4.2500	(35.0000)	0.0000	8.7172	(0.7209)	0.0000	3	7.9963	01/06/2025
IFT.NZ	12/27/2024	SDB3260121440	(3,773.00)	12.6000	(47,634.40)	(47,539.80)	0.0000	4.2500	(35.0000)	0.0000	16.6394	(1.3676)	0.0000	3	15.2718	01/06/2025
IFT.NZ	12/27/2024	SDB3260121440	(4,585.00)	12.6000	(57,020.54)	(57,771.00)	0.0000	4.2500	(35.0000)	0.0000	19.9181	(1.6619)	0.0000	3	18.2562	01/06/2025
IFT.NZ	12/27/2024	SDB3260121440	(16,245.00)	12.6000	(205,027.33)	(204,687.00)	0.0000	4.2500	(35.0000)	0.0000	71.6191	(5.8883)	0.0000	3	65.7309	01/06/2025
IFT.NZ	12/27/2024	SDB3260121440	(89.00)	12.6000	(1,143.65)	(1,121.40)	0.0000	4.2500	(35.0000)	0.0000	0.3995	(0.0323)	0.0000	3	0.3672	01/06/2025
IFT.NZ	12/27/2024	SDB3260121440	(1,951.00)	12.6000	(25,070.35)	(24,582.60)	0.0000	4.2500	(35.0000)	0.0000	8.7575	(0.7072)	0.0000	3	8.0503	01/06/2025
IFT.NZ	12/27/2024	SDB3260121440	(125.00)	12.6000	(1,606.25)	(1,575.00)	0.0000	4.2500	(35.0000)	0.0000	0.5611	(0.0453)	0.0000	3	0.5158	01/06/2025
IFT.NZ	12/27/2024	SDB3260121440	(1,152.00)	12.6000	(14,803.20)	(14,515.20)	0.0000	4.2500	(35.0000)	0.0000	5.1710	(0.4176)	0.0000	3	4.7534	01/06/2025
IFT.NZ	12/27/2024	SDB3260121440	(2,117.00)	12.6000	(27,203.45)	(26,674.20)	0.0000	4.2500	(35.0000)	0.0000	9.5026	(0.7673)	0.0000	3	8.7352	01/06/2025
IFT.NZ	12/27/2024	SDB3260121440	(6,865.00)	12.6000	(88,215.25)	(86,499.00)	0.0000	4.2500	(35.0000)	0.0000	30.8149	(2.4883)	0.0000	3	28.3266	01/06/2025
IFT.NZ	12/27/2024	SDB3260121440	(337.00)	12.6000	(4,330.45)	(4,246.20)	0.0000	4.2500	(35.0000)	0.0000	1.5127	(0.1222)	0.0000	3	1.3905	01/06/2025
IFT.NZ	12/27/2024	SDB3260121440	(132.00)	12.6000	(1,696.20)	(1,663.20)	0.0000	4.2500	(35.0000)	0.0000	0.5925	(0.0478)	0.0000	3	0.5447	01/06/2025
IFT.NZ	12/27/2024	SDB3260121440	(515.00)	12.6000	(6,617.75)	(6,489.00)	0.0000	4.2500	(35.0000)	0.0000	2.3117	(0.1867)	0.0000	3	2.1250	01/06/2025
IFT.NZ	12/27/2024	SDB3260121440	(150.00)	12.6000	(1,927.50)	(1,890.00)	0.0000	4.2500	(35.0000)	0.0000	0.6733	(0.0544)	0.0000	3	0.6189	01/06/2025
IFT.NZ	12/27/2024	SDB3260121440	(2,635.00)	12.6000	(33,859.75)	(33,201.00)	0.0000	4.2500	(35.0000)	0.0000	11.8277	(0.9551)	0.0000	3	10.8726	01/06/2025
IFT.NZ	12/27/2024	SDB3260121440	(2,679.00)	12.6000	(34,425.15)	(33,755.40)	0.0000	4.2500	(35.0000)	0.0000	12.0252	(0.9710)	0.0000	3	11.0542	01/06/2025
IFT.NZ	12/27/2024	SDB3260121440	(659.00)	12.6000	(8,468.15)	(8,303.40)	0.0000	4.2500	(35.0000)	0.0000	2.9581	(0.2389)	0.0000	3	2.7192	01/06/2025
IFT.NZ	12/27/2024	SDB3260121440	(626.00)	12.6000	(8,044.10)	(7,887.60)	0.0000	4.2500	(35.0000)	0.0000	2.8099	(0.2269)	0.0000	3	2.5830	01/06/2025
IFT.NZ	12/27/2024	SDB3260121440	(24,751.00)	12.6000	(318,050.35)	(311,862.60)	0.0000	4.2500	(35.0000)	0.0000	111.0998	(8.9714)	0.0000	3	102.1284	01/06/2025
IFT.NZ	12/27/2024	SDB3260121440	(166.00)	12.6000	(2,133.10)	(2,091.60)	0.0000	4.2500	(35.0000)	0.0000	0.7451	(0.0602)	0.0000	3	0.6850	01/06/2025
IFT.NZ	12/27/2024	SDB3260121440	(133.00)	12.6000	(1,709.05)	(1,675.80)	0.0000	4.2500	(35.0000)	0.0000	0.5970	(0.0482)	0.0000	3	0.5488	01/06/2025
IFT.NZ	12/27/2024	SDB3260121440	(1,651.00)	12.6000	(21,215.35)	(20,802.60)	0.0000	4.2500	(35.0000)	0.0000	7.4108	(0.5984)	0.0000	3	6.8124	01/06/2025
IFT.NZ	12/27/2024	SDB3260121440	(137.00)	12.6000	(1,760.45)	(1,726.20)	0.0000	4.2500	(35.0000)	0.0000	0.6150	(0.0497)	0.0000	3	0.5653	01/06/2025
IFT.NZ	12/27/2024	SDB3260121440	(14,337.00)	12.6000	(184,230.45)	(180,646.20)	0.0000	4.2500	(35.0000)	0.0000	64.3545	(5.1967)	0.0000	3	59.1578	01/06/2025
IFT.NZ	12/27/2024	SDB3260121440	(2,366.00)	12.6000	(30,403.10)	(29,811.60)	0.0000	4.2500	(35.0000)	0.0000	10.6203	(0.8578)	0.0000	3	9.7627	01/06/2025
IFT.NZ	12/27/2024	SDB3260121440	(424.00)	12.6000	(5,448.40)	(5,342.40)	0.0000	4.2500	(35.0000)	0.0000	1.9032	(0.1537)	0.0000	3	1.7495	01/06/2025
IFT.NZ	12/27/2024	SDB3260121440	(2,717.00)	12.6000	(34,913.45)	(34,234.20)	0.0000	4.2500	(35.0000)	0.0000	12.1958	(0.9848)	0.0000	3	11.2110	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
NZD (Cont.)																
Short (Cont.)																
INFRATIL LIMITED CMN (Cont.)																
IFT.NZ	12/27/2024	SDB3260121440	(257.00)	12.6000	(3,302.45)	(3,238.20)	0.0000	4.2500	(35.0000)	0.0000	1.1536	(0.0932)	0.0000	3	1.0604	01/06/2025
IFT.NZ	12/27/2024	SDB3260121440	(10,716.00)	12.6000	(137,700.60)	(135,021.60)	0.0000	4.2500	(35.0000)	0.0000	48.1009	(3.8842)	0.0000	3	44.2167	01/06/2025
IFT.NZ	12/27/2024	SDB3260121440	(4,482.00)	12.6000	(57,593.70)	(56,473.20)	0.0000	4.2500	(35.0000)	0.0000	20.1183	(1.6246)	0.0000	3	18.4938	01/06/2025
IFT.NZ	12/24/2024	SDB3260121440	(5,808.00)	12.7000	(72,320.93)	(73,761.60)	0.0000	4.2500	(35.0000)	0.0000	25.2628	(2.1219)	0.0000	3	23.1409	01/06/2025
IFT.NZ	12/24/2024	SDB3260121440	(873.00)	12.7000	(10,617.16)	(11,087.10)	0.0000	4.2500	(35.0000)	0.0000	3.7087	(0.3189)	0.0000	3	3.3898	01/06/2025
IFT.NZ	12/24/2024	SDB3260121440	(798.00)	12.7000	(9,680.57)	(10,134.60)	0.0000	4.2500	(35.0000)	0.0000	3.3816	(0.2915)	0.0000	3	3.0900	01/06/2025
IFT.NZ	12/24/2024	SDB3260121440	(2,661.00)	12.7000	(31,959.11)	(33,794.70)	0.0000	4.2500	(35.0000)	0.0000	11.1638	(0.9722)	0.0000	3	10.1916	01/06/2025
IFT.NZ	12/24/2024	SDB3260121440	(1,510.00)	12.7000	(18,329.48)	(19,177.00)	0.0000	4.2500	(35.0000)	0.0000	6.4028	(0.5517)	0.0000	3	5.8511	01/06/2025
IFT.NZ	12/24/2024	SDB3260121440	(8,649.00)	12.7000	(105,577.29)	(109,842.30)	0.0000	4.2500	(35.0000)	0.0000	36.8797	(3.1598)	0.0000	3	33.7199	01/06/2025
IFT.NZ	12/24/2024	SDB3260121440	(3,402.00)	12.7000	(42,436.46)	(43,205.40)	0.0000	4.2500	(35.0000)	0.0000	14.8237	(1.2429)	0.0000	3	13.5808	01/06/2025
IFT.NZ	12/24/2024	SDB3260121440	(1,989.00)	12.7000	(24,955.22)	(25,260.30)	0.0000	4.2500	(35.0000)	0.0000	8.7172	(0.7267)	0.0000	3	7.9906	01/06/2025
IFT.NZ	12/24/2024	SDB3260121440	(3,773.00)	12.7000	(47,634.40)	(47,917.10)	0.0000	4.2500	(35.0000)	0.0000	16.6394	(1.3784)	0.0000	3	15.2610	01/06/2025
IFT.NZ	12/24/2024	SDB3260121440	(4,585.00)	12.7000	(57,020.54)	(58,229.50)	0.0000	4.2500	(35.0000)	0.0000	19.9181	(1.6751)	0.0000	3	18.2430	01/06/2025
IFT.NZ	12/24/2024	SDB3260121440	(16,245.00)	12.7000	(205,027.33)	(206,311.50)	0.0000	4.2500	(35.0000)	0.0000	71.6191	(5.9350)	0.0000	3	65.6841	01/06/2025
IFT.NZ	12/24/2024	SDB3260121440	(89.00)	12.7000	(1,143.65)	(1,130.30)	0.0000	4.2500	(35.0000)	0.0000	0.3995	(0.0325)	0.0000	3	0.3670	01/06/2025
IFT.NZ	12/24/2024	SDB3260121440	(1,951.00)	12.7000	(25,070.35)	(24,777.70)	0.0000	4.2500	(35.0000)	0.0000	8.7575	(0.7128)	0.0000	3	8.0447	01/06/2025
IFT.NZ	12/24/2024	SDB3260121440	(125.00)	12.7000	(1,606.25)	(1,587.50)	0.0000	4.2500	(35.0000)	0.0000	0.5611	(0.0457)	0.0000	3	0.5154	01/06/2025
IFT.NZ	12/24/2024	SDB3260121440	(1,152.00)	12.7000	(14,803.20)	(14,630.40)	0.0000	4.2500	(35.0000)	0.0000	5.1710	(0.4209)	0.0000	3	4.7501	01/06/2025
IFT.NZ	12/24/2024	SDB3260121440	(2,117.00)	12.7000	(27,203.45)	(26,885.90)	0.0000	4.2500	(35.0000)	0.0000	9.5026	(0.7734)	0.0000	3	8.7291	01/06/2025
IFT.NZ	12/24/2024	SDB3260121440	(6,865.00)	12.7000	(88,215.25)	(87,185.50)	0.0000	4.2500	(35.0000)	0.0000	30.8149	(2.5081)	0.0000	3	28.3068	01/06/2025
IFT.NZ	12/24/2024	SDB3260121440	(337.00)	12.7000	(4,330.45)	(4,279.90)	0.0000	4.2500	(35.0000)	0.0000	1.5127	(0.1231)	0.0000	3	1.3896	01/06/2025
IFT.NZ	12/24/2024	SDB3260121440	(132.00)	12.7000	(1,696.20)	(1,676.40)	0.0000	4.2500	(35.0000)	0.0000	0.5925	(0.0482)	0.0000	3	0.5443	01/06/2025
IFT.NZ	12/24/2024	SDB3260121440	(515.00)	12.7000	(6,617.75)	(6,540.50)	0.0000	4.2500	(35.0000)	0.0000	2.3117	(0.1882)	0.0000	3	2.1235	01/06/2025
IFT.NZ	12/24/2024	SDB3260121440	(150.00)	12.7000	(1,927.50)	(1,905.00)	0.0000	4.2500	(35.0000)	0.0000	0.6733	(0.0548)	0.0000	3	0.6185	01/06/2025
IFT.NZ	12/24/2024	SDB3260121440	(2,635.00)	12.7000	(33,859.75)	(33,464.50)	0.0000	4.2500	(35.0000)	0.0000	11.8277	(0.9627)	0.0000	3	10.8650	01/06/2025
IFT.NZ	12/24/2024	SDB3260121440	(2,679.00)	12.7000	(34,425.15)	(34,023.30)	0.0000	4.2500	(35.0000)	0.0000	12.0252	(0.9788)	0.0000	3	11.0465	01/06/2025
IFT.NZ	12/24/2024	SDB3260121440	(4,166.00)	12.7000	(53,533.10)	(52,908.20)	0.0000	4.2500	(35.0000)	0.0000	18.6999	(1.5220)	0.0000	3	17.1779	01/06/2025
IFT.NZ	12/24/2024	SDB3260121440	(659.00)	12.7000	(8,468.15)	(8,369.30)	0.0000	4.2500	(35.0000)	0.0000	2.9581	(0.2408)	0.0000	3	2.7173	01/06/2025
IFT.NZ	12/24/2024	SDB3260121440	(626.00)	12.7000	(8,044.10)	(7,950.20)	0.0000	4.2500	(35.0000)	0.0000	2.8099	(0.2287)	0.0000	3	2.5812	01/06/2025
IFT.NZ	12/24/2024	SDB3260121440	(24,751.00)	12.7000	(318,050.35)	(314,337.70)	0.0000	4.2500	(35.0000)	0.0000	111.0998	(9.0426)	0.0000	3	102.0572	01/06/2025
IFT.NZ	12/24/2024	SDB3260121440	(166.00)	12.7000	(2,133.10)	(2,108.20)	0.0000	4.2500	(35.0000)	0.0000	0.7451	(0.0606)	0.0000	3	0.6845	01/06/2025
IFT.NZ	12/24/2024	SDB3260121440	(133.00)	12.7000	(1,709.05)	(1,689.10)	0.0000	4.2500	(35.0000)	0.0000	0.5970	(0.0486)	0.0000	3	0.5484	01/06/2025
IFT.NZ	12/24/2024	SDB3260121440	(1,651.00)	12.7000	(21,215.35)	(20,967.70)	0.0000	4.2500	(35.0000)	0.0000	7.4108	(0.6032)	0.0000	3	6.8077	01/06/2025
IFT.NZ	12/24/2024	SDB3260121440	(3,030.00)	12.7000	(38,935.50)	(38,481.00)	0.0000	4.2500	(35.0000)	0.0000	13.6008	(1.1070)	0.0000	3	12.4938	01/06/2025
IFT.NZ	12/24/2024	SDB3260121440	(137.00)	12.7000	(1,760.45)	(1,739.90)	0.0000	4.2500	(35.0000)	0.0000	0.6150	(0.0501)	0.0000	3	0.5649	01/06/2025
IFT.NZ	12/24/2024	SDB3260121440	(14,337.00)	12.7000	(184,230.45)	(182,079.90)	0.0000	4.2500	(35.0000)	0.0000	64.3545	(5.2379)	0.0000	3	59.1166	01/06/2025
IFT.NZ	12/24/2024	SDB3260121440	(2,366.00)	12.7000	(30,403.10)	(30,048.20)	0.0000	4.2500	(35.0000)	0.0000	10.6203	(0.8644)	0.0000	3	9.7559	01/06/2025
IFT.NZ	12/24/2024	SDB3260121440	(424.00)	12.7000	(5,448.40)	(5,384.80)	0.0000	4.2500	(35.0000)	0.0000	1.9032	(0.1549)	0.0000	3	1.7483	01/06/2025
IFT.NZ	12/24/2024	SDB3260121440	(2,717.00)	12.7000	(34,913.45)	(34,505.90)	0.0000	4.2500	(35.0000)	0.0000	12.1958	(0.9926)	0.0000	3	11.2032	01/06/2025
IFT.NZ	12/24/2024	SDB3260121440	(257.00)	12.7000	(3,302.45)	(3,263.90)	0.0000	4.2500	(35.0000)	0.0000	1.1536	(0.0939)	0.0000	3	1.0597	01/06/2025
IFT.NZ	12/24/2024	SDB3260121440	(10,716.00)	12.7000	(137,700.60)	(136,093.20)	0.0000	4.2500	(35.0000)	0.0000	48.1009	(3.9150)	0.0000	3	44.1859	01/06/2025
IFT.NZ	12/24/2024	SDB3260121440	(4,482.00)	12.7000	(57,593.70)	(56,921.40)	0.0000	4.2500	(35.0000)	0.0000	20.1183	(1.6375)	0.0000	3	18.4809	01/06/2025
IFT.NZ	12/23/2024	SDB3260121440	(873.00)	12.1200	(10,617.16)	(10,580.76)	0.0000	4.2500	(35.0000)	0.0000	1.2362	(0.1015)	0.0000	1	1.1348	01/06/2025
IFT.NZ	12/23/2024	SDB3260121440	(798.00)	12.1200	(9,680.57)	(9,671.76)	0.0000	4.2500	(35.0000)	0.0000	1.1272	(0.0927)	0.0000	1	1.0344	01/06/2025
IFT.NZ	12/23/2024	SDB3260121440	(2,661.00)	12.1200	(31,959.11)	(32,251.32)	0.0000	4.2500	(35.0000)	0.0000	3.7213	(0.3093)	0.0000	1	3.4120	01/06/2025
IFT.NZ	12/23/2024	SDB3260121440	(1,510.00)	12.1200	(18,329.48)	(18,301.20)	0.0000	4.2500	(35.0000)	0.0000	2.1343	(0.1755)	0.0000	1	1.9588	01/06/2025
IFT.NZ	12/23/2024	SDB3260121440	(8,649.00)	12.1200	(105,577.29)	(104,825.88)	0.0000	4.2500	(35.0000)	0.0000	12.2932	(1.0052)	0.0000	1	11.2881	01/06/2025
IFT.NZ	12/23/2024	SDB3260121440	(3,402.00)	12.1200	(42,436.46)	(41,232.24)	0.0000	4.2500	(35.0000)	0.0000	4.9412	(0.3954)	0.0000	1	4.5459	01/06/2025
IFT.NZ	12/23/2024	SDB3260121440	(1,989.00)	12.1200	(24,955.22)	(24,106.68)	0.0000	4.2500	(35.0000)	0.0000	2.9057	(0.2312)	0.0000	1	2.6746	01/06/2025
IFT.NZ	12/23/2024	SDB3260121440	(3,773.00)	12.1200	(47,634.40)	(45,728.76)	0.0000	4.2500	(35.0000)	0.0000	5.5465	(0.4385)	0.0000	1	5.1080	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
NZD (Cont.)																
Short (Cont.)																
INFRATIL LIMITED CMN (Cont.)																
IFT.NZ	12/23/2024	SDB3260121440	(4,585.00)	12.1200	(57,020.54)	(55,570.20)	0.0000	4.2500	(35.0000)	0.0000	6.6394	(0.5329)	0.0000	1	6.1065	01/06/2025
IFT.NZ	12/23/2024	SDB3260121440	(16,245.00)	12.1200	(205,027.33)	(196,889.40)	0.0000	4.2500	(35.0000)	0.0000	23.8730	(1.8880)	0.0000	1	21.9851	01/06/2025
IFT.NZ	12/23/2024	SDB3260121440	(89.00)	12.1200	(1,143.65)	(1,078.68)	0.0000	4.2500	(35.0000)	0.0000	0.1332	(0.0103)	0.0000	1	0.1228	01/06/2025
IFT.NZ	12/23/2024	SDB3260121440	(1,951.00)	12.1200	(25,070.35)	(23,646.12)	0.0000	4.2500	(35.0000)	0.0000	2.9192	(0.2267)	0.0000	1	2.6924	01/06/2025
IFT.NZ	12/23/2024	SDB3260121440	(125.00)	12.1200	(1,606.25)	(1,515.00)	0.0000	4.2500	(35.0000)	0.0000	0.1870	(0.0145)	0.0000	1	0.1725	01/06/2025
IFT.NZ	12/23/2024	SDB3260121440	(1,152.00)	12.1200	(14,803.20)	(13,962.24)	0.0000	4.2500	(35.0000)	0.0000	1.7237	(0.1339)	0.0000	1	1.5898	01/06/2025
IFT.NZ	12/23/2024	SDB3260121440	(2,117.00)	12.1200	(27,203.45)	(25,658.04)	0.0000	4.2500	(35.0000)	0.0000	3.1675	(0.2460)	0.0000	1	2.9215	01/06/2025
IFT.NZ	12/23/2024	SDB3260121440	(6,865.00)	12.1200	(88,215.25)	(83,203.80)	0.0000	4.2500	(35.0000)	0.0000	10.2716	(0.7978)	0.0000	1	9.4738	01/06/2025
IFT.NZ	12/23/2024	SDB3260121440	(337.00)	12.1200	(4,330.45)	(4,084.44)	0.0000	4.2500	(35.0000)	0.0000	0.5042	(0.0392)	0.0000	1	0.4651	01/06/2025
IFT.NZ	12/23/2024	SDB3260121440	(132.00)	12.1200	(1,696.20)	(1,599.84)	0.0000	4.2500	(35.0000)	0.0000	0.1975	(0.0153)	0.0000	1	0.1822	01/06/2025
IFT.NZ	12/23/2024	SDB3260121440	(515.00)	12.1200	(6,617.75)	(6,241.80)	0.0000	4.2500	(35.0000)	0.0000	0.7706	(0.0599)	0.0000	1	0.7107	01/06/2025
IFT.NZ	12/23/2024	SDB3260121440	(150.00)	12.1200	(1,927.50)	(1,818.00)	0.0000	4.2500	(35.0000)	0.0000	0.2244	(0.0174)	0.0000	1	0.2070	01/06/2025
IFT.NZ	12/23/2024	SDB3260121440	(2,635.00)	12.1200	(33,859.75)	(31,936.20)	0.0000	4.2500	(35.0000)	0.0000	3.9426	(0.3062)	0.0000	1	3.6363	01/06/2025
IFT.NZ	12/23/2024	SDB3260121440	(2,679.00)	12.1200	(34,425.15)	(32,469.48)	0.0000	4.2500	(35.0000)	0.0000	4.0084	(0.3114)	0.0000	1	3.6971	01/06/2025
IFT.NZ	12/23/2024	SDB3260121440	(4,166.00)	12.1200	(53,533.10)	(50,491.92)	0.0000	4.2500	(35.0000)	0.0000	6.2333	(0.4842)	0.0000	1	5.7491	01/06/2025
IFT.NZ	12/23/2024	SDB3260121440	(659.00)	12.1200	(8,468.15)	(7,987.08)	0.0000	4.2500	(35.0000)	0.0000	0.9860	(0.0766)	0.0000	1	0.9094	01/06/2025
IFT.NZ	12/23/2024	SDB3260121440	(626.00)	12.1200	(8,044.10)	(7,587.12)	0.0000	4.2500	(35.0000)	0.0000	0.9366	(0.0728)	0.0000	1	0.8639	01/06/2025
IFT.NZ	12/23/2024	SDB3260121440	(24,751.00)	12.1200	(318,050.35)	(299,982.12)	0.0000	4.2500	(35.0000)	0.0000	37.0333	(2.8765)	0.0000	1	34.1567	01/06/2025
IFT.NZ	12/23/2024	SDB3260121440	(166.00)	12.1200	(2,133.10)	(2,011.92)	0.0000	4.2500	(35.0000)	0.0000	0.2484	(0.0193)	0.0000	1	0.2291	01/06/2025
IFT.NZ	12/23/2024	SDB3260121440	(133.00)	12.1200	(1,709.05)	(1,611.96)	0.0000	4.2500	(35.0000)	0.0000	0.1990	(0.0155)	0.0000	1	0.1835	01/06/2025
IFT.NZ	12/23/2024	SDB3260121440	(1,651.00)	12.1200	(21,215.35)	(20,010.12)	0.0000	4.2500	(35.0000)	0.0000	2.4703	(0.1919)	0.0000	1	2.2784	01/06/2025
IFT.NZ	12/23/2024	SDB3260121440	(3,030.00)	12.1200	(38,935.50)	(36,723.60)	0.0000	4.2500	(35.0000)	0.0000	4.5336	(0.3521)	0.0000	1	4.1814	01/06/2025
IFT.NZ	12/23/2024	SDB3260121440	(137.00)	12.1200	(1,760.45)	(1,660.44)	0.0000	4.2500	(35.0000)	0.0000	0.2050	(0.0159)	0.0000	1	0.1891	01/06/2025
IFT.NZ	12/23/2024	SDB3260121440	(14,337.00)	12.1200	(184,230.45)	(173,764.44)	0.0000	4.2500	(35.0000)	0.0000	21.4515	(1.6662)	0.0000	1	19.7853	01/06/2025
IFT.NZ	12/23/2024	SDB3260121440	(2,366.00)	12.1200	(30,403.10)	(28,675.92)	0.0000	4.2500	(35.0000)	0.0000	3.5401	(0.2750)	0.0000	1	3.2651	01/06/2025
IFT.NZ	12/23/2024	SDB3260121440	(424.00)	12.1200	(5,448.40)	(5,138.88)	0.0000	4.2500	(35.0000)	0.0000	0.6344	(0.0493)	0.0000	1	0.5851	01/06/2025
IFT.NZ	12/23/2024	SDB3260121440	(2,717.00)	12.1200	(34,913.45)	(32,930.04)	0.0000	4.2500	(35.0000)	0.0000	4.0653	(0.3158)	0.0000	1	3.7495	01/06/2025
IFT.NZ	12/23/2024	SDB3260121440	(257.00)	12.1200	(3,302.45)	(3,114.84)	0.0000	4.2500	(35.0000)	0.0000	0.3845	(0.0299)	0.0000	1	0.3547	01/06/2025
IFT.NZ	12/23/2024	SDB3260121440	(10,716.00)	12.1200	(137,700.60)	(129,877.92)	0.0000	4.2500	(35.0000)	0.0000	16.0336	(1.2454)	0.0000	1	14.7882	01/06/2025
IFT.NZ	12/23/2024	SDB3260121440	(4,482.00)	12.1200	(57,593.70)	(54,321.84)	0.0000	4.2500	(35.0000)	0.0000	6.7061	(0.5209)	0.0000	1	6.1852	01/06/2025
IFT.NZ	12/20/2024	SDB3260121440	(798.00)	12.3600	(9,680.57)	(9,863.28)	0.0000	4.2500	(35.0000)	0.0000	3.3816	(0.2837)	0.0000	3	3.0978	01/06/2025
IFT.NZ	12/20/2024	SDB3260121440	(2,661.00)	12.3600	(31,959.11)	(32,889.96)	0.0000	4.2500	(35.0000)	0.0000	11.1638	(0.9461)	0.0000	3	10.2176	01/06/2025
IFT.NZ	12/20/2024	SDB3260121440	(1,510.00)	12.3600	(18,329.48)	(18,663.60)	0.0000	4.2500	(35.0000)	0.0000	6.4028	(0.5369)	0.0000	3	5.8659	01/06/2025
IFT.NZ	12/20/2024	SDB3260121440	(8,649.00)	12.3600	(105,577.29)	(106,901.64)	0.0000	4.2500	(35.0000)	0.0000	36.8797	(3.0753)	0.0000	3	33.8045	01/06/2025
IFT.NZ	12/20/2024	SDB3260121440	(3,402.00)	12.3600	(42,436.46)	(42,048.72)	0.0000	4.2500	(35.0000)	0.0000	14.8237	(1.2096)	0.0000	3	13.6141	01/06/2025
IFT.NZ	12/20/2024	SDB3260121440	(1,989.00)	12.3600	(24,955.22)	(24,584.04)	0.0000	4.2500	(35.0000)	0.0000	8.7172	(0.7072)	0.0000	3	8.0100	01/06/2025
IFT.NZ	12/20/2024	SDB3260121440	(3,773.00)	12.3600	(47,634.40)	(46,634.28)	0.0000	4.2500	(35.0000)	0.0000	16.6394	(1.3415)	0.0000	3	15.2979	01/06/2025
IFT.NZ	12/20/2024	SDB3260121440	(4,585.00)	12.3600	(57,020.54)	(56,670.60)	0.0000	4.2500	(35.0000)	0.0000	19.9181	(1.6303)	0.0000	3	18.2879	01/06/2025
IFT.NZ	12/20/2024	SDB3260121440	(16,245.00)	12.3600	(205,027.33)	(200,788.20)	0.0000	4.2500	(35.0000)	0.0000	71.6191	(5.7761)	0.0000	3	65.8430	01/06/2025
IFT.NZ	12/20/2024	SDB3260121440	(89.00)	12.3600	(1,143.65)	(1,100.04)	0.0000	4.2500	(35.0000)	0.0000	0.3995	(0.0316)	0.0000	3	0.3678	01/06/2025
IFT.NZ	12/20/2024	SDB3260121440	(1,951.00)	12.3600	(25,070.35)	(24,114.36)	0.0000	4.2500	(35.0000)	0.0000	8.7575	(0.6937)	0.0000	3	8.0638	01/06/2025
IFT.NZ	12/20/2024	SDB3260121440	(125.00)	12.3600	(1,606.25)	(1,545.00)	0.0000	4.2500	(35.0000)	0.0000	0.5611	(0.0444)	0.0000	3	0.5166	01/06/2025
IFT.NZ	12/20/2024	SDB3260121440	(1,152.00)	12.3600	(14,803.20)	(14,238.72)	0.0000	4.2500	(35.0000)	0.0000	5.1710	(0.4096)	0.0000	3	4.7614	01/06/2025
IFT.NZ	12/20/2024	SDB3260121440	(2,117.00)	12.3600	(27,203.45)	(26,166.12)	0.0000	4.2500	(35.0000)	0.0000	9.5026	(0.7527)	0.0000	3	8.7499	01/06/2025
IFT.NZ	12/20/2024	SDB3260121440	(6,865.00)	12.3600	(88,215.25)	(84,851.40)	0.0000	4.2500	(35.0000)	0.0000	30.8149	(2.4409)	0.0000	3	28.3740	01/06/2025
IFT.NZ	12/20/2024	SDB3260121440	(337.00)	12.3600	(4,330.45)	(4,165.32)	0.0000	4.2500	(35.0000)	0.0000	1.5127	(0.1198)	0.0000	3	1.3929	01/06/2025
IFT.NZ	12/20/2024	SDB3260121440	(132.00)	12.3600	(1,696.20)	(1,631.52)	0.0000	4.2500	(35.0000)	0.0000	0.5925	(0.0469)	0.0000	3	0.5456	01/06/2025
IFT.NZ	12/20/2024	SDB3260121440	(515.00)	12.3600	(6,617.75)	(6,365.40)	0.0000	4.2500	(35.0000)	0.0000	2.3117	(0.1831)	0.0000	3	2.1286	01/06/2025
IFT.NZ	12/20/2024	SDB3260121440	(150.00)	12.3600	(1,927.50)	(1,854.00)	0.0000	4.2500	(35.0000)	0.0000	0.6733	(0.0533)	0.0000	3	0.6200	01/06/2025
IFT.NZ	12/20/2024	SDB3260121440	(2,635.00)	12.3600	(33,859.75)	(32,568.60)	0.0000	4.2500	(35.0000)	0.0000	11.8277	(0.9369)	0.0000	3	10.8908	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
NZD (Cont.)																
Short (Cont.)																
INFRATIL LIMITED CMN (Cont.)																
IFT.NZ	12/20/2024	SDB3260121440	(2,679.00)	12.3600	(34,425.15)	(33,112.44)	0.0000	4.2500	(35.0000)	0.0000	12.0252	(0.9525)	0.0000	3	11.0727	01/06/2025
IFT.NZ	12/20/2024	SDB3260121440	(4,166.00)	12.3600	(53,533.10)	(51,491.76)	0.0000	4.2500	(35.0000)	0.0000	18.6999	(1.4813)	0.0000	3	17.2186	01/06/2025
IFT.NZ	12/20/2024	SDB3260121440	(659.00)	12.3600	(8,468.15)	(8,145.24)	0.0000	4.2500	(35.0000)	0.0000	2.9581	(0.2343)	0.0000	3	2.7237	01/06/2025
IFT.NZ	12/20/2024	SDB3260121440	(626.00)	12.3600	(8,044.10)	(7,737.36)	0.0000	4.2500	(35.0000)	0.0000	2.8099	(0.2226)	0.0000	3	2.5873	01/06/2025
IFT.NZ	12/20/2024	SDB3260121440	(24,751.00)	12.3600	(318,050.35)	(305,922.36)	0.0000	4.2500	(35.0000)	0.0000	111.0998	(8.8005)	0.0000	3	102.2993	01/06/2025
IFT.NZ	12/20/2024	SDB3260121440	(166.00)	12.3600	(2,133.10)	(2,051.76)	0.0000	4.2500	(35.0000)	0.0000	0.7451	(0.0590)	0.0000	3	0.6861	01/06/2025
IFT.NZ	12/20/2024	SDB3260121440	(133.00)	12.3600	(1,709.05)	(1,643.88)	0.0000	4.2500	(35.0000)	0.0000	0.5970	(0.0473)	0.0000	3	0.5497	01/06/2025
IFT.NZ	12/20/2024	SDB3260121440	(1,651.00)	12.3600	(21,215.35)	(20,406.36)	0.0000	4.2500	(35.0000)	0.0000	7.4108	(0.5870)	0.0000	3	6.8238	01/06/2025
IFT.NZ	12/20/2024	SDB3260121440	(3,030.00)	12.3600	(38,935.50)	(37,450.80)	0.0000	4.2500	(35.0000)	0.0000	13.6008	(1.0774)	0.0000	3	12.5234	01/06/2025
IFT.NZ	12/20/2024	SDB3260121440	(137.00)	12.3600	(1,760.45)	(1,693.32)	0.0000	4.2500	(35.0000)	0.0000	0.6150	(0.0487)	0.0000	3	0.5662	01/06/2025
IFT.NZ	12/20/2024	SDB3260121440	(14,337.00)	12.3600	(184,230.45)	(177,205.32)	0.0000	4.2500	(35.0000)	0.0000	64.3545	(5.0977)	0.0000	3	59.2568	01/06/2025
IFT.NZ	12/20/2024	SDB3260121440	(2,366.00)	12.3600	(30,403.10)	(29,243.76)	0.0000	4.2500	(35.0000)	0.0000	10.6203	(0.8413)	0.0000	3	9.7790	01/06/2025
IFT.NZ	12/20/2024	SDB3260121440	(424.00)	12.3600	(5,448.40)	(5,240.64)	0.0000	4.2500	(35.0000)	0.0000	1.9032	(0.1508)	0.0000	3	1.7525	01/06/2025
IFT.NZ	12/20/2024	SDB3260121440	(2,717.00)	12.3600	(34,913.45)	(33,582.12)	0.0000	4.2500	(35.0000)	0.0000	12.1958	(0.9661)	0.0000	3	11.2297	01/06/2025
IFT.NZ	12/20/2024	SDB3260121440	(257.00)	12.3600	(3,302.45)	(3,176.52)	0.0000	4.2500	(35.0000)	0.0000	1.1536	(0.0914)	0.0000	3	1.0622	01/06/2025
IFT.NZ	12/20/2024	SDB3260121440	(10,716.00)	12.3600	(137,700.60)	(132,449.76)	0.0000	4.2500	(35.0000)	0.0000	48.1009	(3.8102)	0.0000	3	44.2907	01/06/2025
IFT.NZ	12/20/2024	SDB3260121440	(4,482.00)	12.3600	(57,593.70)	(55,397.52)	0.0000	4.2500	(35.0000)	0.0000	20.1183	(1.5936)	0.0000	3	18.5247	01/06/2025
IFT.NZ	12/19/2024	SDB3260121440	(798.00)	12.3800	(9,680.57)	(9,879.24)	0.0000	4.2500	(35.0000)	0.0000	1.1272	(0.0947)	0.0000	1	1.0325	01/06/2025
IFT.NZ	12/19/2024	SDB3260121440	(2,661.00)	12.3800	(31,959.11)	(32,943.18)	0.0000	4.2500	(35.0000)	0.0000	3.7213	(0.3159)	0.0000	1	3.4054	01/06/2025
IFT.NZ	12/19/2024	SDB3260121440	(1,510.00)	12.3800	(18,329.48)	(18,693.80)	0.0000	4.2500	(35.0000)	0.0000	2.1343	(0.1793)	0.0000	1	1.9550	01/06/2025
IFT.NZ	12/19/2024	SDB3260121440	(8,649.00)	12.3800	(105,577.29)	(107,074.62)	0.0000	4.2500	(35.0000)	0.0000	12.2932	(1.0267)	0.0000	1	11.2665	01/06/2025
IFT.NZ	12/19/2024	SDB3260121440	(3,402.00)	12.3800	(42,436.46)	(42,116.76)	0.0000	4.2500	(35.0000)	0.0000	4.9412	(0.4039)	0.0000	1	4.5374	01/06/2025
IFT.NZ	12/19/2024	SDB3260121440	(1,989.00)	12.3800	(24,955.22)	(24,623.82)	0.0000	4.2500	(35.0000)	0.0000	2.9057	(0.2361)	0.0000	1	2.6696	01/06/2025
IFT.NZ	12/19/2024	SDB3260121440	(3,773.00)	12.3800	(47,634.40)	(46,709.74)	0.0000	4.2500	(35.0000)	0.0000	5.5465	(0.4479)	0.0000	1	5.0986	01/06/2025
IFT.NZ	12/19/2024	SDB3260121440	(4,585.00)	12.3800	(57,020.54)	(56,762.30)	0.0000	4.2500	(35.0000)	0.0000	6.6394	(0.5443)	0.0000	1	6.0951	01/06/2025
IFT.NZ	12/19/2024	SDB3260121440	(16,245.00)	12.3800	(205,027.33)	(201,113.10)	0.0000	4.2500	(35.0000)	0.0000	23.8730	(1.9285)	0.0000	1	21.9446	01/06/2025
IFT.NZ	12/19/2024	SDB3260121440	(89.00)	12.3800	(1,143.65)	(1,101.82)	0.0000	4.2500	(35.0000)	0.0000	0.1332	(0.0106)	0.0000	1	0.1226	01/06/2025
IFT.NZ	12/19/2024	SDB3260121440	(1,951.00)	12.3800	(25,070.35)	(24,153.38)	0.0000	4.2500	(35.0000)	0.0000	2.9192	(0.2316)	0.0000	1	2.6875	01/06/2025
IFT.NZ	12/19/2024	SDB3260121440	(125.00)	12.3800	(1,606.25)	(1,547.50)	0.0000	4.2500	(35.0000)	0.0000	0.1870	(0.0148)	0.0000	1	0.1722	01/06/2025
IFT.NZ	12/19/2024	SDB3260121440	(1,152.00)	12.3800	(14,803.20)	(14,261.76)	0.0000	4.2500	(35.0000)	0.0000	1.7237	(0.1368)	0.0000	1	1.5869	01/06/2025
IFT.NZ	12/19/2024	SDB3260121440	(2,117.00)	12.3800	(27,203.45)	(26,208.46)	0.0000	4.2500	(35.0000)	0.0000	3.1675	(0.2513)	0.0000	1	2.9162	01/06/2025
IFT.NZ	12/19/2024	SDB3260121440	(6,865.00)	12.3800	(88,215.25)	(84,988.70)	0.0000	4.2500	(35.0000)	0.0000	10.2716	(0.8150)	0.0000	1	9.4567	01/06/2025
IFT.NZ	12/19/2024	SDB3260121440	(337.00)	12.3800	(4,330.45)	(4,172.06)	0.0000	4.2500	(35.0000)	0.0000	0.5042	(0.0400)	0.0000	1	0.4642	01/06/2025
IFT.NZ	12/19/2024	SDB3260121440	(132.00)	12.3800	(1,696.20)	(1,634.16)	0.0000	4.2500	(35.0000)	0.0000	0.1975	(0.0157)	0.0000	1	0.1818	01/06/2025
IFT.NZ	12/19/2024	SDB3260121440	(515.00)	12.3800	(6,617.75)	(6,375.70)	0.0000	4.2500	(35.0000)	0.0000	0.7706	(0.0611)	0.0000	1	0.7094	01/06/2025
IFT.NZ	12/19/2024	SDB3260121440	(150.00)	12.3800	(1,927.50)	(1,857.00)	0.0000	4.2500	(35.0000)	0.0000	0.2244	(0.0178)	0.0000	1	0.2066	01/06/2025
IFT.NZ	12/19/2024	SDB3260121440	(2,635.00)	12.3800	(33,859.75)	(32,621.30)	0.0000	4.2500	(35.0000)	0.0000	3.9426	(0.3128)	0.0000	1	3.6298	01/06/2025
IFT.NZ	12/19/2024	SDB3260121440	(2,679.00)	12.3800	(34,425.15)	(33,166.02)	0.0000	4.2500	(35.0000)	0.0000	4.0084	(0.3180)	0.0000	1	3.6904	01/06/2025
IFT.NZ	12/19/2024	SDB3260121440	(7,165.00)	12.3800	(92,070.25)	(88,702.70)	0.0000	4.2500	(35.0000)	0.0000	10.7205	(0.8506)	0.0000	1	9.8699	01/06/2025
IFT.NZ	12/19/2024	SDB3260121440	(659.00)	12.3800	(8,468.15)	(8,158.42)	0.0000	4.2500	(35.0000)	0.0000	0.9860	(0.0782)	0.0000	1	0.9078	01/06/2025
IFT.NZ	12/19/2024	SDB3260121440	(626.00)	12.3800	(8,044.10)	(7,749.88)	0.0000	4.2500	(35.0000)	0.0000	0.9366	(0.0743)	0.0000	1	0.8623	01/06/2025
IFT.NZ	12/19/2024	SDB3260121440	(24,751.00)	12.3800	(318,050.35)	(306,417.38)	0.0000	4.2500	(35.0000)	0.0000	37.0333	(2.9382)	0.0000	1	34.0950	01/06/2025
IFT.NZ	12/19/2024	SDB3260121440	(166.00)	12.3800	(2,133.10)	(2,055.08)	0.0000	4.2500	(35.0000)	0.0000	0.2484	(0.0197)	0.0000	1	0.2287	01/06/2025
IFT.NZ	12/19/2024	SDB3260121440	(133.00)	12.3800	(1,709.05)	(1,646.54)	0.0000	4.2500	(35.0000)	0.0000	0.1990	(0.0158)	0.0000	1	0.1832	01/06/2025
IFT.NZ	12/19/2024	SDB3260121440	(1,651.00)	12.3800	(21,215.35)	(20,439.38)	0.0000	4.2500	(35.0000)	0.0000	2.4703	(0.1960)	0.0000	1	2.2743	01/06/2025
IFT.NZ	12/19/2024	SDB3260121440	(3,030.00)	12.3800	(38,935.50)	(37,511.40)	0.0000	4.2500	(35.0000)	0.0000	4.5336	(0.3597)	0.0000	1	4.1739	01/06/2025
IFT.NZ	12/19/2024	SDB3260121440	(137.00)	12.3800	(1,760.45)	(1,696.06)	0.0000	4.2500	(35.0000)	0.0000	0.2050	(0.0163)	0.0000	1	0.1887	01/06/2025
IFT.NZ	12/19/2024	SDB3260121440	(14,337.00)	12.3800	(184,230.45)	(177,492.06)	0.0000	4.2500	(35.0000)	0.0000	21.4515	(1.7020)	0.0000	1	19.7495	01/06/2025
IFT.NZ	12/19/2024	SDB3260121440	(2,366.00)	12.3800	(30,403.10)	(29,291.08)	0.0000	4.2500	(35.0000)	0.0000	3.5401	(0.2809)	0.0000	1	3.2592	01/06/2025
IFT.NZ	12/19/2024	SDB3260121440	(424.00)	12.3800	(5,448.40)	(5,249.12)	0.0000	4.2500	(35.0000)	0.0000	0.6344	(0.0503)	0.0000	1	0.5841	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
NZD (Cont.)																
Short (Cont.)																
INFRATIL LIMITED CMN (Cont.)																
IFT.NZ	12/19/2024	SDB3260121440	(2,717.00)	12.3800	(34,913.45)	(33,636.46)	0.0000	4.2500	(35.0000)	0.0000	4.0653	(0.3225)	0.0000	1	3.7427	01/06/2025
IFT.NZ	12/19/2024	SDB3260121440	(257.00)	12.3800	(3,302.45)	(3,181.66)	0.0000	4.2500	(35.0000)	0.0000	0.3845	(0.0305)	0.0000	1	0.3540	01/06/2025
IFT.NZ	12/19/2024	SDB3260121440	(10,716.00)	12.3800	(137,700.60)	(132,664.08)	0.0000	4.2500	(35.0000)	0.0000	16.0336	(1.2721)	0.0000	1	14.7615	01/06/2025
IFT.NZ	12/19/2024	SDB3260121440	(4,482.00)	12.3800	(57,593.70)	(55,487.16)	0.0000	4.2500	(35.0000)	0.0000	6.7061	(0.5321)	0.0000	1	6.1740	01/06/2025
IFT.NZ	12/18/2024	SDB3260121440	(798.00)	12.1500	(9,680.57)	(9,695.70)	0.0000	4.2500	(35.0000)	0.0000	1.1272	(0.0930)	0.0000	1	1.0342	01/06/2025
IFT.NZ	12/18/2024	SDB3260121440	(2,661.00)	12.1500	(31,959.11)	(32,331.15)	0.0000	4.2500	(35.0000)	0.0000	3.7213	(0.3100)	0.0000	1	3.4112	01/06/2025
IFT.NZ	12/18/2024	SDB3260121440	(1,510.00)	12.1500	(18,329.48)	(18,346.50)	0.0000	4.2500	(35.0000)	0.0000	2.1343	(0.1759)	0.0000	1	1.9583	01/06/2025
IFT.NZ	12/18/2024	SDB3260121440	(8,649.00)	12.1500	(105,577.29)	(105,085.35)	0.0000	4.2500	(35.0000)	0.0000	12.2932	(1.0077)	0.0000	1	11.2856	01/06/2025
IFT.NZ	12/18/2024	SDB3260121440	(3,402.00)	12.1500	(42,436.46)	(41,334.30)	0.0000	4.2500	(35.0000)	0.0000	4.9412	(0.3964)	0.0000	1	4.5449	01/06/2025
IFT.NZ	12/18/2024	SDB3260121440	(1,989.00)	12.1500	(24,955.22)	(24,166.35)	0.0000	4.2500	(35.0000)	0.0000	2.9057	(0.2317)	0.0000	1	2.6740	01/06/2025
IFT.NZ	12/18/2024	SDB3260121440	(3,773.00)	12.1500	(47,634.40)	(45,841.95)	0.0000	4.2500	(35.0000)	0.0000	5.5465	(0.4396)	0.0000	1	5.1069	01/06/2025
IFT.NZ	12/18/2024	SDB3260121440	(4,585.00)	12.1500	(57,020.54)	(55,707.75)	0.0000	4.2500	(35.0000)	0.0000	6.6394	(0.5342)	0.0000	1	6.1052	01/06/2025
IFT.NZ	12/18/2024	SDB3260121440	(16,245.00)	12.1500	(205,027.33)	(197,376.75)	0.0000	4.2500	(35.0000)	0.0000	23.8730	(1.8927)	0.0000	1	21.9804	01/06/2025
IFT.NZ	12/18/2024	SDB3260121440	(89.00)	12.1500	(1,143.65)	(1,081.35)	0.0000	4.2500	(35.0000)	0.0000	0.1332	(0.0104)	0.0000	1	0.1228	01/06/2025
IFT.NZ	12/18/2024	SDB3260121440	(1,951.00)	12.1500	(25,070.35)	(23,704.65)	0.0000	4.2500	(35.0000)	0.0000	2.9192	(0.2273)	0.0000	1	2.6918	01/06/2025
IFT.NZ	12/18/2024	SDB3260121440	(125.00)	12.1500	(1,606.25)	(1,518.75)	0.0000	4.2500	(35.0000)	0.0000	0.1870	(0.0146)	0.0000	1	0.1725	01/06/2025
IFT.NZ	12/18/2024	SDB3260121440	(1,152.00)	12.1500	(14,803.20)	(13,996.80)	0.0000	4.2500	(35.0000)	0.0000	1.7237	(0.1342)	0.0000	1	1.5894	01/06/2025
IFT.NZ	12/18/2024	SDB3260121440	(2,117.00)	12.1500	(27,203.45)	(25,721.55)	0.0000	4.2500	(35.0000)	0.0000	3.1675	(0.2466)	0.0000	1	2.9209	01/06/2025
IFT.NZ	12/18/2024	SDB3260121440	(6,865.00)	12.1500	(88,215.25)	(83,409.75)	0.0000	4.2500	(35.0000)	0.0000	10.2716	(0.7998)	0.0000	1	9.4718	01/06/2025
IFT.NZ	12/18/2024	SDB3260121440	(337.00)	12.1500	(4,330.45)	(4,094.55)	0.0000	4.2500	(35.0000)	0.0000	0.5042	(0.0393)	0.0000	1	0.4650	01/06/2025
IFT.NZ	12/18/2024	SDB3260121440	(132.00)	12.1500	(1,696.20)	(1,603.80)	0.0000	4.2500	(35.0000)	0.0000	0.1975	(0.0154)	0.0000	1	0.1821	01/06/2025
IFT.NZ	12/18/2024	SDB3260121440	(515.00)	12.1500	(6,617.75)	(6,257.25)	0.0000	4.2500	(35.0000)	0.0000	0.7706	(0.0600)	0.0000	1	0.7106	01/06/2025
IFT.NZ	12/18/2024	SDB3260121440	(150.00)	12.1500	(1,927.50)	(1,822.50)	0.0000	4.2500	(35.0000)	0.0000	0.2244	(0.0175)	0.0000	1	0.2070	01/06/2025
IFT.NZ	12/18/2024	SDB3260121440	(2,635.00)	12.1500	(33,859.75)	(32,015.25)	0.0000	4.2500	(35.0000)	0.0000	3.9426	(0.3070)	0.0000	1	3.6356	01/06/2025
IFT.NZ	12/18/2024	SDB3260121440	(2,679.00)	12.1500	(34,425.15)	(32,549.85)	0.0000	4.2500	(35.0000)	0.0000	4.0084	(0.3121)	0.0000	1	3.6963	01/06/2025
IFT.NZ	12/18/2024	SDB3260121440	(7,613.00)	12.1500	(97,827.05)	(92,497.95)	0.0000	4.2500	(35.0000)	0.0000	11.3908	(0.8870)	0.0000	1	10.5039	01/06/2025
IFT.NZ	12/18/2024	SDB3260121440	(659.00)	12.1500	(8,468.15)	(8,006.85)	0.0000	4.2500	(35.0000)	0.0000	0.9860	(0.0768)	0.0000	1	0.9092	01/06/2025
IFT.NZ	12/18/2024	SDB3260121440	(626.00)	12.1500	(8,044.10)	(7,605.90)	0.0000	4.2500	(35.0000)	0.0000	0.9366	(0.0729)	0.0000	1	0.8637	01/06/2025
IFT.NZ	12/18/2024	SDB3260121440	(24,751.00)	12.1500	(318,050.35)	(300,724.65)	0.0000	4.2500	(35.0000)	0.0000	37.0333	(2.8837)	0.0000	1	34.1496	01/06/2025
IFT.NZ	12/18/2024	SDB3260121440	(166.00)	12.1500	(2,133.10)	(2,016.90)	0.0000	4.2500	(35.0000)	0.0000	0.2484	(0.0193)	0.0000	1	0.2290	01/06/2025
IFT.NZ	12/18/2024	SDB3260121440	(133.00)	12.1500	(1,709.05)	(1,615.95)	0.0000	4.2500	(35.0000)	0.0000	0.1990	(0.0155)	0.0000	1	0.1835	01/06/2025
IFT.NZ	12/18/2024	SDB3260121440	(1,651.00)	12.1500	(21,215.35)	(20,059.65)	0.0000	4.2500	(35.0000)	0.0000	2.4703	(0.1924)	0.0000	1	2.2779	01/06/2025
IFT.NZ	12/18/2024	SDB3260121440	(3,030.00)	12.1500	(38,935.50)	(36,814.50)	0.0000	4.2500	(35.0000)	0.0000	4.5336	(0.3530)	0.0000	1	4.1806	01/06/2025
IFT.NZ	12/18/2024	SDB3260121440	(137.00)	12.1500	(1,760.45)	(1,664.55)	0.0000	4.2500	(35.0000)	0.0000	0.2050	(0.0160)	0.0000	1	0.1890	01/06/2025
IFT.NZ	12/18/2024	SDB3260121440	(14,337.00)	12.1500	(184,230.45)	(174,194.55)	0.0000	4.2500	(35.0000)	0.0000	21.4515	(1.6704)	0.0000	1	19.7811	01/06/2025
IFT.NZ	12/18/2024	SDB3260121440	(2,366.00)	12.1500	(30,403.10)	(28,746.90)	0.0000	4.2500	(35.0000)	0.0000	3.5401	(0.2757)	0.0000	1	3.2644	01/06/2025
IFT.NZ	12/18/2024	SDB3260121440	(424.00)	12.1500	(5,448.40)	(5,151.60)	0.0000	4.2500	(35.0000)	0.0000	0.6344	(0.0494)	0.0000	1	0.5850	01/06/2025
IFT.NZ	12/18/2024	SDB3260121440	(2,717.00)	12.1500	(34,913.45)	(33,011.55)	0.0000	4.2500	(35.0000)	0.0000	4.0653	(0.3165)	0.0000	1	3.7487	01/06/2025
IFT.NZ	12/18/2024	SDB3260121440	(257.00)	12.1500	(3,302.45)	(3,122.55)	0.0000	4.2500	(35.0000)	0.0000	0.3845	(0.0299)	0.0000	1	0.3546	01/06/2025
IFT.NZ	12/18/2024	SDB3260121440	(10,716.00)	12.1500	(137,700.60)	(130,199.40)	0.0000	4.2500	(35.0000)	0.0000	16.0336	(1.2485)	0.0000	1	14.7851	01/06/2025
IFT.NZ	12/18/2024	SDB3260121440	(4,482.00)	12.1500	(57,593.70)	(54,456.30)	0.0000	4.2500	(35.0000)	0.0000	6.7061	(0.5222)	0.0000	1	6.1839	01/06/2025
IFT.NZ	12/17/2024	SDB3260121440	(2,661.00)	12.0600	(31,959.11)	(32,091.66)	0.0000	4.2500	(35.0000)	0.0000	3.7213	(0.3077)	0.0000	1	3.4135	01/06/2025
IFT.NZ	12/17/2024	SDB3260121440	(1,510.00)	12.0600	(18,329.48)	(18,210.60)	0.0000	4.2500	(35.0000)	0.0000	2.1343	(0.1746)	0.0000	1	1.9596	01/06/2025
IFT.NZ	12/17/2024	SDB3260121440	(8,649.00)	12.0600	(105,577.29)	(104,306.94)	0.0000	4.2500	(35.0000)	0.0000	12.2932	(1.0002)	0.0000	1	11.2930	01/06/2025
IFT.NZ	12/17/2024	SDB3260121440	(3,402.00)	12.0600	(42,436.46)	(41,028.12)	0.0000	4.2500	(35.0000)	0.0000	4.9412	(0.3934)	0.0000	1	4.5478	01/06/2025
IFT.NZ	12/17/2024	SDB3260121440	(1,989.00)	12.0600	(24,955.22)	(23,987.34)	0.0000	4.2500	(35.0000)	0.0000	2.9057	(0.2300)	0.0000	1	2.6757	01/06/2025
IFT.NZ	12/17/2024	SDB3260121440	(3,773.00)	12.0600	(47,634.40)	(45,502.38)	0.0000	4.2500	(35.0000)	0.0000	5.5465	(0.4363)	0.0000	1	5.1101	01/06/2025
IFT.NZ	12/17/2024	SDB3260121440	(4,585.00)	12.0600	(57,020.54)	(55,295.10)	0.0000	4.2500	(35.0000)	0.0000	6.6394	(0.5302)	0.0000	1	6.1092	01/06/2025
IFT.NZ	12/17/2024	SDB3260121440	(16,245.00)	12.0600	(205,027.33)	(195,914.70)	0.0000	4.2500	(35.0000)	0.0000	23.8730	(1.8786)	0.0000	1	21.9944	01/06/2025
IFT.NZ	12/17/2024	SDB3260121440	(89.00)	12.0600	(1,143.65)	(1,073.34)	0.0000	4.2500	(35.0000)	0.0000	0.1332	(0.0103)	0.0000	1	0.1229	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6



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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
NZD (Cont.)																
Short (Cont.)																
INFRATIL LIMITED CMN (Cont.)																
IFT.NZ	12/17/2024	SDB3260121440	(1,951.00)	12.0600	(25,070.35)	(23,529.06)	0.0000	4.2500	(35.0000)	0.0000	2.9192	(0.2256)	0.0000	1	2.6935	01/06/2025
IFT.NZ	12/17/2024	SDB3260121440	(125.00)	12.0600	(1,606.25)	(1,507.50)	0.0000	4.2500	(35.0000)	0.0000	0.1870	(0.0145)	0.0000	1	0.1726	01/06/2025
IFT.NZ	12/17/2024	SDB3260121440	(1,152.00)	12.0600	(14,803.20)	(13,893.12)	0.0000	4.2500	(35.0000)	0.0000	1.7237	(0.1332)	0.0000	1	1.5904	01/06/2025
IFT.NZ	12/17/2024	SDB3260121440	(2,117.00)	12.0600	(27,203.45)	(25,531.02)	0.0000	4.2500	(35.0000)	0.0000	3.1675	(0.2448)	0.0000	1	2.9227	01/06/2025
IFT.NZ	12/17/2024	SDB3260121440	(6,865.00)	12.0600	(88,215.25)	(82,791.90)	0.0000	4.2500	(35.0000)	0.0000	10.2716	(0.7939)	0.0000	1	9.4777	01/06/2025
IFT.NZ	12/17/2024	SDB3260121440	(337.00)	12.0600	(4,330.45)	(4,064.22)	0.0000	4.2500	(35.0000)	0.0000	0.5042	(0.0390)	0.0000	1	0.4653	01/06/2025
IFT.NZ	12/17/2024	SDB3260121440	(132.00)	12.0600	(1,696.20)	(1,591.92)	0.0000	4.2500	(35.0000)	0.0000	0.1975	(0.0153)	0.0000	1	0.1822	01/06/2025
IFT.NZ	12/17/2024	SDB3260121440	(515.00)	12.0600	(6,617.75)	(6,210.90)	0.0000	4.2500	(35.0000)	0.0000	0.7706	(0.0596)	0.0000	1	0.7110	01/06/2025
IFT.NZ	12/17/2024	SDB3260121440	(150.00)	12.0600	(1,927.50)	(1,809.00)	0.0000	4.2500	(35.0000)	0.0000	0.2244	(0.0173)	0.0000	1	0.2071	01/06/2025
IFT.NZ	12/17/2024	SDB3260121440	(2,635.00)	12.0600	(33,859.75)	(31,778.10)	0.0000	4.2500	(35.0000)	0.0000	3.9426	(0.3047)	0.0000	1	3.6379	01/06/2025
IFT.NZ	12/17/2024	SDB3260121440	(2,679.00)	12.0600	(34,425.15)	(32,308.74)	0.0000	4.2500	(35.0000)	0.0000	4.0084	(0.3098)	0.0000	1	3.6986	01/06/2025
IFT.NZ	12/17/2024	SDB3260121440	(7,613.00)	12.0600	(97,827.05)	(91,812.78)	0.0000	4.2500	(35.0000)	0.0000	11.3908	(0.8804)	0.0000	1	10.5104	01/06/2025
IFT.NZ	12/17/2024	SDB3260121440	(659.00)	12.0600	(8,468.15)	(7,947.54)	0.0000	4.2500	(35.0000)	0.0000	0.9860	(0.0762)	0.0000	1	0.9098	01/06/2025
IFT.NZ	12/17/2024	SDB3260121440	(626.00)	12.0600	(8,044.10)	(7,549.56)	0.0000	4.2500	(35.0000)	0.0000	0.9366	(0.0724)	0.0000	1	0.8642	01/06/2025
IFT.NZ	12/17/2024	SDB3260121440	(24,751.00)	12.0600	(318,050.35)	(298,497.06)	0.0000	4.2500	(35.0000)	0.0000	37.0333	(2.8623)	0.0000	1	34.1710	01/06/2025
IFT.NZ	12/17/2024	SDB3260121440	(166.00)	12.0600	(2,133.10)	(2,001.96)	0.0000	4.2500	(35.0000)	0.0000	0.2484	(0.0192)	0.0000	1	0.2292	01/06/2025
IFT.NZ	12/17/2024	SDB3260121440	(133.00)	12.0600	(1,709.05)	(1,603.98)	0.0000	4.2500	(35.0000)	0.0000	0.1990	(0.0154)	0.0000	1	0.1836	01/06/2025
IFT.NZ	12/17/2024	SDB3260121440	(1,651.00)	12.0600	(21,215.35)	(19,911.06)	0.0000	4.2500	(35.0000)	0.0000	2.4703	(0.1909)	0.0000	1	2.2794	01/06/2025
IFT.NZ	12/17/2024	SDB3260121440	(3,030.00)	12.0600	(38,935.50)	(36,541.80)	0.0000	4.2500	(35.0000)	0.0000	4.5336	(0.3504)	0.0000	1	4.1832	01/06/2025
IFT.NZ	12/17/2024	SDB3260121440	(137.00)	12.0600	(1,760.45)	(1,652.22)	0.0000	4.2500	(35.0000)	0.0000	0.2050	(0.0158)	0.0000	1	0.1891	01/06/2025
IFT.NZ	12/17/2024	SDB3260121440	(14,337.00)	12.0600	(184,230.45)	(172,904.22)	0.0000	4.2500	(35.0000)	0.0000	21.4515	(1.6580)	0.0000	1	19.7935	01/06/2025
IFT.NZ	12/17/2024	SDB3260121440	(2,366.00)	12.0600	(30,403.10)	(28,533.96)	0.0000	4.2500	(35.0000)	0.0000	3.5401	(0.2736)	0.0000	1	3.2665	01/06/2025
IFT.NZ	12/17/2024	SDB3260121440	(424.00)	12.0600	(5,448.40)	(5,113.44)	0.0000	4.2500	(35.0000)	0.0000	0.6344	(0.0490)	0.0000	1	0.5854	01/06/2025
IFT.NZ	12/17/2024	SDB3260121440	(2,717.00)	12.0600	(34,913.45)	(32,767.02)	0.0000	4.2500	(35.0000)	0.0000	4.0653	(0.3142)	0.0000	1	3.7511	01/06/2025
IFT.NZ	12/17/2024	SDB3260121440	(257.00)	12.0600	(3,302.45)	(3,099.42)	0.0000	4.2500	(35.0000)	0.0000	0.3845	(0.0297)	0.0000	1	0.3548	01/06/2025
IFT.NZ	12/17/2024	SDB3260121440	(10,716.00)	12.0600	(137,700.60)	(129,234.96)	0.0000	4.2500	(35.0000)	0.0000	16.0336	(1.2392)	0.0000	1	14.7944	01/06/2025
IFT.NZ	12/17/2024	SDB3260121440	(4,482.00)	12.0600	(57,593.70)	(54,052.92)	0.0000	4.2500	(35.0000)	0.0000	6.7061	(0.5183)	0.0000	1	6.1878	01/06/2025
IFT.NZ	12/16/2024	SDB3260121440	(2,661.00)	12.0000	(31,959.11)	(31,932.00)	0.0000	4.2500	(35.0000)	0.0000	3.7213	(0.3062)	0.0000	1	3.4151	01/06/2025
IFT.NZ	12/16/2024	SDB3260121440	(1,510.00)	12.0000	(18,329.48)	(18,120.00)	0.0000	4.2500	(35.0000)	0.0000	2.1343	(0.1738)	0.0000	1	1.9605	01/06/2025
IFT.NZ	12/16/2024	SDB3260121440	(8,649.00)	12.0000	(105,577.29)	(103,788.00)	0.0000	4.2500	(35.0000)	0.0000	12.2932	(0.9952)	0.0000	1	11.2980	01/06/2025
IFT.NZ	12/16/2024	SDB3260121440	(3,402.00)	12.0000	(42,436.46)	(40,824.00)	0.0000	4.2500	(35.0000)	0.0000	4.9412	(0.3915)	0.0000	1	4.5498	01/06/2025
IFT.NZ	12/16/2024	SDB3260121440	(1,989.00)	12.0000	(24,955.22)	(23,868.00)	0.0000	4.2500	(35.0000)	0.0000	2.9057	(0.2289)	0.0000	1	2.6769	01/06/2025
IFT.NZ	12/16/2024	SDB3260121440	(3,773.00)	12.0000	(47,634.40)	(45,276.00)	0.0000	4.2500	(35.0000)	0.0000	5.5465	(0.4342)	0.0000	1	5.1123	01/06/2025
IFT.NZ	12/16/2024	SDB3260121440	(4,585.00)	12.0000	(57,020.54)	(55,020.00)	0.0000	4.2500	(35.0000)	0.0000	6.6394	(0.5276)	0.0000	1	6.1118	01/06/2025
IFT.NZ	12/16/2024	SDB3260121440	(16,245.00)	12.0000	(205,027.33)	(194,940.00)	0.0000	4.2500	(35.0000)	0.0000	23.8730	(1.8693)	0.0000	1	22.0038	01/06/2025
IFT.NZ	12/16/2024	SDB3260121440	(89.00)	12.0000	(1,143.65)	(1,068.00)	0.0000	4.2500	(35.0000)	0.0000	0.1332	(0.0102)	0.0000	1	0.1229	01/06/2025
IFT.NZ	12/16/2024	SDB3260121440	(1,951.00)	12.0000	(25,070.35)	(23,412.00)	0.0000	4.2500	(35.0000)	0.0000	2.9192	(0.2245)	0.0000	1	2.6947	01/06/2025
IFT.NZ	12/16/2024	SDB3260121440	(125.00)	12.0000	(1,606.25)	(1,500.00)	0.0000	4.2500	(35.0000)	0.0000	0.1870	(0.0144)	0.0000	1	0.1726	01/06/2025
IFT.NZ	12/16/2024	SDB3260121440	(1,152.00)	12.0000	(14,803.20)	(13,824.00)	0.0000	4.2500	(35.0000)	0.0000	1.7237	(0.1326)	0.0000	1	1.5911	01/06/2025
IFT.NZ	12/16/2024	SDB3260121440	(2,117.00)	12.0000	(27,203.45)	(25,404.00)	0.0000	4.2500	(35.0000)	0.0000	3.1675	(0.2436)	0.0000	1	2.9239	01/06/2025
IFT.NZ	12/16/2024	SDB3260121440	(6,865.00)	12.0000	(88,215.25)	(82,380.00)	0.0000	4.2500	(35.0000)	0.0000	10.2716	(0.7899)	0.0000	1	9.4817	01/06/2025
IFT.NZ	12/16/2024	SDB3260121440	(337.00)	12.0000	(4,330.45)	(4,044.00)	0.0000	4.2500	(35.0000)	0.0000	0.5042	(0.0388)	0.0000	1	0.4655	01/06/2025
IFT.NZ	12/16/2024	SDB3260121440	(132.00)	12.0000	(1,696.20)	(1,584.00)	0.0000	4.2500	(35.0000)	0.0000	0.1975	(0.0152)	0.0000	1	0.1823	01/06/2025
IFT.NZ	12/16/2024	SDB3260121440	(515.00)	12.0000	(6,617.75)	(6,180.00)	0.0000	4.2500	(35.0000)	0.0000	0.7706	(0.0593)	0.0000	1	0.7113	01/06/2025
IFT.NZ	12/16/2024	SDB3260121440	(150.00)	12.0000	(1,927.50)	(1,800.00)	0.0000	4.2500	(35.0000)	0.0000	0.2244	(0.0173)	0.0000	1	0.2072	01/06/2025
IFT.NZ	12/16/2024	SDB3260121440	(2,635.00)	12.0000	(33,859.75)	(31,620.00)	0.0000	4.2500	(35.0000)	0.0000	3.9426	(0.3032)	0.0000	1	3.6394	01/06/2025
IFT.NZ	12/16/2024	SDB3260121440	(2,679.00)	12.0000	(34,425.15)	(32,148.00)	0.0000	4.2500	(35.0000)	0.0000	4.0084	(0.3083)	0.0000	1	3.7001	01/06/2025
IFT.NZ	12/16/2024	SDB3260121440	(7,613.00)	12.0000	(97,827.05)	(91,356.00)	0.0000	4.2500	(35.0000)	0.0000	11.3908	(0.8760)	0.0000	1	10.5148	01/06/2025
IFT.NZ	12/16/2024	SDB3260121440	(659.00)	12.0000	(8,468.15)	(7,908.00)	0.0000	4.2500	(35.0000)	0.0000	0.9860	(0.0758)	0.0000	1	0.9102	01/06/2025
IFT.NZ	12/16/2024	SDB3260121440	(626.00)	12.0000	(8,044.10)	(7,512.00)	0.0000	4.2500	(35.0000)	0.0000	0.9366	(0.0720)	0.0000	1	0.8646	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
NZD (Cont.)																
Short (Cont.)																
INFRATIL LIMITED CMN (Cont.)																
IFT.NZ	12/16/2024	SDB3260121440	(24,751.00)	12.0000	(318,050.35)	(297,012.00)	0.0000	4.2500	(35.0000)	0.0000	37.0333	(2.8481)	0.0000	1	34.1852	01/06/2025
IFT.NZ	12/16/2024	SDB3260121440	(166.00)	12.0000	(2,133.10)	(1,992.00)	0.0000	4.2500	(35.0000)	0.0000	0.2484	(0.0191)	0.0000	1	0.2293	01/06/2025
IFT.NZ	12/16/2024	SDB3260121440	(133.00)	12.0000	(1,709.05)	(1,596.00)	0.0000	4.2500	(35.0000)	0.0000	0.1990	(0.0153)	0.0000	1	0.1837	01/06/2025
IFT.NZ	12/16/2024	SDB3260121440	(1,651.00)	12.0000	(21,215.35)	(19,812.00)	0.0000	4.2500	(35.0000)	0.0000	2.4703	(0.1900)	0.0000	1	2.2803	01/06/2025
IFT.NZ	12/16/2024	SDB3260121440	(3,030.00)	12.0000	(38,935.50)	(36,360.00)	0.0000	4.2500	(35.0000)	0.0000	4.5336	(0.3487)	0.0000	1	4.1849	01/06/2025
IFT.NZ	12/16/2024	SDB3260121440	(137.00)	12.0000	(1,760.45)	(1,644.00)	0.0000	4.2500	(35.0000)	0.0000	0.2050	(0.0158)	0.0000	1	0.1892	01/06/2025
IFT.NZ	12/16/2024	SDB3260121440	(14,337.00)	12.0000	(184,230.45)	(172,044.00)	0.0000	4.2500	(35.0000)	0.0000	21.4515	(1.6497)	0.0000	1	19.8018	01/06/2025
IFT.NZ	12/16/2024	SDB3260121440	(2,366.00)	12.0000	(30,403.10)	(28,392.00)	0.0000	4.2500	(35.0000)	0.0000	3.5401	(0.2723)	0.0000	1	3.2678	01/06/2025
IFT.NZ	12/16/2024	SDB3260121440	(424.00)	12.0000	(5,448.40)	(5,088.00)	0.0000	4.2500	(35.0000)	0.0000	0.6344	(0.0488)	0.0000	1	0.5856	01/06/2025
IFT.NZ	12/16/2024	SDB3260121440	(2,717.00)	12.0000	(34,913.45)	(32,604.00)	0.0000	4.2500	(35.0000)	0.0000	4.0653	(0.3126)	0.0000	1	3.7526	01/06/2025
IFT.NZ	12/16/2024	SDB3260121440	(257.00)	12.0000	(3,302.45)	(3,084.00)	0.0000	4.2500	(35.0000)	0.0000	0.3845	(0.0296)	0.0000	1	0.3550	01/06/2025
IFT.NZ	12/16/2024	SDB3260121440	(10,716.00)	12.0000	(137,700.60)	(128,592.00)	0.0000	4.2500	(35.0000)	0.0000	16.0336	(1.2331)	0.0000	1	14.8006	01/06/2025
IFT.NZ	12/16/2024	SDB3260121440	(4,482.00)	12.0000	(57,593.70)	(53,784.00)	0.0000	4.2500	(35.0000)	0.0000	6.7061	(0.5157)	0.0000	1	6.1904	01/06/2025
IFT.NZ	12/13/2024	SDB3260121440	(1,510.00)	12.1000	(18,329.48)	(18,271.00)	0.0000	4.2500	(35.0000)	0.0000	6.4028	(0.5256)	0.0000	3	5.8772	01/06/2025
IFT.NZ	12/13/2024	SDB3260121440	(8,649.00)	12.1000	(105,577.29)	(104,652.90)	0.0000	4.2500	(35.0000)	0.0000	36.8797	(3.0106)	0.0000	3	33.8692	01/06/2025
IFT.NZ	12/13/2024	SDB3260121440	(3,402.00)	12.1000	(42,436.46)	(41,164.20)	0.0000	4.2500	(35.0000)	0.0000	14.8237	(1.1842)	0.0000	3	13.6395	01/06/2025
IFT.NZ	12/13/2024	SDB3260121440	(1,989.00)	12.1000	(24,955.22)	(24,066.90)	0.0000	4.2500	(35.0000)	0.0000	8.7172	(0.6923)	0.0000	3	8.0249	01/06/2025
IFT.NZ	12/13/2024	SDB3260121440	(3,773.00)	12.1000	(47,634.40)	(45,653.30)	0.0000	4.2500	(35.0000)	0.0000	16.6394	(1.3133)	0.0000	3	15.3261	01/06/2025
IFT.NZ	12/13/2024	SDB3260121440	(4,585.00)	12.1000	(57,020.54)	(55,478.50)	0.0000	4.2500	(35.0000)	0.0000	19.9181	(1.5960)	0.0000	3	18.3222	01/06/2025
IFT.NZ	12/13/2024	SDB3260121440	(16,245.00)	12.1000	(205,027.33)	(196,564.50)	0.0000	4.2500	(35.0000)	0.0000	71.6191	(5.6546)	0.0000	3	65.9645	01/06/2025
IFT.NZ	12/13/2024	SDB3260121440	(89.00)	12.1000	(1,143.65)	(1,076.90)	0.0000	4.2500	(35.0000)	0.0000	0.3995	(0.0310)	0.0000	3	0.3685	01/06/2025
IFT.NZ	12/13/2024	SDB3260121440	(1,951.00)	12.1000	(25,070.35)	(23,607.10)	0.0000	4.2500	(35.0000)	0.0000	8.7575	(0.6791)	0.0000	3	8.0783	01/06/2025
IFT.NZ	12/13/2024	SDB3260121440	(125.00)	12.1000	(1,606.25)	(1,512.50)	0.0000	4.2500	(35.0000)	0.0000	0.5611	(0.0435)	0.0000	3	0.5176	01/06/2025
IFT.NZ	12/13/2024	SDB3260121440	(1,152.00)	12.1000	(14,803.20)	(13,939.20)	0.0000	4.2500	(35.0000)	0.0000	5.1710	(0.4010)	0.0000	3	4.7700	01/06/2025
IFT.NZ	12/13/2024	SDB3260121440	(2,117.00)	12.1000	(27,203.45)	(25,615.70)	0.0000	4.2500	(35.0000)	0.0000	9.5026	(0.7369)	0.0000	3	8.7657	01/06/2025
IFT.NZ	12/13/2024	SDB3260121440	(6,865.00)	12.1000	(88,215.25)	(83,066.50)	0.0000	4.2500	(35.0000)	0.0000	30.8149	(2.3896)	0.0000	3	28.4253	01/06/2025
IFT.NZ	12/13/2024	SDB3260121440	(337.00)	12.1000	(4,330.45)	(4,077.70)	0.0000	4.2500	(35.0000)	0.0000	1.5127	(0.1173)	0.0000	3	1.3954	01/06/2025
IFT.NZ	12/13/2024	SDB3260121440	(132.00)	12.1000	(1,696.20)	(1,597.20)	0.0000	4.2500	(35.0000)	0.0000	0.5925	(0.0459)	0.0000	3	0.5466	01/06/2025
IFT.NZ	12/13/2024	SDB3260121440	(515.00)	12.1000	(6,617.75)	(6,231.50)	0.0000	4.2500	(35.0000)	0.0000	2.3117	(0.1793)	0.0000	3	2.1324	01/06/2025
IFT.NZ	12/13/2024	SDB3260121440	(150.00)	12.1000	(1,927.50)	(1,815.00)	0.0000	4.2500	(35.0000)	0.0000	0.6733	(0.0522)	0.0000	3	0.6211	01/06/2025
IFT.NZ	12/13/2024	SDB3260121440	(2,635.00)	12.1000	(33,859.75)	(31,883.50)	0.0000	4.2500	(35.0000)	0.0000	11.8277	(0.9172)	0.0000	3	10.9105	01/06/2025
IFT.NZ	12/13/2024	SDB3260121440	(2,679.00)	12.1000	(34,425.15)	(32,415.90)	0.0000	4.2500	(35.0000)	0.0000	12.0252	(0.9325)	0.0000	3	11.0927	01/06/2025
IFT.NZ	12/13/2024	SDB3260121440	(7,613.00)	12.1000	(97,827.05)	(92,117.30)	0.0000	4.2500	(35.0000)	0.0000	34.1725	(2.6499)	0.0000	3	31.5225	01/06/2025
IFT.NZ	12/13/2024	SDB3260121440	(659.00)	12.1000	(8,468.15)	(7,973.90)	0.0000	4.2500	(35.0000)	0.0000	2.9581	(0.2294)	0.0000	3	2.7287	01/06/2025
IFT.NZ	12/13/2024	SDB3260121440	(626.00)	12.1000	(8,044.10)	(7,574.60)	0.0000	4.2500	(35.0000)	0.0000	2.8099	(0.2179)	0.0000	3	2.5920	01/06/2025
IFT.NZ	12/13/2024	SDB3260121440	(24,751.00)	12.1000	(318,050.35)	(299,487.10)	0.0000	4.2500	(35.0000)	0.0000	111.0998	(8.6154)	0.0000	3	102.4844	01/06/2025
IFT.NZ	12/13/2024	SDB3260121440	(166.00)	12.1000	(2,133.10)	(2,008.60)	0.0000	4.2500	(35.0000)	0.0000	0.7451	(0.0578)	0.0000	3	0.6873	01/06/2025
IFT.NZ	12/13/2024	SDB3260121440	(133.00)	12.1000	(1,709.05)	(1,609.30)	0.0000	4.2500	(35.0000)	0.0000	0.5970	(0.0463)	0.0000	3	0.5507	01/06/2025
IFT.NZ	12/13/2024	SDB3260121440	(1,651.00)	12.1000	(21,215.35)	(19,977.10)	0.0000	4.2500	(35.0000)	0.0000	7.4108	(0.5747)	0.0000	3	6.8362	01/06/2025
IFT.NZ	12/13/2024	SDB3260121440	(3,030.00)	12.1000	(38,935.50)	(36,663.00)	0.0000	4.2500	(35.0000)	0.0000	13.6008	(1.0547)	0.0000	3	12.5461	01/06/2025
IFT.NZ	12/13/2024	SDB3260121440	(137.00)	12.1000	(1,760.45)	(1,657.70)	0.0000	4.2500	(35.0000)	0.0000	0.6150	(0.0477)	0.0000	3	0.5673	01/06/2025
IFT.NZ	12/13/2024	SDB3260121440	(14,337.00)	12.1000	(184,230.45)	(173,477.70)	0.0000	4.2500	(35.0000)	0.0000	64.3545	(4.9905)	0.0000	3	59.3640	01/06/2025
IFT.NZ	12/13/2024	SDB3260121440	(2,366.00)	12.1000	(30,403.10)	(28,628.60)	0.0000	4.2500	(35.0000)	0.0000	10.6203	(0.8236)	0.0000	3	9.7967	01/06/2025
IFT.NZ	12/13/2024	SDB3260121440	(424.00)	12.1000	(5,448.40)	(5,130.40)	0.0000	4.2500	(35.0000)	0.0000	1.9032	(0.1476)	0.0000	3	1.7556	01/06/2025
IFT.NZ	12/13/2024	SDB3260121440	(2,717.00)	12.1000	(34,913.45)	(32,875.70)	0.0000	4.2500	(35.0000)	0.0000	12.1958	(0.9457)	0.0000	3	11.2501	01/06/2025
IFT.NZ	12/13/2024	SDB3260121440	(257.00)	12.1000	(3,302.45)	(3,109.70)	0.0000	4.2500	(35.0000)	0.0000	1.1536	(0.0895)	0.0000	3	1.0641	01/06/2025
IFT.NZ	12/13/2024	SDB3260121440	(10,716.00)	12.1000	(137,700.60)	(129,663.60)	0.0000	4.2500	(35.0000)	0.0000	48.1009	(3.7300)	0.0000	3	44.3708	01/06/2025
IFT.NZ	12/13/2024	SDB3260121440	(4,482.00)	12.1000	(57,593.70)	(54,232.20)	0.0000	4.2500	(35.0000)	0.0000	20.1183	(1.5601)	0.0000	3	18.5582	01/06/2025
IFT.NZ	12/12/2024	SDB3260121440	(8,649.00)	12.0500	(105,577.29)	(104,220.45)	0.0000	4.2500	(35.0000)	0.0000	12.2932	(0.9994)	0.0000	1	11.2939	01/06/2025
IFT.NZ	12/12/2024	SDB3260121440	(3,402.00)	12.0500	(42,436.46)	(40,994.10)	0.0000	4.2500	(35.0000)	0.0000	4.9412	(0.3931)	0.0000	1	4.5481	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
NZD (Cont.)																
Short (Cont.)																
INFRATIL LIMITED CMN (Cont.)																
IFT.NZ	12/12/2024	SDB3260121440	(1,989.00)	12.0500	(24,955.22)	(23,967.45)	0.0000	4.2500	(35.0000)	0.0000	2.9057	(0.2298)	0.0000	1	2.6759	01/06/2025
IFT.NZ	12/12/2024	SDB3260121440	(3,773.00)	12.0500	(47,634.40)	(45,464.65)	0.0000	4.2500	(35.0000)	0.0000	5.5465	(0.4360)	0.0000	1	5.1105	01/06/2025
IFT.NZ	12/12/2024	SDB3260121440	(4,585.00)	12.0500	(57,020.54)	(55,249.25)	0.0000	4.2500	(35.0000)	0.0000	6.6394	(0.5298)	0.0000	1	6.1096	01/06/2025
IFT.NZ	12/12/2024	SDB3260121440	(16,245.00)	12.0500	(205,027.33)	(195,752.25)	0.0000	4.2500	(35.0000)	0.0000	23.8730	(1.8771)	0.0000	1	21.9960	01/06/2025
IFT.NZ	12/12/2024	SDB3260121440	(89.00)	12.0500	(1,143.65)	(1,072.45)	0.0000	4.2500	(35.0000)	0.0000	0.1332	(0.0103)	0.0000	1	0.1229	01/06/2025
IFT.NZ	12/12/2024	SDB3260121440	(1,951.00)	12.0500	(25,070.35)	(23,509.55)	0.0000	4.2500	(35.0000)	0.0000	2.9192	(0.2254)	0.0000	1	2.6937	01/06/2025
IFT.NZ	12/12/2024	SDB3260121440	(125.00)	12.0500	(1,606.25)	(1,506.25)	0.0000	4.2500	(35.0000)	0.0000	0.1870	(0.0144)	0.0000	1	0.1726	01/06/2025
IFT.NZ	12/12/2024	SDB3260121440	(1,152.00)	12.0500	(14,803.20)	(13,881.60)	0.0000	4.2500	(35.0000)	0.0000	1.7237	(0.1331)	0.0000	1	1.5905	01/06/2025
IFT.NZ	12/12/2024	SDB3260121440	(2,117.00)	12.0500	(27,203.45)	(25,509.85)	0.0000	4.2500	(35.0000)	0.0000	3.1675	(0.2446)	0.0000	1	2.9229	01/06/2025
IFT.NZ	12/12/2024	SDB3260121440	(6,865.00)	12.0500	(88,215.25)	(82,723.25)	0.0000	4.2500	(35.0000)	0.0000	10.2716	(0.7932)	0.0000	1	9.4784	01/06/2025
IFT.NZ	12/12/2024	SDB3260121440	(337.00)	12.0500	(4,330.45)	(4,060.85)	0.0000	4.2500	(35.0000)	0.0000	0.5042	(0.0389)	0.0000	1	0.4653	01/06/2025
IFT.NZ	12/12/2024	SDB3260121440	(132.00)	12.0500	(1,696.20)	(1,590.60)	0.0000	4.2500	(35.0000)	0.0000	0.1975	(0.0153)	0.0000	1	0.1823	01/06/2025
IFT.NZ	12/12/2024	SDB3260121440	(515.00)	12.0500	(6,617.75)	(6,205.75)	0.0000	4.2500	(35.0000)	0.0000	0.7706	(0.0595)	0.0000	1	0.7111	01/06/2025
IFT.NZ	12/12/2024	SDB3260121440	(150.00)	12.0500	(1,927.50)	(1,807.50)	0.0000	4.2500	(35.0000)	0.0000	0.2244	(0.0173)	0.0000	1	0.2071	01/06/2025
IFT.NZ	12/12/2024	SDB3260121440	(2,635.00)	12.0500	(33,859.75)	(31,751.75)	0.0000	4.2500	(35.0000)	0.0000	3.9426	(0.3045)	0.0000	1	3.6381	01/06/2025
IFT.NZ	12/12/2024	SDB3260121440	(2,679.00)	12.0500	(34,425.15)	(32,281.95)	0.0000	4.2500	(35.0000)	0.0000	4.0084	(0.3096)	0.0000	1	3.6989	01/06/2025
IFT.NZ	12/12/2024	SDB3260121440	(7,613.00)	12.0500	(97,827.05)	(91,736.65)	0.0000	4.2500	(35.0000)	0.0000	11.3908	(0.8797)	0.0000	1	10.5112	01/06/2025
IFT.NZ	12/12/2024	SDB3260121440	(659.00)	12.0500	(8,468.15)	(7,940.95)	0.0000	4.2500	(35.0000)	0.0000	0.9860	(0.0761)	0.0000	1	0.9099	01/06/2025
IFT.NZ	12/12/2024	SDB3260121440	(626.00)	12.0500	(8,044.10)	(7,543.30)	0.0000	4.2500	(35.0000)	0.0000	0.9366	(0.0723)	0.0000	1	0.8643	01/06/2025
IFT.NZ	12/12/2024	SDB3260121440	(24,751.00)	12.0500	(318,050.35)	(298,249.55)	0.0000	4.2500	(35.0000)	0.0000	37.0333	(2.8599)	0.0000	1	34.1733	01/06/2025
IFT.NZ	12/12/2024	SDB3260121440	(166.00)	12.0500	(2,133.10)	(2,000.30)	0.0000	4.2500	(35.0000)	0.0000	0.2484	(0.0192)	0.0000	1	0.2292	01/06/2025
IFT.NZ	12/12/2024	SDB3260121440	(133.00)	12.0500	(1,709.05)	(1,602.65)	0.0000	4.2500	(35.0000)	0.0000	0.1990	(0.0154)	0.0000	1	0.1836	01/06/2025
IFT.NZ	12/12/2024	SDB3260121440	(1,651.00)	12.0500	(21,215.35)	(19,894.55)	0.0000	4.2500	(35.0000)	0.0000	2.4703	(0.1908)	0.0000	1	2.2795	01/06/2025
IFT.NZ	12/12/2024	SDB3260121440	(3,030.00)	12.0500	(38,935.50)	(36,511.50)	0.0000	4.2500	(35.0000)	0.0000	4.5336	(0.3501)	0.0000	1	4.1835	01/06/2025
IFT.NZ	12/12/2024	SDB3260121440	(137.00)	12.0500	(1,760.45)	(1,650.85)	0.0000	4.2500	(35.0000)	0.0000	0.2050	(0.0158)	0.0000	1	0.1892	01/06/2025
IFT.NZ	12/12/2024	SDB3260121440	(14,337.00)	12.0500	(184,230.45)	(172,760.85)	0.0000	4.2500	(35.0000)	0.0000	21.4515	(1.6566)	0.0000	1	19.7949	01/06/2025
IFT.NZ	12/12/2024	SDB3260121440	(2,366.00)	12.0500	(30,403.10)	(28,510.30)	0.0000	4.2500	(35.0000)	0.0000	3.5401	(0.2734)	0.0000	1	3.2667	01/06/2025
IFT.NZ	12/12/2024	SDB3260121440	(424.00)	12.0500	(5,448.40)	(5,109.20)	0.0000	4.2500	(35.0000)	0.0000	0.6344	(0.0490)	0.0000	1	0.5854	01/06/2025
IFT.NZ	12/12/2024	SDB3260121440	(2,717.00)	12.0500	(34,913.45)	(32,739.85)	0.0000	4.2500	(35.0000)	0.0000	4.0653	(0.3139)	0.0000	1	3.7513	01/06/2025
IFT.NZ	12/12/2024	SDB3260121440	(257.00)	12.0500	(3,302.45)	(3,096.85)	0.0000	4.2500	(35.0000)	0.0000	0.3845	(0.0297)	0.0000	1	0.3548	01/06/2025
IFT.NZ	12/12/2024	SDB3260121440	(10,716.00)	12.0500	(137,700.60)	(129,127.80)	0.0000	4.2500	(35.0000)	0.0000	16.0336	(1.2382)	0.0000	1	14.7954	01/06/2025
IFT.NZ	12/12/2024	SDB3260121440	(4,482.00)	12.0500	(57,593.70)	(54,008.10)	0.0000	4.2500	(35.0000)	0.0000	6.7061	(0.5179)	0.0000	1	6.1882	01/06/2025
IFT.NZ	12/11/2024	SDB3260121440	(3,402.00)	12.4200	(42,436.46)	(42,252.84)	0.0000	4.2500	(35.0000)	0.0000	4.9412	(0.4052)	0.0000	1	4.5361	01/06/2025
IFT.NZ	12/11/2024	SDB3260121440	(1,989.00)	12.4200	(24,955.22)	(24,703.38)	0.0000	4.2500	(35.0000)	0.0000	2.9057	(0.2369)	0.0000	1	2.6689	01/06/2025
IFT.NZ	12/11/2024	SDB3260121440	(3,773.00)	12.4200	(47,634.40)	(46,860.66)	0.0000	4.2500	(35.0000)	0.0000	5.5465	(0.4493)	0.0000	1	5.0971	01/06/2025
IFT.NZ	12/11/2024	SDB3260121440	(4,585.00)	12.4200	(57,020.54)	(56,945.70)	0.0000	4.2500	(35.0000)	0.0000	6.6394	(0.5461)	0.0000	1	6.0933	01/06/2025
IFT.NZ	12/11/2024	SDB3260121440	(16,245.00)	12.4200	(205,027.33)	(201,762.90)	0.0000	4.2500	(35.0000)	0.0000	23.8730	(1.9347)	0.0000	1	21.9383	01/06/2025
IFT.NZ	12/11/2024	SDB3260121440	(89.00)	12.4200	(1,143.65)	(1,105.38)	0.0000	4.2500	(35.0000)	0.0000	0.1332	(0.0106)	0.0000	1	0.1226	01/06/2025
IFT.NZ	12/11/2024	SDB3260121440	(1,951.00)	12.4200	(25,070.35)	(24,231.42)	0.0000	4.2500	(35.0000)	0.0000	2.9192	(0.2324)	0.0000	1	2.6868	01/06/2025
IFT.NZ	12/11/2024	SDB3260121440	(125.00)	12.4200	(1,606.25)	(1,552.50)	0.0000	4.2500	(35.0000)	0.0000	0.1870	(0.0149)	0.0000	1	0.1721	01/06/2025
IFT.NZ	12/11/2024	SDB3260121440	(1,152.00)	12.4200	(14,803.20)	(14,307.84)	0.0000	4.2500	(35.0000)	0.0000	1.7237	(0.1372)	0.0000	1	1.5865	01/06/2025
IFT.NZ	12/11/2024	SDB3260121440	(2,117.00)	12.4200	(27,203.45)	(26,293.14)	0.0000	4.2500	(35.0000)	0.0000	3.1675	(0.2521)	0.0000	1	2.9154	01/06/2025
IFT.NZ	12/11/2024	SDB3260121440	(6,865.00)	12.4200	(88,215.25)	(85,263.30)	0.0000	4.2500	(35.0000)	0.0000	10.2716	(0.8176)	0.0000	1	9.4540	01/06/2025
IFT.NZ	12/11/2024	SDB3260121440	(337.00)	12.4200	(4,330.45)	(4,185.54)	0.0000	4.2500	(35.0000)	0.0000	0.5042	(0.0401)	0.0000	1	0.4641	01/06/2025
IFT.NZ	12/11/2024	SDB3260121440	(132.00)	12.4200	(1,696.20)	(1,639.44)	0.0000	4.2500	(35.0000)	0.0000	0.1975	(0.0157)	0.0000	1	0.1818	01/06/2025
IFT.NZ	12/11/2024	SDB3260121440	(515.00)	12.4200	(6,617.75)	(6,396.30)	0.0000	4.2500	(35.0000)	0.0000	0.7706	(0.0613)	0.0000	1	0.7092	01/06/2025
IFT.NZ	12/11/2024	SDB3260121440	(150.00)	12.4200	(1,927.50)	(1,863.00)	0.0000	4.2500	(35.0000)	0.0000	0.2244	(0.0179)	0.0000	1	0.2066	01/06/2025
IFT.NZ	12/11/2024	SDB3260121440	(2,635.00)	12.4200	(33,859.75)	(32,726.70)	0.0000	4.2500	(35.0000)	0.0000	3.9426	(0.3138)	0.0000	1	3.6288	01/06/2025
IFT.NZ	12/11/2024	SDB3260121440	(2,679.00)	12.4200	(34,425.15)	(33,273.18)	0.0000	4.2500	(35.0000)	0.0000	4.0084	(0.3191)	0.0000	1	3.6893	01/06/2025
IFT.NZ	12/11/2024	SDB3260121440	(7,613.00)	12.4200	(97,827.05)	(94,553.46)	0.0000	4.2500	(35.0000)	0.0000	11.3908	(0.9067)	0.0000	1	10.4841	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
NZD (Cont.)																
Short (Cont.)																
INFRATIL LIMITED CMN (Cont.)																
IFT.NZ	12/11/2024	SDB3260121440	(659.00)	12.4200	(8,468.15)	(8,184.78)	0.0000	4.2500	(35.0000)	0.0000	0.9860	(0.0785)	0.0000	1	0.9075	01/06/2025
IFT.NZ	12/11/2024	SDB3260121440	(626.00)	12.4200	(8,044.10)	(7,774.92)	0.0000	4.2500	(35.0000)	0.0000	0.9366	(0.0746)	0.0000	1	0.8621	01/06/2025
IFT.NZ	12/11/2024	SDB3260121440	(24,751.00)	12.4200	(318,050.35)	(307,407.42)	0.0000	4.2500	(35.0000)	0.0000	37.0333	(2.9477)	0.0000	1	34.0855	01/06/2025
IFT.NZ	12/11/2024	SDB3260121440	(166.00)	12.4200	(2,133.10)	(2,061.72)	0.0000	4.2500	(35.0000)	0.0000	0.2484	(0.0198)	0.0000	1	0.2286	01/06/2025
IFT.NZ	12/11/2024	SDB3260121440	(133.00)	12.4200	(1,709.05)	(1,651.86)	0.0000	4.2500	(35.0000)	0.0000	0.1990	(0.0158)	0.0000	1	0.1832	01/06/2025
IFT.NZ	12/11/2024	SDB3260121440	(1,651.00)	12.4200	(21,215.35)	(20,505.42)	0.0000	4.2500	(35.0000)	0.0000	2.4703	(0.1966)	0.0000	1	2.2737	01/06/2025
IFT.NZ	12/11/2024	SDB3260121440	(3,030.00)	12.4200	(38,935.50)	(37,632.60)	0.0000	4.2500	(35.0000)	0.0000	4.5336	(0.3609)	0.0000	1	4.1727	01/06/2025
IFT.NZ	12/11/2024	SDB3260121440	(137.00)	12.4200	(1,760.45)	(1,701.54)	0.0000	4.2500	(35.0000)	0.0000	0.2050	(0.0163)	0.0000	1	0.1887	01/06/2025
IFT.NZ	12/11/2024	SDB3260121440	(14,337.00)	12.4200	(184,230.45)	(178,065.54)	0.0000	4.2500	(35.0000)	0.0000	21.4515	(1.7075)	0.0000	1	19.7440	01/06/2025
IFT.NZ	12/11/2024	SDB3260121440	(2,366.00)	12.4200	(30,403.10)	(29,385.72)	0.0000	4.2500	(35.0000)	0.0000	3.5401	(0.2818)	0.0000	1	3.2583	01/06/2025
IFT.NZ	12/11/2024	SDB3260121440	(424.00)	12.4200	(5,448.40)	(5,266.08)	0.0000	4.2500	(35.0000)	0.0000	0.6344	(0.0505)	0.0000	1	0.5839	01/06/2025
IFT.NZ	12/11/2024	SDB3260121440	(2,717.00)	12.4200	(34,913.45)	(33,745.14)	0.0000	4.2500	(35.0000)	0.0000	4.0653	(0.3236)	0.0000	1	3.7417	01/06/2025
IFT.NZ	12/11/2024	SDB3260121440	(257.00)	12.4200	(3,302.45)	(3,191.94)	0.0000	4.2500	(35.0000)	0.0000	0.3845	(0.0306)	0.0000	1	0.3539	01/06/2025
IFT.NZ	12/11/2024	SDB3260121440	(10,716.00)	12.4200	(137,700.60)	(133,092.72)	0.0000	4.2500	(35.0000)	0.0000	16.0336	(1.2762)	0.0000	1	14.7574	01/06/2025
IFT.NZ	12/11/2024	SDB3260121440	(4,482.00)	12.4200	(57,593.70)	(55,666.44)	0.0000	4.2500	(35.0000)	0.0000	6.7061	(0.5338)	0.0000	1	6.1723	01/06/2025
IFT.NZ	12/10/2024	SDB3260121440	(1,989.00)	12.4800	(24,955.22)	(24,822.72)	0.0000	4.2500	(35.0000)	0.0000	2.9057	(0.2380)	0.0000	1	2.6677	01/06/2025
IFT.NZ	12/10/2024	SDB3260121440	(3,773.00)	12.4800	(47,634.40)	(47,087.04)	0.0000	4.2500	(35.0000)	0.0000	5.5465	(0.4515)	0.0000	1	5.0950	01/06/2025
IFT.NZ	12/10/2024	SDB3260121440	(4,585.00)	12.4800	(57,020.54)	(57,220.80)	0.0000	4.2500	(35.0000)	0.0000	6.6394	(0.5487)	0.0000	1	6.0907	01/06/2025
IFT.NZ	12/10/2024	SDB3260121440	(16,245.00)	12.4800	(205,027.33)	(202,737.60)	0.0000	4.2500	(35.0000)	0.0000	23.8730	(1.9441)	0.0000	1	21.9290	01/06/2025
IFT.NZ	12/10/2024	SDB3260121440	(89.00)	12.4800	(1,143.65)	(1,110.72)	0.0000	4.2500	(35.0000)	0.0000	0.1332	(0.0107)	0.0000	1	0.1225	01/06/2025
IFT.NZ	12/10/2024	SDB3260121440	(1,951.00)	12.4800	(25,070.35)	(24,348.48)	0.0000	4.2500	(35.0000)	0.0000	2.9192	(0.2335)	0.0000	1	2.6857	01/06/2025
IFT.NZ	12/10/2024	SDB3260121440	(125.00)	12.4800	(1,606.25)	(1,560.00)	0.0000	4.2500	(35.0000)	0.0000	0.1870	(0.0150)	0.0000	1	0.1721	01/06/2025
IFT.NZ	12/10/2024	SDB3260121440	(1,152.00)	12.4800	(14,803.20)	(14,376.96)	0.0000	4.2500	(35.0000)	0.0000	1.7237	(0.1379)	0.0000	1	1.5858	01/06/2025
IFT.NZ	12/10/2024	SDB3260121440	(2,117.00)	12.4800	(27,203.45)	(26,420.16)	0.0000	4.2500	(35.0000)	0.0000	3.1675	(0.2533)	0.0000	1	2.9142	01/06/2025
IFT.NZ	12/10/2024	SDB3260121440	(6,865.00)	12.4800	(88,215.25)	(85,675.20)	0.0000	4.2500	(35.0000)	0.0000	10.2716	(0.8215)	0.0000	1	9.4501	01/06/2025
IFT.NZ	12/10/2024	SDB3260121440	(337.00)	12.4800	(4,330.45)	(4,205.76)	0.0000	4.2500	(35.0000)	0.0000	0.5042	(0.0403)	0.0000	1	0.4639	01/06/2025
IFT.NZ	12/10/2024	SDB3260121440	(132.00)	12.4800	(1,696.20)	(1,647.36)	0.0000	4.2500	(35.0000)	0.0000	0.1975	(0.0158)	0.0000	1	0.1817	01/06/2025
IFT.NZ	12/10/2024	SDB3260121440	(515.00)	12.4800	(6,617.75)	(6,427.20)	0.0000	4.2500	(35.0000)	0.0000	0.7706	(0.0616)	0.0000	1	0.7089	01/06/2025
IFT.NZ	12/10/2024	SDB3260121440	(150.00)	12.4800	(1,927.50)	(1,872.00)	0.0000	4.2500	(35.0000)	0.0000	0.2244	(0.0180)	0.0000	1	0.2065	01/06/2025
IFT.NZ	12/10/2024	SDB3260121440	(2,635.00)	12.4800	(33,859.75)	(32,884.80)	0.0000	4.2500	(35.0000)	0.0000	3.9426	(0.3153)	0.0000	1	3.6272	01/06/2025
IFT.NZ	12/10/2024	SDB3260121440	(2,679.00)	12.4800	(34,425.15)	(33,433.92)	0.0000	4.2500	(35.0000)	0.0000	4.0084	(0.3206)	0.0000	1	3.6878	01/06/2025
IFT.NZ	12/10/2024	SDB3260121440	(7,613.00)	12.4800	(97,827.05)	(95,010.24)	0.0000	4.2500	(35.0000)	0.0000	11.3908	(0.9111)	0.0000	1	10.4798	01/06/2025
IFT.NZ	12/10/2024	SDB3260121440	(659.00)	12.4800	(8,468.15)	(8,224.32)	0.0000	4.2500	(35.0000)	0.0000	0.9860	(0.0789)	0.0000	1	0.9072	01/06/2025
IFT.NZ	12/10/2024	SDB3260121440	(626.00)	12.4800	(8,044.10)	(7,812.48)	0.0000	4.2500	(35.0000)	0.0000	0.9366	(0.0749)	0.0000	1	0.8617	01/06/2025
IFT.NZ	12/10/2024	SDB3260121440	(24,751.00)	12.4800	(318,050.35)	(308,892.48)	0.0000	4.2500	(35.0000)	0.0000	37.0333	(2.9620)	0.0000	1	34.0713	01/06/2025
IFT.NZ	12/10/2024	SDB3260121440	(166.00)	12.4800	(2,133.10)	(2,071.68)	0.0000	4.2500	(35.0000)	0.0000	0.2484	(0.0199)	0.0000	1	0.2285	01/06/2025
IFT.NZ	12/10/2024	SDB3260121440	(133.00)	12.4800	(1,709.05)	(1,659.84)	0.0000	4.2500	(35.0000)	0.0000	0.1990	(0.0159)	0.0000	1	0.1831	01/06/2025
IFT.NZ	12/10/2024	SDB3260121440	(1,651.00)	12.4800	(21,215.35)	(20,604.48)	0.0000	4.2500	(35.0000)	0.0000	2.4703	(0.1976)	0.0000	1	2.2727	01/06/2025
IFT.NZ	12/10/2024	SDB3260121440	(3,030.00)	12.4800	(38,935.50)	(37,814.40)	0.0000	4.2500	(35.0000)	0.0000	4.5336	(0.3626)	0.0000	1	4.1710	01/06/2025
IFT.NZ	12/10/2024	SDB3260121440	(137.00)	12.4800	(1,760.45)	(1,709.76)	0.0000	4.2500	(35.0000)	0.0000	0.2050	(0.0164)	0.0000	1	0.1886	01/06/2025
IFT.NZ	12/10/2024	SDB3260121440	(14,337.00)	12.4800	(184,230.45)	(178,925.76)	0.0000	4.2500	(35.0000)	0.0000	21.4515	(1.7157)	0.0000	1	19.7358	01/06/2025
IFT.NZ	12/10/2024	SDB3260121440	(2,366.00)	12.4800	(30,403.10)	(29,527.68)	0.0000	4.2500	(35.0000)	0.0000	3.5401	(0.2831)	0.0000	1	3.2569	01/06/2025
IFT.NZ	12/10/2024	SDB3260121440	(424.00)	12.4800	(5,448.40)	(5,291.52)	0.0000	4.2500	(35.0000)	0.0000	0.6344	(0.0507)	0.0000	1	0.5837	01/06/2025
IFT.NZ	12/10/2024	SDB3260121440	(2,717.00)	12.4800	(34,913.45)	(33,908.16)	0.0000	4.2500	(35.0000)	0.0000	4.0653	(0.3251)	0.0000	1	3.7401	01/06/2025
IFT.NZ	12/10/2024	SDB3260121440	(257.00)	12.4800	(3,302.45)	(3,207.36)	0.0000	4.2500	(35.0000)	0.0000	0.3845	(0.0308)	0.0000	1	0.3538	01/06/2025
IFT.NZ	12/10/2024	SDB3260121440	(10,716.00)	12.4800	(137,700.60)	(133,735.68)	0.0000	4.2500	(35.0000)	0.0000	16.0336	(1.2824)	0.0000	1	14.7512	01/06/2025
IFT.NZ	12/10/2024	SDB3260121440	(4,482.00)	12.4800	(57,593.70)	(55,935.36)	0.0000	4.2500	(35.0000)	0.0000	6.7061	(0.5364)	0.0000	1	6.1697	01/06/2025
IFT.NZ	12/09/2024	SDB3260121440	(3,773.00)	12.6000	(47,634.40)	(47,539.80)	0.0000	4.2500	(35.0000)	0.0000	5.5465	(0.4559)	0.0000	1	5.0906	01/06/2025
IFT.NZ	12/09/2024	SDB3260121440	(4,585.00)	12.6000	(57,020.54)	(57,771.00)	0.0000	4.2500	(35.0000)	0.0000	6.6394	(0.5540)	0.0000	1	6.0854	01/06/2025
IFT.NZ	12/09/2024	SDB3260121440	(16,245.00)	12.6000	(205,027.33)	(204,687.00)	0.0000	4.2500	(35.0000)	0.0000	23.8730	(1.9628)	0.0000	1	21.9103	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
NZD (Cont.)																
Short (Cont.)																
INFRATIL LIMITED CMN (Cont.)																
IFT.NZ	12/09/2024	SDB3260121440	(89.00)	12.6000	(1,143.65)	(1,121.40)	0.0000	4.2500	(35.0000)	0.0000	0.1332	(0.0108)	0.0000	1	0.1224	01/06/2025
IFT.NZ	12/09/2024	SDB3260121440	(1,951.00)	12.6000	(25,070.35)	(24,582.60)	0.0000	4.2500	(35.0000)	0.0000	2.9192	(0.2357)	0.0000	1	2.6834	01/06/2025
IFT.NZ	12/09/2024	SDB3260121440	(125.00)	12.6000	(1,606.25)	(1,575.00)	0.0000	4.2500	(35.0000)	0.0000	0.1870	(0.0151)	0.0000	1	0.1719	01/06/2025
IFT.NZ	12/09/2024	SDB3260121440	(1,152.00)	12.6000	(14,803.20)	(14,515.20)	0.0000	4.2500	(35.0000)	0.0000	1.7237	(0.1392)	0.0000	1	1.5845	01/06/2025
IFT.NZ	12/09/2024	SDB3260121440	(2,117.00)	12.6000	(27,203.45)	(26,674.20)	0.0000	4.2500	(35.0000)	0.0000	3.1675	(0.2558)	0.0000	1	2.9117	01/06/2025
IFT.NZ	12/09/2024	SDB3260121440	(6,865.00)	12.6000	(88,215.25)	(86,499.00)	0.0000	4.2500	(35.0000)	0.0000	10.2716	(0.8294)	0.0000	1	9.4422	01/06/2025
IFT.NZ	12/09/2024	SDB3260121440	(337.00)	12.6000	(4,330.45)	(4,246.20)	0.0000	4.2500	(35.0000)	0.0000	0.5042	(0.0407)	0.0000	1	0.4635	01/06/2025
IFT.NZ	12/09/2024	SDB3260121440	(132.00)	12.6000	(1,696.20)	(1,663.20)	0.0000	4.2500	(35.0000)	0.0000	0.1975	(0.0159)	0.0000	1	0.1816	01/06/2025
IFT.NZ	12/09/2024	SDB3260121440	(515.00)	12.6000	(6,617.75)	(6,489.00)	0.0000	4.2500	(35.0000)	0.0000	0.7706	(0.0622)	0.0000	1	0.7083	01/06/2025
IFT.NZ	12/09/2024	SDB3260121440	(150.00)	12.6000	(1,927.50)	(1,890.00)	0.0000	4.2500	(35.0000)	0.0000	0.2244	(0.0181)	0.0000	1	0.2063	01/06/2025
IFT.NZ	12/09/2024	SDB3260121440	(2,635.00)	12.6000	(33,859.75)	(33,201.00)	0.0000	4.2500	(35.0000)	0.0000	3.9426	(0.3184)	0.0000	1	3.6242	01/06/2025
IFT.NZ	12/09/2024	SDB3260121440	(2,679.00)	12.6000	(34,425.15)	(33,755.40)	0.0000	4.2500	(35.0000)	0.0000	4.0084	(0.3237)	0.0000	1	3.6847	01/06/2025
IFT.NZ	12/09/2024	SDB3260121440	(7,613.00)	12.6000	(97,827.05)	(95,923.80)	0.0000	4.2500	(35.0000)	0.0000	11.3908	(0.9198)	0.0000	1	10.4710	01/06/2025
IFT.NZ	12/09/2024	SDB3260121440	(659.00)	12.6000	(8,468.15)	(8,303.40)	0.0000	4.2500	(35.0000)	0.0000	0.9860	(0.0796)	0.0000	1	0.9064	01/06/2025
IFT.NZ	12/09/2024	SDB3260121440	(626.00)	12.6000	(8,044.10)	(7,887.60)	0.0000	4.2500	(35.0000)	0.0000	0.9366	(0.0756)	0.0000	1	0.8610	01/06/2025
IFT.NZ	12/09/2024	SDB3260121440	(24,751.00)	12.6000	(318,050.35)	(311,862.60)	0.0000	4.2500	(35.0000)	0.0000	37.0333	(2.9905)	0.0000	1	34.0428	01/06/2025
IFT.NZ	12/09/2024	SDB3260121440	(166.00)	12.6000	(2,133.10)	(2,091.60)	0.0000	4.2500	(35.0000)	0.0000	0.2484	(0.0201)	0.0000	1	0.2283	01/06/2025
IFT.NZ	12/09/2024	SDB3260121440	(133.00)	12.6000	(1,709.05)	(1,675.80)	0.0000	4.2500	(35.0000)	0.0000	0.1990	(0.0161)	0.0000	1	0.1829	01/06/2025
IFT.NZ	12/09/2024	SDB3260121440	(1,651.00)	12.6000	(21,215.35)	(20,802.60)	0.0000	4.2500	(35.0000)	0.0000	2.4703	(0.1995)	0.0000	1	2.2708	01/06/2025
IFT.NZ	12/09/2024	SDB3260121440	(3,030.00)	12.6000	(38,935.50)	(38,178.00)	0.0000	4.2500	(35.0000)	0.0000	4.5336	(0.3661)	0.0000	1	4.1675	01/06/2025
IFT.NZ	12/09/2024	SDB3260121440	(137.00)	12.6000	(1,760.45)	(1,726.20)	0.0000	4.2500	(35.0000)	0.0000	0.2050	(0.0166)	0.0000	1	0.1884	01/06/2025
IFT.NZ	12/09/2024	SDB3260121440	(14,337.00)	12.6000	(184,230.45)	(180,646.20)	0.0000	4.2500	(35.0000)	0.0000	21.4515	(1.7322)	0.0000	1	19.7193	01/06/2025
IFT.NZ	12/09/2024	SDB3260121440	(2,366.00)	12.6000	(30,403.10)	(29,811.60)	0.0000	4.2500	(35.0000)	0.0000	3.5401	(0.2859)	0.0000	1	3.2542	01/06/2025
IFT.NZ	12/09/2024	SDB3260121440	(424.00)	12.6000	(5,448.40)	(5,342.40)	0.0000	4.2500	(35.0000)	0.0000	0.6344	(0.0512)	0.0000	1	0.5832	01/06/2025
IFT.NZ	12/09/2024	SDB3260121440	(2,717.00)	12.6000	(34,913.45)	(34,234.20)	0.0000	4.2500	(35.0000)	0.0000	4.0653	(0.3283)	0.0000	1	3.7370	01/06/2025
IFT.NZ	12/09/2024	SDB3260121440	(257.00)	12.6000	(3,302.45)	(3,238.20)	0.0000	4.2500	(35.0000)	0.0000	0.3845	(0.0311)	0.0000	1	0.3535	01/06/2025
IFT.NZ	12/09/2024	SDB3260121440	(10,716.00)	12.6000	(137,700.60)	(135,021.60)	0.0000	4.2500	(35.0000)	0.0000	16.0336	(1.2947)	0.0000	1	14.7389	01/06/2025
IFT.NZ	12/09/2024	SDB3260121440	(4,482.00)	12.6000	(57,593.70)	(56,473.20)	0.0000	4.2500	(35.0000)	0.0000	6.7061	(0.5415)	0.0000	1	6.1646	01/06/2025
IFT.NZ	12/06/2024	SDB3260121440	(4,585.00)	12.5000	(57,020.54)	(57,312.50)	0.0000	4.2500	(35.0000)	0.0000	19.9181	(1.6487)	0.0000	3	18.2694	01/06/2025
IFT.NZ	12/06/2024	SDB3260121440	(16,245.00)	12.5000	(205,027.33)	(203,062.50)	0.0000	4.2500	(35.0000)	0.0000	71.6191	(5.8415)	0.0000	3	65.7776	01/06/2025
IFT.NZ	12/06/2024	SDB3260121440	(89.00)	12.5000	(1,143.65)	(1,112.50)	0.0000	4.2500	(35.0000)	0.0000	0.3995	(0.0320)	0.0000	3	0.3675	01/06/2025
IFT.NZ	12/06/2024	SDB3260121440	(1,951.00)	12.5000	(25,070.35)	(24,387.50)	0.0000	4.2500	(35.0000)	0.0000	8.7575	(0.7016)	0.0000	3	8.0559	01/06/2025
IFT.NZ	12/06/2024	SDB3260121440	(125.00)	12.5000	(1,606.25)	(1,562.50)	0.0000	4.2500	(35.0000)	0.0000	0.5611	(0.0449)	0.0000	3	0.5161	01/06/2025
IFT.NZ	12/06/2024	SDB3260121440	(1,152.00)	12.5000	(14,803.20)	(14,400.00)	0.0000	4.2500	(35.0000)	0.0000	5.1710	(0.4142)	0.0000	3	4.7567	01/06/2025
IFT.NZ	12/06/2024	SDB3260121440	(2,117.00)	12.5000	(27,203.45)	(26,462.50)	0.0000	4.2500	(35.0000)	0.0000	9.5026	(0.7613)	0.0000	3	8.7413	01/06/2025
IFT.NZ	12/06/2024	SDB3260121440	(6,865.00)	12.5000	(88,215.25)	(85,812.50)	0.0000	4.2500	(35.0000)	0.0000	30.8149	(2.4686)	0.0000	3	28.3463	01/06/2025
IFT.NZ	12/06/2024	SDB3260121440	(337.00)	12.5000	(4,330.45)	(4,212.50)	0.0000	4.2500	(35.0000)	0.0000	1.5127	(0.1212)	0.0000	3	1.3915	01/06/2025
IFT.NZ	12/06/2024	SDB3260121440	(132.00)	12.5000	(1,696.20)	(1,650.00)	0.0000	4.2500	(35.0000)	0.0000	0.5925	(0.0475)	0.0000	3	0.5450	01/06/2025
IFT.NZ	12/06/2024	SDB3260121440	(515.00)	12.5000	(6,617.75)	(6,437.50)	0.0000	4.2500	(35.0000)	0.0000	2.3117	(0.1852)	0.0000	3	2.1265	01/06/2025
IFT.NZ	12/06/2024	SDB3260121440	(150.00)	12.5000	(1,927.50)	(1,875.00)	0.0000	4.2500	(35.0000)	0.0000	0.6733	(0.0539)	0.0000	3	0.6194	01/06/2025
IFT.NZ	12/06/2024	SDB3260121440	(2,635.00)	12.5000	(33,859.75)	(32,937.50)	0.0000	4.2500	(35.0000)	0.0000	11.8277	(0.9475)	0.0000	3	10.8802	01/06/2025
IFT.NZ	12/06/2024	SDB3260121440	(2,679.00)	12.5000	(34,425.15)	(33,487.50)	0.0000	4.2500	(35.0000)	0.0000	12.0252	(0.9633)	0.0000	3	11.0619	01/06/2025
IFT.NZ	12/06/2024	SDB3260121440	(7,613.00)	12.5000	(97,827.05)	(95,162.50)	0.0000	4.2500	(35.0000)	0.0000	34.1725	(2.7376)	0.0000	3	31.4349	01/06/2025
IFT.NZ	12/06/2024	SDB3260121440	(659.00)	12.5000	(8,468.15)	(8,237.50)	0.0000	4.2500	(35.0000)	0.0000	2.9581	(0.2370)	0.0000	3	2.7211	01/06/2025
IFT.NZ	12/06/2024	SDB3260121440	(626.00)	12.5000	(8,044.10)	(7,825.00)	0.0000	4.2500	(35.0000)	0.0000	2.8099	(0.2251)	0.0000	3	2.5848	01/06/2025
IFT.NZ	12/06/2024	SDB3260121440	(24,751.00)	12.5000	(318,050.35)	(309,387.50)	0.0000	4.2500	(35.0000)	0.0000	111.0998	(8.9002)	0.0000	3	102.1996	01/06/2025
IFT.NZ	12/06/2024	SDB3260121440	(166.00)	12.5000	(2,133.10)	(2,075.00)	0.0000	4.2500	(35.0000)	0.0000	0.7451	(0.0597)	0.0000	3	0.6854	01/06/2025
IFT.NZ	12/06/2024	SDB3260121440	(133.00)	12.5000	(1,709.05)	(1,662.50)	0.0000	4.2500	(35.0000)	0.0000	0.5970	(0.0478)	0.0000	3	0.5492	01/06/2025
IFT.NZ	12/06/2024	SDB3260121440	(1,651.00)	12.5000	(21,215.35)	(20,637.50)	0.0000	4.2500	(35.0000)	0.0000	7.4108	(0.5937)	0.0000	3	6.8172	01/06/2025
IFT.NZ	12/06/2024	SDB3260121440	(3,030.00)	12.5000	(38,935.50)	(37,875.00)	0.0000	4.2500	(35.0000)	0.0000	13.6008	(1.0896)	0.0000	3	12.5112	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
NZD (Cont.)																
Short (Cont.)																
INFRATIL LIMITED CMN (Cont.)																
IFT.NZ	12/06/2024	SDB3260121440	(137.00)	12.5000	(1,760.45)	(1,712.50)	0.0000	4.2500	(35.0000)	0.0000	0.6150	(0.0493)	0.0000	3	0.5657	01/06/2025
IFT.NZ	12/06/2024	SDB3260121440	(14,337.00)	12.5000	(184,230.45)	(179,212.50)	0.0000	4.2500	(35.0000)	0.0000	64.3545	(5.1554)	0.0000	3	59.1990	01/06/2025
IFT.NZ	12/06/2024	SDB3260121440	(2,366.00)	12.5000	(30,403.10)	(29,575.00)	0.0000	4.2500	(35.0000)	0.0000	10.6203	(0.8508)	0.0000	3	9.7695	01/06/2025
IFT.NZ	12/06/2024	SDB3260121440	(424.00)	12.5000	(5,448.40)	(5,300.00)	0.0000	4.2500	(35.0000)	0.0000	1.9032	(0.1525)	0.0000	3	1.7507	01/06/2025
IFT.NZ	12/06/2024	SDB3260121440	(2,717.00)	12.5000	(34,913.45)	(33,962.50)	0.0000	4.2500	(35.0000)	0.0000	12.1958	(0.9770)	0.0000	3	11.2188	01/06/2025
IFT.NZ	12/06/2024	SDB3260121440	(257.00)	12.5000	(3,302.45)	(3,212.50)	0.0000	4.2500	(35.0000)	0.0000	1.1536	(0.0924)	0.0000	3	1.0612	01/06/2025
IFT.NZ	12/06/2024	SDB3260121440	(10,716.00)	12.5000	(137,700.60)	(133,950.00)	0.0000	4.2500	(35.0000)	0.0000	48.1009	(3.8534)	0.0000	3	44.2475	01/06/2025
IFT.NZ	12/06/2024	SDB3260121440	(4,482.00)	12.5000	(57,593.70)	(56,025.00)	0.0000	4.2500	(35.0000)	0.0000	20.1183	(1.6117)	0.0000	3	18.5067	01/06/2025
IFT.NZ	12/05/2024	SDB3260121440	(16,245.00)	12.5500	(205,027.33)	(203,874.75)	0.0000	4.2500	(35.0000)	0.0000	23.8730	(1.9550)	0.0000	1	21.9181	01/06/2025
IFT.NZ	12/05/2024	SDB3260121440	(89.00)	12.5500	(1,143.65)	(1,116.95)	0.0000	4.2500	(35.0000)	0.0000	0.1332	(0.0107)	0.0000	1	0.1225	01/06/2025
IFT.NZ	12/05/2024	SDB3260121440	(1,951.00)	12.5500	(25,070.35)	(24,485.05)	0.0000	4.2500	(35.0000)	0.0000	2.9192	(0.2348)	0.0000	1	2.6844	01/06/2025
IFT.NZ	12/05/2024	SDB3260121440	(125.00)	12.5500	(1,606.25)	(1,568.75)	0.0000	4.2500	(35.0000)	0.0000	0.1870	(0.0150)	0.0000	1	0.1720	01/06/2025
IFT.NZ	12/05/2024	SDB3260121440	(1,152.00)	12.5500	(14,803.20)	(14,457.60)	0.0000	4.2500	(35.0000)	0.0000	1.7237	(0.1386)	0.0000	1	1.5850	01/06/2025
IFT.NZ	12/05/2024	SDB3260121440	(2,117.00)	12.5500	(27,203.45)	(26,568.35)	0.0000	4.2500	(35.0000)	0.0000	3.1675	(0.2548)	0.0000	1	2.9128	01/06/2025
IFT.NZ	12/05/2024	SDB3260121440	(6,865.00)	12.5500	(88,215.25)	(86,155.75)	0.0000	4.2500	(35.0000)	0.0000	10.2716	(0.8262)	0.0000	1	9.4455	01/06/2025
IFT.NZ	12/05/2024	SDB3260121440	(337.00)	12.5500	(4,330.45)	(4,229.35)	0.0000	4.2500	(35.0000)	0.0000	0.5042	(0.0406)	0.0000	1	0.4637	01/06/2025
IFT.NZ	12/05/2024	SDB3260121440	(132.00)	12.5500	(1,696.20)	(1,656.60)	0.0000	4.2500	(35.0000)	0.0000	0.1975	(0.0159)	0.0000	1	0.1816	01/06/2025
IFT.NZ	12/05/2024	SDB3260121440	(515.00)	12.5500	(6,617.75)	(6,463.25)	0.0000	4.2500	(35.0000)	0.0000	0.7706	(0.0620)	0.0000	1	0.7086	01/06/2025
IFT.NZ	12/05/2024	SDB3260121440	(150.00)	12.5500	(1,927.50)	(1,882.50)	0.0000	4.2500	(35.0000)	0.0000	0.2244	(0.0181)	0.0000	1	0.2064	01/06/2025
IFT.NZ	12/05/2024	SDB3260121440	(2,635.00)	12.5500	(33,859.75)	(33,069.25)	0.0000	4.2500	(35.0000)	0.0000	3.9426	(0.3171)	0.0000	1	3.6255	01/06/2025
IFT.NZ	12/05/2024	SDB3260121440	(2,679.00)	12.5500	(34,425.15)	(33,621.45)	0.0000	4.2500	(35.0000)	0.0000	4.0084	(0.3224)	0.0000	1	3.6860	01/06/2025
IFT.NZ	12/05/2024	SDB3260121440	(7,613.00)	12.5500	(97,827.05)	(95,543.15)	0.0000	4.2500	(35.0000)	0.0000	11.3908	(0.9162)	0.0000	1	10.4747	01/06/2025
IFT.NZ	12/05/2024	SDB3260121440	(659.00)	12.5500	(8,468.15)	(8,270.45)	0.0000	4.2500	(35.0000)	0.0000	0.9860	(0.0793)	0.0000	1	0.9067	01/06/2025
IFT.NZ	12/05/2024	SDB3260121440	(626.00)	12.5500	(8,044.10)	(7,856.30)	0.0000	4.2500	(35.0000)	0.0000	0.9366	(0.0753)	0.0000	1	0.8613	01/06/2025
IFT.NZ	12/05/2024	SDB3260121440	(24,751.00)	12.5500	(318,050.35)	(310,625.05)	0.0000	4.2500	(35.0000)	0.0000	37.0333	(2.9786)	0.0000	1	34.0547	01/06/2025
IFT.NZ	12/05/2024	SDB3260121440	(166.00)	12.5500	(2,133.10)	(2,083.30)	0.0000	4.2500	(35.0000)	0.0000	0.2484	(0.0200)	0.0000	1	0.2284	01/06/2025
IFT.NZ	12/05/2024	SDB3260121440	(133.00)	12.5500	(1,709.05)	(1,669.15)	0.0000	4.2500	(35.0000)	0.0000	0.1990	(0.0160)	0.0000	1	0.1830	01/06/2025
IFT.NZ	12/05/2024	SDB3260121440	(1,651.00)	12.5500	(21,215.35)	(20,720.05)	0.0000	4.2500	(35.0000)	0.0000	2.4703	(0.1987)	0.0000	1	2.2716	01/06/2025
IFT.NZ	12/05/2024	SDB3260121440	(3,030.00)	12.5500	(38,935.50)	(38,026.50)	0.0000	4.2500	(35.0000)	0.0000	4.5336	(0.3646)	0.0000	1	4.1689	01/06/2025
IFT.NZ	12/05/2024	SDB3260121440	(137.00)	12.5500	(1,760.45)	(1,719.35)	0.0000	4.2500	(35.0000)	0.0000	0.2050	(0.0165)	0.0000	1	0.1885	01/06/2025
IFT.NZ	12/05/2024	SDB3260121440	(14,337.00)	12.5500	(184,230.45)	(179,929.35)	0.0000	4.2500	(35.0000)	0.0000	21.4515	(1.7253)	0.0000	1	19.7261	01/06/2025
IFT.NZ	12/05/2024	SDB3260121440	(2,366.00)	12.5500	(30,403.10)	(29,693.30)	0.0000	4.2500	(35.0000)	0.0000	3.5401	(0.2847)	0.0000	1	3.2554	01/06/2025
IFT.NZ	12/05/2024	SDB3260121440	(424.00)	12.5500	(5,448.40)	(5,321.20)	0.0000	4.2500	(35.0000)	0.0000	0.6344	(0.0510)	0.0000	1	0.5834	01/06/2025
IFT.NZ	12/05/2024	SDB3260121440	(2,717.00)	12.5500	(34,913.45)	(34,098.35)	0.0000	4.2500	(35.0000)	0.0000	4.0653	(0.3270)	0.0000	1	3.7383	01/06/2025
IFT.NZ	12/05/2024	SDB3260121440	(257.00)	12.5500	(3,302.45)	(3,225.35)	0.0000	4.2500	(35.0000)	0.0000	0.3845	(0.0309)	0.0000	1	0.3536	01/06/2025
IFT.NZ	12/05/2024	SDB3260121440	(10,716.00)	12.5500	(137,700.60)	(134,485.80)	0.0000	4.2500	(35.0000)	0.0000	16.0336	(1.2896)	0.0000	1	14.7440	01/06/2025
IFT.NZ	12/05/2024	SDB3260121440	(4,482.00)	12.5500	(57,593.70)	(56,249.10)	0.0000	4.2500	(35.0000)	0.0000	6.7061	(0.5394)	0.0000	1	6.1667	01/06/2025
IFT.NZ	12/04/2024	SDB3260121440	(89.00)	12.8400	(1,143.65)	(1,142.76)	0.0000	4.2500	(35.0000)	0.0000	0.1332	(0.0110)	0.0000	1	0.1222	01/06/2025
IFT.NZ	12/04/2024	SDB3260121440	(1,951.00)	12.8400	(25,070.35)	(25,050.84)	0.0000	4.2500	(35.0000)	0.0000	2.9192	(0.2402)	0.0000	1	2.6789	01/06/2025
IFT.NZ	12/04/2024	SDB3260121440	(125.00)	12.8400	(1,606.25)	(1,605.00)	0.0000	4.2500	(35.0000)	0.0000	0.1870	(0.0154)	0.0000	1	0.1716	01/06/2025
IFT.NZ	12/04/2024	SDB3260121440	(1,152.00)	12.8400	(14,803.20)	(14,791.68)	0.0000	4.2500	(35.0000)	0.0000	1.7237	(0.1418)	0.0000	1	1.5818	01/06/2025
IFT.NZ	12/04/2024	SDB3260121440	(2,117.00)	12.8400	(27,203.45)	(27,182.28)	0.0000	4.2500	(35.0000)	0.0000	3.1675	(0.2607)	0.0000	1	2.9069	01/06/2025
IFT.NZ	12/04/2024	SDB3260121440	(6,865.00)	12.8400	(88,215.25)	(88,146.60)	0.0000	4.2500	(35.0000)	0.0000	10.2716	(0.8452)	0.0000	1	9.4264	01/06/2025
IFT.NZ	12/04/2024	SDB3260121440	(337.00)	12.8400	(4,330.45)	(4,327.08)	0.0000	4.2500	(35.0000)	0.0000	0.5042	(0.0415)	0.0000	1	0.4627	01/06/2025
IFT.NZ	12/04/2024	SDB3260121440	(132.00)	12.8400	(1,696.20)	(1,694.88)	0.0000	4.2500	(35.0000)	0.0000	0.1975	(0.0163)	0.0000	1	0.1813	01/06/2025
IFT.NZ	12/04/2024	SDB3260121440	(515.00)	12.8400	(6,617.75)	(6,612.60)	0.0000	4.2500	(35.0000)	0.0000	0.7706	(0.0634)	0.0000	1	0.7072	01/06/2025
IFT.NZ	12/04/2024	SDB3260121440	(150.00)	12.8400	(1,927.50)	(1,926.00)	0.0000	4.2500	(35.0000)	0.0000	0.2244	(0.0185)	0.0000	1	0.2060	01/06/2025
IFT.NZ	12/04/2024	SDB3260121440	(2,635.00)	12.8400	(33,859.75)	(33,833.40)	0.0000	4.2500	(35.0000)	0.0000	3.9426	(0.3244)	0.0000	1	3.6181	01/06/2025
IFT.NZ	12/04/2024	SDB3260121440	(2,679.00)	12.8400	(34,425.15)	(34,398.36)	0.0000	4.2500	(35.0000)	0.0000	4.0084	(0.3298)	0.0000	1	3.6786	01/06/2025
IFT.NZ	12/04/2024	SDB3260121440	(7,613.00)	12.8400	(97,827.05)	(97,750.92)	0.0000	4.2500	(35.0000)	0.0000	11.3908	(0.9373)	0.0000	1	10.4535	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
NZD (Cont.)																
Short (Cont.)																
INFRATIL LIMITED CMN (Cont.)																
IFT.NZ	12/04/2024	SDB3260121440	(659.00)	12.8400	(8,468.15)	(8,461.56)	0.0000	4.2500	(35.0000)	0.0000	0.9860	(0.0811)	0.0000	1	0.9049	01/06/2025
IFT.NZ	12/04/2024	SDB3260121440	(626.00)	12.8400	(8,044.10)	(8,037.84)	0.0000	4.2500	(35.0000)	0.0000	0.9366	(0.0771)	0.0000	1	0.8596	01/06/2025
IFT.NZ	12/04/2024	SDB3260121440	(24,751.00)	12.8400	(318,050.35)	(317,802.84)	0.0000	4.2500	(35.0000)	0.0000	37.0333	(3.0474)	0.0000	1	33.9858	01/06/2025
IFT.NZ	12/04/2024	SDB3260121440	(166.00)	12.8400	(2,133.10)	(2,131.44)	0.0000	4.2500	(35.0000)	0.0000	0.2484	(0.0204)	0.0000	1	0.2279	01/06/2025
IFT.NZ	12/04/2024	SDB3260121440	(133.00)	12.8400	(1,709.05)	(1,707.72)	0.0000	4.2500	(35.0000)	0.0000	0.1990	(0.0164)	0.0000	1	0.1826	01/06/2025
IFT.NZ	12/04/2024	SDB3260121440	(1,651.00)	12.8400	(21,215.35)	(21,198.84)	0.0000	4.2500	(35.0000)	0.0000	2.4703	(0.2033)	0.0000	1	2.2670	01/06/2025
IFT.NZ	12/04/2024	SDB3260121440	(3,030.00)	12.8400	(38,935.50)	(38,905.20)	0.0000	4.2500	(35.0000)	0.0000	4.5336	(0.3731)	0.0000	1	4.1605	01/06/2025
IFT.NZ	12/04/2024	SDB3260121440	(137.00)	12.8400	(1,760.45)	(1,759.08)	0.0000	4.2500	(35.0000)	0.0000	0.2050	(0.0169)	0.0000	1	0.1881	01/06/2025
IFT.NZ	12/04/2024	SDB3260121440	(14,337.00)	12.8400	(184,230.45)	(184,087.08)	0.0000	4.2500	(35.0000)	0.0000	21.4515	(1.7652)	0.0000	1	19.6863	01/06/2025
IFT.NZ	12/04/2024	SDB3260121440	(2,366.00)	12.8400	(30,403.10)	(30,379.44)	0.0000	4.2500	(35.0000)	0.0000	3.5401	(0.2913)	0.0000	1	3.2488	01/06/2025
IFT.NZ	12/04/2024	SDB3260121440	(424.00)	12.8400	(5,448.40)	(5,444.16)	0.0000	4.2500	(35.0000)	0.0000	0.6344	(0.0522)	0.0000	1	0.5822	01/06/2025
IFT.NZ	12/04/2024	SDB3260121440	(2,717.00)	12.8400	(34,913.45)	(34,886.28)	0.0000	4.2500	(35.0000)	0.0000	4.0653	(0.3345)	0.0000	1	3.7307	01/06/2025
IFT.NZ	12/04/2024	SDB3260121440	(257.00)	12.8400	(3,302.45)	(3,299.88)	0.0000	4.2500	(35.0000)	0.0000	0.3845	(0.0316)	0.0000	1	0.3529	01/06/2025
IFT.NZ	12/04/2024	SDB3260121440	(10,716.00)	12.8400	(137,700.60)	(137,593.44)	0.0000	4.2500	(35.0000)	0.0000	16.0336	(1.3194)	0.0000	1	14.7142	01/06/2025
IFT.NZ	12/04/2024	SDB3260121440	(4,482.00)	12.8400	(57,593.70)	(57,548.88)	0.0000	4.2500	(35.0000)	0.0000	6.7061	(0.5518)	0.0000	1	6.1543	01/06/2025
IFT.NZ	12/03/2024	SDB3260121440	(89.00)	12.8500	(1,143.65)	(1,143.65)	0.0000	4.2500	(35.0000)	0.0000	0.1332	(0.0110)	0.0000	1	0.1222	01/06/2025
IFT.NZ	12/03/2024	SDB3260121440	(1,951.00)	12.8500	(25,070.35)	(25,070.35)	0.0000	4.2500	(35.0000)	0.0000	2.9192	(0.2404)	0.0000	1	2.6787	01/06/2025
IFT.NZ	12/03/2024	SDB3260121440	(125.00)	12.8500	(1,606.25)	(1,606.25)	0.0000	4.2500	(35.0000)	0.0000	0.1870	(0.0154)	0.0000	1	0.1716	01/06/2025
IFT.NZ	12/03/2024	SDB3260121440	(1,152.00)	12.8500	(14,803.20)	(14,803.20)	0.0000	4.2500	(35.0000)	0.0000	1.7237	(0.1419)	0.0000	1	1.5817	01/06/2025
IFT.NZ	12/03/2024	SDB3260121440	(2,117.00)	12.8500	(27,203.45)	(27,203.45)	0.0000	4.2500	(35.0000)	0.0000	3.1675	(0.2609)	0.0000	1	2.9067	01/06/2025
IFT.NZ	12/03/2024	SDB3260121440	(6,865.00)	12.8500	(88,215.25)	(88,215.25)	0.0000	4.2500	(35.0000)	0.0000	10.2716	(0.8459)	0.0000	1	9.4257	01/06/2025
IFT.NZ	12/03/2024	SDB3260121440	(337.00)	12.8500	(4,330.45)	(4,330.45)	0.0000	4.2500	(35.0000)	0.0000	0.5042	(0.0415)	0.0000	1	0.4627	01/06/2025
IFT.NZ	12/03/2024	SDB3260121440	(132.00)	12.8500	(1,696.20)	(1,696.20)	0.0000	4.2500	(35.0000)	0.0000	0.1975	(0.0163)	0.0000	1	0.1812	01/06/2025
IFT.NZ	12/03/2024	SDB3260121440	(515.00)	12.8500	(6,617.75)	(6,617.75)	0.0000	4.2500	(35.0000)	0.0000	0.7706	(0.0635)	0.0000	1	0.7071	01/06/2025
IFT.NZ	12/03/2024	SDB3260121440	(150.00)	12.8500	(1,927.50)	(1,927.50)	0.0000	4.2500	(35.0000)	0.0000	0.2244	(0.0185)	0.0000	1	0.2060	01/06/2025
IFT.NZ	12/03/2024	SDB3260121440	(2,635.00)	12.8500	(33,859.75)	(33,859.75)	0.0000	4.2500	(35.0000)	0.0000	3.9426	(0.3247)	0.0000	1	3.6179	01/06/2025
IFT.NZ	12/03/2024	SDB3260121440	(2,679.00)	12.8500	(34,425.15)	(34,425.15)	0.0000	4.2500	(35.0000)	0.0000	4.0084	(0.3301)	0.0000	1	3.6783	01/06/2025
IFT.NZ	12/03/2024	SDB3260121440	(9,491.00)	12.8500	(121,959.35)	(121,959.35)	0.0000	4.2500	(35.0000)	0.0000	14.2007	(1.1695)	0.0000	1	13.0313	01/06/2025
IFT.NZ	12/03/2024	SDB3260121440	(659.00)	12.8500	(8,468.15)	(8,468.15)	0.0000	4.2500	(35.0000)	0.0000	0.9860	(0.0812)	0.0000	1	0.9048	01/06/2025
IFT.NZ	12/03/2024	SDB3260121440	(626.00)	12.8500	(8,044.10)	(8,044.10)	0.0000	4.2500	(35.0000)	0.0000	0.9366	(0.0771)	0.0000	1	0.8595	01/06/2025
IFT.NZ	12/03/2024	SDB3260121440	(24,751.00)	12.8500	(318,050.35)	(318,050.35)	0.0000	4.2500	(35.0000)	0.0000	37.0333	(3.0498)	0.0000	1	33.9835	01/06/2025
IFT.NZ	12/03/2024	SDB3260121440	(166.00)	12.8500	(2,133.10)	(2,133.10)	0.0000	4.2500	(35.0000)	0.0000	0.2484	(0.0205)	0.0000	1	0.2279	01/06/2025
IFT.NZ	12/03/2024	SDB3260121440	(133.00)	12.8500	(1,709.05)	(1,709.05)	0.0000	4.2500	(35.0000)	0.0000	0.1990	(0.0164)	0.0000	1	0.1826	01/06/2025
IFT.NZ	12/03/2024	SDB3260121440	(1,651.00)	12.8500	(21,215.35)	(21,215.35)	0.0000	4.2500	(35.0000)	0.0000	2.4703	(0.2034)	0.0000	1	2.2668	01/06/2025
IFT.NZ	12/03/2024	SDB3260121440	(3,030.00)	12.8500	(38,935.50)	(38,935.50)	0.0000	4.2500	(35.0000)	0.0000	4.5336	(0.3734)	0.0000	1	4.1602	01/06/2025
IFT.NZ	12/03/2024	SDB3260121440	(137.00)	12.8500	(1,760.45)	(1,760.45)	0.0000	4.2500	(35.0000)	0.0000	0.2050	(0.0169)	0.0000	1	0.1881	01/06/2025
IFT.NZ	12/03/2024	SDB3260121440	(14,337.00)	12.8500	(184,230.45)	(184,230.45)	0.0000	4.2500	(35.0000)	0.0000	21.4515	(1.7666)	0.0000	1	19.6849	01/06/2025
IFT.NZ	12/03/2024	SDB3260121440	(2,366.00)	12.8500	(30,403.10)	(30,403.10)	0.0000	4.2500	(35.0000)	0.0000	3.5401	(0.2915)	0.0000	1	3.2486	01/06/2025
IFT.NZ	12/03/2024	SDB3260121440	(424.00)	12.8500	(5,448.40)	(5,448.40)	0.0000	4.2500	(35.0000)	0.0000	0.6344	(0.0522)	0.0000	1	0.5822	01/06/2025
IFT.NZ	12/03/2024	SDB3260121440	(2,717.00)	12.8500	(34,913.45)	(34,913.45)	0.0000	4.2500	(35.0000)	0.0000	4.0653	(0.3348)	0.0000	1	3.7305	01/06/2025
IFT.NZ	12/03/2024	SDB3260121440	(257.00)	12.8500	(3,302.45)	(3,302.45)	0.0000	4.2500	(35.0000)	0.0000	0.3845	(0.0317)	0.0000	1	0.3529	01/06/2025
IFT.NZ	12/03/2024	SDB3260121440	(10,716.00)	12.8500	(137,700.60)	(137,700.60)	0.0000	4.2500	(35.0000)	0.0000	16.0336	(1.3204)	0.0000	1	14.7132	01/06/2025
IFT.NZ	12/03/2024	SDB3260121440	(4,482.00)	12.8500	(57,593.70)	(57,593.70)	0.0000	4.2500	(35.0000)	0.0000	6.7061	(0.5523)	0.0000	1	6.1538	01/06/2025
TOTAL INFRATIL LIMITED CMN											6,498.0661	(524.0866)	0.0000		5,973.9795	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6



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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
NZD (Cont.)																
Short (Cont.)																
SPARK NEW ZEALAND LIMITED CMN																
SPK.NZ	12/04/2024	SDB3260760824	(7,422.00)	2.8600	(21,746.46)	(21,226.92)	0.0000	4.2500	(35.0000)	0.0000	2.5321	(0.2035)	0.0000	1	2.3286	01/06/2025
SPK.NZ	12/04/2024	SDB3260760824	(7,266.00)	2.8600	(21,289.38)	(20,780.76)	0.0000	4.2500	(35.0000)	0.0000	2.4789	(0.1993)	0.0000	1	2.2796	01/06/2025
SPK.NZ	12/04/2024	SDB3260760824	(8,070.00)	2.8600	(23,645.10)	(23,080.20)	0.0000	4.2500	(35.0000)	0.0000	2.7532	(0.2213)	0.0000	1	2.5319	01/06/2025
SPK.NZ	12/04/2024	SDB3260760824	(4,370.00)	2.8600	(12,804.10)	(12,498.20)	0.0000	4.2500	(35.0000)	0.0000	1.4909	(0.1198)	0.0000	1	1.3710	01/06/2025
SPK.NZ	12/04/2024	SDB3260760824	(15,320.00)	2.8600	(44,887.60)	(43,815.20)	0.0000	4.2500	(35.0000)	0.0000	5.2266	(0.4201)	0.0000	1	4.8065	01/06/2025
SPK.NZ	12/04/2024	SDB3260760824	(19,747.00)	2.8600	(57,858.71)	(56,476.42)	0.0000	4.2500	(35.0000)	0.0000	6.7370	(0.5416)	0.0000	1	6.1954	01/06/2025
SPK.NZ	12/04/2024	SDB3260760824	(209.00)	2.8600	(612.37)	(597.74)	0.0000	4.2500	(35.0000)	0.0000	0.0713	(0.0057)	0.0000	1	0.0656	01/06/2025
SPK.NZ	12/04/2024	SDB3260760824	(1,905.00)	2.8600	(5,581.65)	(5,448.30)	0.0000	4.2500	(35.0000)	0.0000	0.6499	(0.0522)	0.0000	1	0.5977	01/06/2025
SPK.NZ	12/04/2024	SDB3260760824	(5,807.00)	2.8600	(17,014.51)	(16,608.02)	0.0000	4.2500	(35.0000)	0.0000	1.9811	(0.1593)	0.0000	1	1.8219	01/06/2025
SPK.NZ	12/04/2024	SDB3260760824	(21,630.00)	2.8600	(63,375.90)	(61,861.80)	0.0000	4.2500	(35.0000)	0.0000	7.3794	(0.5932)	0.0000	1	6.7862	01/06/2025
SPK.NZ	12/04/2024	SDB3260760824	(4,956.00)	2.8600	(14,521.08)	(14,174.16)	0.0000	4.2500	(35.0000)	0.0000	1.6908	(0.1359)	0.0000	1	1.5549	01/06/2025
SPK.NZ	12/04/2024	SDB3260760824	(10,141.00)	2.8600	(29,713.13)	(29,003.26)	0.0000	4.2500	(35.0000)	0.0000	3.4597	(0.2781)	0.0000	1	3.1816	01/06/2025
SPK.NZ	12/04/2024	SDB3260760824	(15,612.00)	2.8600	(45,743.16)	(44,650.32)	0.0000	4.2500	(35.0000)	0.0000	5.3263	(0.4282)	0.0000	1	4.8981	01/06/2025
SPK.NZ	12/04/2024	SDB3260760824	(19,098.00)	2.8600	(55,957.14)	(54,620.28)	0.0000	4.2500	(35.0000)	0.0000	6.5156	(0.5238)	0.0000	1	5.9918	01/06/2025
SPK.NZ	12/03/2024	SDB3260760824	(7,422.00)	2.9300	(21,746.46)	(21,746.46)	0.0000	4.2500	(35.0000)	0.0000	2.5321	(0.2085)	0.0000	1	2.3236	01/06/2025
SPK.NZ	12/03/2024	SDB3260760824	(7,266.00)	2.9300	(21,289.38)	(21,289.38)	0.0000	4.2500	(35.0000)	0.0000	2.4789	(0.2041)	0.0000	1	2.2748	01/06/2025
SPK.NZ	12/03/2024	SDB3260760824	(8,070.00)	2.9300	(23,645.10)	(23,645.10)	0.0000	4.2500	(35.0000)	0.0000	2.7532	(0.2267)	0.0000	1	2.5265	01/06/2025
SPK.NZ	12/03/2024	SDB3260760824	(9,419.00)	2.9300	(27,597.67)	(27,597.67)	0.0000	4.2500	(35.0000)	0.0000	3.2134	(0.2646)	0.0000	1	2.9488	01/06/2025
SPK.NZ	12/03/2024	SDB3260760824	(15,320.00)	2.9300	(44,887.60)	(44,887.60)	0.0000	4.2500	(35.0000)	0.0000	5.2266	(0.4304)	0.0000	1	4.7962	01/06/2025
SPK.NZ	12/03/2024	SDB3260760824	(19,747.00)	2.9300	(57,858.71)	(57,858.71)	0.0000	4.2500	(35.0000)	0.0000	6.7370	(0.5548)	0.0000	1	6.1822	01/06/2025
SPK.NZ	12/03/2024	SDB3260760824	(209.00)	2.9300	(612.37)	(612.37)	0.0000	4.2500	(35.0000)	0.0000	0.0713	(0.0059)	0.0000	1	0.0654	01/06/2025
SPK.NZ	12/03/2024	SDB3260760824	(1,905.00)	2.9300	(5,581.65)	(5,581.65)	0.0000	4.2500	(35.0000)	0.0000	0.6499	(0.0535)	0.0000	1	0.5964	01/06/2025
SPK.NZ	12/03/2024	SDB3260760824	(5,807.00)	2.9300	(17,014.51)	(17,014.51)	0.0000	4.2500	(35.0000)	0.0000	1.9811	(0.1632)	0.0000	1	1.8180	01/06/2025
SPK.NZ	12/03/2024	SDB3260760824	(21,630.00)	2.9300	(63,375.90)	(63,375.90)	0.0000	4.2500	(35.0000)	0.0000	7.3794	(0.6077)	0.0000	1	6.7717	01/06/2025
SPK.NZ	12/03/2024	SDB3260760824	(4,956.00)	2.9300	(14,521.08)	(14,521.08)	0.0000	4.2500	(35.0000)	0.0000	1.6908	(0.1392)	0.0000	1	1.5516	01/06/2025
SPK.NZ	12/03/2024	SDB3260760824	(10,141.00)	2.9300	(29,713.13)	(29,713.13)	0.0000	4.2500	(35.0000)	0.0000	3.4597	(0.2849)	0.0000	1	3.1748	01/06/2025
SPK.NZ	12/03/2024	SDB3260760824	(15,612.00)	2.9300	(45,743.16)	(45,743.16)	0.0000	4.2500	(35.0000)	0.0000	5.3263	(0.4386)	0.0000	1	4.8876	01/06/2025
SPK.NZ	12/03/2024	SDB3260760824	(19,098.00)	2.9300	(55,957.14)	(55,957.14)	0.0000	4.2500	(35.0000)	0.0000	6.5156	(0.5366)	0.0000	1	5.9790	01/06/2025
TOTAL SPARK NEW ZEALAND LIMITED CMN												98.3082	(8.0010)	0.0000	90.3073	
TOTAL Short												6,596.3744	(532.0876)	0.0000	6,064.2868	
USD																
Long																
AECC AERO-ENGINE CONTROL CO LTD CMN CLASS A SERIES NORTHBOUND																
000738.ZK	01/03/2025	SDB3260123451	12,000.00	3.0495	36,665.90	36,593.47	0.0000	4.3300	50.0000	0.0000	(13.2303)	(1.5247)	0.0000	3	(14.7550)	01/06/2025
000738.ZK	01/03/2025	SDB3260123451	1,300.00	3.0495	3,972.14	3,964.29	0.0000	4.3300	50.0000	0.0000	(1.4333)	(0.1652)	0.0000	3	(1.5985)	01/06/2025
000738.ZK	01/03/2025	SDB3260123451	16,000.00	3.0495	48,887.87	48,791.30	0.0000	4.3300	50.0000	0.0000	(17.6404)	(2.0330)	0.0000	3	(19.6733)	01/06/2025
000738.ZK	01/03/2025	SDB3260123451	13,500.00	3.0495	41,249.14	41,167.66	0.0000	4.3300	50.0000	0.0000	(14.8841)	(1.7153)	0.0000	3	(16.5994)	01/06/2025
000738.ZK	01/03/2025	SDB3260123451	6,400.00	3.0495	19,555.15	19,516.52	0.0000	4.3300	50.0000	0.0000	(7.0561)	(0.8132)	0.0000	3	(7.8693)	01/06/2025
000738.ZK	01/03/2025	SDB3260123451	1,100.00	3.0495	3,361.04	3,354.40	0.0000	4.3300	50.0000	0.0000	(1.2128)	(0.1398)	0.0000	3	(1.3525)	01/06/2025
000738.ZK	01/03/2025	SDB3260123451	300.00	3.0495	916.65	914.84	0.0000	4.3300	50.0000	0.0000	(0.3308)	(0.0381)	0.0000	3	(0.3689)	01/06/2025
000738.ZK	01/03/2025	SDB3260123451	9,000.00	3.0495	27,499.43	27,445.10	0.0000	4.3300	50.0000	0.0000	(9.9227)	(1.1435)	0.0000	3	(11.0663)	01/06/2025
000738.ZK	01/03/2025	SDB3260123451	6,100.00	3.0495	18,638.50	18,601.68	0.0000	4.3300	50.0000	0.0000	(6.7254)	(0.7751)	0.0000	3	(7.5005)	01/06/2025
000738.ZK	01/03/2025	SDB3260123451	3,700.00	3.0495	11,305.32	11,282.99	0.0000	4.3300	50.0000	0.0000	(4.0793)	(0.4701)	0.0000	3	(4.5495)	01/06/2025
000738.ZK	01/03/2025	SDB3260123451	800.00	3.0495	2,444.39	2,439.56	0.0000	4.3300	50.0000	0.0000	(0.8820)	(0.1016)	0.0000	3	(0.9837)	01/06/2025
000738.ZK	01/03/2025	SDB3260123451	20,500.00	3.0495	62,637.59	62,513.85	0.0000	4.3300	50.0000	0.0000	(22.6017)	(2.6047)	0.0000	3	(25.2065)	01/06/2025
000738.ZK	01/03/2025	SDB3260123451	5,600.00	3.0495	17,110.76	17,076.95	0.0000	4.3300	50.0000	0.0000	(6.1741)	(0.7115)	0.0000	3	(6.8857)	01/06/2025
000738.ZK	01/03/2025	SDB3260123451	6,500.00	3.0495	19,860.70	19,821.46	0.0000	4.3300	50.0000	0.0000	(7.1664)	(0.8259)	0.0000	3	(7.9923)	01/06/2025
000738.ZK	01/03/2025	SDB3260123451	3,900.00	3.0495	11,916.42	11,892.88	0.0000	4.3300	50.0000	0.0000	(4.2998)	(0.4955)	0.0000	3	(4.7954)	01/06/2025
000738.ZK	01/03/2025	SDB3260123451	1,600.00	3.0495	4,888.79	4,879.13	0.0000	4.3300	50.0000	0.0000	(1.7640)	(0.2033)	0.0000	3	(1.9673)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
AECC AERO-ENGINE CONTROL CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
000738.ZK	01/03/2025	SDB3260123451	9,600.00	3.0495	29,332.72	29,274.78	0.0000	4.3300	50.0000	0.0000	(10.5842)	(1.2198)	0.0000	3	(11.8040)	01/06/2025
000738.ZK	01/03/2025	SDB3260123451	11,500.00	3.0495	35,138.16	35,068.74	0.0000	4.3300	50.0000	0.0000	(12.6790)	(1.4612)	0.0000	3	(14.1402)	01/06/2025
000738.ZK	01/03/2025	SDB3260123451	1,100.00	3.0495	3,361.04	3,354.40	0.0000	4.3300	50.0000	0.0000	(1.2128)	(0.1398)	0.0000	3	(1.3525)	01/06/2025
000738.ZK	01/03/2025	SDB3260123451	700.00	3.0495	2,138.84	2,134.62	0.0000	4.3300	50.0000	0.0000	(0.7718)	(0.0889)	0.0000	3	(0.8607)	01/06/2025
000738.ZK	01/03/2025	SDB3260123451	5,600.00	3.0495	17,110.76	17,076.95	0.0000	4.3300	50.0000	0.0000	(6.1741)	(0.7115)	0.0000	3	(6.8857)	01/06/2025
000738.ZK	01/03/2025	SDB3260123451	1,500.00	3.0495	4,583.24	4,574.18	0.0000	4.3300	50.0000	0.0000	(1.6538)	(0.1906)	0.0000	3	(1.8444)	01/06/2025
000738.ZK	01/03/2025	SDB3260123451	3,400.00	3.0495	10,388.67	10,368.15	0.0000	4.3300	50.0000	0.0000	(3.7486)	(0.4320)	0.0000	3	(4.1806)	01/06/2025
000738.ZK	01/03/2025	SDB3260123451	8,200.00	3.0495	25,055.03	25,005.54	0.0000	4.3300	50.0000	0.0000	(9.0407)	(1.0419)	0.0000	3	(10.0826)	01/06/2025
000738.ZK	01/03/2025	SDB3260123451	15,500.00	3.0495	47,360.13	47,266.57	0.0000	4.3300	50.0000	0.0000	(17.0891)	(1.9694)	0.0000	3	(19.0586)	01/06/2025
000738.ZK	01/03/2025	SDB3260123451	22,300.00	3.0495	68,137.47	68,002.87	0.0000	4.3300	50.0000	0.0000	(24.5863)	(2.8335)	0.0000	3	(27.4197)	01/06/2025
000738.ZK	01/03/2025	SDB3260123451	1,700.00	3.0495	5,194.34	5,184.08	0.0000	4.3300	50.0000	0.0000	(1.8743)	(0.2160)	0.0000	3	(2.0903)	01/06/2025
000738.ZK	01/03/2025	SDB3260123451	800.00	3.0495	2,444.39	2,439.56	0.0000	4.3300	50.0000	0.0000	(0.8820)	(0.1016)	0.0000	3	(0.9837)	01/06/2025
000738.ZK	01/03/2025	SDB3260123451	400.00	3.0495	1,222.20	1,219.78	0.0000	4.3300	50.0000	0.0000	(0.4410)	(0.0508)	0.0000	3	(0.4918)	01/06/2025
000738.ZK	01/03/2025	SDB3260123451	200.00	3.0495	611.10	609.89	0.0000	4.3300	50.0000	0.0000	(0.2205)	(0.0254)	0.0000	3	(0.2459)	01/06/2025
000738.ZK	01/03/2025	SDB3260123451	2,100.00	3.0495	6,416.53	6,403.86	0.0000	4.3300	50.0000	0.0000	(2.3153)	(0.2668)	0.0000	3	(2.5821)	01/06/2025
000738.ZK	01/03/2025	SDB3260123451	24,200.00	3.0495	73,942.91	73,796.84	0.0000	4.3300	50.0000	0.0000	(26.6811)	(3.0749)	0.0000	3	(29.7559)	01/06/2025
000738.ZK	01/03/2025	SDB3260123451	41,900.00	3.0495	128,025.11	127,772.21	0.0000	4.3300	50.0000	0.0000	(46.1957)	(5.3238)	0.0000	3	(51.5196)	01/06/2025
000738.ZK	01/03/2025	SDB3260123451	600.00	3.0495	1,833.30	1,829.67	0.0000	4.3300	50.0000	0.0000	(0.6615)	(0.0762)	0.0000	3	(0.7378)	01/06/2025
000738.ZK	01/03/2025	SDB3260123451	200.00	3.0495	611.10	609.89	0.0000	4.3300	50.0000	0.0000	(0.2205)	(0.0254)	0.0000	3	(0.2459)	01/06/2025
000738.ZK	01/03/2025	SDB3260123451	700.00	3.0495	2,138.84	2,134.62	0.0000	4.3300	50.0000	0.0000	(0.7718)	(0.0889)	0.0000	3	(0.8607)	01/06/2025
000738.ZK	01/03/2025	SDB3260123451	500.00	3.0495	1,527.75	1,524.73	0.0000	4.3300	50.0000	0.0000	(0.5513)	(0.0635)	0.0000	3	(0.6148)	01/06/2025
000738.ZK	01/03/2025	SDB3260123451	6,300.00	3.0495	19,249.60	19,211.57	0.0000	4.3300	50.0000	0.0000	(6.9459)	(0.8005)	0.0000	3	(7.7464)	01/06/2025
000738.ZK	01/03/2025	SDB3260123451	15,900.00	3.0495	48,582.32	48,486.35	0.0000	4.3300	50.0000	0.0000	(17.5301)	(2.0203)	0.0000	3	(19.5504)	01/06/2025
000738.ZK	01/03/2025	SDB3260123451	2,100.00	3.0495	6,416.53	6,403.86	0.0000	4.3300	50.0000	0.0000	(2.3153)	(0.2668)	0.0000	3	(2.5821)	01/06/2025
000738.ZK	01/02/2025	SDB3260123451	12,000.00	3.0492	36,665.90	36,590.93	0.0000	4.3300	50.0000	0.0000	(4.4101)	(0.5082)	0.0000	1	(4.9183)	01/06/2025
000738.ZK	01/02/2025	SDB3260123451	1,300.00	3.0492	3,972.14	3,964.02	0.0000	4.3300	50.0000	0.0000	(0.4778)	(0.0551)	0.0000	1	(0.5328)	01/06/2025
000738.ZK	01/02/2025	SDB3260123451	16,000.00	3.0492	48,887.87	48,787.90	0.0000	4.3300	50.0000	0.0000	(5.8801)	(0.6776)	0.0000	1	(6.5577)	01/06/2025
000738.ZK	01/02/2025	SDB3260123451	13,500.00	3.0492	41,249.14	41,164.79	0.0000	4.3300	50.0000	0.0000	(4.9614)	(0.5717)	0.0000	1	(5.5331)	01/06/2025
000738.ZK	01/02/2025	SDB3260123451	6,400.00	3.0492	19,555.15	19,515.16	0.0000	4.3300	50.0000	0.0000	(2.3520)	(0.2710)	0.0000	1	(2.6231)	01/06/2025
000738.ZK	01/02/2025	SDB3260123451	1,100.00	3.0492	3,361.04	3,354.17	0.0000	4.3300	50.0000	0.0000	(0.4043)	(0.0466)	0.0000	1	(0.4508)	01/06/2025
000738.ZK	01/02/2025	SDB3260123451	300.00	3.0492	916.65	914.77	0.0000	4.3300	50.0000	0.0000	(0.1103)	(0.0127)	0.0000	1	(0.1230)	01/06/2025
000738.ZK	01/02/2025	SDB3260123451	9,000.00	3.0492	27,499.43	27,443.20	0.0000	4.3300	50.0000	0.0000	(3.3076)	(0.3812)	0.0000	1	(3.6887)	01/06/2025
000738.ZK	01/02/2025	SDB3260123451	6,100.00	3.0492	18,638.50	18,600.39	0.0000	4.3300	50.0000	0.0000	(2.2418)	(0.2583)	0.0000	1	(2.5001)	01/06/2025
000738.ZK	01/02/2025	SDB3260123451	3,700.00	3.0492	11,305.32	11,282.20	0.0000	4.3300	50.0000	0.0000	(1.3598)	(0.1567)	0.0000	1	(1.5165)	01/06/2025
000738.ZK	01/02/2025	SDB3260123451	800.00	3.0492	2,444.39	2,439.40	0.0000	4.3300	50.0000	0.0000	(0.2940)	(0.0339)	0.0000	1	(0.3279)	01/06/2025
000738.ZK	01/02/2025	SDB3260123451	20,500.00	3.0492	62,637.59	62,509.50	0.0000	4.3300	50.0000	0.0000	(7.5339)	(0.8682)	0.0000	1	(8.4021)	01/06/2025
000738.ZK	01/02/2025	SDB3260123451	5,600.00	3.0492	17,110.76	17,075.77	0.0000	4.3300	50.0000	0.0000	(2.0580)	(0.2372)	0.0000	1	(2.2952)	01/06/2025
000738.ZK	01/02/2025	SDB3260123451	6,500.00	3.0492	19,860.70	19,820.09	0.0000	4.3300	50.0000	0.0000	(2.3888)	(0.2753)	0.0000	1	(2.6641)	01/06/2025
000738.ZK	01/02/2025	SDB3260123451	3,900.00	3.0492	11,916.42	11,892.05	0.0000	4.3300	50.0000	0.0000	(1.4333)	(0.1652)	0.0000	1	(1.5984)	01/06/2025
000738.ZK	01/02/2025	SDB3260123451	1,600.00	3.0492	4,888.79	4,878.79	0.0000	4.3300	50.0000	0.0000	(0.5880)	(0.0678)	0.0000	1	(0.6558)	01/06/2025
000738.ZK	01/02/2025	SDB3260123451	9,600.00	3.0492	29,332.72	29,272.74	0.0000	4.3300	50.0000	0.0000	(3.5281)	(0.4066)	0.0000	1	(3.9346)	01/06/2025
000738.ZK	01/02/2025	SDB3260123451	11,500.00	3.0492	35,138.16	35,066.31	0.0000	4.3300	50.0000	0.0000	(4.2263)	(0.4870)	0.0000	1	(4.7134)	01/06/2025
000738.ZK	01/02/2025	SDB3260123451	1,100.00	3.0492	3,361.04	3,354.17	0.0000	4.3300	50.0000	0.0000	(0.4043)	(0.0466)	0.0000	1	(0.4508)	01/06/2025
000738.ZK	01/02/2025	SDB3260123451	700.00	3.0492	2,138.84	2,134.47	0.0000	4.3300	50.0000	0.0000	(0.2573)	(0.0296)	0.0000	1	(0.2869)	01/06/2025
000738.ZK	01/02/2025	SDB3260123451	5,600.00	3.0492	17,110.76	17,075.77	0.0000	4.3300	50.0000	0.0000	(2.0580)	(0.2372)	0.0000	1	(2.2952)	01/06/2025
000738.ZK	01/02/2025	SDB3260123451	1,500.00	3.0492	4,583.24	4,573.87	0.0000	4.3300	50.0000	0.0000	(0.5513)	(0.0635)	0.0000	1	(0.6148)	01/06/2025
000738.ZK	01/02/2025	SDB3260123451	3,400.00	3.0492	10,388.67	10,367.43	0.0000	4.3300	50.0000	0.0000	(1.2495)	(0.1440)	0.0000	1	(1.3935)	01/06/2025
000738.ZK	01/02/2025	SDB3260123451	8,200.00	3.0492	25,055.03	25,003.80	0.0000	4.3300	50.0000	0.0000	(3.0136)	(0.3473)	0.0000	1	(3.3608)	01/06/2025
000738.ZK	01/02/2025	SDB3260123451	15,500.00	3.0492	47,360.13	47,263.28	0.0000	4.3300	50.0000	0.0000	(5.6964)	(0.6564)	0.0000	1	(6.3528)	01/06/2025
000738.ZK	01/02/2025	SDB3260123451	22,300.00	3.0492	68,137.47	67,998.14	0.0000	4.3300	50.0000	0.0000	(8.1954)	(0.9444)	0.0000	1	(9.1398)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
AECC AERO-ENGINE CONTROL CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
000738.ZK	01/02/2025	SDB3260123451	1,700.00	3.0492	5,194.34	5,183.71	0.0000	4.3300	50.0000	0.0000	(0.6248)	(0.0720)	0.0000	1	(0.6968)	01/06/2025
000738.ZK	01/02/2025	SDB3260123451	800.00	3.0492	2,444.39	2,439.40	0.0000	4.3300	50.0000	0.0000	(0.2940)	(0.0339)	0.0000	1	(0.3279)	01/06/2025
000738.ZK	01/02/2025	SDB3260123451	400.00	3.0492	1,222.20	1,219.70	0.0000	4.3300	50.0000	0.0000	(0.1470)	(0.0169)	0.0000	1	(0.1639)	01/06/2025
000738.ZK	01/02/2025	SDB3260123451	200.00	3.0492	611.10	609.85	0.0000	4.3300	50.0000	0.0000	(0.0735)	(0.0085)	0.0000	1	(0.0820)	01/06/2025
000738.ZK	01/02/2025	SDB3260123451	2,100.00	3.0492	6,416.53	6,403.41	0.0000	4.3300	50.0000	0.0000	(0.7718)	(0.0889)	0.0000	1	(0.8607)	01/06/2025
000738.ZK	01/02/2025	SDB3260123451	24,200.00	3.0492	73,942.91	73,791.70	0.0000	4.3300	50.0000	0.0000	(8.8937)	(1.0249)	0.0000	1	(9.9186)	01/06/2025
000738.ZK	01/02/2025	SDB3260123451	41,900.00	3.0492	128,025.11	127,763.32	0.0000	4.3300	50.0000	0.0000	(15.3986)	(1.7745)	0.0000	1	(17.1731)	01/06/2025
000738.ZK	01/02/2025	SDB3260123451	600.00	3.0492	1,833.30	1,829.55	0.0000	4.3300	50.0000	0.0000	(0.2205)	(0.0254)	0.0000	1	(0.2459)	01/06/2025
000738.ZK	01/02/2025	SDB3260123451	200.00	3.0492	611.10	609.85	0.0000	4.3300	50.0000	0.0000	(0.0735)	(0.0085)	0.0000	1	(0.0820)	01/06/2025
000738.ZK	01/02/2025	SDB3260123451	700.00	3.0492	2,138.84	2,134.47	0.0000	4.3300	50.0000	0.0000	(0.2573)	(0.0296)	0.0000	1	(0.2869)	01/06/2025
000738.ZK	01/02/2025	SDB3260123451	500.00	3.0492	1,527.75	1,524.62	0.0000	4.3300	50.0000	0.0000	(0.1838)	(0.0212)	0.0000	1	(0.2049)	01/06/2025
000738.ZK	01/02/2025	SDB3260123451	6,300.00	3.0492	19,249.60	19,210.24	0.0000	4.3300	50.0000	0.0000	(2.3153)	(0.2668)	0.0000	1	(2.5821)	01/06/2025
000738.ZK	01/02/2025	SDB3260123451	15,900.00	3.0492	48,582.32	48,482.98	0.0000	4.3300	50.0000	0.0000	(5.8434)	(0.6734)	0.0000	1	(6.5167)	01/06/2025
000738.ZK	01/02/2025	SDB3260123451	2,100.00	3.0492	6,416.53	6,403.41	0.0000	4.3300	50.0000	0.0000	(0.7718)	(0.0889)	0.0000	1	(0.8607)	01/06/2025
000738.ZK	12/31/2024	SDB3260123451	12,000.00	2.9244	36,665.90	35,092.86	0.0000	4.3300	50.0000	0.0000	(8.8202)	(0.9748)	0.0000	2	(9.7950)	01/06/2025
000738.ZK	12/31/2024	SDB3260123451	1,300.00	2.9244	3,972.14	3,801.73	0.0000	4.3300	50.0000	0.0000	(0.9555)	(0.1056)	0.0000	2	(1.0611)	01/06/2025
000738.ZK	12/31/2024	SDB3260123451	16,000.00	2.9244	48,887.87	46,790.48	0.0000	4.3300	50.0000	0.0000	(11.7602)	(1.2997)	0.0000	2	(13.0600)	01/06/2025
000738.ZK	12/31/2024	SDB3260123451	13,500.00	2.9244	41,249.14	39,479.47	0.0000	4.3300	50.0000	0.0000	(9.9227)	(1.0967)	0.0000	2	(11.0194)	01/06/2025
000738.ZK	12/31/2024	SDB3260123451	6,400.00	2.9244	19,555.15	18,716.19	0.0000	4.3300	50.0000	0.0000	(4.7041)	(0.5199)	0.0000	2	(5.2240)	01/06/2025
000738.ZK	12/31/2024	SDB3260123451	1,100.00	2.9244	3,361.04	3,216.85	0.0000	4.3300	50.0000	0.0000	(0.8085)	(0.0894)	0.0000	2	(0.8979)	01/06/2025
000738.ZK	12/31/2024	SDB3260123451	300.00	2.9244	916.65	877.32	0.0000	4.3300	50.0000	0.0000	(0.2205)	(0.0244)	0.0000	2	(0.2449)	01/06/2025
000738.ZK	12/31/2024	SDB3260123451	9,000.00	2.9244	27,499.43	26,319.65	0.0000	4.3300	50.0000	0.0000	(6.6151)	(0.7311)	0.0000	2	(7.3462)	01/06/2025
000738.ZK	12/31/2024	SDB3260123451	6,100.00	2.9244	18,638.50	17,838.87	0.0000	4.3300	50.0000	0.0000	(4.4836)	(0.4955)	0.0000	2	(4.9791)	01/06/2025
000738.ZK	12/31/2024	SDB3260123451	3,700.00	2.9244	11,305.32	10,820.30	0.0000	4.3300	50.0000	0.0000	(2.7196)	(0.3006)	0.0000	2	(3.0201)	01/06/2025
000738.ZK	12/31/2024	SDB3260123451	800.00	2.9244	2,444.39	2,339.52	0.0000	4.3300	50.0000	0.0000	(0.5880)	(0.0650)	0.0000	2	(0.6530)	01/06/2025
000738.ZK	12/31/2024	SDB3260123451	20,500.00	2.9244	62,637.59	59,950.30	0.0000	4.3300	50.0000	0.0000	(15.0678)	(1.6653)	0.0000	2	(16.7331)	01/06/2025
000738.ZK	12/31/2024	SDB3260123451	5,600.00	2.9244	17,110.76	16,376.67	0.0000	4.3300	50.0000	0.0000	(4.1161)	(0.4549)	0.0000	2	(4.5710)	01/06/2025
000738.ZK	12/31/2024	SDB3260123451	6,500.00	2.9244	19,860.70	19,080.63	0.0000	4.3300	50.0000	0.0000	(4.7776)	(0.5280)	0.0000	2	(5.3056)	01/06/2025
000738.ZK	12/31/2024	SDB3260123451	3,900.00	2.9244	11,916.42	11,405.18	0.0000	4.3300	50.0000	0.0000	(2.8666)	(0.3168)	0.0000	2	(3.1834)	01/06/2025
000738.ZK	12/31/2024	SDB3260123451	1,600.00	2.9244	4,888.79	4,679.05	0.0000	4.3300	50.0000	0.0000	(1.1760)	(0.1300)	0.0000	2	(1.3060)	01/06/2025
000738.ZK	12/31/2024	SDB3260123451	9,600.00	2.9244	29,332.72	28,074.29	0.0000	4.3300	50.0000	0.0000	(7.0561)	(0.7798)	0.0000	2	(7.8360)	01/06/2025
000738.ZK	12/31/2024	SDB3260123451	11,500.00	2.9244	35,138.16	33,630.66	0.0000	4.3300	50.0000	0.0000	(8.4527)	(0.9342)	0.0000	2	(9.3869)	01/06/2025
000738.ZK	12/31/2024	SDB3260123451	1,100.00	2.9244	3,361.04	3,216.85	0.0000	4.3300	50.0000	0.0000	(0.8085)	(0.0894)	0.0000	2	(0.8979)	01/06/2025
000738.ZK	12/31/2024	SDB3260123451	700.00	2.9244	2,138.84	2,047.08	0.0000	4.3300	50.0000	0.0000	(0.5145)	(0.0569)	0.0000	2	(0.5714)	01/06/2025
000738.ZK	12/31/2024	SDB3260123451	5,600.00	2.9244	17,110.76	16,376.67	0.0000	4.3300	50.0000	0.0000	(4.1161)	(0.4549)	0.0000	2	(4.5710)	01/06/2025
000738.ZK	12/31/2024	SDB3260123451	1,500.00	2.9244	4,583.24	4,386.61	0.0000	4.3300	50.0000	0.0000	(1.1025)	(0.1219)	0.0000	2	(1.2244)	01/06/2025
000738.ZK	12/31/2024	SDB3260123451	3,400.00	2.9244	10,388.67	9,942.98	0.0000	4.3300	50.0000	0.0000	(2.4991)	(0.2762)	0.0000	2	(2.7752)	01/06/2025
000738.ZK	12/31/2024	SDB3260123451	8,200.00	2.9244	25,055.03	23,980.12	0.0000	4.3300	50.0000	0.0000	(6.0271)	(0.6661)	0.0000	2	(6.6932)	01/06/2025
000738.ZK	12/31/2024	SDB3260123451	15,500.00	2.9244	47,360.13	45,328.28	0.0000	4.3300	50.0000	0.0000	(11.3927)	(1.2591)	0.0000	2	(12.6519)	01/06/2025
000738.ZK	12/31/2024	SDB3260123451	22,300.00	2.9244	68,137.47	65,214.23	0.0000	4.3300	50.0000	0.0000	(16.3908)	(1.8115)	0.0000	2	(18.2024)	01/06/2025
000738.ZK	12/31/2024	SDB3260123451	1,700.00	2.9244	5,194.34	4,971.49	0.0000	4.3300	50.0000	0.0000	(1.2495)	(0.1381)	0.0000	2	(1.3876)	01/06/2025
000738.ZK	12/31/2024	SDB3260123451	800.00	2.9244	2,444.39	2,339.52	0.0000	4.3300	50.0000	0.0000	(0.5880)	(0.0650)	0.0000	2	(0.6530)	01/06/2025
000738.ZK	12/31/2024	SDB3260123451	400.00	2.9244	1,222.20	1,169.76	0.0000	4.3300	50.0000	0.0000	(0.2940)	(0.0325)	0.0000	2	(0.3265)	01/06/2025
000738.ZK	12/31/2024	SDB3260123451	200.00	2.9244	611.10	584.88	0.0000	4.3300	50.0000	0.0000	(0.1470)	(0.0162)	0.0000	2	(0.1632)	01/06/2025
000738.ZK	12/31/2024	SDB3260123451	2,100.00	2.9244	6,416.53	6,141.25	0.0000	4.3300	50.0000	0.0000	(1.5435)	(0.1706)	0.0000	2	(1.7141)	01/06/2025
000738.ZK	12/31/2024	SDB3260123451	24,200.00	2.9244	73,942.91	70,770.60	0.0000	4.3300	50.0000	0.0000	(17.7874)	(1.9659)	0.0000	2	(19.7532)	01/06/2025
000738.ZK	12/31/2024	SDB3260123451	41,900.00	2.9244	128,025.11	122,532.57	0.0000	4.3300	50.0000	0.0000	(30.7972)	(3.4037)	0.0000	2	(34.2008)	01/06/2025
000738.ZK	12/31/2024	SDB3260123451	600.00	2.9244	1,833.30	1,754.64	0.0000	4.3300	50.0000	0.0000	(0.4410)	(0.0487)	0.0000	2	(0.4897)	01/06/2025
000738.ZK	12/31/2024	SDB3260123451	200.00	2.9244	611.10	584.88	0.0000	4.3300	50.0000	0.0000	(0.1470)	(0.0162)	0.0000	2	(0.1632)	01/06/2025
000738.ZK	12/31/2024	SDB3260123451	700.00	2.9244	2,138.84	2,047.08	0.0000	4.3300	50.0000	0.0000	(0.5145)	(0.0569)	0.0000	2	(0.5714)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
AECC AERO-ENGINE CONTROL CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
000738.ZK	12/31/2024	SDB3260123451	500.00	2.9244	1,527.75	1,462.20	0.0000	4.3300	50.0000	0.0000	(0.3675)	(0.0406)	0.0000	2	(0.4081)	01/06/2025
000738.ZK	12/31/2024	SDB3260123451	6,300.00	2.9244	19,249.60	18,423.75	0.0000	4.3300	50.0000	0.0000	(4.6306)	(0.5118)	0.0000	2	(5.1424)	01/06/2025
000738.ZK	12/31/2024	SDB3260123451	15,900.00	2.9244	48,582.32	46,498.04	0.0000	4.3300	50.0000	0.0000	(11.6867)	(1.2916)	0.0000	2	(12.9784)	01/06/2025
000738.ZK	12/31/2024	SDB3260123451	2,100.00	2.9244	6,416.53	6,141.25	0.0000	4.3300	50.0000	0.0000	(1.5435)	(0.1706)	0.0000	2	(1.7141)	01/06/2025
000738.ZK	12/30/2024	SDB3260123451	12,000.00	2.9198	36,665.90	35,037.34	0.0000	4.3300	50.0000	0.0000	(4.4101)	(0.4866)	0.0000	1	(4.8967)	01/06/2025
000738.ZK	12/30/2024	SDB3260123451	1,300.00	2.9198	3,972.14	3,795.71	0.0000	4.3300	50.0000	0.0000	(0.4778)	(0.0527)	0.0000	1	(0.5305)	01/06/2025
000738.ZK	12/30/2024	SDB3260123451	16,000.00	2.9198	48,887.87	46,716.45	0.0000	4.3300	50.0000	0.0000	(5.8801)	(0.6488)	0.0000	1	(6.5290)	01/06/2025
000738.ZK	12/30/2024	SDB3260123451	13,500.00	2.9198	41,249.14	39,417.00	0.0000	4.3300	50.0000	0.0000	(4.9614)	(0.5475)	0.0000	1	(5.5088)	01/06/2025
000738.ZK	12/30/2024	SDB3260123451	6,400.00	2.9198	19,555.15	18,686.58	0.0000	4.3300	50.0000	0.0000	(2.3520)	(0.2595)	0.0000	1	(2.6116)	01/06/2025
000738.ZK	12/30/2024	SDB3260123451	1,100.00	2.9198	3,361.04	3,211.76	0.0000	4.3300	50.0000	0.0000	(0.4043)	(0.0446)	0.0000	1	(0.4489)	01/06/2025
000738.ZK	12/30/2024	SDB3260123451	300.00	2.9198	916.65	875.93	0.0000	4.3300	50.0000	0.0000	(0.1103)	(0.0122)	0.0000	1	(0.1224)	01/06/2025
000738.ZK	12/30/2024	SDB3260123451	9,000.00	2.9198	27,499.43	26,278.00	0.0000	4.3300	50.0000	0.0000	(3.3076)	(0.3650)	0.0000	1	(3.6725)	01/06/2025
000738.ZK	12/30/2024	SDB3260123451	6,100.00	2.9198	18,638.50	17,810.65	0.0000	4.3300	50.0000	0.0000	(2.2418)	(0.2474)	0.0000	1	(2.4892)	01/06/2025
000738.ZK	12/30/2024	SDB3260123451	3,700.00	2.9198	11,305.32	10,803.18	0.0000	4.3300	50.0000	0.0000	(1.3598)	(0.1500)	0.0000	1	(1.5098)	01/06/2025
000738.ZK	12/30/2024	SDB3260123451	800.00	2.9198	2,444.39	2,335.82	0.0000	4.3300	50.0000	0.0000	(0.2940)	(0.0324)	0.0000	1	(0.3264)	01/06/2025
000738.ZK	12/30/2024	SDB3260123451	20,500.00	2.9198	62,637.59	59,855.45	0.0000	4.3300	50.0000	0.0000	(7.5339)	(0.8313)	0.0000	1	(8.3652)	01/06/2025
000738.ZK	12/30/2024	SDB3260123451	5,600.00	2.9198	17,110.76	16,350.76	0.0000	4.3300	50.0000	0.0000	(2.0580)	(0.2271)	0.0000	1	(2.2851)	01/06/2025
000738.ZK	12/30/2024	SDB3260123451	6,500.00	2.9198	19,860.70	18,978.56	0.0000	4.3300	50.0000	0.0000	(2.3888)	(0.2636)	0.0000	1	(2.6524)	01/06/2025
000738.ZK	12/30/2024	SDB3260123451	3,900.00	2.9198	11,916.42	11,387.13	0.0000	4.3300	50.0000	0.0000	(1.4333)	(0.1582)	0.0000	1	(1.5914)	01/06/2025
000738.ZK	12/30/2024	SDB3260123451	1,600.00	2.9198	4,888.79	4,671.64	0.0000	4.3300	50.0000	0.0000	(0.5880)	(0.0649)	0.0000	1	(0.6529)	01/06/2025
000738.ZK	12/30/2024	SDB3260123451	9,600.00	2.9198	29,332.72	28,029.87	0.0000	4.3300	50.0000	0.0000	(3.5281)	(0.3893)	0.0000	1	(3.9174)	01/06/2025
000738.ZK	12/30/2024	SDB3260123451	11,500.00	2.9198	35,138.16	33,577.45	0.0000	4.3300	50.0000	0.0000	(4.2263)	(0.4664)	0.0000	1	(4.6927)	01/06/2025
000738.ZK	12/30/2024	SDB3260123451	1,100.00	2.9198	3,361.04	3,211.76	0.0000	4.3300	50.0000	0.0000	(0.4043)	(0.0446)	0.0000	1	(0.4489)	01/06/2025
000738.ZK	12/30/2024	SDB3260123451	700.00	2.9198	2,138.84	2,043.84	0.0000	4.3300	50.0000	0.0000	(0.2573)	(0.0284)	0.0000	1	(0.2856)	01/06/2025
000738.ZK	12/30/2024	SDB3260123451	5,600.00	2.9198	17,110.76	16,350.76	0.0000	4.3300	50.0000	0.0000	(2.0580)	(0.2271)	0.0000	1	(2.2851)	01/06/2025
000738.ZK	12/30/2024	SDB3260123451	1,500.00	2.9198	4,583.24	4,379.67	0.0000	4.3300	50.0000	0.0000	(0.5513)	(0.0608)	0.0000	1	(0.6121)	01/06/2025
000738.ZK	12/30/2024	SDB3260123451	3,400.00	2.9198	10,388.67	9,927.25	0.0000	4.3300	50.0000	0.0000	(1.2495)	(0.1379)	0.0000	1	(1.3874)	01/06/2025
000738.ZK	12/30/2024	SDB3260123451	8,200.00	2.9198	25,055.03	23,942.18	0.0000	4.3300	50.0000	0.0000	(3.0136)	(0.3325)	0.0000	1	(3.3461)	01/06/2025
000738.ZK	12/30/2024	SDB3260123451	15,500.00	2.9198	47,360.13	45,256.56	0.0000	4.3300	50.0000	0.0000	(5.6964)	(0.6286)	0.0000	1	(6.3249)	01/06/2025
000738.ZK	12/30/2024	SDB3260123451	22,300.00	2.9198	68,137.47	65,111.05	0.0000	4.3300	50.0000	0.0000	(8.1954)	(0.9043)	0.0000	1	(9.0997)	01/06/2025
000738.ZK	12/30/2024	SDB3260123451	1,700.00	2.9198	5,194.34	4,963.62	0.0000	4.3300	50.0000	0.0000	(0.6248)	(0.0689)	0.0000	1	(0.6937)	01/06/2025
000738.ZK	12/30/2024	SDB3260123451	800.00	2.9198	2,444.39	2,335.82	0.0000	4.3300	50.0000	0.0000	(0.2940)	(0.0324)	0.0000	1	(0.3264)	01/06/2025
000738.ZK	12/30/2024	SDB3260123451	400.00	2.9198	1,222.20	1,167.91	0.0000	4.3300	50.0000	0.0000	(0.1470)	(0.0162)	0.0000	1	(0.1632)	01/06/2025
000738.ZK	12/30/2024	SDB3260123451	200.00	2.9198	611.10	583.96	0.0000	4.3300	50.0000	0.0000	(0.0735)	(0.0081)	0.0000	1	(0.0816)	01/06/2025
000738.ZK	12/30/2024	SDB3260123451	2,100.00	2.9198	6,416.53	6,131.53	0.0000	4.3300	50.0000	0.0000	(0.7718)	(0.0852)	0.0000	1	(0.8569)	01/06/2025
000738.ZK	12/30/2024	SDB3260123451	24,200.00	2.9198	73,942.91	70,658.63	0.0000	4.3300	50.0000	0.0000	(8.8937)	(0.9814)	0.0000	1	(9.8751)	01/06/2025
000738.ZK	12/30/2024	SDB3260123451	41,900.00	2.9198	128,025.11	122,338.70	0.0000	4.3300	50.0000	0.0000	(15.3986)	(1.6991)	0.0000	1	(17.0977)	01/06/2025
000738.ZK	12/30/2024	SDB3260123451	600.00	2.9198	1,833.30	1,751.87	0.0000	4.3300	50.0000	0.0000	(0.2205)	(0.0243)	0.0000	1	(0.2448)	01/06/2025
000738.ZK	12/30/2024	SDB3260123451	200.00	2.9198	611.10	583.96	0.0000	4.3300	50.0000	0.0000	(0.0735)	(0.0081)	0.0000	1	(0.0816)	01/06/2025
000738.ZK	12/30/2024	SDB3260123451	700.00	2.9198	2,138.84	2,043.84	0.0000	4.3300	50.0000	0.0000	(0.2573)	(0.0284)	0.0000	1	(0.2856)	01/06/2025
000738.ZK	12/30/2024	SDB3260123451	500.00	2.9198	1,527.75	1,459.89	0.0000	4.3300	50.0000	0.0000	(0.1838)	(0.0203)	0.0000	1	(0.2040)	01/06/2025
000738.ZK	12/30/2024	SDB3260123451	6,300.00	2.9198	19,249.60	18,394.60	0.0000	4.3300	50.0000	0.0000	(2.3153)	(0.2555)	0.0000	1	(2.5708)	01/06/2025
000738.ZK	12/30/2024	SDB3260123451	15,900.00	2.9198	48,582.32	46,424.47	0.0000	4.3300	50.0000	0.0000	(5.8434)	(0.6448)	0.0000	1	(6.4882)	01/06/2025
000738.ZK	12/30/2024	SDB3260123451	2,100.00	2.9198	6,416.53	6,131.53	0.0000	4.3300	50.0000	0.0000	(0.7718)	(0.0852)	0.0000	1	(0.8569)	01/06/2025
000738.ZK	12/27/2024	SDB3260123451	12,000.00	2.9830	36,665.90	35,796.38	0.0000	4.3300	50.0000	0.0000	(13.2303)	(1.4915)	0.0000	3	(14.7218)	01/06/2025
000738.ZK	12/27/2024	SDB3260123451	1,300.00	2.9830	3,972.14	3,877.94	0.0000	4.3300	50.0000	0.0000	(1.4333)	(0.1616)	0.0000	3	(1.5949)	01/06/2025
000738.ZK	12/27/2024	SDB3260123451	16,000.00	2.9830	48,887.87	47,728.51	0.0000	4.3300	50.0000	0.0000	(17.6404)	(1.9887)	0.0000	3	(19.6291)	01/06/2025
000738.ZK	12/27/2024	SDB3260123451	13,500.00	2.9830	41,249.14	40,270.93	0.0000	4.3300	50.0000	0.0000	(14.8841)	(1.6780)	0.0000	3	(16.5620)	01/06/2025
000738.ZK	12/27/2024	SDB3260123451	6,400.00	2.9830	19,555.15	19,091.40	0.0000	4.3300	50.0000	0.0000	(7.0561)	(0.7955)	0.0000	3	(7.8516)	01/06/2025
000738.ZK	12/27/2024	SDB3260123451	1,100.00	2.9830	3,361.04	3,281.34	0.0000	4.3300	50.0000	0.0000	(1.2128)	(0.1367)	0.0000	3	(1.3495)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
AECC AERO-ENGINE CONTROL CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
000738.ZK	12/27/2024	SDB3260123451	300.00	2.9830	916.65	894.91	0.0000	4.3300	50.0000	0.0000	(0.3308)	(0.0373)	0.0000	3	(0.3680)	01/06/2025
000738.ZK	12/27/2024	SDB3260123451	9,000.00	2.9830	27,499.43	26,847.29	0.0000	4.3300	50.0000	0.0000	(9.9227)	(1.1186)	0.0000	3	(11.0413)	01/06/2025
000738.ZK	12/27/2024	SDB3260123451	6,100.00	2.9830	18,638.50	18,196.50	0.0000	4.3300	50.0000	0.0000	(6.7254)	(0.7582)	0.0000	3	(7.4836)	01/06/2025
000738.ZK	12/27/2024	SDB3260123451	3,700.00	2.9830	11,305.32	11,037.22	0.0000	4.3300	50.0000	0.0000	(4.0793)	(0.4599)	0.0000	3	(4.5392)	01/06/2025
000738.ZK	12/27/2024	SDB3260123451	800.00	2.9830	2,444.39	2,386.43	0.0000	4.3300	50.0000	0.0000	(0.8820)	(0.0994)	0.0000	3	(0.9815)	01/06/2025
000738.ZK	12/27/2024	SDB3260123451	20,500.00	2.9830	62,637.59	61,152.16	0.0000	4.3300	50.0000	0.0000	(22.6017)	(2.5480)	0.0000	3	(25.1497)	01/06/2025
000738.ZK	12/27/2024	SDB3260123451	5,600.00	2.9830	17,110.76	16,704.98	0.0000	4.3300	50.0000	0.0000	(6.1741)	(0.6960)	0.0000	3	(6.8702)	01/06/2025
000738.ZK	12/27/2024	SDB3260123451	6,500.00	2.9830	19,860.70	19,389.71	0.0000	4.3300	50.0000	0.0000	(7.1664)	(0.8079)	0.0000	3	(7.9743)	01/06/2025
000738.ZK	12/27/2024	SDB3260123451	3,900.00	2.9830	11,916.42	11,633.82	0.0000	4.3300	50.0000	0.0000	(4.2998)	(0.4847)	0.0000	3	(4.7846)	01/06/2025
000738.ZK	12/27/2024	SDB3260123451	1,600.00	2.9830	4,888.79	4,772.85	0.0000	4.3300	50.0000	0.0000	(1.7640)	(0.1989)	0.0000	3	(1.9629)	01/06/2025
000738.ZK	12/27/2024	SDB3260123451	9,600.00	2.9830	29,332.72	28,637.11	0.0000	4.3300	50.0000	0.0000	(10.5842)	(1.1932)	0.0000	3	(11.7774)	01/06/2025
000738.ZK	12/27/2024	SDB3260123451	11,500.00	2.9830	35,138.16	34,304.87	0.0000	4.3300	50.0000	0.0000	(12.6790)	(1.4294)	0.0000	3	(14.1084)	01/06/2025
000738.ZK	12/27/2024	SDB3260123451	1,100.00	2.9830	3,361.04	3,281.34	0.0000	4.3300	50.0000	0.0000	(1.2128)	(0.1367)	0.0000	3	(1.3495)	01/06/2025
000738.ZK	12/27/2024	SDB3260123451	700.00	2.9830	2,138.84	2,088.12	0.0000	4.3300	50.0000	0.0000	(0.7718)	(0.0870)	0.0000	3	(0.8588)	01/06/2025
000738.ZK	12/27/2024	SDB3260123451	5,600.00	2.9830	17,110.76	16,704.98	0.0000	4.3300	50.0000	0.0000	(6.1741)	(0.6960)	0.0000	3	(6.8702)	01/06/2025
000738.ZK	12/27/2024	SDB3260123451	1,500.00	2.9830	4,583.24	4,474.55	0.0000	4.3300	50.0000	0.0000	(1.6538)	(0.1864)	0.0000	3	(1.8402)	01/06/2025
000738.ZK	12/27/2024	SDB3260123451	3,400.00	2.9830	10,388.67	10,142.31	0.0000	4.3300	50.0000	0.0000	(3.7486)	(0.4226)	0.0000	3	(4.1712)	01/06/2025
000738.ZK	12/27/2024	SDB3260123451	8,200.00	2.9830	25,055.03	24,460.86	0.0000	4.3300	50.0000	0.0000	(9.0407)	(1.0192)	0.0000	3	(10.0599)	01/06/2025
000738.ZK	12/27/2024	SDB3260123451	15,500.00	2.9830	47,360.13	46,237.00	0.0000	4.3300	50.0000	0.0000	(17.0891)	(1.9265)	0.0000	3	(19.0157)	01/06/2025
000738.ZK	12/27/2024	SDB3260123451	22,300.00	2.9830	68,137.47	66,521.61	0.0000	4.3300	50.0000	0.0000	(24.5863)	(2.7717)	0.0000	3	(27.3580)	01/06/2025
000738.ZK	12/27/2024	SDB3260123451	1,700.00	2.9830	5,194.34	5,071.15	0.0000	4.3300	50.0000	0.0000	(1.8743)	(0.2113)	0.0000	3	(2.0856)	01/06/2025
000738.ZK	12/27/2024	SDB3260123451	800.00	2.9830	2,444.39	2,386.43	0.0000	4.3300	50.0000	0.0000	(0.8820)	(0.0994)	0.0000	3	(0.9815)	01/06/2025
000738.ZK	12/27/2024	SDB3260123451	400.00	2.9830	1,222.20	1,193.21	0.0000	4.3300	50.0000	0.0000	(0.4410)	(0.0497)	0.0000	3	(0.4907)	01/06/2025
000738.ZK	12/27/2024	SDB3260123451	200.00	2.9830	611.10	596.61	0.0000	4.3300	50.0000	0.0000	(0.2205)	(0.0249)	0.0000	3	(0.2454)	01/06/2025
000738.ZK	12/27/2024	SDB3260123451	2,100.00	2.9830	6,416.53	6,264.37	0.0000	4.3300	50.0000	0.0000	(2.3153)	(0.2610)	0.0000	3	(2.5763)	01/06/2025
000738.ZK	12/27/2024	SDB3260123451	24,200.00	2.9830	73,942.91	72,189.37	0.0000	4.3300	50.0000	0.0000	(26.6811)	(3.0079)	0.0000	3	(29.6890)	01/06/2025
000738.ZK	12/27/2024	SDB3260123451	41,900.00	2.9830	128,025.11	124,989.04	0.0000	4.3300	50.0000	0.0000	(46.1957)	(5.2079)	0.0000	3	(51.4036)	01/06/2025
000738.ZK	12/27/2024	SDB3260123451	600.00	2.9830	1,833.30	1,789.82	0.0000	4.3300	50.0000	0.0000	(0.6615)	(0.0746)	0.0000	3	(0.7361)	01/06/2025
000738.ZK	12/27/2024	SDB3260123451	200.00	2.9830	611.10	596.61	0.0000	4.3300	50.0000	0.0000	(0.2205)	(0.0249)	0.0000	3	(0.2454)	01/06/2025
000738.ZK	12/27/2024	SDB3260123451	700.00	2.9830	2,138.84	2,088.12	0.0000	4.3300	50.0000	0.0000	(0.7718)	(0.0870)	0.0000	3	(0.8588)	01/06/2025
000738.ZK	12/27/2024	SDB3260123451	500.00	2.9830	1,527.75	1,491.52	0.0000	4.3300	50.0000	0.0000	(0.5513)	(0.0621)	0.0000	3	(0.6134)	01/06/2025
000738.ZK	12/27/2024	SDB3260123451	6,300.00	2.9830	19,249.60	18,793.10	0.0000	4.3300	50.0000	0.0000	(6.9459)	(0.7830)	0.0000	3	(7.7289)	01/06/2025
000738.ZK	12/27/2024	SDB3260123451	15,900.00	2.9830	48,582.32	47,430.21	0.0000	4.3300	50.0000	0.0000	(17.5301)	(1.9763)	0.0000	3	(19.5064)	01/06/2025
000738.ZK	12/27/2024	SDB3260123451	2,100.00	2.9830	6,416.53	6,264.37	0.0000	4.3300	50.0000	0.0000	(2.3153)	(0.2610)	0.0000	3	(2.5763)	01/06/2025
000738.ZK	12/26/2024	SDB3260123451	12,000.00	2.9505	36,665.90	35,406.07	0.0000	4.3300	50.0000	0.0000	(4.4101)	(0.4918)	0.0000	1	(4.9018)	01/06/2025
000738.ZK	12/26/2024	SDB3260123451	1,300.00	2.9505	3,972.14	3,835.66	0.0000	4.3300	50.0000	0.0000	(0.4778)	(0.0533)	0.0000	1	(0.5310)	01/06/2025
000738.ZK	12/26/2024	SDB3260123451	16,000.00	2.9505	48,887.87	47,208.10	0.0000	4.3300	50.0000	0.0000	(5.8801)	(0.6557)	0.0000	1	(6.5358)	01/06/2025
000738.ZK	12/26/2024	SDB3260123451	13,500.00	2.9505	41,249.14	39,831.83	0.0000	4.3300	50.0000	0.0000	(4.9614)	(0.5532)	0.0000	1	(5.5146)	01/06/2025
000738.ZK	12/26/2024	SDB3260123451	6,400.00	2.9505	19,555.15	18,883.24	0.0000	4.3300	50.0000	0.0000	(2.3520)	(0.2623)	0.0000	1	(2.6143)	01/06/2025
000738.ZK	12/26/2024	SDB3260123451	1,100.00	2.9505	3,361.04	3,245.56	0.0000	4.3300	50.0000	0.0000	(0.4043)	(0.0451)	0.0000	1	(0.4493)	01/06/2025
000738.ZK	12/26/2024	SDB3260123451	300.00	2.9505	916.65	885.15	0.0000	4.3300	50.0000	0.0000	(0.1103)	(0.0123)	0.0000	1	(0.1225)	01/06/2025
000738.ZK	12/26/2024	SDB3260123451	9,000.00	2.9505	27,499.43	26,554.55	0.0000	4.3300	50.0000	0.0000	(3.3076)	(0.3688)	0.0000	1	(3.6764)	01/06/2025
000738.ZK	12/26/2024	SDB3260123451	6,100.00	2.9505	18,638.50	17,998.09	0.0000	4.3300	50.0000	0.0000	(2.2418)	(0.2500)	0.0000	1	(2.4918)	01/06/2025
000738.ZK	12/26/2024	SDB3260123451	3,700.00	2.9505	11,305.32	10,916.87	0.0000	4.3300	50.0000	0.0000	(1.3598)	(0.1516)	0.0000	1	(1.5114)	01/06/2025
000738.ZK	12/26/2024	SDB3260123451	800.00	2.9505	2,444.39	2,360.40	0.0000	4.3300	50.0000	0.0000	(0.2940)	(0.0328)	0.0000	1	(0.3268)	01/06/2025
000738.ZK	12/26/2024	SDB3260123451	20,500.00	2.9505	62,637.59	60,485.37	0.0000	4.3300	50.0000	0.0000	(7.5339)	(0.8401)	0.0000	1	(8.3740)	01/06/2025
000738.ZK	12/26/2024	SDB3260123451	5,600.00	2.9505	17,110.76	16,522.83	0.0000	4.3300	50.0000	0.0000	(2.0580)	(0.2295)	0.0000	1	(2.2875)	01/06/2025
000738.ZK	12/26/2024	SDB3260123451	6,500.00	2.9505	19,860.70	19,178.29	0.0000	4.3300	50.0000	0.0000	(2.3888)	(0.2664)	0.0000	1	(2.6552)	01/06/2025
000738.ZK	12/26/2024	SDB3260123451	3,900.00	2.9505	11,916.42	11,506.97	0.0000	4.3300	50.0000	0.0000	(1.4333)	(0.1598)	0.0000	1	(1.5931)	01/06/2025
000738.ZK	12/26/2024	SDB3260123451	1,600.00	2.9505	4,888.79	4,720.81	0.0000	4.3300	50.0000	0.0000	(0.5880)	(0.0656)	0.0000	1	(0.6536)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
AECC AERO-ENGINE CONTROL CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
000738.ZK	12/26/2024	SDB3260123451	9,600.00	2.9505	29,332.72	28,324.86	0.0000	4.3300	50.0000	0.0000	(3.5281)	(0.3934)	0.0000	1	(3.9215)	01/06/2025
000738.ZK	12/26/2024	SDB3260123451	11,500.00	2.9505	35,138.16	33,930.82	0.0000	4.3300	50.0000	0.0000	(4.2263)	(0.4713)	0.0000	1	(4.6976)	01/06/2025
000738.ZK	12/26/2024	SDB3260123451	1,100.00	2.9505	3,361.04	3,245.56	0.0000	4.3300	50.0000	0.0000	(0.4043)	(0.0451)	0.0000	1	(0.4493)	01/06/2025
000738.ZK	12/26/2024	SDB3260123451	700.00	2.9505	2,138.84	2,065.35	0.0000	4.3300	50.0000	0.0000	(0.2573)	(0.0287)	0.0000	1	(0.2859)	01/06/2025
000738.ZK	12/26/2024	SDB3260123451	5,600.00	2.9505	17,110.76	16,522.83	0.0000	4.3300	50.0000	0.0000	(2.0580)	(0.2295)	0.0000	1	(2.2875)	01/06/2025
000738.ZK	12/26/2024	SDB3260123451	1,500.00	2.9505	4,583.24	4,425.76	0.0000	4.3300	50.0000	0.0000	(0.5513)	(0.0615)	0.0000	1	(0.6127)	01/06/2025
000738.ZK	12/26/2024	SDB3260123451	3,400.00	2.9505	10,388.67	10,031.72	0.0000	4.3300	50.0000	0.0000	(1.2495)	(0.1393)	0.0000	1	(1.3889)	01/06/2025
000738.ZK	12/26/2024	SDB3260123451	8,200.00	2.9505	25,055.03	24,194.15	0.0000	4.3300	50.0000	0.0000	(3.0136)	(0.3360)	0.0000	1	(3.3496)	01/06/2025
000738.ZK	12/26/2024	SDB3260123451	15,500.00	2.9505	47,360.13	45,732.84	0.0000	4.3300	50.0000	0.0000	(5.6964)	(0.6352)	0.0000	1	(6.3315)	01/06/2025
000738.ZK	12/26/2024	SDB3260123451	22,300.00	2.9505	68,137.47	65,796.28	0.0000	4.3300	50.0000	0.0000	(8.1954)	(0.9138)	0.0000	1	(9.1093)	01/06/2025
000738.ZK	12/26/2024	SDB3260123451	1,700.00	2.9505	5,194.34	5,015.86	0.0000	4.3300	50.0000	0.0000	(0.6248)	(0.0697)	0.0000	1	(0.6944)	01/06/2025
000738.ZK	12/26/2024	SDB3260123451	800.00	2.9505	2,444.39	2,360.40	0.0000	4.3300	50.0000	0.0000	(0.2940)	(0.0328)	0.0000	1	(0.3268)	01/06/2025
000738.ZK	12/26/2024	SDB3260123451	400.00	2.9505	1,222.20	1,180.20	0.0000	4.3300	50.0000	0.0000	(0.1470)	(0.0164)	0.0000	1	(0.1634)	01/06/2025
000738.ZK	12/26/2024	SDB3260123451	200.00	2.9505	611.10	590.10	0.0000	4.3300	50.0000	0.0000	(0.0735)	(0.0082)	0.0000	1	(0.0817)	01/06/2025
000738.ZK	12/26/2024	SDB3260123451	2,100.00	2.9505	6,416.53	6,196.06	0.0000	4.3300	50.0000	0.0000	(0.7718)	(0.0861)	0.0000	1	(0.8578)	01/06/2025
000738.ZK	12/26/2024	SDB3260123451	24,200.00	2.9505	73,942.91	71,402.25	0.0000	4.3300	50.0000	0.0000	(8.8937)	(0.9917)	0.0000	1	(9.8854)	01/06/2025
000738.ZK	12/26/2024	SDB3260123451	41,900.00	2.9505	128,025.11	123,626.20	0.0000	4.3300	50.0000	0.0000	(15.3986)	(1.7170)	0.0000	1	(17.1156)	01/06/2025
000738.ZK	12/26/2024	SDB3260123451	600.00	2.9505	1,833.30	1,770.30	0.0000	4.3300	50.0000	0.0000	(0.2205)	(0.0246)	0.0000	1	(0.2451)	01/06/2025
000738.ZK	12/26/2024	SDB3260123451	200.00	2.9505	611.10	590.10	0.0000	4.3300	50.0000	0.0000	(0.0735)	(0.0082)	0.0000	1	(0.0817)	01/06/2025
000738.ZK	12/26/2024	SDB3260123451	700.00	2.9505	2,138.84	2,065.35	0.0000	4.3300	50.0000	0.0000	(0.2573)	(0.0287)	0.0000	1	(0.2859)	01/06/2025
000738.ZK	12/26/2024	SDB3260123451	500.00	2.9505	1,527.75	1,475.25	0.0000	4.3300	50.0000	0.0000	(0.1838)	(0.0205)	0.0000	1	(0.2042)	01/06/2025
000738.ZK	12/26/2024	SDB3260123451	6,300.00	2.9505	19,249.60	18,588.19	0.0000	4.3300	50.0000	0.0000	(2.3153)	(0.2582)	0.0000	1	(2.5735)	01/06/2025
000738.ZK	12/26/2024	SDB3260123451	15,900.00	2.9505	48,582.32	46,913.05	0.0000	4.3300	50.0000	0.0000	(5.8434)	(0.6516)	0.0000	1	(6.4949)	01/06/2025
000738.ZK	12/26/2024	SDB3260123451	2,100.00	2.9505	6,416.53	6,196.06	0.0000	4.3300	50.0000	0.0000	(0.7718)	(0.0861)	0.0000	1	(0.8578)	01/06/2025
000738.ZK	12/24/2024	SDB3260123451	12,000.00	2.9505	36,665.90	35,406.07	0.0000	4.3300	50.0000	0.0000	(8.8202)	(0.9835)	0.0000	2	(9.8037)	01/06/2025
000738.ZK	12/24/2024	SDB3260123451	1,300.00	2.9505	3,972.14	3,835.66	0.0000	4.3300	50.0000	0.0000	(0.9555)	(0.1065)	0.0000	2	(1.0621)	01/06/2025
000738.ZK	12/24/2024	SDB3260123451	16,000.00	2.9505	48,887.87	47,208.10	0.0000	4.3300	50.0000	0.0000	(11.7602)	(1.3113)	0.0000	2	(13.0716)	01/06/2025
000738.ZK	12/24/2024	SDB3260123451	13,500.00	2.9505	41,249.14	39,831.83	0.0000	4.3300	50.0000	0.0000	(9.9227)	(1.1064)	0.0000	2	(11.0292)	01/06/2025
000738.ZK	12/24/2024	SDB3260123451	6,400.00	2.9505	19,555.15	18,883.24	0.0000	4.3300	50.0000	0.0000	(4.7041)	(0.5245)	0.0000	2	(5.2286)	01/06/2025
000738.ZK	12/24/2024	SDB3260123451	1,100.00	2.9505	3,361.04	3,245.56	0.0000	4.3300	50.0000	0.0000	(0.8085)	(0.0902)	0.0000	2	(0.8987)	01/06/2025
000738.ZK	12/24/2024	SDB3260123451	300.00	2.9505	916.65	885.15	0.0000	4.3300	50.0000	0.0000	(0.2205)	(0.0246)	0.0000	2	(0.2451)	01/06/2025
000738.ZK	12/24/2024	SDB3260123451	9,000.00	2.9505	27,499.43	26,554.55	0.0000	4.3300	50.0000	0.0000	(6.6151)	(0.7376)	0.0000	2	(7.3528)	01/06/2025
000738.ZK	12/24/2024	SDB3260123451	6,100.00	2.9505	18,638.50	17,998.09	0.0000	4.3300	50.0000	0.0000	(4.4836)	(0.4999)	0.0000	2	(4.9835)	01/06/2025
000738.ZK	12/24/2024	SDB3260123451	3,700.00	2.9505	11,305.32	10,916.87	0.0000	4.3300	50.0000	0.0000	(2.7196)	(0.3032)	0.0000	2	(3.0228)	01/06/2025
000738.ZK	12/24/2024	SDB3260123451	800.00	2.9505	2,444.39	2,360.40	0.0000	4.3300	50.0000	0.0000	(0.5880)	(0.0656)	0.0000	2	(0.6536)	01/06/2025
000738.ZK	12/24/2024	SDB3260123451	20,500.00	2.9505	62,637.59	60,485.37	0.0000	4.3300	50.0000	0.0000	(16.0678)	(1.6801)	0.0000	2	(16.7480)	01/06/2025
000738.ZK	12/24/2024	SDB3260123451	5,600.00	2.9505	17,110.76	16,522.83	0.0000	4.3300	50.0000	0.0000	(4.1161)	(0.4590)	0.0000	2	(4.5751)	01/06/2025
000738.ZK	12/24/2024	SDB3260123451	6,500.00	2.9505	19,860.70	19,178.29	0.0000	4.3300	50.0000	0.0000	(4.7776)	(0.5327)	0.0000	2	(5.3103)	01/06/2025
000738.ZK	12/24/2024	SDB3260123451	3,900.00	2.9505	11,916.42	11,506.97	0.0000	4.3300	50.0000	0.0000	(2.8666)	(0.3196)	0.0000	2	(3.1862)	01/06/2025
000738.ZK	12/24/2024	SDB3260123451	1,600.00	2.9505	4,888.79	4,720.81	0.0000	4.3300	50.0000	0.0000	(1.1760)	(0.1311)	0.0000	2	(1.3072)	01/06/2025
000738.ZK	12/24/2024	SDB3260123451	9,600.00	2.9505	29,332.72	28,324.86	0.0000	4.3300	50.0000	0.0000	(7.0561)	(0.7868)	0.0000	2	(7.8430)	01/06/2025
000738.ZK	12/24/2024	SDB3260123451	11,500.00	2.9505	35,138.16	33,930.82	0.0000	4.3300	50.0000	0.0000	(8.4527)	(0.9425)	0.0000	2	(9.3952)	01/06/2025
000738.ZK	12/24/2024	SDB3260123451	1,100.00	2.9505	3,361.04	3,245.56	0.0000	4.3300	50.0000	0.0000	(0.8085)	(0.0902)	0.0000	2	(0.8987)	01/06/2025
000738.ZK	12/24/2024	SDB3260123451	700.00	2.9505	2,138.84	2,065.35	0.0000	4.3300	50.0000	0.0000	(0.5145)	(0.0574)	0.0000	2	(0.5719)	01/06/2025
000738.ZK	12/24/2024	SDB3260123451	5,600.00	2.9505	17,110.76	16,522.83	0.0000	4.3300	50.0000	0.0000	(4.1161)	(0.4590)	0.0000	2	(4.5751)	01/06/2025
000738.ZK	12/24/2024	SDB3260123451	1,500.00	2.9505	4,583.24	4,425.76	0.0000	4.3300	50.0000	0.0000	(1.1025)	(0.1229)	0.0000	2	(1.2255)	01/06/2025
000738.ZK	12/24/2024	SDB3260123451	3,400.00	2.9505	10,388.67	10,031.72	0.0000	4.3300	50.0000	0.0000	(2.4991)	(0.2787)	0.0000	2	(2.7777)	01/06/2025
000738.ZK	12/24/2024	SDB3260123451	8,200.00	2.9505	25,055.03	24,194.15	0.0000	4.3300	50.0000	0.0000	(6.0271)	(0.6721)	0.0000	2	(6.6992)	01/06/2025
000738.ZK	12/24/2024	SDB3260123451	15,500.00	2.9505	47,360.13	45,732.84	0.0000	4.3300	50.0000	0.0000	(11.3927)	(1.2704)	0.0000	2	(12.6631)	01/06/2025
000738.ZK	12/24/2024	SDB3260123451	22,300.00	2.9505	68,137.47	65,796.28	0.0000	4.3300	50.0000	0.0000	(16.3908)	(1.8277)	0.0000	2	(18.2185)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
AECC AERO-ENGINE CONTROL CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
000738.ZK	12/24/2024	SDB3260123451	1,700.00	2.9505	5,194.34	5,015.86	0.0000	4.3300	50.0000	0.0000	(1.2495)	(0.1393)	0.0000	2	(1.3889)	01/06/2025
000738.ZK	12/24/2024	SDB3260123451	800.00	2.9505	2,444.39	2,360.40	0.0000	4.3300	50.0000	0.0000	(0.5880)	(0.0656)	0.0000	2	(0.6536)	01/06/2025
000738.ZK	12/24/2024	SDB3260123451	400.00	2.9505	1,222.20	1,180.20	0.0000	4.3300	50.0000	0.0000	(0.2940)	(0.0328)	0.0000	2	(0.3268)	01/06/2025
000738.ZK	12/24/2024	SDB3260123451	200.00	2.9505	611.10	590.10	0.0000	4.3300	50.0000	0.0000	(0.1470)	(0.0164)	0.0000	2	(0.1634)	01/06/2025
000738.ZK	12/24/2024	SDB3260123451	2,100.00	2.9505	6,416.53	6,196.06	0.0000	4.3300	50.0000	0.0000	(1.5435)	(0.1721)	0.0000	2	(1.7156)	01/06/2025
000738.ZK	12/24/2024	SDB3260123451	24,200.00	2.9505	73,942.91	71,402.25	0.0000	4.3300	50.0000	0.0000	(17.7874)	(1.9834)	0.0000	2	(19.7708)	01/06/2025
000738.ZK	12/24/2024	SDB3260123451	41,900.00	2.9505	128,025.11	123,626.20	0.0000	4.3300	50.0000	0.0000	(30.7972)	(3.4341)	0.0000	2	(34.2312)	01/06/2025
000738.ZK	12/24/2024	SDB3260123451	600.00	2.9505	1,833.30	1,770.30	0.0000	4.3300	50.0000	0.0000	(0.4410)	(0.0492)	0.0000	2	(0.4902)	01/06/2025
000738.ZK	12/24/2024	SDB3260123451	200.00	2.9505	611.10	590.10	0.0000	4.3300	50.0000	0.0000	(0.1470)	(0.0164)	0.0000	2	(0.1634)	01/06/2025
000738.ZK	12/24/2024	SDB3260123451	700.00	2.9505	2,138.84	2,065.35	0.0000	4.3300	50.0000	0.0000	(0.5145)	(0.0574)	0.0000	2	(0.5719)	01/06/2025
000738.ZK	12/24/2024	SDB3260123451	500.00	2.9505	1,527.75	1,475.25	0.0000	4.3300	50.0000	0.0000	(0.3675)	(0.0410)	0.0000	2	(0.4085)	01/06/2025
000738.ZK	12/24/2024	SDB3260123451	6,300.00	2.9505	19,249.60	18,588.19	0.0000	4.3300	50.0000	0.0000	(4.6306)	(0.5163)	0.0000	2	(5.1469)	01/06/2025
000738.ZK	12/24/2024	SDB3260123451	15,900.00	2.9505	48,582.32	46,913.05	0.0000	4.3300	50.0000	0.0000	(11.6867)	(1.3031)	0.0000	2	(12.9899)	01/06/2025
000738.ZK	12/24/2024	SDB3260123451	2,100.00	2.9505	6,416.53	6,196.06	0.0000	4.3300	50.0000	0.0000	(1.5435)	(0.1721)	0.0000	2	(1.7156)	01/06/2025
000738.ZK	12/23/2024	SDB3260123451	12,000.00	2.9463	36,665.90	35,356.08	0.0000	4.3300	50.0000	0.0000	(4.4101)	(0.4911)	0.0000	1	(4.9012)	01/06/2025
000738.ZK	12/23/2024	SDB3260123451	1,300.00	2.9463	3,972.14	3,830.24	0.0000	4.3300	50.0000	0.0000	(0.4778)	(0.0532)	0.0000	1	(0.5310)	01/06/2025
000738.ZK	12/23/2024	SDB3260123451	16,000.00	2.9463	48,887.87	47,141.44	0.0000	4.3300	50.0000	0.0000	(5.8801)	(0.6547)	0.0000	1	(6.5349)	01/06/2025
000738.ZK	12/23/2024	SDB3260123451	13,500.00	2.9463	41,249.14	39,775.59	0.0000	4.3300	50.0000	0.0000	(4.9614)	(0.5524)	0.0000	1	(5.5138)	01/06/2025
000738.ZK	12/23/2024	SDB3260123451	6,400.00	2.9463	19,555.15	18,856.58	0.0000	4.3300	50.0000	0.0000	(2.3520)	(0.2619)	0.0000	1	(2.6139)	01/06/2025
000738.ZK	12/23/2024	SDB3260123451	1,100.00	2.9463	3,361.04	3,240.97	0.0000	4.3300	50.0000	0.0000	(0.4043)	(0.0450)	0.0000	1	(0.4493)	01/06/2025
000738.ZK	12/23/2024	SDB3260123451	300.00	2.9463	916.65	883.90	0.0000	4.3300	50.0000	0.0000	(0.1103)	(0.0123)	0.0000	1	(0.1225)	01/06/2025
000738.ZK	12/23/2024	SDB3260123451	9,000.00	2.9463	27,499.43	26,517.06	0.0000	4.3300	50.0000	0.0000	(3.3076)	(0.3683)	0.0000	1	(3.6759)	01/06/2025
000738.ZK	12/23/2024	SDB3260123451	6,100.00	2.9463	18,638.50	17,972.67	0.0000	4.3300	50.0000	0.0000	(2.2418)	(0.2496)	0.0000	1	(2.4914)	01/06/2025
000738.ZK	12/23/2024	SDB3260123451	3,700.00	2.9463	11,305.32	10,901.46	0.0000	4.3300	50.0000	0.0000	(1.3598)	(0.1514)	0.0000	1	(1.5112)	01/06/2025
000738.ZK	12/23/2024	SDB3260123451	800.00	2.9463	2,444.39	2,357.07	0.0000	4.3300	50.0000	0.0000	(0.2940)	(0.0327)	0.0000	1	(0.3267)	01/06/2025
000738.ZK	12/23/2024	SDB3260123451	20,500.00	2.9463	62,637.59	60,399.97	0.0000	4.3300	50.0000	0.0000	(7.5339)	(0.8389)	0.0000	1	(8.3728)	01/06/2025
000738.ZK	12/23/2024	SDB3260123451	5,600.00	2.9463	17,110.76	16,499.50	0.0000	4.3300	50.0000	0.0000	(2.0580)	(0.2292)	0.0000	1	(2.2872)	01/06/2025
000738.ZK	12/23/2024	SDB3260123451	6,500.00	2.9463	19,860.70	19,151.21	0.0000	4.3300	50.0000	0.0000	(2.3888)	(0.2660)	0.0000	1	(2.6548)	01/06/2025
000738.ZK	12/23/2024	SDB3260123451	3,900.00	2.9463	11,916.42	11,490.73	0.0000	4.3300	50.0000	0.0000	(1.4333)	(0.1596)	0.0000	1	(1.5929)	01/06/2025
000738.ZK	12/23/2024	SDB3260123451	1,600.00	2.9463	4,888.79	4,714.14	0.0000	4.3300	50.0000	0.0000	(0.5880)	(0.0655)	0.0000	1	(0.6535)	01/06/2025
000738.ZK	12/23/2024	SDB3260123451	9,600.00	2.9463	29,332.72	28,284.86	0.0000	4.3300	50.0000	0.0000	(3.5281)	(0.3928)	0.0000	1	(3.9209)	01/06/2025
000738.ZK	12/23/2024	SDB3260123451	11,500.00	2.9463	35,138.16	33,882.91	0.0000	4.3300	50.0000	0.0000	(4.2263)	(0.4706)	0.0000	1	(4.6969)	01/06/2025
000738.ZK	12/23/2024	SDB3260123451	1,100.00	2.9463	3,361.04	3,240.97	0.0000	4.3300	50.0000	0.0000	(0.4043)	(0.0450)	0.0000	1	(0.4493)	01/06/2025
000738.ZK	12/23/2024	SDB3260123451	700.00	2.9463	2,138.84	2,062.44	0.0000	4.3300	50.0000	0.0000	(0.2573)	(0.0286)	0.0000	1	(0.2859)	01/06/2025
000738.ZK	12/23/2024	SDB3260123451	5,600.00	2.9463	17,110.76	16,499.50	0.0000	4.3300	50.0000	0.0000	(2.0580)	(0.2292)	0.0000	1	(2.2872)	01/06/2025
000738.ZK	12/23/2024	SDB3260123451	1,500.00	2.9463	4,583.24	4,419.51	0.0000	4.3300	50.0000	0.0000	(0.5513)	(0.0614)	0.0000	1	(0.6126)	01/06/2025
000738.ZK	12/23/2024	SDB3260123451	3,400.00	2.9463	10,388.67	10,017.56	0.0000	4.3300	50.0000	0.0000	(1.2495)	(0.1391)	0.0000	1	(1.3887)	01/06/2025
000738.ZK	12/23/2024	SDB3260123451	8,200.00	2.9463	25,055.03	24,159.99	0.0000	4.3300	50.0000	0.0000	(3.0136)	(0.3356)	0.0000	1	(3.3491)	01/06/2025
000738.ZK	12/23/2024	SDB3260123451	15,500.00	2.9463	47,360.13	45,668.27	0.0000	4.3300	50.0000	0.0000	(5.6964)	(0.6343)	0.0000	1	(6.3307)	01/06/2025
000738.ZK	12/23/2024	SDB3260123451	22,300.00	2.9463	68,137.47	65,703.38	0.0000	4.3300	50.0000	0.0000	(8.1954)	(0.9125)	0.0000	1	(9.1080)	01/06/2025
000738.ZK	12/23/2024	SDB3260123451	1,700.00	2.9463	5,194.34	5,008.78	0.0000	4.3300	50.0000	0.0000	(0.6248)	(0.0696)	0.0000	1	(0.6943)	01/06/2025
000738.ZK	12/23/2024	SDB3260123451	800.00	2.9463	2,444.39	2,357.07	0.0000	4.3300	50.0000	0.0000	(0.2940)	(0.0327)	0.0000	1	(0.3267)	01/06/2025
000738.ZK	12/23/2024	SDB3260123451	400.00	2.9463	1,222.20	1,178.54	0.0000	4.3300	50.0000	0.0000	(0.1470)	(0.0164)	0.0000	1	(0.1634)	01/06/2025
000738.ZK	12/23/2024	SDB3260123451	200.00	2.9463	611.10	589.27	0.0000	4.3300	50.0000	0.0000	(0.0735)	(0.0082)	0.0000	1	(0.0817)	01/06/2025
000738.ZK	12/23/2024	SDB3260123451	2,100.00	2.9463	6,416.53	6,187.31	0.0000	4.3300	50.0000	0.0000	(0.7718)	(0.0859)	0.0000	1	(0.8577)	01/06/2025
000738.ZK	12/23/2024	SDB3260123451	24,200.00	2.9463	73,942.91	71,301.43	0.0000	4.3300	50.0000	0.0000	(8.8937)	(0.9903)	0.0000	1	(9.8840)	01/06/2025
000738.ZK	12/23/2024	SDB3260123451	41,900.00	2.9463	128,025.11	123,451.65	0.0000	4.3300	50.0000	0.0000	(15.3986)	(1.7146)	0.0000	1	(17.1132)	01/06/2025
000738.ZK	12/23/2024	SDB3260123451	600.00	2.9463	1,833.30	1,767.80	0.0000	4.3300	50.0000	0.0000	(0.2205)	(0.0246)	0.0000	1	(0.2451)	01/06/2025
000738.ZK	12/23/2024	SDB3260123451	200.00	2.9463	611.10	589.27	0.0000	4.3300	50.0000	0.0000	(0.0735)	(0.0082)	0.0000	1	(0.0817)	01/06/2025
000738.ZK	12/23/2024	SDB3260123451	700.00	2.9463	2,138.84	2,062.44	0.0000	4.3300	50.0000	0.0000	(0.2573)	(0.0286)	0.0000	1	(0.2859)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
AECC AERO-ENGINE CONTROL CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
000738.ZK	12/23/2024	SDB3260123451	500.00	2.9463	1,527.75	1,473.17	0.0000	4.3300	50.0000	0.0000	(0.1838)	(0.0205)	0.0000	1	(0.2042)	01/06/2025
000738.ZK	12/23/2024	SDB3260123451	6,300.00	2.9463	19,249.60	18,561.94	0.0000	4.3300	50.0000	0.0000	(2.3153)	(0.2578)	0.0000	1	(2.5731)	01/06/2025
000738.ZK	12/23/2024	SDB3260123451	15,900.00	2.9463	48,582.32	46,846.81	0.0000	4.3300	50.0000	0.0000	(5.8434)	(0.6507)	0.0000	1	(6.4940)	01/06/2025
000738.ZK	12/23/2024	SDB3260123451	2,100.00	2.9463	6,416.53	6,187.31	0.0000	4.3300	50.0000	0.0000	(0.7718)	(0.0859)	0.0000	1	(0.8577)	01/06/2025
000738.ZK	12/20/2024	SDB3260123451	12,000.00	2.9554	36,665.90	35,464.25	0.0000	4.3300	50.0000	0.0000	(13.2303)	(1.4777)	0.0000	3	(14.7080)	01/06/2025
000738.ZK	12/20/2024	SDB3260123451	1,300.00	2.9554	3,972.14	3,841.96	0.0000	4.3300	50.0000	0.0000	(1.4333)	(0.1601)	0.0000	3	(1.5934)	01/06/2025
000738.ZK	12/20/2024	SDB3260123451	16,000.00	2.9554	48,887.87	47,285.66	0.0000	4.3300	50.0000	0.0000	(17.6404)	(1.9702)	0.0000	3	(19.6106)	01/06/2025
000738.ZK	12/20/2024	SDB3260123451	13,500.00	2.9554	41,249.14	39,897.28	0.0000	4.3300	50.0000	0.0000	(14.8841)	(1.6624)	0.0000	3	(16.5465)	01/06/2025
000738.ZK	12/20/2024	SDB3260123451	6,400.00	2.9554	19,555.15	18,914.27	0.0000	4.3300	50.0000	0.0000	(7.0561)	(0.7881)	0.0000	3	(7.8442)	01/06/2025
000738.ZK	12/20/2024	SDB3260123451	1,100.00	2.9554	3,361.04	3,250.89	0.0000	4.3300	50.0000	0.0000	(1.2128)	(0.1355)	0.0000	3	(1.3482)	01/06/2025
000738.ZK	12/20/2024	SDB3260123451	300.00	2.9554	916.65	886.61	0.0000	4.3300	50.0000	0.0000	(0.3308)	(0.0369)	0.0000	3	(0.3677)	01/06/2025
000738.ZK	12/20/2024	SDB3260123451	9,000.00	2.9554	27,499.43	26,598.19	0.0000	4.3300	50.0000	0.0000	(9.9227)	(1.1083)	0.0000	3	(11.0310)	01/06/2025
000738.ZK	12/20/2024	SDB3260123451	6,100.00	2.9554	18,638.50	18,027.66	0.0000	4.3300	50.0000	0.0000	(6.7254)	(0.7512)	0.0000	3	(7.4765)	01/06/2025
000738.ZK	12/20/2024	SDB3260123451	3,700.00	2.9554	11,305.32	10,934.81	0.0000	4.3300	50.0000	0.0000	(4.0793)	(0.4556)	0.0000	3	(4.5350)	01/06/2025
000738.ZK	12/20/2024	SDB3260123451	800.00	2.9554	2,444.39	2,364.28	0.0000	4.3300	50.0000	0.0000	(0.8820)	(0.0985)	0.0000	3	(0.9805)	01/06/2025
000738.ZK	12/20/2024	SDB3260123451	20,500.00	2.9554	62,637.59	60,584.76	0.0000	4.3300	50.0000	0.0000	(22.6017)	(2.5244)	0.0000	3	(25.1261)	01/06/2025
000738.ZK	12/20/2024	SDB3260123451	5,600.00	2.9554	17,110.76	16,549.98	0.0000	4.3300	50.0000	0.0000	(6.1741)	(0.6896)	0.0000	3	(6.8637)	01/06/2025
000738.ZK	12/20/2024	SDB3260123451	6,500.00	2.9554	19,860.70	19,209.80	0.0000	4.3300	50.0000	0.0000	(7.1664)	(0.8004)	0.0000	3	(7.9668)	01/06/2025
000738.ZK	12/20/2024	SDB3260123451	3,900.00	2.9554	11,916.42	11,525.88	0.0000	4.3300	50.0000	0.0000	(4.2998)	(0.4802)	0.0000	3	(4.7801)	01/06/2025
000738.ZK	12/20/2024	SDB3260123451	1,600.00	2.9554	4,888.79	4,728.57	0.0000	4.3300	50.0000	0.0000	(1.7640)	(0.1970)	0.0000	3	(1.9611)	01/06/2025
000738.ZK	12/20/2024	SDB3260123451	9,600.00	2.9554	29,332.72	28,371.40	0.0000	4.3300	50.0000	0.0000	(10.5842)	(1.1821)	0.0000	3	(11.7664)	01/06/2025
000738.ZK	12/20/2024	SDB3260123451	11,500.00	2.9554	35,138.16	33,986.57	0.0000	4.3300	50.0000	0.0000	(12.6790)	(1.4161)	0.0000	3	(14.0951)	01/06/2025
000738.ZK	12/20/2024	SDB3260123451	1,100.00	2.9554	3,361.04	3,250.89	0.0000	4.3300	50.0000	0.0000	(1.2128)	(0.1355)	0.0000	3	(1.3482)	01/06/2025
000738.ZK	12/20/2024	SDB3260123451	700.00	2.9554	2,138.84	2,068.75	0.0000	4.3300	50.0000	0.0000	(0.7718)	(0.0862)	0.0000	3	(0.8580)	01/06/2025
000738.ZK	12/20/2024	SDB3260123451	5,600.00	2.9554	17,110.76	16,549.98	0.0000	4.3300	50.0000	0.0000	(6.1741)	(0.6896)	0.0000	3	(6.8637)	01/06/2025
000738.ZK	12/20/2024	SDB3260123451	1,500.00	2.9554	4,583.24	4,433.03	0.0000	4.3300	50.0000	0.0000	(1.6538)	(0.1847)	0.0000	3	(1.8385)	01/06/2025
000738.ZK	12/20/2024	SDB3260123451	3,400.00	2.9554	10,388.67	10,048.20	0.0000	4.3300	50.0000	0.0000	(3.7486)	(0.4187)	0.0000	3	(4.1673)	01/06/2025
000738.ZK	12/20/2024	SDB3260123451	8,200.00	2.9554	25,055.03	24,233.90	0.0000	4.3300	50.0000	0.0000	(9.0407)	(1.0097)	0.0000	3	(10.0504)	01/06/2025
000738.ZK	12/20/2024	SDB3260123451	15,500.00	2.9554	47,360.13	45,807.99	0.0000	4.3300	50.0000	0.0000	(17.0891)	(1.9087)	0.0000	3	(18.9978)	01/06/2025
000738.ZK	12/20/2024	SDB3260123451	22,300.00	2.9554	68,137.47	65,904.39	0.0000	4.3300	50.0000	0.0000	(24.5863)	(2.7460)	0.0000	3	(27.3323)	01/06/2025
000738.ZK	12/20/2024	SDB3260123451	1,700.00	2.9554	5,194.34	5,024.10	0.0000	4.3300	50.0000	0.0000	(1.8743)	(0.2093)	0.0000	3	(2.0836)	01/06/2025
000738.ZK	12/20/2024	SDB3260123451	800.00	2.9554	2,444.39	2,364.28	0.0000	4.3300	50.0000	0.0000	(0.8820)	(0.0985)	0.0000	3	(0.9805)	01/06/2025
000738.ZK	12/20/2024	SDB3260123451	400.00	2.9554	1,222.20	1,182.14	0.0000	4.3300	50.0000	0.0000	(0.4410)	(0.0493)	0.0000	3	(0.4903)	01/06/2025
000738.ZK	12/20/2024	SDB3260123451	200.00	2.9554	611.10	591.07	0.0000	4.3300	50.0000	0.0000	(0.2205)	(0.0246)	0.0000	3	(0.2451)	01/06/2025
000738.ZK	12/20/2024	SDB3260123451	2,100.00	2.9554	6,416.53	6,206.24	0.0000	4.3300	50.0000	0.0000	(2.3153)	(0.2586)	0.0000	3	(2.5739)	01/06/2025
000738.ZK	12/20/2024	SDB3260123451	24,200.00	2.9554	73,942.91	71,519.57	0.0000	4.3300	50.0000	0.0000	(26.6811)	(2.9800)	0.0000	3	(29.6610)	01/06/2025
000738.ZK	12/20/2024	SDB3260123451	41,900.00	2.9554	128,025.11	123,829.33	0.0000	4.3300	50.0000	0.0000	(46.1957)	(5.1596)	0.0000	3	(51.3553)	01/06/2025
000738.ZK	12/20/2024	SDB3260123451	600.00	2.9554	1,833.30	1,773.21	0.0000	4.3300	50.0000	0.0000	(0.6615)	(0.0739)	0.0000	3	(0.7354)	01/06/2025
000738.ZK	12/20/2024	SDB3260123451	200.00	2.9554	611.10	591.07	0.0000	4.3300	50.0000	0.0000	(0.2205)	(0.0246)	0.0000	3	(0.2451)	01/06/2025
000738.ZK	12/20/2024	SDB3260123451	700.00	2.9554	2,138.84	2,068.75	0.0000	4.3300	50.0000	0.0000	(0.7718)	(0.0862)	0.0000	3	(0.8580)	01/06/2025
000738.ZK	12/20/2024	SDB3260123451	500.00	2.9554	1,527.75	1,477.68	0.0000	4.3300	50.0000	0.0000	(0.5513)	(0.0616)	0.0000	3	(0.6128)	01/06/2025
000738.ZK	12/20/2024	SDB3260123451	6,300.00	2.9554	19,249.60	18,618.73	0.0000	4.3300	50.0000	0.0000	(6.9459)	(0.7758)	0.0000	3	(7.7217)	01/06/2025
000738.ZK	12/20/2024	SDB3260123451	15,900.00	2.9554	48,582.32	46,990.13	0.0000	4.3300	50.0000	0.0000	(17.5301)	(1.9579)	0.0000	3	(19.4880)	01/06/2025
000738.ZK	12/20/2024	SDB3260123451	2,100.00	2.9554	6,416.53	6,206.24	0.0000	4.3300	50.0000	0.0000	(2.3153)	(0.2586)	0.0000	3	(2.5739)	01/06/2025
000738.ZK	12/19/2024	SDB3260123451	12,000.00	2.9531	36,665.90	35,436.74	0.0000	4.5800	50.0000	0.0000	(4.6647)	(0.4922)	0.0000	1	(5.1569)	01/06/2025
000738.ZK	12/19/2024	SDB3260123451	1,300.00	2.9531	3,972.14	3,838.98	0.0000	4.5800	50.0000	0.0000	(0.5053)	(0.0533)	0.0000	1	(0.5587)	01/06/2025
000738.ZK	12/19/2024	SDB3260123451	16,000.00	2.9531	48,887.87	47,248.99	0.0000	4.5800	50.0000	0.0000	(6.2196)	(0.6562)	0.0000	1	(6.8759)	01/06/2025
000738.ZK	12/19/2024	SDB3260123451	13,500.00	2.9531	41,249.14	39,866.34	0.0000	4.5800	50.0000	0.0000	(5.2478)	(0.5537)	0.0000	1	(5.8015)	01/06/2025
000738.ZK	12/19/2024	SDB3260123451	6,400.00	2.9531	19,555.15	18,899.60	0.0000	4.5800	50.0000	0.0000	(2.4878)	(0.2625)	0.0000	1	(2.7503)	01/06/2025
000738.ZK	12/19/2024	SDB3260123451	1,100.00	2.9531	3,361.04	3,248.37	0.0000	4.5800	50.0000	0.0000	(0.4276)	(0.0451)	0.0000	1	(0.4727)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
AECC AERO-ENGINE CONTROL CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
000738.ZK	12/19/2024	SDB3260123451	300.00	2.9531	916.65	885.92	0.0000	4.5800	50.0000	0.0000	(0.1166)	(0.0123)	0.0000	1	(0.1289)	01/06/2025
000738.ZK	12/19/2024	SDB3260123451	9,000.00	2.9531	27,499.43	26,577.56	0.0000	4.5800	50.0000	0.0000	(3.4985)	(0.3691)	0.0000	1	(3.8677)	01/06/2025
000738.ZK	12/19/2024	SDB3260123451	6,100.00	2.9531	18,638.50	18,013.68	0.0000	4.5800	50.0000	0.0000	(2.3712)	(0.2502)	0.0000	1	(2.6214)	01/06/2025
000738.ZK	12/19/2024	SDB3260123451	3,700.00	2.9531	11,305.32	10,926.33	0.0000	4.5800	50.0000	0.0000	(1.4383)	(0.1518)	0.0000	1	(1.5900)	01/06/2025
000738.ZK	12/19/2024	SDB3260123451	800.00	2.9531	2,444.39	2,362.45	0.0000	4.5800	50.0000	0.0000	(0.3110)	(0.0328)	0.0000	1	(0.3438)	01/06/2025
000738.ZK	12/19/2024	SDB3260123451	20,500.00	2.9531	62,637.59	60,537.77	0.0000	4.5800	50.0000	0.0000	(7.9689)	(0.8408)	0.0000	1	(8.8097)	01/06/2025
000738.ZK	12/19/2024	SDB3260123451	5,600.00	2.9531	17,110.76	16,537.15	0.0000	4.5800	50.0000	0.0000	(2.1769)	(0.2297)	0.0000	1	(2.4066)	01/06/2025
000738.ZK	12/19/2024	SDB3260123451	6,500.00	2.9531	19,860.70	19,194.90	0.0000	4.5800	50.0000	0.0000	(2.5267)	(0.2666)	0.0000	1	(2.7933)	01/06/2025
000738.ZK	12/19/2024	SDB3260123451	3,900.00	2.9531	11,916.42	11,516.94	0.0000	4.5800	50.0000	0.0000	(1.5160)	(0.1600)	0.0000	1	(1.6760)	01/06/2025
000738.ZK	12/19/2024	SDB3260123451	1,600.00	2.9531	4,888.79	4,724.90	0.0000	4.5800	50.0000	0.0000	(0.6220)	(0.0656)	0.0000	1	(0.6876)	01/06/2025
000738.ZK	12/19/2024	SDB3260123451	9,600.00	2.9531	29,332.72	28,349.40	0.0000	4.5800	50.0000	0.0000	(3.7318)	(0.3937)	0.0000	1	(4.1255)	01/06/2025
000738.ZK	12/19/2024	SDB3260123451	11,500.00	2.9531	35,138.16	33,960.21	0.0000	4.5800	50.0000	0.0000	(4.4704)	(0.4717)	0.0000	1	(4.9420)	01/06/2025
000738.ZK	12/19/2024	SDB3260123451	1,100.00	2.9531	3,361.04	3,248.37	0.0000	4.5800	50.0000	0.0000	(0.4276)	(0.0451)	0.0000	1	(0.4727)	01/06/2025
000738.ZK	12/19/2024	SDB3260123451	700.00	2.9531	2,138.84	2,067.14	0.0000	4.5800	50.0000	0.0000	(0.2721)	(0.0287)	0.0000	1	(0.3008)	01/06/2025
000738.ZK	12/19/2024	SDB3260123451	5,600.00	2.9531	17,110.76	16,537.15	0.0000	4.5800	50.0000	0.0000	(2.1769)	(0.2297)	0.0000	1	(2.4066)	01/06/2025
000738.ZK	12/19/2024	SDB3260123451	1,500.00	2.9531	4,583.24	4,429.59	0.0000	4.5800	50.0000	0.0000	(0.5831)	(0.0615)	0.0000	1	(0.6446)	01/06/2025
000738.ZK	12/19/2024	SDB3260123451	3,400.00	2.9531	10,388.67	10,040.41	0.0000	4.5800	50.0000	0.0000	(1.3217)	(0.1395)	0.0000	1	(1.4611)	01/06/2025
000738.ZK	12/19/2024	SDB3260123451	8,200.00	2.9531	25,055.03	24,215.11	0.0000	4.5800	50.0000	0.0000	(3.1876)	(0.3363)	0.0000	1	(3.5239)	01/06/2025
000738.ZK	12/19/2024	SDB3260123451	15,500.00	2.9531	47,360.13	45,772.46	0.0000	4.5800	50.0000	0.0000	(6.0253)	(0.6357)	0.0000	1	(6.6610)	01/06/2025
000738.ZK	12/19/2024	SDB3260123451	22,300.00	2.9531	68,137.47	65,853.28	0.0000	4.5800	50.0000	0.0000	(8.6686)	(0.9146)	0.0000	1	(9.5832)	01/06/2025
000738.ZK	12/19/2024	SDB3260123451	1,700.00	2.9531	5,194.34	5,020.21	0.0000	4.5800	50.0000	0.0000	(0.6608)	(0.0697)	0.0000	1	(0.7306)	01/06/2025
000738.ZK	12/19/2024	SDB3260123451	800.00	2.9531	2,444.39	2,362.45	0.0000	4.5800	50.0000	0.0000	(0.3110)	(0.0328)	0.0000	1	(0.3438)	01/06/2025
000738.ZK	12/19/2024	SDB3260123451	400.00	2.9531	1,222.20	1,181.22	0.0000	4.5800	50.0000	0.0000	(0.1555)	(0.0164)	0.0000	1	(0.1719)	01/06/2025
000738.ZK	12/19/2024	SDB3260123451	200.00	2.9531	611.10	590.61	0.0000	4.5800	50.0000	0.0000	(0.0777)	(0.0082)	0.0000	1	(0.0859)	01/06/2025
000738.ZK	12/19/2024	SDB3260123451	2,100.00	2.9531	6,416.53	6,201.43	0.0000	4.5800	50.0000	0.0000	(0.8163)	(0.0861)	0.0000	1	(0.9025)	01/06/2025
000738.ZK	12/19/2024	SDB3260123451	24,200.00	2.9531	73,942.91	71,464.10	0.0000	4.5800	50.0000	0.0000	(9.4072)	(0.9926)	0.0000	1	(10.3997)	01/06/2025
000738.ZK	12/19/2024	SDB3260123451	41,900.00	2.9531	128,025.11	123,733.30	0.0000	4.5800	50.0000	0.0000	(16.2876)	(1.7185)	0.0000	1	(18.0062)	01/06/2025
000738.ZK	12/19/2024	SDB3260123451	600.00	2.9531	1,833.30	1,771.84	0.0000	4.5800	50.0000	0.0000	(0.2332)	(0.0246)	0.0000	1	(0.2578)	01/06/2025
000738.ZK	12/19/2024	SDB3260123451	200.00	2.9531	611.10	590.61	0.0000	4.5800	50.0000	0.0000	(0.0777)	(0.0082)	0.0000	1	(0.0859)	01/06/2025
000738.ZK	12/19/2024	SDB3260123451	700.00	2.9531	2,138.84	2,067.14	0.0000	4.5800	50.0000	0.0000	(0.2721)	(0.0287)	0.0000	1	(0.3008)	01/06/2025
000738.ZK	12/19/2024	SDB3260123451	500.00	2.9531	1,527.75	1,476.53	0.0000	4.5800	50.0000	0.0000	(0.1944)	(0.0205)	0.0000	1	(0.2149)	01/06/2025
000738.ZK	12/19/2024	SDB3260123451	6,300.00	2.9531	19,249.60	18,604.29	0.0000	4.5800	50.0000	0.0000	(2.4490)	(0.2584)	0.0000	1	(2.7074)	01/06/2025
000738.ZK	12/19/2024	SDB3260123451	15,900.00	2.9531	48,582.32	46,953.69	0.0000	4.5800	50.0000	0.0000	(6.1808)	(0.6521)	0.0000	1	(6.8329)	01/06/2025
000738.ZK	12/19/2024	SDB3260123451	2,100.00	2.9531	6,416.53	6,201.43	0.0000	4.5800	50.0000	0.0000	(0.8163)	(0.0861)	0.0000	1	(0.9025)	01/06/2025
000738.ZK	12/18/2024	SDB3260123451	12,000.00	3.0047	36,665.90	36,056.06	0.0000	4.5800	50.0000	0.0000	(4.6647)	(0.5008)	0.0000	1	(5.1655)	01/06/2025
000738.ZK	12/18/2024	SDB3260123451	1,300.00	3.0047	3,972.14	3,906.07	0.0000	4.5800	50.0000	0.0000	(0.5053)	(0.0543)	0.0000	1	(0.5596)	01/06/2025
000738.ZK	12/18/2024	SDB3260123451	16,000.00	3.0047	48,887.87	48,074.75	0.0000	4.5800	50.0000	0.0000	(6.2196)	(0.6677)	0.0000	1	(6.8873)	01/06/2025
000738.ZK	12/18/2024	SDB3260123451	13,500.00	3.0047	41,249.14	40,563.07	0.0000	4.5800	50.0000	0.0000	(5.2478)	(0.5634)	0.0000	1	(5.8112)	01/06/2025
000738.ZK	12/18/2024	SDB3260123451	6,400.00	3.0047	19,555.15	19,229.90	0.0000	4.5800	50.0000	0.0000	(2.4878)	(0.2671)	0.0000	1	(2.7549)	01/06/2025
000738.ZK	12/18/2024	SDB3260123451	1,100.00	3.0047	3,361.04	3,305.14	0.0000	4.5800	50.0000	0.0000	(0.4276)	(0.0459)	0.0000	1	(0.4735)	01/06/2025
000738.ZK	12/18/2024	SDB3260123451	300.00	3.0047	916.65	901.40	0.0000	4.5800	50.0000	0.0000	(0.1166)	(0.0125)	0.0000	1	(0.1291)	01/06/2025
000738.ZK	12/18/2024	SDB3260123451	9,000.00	3.0047	27,499.43	27,042.05	0.0000	4.5800	50.0000	0.0000	(3.4985)	(0.3756)	0.0000	1	(3.8741)	01/06/2025
000738.ZK	12/18/2024	SDB3260123451	6,100.00	3.0047	18,638.50	18,328.50	0.0000	4.5800	50.0000	0.0000	(2.3712)	(0.2546)	0.0000	1	(2.6258)	01/06/2025
000738.ZK	12/18/2024	SDB3260123451	3,700.00	3.0047	11,305.32	11,117.29	0.0000	4.5800	50.0000	0.0000	(1.4383)	(0.1544)	0.0000	1	(1.5927)	01/06/2025
000738.ZK	12/18/2024	SDB3260123451	800.00	3.0047	2,444.39	2,403.74	0.0000	4.5800	50.0000	0.0000	(0.3110)	(0.0334)	0.0000	1	(0.3444)	01/06/2025
000738.ZK	12/18/2024	SDB3260123451	20,500.00	3.0047	62,637.59	61,595.78	0.0000	4.5800	50.0000	0.0000	(7.9689)	(0.8555)	0.0000	1	(8.8244)	01/06/2025
000738.ZK	12/18/2024	SDB3260123451	5,600.00	3.0047	17,110.76	16,826.16	0.0000	4.5800	50.0000	0.0000	(2.1769)	(0.2337)	0.0000	1	(2.4106)	01/06/2025
000738.ZK	12/18/2024	SDB3260123451	6,500.00	3.0047	19,860.70	19,530.37	0.0000	4.5800	50.0000	0.0000	(2.5267)	(0.2713)	0.0000	1	(2.7980)	01/06/2025
000738.ZK	12/18/2024	SDB3260123451	3,900.00	3.0047	11,916.42	11,718.22	0.0000	4.5800	50.0000	0.0000	(1.5160)	(0.1628)	0.0000	1	(1.6788)	01/06/2025
000738.ZK	12/18/2024	SDB3260123451	1,600.00	3.0047	4,888.79	4,807.48	0.0000	4.5800	50.0000	0.0000	(0.6220)	(0.0668)	0.0000	1	(0.6887)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
AECC AERO-ENGINE CONTROL CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
000738.ZK	12/18/2024	SDB3260123451	9,600.00	3.0047	29,332.72	28,844.85	0.0000	4.5800	50.0000	0.0000	(3.7318)	(0.4006)	0.0000	1	(4.1324)	01/06/2025
000738.ZK	12/18/2024	SDB3260123451	11,500.00	3.0047	35,138.16	34,553.73	0.0000	4.5800	50.0000	0.0000	(4.4704)	(0.4799)	0.0000	1	(4.9503)	01/06/2025
000738.ZK	12/18/2024	SDB3260123451	1,100.00	3.0047	3,361.04	3,305.14	0.0000	4.5800	50.0000	0.0000	(0.4276)	(0.0459)	0.0000	1	(0.4735)	01/06/2025
000738.ZK	12/18/2024	SDB3260123451	700.00	3.0047	2,138.84	2,103.27	0.0000	4.5800	50.0000	0.0000	(0.2721)	(0.0292)	0.0000	1	(0.3013)	01/06/2025
000738.ZK	12/18/2024	SDB3260123451	5,600.00	3.0047	17,110.76	16,826.16	0.0000	4.5800	50.0000	0.0000	(2.1769)	(0.2337)	0.0000	1	(2.4106)	01/06/2025
000738.ZK	12/18/2024	SDB3260123451	1,500.00	3.0047	4,583.24	4,507.01	0.0000	4.5800	50.0000	0.0000	(0.5831)	(0.0626)	0.0000	1	(0.6457)	01/06/2025
000738.ZK	12/18/2024	SDB3260123451	3,400.00	3.0047	10,388.67	10,215.88	0.0000	4.5800	50.0000	0.0000	(1.3217)	(0.1419)	0.0000	1	(1.4636)	01/06/2025
000738.ZK	12/18/2024	SDB3260123451	8,200.00	3.0047	25,055.03	24,638.31	0.0000	4.5800	50.0000	0.0000	(3.1876)	(0.3422)	0.0000	1	(3.5298)	01/06/2025
000738.ZK	12/18/2024	SDB3260123451	15,500.00	3.0047	47,360.13	46,572.42	0.0000	4.5800	50.0000	0.0000	(6.0253)	(0.6468)	0.0000	1	(6.6721)	01/06/2025
000738.ZK	12/18/2024	SDB3260123451	22,300.00	3.0047	68,137.47	67,004.19	0.0000	4.5800	50.0000	0.0000	(8.6686)	(0.9306)	0.0000	1	(9.5992)	01/06/2025
000738.ZK	12/18/2024	SDB3260123451	1,700.00	3.0047	5,194.34	5,107.94	0.0000	4.5800	50.0000	0.0000	(0.6608)	(0.0709)	0.0000	1	(0.7318)	01/06/2025
000738.ZK	12/18/2024	SDB3260123451	800.00	3.0047	2,444.39	2,403.74	0.0000	4.5800	50.0000	0.0000	(0.3110)	(0.0334)	0.0000	1	(0.3444)	01/06/2025
000738.ZK	12/18/2024	SDB3260123451	400.00	3.0047	1,222.20	1,201.87	0.0000	4.5800	50.0000	0.0000	(0.1555)	(0.0167)	0.0000	1	(0.1722)	01/06/2025
000738.ZK	12/18/2024	SDB3260123451	200.00	3.0047	611.10	600.93	0.0000	4.5800	50.0000	0.0000	(0.0777)	(0.0083)	0.0000	1	(0.0861)	01/06/2025
000738.ZK	12/18/2024	SDB3260123451	2,100.00	3.0047	6,416.53	6,309.81	0.0000	4.5800	50.0000	0.0000	(0.8163)	(0.0876)	0.0000	1	(0.9040)	01/06/2025
000738.ZK	12/18/2024	SDB3260123451	24,200.00	3.0047	73,942.91	72,713.06	0.0000	4.5800	50.0000	0.0000	(9.4072)	(1.0099)	0.0000	1	(10.4171)	01/06/2025
000738.ZK	12/18/2024	SDB3260123451	41,900.00	3.0047	128,025.11	125,895.76	0.0000	4.5800	50.0000	0.0000	(16.2876)	(1.7486)	0.0000	1	(18.0362)	01/06/2025
000738.ZK	12/18/2024	SDB3260123451	600.00	3.0047	1,833.30	1,802.80	0.0000	4.5800	50.0000	0.0000	(0.2332)	(0.0250)	0.0000	1	(0.2583)	01/06/2025
000738.ZK	12/18/2024	SDB3260123451	200.00	3.0047	611.10	600.93	0.0000	4.5800	50.0000	0.0000	(0.0777)	(0.0083)	0.0000	1	(0.0861)	01/06/2025
000738.ZK	12/18/2024	SDB3260123451	700.00	3.0047	2,138.84	2,103.27	0.0000	4.5800	50.0000	0.0000	(0.2721)	(0.0292)	0.0000	1	(0.3013)	01/06/2025
000738.ZK	12/18/2024	SDB3260123451	500.00	3.0047	1,527.75	1,502.34	0.0000	4.5800	50.0000	0.0000	(0.1944)	(0.0209)	0.0000	1	(0.2152)	01/06/2025
000738.ZK	12/18/2024	SDB3260123451	6,300.00	3.0047	19,249.60	18,929.43	0.0000	4.5800	50.0000	0.0000	(2.4490)	(0.2629)	0.0000	1	(2.7119)	01/06/2025
000738.ZK	12/18/2024	SDB3260123451	15,900.00	3.0047	48,582.32	47,774.28	0.0000	4.5800	50.0000	0.0000	(6.1808)	(0.6635)	0.0000	1	(6.8443)	01/06/2025
000738.ZK	12/18/2024	SDB3260123451	2,100.00	3.0047	6,416.53	6,309.81	0.0000	4.5800	50.0000	0.0000	(0.8163)	(0.0876)	0.0000	1	(0.9040)	01/06/2025
000738.ZK	12/17/2024	SDB3260123451	12,000.00	3.8114	36,665.90	36,976.94	0.0000	4.5800	50.0000	0.0000	(4.6647)	(0.5136)	0.0000	1	(5.1783)	01/06/2025
000738.ZK	12/17/2024	SDB3260123451	1,300.00	3.8114	3,972.14	4,005.84	0.0000	4.5800	50.0000	0.0000	(0.5053)	(0.0556)	0.0000	1	(0.5610)	01/06/2025
000738.ZK	12/17/2024	SDB3260123451	16,000.00	3.8114	48,887.87	49,302.59	0.0000	4.5800	50.0000	0.0000	(6.2196)	(0.6848)	0.0000	1	(6.9044)	01/06/2025
000738.ZK	12/17/2024	SDB3260123451	13,500.00	3.8114	41,249.14	41,599.06	0.0000	4.5800	50.0000	0.0000	(5.2478)	(0.5778)	0.0000	1	(5.8256)	01/06/2025
000738.ZK	12/17/2024	SDB3260123451	6,400.00	3.8114	19,555.15	19,721.04	0.0000	4.5800	50.0000	0.0000	(2.4878)	(0.2739)	0.0000	1	(2.7618)	01/06/2025
000738.ZK	12/17/2024	SDB3260123451	1,100.00	3.8114	3,361.04	3,389.55	0.0000	4.5800	50.0000	0.0000	(0.4276)	(0.0471)	0.0000	1	(0.4747)	01/06/2025
000738.ZK	12/17/2024	SDB3260123451	300.00	3.8114	916.65	924.42	0.0000	4.5800	50.0000	0.0000	(0.1166)	(0.0128)	0.0000	1	(0.1295)	01/06/2025
000738.ZK	12/17/2024	SDB3260123451	9,000.00	3.8114	27,499.43	27,732.71	0.0000	4.5800	50.0000	0.0000	(3.4985)	(0.3852)	0.0000	1	(3.8837)	01/06/2025
000738.ZK	12/17/2024	SDB3260123451	6,100.00	3.8114	18,638.50	18,796.61	0.0000	4.5800	50.0000	0.0000	(2.3712)	(0.2611)	0.0000	1	(2.6323)	01/06/2025
000738.ZK	12/17/2024	SDB3260123451	3,700.00	3.8114	11,305.32	11,401.22	0.0000	4.5800	50.0000	0.0000	(1.4383)	(0.1584)	0.0000	1	(1.5966)	01/06/2025
000738.ZK	12/17/2024	SDB3260123451	800.00	3.8114	2,444.39	2,465.13	0.0000	4.5800	50.0000	0.0000	(0.3110)	(0.0342)	0.0000	1	(0.3452)	01/06/2025
000738.ZK	12/17/2024	SDB3260123451	20,500.00	3.8114	62,637.59	63,168.95	0.0000	4.5800	50.0000	0.0000	(7.9689)	(0.8773)	0.0000	1	(8.8462)	01/06/2025
000738.ZK	12/17/2024	SDB3260123451	5,600.00	3.8114	17,110.76	17,255.91	0.0000	4.5800	50.0000	0.0000	(2.1769)	(0.2397)	0.0000	1	(2.4165)	01/06/2025
000738.ZK	12/17/2024	SDB3260123451	6,500.00	3.8114	19,860.70	20,029.18	0.0000	4.5800	50.0000	0.0000	(2.5267)	(0.2782)	0.0000	1	(2.8049)	01/06/2025
000738.ZK	12/17/2024	SDB3260123451	3,900.00	3.8114	11,916.42	12,017.51	0.0000	4.5800	50.0000	0.0000	(1.5160)	(0.1669)	0.0000	1	(1.6829)	01/06/2025
000738.ZK	12/17/2024	SDB3260123451	1,600.00	3.8114	4,888.79	4,930.26	0.0000	4.5800	50.0000	0.0000	(0.6220)	(0.0685)	0.0000	1	(0.6904)	01/06/2025
000738.ZK	12/17/2024	SDB3260123451	9,600.00	3.8114	29,332.72	29,581.56	0.0000	4.5800	50.0000	0.0000	(3.7318)	(0.4109)	0.0000	1	(4.1426)	01/06/2025
000738.ZK	12/17/2024	SDB3260123451	11,500.00	3.8114	35,138.16	35,436.24	0.0000	4.5800	50.0000	0.0000	(4.4704)	(0.4922)	0.0000	1	(4.9625)	01/06/2025
000738.ZK	12/17/2024	SDB3260123451	1,100.00	3.8114	3,361.04	3,389.55	0.0000	4.5800	50.0000	0.0000	(0.4276)	(0.0471)	0.0000	1	(0.4747)	01/06/2025
000738.ZK	12/17/2024	SDB3260123451	700.00	3.8114	2,138.84	2,156.99	0.0000	4.5800	50.0000	0.0000	(0.2721)	(0.0300)	0.0000	1	(0.3021)	01/06/2025
000738.ZK	12/17/2024	SDB3260123451	5,600.00	3.8114	17,110.76	17,255.91	0.0000	4.5800	50.0000	0.0000	(2.1769)	(0.2397)	0.0000	1	(2.4165)	01/06/2025
000738.ZK	12/17/2024	SDB3260123451	1,500.00	3.8114	4,583.24	4,622.12	0.0000	4.5800	50.0000	0.0000	(0.5831)	(0.0642)	0.0000	1	(0.6473)	01/06/2025
000738.ZK	12/17/2024	SDB3260123451	3,400.00	3.8114	10,388.67	10,476.80	0.0000	4.5800	50.0000	0.0000	(1.3217)	(0.1455)	0.0000	1	(1.4672)	01/06/2025
000738.ZK	12/17/2024	SDB3260123451	8,200.00	3.8114	25,055.03	25,267.58	0.0000	4.5800	50.0000	0.0000	(3.1876)	(0.3509)	0.0000	1	(3.5385)	01/06/2025
000738.ZK	12/17/2024	SDB3260123451	15,500.00	3.8114	47,360.13	47,761.89	0.0000	4.5800	50.0000	0.0000	(6.0253)	(0.6634)	0.0000	1	(6.6886)	01/06/2025
000738.ZK	12/17/2024	SDB3260123451	22,300.00	3.8114	68,137.47	68,715.49	0.0000	4.5800	50.0000	0.0000	(8.6686)	(0.9544)	0.0000	1	(9.6230)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
AECC AERO-ENGINE CONTROL CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
000738.ZK	12/17/2024	SDB3260123451	1,700.00	3.0814	5,194.34	5,238.40	0.0000	4.5800	50.0000	0.0000	(0.6608)	(0.0728)	0.0000	1	(0.7336)	01/06/2025
000738.ZK	12/17/2024	SDB3260123451	800.00	3.0814	2,444.39	2,465.13	0.0000	4.5800	50.0000	0.0000	(0.3110)	(0.0342)	0.0000	1	(0.3452)	01/06/2025
000738.ZK	12/17/2024	SDB3260123451	400.00	3.0814	1,222.20	1,232.56	0.0000	4.5800	50.0000	0.0000	(0.1555)	(0.0171)	0.0000	1	(0.1726)	01/06/2025
000738.ZK	12/17/2024	SDB3260123451	200.00	3.0814	611.10	616.28	0.0000	4.5800	50.0000	0.0000	(0.0777)	(0.0086)	0.0000	1	(0.0863)	01/06/2025
000738.ZK	12/17/2024	SDB3260123451	2,100.00	3.0814	6,416.53	6,470.97	0.0000	4.5800	50.0000	0.0000	(0.8163)	(0.0899)	0.0000	1	(0.9062)	01/06/2025
000738.ZK	12/17/2024	SDB3260123451	24,200.00	3.0814	73,942.91	74,570.17	0.0000	4.5800	50.0000	0.0000	(9.4072)	(1.0357)	0.0000	1	(10.4429)	01/06/2025
000738.ZK	12/17/2024	SDB3260123451	41,900.00	3.0814	128,025.11	129,111.16	0.0000	4.5800	50.0000	0.0000	(16.2876)	(1.7932)	0.0000	1	(18.0809)	01/06/2025
000738.ZK	12/17/2024	SDB3260123451	600.00	3.0814	1,833.30	1,848.85	0.0000	4.5800	50.0000	0.0000	(0.2332)	(0.0257)	0.0000	1	(0.2589)	01/06/2025
000738.ZK	12/17/2024	SDB3260123451	200.00	3.0814	611.10	616.28	0.0000	4.5800	50.0000	0.0000	(0.0777)	(0.0086)	0.0000	1	(0.0863)	01/06/2025
000738.ZK	12/17/2024	SDB3260123451	700.00	3.0814	2,138.84	2,156.99	0.0000	4.5800	50.0000	0.0000	(0.2721)	(0.0300)	0.0000	1	(0.3021)	01/06/2025
000738.ZK	12/17/2024	SDB3260123451	500.00	3.0814	1,527.75	1,540.71	0.0000	4.5800	50.0000	0.0000	(0.1944)	(0.0214)	0.0000	1	(0.2158)	01/06/2025
000738.ZK	12/17/2024	SDB3260123451	6,300.00	3.0814	19,249.60	19,412.90	0.0000	4.5800	50.0000	0.0000	(2.4490)	(0.2696)	0.0000	1	(2.7186)	01/06/2025
000738.ZK	12/17/2024	SDB3260123451	15,900.00	3.0814	48,582.32	48,994.45	0.0000	4.5800	50.0000	0.0000	(6.1808)	(0.6805)	0.0000	1	(6.8612)	01/06/2025
000738.ZK	12/17/2024	SDB3260123451	2,100.00	3.0814	6,416.53	6,470.97	0.0000	4.5800	50.0000	0.0000	(0.8163)	(0.0899)	0.0000	1	(0.9062)	01/06/2025
000738.ZK	12/16/2024	SDB3260123451	12,000.00	3.0124	36,665.90	36,148.91	0.0000	4.5800	50.0000	0.0000	(4.6647)	(0.5021)	0.0000	1	(5.1668)	01/06/2025
000738.ZK	12/16/2024	SDB3260123451	1,300.00	3.0124	3,972.14	3,916.13	0.0000	4.5800	50.0000	0.0000	(0.5053)	(0.0544)	0.0000	1	(0.5597)	01/06/2025
000738.ZK	12/16/2024	SDB3260123451	16,000.00	3.0124	48,887.87	48,198.54	0.0000	4.5800	50.0000	0.0000	(6.2196)	(0.6694)	0.0000	1	(6.8890)	01/06/2025
000738.ZK	12/16/2024	SDB3260123451	13,500.00	3.0124	41,249.14	40,667.52	0.0000	4.5800	50.0000	0.0000	(5.2478)	(0.5648)	0.0000	1	(5.8126)	01/06/2025
000738.ZK	12/16/2024	SDB3260123451	6,400.00	3.0124	19,555.15	19,279.42	0.0000	4.5800	50.0000	0.0000	(2.4878)	(0.2678)	0.0000	1	(2.7556)	01/06/2025
000738.ZK	12/16/2024	SDB3260123451	1,100.00	3.0124	3,361.04	3,313.65	0.0000	4.5800	50.0000	0.0000	(0.4276)	(0.0460)	0.0000	1	(0.4736)	01/06/2025
000738.ZK	12/16/2024	SDB3260123451	300.00	3.0124	916.65	903.72	0.0000	4.5800	50.0000	0.0000	(0.1166)	(0.0126)	0.0000	1	(0.1292)	01/06/2025
000738.ZK	12/16/2024	SDB3260123451	9,000.00	3.0124	27,499.43	27,111.68	0.0000	4.5800	50.0000	0.0000	(3.4985)	(0.3766)	0.0000	1	(3.8751)	01/06/2025
000738.ZK	12/16/2024	SDB3260123451	6,100.00	3.0124	18,638.50	18,375.69	0.0000	4.5800	50.0000	0.0000	(2.3712)	(0.2552)	0.0000	1	(2.6264)	01/06/2025
000738.ZK	12/16/2024	SDB3260123451	3,700.00	3.0124	11,305.32	11,145.91	0.0000	4.5800	50.0000	0.0000	(1.4383)	(0.1548)	0.0000	1	(1.5931)	01/06/2025
000738.ZK	12/16/2024	SDB3260123451	800.00	3.0124	2,444.39	2,409.93	0.0000	4.5800	50.0000	0.0000	(0.3110)	(0.0335)	0.0000	1	(0.3445)	01/06/2025
000738.ZK	12/16/2024	SDB3260123451	20,500.00	3.0124	62,637.59	61,754.38	0.0000	4.5800	50.0000	0.0000	(7.9689)	(0.8577)	0.0000	1	(8.8266)	01/06/2025
000738.ZK	12/16/2024	SDB3260123451	5,600.00	3.0124	17,110.76	16,869.49	0.0000	4.5800	50.0000	0.0000	(2.1769)	(0.2343)	0.0000	1	(2.4112)	01/06/2025
000738.ZK	12/16/2024	SDB3260123451	6,500.00	3.0124	19,860.70	19,580.66	0.0000	4.5800	50.0000	0.0000	(2.5267)	(0.2720)	0.0000	1	(2.7987)	01/06/2025
000738.ZK	12/16/2024	SDB3260123451	3,900.00	3.0124	11,916.42	11,748.40	0.0000	4.5800	50.0000	0.0000	(1.5160)	(0.1632)	0.0000	1	(1.6792)	01/06/2025
000738.ZK	12/16/2024	SDB3260123451	1,600.00	3.0124	4,888.79	4,819.85	0.0000	4.5800	50.0000	0.0000	(0.6220)	(0.0669)	0.0000	1	(0.6889)	01/06/2025
000738.ZK	12/16/2024	SDB3260123451	9,600.00	3.0124	29,332.72	28,919.13	0.0000	4.5800	50.0000	0.0000	(3.7318)	(0.4017)	0.0000	1	(4.1334)	01/06/2025
000738.ZK	12/16/2024	SDB3260123451	11,500.00	3.0124	35,138.16	34,642.70	0.0000	4.5800	50.0000	0.0000	(4.4704)	(0.4811)	0.0000	1	(4.9515)	01/06/2025
000738.ZK	12/16/2024	SDB3260123451	1,100.00	3.0124	3,361.04	3,313.65	0.0000	4.5800	50.0000	0.0000	(0.4276)	(0.0460)	0.0000	1	(0.4736)	01/06/2025
000738.ZK	12/16/2024	SDB3260123451	700.00	3.0124	2,138.84	2,108.69	0.0000	4.5800	50.0000	0.0000	(0.2721)	(0.0293)	0.0000	1	(0.3014)	01/06/2025
000738.ZK	12/16/2024	SDB3260123451	5,600.00	3.0124	17,110.76	16,869.49	0.0000	4.5800	50.0000	0.0000	(2.1769)	(0.2343)	0.0000	1	(2.4112)	01/06/2025
000738.ZK	12/16/2024	SDB3260123451	1,500.00	3.0124	4,583.24	4,518.61	0.0000	4.5800	50.0000	0.0000	(0.5831)	(0.0628)	0.0000	1	(0.6458)	01/06/2025
000738.ZK	12/16/2024	SDB3260123451	3,400.00	3.0124	10,388.67	10,242.19	0.0000	4.5800	50.0000	0.0000	(1.3217)	(0.1423)	0.0000	1	(1.4639)	01/06/2025
000738.ZK	12/16/2024	SDB3260123451	8,200.00	3.0124	25,055.03	24,701.75	0.0000	4.5800	50.0000	0.0000	(3.1876)	(0.3431)	0.0000	1	(3.5306)	01/06/2025
000738.ZK	12/16/2024	SDB3260123451	15,500.00	3.0124	47,360.13	46,692.34	0.0000	4.5800	50.0000	0.0000	(6.0253)	(0.6485)	0.0000	1	(6.6738)	01/06/2025
000738.ZK	12/16/2024	SDB3260123451	22,300.00	3.0124	68,137.47	67,176.72	0.0000	4.5800	50.0000	0.0000	(8.6686)	(0.9330)	0.0000	1	(9.6016)	01/06/2025
000738.ZK	12/16/2024	SDB3260123451	1,700.00	3.0124	5,194.34	5,121.10	0.0000	4.5800	50.0000	0.0000	(0.6608)	(0.0711)	0.0000	1	(0.7320)	01/06/2025
000738.ZK	12/16/2024	SDB3260123451	800.00	3.0124	2,444.39	2,409.93	0.0000	4.5800	50.0000	0.0000	(0.3110)	(0.0335)	0.0000	1	(0.3445)	01/06/2025
000738.ZK	12/16/2024	SDB3260123451	400.00	3.0124	1,222.20	1,204.96	0.0000	4.5800	50.0000	0.0000	(0.1555)	(0.0167)	0.0000	1	(0.1722)	01/06/2025
000738.ZK	12/16/2024	SDB3260123451	200.00	3.0124	611.10	602.48	0.0000	4.5800	50.0000	0.0000	(0.0777)	(0.0084)	0.0000	1	(0.0861)	01/06/2025
000738.ZK	12/16/2024	SDB3260123451	2,100.00	3.0124	6,416.53	6,326.06	0.0000	4.5800	50.0000	0.0000	(0.8163)	(0.0879)	0.0000	1	(0.9042)	01/06/2025
000738.ZK	12/16/2024	SDB3260123451	24,200.00	3.0124	73,942.91	72,900.30	0.0000	4.5800	50.0000	0.0000	(9.4072)	(1.0125)	0.0000	1	(10.4197)	01/06/2025
000738.ZK	12/16/2024	SDB3260123451	41,900.00	3.0124	128,025.11	126,219.94	0.0000	4.5800	50.0000	0.0000	(16.2876)	(1.7531)	0.0000	1	(18.0407)	01/06/2025
000738.ZK	12/16/2024	SDB3260123451	600.00	3.0124	1,833.30	1,807.45	0.0000	4.5800	50.0000	0.0000	(0.2332)	(0.0251)	0.0000	1	(0.2583)	01/06/2025
000738.ZK	12/16/2024	SDB3260123451	200.00	3.0124	611.10	602.48	0.0000	4.5800	50.0000	0.0000	(0.0777)	(0.0084)	0.0000	1	(0.0861)	01/06/2025
000738.ZK	12/16/2024	SDB3260123451	700.00	3.0124	2,138.84	2,108.69	0.0000	4.5800	50.0000	0.0000	(0.2721)	(0.0293)	0.0000	1	(0.3014)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
AECC AERO-ENGINE CONTROL CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
000738.ZK	12/16/2024	SDB3260123451	500.00	3.0124	1,527.75	1,506.20	0.0000	4.5800	50.0000	0.0000	(0.1944)	(0.0209)	0.0000	1	(0.2153)	01/06/2025
000738.ZK	12/16/2024	SDB3260123451	6,300.00	3.0124	19,249.60	18,978.18	0.0000	4.5800	50.0000	0.0000	(2.4490)	(0.2636)	0.0000	1	(2.7126)	01/06/2025
000738.ZK	12/16/2024	SDB3260123451	15,900.00	3.0124	48,582.32	47,897.30	0.0000	4.5800	50.0000	0.0000	(6.1808)	(0.6652)	0.0000	1	(6.8460)	01/06/2025
000738.ZK	12/16/2024	SDB3260123451	2,100.00	3.0124	6,416.53	6,326.06	0.0000	4.5800	50.0000	0.0000	(0.8163)	(0.0879)	0.0000	1	(0.9042)	01/06/2025
000738.ZK	12/13/2024	SDB3260123451	12,000.00	3.0247	36,665.90	36,296.11	0.0000	4.5800	50.0000	0.0000	(13.9942)	(1.5123)	0.0000	3	(15.5065)	01/06/2025
000738.ZK	12/13/2024	SDB3260123451	1,300.00	3.0247	3,972.14	3,932.08	0.0000	4.5800	50.0000	0.0000	(1.5160)	(0.1638)	0.0000	3	(1.6799)	01/06/2025
000738.ZK	12/13/2024	SDB3260123451	16,000.00	3.0247	48,887.87	48,394.82	0.0000	4.5800	50.0000	0.0000	(18.6589)	(2.0165)	0.0000	3	(20.6753)	01/06/2025
000738.ZK	12/13/2024	SDB3260123451	13,500.00	3.0247	41,249.14	40,833.13	0.0000	4.5800	50.0000	0.0000	(15.7434)	(1.7014)	0.0000	3	(17.4448)	01/06/2025
000738.ZK	12/13/2024	SDB3260123451	6,400.00	3.0247	19,555.15	19,357.93	0.0000	4.5800	50.0000	0.0000	(7.4635)	(0.8066)	0.0000	3	(8.2701)	01/06/2025
000738.ZK	12/13/2024	SDB3260123451	1,100.00	3.0247	3,361.04	3,327.14	0.0000	4.5800	50.0000	0.0000	(1.2828)	(0.1386)	0.0000	3	(1.4214)	01/06/2025
000738.ZK	12/13/2024	SDB3260123451	300.00	3.0247	916.65	907.40	0.0000	4.5800	50.0000	0.0000	(0.3499)	(0.0378)	0.0000	3	(0.3877)	01/06/2025
000738.ZK	12/13/2024	SDB3260123451	9,000.00	3.0247	27,499.43	27,222.08	0.0000	4.5800	50.0000	0.0000	(10.4956)	(1.1343)	0.0000	3	(11.6299)	01/06/2025
000738.ZK	12/13/2024	SDB3260123451	6,100.00	3.0247	18,638.50	18,450.52	0.0000	4.5800	50.0000	0.0000	(7.1137)	(0.7688)	0.0000	3	(7.8825)	01/06/2025
000738.ZK	12/13/2024	SDB3260123451	3,700.00	3.0247	11,305.32	11,191.30	0.0000	4.5800	50.0000	0.0000	(4.3149)	(0.4663)	0.0000	3	(4.7812)	01/06/2025
000738.ZK	12/13/2024	SDB3260123451	800.00	3.0247	2,444.39	2,419.74	0.0000	4.5800	50.0000	0.0000	(0.9329)	(0.1008)	0.0000	3	(1.0338)	01/06/2025
000738.ZK	12/13/2024	SDB3260123451	20,500.00	3.0247	62,637.59	62,005.86	0.0000	4.5800	50.0000	0.0000	(23.9067)	(2.5836)	0.0000	3	(26.4903)	01/06/2025
000738.ZK	12/13/2024	SDB3260123451	5,600.00	3.0247	17,110.76	16,938.19	0.0000	4.5800	50.0000	0.0000	(6.5306)	(0.7058)	0.0000	3	(7.2364)	01/06/2025
000738.ZK	12/13/2024	SDB3260123451	6,500.00	3.0247	19,860.70	19,660.39	0.0000	4.5800	50.0000	0.0000	(7.5802)	(0.8192)	0.0000	3	(8.3993)	01/06/2025
000738.ZK	12/13/2024	SDB3260123451	3,900.00	3.0247	11,916.42	11,796.24	0.0000	4.5800	50.0000	0.0000	(4.5481)	(0.4915)	0.0000	3	(5.0396)	01/06/2025
000738.ZK	12/13/2024	SDB3260123451	1,600.00	3.0247	4,888.79	4,839.48	0.0000	4.5800	50.0000	0.0000	(1.8659)	(0.2016)	0.0000	3	(2.0675)	01/06/2025
000738.ZK	12/13/2024	SDB3260123451	9,600.00	3.0247	29,332.72	29,036.89	0.0000	4.5800	50.0000	0.0000	(11.1953)	(1.2099)	0.0000	3	(12.4052)	01/06/2025
000738.ZK	12/13/2024	SDB3260123451	11,500.00	3.0247	35,138.16	34,783.77	0.0000	4.5800	50.0000	0.0000	(13.4111)	(1.4493)	0.0000	3	(14.8604)	01/06/2025
000738.ZK	12/13/2024	SDB3260123451	1,100.00	3.0247	3,361.04	3,327.14	0.0000	4.5800	50.0000	0.0000	(1.2828)	(0.1386)	0.0000	3	(1.4214)	01/06/2025
000738.ZK	12/13/2024	SDB3260123451	700.00	3.0247	2,138.84	2,117.27	0.0000	4.5800	50.0000	0.0000	(0.8163)	(0.0882)	0.0000	3	(0.9045)	01/06/2025
000738.ZK	12/13/2024	SDB3260123451	5,600.00	3.0247	17,110.76	16,938.19	0.0000	4.5800	50.0000	0.0000	(6.5306)	(0.7058)	0.0000	3	(7.2364)	01/06/2025
000738.ZK	12/13/2024	SDB3260123451	1,500.00	3.0247	4,583.24	4,537.01	0.0000	4.5800	50.0000	0.0000	(1.7493)	(0.1890)	0.0000	3	(1.9383)	01/06/2025
000738.ZK	12/13/2024	SDB3260123451	3,400.00	3.0247	10,388.67	10,283.90	0.0000	4.5800	50.0000	0.0000	(3.9650)	(0.4285)	0.0000	3	(4.3935)	01/06/2025
000738.ZK	12/13/2024	SDB3260123451	8,200.00	3.0247	25,055.03	24,802.34	0.0000	4.5800	50.0000	0.0000	(9.5627)	(1.0334)	0.0000	3	(10.5961)	01/06/2025
000738.ZK	12/13/2024	SDB3260123451	15,500.00	3.0247	47,360.13	46,882.48	0.0000	4.5800	50.0000	0.0000	(18.0758)	(1.9534)	0.0000	3	(20.0292)	01/06/2025
000738.ZK	12/13/2024	SDB3260123451	22,300.00	3.0247	68,137.47	67,450.27	0.0000	4.5800	50.0000	0.0000	(26.0058)	(2.8104)	0.0000	3	(28.8162)	01/06/2025
000738.ZK	12/13/2024	SDB3260123451	1,700.00	3.0247	5,194.34	5,141.95	0.0000	4.5800	50.0000	0.0000	(1.9825)	(0.2142)	0.0000	3	(2.1968)	01/06/2025
000738.ZK	12/13/2024	SDB3260123451	800.00	3.0247	2,444.39	2,419.74	0.0000	4.5800	50.0000	0.0000	(0.9329)	(0.1008)	0.0000	3	(1.0338)	01/06/2025
000738.ZK	12/13/2024	SDB3260123451	400.00	3.0247	1,222.20	1,209.87	0.0000	4.5800	50.0000	0.0000	(0.4665)	(0.0504)	0.0000	3	(0.5169)	01/06/2025
000738.ZK	12/13/2024	SDB3260123451	200.00	3.0247	611.10	604.94	0.0000	4.5800	50.0000	0.0000	(0.2332)	(0.0252)	0.0000	3	(0.2584)	01/06/2025
000738.ZK	12/13/2024	SDB3260123451	2,100.00	3.0247	6,416.53	6,351.82	0.0000	4.5800	50.0000	0.0000	(2.4490)	(0.2647)	0.0000	3	(2.7136)	01/06/2025
000738.ZK	12/13/2024	SDB3260123451	24,200.00	3.0247	73,942.91	73,197.16	0.0000	4.5800	50.0000	0.0000	(28.2215)	(3.0499)	0.0000	3	(31.2714)	01/06/2025
000738.ZK	12/13/2024	SDB3260123451	41,900.00	3.0247	128,025.11	126,733.92	0.0000	4.5800	50.0000	0.0000	(48.8629)	(5.2806)	0.0000	3	(54.1435)	01/06/2025
000738.ZK	12/13/2024	SDB3260123451	600.00	3.0247	1,833.30	1,814.81	0.0000	4.5800	50.0000	0.0000	(0.6997)	(0.0756)	0.0000	3	(0.7753)	01/06/2025
000738.ZK	12/13/2024	SDB3260123451	200.00	3.0247	611.10	604.94	0.0000	4.5800	50.0000	0.0000	(0.2332)	(0.0252)	0.0000	3	(0.2584)	01/06/2025
000738.ZK	12/13/2024	SDB3260123451	700.00	3.0247	2,138.84	2,117.27	0.0000	4.5800	50.0000	0.0000	(0.8163)	(0.0882)	0.0000	3	(0.9045)	01/06/2025
000738.ZK	12/13/2024	SDB3260123451	500.00	3.0247	1,527.75	1,512.34	0.0000	4.5800	50.0000	0.0000	(0.5831)	(0.0630)	0.0000	3	(0.6461)	01/06/2025
000738.ZK	12/13/2024	SDB3260123451	6,300.00	3.0247	19,249.60	19,055.46	0.0000	4.5800	50.0000	0.0000	(7.3469)	(0.7940)	0.0000	3	(8.1409)	01/06/2025
000738.ZK	12/13/2024	SDB3260123451	15,900.00	3.0247	48,582.32	48,092.35	0.0000	4.5800	50.0000	0.0000	(18.5423)	(2.0038)	0.0000	3	(20.5461)	01/06/2025
000738.ZK	12/13/2024	SDB3260123451	2,100.00	3.0247	6,416.53	6,351.82	0.0000	4.5800	50.0000	0.0000	(2.4490)	(0.2647)	0.0000	3	(2.7136)	01/06/2025
000738.ZK	12/12/2024	SDB3260123451	12,000.00	2.9609	36,665.90	35,530.81	0.0000	4.5800	50.0000	0.0000	(4.6647)	(0.4935)	0.0000	1	(5.1582)	01/06/2025
000738.ZK	12/12/2024	SDB3260123451	1,300.00	2.9609	3,972.14	3,849.17	0.0000	4.5800	50.0000	0.0000	(0.5053)	(0.0535)	0.0000	1	(0.5588)	01/06/2025
000738.ZK	12/12/2024	SDB3260123451	16,000.00	2.9609	48,887.87	47,374.42	0.0000	4.5800	50.0000	0.0000	(6.2196)	(0.6580)	0.0000	1	(6.8776)	01/06/2025
000738.ZK	12/12/2024	SDB3260123451	13,500.00	2.9609	41,249.14	39,972.16	0.0000	4.5800	50.0000	0.0000	(5.2478)	(0.5552)	0.0000	1	(5.8030)	01/06/2025
000738.ZK	12/12/2024	SDB3260123451	6,400.00	2.9609	19,555.15	18,949.77	0.0000	4.5800	50.0000	0.0000	(2.4878)	(0.2632)	0.0000	1	(2.7510)	01/06/2025
000738.ZK	12/12/2024	SDB3260123451	1,100.00	2.9609	3,361.04	3,256.99	0.0000	4.5800	50.0000	0.0000	(0.4276)	(0.0452)	0.0000	1	(0.4728)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
AECC AERO-ENGINE CONTROL CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
000738.ZK	12/12/2024	SDB3260123451	300.00	2.9609	916.65	888.27	0.0000	4.5800	50.0000	0.0000	(0.1166)	(0.0123)	0.0000	1	(0.1290)	01/06/2025
000738.ZK	12/12/2024	SDB3260123451	9,000.00	2.9609	27,499.43	26,648.11	0.0000	4.5800	50.0000	0.0000	(3.4985)	(0.3701)	0.0000	1	(3.8687)	01/06/2025
000738.ZK	12/12/2024	SDB3260123451	6,100.00	2.9609	18,638.50	18,061.50	0.0000	4.5800	50.0000	0.0000	(2.3712)	(0.2509)	0.0000	1	(2.6221)	01/06/2025
000738.ZK	12/12/2024	SDB3260123451	3,700.00	2.9609	11,305.32	10,955.33	0.0000	4.5800	50.0000	0.0000	(1.4383)	(0.1522)	0.0000	1	(1.5904)	01/06/2025
000738.ZK	12/12/2024	SDB3260123451	800.00	2.9609	2,444.39	2,368.72	0.0000	4.5800	50.0000	0.0000	(0.3110)	(0.0329)	0.0000	1	(0.3439)	01/06/2025
000738.ZK	12/12/2024	SDB3260123451	20,500.00	2.9609	62,637.59	60,698.47	0.0000	4.5800	50.0000	0.0000	(7.9689)	(0.8430)	0.0000	1	(8.8119)	01/06/2025
000738.ZK	12/12/2024	SDB3260123451	5,600.00	2.9609	17,110.76	16,581.05	0.0000	4.5800	50.0000	0.0000	(2.1769)	(0.2303)	0.0000	1	(2.4072)	01/06/2025
000738.ZK	12/12/2024	SDB3260123451	6,500.00	2.9609	19,860.70	19,245.86	0.0000	4.5800	50.0000	0.0000	(2.5267)	(0.2673)	0.0000	1	(2.7940)	01/06/2025
000738.ZK	12/12/2024	SDB3260123451	3,900.00	2.9609	11,916.42	11,547.51	0.0000	4.5800	50.0000	0.0000	(1.5160)	(0.1604)	0.0000	1	(1.6764)	01/06/2025
000738.ZK	12/12/2024	SDB3260123451	1,600.00	2.9609	4,888.79	4,737.44	0.0000	4.5800	50.0000	0.0000	(0.6220)	(0.0658)	0.0000	1	(0.6878)	01/06/2025
000738.ZK	12/12/2024	SDB3260123451	9,600.00	2.9609	29,332.72	28,424.65	0.0000	4.5800	50.0000	0.0000	(3.7318)	(0.3948)	0.0000	1	(4.1266)	01/06/2025
000738.ZK	12/12/2024	SDB3260123451	11,500.00	2.9609	35,138.16	34,050.36	0.0000	4.5800	50.0000	0.0000	(4.4704)	(0.4729)	0.0000	1	(4.9433)	01/06/2025
000738.ZK	12/12/2024	SDB3260123451	1,100.00	2.9609	3,361.04	3,256.99	0.0000	4.5800	50.0000	0.0000	(0.4276)	(0.0452)	0.0000	1	(0.4728)	01/06/2025
000738.ZK	12/12/2024	SDB3260123451	700.00	2.9609	2,138.84	2,072.63	0.0000	4.5800	50.0000	0.0000	(0.2721)	(0.0288)	0.0000	1	(0.3009)	01/06/2025
000738.ZK	12/12/2024	SDB3260123451	5,600.00	2.9609	17,110.76	16,581.05	0.0000	4.5800	50.0000	0.0000	(2.1769)	(0.2303)	0.0000	1	(2.4072)	01/06/2025
000738.ZK	12/12/2024	SDB3260123451	1,500.00	2.9609	4,583.24	4,441.35	0.0000	4.5800	50.0000	0.0000	(0.5831)	(0.0617)	0.0000	1	(0.6448)	01/06/2025
000738.ZK	12/12/2024	SDB3260123451	3,400.00	2.9609	10,388.67	10,067.06	0.0000	4.5800	50.0000	0.0000	(1.3217)	(0.1398)	0.0000	1	(1.4615)	01/06/2025
000738.ZK	12/12/2024	SDB3260123451	8,200.00	2.9609	25,055.03	24,279.39	0.0000	4.5800	50.0000	0.0000	(3.1876)	(0.3372)	0.0000	1	(3.5248)	01/06/2025
000738.ZK	12/12/2024	SDB3260123451	15,500.00	2.9609	47,360.13	45,893.97	0.0000	4.5800	50.0000	0.0000	(6.0253)	(0.6374)	0.0000	1	(6.6627)	01/06/2025
000738.ZK	12/12/2024	SDB3260123451	22,300.00	2.9609	68,137.47	66,028.09	0.0000	4.5800	50.0000	0.0000	(8.6686)	(0.9171)	0.0000	1	(9.5857)	01/06/2025
000738.ZK	12/12/2024	SDB3260123451	1,700.00	2.9609	5,194.34	5,033.53	0.0000	4.5800	50.0000	0.0000	(0.6608)	(0.0699)	0.0000	1	(0.7307)	01/06/2025
000738.ZK	12/12/2024	SDB3260123451	800.00	2.9609	2,444.39	2,368.72	0.0000	4.5800	50.0000	0.0000	(0.3110)	(0.0329)	0.0000	1	(0.3439)	01/06/2025
000738.ZK	12/12/2024	SDB3260123451	400.00	2.9609	1,222.20	1,184.36	0.0000	4.5800	50.0000	0.0000	(0.1555)	(0.0164)	0.0000	1	(0.1719)	01/06/2025
000738.ZK	12/12/2024	SDB3260123451	200.00	2.9609	611.10	592.18	0.0000	4.5800	50.0000	0.0000	(0.0777)	(0.0082)	0.0000	1	(0.0860)	01/06/2025
000738.ZK	12/12/2024	SDB3260123451	2,100.00	2.9609	6,416.53	6,217.89	0.0000	4.5800	50.0000	0.0000	(0.8163)	(0.0864)	0.0000	1	(0.9027)	01/06/2025
000738.ZK	12/12/2024	SDB3260123451	24,200.00	2.9609	73,942.91	71,653.80	0.0000	4.5800	50.0000	0.0000	(9.4072)	(0.9952)	0.0000	1	(10.4024)	01/06/2025
000738.ZK	12/12/2024	SDB3260123451	41,900.00	2.9609	128,025.11	124,061.75	0.0000	4.5800	50.0000	0.0000	(16.2876)	(1.7231)	0.0000	1	(18.0107)	01/06/2025
000738.ZK	12/12/2024	SDB3260123451	600.00	2.9609	1,833.30	1,776.54	0.0000	4.5800	50.0000	0.0000	(0.2332)	(0.0247)	0.0000	1	(0.2579)	01/06/2025
000738.ZK	12/12/2024	SDB3260123451	200.00	2.9609	611.10	592.18	0.0000	4.5800	50.0000	0.0000	(0.0777)	(0.0082)	0.0000	1	(0.0860)	01/06/2025
000738.ZK	12/12/2024	SDB3260123451	700.00	2.9609	2,138.84	2,072.63	0.0000	4.5800	50.0000	0.0000	(0.2721)	(0.0288)	0.0000	1	(0.3009)	01/06/2025
000738.ZK	12/12/2024	SDB3260123451	500.00	2.9609	1,527.75	1,480.45	0.0000	4.5800	50.0000	0.0000	(0.1944)	(0.0206)	0.0000	1	(0.2149)	01/06/2025
000738.ZK	12/12/2024	SDB3260123451	6,300.00	2.9609	19,249.60	18,653.68	0.0000	4.5800	50.0000	0.0000	(2.4490)	(0.2591)	0.0000	1	(2.7081)	01/06/2025
000738.ZK	12/12/2024	SDB3260123451	15,900.00	2.9609	48,582.32	47,078.33	0.0000	4.5800	50.0000	0.0000	(6.1808)	(0.6539)	0.0000	1	(6.8346)	01/06/2025
000738.ZK	12/12/2024	SDB3260123451	2,100.00	2.9609	6,416.53	6,217.89	0.0000	4.5800	50.0000	0.0000	(0.8163)	(0.0864)	0.0000	1	(0.9027)	01/06/2025
000738.ZK	12/11/2024	SDB3260123451	12,000.00	3.0358	36,665.90	36,429.72	0.0000	4.5800	50.0000	0.0000	(4.6647)	(0.5060)	0.0000	1	(5.1707)	01/06/2025
000738.ZK	12/11/2024	SDB3260123451	1,300.00	3.0358	3,972.14	3,946.55	0.0000	4.5800	50.0000	0.0000	(0.5053)	(0.0548)	0.0000	1	(0.5602)	01/06/2025
000738.ZK	12/11/2024	SDB3260123451	16,000.00	3.0358	48,887.87	48,572.96	0.0000	4.5800	50.0000	0.0000	(6.2196)	(0.6746)	0.0000	1	(6.8942)	01/06/2025
000738.ZK	12/11/2024	SDB3260123451	13,500.00	3.0358	41,249.14	40,983.44	0.0000	4.5800	50.0000	0.0000	(5.2478)	(0.5692)	0.0000	1	(5.8170)	01/06/2025
000738.ZK	12/11/2024	SDB3260123451	6,400.00	3.0358	19,555.15	19,429.18	0.0000	4.5800	50.0000	0.0000	(2.4878)	(0.2698)	0.0000	1	(2.7577)	01/06/2025
000738.ZK	12/11/2024	SDB3260123451	1,100.00	3.0358	3,361.04	3,339.39	0.0000	4.5800	50.0000	0.0000	(0.4276)	(0.0464)	0.0000	1	(0.4740)	01/06/2025
000738.ZK	12/11/2024	SDB3260123451	300.00	3.0358	916.65	910.74	0.0000	4.5800	50.0000	0.0000	(0.1166)	(0.0126)	0.0000	1	(0.1293)	01/06/2025
000738.ZK	12/11/2024	SDB3260123451	9,000.00	3.0358	27,499.43	27,322.29	0.0000	4.5800	50.0000	0.0000	(3.4985)	(0.3795)	0.0000	1	(3.8780)	01/06/2025
000738.ZK	12/11/2024	SDB3260123451	6,100.00	3.0358	18,638.50	18,518.44	0.0000	4.5800	50.0000	0.0000	(2.3712)	(0.2572)	0.0000	1	(2.6284)	01/06/2025
000738.ZK	12/11/2024	SDB3260123451	3,700.00	3.0358	11,305.32	11,232.50	0.0000	4.5800	50.0000	0.0000	(1.4383)	(0.1560)	0.0000	1	(1.5943)	01/06/2025
000738.ZK	12/11/2024	SDB3260123451	800.00	3.0358	2,444.39	2,428.65	0.0000	4.5800	50.0000	0.0000	(0.3110)	(0.0337)	0.0000	1	(0.3447)	01/06/2025
000738.ZK	12/11/2024	SDB3260123451	20,500.00	3.0358	62,637.59	62,234.11	0.0000	4.5800	50.0000	0.0000	(7.9689)	(0.8644)	0.0000	1	(8.8333)	01/06/2025
000738.ZK	12/11/2024	SDB3260123451	5,600.00	3.0358	17,110.76	17,000.54	0.0000	4.5800	50.0000	0.0000	(2.1769)	(0.2361)	0.0000	1	(2.4130)	01/06/2025
000738.ZK	12/11/2024	SDB3260123451	6,500.00	3.0358	19,860.70	19,732.76	0.0000	4.5800	50.0000	0.0000	(2.5267)	(0.2741)	0.0000	1	(2.8008)	01/06/2025
000738.ZK	12/11/2024	SDB3260123451	3,900.00	3.0358	11,916.42	11,839.66	0.0000	4.5800	50.0000	0.0000	(1.5160)	(0.1644)	0.0000	1	(1.6805)	01/06/2025
000738.ZK	12/11/2024	SDB3260123451	1,600.00	3.0358	4,888.79	4,857.30	0.0000	4.5800	50.0000	0.0000	(0.6220)	(0.0675)	0.0000	1	(0.6894)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
AECC AERO-ENGINE CONTROL CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
000738.ZK	12/11/2024	SDB3260123451	9,600.00	3.0358	29,332.72	29,143.78	0.0000	4.5800	50.0000	0.0000	(3.7318)	(0.4048)	0.0000	1	(4.1365)	01/06/2025
000738.ZK	12/11/2024	SDB3260123451	11,500.00	3.0358	35,138.16	34,911.82	0.0000	4.5800	50.0000	0.0000	(4.4704)	(0.4849)	0.0000	1	(4.9552)	01/06/2025
000738.ZK	12/11/2024	SDB3260123451	1,100.00	3.0358	3,361.04	3,339.39	0.0000	4.5800	50.0000	0.0000	(0.4276)	(0.0464)	0.0000	1	(0.4740)	01/06/2025
000738.ZK	12/11/2024	SDB3260123451	700.00	3.0358	2,138.84	2,125.07	0.0000	4.5800	50.0000	0.0000	(0.2721)	(0.0295)	0.0000	1	(0.3016)	01/06/2025
000738.ZK	12/11/2024	SDB3260123451	5,600.00	3.0358	17,110.76	17,000.54	0.0000	4.5800	50.0000	0.0000	(2.1769)	(0.2361)	0.0000	1	(2.4130)	01/06/2025
000738.ZK	12/11/2024	SDB3260123451	1,500.00	3.0358	4,583.24	4,553.72	0.0000	4.5800	50.0000	0.0000	(0.5831)	(0.0632)	0.0000	1	(0.6463)	01/06/2025
000738.ZK	12/11/2024	SDB3260123451	3,400.00	3.0358	10,388.67	10,321.75	0.0000	4.5800	50.0000	0.0000	(1.3217)	(0.1434)	0.0000	1	(1.4650)	01/06/2025
000738.ZK	12/11/2024	SDB3260123451	8,200.00	3.0358	25,055.03	24,893.64	0.0000	4.5800	50.0000	0.0000	(3.1876)	(0.3457)	0.0000	1	(3.5333)	01/06/2025
000738.ZK	12/11/2024	SDB3260123451	15,500.00	3.0358	47,360.13	47,055.06	0.0000	4.5800	50.0000	0.0000	(6.0253)	(0.6535)	0.0000	1	(6.6788)	01/06/2025
000738.ZK	12/11/2024	SDB3260123451	22,300.00	3.0358	68,137.47	67,698.56	0.0000	4.5800	50.0000	0.0000	(8.6686)	(0.9403)	0.0000	1	(9.6089)	01/06/2025
000738.ZK	12/11/2024	SDB3260123451	1,700.00	3.0358	5,194.34	5,160.88	0.0000	4.5800	50.0000	0.0000	(0.6608)	(0.0717)	0.0000	1	(0.7325)	01/06/2025
000738.ZK	12/11/2024	SDB3260123451	800.00	3.0358	2,444.39	2,428.65	0.0000	4.5800	50.0000	0.0000	(0.3110)	(0.0337)	0.0000	1	(0.3447)	01/06/2025
000738.ZK	12/11/2024	SDB3260123451	400.00	3.0358	1,222.20	1,214.32	0.0000	4.5800	50.0000	0.0000	(0.1555)	(0.0169)	0.0000	1	(0.1724)	01/06/2025
000738.ZK	12/11/2024	SDB3260123451	200.00	3.0358	611.10	607.16	0.0000	4.5800	50.0000	0.0000	(0.0777)	(0.0084)	0.0000	1	(0.0862)	01/06/2025
000738.ZK	12/11/2024	SDB3260123451	2,100.00	3.0358	6,416.53	6,375.20	0.0000	4.5800	50.0000	0.0000	(0.8163)	(0.0885)	0.0000	1	(0.9049)	01/06/2025
000738.ZK	12/11/2024	SDB3260123451	24,200.00	3.0358	73,942.91	73,466.60	0.0000	4.5800	50.0000	0.0000	(9.4072)	(1.0204)	0.0000	1	(10.4276)	01/06/2025
000738.ZK	12/11/2024	SDB3260123451	41,900.00	3.0358	128,025.11	127,200.44	0.0000	4.5800	50.0000	0.0000	(16.2876)	(1.7667)	0.0000	1	(18.0543)	01/06/2025
000738.ZK	12/11/2024	SDB3260123451	600.00	3.0358	1,833.30	1,821.49	0.0000	4.5800	50.0000	0.0000	(0.2332)	(0.0253)	0.0000	1	(0.2585)	01/06/2025
000738.ZK	12/11/2024	SDB3260123451	200.00	3.0358	611.10	607.16	0.0000	4.5800	50.0000	0.0000	(0.0777)	(0.0084)	0.0000	1	(0.0862)	01/06/2025
000738.ZK	12/11/2024	SDB3260123451	700.00	3.0358	2,138.84	2,125.07	0.0000	4.5800	50.0000	0.0000	(0.2721)	(0.0295)	0.0000	1	(0.3016)	01/06/2025
000738.ZK	12/11/2024	SDB3260123451	500.00	3.0358	1,527.75	1,517.90	0.0000	4.5800	50.0000	0.0000	(0.1944)	(0.0211)	0.0000	1	(0.2154)	01/06/2025
000738.ZK	12/11/2024	SDB3260123451	6,300.00	3.0358	19,249.60	19,125.60	0.0000	4.5800	50.0000	0.0000	(2.4490)	(0.2656)	0.0000	1	(2.7146)	01/06/2025
000738.ZK	12/11/2024	SDB3260123451	15,900.00	3.0358	48,582.32	48,269.38	0.0000	4.5800	50.0000	0.0000	(6.1808)	(0.6704)	0.0000	1	(6.8512)	01/06/2025
000738.ZK	12/11/2024	SDB3260123451	2,100.00	3.0358	6,416.53	6,375.20	0.0000	4.5800	50.0000	0.0000	(0.8163)	(0.0885)	0.0000	1	(0.9049)	01/06/2025
000738.ZK	12/10/2024	SDB3260123451	12,000.00	2.9922	36,665.90	36,906.32	0.0000	4.5800	50.0000	0.0000	(4.6647)	(0.4987)	0.0000	1	(5.1634)	01/06/2025
000738.ZK	12/10/2024	SDB3260123451	1,300.00	2.9922	3,972.14	3,889.85	0.0000	4.5800	50.0000	0.0000	(0.5053)	(0.0540)	0.0000	1	(0.5594)	01/06/2025
000738.ZK	12/10/2024	SDB3260123451	16,000.00	2.9922	48,887.87	47,875.09	0.0000	4.5800	50.0000	0.0000	(6.2196)	(0.6649)	0.0000	1	(6.8846)	01/06/2025
000738.ZK	12/10/2024	SDB3260123451	13,500.00	2.9922	41,249.14	40,394.61	0.0000	4.5800	50.0000	0.0000	(5.2478)	(0.5610)	0.0000	1	(5.8088)	01/06/2025
000738.ZK	12/10/2024	SDB3260123451	6,400.00	2.9922	19,555.15	19,150.04	0.0000	4.5800	50.0000	0.0000	(2.4878)	(0.2660)	0.0000	1	(2.7538)	01/06/2025
000738.ZK	12/10/2024	SDB3260123451	1,100.00	2.9922	3,361.04	3,291.41	0.0000	4.5800	50.0000	0.0000	(0.4276)	(0.0457)	0.0000	1	(0.4733)	01/06/2025
000738.ZK	12/10/2024	SDB3260123451	300.00	2.9922	916.65	897.66	0.0000	4.5800	50.0000	0.0000	(0.1166)	(0.0125)	0.0000	1	(0.1291)	01/06/2025
000738.ZK	12/10/2024	SDB3260123451	9,000.00	2.9922	27,499.43	26,929.74	0.0000	4.5800	50.0000	0.0000	(3.4985)	(0.3740)	0.0000	1	(3.8726)	01/06/2025
000738.ZK	12/10/2024	SDB3260123451	6,100.00	2.9922	18,638.50	18,252.38	0.0000	4.5800	50.0000	0.0000	(2.3712)	(0.2535)	0.0000	1	(2.6247)	01/06/2025
000738.ZK	12/10/2024	SDB3260123451	3,700.00	2.9922	11,305.32	11,071.11	0.0000	4.5800	50.0000	0.0000	(1.4383)	(0.1538)	0.0000	1	(1.5921)	01/06/2025
000738.ZK	12/10/2024	SDB3260123451	800.00	2.9922	2,444.39	2,393.75	0.0000	4.5800	50.0000	0.0000	(0.3110)	(0.0332)	0.0000	1	(0.3442)	01/06/2025
000738.ZK	12/10/2024	SDB3260123451	20,500.00	2.9922	62,637.59	61,339.96	0.0000	4.5800	50.0000	0.0000	(7.9689)	(0.8519)	0.0000	1	(8.8208)	01/06/2025
000738.ZK	12/10/2024	SDB3260123451	5,600.00	2.9922	17,110.76	16,756.28	0.0000	4.5800	50.0000	0.0000	(2.1769)	(0.2327)	0.0000	1	(2.4096)	01/06/2025
000738.ZK	12/10/2024	SDB3260123451	6,500.00	2.9922	19,860.70	19,449.25	0.0000	4.5800	50.0000	0.0000	(2.5267)	(0.2701)	0.0000	1	(2.7969)	01/06/2025
000738.ZK	12/10/2024	SDB3260123451	3,900.00	2.9922	11,916.42	11,669.55	0.0000	4.5800	50.0000	0.0000	(1.5160)	(0.1621)	0.0000	1	(1.6781)	01/06/2025
000738.ZK	12/10/2024	SDB3260123451	1,600.00	2.9922	4,888.79	4,787.51	0.0000	4.5800	50.0000	0.0000	(0.6220)	(0.0665)	0.0000	1	(0.6885)	01/06/2025
000738.ZK	12/10/2024	SDB3260123451	9,600.00	2.9922	29,332.72	28,725.05	0.0000	4.5800	50.0000	0.0000	(3.7318)	(0.3990)	0.0000	1	(4.1307)	01/06/2025
000738.ZK	12/10/2024	SDB3260123451	11,500.00	2.9922	35,138.16	34,410.22	0.0000	4.5800	50.0000	0.0000	(4.4704)	(0.4779)	0.0000	1	(4.9483)	01/06/2025
000738.ZK	12/10/2024	SDB3260123451	1,100.00	2.9922	3,361.04	3,291.41	0.0000	4.5800	50.0000	0.0000	(0.4276)	(0.0457)	0.0000	1	(0.4733)	01/06/2025
000738.ZK	12/10/2024	SDB3260123451	700.00	2.9922	2,138.84	2,094.54	0.0000	4.5800	50.0000	0.0000	(0.2721)	(0.0291)	0.0000	1	(0.3012)	01/06/2025
000738.ZK	12/10/2024	SDB3260123451	5,600.00	2.9922	17,110.76	16,756.28	0.0000	4.5800	50.0000	0.0000	(2.1769)	(0.2327)	0.0000	1	(2.4096)	01/06/2025
000738.ZK	12/10/2024	SDB3260123451	1,500.00	2.9922	4,583.24	4,488.29	0.0000	4.5800	50.0000	0.0000	(0.5831)	(0.0623)	0.0000	1	(0.6454)	01/06/2025
000738.ZK	12/10/2024	SDB3260123451	3,400.00	2.9922	10,388.67	10,173.46	0.0000	4.5800	50.0000	0.0000	(1.3217)	(0.1413)	0.0000	1	(1.4630)	01/06/2025
000738.ZK	12/10/2024	SDB3260123451	8,200.00	2.9922	25,055.03	24,535.98	0.0000	4.5800	50.0000	0.0000	(3.1876)	(0.3408)	0.0000	1	(3.5283)	01/06/2025
000738.ZK	12/10/2024	SDB3260123451	15,500.00	2.9922	47,360.13	46,378.99	0.0000	4.5800	50.0000	0.0000	(6.0253)	(0.6442)	0.0000	1	(6.6694)	01/06/2025
000738.ZK	12/10/2024	SDB3260123451	22,300.00	2.9922	68,137.47	66,725.90	0.0000	4.5800	50.0000	0.0000	(8.6686)	(0.9267)	0.0000	1	(9.5953)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
AECC AERO-ENGINE CONTROL CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
000738.ZK	12/10/2024	SDB3260123451	1,700.00	2.9922	5,194.34	5,086.73	0.0000	4.5800	50.0000	0.0000	(0.6608)	(0.0706)	0.0000	1	(0.7315)	01/06/2025
000738.ZK	12/10/2024	SDB3260123451	800.00	2.9922	2,444.39	2,393.75	0.0000	4.5800	50.0000	0.0000	(0.3110)	(0.0332)	0.0000	1	(0.3442)	01/06/2025
000738.ZK	12/10/2024	SDB3260123451	400.00	2.9922	1,222.20	1,196.88	0.0000	4.5800	50.0000	0.0000	(0.1555)	(0.0166)	0.0000	1	(0.1721)	01/06/2025
000738.ZK	12/10/2024	SDB3260123451	200.00	2.9922	611.10	598.44	0.0000	4.5800	50.0000	0.0000	(0.0777)	(0.0083)	0.0000	1	(0.0861)	01/06/2025
000738.ZK	12/10/2024	SDB3260123451	2,100.00	2.9922	6,416.53	6,283.61	0.0000	4.5800	50.0000	0.0000	(0.8163)	(0.0873)	0.0000	1	(0.9036)	01/06/2025
000738.ZK	12/10/2024	SDB3260123451	24,200.00	2.9922	73,942.91	72,411.07	0.0000	4.5800	50.0000	0.0000	(9.4072)	(1.0057)	0.0000	1	(10.4129)	01/06/2025
000738.ZK	12/10/2024	SDB3260123451	41,900.00	2.9922	128,025.11	125,372.89	0.0000	4.5800	50.0000	0.0000	(16.2876)	(1.7413)	0.0000	1	(18.0289)	01/06/2025
000738.ZK	12/10/2024	SDB3260123451	600.00	2.9922	1,833.30	1,795.32	0.0000	4.5800	50.0000	0.0000	(0.2332)	(0.0249)	0.0000	1	(0.2582)	01/06/2025
000738.ZK	12/10/2024	SDB3260123451	200.00	2.9922	611.10	598.44	0.0000	4.5800	50.0000	0.0000	(0.0777)	(0.0083)	0.0000	1	(0.0861)	01/06/2025
000738.ZK	12/10/2024	SDB3260123451	700.00	2.9922	2,138.84	2,094.54	0.0000	4.5800	50.0000	0.0000	(0.2721)	(0.0291)	0.0000	1	(0.3012)	01/06/2025
000738.ZK	12/10/2024	SDB3260123451	500.00	2.9922	1,527.75	1,496.10	0.0000	4.5800	50.0000	0.0000	(0.1944)	(0.0208)	0.0000	1	(0.2151)	01/06/2025
000738.ZK	12/10/2024	SDB3260123451	6,300.00	2.9922	19,249.60	18,850.82	0.0000	4.5800	50.0000	0.0000	(2.4490)	(0.2618)	0.0000	1	(2.7108)	01/06/2025
000738.ZK	12/10/2024	SDB3260123451	15,900.00	2.9922	48,582.32	47,575.87	0.0000	4.5800	50.0000	0.0000	(6.1808)	(0.6608)	0.0000	1	(6.8415)	01/06/2025
000738.ZK	12/10/2024	SDB3260123451	2,100.00	2.9922	6,416.53	6,283.61	0.0000	4.5800	50.0000	0.0000	(0.8163)	(0.0873)	0.0000	1	(0.9036)	01/06/2025
000738.ZK	12/09/2024	SDB3260123451	12,000.00	2.9801	36,665.90	35,761.15	0.0000	4.5800	50.0000	0.0000	(4.6647)	(0.4967)	0.0000	1	(5.1614)	01/06/2025
000738.ZK	12/09/2024	SDB3260123451	1,300.00	2.9801	3,972.14	3,874.12	0.0000	4.5800	50.0000	0.0000	(0.0538)	(0.0538)	0.0000	1	(0.5592)	01/06/2025
000738.ZK	12/09/2024	SDB3260123451	16,000.00	2.9801	48,887.87	47,681.54	0.0000	4.5800	50.0000	0.0000	(6.2196)	(0.6622)	0.0000	1	(6.8819)	01/06/2025
000738.ZK	12/09/2024	SDB3260123451	13,500.00	2.9801	41,249.14	40,231.30	0.0000	4.5800	50.0000	0.0000	(5.2478)	(0.5588)	0.0000	1	(5.8066)	01/06/2025
000738.ZK	12/09/2024	SDB3260123451	6,400.00	2.9801	19,555.15	19,072.61	0.0000	4.5800	50.0000	0.0000	(2.4878)	(0.2649)	0.0000	1	(2.7527)	01/06/2025
000738.ZK	12/09/2024	SDB3260123451	1,100.00	2.9801	3,361.04	3,278.11	0.0000	4.5800	50.0000	0.0000	(0.4276)	(0.0455)	0.0000	1	(0.4731)	01/06/2025
000738.ZK	12/09/2024	SDB3260123451	300.00	2.9801	916.65	894.03	0.0000	4.5800	50.0000	0.0000	(0.1166)	(0.0124)	0.0000	1	(0.1290)	01/06/2025
000738.ZK	12/09/2024	SDB3260123451	9,000.00	2.9801	27,499.43	26,820.86	0.0000	4.5800	50.0000	0.0000	(3.4985)	(0.3725)	0.0000	1	(3.8711)	01/06/2025
000738.ZK	12/09/2024	SDB3260123451	6,100.00	2.9801	18,638.50	18,178.59	0.0000	4.5800	50.0000	0.0000	(2.3712)	(0.2525)	0.0000	1	(2.6237)	01/06/2025
000738.ZK	12/09/2024	SDB3260123451	3,700.00	2.9801	11,305.32	11,026.36	0.0000	4.5800	50.0000	0.0000	(1.4383)	(0.1531)	0.0000	1	(1.5914)	01/06/2025
000738.ZK	12/09/2024	SDB3260123451	800.00	2.9801	2,444.39	2,384.08	0.0000	4.5800	50.0000	0.0000	(0.3110)	(0.0331)	0.0000	1	(0.3441)	01/06/2025
000738.ZK	12/09/2024	SDB3260123451	20,500.00	2.9801	62,637.59	61,091.97	0.0000	4.5800	50.0000	0.0000	(7.9689)	(0.8485)	0.0000	1	(8.8174)	01/06/2025
000738.ZK	12/09/2024	SDB3260123451	5,600.00	2.9801	17,110.76	16,688.54	0.0000	4.5800	50.0000	0.0000	(2.1769)	(0.2318)	0.0000	1	(2.4087)	01/06/2025
000738.ZK	12/09/2024	SDB3260123451	6,500.00	2.9801	19,860.70	19,370.62	0.0000	4.5800	50.0000	0.0000	(2.5267)	(0.2690)	0.0000	1	(2.7958)	01/06/2025
000738.ZK	12/09/2024	SDB3260123451	3,900.00	2.9801	11,916.42	11,622.37	0.0000	4.5800	50.0000	0.0000	(1.5160)	(0.1614)	0.0000	1	(1.6775)	01/06/2025
000738.ZK	12/09/2024	SDB3260123451	1,600.00	2.9801	4,888.79	4,768.15	0.0000	4.5800	50.0000	0.0000	(0.6220)	(0.0662)	0.0000	1	(0.6882)	01/06/2025
000738.ZK	12/09/2024	SDB3260123451	9,600.00	2.9801	29,332.72	28,608.92	0.0000	4.5800	50.0000	0.0000	(3.7318)	(0.3973)	0.0000	1	(4.1291)	01/06/2025
000738.ZK	12/09/2024	SDB3260123451	11,500.00	2.9801	35,138.16	34,271.10	0.0000	4.5800	50.0000	0.0000	(4.4704)	(0.4760)	0.0000	1	(4.9463)	01/06/2025
000738.ZK	12/09/2024	SDB3260123451	1,100.00	2.9801	3,361.04	3,278.11	0.0000	4.5800	50.0000	0.0000	(0.4276)	(0.0455)	0.0000	1	(0.4731)	01/06/2025
000738.ZK	12/09/2024	SDB3260123451	700.00	2.9801	2,138.84	2,086.07	0.0000	4.5800	50.0000	0.0000	(0.2721)	(0.0290)	0.0000	1	(0.3011)	01/06/2025
000738.ZK	12/09/2024	SDB3260123451	5,600.00	2.9801	17,110.76	16,688.54	0.0000	4.5800	50.0000	0.0000	(2.1769)	(0.2318)	0.0000	1	(2.4087)	01/06/2025
000738.ZK	12/09/2024	SDB3260123451	1,500.00	2.9801	4,583.24	4,470.14	0.0000	4.5800	50.0000	0.0000	(0.5831)	(0.0621)	0.0000	1	(0.6452)	01/06/2025
000738.ZK	12/09/2024	SDB3260123451	3,400.00	2.9801	10,388.67	10,132.33	0.0000	4.5800	50.0000	0.0000	(1.3217)	(0.1407)	0.0000	1	(1.4624)	01/06/2025
000738.ZK	12/09/2024	SDB3260123451	8,200.00	2.9801	25,055.03	24,436.79	0.0000	4.5800	50.0000	0.0000	(3.1876)	(0.3394)	0.0000	1	(3.5270)	01/06/2025
000738.ZK	12/09/2024	SDB3260123451	15,500.00	2.9801	47,360.13	46,191.49	0.0000	4.5800	50.0000	0.0000	(6.0253)	(0.6415)	0.0000	1	(6.6668)	01/06/2025
000738.ZK	12/09/2024	SDB3260123451	22,300.00	2.9801	68,137.47	66,456.14	0.0000	4.5800	50.0000	0.0000	(8.6686)	(0.9230)	0.0000	1	(9.5916)	01/06/2025
000738.ZK	12/09/2024	SDB3260123451	1,700.00	2.9801	5,194.34	5,066.16	0.0000	4.5800	50.0000	0.0000	(0.6608)	(0.0704)	0.0000	1	(0.7312)	01/06/2025
000738.ZK	12/09/2024	SDB3260123451	800.00	2.9801	2,444.39	2,384.08	0.0000	4.5800	50.0000	0.0000	(0.3110)	(0.0331)	0.0000	1	(0.3441)	01/06/2025
000738.ZK	12/09/2024	SDB3260123451	400.00	2.9801	1,222.20	1,192.04	0.0000	4.5800	50.0000	0.0000	(0.1555)	(0.0166)	0.0000	1	(0.1720)	01/06/2025
000738.ZK	12/09/2024	SDB3260123451	200.00	2.9801	611.10	596.02	0.0000	4.5800	50.0000	0.0000	(0.0777)	(0.0083)	0.0000	1	(0.0860)	01/06/2025
000738.ZK	12/09/2024	SDB3260123451	2,100.00	2.9801	6,416.53	6,258.20	0.0000	4.5800	50.0000	0.0000	(0.8163)	(0.0869)	0.0000	1	(0.9032)	01/06/2025
000738.ZK	12/09/2024	SDB3260123451	24,200.00	2.9801	73,942.91	72,118.32	0.0000	4.5800	50.0000	0.0000	(9.4072)	(1.0016)	0.0000	1	(10.4088)	01/06/2025
000738.ZK	12/09/2024	SDB3260123451	41,900.00	2.9801	128,025.11	124,866.02	0.0000	4.5800	50.0000	0.0000	(16.2876)	(1.7343)	0.0000	1	(18.0219)	01/06/2025
000738.ZK	12/09/2024	SDB3260123451	600.00	2.9801	1,833.30	1,788.06	0.0000	4.5800	50.0000	0.0000	(0.2332)	(0.0248)	0.0000	1	(0.2581)	01/06/2025
000738.ZK	12/09/2024	SDB3260123451	200.00	2.9801	611.10	596.02	0.0000	4.5800	50.0000	0.0000	(0.0777)	(0.0083)	0.0000	1	(0.0860)	01/06/2025
000738.ZK	12/09/2024	SDB3260123451	700.00	2.9801	2,138.84	2,086.07	0.0000	4.5800	50.0000	0.0000	(0.2721)	(0.0290)	0.0000	1	(0.3011)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
AECC AERO-ENGINE CONTROL CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
000738.ZK	12/09/2024	SDB3260123451	500.00	2.9801	1,527.75	1,490.05	0.0000	4.5800	50.0000	0.0000	(0.1944)	(0.0207)	0.0000	1	(0.2151)	01/06/2025
000738.ZK	12/09/2024	SDB3260123451	6,300.00	2.9801	19,249.60	18,774.60	0.0000	4.5800	50.0000	0.0000	(2.4490)	(0.2608)	0.0000	1	(2.7097)	01/06/2025
000738.ZK	12/09/2024	SDB3260123451	15,900.00	2.9801	48,582.32	47,383.53	0.0000	4.5800	50.0000	0.0000	(6.1808)	(0.6581)	0.0000	1	(6.8389)	01/06/2025
000738.ZK	12/09/2024	SDB3260123451	2,100.00	2.9801	6,416.53	6,258.20	0.0000	4.5800	50.0000	0.0000	(0.8163)	(0.0869)	0.0000	1	(0.9032)	01/06/2025
000738.ZK	12/06/2024	SDB3260123451	12,000.00	2.9988	36,665.90	35,986.03	0.0000	4.5800	50.0000	0.0000	(13.9942)	(1.4994)	0.0000	3	(15.4936)	01/06/2025
000738.ZK	12/06/2024	SDB3260123451	1,300.00	2.9988	3,972.14	3,898.49	0.0000	4.5800	50.0000	0.0000	(1.5160)	(0.1624)	0.0000	3	(1.6785)	01/06/2025
000738.ZK	12/06/2024	SDB3260123451	16,000.00	2.9988	48,887.87	47,981.38	0.0000	4.5800	50.0000	0.0000	(18.6589)	(1.9992)	0.0000	3	(20.6581)	01/06/2025
000738.ZK	12/06/2024	SDB3260123451	13,500.00	2.9988	41,249.14	40,484.29	0.0000	4.5800	50.0000	0.0000	(15.7434)	(1.6868)	0.0000	3	(17.4303)	01/06/2025
000738.ZK	12/06/2024	SDB3260123451	6,400.00	2.9988	19,555.15	19,192.55	0.0000	4.5800	50.0000	0.0000	(7.4635)	(0.7997)	0.0000	3	(8.2632)	01/06/2025
000738.ZK	12/06/2024	SDB3260123451	1,100.00	2.9988	3,361.04	3,298.72	0.0000	4.5800	50.0000	0.0000	(1.2828)	(0.1374)	0.0000	3	(1.4202)	01/06/2025
000738.ZK	12/06/2024	SDB3260123451	300.00	2.9988	916.65	899.65	0.0000	4.5800	50.0000	0.0000	(0.3499)	(0.0375)	0.0000	3	(0.3873)	01/06/2025
000738.ZK	12/06/2024	SDB3260123451	9,000.00	2.9988	27,499.43	26,989.52	0.0000	4.5800	50.0000	0.0000	(10.4956)	(1.1246)	0.0000	3	(11.6202)	01/06/2025
000738.ZK	12/06/2024	SDB3260123451	6,100.00	2.9988	18,638.50	18,292.90	0.0000	4.5800	50.0000	0.0000	(7.1137)	(0.7622)	0.0000	3	(7.8759)	01/06/2025
000738.ZK	12/06/2024	SDB3260123451	3,700.00	2.9988	11,305.32	11,095.69	0.0000	4.5800	50.0000	0.0000	(4.3149)	(0.4623)	0.0000	3	(4.7772)	01/06/2025
000738.ZK	12/06/2024	SDB3260123451	800.00	2.9988	2,444.39	2,399.07	0.0000	4.5800	50.0000	0.0000	(0.9329)	(0.1000)	0.0000	3	(1.0329)	01/06/2025
000738.ZK	12/06/2024	SDB3260123451	20,500.00	2.9988	62,637.59	61,476.14	0.0000	4.5800	50.0000	0.0000	(23.9067)	(2.5615)	0.0000	3	(26.4682)	01/06/2025
000738.ZK	12/06/2024	SDB3260123451	5,600.00	2.9988	17,110.76	16,793.48	0.0000	4.5800	50.0000	0.0000	(6.5306)	(0.6997)	0.0000	3	(7.2303)	01/06/2025
000738.ZK	12/06/2024	SDB3260123451	6,500.00	2.9988	19,860.70	19,492.43	0.0000	4.5800	50.0000	0.0000	(7.5802)	(0.8122)	0.0000	3	(8.3924)	01/06/2025
000738.ZK	12/06/2024	SDB3260123451	3,900.00	2.9988	11,916.42	11,695.46	0.0000	4.5800	50.0000	0.0000	(4.5481)	(0.4873)	0.0000	3	(5.0354)	01/06/2025
000738.ZK	12/06/2024	SDB3260123451	1,600.00	2.9988	4,888.79	4,798.14	0.0000	4.5800	50.0000	0.0000	(1.8659)	(0.1999)	0.0000	3	(2.0658)	01/06/2025
000738.ZK	12/06/2024	SDB3260123451	9,600.00	2.9988	29,332.72	28,788.83	0.0000	4.5800	50.0000	0.0000	(11.1953)	(1.1995)	0.0000	3	(12.3949)	01/06/2025
000738.ZK	12/06/2024	SDB3260123451	11,500.00	2.9988	35,138.16	34,486.61	0.0000	4.5800	50.0000	0.0000	(13.4111)	(1.4369)	0.0000	3	(14.8480)	01/06/2025
000738.ZK	12/06/2024	SDB3260123451	1,100.00	2.9988	3,361.04	3,298.72	0.0000	4.5800	50.0000	0.0000	(1.2828)	(0.1374)	0.0000	3	(1.4202)	01/06/2025
000738.ZK	12/06/2024	SDB3260123451	700.00	2.9988	2,138.84	2,099.19	0.0000	4.5800	50.0000	0.0000	(0.8163)	(0.0875)	0.0000	3	(0.9038)	01/06/2025
000738.ZK	12/06/2024	SDB3260123451	5,600.00	2.9988	17,110.76	16,793.48	0.0000	4.5800	50.0000	0.0000	(6.5306)	(0.6997)	0.0000	3	(7.2303)	01/06/2025
000738.ZK	12/06/2024	SDB3260123451	1,500.00	2.9988	4,583.24	4,498.25	0.0000	4.5800	50.0000	0.0000	(1.7493)	(0.1874)	0.0000	3	(1.9367)	01/06/2025
000738.ZK	12/06/2024	SDB3260123451	3,400.00	2.9988	10,388.67	10,196.04	0.0000	4.5800	50.0000	0.0000	(3.9650)	(0.4248)	0.0000	3	(4.3898)	01/06/2025
000738.ZK	12/06/2024	SDB3260123451	8,200.00	2.9988	25,055.03	24,590.46	0.0000	4.5800	50.0000	0.0000	(9.5627)	(1.0246)	0.0000	3	(10.5873)	01/06/2025
000738.ZK	12/06/2024	SDB3260123451	15,500.00	2.9988	47,360.13	46,481.96	0.0000	4.5800	50.0000	0.0000	(18.0758)	(1.9367)	0.0000	3	(20.0125)	01/06/2025
000738.ZK	12/06/2024	SDB3260123451	22,300.00	2.9988	68,137.47	66,874.04	0.0000	4.5800	50.0000	0.0000	(26.0058)	(2.7864)	0.0000	3	(28.7922)	01/06/2025
000738.ZK	12/06/2024	SDB3260123451	1,700.00	2.9988	5,194.34	5,098.02	0.0000	4.5800	50.0000	0.0000	(1.9825)	(0.2124)	0.0000	3	(2.1949)	01/06/2025
000738.ZK	12/06/2024	SDB3260123451	800.00	2.9988	2,444.39	2,399.07	0.0000	4.5800	50.0000	0.0000	(0.9329)	(0.1000)	0.0000	3	(1.0329)	01/06/2025
000738.ZK	12/06/2024	SDB3260123451	400.00	2.9988	1,222.20	1,199.53	0.0000	4.5800	50.0000	0.0000	(0.4665)	(0.0500)	0.0000	3	(0.5165)	01/06/2025
000738.ZK	12/06/2024	SDB3260123451	200.00	2.9988	611.10	599.77	0.0000	4.5800	50.0000	0.0000	(0.2332)	(0.0250)	0.0000	3	(0.2582)	01/06/2025
000738.ZK	12/06/2024	SDB3260123451	2,100.00	2.9988	6,416.53	6,297.56	0.0000	4.5800	50.0000	0.0000	(2.4490)	(0.2624)	0.0000	3	(2.7114)	01/06/2025
000738.ZK	12/06/2024	SDB3260123451	24,200.00	2.9988	73,942.91	72,571.83	0.0000	4.5800	50.0000	0.0000	(28.2215)	(3.0238)	0.0000	3	(31.2454)	01/06/2025
000738.ZK	12/06/2024	SDB3260123451	41,900.00	2.9988	128,025.11	125,651.23	0.0000	4.5800	50.0000	0.0000	(48.8629)	(5.2355)	0.0000	3	(54.0984)	01/06/2025
000738.ZK	12/06/2024	SDB3260123451	600.00	2.9988	1,833.30	1,799.30	0.0000	4.5800	50.0000	0.0000	(0.6997)	(0.0750)	0.0000	3	(0.7747)	01/06/2025
000738.ZK	12/06/2024	SDB3260123451	200.00	2.9988	611.10	599.77	0.0000	4.5800	50.0000	0.0000	(0.2332)	(0.0250)	0.0000	3	(0.2582)	01/06/2025
000738.ZK	12/06/2024	SDB3260123451	700.00	2.9988	2,138.84	2,099.19	0.0000	4.5800	50.0000	0.0000	(0.8163)	(0.0875)	0.0000	3	(0.9038)	01/06/2025
000738.ZK	12/06/2024	SDB3260123451	500.00	2.9988	1,527.75	1,499.42	0.0000	4.5800	50.0000	0.0000	(0.5831)	(0.0625)	0.0000	3	(0.6456)	01/06/2025
000738.ZK	12/06/2024	SDB3260123451	6,300.00	2.9988	19,249.60	18,892.67	0.0000	4.5800	50.0000	0.0000	(7.3469)	(0.7872)	0.0000	3	(8.1341)	01/06/2025
000738.ZK	12/06/2024	SDB3260123451	15,900.00	2.9988	48,582.32	47,681.49	0.0000	4.5800	50.0000	0.0000	(18.5423)	(1.9867)	0.0000	3	(20.5290)	01/06/2025
000738.ZK	12/06/2024	SDB3260123451	2,100.00	2.9988	6,416.53	6,297.56	0.0000	4.5800	50.0000	0.0000	(2.4490)	(0.2624)	0.0000	3	(2.7114)	01/06/2025
000738.ZK	12/05/2024	SDB3260123451	12,000.00	3.0138	36,665.90	36,165.26	0.0000	4.5800	50.0000	0.0000	(4.6647)	(0.5023)	0.0000	1	(5.1670)	01/06/2025
000738.ZK	12/05/2024	SDB3260123451	1,300.00	3.0138	3,972.14	3,917.90	0.0000	4.5800	50.0000	0.0000	(0.5053)	(0.0544)	0.0000	1	(0.5598)	01/06/2025
000738.ZK	12/05/2024	SDB3260123451	16,000.00	3.0138	48,887.87	48,220.35	0.0000	4.5800	50.0000	0.0000	(6.2196)	(0.6697)	0.0000	1	(6.8894)	01/06/2025
000738.ZK	12/05/2024	SDB3260123451	13,500.00	3.0138	41,249.14	40,685.92	0.0000	4.5800	50.0000	0.0000	(5.2478)	(0.5651)	0.0000	1	(5.8129)	01/06/2025
000738.ZK	12/05/2024	SDB3260123451	6,400.00	3.0138	19,555.15	19,288.14	0.0000	4.5800	50.0000	0.0000	(2.4878)	(0.2679)	0.0000	1	(2.7557)	01/06/2025
000738.ZK	12/05/2024	SDB3260123451	1,100.00	3.0138	3,361.04	3,315.15	0.0000	4.5800	50.0000	0.0000	(0.4276)	(0.0460)	0.0000	1	(0.4736)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
AECC AERO-ENGINE CONTROL CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
000738.ZK	12/05/2024	SDB3260123451	300.00	3.0138	916.65	904.13	0.0000	4.5800	50.0000	0.0000	(0.1166)	(0.0126)	0.0000	1	(0.1292)	01/06/2025
000738.ZK	12/05/2024	SDB3260123451	9,000.00	3.0138	27,499.43	27,123.95	0.0000	4.5800	50.0000	0.0000	(3.4985)	(0.3767)	0.0000	1	(3.8753)	01/06/2025
000738.ZK	12/05/2024	SDB3260123451	6,100.00	3.0138	18,638.50	18,384.01	0.0000	4.5800	50.0000	0.0000	(2.3712)	(0.2553)	0.0000	1	(2.6266)	01/06/2025
000738.ZK	12/05/2024	SDB3260123451	3,700.00	3.0138	11,305.32	11,150.96	0.0000	4.5800	50.0000	0.0000	(1.4383)	(0.1549)	0.0000	1	(1.5932)	01/06/2025
000738.ZK	12/05/2024	SDB3260123451	800.00	3.0138	2,444.39	2,411.02	0.0000	4.5800	50.0000	0.0000	(0.3110)	(0.0335)	0.0000	1	(0.3445)	01/06/2025
000738.ZK	12/05/2024	SDB3260123451	20,500.00	3.0138	62,637.59	61,782.33	0.0000	4.5800	50.0000	0.0000	(7.9689)	(0.8581)	0.0000	1	(8.8270)	01/06/2025
000738.ZK	12/05/2024	SDB3260123451	5,600.00	3.0138	17,110.76	16,877.12	0.0000	4.5800	50.0000	0.0000	(2.1769)	(0.2344)	0.0000	1	(2.4113)	01/06/2025
000738.ZK	12/05/2024	SDB3260123451	6,500.00	3.0138	19,860.70	19,589.52	0.0000	4.5800	50.0000	0.0000	(2.5267)	(0.2721)	0.0000	1	(2.7988)	01/06/2025
000738.ZK	12/05/2024	SDB3260123451	3,900.00	3.0138	11,916.42	11,753.71	0.0000	4.5800	50.0000	0.0000	(1.5160)	(0.1632)	0.0000	1	(1.6793)	01/06/2025
000738.ZK	12/05/2024	SDB3260123451	1,600.00	3.0138	4,888.79	4,822.04	0.0000	4.5800	50.0000	0.0000	(0.6220)	(0.0670)	0.0000	1	(0.6889)	01/06/2025
000738.ZK	12/05/2024	SDB3260123451	9,600.00	3.0138	29,332.72	28,932.21	0.0000	4.5800	50.0000	0.0000	(3.7318)	(0.4018)	0.0000	1	(4.1336)	01/06/2025
000738.ZK	12/05/2024	SDB3260123451	11,500.00	3.0138	35,138.16	34,658.38	0.0000	4.5800	50.0000	0.0000	(4.4704)	(0.4814)	0.0000	1	(4.9517)	01/06/2025
000738.ZK	12/05/2024	SDB3260123451	1,100.00	3.0138	3,361.04	3,315.15	0.0000	4.5800	50.0000	0.0000	(0.4276)	(0.0460)	0.0000	1	(0.4736)	01/06/2025
000738.ZK	12/05/2024	SDB3260123451	700.00	3.0138	2,138.84	2,109.64	0.0000	4.5800	50.0000	0.0000	(0.2721)	(0.0293)	0.0000	1	(0.3014)	01/06/2025
000738.ZK	12/05/2024	SDB3260123451	5,600.00	3.0138	17,110.76	16,877.12	0.0000	4.5800	50.0000	0.0000	(2.1769)	(0.2344)	0.0000	1	(2.4113)	01/06/2025
000738.ZK	12/05/2024	SDB3260123451	1,500.00	3.0138	4,583.24	4,520.66	0.0000	4.5800	50.0000	0.0000	(0.5831)	(0.0628)	0.0000	1	(0.6459)	01/06/2025
000738.ZK	12/05/2024	SDB3260123451	3,400.00	3.0138	10,388.67	10,246.82	0.0000	4.5800	50.0000	0.0000	(1.3217)	(0.1423)	0.0000	1	(1.4640)	01/06/2025
000738.ZK	12/05/2024	SDB3260123451	8,200.00	3.0138	25,055.03	24,712.93	0.0000	4.5800	50.0000	0.0000	(3.1876)	(0.3432)	0.0000	1	(3.5308)	01/06/2025
000738.ZK	12/05/2024	SDB3260123451	15,500.00	3.0138	47,360.13	46,713.47	0.0000	4.5800	50.0000	0.0000	(6.0253)	(0.6488)	0.0000	1	(6.6741)	01/06/2025
000738.ZK	12/05/2024	SDB3260123451	22,300.00	3.0138	68,137.47	67,207.12	0.0000	4.5800	50.0000	0.0000	(8.6686)	(0.9334)	0.0000	1	(9.6020)	01/06/2025
000738.ZK	12/05/2024	SDB3260123451	1,700.00	3.0138	5,194.34	5,123.41	0.0000	4.5800	50.0000	0.0000	(0.6608)	(0.0712)	0.0000	1	(0.7320)	01/06/2025
000738.ZK	12/05/2024	SDB3260123451	800.00	3.0138	2,444.39	2,411.02	0.0000	4.5800	50.0000	0.0000	(0.3110)	(0.0335)	0.0000	1	(0.3445)	01/06/2025
000738.ZK	12/05/2024	SDB3260123451	400.00	3.0138	1,222.20	1,205.51	0.0000	4.5800	50.0000	0.0000	(0.1555)	(0.0167)	0.0000	1	(0.1722)	01/06/2025
000738.ZK	12/05/2024	SDB3260123451	200.00	3.0138	611.10	602.75	0.0000	4.5800	50.0000	0.0000	(0.0777)	(0.0084)	0.0000	1	(0.0861)	01/06/2025
000738.ZK	12/05/2024	SDB3260123451	2,100.00	3.0138	6,416.53	6,328.92	0.0000	4.5800	50.0000	0.0000	(0.8163)	(0.0879)	0.0000	1	(0.9042)	01/06/2025
000738.ZK	12/05/2024	SDB3260123451	24,200.00	3.0138	73,942.91	72,933.28	0.0000	4.5800	50.0000	0.0000	(9.4072)	(1.0130)	0.0000	1	(10.4201)	01/06/2025
000738.ZK	12/05/2024	SDB3260123451	41,900.00	3.0138	128,025.11	126,277.05	0.0000	4.5800	50.0000	0.0000	(16.2876)	(1.7538)	0.0000	1	(18.0415)	01/06/2025
000738.ZK	12/05/2024	SDB3260123451	600.00	3.0138	1,833.30	1,808.26	0.0000	4.5800	50.0000	0.0000	(0.2332)	(0.0251)	0.0000	1	(0.2584)	01/06/2025
000738.ZK	12/05/2024	SDB3260123451	200.00	3.0138	611.10	602.75	0.0000	4.5800	50.0000	0.0000	(0.0777)	(0.0084)	0.0000	1	(0.0861)	01/06/2025
000738.ZK	12/05/2024	SDB3260123451	700.00	3.0138	2,138.84	2,109.64	0.0000	4.5800	50.0000	0.0000	(0.2721)	(0.0293)	0.0000	1	(0.3014)	01/06/2025
000738.ZK	12/05/2024	SDB3260123451	500.00	3.0138	1,527.75	1,506.89	0.0000	4.5800	50.0000	0.0000	(0.1944)	(0.0209)	0.0000	1	(0.2153)	01/06/2025
000738.ZK	12/05/2024	SDB3260123451	6,300.00	3.0138	19,249.60	18,986.76	0.0000	4.5800	50.0000	0.0000	(2.4490)	(0.2637)	0.0000	1	(2.7127)	01/06/2025
000738.ZK	12/05/2024	SDB3260123451	15,900.00	3.0138	48,582.32	47,918.97	0.0000	4.5800	50.0000	0.0000	(6.1808)	(0.6655)	0.0000	1	(6.8463)	01/06/2025
000738.ZK	12/05/2024	SDB3260123451	2,100.00	3.0138	6,416.53	6,328.92	0.0000	4.5800	50.0000	0.0000	(0.8163)	(0.0879)	0.0000	1	(0.9042)	01/06/2025
000738.ZK	12/04/2024	SDB3260123451	12,000.00	3.0555	36,665.90	36,665.90	0.0000	4.5800	50.0000	0.0000	(4.6647)	(0.5092)	0.0000	1	(5.1740)	01/06/2025
000738.ZK	12/04/2024	SDB3260123451	1,300.00	3.0555	3,972.14	3,972.14	0.0000	4.5800	50.0000	0.0000	(0.5053)	(0.0552)	0.0000	1	(0.5605)	01/06/2025
000738.ZK	12/04/2024	SDB3260123451	16,000.00	3.0555	48,887.87	48,887.87	0.0000	4.5800	50.0000	0.0000	(6.2196)	(0.6790)	0.0000	1	(6.8986)	01/06/2025
000738.ZK	12/04/2024	SDB3260123451	13,500.00	3.0555	41,249.14	41,249.14	0.0000	4.5800	50.0000	0.0000	(5.2478)	(0.5729)	0.0000	1	(5.8207)	01/06/2025
000738.ZK	12/04/2024	SDB3260123451	6,400.00	3.0555	19,555.15	19,555.15	0.0000	4.5800	50.0000	0.0000	(2.4878)	(0.2716)	0.0000	1	(2.7594)	01/06/2025
000738.ZK	12/04/2024	SDB3260123451	1,100.00	3.0555	3,361.04	3,361.04	0.0000	4.5800	50.0000	0.0000	(0.4276)	(0.0467)	0.0000	1	(0.4743)	01/06/2025
000738.ZK	12/04/2024	SDB3260123451	300.00	3.0555	916.65	916.65	0.0000	4.5800	50.0000	0.0000	(0.1166)	(0.0127)	0.0000	1	(0.1293)	01/06/2025
000738.ZK	12/04/2024	SDB3260123451	9,000.00	3.0555	27,499.43	27,499.43	0.0000	4.5800	50.0000	0.0000	(3.4985)	(0.3819)	0.0000	1	(3.8805)	01/06/2025
000738.ZK	12/04/2024	SDB3260123451	6,100.00	3.0555	18,638.50	18,638.50	0.0000	4.5800	50.0000	0.0000	(2.3712)	(0.2589)	0.0000	1	(2.6301)	01/06/2025
000738.ZK	12/04/2024	SDB3260123451	3,700.00	3.0555	11,305.32	11,305.32	0.0000	4.5800	50.0000	0.0000	(1.4383)	(0.1570)	0.0000	1	(1.5953)	01/06/2025
000738.ZK	12/04/2024	SDB3260123451	800.00	3.0555	2,444.39	2,444.39	0.0000	4.5800	50.0000	0.0000	(0.3110)	(0.0339)	0.0000	1	(0.3449)	01/06/2025
000738.ZK	12/04/2024	SDB3260123451	20,500.00	3.0555	62,637.59	62,637.59	0.0000	4.5800	50.0000	0.0000	(7.9689)	(0.8700)	0.0000	1	(8.8389)	01/06/2025
000738.ZK	12/04/2024	SDB3260123451	5,600.00	3.0555	17,110.76	17,110.76	0.0000	4.5800	50.0000	0.0000	(2.1769)	(0.2376)	0.0000	1	(2.4145)	01/06/2025
000738.ZK	12/04/2024	SDB3260123451	6,500.00	3.0555	19,860.70	19,860.70	0.0000	4.5800	50.0000	0.0000	(2.5267)	(0.2758)	0.0000	1	(2.8026)	01/06/2025
000738.ZK	12/04/2024	SDB3260123451	3,900.00	3.0555	11,916.42	11,916.42	0.0000	4.5800	50.0000	0.0000	(1.5160)	(0.1655)	0.0000	1	(1.6815)	01/06/2025
000738.ZK	12/04/2024	SDB3260123451	1,600.00	3.0555	4,888.79	4,888.79	0.0000	4.5800	50.0000	0.0000	(0.6220)	(0.0679)	0.0000	1	(0.6899)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
AECC AERO-ENGINE CONTROL CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
000738.ZK	12/04/2024	SDB3260123451	9,600.00	3.0555	29,332.72	29,332.72	0.0000	4.5800	50.0000	0.0000	(3.7318)	(0.4074)	0.0000	1	(4.1392)	01/06/2025
000738.ZK	12/04/2024	SDB3260123451	11,500.00	3.0555	35,138.16	35,138.16	0.0000	4.5800	50.0000	0.0000	(4.4704)	(0.4880)	0.0000	1	(4.9584)	01/06/2025
000738.ZK	12/04/2024	SDB3260123451	1,100.00	3.0555	3,361.04	3,361.04	0.0000	4.5800	50.0000	0.0000	(0.4276)	(0.0467)	0.0000	1	(0.4743)	01/06/2025
000738.ZK	12/04/2024	SDB3260123451	700.00	3.0555	2,138.84	2,138.84	0.0000	4.5800	50.0000	0.0000	(0.2721)	(0.0297)	0.0000	1	(0.3018)	01/06/2025
000738.ZK	12/04/2024	SDB3260123451	5,600.00	3.0555	17,110.76	17,110.76	0.0000	4.5800	50.0000	0.0000	(2.1769)	(0.2376)	0.0000	1	(2.4145)	01/06/2025
000738.ZK	12/04/2024	SDB3260123451	1,500.00	3.0555	4,583.24	4,583.24	0.0000	4.5800	50.0000	0.0000	(0.5831)	(0.0637)	0.0000	1	(0.6467)	01/06/2025
000738.ZK	12/04/2024	SDB3260123451	3,400.00	3.0555	10,388.67	10,388.67	0.0000	4.5800	50.0000	0.0000	(1.3217)	(0.1443)	0.0000	1	(1.4660)	01/06/2025
000738.ZK	12/04/2024	SDB3260123451	8,200.00	3.0555	25,055.03	25,055.03	0.0000	4.5800	50.0000	0.0000	(3.1876)	(0.3480)	0.0000	1	(3.5355)	01/06/2025
000738.ZK	12/04/2024	SDB3260123451	15,500.00	3.0555	47,360.13	47,360.13	0.0000	4.5800	50.0000	0.0000	(6.0253)	(0.6578)	0.0000	1	(6.6830)	01/06/2025
000738.ZK	12/04/2024	SDB3260123451	22,300.00	3.0555	68,137.47	68,137.47	0.0000	4.5800	50.0000	0.0000	(8.6686)	(0.9464)	0.0000	1	(9.6150)	01/06/2025
000738.ZK	12/04/2024	SDB3260123451	1,700.00	3.0555	5,194.34	5,194.34	0.0000	4.5800	50.0000	0.0000	(0.6608)	(0.0721)	0.0000	1	(0.7330)	01/06/2025
000738.ZK	12/04/2024	SDB3260123451	800.00	3.0555	2,444.39	2,444.39	0.0000	4.5800	50.0000	0.0000	(0.3110)	(0.0339)	0.0000	1	(0.3449)	01/06/2025
000738.ZK	12/04/2024	SDB3260123451	400.00	3.0555	1,222.20	1,222.20	0.0000	4.5800	50.0000	0.0000	(0.1555)	(0.0170)	0.0000	1	(0.1725)	01/06/2025
000738.ZK	12/04/2024	SDB3260123451	200.00	3.0555	611.10	611.10	0.0000	4.5800	50.0000	0.0000	(0.0777)	(0.0085)	0.0000	1	(0.0862)	01/06/2025
000738.ZK	12/04/2024	SDB3260123451	2,100.00	3.0555	6,416.53	6,416.53	0.0000	4.5800	50.0000	0.0000	(0.8163)	(0.0891)	0.0000	1	(0.9054)	01/06/2025
000738.ZK	12/04/2024	SDB3260123451	24,200.00	3.0555	73,942.91	73,942.91	0.0000	4.5800	50.0000	0.0000	(9.4072)	(1.0270)	0.0000	1	(10.4342)	01/06/2025
000738.ZK	12/04/2024	SDB3260123451	41,900.00	3.0555	128,025.11	128,025.11	0.0000	4.5800	50.0000	0.0000	(16.2876)	(1.7781)	0.0000	1	(18.0658)	01/06/2025
000738.ZK	12/04/2024	SDB3260123451	600.00	3.0555	1,833.30	1,833.30	0.0000	4.5800	50.0000	0.0000	(0.2332)	(0.0255)	0.0000	1	(0.2587)	01/06/2025
000738.ZK	12/04/2024	SDB3260123451	200.00	3.0555	611.10	611.10	0.0000	4.5800	50.0000	0.0000	(0.0777)	(0.0085)	0.0000	1	(0.0862)	01/06/2025
000738.ZK	12/04/2024	SDB3260123451	700.00	3.0555	2,138.84	2,138.84	0.0000	4.5800	50.0000	0.0000	(0.2721)	(0.0297)	0.0000	1	(0.3018)	01/06/2025
000738.ZK	12/04/2024	SDB3260123451	500.00	3.0555	1,527.75	1,527.75	0.0000	4.5800	50.0000	0.0000	(0.1944)	(0.0212)	0.0000	1	(0.2156)	01/06/2025
000738.ZK	12/04/2024	SDB3260123451	6,300.00	3.0555	19,249.60	19,249.60	0.0000	4.5800	50.0000	0.0000	(2.4490)	(0.2674)	0.0000	1	(2.7163)	01/06/2025
000738.ZK	12/04/2024	SDB3260123451	15,900.00	3.0555	48,582.32	48,582.32	0.0000	4.5800	50.0000	0.0000	(6.1808)	(0.6748)	0.0000	1	(6.8555)	01/06/2025
000738.ZK	12/04/2024	SDB3260123451	2,100.00	3.0555	6,416.53	6,416.53	0.0000	4.5800	50.0000	0.0000	(0.8163)	(0.0891)	0.0000	1	(0.9054)	01/06/2025
TOTAL AECC AERO-ENGINE CONTROL CO LTD CMN CLASS A SERIES NORTHBOUND												(3,556.9082)	(391.2556)	0.0000	(3,948.1637)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
AIR CHINA LIMITED CMN CLASS A SERIES NORTHBOUND																
601111.SH	01/03/2025	SDB3264649729	57,300.00	1.1013	64,025.13	63,104.89	0.0000	4.3300	50.0000	0.0000	(23.1024)	(2.6294)	0.0000	3	(25.7318)	01/06/2025
601111.SH	01/03/2025	SDB3264649729	17,700.00	1.1013	19,737.68	19,493.13	0.0000	4.3300	50.0000	0.0000	(7.1220)	(0.8122)	0.0000	3	(7.9342)	01/06/2025
601111.SH	01/02/2025	SDB3264649729	57,300.00	1.1104	64,025.13	63,627.87	0.0000	4.3300	50.0000	0.0000	(7.7008)	(0.8837)	0.0000	1	(8.5845)	01/06/2025
601111.SH	01/02/2025	SDB3264649729	17,700.00	1.1104	19,737.68	19,654.68	0.0000	4.3300	50.0000	0.0000	(2.3740)	(0.2730)	0.0000	1	(2.6470)	01/06/2025
601111.SH	12/31/2024	SDB3264649729	57,300.00	1.1364	64,025.13	65,113.20	0.0000	4.3300	50.0000	0.0000	(15.4016)	(1.8087)	0.0000	2	(17.2103)	01/06/2025
601111.SH	12/31/2024	SDB3264649729	17,700.00	1.1364	19,737.68	20,113.50	0.0000	4.3300	50.0000	0.0000	(4.7480)	(0.5587)	0.0000	2	(5.3067)	01/06/2025
601111.SH	12/30/2024	SDB3264649729	57,300.00	1.1174	64,025.13	64,025.13	0.0000	4.3300	50.0000	0.0000	(7.7008)	(0.8892)	0.0000	1	(8.5900)	01/06/2025
601111.SH	12/30/2024	SDB3264649729	17,700.00	1.1151	19,737.68	19,737.68	0.0000	4.3300	50.0000	0.0000	(2.3740)	(0.2741)	0.0000	1	(2.6481)	01/06/2025
TOTAL AIR CHINA LIMITED CMN CLASS A SERIES NORTHBOUND												(70.5236)	(8.1291)	0.0000	(78.6527)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
AISINO CO LTD CMN CLASS A SERIES NORTHBOUND																
600271.SH	01/03/2025	SDB3264921652	1,000.00	1.2915	1,291.54	1,291.54	0.0000	4.3300	50.0000	0.0000	(0.4660)	(0.0538)	0.0000	3	(0.5198)	01/06/2025
600271.SH	01/03/2025	SDB3264921652	7,400.00	1.2920	9,560.69	9,560.69	0.0000	4.3300	50.0000	0.0000	(3.4498)	(0.3984)	0.0000	3	(3.8482)	01/06/2025
TOTAL AISINO CO LTD CMN CLASS A SERIES NORTHBOUND												(3.9158)	(0.4522)	0.0000	(4.3680)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
AMOI DIAGNOSTICS CO., LTD. CMN CLASS A SERIES NORTHBOUND																
300685.ZK	01/03/2025	SDB3260123387	900.00	3.2109	3,129.29	2,889.80	0.0000	4.3300	50.0000	0.0000	(1.1292)	(0.1204)	0.0000	3	(1.2496)	01/06/2025
300685.ZK	01/03/2025	SDB3260123387	1,000.00	3.2109	3,476.99	3,210.89	0.0000	4.3300	50.0000	0.0000	(1.2546)	(0.1338)	0.0000	3	(1.3884)	01/06/2025
300685.ZK	01/03/2025	SDB3260123387	200.00	3.2109	695.40	642.18	0.0000	4.3300	50.0000	0.0000	(0.2509)	(0.0268)	0.0000	3	(0.2777)	01/06/2025
300685.ZK	01/03/2025	SDB3260123387	400.00	3.2109	1,390.79	1,284.36	0.0000	4.3300	50.0000	0.0000	(0.5018)	(0.0535)	0.0000	3	(0.5554)	01/06/2025
300685.ZK	01/03/2025	SDB3260123387	100.00	3.2109	347.70	321.09	0.0000	4.3300	50.0000	0.0000	(0.1255)	(0.0134)	0.0000	3	(0.1388)	01/06/2025
300685.ZK	01/03/2025	SDB3260123387	400.00	3.2109	1,390.79	1,284.36	0.0000	4.3300	50.0000	0.0000	(0.5018)	(0.0535)	0.0000	3	(0.5554)	01/06/2025
300685.ZK	01/03/2025	SDB3260123387	300.00	3.2109	1,043.10	963.27	0.0000	4.3300	50.0000	0.0000	(0.3764)	(0.0401)	0.0000	3	(0.4165)	01/06/2025
300685.ZK	01/03/2025	SDB3260123387	2,000.00	3.2109	6,953.97	6,421.78	0.0000	4.3300	50.0000	0.0000	(2.5092)	(0.2676)	0.0000	3	(2.7768)	01/06/2025
300685.ZK	01/03/2025	SDB3260123387	2,300.00	3.2109	7,997.07	7,385.05	0.0000	4.3300	50.0000	0.0000	(2.8856)	(0.3077)	0.0000	3	(3.1933)	01/06/2025
300685.ZK	01/03/2025	SDB3260123387	300.00	3.2109	1,043.10	963.27	0.0000	4.3300	50.0000	0.0000	(0.3764)	(0.0401)	0.0000	3	(0.4165)	01/06/2025
300685.ZK	01/03/2025	SDB3260123387	2,200.00	3.2109	7,649.37	7,063.96	0.0000	4.3300	50.0000	0.0000	(2.7601)	(0.2943)	0.0000	3	(3.0545)	01/06/2025
300685.ZK	01/03/2025	SDB3260123387	700.00	3.2109	2,433.89	2,247.62	0.0000	4.3300	50.0000	0.0000	(0.8782)	(0.0937)	0.0000	3	(0.9719)	01/06/2025
300685.ZK	01/03/2025	SDB3260123387	1,200.00	3.2109	4,172.38	3,853.07	0.0000	4.3300	50.0000	0.0000	(1.5055)	(0.1605)	0.0000	3	(1.6661)	01/06/2025
300685.ZK	01/03/2025	SDB3260123387	1,800.00	3.2109	6,258.58	5,779.60	0.0000	4.3300	50.0000	0.0000	(2.2583)	(0.2408)	0.0000	3	(2.4991)	01/06/2025
300685.ZK	01/03/2025	SDB3260123387	300.00	3.2109	1,043.10	963.27	0.0000	4.3300	50.0000	0.0000	(0.3764)	(0.0401)	0.0000	3	(0.4165)	01/06/2025
300685.ZK	01/03/2025	SDB3260123387	200.00	3.2109	695.40	642.18	0.0000	4.3300	50.0000	0.0000	(0.2509)	(0.0268)	0.0000	3	(0.2777)	01/06/2025
300685.ZK	01/03/2025	SDB3260123387	400.00	3.2109	1,390.79	1,284.36	0.0000	4.3300	50.0000	0.0000	(0.5018)	(0.0535)	0.0000	3	(0.5554)	01/06/2025
300685.ZK	01/02/2025	SDB3260123387	900.00	3.2245	3,129.29	2,902.05	0.0000	4.3300	50.0000	0.0000	(0.3764)	(0.0403)	0.0000	1	(0.4167)	01/06/2025
300685.ZK	01/02/2025	SDB3260123387	1,000.00	3.2245	3,476.99	3,224.50	0.0000	4.3300	50.0000	0.0000	(0.4182)	(0.0448)	0.0000	1	(0.4630)	01/06/2025
300685.ZK	01/02/2025	SDB3260123387	200.00	3.2245	695.40	644.90	0.0000	4.3300	50.0000	0.0000	(0.0836)	(0.0090)	0.0000	1	(0.0926)	01/06/2025
300685.ZK	01/02/2025	SDB3260123387	400.00	3.2245	1,390.79	1,289.80	0.0000	4.3300	50.0000	0.0000	(0.1673)	(0.0179)	0.0000	1	(0.1852)	01/06/2025
300685.ZK	01/02/2025	SDB3260123387	100.00	3.2245	347.70	322.45	0.0000	4.3300	50.0000	0.0000	(0.0418)	(0.0045)	0.0000	1	(0.0463)	01/06/2025
300685.ZK	01/02/2025	SDB3260123387	400.00	3.2245	1,390.79	1,289.80	0.0000	4.3300	50.0000	0.0000	(0.1673)	(0.0179)	0.0000	1	(0.1852)	01/06/2025
300685.ZK	01/02/2025	SDB3260123387	300.00	3.2245	1,043.10	967.35	0.0000	4.3300	50.0000	0.0000	(0.1255)	(0.0134)	0.0000	1	(0.1389)	01/06/2025
300685.ZK	01/02/2025	SDB3260123387	2,000.00	3.2245	6,953.97	6,449.01	0.0000	4.3300	50.0000	0.0000	(0.8364)	(0.0896)	0.0000	1	(0.9260)	01/06/2025
300685.ZK	01/02/2025	SDB3260123387	2,300.00	3.2245	7,997.07	7,416.36	0.0000	4.3300	50.0000	0.0000	(0.9619)	(0.1030)	0.0000	1	(1.0649)	01/06/2025
300685.ZK	01/02/2025	SDB3260123387	300.00	3.2245	1,043.10	967.35	0.0000	4.3300	50.0000	0.0000	(0.1255)	(0.0134)	0.0000	1	(0.1389)	01/06/2025
300685.ZK	01/02/2025	SDB3260123387	2,200.00	3.2245	7,649.37	7,093.91	0.0000	4.3300	50.0000	0.0000	(0.9200)	(0.0985)	0.0000	1	(1.0186)	01/06/2025
300685.ZK	01/02/2025	SDB3260123387	700.00	3.2245	2,433.89	2,257.15	0.0000	4.3300	50.0000	0.0000	(0.2927)	(0.0313)	0.0000	1	(0.3241)	01/06/2025
300685.ZK	01/02/2025	SDB3260123387	1,200.00	3.2245	4,172.38	3,869.40	0.0000	4.3300	50.0000	0.0000	(0.5018)	(0.0537)	0.0000	1	(0.5556)	01/06/2025
300685.ZK	01/02/2025	SDB3260123387	1,800.00	3.2245	6,258.58	5,804.11	0.0000	4.3300	50.0000	0.0000	(0.7528)	(0.0806)	0.0000	1	(0.8334)	01/06/2025
300685.ZK	01/02/2025	SDB3260123387	300.00	3.2245	1,043.10	967.35	0.0000	4.3300	50.0000	0.0000	(0.1255)	(0.0134)	0.0000	1	(0.1389)	01/06/2025
300685.ZK	01/02/2025	SDB3260123387	200.00	3.2245	695.40	644.90	0.0000	4.3300	50.0000	0.0000	(0.0836)	(0.0090)	0.0000	1	(0.0926)	01/06/2025
300685.ZK	01/02/2025	SDB3260123387	400.00	3.2245	1,390.79	1,289.80	0.0000	4.3300	50.0000	0.0000	(0.1673)	(0.0179)	0.0000	1	(0.1852)	01/06/2025
300685.ZK	12/31/2024	SDB3260123387	900.00	3.2763	3,129.29	2,948.64	0.0000	4.3300	50.0000	0.0000	(0.7528)	(0.0819)	0.0000	2	(0.8347)	01/06/2025
300685.ZK	12/31/2024	SDB3260123387	1,000.00	3.2763	3,476.99	3,276.26	0.0000	4.3300	50.0000	0.0000	(0.8364)	(0.0910)	0.0000	2	(0.9274)	01/06/2025
300685.ZK	12/31/2024	SDB3260123387	200.00	3.2763	695.40	655.25	0.0000	4.3300	50.0000	0.0000	(0.1673)	(0.0182)	0.0000	2	(0.1855)	01/06/2025
300685.ZK	12/31/2024	SDB3260123387	400.00	3.2763	1,390.79	1,310.51	0.0000	4.3300	50.0000	0.0000	(0.3346)	(0.0364)	0.0000	2	(0.3710)	01/06/2025
300685.ZK	12/31/2024	SDB3260123387	100.00	3.2763	347.70	327.63	0.0000	4.3300	50.0000	0.0000	(0.0836)	(0.0091)	0.0000	2	(0.0927)	01/06/2025
300685.ZK	12/31/2024	SDB3260123387	400.00	3.2763	1,390.79	1,310.51	0.0000	4.3300	50.0000	0.0000	(0.3346)	(0.0364)	0.0000	2	(0.3710)	01/06/2025
300685.ZK	12/31/2024	SDB3260123387	300.00	3.2763	1,043.10	982.88	0.0000	4.3300	50.0000	0.0000	(0.2509)	(0.0273)	0.0000	2	(0.2782)	01/06/2025
300685.ZK	12/31/2024	SDB3260123387	2,000.00	3.2763	6,953.97	6,552.53	0.0000	4.3300	50.0000	0.0000	(1.6728)	(0.1820)	0.0000	2	(1.8548)	01/06/2025
300685.ZK	12/31/2024	SDB3260123387	2,300.00	3.2763	7,997.07	7,535.41	0.0000	4.3300	50.0000	0.0000	(1.9237)	(0.2093)	0.0000	2	(2.1331)	01/06/2025
300685.ZK	12/31/2024	SDB3260123387	300.00	3.2763	1,043.10	982.88	0.0000	4.3300	50.0000	0.0000	(0.2509)	(0.0273)	0.0000	2	(0.2782)	01/06/2025
300685.ZK	12/31/2024	SDB3260123387	2,200.00	3.2763	7,649.37	7,207.78	0.0000	4.3300	50.0000	0.0000	(1.8401)	(0.2002)	0.0000	2	(2.0403)	01/06/2025
300685.ZK	12/31/2024	SDB3260123387	700.00	3.2763	2,433.89	2,293.39	0.0000	4.3300	50.0000	0.0000	(0.5855)	(0.0637)	0.0000	2	(0.6492)	01/06/2025
300685.ZK	12/31/2024	SDB3260123387	1,200.00	3.2763	4,172.38	3,931.52	0.0000	4.3300	50.0000	0.0000	(1.0037)	(0.1092)	0.0000	2	(1.1129)	01/06/2025
300685.ZK	12/31/2024	SDB3260123387	1,800.00	3.2763	6,258.58	5,897.28	0.0000	4.3300	50.0000	0.0000	(1.5055)	(0.1638)	0.0000	2	(1.6693)	01/06/2025
300685.ZK	12/31/2024	SDB3260123387	300.00	3.2763	1,043.10	982.88	0.0000	4.3300	50.0000	0.0000	(0.2509)	(0.0273)	0.0000	2	(0.2782)	01/06/2025
300685.ZK	12/31/2024	SDB3260123387	200.00	3.2763	695.40	655.25	0.0000	4.3300	50.0000	0.0000	(0.1673)	(0.0182)	0.0000	2	(0.1855)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
AMOY DIAGNOSTICS CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300685.ZK	12/31/2024	SDB3260123387	400.00	3.2763	1,390.79	1,310.51	0.0000	4.3300	50.0000	0.0000	(0.3346)	(0.0364)	0.0000	2	(0.3710)	01/06/2025
300685.ZK	12/30/2024	SDB3260123387	900.00	3.2182	3,129.29	2,896.37	0.0000	4.3300	50.0000	0.0000	(0.3764)	(0.0402)	0.0000	1	(0.4166)	01/06/2025
300685.ZK	12/30/2024	SDB3260123387	1,000.00	3.2182	3,476.99	3,218.19	0.0000	4.3300	50.0000	0.0000	(0.4182)	(0.0447)	0.0000	1	(0.4629)	01/06/2025
300685.ZK	12/30/2024	SDB3260123387	200.00	3.2182	695.40	643.64	0.0000	4.3300	50.0000	0.0000	(0.0836)	(0.0089)	0.0000	1	(0.0926)	01/06/2025
300685.ZK	12/30/2024	SDB3260123387	400.00	3.2182	1,390.79	1,287.28	0.0000	4.3300	50.0000	0.0000	(0.1673)	(0.0179)	0.0000	1	(0.1852)	01/06/2025
300685.ZK	12/30/2024	SDB3260123387	100.00	3.2182	347.70	321.82	0.0000	4.3300	50.0000	0.0000	(0.0418)	(0.0045)	0.0000	1	(0.0463)	01/06/2025
300685.ZK	12/30/2024	SDB3260123387	400.00	3.2182	1,390.79	1,287.28	0.0000	4.3300	50.0000	0.0000	(0.1673)	(0.0179)	0.0000	1	(0.1852)	01/06/2025
300685.ZK	12/30/2024	SDB3260123387	300.00	3.2182	1,043.10	965.46	0.0000	4.3300	50.0000	0.0000	(0.1255)	(0.0134)	0.0000	1	(0.1389)	01/06/2025
300685.ZK	12/30/2024	SDB3260123387	2,000.00	3.2182	6,953.97	6,436.38	0.0000	4.3300	50.0000	0.0000	(0.8364)	(0.0894)	0.0000	1	(0.9258)	01/06/2025
300685.ZK	12/30/2024	SDB3260123387	2,300.00	3.2182	7,997.07	7,401.83	0.0000	4.3300	50.0000	0.0000	(0.9619)	(0.1028)	0.0000	1	(1.0647)	01/06/2025
300685.ZK	12/30/2024	SDB3260123387	300.00	3.2182	1,043.10	965.46	0.0000	4.3300	50.0000	0.0000	(0.1255)	(0.0134)	0.0000	1	(0.1389)	01/06/2025
300685.ZK	12/30/2024	SDB3260123387	2,200.00	3.2182	7,649.37	7,080.02	0.0000	4.3300	50.0000	0.0000	(0.9200)	(0.0983)	0.0000	1	(1.0184)	01/06/2025
300685.ZK	12/30/2024	SDB3260123387	700.00	3.2182	2,433.89	2,252.73	0.0000	4.3300	50.0000	0.0000	(0.2927)	(0.0313)	0.0000	1	(0.3240)	01/06/2025
300685.ZK	12/30/2024	SDB3260123387	1,200.00	3.2182	4,172.38	3,861.83	0.0000	4.3300	50.0000	0.0000	(0.5018)	(0.0536)	0.0000	1	(0.5555)	01/06/2025
300685.ZK	12/30/2024	SDB3260123387	1,800.00	3.2182	6,258.58	5,792.74	0.0000	4.3300	50.0000	0.0000	(0.7528)	(0.0805)	0.0000	1	(0.8332)	01/06/2025
300685.ZK	12/30/2024	SDB3260123387	300.00	3.2182	1,043.10	965.46	0.0000	4.3300	50.0000	0.0000	(0.1255)	(0.0134)	0.0000	1	(0.1389)	01/06/2025
300685.ZK	12/30/2024	SDB3260123387	200.00	3.2182	695.40	643.64	0.0000	4.3300	50.0000	0.0000	(0.0836)	(0.0089)	0.0000	1	(0.0926)	01/06/2025
300685.ZK	12/30/2024	SDB3260123387	400.00	3.2182	1,390.79	1,287.28	0.0000	4.3300	50.0000	0.0000	(0.1673)	(0.0179)	0.0000	1	(0.1852)	01/06/2025
300685.ZK	12/27/2024	SDB3260123387	900.00	3.2772	3,129.29	2,949.51	0.0000	4.3300	50.0000	0.0000	(1.1292)	(0.1229)	0.0000	3	(1.2520)	01/06/2025
300685.ZK	12/27/2024	SDB3260123387	1,000.00	3.2772	3,476.99	3,277.23	0.0000	4.3300	50.0000	0.0000	(1.2546)	(0.1366)	0.0000	3	(1.3912)	01/06/2025
300685.ZK	12/27/2024	SDB3260123387	200.00	3.2772	695.40	655.45	0.0000	4.3300	50.0000	0.0000	(0.2509)	(0.0273)	0.0000	3	(0.2782)	01/06/2025
300685.ZK	12/27/2024	SDB3260123387	400.00	3.2772	1,390.79	1,310.89	0.0000	4.3300	50.0000	0.0000	(0.5018)	(0.0546)	0.0000	3	(0.5565)	01/06/2025
300685.ZK	12/27/2024	SDB3260123387	100.00	3.2772	347.70	327.72	0.0000	4.3300	50.0000	0.0000	(0.1255)	(0.0137)	0.0000	3	(0.1391)	01/06/2025
300685.ZK	12/27/2024	SDB3260123387	400.00	3.2772	1,390.79	1,310.89	0.0000	4.3300	50.0000	0.0000	(0.5018)	(0.0546)	0.0000	3	(0.5565)	01/06/2025
300685.ZK	12/27/2024	SDB3260123387	300.00	3.2772	1,043.10	983.17	0.0000	4.3300	50.0000	0.0000	(0.3764)	(0.0410)	0.0000	3	(0.4173)	01/06/2025
300685.ZK	12/27/2024	SDB3260123387	2,000.00	3.2772	6,953.97	6,554.46	0.0000	4.3300	50.0000	0.0000	(2.5092)	(0.2731)	0.0000	3	(2.7823)	01/06/2025
300685.ZK	12/27/2024	SDB3260123387	2,300.00	3.2772	7,997.07	7,537.63	0.0000	4.3300	50.0000	0.0000	(2.8856)	(0.3141)	0.0000	3	(3.1997)	01/06/2025
300685.ZK	12/27/2024	SDB3260123387	300.00	3.2772	1,043.10	983.17	0.0000	4.3300	50.0000	0.0000	(0.3764)	(0.0410)	0.0000	3	(0.4173)	01/06/2025
300685.ZK	12/27/2024	SDB3260123387	2,200.00	3.2772	7,649.37	7,209.91	0.0000	4.3300	50.0000	0.0000	(2.7601)	(0.3004)	0.0000	3	(3.0606)	01/06/2025
300685.ZK	12/27/2024	SDB3260123387	700.00	3.2772	2,433.89	2,294.06	0.0000	4.3300	50.0000	0.0000	(0.8782)	(0.0956)	0.0000	3	(0.9738)	01/06/2025
300685.ZK	12/27/2024	SDB3260123387	1,200.00	3.2772	4,172.38	3,932.68	0.0000	4.3300	50.0000	0.0000	(1.5055)	(0.1639)	0.0000	3	(1.6694)	01/06/2025
300685.ZK	12/27/2024	SDB3260123387	1,800.00	3.2772	6,258.58	5,899.01	0.0000	4.3300	50.0000	0.0000	(2.2583)	(0.2458)	0.0000	3	(2.5041)	01/06/2025
300685.ZK	12/27/2024	SDB3260123387	300.00	3.2772	1,043.10	983.17	0.0000	4.3300	50.0000	0.0000	(0.3764)	(0.0410)	0.0000	3	(0.4173)	01/06/2025
300685.ZK	12/27/2024	SDB3260123387	200.00	3.2772	695.40	655.45	0.0000	4.3300	50.0000	0.0000	(0.2509)	(0.0273)	0.0000	3	(0.2782)	01/06/2025
300685.ZK	12/27/2024	SDB3260123387	400.00	3.2772	1,390.79	1,310.89	0.0000	4.3300	50.0000	0.0000	(0.5018)	(0.0546)	0.0000	3	(0.5565)	01/06/2025
300685.ZK	12/26/2024	SDB3260123387	900.00	3.3183	3,129.29	2,986.46	0.0000	4.3300	50.0000	0.0000	(0.3764)	(0.0415)	0.0000	1	(0.4179)	01/06/2025
300685.ZK	12/26/2024	SDB3260123387	1,000.00	3.3183	3,476.99	3,318.29	0.0000	4.3300	50.0000	0.0000	(0.4182)	(0.0461)	0.0000	1	(0.4643)	01/06/2025
300685.ZK	12/26/2024	SDB3260123387	200.00	3.3183	695.40	663.66	0.0000	4.3300	50.0000	0.0000	(0.0836)	(0.0092)	0.0000	1	(0.0929)	01/06/2025
300685.ZK	12/26/2024	SDB3260123387	400.00	3.3183	1,390.79	1,327.32	0.0000	4.3300	50.0000	0.0000	(0.1673)	(0.0184)	0.0000	1	(0.1857)	01/06/2025
300685.ZK	12/26/2024	SDB3260123387	100.00	3.3183	347.70	331.83	0.0000	4.3300	50.0000	0.0000	(0.0418)	(0.0046)	0.0000	1	(0.0464)	01/06/2025
300685.ZK	12/26/2024	SDB3260123387	400.00	3.3183	1,390.79	1,327.32	0.0000	4.3300	50.0000	0.0000	(0.1673)	(0.0184)	0.0000	1	(0.1857)	01/06/2025
300685.ZK	12/26/2024	SDB3260123387	300.00	3.3183	1,043.10	995.49	0.0000	4.3300	50.0000	0.0000	(0.1255)	(0.0138)	0.0000	1	(0.1393)	01/06/2025
300685.ZK	12/26/2024	SDB3260123387	2,000.00	3.3183	6,953.97	6,636.59	0.0000	4.3300	50.0000	0.0000	(0.8364)	(0.0922)	0.0000	1	(0.9286)	01/06/2025
300685.ZK	12/26/2024	SDB3260123387	2,300.00	3.3183	7,997.07	7,632.08	0.0000	4.3300	50.0000	0.0000	(0.9619)	(0.1060)	0.0000	1	(1.0679)	01/06/2025
300685.ZK	12/26/2024	SDB3260123387	300.00	3.3183	1,043.10	995.49	0.0000	4.3300	50.0000	0.0000	(0.1255)	(0.0138)	0.0000	1	(0.1393)	01/06/2025
300685.ZK	12/26/2024	SDB3260123387	2,200.00	3.3183	7,649.37	7,300.25	0.0000	4.3300	50.0000	0.0000	(0.9200)	(0.1014)	0.0000	1	(1.0214)	01/06/2025
300685.ZK	12/26/2024	SDB3260123387	700.00	3.3183	2,433.89	2,322.81	0.0000	4.3300	50.0000	0.0000	(0.2927)	(0.0323)	0.0000	1	(0.3250)	01/06/2025
300685.ZK	12/26/2024	SDB3260123387	1,200.00	3.3183	4,172.38	3,981.95	0.0000	4.3300	50.0000	0.0000	(0.5018)	(0.0553)	0.0000	1	(0.5572)	01/06/2025
300685.ZK	12/26/2024	SDB3260123387	1,800.00	3.3183	6,258.58	5,972.93	0.0000	4.3300	50.0000	0.0000	(0.7528)	(0.0830)	0.0000	1	(0.8357)	01/06/2025
300685.ZK	12/26/2024	SDB3260123387	300.00	3.3183	1,043.10	995.49	0.0000	4.3300	50.0000	0.0000	(0.1255)	(0.0138)	0.0000	1	(0.1393)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
AMOI DIAGNOSTICS CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300685.ZK	12/26/2024	SDB3260123387	200.00	3.3183	695.40	663.66	0.0000	4.3300	50.0000	0.0000	(0.0836)	(0.0092)	0.0000	1	(0.0929)	01/06/2025
300685.ZK	12/26/2024	SDB3260123387	400.00	3.3183	1,390.79	1,327.32	0.0000	4.3300	50.0000	0.0000	(0.1673)	(0.0184)	0.0000	1	(0.1857)	01/06/2025
300685.ZK	12/24/2024	SDB3260123387	900.00	3.3183	3,129.29	2,986.46	0.0000	4.3300	50.0000	0.0000	(0.7528)	(0.0830)	0.0000	2	(0.8357)	01/06/2025
300685.ZK	12/24/2024	SDB3260123387	1,000.00	3.3183	3,476.99	3,318.29	0.0000	4.3300	50.0000	0.0000	(0.8364)	(0.0922)	0.0000	2	(0.9286)	01/06/2025
300685.ZK	12/24/2024	SDB3260123387	200.00	3.3183	695.40	663.66	0.0000	4.3300	50.0000	0.0000	(0.1673)	(0.0184)	0.0000	2	(0.1857)	01/06/2025
300685.ZK	12/24/2024	SDB3260123387	400.00	3.3183	1,390.79	1,327.32	0.0000	4.3300	50.0000	0.0000	(0.3346)	(0.0369)	0.0000	2	(0.3714)	01/06/2025
300685.ZK	12/24/2024	SDB3260123387	100.00	3.3183	347.70	331.83	0.0000	4.3300	50.0000	0.0000	(0.0836)	(0.0092)	0.0000	2	(0.0929)	01/06/2025
300685.ZK	12/24/2024	SDB3260123387	400.00	3.3183	1,390.79	1,327.32	0.0000	4.3300	50.0000	0.0000	(0.3346)	(0.0369)	0.0000	2	(0.3714)	01/06/2025
300685.ZK	12/24/2024	SDB3260123387	300.00	3.3183	1,043.10	995.49	0.0000	4.3300	50.0000	0.0000	(0.2509)	(0.0277)	0.0000	2	(0.2786)	01/06/2025
300685.ZK	12/24/2024	SDB3260123387	2,000.00	3.3183	6,953.97	6,636.59	0.0000	4.3300	50.0000	0.0000	(1.6728)	(0.1843)	0.0000	2	(1.8572)	01/06/2025
300685.ZK	12/24/2024	SDB3260123387	2,300.00	3.3183	7,997.07	7,632.08	0.0000	4.3300	50.0000	0.0000	(1.9237)	(0.2120)	0.0000	2	(2.1357)	01/06/2025
300685.ZK	12/24/2024	SDB3260123387	300.00	3.3183	1,043.10	995.49	0.0000	4.3300	50.0000	0.0000	(0.2509)	(0.0277)	0.0000	2	(0.2786)	01/06/2025
300685.ZK	12/24/2024	SDB3260123387	2,200.00	3.3183	7,649.37	7,300.25	0.0000	4.3300	50.0000	0.0000	(1.8401)	(0.2028)	0.0000	2	(2.0429)	01/06/2025
300685.ZK	12/24/2024	SDB3260123387	700.00	3.3183	2,433.89	2,322.81	0.0000	4.3300	50.0000	0.0000	(0.5855)	(0.0645)	0.0000	2	(0.6500)	01/06/2025
300685.ZK	12/24/2024	SDB3260123387	1,200.00	3.3183	4,172.38	3,981.95	0.0000	4.3300	50.0000	0.0000	(1.0037)	(0.1106)	0.0000	2	(1.1143)	01/06/2025
300685.ZK	12/24/2024	SDB3260123387	1,800.00	3.3183	6,258.58	5,972.93	0.0000	4.3300	50.0000	0.0000	(1.6559)	(0.1659)	0.0000	2	(1.6715)	01/06/2025
300685.ZK	12/24/2024	SDB3260123387	300.00	3.3183	1,043.10	995.49	0.0000	4.3300	50.0000	0.0000	(0.2509)	(0.0277)	0.0000	2	(0.2786)	01/06/2025
300685.ZK	12/24/2024	SDB3260123387	200.00	3.3183	695.40	663.66	0.0000	4.3300	50.0000	0.0000	(0.1673)	(0.0184)	0.0000	2	(0.1857)	01/06/2025
300685.ZK	12/24/2024	SDB3260123387	400.00	3.3183	1,390.79	1,327.32	0.0000	4.3300	50.0000	0.0000	(0.3346)	(0.0369)	0.0000	2	(0.3714)	01/06/2025
300685.ZK	12/23/2024	SDB3260123387	900.00	3.3030	3,129.29	2,972.68	0.0000	4.3300	50.0000	0.0000	(0.3764)	(0.0413)	0.0000	1	(0.4177)	01/06/2025
300685.ZK	12/23/2024	SDB3260123387	1,000.00	3.3030	3,476.99	3,302.97	0.0000	4.3300	50.0000	0.0000	(0.4182)	(0.0459)	0.0000	1	(0.4641)	01/06/2025
300685.ZK	12/23/2024	SDB3260123387	200.00	3.3030	695.40	660.59	0.0000	4.3300	50.0000	0.0000	(0.0836)	(0.0092)	0.0000	1	(0.0928)	01/06/2025
300685.ZK	12/23/2024	SDB3260123387	400.00	3.3030	1,390.79	1,321.19	0.0000	4.3300	50.0000	0.0000	(0.1673)	(0.0183)	0.0000	1	(0.1856)	01/06/2025
300685.ZK	12/23/2024	SDB3260123387	100.00	3.3030	347.70	330.30	0.0000	4.3300	50.0000	0.0000	(0.0418)	(0.0046)	0.0000	1	(0.0464)	01/06/2025
300685.ZK	12/23/2024	SDB3260123387	400.00	3.3030	1,390.79	1,321.19	0.0000	4.3300	50.0000	0.0000	(0.1673)	(0.0183)	0.0000	1	(0.1856)	01/06/2025
300685.ZK	12/23/2024	SDB3260123387	300.00	3.3030	1,043.10	990.89	0.0000	4.3300	50.0000	0.0000	(0.1255)	(0.0138)	0.0000	1	(0.1392)	01/06/2025
300685.ZK	12/23/2024	SDB3260123387	2,000.00	3.3030	6,953.97	6,605.95	0.0000	4.3300	50.0000	0.0000	(0.8364)	(0.0917)	0.0000	1	(0.9282)	01/06/2025
300685.ZK	12/23/2024	SDB3260123387	2,300.00	3.3030	7,997.07	7,596.84	0.0000	4.3300	50.0000	0.0000	(0.9619)	(0.1055)	0.0000	1	(1.0674)	01/06/2025
300685.ZK	12/23/2024	SDB3260123387	300.00	3.3030	1,043.10	990.89	0.0000	4.3300	50.0000	0.0000	(0.1255)	(0.0138)	0.0000	1	(0.1392)	01/06/2025
300685.ZK	12/23/2024	SDB3260123387	2,200.00	3.3030	7,649.37	7,266.54	0.0000	4.3300	50.0000	0.0000	(0.9200)	(0.1009)	0.0000	1	(1.0210)	01/06/2025
300685.ZK	12/23/2024	SDB3260123387	700.00	3.3030	2,433.89	2,312.08	0.0000	4.3300	50.0000	0.0000	(0.2927)	(0.0321)	0.0000	1	(0.3249)	01/06/2025
300685.ZK	12/23/2024	SDB3260123387	1,200.00	3.3030	4,172.38	3,963.57	0.0000	4.3300	50.0000	0.0000	(0.5018)	(0.0550)	0.0000	1	(0.5569)	01/06/2025
300685.ZK	12/23/2024	SDB3260123387	1,800.00	3.3030	6,258.58	5,945.35	0.0000	4.3300	50.0000	0.0000	(0.7528)	(0.0826)	0.0000	1	(0.8353)	01/06/2025
300685.ZK	12/23/2024	SDB3260123387	300.00	3.3030	1,043.10	990.89	0.0000	4.3300	50.0000	0.0000	(0.1255)	(0.0138)	0.0000	1	(0.1392)	01/06/2025
300685.ZK	12/23/2024	SDB3260123387	200.00	3.3030	695.40	660.59	0.0000	4.3300	50.0000	0.0000	(0.0836)	(0.0092)	0.0000	1	(0.0928)	01/06/2025
300685.ZK	12/23/2024	SDB3260123387	400.00	3.3030	1,390.79	1,321.19	0.0000	4.3300	50.0000	0.0000	(0.1673)	(0.0183)	0.0000	1	(0.1856)	01/06/2025
300685.ZK	12/20/2024	SDB3260123387	900.00	3.3119	3,129.29	2,980.73	0.0000	4.3300	50.0000	0.0000	(1.1292)	(0.1242)	0.0000	3	(1.2533)	01/06/2025
300685.ZK	12/20/2024	SDB3260123387	1,000.00	3.3119	3,476.99	3,311.92	0.0000	4.3300	50.0000	0.0000	(1.2546)	(0.1380)	0.0000	3	(1.3926)	01/06/2025
300685.ZK	12/20/2024	SDB3260123387	200.00	3.3119	695.40	662.38	0.0000	4.3300	50.0000	0.0000	(0.2509)	(0.0276)	0.0000	3	(0.2785)	01/06/2025
300685.ZK	12/20/2024	SDB3260123387	400.00	3.3119	1,390.79	1,324.77	0.0000	4.3300	50.0000	0.0000	(0.5018)	(0.0552)	0.0000	3	(0.5570)	01/06/2025
300685.ZK	12/20/2024	SDB3260123387	100.00	3.3119	347.70	331.19	0.0000	4.3300	50.0000	0.0000	(0.1255)	(0.0138)	0.0000	3	(0.1393)	01/06/2025
300685.ZK	12/20/2024	SDB3260123387	400.00	3.3119	1,390.79	1,324.77	0.0000	4.3300	50.0000	0.0000	(0.5018)	(0.0552)	0.0000	3	(0.5570)	01/06/2025
300685.ZK	12/20/2024	SDB3260123387	300.00	3.3119	1,043.10	993.58	0.0000	4.3300	50.0000	0.0000	(0.3764)	(0.0414)	0.0000	3	(0.4178)	01/06/2025
300685.ZK	12/20/2024	SDB3260123387	2,000.00	3.3119	6,953.97	6,623.83	0.0000	4.3300	50.0000	0.0000	(2.5092)	(0.2760)	0.0000	3	(2.7852)	01/06/2025
300685.ZK	12/20/2024	SDB3260123387	2,300.00	3.3119	7,997.07	7,617.41	0.0000	4.3300	50.0000	0.0000	(2.8856)	(0.3174)	0.0000	3	(3.2030)	01/06/2025
300685.ZK	12/20/2024	SDB3260123387	300.00	3.3119	1,043.10	993.58	0.0000	4.3300	50.0000	0.0000	(0.3764)	(0.0414)	0.0000	3	(0.4178)	01/06/2025
300685.ZK	12/20/2024	SDB3260123387	2,200.00	3.3119	7,649.37	7,286.22	0.0000	4.3300	50.0000	0.0000	(2.7601)	(0.3036)	0.0000	3	(3.0637)	01/06/2025
300685.ZK	12/20/2024	SDB3260123387	700.00	3.3119	2,433.89	2,318.34	0.0000	4.3300	50.0000	0.0000	(0.8782)	(0.0966)	0.0000	3	(0.9748)	01/06/2025
300685.ZK	12/20/2024	SDB3260123387	1,200.00	3.3119	4,172.38	3,974.30	0.0000	4.3300	50.0000	0.0000	(1.5055)	(0.1656)	0.0000	3	(1.6711)	01/06/2025
300685.ZK	12/20/2024	SDB3260123387	1,800.00	3.3119	6,258.58	5,961.45	0.0000	4.3300	50.0000	0.0000	(2.2583)	(0.2484)	0.0000	3	(2.5067)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
AMOI DIAGNOSTICS CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300685.ZK	12/20/2024	SDB3260123387	300.00	3.3119	1,043.10	993.58	0.0000	4.3300	50.0000	0.0000	(0.3764)	(0.0414)	0.0000	3	(0.4178)	01/06/2025
300685.ZK	12/20/2024	SDB3260123387	200.00	3.3119	695.40	662.38	0.0000	4.3300	50.0000	0.0000	(0.2509)	(0.0276)	0.0000	3	(0.2785)	01/06/2025
300685.ZK	12/20/2024	SDB3260123387	400.00	3.3119	1,390.79	1,324.77	0.0000	4.3300	50.0000	0.0000	(0.5018)	(0.0552)	0.0000	3	(0.5570)	01/06/2025
300685.ZK	12/19/2024	SDB3260123387	900.00	3.3469	3,129.29	3,012.21	0.0000	4.5800	50.0000	0.0000	(0.3981)	(0.0418)	0.0000	1	(0.4400)	01/06/2025
300685.ZK	12/19/2024	SDB3260123387	1,000.00	3.3469	3,476.99	3,346.90	0.0000	4.5800	50.0000	0.0000	(0.4424)	(0.0465)	0.0000	1	(0.4888)	01/06/2025
300685.ZK	12/19/2024	SDB3260123387	200.00	3.3469	695.40	669.38	0.0000	4.5800	50.0000	0.0000	(0.0885)	(0.0093)	0.0000	1	(0.0978)	01/06/2025
300685.ZK	12/19/2024	SDB3260123387	400.00	3.3469	1,390.79	1,338.76	0.0000	4.5800	50.0000	0.0000	(0.1769)	(0.0186)	0.0000	1	(0.1955)	01/06/2025
300685.ZK	12/19/2024	SDB3260123387	100.00	3.3469	347.70	334.69	0.0000	4.5800	50.0000	0.0000	(0.0442)	(0.0046)	0.0000	1	(0.0489)	01/06/2025
300685.ZK	12/19/2024	SDB3260123387	400.00	3.3469	1,390.79	1,338.76	0.0000	4.5800	50.0000	0.0000	(0.1769)	(0.0186)	0.0000	1	(0.1955)	01/06/2025
300685.ZK	12/19/2024	SDB3260123387	300.00	3.3469	1,043.10	1,004.07	0.0000	4.5800	50.0000	0.0000	(0.1327)	(0.0139)	0.0000	1	(0.1467)	01/06/2025
300685.ZK	12/19/2024	SDB3260123387	2,000.00	3.3469	6,953.97	6,693.79	0.0000	4.5800	50.0000	0.0000	(0.8847)	(0.0930)	0.0000	1	(0.9777)	01/06/2025
300685.ZK	12/19/2024	SDB3260123387	2,300.00	3.3469	7,997.07	7,697.86	0.0000	4.5800	50.0000	0.0000	(1.0174)	(0.1069)	0.0000	1	(1.1243)	01/06/2025
300685.ZK	12/19/2024	SDB3260123387	300.00	3.3469	1,043.10	1,004.07	0.0000	4.5800	50.0000	0.0000	(0.1327)	(0.0139)	0.0000	1	(0.1467)	01/06/2025
300685.ZK	12/19/2024	SDB3260123387	2,200.00	3.3469	7,649.37	7,363.17	0.0000	4.5800	50.0000	0.0000	(0.9732)	(0.1023)	0.0000	1	(1.0754)	01/06/2025
300685.ZK	12/19/2024	SDB3260123387	700.00	3.3469	2,433.89	2,342.83	0.0000	4.5800	50.0000	0.0000	(0.3096)	(0.0325)	0.0000	1	(0.3422)	01/06/2025
300685.ZK	12/19/2024	SDB3260123387	1,200.00	3.3469	4,172.38	4,016.28	0.0000	4.5800	50.0000	0.0000	(0.5308)	(0.0558)	0.0000	1	(0.5866)	01/06/2025
300685.ZK	12/19/2024	SDB3260123387	1,800.00	3.3469	6,258.58	6,024.41	0.0000	4.5800	50.0000	0.0000	(0.7962)	(0.0837)	0.0000	1	(0.8799)	01/06/2025
300685.ZK	12/19/2024	SDB3260123387	300.00	3.3469	1,043.10	1,004.07	0.0000	4.5800	50.0000	0.0000	(0.1327)	(0.0139)	0.0000	1	(0.1467)	01/06/2025
300685.ZK	12/19/2024	SDB3260123387	200.00	3.3469	695.40	669.38	0.0000	4.5800	50.0000	0.0000	(0.0885)	(0.0093)	0.0000	1	(0.0978)	01/06/2025
300685.ZK	12/19/2024	SDB3260123387	400.00	3.3469	1,390.79	1,338.76	0.0000	4.5800	50.0000	0.0000	(0.1769)	(0.0186)	0.0000	1	(0.1955)	01/06/2025
300685.ZK	12/18/2024	SDB3260123387	900.00	3.3861	3,129.29	3,047.48	0.0000	4.5800	50.0000	0.0000	(0.3981)	(0.0423)	0.0000	1	(0.4404)	01/06/2025
300685.ZK	12/18/2024	SDB3260123387	1,000.00	3.3861	3,476.99	3,386.09	0.0000	4.5800	50.0000	0.0000	(0.4424)	(0.0470)	0.0000	1	(0.4894)	01/06/2025
300685.ZK	12/18/2024	SDB3260123387	200.00	3.3861	695.40	677.22	0.0000	4.5800	50.0000	0.0000	(0.0885)	(0.0094)	0.0000	1	(0.0979)	01/06/2025
300685.ZK	12/18/2024	SDB3260123387	400.00	3.3861	1,390.79	1,354.43	0.0000	4.5800	50.0000	0.0000	(0.1769)	(0.0188)	0.0000	1	(0.1958)	01/06/2025
300685.ZK	12/18/2024	SDB3260123387	100.00	3.3861	347.70	338.61	0.0000	4.5800	50.0000	0.0000	(0.0442)	(0.0047)	0.0000	1	(0.0489)	01/06/2025
300685.ZK	12/18/2024	SDB3260123387	400.00	3.3861	1,390.79	1,354.43	0.0000	4.5800	50.0000	0.0000	(0.1769)	(0.0188)	0.0000	1	(0.1958)	01/06/2025
300685.ZK	12/18/2024	SDB3260123387	300.00	3.3861	1,043.10	1,015.83	0.0000	4.5800	50.0000	0.0000	(0.1327)	(0.0141)	0.0000	1	(0.1468)	01/06/2025
300685.ZK	12/18/2024	SDB3260123387	2,000.00	3.3861	6,953.97	6,772.17	0.0000	4.5800	50.0000	0.0000	(0.8847)	(0.0941)	0.0000	1	(0.9788)	01/06/2025
300685.ZK	12/18/2024	SDB3260123387	2,300.00	3.3861	7,997.07	7,788.00	0.0000	4.5800	50.0000	0.0000	(1.0174)	(0.1082)	0.0000	1	(1.1256)	01/06/2025
300685.ZK	12/18/2024	SDB3260123387	300.00	3.3861	1,043.10	1,015.83	0.0000	4.5800	50.0000	0.0000	(0.1327)	(0.0141)	0.0000	1	(0.1468)	01/06/2025
300685.ZK	12/18/2024	SDB3260123387	2,200.00	3.3861	7,649.37	7,449.39	0.0000	4.5800	50.0000	0.0000	(0.9732)	(0.1035)	0.0000	1	(1.0766)	01/06/2025
300685.ZK	12/18/2024	SDB3260123387	700.00	3.3861	2,433.89	2,370.26	0.0000	4.5800	50.0000	0.0000	(0.3096)	(0.0329)	0.0000	1	(0.3426)	01/06/2025
300685.ZK	12/18/2024	SDB3260123387	1,200.00	3.3861	4,172.38	4,063.30	0.0000	4.5800	50.0000	0.0000	(0.5308)	(0.0564)	0.0000	1	(0.5873)	01/06/2025
300685.ZK	12/18/2024	SDB3260123387	1,800.00	3.3861	6,258.58	6,094.96	0.0000	4.5800	50.0000	0.0000	(0.7962)	(0.0847)	0.0000	1	(0.8809)	01/06/2025
300685.ZK	12/18/2024	SDB3260123387	300.00	3.3861	1,043.10	1,015.83	0.0000	4.5800	50.0000	0.0000	(0.1327)	(0.0141)	0.0000	1	(0.1468)	01/06/2025
300685.ZK	12/18/2024	SDB3260123387	200.00	3.3861	695.40	677.22	0.0000	4.5800	50.0000	0.0000	(0.0885)	(0.0094)	0.0000	1	(0.0979)	01/06/2025
300685.ZK	12/18/2024	SDB3260123387	400.00	3.3861	1,390.79	1,354.43	0.0000	4.5800	50.0000	0.0000	(0.1769)	(0.0188)	0.0000	1	(0.1958)	01/06/2025
300685.ZK	12/17/2024	SDB3260123387	900.00	3.4695	3,129.29	3,122.56	0.0000	4.5800	50.0000	0.0000	(0.3981)	(0.0434)	0.0000	1	(0.4415)	01/06/2025
300685.ZK	12/17/2024	SDB3260123387	1,000.00	3.4695	3,476.99	3,469.51	0.0000	4.5800	50.0000	0.0000	(0.4424)	(0.0482)	0.0000	1	(0.4905)	01/06/2025
300685.ZK	12/17/2024	SDB3260123387	200.00	3.4695	695.40	693.90	0.0000	4.5800	50.0000	0.0000	(0.0885)	(0.0096)	0.0000	1	(0.0981)	01/06/2025
300685.ZK	12/17/2024	SDB3260123387	400.00	3.4695	1,390.79	1,387.81	0.0000	4.5800	50.0000	0.0000	(0.1769)	(0.0193)	0.0000	1	(0.1962)	01/06/2025
300685.ZK	12/17/2024	SDB3260123387	100.00	3.4695	347.70	346.95	0.0000	4.5800	50.0000	0.0000	(0.0442)	(0.0048)	0.0000	1	(0.0491)	01/06/2025
300685.ZK	12/17/2024	SDB3260123387	400.00	3.4695	1,390.79	1,387.81	0.0000	4.5800	50.0000	0.0000	(0.1769)	(0.0193)	0.0000	1	(0.1962)	01/06/2025
300685.ZK	12/17/2024	SDB3260123387	300.00	3.4695	1,043.10	1,040.85	0.0000	4.5800	50.0000	0.0000	(0.1327)	(0.0145)	0.0000	1	(0.1472)	01/06/2025
300685.ZK	12/17/2024	SDB3260123387	2,000.00	3.4695	6,953.97	6,939.03	0.0000	4.5800	50.0000	0.0000	(0.8847)	(0.0964)	0.0000	1	(0.9811)	01/06/2025
300685.ZK	12/17/2024	SDB3260123387	2,300.00	3.4695	7,997.07	7,979.88	0.0000	4.5800	50.0000	0.0000	(1.0174)	(0.1108)	0.0000	1	(1.1282)	01/06/2025
300685.ZK	12/17/2024	SDB3260123387	300.00	3.4695	1,043.10	1,040.85	0.0000	4.5800	50.0000	0.0000	(0.1327)	(0.0145)	0.0000	1	(0.1472)	01/06/2025
300685.ZK	12/17/2024	SDB3260123387	2,200.00	3.4695	7,649.37	7,632.93	0.0000	4.5800	50.0000	0.0000	(0.9732)	(0.1060)	0.0000	1	(1.0792)	01/06/2025
300685.ZK	12/17/2024	SDB3260123387	700.00	3.4695	2,433.89	2,428.66	0.0000	4.5800	50.0000	0.0000	(0.3096)	(0.0337)	0.0000	1	(0.3434)	01/06/2025
300685.ZK	12/17/2024	SDB3260123387	1,200.00	3.4695	4,172.38	4,163.42	0.0000	4.5800	50.0000	0.0000	(0.5308)	(0.0578)	0.0000	1	(0.5886)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
AMOI DIAGNOSTICS CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300685.ZK	12/17/2024	SDB3260123387	1,800.00	3.4695	6,258.58	6,245.12	0.0000	4.5800	50.0000	0.0000	(0.7962)	(0.0867)	0.0000	1	(0.8830)	01/06/2025
300685.ZK	12/17/2024	SDB3260123387	300.00	3.4695	1,043.10	1,040.85	0.0000	4.5800	50.0000	0.0000	(0.1327)	(0.0145)	0.0000	1	(0.1472)	01/06/2025
300685.ZK	12/17/2024	SDB3260123387	200.00	3.4695	695.40	693.90	0.0000	4.5800	50.0000	0.0000	(0.0885)	(0.0096)	0.0000	1	(0.0981)	01/06/2025
300685.ZK	12/17/2024	SDB3260123387	400.00	3.4695	1,390.79	1,387.81	0.0000	4.5800	50.0000	0.0000	(0.1769)	(0.0193)	0.0000	1	(0.1962)	01/06/2025
300685.ZK	12/16/2024	SDB3260123387	900.00	3.4313	3,129.29	3,088.20	0.0000	4.5800	50.0000	0.0000	(0.3981)	(0.0429)	0.0000	1	(0.4410)	01/06/2025
300685.ZK	12/16/2024	SDB3260123387	1,000.00	3.4313	3,476.99	3,431.34	0.0000	4.5800	50.0000	0.0000	(0.4424)	(0.0477)	0.0000	1	(0.4900)	01/06/2025
300685.ZK	12/16/2024	SDB3260123387	200.00	3.4313	695.40	686.27	0.0000	4.5800	50.0000	0.0000	(0.0885)	(0.0095)	0.0000	1	(0.0980)	01/06/2025
300685.ZK	12/16/2024	SDB3260123387	400.00	3.4313	1,390.79	1,372.53	0.0000	4.5800	50.0000	0.0000	(0.1769)	(0.0191)	0.0000	1	(0.1960)	01/06/2025
300685.ZK	12/16/2024	SDB3260123387	100.00	3.4313	347.70	343.13	0.0000	4.5800	50.0000	0.0000	(0.0442)	(0.0048)	0.0000	1	(0.0490)	01/06/2025
300685.ZK	12/16/2024	SDB3260123387	400.00	3.4313	1,390.79	1,372.53	0.0000	4.5800	50.0000	0.0000	(0.1769)	(0.0191)	0.0000	1	(0.1960)	01/06/2025
300685.ZK	12/16/2024	SDB3260123387	300.00	3.4313	1,043.10	1,029.40	0.0000	4.5800	50.0000	0.0000	(0.1327)	(0.0143)	0.0000	1	(0.1470)	01/06/2025
300685.ZK	12/16/2024	SDB3260123387	2,000.00	3.4313	6,953.97	6,862.67	0.0000	4.5800	50.0000	0.0000	(0.8847)	(0.0953)	0.0000	1	(0.9800)	01/06/2025
300685.ZK	12/16/2024	SDB3260123387	2,300.00	3.4313	7,997.07	7,892.07	0.0000	4.5800	50.0000	0.0000	(1.0174)	(0.1096)	0.0000	1	(1.1270)	01/06/2025
300685.ZK	12/16/2024	SDB3260123387	300.00	3.4313	1,043.10	1,029.40	0.0000	4.5800	50.0000	0.0000	(0.1327)	(0.0143)	0.0000	1	(0.1470)	01/06/2025
300685.ZK	12/16/2024	SDB3260123387	2,200.00	3.4313	7,649.37	7,548.94	0.0000	4.5800	50.0000	0.0000	(0.9732)	(0.1048)	0.0000	1	(1.0780)	01/06/2025
300685.ZK	12/16/2024	SDB3260123387	700.00	3.4313	2,433.89	2,401.93	0.0000	4.5800	50.0000	0.0000	(0.3096)	(0.0334)	0.0000	1	(0.3430)	01/06/2025
300685.ZK	12/16/2024	SDB3260123387	1,200.00	3.4313	4,172.38	4,117.60	0.0000	4.5800	50.0000	0.0000	(0.5308)	(0.0572)	0.0000	1	(0.5880)	01/06/2025
300685.ZK	12/16/2024	SDB3260123387	1,800.00	3.4313	6,258.58	6,176.40	0.0000	4.5800	50.0000	0.0000	(0.7962)	(0.0858)	0.0000	1	(0.8820)	01/06/2025
300685.ZK	12/16/2024	SDB3260123387	300.00	3.4313	1,043.10	1,029.40	0.0000	4.5800	50.0000	0.0000	(0.1327)	(0.0143)	0.0000	1	(0.1470)	01/06/2025
300685.ZK	12/16/2024	SDB3260123387	200.00	3.4313	695.40	686.27	0.0000	4.5800	50.0000	0.0000	(0.0885)	(0.0095)	0.0000	1	(0.0980)	01/06/2025
300685.ZK	12/16/2024	SDB3260123387	400.00	3.4313	1,390.79	1,372.53	0.0000	4.5800	50.0000	0.0000	(0.1769)	(0.0191)	0.0000	1	(0.1960)	01/06/2025
300685.ZK	12/13/2024	SDB3260123387	900.00	3.4499	3,129.29	3,104.88	0.0000	4.5800	50.0000	0.0000	(1.1943)	(0.1294)	0.0000	3	(1.3237)	01/06/2025
300685.ZK	12/13/2024	SDB3260123387	1,000.00	3.4499	3,476.99	3,449.87	0.0000	4.5800	50.0000	0.0000	(1.3271)	(0.1437)	0.0000	3	(1.4708)	01/06/2025
300685.ZK	12/13/2024	SDB3260123387	200.00	3.4499	695.40	689.97	0.0000	4.5800	50.0000	0.0000	(0.2654)	(0.0287)	0.0000	3	(0.2942)	01/06/2025
300685.ZK	12/13/2024	SDB3260123387	400.00	3.4499	1,390.79	1,379.95	0.0000	4.5800	50.0000	0.0000	(0.5308)	(0.0575)	0.0000	3	(0.5883)	01/06/2025
300685.ZK	12/13/2024	SDB3260123387	100.00	3.4499	347.70	344.99	0.0000	4.5800	50.0000	0.0000	(0.1327)	(0.0144)	0.0000	3	(0.1471)	01/06/2025
300685.ZK	12/13/2024	SDB3260123387	400.00	3.4499	1,390.79	1,379.95	0.0000	4.5800	50.0000	0.0000	(0.5308)	(0.0575)	0.0000	3	(0.5883)	01/06/2025
300685.ZK	12/13/2024	SDB3260123387	300.00	3.4499	1,043.10	1,034.96	0.0000	4.5800	50.0000	0.0000	(0.3981)	(0.0431)	0.0000	3	(0.4412)	01/06/2025
300685.ZK	12/13/2024	SDB3260123387	2,000.00	3.4499	6,953.97	6,899.74	0.0000	4.5800	50.0000	0.0000	(2.6541)	(0.2875)	0.0000	3	(2.9416)	01/06/2025
300685.ZK	12/13/2024	SDB3260123387	2,300.00	3.4499	7,997.07	7,934.70	0.0000	4.5800	50.0000	0.0000	(3.0522)	(0.3306)	0.0000	3	(3.3828)	01/06/2025
300685.ZK	12/13/2024	SDB3260123387	300.00	3.4499	1,043.10	1,034.96	0.0000	4.5800	50.0000	0.0000	(0.3981)	(0.0431)	0.0000	3	(0.4412)	01/06/2025
300685.ZK	12/13/2024	SDB3260123387	2,200.00	3.4499	7,649.37	7,589.72	0.0000	4.5800	50.0000	0.0000	(2.9195)	(0.3162)	0.0000	3	(3.2357)	01/06/2025
300685.ZK	12/13/2024	SDB3260123387	700.00	3.4499	2,433.89	2,414.91	0.0000	4.5800	50.0000	0.0000	(0.9289)	(0.1006)	0.0000	3	(1.0296)	01/06/2025
300685.ZK	12/13/2024	SDB3260123387	1,200.00	3.4499	4,172.38	4,139.85	0.0000	4.5800	50.0000	0.0000	(1.5925)	(0.1725)	0.0000	3	(1.7650)	01/06/2025
300685.ZK	12/13/2024	SDB3260123387	1,800.00	3.4499	6,258.58	6,209.77	0.0000	4.5800	50.0000	0.0000	(2.3887)	(0.2587)	0.0000	3	(2.6474)	01/06/2025
300685.ZK	12/13/2024	SDB3260123387	300.00	3.4499	1,043.10	1,034.96	0.0000	4.5800	50.0000	0.0000	(0.3981)	(0.0431)	0.0000	3	(0.4412)	01/06/2025
300685.ZK	12/13/2024	SDB3260123387	200.00	3.4499	695.40	689.97	0.0000	4.5800	50.0000	0.0000	(0.2654)	(0.0287)	0.0000	3	(0.2942)	01/06/2025
300685.ZK	12/13/2024	SDB3260123387	400.00	3.4499	1,390.79	1,379.95	0.0000	4.5800	50.0000	0.0000	(0.5308)	(0.0575)	0.0000	3	(0.5883)	01/06/2025
300685.ZK	12/12/2024	SDB3260123387	900.00	3.4135	3,129.29	3,072.12	0.0000	4.5800	50.0000	0.0000	(0.3981)	(0.0427)	0.0000	1	(0.4408)	01/06/2025
300685.ZK	12/12/2024	SDB3260123387	1,000.00	3.4135	3,476.99	3,413.47	0.0000	4.5800	50.0000	0.0000	(0.4424)	(0.0474)	0.0000	1	(0.4898)	01/06/2025
300685.ZK	12/12/2024	SDB3260123387	200.00	3.4135	695.40	682.69	0.0000	4.5800	50.0000	0.0000	(0.0885)	(0.0095)	0.0000	1	(0.0980)	01/06/2025
300685.ZK	12/12/2024	SDB3260123387	400.00	3.4135	1,390.79	1,365.39	0.0000	4.5800	50.0000	0.0000	(0.1769)	(0.0190)	0.0000	1	(0.1959)	01/06/2025
300685.ZK	12/12/2024	SDB3260123387	100.00	3.4135	347.70	341.35	0.0000	4.5800	50.0000	0.0000	(0.0442)	(0.0047)	0.0000	1	(0.0490)	01/06/2025
300685.ZK	12/12/2024	SDB3260123387	400.00	3.4135	1,390.79	1,365.39	0.0000	4.5800	50.0000	0.0000	(0.1769)	(0.0190)	0.0000	1	(0.1959)	01/06/2025
300685.ZK	12/12/2024	SDB3260123387	300.00	3.4135	1,043.10	1,024.04	0.0000	4.5800	50.0000	0.0000	(0.1327)	(0.0142)	0.0000	1	(0.1469)	01/06/2025
300685.ZK	12/12/2024	SDB3260123387	2,000.00	3.4135	6,953.97	6,826.94	0.0000	4.5800	50.0000	0.0000	(0.8847)	(0.0948)	0.0000	1	(0.9795)	01/06/2025
300685.ZK	12/12/2024	SDB3260123387	2,300.00	3.4135	7,997.07	7,850.98	0.0000	4.5800	50.0000	0.0000	(1.0174)	(0.1090)	0.0000	1	(1.1264)	01/06/2025
300685.ZK	12/12/2024	SDB3260123387	300.00	3.4135	1,043.10	1,024.04	0.0000	4.5800	50.0000	0.0000	(0.1327)	(0.0142)	0.0000	1	(0.1469)	01/06/2025
300685.ZK	12/12/2024	SDB3260123387	2,200.00	3.4135	7,649.37	7,509.63	0.0000	4.5800	50.0000	0.0000	(0.9732)	(0.1043)	0.0000	1	(1.0775)	01/06/2025
300685.ZK	12/12/2024	SDB3260123387	700.00	3.4135	2,433.89	2,389.43	0.0000	4.5800	50.0000	0.0000	(0.3096)	(0.0332)	0.0000	1	(0.3428)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
AMOI DIAGNOSTICS CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300685.ZK	12/12/2024	SDB3260123387	1,200.00	3.4135	4,172.38	4,096.16	0.0000	4.5800	50.0000	0.0000	(0.5308)	(0.0569)	0.0000	1	(0.5877)	01/06/2025
300685.ZK	12/12/2024	SDB3260123387	1,800.00	3.4135	6,258.58	6,144.25	0.0000	4.5800	50.0000	0.0000	(0.7962)	(0.0853)	0.0000	1	(0.8816)	01/06/2025
300685.ZK	12/12/2024	SDB3260123387	300.00	3.4135	1,043.10	1,024.04	0.0000	4.5800	50.0000	0.0000	(0.1327)	(0.0142)	0.0000	1	(0.1469)	01/06/2025
300685.ZK	12/12/2024	SDB3260123387	200.00	3.4135	695.40	682.69	0.0000	4.5800	50.0000	0.0000	(0.0885)	(0.0095)	0.0000	1	(0.0980)	01/06/2025
300685.ZK	12/12/2024	SDB3260123387	400.00	3.4135	1,390.79	1,365.39	0.0000	4.5800	50.0000	0.0000	(0.1769)	(0.0190)	0.0000	1	(0.1959)	01/06/2025
300685.ZK	12/11/2024	SDB3260123387	900.00	3.4378	3,129.29	3,094.05	0.0000	4.5800	50.0000	0.0000	(0.3981)	(0.0430)	0.0000	1	(0.4411)	01/06/2025
300685.ZK	12/11/2024	SDB3260123387	1,000.00	3.4378	3,476.99	3,437.83	0.0000	4.5800	50.0000	0.0000	(0.4424)	(0.0477)	0.0000	1	(0.4901)	01/06/2025
300685.ZK	12/11/2024	SDB3260123387	200.00	3.4378	695.40	687.57	0.0000	4.5800	50.0000	0.0000	(0.0885)	(0.0095)	0.0000	1	(0.0980)	01/06/2025
300685.ZK	12/11/2024	SDB3260123387	400.00	3.4378	1,390.79	1,375.13	0.0000	4.5800	50.0000	0.0000	(0.1769)	(0.0191)	0.0000	1	(0.1960)	01/06/2025
300685.ZK	12/11/2024	SDB3260123387	100.00	3.4378	347.70	343.78	0.0000	4.5800	50.0000	0.0000	(0.0442)	(0.0048)	0.0000	1	(0.0490)	01/06/2025
300685.ZK	12/11/2024	SDB3260123387	400.00	3.4378	1,390.79	1,375.13	0.0000	4.5800	50.0000	0.0000	(0.1769)	(0.0191)	0.0000	1	(0.1960)	01/06/2025
300685.ZK	12/11/2024	SDB3260123387	300.00	3.4378	1,043.10	1,031.35	0.0000	4.5800	50.0000	0.0000	(0.1327)	(0.0143)	0.0000	1	(0.1470)	01/06/2025
300685.ZK	12/11/2024	SDB3260123387	2,000.00	3.4378	6,953.97	6,875.66	0.0000	4.5800	50.0000	0.0000	(0.8847)	(0.0955)	0.0000	1	(0.9802)	01/06/2025
300685.ZK	12/11/2024	SDB3260123387	2,300.00	3.4378	7,997.07	7,907.01	0.0000	4.5800	50.0000	0.0000	(1.0174)	(0.1098)	0.0000	1	(1.1272)	01/06/2025
300685.ZK	12/11/2024	SDB3260123387	300.00	3.4378	1,043.10	1,031.35	0.0000	4.5800	50.0000	0.0000	(0.1327)	(0.0143)	0.0000	1	(0.1470)	01/06/2025
300685.ZK	12/11/2024	SDB3260123387	2,200.00	3.4378	7,649.37	7,563.23	0.0000	4.5800	50.0000	0.0000	(0.9732)	(0.1050)	0.0000	1	(1.0782)	01/06/2025
300685.ZK	12/11/2024	SDB3260123387	700.00	3.4378	2,433.89	2,406.48	0.0000	4.5800	50.0000	0.0000	(0.3096)	(0.0334)	0.0000	1	(0.3431)	01/06/2025
300685.ZK	12/11/2024	SDB3260123387	1,200.00	3.4378	4,172.38	4,125.30	0.0000	4.5800	50.0000	0.0000	(0.5308)	(0.0573)	0.0000	1	(0.5881)	01/06/2025
300685.ZK	12/11/2024	SDB3260123387	1,800.00	3.4378	6,258.58	6,188.10	0.0000	4.5800	50.0000	0.0000	(0.7962)	(0.0859)	0.0000	1	(0.8822)	01/06/2025
300685.ZK	12/11/2024	SDB3260123387	300.00	3.4378	1,043.10	1,031.35	0.0000	4.5800	50.0000	0.0000	(0.1327)	(0.0143)	0.0000	1	(0.1470)	01/06/2025
300685.ZK	12/11/2024	SDB3260123387	200.00	3.4378	695.40	687.57	0.0000	4.5800	50.0000	0.0000	(0.0885)	(0.0095)	0.0000	1	(0.0980)	01/06/2025
300685.ZK	12/11/2024	SDB3260123387	400.00	3.4378	1,390.79	1,375.13	0.0000	4.5800	50.0000	0.0000	(0.1769)	(0.0191)	0.0000	1	(0.1960)	01/06/2025
300685.ZK	12/10/2024	SDB3260123387	900.00	3.3564	3,129.29	3,020.78	0.0000	4.5800	50.0000	0.0000	(0.3981)	(0.0420)	0.0000	1	(0.4401)	01/06/2025
300685.ZK	12/10/2024	SDB3260123387	1,000.00	3.3564	3,476.99	3,356.42	0.0000	4.5800	50.0000	0.0000	(0.4424)	(0.0466)	0.0000	1	(0.4890)	01/06/2025
300685.ZK	12/10/2024	SDB3260123387	200.00	3.3564	695.40	671.28	0.0000	4.5800	50.0000	0.0000	(0.0885)	(0.0093)	0.0000	1	(0.0978)	01/06/2025
300685.ZK	12/10/2024	SDB3260123387	400.00	3.3564	1,390.79	1,342.57	0.0000	4.5800	50.0000	0.0000	(0.1769)	(0.0186)	0.0000	1	(0.1956)	01/06/2025
300685.ZK	12/10/2024	SDB3260123387	100.00	3.3564	347.70	335.64	0.0000	4.5800	50.0000	0.0000	(0.0442)	(0.0047)	0.0000	1	(0.0489)	01/06/2025
300685.ZK	12/10/2024	SDB3260123387	400.00	3.3564	1,390.79	1,342.57	0.0000	4.5800	50.0000	0.0000	(0.1769)	(0.0186)	0.0000	1	(0.1956)	01/06/2025
300685.ZK	12/10/2024	SDB3260123387	300.00	3.3564	1,043.10	1,006.93	0.0000	4.5800	50.0000	0.0000	(0.1327)	(0.0140)	0.0000	1	(0.1467)	01/06/2025
300685.ZK	12/10/2024	SDB3260123387	2,000.00	3.3564	6,953.97	6,712.85	0.0000	4.5800	50.0000	0.0000	(0.8847)	(0.0932)	0.0000	1	(0.9779)	01/06/2025
300685.ZK	12/10/2024	SDB3260123387	2,300.00	3.3564	7,997.07	7,719.78	0.0000	4.5800	50.0000	0.0000	(1.0174)	(0.1072)	0.0000	1	(1.1246)	01/06/2025
300685.ZK	12/10/2024	SDB3260123387	300.00	3.3564	1,043.10	1,006.93	0.0000	4.5800	50.0000	0.0000	(0.1327)	(0.0140)	0.0000	1	(0.1467)	01/06/2025
300685.ZK	12/10/2024	SDB3260123387	2,200.00	3.3564	7,649.37	7,384.13	0.0000	4.5800	50.0000	0.0000	(0.9732)	(0.1026)	0.0000	1	(1.0757)	01/06/2025
300685.ZK	12/10/2024	SDB3260123387	700.00	3.3564	2,433.89	2,349.50	0.0000	4.5800	50.0000	0.0000	(0.3096)	(0.0326)	0.0000	1	(0.3423)	01/06/2025
300685.ZK	12/10/2024	SDB3260123387	1,200.00	3.3564	4,172.38	4,027.71	0.0000	4.5800	50.0000	0.0000	(0.5308)	(0.0559)	0.0000	1	(0.5868)	01/06/2025
300685.ZK	12/10/2024	SDB3260123387	1,800.00	3.3564	6,258.58	6,041.56	0.0000	4.5800	50.0000	0.0000	(0.7962)	(0.0839)	0.0000	1	(0.8801)	01/06/2025
300685.ZK	12/10/2024	SDB3260123387	300.00	3.3564	1,043.10	1,006.93	0.0000	4.5800	50.0000	0.0000	(0.1327)	(0.0140)	0.0000	1	(0.1467)	01/06/2025
300685.ZK	12/10/2024	SDB3260123387	200.00	3.3564	695.40	671.28	0.0000	4.5800	50.0000	0.0000	(0.0885)	(0.0093)	0.0000	1	(0.0978)	01/06/2025
300685.ZK	12/10/2024	SDB3260123387	400.00	3.3564	1,390.79	1,342.57	0.0000	4.5800	50.0000	0.0000	(0.1769)	(0.0186)	0.0000	1	(0.1956)	01/06/2025
300685.ZK	12/09/2024	SDB3260123387	900.00	3.3480	3,129.29	3,013.18	0.0000	4.5800	50.0000	0.0000	(0.3981)	(0.0418)	0.0000	1	(0.4400)	01/06/2025
300685.ZK	12/09/2024	SDB3260123387	1,000.00	3.3480	3,476.99	3,347.97	0.0000	4.5800	50.0000	0.0000	(0.4424)	(0.0465)	0.0000	1	(0.4888)	01/06/2025
300685.ZK	12/09/2024	SDB3260123387	200.00	3.3480	695.40	669.60	0.0000	4.5800	50.0000	0.0000	(0.0885)	(0.0093)	0.0000	1	(0.0978)	01/06/2025
300685.ZK	12/09/2024	SDB3260123387	400.00	3.3480	1,390.79	1,339.19	0.0000	4.5800	50.0000	0.0000	(0.1769)	(0.0186)	0.0000	1	(0.1955)	01/06/2025
300685.ZK	12/09/2024	SDB3260123387	100.00	3.3480	347.70	334.80	0.0000	4.5800	50.0000	0.0000	(0.0442)	(0.0046)	0.0000	1	(0.0489)	01/06/2025
300685.ZK	12/09/2024	SDB3260123387	400.00	3.3480	1,390.79	1,339.19	0.0000	4.5800	50.0000	0.0000	(0.1769)	(0.0186)	0.0000	1	(0.1955)	01/06/2025
300685.ZK	12/09/2024	SDB3260123387	300.00	3.3480	1,043.10	1,004.39	0.0000	4.5800	50.0000	0.0000	(0.1327)	(0.0139)	0.0000	1	(0.1467)	01/06/2025
300685.ZK	12/09/2024	SDB3260123387	2,000.00	3.3480	6,953.97	6,695.95	0.0000	4.5800	50.0000	0.0000	(0.8847)	(0.0930)	0.0000	1	(0.9777)	01/06/2025
300685.ZK	12/09/2024	SDB3260123387	2,300.00	3.3480	7,997.07	7,700.34	0.0000	4.5800	50.0000	0.0000	(1.0174)	(0.1069)	0.0000	1	(1.1244)	01/06/2025
300685.ZK	12/09/2024	SDB3260123387	300.00	3.3480	1,043.10	1,004.39	0.0000	4.5800	50.0000	0.0000	(0.1327)	(0.0139)	0.0000	1	(0.1467)	01/06/2025
300685.ZK	12/09/2024	SDB3260123387	2,200.00	3.3480	7,649.37	7,365.55	0.0000	4.5800	50.0000	0.0000	(0.9732)	(0.1023)	0.0000	1	(1.0755)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
AMOI DIAGNOSTICS CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300685.ZK	12/09/2024	SDB3260123387	700.00	3.3480	2,433.89	2,343.58	0.0000	4.5800	50.0000	0.0000	(0.3096)	(0.0325)	0.0000	1	(0.3422)	01/06/2025
300685.ZK	12/09/2024	SDB3260123387	1,200.00	3.3480	4,172.38	4,017.57	0.0000	4.5800	50.0000	0.0000	(0.5308)	(0.0558)	0.0000	1	(0.5866)	01/06/2025
300685.ZK	12/09/2024	SDB3260123387	1,800.00	3.3480	6,258.58	6,026.35	0.0000	4.5800	50.0000	0.0000	(0.7962)	(0.0837)	0.0000	1	(0.8799)	01/06/2025
300685.ZK	12/09/2024	SDB3260123387	300.00	3.3480	1,043.10	1,004.39	0.0000	4.5800	50.0000	0.0000	(0.1327)	(0.0139)	0.0000	1	(0.1467)	01/06/2025
300685.ZK	12/09/2024	SDB3260123387	200.00	3.3480	695.40	669.60	0.0000	4.5800	50.0000	0.0000	(0.0885)	(0.0093)	0.0000	1	(0.0978)	01/06/2025
300685.ZK	12/09/2024	SDB3260123387	400.00	3.3480	1,390.79	1,339.19	0.0000	4.5800	50.0000	0.0000	(0.1769)	(0.0186)	0.0000	1	(0.1955)	01/06/2025
300685.ZK	12/06/2024	SDB3260123387	900.00	3.4386	3,129.29	3,094.73	0.0000	4.5800	50.0000	0.0000	(1.1943)	(0.1289)	0.0000	3	(1.3233)	01/06/2025
300685.ZK	12/06/2024	SDB3260123387	1,000.00	3.4386	3,476.99	3,438.59	0.0000	4.5800	50.0000	0.0000	(1.3271)	(0.1433)	0.0000	3	(1.4703)	01/06/2025
300685.ZK	12/06/2024	SDB3260123387	200.00	3.4386	695.40	687.72	0.0000	4.5800	50.0000	0.0000	(0.2654)	(0.0287)	0.0000	3	(0.2941)	01/06/2025
300685.ZK	12/06/2024	SDB3260123387	400.00	3.4386	1,390.79	1,375.44	0.0000	4.5800	50.0000	0.0000	(0.5308)	(0.0573)	0.0000	3	(0.5881)	01/06/2025
300685.ZK	12/06/2024	SDB3260123387	100.00	3.4386	347.70	343.86	0.0000	4.5800	50.0000	0.0000	(0.1327)	(0.0143)	0.0000	3	(0.1470)	01/06/2025
300685.ZK	12/06/2024	SDB3260123387	400.00	3.4386	1,390.79	1,375.44	0.0000	4.5800	50.0000	0.0000	(0.5308)	(0.0573)	0.0000	3	(0.5881)	01/06/2025
300685.ZK	12/06/2024	SDB3260123387	300.00	3.4386	1,043.10	1,031.58	0.0000	4.5800	50.0000	0.0000	(0.3981)	(0.0430)	0.0000	3	(0.4411)	01/06/2025
300685.ZK	12/06/2024	SDB3260123387	2,000.00	3.4386	6,953.97	6,877.18	0.0000	4.5800	50.0000	0.0000	(2.6541)	(0.2865)	0.0000	3	(2.9406)	01/06/2025
300685.ZK	12/06/2024	SDB3260123387	2,300.00	3.4386	7,997.07	7,908.76	0.0000	4.5800	50.0000	0.0000	(3.0522)	(0.3295)	0.0000	3	(3.3817)	01/06/2025
300685.ZK	12/06/2024	SDB3260123387	300.00	3.4386	1,043.10	1,031.58	0.0000	4.5800	50.0000	0.0000	(0.3981)	(0.0430)	0.0000	3	(0.4411)	01/06/2025
300685.ZK	12/06/2024	SDB3260123387	2,200.00	3.4386	7,649.37	7,564.90	0.0000	4.5800	50.0000	0.0000	(2.9195)	(0.3152)	0.0000	3	(3.2347)	01/06/2025
300685.ZK	12/06/2024	SDB3260123387	700.00	3.4386	2,433.89	2,407.01	0.0000	4.5800	50.0000	0.0000	(0.9289)	(0.1003)	0.0000	3	(1.0292)	01/06/2025
300685.ZK	12/06/2024	SDB3260123387	1,200.00	3.4386	4,172.38	4,126.31	0.0000	4.5800	50.0000	0.0000	(1.5925)	(0.1719)	0.0000	3	(1.7644)	01/06/2025
300685.ZK	12/06/2024	SDB3260123387	1,800.00	3.4386	6,258.58	6,189.47	0.0000	4.5800	50.0000	0.0000	(2.3887)	(0.2579)	0.0000	3	(2.6466)	01/06/2025
300685.ZK	12/06/2024	SDB3260123387	300.00	3.4386	1,043.10	1,031.58	0.0000	4.5800	50.0000	0.0000	(0.3981)	(0.0430)	0.0000	3	(0.4411)	01/06/2025
300685.ZK	12/06/2024	SDB3260123387	200.00	3.4386	695.40	687.72	0.0000	4.5800	50.0000	0.0000	(0.2654)	(0.0287)	0.0000	3	(0.2941)	01/06/2025
300685.ZK	12/06/2024	SDB3260123387	400.00	3.4386	1,390.79	1,375.44	0.0000	4.5800	50.0000	0.0000	(0.5308)	(0.0573)	0.0000	3	(0.5881)	01/06/2025
300685.ZK	12/05/2024	SDB3260123387	900.00	3.4680	3,129.29	3,121.23	0.0000	4.5800	50.0000	0.0000	(0.3981)	(0.0434)	0.0000	1	(0.4415)	01/06/2025
300685.ZK	12/05/2024	SDB3260123387	1,000.00	3.4680	3,476.99	3,468.03	0.0000	4.5800	50.0000	0.0000	(0.4424)	(0.0482)	0.0000	1	(0.4905)	01/06/2025
300685.ZK	12/05/2024	SDB3260123387	200.00	3.4680	695.40	693.61	0.0000	4.5800	50.0000	0.0000	(0.0885)	(0.0096)	0.0000	1	(0.0981)	01/06/2025
300685.ZK	12/05/2024	SDB3260123387	400.00	3.4680	1,390.79	1,387.21	0.0000	4.5800	50.0000	0.0000	(0.1769)	(0.0193)	0.0000	1	(0.1962)	01/06/2025
300685.ZK	12/05/2024	SDB3260123387	100.00	3.4680	347.70	346.80	0.0000	4.5800	50.0000	0.0000	(0.0442)	(0.0048)	0.0000	1	(0.0491)	01/06/2025
300685.ZK	12/05/2024	SDB3260123387	400.00	3.4680	1,390.79	1,387.21	0.0000	4.5800	50.0000	0.0000	(0.1769)	(0.0193)	0.0000	1	(0.1962)	01/06/2025
300685.ZK	12/05/2024	SDB3260123387	300.00	3.4680	1,043.10	1,040.41	0.0000	4.5800	50.0000	0.0000	(0.1327)	(0.0145)	0.0000	1	(0.1472)	01/06/2025
300685.ZK	12/05/2024	SDB3260123387	2,000.00	3.4680	6,953.97	6,936.07	0.0000	4.5800	50.0000	0.0000	(0.8847)	(0.0963)	0.0000	1	(0.9810)	01/06/2025
300685.ZK	12/05/2024	SDB3260123387	2,300.00	3.4680	7,997.07	7,976.48	0.0000	4.5800	50.0000	0.0000	(1.0174)	(0.1108)	0.0000	1	(1.1282)	01/06/2025
300685.ZK	12/05/2024	SDB3260123387	300.00	3.4680	1,043.10	1,040.41	0.0000	4.5800	50.0000	0.0000	(0.1327)	(0.0145)	0.0000	1	(0.1472)	01/06/2025
300685.ZK	12/05/2024	SDB3260123387	2,200.00	3.4680	7,649.37	7,629.67	0.0000	4.5800	50.0000	0.0000	(0.9732)	(0.1060)	0.0000	1	(1.0791)	01/06/2025
300685.ZK	12/05/2024	SDB3260123387	700.00	3.4680	2,433.89	2,427.62	0.0000	4.5800	50.0000	0.0000	(0.3096)	(0.0337)	0.0000	1	(0.3434)	01/06/2025
300685.ZK	12/05/2024	SDB3260123387	1,200.00	3.4680	4,172.38	4,161.64	0.0000	4.5800	50.0000	0.0000	(0.5308)	(0.0578)	0.0000	1	(0.5886)	01/06/2025
300685.ZK	12/05/2024	SDB3260123387	1,800.00	3.4680	6,258.58	6,242.46	0.0000	4.5800	50.0000	0.0000	(0.7962)	(0.0867)	0.0000	1	(0.8829)	01/06/2025
300685.ZK	12/05/2024	SDB3260123387	300.00	3.4680	1,043.10	1,040.41	0.0000	4.5800	50.0000	0.0000	(0.1327)	(0.0145)	0.0000	1	(0.1472)	01/06/2025
300685.ZK	12/05/2024	SDB3260123387	200.00	3.4680	695.40	693.61	0.0000	4.5800	50.0000	0.0000	(0.0885)	(0.0096)	0.0000	1	(0.0981)	01/06/2025
300685.ZK	12/05/2024	SDB3260123387	400.00	3.4680	1,390.79	1,387.21	0.0000	4.5800	50.0000	0.0000	(0.1769)	(0.0193)	0.0000	1	(0.1962)	01/06/2025
300685.ZK	12/04/2024	SDB3260123387	900.00	3.4770	3,129.29	3,129.29	0.0000	4.5800	50.0000	0.0000	(0.3981)	(0.0435)	0.0000	1	(0.4416)	01/06/2025
300685.ZK	12/04/2024	SDB3260123387	1,000.00	3.4770	3,476.99	3,476.99	0.0000	4.5800	50.0000	0.0000	(0.4424)	(0.0483)	0.0000	1	(0.4906)	01/06/2025
300685.ZK	12/04/2024	SDB3260123387	200.00	3.4770	695.40	695.40	0.0000	4.5800	50.0000	0.0000	(0.0885)	(0.0097)	0.0000	1	(0.0981)	01/06/2025
300685.ZK	12/04/2024	SDB3260123387	400.00	3.4770	1,390.79	1,390.79	0.0000	4.5800	50.0000	0.0000	(0.1769)	(0.0193)	0.0000	1	(0.1963)	01/06/2025
300685.ZK	12/04/2024	SDB3260123387	100.00	3.4770	347.70	347.70	0.0000	4.5800	50.0000	0.0000	(0.0442)	(0.0048)	0.0000	1	(0.0491)	01/06/2025
300685.ZK	12/04/2024	SDB3260123387	400.00	3.4770	1,390.79	1,390.79	0.0000	4.5800	50.0000	0.0000	(0.1769)	(0.0193)	0.0000	1	(0.1963)	01/06/2025
300685.ZK	12/04/2024	SDB3260123387	300.00	3.4770	1,043.10	1,043.10	0.0000	4.5800	50.0000	0.0000	(0.1327)	(0.0145)	0.0000	1	(0.1472)	01/06/2025
300685.ZK	12/04/2024	SDB3260123387	2,000.00	3.4770	6,953.97	6,953.97	0.0000	4.5800	50.0000	0.0000	(0.8847)	(0.0966)	0.0000	1	(0.9813)	01/06/2025
300685.ZK	12/04/2024	SDB3260123387	2,300.00	3.4770	7,997.07	7,997.07	0.0000	4.5800	50.0000	0.0000	(1.0174)	(0.1111)	0.0000	1	(1.1285)	01/06/2025
300685.ZK	12/04/2024	SDB3260123387	300.00	3.4770	1,043.10	1,043.10	0.0000	4.5800	50.0000	0.0000	(0.1327)	(0.0145)	0.0000	1	(0.1472)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
AMOY DIAGNOSTICS CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300685.ZK	12/04/2024	SDB3260123387	2,200.00	3.4770	7,649.37	7,649.37	0.0000	4.5800	50.0000	0.0000	(0.9732)	(0.1062)	0.0000	1	(1.0794)	01/06/2025
300685.ZK	12/04/2024	SDB3260123387	700.00	3.4770	2,433.89	2,433.89	0.0000	4.5800	50.0000	0.0000	(0.3096)	(0.0338)	0.0000	1	(0.3434)	01/06/2025
300685.ZK	12/04/2024	SDB3260123387	1,200.00	3.4770	4,172.38	4,172.38	0.0000	4.5800	50.0000	0.0000	(0.5308)	(0.0579)	0.0000	1	(0.5888)	01/06/2025
300685.ZK	12/04/2024	SDB3260123387	1,800.00	3.4770	6,258.58	6,258.58	0.0000	4.5800	50.0000	0.0000	(0.7962)	(0.0869)	0.0000	1	(0.8832)	01/06/2025
300685.ZK	12/04/2024	SDB3260123387	300.00	3.4770	1,043.10	1,043.10	0.0000	4.5800	50.0000	0.0000	(0.1327)	(0.0145)	0.0000	1	(0.1472)	01/06/2025
300685.ZK	12/04/2024	SDB3260123387	200.00	3.4770	695.40	695.40	0.0000	4.5800	50.0000	0.0000	(0.0885)	(0.0097)	0.0000	1	(0.0981)	01/06/2025
300685.ZK	12/04/2024	SDB3260123387	400.00	3.4770	1,390.79	1,390.79	0.0000	4.5800	50.0000	0.0000	(0.1769)	(0.0193)	0.0000	1	(0.1963)	01/06/2025
TOTAL AMOY DIAGNOSTICS CO., LTD. CMN CLASS A SERIES NORTHBOUND											(208.5500)	(22.5508)	0.0000		(231.1008)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ANHUI JIANGNAN CHEMICAL INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND																
002226.ZK	01/03/2025	SDB3260427172	1,000.00	0.7634	755.02	763.39	0.0000	4.3300	50.0000	0.0000	(0.2724)	(0.0318)	0.0000	3	(0.3042)	01/06/2025
002226.ZK	01/03/2025	SDB3260427172	2,200.00	0.7634	1,658.97	1,679.46	0.0000	4.3300	50.0000	0.0000	(0.5986)	(0.0700)	0.0000	3	(0.6686)	01/06/2025
002226.ZK	01/03/2025	SDB3260427172	900.00	0.7634	690.28	687.05	0.0000	4.3300	50.0000	0.0000	(0.2491)	(0.0286)	0.0000	3	(0.2777)	01/06/2025
002226.ZK	01/03/2025	SDB3260427172	2,700.00	0.7634	2,070.85	2,061.15	0.0000	4.3300	50.0000	0.0000	(0.7472)	(0.0859)	0.0000	3	(0.8331)	01/06/2025
002226.ZK	01/03/2025	SDB3260427172	700.00	0.7634	536.89	534.37	0.0000	4.3300	50.0000	0.0000	(0.1937)	(0.0223)	0.0000	3	(0.2160)	01/06/2025
002226.ZK	01/03/2025	SDB3260427172	31,900.00	0.7634	24,466.73	24,352.14	0.0000	4.3300	50.0000	0.0000	(8.8284)	(1.0147)	0.0000	3	(9.8431)	01/06/2025
002226.ZK	01/03/2025	SDB3260427172	3,700.00	0.7634	2,837.83	2,824.54	0.0000	4.3300	50.0000	0.0000	(1.0240)	(0.1177)	0.0000	3	(1.1417)	01/06/2025
002226.ZK	01/03/2025	SDB3260427172	13,800.00	0.7634	10,584.35	10,534.78	0.0000	4.3300	50.0000	0.0000	(3.8192)	(0.4389)	0.0000	3	(4.2581)	01/06/2025
002226.ZK	01/03/2025	SDB3260427172	7,600.00	0.7634	5,829.06	5,801.76	0.0000	4.3300	50.0000	0.0000	(2.1033)	(0.2417)	0.0000	3	(2.3451)	01/06/2025
002226.ZK	01/03/2025	SDB3260427172	300.00	0.7634	230.09	229.02	0.0000	4.3300	50.0000	0.0000	(0.0830)	(0.0095)	0.0000	3	(0.0926)	01/06/2025
002226.ZK	01/03/2025	SDB3260427172	200.00	0.7634	153.40	152.68	0.0000	4.3300	50.0000	0.0000	(0.0554)	(0.0064)	0.0000	3	(0.0617)	01/06/2025
002226.ZK	01/03/2025	SDB3260427172	100.00	0.7634	76.70	76.34	0.0000	4.3300	50.0000	0.0000	(0.0277)	(0.0032)	0.0000	3	(0.0309)	01/06/2025
002226.ZK	01/03/2025	SDB3260427172	500.00	0.7634	383.49	381.69	0.0000	4.3300	50.0000	0.0000	(0.1384)	(0.0159)	0.0000	3	(0.1543)	01/06/2025
002226.ZK	01/03/2025	SDB3260427172	1,500.00	0.7634	1,150.47	1,145.09	0.0000	4.3300	50.0000	0.0000	(0.4151)	(0.0477)	0.0000	3	(0.4628)	01/06/2025
002226.ZK	01/03/2025	SDB3260427172	500.00	0.7634	383.49	381.69	0.0000	4.3300	50.0000	0.0000	(0.1384)	(0.0159)	0.0000	3	(0.1543)	01/06/2025
002226.ZK	01/03/2025	SDB3260427172	14,600.00	0.7634	11,197.94	11,145.49	0.0000	4.3300	50.0000	0.0000	(4.0406)	(0.4644)	0.0000	3	(4.5050)	01/06/2025
002226.ZK	01/03/2025	SDB3260427172	5,900.00	0.7634	4,525.19	4,504.00	0.0000	4.3300	50.0000	0.0000	(1.6328)	(0.1877)	0.0000	3	(1.8205)	01/06/2025
002226.ZK	01/03/2025	SDB3260427172	1,900.00	0.7634	1,457.27	1,450.44	0.0000	4.3300	50.0000	0.0000	(0.5258)	(0.0604)	0.0000	3	(0.5863)	01/06/2025
002226.ZK	01/03/2025	SDB3260427172	100.00	0.7634	76.70	76.34	0.0000	4.3300	50.0000	0.0000	(0.0277)	(0.0032)	0.0000	3	(0.0309)	01/06/2025
002226.ZK	01/03/2025	SDB3260427172	1,900.00	0.7634	1,457.27	1,450.44	0.0000	4.3300	50.0000	0.0000	(0.5258)	(0.0604)	0.0000	3	(0.5863)	01/06/2025
002226.ZK	01/03/2025	SDB3260427172	26,600.00	0.7634	20,401.72	20,306.17	0.0000	4.3300	50.0000	0.0000	(7.3616)	(0.8461)	0.0000	3	(8.2077)	01/06/2025
002226.ZK	01/03/2025	SDB3260427172	500.00	0.7634	383.49	381.69	0.0000	4.3300	50.0000	0.0000	(0.1384)	(0.0159)	0.0000	3	(0.1543)	01/06/2025
002226.ZK	01/03/2025	SDB3260427172	100.00	0.7634	76.70	76.34	0.0000	4.3300	50.0000	0.0000	(0.0277)	(0.0032)	0.0000	3	(0.0309)	01/06/2025
002226.ZK	01/03/2025	SDB3260427172	1,500.00	0.7634	1,150.47	1,145.09	0.0000	4.3300	50.0000	0.0000	(0.4151)	(0.0477)	0.0000	3	(0.4628)	01/06/2025
002226.ZK	01/03/2025	SDB3260427172	3,600.00	0.7634	2,761.14	2,748.20	0.0000	4.3300	50.0000	0.0000	(0.9963)	(0.1145)	0.0000	3	(1.1108)	01/06/2025
002226.ZK	01/03/2025	SDB3260427172	700.00	0.7634	536.89	534.37	0.0000	4.3300	50.0000	0.0000	(0.1937)	(0.0223)	0.0000	3	(0.2160)	01/06/2025
002226.ZK	01/03/2025	SDB3260427172	100.00	0.7634	76.70	76.34	0.0000	4.3300	50.0000	0.0000	(0.0277)	(0.0032)	0.0000	3	(0.0309)	01/06/2025
002226.ZK	01/02/2025	SDB3260427172	1,000.00	0.7805	755.02	780.45	0.0000	4.3300	50.0000	0.0000	(0.0908)	(0.0108)	0.0000	1	(0.1017)	01/06/2025
002226.ZK	01/02/2025	SDB3260427172	2,200.00	0.7805	1,658.97	1,717.00	0.0000	4.3300	50.0000	0.0000	(0.1995)	(0.0238)	0.0000	1	(0.2234)	01/06/2025
002226.ZK	01/02/2025	SDB3260427172	900.00	0.7805	690.28	702.41	0.0000	4.3300	50.0000	0.0000	(0.0830)	(0.0098)	0.0000	1	(0.0928)	01/06/2025
002226.ZK	01/02/2025	SDB3260427172	2,700.00	0.7805	2,070.85	2,107.22	0.0000	4.3300	50.0000	0.0000	(0.2491)	(0.0293)	0.0000	1	(0.2783)	01/06/2025
002226.ZK	01/02/2025	SDB3260427172	700.00	0.7805	536.89	546.32	0.0000	4.3300	50.0000	0.0000	(0.0646)	(0.0076)	0.0000	1	(0.0722)	01/06/2025
002226.ZK	01/02/2025	SDB3260427172	31,900.00	0.7805	24,466.73	24,896.45	0.0000	4.3300	50.0000	0.0000	(2.9428)	(0.3458)	0.0000	1	(3.2886)	01/06/2025
002226.ZK	01/02/2025	SDB3260427172	3,700.00	0.7805	2,837.83	2,887.68	0.0000	4.3300	50.0000	0.0000	(0.3413)	(0.0401)	0.0000	1	(0.3814)	01/06/2025
002226.ZK	01/02/2025	SDB3260427172	13,800.00	0.7805	10,584.35	10,770.25	0.0000	4.3300	50.0000	0.0000	(1.2731)	(0.1496)	0.0000	1	(1.4226)	01/06/2025
002226.ZK	01/02/2025	SDB3260427172	7,600.00	0.7805	5,829.06	5,931.44	0.0000	4.3300	50.0000	0.0000	(0.7011)	(0.0824)	0.0000	1	(0.7835)	01/06/2025
002226.ZK	01/02/2025	SDB3260427172	300.00	0.7805	230.09	234.14	0.0000	4.3300	50.0000	0.0000	(0.0277)	(0.0033)	0.0000	1	(0.0309)	01/06/2025
002226.ZK	01/02/2025	SDB3260427172	200.00	0.7805	153.40	156.09	0.0000	4.3300	50.0000	0.0000	(0.0185)	(0.0022)	0.0000	1	(0.0206)	01/06/2025
002226.ZK	01/02/2025	SDB3260427172	100.00	0.7805	76.70	78.05	0.0000	4.3300	50.0000	0.0000	(0.0092)	(0.0011)	0.0000	1	(0.0103)	01/06/2025
002226.ZK	01/02/2025	SDB3260427172	500.00	0.7805	383.49	390.23	0.0000	4.3300	50.0000	0.0000	(0.0461)	(0.0054)	0.0000	1	(0.0515)	01/06/2025
002226.ZK	01/02/2025	SDB3260427172	1,500.00	0.7805	1,150.47	1,170.68	0.0000	4.3300	50.0000	0.0000	(0.1384)	(0.0163)	0.0000	1	(0.1546)	01/06/2025
002226.ZK	01/02/2025	SDB3260427172	500.00	0.7805	383.49	390.23	0.0000	4.3300	50.0000	0.0000	(0.0461)	(0.0054)	0.0000	1	(0.0515)	01/06/2025
002226.ZK	01/02/2025	SDB3260427172	14,600.00	0.7805	11,197.94	11,394.61	0.0000	4.3300	50.0000	0.0000	(1.3469)	(0.1583)	0.0000	1	(1.5051)	01/06/2025
002226.ZK	01/02/2025	SDB3260427172	5,900.00	0.7805	4,525.19	4,604.67	0.0000	4.3300	50.0000	0.0000	(0.5443)	(0.0640)	0.0000	1	(0.6082)	01/06/2025
002226.ZK	01/02/2025	SDB3260427172	1,900.00	0.7805	1,457.27	1,482.86	0.0000	4.3300	50.0000	0.0000	(0.1753)	(0.0206)	0.0000	1	(0.1959)	01/06/2025
002226.ZK	01/02/2025	SDB3260427172	100.00	0.7805	76.70	78.05	0.0000	4.3300	50.0000	0.0000	(0.0092)	(0.0011)	0.0000	1	(0.0103)	01/06/2025
002226.ZK	01/02/2025	SDB3260427172	1,900.00	0.7805	1,457.27	1,482.86	0.0000	4.3300	50.0000	0.0000	(0.1753)	(0.0206)	0.0000	1	(0.1959)	01/06/2025
002226.ZK	01/02/2025	SDB3260427172	26,600.00	0.7805	20,401.72	20,760.05	0.0000	4.3300	50.0000	0.0000	(2.4539)	(0.2883)	0.0000	1	(2.7422)	01/06/2025
002226.ZK	01/02/2025	SDB3260427172	500.00	0.7805	383.49	390.23	0.0000	4.3300	50.0000	0.0000	(0.0461)	(0.0054)	0.0000	1	(0.0515)	01/06/2025
002226.ZK	01/02/2025	SDB3260427172	100.00	0.7805	76.70	78.05	0.0000	4.3300	50.0000	0.0000	(0.0092)	(0.0011)	0.0000	1	(0.0103)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ANHUI JIANGNAN CHEMICAL INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002226.ZK	01/02/2025	SDB3260427172	1,500.00	0.7805	1,150.47	1,170.68	0.0000	4.3300	50.0000	0.0000	(0.1384)	(0.0163)	0.0000	1	(0.1546)	01/06/2025
002226.ZK	01/02/2025	SDB3260427172	3,600.00	0.7805	2,761.14	2,809.63	0.0000	4.3300	50.0000	0.0000	(0.3321)	(0.0390)	0.0000	1	(0.3711)	01/06/2025
002226.ZK	01/02/2025	SDB3260427172	700.00	0.7805	536.89	546.32	0.0000	4.3300	50.0000	0.0000	(0.0646)	(0.0076)	0.0000	1	(0.0722)	01/06/2025
002226.ZK	01/02/2025	SDB3260427172	100.00	0.7805	76.70	78.05	0.0000	4.3300	50.0000	0.0000	(0.0092)	(0.0011)	0.0000	1	(0.0103)	01/06/2025
002226.ZK	12/31/2024	SDB3260427172	1,000.00	0.7804	755.02	780.39	0.0000	4.3300	50.0000	0.0000	(0.1816)	(0.0217)	0.0000	2	(0.2033)	01/06/2025
002226.ZK	12/31/2024	SDB3260427172	2,200.00	0.7804	1,658.97	1,716.86	0.0000	4.3300	50.0000	0.0000	(0.3991)	(0.0477)	0.0000	2	(0.4468)	01/06/2025
002226.ZK	12/31/2024	SDB3260427172	900.00	0.7804	690.28	702.35	0.0000	4.3300	50.0000	0.0000	(0.1661)	(0.0195)	0.0000	2	(0.1856)	01/06/2025
002226.ZK	12/31/2024	SDB3260427172	2,700.00	0.7804	2,070.85	2,107.05	0.0000	4.3300	50.0000	0.0000	(0.4982)	(0.0585)	0.0000	2	(0.5567)	01/06/2025
002226.ZK	12/31/2024	SDB3260427172	700.00	0.7804	536.89	546.27	0.0000	4.3300	50.0000	0.0000	(0.1292)	(0.0152)	0.0000	2	(0.1443)	01/06/2025
002226.ZK	12/31/2024	SDB3260427172	31,900.00	0.7804	24,466.73	24,894.41	0.0000	4.3300	50.0000	0.0000	(5.8856)	(0.6915)	0.0000	2	(6.5771)	01/06/2025
002226.ZK	12/31/2024	SDB3260427172	3,700.00	0.7804	2,837.83	2,887.44	0.0000	4.3300	50.0000	0.0000	(0.6827)	(0.0802)	0.0000	2	(0.7629)	01/06/2025
002226.ZK	12/31/2024	SDB3260427172	13,800.00	0.7804	10,584.35	10,769.37	0.0000	4.3300	50.0000	0.0000	(2.5461)	(0.2991)	0.0000	2	(2.8453)	01/06/2025
002226.ZK	12/31/2024	SDB3260427172	7,600.00	0.7804	5,829.06	5,930.96	0.0000	4.3300	50.0000	0.0000	(1.4022)	(0.1647)	0.0000	2	(1.5670)	01/06/2025
002226.ZK	12/31/2024	SDB3260427172	300.00	0.7804	230.09	234.12	0.0000	4.3300	50.0000	0.0000	(0.0554)	(0.0065)	0.0000	2	(0.0619)	01/06/2025
002226.ZK	12/31/2024	SDB3260427172	200.00	0.7804	153.40	156.08	0.0000	4.3300	50.0000	0.0000	(0.0369)	(0.0043)	0.0000	2	(0.0412)	01/06/2025
002226.ZK	12/31/2024	SDB3260427172	100.00	0.7804	76.70	78.04	0.0000	4.3300	50.0000	0.0000	(0.0185)	(0.0022)	0.0000	2	(0.0206)	01/06/2025
002226.ZK	12/31/2024	SDB3260427172	500.00	0.7804	383.49	390.19	0.0000	4.3300	50.0000	0.0000	(0.0923)	(0.0108)	0.0000	2	(0.1031)	01/06/2025
002226.ZK	12/31/2024	SDB3260427172	1,500.00	0.7804	1,150.47	1,170.58	0.0000	4.3300	50.0000	0.0000	(0.2768)	(0.0325)	0.0000	2	(0.3093)	01/06/2025
002226.ZK	12/31/2024	SDB3260427172	500.00	0.7804	383.49	390.19	0.0000	4.3300	50.0000	0.0000	(0.0923)	(0.0108)	0.0000	2	(0.1031)	01/06/2025
002226.ZK	12/31/2024	SDB3260427172	14,600.00	0.7804	11,197.94	11,393.68	0.0000	4.3300	50.0000	0.0000	(2.6937)	(0.3165)	0.0000	2	(3.0102)	01/06/2025
002226.ZK	12/31/2024	SDB3260427172	5,900.00	0.7804	4,525.19	4,604.30	0.0000	4.3300	50.0000	0.0000	(1.0886)	(0.1279)	0.0000	2	(1.2165)	01/06/2025
002226.ZK	12/31/2024	SDB3260427172	1,900.00	0.7804	1,457.27	1,482.74	0.0000	4.3300	50.0000	0.0000	(0.3506)	(0.0412)	0.0000	2	(0.3917)	01/06/2025
002226.ZK	12/31/2024	SDB3260427172	100.00	0.7804	76.70	78.04	0.0000	4.3300	50.0000	0.0000	(0.0185)	(0.0022)	0.0000	2	(0.0206)	01/06/2025
002226.ZK	12/31/2024	SDB3260427172	1,900.00	0.7804	1,457.27	1,482.74	0.0000	4.3300	50.0000	0.0000	(0.3506)	(0.0412)	0.0000	2	(0.3917)	01/06/2025
002226.ZK	12/31/2024	SDB3260427172	26,600.00	0.7804	20,401.72	20,758.35	0.0000	4.3300	50.0000	0.0000	(4.9077)	(0.5766)	0.0000	2	(5.4844)	01/06/2025
002226.ZK	12/31/2024	SDB3260427172	500.00	0.7804	383.49	390.19	0.0000	4.3300	50.0000	0.0000	(0.0923)	(0.0108)	0.0000	2	(0.1031)	01/06/2025
002226.ZK	12/31/2024	SDB3260427172	100.00	0.7804	76.70	78.04	0.0000	4.3300	50.0000	0.0000	(0.0185)	(0.0022)	0.0000	2	(0.0206)	01/06/2025
002226.ZK	12/31/2024	SDB3260427172	1,500.00	0.7804	1,150.47	1,170.58	0.0000	4.3300	50.0000	0.0000	(0.2768)	(0.0325)	0.0000	2	(0.3093)	01/06/2025
002226.ZK	12/31/2024	SDB3260427172	3,600.00	0.7804	2,761.14	2,809.40	0.0000	4.3300	50.0000	0.0000	(0.6642)	(0.0780)	0.0000	2	(0.7422)	01/06/2025
002226.ZK	12/31/2024	SDB3260427172	700.00	0.7804	536.89	546.27	0.0000	4.3300	50.0000	0.0000	(0.1292)	(0.0152)	0.0000	2	(0.1443)	01/06/2025
002226.ZK	12/31/2024	SDB3260427172	100.00	0.7804	76.70	78.04	0.0000	4.3300	50.0000	0.0000	(0.0185)	(0.0022)	0.0000	2	(0.0206)	01/06/2025
002226.ZK	12/30/2024	SDB3260427172	1,000.00	0.7652	755.02	765.19	0.0000	4.3300	50.0000	0.0000	(0.0908)	(0.0106)	0.0000	1	(0.1014)	01/06/2025
002226.ZK	12/30/2024	SDB3260427172	2,200.00	0.7652	1,658.97	1,683.42	0.0000	4.3300	50.0000	0.0000	(0.1995)	(0.0234)	0.0000	1	(0.2229)	01/06/2025
002226.ZK	12/30/2024	SDB3260427172	900.00	0.7652	690.28	688.67	0.0000	4.3300	50.0000	0.0000	(0.0830)	(0.0096)	0.0000	1	(0.0926)	01/06/2025
002226.ZK	12/30/2024	SDB3260427172	2,700.00	0.7652	2,070.85	2,066.02	0.0000	4.3300	50.0000	0.0000	(0.2491)	(0.0287)	0.0000	1	(0.2778)	01/06/2025
002226.ZK	12/30/2024	SDB3260427172	700.00	0.7652	536.89	535.64	0.0000	4.3300	50.0000	0.0000	(0.0646)	(0.0074)	0.0000	1	(0.0720)	01/06/2025
002226.ZK	12/30/2024	SDB3260427172	31,900.00	0.7652	24,466.73	24,409.66	0.0000	4.3300	50.0000	0.0000	(2.9428)	(0.3390)	0.0000	1	(3.2818)	01/06/2025
002226.ZK	12/30/2024	SDB3260427172	3,700.00	0.7652	2,837.83	2,831.21	0.0000	4.3300	50.0000	0.0000	(0.3413)	(0.0393)	0.0000	1	(0.3807)	01/06/2025
002226.ZK	12/30/2024	SDB3260427172	13,800.00	0.7652	10,584.35	10,559.66	0.0000	4.3300	50.0000	0.0000	(1.2731)	(0.1467)	0.0000	1	(1.4197)	01/06/2025
002226.ZK	12/30/2024	SDB3260427172	7,600.00	0.7652	5,829.06	5,815.47	0.0000	4.3300	50.0000	0.0000	(0.7011)	(0.0808)	0.0000	1	(0.7819)	01/06/2025
002226.ZK	12/30/2024	SDB3260427172	300.00	0.7652	230.09	229.56	0.0000	4.3300	50.0000	0.0000	(0.0277)	(0.0032)	0.0000	1	(0.0309)	01/06/2025
002226.ZK	12/30/2024	SDB3260427172	200.00	0.7652	153.40	153.04	0.0000	4.3300	50.0000	0.0000	(0.0185)	(0.0021)	0.0000	1	(0.0206)	01/06/2025
002226.ZK	12/30/2024	SDB3260427172	100.00	0.7652	76.70	76.52	0.0000	4.3300	50.0000	0.0000	(0.0092)	(0.0011)	0.0000	1	(0.0103)	01/06/2025
002226.ZK	12/30/2024	SDB3260427172	500.00	0.7652	383.49	382.60	0.0000	4.3300	50.0000	0.0000	(0.0461)	(0.0053)	0.0000	1	(0.0514)	01/06/2025
002226.ZK	12/30/2024	SDB3260427172	1,500.00	0.7652	1,150.47	1,147.79	0.0000	4.3300	50.0000	0.0000	(0.1384)	(0.0159)	0.0000	1	(0.1543)	01/06/2025
002226.ZK	12/30/2024	SDB3260427172	500.00	0.7652	383.49	382.60	0.0000	4.3300	50.0000	0.0000	(0.0461)	(0.0053)	0.0000	1	(0.0514)	01/06/2025
002226.ZK	12/30/2024	SDB3260427172	14,600.00	0.7652	11,197.94	11,171.82	0.0000	4.3300	50.0000	0.0000	(1.3469)	(0.1552)	0.0000	1	(1.5020)	01/06/2025
002226.ZK	12/30/2024	SDB3260427172	5,900.00	0.7652	4,525.19	4,514.64	0.0000	4.3300	50.0000	0.0000	(0.5443)	(0.0627)	0.0000	1	(0.6070)	01/06/2025
002226.ZK	12/30/2024	SDB3260427172	1,900.00	0.7652	1,457.27	1,453.87	0.0000	4.3300	50.0000	0.0000	(0.1753)	(0.0202)	0.0000	1	(0.1955)	01/06/2025
002226.ZK	12/30/2024	SDB3260427172	100.00	0.7652	76.70	76.52	0.0000	4.3300	50.0000	0.0000	(0.0092)	(0.0011)	0.0000	1	(0.0103)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ANHUI JIANGNAN CHEMICAL INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002226.ZK	12/30/2024	SDB3260427172	1,900.00	0.7652	1,457.27	1,453.87	0.0000	4.3300	50.0000	0.0000	(0.1753)	(0.0202)	0.0000	1	(0.1955)	01/06/2025
002226.ZK	12/30/2024	SDB3260427172	26,600.00	0.7652	20,401.72	20,354.13	0.0000	4.3300	50.0000	0.0000	(2.4539)	(0.2827)	0.0000	1	(2.7366)	01/06/2025
002226.ZK	12/30/2024	SDB3260427172	500.00	0.7652	383.49	382.60	0.0000	4.3300	50.0000	0.0000	(0.0461)	(0.0053)	0.0000	1	(0.0514)	01/06/2025
002226.ZK	12/30/2024	SDB3260427172	100.00	0.7652	76.70	76.52	0.0000	4.3300	50.0000	0.0000	(0.0092)	(0.0011)	0.0000	1	(0.0103)	01/06/2025
002226.ZK	12/30/2024	SDB3260427172	1,500.00	0.7652	1,150.47	1,147.79	0.0000	4.3300	50.0000	0.0000	(0.1384)	(0.0159)	0.0000	1	(0.1543)	01/06/2025
002226.ZK	12/30/2024	SDB3260427172	3,600.00	0.7652	2,761.14	2,754.69	0.0000	4.3300	50.0000	0.0000	(0.3321)	(0.0383)	0.0000	1	(0.3704)	01/06/2025
002226.ZK	12/30/2024	SDB3260427172	700.00	0.7652	536.89	535.64	0.0000	4.3300	50.0000	0.0000	(0.0646)	(0.0074)	0.0000	1	(0.0720)	01/06/2025
002226.ZK	12/30/2024	SDB3260427172	100.00	0.7652	76.70	76.52	0.0000	4.3300	50.0000	0.0000	(0.0092)	(0.0011)	0.0000	1	(0.0103)	01/06/2025
002226.ZK	12/27/2024	SDB3260427172	1,000.00	0.7362	755.02	736.18	0.0000	4.3300	50.0000	0.0000	(0.2724)	(0.0307)	0.0000	3	(0.3031)	01/06/2025
002226.ZK	12/27/2024	SDB3260427172	2,200.00	0.7362	1,658.97	1,619.60	0.0000	4.3300	50.0000	0.0000	(0.5986)	(0.0675)	0.0000	3	(0.6661)	01/06/2025
002226.ZK	12/27/2024	SDB3260427172	900.00	0.7362	690.28	662.56	0.0000	4.3300	50.0000	0.0000	(0.2491)	(0.0276)	0.0000	3	(0.2767)	01/06/2025
002226.ZK	12/27/2024	SDB3260427172	2,700.00	0.7362	2,070.85	1,987.69	0.0000	4.3300	50.0000	0.0000	(0.7472)	(0.0828)	0.0000	3	(0.8301)	01/06/2025
002226.ZK	12/27/2024	SDB3260427172	700.00	0.7362	536.89	515.33	0.0000	4.3300	50.0000	0.0000	(0.1937)	(0.0215)	0.0000	3	(0.2152)	01/06/2025
002226.ZK	12/27/2024	SDB3260427172	31,900.00	0.7362	24,466.73	23,484.14	0.0000	4.3300	50.0000	0.0000	(8.8284)	(0.9785)	0.0000	3	(9.8069)	01/06/2025
002226.ZK	12/27/2024	SDB3260427172	3,700.00	0.7362	2,837.83	2,723.87	0.0000	4.3300	50.0000	0.0000	(1.0240)	(0.1135)	0.0000	3	(1.1375)	01/06/2025
002226.ZK	12/27/2024	SDB3260427172	13,800.00	0.7362	10,584.35	10,159.28	0.0000	4.3300	50.0000	0.0000	(3.8192)	(0.4233)	0.0000	3	(4.2425)	01/06/2025
002226.ZK	12/27/2024	SDB3260427172	7,600.00	0.7362	5,829.06	5,594.97	0.0000	4.3300	50.0000	0.0000	(2.1033)	(0.2331)	0.0000	3	(2.3364)	01/06/2025
002226.ZK	12/27/2024	SDB3260427172	300.00	0.7362	230.09	220.85	0.0000	4.3300	50.0000	0.0000	(0.0830)	(0.0092)	0.0000	3	(0.0922)	01/06/2025
002226.ZK	12/27/2024	SDB3260427172	200.00	0.7362	153.40	147.24	0.0000	4.3300	50.0000	0.0000	(0.0554)	(0.0061)	0.0000	3	(0.0615)	01/06/2025
002226.ZK	12/27/2024	SDB3260427172	100.00	0.7362	76.70	73.62	0.0000	4.3300	50.0000	0.0000	(0.0277)	(0.0031)	0.0000	3	(0.0307)	01/06/2025
002226.ZK	12/27/2024	SDB3260427172	500.00	0.7362	383.49	368.09	0.0000	4.3300	50.0000	0.0000	(0.1384)	(0.0153)	0.0000	3	(0.1537)	01/06/2025
002226.ZK	12/27/2024	SDB3260427172	1,500.00	0.7362	1,150.47	1,104.27	0.0000	4.3300	50.0000	0.0000	(0.4151)	(0.0460)	0.0000	3	(0.4611)	01/06/2025
002226.ZK	12/27/2024	SDB3260427172	500.00	0.7362	383.49	368.09	0.0000	4.3300	50.0000	0.0000	(0.1384)	(0.0153)	0.0000	3	(0.1537)	01/06/2025
002226.ZK	12/27/2024	SDB3260427172	14,600.00	0.7362	11,197.94	10,748.23	0.0000	4.3300	50.0000	0.0000	(4.0406)	(0.4478)	0.0000	3	(4.4884)	01/06/2025
002226.ZK	12/27/2024	SDB3260427172	5,900.00	0.7362	4,525.19	4,343.46	0.0000	4.3300	50.0000	0.0000	(1.6328)	(0.1810)	0.0000	3	(1.8138)	01/06/2025
002226.ZK	12/27/2024	SDB3260427172	1,900.00	0.7362	1,457.27	1,398.74	0.0000	4.3300	50.0000	0.0000	(0.5258)	(0.0583)	0.0000	3	(0.5841)	01/06/2025
002226.ZK	12/27/2024	SDB3260427172	100.00	0.7362	76.70	73.62	0.0000	4.3300	50.0000	0.0000	(0.0277)	(0.0031)	0.0000	3	(0.0307)	01/06/2025
002226.ZK	12/27/2024	SDB3260427172	1,900.00	0.7362	1,457.27	1,398.74	0.0000	4.3300	50.0000	0.0000	(0.5258)	(0.0583)	0.0000	3	(0.5841)	01/06/2025
002226.ZK	12/27/2024	SDB3260427172	26,600.00	0.7362	20,401.72	19,582.39	0.0000	4.3300	50.0000	0.0000	(7.3616)	(0.8159)	0.0000	3	(8.1776)	01/06/2025
002226.ZK	12/27/2024	SDB3260427172	500.00	0.7362	383.49	368.09	0.0000	4.3300	50.0000	0.0000	(0.1384)	(0.0153)	0.0000	3	(0.1537)	01/06/2025
002226.ZK	12/27/2024	SDB3260427172	100.00	0.7362	76.70	73.62	0.0000	4.3300	50.0000	0.0000	(0.0277)	(0.0031)	0.0000	3	(0.0307)	01/06/2025
002226.ZK	12/27/2024	SDB3260427172	1,500.00	0.7362	1,150.47	1,104.27	0.0000	4.3300	50.0000	0.0000	(0.4151)	(0.0460)	0.0000	3	(0.4611)	01/06/2025
002226.ZK	12/27/2024	SDB3260427172	3,600.00	0.7362	2,761.14	2,650.25	0.0000	4.3300	50.0000	0.0000	(0.9963)	(0.1104)	0.0000	3	(1.1067)	01/06/2025
002226.ZK	12/27/2024	SDB3260427172	700.00	0.7362	536.89	515.33	0.0000	4.3300	50.0000	0.0000	(0.1937)	(0.0215)	0.0000	3	(0.2152)	01/06/2025
002226.ZK	12/27/2024	SDB3260427172	100.00	0.7362	76.70	73.62	0.0000	4.3300	50.0000	0.0000	(0.0277)	(0.0031)	0.0000	3	(0.0307)	01/06/2025
002226.ZK	12/26/2024	SDB3260427172	1,000.00	0.7465	755.02	746.51	0.0000	4.3300	50.0000	0.0000	(0.0908)	(0.0104)	0.0000	1	(0.1012)	01/06/2025
002226.ZK	12/26/2024	SDB3260427172	2,200.00	0.7465	1,658.97	1,642.33	0.0000	4.3300	50.0000	0.0000	(0.1995)	(0.0228)	0.0000	1	(0.2223)	01/06/2025
002226.ZK	12/26/2024	SDB3260427172	900.00	0.7465	690.28	671.86	0.0000	4.3300	50.0000	0.0000	(0.0830)	(0.0093)	0.0000	1	(0.0924)	01/06/2025
002226.ZK	12/26/2024	SDB3260427172	2,700.00	0.7465	2,070.85	2,015.59	0.0000	4.3300	50.0000	0.0000	(0.2491)	(0.0280)	0.0000	1	(0.2771)	01/06/2025
002226.ZK	12/26/2024	SDB3260427172	700.00	0.7465	536.89	522.56	0.0000	4.3300	50.0000	0.0000	(0.0646)	(0.0073)	0.0000	1	(0.0718)	01/06/2025
002226.ZK	12/26/2024	SDB3260427172	31,900.00	0.7465	24,466.73	23,813.80	0.0000	4.3300	50.0000	0.0000	(2.9428)	(0.3307)	0.0000	1	(3.2736)	01/06/2025
002226.ZK	12/26/2024	SDB3260427172	3,700.00	0.7465	2,837.83	2,762.10	0.0000	4.3300	50.0000	0.0000	(0.3413)	(0.0384)	0.0000	1	(0.3797)	01/06/2025
002226.ZK	12/26/2024	SDB3260427172	13,800.00	0.7465	10,584.35	10,301.89	0.0000	4.3300	50.0000	0.0000	(1.2731)	(0.1431)	0.0000	1	(1.4161)	01/06/2025
002226.ZK	12/26/2024	SDB3260427172	7,600.00	0.7465	5,829.06	5,673.51	0.0000	4.3300	50.0000	0.0000	(0.7011)	(0.0788)	0.0000	1	(0.7799)	01/06/2025
002226.ZK	12/26/2024	SDB3260427172	300.00	0.7465	230.09	223.95	0.0000	4.3300	50.0000	0.0000	(0.0277)	(0.0031)	0.0000	1	(0.0308)	01/06/2025
002226.ZK	12/26/2024	SDB3260427172	200.00	0.7465	153.40	149.30	0.0000	4.3300	50.0000	0.0000	(0.0185)	(0.0021)	0.0000	1	(0.0205)	01/06/2025
002226.ZK	12/26/2024	SDB3260427172	100.00	0.7465	76.70	74.65	0.0000	4.3300	50.0000	0.0000	(0.0092)	(0.0010)	0.0000	1	(0.0103)	01/06/2025
002226.ZK	12/26/2024	SDB3260427172	500.00	0.7465	383.49	373.26	0.0000	4.3300	50.0000	0.0000	(0.0461)	(0.0052)	0.0000	1	(0.0513)	01/06/2025
002226.ZK	12/26/2024	SDB3260427172	1,500.00	0.7465	1,150.47	1,119.77	0.0000	4.3300	50.0000	0.0000	(0.1384)	(0.0156)	0.0000	1	(0.1539)	01/06/2025
002226.ZK	12/26/2024	SDB3260427172	500.00	0.7465	383.49	373.26	0.0000	4.3300	50.0000	0.0000	(0.0461)	(0.0052)	0.0000	1	(0.0513)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ANHUI JIANGNAN CHEMICAL INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002226.ZK	12/26/2024	SDB3260427172	14,600.00	0.7465	11,197.94	10,899.10	0.0000	4.3300	50.0000	0.0000	(1.3469)	(0.1514)	0.0000	1	(1.4982)	01/06/2025
002226.ZK	12/26/2024	SDB3260427172	5,900.00	0.7465	4,525.19	4,404.43	0.0000	4.3300	50.0000	0.0000	(0.5443)	(0.0612)	0.0000	1	(0.6055)	01/06/2025
002226.ZK	12/26/2024	SDB3260427172	1,900.00	0.7465	1,457.27	1,418.38	0.0000	4.3300	50.0000	0.0000	(0.1753)	(0.0197)	0.0000	1	(0.1950)	01/06/2025
002226.ZK	12/26/2024	SDB3260427172	100.00	0.7465	76.70	74.65	0.0000	4.3300	50.0000	0.0000	(0.0092)	(0.0010)	0.0000	1	(0.0103)	01/06/2025
002226.ZK	12/26/2024	SDB3260427172	1,900.00	0.7465	1,457.27	1,418.38	0.0000	4.3300	50.0000	0.0000	(0.1753)	(0.0197)	0.0000	1	(0.1950)	01/06/2025
002226.ZK	12/26/2024	SDB3260427172	26,600.00	0.7465	20,401.72	19,857.27	0.0000	4.3300	50.0000	0.0000	(2.4539)	(0.2758)	0.0000	1	(2.7297)	01/06/2025
002226.ZK	12/26/2024	SDB3260427172	500.00	0.7465	383.49	373.26	0.0000	4.3300	50.0000	0.0000	(0.0461)	(0.0052)	0.0000	1	(0.0513)	01/06/2025
002226.ZK	12/26/2024	SDB3260427172	100.00	0.7465	76.70	74.65	0.0000	4.3300	50.0000	0.0000	(0.0092)	(0.0010)	0.0000	1	(0.0103)	01/06/2025
002226.ZK	12/26/2024	SDB3260427172	1,500.00	0.7465	1,150.47	1,119.77	0.0000	4.3300	50.0000	0.0000	(0.1384)	(0.0156)	0.0000	1	(0.1539)	01/06/2025
002226.ZK	12/26/2024	SDB3260427172	3,800.00	0.7465	2,761.14	2,687.45	0.0000	4.3300	50.0000	0.0000	(0.3321)	(0.0373)	0.0000	1	(0.3694)	01/06/2025
002226.ZK	12/26/2024	SDB3260427172	700.00	0.7465	536.89	522.56	0.0000	4.3300	50.0000	0.0000	(0.0646)	(0.0073)	0.0000	1	(0.0718)	01/06/2025
002226.ZK	12/26/2024	SDB3260427172	100.00	0.7465	76.70	74.65	0.0000	4.3300	50.0000	0.0000	(0.0092)	(0.0010)	0.0000	1	(0.0103)	01/06/2025
002226.ZK	12/24/2024	SDB3260427172	1,000.00	0.7465	755.02	746.51	0.0000	4.3300	50.0000	0.0000	(0.1816)	(0.0207)	0.0000	2	(0.2024)	01/06/2025
002226.ZK	12/24/2024	SDB3260427172	2,200.00	0.7465	1,658.97	1,642.33	0.0000	4.3300	50.0000	0.0000	(0.3991)	(0.0456)	0.0000	2	(0.4447)	01/06/2025
002226.ZK	12/24/2024	SDB3260427172	900.00	0.7465	690.28	671.86	0.0000	4.3300	50.0000	0.0000	(0.1661)	(0.0187)	0.0000	2	(0.1847)	01/06/2025
002226.ZK	12/24/2024	SDB3260427172	2,700.00	0.7465	2,070.85	2,015.59	0.0000	4.3300	50.0000	0.0000	(0.4982)	(0.0560)	0.0000	2	(0.5541)	01/06/2025
002226.ZK	12/24/2024	SDB3260427172	700.00	0.7465	536.89	522.56	0.0000	4.3300	50.0000	0.0000	(0.1292)	(0.0145)	0.0000	2	(0.1437)	01/06/2025
002226.ZK	12/24/2024	SDB3260427172	31,900.00	0.7465	24,466.73	23,813.80	0.0000	4.3300	50.0000	0.0000	(5.8856)	(0.6615)	0.0000	2	(6.5471)	01/06/2025
002226.ZK	12/24/2024	SDB3260427172	3,700.00	0.7465	2,837.83	2,762.10	0.0000	4.3300	50.0000	0.0000	(0.6827)	(0.0767)	0.0000	2	(0.7594)	01/06/2025
002226.ZK	12/24/2024	SDB3260427172	13,800.00	0.7465	10,584.35	10,301.89	0.0000	4.3300	50.0000	0.0000	(2.5461)	(0.2862)	0.0000	2	(2.8323)	01/06/2025
002226.ZK	12/24/2024	SDB3260427172	7,600.00	0.7465	5,829.06	5,673.51	0.0000	4.3300	50.0000	0.0000	(1.4022)	(0.1576)	0.0000	2	(1.5598)	01/06/2025
002226.ZK	12/24/2024	SDB3260427172	300.00	0.7465	230.09	223.95	0.0000	4.3300	50.0000	0.0000	(0.0554)	(0.0062)	0.0000	2	(0.0616)	01/06/2025
002226.ZK	12/24/2024	SDB3260427172	200.00	0.7465	153.40	149.30	0.0000	4.3300	50.0000	0.0000	(0.0369)	(0.0041)	0.0000	2	(0.0410)	01/06/2025
002226.ZK	12/24/2024	SDB3260427172	100.00	0.7465	76.70	74.65	0.0000	4.3300	50.0000	0.0000	(0.0185)	(0.0021)	0.0000	2	(0.0205)	01/06/2025
002226.ZK	12/24/2024	SDB3260427172	500.00	0.7465	383.49	373.26	0.0000	4.3300	50.0000	0.0000	(0.0923)	(0.0104)	0.0000	2	(0.1026)	01/06/2025
002226.ZK	12/24/2024	SDB3260427172	1,500.00	0.7465	1,150.47	1,119.77	0.0000	4.3300	50.0000	0.0000	(0.2768)	(0.0311)	0.0000	2	(0.3079)	01/06/2025
002226.ZK	12/24/2024	SDB3260427172	500.00	0.7465	383.49	373.26	0.0000	4.3300	50.0000	0.0000	(0.0923)	(0.0104)	0.0000	2	(0.1026)	01/06/2025
002226.ZK	12/24/2024	SDB3260427172	14,600.00	0.7465	11,197.94	10,899.10	0.0000	4.3300	50.0000	0.0000	(2.6937)	(0.3028)	0.0000	2	(2.9965)	01/06/2025
002226.ZK	12/24/2024	SDB3260427172	5,900.00	0.7465	4,525.19	4,404.43	0.0000	4.3300	50.0000	0.0000	(1.0886)	(0.1223)	0.0000	2	(1.2109)	01/06/2025
002226.ZK	12/24/2024	SDB3260427172	1,900.00	0.7465	1,457.27	1,418.38	0.0000	4.3300	50.0000	0.0000	(0.3506)	(0.0394)	0.0000	2	(0.3900)	01/06/2025
002226.ZK	12/24/2024	SDB3260427172	100.00	0.7465	76.70	74.65	0.0000	4.3300	50.0000	0.0000	(0.0185)	(0.0021)	0.0000	2	(0.0205)	01/06/2025
002226.ZK	12/24/2024	SDB3260427172	1,900.00	0.7465	1,457.27	1,418.38	0.0000	4.3300	50.0000	0.0000	(0.3506)	(0.0394)	0.0000	2	(0.3900)	01/06/2025
002226.ZK	12/24/2024	SDB3260427172	26,600.00	0.7465	20,401.72	19,857.27	0.0000	4.3300	50.0000	0.0000	(4.9077)	(0.5516)	0.0000	2	(5.4593)	01/06/2025
002226.ZK	12/24/2024	SDB3260427172	500.00	0.7465	383.49	373.26	0.0000	4.3300	50.0000	0.0000	(0.0923)	(0.0104)	0.0000	2	(0.1026)	01/06/2025
002226.ZK	12/24/2024	SDB3260427172	100.00	0.7465	76.70	74.65	0.0000	4.3300	50.0000	0.0000	(0.0185)	(0.0021)	0.0000	2	(0.0205)	01/06/2025
002226.ZK	12/24/2024	SDB3260427172	1,500.00	0.7465	1,150.47	1,119.77	0.0000	4.3300	50.0000	0.0000	(0.2768)	(0.0311)	0.0000	2	(0.3079)	01/06/2025
002226.ZK	12/24/2024	SDB3260427172	3,600.00	0.7465	2,761.14	2,687.45	0.0000	4.3300	50.0000	0.0000	(0.6642)	(0.0747)	0.0000	2	(0.7389)	01/06/2025
002226.ZK	12/24/2024	SDB3260427172	700.00	0.7465	536.89	522.56	0.0000	4.3300	50.0000	0.0000	(0.1292)	(0.0145)	0.0000	2	(0.1437)	01/06/2025
002226.ZK	12/24/2024	SDB3260427172	100.00	0.7465	76.70	74.65	0.0000	4.3300	50.0000	0.0000	(0.0185)	(0.0021)	0.0000	2	(0.0205)	01/06/2025
002226.ZK	12/23/2024	SDB3260427172	1,000.00	0.7462	755.02	746.19	0.0000	4.3300	50.0000	0.0000	(0.0908)	(0.0104)	0.0000	1	(0.1012)	01/06/2025
002226.ZK	12/23/2024	SDB3260427172	2,200.00	0.7462	1,658.97	1,641.61	0.0000	4.3300	50.0000	0.0000	(0.1995)	(0.0228)	0.0000	1	(0.2223)	01/06/2025
002226.ZK	12/23/2024	SDB3260427172	900.00	0.7462	690.28	671.57	0.0000	4.3300	50.0000	0.0000	(0.0830)	(0.0093)	0.0000	1	(0.0924)	01/06/2025
002226.ZK	12/23/2024	SDB3260427172	2,700.00	0.7462	2,070.85	2,014.70	0.0000	4.3300	50.0000	0.0000	(0.2491)	(0.0280)	0.0000	1	(0.2771)	01/06/2025
002226.ZK	12/23/2024	SDB3260427172	700.00	0.7462	536.89	522.33	0.0000	4.3300	50.0000	0.0000	(0.0646)	(0.0073)	0.0000	1	(0.0718)	01/06/2025
002226.ZK	12/23/2024	SDB3260427172	31,900.00	0.7462	24,466.73	23,803.37	0.0000	4.3300	50.0000	0.0000	(2.9428)	(0.3306)	0.0000	1	(3.2734)	01/06/2025
002226.ZK	12/23/2024	SDB3260427172	3,700.00	0.7462	2,837.83	2,760.89	0.0000	4.3300	50.0000	0.0000	(0.3413)	(0.0383)	0.0000	1	(0.3797)	01/06/2025
002226.ZK	12/23/2024	SDB3260427172	13,800.00	0.7462	10,584.35	10,297.38	0.0000	4.3300	50.0000	0.0000	(1.2731)	(0.1430)	0.0000	1	(1.4161)	01/06/2025
002226.ZK	12/23/2024	SDB3260427172	7,600.00	0.7462	5,829.06	5,671.02	0.0000	4.3300	50.0000	0.0000	(0.7011)	(0.0788)	0.0000	1	(0.7799)	01/06/2025
002226.ZK	12/23/2024	SDB3260427172	300.00	0.7462	230.09	223.86	0.0000	4.3300	50.0000	0.0000	(0.0277)	(0.0031)	0.0000	1	(0.0308)	01/06/2025
002226.ZK	12/23/2024	SDB3260427172	200.00	0.7462	153.40	149.24	0.0000	4.3300	50.0000	0.0000	(0.0185)	(0.0021)	0.0000	1	(0.0205)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ANHUI JIANGNAN CHEMICAL INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002226.ZK	12/23/2024	SDB3260427172	100.00	0.7462	76.70	74.62	0.0000	4.3300	50.0000	0.0000	(0.0092)	(0.0010)	0.0000	1	(0.0103)	01/06/2025
002226.ZK	12/23/2024	SDB3260427172	500.00	0.7462	383.49	373.09	0.0000	4.3300	50.0000	0.0000	(0.0461)	(0.0052)	0.0000	1	(0.0513)	01/06/2025
002226.ZK	12/23/2024	SDB3260427172	1,500.00	0.7462	1,150.47	1,119.28	0.0000	4.3300	50.0000	0.0000	(0.1384)	(0.0155)	0.0000	1	(0.1539)	01/06/2025
002226.ZK	12/23/2024	SDB3260427172	500.00	0.7462	383.49	373.09	0.0000	4.3300	50.0000	0.0000	(0.0461)	(0.0052)	0.0000	1	(0.0513)	01/06/2025
002226.ZK	12/23/2024	SDB3260427172	14,600.00	0.7462	11,197.94	10,894.33	0.0000	4.3300	50.0000	0.0000	(1.3469)	(0.1513)	0.0000	1	(1.4982)	01/06/2025
002226.ZK	12/23/2024	SDB3260427172	5,900.00	0.7462	4,525.19	4,402.50	0.0000	4.3300	50.0000	0.0000	(0.5443)	(0.0611)	0.0000	1	(0.6054)	01/06/2025
002226.ZK	12/23/2024	SDB3260427172	1,900.00	0.7462	1,457.27	1,417.76	0.0000	4.3300	50.0000	0.0000	(0.1753)	(0.0197)	0.0000	1	(0.1950)	01/06/2025
002226.ZK	12/23/2024	SDB3260427172	100.00	0.7462	76.70	74.62	0.0000	4.3300	50.0000	0.0000	(0.0092)	(0.0010)	0.0000	1	(0.0103)	01/06/2025
002226.ZK	12/23/2024	SDB3260427172	1,900.00	0.7462	1,457.27	1,417.76	0.0000	4.3300	50.0000	0.0000	(0.1753)	(0.0197)	0.0000	1	(0.1950)	01/06/2025
002226.ZK	12/23/2024	SDB3260427172	26,800.00	0.7462	20,401.72	19,848.57	0.0000	4.3300	50.0000	0.0000	(2.4539)	(0.2757)	0.0000	1	(2.7295)	01/06/2025
002226.ZK	12/23/2024	SDB3260427172	500.00	0.7462	383.49	373.09	0.0000	4.3300	50.0000	0.0000	(0.0461)	(0.0052)	0.0000	1	(0.0513)	01/06/2025
002226.ZK	12/23/2024	SDB3260427172	100.00	0.7462	76.70	74.62	0.0000	4.3300	50.0000	0.0000	(0.0092)	(0.0010)	0.0000	1	(0.0103)	01/06/2025
002226.ZK	12/23/2024	SDB3260427172	1,500.00	0.7462	1,150.47	1,119.28	0.0000	4.3300	50.0000	0.0000	(0.1384)	(0.0155)	0.0000	1	(0.1539)	01/06/2025
002226.ZK	12/23/2024	SDB3260427172	3,600.00	0.7462	2,761.14	2,686.27	0.0000	4.3300	50.0000	0.0000	(0.3321)	(0.0373)	0.0000	1	(0.3694)	01/06/2025
002226.ZK	12/23/2024	SDB3260427172	700.00	0.7462	536.89	522.33	0.0000	4.3300	50.0000	0.0000	(0.0646)	(0.0073)	0.0000	1	(0.0718)	01/06/2025
002226.ZK	12/23/2024	SDB3260427172	100.00	0.7462	76.70	74.62	0.0000	4.3300	50.0000	0.0000	(0.0092)	(0.0010)	0.0000	1	(0.0103)	01/06/2025
002226.ZK	12/20/2024	SDB3260427172	1,000.00	0.7433	755.02	743.30	0.0000	4.3300	50.0000	0.0000	(0.2724)	(0.0310)	0.0000	3	(0.3034)	01/06/2025
002226.ZK	12/20/2024	SDB3260427172	2,200.00	0.7433	1,658.97	1,635.25	0.0000	4.3300	50.0000	0.0000	(0.5986)	(0.0681)	0.0000	3	(0.6667)	01/06/2025
002226.ZK	12/20/2024	SDB3260427172	900.00	0.7433	690.28	668.97	0.0000	4.3300	50.0000	0.0000	(0.2491)	(0.0279)	0.0000	3	(0.2770)	01/06/2025
002226.ZK	12/20/2024	SDB3260427172	2,700.00	0.7433	2,070.85	2,006.90	0.0000	4.3300	50.0000	0.0000	(0.7472)	(0.0836)	0.0000	3	(0.8309)	01/06/2025
002226.ZK	12/20/2024	SDB3260427172	700.00	0.7433	536.89	520.31	0.0000	4.3300	50.0000	0.0000	(0.1937)	(0.0217)	0.0000	3	(0.2154)	01/06/2025
002226.ZK	12/20/2024	SDB3260427172	31,900.00	0.7433	24,466.73	23,711.14	0.0000	4.3300	50.0000	0.0000	(8.8284)	(0.9880)	0.0000	3	(9.8164)	01/06/2025
002226.ZK	12/20/2024	SDB3260427172	3,700.00	0.7433	2,837.83	2,750.20	0.0000	4.3300	50.0000	0.0000	(1.0240)	(0.1146)	0.0000	3	(1.1386)	01/06/2025
002226.ZK	12/20/2024	SDB3260427172	13,800.00	0.7433	10,584.35	10,257.48	0.0000	4.3300	50.0000	0.0000	(3.8192)	(0.4274)	0.0000	3	(4.2466)	01/06/2025
002226.ZK	12/20/2024	SDB3260427172	7,600.00	0.7433	5,829.06	5,649.05	0.0000	4.3300	50.0000	0.0000	(2.1033)	(0.2354)	0.0000	3	(2.3387)	01/06/2025
002226.ZK	12/20/2024	SDB3260427172	300.00	0.7433	230.09	222.99	0.0000	4.3300	50.0000	0.0000	(0.0830)	(0.0093)	0.0000	3	(0.0923)	01/06/2025
002226.ZK	12/20/2024	SDB3260427172	200.00	0.7433	153.40	148.66	0.0000	4.3300	50.0000	0.0000	(0.0554)	(0.0062)	0.0000	3	(0.0615)	01/06/2025
002226.ZK	12/20/2024	SDB3260427172	100.00	0.7433	76.70	74.33	0.0000	4.3300	50.0000	0.0000	(0.0277)	(0.0031)	0.0000	3	(0.0308)	01/06/2025
002226.ZK	12/20/2024	SDB3260427172	500.00	0.7433	383.49	371.65	0.0000	4.3300	50.0000	0.0000	(0.1384)	(0.0155)	0.0000	3	(0.1539)	01/06/2025
002226.ZK	12/20/2024	SDB3260427172	1,500.00	0.7433	1,150.47	1,114.94	0.0000	4.3300	50.0000	0.0000	(0.4151)	(0.0465)	0.0000	3	(0.4616)	01/06/2025
002226.ZK	12/20/2024	SDB3260427172	500.00	0.7433	383.49	371.65	0.0000	4.3300	50.0000	0.0000	(0.1384)	(0.0155)	0.0000	3	(0.1539)	01/06/2025
002226.ZK	12/20/2024	SDB3260427172	14,600.00	0.7433	11,197.94	10,852.12	0.0000	4.3300	50.0000	0.0000	(4.0406)	(0.4522)	0.0000	3	(4.4928)	01/06/2025
002226.ZK	12/20/2024	SDB3260427172	5,900.00	0.7433	4,525.19	4,385.45	0.0000	4.3300	50.0000	0.0000	(1.6328)	(0.1827)	0.0000	3	(1.8156)	01/06/2025
002226.ZK	12/20/2024	SDB3260427172	1,900.00	0.7433	1,457.27	1,412.26	0.0000	4.3300	50.0000	0.0000	(0.5258)	(0.0588)	0.0000	3	(0.5847)	01/06/2025
002226.ZK	12/20/2024	SDB3260427172	100.00	0.7433	76.70	74.33	0.0000	4.3300	50.0000	0.0000	(0.0277)	(0.0031)	0.0000	3	(0.0308)	01/06/2025
002226.ZK	12/20/2024	SDB3260427172	1,900.00	0.7433	1,457.27	1,412.26	0.0000	4.3300	50.0000	0.0000	(0.5258)	(0.0588)	0.0000	3	(0.5847)	01/06/2025
002226.ZK	12/20/2024	SDB3260427172	26,600.00	0.7433	20,401.72	19,771.67	0.0000	4.3300	50.0000	0.0000	(7.3616)	(0.8238)	0.0000	3	(8.1854)	01/06/2025
002226.ZK	12/20/2024	SDB3260427172	500.00	0.7433	383.49	371.65	0.0000	4.3300	50.0000	0.0000	(0.1384)	(0.0155)	0.0000	3	(0.1539)	01/06/2025
002226.ZK	12/20/2024	SDB3260427172	100.00	0.7433	76.70	74.33	0.0000	4.3300	50.0000	0.0000	(0.0277)	(0.0031)	0.0000	3	(0.0308)	01/06/2025
002226.ZK	12/20/2024	SDB3260427172	1,500.00	0.7433	1,150.47	1,114.94	0.0000	4.3300	50.0000	0.0000	(0.4151)	(0.0465)	0.0000	3	(0.4616)	01/06/2025
002226.ZK	12/20/2024	SDB3260427172	3,600.00	0.7433	2,761.14	2,675.87	0.0000	4.3300	50.0000	0.0000	(0.9963)	(0.1115)	0.0000	3	(1.1078)	01/06/2025
002226.ZK	12/20/2024	SDB3260427172	700.00	0.7433	536.89	520.31	0.0000	4.3300	50.0000	0.0000	(0.1937)	(0.0217)	0.0000	3	(0.2154)	01/06/2025
002226.ZK	12/20/2024	SDB3260427172	100.00	0.7433	76.70	74.33	0.0000	4.3300	50.0000	0.0000	(0.0277)	(0.0031)	0.0000	3	(0.0308)	01/06/2025
002226.ZK	12/19/2024	SDB3260427172	1,000.00	0.7534	755.02	753.36	0.0000	4.5800	50.0000	0.0000	(0.0961)	(0.0105)	0.0000	1	(0.1065)	01/06/2025
002226.ZK	12/19/2024	SDB3260427172	2,200.00	0.7534	1,658.97	1,657.39	0.0000	4.5800	50.0000	0.0000	(0.2111)	(0.0230)	0.0000	1	(0.2341)	01/06/2025
002226.ZK	12/19/2024	SDB3260427172	900.00	0.7534	690.28	678.02	0.0000	4.5800	50.0000	0.0000	(0.0878)	(0.0094)	0.0000	1	(0.0972)	01/06/2025
002226.ZK	12/19/2024	SDB3260427172	2,700.00	0.7534	2,070.85	2,034.07	0.0000	4.5800	50.0000	0.0000	(0.2635)	(0.0283)	0.0000	1	(0.2917)	01/06/2025
002226.ZK	12/19/2024	SDB3260427172	700.00	0.7534	536.89	527.35	0.0000	4.5800	50.0000	0.0000	(0.0683)	(0.0073)	0.0000	1	(0.0756)	01/06/2025
002226.ZK	12/19/2024	SDB3260427172	31,900.00	0.7534	24,466.73	24,032.18	0.0000	4.5800	50.0000	0.0000	(3.1127)	(0.3338)	0.0000	1	(3.4465)	01/06/2025
002226.ZK	12/19/2024	SDB3260427172	3,700.00	0.7534	2,837.83	2,787.43	0.0000	4.5800	50.0000	0.0000	(0.3610)	(0.0387)	0.0000	1	(0.3997)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ANHUI JIANGNAN CHEMICAL INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002226.ZK	12/19/2024	SDB3260427172	13,800.00	0.7534	10,584.35	10,396.37	0.0000	4.5800	50.0000	0.0000	(1.3466)	(0.1444)	0.0000	1	(1.4910)	01/06/2025
002226.ZK	12/19/2024	SDB3260427172	7,600.00	0.7534	5,829.06	5,725.54	0.0000	4.5800	50.0000	0.0000	(0.7416)	(0.0795)	0.0000	1	(0.8211)	01/06/2025
002226.ZK	12/19/2024	SDB3260427172	300.00	0.7534	230.09	226.01	0.0000	4.5800	50.0000	0.0000	(0.0293)	(0.0031)	0.0000	1	(0.0324)	01/06/2025
002226.ZK	12/19/2024	SDB3260427172	200.00	0.7534	153.40	150.67	0.0000	4.5800	50.0000	0.0000	(0.0195)	(0.0021)	0.0000	1	(0.0216)	01/06/2025
002226.ZK	12/19/2024	SDB3260427172	100.00	0.7534	76.70	75.34	0.0000	4.5800	50.0000	0.0000	(0.0098)	(0.0010)	0.0000	1	(0.0108)	01/06/2025
002226.ZK	12/19/2024	SDB3260427172	500.00	0.7534	383.49	376.68	0.0000	4.5800	50.0000	0.0000	(0.0488)	(0.0052)	0.0000	1	(0.0540)	01/06/2025
002226.ZK	12/19/2024	SDB3260427172	1,500.00	0.7534	1,150.47	1,130.04	0.0000	4.5800	50.0000	0.0000	(0.1464)	(0.0157)	0.0000	1	(0.1621)	01/06/2025
002226.ZK	12/19/2024	SDB3260427172	500.00	0.7534	383.49	376.68	0.0000	4.5800	50.0000	0.0000	(0.0488)	(0.0052)	0.0000	1	(0.0540)	01/06/2025
002226.ZK	12/19/2024	SDB3260427172	14,600.00	0.7534	11,197.94	10,999.06	0.0000	4.5800	50.0000	0.0000	(1.4246)	(0.1528)	0.0000	1	(1.5774)	01/06/2025
002226.ZK	12/19/2024	SDB3260427172	5,900.00	0.7534	4,525.19	4,444.82	0.0000	4.5800	50.0000	0.0000	(0.5757)	(0.0617)	0.0000	1	(0.6374)	01/06/2025
002226.ZK	12/19/2024	SDB3260427172	1,900.00	0.7534	1,457.27	1,431.38	0.0000	4.5800	50.0000	0.0000	(0.1854)	(0.0199)	0.0000	1	(0.2053)	01/06/2025
002226.ZK	12/19/2024	SDB3260427172	100.00	0.7534	76.70	75.34	0.0000	4.5800	50.0000	0.0000	(0.0098)	(0.0010)	0.0000	1	(0.0108)	01/06/2025
002226.ZK	12/19/2024	SDB3260427172	1,900.00	0.7534	1,457.27	1,431.38	0.0000	4.5800	50.0000	0.0000	(0.1854)	(0.0199)	0.0000	1	(0.2053)	01/06/2025
002226.ZK	12/19/2024	SDB3260427172	26,600.00	0.7534	20,401.72	20,039.38	0.0000	4.5800	50.0000	0.0000	(2.5956)	(0.2783)	0.0000	1	(2.8739)	01/06/2025
002226.ZK	12/19/2024	SDB3260427172	500.00	0.7534	383.49	376.68	0.0000	4.5800	50.0000	0.0000	(0.0488)	(0.0052)	0.0000	1	(0.0540)	01/06/2025
002226.ZK	12/19/2024	SDB3260427172	100.00	0.7534	76.70	75.34	0.0000	4.5800	50.0000	0.0000	(0.0098)	(0.0010)	0.0000	1	(0.0108)	01/06/2025
002226.ZK	12/19/2024	SDB3260427172	1,500.00	0.7534	1,150.47	1,130.04	0.0000	4.5800	50.0000	0.0000	(0.1464)	(0.0157)	0.0000	1	(0.1621)	01/06/2025
002226.ZK	12/19/2024	SDB3260427172	3,600.00	0.7534	2,761.14	2,712.10	0.0000	4.5800	50.0000	0.0000	(0.3513)	(0.0377)	0.0000	1	(0.3889)	01/06/2025
002226.ZK	12/19/2024	SDB3260427172	700.00	0.7534	536.89	527.35	0.0000	4.5800	50.0000	0.0000	(0.0683)	(0.0073)	0.0000	1	(0.0756)	01/06/2025
002226.ZK	12/19/2024	SDB3260427172	100.00	0.7534	76.70	75.34	0.0000	4.5800	50.0000	0.0000	(0.0098)	(0.0010)	0.0000	1	(0.0108)	01/06/2025
002226.ZK	12/18/2024	SDB3260427172	900.00	0.7642	690.28	687.78	0.0000	4.5800	50.0000	0.0000	(0.0878)	(0.0096)	0.0000	1	(0.0974)	01/06/2025
002226.ZK	12/18/2024	SDB3260427172	2,700.00	0.7642	2,070.85	2,063.35	0.0000	4.5800	50.0000	0.0000	(0.2635)	(0.0287)	0.0000	1	(0.2921)	01/06/2025
002226.ZK	12/18/2024	SDB3260427172	700.00	0.7642	536.89	534.94	0.0000	4.5800	50.0000	0.0000	(0.0683)	(0.0074)	0.0000	1	(0.0757)	01/06/2025
002226.ZK	12/18/2024	SDB3260427172	31,900.00	0.7642	24,466.73	24,378.04	0.0000	4.5800	50.0000	0.0000	(3.1127)	(0.3386)	0.0000	1	(3.4513)	01/06/2025
002226.ZK	12/18/2024	SDB3260427172	3,700.00	0.7642	2,837.83	2,827.55	0.0000	4.5800	50.0000	0.0000	(0.3610)	(0.0393)	0.0000	1	(0.4003)	01/06/2025
002226.ZK	12/18/2024	SDB3260427172	13,800.00	0.7642	10,584.35	10,545.99	0.0000	4.5800	50.0000	0.0000	(1.3466)	(0.1465)	0.0000	1	(1.4930)	01/06/2025
002226.ZK	12/18/2024	SDB3260427172	7,600.00	0.7642	5,829.06	5,807.94	0.0000	4.5800	50.0000	0.0000	(0.7416)	(0.0807)	0.0000	1	(0.8223)	01/06/2025
002226.ZK	12/18/2024	SDB3260427172	300.00	0.7642	230.09	229.26	0.0000	4.5800	50.0000	0.0000	(0.0293)	(0.0032)	0.0000	1	(0.0325)	01/06/2025
002226.ZK	12/18/2024	SDB3260427172	200.00	0.7642	153.40	152.84	0.0000	4.5800	50.0000	0.0000	(0.0195)	(0.0021)	0.0000	1	(0.0216)	01/06/2025
002226.ZK	12/18/2024	SDB3260427172	100.00	0.7642	76.70	76.42	0.0000	4.5800	50.0000	0.0000	(0.0098)	(0.0011)	0.0000	1	(0.0108)	01/06/2025
002226.ZK	12/18/2024	SDB3260427172	500.00	0.7642	383.49	382.10	0.0000	4.5800	50.0000	0.0000	(0.0488)	(0.0053)	0.0000	1	(0.0541)	01/06/2025
002226.ZK	12/18/2024	SDB3260427172	1,500.00	0.7642	1,150.47	1,146.30	0.0000	4.5800	50.0000	0.0000	(0.1464)	(0.0159)	0.0000	1	(0.1623)	01/06/2025
002226.ZK	12/18/2024	SDB3260427172	500.00	0.7642	383.49	382.10	0.0000	4.5800	50.0000	0.0000	(0.0488)	(0.0053)	0.0000	1	(0.0541)	01/06/2025
002226.ZK	12/18/2024	SDB3260427172	14,600.00	0.7642	11,197.94	11,157.35	0.0000	4.5800	50.0000	0.0000	(1.4246)	(0.1550)	0.0000	1	(1.5796)	01/06/2025
002226.ZK	12/18/2024	SDB3260427172	5,900.00	0.7642	4,525.19	4,508.79	0.0000	4.5800	50.0000	0.0000	(0.5757)	(0.0626)	0.0000	1	(0.6383)	01/06/2025
002226.ZK	12/18/2024	SDB3260427172	1,900.00	0.7642	1,457.27	1,451.98	0.0000	4.5800	50.0000	0.0000	(0.1854)	(0.0202)	0.0000	1	(0.2056)	01/06/2025
002226.ZK	12/18/2024	SDB3260427172	100.00	0.7642	76.70	76.42	0.0000	4.5800	50.0000	0.0000	(0.0098)	(0.0011)	0.0000	1	(0.0108)	01/06/2025
002226.ZK	12/18/2024	SDB3260427172	1,900.00	0.7642	1,457.27	1,451.98	0.0000	4.5800	50.0000	0.0000	(0.1854)	(0.0202)	0.0000	1	(0.2056)	01/06/2025
002226.ZK	12/18/2024	SDB3260427172	26,600.00	0.7642	20,401.72	20,327.77	0.0000	4.5800	50.0000	0.0000	(2.5956)	(0.2823)	0.0000	1	(2.8779)	01/06/2025
002226.ZK	12/18/2024	SDB3260427172	500.00	0.7642	383.49	382.10	0.0000	4.5800	50.0000	0.0000	(0.0488)	(0.0053)	0.0000	1	(0.0541)	01/06/2025
002226.ZK	12/18/2024	SDB3260427172	100.00	0.7642	76.70	76.42	0.0000	4.5800	50.0000	0.0000	(0.0098)	(0.0011)	0.0000	1	(0.0108)	01/06/2025
002226.ZK	12/18/2024	SDB3260427172	1,500.00	0.7642	1,150.47	1,146.30	0.0000	4.5800	50.0000	0.0000	(0.1464)	(0.0159)	0.0000	1	(0.1623)	01/06/2025
002226.ZK	12/18/2024	SDB3260427172	3,600.00	0.7642	2,761.14	2,751.13	0.0000	4.5800	50.0000	0.0000	(0.3513)	(0.0382)	0.0000	1	(0.3895)	01/06/2025
002226.ZK	12/18/2024	SDB3260427172	700.00	0.7642	536.89	534.94	0.0000	4.5800	50.0000	0.0000	(0.0683)	(0.0074)	0.0000	1	(0.0757)	01/06/2025
002226.ZK	12/18/2024	SDB3260427172	100.00	0.7642	76.70	76.42	0.0000	4.5800	50.0000	0.0000	(0.0098)	(0.0011)	0.0000	1	(0.0108)	01/06/2025
002226.ZK	12/17/2024	SDB3260427172	900.00	0.7941	690.28	714.68	0.0000	4.5800	50.0000	0.0000	(0.0878)	(0.0099)	0.0000	1	(0.0977)	01/06/2025
002226.ZK	12/17/2024	SDB3260427172	2,700.00	0.7941	2,070.85	2,144.05	0.0000	4.5800	50.0000	0.0000	(0.2635)	(0.0298)	0.0000	1	(0.2932)	01/06/2025
002226.ZK	12/17/2024	SDB3260427172	700.00	0.7941	536.89	555.87	0.0000	4.5800	50.0000	0.0000	(0.0683)	(0.0077)	0.0000	1	(0.0760)	01/06/2025
002226.ZK	12/17/2024	SDB3260427172	31,900.00	0.7941	24,466.73	25,331.57	0.0000	4.5800	50.0000	0.0000	(3.1127)	(0.3518)	0.0000	1	(3.4645)	01/06/2025
002226.ZK	12/17/2024	SDB3260427172	3,700.00	0.7941	2,837.83	2,938.14	0.0000	4.5800	50.0000	0.0000	(0.3610)	(0.0408)	0.0000	1	(0.4018)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ANHUI JIANGNAN CHEMICAL INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002226.ZK	12/17/2024	SDB3260427172	13,800.00	0.7941	10,584.35	10,958.48	0.0000	4.5800	50.0000	0.0000	(1.3466)	(0.1522)	0.0000	1	(1.4988)	01/06/2025
002226.ZK	12/17/2024	SDB3260427172	7,600.00	0.7941	5,829.06	6,035.11	0.0000	4.5800	50.0000	0.0000	(0.7416)	(0.0838)	0.0000	1	(0.8254)	01/06/2025
002226.ZK	12/17/2024	SDB3260427172	300.00	0.7941	230.09	238.23	0.0000	4.5800	50.0000	0.0000	(0.0293)	(0.0033)	0.0000	1	(0.0326)	01/06/2025
002226.ZK	12/17/2024	SDB3260427172	200.00	0.7941	153.40	158.82	0.0000	4.5800	50.0000	0.0000	(0.0195)	(0.0022)	0.0000	1	(0.0217)	01/06/2025
002226.ZK	12/17/2024	SDB3260427172	100.00	0.7941	76.70	79.41	0.0000	4.5800	50.0000	0.0000	(0.0098)	(0.0011)	0.0000	1	(0.0109)	01/06/2025
002226.ZK	12/17/2024	SDB3260427172	500.00	0.7941	383.49	397.05	0.0000	4.5800	50.0000	0.0000	(0.0488)	(0.0055)	0.0000	1	(0.0543)	01/06/2025
002226.ZK	12/17/2024	SDB3260427172	1,500.00	0.7941	1,150.47	1,191.14	0.0000	4.5800	50.0000	0.0000	(0.1464)	(0.0165)	0.0000	1	(0.1629)	01/06/2025
002226.ZK	12/17/2024	SDB3260427172	500.00	0.7941	383.49	397.05	0.0000	4.5800	50.0000	0.0000	(0.0488)	(0.0055)	0.0000	1	(0.0543)	01/06/2025
002226.ZK	12/17/2024	SDB3260427172	14,600.00	0.7941	11,197.94	11,593.76	0.0000	4.5800	50.0000	0.0000	(1.4246)	(0.1610)	0.0000	1	(1.5857)	01/06/2025
002226.ZK	12/17/2024	SDB3260427172	5,900.00	0.7941	4,525.19	4,685.15	0.0000	4.5800	50.0000	0.0000	(0.5757)	(0.0651)	0.0000	1	(0.6408)	01/06/2025
002226.ZK	12/17/2024	SDB3260427172	1,900.00	0.7941	1,457.27	1,508.78	0.0000	4.5800	50.0000	0.0000	(0.1854)	(0.0210)	0.0000	1	(0.2064)	01/06/2025
002226.ZK	12/17/2024	SDB3260427172	100.00	0.7941	76.70	79.41	0.0000	4.5800	50.0000	0.0000	(0.0098)	(0.0011)	0.0000	1	(0.0109)	01/06/2025
002226.ZK	12/17/2024	SDB3260427172	1,900.00	0.7941	1,457.27	1,508.78	0.0000	4.5800	50.0000	0.0000	(0.1854)	(0.0210)	0.0000	1	(0.2064)	01/06/2025
002226.ZK	12/17/2024	SDB3260427172	26,600.00	0.7941	20,401.72	21,122.87	0.0000	4.5800	50.0000	0.0000	(2.5956)	(0.2934)	0.0000	1	(2.8889)	01/06/2025
002226.ZK	12/17/2024	SDB3260427172	500.00	0.7941	383.49	397.05	0.0000	4.5800	50.0000	0.0000	(0.0488)	(0.0055)	0.0000	1	(0.0543)	01/06/2025
002226.ZK	12/17/2024	SDB3260427172	100.00	0.7941	76.70	79.41	0.0000	4.5800	50.0000	0.0000	(0.0098)	(0.0011)	0.0000	1	(0.0109)	01/06/2025
002226.ZK	12/17/2024	SDB3260427172	1,500.00	0.7941	1,150.47	1,191.14	0.0000	4.5800	50.0000	0.0000	(0.1464)	(0.0165)	0.0000	1	(0.1629)	01/06/2025
002226.ZK	12/17/2024	SDB3260427172	3,600.00	0.7941	2,761.14	2,858.73	0.0000	4.5800	50.0000	0.0000	(0.3513)	(0.0397)	0.0000	1	(0.3910)	01/06/2025
002226.ZK	12/17/2024	SDB3260427172	700.00	0.7941	536.89	555.87	0.0000	4.5800	50.0000	0.0000	(0.0683)	(0.0077)	0.0000	1	(0.0760)	01/06/2025
002226.ZK	12/17/2024	SDB3260427172	100.00	0.7941	76.70	79.41	0.0000	4.5800	50.0000	0.0000	(0.0098)	(0.0011)	0.0000	1	(0.0109)	01/06/2025
002226.ZK	12/16/2024	SDB3260427172	900.00	0.7869	690.28	708.18	0.0000	4.5800	50.0000	0.0000	(0.0878)	(0.0098)	0.0000	1	(0.0977)	01/06/2025
002226.ZK	12/16/2024	SDB3260427172	2,700.00	0.7869	2,070.85	2,124.53	0.0000	4.5800	50.0000	0.0000	(0.2635)	(0.0295)	0.0000	1	(0.2930)	01/06/2025
002226.ZK	12/16/2024	SDB3260427172	700.00	0.7869	536.89	550.80	0.0000	4.5800	50.0000	0.0000	(0.0683)	(0.0077)	0.0000	1	(0.0760)	01/06/2025
002226.ZK	12/16/2024	SDB3260427172	31,900.00	0.7869	24,466.73	25,100.96	0.0000	4.5800	50.0000	0.0000	(3.1127)	(0.3486)	0.0000	1	(3.4613)	01/06/2025
002226.ZK	12/16/2024	SDB3260427172	3,700.00	0.7869	2,837.83	2,911.40	0.0000	4.5800	50.0000	0.0000	(0.3610)	(0.0404)	0.0000	1	(0.4015)	01/06/2025
002226.ZK	12/16/2024	SDB3260427172	13,800.00	0.7869	10,584.35	10,858.72	0.0000	4.5800	50.0000	0.0000	(1.3466)	(0.1508)	0.0000	1	(1.4974)	01/06/2025
002226.ZK	12/16/2024	SDB3260427172	7,600.00	0.7869	5,829.06	5,980.17	0.0000	4.5800	50.0000	0.0000	(0.7416)	(0.0831)	0.0000	1	(0.8246)	01/06/2025
002226.ZK	12/16/2024	SDB3260427172	300.00	0.7869	230.09	236.06	0.0000	4.5800	50.0000	0.0000	(0.0293)	(0.0033)	0.0000	1	(0.0326)	01/06/2025
002226.ZK	12/16/2024	SDB3260427172	200.00	0.7869	153.40	157.37	0.0000	4.5800	50.0000	0.0000	(0.0195)	(0.0022)	0.0000	1	(0.0217)	01/06/2025
002226.ZK	12/16/2024	SDB3260427172	100.00	0.7869	76.70	78.69	0.0000	4.5800	50.0000	0.0000	(0.0098)	(0.0011)	0.0000	1	(0.0109)	01/06/2025
002226.ZK	12/16/2024	SDB3260427172	500.00	0.7869	383.49	393.43	0.0000	4.5800	50.0000	0.0000	(0.0488)	(0.0055)	0.0000	1	(0.0543)	01/06/2025
002226.ZK	12/16/2024	SDB3260427172	1,500.00	0.7869	1,150.47	1,180.30	0.0000	4.5800	50.0000	0.0000	(0.1464)	(0.0164)	0.0000	1	(0.1628)	01/06/2025
002226.ZK	12/16/2024	SDB3260427172	500.00	0.7869	383.49	393.43	0.0000	4.5800	50.0000	0.0000	(0.0488)	(0.0055)	0.0000	1	(0.0543)	01/06/2025
002226.ZK	12/16/2024	SDB3260427172	14,600.00	0.7869	11,197.94	11,488.21	0.0000	4.5800	50.0000	0.0000	(1.4246)	(0.1596)	0.0000	1	(1.5842)	01/06/2025
002226.ZK	12/16/2024	SDB3260427172	5,900.00	0.7869	4,525.19	4,642.50	0.0000	4.5800	50.0000	0.0000	(0.5757)	(0.0645)	0.0000	1	(0.6402)	01/06/2025
002226.ZK	12/16/2024	SDB3260427172	1,900.00	0.7869	1,457.27	1,495.04	0.0000	4.5800	50.0000	0.0000	(0.1854)	(0.0208)	0.0000	1	(0.2062)	01/06/2025
002226.ZK	12/16/2024	SDB3260427172	100.00	0.7869	76.70	78.69	0.0000	4.5800	50.0000	0.0000	(0.0098)	(0.0011)	0.0000	1	(0.0109)	01/06/2025
002226.ZK	12/16/2024	SDB3260427172	1,900.00	0.7869	1,457.27	1,495.04	0.0000	4.5800	50.0000	0.0000	(0.1854)	(0.0208)	0.0000	1	(0.2062)	01/06/2025
002226.ZK	12/16/2024	SDB3260427172	26,600.00	0.7869	20,401.72	20,930.58	0.0000	4.5800	50.0000	0.0000	(2.5956)	(0.2907)	0.0000	1	(2.8863)	01/06/2025
002226.ZK	12/16/2024	SDB3260427172	500.00	0.7869	383.49	393.43	0.0000	4.5800	50.0000	0.0000	(0.0488)	(0.0055)	0.0000	1	(0.0543)	01/06/2025
002226.ZK	12/16/2024	SDB3260427172	100.00	0.7869	76.70	78.69	0.0000	4.5800	50.0000	0.0000	(0.0098)	(0.0011)	0.0000	1	(0.0109)	01/06/2025
002226.ZK	12/16/2024	SDB3260427172	1,500.00	0.7869	1,150.47	1,180.30	0.0000	4.5800	50.0000	0.0000	(0.1464)	(0.0164)	0.0000	1	(0.1628)	01/06/2025
002226.ZK	12/16/2024	SDB3260427172	3,600.00	0.7869	2,761.14	2,832.71	0.0000	4.5800	50.0000	0.0000	(0.3513)	(0.0393)	0.0000	1	(0.3906)	01/06/2025
002226.ZK	12/16/2024	SDB3260427172	700.00	0.7869	536.89	550.80	0.0000	4.5800	50.0000	0.0000	(0.0683)	(0.0077)	0.0000	1	(0.0760)	01/06/2025
002226.ZK	12/16/2024	SDB3260427172	100.00	0.7869	76.70	78.69	0.0000	4.5800	50.0000	0.0000	(0.0098)	(0.0011)	0.0000	1	(0.0109)	01/06/2025
002226.ZK	12/13/2024	SDB3260427172	900.00	0.7869	690.28	708.20	0.0000	4.5800	50.0000	0.0000	(0.2635)	(0.0295)	0.0000	3	(0.2930)	01/06/2025
002226.ZK	12/13/2024	SDB3260427172	2,700.00	0.7869	2,070.85	2,124.59	0.0000	4.5800	50.0000	0.0000	(0.7904)	(0.0885)	0.0000	3	(0.8789)	01/06/2025
002226.ZK	12/13/2024	SDB3260427172	700.00	0.7869	536.89	550.82	0.0000	4.5800	50.0000	0.0000	(0.2049)	(0.0230)	0.0000	3	(0.2279)	01/06/2025
002226.ZK	12/13/2024	SDB3260427172	31,900.00	0.7869	24,466.73	25,101.63	0.0000	4.5800	50.0000	0.0000	(9.3381)	(1.0459)	0.0000	3	(10.3840)	01/06/2025
002226.ZK	12/13/2024	SDB3260427172	3,700.00	0.7869	2,837.83	2,911.47	0.0000	4.5800	50.0000	0.0000	(1.0831)	(0.1213)	0.0000	3	(1.2044)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ANHUI JIANGNAN CHEMICAL INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002226.ZK	12/13/2024	SDB3260427172	13,800.00	0.7869	10,584.35	10,859.01	0.0000	4.5800	50.0000	0.0000	(4.0397)	(0.4525)	0.0000	3	(4.4922)	01/06/2025
002226.ZK	12/13/2024	SDB3260427172	7,600.00	0.7869	5,829.06	5,980.33	0.0000	4.5800	50.0000	0.0000	(2.2248)	(0.2492)	0.0000	3	(2.4739)	01/06/2025
002226.ZK	12/13/2024	SDB3260427172	300.00	0.7869	230.09	236.07	0.0000	4.5800	50.0000	0.0000	(0.0878)	(0.0098)	0.0000	3	(0.0977)	01/06/2025
002226.ZK	12/13/2024	SDB3260427172	200.00	0.7869	153.40	157.38	0.0000	4.5800	50.0000	0.0000	(0.0585)	(0.0066)	0.0000	3	(0.0651)	01/06/2025
002226.ZK	12/13/2024	SDB3260427172	100.00	0.7869	76.70	78.69	0.0000	4.5800	50.0000	0.0000	(0.0293)	(0.0033)	0.0000	3	(0.0326)	01/06/2025
002226.ZK	12/13/2024	SDB3260427172	500.00	0.7869	383.49	393.44	0.0000	4.5800	50.0000	0.0000	(0.1464)	(0.0164)	0.0000	3	(0.1628)	01/06/2025
002226.ZK	12/13/2024	SDB3260427172	1,500.00	0.7869	1,150.47	1,180.33	0.0000	4.5800	50.0000	0.0000	(0.4391)	(0.0492)	0.0000	3	(0.4883)	01/06/2025
002226.ZK	12/13/2024	SDB3260427172	500.00	0.7869	383.49	393.44	0.0000	4.5800	50.0000	0.0000	(0.1464)	(0.0164)	0.0000	3	(0.1628)	01/06/2025
002226.ZK	12/13/2024	SDB3260427172	14,600.00	0.7869	11,197.94	11,488.52	0.0000	4.5800	50.0000	0.0000	(4.2739)	(0.4787)	0.0000	3	(4.7526)	01/06/2025
002226.ZK	12/13/2024	SDB3260427172	5,900.00	0.7869	4,525.19	4,642.62	0.0000	4.5800	50.0000	0.0000	(1.7271)	(0.1934)	0.0000	3	(1.9206)	01/06/2025
002226.ZK	12/13/2024	SDB3260427172	1,900.00	0.7869	1,457.27	1,495.08	0.0000	4.5800	50.0000	0.0000	(0.5562)	(0.0623)	0.0000	3	(0.6185)	01/06/2025
002226.ZK	12/13/2024	SDB3260427172	100.00	0.7869	76.70	78.69	0.0000	4.5800	50.0000	0.0000	(0.0293)	(0.0033)	0.0000	3	(0.0326)	01/06/2025
002226.ZK	12/13/2024	SDB3260427172	1,900.00	0.7869	1,457.27	1,495.08	0.0000	4.5800	50.0000	0.0000	(0.5562)	(0.0623)	0.0000	3	(0.6185)	01/06/2025
002226.ZK	12/13/2024	SDB3260427172	26,600.00	0.7869	20,401.72	20,931.14	0.0000	4.5800	50.0000	0.0000	(7.7867)	(0.8721)	0.0000	3	(8.6588)	01/06/2025
002226.ZK	12/13/2024	SDB3260427172	500.00	0.7869	383.49	393.44	0.0000	4.5800	50.0000	0.0000	(0.1464)	(0.0164)	0.0000	3	(0.1628)	01/06/2025
002226.ZK	12/13/2024	SDB3260427172	100.00	0.7869	76.70	78.69	0.0000	4.5800	50.0000	0.0000	(0.0293)	(0.0033)	0.0000	3	(0.0326)	01/06/2025
002226.ZK	12/13/2024	SDB3260427172	1,500.00	0.7869	1,150.47	1,180.33	0.0000	4.5800	50.0000	0.0000	(0.4391)	(0.0492)	0.0000	3	(0.4883)	01/06/2025
002226.ZK	12/13/2024	SDB3260427172	3,600.00	0.7869	2,761.14	2,832.79	0.0000	4.5800	50.0000	0.0000	(1.0538)	(0.1180)	0.0000	3	(1.1719)	01/06/2025
002226.ZK	12/13/2024	SDB3260427172	700.00	0.7869	536.89	550.82	0.0000	4.5800	50.0000	0.0000	(0.2049)	(0.0230)	0.0000	3	(0.2279)	01/06/2025
002226.ZK	12/13/2024	SDB3260427172	100.00	0.7869	76.70	78.69	0.0000	4.5800	50.0000	0.0000	(0.0293)	(0.0033)	0.0000	3	(0.0326)	01/06/2025
002226.ZK	12/12/2024	SDB3260427172	900.00	0.7927	690.28	713.41	0.0000	4.5800	50.0000	0.0000	(0.0878)	(0.0099)	0.0000	1	(0.0977)	01/06/2025
002226.ZK	12/12/2024	SDB3260427172	2,700.00	0.7927	2,070.85	2,140.24	0.0000	4.5800	50.0000	0.0000	(0.2635)	(0.0297)	0.0000	1	(0.2932)	01/06/2025
002226.ZK	12/12/2024	SDB3260427172	700.00	0.7927	536.89	554.88	0.0000	4.5800	50.0000	0.0000	(0.0683)	(0.0077)	0.0000	1	(0.0760)	01/06/2025
002226.ZK	12/12/2024	SDB3260427172	31,900.00	0.7927	24,466.73	25,286.56	0.0000	4.5800	50.0000	0.0000	(3.1127)	(0.3512)	0.0000	1	(3.4639)	01/06/2025
002226.ZK	12/12/2024	SDB3260427172	3,700.00	0.7927	2,837.83	2,932.92	0.0000	4.5800	50.0000	0.0000	(0.3610)	(0.0407)	0.0000	1	(0.4018)	01/06/2025
002226.ZK	12/12/2024	SDB3260427172	13,800.00	0.7927	10,584.35	10,939.01	0.0000	4.5800	50.0000	0.0000	(1.3466)	(0.1519)	0.0000	1	(1.4985)	01/06/2025
002226.ZK	12/12/2024	SDB3260427172	7,600.00	0.7927	5,829.06	6,024.38	0.0000	4.5800	50.0000	0.0000	(0.7416)	(0.0837)	0.0000	1	(0.8253)	01/06/2025
002226.ZK	12/12/2024	SDB3260427172	300.00	0.7927	230.09	237.80	0.0000	4.5800	50.0000	0.0000	(0.0293)	(0.0033)	0.0000	1	(0.0326)	01/06/2025
002226.ZK	12/12/2024	SDB3260427172	200.00	0.7927	153.40	158.54	0.0000	4.5800	50.0000	0.0000	(0.0195)	(0.0022)	0.0000	1	(0.0217)	01/06/2025
002226.ZK	12/12/2024	SDB3260427172	100.00	0.7927	76.70	79.27	0.0000	4.5800	50.0000	0.0000	(0.0098)	(0.0011)	0.0000	1	(0.0109)	01/06/2025
002226.ZK	12/12/2024	SDB3260427172	500.00	0.7927	383.49	396.34	0.0000	4.5800	50.0000	0.0000	(0.0488)	(0.0055)	0.0000	1	(0.0543)	01/06/2025
002226.ZK	12/12/2024	SDB3260427172	1,500.00	0.7927	1,150.47	1,189.02	0.0000	4.5800	50.0000	0.0000	(0.1464)	(0.0165)	0.0000	1	(0.1629)	01/06/2025
002226.ZK	12/12/2024	SDB3260427172	500.00	0.7927	383.49	396.34	0.0000	4.5800	50.0000	0.0000	(0.0488)	(0.0055)	0.0000	1	(0.0543)	01/06/2025
002226.ZK	12/12/2024	SDB3260427172	14,600.00	0.7927	11,197.94	11,573.16	0.0000	4.5800	50.0000	0.0000	(1.4246)	(0.1607)	0.0000	1	(1.5854)	01/06/2025
002226.ZK	12/12/2024	SDB3260427172	5,900.00	0.7927	4,525.19	4,676.82	0.0000	4.5800	50.0000	0.0000	(0.5757)	(0.0650)	0.0000	1	(0.6407)	01/06/2025
002226.ZK	12/12/2024	SDB3260427172	1,900.00	0.7927	1,457.27	1,506.10	0.0000	4.5800	50.0000	0.0000	(0.1854)	(0.0209)	0.0000	1	(0.2063)	01/06/2025
002226.ZK	12/12/2024	SDB3260427172	100.00	0.7927	76.70	79.27	0.0000	4.5800	50.0000	0.0000	(0.0098)	(0.0011)	0.0000	1	(0.0109)	01/06/2025
002226.ZK	12/12/2024	SDB3260427172	1,900.00	0.7927	1,457.27	1,506.10	0.0000	4.5800	50.0000	0.0000	(0.1854)	(0.0209)	0.0000	1	(0.2063)	01/06/2025
002226.ZK	12/12/2024	SDB3260427172	26,600.00	0.7927	20,401.72	21,085.34	0.0000	4.5800	50.0000	0.0000	(2.5956)	(0.2929)	0.0000	1	(2.8884)	01/06/2025
002226.ZK	12/12/2024	SDB3260427172	500.00	0.7927	383.49	396.34	0.0000	4.5800	50.0000	0.0000	(0.0488)	(0.0055)	0.0000	1	(0.0543)	01/06/2025
002226.ZK	12/12/2024	SDB3260427172	100.00	0.7927	76.70	79.27	0.0000	4.5800	50.0000	0.0000	(0.0098)	(0.0011)	0.0000	1	(0.0109)	01/06/2025
002226.ZK	12/12/2024	SDB3260427172	1,500.00	0.7927	1,150.47	1,189.02	0.0000	4.5800	50.0000	0.0000	(0.1464)	(0.0165)	0.0000	1	(0.1629)	01/06/2025
002226.ZK	12/12/2024	SDB3260427172	3,600.00	0.7927	2,761.14	2,853.66	0.0000	4.5800	50.0000	0.0000	(0.3513)	(0.0396)	0.0000	1	(0.3909)	01/06/2025
002226.ZK	12/12/2024	SDB3260427172	700.00	0.7927	536.89	554.88	0.0000	4.5800	50.0000	0.0000	(0.0683)	(0.0077)	0.0000	1	(0.0760)	01/06/2025
002226.ZK	12/12/2024	SDB3260427172	100.00	0.7927	76.70	79.27	0.0000	4.5800	50.0000	0.0000	(0.0098)	(0.0011)	0.0000	1	(0.0109)	01/06/2025
002226.ZK	12/11/2024	SDB3260427172	900.00	0.7710	690.28	693.90	0.0000	4.5800	50.0000	0.0000	(0.0878)	(0.0096)	0.0000	1	(0.0975)	01/06/2025
002226.ZK	12/11/2024	SDB3260427172	2,700.00	0.7710	2,070.85	2,081.70	0.0000	4.5800	50.0000	0.0000	(0.2635)	(0.0289)	0.0000	1	(0.2924)	01/06/2025
002226.ZK	12/11/2024	SDB3260427172	700.00	0.7710	536.89	539.70	0.0000	4.5800	50.0000	0.0000	(0.0683)	(0.0075)	0.0000	1	(0.0758)	01/06/2025
002226.ZK	12/11/2024	SDB3260427172	31,900.00	0.7710	24,466.73	24,594.87	0.0000	4.5800	50.0000	0.0000	(3.1127)	(0.3416)	0.0000	1	(3.4543)	01/06/2025
002226.ZK	12/11/2024	SDB3260427172	3,700.00	0.7710	2,837.83	2,852.70	0.0000	4.5800	50.0000	0.0000	(0.3610)	(0.0396)	0.0000	1	(0.4007)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ANHUI JIANGNAN CHEMICAL INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002226.ZK	12/11/2024	SDB3260427172	13,800.00	0.7710	10,584.35	10,639.79	0.0000	4.5800	50.0000	0.0000	(1.3466)	(0.1478)	0.0000	1	(1.4943)	01/06/2025
002226.ZK	12/11/2024	SDB3260427172	7,600.00	0.7710	5,829.06	5,859.59	0.0000	4.5800	50.0000	0.0000	(0.7416)	(0.0814)	0.0000	1	(0.8230)	01/06/2025
002226.ZK	12/11/2024	SDB3260427172	300.00	0.7710	230.09	231.30	0.0000	4.5800	50.0000	0.0000	(0.0293)	(0.0032)	0.0000	1	(0.0325)	01/06/2025
002226.ZK	12/11/2024	SDB3260427172	200.00	0.7710	153.40	154.20	0.0000	4.5800	50.0000	0.0000	(0.0195)	(0.0021)	0.0000	1	(0.0217)	01/06/2025
002226.ZK	12/11/2024	SDB3260427172	100.00	0.7710	76.70	77.10	0.0000	4.5800	50.0000	0.0000	(0.0098)	(0.0011)	0.0000	1	(0.0108)	01/06/2025
002226.ZK	12/11/2024	SDB3260427172	500.00	0.7710	383.49	385.50	0.0000	4.5800	50.0000	0.0000	(0.0488)	(0.0054)	0.0000	1	(0.0541)	01/06/2025
002226.ZK	12/11/2024	SDB3260427172	1,500.00	0.7710	1,150.47	1,156.50	0.0000	4.5800	50.0000	0.0000	(0.1464)	(0.0161)	0.0000	1	(0.1624)	01/06/2025
002226.ZK	12/11/2024	SDB3260427172	500.00	0.7710	383.49	385.50	0.0000	4.5800	50.0000	0.0000	(0.0488)	(0.0054)	0.0000	1	(0.0541)	01/06/2025
002226.ZK	12/11/2024	SDB3260427172	14,600.00	0.7710	11,197.94	11,256.59	0.0000	4.5800	50.0000	0.0000	(1.4246)	(0.1563)	0.0000	1	(1.5810)	01/06/2025
002226.ZK	12/11/2024	SDB3260427172	5,900.00	0.7710	4,525.19	4,548.89	0.0000	4.5800	50.0000	0.0000	(0.5757)	(0.0632)	0.0000	1	(0.6389)	01/06/2025
002226.ZK	12/11/2024	SDB3260427172	1,900.00	0.7710	1,457.27	1,464.90	0.0000	4.5800	50.0000	0.0000	(0.1854)	(0.0203)	0.0000	1	(0.2057)	01/06/2025
002226.ZK	12/11/2024	SDB3260427172	100.00	0.7710	76.70	77.10	0.0000	4.5800	50.0000	0.0000	(0.0098)	(0.0011)	0.0000	1	(0.0108)	01/06/2025
002226.ZK	12/11/2024	SDB3260427172	1,900.00	0.7710	1,457.27	1,464.90	0.0000	4.5800	50.0000	0.0000	(0.1854)	(0.0203)	0.0000	1	(0.2057)	01/06/2025
002226.ZK	12/11/2024	SDB3260427172	26,600.00	0.7710	20,401.72	20,508.57	0.0000	4.5800	50.0000	0.0000	(2.5956)	(0.2848)	0.0000	1	(2.8804)	01/06/2025
002226.ZK	12/11/2024	SDB3260427172	500.00	0.7710	383.49	385.50	0.0000	4.5800	50.0000	0.0000	(0.0488)	(0.0054)	0.0000	1	(0.0541)	01/06/2025
002226.ZK	12/11/2024	SDB3260427172	100.00	0.7710	76.70	77.10	0.0000	4.5800	50.0000	0.0000	(0.0098)	(0.0011)	0.0000	1	(0.0108)	01/06/2025
002226.ZK	12/11/2024	SDB3260427172	1,500.00	0.7710	1,150.47	1,156.50	0.0000	4.5800	50.0000	0.0000	(0.1464)	(0.0161)	0.0000	1	(0.1624)	01/06/2025
002226.ZK	12/11/2024	SDB3260427172	3,600.00	0.7710	2,761.14	2,775.60	0.0000	4.5800	50.0000	0.0000	(0.3513)	(0.0385)	0.0000	1	(0.3898)	01/06/2025
002226.ZK	12/11/2024	SDB3260427172	700.00	0.7710	536.89	539.70	0.0000	4.5800	50.0000	0.0000	(0.0683)	(0.0075)	0.0000	1	(0.0758)	01/06/2025
002226.ZK	12/11/2024	SDB3260427172	100.00	0.7710	76.70	77.10	0.0000	4.5800	50.0000	0.0000	(0.0098)	(0.0011)	0.0000	1	(0.0108)	01/06/2025
002226.ZK	12/10/2024	SDB3260427172	900.00	0.7614	690.28	685.30	0.0000	4.5800	50.0000	0.0000	(0.0878)	(0.0095)	0.0000	1	(0.0973)	01/06/2025
002226.ZK	12/10/2024	SDB3260427172	2,700.00	0.7614	2,070.85	2,055.91	0.0000	4.5800	50.0000	0.0000	(0.2635)	(0.0286)	0.0000	1	(0.2920)	01/06/2025
002226.ZK	12/10/2024	SDB3260427172	700.00	0.7614	536.89	533.01	0.0000	4.5800	50.0000	0.0000	(0.0683)	(0.0074)	0.0000	1	(0.0757)	01/06/2025
002226.ZK	12/10/2024	SDB3260427172	31,900.00	0.7614	24,466.73	24,290.22	0.0000	4.5800	50.0000	0.0000	(3.1127)	(0.3374)	0.0000	1	(3.4501)	01/06/2025
002226.ZK	12/10/2024	SDB3260427172	3,700.00	0.7614	2,837.83	2,817.36	0.0000	4.5800	50.0000	0.0000	(0.3610)	(0.0391)	0.0000	1	(0.4002)	01/06/2025
002226.ZK	12/10/2024	SDB3260427172	13,800.00	0.7614	10,584.35	10,508.00	0.0000	4.5800	50.0000	0.0000	(1.3466)	(0.1459)	0.0000	1	(1.4925)	01/06/2025
002226.ZK	12/10/2024	SDB3260427172	7,600.00	0.7614	5,829.06	5,787.01	0.0000	4.5800	50.0000	0.0000	(0.7416)	(0.0804)	0.0000	1	(0.8220)	01/06/2025
002226.ZK	12/10/2024	SDB3260427172	300.00	0.7614	230.09	228.43	0.0000	4.5800	50.0000	0.0000	(0.0293)	(0.0032)	0.0000	1	(0.0324)	01/06/2025
002226.ZK	12/10/2024	SDB3260427172	200.00	0.7614	153.40	152.29	0.0000	4.5800	50.0000	0.0000	(0.0195)	(0.0021)	0.0000	1	(0.0216)	01/06/2025
002226.ZK	12/10/2024	SDB3260427172	100.00	0.7614	76.70	76.14	0.0000	4.5800	50.0000	0.0000	(0.0098)	(0.0011)	0.0000	1	(0.0108)	01/06/2025
002226.ZK	12/10/2024	SDB3260427172	500.00	0.7614	383.49	380.72	0.0000	4.5800	50.0000	0.0000	(0.0488)	(0.0053)	0.0000	1	(0.0541)	01/06/2025
002226.ZK	12/10/2024	SDB3260427172	1,500.00	0.7614	1,150.47	1,142.17	0.0000	4.5800	50.0000	0.0000	(0.1464)	(0.0159)	0.0000	1	(0.1622)	01/06/2025
002226.ZK	12/10/2024	SDB3260427172	500.00	0.7614	383.49	380.72	0.0000	4.5800	50.0000	0.0000	(0.0488)	(0.0053)	0.0000	1	(0.0541)	01/06/2025
002226.ZK	12/10/2024	SDB3260427172	14,600.00	0.7614	11,197.94	11,117.16	0.0000	4.5800	50.0000	0.0000	(1.4246)	(0.1544)	0.0000	1	(1.5790)	01/06/2025
002226.ZK	12/10/2024	SDB3260427172	5,900.00	0.7614	4,525.19	4,492.55	0.0000	4.5800	50.0000	0.0000	(0.5757)	(0.0624)	0.0000	1	(0.6381)	01/06/2025
002226.ZK	12/10/2024	SDB3260427172	1,900.00	0.7614	1,457.27	1,446.75	0.0000	4.5800	50.0000	0.0000	(0.1854)	(0.0201)	0.0000	1	(0.2055)	01/06/2025
002226.ZK	12/10/2024	SDB3260427172	100.00	0.7614	76.70	76.14	0.0000	4.5800	50.0000	0.0000	(0.0098)	(0.0011)	0.0000	1	(0.0108)	01/06/2025
002226.ZK	12/10/2024	SDB3260427172	1,900.00	0.7614	1,457.27	1,446.75	0.0000	4.5800	50.0000	0.0000	(0.1854)	(0.0201)	0.0000	1	(0.2055)	01/06/2025
002226.ZK	12/10/2024	SDB3260427172	26,600.00	0.7614	20,401.72	20,254.54	0.0000	4.5800	50.0000	0.0000	(2.5956)	(0.2813)	0.0000	1	(2.8769)	01/06/2025
002226.ZK	12/10/2024	SDB3260427172	500.00	0.7614	383.49	380.72	0.0000	4.5800	50.0000	0.0000	(0.0488)	(0.0053)	0.0000	1	(0.0541)	01/06/2025
002226.ZK	12/10/2024	SDB3260427172	100.00	0.7614	76.70	76.14	0.0000	4.5800	50.0000	0.0000	(0.0098)	(0.0011)	0.0000	1	(0.0108)	01/06/2025
002226.ZK	12/10/2024	SDB3260427172	1,500.00	0.7614	1,150.47	1,142.17	0.0000	4.5800	50.0000	0.0000	(0.1464)	(0.0159)	0.0000	1	(0.1622)	01/06/2025
002226.ZK	12/10/2024	SDB3260427172	3,600.00	0.7614	2,761.14	2,741.22	0.0000	4.5800	50.0000	0.0000	(0.3513)	(0.0381)	0.0000	1	(0.3894)	01/06/2025
002226.ZK	12/10/2024	SDB3260427172	700.00	0.7614	536.89	533.01	0.0000	4.5800	50.0000	0.0000	(0.0683)	(0.0074)	0.0000	1	(0.0757)	01/06/2025
002226.ZK	12/10/2024	SDB3260427172	100.00	0.7614	76.70	76.14	0.0000	4.5800	50.0000	0.0000	(0.0098)	(0.0011)	0.0000	1	(0.0108)	01/06/2025
002226.ZK	12/09/2024	SDB3260427172	900.00	0.7509	690.28	675.77	0.0000	4.5800	50.0000	0.0000	(0.0878)	(0.0094)	0.0000	1	(0.0972)	01/06/2025
002226.ZK	12/09/2024	SDB3260427172	2,700.00	0.7509	2,070.85	2,027.32	0.0000	4.5800	50.0000	0.0000	(0.2635)	(0.0282)	0.0000	1	(0.2916)	01/06/2025
002226.ZK	12/09/2024	SDB3260427172	700.00	0.7509	536.89	525.60	0.0000	4.5800	50.0000	0.0000	(0.0683)	(0.0073)	0.0000	1	(0.0756)	01/06/2025
002226.ZK	12/09/2024	SDB3260427172	31,900.00	0.7509	24,466.73	23,952.37	0.0000	4.5800	50.0000	0.0000	(3.1127)	(0.3327)	0.0000	1	(3.4454)	01/06/2025
002226.ZK	12/09/2024	SDB3260427172	3,700.00	0.7509	2,837.83	2,778.17	0.0000	4.5800	50.0000	0.0000	(0.3610)	(0.0386)	0.0000	1	(0.3996)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ANHUI JIANGNAN CHEMICAL INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002226.ZK	12/09/2024	SDB3260427172	13,800.00	0.7509	10,584.35	10,361.84	0.0000	4.5800	50.0000	0.0000	(1.3466)	(0.1439)	0.0000	1	(1.4905)	01/06/2025
002226.ZK	12/09/2024	SDB3260427172	7,600.00	0.7509	5,829.06	5,706.52	0.0000	4.5800	50.0000	0.0000	(0.7416)	(0.0793)	0.0000	1	(0.8208)	01/06/2025
002226.ZK	12/09/2024	SDB3260427172	300.00	0.7509	230.09	225.26	0.0000	4.5800	50.0000	0.0000	(0.0293)	(0.0031)	0.0000	1	(0.0324)	01/06/2025
002226.ZK	12/09/2024	SDB3260427172	200.00	0.7509	153.40	150.17	0.0000	4.5800	50.0000	0.0000	(0.0195)	(0.0021)	0.0000	1	(0.0216)	01/06/2025
002226.ZK	12/09/2024	SDB3260427172	100.00	0.7509	76.70	75.09	0.0000	4.5800	50.0000	0.0000	(0.0098)	(0.0010)	0.0000	1	(0.0108)	01/06/2025
002226.ZK	12/09/2024	SDB3260427172	500.00	0.7509	383.49	375.43	0.0000	4.5800	50.0000	0.0000	(0.0488)	(0.0052)	0.0000	1	(0.0540)	01/06/2025
002226.ZK	12/09/2024	SDB3260427172	1,500.00	0.7509	1,150.47	1,126.29	0.0000	4.5800	50.0000	0.0000	(0.1464)	(0.0156)	0.0000	1	(0.1620)	01/06/2025
002226.ZK	12/09/2024	SDB3260427172	500.00	0.7509	383.49	375.43	0.0000	4.5800	50.0000	0.0000	(0.0488)	(0.0052)	0.0000	1	(0.0540)	01/06/2025
002226.ZK	12/09/2024	SDB3260427172	14,600.00	0.7509	11,197.94	10,962.53	0.0000	4.5800	50.0000	0.0000	(1.4246)	(0.1523)	0.0000	1	(1.5769)	01/06/2025
002226.ZK	12/09/2024	SDB3260427172	5,900.00	0.7509	4,525.19	4,430.06	0.0000	4.5800	50.0000	0.0000	(0.5757)	(0.0615)	0.0000	1	(0.6372)	01/06/2025
002226.ZK	12/09/2024	SDB3260427172	1,900.00	0.7509	1,457.27	1,426.63	0.0000	4.5800	50.0000	0.0000	(0.1854)	(0.0198)	0.0000	1	(0.2052)	01/06/2025
002226.ZK	12/09/2024	SDB3260427172	100.00	0.7509	76.70	75.09	0.0000	4.5800	50.0000	0.0000	(0.0098)	(0.0010)	0.0000	1	(0.0108)	01/06/2025
002226.ZK	12/09/2024	SDB3260427172	1,900.00	0.7509	1,457.27	1,426.63	0.0000	4.5800	50.0000	0.0000	(0.1854)	(0.0198)	0.0000	1	(0.2052)	01/06/2025
002226.ZK	12/09/2024	SDB3260427172	26,600.00	0.7509	20,401.72	19,972.82	0.0000	4.5800	50.0000	0.0000	(2.5956)	(0.2774)	0.0000	1	(2.8730)	01/06/2025
002226.ZK	12/09/2024	SDB3260427172	500.00	0.7509	383.49	375.43	0.0000	4.5800	50.0000	0.0000	(0.0488)	(0.0052)	0.0000	1	(0.0540)	01/06/2025
002226.ZK	12/09/2024	SDB3260427172	100.00	0.7509	76.70	75.09	0.0000	4.5800	50.0000	0.0000	(0.0098)	(0.0010)	0.0000	1	(0.0108)	01/06/2025
002226.ZK	12/09/2024	SDB3260427172	1,500.00	0.7509	1,150.47	1,126.29	0.0000	4.5800	50.0000	0.0000	(0.1464)	(0.0156)	0.0000	1	(0.1620)	01/06/2025
002226.ZK	12/09/2024	SDB3260427172	3,600.00	0.7509	2,761.14	2,703.09	0.0000	4.5800	50.0000	0.0000	(0.3513)	(0.0375)	0.0000	1	(0.3888)	01/06/2025
002226.ZK	12/09/2024	SDB3260427172	700.00	0.7509	536.89	525.60	0.0000	4.5800	50.0000	0.0000	(0.0683)	(0.0073)	0.0000	1	(0.0756)	01/06/2025
002226.ZK	12/09/2024	SDB3260427172	100.00	0.7509	76.70	75.09	0.0000	4.5800	50.0000	0.0000	(0.0098)	(0.0010)	0.0000	1	(0.0108)	01/06/2025
002226.ZK	12/06/2024	SDB3260427172	900.00	0.7713	690.28	694.16	0.0000	4.5800	50.0000	0.0000	(0.2635)	(0.0289)	0.0000	3	(0.2924)	01/06/2025
002226.ZK	12/06/2024	SDB3260427172	2,700.00	0.7713	2,070.85	2,082.47	0.0000	4.5800	50.0000	0.0000	(0.7904)	(0.0868)	0.0000	3	(0.8771)	01/06/2025
002226.ZK	12/06/2024	SDB3260427172	700.00	0.7713	536.89	539.90	0.0000	4.5800	50.0000	0.0000	(0.2049)	(0.0225)	0.0000	3	(0.2274)	01/06/2025
002226.ZK	12/06/2024	SDB3260427172	31,900.00	0.7713	24,466.73	24,604.02	0.0000	4.5800	50.0000	0.0000	(9.3381)	(1.0252)	0.0000	3	(10.3633)	01/06/2025
002226.ZK	12/06/2024	SDB3260427172	3,700.00	0.7713	2,837.83	2,853.76	0.0000	4.5800	50.0000	0.0000	(1.0831)	(0.1189)	0.0000	3	(1.2020)	01/06/2025
002226.ZK	12/06/2024	SDB3260427172	13,800.00	0.7713	10,584.35	10,643.75	0.0000	4.5800	50.0000	0.0000	(4.0397)	(0.4435)	0.0000	3	(4.4832)	01/06/2025
002226.ZK	12/06/2024	SDB3260427172	7,600.00	0.7713	5,829.06	5,861.77	0.0000	4.5800	50.0000	0.0000	(2.2248)	(0.2442)	0.0000	3	(2.4690)	01/06/2025
002226.ZK	12/06/2024	SDB3260427172	300.00	0.7713	230.09	231.39	0.0000	4.5800	50.0000	0.0000	(0.0878)	(0.0096)	0.0000	3	(0.0975)	01/06/2025
002226.ZK	12/06/2024	SDB3260427172	200.00	0.7713	153.40	154.26	0.0000	4.5800	50.0000	0.0000	(0.0585)	(0.0064)	0.0000	3	(0.0650)	01/06/2025
002226.ZK	12/06/2024	SDB3260427172	100.00	0.7713	76.70	77.13	0.0000	4.5800	50.0000	0.0000	(0.0293)	(0.0032)	0.0000	3	(0.0325)	01/06/2025
002226.ZK	12/06/2024	SDB3260427172	500.00	0.7713	383.49	385.64	0.0000	4.5800	50.0000	0.0000	(0.1464)	(0.0161)	0.0000	3	(0.1624)	01/06/2025
002226.ZK	12/06/2024	SDB3260427172	1,500.00	0.7713	1,150.47	1,156.93	0.0000	4.5800	50.0000	0.0000	(0.4391)	(0.0482)	0.0000	3	(0.4873)	01/06/2025
002226.ZK	12/06/2024	SDB3260427172	500.00	0.7713	383.49	385.64	0.0000	4.5800	50.0000	0.0000	(0.1464)	(0.0161)	0.0000	3	(0.1624)	01/06/2025
002226.ZK	12/06/2024	SDB3260427172	14,600.00	0.7713	11,197.94	11,260.78	0.0000	4.5800	50.0000	0.0000	(4.2739)	(0.4692)	0.0000	3	(4.7431)	01/06/2025
002226.ZK	12/06/2024	SDB3260427172	5,900.00	0.7713	4,525.19	4,550.59	0.0000	4.5800	50.0000	0.0000	(1.7271)	(0.1896)	0.0000	3	(1.9167)	01/06/2025
002226.ZK	12/06/2024	SDB3260427172	1,900.00	0.7713	1,457.27	1,465.44	0.0000	4.5800	50.0000	0.0000	(0.5562)	(0.0611)	0.0000	3	(0.6172)	01/06/2025
002226.ZK	12/06/2024	SDB3260427172	100.00	0.7713	76.70	77.13	0.0000	4.5800	50.0000	0.0000	(0.0293)	(0.0032)	0.0000	3	(0.0325)	01/06/2025
002226.ZK	12/06/2024	SDB3260427172	1,900.00	0.7713	1,457.27	1,465.44	0.0000	4.5800	50.0000	0.0000	(0.5562)	(0.0611)	0.0000	3	(0.6172)	01/06/2025
002226.ZK	12/06/2024	SDB3260427172	26,600.00	0.7713	20,401.72	20,516.21	0.0000	4.5800	50.0000	0.0000	(7.7867)	(0.8548)	0.0000	3	(8.6415)	01/06/2025
002226.ZK	12/06/2024	SDB3260427172	500.00	0.7713	383.49	385.64	0.0000	4.5800	50.0000	0.0000	(0.1464)	(0.0161)	0.0000	3	(0.1624)	01/06/2025
002226.ZK	12/06/2024	SDB3260427172	100.00	0.7713	76.70	77.13	0.0000	4.5800	50.0000	0.0000	(0.0293)	(0.0032)	0.0000	3	(0.0325)	01/06/2025
002226.ZK	12/06/2024	SDB3260427172	1,500.00	0.7713	1,150.47	1,156.93	0.0000	4.5800	50.0000	0.0000	(0.4391)	(0.0482)	0.0000	3	(0.4873)	01/06/2025
002226.ZK	12/06/2024	SDB3260427172	3,600.00	0.7713	2,761.14	2,776.63	0.0000	4.5800	50.0000	0.0000	(1.0538)	(0.1157)	0.0000	3	(1.1695)	01/06/2025
002226.ZK	12/06/2024	SDB3260427172	700.00	0.7713	536.89	539.90	0.0000	4.5800	50.0000	0.0000	(0.2049)	(0.0225)	0.0000	3	(0.2274)	01/06/2025
002226.ZK	12/06/2024	SDB3260427172	100.00	0.7713	76.70	77.13	0.0000	4.5800	50.0000	0.0000	(0.0293)	(0.0032)	0.0000	3	(0.0325)	01/06/2025
002226.ZK	12/05/2024	SDB3260427172	900.00	0.7685	690.28	691.69	0.0000	4.5800	50.0000	0.0000	(0.0878)	(0.0096)	0.0000	1	(0.0974)	01/06/2025
002226.ZK	12/05/2024	SDB3260427172	2,700.00	0.7685	2,070.85	2,075.06	0.0000	4.5800	50.0000	0.0000	(0.2635)	(0.0288)	0.0000	1	(0.2923)	01/06/2025
002226.ZK	12/05/2024	SDB3260427172	700.00	0.7685	536.89	537.98	0.0000	4.5800	50.0000	0.0000	(0.0683)	(0.0075)	0.0000	1	(0.0758)	01/06/2025
002226.ZK	12/05/2024	SDB3260427172	31,900.00	0.7685	24,466.73	24,516.39	0.0000	4.5800	50.0000	0.0000	(3.1127)	(0.3405)	0.0000	1	(3.4532)	01/06/2025
002226.ZK	12/05/2024	SDB3260427172	3,700.00	0.7685	2,837.83	2,843.59	0.0000	4.5800	50.0000	0.0000	(0.3610)	(0.0395)	0.0000	1	(0.4005)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ANHUI JIANGNAN CHEMICAL INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002226.ZK	12/05/2024	SDB3260427172	13,800.00	0.7685	10,584.35	10,605.84	0.0000	4.5800	50.0000	0.0000	(1.3466)	(0.1473)	0.0000	1	(1.4939)	01/06/2025
002226.ZK	12/05/2024	SDB3260427172	7,600.00	0.7685	5,829.06	5,840.90	0.0000	4.5800	50.0000	0.0000	(0.7416)	(0.0811)	0.0000	1	(0.8227)	01/06/2025
002226.ZK	12/05/2024	SDB3260427172	300.00	0.7685	230.09	230.56	0.0000	4.5800	50.0000	0.0000	(0.0293)	(0.0032)	0.0000	1	(0.0325)	01/06/2025
002226.ZK	12/05/2024	SDB3260427172	200.00	0.7685	153.40	153.71	0.0000	4.5800	50.0000	0.0000	(0.0195)	(0.0021)	0.0000	1	(0.0217)	01/06/2025
002226.ZK	12/05/2024	SDB3260427172	100.00	0.7685	76.70	76.85	0.0000	4.5800	50.0000	0.0000	(0.0098)	(0.0011)	0.0000	1	(0.0108)	01/06/2025
002226.ZK	12/05/2024	SDB3260427172	500.00	0.7685	383.49	384.27	0.0000	4.5800	50.0000	0.0000	(0.0488)	(0.0053)	0.0000	1	(0.0541)	01/06/2025
002226.ZK	12/05/2024	SDB3260427172	1,500.00	0.7685	1,150.47	1,152.81	0.0000	4.5800	50.0000	0.0000	(0.1464)	(0.0160)	0.0000	1	(0.1624)	01/06/2025
002226.ZK	12/05/2024	SDB3260427172	500.00	0.7685	383.49	384.27	0.0000	4.5800	50.0000	0.0000	(0.0488)	(0.0053)	0.0000	1	(0.0541)	01/06/2025
002226.ZK	12/05/2024	SDB3260427172	14,600.00	0.7685	11,197.94	11,220.67	0.0000	4.5800	50.0000	0.0000	(1.4246)	(0.1558)	0.0000	1	(1.5805)	01/06/2025
002226.ZK	12/05/2024	SDB3260427172	5,900.00	0.7685	4,525.19	4,534.38	0.0000	4.5800	50.0000	0.0000	(0.5757)	(0.0630)	0.0000	1	(0.6387)	01/06/2025
002226.ZK	12/05/2024	SDB3260427172	1,900.00	0.7685	1,457.27	1,460.22	0.0000	4.5800	50.0000	0.0000	(0.1854)	(0.0203)	0.0000	1	(0.2057)	01/06/2025
002226.ZK	12/05/2024	SDB3260427172	100.00	0.7685	76.70	76.85	0.0000	4.5800	50.0000	0.0000	(0.0098)	(0.0011)	0.0000	1	(0.0108)	01/06/2025
002226.ZK	12/05/2024	SDB3260427172	1,900.00	0.7685	1,457.27	1,460.22	0.0000	4.5800	50.0000	0.0000	(0.1854)	(0.0203)	0.0000	1	(0.2057)	01/06/2025
002226.ZK	12/05/2024	SDB3260427172	26,600.00	0.7685	20,401.72	20,443.14	0.0000	4.5800	50.0000	0.0000	(2.5956)	(0.2839)	0.0000	1	(2.8795)	01/06/2025
002226.ZK	12/05/2024	SDB3260427172	500.00	0.7685	383.49	384.27	0.0000	4.5800	50.0000	0.0000	(0.0488)	(0.0053)	0.0000	1	(0.0541)	01/06/2025
002226.ZK	12/05/2024	SDB3260427172	100.00	0.7685	76.70	76.85	0.0000	4.5800	50.0000	0.0000	(0.0098)	(0.0011)	0.0000	1	(0.0108)	01/06/2025
002226.ZK	12/05/2024	SDB3260427172	1,500.00	0.7685	1,150.47	1,152.81	0.0000	4.5800	50.0000	0.0000	(0.1464)	(0.0160)	0.0000	1	(0.1624)	01/06/2025
002226.ZK	12/05/2024	SDB3260427172	3,600.00	0.7685	2,761.14	2,766.74	0.0000	4.5800	50.0000	0.0000	(0.3513)	(0.0384)	0.0000	1	(0.3897)	01/06/2025
002226.ZK	12/05/2024	SDB3260427172	700.00	0.7685	536.89	537.98	0.0000	4.5800	50.0000	0.0000	(0.0683)	(0.0075)	0.0000	1	(0.0758)	01/06/2025
002226.ZK	12/05/2024	SDB3260427172	100.00	0.7685	76.70	76.85	0.0000	4.5800	50.0000	0.0000	(0.0098)	(0.0011)	0.0000	1	(0.0108)	01/06/2025
002226.ZK	12/04/2024	SDB3260427172	900.00	0.7670	690.28	690.28	0.0000	4.5800	50.0000	0.0000	(0.0878)	(0.0096)	0.0000	1	(0.0974)	01/06/2025
002226.ZK	12/04/2024	SDB3260427172	2,700.00	0.7670	2,070.85	2,070.85	0.0000	4.5800	50.0000	0.0000	(0.2635)	(0.0288)	0.0000	1	(0.2922)	01/06/2025
002226.ZK	12/04/2024	SDB3260427172	700.00	0.7670	536.89	536.89	0.0000	4.5800	50.0000	0.0000	(0.0683)	(0.0075)	0.0000	1	(0.0758)	01/06/2025
002226.ZK	12/04/2024	SDB3260427172	31,900.00	0.7670	24,466.73	24,466.73	0.0000	4.5800	50.0000	0.0000	(3.1127)	(0.3398)	0.0000	1	(3.4525)	01/06/2025
002226.ZK	12/04/2024	SDB3260427172	3,700.00	0.7670	2,837.83	2,837.83	0.0000	4.5800	50.0000	0.0000	(0.3610)	(0.0394)	0.0000	1	(0.4004)	01/06/2025
002226.ZK	12/04/2024	SDB3260427172	13,800.00	0.7670	10,584.35	10,584.35	0.0000	4.5800	50.0000	0.0000	(1.3466)	(0.1470)	0.0000	1	(1.4936)	01/06/2025
002226.ZK	12/04/2024	SDB3260427172	7,600.00	0.7670	5,829.06	5,829.06	0.0000	4.5800	50.0000	0.0000	(0.7416)	(0.0810)	0.0000	1	(0.8225)	01/06/2025
002226.ZK	12/04/2024	SDB3260427172	300.00	0.7670	230.09	230.09	0.0000	4.5800	50.0000	0.0000	(0.0293)	(0.0032)	0.0000	1	(0.0325)	01/06/2025
002226.ZK	12/04/2024	SDB3260427172	200.00	0.7670	153.40	153.40	0.0000	4.5800	50.0000	0.0000	(0.0195)	(0.0021)	0.0000	1	(0.0216)	01/06/2025
002226.ZK	12/04/2024	SDB3260427172	100.00	0.7670	76.70	76.70	0.0000	4.5800	50.0000	0.0000	(0.0098)	(0.0011)	0.0000	1	(0.0108)	01/06/2025
002226.ZK	12/04/2024	SDB3260427172	500.00	0.7670	383.49	383.49	0.0000	4.5800	50.0000	0.0000	(0.0488)	(0.0053)	0.0000	1	(0.0541)	01/06/2025
002226.ZK	12/04/2024	SDB3260427172	1,500.00	0.7670	1,150.47	1,150.47	0.0000	4.5800	50.0000	0.0000	(0.1464)	(0.0160)	0.0000	1	(0.1623)	01/06/2025
002226.ZK	12/04/2024	SDB3260427172	500.00	0.7670	383.49	383.49	0.0000	4.5800	50.0000	0.0000	(0.0488)	(0.0053)	0.0000	1	(0.0541)	01/06/2025
002226.ZK	12/04/2024	SDB3260427172	14,600.00	0.7670	11,197.94	11,197.94	0.0000	4.5800	50.0000	0.0000	(1.4246)	(0.1555)	0.0000	1	(1.5802)	01/06/2025
002226.ZK	12/04/2024	SDB3260427172	5,900.00	0.7670	4,525.19	4,525.19	0.0000	4.5800	50.0000	0.0000	(0.5757)	(0.0628)	0.0000	1	(0.6386)	01/06/2025
002226.ZK	12/04/2024	SDB3260427172	1,900.00	0.7670	1,457.27	1,457.27	0.0000	4.5800	50.0000	0.0000	(0.1854)	(0.0202)	0.0000	1	(0.2056)	01/06/2025
002226.ZK	12/04/2024	SDB3260427172	100.00	0.7670	76.70	76.70	0.0000	4.5800	50.0000	0.0000	(0.0098)	(0.0011)	0.0000	1	(0.0108)	01/06/2025
002226.ZK	12/04/2024	SDB3260427172	1,900.00	0.7670	1,457.27	1,457.27	0.0000	4.5800	50.0000	0.0000	(0.1854)	(0.0202)	0.0000	1	(0.2056)	01/06/2025
002226.ZK	12/04/2024	SDB3260427172	26,600.00	0.7670	20,401.72	20,401.72	0.0000	4.5800	50.0000	0.0000	(2.5956)	(0.2834)	0.0000	1	(2.8789)	01/06/2025
002226.ZK	12/04/2024	SDB3260427172	500.00	0.7670	383.49	383.49	0.0000	4.5800	50.0000	0.0000	(0.0488)	(0.0053)	0.0000	1	(0.0541)	01/06/2025
002226.ZK	12/04/2024	SDB3260427172	100.00	0.7670	76.70	76.70	0.0000	4.5800	50.0000	0.0000	(0.0098)	(0.0011)	0.0000	1	(0.0108)	01/06/2025
002226.ZK	12/04/2024	SDB3260427172	1,500.00	0.7670	1,150.47	1,150.47	0.0000	4.5800	50.0000	0.0000	(0.1464)	(0.0160)	0.0000	1	(0.1623)	01/06/2025
002226.ZK	12/04/2024	SDB3260427172	3,600.00	0.7670	2,761.14	2,761.14	0.0000	4.5800	50.0000	0.0000	(0.3513)	(0.0383)	0.0000	1	(0.3896)	01/06/2025
002226.ZK	12/04/2024	SDB3260427172	700.00	0.7670	536.89	536.89	0.0000	4.5800	50.0000	0.0000	(0.0683)	(0.0075)	0.0000	1	(0.0758)	01/06/2025
002226.ZK	12/04/2024	SDB3260427172	100.00	0.7670	76.70	76.70	0.0000	4.5800	50.0000	0.0000	(0.0098)	(0.0011)	0.0000	1	(0.0108)	01/06/2025
TOTAL ANHUI JIANGNAN CHEMICAL INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND											(386.7291)	(43.2773)	0.0000	(430.0063)		

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ANHUI ZHONGDING SEALING PARTS CO.,LTD CMN CLASS A SERIES NORTHBOUND																
000887.ZK	01/03/2025	SDB3263185970	600.00	1.8579	1,047.24	1,114.71	0.0000	4.3300	50.0000	0.0000	(0.3779)	(0.0464)	0.0000	3	(0.4243)	01/06/2025
000887.ZK	01/03/2025	SDB3263185970	3,200.00	1.8579	5,585.29	5,945.14	0.0000	4.3300	50.0000	0.0000	(2.0154)	(0.2477)	0.0000	3	(2.2631)	01/06/2025
000887.ZK	01/02/2025	SDB3263185970	600.00	1.8690	1,047.24	1,121.39	0.0000	4.3300	50.0000	0.0000	(0.1260)	(0.0156)	0.0000	1	(0.1415)	01/06/2025
000887.ZK	01/02/2025	SDB3263185970	3,200.00	1.8690	5,585.29	5,980.74	0.0000	4.3300	50.0000	0.0000	(0.6718)	(0.0831)	0.0000	1	(0.7549)	01/06/2025
000887.ZK	12/31/2024	SDB3263185970	600.00	1.8278	1,047.24	1,096.65	0.0000	4.3300	50.0000	0.0000	(0.2519)	(0.0305)	0.0000	2	(0.2824)	01/06/2025
000887.ZK	12/31/2024	SDB3263185970	3,200.00	1.8278	5,585.29	5,848.81	0.0000	4.3300	50.0000	0.0000	(1.3436)	(0.1625)	0.0000	2	(1.5060)	01/06/2025
000887.ZK	12/30/2024	SDB3263185970	600.00	1.8069	1,047.24	1,084.14	0.0000	4.3300	50.0000	0.0000	(0.1260)	(0.0151)	0.0000	1	(0.1410)	01/06/2025
000887.ZK	12/30/2024	SDB3263185970	3,200.00	1.8069	5,585.29	5,782.06	0.0000	4.3300	50.0000	0.0000	(0.6718)	(0.0803)	0.0000	1	(0.7521)	01/06/2025
000887.ZK	12/27/2024	SDB3263185970	600.00	1.8459	1,047.24	1,107.55	0.0000	4.3300	50.0000	0.0000	(0.3779)	(0.0461)	0.0000	3	(0.4240)	01/06/2025
000887.ZK	12/27/2024	SDB3263185970	3,200.00	1.8459	5,585.29	5,906.95	0.0000	4.3300	50.0000	0.0000	(2.0154)	(0.2461)	0.0000	3	(2.2615)	01/06/2025
000887.ZK	12/26/2024	SDB3263185970	600.00	1.8212	1,047.24	1,092.70	0.0000	4.3300	50.0000	0.0000	(0.1260)	(0.0152)	0.0000	1	(0.1411)	01/06/2025
000887.ZK	12/26/2024	SDB3263185970	3,200.00	1.8212	5,585.29	5,827.73	0.0000	4.3300	50.0000	0.0000	(0.6718)	(0.0809)	0.0000	1	(0.7527)	01/06/2025
000887.ZK	12/24/2024	SDB3263185970	600.00	1.8212	1,047.24	1,092.70	0.0000	4.3300	50.0000	0.0000	(0.2519)	(0.0304)	0.0000	2	(0.2823)	01/06/2025
000887.ZK	12/24/2024	SDB3263185970	3,200.00	1.8212	5,585.29	5,827.73	0.0000	4.3300	50.0000	0.0000	(1.3436)	(0.1619)	0.0000	2	(1.5055)	01/06/2025
000887.ZK	12/23/2024	SDB3263185970	600.00	1.8202	1,047.24	1,092.12	0.0000	4.3300	50.0000	0.0000	(0.1260)	(0.0152)	0.0000	1	(0.1411)	01/06/2025
000887.ZK	12/23/2024	SDB3263185970	3,200.00	1.8202	5,585.29	5,824.65	0.0000	4.3300	50.0000	0.0000	(0.6718)	(0.0809)	0.0000	1	(0.7527)	01/06/2025
000887.ZK	12/20/2024	SDB3263185970	600.00	1.8322	1,047.24	1,099.31	0.0000	4.3300	50.0000	0.0000	(0.3779)	(0.0458)	0.0000	3	(0.4237)	01/06/2025
000887.ZK	12/20/2024	SDB3263185970	3,200.00	1.8322	5,585.29	5,862.99	0.0000	4.3300	50.0000	0.0000	(2.0154)	(0.2443)	0.0000	3	(2.2596)	01/06/2025
000887.ZK	12/19/2024	SDB3263185970	600.00	1.8210	1,047.24	1,092.58	0.0000	4.5800	50.0000	0.0000	(0.1332)	(0.0152)	0.0000	1	(0.1484)	01/06/2025
000887.ZK	12/19/2024	SDB3263185970	3,200.00	1.8210	5,585.29	5,827.08	0.0000	4.5800	50.0000	0.0000	(0.7106)	(0.0809)	0.0000	1	(0.7915)	01/06/2025
000887.ZK	12/18/2024	SDB3263185970	600.00	1.8659	1,047.24	1,119.55	0.0000	4.5800	50.0000	0.0000	(0.1332)	(0.0155)	0.0000	1	(0.1488)	01/06/2025
000887.ZK	12/18/2024	SDB3263185970	3,200.00	1.8659	5,585.29	5,970.93	0.0000	4.5800	50.0000	0.0000	(0.7106)	(0.0829)	0.0000	1	(0.7935)	01/06/2025
000887.ZK	12/17/2024	SDB3263185970	600.00	1.9322	1,047.24	1,159.35	0.0000	4.5800	50.0000	0.0000	(0.1332)	(0.0161)	0.0000	1	(0.1493)	01/06/2025
000887.ZK	12/17/2024	SDB3263185970	3,200.00	1.9322	5,585.29	6,183.19	0.0000	4.5800	50.0000	0.0000	(0.7106)	(0.0859)	0.0000	1	(0.7965)	01/06/2025
000887.ZK	12/16/2024	SDB3263185970	600.00	1.9251	1,047.24	1,155.08	0.0000	4.5800	50.0000	0.0000	(0.1332)	(0.0160)	0.0000	1	(0.1493)	01/06/2025
000887.ZK	12/16/2024	SDB3263185970	3,200.00	1.9251	5,585.29	6,160.42	0.0000	4.5800	50.0000	0.0000	(0.7106)	(0.0856)	0.0000	1	(0.7961)	01/06/2025
000887.ZK	12/13/2024	SDB3263185970	600.00	1.8720	1,047.24	1,123.18	0.0000	4.5800	50.0000	0.0000	(0.3997)	(0.0468)	0.0000	3	(0.4465)	01/06/2025
000887.ZK	12/13/2024	SDB3263185970	3,200.00	1.8720	5,585.29	5,990.27	0.0000	4.5800	50.0000	0.0000	(2.1317)	(0.2496)	0.0000	3	(2.3813)	01/06/2025
000887.ZK	12/12/2024	SDB3263185970	600.00	1.7390	1,047.24	1,043.38	0.0000	4.5800	50.0000	0.0000	(0.1332)	(0.0145)	0.0000	1	(0.1477)	01/06/2025
000887.ZK	12/12/2024	SDB3263185970	3,200.00	1.7390	5,585.29	5,564.68	0.0000	4.5800	50.0000	0.0000	(0.7106)	(0.0773)	0.0000	1	(0.7879)	01/06/2025
000887.ZK	12/11/2024	SDB3263185970	600.00	1.7526	1,047.24	1,051.59	0.0000	4.5800	50.0000	0.0000	(0.1332)	(0.0146)	0.0000	1	(0.1478)	01/06/2025
000887.ZK	12/11/2024	SDB3263185970	3,200.00	1.7526	5,585.29	5,608.47	0.0000	4.5800	50.0000	0.0000	(0.7106)	(0.0779)	0.0000	1	(0.7885)	01/06/2025
000887.ZK	12/10/2024	SDB3263185970	600.00	1.7304	1,047.24	1,038.26	0.0000	4.5800	50.0000	0.0000	(0.1332)	(0.0144)	0.0000	1	(0.1477)	01/06/2025
000887.ZK	12/10/2024	SDB3263185970	3,200.00	1.7304	5,585.29	5,537.41	0.0000	4.5800	50.0000	0.0000	(0.7106)	(0.0769)	0.0000	1	(0.7875)	01/06/2025
000887.ZK	12/09/2024	SDB3263185970	600.00	1.7200	1,047.24	1,031.98	0.0000	4.5800	50.0000	0.0000	(0.1332)	(0.0143)	0.0000	1	(0.1476)	01/06/2025
000887.ZK	12/09/2024	SDB3263185970	3,200.00	1.7200	5,585.29	5,503.91	0.0000	4.5800	50.0000	0.0000	(0.7644)	(0.0764)	0.0000	1	(0.7870)	01/06/2025
000887.ZK	12/06/2024	SDB3263185970	600.00	1.7344	1,047.24	1,040.62	0.0000	4.5800	50.0000	0.0000	(0.3997)	(0.0434)	0.0000	3	(0.4431)	01/06/2025
000887.ZK	12/06/2024	SDB3263185970	3,200.00	1.7344	5,585.29	5,549.97	0.0000	4.5800	50.0000	0.0000	(2.1317)	(0.2312)	0.0000	3	(2.3630)	01/06/2025
000887.ZK	12/05/2024	SDB3263185970	600.00	1.7498	1,047.24	1,049.88	0.0000	4.5800	50.0000	0.0000	(0.1332)	(0.0146)	0.0000	1	(0.1478)	01/06/2025
000887.ZK	12/05/2024	SDB3263185970	3,200.00	1.7498	5,585.29	5,599.36	0.0000	4.5800	50.0000	0.0000	(0.7106)	(0.0778)	0.0000	1	(0.7883)	01/06/2025
000887.ZK	12/04/2024	SDB3263185970	600.00	1.7454	1,047.24	1,047.24	0.0000	4.5800	50.0000	0.0000	(0.1332)	(0.0145)	0.0000	1	(0.1478)	01/06/2025
000887.ZK	12/04/2024	SDB3263185970	3,200.00	1.7454	5,585.29	5,585.29	0.0000	4.5800	50.0000	0.0000	(0.7106)	(0.0776)	0.0000	1	(0.7881)	01/06/2025
TOTAL ANHUI ZHONGDING SEALING PARTS CO.,LTD CMN CLASS A SERIES NORTHBOUND												(27.0626)	(3.1679)	0.0000	(30.2305)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ANKER INNOVATIONS TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND																
300866.ZK	01/03/2025	SDB3260427129	500.00	13.5317	5,666.69	6,765.85	0.0000	4.3300	50.0000	0.0000	(2.0447)	(0.2819)	0.0000	3	(2.3266)	01/06/2025
300866.ZK	01/03/2025	SDB3260427129	1,000.00	13.5317	11,333.38	13,531.70	0.0000	4.3300	50.0000	0.0000	(4.0895)	(0.5638)	0.0000	3	(4.6533)	01/06/2025
300866.ZK	01/03/2025	SDB3260427129	1,500.00	13.5317	17,000.06	20,297.56	0.0000	4.3300	50.0000	0.0000	(6.1342)	(0.8457)	0.0000	3	(6.9799)	01/06/2025
300866.ZK	01/03/2025	SDB3260427129	200.00	13.5317	2,266.68	2,706.34	0.0000	4.3300	50.0000	0.0000	(0.8179)	(0.1128)	0.0000	3	(0.9307)	01/06/2025
300866.ZK	01/03/2025	SDB3260427129	1,600.00	13.5317	18,133.40	21,650.73	0.0000	4.3300	50.0000	0.0000	(6.5431)	(0.9021)	0.0000	3	(7.4452)	01/06/2025
300866.ZK	01/03/2025	SDB3260427129	700.00	13.5317	7,933.36	9,472.19	0.0000	4.3300	50.0000	0.0000	(2.8626)	(0.3947)	0.0000	3	(3.2573)	01/06/2025
300866.ZK	01/03/2025	SDB3260427129	1,200.00	13.5317	13,600.05	16,238.05	0.0000	4.3300	50.0000	0.0000	(4.9074)	(0.6766)	0.0000	3	(5.5839)	01/06/2025
300866.ZK	01/03/2025	SDB3260427129	400.00	13.5317	4,533.35	5,412.68	0.0000	4.3300	50.0000	0.0000	(1.6358)	(0.2255)	0.0000	3	(1.8613)	01/06/2025
300866.ZK	01/03/2025	SDB3260427129	4,119.00	13.5317	46,682.17	55,737.09	0.0000	4.3300	50.0000	0.0000	(16.8445)	(2.3224)	0.0000	3	(19.1669)	01/06/2025
300866.ZK	01/03/2025	SDB3260427129	500.00	13.5317	5,666.69	6,765.85	0.0000	4.3300	50.0000	0.0000	(2.0447)	(0.2819)	0.0000	3	(2.3266)	01/06/2025
300866.ZK	01/03/2025	SDB3260427129	400.00	13.5317	4,533.35	5,412.68	0.0000	4.3300	50.0000	0.0000	(1.6358)	(0.2255)	0.0000	3	(1.8613)	01/06/2025
300866.ZK	01/02/2025	SDB3260427129	500.00	13.3526	5,666.69	6,676.30	0.0000	4.3300	50.0000	0.0000	(0.6816)	(0.0927)	0.0000	1	(0.7743)	01/06/2025
300866.ZK	01/02/2025	SDB3260427129	1,000.00	13.3526	11,333.38	13,352.59	0.0000	4.3300	50.0000	0.0000	(1.3632)	(0.1855)	0.0000	1	(1.5486)	01/06/2025
300866.ZK	01/02/2025	SDB3260427129	1,500.00	13.3526	17,000.06	20,028.89	0.0000	4.3300	50.0000	0.0000	(2.0447)	(0.2782)	0.0000	1	(2.3229)	01/06/2025
300866.ZK	01/02/2025	SDB3260427129	200.00	13.3526	2,266.68	2,670.52	0.0000	4.3300	50.0000	0.0000	(0.2726)	(0.0371)	0.0000	1	(0.3097)	01/06/2025
300866.ZK	01/02/2025	SDB3260427129	1,600.00	13.3526	18,133.40	21,364.15	0.0000	4.3300	50.0000	0.0000	(2.1810)	(0.2967)	0.0000	1	(2.4778)	01/06/2025
300866.ZK	01/02/2025	SDB3260427129	700.00	13.3526	7,933.36	9,346.82	0.0000	4.3300	50.0000	0.0000	(0.9542)	(0.1298)	0.0000	1	(1.0840)	01/06/2025
300866.ZK	01/02/2025	SDB3260427129	1,200.00	13.3526	13,600.05	16,023.11	0.0000	4.3300	50.0000	0.0000	(1.6358)	(0.2225)	0.0000	1	(1.8583)	01/06/2025
300866.ZK	01/02/2025	SDB3260427129	400.00	13.3526	4,533.35	5,341.04	0.0000	4.3300	50.0000	0.0000	(0.5453)	(0.0742)	0.0000	1	(0.6194)	01/06/2025
300866.ZK	01/02/2025	SDB3260427129	4,119.00	13.3526	46,682.17	54,999.33	0.0000	4.3300	50.0000	0.0000	(5.6148)	(0.7639)	0.0000	1	(6.3787)	01/06/2025
300866.ZK	01/02/2025	SDB3260427129	500.00	13.3526	5,666.69	6,676.30	0.0000	4.3300	50.0000	0.0000	(0.6816)	(0.0927)	0.0000	1	(0.7743)	01/06/2025
300866.ZK	01/02/2025	SDB3260427129	400.00	13.3526	4,533.35	5,341.04	0.0000	4.3300	50.0000	0.0000	(0.5453)	(0.0742)	0.0000	1	(0.6194)	01/06/2025
300866.ZK	12/31/2024	SDB3260427129	500.00	13.1694	5,666.69	6,584.70	0.0000	4.3300	50.0000	0.0000	(1.3632)	(0.1829)	0.0000	2	(1.5461)	01/06/2025
300866.ZK	12/31/2024	SDB3260427129	1,000.00	13.1694	11,333.38	13,169.41	0.0000	4.3300	50.0000	0.0000	(2.7263)	(0.3658)	0.0000	2	(3.0921)	01/06/2025
300866.ZK	12/31/2024	SDB3260427129	1,500.00	13.1694	17,000.06	19,754.11	0.0000	4.3300	50.0000	0.0000	(4.0895)	(0.5487)	0.0000	2	(4.6382)	01/06/2025
300866.ZK	12/31/2024	SDB3260427129	200.00	13.1694	2,266.68	2,633.88	0.0000	4.3300	50.0000	0.0000	(0.5453)	(0.0732)	0.0000	2	(0.6184)	01/06/2025
300866.ZK	12/31/2024	SDB3260427129	1,600.00	13.1694	18,133.40	21,071.05	0.0000	4.3300	50.0000	0.0000	(4.3621)	(0.5853)	0.0000	2	(4.9474)	01/06/2025
300866.ZK	12/31/2024	SDB3260427129	700.00	13.1694	7,933.36	9,218.58	0.0000	4.3300	50.0000	0.0000	(1.9084)	(0.2561)	0.0000	2	(2.1645)	01/06/2025
300866.ZK	12/31/2024	SDB3260427129	1,200.00	13.1694	13,600.05	15,803.29	0.0000	4.3300	50.0000	0.0000	(3.2716)	(0.4390)	0.0000	2	(3.7105)	01/06/2025
300866.ZK	12/31/2024	SDB3260427129	400.00	13.1694	4,533.35	5,267.76	0.0000	4.3300	50.0000	0.0000	(1.0905)	(0.1463)	0.0000	2	(1.2368)	01/06/2025
300866.ZK	12/31/2024	SDB3260427129	4,119.00	13.1694	46,682.17	54,244.78	0.0000	4.3300	50.0000	0.0000	(11.2297)	(1.5068)	0.0000	2	(12.7365)	01/06/2025
300866.ZK	12/31/2024	SDB3260427129	500.00	13.1694	5,666.69	6,584.70	0.0000	4.3300	50.0000	0.0000	(1.3632)	(0.1829)	0.0000	2	(1.5461)	01/06/2025
300866.ZK	12/31/2024	SDB3260427129	400.00	13.1694	4,533.35	5,267.76	0.0000	4.3300	50.0000	0.0000	(1.0905)	(0.1463)	0.0000	2	(1.2368)	01/06/2025
300866.ZK	12/30/2024	SDB3260427129	500.00	13.1424	5,666.69	6,571.21	0.0000	4.3300	50.0000	0.0000	(0.6816)	(0.0913)	0.0000	1	(0.7728)	01/06/2025
300866.ZK	12/30/2024	SDB3260427129	1,000.00	13.1424	11,333.38	13,142.42	0.0000	4.3300	50.0000	0.0000	(1.3632)	(0.1825)	0.0000	1	(1.5457)	01/06/2025
300866.ZK	12/30/2024	SDB3260427129	1,500.00	13.1424	17,000.06	19,713.63	0.0000	4.3300	50.0000	0.0000	(2.0447)	(0.2738)	0.0000	1	(2.3185)	01/06/2025
300866.ZK	12/30/2024	SDB3260427129	200.00	13.1424	2,266.68	2,628.48	0.0000	4.3300	50.0000	0.0000	(0.2726)	(0.0365)	0.0000	1	(0.3091)	01/06/2025
300866.ZK	12/30/2024	SDB3260427129	1,600.00	13.1424	18,133.40	21,027.88	0.0000	4.3300	50.0000	0.0000	(2.1810)	(0.2921)	0.0000	1	(2.4731)	01/06/2025
300866.ZK	12/30/2024	SDB3260427129	700.00	13.1424	7,933.36	9,199.70	0.0000	4.3300	50.0000	0.0000	(0.9542)	(0.1278)	0.0000	1	(1.0820)	01/06/2025
300866.ZK	12/30/2024	SDB3260427129	1,200.00	13.1424	13,600.05	15,770.91	0.0000	4.3300	50.0000	0.0000	(1.6358)	(0.2190)	0.0000	1	(1.8548)	01/06/2025
300866.ZK	12/30/2024	SDB3260427129	400.00	13.1424	4,533.35	5,256.97	0.0000	4.3300	50.0000	0.0000	(0.5453)	(0.0730)	0.0000	1	(0.6183)	01/06/2025
300866.ZK	12/30/2024	SDB3260427129	4,119.00	13.1424	46,682.17	54,133.64	0.0000	4.3300	50.0000	0.0000	(5.6148)	(0.7519)	0.0000	1	(6.3667)	01/06/2025
300866.ZK	12/30/2024	SDB3260427129	500.00	13.1424	5,666.69	6,571.21	0.0000	4.3300	50.0000	0.0000	(0.6816)	(0.0913)	0.0000	1	(0.7728)	01/06/2025
300866.ZK	12/30/2024	SDB3260427129	500.00	13.1424	5,666.69	6,571.21	0.0000	4.3300	50.0000	0.0000	(0.6816)	(0.0913)	0.0000	1	(0.7728)	01/06/2025
300866.ZK	12/30/2024	SDB3260427129	400.00	13.1424	4,533.35	5,256.97	0.0000	4.3300	50.0000	0.0000	(0.5453)	(0.0730)	0.0000	1	(0.6183)	01/06/2025
300866.ZK	12/27/2024	SDB3260427129	500.00	12.8955	5,666.69	6,447.73	0.0000	4.3300	50.0000	0.0000	(2.0447)	(0.2687)	0.0000	3	(2.3134)	01/06/2025
300866.ZK	12/27/2024	SDB3260427129	1,000.00	12.8955	11,333.38	12,895.46	0.0000	4.3300	50.0000	0.0000	(4.0895)	(0.5373)	0.0000	3	(4.6268)	01/06/2025
300866.ZK	12/27/2024	SDB3260427129	1,500.00	12.8955	17,000.06	19,343.19	0.0000	4.3300	50.0000	0.0000	(6.1342)	(0.8060)	0.0000	3	(6.9402)	01/06/2025
300866.ZK	12/27/2024	SDB3260427129	200.00	12.8955	2,266.68	2,579.09	0.0000	4.3300	50.0000	0.0000	(0.8179)	(0.1075)	0.0000	3	(0.9254)	01/06/2025
300866.ZK	12/27/2024	SDB3260427129	1,600.00	12.8955	18,133.40	20,632.73	0.0000	4.3300	50.0000	0.0000	(6.5431)	(0.8597)	0.0000	3	(7.4028)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6



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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ANKER INNOVATIONS TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300866.ZK	12/27/2024	SDB3260427129	700.00	12.8955	7,933.36	9,026.82	0.0000	4.3300	50.0000	0.0000	(2.8626)	(0.3761)	0.0000	3	(3.2387)	01/06/2025
300866.ZK	12/27/2024	SDB3260427129	1,200.00	12.8955	13,600.05	15,474.55	0.0000	4.3300	50.0000	0.0000	(4.9074)	(0.6448)	0.0000	3	(5.5521)	01/06/2025
300866.ZK	12/27/2024	SDB3260427129	400.00	12.8955	4,533.35	5,158.18	0.0000	4.3300	50.0000	0.0000	(1.6358)	(0.2149)	0.0000	3	(1.8507)	01/06/2025
300866.ZK	12/27/2024	SDB3260427129	4,119.00	12.8955	46,682.17	53,116.39	0.0000	4.3300	50.0000	0.0000	(16.8445)	(2.2132)	0.0000	3	(19.0577)	01/06/2025
300866.ZK	12/27/2024	SDB3260427129	500.00	12.8955	5,666.69	6,447.73	0.0000	4.3300	50.0000	0.0000	(2.0447)	(0.2687)	0.0000	3	(2.3134)	01/06/2025
300866.ZK	12/27/2024	SDB3260427129	500.00	12.8955	5,666.69	6,447.73	0.0000	4.3300	50.0000	0.0000	(2.0447)	(0.2687)	0.0000	3	(2.3134)	01/06/2025
300866.ZK	12/27/2024	SDB3260427129	400.00	12.8955	4,533.35	5,158.18	0.0000	4.3300	50.0000	0.0000	(1.6358)	(0.2149)	0.0000	3	(1.8507)	01/06/2025
300866.ZK	12/26/2024	SDB3260427129	500.00	13.1105	5,666.69	6,555.24	0.0000	4.3300	50.0000	0.0000	(0.6816)	(0.0910)	0.0000	1	(0.7726)	01/06/2025
300866.ZK	12/26/2024	SDB3260427129	1,000.00	13.1105	11,333.38	13,110.47	0.0000	4.3300	50.0000	0.0000	(1.3632)	(0.1821)	0.0000	1	(1.5452)	01/06/2025
300866.ZK	12/26/2024	SDB3260427129	1,500.00	13.1105	17,000.06	19,665.71	0.0000	4.3300	50.0000	0.0000	(2.0447)	(0.2731)	0.0000	1	(2.3179)	01/06/2025
300866.ZK	12/26/2024	SDB3260427129	200.00	13.1105	2,266.68	2,622.09	0.0000	4.3300	50.0000	0.0000	(0.2726)	(0.0364)	0.0000	1	(0.3090)	01/06/2025
300866.ZK	12/26/2024	SDB3260427129	1,600.00	13.1105	18,133.40	20,976.76	0.0000	4.3300	50.0000	0.0000	(2.1810)	(0.2913)	0.0000	1	(2.4724)	01/06/2025
300866.ZK	12/26/2024	SDB3260427129	700.00	13.1105	7,933.36	9,177.33	0.0000	4.3300	50.0000	0.0000	(0.9542)	(0.1275)	0.0000	1	(1.0817)	01/06/2025
300866.ZK	12/26/2024	SDB3260427129	1,200.00	13.1105	13,600.05	15,732.57	0.0000	4.3300	50.0000	0.0000	(1.6358)	(0.2185)	0.0000	1	(1.8543)	01/06/2025
300866.ZK	12/26/2024	SDB3260427129	400.00	13.1105	4,533.35	5,244.19	0.0000	4.3300	50.0000	0.0000	(0.5453)	(0.0728)	0.0000	1	(0.6181)	01/06/2025
300866.ZK	12/26/2024	SDB3260427129	919.00	13.1105	10,415.37	12,048.52	0.0000	4.3300	50.0000	0.0000	(1.2527)	(0.1673)	0.0000	1	(1.4201)	01/06/2025
300866.ZK	12/26/2024	SDB3260427129	4,119.00	13.1105	46,682.17	54,002.04	0.0000	4.3300	50.0000	0.0000	(5.6148)	(0.7500)	0.0000	1	(6.3649)	01/06/2025
300866.ZK	12/26/2024	SDB3260427129	1,381.00	13.1105	15,651.39	18,105.56	0.0000	4.3300	50.0000	0.0000	(1.8825)	(0.2515)	0.0000	1	(2.1340)	01/06/2025
300866.ZK	12/26/2024	SDB3260427129	500.00	13.1105	5,666.69	6,555.24	0.0000	4.3300	50.0000	0.0000	(0.6816)	(0.0910)	0.0000	1	(0.7726)	01/06/2025
300866.ZK	12/26/2024	SDB3260427129	400.00	13.1105	4,533.35	5,244.19	0.0000	4.3300	50.0000	0.0000	(0.5453)	(0.0728)	0.0000	1	(0.6181)	01/06/2025
300866.ZK	12/24/2024	SDB3260427129	500.00	13.1105	5,666.69	6,555.24	0.0000	4.3300	50.0000	0.0000	(1.3632)	(0.1821)	0.0000	2	(1.5452)	01/06/2025
300866.ZK	12/24/2024	SDB3260427129	1,000.00	13.1105	11,333.38	13,110.47	0.0000	4.3300	50.0000	0.0000	(2.7263)	(0.3642)	0.0000	2	(3.0905)	01/06/2025
300866.ZK	12/24/2024	SDB3260427129	1,500.00	13.1105	17,000.06	19,665.71	0.0000	4.3300	50.0000	0.0000	(4.0895)	(0.5463)	0.0000	2	(4.6357)	01/06/2025
300866.ZK	12/24/2024	SDB3260427129	200.00	13.1105	2,266.68	2,622.09	0.0000	4.3300	50.0000	0.0000	(0.5453)	(0.0728)	0.0000	2	(0.6181)	01/06/2025
300866.ZK	12/24/2024	SDB3260427129	1,600.00	13.1105	18,133.40	20,976.76	0.0000	4.3300	50.0000	0.0000	(4.3621)	(0.5827)	0.0000	2	(4.9448)	01/06/2025
300866.ZK	12/24/2024	SDB3260427129	700.00	13.1105	7,933.36	9,177.33	0.0000	4.3300	50.0000	0.0000	(1.9084)	(0.2549)	0.0000	2	(2.1633)	01/06/2025
300866.ZK	12/24/2024	SDB3260427129	1,200.00	13.1105	13,600.05	15,732.57	0.0000	4.3300	50.0000	0.0000	(3.2716)	(0.4370)	0.0000	2	(3.7086)	01/06/2025
300866.ZK	12/24/2024	SDB3260427129	400.00	13.1105	4,533.35	5,244.19	0.0000	4.3300	50.0000	0.0000	(1.0905)	(0.1457)	0.0000	2	(1.2362)	01/06/2025
300866.ZK	12/24/2024	SDB3260427129	919.00	13.1105	10,415.37	12,048.52	0.0000	4.3300	50.0000	0.0000	(2.5055)	(0.3347)	0.0000	2	(2.8402)	01/06/2025
300866.ZK	12/24/2024	SDB3260427129	4,119.00	13.1105	46,682.17	54,002.04	0.0000	4.3300	50.0000	0.0000	(11.2297)	(1.5001)	0.0000	2	(12.7297)	01/06/2025
300866.ZK	12/24/2024	SDB3260427129	1,381.00	13.1105	15,651.39	18,105.56	0.0000	4.3300	50.0000	0.0000	(3.7650)	(0.5029)	0.0000	2	(4.2680)	01/06/2025
300866.ZK	12/24/2024	SDB3260427129	500.00	13.1105	5,666.69	6,555.24	0.0000	4.3300	50.0000	0.0000	(1.3632)	(0.1821)	0.0000	2	(1.5452)	01/06/2025
300866.ZK	12/24/2024	SDB3260427129	400.00	13.1105	4,533.35	5,244.19	0.0000	4.3300	50.0000	0.0000	(1.0905)	(0.1457)	0.0000	2	(1.2362)	01/06/2025
300866.ZK	12/23/2024	SDB3260427129	500.00	12.7620	5,666.69	6,380.99	0.0000	4.3300	50.0000	0.0000	(0.6816)	(0.0886)	0.0000	1	(0.7702)	01/06/2025
300866.ZK	12/23/2024	SDB3260427129	1,000.00	12.7620	11,333.38	12,761.99	0.0000	4.3300	50.0000	0.0000	(1.3632)	(0.1772)	0.0000	1	(1.5404)	01/06/2025
300866.ZK	12/23/2024	SDB3260427129	1,500.00	12.7620	17,000.06	19,142.98	0.0000	4.3300	50.0000	0.0000	(2.0447)	(0.2659)	0.0000	1	(2.3106)	01/06/2025
300866.ZK	12/23/2024	SDB3260427129	200.00	12.7620	2,266.68	2,552.40	0.0000	4.3300	50.0000	0.0000	(0.2726)	(0.0354)	0.0000	1	(0.3081)	01/06/2025
300866.ZK	12/23/2024	SDB3260427129	1,600.00	12.7620	18,133.40	20,419.18	0.0000	4.3300	50.0000	0.0000	(2.1810)	(0.2836)	0.0000	1	(2.4646)	01/06/2025
300866.ZK	12/23/2024	SDB3260427129	700.00	12.7620	7,933.36	8,933.39	0.0000	4.3300	50.0000	0.0000	(0.9542)	(0.1241)	0.0000	1	(1.0783)	01/06/2025
300866.ZK	12/23/2024	SDB3260427129	1,200.00	12.7620	13,600.05	15,314.39	0.0000	4.3300	50.0000	0.0000	(1.6358)	(0.2127)	0.0000	1	(1.8485)	01/06/2025
300866.ZK	12/23/2024	SDB3260427129	400.00	12.7620	4,533.35	5,104.80	0.0000	4.3300	50.0000	0.0000	(0.5453)	(0.0709)	0.0000	1	(0.6162)	01/06/2025
300866.ZK	12/23/2024	SDB3260427129	1,500.00	12.7620	17,000.06	19,142.98	0.0000	4.3300	50.0000	0.0000	(2.0447)	(0.2659)	0.0000	1	(2.3106)	01/06/2025
300866.ZK	12/23/2024	SDB3260427129	4,119.00	12.7620	46,682.17	52,566.63	0.0000	4.3300	50.0000	0.0000	(5.6148)	(0.7301)	0.0000	1	(6.3449)	01/06/2025
300866.ZK	12/23/2024	SDB3260427129	1,381.00	12.7620	15,651.39	17,624.31	0.0000	4.3300	50.0000	0.0000	(1.8825)	(0.2448)	0.0000	1	(2.1273)	01/06/2025
300866.ZK	12/23/2024	SDB3260427129	5,319.00	12.7620	60,282.22	67,881.01	0.0000	4.3300	50.0000	0.0000	(7.2506)	(0.9428)	0.0000	1	(8.1934)	01/06/2025
300866.ZK	12/23/2024	SDB3260427129	100.00	12.7620	1,133.34	1,276.20	0.0000	4.3300	50.0000	0.0000	(0.1363)	(0.0177)	0.0000	1	(0.1540)	01/06/2025
300866.ZK	12/23/2024	SDB3260427129	500.00	12.7620	5,666.69	6,380.99	0.0000	4.3300	50.0000	0.0000	(0.6816)	(0.0886)	0.0000	1	(0.7702)	01/06/2025
300866.ZK	12/23/2024	SDB3260427129	400.00	12.7620	4,533.35	5,104.80	0.0000	4.3300	50.0000	0.0000	(0.5453)	(0.0709)	0.0000	1	(0.6162)	01/06/2025
300866.ZK	12/20/2024	SDB3260427129	500.00	12.1807	5,666.69	6,090.36	0.0000	4.3300	50.0000	0.0000	(2.0447)	(0.2538)	0.0000	3	(2.2985)	01/06/2025
300866.ZK	12/20/2024	SDB3260427129	1,000.00	12.1807	11,333.38	12,180.72	0.0000	4.3300	50.0000	0.0000	(4.0895)	(0.5075)	0.0000	3	(4.5970)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ANKER INNOVATIONS TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300866.ZK	12/20/2024	SDB3260427129	1,500.00	12.1807	17,000.06	18,271.08	0.0000	4.3300	50.0000	0.0000	(6.1342)	(0.7613)	0.0000	3	(6.8955)	01/06/2025
300866.ZK	12/20/2024	SDB3260427129	200.00	12.1807	2,266.68	2,436.14	0.0000	4.3300	50.0000	0.0000	(0.8179)	(0.1015)	0.0000	3	(0.9194)	01/06/2025
300866.ZK	12/20/2024	SDB3260427129	1,600.00	12.1807	18,133.40	19,489.16	0.0000	4.3300	50.0000	0.0000	(6.5431)	(0.8120)	0.0000	3	(7.3552)	01/06/2025
300866.ZK	12/20/2024	SDB3260427129	700.00	12.1807	7,933.36	8,526.51	0.0000	4.3300	50.0000	0.0000	(2.8626)	(0.3553)	0.0000	3	(3.2179)	01/06/2025
300866.ZK	12/20/2024	SDB3260427129	1,200.00	12.1807	13,600.05	14,616.87	0.0000	4.3300	50.0000	0.0000	(4.9074)	(0.6090)	0.0000	3	(5.5164)	01/06/2025
300866.ZK	12/20/2024	SDB3260427129	400.00	12.1807	4,533.35	4,872.29	0.0000	4.3300	50.0000	0.0000	(1.6358)	(0.2030)	0.0000	3	(1.8388)	01/06/2025
300866.ZK	12/20/2024	SDB3260427129	1,500.00	12.1807	17,000.06	18,271.08	0.0000	4.3300	50.0000	0.0000	(6.1342)	(0.7613)	0.0000	3	(6.8955)	01/06/2025
300866.ZK	12/20/2024	SDB3260427129	4,119.00	12.1807	46,682.17	50,172.39	0.0000	4.3300	50.0000	0.0000	(16.8445)	(2.0905)	0.0000	3	(18.9350)	01/06/2025
300866.ZK	12/20/2024	SDB3260427129	1,381.00	12.1807	15,651.39	16,821.58	0.0000	4.3300	50.0000	0.0000	(5.6475)	(0.7009)	0.0000	3	(6.3484)	01/06/2025
300866.ZK	12/20/2024	SDB3260427129	5,319.00	12.1807	60,282.22	64,789.26	0.0000	4.3300	50.0000	0.0000	(21.7518)	(2.6996)	0.0000	3	(24.4514)	01/06/2025
300866.ZK	12/20/2024	SDB3260427129	100.00	12.1807	1,133.34	1,218.07	0.0000	4.3300	50.0000	0.0000	(0.4089)	(0.0508)	0.0000	3	(0.4597)	01/06/2025
300866.ZK	12/20/2024	SDB3260427129	500.00	12.1807	5,666.69	6,090.36	0.0000	4.3300	50.0000	0.0000	(2.0447)	(0.2538)	0.0000	3	(2.2985)	01/06/2025
300866.ZK	12/20/2024	SDB3260427129	400.00	12.1807	4,533.35	4,872.29	0.0000	4.3300	50.0000	0.0000	(1.6358)	(0.2030)	0.0000	3	(1.8388)	01/06/2025
300866.ZK	12/19/2024	SDB3260427129	500.00	12.2816	5,666.69	6,140.78	0.0000	4.5800	50.0000	0.0000	(0.7209)	(0.0853)	0.0000	1	(0.8062)	01/06/2025
300866.ZK	12/19/2024	SDB3260427129	1,000.00	12.2816	11,333.38	12,281.56	0.0000	4.5800	50.0000	0.0000	(1.4419)	(0.1706)	0.0000	1	(1.6124)	01/06/2025
300866.ZK	12/19/2024	SDB3260427129	1,500.00	12.2816	17,000.06	18,422.33	0.0000	4.5800	50.0000	0.0000	(2.1628)	(0.2559)	0.0000	1	(2.4187)	01/06/2025
300866.ZK	12/19/2024	SDB3260427129	200.00	12.2816	2,266.68	2,456.31	0.0000	4.5800	50.0000	0.0000	(0.2884)	(0.0341)	0.0000	1	(0.3225)	01/06/2025
300866.ZK	12/19/2024	SDB3260427129	1,600.00	12.2816	18,133.40	19,650.49	0.0000	4.5800	50.0000	0.0000	(2.3070)	(0.2729)	0.0000	1	(2.5799)	01/06/2025
300866.ZK	12/19/2024	SDB3260427129	700.00	12.2816	7,933.36	8,597.09	0.0000	4.5800	50.0000	0.0000	(1.0093)	(0.1194)	0.0000	1	(1.1287)	01/06/2025
300866.ZK	12/19/2024	SDB3260427129	1,200.00	12.2816	13,600.05	14,737.87	0.0000	4.5800	50.0000	0.0000	(1.7302)	(0.2047)	0.0000	1	(1.9349)	01/06/2025
300866.ZK	12/19/2024	SDB3260427129	400.00	12.2816	4,533.35	4,912.62	0.0000	4.5800	50.0000	0.0000	(0.5767)	(0.0682)	0.0000	1	(0.6450)	01/06/2025
300866.ZK	12/19/2024	SDB3260427129	1,500.00	12.2816	17,000.06	18,422.33	0.0000	4.5800	50.0000	0.0000	(2.1628)	(0.2559)	0.0000	1	(2.4187)	01/06/2025
300866.ZK	12/19/2024	SDB3260427129	4,119.00	12.2816	46,682.17	50,587.73	0.0000	4.5800	50.0000	0.0000	(5.9390)	(0.7026)	0.0000	1	(6.6416)	01/06/2025
300866.ZK	12/19/2024	SDB3260427129	1,381.00	12.2816	15,651.39	16,960.83	0.0000	4.5800	50.0000	0.0000	(1.9912)	(0.2356)	0.0000	1	(2.2268)	01/06/2025
300866.ZK	12/19/2024	SDB3260427129	5,319.00	12.2816	60,282.22	65,325.60	0.0000	4.5800	50.0000	0.0000	(7.6692)	(0.9073)	0.0000	1	(8.5765)	01/06/2025
300866.ZK	12/19/2024	SDB3260427129	100.00	12.2816	1,133.34	1,228.16	0.0000	4.5800	50.0000	0.0000	(0.1442)	(0.0171)	0.0000	1	(0.1612)	01/06/2025
300866.ZK	12/19/2024	SDB3260427129	500.00	12.2816	5,666.69	6,140.78	0.0000	4.5800	50.0000	0.0000	(0.7209)	(0.0853)	0.0000	1	(0.8062)	01/06/2025
300866.ZK	12/19/2024	SDB3260427129	400.00	12.2816	4,533.35	4,912.62	0.0000	4.5800	50.0000	0.0000	(0.5767)	(0.0682)	0.0000	1	(0.6450)	01/06/2025
300866.ZK	12/18/2024	SDB3260427129	500.00	12.4028	5,666.69	6,201.42	0.0000	4.5800	50.0000	0.0000	(0.7209)	(0.0861)	0.0000	1	(0.8071)	01/06/2025
300866.ZK	12/18/2024	SDB3260427129	1,000.00	12.4028	11,333.38	12,402.85	0.0000	4.5800	50.0000	0.0000	(1.4419)	(0.1723)	0.0000	1	(1.6141)	01/06/2025
300866.ZK	12/18/2024	SDB3260427129	1,500.00	12.4028	17,000.06	18,604.27	0.0000	4.5800	50.0000	0.0000	(2.1628)	(0.2584)	0.0000	1	(2.4212)	01/06/2025
300866.ZK	12/18/2024	SDB3260427129	200.00	12.4028	2,266.68	2,480.57	0.0000	4.5800	50.0000	0.0000	(0.2884)	(0.0345)	0.0000	1	(0.3228)	01/06/2025
300866.ZK	12/18/2024	SDB3260427129	1,600.00	12.4028	18,133.40	19,844.55	0.0000	4.5800	50.0000	0.0000	(2.3070)	(0.2756)	0.0000	1	(2.5826)	01/06/2025
300866.ZK	12/18/2024	SDB3260427129	700.00	12.4028	7,933.36	8,681.99	0.0000	4.5800	50.0000	0.0000	(1.0093)	(0.1206)	0.0000	1	(1.1299)	01/06/2025
300866.ZK	12/18/2024	SDB3260427129	1,200.00	12.4028	13,600.05	14,883.42	0.0000	4.5800	50.0000	0.0000	(1.7302)	(0.2067)	0.0000	1	(1.9369)	01/06/2025
300866.ZK	12/18/2024	SDB3260427129	400.00	12.4028	4,533.35	4,961.14	0.0000	4.5800	50.0000	0.0000	(0.5767)	(0.0689)	0.0000	1	(0.6456)	01/06/2025
300866.ZK	12/18/2024	SDB3260427129	1,500.00	12.4028	17,000.06	18,604.27	0.0000	4.5800	50.0000	0.0000	(2.1628)	(0.2584)	0.0000	1	(2.4212)	01/06/2025
300866.ZK	12/18/2024	SDB3260427129	4,119.00	12.4028	46,682.17	51,087.32	0.0000	4.5800	50.0000	0.0000	(5.9390)	(0.7095)	0.0000	1	(6.6486)	01/06/2025
300866.ZK	12/18/2024	SDB3260427129	1,381.00	12.4028	15,651.39	17,128.33	0.0000	4.5800	50.0000	0.0000	(1.9912)	(0.2379)	0.0000	1	(2.2291)	01/06/2025
300866.ZK	12/18/2024	SDB3260427129	250.00	12.4028	2,833.34	3,100.71	0.0000	4.5800	50.0000	0.0000	(0.3605)	(0.0431)	0.0000	1	(0.4035)	01/06/2025
300866.ZK	12/18/2024	SDB3260427129	7,969.00	12.4028	90,315.67	98,838.28	0.0000	4.5800	50.0000	0.0000	(11.4902)	(1.3728)	0.0000	1	(12.8629)	01/06/2025
300866.ZK	12/18/2024	SDB3260427129	100.00	12.4028	1,133.34	1,240.28	0.0000	4.5800	50.0000	0.0000	(0.1442)	(0.0172)	0.0000	1	(0.1614)	01/06/2025
300866.ZK	12/18/2024	SDB3260427129	500.00	12.4028	5,666.69	6,201.42	0.0000	4.5800	50.0000	0.0000	(0.7209)	(0.0861)	0.0000	1	(0.8071)	01/06/2025
300866.ZK	12/18/2024	SDB3260427129	400.00	12.4028	4,533.35	4,961.14	0.0000	4.5800	50.0000	0.0000	(0.5767)	(0.0689)	0.0000	1	(0.6456)	01/06/2025
300866.ZK	12/17/2024	SDB3260427129	500.00	12.2871	5,666.69	6,143.56	0.0000	4.5800	50.0000	0.0000	(0.7209)	(0.0853)	0.0000	1	(0.8063)	01/06/2025
300866.ZK	12/17/2024	SDB3260427129	1,000.00	12.2871	11,333.38	12,287.11	0.0000	4.5800	50.0000	0.0000	(1.4419)	(0.1707)	0.0000	1	(1.6125)	01/06/2025
300866.ZK	12/17/2024	SDB3260427129	1,500.00	12.2871	17,000.06	18,430.67	0.0000	4.5800	50.0000	0.0000	(2.1628)	(0.2560)	0.0000	1	(2.4188)	01/06/2025
300866.ZK	12/17/2024	SDB3260427129	200.00	12.2871	2,266.68	2,457.42	0.0000	4.5800	50.0000	0.0000	(0.2884)	(0.0341)	0.0000	1	(0.3225)	01/06/2025
300866.ZK	12/17/2024	SDB3260427129	1,600.00	12.2871	18,133.40	19,659.38	0.0000	4.5800	50.0000	0.0000	(2.3070)	(0.2730)	0.0000	1	(2.5800)	01/06/2025
300866.ZK	12/17/2024	SDB3260427129	700.00	12.2871	7,933.36	8,600.98	0.0000	4.5800	50.0000	0.0000	(1.0093)	(0.1195)	0.0000	1	(1.1288)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ANKER INNOVATIONS TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300866.ZK	12/17/2024	SDB3260427129	1,200.00	12.2871	13,600.05	14,744.53	0.0000	4.5800	50.0000	0.0000	(1.7302)	(0.2048)	0.0000	1	(1.9350)	01/06/2025
300866.ZK	12/17/2024	SDB3260427129	400.00	12.2871	4,533.35	4,914.84	0.0000	4.5800	50.0000	0.0000	(0.5767)	(0.0683)	0.0000	1	(0.6450)	01/06/2025
300866.ZK	12/17/2024	SDB3260427129	1,500.00	12.2871	17,000.06	18,430.67	0.0000	4.5800	50.0000	0.0000	(2.1628)	(0.2560)	0.0000	1	(2.4188)	01/06/2025
300866.ZK	12/17/2024	SDB3260427129	4,119.00	12.2871	46,682.17	50,610.61	0.0000	4.5800	50.0000	0.0000	(5.9390)	(0.7029)	0.0000	1	(6.6419)	01/06/2025
300866.ZK	12/17/2024	SDB3260427129	1,381.00	12.2871	15,651.39	16,968.50	0.0000	4.5800	50.0000	0.0000	(1.9912)	(0.2357)	0.0000	1	(2.2269)	01/06/2025
300866.ZK	12/17/2024	SDB3260427129	250.00	12.2871	2,833.34	3,071.78	0.0000	4.5800	50.0000	0.0000	(0.3605)	(0.0427)	0.0000	1	(0.4031)	01/06/2025
300866.ZK	12/17/2024	SDB3260427129	7,969.00	12.2871	90,315.67	97,916.00	0.0000	4.5800	50.0000	0.0000	(11.4902)	(1.3599)	0.0000	1	(12.8501)	01/06/2025
300866.ZK	12/17/2024	SDB3260427129	100.00	12.2871	1,133.34	1,228.71	0.0000	4.5800	50.0000	0.0000	(0.1442)	(0.0171)	0.0000	1	(0.1613)	01/06/2025
300866.ZK	12/17/2024	SDB3260427129	500.00	12.2871	5,666.69	6,143.56	0.0000	4.5800	50.0000	0.0000	(0.7209)	(0.0853)	0.0000	1	(0.8063)	01/06/2025
300866.ZK	12/17/2024	SDB3260427129	400.00	12.2871	4,533.35	4,914.84	0.0000	4.5800	50.0000	0.0000	(0.5767)	(0.0683)	0.0000	1	(0.6450)	01/06/2025
300866.ZK	12/16/2024	SDB3260427129	500.00	12.2977	5,666.69	6,148.84	0.0000	4.5800	50.0000	0.0000	(0.7209)	(0.0854)	0.0000	1	(0.8063)	01/06/2025
300866.ZK	12/16/2024	SDB3260427129	1,000.00	12.2977	11,333.38	12,297.69	0.0000	4.5800	50.0000	0.0000	(1.4419)	(0.1708)	0.0000	1	(1.6127)	01/06/2025
300866.ZK	12/16/2024	SDB3260427129	1,500.00	12.2977	17,000.06	18,446.53	0.0000	4.5800	50.0000	0.0000	(2.1628)	(0.2562)	0.0000	1	(2.4190)	01/06/2025
300866.ZK	12/16/2024	SDB3260427129	200.00	12.2977	2,266.68	2,459.54	0.0000	4.5800	50.0000	0.0000	(0.2884)	(0.0342)	0.0000	1	(0.3225)	01/06/2025
300866.ZK	12/16/2024	SDB3260427129	1,600.00	12.2977	18,133.40	19,676.30	0.0000	4.5800	50.0000	0.0000	(2.3070)	(0.2733)	0.0000	1	(2.5803)	01/06/2025
300866.ZK	12/16/2024	SDB3260427129	700.00	12.2977	7,933.36	8,608.38	0.0000	4.5800	50.0000	0.0000	(1.0093)	(0.1196)	0.0000	1	(1.1289)	01/06/2025
300866.ZK	12/16/2024	SDB3260427129	1,200.00	12.2977	13,600.05	14,757.22	0.0000	4.5800	50.0000	0.0000	(1.7302)	(0.2050)	0.0000	1	(1.9352)	01/06/2025
300866.ZK	12/16/2024	SDB3260427129	400.00	12.2977	4,533.35	4,919.07	0.0000	4.5800	50.0000	0.0000	(0.5767)	(0.0683)	0.0000	1	(0.6451)	01/06/2025
300866.ZK	12/16/2024	SDB3260427129	1,500.00	12.2977	17,000.06	18,446.53	0.0000	4.5800	50.0000	0.0000	(2.1628)	(0.2562)	0.0000	1	(2.4190)	01/06/2025
300866.ZK	12/16/2024	SDB3260427129	4,119.00	12.2977	46,682.17	50,654.17	0.0000	4.5800	50.0000	0.0000	(5.9390)	(0.7035)	0.0000	1	(6.6425)	01/06/2025
300866.ZK	12/16/2024	SDB3260427129	1,381.00	12.2977	15,651.39	16,983.10	0.0000	4.5800	50.0000	0.0000	(1.9912)	(0.2359)	0.0000	1	(2.2271)	01/06/2025
300866.ZK	12/16/2024	SDB3260427129	1,200.00	12.2977	13,600.05	14,757.22	0.0000	4.5800	50.0000	0.0000	(1.7302)	(0.2050)	0.0000	1	(1.9352)	01/06/2025
300866.ZK	12/16/2024	SDB3260427129	1,900.00	12.2977	21,533.41	23,365.60	0.0000	4.5800	50.0000	0.0000	(2.7395)	(0.3245)	0.0000	1	(3.0641)	01/06/2025
300866.ZK	12/16/2024	SDB3260427129	3,750.00	12.2977	42,500.16	46,116.32	0.0000	4.5800	50.0000	0.0000	(5.4070)	(0.6405)	0.0000	1	(6.0475)	01/06/2025
300866.ZK	12/16/2024	SDB3260427129	7,969.00	12.2977	90,315.67	98,000.26	0.0000	4.5800	50.0000	0.0000	(11.4902)	(1.3611)	0.0000	1	(12.8513)	01/06/2025
300866.ZK	12/16/2024	SDB3260427129	100.00	12.2977	1,133.34	1,229.77	0.0000	4.5800	50.0000	0.0000	(0.1442)	(0.0171)	0.0000	1	(0.1613)	01/06/2025
300866.ZK	12/16/2024	SDB3260427129	500.00	12.2977	5,666.69	6,148.84	0.0000	4.5800	50.0000	0.0000	(0.7209)	(0.0854)	0.0000	1	(0.8063)	01/06/2025
300866.ZK	12/16/2024	SDB3260427129	400.00	12.2977	4,533.35	4,919.07	0.0000	4.5800	50.0000	0.0000	(0.5767)	(0.0683)	0.0000	1	(0.6451)	01/06/2025
300866.ZK	12/13/2024	SDB3260427129	500.00	12.3044	5,666.69	6,152.20	0.0000	4.5800	50.0000	0.0000	(2.1628)	(0.2563)	0.0000	3	(2.4191)	01/06/2025
300866.ZK	12/13/2024	SDB3260427129	1,000.00	12.3044	11,333.38	12,304.40	0.0000	4.5800	50.0000	0.0000	(4.3256)	(0.5127)	0.0000	3	(4.8383)	01/06/2025
300866.ZK	12/13/2024	SDB3260427129	1,500.00	12.3044	17,000.06	18,456.60	0.0000	4.5800	50.0000	0.0000	(6.4884)	(0.7690)	0.0000	3	(7.2574)	01/06/2025
300866.ZK	12/13/2024	SDB3260427129	200.00	12.3044	2,266.68	2,460.88	0.0000	4.5800	50.0000	0.0000	(0.8651)	(0.1025)	0.0000	3	(0.9677)	01/06/2025
300866.ZK	12/13/2024	SDB3260427129	1,600.00	12.3044	18,133.40	19,687.04	0.0000	4.5800	50.0000	0.0000	(6.9209)	(0.8203)	0.0000	3	(7.7412)	01/06/2025
300866.ZK	12/13/2024	SDB3260427129	700.00	12.3044	7,933.36	8,613.08	0.0000	4.5800	50.0000	0.0000	(3.0279)	(0.3589)	0.0000	3	(3.3868)	01/06/2025
300866.ZK	12/13/2024	SDB3260427129	1,200.00	12.3044	13,600.05	14,765.28	0.0000	4.5800	50.0000	0.0000	(5.1907)	(0.6152)	0.0000	3	(5.8059)	01/06/2025
300866.ZK	12/13/2024	SDB3260427129	400.00	12.3044	4,533.35	4,921.76	0.0000	4.5800	50.0000	0.0000	(1.7302)	(0.2051)	0.0000	3	(1.9353)	01/06/2025
300866.ZK	12/13/2024	SDB3260427129	1,500.00	12.3044	17,000.06	18,456.60	0.0000	4.5800	50.0000	0.0000	(6.4884)	(0.7690)	0.0000	3	(7.2574)	01/06/2025
300866.ZK	12/13/2024	SDB3260427129	4,119.00	12.3044	46,682.17	50,681.82	0.0000	4.5800	50.0000	0.0000	(17.8170)	(2.1117)	0.0000	3	(19.9288)	01/06/2025
300866.ZK	12/13/2024	SDB3260427129	1,381.00	12.3044	15,651.39	16,992.38	0.0000	4.5800	50.0000	0.0000	(5.9736)	(0.7080)	0.0000	3	(6.6816)	01/06/2025
300866.ZK	12/13/2024	SDB3260427129	1,200.00	12.3044	13,600.05	14,765.28	0.0000	4.5800	50.0000	0.0000	(5.1907)	(0.6152)	0.0000	3	(5.8059)	01/06/2025
300866.ZK	12/13/2024	SDB3260427129	1,200.00	12.3044	13,600.05	14,765.28	0.0000	4.5800	50.0000	0.0000	(5.1907)	(0.6152)	0.0000	3	(5.8059)	01/06/2025
300866.ZK	12/13/2024	SDB3260427129	2,000.00	12.3044	22,666.75	24,608.80	0.0000	4.5800	50.0000	0.0000	(8.6511)	(1.0254)	0.0000	3	(9.6765)	01/06/2025
300866.ZK	12/13/2024	SDB3260427129	3,750.00	12.3044	42,500.16	46,141.50	0.0000	4.5800	50.0000	0.0000	(16.2209)	(1.9226)	0.0000	3	(18.1435)	01/06/2025
300866.ZK	12/13/2024	SDB3260427129	7,969.00	12.3044	90,315.67	98,053.76	0.0000	4.5800	50.0000	0.0000	(34.4705)	(4.0856)	0.0000	3	(38.5561)	01/06/2025
300866.ZK	12/13/2024	SDB3260427129	100.00	12.3044	1,133.34	1,230.44	0.0000	4.5800	50.0000	0.0000	(0.4326)	(0.0513)	0.0000	3	(0.4838)	01/06/2025
300866.ZK	12/13/2024	SDB3260427129	500.00	12.3044	5,666.69	6,152.20	0.0000	4.5800	50.0000	0.0000	(2.1628)	(0.2563)	0.0000	3	(2.4191)	01/06/2025
300866.ZK	12/13/2024	SDB3260427129	400.00	12.3044	4,533.35	4,921.76	0.0000	4.5800	50.0000	0.0000	(1.7302)	(0.2051)	0.0000	3	(1.9353)	01/06/2025
300866.ZK	12/12/2024	SDB3260427129	500.00	11.9122	5,666.69	5,956.09	0.0000	4.5800	50.0000	0.0000	(0.7209)	(0.0827)	0.0000	1	(0.8037)	01/06/2025
300866.ZK	12/12/2024	SDB3260427129	1,000.00	11.9122	11,333.38	11,912.17	0.0000	4.5800	50.0000	0.0000	(1.4419)	(0.1654)	0.0000	1	(1.6073)	01/06/2025
300866.ZK	12/12/2024	SDB3260427129	1,500.00	11.9122	17,000.06	17,868.26	0.0000	4.5800	50.0000	0.0000	(2.1628)	(0.2482)	0.0000	1	(2.4110)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ANKER INNOVATIONS TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300866.ZK	12/12/2024	SDB3260427129	200.00	11.9122	2,266.68	2,382.43	0.0000	4.5800	50.0000	0.0000	(0.2884)	(0.0331)	0.0000	1	(0.3215)	01/06/2025
300866.ZK	12/12/2024	SDB3260427129	1,600.00	11.9122	18,133.40	19,059.48	0.0000	4.5800	50.0000	0.0000	(2.3070)	(0.2647)	0.0000	1	(2.5717)	01/06/2025
300866.ZK	12/12/2024	SDB3260427129	700.00	11.9122	7,933.36	8,338.52	0.0000	4.5800	50.0000	0.0000	(1.0093)	(0.1158)	0.0000	1	(1.1251)	01/06/2025
300866.ZK	12/12/2024	SDB3260427129	1,200.00	11.9122	13,600.05	14,294.61	0.0000	4.5800	50.0000	0.0000	(1.7302)	(0.1985)	0.0000	1	(1.9288)	01/06/2025
300866.ZK	12/12/2024	SDB3260427129	400.00	11.9122	4,533.35	4,764.87	0.0000	4.5800	50.0000	0.0000	(0.5767)	(0.0662)	0.0000	1	(0.6429)	01/06/2025
300866.ZK	12/12/2024	SDB3260427129	1,500.00	11.9122	17,000.06	17,868.26	0.0000	4.5800	50.0000	0.0000	(2.1628)	(0.2482)	0.0000	1	(2.4110)	01/06/2025
300866.ZK	12/12/2024	SDB3260427129	4,119.00	11.9122	46,682.17	49,066.24	0.0000	4.5800	50.0000	0.0000	(5.9390)	(0.6815)	0.0000	1	(6.6205)	01/06/2025
300866.ZK	12/12/2024	SDB3260427129	1,381.00	11.9122	15,651.39	16,450.71	0.0000	4.5800	50.0000	0.0000	(1.9912)	(0.2285)	0.0000	1	(2.2197)	01/06/2025
300866.ZK	12/12/2024	SDB3260427129	1,200.00	11.9122	13,600.05	14,294.61	0.0000	4.5800	50.0000	0.0000	(1.7302)	(0.1985)	0.0000	1	(1.9288)	01/06/2025
300866.ZK	12/12/2024	SDB3260427129	1,200.00	11.9122	13,600.05	14,294.61	0.0000	4.5800	50.0000	0.0000	(1.7302)	(0.1985)	0.0000	1	(1.9288)	01/06/2025
300866.ZK	12/12/2024	SDB3260427129	2,000.00	11.9122	22,666.75	23,824.35	0.0000	4.5800	50.0000	0.0000	(2.8837)	(0.3309)	0.0000	1	(3.2146)	01/06/2025
300866.ZK	12/12/2024	SDB3260427129	3,750.00	11.9122	42,500.16	44,670.65	0.0000	4.5800	50.0000	0.0000	(5.4070)	(0.6204)	0.0000	1	(6.0274)	01/06/2025
300866.ZK	12/12/2024	SDB3260427129	7,969.00	11.9122	90,315.67	94,928.11	0.0000	4.5800	50.0000	0.0000	(11.4902)	(1.3184)	0.0000	1	(12.8086)	01/06/2025
300866.ZK	12/12/2024	SDB3260427129	100.00	11.9122	1,133.34	1,191.22	0.0000	4.5800	50.0000	0.0000	(0.1442)	(0.0165)	0.0000	1	(0.1607)	01/06/2025
300866.ZK	12/12/2024	SDB3260427129	500.00	11.9122	5,666.69	5,956.09	0.0000	4.5800	50.0000	0.0000	(0.7209)	(0.0827)	0.0000	1	(0.8037)	01/06/2025
300866.ZK	12/12/2024	SDB3260427129	400.00	11.9122	4,533.35	4,764.87	0.0000	4.5800	50.0000	0.0000	(0.5767)	(0.0662)	0.0000	1	(0.6429)	01/06/2025
300866.ZK	12/11/2024	SDB3260427129	500.00	11.9230	5,666.69	5,961.48	0.0000	4.5800	50.0000	0.0000	(0.7209)	(0.0828)	0.0000	1	(0.8037)	01/06/2025
300866.ZK	12/11/2024	SDB3260427129	1,000.00	11.9230	11,333.38	11,922.95	0.0000	4.5800	50.0000	0.0000	(1.4419)	(0.1656)	0.0000	1	(1.6075)	01/06/2025
300866.ZK	12/11/2024	SDB3260427129	1,500.00	11.9230	17,000.06	17,884.43	0.0000	4.5800	50.0000	0.0000	(2.1628)	(0.2484)	0.0000	1	(2.4112)	01/06/2025
300866.ZK	12/11/2024	SDB3260427129	200.00	11.9230	2,266.68	2,384.59	0.0000	4.5800	50.0000	0.0000	(0.2884)	(0.0331)	0.0000	1	(0.3215)	01/06/2025
300866.ZK	12/11/2024	SDB3260427129	1,600.00	11.9230	18,133.40	19,076.73	0.0000	4.5800	50.0000	0.0000	(2.3070)	(0.2650)	0.0000	1	(2.5719)	01/06/2025
300866.ZK	12/11/2024	SDB3260427129	700.00	11.9230	7,933.36	8,346.07	0.0000	4.5800	50.0000	0.0000	(1.0093)	(0.1159)	0.0000	1	(1.1252)	01/06/2025
300866.ZK	12/11/2024	SDB3260427129	1,200.00	11.9230	13,600.05	14,307.55	0.0000	4.5800	50.0000	0.0000	(1.7302)	(0.1987)	0.0000	1	(1.9289)	01/06/2025
300866.ZK	12/11/2024	SDB3260427129	400.00	11.9230	4,533.35	4,769.18	0.0000	4.5800	50.0000	0.0000	(0.5767)	(0.0662)	0.0000	1	(0.6430)	01/06/2025
300866.ZK	12/11/2024	SDB3260427129	1,500.00	11.9230	17,000.06	17,884.43	0.0000	4.5800	50.0000	0.0000	(2.1628)	(0.2484)	0.0000	1	(2.4112)	01/06/2025
300866.ZK	12/11/2024	SDB3260427129	4,119.00	11.9230	46,682.17	49,110.65	0.0000	4.5800	50.0000	0.0000	(5.9390)	(0.6821)	0.0000	1	(6.6211)	01/06/2025
300866.ZK	12/11/2024	SDB3260427129	1,381.00	11.9230	15,651.39	16,465.60	0.0000	4.5800	50.0000	0.0000	(1.9912)	(0.2287)	0.0000	1	(2.2199)	01/06/2025
300866.ZK	12/11/2024	SDB3260427129	2,000.00	11.9230	22,666.75	23,845.91	0.0000	4.5800	50.0000	0.0000	(2.8837)	(0.3312)	0.0000	1	(3.2149)	01/06/2025
300866.ZK	12/11/2024	SDB3260427129	1,200.00	11.9230	13,600.05	14,307.55	0.0000	4.5800	50.0000	0.0000	(1.7302)	(0.1987)	0.0000	1	(1.9289)	01/06/2025
300866.ZK	12/11/2024	SDB3260427129	2,000.00	11.9230	22,666.75	23,845.91	0.0000	4.5800	50.0000	0.0000	(2.8837)	(0.3312)	0.0000	1	(3.2149)	01/06/2025
300866.ZK	12/11/2024	SDB3260427129	3,750.00	11.9230	42,500.16	44,711.08	0.0000	4.5800	50.0000	0.0000	(5.4070)	(0.6210)	0.0000	1	(6.0280)	01/06/2025
300866.ZK	12/11/2024	SDB3260427129	7,969.00	11.9230	90,315.67	95,014.03	0.0000	4.5800	50.0000	0.0000	(11.4902)	(1.3196)	0.0000	1	(12.8098)	01/06/2025
300866.ZK	12/11/2024	SDB3260427129	100.00	11.9230	1,133.34	1,192.30	0.0000	4.5800	50.0000	0.0000	(0.1442)	(0.0166)	0.0000	1	(0.1607)	01/06/2025
300866.ZK	12/11/2024	SDB3260427129	500.00	11.9230	5,666.69	5,961.48	0.0000	4.5800	50.0000	0.0000	(0.7209)	(0.0828)	0.0000	1	(0.8037)	01/06/2025
300866.ZK	12/11/2024	SDB3260427129	400.00	11.9230	4,533.35	4,769.18	0.0000	4.5800	50.0000	0.0000	(0.5767)	(0.0662)	0.0000	1	(0.6430)	01/06/2025
300866.ZK	12/10/2024	SDB3260427129	500.00	11.5152	5,666.69	5,757.60	0.0000	4.5800	50.0000	0.0000	(0.7209)	(0.0800)	0.0000	1	(0.8009)	01/06/2025
300866.ZK	12/10/2024	SDB3260427129	1,000.00	11.5152	11,333.38	11,515.20	0.0000	4.5800	50.0000	0.0000	(1.4419)	(0.1599)	0.0000	1	(1.6018)	01/06/2025
300866.ZK	12/10/2024	SDB3260427129	1,500.00	11.5152	17,000.06	17,272.80	0.0000	4.5800	50.0000	0.0000	(2.1628)	(0.2399)	0.0000	1	(2.4027)	01/06/2025
300866.ZK	12/10/2024	SDB3260427129	200.00	11.5152	2,266.68	2,303.04	0.0000	4.5800	50.0000	0.0000	(0.2884)	(0.0320)	0.0000	1	(0.3204)	01/06/2025
300866.ZK	12/10/2024	SDB3260427129	1,600.00	11.5152	18,133.40	18,424.32	0.0000	4.5800	50.0000	0.0000	(2.3070)	(0.2559)	0.0000	1	(2.5629)	01/06/2025
300866.ZK	12/10/2024	SDB3260427129	700.00	11.5152	7,933.36	8,060.64	0.0000	4.5800	50.0000	0.0000	(1.0093)	(0.1120)	0.0000	1	(1.1213)	01/06/2025
300866.ZK	12/10/2024	SDB3260427129	1,200.00	11.5152	13,600.05	13,818.24	0.0000	4.5800	50.0000	0.0000	(1.7302)	(0.1919)	0.0000	1	(1.9221)	01/06/2025
300866.ZK	12/10/2024	SDB3260427129	400.00	11.5152	4,533.35	4,606.08	0.0000	4.5800	50.0000	0.0000	(0.5767)	(0.0640)	0.0000	1	(0.6407)	01/06/2025
300866.ZK	12/10/2024	SDB3260427129	1,500.00	11.5152	17,000.06	17,272.80	0.0000	4.5800	50.0000	0.0000	(2.1628)	(0.2399)	0.0000	1	(2.4027)	01/06/2025
300866.ZK	12/10/2024	SDB3260427129	4,119.00	11.5152	46,682.17	47,431.11	0.0000	4.5800	50.0000	0.0000	(5.9390)	(0.6588)	0.0000	1	(6.5978)	01/06/2025
300866.ZK	12/10/2024	SDB3260427129	1,381.00	11.5152	15,651.39	15,902.49	0.0000	4.5800	50.0000	0.0000	(1.9912)	(0.2209)	0.0000	1	(2.2121)	01/06/2025
300866.ZK	12/10/2024	SDB3260427129	2,000.00	11.5152	22,666.75	23,030.40	0.0000	4.5800	50.0000	0.0000	(2.8837)	(0.3199)	0.0000	1	(3.2036)	01/06/2025
300866.ZK	12/10/2024	SDB3260427129	1,200.00	11.5152	13,600.05	13,818.24	0.0000	4.5800	50.0000	0.0000	(1.7302)	(0.1919)	0.0000	1	(1.9221)	01/06/2025
300866.ZK	12/10/2024	SDB3260427129	2,000.00	11.5152	22,666.75	23,030.40	0.0000	4.5800	50.0000	0.0000	(2.8837)	(0.3199)	0.0000	1	(3.2036)	01/06/2025
300866.ZK	12/10/2024	SDB3260427129	3,750.00	11.5152	42,500.16	43,182.00	0.0000	4.5800	50.0000	0.0000	(5.4070)	(0.5998)	0.0000	1	(6.0067)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
06831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ANKER INNOVATIONS TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300866.ZK	12/10/2024	SDB3260427129	7,969.00	11.5152	90,315.67	91,764.64	0.0000	4.5800	50.0000	0.0000	(11.4902)	(1.2745)	0.0000	1	(12.7647)	01/06/2025
300866.ZK	12/10/2024	SDB3260427129	100.00	11.5152	1,133.34	1,151.52	0.0000	4.5800	50.0000	0.0000	(0.1442)	(0.0160)	0.0000	1	(0.1602)	01/06/2025
300866.ZK	12/10/2024	SDB3260427129	500.00	11.5152	5,666.69	5,757.60	0.0000	4.5800	50.0000	0.0000	(0.7209)	(0.0800)	0.0000	1	(0.8009)	01/06/2025
300866.ZK	12/10/2024	SDB3260427129	400.00	11.5152	4,533.35	4,606.08	0.0000	4.5800	50.0000	0.0000	(0.5767)	(0.0640)	0.0000	1	(0.6407)	01/06/2025
300866.ZK	12/09/2024	SDB3260427129	500.00	11.4619	5,666.69	5,730.95	0.0000	4.5800	50.0000	0.0000	(0.7209)	(0.0796)	0.0000	1	(0.8005)	01/06/2025
300866.ZK	12/09/2024	SDB3260427129	1,000.00	11.4619	11,333.38	11,461.91	0.0000	4.5800	50.0000	0.0000	(1.4419)	(0.1592)	0.0000	1	(1.6011)	01/06/2025
300866.ZK	12/09/2024	SDB3260427129	1,500.00	11.4619	17,000.06	17,192.86	0.0000	4.5800	50.0000	0.0000	(2.1628)	(0.2388)	0.0000	1	(2.4016)	01/06/2025
300866.ZK	12/09/2024	SDB3260427129	200.00	11.4619	2,266.68	2,292.38	0.0000	4.5800	50.0000	0.0000	(0.2884)	(0.0318)	0.0000	1	(0.3202)	01/06/2025
300866.ZK	12/09/2024	SDB3260427129	1,600.00	11.4619	18,133.40	18,339.05	0.0000	4.5800	50.0000	0.0000	(2.3070)	(0.2547)	0.0000	1	(2.5617)	01/06/2025
300866.ZK	12/09/2024	SDB3260427129	700.00	11.4619	7,933.36	8,023.34	0.0000	4.5800	50.0000	0.0000	(1.0093)	(0.1114)	0.0000	1	(1.1207)	01/06/2025
300866.ZK	12/09/2024	SDB3260427129	1,200.00	11.4619	13,600.05	13,754.29	0.0000	4.5800	50.0000	0.0000	(1.7302)	(0.1910)	0.0000	1	(1.9213)	01/06/2025
300866.ZK	12/09/2024	SDB3260427129	400.00	11.4619	4,533.35	4,584.76	0.0000	4.5800	50.0000	0.0000	(0.5767)	(0.0637)	0.0000	1	(0.6404)	01/06/2025
300866.ZK	12/09/2024	SDB3260427129	1,500.00	11.4619	17,000.06	17,192.86	0.0000	4.5800	50.0000	0.0000	(2.1628)	(0.2388)	0.0000	1	(2.4016)	01/06/2025
300866.ZK	12/09/2024	SDB3260427129	4,119.00	11.4619	46,682.17	47,211.60	0.0000	4.5800	50.0000	0.0000	(5.9390)	(0.6557)	0.0000	1	(6.5947)	01/06/2025
300866.ZK	12/09/2024	SDB3260427129	1,381.00	11.4619	15,651.39	15,828.89	0.0000	4.5800	50.0000	0.0000	(1.9912)	(0.2198)	0.0000	1	(2.2111)	01/06/2025
300866.ZK	12/09/2024	SDB3260427129	2,000.00	11.4619	22,666.75	22,923.82	0.0000	4.5800	50.0000	0.0000	(2.8837)	(0.3184)	0.0000	1	(3.2021)	01/06/2025
300866.ZK	12/09/2024	SDB3260427129	1,200.00	11.4619	13,600.05	13,754.29	0.0000	4.5800	50.0000	0.0000	(1.7302)	(0.1910)	0.0000	1	(1.9213)	01/06/2025
300866.ZK	12/09/2024	SDB3260427129	2,000.00	11.4619	22,666.75	22,923.82	0.0000	4.5800	50.0000	0.0000	(2.8837)	(0.3184)	0.0000	1	(3.2021)	01/06/2025
300866.ZK	12/09/2024	SDB3260427129	3,750.00	11.4619	42,500.16	42,982.15	0.0000	4.5800	50.0000	0.0000	(5.4070)	(0.5970)	0.0000	1	(6.0039)	01/06/2025
300866.ZK	12/09/2024	SDB3260427129	7,969.00	11.4619	90,315.67	91,339.94	0.0000	4.5800	50.0000	0.0000	(11.4902)	(1.2686)	0.0000	1	(12.7588)	01/06/2025
300866.ZK	12/09/2024	SDB3260427129	100.00	11.4619	1,133.34	1,146.19	0.0000	4.5800	50.0000	0.0000	(0.1442)	(0.0159)	0.0000	1	(0.1601)	01/06/2025
300866.ZK	12/09/2024	SDB3260427129	500.00	11.4619	5,666.69	5,730.95	0.0000	4.5800	50.0000	0.0000	(0.7209)	(0.0796)	0.0000	1	(0.8005)	01/06/2025
300866.ZK	12/09/2024	SDB3260427129	400.00	11.4619	4,533.35	4,584.76	0.0000	4.5800	50.0000	0.0000	(0.5767)	(0.0637)	0.0000	1	(0.6404)	01/06/2025
300866.ZK	12/06/2024	SDB3260427129	500.00	11.7008	5,666.69	5,850.40	0.0000	4.5800	50.0000	0.0000	(2.1628)	(0.2438)	0.0000	3	(2.4066)	01/06/2025
300866.ZK	12/06/2024	SDB3260427129	1,000.00	11.7008	11,333.38	11,700.80	0.0000	4.5800	50.0000	0.0000	(4.3256)	(0.4875)	0.0000	3	(4.8131)	01/06/2025
300866.ZK	12/06/2024	SDB3260427129	1,500.00	11.7008	17,000.06	17,551.20	0.0000	4.5800	50.0000	0.0000	(6.4884)	(0.7313)	0.0000	3	(7.2197)	01/06/2025
300866.ZK	12/06/2024	SDB3260427129	200.00	11.7008	2,266.68	2,340.16	0.0000	4.5800	50.0000	0.0000	(0.8651)	(0.0975)	0.0000	3	(0.9626)	01/06/2025
300866.ZK	12/06/2024	SDB3260427129	1,600.00	11.7008	18,133.40	18,721.28	0.0000	4.5800	50.0000	0.0000	(6.9209)	(0.7801)	0.0000	3	(7.7010)	01/06/2025
300866.ZK	12/06/2024	SDB3260427129	700.00	11.7008	7,933.36	8,190.56	0.0000	4.5800	50.0000	0.0000	(3.0279)	(0.3413)	0.0000	3	(3.3692)	01/06/2025
300866.ZK	12/06/2024	SDB3260427129	1,200.00	11.7008	13,600.05	14,040.96	0.0000	4.5800	50.0000	0.0000	(5.1907)	(0.5850)	0.0000	3	(5.7757)	01/06/2025
300866.ZK	12/06/2024	SDB3260427129	400.00	11.7008	4,533.35	4,680.32	0.0000	4.5800	50.0000	0.0000	(1.7302)	(0.1950)	0.0000	3	(1.9252)	01/06/2025
300866.ZK	12/06/2024	SDB3260427129	1,500.00	11.7008	17,000.06	17,551.20	0.0000	4.5800	50.0000	0.0000	(6.4884)	(0.7313)	0.0000	3	(7.2197)	01/06/2025
300866.ZK	12/06/2024	SDB3260427129	4,119.00	11.7008	46,682.17	48,195.60	0.0000	4.5800	50.0000	0.0000	(17.8170)	(2.0081)	0.0000	3	(19.8252)	01/06/2025
300866.ZK	12/06/2024	SDB3260427129	1,381.00	11.7008	15,651.39	16,158.81	0.0000	4.5800	50.0000	0.0000	(5.9736)	(0.6733)	0.0000	3	(6.6469)	01/06/2025
300866.ZK	12/06/2024	SDB3260427129	2,000.00	11.7008	22,666.75	23,401.60	0.0000	4.5800	50.0000	0.0000	(8.6511)	(0.9751)	0.0000	3	(9.6262)	01/06/2025
300866.ZK	12/06/2024	SDB3260427129	1,200.00	11.7008	13,600.05	14,040.96	0.0000	4.5800	50.0000	0.0000	(5.1907)	(0.5850)	0.0000	3	(5.7757)	01/06/2025
300866.ZK	12/06/2024	SDB3260427129	2,000.00	11.7008	22,666.75	23,401.60	0.0000	4.5800	50.0000	0.0000	(8.6511)	(0.9751)	0.0000	3	(9.6262)	01/06/2025
300866.ZK	12/06/2024	SDB3260427129	3,750.00	11.7008	42,500.16	43,878.00	0.0000	4.5800	50.0000	0.0000	(16.2209)	(1.8283)	0.0000	3	(18.0491)	01/06/2025
300866.ZK	12/06/2024	SDB3260427129	7,969.00	11.7008	90,315.67	93,243.68	0.0000	4.5800	50.0000	0.0000	(34.4705)	(3.8852)	0.0000	3	(38.3556)	01/06/2025
300866.ZK	12/06/2024	SDB3260427129	100.00	11.7008	1,133.34	1,170.08	0.0000	4.5800	50.0000	0.0000	(0.4326)	(0.0488)	0.0000	3	(0.4813)	01/06/2025
300866.ZK	12/06/2024	SDB3260427129	500.00	11.7008	5,666.69	5,850.40	0.0000	4.5800	50.0000	0.0000	(2.1628)	(0.2438)	0.0000	3	(2.4066)	01/06/2025
300866.ZK	12/06/2024	SDB3260427129	400.00	11.7008	4,533.35	4,680.32	0.0000	4.5800	50.0000	0.0000	(1.7302)	(0.1950)	0.0000	3	(1.9252)	01/06/2025
300866.ZK	12/05/2024	SDB3260427129	500.00	11.6653	5,666.69	5,832.66	0.0000	4.5800	50.0000	0.0000	(0.7209)	(0.0810)	0.0000	1	(0.8019)	01/06/2025
300866.ZK	12/05/2024	SDB3260427129	1,000.00	11.6653	11,333.38	11,665.33	0.0000	4.5800	50.0000	0.0000	(1.4419)	(0.1620)	0.0000	1	(1.6039)	01/06/2025
300866.ZK	12/05/2024	SDB3260427129	1,500.00	11.6653	17,000.06	17,497.99	0.0000	4.5800	50.0000	0.0000	(2.1628)	(0.2430)	0.0000	1	(2.4058)	01/06/2025
300866.ZK	12/05/2024	SDB3260427129	200.00	11.6653	2,266.68	2,333.07	0.0000	4.5800	50.0000	0.0000	(0.2884)	(0.0324)	0.0000	1	(0.3208)	01/06/2025
300866.ZK	12/05/2024	SDB3260427129	1,600.00	11.6653	18,133.40	18,664.53	0.0000	4.5800	50.0000	0.0000	(2.3070)	(0.2592)	0.0000	1	(2.5662)	01/06/2025
300866.ZK	12/05/2024	SDB3260427129	700.00	11.6653	7,933.36	8,165.73	0.0000	4.5800	50.0000	0.0000	(1.0093)	(0.1134)	0.0000	1	(1.1227)	01/06/2025
300866.ZK	12/05/2024	SDB3260427129	1,200.00	11.6653	13,600.05	13,998.39	0.0000	4.5800	50.0000	0.0000	(1.7302)	(0.1944)	0.0000	1	(1.9247)	01/06/2025
300866.ZK	12/05/2024	SDB3260427129	400.00	11.6653	4,533.35	4,666.13	0.0000	4.5800	50.0000	0.0000	(0.5767)	(0.0648)	0.0000	1	(0.6416)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ANKER INNOVATIONS TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300866.ZK	12/05/2024	SDB3260427129	1,500.00	11.6653	17,000.06	17,497.99	0.0000	4.5800	50.0000	0.0000	(2.1628)	(0.2430)	0.0000	1	(2.4058)	01/06/2025
300866.ZK	12/05/2024	SDB3260427129	4,119.00	11.6653	46,682.17	48,049.49	0.0000	4.5800	50.0000	0.0000	(5.9390)	(0.6674)	0.0000	1	(6.6064)	01/06/2025
300866.ZK	12/05/2024	SDB3260427129	1,381.00	11.6653	15,651.39	16,109.82	0.0000	4.5800	50.0000	0.0000	(1.9912)	(0.2237)	0.0000	1	(2.2150)	01/06/2025
300866.ZK	12/05/2024	SDB3260427129	2,000.00	11.6653	22,666.75	23,330.66	0.0000	4.5800	50.0000	0.0000	(2.8837)	(0.3240)	0.0000	1	(3.2078)	01/06/2025
300866.ZK	12/05/2024	SDB3260427129	1,200.00	11.6653	13,600.05	13,998.39	0.0000	4.5800	50.0000	0.0000	(1.7302)	(0.1944)	0.0000	1	(1.9247)	01/06/2025
300866.ZK	12/05/2024	SDB3260427129	2,000.00	11.6653	22,666.75	23,330.66	0.0000	4.5800	50.0000	0.0000	(2.8837)	(0.3240)	0.0000	1	(3.2078)	01/06/2025
300866.ZK	12/05/2024	SDB3260427129	3,750.00	11.6653	42,500.16	43,744.98	0.0000	4.5800	50.0000	0.0000	(5.4070)	(0.6076)	0.0000	1	(6.0145)	01/06/2025
300866.ZK	12/05/2024	SDB3260427129	7,969.00	11.6653	90,315.67	92,961.01	0.0000	4.5800	50.0000	0.0000	(11.4902)	(1.2911)	0.0000	1	(12.7813)	01/06/2025
300866.ZK	12/05/2024	SDB3260427129	100.00	11.6653	1,133.34	1,166.53	0.0000	4.5800	50.0000	0.0000	(0.1442)	(0.0162)	0.0000	1	(0.1604)	01/06/2025
300866.ZK	12/05/2024	SDB3260427129	500.00	11.6653	5,666.69	5,832.66	0.0000	4.5800	50.0000	0.0000	(0.7209)	(0.0810)	0.0000	1	(0.8019)	01/06/2025
300866.ZK	12/05/2024	SDB3260427129	400.00	11.6653	4,533.35	4,666.13	0.0000	4.5800	50.0000	0.0000	(0.5767)	(0.0648)	0.0000	1	(0.6416)	01/06/2025
300866.ZK	12/04/2024	SDB3260427129	500.00	11.3334	5,666.69	5,666.69	0.0000	4.5800	50.0000	0.0000	(0.7209)	(0.0787)	0.0000	1	(0.7996)	01/06/2025
300866.ZK	12/04/2024	SDB3260427129	1,000.00	11.3334	11,333.38	11,333.38	0.0000	4.5800	50.0000	0.0000	(1.4419)	(0.1574)	0.0000	1	(1.5993)	01/06/2025
300866.ZK	12/04/2024	SDB3260427129	1,500.00	11.3334	17,000.06	17,000.06	0.0000	4.5800	50.0000	0.0000	(2.1628)	(0.2361)	0.0000	1	(2.3989)	01/06/2025
300866.ZK	12/04/2024	SDB3260427129	200.00	11.3334	2,266.68	2,266.68	0.0000	4.5800	50.0000	0.0000	(0.2884)	(0.0315)	0.0000	1	(0.3199)	01/06/2025
300866.ZK	12/04/2024	SDB3260427129	1,600.00	11.3334	18,133.40	18,133.40	0.0000	4.5800	50.0000	0.0000	(2.3070)	(0.2519)	0.0000	1	(2.5588)	01/06/2025
300866.ZK	12/04/2024	SDB3260427129	700.00	11.3334	7,933.36	7,933.36	0.0000	4.5800	50.0000	0.0000	(1.0093)	(0.1102)	0.0000	1	(1.1195)	01/06/2025
300866.ZK	12/04/2024	SDB3260427129	1,200.00	11.3334	13,600.05	13,600.05	0.0000	4.5800	50.0000	0.0000	(1.7302)	(0.1889)	0.0000	1	(1.9191)	01/06/2025
300866.ZK	12/04/2024	SDB3260427129	400.00	11.3334	4,533.35	4,533.35	0.0000	4.5800	50.0000	0.0000	(0.5767)	(0.0630)	0.0000	1	(0.6397)	01/06/2025
300866.ZK	12/04/2024	SDB3260427129	1,500.00	11.3334	17,000.06	17,000.06	0.0000	4.5800	50.0000	0.0000	(2.1628)	(0.2361)	0.0000	1	(2.3989)	01/06/2025
300866.ZK	12/04/2024	SDB3260427129	4,119.00	11.3334	46,682.17	46,682.17	0.0000	4.5800	50.0000	0.0000	(5.9390)	(0.6484)	0.0000	1	(6.5874)	01/06/2025
300866.ZK	12/04/2024	SDB3260427129	1,381.00	11.3334	15,651.39	15,651.39	0.0000	4.5800	50.0000	0.0000	(1.9912)	(0.2174)	0.0000	1	(2.2086)	01/06/2025
300866.ZK	12/04/2024	SDB3260427129	2,000.00	11.3334	22,666.75	22,666.75	0.0000	4.5800	50.0000	0.0000	(2.8837)	(0.3148)	0.0000	1	(3.1985)	01/06/2025
300866.ZK	12/04/2024	SDB3260427129	1,200.00	11.3334	13,600.05	13,600.05	0.0000	4.5800	50.0000	0.0000	(1.7302)	(0.1889)	0.0000	1	(1.9191)	01/06/2025
300866.ZK	12/04/2024	SDB3260427129	2,000.00	11.3334	22,666.75	22,666.75	0.0000	4.5800	50.0000	0.0000	(2.8837)	(0.3148)	0.0000	1	(3.1985)	01/06/2025
300866.ZK	12/04/2024	SDB3260427129	3,750.00	11.3334	42,500.16	42,500.16	0.0000	4.5800	50.0000	0.0000	(5.4070)	(0.5903)	0.0000	1	(5.9972)	01/06/2025
300866.ZK	12/04/2024	SDB3260427129	7,969.00	11.3334	90,315.67	90,315.67	0.0000	4.5800	50.0000	0.0000	(11.4902)	(1.2544)	0.0000	1	(12.7445)	01/06/2025
300866.ZK	12/04/2024	SDB3260427129	100.00	11.3334	1,133.34	1,133.34	0.0000	4.5800	50.0000	0.0000	(0.1442)	(0.0157)	0.0000	1	(0.1599)	01/06/2025
300866.ZK	12/04/2024	SDB3260427129	500.00	11.3334	5,666.69	5,666.69	0.0000	4.5800	50.0000	0.0000	(0.7209)	(0.0787)	0.0000	1	(0.7996)	01/06/2025
300866.ZK	12/04/2024	SDB3260427129	400.00	11.3334	4,533.35	4,533.35	0.0000	4.5800	50.0000	0.0000	(0.5767)	(0.0630)	0.0000	1	(0.6397)	01/06/2025
TOTAL ANKER INNOVATIONS TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND											(1,027.4431)	(123.5753)	0.0000		(1,151.0184)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ARCPLUS GROUP PLC CMN CLASS A SERIES NORTHBOUND																
600629.SH	01/03/2025	SDB3264716694	200.00	1.2272	233.11	245.43	0.0000	4.3300	50.0000	0.0000	(0.0841)	(0.0102)	0.0000	3	(0.0943)	01/06/2025
600629.SH	01/03/2025	SDB3264716694	400.00	1.2272	476.23	490.87	0.0000	4.3300	50.0000	0.0000	(0.1718)	(0.0205)	0.0000	3	(0.1923)	01/06/2025
600629.SH	01/03/2025	SDB3264716694	2,500.00	1.2272	2,655.56	3,067.93	0.0000	4.3300	50.0000	0.0000	(0.9582)	(0.1278)	0.0000	3	(1.0860)	01/06/2025
600629.SH	01/03/2025	SDB3264716694	7,700.00	1.2272	8,177.28	9,449.21	0.0000	4.3300	50.0000	0.0000	(2.9506)	(0.3937)	0.0000	3	(3.3444)	01/06/2025
600629.SH	01/03/2025	SDB3264716694	400.00	1.2272	424.79	490.87	0.0000	4.3300	50.0000	0.0000	(0.1533)	(0.0205)	0.0000	3	(0.1737)	01/06/2025
600629.SH	01/02/2025	SDB3264716694	2,500.00	1.1159	2,655.56	2,789.78	0.0000	4.3300	50.0000	0.0000	(0.3194)	(0.0387)	0.0000	1	(0.3582)	01/06/2025
600629.SH	01/02/2025	SDB3264716694	7,700.00	1.1159	8,177.28	8,592.51	0.0000	4.3300	50.0000	0.0000	(0.9835)	(0.1193)	0.0000	1	(1.1029)	01/06/2025
600629.SH	01/02/2025	SDB3264716694	400.00	1.1159	424.79	446.36	0.0000	4.3300	50.0000	0.0000	(0.0511)	(0.0062)	0.0000	1	(0.0573)	01/06/2025
600629.SH	12/31/2024	SDB3264716694	2,500.00	1.0622	2,655.56	2,655.56	0.0000	4.3300	50.0000	0.0000	(0.6388)	(0.0738)	0.0000	2	(0.7126)	01/06/2025
600629.SH	12/31/2024	SDB3264716694	7,700.00	1.0620	8,177.28	8,177.28	0.0000	4.3300	50.0000	0.0000	(1.9671)	(0.2271)	0.0000	2	(2.1942)	01/06/2025
600629.SH	12/31/2024	SDB3264716694	400.00	1.0620	424.79	424.79	0.0000	4.3300	50.0000	0.0000	(0.1022)	(0.0118)	0.0000	2	(0.1140)	01/06/2025
TOTAL ARCPLUS GROUP PLC CMN CLASS A SERIES NORTHBOUND												(8.3802)	(1.0497)	0.0000	(9.4299)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
AVARY HOLDING (SHENZHEN) CO., LIMITED. CMN CLASS A SERIES NORTHBOUND																
002938.ZK	01/03/2025	SDB3260123452	3,800.00	5.1180	17,623.74	19,448.39	0.0000	4.3300	50.0000	0.0000	(6.3592)	(0.8103)	0.0000	3	(7.1696)	01/06/2025
002938.ZK	01/03/2025	SDB3260123452	200.00	5.1180	927.57	1,023.60	0.0000	4.3300	50.0000	0.0000	(0.3347)	(0.0426)	0.0000	3	(0.3773)	01/06/2025
002938.ZK	01/03/2025	SDB3260123452	500.00	5.1180	2,318.91	2,559.00	0.0000	4.3300	50.0000	0.0000	(0.8367)	(0.1066)	0.0000	3	(0.9434)	01/06/2025
002938.ZK	01/03/2025	SDB3260123452	7,700.00	5.1180	35,711.25	39,408.58	0.0000	4.3300	50.0000	0.0000	(12.8858)	(1.6420)	0.0000	3	(14.5278)	01/06/2025
002938.ZK	01/02/2025	SDB3260123452	3,800.00	5.0784	17,623.74	19,298.00	0.0000	4.3300	50.0000	0.0000	(2.1197)	(0.2680)	0.0000	1	(2.3878)	01/06/2025
002938.ZK	01/02/2025	SDB3260123452	200.00	5.0784	927.57	1,015.68	0.0000	4.3300	50.0000	0.0000	(0.1116)	(0.0141)	0.0000	1	(0.1257)	01/06/2025
002938.ZK	01/02/2025	SDB3260123452	500.00	5.0784	2,318.91	2,539.21	0.0000	4.3300	50.0000	0.0000	(0.2789)	(0.0353)	0.0000	1	(0.3142)	01/06/2025
002938.ZK	01/02/2025	SDB3260123452	7,700.00	5.0784	35,711.25	39,103.85	0.0000	4.3300	50.0000	0.0000	(4.2953)	(0.5431)	0.0000	1	(4.8384)	01/06/2025
002938.ZK	12/31/2024	SDB3260123452	3,800.00	5.1574	17,623.74	19,598.17	0.0000	4.3300	50.0000	0.0000	(4.2395)	(0.5444)	0.0000	2	(4.7839)	01/06/2025
002938.ZK	12/31/2024	SDB3260123452	200.00	5.1574	927.57	1,031.48	0.0000	4.3300	50.0000	0.0000	(0.2231)	(0.0287)	0.0000	2	(0.2518)	01/06/2025
002938.ZK	12/31/2024	SDB3260123452	500.00	5.1574	2,318.91	2,578.71	0.0000	4.3300	50.0000	0.0000	(0.5578)	(0.0716)	0.0000	2	(0.6295)	01/06/2025
002938.ZK	12/31/2024	SDB3260123452	7,700.00	5.1574	35,711.25	39,712.08	0.0000	4.3300	50.0000	0.0000	(8.5905)	(1.1031)	0.0000	2	(9.6937)	01/06/2025
002938.ZK	12/30/2024	SDB3260123452	3,800.00	5.0812	17,623.74	19,308.59	0.0000	4.3300	50.0000	0.0000	(2.1197)	(0.2682)	0.0000	1	(2.3879)	01/06/2025
002938.ZK	12/30/2024	SDB3260123452	200.00	5.0812	927.57	1,016.24	0.0000	4.3300	50.0000	0.0000	(0.1116)	(0.0141)	0.0000	1	(0.1257)	01/06/2025
002938.ZK	12/30/2024	SDB3260123452	500.00	5.0812	2,318.91	2,540.60	0.0000	4.3300	50.0000	0.0000	(0.2789)	(0.0353)	0.0000	1	(0.3142)	01/06/2025
002938.ZK	12/30/2024	SDB3260123452	7,700.00	5.0812	35,711.25	39,125.30	0.0000	4.3300	50.0000	0.0000	(4.2953)	(0.5434)	0.0000	1	(4.8387)	01/06/2025
002938.ZK	12/27/2024	SDB3260123452	3,800.00	5.1108	17,623.74	19,421.18	0.0000	4.3300	50.0000	0.0000	(6.3592)	(0.8092)	0.0000	3	(7.1684)	01/06/2025
002938.ZK	12/27/2024	SDB3260123452	200.00	5.1108	927.57	1,022.17	0.0000	4.3300	50.0000	0.0000	(0.3347)	(0.0426)	0.0000	3	(0.3773)	01/06/2025
002938.ZK	12/27/2024	SDB3260123452	500.00	5.1108	2,318.91	2,555.42	0.0000	4.3300	50.0000	0.0000	(0.8367)	(0.1065)	0.0000	3	(0.9432)	01/06/2025
002938.ZK	12/27/2024	SDB3260123452	7,700.00	5.1108	35,711.25	39,353.44	0.0000	4.3300	50.0000	0.0000	(12.8858)	(1.6397)	0.0000	3	(14.5255)	01/06/2025
002938.ZK	12/26/2024	SDB3260123452	3,800.00	5.2516	17,623.74	19,955.97	0.0000	4.3300	50.0000	0.0000	(2.1197)	(0.2772)	0.0000	1	(2.3969)	01/06/2025
002938.ZK	12/26/2024	SDB3260123452	200.00	5.2516	927.57	1,050.31	0.0000	4.3300	50.0000	0.0000	(0.1116)	(0.0146)	0.0000	1	(0.1262)	01/06/2025
002938.ZK	12/26/2024	SDB3260123452	500.00	5.2516	2,318.91	2,625.79	0.0000	4.3300	50.0000	0.0000	(0.2789)	(0.0365)	0.0000	1	(0.3154)	01/06/2025
002938.ZK	12/26/2024	SDB3260123452	7,700.00	5.2516	35,711.25	40,437.10	0.0000	4.3300	50.0000	0.0000	(4.2953)	(0.5616)	0.0000	1	(4.8569)	01/06/2025
002938.ZK	12/24/2024	SDB3260123452	3,800.00	5.2516	17,623.74	19,955.97	0.0000	4.3300	50.0000	0.0000	(4.2395)	(0.5543)	0.0000	2	(4.7938)	01/06/2025
002938.ZK	12/24/2024	SDB3260123452	200.00	5.2516	927.57	1,050.31	0.0000	4.3300	50.0000	0.0000	(0.2231)	(0.0292)	0.0000	2	(0.2523)	01/06/2025
002938.ZK	12/24/2024	SDB3260123452	500.00	5.2516	2,318.91	2,625.79	0.0000	4.3300	50.0000	0.0000	(0.5578)	(0.0729)	0.0000	2	(0.6308)	01/06/2025
002938.ZK	12/24/2024	SDB3260123452	7,700.00	5.2516	35,711.25	40,437.10	0.0000	4.3300	50.0000	0.0000	(8.5905)	(1.1233)	0.0000	2	(9.7138)	01/06/2025
002938.ZK	12/23/2024	SDB3260123452	3,800.00	4.9695	17,623.74	18,884.29	0.0000	4.3300	50.0000	0.0000	(2.1197)	(0.2623)	0.0000	1	(2.3820)	01/06/2025
002938.ZK	12/23/2024	SDB3260123452	200.00	4.9695	927.57	993.91	0.0000	4.3300	50.0000	0.0000	(0.1116)	(0.0138)	0.0000	1	(0.1254)	01/06/2025
002938.ZK	12/23/2024	SDB3260123452	500.00	4.9695	2,318.91	2,484.77	0.0000	4.3300	50.0000	0.0000	(0.2789)	(0.0345)	0.0000	1	(0.3134)	01/06/2025
002938.ZK	12/23/2024	SDB3260123452	7,700.00	4.9695	35,711.25	38,265.53	0.0000	4.3300	50.0000	0.0000	(4.2953)	(0.5315)	0.0000	1	(4.8267)	01/06/2025
002938.ZK	12/20/2024	SDB3260123452	3,800.00	4.9932	17,623.74	18,974.33	0.0000	4.3300	50.0000	0.0000	(6.3592)	(0.7906)	0.0000	3	(7.1498)	01/06/2025
002938.ZK	12/20/2024	SDB3260123452	200.00	4.9932	927.57	998.65	0.0000	4.3300	50.0000	0.0000	(0.3347)	(0.0416)	0.0000	3	(0.3763)	01/06/2025
002938.ZK	12/20/2024	SDB3260123452	500.00	4.9932	2,318.91	2,496.62	0.0000	4.3300	50.0000	0.0000	(0.8367)	(0.1040)	0.0000	3	(0.9408)	01/06/2025
002938.ZK	12/20/2024	SDB3260123452	7,700.00	4.9932	35,711.25	38,447.99	0.0000	4.3300	50.0000	0.0000	(12.8858)	(1.6020)	0.0000	3	(14.4878)	01/06/2025
002938.ZK	12/19/2024	SDB3260123452	3,800.00	4.9112	17,623.74	18,662.75	0.0000	4.5800	50.0000	0.0000	(2.2421)	(0.2592)	0.0000	1	(2.5013)	01/06/2025
002938.ZK	12/19/2024	SDB3260123452	200.00	4.9112	927.57	982.25	0.0000	4.5800	50.0000	0.0000	(0.1180)	(0.0136)	0.0000	1	(0.1316)	01/06/2025
002938.ZK	12/19/2024	SDB3260123452	500.00	4.9112	2,318.91	2,455.63	0.0000	4.5800	50.0000	0.0000	(0.2950)	(0.0341)	0.0000	1	(0.3291)	01/06/2025
002938.ZK	12/19/2024	SDB3260123452	7,700.00	4.9112	35,711.25	37,816.63	0.0000	4.5800	50.0000	0.0000	(4.5433)	(0.5252)	0.0000	1	(5.0685)	01/06/2025
002938.ZK	12/18/2024	SDB3260123452	3,800.00	4.9337	17,623.74	18,748.05	0.0000	4.5800	50.0000	0.0000	(2.2421)	(0.2604)	0.0000	1	(2.5025)	01/06/2025
002938.ZK	12/18/2024	SDB3260123452	200.00	4.9337	927.57	986.74	0.0000	4.5800	50.0000	0.0000	(0.1180)	(0.0137)	0.0000	1	(0.1317)	01/06/2025
002938.ZK	12/18/2024	SDB3260123452	500.00	4.9337	2,318.91	2,466.85	0.0000	4.5800	50.0000	0.0000	(0.2950)	(0.0343)	0.0000	1	(0.3293)	01/06/2025
002938.ZK	12/18/2024	SDB3260123452	7,700.00	4.9337	35,711.25	37,989.47	0.0000	4.5800	50.0000	0.0000	(4.5433)	(0.5276)	0.0000	1	(5.0709)	01/06/2025
002938.ZK	12/17/2024	SDB3260123452	3,800.00	5.0040	17,623.74	19,015.30	0.0000	4.5800	50.0000	0.0000	(2.2421)	(0.2641)	0.0000	1	(2.5062)	01/06/2025
002938.ZK	12/17/2024	SDB3260123452	200.00	5.0040	927.57	1,000.81	0.0000	4.5800	50.0000	0.0000	(0.1180)	(0.0139)	0.0000	1	(0.1319)	01/06/2025
002938.ZK	12/17/2024	SDB3260123452	500.00	5.0040	2,318.91	2,502.01	0.0000	4.5800	50.0000	0.0000	(0.2950)	(0.0348)	0.0000	1	(0.3298)	01/06/2025
002938.ZK	12/17/2024	SDB3260123452	7,700.00	5.0040	35,711.25	38,531.00	0.0000	4.5800	50.0000	0.0000	(4.5433)	(0.5352)	0.0000	1	(5.0784)	01/06/2025
002938.ZK	12/16/2024	SDB3260123452	3,800.00	4.9747	17,623.74	18,904.04	0.0000	4.5800	50.0000	0.0000	(2.2421)	(0.2626)	0.0000	1	(2.5047)	01/06/2025
002938.ZK	12/16/2024	SDB3260123452	200.00	4.9747	927.57	994.95	0.0000	4.5800	50.0000	0.0000	(0.1180)	(0.0138)	0.0000	1	(0.1318)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
AVARY HOLDING (SHENZHEN) CO., LIMITED. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002938.ZK	12/16/2024	SDB3260123452	500.00	4.9747	2,318.91	2,487.37	0.0000	4.5800	50.0000	0.0000	(0.2950)	(0.0345)	0.0000	1	(0.3296)	01/06/2025
002938.ZK	12/16/2024	SDB3260123452	7,700.00	4.9747	35,711.25	38,305.55	0.0000	4.5800	50.0000	0.0000	(4.5433)	(0.5320)	0.0000	1	(5.0753)	01/06/2025
002938.ZK	12/16/2024	SDB3260123452	1,600.00	4.9747	7,420.52	7,959.60	0.0000	4.5800	50.0000	0.0000	(0.9441)	(0.1105)	0.0000	1	(1.0546)	01/06/2025
002938.ZK	12/13/2024	SDB3260123452	3,800.00	4.9505	17,623.74	18,811.81	0.0000	4.5800	50.0000	0.0000	(6.7264)	(0.7838)	0.0000	3	(7.5102)	01/06/2025
002938.ZK	12/13/2024	SDB3260123452	200.00	4.9505	927.57	990.10	0.0000	4.5800	50.0000	0.0000	(0.3540)	(0.0413)	0.0000	3	(0.3953)	01/06/2025
002938.ZK	12/13/2024	SDB3260123452	500.00	4.9505	2,318.91	2,475.24	0.0000	4.5800	50.0000	0.0000	(0.8851)	(0.1031)	0.0000	3	(0.9882)	01/06/2025
002938.ZK	12/13/2024	SDB3260123452	7,700.00	4.9505	35,711.25	38,118.66	0.0000	4.5800	50.0000	0.0000	(13.6298)	(1.5883)	0.0000	3	(15.2181)	01/06/2025
002938.ZK	12/13/2024	SDB3260123452	1,600.00	4.9505	7,420.52	7,920.76	0.0000	4.5800	50.0000	0.0000	(2.8322)	(0.3300)	0.0000	3	(3.1622)	01/06/2025
002938.ZK	12/12/2024	SDB3260123452	3,800.00	4.7698	17,623.74	18,125.27	0.0000	4.5800	50.0000	0.0000	(2.2421)	(0.2517)	0.0000	1	(2.4939)	01/06/2025
002938.ZK	12/12/2024	SDB3260123452	200.00	4.7698	927.57	953.96	0.0000	4.5800	50.0000	0.0000	(0.1180)	(0.0132)	0.0000	1	(0.1313)	01/06/2025
002938.ZK	12/12/2024	SDB3260123452	500.00	4.7698	2,318.91	2,384.90	0.0000	4.5800	50.0000	0.0000	(0.2950)	(0.0331)	0.0000	1	(0.3281)	01/06/2025
002938.ZK	12/12/2024	SDB3260123452	7,700.00	4.7698	35,711.25	36,727.51	0.0000	4.5800	50.0000	0.0000	(4.5433)	(0.5101)	0.0000	1	(5.0534)	01/06/2025
002938.ZK	12/12/2024	SDB3260123452	1,600.00	4.7698	7,420.52	7,631.69	0.0000	4.5800	50.0000	0.0000	(0.9441)	(0.1060)	0.0000	1	(1.0501)	01/06/2025
002938.ZK	12/11/2024	SDB3260123452	3,800.00	4.8146	17,623.74	18,295.54	0.0000	4.5800	50.0000	0.0000	(2.2421)	(0.2541)	0.0000	1	(2.4962)	01/06/2025
002938.ZK	12/11/2024	SDB3260123452	200.00	4.8146	927.57	962.92	0.0000	4.5800	50.0000	0.0000	(0.1180)	(0.0134)	0.0000	1	(0.1314)	01/06/2025
002938.ZK	12/11/2024	SDB3260123452	500.00	4.8146	2,318.91	2,407.31	0.0000	4.5800	50.0000	0.0000	(0.2950)	(0.0334)	0.0000	1	(0.3285)	01/06/2025
002938.ZK	12/11/2024	SDB3260123452	7,700.00	4.8146	35,711.25	37,072.54	0.0000	4.5800	50.0000	0.0000	(4.5433)	(0.5149)	0.0000	1	(5.0582)	01/06/2025
002938.ZK	12/11/2024	SDB3260123452	1,600.00	4.8146	7,420.52	7,703.39	0.0000	4.5800	50.0000	0.0000	(0.9441)	(0.1070)	0.0000	1	(1.0510)	01/06/2025
002938.ZK	12/10/2024	SDB3260123452	3,800.00	4.6003	17,623.74	17,481.17	0.0000	4.5800	50.0000	0.0000	(2.2421)	(0.2428)	0.0000	1	(2.4849)	01/06/2025
002938.ZK	12/10/2024	SDB3260123452	200.00	4.6003	927.57	920.06	0.0000	4.5800	50.0000	0.0000	(0.1180)	(0.0128)	0.0000	1	(0.1308)	01/06/2025
002938.ZK	12/10/2024	SDB3260123452	500.00	4.6003	2,318.91	2,300.15	0.0000	4.5800	50.0000	0.0000	(0.2950)	(0.0319)	0.0000	1	(0.3270)	01/06/2025
002938.ZK	12/10/2024	SDB3260123452	7,700.00	4.6003	35,711.25	35,422.37	0.0000	4.5800	50.0000	0.0000	(4.5433)	(0.4920)	0.0000	1	(5.0352)	01/06/2025
002938.ZK	12/10/2024	SDB3260123452	1,600.00	4.6003	7,420.52	7,360.49	0.0000	4.5800	50.0000	0.0000	(0.9441)	(0.1022)	0.0000	1	(1.0463)	01/06/2025
002938.ZK	12/09/2024	SDB3260123452	3,800.00	4.6658	17,623.74	17,729.86	0.0000	4.5800	50.0000	0.0000	(2.2421)	(0.2462)	0.0000	1	(2.4884)	01/06/2025
002938.ZK	12/09/2024	SDB3260123452	200.00	4.6658	927.57	933.15	0.0000	4.5800	50.0000	0.0000	(0.1180)	(0.0130)	0.0000	1	(0.1310)	01/06/2025
002938.ZK	12/09/2024	SDB3260123452	500.00	4.6658	2,318.91	2,332.88	0.0000	4.5800	50.0000	0.0000	(0.2950)	(0.0324)	0.0000	1	(0.3274)	01/06/2025
002938.ZK	12/09/2024	SDB3260123452	7,700.00	4.6658	35,711.25	35,926.29	0.0000	4.5800	50.0000	0.0000	(4.5433)	(0.4990)	0.0000	1	(5.0422)	01/06/2025
002938.ZK	12/09/2024	SDB3260123452	1,600.00	4.6658	7,420.52	7,465.20	0.0000	4.5800	50.0000	0.0000	(0.9441)	(0.1037)	0.0000	1	(1.0477)	01/06/2025
002938.ZK	12/06/2024	SDB3260123452	3,800.00	4.8195	17,623.74	18,314.13	0.0000	4.5800	50.0000	0.0000	(6.7264)	(0.7631)	0.0000	3	(7.4895)	01/06/2025
002938.ZK	12/06/2024	SDB3260123452	200.00	4.8195	927.57	963.90	0.0000	4.5800	50.0000	0.0000	(0.3540)	(0.0402)	0.0000	3	(0.3942)	01/06/2025
002938.ZK	12/06/2024	SDB3260123452	500.00	4.8195	2,318.91	2,409.75	0.0000	4.5800	50.0000	0.0000	(0.8851)	(0.1004)	0.0000	3	(0.9855)	01/06/2025
002938.ZK	12/06/2024	SDB3260123452	7,700.00	4.8195	35,711.25	37,110.21	0.0000	4.5800	50.0000	0.0000	(13.6298)	(1.5463)	0.0000	3	(15.1761)	01/06/2025
002938.ZK	12/06/2024	SDB3260123452	1,600.00	4.8195	7,420.52	7,711.21	0.0000	4.5800	50.0000	0.0000	(2.8322)	(0.3213)	0.0000	3	(3.1535)	01/06/2025
002938.ZK	12/05/2024	SDB3260123452	3,800.00	4.8157	17,623.74	18,299.74	0.0000	4.5800	50.0000	0.0000	(2.2421)	(0.2542)	0.0000	1	(2.4963)	01/06/2025
002938.ZK	12/05/2024	SDB3260123452	200.00	4.8157	927.57	963.14	0.0000	4.5800	50.0000	0.0000	(0.1180)	(0.0134)	0.0000	1	(0.1314)	01/06/2025
002938.ZK	12/05/2024	SDB3260123452	500.00	4.8157	2,318.91	2,407.86	0.0000	4.5800	50.0000	0.0000	(0.2950)	(0.0334)	0.0000	1	(0.3285)	01/06/2025
002938.ZK	12/05/2024	SDB3260123452	7,700.00	4.8157	35,711.25	37,081.06	0.0000	4.5800	50.0000	0.0000	(4.5433)	(0.5150)	0.0000	1	(5.0583)	01/06/2025
002938.ZK	12/05/2024	SDB3260123452	5,300.00	4.8157	24,580.47	25,523.33	0.0000	4.5800	50.0000	0.0000	(3.1272)	(0.3545)	0.0000	1	(3.4817)	01/06/2025
002938.ZK	12/04/2024	SDB3260123452	3,800.00	4.6378	17,623.74	17,623.74	0.0000	4.5800	50.0000	0.0000	(2.2421)	(0.2448)	0.0000	1	(2.4869)	01/06/2025
002938.ZK	12/04/2024	SDB3260123452	200.00	4.6378	927.57	927.57	0.0000	4.5800	50.0000	0.0000	(0.1180)	(0.0129)	0.0000	1	(0.1309)	01/06/2025
002938.ZK	12/04/2024	SDB3260123452	500.00	4.6378	2,318.91	2,318.91	0.0000	4.5800	50.0000	0.0000	(0.2950)	(0.0322)	0.0000	1	(0.3272)	01/06/2025
002938.ZK	12/04/2024	SDB3260123452	7,700.00	4.6378	35,711.25	35,711.25	0.0000	4.5800	50.0000	0.0000	(4.5433)	(0.4960)	0.0000	1	(5.0393)	01/06/2025
002938.ZK	12/04/2024	SDB3260123452	5,300.00	4.6378	24,580.47	24,580.47	0.0000	4.5800	50.0000	0.0000	(3.1272)	(0.3414)	0.0000	1	(3.4686)	01/06/2025
002938.ZK	12/04/2024	SDB3260123452	2,500.00	4.6378	11,594.56	11,594.56	0.0000	4.5800	50.0000	0.0000	(1.4751)	(0.1610)	0.0000	1	(1.6361)	01/06/2025
002938.ZK	12/04/2024	SDB3260123452	6,600.00	4.6378	30,609.65	30,609.65	0.0000	4.5800	50.0000	0.0000	(3.8942)	(0.4251)	0.0000	1	(4.3194)	01/06/2025
TOTAL AVARY HOLDING (SHENZHEN) CO., LIMITED. CMN CLASS A SERIES NORTHBOUND											(252.8764)	(30.3030)	0.0000	(283.1794)		

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
BANK OF COMMUNICATIONS CO., LTD. CMN CLASS A SERIES NORTHBOUND																
601328.SH	12/23/2024	SDB3264178795	44,000.00	1.0315	44,813.78	45,385.69	0.0000	4.3300	50.0000	0.0000	(5.3901)	(0.6304)	0.0000	1	(6.0205)	01/06/2025
601328.SH	12/23/2024	SDB3264178795	45,900.00	1.0315	46,649.78	47,345.53	0.0000	4.3300	50.0000	0.0000	(5.6109)	(0.6576)	0.0000	1	(6.2685)	01/06/2025
601328.SH	12/20/2024	SDB3264178795	44,000.00	1.0135	44,813.78	44,592.24	0.0000	4.3300	50.0000	0.0000	(16.1703)	(1.8580)	0.0000	3	(18.0283)	01/06/2025
601328.SH	12/20/2024	SDB3264178795	45,900.00	1.0135	46,649.78	46,517.81	0.0000	4.3300	50.0000	0.0000	(16.8328)	(1.9382)	0.0000	3	(18.7710)	01/06/2025
601328.SH	12/19/2024	SDB3264178795	44,000.00	1.0182	44,813.78	44,800.93	0.0000	4.5800	50.0000	0.0000	(5.7013)	(0.6222)	0.0000	1	(6.3235)	01/06/2025
601328.SH	12/19/2024	SDB3264178795	89,600.00	1.0182	91,063.62	91,230.99	0.0000	4.5800	50.0000	0.0000	(11.5853)	(1.2671)	0.0000	1	(12.8524)	01/06/2025
601328.SH	12/18/2024	SDB3264178795	44,000.00	1.0029	44,813.78	44,128.88	0.0000	4.5800	50.0000	0.0000	(5.7013)	(0.6129)	0.0000	1	(6.3142)	01/06/2025
601328.SH	12/18/2024	SDB3264178795	89,600.00	1.0029	91,063.62	89,862.44	0.0000	4.5800	50.0000	0.0000	(11.5853)	(1.2481)	0.0000	1	(12.8334)	01/06/2025
601328.SH	12/17/2024	SDB3264178795	44,000.00	1.0185	44,813.78	44,813.78	0.0000	4.5800	50.0000	0.0000	(5.7013)	(0.6224)	0.0000	1	(6.3237)	01/06/2025
601328.SH	12/17/2024	SDB3264178795	89,600.00	1.0163	91,063.62	91,063.62	0.0000	4.5800	50.0000	0.0000	(11.5853)	(1.2648)	0.0000	1	(12.8501)	01/06/2025
TOTAL BANK OF COMMUNICATIONS CO., LTD. CMN CLASS A SERIES NORTHBOUND											(95.8640)	(10.7217)	0.0000		(106.5857)	

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066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
BANK OF JIANGSU CO., LTD. CMN CLASS A SERIES NORTHBOUND																
600919.SH	12/11/2024	SDB3263589437	20,100.00	1.2460	24,622.38	25,044.40	0.0000	4.5800	50.0000	0.0000	(3.1325)	(0.3478)	0.0000	1	(3.4804)	01/06/2025
600919.SH	12/11/2024	SDB3263589437	23,700.00	1.2460	28,921.87	29,529.96	0.0000	4.5800	50.0000	0.0000	(3.6795)	(0.4101)	0.0000	1	(4.0896)	01/06/2025
600919.SH	12/10/2024	SDB3263589437	20,100.00	1.2219	24,622.38	24,560.03	0.0000	4.5800	50.0000	0.0000	(3.1325)	(0.3411)	0.0000	1	(3.4736)	01/06/2025
600919.SH	12/10/2024	SDB3263589437	35,800.00	1.2219	43,687.89	43,743.73	0.0000	4.5800	50.0000	0.0000	(5.5581)	(0.6076)	0.0000	1	(6.1656)	01/06/2025
600919.SH	12/10/2024	SDB3263589437	39,200.00	1.2219	47,578.84	47,898.17	0.0000	4.5800	50.0000	0.0000	(6.0531)	(0.6653)	0.0000	1	(6.7183)	01/06/2025
600919.SH	12/10/2024	SDB3263589437	18,500.00	1.2219	22,517.98	22,605.00	0.0000	4.5800	50.0000	0.0000	(2.8648)	(0.3140)	0.0000	1	(3.1787)	01/06/2025
600919.SH	12/09/2024	SDB3263589437	20,100.00	1.2244	24,622.38	24,611.12	0.0000	4.5800	50.0000	0.0000	(3.1325)	(0.3418)	0.0000	1	(3.4743)	01/06/2025
600919.SH	12/09/2024	SDB3263589437	35,800.00	1.2244	43,687.89	43,834.74	0.0000	4.5800	50.0000	0.0000	(5.5581)	(0.6088)	0.0000	1	(6.1669)	01/06/2025
600919.SH	12/09/2024	SDB3263589437	39,200.00	1.2244	47,578.84	47,997.81	0.0000	4.5800	50.0000	0.0000	(6.0531)	(0.6666)	0.0000	1	(6.7197)	01/06/2025
600919.SH	12/09/2024	SDB3263589437	18,500.00	1.2244	22,517.98	22,652.03	0.0000	4.5800	50.0000	0.0000	(2.8648)	(0.3146)	0.0000	1	(3.1794)	01/06/2025
600919.SH	12/06/2024	SDB3263589437	39,200.00	1.2137	47,578.84	47,578.84	0.0000	4.5800	50.0000	0.0000	(18.1593)	(1.9825)	0.0000	3	(20.1417)	01/06/2025
600919.SH	12/06/2024	SDB3263589437	18,500.00	1.2172	22,517.98	22,517.98	0.0000	4.5800	50.0000	0.0000	(8.5944)	(0.9382)	0.0000	3	(9.5326)	01/06/2025
TOTAL BANK OF JIANGSU CO., LTD. CMN CLASS A SERIES NORTHBOUND											(68.7826)	(7.5384)	0.0000		(76.3210)	

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Fund: ALL
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066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
BANK OF NINGBO CO., LTD CMN CLASS A SERIES NORTHBOUND																
002142.ZK	12/30/2024	SDB3264390169	20,700.00	3.2962	67,888.61	68,231.63	0.0000	4.3300	50.0000	0.0000	(8.1655)	(0.9477)	0.0000	1	(9.1132)	01/06/2025
002142.ZK	12/27/2024	SDB3264390169	20,700.00	3.2157	67,888.61	66,564.04	0.0000	4.3300	50.0000	0.0000	(24.4965)	(2.7735)	0.0000	3	(27.2700)	01/06/2025
002142.ZK	12/26/2024	SDB3264390169	20,700.00	3.2458	67,888.61	67,188.68	0.0000	4.3300	50.0000	0.0000	(8.1655)	(0.9332)	0.0000	1	(9.0987)	01/06/2025
002142.ZK	12/24/2024	SDB3264390169	20,700.00	3.2458	67,888.61	67,188.68	0.0000	4.3300	50.0000	0.0000	(16.3310)	(1.8664)	0.0000	2	(18.1973)	01/06/2025
002142.ZK	12/23/2024	SDB3264390169	20,700.00	3.2783	67,888.61	67,860.48	0.0000	4.3300	50.0000	0.0000	(8.1655)	(0.9425)	0.0000	1	(9.1080)	01/06/2025
002142.ZK	12/20/2024	SDB3264390169	20,700.00	3.2796	67,888.61	67,888.61	0.0000	4.3300	50.0000	0.0000	(24.4965)	(2.8287)	0.0000	3	(27.3252)	01/06/2025
TOTAL BANK OF NINGBO CO., LTD CMN CLASS A SERIES NORTHBOUND											(89.8204)	(10.2919)	0.0000		(100.1123)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
BEIJING COMPASS TECHNOLOGY DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND																
300803.ZK	01/03/2025	SDB3260123489	700.00	14.5017	9,043.57	10,151.17	0.0000	4.3300	50.0000	0.0000	(3.2632)	(0.4230)	0.0000	3	(3.6862)	01/06/2025
300803.ZK	01/03/2025	SDB3260123489	400.00	14.5017	5,112.76	5,800.67	0.0000	4.3300	50.0000	0.0000	(1.8449)	(0.2417)	0.0000	3	(2.0865)	01/06/2025
300803.ZK	01/03/2025	SDB3260123489	400.00	14.5017	5,144.88	5,800.67	0.0000	4.3300	50.0000	0.0000	(1.8564)	(0.2417)	0.0000	3	(2.0981)	01/06/2025
300803.ZK	01/03/2025	SDB3260123489	300.00	14.5017	3,869.10	4,350.50	0.0000	4.3300	50.0000	0.0000	(1.3961)	(0.1813)	0.0000	3	(1.5774)	01/06/2025
300803.ZK	01/03/2025	SDB3260123489	400.00	14.5017	5,511.22	5,800.67	0.0000	4.3300	50.0000	0.0000	(1.9886)	(0.2417)	0.0000	3	(2.2303)	01/06/2025
300803.ZK	01/03/2025	SDB3260123489	600.00	14.5017	8,266.83	8,701.01	0.0000	4.3300	50.0000	0.0000	(2.9829)	(0.3625)	0.0000	3	(3.3455)	01/06/2025
300803.ZK	01/03/2025	SDB3260123489	600.00	14.5017	8,266.83	8,701.01	0.0000	4.3300	50.0000	0.0000	(2.9829)	(0.3625)	0.0000	3	(3.3455)	01/06/2025
300803.ZK	01/03/2025	SDB3260123489	2,500.00	14.5017	34,445.11	36,254.19	0.0000	4.3300	50.0000	0.0000	(12.4289)	(1.5106)	0.0000	3	(13.9395)	01/06/2025
300803.ZK	01/03/2025	SDB3260123489	100.00	14.5017	1,377.80	1,450.17	0.0000	4.3300	50.0000	0.0000	(0.4972)	(0.0604)	0.0000	3	(0.5576)	01/06/2025
300803.ZK	01/03/2025	SDB3260123489	1,300.00	14.5017	17,911.46	18,852.18	0.0000	4.3300	50.0000	0.0000	(6.4631)	(0.7855)	0.0000	3	(7.2486)	01/06/2025
300803.ZK	01/03/2025	SDB3260123489	2,000.00	14.5017	27,556.09	29,003.35	0.0000	4.3300	50.0000	0.0000	(9.9432)	(1.2085)	0.0000	3	(11.1516)	01/06/2025
300803.ZK	01/03/2025	SDB3260123489	400.00	14.5017	5,511.22	5,800.67	0.0000	4.3300	50.0000	0.0000	(1.9886)	(0.2417)	0.0000	3	(2.2303)	01/06/2025
300803.ZK	01/03/2025	SDB3260123489	500.00	14.5017	6,889.02	7,250.84	0.0000	4.3300	50.0000	0.0000	(2.4858)	(0.3021)	0.0000	3	(2.7879)	01/06/2025
300803.ZK	01/03/2025	SDB3260123489	3,800.00	14.5017	52,356.57	55,106.37	0.0000	4.3300	50.0000	0.0000	(18.8920)	(2.2961)	0.0000	3	(21.1881)	01/06/2025
300803.ZK	01/03/2025	SDB3260123489	600.00	14.5017	8,266.83	8,701.01	0.0000	4.3300	50.0000	0.0000	(2.9829)	(0.3625)	0.0000	3	(3.3455)	01/06/2025
300803.ZK	01/03/2025	SDB3260123489	900.00	14.5017	12,400.24	13,051.51	0.0000	4.3300	50.0000	0.0000	(4.4744)	(0.5438)	0.0000	3	(5.0182)	01/06/2025
300803.ZK	01/03/2025	SDB3260123489	3,100.00	14.5017	42,711.94	44,955.20	0.0000	4.3300	50.0000	0.0000	(15.4119)	(1.8731)	0.0000	3	(17.2850)	01/06/2025
300803.ZK	01/03/2025	SDB3260123489	200.00	14.5017	2,755.61	2,900.34	0.0000	4.3300	50.0000	0.0000	(0.9943)	(0.1208)	0.0000	3	(1.1152)	01/06/2025
300803.ZK	01/03/2025	SDB3260123489	200.00	14.5017	2,755.61	2,900.34	0.0000	4.3300	50.0000	0.0000	(0.9943)	(0.1208)	0.0000	3	(1.1152)	01/06/2025
300803.ZK	01/03/2025	SDB3260123489	100.00	14.5017	1,377.80	1,450.17	0.0000	4.3300	50.0000	0.0000	(0.4972)	(0.0604)	0.0000	3	(0.5576)	01/06/2025
300803.ZK	01/03/2025	SDB3260123489	100.00	14.5017	1,377.80	1,450.17	0.0000	4.3300	50.0000	0.0000	(0.4972)	(0.0604)	0.0000	3	(0.5576)	01/06/2025
300803.ZK	01/03/2025	SDB3260123489	900.00	14.5017	12,400.24	13,051.51	0.0000	4.3300	50.0000	0.0000	(4.4744)	(0.5438)	0.0000	3	(5.0182)	01/06/2025
300803.ZK	01/03/2025	SDB3260123489	100.00	14.5017	1,377.80	1,450.17	0.0000	4.3300	50.0000	0.0000	(0.4972)	(0.0604)	0.0000	3	(0.5576)	01/06/2025
300803.ZK	01/03/2025	SDB3260123489	600.00	14.5017	8,266.83	8,701.01	0.0000	4.3300	50.0000	0.0000	(2.9829)	(0.3625)	0.0000	3	(3.3455)	01/06/2025
300803.ZK	01/03/2025	SDB3260123489	2,000.00	14.5017	27,556.09	29,003.35	0.0000	4.3300	50.0000	0.0000	(9.9432)	(1.2085)	0.0000	3	(11.1516)	01/06/2025
300803.ZK	01/03/2025	SDB3260123489	200.00	14.5017	2,755.61	2,900.34	0.0000	4.3300	50.0000	0.0000	(0.9943)	(0.1208)	0.0000	3	(1.1152)	01/06/2025
300803.ZK	01/03/2025	SDB3260123489	500.00	14.5017	6,889.02	7,250.84	0.0000	4.3300	50.0000	0.0000	(2.4858)	(0.3021)	0.0000	3	(2.7879)	01/06/2025
300803.ZK	01/03/2025	SDB3260123489	200.00	14.5017	2,755.61	2,900.34	0.0000	4.3300	50.0000	0.0000	(0.9943)	(0.1208)	0.0000	3	(1.1152)	01/06/2025
300803.ZK	01/03/2025	SDB3260123489	200.00	14.5017	2,755.61	2,900.34	0.0000	4.3300	50.0000	0.0000	(0.9943)	(0.1208)	0.0000	3	(1.1152)	01/06/2025
300803.ZK	01/03/2025	SDB3260123489	300.00	14.5017	4,133.41	4,350.50	0.0000	4.3300	50.0000	0.0000	(1.4915)	(0.1813)	0.0000	3	(1.6727)	01/06/2025
300803.ZK	01/03/2025	SDB3260123489	100.00	14.5017	1,377.80	1,450.17	0.0000	4.3300	50.0000	0.0000	(0.4972)	(0.0604)	0.0000	3	(0.5576)	01/06/2025
300803.ZK	01/03/2025	SDB3260123489	400.00	14.5017	5,511.22	5,800.67	0.0000	4.3300	50.0000	0.0000	(1.9886)	(0.2417)	0.0000	3	(2.2303)	01/06/2025
300803.ZK	01/03/2025	SDB3260123489	800.00	14.5017	11,022.44	11,601.34	0.0000	4.3300	50.0000	0.0000	(3.9773)	(0.4834)	0.0000	3	(4.4607)	01/06/2025
300803.ZK	01/03/2025	SDB3260123489	500.00	14.5017	6,889.02	7,250.84	0.0000	4.3300	50.0000	0.0000	(2.4858)	(0.3021)	0.0000	3	(2.7879)	01/06/2025
300803.ZK	01/03/2025	SDB3260123489	200.00	14.5017	2,755.61	2,900.34	0.0000	4.3300	50.0000	0.0000	(0.9943)	(0.1208)	0.0000	3	(1.1152)	01/06/2025
300803.ZK	01/03/2025	SDB3260123489	300.00	14.5017	4,133.41	4,350.50	0.0000	4.3300	50.0000	0.0000	(1.4915)	(0.1813)	0.0000	3	(1.6727)	01/06/2025
300803.ZK	01/03/2025	SDB3260123489	1,800.00	14.5017	24,800.48	26,103.02	0.0000	4.3300	50.0000	0.0000	(8.9488)	(1.0876)	0.0000	3	(10.0365)	01/06/2025
300803.ZK	01/03/2025	SDB3260123489	2,900.00	14.5017	39,956.33	42,054.86	0.0000	4.3300	50.0000	0.0000	(14.4176)	(1.7523)	0.0000	3	(16.1699)	01/06/2025
300803.ZK	01/03/2025	SDB3260123489	200.00	14.5017	2,755.61	2,900.34	0.0000	4.3300	50.0000	0.0000	(0.9943)	(0.1208)	0.0000	3	(1.1152)	01/06/2025
300803.ZK	01/03/2025	SDB3260123489	5,400.00	14.5017	74,401.44	78,309.05	0.0000	4.3300	50.0000	0.0000	(26.8465)	(3.2629)	0.0000	3	(30.1094)	01/06/2025
300803.ZK	01/03/2025	SDB3260123489	300.00	14.5017	4,133.41	4,350.50	0.0000	4.3300	50.0000	0.0000	(1.4915)	(0.1813)	0.0000	3	(1.6727)	01/06/2025
300803.ZK	01/03/2025	SDB3260123489	400.00	14.5017	5,511.22	5,800.67	0.0000	4.3300	50.0000	0.0000	(1.9886)	(0.2417)	0.0000	3	(2.2303)	01/06/2025
300803.ZK	01/03/2025	SDB3260123489	500.00	14.5017	6,889.02	7,250.84	0.0000	4.3300	50.0000	0.0000	(2.4858)	(0.3021)	0.0000	3	(2.7879)	01/06/2025
300803.ZK	01/03/2025	SDB3260123489	400.00	14.5017	5,511.22	5,800.67	0.0000	4.3300	50.0000	0.0000	(1.9886)	(0.2417)	0.0000	3	(2.2303)	01/06/2025
300803.ZK	01/02/2025	SDB3260123489	700.00	14.3603	9,043.57	10,052.24	0.0000	4.3300	50.0000	0.0000	(1.0877)	(0.1396)	0.0000	1	(1.2274)	01/06/2025
300803.ZK	01/02/2025	SDB3260123489	400.00	14.3603	5,112.76	5,744.13	0.0000	4.3300	50.0000	0.0000	(0.6150)	(0.0798)	0.0000	1	(0.6947)	01/06/2025
300803.ZK	01/02/2025	SDB3260123489	400.00	14.3603	5,144.88	5,744.13	0.0000	4.3300	50.0000	0.0000	(0.6188)	(0.0798)	0.0000	1	(0.6986)	01/06/2025
300803.ZK	01/02/2025	SDB3260123489	300.00	14.3603	3,869.10	4,308.10	0.0000	4.3300	50.0000	0.0000	(0.4654)	(0.0598)	0.0000	1	(0.5252)	01/06/2025
300803.ZK	01/02/2025	SDB3260123489	400.00	14.3603	5,511.22	5,744.13	0.0000	4.3300	50.0000	0.0000	(0.6629)	(0.0798)	0.0000	1	(0.7427)	01/06/2025
300803.ZK	01/02/2025	SDB3260123489	600.00	14.3603	8,266.83	8,616.20	0.0000	4.3300	50.0000	0.0000	(0.9943)	(0.1197)	0.0000	1	(1.1140)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
BEIJING COMPASS TECHNOLOGY DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300803.ZK	01/02/2025	SDB3260123489	600.00	14.3603	8,266.83	8,616.20	0.0000	4.3300	50.0000	0.0000	(0.9943)	(0.1197)	0.0000	1	(1.1140)	01/06/2025
300803.ZK	01/02/2025	SDB3260123489	2,500.00	14.3603	34,445.11	35,900.84	0.0000	4.3300	50.0000	0.0000	(4.1430)	(0.4986)	0.0000	1	(4.6416)	01/06/2025
300803.ZK	01/02/2025	SDB3260123489	100.00	14.3603	1,377.80	1,436.03	0.0000	4.3300	50.0000	0.0000	(0.1657)	(0.0199)	0.0000	1	(0.1857)	01/06/2025
300803.ZK	01/02/2025	SDB3260123489	1,300.00	14.3603	17,911.46	18,668.44	0.0000	4.3300	50.0000	0.0000	(2.1544)	(0.2593)	0.0000	1	(2.4136)	01/06/2025
300803.ZK	01/02/2025	SDB3260123489	2,000.00	14.3603	27,556.09	28,720.67	0.0000	4.3300	50.0000	0.0000	(3.3144)	(0.3989)	0.0000	1	(3.7133)	01/06/2025
300803.ZK	01/02/2025	SDB3260123489	400.00	14.3603	5,511.22	5,744.13	0.0000	4.3300	50.0000	0.0000	(0.6629)	(0.0798)	0.0000	1	(0.7427)	01/06/2025
300803.ZK	01/02/2025	SDB3260123489	500.00	14.3603	6,889.02	7,180.17	0.0000	4.3300	50.0000	0.0000	(0.8286)	(0.0997)	0.0000	1	(0.9283)	01/06/2025
300803.ZK	01/02/2025	SDB3260123489	3,800.00	14.3603	52,356.57	54,569.28	0.0000	4.3300	50.0000	0.0000	(6.2973)	(0.7579)	0.0000	1	(7.0552)	01/06/2025
300803.ZK	01/02/2025	SDB3260123489	600.00	14.3603	8,266.83	8,616.20	0.0000	4.3300	50.0000	0.0000	(0.9943)	(0.1197)	0.0000	1	(1.1140)	01/06/2025
300803.ZK	01/02/2025	SDB3260123489	900.00	14.3603	12,400.24	12,924.30	0.0000	4.3300	50.0000	0.0000	(1.4915)	(0.1795)	0.0000	1	(1.6710)	01/06/2025
300803.ZK	01/02/2025	SDB3260123489	3,100.00	14.3603	42,711.94	44,517.04	0.0000	4.3300	50.0000	0.0000	(5.1373)	(0.6183)	0.0000	1	(5.7556)	01/06/2025
300803.ZK	01/02/2025	SDB3260123489	200.00	14.3603	2,755.61	2,872.07	0.0000	4.3300	50.0000	0.0000	(0.3314)	(0.0399)	0.0000	1	(0.3713)	01/06/2025
300803.ZK	01/02/2025	SDB3260123489	200.00	14.3603	2,755.61	2,872.07	0.0000	4.3300	50.0000	0.0000	(0.3314)	(0.0399)	0.0000	1	(0.3713)	01/06/2025
300803.ZK	01/02/2025	SDB3260123489	100.00	14.3603	1,377.80	1,436.03	0.0000	4.3300	50.0000	0.0000	(0.1657)	(0.0199)	0.0000	1	(0.1857)	01/06/2025
300803.ZK	01/02/2025	SDB3260123489	100.00	14.3603	1,377.80	1,436.03	0.0000	4.3300	50.0000	0.0000	(0.1657)	(0.0199)	0.0000	1	(0.1857)	01/06/2025
300803.ZK	01/02/2025	SDB3260123489	900.00	14.3603	12,400.24	12,924.30	0.0000	4.3300	50.0000	0.0000	(1.4915)	(0.1795)	0.0000	1	(1.6710)	01/06/2025
300803.ZK	01/02/2025	SDB3260123489	100.00	14.3603	1,377.80	1,436.03	0.0000	4.3300	50.0000	0.0000	(0.1657)	(0.0199)	0.0000	1	(0.1857)	01/06/2025
300803.ZK	01/02/2025	SDB3260123489	600.00	14.3603	8,266.83	8,616.20	0.0000	4.3300	50.0000	0.0000	(0.9943)	(0.1197)	0.0000	1	(1.1140)	01/06/2025
300803.ZK	01/02/2025	SDB3260123489	2,000.00	14.3603	27,556.09	28,720.67	0.0000	4.3300	50.0000	0.0000	(3.3144)	(0.3989)	0.0000	1	(3.7133)	01/06/2025
300803.ZK	01/02/2025	SDB3260123489	200.00	14.3603	2,755.61	2,872.07	0.0000	4.3300	50.0000	0.0000	(0.3314)	(0.0399)	0.0000	1	(0.3713)	01/06/2025
300803.ZK	01/02/2025	SDB3260123489	500.00	14.3603	6,889.02	7,180.17	0.0000	4.3300	50.0000	0.0000	(0.8286)	(0.0997)	0.0000	1	(0.9283)	01/06/2025
300803.ZK	01/02/2025	SDB3260123489	200.00	14.3603	2,755.61	2,872.07	0.0000	4.3300	50.0000	0.0000	(0.3314)	(0.0399)	0.0000	1	(0.3713)	01/06/2025
300803.ZK	01/02/2025	SDB3260123489	200.00	14.3603	2,755.61	2,872.07	0.0000	4.3300	50.0000	0.0000	(0.3314)	(0.0399)	0.0000	1	(0.3713)	01/06/2025
300803.ZK	01/02/2025	SDB3260123489	300.00	14.3603	4,133.41	4,308.10	0.0000	4.3300	50.0000	0.0000	(0.4972)	(0.0598)	0.0000	1	(0.5570)	01/06/2025
300803.ZK	01/02/2025	SDB3260123489	100.00	14.3603	1,377.80	1,436.03	0.0000	4.3300	50.0000	0.0000	(0.1657)	(0.0199)	0.0000	1	(0.1857)	01/06/2025
300803.ZK	01/02/2025	SDB3260123489	400.00	14.3603	5,511.22	5,744.13	0.0000	4.3300	50.0000	0.0000	(0.6629)	(0.0798)	0.0000	1	(0.7427)	01/06/2025
300803.ZK	01/02/2025	SDB3260123489	800.00	14.3603	11,022.44	11,488.27	0.0000	4.3300	50.0000	0.0000	(1.3258)	(0.1596)	0.0000	1	(1.4853)	01/06/2025
300803.ZK	01/02/2025	SDB3260123489	500.00	14.3603	6,889.02	7,180.17	0.0000	4.3300	50.0000	0.0000	(0.8286)	(0.0997)	0.0000	1	(0.9283)	01/06/2025
300803.ZK	01/02/2025	SDB3260123489	200.00	14.3603	2,755.61	2,872.07	0.0000	4.3300	50.0000	0.0000	(0.3314)	(0.0399)	0.0000	1	(0.3713)	01/06/2025
300803.ZK	01/02/2025	SDB3260123489	300.00	14.3603	4,133.41	4,308.10	0.0000	4.3300	50.0000	0.0000	(0.4972)	(0.0598)	0.0000	1	(0.5570)	01/06/2025
300803.ZK	01/02/2025	SDB3260123489	1,800.00	14.3603	24,800.48	25,848.61	0.0000	4.3300	50.0000	0.0000	(2.9829)	(0.3590)	0.0000	1	(3.3420)	01/06/2025
300803.ZK	01/02/2025	SDB3260123489	2,900.00	14.3603	39,956.33	41,644.98	0.0000	4.3300	50.0000	0.0000	(4.8059)	(0.5784)	0.0000	1	(5.3843)	01/06/2025
300803.ZK	01/02/2025	SDB3260123489	200.00	14.3603	2,755.61	2,872.07	0.0000	4.3300	50.0000	0.0000	(0.3314)	(0.0399)	0.0000	1	(0.3713)	01/06/2025
300803.ZK	01/02/2025	SDB3260123489	5,400.00	14.3603	74,401.44	77,545.82	0.0000	4.3300	50.0000	0.0000	(8.9488)	(1.0770)	0.0000	1	(10.0259)	01/06/2025
300803.ZK	01/02/2025	SDB3260123489	300.00	14.3603	4,133.41	4,308.10	0.0000	4.3300	50.0000	0.0000	(0.4972)	(0.0598)	0.0000	1	(0.5570)	01/06/2025
300803.ZK	01/02/2025	SDB3260123489	400.00	14.3603	5,511.22	5,744.13	0.0000	4.3300	50.0000	0.0000	(0.6629)	(0.0798)	0.0000	1	(0.7427)	01/06/2025
300803.ZK	01/02/2025	SDB3260123489	500.00	14.3603	6,889.02	7,180.17	0.0000	4.3300	50.0000	0.0000	(0.8286)	(0.0997)	0.0000	1	(0.9283)	01/06/2025
300803.ZK	01/02/2025	SDB3260123489	400.00	14.3603	5,511.22	5,744.13	0.0000	4.3300	50.0000	0.0000	(0.6629)	(0.0798)	0.0000	1	(0.7427)	01/06/2025
300803.ZK	12/31/2024	SDB3260123489	700.00	13.2091	9,043.57	9,246.38	0.0000	4.3300	50.0000	0.0000	(2.1755)	(0.2568)	0.0000	2	(2.4323)	01/06/2025
300803.ZK	12/31/2024	SDB3260123489	400.00	13.2091	5,112.76	5,283.64	0.0000	4.3300	50.0000	0.0000	(1.2299)	(0.1468)	0.0000	2	(1.3767)	01/06/2025
300803.ZK	12/31/2024	SDB3260123489	400.00	13.2091	5,144.88	5,283.64	0.0000	4.3300	50.0000	0.0000	(1.2376)	(0.1468)	0.0000	2	(1.3844)	01/06/2025
300803.ZK	12/31/2024	SDB3260123489	300.00	13.2091	3,869.10	3,962.73	0.0000	4.3300	50.0000	0.0000	(0.9307)	(0.1101)	0.0000	2	(1.0408)	01/06/2025
300803.ZK	12/31/2024	SDB3260123489	400.00	13.2091	5,511.22	5,283.64	0.0000	4.3300	50.0000	0.0000	(1.3258)	(0.1468)	0.0000	2	(1.4725)	01/06/2025
300803.ZK	12/31/2024	SDB3260123489	600.00	13.2091	8,266.83	7,925.47	0.0000	4.3300	50.0000	0.0000	(1.9886)	(0.2202)	0.0000	2	(2.2088)	01/06/2025
300803.ZK	12/31/2024	SDB3260123489	600.00	13.2091	8,266.83	7,925.47	0.0000	4.3300	50.0000	0.0000	(1.9886)	(0.2202)	0.0000	2	(2.2088)	01/06/2025
300803.ZK	12/31/2024	SDB3260123489	2,500.00	13.2091	34,445.11	33,022.78	0.0000	4.3300	50.0000	0.0000	(8.2860)	(0.9173)	0.0000	2	(9.2033)	01/06/2025
300803.ZK	12/31/2024	SDB3260123489	100.00	13.2091	1,377.80	1,320.91	0.0000	4.3300	50.0000	0.0000	(0.3314)	(0.0367)	0.0000	2	(0.3681)	01/06/2025
300803.ZK	12/31/2024	SDB3260123489	1,300.00	13.2091	17,911.46	17,171.84	0.0000	4.3300	50.0000	0.0000	(4.3087)	(0.4770)	0.0000	2	(4.7857)	01/06/2025
300803.ZK	12/31/2024	SDB3260123489	2,000.00	13.2091	27,556.09	26,418.22	0.0000	4.3300	50.0000	0.0000	(6.6288)	(0.7338)	0.0000	2	(7.3626)	01/06/2025
300803.ZK	12/31/2024	SDB3260123489	400.00	13.2091	5,511.22	5,283.64	0.0000	4.3300	50.0000	0.0000	(1.3258)	(0.1468)	0.0000	2	(1.4725)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6



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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
BEIJING COMPASS TECHNOLOGY DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300803.ZK	12/31/2024	SDB3260123489	500.00	13.2091	6.889.02	6,604.56	0.0000	4.3300	50.0000	0.0000	(1.6572)	(0.1835)	0.0000	2	(1.8407)	01/06/2025
300803.ZK	12/31/2024	SDB3260123489	3,800.00	13.2091	52,356.57	50,194.62	0.0000	4.3300	50.0000	0.0000	(12.5947)	(1.3943)	0.0000	2	(13.9890)	01/06/2025
300803.ZK	12/31/2024	SDB3260123489	600.00	13.2091	8,266.83	7,925.47	0.0000	4.3300	50.0000	0.0000	(1.9886)	(0.2202)	0.0000	2	(2.2088)	01/06/2025
300803.ZK	12/31/2024	SDB3260123489	900.00	13.2091	12,400.24	11,888.20	0.0000	4.3300	50.0000	0.0000	(2.9829)	(0.3302)	0.0000	2	(3.3132)	01/06/2025
300803.ZK	12/31/2024	SDB3260123489	3,100.00	13.2091	42,711.94	40,948.24	0.0000	4.3300	50.0000	0.0000	(10.2746)	(1.1375)	0.0000	2	(11.4120)	01/06/2025
300803.ZK	12/31/2024	SDB3260123489	200.00	13.2091	2,755.61	2,641.82	0.0000	4.3300	50.0000	0.0000	(0.6629)	(0.0734)	0.0000	2	(0.7363)	01/06/2025
300803.ZK	12/31/2024	SDB3260123489	200.00	13.2091	2,755.61	2,641.82	0.0000	4.3300	50.0000	0.0000	(0.6629)	(0.0734)	0.0000	2	(0.7363)	01/06/2025
300803.ZK	12/31/2024	SDB3260123489	100.00	13.2091	1,377.80	1,320.91	0.0000	4.3300	50.0000	0.0000	(0.3314)	(0.0367)	0.0000	2	(0.3681)	01/06/2025
300803.ZK	12/31/2024	SDB3260123489	100.00	13.2091	1,377.80	1,320.91	0.0000	4.3300	50.0000	0.0000	(0.3314)	(0.0367)	0.0000	2	(0.3681)	01/06/2025
300803.ZK	12/31/2024	SDB3260123489	900.00	13.2091	12,400.24	11,888.20	0.0000	4.3300	50.0000	0.0000	(2.9829)	(0.3302)	0.0000	2	(3.3132)	01/06/2025
300803.ZK	12/31/2024	SDB3260123489	100.00	13.2091	1,377.80	1,320.91	0.0000	4.3300	50.0000	0.0000	(0.3314)	(0.0367)	0.0000	2	(0.3681)	01/06/2025
300803.ZK	12/31/2024	SDB3260123489	600.00	13.2091	8,266.83	7,925.47	0.0000	4.3300	50.0000	0.0000	(1.9886)	(0.2202)	0.0000	2	(2.2088)	01/06/2025
300803.ZK	12/31/2024	SDB3260123489	2,000.00	13.2091	27,556.09	26,418.22	0.0000	4.3300	50.0000	0.0000	(6.6288)	(0.7338)	0.0000	2	(7.3626)	01/06/2025
300803.ZK	12/31/2024	SDB3260123489	200.00	13.2091	2,755.61	2,641.82	0.0000	4.3300	50.0000	0.0000	(0.6629)	(0.0734)	0.0000	2	(0.7363)	01/06/2025
300803.ZK	12/31/2024	SDB3260123489	500.00	13.2091	6,889.02	6,604.56	0.0000	4.3300	50.0000	0.0000	(1.6572)	(0.1835)	0.0000	2	(1.8407)	01/06/2025
300803.ZK	12/31/2024	SDB3260123489	200.00	13.2091	2,755.61	2,641.82	0.0000	4.3300	50.0000	0.0000	(0.6629)	(0.0734)	0.0000	2	(0.7363)	01/06/2025
300803.ZK	12/31/2024	SDB3260123489	200.00	13.2091	2,755.61	2,641.82	0.0000	4.3300	50.0000	0.0000	(0.6629)	(0.0734)	0.0000	2	(0.7363)	01/06/2025
300803.ZK	12/31/2024	SDB3260123489	200.00	13.2091	2,755.61	2,641.82	0.0000	4.3300	50.0000	0.0000	(0.6629)	(0.0734)	0.0000	2	(0.7363)	01/06/2025
300803.ZK	12/31/2024	SDB3260123489	300.00	13.2091	4,133.41	3,962.73	0.0000	4.3300	50.0000	0.0000	(0.9943)	(0.1101)	0.0000	2	(1.1044)	01/06/2025
300803.ZK	12/31/2024	SDB3260123489	100.00	13.2091	1,377.80	1,320.91	0.0000	4.3300	50.0000	0.0000	(0.3314)	(0.0367)	0.0000	2	(0.3681)	01/06/2025
300803.ZK	12/31/2024	SDB3260123489	400.00	13.2091	5,511.22	5,283.64	0.0000	4.3300	50.0000	0.0000	(1.3258)	(0.1468)	0.0000	2	(1.4725)	01/06/2025
300803.ZK	12/31/2024	SDB3260123489	800.00	13.2091	11,022.44	10,567.29	0.0000	4.3300	50.0000	0.0000	(2.6515)	(0.2935)	0.0000	2	(2.9450)	01/06/2025
300803.ZK	12/31/2024	SDB3260123489	500.00	13.2091	6,889.02	6,604.56	0.0000	4.3300	50.0000	0.0000	(1.6572)	(0.1835)	0.0000	2	(1.8407)	01/06/2025
300803.ZK	12/31/2024	SDB3260123489	500.00	13.2091	6,889.02	6,604.56	0.0000	4.3300	50.0000	0.0000	(1.6572)	(0.1835)	0.0000	2	(1.8407)	01/06/2025
300803.ZK	12/31/2024	SDB3260123489	200.00	13.2091	2,755.61	2,641.82	0.0000	4.3300	50.0000	0.0000	(0.6629)	(0.0734)	0.0000	2	(0.7363)	01/06/2025
300803.ZK	12/31/2024	SDB3260123489	300.00	13.2091	4,133.41	3,962.73	0.0000	4.3300	50.0000	0.0000	(0.9943)	(0.1101)	0.0000	2	(1.1044)	01/06/2025
300803.ZK	12/31/2024	SDB3260123489	1,800.00	13.2091	24,800.48	23,776.40	0.0000	4.3300	50.0000	0.0000	(5.9659)	(0.6605)	0.0000	2	(6.6263)	01/06/2025
300803.ZK	12/31/2024	SDB3260123489	2,900.00	13.2091	39,956.33	38,306.42	0.0000	4.3300	50.0000	0.0000	(9.6117)	(1.0641)	0.0000	2	(10.6758)	01/06/2025
300803.ZK	12/31/2024	SDB3260123489	200.00	13.2091	2,755.61	2,641.82	0.0000	4.3300	50.0000	0.0000	(0.6629)	(0.0734)	0.0000	2	(0.7363)	01/06/2025
300803.ZK	12/31/2024	SDB3260123489	5,400.00	13.2091	74,401.44	71,329.19	0.0000	4.3300	50.0000	0.0000	(17.8977)	(1.9814)	0.0000	2	(19.8790)	01/06/2025
300803.ZK	12/31/2024	SDB3260123489	300.00	13.2091	4,133.41	3,962.73	0.0000	4.3300	50.0000	0.0000	(0.9943)	(0.1101)	0.0000	2	(1.1044)	01/06/2025
300803.ZK	12/31/2024	SDB3260123489	400.00	13.2091	5,511.22	5,283.64	0.0000	4.3300	50.0000	0.0000	(1.3258)	(0.1468)	0.0000	2	(1.4725)	01/06/2025
300803.ZK	12/31/2024	SDB3260123489	500.00	13.2091	6,889.02	6,604.56	0.0000	4.3300	50.0000	0.0000	(1.6572)	(0.1835)	0.0000	2	(1.8407)	01/06/2025
300803.ZK	12/31/2024	SDB3260123489	400.00	13.2091	5,511.22	5,283.64	0.0000	4.3300	50.0000	0.0000	(1.3258)	(0.1468)	0.0000	2	(1.4725)	01/06/2025
300803.ZK	12/30/2024	SDB3260123489	400.00	12.7783	5,144.88	5,111.32	0.0000	4.3300	50.0000	0.0000	(0.6188)	(0.0710)	0.0000	1	(0.6898)	01/06/2025
300803.ZK	12/30/2024	SDB3260123489	300.00	12.7783	3,869.10	3,833.49	0.0000	4.3300	50.0000	0.0000	(0.4654)	(0.0532)	0.0000	1	(0.5186)	01/06/2025
300803.ZK	12/30/2024	SDB3260123489	400.00	12.7783	5,511.22	5,111.32	0.0000	4.3300	50.0000	0.0000	(0.6629)	(0.0710)	0.0000	1	(0.7339)	01/06/2025
300803.ZK	12/30/2024	SDB3260123489	600.00	12.7783	8,266.83	7,666.98	0.0000	4.3300	50.0000	0.0000	(0.9943)	(0.1065)	0.0000	1	(1.1008)	01/06/2025
300803.ZK	12/30/2024	SDB3260123489	600.00	12.7783	8,266.83	7,666.98	0.0000	4.3300	50.0000	0.0000	(0.9943)	(0.1065)	0.0000	1	(1.1008)	01/06/2025
300803.ZK	12/30/2024	SDB3260123489	2,500.00	12.7783	34,445.11	31,945.77	0.0000	4.3300	50.0000	0.0000	(4.1430)	(0.4437)	0.0000	1	(4.5867)	01/06/2025
300803.ZK	12/30/2024	SDB3260123489	100.00	12.7783	1,377.80	1,277.83	0.0000	4.3300	50.0000	0.0000	(0.1657)	(0.0177)	0.0000	1	(0.1835)	01/06/2025
300803.ZK	12/30/2024	SDB3260123489	1,300.00	12.7783	17,911.46	16,611.80	0.0000	4.3300	50.0000	0.0000	(2.1544)	(0.2307)	0.0000	1	(2.3851)	01/06/2025
300803.ZK	12/30/2024	SDB3260123489	2,000.00	12.7783	27,556.09	25,556.61	0.0000	4.3300	50.0000	0.0000	(3.3144)	(0.3550)	0.0000	1	(3.6693)	01/06/2025
300803.ZK	12/30/2024	SDB3260123489	400.00	12.7783	5,511.22	5,111.32	0.0000	4.3300	50.0000	0.0000	(0.6629)	(0.0710)	0.0000	1	(0.7339)	01/06/2025
300803.ZK	12/30/2024	SDB3260123489	500.00	12.7783	6,889.02	6,389.15	0.0000	4.3300	50.0000	0.0000	(0.8286)	(0.0887)	0.0000	1	(0.9173)	01/06/2025
300803.ZK	12/30/2024	SDB3260123489	3,800.00	12.7783	52,356.57	48,557.56	0.0000	4.3300	50.0000	0.0000	(6.2973)	(0.6744)	0.0000	1	(6.9717)	01/06/2025
300803.ZK	12/30/2024	SDB3260123489	600.00	12.7783	8,266.83	7,666.98	0.0000	4.3300	50.0000	0.0000	(0.9943)	(0.1065)	0.0000	1	(1.1008)	01/06/2025
300803.ZK	12/30/2024	SDB3260123489	900.00	12.7783	12,400.24	11,500.48	0.0000	4.3300	50.0000	0.0000	(1.4915)	(0.1597)	0.0000	1	(1.6512)	01/06/2025
300803.ZK	12/30/2024	SDB3260123489	3,100.00	12.7783	42,711.94	39,612.75	0.0000	4.3300	50.0000	0.0000	(5.1373)	(0.5502)	0.0000	1	(5.6875)	01/06/2025
300803.ZK	12/30/2024	SDB3260123489	200.00	12.7783	2,755.61	2,555.66	0.0000	4.3300	50.0000	0.0000	(0.3314)	(0.0355)	0.0000	1	(0.3669)	01/06/2025
300803.ZK	12/30/2024	SDB3260123489	200.00	12.7783	2,755.61	2,555.66	0.0000	4.3300	50.0000	0.0000	(0.3314)	(0.0355)	0.0000	1	(0.3669)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
BEIJING COMPASS TECHNOLOGY DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300803.ZK	12/30/2024	SDB3260123489	100.00	12.7783	1,377.80	1,277.83	0.0000	4.3300	50.0000	0.0000	(0.1657)	(0.0177)	0.0000	1	(0.1835)	01/06/2025
300803.ZK	12/30/2024	SDB3260123489	100.00	12.7783	1,377.80	1,277.83	0.0000	4.3300	50.0000	0.0000	(0.1657)	(0.0177)	0.0000	1	(0.1835)	01/06/2025
300803.ZK	12/30/2024	SDB3260123489	900.00	12.7783	12,400.24	11,500.48	0.0000	4.3300	50.0000	0.0000	(1.4915)	(0.1597)	0.0000	1	(1.6512)	01/06/2025
300803.ZK	12/30/2024	SDB3260123489	100.00	12.7783	1,377.80	1,277.83	0.0000	4.3300	50.0000	0.0000	(0.1657)	(0.0177)	0.0000	1	(0.1835)	01/06/2025
300803.ZK	12/30/2024	SDB3260123489	600.00	12.7783	8,266.83	7,666.98	0.0000	4.3300	50.0000	0.0000	(0.9943)	(0.1065)	0.0000	1	(1.1008)	01/06/2025
300803.ZK	12/30/2024	SDB3260123489	2,000.00	12.7783	27,556.09	25,556.61	0.0000	4.3300	50.0000	0.0000	(3.3144)	(0.3550)	0.0000	1	(3.6693)	01/06/2025
300803.ZK	12/30/2024	SDB3260123489	200.00	12.7783	2,755.61	2,555.66	0.0000	4.3300	50.0000	0.0000	(0.3314)	(0.0355)	0.0000	1	(0.3669)	01/06/2025
300803.ZK	12/30/2024	SDB3260123489	500.00	12.7783	6,889.02	6,389.15	0.0000	4.3300	50.0000	0.0000	(0.8286)	(0.0887)	0.0000	1	(0.9173)	01/06/2025
300803.ZK	12/30/2024	SDB3260123489	200.00	12.7783	2,755.61	2,555.66	0.0000	4.3300	50.0000	0.0000	(0.3314)	(0.0355)	0.0000	1	(0.3669)	01/06/2025
300803.ZK	12/30/2024	SDB3260123489	200.00	12.7783	2,755.61	2,555.66	0.0000	4.3300	50.0000	0.0000	(0.3314)	(0.0355)	0.0000	1	(0.3669)	01/06/2025
300803.ZK	12/30/2024	SDB3260123489	300.00	12.7783	4,133.41	3,833.49	0.0000	4.3300	50.0000	0.0000	(0.4972)	(0.0532)	0.0000	1	(0.5504)	01/06/2025
300803.ZK	12/30/2024	SDB3260123489	100.00	12.7783	1,377.80	1,277.83	0.0000	4.3300	50.0000	0.0000	(0.1657)	(0.0177)	0.0000	1	(0.1835)	01/06/2025
300803.ZK	12/30/2024	SDB3260123489	400.00	12.7783	5,511.22	5,111.32	0.0000	4.3300	50.0000	0.0000	(0.6629)	(0.0710)	0.0000	1	(0.7339)	01/06/2025
300803.ZK	12/30/2024	SDB3260123489	800.00	12.7783	11,022.44	10,222.64	0.0000	4.3300	50.0000	0.0000	(1.3258)	(0.1420)	0.0000	1	(1.4677)	01/06/2025
300803.ZK	12/30/2024	SDB3260123489	500.00	12.7783	6,889.02	6,389.15	0.0000	4.3300	50.0000	0.0000	(0.8286)	(0.0887)	0.0000	1	(0.9173)	01/06/2025
300803.ZK	12/30/2024	SDB3260123489	500.00	12.7783	6,889.02	6,389.15	0.0000	4.3300	50.0000	0.0000	(0.8286)	(0.0887)	0.0000	1	(0.9173)	01/06/2025
300803.ZK	12/30/2024	SDB3260123489	200.00	12.7783	2,755.61	2,555.66	0.0000	4.3300	50.0000	0.0000	(0.3314)	(0.0355)	0.0000	1	(0.3669)	01/06/2025
300803.ZK	12/30/2024	SDB3260123489	300.00	12.7783	4,133.41	3,833.49	0.0000	4.3300	50.0000	0.0000	(0.4972)	(0.0532)	0.0000	1	(0.5504)	01/06/2025
300803.ZK	12/30/2024	SDB3260123489	1,800.00	12.7783	24,800.48	23,000.95	0.0000	4.3300	50.0000	0.0000	(2.9829)	(0.3195)	0.0000	1	(3.3024)	01/06/2025
300803.ZK	12/30/2024	SDB3260123489	2,900.00	12.7783	39,956.33	37,057.09	0.0000	4.3300	50.0000	0.0000	(4.8059)	(0.5147)	0.0000	1	(5.3205)	01/06/2025
300803.ZK	12/30/2024	SDB3260123489	200.00	12.7783	2,755.61	2,555.66	0.0000	4.3300	50.0000	0.0000	(0.3314)	(0.0355)	0.0000	1	(0.3669)	01/06/2025
300803.ZK	12/30/2024	SDB3260123489	5,400.00	12.7783	74,401.44	69,002.85	0.0000	4.3300	50.0000	0.0000	(8.9488)	(0.9584)	0.0000	1	(9.9072)	01/06/2025
300803.ZK	12/30/2024	SDB3260123489	300.00	12.7783	4,133.41	3,833.49	0.0000	4.3300	50.0000	0.0000	(0.4972)	(0.0532)	0.0000	1	(0.5504)	01/06/2025
300803.ZK	12/30/2024	SDB3260123489	400.00	12.7783	5,511.22	5,111.32	0.0000	4.3300	50.0000	0.0000	(0.6629)	(0.0710)	0.0000	1	(0.7339)	01/06/2025
300803.ZK	12/30/2024	SDB3260123489	500.00	12.7783	6,889.02	6,389.15	0.0000	4.3300	50.0000	0.0000	(0.8286)	(0.0887)	0.0000	1	(0.9173)	01/06/2025
300803.ZK	12/30/2024	SDB3260123489	400.00	12.7783	5,511.22	5,111.32	0.0000	4.3300	50.0000	0.0000	(0.6629)	(0.0710)	0.0000	1	(0.7339)	01/06/2025
300803.ZK	12/27/2024	SDB3260123489	400.00	13.2006	5,144.88	5,280.24	0.0000	4.3300	50.0000	0.0000	(1.8564)	(0.2200)	0.0000	3	(2.0765)	01/06/2025
300803.ZK	12/27/2024	SDB3260123489	300.00	13.2006	3,869.10	3,960.18	0.0000	4.3300	50.0000	0.0000	(1.3961)	(0.1650)	0.0000	3	(1.5611)	01/06/2025
300803.ZK	12/27/2024	SDB3260123489	400.00	13.2006	5,511.22	5,280.24	0.0000	4.3300	50.0000	0.0000	(1.9886)	(0.2200)	0.0000	3	(2.2086)	01/06/2025
300803.ZK	12/27/2024	SDB3260123489	600.00	13.2006	8,266.83	7,920.36	0.0000	4.3300	50.0000	0.0000	(2.9829)	(0.3300)	0.0000	3	(3.3130)	01/06/2025
300803.ZK	12/27/2024	SDB3260123489	600.00	13.2006	8,266.83	7,920.36	0.0000	4.3300	50.0000	0.0000	(2.9829)	(0.3300)	0.0000	3	(3.3130)	01/06/2025
300803.ZK	12/27/2024	SDB3260123489	2,500.00	13.2006	34,445.11	33,001.50	0.0000	4.3300	50.0000	0.0000	(12.4289)	(1.3751)	0.0000	3	(13.8040)	01/06/2025
300803.ZK	12/27/2024	SDB3260123489	100.00	13.2006	1,377.80	1,320.06	0.0000	4.3300	50.0000	0.0000	(0.4972)	(0.0550)	0.0000	3	(0.5522)	01/06/2025
300803.ZK	12/27/2024	SDB3260123489	1,300.00	13.2006	17,911.46	17,160.78	0.0000	4.3300	50.0000	0.0000	(6.4631)	(0.7150)	0.0000	3	(7.1781)	01/06/2025
300803.ZK	12/27/2024	SDB3260123489	2,000.00	13.2006	27,556.09	26,401.20	0.0000	4.3300	50.0000	0.0000	(9.9432)	(1.1001)	0.0000	3	(11.0432)	01/06/2025
300803.ZK	12/27/2024	SDB3260123489	400.00	13.2006	5,511.22	5,280.24	0.0000	4.3300	50.0000	0.0000	(1.9886)	(0.2200)	0.0000	3	(2.2086)	01/06/2025
300803.ZK	12/27/2024	SDB3260123489	500.00	13.2006	6,889.02	6,600.30	0.0000	4.3300	50.0000	0.0000	(2.4858)	(0.2750)	0.0000	3	(2.7608)	01/06/2025
300803.ZK	12/27/2024	SDB3260123489	3,800.00	13.2006	52,356.57	50,162.29	0.0000	4.3300	50.0000	0.0000	(18.8920)	(2.0901)	0.0000	3	(20.9821)	01/06/2025
300803.ZK	12/27/2024	SDB3260123489	600.00	13.2006	8,266.83	7,920.36	0.0000	4.3300	50.0000	0.0000	(2.9829)	(0.3300)	0.0000	3	(3.3130)	01/06/2025
300803.ZK	12/27/2024	SDB3260123489	900.00	13.2006	12,400.24	11,880.54	0.0000	4.3300	50.0000	0.0000	(4.4744)	(0.4950)	0.0000	3	(4.9694)	01/06/2025
300803.ZK	12/27/2024	SDB3260123489	3,100.00	13.2006	42,711.94	40,921.87	0.0000	4.3300	50.0000	0.0000	(15.4119)	(1.7051)	0.0000	3	(17.1170)	01/06/2025
300803.ZK	12/27/2024	SDB3260123489	200.00	13.2006	2,755.61	2,640.12	0.0000	4.3300	50.0000	0.0000	(0.9943)	(0.1100)	0.0000	3	(1.1043)	01/06/2025
300803.ZK	12/27/2024	SDB3260123489	200.00	13.2006	2,755.61	2,640.12	0.0000	4.3300	50.0000	0.0000	(0.9943)	(0.1100)	0.0000	3	(1.1043)	01/06/2025
300803.ZK	12/27/2024	SDB3260123489	100.00	13.2006	1,377.80	1,320.06	0.0000	4.3300	50.0000	0.0000	(0.4972)	(0.0550)	0.0000	3	(0.5522)	01/06/2025
300803.ZK	12/27/2024	SDB3260123489	100.00	13.2006	1,377.80	1,320.06	0.0000	4.3300	50.0000	0.0000	(0.4972)	(0.0550)	0.0000	3	(0.5522)	01/06/2025
300803.ZK	12/27/2024	SDB3260123489	900.00	13.2006	12,400.24	11,880.54	0.0000	4.3300	50.0000	0.0000	(4.4744)	(0.4950)	0.0000	3	(4.9694)	01/06/2025
300803.ZK	12/27/2024	SDB3260123489	100.00	13.2006	1,377.80	1,320.06	0.0000	4.3300	50.0000	0.0000	(0.4972)	(0.0550)	0.0000	3	(0.5522)	01/06/2025
300803.ZK	12/27/2024	SDB3260123489	600.00	13.2006	8,266.83	7,920.36	0.0000	4.3300	50.0000	0.0000	(2.9829)	(0.3300)	0.0000	3	(3.3130)	01/06/2025
300803.ZK	12/27/2024	SDB3260123489	2,000.00	13.2006	27,556.09	26,401.20	0.0000	4.3300	50.0000	0.0000	(9.9432)	(1.1001)	0.0000	3	(11.0432)	01/06/2025
300803.ZK	12/27/2024	SDB3260123489	200.00	13.2006	2,755.61	2,640.12	0.0000	4.3300	50.0000	0.0000	(0.9943)	(0.1100)	0.0000	3	(1.1043)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
BEIJING COMPASS TECHNOLOGY DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300803.ZK	12/27/2024	SDB3260123489	500.00	13.2006	6.889.02	6,600.30	0.0000	4.3300	50.0000	0.0000	(2.4858)	(0.2750)	0.0000	3	(2.7608)	01/06/2025
300803.ZK	12/27/2024	SDB3260123489	200.00	13.2006	2,755.61	2,640.12	0.0000	4.3300	50.0000	0.0000	(0.9943)	(0.1100)	0.0000	3	(1.1043)	01/06/2025
300803.ZK	12/27/2024	SDB3260123489	200.00	13.2006	2,755.61	2,640.12	0.0000	4.3300	50.0000	0.0000	(0.9943)	(0.1100)	0.0000	3	(1.1043)	01/06/2025
300803.ZK	12/27/2024	SDB3260123489	300.00	13.2006	4,133.41	3,960.18	0.0000	4.3300	50.0000	0.0000	(1.4915)	(0.1650)	0.0000	3	(1.6565)	01/06/2025
300803.ZK	12/27/2024	SDB3260123489	100.00	13.2006	1,377.80	1,320.06	0.0000	4.3300	50.0000	0.0000	(0.4972)	(0.0550)	0.0000	3	(0.5522)	01/06/2025
300803.ZK	12/27/2024	SDB3260123489	400.00	13.2006	5,511.22	5,280.24	0.0000	4.3300	50.0000	0.0000	(1.9886)	(0.2200)	0.0000	3	(2.2086)	01/06/2025
300803.ZK	12/27/2024	SDB3260123489	800.00	13.2006	11,022.44	10,560.48	0.0000	4.3300	50.0000	0.0000	(3.9773)	(0.4400)	0.0000	3	(4.4173)	01/06/2025
300803.ZK	12/27/2024	SDB3260123489	500.00	13.2006	6,889.02	6,600.30	0.0000	4.3300	50.0000	0.0000	(2.4858)	(0.2750)	0.0000	3	(2.7608)	01/06/2025
300803.ZK	12/27/2024	SDB3260123489	500.00	13.2006	6,889.02	6,600.30	0.0000	4.3300	50.0000	0.0000	(2.4858)	(0.2750)	0.0000	3	(2.7608)	01/06/2025
300803.ZK	12/27/2024	SDB3260123489	200.00	13.2006	2,755.61	2,640.12	0.0000	4.3300	50.0000	0.0000	(0.9943)	(0.1100)	0.0000	3	(1.1043)	01/06/2025
300803.ZK	12/27/2024	SDB3260123489	300.00	13.2006	4,133.41	3,960.18	0.0000	4.3300	50.0000	0.0000	(1.4915)	(0.1650)	0.0000	3	(1.6565)	01/06/2025
300803.ZK	12/27/2024	SDB3260123489	1,800.00	13.2006	24,800.48	23,761.08	0.0000	4.3300	50.0000	0.0000	(8.9488)	(0.9900)	0.0000	3	(9.9389)	01/06/2025
300803.ZK	12/27/2024	SDB3260123489	2,900.00	13.2006	39,956.33	38,281.75	0.0000	4.3300	50.0000	0.0000	(14.4176)	(1.5951)	0.0000	3	(16.0126)	01/06/2025
300803.ZK	12/27/2024	SDB3260123489	200.00	13.2006	2,755.61	2,640.12	0.0000	4.3300	50.0000	0.0000	(0.9943)	(0.1100)	0.0000	3	(1.1043)	01/06/2025
300803.ZK	12/27/2024	SDB3260123489	5,400.00	13.2006	74,401.44	71,283.25	0.0000	4.3300	50.0000	0.0000	(26.8465)	(2.9701)	0.0000	3	(29.8167)	01/06/2025
300803.ZK	12/27/2024	SDB3260123489	300.00	13.2006	4,133.41	3,960.18	0.0000	4.3300	50.0000	0.0000	(1.4915)	(0.1650)	0.0000	3	(1.6565)	01/06/2025
300803.ZK	12/27/2024	SDB3260123489	400.00	13.2006	5,511.22	5,280.24	0.0000	4.3300	50.0000	0.0000	(1.9886)	(0.2200)	0.0000	3	(2.2086)	01/06/2025
300803.ZK	12/27/2024	SDB3260123489	500.00	13.2006	6,889.02	6,600.30	0.0000	4.3300	50.0000	0.0000	(2.4858)	(0.2750)	0.0000	3	(2.7608)	01/06/2025
300803.ZK	12/27/2024	SDB3260123489	400.00	13.2006	5,511.22	5,280.24	0.0000	4.3300	50.0000	0.0000	(1.9886)	(0.2200)	0.0000	3	(2.2086)	01/06/2025
300803.ZK	12/26/2024	SDB3260123489	400.00	12.9437	5,144.88	5,177.47	0.0000	4.3300	50.0000	0.0000	(0.6188)	(0.0719)	0.0000	1	(0.6907)	01/06/2025
300803.ZK	12/26/2024	SDB3260123489	300.00	12.9437	3,869.10	3,883.10	0.0000	4.3300	50.0000	0.0000	(0.4654)	(0.0539)	0.0000	1	(0.5193)	01/06/2025
300803.ZK	12/26/2024	SDB3260123489	400.00	12.9437	5,511.22	5,177.47	0.0000	4.3300	50.0000	0.0000	(0.6629)	(0.0719)	0.0000	1	(0.7348)	01/06/2025
300803.ZK	12/26/2024	SDB3260123489	600.00	12.9437	8,266.83	7,766.20	0.0000	4.3300	50.0000	0.0000	(0.9943)	(0.1079)	0.0000	1	(1.1022)	01/06/2025
300803.ZK	12/26/2024	SDB3260123489	600.00	12.9437	8,266.83	7,766.20	0.0000	4.3300	50.0000	0.0000	(0.9943)	(0.1079)	0.0000	1	(1.1022)	01/06/2025
300803.ZK	12/26/2024	SDB3260123489	2,500.00	12.9437	34,445.11	32,359.17	0.0000	4.3300	50.0000	0.0000	(4.1430)	(0.4494)	0.0000	1	(4.5924)	01/06/2025
300803.ZK	12/26/2024	SDB3260123489	100.00	12.9437	1,377.80	1,294.37	0.0000	4.3300	50.0000	0.0000	(0.1657)	(0.0180)	0.0000	1	(0.1837)	01/06/2025
300803.ZK	12/26/2024	SDB3260123489	1,300.00	12.9437	17,911.46	16,826.77	0.0000	4.3300	50.0000	0.0000	(2.1544)	(0.2337)	0.0000	1	(2.3881)	01/06/2025
300803.ZK	12/26/2024	SDB3260123489	2,000.00	12.9437	27,556.09	25,887.34	0.0000	4.3300	50.0000	0.0000	(3.3144)	(0.3595)	0.0000	1	(3.6739)	01/06/2025
300803.ZK	12/26/2024	SDB3260123489	400.00	12.9437	5,511.22	5,177.47	0.0000	4.3300	50.0000	0.0000	(0.6629)	(0.0719)	0.0000	1	(0.7348)	01/06/2025
300803.ZK	12/26/2024	SDB3260123489	500.00	12.9437	6,889.02	6,471.83	0.0000	4.3300	50.0000	0.0000	(0.8286)	(0.0899)	0.0000	1	(0.9185)	01/06/2025
300803.ZK	12/26/2024	SDB3260123489	3,800.00	12.9437	52,356.57	49,185.95	0.0000	4.3300	50.0000	0.0000	(6.2973)	(0.6831)	0.0000	1	(6.9805)	01/06/2025
300803.ZK	12/26/2024	SDB3260123489	600.00	12.9437	8,266.83	7,766.20	0.0000	4.3300	50.0000	0.0000	(0.9943)	(0.1079)	0.0000	1	(1.1022)	01/06/2025
300803.ZK	12/26/2024	SDB3260123489	900.00	12.9437	12,400.24	11,649.30	0.0000	4.3300	50.0000	0.0000	(1.4915)	(0.1618)	0.0000	1	(1.6533)	01/06/2025
300803.ZK	12/26/2024	SDB3260123489	3,100.00	12.9437	42,711.94	40,125.38	0.0000	4.3300	50.0000	0.0000	(5.1373)	(0.5573)	0.0000	1	(5.6946)	01/06/2025
300803.ZK	12/26/2024	SDB3260123489	200.00	12.9437	2,755.61	2,588.73	0.0000	4.3300	50.0000	0.0000	(0.3314)	(0.0360)	0.0000	1	(0.3674)	01/06/2025
300803.ZK	12/26/2024	SDB3260123489	200.00	12.9437	2,755.61	2,588.73	0.0000	4.3300	50.0000	0.0000	(0.3314)	(0.0360)	0.0000	1	(0.3674)	01/06/2025
300803.ZK	12/26/2024	SDB3260123489	100.00	12.9437	1,377.80	1,294.37	0.0000	4.3300	50.0000	0.0000	(0.1657)	(0.0180)	0.0000	1	(0.1837)	01/06/2025
300803.ZK	12/26/2024	SDB3260123489	100.00	12.9437	1,377.80	1,294.37	0.0000	4.3300	50.0000	0.0000	(0.1657)	(0.0180)	0.0000	1	(0.1837)	01/06/2025
300803.ZK	12/26/2024	SDB3260123489	900.00	12.9437	12,400.24	11,649.30	0.0000	4.3300	50.0000	0.0000	(1.4915)	(0.1618)	0.0000	1	(1.6533)	01/06/2025
300803.ZK	12/26/2024	SDB3260123489	100.00	12.9437	1,377.80	1,294.37	0.0000	4.3300	50.0000	0.0000	(0.1657)	(0.0180)	0.0000	1	(0.1837)	01/06/2025
300803.ZK	12/26/2024	SDB3260123489	600.00	12.9437	8,266.83	7,766.20	0.0000	4.3300	50.0000	0.0000	(0.9943)	(0.1079)	0.0000	1	(1.1022)	01/06/2025
300803.ZK	12/26/2024	SDB3260123489	2,000.00	12.9437	27,556.09	25,887.34	0.0000	4.3300	50.0000	0.0000	(3.3144)	(0.3595)	0.0000	1	(3.6739)	01/06/2025
300803.ZK	12/26/2024	SDB3260123489	200.00	12.9437	2,755.61	2,588.73	0.0000	4.3300	50.0000	0.0000	(0.3314)	(0.0360)	0.0000	1	(0.3674)	01/06/2025
300803.ZK	12/26/2024	SDB3260123489	500.00	12.9437	6,889.02	6,471.83	0.0000	4.3300	50.0000	0.0000	(0.8286)	(0.0899)	0.0000	1	(0.9185)	01/06/2025
300803.ZK	12/26/2024	SDB3260123489	200.00	12.9437	2,755.61	2,588.73	0.0000	4.3300	50.0000	0.0000	(0.3314)	(0.0360)	0.0000	1	(0.3674)	01/06/2025
300803.ZK	12/26/2024	SDB3260123489	200.00	12.9437	2,755.61	2,588.73	0.0000	4.3300	50.0000	0.0000	(0.3314)	(0.0360)	0.0000	1	(0.3674)	01/06/2025
300803.ZK	12/26/2024	SDB3260123489	300.00	12.9437	4,133.41	3,883.10	0.0000	4.3300	50.0000	0.0000	(0.4972)	(0.0539)	0.0000	1	(0.5511)	01/06/2025
300803.ZK	12/26/2024	SDB3260123489	100.00	12.9437	1,377.80	1,294.37	0.0000	4.3300	50.0000	0.0000	(0.1657)	(0.0180)	0.0000	1	(0.1837)	01/06/2025
300803.ZK	12/26/2024	SDB3260123489	400.00	12.9437	5,511.22	5,177.47	0.0000	4.3300	50.0000	0.0000	(0.6629)	(0.0719)	0.0000	1	(0.7348)	01/06/2025
300803.ZK	12/26/2024	SDB3260123489	800.00	12.9437	11,022.44	10,354.94	0.0000	4.3300	50.0000	0.0000	(1.3258)	(0.1438)	0.0000	1	(1.4696)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
BEIJING COMPASS TECHNOLOGY DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300803.ZK	12/26/2024	SDB3260123489	500.00	12.9437	6.889.02	6,471.84	0.0000	4.3300	50.0000	0.0000	(0.8286)	(0.0899)	0.0000	1	(0.9185)	01/06/2025
300803.ZK	12/26/2024	SDB3260123489	500.00	12.9437	6.889.02	6,471.83	0.0000	4.3300	50.0000	0.0000	(0.8286)	(0.0899)	0.0000	1	(0.9185)	01/06/2025
300803.ZK	12/26/2024	SDB3260123489	200.00	12.9437	2,755.61	2,588.73	0.0000	4.3300	50.0000	0.0000	(0.3314)	(0.0360)	0.0000	1	(0.3674)	01/06/2025
300803.ZK	12/26/2024	SDB3260123489	300.00	12.9437	4,133.41	3,883.10	0.0000	4.3300	50.0000	0.0000	(0.4972)	(0.0539)	0.0000	1	(0.5511)	01/06/2025
300803.ZK	12/26/2024	SDB3260123489	1,800.00	12.9437	24,800.48	23,298.61	0.0000	4.3300	50.0000	0.0000	(2.9829)	(0.3236)	0.0000	1	(3.3065)	01/06/2025
300803.ZK	12/26/2024	SDB3260123489	2,900.00	12.9437	39,956.33	37,536.64	0.0000	4.3300	50.0000	0.0000	(4.8059)	(0.5213)	0.0000	1	(5.3272)	01/06/2025
300803.ZK	12/26/2024	SDB3260123489	200.00	12.9437	2,755.61	2,588.73	0.0000	4.3300	50.0000	0.0000	(0.3314)	(0.0360)	0.0000	1	(0.3674)	01/06/2025
300803.ZK	12/26/2024	SDB3260123489	5,400.00	12.9437	74,401.44	69,895.82	0.0000	4.3300	50.0000	0.0000	(8.9488)	(0.9708)	0.0000	1	(9.9196)	01/06/2025
300803.ZK	12/26/2024	SDB3260123489	300.00	12.9437	4,133.41	3,883.10	0.0000	4.3300	50.0000	0.0000	(0.4972)	(0.0539)	0.0000	1	(0.5511)	01/06/2025
300803.ZK	12/26/2024	SDB3260123489	400.00	12.9437	5,511.22	5,177.47	0.0000	4.3300	50.0000	0.0000	(0.6629)	(0.0719)	0.0000	1	(0.7348)	01/06/2025
300803.ZK	12/26/2024	SDB3260123489	500.00	12.9437	6,889.02	6,471.83	0.0000	4.3300	50.0000	0.0000	(0.8286)	(0.0899)	0.0000	1	(0.9185)	01/06/2025
300803.ZK	12/26/2024	SDB3260123489	400.00	12.9437	5,511.22	5,177.47	0.0000	4.3300	50.0000	0.0000	(0.6629)	(0.0719)	0.0000	1	(0.7348)	01/06/2025
300803.ZK	12/24/2024	SDB3260123489	400.00	12.9437	5,144.88	5,177.47	0.0000	4.3300	50.0000	0.0000	(1.2376)	(0.1438)	0.0000	2	(1.3814)	01/06/2025
300803.ZK	12/24/2024	SDB3260123489	300.00	12.9437	3,869.10	3,883.10	0.0000	4.3300	50.0000	0.0000	(0.9307)	(0.1079)	0.0000	2	(1.0386)	01/06/2025
300803.ZK	12/24/2024	SDB3260123489	400.00	12.9437	5,511.22	5,177.47	0.0000	4.3300	50.0000	0.0000	(1.3258)	(0.1438)	0.0000	2	(1.4696)	01/06/2025
300803.ZK	12/24/2024	SDB3260123489	600.00	12.9437	8,266.83	7,766.20	0.0000	4.3300	50.0000	0.0000	(1.9886)	(0.2157)	0.0000	2	(2.2044)	01/06/2025
300803.ZK	12/24/2024	SDB3260123489	600.00	12.9437	8,266.83	7,766.20	0.0000	4.3300	50.0000	0.0000	(1.9886)	(0.2157)	0.0000	2	(2.2044)	01/06/2025
300803.ZK	12/24/2024	SDB3260123489	2,500.00	12.9437	34,445.11	32,359.17	0.0000	4.3300	50.0000	0.0000	(8.2860)	(0.8989)	0.0000	2	(9.1848)	01/06/2025
300803.ZK	12/24/2024	SDB3260123489	100.00	12.9437	1,377.80	1,294.37	0.0000	4.3300	50.0000	0.0000	(0.3314)	(0.0360)	0.0000	2	(0.3674)	01/06/2025
300803.ZK	12/24/2024	SDB3260123489	1,300.00	12.9437	17,911.46	16,826.77	0.0000	4.3300	50.0000	0.0000	(4.3087)	(0.4674)	0.0000	2	(4.7761)	01/06/2025
300803.ZK	12/24/2024	SDB3260123489	2,000.00	12.9437	27,556.09	25,887.34	0.0000	4.3300	50.0000	0.0000	(6.6288)	(0.7191)	0.0000	2	(7.3479)	01/06/2025
300803.ZK	12/24/2024	SDB3260123489	400.00	12.9437	5,511.22	5,177.47	0.0000	4.3300	50.0000	0.0000	(1.3258)	(0.1438)	0.0000	2	(1.4696)	01/06/2025
300803.ZK	12/24/2024	SDB3260123489	500.00	12.9437	6,889.02	6,471.83	0.0000	4.3300	50.0000	0.0000	(1.6572)	(0.1798)	0.0000	2	(1.8370)	01/06/2025
300803.ZK	12/24/2024	SDB3260123489	3,800.00	12.9437	52,356.57	49,185.95	0.0000	4.3300	50.0000	0.0000	(12.5947)	(1.3663)	0.0000	2	(13.9609)	01/06/2025
300803.ZK	12/24/2024	SDB3260123489	600.00	12.9437	8,266.83	7,766.20	0.0000	4.3300	50.0000	0.0000	(1.9886)	(0.2157)	0.0000	2	(2.2044)	01/06/2025
300803.ZK	12/24/2024	SDB3260123489	900.00	12.9437	12,400.24	11,649.30	0.0000	4.3300	50.0000	0.0000	(2.9829)	(0.3236)	0.0000	2	(3.3065)	01/06/2025
300803.ZK	12/24/2024	SDB3260123489	3,100.00	12.9437	42,711.94	40,125.38	0.0000	4.3300	50.0000	0.0000	(10.2746)	(1.1146)	0.0000	2	(11.3892)	01/06/2025
300803.ZK	12/24/2024	SDB3260123489	200.00	12.9437	2,755.61	2,588.73	0.0000	4.3300	50.0000	0.0000	(0.6629)	(0.0719)	0.0000	2	(0.7348)	01/06/2025
300803.ZK	12/24/2024	SDB3260123489	200.00	12.9437	2,755.61	2,588.73	0.0000	4.3300	50.0000	0.0000	(0.6629)	(0.0719)	0.0000	2	(0.7348)	01/06/2025
300803.ZK	12/24/2024	SDB3260123489	100.00	12.9437	1,377.80	1,294.37	0.0000	4.3300	50.0000	0.0000	(0.3314)	(0.0360)	0.0000	2	(0.3674)	01/06/2025
300803.ZK	12/24/2024	SDB3260123489	100.00	12.9437	1,377.80	1,294.37	0.0000	4.3300	50.0000	0.0000	(0.3314)	(0.0360)	0.0000	2	(0.3674)	01/06/2025
300803.ZK	12/24/2024	SDB3260123489	900.00	12.9437	12,400.24	11,649.30	0.0000	4.3300	50.0000	0.0000	(2.9829)	(0.3236)	0.0000	2	(3.3065)	01/06/2025
300803.ZK	12/24/2024	SDB3260123489	100.00	12.9437	1,377.80	1,294.37	0.0000	4.3300	50.0000	0.0000	(0.3314)	(0.0360)	0.0000	2	(0.3674)	01/06/2025
300803.ZK	12/24/2024	SDB3260123489	600.00	12.9437	8,266.83	7,766.20	0.0000	4.3300	50.0000	0.0000	(1.9886)	(0.2157)	0.0000	2	(2.2044)	01/06/2025
300803.ZK	12/24/2024	SDB3260123489	2,000.00	12.9437	27,556.09	25,887.34	0.0000	4.3300	50.0000	0.0000	(6.6288)	(0.7191)	0.0000	2	(7.3479)	01/06/2025
300803.ZK	12/24/2024	SDB3260123489	200.00	12.9437	2,755.61	2,588.73	0.0000	4.3300	50.0000	0.0000	(0.6629)	(0.0719)	0.0000	2	(0.7348)	01/06/2025
300803.ZK	12/24/2024	SDB3260123489	500.00	12.9437	6,889.02	6,471.83	0.0000	4.3300	50.0000	0.0000	(1.6572)	(0.1798)	0.0000	2	(1.8370)	01/06/2025
300803.ZK	12/24/2024	SDB3260123489	200.00	12.9437	2,755.61	2,588.73	0.0000	4.3300	50.0000	0.0000	(0.6629)	(0.0719)	0.0000	2	(0.7348)	01/06/2025
300803.ZK	12/24/2024	SDB3260123489	200.00	12.9437	2,755.61	2,588.73	0.0000	4.3300	50.0000	0.0000	(0.6629)	(0.0719)	0.0000	2	(0.7348)	01/06/2025
300803.ZK	12/24/2024	SDB3260123489	300.00	12.9437	4,133.41	3,883.10	0.0000	4.3300	50.0000	0.0000	(0.9943)	(0.1079)	0.0000	2	(1.1022)	01/06/2025
300803.ZK	12/24/2024	SDB3260123489	100.00	12.9437	1,377.80	1,294.37	0.0000	4.3300	50.0000	0.0000	(0.3314)	(0.0360)	0.0000	2	(0.3674)	01/06/2025
300803.ZK	12/24/2024	SDB3260123489	400.00	12.9437	5,511.22	5,177.47	0.0000	4.3300	50.0000	0.0000	(1.3258)	(0.1438)	0.0000	2	(1.4696)	01/06/2025
300803.ZK	12/24/2024	SDB3260123489	800.00	12.9437	11,022.44	10,354.94	0.0000	4.3300	50.0000	0.0000	(2.6515)	(0.2876)	0.0000	2	(2.9391)	01/06/2025
300803.ZK	12/24/2024	SDB3260123489	500.00	12.9437	6,889.02	6,471.84	0.0000	4.3300	50.0000	0.0000	(1.6572)	(0.1798)	0.0000	2	(1.8370)	01/06/2025
300803.ZK	12/24/2024	SDB3260123489	500.00	12.9437	6,889.02	6,471.83	0.0000	4.3300	50.0000	0.0000	(1.6572)	(0.1798)	0.0000	2	(1.8370)	01/06/2025
300803.ZK	12/24/2024	SDB3260123489	200.00	12.9437	2,755.61	2,588.73	0.0000	4.3300	50.0000	0.0000	(0.6629)	(0.0719)	0.0000	2	(0.7348)	01/06/2025
300803.ZK	12/24/2024	SDB3260123489	300.00	12.9437	4,133.41	3,883.10	0.0000	4.3300	50.0000	0.0000	(0.9943)	(0.1079)	0.0000	2	(1.1022)	01/06/2025
300803.ZK	12/24/2024	SDB3260123489	1,800.00	12.9437	24,800.48	23,298.61	0.0000	4.3300	50.0000	0.0000	(5.9659)	(0.6472)	0.0000	2	(6.6131)	01/06/2025
300803.ZK	12/24/2024	SDB3260123489	2,900.00	12.9437	39,956.33	37,536.64	0.0000	4.3300	50.0000	0.0000	(9.6117)	(1.0427)	0.0000	2	(10.6544)	01/06/2025
300803.ZK	12/24/2024	SDB3260123489	200.00	12.9437	2,755.61	2,588.73	0.0000	4.3300	50.0000	0.0000	(0.6629)	(0.0719)	0.0000	2	(0.7348)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
BEIJING COMPASS TECHNOLOGY DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300803.ZK	12/24/2024	SDB3260123489	5,400.00	12.9437	74,401.44	69,895.82	0.0000	4.3300	50.0000	0.0000	(17.8977)	(1.9416)	0.0000	2	(19.8392)	01/06/2025
300803.ZK	12/24/2024	SDB3260123489	300.00	12.9437	4,133.41	3,883.10	0.0000	4.3300	50.0000	0.0000	(0.9943)	(0.1079)	0.0000	2	(1.1022)	01/06/2025
300803.ZK	12/24/2024	SDB3260123489	400.00	12.9437	5,511.22	5,177.47	0.0000	4.3300	50.0000	0.0000	(1.3258)	(0.1438)	0.0000	2	(1.4696)	01/06/2025
300803.ZK	12/24/2024	SDB3260123489	500.00	12.9437	6,889.02	6,471.83	0.0000	4.3300	50.0000	0.0000	(1.6572)	(0.1798)	0.0000	2	(1.8370)	01/06/2025
300803.ZK	12/24/2024	SDB3260123489	400.00	12.9437	5,511.22	5,177.47	0.0000	4.3300	50.0000	0.0000	(1.3258)	(0.1438)	0.0000	2	(1.4696)	01/06/2025
300803.ZK	12/23/2024	SDB3260123489	400.00	12.8525	5,144.88	5,141.01	0.0000	4.3300	50.0000	0.0000	(0.6188)	(0.0714)	0.0000	1	(0.6902)	01/06/2025
300803.ZK	12/23/2024	SDB3260123489	300.00	12.8525	3,869.10	3,855.76	0.0000	4.3300	50.0000	0.0000	(0.4654)	(0.0536)	0.0000	1	(0.5189)	01/06/2025
300803.ZK	12/23/2024	SDB3260123489	400.00	12.8525	5,511.22	5,141.01	0.0000	4.3300	50.0000	0.0000	(0.6629)	(0.0714)	0.0000	1	(0.7343)	01/06/2025
300803.ZK	12/23/2024	SDB3260123489	600.00	12.8525	8,266.83	7,711.51	0.0000	4.3300	50.0000	0.0000	(0.9943)	(0.1071)	0.0000	1	(1.1014)	01/06/2025
300803.ZK	12/23/2024	SDB3260123489	600.00	12.8525	8,266.83	7,711.51	0.0000	4.3300	50.0000	0.0000	(0.9943)	(0.1071)	0.0000	1	(1.1014)	01/06/2025
300803.ZK	12/23/2024	SDB3260123489	2,500.00	12.8525	34,445.11	32,131.29	0.0000	4.3300	50.0000	0.0000	(4.1430)	(0.4463)	0.0000	1	(4.5892)	01/06/2025
300803.ZK	12/23/2024	SDB3260123489	100.00	12.8525	1,377.80	1,285.25	0.0000	4.3300	50.0000	0.0000	(0.1657)	(0.0179)	0.0000	1	(0.1836)	01/06/2025
300803.ZK	12/23/2024	SDB3260123489	1,300.00	12.8525	17,911.46	16,708.27	0.0000	4.3300	50.0000	0.0000	(2.1544)	(0.2321)	0.0000	1	(2.3864)	01/06/2025
300803.ZK	12/23/2024	SDB3260123489	2,000.00	12.8525	27,556.09	25,705.04	0.0000	4.3300	50.0000	0.0000	(3.3144)	(0.3570)	0.0000	1	(3.6714)	01/06/2025
300803.ZK	12/23/2024	SDB3260123489	400.00	12.8525	5,511.22	5,141.01	0.0000	4.3300	50.0000	0.0000	(0.6629)	(0.0714)	0.0000	1	(0.7343)	01/06/2025
300803.ZK	12/23/2024	SDB3260123489	500.00	12.8525	6,889.02	6,426.26	0.0000	4.3300	50.0000	0.0000	(0.8286)	(0.0893)	0.0000	1	(0.9178)	01/06/2025
300803.ZK	12/23/2024	SDB3260123489	3,800.00	12.8525	52,356.57	48,839.57	0.0000	4.3300	50.0000	0.0000	(6.2973)	(0.6783)	0.0000	1	(6.9757)	01/06/2025
300803.ZK	12/23/2024	SDB3260123489	600.00	12.8525	8,266.83	7,711.51	0.0000	4.3300	50.0000	0.0000	(0.9943)	(0.1071)	0.0000	1	(1.1014)	01/06/2025
300803.ZK	12/23/2024	SDB3260123489	900.00	12.8525	12,400.24	11,567.27	0.0000	4.3300	50.0000	0.0000	(1.4915)	(0.1607)	0.0000	1	(1.6521)	01/06/2025
300803.ZK	12/23/2024	SDB3260123489	3,100.00	12.8525	42,711.94	39,842.81	0.0000	4.3300	50.0000	0.0000	(5.1373)	(0.5534)	0.0000	1	(5.6907)	01/06/2025
300803.ZK	12/23/2024	SDB3260123489	200.00	12.8525	2,755.61	2,570.50	0.0000	4.3300	50.0000	0.0000	(0.3314)	(0.0357)	0.0000	1	(0.3671)	01/06/2025
300803.ZK	12/23/2024	SDB3260123489	200.00	12.8525	2,755.61	2,570.50	0.0000	4.3300	50.0000	0.0000	(0.3314)	(0.0357)	0.0000	1	(0.3671)	01/06/2025
300803.ZK	12/23/2024	SDB3260123489	100.00	12.8525	1,377.80	1,285.25	0.0000	4.3300	50.0000	0.0000	(0.1657)	(0.0179)	0.0000	1	(0.1836)	01/06/2025
300803.ZK	12/23/2024	SDB3260123489	100.00	12.8525	1,377.80	1,285.25	0.0000	4.3300	50.0000	0.0000	(0.1657)	(0.0179)	0.0000	1	(0.1836)	01/06/2025
300803.ZK	12/23/2024	SDB3260123489	900.00	12.8525	12,400.24	11,567.27	0.0000	4.3300	50.0000	0.0000	(1.4915)	(0.1607)	0.0000	1	(1.6521)	01/06/2025
300803.ZK	12/23/2024	SDB3260123489	100.00	12.8525	1,377.80	1,285.25	0.0000	4.3300	50.0000	0.0000	(0.1657)	(0.0179)	0.0000	1	(0.1836)	01/06/2025
300803.ZK	12/23/2024	SDB3260123489	600.00	12.8525	8,266.83	7,711.51	0.0000	4.3300	50.0000	0.0000	(0.9943)	(0.1071)	0.0000	1	(1.1014)	01/06/2025
300803.ZK	12/23/2024	SDB3260123489	2,000.00	12.8525	27,556.09	25,705.04	0.0000	4.3300	50.0000	0.0000	(3.3144)	(0.3570)	0.0000	1	(3.6714)	01/06/2025
300803.ZK	12/23/2024	SDB3260123489	200.00	12.8525	2,755.61	2,570.50	0.0000	4.3300	50.0000	0.0000	(0.3314)	(0.0357)	0.0000	1	(0.3671)	01/06/2025
300803.ZK	12/23/2024	SDB3260123489	500.00	12.8525	6,889.02	6,426.26	0.0000	4.3300	50.0000	0.0000	(0.8286)	(0.0893)	0.0000	1	(0.9178)	01/06/2025
300803.ZK	12/23/2024	SDB3260123489	200.00	12.8525	2,755.61	2,570.50	0.0000	4.3300	50.0000	0.0000	(0.3314)	(0.0357)	0.0000	1	(0.3671)	01/06/2025
300803.ZK	12/23/2024	SDB3260123489	200.00	12.8525	2,755.61	2,570.50	0.0000	4.3300	50.0000	0.0000	(0.3314)	(0.0357)	0.0000	1	(0.3671)	01/06/2025
300803.ZK	12/23/2024	SDB3260123489	300.00	12.8525	4,133.41	3,855.76	0.0000	4.3300	50.0000	0.0000	(0.4972)	(0.0536)	0.0000	1	(0.5507)	01/06/2025
300803.ZK	12/23/2024	SDB3260123489	100.00	12.8525	1,377.80	1,285.25	0.0000	4.3300	50.0000	0.0000	(0.1657)	(0.0179)	0.0000	1	(0.1836)	01/06/2025
300803.ZK	12/23/2024	SDB3260123489	400.00	12.8525	5,511.22	5,141.01	0.0000	4.3300	50.0000	0.0000	(0.6629)	(0.0714)	0.0000	1	(0.7343)	01/06/2025
300803.ZK	12/23/2024	SDB3260123489	800.00	12.8525	11,022.44	10,282.01	0.0000	4.3300	50.0000	0.0000	(1.3258)	(0.1428)	0.0000	1	(1.4686)	01/06/2025
300803.ZK	12/23/2024	SDB3260123489	500.00	12.8525	6,889.02	6,426.26	0.0000	4.3300	50.0000	0.0000	(0.8286)	(0.0893)	0.0000	1	(0.9178)	01/06/2025
300803.ZK	12/23/2024	SDB3260123489	500.00	12.8525	6,889.02	6,426.26	0.0000	4.3300	50.0000	0.0000	(0.8286)	(0.0893)	0.0000	1	(0.9178)	01/06/2025
300803.ZK	12/23/2024	SDB3260123489	200.00	12.8525	2,755.61	2,570.50	0.0000	4.3300	50.0000	0.0000	(0.3314)	(0.0357)	0.0000	1	(0.3671)	01/06/2025
300803.ZK	12/23/2024	SDB3260123489	300.00	12.8525	4,133.41	3,855.76	0.0000	4.3300	50.0000	0.0000	(0.4972)	(0.0536)	0.0000	1	(0.5507)	01/06/2025
300803.ZK	12/23/2024	SDB3260123489	1,800.00	12.8525	24,800.48	23,134.53	0.0000	4.3300	50.0000	0.0000	(2.9829)	(0.3213)	0.0000	1	(3.3043)	01/06/2025
300803.ZK	12/23/2024	SDB3260123489	2,900.00	12.8525	39,956.33	37,272.30	0.0000	4.3300	50.0000	0.0000	(4.8059)	(0.5177)	0.0000	1	(5.3235)	01/06/2025
300803.ZK	12/23/2024	SDB3260123489	200.00	12.8525	2,755.61	2,570.50	0.0000	4.3300	50.0000	0.0000	(0.3314)	(0.0357)	0.0000	1	(0.3671)	01/06/2025
300803.ZK	12/23/2024	SDB3260123489	5,400.00	12.8525	74,401.44	69,403.60	0.0000	4.3300	50.0000	0.0000	(8.9488)	(0.9639)	0.0000	1	(9.9128)	01/06/2025
300803.ZK	12/23/2024	SDB3260123489	300.00	12.8525	4,133.41	3,855.76	0.0000	4.3300	50.0000	0.0000	(0.4972)	(0.0536)	0.0000	1	(0.5507)	01/06/2025
300803.ZK	12/23/2024	SDB3260123489	400.00	12.8525	5,511.22	5,141.01	0.0000	4.3300	50.0000	0.0000	(0.6629)	(0.0714)	0.0000	1	(0.7343)	01/06/2025
300803.ZK	12/23/2024	SDB3260123489	500.00	12.8525	6,889.02	6,426.26	0.0000	4.3300	50.0000	0.0000	(0.8286)	(0.0893)	0.0000	1	(0.9178)	01/06/2025
300803.ZK	12/23/2024	SDB3260123489	400.00	12.8525	5,511.22	5,141.01	0.0000	4.3300	50.0000	0.0000	(0.6629)	(0.0714)	0.0000	1	(0.7343)	01/06/2025
300803.ZK	12/20/2024	SDB3260123489	400.00	12.9007	5,511.22	5,160.28	0.0000	4.3300	50.0000	0.0000	(1.9886)	(0.2150)	0.0000	3	(2.2036)	01/06/2025
300803.ZK	12/20/2024	SDB3260123489	600.00	12.9007	8,266.83	7,740.42	0.0000	4.3300	50.0000	0.0000	(2.9829)	(0.3225)	0.0000	3	(3.3055)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
BEIJING COMPASS TECHNOLOGY DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300803.ZK	12/20/2024	SDB3260123489	600.00	12.9007	8,266.83	7,740.42	0.0000	4.3300	50.0000	0.0000	(2.9829)	(0.3225)	0.0000	3	(3.3055)	01/06/2025
300803.ZK	12/20/2024	SDB3260123489	2,500.00	12.9007	34,445.11	32,251.76	0.0000	4.3300	50.0000	0.0000	(12.4289)	(1.3438)	0.0000	3	(13.7728)	01/06/2025
300803.ZK	12/20/2024	SDB3260123489	100.00	12.9007	1,377.80	1,290.07	0.0000	4.3300	50.0000	0.0000	(0.4972)	(0.0538)	0.0000	3	(0.5509)	01/06/2025
300803.ZK	12/20/2024	SDB3260123489	1,300.00	12.9007	17,911.46	16,770.92	0.0000	4.3300	50.0000	0.0000	(6.4631)	(0.6988)	0.0000	3	(7.1618)	01/06/2025
300803.ZK	12/20/2024	SDB3260123489	2,000.00	12.9007	27,556.09	25,801.41	0.0000	4.3300	50.0000	0.0000	(9.9432)	(1.0751)	0.0000	3	(11.0182)	01/06/2025
300803.ZK	12/20/2024	SDB3260123489	400.00	12.9007	5,511.22	5,160.28	0.0000	4.3300	50.0000	0.0000	(1.9886)	(0.2150)	0.0000	3	(2.2036)	01/06/2025
300803.ZK	12/20/2024	SDB3260123489	500.00	12.9007	6,889.02	6,450.35	0.0000	4.3300	50.0000	0.0000	(2.4858)	(0.2688)	0.0000	3	(2.7546)	01/06/2025
300803.ZK	12/20/2024	SDB3260123489	3,800.00	12.9007	52,356.57	49,022.68	0.0000	4.3300	50.0000	0.0000	(18.8920)	(2.0426)	0.0000	3	(20.9346)	01/06/2025
300803.ZK	12/20/2024	SDB3260123489	600.00	12.9007	8,266.83	7,740.42	0.0000	4.3300	50.0000	0.0000	(2.9829)	(0.3225)	0.0000	3	(3.3055)	01/06/2025
300803.ZK	12/20/2024	SDB3260123489	900.00	12.9007	12,400.24	11,610.63	0.0000	4.3300	50.0000	0.0000	(4.4744)	(0.4838)	0.0000	3	(4.9582)	01/06/2025
300803.ZK	12/20/2024	SDB3260123489	3,100.00	12.9007	42,711.94	39,992.18	0.0000	4.3300	50.0000	0.0000	(15.4119)	(1.6663)	0.0000	3	(17.0782)	01/06/2025
300803.ZK	12/20/2024	SDB3260123489	200.00	12.9007	2,755.61	2,580.14	0.0000	4.3300	50.0000	0.0000	(0.9943)	(0.1075)	0.0000	3	(1.1018)	01/06/2025
300803.ZK	12/20/2024	SDB3260123489	200.00	12.9007	2,755.61	2,580.14	0.0000	4.3300	50.0000	0.0000	(0.9943)	(0.1075)	0.0000	3	(1.1018)	01/06/2025
300803.ZK	12/20/2024	SDB3260123489	100.00	12.9007	1,377.80	1,290.07	0.0000	4.3300	50.0000	0.0000	(0.4972)	(0.0538)	0.0000	3	(0.5509)	01/06/2025
300803.ZK	12/20/2024	SDB3260123489	100.00	12.9007	1,377.80	1,290.07	0.0000	4.3300	50.0000	0.0000	(0.4972)	(0.0538)	0.0000	3	(0.5509)	01/06/2025
300803.ZK	12/20/2024	SDB3260123489	900.00	12.9007	12,400.24	11,610.63	0.0000	4.3300	50.0000	0.0000	(4.4744)	(0.4838)	0.0000	3	(4.9582)	01/06/2025
300803.ZK	12/20/2024	SDB3260123489	100.00	12.9007	1,377.80	1,290.07	0.0000	4.3300	50.0000	0.0000	(0.4972)	(0.0538)	0.0000	3	(0.5509)	01/06/2025
300803.ZK	12/20/2024	SDB3260123489	600.00	12.9007	8,266.83	7,740.42	0.0000	4.3300	50.0000	0.0000	(2.9829)	(0.3225)	0.0000	3	(3.3055)	01/06/2025
300803.ZK	12/20/2024	SDB3260123489	2,000.00	12.9007	27,556.09	25,801.41	0.0000	4.3300	50.0000	0.0000	(9.9432)	(1.0751)	0.0000	3	(11.0182)	01/06/2025
300803.ZK	12/20/2024	SDB3260123489	200.00	12.9007	2,755.61	2,580.14	0.0000	4.3300	50.0000	0.0000	(0.9943)	(0.1075)	0.0000	3	(1.1018)	01/06/2025
300803.ZK	12/20/2024	SDB3260123489	500.00	12.9007	6,889.02	6,450.35	0.0000	4.3300	50.0000	0.0000	(2.4858)	(0.2688)	0.0000	3	(2.7546)	01/06/2025
300803.ZK	12/20/2024	SDB3260123489	200.00	12.9007	2,755.61	2,580.14	0.0000	4.3300	50.0000	0.0000	(0.9943)	(0.1075)	0.0000	3	(1.1018)	01/06/2025
300803.ZK	12/20/2024	SDB3260123489	200.00	12.9007	2,755.61	2,580.14	0.0000	4.3300	50.0000	0.0000	(0.9943)	(0.1075)	0.0000	3	(1.1018)	01/06/2025
300803.ZK	12/20/2024	SDB3260123489	300.00	12.9007	4,133.41	3,870.21	0.0000	4.3300	50.0000	0.0000	(1.4915)	(0.1613)	0.0000	3	(1.6527)	01/06/2025
300803.ZK	12/20/2024	SDB3260123489	100.00	12.9007	1,377.80	1,290.07	0.0000	4.3300	50.0000	0.0000	(0.4972)	(0.0538)	0.0000	3	(0.5509)	01/06/2025
300803.ZK	12/20/2024	SDB3260123489	400.00	12.9007	5,511.22	5,160.28	0.0000	4.3300	50.0000	0.0000	(1.9886)	(0.2150)	0.0000	3	(2.2036)	01/06/2025
300803.ZK	12/20/2024	SDB3260123489	800.00	12.9007	11,022.44	10,320.56	0.0000	4.3300	50.0000	0.0000	(3.9773)	(0.4300)	0.0000	3	(4.4073)	01/06/2025
300803.ZK	12/20/2024	SDB3260123489	500.00	12.9007	6,889.02	6,450.35	0.0000	4.3300	50.0000	0.0000	(2.4858)	(0.2688)	0.0000	3	(2.7546)	01/06/2025
300803.ZK	12/20/2024	SDB3260123489	500.00	12.9007	6,889.02	6,450.35	0.0000	4.3300	50.0000	0.0000	(2.4858)	(0.2688)	0.0000	3	(2.7546)	01/06/2025
300803.ZK	12/20/2024	SDB3260123489	200.00	12.9007	2,755.61	2,580.14	0.0000	4.3300	50.0000	0.0000	(0.9943)	(0.1075)	0.0000	3	(1.1018)	01/06/2025
300803.ZK	12/20/2024	SDB3260123489	300.00	12.9007	4,133.41	3,870.21	0.0000	4.3300	50.0000	0.0000	(1.4915)	(0.1613)	0.0000	3	(1.6527)	01/06/2025
300803.ZK	12/20/2024	SDB3260123489	1,800.00	12.9007	24,800.48	23,221.27	0.0000	4.3300	50.0000	0.0000	(8.9488)	(0.9676)	0.0000	3	(9.9164)	01/06/2025
300803.ZK	12/20/2024	SDB3260123489	2,900.00	12.9007	39,956.33	37,412.04	0.0000	4.3300	50.0000	0.0000	(14.4176)	(1.5588)	0.0000	3	(15.9764)	01/06/2025
300803.ZK	12/20/2024	SDB3260123489	200.00	12.9007	2,755.61	2,580.14	0.0000	4.3300	50.0000	0.0000	(0.9943)	(0.1075)	0.0000	3	(1.1018)	01/06/2025
300803.ZK	12/20/2024	SDB3260123489	5,400.00	12.9007	74,401.44	69,663.80	0.0000	4.3300	50.0000	0.0000	(26.8465)	(2.9027)	0.0000	3	(29.7492)	01/06/2025
300803.ZK	12/20/2024	SDB3260123489	300.00	12.9007	4,133.41	3,870.21	0.0000	4.3300	50.0000	0.0000	(1.4915)	(0.1613)	0.0000	3	(1.6527)	01/06/2025
300803.ZK	12/20/2024	SDB3260123489	400.00	12.9007	5,511.22	5,160.28	0.0000	4.3300	50.0000	0.0000	(1.9886)	(0.2150)	0.0000	3	(2.2036)	01/06/2025
300803.ZK	12/20/2024	SDB3260123489	500.00	12.9007	6,889.02	6,450.35	0.0000	4.3300	50.0000	0.0000	(2.4858)	(0.2688)	0.0000	3	(2.7546)	01/06/2025
300803.ZK	12/20/2024	SDB3260123489	400.00	12.9007	5,511.22	5,160.28	0.0000	4.3300	50.0000	0.0000	(1.9886)	(0.2150)	0.0000	3	(2.2036)	01/06/2025
300803.ZK	12/19/2024	SDB3260123489	400.00	13.0569	5,511.22	5,222.75	0.0000	4.5800	50.0000	0.0000	(0.7011)	(0.0725)	0.0000	1	(0.7737)	01/06/2025
300803.ZK	12/19/2024	SDB3260123489	600.00	13.0569	8,266.83	7,834.12	0.0000	4.5800	50.0000	0.0000	(1.0517)	(0.1088)	0.0000	1	(1.1605)	01/06/2025
300803.ZK	12/19/2024	SDB3260123489	600.00	13.0569	8,266.83	7,834.12	0.0000	4.5800	50.0000	0.0000	(1.0517)	(0.1088)	0.0000	1	(1.1605)	01/06/2025
300803.ZK	12/19/2024	SDB3260123489	2,500.00	13.0569	34,445.11	32,642.18	0.0000	4.5800	50.0000	0.0000	(4.3822)	(0.4534)	0.0000	1	(4.8355)	01/06/2025
300803.ZK	12/19/2024	SDB3260123489	100.00	13.0569	1,377.80	1,305.69	0.0000	4.5800	50.0000	0.0000	(0.1753)	(0.0181)	0.0000	1	(0.1934)	01/06/2025
300803.ZK	12/19/2024	SDB3260123489	1,300.00	13.0569	17,911.46	16,973.93	0.0000	4.5800	50.0000	0.0000	(2.2787)	(0.2357)	0.0000	1	(2.5145)	01/06/2025
300803.ZK	12/19/2024	SDB3260123489	2,000.00	13.0569	27,556.09	26,113.75	0.0000	4.5800	50.0000	0.0000	(3.5057)	(0.3627)	0.0000	1	(3.8684)	01/06/2025
300803.ZK	12/19/2024	SDB3260123489	400.00	13.0569	5,511.22	5,222.75	0.0000	4.5800	50.0000	0.0000	(0.7011)	(0.0725)	0.0000	1	(0.7737)	01/06/2025
300803.ZK	12/19/2024	SDB3260123489	500.00	13.0569	6,889.02	6,528.44	0.0000	4.5800	50.0000	0.0000	(0.8764)	(0.0907)	0.0000	1	(0.9671)	01/06/2025
300803.ZK	12/19/2024	SDB3260123489	3,800.00	13.0569	52,356.57	49,616.12	0.0000	4.5800	50.0000	0.0000	(6.6609)	(0.6891)	0.0000	1	(7.3500)	01/06/2025
300803.ZK	12/19/2024	SDB3260123489	600.00	13.0569	8,266.83	7,834.12	0.0000	4.5800	50.0000	0.0000	(1.0517)	(0.1088)	0.0000	1	(1.1605)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
BEIJING COMPASS TECHNOLOGY DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300803.ZK	12/19/2024	SDB3260123489	900.00	13.0569	12,400.24	11,751.19	0.0000	4.5800	50.0000	0.0000	(1.5776)	(0.1632)	0.0000	1	(1.7408)	01/06/2025
300803.ZK	12/19/2024	SDB3260123489	3,100.00	13.0569	42,711.94	40,476.31	0.0000	4.5800	50.0000	0.0000	(5.4339)	(0.5622)	0.0000	1	(5.9961)	01/06/2025
300803.ZK	12/19/2024	SDB3260123489	200.00	13.0569	2,755.61	2,611.37	0.0000	4.5800	50.0000	0.0000	(0.3506)	(0.0363)	0.0000	1	(0.3868)	01/06/2025
300803.ZK	12/19/2024	SDB3260123489	200.00	13.0569	2,755.61	2,611.37	0.0000	4.5800	50.0000	0.0000	(0.3506)	(0.0363)	0.0000	1	(0.3868)	01/06/2025
300803.ZK	12/19/2024	SDB3260123489	100.00	13.0569	1,377.80	1,305.69	0.0000	4.5800	50.0000	0.0000	(0.1753)	(0.0181)	0.0000	1	(0.1934)	01/06/2025
300803.ZK	12/19/2024	SDB3260123489	100.00	13.0569	1,377.80	1,305.69	0.0000	4.5800	50.0000	0.0000	(0.1753)	(0.0181)	0.0000	1	(0.1934)	01/06/2025
300803.ZK	12/19/2024	SDB3260123489	900.00	13.0569	12,400.24	11,751.19	0.0000	4.5800	50.0000	0.0000	(1.5776)	(0.1632)	0.0000	1	(1.7408)	01/06/2025
300803.ZK	12/19/2024	SDB3260123489	100.00	13.0569	1,377.80	1,305.69	0.0000	4.5800	50.0000	0.0000	(0.1753)	(0.0181)	0.0000	1	(0.1934)	01/06/2025
300803.ZK	12/19/2024	SDB3260123489	600.00	13.0569	8,266.83	7,834.12	0.0000	4.5800	50.0000	0.0000	(1.0517)	(0.1088)	0.0000	1	(1.1605)	01/06/2025
300803.ZK	12/19/2024	SDB3260123489	2,000.00	13.0569	27,556.09	26,113.75	0.0000	4.5800	50.0000	0.0000	(3.5057)	(0.3627)	0.0000	1	(3.8684)	01/06/2025
300803.ZK	12/19/2024	SDB3260123489	200.00	13.0569	2,755.61	2,611.37	0.0000	4.5800	50.0000	0.0000	(0.3506)	(0.0363)	0.0000	1	(0.3868)	01/06/2025
300803.ZK	12/19/2024	SDB3260123489	500.00	13.0569	6,889.02	6,528.44	0.0000	4.5800	50.0000	0.0000	(0.8764)	(0.0907)	0.0000	1	(0.9671)	01/06/2025
300803.ZK	12/19/2024	SDB3260123489	200.00	13.0569	2,755.61	2,611.37	0.0000	4.5800	50.0000	0.0000	(0.3506)	(0.0363)	0.0000	1	(0.3868)	01/06/2025
300803.ZK	12/19/2024	SDB3260123489	300.00	13.0569	4,133.41	3,917.06	0.0000	4.5800	50.0000	0.0000	(0.5259)	(0.0544)	0.0000	1	(0.5803)	01/06/2025
300803.ZK	12/19/2024	SDB3260123489	300.00	13.0569	4,133.41	3,917.06	0.0000	4.5800	50.0000	0.0000	(0.5259)	(0.0544)	0.0000	1	(0.5803)	01/06/2025
300803.ZK	12/19/2024	SDB3260123489	800.00	13.0569	11,022.44	10,445.50	0.0000	4.5800	50.0000	0.0000	(1.4023)	(0.1451)	0.0000	1	(1.5474)	01/06/2025
300803.ZK	12/19/2024	SDB3260123489	500.00	13.0569	6,889.02	6,528.44	0.0000	4.5800	50.0000	0.0000	(0.8764)	(0.0907)	0.0000	1	(0.9671)	01/06/2025
300803.ZK	12/19/2024	SDB3260123489	500.00	13.0569	6,889.02	6,528.44	0.0000	4.5800	50.0000	0.0000	(0.8764)	(0.0907)	0.0000	1	(0.9671)	01/06/2025
300803.ZK	12/19/2024	SDB3260123489	200.00	13.0569	2,755.61	2,611.37	0.0000	4.5800	50.0000	0.0000	(0.3506)	(0.0363)	0.0000	1	(0.3868)	01/06/2025
300803.ZK	12/19/2024	SDB3260123489	300.00	13.0569	4,133.41	3,917.06	0.0000	4.5800	50.0000	0.0000	(0.5259)	(0.0544)	0.0000	1	(0.5803)	01/06/2025
300803.ZK	12/19/2024	SDB3260123489	1,800.00	13.0569	24,800.48	23,502.37	0.0000	4.5800	50.0000	0.0000	(3.1552)	(0.3264)	0.0000	1	(3.4816)	01/06/2025
300803.ZK	12/19/2024	SDB3260123489	2,900.00	13.0569	39,956.33	37,864.93	0.0000	4.5800	50.0000	0.0000	(5.0833)	(0.5259)	0.0000	1	(5.6092)	01/06/2025
300803.ZK	12/19/2024	SDB3260123489	200.00	13.0569	2,755.61	2,611.37	0.0000	4.5800	50.0000	0.0000	(0.3506)	(0.0363)	0.0000	1	(0.3868)	01/06/2025
300803.ZK	12/19/2024	SDB3260123489	5,400.00	13.0569	74,401.44	70,507.11	0.0000	4.5800	50.0000	0.0000	(9.4655)	(0.9793)	0.0000	1	(10.4448)	01/06/2025
300803.ZK	12/19/2024	SDB3260123489	300.00	13.0569	4,133.41	3,917.06	0.0000	4.5800	50.0000	0.0000	(0.5259)	(0.0544)	0.0000	1	(0.5803)	01/06/2025
300803.ZK	12/19/2024	SDB3260123489	400.00	13.0569	5,511.22	5,222.75	0.0000	4.5800	50.0000	0.0000	(0.7011)	(0.0725)	0.0000	1	(0.7737)	01/06/2025
300803.ZK	12/19/2024	SDB3260123489	500.00	13.0569	6,889.02	6,528.44	0.0000	4.5800	50.0000	0.0000	(0.8764)	(0.0907)	0.0000	1	(0.9671)	01/06/2025
300803.ZK	12/19/2024	SDB3260123489	400.00	13.0569	5,511.22	5,222.75	0.0000	4.5800	50.0000	0.0000	(0.7011)	(0.0725)	0.0000	1	(0.7737)	01/06/2025
300803.ZK	12/18/2024	SDB3260123489	400.00	13.5347	5,511.22	5,413.90	0.0000	4.5800	50.0000	0.0000	(0.7011)	(0.0752)	0.0000	1	(0.7763)	01/06/2025
300803.ZK	12/18/2024	SDB3260123489	600.00	13.5347	8,266.83	8,120.85	0.0000	4.5800	50.0000	0.0000	(1.0517)	(0.1128)	0.0000	1	(1.1645)	01/06/2025
300803.ZK	12/18/2024	SDB3260123489	600.00	13.5347	8,266.83	8,120.85	0.0000	4.5800	50.0000	0.0000	(1.0517)	(0.1128)	0.0000	1	(1.1645)	01/06/2025
300803.ZK	12/18/2024	SDB3260123489	2,500.00	13.5347	34,445.11	33,836.85	0.0000	4.5800	50.0000	0.0000	(4.3822)	(0.4700)	0.0000	1	(4.8521)	01/06/2025
300803.ZK	12/18/2024	SDB3260123489	100.00	13.5347	1,377.80	1,353.47	0.0000	4.5800	50.0000	0.0000	(0.1753)	(0.0188)	0.0000	1	(0.1941)	01/06/2025
300803.ZK	12/18/2024	SDB3260123489	1,300.00	13.5347	17,911.46	17,595.16	0.0000	4.5800	50.0000	0.0000	(2.2787)	(0.2444)	0.0000	1	(2.5231)	01/06/2025
300803.ZK	12/18/2024	SDB3260123489	2,000.00	13.5347	27,556.09	27,069.48	0.0000	4.5800	50.0000	0.0000	(3.5057)	(0.3760)	0.0000	1	(3.8817)	01/06/2025
300803.ZK	12/18/2024	SDB3260123489	400.00	13.5347	5,511.22	5,413.90	0.0000	4.5800	50.0000	0.0000	(0.7011)	(0.0752)	0.0000	1	(0.7763)	01/06/2025
300803.ZK	12/18/2024	SDB3260123489	500.00	13.5347	6,889.02	6,767.37	0.0000	4.5800	50.0000	0.0000	(0.8764)	(0.0940)	0.0000	1	(0.9704)	01/06/2025
300803.ZK	12/18/2024	SDB3260123489	3,800.00	13.5347	52,356.57	51,432.02	0.0000	4.5800	50.0000	0.0000	(6.6609)	(0.7143)	0.0000	1	(7.3753)	01/06/2025
300803.ZK	12/18/2024	SDB3260123489	600.00	13.5347	8,266.83	8,120.85	0.0000	4.5800	50.0000	0.0000	(1.0517)	(0.1128)	0.0000	1	(1.1645)	01/06/2025
300803.ZK	12/18/2024	SDB3260123489	900.00	13.5347	12,400.24	12,181.27	0.0000	4.5800	50.0000	0.0000	(1.5776)	(0.1692)	0.0000	1	(1.7468)	01/06/2025
300803.ZK	12/18/2024	SDB3260123489	3,100.00	13.5347	42,711.94	41,957.70	0.0000	4.5800	50.0000	0.0000	(5.4339)	(0.5827)	0.0000	1	(6.0167)	01/06/2025
300803.ZK	12/18/2024	SDB3260123489	200.00	13.5347	2,755.61	2,706.95	0.0000	4.5800	50.0000	0.0000	(0.3506)	(0.0376)	0.0000	1	(0.3882)	01/06/2025
300803.ZK	12/18/2024	SDB3260123489	200.00	13.5347	2,755.61	2,706.95	0.0000	4.5800	50.0000	0.0000	(0.3506)	(0.0376)	0.0000	1	(0.3882)	01/06/2025
300803.ZK	12/18/2024	SDB3260123489	100.00	13.5347	1,377.80	1,353.47	0.0000	4.5800	50.0000	0.0000	(0.1753)	(0.0188)	0.0000	1	(0.1941)	01/06/2025
300803.ZK	12/18/2024	SDB3260123489	100.00	13.5347	1,377.80	1,353.47	0.0000	4.5800	50.0000	0.0000	(0.1753)	(0.0188)	0.0000	1	(0.1941)	01/06/2025
300803.ZK	12/18/2024	SDB3260123489	900.00	13.5347	12,400.24	12,181.27	0.0000	4.5800	50.0000	0.0000	(1.5776)	(0.1692)	0.0000	1	(1.7468)	01/06/2025
300803.ZK	12/18/2024	SDB3260123489	100.00	13.5347	1,377.80	1,353.47	0.0000	4.5800	50.0000	0.0000	(0.1753)	(0.0188)	0.0000	1	(0.1941)	01/06/2025
300803.ZK	12/18/2024	SDB3260123489	600.00	13.5347	8,266.83	8,120.85	0.0000	4.5800	50.0000	0.0000	(1.0517)	(0.1128)	0.0000	1	(1.1645)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
BEIJING COMPASS TECHNOLOGY DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300803.ZK	12/18/2024	SDB3260123489	2,000.00	13.5347	27,556.09	27,069.48	0.0000	4.5800	50.0000	0.0000	(3.5057)	(0.3760)	0.0000	1	(3.8817)	01/06/2025
300803.ZK	12/18/2024	SDB3260123489	200.00	13.5347	2,755.61	2,706.95	0.0000	4.5800	50.0000	0.0000	(0.3506)	(0.0376)	0.0000	1	(0.3882)	01/06/2025
300803.ZK	12/18/2024	SDB3260123489	500.00	13.5347	6,889.02	6,767.37	0.0000	4.5800	50.0000	0.0000	(0.8764)	(0.0940)	0.0000	1	(0.9704)	01/06/2025
300803.ZK	12/18/2024	SDB3260123489	200.00	13.5347	2,755.61	2,706.95	0.0000	4.5800	50.0000	0.0000	(0.3506)	(0.0376)	0.0000	1	(0.3882)	01/06/2025
300803.ZK	12/18/2024	SDB3260123489	200.00	13.5347	2,755.61	2,706.95	0.0000	4.5800	50.0000	0.0000	(0.3506)	(0.0376)	0.0000	1	(0.3882)	01/06/2025
300803.ZK	12/18/2024	SDB3260123489	300.00	13.5347	4,133.41	4,060.42	0.0000	4.5800	50.0000	0.0000	(0.5259)	(0.0564)	0.0000	1	(0.5823)	01/06/2025
300803.ZK	12/18/2024	SDB3260123489	100.00	13.5347	1,377.80	1,353.47	0.0000	4.5800	50.0000	0.0000	(0.1753)	(0.0188)	0.0000	1	(0.1941)	01/06/2025
300803.ZK	12/18/2024	SDB3260123489	400.00	13.5347	5,511.22	5,413.90	0.0000	4.5800	50.0000	0.0000	(0.7011)	(0.0752)	0.0000	1	(0.7763)	01/06/2025
300803.ZK	12/18/2024	SDB3260123489	800.00	13.5347	11,022.44	10,827.79	0.0000	4.5800	50.0000	0.0000	(1.4023)	(0.1504)	0.0000	1	(1.5527)	01/06/2025
300803.ZK	12/18/2024	SDB3260123489	500.00	13.5347	6,889.02	6,767.37	0.0000	4.5800	50.0000	0.0000	(0.8764)	(0.0940)	0.0000	1	(0.9704)	01/06/2025
300803.ZK	12/18/2024	SDB3260123489	500.00	13.5347	6,889.02	6,767.37	0.0000	4.5800	50.0000	0.0000	(0.8764)	(0.0940)	0.0000	1	(0.9704)	01/06/2025
300803.ZK	12/18/2024	SDB3260123489	200.00	13.5347	2,755.61	2,706.95	0.0000	4.5800	50.0000	0.0000	(0.3506)	(0.0376)	0.0000	1	(0.3882)	01/06/2025
300803.ZK	12/18/2024	SDB3260123489	300.00	13.5347	4,133.41	4,060.42	0.0000	4.5800	50.0000	0.0000	(0.5259)	(0.0564)	0.0000	1	(0.5823)	01/06/2025
300803.ZK	12/18/2024	SDB3260123489	1,800.00	13.5347	24,800.48	24,362.54	0.0000	4.5800	50.0000	0.0000	(3.1552)	(0.3384)	0.0000	1	(3.4935)	01/06/2025
300803.ZK	12/18/2024	SDB3260123489	2,900.00	13.5347	39,956.33	39,250.75	0.0000	4.5800	50.0000	0.0000	(5.0833)	(0.5451)	0.0000	1	(5.6285)	01/06/2025
300803.ZK	12/18/2024	SDB3260123489	200.00	13.5347	2,755.61	2,706.95	0.0000	4.5800	50.0000	0.0000	(0.3506)	(0.0376)	0.0000	1	(0.3882)	01/06/2025
300803.ZK	12/18/2024	SDB3260123489	5,400.00	13.5347	74,401.44	73,087.61	0.0000	4.5800	50.0000	0.0000	(9.4655)	(1.0151)	0.0000	1	(10.4806)	01/06/2025
300803.ZK	12/18/2024	SDB3260123489	300.00	13.5347	4,133.41	4,060.42	0.0000	4.5800	50.0000	0.0000	(0.5259)	(0.0564)	0.0000	1	(0.5823)	01/06/2025
300803.ZK	12/18/2024	SDB3260123489	400.00	13.5347	5,511.22	5,413.90	0.0000	4.5800	50.0000	0.0000	(0.7011)	(0.0752)	0.0000	1	(0.7763)	01/06/2025
300803.ZK	12/18/2024	SDB3260123489	500.00	13.5347	6,889.02	6,767.37	0.0000	4.5800	50.0000	0.0000	(0.8764)	(0.0940)	0.0000	1	(0.9704)	01/06/2025
300803.ZK	12/18/2024	SDB3260123489	400.00	13.5347	5,511.22	5,413.90	0.0000	4.5800	50.0000	0.0000	(0.7011)	(0.0752)	0.0000	1	(0.7763)	01/06/2025
300803.ZK	12/17/2024	SDB3260123489	400.00	14.2444	5,511.22	5,769.77	0.0000	4.5800	50.0000	0.0000	(0.7011)	(0.0801)	0.0000	1	(0.7813)	01/06/2025
300803.ZK	12/17/2024	SDB3260123489	600.00	14.2444	8,266.83	8,654.65	0.0000	4.5800	50.0000	0.0000	(1.0517)	(0.1202)	0.0000	1	(1.1719)	01/06/2025
300803.ZK	12/17/2024	SDB3260123489	600.00	14.2444	8,266.83	8,654.65	0.0000	4.5800	50.0000	0.0000	(1.0517)	(0.1202)	0.0000	1	(1.1719)	01/06/2025
300803.ZK	12/17/2024	SDB3260123489	2,500.00	14.2444	34,445.11	36,061.05	0.0000	4.5800	50.0000	0.0000	(4.3822)	(0.5008)	0.0000	1	(4.8830)	01/06/2025
300803.ZK	12/17/2024	SDB3260123489	100.00	14.2444	1,377.80	1,442.44	0.0000	4.5800	50.0000	0.0000	(0.1753)	(0.0200)	0.0000	1	(0.1953)	01/06/2025
300803.ZK	12/17/2024	SDB3260123489	1,300.00	14.2444	17,911.46	18,751.75	0.0000	4.5800	50.0000	0.0000	(2.2787)	(0.2604)	0.0000	1	(2.5392)	01/06/2025
300803.ZK	12/17/2024	SDB3260123489	2,000.00	14.2444	27,556.09	28,848.84	0.0000	4.5800	50.0000	0.0000	(3.5057)	(0.4007)	0.0000	1	(3.9064)	01/06/2025
300803.ZK	12/17/2024	SDB3260123489	400.00	14.2444	5,511.22	5,769.77	0.0000	4.5800	50.0000	0.0000	(0.7011)	(0.0801)	0.0000	1	(0.7813)	01/06/2025
300803.ZK	12/17/2024	SDB3260123489	500.00	14.2444	6,889.02	7,212.21	0.0000	4.5800	50.0000	0.0000	(0.8764)	(0.1002)	0.0000	1	(0.9766)	01/06/2025
300803.ZK	12/17/2024	SDB3260123489	3,800.00	14.2444	52,356.57	54,812.80	0.0000	4.5800	50.0000	0.0000	(6.6609)	(0.7613)	0.0000	1	(7.4222)	01/06/2025
300803.ZK	12/17/2024	SDB3260123489	600.00	14.2444	8,266.83	8,654.65	0.0000	4.5800	50.0000	0.0000	(1.0517)	(0.1202)	0.0000	1	(1.1719)	01/06/2025
300803.ZK	12/17/2024	SDB3260123489	900.00	14.2444	12,400.24	12,981.98	0.0000	4.5800	50.0000	0.0000	(1.5776)	(0.1803)	0.0000	1	(1.7579)	01/06/2025
300803.ZK	12/17/2024	SDB3260123489	3,100.00	14.2444	42,711.94	44,715.70	0.0000	4.5800	50.0000	0.0000	(5.4339)	(0.6211)	0.0000	1	(6.0550)	01/06/2025
300803.ZK	12/17/2024	SDB3260123489	200.00	14.2444	2,755.61	2,884.88	0.0000	4.5800	50.0000	0.0000	(0.3506)	(0.0401)	0.0000	1	(0.3906)	01/06/2025
300803.ZK	12/17/2024	SDB3260123489	200.00	14.2444	2,755.61	2,884.88	0.0000	4.5800	50.0000	0.0000	(0.3506)	(0.0401)	0.0000	1	(0.3906)	01/06/2025
300803.ZK	12/17/2024	SDB3260123489	100.00	14.2444	1,377.80	1,442.44	0.0000	4.5800	50.0000	0.0000	(0.1753)	(0.0200)	0.0000	1	(0.1953)	01/06/2025
300803.ZK	12/17/2024	SDB3260123489	100.00	14.2444	1,377.80	1,442.44	0.0000	4.5800	50.0000	0.0000	(0.1753)	(0.0200)	0.0000	1	(0.1953)	01/06/2025
300803.ZK	12/17/2024	SDB3260123489	900.00	14.2444	12,400.24	12,981.98	0.0000	4.5800	50.0000	0.0000	(1.5776)	(0.1803)	0.0000	1	(1.7579)	01/06/2025
300803.ZK	12/17/2024	SDB3260123489	100.00	14.2444	1,377.80	1,442.44	0.0000	4.5800	50.0000	0.0000	(0.1753)	(0.0200)	0.0000	1	(0.1953)	01/06/2025
300803.ZK	12/17/2024	SDB3260123489	600.00	14.2444	8,266.83	8,654.65	0.0000	4.5800	50.0000	0.0000	(1.0517)	(0.1202)	0.0000	1	(1.1719)	01/06/2025
300803.ZK	12/17/2024	SDB3260123489	2,000.00	14.2444	27,556.09	28,848.84	0.0000	4.5800	50.0000	0.0000	(3.5057)	(0.4007)	0.0000	1	(3.9064)	01/06/2025
300803.ZK	12/17/2024	SDB3260123489	200.00	14.2444	2,755.61	2,884.88	0.0000	4.5800	50.0000	0.0000	(0.3506)	(0.0401)	0.0000	1	(0.3906)	01/06/2025
300803.ZK	12/17/2024	SDB3260123489	500.00	14.2444	6,889.02	7,212.21	0.0000	4.5800	50.0000	0.0000	(0.8764)	(0.1002)	0.0000	1	(0.9766)	01/06/2025
300803.ZK	12/17/2024	SDB3260123489	200.00	14.2444	2,755.61	2,884.88	0.0000	4.5800	50.0000	0.0000	(0.3506)	(0.0401)	0.0000	1	(0.3906)	01/06/2025
300803.ZK	12/17/2024	SDB3260123489	200.00	14.2444	2,755.61	2,884.88	0.0000	4.5800	50.0000	0.0000	(0.3506)	(0.0401)	0.0000	1	(0.3906)	01/06/2025
300803.ZK	12/17/2024	SDB3260123489	300.00	14.2444	4,133.41	4,327.33	0.0000	4.5800	50.0000	0.0000	(0.5259)	(0.0601)	0.0000	1	(0.5860)	01/06/2025
300803.ZK	12/17/2024	SDB3260123489	100.00	14.2444	1,377.80	1,442.44	0.0000	4.5800	50.0000	0.0000	(0.1753)	(0.0200)	0.0000	1	(0.1953)	01/06/2025
300803.ZK	12/17/2024	SDB3260123489	400.00	14.2444	5,511.22	5,769.77	0.0000	4.5800	50.0000	0.0000	(0.7011)	(0.0801)	0.0000	1	(0.7813)	01/06/2025
300803.ZK	12/17/2024	SDB3260123489	800.00	14.2444	11,022.44	11,539.54	0.0000	4.5800	50.0000	0.0000	(1.4023)	(0.1603)	0.0000	1	(1.5626)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
BEIJING COMPASS TECHNOLOGY DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300803.ZK	12/17/2024	SDB3260123489	500.00	14.4244	6,889.02	7,212.21	0.0000	4.5800	50.0000	0.0000	(0.8764)	(0.1002)	0.0000	1	(0.9766)	01/06/2025
300803.ZK	12/17/2024	SDB3260123489	500.00	14.4244	6,889.02	7,212.21	0.0000	4.5800	50.0000	0.0000	(0.8764)	(0.1002)	0.0000	1	(0.9766)	01/06/2025
300803.ZK	12/17/2024	SDB3260123489	200.00	14.4244	2,755.61	2,884.88	0.0000	4.5800	50.0000	0.0000	(0.3506)	(0.0401)	0.0000	1	(0.3906)	01/06/2025
300803.ZK	12/17/2024	SDB3260123489	300.00	14.4244	4,133.41	4,327.33	0.0000	4.5800	50.0000	0.0000	(0.5259)	(0.0601)	0.0000	1	(0.5860)	01/06/2025
300803.ZK	12/17/2024	SDB3260123489	1,800.00	14.4244	24,800.48	25,963.96	0.0000	4.5800	50.0000	0.0000	(3.1552)	(0.3606)	0.0000	1	(3.5158)	01/06/2025
300803.ZK	12/17/2024	SDB3260123489	2,900.00	14.4244	39,956.33	41,830.82	0.0000	4.5800	50.0000	0.0000	(5.0833)	(0.5810)	0.0000	1	(5.6643)	01/06/2025
300803.ZK	12/17/2024	SDB3260123489	200.00	14.4244	2,755.61	2,884.88	0.0000	4.5800	50.0000	0.0000	(0.3506)	(0.0401)	0.0000	1	(0.3906)	01/06/2025
300803.ZK	12/17/2024	SDB3260123489	5,400.00	14.4244	74,401.44	77,891.87	0.0000	4.5800	50.0000	0.0000	(9.4655)	(1.0818)	0.0000	1	(10.5473)	01/06/2025
300803.ZK	12/17/2024	SDB3260123489	300.00	14.4244	4,133.41	4,327.33	0.0000	4.5800	50.0000	0.0000	(0.5259)	(0.0601)	0.0000	1	(0.5860)	01/06/2025
300803.ZK	12/17/2024	SDB3260123489	400.00	14.4244	5,511.22	5,769.77	0.0000	4.5800	50.0000	0.0000	(0.7011)	(0.0801)	0.0000	1	(0.7813)	01/06/2025
300803.ZK	12/17/2024	SDB3260123489	500.00	14.4244	6,889.02	7,212.21	0.0000	4.5800	50.0000	0.0000	(0.8764)	(0.1002)	0.0000	1	(0.9766)	01/06/2025
300803.ZK	12/17/2024	SDB3260123489	400.00	14.4244	5,511.22	5,769.77	0.0000	4.5800	50.0000	0.0000	(0.7011)	(0.0801)	0.0000	1	(0.7813)	01/06/2025
300803.ZK	12/16/2024	SDB3260123489	400.00	14.1801	5,511.22	5,672.04	0.0000	4.5800	50.0000	0.0000	(0.7011)	(0.0788)	0.0000	1	(0.7799)	01/06/2025
300803.ZK	12/16/2024	SDB3260123489	600.00	14.1801	8,266.83	8,508.06	0.0000	4.5800	50.0000	0.0000	(1.0517)	(0.1182)	0.0000	1	(1.1699)	01/06/2025
300803.ZK	12/16/2024	SDB3260123489	600.00	14.1801	8,266.83	8,508.06	0.0000	4.5800	50.0000	0.0000	(1.0517)	(0.1182)	0.0000	1	(1.1699)	01/06/2025
300803.ZK	12/16/2024	SDB3260123489	2,500.00	14.1801	34,445.11	35,450.24	0.0000	4.5800	50.0000	0.0000	(4.3822)	(0.4924)	0.0000	1	(4.8745)	01/06/2025
300803.ZK	12/16/2024	SDB3260123489	100.00	14.1801	1,377.80	1,418.01	0.0000	4.5800	50.0000	0.0000	(0.1753)	(0.0197)	0.0000	1	(0.1950)	01/06/2025
300803.ZK	12/16/2024	SDB3260123489	1,300.00	14.1801	17,911.46	18,434.13	0.0000	4.5800	50.0000	0.0000	(2.2787)	(0.2560)	0.0000	1	(2.5348)	01/06/2025
300803.ZK	12/16/2024	SDB3260123489	2,000.00	14.1801	27,556.09	28,360.19	0.0000	4.5800	50.0000	0.0000	(3.5057)	(0.3939)	0.0000	1	(3.8996)	01/06/2025
300803.ZK	12/16/2024	SDB3260123489	400.00	14.1801	5,511.22	5,672.04	0.0000	4.5800	50.0000	0.0000	(0.7011)	(0.0788)	0.0000	1	(0.7799)	01/06/2025
300803.ZK	12/16/2024	SDB3260123489	500.00	14.1801	6,889.02	7,090.05	0.0000	4.5800	50.0000	0.0000	(0.8764)	(0.0985)	0.0000	1	(0.9749)	01/06/2025
300803.ZK	12/16/2024	SDB3260123489	3,800.00	14.1801	52,356.57	53,884.37	0.0000	4.5800	50.0000	0.0000	(6.6609)	(0.7484)	0.0000	1	(7.4093)	01/06/2025
300803.ZK	12/16/2024	SDB3260123489	600.00	14.1801	8,266.83	8,508.06	0.0000	4.5800	50.0000	0.0000	(1.0517)	(0.1182)	0.0000	1	(1.1699)	01/06/2025
300803.ZK	12/16/2024	SDB3260123489	900.00	14.1801	12,400.24	12,762.09	0.0000	4.5800	50.0000	0.0000	(1.5776)	(0.1773)	0.0000	1	(1.7548)	01/06/2025
300803.ZK	12/16/2024	SDB3260123489	3,100.00	14.1801	42,711.94	43,958.30	0.0000	4.5800	50.0000	0.0000	(5.4339)	(0.6105)	0.0000	1	(6.0444)	01/06/2025
300803.ZK	12/16/2024	SDB3260123489	200.00	14.1801	2,755.61	2,836.02	0.0000	4.5800	50.0000	0.0000	(0.3506)	(0.0394)	0.0000	1	(0.3900)	01/06/2025
300803.ZK	12/16/2024	SDB3260123489	200.00	14.1801	2,755.61	2,836.02	0.0000	4.5800	50.0000	0.0000	(0.3506)	(0.0394)	0.0000	1	(0.3900)	01/06/2025
300803.ZK	12/16/2024	SDB3260123489	100.00	14.1801	1,377.80	1,418.01	0.0000	4.5800	50.0000	0.0000	(0.1753)	(0.0197)	0.0000	1	(0.1950)	01/06/2025
300803.ZK	12/16/2024	SDB3260123489	100.00	14.1801	1,377.80	1,418.01	0.0000	4.5800	50.0000	0.0000	(0.1753)	(0.0197)	0.0000	1	(0.1950)	01/06/2025
300803.ZK	12/16/2024	SDB3260123489	900.00	14.1801	12,400.24	12,762.09	0.0000	4.5800	50.0000	0.0000	(1.5776)	(0.1773)	0.0000	1	(1.7548)	01/06/2025
300803.ZK	12/16/2024	SDB3260123489	100.00	14.1801	1,377.80	1,418.01	0.0000	4.5800	50.0000	0.0000	(0.1753)	(0.0197)	0.0000	1	(0.1950)	01/06/2025
300803.ZK	12/16/2024	SDB3260123489	600.00	14.1801	8,266.83	8,508.06	0.0000	4.5800	50.0000	0.0000	(1.0517)	(0.1182)	0.0000	1	(1.1699)	01/06/2025
300803.ZK	12/16/2024	SDB3260123489	2,000.00	14.1801	27,556.09	28,360.19	0.0000	4.5800	50.0000	0.0000	(3.5057)	(0.3939)	0.0000	1	(3.8996)	01/06/2025
300803.ZK	12/16/2024	SDB3260123489	200.00	14.1801	2,755.61	2,836.02	0.0000	4.5800	50.0000	0.0000	(0.3506)	(0.0394)	0.0000	1	(0.3900)	01/06/2025
300803.ZK	12/16/2024	SDB3260123489	500.00	14.1801	6,889.02	7,090.05	0.0000	4.5800	50.0000	0.0000	(0.8764)	(0.0985)	0.0000	1	(0.9749)	01/06/2025
300803.ZK	12/16/2024	SDB3260123489	200.00	14.1801	2,755.61	2,836.02	0.0000	4.5800	50.0000	0.0000	(0.3506)	(0.0394)	0.0000	1	(0.3900)	01/06/2025
300803.ZK	12/16/2024	SDB3260123489	200.00	14.1801	2,755.61	2,836.02	0.0000	4.5800	50.0000	0.0000	(0.3506)	(0.0394)	0.0000	1	(0.3900)	01/06/2025
300803.ZK	12/16/2024	SDB3260123489	300.00	14.1801	4,133.41	4,254.03	0.0000	4.5800	50.0000	0.0000	(0.5259)	(0.0591)	0.0000	1	(0.5849)	01/06/2025
300803.ZK	12/16/2024	SDB3260123489	100.00	14.1801	1,377.80	1,418.01	0.0000	4.5800	50.0000	0.0000	(0.1753)	(0.0197)	0.0000	1	(0.1950)	01/06/2025
300803.ZK	12/16/2024	SDB3260123489	400.00	14.1801	5,511.22	5,672.04	0.0000	4.5800	50.0000	0.0000	(0.7011)	(0.0788)	0.0000	1	(0.7799)	01/06/2025
300803.ZK	12/16/2024	SDB3260123489	800.00	14.1801	11,022.44	11,344.08	0.0000	4.5800	50.0000	0.0000	(1.4023)	(0.1576)	0.0000	1	(1.5599)	01/06/2025
300803.ZK	12/16/2024	SDB3260123489	500.00	14.1801	6,889.02	7,090.05	0.0000	4.5800	50.0000	0.0000	(0.8764)	(0.0985)	0.0000	1	(0.9749)	01/06/2025
300803.ZK	12/16/2024	SDB3260123489	500.00	14.1801	6,889.02	7,090.05	0.0000	4.5800	50.0000	0.0000	(0.8764)	(0.0985)	0.0000	1	(0.9749)	01/06/2025
300803.ZK	12/16/2024	SDB3260123489	200.00	14.1801	2,755.61	2,836.02	0.0000	4.5800	50.0000	0.0000	(0.3506)	(0.0394)	0.0000	1	(0.3900)	01/06/2025
300803.ZK	12/16/2024	SDB3260123489	300.00	14.1801	4,133.41	4,254.03	0.0000	4.5800	50.0000	0.0000	(0.5259)	(0.0591)	0.0000	1	(0.5849)	01/06/2025
300803.ZK	12/16/2024	SDB3260123489	1,800.00	14.1801	24,800.48	25,524.17	0.0000	4.5800	50.0000	0.0000	(3.1552)	(0.3545)	0.0000	1	(3.5097)	01/06/2025
300803.ZK	12/16/2024	SDB3260123489	2,900.00	14.1801	39,956.33	41,122.28	0.0000	4.5800	50.0000	0.0000	(5.0833)	(0.5711)	0.0000	1	(5.6545)	01/06/2025
300803.ZK	12/16/2024	SDB3260123489	200.00	14.1801	2,755.61	2,836.02	0.0000	4.5800	50.0000	0.0000	(0.3506)	(0.0394)	0.0000	1	(0.3900)	01/06/2025
300803.ZK	12/16/2024	SDB3260123489	5,400.00	14.1801	74,401.44	76,572.52	0.0000	4.5800	50.0000	0.0000	(9.4655)	(1.0635)	0.0000	1	(10.5290)	01/06/2025
300803.ZK	12/16/2024	SDB3260123489	300.00	14.1801	4,133.41	4,254.03	0.0000	4.5800	50.0000	0.0000	(0.5259)	(0.0591)	0.0000	1	(0.5849)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
BEIJING COMPASS TECHNOLOGY DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300803.ZK	12/16/2024	SDB3260123489	400.00	14.1801	5,511.22	5,672.04	0.0000	4.5800	50.0000	0.0000	(0.7011)	(0.0788)	0.0000	1	(0.7799)	01/06/2025
300803.ZK	12/16/2024	SDB3260123489	500.00	14.1801	6,889.02	7,090.05	0.0000	4.5800	50.0000	0.0000	(0.8764)	(0.0985)	0.0000	1	(0.9749)	01/06/2025
300803.ZK	12/16/2024	SDB3260123489	400.00	14.1801	5,511.22	5,672.04	0.0000	4.5800	50.0000	0.0000	(0.7011)	(0.0788)	0.0000	1	(0.7799)	01/06/2025
300803.ZK	12/13/2024	SDB3260123489	400.00	14.6181	5,511.22	5,847.25	0.0000	4.5800	50.0000	0.0000	(2.1034)	(0.2436)	0.0000	3	(2.3471)	01/06/2025
300803.ZK	12/13/2024	SDB3260123489	600.00	14.6181	8,266.83	8,770.87	0.0000	4.5800	50.0000	0.0000	(3.1552)	(0.3655)	0.0000	3	(3.5206)	01/06/2025
300803.ZK	12/13/2024	SDB3260123489	600.00	14.6181	8,266.83	8,770.87	0.0000	4.5800	50.0000	0.0000	(3.1552)	(0.3655)	0.0000	3	(3.5206)	01/06/2025
300803.ZK	12/13/2024	SDB3260123489	2,500.00	14.6181	34,445.11	36,545.30	0.0000	4.5800	50.0000	0.0000	(13.1466)	(1.5227)	0.0000	3	(14.6693)	01/06/2025
300803.ZK	12/13/2024	SDB3260123489	100.00	14.6181	1,377.80	1,461.81	0.0000	4.5800	50.0000	0.0000	(0.5259)	(0.0609)	0.0000	3	(0.5868)	01/06/2025
300803.ZK	12/13/2024	SDB3260123489	1,300.00	14.6181	17,911.46	19,003.55	0.0000	4.5800	50.0000	0.0000	(6.8362)	(0.7918)	0.0000	3	(7.6280)	01/06/2025
300803.ZK	12/13/2024	SDB3260123489	2,000.00	14.6181	27,556.09	29,236.24	0.0000	4.5800	50.0000	0.0000	(10.5172)	(1.2182)	0.0000	3	(11.7354)	01/06/2025
300803.ZK	12/13/2024	SDB3260123489	400.00	14.6181	5,511.22	5,847.25	0.0000	4.5800	50.0000	0.0000	(2.1034)	(0.2436)	0.0000	3	(2.3471)	01/06/2025
300803.ZK	12/13/2024	SDB3260123489	500.00	14.6181	6,889.02	7,309.06	0.0000	4.5800	50.0000	0.0000	(2.6293)	(0.3045)	0.0000	3	(2.9339)	01/06/2025
300803.ZK	12/13/2024	SDB3260123489	3,800.00	14.6181	52,356.57	55,548.85	0.0000	4.5800	50.0000	0.0000	(18.9828)	(2.3145)	0.0000	3	(22.2973)	01/06/2025
300803.ZK	12/13/2024	SDB3260123489	600.00	14.6181	8,266.83	8,770.87	0.0000	4.5800	50.0000	0.0000	(3.1552)	(0.3655)	0.0000	3	(3.5206)	01/06/2025
300803.ZK	12/13/2024	SDB3260123489	900.00	14.6181	12,400.24	13,156.31	0.0000	4.5800	50.0000	0.0000	(4.7328)	(0.5482)	0.0000	3	(5.2809)	01/06/2025
300803.ZK	12/13/2024	SDB3260123489	3,100.00	14.6181	42,711.94	45,316.17	0.0000	4.5800	50.0000	0.0000	(16.3017)	(1.8882)	0.0000	3	(18.1899)	01/06/2025
300803.ZK	12/13/2024	SDB3260123489	200.00	14.6181	2,755.61	2,923.62	0.0000	4.5800	50.0000	0.0000	(1.0517)	(0.1218)	0.0000	3	(1.1735)	01/06/2025
300803.ZK	12/13/2024	SDB3260123489	200.00	14.6181	2,755.61	2,923.62	0.0000	4.5800	50.0000	0.0000	(1.0517)	(0.1218)	0.0000	3	(1.1735)	01/06/2025
300803.ZK	12/13/2024	SDB3260123489	100.00	14.6181	1,377.80	1,461.81	0.0000	4.5800	50.0000	0.0000	(0.5259)	(0.0609)	0.0000	3	(0.5868)	01/06/2025
300803.ZK	12/13/2024	SDB3260123489	100.00	14.6181	1,377.80	1,461.81	0.0000	4.5800	50.0000	0.0000	(0.5259)	(0.0609)	0.0000	3	(0.5868)	01/06/2025
300803.ZK	12/13/2024	SDB3260123489	900.00	14.6181	12,400.24	13,156.31	0.0000	4.5800	50.0000	0.0000	(4.7328)	(0.5482)	0.0000	3	(5.2809)	01/06/2025
300803.ZK	12/13/2024	SDB3260123489	100.00	14.6181	1,377.80	1,461.81	0.0000	4.5800	50.0000	0.0000	(0.5259)	(0.0609)	0.0000	3	(0.5868)	01/06/2025
300803.ZK	12/13/2024	SDB3260123489	600.00	14.6181	8,266.83	8,770.87	0.0000	4.5800	50.0000	0.0000	(3.1552)	(0.3655)	0.0000	3	(3.5206)	01/06/2025
300803.ZK	12/13/2024	SDB3260123489	2,000.00	14.6181	27,556.09	29,236.24	0.0000	4.5800	50.0000	0.0000	(10.5172)	(1.2182)	0.0000	3	(11.7354)	01/06/2025
300803.ZK	12/13/2024	SDB3260123489	200.00	14.6181	2,755.61	2,923.62	0.0000	4.5800	50.0000	0.0000	(1.0517)	(0.1218)	0.0000	3	(1.1735)	01/06/2025
300803.ZK	12/13/2024	SDB3260123489	500.00	14.6181	6,889.02	7,309.06	0.0000	4.5800	50.0000	0.0000	(2.6293)	(0.3045)	0.0000	3	(2.9339)	01/06/2025
300803.ZK	12/13/2024	SDB3260123489	200.00	14.6181	2,755.61	2,923.62	0.0000	4.5800	50.0000	0.0000	(1.0517)	(0.1218)	0.0000	3	(1.1735)	01/06/2025
300803.ZK	12/13/2024	SDB3260123489	200.00	14.6181	2,755.61	2,923.62	0.0000	4.5800	50.0000	0.0000	(1.0517)	(0.1218)	0.0000	3	(1.1735)	01/06/2025
300803.ZK	12/13/2024	SDB3260123489	300.00	14.6181	4,133.41	4,385.44	0.0000	4.5800	50.0000	0.0000	(1.5776)	(0.1827)	0.0000	3	(1.7603)	01/06/2025
300803.ZK	12/13/2024	SDB3260123489	100.00	14.6181	1,377.80	1,461.81	0.0000	4.5800	50.0000	0.0000	(0.5259)	(0.0609)	0.0000	3	(0.5868)	01/06/2025
300803.ZK	12/13/2024	SDB3260123489	400.00	14.6181	5,511.22	5,847.25	0.0000	4.5800	50.0000	0.0000	(2.1034)	(0.2436)	0.0000	3	(2.3471)	01/06/2025
300803.ZK	12/13/2024	SDB3260123489	800.00	14.6181	11,022.44	11,694.50	0.0000	4.5800	50.0000	0.0000	(4.2069)	(0.4873)	0.0000	3	(4.6942)	01/06/2025
300803.ZK	12/13/2024	SDB3260123489	500.00	14.6181	6,889.02	7,309.06	0.0000	4.5800	50.0000	0.0000	(2.6293)	(0.3045)	0.0000	3	(2.9339)	01/06/2025
300803.ZK	12/13/2024	SDB3260123489	500.00	14.6181	6,889.02	7,309.06	0.0000	4.5800	50.0000	0.0000	(2.6293)	(0.3045)	0.0000	3	(2.9339)	01/06/2025
300803.ZK	12/13/2024	SDB3260123489	200.00	14.6181	2,755.61	2,923.62	0.0000	4.5800	50.0000	0.0000	(1.0517)	(0.1218)	0.0000	3	(1.1735)	01/06/2025
300803.ZK	12/13/2024	SDB3260123489	300.00	14.6181	4,133.41	4,385.44	0.0000	4.5800	50.0000	0.0000	(1.5776)	(0.1827)	0.0000	3	(1.7603)	01/06/2025
300803.ZK	12/13/2024	SDB3260123489	1,800.00	14.6181	24,800.48	26,312.61	0.0000	4.5800	50.0000	0.0000	(9.4655)	(1.0964)	0.0000	3	(10.5619)	01/06/2025
300803.ZK	12/13/2024	SDB3260123489	2,900.00	14.6181	39,956.33	42,392.55	0.0000	4.5800	50.0000	0.0000	(15.2500)	(1.7664)	0.0000	3	(17.0164)	01/06/2025
300803.ZK	12/13/2024	SDB3260123489	200.00	14.6181	2,755.61	2,923.62	0.0000	4.5800	50.0000	0.0000	(1.0517)	(0.1218)	0.0000	3	(1.1735)	01/06/2025
300803.ZK	12/13/2024	SDB3260123489	5,400.00	14.6181	74,401.44	78,937.84	0.0000	4.5800	50.0000	0.0000	(28.3966)	(3.2891)	0.0000	3	(31.6856)	01/06/2025
300803.ZK	12/13/2024	SDB3260123489	300.00	14.6181	4,133.41	4,385.44	0.0000	4.5800	50.0000	0.0000	(1.5776)	(0.1827)	0.0000	3	(1.7603)	01/06/2025
300803.ZK	12/13/2024	SDB3260123489	400.00	14.6181	5,511.22	5,847.25	0.0000	4.5800	50.0000	0.0000	(2.1034)	(0.2436)	0.0000	3	(2.3471)	01/06/2025
300803.ZK	12/13/2024	SDB3260123489	500.00	14.6181	6,889.02	7,309.06	0.0000	4.5800	50.0000	0.0000	(2.6293)	(0.3045)	0.0000	3	(2.9339)	01/06/2025
300803.ZK	12/13/2024	SDB3260123489	400.00	14.6181	5,511.22	5,847.25	0.0000	4.5800	50.0000	0.0000	(2.1034)	(0.2436)	0.0000	3	(2.3471)	01/06/2025
300803.ZK	12/12/2024	SDB3260123489	400.00	14.1805	5,511.22	5,672.20	0.0000	4.5800	50.0000	0.0000	(0.7011)	(0.0788)	0.0000	1	(0.7799)	01/06/2025
300803.ZK	12/12/2024	SDB3260123489	600.00	14.1805	8,266.83	8,508.30	0.0000	4.5800	50.0000	0.0000	(0.1182)	(0.0118)	0.0000	1	(1.1699)	01/06/2025
300803.ZK	12/12/2024	SDB3260123489	600.00	14.1805	8,266.83	8,508.30	0.0000	4.5800	50.0000	0.0000	(1.0517)	(0.1182)	0.0000	1	(1.1699)	01/06/2025
300803.ZK	12/12/2024	SDB3260123489	2,500.00	14.1805	34,445.11	35,451.27	0.0000	4.5800	50.0000	0.0000	(4.3822)	(0.4924)	0.0000	1	(4.8746)	01/06/2025
300803.ZK	12/12/2024	SDB3260123489	100.00	14.1805	1,377.80	1,418.05	0.0000	4.5800	50.0000	0.0000	(0.1753)	(0.0197)	0.0000	1	(0.1950)	01/06/2025
300803.ZK	12/12/2024	SDB3260123489	1,300.00	14.1805	17,911.46	18,434.66	0.0000	4.5800	50.0000	0.0000	(2.2787)	(0.2560)	0.0000	1	(2.5348)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
BEIJING COMPASS TECHNOLOGY DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300803.ZK	12/12/2024	SDB3260123489	2,000.00	14.1805	27,556.09	28,361.01	0.0000	4.5800	50.0000	0.0000	(3.5057)	(0.3939)	0.0000	1	(3.8996)	01/06/2025
300803.ZK	12/12/2024	SDB3260123489	400.00	14.1805	5,511.22	5,672.20	0.0000	4.5800	50.0000	0.0000	(0.7011)	(0.0788)	0.0000	1	(0.7799)	01/06/2025
300803.ZK	12/12/2024	SDB3260123489	500.00	14.1805	6,889.02	7,090.25	0.0000	4.5800	50.0000	0.0000	(0.8764)	(0.0985)	0.0000	1	(0.9749)	01/06/2025
300803.ZK	12/12/2024	SDB3260123489	3,800.00	14.1805	52,356.57	53,885.93	0.0000	4.5800	50.0000	0.0000	(6.6609)	(0.7484)	0.0000	1	(7.4093)	01/06/2025
300803.ZK	12/12/2024	SDB3260123489	600.00	14.1805	8,266.83	8,508.30	0.0000	4.5800	50.0000	0.0000	(1.0517)	(0.1182)	0.0000	1	(1.1699)	01/06/2025
300803.ZK	12/12/2024	SDB3260123489	900.00	14.1805	12,400.24	12,762.46	0.0000	4.5800	50.0000	0.0000	(1.5776)	(0.1773)	0.0000	1	(1.7548)	01/06/2025
300803.ZK	12/12/2024	SDB3260123489	3,100.00	14.1805	42,711.94	43,959.57	0.0000	4.5800	50.0000	0.0000	(5.4339)	(0.6105)	0.0000	1	(6.0455)	01/06/2025
300803.ZK	12/12/2024	SDB3260123489	200.00	14.1805	2,755.61	2,836.10	0.0000	4.5800	50.0000	0.0000	(0.3506)	(0.0394)	0.0000	1	(0.3900)	01/06/2025
300803.ZK	12/12/2024	SDB3260123489	200.00	14.1805	2,755.61	2,836.10	0.0000	4.5800	50.0000	0.0000	(0.3506)	(0.0394)	0.0000	1	(0.3900)	01/06/2025
300803.ZK	12/12/2024	SDB3260123489	100.00	14.1805	1,377.80	1,418.05	0.0000	4.5800	50.0000	0.0000	(0.1753)	(0.0197)	0.0000	1	(0.1950)	01/06/2025
300803.ZK	12/12/2024	SDB3260123489	100.00	14.1805	1,377.80	1,418.05	0.0000	4.5800	50.0000	0.0000	(0.1753)	(0.0197)	0.0000	1	(0.1950)	01/06/2025
300803.ZK	12/12/2024	SDB3260123489	900.00	14.1805	12,400.24	12,762.46	0.0000	4.5800	50.0000	0.0000	(1.5776)	(0.1773)	0.0000	1	(1.7548)	01/06/2025
300803.ZK	12/12/2024	SDB3260123489	100.00	14.1805	1,377.80	1,418.05	0.0000	4.5800	50.0000	0.0000	(0.1753)	(0.0197)	0.0000	1	(0.1950)	01/06/2025
300803.ZK	12/12/2024	SDB3260123489	600.00	14.1805	8,266.83	8,508.30	0.0000	4.5800	50.0000	0.0000	(1.0517)	(0.1182)	0.0000	1	(1.1699)	01/06/2025
300803.ZK	12/12/2024	SDB3260123489	2,000.00	14.1805	27,556.09	28,361.01	0.0000	4.5800	50.0000	0.0000	(3.5057)	(0.3939)	0.0000	1	(3.8996)	01/06/2025
300803.ZK	12/12/2024	SDB3260123489	200.00	14.1805	2,755.61	2,836.10	0.0000	4.5800	50.0000	0.0000	(0.3506)	(0.0394)	0.0000	1	(0.3900)	01/06/2025
300803.ZK	12/12/2024	SDB3260123489	500.00	14.1805	6,889.02	7,090.25	0.0000	4.5800	50.0000	0.0000	(0.8764)	(0.0985)	0.0000	1	(0.9749)	01/06/2025
300803.ZK	12/12/2024	SDB3260123489	200.00	14.1805	2,755.61	2,836.10	0.0000	4.5800	50.0000	0.0000	(0.3506)	(0.0394)	0.0000	1	(0.3900)	01/06/2025
300803.ZK	12/12/2024	SDB3260123489	200.00	14.1805	2,755.61	2,836.10	0.0000	4.5800	50.0000	0.0000	(0.3506)	(0.0394)	0.0000	1	(0.3900)	01/06/2025
300803.ZK	12/12/2024	SDB3260123489	300.00	14.1805	4,133.41	4,254.15	0.0000	4.5800	50.0000	0.0000	(0.5259)	(0.0591)	0.0000	1	(0.5849)	01/06/2025
300803.ZK	12/12/2024	SDB3260123489	100.00	14.1805	1,377.80	1,418.05	0.0000	4.5800	50.0000	0.0000	(0.1753)	(0.0197)	0.0000	1	(0.1950)	01/06/2025
300803.ZK	12/12/2024	SDB3260123489	400.00	14.1805	5,511.22	5,672.20	0.0000	4.5800	50.0000	0.0000	(0.7011)	(0.0788)	0.0000	1	(0.7799)	01/06/2025
300803.ZK	12/12/2024	SDB3260123489	800.00	14.1805	11,022.44	11,344.41	0.0000	4.5800	50.0000	0.0000	(1.4023)	(0.1576)	0.0000	1	(1.5599)	01/06/2025
300803.ZK	12/12/2024	SDB3260123489	500.00	14.1805	6,889.02	7,090.25	0.0000	4.5800	50.0000	0.0000	(0.8764)	(0.0985)	0.0000	1	(0.9749)	01/06/2025
300803.ZK	12/12/2024	SDB3260123489	500.00	14.1805	6,889.02	7,090.25	0.0000	4.5800	50.0000	0.0000	(0.8764)	(0.0985)	0.0000	1	(0.9749)	01/06/2025
300803.ZK	12/12/2024	SDB3260123489	200.00	14.1805	2,755.61	2,836.10	0.0000	4.5800	50.0000	0.0000	(0.3506)	(0.0394)	0.0000	1	(0.3900)	01/06/2025
300803.ZK	12/12/2024	SDB3260123489	300.00	14.1805	4,133.41	4,254.15	0.0000	4.5800	50.0000	0.0000	(0.5259)	(0.0591)	0.0000	1	(0.5849)	01/06/2025
300803.ZK	12/12/2024	SDB3260123489	1,800.00	14.1805	24,800.48	25,524.91	0.0000	4.5800	50.0000	0.0000	(3.1552)	(0.3545)	0.0000	1	(3.5097)	01/06/2025
300803.ZK	12/12/2024	SDB3260123489	2,900.00	14.1805	39,956.33	41,123.47	0.0000	4.5800	50.0000	0.0000	(5.0833)	(0.5712)	0.0000	1	(5.6545)	01/06/2025
300803.ZK	12/12/2024	SDB3260123489	200.00	14.1805	2,755.61	2,836.10	0.0000	4.5800	50.0000	0.0000	(0.3506)	(0.0394)	0.0000	1	(0.3900)	01/06/2025
300803.ZK	12/12/2024	SDB3260123489	5,400.00	14.1805	74,401.44	76,574.74	0.0000	4.5800	50.0000	0.0000	(9.4655)	(1.0635)	0.0000	1	(10.5291)	01/06/2025
300803.ZK	12/12/2024	SDB3260123489	300.00	14.1805	4,133.41	4,254.15	0.0000	4.5800	50.0000	0.0000	(0.5259)	(0.0591)	0.0000	1	(0.5849)	01/06/2025
300803.ZK	12/12/2024	SDB3260123489	400.00	14.1805	5,511.22	5,672.20	0.0000	4.5800	50.0000	0.0000	(0.7011)	(0.0788)	0.0000	1	(0.7799)	01/06/2025
300803.ZK	12/12/2024	SDB3260123489	500.00	14.1805	6,889.02	7,090.25	0.0000	4.5800	50.0000	0.0000	(0.8764)	(0.0985)	0.0000	1	(0.9749)	01/06/2025
300803.ZK	12/12/2024	SDB3260123489	400.00	14.1805	5,511.22	5,672.20	0.0000	4.5800	50.0000	0.0000	(0.7011)	(0.0788)	0.0000	1	(0.7799)	01/06/2025
300803.ZK	12/11/2024	SDB3260123489	400.00	14.8913	5,511.22	5,956.52	0.0000	4.5800	50.0000	0.0000	(0.7011)	(0.0827)	0.0000	1	(0.7839)	01/06/2025
300803.ZK	12/11/2024	SDB3260123489	600.00	14.8913	8,266.83	8,934.78	0.0000	4.5800	50.0000	0.0000	(1.0517)	(0.1241)	0.0000	1	(1.1758)	01/06/2025
300803.ZK	12/11/2024	SDB3260123489	600.00	14.8913	8,266.83	8,934.78	0.0000	4.5800	50.0000	0.0000	(1.0517)	(0.1241)	0.0000	1	(1.1758)	01/06/2025
300803.ZK	12/11/2024	SDB3260123489	2,500.00	14.8913	34,445.11	37,228.26	0.0000	4.5800	50.0000	0.0000	(4.3822)	(0.5171)	0.0000	1	(4.8992)	01/06/2025
300803.ZK	12/11/2024	SDB3260123489	100.00	14.8913	1,377.80	1,489.13	0.0000	4.5800	50.0000	0.0000	(0.1753)	(0.0207)	0.0000	1	(0.1960)	01/06/2025
300803.ZK	12/11/2024	SDB3260123489	1,300.00	14.8913	17,911.46	19,358.69	0.0000	4.5800	50.0000	0.0000	(2.2787)	(0.2689)	0.0000	1	(2.5476)	01/06/2025
300803.ZK	12/11/2024	SDB3260123489	2,000.00	14.8913	27,556.09	29,782.61	0.0000	4.5800	50.0000	0.0000	(3.5057)	(0.4136)	0.0000	1	(3.9194)	01/06/2025
300803.ZK	12/11/2024	SDB3260123489	400.00	14.8913	5,511.22	5,956.52	0.0000	4.5800	50.0000	0.0000	(0.7011)	(0.0827)	0.0000	1	(0.7839)	01/06/2025
300803.ZK	12/11/2024	SDB3260123489	500.00	14.8913	6,889.02	7,445.65	0.0000	4.5800	50.0000	0.0000	(0.8764)	(0.1034)	0.0000	1	(0.9798)	01/06/2025
300803.ZK	12/11/2024	SDB3260123489	3,800.00	14.8913	52,356.57	56,586.95	0.0000	4.5800	50.0000	0.0000	(6.6609)	(0.7859)	0.0000	1	(7.4468)	01/06/2025
300803.ZK	12/11/2024	SDB3260123489	600.00	14.8913	8,266.83	8,934.78	0.0000	4.5800	50.0000	0.0000	(1.0517)	(0.1241)	0.0000	1	(1.1758)	01/06/2025
300803.ZK	12/11/2024	SDB3260123489	900.00	14.8913	12,400.24	13,402.17	0.0000	4.5800	50.0000	0.0000	(1.5776)	(0.1861)	0.0000	1	(1.7637)	01/06/2025
300803.ZK	12/11/2024	SDB3260123489	3,100.00	14.8913	42,711.94	46,163.04	0.0000	4.5800	50.0000	0.0000	(5.4339)	(0.6412)	0.0000	1	(6.0751)	01/06/2025
300803.ZK	12/11/2024	SDB3260123489	200.00	14.8913	2,755.61	2,978.26	0.0000	4.5800	50.0000	0.0000	(0.3506)	(0.0414)	0.0000	1	(0.3919)	01/06/2025
300803.ZK	12/11/2024	SDB3260123489	200.00	14.8913	2,755.61	2,978.26	0.0000	4.5800	50.0000	0.0000	(0.3506)	(0.0414)	0.0000	1	(0.3919)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
BEIJING COMPASS TECHNOLOGY DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300803.ZK	12/11/2024	SDB3260123489	100.00	14.8913	1,377.80	1,489.13	0.0000	4.5800	50.0000	0.0000	(0.1753)	(0.0207)	0.0000	1	(0.1960)	01/06/2025
300803.ZK	12/11/2024	SDB3260123489	100.00	14.8913	1,377.80	1,489.13	0.0000	4.5800	50.0000	0.0000	(0.1753)	(0.0207)	0.0000	1	(0.1960)	01/06/2025
300803.ZK	12/11/2024	SDB3260123489	900.00	14.8913	12,400.24	13,402.17	0.0000	4.5800	50.0000	0.0000	(1.5776)	(0.1861)	0.0000	1	(1.7637)	01/06/2025
300803.ZK	12/11/2024	SDB3260123489	100.00	14.8913	1,377.80	1,489.13	0.0000	4.5800	50.0000	0.0000	(0.1753)	(0.0207)	0.0000	1	(0.1960)	01/06/2025
300803.ZK	12/11/2024	SDB3260123489	600.00	14.8913	8,266.83	8,934.78	0.0000	4.5800	50.0000	0.0000	(1.0517)	(0.1241)	0.0000	1	(1.1758)	01/06/2025
300803.ZK	12/11/2024	SDB3260123489	2,000.00	14.8913	27,556.09	29,782.61	0.0000	4.5800	50.0000	0.0000	(3.5057)	(0.4136)	0.0000	1	(3.9194)	01/06/2025
300803.ZK	12/11/2024	SDB3260123489	200.00	14.8913	2,755.61	2,978.26	0.0000	4.5800	50.0000	0.0000	(0.3506)	(0.0414)	0.0000	1	(0.3919)	01/06/2025
300803.ZK	12/11/2024	SDB3260123489	500.00	14.8913	6,889.02	7,445.65	0.0000	4.5800	50.0000	0.0000	(0.8764)	(0.1034)	0.0000	1	(0.9798)	01/06/2025
300803.ZK	12/11/2024	SDB3260123489	200.00	14.8913	2,755.61	2,978.26	0.0000	4.5800	50.0000	0.0000	(0.3506)	(0.0414)	0.0000	1	(0.3919)	01/06/2025
300803.ZK	12/11/2024	SDB3260123489	300.00	14.8913	4,133.41	4,467.39	0.0000	4.5800	50.0000	0.0000	(0.5259)	(0.0620)	0.0000	1	(0.5879)	01/06/2025
300803.ZK	12/11/2024	SDB3260123489	100.00	14.8913	1,377.80	1,489.13	0.0000	4.5800	50.0000	0.0000	(0.1753)	(0.0207)	0.0000	1	(0.1960)	01/06/2025
300803.ZK	12/11/2024	SDB3260123489	400.00	14.8913	5,511.22	5,956.52	0.0000	4.5800	50.0000	0.0000	(0.7011)	(0.0827)	0.0000	1	(0.7839)	01/06/2025
300803.ZK	12/11/2024	SDB3260123489	800.00	14.8913	11,022.44	11,913.04	0.0000	4.5800	50.0000	0.0000	(1.4023)	(0.1655)	0.0000	1	(1.5678)	01/06/2025
300803.ZK	12/11/2024	SDB3260123489	500.00	14.8913	6,889.02	7,445.65	0.0000	4.5800	50.0000	0.0000	(0.8764)	(0.1034)	0.0000	1	(0.9798)	01/06/2025
300803.ZK	12/11/2024	SDB3260123489	500.00	14.8913	6,889.02	7,445.65	0.0000	4.5800	50.0000	0.0000	(0.8764)	(0.1034)	0.0000	1	(0.9798)	01/06/2025
300803.ZK	12/11/2024	SDB3260123489	200.00	14.8913	2,755.61	2,978.26	0.0000	4.5800	50.0000	0.0000	(0.3506)	(0.0414)	0.0000	1	(0.3919)	01/06/2025
300803.ZK	12/11/2024	SDB3260123489	300.00	14.8913	4,133.41	4,467.39	0.0000	4.5800	50.0000	0.0000	(0.5259)	(0.0620)	0.0000	1	(0.5879)	01/06/2025
300803.ZK	12/11/2024	SDB3260123489	1,800.00	14.8913	24,800.48	26,804.35	0.0000	4.5800	50.0000	0.0000	(3.1552)	(0.3723)	0.0000	1	(3.5275)	01/06/2025
300803.ZK	12/11/2024	SDB3260123489	2,900.00	14.8913	39,956.33	43,184.78	0.0000	4.5800	50.0000	0.0000	(5.0833)	(0.5998)	0.0000	1	(5.6831)	01/06/2025
300803.ZK	12/11/2024	SDB3260123489	200.00	14.8913	2,755.61	2,978.26	0.0000	4.5800	50.0000	0.0000	(0.3506)	(0.0414)	0.0000	1	(0.3919)	01/06/2025
300803.ZK	12/11/2024	SDB3260123489	5,400.00	14.8913	74,401.44	80,413.04	0.0000	4.5800	50.0000	0.0000	(9.4655)	(1.1168)	0.0000	1	(10.5824)	01/06/2025
300803.ZK	12/11/2024	SDB3260123489	300.00	14.8913	4,133.41	4,467.39	0.0000	4.5800	50.0000	0.0000	(0.5259)	(0.0620)	0.0000	1	(0.5879)	01/06/2025
300803.ZK	12/11/2024	SDB3260123489	400.00	14.8913	5,511.22	5,956.52	0.0000	4.5800	50.0000	0.0000	(0.7011)	(0.0827)	0.0000	1	(0.7839)	01/06/2025
300803.ZK	12/11/2024	SDB3260123489	500.00	14.8913	6,889.02	7,445.65	0.0000	4.5800	50.0000	0.0000	(0.8764)	(0.1034)	0.0000	1	(0.9798)	01/06/2025
300803.ZK	12/11/2024	SDB3260123489	400.00	14.8913	5,511.22	5,956.52	0.0000	4.5800	50.0000	0.0000	(0.7011)	(0.0827)	0.0000	1	(0.7839)	01/06/2025
300803.ZK	12/10/2024	SDB3260123489	400.00	15.3252	5,511.22	6,130.08	0.0000	4.5800	50.0000	0.0000	(0.7011)	(0.0851)	0.0000	1	(0.7863)	01/06/2025
300803.ZK	12/10/2024	SDB3260123489	600.00	15.3252	8,266.83	9,195.12	0.0000	4.5800	50.0000	0.0000	(1.0517)	(0.1277)	0.0000	1	(1.1794)	01/06/2025
300803.ZK	12/10/2024	SDB3260123489	600.00	15.3252	8,266.83	9,195.12	0.0000	4.5800	50.0000	0.0000	(1.0517)	(0.1277)	0.0000	1	(1.1794)	01/06/2025
300803.ZK	12/10/2024	SDB3260123489	2,500.00	15.3252	34,445.11	38,312.99	0.0000	4.5800	50.0000	0.0000	(4.3822)	(0.5321)	0.0000	1	(4.9143)	01/06/2025
300803.ZK	12/10/2024	SDB3260123489	100.00	15.3252	1,377.80	1,532.52	0.0000	4.5800	50.0000	0.0000	(0.1753)	(0.0213)	0.0000	1	(0.1966)	01/06/2025
300803.ZK	12/10/2024	SDB3260123489	1,300.00	15.3252	17,911.46	19,922.76	0.0000	4.5800	50.0000	0.0000	(2.2787)	(0.2767)	0.0000	1	(2.5554)	01/06/2025
300803.ZK	12/10/2024	SDB3260123489	2,000.00	15.3252	27,556.09	30,650.39	0.0000	4.5800	50.0000	0.0000	(3.5057)	(0.4257)	0.0000	1	(3.9314)	01/06/2025
300803.ZK	12/10/2024	SDB3260123489	400.00	15.3252	5,511.22	6,130.08	0.0000	4.5800	50.0000	0.0000	(0.7011)	(0.0851)	0.0000	1	(0.7863)	01/06/2025
300803.ZK	12/10/2024	SDB3260123489	500.00	15.3252	6,889.02	7,662.60	0.0000	4.5800	50.0000	0.0000	(0.8764)	(0.1064)	0.0000	1	(0.9829)	01/06/2025
300803.ZK	12/10/2024	SDB3260123489	3,800.00	15.3252	52,356.57	58,235.75	0.0000	4.5800	50.0000	0.0000	(6.6609)	(0.8088)	0.0000	1	(7.4697)	01/06/2025
300803.ZK	12/10/2024	SDB3260123489	600.00	15.3252	8,266.83	9,195.12	0.0000	4.5800	50.0000	0.0000	(1.0517)	(0.1277)	0.0000	1	(1.1794)	01/06/2025
300803.ZK	12/10/2024	SDB3260123489	900.00	15.3252	12,400.24	13,792.68	0.0000	4.5800	50.0000	0.0000	(1.5776)	(0.1916)	0.0000	1	(1.7692)	01/06/2025
300803.ZK	12/10/2024	SDB3260123489	3,100.00	15.3252	42,711.94	47,508.11	0.0000	4.5800	50.0000	0.0000	(5.4339)	(0.6598)	0.0000	1	(6.0937)	01/06/2025
300803.ZK	12/10/2024	SDB3260123489	200.00	15.3252	2,755.61	3,065.04	0.0000	4.5800	50.0000	0.0000	(0.3506)	(0.0426)	0.0000	1	(0.3931)	01/06/2025
300803.ZK	12/10/2024	SDB3260123489	200.00	15.3252	2,755.61	3,065.04	0.0000	4.5800	50.0000	0.0000	(0.3506)	(0.0426)	0.0000	1	(0.3931)	01/06/2025
300803.ZK	12/10/2024	SDB3260123489	100.00	15.3252	1,377.80	1,532.52	0.0000	4.5800	50.0000	0.0000	(0.1753)	(0.0213)	0.0000	1	(0.1966)	01/06/2025
300803.ZK	12/10/2024	SDB3260123489	100.00	15.3252	1,377.80	1,532.52	0.0000	4.5800	50.0000	0.0000	(0.1753)	(0.0213)	0.0000	1	(0.1966)	01/06/2025
300803.ZK	12/10/2024	SDB3260123489	900.00	15.3252	12,400.24	13,792.68	0.0000	4.5800	50.0000	0.0000	(1.5776)	(0.1916)	0.0000	1	(1.7692)	01/06/2025
300803.ZK	12/10/2024	SDB3260123489	100.00	15.3252	1,377.80	1,532.52	0.0000	4.5800	50.0000	0.0000	(0.1753)	(0.0213)	0.0000	1	(0.1966)	01/06/2025
300803.ZK	12/10/2024	SDB3260123489	600.00	15.3252	8,266.83	9,195.12	0.0000	4.5800	50.0000	0.0000	(1.0517)	(0.1277)	0.0000	1	(1.1794)	01/06/2025
300803.ZK	12/10/2024	SDB3260123489	2,000.00	15.3252	27,556.09	30,650.39	0.0000	4.5800	50.0000	0.0000	(3.5057)	(0.4257)	0.0000	1	(3.9314)	01/06/2025
300803.ZK	12/10/2024	SDB3260123489	200.00	15.3252	2,755.61	3,065.04	0.0000	4.5800	50.0000	0.0000	(0.3506)	(0.0426)	0.0000	1	(0.3931)	01/06/2025
300803.ZK	12/10/2024	SDB3260123489	500.00	15.3252	6,889.02	7,662.60	0.0000	4.5800	50.0000	0.0000	(0.8764)	(0.1064)	0.0000	1	(0.9829)	01/06/2025
300803.ZK	12/10/2024	SDB3260123489	200.00	15.3252	2,755.61	3,065.04	0.0000	4.5800	50.0000	0.0000	(0.3506)	(0.0426)	0.0000	1	(0.3931)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
BEIJING COMPASS TECHNOLOGY DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300803.ZK	12/10/2024	SDB3260123489	200.00	15.3252	2,755.61	3,065.04	0.0000	4.5800	50.0000	0.0000	(0.3506)	(0.0426)	0.0000	1	(0.3931)	01/06/2025
300803.ZK	12/10/2024	SDB3260123489	300.00	15.3252	4,133.41	4,597.56	0.0000	4.5800	50.0000	0.0000	(0.5259)	(0.0639)	0.0000	1	(0.5897)	01/06/2025
300803.ZK	12/10/2024	SDB3260123489	100.00	15.3252	1,377.80	1,532.52	0.0000	4.5800	50.0000	0.0000	(0.1753)	(0.0213)	0.0000	1	(0.1966)	01/06/2025
300803.ZK	12/10/2024	SDB3260123489	400.00	15.3252	5,511.22	6,130.08	0.0000	4.5800	50.0000	0.0000	(0.7011)	(0.0851)	0.0000	1	(0.7863)	01/06/2025
300803.ZK	12/10/2024	SDB3260123489	800.00	15.3252	11,022.44	12,260.16	0.0000	4.5800	50.0000	0.0000	(1.4023)	(0.1703)	0.0000	1	(1.5726)	01/06/2025
300803.ZK	12/10/2024	SDB3260123489	3,800.00	15.3252	52,356.57	58,235.75	0.0000	4.5800	50.0000	0.0000	(6.6609)	(0.8088)	0.0000	1	(7.4697)	01/06/2025
300803.ZK	12/10/2024	SDB3260123489	500.00	15.3252	6,889.02	7,662.60	0.0000	4.5800	50.0000	0.0000	(0.8764)	(0.1064)	0.0000	1	(0.9829)	01/06/2025
300803.ZK	12/10/2024	SDB3260123489	200.00	15.3252	2,755.61	3,065.04	0.0000	4.5800	50.0000	0.0000	(0.3506)	(0.0426)	0.0000	1	(0.3931)	01/06/2025
300803.ZK	12/10/2024	SDB3260123489	300.00	15.3252	4,133.41	4,597.56	0.0000	4.5800	50.0000	0.0000	(0.5259)	(0.0639)	0.0000	1	(0.5897)	01/06/2025
300803.ZK	12/10/2024	SDB3260123489	1,800.00	15.3252	24,800.48	27,585.35	0.0000	4.5800	50.0000	0.0000	(3.1552)	(0.3831)	0.0000	1	(3.5383)	01/06/2025
300803.ZK	12/10/2024	SDB3260123489	2,900.00	15.3252	39,956.33	44,443.07	0.0000	4.5800	50.0000	0.0000	(5.0833)	(0.6173)	0.0000	1	(5.7006)	01/06/2025
300803.ZK	12/10/2024	SDB3260123489	200.00	15.3252	2,755.61	3,065.04	0.0000	4.5800	50.0000	0.0000	(0.3506)	(0.0426)	0.0000	1	(0.3931)	01/06/2025
300803.ZK	12/10/2024	SDB3260123489	5,400.00	15.3252	74,401.44	82,756.06	0.0000	4.5800	50.0000	0.0000	(9.4655)	(1.1494)	0.0000	1	(10.6149)	01/06/2025
300803.ZK	12/10/2024	SDB3260123489	300.00	15.3252	4,133.41	4,597.56	0.0000	4.5800	50.0000	0.0000	(0.5259)	(0.0639)	0.0000	1	(0.5897)	01/06/2025
300803.ZK	12/10/2024	SDB3260123489	400.00	15.3252	5,511.22	6,130.08	0.0000	4.5800	50.0000	0.0000	(0.7011)	(0.0851)	0.0000	1	(0.7863)	01/06/2025
300803.ZK	12/10/2024	SDB3260123489	500.00	15.3252	6,889.02	7,662.60	0.0000	4.5800	50.0000	0.0000	(0.8764)	(0.1064)	0.0000	1	(0.9829)	01/06/2025
300803.ZK	12/10/2024	SDB3260123489	400.00	15.3252	5,511.22	6,130.08	0.0000	4.5800	50.0000	0.0000	(0.7011)	(0.0851)	0.0000	1	(0.7863)	01/06/2025
300803.ZK	12/09/2024	SDB3260123489	400.00	14.0714	5,511.22	5,628.55	0.0000	4.5800	50.0000	0.0000	(0.7011)	(0.0782)	0.0000	1	(0.7793)	01/06/2025
300803.ZK	12/09/2024	SDB3260123489	600.00	14.0714	8,266.83	8,442.83	0.0000	4.5800	50.0000	0.0000	(1.0517)	(0.1173)	0.0000	1	(1.1690)	01/06/2025
300803.ZK	12/09/2024	SDB3260123489	600.00	14.0714	8,266.83	8,442.83	0.0000	4.5800	50.0000	0.0000	(1.0517)	(0.1173)	0.0000	1	(1.1690)	01/06/2025
300803.ZK	12/09/2024	SDB3260123489	2,500.00	14.0714	34,445.11	35,178.45	0.0000	4.5800	50.0000	0.0000	(4.3822)	(0.4886)	0.0000	1	(4.8708)	01/06/2025
300803.ZK	12/09/2024	SDB3260123489	100.00	14.0714	1,377.80	1,407.14	0.0000	4.5800	50.0000	0.0000	(0.1753)	(0.0195)	0.0000	1	(0.1948)	01/06/2025
300803.ZK	12/09/2024	SDB3260123489	1,300.00	14.0714	17,911.46	18,292.79	0.0000	4.5800	50.0000	0.0000	(2.2787)	(0.2541)	0.0000	1	(2.5328)	01/06/2025
300803.ZK	12/09/2024	SDB3260123489	2,000.00	14.0714	27,556.09	28,142.76	0.0000	4.5800	50.0000	0.0000	(3.5057)	(0.3909)	0.0000	1	(3.8966)	01/06/2025
300803.ZK	12/09/2024	SDB3260123489	400.00	14.0714	5,511.22	5,628.55	0.0000	4.5800	50.0000	0.0000	(0.7011)	(0.0782)	0.0000	1	(0.7793)	01/06/2025
300803.ZK	12/09/2024	SDB3260123489	500.00	14.0714	6,889.02	7,035.69	0.0000	4.5800	50.0000	0.0000	(0.8764)	(0.0977)	0.0000	1	(0.9742)	01/06/2025
300803.ZK	12/09/2024	SDB3260123489	3,800.00	14.0714	52,356.57	53,471.24	0.0000	4.5800	50.0000	0.0000	(6.6609)	(0.7427)	0.0000	1	(7.4036)	01/06/2025
300803.ZK	12/09/2024	SDB3260123489	600.00	14.0714	8,266.83	8,442.83	0.0000	4.5800	50.0000	0.0000	(1.0517)	(0.1173)	0.0000	1	(1.1690)	01/06/2025
300803.ZK	12/09/2024	SDB3260123489	900.00	14.0714	12,400.24	12,664.24	0.0000	4.5800	50.0000	0.0000	(1.5776)	(0.1759)	0.0000	1	(1.7535)	01/06/2025
300803.ZK	12/09/2024	SDB3260123489	3,100.00	14.0714	42,711.94	43,621.28	0.0000	4.5800	50.0000	0.0000	(5.4339)	(0.6059)	0.0000	1	(6.0398)	01/06/2025
300803.ZK	12/09/2024	SDB3260123489	200.00	14.0714	2,755.61	2,814.28	0.0000	4.5800	50.0000	0.0000	(0.3506)	(0.0391)	0.0000	1	(0.3897)	01/06/2025
300803.ZK	12/09/2024	SDB3260123489	200.00	14.0714	2,755.61	2,814.28	0.0000	4.5800	50.0000	0.0000	(0.3506)	(0.0391)	0.0000	1	(0.3897)	01/06/2025
300803.ZK	12/09/2024	SDB3260123489	100.00	14.0714	1,377.80	1,407.14	0.0000	4.5800	50.0000	0.0000	(0.1753)	(0.0195)	0.0000	1	(0.1948)	01/06/2025
300803.ZK	12/09/2024	SDB3260123489	100.00	14.0714	1,377.80	1,407.14	0.0000	4.5800	50.0000	0.0000	(0.1753)	(0.0195)	0.0000	1	(0.1948)	01/06/2025
300803.ZK	12/09/2024	SDB3260123489	900.00	14.0714	12,400.24	12,664.24	0.0000	4.5800	50.0000	0.0000	(1.5776)	(0.1759)	0.0000	1	(1.7535)	01/06/2025
300803.ZK	12/09/2024	SDB3260123489	100.00	14.0714	1,377.80	1,407.14	0.0000	4.5800	50.0000	0.0000	(0.1753)	(0.0195)	0.0000	1	(0.1948)	01/06/2025
300803.ZK	12/09/2024	SDB3260123489	600.00	14.0714	8,266.83	8,442.83	0.0000	4.5800	50.0000	0.0000	(1.0517)	(0.1173)	0.0000	1	(1.1690)	01/06/2025
300803.ZK	12/09/2024	SDB3260123489	2,000.00	14.0714	27,556.09	28,142.76	0.0000	4.5800	50.0000	0.0000	(3.5057)	(0.3909)	0.0000	1	(3.8966)	01/06/2025
300803.ZK	12/09/2024	SDB3260123489	200.00	14.0714	2,755.61	2,814.28	0.0000	4.5800	50.0000	0.0000	(0.3506)	(0.0391)	0.0000	1	(0.3897)	01/06/2025
300803.ZK	12/09/2024	SDB3260123489	500.00	14.0714	6,889.02	7,035.69	0.0000	4.5800	50.0000	0.0000	(0.8764)	(0.0977)	0.0000	1	(0.9742)	01/06/2025
300803.ZK	12/09/2024	SDB3260123489	200.00	14.0714	2,755.61	2,814.28	0.0000	4.5800	50.0000	0.0000	(0.3506)	(0.0391)	0.0000	1	(0.3897)	01/06/2025
300803.ZK	12/09/2024	SDB3260123489	200.00	14.0714	2,755.61	2,814.28	0.0000	4.5800	50.0000	0.0000	(0.3506)	(0.0391)	0.0000	1	(0.3897)	01/06/2025
300803.ZK	12/09/2024	SDB3260123489	300.00	14.0714	4,133.41	4,221.41	0.0000	4.5800	50.0000	0.0000	(0.5259)	(0.0586)	0.0000	1	(0.5845)	01/06/2025
300803.ZK	12/09/2024	SDB3260123489	100.00	14.0714	1,377.80	1,407.14	0.0000	4.5800	50.0000	0.0000	(0.1753)	(0.0195)	0.0000	1	(0.1948)	01/06/2025
300803.ZK	12/09/2024	SDB3260123489	400.00	14.0714	5,511.22	5,628.55	0.0000	4.5800	50.0000	0.0000	(0.7011)	(0.0782)	0.0000	1	(0.7793)	01/06/2025
300803.ZK	12/09/2024	SDB3260123489	800.00	14.0714	11,022.44	11,257.10	0.0000	4.5800	50.0000	0.0000	(1.4023)	(0.1563)	0.0000	1	(1.5586)	01/06/2025
300803.ZK	12/09/2024	SDB3260123489	3,800.00	14.0714	52,356.57	53,471.24	0.0000	4.5800	50.0000	0.0000	(6.6609)	(0.7427)	0.0000	1	(7.4036)	01/06/2025
300803.ZK	12/09/2024	SDB3260123489	500.00	14.0714	6,889.02	7,035.69	0.0000	4.5800	50.0000	0.0000	(0.8764)	(0.0977)	0.0000	1	(0.9742)	01/06/2025
300803.ZK	12/09/2024	SDB3260123489	200.00	14.0714	2,755.61	2,814.28	0.0000	4.5800	50.0000	0.0000	(0.3506)	(0.0391)	0.0000	1	(0.3897)	01/06/2025
300803.ZK	12/09/2024	SDB3260123489	300.00	14.0714	4,133.41	4,221.41	0.0000	4.5800	50.0000	0.0000	(0.5259)	(0.0586)	0.0000	1	(0.5845)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
BEIJING COMPASS TECHNOLOGY DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300803.ZK	12/09/2024	SDB3260123489	1,800.00	14.0714	24,800.48	25,328.48	0.0000	4.5800	50.0000	0.0000	(3.1552)	(0.3518)	0.0000	1	(3.5070)	01/06/2025
300803.ZK	12/09/2024	SDB3260123489	2,900.00	14.0714	39,956.33	40,807.00	0.0000	4.5800	50.0000	0.0000	(5.0833)	(0.5668)	0.0000	1	(5.6501)	01/06/2025
300803.ZK	12/09/2024	SDB3260123489	200.00	14.0714	2,755.61	2,814.28	0.0000	4.5800	50.0000	0.0000	(0.3506)	(0.0391)	0.0000	1	(0.3897)	01/06/2025
300803.ZK	12/09/2024	SDB3260123489	5,400.00	14.0714	74,401.44	75,985.45	0.0000	4.5800	50.0000	0.0000	(9.4655)	(1.0554)	0.0000	1	(10.5209)	01/06/2025
300803.ZK	12/09/2024	SDB3260123489	300.00	14.0714	4,133.41	4,221.41	0.0000	4.5800	50.0000	0.0000	(0.5259)	(0.0586)	0.0000	1	(0.5845)	01/06/2025
300803.ZK	12/09/2024	SDB3260123489	400.00	14.0714	5,511.22	5,628.55	0.0000	4.5800	50.0000	0.0000	(0.7011)	(0.0782)	0.0000	1	(0.7793)	01/06/2025
300803.ZK	12/09/2024	SDB3260123489	500.00	14.0714	6,889.02	7,035.69	0.0000	4.5800	50.0000	0.0000	(0.8764)	(0.0977)	0.0000	1	(0.9742)	01/06/2025
300803.ZK	12/09/2024	SDB3260123489	400.00	14.0714	5,511.22	5,628.55	0.0000	4.5800	50.0000	0.0000	(0.7011)	(0.0782)	0.0000	1	(0.7793)	01/06/2025
300803.ZK	12/06/2024	SDB3260123489	400.00	14.1475	5,511.22	5,659.02	0.0000	4.5800	50.0000	0.0000	(2.1034)	(0.2358)	0.0000	3	(2.3392)	01/06/2025
300803.ZK	12/06/2024	SDB3260123489	600.00	14.1475	8,266.83	8,488.53	0.0000	4.5800	50.0000	0.0000	(3.1552)	(0.3537)	0.0000	3	(3.5089)	01/06/2025
300803.ZK	12/06/2024	SDB3260123489	600.00	14.1475	8,266.83	8,488.53	0.0000	4.5800	50.0000	0.0000	(3.1552)	(0.3537)	0.0000	3	(3.5089)	01/06/2025
300803.ZK	12/06/2024	SDB3260123489	2,500.00	14.1475	34,445.11	35,368.86	0.0000	4.5800	50.0000	0.0000	(13.1466)	(1.4737)	0.0000	3	(14.6203)	01/06/2025
300803.ZK	12/06/2024	SDB3260123489	100.00	14.1475	1,377.80	1,414.75	0.0000	4.5800	50.0000	0.0000	(0.5259)	(0.0589)	0.0000	3	(0.5848)	01/06/2025
300803.ZK	12/06/2024	SDB3260123489	1,300.00	14.1475	17,911.46	18,391.81	0.0000	4.5800	50.0000	0.0000	(6.8362)	(0.7663)	0.0000	3	(7.6025)	01/06/2025
300803.ZK	12/06/2024	SDB3260123489	2,000.00	14.1475	27,556.09	28,295.09	0.0000	4.5800	50.0000	0.0000	(10.5172)	(1.1790)	0.0000	3	(11.6962)	01/06/2025
300803.ZK	12/06/2024	SDB3260123489	400.00	14.1475	5,511.22	5,659.02	0.0000	4.5800	50.0000	0.0000	(2.1034)	(0.2358)	0.0000	3	(2.3392)	01/06/2025
300803.ZK	12/06/2024	SDB3260123489	500.00	14.1475	6,889.02	7,073.77	0.0000	4.5800	50.0000	0.0000	(2.6293)	(0.2947)	0.0000	3	(2.9241)	01/06/2025
300803.ZK	12/06/2024	SDB3260123489	3,800.00	14.1475	52,356.57	53,760.67	0.0000	4.5800	50.0000	0.0000	(19.9828)	(2.2400)	0.0000	3	(22.2228)	01/06/2025
300803.ZK	12/06/2024	SDB3260123489	600.00	14.1475	8,266.83	8,488.53	0.0000	4.5800	50.0000	0.0000	(3.1552)	(0.3537)	0.0000	3	(3.5089)	01/06/2025
300803.ZK	12/06/2024	SDB3260123489	900.00	14.1475	12,400.24	12,732.79	0.0000	4.5800	50.0000	0.0000	(4.7328)	(0.5305)	0.0000	3	(5.2633)	01/06/2025
300803.ZK	12/06/2024	SDB3260123489	3,100.00	14.1475	42,711.94	43,857.39	0.0000	4.5800	50.0000	0.0000	(16.3017)	(1.8274)	0.0000	3	(18.1291)	01/06/2025
300803.ZK	12/06/2024	SDB3260123489	200.00	14.1475	2,755.61	2,829.51	0.0000	4.5800	50.0000	0.0000	(1.0517)	(0.1179)	0.0000	3	(1.1696)	01/06/2025
300803.ZK	12/06/2024	SDB3260123489	200.00	14.1475	2,755.61	2,829.51	0.0000	4.5800	50.0000	0.0000	(1.0517)	(0.1179)	0.0000	3	(1.1696)	01/06/2025
300803.ZK	12/06/2024	SDB3260123489	100.00	14.1475	1,377.80	1,414.75	0.0000	4.5800	50.0000	0.0000	(0.5259)	(0.0589)	0.0000	3	(0.5848)	01/06/2025
300803.ZK	12/06/2024	SDB3260123489	100.00	14.1475	1,377.80	1,414.75	0.0000	4.5800	50.0000	0.0000	(0.5259)	(0.0589)	0.0000	3	(0.5848)	01/06/2025
300803.ZK	12/06/2024	SDB3260123489	900.00	14.1475	12,400.24	12,732.79	0.0000	4.5800	50.0000	0.0000	(4.7328)	(0.5305)	0.0000	3	(5.2633)	01/06/2025
300803.ZK	12/06/2024	SDB3260123489	100.00	14.1475	1,377.80	1,414.75	0.0000	4.5800	50.0000	0.0000	(0.5259)	(0.0589)	0.0000	3	(0.5848)	01/06/2025
300803.ZK	12/06/2024	SDB3260123489	600.00	14.1475	8,266.83	8,488.53	0.0000	4.5800	50.0000	0.0000	(3.1552)	(0.3537)	0.0000	3	(3.5089)	01/06/2025
300803.ZK	12/06/2024	SDB3260123489	2,000.00	14.1475	27,556.09	28,295.09	0.0000	4.5800	50.0000	0.0000	(10.5172)	(1.1790)	0.0000	3	(11.6962)	01/06/2025
300803.ZK	12/06/2024	SDB3260123489	200.00	14.1475	2,755.61	2,829.51	0.0000	4.5800	50.0000	0.0000	(1.0517)	(0.1179)	0.0000	3	(1.1696)	01/06/2025
300803.ZK	12/06/2024	SDB3260123489	500.00	14.1475	6,889.02	7,073.77	0.0000	4.5800	50.0000	0.0000	(2.6293)	(0.2947)	0.0000	3	(2.9241)	01/06/2025
300803.ZK	12/06/2024	SDB3260123489	200.00	14.1475	2,755.61	2,829.51	0.0000	4.5800	50.0000	0.0000	(1.0517)	(0.1179)	0.0000	3	(1.1696)	01/06/2025
300803.ZK	12/06/2024	SDB3260123489	200.00	14.1475	2,755.61	2,829.51	0.0000	4.5800	50.0000	0.0000	(1.0517)	(0.1179)	0.0000	3	(1.1696)	01/06/2025
300803.ZK	12/06/2024	SDB3260123489	300.00	14.1475	4,133.41	4,244.26	0.0000	4.5800	50.0000	0.0000	(1.5776)	(0.1768)	0.0000	3	(1.7544)	01/06/2025
300803.ZK	12/06/2024	SDB3260123489	100.00	14.1475	1,377.80	1,414.75	0.0000	4.5800	50.0000	0.0000	(0.5259)	(0.0589)	0.0000	3	(0.5848)	01/06/2025
300803.ZK	12/06/2024	SDB3260123489	400.00	14.1475	5,511.22	5,659.02	0.0000	4.5800	50.0000	0.0000	(2.1034)	(0.2358)	0.0000	3	(2.3392)	01/06/2025
300803.ZK	12/06/2024	SDB3260123489	800.00	14.1475	11,022.44	11,318.04	0.0000	4.5800	50.0000	0.0000	(4.2069)	(0.4716)	0.0000	3	(4.6785)	01/06/2025
300803.ZK	12/06/2024	SDB3260123489	3,800.00	14.1475	52,356.57	53,760.67	0.0000	4.5800	50.0000	0.0000	(19.9828)	(2.2400)	0.0000	3	(22.2228)	01/06/2025
300803.ZK	12/06/2024	SDB3260123489	500.00	14.1475	6,889.02	7,073.77	0.0000	4.5800	50.0000	0.0000	(2.6293)	(0.2947)	0.0000	3	(2.9241)	01/06/2025
300803.ZK	12/06/2024	SDB3260123489	200.00	14.1475	2,755.61	2,829.51	0.0000	4.5800	50.0000	0.0000	(1.0517)	(0.1179)	0.0000	3	(1.1696)	01/06/2025
300803.ZK	12/06/2024	SDB3260123489	300.00	14.1475	4,133.41	4,244.26	0.0000	4.5800	50.0000	0.0000	(1.5776)	(0.1768)	0.0000	3	(1.7544)	01/06/2025
300803.ZK	12/06/2024	SDB3260123489	1,800.00	14.1475	24,800.48	25,465.58	0.0000	4.5800	50.0000	0.0000	(9.4655)	(1.0611)	0.0000	3	(10.5266)	01/06/2025
300803.ZK	12/06/2024	SDB3260123489	2,900.00	14.1475	39,956.33	41,027.88	0.0000	4.5800	50.0000	0.0000	(15.2500)	(1.7095)	0.0000	3	(16.9595)	01/06/2025
300803.ZK	12/06/2024	SDB3260123489	200.00	14.1475	2,755.61	2,829.51	0.0000	4.5800	50.0000	0.0000	(1.0517)	(0.1179)	0.0000	3	(1.1696)	01/06/2025
300803.ZK	12/06/2024	SDB3260123489	5,400.00	14.1475	74,401.44	76,396.74	0.0000	4.5800	50.0000	0.0000	(28.3966)	(3.1832)	0.0000	3	(31.5797)	01/06/2025
300803.ZK	12/06/2024	SDB3260123489	300.00	14.1475	4,133.41	4,244.26	0.0000	4.5800	50.0000	0.0000	(1.5776)	(0.1768)	0.0000	3	(1.7544)	01/06/2025
300803.ZK	12/06/2024	SDB3260123489	400.00	14.1475	5,511.22	5,659.02	0.0000	4.5800	50.0000	0.0000	(2.1034)	(0.2358)	0.0000	3	(2.3392)	01/06/2025
300803.ZK	12/06/2024	SDB3260123489	500.00	14.1475	6,889.02	7,073.77	0.0000	4.5800	50.0000	0.0000	(2.6293)	(0.2947)	0.0000	3	(2.9241)	01/06/2025
300803.ZK	12/06/2024	SDB3260123489	400.00	14.1475	5,511.22	5,659.02	0.0000	4.5800	50.0000	0.0000	(2.1034)	(0.2358)	0.0000	3	(2.3392)	01/06/2025
300803.ZK	12/05/2024	SDB3260123489	400.00	14.1343	5,511.22	5,653.70	0.0000	4.5800	50.0000	0.0000	(0.7011)	(0.0785)	0.0000	1	(0.7797)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
BEIJING COMPASS TECHNOLOGY DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300803.ZK	12/05/2024	SDB3260123489	600.00	14.1343	8,266.83	8,480.56	0.0000	4.5800	50.0000	0.0000	(1.0517)	(0.1178)	0.0000	1	(1.1695)	01/06/2025
300803.ZK	12/05/2024	SDB3260123489	600.00	14.1343	8,266.83	8,480.56	0.0000	4.5800	50.0000	0.0000	(1.0517)	(0.1178)	0.0000	1	(1.1695)	01/06/2025
300803.ZK	12/05/2024	SDB3260123489	2,500.00	14.1343	34,445.11	35,335.65	0.0000	4.5800	50.0000	0.0000	(4.3822)	(0.4908)	0.0000	1	(4.8730)	01/06/2025
300803.ZK	12/05/2024	SDB3260123489	100.00	14.1343	1,377.80	1,413.43	0.0000	4.5800	50.0000	0.0000	(0.1753)	(0.0196)	0.0000	1	(0.1949)	01/06/2025
300803.ZK	12/05/2024	SDB3260123489	1,300.00	14.1343	17,911.46	18,374.54	0.0000	4.5800	50.0000	0.0000	(2.2787)	(0.2552)	0.0000	1	(2.5339)	01/06/2025
300803.ZK	12/05/2024	SDB3260123489	2,000.00	14.1343	27,556.09	28,268.52	0.0000	4.5800	50.0000	0.0000	(3.5057)	(0.3926)	0.0000	1	(3.8984)	01/06/2025
300803.ZK	12/05/2024	SDB3260123489	400.00	14.1343	5,511.22	5,653.70	0.0000	4.5800	50.0000	0.0000	(0.7011)	(0.0785)	0.0000	1	(0.7797)	01/06/2025
300803.ZK	12/05/2024	SDB3260123489	500.00	14.1343	6,889.02	7,067.13	0.0000	4.5800	50.0000	0.0000	(0.8764)	(0.0982)	0.0000	1	(0.9746)	01/06/2025
300803.ZK	12/05/2024	SDB3260123489	3,800.00	14.1343	52,356.57	53,710.19	0.0000	4.5800	50.0000	0.0000	(6.6609)	(0.7460)	0.0000	1	(7.4069)	01/06/2025
300803.ZK	12/05/2024	SDB3260123489	600.00	14.1343	8,266.83	8,480.56	0.0000	4.5800	50.0000	0.0000	(1.0517)	(0.1178)	0.0000	1	(1.1695)	01/06/2025
300803.ZK	12/05/2024	SDB3260123489	900.00	14.1343	12,400.24	12,720.83	0.0000	4.5800	50.0000	0.0000	(1.5776)	(0.1767)	0.0000	1	(1.7543)	01/06/2025
300803.ZK	12/05/2024	SDB3260123489	3,100.00	14.1343	42,711.94	43,816.21	0.0000	4.5800	50.0000	0.0000	(5.4339)	(0.6086)	0.0000	1	(6.0425)	01/06/2025
300803.ZK	12/05/2024	SDB3260123489	200.00	14.1343	2,755.61	2,826.85	0.0000	4.5800	50.0000	0.0000	(0.3506)	(0.0393)	0.0000	1	(0.3898)	01/06/2025
300803.ZK	12/05/2024	SDB3260123489	200.00	14.1343	2,755.61	2,826.85	0.0000	4.5800	50.0000	0.0000	(0.3506)	(0.0393)	0.0000	1	(0.3898)	01/06/2025
300803.ZK	12/05/2024	SDB3260123489	100.00	14.1343	1,377.80	1,413.43	0.0000	4.5800	50.0000	0.0000	(0.1753)	(0.0196)	0.0000	1	(0.1949)	01/06/2025
300803.ZK	12/05/2024	SDB3260123489	100.00	14.1343	1,377.80	1,413.43	0.0000	4.5800	50.0000	0.0000	(0.1753)	(0.0196)	0.0000	1	(0.1949)	01/06/2025
300803.ZK	12/05/2024	SDB3260123489	900.00	14.1343	12,400.24	12,720.83	0.0000	4.5800	50.0000	0.0000	(1.5776)	(0.1767)	0.0000	1	(1.7543)	01/06/2025
300803.ZK	12/05/2024	SDB3260123489	100.00	14.1343	1,377.80	1,413.43	0.0000	4.5800	50.0000	0.0000	(0.1753)	(0.0196)	0.0000	1	(0.1949)	01/06/2025
300803.ZK	12/05/2024	SDB3260123489	600.00	14.1343	8,266.83	8,480.56	0.0000	4.5800	50.0000	0.0000	(1.0517)	(0.1178)	0.0000	1	(1.1695)	01/06/2025
300803.ZK	12/05/2024	SDB3260123489	2,000.00	14.1343	27,556.09	28,268.52	0.0000	4.5800	50.0000	0.0000	(3.5057)	(0.3926)	0.0000	1	(3.8984)	01/06/2025
300803.ZK	12/05/2024	SDB3260123489	200.00	14.1343	2,755.61	2,826.85	0.0000	4.5800	50.0000	0.0000	(0.3506)	(0.0393)	0.0000	1	(0.3898)	01/06/2025
300803.ZK	12/05/2024	SDB3260123489	500.00	14.1343	6,889.02	7,067.13	0.0000	4.5800	50.0000	0.0000	(0.8764)	(0.0982)	0.0000	1	(0.9746)	01/06/2025
300803.ZK	12/05/2024	SDB3260123489	200.00	14.1343	2,755.61	2,826.85	0.0000	4.5800	50.0000	0.0000	(0.3506)	(0.0393)	0.0000	1	(0.3898)	01/06/2025
300803.ZK	12/05/2024	SDB3260123489	200.00	14.1343	2,755.61	2,826.85	0.0000	4.5800	50.0000	0.0000	(0.3506)	(0.0393)	0.0000	1	(0.3898)	01/06/2025
300803.ZK	12/05/2024	SDB3260123489	300.00	14.1343	4,133.41	4,240.28	0.0000	4.5800	50.0000	0.0000	(0.5259)	(0.0589)	0.0000	1	(0.5848)	01/06/2025
300803.ZK	12/05/2024	SDB3260123489	100.00	14.1343	1,377.80	1,413.43	0.0000	4.5800	50.0000	0.0000	(0.1753)	(0.0196)	0.0000	1	(0.1949)	01/06/2025
300803.ZK	12/05/2024	SDB3260123489	400.00	14.1343	5,511.22	5,653.70	0.0000	4.5800	50.0000	0.0000	(0.7011)	(0.0785)	0.0000	1	(0.7797)	01/06/2025
300803.ZK	12/05/2024	SDB3260123489	800.00	14.1343	11,022.44	11,307.41	0.0000	4.5800	50.0000	0.0000	(1.4023)	(0.1570)	0.0000	1	(1.5593)	01/06/2025
300803.ZK	12/05/2024	SDB3260123489	3,800.00	14.1343	52,356.57	53,710.19	0.0000	4.5800	50.0000	0.0000	(6.6609)	(0.7460)	0.0000	1	(7.4069)	01/06/2025
300803.ZK	12/05/2024	SDB3260123489	500.00	14.1343	6,889.02	7,067.13	0.0000	4.5800	50.0000	0.0000	(0.8764)	(0.0982)	0.0000	1	(0.9746)	01/06/2025
300803.ZK	12/05/2024	SDB3260123489	200.00	14.1343	2,755.61	2,826.85	0.0000	4.5800	50.0000	0.0000	(0.3506)	(0.0393)	0.0000	1	(0.3898)	01/06/2025
300803.ZK	12/05/2024	SDB3260123489	300.00	14.1343	4,133.41	4,240.28	0.0000	4.5800	50.0000	0.0000	(0.5259)	(0.0589)	0.0000	1	(0.5848)	01/06/2025
300803.ZK	12/05/2024	SDB3260123489	1,800.00	14.1343	24,800.48	25,441.67	0.0000	4.5800	50.0000	0.0000	(3.1552)	(0.3534)	0.0000	1	(3.5085)	01/06/2025
300803.ZK	12/05/2024	SDB3260123489	2,900.00	14.1343	39,956.33	40,989.36	0.0000	4.5800	50.0000	0.0000	(5.0833)	(0.5693)	0.0000	1	(5.6526)	01/06/2025
300803.ZK	12/05/2024	SDB3260123489	200.00	14.1343	2,755.61	2,826.85	0.0000	4.5800	50.0000	0.0000	(0.3506)	(0.0393)	0.0000	1	(0.3898)	01/06/2025
300803.ZK	12/05/2024	SDB3260123489	5,400.00	14.1343	74,401.44	76,325.01	0.0000	4.5800	50.0000	0.0000	(9.4655)	(1.0601)	0.0000	1	(10.5256)	01/06/2025
300803.ZK	12/05/2024	SDB3260123489	300.00	14.1343	4,133.41	4,240.28	0.0000	4.5800	50.0000	0.0000	(0.5259)	(0.0589)	0.0000	1	(0.5848)	01/06/2025
300803.ZK	12/05/2024	SDB3260123489	400.00	14.1343	5,511.22	5,653.70	0.0000	4.5800	50.0000	0.0000	(0.7011)	(0.0785)	0.0000	1	(0.7797)	01/06/2025
300803.ZK	12/05/2024	SDB3260123489	500.00	14.1343	6,889.02	7,067.13	0.0000	4.5800	50.0000	0.0000	(0.8764)	(0.0982)	0.0000	1	(0.9746)	01/06/2025
300803.ZK	12/05/2024	SDB3260123489	400.00	14.1343	5,511.22	5,653.70	0.0000	4.5800	50.0000	0.0000	(0.7011)	(0.0785)	0.0000	1	(0.7797)	01/06/2025
300803.ZK	12/04/2024	SDB3260123489	400.00	13.7780	5,511.22	5,511.22	0.0000	4.5800	50.0000	0.0000	(0.7011)	(0.0785)	0.0000	1	(0.7777)	01/06/2025
300803.ZK	12/04/2024	SDB3260123489	600.00	13.7780	8,266.83	8,266.83	0.0000	4.5800	50.0000	0.0000	(1.0517)	(0.1148)	0.0000	1	(1.1665)	01/06/2025
300803.ZK	12/04/2024	SDB3260123489	600.00	13.7780	8,266.83	8,266.83	0.0000	4.5800	50.0000	0.0000	(1.0517)	(0.1148)	0.0000	1	(1.1665)	01/06/2025
300803.ZK	12/04/2024	SDB3260123489	2,500.00	13.7780	34,445.11	34,445.11	0.0000	4.5800	50.0000	0.0000	(4.3822)	(0.4784)	0.0000	1	(4.8606)	01/06/2025
300803.ZK	12/04/2024	SDB3260123489	100.00	13.7780	1,377.80	1,377.80	0.0000	4.5800	50.0000	0.0000	(0.1753)	(0.0191)	0.0000	1	(0.1944)	01/06/2025
300803.ZK	12/04/2024	SDB3260123489	1,300.00	13.7780	17,911.46	17,911.46	0.0000	4.5800	50.0000	0.0000	(2.2787)	(0.2488)	0.0000	1	(2.5275)	01/06/2025
300803.ZK	12/04/2024	SDB3260123489	2,000.00	13.7780	27,556.09	27,556.09	0.0000	4.5800	50.0000	0.0000	(3.5057)	(0.3827)	0.0000	1	(3.8885)	01/06/2025
300803.ZK	12/04/2024	SDB3260123489	400.00	13.7780	5,511.22	5,511.22	0.0000	4.5800	50.0000	0.0000	(0.7011)	(0.0765)	0.0000	1	(0.7777)	01/06/2025
300803.ZK	12/04/2024	SDB3260123489	500.00	13.7780	6,889.02	6,889.02	0.0000	4.5800	50.0000	0.0000	(0.8764)	(0.0957)	0.0000	1	(0.9721)	01/06/2025
300803.ZK	12/04/2024	SDB3260123489	3,800.00	13.7780	52,356.57	52,356.57	0.0000	4.5800	50.0000	0.0000	(6.6609)	(0.7272)	0.0000	1	(7.3881)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
BEIJING COMPASS TECHNOLOGY DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300803.ZK	12/04/2024	SDB3260123489	600.00	13.7780	8,266.83	8,266.83	0.0000	4.5800	50.0000	0.0000	(1.0517)	(0.1148)	0.0000	1	(1.1665)	01/06/2025
300803.ZK	12/04/2024	SDB3260123489	900.00	13.7780	12,400.24	12,400.24	0.0000	4.5800	50.0000	0.0000	(1.5776)	(0.1722)	0.0000	1	(1.7498)	01/06/2025
300803.ZK	12/04/2024	SDB3260123489	3,100.00	13.7780	42,711.94	42,711.94	0.0000	4.5800	50.0000	0.0000	(5.4339)	(0.5932)	0.0000	1	(6.0271)	01/06/2025
300803.ZK	12/04/2024	SDB3260123489	200.00	13.7780	2,755.61	2,755.61	0.0000	4.5800	50.0000	0.0000	(0.3506)	(0.0383)	0.0000	1	(0.3888)	01/06/2025
300803.ZK	12/04/2024	SDB3260123489	200.00	13.7780	2,755.61	2,755.61	0.0000	4.5800	50.0000	0.0000	(0.3506)	(0.0383)	0.0000	1	(0.3888)	01/06/2025
300803.ZK	12/04/2024	SDB3260123489	100.00	13.7780	1,377.80	1,377.80	0.0000	4.5800	50.0000	0.0000	(0.1753)	(0.0191)	0.0000	1	(0.1944)	01/06/2025
300803.ZK	12/04/2024	SDB3260123489	100.00	13.7780	1,377.80	1,377.80	0.0000	4.5800	50.0000	0.0000	(0.1753)	(0.0191)	0.0000	1	(0.1944)	01/06/2025
300803.ZK	12/04/2024	SDB3260123489	900.00	13.7780	12,400.24	12,400.24	0.0000	4.5800	50.0000	0.0000	(1.5776)	(0.1722)	0.0000	1	(1.7498)	01/06/2025
300803.ZK	12/04/2024	SDB3260123489	100.00	13.7780	1,377.80	1,377.80	0.0000	4.5800	50.0000	0.0000	(0.1753)	(0.0191)	0.0000	1	(0.1944)	01/06/2025
300803.ZK	12/04/2024	SDB3260123489	600.00	13.7780	8,266.83	8,266.83	0.0000	4.5800	50.0000	0.0000	(1.0517)	(0.1148)	0.0000	1	(1.1665)	01/06/2025
300803.ZK	12/04/2024	SDB3260123489	2,000.00	13.7780	27,556.09	27,556.09	0.0000	4.5800	50.0000	0.0000	(3.5057)	(0.3827)	0.0000	1	(3.8885)	01/06/2025
300803.ZK	12/04/2024	SDB3260123489	200.00	13.7780	2,755.61	2,755.61	0.0000	4.5800	50.0000	0.0000	(0.3506)	(0.0383)	0.0000	1	(0.3888)	01/06/2025
300803.ZK	12/04/2024	SDB3260123489	500.00	13.7780	6,889.02	6,889.02	0.0000	4.5800	50.0000	0.0000	(0.8764)	(0.0957)	0.0000	1	(0.9721)	01/06/2025
300803.ZK	12/04/2024	SDB3260123489	1,700.00	13.7780	23,422.68	23,422.68	0.0000	4.5800	50.0000	0.0000	(2.9799)	(0.3253)	0.0000	1	(3.3052)	01/06/2025
300803.ZK	12/04/2024	SDB3260123489	200.00	13.7780	2,755.61	2,755.61	0.0000	4.5800	50.0000	0.0000	(0.3506)	(0.0383)	0.0000	1	(0.3888)	01/06/2025
300803.ZK	12/04/2024	SDB3260123489	200.00	13.7780	2,755.61	2,755.61	0.0000	4.5800	50.0000	0.0000	(0.3506)	(0.0383)	0.0000	1	(0.3888)	01/06/2025
300803.ZK	12/04/2024	SDB3260123489	300.00	13.7780	4,133.41	4,133.41	0.0000	4.5800	50.0000	0.0000	(0.5259)	(0.0574)	0.0000	1	(0.5833)	01/06/2025
300803.ZK	12/04/2024	SDB3260123489	100.00	13.7780	1,377.80	1,377.80	0.0000	4.5800	50.0000	0.0000	(0.1753)	(0.0191)	0.0000	1	(0.1944)	01/06/2025
300803.ZK	12/04/2024	SDB3260123489	400.00	13.7780	5,511.22	5,511.22	0.0000	4.5800	50.0000	0.0000	(0.7011)	(0.0765)	0.0000	1	(0.7777)	01/06/2025
300803.ZK	12/04/2024	SDB3260123489	800.00	13.7780	11,022.44	11,022.44	0.0000	4.5800	50.0000	0.0000	(1.4023)	(0.1531)	0.0000	1	(1.5554)	01/06/2025
300803.ZK	12/04/2024	SDB3260123489	7,400.00	13.7780	101,957.53	101,957.53	0.0000	4.5800	50.0000	0.0000	(12.9713)	(1.4161)	0.0000	1	(14.3873)	01/06/2025
300803.ZK	12/04/2024	SDB3260123489	500.00	13.7780	6,889.02	6,889.02	0.0000	4.5800	50.0000	0.0000	(0.8764)	(0.0957)	0.0000	1	(0.9721)	01/06/2025
300803.ZK	12/04/2024	SDB3260123489	200.00	13.7780	2,755.61	2,755.61	0.0000	4.5800	50.0000	0.0000	(0.3506)	(0.0383)	0.0000	1	(0.3888)	01/06/2025
300803.ZK	12/04/2024	SDB3260123489	300.00	13.7780	4,133.41	4,133.41	0.0000	4.5800	50.0000	0.0000	(0.5259)	(0.0574)	0.0000	1	(0.5833)	01/06/2025
300803.ZK	12/04/2024	SDB3260123489	1,800.00	13.7780	24,800.48	24,800.48	0.0000	4.5800	50.0000	0.0000	(3.1552)	(0.3445)	0.0000	1	(3.4996)	01/06/2025
300803.ZK	12/04/2024	SDB3260123489	2,900.00	13.7780	39,956.33	39,956.33	0.0000	4.5800	50.0000	0.0000	(5.0833)	(0.5549)	0.0000	1	(5.6383)	01/06/2025
300803.ZK	12/04/2024	SDB3260123489	200.00	13.7780	2,755.61	2,755.61	0.0000	4.5800	50.0000	0.0000	(0.3506)	(0.0383)	0.0000	1	(0.3888)	01/06/2025
300803.ZK	12/04/2024	SDB3260123489	5,400.00	13.7780	74,401.44	74,401.44	0.0000	4.5800	50.0000	0.0000	(9.4655)	(1.0334)	0.0000	1	(10.4989)	01/06/2025
300803.ZK	12/04/2024	SDB3260123489	300.00	13.7780	4,133.41	4,133.41	0.0000	4.5800	50.0000	0.0000	(0.5259)	(0.0574)	0.0000	1	(0.5833)	01/06/2025
300803.ZK	12/04/2024	SDB3260123489	400.00	13.7780	5,511.22	5,511.22	0.0000	4.5800	50.0000	0.0000	(0.7011)	(0.0765)	0.0000	1	(0.7777)	01/06/2025
300803.ZK	12/04/2024	SDB3260123489	500.00	13.7780	6,889.02	6,889.02	0.0000	4.5800	50.0000	0.0000	(0.8764)	(0.0957)	0.0000	1	(0.9721)	01/06/2025
300803.ZK	12/04/2024	SDB3260123489	400.00	13.7780	5,511.22	5,511.22	0.0000	4.5800	50.0000	0.0000	(0.7011)	(0.0765)	0.0000	1	(0.7777)	01/06/2025
TOTAL BEIJING COMPASS TECHNOLOGY DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND											(2,157.5590)	(242.7149)	0.0000		(2,400.2740)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
BEIJING HUAFENG TEST & CONTROL TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND																
688200.SH	01/03/2025	SDB3263644968	300.00	14.2404	4,540.30	4,272.11	0.0000	4.3300	50.0000	0.0000	(1.6383)	(0.1780)	0.0000	3	(1.8163)	01/06/2025
688200.SH	01/03/2025	SDB3263644968	500.00	14.2404	7,613.59	7,120.19	0.0000	4.3300	50.0000	0.0000	(2.7472)	(0.2967)	0.0000	3	(3.0439)	01/06/2025
688200.SH	01/02/2025	SDB3263644968	300.00	14.0413	4,540.30	4,212.39	0.0000	4.3300	50.0000	0.0000	(0.5461)	(0.0585)	0.0000	1	(0.6046)	01/06/2025
688200.SH	01/02/2025	SDB3263644968	500.00	14.0413	7,613.59	7,020.65	0.0000	4.3300	50.0000	0.0000	(0.9157)	(0.0975)	0.0000	1	(1.0133)	01/06/2025
688200.SH	12/31/2024	SDB3263644968	300.00	14.2866	4,540.30	4,285.98	0.0000	4.3300	50.0000	0.0000	(1.0922)	(0.1191)	0.0000	2	(1.2112)	01/06/2025
688200.SH	12/31/2024	SDB3263644968	500.00	14.2866	7,613.59	7,143.30	0.0000	4.3300	50.0000	0.0000	(1.8315)	(0.1984)	0.0000	2	(2.0299)	01/06/2025
688200.SH	12/30/2024	SDB3263644968	300.00	14.2745	4,540.30	4,282.34	0.0000	4.3300	50.0000	0.0000	(0.5461)	(0.0595)	0.0000	1	(0.6056)	01/06/2025
688200.SH	12/30/2024	SDB3263644968	500.00	14.2745	7,613.59	7,137.24	0.0000	4.3300	50.0000	0.0000	(0.9157)	(0.0991)	0.0000	1	(1.0149)	01/06/2025
688200.SH	12/27/2024	SDB3263644968	300.00	14.6128	4,540.30	4,383.83	0.0000	4.3300	50.0000	0.0000	(1.6383)	(0.1827)	0.0000	3	(1.8210)	01/06/2025
688200.SH	12/27/2024	SDB3263644968	500.00	14.6128	7,613.59	7,306.38	0.0000	4.3300	50.0000	0.0000	(2.7472)	(0.3044)	0.0000	3	(3.0517)	01/06/2025
688200.SH	12/26/2024	SDB3263644968	300.00	14.2767	4,540.30	4,283.02	0.0000	4.3300	50.0000	0.0000	(0.5461)	(0.0595)	0.0000	1	(0.6056)	01/06/2025
688200.SH	12/26/2024	SDB3263644968	500.00	14.2767	7,613.59	7,138.37	0.0000	4.3300	50.0000	0.0000	(0.9157)	(0.0991)	0.0000	1	(1.0149)	01/06/2025
688200.SH	12/24/2024	SDB3263644968	300.00	14.2767	4,540.30	4,283.02	0.0000	4.3300	50.0000	0.0000	(1.0922)	(0.1190)	0.0000	2	(1.2112)	01/06/2025
688200.SH	12/24/2024	SDB3263644968	500.00	14.2767	7,613.59	7,138.37	0.0000	4.3300	50.0000	0.0000	(1.8315)	(0.1983)	0.0000	2	(2.0298)	01/06/2025
688200.SH	12/23/2024	SDB3263644968	300.00	14.3106	4,540.30	4,293.18	0.0000	4.3300	50.0000	0.0000	(0.5461)	(0.0596)	0.0000	1	(0.6057)	01/06/2025
688200.SH	12/23/2024	SDB3263644968	500.00	14.3106	7,613.59	7,155.30	0.0000	4.3300	50.0000	0.0000	(0.9157)	(0.0994)	0.0000	1	(1.0151)	01/06/2025
688200.SH	12/20/2024	SDB3263644968	300.00	13.9567	4,540.30	4,187.00	0.0000	4.3300	50.0000	0.0000	(1.6383)	(0.1745)	0.0000	3	(1.8127)	01/06/2025
688200.SH	12/20/2024	SDB3263644968	500.00	13.9567	7,613.59	6,978.34	0.0000	4.3300	50.0000	0.0000	(2.7472)	(0.2908)	0.0000	3	(3.0380)	01/06/2025
688200.SH	12/19/2024	SDB3263644968	300.00	14.2850	4,540.30	4,285.51	0.0000	4.5800	50.0000	0.0000	(0.5776)	(0.0595)	0.0000	1	(0.6371)	01/06/2025
688200.SH	12/19/2024	SDB3263644968	500.00	14.2850	7,613.59	7,142.51	0.0000	4.5800	50.0000	0.0000	(0.9686)	(0.0992)	0.0000	1	(1.0678)	01/06/2025
688200.SH	12/18/2024	SDB3263644968	300.00	14.4197	4,540.30	4,325.90	0.0000	4.5800	50.0000	0.0000	(0.5776)	(0.0601)	0.0000	1	(0.6377)	01/06/2025
688200.SH	12/18/2024	SDB3263644968	500.00	14.4197	7,613.59	7,209.84	0.0000	4.5800	50.0000	0.0000	(0.9686)	(0.1001)	0.0000	1	(1.0688)	01/06/2025
688200.SH	12/17/2024	SDB3263644968	300.00	14.9116	4,540.30	4,473.48	0.0000	4.5800	50.0000	0.0000	(0.5776)	(0.0621)	0.0000	1	(0.6398)	01/06/2025
688200.SH	12/17/2024	SDB3263644968	500.00	14.9116	7,613.59	7,455.81	0.0000	4.5800	50.0000	0.0000	(0.9686)	(0.1036)	0.0000	1	(1.0722)	01/06/2025
688200.SH	12/16/2024	SDB3263644968	300.00	15.0304	4,540.30	4,509.11	0.0000	4.5800	50.0000	0.0000	(0.5776)	(0.0626)	0.0000	1	(0.6403)	01/06/2025
688200.SH	12/16/2024	SDB3263644968	500.00	15.0304	7,613.59	7,515.18	0.0000	4.5800	50.0000	0.0000	(0.9686)	(0.1044)	0.0000	1	(1.0730)	01/06/2025
688200.SH	12/13/2024	SDB3263644968	300.00	15.1399	4,540.30	4,541.98	0.0000	4.5800	50.0000	0.0000	(1.7329)	(0.1892)	0.0000	3	(1.9221)	01/06/2025
688200.SH	12/13/2024	SDB3263644968	500.00	15.1399	7,613.59	7,569.97	0.0000	4.5800	50.0000	0.0000	(2.9059)	(0.3154)	0.0000	3	(3.2213)	01/06/2025
688200.SH	12/12/2024	SDB3263644968	500.00	14.8031	7,613.59	7,401.57	0.0000	4.5800	50.0000	0.0000	(0.9686)	(0.1028)	0.0000	1	(1.0714)	01/06/2025
688200.SH	12/11/2024	SDB3263644968	500.00	15.1997	7,613.59	7,599.85	0.0000	4.5800	50.0000	0.0000	(0.9686)	(0.1056)	0.0000	1	(1.0742)	01/06/2025
688200.SH	12/10/2024	SDB3263644968	500.00	15.0146	7,613.59	7,507.28	0.0000	4.5800	50.0000	0.0000	(0.9686)	(0.1043)	0.0000	1	(1.0729)	01/06/2025
688200.SH	12/09/2024	SDB3263644968	500.00	15.2272	7,613.59	7,613.59	0.0000	4.5800	50.0000	0.0000	(0.9686)	(0.1057)	0.0000	1	(1.0744)	01/06/2025
TOTAL BEIJING HUAFENG TEST & CONTROL TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND												(39.5495)	(4.2687)	0.0000	(43.8181)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
BEIJING KINGSOFT OFFICE SOFTWARE, INC. CMN CLASS A SERIES NORTHBOUND																
688111.SH	01/03/2025	SDB3260427160	4,915.00	40.4132	197,089.10	198,630.69	0.0000	4.3300	50.0000	0.0000	(71.1163)	(8.2763)	0.0000	3	(79.3926)	01/06/2025
688111.SH	01/03/2025	SDB3260427160	3,785.00	40.4132	151,971.43	152,963.81	0.0000	4.3300	50.0000	0.0000	(54.8364)	(6.3735)	0.0000	3	(61.2099)	01/06/2025
688111.SH	01/03/2025	SDB3260427160	200.00	40.4132	8,203.18	8,082.63	0.0000	4.3300	50.0000	0.0000	(2.9600)	(0.3368)	0.0000	3	(3.2968)	01/06/2025
688111.SH	01/03/2025	SDB3260427160	700.00	40.4132	28,400.11	28,289.21	0.0000	4.3300	50.0000	0.0000	(10.2477)	(1.1787)	0.0000	3	(11.4264)	01/06/2025
688111.SH	01/03/2025	SDB3260427160	200.00	40.4132	8,314.81	8,082.63	0.0000	4.3300	50.0000	0.0000	(3.0003)	(0.3368)	0.0000	3	(3.3370)	01/06/2025
688111.SH	01/03/2025	SDB3260427160	191.00	40.4132	7,965.91	7,718.91	0.0000	4.3300	50.0000	0.0000	(2.8744)	(0.3216)	0.0000	3	(3.1960)	01/06/2025
688111.SH	01/02/2025	SDB3260427160	4,915.00	41.6461	197,089.10	204,690.44	0.0000	4.3300	50.0000	0.0000	(23.7054)	(2.8429)	0.0000	1	(26.5484)	01/06/2025
688111.SH	01/02/2025	SDB3260427160	3,785.00	41.6461	151,971.43	157,630.38	0.0000	4.3300	50.0000	0.0000	(18.2788)	(2.1893)	0.0000	1	(20.4681)	01/06/2025
688111.SH	01/02/2025	SDB3260427160	200.00	41.6461	8,203.18	8,329.21	0.0000	4.3300	50.0000	0.0000	(0.9867)	(0.1157)	0.0000	1	(1.1023)	01/06/2025
688111.SH	01/02/2025	SDB3260427160	700.00	41.6461	28,400.11	29,152.25	0.0000	4.3300	50.0000	0.0000	(3.4159)	(0.4049)	0.0000	1	(3.8208)	01/06/2025
688111.SH	01/02/2025	SDB3260427160	200.00	41.6461	8,314.81	8,329.21	0.0000	4.3300	50.0000	0.0000	(1.0001)	(0.1157)	0.0000	1	(1.1158)	01/06/2025
688111.SH	01/02/2025	SDB3260427160	191.00	41.6461	7,965.91	7,954.40	0.0000	4.3300	50.0000	0.0000	(0.9581)	(0.1105)	0.0000	1	(1.0686)	01/06/2025
688111.SH	01/02/2025	SDB3260427160	209.00	41.6461	8,716.63	8,704.03	0.0000	4.3300	50.0000	0.0000	(1.0484)	(0.1209)	0.0000	1	(1.1693)	01/06/2025
688111.SH	01/02/2025	SDB3260427160	191.00	41.6461	7,928.66	7,954.40	0.0000	4.3300	50.0000	0.0000	(0.9536)	(0.1105)	0.0000	1	(1.0641)	01/06/2025
688111.SH	12/31/2024	SDB3260427160	4,915.00	40.4570	197,089.10	198,846.19	0.0000	4.3300	50.0000	0.0000	(47.4109)	(5.5235)	0.0000	2	(52.9344)	01/06/2025
688111.SH	12/31/2024	SDB3260427160	3,785.00	40.4570	151,971.43	153,129.77	0.0000	4.3300	50.0000	0.0000	(36.5576)	(4.2536)	0.0000	2	(40.8112)	01/06/2025
688111.SH	12/31/2024	SDB3260427160	200.00	40.4570	8,203.18	8,091.40	0.0000	4.3300	50.0000	0.0000	(1.9733)	(0.2248)	0.0000	2	(2.1981)	01/06/2025
688111.SH	12/31/2024	SDB3260427160	700.00	40.4570	28,400.11	28,319.90	0.0000	4.3300	50.0000	0.0000	(6.8318)	(0.7867)	0.0000	2	(7.6185)	01/06/2025
688111.SH	12/31/2024	SDB3260427160	200.00	40.4570	8,314.81	8,091.40	0.0000	4.3300	50.0000	0.0000	(2.0002)	(0.2248)	0.0000	2	(2.2249)	01/06/2025
688111.SH	12/31/2024	SDB3260427160	191.00	40.4570	7,965.91	7,727.29	0.0000	4.3300	50.0000	0.0000	(1.9162)	(0.2146)	0.0000	2	(2.1309)	01/06/2025
688111.SH	12/31/2024	SDB3260427160	209.00	40.4570	8,716.63	8,455.51	0.0000	4.3300	50.0000	0.0000	(2.0968)	(0.2349)	0.0000	2	(2.3317)	01/06/2025
688111.SH	12/31/2024	SDB3260427160	191.00	40.4570	7,928.66	7,727.29	0.0000	4.3300	50.0000	0.0000	(1.9073)	(0.2146)	0.0000	2	(2.1219)	01/06/2025
688111.SH	12/30/2024	SDB3260427160	200.00	40.0186	8,203.18	8,003.72	0.0000	4.3300	50.0000	0.0000	(0.9867)	(0.1112)	0.0000	1	(1.0978)	01/06/2025
688111.SH	12/30/2024	SDB3260427160	700.00	40.0186	28,400.11	28,013.03	0.0000	4.3300	50.0000	0.0000	(3.4159)	(0.3891)	0.0000	1	(3.8050)	01/06/2025
688111.SH	12/30/2024	SDB3260427160	200.00	40.0186	8,314.81	8,003.72	0.0000	4.3300	50.0000	0.0000	(1.0001)	(0.1112)	0.0000	1	(1.1113)	01/06/2025
688111.SH	12/30/2024	SDB3260427160	191.00	40.0186	7,965.91	7,643.56	0.0000	4.3300	50.0000	0.0000	(0.9581)	(0.1062)	0.0000	1	(1.0643)	01/06/2025
688111.SH	12/30/2024	SDB3260427160	209.00	40.0186	8,716.63	8,363.89	0.0000	4.3300	50.0000	0.0000	(1.0484)	(0.1162)	0.0000	1	(1.1646)	01/06/2025
688111.SH	12/30/2024	SDB3260427160	191.00	40.0186	7,928.66	7,643.56	0.0000	4.3300	50.0000	0.0000	(0.9536)	(0.1062)	0.0000	1	(1.0598)	01/06/2025
688111.SH	12/27/2024	SDB3260427160	200.00	41.4751	8,314.81	8,295.02	0.0000	4.3300	50.0000	0.0000	(3.0003)	(0.3456)	0.0000	3	(3.3459)	01/06/2025
688111.SH	12/27/2024	SDB3260427160	191.00	41.4751	7,965.91	7,921.74	0.0000	4.3300	50.0000	0.0000	(2.8744)	(0.3301)	0.0000	3	(3.2044)	01/06/2025
688111.SH	12/27/2024	SDB3260427160	209.00	41.4751	8,716.63	8,668.30	0.0000	4.3300	50.0000	0.0000	(3.1452)	(0.3612)	0.0000	3	(3.5064)	01/06/2025
688111.SH	12/27/2024	SDB3260427160	191.00	41.4751	7,928.66	7,921.74	0.0000	4.3300	50.0000	0.0000	(2.8609)	(0.3301)	0.0000	3	(3.1910)	01/06/2025
688111.SH	12/26/2024	SDB3260427160	191.00	42.2696	7,928.66	8,073.50	0.0000	4.3300	50.0000	0.0000	(0.9536)	(0.1121)	0.0000	1	(1.0658)	01/06/2025
688111.SH	12/24/2024	SDB3260427160	191.00	42.2696	7,928.66	8,073.50	0.0000	4.3300	50.0000	0.0000	(1.9073)	(0.2243)	0.0000	2	(2.1315)	01/06/2025
688111.SH	12/23/2024	SDB3260427160	191.00	43.0676	7,928.66	8,225.91	0.0000	4.3300	50.0000	0.0000	(0.9536)	(0.1142)	0.0000	1	(1.0679)	01/06/2025
688111.SH	12/20/2024	SDB3260427160	191.00	42.5324	7,928.66	8,123.69	0.0000	4.3300	50.0000	0.0000	(2.8609)	(0.3385)	0.0000	3	(3.1994)	01/06/2025
688111.SH	12/19/2024	SDB3260427160	191.00	42.6218	7,928.66	8,140.76	0.0000	4.5800	50.0000	0.0000	(1.0087)	(0.1131)	0.0000	1	(1.1218)	01/06/2025
688111.SH	12/18/2024	SDB3260427160	191.00	43.0546	7,928.66	8,223.43	0.0000	4.5800	50.0000	0.0000	(1.0087)	(0.1142)	0.0000	1	(1.1229)	01/06/2025
688111.SH	12/17/2024	SDB3260427160	191.00	44.3839	7,928.66	8,477.32	0.0000	4.5800	50.0000	0.0000	(1.0087)	(0.1177)	0.0000	1	(1.1264)	01/06/2025
688111.SH	12/16/2024	SDB3260427160	191.00	45.8903	7,928.66	8,765.05	0.0000	4.5800	50.0000	0.0000	(1.0087)	(0.1217)	0.0000	1	(1.1304)	01/06/2025
688111.SH	12/13/2024	SDB3260427160	500.00	44.0711	20,755.65	22,035.55	0.0000	4.5800	50.0000	0.0000	(7.9217)	(0.9181)	0.0000	3	(8.8399)	01/06/2025
688111.SH	12/13/2024	SDB3260427160	410.00	44.0711	16,533.39	18,069.15	0.0000	4.5800	50.0000	0.0000	(6.3102)	(0.7529)	0.0000	3	(7.0631)	01/06/2025
688111.SH	12/13/2024	SDB3260427160	1,290.00	44.0711	51,408.85	56,851.71	0.0000	4.5800	50.0000	0.0000	(19.6210)	(2.3688)	0.0000	3	(21.9899)	01/06/2025
688111.SH	12/13/2024	SDB3260427160	500.00	44.0711	20,365.80	22,035.55	0.0000	4.5800	50.0000	0.0000	(7.7729)	(0.9181)	0.0000	3	(8.6911)	01/06/2025
688111.SH	12/13/2024	SDB3260427160	891.00	44.0711	36,291.86	39,267.35	0.0000	4.5800	50.0000	0.0000	(13.8514)	(1.6361)	0.0000	3	(15.4875)	01/06/2025
688111.SH	12/13/2024	SDB3260427160	200.00	44.0711	8,146.32	8,814.22	0.0000	4.5800	50.0000	0.0000	(3.1092)	(0.3673)	0.0000	3	(3.4764)	01/06/2025
688111.SH	12/13/2024	SDB3260427160	200.00	44.0711	8,146.32	8,814.22	0.0000	4.5800	50.0000	0.0000	(3.1092)	(0.3673)	0.0000	3	(3.4764)	01/06/2025
688111.SH	12/12/2024	SDB3260427160	500.00	42.8707	20,755.65	21,435.33	0.0000	4.5800	50.0000	0.0000	(2.6406)	(0.2977)	0.0000	1	(2.9383)	01/06/2025
688111.SH	12/12/2024	SDB3260427160	410.00	42.8707	16,533.39	17,576.97	0.0000	4.5800	50.0000	0.0000	(2.1034)	(0.2441)	0.0000	1	(2.3475)	01/06/2025
688111.SH	12/12/2024	SDB3260427160	1,290.00	42.8707	51,408.85	55,303.15	0.0000	4.5800	50.0000	0.0000	(6.5403)	(0.7681)	0.0000	1	(7.3084)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
BEIJING KINGSOFT OFFICE SOFTWARE, INC. CMN CLASS A SERIES NORTHBOUND (Cont.)																
688111.SH	12/12/2024	SDB3260427160	451.00	42.8707	18,369.95	19,334.67	0.0000	4.5800	50.0000	0.0000	(2.3371)	(0.2685)	0.0000	1	(2.6056)	01/06/2025
688111.SH	12/12/2024	SDB3260427160	749.00	42.8707	30,507.97	32,110.13	0.0000	4.5800	50.0000	0.0000	(3.8813)	(0.4460)	0.0000	1	(4.3273)	01/06/2025
688111.SH	12/12/2024	SDB3260427160	891.00	42.8707	36,291.86	38,197.76	0.0000	4.5800	50.0000	0.0000	(4.6171)	(0.5305)	0.0000	1	(5.1477)	01/06/2025
688111.SH	12/12/2024	SDB3260427160	200.00	42.8707	8,146.32	8,574.13	0.0000	4.5800	50.0000	0.0000	(1.0364)	(0.1191)	0.0000	1	(1.1555)	01/06/2025
688111.SH	12/12/2024	SDB3260427160	200.00	42.8707	8,146.32	8,574.13	0.0000	4.5800	50.0000	0.0000	(1.0364)	(0.1191)	0.0000	1	(1.1555)	01/06/2025
688111.SH	12/11/2024	SDB3260427160	500.00	41.3077	20,755.65	20,653.83	0.0000	4.5800	50.0000	0.0000	(2.6406)	(0.2869)	0.0000	1	(2.9274)	01/06/2025
688111.SH	12/11/2024	SDB3260427160	410.00	41.3077	16,533.39	16,936.14	0.0000	4.5800	50.0000	0.0000	(2.1034)	(0.2352)	0.0000	1	(2.3386)	01/06/2025
688111.SH	12/11/2024	SDB3260427160	1,290.00	41.3077	51,408.85	53,286.89	0.0000	4.5800	50.0000	0.0000	(6.5403)	(0.7401)	0.0000	1	(7.2840)	01/06/2025
688111.SH	12/11/2024	SDB3260427160	451.00	41.3077	18,369.95	18,629.76	0.0000	4.5800	50.0000	0.0000	(2.3371)	(0.2587)	0.0000	1	(2.5958)	01/06/2025
688111.SH	12/11/2024	SDB3260427160	749.00	41.3077	30,507.97	30,939.44	0.0000	4.5800	50.0000	0.0000	(3.8813)	(0.4297)	0.0000	1	(4.3110)	01/06/2025
688111.SH	12/11/2024	SDB3260427160	891.00	41.3077	36,291.86	36,805.13	0.0000	4.5800	50.0000	0.0000	(4.6171)	(0.5112)	0.0000	1	(5.1283)	01/06/2025
688111.SH	12/11/2024	SDB3260427160	200.00	41.3077	8,146.32	8,261.53	0.0000	4.5800	50.0000	0.0000	(1.0364)	(0.1147)	0.0000	1	(1.1511)	01/06/2025
688111.SH	12/11/2024	SDB3260427160	200.00	41.3077	8,146.32	8,261.53	0.0000	4.5800	50.0000	0.0000	(1.0364)	(0.1147)	0.0000	1	(1.1511)	01/06/2025
688111.SH	12/10/2024	SDB3260427160	500.00	41.5086	20,755.65	20,754.30	0.0000	4.5800	50.0000	0.0000	(2.6406)	(0.2883)	0.0000	1	(2.9288)	01/06/2025
688111.SH	12/10/2024	SDB3260427160	410.00	41.5086	16,533.39	17,018.53	0.0000	4.5800	50.0000	0.0000	(2.1034)	(0.2364)	0.0000	1	(2.3398)	01/06/2025
688111.SH	12/10/2024	SDB3260427160	1,290.00	41.5086	51,408.85	53,546.10	0.0000	4.5800	50.0000	0.0000	(6.5403)	(0.7437)	0.0000	1	(7.2840)	01/06/2025
688111.SH	12/10/2024	SDB3260427160	451.00	41.5086	18,369.95	17,720.38	0.0000	4.5800	50.0000	0.0000	(2.3371)	(0.2600)	0.0000	1	(2.5971)	01/06/2025
688111.SH	12/10/2024	SDB3260427160	749.00	41.5086	30,507.97	31,089.94	0.0000	4.5800	50.0000	0.0000	(3.8813)	(0.4318)	0.0000	1	(4.3131)	01/06/2025
688111.SH	12/10/2024	SDB3260427160	891.00	41.5086	36,291.86	36,984.17	0.0000	4.5800	50.0000	0.0000	(4.6171)	(0.5137)	0.0000	1	(5.1308)	01/06/2025
688111.SH	12/10/2024	SDB3260427160	200.00	41.5086	8,146.32	8,301.72	0.0000	4.5800	50.0000	0.0000	(1.0364)	(0.1153)	0.0000	1	(1.1517)	01/06/2025
688111.SH	12/10/2024	SDB3260427160	200.00	41.5086	8,146.32	8,301.72	0.0000	4.5800	50.0000	0.0000	(1.0364)	(0.1153)	0.0000	1	(1.1517)	01/06/2025
688111.SH	12/09/2024	SDB3260427160	410.00	39.4372	16,533.39	16,169.25	0.0000	4.5800	50.0000	0.0000	(2.1034)	(0.2246)	0.0000	1	(2.3280)	01/06/2025
688111.SH	12/09/2024	SDB3260427160	1,290.00	39.4372	51,408.85	50,873.99	0.0000	4.5800	50.0000	0.0000	(6.5403)	(0.7066)	0.0000	1	(7.2469)	01/06/2025
688111.SH	12/09/2024	SDB3260427160	451.00	39.4372	18,369.95	17,786.18	0.0000	4.5800	50.0000	0.0000	(2.3371)	(0.2470)	0.0000	1	(2.5841)	01/06/2025
688111.SH	12/09/2024	SDB3260427160	749.00	39.4372	30,507.97	29,538.46	0.0000	4.5800	50.0000	0.0000	(3.8813)	(0.4103)	0.0000	1	(4.2915)	01/06/2025
688111.SH	12/09/2024	SDB3260427160	891.00	39.4372	36,291.86	35,138.55	0.0000	4.5800	50.0000	0.0000	(4.6171)	(0.4880)	0.0000	1	(5.1052)	01/06/2025
688111.SH	12/09/2024	SDB3260427160	200.00	39.4372	8,146.32	7,887.44	0.0000	4.5800	50.0000	0.0000	(1.0364)	(0.1095)	0.0000	1	(1.1459)	01/06/2025
688111.SH	12/09/2024	SDB3260427160	200.00	39.4372	8,146.32	7,887.44	0.0000	4.5800	50.0000	0.0000	(1.0364)	(0.1095)	0.0000	1	(1.1459)	01/06/2025
688111.SH	12/06/2024	SDB3260427160	410.00	39.7835	16,533.39	16,311.25	0.0000	4.5800	50.0000	0.0000	(6.3102)	(0.6796)	0.0000	3	(6.9899)	01/06/2025
688111.SH	12/06/2024	SDB3260427160	1,290.00	39.7835	51,408.85	51,320.78	0.0000	4.5800	50.0000	0.0000	(19.6210)	(2.1384)	0.0000	3	(21.7594)	01/06/2025
688111.SH	12/06/2024	SDB3260427160	451.00	39.7835	18,369.95	17,942.38	0.0000	4.5800	50.0000	0.0000	(7.0112)	(0.7476)	0.0000	3	(7.7588)	01/06/2025
688111.SH	12/06/2024	SDB3260427160	749.00	39.7835	30,507.97	29,797.88	0.0000	4.5800	50.0000	0.0000	(11.6439)	(1.2416)	0.0000	3	(12.8855)	01/06/2025
688111.SH	12/06/2024	SDB3260427160	891.00	39.7835	36,291.86	35,447.14	0.0000	4.5800	50.0000	0.0000	(13.8514)	(1.4770)	0.0000	3	(15.3284)	01/06/2025
688111.SH	12/06/2024	SDB3260427160	200.00	39.7835	8,146.32	7,956.71	0.0000	4.5800	50.0000	0.0000	(3.1092)	(0.3315)	0.0000	3	(3.4407)	01/06/2025
688111.SH	12/06/2024	SDB3260427160	200.00	39.7835	8,146.32	7,956.71	0.0000	4.5800	50.0000	0.0000	(3.1092)	(0.3315)	0.0000	3	(3.4407)	01/06/2025
688111.SH	12/05/2024	SDB3260427160	451.00	40.4430	18,369.95	18,239.80	0.0000	4.5800	50.0000	0.0000	(2.3371)	(0.2533)	0.0000	1	(2.5904)	01/06/2025
688111.SH	12/05/2024	SDB3260427160	749.00	40.4430	30,507.97	30,291.81	0.0000	4.5800	50.0000	0.0000	(3.8813)	(0.4207)	0.0000	1	(4.3020)	01/06/2025
688111.SH	12/05/2024	SDB3260427160	891.00	40.4430	36,291.86	36,034.72	0.0000	4.5800	50.0000	0.0000	(4.6171)	(0.5005)	0.0000	1	(5.1176)	01/06/2025
688111.SH	12/05/2024	SDB3260427160	200.00	40.4430	8,146.32	8,088.60	0.0000	4.5800	50.0000	0.0000	(1.0364)	(0.1123)	0.0000	1	(1.1487)	01/06/2025
688111.SH	12/05/2024	SDB3260427160	200.00	40.4430	8,146.32	8,088.60	0.0000	4.5800	50.0000	0.0000	(1.0364)	(0.1123)	0.0000	1	(1.1487)	01/06/2025
688111.SH	12/04/2024	SDB3260427160	451.00	40.7316	18,369.95	18,369.95	0.0000	4.5800	50.0000	0.0000	(2.3371)	(0.2551)	0.0000	1	(2.5922)	01/06/2025
688111.SH	12/04/2024	SDB3260427160	749.00	40.7316	30,507.97	30,507.97	0.0000	4.5800	50.0000	0.0000	(3.8813)	(0.4237)	0.0000	1	(4.3050)	01/06/2025
688111.SH	12/04/2024	SDB3260427160	891.00	40.7316	36,291.86	36,291.86	0.0000	4.5800	50.0000	0.0000	(4.6171)	(0.5041)	0.0000	1	(5.1212)	01/06/2025
688111.SH	12/04/2024	SDB3260427160	200.00	40.7316	8,146.32	8,146.32	0.0000	4.5800	50.0000	0.0000	(1.0364)	(0.1131)	0.0000	1	(1.1495)	01/06/2025
688111.SH	12/04/2024	SDB3260427160	200.00	40.7316	8,146.32	8,146.32	0.0000	4.5800	50.0000	0.0000	(1.0364)	(0.1131)	0.0000	1	(1.1495)	01/06/2025
TOTAL BEIJING KINGSOFT OFFICE SOFTWARE, INC. CMN CLASS A SERIES NORTHBOUND												(573.3284)	(65.6429)	0.0000	(638.9713)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
BEIJING NEW BUILDING MATERIALS PUBLIC COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND																
000786.ZK	01/03/2025	SDB3260123700	5,700.00	4.1727	22,465.54	23,784.12	0.0000	4.3300	50.0000	0.0000	(8.1063)	(0.9910)	0.0000	3	(9.0973)	01/06/2025
000786.ZK	01/03/2025	SDB3260123700	1,500.00	4.1727	5,911.98	6,258.98	0.0000	4.3300	50.0000	0.0000	(2.1332)	(0.2608)	0.0000	3	(2.3940)	01/06/2025
000786.ZK	01/03/2025	SDB3260123700	3,400.00	4.1727	13,400.49	14,187.02	0.0000	4.3300	50.0000	0.0000	(4.8353)	(0.5911)	0.0000	3	(5.4265)	01/06/2025
000786.ZK	01/03/2025	SDB3260123700	7,800.00	4.1727	30,742.31	32,546.69	0.0000	4.3300	50.0000	0.0000	(11.0929)	(1.3561)	0.0000	3	(12.4490)	01/06/2025
000786.ZK	01/03/2025	SDB3260123700	300.00	4.1727	1,182.40	1,251.80	0.0000	4.3300	50.0000	0.0000	(0.4266)	(0.0522)	0.0000	3	(0.4788)	01/06/2025
000786.ZK	01/03/2025	SDB3260123700	400.00	4.1727	1,576.53	1,669.06	0.0000	4.3300	50.0000	0.0000	(0.5689)	(0.0695)	0.0000	3	(0.6384)	01/06/2025
000786.ZK	01/03/2025	SDB3260123700	700.00	4.1727	2,758.93	2,920.86	0.0000	4.3300	50.0000	0.0000	(0.9955)	(0.1217)	0.0000	3	(1.1172)	01/06/2025
000786.ZK	01/03/2025	SDB3260123700	5,000.00	4.1727	19,706.61	20,863.26	0.0000	4.3300	50.0000	0.0000	(7.1108)	(0.8693)	0.0000	3	(7.9801)	01/06/2025
000786.ZK	01/03/2025	SDB3260123700	2,200.00	4.1727	8,670.91	9,179.83	0.0000	4.3300	50.0000	0.0000	(3.1288)	(0.3825)	0.0000	3	(3.5112)	01/06/2025
000786.ZK	01/03/2025	SDB3260123700	300.00	4.1727	1,182.40	1,251.80	0.0000	4.3300	50.0000	0.0000	(0.4266)	(0.0522)	0.0000	3	(0.4788)	01/06/2025
000786.ZK	01/03/2025	SDB3260123700	700.00	4.1727	2,758.93	2,920.86	0.0000	4.3300	50.0000	0.0000	(0.9955)	(0.1217)	0.0000	3	(1.1172)	01/06/2025
000786.ZK	01/03/2025	SDB3260123700	9,400.00	4.1727	37,048.43	39,222.93	0.0000	4.3300	50.0000	0.0000	(13.3683)	(1.6343)	0.0000	3	(15.0026)	01/06/2025
000786.ZK	01/03/2025	SDB3260123700	200.00	4.1727	788.26	834.53	0.0000	4.3300	50.0000	0.0000	(0.2844)	(0.0348)	0.0000	3	(0.3192)	01/06/2025
000786.ZK	01/03/2025	SDB3260123700	200.00	4.1727	788.26	834.53	0.0000	4.3300	50.0000	0.0000	(0.2844)	(0.0348)	0.0000	3	(0.3192)	01/06/2025
000786.ZK	01/03/2025	SDB3260123700	400.00	4.1727	1,576.53	1,669.06	0.0000	4.3300	50.0000	0.0000	(0.5689)	(0.0695)	0.0000	3	(0.6384)	01/06/2025
000786.ZK	01/03/2025	SDB3260123700	5,900.00	4.1727	23,253.80	24,618.65	0.0000	4.3300	50.0000	0.0000	(8.3907)	(1.0258)	0.0000	3	(9.4165)	01/06/2025
000786.ZK	01/03/2025	SDB3260123700	800.00	4.1727	3,153.06	3,328.12	0.0000	4.3300	50.0000	0.0000	(1.1377)	(0.1391)	0.0000	3	(1.2768)	01/06/2025
000786.ZK	01/03/2025	SDB3260123700	2,100.00	4.1727	8,276.78	8,762.57	0.0000	4.3300	50.0000	0.0000	(2.9865)	(0.3651)	0.0000	3	(3.3516)	01/06/2025
000786.ZK	01/03/2025	SDB3260123700	200.00	4.1727	788.26	834.53	0.0000	4.3300	50.0000	0.0000	(0.2844)	(0.0348)	0.0000	3	(0.3192)	01/06/2025
000786.ZK	01/03/2025	SDB3260123700	2,100.00	4.1727	8,276.78	8,762.57	0.0000	4.3300	50.0000	0.0000	(2.9865)	(0.3651)	0.0000	3	(3.3516)	01/06/2025
000786.ZK	01/03/2025	SDB3260123700	400.00	4.1727	1,576.53	1,669.06	0.0000	4.3300	50.0000	0.0000	(0.5689)	(0.0695)	0.0000	3	(0.6384)	01/06/2025
000786.ZK	01/03/2025	SDB3260123700	1,900.00	4.1727	7,488.51	7,928.04	0.0000	4.3300	50.0000	0.0000	(2.7021)	(0.3303)	0.0000	3	(3.0324)	01/06/2025
000786.ZK	01/03/2025	SDB3260123700	2,300.00	4.1727	9,065.04	9,597.10	0.0000	4.3300	50.0000	0.0000	(3.2710)	(0.3999)	0.0000	3	(3.6708)	01/06/2025
000786.ZK	01/03/2025	SDB3260123700	600.00	4.1727	2,364.79	2,503.59	0.0000	4.3300	50.0000	0.0000	(0.8533)	(0.1043)	0.0000	3	(0.9576)	01/06/2025
000786.ZK	01/03/2025	SDB3260123700	100.00	4.1727	394.13	417.27	0.0000	4.3300	50.0000	0.0000	(0.1422)	(0.0174)	0.0000	3	(0.1596)	01/06/2025
000786.ZK	01/03/2025	SDB3260123700	1,400.00	4.1727	5,517.85	5,841.71	0.0000	4.3300	50.0000	0.0000	(1.9910)	(0.2434)	0.0000	3	(2.2344)	01/06/2025
000786.ZK	01/03/2025	SDB3260123700	700.00	4.1727	2,758.93	2,920.86	0.0000	4.3300	50.0000	0.0000	(0.9955)	(0.1217)	0.0000	3	(1.1172)	01/06/2025
000786.ZK	01/03/2025	SDB3260123700	600.00	4.1727	2,364.79	2,503.59	0.0000	4.3300	50.0000	0.0000	(0.8533)	(0.1043)	0.0000	3	(0.9576)	01/06/2025
000786.ZK	01/03/2025	SDB3260123700	4,100.00	4.1727	16,159.42	17,107.87	0.0000	4.3300	50.0000	0.0000	(5.8309)	(0.7128)	0.0000	3	(6.5437)	01/06/2025
000786.ZK	01/03/2025	SDB3260123700	100.00	4.1727	394.13	417.27	0.0000	4.3300	50.0000	0.0000	(0.1422)	(0.0174)	0.0000	3	(0.1596)	01/06/2025
000786.ZK	01/03/2025	SDB3260123700	300.00	4.1727	1,182.40	1,251.80	0.0000	4.3300	50.0000	0.0000	(0.4266)	(0.0522)	0.0000	3	(0.4788)	01/06/2025
000786.ZK	01/03/2025	SDB3260123700	300.00	4.1727	1,182.40	1,251.80	0.0000	4.3300	50.0000	0.0000	(0.4266)	(0.0522)	0.0000	3	(0.4788)	01/06/2025
000786.ZK	01/02/2025	SDB3260123700	5,700.00	4.1610	22,465.54	23,717.97	0.0000	4.3300	50.0000	0.0000	(2.7021)	(0.3294)	0.0000	1	(3.0315)	01/06/2025
000786.ZK	01/02/2025	SDB3260123700	1,500.00	4.1610	5,911.98	6,241.57	0.0000	4.3300	50.0000	0.0000	(0.7111)	(0.0867)	0.0000	1	(0.7978)	01/06/2025
000786.ZK	01/02/2025	SDB3260123700	3,400.00	4.1610	13,400.49	14,147.56	0.0000	4.3300	50.0000	0.0000	(1.6118)	(0.1965)	0.0000	1	(1.8083)	01/06/2025
000786.ZK	01/02/2025	SDB3260123700	7,800.00	4.1610	30,742.31	32,456.17	0.0000	4.3300	50.0000	0.0000	(3.6976)	(0.4508)	0.0000	1	(4.1484)	01/06/2025
000786.ZK	01/02/2025	SDB3260123700	300.00	4.1610	1,182.40	1,248.31	0.0000	4.3300	50.0000	0.0000	(0.1422)	(0.0173)	0.0000	1	(0.1596)	01/06/2025
000786.ZK	01/02/2025	SDB3260123700	400.00	4.1610	1,576.53	1,664.42	0.0000	4.3300	50.0000	0.0000	(0.1896)	(0.0231)	0.0000	1	(0.2127)	01/06/2025
000786.ZK	01/02/2025	SDB3260123700	700.00	4.1610	2,758.93	2,912.73	0.0000	4.3300	50.0000	0.0000	(0.3318)	(0.0405)	0.0000	1	(0.3723)	01/06/2025
000786.ZK	01/02/2025	SDB3260123700	5,000.00	4.1610	19,706.61	20,805.24	0.0000	4.3300	50.0000	0.0000	(2.3703)	(0.2890)	0.0000	1	(2.6592)	01/06/2025
000786.ZK	01/02/2025	SDB3260123700	2,200.00	4.1610	8,670.91	9,154.30	0.0000	4.3300	50.0000	0.0000	(1.0429)	(0.1271)	0.0000	1	(1.1701)	01/06/2025
000786.ZK	01/02/2025	SDB3260123700	300.00	4.1610	1,182.40	1,248.31	0.0000	4.3300	50.0000	0.0000	(0.1422)	(0.0173)	0.0000	1	(0.1596)	01/06/2025
000786.ZK	01/02/2025	SDB3260123700	700.00	4.1610	2,758.93	2,912.73	0.0000	4.3300	50.0000	0.0000	(0.3318)	(0.0405)	0.0000	1	(0.3723)	01/06/2025
000786.ZK	01/02/2025	SDB3260123700	9,400.00	4.1610	37,048.43	39,113.84	0.0000	4.3300	50.0000	0.0000	(4.4561)	(0.5432)	0.0000	1	(4.9994)	01/06/2025
000786.ZK	01/02/2025	SDB3260123700	200.00	4.1610	788.26	832.21	0.0000	4.3300	50.0000	0.0000	(0.0948)	(0.0116)	0.0000	1	(0.1064)	01/06/2025
000786.ZK	01/02/2025	SDB3260123700	200.00	4.1610	788.26	832.21	0.0000	4.3300	50.0000	0.0000	(0.0948)	(0.0116)	0.0000	1	(0.1064)	01/06/2025
000786.ZK	01/02/2025	SDB3260123700	400.00	4.1610	1,576.53	1,664.42	0.0000	4.3300	50.0000	0.0000	(0.1896)	(0.0231)	0.0000	1	(0.2127)	01/06/2025
000786.ZK	01/02/2025	SDB3260123700	5,900.00	4.1610	23,253.80	24,550.18	0.0000	4.3300	50.0000	0.0000	(2.7969)	(0.3410)	0.0000	1	(3.1379)	01/06/2025
000786.ZK	01/02/2025	SDB3260123700	800.00	4.1610	3,153.06	3,328.84	0.0000	4.3300	50.0000	0.0000	(0.3792)	(0.0462)	0.0000	1	(0.4255)	01/06/2025
000786.ZK	01/02/2025	SDB3260123700	2,100.00	4.1610	8,276.78	8,738.20	0.0000	4.3300	50.0000	0.0000	(0.9955)	(0.1214)	0.0000	1	(1.1169)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
BEIJING NEW BUILDING MATERIALS PUBLIC COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
000786.ZK	01/02/2025	SDB3260123700	200.00	4.1610	788.26	832.21	0.0000	4.3300	50.0000	0.0000	(0.0948)	(0.0116)	0.0000	1	(0.1064)	01/06/2025
000786.ZK	01/02/2025	SDB3260123700	2,100.00	4.1610	8,276.78	8,738.20	0.0000	4.3300	50.0000	0.0000	(0.9955)	(0.1214)	0.0000	1	(1.1169)	01/06/2025
000786.ZK	01/02/2025	SDB3260123700	400.00	4.1610	1,576.53	1,664.42	0.0000	4.3300	50.0000	0.0000	(0.1896)	(0.0231)	0.0000	1	(0.2127)	01/06/2025
000786.ZK	01/02/2025	SDB3260123700	1,900.00	4.1610	7,488.51	7,905.99	0.0000	4.3300	50.0000	0.0000	(0.9007)	(0.1098)	0.0000	1	(1.0105)	01/06/2025
000786.ZK	01/02/2025	SDB3260123700	2,300.00	4.1610	9,065.04	9,570.41	0.0000	4.3300	50.0000	0.0000	(1.0903)	(0.1329)	0.0000	1	(1.2232)	01/06/2025
000786.ZK	01/02/2025	SDB3260123700	600.00	4.1610	2,364.79	2,496.63	0.0000	4.3300	50.0000	0.0000	(0.2844)	(0.0347)	0.0000	1	(0.3191)	01/06/2025
000786.ZK	01/02/2025	SDB3260123700	100.00	4.1610	394.13	416.10	0.0000	4.3300	50.0000	0.0000	(0.0474)	(0.0058)	0.0000	1	(0.0532)	01/06/2025
000786.ZK	01/02/2025	SDB3260123700	1,400.00	4.1610	5,517.85	5,825.47	0.0000	4.3300	50.0000	0.0000	(0.6637)	(0.0809)	0.0000	1	(0.7446)	01/06/2025
000786.ZK	01/02/2025	SDB3260123700	700.00	4.1610	2,758.93	2,912.73	0.0000	4.3300	50.0000	0.0000	(0.3318)	(0.0405)	0.0000	1	(0.3723)	01/06/2025
000786.ZK	01/02/2025	SDB3260123700	600.00	4.1610	2,364.79	2,496.63	0.0000	4.3300	50.0000	0.0000	(0.2844)	(0.0347)	0.0000	1	(0.3191)	01/06/2025
000786.ZK	01/02/2025	SDB3260123700	4,100.00	4.1610	16,159.42	17,060.29	0.0000	4.3300	50.0000	0.0000	(1.9436)	(0.2369)	0.0000	1	(2.1806)	01/06/2025
000786.ZK	01/02/2025	SDB3260123700	100.00	4.1610	394.13	416.10	0.0000	4.3300	50.0000	0.0000	(0.0474)	(0.0058)	0.0000	1	(0.0532)	01/06/2025
000786.ZK	01/02/2025	SDB3260123700	300.00	4.1610	1,182.40	1,248.31	0.0000	4.3300	50.0000	0.0000	(0.1422)	(0.0173)	0.0000	1	(0.1596)	01/06/2025
000786.ZK	01/02/2025	SDB3260123700	300.00	4.1610	1,182.40	1,248.31	0.0000	4.3300	50.0000	0.0000	(0.1422)	(0.0173)	0.0000	1	(0.1596)	01/06/2025
000786.ZK	12/31/2024	SDB3260123700	5,700.00	4.0799	22,465.54	23,255.59	0.0000	4.3300	50.0000	0.0000	(5.4042)	(0.6460)	0.0000	2	(6.0502)	01/06/2025
000786.ZK	12/31/2024	SDB3260123700	1,500.00	4.0799	5,911.98	6,119.89	0.0000	4.3300	50.0000	0.0000	(1.4222)	(0.1700)	0.0000	2	(1.5922)	01/06/2025
000786.ZK	12/31/2024	SDB3260123700	3,400.00	4.0799	13,400.49	13,871.76	0.0000	4.3300	50.0000	0.0000	(3.2236)	(0.3853)	0.0000	2	(3.6089)	01/06/2025
000786.ZK	12/31/2024	SDB3260123700	7,800.00	4.0799	30,742.31	31,823.44	0.0000	4.3300	50.0000	0.0000	(7.3952)	(0.8840)	0.0000	2	(8.2792)	01/06/2025
000786.ZK	12/31/2024	SDB3260123700	300.00	4.0799	1,182.40	1,223.98	0.0000	4.3300	50.0000	0.0000	(0.2844)	(0.0340)	0.0000	2	(0.3184)	01/06/2025
000786.ZK	12/31/2024	SDB3260123700	400.00	4.0799	1,576.53	1,631.97	0.0000	4.3300	50.0000	0.0000	(0.3792)	(0.0453)	0.0000	2	(0.4246)	01/06/2025
000786.ZK	12/31/2024	SDB3260123700	700.00	4.0799	2,758.93	2,855.95	0.0000	4.3300	50.0000	0.0000	(0.6637)	(0.0793)	0.0000	2	(0.7430)	01/06/2025
000786.ZK	12/31/2024	SDB3260123700	5,000.00	4.0799	19,706.61	20,399.64	0.0000	4.3300	50.0000	0.0000	(4.7405)	(0.5667)	0.0000	2	(5.3072)	01/06/2025
000786.ZK	12/31/2024	SDB3260123700	2,200.00	4.0799	8,670.91	8,975.84	0.0000	4.3300	50.0000	0.0000	(2.0858)	(0.2493)	0.0000	2	(2.3352)	01/06/2025
000786.ZK	12/31/2024	SDB3260123700	300.00	4.0799	1,182.40	1,223.98	0.0000	4.3300	50.0000	0.0000	(0.2844)	(0.0340)	0.0000	2	(0.3184)	01/06/2025
000786.ZK	12/31/2024	SDB3260123700	700.00	4.0799	2,758.93	2,855.95	0.0000	4.3300	50.0000	0.0000	(0.6637)	(0.0793)	0.0000	2	(0.7430)	01/06/2025
000786.ZK	12/31/2024	SDB3260123700	9,400.00	4.0799	37,048.43	38,351.32	0.0000	4.3300	50.0000	0.0000	(8.9122)	(1.0653)	0.0000	2	(9.9775)	01/06/2025
000786.ZK	12/31/2024	SDB3260123700	200.00	4.0799	788.26	815.99	0.0000	4.3300	50.0000	0.0000	(0.1896)	(0.0227)	0.0000	2	(0.2123)	01/06/2025
000786.ZK	12/31/2024	SDB3260123700	200.00	4.0799	788.26	815.99	0.0000	4.3300	50.0000	0.0000	(0.1896)	(0.0227)	0.0000	2	(0.2123)	01/06/2025
000786.ZK	12/31/2024	SDB3260123700	400.00	4.0799	1,576.53	1,631.97	0.0000	4.3300	50.0000	0.0000	(0.3792)	(0.0453)	0.0000	2	(0.4246)	01/06/2025
000786.ZK	12/31/2024	SDB3260123700	5,900.00	4.0799	23,253.80	24,071.58	0.0000	4.3300	50.0000	0.0000	(5.5938)	(0.6687)	0.0000	2	(6.2625)	01/06/2025
000786.ZK	12/31/2024	SDB3260123700	800.00	4.0799	3,153.06	3,263.94	0.0000	4.3300	50.0000	0.0000	(0.7585)	(0.0907)	0.0000	2	(0.8492)	01/06/2025
000786.ZK	12/31/2024	SDB3260123700	2,100.00	4.0799	8,276.78	8,567.85	0.0000	4.3300	50.0000	0.0000	(1.9910)	(0.2380)	0.0000	2	(2.2290)	01/06/2025
000786.ZK	12/31/2024	SDB3260123700	200.00	4.0799	788.26	815.99	0.0000	4.3300	50.0000	0.0000	(0.1896)	(0.0227)	0.0000	2	(0.2123)	01/06/2025
000786.ZK	12/31/2024	SDB3260123700	2,100.00	4.0799	8,276.78	8,567.85	0.0000	4.3300	50.0000	0.0000	(1.9910)	(0.2380)	0.0000	2	(2.2290)	01/06/2025
000786.ZK	12/31/2024	SDB3260123700	400.00	4.0799	1,576.53	1,631.97	0.0000	4.3300	50.0000	0.0000	(0.3792)	(0.0453)	0.0000	2	(0.4246)	01/06/2025
000786.ZK	12/31/2024	SDB3260123700	1,900.00	4.0799	7,488.51	7,751.86	0.0000	4.3300	50.0000	0.0000	(1.8014)	(0.2153)	0.0000	2	(2.0167)	01/06/2025
000786.ZK	12/31/2024	SDB3260123700	2,300.00	4.0799	9,065.04	9,383.83	0.0000	4.3300	50.0000	0.0000	(2.1806)	(0.2607)	0.0000	2	(2.4413)	01/06/2025
000786.ZK	12/31/2024	SDB3260123700	600.00	4.0799	2,364.79	2,447.96	0.0000	4.3300	50.0000	0.0000	(0.5689)	(0.0680)	0.0000	2	(0.6369)	01/06/2025
000786.ZK	12/31/2024	SDB3260123700	100.00	4.0799	394.13	407.99	0.0000	4.3300	50.0000	0.0000	(0.0948)	(0.0113)	0.0000	2	(0.1061)	01/06/2025
000786.ZK	12/31/2024	SDB3260123700	1,400.00	4.0799	5,517.85	5,711.90	0.0000	4.3300	50.0000	0.0000	(1.3273)	(0.1587)	0.0000	2	(1.4860)	01/06/2025
000786.ZK	12/31/2024	SDB3260123700	700.00	4.0799	2,758.93	2,855.95	0.0000	4.3300	50.0000	0.0000	(0.6637)	(0.0793)	0.0000	2	(0.7430)	01/06/2025
000786.ZK	12/31/2024	SDB3260123700	600.00	4.0799	2,364.79	2,447.96	0.0000	4.3300	50.0000	0.0000	(0.5689)	(0.0680)	0.0000	2	(0.6369)	01/06/2025
000786.ZK	12/31/2024	SDB3260123700	4,100.00	4.0799	16,159.42	16,727.70	0.0000	4.3300	50.0000	0.0000	(3.8872)	(0.4647)	0.0000	2	(4.3519)	01/06/2025
000786.ZK	12/31/2024	SDB3260123700	100.00	4.0799	394.13	407.99	0.0000	4.3300	50.0000	0.0000	(0.0948)	(0.0113)	0.0000	2	(0.1061)	01/06/2025
000786.ZK	12/31/2024	SDB3260123700	300.00	4.0799	1,182.40	1,223.98	0.0000	4.3300	50.0000	0.0000	(0.2844)	(0.0340)	0.0000	2	(0.3184)	01/06/2025
000786.ZK	12/31/2024	SDB3260123700	300.00	4.0799	1,182.40	1,223.98	0.0000	4.3300	50.0000	0.0000	(0.2844)	(0.0340)	0.0000	2	(0.3184)	01/06/2025
000786.ZK	12/30/2024	SDB3260123700	5,700.00	3.9026	22,465.54	22,244.93	0.0000	4.3300	50.0000	0.0000	(2.7021)	(0.3090)	0.0000	1	(3.0111)	01/06/2025
000786.ZK	12/30/2024	SDB3260123700	1,500.00	3.9026	5,911.98	5,853.93	0.0000	4.3300	50.0000	0.0000	(0.7111)	(0.0813)	0.0000	1	(0.7924)	01/06/2025
000786.ZK	12/30/2024	SDB3260123700	3,400.00	3.9026	13,400.49	13,268.90	0.0000	4.3300	50.0000	0.0000	(1.6118)	(0.1843)	0.0000	1	(1.7961)	01/06/2025
000786.ZK	12/30/2024	SDB3260123700	7,800.00	3.9026	30,742.31	30,440.43	0.0000	4.3300	50.0000	0.0000	(3.6976)	(0.4228)	0.0000	1	(4.1204)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
BEIJING NEW BUILDING MATERIALS PUBLIC COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
000786.ZK	12/30/2024	SDB3260123700	300.00	3.9026	1,182.40	1,170.79	0.0000	4.3300	50.0000	0.0000	(0.1422)	(0.0163)	0.0000	1	(0.1585)	01/06/2025
000786.ZK	12/30/2024	SDB3260123700	400.00	3.9026	1,576.53	1,561.05	0.0000	4.3300	50.0000	0.0000	(0.1896)	(0.0217)	0.0000	1	(0.2113)	01/06/2025
000786.ZK	12/30/2024	SDB3260123700	700.00	3.9026	2,758.93	2,731.83	0.0000	4.3300	50.0000	0.0000	(0.3318)	(0.0379)	0.0000	1	(0.3698)	01/06/2025
000786.ZK	12/30/2024	SDB3260123700	5,000.00	3.9026	19,706.61	19,513.10	0.0000	4.3300	50.0000	0.0000	(2.3703)	(0.2710)	0.0000	1	(2.6413)	01/06/2025
000786.ZK	12/30/2024	SDB3260123700	2,200.00	3.9026	8,670.91	8,585.76	0.0000	4.3300	50.0000	0.0000	(1.0429)	(0.1192)	0.0000	1	(1.1622)	01/06/2025
000786.ZK	12/30/2024	SDB3260123700	300.00	3.9026	1,182.40	1,170.79	0.0000	4.3300	50.0000	0.0000	(0.1422)	(0.0163)	0.0000	1	(0.1585)	01/06/2025
000786.ZK	12/30/2024	SDB3260123700	700.00	3.9026	2,758.93	2,731.83	0.0000	4.3300	50.0000	0.0000	(0.3318)	(0.0379)	0.0000	1	(0.3698)	01/06/2025
000786.ZK	12/30/2024	SDB3260123700	9,400.00	3.9026	37,048.43	36,684.62	0.0000	4.3300	50.0000	0.0000	(4.4561)	(0.5095)	0.0000	1	(4.9656)	01/06/2025
000786.ZK	12/30/2024	SDB3260123700	200.00	3.9026	788.26	780.52	0.0000	4.3300	50.0000	0.0000	(0.0948)	(0.0108)	0.0000	1	(0.1057)	01/06/2025
000786.ZK	12/30/2024	SDB3260123700	200.00	3.9026	788.26	780.52	0.0000	4.3300	50.0000	0.0000	(0.0948)	(0.0108)	0.0000	1	(0.1057)	01/06/2025
000786.ZK	12/30/2024	SDB3260123700	400.00	3.9026	1,576.53	1,561.05	0.0000	4.3300	50.0000	0.0000	(0.1896)	(0.0217)	0.0000	1	(0.2113)	01/06/2025
000786.ZK	12/30/2024	SDB3260123700	5,900.00	3.9026	23,253.80	23,025.45	0.0000	4.3300	50.0000	0.0000	(2.7969)	(0.3198)	0.0000	1	(3.1167)	01/06/2025
000786.ZK	12/30/2024	SDB3260123700	800.00	3.9026	3,153.06	3,122.10	0.0000	4.3300	50.0000	0.0000	(0.3792)	(0.0434)	0.0000	1	(0.4226)	01/06/2025
000786.ZK	12/30/2024	SDB3260123700	2,100.00	3.9026	8,276.78	8,195.50	0.0000	4.3300	50.0000	0.0000	(0.9955)	(0.1138)	0.0000	1	(1.1093)	01/06/2025
000786.ZK	12/30/2024	SDB3260123700	200.00	3.9026	788.26	780.52	0.0000	4.3300	50.0000	0.0000	(0.0948)	(0.0108)	0.0000	1	(0.1057)	01/06/2025
000786.ZK	12/30/2024	SDB3260123700	2,100.00	3.9026	8,276.78	8,195.50	0.0000	4.3300	50.0000	0.0000	(0.9955)	(0.1138)	0.0000	1	(1.1093)	01/06/2025
000786.ZK	12/30/2024	SDB3260123700	400.00	3.9026	1,576.53	1,561.05	0.0000	4.3300	50.0000	0.0000	(0.1896)	(0.0217)	0.0000	1	(0.2113)	01/06/2025
000786.ZK	12/30/2024	SDB3260123700	1,900.00	3.9026	7,488.51	7,414.98	0.0000	4.3300	50.0000	0.0000	(0.9007)	(0.1030)	0.0000	1	(1.0037)	01/06/2025
000786.ZK	12/30/2024	SDB3260123700	2,300.00	3.9026	9,065.04	8,976.02	0.0000	4.3300	50.0000	0.0000	(1.0903)	(0.1247)	0.0000	1	(1.2150)	01/06/2025
000786.ZK	12/30/2024	SDB3260123700	600.00	3.9026	2,364.79	2,341.57	0.0000	4.3300	50.0000	0.0000	(0.2844)	(0.0325)	0.0000	1	(0.3170)	01/06/2025
000786.ZK	12/30/2024	SDB3260123700	100.00	3.9026	394.13	390.26	0.0000	4.3300	50.0000	0.0000	(0.0474)	(0.0054)	0.0000	1	(0.0528)	01/06/2025
000786.ZK	12/30/2024	SDB3260123700	1,400.00	3.9026	5,517.85	5,463.67	0.0000	4.3300	50.0000	0.0000	(0.6637)	(0.0759)	0.0000	1	(0.7396)	01/06/2025
000786.ZK	12/30/2024	SDB3260123700	700.00	3.9026	2,758.93	2,731.83	0.0000	4.3300	50.0000	0.0000	(0.3318)	(0.0379)	0.0000	1	(0.3698)	01/06/2025
000786.ZK	12/30/2024	SDB3260123700	600.00	3.9026	2,364.79	2,341.57	0.0000	4.3300	50.0000	0.0000	(0.2844)	(0.0325)	0.0000	1	(0.3170)	01/06/2025
000786.ZK	12/30/2024	SDB3260123700	4,100.00	3.9026	16,159.42	16,000.74	0.0000	4.3300	50.0000	0.0000	(1.9436)	(0.2222)	0.0000	1	(2.1659)	01/06/2025
000786.ZK	12/30/2024	SDB3260123700	100.00	3.9026	394.13	390.26	0.0000	4.3300	50.0000	0.0000	(0.0474)	(0.0054)	0.0000	1	(0.0528)	01/06/2025
000786.ZK	12/30/2024	SDB3260123700	300.00	3.9026	1,182.40	1,170.79	0.0000	4.3300	50.0000	0.0000	(0.1422)	(0.0163)	0.0000	1	(0.1585)	01/06/2025
000786.ZK	12/30/2024	SDB3260123700	300.00	3.9026	1,182.40	1,170.79	0.0000	4.3300	50.0000	0.0000	(0.1422)	(0.0163)	0.0000	1	(0.1585)	01/06/2025
000786.ZK	12/27/2024	SDB3260123700	5,700.00	3.8519	22,465.54	21,956.08	0.0000	4.3300	50.0000	0.0000	(8.1063)	(0.9148)	0.0000	3	(9.0212)	01/06/2025
000786.ZK	12/27/2024	SDB3260123700	1,500.00	3.8519	5,911.98	5,777.91	0.0000	4.3300	50.0000	0.0000	(2.1332)	(0.2407)	0.0000	3	(2.3740)	01/06/2025
000786.ZK	12/27/2024	SDB3260123700	3,400.00	3.8519	13,400.49	13,096.61	0.0000	4.3300	50.0000	0.0000	(4.8353)	(0.5457)	0.0000	3	(5.3810)	01/06/2025
000786.ZK	12/27/2024	SDB3260123700	7,800.00	3.8519	30,742.31	30,045.16	0.0000	4.3300	50.0000	0.0000	(11.0929)	(1.2519)	0.0000	3	(12.3447)	01/06/2025
000786.ZK	12/27/2024	SDB3260123700	300.00	3.8519	1,182.40	1,155.58	0.0000	4.3300	50.0000	0.0000	(0.4266)	(0.0481)	0.0000	3	(0.4748)	01/06/2025
000786.ZK	12/27/2024	SDB3260123700	400.00	3.8519	1,576.53	1,540.78	0.0000	4.3300	50.0000	0.0000	(0.5689)	(0.0642)	0.0000	3	(0.6331)	01/06/2025
000786.ZK	12/27/2024	SDB3260123700	700.00	3.8519	2,758.93	2,696.36	0.0000	4.3300	50.0000	0.0000	(0.9955)	(0.1123)	0.0000	3	(1.1079)	01/06/2025
000786.ZK	12/27/2024	SDB3260123700	5,000.00	3.8519	19,706.61	19,259.72	0.0000	4.3300	50.0000	0.0000	(7.1108)	(0.8025)	0.0000	3	(7.9133)	01/06/2025
000786.ZK	12/27/2024	SDB3260123700	2,200.00	3.8519	8,670.91	8,474.27	0.0000	4.3300	50.0000	0.0000	(3.1288)	(0.3531)	0.0000	3	(3.4818)	01/06/2025
000786.ZK	12/27/2024	SDB3260123700	300.00	3.8519	1,182.40	1,155.58	0.0000	4.3300	50.0000	0.0000	(0.4266)	(0.0481)	0.0000	3	(0.4748)	01/06/2025
000786.ZK	12/27/2024	SDB3260123700	700.00	3.8519	2,758.93	2,696.36	0.0000	4.3300	50.0000	0.0000	(0.9955)	(0.1123)	0.0000	3	(1.1079)	01/06/2025
000786.ZK	12/27/2024	SDB3260123700	9,400.00	3.8519	37,048.43	36,208.26	0.0000	4.3300	50.0000	0.0000	(13.3683)	(1.5087)	0.0000	3	(14.8770)	01/06/2025
000786.ZK	12/27/2024	SDB3260123700	200.00	3.8519	788.26	770.39	0.0000	4.3300	50.0000	0.0000	(0.2844)	(0.0321)	0.0000	3	(0.3165)	01/06/2025
000786.ZK	12/27/2024	SDB3260123700	200.00	3.8519	788.26	770.39	0.0000	4.3300	50.0000	0.0000	(0.2844)	(0.0321)	0.0000	3	(0.3165)	01/06/2025
000786.ZK	12/27/2024	SDB3260123700	400.00	3.8519	1,576.53	1,540.78	0.0000	4.3300	50.0000	0.0000	(0.5689)	(0.0642)	0.0000	3	(0.6331)	01/06/2025
000786.ZK	12/27/2024	SDB3260123700	5,900.00	3.8519	23,253.80	22,726.46	0.0000	4.3300	50.0000	0.0000	(8.3907)	(0.9469)	0.0000	3	(9.3377)	01/06/2025
000786.ZK	12/27/2024	SDB3260123700	800.00	3.8519	3,153.06	3,081.55	0.0000	4.3300	50.0000	0.0000	(1.1377)	(0.1284)	0.0000	3	(1.2661)	01/06/2025
000786.ZK	12/27/2024	SDB3260123700	2,100.00	3.8519	8,276.78	8,089.08	0.0000	4.3300	50.0000	0.0000	(2.9865)	(0.3370)	0.0000	3	(3.3236)	01/06/2025
000786.ZK	12/27/2024	SDB3260123700	200.00	3.8519	788.26	770.39	0.0000	4.3300	50.0000	0.0000	(0.2844)	(0.0321)	0.0000	3	(0.3165)	01/06/2025
000786.ZK	12/27/2024	SDB3260123700	2,100.00	3.8519	8,276.78	8,089.08	0.0000	4.3300	50.0000	0.0000	(2.9865)	(0.3370)	0.0000	3	(3.3236)	01/06/2025
000786.ZK	12/27/2024	SDB3260123700	400.00	3.8519	1,576.53	1,540.78	0.0000	4.3300	50.0000	0.0000	(0.5689)	(0.0642)	0.0000	3	(0.6331)	01/06/2025
000786.ZK	12/27/2024	SDB3260123700	1,900.00	3.8519	7,488.51	7,318.69	0.0000	4.3300	50.0000	0.0000	(2.7021)	(0.3049)	0.0000	3	(3.0071)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
BEIJING NEW BUILDING MATERIALS PUBLIC COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
000786.ZK	12/27/2024	SDB3260123700	2,300.00	3.8519	9,065.04	8,859.47	0.0000	4.3300	50.0000	0.0000	(3.2710)	(0.3691)	0.0000	3	(3.6401)	01/06/2025
000786.ZK	12/27/2024	SDB3260123700	600.00	3.8519	2,364.79	2,311.17	0.0000	4.3300	50.0000	0.0000	(0.8533)	(0.0963)	0.0000	3	(0.9496)	01/06/2025
000786.ZK	12/27/2024	SDB3260123700	100.00	3.8519	394.13	385.19	0.0000	4.3300	50.0000	0.0000	(0.1422)	(0.0160)	0.0000	3	(0.1583)	01/06/2025
000786.ZK	12/27/2024	SDB3260123700	1,400.00	3.8519	5,517.85	5,392.72	0.0000	4.3300	50.0000	0.0000	(1.9910)	(0.2247)	0.0000	3	(2.2157)	01/06/2025
000786.ZK	12/27/2024	SDB3260123700	700.00	3.8519	2,758.93	2,696.36	0.0000	4.3300	50.0000	0.0000	(0.9955)	(0.1123)	0.0000	3	(1.1079)	01/06/2025
000786.ZK	12/27/2024	SDB3260123700	600.00	3.8519	2,364.79	2,311.17	0.0000	4.3300	50.0000	0.0000	(0.8533)	(0.0963)	0.0000	3	(0.9496)	01/06/2025
000786.ZK	12/27/2024	SDB3260123700	4,100.00	3.8519	16,159.42	15,792.97	0.0000	4.3300	50.0000	0.0000	(5.8309)	(0.6580)	0.0000	3	(6.4889)	01/06/2025
000786.ZK	12/27/2024	SDB3260123700	100.00	3.8519	394.13	385.19	0.0000	4.3300	50.0000	0.0000	(0.1422)	(0.0160)	0.0000	3	(0.1583)	01/06/2025
000786.ZK	12/27/2024	SDB3260123700	300.00	3.8519	1,182.40	1,155.58	0.0000	4.3300	50.0000	0.0000	(0.4266)	(0.0481)	0.0000	3	(0.4748)	01/06/2025
000786.ZK	12/27/2024	SDB3260123700	300.00	3.8519	1,182.40	1,155.58	0.0000	4.3300	50.0000	0.0000	(0.4266)	(0.0481)	0.0000	3	(0.4748)	01/06/2025
000786.ZK	12/26/2024	SDB3260123700	5,700.00	3.8283	22,465.54	21,821.17	0.0000	4.3300	50.0000	0.0000	(2.7021)	(0.3031)	0.0000	1	(3.0052)	01/06/2025
000786.ZK	12/26/2024	SDB3260123700	1,500.00	3.8283	5,911.98	5,742.41	0.0000	4.3300	50.0000	0.0000	(0.7111)	(0.0798)	0.0000	1	(0.7908)	01/06/2025
000786.ZK	12/26/2024	SDB3260123700	3,400.00	3.8283	13,400.49	13,016.14	0.0000	4.3300	50.0000	0.0000	(1.6118)	(0.1808)	0.0000	1	(1.7926)	01/06/2025
000786.ZK	12/26/2024	SDB3260123700	7,800.00	3.8283	30,742.31	29,860.55	0.0000	4.3300	50.0000	0.0000	(3.6976)	(0.4147)	0.0000	1	(4.1123)	01/06/2025
000786.ZK	12/26/2024	SDB3260123700	300.00	3.8283	1,182.40	1,148.48	0.0000	4.3300	50.0000	0.0000	(0.1422)	(0.0160)	0.0000	1	(0.1582)	01/06/2025
000786.ZK	12/26/2024	SDB3260123700	400.00	3.8283	1,576.53	1,531.31	0.0000	4.3300	50.0000	0.0000	(0.1896)	(0.0213)	0.0000	1	(0.2109)	01/06/2025
000786.ZK	12/26/2024	SDB3260123700	700.00	3.8283	2,758.93	2,679.79	0.0000	4.3300	50.0000	0.0000	(0.3318)	(0.0372)	0.0000	1	(0.3691)	01/06/2025
000786.ZK	12/26/2024	SDB3260123700	5,000.00	3.8283	19,706.61	19,141.38	0.0000	4.3300	50.0000	0.0000	(2.3703)	(0.2659)	0.0000	1	(2.6361)	01/06/2025
000786.ZK	12/26/2024	SDB3260123700	2,200.00	3.8283	8,670.91	8,422.20	0.0000	4.3300	50.0000	0.0000	(1.0429)	(0.1170)	0.0000	1	(1.1599)	01/06/2025
000786.ZK	12/26/2024	SDB3260123700	300.00	3.8283	1,182.40	1,148.48	0.0000	4.3300	50.0000	0.0000	(0.1422)	(0.0160)	0.0000	1	(0.1582)	01/06/2025
000786.ZK	12/26/2024	SDB3260123700	700.00	3.8283	2,758.93	2,679.79	0.0000	4.3300	50.0000	0.0000	(0.3318)	(0.0372)	0.0000	1	(0.3691)	01/06/2025
000786.ZK	12/26/2024	SDB3260123700	9,400.00	3.8283	37,048.43	35,985.79	0.0000	4.3300	50.0000	0.0000	(4.4561)	(0.4998)	0.0000	1	(4.9559)	01/06/2025
000786.ZK	12/26/2024	SDB3260123700	200.00	3.8283	788.26	765.65	0.0000	4.3300	50.0000	0.0000	(0.0948)	(0.0106)	0.0000	1	(0.1054)	01/06/2025
000786.ZK	12/26/2024	SDB3260123700	200.00	3.8283	788.26	765.65	0.0000	4.3300	50.0000	0.0000	(0.0948)	(0.0106)	0.0000	1	(0.1054)	01/06/2025
000786.ZK	12/26/2024	SDB3260123700	400.00	3.8283	1,576.53	1,531.31	0.0000	4.3300	50.0000	0.0000	(0.1896)	(0.0213)	0.0000	1	(0.2109)	01/06/2025
000786.ZK	12/26/2024	SDB3260123700	5,900.00	3.8283	23,253.80	22,586.82	0.0000	4.3300	50.0000	0.0000	(2.7969)	(0.3137)	0.0000	1	(3.1106)	01/06/2025
000786.ZK	12/26/2024	SDB3260123700	800.00	3.8283	3,153.06	3,062.62	0.0000	4.3300	50.0000	0.0000	(0.3792)	(0.0425)	0.0000	1	(0.4218)	01/06/2025
000786.ZK	12/26/2024	SDB3260123700	2,100.00	3.8283	8,276.78	8,039.38	0.0000	4.3300	50.0000	0.0000	(0.9955)	(0.1117)	0.0000	1	(1.1072)	01/06/2025
000786.ZK	12/26/2024	SDB3260123700	200.00	3.8283	788.26	765.65	0.0000	4.3300	50.0000	0.0000	(0.0948)	(0.0106)	0.0000	1	(0.1054)	01/06/2025
000786.ZK	12/26/2024	SDB3260123700	2,100.00	3.8283	8,276.78	8,039.38	0.0000	4.3300	50.0000	0.0000	(0.9955)	(0.1117)	0.0000	1	(1.1072)	01/06/2025
000786.ZK	12/26/2024	SDB3260123700	400.00	3.8283	1,576.53	1,531.31	0.0000	4.3300	50.0000	0.0000	(0.1896)	(0.0213)	0.0000	1	(0.2109)	01/06/2025
000786.ZK	12/26/2024	SDB3260123700	1,900.00	3.8283	7,488.51	7,273.72	0.0000	4.3300	50.0000	0.0000	(0.9007)	(0.1010)	0.0000	1	(1.0017)	01/06/2025
000786.ZK	12/26/2024	SDB3260123700	2,300.00	3.8283	9,065.04	8,805.03	0.0000	4.3300	50.0000	0.0000	(1.0903)	(0.1223)	0.0000	1	(1.2126)	01/06/2025
000786.ZK	12/26/2024	SDB3260123700	600.00	3.8283	2,364.79	2,296.97	0.0000	4.3300	50.0000	0.0000	(0.2844)	(0.0319)	0.0000	1	(0.3163)	01/06/2025
000786.ZK	12/26/2024	SDB3260123700	100.00	3.8283	394.13	382.83	0.0000	4.3300	50.0000	0.0000	(0.0474)	(0.0053)	0.0000	1	(0.0527)	01/06/2025
000786.ZK	12/26/2024	SDB3260123700	1,400.00	3.8283	5,517.85	5,359.59	0.0000	4.3300	50.0000	0.0000	(0.6637)	(0.0744)	0.0000	1	(0.7381)	01/06/2025
000786.ZK	12/26/2024	SDB3260123700	700.00	3.8283	2,758.93	2,679.79	0.0000	4.3300	50.0000	0.0000	(0.3318)	(0.0372)	0.0000	1	(0.3691)	01/06/2025
000786.ZK	12/26/2024	SDB3260123700	600.00	3.8283	2,364.79	2,296.97	0.0000	4.3300	50.0000	0.0000	(0.2844)	(0.0319)	0.0000	1	(0.3163)	01/06/2025
000786.ZK	12/26/2024	SDB3260123700	4,100.00	3.8283	16,159.42	15,695.93	0.0000	4.3300	50.0000	0.0000	(1.9436)	(0.2180)	0.0000	1	(2.1616)	01/06/2025
000786.ZK	12/26/2024	SDB3260123700	100.00	3.8283	394.13	382.83	0.0000	4.3300	50.0000	0.0000	(0.0474)	(0.0053)	0.0000	1	(0.0527)	01/06/2025
000786.ZK	12/26/2024	SDB3260123700	300.00	3.8283	1,182.40	1,148.48	0.0000	4.3300	50.0000	0.0000	(0.1422)	(0.0160)	0.0000	1	(0.1582)	01/06/2025
000786.ZK	12/26/2024	SDB3260123700	300.00	3.8283	1,182.40	1,148.48	0.0000	4.3300	50.0000	0.0000	(0.1422)	(0.0160)	0.0000	1	(0.1582)	01/06/2025
000786.ZK	12/24/2024	SDB3260123700	5,700.00	3.8283	22,465.54	21,821.17	0.0000	4.3300	50.0000	0.0000	(5.4042)	(0.6061)	0.0000	2	(6.0104)	01/06/2025
000786.ZK	12/24/2024	SDB3260123700	1,500.00	3.8283	5,911.98	5,742.41	0.0000	4.3300	50.0000	0.0000	(1.4222)	(0.1595)	0.0000	2	(1.5817)	01/06/2025
000786.ZK	12/24/2024	SDB3260123700	3,400.00	3.8283	13,400.49	13,016.14	0.0000	4.3300	50.0000	0.0000	(3.2236)	(0.3616)	0.0000	2	(3.5851)	01/06/2025
000786.ZK	12/24/2024	SDB3260123700	7,800.00	3.8283	30,742.31	29,860.55	0.0000	4.3300	50.0000	0.0000	(7.3952)	(0.8295)	0.0000	2	(8.2247)	01/06/2025
000786.ZK	12/24/2024	SDB3260123700	300.00	3.8283	1,182.40	1,148.48	0.0000	4.3300	50.0000	0.0000	(0.2844)	(0.0319)	0.0000	2	(0.3163)	01/06/2025
000786.ZK	12/24/2024	SDB3260123700	400.00	3.8283	1,576.53	1,531.31	0.0000	4.3300	50.0000	0.0000	(0.3792)	(0.0425)	0.0000	2	(0.4218)	01/06/2025
000786.ZK	12/24/2024	SDB3260123700	700.00	3.8283	2,758.93	2,679.79	0.0000	4.3300	50.0000	0.0000	(0.6637)	(0.0744)	0.0000	2	(0.7381)	01/06/2025
000786.ZK	12/24/2024	SDB3260123700	5,000.00	3.8283	19,706.61	19,141.38	0.0000	4.3300	50.0000	0.0000	(4.7405)	(0.5317)	0.0000	2	(5.2722)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
BEIJING NEW BUILDING MATERIALS PUBLIC COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
000786.ZK	12/24/2024	SDB3260123700	2,200.00	3.8283	8,670.91	8,422.20	0.0000	4.3300	50.0000	0.0000	(2.0858)	(0.2340)	0.0000	2	(2.3198)	01/06/2025
000786.ZK	12/24/2024	SDB3260123700	300.00	3.8283	1,182.40	1,148.48	0.0000	4.3300	50.0000	0.0000	(0.2844)	(0.0319)	0.0000	2	(0.3163)	01/06/2025
000786.ZK	12/24/2024	SDB3260123700	700.00	3.8283	2,758.93	2,679.79	0.0000	4.3300	50.0000	0.0000	(0.6637)	(0.0744)	0.0000	2	(0.7381)	01/06/2025
000786.ZK	12/24/2024	SDB3260123700	9,400.00	3.8283	37,048.43	35,985.79	0.0000	4.3300	50.0000	0.0000	(8.9122)	(0.9996)	0.0000	2	(9.9118)	01/06/2025
000786.ZK	12/24/2024	SDB3260123700	200.00	3.8283	788.26	765.65	0.0000	4.3300	50.0000	0.0000	(0.1896)	(0.0213)	0.0000	2	(0.2109)	01/06/2025
000786.ZK	12/24/2024	SDB3260123700	200.00	3.8283	788.26	765.65	0.0000	4.3300	50.0000	0.0000	(0.1896)	(0.0213)	0.0000	2	(0.2109)	01/06/2025
000786.ZK	12/24/2024	SDB3260123700	400.00	3.8283	1,576.53	1,531.31	0.0000	4.3300	50.0000	0.0000	(0.3792)	(0.0425)	0.0000	2	(0.4218)	01/06/2025
000786.ZK	12/24/2024	SDB3260123700	5,900.00	3.8283	23,253.80	22,586.82	0.0000	4.3300	50.0000	0.0000	(5.5938)	(0.6274)	0.0000	2	(6.2212)	01/06/2025
000786.ZK	12/24/2024	SDB3260123700	800.00	3.8283	3,153.06	3,062.62	0.0000	4.3300	50.0000	0.0000	(0.7585)	(0.0851)	0.0000	2	(0.8436)	01/06/2025
000786.ZK	12/24/2024	SDB3260123700	2,100.00	3.8283	8,276.78	8,039.38	0.0000	4.3300	50.0000	0.0000	(1.9910)	(0.2233)	0.0000	2	(2.2143)	01/06/2025
000786.ZK	12/24/2024	SDB3260123700	200.00	3.8283	788.26	765.65	0.0000	4.3300	50.0000	0.0000	(0.1896)	(0.0213)	0.0000	2	(0.2109)	01/06/2025
000786.ZK	12/24/2024	SDB3260123700	2,100.00	3.8283	8,276.78	8,039.38	0.0000	4.3300	50.0000	0.0000	(1.9910)	(0.2233)	0.0000	2	(2.2143)	01/06/2025
000786.ZK	12/24/2024	SDB3260123700	400.00	3.8283	1,576.53	1,531.31	0.0000	4.3300	50.0000	0.0000	(0.3792)	(0.0425)	0.0000	2	(0.4218)	01/06/2025
000786.ZK	12/24/2024	SDB3260123700	1,900.00	3.8283	7,488.51	7,273.72	0.0000	4.3300	50.0000	0.0000	(1.8014)	(0.2020)	0.0000	2	(2.0035)	01/06/2025
000786.ZK	12/24/2024	SDB3260123700	2,300.00	3.8283	9,065.04	8,805.03	0.0000	4.3300	50.0000	0.0000	(2.1806)	(0.2446)	0.0000	2	(2.4252)	01/06/2025
000786.ZK	12/24/2024	SDB3260123700	600.00	3.8283	2,364.79	2,296.97	0.0000	4.3300	50.0000	0.0000	(0.5689)	(0.0638)	0.0000	2	(0.6327)	01/06/2025
000786.ZK	12/24/2024	SDB3260123700	100.00	3.8283	394.13	382.83	0.0000	4.3300	50.0000	0.0000	(0.0948)	(0.0106)	0.0000	2	(0.1054)	01/06/2025
000786.ZK	12/24/2024	SDB3260123700	1,400.00	3.8283	5,517.85	5,359.59	0.0000	4.3300	50.0000	0.0000	(1.3273)	(0.1489)	0.0000	2	(1.4762)	01/06/2025
000786.ZK	12/24/2024	SDB3260123700	700.00	3.8283	2,758.93	2,679.79	0.0000	4.3300	50.0000	0.0000	(0.6637)	(0.0744)	0.0000	2	(0.7381)	01/06/2025
000786.ZK	12/24/2024	SDB3260123700	600.00	3.8283	2,364.79	2,296.97	0.0000	4.3300	50.0000	0.0000	(0.5689)	(0.0638)	0.0000	2	(0.6327)	01/06/2025
000786.ZK	12/24/2024	SDB3260123700	4,100.00	3.8283	16,159.42	15,695.93	0.0000	4.3300	50.0000	0.0000	(3.8872)	(0.4360)	0.0000	2	(4.3232)	01/06/2025
000786.ZK	12/24/2024	SDB3260123700	100.00	3.8283	394.13	382.83	0.0000	4.3300	50.0000	0.0000	(0.0948)	(0.0106)	0.0000	2	(0.1054)	01/06/2025
000786.ZK	12/24/2024	SDB3260123700	300.00	3.8283	1,182.40	1,148.48	0.0000	4.3300	50.0000	0.0000	(0.2844)	(0.0319)	0.0000	2	(0.3163)	01/06/2025
000786.ZK	12/24/2024	SDB3260123700	300.00	3.8283	1,182.40	1,148.48	0.0000	4.3300	50.0000	0.0000	(0.2844)	(0.0319)	0.0000	2	(0.3163)	01/06/2025
000786.ZK	12/23/2024	SDB3260123700	5,700.00	3.8695	22,465.54	22,055.99	0.0000	4.3300	50.0000	0.0000	(2.7021)	(0.3063)	0.0000	1	(3.0084)	01/06/2025
000786.ZK	12/23/2024	SDB3260123700	1,500.00	3.8695	5,911.98	5,804.21	0.0000	4.3300	50.0000	0.0000	(0.7111)	(0.0806)	0.0000	1	(0.7917)	01/06/2025
000786.ZK	12/23/2024	SDB3260123700	3,400.00	3.8695	13,400.49	13,156.20	0.0000	4.3300	50.0000	0.0000	(1.6118)	(0.1827)	0.0000	1	(1.7945)	01/06/2025
000786.ZK	12/23/2024	SDB3260123700	7,800.00	3.8695	30,742.31	30,181.88	0.0000	4.3300	50.0000	0.0000	(3.6976)	(0.4192)	0.0000	1	(4.1168)	01/06/2025
000786.ZK	12/23/2024	SDB3260123700	300.00	3.8695	1,182.40	1,160.84	0.0000	4.3300	50.0000	0.0000	(0.1422)	(0.0161)	0.0000	1	(0.1583)	01/06/2025
000786.ZK	12/23/2024	SDB3260123700	400.00	3.8695	1,576.53	1,547.79	0.0000	4.3300	50.0000	0.0000	(0.1896)	(0.0215)	0.0000	1	(0.2111)	01/06/2025
000786.ZK	12/23/2024	SDB3260123700	700.00	3.8695	2,758.93	2,708.63	0.0000	4.3300	50.0000	0.0000	(0.3318)	(0.0376)	0.0000	1	(0.3695)	01/06/2025
000786.ZK	12/23/2024	SDB3260123700	5,000.00	3.8695	19,706.61	19,347.36	0.0000	4.3300	50.0000	0.0000	(2.3703)	(0.2687)	0.0000	1	(2.6390)	01/06/2025
000786.ZK	12/23/2024	SDB3260123700	2,200.00	3.8695	8,670.91	8,512.84	0.0000	4.3300	50.0000	0.0000	(1.0429)	(0.1182)	0.0000	1	(1.1612)	01/06/2025
000786.ZK	12/23/2024	SDB3260123700	300.00	3.8695	1,182.40	1,160.84	0.0000	4.3300	50.0000	0.0000	(0.1422)	(0.0161)	0.0000	1	(0.1583)	01/06/2025
000786.ZK	12/23/2024	SDB3260123700	700.00	3.8695	2,758.93	2,708.63	0.0000	4.3300	50.0000	0.0000	(0.3318)	(0.0376)	0.0000	1	(0.3695)	01/06/2025
000786.ZK	12/23/2024	SDB3260123700	9,400.00	3.8695	37,048.43	36,373.04	0.0000	4.3300	50.0000	0.0000	(4.4561)	(0.5052)	0.0000	1	(4.9613)	01/06/2025
000786.ZK	12/23/2024	SDB3260123700	200.00	3.8695	788.26	773.89	0.0000	4.3300	50.0000	0.0000	(0.0948)	(0.0107)	0.0000	1	(0.1056)	01/06/2025
000786.ZK	12/23/2024	SDB3260123700	200.00	3.8695	788.26	773.89	0.0000	4.3300	50.0000	0.0000	(0.0948)	(0.0107)	0.0000	1	(0.1056)	01/06/2025
000786.ZK	12/23/2024	SDB3260123700	400.00	3.8695	1,576.53	1,547.79	0.0000	4.3300	50.0000	0.0000	(0.1896)	(0.0215)	0.0000	1	(0.2111)	01/06/2025
000786.ZK	12/23/2024	SDB3260123700	5,900.00	3.8695	23,253.80	22,829.88	0.0000	4.3300	50.0000	0.0000	(2.7969)	(0.3171)	0.0000	1	(3.1140)	01/06/2025
000786.ZK	12/23/2024	SDB3260123700	800.00	3.8695	3,153.06	3,095.58	0.0000	4.3300	50.0000	0.0000	(0.3792)	(0.0430)	0.0000	1	(0.4222)	01/06/2025
000786.ZK	12/23/2024	SDB3260123700	2,100.00	3.8695	8,276.78	8,125.89	0.0000	4.3300	50.0000	0.0000	(0.9955)	(0.1129)	0.0000	1	(1.1084)	01/06/2025
000786.ZK	12/23/2024	SDB3260123700	200.00	3.8695	788.26	773.89	0.0000	4.3300	50.0000	0.0000	(0.0948)	(0.0107)	0.0000	1	(0.1056)	01/06/2025
000786.ZK	12/23/2024	SDB3260123700	2,100.00	3.8695	8,276.78	8,125.89	0.0000	4.3300	50.0000	0.0000	(0.9955)	(0.1129)	0.0000	1	(1.1084)	01/06/2025
000786.ZK	12/23/2024	SDB3260123700	400.00	3.8695	1,576.53	1,547.79	0.0000	4.3300	50.0000	0.0000	(0.1896)	(0.0215)	0.0000	1	(0.2111)	01/06/2025
000786.ZK	12/23/2024	SDB3260123700	1,900.00	3.8695	7,488.51	7,352.00	0.0000	4.3300	50.0000	0.0000	(0.9007)	(0.1021)	0.0000	1	(1.0028)	01/06/2025
000786.ZK	12/23/2024	SDB3260123700	2,300.00	3.8695	9,065.04	8,899.79	0.0000	4.3300	50.0000	0.0000	(1.0903)	(0.1236)	0.0000	1	(1.2139)	01/06/2025
000786.ZK	12/23/2024	SDB3260123700	600.00	3.8695	2,364.79	2,321.68	0.0000	4.3300	50.0000	0.0000	(0.2844)	(0.0322)	0.0000	1	(0.3167)	01/06/2025
000786.ZK	12/23/2024	SDB3260123700	100.00	3.8695	394.13	386.95	0.0000	4.3300	50.0000	0.0000	(0.0474)	(0.0054)	0.0000	1	(0.0528)	01/06/2025
000786.ZK	12/23/2024	SDB3260123700	1,400.00	3.8695	5,517.85	5,417.26	0.0000	4.3300	50.0000	0.0000	(0.6637)	(0.0752)	0.0000	1	(0.7389)	01/06/2025

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

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
BEIJING NEW BUILDING MATERIALS PUBLIC COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
000786.ZK	12/23/2024	SDB3260123700	700.00	3.8695	2,758.93	2,708.63	0.0000	4.3300	50.0000	0.0000	(0.3318)	(0.0376)	0.0000	1	(0.3695)	01/06/2025
000786.ZK	12/23/2024	SDB3260123700	600.00	3.8695	2,364.79	2,321.68	0.0000	4.3300	50.0000	0.0000	(0.2844)	(0.0322)	0.0000	1	(0.3167)	01/06/2025
000786.ZK	12/23/2024	SDB3260123700	4,100.00	3.8695	16,159.42	15,864.84	0.0000	4.3300	50.0000	0.0000	(1.9436)	(0.2203)	0.0000	1	(2.1640)	01/06/2025
000786.ZK	12/23/2024	SDB3260123700	100.00	3.8695	394.13	386.95	0.0000	4.3300	50.0000	0.0000	(0.0474)	(0.0054)	0.0000	1	(0.0528)	01/06/2025
000786.ZK	12/23/2024	SDB3260123700	300.00	3.8695	1,182.40	1,160.84	0.0000	4.3300	50.0000	0.0000	(0.1422)	(0.0161)	0.0000	1	(0.1583)	01/06/2025
000786.ZK	12/23/2024	SDB3260123700	300.00	3.8695	1,182.40	1,160.84	0.0000	4.3300	50.0000	0.0000	(0.1422)	(0.0161)	0.0000	1	(0.1583)	01/06/2025
000786.ZK	12/20/2024	SDB3260123700	5,700.00	3.8550	22,465.54	21,973.44	0.0000	4.3300	50.0000	0.0000	(8.1063)	(0.9156)	0.0000	3	(9.0219)	01/06/2025
000786.ZK	12/20/2024	SDB3260123700	1,500.00	3.8550	5,911.98	5,782.48	0.0000	4.3300	50.0000	0.0000	(2.1332)	(0.2409)	0.0000	3	(2.3742)	01/06/2025
000786.ZK	12/20/2024	SDB3260123700	3,400.00	3.8550	13,400.49	13,106.96	0.0000	4.3300	50.0000	0.0000	(4.8353)	(0.5461)	0.0000	3	(5.3815)	01/06/2025
000786.ZK	12/20/2024	SDB3260123700	7,800.00	3.8550	30,742.31	30,068.91	0.0000	4.3300	50.0000	0.0000	(11.0929)	(1.2529)	0.0000	3	(12.3457)	01/06/2025
000786.ZK	12/20/2024	SDB3260123700	300.00	3.8550	1,182.40	1,156.50	0.0000	4.3300	50.0000	0.0000	(0.4266)	(0.0482)	0.0000	3	(0.4748)	01/06/2025
000786.ZK	12/20/2024	SDB3260123700	400.00	3.8550	1,576.53	1,542.00	0.0000	4.3300	50.0000	0.0000	(0.5689)	(0.0642)	0.0000	3	(0.6331)	01/06/2025
000786.ZK	12/20/2024	SDB3260123700	700.00	3.8550	2,758.93	2,698.49	0.0000	4.3300	50.0000	0.0000	(0.9955)	(0.1124)	0.0000	3	(1.1079)	01/06/2025
000786.ZK	12/20/2024	SDB3260123700	5,000.00	3.8550	19,706.61	19,274.94	0.0000	4.3300	50.0000	0.0000	(7.1108)	(0.8031)	0.0000	3	(7.9139)	01/06/2025
000786.ZK	12/20/2024	SDB3260123700	2,200.00	3.8550	8,670.91	8,480.98	0.0000	4.3300	50.0000	0.0000	(3.1288)	(0.3534)	0.0000	3	(3.4821)	01/06/2025
000786.ZK	12/20/2024	SDB3260123700	300.00	3.8550	1,182.40	1,156.50	0.0000	4.3300	50.0000	0.0000	(0.4266)	(0.0482)	0.0000	3	(0.4748)	01/06/2025
000786.ZK	12/20/2024	SDB3260123700	700.00	3.8550	2,758.93	2,698.49	0.0000	4.3300	50.0000	0.0000	(0.9955)	(0.1124)	0.0000	3	(1.1079)	01/06/2025
000786.ZK	12/20/2024	SDB3260123700	9,400.00	3.8550	37,048.43	36,236.90	0.0000	4.3300	50.0000	0.0000	(13.3683)	(1.5099)	0.0000	3	(14.8782)	01/06/2025
000786.ZK	12/20/2024	SDB3260123700	200.00	3.8550	788.26	771.00	0.0000	4.3300	50.0000	0.0000	(0.2844)	(0.0321)	0.0000	3	(0.3166)	01/06/2025
000786.ZK	12/20/2024	SDB3260123700	200.00	3.8550	788.26	771.00	0.0000	4.3300	50.0000	0.0000	(0.2844)	(0.0321)	0.0000	3	(0.3166)	01/06/2025
000786.ZK	12/20/2024	SDB3260123700	400.00	3.8550	1,576.53	1,542.00	0.0000	4.3300	50.0000	0.0000	(0.5689)	(0.0642)	0.0000	3	(0.6331)	01/06/2025
000786.ZK	12/20/2024	SDB3260123700	5,900.00	3.8550	23,253.80	22,744.44	0.0000	4.3300	50.0000	0.0000	(8.3907)	(0.9477)	0.0000	3	(9.3384)	01/06/2025
000786.ZK	12/20/2024	SDB3260123700	800.00	3.8550	3,153.06	3,083.99	0.0000	4.3300	50.0000	0.0000	(1.1377)	(0.1285)	0.0000	3	(1.2662)	01/06/2025
000786.ZK	12/20/2024	SDB3260123700	2,100.00	3.8550	8,276.78	8,095.48	0.0000	4.3300	50.0000	0.0000	(2.9865)	(0.3373)	0.0000	3	(3.3238)	01/06/2025
000786.ZK	12/20/2024	SDB3260123700	200.00	3.8550	788.26	771.00	0.0000	4.3300	50.0000	0.0000	(0.2844)	(0.0321)	0.0000	3	(0.3166)	01/06/2025
000786.ZK	12/20/2024	SDB3260123700	2,100.00	3.8550	8,276.78	8,095.48	0.0000	4.3300	50.0000	0.0000	(2.9865)	(0.3373)	0.0000	3	(3.3238)	01/06/2025
000786.ZK	12/20/2024	SDB3260123700	400.00	3.8550	1,576.53	1,542.00	0.0000	4.3300	50.0000	0.0000	(0.5689)	(0.0642)	0.0000	3	(0.6331)	01/06/2025
000786.ZK	12/20/2024	SDB3260123700	1,900.00	3.8550	7,488.51	7,324.48	0.0000	4.3300	50.0000	0.0000	(2.7021)	(0.3052)	0.0000	3	(3.0073)	01/06/2025
000786.ZK	12/20/2024	SDB3260123700	2,300.00	3.8550	9,065.04	8,866.47	0.0000	4.3300	50.0000	0.0000	(3.2710)	(0.3694)	0.0000	3	(3.6404)	01/06/2025
000786.ZK	12/20/2024	SDB3260123700	600.00	3.8550	2,364.79	2,312.99	0.0000	4.3300	50.0000	0.0000	(0.8533)	(0.0964)	0.0000	3	(0.9497)	01/06/2025
000786.ZK	12/20/2024	SDB3260123700	100.00	3.8550	394.13	385.50	0.0000	4.3300	50.0000	0.0000	(0.1422)	(0.0161)	0.0000	3	(0.1583)	01/06/2025
000786.ZK	12/20/2024	SDB3260123700	1,400.00	3.8550	5,517.85	5,396.98	0.0000	4.3300	50.0000	0.0000	(1.9910)	(0.2249)	0.0000	3	(2.2159)	01/06/2025
000786.ZK	12/20/2024	SDB3260123700	700.00	3.8550	2,758.93	2,698.49	0.0000	4.3300	50.0000	0.0000	(0.9955)	(0.1124)	0.0000	3	(1.1079)	01/06/2025
000786.ZK	12/20/2024	SDB3260123700	600.00	3.8550	2,364.79	2,312.99	0.0000	4.3300	50.0000	0.0000	(0.8533)	(0.0964)	0.0000	3	(0.9497)	01/06/2025
000786.ZK	12/20/2024	SDB3260123700	4,100.00	3.8550	16,159.42	15,805.45	0.0000	4.3300	50.0000	0.0000	(5.8309)	(0.6586)	0.0000	3	(6.4894)	01/06/2025
000786.ZK	12/20/2024	SDB3260123700	100.00	3.8550	394.13	385.50	0.0000	4.3300	50.0000	0.0000	(0.1422)	(0.0161)	0.0000	3	(0.1583)	01/06/2025
000786.ZK	12/20/2024	SDB3260123700	300.00	3.8550	1,182.40	1,156.50	0.0000	4.3300	50.0000	0.0000	(0.4266)	(0.0482)	0.0000	3	(0.4748)	01/06/2025
000786.ZK	12/20/2024	SDB3260123700	300.00	3.8550	1,182.40	1,156.50	0.0000	4.3300	50.0000	0.0000	(0.4266)	(0.0482)	0.0000	3	(0.4748)	01/06/2025
000786.ZK	12/19/2024	SDB3260123700	5,700.00	3.9246	22,465.54	22,370.27	0.0000	4.5800	50.0000	0.0000	(2.8581)	(0.3107)	0.0000	1	(3.1688)	01/06/2025
000786.ZK	12/19/2024	SDB3260123700	1,500.00	3.9246	5,911.98	5,886.91	0.0000	4.5800	50.0000	0.0000	(0.7521)	(0.0818)	0.0000	1	(0.8339)	01/06/2025
000786.ZK	12/19/2024	SDB3260123700	3,400.00	3.9246	13,400.49	13,343.67	0.0000	4.5800	50.0000	0.0000	(1.7048)	(0.1853)	0.0000	1	(1.8902)	01/06/2025
000786.ZK	12/19/2024	SDB3260123700	7,800.00	3.9246	30,742.31	30,611.95	0.0000	4.5800	50.0000	0.0000	(3.9111)	(0.4252)	0.0000	1	(4.3363)	01/06/2025
000786.ZK	12/19/2024	SDB3260123700	300.00	3.9246	1,182.40	1,177.38	0.0000	4.5800	50.0000	0.0000	(0.1504)	(0.0164)	0.0000	1	(0.1668)	01/06/2025
000786.ZK	12/19/2024	SDB3260123700	400.00	3.9246	1,576.53	1,569.84	0.0000	4.5800	50.0000	0.0000	(0.2006)	(0.0218)	0.0000	1	(0.2224)	01/06/2025
000786.ZK	12/19/2024	SDB3260123700	700.00	3.9246	2,758.93	2,747.23	0.0000	4.5800	50.0000	0.0000	(0.3510)	(0.0382)	0.0000	1	(0.3892)	01/06/2025
000786.ZK	12/19/2024	SDB3260123700	5,000.00	3.9246	19,706.61	19,623.04	0.0000	4.5800	50.0000	0.0000	(2.5071)	(0.2725)	0.0000	1	(2.7797)	01/06/2025
000786.ZK	12/19/2024	SDB3260123700	2,200.00	3.9246	8,670.91	8,634.14	0.0000	4.5800	50.0000	0.0000	(1.1031)	(0.1199)	0.0000	1	(1.2231)	01/06/2025
000786.ZK	12/19/2024	SDB3260123700	300.00	3.9246	1,182.40	1,177.38	0.0000	4.5800	50.0000	0.0000	(0.1504)	(0.0164)	0.0000	1	(0.1668)	01/06/2025
000786.ZK	12/19/2024	SDB3260123700	700.00	3.9246	2,758.93	2,747.23	0.0000	4.5800	50.0000	0.0000	(0.3510)	(0.0382)	0.0000	1	(0.3892)	01/06/2025
000786.ZK	12/19/2024	SDB3260123700	9,400.00	3.9246	37,048.43	36,891.32	0.0000	4.5800	50.0000	0.0000	(4.7134)	(0.5124)	0.0000	1	(5.2258)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6



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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
BEIJING NEW BUILDING MATERIALS PUBLIC COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
000786.ZK	12/19/2024	SDB3260123700	200.00	3.9246	788.26	784.92	0.0000	4.5800	50.0000	0.0000	(0.1003)	(0.0109)	0.0000	1	(0.1112)	01/06/2025
000786.ZK	12/19/2024	SDB3260123700	200.00	3.9246	788.26	784.92	0.0000	4.5800	50.0000	0.0000	(0.1003)	(0.0109)	0.0000	1	(0.1112)	01/06/2025
000786.ZK	12/19/2024	SDB3260123700	400.00	3.9246	1,576.53	1,569.84	0.0000	4.5800	50.0000	0.0000	(0.2006)	(0.0218)	0.0000	1	(0.2224)	01/06/2025
000786.ZK	12/19/2024	SDB3260123700	5,900.00	3.9246	23,253.80	23,155.19	0.0000	4.5800	50.0000	0.0000	(2.9584)	(0.3216)	0.0000	1	(3.2800)	01/06/2025
000786.ZK	12/19/2024	SDB3260123700	800.00	3.9246	3,153.06	3,139.69	0.0000	4.5800	50.0000	0.0000	(0.4011)	(0.0436)	0.0000	1	(0.4447)	01/06/2025
000786.ZK	12/19/2024	SDB3260123700	2,100.00	3.9246	8,276.78	8,241.68	0.0000	4.5800	50.0000	0.0000	(1.0530)	(0.1145)	0.0000	1	(1.1675)	01/06/2025
000786.ZK	12/19/2024	SDB3260123700	200.00	3.9246	788.26	784.92	0.0000	4.5800	50.0000	0.0000	(0.1003)	(0.0109)	0.0000	1	(0.1112)	01/06/2025
000786.ZK	12/19/2024	SDB3260123700	2,100.00	3.9246	8,276.78	8,241.68	0.0000	4.5800	50.0000	0.0000	(1.0530)	(0.1145)	0.0000	1	(1.1675)	01/06/2025
000786.ZK	12/19/2024	SDB3260123700	400.00	3.9246	1,576.53	1,569.84	0.0000	4.5800	50.0000	0.0000	(0.2006)	(0.0218)	0.0000	1	(0.2224)	01/06/2025
000786.ZK	12/19/2024	SDB3260123700	1,900.00	3.9246	7,488.51	7,456.76	0.0000	4.5800	50.0000	0.0000	(0.9527)	(0.1036)	0.0000	1	(1.0563)	01/06/2025
000786.ZK	12/19/2024	SDB3260123700	2,300.00	3.9246	9,065.04	9,026.60	0.0000	4.5800	50.0000	0.0000	(1.1533)	(0.1254)	0.0000	1	(1.2786)	01/06/2025
000786.ZK	12/19/2024	SDB3260123700	600.00	3.9246	2,364.79	2,354.77	0.0000	4.5800	50.0000	0.0000	(0.3009)	(0.0327)	0.0000	1	(0.3336)	01/06/2025
000786.ZK	12/19/2024	SDB3260123700	100.00	3.9246	394.13	392.46	0.0000	4.5800	50.0000	0.0000	(0.0501)	(0.0055)	0.0000	1	(0.0556)	01/06/2025
000786.ZK	12/19/2024	SDB3260123700	1,400.00	3.9246	5,517.85	5,494.45	0.0000	4.5800	50.0000	0.0000	(0.7020)	(0.0763)	0.0000	1	(0.7783)	01/06/2025
000786.ZK	12/19/2024	SDB3260123700	700.00	3.9246	2,758.93	2,747.23	0.0000	4.5800	50.0000	0.0000	(0.3510)	(0.0382)	0.0000	1	(0.3892)	01/06/2025
000786.ZK	12/19/2024	SDB3260123700	600.00	3.9246	2,364.79	2,354.77	0.0000	4.5800	50.0000	0.0000	(0.3009)	(0.0327)	0.0000	1	(0.3336)	01/06/2025
000786.ZK	12/19/2024	SDB3260123700	4,100.00	3.9246	16,159.42	16,090.90	0.0000	4.5800	50.0000	0.0000	(2.0558)	(0.2235)	0.0000	1	(2.2793)	01/06/2025
000786.ZK	12/19/2024	SDB3260123700	100.00	3.9246	394.13	392.46	0.0000	4.5800	50.0000	0.0000	(0.0501)	(0.0055)	0.0000	1	(0.0556)	01/06/2025
000786.ZK	12/19/2024	SDB3260123700	300.00	3.9246	1,182.40	1,177.38	0.0000	4.5800	50.0000	0.0000	(0.1504)	(0.0164)	0.0000	1	(0.1668)	01/06/2025
000786.ZK	12/19/2024	SDB3260123700	300.00	3.9246	1,182.40	1,177.38	0.0000	4.5800	50.0000	0.0000	(0.1504)	(0.0164)	0.0000	1	(0.1668)	01/06/2025
000786.ZK	12/18/2024	SDB3260123700	5,700.00	4.0090	22,465.54	22,851.15	0.0000	4.5800	50.0000	0.0000	(2.8581)	(0.3174)	0.0000	1	(3.1755)	01/06/2025
000786.ZK	12/18/2024	SDB3260123700	1,500.00	4.0090	5,911.98	6,013.46	0.0000	4.5800	50.0000	0.0000	(0.7521)	(0.0835)	0.0000	1	(0.8357)	01/06/2025
000786.ZK	12/18/2024	SDB3260123700	3,400.00	4.0090	13,400.49	13,630.51	0.0000	4.5800	50.0000	0.0000	(1.7048)	(0.1893)	0.0000	1	(1.8942)	01/06/2025
000786.ZK	12/18/2024	SDB3260123700	7,800.00	4.0090	30,742.31	31,269.99	0.0000	4.5800	50.0000	0.0000	(3.9111)	(0.4343)	0.0000	1	(4.3454)	01/06/2025
000786.ZK	12/18/2024	SDB3260123700	300.00	4.0090	1,182.40	1,202.69	0.0000	4.5800	50.0000	0.0000	(0.1504)	(0.0167)	0.0000	1	(0.1671)	01/06/2025
000786.ZK	12/18/2024	SDB3260123700	400.00	4.0090	1,576.53	1,603.59	0.0000	4.5800	50.0000	0.0000	(0.2006)	(0.0223)	0.0000	1	(0.2228)	01/06/2025
000786.ZK	12/18/2024	SDB3260123700	700.00	4.0090	2,758.93	2,806.28	0.0000	4.5800	50.0000	0.0000	(0.3510)	(0.0390)	0.0000	1	(0.3900)	01/06/2025
000786.ZK	12/18/2024	SDB3260123700	5,000.00	4.0090	19,706.61	20,044.87	0.0000	4.5800	50.0000	0.0000	(2.5071)	(0.2784)	0.0000	1	(2.7855)	01/06/2025
000786.ZK	12/18/2024	SDB3260123700	2,200.00	4.0090	8,670.91	8,819.74	0.0000	4.5800	50.0000	0.0000	(1.1031)	(0.1225)	0.0000	1	(1.2256)	01/06/2025
000786.ZK	12/18/2024	SDB3260123700	300.00	4.0090	1,182.40	1,202.69	0.0000	4.5800	50.0000	0.0000	(0.1504)	(0.0167)	0.0000	1	(0.1671)	01/06/2025
000786.ZK	12/18/2024	SDB3260123700	700.00	4.0090	2,758.93	2,806.28	0.0000	4.5800	50.0000	0.0000	(0.3510)	(0.0390)	0.0000	1	(0.3900)	01/06/2025
000786.ZK	12/18/2024	SDB3260123700	9,400.00	4.0090	37,048.43	37,684.35	0.0000	4.5800	50.0000	0.0000	(4.7134)	(0.5234)	0.0000	1	(5.2368)	01/06/2025
000786.ZK	12/18/2024	SDB3260123700	200.00	4.0090	788.26	801.79	0.0000	4.5800	50.0000	0.0000	(0.1003)	(0.0111)	0.0000	1	(0.1114)	01/06/2025
000786.ZK	12/18/2024	SDB3260123700	200.00	4.0090	788.26	801.79	0.0000	4.5800	50.0000	0.0000	(0.1003)	(0.0111)	0.0000	1	(0.1114)	01/06/2025
000786.ZK	12/18/2024	SDB3260123700	400.00	4.0090	1,576.53	1,603.59	0.0000	4.5800	50.0000	0.0000	(0.2006)	(0.0223)	0.0000	1	(0.2228)	01/06/2025
000786.ZK	12/18/2024	SDB3260123700	5,900.00	4.0090	23,253.80	23,652.94	0.0000	4.5800	50.0000	0.0000	(2.9584)	(0.3285)	0.0000	1	(3.2869)	01/06/2025
000786.ZK	12/18/2024	SDB3260123700	800.00	4.0090	3,153.06	3,207.18	0.0000	4.5800	50.0000	0.0000	(0.4011)	(0.0445)	0.0000	1	(0.4457)	01/06/2025
000786.ZK	12/18/2024	SDB3260123700	2,100.00	4.0090	8,276.78	8,418.84	0.0000	4.5800	50.0000	0.0000	(1.0530)	(0.1169)	0.0000	1	(1.1699)	01/06/2025
000786.ZK	12/18/2024	SDB3260123700	200.00	4.0090	788.26	801.79	0.0000	4.5800	50.0000	0.0000	(0.1003)	(0.0111)	0.0000	1	(0.1114)	01/06/2025
000786.ZK	12/18/2024	SDB3260123700	2,100.00	4.0090	8,276.78	8,418.84	0.0000	4.5800	50.0000	0.0000	(1.0530)	(0.1169)	0.0000	1	(1.1699)	01/06/2025
000786.ZK	12/18/2024	SDB3260123700	400.00	4.0090	1,576.53	1,603.59	0.0000	4.5800	50.0000	0.0000	(0.2006)	(0.0223)	0.0000	1	(0.2228)	01/06/2025
000786.ZK	12/18/2024	SDB3260123700	1,900.00	4.0090	7,488.51	7,617.05	0.0000	4.5800	50.0000	0.0000	(0.9527)	(0.1058)	0.0000	1	(1.0585)	01/06/2025
000786.ZK	12/18/2024	SDB3260123700	2,300.00	4.0090	9,065.04	9,220.64	0.0000	4.5800	50.0000	0.0000	(1.1533)	(0.1281)	0.0000	1	(1.2813)	01/06/2025
000786.ZK	12/18/2024	SDB3260123700	600.00	4.0090	2,364.79	2,405.38	0.0000	4.5800	50.0000	0.0000	(0.3009)	(0.0334)	0.0000	1	(0.3343)	01/06/2025
000786.ZK	12/18/2024	SDB3260123700	100.00	4.0090	394.13	400.90	0.0000	4.5800	50.0000	0.0000	(0.0501)	(0.0056)	0.0000	1	(0.0557)	01/06/2025
000786.ZK	12/18/2024	SDB3260123700	1,400.00	4.0090	5,517.85	5,612.56	0.0000	4.5800	50.0000	0.0000	(0.7020)	(0.0780)	0.0000	1	(0.7799)	01/06/2025
000786.ZK	12/18/2024	SDB3260123700	700.00	4.0090	2,758.93	2,806.28	0.0000	4.5800	50.0000	0.0000	(0.3510)	(0.0390)	0.0000	1	(0.3900)	01/06/2025
000786.ZK	12/18/2024	SDB3260123700	600.00	4.0090	2,364.79	2,405.38	0.0000	4.5800	50.0000	0.0000	(0.3009)	(0.0334)	0.0000	1	(0.3343)	01/06/2025
000786.ZK	12/18/2024	SDB3260123700	4,100.00	4.0090	16,159.42	16,436.79	0.0000	4.5800	50.0000	0.0000	(2.0558)	(0.2283)	0.0000	1	(2.2841)	01/06/2025
000786.ZK	12/18/2024	SDB3260123700	100.00	4.0090	394.13	400.90	0.0000	4.5800	50.0000	0.0000	(0.0501)	(0.0056)	0.0000	1	(0.0557)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
BEIJING NEW BUILDING MATERIALS PUBLIC COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
000786.ZK	12/18/2024	SDB3260123700	300.00	4.0090	1,182.40	1,202.69	0.0000	4.5800	50.0000	0.0000	(0.1504)	(0.0167)	0.0000	1	(0.1671)	01/06/2025
000786.ZK	12/18/2024	SDB3260123700	300.00	4.0090	1,182.40	1,202.69	0.0000	4.5800	50.0000	0.0000	(0.1504)	(0.0167)	0.0000	1	(0.1671)	01/06/2025
000786.ZK	12/17/2024	SDB3260123700	5,700.00	4.1535	22,465.54	23,674.98	0.0000	4.5800	50.0000	0.0000	(2.8581)	(0.3288)	0.0000	1	(3.1869)	01/06/2025
000786.ZK	12/17/2024	SDB3260123700	1,500.00	4.1535	5,911.98	6,230.26	0.0000	4.5800	50.0000	0.0000	(0.7521)	(0.0865)	0.0000	1	(0.8387)	01/06/2025
000786.ZK	12/17/2024	SDB3260123700	3,400.00	4.1535	13,400.49	14,121.92	0.0000	4.5800	50.0000	0.0000	(1.7048)	(0.1961)	0.0000	1	(1.9010)	01/06/2025
000786.ZK	12/17/2024	SDB3260123700	7,800.00	4.1535	30,742.31	32,397.35	0.0000	4.5800	50.0000	0.0000	(3.9111)	(0.4500)	0.0000	1	(4.3611)	01/06/2025
000786.ZK	12/17/2024	SDB3260123700	300.00	4.1535	1,182.40	1,246.05	0.0000	4.5800	50.0000	0.0000	(0.1504)	(0.0173)	0.0000	1	(0.1677)	01/06/2025
000786.ZK	12/17/2024	SDB3260123700	400.00	4.1535	1,576.53	1,661.40	0.0000	4.5800	50.0000	0.0000	(0.2006)	(0.0231)	0.0000	1	(0.2236)	01/06/2025
000786.ZK	12/17/2024	SDB3260123700	700.00	4.1535	2,758.93	2,907.45	0.0000	4.5800	50.0000	0.0000	(0.3510)	(0.0404)	0.0000	1	(0.3914)	01/06/2025
000786.ZK	12/17/2024	SDB3260123700	5,000.00	4.1535	19,706.61	20,767.53	0.0000	4.5800	50.0000	0.0000	(2.5071)	(0.2884)	0.0000	1	(2.7956)	01/06/2025
000786.ZK	12/17/2024	SDB3260123700	2,200.00	4.1535	8,670.91	9,137.71	0.0000	4.5800	50.0000	0.0000	(1.1031)	(0.1269)	0.0000	1	(1.2300)	01/06/2025
000786.ZK	12/17/2024	SDB3260123700	300.00	4.1535	1,182.40	1,246.05	0.0000	4.5800	50.0000	0.0000	(0.1504)	(0.0173)	0.0000	1	(0.1677)	01/06/2025
000786.ZK	12/17/2024	SDB3260123700	700.00	4.1535	2,758.93	2,907.45	0.0000	4.5800	50.0000	0.0000	(0.3510)	(0.0404)	0.0000	1	(0.3914)	01/06/2025
000786.ZK	12/17/2024	SDB3260123700	9,400.00	4.1535	37,048.43	39,042.96	0.0000	4.5800	50.0000	0.0000	(4.7134)	(0.5423)	0.0000	1	(5.2556)	01/06/2025
000786.ZK	12/17/2024	SDB3260123700	200.00	4.1535	788.26	830.70	0.0000	4.5800	50.0000	0.0000	(0.1003)	(0.0115)	0.0000	1	(0.1118)	01/06/2025
000786.ZK	12/17/2024	SDB3260123700	200.00	4.1535	788.26	830.70	0.0000	4.5800	50.0000	0.0000	(0.1003)	(0.0115)	0.0000	1	(0.1118)	01/06/2025
000786.ZK	12/17/2024	SDB3260123700	400.00	4.1535	1,576.53	1,661.40	0.0000	4.5800	50.0000	0.0000	(0.2006)	(0.0231)	0.0000	1	(0.2236)	01/06/2025
000786.ZK	12/17/2024	SDB3260123700	5,900.00	4.1535	23,253.80	24,505.69	0.0000	4.5800	50.0000	0.0000	(2.9584)	(0.3404)	0.0000	1	(3.2988)	01/06/2025
000786.ZK	12/17/2024	SDB3260123700	800.00	4.1535	3,153.06	3,322.80	0.0000	4.5800	50.0000	0.0000	(0.4011)	(0.0462)	0.0000	1	(0.4473)	01/06/2025
000786.ZK	12/17/2024	SDB3260123700	2,100.00	4.1535	8,276.78	8,722.36	0.0000	4.5800	50.0000	0.0000	(1.0530)	(0.1211)	0.0000	1	(1.1741)	01/06/2025
000786.ZK	12/17/2024	SDB3260123700	200.00	4.1535	788.26	830.70	0.0000	4.5800	50.0000	0.0000	(0.1003)	(0.0115)	0.0000	1	(0.1118)	01/06/2025
000786.ZK	12/17/2024	SDB3260123700	2,100.00	4.1535	8,276.78	8,722.36	0.0000	4.5800	50.0000	0.0000	(1.0530)	(0.1211)	0.0000	1	(1.1741)	01/06/2025
000786.ZK	12/17/2024	SDB3260123700	400.00	4.1535	1,576.53	1,661.40	0.0000	4.5800	50.0000	0.0000	(0.2006)	(0.0231)	0.0000	1	(0.2236)	01/06/2025
000786.ZK	12/17/2024	SDB3260123700	1,900.00	4.1535	7,488.51	7,891.66	0.0000	4.5800	50.0000	0.0000	(0.9527)	(0.1096)	0.0000	1	(1.0623)	01/06/2025
000786.ZK	12/17/2024	SDB3260123700	2,300.00	4.1535	9,065.04	9,553.06	0.0000	4.5800	50.0000	0.0000	(1.1533)	(0.1327)	0.0000	1	(1.2860)	01/06/2025
000786.ZK	12/17/2024	SDB3260123700	600.00	4.1535	2,364.79	2,492.10	0.0000	4.5800	50.0000	0.0000	(0.3009)	(0.0346)	0.0000	1	(0.3355)	01/06/2025
000786.ZK	12/17/2024	SDB3260123700	100.00	4.1535	394.13	415.35	0.0000	4.5800	50.0000	0.0000	(0.0501)	(0.0058)	0.0000	1	(0.0559)	01/06/2025
000786.ZK	12/17/2024	SDB3260123700	1,400.00	4.1535	5,517.85	5,814.91	0.0000	4.5800	50.0000	0.0000	(0.7020)	(0.0808)	0.0000	1	(0.7828)	01/06/2025
000786.ZK	12/17/2024	SDB3260123700	700.00	4.1535	2,758.93	2,907.45	0.0000	4.5800	50.0000	0.0000	(0.3510)	(0.0404)	0.0000	1	(0.3914)	01/06/2025
000786.ZK	12/17/2024	SDB3260123700	600.00	4.1535	2,364.79	2,492.10	0.0000	4.5800	50.0000	0.0000	(0.3009)	(0.0346)	0.0000	1	(0.3355)	01/06/2025
000786.ZK	12/17/2024	SDB3260123700	4,100.00	4.1535	16,159.42	17,029.37	0.0000	4.5800	50.0000	0.0000	(2.0558)	(0.2365)	0.0000	1	(2.2924)	01/06/2025
000786.ZK	12/17/2024	SDB3260123700	100.00	4.1535	394.13	415.35	0.0000	4.5800	50.0000	0.0000	(0.0501)	(0.0058)	0.0000	1	(0.0559)	01/06/2025
000786.ZK	12/17/2024	SDB3260123700	300.00	4.1535	1,182.40	1,246.05	0.0000	4.5800	50.0000	0.0000	(0.1504)	(0.0173)	0.0000	1	(0.1677)	01/06/2025
000786.ZK	12/17/2024	SDB3260123700	300.00	4.1535	1,182.40	1,246.05	0.0000	4.5800	50.0000	0.0000	(0.1504)	(0.0173)	0.0000	1	(0.1677)	01/06/2025
000786.ZK	12/16/2024	SDB3260123700	5,700.00	3.9839	22,465.54	22,708.41	0.0000	4.5800	50.0000	0.0000	(2.8581)	(0.3154)	0.0000	1	(3.1735)	01/06/2025
000786.ZK	12/16/2024	SDB3260123700	1,500.00	3.9839	5,911.98	5,975.90	0.0000	4.5800	50.0000	0.0000	(0.7521)	(0.0830)	0.0000	1	(0.8351)	01/06/2025
000786.ZK	12/16/2024	SDB3260123700	3,400.00	3.9839	13,400.49	13,545.37	0.0000	4.5800	50.0000	0.0000	(1.7048)	(0.1881)	0.0000	1	(1.8930)	01/06/2025
000786.ZK	12/16/2024	SDB3260123700	7,800.00	3.9839	30,742.31	31,074.67	0.0000	4.5800	50.0000	0.0000	(3.9111)	(0.4316)	0.0000	1	(4.3427)	01/06/2025
000786.ZK	12/16/2024	SDB3260123700	300.00	3.9839	1,182.40	1,195.18	0.0000	4.5800	50.0000	0.0000	(0.1504)	(0.0166)	0.0000	1	(0.1670)	01/06/2025
000786.ZK	12/16/2024	SDB3260123700	400.00	3.9839	1,576.53	1,593.57	0.0000	4.5800	50.0000	0.0000	(0.2006)	(0.0221)	0.0000	1	(0.2227)	01/06/2025
000786.ZK	12/16/2024	SDB3260123700	700.00	3.9839	2,758.93	2,788.75	0.0000	4.5800	50.0000	0.0000	(0.3510)	(0.0387)	0.0000	1	(0.3897)	01/06/2025
000786.ZK	12/16/2024	SDB3260123700	5,000.00	3.9839	19,706.61	19,919.66	0.0000	4.5800	50.0000	0.0000	(2.5071)	(0.2767)	0.0000	1	(2.7838)	01/06/2025
000786.ZK	12/16/2024	SDB3260123700	2,200.00	3.9839	8,670.91	8,764.65	0.0000	4.5800	50.0000	0.0000	(1.1031)	(0.1217)	0.0000	1	(1.2249)	01/06/2025
000786.ZK	12/16/2024	SDB3260123700	300.00	3.9839	1,182.40	1,195.18	0.0000	4.5800	50.0000	0.0000	(0.1504)	(0.0166)	0.0000	1	(0.1670)	01/06/2025
000786.ZK	12/16/2024	SDB3260123700	700.00	3.9839	2,758.93	2,788.75	0.0000	4.5800	50.0000	0.0000	(0.3510)	(0.0387)	0.0000	1	(0.3897)	01/06/2025
000786.ZK	12/16/2024	SDB3260123700	9,400.00	3.9839	37,048.43	37,448.96	0.0000	4.5800	50.0000	0.0000	(4.7134)	(0.5201)	0.0000	1	(5.2335)	01/06/2025
000786.ZK	12/16/2024	SDB3260123700	200.00	3.9839	788.26	796.79	0.0000	4.5800	50.0000	0.0000	(0.1003)	(0.0111)	0.0000	1	(0.1114)	01/06/2025
000786.ZK	12/16/2024	SDB3260123700	200.00	3.9839	788.26	796.79	0.0000	4.5800	50.0000	0.0000	(0.1003)	(0.0111)	0.0000	1	(0.1114)	01/06/2025
000786.ZK	12/16/2024	SDB3260123700	400.00	3.9839	1,576.53	1,593.57	0.0000	4.5800	50.0000	0.0000	(0.2006)	(0.0221)	0.0000	1	(0.2227)	01/06/2025
000786.ZK	12/16/2024	SDB3260123700	5,900.00	3.9839	23,253.80	23,505.20	0.0000	4.5800	50.0000	0.0000	(2.9584)	(0.3265)	0.0000	1	(3.2849)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
BEIJING NEW BUILDING MATERIALS PUBLIC COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
000786.ZK	12/16/2024	SDB3260123700	800.00	3.9839	3,153.06	3,187.15	0.0000	4.5800	50.0000	0.0000	(0.4011)	(0.0443)	0.0000	1	(0.4454)	01/06/2025
000786.ZK	12/16/2024	SDB3260123700	2,100.00	3.9839	8,276.78	8,366.26	0.0000	4.5800	50.0000	0.0000	(1.0530)	(0.1162)	0.0000	1	(1.1692)	01/06/2025
000786.ZK	12/16/2024	SDB3260123700	200.00	3.9839	788.26	796.79	0.0000	4.5800	50.0000	0.0000	(0.1003)	(0.0111)	0.0000	1	(0.1114)	01/06/2025
000786.ZK	12/16/2024	SDB3260123700	2,100.00	3.9839	8,276.78	8,366.26	0.0000	4.5800	50.0000	0.0000	(1.0530)	(0.1162)	0.0000	1	(1.1692)	01/06/2025
000786.ZK	12/16/2024	SDB3260123700	400.00	3.9839	1,576.53	1,593.57	0.0000	4.5800	50.0000	0.0000	(0.2006)	(0.0221)	0.0000	1	(0.2227)	01/06/2025
000786.ZK	12/16/2024	SDB3260123700	1,900.00	3.9839	7,488.51	7,569.47	0.0000	4.5800	50.0000	0.0000	(0.9527)	(0.1051)	0.0000	1	(1.0578)	01/06/2025
000786.ZK	12/16/2024	SDB3260123700	2,300.00	3.9839	9,065.04	9,163.04	0.0000	4.5800	50.0000	0.0000	(1.1533)	(0.1273)	0.0000	1	(1.2805)	01/06/2025
000786.ZK	12/16/2024	SDB3260123700	600.00	3.9839	2,364.79	2,390.36	0.0000	4.5800	50.0000	0.0000	(0.3009)	(0.0332)	0.0000	1	(0.3341)	01/06/2025
000786.ZK	12/16/2024	SDB3260123700	100.00	3.9839	394.13	398.39	0.0000	4.5800	50.0000	0.0000	(0.0501)	(0.0055)	0.0000	1	(0.0557)	01/06/2025
000786.ZK	12/16/2024	SDB3260123700	1,400.00	3.9839	5,517.85	5,577.50	0.0000	4.5800	50.0000	0.0000	(0.7020)	(0.0775)	0.0000	1	(0.7795)	01/06/2025
000786.ZK	12/16/2024	SDB3260123700	700.00	3.9839	2,758.93	2,788.75	0.0000	4.5800	50.0000	0.0000	(0.3510)	(0.0387)	0.0000	1	(0.3897)	01/06/2025
000786.ZK	12/16/2024	SDB3260123700	600.00	3.9839	2,364.79	2,390.36	0.0000	4.5800	50.0000	0.0000	(0.3009)	(0.0332)	0.0000	1	(0.3341)	01/06/2025
000786.ZK	12/16/2024	SDB3260123700	4,100.00	3.9839	16,159.42	16,334.12	0.0000	4.5800	50.0000	0.0000	(2.0558)	(0.2269)	0.0000	1	(2.2827)	01/06/2025
000786.ZK	12/16/2024	SDB3260123700	100.00	3.9839	394.13	398.39	0.0000	4.5800	50.0000	0.0000	(0.0501)	(0.0055)	0.0000	1	(0.0557)	01/06/2025
000786.ZK	12/16/2024	SDB3260123700	300.00	3.9839	1,182.40	1,195.18	0.0000	4.5800	50.0000	0.0000	(0.1504)	(0.0166)	0.0000	1	(0.1670)	01/06/2025
000786.ZK	12/16/2024	SDB3260123700	300.00	3.9839	1,182.40	1,195.18	0.0000	4.5800	50.0000	0.0000	(0.1504)	(0.0166)	0.0000	1	(0.1670)	01/06/2025
000786.ZK	12/13/2024	SDB3260123700	5,700.00	3.9524	22,465.54	22,528.53	0.0000	4.5800	50.0000	0.0000	(8.5743)	(0.9387)	0.0000	3	(9.5130)	01/06/2025
000786.ZK	12/13/2024	SDB3260123700	1,500.00	3.9524	5,911.98	5,928.56	0.0000	4.5800	50.0000	0.0000	(2.2564)	(0.2470)	0.0000	3	(2.5034)	01/06/2025
000786.ZK	12/13/2024	SDB3260123700	3,400.00	3.9524	13,400.49	13,438.07	0.0000	4.5800	50.0000	0.0000	(5.1145)	(0.5599)	0.0000	3	(5.6744)	01/06/2025
000786.ZK	12/13/2024	SDB3260123700	7,800.00	3.9524	30,742.31	30,828.51	0.0000	4.5800	50.0000	0.0000	(11.7333)	(1.2845)	0.0000	3	(13.0178)	01/06/2025
000786.ZK	12/13/2024	SDB3260123700	300.00	3.9524	1,182.40	1,185.71	0.0000	4.5800	50.0000	0.0000	(0.4513)	(0.0494)	0.0000	3	(0.5007)	01/06/2025
000786.ZK	12/13/2024	SDB3260123700	400.00	3.9524	1,576.53	1,580.95	0.0000	4.5800	50.0000	0.0000	(0.6017)	(0.0659)	0.0000	3	(0.6676)	01/06/2025
000786.ZK	12/13/2024	SDB3260123700	700.00	3.9524	2,758.93	2,766.66	0.0000	4.5800	50.0000	0.0000	(0.1153)	(0.0133)	0.0000	3	(1.1683)	01/06/2025
000786.ZK	12/13/2024	SDB3260123700	5,000.00	3.9524	19,706.61	19,761.87	0.0000	4.5800	50.0000	0.0000	(7.5214)	(0.8234)	0.0000	3	(8.3448)	01/06/2025
000786.ZK	12/13/2024	SDB3260123700	2,200.00	3.9524	8,670.91	8,695.22	0.0000	4.5800	50.0000	0.0000	(3.3094)	(0.3623)	0.0000	3	(3.6717)	01/06/2025
000786.ZK	12/13/2024	SDB3260123700	300.00	3.9524	1,182.40	1,185.71	0.0000	4.5800	50.0000	0.0000	(0.4513)	(0.0494)	0.0000	3	(0.5007)	01/06/2025
000786.ZK	12/13/2024	SDB3260123700	700.00	3.9524	2,758.93	2,766.66	0.0000	4.5800	50.0000	0.0000	(1.0530)	(0.1153)	0.0000	3	(1.1683)	01/06/2025
000786.ZK	12/13/2024	SDB3260123700	9,400.00	3.9524	37,048.43	37,152.31	0.0000	4.5800	50.0000	0.0000	(14.1401)	(1.5480)	0.0000	3	(15.6882)	01/06/2025
000786.ZK	12/13/2024	SDB3260123700	200.00	3.9524	788.26	790.47	0.0000	4.5800	50.0000	0.0000	(0.3009)	(0.0329)	0.0000	3	(0.3338)	01/06/2025
000786.ZK	12/13/2024	SDB3260123700	200.00	3.9524	788.26	790.47	0.0000	4.5800	50.0000	0.0000	(0.3009)	(0.0329)	0.0000	3	(0.3338)	01/06/2025
000786.ZK	12/13/2024	SDB3260123700	400.00	3.9524	1,576.53	1,580.95	0.0000	4.5800	50.0000	0.0000	(0.6017)	(0.0659)	0.0000	3	(0.6676)	01/06/2025
000786.ZK	12/13/2024	SDB3260123700	5,900.00	3.9524	23,253.80	23,319.00	0.0000	4.5800	50.0000	0.0000	(8.8752)	(0.9716)	0.0000	3	(9.8468)	01/06/2025
000786.ZK	12/13/2024	SDB3260123700	800.00	3.9524	3,153.06	3,161.90	0.0000	4.5800	50.0000	0.0000	(1.2034)	(0.1317)	0.0000	3	(1.3352)	01/06/2025
000786.ZK	12/13/2024	SDB3260123700	2,100.00	3.9524	8,276.78	8,299.98	0.0000	4.5800	50.0000	0.0000	(3.1590)	(0.3458)	0.0000	3	(3.5048)	01/06/2025
000786.ZK	12/13/2024	SDB3260123700	200.00	3.9524	788.26	790.47	0.0000	4.5800	50.0000	0.0000	(0.3009)	(0.0329)	0.0000	3	(0.3338)	01/06/2025
000786.ZK	12/13/2024	SDB3260123700	2,100.00	3.9524	8,276.78	8,299.98	0.0000	4.5800	50.0000	0.0000	(3.1590)	(0.3458)	0.0000	3	(3.5048)	01/06/2025
000786.ZK	12/13/2024	SDB3260123700	400.00	3.9524	1,576.53	1,580.95	0.0000	4.5800	50.0000	0.0000	(0.6017)	(0.0659)	0.0000	3	(0.6676)	01/06/2025
000786.ZK	12/13/2024	SDB3260123700	1,900.00	3.9524	7,488.51	7,509.51	0.0000	4.5800	50.0000	0.0000	(2.8581)	(0.3129)	0.0000	3	(3.1710)	01/06/2025
000786.ZK	12/13/2024	SDB3260123700	2,300.00	3.9524	9,065.04	9,090.46	0.0000	4.5800	50.0000	0.0000	(3.4598)	(0.3788)	0.0000	3	(3.8386)	01/06/2025
000786.ZK	12/13/2024	SDB3260123700	600.00	3.9524	2,364.79	2,371.42	0.0000	4.5800	50.0000	0.0000	(0.9026)	(0.0988)	0.0000	3	(1.0014)	01/06/2025
000786.ZK	12/13/2024	SDB3260123700	100.00	3.9524	394.13	395.24	0.0000	4.5800	50.0000	0.0000	(0.1504)	(0.0165)	0.0000	3	(0.1669)	01/06/2025
000786.ZK	12/13/2024	SDB3260123700	1,400.00	3.9524	5,517.85	5,533.32	0.0000	4.5800	50.0000	0.0000	(2.1060)	(0.2306)	0.0000	3	(2.3365)	01/06/2025
000786.ZK	12/13/2024	SDB3260123700	700.00	3.9524	2,758.93	2,766.66	0.0000	4.5800	50.0000	0.0000	(1.0530)	(0.1153)	0.0000	3	(1.1683)	01/06/2025
000786.ZK	12/13/2024	SDB3260123700	600.00	3.9524	2,364.79	2,371.42	0.0000	4.5800	50.0000	0.0000	(0.9026)	(0.0988)	0.0000	3	(1.0014)	01/06/2025
000786.ZK	12/13/2024	SDB3260123700	4,100.00	3.9524	16,159.42	16,204.73	0.0000	4.5800	50.0000	0.0000	(6.1675)	(0.6752)	0.0000	3	(6.8427)	01/06/2025
000786.ZK	12/13/2024	SDB3260123700	100.00	3.9524	394.13	395.24	0.0000	4.5800	50.0000	0.0000	(0.1504)	(0.0165)	0.0000	3	(0.1669)	01/06/2025
000786.ZK	12/13/2024	SDB3260123700	300.00	3.9524	1,182.40	1,185.71	0.0000	4.5800	50.0000	0.0000	(0.4513)	(0.0494)	0.0000	3	(0.5007)	01/06/2025
000786.ZK	12/13/2024	SDB3260123700	300.00	3.9524	1,182.40	1,185.71	0.0000	4.5800	50.0000	0.0000	(0.4513)	(0.0494)	0.0000	3	(0.5007)	01/06/2025
000786.ZK	12/12/2024	SDB3260123700	5,700.00	3.8331	22,465.54	21,848.81	0.0000	4.5800	50.0000	0.0000	(2.8581)	(0.3035)	0.0000	1	(3.1616)	01/06/2025
000786.ZK	12/12/2024	SDB3260123700	1,500.00	3.8331	5,911.98	5,749.69	0.0000	4.5800	50.0000	0.0000	(0.7521)	(0.0799)	0.0000	1	(0.8320)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
BEIJING NEW BUILDING MATERIALS PUBLIC COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
000786.ZK	12/12/2024	SDB3260123700	3,400.00	3.8331	13,400.49	13,032.63	0.0000	4.5800	50.0000	0.0000	(1.7048)	(0.1810)	0.0000	1	(1.8858)	01/06/2025
000786.ZK	12/12/2024	SDB3260123700	7,800.00	3.8331	30,742.31	29,898.38	0.0000	4.5800	50.0000	0.0000	(3.9111)	(0.4153)	0.0000	1	(4.3264)	01/06/2025
000786.ZK	12/12/2024	SDB3260123700	300.00	3.8331	1,182.40	1,149.94	0.0000	4.5800	50.0000	0.0000	(0.1504)	(0.0160)	0.0000	1	(0.1664)	01/06/2025
000786.ZK	12/12/2024	SDB3260123700	400.00	3.8331	1,576.53	1,533.25	0.0000	4.5800	50.0000	0.0000	(0.2006)	(0.0213)	0.0000	1	(0.2219)	01/06/2025
000786.ZK	12/12/2024	SDB3260123700	700.00	3.8331	2,758.93	2,683.19	0.0000	4.5800	50.0000	0.0000	(0.3510)	(0.0373)	0.0000	1	(0.3883)	01/06/2025
000786.ZK	12/12/2024	SDB3260123700	5,000.00	3.8331	19,706.61	19,165.63	0.0000	4.5800	50.0000	0.0000	(2.5071)	(0.2662)	0.0000	1	(2.7733)	01/06/2025
000786.ZK	12/12/2024	SDB3260123700	2,200.00	3.8331	8,670.91	8,432.88	0.0000	4.5800	50.0000	0.0000	(1.1031)	(0.1171)	0.0000	1	(1.2203)	01/06/2025
000786.ZK	12/12/2024	SDB3260123700	300.00	3.8331	1,182.40	1,149.94	0.0000	4.5800	50.0000	0.0000	(0.1504)	(0.0160)	0.0000	1	(0.1664)	01/06/2025
000786.ZK	12/12/2024	SDB3260123700	700.00	3.8331	2,758.93	2,683.19	0.0000	4.5800	50.0000	0.0000	(0.3510)	(0.0373)	0.0000	1	(0.3883)	01/06/2025
000786.ZK	12/12/2024	SDB3260123700	9,400.00	3.8331	37,048.43	36,031.38	0.0000	4.5800	50.0000	0.0000	(4.7134)	(0.5004)	0.0000	1	(5.2138)	01/06/2025
000786.ZK	12/12/2024	SDB3260123700	200.00	3.8331	788.26	766.63	0.0000	4.5800	50.0000	0.0000	(0.1003)	(0.0106)	0.0000	1	(0.1109)	01/06/2025
000786.ZK	12/12/2024	SDB3260123700	200.00	3.8331	788.26	766.63	0.0000	4.5800	50.0000	0.0000	(0.1003)	(0.0106)	0.0000	1	(0.1109)	01/06/2025
000786.ZK	12/12/2024	SDB3260123700	400.00	3.8331	1,576.53	1,533.25	0.0000	4.5800	50.0000	0.0000	(0.2006)	(0.0213)	0.0000	1	(0.2219)	01/06/2025
000786.ZK	12/12/2024	SDB3260123700	5,900.00	3.8331	23,253.80	22,615.44	0.0000	4.5800	50.0000	0.0000	(2.9584)	(0.3141)	0.0000	1	(3.2725)	01/06/2025
000786.ZK	12/12/2024	SDB3260123700	800.00	3.8331	3,153.06	3,066.50	0.0000	4.5800	50.0000	0.0000	(0.4011)	(0.0426)	0.0000	1	(0.4437)	01/06/2025
000786.ZK	12/12/2024	SDB3260123700	2,100.00	3.8331	8,276.78	8,049.56	0.0000	4.5800	50.0000	0.0000	(1.0530)	(0.1118)	0.0000	1	(1.1648)	01/06/2025
000786.ZK	12/12/2024	SDB3260123700	200.00	3.8331	788.26	766.63	0.0000	4.5800	50.0000	0.0000	(0.1003)	(0.0106)	0.0000	1	(0.1109)	01/06/2025
000786.ZK	12/12/2024	SDB3260123700	2,100.00	3.8331	8,276.78	8,049.56	0.0000	4.5800	50.0000	0.0000	(1.0530)	(0.1118)	0.0000	1	(1.1648)	01/06/2025
000786.ZK	12/12/2024	SDB3260123700	400.00	3.8331	1,576.53	1,533.25	0.0000	4.5800	50.0000	0.0000	(0.2006)	(0.0213)	0.0000	1	(0.2219)	01/06/2025
000786.ZK	12/12/2024	SDB3260123700	1,900.00	3.8331	7,488.51	7,282.94	0.0000	4.5800	50.0000	0.0000	(0.9527)	(0.1012)	0.0000	1	(1.0539)	01/06/2025
000786.ZK	12/12/2024	SDB3260123700	2,300.00	3.8331	9,065.04	8,816.19	0.0000	4.5800	50.0000	0.0000	(1.1533)	(0.1224)	0.0000	1	(1.2757)	01/06/2025
000786.ZK	12/12/2024	SDB3260123700	600.00	3.8331	2,364.79	2,299.88	0.0000	4.5800	50.0000	0.0000	(0.3009)	(0.0319)	0.0000	1	(0.3328)	01/06/2025
000786.ZK	12/12/2024	SDB3260123700	100.00	3.8331	394.13	383.31	0.0000	4.5800	50.0000	0.0000	(0.0501)	(0.0053)	0.0000	1	(0.0555)	01/06/2025
000786.ZK	12/12/2024	SDB3260123700	1,400.00	3.8331	5,517.85	5,366.38	0.0000	4.5800	50.0000	0.0000	(0.7020)	(0.0745)	0.0000	1	(0.7765)	01/06/2025
000786.ZK	12/12/2024	SDB3260123700	700.00	3.8331	2,758.93	2,683.19	0.0000	4.5800	50.0000	0.0000	(0.3510)	(0.0373)	0.0000	1	(0.3883)	01/06/2025
000786.ZK	12/12/2024	SDB3260123700	600.00	3.8331	2,364.79	2,299.88	0.0000	4.5800	50.0000	0.0000	(0.3009)	(0.0319)	0.0000	1	(0.3328)	01/06/2025
000786.ZK	12/12/2024	SDB3260123700	4,100.00	3.8331	16,159.42	15,715.81	0.0000	4.5800	50.0000	0.0000	(2.0558)	(0.2183)	0.0000	1	(2.2741)	01/06/2025
000786.ZK	12/12/2024	SDB3260123700	100.00	3.8331	394.13	383.31	0.0000	4.5800	50.0000	0.0000	(0.0501)	(0.0053)	0.0000	1	(0.0555)	01/06/2025
000786.ZK	12/12/2024	SDB3260123700	300.00	3.8331	1,182.40	1,149.94	0.0000	4.5800	50.0000	0.0000	(0.1504)	(0.0160)	0.0000	1	(0.1664)	01/06/2025
000786.ZK	12/12/2024	SDB3260123700	300.00	3.8674	1,182.40	1,149.94	0.0000	4.5800	50.0000	0.0000	(0.1504)	(0.0160)	0.0000	1	(0.1664)	01/06/2025
000786.ZK	12/11/2024	SDB3260123700	5,700.00	3.8674	22,465.54	22,044.11	0.0000	4.5800	50.0000	0.0000	(2.8581)	(0.3062)	0.0000	1	(3.1643)	01/06/2025
000786.ZK	12/11/2024	SDB3260123700	1,500.00	3.8674	5,911.98	5,801.08	0.0000	4.5800	50.0000	0.0000	(0.7521)	(0.0806)	0.0000	1	(0.8327)	01/06/2025
000786.ZK	12/11/2024	SDB3260123700	3,400.00	3.8674	13,400.49	13,149.12	0.0000	4.5800	50.0000	0.0000	(1.7048)	(0.1826)	0.0000	1	(1.8875)	01/06/2025
000786.ZK	12/11/2024	SDB3260123700	7,800.00	3.8674	30,742.31	30,165.63	0.0000	4.5800	50.0000	0.0000	(3.9111)	(0.4190)	0.0000	1	(4.3301)	01/06/2025
000786.ZK	12/11/2024	SDB3260123700	300.00	3.8674	1,182.40	1,160.22	0.0000	4.5800	50.0000	0.0000	(0.1504)	(0.0161)	0.0000	1	(0.1665)	01/06/2025
000786.ZK	12/11/2024	SDB3260123700	400.00	3.8674	1,576.53	1,546.96	0.0000	4.5800	50.0000	0.0000	(0.2006)	(0.0215)	0.0000	1	(0.2221)	01/06/2025
000786.ZK	12/11/2024	SDB3260123700	700.00	3.8674	2,758.93	2,707.17	0.0000	4.5800	50.0000	0.0000	(0.3510)	(0.0376)	0.0000	1	(0.3886)	01/06/2025
000786.ZK	12/11/2024	SDB3260123700	5,000.00	3.8674	19,706.61	19,336.94	0.0000	4.5800	50.0000	0.0000	(2.5071)	(0.2686)	0.0000	1	(2.7757)	01/06/2025
000786.ZK	12/11/2024	SDB3260123700	2,200.00	3.8674	8,670.91	8,508.25	0.0000	4.5800	50.0000	0.0000	(1.1031)	(0.1182)	0.0000	1	(1.2213)	01/06/2025
000786.ZK	12/11/2024	SDB3260123700	300.00	3.8674	1,182.40	1,160.22	0.0000	4.5800	50.0000	0.0000	(0.1504)	(0.0161)	0.0000	1	(0.1665)	01/06/2025
000786.ZK	12/11/2024	SDB3260123700	700.00	3.8674	2,758.93	2,707.17	0.0000	4.5800	50.0000	0.0000	(0.3510)	(0.0376)	0.0000	1	(0.3886)	01/06/2025
000786.ZK	12/11/2024	SDB3260123700	9,400.00	3.8674	37,048.43	36,353.45	0.0000	4.5800	50.0000	0.0000	(4.7134)	(0.5049)	0.0000	1	(5.2183)	01/06/2025
000786.ZK	12/11/2024	SDB3260123700	200.00	3.8674	788.26	773.48	0.0000	4.5800	50.0000	0.0000	(0.1003)	(0.0107)	0.0000	1	(0.1110)	01/06/2025
000786.ZK	12/11/2024	SDB3260123700	200.00	3.8674	788.26	773.48	0.0000	4.5800	50.0000	0.0000	(0.1003)	(0.0107)	0.0000	1	(0.1110)	01/06/2025
000786.ZK	12/11/2024	SDB3260123700	400.00	3.8674	1,576.53	1,546.96	0.0000	4.5800	50.0000	0.0000	(0.2006)	(0.0215)	0.0000	1	(0.2221)	01/06/2025
000786.ZK	12/11/2024	SDB3260123700	5,900.00	3.8674	23,253.80	22,817.59	0.0000	4.5800	50.0000	0.0000	(2.9584)	(0.3169)	0.0000	1	(3.2753)	01/06/2025
000786.ZK	12/11/2024	SDB3260123700	800.00	3.8674	3,153.06	3,093.91	0.0000	4.5800	50.0000	0.0000	(0.4011)	(0.0430)	0.0000	1	(0.4441)	01/06/2025
000786.ZK	12/11/2024	SDB3260123700	2,100.00	3.8674	8,276.78	8,121.51	0.0000	4.5800	50.0000	0.0000	(1.0530)	(0.1128)	0.0000	1	(1.1658)	01/06/2025
000786.ZK	12/11/2024	SDB3260123700	200.00	3.8674	788.26	773.48	0.0000	4.5800	50.0000	0.0000	(0.1003)	(0.0107)	0.0000	1	(0.1110)	01/06/2025
000786.ZK	12/11/2024	SDB3260123700	2,100.00	3.8674	8,276.78	8,121.51	0.0000	4.5800	50.0000	0.0000	(1.0530)	(0.1128)	0.0000	1	(1.1658)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
BEIJING NEW BUILDING MATERIALS PUBLIC COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
000786.ZK	12/11/2024	SDB3260123700	400.00	3.8674	1,576.53	1,546.96	0.0000	4.5800	50.0000	0.0000	(0.2006)	(0.0215)	0.0000	1	(0.2221)	01/06/2025
000786.ZK	12/11/2024	SDB3260123700	1,900.00	3.8674	7,488.51	7,348.04	0.0000	4.5800	50.0000	0.0000	(0.9527)	(0.1021)	0.0000	1	(1.0548)	01/06/2025
000786.ZK	12/11/2024	SDB3260123700	2,300.00	3.8674	9,065.04	8,894.99	0.0000	4.5800	50.0000	0.0000	(1.1533)	(0.1235)	0.0000	1	(1.2768)	01/06/2025
000786.ZK	12/11/2024	SDB3260123700	600.00	3.8674	2,364.79	2,320.43	0.0000	4.5800	50.0000	0.0000	(0.3009)	(0.0322)	0.0000	1	(0.3331)	01/06/2025
000786.ZK	12/11/2024	SDB3260123700	100.00	3.8674	394.13	386.74	0.0000	4.5800	50.0000	0.0000	(0.0501)	(0.0054)	0.0000	1	(0.0555)	01/06/2025
000786.ZK	12/11/2024	SDB3260123700	1,400.00	3.8674	5,517.85	5,414.34	0.0000	4.5800	50.0000	0.0000	(0.7020)	(0.0752)	0.0000	1	(0.7772)	01/06/2025
000786.ZK	12/11/2024	SDB3260123700	700.00	3.8674	2,758.93	2,707.17	0.0000	4.5800	50.0000	0.0000	(0.3510)	(0.0376)	0.0000	1	(0.3886)	01/06/2025
000786.ZK	12/11/2024	SDB3260123700	600.00	3.8674	2,364.79	2,320.43	0.0000	4.5800	50.0000	0.0000	(0.3009)	(0.0322)	0.0000	1	(0.3331)	01/06/2025
000786.ZK	12/11/2024	SDB3260123700	4,100.00	3.8674	16,159.42	15,856.29	0.0000	4.5800	50.0000	0.0000	(2.0558)	(0.2202)	0.0000	1	(2.2761)	01/06/2025
000786.ZK	12/11/2024	SDB3260123700	100.00	3.8674	394.13	386.74	0.0000	4.5800	50.0000	0.0000	(0.0501)	(0.0054)	0.0000	1	(0.0555)	01/06/2025
000786.ZK	12/11/2024	SDB3260123700	300.00	3.8674	1,182.40	1,160.22	0.0000	4.5800	50.0000	0.0000	(0.1504)	(0.0161)	0.0000	1	(0.1665)	01/06/2025
000786.ZK	12/11/2024	SDB3260123700	300.00	3.8674	1,182.40	1,160.22	0.0000	4.5800	50.0000	0.0000	(0.1504)	(0.0161)	0.0000	1	(0.1665)	01/06/2025
000786.ZK	12/10/2024	SDB3260123700	5,700.00	3.9035	22,465.54	22,249.71	0.0000	4.5800	50.0000	0.0000	(2.8581)	(0.3090)	0.0000	1	(3.1671)	01/06/2025
000786.ZK	12/10/2024	SDB3260123700	1,500.00	3.9035	5,911.98	5,855.19	0.0000	4.5800	50.0000	0.0000	(0.7521)	(0.0813)	0.0000	1	(0.8335)	01/06/2025
000786.ZK	12/10/2024	SDB3260123700	3,400.00	3.9035	13,400.49	13,271.76	0.0000	4.5800	50.0000	0.0000	(1.7048)	(0.1843)	0.0000	1	(1.8892)	01/06/2025
000786.ZK	12/10/2024	SDB3260123700	7,800.00	3.9035	30,742.31	30,446.97	0.0000	4.5800	50.0000	0.0000	(3.9111)	(0.4229)	0.0000	1	(4.3340)	01/06/2025
000786.ZK	12/10/2024	SDB3260123700	300.00	3.9035	1,182.40	1,171.04	0.0000	4.5800	50.0000	0.0000	(0.1504)	(0.0163)	0.0000	1	(0.1667)	01/06/2025
000786.ZK	12/10/2024	SDB3260123700	400.00	3.9035	1,576.53	1,561.38	0.0000	4.5800	50.0000	0.0000	(0.2006)	(0.0217)	0.0000	1	(0.2223)	01/06/2025
000786.ZK	12/10/2024	SDB3260123700	700.00	3.9035	2,758.93	2,732.42	0.0000	4.5800	50.0000	0.0000	(0.3510)	(0.0380)	0.0000	1	(0.3889)	01/06/2025
000786.ZK	12/10/2024	SDB3260123700	5,000.00	3.9035	19,706.61	19,517.29	0.0000	4.5800	50.0000	0.0000	(2.5071)	(0.2711)	0.0000	1	(2.7782)	01/06/2025
000786.ZK	12/10/2024	SDB3260123700	2,200.00	3.9035	8,670.91	8,587.61	0.0000	4.5800	50.0000	0.0000	(1.1031)	(0.1193)	0.0000	1	(1.2224)	01/06/2025
000786.ZK	12/10/2024	SDB3260123700	300.00	3.9035	1,182.40	1,171.04	0.0000	4.5800	50.0000	0.0000	(0.1504)	(0.0163)	0.0000	1	(0.1667)	01/06/2025
000786.ZK	12/10/2024	SDB3260123700	700.00	3.9035	2,758.93	2,732.42	0.0000	4.5800	50.0000	0.0000	(0.3510)	(0.0380)	0.0000	1	(0.3889)	01/06/2025
000786.ZK	12/10/2024	SDB3260123700	9,400.00	3.9035	37,048.43	36,692.51	0.0000	4.5800	50.0000	0.0000	(4.7134)	(0.5096)	0.0000	1	(5.2230)	01/06/2025
000786.ZK	12/10/2024	SDB3260123700	200.00	3.9035	788.26	780.69	0.0000	4.5800	50.0000	0.0000	(0.1003)	(0.0108)	0.0000	1	(0.1111)	01/06/2025
000786.ZK	12/10/2024	SDB3260123700	200.00	3.9035	788.26	780.69	0.0000	4.5800	50.0000	0.0000	(0.1003)	(0.0108)	0.0000	1	(0.1111)	01/06/2025
000786.ZK	12/10/2024	SDB3260123700	400.00	3.9035	1,576.53	1,561.38	0.0000	4.5800	50.0000	0.0000	(0.2006)	(0.0217)	0.0000	1	(0.2223)	01/06/2025
000786.ZK	12/10/2024	SDB3260123700	5,900.00	3.9035	23,253.80	23,030.40	0.0000	4.5800	50.0000	0.0000	(2.9584)	(0.3199)	0.0000	1	(3.2783)	01/06/2025
000786.ZK	12/10/2024	SDB3260123700	800.00	3.9035	3,153.06	3,122.77	0.0000	4.5800	50.0000	0.0000	(0.4011)	(0.0434)	0.0000	1	(0.4445)	01/06/2025
000786.ZK	12/10/2024	SDB3260123700	2,100.00	3.9035	8,276.78	8,197.26	0.0000	4.5800	50.0000	0.0000	(1.0530)	(0.1139)	0.0000	1	(1.1668)	01/06/2025
000786.ZK	12/10/2024	SDB3260123700	200.00	3.9035	788.26	780.69	0.0000	4.5800	50.0000	0.0000	(0.1003)	(0.0108)	0.0000	1	(0.1111)	01/06/2025
000786.ZK	12/10/2024	SDB3260123700	2,100.00	3.9035	8,276.78	8,197.26	0.0000	4.5800	50.0000	0.0000	(1.0530)	(0.1139)	0.0000	1	(1.1668)	01/06/2025
000786.ZK	12/10/2024	SDB3260123700	400.00	3.9035	1,576.53	1,561.38	0.0000	4.5800	50.0000	0.0000	(0.2006)	(0.0217)	0.0000	1	(0.2223)	01/06/2025
000786.ZK	12/10/2024	SDB3260123700	1,900.00	3.9035	7,488.51	7,416.57	0.0000	4.5800	50.0000	0.0000	(0.9527)	(0.1030)	0.0000	1	(1.0557)	01/06/2025
000786.ZK	12/10/2024	SDB3260123700	2,300.00	3.9035	9,065.04	8,977.95	0.0000	4.5800	50.0000	0.0000	(1.1533)	(0.1247)	0.0000	1	(1.2780)	01/06/2025
000786.ZK	12/10/2024	SDB3260123700	600.00	3.9035	2,364.79	2,342.07	0.0000	4.5800	50.0000	0.0000	(0.3009)	(0.0325)	0.0000	1	(0.3334)	01/06/2025
000786.ZK	12/10/2024	SDB3260123700	100.00	3.9035	394.13	390.35	0.0000	4.5800	50.0000	0.0000	(0.0501)	(0.0054)	0.0000	1	(0.0556)	01/06/2025
000786.ZK	12/10/2024	SDB3260123700	1,400.00	3.9035	5,517.85	5,464.84	0.0000	4.5800	50.0000	0.0000	(0.7020)	(0.0759)	0.0000	1	(0.7779)	01/06/2025
000786.ZK	12/10/2024	SDB3260123700	700.00	3.9035	2,758.93	2,732.42	0.0000	4.5800	50.0000	0.0000	(0.3510)	(0.0380)	0.0000	1	(0.3889)	01/06/2025
000786.ZK	12/10/2024	SDB3260123700	600.00	3.9035	2,364.79	2,342.07	0.0000	4.5800	50.0000	0.0000	(0.3009)	(0.0325)	0.0000	1	(0.3334)	01/06/2025
000786.ZK	12/10/2024	SDB3260123700	4,100.00	3.9035	16,159.42	16,004.18	0.0000	4.5800	50.0000	0.0000	(2.0558)	(0.2223)	0.0000	1	(2.2781)	01/06/2025
000786.ZK	12/10/2024	SDB3260123700	100.00	3.9035	394.13	390.35	0.0000	4.5800	50.0000	0.0000	(0.0501)	(0.0054)	0.0000	1	(0.0556)	01/06/2025
000786.ZK	12/10/2024	SDB3260123700	300.00	3.9035	1,182.40	1,171.04	0.0000	4.5800	50.0000	0.0000	(0.1504)	(0.0163)	0.0000	1	(0.1667)	01/06/2025
000786.ZK	12/10/2024	SDB3260123700	300.00	3.9035	1,182.40	1,171.04	0.0000	4.5800	50.0000	0.0000	(0.1504)	(0.0163)	0.0000	1	(0.1667)	01/06/2025
000786.ZK	12/09/2024	SDB3260123700	5,700.00	3.9382	22,465.54	22,447.91	0.0000	4.5800	50.0000	0.0000	(2.8581)	(0.3118)	0.0000	1	(3.1699)	01/06/2025
000786.ZK	12/09/2024	SDB3260123700	1,500.00	3.9382	5,911.98	5,907.34	0.0000	4.5800	50.0000	0.0000	(0.7521)	(0.0820)	0.0000	1	(0.8342)	01/06/2025
000786.ZK	12/09/2024	SDB3260123700	3,400.00	3.9382	13,400.49	13,389.98	0.0000	4.5800	50.0000	0.0000	(1.7048)	(0.1860)	0.0000	1	(1.8908)	01/06/2025
000786.ZK	12/09/2024	SDB3260123700	7,800.00	3.9382	30,742.31	30,718.19	0.0000	4.5800	50.0000	0.0000	(3.9111)	(0.4266)	0.0000	1	(4.3377)	01/06/2025
000786.ZK	12/09/2024	SDB3260123700	300.00	3.9382	1,182.40	1,181.47	0.0000	4.5800	50.0000	0.0000	(0.1504)	(0.0164)	0.0000	1	(0.1668)	01/06/2025
000786.ZK	12/09/2024	SDB3260123700	400.00	3.9382	1,576.53	1,575.29	0.0000	4.5800	50.0000	0.0000	(0.2006)	(0.0219)	0.0000	1	(0.2224)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
BEIJING NEW BUILDING MATERIALS PUBLIC COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
000786.ZK	12/09/2024	SDB3260123700	700.00	3.9382	2,758.93	2,756.76	0.0000	4.5800	50.0000	0.0000	(0.3510)	(0.0383)	0.0000	1	(0.3893)	01/06/2025
000786.ZK	12/09/2024	SDB3260123700	5,000.00	3.9382	19,706.61	19,691.15	0.0000	4.5800	50.0000	0.0000	(2.5071)	(0.2735)	0.0000	1	(2.7806)	01/06/2025
000786.ZK	12/09/2024	SDB3260123700	2,200.00	3.9382	8,670.91	8,664.10	0.0000	4.5800	50.0000	0.0000	(1.1031)	(0.1203)	0.0000	1	(1.2235)	01/06/2025
000786.ZK	12/09/2024	SDB3260123700	300.00	3.9382	1,182.40	1,181.47	0.0000	4.5800	50.0000	0.0000	(0.1504)	(0.0164)	0.0000	1	(0.1668)	01/06/2025
000786.ZK	12/09/2024	SDB3260123700	700.00	3.9382	2,758.93	2,756.76	0.0000	4.5800	50.0000	0.0000	(0.3510)	(0.0383)	0.0000	1	(0.3893)	01/06/2025
000786.ZK	12/09/2024	SDB3260123700	9,400.00	3.9382	37,048.43	37,019.35	0.0000	4.5800	50.0000	0.0000	(4.7134)	(0.5142)	0.0000	1	(5.2275)	01/06/2025
000786.ZK	12/09/2024	SDB3260123700	200.00	3.9382	788.26	787.65	0.0000	4.5800	50.0000	0.0000	(0.1003)	(0.0109)	0.0000	1	(0.1112)	01/06/2025
000786.ZK	12/09/2024	SDB3260123700	200.00	3.9382	788.26	787.65	0.0000	4.5800	50.0000	0.0000	(0.1003)	(0.0109)	0.0000	1	(0.1112)	01/06/2025
000786.ZK	12/09/2024	SDB3260123700	400.00	3.9382	1,576.53	1,575.29	0.0000	4.5800	50.0000	0.0000	(0.2006)	(0.0219)	0.0000	1	(0.2224)	01/06/2025
000786.ZK	12/09/2024	SDB3260123700	5,900.00	3.9382	23,253.80	23,235.55	0.0000	4.5800	50.0000	0.0000	(2.9584)	(0.3227)	0.0000	1	(3.2811)	01/06/2025
000786.ZK	12/09/2024	SDB3260123700	800.00	3.9382	3,153.06	3,150.58	0.0000	4.5800	50.0000	0.0000	(0.4011)	(0.0438)	0.0000	1	(0.4449)	01/06/2025
000786.ZK	12/09/2024	SDB3260123700	2,100.00	3.9382	8,276.78	8,270.28	0.0000	4.5800	50.0000	0.0000	(1.0530)	(0.1149)	0.0000	1	(1.1679)	01/06/2025
000786.ZK	12/09/2024	SDB3260123700	200.00	3.9382	788.26	787.65	0.0000	4.5800	50.0000	0.0000	(0.1003)	(0.0109)	0.0000	1	(0.1112)	01/06/2025
000786.ZK	12/09/2024	SDB3260123700	2,100.00	3.9382	8,276.78	8,270.28	0.0000	4.5800	50.0000	0.0000	(1.0530)	(0.1149)	0.0000	1	(1.1679)	01/06/2025
000786.ZK	12/09/2024	SDB3260123700	400.00	3.9382	1,576.53	1,575.29	0.0000	4.5800	50.0000	0.0000	(0.2006)	(0.0219)	0.0000	1	(0.2224)	01/06/2025
000786.ZK	12/09/2024	SDB3260123700	1,900.00	3.9382	7,488.51	7,482.64	0.0000	4.5800	50.0000	0.0000	(0.9527)	(0.1039)	0.0000	1	(1.0566)	01/06/2025
000786.ZK	12/09/2024	SDB3260123700	2,300.00	3.9382	9,065.04	9,057.93	0.0000	4.5800	50.0000	0.0000	(1.1533)	(0.1258)	0.0000	1	(1.2791)	01/06/2025
000786.ZK	12/09/2024	SDB3260123700	600.00	3.9382	2,364.79	2,362.94	0.0000	4.5800	50.0000	0.0000	(0.3009)	(0.0328)	0.0000	1	(0.3337)	01/06/2025
000786.ZK	12/09/2024	SDB3260123700	100.00	3.9382	394.13	393.82	0.0000	4.5800	50.0000	0.0000	(0.0501)	(0.0055)	0.0000	1	(0.0556)	01/06/2025
000786.ZK	12/09/2024	SDB3260123700	1,400.00	3.9382	5,517.85	5,513.52	0.0000	4.5800	50.0000	0.0000	(0.7020)	(0.0766)	0.0000	1	(0.7786)	01/06/2025
000786.ZK	12/09/2024	SDB3260123700	700.00	3.9382	2,758.93	2,756.76	0.0000	4.5800	50.0000	0.0000	(0.3510)	(0.0383)	0.0000	1	(0.3893)	01/06/2025
000786.ZK	12/09/2024	SDB3260123700	600.00	3.9382	2,364.79	2,362.94	0.0000	4.5800	50.0000	0.0000	(0.3009)	(0.0328)	0.0000	1	(0.3337)	01/06/2025
000786.ZK	12/09/2024	SDB3260123700	4,100.00	3.9382	16,159.42	16,146.74	0.0000	4.5800	50.0000	0.0000	(2.0558)	(0.2243)	0.0000	1	(2.2801)	01/06/2025
000786.ZK	12/09/2024	SDB3260123700	100.00	3.9382	394.13	393.82	0.0000	4.5800	50.0000	0.0000	(0.0501)	(0.0055)	0.0000	1	(0.0556)	01/06/2025
000786.ZK	12/09/2024	SDB3260123700	300.00	3.9382	1,182.40	1,181.47	0.0000	4.5800	50.0000	0.0000	(0.1504)	(0.0164)	0.0000	1	(0.1668)	01/06/2025
000786.ZK	12/09/2024	SDB3260123700	300.00	3.9382	1,182.40	1,181.47	0.0000	4.5800	50.0000	0.0000	(0.1504)	(0.0164)	0.0000	1	(0.1668)	01/06/2025
000786.ZK	12/06/2024	SDB3260123700	5,700.00	3.9729	22,465.54	22,645.39	0.0000	4.5800	50.0000	0.0000	(8.5743)	(0.9436)	0.0000	3	(9.5179)	01/06/2025
000786.ZK	12/06/2024	SDB3260123700	1,500.00	3.9729	5,911.98	5,959.31	0.0000	4.5800	50.0000	0.0000	(2.2564)	(0.2483)	0.0000	3	(2.5047)	01/06/2025
000786.ZK	12/06/2024	SDB3260123700	3,400.00	3.9729	13,400.49	13,507.78	0.0000	4.5800	50.0000	0.0000	(5.1145)	(0.5628)	0.0000	3	(5.6773)	01/06/2025
000786.ZK	12/06/2024	SDB3260123700	7,800.00	3.9729	30,742.31	30,988.43	0.0000	4.5800	50.0000	0.0000	(11.7333)	(1.2912)	0.0000	3	(13.0245)	01/06/2025
000786.ZK	12/06/2024	SDB3260123700	300.00	3.9729	1,182.40	1,191.86	0.0000	4.5800	50.0000	0.0000	(0.4513)	(0.0497)	0.0000	3	(0.5009)	01/06/2025
000786.ZK	12/06/2024	SDB3260123700	400.00	3.9729	1,576.53	1,589.15	0.0000	4.5800	50.0000	0.0000	(0.6017)	(0.0662)	0.0000	3	(0.6679)	01/06/2025
000786.ZK	12/06/2024	SDB3260123700	700.00	3.9729	2,758.93	2,781.01	0.0000	4.5800	50.0000	0.0000	(1.0530)	(0.1159)	0.0000	3	(1.1689)	01/06/2025
000786.ZK	12/06/2024	SDB3260123700	5,000.00	3.9729	19,706.61	19,864.38	0.0000	4.5800	50.0000	0.0000	(7.5214)	(0.8277)	0.0000	3	(8.3490)	01/06/2025
000786.ZK	12/06/2024	SDB3260123700	2,200.00	3.9729	8,670.91	8,740.33	0.0000	4.5800	50.0000	0.0000	(3.3094)	(0.3642)	0.0000	3	(3.6736)	01/06/2025
000786.ZK	12/06/2024	SDB3260123700	300.00	3.9729	1,182.40	1,191.86	0.0000	4.5800	50.0000	0.0000	(0.4513)	(0.0497)	0.0000	3	(0.5009)	01/06/2025
000786.ZK	12/06/2024	SDB3260123700	700.00	3.9729	2,758.93	2,781.01	0.0000	4.5800	50.0000	0.0000	(1.0530)	(0.1159)	0.0000	3	(1.1689)	01/06/2025
000786.ZK	12/06/2024	SDB3260123700	9,400.00	3.9729	37,048.43	37,345.03	0.0000	4.5800	50.0000	0.0000	(14.1401)	(1.5560)	0.0000	3	(15.6962)	01/06/2025
000786.ZK	12/06/2024	SDB3260123700	200.00	3.9729	788.26	794.58	0.0000	4.5800	50.0000	0.0000	(0.3009)	(0.0331)	0.0000	3	(0.3340)	01/06/2025
000786.ZK	12/06/2024	SDB3260123700	200.00	3.9729	788.26	794.58	0.0000	4.5800	50.0000	0.0000	(0.3009)	(0.0331)	0.0000	3	(0.3340)	01/06/2025
000786.ZK	12/06/2024	SDB3260123700	400.00	3.9729	1,576.53	1,589.15	0.0000	4.5800	50.0000	0.0000	(0.6017)	(0.0662)	0.0000	3	(0.6679)	01/06/2025
000786.ZK	12/06/2024	SDB3260123700	5,900.00	3.9729	23,253.80	23,439.96	0.0000	4.5800	50.0000	0.0000	(8.8752)	(0.9767)	0.0000	3	(9.8519)	01/06/2025
000786.ZK	12/06/2024	SDB3260123700	800.00	3.9729	3,153.06	3,178.30	0.0000	4.5800	50.0000	0.0000	(1.2034)	(0.1324)	0.0000	3	(1.3358)	01/06/2025
000786.ZK	12/06/2024	SDB3260123700	2,100.00	3.9729	8,276.78	8,343.04	0.0000	4.5800	50.0000	0.0000	(3.1590)	(0.3476)	0.0000	3	(3.5066)	01/06/2025
000786.ZK	12/06/2024	SDB3260123700	200.00	3.9729	788.26	794.58	0.0000	4.5800	50.0000	0.0000	(0.3009)	(0.0331)	0.0000	3	(0.3340)	01/06/2025
000786.ZK	12/06/2024	SDB3260123700	2,100.00	3.9729	8,276.78	8,343.04	0.0000	4.5800	50.0000	0.0000	(3.1590)	(0.3476)	0.0000	3	(3.5066)	01/06/2025
000786.ZK	12/06/2024	SDB3260123700	400.00	3.9729	1,576.53	1,589.15	0.0000	4.5800	50.0000	0.0000	(0.6017)	(0.0662)	0.0000	3	(0.6679)	01/06/2025
000786.ZK	12/06/2024	SDB3260123700	1,900.00	3.9729	7,488.51	7,548.46	0.0000	4.5800	50.0000	0.0000	(2.8581)	(0.3145)	0.0000	3	(3.1726)	01/06/2025
000786.ZK	12/06/2024	SDB3260123700	2,300.00	3.9729	9,065.04	9,137.61	0.0000	4.5800	50.0000	0.0000	(3.4598)	(0.3807)	0.0000	3	(3.8406)	01/06/2025
000786.ZK	12/06/2024	SDB3260123700	600.00	3.9729	2,364.79	2,383.72	0.0000	4.5800	50.0000	0.0000	(0.9026)	(0.0993)	0.0000	3	(1.0019)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
BEIJING NEW BUILDING MATERIALS PUBLIC COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
000786.ZK	12/06/2024	SDB3260123700	100.00	3.9729	394.13	397.29	0.0000	4.5800	50.0000	0.0000	(0.1504)	(0.0166)	0.0000	3	(0.1670)	01/06/2025
000786.ZK	12/06/2024	SDB3260123700	1,400.00	3.9729	5,517.85	5,562.03	0.0000	4.5800	50.0000	0.0000	(2.1060)	(0.2318)	0.0000	3	(2.3377)	01/06/2025
000786.ZK	12/06/2024	SDB3260123700	700.00	3.9729	2,758.93	2,781.01	0.0000	4.5800	50.0000	0.0000	(1.0530)	(0.1159)	0.0000	3	(1.1689)	01/06/2025
000786.ZK	12/06/2024	SDB3260123700	600.00	3.9729	2,364.79	2,383.72	0.0000	4.5800	50.0000	0.0000	(0.9026)	(0.0993)	0.0000	3	(1.0019)	01/06/2025
000786.ZK	12/06/2024	SDB3260123700	4,100.00	3.9729	16,159.42	16,288.79	0.0000	4.5800	50.0000	0.0000	(6.1675)	(0.6787)	0.0000	3	(6.8462)	01/06/2025
000786.ZK	12/06/2024	SDB3260123700	100.00	3.9729	394.13	397.29	0.0000	4.5800	50.0000	0.0000	(0.1504)	(0.0166)	0.0000	3	(0.1670)	01/06/2025
000786.ZK	12/06/2024	SDB3260123700	300.00	3.9729	1,182.40	1,191.86	0.0000	4.5800	50.0000	0.0000	(0.4513)	(0.0497)	0.0000	3	(0.5009)	01/06/2025
000786.ZK	12/06/2024	SDB3260123700	300.00	3.9729	1,182.40	1,191.86	0.0000	4.5800	50.0000	0.0000	(0.4513)	(0.0497)	0.0000	3	(0.5009)	01/06/2025
000786.ZK	12/05/2024	SDB3260123700	5,700.00	3.9470	22,465.54	22,497.89	0.0000	4.5800	50.0000	0.0000	(2.8581)	(0.3125)	0.0000	1	(3.1706)	01/06/2025
000786.ZK	12/05/2024	SDB3260123700	1,500.00	3.9470	5,911.98	5,920.50	0.0000	4.5800	50.0000	0.0000	(0.7521)	(0.0822)	0.0000	1	(0.8344)	01/06/2025
000786.ZK	12/05/2024	SDB3260123700	3,400.00	3.9470	13,400.49	13,419.79	0.0000	4.5800	50.0000	0.0000	(1.7048)	(0.1864)	0.0000	1	(1.8912)	01/06/2025
000786.ZK	12/05/2024	SDB3260123700	7,800.00	3.9470	30,742.31	30,786.58	0.0000	4.5800	50.0000	0.0000	(3.9111)	(0.4276)	0.0000	1	(4.3387)	01/06/2025
000786.ZK	12/05/2024	SDB3260123700	300.00	3.9470	1,182.40	1,184.10	0.0000	4.5800	50.0000	0.0000	(0.1504)	(0.0164)	0.0000	1	(0.1669)	01/06/2025
000786.ZK	12/05/2024	SDB3260123700	400.00	3.9470	1,576.53	1,578.80	0.0000	4.5800	50.0000	0.0000	(0.2006)	(0.0219)	0.0000	1	(0.2225)	01/06/2025
000786.ZK	12/05/2024	SDB3260123700	700.00	3.9470	2,758.93	2,762.90	0.0000	4.5800	50.0000	0.0000	(0.3510)	(0.0384)	0.0000	1	(0.3894)	01/06/2025
000786.ZK	12/05/2024	SDB3260123700	5,000.00	3.9470	19,706.61	19,734.99	0.0000	4.5800	50.0000	0.0000	(2.5071)	(0.2741)	0.0000	1	(2.7812)	01/06/2025
000786.ZK	12/05/2024	SDB3260123700	2,200.00	3.9470	8,670.91	8,683.40	0.0000	4.5800	50.0000	0.0000	(1.1031)	(0.1206)	0.0000	1	(1.2237)	01/06/2025
000786.ZK	12/05/2024	SDB3260123700	300.00	3.9470	1,182.40	1,184.10	0.0000	4.5800	50.0000	0.0000	(0.1504)	(0.0164)	0.0000	1	(0.1669)	01/06/2025
000786.ZK	12/05/2024	SDB3260123700	700.00	3.9470	2,758.93	2,762.90	0.0000	4.5800	50.0000	0.0000	(0.3510)	(0.0384)	0.0000	1	(0.3894)	01/06/2025
000786.ZK	12/05/2024	SDB3260123700	9,400.00	3.9470	37,048.43	37,101.78	0.0000	4.5800	50.0000	0.0000	(4.7134)	(0.5153)	0.0000	1	(5.2287)	01/06/2025
000786.ZK	12/05/2024	SDB3260123700	200.00	3.9470	788.26	789.40	0.0000	4.5800	50.0000	0.0000	(0.1003)	(0.0110)	0.0000	1	(0.1112)	01/06/2025
000786.ZK	12/05/2024	SDB3260123700	200.00	3.9470	788.26	789.40	0.0000	4.5800	50.0000	0.0000	(0.1003)	(0.0110)	0.0000	1	(0.1112)	01/06/2025
000786.ZK	12/05/2024	SDB3260123700	400.00	3.9470	1,576.53	1,578.80	0.0000	4.5800	50.0000	0.0000	(0.2006)	(0.0219)	0.0000	1	(0.2225)	01/06/2025
000786.ZK	12/05/2024	SDB3260123700	5,900.00	3.9470	23,253.80	23,287.29	0.0000	4.5800	50.0000	0.0000	(2.9584)	(0.3234)	0.0000	1	(3.2818)	01/06/2025
000786.ZK	12/05/2024	SDB3260123700	800.00	3.9470	3,153.06	3,157.60	0.0000	4.5800	50.0000	0.0000	(0.4011)	(0.0439)	0.0000	1	(0.4450)	01/06/2025
000786.ZK	12/05/2024	SDB3260123700	2,100.00	3.9470	8,276.78	8,288.70	0.0000	4.5800	50.0000	0.0000	(1.0530)	(0.1151)	0.0000	1	(1.1681)	01/06/2025
000786.ZK	12/05/2024	SDB3260123700	200.00	3.9470	788.26	789.40	0.0000	4.5800	50.0000	0.0000	(0.1003)	(0.0110)	0.0000	1	(0.1112)	01/06/2025
000786.ZK	12/05/2024	SDB3260123700	2,100.00	3.9470	8,276.78	8,288.70	0.0000	4.5800	50.0000	0.0000	(1.0530)	(0.1151)	0.0000	1	(1.1681)	01/06/2025
000786.ZK	12/05/2024	SDB3260123700	400.00	3.9470	1,576.53	1,578.80	0.0000	4.5800	50.0000	0.0000	(0.2006)	(0.0219)	0.0000	1	(0.2225)	01/06/2025
000786.ZK	12/05/2024	SDB3260123700	1,900.00	3.9470	7,488.51	7,499.30	0.0000	4.5800	50.0000	0.0000	(0.9527)	(0.1042)	0.0000	1	(1.0569)	01/06/2025
000786.ZK	12/05/2024	SDB3260123700	2,300.00	3.9470	9,065.04	9,078.10	0.0000	4.5800	50.0000	0.0000	(1.1533)	(0.1261)	0.0000	1	(1.2794)	01/06/2025
000786.ZK	12/05/2024	SDB3260123700	600.00	3.9470	2,364.79	2,368.20	0.0000	4.5800	50.0000	0.0000	(0.3009)	(0.0329)	0.0000	1	(0.3337)	01/06/2025
000786.ZK	12/05/2024	SDB3260123700	100.00	3.9470	394.13	394.70	0.0000	4.5800	50.0000	0.0000	(0.0501)	(0.0055)	0.0000	1	(0.0556)	01/06/2025
000786.ZK	12/05/2024	SDB3260123700	1,400.00	3.9470	5,517.85	5,525.80	0.0000	4.5800	50.0000	0.0000	(0.7020)	(0.0767)	0.0000	1	(0.7787)	01/06/2025
000786.ZK	12/05/2024	SDB3260123700	700.00	3.9470	2,758.93	2,762.90	0.0000	4.5800	50.0000	0.0000	(0.3510)	(0.0384)	0.0000	1	(0.3894)	01/06/2025
000786.ZK	12/05/2024	SDB3260123700	600.00	3.9470	2,364.79	2,368.20	0.0000	4.5800	50.0000	0.0000	(0.3009)	(0.0329)	0.0000	1	(0.3337)	01/06/2025
000786.ZK	12/05/2024	SDB3260123700	4,100.00	3.9470	16,159.42	16,182.69	0.0000	4.5800	50.0000	0.0000	(2.0558)	(0.2248)	0.0000	1	(2.2806)	01/06/2025
000786.ZK	12/05/2024	SDB3260123700	100.00	3.9470	394.13	394.70	0.0000	4.5800	50.0000	0.0000	(0.0501)	(0.0055)	0.0000	1	(0.0556)	01/06/2025
000786.ZK	12/05/2024	SDB3260123700	300.00	3.9470	1,182.40	1,184.10	0.0000	4.5800	50.0000	0.0000	(0.1504)	(0.0164)	0.0000	1	(0.1669)	01/06/2025
000786.ZK	12/05/2024	SDB3260123700	300.00	3.9470	1,182.40	1,184.10	0.0000	4.5800	50.0000	0.0000	(0.1504)	(0.0164)	0.0000	1	(0.1669)	01/06/2025
000786.ZK	12/04/2024	SDB3260123700	5,700.00	3.9413	22,465.54	22,465.54	0.0000	4.5800	50.0000	0.0000	(2.8581)	(0.3120)	0.0000	1	(3.1701)	01/06/2025
000786.ZK	12/04/2024	SDB3260123700	1,500.00	3.9413	5,911.98	5,911.98	0.0000	4.5800	50.0000	0.0000	(0.7521)	(0.0821)	0.0000	1	(0.8342)	01/06/2025
000786.ZK	12/04/2024	SDB3260123700	3,400.00	3.9413	13,400.49	13,400.49	0.0000	4.5800	50.0000	0.0000	(1.7048)	(0.1861)	0.0000	1	(1.8910)	01/06/2025
000786.ZK	12/04/2024	SDB3260123700	7,800.00	3.9413	30,742.31	30,742.31	0.0000	4.5800	50.0000	0.0000	(3.9111)	(0.4270)	0.0000	1	(4.3381)	01/06/2025
000786.ZK	12/04/2024	SDB3260123700	300.00	3.9413	1,182.40	1,182.40	0.0000	4.5800	50.0000	0.0000	(0.1504)	(0.0164)	0.0000	1	(0.1668)	01/06/2025
000786.ZK	12/04/2024	SDB3260123700	400.00	3.9413	1,576.53	1,576.53	0.0000	4.5800	50.0000	0.0000	(0.2006)	(0.0219)	0.0000	1	(0.2225)	01/06/2025
000786.ZK	12/04/2024	SDB3260123700	700.00	3.9413	2,758.93	2,758.93	0.0000	4.5800	50.0000	0.0000	(0.3510)	(0.0383)	0.0000	1	(0.3893)	01/06/2025
000786.ZK	12/04/2024	SDB3260123700	5,000.00	3.9413	19,706.61	19,706.61	0.0000	4.5800	50.0000	0.0000	(2.5071)	(0.2737)	0.0000	1	(2.7808)	01/06/2025
000786.ZK	12/04/2024	SDB3260123700	2,200.00	3.9413	8,670.91	8,670.91	0.0000	4.5800	50.0000	0.0000	(1.1031)	(0.1204)	0.0000	1	(1.2236)	01/06/2025
000786.ZK	12/04/2024	SDB3260123700	300.00	3.9413	1,182.40	1,182.40	0.0000	4.5800	50.0000	0.0000	(0.1504)	(0.0164)	0.0000	1	(0.1668)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
BEIJING NEW BUILDING MATERIALS PUBLIC COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
000786.ZK	12/04/2024	SDB3260123700	700.00	3.9413	2,758.93	2,758.93	0.0000	4.5800	50.0000	0.0000	(0.3510)	(0.0383)	0.0000	1	(0.3893)	01/06/2025
000786.ZK	12/04/2024	SDB3260123700	9,400.00	3.9413	37,048.43	37,048.43	0.0000	4.5800	50.0000	0.0000	(4.7134)	(0.5146)	0.0000	1	(5.2279)	01/06/2025
000786.ZK	12/04/2024	SDB3260123700	200.00	3.9413	788.26	788.26	0.0000	4.5800	50.0000	0.0000	(0.1003)	(0.0109)	0.0000	1	(0.1112)	01/06/2025
000786.ZK	12/04/2024	SDB3260123700	200.00	3.9413	788.26	788.26	0.0000	4.5800	50.0000	0.0000	(0.1003)	(0.0109)	0.0000	1	(0.1112)	01/06/2025
000786.ZK	12/04/2024	SDB3260123700	400.00	3.9413	1,576.53	1,576.53	0.0000	4.5800	50.0000	0.0000	(0.2006)	(0.0219)	0.0000	1	(0.2225)	01/06/2025
000786.ZK	12/04/2024	SDB3260123700	5,900.00	3.9413	23,253.80	23,253.80	0.0000	4.5800	50.0000	0.0000	(2.9584)	(0.3230)	0.0000	1	(3.2814)	01/06/2025
000786.ZK	12/04/2024	SDB3260123700	800.00	3.9413	3,153.06	3,153.06	0.0000	4.5800	50.0000	0.0000	(0.4011)	(0.0438)	0.0000	1	(0.4449)	01/06/2025
000786.ZK	12/04/2024	SDB3260123700	2,100.00	3.9413	8,276.78	8,276.78	0.0000	4.5800	50.0000	0.0000	(1.0530)	(0.1150)	0.0000	1	(1.1679)	01/06/2025
000786.ZK	12/04/2024	SDB3260123700	200.00	3.9413	788.26	788.26	0.0000	4.5800	50.0000	0.0000	(0.1003)	(0.0109)	0.0000	1	(0.1112)	01/06/2025
000786.ZK	12/04/2024	SDB3260123700	2,100.00	3.9413	8,276.78	8,276.78	0.0000	4.5800	50.0000	0.0000	(1.0530)	(0.1150)	0.0000	1	(1.1679)	01/06/2025
000786.ZK	12/04/2024	SDB3260123700	400.00	3.9413	1,576.53	1,576.53	0.0000	4.5800	50.0000	0.0000	(0.2006)	(0.0219)	0.0000	1	(0.2225)	01/06/2025
000786.ZK	12/04/2024	SDB3260123700	1,900.00	3.9413	7,488.51	7,488.51	0.0000	4.5800	50.0000	0.0000	(0.9527)	(0.1040)	0.0000	1	(1.0567)	01/06/2025
000786.ZK	12/04/2024	SDB3260123700	2,300.00	3.9413	9,065.04	9,065.04	0.0000	4.5800	50.0000	0.0000	(1.1533)	(0.1259)	0.0000	1	(1.2792)	01/06/2025
000786.ZK	12/04/2024	SDB3260123700	600.00	3.9413	2,364.79	2,364.79	0.0000	4.5800	50.0000	0.0000	(0.3009)	(0.0328)	0.0000	1	(0.3337)	01/06/2025
000786.ZK	12/04/2024	SDB3260123700	100.00	3.9413	394.13	394.13	0.0000	4.5800	50.0000	0.0000	(0.0501)	(0.0055)	0.0000	1	(0.0556)	01/06/2025
000786.ZK	12/04/2024	SDB3260123700	1,400.00	3.9413	5,517.85	5,517.85	0.0000	4.5800	50.0000	0.0000	(0.7020)	(0.0766)	0.0000	1	(0.7786)	01/06/2025
000786.ZK	12/04/2024	SDB3260123700	700.00	3.9413	2,758.93	2,758.93	0.0000	4.5800	50.0000	0.0000	(0.3510)	(0.0383)	0.0000	1	(0.3893)	01/06/2025
000786.ZK	12/04/2024	SDB3260123700	600.00	3.9413	2,364.79	2,364.79	0.0000	4.5800	50.0000	0.0000	(0.3009)	(0.0328)	0.0000	1	(0.3337)	01/06/2025
000786.ZK	12/04/2024	SDB3260123700	4,100.00	3.9413	16,159.42	16,159.42	0.0000	4.5800	50.0000	0.0000	(2.0558)	(0.2244)	0.0000	1	(2.2803)	01/06/2025
000786.ZK	12/04/2024	SDB3260123700	100.00	3.9413	394.13	394.13	0.0000	4.5800	50.0000	0.0000	(0.0501)	(0.0055)	0.0000	1	(0.0556)	01/06/2025
000786.ZK	12/04/2024	SDB3260123700	300.00	3.9413	1,182.40	1,182.40	0.0000	4.5800	50.0000	0.0000	(0.1504)	(0.0164)	0.0000	1	(0.1668)	01/06/2025
000786.ZK	12/04/2024	SDB3260123700	300.00	3.9413	1,182.40	1,182.40	0.0000	4.5800	50.0000	0.0000	(0.1504)	(0.0164)	0.0000	1	(0.1668)	01/06/2025
TOTAL BEIJING NEW BUILDING MATERIALS PUBLIC COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND												(998.6729)	(112.5509)	0.0000	(1,111.2238)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
BEIJING SDL TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND																
002658.ZK	12/30/2024	SDB3264054660	200.00	0.8815	187.91	176.31	0.0000	4.3300	50.0000	0.0000	(0.0226)	(0.0024)	0.0000	1	(0.0250)	01/06/2025
002658.ZK	12/30/2024	SDB3264054660	900.00	0.8815	878.47	793.39	0.0000	4.3300	50.0000	0.0000	(0.1057)	(0.0110)	0.0000	1	(0.1167)	01/06/2025
002658.ZK	12/30/2024	SDB3264054660	600.00	0.8815	585.16	528.93	0.0000	4.3300	50.0000	0.0000	(0.0704)	(0.0073)	0.0000	1	(0.0777)	01/06/2025
002658.ZK	12/30/2024	SDB3264054660	14,800.00	0.8815	14,572.54	13,046.88	0.0000	4.3300	50.0000	0.0000	(1.7528)	(0.1812)	0.0000	1	(1.9340)	01/06/2025
002658.ZK	12/30/2024	SDB3264054660	2,800.00	0.8815	2,765.12	2,468.33	0.0000	4.3300	50.0000	0.0000	(0.3326)	(0.0343)	0.0000	1	(0.3669)	01/06/2025
002658.ZK	12/27/2024	SDB3264054660	200.00	0.9387	187.91	187.74	0.0000	4.3300	50.0000	0.0000	(0.0678)	(0.0078)	0.0000	3	(0.0756)	01/06/2025
002658.ZK	12/27/2024	SDB3264054660	900.00	0.9387	878.47	844.83	0.0000	4.3300	50.0000	0.0000	(0.3170)	(0.0352)	0.0000	3	(0.3522)	01/06/2025
002658.ZK	12/27/2024	SDB3264054660	600.00	0.9387	585.16	563.22	0.0000	4.3300	50.0000	0.0000	(0.2111)	(0.0235)	0.0000	3	(0.2346)	01/06/2025
002658.ZK	12/27/2024	SDB3264054660	14,800.00	0.9387	14,572.54	13,892.72	0.0000	4.3300	50.0000	0.0000	(5.2583)	(0.5789)	0.0000	3	(5.8371)	01/06/2025
002658.ZK	12/27/2024	SDB3264054660	2,800.00	0.9387	2,765.12	2,628.35	0.0000	4.3300	50.0000	0.0000	(0.9977)	(0.1095)	0.0000	3	(1.1073)	01/06/2025
002658.ZK	12/26/2024	SDB3264054660	900.00	0.9584	878.47	862.59	0.0000	4.3300	50.0000	0.0000	(0.1057)	(0.0120)	0.0000	1	(0.1176)	01/06/2025
002658.ZK	12/26/2024	SDB3264054660	600.00	0.9584	585.16	575.06	0.0000	4.3300	50.0000	0.0000	(0.0704)	(0.0080)	0.0000	1	(0.0784)	01/06/2025
002658.ZK	12/26/2024	SDB3264054660	14,800.00	0.9584	14,572.54	14,184.85	0.0000	4.3300	50.0000	0.0000	(1.7528)	(0.1970)	0.0000	1	(1.9498)	01/06/2025
002658.ZK	12/26/2024	SDB3264054660	2,800.00	0.9584	2,765.12	2,683.62	0.0000	4.3300	50.0000	0.0000	(0.3326)	(0.0373)	0.0000	1	(0.3699)	01/06/2025
002658.ZK	12/24/2024	SDB3264054660	900.00	0.9584	878.47	862.59	0.0000	4.3300	50.0000	0.0000	(0.2113)	(0.0240)	0.0000	2	(0.2353)	01/06/2025
002658.ZK	12/24/2024	SDB3264054660	600.00	0.9584	585.16	575.06	0.0000	4.3300	50.0000	0.0000	(0.1408)	(0.0160)	0.0000	2	(0.1567)	01/06/2025
002658.ZK	12/24/2024	SDB3264054660	14,800.00	0.9584	14,572.54	14,184.85	0.0000	4.3300	50.0000	0.0000	(3.5055)	(0.3940)	0.0000	2	(3.8995)	01/06/2025
002658.ZK	12/24/2024	SDB3264054660	2,800.00	0.9584	2,765.12	2,683.62	0.0000	4.3300	50.0000	0.0000	(0.6652)	(0.0745)	0.0000	2	(0.7397)	01/06/2025
002658.ZK	12/23/2024	SDB3264054660	900.00	0.9999	878.47	899.95	0.0000	4.3300	50.0000	0.0000	(0.1057)	(0.0125)	0.0000	1	(0.1182)	01/06/2025
002658.ZK	12/23/2024	SDB3264054660	600.00	0.9999	585.16	599.97	0.0000	4.3300	50.0000	0.0000	(0.0704)	(0.0083)	0.0000	1	(0.0787)	01/06/2025
002658.ZK	12/23/2024	SDB3264054660	14,800.00	0.9999	14,572.54	14,799.19	0.0000	4.3300	50.0000	0.0000	(1.7528)	(0.2055)	0.0000	1	(1.9583)	01/06/2025
002658.ZK	12/23/2024	SDB3264054660	2,800.00	0.9999	2,765.12	2,799.85	0.0000	4.3300	50.0000	0.0000	(0.3326)	(0.0389)	0.0000	1	(0.3715)	01/06/2025
002658.ZK	12/20/2024	SDB3264054660	900.00	1.0080	878.47	907.18	0.0000	4.3300	50.0000	0.0000	(0.3170)	(0.0378)	0.0000	3	(0.3548)	01/06/2025
002658.ZK	12/20/2024	SDB3264054660	600.00	1.0080	585.16	604.78	0.0000	4.3300	50.0000	0.0000	(0.2111)	(0.0252)	0.0000	3	(0.2363)	01/06/2025
002658.ZK	12/20/2024	SDB3264054660	14,800.00	1.0080	14,572.54	14,918.03	0.0000	4.3300	50.0000	0.0000	(5.2583)	(0.6216)	0.0000	3	(5.8798)	01/06/2025
002658.ZK	12/20/2024	SDB3264054660	2,800.00	1.0080	2,765.12	2,822.33	0.0000	4.3300	50.0000	0.0000	(0.9977)	(0.1176)	0.0000	3	(1.1153)	01/06/2025
002658.ZK	12/19/2024	SDB3264054660	900.00	1.0607	878.47	954.67	0.0000	4.5800	50.0000	0.0000	(0.1118)	(0.0133)	0.0000	1	(0.1250)	01/06/2025
002658.ZK	12/19/2024	SDB3264054660	600.00	1.0607	585.16	636.45	0.0000	4.5800	50.0000	0.0000	(0.0744)	(0.0088)	0.0000	1	(0.0833)	01/06/2025
002658.ZK	12/19/2024	SDB3264054660	14,800.00	1.0607	14,572.54	15,698.98	0.0000	4.5800	50.0000	0.0000	(1.8540)	(0.2180)	0.0000	1	(2.0720)	01/06/2025
002658.ZK	12/19/2024	SDB3264054660	2,800.00	1.0607	2,765.12	2,970.08	0.0000	4.5800	50.0000	0.0000	(0.3518)	(0.0413)	0.0000	1	(0.3930)	01/06/2025
002658.ZK	12/18/2024	SDB3264054660	900.00	0.9645	878.47	868.06	0.0000	4.5800	50.0000	0.0000	(0.1118)	(0.0121)	0.0000	1	(0.1238)	01/06/2025
002658.ZK	12/18/2024	SDB3264054660	600.00	0.9645	585.16	578.71	0.0000	4.5800	50.0000	0.0000	(0.0744)	(0.0080)	0.0000	1	(0.0825)	01/06/2025
002658.ZK	12/18/2024	SDB3264054660	14,800.00	0.9645	14,572.54	14,274.79	0.0000	4.5800	50.0000	0.0000	(1.8540)	(0.1983)	0.0000	1	(2.0522)	01/06/2025
002658.ZK	12/18/2024	SDB3264054660	2,800.00	0.9645	2,765.12	2,700.64	0.0000	4.5800	50.0000	0.0000	(0.3518)	(0.0375)	0.0000	1	(0.3893)	01/06/2025
002658.ZK	12/17/2024	SDB3264054660	900.00	0.9992	878.47	899.24	0.0000	4.5800	50.0000	0.0000	(0.1118)	(0.0125)	0.0000	1	(0.1243)	01/06/2025
002658.ZK	12/17/2024	SDB3264054660	600.00	0.9992	585.16	599.49	0.0000	4.5800	50.0000	0.0000	(0.0744)	(0.0083)	0.0000	1	(0.0828)	01/06/2025
002658.ZK	12/17/2024	SDB3264054660	14,800.00	0.9992	14,572.54	14,787.48	0.0000	4.5800	50.0000	0.0000	(1.8540)	(0.2054)	0.0000	1	(2.0593)	01/06/2025
002658.ZK	12/17/2024	SDB3264054660	2,800.00	0.9992	2,765.12	2,797.63	0.0000	4.5800	50.0000	0.0000	(0.3518)	(0.0389)	0.0000	1	(0.3906)	01/06/2025
002658.ZK	12/16/2024	SDB3264054660	900.00	0.9839	878.47	885.53	0.0000	4.5800	50.0000	0.0000	(0.1118)	(0.0123)	0.0000	1	(0.1241)	01/06/2025
002658.ZK	12/16/2024	SDB3264054660	600.00	0.9839	585.16	590.36	0.0000	4.5800	50.0000	0.0000	(0.0744)	(0.0082)	0.0000	1	(0.0826)	01/06/2025
002658.ZK	12/16/2024	SDB3264054660	14,800.00	0.9839	14,572.54	14,562.09	0.0000	4.5800	50.0000	0.0000	(1.8540)	(0.2023)	0.0000	1	(2.0562)	01/06/2025
002658.ZK	12/16/2024	SDB3264054660	2,800.00	0.9839	2,765.12	2,754.99	0.0000	4.5800	50.0000	0.0000	(0.3518)	(0.0383)	0.0000	1	(0.3900)	01/06/2025
002658.ZK	12/13/2024	SDB3264054660	14,800.00	0.9846	14,572.54	14,572.54	0.0000	4.5800	50.0000	0.0000	(5.5619)	(0.6072)	0.0000	3	(6.1690)	01/06/2025
002658.ZK	12/13/2024	SDB3264054660	2,800.00	0.9875	2,765.12	2,765.12	0.0000	4.5800	50.0000	0.0000	(1.0554)	(0.1152)	0.0000	3	(1.1706)	01/06/2025
TOTAL BEIJING SDL TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND												(41.1505)	(4.6071)	0.0000	(45.7576)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
BEIJING SIFANG AUTOMATION CO., LTD. CMN CLASS A SERIES NORTHBOUND																
601126.SH	01/03/2025	SDB3260264439	200.00	2.3339	461.40	466.79	0.0000	4.3300	50.0000	0.0000	(0.1665)	(0.0194)	0.0000	3	(0.1859)	01/06/2025
601126.SH	01/03/2025	SDB3260264439	800.00	2.3339	1,834.18	1,867.16	0.0000	4.3300	50.0000	0.0000	(0.6618)	(0.0778)	0.0000	3	(0.7396)	01/06/2025
601126.SH	01/03/2025	SDB3260264439	600.00	2.3339	1,417.77	1,400.37	0.0000	4.3300	50.0000	0.0000	(0.5116)	(0.0583)	0.0000	3	(0.5699)	01/06/2025
601126.SH	01/03/2025	SDB3260264439	4,900.00	2.3339	11,573.03	11,436.35	0.0000	4.3300	50.0000	0.0000	(4.1759)	(0.4765)	0.0000	3	(4.6524)	01/06/2025
601126.SH	01/03/2025	SDB3260264439	200.00	2.3339	476.00	466.79	0.0000	4.3300	50.0000	0.0000	(0.1718)	(0.0194)	0.0000	3	(0.1912)	01/06/2025
601126.SH	01/03/2025	SDB3260264439	100.00	2.3339	239.17	233.39	0.0000	4.3300	50.0000	0.0000	(0.0863)	(0.0097)	0.0000	3	(0.0960)	01/06/2025
601126.SH	01/03/2025	SDB3260264439	700.00	2.3339	1,666.43	1,633.76	0.0000	4.3300	50.0000	0.0000	(0.6013)	(0.0681)	0.0000	3	(0.6694)	01/06/2025
601126.SH	01/03/2025	SDB3260264439	300.00	2.3339	707.89	700.18	0.0000	4.3300	50.0000	0.0000	(0.2554)	(0.0292)	0.0000	3	(0.2846)	01/06/2025
601126.SH	01/03/2025	SDB3260264439	700.00	2.3339	1,645.87	1,633.76	0.0000	4.3300	50.0000	0.0000	(0.5939)	(0.0681)	0.0000	3	(0.6620)	01/06/2025
601126.SH	01/03/2025	SDB3260264439	1,800.00	2.3339	3,745.64	3,734.32	0.0000	4.3300	50.0000	0.0000	(1.3516)	(0.1556)	0.0000	3	(1.5071)	01/06/2025
601126.SH	01/03/2025	SDB3260264439	5,500.00	2.3339	12,875.63	12,836.72	0.0000	4.3300	50.0000	0.0000	(4.6460)	(0.5349)	0.0000	3	(5.1808)	01/06/2025
601126.SH	01/03/2025	SDB3260264439	6,700.00	2.3339	15,684.86	15,637.46	0.0000	4.3300	50.0000	0.0000	(5.6596)	(0.6516)	0.0000	3	(6.3112)	01/06/2025
601126.SH	01/03/2025	SDB3260264439	5,100.00	2.3339	11,939.22	11,903.14	0.0000	4.3300	50.0000	0.0000	(4.3081)	(0.4960)	0.0000	3	(4.8040)	01/06/2025
601126.SH	01/03/2025	SDB3260264439	200.00	2.3339	468.20	466.79	0.0000	4.3300	50.0000	0.0000	(0.1689)	(0.0194)	0.0000	3	(0.1884)	01/06/2025
601126.SH	01/03/2025	SDB3260264439	13,200.00	2.3339	30,901.52	30,808.13	0.0000	4.3300	50.0000	0.0000	(11.1503)	(1.2837)	0.0000	3	(12.4340)	01/06/2025
601126.SH	01/03/2025	SDB3260264439	3,900.00	2.3339	9,129.99	9,102.40	0.0000	4.3300	50.0000	0.0000	(3.2944)	(0.3793)	0.0000	3	(3.6737)	01/06/2025
601126.SH	01/03/2025	SDB3260264439	2,500.00	2.3339	5,852.56	5,834.87	0.0000	4.3300	50.0000	0.0000	(2.1118)	(0.2431)	0.0000	3	(2.3549)	01/06/2025
601126.SH	01/03/2025	SDB3260264439	7,700.00	2.3339	18,025.88	17,971.41	0.0000	4.3300	50.0000	0.0000	(6.5043)	(0.7488)	0.0000	3	(7.2531)	01/06/2025
601126.SH	01/03/2025	SDB3260264439	4,700.00	2.3339	11,002.81	10,969.56	0.0000	4.3300	50.0000	0.0000	(3.9702)	(0.4571)	0.0000	3	(4.4272)	01/06/2025
601126.SH	01/03/2025	SDB3260264439	9,800.00	2.3339	22,942.04	22,872.70	0.0000	4.3300	50.0000	0.0000	(8.2783)	(0.9530)	0.0000	3	(9.2313)	01/06/2025
601126.SH	01/03/2025	SDB3260264439	6,800.00	2.3339	15,918.96	15,870.85	0.0000	4.3300	50.0000	0.0000	(5.7441)	(0.6613)	0.0000	3	(6.4054)	01/06/2025
601126.SH	01/03/2025	SDB3260264439	2,200.00	2.3339	5,150.25	5,134.69	0.0000	4.3300	50.0000	0.0000	(1.8584)	(0.2139)	0.0000	3	(2.0723)	01/06/2025
601126.SH	01/03/2025	SDB3260264439	2,700.00	2.3339	6,320.76	6,301.66	0.0000	4.3300	50.0000	0.0000	(2.2807)	(0.2626)	0.0000	3	(2.5433)	01/06/2025
601126.SH	01/03/2025	SDB3260264439	4,300.00	2.3339	10,066.40	10,035.98	0.0000	4.3300	50.0000	0.0000	(3.6323)	(0.4182)	0.0000	3	(4.0505)	01/06/2025
601126.SH	01/03/2025	SDB3260264439	1,800.00	2.3339	4,213.84	4,201.11	0.0000	4.3300	50.0000	0.0000	(1.5205)	(0.1750)	0.0000	3	(1.6955)	01/06/2025
601126.SH	01/03/2025	SDB3260264439	900.00	2.3339	2,106.92	2,100.55	0.0000	4.3300	50.0000	0.0000	(0.7602)	(0.0875)	0.0000	3	(0.8478)	01/06/2025
601126.SH	01/03/2025	SDB3260264439	900.00	2.3339	2,106.92	2,100.55	0.0000	4.3300	50.0000	0.0000	(0.7602)	(0.0875)	0.0000	3	(0.8478)	01/06/2025
601126.SH	01/03/2025	SDB3260264439	3,800.00	2.3339	8,895.89	8,869.01	0.0000	4.3300	50.0000	0.0000	(3.2099)	(0.3695)	0.0000	3	(3.5795)	01/06/2025
601126.SH	01/03/2025	SDB3260264439	400.00	2.3339	936.41	933.58	0.0000	4.3300	50.0000	0.0000	(0.3379)	(0.0389)	0.0000	3	(0.3768)	01/06/2025
601126.SH	01/03/2025	SDB3260264439	1,000.00	2.3339	2,341.02	2,333.95	0.0000	4.3300	50.0000	0.0000	(0.8447)	(0.0972)	0.0000	3	(0.9420)	01/06/2025
601126.SH	01/03/2025	SDB3260264439	800.00	2.3339	1,872.82	1,867.16	0.0000	4.3300	50.0000	0.0000	(0.6758)	(0.0778)	0.0000	3	(0.7536)	01/06/2025
601126.SH	01/03/2025	SDB3260264439	1,300.00	2.3339	3,043.33	3,034.13	0.0000	4.3300	50.0000	0.0000	(1.0981)	(0.1264)	0.0000	3	(1.2246)	01/06/2025
601126.SH	01/03/2025	SDB3260264439	100.00	2.3339	234.10	233.39	0.0000	4.3300	50.0000	0.0000	(0.0845)	(0.0097)	0.0000	3	(0.0942)	01/06/2025
601126.SH	01/03/2025	SDB3260264439	100.00	2.3339	234.10	233.39	0.0000	4.3300	50.0000	0.0000	(0.0845)	(0.0097)	0.0000	3	(0.0942)	01/06/2025
601126.SH	01/03/2025	SDB3260264439	1,700.00	2.3339	3,979.74	3,967.71	0.0000	4.3300	50.0000	0.0000	(1.4360)	(0.1653)	0.0000	3	(1.6013)	01/06/2025
601126.SH	01/03/2025	SDB3260264439	11,800.00	2.3339	27,624.08	27,540.60	0.0000	4.3300	50.0000	0.0000	(9.9677)	(1.1475)	0.0000	3	(11.1152)	01/06/2025
601126.SH	01/03/2025	SDB3260264439	100.00	2.3339	234.10	233.39	0.0000	4.3300	50.0000	0.0000	(0.0845)	(0.0097)	0.0000	3	(0.0942)	01/06/2025
601126.SH	01/03/2025	SDB3260264439	400.00	2.3339	936.41	933.58	0.0000	4.3300	50.0000	0.0000	(0.3379)	(0.0389)	0.0000	3	(0.3768)	01/06/2025
601126.SH	01/03/2025	SDB3260264439	600.00	2.3339	1,404.61	1,400.37	0.0000	4.3300	50.0000	0.0000	(0.5068)	(0.0583)	0.0000	3	(0.5652)	01/06/2025
601126.SH	01/03/2025	SDB3260264439	10,100.00	2.3339	23,644.34	23,572.88	0.0000	4.3300	50.0000	0.0000	(8.5317)	(0.9822)	0.0000	3	(9.5139)	01/06/2025
601126.SH	01/03/2025	SDB3260264439	1,000.00	2.3339	2,341.02	2,333.95	0.0000	4.3300	50.0000	0.0000	(0.8447)	(0.0972)	0.0000	3	(0.9420)	01/06/2025
601126.SH	01/03/2025	SDB3260264439	100.00	2.3339	234.10	233.39	0.0000	4.3300	50.0000	0.0000	(0.0845)	(0.0097)	0.0000	3	(0.0942)	01/06/2025
601126.SH	01/03/2025	SDB3260264439	3,900.00	2.3339	9,129.99	9,102.40	0.0000	4.3300	50.0000	0.0000	(3.2944)	(0.3793)	0.0000	3	(3.6737)	01/06/2025
601126.SH	01/03/2025	SDB3260264439	200.00	2.3339	468.20	466.79	0.0000	4.3300	50.0000	0.0000	(0.1689)	(0.0194)	0.0000	3	(0.1884)	01/06/2025
601126.SH	01/03/2025	SDB3260264439	1,000.00	2.3339	2,341.02	2,333.95	0.0000	4.3300	50.0000	0.0000	(0.8447)	(0.0972)	0.0000	3	(0.9420)	01/06/2025
601126.SH	01/03/2025	SDB3260264439	5,500.00	2.3339	12,875.63	12,836.72	0.0000	4.3300	50.0000	0.0000	(4.6460)	(0.5349)	0.0000	3	(5.1808)	01/06/2025
601126.SH	01/03/2025	SDB3260264439	3,500.00	2.3339	8,193.58	8,168.82	0.0000	4.3300	50.0000	0.0000	(2.9565)	(0.3404)	0.0000	3	(3.2969)	01/06/2025
601126.SH	01/03/2025	SDB3260264439	2,100.00	2.3339	4,916.15	4,901.29	0.0000	4.3300	50.0000	0.0000	(1.7739)	(0.2042)	0.0000	3	(1.9781)	01/06/2025
601126.SH	01/03/2025	SDB3260264439	12,100.00	2.3339	28,326.39	28,240.78	0.0000	4.3300	50.0000	0.0000	(10.2211)	(1.1767)	0.0000	3	(11.3978)	01/06/2025
601126.SH	01/03/2025	SDB3260264439	6,400.00	2.3339	14,982.55	14,937.27	0.0000	4.3300	50.0000	0.0000	(5.4062)	(0.6224)	0.0000	3	(6.0286)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
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Long (Cont.)																
BEIJING SIFANG AUTOMATION CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
601126.SH	01/02/2025	SDB3260264439	200.00	2.3468	461.40	469.37	0.0000	4.3300	50.0000	0.0000	(0.0555)	(0.0065)	0.0000	1	(0.0620)	01/06/2025
601126.SH	01/02/2025	SDB3260264439	800.00	2.3468	1,834.18	1,877.47	0.0000	4.3300	50.0000	0.0000	(0.2206)	(0.0261)	0.0000	1	(0.2467)	01/06/2025
601126.SH	01/02/2025	SDB3260264439	600.00	2.3468	1,417.77	1,408.10	0.0000	4.3300	50.0000	0.0000	(0.1705)	(0.0196)	0.0000	1	(0.1901)	01/06/2025
601126.SH	01/02/2025	SDB3260264439	4,900.00	2.3468	11,573.03	11,499.50	0.0000	4.3300	50.0000	0.0000	(1.3920)	(0.1597)	0.0000	1	(1.5517)	01/06/2025
601126.SH	01/02/2025	SDB3260264439	200.00	2.3468	476.00	469.37	0.0000	4.3300	50.0000	0.0000	(0.0573)	(0.0065)	0.0000	1	(0.0638)	01/06/2025
601126.SH	01/02/2025	SDB3260264439	100.00	2.3468	239.17	234.68	0.0000	4.3300	50.0000	0.0000	(0.0288)	(0.0033)	0.0000	1	(0.0320)	01/06/2025
601126.SH	01/02/2025	SDB3260264439	700.00	2.3468	1,666.43	1,642.79	0.0000	4.3300	50.0000	0.0000	(0.2004)	(0.0228)	0.0000	1	(0.2233)	01/06/2025
601126.SH	01/02/2025	SDB3260264439	300.00	2.3468	707.89	704.05	0.0000	4.3300	50.0000	0.0000	(0.0851)	(0.0098)	0.0000	1	(0.0949)	01/06/2025
601126.SH	01/02/2025	SDB3260264439	700.00	2.3468	1,645.87	1,642.79	0.0000	4.3300	50.0000	0.0000	(0.1980)	(0.0228)	0.0000	1	(0.2208)	01/06/2025
601126.SH	01/02/2025	SDB3260264439	1,800.00	2.3468	3,745.64	3,754.94	0.0000	4.3300	50.0000	0.0000	(0.4505)	(0.0522)	0.0000	1	(0.5027)	01/06/2025
601126.SH	01/02/2025	SDB3260264439	5,500.00	2.3468	12,875.63	12,907.60	0.0000	4.3300	50.0000	0.0000	(1.5487)	(0.1793)	0.0000	1	(1.7279)	01/06/2025
601126.SH	01/02/2025	SDB3260264439	6,700.00	2.3468	15,684.86	15,723.80	0.0000	4.3300	50.0000	0.0000	(1.8865)	(0.2184)	0.0000	1	(2.1049)	01/06/2025
601126.SH	01/02/2025	SDB3260264439	5,100.00	2.3468	11,939.22	11,968.86	0.0000	4.3300	50.0000	0.0000	(1.4360)	(0.1662)	0.0000	1	(1.6023)	01/06/2025
601126.SH	01/02/2025	SDB3260264439	200.00	2.3468	468.20	469.37	0.0000	4.3300	50.0000	0.0000	(0.0563)	(0.0065)	0.0000	1	(0.0628)	01/06/2025
601126.SH	01/02/2025	SDB3260264439	13,200.00	2.3468	30,901.52	30,978.24	0.0000	4.3300	50.0000	0.0000	(3.7168)	(0.4303)	0.0000	1	(4.1470)	01/06/2025
601126.SH	01/02/2025	SDB3260264439	3,900.00	2.3468	9,129.99	9,152.66	0.0000	4.3300	50.0000	0.0000	(1.0981)	(0.1271)	0.0000	1	(1.2253)	01/06/2025
601126.SH	01/02/2025	SDB3260264439	2,500.00	2.3468	5,852.56	5,867.09	0.0000	4.3300	50.0000	0.0000	(0.7039)	(0.0815)	0.0000	1	(0.7854)	01/06/2025
601126.SH	01/02/2025	SDB3260264439	7,700.00	2.3468	18,025.88	18,070.64	0.0000	4.3300	50.0000	0.0000	(2.1681)	(0.2510)	0.0000	1	(2.4191)	01/06/2025
601126.SH	01/02/2025	SDB3260264439	4,700.00	2.3468	11,002.81	11,030.13	0.0000	4.3300	50.0000	0.0000	(1.3234)	(0.1532)	0.0000	1	(1.4766)	01/06/2025
601126.SH	01/02/2025	SDB3260264439	9,800.00	2.3468	22,942.04	22,998.99	0.0000	4.3300	50.0000	0.0000	(2.7594)	(0.3194)	0.0000	1	(3.0788)	01/06/2025
601126.SH	01/02/2025	SDB3260264439	6,800.00	2.3468	15,918.96	15,958.48	0.0000	4.3300	50.0000	0.0000	(1.9147)	(0.2216)	0.0000	1	(2.1363)	01/06/2025
601126.SH	01/02/2025	SDB3260264439	2,200.00	2.3468	5,150.25	5,163.04	0.0000	4.3300	50.0000	0.0000	(0.6195)	(0.0717)	0.0000	1	(0.6912)	01/06/2025
601126.SH	01/02/2025	SDB3260264439	2,700.00	2.3468	6,320.76	6,336.46	0.0000	4.3300	50.0000	0.0000	(0.7602)	(0.0880)	0.0000	1	(0.8483)	01/06/2025
601126.SH	01/02/2025	SDB3260264439	4,300.00	2.3468	10,066.40	10,091.39	0.0000	4.3300	50.0000	0.0000	(1.2108)	(0.1402)	0.0000	1	(1.3509)	01/06/2025
601126.SH	01/02/2025	SDB3260264439	1,800.00	2.3468	4,213.84	4,224.30	0.0000	4.3300	50.0000	0.0000	(0.5068)	(0.0587)	0.0000	1	(0.5655)	01/06/2025
601126.SH	01/02/2025	SDB3260264439	900.00	2.3468	2,106.92	2,112.15	0.0000	4.3300	50.0000	0.0000	(0.2534)	(0.0293)	0.0000	1	(0.2828)	01/06/2025
601126.SH	01/02/2025	SDB3260264439	900.00	2.3468	2,106.92	2,112.15	0.0000	4.3300	50.0000	0.0000	(0.2534)	(0.0293)	0.0000	1	(0.2828)	01/06/2025
601126.SH	01/02/2025	SDB3260264439	3,800.00	2.3468	8,895.89	8,917.98	0.0000	4.3300	50.0000	0.0000	(1.0700)	(0.1239)	0.0000	1	(1.1938)	01/06/2025
601126.SH	01/02/2025	SDB3260264439	400.00	2.3468	936.41	938.73	0.0000	4.3300	50.0000	0.0000	(0.1126)	(0.0130)	0.0000	1	(0.1257)	01/06/2025
601126.SH	01/02/2025	SDB3260264439	1,000.00	2.3468	2,341.02	2,346.84	0.0000	4.3300	50.0000	0.0000	(0.2816)	(0.0326)	0.0000	1	(0.3142)	01/06/2025
601126.SH	01/02/2025	SDB3260264439	800.00	2.3468	1,872.82	1,877.47	0.0000	4.3300	50.0000	0.0000	(0.2253)	(0.0261)	0.0000	1	(0.2513)	01/06/2025
601126.SH	01/02/2025	SDB3260264439	1,300.00	2.3468	3,043.33	3,050.89	0.0000	4.3300	50.0000	0.0000	(0.3660)	(0.0424)	0.0000	1	(0.4084)	01/06/2025
601126.SH	01/02/2025	SDB3260264439	100.00	2.3468	234.10	234.68	0.0000	4.3300	50.0000	0.0000	(0.0282)	(0.0033)	0.0000	1	(0.0314)	01/06/2025
601126.SH	01/02/2025	SDB3260264439	100.00	2.3468	234.10	234.68	0.0000	4.3300	50.0000	0.0000	(0.0282)	(0.0033)	0.0000	1	(0.0314)	01/06/2025
601126.SH	01/02/2025	SDB3260264439	1,700.00	2.3468	3,979.74	3,989.62	0.0000	4.3300	50.0000	0.0000	(0.4787)	(0.0554)	0.0000	1	(0.5341)	01/06/2025
601126.SH	01/02/2025	SDB3260264439	11,800.00	2.3468	27,624.08	27,692.66	0.0000	4.3300	50.0000	0.0000	(3.3226)	(0.3846)	0.0000	1	(3.7072)	01/06/2025
601126.SH	01/02/2025	SDB3260264439	100.00	2.3468	234.10	234.68	0.0000	4.3300	50.0000	0.0000	(0.0282)	(0.0033)	0.0000	1	(0.0314)	01/06/2025
601126.SH	01/02/2025	SDB3260264439	400.00	2.3468	936.41	938.73	0.0000	4.3300	50.0000	0.0000	(0.1126)	(0.0130)	0.0000	1	(0.1257)	01/06/2025
601126.SH	01/02/2025	SDB3260264439	600.00	2.3468	1,404.61	1,408.10	0.0000	4.3300	50.0000	0.0000	(0.1689)	(0.0196)	0.0000	1	(0.1885)	01/06/2025
601126.SH	01/02/2025	SDB3260264439	10,100.00	2.3468	23,644.34	23,703.04	0.0000	4.3300	50.0000	0.0000	(2.8439)	(0.3292)	0.0000	1	(3.1731)	01/06/2025
601126.SH	01/02/2025	SDB3260264439	1,000.00	2.3468	2,341.02	2,346.84	0.0000	4.3300	50.0000	0.0000	(0.2816)	(0.0326)	0.0000	1	(0.3142)	01/06/2025
601126.SH	01/02/2025	SDB3260264439	100.00	2.3468	234.10	234.68	0.0000	4.3300	50.0000	0.0000	(0.0282)	(0.0033)	0.0000	1	(0.0314)	01/06/2025
601126.SH	01/02/2025	SDB3260264439	3,900.00	2.3468	9,129.99	9,152.66	0.0000	4.3300	50.0000	0.0000	(1.0981)	(0.1271)	0.0000	1	(1.2253)	01/06/2025
601126.SH	01/02/2025	SDB3260264439	200.00	2.3468	468.20	469.37	0.0000	4.3300	50.0000	0.0000	(0.0563)	(0.0065)	0.0000	1	(0.0628)	01/06/2025
601126.SH	01/02/2025	SDB3260264439	1,000.00	2.3468	2,341.02	2,346.84	0.0000	4.3300	50.0000	0.0000	(0.2816)	(0.0326)	0.0000	1	(0.3142)	01/06/2025
601126.SH	01/02/2025	SDB3260264439	5,500.00	2.3468	12,875.63	12,907.60	0.0000	4.3300	50.0000	0.0000	(1.5487)	(0.1793)	0.0000	1	(1.7279)	01/06/2025
601126.SH	01/02/2025	SDB3260264439	3,500.00	2.3468	8,193.58	8,213.93	0.0000	4.3300	50.0000	0.0000	(0.9855)	(0.1141)	0.0000	1	(1.0996)	01/06/2025
601126.SH	01/02/2025	SDB3260264439	2,100.00	2.3468	4,916.15	4,928.36	0.0000	4.3300	50.0000	0.0000	(0.5913)	(0.0684)	0.0000	1	(0.6598)	01/06/2025
601126.SH	01/02/2025	SDB3260264439	12,100.00	2.3468	28,326.39	28,396.72	0.0000	4.3300	50.0000	0.0000	(3.4070)	(0.3944)	0.0000	1	(3.8014)	01/06/2025
601126.SH	01/02/2025	SDB3260264439	6,400.00	2.3468	14,982.55	15,019.75	0.0000	4.3300	50.0000	0.0000	(1.8021)	(0.2086)	0.0000	1	(2.0107)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
BEIJING SIFANG AUTOMATION CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
601126.SH	12/31/2024	SDB3260264439	200.00	2.3097	461.40	461.94	0.0000	4.3300	50.0000	0.0000	(0.1110)	(0.0128)	0.0000	2	(0.1238)	01/06/2025
601126.SH	12/31/2024	SDB3260264439	800.00	2.3097	1,834.18	1,847.74	0.0000	4.3300	50.0000	0.0000	(0.4412)	(0.0513)	0.0000	2	(0.4925)	01/06/2025
601126.SH	12/31/2024	SDB3260264439	600.00	2.3097	1,417.77	1,385.81	0.0000	4.3300	50.0000	0.0000	(0.3411)	(0.0385)	0.0000	2	(0.3795)	01/06/2025
601126.SH	12/31/2024	SDB3260264439	4,900.00	2.3097	11,573.03	11,317.42	0.0000	4.3300	50.0000	0.0000	(2.7840)	(0.3144)	0.0000	2	(3.0983)	01/06/2025
601126.SH	12/31/2024	SDB3260264439	200.00	2.3097	476.00	461.94	0.0000	4.3300	50.0000	0.0000	(0.1145)	(0.0128)	0.0000	2	(0.1273)	01/06/2025
601126.SH	12/31/2024	SDB3260264439	100.00	2.3097	239.17	230.97	0.0000	4.3300	50.0000	0.0000	(0.0575)	(0.0064)	0.0000	2	(0.0639)	01/06/2025
601126.SH	12/31/2024	SDB3260264439	700.00	2.3097	1,666.43	1,616.77	0.0000	4.3300	50.0000	0.0000	(0.4009)	(0.0449)	0.0000	2	(0.4458)	01/06/2025
601126.SH	12/31/2024	SDB3260264439	300.00	2.3097	707.89	692.90	0.0000	4.3300	50.0000	0.0000	(0.1703)	(0.0192)	0.0000	2	(0.1895)	01/06/2025
601126.SH	12/31/2024	SDB3260264439	700.00	2.3097	1,645.87	1,616.77	0.0000	4.3300	50.0000	0.0000	(0.3959)	(0.0449)	0.0000	2	(0.4408)	01/06/2025
601126.SH	12/31/2024	SDB3260264439	1,800.00	2.3097	3,745.64	3,695.48	0.0000	4.3300	50.0000	0.0000	(0.9010)	(0.1027)	0.0000	2	(1.0037)	01/06/2025
601126.SH	12/31/2024	SDB3260264439	5,500.00	2.3097	12,875.63	12,703.23	0.0000	4.3300	50.0000	0.0000	(3.0973)	(0.3529)	0.0000	2	(3.4502)	01/06/2025
601126.SH	12/31/2024	SDB3260264439	6,700.00	2.3097	15,684.86	15,474.84	0.0000	4.3300	50.0000	0.0000	(3.7731)	(0.4299)	0.0000	2	(4.2029)	01/06/2025
601126.SH	12/31/2024	SDB3260264439	5,100.00	2.3097	11,939.22	11,779.36	0.0000	4.3300	50.0000	0.0000	(2.8720)	(0.3272)	0.0000	2	(3.1993)	01/06/2025
601126.SH	12/31/2024	SDB3260264439	200.00	2.3097	468.20	461.94	0.0000	4.3300	50.0000	0.0000	(0.1126)	(0.0128)	0.0000	2	(0.1255)	01/06/2025
601126.SH	12/31/2024	SDB3260264439	13,200.00	2.3097	30,901.52	30,487.75	0.0000	4.3300	50.0000	0.0000	(7.4335)	(0.8469)	0.0000	2	(8.2804)	01/06/2025
601126.SH	12/31/2024	SDB3260264439	3,900.00	2.3097	9,129.99	9,007.74	0.0000	4.3300	50.0000	0.0000	(2.1963)	(0.2502)	0.0000	2	(2.4465)	01/06/2025
601126.SH	12/31/2024	SDB3260264439	2,500.00	2.3097	5,852.56	5,774.19	0.0000	4.3300	50.0000	0.0000	(1.4079)	(0.1604)	0.0000	2	(1.5683)	01/06/2025
601126.SH	12/31/2024	SDB3260264439	7,700.00	2.3097	18,025.88	17,784.52	0.0000	4.3300	50.0000	0.0000	(4.3362)	(0.4940)	0.0000	2	(4.8302)	01/06/2025
601126.SH	12/31/2024	SDB3260264439	4,700.00	2.3097	11,002.81	10,855.49	0.0000	4.3300	50.0000	0.0000	(2.6468)	(0.3015)	0.0000	2	(2.9483)	01/06/2025
601126.SH	12/31/2024	SDB3260264439	9,800.00	2.3097	22,942.04	22,634.84	0.0000	4.3300	50.0000	0.0000	(5.5188)	(0.6287)	0.0000	2	(6.1476)	01/06/2025
601126.SH	12/31/2024	SDB3260264439	6,800.00	2.3097	15,918.96	15,705.81	0.0000	4.3300	50.0000	0.0000	(3.8294)	(0.4363)	0.0000	2	(4.2657)	01/06/2025
601126.SH	12/31/2024	SDB3260264439	2,200.00	2.3097	5,150.25	5,081.29	0.0000	4.3300	50.0000	0.0000	(1.2389)	(0.1411)	0.0000	2	(1.3801)	01/06/2025
601126.SH	12/31/2024	SDB3260264439	2,700.00	2.3097	6,320.76	6,236.13	0.0000	4.3300	50.0000	0.0000	(1.5205)	(0.1732)	0.0000	2	(1.6937)	01/06/2025
601126.SH	12/31/2024	SDB3260264439	4,300.00	2.3097	10,066.40	9,931.62	0.0000	4.3300	50.0000	0.0000	(2.4215)	(0.2759)	0.0000	2	(2.6974)	01/06/2025
601126.SH	12/31/2024	SDB3260264439	1,800.00	2.3097	4,213.84	4,157.42	0.0000	4.3300	50.0000	0.0000	(1.0137)	(0.1155)	0.0000	2	(1.1291)	01/06/2025
601126.SH	12/31/2024	SDB3260264439	900.00	2.3097	2,106.92	2,078.71	0.0000	4.3300	50.0000	0.0000	(0.5068)	(0.0577)	0.0000	2	(0.5646)	01/06/2025
601126.SH	12/31/2024	SDB3260264439	900.00	2.3097	2,106.92	2,078.71	0.0000	4.3300	50.0000	0.0000	(0.5068)	(0.0577)	0.0000	2	(0.5646)	01/06/2025
601126.SH	12/31/2024	SDB3260264439	3,800.00	2.3097	8,895.89	8,776.78	0.0000	4.3300	50.0000	0.0000	(2.1400)	(0.2438)	0.0000	2	(2.3838)	01/06/2025
601126.SH	12/31/2024	SDB3260264439	400.00	2.3097	936.41	923.87	0.0000	4.3300	50.0000	0.0000	(0.2253)	(0.0257)	0.0000	2	(0.2509)	01/06/2025
601126.SH	12/31/2024	SDB3260264439	1,000.00	2.3097	2,341.02	2,309.68	0.0000	4.3300	50.0000	0.0000	(0.5631)	(0.0642)	0.0000	2	(0.6273)	01/06/2025
601126.SH	12/31/2024	SDB3260264439	800.00	2.3097	1,872.82	1,847.74	0.0000	4.3300	50.0000	0.0000	(0.4505)	(0.0513)	0.0000	2	(0.5018)	01/06/2025
601126.SH	12/31/2024	SDB3260264439	1,300.00	2.3097	3,043.33	3,002.58	0.0000	4.3300	50.0000	0.0000	(0.7321)	(0.0834)	0.0000	2	(0.8155)	01/06/2025
601126.SH	12/31/2024	SDB3260264439	100.00	2.3097	234.10	230.97	0.0000	4.3300	50.0000	0.0000	(0.0563)	(0.0064)	0.0000	2	(0.0627)	01/06/2025
601126.SH	12/31/2024	SDB3260264439	100.00	2.3097	234.10	230.97	0.0000	4.3300	50.0000	0.0000	(0.0563)	(0.0064)	0.0000	2	(0.0627)	01/06/2025
601126.SH	12/31/2024	SDB3260264439	1,700.00	2.3097	3,979.74	3,926.45	0.0000	4.3300	50.0000	0.0000	(0.9573)	(0.1091)	0.0000	2	(1.0664)	01/06/2025
601126.SH	12/31/2024	SDB3260264439	11,800.00	2.3097	27,624.08	27,254.20	0.0000	4.3300	50.0000	0.0000	(6.6451)	(0.7571)	0.0000	2	(7.4022)	01/06/2025
601126.SH	12/31/2024	SDB3260264439	100.00	2.3097	234.10	230.97	0.0000	4.3300	50.0000	0.0000	(0.0563)	(0.0064)	0.0000	2	(0.0627)	01/06/2025
601126.SH	12/31/2024	SDB3260264439	400.00	2.3097	936.41	923.87	0.0000	4.3300	50.0000	0.0000	(0.2253)	(0.0257)	0.0000	2	(0.2509)	01/06/2025
601126.SH	12/31/2024	SDB3260264439	600.00	2.3097	1,404.61	1,385.81	0.0000	4.3300	50.0000	0.0000	(0.3379)	(0.0385)	0.0000	2	(0.3764)	01/06/2025
601126.SH	12/31/2024	SDB3260264439	10,100.00	2.3097	23,644.34	23,327.75	0.0000	4.3300	50.0000	0.0000	(5.6878)	(0.6480)	0.0000	2	(6.3358)	01/06/2025
601126.SH	12/31/2024	SDB3260264439	1,000.00	2.3097	2,341.02	2,309.68	0.0000	4.3300	50.0000	0.0000	(0.5631)	(0.0642)	0.0000	2	(0.6273)	01/06/2025
601126.SH	12/31/2024	SDB3260264439	100.00	2.3097	234.10	230.97	0.0000	4.3300	50.0000	0.0000	(0.0563)	(0.0064)	0.0000	2	(0.0627)	01/06/2025
601126.SH	12/31/2024	SDB3260264439	3,900.00	2.3097	9,129.99	9,007.74	0.0000	4.3300	50.0000	0.0000	(2.1963)	(0.2502)	0.0000	2	(2.4465)	01/06/2025
601126.SH	12/31/2024	SDB3260264439	200.00	2.3097	468.20	461.94	0.0000	4.3300	50.0000	0.0000	(0.1126)	(0.0128)	0.0000	2	(0.1255)	01/06/2025
601126.SH	12/31/2024	SDB3260264439	1,000.00	2.3097	2,341.02	2,309.68	0.0000	4.3300	50.0000	0.0000	(0.5631)	(0.0642)	0.0000	2	(0.6273)	01/06/2025
601126.SH	12/31/2024	SDB3260264439	5,500.00	2.3097	12,875.63	12,703.23	0.0000	4.3300	50.0000	0.0000	(3.0973)	(0.3529)	0.0000	2	(3.4502)	01/06/2025
601126.SH	12/31/2024	SDB3260264439	3,500.00	2.3097	8,193.58	8,083.87	0.0000	4.3300	50.0000	0.0000	(1.9710)	(0.2246)	0.0000	2	(2.1956)	01/06/2025
601126.SH	12/31/2024	SDB3260264439	2,100.00	2.3097	4,916.15	4,850.32	0.0000	4.3300	50.0000	0.0000	(1.1826)	(0.1347)	0.0000	2	(1.3173)	01/06/2025
601126.SH	12/31/2024	SDB3260264439	12,100.00	2.3097	28,326.39	27,947.10	0.0000	4.3300	50.0000	0.0000	(6.8141)	(0.7763)	0.0000	2	(7.5904)	01/06/2025
601126.SH	12/31/2024	SDB3260264439	6,400.00	2.3097	14,982.55	14,781.94	0.0000	4.3300	50.0000	0.0000	(3.6041)	(0.4106)	0.0000	2	(4.0147)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
BEIJING SIFANG AUTOMATION CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
601126.SH	12/30/2024	SDB3260264439	600.00	2.2764	1,417.77	1,365.85	0.0000	4.3300	50.0000	0.0000	(0.1705)	(0.0190)	0.0000	1	(0.1895)	01/06/2025
601126.SH	12/30/2024	SDB3260264439	4,900.00	2.2764	11,573.03	11,154.43	0.0000	4.3300	50.0000	0.0000	(1.3920)	(0.1549)	0.0000	1	(1.5469)	01/06/2025
601126.SH	12/30/2024	SDB3260264439	200.00	2.2764	476.00	455.28	0.0000	4.3300	50.0000	0.0000	(0.0573)	(0.0063)	0.0000	1	(0.0636)	01/06/2025
601126.SH	12/30/2024	SDB3260264439	100.00	2.2764	239.17	227.64	0.0000	4.3300	50.0000	0.0000	(0.0288)	(0.0032)	0.0000	1	(0.0319)	01/06/2025
601126.SH	12/30/2024	SDB3260264439	700.00	2.2764	1,666.43	1,593.49	0.0000	4.3300	50.0000	0.0000	(0.2004)	(0.0221)	0.0000	1	(0.2226)	01/06/2025
601126.SH	12/30/2024	SDB3260264439	300.00	2.2764	707.89	682.92	0.0000	4.3300	50.0000	0.0000	(0.0851)	(0.0095)	0.0000	1	(0.0946)	01/06/2025
601126.SH	12/30/2024	SDB3260264439	700.00	2.2764	1,645.87	1,593.49	0.0000	4.3300	50.0000	0.0000	(0.1980)	(0.0221)	0.0000	1	(0.2201)	01/06/2025
601126.SH	12/30/2024	SDB3260264439	1,600.00	2.2764	3,745.64	3,642.26	0.0000	4.3300	50.0000	0.0000	(0.4505)	(0.0506)	0.0000	1	(0.5011)	01/06/2025
601126.SH	12/30/2024	SDB3260264439	5,500.00	2.2764	12,875.63	12,520.28	0.0000	4.3300	50.0000	0.0000	(1.5487)	(0.1739)	0.0000	1	(1.7225)	01/06/2025
601126.SH	12/30/2024	SDB3260264439	6,700.00	2.2764	15,684.86	15,251.97	0.0000	4.3300	50.0000	0.0000	(1.8865)	(0.2118)	0.0000	1	(2.0984)	01/06/2025
601126.SH	12/30/2024	SDB3260264439	5,100.00	2.2764	11,939.22	11,609.71	0.0000	4.3300	50.0000	0.0000	(1.4360)	(0.1612)	0.0000	1	(1.5973)	01/06/2025
601126.SH	12/30/2024	SDB3260264439	200.00	2.2764	468.20	455.28	0.0000	4.3300	50.0000	0.0000	(0.0563)	(0.0063)	0.0000	1	(0.0626)	01/06/2025
601126.SH	12/30/2024	SDB3260264439	13,200.00	2.2764	30,901.52	30,048.66	0.0000	4.3300	50.0000	0.0000	(3.7168)	(0.4173)	0.0000	1	(4.1341)	01/06/2025
601126.SH	12/30/2024	SDB3260264439	3,900.00	2.2764	9,129.99	8,878.01	0.0000	4.3300	50.0000	0.0000	(1.0981)	(0.1233)	0.0000	1	(1.2214)	01/06/2025
601126.SH	12/30/2024	SDB3260264439	2,500.00	2.2764	5,852.56	5,691.03	0.0000	4.3300	50.0000	0.0000	(0.7039)	(0.0790)	0.0000	1	(0.7830)	01/06/2025
601126.SH	12/30/2024	SDB3260264439	7,700.00	2.2764	18,025.88	17,528.39	0.0000	4.3300	50.0000	0.0000	(2.1681)	(0.2434)	0.0000	1	(2.4116)	01/06/2025
601126.SH	12/30/2024	SDB3260264439	4,700.00	2.2764	11,002.81	10,699.15	0.0000	4.3300	50.0000	0.0000	(1.3234)	(0.1486)	0.0000	1	(1.4720)	01/06/2025
601126.SH	12/30/2024	SDB3260264439	9,800.00	2.2764	22,942.04	22,308.86	0.0000	4.3300	50.0000	0.0000	(2.7594)	(0.3098)	0.0000	1	(3.0693)	01/06/2025
601126.SH	12/30/2024	SDB3260264439	6,800.00	2.2764	15,918.96	15,479.62	0.0000	4.3300	50.0000	0.0000	(1.9147)	(0.2150)	0.0000	1	(2.1297)	01/06/2025
601126.SH	12/30/2024	SDB3260264439	2,200.00	2.2764	5,150.25	5,008.11	0.0000	4.3300	50.0000	0.0000	(0.6195)	(0.0696)	0.0000	1	(0.6890)	01/06/2025
601126.SH	12/30/2024	SDB3260264439	2,700.00	2.2764	6,320.76	6,146.32	0.0000	4.3300	50.0000	0.0000	(0.7602)	(0.0854)	0.0000	1	(0.8456)	01/06/2025
601126.SH	12/30/2024	SDB3260264439	4,300.00	2.2764	10,066.40	9,788.58	0.0000	4.3300	50.0000	0.0000	(1.2108)	(0.1360)	0.0000	1	(1.3467)	01/06/2025
601126.SH	12/30/2024	SDB3260264439	1,800.00	2.2764	4,213.84	4,097.55	0.0000	4.3300	50.0000	0.0000	(0.5068)	(0.0569)	0.0000	1	(0.5637)	01/06/2025
601126.SH	12/30/2024	SDB3260264439	900.00	2.2764	2,106.92	2,048.77	0.0000	4.3300	50.0000	0.0000	(0.2534)	(0.0285)	0.0000	1	(0.2819)	01/06/2025
601126.SH	12/30/2024	SDB3260264439	900.00	2.2764	2,106.92	2,048.77	0.0000	4.3300	50.0000	0.0000	(0.2534)	(0.0285)	0.0000	1	(0.2819)	01/06/2025
601126.SH	12/30/2024	SDB3260264439	3,800.00	2.2764	8,895.89	8,650.37	0.0000	4.3300	50.0000	0.0000	(1.0700)	(0.1201)	0.0000	1	(1.1901)	01/06/2025
601126.SH	12/30/2024	SDB3260264439	400.00	2.2764	936.41	910.57	0.0000	4.3300	50.0000	0.0000	(0.1126)	(0.0126)	0.0000	1	(0.1253)	01/06/2025
601126.SH	12/30/2024	SDB3260264439	1,000.00	2.2764	2,341.02	2,276.41	0.0000	4.3300	50.0000	0.0000	(0.2816)	(0.0316)	0.0000	1	(0.3132)	01/06/2025
601126.SH	12/30/2024	SDB3260264439	800.00	2.2764	1,872.82	1,821.13	0.0000	4.3300	50.0000	0.0000	(0.2253)	(0.0253)	0.0000	1	(0.2506)	01/06/2025
601126.SH	12/30/2024	SDB3260264439	1,300.00	2.2764	3,043.33	2,959.34	0.0000	4.3300	50.0000	0.0000	(0.3660)	(0.0411)	0.0000	1	(0.4071)	01/06/2025
601126.SH	12/30/2024	SDB3260264439	100.00	2.2764	234.10	227.64	0.0000	4.3300	50.0000	0.0000	(0.0282)	(0.0032)	0.0000	1	(0.0313)	01/06/2025
601126.SH	12/30/2024	SDB3260264439	100.00	2.2764	234.10	227.64	0.0000	4.3300	50.0000	0.0000	(0.0282)	(0.0032)	0.0000	1	(0.0313)	01/06/2025
601126.SH	12/30/2024	SDB3260264439	1,700.00	2.2764	3,979.74	3,869.90	0.0000	4.3300	50.0000	0.0000	(0.4787)	(0.0537)	0.0000	1	(0.5324)	01/06/2025
601126.SH	12/30/2024	SDB3260264439	11,800.00	2.2764	27,624.08	26,861.69	0.0000	4.3300	50.0000	0.0000	(3.3226)	(0.3731)	0.0000	1	(3.6956)	01/06/2025
601126.SH	12/30/2024	SDB3260264439	100.00	2.2764	234.10	227.64	0.0000	4.3300	50.0000	0.0000	(0.0282)	(0.0032)	0.0000	1	(0.0313)	01/06/2025
601126.SH	12/30/2024	SDB3260264439	400.00	2.2764	936.41	910.57	0.0000	4.3300	50.0000	0.0000	(0.1126)	(0.0126)	0.0000	1	(0.1253)	01/06/2025
601126.SH	12/30/2024	SDB3260264439	600.00	2.2764	1,404.61	1,365.85	0.0000	4.3300	50.0000	0.0000	(0.1689)	(0.0190)	0.0000	1	(0.1879)	01/06/2025
601126.SH	12/30/2024	SDB3260264439	10,100.00	2.2764	23,644.34	22,991.78	0.0000	4.3300	50.0000	0.0000	(2.8439)	(0.3193)	0.0000	1	(3.1632)	01/06/2025
601126.SH	12/30/2024	SDB3260264439	1,000.00	2.2764	2,341.02	2,276.41	0.0000	4.3300	50.0000	0.0000	(0.2816)	(0.0316)	0.0000	1	(0.3132)	01/06/2025
601126.SH	12/30/2024	SDB3260264439	100.00	2.2764	234.10	227.64	0.0000	4.3300	50.0000	0.0000	(0.0282)	(0.0032)	0.0000	1	(0.0313)	01/06/2025
601126.SH	12/30/2024	SDB3260264439	3,900.00	2.2764	9,129.99	8,878.01	0.0000	4.3300	50.0000	0.0000	(1.0981)	(0.1233)	0.0000	1	(1.2214)	01/06/2025
601126.SH	12/30/2024	SDB3260264439	200.00	2.2764	468.20	455.28	0.0000	4.3300	50.0000	0.0000	(0.0563)	(0.0063)	0.0000	1	(0.0626)	01/06/2025
601126.SH	12/30/2024	SDB3260264439	1,000.00	2.2764	2,341.02	2,276.41	0.0000	4.3300	50.0000	0.0000	(0.2816)	(0.0316)	0.0000	1	(0.3132)	01/06/2025
601126.SH	12/30/2024	SDB3260264439	5,500.00	2.2764	12,875.63	12,520.28	0.0000	4.3300	50.0000	0.0000	(1.5487)	(0.1739)	0.0000	1	(1.7225)	01/06/2025
601126.SH	12/30/2024	SDB3260264439	3,500.00	2.2764	8,193.58	7,967.45	0.0000	4.3300	50.0000	0.0000	(0.9855)	(0.1107)	0.0000	1	(1.0962)	01/06/2025
601126.SH	12/30/2024	SDB3260264439	2,100.00	2.2764	4,916.15	4,780.47	0.0000	4.3300	50.0000	0.0000	(0.5913)	(0.0664)	0.0000	1	(0.6577)	01/06/2025
601126.SH	12/30/2024	SDB3260264439	12,100.00	2.2764	28,326.39	27,544.61	0.0000	4.3300	50.0000	0.0000	(3.4070)	(0.3826)	0.0000	1	(3.7896)	01/06/2025
601126.SH	12/30/2024	SDB3260264439	6,400.00	2.2764	14,982.55	14,569.05	0.0000	4.3300	50.0000	0.0000	(1.8021)	(0.2023)	0.0000	1	(2.0044)	01/06/2025
601126.SH	12/27/2024	SDB3260264439	600.00	2.3057	1,417.77	1,383.42	0.0000	4.3300	50.0000	0.0000	(0.5116)	(0.0576)	0.0000	3	(0.5692)	01/06/2025
601126.SH	12/27/2024	SDB3260264439	4,900.00	2.3057	11,573.03	11,297.89	0.0000	4.3300	50.0000	0.0000	(4.1759)	(0.4707)	0.0000	3	(4.6467)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
BEIJING SIFANG AUTOMATION CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
601126.SH	12/27/2024	SDB3260264439	200.00	2.3057	476.00	461.14	0.0000	4.3300	50.0000	0.0000	(0.1718)	(0.0192)	0.0000	3	(0.1910)	01/06/2025
601126.SH	12/27/2024	SDB3260264439	100.00	2.3057	239.17	230.57	0.0000	4.3300	50.0000	0.0000	(0.0863)	(0.0096)	0.0000	3	(0.0959)	01/06/2025
601126.SH	12/27/2024	SDB3260264439	700.00	2.3057	1,666.43	1,613.98	0.0000	4.3300	50.0000	0.0000	(0.6013)	(0.0672)	0.0000	3	(0.6686)	01/06/2025
601126.SH	12/27/2024	SDB3260264439	300.00	2.3057	707.89	691.71	0.0000	4.3300	50.0000	0.0000	(0.2554)	(0.0288)	0.0000	3	(0.2843)	01/06/2025
601126.SH	12/27/2024	SDB3260264439	700.00	2.3057	1,645.87	1,613.98	0.0000	4.3300	50.0000	0.0000	(0.5939)	(0.0672)	0.0000	3	(0.6611)	01/06/2025
601126.SH	12/27/2024	SDB3260264439	1,600.00	2.3057	3,745.64	3,689.11	0.0000	4.3300	50.0000	0.0000	(1.3516)	(0.1537)	0.0000	3	(1.5053)	01/06/2025
601126.SH	12/27/2024	SDB3260264439	5,500.00	2.3057	12,875.63	12,681.31	0.0000	4.3300	50.0000	0.0000	(4.6460)	(0.5284)	0.0000	3	(5.1743)	01/06/2025
601126.SH	12/27/2024	SDB3260264439	6,700.00	2.3057	15,684.86	15,448.14	0.0000	4.3300	50.0000	0.0000	(5.6596)	(0.6437)	0.0000	3	(6.3033)	01/06/2025
601126.SH	12/27/2024	SDB3260264439	5,100.00	2.3057	11,939.22	11,759.03	0.0000	4.3300	50.0000	0.0000	(4.3081)	(0.4900)	0.0000	3	(4.7980)	01/06/2025
601126.SH	12/27/2024	SDB3260264439	200.00	2.3057	468.20	461.14	0.0000	4.3300	50.0000	0.0000	(0.1689)	(0.0192)	0.0000	3	(0.1882)	01/06/2025
601126.SH	12/27/2024	SDB3260264439	13,200.00	2.3057	30,901.52	30,435.13	0.0000	4.3300	50.0000	0.0000	(11.1503)	(1.2681)	0.0000	3	(12.4184)	01/06/2025
601126.SH	12/27/2024	SDB3260264439	3,900.00	2.3057	9,129.99	8,992.20	0.0000	4.3300	50.0000	0.0000	(3.2944)	(0.3747)	0.0000	3	(3.6691)	01/06/2025
601126.SH	12/27/2024	SDB3260264439	2,500.00	2.3057	5,852.56	5,764.23	0.0000	4.3300	50.0000	0.0000	(2.2118)	(0.2402)	0.0000	3	(2.3520)	01/06/2025
601126.SH	12/27/2024	SDB3260264439	7,700.00	2.3057	18,025.88	17,753.83	0.0000	4.3300	50.0000	0.0000	(6.5043)	(0.7397)	0.0000	3	(7.2441)	01/06/2025
601126.SH	12/27/2024	SDB3260264439	4,700.00	2.3057	11,002.81	10,836.75	0.0000	4.3300	50.0000	0.0000	(3.9702)	(0.4515)	0.0000	3	(4.4217)	01/06/2025
601126.SH	12/27/2024	SDB3260264439	9,800.00	2.3057	22,942.04	22,595.78	0.0000	4.3300	50.0000	0.0000	(8.2783)	(0.9415)	0.0000	3	(9.2197)	01/06/2025
601126.SH	12/27/2024	SDB3260264439	6,800.00	2.3057	15,918.96	15,678.71	0.0000	4.3300	50.0000	0.0000	(5.7441)	(0.6533)	0.0000	3	(6.3974)	01/06/2025
601126.SH	12/27/2024	SDB3260264439	2,200.00	2.3057	5,150.25	5,072.52	0.0000	4.3300	50.0000	0.0000	(1.8584)	(0.2114)	0.0000	3	(2.0697)	01/06/2025
601126.SH	12/27/2024	SDB3260264439	2,700.00	2.3057	6,320.76	6,225.37	0.0000	4.3300	50.0000	0.0000	(2.2807)	(0.2594)	0.0000	3	(2.5401)	01/06/2025
601126.SH	12/27/2024	SDB3260264439	4,300.00	2.3057	10,066.40	9,914.48	0.0000	4.3300	50.0000	0.0000	(3.6323)	(0.4131)	0.0000	3	(4.0454)	01/06/2025
601126.SH	12/27/2024	SDB3260264439	1,800.00	2.3057	4,213.84	4,150.25	0.0000	4.3300	50.0000	0.0000	(1.5205)	(0.1729)	0.0000	3	(1.6934)	01/06/2025
601126.SH	12/27/2024	SDB3260264439	900.00	2.3057	2,106.92	2,075.12	0.0000	4.3300	50.0000	0.0000	(0.7602)	(0.0865)	0.0000	3	(0.8467)	01/06/2025
601126.SH	12/27/2024	SDB3260264439	900.00	2.3057	2,106.92	2,075.12	0.0000	4.3300	50.0000	0.0000	(0.7602)	(0.0865)	0.0000	3	(0.8467)	01/06/2025
601126.SH	12/27/2024	SDB3260264439	3,800.00	2.3057	8,895.89	8,761.63	0.0000	4.3300	50.0000	0.0000	(3.2099)	(0.3651)	0.0000	3	(3.5750)	01/06/2025
601126.SH	12/27/2024	SDB3260264439	400.00	2.3057	936.41	922.28	0.0000	4.3300	50.0000	0.0000	(0.3379)	(0.0384)	0.0000	3	(0.3763)	01/06/2025
601126.SH	12/27/2024	SDB3260264439	1,000.00	2.3057	2,341.02	2,305.69	0.0000	4.3300	50.0000	0.0000	(0.8447)	(0.0961)	0.0000	3	(0.9408)	01/06/2025
601126.SH	12/27/2024	SDB3260264439	800.00	2.3057	1,872.82	1,844.55	0.0000	4.3300	50.0000	0.0000	(0.6758)	(0.0769)	0.0000	3	(0.7526)	01/06/2025
601126.SH	12/27/2024	SDB3260264439	1,300.00	2.3057	3,043.33	2,997.40	0.0000	4.3300	50.0000	0.0000	(1.0981)	(0.1249)	0.0000	3	(1.2230)	01/06/2025
601126.SH	12/27/2024	SDB3260264439	100.00	2.3057	234.10	230.57	0.0000	4.3300	50.0000	0.0000	(0.0845)	(0.0096)	0.0000	3	(0.0941)	01/06/2025
601126.SH	12/27/2024	SDB3260264439	100.00	2.3057	234.10	230.57	0.0000	4.3300	50.0000	0.0000	(0.0845)	(0.0096)	0.0000	3	(0.0941)	01/06/2025
601126.SH	12/27/2024	SDB3260264439	1,700.00	2.3057	3,979.74	3,919.68	0.0000	4.3300	50.0000	0.0000	(1.4360)	(0.1633)	0.0000	3	(1.5993)	01/06/2025
601126.SH	12/27/2024	SDB3260264439	11,800.00	2.3057	27,624.08	27,207.17	0.0000	4.3300	50.0000	0.0000	(9.9677)	(1.1336)	0.0000	3	(11.1013)	01/06/2025
601126.SH	12/27/2024	SDB3260264439	100.00	2.3057	234.10	230.57	0.0000	4.3300	50.0000	0.0000	(0.0845)	(0.0096)	0.0000	3	(0.0941)	01/06/2025
601126.SH	12/27/2024	SDB3260264439	400.00	2.3057	936.41	922.28	0.0000	4.3300	50.0000	0.0000	(0.3379)	(0.0384)	0.0000	3	(0.3763)	01/06/2025
601126.SH	12/27/2024	SDB3260264439	600.00	2.3057	1,404.61	1,383.42	0.0000	4.3300	50.0000	0.0000	(0.5068)	(0.0576)	0.0000	3	(0.5645)	01/06/2025
601126.SH	12/27/2024	SDB3260264439	10,100.00	2.3057	23,644.34	23,287.49	0.0000	4.3300	50.0000	0.0000	(8.5317)	(0.9703)	0.0000	3	(9.5020)	01/06/2025
601126.SH	12/27/2024	SDB3260264439	1,000.00	2.3057	2,341.02	2,305.69	0.0000	4.3300	50.0000	0.0000	(0.8447)	(0.0961)	0.0000	3	(0.9408)	01/06/2025
601126.SH	12/27/2024	SDB3260264439	100.00	2.3057	234.10	230.57	0.0000	4.3300	50.0000	0.0000	(0.0845)	(0.0096)	0.0000	3	(0.0941)	01/06/2025
601126.SH	12/27/2024	SDB3260264439	3,900.00	2.3057	9,129.99	8,992.20	0.0000	4.3300	50.0000	0.0000	(3.2944)	(0.3747)	0.0000	3	(3.6691)	01/06/2025
601126.SH	12/27/2024	SDB3260264439	200.00	2.3057	468.20	461.14	0.0000	4.3300	50.0000	0.0000	(0.1689)	(0.0192)	0.0000	3	(0.1882)	01/06/2025
601126.SH	12/27/2024	SDB3260264439	1,000.00	2.3057	2,341.02	2,305.69	0.0000	4.3300	50.0000	0.0000	(0.8447)	(0.0961)	0.0000	3	(0.9408)	01/06/2025
601126.SH	12/27/2024	SDB3260264439	5,500.00	2.3057	12,875.63	12,681.31	0.0000	4.3300	50.0000	0.0000	(4.6460)	(0.5284)	0.0000	3	(5.1743)	01/06/2025
601126.SH	12/27/2024	SDB3260264439	3,500.00	2.3057	8,193.58	8,069.92	0.0000	4.3300	50.0000	0.0000	(2.9565)	(0.3362)	0.0000	3	(3.2928)	01/06/2025
601126.SH	12/27/2024	SDB3260264439	2,100.00	2.3057	4,916.15	4,841.95	0.0000	4.3300	50.0000	0.0000	(1.7739)	(0.2017)	0.0000	3	(1.9757)	01/06/2025
601126.SH	12/27/2024	SDB3260264439	12,100.00	2.3057	28,326.39	27,898.87	0.0000	4.3300	50.0000	0.0000	(10.2211)	(1.1625)	0.0000	3	(11.3836)	01/06/2025
601126.SH	12/27/2024	SDB3260264439	6,400.00	2.3057	14,982.55	14,756.43	0.0000	4.3300	50.0000	0.0000	(5.4062)	(0.6149)	0.0000	3	(6.0211)	01/06/2025
601126.SH	12/26/2024	SDB3260264439	600.00	2.3448	1,417.77	1,406.89	0.0000	4.3300	50.0000	0.0000	(0.1705)	(0.0195)	0.0000	1	(0.1901)	01/06/2025
601126.SH	12/26/2024	SDB3260264439	4,900.00	2.3448	11,573.03	11,489.61	0.0000	4.3300	50.0000	0.0000	(1.3920)	(0.1596)	0.0000	1	(1.5516)	01/06/2025
601126.SH	12/26/2024	SDB3260264439	200.00	2.3448	476.00	468.96	0.0000	4.3300	50.0000	0.0000	(0.0573)	(0.0065)	0.0000	1	(0.0638)	01/06/2025
601126.SH	12/26/2024	SDB3260264439	100.00	2.3448	239.17	234.48	0.0000	4.3300	50.0000	0.0000	(0.0288)	(0.0033)	0.0000	1	(0.0320)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
BEIJING SIFANG AUTOMATION CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
601126.SH	12/26/2024	SDB3260264439	700.00	2.3448	1,666.43	1,641.37	0.0000	4.3300	50.0000	0.0000	(0.2004)	(0.0228)	0.0000	1	(0.2232)	01/06/2025
601126.SH	12/26/2024	SDB3260264439	300.00	2.3448	707.89	703.45	0.0000	4.3300	50.0000	0.0000	(0.0851)	(0.0098)	0.0000	1	(0.0949)	01/06/2025
601126.SH	12/26/2024	SDB3260264439	700.00	2.3448	1,645.87	1,641.37	0.0000	4.3300	50.0000	0.0000	(0.1980)	(0.0228)	0.0000	1	(0.2208)	01/06/2025
601126.SH	12/26/2024	SDB3260264439	1,600.00	2.3448	3,745.64	3,751.71	0.0000	4.3300	50.0000	0.0000	(0.4505)	(0.0521)	0.0000	1	(0.5026)	01/06/2025
601126.SH	12/26/2024	SDB3260264439	5,500.00	2.3448	12,875.63	12,896.50	0.0000	4.3300	50.0000	0.0000	(1.5487)	(0.1791)	0.0000	1	(1.7278)	01/06/2025
601126.SH	12/26/2024	SDB3260264439	6,700.00	2.3448	15,684.86	15,710.28	0.0000	4.3300	50.0000	0.0000	(1.8865)	(0.2182)	0.0000	1	(2.1047)	01/06/2025
601126.SH	12/26/2024	SDB3260264439	5,100.00	2.3448	11,939.22	11,958.57	0.0000	4.3300	50.0000	0.0000	(1.4360)	(0.1661)	0.0000	1	(1.6021)	01/06/2025
601126.SH	12/26/2024	SDB3260264439	200.00	2.3448	468.20	468.96	0.0000	4.3300	50.0000	0.0000	(0.0563)	(0.0065)	0.0000	1	(0.0628)	01/06/2025
601126.SH	12/26/2024	SDB3260264439	13,200.00	2.3448	30,901.52	30,951.60	0.0000	4.3300	50.0000	0.0000	(3.7168)	(0.4299)	0.0000	1	(4.1466)	01/06/2025
601126.SH	12/26/2024	SDB3260264439	3,900.00	2.3448	9,129.99	9,144.79	0.0000	4.3300	50.0000	0.0000	(1.0981)	(0.1270)	0.0000	1	(1.2251)	01/06/2025
601126.SH	12/26/2024	SDB3260264439	2,500.00	2.3448	5,852.56	5,862.05	0.0000	4.3300	50.0000	0.0000	(0.7039)	(0.0814)	0.0000	1	(0.7854)	01/06/2025
601126.SH	12/26/2024	SDB3260264439	7,700.00	2.3448	18,025.88	18,055.10	0.0000	4.3300	50.0000	0.0000	(2.1681)	(0.2508)	0.0000	1	(2.4189)	01/06/2025
601126.SH	12/26/2024	SDB3260264439	4,700.00	2.3448	11,002.81	11,020.64	0.0000	4.3300	50.0000	0.0000	(1.3234)	(0.1531)	0.0000	1	(1.4765)	01/06/2025
601126.SH	12/26/2024	SDB3260264439	9,800.00	2.3448	22,942.04	22,979.22	0.0000	4.3300	50.0000	0.0000	(2.7594)	(0.3192)	0.0000	1	(3.0786)	01/06/2025
601126.SH	12/26/2024	SDB3260264439	6,800.00	2.3448	15,918.96	15,944.76	0.0000	4.3300	50.0000	0.0000	(1.9147)	(0.2215)	0.0000	1	(2.1362)	01/06/2025
601126.SH	12/26/2024	SDB3260264439	2,200.00	2.3448	5,150.25	5,158.60	0.0000	4.3300	50.0000	0.0000	(0.6195)	(0.0716)	0.0000	1	(0.6911)	01/06/2025
601126.SH	12/26/2024	SDB3260264439	2,700.00	2.3448	6,320.76	6,331.01	0.0000	4.3300	50.0000	0.0000	(0.7602)	(0.0879)	0.0000	1	(0.8482)	01/06/2025
601126.SH	12/26/2024	SDB3260264439	4,300.00	2.3448	10,066.40	10,082.72	0.0000	4.3300	50.0000	0.0000	(1.2108)	(0.1400)	0.0000	1	(1.3508)	01/06/2025
601126.SH	12/26/2024	SDB3260264439	1,800.00	2.3448	4,213.84	4,220.67	0.0000	4.3300	50.0000	0.0000	(0.5068)	(0.0586)	0.0000	1	(0.5655)	01/06/2025
601126.SH	12/26/2024	SDB3260264439	900.00	2.3448	2,106.92	2,110.34	0.0000	4.3300	50.0000	0.0000	(0.2534)	(0.0293)	0.0000	1	(0.2827)	01/06/2025
601126.SH	12/26/2024	SDB3260264439	900.00	2.3448	2,106.92	2,110.34	0.0000	4.3300	50.0000	0.0000	(0.2534)	(0.0293)	0.0000	1	(0.2827)	01/06/2025
601126.SH	12/26/2024	SDB3260264439	3,800.00	2.3448	8,895.89	8,910.31	0.0000	4.3300	50.0000	0.0000	(1.0700)	(0.1238)	0.0000	1	(1.1937)	01/06/2025
601126.SH	12/26/2024	SDB3260264439	400.00	2.3448	936.41	937.93	0.0000	4.3300	50.0000	0.0000	(0.1126)	(0.0130)	0.0000	1	(0.1257)	01/06/2025
601126.SH	12/26/2024	SDB3260264439	1,000.00	2.3448	2,341.02	2,344.82	0.0000	4.3300	50.0000	0.0000	(0.2816)	(0.0326)	0.0000	1	(0.3141)	01/06/2025
601126.SH	12/26/2024	SDB3260264439	800.00	2.3448	1,872.82	1,875.85	0.0000	4.3300	50.0000	0.0000	(0.2253)	(0.0261)	0.0000	1	(0.2513)	01/06/2025
601126.SH	12/26/2024	SDB3260264439	1,300.00	2.3448	3,043.33	3,048.26	0.0000	4.3300	50.0000	0.0000	(0.3660)	(0.0423)	0.0000	1	(0.4084)	01/06/2025
601126.SH	12/26/2024	SDB3260264439	100.00	2.3448	234.10	234.48	0.0000	4.3300	50.0000	0.0000	(0.0282)	(0.0033)	0.0000	1	(0.0314)	01/06/2025
601126.SH	12/26/2024	SDB3260264439	100.00	2.3448	234.10	234.48	0.0000	4.3300	50.0000	0.0000	(0.0282)	(0.0033)	0.0000	1	(0.0314)	01/06/2025
601126.SH	12/26/2024	SDB3260264439	1,700.00	2.3448	3,979.74	3,986.19	0.0000	4.3300	50.0000	0.0000	(0.4787)	(0.0554)	0.0000	1	(0.5340)	01/06/2025
601126.SH	12/26/2024	SDB3260264439	11,800.00	2.3448	27,624.08	27,668.85	0.0000	4.3300	50.0000	0.0000	(3.3226)	(0.3843)	0.0000	1	(3.7069)	01/06/2025
601126.SH	12/26/2024	SDB3260264439	100.00	2.3448	234.10	234.48	0.0000	4.3300	50.0000	0.0000	(0.0282)	(0.0033)	0.0000	1	(0.0314)	01/06/2025
601126.SH	12/26/2024	SDB3260264439	400.00	2.3448	936.41	937.93	0.0000	4.3300	50.0000	0.0000	(0.1126)	(0.0130)	0.0000	1	(0.1257)	01/06/2025
601126.SH	12/26/2024	SDB3260264439	600.00	2.3448	1,404.61	1,406.89	0.0000	4.3300	50.0000	0.0000	(0.1689)	(0.0195)	0.0000	1	(0.1885)	01/06/2025
601126.SH	12/26/2024	SDB3260264439	10,100.00	2.3448	23,644.34	23,682.66	0.0000	4.3300	50.0000	0.0000	(2.8439)	(0.3289)	0.0000	1	(3.1728)	01/06/2025
601126.SH	12/26/2024	SDB3260264439	1,000.00	2.3448	2,341.02	2,344.82	0.0000	4.3300	50.0000	0.0000	(0.2816)	(0.0326)	0.0000	1	(0.3141)	01/06/2025
601126.SH	12/26/2024	SDB3260264439	100.00	2.3448	234.10	234.48	0.0000	4.3300	50.0000	0.0000	(0.0282)	(0.0033)	0.0000	1	(0.0314)	01/06/2025
601126.SH	12/26/2024	SDB3260264439	3,900.00	2.3448	9,129.99	9,144.79	0.0000	4.3300	50.0000	0.0000	(1.0981)	(0.1270)	0.0000	1	(1.2251)	01/06/2025
601126.SH	12/26/2024	SDB3260264439	200.00	2.3448	468.20	468.96	0.0000	4.3300	50.0000	0.0000	(0.0563)	(0.0065)	0.0000	1	(0.0628)	01/06/2025
601126.SH	12/26/2024	SDB3260264439	1,000.00	2.3448	2,341.02	2,344.82	0.0000	4.3300	50.0000	0.0000	(0.2816)	(0.0326)	0.0000	1	(0.3141)	01/06/2025
601126.SH	12/26/2024	SDB3260264439	5,500.00	2.3448	12,875.63	12,896.50	0.0000	4.3300	50.0000	0.0000	(1.5487)	(0.1791)	0.0000	1	(1.7278)	01/06/2025
601126.SH	12/26/2024	SDB3260264439	3,500.00	2.3448	8,193.58	8,206.86	0.0000	4.3300	50.0000	0.0000	(0.9855)	(0.1140)	0.0000	1	(1.0995)	01/06/2025
601126.SH	12/26/2024	SDB3260264439	2,100.00	2.3448	4,916.15	4,924.12	0.0000	4.3300	50.0000	0.0000	(0.5913)	(0.0684)	0.0000	1	(0.6597)	01/06/2025
601126.SH	12/26/2024	SDB3260264439	12,100.00	2.3448	28,326.39	28,372.30	0.0000	4.3300	50.0000	0.0000	(3.4070)	(0.3941)	0.0000	1	(3.8011)	01/06/2025
601126.SH	12/26/2024	SDB3260264439	6,400.00	2.3448	14,982.55	15,006.84	0.0000	4.3300	50.0000	0.0000	(1.8021)	(0.2084)	0.0000	1	(2.0105)	01/06/2025
601126.SH	12/24/2024	SDB3260264439	600.00	2.3448	1,417.77	1,406.89	0.0000	4.3300	50.0000	0.0000	(0.3411)	(0.0391)	0.0000	2	(0.3801)	01/06/2025
601126.SH	12/24/2024	SDB3260264439	4,900.00	2.3448	11,573.03	11,489.61	0.0000	4.3300	50.0000	0.0000	(2.7840)	(0.3192)	0.0000	2	(3.1031)	01/06/2025
601126.SH	12/24/2024	SDB3260264439	200.00	2.3448	476.00	468.96	0.0000	4.3300	50.0000	0.0000	(0.1145)	(0.0130)	0.0000	2	(0.1275)	01/06/2025
601126.SH	12/24/2024	SDB3260264439	100.00	2.3448	239.17	234.48	0.0000	4.3300	50.0000	0.0000	(0.0575)	(0.0065)	0.0000	2	(0.0640)	01/06/2025
601126.SH	12/24/2024	SDB3260264439	700.00	2.3448	1,666.43	1,641.37	0.0000	4.3300	50.0000	0.0000	(0.4009)	(0.0456)	0.0000	2	(0.4465)	01/06/2025
601126.SH	12/24/2024	SDB3260264439	300.00	2.3448	707.89	703.45	0.0000	4.3300	50.0000	0.0000	(0.1703)	(0.0195)	0.0000	2	(0.1898)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
BEIJING SIFANG AUTOMATION CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
601126.SH	12/24/2024	SDB3260264439	700.00	2.3448	1,645.87	1,641.37	0.0000	4.3300	50.0000	0.0000	(0.3959)	(0.0456)	0.0000	2	(0.4415)	01/06/2025
601126.SH	12/24/2024	SDB3260264439	1,600.00	2.3448	3,745.64	3,751.71	0.0000	4.3300	50.0000	0.0000	(0.9010)	(0.1042)	0.0000	2	(1.0052)	01/06/2025
601126.SH	12/24/2024	SDB3260264439	5,500.00	2.3448	12,875.63	12,896.50	0.0000	4.3300	50.0000	0.0000	(3.0973)	(0.3582)	0.0000	2	(3.4555)	01/06/2025
601126.SH	12/24/2024	SDB3260264439	6,700.00	2.3448	15,684.86	15,710.28	0.0000	4.3300	50.0000	0.0000	(3.7731)	(0.4364)	0.0000	2	(4.2095)	01/06/2025
601126.SH	12/24/2024	SDB3260264439	5,100.00	2.3448	11,939.22	11,958.57	0.0000	4.3300	50.0000	0.0000	(2.8720)	(0.3322)	0.0000	2	(3.2042)	01/06/2025
601126.SH	12/24/2024	SDB3260264439	200.00	2.3448	468.20	468.96	0.0000	4.3300	50.0000	0.0000	(0.1126)	(0.0130)	0.0000	2	(0.1257)	01/06/2025
601126.SH	12/24/2024	SDB3260264439	13,200.00	2.3448	30,901.52	30,951.60	0.0000	4.3300	50.0000	0.0000	(7.4335)	(0.8598)	0.0000	2	(8.2933)	01/06/2025
601126.SH	12/24/2024	SDB3260264439	3,900.00	2.3448	9,129.99	9,144.79	0.0000	4.3300	50.0000	0.0000	(2.1963)	(0.2540)	0.0000	2	(2.4503)	01/06/2025
601126.SH	12/24/2024	SDB3260264439	2,500.00	2.3448	5,852.56	5,862.05	0.0000	4.3300	50.0000	0.0000	(1.4079)	(0.1628)	0.0000	2	(1.5707)	01/06/2025
601126.SH	12/24/2024	SDB3260264439	7,700.00	2.3448	18,025.88	18,055.10	0.0000	4.3300	50.0000	0.0000	(4.3362)	(0.5015)	0.0000	2	(4.8378)	01/06/2025
601126.SH	12/24/2024	SDB3260264439	4,700.00	2.3448	11,002.81	11,020.64	0.0000	4.3300	50.0000	0.0000	(2.6468)	(0.3061)	0.0000	2	(2.9529)	01/06/2025
601126.SH	12/24/2024	SDB3260264439	9,800.00	2.3448	22,942.04	22,979.22	0.0000	4.3300	50.0000	0.0000	(5.5188)	(0.6383)	0.0000	2	(6.1571)	01/06/2025
601126.SH	12/24/2024	SDB3260264439	6,800.00	2.3448	15,918.96	15,944.76	0.0000	4.3300	50.0000	0.0000	(3.8294)	(0.4429)	0.0000	2	(4.2723)	01/06/2025
601126.SH	12/24/2024	SDB3260264439	2,200.00	2.3448	5,150.25	5,158.60	0.0000	4.3300	50.0000	0.0000	(1.2389)	(0.1433)	0.0000	2	(1.3822)	01/06/2025
601126.SH	12/24/2024	SDB3260264439	2,700.00	2.3448	6,320.76	6,331.01	0.0000	4.3300	50.0000	0.0000	(1.5205)	(0.1759)	0.0000	2	(1.6964)	01/06/2025
601126.SH	12/24/2024	SDB3260264439	4,300.00	2.3448	10,066.40	10,082.72	0.0000	4.3300	50.0000	0.0000	(2.4215)	(0.2801)	0.0000	2	(2.7016)	01/06/2025
601126.SH	12/24/2024	SDB3260264439	1,800.00	2.3448	4,213.84	4,220.67	0.0000	4.3300	50.0000	0.0000	(1.0137)	(0.1172)	0.0000	2	(1.1309)	01/06/2025
601126.SH	12/24/2024	SDB3260264439	900.00	2.3448	2,106.92	2,110.34	0.0000	4.3300	50.0000	0.0000	(0.5068)	(0.0586)	0.0000	2	(0.5655)	01/06/2025
601126.SH	12/24/2024	SDB3260264439	900.00	2.3448	2,106.92	2,110.34	0.0000	4.3300	50.0000	0.0000	(0.5068)	(0.0586)	0.0000	2	(0.5655)	01/06/2025
601126.SH	12/24/2024	SDB3260264439	3,800.00	2.3448	8,895.89	8,910.31	0.0000	4.3300	50.0000	0.0000	(2.1400)	(0.2475)	0.0000	2	(2.3875)	01/06/2025
601126.SH	12/24/2024	SDB3260264439	400.00	2.3448	936.41	937.93	0.0000	4.3300	50.0000	0.0000	(0.2253)	(0.0261)	0.0000	2	(0.2513)	01/06/2025
601126.SH	12/24/2024	SDB3260264439	1,000.00	2.3448	2,341.02	2,344.82	0.0000	4.3300	50.0000	0.0000	(0.5631)	(0.0651)	0.0000	2	(0.6283)	01/06/2025
601126.SH	12/24/2024	SDB3260264439	800.00	2.3448	1,872.82	1,875.85	0.0000	4.3300	50.0000	0.0000	(0.4505)	(0.0521)	0.0000	2	(0.5026)	01/06/2025
601126.SH	12/24/2024	SDB3260264439	1,300.00	2.3448	3,043.33	3,048.26	0.0000	4.3300	50.0000	0.0000	(0.7321)	(0.0847)	0.0000	2	(0.8168)	01/06/2025
601126.SH	12/24/2024	SDB3260264439	100.00	2.3448	234.10	234.48	0.0000	4.3300	50.0000	0.0000	(0.0563)	(0.0065)	0.0000	2	(0.0628)	01/06/2025
601126.SH	12/24/2024	SDB3260264439	100.00	2.3448	234.10	234.48	0.0000	4.3300	50.0000	0.0000	(0.0563)	(0.0065)	0.0000	2	(0.0628)	01/06/2025
601126.SH	12/24/2024	SDB3260264439	1,700.00	2.3448	3,979.74	3,986.19	0.0000	4.3300	50.0000	0.0000	(0.9573)	(0.1107)	0.0000	2	(1.0681)	01/06/2025
601126.SH	12/24/2024	SDB3260264439	11,800.00	2.3448	27,624.08	27,668.85	0.0000	4.3300	50.0000	0.0000	(6.6451)	(0.7686)	0.0000	2	(7.4137)	01/06/2025
601126.SH	12/24/2024	SDB3260264439	100.00	2.3448	234.10	234.48	0.0000	4.3300	50.0000	0.0000	(0.0563)	(0.0065)	0.0000	2	(0.0628)	01/06/2025
601126.SH	12/24/2024	SDB3260264439	400.00	2.3448	936.41	937.93	0.0000	4.3300	50.0000	0.0000	(0.2253)	(0.0261)	0.0000	2	(0.2513)	01/06/2025
601126.SH	12/24/2024	SDB3260264439	600.00	2.3448	1,404.61	1,406.89	0.0000	4.3300	50.0000	0.0000	(0.3379)	(0.0391)	0.0000	2	(0.3770)	01/06/2025
601126.SH	12/24/2024	SDB3260264439	10,100.00	2.3448	23,644.34	23,682.66	0.0000	4.3300	50.0000	0.0000	(5.6878)	(0.6579)	0.0000	2	(6.3456)	01/06/2025
601126.SH	12/24/2024	SDB3260264439	1,000.00	2.3448	2,341.02	2,344.82	0.0000	4.3300	50.0000	0.0000	(0.5631)	(0.0651)	0.0000	2	(0.6283)	01/06/2025
601126.SH	12/24/2024	SDB3260264439	100.00	2.3448	234.10	234.48	0.0000	4.3300	50.0000	0.0000	(0.0563)	(0.0065)	0.0000	2	(0.0628)	01/06/2025
601126.SH	12/24/2024	SDB3260264439	3,900.00	2.3448	9,129.99	9,144.79	0.0000	4.3300	50.0000	0.0000	(2.1963)	(0.2540)	0.0000	2	(2.4503)	01/06/2025
601126.SH	12/24/2024	SDB3260264439	200.00	2.3448	468.20	468.96	0.0000	4.3300	50.0000	0.0000	(0.1126)	(0.0130)	0.0000	2	(0.1257)	01/06/2025
601126.SH	12/24/2024	SDB3260264439	1,000.00	2.3448	2,341.02	2,344.82	0.0000	4.3300	50.0000	0.0000	(0.5631)	(0.0651)	0.0000	2	(0.6283)	01/06/2025
601126.SH	12/24/2024	SDB3260264439	5,500.00	2.3448	12,875.63	12,896.50	0.0000	4.3300	50.0000	0.0000	(3.0973)	(0.3582)	0.0000	2	(3.4555)	01/06/2025
601126.SH	12/24/2024	SDB3260264439	3,500.00	2.3448	8,193.58	8,206.86	0.0000	4.3300	50.0000	0.0000	(1.9710)	(0.2280)	0.0000	2	(2.1990)	01/06/2025
601126.SH	12/24/2024	SDB3260264439	2,100.00	2.3448	4,916.15	4,924.12	0.0000	4.3300	50.0000	0.0000	(1.1826)	(0.1368)	0.0000	2	(1.3194)	01/06/2025
601126.SH	12/24/2024	SDB3260264439	12,100.00	2.3448	28,326.39	28,372.30	0.0000	4.3300	50.0000	0.0000	(6.8141)	(0.7881)	0.0000	2	(7.6022)	01/06/2025
601126.SH	12/24/2024	SDB3260264439	6,400.00	2.3448	14,982.55	15,006.84	0.0000	4.3300	50.0000	0.0000	(3.6041)	(0.4169)	0.0000	2	(4.0210)	01/06/2025
601126.SH	12/23/2024	SDB3260264439	600.00	2.3455	1,417.77	1,407.33	0.0000	4.3300	50.0000	0.0000	(0.1705)	(0.0195)	0.0000	1	(0.1901)	01/06/2025
601126.SH	12/23/2024	SDB3260264439	4,900.00	2.3455	11,573.03	11,493.19	0.0000	4.3300	50.0000	0.0000	(1.3920)	(0.1596)	0.0000	1	(1.5516)	01/06/2025
601126.SH	12/23/2024	SDB3260264439	200.00	2.3455	476.00	469.11	0.0000	4.3300	50.0000	0.0000	(0.0573)	(0.0065)	0.0000	1	(0.0638)	01/06/2025
601126.SH	12/23/2024	SDB3260264439	100.00	2.3455	239.17	234.56	0.0000	4.3300	50.0000	0.0000	(0.0288)	(0.0033)	0.0000	1	(0.0320)	01/06/2025
601126.SH	12/23/2024	SDB3260264439	700.00	2.3455	1,666.43	1,641.88	0.0000	4.3300	50.0000	0.0000	(0.2004)	(0.0228)	0.0000	1	(0.2232)	01/06/2025
601126.SH	12/23/2024	SDB3260264439	300.00	2.3455	707.89	703.66	0.0000	4.3300	50.0000	0.0000	(0.0851)	(0.0098)	0.0000	1	(0.0949)	01/06/2025
601126.SH	12/23/2024	SDB3260264439	700.00	2.3455	1,645.87	1,641.88	0.0000	4.3300	50.0000	0.0000	(0.1980)	(0.0228)	0.0000	1	(0.2208)	01/06/2025
601126.SH	12/23/2024	SDB3260264439	1,600.00	2.3455	3,745.64	3,752.88	0.0000	4.3300	50.0000	0.0000	(0.4505)	(0.0521)	0.0000	1	(0.5026)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
BEIJING SIFANG AUTOMATION CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
601126.SH	12/23/2024	SDB3260264439	5,500.00	2.3455	12,875.63	12,900.52	0.0000	4.3300	50.0000	0.0000	(1.5487)	(0.1792)	0.0000	1	(1.7278)	01/06/2025
601126.SH	12/23/2024	SDB3260264439	6,700.00	2.3455	15,684.86	15,715.18	0.0000	4.3300	50.0000	0.0000	(1.8865)	(0.2183)	0.0000	1	(2.1048)	01/06/2025
601126.SH	12/23/2024	SDB3260264439	5,100.00	2.3455	11,939.22	11,962.30	0.0000	4.3300	50.0000	0.0000	(1.4360)	(0.1661)	0.0000	1	(1.6022)	01/06/2025
601126.SH	12/23/2024	SDB3260264439	200.00	2.3455	468.20	469.11	0.0000	4.3300	50.0000	0.0000	(0.0563)	(0.0065)	0.0000	1	(0.0628)	01/06/2025
601126.SH	12/23/2024	SDB3260264439	13,200.00	2.3455	30,901.52	30,961.26	0.0000	4.3300	50.0000	0.0000	(3.7168)	(0.4300)	0.0000	1	(4.1468)	01/06/2025
601126.SH	12/23/2024	SDB3260264439	3,900.00	2.3455	9,129.99	9,147.64	0.0000	4.3300	50.0000	0.0000	(1.0981)	(0.1271)	0.0000	1	(1.2252)	01/06/2025
601126.SH	12/23/2024	SDB3260264439	2,500.00	2.3455	5,852.56	5,863.87	0.0000	4.3300	50.0000	0.0000	(0.7039)	(0.0814)	0.0000	1	(0.7854)	01/06/2025
601126.SH	12/23/2024	SDB3260264439	7,700.00	2.3455	18,025.88	18,060.73	0.0000	4.3300	50.0000	0.0000	(2.1681)	(0.2508)	0.0000	1	(2.4190)	01/06/2025
601126.SH	12/23/2024	SDB3260264439	4,700.00	2.3455	11,002.81	11,024.08	0.0000	4.3300	50.0000	0.0000	(1.3234)	(0.1531)	0.0000	1	(1.4765)	01/06/2025
601126.SH	12/23/2024	SDB3260264439	9,800.00	2.3455	22,942.04	22,986.39	0.0000	4.3300	50.0000	0.0000	(2.7594)	(0.3193)	0.0000	1	(3.0787)	01/06/2025
601126.SH	12/23/2024	SDB3260264439	6,800.00	2.3455	15,918.96	15,949.74	0.0000	4.3300	50.0000	0.0000	(1.9147)	(0.2215)	0.0000	1	(2.1362)	01/06/2025
601126.SH	12/23/2024	SDB3260264439	2,200.00	2.3455	5,150.25	5,160.21	0.0000	4.3300	50.0000	0.0000	(0.6195)	(0.0717)	0.0000	1	(0.6911)	01/06/2025
601126.SH	12/23/2024	SDB3260264439	2,700.00	2.3455	6,320.76	6,332.98	0.0000	4.3300	50.0000	0.0000	(0.7602)	(0.0880)	0.0000	1	(0.8482)	01/06/2025
601126.SH	12/23/2024	SDB3260264439	4,300.00	2.3455	10,066.40	10,085.86	0.0000	4.3300	50.0000	0.0000	(1.2108)	(0.1401)	0.0000	1	(1.3508)	01/06/2025
601126.SH	12/23/2024	SDB3260264439	1,800.00	2.3455	4,213.84	4,221.99	0.0000	4.3300	50.0000	0.0000	(0.5068)	(0.0586)	0.0000	1	(0.5655)	01/06/2025
601126.SH	12/23/2024	SDB3260264439	900.00	2.3455	2,106.92	2,110.99	0.0000	4.3300	50.0000	0.0000	(0.2534)	(0.0293)	0.0000	1	(0.2827)	01/06/2025
601126.SH	12/23/2024	SDB3260264439	900.00	2.3455	2,106.92	2,110.99	0.0000	4.3300	50.0000	0.0000	(0.2534)	(0.0293)	0.0000	1	(0.2827)	01/06/2025
601126.SH	12/23/2024	SDB3260264439	3,800.00	2.3455	8,895.89	8,913.09	0.0000	4.3300	50.0000	0.0000	(1.0700)	(0.1238)	0.0000	1	(1.1938)	01/06/2025
601126.SH	12/23/2024	SDB3260264439	400.00	2.3455	936.41	938.22	0.0000	4.3300	50.0000	0.0000	(0.1126)	(0.0130)	0.0000	1	(0.1257)	01/06/2025
601126.SH	12/23/2024	SDB3260264439	1,000.00	2.3455	2,341.02	2,345.55	0.0000	4.3300	50.0000	0.0000	(0.2816)	(0.0326)	0.0000	1	(0.3142)	01/06/2025
601126.SH	12/23/2024	SDB3260264439	800.00	2.3455	1,872.82	1,876.44	0.0000	4.3300	50.0000	0.0000	(0.2253)	(0.0261)	0.0000	1	(0.2513)	01/06/2025
601126.SH	12/23/2024	SDB3260264439	1,300.00	2.3455	3,043.33	3,049.22	0.0000	4.3300	50.0000	0.0000	(0.3660)	(0.0424)	0.0000	1	(0.4084)	01/06/2025
601126.SH	12/23/2024	SDB3260264439	100.00	2.3455	234.10	234.56	0.0000	4.3300	50.0000	0.0000	(0.0282)	(0.0033)	0.0000	1	(0.0314)	01/06/2025
601126.SH	12/23/2024	SDB3260264439	100.00	2.3455	234.10	234.56	0.0000	4.3300	50.0000	0.0000	(0.0282)	(0.0033)	0.0000	1	(0.0314)	01/06/2025
601126.SH	12/23/2024	SDB3260264439	1,700.00	2.3455	3,979.74	3,987.43	0.0000	4.3300	50.0000	0.0000	(0.4787)	(0.0554)	0.0000	1	(0.5341)	01/06/2025
601126.SH	12/23/2024	SDB3260264439	11,800.00	2.3455	27,624.08	27,677.49	0.0000	4.3300	50.0000	0.0000	(3.3226)	(0.3844)	0.0000	1	(3.7070)	01/06/2025
601126.SH	12/23/2024	SDB3260264439	100.00	2.3455	234.10	234.56	0.0000	4.3300	50.0000	0.0000	(0.0282)	(0.0033)	0.0000	1	(0.0314)	01/06/2025
601126.SH	12/23/2024	SDB3260264439	400.00	2.3455	936.41	938.22	0.0000	4.3300	50.0000	0.0000	(0.1126)	(0.0130)	0.0000	1	(0.1257)	01/06/2025
601126.SH	12/23/2024	SDB3260264439	600.00	2.3455	1,404.61	1,407.33	0.0000	4.3300	50.0000	0.0000	(0.1689)	(0.0195)	0.0000	1	(0.1885)	01/06/2025
601126.SH	12/23/2024	SDB3260264439	10,100.00	2.3455	23,644.34	23,690.05	0.0000	4.3300	50.0000	0.0000	(2.8439)	(0.3290)	0.0000	1	(3.1729)	01/06/2025
601126.SH	12/23/2024	SDB3260264439	1,000.00	2.3455	2,341.02	2,345.55	0.0000	4.3300	50.0000	0.0000	(0.2816)	(0.0326)	0.0000	1	(0.3142)	01/06/2025
601126.SH	12/23/2024	SDB3260264439	100.00	2.3455	234.10	234.56	0.0000	4.3300	50.0000	0.0000	(0.0282)	(0.0033)	0.0000	1	(0.0314)	01/06/2025
601126.SH	12/23/2024	SDB3260264439	3,900.00	2.3455	9,129.99	9,147.64	0.0000	4.3300	50.0000	0.0000	(1.0981)	(0.1271)	0.0000	1	(1.2252)	01/06/2025
601126.SH	12/23/2024	SDB3260264439	200.00	2.3455	468.20	469.11	0.0000	4.3300	50.0000	0.0000	(0.0563)	(0.0065)	0.0000	1	(0.0628)	01/06/2025
601126.SH	12/23/2024	SDB3260264439	1,000.00	2.3455	2,341.02	2,345.55	0.0000	4.3300	50.0000	0.0000	(0.2816)	(0.0326)	0.0000	1	(0.3142)	01/06/2025
601126.SH	12/23/2024	SDB3260264439	5,500.00	2.3455	12,875.63	12,900.52	0.0000	4.3300	50.0000	0.0000	(1.5487)	(0.1792)	0.0000	1	(1.7278)	01/06/2025
601126.SH	12/23/2024	SDB3260264439	3,500.00	2.3455	8,193.58	8,209.42	0.0000	4.3300	50.0000	0.0000	(0.9855)	(0.1140)	0.0000	1	(1.0995)	01/06/2025
601126.SH	12/23/2024	SDB3260264439	2,100.00	2.3455	4,916.15	4,925.65	0.0000	4.3300	50.0000	0.0000	(0.5913)	(0.0684)	0.0000	1	(0.6597)	01/06/2025
601126.SH	12/23/2024	SDB3260264439	12,100.00	2.3455	28,326.39	28,381.15	0.0000	4.3300	50.0000	0.0000	(3.4070)	(0.3942)	0.0000	1	(3.8012)	01/06/2025
601126.SH	12/23/2024	SDB3260264439	6,400.00	2.3455	14,982.55	15,011.52	0.0000	4.3300	50.0000	0.0000	(1.8021)	(0.2085)	0.0000	1	(2.0106)	01/06/2025
601126.SH	12/20/2024	SDB3260264439	600.00	2.3300	1,417.77	1,398.00	0.0000	4.3300	50.0000	0.0000	(0.5116)	(0.0582)	0.0000	3	(0.5698)	01/06/2025
601126.SH	12/20/2024	SDB3260264439	4,900.00	2.3300	11,573.03	11,417.00	0.0000	4.3300	50.0000	0.0000	(4.1759)	(0.4757)	0.0000	3	(4.6516)	01/06/2025
601126.SH	12/20/2024	SDB3260264439	200.00	2.3300	476.00	466.00	0.0000	4.3300	50.0000	0.0000	(0.1718)	(0.0194)	0.0000	3	(0.1912)	01/06/2025
601126.SH	12/20/2024	SDB3260264439	100.00	2.3300	239.17	233.00	0.0000	4.3300	50.0000	0.0000	(0.0863)	(0.0097)	0.0000	3	(0.0960)	01/06/2025
601126.SH	12/20/2024	SDB3260264439	700.00	2.3300	1,666.43	1,631.00	0.0000	4.3300	50.0000	0.0000	(0.6013)	(0.0680)	0.0000	3	(0.6693)	01/06/2025
601126.SH	12/20/2024	SDB3260264439	300.00	2.3300	707.89	699.00	0.0000	4.3300	50.0000	0.0000	(0.2554)	(0.0291)	0.0000	3	(0.2846)	01/06/2025
601126.SH	12/20/2024	SDB3260264439	700.00	2.3300	1,645.87	1,631.00	0.0000	4.3300	50.0000	0.0000	(0.5939)	(0.0680)	0.0000	3	(0.6618)	01/06/2025
601126.SH	12/20/2024	SDB3260264439	1,600.00	2.3300	3,745.64	3,728.00	0.0000	4.3300	50.0000	0.0000	(1.3516)	(0.1553)	0.0000	3	(1.5069)	01/06/2025
601126.SH	12/20/2024	SDB3260264439	5,500.00	2.3300	12,875.63	12,814.99	0.0000	4.3300	50.0000	0.0000	(4.6460)	(0.5340)	0.0000	3	(5.1799)	01/06/2025
601126.SH	12/20/2024	SDB3260264439	6,700.00	2.3300	15,684.86	15,610.99	0.0000	4.3300	50.0000	0.0000	(5.6596)	(0.6505)	0.0000	3	(6.3101)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
BEIJING SIFANG AUTOMATION CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
601126.SH	12/20/2024	SDB3260264439	5,100.00	2.3300	11,939.22	11,882.99	0.0000	4.3300	50.0000	0.0000	(4.3081)	(0.4951)	0.0000	3	(4.8032)	01/06/2025
601126.SH	12/20/2024	SDB3260264439	200.00	2.3300	468.20	466.00	0.0000	4.3300	50.0000	0.0000	(0.1689)	(0.0194)	0.0000	3	(0.1884)	01/06/2025
601126.SH	12/20/2024	SDB3260264439	13,200.00	2.3300	30,901.52	30,755.99	0.0000	4.3300	50.0000	0.0000	(1.1503)	(1.2815)	0.0000	3	(12.4318)	01/06/2025
601126.SH	12/20/2024	SDB3260264439	3,900.00	2.3300	9,129.99	9,087.00	0.0000	4.3300	50.0000	0.0000	(3.2944)	(0.3786)	0.0000	3	(3.6730)	01/06/2025
601126.SH	12/20/2024	SDB3260264439	2,500.00	2.3300	5,852.56	5,825.00	0.0000	4.3300	50.0000	0.0000	(2.1118)	(0.2427)	0.0000	3	(2.3545)	01/06/2025
601126.SH	12/20/2024	SDB3260264439	7,700.00	2.3300	18,025.88	17,940.99	0.0000	4.3300	50.0000	0.0000	(6.5043)	(0.7475)	0.0000	3	(7.2519)	01/06/2025
601126.SH	12/20/2024	SDB3260264439	4,700.00	2.3300	11,002.81	10,951.00	0.0000	4.3300	50.0000	0.0000	(3.9702)	(0.4563)	0.0000	3	(4.4265)	01/06/2025
601126.SH	12/20/2024	SDB3260264439	9,800.00	2.3300	22,942.04	22,833.99	0.0000	4.3300	50.0000	0.0000	(8.2783)	(0.9514)	0.0000	3	(9.2297)	01/06/2025
601126.SH	12/20/2024	SDB3260264439	6,800.00	2.3300	15,918.96	15,843.99	0.0000	4.3300	50.0000	0.0000	(5.7441)	(0.6602)	0.0000	3	(6.4043)	01/06/2025
601126.SH	12/20/2024	SDB3260264439	2,200.00	2.3300	5,150.25	5,126.00	0.0000	4.3300	50.0000	0.0000	(1.8584)	(0.2136)	0.0000	3	(2.0720)	01/06/2025
601126.SH	12/20/2024	SDB3260264439	2,700.00	2.3300	6,320.76	6,291.00	0.0000	4.3300	50.0000	0.0000	(2.2807)	(0.2621)	0.0000	3	(2.5429)	01/06/2025
601126.SH	12/20/2024	SDB3260264439	4,300.00	2.3300	10,066.40	10,019.00	0.0000	4.3300	50.0000	0.0000	(3.6323)	(0.4175)	0.0000	3	(4.0498)	01/06/2025
601126.SH	12/20/2024	SDB3260264439	1,800.00	2.3300	4,213.84	4,194.00	0.0000	4.3300	50.0000	0.0000	(1.5205)	(0.1747)	0.0000	3	(1.6952)	01/06/2025
601126.SH	12/20/2024	SDB3260264439	900.00	2.3300	2,106.92	2,097.00	0.0000	4.3300	50.0000	0.0000	(0.7602)	(0.0874)	0.0000	3	(0.8476)	01/06/2025
601126.SH	12/20/2024	SDB3260264439	900.00	2.3300	2,106.92	2,097.00	0.0000	4.3300	50.0000	0.0000	(0.7602)	(0.0874)	0.0000	3	(0.8476)	01/06/2025
601126.SH	12/20/2024	SDB3260264439	3,800.00	2.3300	8,895.89	8,854.00	0.0000	4.3300	50.0000	0.0000	(3.2099)	(0.3689)	0.0000	3	(3.5789)	01/06/2025
601126.SH	12/20/2024	SDB3260264439	400.00	2.3300	936.41	932.00	0.0000	4.3300	50.0000	0.0000	(0.3379)	(0.0388)	0.0000	3	(0.3767)	01/06/2025
601126.SH	12/20/2024	SDB3260264439	1,000.00	2.3300	2,341.02	2,330.00	0.0000	4.3300	50.0000	0.0000	(0.8447)	(0.0971)	0.0000	3	(0.9418)	01/06/2025
601126.SH	12/20/2024	SDB3260264439	800.00	2.3300	1,872.82	1,864.00	0.0000	4.3300	50.0000	0.0000	(0.6758)	(0.0777)	0.0000	3	(0.7534)	01/06/2025
601126.SH	12/20/2024	SDB3260264439	1,300.00	2.3300	3,043.33	3,029.00	0.0000	4.3300	50.0000	0.0000	(1.0981)	(0.1262)	0.0000	3	(1.2243)	01/06/2025
601126.SH	12/20/2024	SDB3260264439	100.00	2.3300	234.10	233.00	0.0000	4.3300	50.0000	0.0000	(0.0845)	(0.0097)	0.0000	3	(0.0942)	01/06/2025
601126.SH	12/20/2024	SDB3260264439	100.00	2.3300	234.10	233.00	0.0000	4.3300	50.0000	0.0000	(0.0845)	(0.0097)	0.0000	3	(0.0942)	01/06/2025
601126.SH	12/20/2024	SDB3260264439	1,700.00	2.3300	3,979.74	3,961.00	0.0000	4.3300	50.0000	0.0000	(1.4360)	(0.1650)	0.0000	3	(1.6011)	01/06/2025
601126.SH	12/20/2024	SDB3260264439	11,800.00	2.3300	27,624.08	27,493.99	0.0000	4.3300	50.0000	0.0000	(9.9677)	(1.1456)	0.0000	3	(11.1133)	01/06/2025
601126.SH	12/20/2024	SDB3260264439	100.00	2.3300	234.10	233.00	0.0000	4.3300	50.0000	0.0000	(0.0845)	(0.0097)	0.0000	3	(0.0942)	01/06/2025
601126.SH	12/20/2024	SDB3260264439	400.00	2.3300	936.41	932.00	0.0000	4.3300	50.0000	0.0000	(0.3379)	(0.0388)	0.0000	3	(0.3767)	01/06/2025
601126.SH	12/20/2024	SDB3260264439	600.00	2.3300	1,404.61	1,398.00	0.0000	4.3300	50.0000	0.0000	(0.5068)	(0.0582)	0.0000	3	(0.5651)	01/06/2025
601126.SH	12/20/2024	SDB3260264439	10,100.00	2.3300	23,644.34	23,532.99	0.0000	4.3300	50.0000	0.0000	(8.5317)	(0.9805)	0.0000	3	(9.5122)	01/06/2025
601126.SH	12/20/2024	SDB3260264439	1,000.00	2.3300	2,341.02	2,330.00	0.0000	4.3300	50.0000	0.0000	(0.8447)	(0.0971)	0.0000	3	(0.9418)	01/06/2025
601126.SH	12/20/2024	SDB3260264439	100.00	2.3300	234.10	233.00	0.0000	4.3300	50.0000	0.0000	(0.0845)	(0.0097)	0.0000	3	(0.0942)	01/06/2025
601126.SH	12/20/2024	SDB3260264439	3,900.00	2.3300	9,129.99	9,087.00	0.0000	4.3300	50.0000	0.0000	(3.2944)	(0.3786)	0.0000	3	(3.6730)	01/06/2025
601126.SH	12/20/2024	SDB3260264439	200.00	2.3300	468.20	466.00	0.0000	4.3300	50.0000	0.0000	(0.1689)	(0.0194)	0.0000	3	(0.1884)	01/06/2025
601126.SH	12/20/2024	SDB3260264439	1,000.00	2.3300	2,341.02	2,330.00	0.0000	4.3300	50.0000	0.0000	(0.8447)	(0.0971)	0.0000	3	(0.9418)	01/06/2025
601126.SH	12/20/2024	SDB3260264439	5,500.00	2.3300	12,875.63	12,814.99	0.0000	4.3300	50.0000	0.0000	(4.6460)	(0.5340)	0.0000	3	(5.1799)	01/06/2025
601126.SH	12/20/2024	SDB3260264439	3,500.00	2.3300	8,193.58	8,155.00	0.0000	4.3300	50.0000	0.0000	(2.9565)	(0.3398)	0.0000	3	(3.2963)	01/06/2025
601126.SH	12/20/2024	SDB3260264439	2,100.00	2.3300	4,916.15	4,893.00	0.0000	4.3300	50.0000	0.0000	(1.7739)	(0.2039)	0.0000	3	(1.9778)	01/06/2025
601126.SH	12/20/2024	SDB3260264439	12,100.00	2.3300	28,326.39	28,192.99	0.0000	4.3300	50.0000	0.0000	(10.2211)	(1.1747)	0.0000	3	(11.3958)	01/06/2025
601126.SH	12/20/2024	SDB3260264439	6,400.00	2.3300	14,982.55	14,911.99	0.0000	4.3300	50.0000	0.0000	(5.4062)	(0.6213)	0.0000	3	(6.0275)	01/06/2025
601126.SH	12/19/2024	SDB3260264439	600.00	2.3232	1,417.77	1,393.92	0.0000	4.5800	50.0000	0.0000	(0.1804)	(0.0194)	0.0000	1	(0.1997)	01/06/2025
601126.SH	12/19/2024	SDB3260264439	4,900.00	2.3232	11,573.03	11,383.70	0.0000	4.5800	50.0000	0.0000	(1.4723)	(0.1581)	0.0000	1	(1.6305)	01/06/2025
601126.SH	12/19/2024	SDB3260264439	200.00	2.3232	476.00	464.64	0.0000	4.5800	50.0000	0.0000	(0.0606)	(0.0065)	0.0000	1	(0.0670)	01/06/2025
601126.SH	12/19/2024	SDB3260264439	100.00	2.3232	239.17	232.32	0.0000	4.5800	50.0000	0.0000	(0.0304)	(0.0032)	0.0000	1	(0.0337)	01/06/2025
601126.SH	12/19/2024	SDB3260264439	700.00	2.3232	1,666.43	1,626.24	0.0000	4.5800	50.0000	0.0000	(0.2120)	(0.0226)	0.0000	1	(0.2346)	01/06/2025
601126.SH	12/19/2024	SDB3260264439	300.00	2.3232	707.89	696.96	0.0000	4.5800	50.0000	0.0000	(0.0901)	(0.0097)	0.0000	1	(0.0997)	01/06/2025
601126.SH	12/19/2024	SDB3260264439	700.00	2.3232	1,645.87	1,626.24	0.0000	4.5800	50.0000	0.0000	(0.2094)	(0.0226)	0.0000	1	(0.2320)	01/06/2025
601126.SH	12/19/2024	SDB3260264439	1,600.00	2.3232	3,745.64	3,717.13	0.0000	4.5800	50.0000	0.0000	(0.4765)	(0.0516)	0.0000	1	(0.5282)	01/06/2025
601126.SH	12/19/2024	SDB3260264439	5,500.00	2.3232	12,875.63	12,777.62	0.0000	4.5800	50.0000	0.0000	(1.6381)	(0.1775)	0.0000	1	(1.8155)	01/06/2025
601126.SH	12/19/2024	SDB3260264439	6,700.00	2.3232	15,684.86	15,565.47	0.0000	4.5800	50.0000	0.0000	(1.9955)	(0.2162)	0.0000	1	(2.2116)	01/06/2025
601126.SH	12/19/2024	SDB3260264439	5,100.00	2.3232	11,939.22	11,848.34	0.0000	4.5800	50.0000	0.0000	(1.5189)	(0.1646)	0.0000	1	(1.6835)	01/06/2025
601126.SH	12/19/2024	SDB3260264439	200.00	2.3232	468.20	464.64	0.0000	4.5800	50.0000	0.0000	(0.0596)	(0.0065)	0.0000	1	(0.0660)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
BEIJING SIFANG AUTOMATION CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
601126.SH	12/19/2024	SDB3260264439	13,200.00	2.3232	30,901.52	30,666.29	0.0000	4.5800	50.0000	0.0000	(3.9314)	(0.4259)	0.0000	1	(4.3573)	01/06/2025
601126.SH	12/19/2024	SDB3260264439	3,900.00	2.3232	9,129.99	9,060.50	0.0000	4.5800	50.0000	0.0000	(1.1615)	(0.1258)	0.0000	1	(1.2874)	01/06/2025
601126.SH	12/19/2024	SDB3260264439	2,500.00	2.3232	5,852.56	5,808.01	0.0000	4.5800	50.0000	0.0000	(0.7446)	(0.0807)	0.0000	1	(0.8252)	01/06/2025
601126.SH	12/19/2024	SDB3260264439	7,700.00	2.3232	18,025.88	17,888.67	0.0000	4.5800	50.0000	0.0000	(2.2933)	(0.2485)	0.0000	1	(2.5417)	01/06/2025
601126.SH	12/19/2024	SDB3260264439	4,700.00	2.3232	11,002.81	10,919.06	0.0000	4.5800	50.0000	0.0000	(1.3998)	(0.1517)	0.0000	1	(1.5515)	01/06/2025
601126.SH	12/19/2024	SDB3260264439	9,800.00	2.3232	22,942.04	22,767.40	0.0000	4.5800	50.0000	0.0000	(2.9187)	(0.3162)	0.0000	1	(3.2350)	01/06/2025
601126.SH	12/19/2024	SDB3260264439	6,800.00	2.3232	15,918.96	15,797.79	0.0000	4.5800	50.0000	0.0000	(2.0252)	(0.2194)	0.0000	1	(2.2447)	01/06/2025
601126.SH	12/19/2024	SDB3260264439	2,200.00	2.3232	5,150.25	5,111.05	0.0000	4.5800	50.0000	0.0000	(0.6552)	(0.0710)	0.0000	1	(0.7262)	01/06/2025
601126.SH	12/19/2024	SDB3260264439	2,700.00	2.3232	6,320.76	6,272.65	0.0000	4.5800	50.0000	0.0000	(0.8041)	(0.0871)	0.0000	1	(0.8913)	01/06/2025
601126.SH	12/19/2024	SDB3260264439	4,300.00	2.3232	10,066.40	9,989.78	0.0000	4.5800	50.0000	0.0000	(1.2807)	(0.1387)	0.0000	1	(1.4194)	01/06/2025
601126.SH	12/19/2024	SDB3260264439	1,800.00	2.3232	4,213.84	4,181.77	0.0000	4.5800	50.0000	0.0000	(0.5361)	(0.0581)	0.0000	1	(0.5942)	01/06/2025
601126.SH	12/19/2024	SDB3260264439	900.00	2.3232	2,106.92	2,090.88	0.0000	4.5800	50.0000	0.0000	(0.2680)	(0.0290)	0.0000	1	(0.2971)	01/06/2025
601126.SH	12/19/2024	SDB3260264439	900.00	2.3232	2,106.92	2,090.88	0.0000	4.5800	50.0000	0.0000	(0.2680)	(0.0290)	0.0000	1	(0.2971)	01/06/2025
601126.SH	12/19/2024	SDB3260264439	3,800.00	2.3232	8,895.89	8,828.18	0.0000	4.5800	50.0000	0.0000	(1.1318)	(0.1226)	0.0000	1	(1.2544)	01/06/2025
601126.SH	12/19/2024	SDB3260264439	400.00	2.3232	936.41	929.28	0.0000	4.5800	50.0000	0.0000	(0.1191)	(0.0129)	0.0000	1	(0.1320)	01/06/2025
601126.SH	12/19/2024	SDB3260264439	1,000.00	2.3232	2,341.02	2,323.20	0.0000	4.5800	50.0000	0.0000	(0.2978)	(0.0323)	0.0000	1	(0.3301)	01/06/2025
601126.SH	12/19/2024	SDB3260264439	800.00	2.3232	1,872.82	1,858.56	0.0000	4.5800	50.0000	0.0000	(0.2383)	(0.0258)	0.0000	1	(0.2641)	01/06/2025
601126.SH	12/19/2024	SDB3260264439	1,300.00	2.3232	3,043.33	3,020.17	0.0000	4.5800	50.0000	0.0000	(0.3872)	(0.0419)	0.0000	1	(0.4291)	01/06/2025
601126.SH	12/19/2024	SDB3260264439	100.00	2.3232	234.10	232.32	0.0000	4.5800	50.0000	0.0000	(0.0298)	(0.0032)	0.0000	1	(0.0330)	01/06/2025
601126.SH	12/19/2024	SDB3260264439	100.00	2.3232	234.10	232.32	0.0000	4.5800	50.0000	0.0000	(0.0298)	(0.0032)	0.0000	1	(0.0330)	01/06/2025
601126.SH	12/19/2024	SDB3260264439	1,700.00	2.3232	3,979.74	3,949.45	0.0000	4.5800	50.0000	0.0000	(0.5063)	(0.0549)	0.0000	1	(0.5612)	01/06/2025
601126.SH	12/19/2024	SDB3260264439	11,800.00	2.3232	27,624.08	27,413.81	0.0000	4.5800	50.0000	0.0000	(3.5144)	(0.3807)	0.0000	1	(3.8951)	01/06/2025
601126.SH	12/19/2024	SDB3260264439	100.00	2.3232	234.10	232.32	0.0000	4.5800	50.0000	0.0000	(0.0298)	(0.0032)	0.0000	1	(0.0330)	01/06/2025
601126.SH	12/19/2024	SDB3260264439	400.00	2.3232	936.41	929.28	0.0000	4.5800	50.0000	0.0000	(0.1191)	(0.0129)	0.0000	1	(0.1320)	01/06/2025
601126.SH	12/19/2024	SDB3260264439	600.00	2.3232	1,404.61	1,393.92	0.0000	4.5800	50.0000	0.0000	(0.1787)	(0.0194)	0.0000	1	(0.1981)	01/06/2025
601126.SH	12/19/2024	SDB3260264439	10,100.00	2.3232	23,644.34	23,464.36	0.0000	4.5800	50.0000	0.0000	(3.0081)	(0.3259)	0.0000	1	(3.3340)	01/06/2025
601126.SH	12/19/2024	SDB3260264439	1,000.00	2.3232	2,341.02	2,323.20	0.0000	4.5800	50.0000	0.0000	(0.2978)	(0.0323)	0.0000	1	(0.3301)	01/06/2025
601126.SH	12/19/2024	SDB3260264439	100.00	2.3232	234.10	232.32	0.0000	4.5800	50.0000	0.0000	(0.0298)	(0.0032)	0.0000	1	(0.0330)	01/06/2025
601126.SH	12/19/2024	SDB3260264439	3,900.00	2.3232	9,129.99	9,060.50	0.0000	4.5800	50.0000	0.0000	(1.1615)	(0.1258)	0.0000	1	(1.2874)	01/06/2025
601126.SH	12/19/2024	SDB3260264439	200.00	2.3232	468.20	464.64	0.0000	4.5800	50.0000	0.0000	(0.0596)	(0.0065)	0.0000	1	(0.0660)	01/06/2025
601126.SH	12/19/2024	SDB3260264439	1,000.00	2.3232	2,341.02	2,323.20	0.0000	4.5800	50.0000	0.0000	(0.2978)	(0.0323)	0.0000	1	(0.3301)	01/06/2025
601126.SH	12/19/2024	SDB3260264439	5,500.00	2.3232	12,875.63	12,777.62	0.0000	4.5800	50.0000	0.0000	(1.6381)	(0.1775)	0.0000	1	(1.8155)	01/06/2025
601126.SH	12/19/2024	SDB3260264439	3,500.00	2.3232	8,193.58	8,131.21	0.0000	4.5800	50.0000	0.0000	(1.0424)	(0.1129)	0.0000	1	(1.1553)	01/06/2025
601126.SH	12/19/2024	SDB3260264439	2,100.00	2.3232	4,916.15	4,878.73	0.0000	4.5800	50.0000	0.0000	(0.6254)	(0.0678)	0.0000	1	(0.6932)	01/06/2025
601126.SH	12/19/2024	SDB3260264439	12,100.00	2.3232	28,326.39	28,110.77	0.0000	4.5800	50.0000	0.0000	(3.6037)	(0.3904)	0.0000	1	(3.9942)	01/06/2025
601126.SH	12/19/2024	SDB3260264439	6,400.00	2.3232	14,982.55	14,868.51	0.0000	4.5800	50.0000	0.0000	(1.9061)	(0.2065)	0.0000	1	(2.1126)	01/06/2025
601126.SH	12/18/2024	SDB3260264439	600.00	2.3118	1,417.77	1,387.09	0.0000	4.5800	50.0000	0.0000	(0.1804)	(0.0193)	0.0000	1	(0.1996)	01/06/2025
601126.SH	12/18/2024	SDB3260264439	4,900.00	2.3118	11,573.03	11,327.89	0.0000	4.5800	50.0000	0.0000	(1.4723)	(0.1573)	0.0000	1	(1.6297)	01/06/2025
601126.SH	12/18/2024	SDB3260264439	200.00	2.3118	476.00	462.36	0.0000	4.5800	50.0000	0.0000	(0.0606)	(0.0064)	0.0000	1	(0.0670)	01/06/2025
601126.SH	12/18/2024	SDB3260264439	100.00	2.3118	239.17	231.18	0.0000	4.5800	50.0000	0.0000	(0.0304)	(0.0032)	0.0000	1	(0.0336)	01/06/2025
601126.SH	12/18/2024	SDB3260264439	700.00	2.3118	1,666.43	1,618.27	0.0000	4.5800	50.0000	0.0000	(0.2120)	(0.0225)	0.0000	1	(0.2345)	01/06/2025
601126.SH	12/18/2024	SDB3260264439	300.00	2.3118	707.89	693.54	0.0000	4.5800	50.0000	0.0000	(0.0901)	(0.0096)	0.0000	1	(0.0997)	01/06/2025
601126.SH	12/18/2024	SDB3260264439	700.00	2.3118	1,645.87	1,618.27	0.0000	4.5800	50.0000	0.0000	(0.2094)	(0.0225)	0.0000	1	(0.2319)	01/06/2025
601126.SH	12/18/2024	SDB3260264439	1,600.00	2.3118	3,745.64	3,698.90	0.0000	4.5800	50.0000	0.0000	(0.4765)	(0.0514)	0.0000	1	(0.5279)	01/06/2025
601126.SH	12/18/2024	SDB3260264439	5,500.00	2.3118	12,875.63	12,714.98	0.0000	4.5800	50.0000	0.0000	(1.6381)	(0.1766)	0.0000	1	(1.8147)	01/06/2025
601126.SH	12/18/2024	SDB3260264439	6,700.00	2.3118	15,684.86	15,489.15	0.0000	4.5800	50.0000	0.0000	(1.9955)	(0.2151)	0.0000	1	(2.2106)	01/06/2025
601126.SH	12/18/2024	SDB3260264439	5,100.00	2.3118	11,939.22	11,790.25	0.0000	4.5800	50.0000	0.0000	(1.5189)	(0.1638)	0.0000	1	(1.6827)	01/06/2025
601126.SH	12/18/2024	SDB3260264439	200.00	2.3118	468.20	462.36	0.0000	4.5800	50.0000	0.0000	(0.0596)	(0.0064)	0.0000	1	(0.0660)	01/06/2025
601126.SH	12/18/2024	SDB3260264439	13,200.00	2.3118	30,901.52	30,515.94	0.0000	4.5800	50.0000	0.0000	(3.9314)	(0.4238)	0.0000	1	(4.3552)	01/06/2025
601126.SH	12/18/2024	SDB3260264439	3,900.00	2.3118	9,129.99	9,016.07	0.0000	4.5800	50.0000	0.0000	(1.1615)	(0.1252)	0.0000	1	(1.2868)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
BEIJING SIFANG AUTOMATION CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
601126.SH	12/18/2024	SDB3260264439	2,500.00	2.3118	5,852.56	5,779.53	0.0000	4.5800	50.0000	0.0000	(0.7446)	(0.0803)	0.0000	1	(0.8248)	01/06/2025
601126.SH	12/18/2024	SDB3260264439	7,700.00	2.3118	18,025.88	17,800.97	0.0000	4.5800	50.0000	0.0000	(2.2933)	(0.2472)	0.0000	1	(2.5405)	01/06/2025
601126.SH	12/18/2024	SDB3260264439	4,700.00	2.3118	11,002.81	10,865.53	0.0000	4.5800	50.0000	0.0000	(1.3998)	(0.1509)	0.0000	1	(1.5507)	01/06/2025
601126.SH	12/18/2024	SDB3260264439	9,800.00	2.3118	22,942.04	22,655.78	0.0000	4.5800	50.0000	0.0000	(2.9187)	(0.3147)	0.0000	1	(3.2334)	01/06/2025
601126.SH	12/18/2024	SDB3260264439	6,800.00	2.3118	15,918.96	15,720.34	0.0000	4.5800	50.0000	0.0000	(2.0252)	(0.2183)	0.0000	1	(2.2436)	01/06/2025
601126.SH	12/18/2024	SDB3260264439	2,200.00	2.3118	5,150.25	5,085.99	0.0000	4.5800	50.0000	0.0000	(0.6552)	(0.0706)	0.0000	1	(0.7259)	01/06/2025
601126.SH	12/18/2024	SDB3260264439	2,700.00	2.3118	6,320.76	6,241.90	0.0000	4.5800	50.0000	0.0000	(0.8041)	(0.0867)	0.0000	1	(0.8908)	01/06/2025
601126.SH	12/18/2024	SDB3260264439	4,300.00	2.3118	10,066.40	9,940.80	0.0000	4.5800	50.0000	0.0000	(1.2807)	(0.1381)	0.0000	1	(1.4187)	01/06/2025
601126.SH	12/18/2024	SDB3260264439	1,800.00	2.3118	4,213.84	4,161.27	0.0000	4.5800	50.0000	0.0000	(0.5361)	(0.0578)	0.0000	1	(0.5939)	01/06/2025
601126.SH	12/18/2024	SDB3260264439	900.00	2.3118	2,106.92	2,080.63	0.0000	4.5800	50.0000	0.0000	(0.2680)	(0.0289)	0.0000	1	(0.2969)	01/06/2025
601126.SH	12/18/2024	SDB3260264439	900.00	2.3118	2,106.92	2,080.63	0.0000	4.5800	50.0000	0.0000	(0.2680)	(0.0289)	0.0000	1	(0.2969)	01/06/2025
601126.SH	12/18/2024	SDB3260264439	3,800.00	2.3118	8,895.89	8,784.89	0.0000	4.5800	50.0000	0.0000	(1.1318)	(0.1220)	0.0000	1	(1.2538)	01/06/2025
601126.SH	12/18/2024	SDB3260264439	400.00	2.3118	936.41	924.73	0.0000	4.5800	50.0000	0.0000	(0.1191)	(0.0128)	0.0000	1	(0.1320)	01/06/2025
601126.SH	12/18/2024	SDB3260264439	1,000.00	2.3118	2,341.02	2,311.81	0.0000	4.5800	50.0000	0.0000	(0.2978)	(0.0321)	0.0000	1	(0.3299)	01/06/2025
601126.SH	12/18/2024	SDB3260264439	800.00	2.3118	1,872.82	1,849.45	0.0000	4.5800	50.0000	0.0000	(0.2383)	(0.0257)	0.0000	1	(0.2640)	01/06/2025
601126.SH	12/18/2024	SDB3260264439	1,300.00	2.3118	3,043.33	3,005.36	0.0000	4.5800	50.0000	0.0000	(0.3872)	(0.0417)	0.0000	1	(0.4289)	01/06/2025
601126.SH	12/18/2024	SDB3260264439	100.00	2.3118	234.10	231.18	0.0000	4.5800	50.0000	0.0000	(0.0298)	(0.0032)	0.0000	1	(0.0330)	01/06/2025
601126.SH	12/18/2024	SDB3260264439	100.00	2.3118	234.10	231.18	0.0000	4.5800	50.0000	0.0000	(0.0298)	(0.0032)	0.0000	1	(0.0330)	01/06/2025
601126.SH	12/18/2024	SDB3260264439	1,700.00	2.3118	3,979.74	3,930.08	0.0000	4.5800	50.0000	0.0000	(0.5063)	(0.0546)	0.0000	1	(0.5609)	01/06/2025
601126.SH	12/18/2024	SDB3260264439	11,800.00	2.3118	27,624.08	27,279.41	0.0000	4.5800	50.0000	0.0000	(3.5144)	(0.3789)	0.0000	1	(3.8933)	01/06/2025
601126.SH	12/18/2024	SDB3260264439	100.00	2.3118	234.10	231.18	0.0000	4.5800	50.0000	0.0000	(0.0298)	(0.0032)	0.0000	1	(0.0330)	01/06/2025
601126.SH	12/18/2024	SDB3260264439	400.00	2.3118	936.41	924.73	0.0000	4.5800	50.0000	0.0000	(0.1191)	(0.0128)	0.0000	1	(0.1320)	01/06/2025
601126.SH	12/18/2024	SDB3260264439	600.00	2.3118	1,404.61	1,387.09	0.0000	4.5800	50.0000	0.0000	(0.1787)	(0.0193)	0.0000	1	(0.1980)	01/06/2025
601126.SH	12/18/2024	SDB3260264439	10,100.00	2.3118	23,644.34	23,349.32	0.0000	4.5800	50.0000	0.0000	(3.0081)	(0.3243)	0.0000	1	(3.3324)	01/06/2025
601126.SH	12/18/2024	SDB3260264439	1,000.00	2.3118	2,341.02	2,311.81	0.0000	4.5800	50.0000	0.0000	(0.2978)	(0.0321)	0.0000	1	(0.3299)	01/06/2025
601126.SH	12/18/2024	SDB3260264439	100.00	2.3118	234.10	231.18	0.0000	4.5800	50.0000	0.0000	(0.0298)	(0.0032)	0.0000	1	(0.0330)	01/06/2025
601126.SH	12/18/2024	SDB3260264439	3,900.00	2.3118	9,129.99	9,016.07	0.0000	4.5800	50.0000	0.0000	(1.1615)	(0.1252)	0.0000	1	(1.2868)	01/06/2025
601126.SH	12/18/2024	SDB3260264439	200.00	2.3118	468.20	462.36	0.0000	4.5800	50.0000	0.0000	(0.0596)	(0.0064)	0.0000	1	(0.0660)	01/06/2025
601126.SH	12/18/2024	SDB3260264439	1,000.00	2.3118	2,341.02	2,311.81	0.0000	4.5800	50.0000	0.0000	(0.2978)	(0.0321)	0.0000	1	(0.3299)	01/06/2025
601126.SH	12/18/2024	SDB3260264439	5,500.00	2.3118	12,875.63	12,714.98	0.0000	4.5800	50.0000	0.0000	(1.6381)	(0.1766)	0.0000	1	(1.8147)	01/06/2025
601126.SH	12/18/2024	SDB3260264439	3,500.00	2.3118	8,193.58	8,091.35	0.0000	4.5800	50.0000	0.0000	(1.0424)	(0.1124)	0.0000	1	(1.1548)	01/06/2025
601126.SH	12/18/2024	SDB3260264439	2,100.00	2.3118	4,916.15	4,854.81	0.0000	4.5800	50.0000	0.0000	(0.6254)	(0.0674)	0.0000	1	(0.6929)	01/06/2025
601126.SH	12/18/2024	SDB3260264439	12,100.00	2.3118	28,326.39	27,972.95	0.0000	4.5800	50.0000	0.0000	(3.6037)	(0.3885)	0.0000	1	(3.9923)	01/06/2025
601126.SH	12/18/2024	SDB3260264439	6,400.00	2.3118	14,982.55	14,795.61	0.0000	4.5800	50.0000	0.0000	(1.9061)	(0.2055)	0.0000	1	(2.1116)	01/06/2025
601126.SH	12/17/2024	SDB3260264439	600.00	2.3534	1,417.77	1,412.03	0.0000	4.5800	50.0000	0.0000	(0.1804)	(0.0196)	0.0000	1	(0.2000)	01/06/2025
601126.SH	12/17/2024	SDB3260264439	4,900.00	2.3534	11,573.03	11,531.55	0.0000	4.5800	50.0000	0.0000	(1.4723)	(0.1602)	0.0000	1	(1.6325)	01/06/2025
601126.SH	12/17/2024	SDB3260264439	200.00	2.3534	476.00	470.68	0.0000	4.5800	50.0000	0.0000	(0.0606)	(0.0065)	0.0000	1	(0.0671)	01/06/2025
601126.SH	12/17/2024	SDB3260264439	100.00	2.3534	239.17	235.34	0.0000	4.5800	50.0000	0.0000	(0.0304)	(0.0033)	0.0000	1	(0.0337)	01/06/2025
601126.SH	12/17/2024	SDB3260264439	700.00	2.3534	1,666.43	1,647.36	0.0000	4.5800	50.0000	0.0000	(0.2120)	(0.0229)	0.0000	1	(0.2349)	01/06/2025
601126.SH	12/17/2024	SDB3260264439	300.00	2.3534	707.89	706.01	0.0000	4.5800	50.0000	0.0000	(0.0901)	(0.0098)	0.0000	1	(0.0999)	01/06/2025
601126.SH	12/17/2024	SDB3260264439	700.00	2.3534	1,645.87	1,647.36	0.0000	4.5800	50.0000	0.0000	(0.2094)	(0.0229)	0.0000	1	(0.2323)	01/06/2025
601126.SH	12/17/2024	SDB3260264439	1,600.00	2.3534	3,745.64	3,765.40	0.0000	4.5800	50.0000	0.0000	(0.4765)	(0.0523)	0.0000	1	(0.5288)	01/06/2025
601126.SH	12/17/2024	SDB3260264439	5,500.00	2.3534	12,875.63	12,943.58	0.0000	4.5800	50.0000	0.0000	(1.6381)	(0.1798)	0.0000	1	(1.8178)	01/06/2025
601126.SH	12/17/2024	SDB3260264439	6,700.00	2.3534	15,684.86	15,767.63	0.0000	4.5800	50.0000	0.0000	(1.9955)	(0.2190)	0.0000	1	(2.2145)	01/06/2025
601126.SH	12/17/2024	SDB3260264439	5,100.00	2.3534	11,939.22	12,002.23	0.0000	4.5800	50.0000	0.0000	(1.5189)	(0.1667)	0.0000	1	(1.6856)	01/06/2025
601126.SH	12/17/2024	SDB3260264439	200.00	2.3534	468.20	470.68	0.0000	4.5800	50.0000	0.0000	(0.0596)	(0.0065)	0.0000	1	(0.0661)	01/06/2025
601126.SH	12/17/2024	SDB3260264439	13,200.00	2.3534	30,901.52	31,064.59	0.0000	4.5800	50.0000	0.0000	(3.9314)	(0.4315)	0.0000	1	(4.3628)	01/06/2025
601126.SH	12/17/2024	SDB3260264439	3,900.00	2.3534	9,129.99	9,178.17	0.0000	4.5800	50.0000	0.0000	(1.1615)	(0.1275)	0.0000	1	(1.2890)	01/06/2025
601126.SH	12/17/2024	SDB3260264439	2,500.00	2.3534	5,852.56	5,883.45	0.0000	4.5800	50.0000	0.0000	(0.7446)	(0.0817)	0.0000	1	(0.8263)	01/06/2025
601126.SH	12/17/2024	SDB3260264439	7,700.00	2.3534	18,025.88	18,121.01	0.0000	4.5800	50.0000	0.0000	(2.2933)	(0.2517)	0.0000	1	(2.5450)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
BEIJING SIFANG AUTOMATION CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
601126.SH	12/17/2024	SDB3260264439	4,700.00	2.3534	11,002.81	11,060.88	0.0000	4.5800	50.0000	0.0000	(1.3998)	(0.1536)	0.0000	1	(1.5534)	01/06/2025
601126.SH	12/17/2024	SDB3260264439	9,800.00	2.3534	22,942.04	23,063.10	0.0000	4.5800	50.0000	0.0000	(2.9187)	(0.3203)	0.0000	1	(3.2391)	01/06/2025
601126.SH	12/17/2024	SDB3260264439	6,800.00	2.3534	15,918.96	16,002.97	0.0000	4.5800	50.0000	0.0000	(2.0252)	(0.2223)	0.0000	1	(2.2475)	01/06/2025
601126.SH	12/17/2024	SDB3260264439	2,200.00	2.3534	5,150.25	5,177.43	0.0000	4.5800	50.0000	0.0000	(0.6552)	(0.0719)	0.0000	1	(0.7271)	01/06/2025
601126.SH	12/17/2024	SDB3260264439	2,700.00	2.3534	6,320.76	6,354.12	0.0000	4.5800	50.0000	0.0000	(0.8041)	(0.0883)	0.0000	1	(0.8924)	01/06/2025
601126.SH	12/17/2024	SDB3260264439	4,300.00	2.3534	10,066.40	10,119.53	0.0000	4.5800	50.0000	0.0000	(1.2807)	(0.1405)	0.0000	1	(1.4212)	01/06/2025
601126.SH	12/17/2024	SDB3260264439	1,800.00	2.3534	4,213.84	4,236.08	0.0000	4.5800	50.0000	0.0000	(0.5361)	(0.0588)	0.0000	1	(0.5949)	01/06/2025
601126.SH	12/17/2024	SDB3260264439	900.00	2.3534	2,106.92	2,118.04	0.0000	4.5800	50.0000	0.0000	(0.2680)	(0.0294)	0.0000	1	(0.2975)	01/06/2025
601126.SH	12/17/2024	SDB3260264439	900.00	2.3534	2,106.92	2,118.04	0.0000	4.5800	50.0000	0.0000	(0.2680)	(0.0294)	0.0000	1	(0.2975)	01/06/2025
601126.SH	12/17/2024	SDB3260264439	3,800.00	2.3534	8,895.89	8,942.84	0.0000	4.5800	50.0000	0.0000	(1.1318)	(0.1242)	0.0000	1	(1.2560)	01/06/2025
601126.SH	12/17/2024	SDB3260264439	400.00	2.3534	936.41	941.35	0.0000	4.5800	50.0000	0.0000	(0.1191)	(0.0131)	0.0000	1	(0.1322)	01/06/2025
601126.SH	12/17/2024	SDB3260264439	1,000.00	2.3534	2,341.02	2,353.38	0.0000	4.5800	50.0000	0.0000	(0.2978)	(0.0327)	0.0000	1	(0.3305)	01/06/2025
601126.SH	12/17/2024	SDB3260264439	800.00	2.3534	1,872.82	1,882.70	0.0000	4.5800	50.0000	0.0000	(0.2383)	(0.0261)	0.0000	1	(0.2644)	01/06/2025
601126.SH	12/17/2024	SDB3260264439	1,300.00	2.3534	3,043.33	3,059.39	0.0000	4.5800	50.0000	0.0000	(0.3872)	(0.0425)	0.0000	1	(0.4297)	01/06/2025
601126.SH	12/17/2024	SDB3260264439	100.00	2.3534	234.10	235.34	0.0000	4.5800	50.0000	0.0000	(0.0298)	(0.0033)	0.0000	1	(0.0331)	01/06/2025
601126.SH	12/17/2024	SDB3260264439	100.00	2.3534	234.10	235.34	0.0000	4.5800	50.0000	0.0000	(0.0298)	(0.0033)	0.0000	1	(0.0331)	01/06/2025
601126.SH	12/17/2024	SDB3260264439	1,700.00	2.3534	3,979.74	4,000.74	0.0000	4.5800	50.0000	0.0000	(0.5063)	(0.0556)	0.0000	1	(0.5619)	01/06/2025
601126.SH	12/17/2024	SDB3260264439	11,800.00	2.3534	27,624.08	27,769.86	0.0000	4.5800	50.0000	0.0000	(3.5144)	(0.3857)	0.0000	1	(3.9001)	01/06/2025
601126.SH	12/17/2024	SDB3260264439	100.00	2.3534	234.10	235.34	0.0000	4.5800	50.0000	0.0000	(0.0298)	(0.0033)	0.0000	1	(0.0331)	01/06/2025
601126.SH	12/17/2024	SDB3260264439	400.00	2.3534	936.41	941.35	0.0000	4.5800	50.0000	0.0000	(0.1191)	(0.0131)	0.0000	1	(0.1322)	01/06/2025
601126.SH	12/17/2024	SDB3260264439	600.00	2.3534	1,404.61	1,412.03	0.0000	4.5800	50.0000	0.0000	(0.1787)	(0.0196)	0.0000	1	(0.1983)	01/06/2025
601126.SH	12/17/2024	SDB3260264439	10,100.00	2.3534	23,644.34	23,769.12	0.0000	4.5800	50.0000	0.0000	(3.0081)	(0.3301)	0.0000	1	(3.3382)	01/06/2025
601126.SH	12/17/2024	SDB3260264439	1,000.00	2.3534	2,341.02	2,353.38	0.0000	4.5800	50.0000	0.0000	(0.2978)	(0.0327)	0.0000	1	(0.3305)	01/06/2025
601126.SH	12/17/2024	SDB3260264439	100.00	2.3534	234.10	235.34	0.0000	4.5800	50.0000	0.0000	(0.0298)	(0.0033)	0.0000	1	(0.0331)	01/06/2025
601126.SH	12/17/2024	SDB3260264439	3,900.00	2.3534	9,129.99	9,178.17	0.0000	4.5800	50.0000	0.0000	(1.1615)	(0.1275)	0.0000	1	(1.2890)	01/06/2025
601126.SH	12/17/2024	SDB3260264439	200.00	2.3534	468.20	470.68	0.0000	4.5800	50.0000	0.0000	(0.0596)	(0.0065)	0.0000	1	(0.0661)	01/06/2025
601126.SH	12/17/2024	SDB3260264439	1,000.00	2.3534	2,341.02	2,353.38	0.0000	4.5800	50.0000	0.0000	(0.2978)	(0.0327)	0.0000	1	(0.3305)	01/06/2025
601126.SH	12/17/2024	SDB3260264439	5,500.00	2.3534	12,875.63	12,943.58	0.0000	4.5800	50.0000	0.0000	(1.6381)	(0.1798)	0.0000	1	(1.8178)	01/06/2025
601126.SH	12/17/2024	SDB3260264439	3,500.00	2.3534	8,193.58	8,236.82	0.0000	4.5800	50.0000	0.0000	(1.0424)	(0.1144)	0.0000	1	(1.1568)	01/06/2025
601126.SH	12/17/2024	SDB3260264439	2,100.00	2.3534	4,916.15	4,942.09	0.0000	4.5800	50.0000	0.0000	(0.6254)	(0.0686)	0.0000	1	(0.6941)	01/06/2025
601126.SH	12/17/2024	SDB3260264439	12,100.00	2.3534	28,326.39	28,475.87	0.0000	4.5800	50.0000	0.0000	(3.6037)	(0.3955)	0.0000	1	(3.9992)	01/06/2025
601126.SH	12/17/2024	SDB3260264439	6,400.00	2.3534	14,982.55	15,061.62	0.0000	4.5800	50.0000	0.0000	(1.9061)	(0.2092)	0.0000	1	(2.1153)	01/06/2025
601126.SH	12/16/2024	SDB3260264439	600.00	2.3592	1,417.77	1,415.53	0.0000	4.5800	50.0000	0.0000	(0.1804)	(0.0197)	0.0000	1	(0.2000)	01/06/2025
601126.SH	12/16/2024	SDB3260264439	4,900.00	2.3592	11,573.03	11,560.15	0.0000	4.5800	50.0000	0.0000	(1.4723)	(0.1606)	0.0000	1	(1.6329)	01/06/2025
601126.SH	12/16/2024	SDB3260264439	200.00	2.3592	476.00	471.84	0.0000	4.5800	50.0000	0.0000	(0.0606)	(0.0066)	0.0000	1	(0.0671)	01/06/2025
601126.SH	12/16/2024	SDB3260264439	100.00	2.3592	239.17	235.92	0.0000	4.5800	50.0000	0.0000	(0.0304)	(0.0033)	0.0000	1	(0.0337)	01/06/2025
601126.SH	12/16/2024	SDB3260264439	700.00	2.3592	1,666.43	1,651.45	0.0000	4.5800	50.0000	0.0000	(0.2120)	(0.0229)	0.0000	1	(0.2349)	01/06/2025
601126.SH	12/16/2024	SDB3260264439	300.00	2.3592	707.89	707.76	0.0000	4.5800	50.0000	0.0000	(0.0901)	(0.0098)	0.0000	1	(0.0999)	01/06/2025
601126.SH	12/16/2024	SDB3260264439	700.00	2.3592	1,645.87	1,651.45	0.0000	4.5800	50.0000	0.0000	(0.2094)	(0.0229)	0.0000	1	(0.2323)	01/06/2025
601126.SH	12/16/2024	SDB3260264439	1,600.00	2.3592	3,745.64	3,774.74	0.0000	4.5800	50.0000	0.0000	(0.4765)	(0.0524)	0.0000	1	(0.5290)	01/06/2025
601126.SH	12/16/2024	SDB3260264439	5,500.00	2.3592	12,875.63	12,975.68	0.0000	4.5800	50.0000	0.0000	(1.6381)	(0.1802)	0.0000	1	(1.8183)	01/06/2025
601126.SH	12/16/2024	SDB3260264439	6,700.00	2.3592	15,684.86	15,806.74	0.0000	4.5800	50.0000	0.0000	(1.9955)	(0.2195)	0.0000	1	(2.2150)	01/06/2025
601126.SH	12/16/2024	SDB3260264439	5,100.00	2.3592	11,939.22	12,032.00	0.0000	4.5800	50.0000	0.0000	(1.5189)	(0.1671)	0.0000	1	(1.6860)	01/06/2025
601126.SH	12/16/2024	SDB3260264439	200.00	2.3592	468.20	471.84	0.0000	4.5800	50.0000	0.0000	(0.0596)	(0.0066)	0.0000	1	(0.0661)	01/06/2025
601126.SH	12/16/2024	SDB3260264439	13,200.00	2.3592	30,901.52	31,141.64	0.0000	4.5800	50.0000	0.0000	(3.9314)	(0.4325)	0.0000	1	(4.3639)	01/06/2025
601126.SH	12/16/2024	SDB3260264439	3,900.00	2.3592	9,129.99	9,200.94	0.0000	4.5800	50.0000	0.0000	(1.1615)	(0.1278)	0.0000	1	(1.2893)	01/06/2025
601126.SH	12/16/2024	SDB3260264439	2,500.00	2.3592	5,852.56	5,898.04	0.0000	4.5800	50.0000	0.0000	(0.7446)	(0.0819)	0.0000	1	(0.8265)	01/06/2025
601126.SH	12/16/2024	SDB3260264439	7,700.00	2.3592	18,025.88	18,165.96	0.0000	4.5800	50.0000	0.0000	(2.2933)	(0.2523)	0.0000	1	(2.5456)	01/06/2025
601126.SH	12/16/2024	SDB3260264439	4,700.00	2.3592	11,002.81	11,088.31	0.0000	4.5800	50.0000	0.0000	(1.3998)	(0.1540)	0.0000	1	(1.5538)	01/06/2025
601126.SH	12/16/2024	SDB3260264439	9,800.00	2.3592	22,942.04	23,120.31	0.0000	4.5800	50.0000	0.0000	(2.9187)	(0.3211)	0.0000	1	(3.2399)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
BEIJING SIFANG AUTOMATION CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
601126.SH	12/16/2024	SDB3260264439	6,800.00	2.3592	15,918.96	16,042.66	0.0000	4.5800	50.0000	0.0000	(2.0252)	(0.2228)	0.0000	1	(2.2481)	01/06/2025
601126.SH	12/16/2024	SDB3260264439	2,200.00	2.3592	5,150.25	5,190.27	0.0000	4.5800	50.0000	0.0000	(0.6552)	(0.0721)	0.0000	1	(0.7273)	01/06/2025
601126.SH	12/16/2024	SDB3260264439	2,700.00	2.3592	6,320.76	6,369.88	0.0000	4.5800	50.0000	0.0000	(0.8041)	(0.0885)	0.0000	1	(0.8926)	01/06/2025
601126.SH	12/16/2024	SDB3260264439	4,300.00	2.3592	10,066.40	10,144.62	0.0000	4.5800	50.0000	0.0000	(1.2807)	(0.1409)	0.0000	1	(1.4216)	01/06/2025
601126.SH	12/16/2024	SDB3260264439	1,800.00	2.3592	4,213.84	4,246.59	0.0000	4.5800	50.0000	0.0000	(0.5361)	(0.0590)	0.0000	1	(0.5951)	01/06/2025
601126.SH	12/16/2024	SDB3260264439	900.00	2.3592	2,106.92	2,123.29	0.0000	4.5800	50.0000	0.0000	(0.2680)	(0.0295)	0.0000	1	(0.2975)	01/06/2025
601126.SH	12/16/2024	SDB3260264439	900.00	2.3592	2,106.92	2,123.29	0.0000	4.5800	50.0000	0.0000	(0.2680)	(0.0295)	0.0000	1	(0.2975)	01/06/2025
601126.SH	12/16/2024	SDB3260264439	3,800.00	2.3592	8,895.89	8,965.02	0.0000	4.5800	50.0000	0.0000	(1.1318)	(0.1245)	0.0000	1	(1.2563)	01/06/2025
601126.SH	12/16/2024	SDB3260264439	400.00	2.3592	936.41	943.69	0.0000	4.5800	50.0000	0.0000	(0.1191)	(0.0131)	0.0000	1	(0.1322)	01/06/2025
601126.SH	12/16/2024	SDB3260264439	1,000.00	2.3592	2,341.02	2,359.22	0.0000	4.5800	50.0000	0.0000	(0.2978)	(0.0328)	0.0000	1	(0.3306)	01/06/2025
601126.SH	12/16/2024	SDB3260264439	800.00	2.3592	1,872.82	1,887.37	0.0000	4.5800	50.0000	0.0000	(0.2383)	(0.0262)	0.0000	1	(0.2645)	01/06/2025
601126.SH	12/16/2024	SDB3260264439	1,300.00	2.3592	3,043.33	3,066.98	0.0000	4.5800	50.0000	0.0000	(0.3872)	(0.0426)	0.0000	1	(0.4298)	01/06/2025
601126.SH	12/16/2024	SDB3260264439	100.00	2.3592	234.10	235.92	0.0000	4.5800	50.0000	0.0000	(0.0298)	(0.0033)	0.0000	1	(0.0331)	01/06/2025
601126.SH	12/16/2024	SDB3260264439	100.00	2.3592	234.10	235.92	0.0000	4.5800	50.0000	0.0000	(0.0298)	(0.0033)	0.0000	1	(0.0331)	01/06/2025
601126.SH	12/16/2024	SDB3260264439	1,700.00	2.3592	3,979.74	4,010.67	0.0000	4.5800	50.0000	0.0000	(0.5063)	(0.0557)	0.0000	1	(0.5620)	01/06/2025
601126.SH	12/16/2024	SDB3260264439	11,800.00	2.3592	27,624.08	27,838.74	0.0000	4.5800	50.0000	0.0000	(3.5144)	(0.3866)	0.0000	1	(3.9010)	01/06/2025
601126.SH	12/16/2024	SDB3260264439	100.00	2.3592	234.10	235.92	0.0000	4.5800	50.0000	0.0000	(0.0298)	(0.0033)	0.0000	1	(0.0331)	01/06/2025
601126.SH	12/16/2024	SDB3260264439	400.00	2.3592	936.41	943.69	0.0000	4.5800	50.0000	0.0000	(0.1191)	(0.0131)	0.0000	1	(0.1322)	01/06/2025
601126.SH	12/16/2024	SDB3260264439	600.00	2.3592	1,404.61	1,415.53	0.0000	4.5800	50.0000	0.0000	(0.1787)	(0.0197)	0.0000	1	(0.1984)	01/06/2025
601126.SH	12/16/2024	SDB3260264439	10,100.00	2.3592	23,644.34	23,828.07	0.0000	4.5800	50.0000	0.0000	(3.0081)	(0.3309)	0.0000	1	(3.3390)	01/06/2025
601126.SH	12/16/2024	SDB3260264439	1,000.00	2.3592	2,341.02	2,359.22	0.0000	4.5800	50.0000	0.0000	(0.2978)	(0.0328)	0.0000	1	(0.3306)	01/06/2025
601126.SH	12/16/2024	SDB3260264439	100.00	2.3592	234.10	235.92	0.0000	4.5800	50.0000	0.0000	(0.0298)	(0.0033)	0.0000	1	(0.0331)	01/06/2025
601126.SH	12/16/2024	SDB3260264439	3,900.00	2.3592	9,129.99	9,200.94	0.0000	4.5800	50.0000	0.0000	(1.1615)	(0.1278)	0.0000	1	(1.2893)	01/06/2025
601126.SH	12/16/2024	SDB3260264439	200.00	2.3592	468.20	471.84	0.0000	4.5800	50.0000	0.0000	(0.0596)	(0.0066)	0.0000	1	(0.0661)	01/06/2025
601126.SH	12/16/2024	SDB3260264439	1,000.00	2.3592	2,341.02	2,359.22	0.0000	4.5800	50.0000	0.0000	(0.2978)	(0.0328)	0.0000	1	(0.3306)	01/06/2025
601126.SH	12/16/2024	SDB3260264439	5,500.00	2.3592	12,875.63	12,975.68	0.0000	4.5800	50.0000	0.0000	(1.6381)	(0.1802)	0.0000	1	(1.8183)	01/06/2025
601126.SH	12/16/2024	SDB3260264439	3,500.00	2.3592	8,193.58	8,257.25	0.0000	4.5800	50.0000	0.0000	(1.0424)	(0.1147)	0.0000	1	(1.1571)	01/06/2025
601126.SH	12/16/2024	SDB3260264439	2,100.00	2.3592	4,916.15	4,954.35	0.0000	4.5800	50.0000	0.0000	(0.6254)	(0.0688)	0.0000	1	(0.6943)	01/06/2025
601126.SH	12/16/2024	SDB3260264439	12,100.00	2.3592	28,326.39	28,546.50	0.0000	4.5800	50.0000	0.0000	(3.6037)	(0.3965)	0.0000	1	(4.0002)	01/06/2025
601126.SH	12/16/2024	SDB3260264439	6,400.00	2.3592	14,982.55	15,098.98	0.0000	4.5800	50.0000	0.0000	(1.9061)	(0.2097)	0.0000	1	(2.1158)	01/06/2025
601126.SH	12/13/2024	SDB3260264439	600.00	2.3883	1,417.77	1,432.96	0.0000	4.5800	50.0000	0.0000	(0.5411)	(0.0597)	0.0000	3	(0.6008)	01/06/2025
601126.SH	12/13/2024	SDB3260264439	4,900.00	2.3883	11,573.03	11,702.50	0.0000	4.5800	50.0000	0.0000	(4.4170)	(0.4876)	0.0000	3	(4.9046)	01/06/2025
601126.SH	12/13/2024	SDB3260264439	200.00	2.3883	476.00	477.65	0.0000	4.5800	50.0000	0.0000	(0.1817)	(0.0199)	0.0000	3	(0.2016)	01/06/2025
601126.SH	12/13/2024	SDB3260264439	100.00	2.3883	239.17	238.83	0.0000	4.5800	50.0000	0.0000	(0.0913)	(0.0100)	0.0000	3	(0.1012)	01/06/2025
601126.SH	12/13/2024	SDB3260264439	700.00	2.3883	1,666.43	1,671.79	0.0000	4.5800	50.0000	0.0000	(0.6360)	(0.0697)	0.0000	3	(0.7057)	01/06/2025
601126.SH	12/13/2024	SDB3260264439	300.00	2.3883	707.89	716.48	0.0000	4.5800	50.0000	0.0000	(0.2702)	(0.0299)	0.0000	3	(0.3000)	01/06/2025
601126.SH	12/13/2024	SDB3260264439	700.00	2.3883	1,645.87	1,671.79	0.0000	4.5800	50.0000	0.0000	(0.6282)	(0.0697)	0.0000	3	(0.6978)	01/06/2025
601126.SH	12/13/2024	SDB3260264439	1,600.00	2.3883	3,745.64	3,821.23	0.0000	4.5800	50.0000	0.0000	(1.4296)	(0.1592)	0.0000	3	(1.5888)	01/06/2025
601126.SH	12/13/2024	SDB3260264439	5,500.00	2.3883	12,875.63	13,135.46	0.0000	4.5800	50.0000	0.0000	(4.9142)	(0.5473)	0.0000	3	(5.4615)	01/06/2025
601126.SH	12/13/2024	SDB3260264439	6,700.00	2.3883	15,684.86	16,001.38	0.0000	4.5800	50.0000	0.0000	(5.9864)	(0.6667)	0.0000	3	(6.6531)	01/06/2025
601126.SH	12/13/2024	SDB3260264439	5,100.00	2.3883	11,939.22	12,180.16	0.0000	4.5800	50.0000	0.0000	(4.5568)	(0.5075)	0.0000	3	(5.0643)	01/06/2025
601126.SH	12/13/2024	SDB3260264439	200.00	2.3883	468.20	477.65	0.0000	4.5800	50.0000	0.0000	(0.1787)	(0.0199)	0.0000	3	(0.1986)	01/06/2025
601126.SH	12/13/2024	SDB3260264439	13,200.00	2.3883	30,901.52	31,525.11	0.0000	4.5800	50.0000	0.0000	(11.7941)	(1.3135)	0.0000	3	(13.1076)	01/06/2025
601126.SH	12/13/2024	SDB3260264439	3,900.00	2.3883	9,129.99	9,314.24	0.0000	4.5800	50.0000	0.0000	(3.4846)	(0.3881)	0.0000	3	(3.8727)	01/06/2025
601126.SH	12/13/2024	SDB3260264439	2,500.00	2.3883	5,852.56	5,970.66	0.0000	4.5800	50.0000	0.0000	(2.2337)	(0.2488)	0.0000	3	(2.4825)	01/06/2025
601126.SH	12/13/2024	SDB3260264439	7,700.00	2.3883	18,025.88	18,389.65	0.0000	4.5800	50.0000	0.0000	(6.8799)	(0.7662)	0.0000	3	(7.6461)	01/06/2025
601126.SH	12/13/2024	SDB3260264439	4,700.00	2.3883	11,002.81	11,224.85	0.0000	4.5800	50.0000	0.0000	(4.1994)	(0.4677)	0.0000	3	(4.6671)	01/06/2025
601126.SH	12/13/2024	SDB3260264439	9,800.00	2.3883	22,942.04	23,405.01	0.0000	4.5800	50.0000	0.0000	(8.7562)	(0.9752)	0.0000	3	(9.7314)	01/06/2025
601126.SH	12/13/2024	SDB3260264439	6,800.00	2.3883	15,918.96	16,240.21	0.0000	4.5800	50.0000	0.0000	(6.0757)	(0.6767)	0.0000	3	(6.7524)	01/06/2025
601126.SH	12/13/2024	SDB3260264439	2,200.00	2.3883	5,150.25	5,254.19	0.0000	4.5800	50.0000	0.0000	(1.9657)	(0.2189)	0.0000	3	(2.1846)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
BEIJING SIFANG AUTOMATION CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
601126.SH	12/13/2024	SDB3260264439	2,700.00	2.3883	6,320.76	6,448.32	0.0000	4.5800	50.0000	0.0000	(2.4124)	(0.2687)	0.0000	3	(2.6811)	01/06/2025
601126.SH	12/13/2024	SDB3260264439	4,300.00	2.3883	10,066.40	10,269.54	0.0000	4.5800	50.0000	0.0000	(3.8420)	(0.4279)	0.0000	3	(4.2699)	01/06/2025
601126.SH	12/13/2024	SDB3260264439	1,800.00	2.3883	4,213.84	4,298.88	0.0000	4.5800	50.0000	0.0000	(1.6083)	(0.1791)	0.0000	3	(1.7874)	01/06/2025
601126.SH	12/13/2024	SDB3260264439	900.00	2.3883	2,106.92	2,149.44	0.0000	4.5800	50.0000	0.0000	(0.8041)	(0.0896)	0.0000	3	(0.8937)	01/06/2025
601126.SH	12/13/2024	SDB3260264439	900.00	2.3883	2,106.92	2,149.44	0.0000	4.5800	50.0000	0.0000	(0.8041)	(0.0896)	0.0000	3	(0.8937)	01/06/2025
601126.SH	12/13/2024	SDB3260264439	3,800.00	2.3883	8,895.89	9,075.41	0.0000	4.5800	50.0000	0.0000	(3.3953)	(0.3781)	0.0000	3	(3.7734)	01/06/2025
601126.SH	12/13/2024	SDB3260264439	400.00	2.3883	936.41	955.31	0.0000	4.5800	50.0000	0.0000	(0.3574)	(0.0398)	0.0000	3	(0.3972)	01/06/2025
601126.SH	12/13/2024	SDB3260264439	1,000.00	2.3883	2,341.02	2,388.27	0.0000	4.5800	50.0000	0.0000	(0.8935)	(0.0995)	0.0000	3	(0.9930)	01/06/2025
601126.SH	12/13/2024	SDB3260264439	800.00	2.3883	1,872.82	1,910.61	0.0000	4.5800	50.0000	0.0000	(0.7148)	(0.0796)	0.0000	3	(0.7944)	01/06/2025
601126.SH	12/13/2024	SDB3260264439	1,300.00	2.3883	3,043.33	3,104.75	0.0000	4.5800	50.0000	0.0000	(1.1615)	(0.1294)	0.0000	3	(1.2909)	01/06/2025
601126.SH	12/13/2024	SDB3260264439	100.00	2.3883	234.10	238.83	0.0000	4.5800	50.0000	0.0000	(0.0893)	(0.0100)	0.0000	3	(0.0993)	01/06/2025
601126.SH	12/13/2024	SDB3260264439	100.00	2.3883	234.10	238.83	0.0000	4.5800	50.0000	0.0000	(0.0893)	(0.0100)	0.0000	3	(0.0993)	01/06/2025
601126.SH	12/13/2024	SDB3260264439	1,700.00	2.3883	3,979.74	4,060.05	0.0000	4.5800	50.0000	0.0000	(1.5189)	(0.1692)	0.0000	3	(1.6881)	01/06/2025
601126.SH	12/13/2024	SDB3260264439	11,800.00	2.3883	27,624.08	28,181.54	0.0000	4.5800	50.0000	0.0000	(10.5432)	(1.1742)	0.0000	3	(11.7174)	01/06/2025
601126.SH	12/13/2024	SDB3260264439	100.00	2.3883	234.10	238.83	0.0000	4.5800	50.0000	0.0000	(0.0893)	(0.0100)	0.0000	3	(0.0993)	01/06/2025
601126.SH	12/13/2024	SDB3260264439	400.00	2.3883	936.41	955.31	0.0000	4.5800	50.0000	0.0000	(0.3574)	(0.0398)	0.0000	3	(0.3972)	01/06/2025
601126.SH	12/13/2024	SDB3260264439	600.00	2.3883	1,404.61	1,432.96	0.0000	4.5800	50.0000	0.0000	(0.5361)	(0.0597)	0.0000	3	(0.5958)	01/06/2025
601126.SH	12/13/2024	SDB3260264439	10,100.00	2.3883	23,644.34	24,121.49	0.0000	4.5800	50.0000	0.0000	(9.0243)	(1.0051)	0.0000	3	(10.0293)	01/06/2025
601126.SH	12/13/2024	SDB3260264439	1,000.00	2.3883	2,341.02	2,388.27	0.0000	4.5800	50.0000	0.0000	(0.8935)	(0.0995)	0.0000	3	(0.9930)	01/06/2025
601126.SH	12/13/2024	SDB3260264439	100.00	2.3883	234.10	238.83	0.0000	4.5800	50.0000	0.0000	(0.0893)	(0.0100)	0.0000	3	(0.0993)	01/06/2025
601126.SH	12/13/2024	SDB3260264439	3,900.00	2.3883	9,129.99	9,314.24	0.0000	4.5800	50.0000	0.0000	(3.4846)	(0.3881)	0.0000	3	(3.8727)	01/06/2025
601126.SH	12/13/2024	SDB3260264439	200.00	2.3883	468.20	477.65	0.0000	4.5800	50.0000	0.0000	(0.1787)	(0.0199)	0.0000	3	(0.1986)	01/06/2025
601126.SH	12/13/2024	SDB3260264439	1,000.00	2.3883	2,341.02	2,388.27	0.0000	4.5800	50.0000	0.0000	(0.8935)	(0.0995)	0.0000	3	(0.9930)	01/06/2025
601126.SH	12/13/2024	SDB3260264439	5,500.00	2.3883	12,875.63	13,135.46	0.0000	4.5800	50.0000	0.0000	(4.9142)	(0.5473)	0.0000	3	(5.4615)	01/06/2025
601126.SH	12/13/2024	SDB3260264439	3,500.00	2.3883	8,193.58	8,358.93	0.0000	4.5800	50.0000	0.0000	(3.1272)	(0.3483)	0.0000	3	(3.4755)	01/06/2025
601126.SH	12/13/2024	SDB3260264439	2,100.00	2.3883	4,916.15	5,015.36	0.0000	4.5800	50.0000	0.0000	(1.8763)	(0.2090)	0.0000	3	(2.0853)	01/06/2025
601126.SH	12/13/2024	SDB3260264439	12,100.00	2.3883	28,326.39	28,898.02	0.0000	4.5800	50.0000	0.0000	(10.8112)	(1.2041)	0.0000	3	(12.0153)	01/06/2025
601126.SH	12/13/2024	SDB3260264439	6,400.00	2.3883	14,982.55	15,284.90	0.0000	4.5800	50.0000	0.0000	(5.7183)	(0.6369)	0.0000	3	(6.3552)	01/06/2025
601126.SH	12/12/2024	SDB3260264439	600.00	2.3972	1,417.77	1,438.35	0.0000	4.5800	50.0000	0.0000	(0.1804)	(0.0200)	0.0000	1	(0.2003)	01/06/2025
601126.SH	12/12/2024	SDB3260264439	4,900.00	2.3972	11,573.03	11,746.51	0.0000	4.5800	50.0000	0.0000	(1.4723)	(0.1631)	0.0000	1	(1.6355)	01/06/2025
601126.SH	12/12/2024	SDB3260264439	200.00	2.3972	476.00	479.45	0.0000	4.5800	50.0000	0.0000	(0.0606)	(0.0067)	0.0000	1	(0.0672)	01/06/2025
601126.SH	12/12/2024	SDB3260264439	100.00	2.3972	239.17	239.72	0.0000	4.5800	50.0000	0.0000	(0.0304)	(0.0033)	0.0000	1	(0.0338)	01/06/2025
601126.SH	12/12/2024	SDB3260264439	700.00	2.3972	1,666.43	1,678.07	0.0000	4.5800	50.0000	0.0000	(0.2120)	(0.0233)	0.0000	1	(0.2353)	01/06/2025
601126.SH	12/12/2024	SDB3260264439	300.00	2.3972	707.89	719.17	0.0000	4.5800	50.0000	0.0000	(0.0901)	(0.0100)	0.0000	1	(0.1000)	01/06/2025
601126.SH	12/12/2024	SDB3260264439	700.00	2.3972	1,645.87	1,678.07	0.0000	4.5800	50.0000	0.0000	(0.2094)	(0.0233)	0.0000	1	(0.2327)	01/06/2025
601126.SH	12/12/2024	SDB3260264439	1,600.00	2.3972	3,745.64	3,835.59	0.0000	4.5800	50.0000	0.0000	(0.4765)	(0.0533)	0.0000	1	(0.5298)	01/06/2025
601126.SH	12/12/2024	SDB3260264439	5,500.00	2.3972	12,875.63	13,184.85	0.0000	4.5800	50.0000	0.0000	(1.6381)	(0.1831)	0.0000	1	(1.8212)	01/06/2025
601126.SH	12/12/2024	SDB3260264439	6,700.00	2.3972	15,684.86	16,061.55	0.0000	4.5800	50.0000	0.0000	(1.9955)	(0.2231)	0.0000	1	(2.2185)	01/06/2025
601126.SH	12/12/2024	SDB3260264439	5,100.00	2.3972	11,939.22	12,225.95	0.0000	4.5800	50.0000	0.0000	(1.5189)	(0.1698)	0.0000	1	(1.6887)	01/06/2025
601126.SH	12/12/2024	SDB3260264439	200.00	2.3972	468.20	479.45	0.0000	4.5800	50.0000	0.0000	(0.0596)	(0.0067)	0.0000	1	(0.0662)	01/06/2025
601126.SH	12/12/2024	SDB3260264439	13,200.00	2.3972	30,901.52	31,643.65	0.0000	4.5800	50.0000	0.0000	(3.9314)	(0.4395)	0.0000	1	(4.3709)	01/06/2025
601126.SH	12/12/2024	SDB3260264439	3,900.00	2.3972	9,129.99	9,349.26	0.0000	4.5800	50.0000	0.0000	(1.1615)	(0.1299)	0.0000	1	(1.2914)	01/06/2025
601126.SH	12/12/2024	SDB3260264439	2,500.00	2.3972	5,852.56	5,993.11	0.0000	4.5800	50.0000	0.0000	(0.7446)	(0.0832)	0.0000	1	(0.8278)	01/06/2025
601126.SH	12/12/2024	SDB3260264439	7,700.00	2.3972	18,025.88	18,458.79	0.0000	4.5800	50.0000	0.0000	(2.2933)	(0.2564)	0.0000	1	(2.5497)	01/06/2025
601126.SH	12/12/2024	SDB3260264439	4,700.00	2.3972	11,002.81	11,267.06	0.0000	4.5800	50.0000	0.0000	(1.3998)	(0.1565)	0.0000	1	(1.5563)	01/06/2025
601126.SH	12/12/2024	SDB3260264439	9,800.00	2.3972	22,942.04	23,493.01	0.0000	4.5800	50.0000	0.0000	(2.9187)	(0.3263)	0.0000	1	(3.2450)	01/06/2025
601126.SH	12/12/2024	SDB3260264439	6,800.00	2.3972	15,918.96	16,301.27	0.0000	4.5800	50.0000	0.0000	(2.0252)	(0.2264)	0.0000	1	(2.2517)	01/06/2025
601126.SH	12/12/2024	SDB3260264439	2,200.00	2.3972	5,150.25	5,273.94	0.0000	4.5800	50.0000	0.0000	(0.6552)	(0.0732)	0.0000	1	(0.7285)	01/06/2025
601126.SH	12/12/2024	SDB3260264439	2,700.00	2.3972	6,320.76	6,472.56	0.0000	4.5800	50.0000	0.0000	(0.8041)	(0.0899)	0.0000	1	(0.8940)	01/06/2025
601126.SH	12/12/2024	SDB3260264439	4,300.00	2.3972	10,066.40	10,308.16	0.0000	4.5800	50.0000	0.0000	(1.2807)	(0.1432)	0.0000	1	(1.4238)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
BEIJING SIFANG AUTOMATION CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
601126.SH	12/12/2024	SDB3260264439	1,800.00	2.3972	4,213.84	4,315.04	0.0000	4.5800	50.0000	0.0000	(0.5361)	(0.0599)	0.0000	1	(0.5960)	01/06/2025
601126.SH	12/12/2024	SDB3260264439	900.00	2.3972	2,106.92	2,157.52	0.0000	4.5800	50.0000	0.0000	(0.2680)	(0.0300)	0.0000	1	(0.2980)	01/06/2025
601126.SH	12/12/2024	SDB3260264439	900.00	2.3972	2,106.92	2,157.52	0.0000	4.5800	50.0000	0.0000	(0.2680)	(0.0300)	0.0000	1	(0.2980)	01/06/2025
601126.SH	12/12/2024	SDB3260264439	3,800.00	2.3972	8,895.89	9,109.53	0.0000	4.5800	50.0000	0.0000	(1.1318)	(0.1265)	0.0000	1	(1.2583)	01/06/2025
601126.SH	12/12/2024	SDB3260264439	400.00	2.3972	936.41	958.90	0.0000	4.5800	50.0000	0.0000	(0.1191)	(0.0133)	0.0000	1	(0.1325)	01/06/2025
601126.SH	12/12/2024	SDB3260264439	1,000.00	2.3972	2,341.02	2,397.25	0.0000	4.5800	50.0000	0.0000	(0.2978)	(0.0333)	0.0000	1	(0.3311)	01/06/2025
601126.SH	12/12/2024	SDB3260264439	800.00	2.3972	1,872.82	1,917.80	0.0000	4.5800	50.0000	0.0000	(0.2383)	(0.0266)	0.0000	1	(0.2649)	01/06/2025
601126.SH	12/12/2024	SDB3260264439	1,300.00	2.3972	3,043.33	3,116.42	0.0000	4.5800	50.0000	0.0000	(0.3872)	(0.0433)	0.0000	1	(0.4305)	01/06/2025
601126.SH	12/12/2024	SDB3260264439	100.00	2.3972	234.10	239.72	0.0000	4.5800	50.0000	0.0000	(0.0298)	(0.0033)	0.0000	1	(0.0331)	01/06/2025
601126.SH	12/12/2024	SDB3260264439	100.00	2.3972	234.10	239.72	0.0000	4.5800	50.0000	0.0000	(0.0298)	(0.0033)	0.0000	1	(0.0331)	01/06/2025
601126.SH	12/12/2024	SDB3260264439	1,700.00	2.3972	3,979.74	4,075.32	0.0000	4.5800	50.0000	0.0000	(0.5063)	(0.0566)	0.0000	1	(0.5629)	01/06/2025
601126.SH	12/12/2024	SDB3260264439	11,800.00	2.3972	27,624.08	28,287.50	0.0000	4.5800	50.0000	0.0000	(3.5144)	(0.3929)	0.0000	1	(3.9073)	01/06/2025
601126.SH	12/12/2024	SDB3260264439	100.00	2.3972	234.10	239.72	0.0000	4.5800	50.0000	0.0000	(0.0298)	(0.0033)	0.0000	1	(0.0331)	01/06/2025
601126.SH	12/12/2024	SDB3260264439	400.00	2.3972	936.41	958.90	0.0000	4.5800	50.0000	0.0000	(0.1191)	(0.0133)	0.0000	1	(0.1325)	01/06/2025
601126.SH	12/12/2024	SDB3260264439	600.00	2.3972	1,404.61	1,438.35	0.0000	4.5800	50.0000	0.0000	(0.1787)	(0.0200)	0.0000	1	(0.1987)	01/06/2025
601126.SH	12/12/2024	SDB3260264439	10,100.00	2.3972	23,644.34	24,212.18	0.0000	4.5800	50.0000	0.0000	(3.0081)	(0.3363)	0.0000	1	(3.3444)	01/06/2025
601126.SH	12/12/2024	SDB3260264439	1,000.00	2.3972	2,341.02	2,397.25	0.0000	4.5800	50.0000	0.0000	(0.2978)	(0.0333)	0.0000	1	(0.3311)	01/06/2025
601126.SH	12/12/2024	SDB3260264439	100.00	2.3972	234.10	239.72	0.0000	4.5800	50.0000	0.0000	(0.0298)	(0.0033)	0.0000	1	(0.0331)	01/06/2025
601126.SH	12/12/2024	SDB3260264439	3,900.00	2.3972	9,129.99	9,349.26	0.0000	4.5800	50.0000	0.0000	(1.1615)	(0.1299)	0.0000	1	(1.2914)	01/06/2025
601126.SH	12/12/2024	SDB3260264439	200.00	2.3972	468.20	479.45	0.0000	4.5800	50.0000	0.0000	(0.0596)	(0.0067)	0.0000	1	(0.0662)	01/06/2025
601126.SH	12/12/2024	SDB3260264439	1,000.00	2.3972	2,341.02	2,397.25	0.0000	4.5800	50.0000	0.0000	(0.2978)	(0.0333)	0.0000	1	(0.3311)	01/06/2025
601126.SH	12/12/2024	SDB3260264439	5,500.00	2.3972	12,875.63	13,184.85	0.0000	4.5800	50.0000	0.0000	(1.6381)	(0.1831)	0.0000	1	(1.8212)	01/06/2025
601126.SH	12/12/2024	SDB3260264439	3,500.00	2.3972	8,193.58	8,390.36	0.0000	4.5800	50.0000	0.0000	(1.0424)	(0.1165)	0.0000	1	(1.1589)	01/06/2025
601126.SH	12/12/2024	SDB3260264439	2,100.00	2.3972	4,916.15	5,034.22	0.0000	4.5800	50.0000	0.0000	(0.6254)	(0.0699)	0.0000	1	(0.6954)	01/06/2025
601126.SH	12/12/2024	SDB3260264439	12,100.00	2.3972	28,326.39	29,006.68	0.0000	4.5800	50.0000	0.0000	(3.6037)	(0.4029)	0.0000	1	(4.0066)	01/06/2025
601126.SH	12/12/2024	SDB3260264439	6,400.00	2.3972	14,982.55	15,342.37	0.0000	4.5800	50.0000	0.0000	(1.9061)	(0.2131)	0.0000	1	(2.1192)	01/06/2025
601126.SH	12/11/2024	SDB3260264439	600.00	2.3791	1,417.77	1,427.45	0.0000	4.5800	50.0000	0.0000	(0.1804)	(0.0198)	0.0000	1	(0.2002)	01/06/2025
601126.SH	12/11/2024	SDB3260264439	4,900.00	2.3791	11,573.03	11,657.51	0.0000	4.5800	50.0000	0.0000	(1.4723)	(0.1619)	0.0000	1	(1.6343)	01/06/2025
601126.SH	12/11/2024	SDB3260264439	200.00	2.3791	476.00	475.82	0.0000	4.5800	50.0000	0.0000	(0.0606)	(0.0066)	0.0000	1	(0.0672)	01/06/2025
601126.SH	12/11/2024	SDB3260264439	100.00	2.3791	239.17	237.91	0.0000	4.5800	50.0000	0.0000	(0.0304)	(0.0033)	0.0000	1	(0.0337)	01/06/2025
601126.SH	12/11/2024	SDB3260264439	700.00	2.3791	1,666.43	1,665.36	0.0000	4.5800	50.0000	0.0000	(0.2120)	(0.0231)	0.0000	1	(0.2351)	01/06/2025
601126.SH	12/11/2024	SDB3260264439	300.00	2.3791	707.89	713.73	0.0000	4.5800	50.0000	0.0000	(0.0901)	(0.0099)	0.0000	1	(0.1000)	01/06/2025
601126.SH	12/11/2024	SDB3260264439	700.00	2.3791	1,645.87	1,665.36	0.0000	4.5800	50.0000	0.0000	(0.2094)	(0.0231)	0.0000	1	(0.2325)	01/06/2025
601126.SH	12/11/2024	SDB3260264439	1,600.00	2.3791	3,745.64	3,806.53	0.0000	4.5800	50.0000	0.0000	(0.4765)	(0.0529)	0.0000	1	(0.5294)	01/06/2025
601126.SH	12/11/2024	SDB3260264439	5,500.00	2.3791	12,875.63	13,084.96	0.0000	4.5800	50.0000	0.0000	(1.6381)	(0.1817)	0.0000	1	(1.8198)	01/06/2025
601126.SH	12/11/2024	SDB3260264439	6,700.00	2.3791	15,684.86	15,939.86	0.0000	4.5800	50.0000	0.0000	(1.9955)	(0.2214)	0.0000	1	(2.2168)	01/06/2025
601126.SH	12/11/2024	SDB3260264439	5,100.00	2.3791	11,939.22	12,133.33	0.0000	4.5800	50.0000	0.0000	(1.5189)	(0.1685)	0.0000	1	(1.6875)	01/06/2025
601126.SH	12/11/2024	SDB3260264439	200.00	2.3791	468.20	475.82	0.0000	4.5800	50.0000	0.0000	(0.0596)	(0.0066)	0.0000	1	(0.0662)	01/06/2025
601126.SH	12/11/2024	SDB3260264439	13,200.00	2.3791	30,901.52	31,403.91	0.0000	4.5800	50.0000	0.0000	(3.9314)	(0.4362)	0.0000	1	(4.3675)	01/06/2025
601126.SH	12/11/2024	SDB3260264439	3,900.00	2.3791	9,129.99	9,278.43	0.0000	4.5800	50.0000	0.0000	(1.1615)	(0.1289)	0.0000	1	(1.2904)	01/06/2025
601126.SH	12/11/2024	SDB3260264439	2,500.00	2.3791	5,852.56	5,947.71	0.0000	4.5800	50.0000	0.0000	(0.7446)	(0.0826)	0.0000	1	(0.8272)	01/06/2025
601126.SH	12/11/2024	SDB3260264439	7,700.00	2.3791	18,025.88	18,318.95	0.0000	4.5800	50.0000	0.0000	(2.2933)	(0.2544)	0.0000	1	(2.5477)	01/06/2025
601126.SH	12/11/2024	SDB3260264439	4,700.00	2.3791	11,002.81	11,181.69	0.0000	4.5800	50.0000	0.0000	(1.3998)	(0.1553)	0.0000	1	(1.5551)	01/06/2025
601126.SH	12/11/2024	SDB3260264439	9,800.00	2.3791	22,942.04	23,315.02	0.0000	4.5800	50.0000	0.0000	(2.9187)	(0.3238)	0.0000	1	(3.2426)	01/06/2025
601126.SH	12/11/2024	SDB3260264439	6,800.00	2.3791	15,918.96	16,177.77	0.0000	4.5800	50.0000	0.0000	(2.0252)	(0.2247)	0.0000	1	(2.2499)	01/06/2025
601126.SH	12/11/2024	SDB3260264439	2,200.00	2.3791	5,150.25	5,233.98	0.0000	4.5800	50.0000	0.0000	(0.6552)	(0.0727)	0.0000	1	(0.7279)	01/06/2025
601126.SH	12/11/2024	SDB3260264439	2,700.00	2.3791	6,320.76	6,423.53	0.0000	4.5800	50.0000	0.0000	(0.8041)	(0.0892)	0.0000	1	(0.8934)	01/06/2025
601126.SH	12/11/2024	SDB3260264439	4,300.00	2.3791	10,066.40	10,230.06	0.0000	4.5800	50.0000	0.0000	(1.2807)	(0.1421)	0.0000	1	(1.4228)	01/06/2025
601126.SH	12/11/2024	SDB3260264439	1,800.00	2.3791	4,213.84	4,282.35	0.0000	4.5800	50.0000	0.0000	(0.5361)	(0.0595)	0.0000	1	(0.5956)	01/06/2025
601126.SH	12/11/2024	SDB3260264439	900.00	2.3791	2,106.92	2,141.18	0.0000	4.5800	50.0000	0.0000	(0.2680)	(0.0297)	0.0000	1	(0.2978)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
BEIJING SIFANG AUTOMATION CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
601126.SH	12/11/2024	SDB3260264439	900.00	2.3791	2,106.92	2,141.18	0.0000	4.5800	50.0000	0.0000	(0.2680)	(0.0297)	0.0000	1	(0.2978)	01/06/2025
601126.SH	12/11/2024	SDB3260264439	3,800.00	2.3791	8,895.89	9,040.52	0.0000	4.5800	50.0000	0.0000	(1.1318)	(0.1256)	0.0000	1	(1.2573)	01/06/2025
601126.SH	12/11/2024	SDB3260264439	400.00	2.3791	936.41	951.63	0.0000	4.5800	50.0000	0.0000	(0.1191)	(0.0132)	0.0000	1	(0.1323)	01/06/2025
601126.SH	12/11/2024	SDB3260264439	1,000.00	2.3791	2,341.02	2,379.08	0.0000	4.5800	50.0000	0.0000	(0.2978)	(0.0330)	0.0000	1	(0.3309)	01/06/2025
601126.SH	12/11/2024	SDB3260264439	800.00	2.3791	1,872.82	1,903.27	0.0000	4.5800	50.0000	0.0000	(0.2383)	(0.0264)	0.0000	1	(0.2647)	01/06/2025
601126.SH	12/11/2024	SDB3260264439	1,300.00	2.3791	3,043.33	3,092.81	0.0000	4.5800	50.0000	0.0000	(0.3872)	(0.0430)	0.0000	1	(0.4301)	01/06/2025
601126.SH	12/11/2024	SDB3260264439	100.00	2.3791	234.10	237.91	0.0000	4.5800	50.0000	0.0000	(0.0298)	(0.0033)	0.0000	1	(0.0331)	01/06/2025
601126.SH	12/11/2024	SDB3260264439	100.00	2.3791	234.10	237.91	0.0000	4.5800	50.0000	0.0000	(0.0298)	(0.0033)	0.0000	1	(0.0331)	01/06/2025
601126.SH	12/11/2024	SDB3260264439	1,700.00	2.3791	3,979.74	4,044.44	0.0000	4.5800	50.0000	0.0000	(0.5063)	(0.0562)	0.0000	1	(0.5625)	01/06/2025
601126.SH	12/11/2024	SDB3260264439	11,800.00	2.3791	27,624.08	28,073.19	0.0000	4.5800	50.0000	0.0000	(3.5144)	(0.3899)	0.0000	1	(3.9043)	01/06/2025
601126.SH	12/11/2024	SDB3260264439	100.00	2.3791	234.10	237.91	0.0000	4.5800	50.0000	0.0000	(0.0298)	(0.0033)	0.0000	1	(0.0331)	01/06/2025
601126.SH	12/11/2024	SDB3260264439	400.00	2.3791	936.41	951.63	0.0000	4.5800	50.0000	0.0000	(0.1191)	(0.0132)	0.0000	1	(0.1323)	01/06/2025
601126.SH	12/11/2024	SDB3260264439	600.00	2.3791	1,404.61	1,427.45	0.0000	4.5800	50.0000	0.0000	(0.1787)	(0.0198)	0.0000	1	(0.1985)	01/06/2025
601126.SH	12/11/2024	SDB3260264439	10,100.00	2.3791	23,644.34	24,028.75	0.0000	4.5800	50.0000	0.0000	(3.0081)	(0.3337)	0.0000	1	(3.3418)	01/06/2025
601126.SH	12/11/2024	SDB3260264439	1,000.00	2.3791	2,341.02	2,379.08	0.0000	4.5800	50.0000	0.0000	(0.2978)	(0.0330)	0.0000	1	(0.3309)	01/06/2025
601126.SH	12/11/2024	SDB3260264439	100.00	2.3791	234.10	237.91	0.0000	4.5800	50.0000	0.0000	(0.0298)	(0.0033)	0.0000	1	(0.0331)	01/06/2025
601126.SH	12/11/2024	SDB3260264439	3,900.00	2.3791	9,129.99	9,278.43	0.0000	4.5800	50.0000	0.0000	(1.1615)	(0.1289)	0.0000	1	(1.2904)	01/06/2025
601126.SH	12/11/2024	SDB3260264439	200.00	2.3791	468.20	475.82	0.0000	4.5800	50.0000	0.0000	(0.0596)	(0.0065)	0.0000	1	(0.0662)	01/06/2025
601126.SH	12/11/2024	SDB3260264439	1,000.00	2.3791	2,341.02	2,379.08	0.0000	4.5800	50.0000	0.0000	(0.2978)	(0.0330)	0.0000	1	(0.3309)	01/06/2025
601126.SH	12/11/2024	SDB3260264439	5,500.00	2.3791	12,875.63	13,084.96	0.0000	4.5800	50.0000	0.0000	(1.6381)	(0.1817)	0.0000	1	(1.8198)	01/06/2025
601126.SH	12/11/2024	SDB3260264439	3,500.00	2.3791	8,193.58	8,326.79	0.0000	4.5800	50.0000	0.0000	(1.0424)	(0.1156)	0.0000	1	(1.1581)	01/06/2025
601126.SH	12/11/2024	SDB3260264439	2,100.00	2.3791	4,916.15	4,996.08	0.0000	4.5800	50.0000	0.0000	(0.6254)	(0.0694)	0.0000	1	(0.6948)	01/06/2025
601126.SH	12/11/2024	SDB3260264439	12,100.00	2.3791	28,326.39	28,786.92	0.0000	4.5800	50.0000	0.0000	(3.6037)	(0.3998)	0.0000	1	(4.0036)	01/06/2025
601126.SH	12/11/2024	SDB3260264439	6,400.00	2.3791	14,982.55	15,226.14	0.0000	4.5800	50.0000	0.0000	(1.9061)	(0.2115)	0.0000	1	(2.1176)	01/06/2025
601126.SH	12/10/2024	SDB3260264439	4,900.00	2.3544	11,573.03	11,536.78	0.0000	4.5800	50.0000	0.0000	(1.4723)	(0.1602)	0.0000	1	(1.6326)	01/06/2025
601126.SH	12/10/2024	SDB3260264439	200.00	2.3544	476.00	470.89	0.0000	4.5800	50.0000	0.0000	(0.0606)	(0.0065)	0.0000	1	(0.0671)	01/06/2025
601126.SH	12/10/2024	SDB3260264439	100.00	2.3544	239.17	235.44	0.0000	4.5800	50.0000	0.0000	(0.0304)	(0.0033)	0.0000	1	(0.0337)	01/06/2025
601126.SH	12/10/2024	SDB3260264439	700.00	2.3544	1,666.43	1,648.11	0.0000	4.5800	50.0000	0.0000	(0.2120)	(0.0229)	0.0000	1	(0.2349)	01/06/2025
601126.SH	12/10/2024	SDB3260264439	300.00	2.3544	707.89	706.33	0.0000	4.5800	50.0000	0.0000	(0.0901)	(0.0098)	0.0000	1	(0.0999)	01/06/2025
601126.SH	12/10/2024	SDB3260264439	700.00	2.3544	1,645.87	1,648.11	0.0000	4.5800	50.0000	0.0000	(0.2094)	(0.0229)	0.0000	1	(0.2323)	01/06/2025
601126.SH	12/10/2024	SDB3260264439	1,600.00	2.3544	3,745.64	3,767.11	0.0000	4.5800	50.0000	0.0000	(0.4765)	(0.0523)	0.0000	1	(0.5288)	01/06/2025
601126.SH	12/10/2024	SDB3260264439	5,500.00	2.3544	12,875.63	12,949.45	0.0000	4.5800	50.0000	0.0000	(1.6381)	(0.1799)	0.0000	1	(1.8179)	01/06/2025
601126.SH	12/10/2024	SDB3260264439	6,700.00	2.3544	15,684.86	15,774.78	0.0000	4.5800	50.0000	0.0000	(1.9955)	(0.2191)	0.0000	1	(2.2146)	01/06/2025
601126.SH	12/10/2024	SDB3260264439	5,100.00	2.3544	11,939.22	12,007.67	0.0000	4.5800	50.0000	0.0000	(1.5189)	(0.1668)	0.0000	1	(1.6857)	01/06/2025
601126.SH	12/10/2024	SDB3260264439	200.00	2.3544	468.20	470.89	0.0000	4.5800	50.0000	0.0000	(0.0596)	(0.0065)	0.0000	1	(0.0661)	01/06/2025
601126.SH	12/10/2024	SDB3260264439	13,200.00	2.3544	30,901.52	31,078.67	0.0000	4.5800	50.0000	0.0000	(3.9314)	(0.4316)	0.0000	1	(4.3630)	01/06/2025
601126.SH	12/10/2024	SDB3260264439	3,900.00	2.3544	9,129.99	9,182.34	0.0000	4.5800	50.0000	0.0000	(1.1615)	(0.1275)	0.0000	1	(1.2891)	01/06/2025
601126.SH	12/10/2024	SDB3260264439	2,500.00	2.3544	5,852.56	5,886.11	0.0000	4.5800	50.0000	0.0000	(0.7446)	(0.0818)	0.0000	1	(0.8263)	01/06/2025
601126.SH	12/10/2024	SDB3260264439	7,700.00	2.3544	18,025.88	18,129.23	0.0000	4.5800	50.0000	0.0000	(2.2933)	(0.2518)	0.0000	1	(2.5451)	01/06/2025
601126.SH	12/10/2024	SDB3260264439	4,700.00	2.3544	11,002.81	11,065.89	0.0000	4.5800	50.0000	0.0000	(1.3988)	(0.1537)	0.0000	1	(1.5535)	01/06/2025
601126.SH	12/10/2024	SDB3260264439	9,800.00	2.3544	22,942.04	23,073.56	0.0000	4.5800	50.0000	0.0000	(2.3197)	(0.3205)	0.0000	1	(3.2392)	01/06/2025
601126.SH	12/10/2024	SDB3260264439	6,800.00	2.3544	15,918.96	16,010.23	0.0000	4.5800	50.0000	0.0000	(2.0252)	(0.2224)	0.0000	1	(2.2476)	01/06/2025
601126.SH	12/10/2024	SDB3260264439	2,200.00	2.3544	5,150.25	5,179.78	0.0000	4.5800	50.0000	0.0000	(0.6552)	(0.0719)	0.0000	1	(0.7272)	01/06/2025
601126.SH	12/10/2024	SDB3260264439	2,700.00	2.3544	6,320.76	6,357.00	0.0000	4.5800	50.0000	0.0000	(0.8041)	(0.0883)	0.0000	1	(0.8924)	01/06/2025
601126.SH	12/10/2024	SDB3260264439	4,300.00	2.3544	10,066.40	10,124.11	0.0000	4.5800	50.0000	0.0000	(1.2807)	(0.1406)	0.0000	1	(1.4213)	01/06/2025
601126.SH	12/10/2024	SDB3260264439	1,800.00	2.3544	4,213.84	4,238.00	0.0000	4.5800	50.0000	0.0000	(0.5361)	(0.0589)	0.0000	1	(0.5950)	01/06/2025
601126.SH	12/10/2024	SDB3260264439	900.00	2.3544	2,106.92	2,119.00	0.0000	4.5800	50.0000	0.0000	(0.2680)	(0.0294)	0.0000	1	(0.2975)	01/06/2025
601126.SH	12/10/2024	SDB3260264439	900.00	2.3544	2,106.92	2,119.00	0.0000	4.5800	50.0000	0.0000	(0.2680)	(0.0294)	0.0000	1	(0.2975)	01/06/2025
601126.SH	12/10/2024	SDB3260264439	3,800.00	2.3544	8,895.89	8,946.89	0.0000	4.5800	50.0000	0.0000	(1.1318)	(0.1243)	0.0000	1	(1.2560)	01/06/2025
601126.SH	12/10/2024	SDB3260264439	400.00	2.3544	936.41	941.78	0.0000	4.5800	50.0000	0.0000	(0.1191)	(0.0131)	0.0000	1	(0.1322)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
BEIJING SIFANG AUTOMATION CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
601126.SH	12/10/2024	SDB3260264439	1,000.00	2.3544	2,341.02	2,354.45	0.0000	4.5800	50.0000	0.0000	(0.2978)	(0.0327)	0.0000	1	(0.3305)	01/06/2025
601126.SH	12/10/2024	SDB3260264439	800.00	2.3544	1,872.82	1,883.56	0.0000	4.5800	50.0000	0.0000	(0.2383)	(0.0262)	0.0000	1	(0.2644)	01/06/2025
601126.SH	12/10/2024	SDB3260264439	1,300.00	2.3544	3,043.33	3,060.78	0.0000	4.5800	50.0000	0.0000	(0.3872)	(0.0425)	0.0000	1	(0.4297)	01/06/2025
601126.SH	12/10/2024	SDB3260264439	100.00	2.3544	234.10	235.44	0.0000	4.5800	50.0000	0.0000	(0.0298)	(0.0033)	0.0000	1	(0.0331)	01/06/2025
601126.SH	12/10/2024	SDB3260264439	100.00	2.3544	234.10	235.44	0.0000	4.5800	50.0000	0.0000	(0.0298)	(0.0033)	0.0000	1	(0.0331)	01/06/2025
601126.SH	12/10/2024	SDB3260264439	1,700.00	2.3544	3,979.74	4,002.56	0.0000	4.5800	50.0000	0.0000	(0.5063)	(0.0556)	0.0000	1	(0.5619)	01/06/2025
601126.SH	12/10/2024	SDB3260264439	11,800.00	2.3544	27,624.08	27,782.45	0.0000	4.5800	50.0000	0.0000	(3.5144)	(0.3859)	0.0000	1	(3.9003)	01/06/2025
601126.SH	12/10/2024	SDB3260264439	100.00	2.3544	234.10	235.44	0.0000	4.5800	50.0000	0.0000	(0.0298)	(0.0033)	0.0000	1	(0.0331)	01/06/2025
601126.SH	12/10/2024	SDB3260264439	400.00	2.3544	936.41	941.78	0.0000	4.5800	50.0000	0.0000	(0.1191)	(0.0131)	0.0000	1	(0.1322)	01/06/2025
601126.SH	12/10/2024	SDB3260264439	600.00	2.3544	1,404.61	1,412.67	0.0000	4.5800	50.0000	0.0000	(0.1787)	(0.0196)	0.0000	1	(0.1983)	01/06/2025
601126.SH	12/10/2024	SDB3260264439	10,100.00	2.3544	23,644.34	23,779.89	0.0000	4.5800	50.0000	0.0000	(3.0081)	(0.3303)	0.0000	1	(3.3384)	01/06/2025
601126.SH	12/10/2024	SDB3260264439	1,000.00	2.3544	2,341.02	2,354.45	0.0000	4.5800	50.0000	0.0000	(0.2978)	(0.0327)	0.0000	1	(0.3305)	01/06/2025
601126.SH	12/10/2024	SDB3260264439	100.00	2.3544	234.10	235.44	0.0000	4.5800	50.0000	0.0000	(0.0298)	(0.0033)	0.0000	1	(0.0331)	01/06/2025
601126.SH	12/10/2024	SDB3260264439	3,900.00	2.3544	9,129.99	9,182.34	0.0000	4.5800	50.0000	0.0000	(1.1615)	(0.1275)	0.0000	1	(1.2891)	01/06/2025
601126.SH	12/10/2024	SDB3260264439	200.00	2.3544	468.20	470.89	0.0000	4.5800	50.0000	0.0000	(0.0596)	(0.0065)	0.0000	1	(0.0661)	01/06/2025
601126.SH	12/10/2024	SDB3260264439	1,000.00	2.3544	2,341.02	2,354.45	0.0000	4.5800	50.0000	0.0000	(0.2978)	(0.0327)	0.0000	1	(0.3305)	01/06/2025
601126.SH	12/10/2024	SDB3260264439	5,500.00	2.3544	12,875.63	12,949.45	0.0000	4.5800	50.0000	0.0000	(1.6381)	(0.1799)	0.0000	1	(1.8179)	01/06/2025
601126.SH	12/10/2024	SDB3260264439	3,500.00	2.3544	8,193.58	8,240.56	0.0000	4.5800	50.0000	0.0000	(1.0424)	(0.1145)	0.0000	1	(1.1569)	01/06/2025
601126.SH	12/10/2024	SDB3260264439	2,100.00	2.3544	4,916.15	4,944.33	0.0000	4.5800	50.0000	0.0000	(0.6254)	(0.0687)	0.0000	1	(0.6941)	01/06/2025
601126.SH	12/10/2024	SDB3260264439	12,100.00	2.3544	28,326.39	28,488.78	0.0000	4.5800	50.0000	0.0000	(3.6037)	(0.3957)	0.0000	1	(3.9994)	01/06/2025
601126.SH	12/10/2024	SDB3260264439	6,400.00	2.3544	14,982.55	15,068.45	0.0000	4.5800	50.0000	0.0000	(1.9061)	(0.2093)	0.0000	1	(2.1154)	01/06/2025
601126.SH	12/09/2024	SDB3260264439	100.00	2.3679	239.17	236.79	0.0000	4.5800	50.0000	0.0000	(0.0304)	(0.0033)	0.0000	1	(0.0337)	01/06/2025
601126.SH	12/09/2024	SDB3260264439	700.00	2.3679	1,666.43	1,657.52	0.0000	4.5800	50.0000	0.0000	(0.2120)	(0.0230)	0.0000	1	(0.2350)	01/06/2025
601126.SH	12/09/2024	SDB3260264439	300.00	2.3679	707.89	710.36	0.0000	4.5800	50.0000	0.0000	(0.0901)	(0.0099)	0.0000	1	(0.0999)	01/06/2025
601126.SH	12/09/2024	SDB3260264439	700.00	2.3679	1,645.87	1,657.52	0.0000	4.5800	50.0000	0.0000	(0.2094)	(0.0230)	0.0000	1	(0.2324)	01/06/2025
601126.SH	12/09/2024	SDB3260264439	1,600.00	2.3679	3,745.64	3,788.61	0.0000	4.5800	50.0000	0.0000	(0.4765)	(0.0526)	0.0000	1	(0.5291)	01/06/2025
601126.SH	12/09/2024	SDB3260264439	5,500.00	2.3679	12,875.63	13,023.33	0.0000	4.5800	50.0000	0.0000	(1.6381)	(0.1809)	0.0000	1	(1.8189)	01/06/2025
601126.SH	12/09/2024	SDB3260264439	6,700.00	2.3679	15,684.86	15,864.79	0.0000	4.5800	50.0000	0.0000	(1.9955)	(0.2203)	0.0000	1	(2.2158)	01/06/2025
601126.SH	12/09/2024	SDB3260264439	5,100.00	2.3679	11,939.22	12,076.18	0.0000	4.5800	50.0000	0.0000	(1.5189)	(0.1677)	0.0000	1	(1.6867)	01/06/2025
601126.SH	12/09/2024	SDB3260264439	200.00	2.3679	468.20	473.58	0.0000	4.5800	50.0000	0.0000	(0.0596)	(0.0066)	0.0000	1	(0.0661)	01/06/2025
601126.SH	12/09/2024	SDB3260264439	13,200.00	2.3679	30,901.52	31,256.00	0.0000	4.5800	50.0000	0.0000	(3.9314)	(0.4341)	0.0000	1	(4.3655)	01/06/2025
601126.SH	12/09/2024	SDB3260264439	3,900.00	2.3679	9,129.99	9,234.73	0.0000	4.5800	50.0000	0.0000	(1.1615)	(0.1283)	0.0000	1	(1.2898)	01/06/2025
601126.SH	12/09/2024	SDB3260264439	2,500.00	2.3679	5,852.56	5,919.70	0.0000	4.5800	50.0000	0.0000	(0.7446)	(0.0822)	0.0000	1	(0.8268)	01/06/2025
601126.SH	12/09/2024	SDB3260264439	7,700.00	2.3679	18,025.88	18,232.67	0.0000	4.5800	50.0000	0.0000	(2.2933)	(0.2532)	0.0000	1	(2.5465)	01/06/2025
601126.SH	12/09/2024	SDB3260264439	4,700.00	2.3679	11,002.81	11,129.03	0.0000	4.5800	50.0000	0.0000	(1.3998)	(0.1546)	0.0000	1	(1.5544)	01/06/2025
601126.SH	12/09/2024	SDB3260264439	9,800.00	2.3679	22,942.04	23,205.21	0.0000	4.5800	50.0000	0.0000	(2.9187)	(0.3223)	0.0000	1	(3.2410)	01/06/2025
601126.SH	12/09/2024	SDB3260264439	6,800.00	2.3679	15,918.96	16,101.58	0.0000	4.5800	50.0000	0.0000	(2.0252)	(0.2236)	0.0000	1	(2.2489)	01/06/2025
601126.SH	12/09/2024	SDB3260264439	2,200.00	2.3679	5,150.25	5,209.33	0.0000	4.5800	50.0000	0.0000	(0.6552)	(0.0724)	0.0000	1	(0.7276)	01/06/2025
601126.SH	12/09/2024	SDB3260264439	2,700.00	2.3679	6,320.76	6,393.27	0.0000	4.5800	50.0000	0.0000	(0.8041)	(0.0888)	0.0000	1	(0.8929)	01/06/2025
601126.SH	12/09/2024	SDB3260264439	4,300.00	2.3679	10,066.40	10,181.88	0.0000	4.5800	50.0000	0.0000	(1.2807)	(0.1414)	0.0000	1	(1.4221)	01/06/2025
601126.SH	12/09/2024	SDB3260264439	1,800.00	2.3679	4,213.84	4,262.18	0.0000	4.5800	50.0000	0.0000	(0.5361)	(0.0592)	0.0000	1	(0.5953)	01/06/2025
601126.SH	12/09/2024	SDB3260264439	900.00	2.3679	2,106.92	2,131.09	0.0000	4.5800	50.0000	0.0000	(0.2680)	(0.0296)	0.0000	1	(0.2976)	01/06/2025
601126.SH	12/09/2024	SDB3260264439	900.00	2.3679	2,106.92	2,131.09	0.0000	4.5800	50.0000	0.0000	(0.2680)	(0.0296)	0.0000	1	(0.2976)	01/06/2025
601126.SH	12/09/2024	SDB3260264439	3,800.00	2.3679	8,895.89	8,997.94	0.0000	4.5800	50.0000	0.0000	(1.1318)	(0.1250)	0.0000	1	(1.2567)	01/06/2025
601126.SH	12/09/2024	SDB3260264439	400.00	2.3679	936.41	947.15	0.0000	4.5800	50.0000	0.0000	(0.1191)	(0.0132)	0.0000	1	(0.1323)	01/06/2025
601126.SH	12/09/2024	SDB3260264439	1,000.00	2.3679	2,341.02	2,367.88	0.0000	4.5800	50.0000	0.0000	(0.2978)	(0.0329)	0.0000	1	(0.3307)	01/06/2025
601126.SH	12/09/2024	SDB3260264439	800.00	2.3679	1,872.82	1,894.30	0.0000	4.5800	50.0000	0.0000	(0.2383)	(0.0263)	0.0000	1	(0.2646)	01/06/2025
601126.SH	12/09/2024	SDB3260264439	1,300.00	2.3679	3,043.33	3,078.24	0.0000	4.5800	50.0000	0.0000	(0.3872)	(0.0428)	0.0000	1	(0.4299)	01/06/2025
601126.SH	12/09/2024	SDB3260264439	100.00	2.3679	234.10	236.79	0.0000	4.5800	50.0000	0.0000	(0.0298)	(0.0033)	0.0000	1	(0.0331)	01/06/2025
601126.SH	12/09/2024	SDB3260264439	100.00	2.3679	234.10	236.79	0.0000	4.5800	50.0000	0.0000	(0.0298)	(0.0033)	0.0000	1	(0.0331)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
BEIJING SIFANG AUTOMATION CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
601126.SH	12/09/2024	SDB3260264439	1,700.00	2.3679	3,979.74	4,025.39	0.0000	4.5800	50.0000	0.0000	(0.5063)	(0.0559)	0.0000	1	(0.5622)	01/06/2025
601126.SH	12/09/2024	SDB3260264439	11,800.00	2.3679	27,624.08	27,940.97	0.0000	4.5800	50.0000	0.0000	(3.5144)	(0.3881)	0.0000	1	(3.9025)	01/06/2025
601126.SH	12/09/2024	SDB3260264439	100.00	2.3679	234.10	236.79	0.0000	4.5800	50.0000	0.0000	(0.0298)	(0.0033)	0.0000	1	(0.0331)	01/06/2025
601126.SH	12/09/2024	SDB3260264439	400.00	2.3679	936.41	947.15	0.0000	4.5800	50.0000	0.0000	(0.1191)	(0.0132)	0.0000	1	(0.1323)	01/06/2025
601126.SH	12/09/2024	SDB3260264439	600.00	2.3679	1,404.61	1,420.73	0.0000	4.5800	50.0000	0.0000	(0.1787)	(0.0197)	0.0000	1	(0.1984)	01/06/2025
601126.SH	12/09/2024	SDB3260264439	10,100.00	2.3679	23,644.34	23,915.58	0.0000	4.5800	50.0000	0.0000	(3.0081)	(0.3322)	0.0000	1	(3.3402)	01/06/2025
601126.SH	12/09/2024	SDB3260264439	1,000.00	2.3679	2,341.02	2,367.88	0.0000	4.5800	50.0000	0.0000	(0.2978)	(0.0329)	0.0000	1	(0.3307)	01/06/2025
601126.SH	12/09/2024	SDB3260264439	100.00	2.3679	234.10	236.79	0.0000	4.5800	50.0000	0.0000	(0.0298)	(0.0033)	0.0000	1	(0.0331)	01/06/2025
601126.SH	12/09/2024	SDB3260264439	3,900.00	2.3679	9,129.99	9,234.73	0.0000	4.5800	50.0000	0.0000	(1.1615)	(0.1283)	0.0000	1	(1.2898)	01/06/2025
601126.SH	12/09/2024	SDB3260264439	200.00	2.3679	468.20	473.58	0.0000	4.5800	50.0000	0.0000	(0.0596)	(0.0066)	0.0000	1	(0.0661)	01/06/2025
601126.SH	12/09/2024	SDB3260264439	1,000.00	2.3679	2,341.02	2,367.88	0.0000	4.5800	50.0000	0.0000	(0.2978)	(0.0329)	0.0000	1	(0.3307)	01/06/2025
601126.SH	12/09/2024	SDB3260264439	5,500.00	2.3679	12,875.63	13,023.33	0.0000	4.5800	50.0000	0.0000	(1.6381)	(0.1809)	0.0000	1	(1.8189)	01/06/2025
601126.SH	12/09/2024	SDB3260264439	3,500.00	2.3679	8,193.58	8,287.58	0.0000	4.5800	50.0000	0.0000	(0.1151)	(0.1151)	0.0000	1	(1.1575)	01/06/2025
601126.SH	12/09/2024	SDB3260264439	2,100.00	2.3679	4,916.15	4,972.55	0.0000	4.5800	50.0000	0.0000	(0.6254)	(0.0691)	0.0000	1	(0.6945)	01/06/2025
601126.SH	12/09/2024	SDB3260264439	12,100.00	2.3679	28,326.39	28,651.34	0.0000	4.5800	50.0000	0.0000	(3.6037)	(0.3979)	0.0000	1	(4.0017)	01/06/2025
601126.SH	12/09/2024	SDB3260264439	6,400.00	2.3679	14,982.55	15,154.43	0.0000	4.5800	50.0000	0.0000	(1.9061)	(0.2105)	0.0000	1	(2.1166)	01/06/2025
601126.SH	12/06/2024	SDB3260264439	300.00	2.4002	707.89	720.05	0.0000	4.5800	50.0000	0.0000	(0.2702)	(0.0300)	0.0000	3	(0.3002)	01/06/2025
601126.SH	12/06/2024	SDB3260264439	700.00	2.4002	1,645.87	1,680.11	0.0000	4.5800	50.0000	0.0000	(0.6282)	(0.0700)	0.0000	3	(0.6982)	01/06/2025
601126.SH	12/06/2024	SDB3260264439	1,600.00	2.4002	3,745.64	3,840.26	0.0000	4.5800	50.0000	0.0000	(1.4296)	(0.1600)	0.0000	3	(1.5896)	01/06/2025
601126.SH	12/06/2024	SDB3260264439	5,500.00	2.4002	12,875.63	13,200.90	0.0000	4.5800	50.0000	0.0000	(4.9142)	(0.5500)	0.0000	3	(5.4642)	01/06/2025
601126.SH	12/06/2024	SDB3260264439	6,700.00	2.4002	15,684.86	16,081.10	0.0000	4.5800	50.0000	0.0000	(5.9864)	(0.6700)	0.0000	3	(6.6564)	01/06/2025
601126.SH	12/06/2024	SDB3260264439	5,100.00	2.4002	11,939.22	12,240.84	0.0000	4.5800	50.0000	0.0000	(4.5568)	(0.5100)	0.0000	3	(5.0668)	01/06/2025
601126.SH	12/06/2024	SDB3260264439	200.00	2.4002	468.20	480.03	0.0000	4.5800	50.0000	0.0000	(0.1787)	(0.0200)	0.0000	3	(0.1987)	01/06/2025
601126.SH	12/06/2024	SDB3260264439	13,200.00	2.4002	30,901.52	31,682.16	0.0000	4.5800	50.0000	0.0000	(11.7941)	(1.3201)	0.0000	3	(13.1142)	01/06/2025
601126.SH	12/06/2024	SDB3260264439	3,900.00	2.4002	9,129.99	9,360.64	0.0000	4.5800	50.0000	0.0000	(3.4846)	(0.3900)	0.0000	3	(3.8746)	01/06/2025
601126.SH	12/06/2024	SDB3260264439	2,500.00	2.4002	5,852.56	6,000.41	0.0000	4.5800	50.0000	0.0000	(2.2337)	(0.2500)	0.0000	3	(2.4837)	01/06/2025
601126.SH	12/06/2024	SDB3260264439	7,700.00	2.4002	18,025.88	18,481.26	0.0000	4.5800	50.0000	0.0000	(6.8799)	(0.7701)	0.0000	3	(7.6499)	01/06/2025
601126.SH	12/06/2024	SDB3260264439	4,700.00	2.4002	11,002.81	11,280.77	0.0000	4.5800	50.0000	0.0000	(4.1994)	(0.4700)	0.0000	3	(4.6694)	01/06/2025
601126.SH	12/06/2024	SDB3260264439	9,800.00	2.4002	22,942.04	23,521.61	0.0000	4.5800	50.0000	0.0000	(8.7562)	(0.9801)	0.0000	3	(9.7363)	01/06/2025
601126.SH	12/06/2024	SDB3260264439	6,800.00	2.4002	15,918.96	16,321.12	0.0000	4.5800	50.0000	0.0000	(6.0757)	(0.6800)	0.0000	3	(6.7558)	01/06/2025
601126.SH	12/06/2024	SDB3260264439	2,200.00	2.4002	5,150.25	5,280.36	0.0000	4.5800	50.0000	0.0000	(1.9657)	(0.2200)	0.0000	3	(2.1857)	01/06/2025
601126.SH	12/06/2024	SDB3260264439	2,700.00	2.4002	6,320.76	6,480.44	0.0000	4.5800	50.0000	0.0000	(2.4124)	(0.2700)	0.0000	3	(2.6824)	01/06/2025
601126.SH	12/06/2024	SDB3260264439	4,300.00	2.4002	10,066.40	10,320.71	0.0000	4.5800	50.0000	0.0000	(3.8420)	(0.4300)	0.0000	3	(4.2720)	01/06/2025
601126.SH	12/06/2024	SDB3260264439	1,800.00	2.4002	4,213.84	4,320.30	0.0000	4.5800	50.0000	0.0000	(1.6083)	(0.1800)	0.0000	3	(1.7883)	01/06/2025
601126.SH	12/06/2024	SDB3260264439	900.00	2.4002	2,106.92	2,160.15	0.0000	4.5800	50.0000	0.0000	(0.8041)	(0.0900)	0.0000	3	(0.8941)	01/06/2025
601126.SH	12/06/2024	SDB3260264439	900.00	2.4002	2,106.92	2,160.15	0.0000	4.5800	50.0000	0.0000	(0.8041)	(0.0900)	0.0000	3	(0.8941)	01/06/2025
601126.SH	12/06/2024	SDB3260264439	3,800.00	2.4002	8,895.89	9,120.62	0.0000	4.5800	50.0000	0.0000	(3.3953)	(0.3800)	0.0000	3	(3.7753)	01/06/2025
601126.SH	12/06/2024	SDB3260264439	400.00	2.4002	936.41	960.07	0.0000	4.5800	50.0000	0.0000	(0.3574)	(0.0400)	0.0000	3	(0.3974)	01/06/2025
601126.SH	12/06/2024	SDB3260264439	1,000.00	2.4002	2,341.02	2,400.16	0.0000	4.5800	50.0000	0.0000	(0.8935)	(0.1000)	0.0000	3	(0.9935)	01/06/2025
601126.SH	12/06/2024	SDB3260264439	800.00	2.4002	1,872.82	1,920.13	0.0000	4.5800	50.0000	0.0000	(0.7148)	(0.0800)	0.0000	3	(0.7948)	01/06/2025
601126.SH	12/06/2024	SDB3260264439	1,300.00	2.4002	3,043.33	3,120.21	0.0000	4.5800	50.0000	0.0000	(1.1615)	(0.1300)	0.0000	3	(1.2915)	01/06/2025
601126.SH	12/06/2024	SDB3260264439	100.00	2.4002	234.10	240.02	0.0000	4.5800	50.0000	0.0000	(0.0893)	(0.0100)	0.0000	3	(0.0993)	01/06/2025
601126.SH	12/06/2024	SDB3260264439	100.00	2.4002	234.10	240.02	0.0000	4.5800	50.0000	0.0000	(0.0893)	(0.0100)	0.0000	3	(0.0993)	01/06/2025
601126.SH	12/06/2024	SDB3260264439	1,700.00	2.4002	3,979.74	4,080.28	0.0000	4.5800	50.0000	0.0000	(1.5189)	(0.1700)	0.0000	3	(1.6889)	01/06/2025
601126.SH	12/06/2024	SDB3260264439	11,800.00	2.4002	27,624.08	28,321.94	0.0000	4.5800	50.0000	0.0000	(10.5432)	(1.1801)	0.0000	3	(11.7233)	01/06/2025
601126.SH	12/06/2024	SDB3260264439	100.00	2.4002	234.10	240.02	0.0000	4.5800	50.0000	0.0000	(0.0893)	(0.0100)	0.0000	3	(0.0993)	01/06/2025
601126.SH	12/06/2024	SDB3260264439	400.00	2.4002	936.41	960.07	0.0000	4.5800	50.0000	0.0000	(0.3574)	(0.0400)	0.0000	3	(0.3974)	01/06/2025
601126.SH	12/06/2024	SDB3260264439	600.00	2.4002	1,404.61	1,440.10	0.0000	4.5800	50.0000	0.0000	(0.5361)	(0.0600)	0.0000	3	(0.5961)	01/06/2025
601126.SH	12/06/2024	SDB3260264439	10,100.00	2.4002	23,644.34	24,241.66	0.0000	4.5800	50.0000	0.0000	(9.0243)	(1.0101)	0.0000	3	(10.0343)	01/06/2025
601126.SH	12/06/2024	SDB3260264439	1,000.00	2.4002	2,341.02	2,400.16	0.0000	4.5800	50.0000	0.0000	(0.8935)	(0.1000)	0.0000	3	(0.9935)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
BEIJING SIFANG AUTOMATION CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
601126.SH	12/06/2024	SDB3260264439	100.00	2.4002	234.10	240.02	0.0000	4.5800	50.0000	0.0000	(0.0893)	(0.0100)	0.0000	3	(0.0993)	01/06/2025
601126.SH	12/06/2024	SDB3260264439	3,900.00	2.4002	9,129.99	9,360.64	0.0000	4.5800	50.0000	0.0000	(3.4846)	(0.3900)	0.0000	3	(3.8746)	01/06/2025
601126.SH	12/06/2024	SDB3260264439	200.00	2.4002	468.20	480.03	0.0000	4.5800	50.0000	0.0000	(0.1787)	(0.0200)	0.0000	3	(0.1987)	01/06/2025
601126.SH	12/06/2024	SDB3260264439	1,000.00	2.4002	2,341.02	2,400.16	0.0000	4.5800	50.0000	0.0000	(0.8935)	(0.1000)	0.0000	3	(0.9935)	01/06/2025
601126.SH	12/06/2024	SDB3260264439	5,500.00	2.4002	12,875.63	13,200.90	0.0000	4.5800	50.0000	0.0000	(4.9142)	(0.5500)	0.0000	3	(5.4642)	01/06/2025
601126.SH	12/06/2024	SDB3260264439	3,500.00	2.4002	8,193.58	8,400.57	0.0000	4.5800	50.0000	0.0000	(3.1272)	(0.3500)	0.0000	3	(3.4772)	01/06/2025
601126.SH	12/06/2024	SDB3260264439	2,100.00	2.4002	4,916.15	5,040.34	0.0000	4.5800	50.0000	0.0000	(1.8763)	(0.2100)	0.0000	3	(2.0863)	01/06/2025
601126.SH	12/06/2024	SDB3260264439	12,100.00	2.4002	28,326.39	29,041.98	0.0000	4.5800	50.0000	0.0000	(10.8112)	(1.2101)	0.0000	3	(12.0213)	01/06/2025
601126.SH	12/06/2024	SDB3260264439	6,400.00	2.4002	14,982.55	15,361.05	0.0000	4.5800	50.0000	0.0000	(5.7183)	(0.6400)	0.0000	3	(6.3584)	01/06/2025
601126.SH	12/05/2024	SDB3260264439	300.00	2.3866	707.89	715.98	0.0000	4.5800	50.0000	0.0000	(0.0901)	(0.0099)	0.0000	1	(0.1000)	01/06/2025
601126.SH	12/05/2024	SDB3260264439	700.00	2.3866	1,645.87	1,670.61	0.0000	4.5800	50.0000	0.0000	(0.2094)	(0.0232)	0.0000	1	(0.2326)	01/06/2025
601126.SH	12/05/2024	SDB3260264439	1,600.00	2.3866	3,745.64	3,818.54	0.0000	4.5800	50.0000	0.0000	(0.4765)	(0.0530)	0.0000	1	(0.5296)	01/06/2025
601126.SH	12/05/2024	SDB3260264439	5,500.00	2.3866	12,875.63	13,126.24	0.0000	4.5800	50.0000	0.0000	(1.6381)	(0.1823)	0.0000	1	(1.8204)	01/06/2025
601126.SH	12/05/2024	SDB3260264439	6,700.00	2.3866	15,684.86	15,990.15	0.0000	4.5800	50.0000	0.0000	(1.9955)	(0.2221)	0.0000	1	(2.2175)	01/06/2025
601126.SH	12/05/2024	SDB3260264439	5,100.00	2.3866	11,939.22	12,171.60	0.0000	4.5800	50.0000	0.0000	(1.5189)	(0.1691)	0.0000	1	(1.6880)	01/06/2025
601126.SH	12/05/2024	SDB3260264439	200.00	2.3866	468.20	477.32	0.0000	4.5800	50.0000	0.0000	(0.0596)	(0.0066)	0.0000	1	(0.0662)	01/06/2025
601126.SH	12/05/2024	SDB3260264439	13,200.00	2.3866	30,901.52	31,502.97	0.0000	4.5800	50.0000	0.0000	(9.3914)	(0.4375)	0.0000	1	(4.3689)	01/06/2025
601126.SH	12/05/2024	SDB3260264439	3,900.00	2.3866	9,129.99	9,307.70	0.0000	4.5800	50.0000	0.0000	(1.1615)	(0.1293)	0.0000	1	(1.2908)	01/06/2025
601126.SH	12/05/2024	SDB3260264439	2,500.00	2.3866	5,852.56	5,966.47	0.0000	4.5800	50.0000	0.0000	(0.7446)	(0.0829)	0.0000	1	(0.8274)	01/06/2025
601126.SH	12/05/2024	SDB3260264439	7,700.00	2.3866	18,025.88	18,376.74	0.0000	4.5800	50.0000	0.0000	(2.2933)	(0.2552)	0.0000	1	(2.5485)	01/06/2025
601126.SH	12/05/2024	SDB3260264439	4,700.00	2.3866	11,002.81	11,216.97	0.0000	4.5800	50.0000	0.0000	(1.3998)	(0.1558)	0.0000	1	(1.5556)	01/06/2025
601126.SH	12/05/2024	SDB3260264439	9,800.00	2.3866	22,942.04	23,388.57	0.0000	4.5800	50.0000	0.0000	(2.9187)	(0.3248)	0.0000	1	(3.2436)	01/06/2025
601126.SH	12/05/2024	SDB3260264439	6,800.00	2.3866	15,918.96	16,228.81	0.0000	4.5800	50.0000	0.0000	(2.0252)	(0.2254)	0.0000	1	(2.2506)	01/06/2025
601126.SH	12/05/2024	SDB3260264439	2,200.00	2.3866	5,150.25	5,250.50	0.0000	4.5800	50.0000	0.0000	(0.6552)	(0.0729)	0.0000	1	(0.7282)	01/06/2025
601126.SH	12/05/2024	SDB3260264439	2,700.00	2.3866	6,320.76	6,443.79	0.0000	4.5800	50.0000	0.0000	(0.8041)	(0.0895)	0.0000	1	(0.8936)	01/06/2025
601126.SH	12/05/2024	SDB3260264439	4,300.00	2.3866	10,066.40	10,262.33	0.0000	4.5800	50.0000	0.0000	(1.2807)	(0.1425)	0.0000	1	(1.4232)	01/06/2025
601126.SH	12/05/2024	SDB3260264439	1,800.00	2.3866	4,213.84	4,295.86	0.0000	4.5800	50.0000	0.0000	(0.5361)	(0.0597)	0.0000	1	(0.5958)	01/06/2025
601126.SH	12/05/2024	SDB3260264439	900.00	2.3866	2,106.92	2,147.93	0.0000	4.5800	50.0000	0.0000	(0.2680)	(0.0298)	0.0000	1	(0.2979)	01/06/2025
601126.SH	12/05/2024	SDB3260264439	900.00	2.3866	2,106.92	2,147.93	0.0000	4.5800	50.0000	0.0000	(0.2680)	(0.0298)	0.0000	1	(0.2979)	01/06/2025
601126.SH	12/05/2024	SDB3260264439	3,800.00	2.3866	8,895.89	9,069.04	0.0000	4.5800	50.0000	0.0000	(1.1318)	(0.1260)	0.0000	1	(1.2577)	01/06/2025
601126.SH	12/05/2024	SDB3260264439	400.00	2.3866	936.41	954.64	0.0000	4.5800	50.0000	0.0000	(0.1191)	(0.0133)	0.0000	1	(0.1324)	01/06/2025
601126.SH	12/05/2024	SDB3260264439	1,000.00	2.3866	2,341.02	2,386.59	0.0000	4.5800	50.0000	0.0000	(0.2978)	(0.0331)	0.0000	1	(0.3310)	01/06/2025
601126.SH	12/05/2024	SDB3260264439	800.00	2.3866	1,872.82	1,909.27	0.0000	4.5800	50.0000	0.0000	(0.2383)	(0.0265)	0.0000	1	(0.2648)	01/06/2025
601126.SH	12/05/2024	SDB3260264439	1,300.00	2.3866	3,043.33	3,102.57	0.0000	4.5800	50.0000	0.0000	(0.3872)	(0.0431)	0.0000	1	(0.4303)	01/06/2025
601126.SH	12/05/2024	SDB3260264439	100.00	2.3866	234.10	238.66	0.0000	4.5800	50.0000	0.0000	(0.0298)	(0.0033)	0.0000	1	(0.0331)	01/06/2025
601126.SH	12/05/2024	SDB3260264439	100.00	2.3866	234.10	238.66	0.0000	4.5800	50.0000	0.0000	(0.0298)	(0.0033)	0.0000	1	(0.0331)	01/06/2025
601126.SH	12/05/2024	SDB3260264439	1,700.00	2.3866	3,979.74	4,057.20	0.0000	4.5800	50.0000	0.0000	(0.5063)	(0.0564)	0.0000	1	(0.5627)	01/06/2025
601126.SH	12/05/2024	SDB3260264439	11,800.00	2.3866	27,624.08	28,161.75	0.0000	4.5800	50.0000	0.0000	(3.5144)	(0.3911)	0.0000	1	(3.9055)	01/06/2025
601126.SH	12/05/2024	SDB3260264439	100.00	2.3866	234.10	238.66	0.0000	4.5800	50.0000	0.0000	(0.0298)	(0.0033)	0.0000	1	(0.0331)	01/06/2025
601126.SH	12/05/2024	SDB3260264439	400.00	2.3866	936.41	954.64	0.0000	4.5800	50.0000	0.0000	(0.1191)	(0.0133)	0.0000	1	(0.1324)	01/06/2025
601126.SH	12/05/2024	SDB3260264439	600.00	2.3866	1,404.61	1,431.95	0.0000	4.5800	50.0000	0.0000	(0.1787)	(0.0199)	0.0000	1	(0.1986)	01/06/2025
601126.SH	12/05/2024	SDB3260264439	10,100.00	2.3866	23,644.34	24,104.55	0.0000	4.5800	50.0000	0.0000	(3.0081)	(0.3348)	0.0000	1	(3.3429)	01/06/2025
601126.SH	12/05/2024	SDB3260264439	1,000.00	2.3866	2,341.02	2,386.59	0.0000	4.5800	50.0000	0.0000	(0.2978)	(0.0331)	0.0000	1	(0.3310)	01/06/2025
601126.SH	12/05/2024	SDB3260264439	100.00	2.3866	234.10	238.66	0.0000	4.5800	50.0000	0.0000	(0.0298)	(0.0033)	0.0000	1	(0.0331)	01/06/2025
601126.SH	12/05/2024	SDB3260264439	3,900.00	2.3866	9,129.99	9,307.70	0.0000	4.5800	50.0000	0.0000	(1.1615)	(0.1293)	0.0000	1	(1.2908)	01/06/2025
601126.SH	12/05/2024	SDB3260264439	200.00	2.3866	468.20	477.32	0.0000	4.5800	50.0000	0.0000	(0.0596)	(0.0066)	0.0000	1	(0.0662)	01/06/2025
601126.SH	12/05/2024	SDB3260264439	1,000.00	2.3866	2,341.02	2,386.59	0.0000	4.5800	50.0000	0.0000	(0.2978)	(0.0331)	0.0000	1	(0.3310)	01/06/2025
601126.SH	12/05/2024	SDB3260264439	5,500.00	2.3866	12,875.63	13,126.24	0.0000	4.5800	50.0000	0.0000	(1.6381)	(0.1823)	0.0000	1	(1.8204)	01/06/2025
601126.SH	12/05/2024	SDB3260264439	3,500.00	2.3866	8,193.58	8,353.06	0.0000	4.5800	50.0000	0.0000	(1.0424)	(0.1160)	0.0000	1	(1.1584)	01/06/2025
601126.SH	12/05/2024	SDB3260264439	2,100.00	2.3866	4,916.15	5,011.84	0.0000	4.5800	50.0000	0.0000	(0.6254)	(0.0696)	0.0000	1	(0.6951)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
BEIJING SIFANG AUTOMATION CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
601126.SH	12/05/2024	SDB3260264439	12,100.00	2.3866	28,326.39	28,877.73	0.0000	4.5800	50.0000	0.0000	(3.6037)	(0.4011)	0.0000	1	(4.0048)	01/06/2025
601126.SH	12/05/2024	SDB3260264439	6,400.00	2.3866	14,982.55	15,274.17	0.0000	4.5800	50.0000	0.0000	(1.9061)	(0.2121)	0.0000	1	(2.1183)	01/06/2025
601126.SH	12/04/2024	SDB3260264439	1,600.00	2.3410	3,745.64	3,745.64	0.0000	4.5800	50.0000	0.0000	(0.4765)	(0.0520)	0.0000	1	(0.5286)	01/06/2025
601126.SH	12/04/2024	SDB3260264439	5,500.00	2.3410	12,875.63	12,875.63	0.0000	4.5800	50.0000	0.0000	(1.6381)	(0.1788)	0.0000	1	(1.8169)	01/06/2025
601126.SH	12/04/2024	SDB3260264439	6,700.00	2.3410	15,684.86	15,684.86	0.0000	4.5800	50.0000	0.0000	(1.9955)	(0.2178)	0.0000	1	(2.2133)	01/06/2025
601126.SH	12/04/2024	SDB3260264439	5,100.00	2.3410	11,939.22	11,939.22	0.0000	4.5800	50.0000	0.0000	(1.5189)	(0.1658)	0.0000	1	(1.6848)	01/06/2025
601126.SH	12/04/2024	SDB3260264439	200.00	2.3410	468.20	468.20	0.0000	4.5800	50.0000	0.0000	(0.0596)	(0.0065)	0.0000	1	(0.0661)	01/06/2025
601126.SH	12/04/2024	SDB3260264439	13,200.00	2.3410	30,901.52	30,901.52	0.0000	4.5800	50.0000	0.0000	(3.9314)	(0.4292)	0.0000	1	(4.3605)	01/06/2025
601126.SH	12/04/2024	SDB3260264439	3,900.00	2.3410	9,129.99	9,129.99	0.0000	4.5800	50.0000	0.0000	(1.1615)	(0.1268)	0.0000	1	(1.2883)	01/06/2025
601126.SH	12/04/2024	SDB3260264439	2,500.00	2.3410	5,852.56	5,852.56	0.0000	4.5800	50.0000	0.0000	(0.7446)	(0.0813)	0.0000	1	(0.8259)	01/06/2025
601126.SH	12/04/2024	SDB3260264439	7,700.00	2.3410	18,025.88	18,025.88	0.0000	4.5800	50.0000	0.0000	(2.2933)	(0.2504)	0.0000	1	(2.5437)	01/06/2025
601126.SH	12/04/2024	SDB3260264439	4,700.00	2.3410	11,002.81	11,002.81	0.0000	4.5800	50.0000	0.0000	(1.3998)	(0.1528)	0.0000	1	(1.5526)	01/06/2025
601126.SH	12/04/2024	SDB3260264439	9,800.00	2.3410	22,942.04	22,942.04	0.0000	4.5800	50.0000	0.0000	(2.9187)	(0.3186)	0.0000	1	(3.2374)	01/06/2025
601126.SH	12/04/2024	SDB3260264439	6,800.00	2.3410	15,918.96	15,918.96	0.0000	4.5800	50.0000	0.0000	(2.0252)	(0.2211)	0.0000	1	(2.2463)	01/06/2025
601126.SH	12/04/2024	SDB3260264439	2,200.00	2.3410	5,150.25	5,150.25	0.0000	4.5800	50.0000	0.0000	(0.6552)	(0.0715)	0.0000	1	(0.7268)	01/06/2025
601126.SH	12/04/2024	SDB3260264439	2,700.00	2.3410	6,320.76	6,320.76	0.0000	4.5800	50.0000	0.0000	(0.8041)	(0.0878)	0.0000	1	(0.8919)	01/06/2025
601126.SH	12/04/2024	SDB3260264439	4,300.00	2.3410	10,066.40	10,066.40	0.0000	4.5800	50.0000	0.0000	(1.2807)	(0.1398)	0.0000	1	(1.4205)	01/06/2025
601126.SH	12/04/2024	SDB3260264439	1,800.00	2.3410	4,213.84	4,213.84	0.0000	4.5800	50.0000	0.0000	(0.5361)	(0.0585)	0.0000	1	(0.5946)	01/06/2025
601126.SH	12/04/2024	SDB3260264439	900.00	2.3410	2,106.92	2,106.92	0.0000	4.5800	50.0000	0.0000	(0.2680)	(0.0293)	0.0000	1	(0.2973)	01/06/2025
601126.SH	12/04/2024	SDB3260264439	900.00	2.3410	2,106.92	2,106.92	0.0000	4.5800	50.0000	0.0000	(0.2680)	(0.0293)	0.0000	1	(0.2973)	01/06/2025
601126.SH	12/04/2024	SDB3260264439	3,800.00	2.3410	8,895.89	8,895.89	0.0000	4.5800	50.0000	0.0000	(1.1318)	(0.1236)	0.0000	1	(1.2553)	01/06/2025
601126.SH	12/04/2024	SDB3260264439	400.00	2.3410	936.41	936.41	0.0000	4.5800	50.0000	0.0000	(0.1191)	(0.0130)	0.0000	1	(0.1321)	01/06/2025
601126.SH	12/04/2024	SDB3260264439	1,000.00	2.3410	2,341.02	2,341.02	0.0000	4.5800	50.0000	0.0000	(0.2978)	(0.0325)	0.0000	1	(0.3303)	01/06/2025
601126.SH	12/04/2024	SDB3260264439	800.00	2.3410	1,872.82	1,872.82	0.0000	4.5800	50.0000	0.0000	(0.2383)	(0.0260)	0.0000	1	(0.2643)	01/06/2025
601126.SH	12/04/2024	SDB3260264439	1,300.00	2.3410	3,043.33	3,043.33	0.0000	4.5800	50.0000	0.0000	(0.3872)	(0.0423)	0.0000	1	(0.4294)	01/06/2025
601126.SH	12/04/2024	SDB3260264439	100.00	2.3410	234.10	234.10	0.0000	4.5800	50.0000	0.0000	(0.0298)	(0.0033)	0.0000	1	(0.0330)	01/06/2025
601126.SH	12/04/2024	SDB3260264439	100.00	2.3410	234.10	234.10	0.0000	4.5800	50.0000	0.0000	(0.0298)	(0.0033)	0.0000	1	(0.0330)	01/06/2025
601126.SH	12/04/2024	SDB3260264439	1,700.00	2.3410	3,979.74	3,979.74	0.0000	4.5800	50.0000	0.0000	(0.5063)	(0.0553)	0.0000	1	(0.5616)	01/06/2025
601126.SH	12/04/2024	SDB3260264439	11,800.00	2.3410	27,624.08	27,624.08	0.0000	4.5800	50.0000	0.0000	(3.5144)	(0.3837)	0.0000	1	(3.8981)	01/06/2025
601126.SH	12/04/2024	SDB3260264439	100.00	2.3410	234.10	234.10	0.0000	4.5800	50.0000	0.0000	(0.0298)	(0.0033)	0.0000	1	(0.0330)	01/06/2025
601126.SH	12/04/2024	SDB3260264439	400.00	2.3410	936.41	936.41	0.0000	4.5800	50.0000	0.0000	(0.1191)	(0.0130)	0.0000	1	(0.1321)	01/06/2025
601126.SH	12/04/2024	SDB3260264439	600.00	2.3410	1,404.61	1,404.61	0.0000	4.5800	50.0000	0.0000	(0.1787)	(0.0195)	0.0000	1	(0.1982)	01/06/2025
601126.SH	12/04/2024	SDB3260264439	10,100.00	2.3410	23,644.34	23,644.34	0.0000	4.5800	50.0000	0.0000	(3.0081)	(0.3284)	0.0000	1	(3.3365)	01/06/2025
601126.SH	12/04/2024	SDB3260264439	1,000.00	2.3410	2,341.02	2,341.02	0.0000	4.5800	50.0000	0.0000	(0.2978)	(0.0325)	0.0000	1	(0.3303)	01/06/2025
601126.SH	12/04/2024	SDB3260264439	100.00	2.3410	234.10	234.10	0.0000	4.5800	50.0000	0.0000	(0.0298)	(0.0033)	0.0000	1	(0.0330)	01/06/2025
601126.SH	12/04/2024	SDB3260264439	3,900.00	2.3410	9,129.99	9,129.99	0.0000	4.5800	50.0000	0.0000	(1.1615)	(0.1268)	0.0000	1	(1.2883)	01/06/2025
601126.SH	12/04/2024	SDB3260264439	200.00	2.3410	468.20	468.20	0.0000	4.5800	50.0000	0.0000	(0.0596)	(0.0065)	0.0000	1	(0.0661)	01/06/2025
601126.SH	12/04/2024	SDB3260264439	1,000.00	2.3410	2,341.02	2,341.02	0.0000	4.5800	50.0000	0.0000	(0.2978)	(0.0325)	0.0000	1	(0.3303)	01/06/2025
601126.SH	12/04/2024	SDB3260264439	5,500.00	2.3410	12,875.63	12,875.63	0.0000	4.5800	50.0000	0.0000	(1.6381)	(0.1788)	0.0000	1	(1.8169)	01/06/2025
601126.SH	12/04/2024	SDB3260264439	3,500.00	2.3410	8,193.58	8,193.58	0.0000	4.5800	50.0000	0.0000	(1.0424)	(0.1138)	0.0000	1	(1.1562)	01/06/2025
601126.SH	12/04/2024	SDB3260264439	2,100.00	2.3410	4,916.15	4,916.15	0.0000	4.5800	50.0000	0.0000	(0.6254)	(0.0683)	0.0000	1	(0.6937)	01/06/2025
601126.SH	12/04/2024	SDB3260264439	12,100.00	2.3410	28,326.39	28,326.39	0.0000	4.5800	50.0000	0.0000	(3.6037)	(0.3934)	0.0000	1	(3.9972)	01/06/2025
601126.SH	12/04/2024	SDB3260264439	6,400.00	2.3410	14,982.55	14,982.55	0.0000	4.5800	50.0000	0.0000	(1.9061)	(0.2081)	0.0000	1	(2.1142)	01/06/2025
TOTAL BEIJING SIFANG AUTOMATION CO., LTD. CMN CLASS A SERIES NORTHBOUND											(1,480.4888)	(166.7307)	0.0000	(1,647.2196)		

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
BEIJING SINNET TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND																
300383.ZK	01/03/2025	SDB3260123353	100.00	1.9304	160.37	193.04	0.0000	4.3300	50.0000	0.0000	(0.0579)	(0.0080)	0.0000	3	(0.0659)	01/06/2025
300383.ZK	01/03/2025	SDB3260123353	500.00	1.9304	786.32	965.18	0.0000	4.3300	50.0000	0.0000	(0.2837)	(0.0402)	0.0000	3	(0.3239)	01/06/2025
300383.ZK	01/03/2025	SDB3260123353	3,500.00	1.9304	5,523.65	6,756.28	0.0000	4.3300	50.0000	0.0000	(1.9931)	(0.2815)	0.0000	3	(2.2746)	01/06/2025
300383.ZK	01/03/2025	SDB3260123353	900.00	1.9304	1,420.37	1,737.33	0.0000	4.3300	50.0000	0.0000	(0.5125)	(0.0724)	0.0000	3	(0.5849)	01/06/2025
300383.ZK	01/03/2025	SDB3260123353	600.00	1.9304	946.91	1,158.22	0.0000	4.3300	50.0000	0.0000	(0.3417)	(0.0483)	0.0000	3	(0.3899)	01/06/2025
300383.ZK	01/03/2025	SDB3260123353	7,700.00	1.9304	12,152.04	14,863.81	0.0000	4.3300	50.0000	0.0000	(4.3849)	(0.6193)	0.0000	3	(5.0042)	01/06/2025
300383.ZK	01/03/2025	SDB3260123353	11,300.00	1.9304	17,833.51	21,813.12	0.0000	4.3300	50.0000	0.0000	(6.4349)	(0.9089)	0.0000	3	(7.3438)	01/06/2025
300383.ZK	01/03/2025	SDB3260123353	8,500.00	1.9304	13,414.59	16,408.10	0.0000	4.3300	50.0000	0.0000	(4.8404)	(0.6837)	0.0000	3	(5.5241)	01/06/2025
300383.ZK	01/03/2025	SDB3260123353	4,600.00	1.9304	7,259.66	8,879.68	0.0000	4.3300	50.0000	0.0000	(2.6195)	(0.3700)	0.0000	3	(2.9895)	01/06/2025
300383.ZK	01/03/2025	SDB3260123353	4,200.00	1.9304	6,628.39	8,107.53	0.0000	4.3300	50.0000	0.0000	(2.3917)	(0.3378)	0.0000	3	(2.7296)	01/06/2025
300383.ZK	01/03/2025	SDB3260123353	3,100.00	1.9304	4,892.38	5,984.13	0.0000	4.3300	50.0000	0.0000	(1.7653)	(0.2493)	0.0000	3	(2.0147)	01/06/2025
300383.ZK	01/03/2025	SDB3260123353	8,100.00	1.9304	12,783.31	15,635.96	0.0000	4.3300	50.0000	0.0000	(4.6126)	(0.6515)	0.0000	3	(5.2641)	01/06/2025
300383.ZK	01/03/2025	SDB3260123353	300.00	1.9304	473.46	579.11	0.0000	4.3300	50.0000	0.0000	(0.1708)	(0.0241)	0.0000	3	(0.1950)	01/06/2025
300383.ZK	01/03/2025	SDB3260123353	1,300.00	1.9304	2,051.64	2,509.47	0.0000	4.3300	50.0000	0.0000	(0.7403)	(0.1046)	0.0000	3	(0.8449)	01/06/2025
300383.ZK	01/03/2025	SDB3260123353	100.00	1.9304	157.82	193.04	0.0000	4.3300	50.0000	0.0000	(0.0569)	(0.0080)	0.0000	3	(0.0650)	01/06/2025
300383.ZK	01/03/2025	SDB3260123353	500.00	1.9304	789.09	965.18	0.0000	4.3300	50.0000	0.0000	(0.2847)	(0.0402)	0.0000	3	(0.3249)	01/06/2025
300383.ZK	01/03/2025	SDB3260123353	4,300.00	1.9304	6,786.20	8,300.57	0.0000	4.3300	50.0000	0.0000	(2.4487)	(0.3459)	0.0000	3	(2.7945)	01/06/2025
300383.ZK	01/03/2025	SDB3260123353	9,700.00	1.9304	15,308.41	18,724.54	0.0000	4.3300	50.0000	0.0000	(5.5238)	(0.7802)	0.0000	3	(6.3040)	01/06/2025
300383.ZK	01/03/2025	SDB3260123353	1,100.00	1.9304	1,736.01	2,123.40	0.0000	4.3300	50.0000	0.0000	(0.6264)	(0.0885)	0.0000	3	(0.7149)	01/06/2025
300383.ZK	01/03/2025	SDB3260123353	11,100.00	1.9304	17,517.88	21,427.05	0.0000	4.3300	50.0000	0.0000	(6.3210)	(0.8928)	0.0000	3	(7.2138)	01/06/2025
300383.ZK	01/03/2025	SDB3260123353	800.00	1.9304	1,262.55	1,544.29	0.0000	4.3300	50.0000	0.0000	(0.4556)	(0.0643)	0.0000	3	(0.5199)	01/06/2025
300383.ZK	01/03/2025	SDB3260123353	35,600.00	1.9304	56,183.46	68,720.99	0.0000	4.3300	50.0000	0.0000	(20.2729)	(2.8634)	0.0000	3	(23.1362)	01/06/2025
300383.ZK	01/03/2025	SDB3260123353	200.00	1.9304	315.64	386.07	0.0000	4.3300	50.0000	0.0000	(0.1139)	(0.0161)	0.0000	3	(0.1300)	01/06/2025
300383.ZK	01/03/2025	SDB3260123353	100.00	1.9304	157.82	193.04	0.0000	4.3300	50.0000	0.0000	(0.0569)	(0.0080)	0.0000	3	(0.0650)	01/06/2025
300383.ZK	01/03/2025	SDB3260123353	2,700.00	1.9304	4,261.10	5,211.99	0.0000	4.3300	50.0000	0.0000	(1.5375)	(0.2172)	0.0000	3	(1.7547)	01/06/2025
300383.ZK	01/03/2025	SDB3260123353	3,500.00	1.9304	5,523.65	6,756.28	0.0000	4.3300	50.0000	0.0000	(1.9931)	(0.2815)	0.0000	3	(2.2746)	01/06/2025
300383.ZK	01/03/2025	SDB3260123353	1,300.00	1.9304	2,051.64	2,509.47	0.0000	4.3300	50.0000	0.0000	(0.7403)	(0.1046)	0.0000	3	(0.8449)	01/06/2025
300383.ZK	01/03/2025	SDB3260123353	6,500.00	1.9304	10,258.22	12,547.37	0.0000	4.3300	50.0000	0.0000	(3.7015)	(0.5228)	0.0000	3	(4.2243)	01/06/2025
300383.ZK	01/03/2025	SDB3260123353	13,300.00	1.9304	20,989.89	25,673.85	0.0000	4.3300	50.0000	0.0000	(7.5739)	(1.0697)	0.0000	3	(8.6436)	01/06/2025
300383.ZK	01/03/2025	SDB3260123353	3,300.00	1.9304	5,208.02	6,370.20	0.0000	4.3300	50.0000	0.0000	(1.8792)	(0.2654)	0.0000	3	(2.1447)	01/06/2025
300383.ZK	01/03/2025	SDB3260123353	800.00	1.9304	1,262.55	1,544.29	0.0000	4.3300	50.0000	0.0000	(0.4556)	(0.0643)	0.0000	3	(0.5199)	01/06/2025
300383.ZK	01/03/2025	SDB3260123353	6,100.00	1.9304	9,626.94	11,775.23	0.0000	4.3300	50.0000	0.0000	(3.4737)	(0.4906)	0.0000	3	(3.9644)	01/06/2025
300383.ZK	01/03/2025	SDB3260123353	1,400.00	1.9304	2,209.46	2,702.51	0.0000	4.3300	50.0000	0.0000	(0.7972)	(0.1126)	0.0000	3	(0.9099)	01/06/2025
300383.ZK	01/03/2025	SDB3260123353	700.00	1.9304	1,104.73	1,351.26	0.0000	4.3300	50.0000	0.0000	(0.3986)	(0.0563)	0.0000	3	(0.4549)	01/06/2025
300383.ZK	01/03/2025	SDB3260123353	500.00	1.9304	789.09	965.18	0.0000	4.3300	50.0000	0.0000	(0.2847)	(0.0402)	0.0000	3	(0.3249)	01/06/2025
300383.ZK	01/03/2025	SDB3260123353	100.00	1.9304	157.82	193.04	0.0000	4.3300	50.0000	0.0000	(0.0569)	(0.0080)	0.0000	3	(0.0650)	01/06/2025
300383.ZK	01/03/2025	SDB3260123353	3,500.00	1.9304	5,523.65	6,756.28	0.0000	4.3300	50.0000	0.0000	(1.9931)	(0.2815)	0.0000	3	(2.2746)	01/06/2025
300383.ZK	01/03/2025	SDB3260123353	26,600.00	1.9304	41,979.77	51,347.71	0.0000	4.3300	50.0000	0.0000	(15.1477)	(2.1395)	0.0000	3	(17.2872)	01/06/2025
300383.ZK	01/03/2025	SDB3260123353	1,100.00	1.9304	1,736.01	2,123.40	0.0000	4.3300	50.0000	0.0000	(0.6264)	(0.0885)	0.0000	3	(0.7149)	01/06/2025
300383.ZK	01/03/2025	SDB3260123353	3,600.00	1.9304	5,681.47	6,949.31	0.0000	4.3300	50.0000	0.0000	(2.0501)	(0.2896)	0.0000	3	(2.3396)	01/06/2025
300383.ZK	01/03/2025	SDB3260123353	200.00	1.9304	315.64	386.07	0.0000	4.3300	50.0000	0.0000	(0.1139)	(0.0161)	0.0000	3	(0.1300)	01/06/2025
300383.ZK	01/03/2025	SDB3260123353	800.00	1.9304	1,262.55	1,544.29	0.0000	4.3300	50.0000	0.0000	(0.4556)	(0.0643)	0.0000	3	(0.5199)	01/06/2025
300383.ZK	01/03/2025	SDB3260123353	1,600.00	1.9304	2,525.10	3,088.58	0.0000	4.3300	50.0000	0.0000	(0.9111)	(0.1287)	0.0000	3	(1.0398)	01/06/2025
300383.ZK	01/03/2025	SDB3260123353	1,700.00	1.9304	2,682.92	3,281.62	0.0000	4.3300	50.0000	0.0000	(0.9681)	(0.1367)	0.0000	3	(1.1048)	01/06/2025
300383.ZK	01/03/2025	SDB3260123353	10,700.00	1.9304	16,886.60	20,654.91	0.0000	4.3300	50.0000	0.0000	(6.0932)	(0.8606)	0.0000	3	(6.9539)	01/06/2025
300383.ZK	01/03/2025	SDB3260123353	200.00	1.9304	315.64	386.07	0.0000	4.3300	50.0000	0.0000	(0.1139)	(0.0161)	0.0000	3	(0.1300)	01/06/2025
300383.ZK	01/03/2025	SDB3260123353	3,300.00	1.9304	5,208.02	6,370.20	0.0000	4.3300	50.0000	0.0000	(1.8792)	(0.2654)	0.0000	3	(2.1447)	01/06/2025
300383.ZK	01/03/2025	SDB3260123353	900.00	1.9304	1,420.37	1,737.33	0.0000	4.3300	50.0000	0.0000	(0.5125)	(0.0724)	0.0000	3	(0.5849)	01/06/2025
300383.ZK	01/02/2025	SDB3260123353	100.00	1.9032	160.37	190.32	0.0000	4.3300	50.0000	0.0000	(0.0193)	(0.0026)	0.0000	1	(0.0219)	01/06/2025
300383.ZK	01/02/2025	SDB3260123353	500.00	1.9032	786.32	951.61	0.0000	4.3300	50.0000	0.0000	(0.0946)	(0.0132)	0.0000	1	(0.1078)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6



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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
BEIJING SINNET TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300383.ZK	01/02/2025	SDB3260123353	3,500.00	1.9032	5,523.65	6,661.24	0.0000	4.3300	50.0000	0.0000	(0.6644)	(0.0925)	0.0000	1	(0.7569)	01/06/2025
300383.ZK	01/02/2025	SDB3260123353	900.00	1.9032	1,420.37	1,712.89	0.0000	4.3300	50.0000	0.0000	(0.1708)	(0.0238)	0.0000	1	(0.1946)	01/06/2025
300383.ZK	01/02/2025	SDB3260123353	600.00	1.9032	946.91	1,141.93	0.0000	4.3300	50.0000	0.0000	(0.1139)	(0.0159)	0.0000	1	(0.1298)	01/06/2025
300383.ZK	01/02/2025	SDB3260123353	7,700.00	1.9032	12,152.04	14,654.72	0.0000	4.3300	50.0000	0.0000	(1.4616)	(0.2035)	0.0000	1	(1.6652)	01/06/2025
300383.ZK	01/02/2025	SDB3260123353	11,300.00	1.9032	17,833.51	21,506.27	0.0000	4.3300	50.0000	0.0000	(2.1450)	(0.2987)	0.0000	1	(2.4437)	01/06/2025
300383.ZK	01/02/2025	SDB3260123353	8,500.00	1.9032	13,414.59	16,177.28	0.0000	4.3300	50.0000	0.0000	(1.6135)	(0.2247)	0.0000	1	(1.8382)	01/06/2025
300383.ZK	01/02/2025	SDB3260123353	4,600.00	1.9032	7,259.66	8,754.77	0.0000	4.3300	50.0000	0.0000	(0.8732)	(0.1216)	0.0000	1	(0.9948)	01/06/2025
300383.ZK	01/02/2025	SDB3260123353	4,200.00	1.9032	6,628.39	7,993.48	0.0000	4.3300	50.0000	0.0000	(0.7972)	(0.1110)	0.0000	1	(0.9083)	01/06/2025
300383.ZK	01/02/2025	SDB3260123353	3,100.00	1.9032	4,892.38	5,899.95	0.0000	4.3300	50.0000	0.0000	(0.5884)	(0.0819)	0.0000	1	(0.6704)	01/06/2025
300383.ZK	01/02/2025	SDB3260123353	8,100.00	1.9032	12,783.31	15,416.00	0.0000	4.3300	50.0000	0.0000	(1.5375)	(0.2141)	0.0000	1	(1.7517)	01/06/2025
300383.ZK	01/02/2025	SDB3260123353	300.00	1.9032	473.46	570.96	0.0000	4.3300	50.0000	0.0000	(0.0569)	(0.0079)	0.0000	1	(0.0649)	01/06/2025
300383.ZK	01/02/2025	SDB3260123353	1,300.00	1.9032	2,051.64	2,474.17	0.0000	4.3300	50.0000	0.0000	(0.2468)	(0.0344)	0.0000	1	(0.2811)	01/06/2025
300383.ZK	01/02/2025	SDB3260123353	100.00	1.9032	157.82	190.32	0.0000	4.3300	50.0000	0.0000	(0.0190)	(0.0026)	0.0000	1	(0.0216)	01/06/2025
300383.ZK	01/02/2025	SDB3260123353	500.00	1.9032	789.09	951.61	0.0000	4.3300	50.0000	0.0000	(0.0949)	(0.0132)	0.0000	1	(0.1081)	01/06/2025
300383.ZK	01/02/2025	SDB3260123353	4,300.00	1.9032	6,786.20	8,183.80	0.0000	4.3300	50.0000	0.0000	(0.8162)	(0.1137)	0.0000	1	(0.9299)	01/06/2025
300383.ZK	01/02/2025	SDB3260123353	9,700.00	1.9032	15,308.41	18,461.14	0.0000	4.3300	50.0000	0.0000	(1.8413)	(0.2564)	0.0000	1	(2.0977)	01/06/2025
300383.ZK	01/02/2025	SDB3260123353	1,100.00	1.9032	1,736.01	2,093.53	0.0000	4.3300	50.0000	0.0000	(0.2088)	(0.0291)	0.0000	1	(0.2379)	01/06/2025
300383.ZK	01/02/2025	SDB3260123353	11,100.00	1.9032	17,517.88	21,125.63	0.0000	4.3300	50.0000	0.0000	(2.1070)	(0.2934)	0.0000	1	(2.4004)	01/06/2025
300383.ZK	01/02/2025	SDB3260123353	800.00	1.9032	1,262.55	1,522.57	0.0000	4.3300	50.0000	0.0000	(0.1519)	(0.0211)	0.0000	1	(0.1730)	01/06/2025
300383.ZK	01/02/2025	SDB3260123353	35,600.00	1.9032	56,183.46	67,754.28	0.0000	4.3300	50.0000	0.0000	(6.7576)	(0.9410)	0.0000	1	(7.6987)	01/06/2025
300383.ZK	01/02/2025	SDB3260123353	200.00	1.9032	315.64	380.64	0.0000	4.3300	50.0000	0.0000	(0.0380)	(0.0053)	0.0000	1	(0.0433)	01/06/2025
300383.ZK	01/02/2025	SDB3260123353	100.00	1.9032	157.82	190.32	0.0000	4.3300	50.0000	0.0000	(0.0190)	(0.0026)	0.0000	1	(0.0216)	01/06/2025
300383.ZK	01/02/2025	SDB3260123353	2,700.00	1.9032	4,261.10	5,138.67	0.0000	4.3300	50.0000	0.0000	(0.5125)	(0.0714)	0.0000	1	(0.5839)	01/06/2025
300383.ZK	01/02/2025	SDB3260123353	3,500.00	1.9032	5,523.65	6,661.24	0.0000	4.3300	50.0000	0.0000	(0.6644)	(0.0925)	0.0000	1	(0.7569)	01/06/2025
300383.ZK	01/02/2025	SDB3260123353	1,300.00	1.9032	2,051.64	2,474.17	0.0000	4.3300	50.0000	0.0000	(0.2468)	(0.0344)	0.0000	1	(0.2811)	01/06/2025
300383.ZK	01/02/2025	SDB3260123353	6,500.00	1.9032	10,258.22	12,370.86	0.0000	4.3300	50.0000	0.0000	(1.2338)	(0.1718)	0.0000	1	(1.4057)	01/06/2025
300383.ZK	01/02/2025	SDB3260123353	13,300.00	1.9032	20,989.89	25,312.69	0.0000	4.3300	50.0000	0.0000	(2.5246)	(0.3516)	0.0000	1	(2.8762)	01/06/2025
300383.ZK	01/02/2025	SDB3260123353	3,300.00	1.9032	5,208.02	6,280.59	0.0000	4.3300	50.0000	0.0000	(0.6264)	(0.0872)	0.0000	1	(0.7136)	01/06/2025
300383.ZK	01/02/2025	SDB3260123353	800.00	1.9032	1,262.55	1,522.57	0.0000	4.3300	50.0000	0.0000	(0.1519)	(0.0211)	0.0000	1	(0.1730)	01/06/2025
300383.ZK	01/02/2025	SDB3260123353	6,100.00	1.9032	9,626.94	11,609.58	0.0000	4.3300	50.0000	0.0000	(1.1579)	(0.1612)	0.0000	1	(1.3192)	01/06/2025
300383.ZK	01/02/2025	SDB3260123353	1,400.00	1.9032	2,209.46	2,664.49	0.0000	4.3300	50.0000	0.0000	(0.2657)	(0.0370)	0.0000	1	(0.3028)	01/06/2025
300383.ZK	01/02/2025	SDB3260123353	700.00	1.9032	1,104.73	1,332.25	0.0000	4.3300	50.0000	0.0000	(0.1329)	(0.0185)	0.0000	1	(0.1514)	01/06/2025
300383.ZK	01/02/2025	SDB3260123353	500.00	1.9032	789.09	951.61	0.0000	4.3300	50.0000	0.0000	(0.0949)	(0.0132)	0.0000	1	(0.1081)	01/06/2025
300383.ZK	01/02/2025	SDB3260123353	100.00	1.9032	157.82	190.32	0.0000	4.3300	50.0000	0.0000	(0.0190)	(0.0026)	0.0000	1	(0.0216)	01/06/2025
300383.ZK	01/02/2025	SDB3260123353	3,500.00	1.9032	5,523.65	6,661.24	0.0000	4.3300	50.0000	0.0000	(0.6644)	(0.0925)	0.0000	1	(0.7569)	01/06/2025
300383.ZK	01/02/2025	SDB3260123353	26,600.00	1.9032	41,979.77	50,625.39	0.0000	4.3300	50.0000	0.0000	(5.0492)	(0.7031)	0.0000	1	(5.7524)	01/06/2025
300383.ZK	01/02/2025	SDB3260123353	1,100.00	1.9032	1,736.01	2,093.53	0.0000	4.3300	50.0000	0.0000	(0.2088)	(0.0291)	0.0000	1	(0.2379)	01/06/2025
300383.ZK	01/02/2025	SDB3260123353	3,600.00	1.9032	5,681.47	6,851.56	0.0000	4.3300	50.0000	0.0000	(0.6834)	(0.0952)	0.0000	1	(0.7785)	01/06/2025
300383.ZK	01/02/2025	SDB3260123353	200.00	1.9032	315.64	380.64	0.0000	4.3300	50.0000	0.0000	(0.0380)	(0.0053)	0.0000	1	(0.0433)	01/06/2025
300383.ZK	01/02/2025	SDB3260123353	800.00	1.9032	1,262.55	1,522.57	0.0000	4.3300	50.0000	0.0000	(0.1519)	(0.0211)	0.0000	1	(0.1730)	01/06/2025
300383.ZK	01/02/2025	SDB3260123353	1,600.00	1.9032	2,525.10	3,045.14	0.0000	4.3300	50.0000	0.0000	(0.3037)	(0.0423)	0.0000	1	(0.3460)	01/06/2025
300383.ZK	01/02/2025	SDB3260123353	1,700.00	1.9032	2,682.92	3,235.46	0.0000	4.3300	50.0000	0.0000	(0.3227)	(0.0449)	0.0000	1	(0.3676)	01/06/2025
300383.ZK	01/02/2025	SDB3260123353	10,700.00	1.9032	16,886.60	20,364.35	0.0000	4.3300	50.0000	0.0000	(2.0311)	(0.2828)	0.0000	1	(2.3139)	01/06/2025
300383.ZK	01/02/2025	SDB3260123353	200.00	1.9032	315.64	380.64	0.0000	4.3300	50.0000	0.0000	(0.0380)	(0.0053)	0.0000	1	(0.0433)	01/06/2025
300383.ZK	01/02/2025	SDB3260123353	3,300.00	1.9032	5,208.02	6,280.59	0.0000	4.3300	50.0000	0.0000	(0.6264)	(0.0872)	0.0000	1	(0.7136)	01/06/2025
300383.ZK	01/02/2025	SDB3260123353	900.00	1.9032	1,420.37	1,712.89	0.0000	4.3300	50.0000	0.0000	(0.1708)	(0.0238)	0.0000	1	(0.1946)	01/06/2025
300383.ZK	12/31/2024	SDB3260123353	100.00	1.7990	160.37	179.90	0.0000	4.3300	50.0000	0.0000	(0.0386)	(0.0050)	0.0000	2	(0.0436)	01/06/2025
300383.ZK	12/31/2024	SDB3260123353	500.00	1.7990	786.32	899.50	0.0000	4.3300	50.0000	0.0000	(0.1892)	(0.0250)	0.0000	2	(0.2141)	01/06/2025
300383.ZK	12/31/2024	SDB3260123353	3,500.00	1.7990	5,523.65	6,296.51	0.0000	4.3300	50.0000	0.0000	(1.3287)	(0.1749)	0.0000	2	(1.5036)	01/06/2025
300383.ZK	12/31/2024	SDB3260123353	900.00	1.7990	1,420.37	1,619.10	0.0000	4.3300	50.0000	0.0000	(0.3417)	(0.0450)	0.0000	2	(0.3867)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
BEIJING SINNET TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300383.ZK	12/31/2024	SDB3260123353	600.00	1.7990	946.91	1,079.40	0.0000	4.3300	50.0000	0.0000	(0.2278)	(0.0300)	0.0000	2	(0.2578)	01/06/2025
300383.ZK	12/31/2024	SDB3260123353	7,700.00	1.7990	12,152.04	13,852.32	0.0000	4.3300	50.0000	0.0000	(2.9232)	(0.3848)	0.0000	2	(3.3080)	01/06/2025
300383.ZK	12/31/2024	SDB3260123353	11,300.00	1.7990	17,833.51	20,328.72	0.0000	4.3300	50.0000	0.0000	(4.2900)	(0.5647)	0.0000	2	(4.8546)	01/06/2025
300383.ZK	12/31/2024	SDB3260123353	8,500.00	1.7990	13,414.59	15,291.52	0.0000	4.3300	50.0000	0.0000	(3.2270)	(0.4248)	0.0000	2	(3.6517)	01/06/2025
300383.ZK	12/31/2024	SDB3260123353	4,600.00	1.7990	7,259.66	8,275.41	0.0000	4.3300	50.0000	0.0000	(1.7464)	(0.2299)	0.0000	2	(1.9762)	01/06/2025
300383.ZK	12/31/2024	SDB3260123353	4,200.00	1.7990	6,628.39	7,555.81	0.0000	4.3300	50.0000	0.0000	(1.5945)	(0.2099)	0.0000	2	(1.8044)	01/06/2025
300383.ZK	12/31/2024	SDB3260123353	3,100.00	1.7990	4,892.38	5,576.91	0.0000	4.3300	50.0000	0.0000	(1.1769)	(0.1549)	0.0000	2	(1.3318)	01/06/2025
300383.ZK	12/31/2024	SDB3260123353	8,100.00	1.7990	12,783.31	14,571.92	0.0000	4.3300	50.0000	0.0000	(3.0751)	(0.4048)	0.0000	2	(3.4799)	01/06/2025
300383.ZK	12/31/2024	SDB3260123353	300.00	1.7990	473.46	539.70	0.0000	4.3300	50.0000	0.0000	(0.1139)	(0.0150)	0.0000	2	(0.1289)	01/06/2025
300383.ZK	12/31/2024	SDB3260123353	1,300.00	1.7990	2,051.64	2,338.70	0.0000	4.3300	50.0000	0.0000	(0.4935)	(0.0650)	0.0000	2	(0.5585)	01/06/2025
300383.ZK	12/31/2024	SDB3260123353	100.00	1.7990	157.82	179.90	0.0000	4.3300	50.0000	0.0000	(0.0380)	(0.0050)	0.0000	2	(0.0430)	01/06/2025
300383.ZK	12/31/2024	SDB3260123353	500.00	1.7990	789.09	899.50	0.0000	4.3300	50.0000	0.0000	(0.1898)	(0.0250)	0.0000	2	(0.2148)	01/06/2025
300383.ZK	12/31/2024	SDB3260123353	4,300.00	1.7990	6,786.20	7,735.71	0.0000	4.3300	50.0000	0.0000	(1.6325)	(0.2149)	0.0000	2	(1.8473)	01/06/2025
300383.ZK	12/31/2024	SDB3260123353	9,700.00	1.7990	15,308.41	17,450.32	0.0000	4.3300	50.0000	0.0000	(3.6825)	(0.4847)	0.0000	2	(4.1673)	01/06/2025
300383.ZK	12/31/2024	SDB3260123353	1,100.00	1.7990	1,736.01	1,978.90	0.0000	4.3300	50.0000	0.0000	(0.4176)	(0.0550)	0.0000	2	(0.4726)	01/06/2025
300383.ZK	12/31/2024	SDB3260123353	11,100.00	1.7990	17,517.88	19,968.92	0.0000	4.3300	50.0000	0.0000	(4.2140)	(0.5547)	0.0000	2	(4.7687)	01/06/2025
300383.ZK	12/31/2024	SDB3260123353	800.00	1.7990	1,262.55	1,439.20	0.0000	4.3300	50.0000	0.0000	(0.3037)	(0.0400)	0.0000	2	(0.3437)	01/06/2025
300383.ZK	12/31/2024	SDB3260123353	35,600.00	1.7990	56,183.46	64,044.47	0.0000	4.3300	50.0000	0.0000	(13.5152)	(1.7790)	0.0000	2	(15.2943)	01/06/2025
300383.ZK	12/31/2024	SDB3260123353	5,500.00	1.7990	8,680.03	9,894.51	0.0000	4.3300	50.0000	0.0000	(2.0880)	(0.2748)	0.0000	2	(2.3629)	01/06/2025
300383.ZK	12/31/2024	SDB3260123353	100.00	1.7990	157.82	179.90	0.0000	4.3300	50.0000	0.0000	(0.0380)	(0.0050)	0.0000	2	(0.0430)	01/06/2025
300383.ZK	12/31/2024	SDB3260123353	2,700.00	1.7990	4,261.10	4,857.31	0.0000	4.3300	50.0000	0.0000	(1.0250)	(0.1349)	0.0000	2	(1.1600)	01/06/2025
300383.ZK	12/31/2024	SDB3260123353	3,500.00	1.7990	5,523.65	6,296.51	0.0000	4.3300	50.0000	0.0000	(1.3287)	(0.1749)	0.0000	2	(1.5036)	01/06/2025
300383.ZK	12/31/2024	SDB3260123353	1,300.00	1.7990	2,051.64	2,338.70	0.0000	4.3300	50.0000	0.0000	(0.4935)	(0.0650)	0.0000	2	(0.5585)	01/06/2025
300383.ZK	12/31/2024	SDB3260123353	6,500.00	1.7990	10,258.22	11,693.51	0.0000	4.3300	50.0000	0.0000	(2.4677)	(0.3248)	0.0000	2	(2.7925)	01/06/2025
300383.ZK	12/31/2024	SDB3260123353	13,300.00	1.7990	20,989.89	23,926.73	0.0000	4.3300	50.0000	0.0000	(5.0492)	(0.6646)	0.0000	2	(5.7139)	01/06/2025
300383.ZK	12/31/2024	SDB3260123353	3,300.00	1.7990	5,208.02	5,936.71	0.0000	4.3300	50.0000	0.0000	(1.2528)	(0.1649)	0.0000	2	(1.4177)	01/06/2025
300383.ZK	12/31/2024	SDB3260123353	800.00	1.7990	1,262.55	1,439.20	0.0000	4.3300	50.0000	0.0000	(0.3037)	(0.0400)	0.0000	2	(0.3437)	01/06/2025
300383.ZK	12/31/2024	SDB3260123353	6,100.00	1.7990	9,626.94	10,973.91	0.0000	4.3300	50.0000	0.0000	(2.3158)	(0.3048)	0.0000	2	(2.6206)	01/06/2025
300383.ZK	12/31/2024	SDB3260123353	1,400.00	1.7990	2,209.46	2,518.60	0.0000	4.3300	50.0000	0.0000	(0.5315)	(0.0700)	0.0000	2	(0.6015)	01/06/2025
300383.ZK	12/31/2024	SDB3260123353	700.00	1.7990	1,104.73	1,259.30	0.0000	4.3300	50.0000	0.0000	(0.2657)	(0.0350)	0.0000	2	(0.3007)	01/06/2025
300383.ZK	12/31/2024	SDB3260123353	500.00	1.7990	789.09	899.50	0.0000	4.3300	50.0000	0.0000	(0.1898)	(0.0250)	0.0000	2	(0.2148)	01/06/2025
300383.ZK	12/31/2024	SDB3260123353	100.00	1.7990	157.82	179.90	0.0000	4.3300	50.0000	0.0000	(0.0380)	(0.0050)	0.0000	2	(0.0430)	01/06/2025
300383.ZK	12/31/2024	SDB3260123353	3,500.00	1.7990	5,523.65	6,296.51	0.0000	4.3300	50.0000	0.0000	(1.3287)	(0.1749)	0.0000	2	(1.5036)	01/06/2025
300383.ZK	12/31/2024	SDB3260123353	26,600.00	1.7990	41,979.77	47,853.45	0.0000	4.3300	50.0000	0.0000	(10.0985)	(1.3293)	0.0000	2	(11.4277)	01/06/2025
300383.ZK	12/31/2024	SDB3260123353	1,100.00	1.7990	1,736.01	1,978.90	0.0000	4.3300	50.0000	0.0000	(0.4176)	(0.0550)	0.0000	2	(0.4726)	01/06/2025
300383.ZK	12/31/2024	SDB3260123353	3,600.00	1.7990	5,681.47	6,476.41	0.0000	4.3300	50.0000	0.0000	(1.3667)	(0.1799)	0.0000	2	(1.5466)	01/06/2025
300383.ZK	12/31/2024	SDB3260123353	200.00	1.7990	315.64	359.80	0.0000	4.3300	50.0000	0.0000	(0.0759)	(0.0100)	0.0000	2	(0.0859)	01/06/2025
300383.ZK	12/31/2024	SDB3260123353	800.00	1.7990	1,262.55	1,439.20	0.0000	4.3300	50.0000	0.0000	(0.3037)	(0.0400)	0.0000	2	(0.3437)	01/06/2025
300383.ZK	12/31/2024	SDB3260123353	1,600.00	1.7990	2,525.10	2,878.40	0.0000	4.3300	50.0000	0.0000	(0.6074)	(0.0800)	0.0000	2	(0.6874)	01/06/2025
300383.ZK	12/31/2024	SDB3260123353	1,700.00	1.7990	2,682.92	3,058.30	0.0000	4.3300	50.0000	0.0000	(0.6454)	(0.0850)	0.0000	2	(0.7303)	01/06/2025
300383.ZK	12/31/2024	SDB3260123353	10,700.00	1.7990	16,886.60	19,249.32	0.0000	4.3300	50.0000	0.0000	(4.0622)	(0.5347)	0.0000	2	(4.5969)	01/06/2025
300383.ZK	12/31/2024	SDB3260123353	200.00	1.7990	315.64	359.80	0.0000	4.3300	50.0000	0.0000	(0.0759)	(0.0100)	0.0000	2	(0.0859)	01/06/2025
300383.ZK	12/31/2024	SDB3260123353	3,300.00	1.7990	5,208.02	5,936.71	0.0000	4.3300	50.0000	0.0000	(1.2528)	(0.1649)	0.0000	2	(1.4177)	01/06/2025
300383.ZK	12/31/2024	SDB3260123353	900.00	1.7990	1,420.37	1,619.10	0.0000	4.3300	50.0000	0.0000	(0.3417)	(0.0450)	0.0000	2	(0.3867)	01/06/2025
300383.ZK	12/30/2024	SDB3260123353	100.00	1.8562	160.37	185.62	0.0000	4.3300	50.0000	0.0000	(0.0193)	(0.0026)	0.0000	1	(0.0219)	01/06/2025
300383.ZK	12/30/2024	SDB3260123353	500.00	1.8562	786.32	928.09	0.0000	4.3300	50.0000	0.0000	(0.0129)	(0.0046)	0.0000	1	(0.1075)	01/06/2025
300383.ZK	12/30/2024	SDB3260123353	3,500.00	1.8562	5,523.65	6,496.61	0.0000	4.3300	50.0000	0.0000	(0.6644)	(0.0902)	0.0000	1	(0.7546)	01/06/2025
300383.ZK	12/30/2024	SDB3260123353	900.00	1.8562	1,420.37	1,670.56	0.0000	4.3300	50.0000	0.0000	(0.1708)	(0.0232)	0.0000	1	(0.1940)	01/06/2025
300383.ZK	12/30/2024	SDB3260123353	600.00	1.8562	946.91	1,113.70	0.0000	4.3300	50.0000	0.0000	(0.1139)	(0.0155)	0.0000	1	(0.1294)	01/06/2025
300383.ZK	12/30/2024	SDB3260123353	7,700.00	1.8562	12,152.04	14,292.54	0.0000	4.3300	50.0000	0.0000	(1.4616)	(0.1985)	0.0000	1	(1.6601)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
BEIJING SINNET TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300383.ZK	12/30/2024	SDB3260123353	11,300.00	1.8562	17,833.51	20,974.77	0.0000	4.3300	50.0000	0.0000	(2.1450)	(0.2913)	0.0000	1	(2.4363)	01/06/2025
300383.ZK	12/30/2024	SDB3260123353	8,500.00	1.8562	13,414.59	15,777.48	0.0000	4.3300	50.0000	0.0000	(1.6135)	(0.2191)	0.0000	1	(1.8326)	01/06/2025
300383.ZK	12/30/2024	SDB3260123353	4,600.00	1.8562	7,259.66	8,538.40	0.0000	4.3300	50.0000	0.0000	(0.8732)	(0.1186)	0.0000	1	(0.9918)	01/06/2025
300383.ZK	12/30/2024	SDB3260123353	4,200.00	1.8562	6,628.39	7,795.93	0.0000	4.3300	50.0000	0.0000	(0.7972)	(0.1083)	0.0000	1	(0.9055)	01/06/2025
300383.ZK	12/30/2024	SDB3260123353	3,100.00	1.8562	4,892.38	5,754.14	0.0000	4.3300	50.0000	0.0000	(0.5884)	(0.0799)	0.0000	1	(0.6684)	01/06/2025
300383.ZK	12/30/2024	SDB3260123353	8,100.00	1.8562	12,783.31	15,035.01	0.0000	4.3300	50.0000	0.0000	(1.5375)	(0.2088)	0.0000	1	(1.7464)	01/06/2025
300383.ZK	12/30/2024	SDB3260123353	300.00	1.8562	473.46	556.85	0.0000	4.3300	50.0000	0.0000	(0.0569)	(0.0077)	0.0000	1	(0.0647)	01/06/2025
300383.ZK	12/30/2024	SDB3260123353	1,300.00	1.8562	2,051.64	2,413.03	0.0000	4.3300	50.0000	0.0000	(0.2468)	(0.0335)	0.0000	1	(0.2803)	01/06/2025
300383.ZK	12/30/2024	SDB3260123353	100.00	1.8562	157.82	185.62	0.0000	4.3300	50.0000	0.0000	(0.0190)	(0.0026)	0.0000	1	(0.0216)	01/06/2025
300383.ZK	12/30/2024	SDB3260123353	500.00	1.8562	789.09	928.09	0.0000	4.3300	50.0000	0.0000	(0.0949)	(0.0129)	0.0000	1	(0.1078)	01/06/2025
300383.ZK	12/30/2024	SDB3260123353	4,300.00	1.8562	6,786.20	7,981.55	0.0000	4.3300	50.0000	0.0000	(0.8162)	(0.1109)	0.0000	1	(0.9271)	01/06/2025
300383.ZK	12/30/2024	SDB3260123353	9,700.00	1.8562	15,308.41	18,004.89	0.0000	4.3300	50.0000	0.0000	(1.8413)	(0.2501)	0.0000	1	(2.0913)	01/06/2025
300383.ZK	12/30/2024	SDB3260123353	1,100.00	1.8562	1,736.01	2,041.79	0.0000	4.3300	50.0000	0.0000	(0.2088)	(0.0284)	0.0000	1	(0.2372)	01/06/2025
300383.ZK	12/30/2024	SDB3260123353	11,100.00	1.8562	17,517.88	20,603.53	0.0000	4.3300	50.0000	0.0000	(2.1070)	(0.2862)	0.0000	1	(2.3932)	01/06/2025
300383.ZK	12/30/2024	SDB3260123353	800.00	1.8562	1,262.55	1,484.94	0.0000	4.3300	50.0000	0.0000	(0.1519)	(0.0206)	0.0000	1	(0.1725)	01/06/2025
300383.ZK	12/30/2024	SDB3260123353	35,600.00	1.8562	56,183.46	66,079.79	0.0000	4.3300	50.0000	0.0000	(6.7576)	(0.9178)	0.0000	1	(7.6754)	01/06/2025
300383.ZK	12/30/2024	SDB3260123353	7,800.00	1.8562	12,309.86	14,478.16	0.0000	4.3300	50.0000	0.0000	(1.4806)	(0.2011)	0.0000	1	(1.6817)	01/06/2025
300383.ZK	12/30/2024	SDB3260123353	100.00	1.8562	157.82	185.62	0.0000	4.3300	50.0000	0.0000	(0.0190)	(0.0026)	0.0000	1	(0.0216)	01/06/2025
300383.ZK	12/30/2024	SDB3260123353	2,700.00	1.8562	4,261.10	5,011.67	0.0000	4.3300	50.0000	0.0000	(0.5125)	(0.0696)	0.0000	1	(0.5821)	01/06/2025
300383.ZK	12/30/2024	SDB3260123353	3,500.00	1.8562	5,523.65	6,496.61	0.0000	4.3300	50.0000	0.0000	(0.6644)	(0.0902)	0.0000	1	(0.7546)	01/06/2025
300383.ZK	12/30/2024	SDB3260123353	1,300.00	1.8562	2,051.64	2,413.03	0.0000	4.3300	50.0000	0.0000	(0.2468)	(0.0335)	0.0000	1	(0.2803)	01/06/2025
300383.ZK	12/30/2024	SDB3260123353	6,500.00	1.8562	10,258.22	12,065.13	0.0000	4.3300	50.0000	0.0000	(1.2338)	(0.1676)	0.0000	1	(1.4014)	01/06/2025
300383.ZK	12/30/2024	SDB3260123353	13,300.00	1.8562	20,989.89	24,687.11	0.0000	4.3300	50.0000	0.0000	(2.5246)	(0.3429)	0.0000	1	(2.8675)	01/06/2025
300383.ZK	12/30/2024	SDB3260123353	3,300.00	1.8562	5,208.02	6,125.37	0.0000	4.3300	50.0000	0.0000	(0.6264)	(0.0851)	0.0000	1	(0.7115)	01/06/2025
300383.ZK	12/30/2024	SDB3260123353	800.00	1.8562	1,262.55	1,484.94	0.0000	4.3300	50.0000	0.0000	(0.1519)	(0.0206)	0.0000	1	(0.1725)	01/06/2025
300383.ZK	12/30/2024	SDB3260123353	6,100.00	1.8562	9,626.94	11,322.66	0.0000	4.3300	50.0000	0.0000	(1.1579)	(0.1573)	0.0000	1	(1.3152)	01/06/2025
300383.ZK	12/30/2024	SDB3260123353	1,400.00	1.8562	2,209.46	2,598.64	0.0000	4.3300	50.0000	0.0000	(0.2657)	(0.0361)	0.0000	1	(0.3018)	01/06/2025
300383.ZK	12/30/2024	SDB3260123353	700.00	1.8562	1,104.73	1,299.32	0.0000	4.3300	50.0000	0.0000	(0.1329)	(0.0180)	0.0000	1	(0.1509)	01/06/2025
300383.ZK	12/30/2024	SDB3260123353	500.00	1.8562	789.09	928.09	0.0000	4.3300	50.0000	0.0000	(0.0949)	(0.0129)	0.0000	1	(0.1078)	01/06/2025
300383.ZK	12/30/2024	SDB3260123353	100.00	1.8562	157.82	185.62	0.0000	4.3300	50.0000	0.0000	(0.0190)	(0.0026)	0.0000	1	(0.0216)	01/06/2025
300383.ZK	12/30/2024	SDB3260123353	3,500.00	1.8562	5,523.65	6,496.61	0.0000	4.3300	50.0000	0.0000	(0.6644)	(0.0902)	0.0000	1	(0.7546)	01/06/2025
300383.ZK	12/30/2024	SDB3260123353	26,600.00	1.8562	41,979.77	49,374.23	0.0000	4.3300	50.0000	0.0000	(5.0492)	(0.6858)	0.0000	1	(5.7350)	01/06/2025
300383.ZK	12/30/2024	SDB3260123353	1,100.00	1.8562	1,736.01	2,041.79	0.0000	4.3300	50.0000	0.0000	(0.2088)	(0.0284)	0.0000	1	(0.2372)	01/06/2025
300383.ZK	12/30/2024	SDB3260123353	3,600.00	1.8562	5,681.47	6,682.23	0.0000	4.3300	50.0000	0.0000	(0.6834)	(0.0928)	0.0000	1	(0.7762)	01/06/2025
300383.ZK	12/30/2024	SDB3260123353	200.00	1.8562	315.64	371.23	0.0000	4.3300	50.0000	0.0000	(0.0380)	(0.0052)	0.0000	1	(0.0431)	01/06/2025
300383.ZK	12/30/2024	SDB3260123353	800.00	1.8562	1,262.55	1,484.94	0.0000	4.3300	50.0000	0.0000	(0.1519)	(0.0206)	0.0000	1	(0.1725)	01/06/2025
300383.ZK	12/30/2024	SDB3260123353	1,600.00	1.8562	2,525.10	2,969.88	0.0000	4.3300	50.0000	0.0000	(0.3037)	(0.0412)	0.0000	1	(0.3450)	01/06/2025
300383.ZK	12/30/2024	SDB3260123353	1,700.00	1.8562	2,682.92	3,155.50	0.0000	4.3300	50.0000	0.0000	(0.3227)	(0.0438)	0.0000	1	(0.3665)	01/06/2025
300383.ZK	12/30/2024	SDB3260123353	10,700.00	1.8562	16,886.60	19,861.06	0.0000	4.3300	50.0000	0.0000	(2.0311)	(0.2758)	0.0000	1	(2.3069)	01/06/2025
300383.ZK	12/30/2024	SDB3260123353	200.00	1.8562	315.64	371.23	0.0000	4.3300	50.0000	0.0000	(0.0380)	(0.0052)	0.0000	1	(0.0431)	01/06/2025
300383.ZK	12/30/2024	SDB3260123353	3,300.00	1.8562	5,208.02	6,125.37	0.0000	4.3300	50.0000	0.0000	(0.6264)	(0.0851)	0.0000	1	(0.7115)	01/06/2025
300383.ZK	12/30/2024	SDB3260123353	900.00	1.8562	1,420.37	1,670.56	0.0000	4.3300	50.0000	0.0000	(0.1708)	(0.0232)	0.0000	1	(0.1940)	01/06/2025
300383.ZK	12/27/2024	SDB3260123353	100.00	1.8172	160.37	181.72	0.0000	4.3300	50.0000	0.0000	(0.0579)	(0.0076)	0.0000	3	(0.0654)	01/06/2025
300383.ZK	12/27/2024	SDB3260123353	500.00	1.8172	786.32	908.59	0.0000	4.3300	50.0000	0.0000	(0.2837)	(0.0379)	0.0000	3	(0.3216)	01/06/2025
300383.ZK	12/27/2024	SDB3260123353	3,500.00	1.8172	5,523.65	6,360.15	0.0000	4.3300	50.0000	0.0000	(1.9931)	(0.2650)	0.0000	3	(2.2581)	01/06/2025
300383.ZK	12/27/2024	SDB3260123353	900.00	1.8172	1,420.37	1,635.47	0.0000	4.3300	50.0000	0.0000	(0.5125)	(0.0681)	0.0000	3	(0.5807)	01/06/2025
300383.ZK	12/27/2024	SDB3260123353	600.00	1.8172	946.91	1,090.31	0.0000	4.3300	50.0000	0.0000	(0.3417)	(0.0454)	0.0000	3	(0.3871)	01/06/2025
300383.ZK	12/27/2024	SDB3260123353	7,700.00	1.8172	12,152.04	13,992.34	0.0000	4.3300	50.0000	0.0000	(4.3849)	(0.5830)	0.0000	3	(4.9679)	01/06/2025
300383.ZK	12/27/2024	SDB3260123353	11,300.00	1.8172	17,833.51	20,534.21	0.0000	4.3300	50.0000	0.0000	(6.4349)	(0.8556)	0.0000	3	(7.2905)	01/06/2025
300383.ZK	12/27/2024	SDB3260123353	8,500.00	1.8172	13,414.59	15,446.09	0.0000	4.3300	50.0000	0.0000	(4.8404)	(0.6436)	0.0000	3	(5.4840)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
BEIJING SINNET TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300383.ZK	12/27/2024	SDB3260123353	4,600.00	1.8172	7,259.66	8,359.06	0.0000	4.3300	50.0000	0.0000	(2.6195)	(0.3483)	0.0000	3	(2.9678)	01/06/2025
300383.ZK	12/27/2024	SDB3260123353	4,200.00	1.8172	6,628.39	7,632.19	0.0000	4.3300	50.0000	0.0000	(2.3917)	(0.3180)	0.0000	3	(2.7098)	01/06/2025
300383.ZK	12/27/2024	SDB3260123353	3,100.00	1.8172	4,892.38	5,633.28	0.0000	4.3300	50.0000	0.0000	(1.7653)	(0.2347)	0.0000	3	(2.0001)	01/06/2025
300383.ZK	12/27/2024	SDB3260123353	8,100.00	1.8172	12,783.31	14,719.21	0.0000	4.3300	50.0000	0.0000	(4.6126)	(0.6133)	0.0000	3	(5.2259)	01/06/2025
300383.ZK	12/27/2024	SDB3260123353	300.00	1.8172	473.46	545.16	0.0000	4.3300	50.0000	0.0000	(0.1708)	(0.0227)	0.0000	3	(0.1936)	01/06/2025
300383.ZK	12/27/2024	SDB3260123353	1,300.00	1.8172	2,051.64	2,362.34	0.0000	4.3300	50.0000	0.0000	(0.7403)	(0.0984)	0.0000	3	(0.8387)	01/06/2025
300383.ZK	12/27/2024	SDB3260123353	100.00	1.8172	157.82	181.72	0.0000	4.3300	50.0000	0.0000	(0.0569)	(0.0076)	0.0000	3	(0.0645)	01/06/2025
300383.ZK	12/27/2024	SDB3260123353	500.00	1.8172	789.09	908.59	0.0000	4.3300	50.0000	0.0000	(0.2847)	(0.0379)	0.0000	3	(0.3226)	01/06/2025
300383.ZK	12/27/2024	SDB3260123353	4,300.00	1.8172	6,786.20	7,813.90	0.0000	4.3300	50.0000	0.0000	(2.4487)	(0.3256)	0.0000	3	(2.7743)	01/06/2025
300383.ZK	12/27/2024	SDB3260123353	9,700.00	1.8172	15,308.41	17,626.71	0.0000	4.3300	50.0000	0.0000	(5.5238)	(0.7344)	0.0000	3	(6.2582)	01/06/2025
300383.ZK	12/27/2024	SDB3260123353	1,100.00	1.8172	1,736.01	1,998.91	0.0000	4.3300	50.0000	0.0000	(0.6264)	(0.0833)	0.0000	3	(0.7097)	01/06/2025
300383.ZK	12/27/2024	SDB3260123353	11,100.00	1.8172	17,517.88	20,170.78	0.0000	4.3300	50.0000	0.0000	(6.3210)	(0.8404)	0.0000	3	(7.1615)	01/06/2025
300383.ZK	12/27/2024	SDB3260123353	800.00	1.8172	1,262.55	1,453.75	0.0000	4.3300	50.0000	0.0000	(0.4556)	(0.0606)	0.0000	3	(0.5161)	01/06/2025
300383.ZK	12/27/2024	SDB3260123353	35,600.00	1.8172	56,183.46	64,691.86	0.0000	4.3300	50.0000	0.0000	(20.2729)	(2.6955)	0.0000	3	(22.9684)	01/06/2025
300383.ZK	12/27/2024	SDB3260123353	10,500.00	1.8172	16,570.96	19,080.46	0.0000	4.3300	50.0000	0.0000	(5.9794)	(0.7950)	0.0000	3	(6.7744)	01/06/2025
300383.ZK	12/27/2024	SDB3260123353	100.00	1.8172	157.82	181.72	0.0000	4.3300	50.0000	0.0000	(0.0569)	(0.0076)	0.0000	3	(0.0645)	01/06/2025
300383.ZK	12/27/2024	SDB3260123353	2,700.00	1.8172	4,261.10	4,906.40	0.0000	4.3300	50.0000	0.0000	(1.5375)	(0.2044)	0.0000	3	(1.7420)	01/06/2025
300383.ZK	12/27/2024	SDB3260123353	3,500.00	1.8172	5,523.65	6,360.15	0.0000	4.3300	50.0000	0.0000	(1.9931)	(0.2650)	0.0000	3	(2.2581)	01/06/2025
300383.ZK	12/27/2024	SDB3260123353	1,300.00	1.8172	2,051.64	2,362.34	0.0000	4.3300	50.0000	0.0000	(0.7403)	(0.0984)	0.0000	3	(0.8387)	01/06/2025
300383.ZK	12/27/2024	SDB3260123353	6,500.00	1.8172	10,258.22	11,811.72	0.0000	4.3300	50.0000	0.0000	(3.7015)	(0.4922)	0.0000	3	(4.1937)	01/06/2025
300383.ZK	12/27/2024	SDB3260123353	13,300.00	1.8172	20,989.89	24,168.59	0.0000	4.3300	50.0000	0.0000	(7.5739)	(1.0070)	0.0000	3	(8.5809)	01/06/2025
300383.ZK	12/27/2024	SDB3260123353	3,300.00	1.8172	5,208.02	5,996.72	0.0000	4.3300	50.0000	0.0000	(1.8792)	(0.2499)	0.0000	3	(2.1291)	01/06/2025
300383.ZK	12/27/2024	SDB3260123353	800.00	1.8172	1,262.55	1,453.75	0.0000	4.3300	50.0000	0.0000	(0.4556)	(0.0606)	0.0000	3	(0.5161)	01/06/2025
300383.ZK	12/27/2024	SDB3260123353	6,100.00	1.8172	9,626.94	11,084.84	0.0000	4.3300	50.0000	0.0000	(3.4737)	(0.4619)	0.0000	3	(3.9356)	01/06/2025
300383.ZK	12/27/2024	SDB3260123353	1,400.00	1.8172	2,209.46	2,544.06	0.0000	4.3300	50.0000	0.0000	(0.7972)	(0.1060)	0.0000	3	(0.9033)	01/06/2025
300383.ZK	12/27/2024	SDB3260123353	700.00	1.8172	1,104.73	1,272.03	0.0000	4.3300	50.0000	0.0000	(0.3986)	(0.0530)	0.0000	3	(0.4516)	01/06/2025
300383.ZK	12/27/2024	SDB3260123353	500.00	1.8172	789.09	908.59	0.0000	4.3300	50.0000	0.0000	(0.2847)	(0.0379)	0.0000	3	(0.3226)	01/06/2025
300383.ZK	12/27/2024	SDB3260123353	100.00	1.8172	157.82	181.72	0.0000	4.3300	50.0000	0.0000	(0.0569)	(0.0076)	0.0000	3	(0.0645)	01/06/2025
300383.ZK	12/27/2024	SDB3260123353	3,500.00	1.8172	5,523.65	6,360.15	0.0000	4.3300	50.0000	0.0000	(1.9931)	(0.2650)	0.0000	3	(2.2581)	01/06/2025
300383.ZK	12/27/2024	SDB3260123353	26,600.00	1.8172	41,979.77	48,337.17	0.0000	4.3300	50.0000	0.0000	(15.1477)	(2.0140)	0.0000	3	(17.1618)	01/06/2025
300383.ZK	12/27/2024	SDB3260123353	1,100.00	1.8172	1,736.01	1,998.91	0.0000	4.3300	50.0000	0.0000	(0.6264)	(0.0833)	0.0000	3	(0.7097)	01/06/2025
300383.ZK	12/27/2024	SDB3260123353	3,600.00	1.8172	5,681.47	6,541.87	0.0000	4.3300	50.0000	0.0000	(2.0501)	(0.2726)	0.0000	3	(2.3226)	01/06/2025
300383.ZK	12/27/2024	SDB3260123353	200.00	1.8172	315.64	363.44	0.0000	4.3300	50.0000	0.0000	(0.1139)	(0.0151)	0.0000	3	(0.1290)	01/06/2025
300383.ZK	12/27/2024	SDB3260123353	800.00	1.8172	1,262.55	1,453.75	0.0000	4.3300	50.0000	0.0000	(0.4556)	(0.0606)	0.0000	3	(0.5161)	01/06/2025
300383.ZK	12/27/2024	SDB3260123353	1,600.00	1.8172	2,525.10	2,907.50	0.0000	4.3300	50.0000	0.0000	(0.9111)	(0.1211)	0.0000	3	(1.0323)	01/06/2025
300383.ZK	12/27/2024	SDB3260123353	1,700.00	1.8172	2,682.92	3,089.22	0.0000	4.3300	50.0000	0.0000	(0.9681)	(0.1287)	0.0000	3	(1.0968)	01/06/2025
300383.ZK	12/27/2024	SDB3260123353	10,700.00	1.8172	16,886.60	19,443.90	0.0000	4.3300	50.0000	0.0000	(6.0932)	(0.8102)	0.0000	3	(6.9034)	01/06/2025
300383.ZK	12/27/2024	SDB3260123353	200.00	1.8172	315.64	363.44	0.0000	4.3300	50.0000	0.0000	(0.1139)	(0.0151)	0.0000	3	(0.1290)	01/06/2025
300383.ZK	12/27/2024	SDB3260123353	3,300.00	1.8172	5,208.02	5,996.72	0.0000	4.3300	50.0000	0.0000	(1.8792)	(0.2499)	0.0000	3	(2.1291)	01/06/2025
300383.ZK	12/27/2024	SDB3260123353	900.00	1.8172	1,420.37	1,635.47	0.0000	4.3300	50.0000	0.0000	(0.5125)	(0.0681)	0.0000	3	(0.5807)	01/06/2025
300383.ZK	12/26/2024	SDB3260123353	100.00	1.9278	160.37	192.78	0.0000	4.3300	50.0000	0.0000	(0.0193)	(0.0027)	0.0000	1	(0.0220)	01/06/2025
300383.ZK	12/26/2024	SDB3260123353	500.00	1.9278	786.32	963.90	0.0000	4.3300	50.0000	0.0000	(0.0946)	(0.0134)	0.0000	1	(0.1080)	01/06/2025
300383.ZK	12/26/2024	SDB3260123353	3,500.00	1.9278	5,523.65	6,747.34	0.0000	4.3300	50.0000	0.0000	(0.6644)	(0.0937)	0.0000	1	(0.7581)	01/06/2025
300383.ZK	12/26/2024	SDB3260123353	900.00	1.9278	1,420.37	1,735.03	0.0000	4.3300	50.0000	0.0000	(0.1708)	(0.0241)	0.0000	1	(0.1949)	01/06/2025
300383.ZK	12/26/2024	SDB3260123353	600.00	1.9278	946.91	1,156.69	0.0000	4.3300	50.0000	0.0000	(0.1139)	(0.0161)	0.0000	1	(0.1300)	01/06/2025
300383.ZK	12/26/2024	SDB3260123353	7,700.00	1.9278	12,152.04	14,844.14	0.0000	4.3300	50.0000	0.0000	(1.4616)	(0.2062)	0.0000	1	(1.6678)	01/06/2025
300383.ZK	12/26/2024	SDB3260123353	11,300.00	1.9278	17,833.51	21,784.25	0.0000	4.3300	50.0000	0.0000	(2.1450)	(0.3026)	0.0000	1	(2.4475)	01/06/2025
300383.ZK	12/26/2024	SDB3260123353	8,500.00	1.9278	13,414.59	16,386.38	0.0000	4.3300	50.0000	0.0000	(1.6135)	(0.2278)	0.0000	1	(1.8411)	01/06/2025
300383.ZK	12/26/2024	SDB3260123353	4,600.00	1.9278	7,259.66	8,867.93	0.0000	4.3300	50.0000	0.0000	(0.8732)	(0.1232)	0.0000	1	(0.9963)	01/06/2025
300383.ZK	12/26/2024	SDB3260123353	4,200.00	1.9278	6,628.39	8,096.80	0.0000	4.3300	50.0000	0.0000	(0.7972)	(0.1125)	0.0000	1	(0.9097)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
BEIJING SINNET TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300383.ZK	12/26/2024	SDB3260123353	3,100.00	1.9278	4,892.38	5,976.21	0.0000	4.3300	50.0000	0.0000	(0.5884)	(0.0830)	0.0000	1	(0.6714)	01/06/2025
300383.ZK	12/26/2024	SDB3260123353	8,100.00	1.9278	12,783.31	15,615.26	0.0000	4.3300	50.0000	0.0000	(1.5375)	(0.2169)	0.0000	1	(1.7544)	01/06/2025
300383.ZK	12/26/2024	SDB3260123353	300.00	1.9278	473.46	578.34	0.0000	4.3300	50.0000	0.0000	(0.0569)	(0.0080)	0.0000	1	(0.0650)	01/06/2025
300383.ZK	12/26/2024	SDB3260123353	1,300.00	1.9278	2,051.64	2,506.15	0.0000	4.3300	50.0000	0.0000	(0.2468)	(0.0348)	0.0000	1	(0.2816)	01/06/2025
300383.ZK	12/26/2024	SDB3260123353	100.00	1.9278	157.82	192.78	0.0000	4.3300	50.0000	0.0000	(0.0190)	(0.0027)	0.0000	1	(0.0217)	01/06/2025
300383.ZK	12/26/2024	SDB3260123353	500.00	1.9278	789.09	963.90	0.0000	4.3300	50.0000	0.0000	(0.0949)	(0.0134)	0.0000	1	(0.1083)	01/06/2025
300383.ZK	12/26/2024	SDB3260123353	4,300.00	1.9278	6,786.20	8,289.58	0.0000	4.3300	50.0000	0.0000	(0.8162)	(0.1151)	0.0000	1	(0.9314)	01/06/2025
300383.ZK	12/26/2024	SDB3260123353	9,700.00	1.9278	15,308.41	18,699.76	0.0000	4.3300	50.0000	0.0000	(1.8413)	(0.2597)	0.0000	1	(2.1010)	01/06/2025
300383.ZK	12/26/2024	SDB3260123353	1,100.00	1.9278	1,736.01	2,120.59	0.0000	4.3300	50.0000	0.0000	(0.2088)	(0.0295)	0.0000	1	(0.2383)	01/06/2025
300383.ZK	12/26/2024	SDB3260123353	11,100.00	1.9278	17,517.88	21,398.69	0.0000	4.3300	50.0000	0.0000	(2.1070)	(0.2972)	0.0000	1	(2.4042)	01/06/2025
300383.ZK	12/26/2024	SDB3260123353	800.00	1.9278	1,262.55	1,542.25	0.0000	4.3300	50.0000	0.0000	(0.1519)	(0.0214)	0.0000	1	(0.1733)	01/06/2025
300383.ZK	12/26/2024	SDB3260123353	35,600.00	1.9278	56,183.46	68,630.04	0.0000	4.3300	50.0000	0.0000	(6.7576)	(0.9532)	0.0000	1	(7.7108)	01/06/2025
300383.ZK	12/26/2024	SDB3260123353	28,200.00	1.9278	44,504.87	54,364.24	0.0000	4.3300	50.0000	0.0000	(5.3529)	(0.7551)	0.0000	1	(6.1080)	01/06/2025
300383.ZK	12/26/2024	SDB3260123353	100.00	1.9278	157.82	192.78	0.0000	4.3300	50.0000	0.0000	(0.0190)	(0.0027)	0.0000	1	(0.0217)	01/06/2025
300383.ZK	12/26/2024	SDB3260123353	2,700.00	1.9278	4,261.10	5,205.09	0.0000	4.3300	50.0000	0.0000	(0.5125)	(0.0723)	0.0000	1	(0.5848)	01/06/2025
300383.ZK	12/26/2024	SDB3260123353	3,500.00	1.9278	5,523.65	6,747.34	0.0000	4.3300	50.0000	0.0000	(0.6644)	(0.0937)	0.0000	1	(0.7581)	01/06/2025
300383.ZK	12/26/2024	SDB3260123353	1,300.00	1.9278	2,051.64	2,506.15	0.0000	4.3300	50.0000	0.0000	(0.2468)	(0.0348)	0.0000	1	(0.2816)	01/06/2025
300383.ZK	12/26/2024	SDB3260123353	6,500.00	1.9278	10,258.22	12,530.76	0.0000	4.3300	50.0000	0.0000	(1.2338)	(0.1740)	0.0000	1	(1.4079)	01/06/2025
300383.ZK	12/26/2024	SDB3260123353	13,300.00	1.9278	20,989.89	25,639.87	0.0000	4.3300	50.0000	0.0000	(2.5246)	(0.3561)	0.0000	1	(2.8807)	01/06/2025
300383.ZK	12/26/2024	SDB3260123353	3,300.00	1.9278	5,208.02	6,361.77	0.0000	4.3300	50.0000	0.0000	(0.6264)	(0.0884)	0.0000	1	(0.7148)	01/06/2025
300383.ZK	12/26/2024	SDB3260123353	800.00	1.9278	1,262.55	1,542.25	0.0000	4.3300	50.0000	0.0000	(0.1519)	(0.0214)	0.0000	1	(0.1733)	01/06/2025
300383.ZK	12/26/2024	SDB3260123353	6,100.00	1.9278	9,626.94	11,759.64	0.0000	4.3300	50.0000	0.0000	(1.1579)	(0.1633)	0.0000	1	(1.3212)	01/06/2025
300383.ZK	12/26/2024	SDB3260123353	1,400.00	1.9278	2,209.46	2,698.93	0.0000	4.3300	50.0000	0.0000	(0.2657)	(0.0375)	0.0000	1	(0.3032)	01/06/2025
300383.ZK	12/26/2024	SDB3260123353	700.00	1.9278	1,104.73	1,349.47	0.0000	4.3300	50.0000	0.0000	(0.1329)	(0.0187)	0.0000	1	(0.1516)	01/06/2025
300383.ZK	12/26/2024	SDB3260123353	500.00	1.9278	789.09	963.90	0.0000	4.3300	50.0000	0.0000	(0.0949)	(0.0134)	0.0000	1	(0.1083)	01/06/2025
300383.ZK	12/26/2024	SDB3260123353	100.00	1.9278	157.82	192.78	0.0000	4.3300	50.0000	0.0000	(0.0190)	(0.0027)	0.0000	1	(0.0217)	01/06/2025
300383.ZK	12/26/2024	SDB3260123353	3,500.00	1.9278	5,523.65	6,747.34	0.0000	4.3300	50.0000	0.0000	(0.6644)	(0.0937)	0.0000	1	(0.7581)	01/06/2025
300383.ZK	12/26/2024	SDB3260123353	26,600.00	1.9278	41,979.77	51,279.75	0.0000	4.3300	50.0000	0.0000	(5.0492)	(0.7122)	0.0000	1	(5.7615)	01/06/2025
300383.ZK	12/26/2024	SDB3260123353	1,100.00	1.9278	1,736.01	2,120.59	0.0000	4.3300	50.0000	0.0000	(0.2088)	(0.0295)	0.0000	1	(0.2383)	01/06/2025
300383.ZK	12/26/2024	SDB3260123353	3,600.00	1.9278	5,681.47	6,940.12	0.0000	4.3300	50.0000	0.0000	(0.6834)	(0.0964)	0.0000	1	(0.7797)	01/06/2025
300383.ZK	12/26/2024	SDB3260123353	200.00	1.9278	315.64	385.56	0.0000	4.3300	50.0000	0.0000	(0.0380)	(0.0054)	0.0000	1	(0.0433)	01/06/2025
300383.ZK	12/26/2024	SDB3260123353	800.00	1.9278	1,262.55	1,542.25	0.0000	4.3300	50.0000	0.0000	(0.1519)	(0.0214)	0.0000	1	(0.1733)	01/06/2025
300383.ZK	12/26/2024	SDB3260123353	1,600.00	1.9278	2,525.10	3,084.50	0.0000	4.3300	50.0000	0.0000	(0.3037)	(0.0428)	0.0000	1	(0.3466)	01/06/2025
300383.ZK	12/26/2024	SDB3260123353	1,700.00	1.9278	2,682.92	3,277.28	0.0000	4.3300	50.0000	0.0000	(0.3227)	(0.0455)	0.0000	1	(0.3682)	01/06/2025
300383.ZK	12/26/2024	SDB3260123353	10,700.00	1.9278	16,886.60	20,627.57	0.0000	4.3300	50.0000	0.0000	(2.0311)	(0.2865)	0.0000	1	(2.3176)	01/06/2025
300383.ZK	12/26/2024	SDB3260123353	200.00	1.9278	315.64	385.56	0.0000	4.3300	50.0000	0.0000	(0.0380)	(0.0054)	0.0000	1	(0.0433)	01/06/2025
300383.ZK	12/26/2024	SDB3260123353	3,300.00	1.9278	5,208.02	6,361.77	0.0000	4.3300	50.0000	0.0000	(0.6264)	(0.0884)	0.0000	1	(0.7148)	01/06/2025
300383.ZK	12/26/2024	SDB3260123353	900.00	1.9278	1,420.37	1,735.03	0.0000	4.3300	50.0000	0.0000	(0.1708)	(0.0241)	0.0000	1	(0.1949)	01/06/2025
300383.ZK	12/24/2024	SDB3260123353	100.00	1.9278	160.37	192.78	0.0000	4.3300	50.0000	0.0000	(0.0386)	(0.0054)	0.0000	2	(0.0439)	01/06/2025
300383.ZK	12/24/2024	SDB3260123353	500.00	1.9278	786.32	963.90	0.0000	4.3300	50.0000	0.0000	(0.1892)	(0.0268)	0.0000	2	(0.2159)	01/06/2025
300383.ZK	12/24/2024	SDB3260123353	3,500.00	1.9278	5,523.65	6,747.34	0.0000	4.3300	50.0000	0.0000	(1.3287)	(0.1874)	0.0000	2	(1.5162)	01/06/2025
300383.ZK	12/24/2024	SDB3260123353	900.00	1.9278	1,420.37	1,735.03	0.0000	4.3300	50.0000	0.0000	(0.3417)	(0.0482)	0.0000	2	(0.3899)	01/06/2025
300383.ZK	12/24/2024	SDB3260123353	600.00	1.9278	946.91	1,156.69	0.0000	4.3300	50.0000	0.0000	(0.2278)	(0.0321)	0.0000	2	(0.2599)	01/06/2025
300383.ZK	12/24/2024	SDB3260123353	7,700.00	1.9278	12,152.04	14,844.14	0.0000	4.3300	50.0000	0.0000	(2.9232)	(0.4123)	0.0000	2	(3.3356)	01/06/2025
300383.ZK	12/24/2024	SDB3260123353	11,300.00	1.9278	17,833.51	21,784.25	0.0000	4.3300	50.0000	0.0000	(4.2900)	(0.6051)	0.0000	2	(4.8951)	01/06/2025
300383.ZK	12/24/2024	SDB3260123353	8,500.00	1.9278	13,414.59	16,386.38	0.0000	4.3300	50.0000	0.0000	(3.2270)	(0.4552)	0.0000	2	(3.6821)	01/06/2025
300383.ZK	12/24/2024	SDB3260123353	4,600.00	1.9278	7,259.66	8,867.93	0.0000	4.3300	50.0000	0.0000	(1.7464)	(0.2463)	0.0000	2	(1.9927)	01/06/2025
300383.ZK	12/24/2024	SDB3260123353	4,200.00	1.9278	6,628.39	8,096.80	0.0000	4.3300	50.0000	0.0000	(1.5945)	(0.2249)	0.0000	2	(1.8194)	01/06/2025
300383.ZK	12/24/2024	SDB3260123353	3,100.00	1.9278	4,892.38	5,976.21	0.0000	4.3300	50.0000	0.0000	(1.1769)	(0.1660)	0.0000	2	(1.3429)	01/06/2025
300383.ZK	12/24/2024	SDB3260123353	8,100.00	1.9278	12,783.31	15,615.26	0.0000	4.3300	50.0000	0.0000	(3.0751)	(0.4338)	0.0000	2	(3.5089)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
BEIJING SINNET TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300383.ZK	12/24/2024	SDB3260123353	300.00	1.9278	473.46	578.34	0.0000	4.3300	50.0000	0.0000	(0.1139)	(0.0161)	0.0000	2	(0.1300)	01/06/2025
300383.ZK	12/24/2024	SDB3260123353	1,300.00	1.9278	2,051.64	2,506.15	0.0000	4.3300	50.0000	0.0000	(0.4935)	(0.0696)	0.0000	2	(0.5631)	01/06/2025
300383.ZK	12/24/2024	SDB3260123353	100.00	1.9278	157.82	192.78	0.0000	4.3300	50.0000	0.0000	(0.0380)	(0.0054)	0.0000	2	(0.0433)	01/06/2025
300383.ZK	12/24/2024	SDB3260123353	500.00	1.9278	789.09	963.90	0.0000	4.3300	50.0000	0.0000	(0.1898)	(0.0268)	0.0000	2	(0.2166)	01/06/2025
300383.ZK	12/24/2024	SDB3260123353	4,300.00	1.9278	6,786.20	8,289.58	0.0000	4.3300	50.0000	0.0000	(1.6325)	(0.2303)	0.0000	2	(1.8627)	01/06/2025
300383.ZK	12/24/2024	SDB3260123353	9,700.00	1.9278	15,308.41	18,699.76	0.0000	4.3300	50.0000	0.0000	(3.6825)	(0.5194)	0.0000	2	(4.2020)	01/06/2025
300383.ZK	12/24/2024	SDB3260123353	1,100.00	1.9278	1,736.01	2,120.59	0.0000	4.3300	50.0000	0.0000	(0.4176)	(0.0589)	0.0000	2	(0.4765)	01/06/2025
300383.ZK	12/24/2024	SDB3260123353	11,100.00	1.9278	17,517.88	21,398.69	0.0000	4.3300	50.0000	0.0000	(4.2140)	(0.5944)	0.0000	2	(4.8084)	01/06/2025
300383.ZK	12/24/2024	SDB3260123353	800.00	1.9278	1,262.55	1,542.25	0.0000	4.3300	50.0000	0.0000	(0.3037)	(0.0428)	0.0000	2	(0.3466)	01/06/2025
300383.ZK	12/24/2024	SDB3260123353	35,600.00	1.9278	56,183.46	68,630.04	0.0000	4.3300	50.0000	0.0000	(13.5152)	(1.9064)	0.0000	2	(15.4216)	01/06/2025
300383.ZK	12/24/2024	SDB3260123353	28,200.00	1.9278	44,504.87	54,364.24	0.0000	4.3300	50.0000	0.0000	(10.7059)	(1.5101)	0.0000	2	(12.2160)	01/06/2025
300383.ZK	12/24/2024	SDB3260123353	100.00	1.9278	157.82	192.78	0.0000	4.3300	50.0000	0.0000	(0.0380)	(0.0054)	0.0000	2	(0.0433)	01/06/2025
300383.ZK	12/24/2024	SDB3260123353	2,700.00	1.9278	4,261.10	5,205.09	0.0000	4.3300	50.0000	0.0000	(1.0250)	(0.1446)	0.0000	2	(1.1696)	01/06/2025
300383.ZK	12/24/2024	SDB3260123353	3,500.00	1.9278	5,523.65	6,747.34	0.0000	4.3300	50.0000	0.0000	(1.3287)	(0.1874)	0.0000	2	(1.5162)	01/06/2025
300383.ZK	12/24/2024	SDB3260123353	1,300.00	1.9278	2,051.64	2,506.15	0.0000	4.3300	50.0000	0.0000	(0.4935)	(0.0696)	0.0000	2	(0.5631)	01/06/2025
300383.ZK	12/24/2024	SDB3260123353	6,500.00	1.9278	10,258.22	12,530.76	0.0000	4.3300	50.0000	0.0000	(2.4677)	(0.3481)	0.0000	2	(2.8157)	01/06/2025
300383.ZK	12/24/2024	SDB3260123353	13,300.00	1.9278	20,989.89	25,639.87	0.0000	4.3300	50.0000	0.0000	(5.0492)	(0.7122)	0.0000	2	(5.7615)	01/06/2025
300383.ZK	12/24/2024	SDB3260123353	3,300.00	1.9278	5,208.02	6,361.77	0.0000	4.3300	50.0000	0.0000	(1.2528)	(0.1767)	0.0000	2	(1.4295)	01/06/2025
300383.ZK	12/24/2024	SDB3260123353	800.00	1.9278	1,262.55	1,542.25	0.0000	4.3300	50.0000	0.0000	(0.3037)	(0.0428)	0.0000	2	(0.3466)	01/06/2025
300383.ZK	12/24/2024	SDB3260123353	6,100.00	1.9278	9,626.94	11,759.64	0.0000	4.3300	50.0000	0.0000	(2.3158)	(0.3267)	0.0000	2	(2.6425)	01/06/2025
300383.ZK	12/24/2024	SDB3260123353	1,400.00	1.9278	2,209.46	2,698.93	0.0000	4.3300	50.0000	0.0000	(0.5315)	(0.0750)	0.0000	2	(0.6065)	01/06/2025
300383.ZK	12/24/2024	SDB3260123353	700.00	1.9278	1,104.73	1,349.47	0.0000	4.3300	50.0000	0.0000	(0.2657)	(0.0375)	0.0000	2	(0.3032)	01/06/2025
300383.ZK	12/24/2024	SDB3260123353	500.00	1.9278	789.09	963.90	0.0000	4.3300	50.0000	0.0000	(0.1898)	(0.0268)	0.0000	2	(0.2166)	01/06/2025
300383.ZK	12/24/2024	SDB3260123353	100.00	1.9278	157.82	192.78	0.0000	4.3300	50.0000	0.0000	(0.0380)	(0.0054)	0.0000	2	(0.0433)	01/06/2025
300383.ZK	12/24/2024	SDB3260123353	3,500.00	1.9278	5,523.65	6,747.34	0.0000	4.3300	50.0000	0.0000	(1.3287)	(0.1874)	0.0000	2	(1.5162)	01/06/2025
300383.ZK	12/24/2024	SDB3260123353	26,600.00	1.9278	41,979.77	51,279.75	0.0000	4.3300	50.0000	0.0000	(10.0985)	(1.4244)	0.0000	2	(11.5229)	01/06/2025
300383.ZK	12/24/2024	SDB3260123353	1,100.00	1.9278	1,736.01	2,120.59	0.0000	4.3300	50.0000	0.0000	(0.4176)	(0.0589)	0.0000	2	(0.4765)	01/06/2025
300383.ZK	12/24/2024	SDB3260123353	3,600.00	1.9278	5,681.47	6,940.12	0.0000	4.3300	50.0000	0.0000	(1.3667)	(0.1928)	0.0000	2	(1.5595)	01/06/2025
300383.ZK	12/24/2024	SDB3260123353	200.00	1.9278	315.64	385.56	0.0000	4.3300	50.0000	0.0000	(0.0759)	(0.0107)	0.0000	2	(0.0866)	01/06/2025
300383.ZK	12/24/2024	SDB3260123353	800.00	1.9278	1,262.55	1,542.25	0.0000	4.3300	50.0000	0.0000	(0.3037)	(0.0428)	0.0000	2	(0.3466)	01/06/2025
300383.ZK	12/24/2024	SDB3260123353	1,600.00	1.9278	2,525.10	3,084.50	0.0000	4.3300	50.0000	0.0000	(0.6074)	(0.0857)	0.0000	2	(0.6931)	01/06/2025
300383.ZK	12/24/2024	SDB3260123353	1,700.00	1.9278	2,682.92	3,277.28	0.0000	4.3300	50.0000	0.0000	(0.6454)	(0.0910)	0.0000	2	(0.7364)	01/06/2025
300383.ZK	12/24/2024	SDB3260123353	10,700.00	1.9278	16,886.60	20,627.57	0.0000	4.3300	50.0000	0.0000	(4.0622)	(0.5730)	0.0000	2	(4.6352)	01/06/2025
300383.ZK	12/24/2024	SDB3260123353	200.00	1.9278	315.64	385.56	0.0000	4.3300	50.0000	0.0000	(0.0759)	(0.0107)	0.0000	2	(0.0866)	01/06/2025
300383.ZK	12/24/2024	SDB3260123353	3,300.00	1.9278	5,208.02	6,361.77	0.0000	4.3300	50.0000	0.0000	(1.2528)	(0.1767)	0.0000	2	(1.4295)	01/06/2025
300383.ZK	12/24/2024	SDB3260123353	900.00	1.9278	1,420.37	1,735.03	0.0000	4.3300	50.0000	0.0000	(0.3417)	(0.0482)	0.0000	2	(0.3899)	01/06/2025
300383.ZK	12/23/2024	SDB3260123353	100.00	1.7269	160.37	172.69	0.0000	4.3300	50.0000	0.0000	(0.0193)	(0.0024)	0.0000	1	(0.0217)	01/06/2025
300383.ZK	12/23/2024	SDB3260123353	500.00	1.7269	786.32	863.46	0.0000	4.3300	50.0000	0.0000	(0.0946)	(0.0120)	0.0000	1	(0.1066)	01/06/2025
300383.ZK	12/23/2024	SDB3260123353	3,500.00	1.7269	5,523.65	6,044.25	0.0000	4.3300	50.0000	0.0000	(0.6644)	(0.0839)	0.0000	1	(0.7483)	01/06/2025
300383.ZK	12/23/2024	SDB3260123353	900.00	1.7269	1,420.37	1,554.24	0.0000	4.3300	50.0000	0.0000	(0.1708)	(0.0216)	0.0000	1	(0.1924)	01/06/2025
300383.ZK	12/23/2024	SDB3260123353	600.00	1.7269	946.91	1,036.16	0.0000	4.3300	50.0000	0.0000	(0.1139)	(0.0144)	0.0000	1	(0.1283)	01/06/2025
300383.ZK	12/23/2024	SDB3260123353	7,700.00	1.7269	12,152.04	13,297.35	0.0000	4.3300	50.0000	0.0000	(1.4616)	(0.1847)	0.0000	1	(1.6463)	01/06/2025
300383.ZK	12/23/2024	SDB3260123353	11,300.00	1.7269	17,833.51	19,514.30	0.0000	4.3300	50.0000	0.0000	(2.1450)	(0.2710)	0.0000	1	(2.4160)	01/06/2025
300383.ZK	12/23/2024	SDB3260123353	8,500.00	1.7269	13,414.59	14,678.90	0.0000	4.3300	50.0000	0.0000	(1.6135)	(0.2039)	0.0000	1	(1.8174)	01/06/2025
300383.ZK	12/23/2024	SDB3260123353	4,600.00	1.7269	7,259.66	7,943.87	0.0000	4.3300	50.0000	0.0000	(0.8732)	(0.1103)	0.0000	1	(0.9835)	01/06/2025
300383.ZK	12/23/2024	SDB3260123353	4,200.00	1.7269	6,628.39	7,253.10	0.0000	4.3300	50.0000	0.0000	(0.7972)	(0.1007)	0.0000	1	(0.8980)	01/06/2025
300383.ZK	12/23/2024	SDB3260123353	3,100.00	1.7269	4,892.38	5,353.48	0.0000	4.3300	50.0000	0.0000	(0.5884)	(0.0744)	0.0000	1	(0.6628)	01/06/2025
300383.ZK	12/23/2024	SDB3260123353	8,100.00	1.7269	12,783.31	13,988.12	0.0000	4.3300	50.0000	0.0000	(1.5375)	(0.1943)	0.0000	1	(1.7318)	01/06/2025
300383.ZK	12/23/2024	SDB3260123353	300.00	1.7269	473.46	518.08	0.0000	4.3300	50.0000	0.0000	(0.0569)	(0.0072)	0.0000	1	(0.0641)	01/06/2025
300383.ZK	12/23/2024	SDB3260123353	1,300.00	1.7269	2,051.64	2,245.01	0.0000	4.3300	50.0000	0.0000	(0.2468)	(0.0312)	0.0000	1	(0.2779)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
BEIJING SINNET TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300383.ZK	12/23/2024	SDB3260123353	100.00	1.7269	157.82	172.69	0.0000	4.3300	50.0000	0.0000	(0.0190)	(0.0024)	0.0000	1	(0.0214)	01/06/2025
300383.ZK	12/23/2024	SDB3260123353	500.00	1.7269	789.09	863.46	0.0000	4.3300	50.0000	0.0000	(0.0949)	(0.0120)	0.0000	1	(0.1069)	01/06/2025
300383.ZK	12/23/2024	SDB3260123353	4,300.00	1.7269	6,786.20	7,425.79	0.0000	4.3300	50.0000	0.0000	(0.8162)	(0.1031)	0.0000	1	(0.9194)	01/06/2025
300383.ZK	12/23/2024	SDB3260123353	9,700.00	1.7269	15,308.41	16,751.21	0.0000	4.3300	50.0000	0.0000	(1.8413)	(0.2327)	0.0000	1	(2.0739)	01/06/2025
300383.ZK	12/23/2024	SDB3260123353	1,100.00	1.7269	1,736.01	1,899.62	0.0000	4.3300	50.0000	0.0000	(0.2088)	(0.0264)	0.0000	1	(0.2352)	01/06/2025
300383.ZK	12/23/2024	SDB3260123353	11,100.00	1.7269	17,517.88	19,168.91	0.0000	4.3300	50.0000	0.0000	(2.1070)	(0.2662)	0.0000	1	(2.3732)	01/06/2025
300383.ZK	12/23/2024	SDB3260123353	800.00	1.7269	1,262.55	1,381.54	0.0000	4.3300	50.0000	0.0000	(0.1519)	(0.0192)	0.0000	1	(0.1710)	01/06/2025
300383.ZK	12/23/2024	SDB3260123353	35,600.00	1.7269	56,183.46	61,478.67	0.0000	4.3300	50.0000	0.0000	(6.7576)	(0.8539)	0.0000	1	(7.6115)	01/06/2025
300383.ZK	12/23/2024	SDB3260123353	36,400.00	1.7269	57,446.01	62,860.22	0.0000	4.3300	50.0000	0.0000	(6.9095)	(0.8731)	0.0000	1	(7.7825)	01/06/2025
300383.ZK	12/23/2024	SDB3260123353	100.00	1.7269	157.82	172.69	0.0000	4.3300	50.0000	0.0000	(0.0190)	(0.0024)	0.0000	1	(0.0214)	01/06/2025
300383.ZK	12/23/2024	SDB3260123353	2,700.00	1.7269	4,261.10	4,662.71	0.0000	4.3300	50.0000	0.0000	(0.5125)	(0.0648)	0.0000	1	(0.5773)	01/06/2025
300383.ZK	12/23/2024	SDB3260123353	3,500.00	1.7269	5,523.65	6,044.25	0.0000	4.3300	50.0000	0.0000	(0.6644)	(0.0839)	0.0000	1	(0.7483)	01/06/2025
300383.ZK	12/23/2024	SDB3260123353	1,300.00	1.7269	2,051.64	2,245.01	0.0000	4.3300	50.0000	0.0000	(0.2468)	(0.0312)	0.0000	1	(0.2779)	01/06/2025
300383.ZK	12/23/2024	SDB3260123353	6,500.00	1.7269	10,258.22	11,225.04	0.0000	4.3300	50.0000	0.0000	(1.2338)	(0.1559)	0.0000	1	(1.3897)	01/06/2025
300383.ZK	12/23/2024	SDB3260123353	13,300.00	1.7269	20,989.89	22,968.16	0.0000	4.3300	50.0000	0.0000	(2.5246)	(0.3190)	0.0000	1	(2.8436)	01/06/2025
300383.ZK	12/23/2024	SDB3260123353	3,300.00	1.7269	5,208.02	5,698.87	0.0000	4.3300	50.0000	0.0000	(0.6264)	(0.0792)	0.0000	1	(0.7056)	01/06/2025
300383.ZK	12/23/2024	SDB3260123353	800.00	1.7269	1,262.55	1,381.54	0.0000	4.3300	50.0000	0.0000	(0.1519)	(0.0192)	0.0000	1	(0.1710)	01/06/2025
300383.ZK	12/23/2024	SDB3260123353	6,100.00	1.7269	9,626.94	10,534.27	0.0000	4.3300	50.0000	0.0000	(1.1579)	(0.1463)	0.0000	1	(1.3042)	01/06/2025
300383.ZK	12/23/2024	SDB3260123353	1,400.00	1.7269	2,209.46	2,417.70	0.0000	4.3300	50.0000	0.0000	(0.2657)	(0.0336)	0.0000	1	(0.2993)	01/06/2025
300383.ZK	12/23/2024	SDB3260123353	700.00	1.7269	1,104.73	1,208.85	0.0000	4.3300	50.0000	0.0000	(0.1329)	(0.0168)	0.0000	1	(0.1497)	01/06/2025
300383.ZK	12/23/2024	SDB3260123353	500.00	1.7269	789.09	863.46	0.0000	4.3300	50.0000	0.0000	(0.0949)	(0.0120)	0.0000	1	(0.1069)	01/06/2025
300383.ZK	12/23/2024	SDB3260123353	100.00	1.7269	157.82	172.69	0.0000	4.3300	50.0000	0.0000	(0.0190)	(0.0024)	0.0000	1	(0.0214)	01/06/2025
300383.ZK	12/23/2024	SDB3260123353	3,500.00	1.7269	5,523.65	6,044.25	0.0000	4.3300	50.0000	0.0000	(0.6644)	(0.0839)	0.0000	1	(0.7483)	01/06/2025
300383.ZK	12/23/2024	SDB3260123353	26,600.00	1.7269	41,979.77	45,936.31	0.0000	4.3300	50.0000	0.0000	(5.0492)	(0.6380)	0.0000	1	(5.6872)	01/06/2025
300383.ZK	12/23/2024	SDB3260123353	1,100.00	1.7269	1,736.01	1,899.62	0.0000	4.3300	50.0000	0.0000	(0.2088)	(0.0264)	0.0000	1	(0.2352)	01/06/2025
300383.ZK	12/23/2024	SDB3260123353	3,600.00	1.7269	5,681.47	6,216.94	0.0000	4.3300	50.0000	0.0000	(0.6834)	(0.0863)	0.0000	1	(0.7697)	01/06/2025
300383.ZK	12/23/2024	SDB3260123353	200.00	1.7269	315.64	345.39	0.0000	4.3300	50.0000	0.0000	(0.0380)	(0.0048)	0.0000	1	(0.0428)	01/06/2025
300383.ZK	12/23/2024	SDB3260123353	800.00	1.7269	1,262.55	1,381.54	0.0000	4.3300	50.0000	0.0000	(0.1519)	(0.0192)	0.0000	1	(0.1710)	01/06/2025
300383.ZK	12/23/2024	SDB3260123353	1,600.00	1.7269	2,525.10	2,763.09	0.0000	4.3300	50.0000	0.0000	(0.3037)	(0.0384)	0.0000	1	(0.3421)	01/06/2025
300383.ZK	12/23/2024	SDB3260123353	1,700.00	1.7269	2,682.92	2,935.78	0.0000	4.3300	50.0000	0.0000	(0.3227)	(0.0408)	0.0000	1	(0.3635)	01/06/2025
300383.ZK	12/23/2024	SDB3260123353	10,700.00	1.7269	16,886.60	18,478.14	0.0000	4.3300	50.0000	0.0000	(2.0311)	(0.2566)	0.0000	1	(2.2877)	01/06/2025
300383.ZK	12/23/2024	SDB3260123353	200.00	1.7269	315.64	345.39	0.0000	4.3300	50.0000	0.0000	(0.0380)	(0.0048)	0.0000	1	(0.0428)	01/06/2025
300383.ZK	12/23/2024	SDB3260123353	3,300.00	1.7269	5,208.02	5,698.87	0.0000	4.3300	50.0000	0.0000	(0.6264)	(0.0792)	0.0000	1	(0.7056)	01/06/2025
300383.ZK	12/23/2024	SDB3260123353	900.00	1.7269	1,420.37	1,554.24	0.0000	4.3300	50.0000	0.0000	(0.1708)	(0.0216)	0.0000	1	(0.1924)	01/06/2025
300383.ZK	12/20/2024	SDB3260123353	100.00	1.6182	160.37	161.82	0.0000	4.3300	50.0000	0.0000	(0.0579)	(0.0067)	0.0000	3	(0.0646)	01/06/2025
300383.ZK	12/20/2024	SDB3260123353	500.00	1.6182	786.32	809.12	0.0000	4.3300	50.0000	0.0000	(0.2837)	(0.0337)	0.0000	3	(0.3174)	01/06/2025
300383.ZK	12/20/2024	SDB3260123353	3,500.00	1.6182	5,523.65	5,663.86	0.0000	4.3300	50.0000	0.0000	(1.9931)	(0.2360)	0.0000	3	(2.2291)	01/06/2025
300383.ZK	12/20/2024	SDB3260123353	900.00	1.6182	1,420.37	1,456.42	0.0000	4.3300	50.0000	0.0000	(0.5125)	(0.0607)	0.0000	3	(0.5732)	01/06/2025
300383.ZK	12/20/2024	SDB3260123353	600.00	1.6182	946.91	970.95	0.0000	4.3300	50.0000	0.0000	(0.3417)	(0.0405)	0.0000	3	(0.3821)	01/06/2025
300383.ZK	12/20/2024	SDB3260123353	7,700.00	1.6182	12,152.04	12,460.49	0.0000	4.3300	50.0000	0.0000	(4.3849)	(0.5192)	0.0000	3	(4.9040)	01/06/2025
300383.ZK	12/20/2024	SDB3260123353	11,300.00	1.6182	17,833.51	18,286.17	0.0000	4.3300	50.0000	0.0000	(6.4349)	(0.7619)	0.0000	3	(7.1968)	01/06/2025
300383.ZK	12/20/2024	SDB3260123353	8,500.00	1.6182	13,414.59	13,755.08	0.0000	4.3300	50.0000	0.0000	(4.8404)	(0.5731)	0.0000	3	(5.4136)	01/06/2025
300383.ZK	12/20/2024	SDB3260123353	4,600.00	1.6182	7,259.66	7,443.93	0.0000	4.3300	50.0000	0.0000	(2.6195)	(0.3102)	0.0000	3	(2.9297)	01/06/2025
300383.ZK	12/20/2024	SDB3260123353	4,200.00	1.6182	6,628.39	6,796.63	0.0000	4.3300	50.0000	0.0000	(2.3917)	(0.2832)	0.0000	3	(2.6749)	01/06/2025
300383.ZK	12/20/2024	SDB3260123353	3,100.00	1.6182	4,892.38	5,016.56	0.0000	4.3300	50.0000	0.0000	(1.7653)	(0.2090)	0.0000	3	(1.9744)	01/06/2025
300383.ZK	12/20/2024	SDB3260123353	8,100.00	1.6182	12,783.31	13,107.78	0.0000	4.3300	50.0000	0.0000	(4.6126)	(0.5462)	0.0000	3	(5.1588)	01/06/2025
300383.ZK	12/20/2024	SDB3260123353	300.00	1.6182	473.46	485.47	0.0000	4.3300	50.0000	0.0000	(0.1708)	(0.0202)	0.0000	3	(0.1911)	01/06/2025
300383.ZK	12/20/2024	SDB3260123353	1,300.00	1.6182	2,051.64	2,103.72	0.0000	4.3300	50.0000	0.0000	(0.7403)	(0.0877)	0.0000	3	(0.8280)	01/06/2025
300383.ZK	12/20/2024	SDB3260123353	100.00	1.6182	157.82	161.82	0.0000	4.3300	50.0000	0.0000	(0.0569)	(0.0077)	0.0000	3	(0.0637)	01/06/2025
300383.ZK	12/20/2024	SDB3260123353	500.00	1.6182	789.09	809.12	0.0000	4.3300	50.0000	0.0000	(0.2847)	(0.0337)	0.0000	3	(0.3184)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
BEIJING SINNET TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300383.ZK	12/20/2024	SDB3260123353	4,300.00	1.6182	6,786.20	6,958.45	0.0000	4.3300	50.0000	0.0000	(2.4487)	(0.2899)	0.0000	3	(2.7386)	01/06/2025
300383.ZK	12/20/2024	SDB3260123353	9,700.00	1.6182	15,308.41	15,696.98	0.0000	4.3300	50.0000	0.0000	(5.5238)	(0.6540)	0.0000	3	(6.1778)	01/06/2025
300383.ZK	12/20/2024	SDB3260123353	1,100.00	1.6182	1,736.01	1,780.07	0.0000	4.3300	50.0000	0.0000	(0.6264)	(0.0742)	0.0000	3	(0.7006)	01/06/2025
300383.ZK	12/20/2024	SDB3260123353	11,100.00	1.6182	17,517.88	17,962.52	0.0000	4.3300	50.0000	0.0000	(6.3210)	(0.7484)	0.0000	3	(7.0695)	01/06/2025
300383.ZK	12/20/2024	SDB3260123353	800.00	1.6182	1,262.55	1,294.60	0.0000	4.3300	50.0000	0.0000	(0.4556)	(0.0539)	0.0000	3	(0.5095)	01/06/2025
300383.ZK	12/20/2024	SDB3260123353	35,600.00	1.6182	56,183.46	57,609.52	0.0000	4.3300	50.0000	0.0000	(20.2729)	(2.4004)	0.0000	3	(22.6733)	01/06/2025
300383.ZK	12/20/2024	SDB3260123353	36,400.00	1.6182	57,446.01	58,904.12	0.0000	4.3300	50.0000	0.0000	(20.7284)	(2.4543)	0.0000	3	(23.1828)	01/06/2025
300383.ZK	12/20/2024	SDB3260123353	100.00	1.6182	157.82	161.82	0.0000	4.3300	50.0000	0.0000	(0.0569)	(0.0067)	0.0000	3	(0.0637)	01/06/2025
300383.ZK	12/20/2024	SDB3260123353	2,700.00	1.6182	4,261.10	4,369.26	0.0000	4.3300	50.0000	0.0000	(1.5375)	(0.1821)	0.0000	3	(1.7196)	01/06/2025
300383.ZK	12/20/2024	SDB3260123353	3,500.00	1.6182	5,523.65	5,663.86	0.0000	4.3300	50.0000	0.0000	(1.9931)	(0.2360)	0.0000	3	(2.2291)	01/06/2025
300383.ZK	12/20/2024	SDB3260123353	1,300.00	1.6182	2,051.64	2,103.72	0.0000	4.3300	50.0000	0.0000	(0.7403)	(0.0877)	0.0000	3	(0.8280)	01/06/2025
300383.ZK	12/20/2024	SDB3260123353	6,500.00	1.6182	10,258.22	10,518.59	0.0000	4.3300	50.0000	0.0000	(3.7015)	(0.4383)	0.0000	3	(4.1398)	01/06/2025
300383.ZK	12/20/2024	SDB3260123353	13,300.00	1.6182	20,989.89	21,522.66	0.0000	4.3300	50.0000	0.0000	(7.5739)	(0.8968)	0.0000	3	(8.4706)	01/06/2025
300383.ZK	12/20/2024	SDB3260123353	3,300.00	1.6182	5,208.02	5,340.21	0.0000	4.3300	50.0000	0.0000	(1.8792)	(0.2225)	0.0000	3	(2.1017)	01/06/2025
300383.ZK	12/20/2024	SDB3260123353	800.00	1.6182	1,262.55	1,294.60	0.0000	4.3300	50.0000	0.0000	(0.4556)	(0.0539)	0.0000	3	(0.5095)	01/06/2025
300383.ZK	12/20/2024	SDB3260123353	6,100.00	1.6182	9,626.94	9,871.29	0.0000	4.3300	50.0000	0.0000	(3.4737)	(0.4113)	0.0000	3	(3.8850)	01/06/2025
300383.ZK	12/20/2024	SDB3260123353	1,400.00	1.6182	2,209.46	2,265.54	0.0000	4.3300	50.0000	0.0000	(0.7972)	(0.0944)	0.0000	3	(0.8916)	01/06/2025
300383.ZK	12/20/2024	SDB3260123353	700.00	1.6182	1,104.73	1,132.77	0.0000	4.3300	50.0000	0.0000	(0.3986)	(0.0472)	0.0000	3	(0.4458)	01/06/2025
300383.ZK	12/20/2024	SDB3260123353	500.00	1.6182	789.09	809.12	0.0000	4.3300	50.0000	0.0000	(0.2847)	(0.0337)	0.0000	3	(0.3184)	01/06/2025
300383.ZK	12/20/2024	SDB3260123353	100.00	1.6182	157.82	161.82	0.0000	4.3300	50.0000	0.0000	(0.0569)	(0.0067)	0.0000	3	(0.0637)	01/06/2025
300383.ZK	12/20/2024	SDB3260123353	3,500.00	1.6182	5,523.65	5,663.86	0.0000	4.3300	50.0000	0.0000	(1.9931)	(0.2360)	0.0000	3	(2.2291)	01/06/2025
300383.ZK	12/20/2024	SDB3260123353	26,600.00	1.6182	41,979.77	43,045.32	0.0000	4.3300	50.0000	0.0000	(15.1477)	(1.7936)	0.0000	3	(16.9413)	01/06/2025
300383.ZK	12/20/2024	SDB3260123353	1,100.00	1.6182	1,736.01	1,780.07	0.0000	4.3300	50.0000	0.0000	(0.6264)	(0.0742)	0.0000	3	(0.7006)	01/06/2025
300383.ZK	12/20/2024	SDB3260123353	3,600.00	1.6182	5,681.47	5,825.68	0.0000	4.3300	50.0000	0.0000	(2.0501)	(0.2427)	0.0000	3	(2.2928)	01/06/2025
300383.ZK	12/20/2024	SDB3260123353	200.00	1.6182	315.64	323.65	0.0000	4.3300	50.0000	0.0000	(0.1139)	(0.0135)	0.0000	3	(0.1274)	01/06/2025
300383.ZK	12/20/2024	SDB3260123353	800.00	1.6182	1,262.55	1,294.60	0.0000	4.3300	50.0000	0.0000	(0.4556)	(0.0539)	0.0000	3	(0.5095)	01/06/2025
300383.ZK	12/20/2024	SDB3260123353	1,600.00	1.6182	2,525.10	2,589.19	0.0000	4.3300	50.0000	0.0000	(0.9111)	(0.1079)	0.0000	3	(1.0190)	01/06/2025
300383.ZK	12/20/2024	SDB3260123353	1,700.00	1.6182	2,682.92	2,751.02	0.0000	4.3300	50.0000	0.0000	(0.9681)	(0.1146)	0.0000	3	(1.0827)	01/06/2025
300383.ZK	12/20/2024	SDB3260123353	10,700.00	1.6182	16,886.60	17,315.22	0.0000	4.3300	50.0000	0.0000	(6.0932)	(0.7215)	0.0000	3	(6.8147)	01/06/2025
300383.ZK	12/20/2024	SDB3260123353	200.00	1.6182	315.64	323.65	0.0000	4.3300	50.0000	0.0000	(0.1139)	(0.0135)	0.0000	3	(0.1274)	01/06/2025
300383.ZK	12/20/2024	SDB3260123353	3,300.00	1.6182	5,208.02	5,340.21	0.0000	4.3300	50.0000	0.0000	(1.8792)	(0.2225)	0.0000	3	(2.1017)	01/06/2025
300383.ZK	12/20/2024	SDB3260123353	900.00	1.6182	1,420.37	1,456.42	0.0000	4.3300	50.0000	0.0000	(0.5125)	(0.0607)	0.0000	3	(0.5732)	01/06/2025
300383.ZK	12/19/2024	SDB3260123353	100.00	1.7277	160.37	172.77	0.0000	4.5800	50.0000	0.0000	(0.0204)	(0.0024)	0.0000	1	(0.0228)	01/06/2025
300383.ZK	12/19/2024	SDB3260123353	500.00	1.7277	786.32	863.83	0.0000	4.5800	50.0000	0.0000	(0.1000)	(0.0120)	0.0000	1	(0.1120)	01/06/2025
300383.ZK	12/19/2024	SDB3260123353	3,500.00	1.7277	5,523.65	6,046.78	0.0000	4.5800	50.0000	0.0000	(0.7027)	(0.0840)	0.0000	1	(0.7867)	01/06/2025
300383.ZK	12/19/2024	SDB3260123353	900.00	1.7277	1,420.37	1,554.89	0.0000	4.5800	50.0000	0.0000	(0.1807)	(0.0216)	0.0000	1	(0.2023)	01/06/2025
300383.ZK	12/19/2024	SDB3260123353	600.00	1.7277	946.91	1,036.59	0.0000	4.5800	50.0000	0.0000	(0.1205)	(0.0144)	0.0000	1	(0.1349)	01/06/2025
300383.ZK	12/19/2024	SDB3260123353	7,700.00	1.7277	12,152.04	13,302.91	0.0000	4.5800	50.0000	0.0000	(1.5460)	(0.1848)	0.0000	1	(1.7308)	01/06/2025
300383.ZK	12/19/2024	SDB3260123353	11,300.00	1.7277	17,833.51	19,522.46	0.0000	4.5800	50.0000	0.0000	(2.2688)	(0.2711)	0.0000	1	(2.5400)	01/06/2025
300383.ZK	12/19/2024	SDB3260123353	8,500.00	1.7277	13,414.59	14,685.03	0.0000	4.5800	50.0000	0.0000	(1.7066)	(0.2040)	0.0000	1	(1.9106)	01/06/2025
300383.ZK	12/19/2024	SDB3260123353	4,600.00	1.7277	7,259.66	7,947.19	0.0000	4.5800	50.0000	0.0000	(0.9236)	(0.1104)	0.0000	1	(1.0340)	01/06/2025
300383.ZK	12/19/2024	SDB3260123353	4,200.00	1.7277	6,628.39	7,256.13	0.0000	4.5800	50.0000	0.0000	(0.8433)	(0.1008)	0.0000	1	(0.9441)	01/06/2025
300383.ZK	12/19/2024	SDB3260123353	3,100.00	1.7277	4,892.38	5,355.72	0.0000	4.5800	50.0000	0.0000	(0.6224)	(0.0744)	0.0000	1	(0.6968)	01/06/2025
300383.ZK	12/19/2024	SDB3260123353	8,100.00	1.7277	12,783.31	13,993.97	0.0000	4.5800	50.0000	0.0000	(1.6263)	(0.1944)	0.0000	1	(1.8207)	01/06/2025
300383.ZK	12/19/2024	SDB3260123353	300.00	1.7277	473.46	518.30	0.0000	4.5800	50.0000	0.0000	(0.0602)	(0.0072)	0.0000	1	(0.0674)	01/06/2025
300383.ZK	12/19/2024	SDB3260123353	1,300.00	1.7277	2,051.64	2,245.95	0.0000	4.5800	50.0000	0.0000	(0.2610)	(0.0312)	0.0000	1	(0.2922)	01/06/2025
300383.ZK	12/19/2024	SDB3260123353	100.00	1.7277	157.82	172.77	0.0000	4.5800	50.0000	0.0000	(0.0201)	(0.0024)	0.0000	1	(0.0225)	01/06/2025
300383.ZK	12/19/2024	SDB3260123353	500.00	1.7277	789.09	863.83	0.0000	4.5800	50.0000	0.0000	(0.1004)	(0.0120)	0.0000	1	(0.1124)	01/06/2025
300383.ZK	12/19/2024	SDB3260123353	4,300.00	1.7277	6,786.20	7,428.90	0.0000	4.5800	50.0000	0.0000	(0.8634)	(0.1032)	0.0000	1	(0.9665)	01/06/2025
300383.ZK	12/19/2024	SDB3260123353	9,700.00	1.7277	15,308.41	16,758.21	0.0000	4.5800	50.0000	0.0000	(1.9476)	(0.2328)	0.0000	1	(2.1803)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6



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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
BEIJING SINNET TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300383.ZK	12/19/2024	SDB3260123353	1,100.00	1.7277	1,736.01	1,900.42	0.0000	4.5800	50.0000	0.0000	(0.2209)	(0.0264)	0.0000	1	(0.2473)	01/06/2025
300383.ZK	12/19/2024	SDB3260123353	11,100.00	1.7277	17,517.88	19,176.93	0.0000	4.5800	50.0000	0.0000	(2.2287)	(0.2663)	0.0000	1	(2.4950)	01/06/2025
300383.ZK	12/19/2024	SDB3260123353	800.00	1.7277	1,262.55	1,382.12	0.0000	4.5800	50.0000	0.0000	(0.1606)	(0.0192)	0.0000	1	(0.1798)	01/06/2025
300383.ZK	12/19/2024	SDB3260123353	35,600.00	1.7277	56,183.46	61,504.38	0.0000	4.5800	50.0000	0.0000	(7.1478)	(0.8542)	0.0000	1	(8.0020)	01/06/2025
300383.ZK	12/19/2024	SDB3260123353	39,500.00	1.7277	62,338.39	68,242.21	0.0000	4.5800	50.0000	0.0000	(7.9308)	(0.9478)	0.0000	1	(8.8786)	01/06/2025
300383.ZK	12/19/2024	SDB3260123353	100.00	1.7277	157.82	172.77	0.0000	4.5800	50.0000	0.0000	(0.0201)	(0.0024)	0.0000	1	(0.0225)	01/06/2025
300383.ZK	12/19/2024	SDB3260123353	2,700.00	1.7277	4,261.10	4,664.66	0.0000	4.5800	50.0000	0.0000	(0.5421)	(0.0648)	0.0000	1	(0.6069)	01/06/2025
300383.ZK	12/19/2024	SDB3260123353	3,500.00	1.7277	5,523.65	6,046.78	0.0000	4.5800	50.0000	0.0000	(0.7027)	(0.0840)	0.0000	1	(0.7867)	01/06/2025
300383.ZK	12/19/2024	SDB3260123353	1,300.00	1.7277	2,051.64	2,245.95	0.0000	4.5800	50.0000	0.0000	(0.2610)	(0.0312)	0.0000	1	(0.2922)	01/06/2025
300383.ZK	12/19/2024	SDB3260123353	6,500.00	1.7277	10,258.22	11,229.73	0.0000	4.5800	50.0000	0.0000	(1.3051)	(0.1560)	0.0000	1	(1.4610)	01/06/2025
300383.ZK	12/19/2024	SDB3260123353	13,300.00	1.7277	20,989.89	22,977.76	0.0000	4.5800	50.0000	0.0000	(2.6704)	(0.3191)	0.0000	1	(2.9895)	01/06/2025
300383.ZK	12/19/2024	SDB3260123353	3,300.00	1.7277	5,208.02	5,701.25	0.0000	4.5800	50.0000	0.0000	(0.6626)	(0.0792)	0.0000	1	(0.7418)	01/06/2025
300383.ZK	12/19/2024	SDB3260123353	800.00	1.7277	1,262.55	1,382.12	0.0000	4.5800	50.0000	0.0000	(0.1606)	(0.0192)	0.0000	1	(0.1798)	01/06/2025
300383.ZK	12/19/2024	SDB3260123353	6,100.00	1.7277	9,626.94	10,538.67	0.0000	4.5800	50.0000	0.0000	(1.2248)	(0.1464)	0.0000	1	(1.3711)	01/06/2025
300383.ZK	12/19/2024	SDB3260123353	1,400.00	1.7277	2,209.46	2,418.71	0.0000	4.5800	50.0000	0.0000	(0.2811)	(0.0336)	0.0000	1	(0.3147)	01/06/2025
300383.ZK	12/19/2024	SDB3260123353	700.00	1.7277	1,104.73	1,209.36	0.0000	4.5800	50.0000	0.0000	(0.1405)	(0.0168)	0.0000	1	(0.1573)	01/06/2025
300383.ZK	12/19/2024	SDB3260123353	500.00	1.7277	789.09	863.83	0.0000	4.5800	50.0000	0.0000	(0.1004)	(0.0120)	0.0000	1	(0.1124)	01/06/2025
300383.ZK	12/19/2024	SDB3260123353	100.00	1.7277	157.82	172.77	0.0000	4.5800	50.0000	0.0000	(0.0201)	(0.0024)	0.0000	1	(0.0225)	01/06/2025
300383.ZK	12/19/2024	SDB3260123353	3,500.00	1.7277	5,523.65	6,046.78	0.0000	4.5800	50.0000	0.0000	(0.7027)	(0.0840)	0.0000	1	(0.7867)	01/06/2025
300383.ZK	12/19/2024	SDB3260123353	26,600.00	1.7277	41,979.77	45,955.52	0.0000	4.5800	50.0000	0.0000	(5.3408)	(0.6383)	0.0000	1	(5.9790)	01/06/2025
300383.ZK	12/19/2024	SDB3260123353	1,100.00	1.7277	1,736.01	1,900.42	0.0000	4.5800	50.0000	0.0000	(0.2209)	(0.0264)	0.0000	1	(0.2473)	01/06/2025
300383.ZK	12/19/2024	SDB3260123353	3,600.00	1.7277	5,681.47	6,219.54	0.0000	4.5800	50.0000	0.0000	(0.7228)	(0.0864)	0.0000	1	(0.8092)	01/06/2025
300383.ZK	12/19/2024	SDB3260123353	200.00	1.7277	315.64	345.53	0.0000	4.5800	50.0000	0.0000	(0.0402)	(0.0048)	0.0000	1	(0.0450)	01/06/2025
300383.ZK	12/19/2024	SDB3260123353	800.00	1.7277	1,262.55	1,382.12	0.0000	4.5800	50.0000	0.0000	(0.1606)	(0.0192)	0.0000	1	(0.1798)	01/06/2025
300383.ZK	12/19/2024	SDB3260123353	1,600.00	1.7277	2,525.10	2,764.24	0.0000	4.5800	50.0000	0.0000	(0.3212)	(0.0384)	0.0000	1	(0.3596)	01/06/2025
300383.ZK	12/19/2024	SDB3260123353	1,700.00	1.7277	2,682.92	2,937.01	0.0000	4.5800	50.0000	0.0000	(0.3413)	(0.0408)	0.0000	1	(0.3821)	01/06/2025
300383.ZK	12/19/2024	SDB3260123353	10,700.00	1.7277	16,886.60	18,485.87	0.0000	4.5800	50.0000	0.0000	(2.1484)	(0.2567)	0.0000	1	(2.4051)	01/06/2025
300383.ZK	12/19/2024	SDB3260123353	200.00	1.7277	315.64	345.53	0.0000	4.5800	50.0000	0.0000	(0.0402)	(0.0048)	0.0000	1	(0.0450)	01/06/2025
300383.ZK	12/19/2024	SDB3260123353	3,300.00	1.7277	5,208.02	5,701.25	0.0000	4.5800	50.0000	0.0000	(0.6626)	(0.0792)	0.0000	1	(0.7418)	01/06/2025
300383.ZK	12/19/2024	SDB3260123353	900.00	1.7277	1,420.37	1,554.89	0.0000	4.5800	50.0000	0.0000	(0.1807)	(0.0216)	0.0000	1	(0.2023)	01/06/2025
300383.ZK	12/18/2024	SDB3260123353	100.00	1.7026	160.37	170.26	0.0000	4.5800	50.0000	0.0000	(0.0204)	(0.0024)	0.0000	1	(0.0228)	01/06/2025
300383.ZK	12/18/2024	SDB3260123353	500.00	1.7026	786.32	851.32	0.0000	4.5800	50.0000	0.0000	(0.1000)	(0.0118)	0.0000	1	(0.1119)	01/06/2025
300383.ZK	12/18/2024	SDB3260123353	3,500.00	1.7026	5,523.65	5,959.26	0.0000	4.5800	50.0000	0.0000	(0.7027)	(0.0828)	0.0000	1	(0.7855)	01/06/2025
300383.ZK	12/18/2024	SDB3260123353	900.00	1.7026	1,420.37	1,532.38	0.0000	4.5800	50.0000	0.0000	(0.1807)	(0.0213)	0.0000	1	(0.2020)	01/06/2025
300383.ZK	12/18/2024	SDB3260123353	600.00	1.7026	946.91	1,021.59	0.0000	4.5800	50.0000	0.0000	(0.1205)	(0.0142)	0.0000	1	(0.1347)	01/06/2025
300383.ZK	12/18/2024	SDB3260123353	7,700.00	1.7026	12,152.04	13,110.38	0.0000	4.5800	50.0000	0.0000	(1.5460)	(0.1821)	0.0000	1	(1.7281)	01/06/2025
300383.ZK	12/18/2024	SDB3260123353	11,300.00	1.7026	17,833.51	19,239.91	0.0000	4.5800	50.0000	0.0000	(2.2688)	(0.2672)	0.0000	1	(2.5360)	01/06/2025
300383.ZK	12/18/2024	SDB3260123353	8,500.00	1.7026	13,414.59	14,472.50	0.0000	4.5800	50.0000	0.0000	(1.7066)	(0.2010)	0.0000	1	(1.9076)	01/06/2025
300383.ZK	12/18/2024	SDB3260123353	4,600.00	1.7026	7,259.66	7,832.18	0.0000	4.5800	50.0000	0.0000	(0.9236)	(0.1088)	0.0000	1	(1.0324)	01/06/2025
300383.ZK	12/18/2024	SDB3260123353	4,200.00	1.7026	6,628.39	7,151.12	0.0000	4.5800	50.0000	0.0000	(0.8433)	(0.0993)	0.0000	1	(0.9426)	01/06/2025
300383.ZK	12/18/2024	SDB3260123353	3,100.00	1.7026	4,892.38	5,278.21	0.0000	4.5800	50.0000	0.0000	(0.6224)	(0.0733)	0.0000	1	(0.6957)	01/06/2025
300383.ZK	12/18/2024	SDB3260123353	8,100.00	1.7026	12,783.31	13,791.44	0.0000	4.5800	50.0000	0.0000	(1.6263)	(0.1915)	0.0000	1	(1.8179)	01/06/2025
300383.ZK	12/18/2024	SDB3260123353	300.00	1.7026	473.46	510.79	0.0000	4.5800	50.0000	0.0000	(0.0602)	(0.0071)	0.0000	1	(0.0673)	01/06/2025
300383.ZK	12/18/2024	SDB3260123353	1,300.00	1.7026	2,051.64	2,213.44	0.0000	4.5800	50.0000	0.0000	(0.2610)	(0.0307)	0.0000	1	(0.2918)	01/06/2025
300383.ZK	12/18/2024	SDB3260123353	100.00	1.7026	157.82	170.26	0.0000	4.5800	50.0000	0.0000	(0.0201)	(0.0024)	0.0000	1	(0.0224)	01/06/2025
300383.ZK	12/18/2024	SDB3260123353	500.00	1.7026	789.09	851.32	0.0000	4.5800	50.0000	0.0000	(0.1004)	(0.0118)	0.0000	1	(0.1122)	01/06/2025
300383.ZK	12/18/2024	SDB3260123353	4,300.00	1.7026	6,786.20	7,321.38	0.0000	4.5800	50.0000	0.0000	(0.8634)	(0.1017)	0.0000	1	(0.9650)	01/06/2025
300383.ZK	12/18/2024	SDB3260123353	9,700.00	1.7026	15,308.41	16,515.68	0.0000	4.5800	50.0000	0.0000	(1.9476)	(0.2294)	0.0000	1	(2.1770)	01/06/2025
300383.ZK	12/18/2024	SDB3260123353	1,100.00	1.7026	1,736.01	1,872.91	0.0000	4.5800	50.0000	0.0000	(0.2209)	(0.0260)	0.0000	1	(0.2469)	01/06/2025
300383.ZK	12/18/2024	SDB3260123353	11,100.00	1.7026	17,517.88	18,899.38	0.0000	4.5800	50.0000	0.0000	(2.2287)	(0.2625)	0.0000	1	(2.4912)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
BEIJING SINNET TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300383.ZK	12/18/2024	SDB3260123353	800.00	1.7026	1,262.55	1,362.12	0.0000	4.5800	50.0000	0.0000	(0.1606)	(0.0189)	0.0000	1	(0.1795)	01/06/2025
300383.ZK	12/18/2024	SDB3260123353	35,600.00	1.7026	56,183.46	60,614.23	0.0000	4.5800	50.0000	0.0000	(7.1478)	(0.8419)	0.0000	1	(7.9896)	01/06/2025
300383.ZK	12/18/2024	SDB3260123353	39,500.00	1.7026	62,338.39	67,254.56	0.0000	4.5800	50.0000	0.0000	(7.9308)	(0.9341)	0.0000	1	(8.8649)	01/06/2025
300383.ZK	12/18/2024	SDB3260123353	100.00	1.7026	157.82	170.26	0.0000	4.5800	50.0000	0.0000	(0.0201)	(0.0024)	0.0000	1	(0.0224)	01/06/2025
300383.ZK	12/18/2024	SDB3260123353	2,700.00	1.7026	4,261.10	4,597.15	0.0000	4.5800	50.0000	0.0000	(0.5421)	(0.0638)	0.0000	1	(0.6060)	01/06/2025
300383.ZK	12/18/2024	SDB3260123353	3,500.00	1.7026	5,523.65	5,959.26	0.0000	4.5800	50.0000	0.0000	(0.7027)	(0.0828)	0.0000	1	(0.7855)	01/06/2025
300383.ZK	12/18/2024	SDB3260123353	1,300.00	1.7026	2,051.64	2,213.44	0.0000	4.5800	50.0000	0.0000	(0.2610)	(0.0307)	0.0000	1	(0.2918)	01/06/2025
300383.ZK	12/18/2024	SDB3260123353	6,500.00	1.7026	10,258.22	11,067.21	0.0000	4.5800	50.0000	0.0000	(1.3051)	(0.1537)	0.0000	1	(1.4588)	01/06/2025
300383.ZK	12/18/2024	SDB3260123353	13,300.00	1.7026	20,989.89	22,645.21	0.0000	4.5800	50.0000	0.0000	(2.6704)	(0.3145)	0.0000	1	(2.9849)	01/06/2025
300383.ZK	12/18/2024	SDB3260123353	3,300.00	1.7026	5,208.02	5,618.74	0.0000	4.5800	50.0000	0.0000	(0.6626)	(0.0780)	0.0000	1	(0.7406)	01/06/2025
300383.ZK	12/18/2024	SDB3260123353	800.00	1.7026	1,262.55	1,362.12	0.0000	4.5800	50.0000	0.0000	(0.1606)	(0.0189)	0.0000	1	(0.1795)	01/06/2025
300383.ZK	12/18/2024	SDB3260123353	6,100.00	1.7026	9,626.94	10,386.15	0.0000	4.5800	50.0000	0.0000	(1.2248)	(0.1443)	0.0000	1	(1.3690)	01/06/2025
300383.ZK	12/18/2024	SDB3260123353	1,400.00	1.7026	2,209.46	2,383.71	0.0000	4.5800	50.0000	0.0000	(0.2811)	(0.0331)	0.0000	1	(0.3142)	01/06/2025
300383.ZK	12/18/2024	SDB3260123353	700.00	1.7026	1,104.73	1,191.85	0.0000	4.5800	50.0000	0.0000	(0.1405)	(0.0166)	0.0000	1	(0.1571)	01/06/2025
300383.ZK	12/18/2024	SDB3260123353	500.00	1.7026	789.09	851.32	0.0000	4.5800	50.0000	0.0000	(0.1004)	(0.0118)	0.0000	1	(0.1122)	01/06/2025
300383.ZK	12/18/2024	SDB3260123353	100.00	1.7026	157.82	170.26	0.0000	4.5800	50.0000	0.0000	(0.0201)	(0.0024)	0.0000	1	(0.0224)	01/06/2025
300383.ZK	12/18/2024	SDB3260123353	3,500.00	1.7026	5,523.65	5,959.26	0.0000	4.5800	50.0000	0.0000	(0.7027)	(0.0828)	0.0000	1	(0.7855)	01/06/2025
300383.ZK	12/18/2024	SDB3260123353	26,600.00	1.7026	41,979.77	45,290.41	0.0000	4.5800	50.0000	0.0000	(5.3408)	(0.6290)	0.0000	1	(5.9698)	01/06/2025
300383.ZK	12/18/2024	SDB3260123353	1,100.00	1.7026	1,736.01	1,872.91	0.0000	4.5800	50.0000	0.0000	(0.2209)	(0.0260)	0.0000	1	(0.2469)	01/06/2025
300383.ZK	12/18/2024	SDB3260123353	3,600.00	1.7026	5,681.47	6,129.53	0.0000	4.5800	50.0000	0.0000	(0.7228)	(0.0851)	0.0000	1	(0.8079)	01/06/2025
300383.ZK	12/18/2024	SDB3260123353	200.00	1.7026	315.64	340.53	0.0000	4.5800	50.0000	0.0000	(0.0402)	(0.0047)	0.0000	1	(0.0449)	01/06/2025
300383.ZK	12/18/2024	SDB3260123353	800.00	1.7026	1,262.55	1,362.12	0.0000	4.5800	50.0000	0.0000	(0.1606)	(0.0189)	0.0000	1	(0.1795)	01/06/2025
300383.ZK	12/18/2024	SDB3260123353	1,600.00	1.7026	2,525.10	2,724.24	0.0000	4.5800	50.0000	0.0000	(0.3212)	(0.0378)	0.0000	1	(0.3591)	01/06/2025
300383.ZK	12/18/2024	SDB3260123353	1,700.00	1.7026	2,682.92	2,894.50	0.0000	4.5800	50.0000	0.0000	(0.3413)	(0.0402)	0.0000	1	(0.3815)	01/06/2025
300383.ZK	12/18/2024	SDB3260123353	10,700.00	1.7026	16,886.60	18,218.32	0.0000	4.5800	50.0000	0.0000	(2.1484)	(0.2530)	0.0000	1	(2.4014)	01/06/2025
300383.ZK	12/18/2024	SDB3260123353	200.00	1.7026	315.64	340.53	0.0000	4.5800	50.0000	0.0000	(0.0402)	(0.0047)	0.0000	1	(0.0449)	01/06/2025
300383.ZK	12/18/2024	SDB3260123353	3,300.00	1.7026	5,208.02	5,618.74	0.0000	4.5800	50.0000	0.0000	(0.6626)	(0.0780)	0.0000	1	(0.7406)	01/06/2025
300383.ZK	12/18/2024	SDB3260123353	900.00	1.7026	1,420.37	1,532.38	0.0000	4.5800	50.0000	0.0000	(0.1807)	(0.0213)	0.0000	1	(0.2020)	01/06/2025
300383.ZK	12/17/2024	SDB3260123353	100.00	1.6198	160.37	161.98	0.0000	4.5800	50.0000	0.0000	(0.0204)	(0.0022)	0.0000	1	(0.0227)	01/06/2025
300383.ZK	12/17/2024	SDB3260123353	500.00	1.6198	786.32	809.92	0.0000	4.5800	50.0000	0.0000	(0.1000)	(0.0112)	0.0000	1	(0.1113)	01/06/2025
300383.ZK	12/17/2024	SDB3260123353	3,500.00	1.6198	5,523.65	5,669.44	0.0000	4.5800	50.0000	0.0000	(0.7027)	(0.0787)	0.0000	1	(0.7815)	01/06/2025
300383.ZK	12/17/2024	SDB3260123353	900.00	1.6198	1,420.37	1,457.86	0.0000	4.5800	50.0000	0.0000	(0.1807)	(0.0202)	0.0000	1	(0.2010)	01/06/2025
300383.ZK	12/17/2024	SDB3260123353	600.00	1.6198	946.91	971.90	0.0000	4.5800	50.0000	0.0000	(0.1205)	(0.0135)	0.0000	1	(0.1340)	01/06/2025
300383.ZK	12/17/2024	SDB3260123353	7,700.00	1.6198	12,152.04	12,472.77	0.0000	4.5800	50.0000	0.0000	(1.5460)	(0.1732)	0.0000	1	(1.7192)	01/06/2025
300383.ZK	12/17/2024	SDB3260123353	11,300.00	1.6198	17,833.51	18,304.19	0.0000	4.5800	50.0000	0.0000	(2.2688)	(0.2542)	0.0000	1	(2.5230)	01/06/2025
300383.ZK	12/17/2024	SDB3260123353	8,500.00	1.6198	13,414.59	13,768.64	0.0000	4.5800	50.0000	0.0000	(1.7066)	(0.1912)	0.0000	1	(1.8979)	01/06/2025
300383.ZK	12/17/2024	SDB3260123353	4,600.00	1.6198	7,259.66	7,451.26	0.0000	4.5800	50.0000	0.0000	(0.9236)	(0.1035)	0.0000	1	(1.0271)	01/06/2025
300383.ZK	12/17/2024	SDB3260123353	4,200.00	1.6198	6,628.39	6,803.33	0.0000	4.5800	50.0000	0.0000	(0.8433)	(0.0945)	0.0000	1	(0.9378)	01/06/2025
300383.ZK	12/17/2024	SDB3260123353	3,100.00	1.6198	4,892.38	5,021.50	0.0000	4.5800	50.0000	0.0000	(0.6224)	(0.0697)	0.0000	1	(0.6922)	01/06/2025
300383.ZK	12/17/2024	SDB3260123353	8,100.00	1.6198	12,783.31	13,120.70	0.0000	4.5800	50.0000	0.0000	(1.6263)	(0.1822)	0.0000	1	(1.8086)	01/06/2025
300383.ZK	12/17/2024	SDB3260123353	300.00	1.6198	473.46	485.95	0.0000	4.5800	50.0000	0.0000	(0.0602)	(0.0067)	0.0000	1	(0.0670)	01/06/2025
300383.ZK	12/17/2024	SDB3260123353	1,300.00	1.6198	2,051.64	2,105.79	0.0000	4.5800	50.0000	0.0000	(0.2610)	(0.0292)	0.0000	1	(0.2903)	01/06/2025
300383.ZK	12/17/2024	SDB3260123353	100.00	1.6198	157.82	161.98	0.0000	4.5800	50.0000	0.0000	(0.0201)	(0.0022)	0.0000	1	(0.0223)	01/06/2025
300383.ZK	12/17/2024	SDB3260123353	500.00	1.6198	789.09	809.92	0.0000	4.5800	50.0000	0.0000	(0.1004)	(0.0112)	0.0000	1	(0.1116)	01/06/2025
300383.ZK	12/17/2024	SDB3260123353	4,300.00	1.6198	6,786.20	6,965.31	0.0000	4.5800	50.0000	0.0000	(0.8634)	(0.0967)	0.0000	1	(0.9601)	01/06/2025
300383.ZK	12/17/2024	SDB3260123353	9,700.00	1.6198	15,308.41	15,712.45	0.0000	4.5800	50.0000	0.0000	(1.9476)	(0.2182)	0.0000	1	(2.1658)	01/06/2025
300383.ZK	12/17/2024	SDB3260123353	1,100.00	1.6198	1,736.01	1,781.82	0.0000	4.5800	50.0000	0.0000	(0.2209)	(0.0247)	0.0000	1	(0.2456)	01/06/2025
300383.ZK	12/17/2024	SDB3260123353	11,100.00	1.6198	17,517.88	17,980.22	0.0000	4.5800	50.0000	0.0000	(2.2287)	(0.2497)	0.0000	1	(2.4784)	01/06/2025
300383.ZK	12/17/2024	SDB3260123353	800.00	1.6198	1,262.55	1,295.87	0.0000	4.5800	50.0000	0.0000	(0.1606)	(0.0180)	0.0000	1	(0.1786)	01/06/2025
300383.ZK	12/17/2024	SDB3260123353	35,600.00	1.6198	56,183.46	57,666.30	0.0000	4.5800	50.0000	0.0000	(7.1478)	(0.8009)	0.0000	1	(7.9487)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
BEIJING SINNET TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300383.ZK	12/17/2024	SDB3260123353	39,500.00	1.6198	62,338.39	63,983.68	0.0000	4.5800	50.0000	0.0000	(7.9308)	(0.8887)	0.0000	1	(8.8195)	01/06/2025
300383.ZK	12/17/2024	SDB3260123353	100.00	1.6198	157.82	161.98	0.0000	4.5800	50.0000	0.0000	(0.0201)	(0.0022)	0.0000	1	(0.0223)	01/06/2025
300383.ZK	12/17/2024	SDB3260123353	2,700.00	1.6198	4,261.10	4,373.57	0.0000	4.5800	50.0000	0.0000	(0.5421)	(0.0607)	0.0000	1	(0.6029)	01/06/2025
300383.ZK	12/17/2024	SDB3260123353	3,500.00	1.6198	5,523.65	5,669.44	0.0000	4.5800	50.0000	0.0000	(0.7027)	(0.0787)	0.0000	1	(0.7815)	01/06/2025
300383.ZK	12/17/2024	SDB3260123353	1,300.00	1.6198	2,051.64	2,105.79	0.0000	4.5800	50.0000	0.0000	(0.2610)	(0.0292)	0.0000	1	(0.2903)	01/06/2025
300383.ZK	12/17/2024	SDB3260123353	6,500.00	1.6198	10,258.22	10,528.96	0.0000	4.5800	50.0000	0.0000	(1.3051)	(0.1462)	0.0000	1	(1.4513)	01/06/2025
300383.ZK	12/17/2024	SDB3260123353	13,300.00	1.6198	20,989.89	21,543.87	0.0000	4.5800	50.0000	0.0000	(2.6704)	(0.2992)	0.0000	1	(2.9696)	01/06/2025
300383.ZK	12/17/2024	SDB3260123353	3,300.00	1.6198	5,208.02	5,345.47	0.0000	4.5800	50.0000	0.0000	(0.6626)	(0.0742)	0.0000	1	(0.7368)	01/06/2025
300383.ZK	12/17/2024	SDB3260123353	800.00	1.6198	1,262.55	1,295.87	0.0000	4.5800	50.0000	0.0000	(0.1606)	(0.0180)	0.0000	1	(0.1786)	01/06/2025
300383.ZK	12/17/2024	SDB3260123353	6,100.00	1.6198	9,626.94	9,881.02	0.0000	4.5800	50.0000	0.0000	(1.2248)	(0.1372)	0.0000	1	(1.3620)	01/06/2025
300383.ZK	12/17/2024	SDB3260123353	1,400.00	1.6198	2,209.46	2,267.78	0.0000	4.5800	50.0000	0.0000	(0.2811)	(0.0315)	0.0000	1	(0.3126)	01/06/2025
300383.ZK	12/17/2024	SDB3260123353	700.00	1.6198	1,104.73	1,133.89	0.0000	4.5800	50.0000	0.0000	(0.1405)	(0.0157)	0.0000	1	(0.1563)	01/06/2025
300383.ZK	12/17/2024	SDB3260123353	500.00	1.6198	789.09	809.92	0.0000	4.5800	50.0000	0.0000	(0.1004)	(0.0112)	0.0000	1	(0.1116)	01/06/2025
300383.ZK	12/17/2024	SDB3260123353	100.00	1.6198	157.82	161.98	0.0000	4.5800	50.0000	0.0000	(0.0201)	(0.0022)	0.0000	1	(0.0223)	01/06/2025
300383.ZK	12/17/2024	SDB3260123353	3,500.00	1.6198	5,523.65	5,669.44	0.0000	4.5800	50.0000	0.0000	(0.7027)	(0.0787)	0.0000	1	(0.7815)	01/06/2025
300383.ZK	12/17/2024	SDB3260123353	26,600.00	1.6198	41,979.77	43,087.74	0.0000	4.5800	50.0000	0.0000	(5.3408)	(0.5984)	0.0000	1	(5.9392)	01/06/2025
300383.ZK	12/17/2024	SDB3260123353	1,100.00	1.6198	1,736.01	1,781.82	0.0000	4.5800	50.0000	0.0000	(0.2209)	(0.0247)	0.0000	1	(0.2456)	01/06/2025
300383.ZK	12/17/2024	SDB3260123353	3,600.00	1.6198	5,681.47	5,831.42	0.0000	4.5800	50.0000	0.0000	(0.7228)	(0.0810)	0.0000	1	(0.8038)	01/06/2025
300383.ZK	12/17/2024	SDB3260123353	200.00	1.6198	315.64	323.97	0.0000	4.5800	50.0000	0.0000	(0.0402)	(0.0045)	0.0000	1	(0.0447)	01/06/2025
300383.ZK	12/17/2024	SDB3260123353	800.00	1.6198	1,262.55	1,295.87	0.0000	4.5800	50.0000	0.0000	(0.1606)	(0.0180)	0.0000	1	(0.1786)	01/06/2025
300383.ZK	12/17/2024	SDB3260123353	1,600.00	1.6198	2,525.10	2,591.74	0.0000	4.5800	50.0000	0.0000	(0.3212)	(0.0360)	0.0000	1	(0.3572)	01/06/2025
300383.ZK	12/17/2024	SDB3260123353	1,700.00	1.6198	2,682.92	2,753.73	0.0000	4.5800	50.0000	0.0000	(0.3413)	(0.0382)	0.0000	1	(0.3796)	01/06/2025
300383.ZK	12/17/2024	SDB3260123353	10,700.00	1.6198	16,886.60	17,332.29	0.0000	4.5800	50.0000	0.0000	(2.1484)	(0.2407)	0.0000	1	(2.3891)	01/06/2025
300383.ZK	12/17/2024	SDB3260123353	200.00	1.6198	315.64	323.97	0.0000	4.5800	50.0000	0.0000	(0.0402)	(0.0045)	0.0000	1	(0.0447)	01/06/2025
300383.ZK	12/17/2024	SDB3260123353	3,300.00	1.6198	5,208.02	5,345.47	0.0000	4.5800	50.0000	0.0000	(0.6626)	(0.0742)	0.0000	1	(0.7368)	01/06/2025
300383.ZK	12/17/2024	SDB3260123353	900.00	1.6198	1,420.37	1,457.86	0.0000	4.5800	50.0000	0.0000	(0.1807)	(0.0202)	0.0000	1	(0.2010)	01/06/2025
300383.ZK	12/16/2024	SDB3260123353	100.00	1.6151	160.37	161.51	0.0000	4.5800	50.0000	0.0000	(0.0204)	(0.0022)	0.0000	1	(0.0226)	01/06/2025
300383.ZK	12/16/2024	SDB3260123353	500.00	1.6151	786.32	807.53	0.0000	4.5800	50.0000	0.0000	(0.1000)	(0.0112)	0.0000	1	(0.1113)	01/06/2025
300383.ZK	12/16/2024	SDB3260123353	3,500.00	1.6151	5,523.65	5,652.74	0.0000	4.5800	50.0000	0.0000	(0.7027)	(0.0785)	0.0000	1	(0.7812)	01/06/2025
300383.ZK	12/16/2024	SDB3260123353	900.00	1.6151	1,420.37	1,453.56	0.0000	4.5800	50.0000	0.0000	(0.1807)	(0.0202)	0.0000	1	(0.2009)	01/06/2025
300383.ZK	12/16/2024	SDB3260123353	600.00	1.6151	946.91	969.04	0.0000	4.5800	50.0000	0.0000	(0.1205)	(0.0135)	0.0000	1	(0.1339)	01/06/2025
300383.ZK	12/16/2024	SDB3260123353	7,700.00	1.6151	12,152.04	12,436.04	0.0000	4.5800	50.0000	0.0000	(1.5460)	(0.1727)	0.0000	1	(1.7187)	01/06/2025
300383.ZK	12/16/2024	SDB3260123353	11,300.00	1.6151	17,833.51	18,250.29	0.0000	4.5800	50.0000	0.0000	(2.2688)	(0.2535)	0.0000	1	(2.5223)	01/06/2025
300383.ZK	12/16/2024	SDB3260123353	8,500.00	1.6151	13,414.59	13,728.09	0.0000	4.5800	50.0000	0.0000	(1.7066)	(0.1907)	0.0000	1	(1.8973)	01/06/2025
300383.ZK	12/16/2024	SDB3260123353	4,600.00	1.6151	7,259.66	7,429.32	0.0000	4.5800	50.0000	0.0000	(0.9236)	(0.1032)	0.0000	1	(1.0268)	01/06/2025
300383.ZK	12/16/2024	SDB3260123353	4,200.00	1.6151	6,628.39	6,783.29	0.0000	4.5800	50.0000	0.0000	(0.8433)	(0.0942)	0.0000	1	(0.9375)	01/06/2025
300383.ZK	12/16/2024	SDB3260123353	3,100.00	1.6151	4,892.38	5,006.72	0.0000	4.5800	50.0000	0.0000	(0.6224)	(0.0695)	0.0000	1	(0.6920)	01/06/2025
300383.ZK	12/16/2024	SDB3260123353	8,100.00	1.6151	12,783.31	13,082.07	0.0000	4.5800	50.0000	0.0000	(1.6263)	(0.1817)	0.0000	1	(1.8080)	01/06/2025
300383.ZK	12/16/2024	SDB3260123353	300.00	1.6151	473.46	484.52	0.0000	4.5800	50.0000	0.0000	(0.0602)	(0.0067)	0.0000	1	(0.0670)	01/06/2025
300383.ZK	12/16/2024	SDB3260123353	1,300.00	1.6151	2,051.64	2,099.59	0.0000	4.5800	50.0000	0.0000	(0.2610)	(0.0292)	0.0000	1	(0.2902)	01/06/2025
300383.ZK	12/16/2024	SDB3260123353	100.00	1.6151	157.82	161.51	0.0000	4.5800	50.0000	0.0000	(0.0201)	(0.0022)	0.0000	1	(0.0223)	01/06/2025
300383.ZK	12/16/2024	SDB3260123353	500.00	1.6151	789.09	807.53	0.0000	4.5800	50.0000	0.0000	(0.1004)	(0.0112)	0.0000	1	(0.1116)	01/06/2025
300383.ZK	12/16/2024	SDB3260123353	4,300.00	1.6151	6,786.20	6,944.80	0.0000	4.5800	50.0000	0.0000	(0.8634)	(0.0965)	0.0000	1	(0.9598)	01/06/2025
300383.ZK	12/16/2024	SDB3260123353	9,700.00	1.6151	15,308.41	15,666.18	0.0000	4.5800	50.0000	0.0000	(1.9476)	(0.2176)	0.0000	1	(2.1652)	01/06/2025
300383.ZK	12/16/2024	SDB3260123353	1,100.00	1.6151	1,736.01	1,776.58	0.0000	4.5800	50.0000	0.0000	(0.2209)	(0.0247)	0.0000	1	(0.2455)	01/06/2025
300383.ZK	12/16/2024	SDB3260123353	11,100.00	1.6151	17,517.88	17,927.28	0.0000	4.5800	50.0000	0.0000	(2.2287)	(0.2490)	0.0000	1	(2.4777)	01/06/2025
300383.ZK	12/16/2024	SDB3260123353	800.00	1.6151	1,262.55	1,292.06	0.0000	4.5800	50.0000	0.0000	(0.1606)	(0.0179)	0.0000	1	(0.1786)	01/06/2025
300383.ZK	12/16/2024	SDB3260123353	35,600.00	1.6151	56,183.46	57,496.49	0.0000	4.5800	50.0000	0.0000	(7.1478)	(0.7986)	0.0000	1	(7.9463)	01/06/2025
300383.ZK	12/16/2024	SDB3260123353	39,500.00	1.6151	62,338.39	63,795.26	0.0000	4.5800	50.0000	0.0000	(7.9308)	(0.8860)	0.0000	1	(8.8169)	01/06/2025
300383.ZK	12/16/2024	SDB3260123353	100.00	1.6151	157.82	161.51	0.0000	4.5800	50.0000	0.0000	(0.0201)	(0.0022)	0.0000	1	(0.0223)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
BEIJING SINNET TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300383.ZK	12/16/2024	SDB3260123353	2,700.00	1.6151	4,261.10	4,360.69	0.0000	4.5800	50.0000	0.0000	(0.5421)	(0.0606)	0.0000	1	(0.6027)	01/06/2025
300383.ZK	12/16/2024	SDB3260123353	3,500.00	1.6151	5,523.65	5,652.74	0.0000	4.5800	50.0000	0.0000	(0.7027)	(0.0785)	0.0000	1	(0.7812)	01/06/2025
300383.ZK	12/16/2024	SDB3260123353	1,300.00	1.6151	2,051.64	2,099.59	0.0000	4.5800	50.0000	0.0000	(0.2610)	(0.0292)	0.0000	1	(0.2902)	01/06/2025
300383.ZK	12/16/2024	SDB3260123353	6,500.00	1.6151	10,258.22	10,497.95	0.0000	4.5800	50.0000	0.0000	(1.3051)	(0.1458)	0.0000	1	(1.4509)	01/06/2025
300383.ZK	12/16/2024	SDB3260123353	13,300.00	1.6151	20,989.89	21,480.43	0.0000	4.5800	50.0000	0.0000	(2.6704)	(0.2983)	0.0000	1	(2.9687)	01/06/2025
300383.ZK	12/16/2024	SDB3260123353	3,300.00	1.6151	5,208.02	5,329.73	0.0000	4.5800	50.0000	0.0000	(0.6626)	(0.0740)	0.0000	1	(0.7366)	01/06/2025
300383.ZK	12/16/2024	SDB3260123353	800.00	1.6151	1,262.55	1,292.06	0.0000	4.5800	50.0000	0.0000	(0.1606)	(0.0179)	0.0000	1	(0.1786)	01/06/2025
300383.ZK	12/16/2024	SDB3260123353	6,100.00	1.6151	9,626.94	9,851.93	0.0000	4.5800	50.0000	0.0000	(1.2248)	(0.1368)	0.0000	1	(1.3616)	01/06/2025
300383.ZK	12/16/2024	SDB3260123353	1,400.00	1.6151	2,209.46	2,261.10	0.0000	4.5800	50.0000	0.0000	(0.2811)	(0.0314)	0.0000	1	(0.3125)	01/06/2025
300383.ZK	12/16/2024	SDB3260123353	700.00	1.6151	1,104.73	1,130.55	0.0000	4.5800	50.0000	0.0000	(0.1405)	(0.0157)	0.0000	1	(0.1562)	01/06/2025
300383.ZK	12/16/2024	SDB3260123353	500.00	1.6151	789.09	807.53	0.0000	4.5800	50.0000	0.0000	(0.1004)	(0.0112)	0.0000	1	(0.1116)	01/06/2025
300383.ZK	12/16/2024	SDB3260123353	100.00	1.6151	157.82	161.51	0.0000	4.5800	50.0000	0.0000	(0.0201)	(0.0022)	0.0000	1	(0.0223)	01/06/2025
300383.ZK	12/16/2024	SDB3260123353	3,500.00	1.6151	5,523.65	5,652.74	0.0000	4.5800	50.0000	0.0000	(0.7027)	(0.0785)	0.0000	1	(0.7812)	01/06/2025
300383.ZK	12/16/2024	SDB3260123353	26,600.00	1.6151	41,979.77	42,960.86	0.0000	4.5800	50.0000	0.0000	(5.3408)	(0.5967)	0.0000	1	(5.9374)	01/06/2025
300383.ZK	12/16/2024	SDB3260123353	1,100.00	1.6151	1,736.01	1,776.58	0.0000	4.5800	50.0000	0.0000	(0.2209)	(0.0247)	0.0000	1	(0.2455)	01/06/2025
300383.ZK	12/16/2024	SDB3260123353	3,600.00	1.6151	5,681.47	5,814.25	0.0000	4.5800	50.0000	0.0000	(0.7228)	(0.0808)	0.0000	1	(0.8036)	01/06/2025
300383.ZK	12/16/2024	SDB3260123353	200.00	1.6151	315.64	323.01	0.0000	4.5800	50.0000	0.0000	(0.0402)	(0.0045)	0.0000	1	(0.0446)	01/06/2025
300383.ZK	12/16/2024	SDB3260123353	800.00	1.6151	1,262.55	1,292.06	0.0000	4.5800	50.0000	0.0000	(0.1606)	(0.0179)	0.0000	1	(0.1786)	01/06/2025
300383.ZK	12/16/2024	SDB3260123353	1,600.00	1.6151	2,525.10	2,584.11	0.0000	4.5800	50.0000	0.0000	(0.3212)	(0.0359)	0.0000	1	(0.3571)	01/06/2025
300383.ZK	12/16/2024	SDB3260123353	1,700.00	1.6151	2,682.92	2,745.62	0.0000	4.5800	50.0000	0.0000	(0.3413)	(0.0381)	0.0000	1	(0.3795)	01/06/2025
300383.ZK	12/16/2024	SDB3260123353	10,700.00	1.6151	16,886.60	17,281.25	0.0000	4.5800	50.0000	0.0000	(2.1484)	(0.2400)	0.0000	1	(2.3884)	01/06/2025
300383.ZK	12/16/2024	SDB3260123353	200.00	1.6151	315.64	323.01	0.0000	4.5800	50.0000	0.0000	(0.0402)	(0.0045)	0.0000	1	(0.0446)	01/06/2025
300383.ZK	12/16/2024	SDB3260123353	3,300.00	1.6151	5,208.02	5,329.73	0.0000	4.5800	50.0000	0.0000	(0.6626)	(0.0740)	0.0000	1	(0.7366)	01/06/2025
300383.ZK	12/16/2024	SDB3260123353	900.00	1.6151	1,420.37	1,453.56	0.0000	4.5800	50.0000	0.0000	(0.1807)	(0.0202)	0.0000	1	(0.2009)	01/06/2025
300383.ZK	12/13/2024	SDB3260123353	100.00	1.5600	160.37	156.00	0.0000	4.5800	50.0000	0.0000	(0.0612)	(0.0065)	0.0000	3	(0.0677)	01/06/2025
300383.ZK	12/13/2024	SDB3260123353	500.00	1.5600	786.32	779.98	0.0000	4.5800	50.0000	0.0000	(0.3001)	(0.0325)	0.0000	3	(0.3326)	01/06/2025
300383.ZK	12/13/2024	SDB3260123353	3,500.00	1.5600	5,523.65	5,459.88	0.0000	4.5800	50.0000	0.0000	(2.1082)	(0.2275)	0.0000	3	(2.3357)	01/06/2025
300383.ZK	12/13/2024	SDB3260123353	900.00	1.5600	1,420.37	1,403.97	0.0000	4.5800	50.0000	0.0000	(0.5421)	(0.0585)	0.0000	3	(0.6006)	01/06/2025
300383.ZK	12/13/2024	SDB3260123353	600.00	1.5600	946.91	935.98	0.0000	4.5800	50.0000	0.0000	(0.3614)	(0.0390)	0.0000	3	(0.4004)	01/06/2025
300383.ZK	12/13/2024	SDB3260123353	7,700.00	1.5600	12,152.04	12,011.73	0.0000	4.5800	50.0000	0.0000	(4.6380)	(0.5005)	0.0000	3	(5.1385)	01/06/2025
300383.ZK	12/13/2024	SDB3260123353	11,300.00	1.5600	17,833.51	17,627.60	0.0000	4.5800	50.0000	0.0000	(6.8065)	(0.7345)	0.0000	3	(7.5409)	01/06/2025
300383.ZK	12/13/2024	SDB3260123353	8,500.00	1.5600	13,414.59	13,259.70	0.0000	4.5800	50.0000	0.0000	(5.1199)	(0.5525)	0.0000	3	(5.6724)	01/06/2025
300383.ZK	12/13/2024	SDB3260123353	4,600.00	1.5600	7,259.66	7,175.84	0.0000	4.5800	50.0000	0.0000	(2.7708)	(0.2990)	0.0000	3	(3.0698)	01/06/2025
300383.ZK	12/13/2024	SDB3260123353	4,200.00	1.5600	6,628.39	6,551.85	0.0000	4.5800	50.0000	0.0000	(2.5298)	(0.2730)	0.0000	3	(2.8028)	01/06/2025
300383.ZK	12/13/2024	SDB3260123353	3,100.00	1.5600	4,892.38	4,835.89	0.0000	4.5800	50.0000	0.0000	(1.8673)	(0.2015)	0.0000	3	(2.0688)	01/06/2025
300383.ZK	12/13/2024	SDB3260123353	8,100.00	1.5600	12,783.31	12,635.72	0.0000	4.5800	50.0000	0.0000	(4.8790)	(0.5265)	0.0000	3	(5.4055)	01/06/2025
300383.ZK	12/13/2024	SDB3260123353	300.00	1.5600	473.46	467.99	0.0000	4.5800	50.0000	0.0000	(0.1807)	(0.0195)	0.0000	3	(0.2002)	01/06/2025
300383.ZK	12/13/2024	SDB3260123353	1,300.00	1.5600	2,051.64	2,027.95	0.0000	4.5800	50.0000	0.0000	(0.7830)	(0.0845)	0.0000	3	(0.8675)	01/06/2025
300383.ZK	12/13/2024	SDB3260123353	100.00	1.5600	157.82	156.00	0.0000	4.5800	50.0000	0.0000	(0.0602)	(0.0065)	0.0000	3	(0.0667)	01/06/2025
300383.ZK	12/13/2024	SDB3260123353	500.00	1.5600	789.09	779.98	0.0000	4.5800	50.0000	0.0000	(0.3012)	(0.0325)	0.0000	3	(0.3337)	01/06/2025
300383.ZK	12/13/2024	SDB3260123353	4,300.00	1.5600	6,786.20	6,707.85	0.0000	4.5800	50.0000	0.0000	(2.5901)	(0.2795)	0.0000	3	(2.8696)	01/06/2025
300383.ZK	12/13/2024	SDB3260123353	9,700.00	1.5600	15,308.41	15,131.66	0.0000	4.5800	50.0000	0.0000	(5.8427)	(0.6305)	0.0000	3	(6.4732)	01/06/2025
300383.ZK	12/13/2024	SDB3260123353	1,100.00	1.5600	1,736.01	1,715.96	0.0000	4.5800	50.0000	0.0000	(0.6626)	(0.0715)	0.0000	3	(0.7341)	01/06/2025
300383.ZK	12/13/2024	SDB3260123353	11,100.00	1.5600	17,517.88	17,315.61	0.0000	4.5800	50.0000	0.0000	(6.6860)	(0.7215)	0.0000	3	(7.4075)	01/06/2025
300383.ZK	12/13/2024	SDB3260123353	800.00	1.5600	1,262.55	1,247.97	0.0000	4.5800	50.0000	0.0000	(0.4819)	(0.0520)	0.0000	3	(0.5339)	01/06/2025
300383.ZK	12/13/2024	SDB3260123353	35,600.00	1.5600	56,183.46	55,534.75	0.0000	4.5800	50.0000	0.0000	(21.4434)	(2.3139)	0.0000	3	(23.7573)	01/06/2025
300383.ZK	12/13/2024	SDB3260123353	39,500.00	1.5600	62,338.39	61,618.62	0.0000	4.5800	50.0000	0.0000	(23.7925)	(2.5674)	0.0000	3	(26.3599)	01/06/2025
300383.ZK	12/13/2024	SDB3260123353	100.00	1.5600	157.82	156.00	0.0000	4.5800	50.0000	0.0000	(0.0602)	(0.0065)	0.0000	3	(0.0667)	01/06/2025
300383.ZK	12/13/2024	SDB3260123353	2,700.00	1.5600	4,261.10	4,211.91	0.0000	4.5800	50.0000	0.0000	(1.6263)	(0.1755)	0.0000	3	(1.8018)	01/06/2025
300383.ZK	12/13/2024	SDB3260123353	3,500.00	1.5600	5,523.65	5,459.88	0.0000	4.5800	50.0000	0.0000	(2.1082)	(0.2275)	0.0000	3	(2.3357)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
BEIJING SINNET TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300383.ZK	12/13/2024	SDB3260123353	1,300.00	1.5600	2,051.64	2,027.95	0.0000	4.5800	50.0000	0.0000	(0.7830)	(0.0845)	0.0000	3	(0.8675)	01/06/2025
300383.ZK	12/13/2024	SDB3260123353	6,500.00	1.5600	10,258.22	10,139.77	0.0000	4.5800	50.0000	0.0000	(3.9152)	(0.4225)	0.0000	3	(4.3377)	01/06/2025
300383.ZK	12/13/2024	SDB3260123353	13,300.00	1.5600	20,989.89	20,747.53	0.0000	4.5800	50.0000	0.0000	(8.0111)	(0.8645)	0.0000	3	(8.8756)	01/06/2025
300383.ZK	12/13/2024	SDB3260123353	3,300.00	1.5600	5,208.02	5,147.88	0.0000	4.5800	50.0000	0.0000	(1.9877)	(0.2145)	0.0000	3	(2.2022)	01/06/2025
300383.ZK	12/13/2024	SDB3260123353	800.00	1.5600	1,262.55	1,247.97	0.0000	4.5800	50.0000	0.0000	(0.4819)	(0.0520)	0.0000	3	(0.5339)	01/06/2025
300383.ZK	12/13/2024	SDB3260123353	6,100.00	1.5600	9,626.94	9,515.79	0.0000	4.5800	50.0000	0.0000	(3.6743)	(0.3965)	0.0000	3	(4.0708)	01/06/2025
300383.ZK	12/13/2024	SDB3260123353	1,400.00	1.5600	2,209.46	2,183.95	0.0000	4.5800	50.0000	0.0000	(0.8433)	(0.0910)	0.0000	3	(0.9343)	01/06/2025
300383.ZK	12/13/2024	SDB3260123353	700.00	1.5600	1,104.73	1,091.98	0.0000	4.5800	50.0000	0.0000	(0.4216)	(0.0455)	0.0000	3	(0.4671)	01/06/2025
300383.ZK	12/13/2024	SDB3260123353	500.00	1.5600	789.09	779.98	0.0000	4.5800	50.0000	0.0000	(0.3012)	(0.0325)	0.0000	3	(0.3337)	01/06/2025
300383.ZK	12/13/2024	SDB3260123353	100.00	1.5600	157.82	156.00	0.0000	4.5800	50.0000	0.0000	(0.0602)	(0.0065)	0.0000	3	(0.0667)	01/06/2025
300383.ZK	12/13/2024	SDB3260123353	3,500.00	1.5600	5,523.65	5,459.88	0.0000	4.5800	50.0000	0.0000	(2.1082)	(0.2275)	0.0000	3	(2.3357)	01/06/2025
300383.ZK	12/13/2024	SDB3260123353	26,600.00	1.5600	41,979.77	41,495.07	0.0000	4.5800	50.0000	0.0000	(16.0223)	(1.7290)	0.0000	3	(17.7512)	01/06/2025
300383.ZK	12/13/2024	SDB3260123353	1,100.00	1.5600	1,736.01	1,715.96	0.0000	4.5800	50.0000	0.0000	(0.6626)	(0.0715)	0.0000	3	(0.7341)	01/06/2025
300383.ZK	12/13/2024	SDB3260123353	3,600.00	1.5600	5,681.47	5,615.87	0.0000	4.5800	50.0000	0.0000	(2.1684)	(0.2340)	0.0000	3	(2.4024)	01/06/2025
300383.ZK	12/13/2024	SDB3260123353	200.00	1.5600	315.64	311.99	0.0000	4.5800	50.0000	0.0000	(0.1205)	(0.0130)	0.0000	3	(0.1335)	01/06/2025
300383.ZK	12/13/2024	SDB3260123353	800.00	1.5600	1,262.55	1,247.97	0.0000	4.5800	50.0000	0.0000	(0.4819)	(0.0520)	0.0000	3	(0.5339)	01/06/2025
300383.ZK	12/13/2024	SDB3260123353	1,600.00	1.5600	2,525.10	2,495.94	0.0000	4.5800	50.0000	0.0000	(0.9637)	(0.1040)	0.0000	3	(1.0677)	01/06/2025
300383.ZK	12/13/2024	SDB3260123353	1,700.00	1.5600	2,682.92	2,651.94	0.0000	4.5800	50.0000	0.0000	(1.0240)	(0.1105)	0.0000	3	(1.1345)	01/06/2025
300383.ZK	12/13/2024	SDB3260123353	10,700.00	1.5600	16,886.60	16,691.63	0.0000	4.5800	50.0000	0.0000	(6.4451)	(0.6955)	0.0000	3	(7.1405)	01/06/2025
300383.ZK	12/13/2024	SDB3260123353	200.00	1.5600	315.64	311.99	0.0000	4.5800	50.0000	0.0000	(0.1205)	(0.0130)	0.0000	3	(0.1335)	01/06/2025
300383.ZK	12/13/2024	SDB3260123353	3,300.00	1.5600	5,208.02	5,147.88	0.0000	4.5800	50.0000	0.0000	(1.9877)	(0.2145)	0.0000	3	(2.2022)	01/06/2025
300383.ZK	12/13/2024	SDB3260123353	900.00	1.5600	1,420.37	1,403.97	0.0000	4.5800	50.0000	0.0000	(0.5421)	(0.0585)	0.0000	3	(0.6006)	01/06/2025
300383.ZK	12/12/2024	SDB3260123353	3,500.00	1.5360	5,523.65	5,375.98	0.0000	4.5800	50.0000	0.0000	(0.7027)	(0.0747)	0.0000	1	(0.7774)	01/06/2025
300383.ZK	12/12/2024	SDB3260123353	900.00	1.5360	1,420.37	1,382.39	0.0000	4.5800	50.0000	0.0000	(0.1807)	(0.0192)	0.0000	1	(0.1999)	01/06/2025
300383.ZK	12/12/2024	SDB3260123353	600.00	1.5360	946.91	921.60	0.0000	4.5800	50.0000	0.0000	(0.1205)	(0.0128)	0.0000	1	(0.1333)	01/06/2025
300383.ZK	12/12/2024	SDB3260123353	7,700.00	1.5360	12,152.04	11,827.15	0.0000	4.5800	50.0000	0.0000	(1.5460)	(0.1643)	0.0000	1	(1.7103)	01/06/2025
300383.ZK	12/12/2024	SDB3260123353	11,300.00	1.5360	17,833.51	17,356.72	0.0000	4.5800	50.0000	0.0000	(2.2688)	(0.2411)	0.0000	1	(2.5099)	01/06/2025
300383.ZK	12/12/2024	SDB3260123353	8,500.00	1.5360	13,414.59	13,055.94	0.0000	4.5800	50.0000	0.0000	(1.7066)	(0.1813)	0.0000	1	(1.8880)	01/06/2025
300383.ZK	12/12/2024	SDB3260123353	4,600.00	1.5360	7,259.66	7,065.57	0.0000	4.5800	50.0000	0.0000	(0.9236)	(0.0981)	0.0000	1	(1.0217)	01/06/2025
300383.ZK	12/12/2024	SDB3260123353	4,200.00	1.5360	6,628.39	6,451.17	0.0000	4.5800	50.0000	0.0000	(0.8433)	(0.0896)	0.0000	1	(0.9329)	01/06/2025
300383.ZK	12/12/2024	SDB3260123353	3,100.00	1.5360	4,892.38	4,761.58	0.0000	4.5800	50.0000	0.0000	(0.6224)	(0.0661)	0.0000	1	(0.6886)	01/06/2025
300383.ZK	12/12/2024	SDB3260123353	8,100.00	1.5360	12,783.31	12,441.54	0.0000	4.5800	50.0000	0.0000	(1.6263)	(0.1728)	0.0000	1	(1.7991)	01/06/2025
300383.ZK	12/12/2024	SDB3260123353	300.00	1.5360	473.46	460.80	0.0000	4.5800	50.0000	0.0000	(0.0602)	(0.0064)	0.0000	1	(0.0666)	01/06/2025
300383.ZK	12/12/2024	SDB3260123353	1,300.00	1.5360	2,051.64	1,996.79	0.0000	4.5800	50.0000	0.0000	(0.2610)	(0.0277)	0.0000	1	(0.2887)	01/06/2025
300383.ZK	12/12/2024	SDB3260123353	100.00	1.5360	157.82	153.60	0.0000	4.5800	50.0000	0.0000	(0.0201)	(0.0021)	0.0000	1	(0.0222)	01/06/2025
300383.ZK	12/12/2024	SDB3260123353	500.00	1.5360	789.09	768.00	0.0000	4.5800	50.0000	0.0000	(0.1004)	(0.0107)	0.0000	1	(0.1111)	01/06/2025
300383.ZK	12/12/2024	SDB3260123353	4,300.00	1.5360	6,786.20	6,604.77	0.0000	4.5800	50.0000	0.0000	(0.8634)	(0.0917)	0.0000	1	(0.9551)	01/06/2025
300383.ZK	12/12/2024	SDB3260123353	9,700.00	1.5360	15,308.41	14,899.13	0.0000	4.5800	50.0000	0.0000	(1.9476)	(0.2069)	0.0000	1	(2.1545)	01/06/2025
300383.ZK	12/12/2024	SDB3260123353	1,100.00	1.5360	1,736.01	1,689.59	0.0000	4.5800	50.0000	0.0000	(0.2209)	(0.0235)	0.0000	1	(0.2443)	01/06/2025
300383.ZK	12/12/2024	SDB3260123353	11,100.00	1.5360	17,517.88	17,049.52	0.0000	4.5800	50.0000	0.0000	(2.2287)	(0.2368)	0.0000	1	(2.4655)	01/06/2025
300383.ZK	12/12/2024	SDB3260123353	800.00	1.5360	1,262.55	1,228.79	0.0000	4.5800	50.0000	0.0000	(0.1606)	(0.0171)	0.0000	1	(0.1777)	01/06/2025
300383.ZK	12/12/2024	SDB3260123353	35,600.00	1.5360	56,183.46	54,681.35	0.0000	4.5800	50.0000	0.0000	(7.1478)	(0.7595)	0.0000	1	(7.9072)	01/06/2025
300383.ZK	12/12/2024	SDB3260123353	39,500.00	1.5360	62,338.39	60,671.72	0.0000	4.5800	50.0000	0.0000	(7.9308)	(0.8427)	0.0000	1	(8.7735)	01/06/2025
300383.ZK	12/12/2024	SDB3260123353	100.00	1.5360	157.82	153.60	0.0000	4.5800	50.0000	0.0000	(0.0201)	(0.0021)	0.0000	1	(0.0222)	01/06/2025
300383.ZK	12/12/2024	SDB3260123353	2,700.00	1.5360	4,261.10	4,147.18	0.0000	4.5800	50.0000	0.0000	(0.5421)	(0.0576)	0.0000	1	(0.5997)	01/06/2025
300383.ZK	12/12/2024	SDB3260123353	3,500.00	1.5360	5,523.65	5,375.98	0.0000	4.5800	50.0000	0.0000	(0.7027)	(0.0747)	0.0000	1	(0.7774)	01/06/2025
300383.ZK	12/12/2024	SDB3260123353	1,300.00	1.5360	2,051.64	1,996.79	0.0000	4.5800	50.0000	0.0000	(0.2610)	(0.0277)	0.0000	1	(0.2887)	01/06/2025
300383.ZK	12/12/2024	SDB3260123353	6,500.00	1.5360	10,258.22	9,983.95	0.0000	4.5800	50.0000	0.0000	(1.3051)	(0.1387)	0.0000	1	(1.4437)	01/06/2025
300383.ZK	12/12/2024	SDB3260123353	13,300.00	1.5360	20,989.89	20,428.71	0.0000	4.5800	50.0000	0.0000	(2.6704)	(0.2837)	0.0000	1	(2.9541)	01/06/2025
300383.ZK	12/12/2024	SDB3260123353	3,300.00	1.5360	5,208.02	5,068.78	0.0000	4.5800	50.0000	0.0000	(0.6626)	(0.0704)	0.0000	1	(0.7330)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
BEIJING SINNET TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300383.ZK	12/12/2024	SDB3260123353	800.00	1.5360	1,262.55	1,228.79	0.0000	4.5800	50.0000	0.0000	(0.1606)	(0.0171)	0.0000	1	(0.1777)	01/06/2025
300383.ZK	12/12/2024	SDB3260123353	6,100.00	1.5360	9,626.94	9,369.56	0.0000	4.5800	50.0000	0.0000	(1.2248)	(0.1301)	0.0000	1	(1.3549)	01/06/2025
300383.ZK	12/12/2024	SDB3260123353	1,400.00	1.5360	2,209.46	2,150.39	0.0000	4.5800	50.0000	0.0000	(0.2811)	(0.0299)	0.0000	1	(0.3110)	01/06/2025
300383.ZK	12/12/2024	SDB3260123353	700.00	1.5360	1,104.73	1,075.20	0.0000	4.5800	50.0000	0.0000	(0.1405)	(0.0149)	0.0000	1	(0.1555)	01/06/2025
300383.ZK	12/12/2024	SDB3260123353	500.00	1.5360	789.09	768.00	0.0000	4.5800	50.0000	0.0000	(0.1004)	(0.0107)	0.0000	1	(0.1111)	01/06/2025
300383.ZK	12/12/2024	SDB3260123353	100.00	1.5360	157.82	153.60	0.0000	4.5800	50.0000	0.0000	(0.0201)	(0.0021)	0.0000	1	(0.0222)	01/06/2025
300383.ZK	12/12/2024	SDB3260123353	3,500.00	1.5360	5,523.65	5,375.98	0.0000	4.5800	50.0000	0.0000	(0.7027)	(0.0747)	0.0000	1	(0.7774)	01/06/2025
300383.ZK	12/12/2024	SDB3260123353	26,600.00	1.5360	41,979.77	40,857.41	0.0000	4.5800	50.0000	0.0000	(5.3408)	(0.5675)	0.0000	1	(5.9082)	01/06/2025
300383.ZK	12/12/2024	SDB3260123353	1,100.00	1.5360	1,736.01	1,689.59	0.0000	4.5800	50.0000	0.0000	(0.2209)	(0.0235)	0.0000	1	(0.2443)	01/06/2025
300383.ZK	12/12/2024	SDB3260123353	3,800.00	1.5360	5,681.47	5,529.57	0.0000	4.5800	50.0000	0.0000	(0.7228)	(0.0768)	0.0000	1	(0.7996)	01/06/2025
300383.ZK	12/12/2024	SDB3260123353	200.00	1.5360	315.64	307.20	0.0000	4.5800	50.0000	0.0000	(0.0402)	(0.0043)	0.0000	1	(0.0444)	01/06/2025
300383.ZK	12/12/2024	SDB3260123353	800.00	1.5360	1,262.55	1,228.79	0.0000	4.5800	50.0000	0.0000	(0.1606)	(0.0171)	0.0000	1	(0.1777)	01/06/2025
300383.ZK	12/12/2024	SDB3260123353	1,600.00	1.5360	2,525.10	2,457.59	0.0000	4.5800	50.0000	0.0000	(0.3212)	(0.0341)	0.0000	1	(0.3554)	01/06/2025
300383.ZK	12/12/2024	SDB3260123353	1,700.00	1.5360	2,682.92	2,611.19	0.0000	4.5800	50.0000	0.0000	(0.3413)	(0.0363)	0.0000	1	(0.3776)	01/06/2025
300383.ZK	12/12/2024	SDB3260123353	10,700.00	1.5360	16,886.60	16,435.13	0.0000	4.5800	50.0000	0.0000	(2.1484)	(0.2283)	0.0000	1	(2.3766)	01/06/2025
300383.ZK	12/12/2024	SDB3260123353	200.00	1.5360	315.64	307.20	0.0000	4.5800	50.0000	0.0000	(0.0402)	(0.0043)	0.0000	1	(0.0444)	01/06/2025
300383.ZK	12/12/2024	SDB3260123353	3,300.00	1.5360	5,208.02	5,068.78	0.0000	4.5800	50.0000	0.0000	(0.6626)	(0.0704)	0.0000	1	(0.7330)	01/06/2025
300383.ZK	12/12/2024	SDB3260123353	900.00	1.5360	1,420.37	1,382.39	0.0000	4.5800	50.0000	0.0000	(0.1807)	(0.0192)	0.0000	1	(0.1999)	01/06/2025
300383.ZK	12/11/2024	SDB3260123353	3,500.00	1.5654	5,523.65	5,478.91	0.0000	4.5800	50.0000	0.0000	(0.7027)	(0.0761)	0.0000	1	(0.7788)	01/06/2025
300383.ZK	12/11/2024	SDB3260123353	900.00	1.5654	1,420.37	1,408.86	0.0000	4.5800	50.0000	0.0000	(0.1807)	(0.0196)	0.0000	1	(0.2003)	01/06/2025
300383.ZK	12/11/2024	SDB3260123353	600.00	1.5654	946.91	939.24	0.0000	4.5800	50.0000	0.0000	(0.1205)	(0.0130)	0.0000	1	(0.1335)	01/06/2025
300383.ZK	12/11/2024	SDB3260123353	7,700.00	1.5654	12,152.04	12,053.61	0.0000	4.5800	50.0000	0.0000	(1.5460)	(0.1674)	0.0000	1	(1.7134)	01/06/2025
300383.ZK	12/11/2024	SDB3260123353	11,300.00	1.5654	17,833.51	17,689.07	0.0000	4.5800	50.0000	0.0000	(2.2688)	(0.2457)	0.0000	1	(2.5145)	01/06/2025
300383.ZK	12/11/2024	SDB3260123353	8,500.00	1.5654	13,414.59	13,305.93	0.0000	4.5800	50.0000	0.0000	(1.7066)	(0.1848)	0.0000	1	(1.8914)	01/06/2025
300383.ZK	12/11/2024	SDB3260123353	4,600.00	1.5654	7,259.66	7,200.86	0.0000	4.5800	50.0000	0.0000	(0.9236)	(0.1000)	0.0000	1	(1.0236)	01/06/2025
300383.ZK	12/11/2024	SDB3260123353	4,200.00	1.5654	6,628.39	6,574.70	0.0000	4.5800	50.0000	0.0000	(0.8433)	(0.0913)	0.0000	1	(0.9346)	01/06/2025
300383.ZK	12/11/2024	SDB3260123353	3,100.00	1.5654	4,892.38	4,852.75	0.0000	4.5800	50.0000	0.0000	(0.6224)	(0.0674)	0.0000	1	(0.6898)	01/06/2025
300383.ZK	12/11/2024	SDB3260123353	8,100.00	1.5654	12,783.31	12,679.77	0.0000	4.5800	50.0000	0.0000	(1.6263)	(0.1761)	0.0000	1	(1.8024)	01/06/2025
300383.ZK	12/11/2024	SDB3260123353	300.00	1.5654	473.46	469.62	0.0000	4.5800	50.0000	0.0000	(0.0602)	(0.0065)	0.0000	1	(0.0668)	01/06/2025
300383.ZK	12/11/2024	SDB3260123353	1,300.00	1.5654	2,051.64	2,035.03	0.0000	4.5800	50.0000	0.0000	(0.2610)	(0.0283)	0.0000	1	(0.2893)	01/06/2025
300383.ZK	12/11/2024	SDB3260123353	100.00	1.5654	157.82	156.54	0.0000	4.5800	50.0000	0.0000	(0.0201)	(0.0022)	0.0000	1	(0.0223)	01/06/2025
300383.ZK	12/11/2024	SDB3260123353	500.00	1.5654	789.09	782.70	0.0000	4.5800	50.0000	0.0000	(0.1004)	(0.0109)	0.0000	1	(0.1113)	01/06/2025
300383.ZK	12/11/2024	SDB3260123353	4,300.00	1.5654	6,786.20	6,731.24	0.0000	4.5800	50.0000	0.0000	(0.8634)	(0.0935)	0.0000	1	(0.9568)	01/06/2025
300383.ZK	12/11/2024	SDB3260123353	9,700.00	1.5654	15,308.41	15,184.42	0.0000	4.5800	50.0000	0.0000	(1.9476)	(0.2109)	0.0000	1	(2.1585)	01/06/2025
300383.ZK	12/11/2024	SDB3260123353	1,100.00	1.5654	1,736.01	1,721.94	0.0000	4.5800	50.0000	0.0000	(0.2209)	(0.0239)	0.0000	1	(0.2448)	01/06/2025
300383.ZK	12/11/2024	SDB3260123353	11,100.00	1.5654	17,517.88	17,375.98	0.0000	4.5800	50.0000	0.0000	(2.2287)	(0.2413)	0.0000	1	(2.4700)	01/06/2025
300383.ZK	12/11/2024	SDB3260123353	800.00	1.5654	1,262.55	1,252.32	0.0000	4.5800	50.0000	0.0000	(0.1606)	(0.0174)	0.0000	1	(0.1780)	01/06/2025
300383.ZK	12/11/2024	SDB3260123353	35,600.00	1.5654	56,183.46	55,728.38	0.0000	4.5800	50.0000	0.0000	(7.1478)	(0.7740)	0.0000	1	(7.9218)	01/06/2025
300383.ZK	12/11/2024	SDB3260123353	39,500.00	1.5654	62,338.39	61,833.46	0.0000	4.5800	50.0000	0.0000	(7.9308)	(0.8588)	0.0000	1	(8.7896)	01/06/2025
300383.ZK	12/11/2024	SDB3260123353	100.00	1.5654	157.82	156.54	0.0000	4.5800	50.0000	0.0000	(0.0201)	(0.0022)	0.0000	1	(0.0223)	01/06/2025
300383.ZK	12/11/2024	SDB3260123353	2,700.00	1.5654	4,261.10	4,226.59	0.0000	4.5800	50.0000	0.0000	(0.5421)	(0.0587)	0.0000	1	(0.6008)	01/06/2025
300383.ZK	12/11/2024	SDB3260123353	3,500.00	1.5654	5,523.65	5,478.91	0.0000	4.5800	50.0000	0.0000	(0.7027)	(0.0761)	0.0000	1	(0.7788)	01/06/2025
300383.ZK	12/11/2024	SDB3260123353	1,300.00	1.5654	2,051.64	2,035.03	0.0000	4.5800	50.0000	0.0000	(0.2610)	(0.0283)	0.0000	1	(0.2893)	01/06/2025
300383.ZK	12/11/2024	SDB3260123353	6,500.00	1.5654	10,258.22	10,175.13	0.0000	4.5800	50.0000	0.0000	(1.3051)	(0.1413)	0.0000	1	(1.4464)	01/06/2025
300383.ZK	12/11/2024	SDB3260123353	13,300.00	1.5654	20,989.89	20,819.87	0.0000	4.5800	50.0000	0.0000	(2.6704)	(0.2892)	0.0000	1	(2.9595)	01/06/2025
300383.ZK	12/11/2024	SDB3260123353	3,300.00	1.5654	5,208.02	5,165.83	0.0000	4.5800	50.0000	0.0000	(0.6626)	(0.0717)	0.0000	1	(0.7343)	01/06/2025
300383.ZK	12/11/2024	SDB3260123353	800.00	1.5654	1,262.55	1,252.32	0.0000	4.5800	50.0000	0.0000	(0.1606)	(0.0174)	0.0000	1	(0.1780)	01/06/2025
300383.ZK	12/11/2024	SDB3260123353	6,100.00	1.5654	9,626.94	9,548.96	0.0000	4.5800	50.0000	0.0000	(1.2248)	(0.1326)	0.0000	1	(1.3574)	01/06/2025
300383.ZK	12/11/2024	SDB3260123353	1,400.00	1.5654	2,209.46	2,191.57	0.0000	4.5800	50.0000	0.0000	(0.2811)	(0.0304)	0.0000	1	(0.3115)	01/06/2025
300383.ZK	12/11/2024	SDB3260123353	700.00	1.5654	1,104.73	1,095.78	0.0000	4.5800	50.0000	0.0000	(0.1405)	(0.0152)	0.0000	1	(0.1558)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
BEIJING SINNET TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300383.ZK	12/11/2024	SDB3260123353	500.00	1.5654	789.09	782.70	0.0000	4.5800	50.0000	0.0000	(0.1004)	(0.0109)	0.0000	1	(0.1113)	01/06/2025
300383.ZK	12/11/2024	SDB3260123353	100.00	1.5654	157.82	156.54	0.0000	4.5800	50.0000	0.0000	(0.0201)	(0.0022)	0.0000	1	(0.0223)	01/06/2025
300383.ZK	12/11/2024	SDB3260123353	3,500.00	1.5654	5,523.65	5,478.91	0.0000	4.5800	50.0000	0.0000	(0.7027)	(0.0761)	0.0000	1	(0.7788)	01/06/2025
300383.ZK	12/11/2024	SDB3260123353	26,600.00	1.5654	41,979.77	41,639.75	0.0000	4.5800	50.0000	0.0000	(5.3408)	(0.5783)	0.0000	1	(5.9191)	01/06/2025
300383.ZK	12/11/2024	SDB3260123353	1,100.00	1.5654	1,736.01	1,721.94	0.0000	4.5800	50.0000	0.0000	(0.2209)	(0.0239)	0.0000	1	(0.2448)	01/06/2025
300383.ZK	12/11/2024	SDB3260123353	3,600.00	1.5654	5,681.47	5,635.45	0.0000	4.5800	50.0000	0.0000	(0.7228)	(0.0783)	0.0000	1	(0.8011)	01/06/2025
300383.ZK	12/11/2024	SDB3260123353	200.00	1.5654	315.64	313.08	0.0000	4.5800	50.0000	0.0000	(0.0402)	(0.0043)	0.0000	1	(0.0445)	01/06/2025
300383.ZK	12/11/2024	SDB3260123353	800.00	1.5654	1,262.55	1,252.32	0.0000	4.5800	50.0000	0.0000	(0.1606)	(0.0174)	0.0000	1	(0.1780)	01/06/2025
300383.ZK	12/11/2024	SDB3260123353	1,600.00	1.5654	2,525.10	2,504.65	0.0000	4.5800	50.0000	0.0000	(0.3212)	(0.0348)	0.0000	1	(0.3560)	01/06/2025
300383.ZK	12/11/2024	SDB3260123353	1,700.00	1.5654	2,682.92	2,661.19	0.0000	4.5800	50.0000	0.0000	(0.3413)	(0.0370)	0.0000	1	(0.3783)	01/06/2025
300383.ZK	12/11/2024	SDB3260123353	10,700.00	1.5654	16,886.60	16,749.82	0.0000	4.5800	50.0000	0.0000	(2.1484)	(0.2326)	0.0000	1	(2.3810)	01/06/2025
300383.ZK	12/11/2024	SDB3260123353	200.00	1.5654	315.64	313.08	0.0000	4.5800	50.0000	0.0000	(0.0402)	(0.0043)	0.0000	1	(0.0445)	01/06/2025
300383.ZK	12/11/2024	SDB3260123353	3,300.00	1.5654	5,208.02	5,165.83	0.0000	4.5800	50.0000	0.0000	(0.6626)	(0.0717)	0.0000	1	(0.7343)	01/06/2025
300383.ZK	12/11/2024	SDB3260123353	900.00	1.5654	1,420.37	1,408.86	0.0000	4.5800	50.0000	0.0000	(0.1807)	(0.0196)	0.0000	1	(0.2003)	01/06/2025
300383.ZK	12/10/2024	SDB3260123353	3,500.00	1.5518	5,523.65	5,431.17	0.0000	4.5800	50.0000	0.0000	(0.7027)	(0.0754)	0.0000	1	(0.7782)	01/06/2025
300383.ZK	12/10/2024	SDB3260123353	900.00	1.5518	1,420.37	1,396.59	0.0000	4.5800	50.0000	0.0000	(0.1807)	(0.0194)	0.0000	1	(0.2001)	01/06/2025
300383.ZK	12/10/2024	SDB3260123353	600.00	1.5518	946.91	931.06	0.0000	4.5800	50.0000	0.0000	(0.1205)	(0.0129)	0.0000	1	(0.1334)	01/06/2025
300383.ZK	12/10/2024	SDB3260123353	7,700.00	1.5518	12,152.04	11,948.57	0.0000	4.5800	50.0000	0.0000	(1.5460)	(0.1660)	0.0000	1	(1.7120)	01/06/2025
300383.ZK	12/10/2024	SDB3260123353	11,300.00	1.5518	17,833.51	17,534.91	0.0000	4.5800	50.0000	0.0000	(2.2688)	(0.2435)	0.0000	1	(2.5124)	01/06/2025
300383.ZK	12/10/2024	SDB3260123353	8,500.00	1.5518	13,414.59	13,189.98	0.0000	4.5800	50.0000	0.0000	(1.7066)	(0.1832)	0.0000	1	(1.8898)	01/06/2025
300383.ZK	12/10/2024	SDB3260123353	4,600.00	1.5518	7,259.66	7,138.11	0.0000	4.5800	50.0000	0.0000	(0.9236)	(0.0991)	0.0000	1	(1.0227)	01/06/2025
300383.ZK	12/10/2024	SDB3260123353	4,200.00	1.5518	6,628.39	6,517.40	0.0000	4.5800	50.0000	0.0000	(0.8433)	(0.0905)	0.0000	1	(0.9338)	01/06/2025
300383.ZK	12/10/2024	SDB3260123353	3,100.00	1.5518	4,892.38	4,810.46	0.0000	4.5800	50.0000	0.0000	(0.6224)	(0.0668)	0.0000	1	(0.6892)	01/06/2025
300383.ZK	12/10/2024	SDB3260123353	8,100.00	1.5518	12,783.31	12,569.27	0.0000	4.5800	50.0000	0.0000	(1.6263)	(0.1746)	0.0000	1	(1.8009)	01/06/2025
300383.ZK	12/10/2024	SDB3260123353	300.00	1.5518	473.46	465.53	0.0000	4.5800	50.0000	0.0000	(0.0602)	(0.0065)	0.0000	1	(0.0667)	01/06/2025
300383.ZK	12/10/2024	SDB3260123353	1,300.00	1.5518	2,051.64	2,017.29	0.0000	4.5800	50.0000	0.0000	(0.2610)	(0.0280)	0.0000	1	(0.2890)	01/06/2025
300383.ZK	12/10/2024	SDB3260123353	100.00	1.5518	157.82	155.18	0.0000	4.5800	50.0000	0.0000	(0.0201)	(0.0022)	0.0000	1	(0.0222)	01/06/2025
300383.ZK	12/10/2024	SDB3260123353	500.00	1.5518	789.09	775.88	0.0000	4.5800	50.0000	0.0000	(0.1004)	(0.0108)	0.0000	1	(0.1112)	01/06/2025
300383.ZK	12/10/2024	SDB3260123353	4,300.00	1.5518	6,786.20	6,672.58	0.0000	4.5800	50.0000	0.0000	(0.8634)	(0.0927)	0.0000	1	(0.9560)	01/06/2025
300383.ZK	12/10/2024	SDB3260123353	9,700.00	1.5518	15,308.41	15,052.09	0.0000	4.5800	50.0000	0.0000	(1.9476)	(0.2091)	0.0000	1	(2.1566)	01/06/2025
300383.ZK	12/10/2024	SDB3260123353	1,100.00	1.5518	1,736.01	1,706.94	0.0000	4.5800	50.0000	0.0000	(0.2209)	(0.0237)	0.0000	1	(0.2446)	01/06/2025
300383.ZK	12/10/2024	SDB3260123353	11,100.00	1.5518	17,517.88	17,224.56	0.0000	4.5800	50.0000	0.0000	(2.2287)	(0.2392)	0.0000	1	(2.4679)	01/06/2025
300383.ZK	12/10/2024	SDB3260123353	800.00	1.5518	1,262.55	1,241.41	0.0000	4.5800	50.0000	0.0000	(0.1606)	(0.0172)	0.0000	1	(0.1779)	01/06/2025
300383.ZK	12/10/2024	SDB3260123353	35,600.00	1.5518	56,183.46	55,242.73	0.0000	4.5800	50.0000	0.0000	(7.1478)	(0.7673)	0.0000	1	(7.9150)	01/06/2025
300383.ZK	12/10/2024	SDB3260123353	39,500.00	1.5518	62,338.39	61,294.60	0.0000	4.5800	50.0000	0.0000	(7.9308)	(0.8513)	0.0000	1	(8.7821)	01/06/2025
300383.ZK	12/10/2024	SDB3260123353	100.00	1.5518	157.82	155.18	0.0000	4.5800	50.0000	0.0000	(0.0201)	(0.0022)	0.0000	1	(0.0222)	01/06/2025
300383.ZK	12/10/2024	SDB3260123353	2,700.00	1.5518	4,261.10	4,189.76	0.0000	4.5800	50.0000	0.0000	(0.5421)	(0.0582)	0.0000	1	(0.6003)	01/06/2025
300383.ZK	12/10/2024	SDB3260123353	3,500.00	1.5518	5,523.65	5,431.17	0.0000	4.5800	50.0000	0.0000	(0.7027)	(0.0754)	0.0000	1	(0.7782)	01/06/2025
300383.ZK	12/10/2024	SDB3260123353	1,300.00	1.5518	2,051.64	2,017.29	0.0000	4.5800	50.0000	0.0000	(0.2610)	(0.0280)	0.0000	1	(0.2890)	01/06/2025
300383.ZK	12/10/2024	SDB3260123353	6,500.00	1.5518	10,258.22	10,086.45	0.0000	4.5800	50.0000	0.0000	(1.3051)	(0.1401)	0.0000	1	(1.4452)	01/06/2025
300383.ZK	12/10/2024	SDB3260123353	13,300.00	1.5518	20,989.89	20,638.43	0.0000	4.5800	50.0000	0.0000	(2.6704)	(0.2866)	0.0000	1	(2.9570)	01/06/2025
300383.ZK	12/10/2024	SDB3260123353	3,300.00	1.5518	5,208.02	5,120.81	0.0000	4.5800	50.0000	0.0000	(0.6626)	(0.0711)	0.0000	1	(0.7337)	01/06/2025
300383.ZK	12/10/2024	SDB3260123353	800.00	1.5518	1,262.55	1,241.41	0.0000	4.5800	50.0000	0.0000	(0.1606)	(0.0172)	0.0000	1	(0.1779)	01/06/2025
300383.ZK	12/10/2024	SDB3260123353	6,100.00	1.5518	9,626.94	9,465.75	0.0000	4.5800	50.0000	0.0000	(1.2248)	(0.1315)	0.0000	1	(1.3562)	01/06/2025
300383.ZK	12/10/2024	SDB3260123353	1,400.00	1.5518	2,209.46	2,172.47	0.0000	4.5800	50.0000	0.0000	(0.2811)	(0.0302)	0.0000	1	(0.3113)	01/06/2025
300383.ZK	12/10/2024	SDB3260123353	700.00	1.5518	1,104.73	1,086.23	0.0000	4.5800	50.0000	0.0000	(0.1405)	(0.0151)	0.0000	1	(0.1556)	01/06/2025
300383.ZK	12/10/2024	SDB3260123353	500.00	1.5518	789.09	775.88	0.0000	4.5800	50.0000	0.0000	(0.1004)	(0.0108)	0.0000	1	(0.1112)	01/06/2025
300383.ZK	12/10/2024	SDB3260123353	100.00	1.5518	157.82	155.18	0.0000	4.5800	50.0000	0.0000	(0.0201)	(0.0022)	0.0000	1	(0.0222)	01/06/2025
300383.ZK	12/10/2024	SDB3260123353	3,500.00	1.5518	5,523.65	5,431.17	0.0000	4.5800	50.0000	0.0000	(0.7027)	(0.0754)	0.0000	1	(0.7782)	01/06/2025
300383.ZK	12/10/2024	SDB3260123353	26,600.00	1.5518	41,979.77	41,276.87	0.0000	4.5800	50.0000	0.0000	(5.3408)	(0.5733)	0.0000	1	(5.9141)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
BEIJING SINNET TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300383.ZK	12/10/2024	SDB3260123353	1,100.00	1.5518	1,736.01	1,706.94	0.0000	4.5800	50.0000	0.0000	(0.2209)	(0.0237)	0.0000	1	(0.2446)	01/06/2025
300383.ZK	12/10/2024	SDB3260123353	3,600.00	1.5518	5,681.47	5,586.34	0.0000	4.5800	50.0000	0.0000	(0.7228)	(0.0776)	0.0000	1	(0.8004)	01/06/2025
300383.ZK	12/10/2024	SDB3260123353	200.00	1.5518	315.64	310.35	0.0000	4.5800	50.0000	0.0000	(0.0402)	(0.0043)	0.0000	1	(0.0445)	01/06/2025
300383.ZK	12/10/2024	SDB3260123353	800.00	1.5518	1,262.55	1,241.41	0.0000	4.5800	50.0000	0.0000	(0.1606)	(0.0172)	0.0000	1	(0.1779)	01/06/2025
300383.ZK	12/10/2024	SDB3260123353	1,600.00	1.5518	2,525.10	2,482.82	0.0000	4.5800	50.0000	0.0000	(0.3212)	(0.0345)	0.0000	1	(0.3557)	01/06/2025
300383.ZK	12/10/2024	SDB3260123353	1,700.00	1.5518	2,682.92	2,638.00	0.0000	4.5800	50.0000	0.0000	(0.3413)	(0.0366)	0.0000	1	(0.3780)	01/06/2025
300383.ZK	12/10/2024	SDB3260123353	10,700.00	1.5518	16,886.60	16,603.85	0.0000	4.5800	50.0000	0.0000	(2.1484)	(0.2306)	0.0000	1	(2.3790)	01/06/2025
300383.ZK	12/10/2024	SDB3260123353	200.00	1.5518	315.64	310.35	0.0000	4.5800	50.0000	0.0000	(0.0402)	(0.0043)	0.0000	1	(0.0445)	01/06/2025
300383.ZK	12/10/2024	SDB3260123353	3,300.00	1.5518	5,208.02	5,120.81	0.0000	4.5800	50.0000	0.0000	(0.6626)	(0.0711)	0.0000	1	(0.7337)	01/06/2025
300383.ZK	12/10/2024	SDB3260123353	900.00	1.5518	1,420.37	1,396.59	0.0000	4.5800	50.0000	0.0000	(0.1807)	(0.0194)	0.0000	1	(0.2001)	01/06/2025
300383.ZK	12/09/2024	SDB3260123353	3,500.00	1.5196	5,523.65	5,318.46	0.0000	4.5800	50.0000	0.0000	(0.7027)	(0.0739)	0.0000	1	(0.7766)	01/06/2025
300383.ZK	12/09/2024	SDB3260123353	900.00	1.5196	1,420.37	1,367.60	0.0000	4.5800	50.0000	0.0000	(0.1807)	(0.0190)	0.0000	1	(0.1997)	01/06/2025
300383.ZK	12/09/2024	SDB3260123353	600.00	1.5196	946.91	911.74	0.0000	4.5800	50.0000	0.0000	(0.1205)	(0.0127)	0.0000	1	(0.1331)	01/06/2025
300383.ZK	12/09/2024	SDB3260123353	7,700.00	1.5196	12,152.04	11,700.62	0.0000	4.5800	50.0000	0.0000	(1.5460)	(0.1625)	0.0000	1	(1.7085)	01/06/2025
300383.ZK	12/09/2024	SDB3260123353	11,300.00	1.5196	17,833.51	17,171.04	0.0000	4.5800	50.0000	0.0000	(2.2688)	(0.2385)	0.0000	1	(2.5073)	01/06/2025
300383.ZK	12/09/2024	SDB3260123353	8,500.00	1.5196	13,414.59	12,916.27	0.0000	4.5800	50.0000	0.0000	(1.7066)	(0.1794)	0.0000	1	(1.8860)	01/06/2025
300383.ZK	12/09/2024	SDB3260123353	4,600.00	1.5196	7,259.66	6,989.98	0.0000	4.5800	50.0000	0.0000	(0.9236)	(0.0971)	0.0000	1	(1.0207)	01/06/2025
300383.ZK	12/09/2024	SDB3260123353	4,200.00	1.5196	6,628.39	6,382.16	0.0000	4.5800	50.0000	0.0000	(0.8433)	(0.0886)	0.0000	1	(0.9319)	01/06/2025
300383.ZK	12/09/2024	SDB3260123353	3,100.00	1.5196	4,892.38	4,710.64	0.0000	4.5800	50.0000	0.0000	(0.6224)	(0.0654)	0.0000	1	(0.6878)	01/06/2025
300383.ZK	12/09/2024	SDB3260123353	8,100.00	1.5196	12,783.31	12,308.44	0.0000	4.5800	50.0000	0.0000	(1.6263)	(0.1710)	0.0000	1	(1.7973)	01/06/2025
300383.ZK	12/09/2024	SDB3260123353	300.00	1.5196	473.46	455.87	0.0000	4.5800	50.0000	0.0000	(0.0602)	(0.0063)	0.0000	1	(0.0666)	01/06/2025
300383.ZK	12/09/2024	SDB3260123353	1,300.00	1.5196	2,051.64	1,975.43	0.0000	4.5800	50.0000	0.0000	(0.2610)	(0.0274)	0.0000	1	(0.2885)	01/06/2025
300383.ZK	12/09/2024	SDB3260123353	100.00	1.5196	157.82	151.96	0.0000	4.5800	50.0000	0.0000	(0.0201)	(0.0021)	0.0000	1	(0.0222)	01/06/2025
300383.ZK	12/09/2024	SDB3260123353	500.00	1.5196	789.09	759.78	0.0000	4.5800	50.0000	0.0000	(0.1004)	(0.0106)	0.0000	1	(0.1109)	01/06/2025
300383.ZK	12/09/2024	SDB3260123353	4,300.00	1.5196	6,786.20	6,534.11	0.0000	4.5800	50.0000	0.0000	(0.8634)	(0.0908)	0.0000	1	(0.9541)	01/06/2025
300383.ZK	12/09/2024	SDB3260123353	9,700.00	1.5196	15,308.41	14,739.74	0.0000	4.5800	50.0000	0.0000	(1.9476)	(0.2047)	0.0000	1	(2.1523)	01/06/2025
300383.ZK	12/09/2024	SDB3260123353	1,100.00	1.5196	1,736.01	1,671.52	0.0000	4.5800	50.0000	0.0000	(0.2209)	(0.0232)	0.0000	1	(0.2441)	01/06/2025
300383.ZK	12/09/2024	SDB3260123353	11,100.00	1.5196	17,517.88	16,867.13	0.0000	4.5800	50.0000	0.0000	(2.2287)	(0.2343)	0.0000	1	(2.4629)	01/06/2025
300383.ZK	12/09/2024	SDB3260123353	800.00	1.5196	1,262.55	1,215.65	0.0000	4.5800	50.0000	0.0000	(0.1606)	(0.0169)	0.0000	1	(0.1775)	01/06/2025
300383.ZK	12/09/2024	SDB3260123353	35,600.00	1.5196	56,183.46	54,096.37	0.0000	4.5800	50.0000	0.0000	(7.1478)	(0.7513)	0.0000	1	(7.8991)	01/06/2025
300383.ZK	12/09/2024	SDB3260123353	39,500.00	1.5196	62,338.39	60,022.66	0.0000	4.5800	50.0000	0.0000	(7.9308)	(0.8336)	0.0000	1	(8.7645)	01/06/2025
300383.ZK	12/09/2024	SDB3260123353	100.00	1.5196	157.82	151.96	0.0000	4.5800	50.0000	0.0000	(0.0201)	(0.0021)	0.0000	1	(0.0222)	01/06/2025
300383.ZK	12/09/2024	SDB3260123353	2,700.00	1.5196	4,261.10	4,102.81	0.0000	4.5800	50.0000	0.0000	(0.5421)	(0.0570)	0.0000	1	(0.5991)	01/06/2025
300383.ZK	12/09/2024	SDB3260123353	3,500.00	1.5196	5,523.65	5,318.46	0.0000	4.5800	50.0000	0.0000	(0.7027)	(0.0739)	0.0000	1	(0.7766)	01/06/2025
300383.ZK	12/09/2024	SDB3260123353	1,300.00	1.5196	2,051.64	1,975.43	0.0000	4.5800	50.0000	0.0000	(0.2610)	(0.0274)	0.0000	1	(0.2885)	01/06/2025
300383.ZK	12/09/2024	SDB3260123353	6,500.00	1.5196	10,258.22	9,877.15	0.0000	4.5800	50.0000	0.0000	(1.3051)	(0.1372)	0.0000	1	(1.4423)	01/06/2025
300383.ZK	12/09/2024	SDB3260123353	13,300.00	1.5196	20,989.89	20,210.16	0.0000	4.5800	50.0000	0.0000	(2.6704)	(0.2807)	0.0000	1	(2.9511)	01/06/2025
300383.ZK	12/09/2024	SDB3260123353	3,300.00	1.5196	5,208.02	5,014.55	0.0000	4.5800	50.0000	0.0000	(0.6626)	(0.0696)	0.0000	1	(0.7322)	01/06/2025
300383.ZK	12/09/2024	SDB3260123353	800.00	1.5196	1,262.55	1,215.65	0.0000	4.5800	50.0000	0.0000	(0.1606)	(0.0169)	0.0000	1	(0.1775)	01/06/2025
300383.ZK	12/09/2024	SDB3260123353	6,100.00	1.5196	9,626.94	9,269.32	0.0000	4.5800	50.0000	0.0000	(1.2248)	(0.1287)	0.0000	1	(1.3535)	01/06/2025
300383.ZK	12/09/2024	SDB3260123353	1,400.00	1.5196	2,209.46	2,127.39	0.0000	4.5800	50.0000	0.0000	(0.2811)	(0.0295)	0.0000	1	(0.3106)	01/06/2025
300383.ZK	12/09/2024	SDB3260123353	700.00	1.5196	1,104.73	1,063.69	0.0000	4.5800	50.0000	0.0000	(0.1405)	(0.0148)	0.0000	1	(0.1553)	01/06/2025
300383.ZK	12/09/2024	SDB3260123353	500.00	1.5196	789.09	759.78	0.0000	4.5800	50.0000	0.0000	(0.1004)	(0.0106)	0.0000	1	(0.1109)	01/06/2025
300383.ZK	12/09/2024	SDB3260123353	100.00	1.5196	157.82	151.96	0.0000	4.5800	50.0000	0.0000	(0.0201)	(0.0021)	0.0000	1	(0.0222)	01/06/2025
300383.ZK	12/09/2024	SDB3260123353	3,500.00	1.5196	5,523.65	5,318.46	0.0000	4.5800	50.0000	0.0000	(0.7027)	(0.0739)	0.0000	1	(0.7766)	01/06/2025
300383.ZK	12/09/2024	SDB3260123353	26,600.00	1.5196	41,979.77	40,420.32	0.0000	4.5800	50.0000	0.0000	(5.3408)	(0.5614)	0.0000	1	(5.9022)	01/06/2025
300383.ZK	12/09/2024	SDB3260123353	1,100.00	1.5196	1,736.01	1,671.52	0.0000	4.5800	50.0000	0.0000	(0.2209)	(0.0232)	0.0000	1	(0.2441)	01/06/2025
300383.ZK	12/09/2024	SDB3260123353	3,600.00	1.5196	5,681.47	5,470.42	0.0000	4.5800	50.0000	0.0000	(0.7228)	(0.0760)	0.0000	1	(0.7988)	01/06/2025
300383.ZK	12/09/2024	SDB3260123353	200.00	1.5196	315.64	303.91	0.0000	4.5800	50.0000	0.0000	(0.0402)	(0.0042)	0.0000	1	(0.0444)	01/06/2025
300383.ZK	12/09/2024	SDB3260123353	800.00	1.5196	1,262.55	1,215.65	0.0000	4.5800	50.0000	0.0000	(0.1606)	(0.0169)	0.0000	1	(0.1775)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
BEIJING SINNET TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300383.ZK	12/09/2024	SDB3260123353	1,600.00	1.5196	2,525.10	2,431.30	0.0000	4.5800	50.0000	0.0000	(0.3212)	(0.0338)	0.0000	1	(0.3550)	01/06/2025
300383.ZK	12/09/2024	SDB3260123353	1,700.00	1.5196	2,682.92	2,583.25	0.0000	4.5800	50.0000	0.0000	(0.3413)	(0.0359)	0.0000	1	(0.3772)	01/06/2025
300383.ZK	12/09/2024	SDB3260123353	10,700.00	1.5196	16,886.60	16,259.30	0.0000	4.5800	50.0000	0.0000	(2.1484)	(0.2258)	0.0000	1	(2.3742)	01/06/2025
300383.ZK	12/09/2024	SDB3260123353	200.00	1.5196	315.64	303.91	0.0000	4.5800	50.0000	0.0000	(0.0402)	(0.0042)	0.0000	1	(0.0444)	01/06/2025
300383.ZK	12/09/2024	SDB3260123353	3,300.00	1.5196	5,208.02	5,014.55	0.0000	4.5800	50.0000	0.0000	(0.6626)	(0.0696)	0.0000	1	(0.7322)	01/06/2025
300383.ZK	12/09/2024	SDB3260123353	900.00	1.5196	1,420.37	1,367.60	0.0000	4.5800	50.0000	0.0000	(0.1807)	(0.0190)	0.0000	1	(0.1997)	01/06/2025
300383.ZK	12/06/2024	SDB3260123353	3,500.00	1.5645	5,523.65	5,475.72	0.0000	4.5800	50.0000	0.0000	(2.1082)	(0.2282)	0.0000	3	(2.3363)	01/06/2025
300383.ZK	12/06/2024	SDB3260123353	900.00	1.5645	1,420.37	1,408.04	0.0000	4.5800	50.0000	0.0000	(0.5421)	(0.0587)	0.0000	3	(0.6008)	01/06/2025
300383.ZK	12/06/2024	SDB3260123353	600.00	1.5645	946.91	938.69	0.0000	4.5800	50.0000	0.0000	(0.3614)	(0.0391)	0.0000	3	(0.4005)	01/06/2025
300383.ZK	12/06/2024	SDB3260123353	7,700.00	1.5645	12,152.04	12,046.58	0.0000	4.5800	50.0000	0.0000	(4.6380)	(0.5019)	0.0000	3	(5.1400)	01/06/2025
300383.ZK	12/06/2024	SDB3260123353	11,300.00	1.5645	17,833.51	17,678.75	0.0000	4.5800	50.0000	0.0000	(6.8065)	(0.7366)	0.0000	3	(7.5431)	01/06/2025
300383.ZK	12/06/2024	SDB3260123353	8,500.00	1.5645	13,414.59	13,298.17	0.0000	4.5800	50.0000	0.0000	(5.1199)	(0.5541)	0.0000	3	(5.6740)	01/06/2025
300383.ZK	12/06/2024	SDB3260123353	4,600.00	1.5645	7,259.66	7,196.66	0.0000	4.5800	50.0000	0.0000	(2.7708)	(0.2999)	0.0000	3	(3.0706)	01/06/2025
300383.ZK	12/06/2024	SDB3260123353	4,200.00	1.5645	6,628.39	6,570.86	0.0000	4.5800	50.0000	0.0000	(2.5298)	(0.2738)	0.0000	3	(2.8036)	01/06/2025
300383.ZK	12/06/2024	SDB3260123353	3,100.00	1.5645	4,892.38	4,849.92	0.0000	4.5800	50.0000	0.0000	(1.8673)	(0.2021)	0.0000	3	(2.0693)	01/06/2025
300383.ZK	12/06/2024	SDB3260123353	8,100.00	1.5645	12,783.51	12,672.38	0.0000	4.5800	50.0000	0.0000	(4.8790)	(0.5280)	0.0000	3	(5.4070)	01/06/2025
300383.ZK	12/06/2024	SDB3260123353	300.00	1.5645	473.46	469.35	0.0000	4.5800	50.0000	0.0000	(0.1807)	(0.0196)	0.0000	3	(0.2003)	01/06/2025
300383.ZK	12/06/2024	SDB3260123353	1,300.00	1.5645	2,051.64	2,033.84	0.0000	4.5800	50.0000	0.0000	(0.7830)	(0.0847)	0.0000	3	(0.8678)	01/06/2025
300383.ZK	12/06/2024	SDB3260123353	100.00	1.5645	157.82	156.45	0.0000	4.5800	50.0000	0.0000	(0.0602)	(0.0065)	0.0000	3	(0.0668)	01/06/2025
300383.ZK	12/06/2024	SDB3260123353	500.00	1.5645	789.09	782.25	0.0000	4.5800	50.0000	0.0000	(0.3012)	(0.0326)	0.0000	3	(0.3338)	01/06/2025
300383.ZK	12/06/2024	SDB3260123353	4,300.00	1.5645	6,786.20	6,727.31	0.0000	4.5800	50.0000	0.0000	(2.5901)	(0.2803)	0.0000	3	(2.8704)	01/06/2025
300383.ZK	12/06/2024	SDB3260123353	9,700.00	1.5645	15,308.41	15,175.56	0.0000	4.5800	50.0000	0.0000	(5.8427)	(0.6323)	0.0000	3	(6.4750)	01/06/2025
300383.ZK	12/06/2024	SDB3260123353	1,100.00	1.5645	1,736.01	1,720.94	0.0000	4.5800	50.0000	0.0000	(0.6626)	(0.0717)	0.0000	3	(0.7343)	01/06/2025
300383.ZK	12/06/2024	SDB3260123353	11,100.00	1.5645	17,517.88	17,365.85	0.0000	4.5800	50.0000	0.0000	(6.6860)	(0.7236)	0.0000	3	(7.4096)	01/06/2025
300383.ZK	12/06/2024	SDB3260123353	800.00	1.5645	1,262.55	1,251.59	0.0000	4.5800	50.0000	0.0000	(0.4819)	(0.0521)	0.0000	3	(0.5340)	01/06/2025
300383.ZK	12/06/2024	SDB3260123353	35,600.00	1.5645	56,183.46	55,695.88	0.0000	4.5800	50.0000	0.0000	(21.4434)	(2.3207)	0.0000	3	(23.7640)	01/06/2025
300383.ZK	12/06/2024	SDB3260123353	39,500.00	1.5645	62,338.39	61,797.39	0.0000	4.5800	50.0000	0.0000	(23.7925)	(2.5749)	0.0000	3	(26.3674)	01/06/2025
300383.ZK	12/06/2024	SDB3260123353	100.00	1.5645	157.82	156.45	0.0000	4.5800	50.0000	0.0000	(0.0602)	(0.0065)	0.0000	3	(0.0668)	01/06/2025
300383.ZK	12/06/2024	SDB3260123353	2,700.00	1.5645	4,261.10	4,224.13	0.0000	4.5800	50.0000	0.0000	(1.6263)	(0.1760)	0.0000	3	(1.8023)	01/06/2025
300383.ZK	12/06/2024	SDB3260123353	3,500.00	1.5645	5,523.65	5,475.72	0.0000	4.5800	50.0000	0.0000	(2.1082)	(0.2282)	0.0000	3	(2.3363)	01/06/2025
300383.ZK	12/06/2024	SDB3260123353	1,300.00	1.5645	2,051.64	2,033.84	0.0000	4.5800	50.0000	0.0000	(0.7830)	(0.0847)	0.0000	3	(0.8678)	01/06/2025
300383.ZK	12/06/2024	SDB3260123353	6,500.00	1.5645	10,258.22	10,169.19	0.0000	4.5800	50.0000	0.0000	(3.9152)	(0.4237)	0.0000	3	(4.3389)	01/06/2025
300383.ZK	12/06/2024	SDB3260123353	13,300.00	1.5645	20,989.89	20,807.73	0.0000	4.5800	50.0000	0.0000	(8.0111)	(0.8670)	0.0000	3	(8.8781)	01/06/2025
300383.ZK	12/06/2024	SDB3260123353	3,300.00	1.5645	5,208.02	5,162.82	0.0000	4.5800	50.0000	0.0000	(1.9877)	(0.2151)	0.0000	3	(2.2028)	01/06/2025
300383.ZK	12/06/2024	SDB3260123353	800.00	1.5645	1,262.55	1,251.59	0.0000	4.5800	50.0000	0.0000	(0.4819)	(0.0521)	0.0000	3	(0.5340)	01/06/2025
300383.ZK	12/06/2024	SDB3260123353	6,100.00	1.5645	9,626.94	9,543.40	0.0000	4.5800	50.0000	0.0000	(3.6743)	(0.3976)	0.0000	3	(4.0719)	01/06/2025
300383.ZK	12/06/2024	SDB3260123353	1,400.00	1.5645	2,209.46	2,190.29	0.0000	4.5800	50.0000	0.0000	(0.8433)	(0.0913)	0.0000	3	(0.9345)	01/06/2025
300383.ZK	12/06/2024	SDB3260123353	700.00	1.5645	1,104.73	1,095.14	0.0000	4.5800	50.0000	0.0000	(0.4216)	(0.0456)	0.0000	3	(0.4673)	01/06/2025
300383.ZK	12/06/2024	SDB3260123353	500.00	1.5645	789.09	782.25	0.0000	4.5800	50.0000	0.0000	(0.3012)	(0.0326)	0.0000	3	(0.3338)	01/06/2025
300383.ZK	12/06/2024	SDB3260123353	100.00	1.5645	157.82	156.45	0.0000	4.5800	50.0000	0.0000	(0.0602)	(0.0065)	0.0000	3	(0.0668)	01/06/2025
300383.ZK	12/06/2024	SDB3260123353	3,500.00	1.5645	5,523.65	5,475.72	0.0000	4.5800	50.0000	0.0000	(2.1082)	(0.2282)	0.0000	3	(2.3363)	01/06/2025
300383.ZK	12/06/2024	SDB3260123353	26,600.00	1.5645	41,979.77	41,615.46	0.0000	4.5800	50.0000	0.0000	(16.0223)	(1.7340)	0.0000	3	(17.7563)	01/06/2025
300383.ZK	12/06/2024	SDB3260123353	1,100.00	1.5645	1,736.01	1,720.94	0.0000	4.5800	50.0000	0.0000	(0.6626)	(0.0717)	0.0000	3	(0.7343)	01/06/2025
300383.ZK	12/06/2024	SDB3260123353	3,600.00	1.5645	5,681.47	5,632.17	0.0000	4.5800	50.0000	0.0000	(2.1684)	(0.2347)	0.0000	3	(2.4031)	01/06/2025
300383.ZK	12/06/2024	SDB3260123353	200.00	1.5645	315.64	312.90	0.0000	4.5800	50.0000	0.0000	(0.1205)	(0.0130)	0.0000	3	(0.1335)	01/06/2025
300383.ZK	12/06/2024	SDB3260123353	800.00	1.5645	1,262.55	1,251.59	0.0000	4.5800	50.0000	0.0000	(0.4819)	(0.0521)	0.0000	3	(0.5340)	01/06/2025
300383.ZK	12/06/2024	SDB3260123353	1,600.00	1.5645	2,525.10	2,503.19	0.0000	4.5800	50.0000	0.0000	(0.9637)	(0.1043)	0.0000	3	(1.0680)	01/06/2025
300383.ZK	12/06/2024	SDB3260123353	1,700.00	1.5645	2,682.92	2,659.63	0.0000	4.5800	50.0000	0.0000	(1.0240)	(0.1108)	0.0000	3	(1.1348)	01/06/2025
300383.ZK	12/06/2024	SDB3260123353	10,700.00	1.5645	16,886.60	16,740.05	0.0000	4.5800	50.0000	0.0000	(6.4451)	(0.6975)	0.0000	3	(7.1426)	01/06/2025
300383.ZK	12/06/2024	SDB3260123353	200.00	1.5645	315.64	312.90	0.0000	4.5800	50.0000	0.0000	(0.1205)	(0.0130)	0.0000	3	(0.1335)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
BEIJING SINNET TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300383.ZK	12/06/2024	SDB3260123353	3,300.00	1.5645	5,208.02	5,162.82	0.0000	4.5800	50.0000	0.0000	(1.9877)	(0.2151)	0.0000	3	(2.2028)	01/06/2025
300383.ZK	12/06/2024	SDB3260123353	900.00	1.5645	1,420.37	1,408.04	0.0000	4.5800	50.0000	0.0000	(0.5421)	(0.0587)	0.0000	3	(0.6008)	01/06/2025
300383.ZK	12/05/2024	SDB3260123353	3,500.00	1.5892	5,523.65	5,562.30	0.0000	4.5800	50.0000	0.0000	(0.7027)	(0.0773)	0.0000	1	(0.7800)	01/06/2025
300383.ZK	12/05/2024	SDB3260123353	900.00	1.5892	1,420.37	1,430.31	0.0000	4.5800	50.0000	0.0000	(0.1807)	(0.0199)	0.0000	1	(0.2006)	01/06/2025
300383.ZK	12/05/2024	SDB3260123353	600.00	1.5892	946.91	953.54	0.0000	4.5800	50.0000	0.0000	(0.1205)	(0.0132)	0.0000	1	(0.1337)	01/06/2025
300383.ZK	12/05/2024	SDB3260123353	7,700.00	1.5892	12,152.04	12,237.06	0.0000	4.5800	50.0000	0.0000	(1.5460)	(0.1700)	0.0000	1	(1.7160)	01/06/2025
300383.ZK	12/05/2024	SDB3260123353	11,300.00	1.5892	17,833.51	17,958.29	0.0000	4.5800	50.0000	0.0000	(2.2688)	(0.2494)	0.0000	1	(2.5182)	01/06/2025
300383.ZK	12/05/2024	SDB3260123353	8,500.00	1.5892	13,414.59	13,508.45	0.0000	4.5800	50.0000	0.0000	(1.7066)	(0.1876)	0.0000	1	(1.8943)	01/06/2025
300383.ZK	12/05/2024	SDB3260123353	4,600.00	1.5892	7,259.66	7,310.45	0.0000	4.5800	50.0000	0.0000	(0.9236)	(0.1015)	0.0000	1	(1.0251)	01/06/2025
300383.ZK	12/05/2024	SDB3260123353	4,200.00	1.5892	6,628.39	6,674.76	0.0000	4.5800	50.0000	0.0000	(0.8433)	(0.0927)	0.0000	1	(0.9360)	01/06/2025
300383.ZK	12/05/2024	SDB3260123353	3,100.00	1.5892	4,892.38	4,926.61	0.0000	4.5800	50.0000	0.0000	(0.6224)	(0.0684)	0.0000	1	(0.6908)	01/06/2025
300383.ZK	12/05/2024	SDB3260123353	8,100.00	1.5892	12,783.31	12,872.75	0.0000	4.5800	50.0000	0.0000	(1.6263)	(0.1788)	0.0000	1	(1.8051)	01/06/2025
300383.ZK	12/05/2024	SDB3260123353	300.00	1.5892	473.46	476.77	0.0000	4.5800	50.0000	0.0000	(0.0602)	(0.0066)	0.0000	1	(0.0669)	01/06/2025
300383.ZK	12/05/2024	SDB3260123353	1,300.00	1.5892	2,051.64	2,066.00	0.0000	4.5800	50.0000	0.0000	(0.2610)	(0.0287)	0.0000	1	(0.2897)	01/06/2025
300383.ZK	12/05/2024	SDB3260123353	100.00	1.5892	157.82	158.92	0.0000	4.5800	50.0000	0.0000	(0.0201)	(0.0022)	0.0000	1	(0.0223)	01/06/2025
300383.ZK	12/05/2024	SDB3260123353	500.00	1.5892	789.09	794.61	0.0000	4.5800	50.0000	0.0000	(0.1004)	(0.0110)	0.0000	1	(0.1114)	01/06/2025
300383.ZK	12/05/2024	SDB3260123353	4,300.00	1.5892	6,786.20	6,833.68	0.0000	4.5800	50.0000	0.0000	(0.8634)	(0.0949)	0.0000	1	(0.9583)	01/06/2025
300383.ZK	12/05/2024	SDB3260123353	9,700.00	1.5892	15,308.41	15,415.52	0.0000	4.5800	50.0000	0.0000	(1.9476)	(0.2141)	0.0000	1	(2.1617)	01/06/2025
300383.ZK	12/05/2024	SDB3260123353	1,100.00	1.5892	1,736.01	1,748.15	0.0000	4.5800	50.0000	0.0000	(0.2209)	(0.0243)	0.0000	1	(0.2451)	01/06/2025
300383.ZK	12/05/2024	SDB3260123353	11,100.00	1.5892	17,517.88	17,640.44	0.0000	4.5800	50.0000	0.0000	(2.2287)	(0.2450)	0.0000	1	(2.4737)	01/06/2025
300383.ZK	12/05/2024	SDB3260123353	800.00	1.5892	1,262.55	1,271.38	0.0000	4.5800	50.0000	0.0000	(0.1606)	(0.0177)	0.0000	1	(0.1783)	01/06/2025
300383.ZK	12/05/2024	SDB3260123353	35,600.00	1.5892	56,183.46	56,576.55	0.0000	4.5800	50.0000	0.0000	(7.1478)	(0.7858)	0.0000	1	(7.9336)	01/06/2025
300383.ZK	12/05/2024	SDB3260123353	39,500.00	1.5892	62,338.39	62,774.55	0.0000	4.5800	50.0000	0.0000	(7.9308)	(0.8719)	0.0000	1	(8.8027)	01/06/2025
300383.ZK	12/05/2024	SDB3260123353	100.00	1.5892	157.82	158.92	0.0000	4.5800	50.0000	0.0000	(0.0201)	(0.0022)	0.0000	1	(0.0223)	01/06/2025
300383.ZK	12/05/2024	SDB3260123353	2,700.00	1.5892	4,261.10	4,290.92	0.0000	4.5800	50.0000	0.0000	(0.5421)	(0.0596)	0.0000	1	(0.6017)	01/06/2025
300383.ZK	12/05/2024	SDB3260123353	3,500.00	1.5892	5,523.65	5,562.30	0.0000	4.5800	50.0000	0.0000	(0.7027)	(0.0773)	0.0000	1	(0.7800)	01/06/2025
300383.ZK	12/05/2024	SDB3260123353	1,300.00	1.5892	2,051.64	2,066.00	0.0000	4.5800	50.0000	0.0000	(0.2610)	(0.0287)	0.0000	1	(0.2897)	01/06/2025
300383.ZK	12/05/2024	SDB3260123353	6,500.00	1.5892	10,258.22	10,329.99	0.0000	4.5800	50.0000	0.0000	(1.3051)	(0.1435)	0.0000	1	(1.4485)	01/06/2025
300383.ZK	12/05/2024	SDB3260123353	13,300.00	1.5892	20,989.89	21,136.75	0.0000	4.5800	50.0000	0.0000	(2.6704)	(0.2936)	0.0000	1	(2.9639)	01/06/2025
300383.ZK	12/05/2024	SDB3260123353	3,300.00	1.5892	5,208.02	5,244.46	0.0000	4.5800	50.0000	0.0000	(0.6626)	(0.0728)	0.0000	1	(0.7354)	01/06/2025
300383.ZK	12/05/2024	SDB3260123353	800.00	1.5892	1,262.55	1,271.38	0.0000	4.5800	50.0000	0.0000	(0.1606)	(0.0177)	0.0000	1	(0.1783)	01/06/2025
300383.ZK	12/05/2024	SDB3260123353	6,100.00	1.5892	9,626.94	9,694.30	0.0000	4.5800	50.0000	0.0000	(1.2248)	(0.1346)	0.0000	1	(1.3594)	01/06/2025
300383.ZK	12/05/2024	SDB3260123353	1,400.00	1.5892	2,209.46	2,224.92	0.0000	4.5800	50.0000	0.0000	(0.2811)	(0.0309)	0.0000	1	(0.3120)	01/06/2025
300383.ZK	12/05/2024	SDB3260123353	700.00	1.5892	1,104.73	1,112.46	0.0000	4.5800	50.0000	0.0000	(0.1405)	(0.0155)	0.0000	1	(0.1560)	01/06/2025
300383.ZK	12/05/2024	SDB3260123353	500.00	1.5892	789.09	794.61	0.0000	4.5800	50.0000	0.0000	(0.1004)	(0.0110)	0.0000	1	(0.1114)	01/06/2025
300383.ZK	12/05/2024	SDB3260123353	100.00	1.5892	157.82	158.92	0.0000	4.5800	50.0000	0.0000	(0.0201)	(0.0022)	0.0000	1	(0.0223)	01/06/2025
300383.ZK	12/05/2024	SDB3260123353	3,500.00	1.5892	5,523.65	5,562.30	0.0000	4.5800	50.0000	0.0000	(0.7027)	(0.0773)	0.0000	1	(0.7800)	01/06/2025
300383.ZK	12/05/2024	SDB3260123353	26,600.00	1.5892	41,979.77	42,273.49	0.0000	4.5800	50.0000	0.0000	(5.3408)	(0.5871)	0.0000	1	(5.9279)	01/06/2025
300383.ZK	12/05/2024	SDB3260123353	1,100.00	1.5892	1,736.01	1,748.15	0.0000	4.5800	50.0000	0.0000	(0.2209)	(0.0243)	0.0000	1	(0.2451)	01/06/2025
300383.ZK	12/05/2024	SDB3260123353	3,600.00	1.5892	5,681.47	5,721.22	0.0000	4.5800	50.0000	0.0000	(0.7228)	(0.0795)	0.0000	1	(0.8023)	01/06/2025
300383.ZK	12/05/2024	SDB3260123353	200.00	1.5892	315.64	317.85	0.0000	4.5800	50.0000	0.0000	(0.0402)	(0.0044)	0.0000	1	(0.0446)	01/06/2025
300383.ZK	12/05/2024	SDB3260123353	800.00	1.5892	1,262.55	1,271.38	0.0000	4.5800	50.0000	0.0000	(0.1606)	(0.0177)	0.0000	1	(0.1783)	01/06/2025
300383.ZK	12/05/2024	SDB3260123353	1,600.00	1.5892	2,525.10	2,542.77	0.0000	4.5800	50.0000	0.0000	(0.3212)	(0.0353)	0.0000	1	(0.3566)	01/06/2025
300383.ZK	12/05/2024	SDB3260123353	1,700.00	1.5892	2,682.92	2,701.69	0.0000	4.5800	50.0000	0.0000	(0.3413)	(0.0375)	0.0000	1	(0.3789)	01/06/2025
300383.ZK	12/05/2024	SDB3260123353	10,700.00	1.5892	16,886.60	17,004.75	0.0000	4.5800	50.0000	0.0000	(2.1484)	(0.2362)	0.0000	1	(2.3845)	01/06/2025
300383.ZK	12/05/2024	SDB3260123353	200.00	1.5892	315.64	317.85	0.0000	4.5800	50.0000	0.0000	(0.0402)	(0.0044)	0.0000	1	(0.0446)	01/06/2025
300383.ZK	12/05/2024	SDB3260123353	3,300.00	1.5892	5,208.02	5,244.46	0.0000	4.5800	50.0000	0.0000	(0.6626)	(0.0728)	0.0000	1	(0.7354)	01/06/2025
300383.ZK	12/05/2024	SDB3260123353	900.00	1.5892	1,420.37	1,430.31	0.0000	4.5800	50.0000	0.0000	(0.1807)	(0.0199)	0.0000	1	(0.2006)	01/06/2025
300383.ZK	12/04/2024	SDB3260123353	3,500.00	1.5782	5,523.65	5,523.65	0.0000	4.5800	50.0000	0.0000	(0.7027)	(0.0767)	0.0000	1	(0.7794)	01/06/2025
300383.ZK	12/04/2024	SDB3260123353	900.00	1.5782	1,420.37	1,420.37	0.0000	4.5800	50.0000	0.0000	(0.1807)	(0.0197)	0.0000	1	(0.2004)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
BEIJING SINNET TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300383.ZK	12/04/2024	SDB3260123353	600.00	1.5782	946.91	946.91	0.0000	4.5800	50.0000	0.0000	(0.1205)	(0.0132)	0.0000	1	(0.1336)	01/06/2025
300383.ZK	12/04/2024	SDB3260123353	7,700.00	1.5782	12,152.04	12,152.04	0.0000	4.5800	50.0000	0.0000	(1.5460)	(0.1688)	0.0000	1	(1.7148)	01/06/2025
300383.ZK	12/04/2024	SDB3260123353	11,300.00	1.5782	17,833.51	17,833.51	0.0000	4.5800	50.0000	0.0000	(2.2688)	(0.2477)	0.0000	1	(2.5165)	01/06/2025
300383.ZK	12/04/2024	SDB3260123353	8,500.00	1.5782	13,414.59	13,414.59	0.0000	4.5800	50.0000	0.0000	(1.7066)	(0.1863)	0.0000	1	(1.8929)	01/06/2025
300383.ZK	12/04/2024	SDB3260123353	4,600.00	1.5782	7,259.66	7,259.66	0.0000	4.5800	50.0000	0.0000	(0.9236)	(0.1008)	0.0000	1	(1.0244)	01/06/2025
300383.ZK	12/04/2024	SDB3260123353	4,200.00	1.5782	6,628.39	6,628.39	0.0000	4.5800	50.0000	0.0000	(0.8433)	(0.0921)	0.0000	1	(0.9353)	01/06/2025
300383.ZK	12/04/2024	SDB3260123353	3,100.00	1.5782	4,892.38	4,892.38	0.0000	4.5800	50.0000	0.0000	(0.6224)	(0.0679)	0.0000	1	(0.6904)	01/06/2025
300383.ZK	12/04/2024	SDB3260123353	8,100.00	1.5782	12,783.31	12,783.31	0.0000	4.5800	50.0000	0.0000	(1.6263)	(0.1775)	0.0000	1	(1.8039)	01/06/2025
300383.ZK	12/04/2024	SDB3260123353	300.00	1.5782	473.46	473.46	0.0000	4.5800	50.0000	0.0000	(0.0602)	(0.0066)	0.0000	1	(0.0668)	01/06/2025
300383.ZK	12/04/2024	SDB3260123353	1,300.00	1.5782	2,051.64	2,051.64	0.0000	4.5800	50.0000	0.0000	(0.2610)	(0.0285)	0.0000	1	(0.2895)	01/06/2025
300383.ZK	12/04/2024	SDB3260123353	100.00	1.5782	157.82	157.82	0.0000	4.5800	50.0000	0.0000	(0.0201)	(0.0022)	0.0000	1	(0.0223)	01/06/2025
300383.ZK	12/04/2024	SDB3260123353	500.00	1.5782	789.09	789.09	0.0000	4.5800	50.0000	0.0000	(0.1004)	(0.0110)	0.0000	1	(0.1113)	01/06/2025
300383.ZK	12/04/2024	SDB3260123353	4,300.00	1.5782	6,786.20	6,786.20	0.0000	4.5800	50.0000	0.0000	(0.8634)	(0.0943)	0.0000	1	(0.9576)	01/06/2025
300383.ZK	12/04/2024	SDB3260123353	9,700.00	1.5782	15,308.41	15,308.41	0.0000	4.5800	50.0000	0.0000	(1.9476)	(0.2126)	0.0000	1	(2.1602)	01/06/2025
300383.ZK	12/04/2024	SDB3260123353	1,100.00	1.5782	1,736.01	1,736.01	0.0000	4.5800	50.0000	0.0000	(0.2209)	(0.0241)	0.0000	1	(0.2450)	01/06/2025
300383.ZK	12/04/2024	SDB3260123353	11,100.00	1.5782	17,517.88	17,517.88	0.0000	4.5800	50.0000	0.0000	(2.2287)	(0.2433)	0.0000	1	(2.4720)	01/06/2025
300383.ZK	12/04/2024	SDB3260123353	800.00	1.5782	1,262.55	1,262.55	0.0000	4.5800	50.0000	0.0000	(0.1606)	(0.0175)	0.0000	1	(0.1782)	01/06/2025
300383.ZK	12/04/2024	SDB3260123353	35,600.00	1.5782	56,183.46	56,183.46	0.0000	4.5800	50.0000	0.0000	(7.1478)	(0.7803)	0.0000	1	(7.9281)	01/06/2025
300383.ZK	12/04/2024	SDB3260123353	39,500.00	1.5782	62,338.39	62,338.39	0.0000	4.5800	50.0000	0.0000	(7.9308)	(0.8658)	0.0000	1	(8.7966)	01/06/2025
300383.ZK	12/04/2024	SDB3260123353	100.00	1.5782	157.82	157.82	0.0000	4.5800	50.0000	0.0000	(0.0201)	(0.0022)	0.0000	1	(0.0223)	01/06/2025
300383.ZK	12/04/2024	SDB3260123353	2,700.00	1.5782	4,261.10	4,261.10	0.0000	4.5800	50.0000	0.0000	(0.5421)	(0.0592)	0.0000	1	(0.6013)	01/06/2025
300383.ZK	12/04/2024	SDB3260123353	3,500.00	1.5782	5,523.65	5,523.65	0.0000	4.5800	50.0000	0.0000	(0.7027)	(0.0767)	0.0000	1	(0.7794)	01/06/2025
300383.ZK	12/04/2024	SDB3260123353	1,300.00	1.5782	2,051.64	2,051.64	0.0000	4.5800	50.0000	0.0000	(0.2610)	(0.0285)	0.0000	1	(0.2895)	01/06/2025
300383.ZK	12/04/2024	SDB3260123353	6,500.00	1.5782	10,258.22	10,258.22	0.0000	4.5800	50.0000	0.0000	(1.3051)	(0.1425)	0.0000	1	(1.4475)	01/06/2025
300383.ZK	12/04/2024	SDB3260123353	13,300.00	1.5782	20,989.89	20,989.89	0.0000	4.5800	50.0000	0.0000	(2.6704)	(0.2915)	0.0000	1	(2.9619)	01/06/2025
300383.ZK	12/04/2024	SDB3260123353	3,300.00	1.5782	5,208.02	5,208.02	0.0000	4.5800	50.0000	0.0000	(0.6626)	(0.0723)	0.0000	1	(0.7349)	01/06/2025
300383.ZK	12/04/2024	SDB3260123353	800.00	1.5782	1,262.55	1,262.55	0.0000	4.5800	50.0000	0.0000	(0.1606)	(0.0175)	0.0000	1	(0.1782)	01/06/2025
300383.ZK	12/04/2024	SDB3260123353	6,100.00	1.5782	9,626.94	9,626.94	0.0000	4.5800	50.0000	0.0000	(1.2248)	(0.1337)	0.0000	1	(1.3585)	01/06/2025
300383.ZK	12/04/2024	SDB3260123353	1,400.00	1.5782	2,209.46	2,209.46	0.0000	4.5800	50.0000	0.0000	(0.2811)	(0.0307)	0.0000	1	(0.3118)	01/06/2025
300383.ZK	12/04/2024	SDB3260123353	700.00	1.5782	1,104.73	1,104.73	0.0000	4.5800	50.0000	0.0000	(0.1405)	(0.0153)	0.0000	1	(0.1559)	01/06/2025
300383.ZK	12/04/2024	SDB3260123353	500.00	1.5782	789.09	789.09	0.0000	4.5800	50.0000	0.0000	(0.1004)	(0.0110)	0.0000	1	(0.1113)	01/06/2025
300383.ZK	12/04/2024	SDB3260123353	100.00	1.5782	157.82	157.82	0.0000	4.5800	50.0000	0.0000	(0.0201)	(0.0022)	0.0000	1	(0.0223)	01/06/2025
300383.ZK	12/04/2024	SDB3260123353	3,500.00	1.5782	5,523.65	5,523.65	0.0000	4.5800	50.0000	0.0000	(0.7027)	(0.0767)	0.0000	1	(0.7794)	01/06/2025
300383.ZK	12/04/2024	SDB3260123353	26,600.00	1.5782	41,979.77	41,979.77	0.0000	4.5800	50.0000	0.0000	(5.3408)	(0.5831)	0.0000	1	(5.9238)	01/06/2025
300383.ZK	12/04/2024	SDB3260123353	1,100.00	1.5782	1,736.01	1,736.01	0.0000	4.5800	50.0000	0.0000	(0.2209)	(0.0241)	0.0000	1	(0.2450)	01/06/2025
300383.ZK	12/04/2024	SDB3260123353	3,600.00	1.5782	5,681.47	5,681.47	0.0000	4.5800	50.0000	0.0000	(0.7228)	(0.0789)	0.0000	1	(0.8017)	01/06/2025
300383.ZK	12/04/2024	SDB3260123353	200.00	1.5782	315.64	315.64	0.0000	4.5800	50.0000	0.0000	(0.0402)	(0.0044)	0.0000	1	(0.0445)	01/06/2025
300383.ZK	12/04/2024	SDB3260123353	800.00	1.5782	1,262.55	1,262.55	0.0000	4.5800	50.0000	0.0000	(0.1606)	(0.0175)	0.0000	1	(0.1782)	01/06/2025
300383.ZK	12/04/2024	SDB3260123353	1,600.00	1.5782	2,525.10	2,525.10	0.0000	4.5800	50.0000	0.0000	(0.3212)	(0.0351)	0.0000	1	(0.3563)	01/06/2025
300383.ZK	12/04/2024	SDB3260123353	1,700.00	1.5782	2,682.92	2,682.92	0.0000	4.5800	50.0000	0.0000	(0.3413)	(0.0373)	0.0000	1	(0.3786)	01/06/2025
300383.ZK	12/04/2024	SDB3260123353	10,700.00	1.5782	16,886.60	16,886.60	0.0000	4.5800	50.0000	0.0000	(2.1484)	(0.2345)	0.0000	1	(2.3829)	01/06/2025
300383.ZK	12/04/2024	SDB3260123353	200.00	1.5782	315.64	315.64	0.0000	4.5800	50.0000	0.0000	(0.0402)	(0.0044)	0.0000	1	(0.0445)	01/06/2025
300383.ZK	12/04/2024	SDB3260123353	3,300.00	1.5782	5,208.02	5,208.02	0.0000	4.5800	50.0000	0.0000	(0.6626)	(0.0723)	0.0000	1	(0.7349)	01/06/2025
300383.ZK	12/04/2024	SDB3260123353	900.00	1.5782	1,420.37	1,420.37	0.0000	4.5800	50.0000	0.0000	(0.1807)	(0.0197)	0.0000	1	(0.2004)	01/06/2025
TOTAL BEIJING SINNET TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND											(1,546.9423)	(186.9054)	0.0000	(1,733.8477)		

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
BEIJING URBAN CONSTRUCTION INVESTMENT & DEVELOPMENT CO., LTD CMN CLASS A SERIES NORTHBOUND																
600266.SH	01/03/2025	SDB3261097677	4,700.00	0.6936	3,726.31	3,260.00	0.0000	4.3300	50.0000	0.0000	(1.3446)	(0.1358)	0.0000	3	(1.4804)	01/06/2025
600266.SH	01/03/2025	SDB3261097677	3,200.00	0.6936	2,530.35	2,219.58	0.0000	4.3300	50.0000	0.0000	(0.9130)	(0.0925)	0.0000	3	(1.0055)	01/06/2025
600266.SH	01/03/2025	SDB3261097677	200.00	0.6936	161.41	138.72	0.0000	4.3300	50.0000	0.0000	(0.0582)	(0.0058)	0.0000	3	(0.0640)	01/06/2025
600266.SH	01/03/2025	SDB3261097677	400.00	0.6936	322.82	277.45	0.0000	4.3300	50.0000	0.0000	(0.1165)	(0.0116)	0.0000	3	(0.1280)	01/06/2025
600266.SH	01/03/2025	SDB3261097677	4,900.00	0.6936	3,954.59	3,398.73	0.0000	4.3300	50.0000	0.0000	(1.4269)	(0.1416)	0.0000	3	(1.5686)	01/06/2025
600266.SH	01/03/2025	SDB3261097677	9,900.00	0.6936	7,989.88	6,866.82	0.0000	4.3300	50.0000	0.0000	(2.8830)	(0.2861)	0.0000	3	(3.1691)	01/06/2025
600266.SH	01/02/2025	SDB3261097677	4,700.00	0.6915	3,726.31	3,249.83	0.0000	4.3300	50.0000	0.0000	(0.4482)	(0.0451)	0.0000	1	(0.4933)	01/06/2025
600266.SH	01/02/2025	SDB3261097677	3,200.00	0.6915	2,530.35	2,212.65	0.0000	4.3300	50.0000	0.0000	(0.3043)	(0.0307)	0.0000	1	(0.3351)	01/06/2025
600266.SH	01/02/2025	SDB3261097677	200.00	0.6915	161.41	138.29	0.0000	4.3300	50.0000	0.0000	(0.0194)	(0.0019)	0.0000	1	(0.0213)	01/06/2025
600266.SH	01/02/2025	SDB3261097677	400.00	0.6915	322.82	276.58	0.0000	4.3300	50.0000	0.0000	(0.0388)	(0.0038)	0.0000	1	(0.0427)	01/06/2025
600266.SH	01/02/2025	SDB3261097677	4,900.00	0.6915	3,954.59	3,388.12	0.0000	4.3300	50.0000	0.0000	(0.4756)	(0.0471)	0.0000	1	(0.5227)	01/06/2025
600266.SH	01/02/2025	SDB3261097677	9,900.00	0.6915	7,989.88	6,845.39	0.0000	4.3300	50.0000	0.0000	(0.9610)	(0.0951)	0.0000	1	(1.0561)	01/06/2025
600266.SH	12/31/2024	SDB3261097677	4,700.00	0.6791	3,726.31	3,191.65	0.0000	4.3300	50.0000	0.0000	(0.8964)	(0.0887)	0.0000	2	(0.9850)	01/06/2025
600266.SH	12/31/2024	SDB3261097677	3,200.00	0.6791	2,530.35	2,173.04	0.0000	4.3300	50.0000	0.0000	(0.6087)	(0.0604)	0.0000	2	(0.6691)	01/06/2025
600266.SH	12/31/2024	SDB3261097677	200.00	0.6791	161.41	135.81	0.0000	4.3300	50.0000	0.0000	(0.0388)	(0.0038)	0.0000	2	(0.0426)	01/06/2025
600266.SH	12/31/2024	SDB3261097677	400.00	0.6791	322.82	271.63	0.0000	4.3300	50.0000	0.0000	(0.0777)	(0.0075)	0.0000	2	(0.0852)	01/06/2025
600266.SH	12/31/2024	SDB3261097677	4,900.00	0.6791	3,954.59	3,327.47	0.0000	4.3300	50.0000	0.0000	(0.9513)	(0.0924)	0.0000	2	(1.0437)	01/06/2025
600266.SH	12/31/2024	SDB3261097677	9,900.00	0.6791	7,989.88	6,722.84	0.0000	4.3300	50.0000	0.0000	(1.9220)	(0.1867)	0.0000	2	(2.1088)	01/06/2025
600266.SH	12/30/2024	SDB3261097677	4,700.00	0.6680	3,726.31	3,139.62	0.0000	4.3300	50.0000	0.0000	(0.4482)	(0.0436)	0.0000	1	(0.4918)	01/06/2025
600266.SH	12/30/2024	SDB3261097677	3,200.00	0.6680	2,530.35	2,137.61	0.0000	4.3300	50.0000	0.0000	(0.3043)	(0.0297)	0.0000	1	(0.3340)	01/06/2025
600266.SH	12/30/2024	SDB3261097677	200.00	0.6680	161.41	133.60	0.0000	4.3300	50.0000	0.0000	(0.0194)	(0.0019)	0.0000	1	(0.0213)	01/06/2025
600266.SH	12/30/2024	SDB3261097677	400.00	0.6680	322.82	267.20	0.0000	4.3300	50.0000	0.0000	(0.0388)	(0.0037)	0.0000	1	(0.0425)	01/06/2025
600266.SH	12/30/2024	SDB3261097677	4,900.00	0.6680	3,954.59	3,273.22	0.0000	4.3300	50.0000	0.0000	(0.4756)	(0.0455)	0.0000	1	(0.5211)	01/06/2025
600266.SH	12/30/2024	SDB3261097677	9,900.00	0.6680	7,989.88	6,613.24	0.0000	4.3300	50.0000	0.0000	(0.9610)	(0.0919)	0.0000	1	(1.0529)	01/06/2025
600266.SH	12/27/2024	SDB3261097677	4,700.00	0.6883	3,726.31	3,234.95	0.0000	4.3300	50.0000	0.0000	(1.3446)	(0.1348)	0.0000	3	(1.4794)	01/06/2025
600266.SH	12/27/2024	SDB3261097677	3,200.00	0.6883	2,530.35	2,202.52	0.0000	4.3300	50.0000	0.0000	(0.9130)	(0.0918)	0.0000	3	(1.0048)	01/06/2025
600266.SH	12/27/2024	SDB3261097677	200.00	0.6883	161.41	137.66	0.0000	4.3300	50.0000	0.0000	(0.0582)	(0.0057)	0.0000	3	(0.0640)	01/06/2025
600266.SH	12/27/2024	SDB3261097677	400.00	0.6883	322.82	275.31	0.0000	4.3300	50.0000	0.0000	(0.1165)	(0.0115)	0.0000	3	(0.1280)	01/06/2025
600266.SH	12/27/2024	SDB3261097677	4,900.00	0.6883	3,954.59	3,372.61	0.0000	4.3300	50.0000	0.0000	(1.4269)	(0.1405)	0.0000	3	(1.5675)	01/06/2025
600266.SH	12/27/2024	SDB3261097677	9,900.00	0.6883	7,989.88	6,814.04	0.0000	4.3300	50.0000	0.0000	(2.8830)	(0.2839)	0.0000	3	(3.1669)	01/06/2025
600266.SH	12/26/2024	SDB3261097677	4,700.00	0.6864	3,726.31	3,225.87	0.0000	4.3300	50.0000	0.0000	(0.4482)	(0.0448)	0.0000	1	(0.4930)	01/06/2025
600266.SH	12/26/2024	SDB3261097677	3,200.00	0.6864	2,530.35	2,196.34	0.0000	4.3300	50.0000	0.0000	(0.3043)	(0.0305)	0.0000	1	(0.3348)	01/06/2025
600266.SH	12/26/2024	SDB3261097677	200.00	0.6864	161.41	137.27	0.0000	4.3300	50.0000	0.0000	(0.0194)	(0.0019)	0.0000	1	(0.0213)	01/06/2025
600266.SH	12/26/2024	SDB3261097677	400.00	0.6864	322.82	274.54	0.0000	4.3300	50.0000	0.0000	(0.0388)	(0.0038)	0.0000	1	(0.0426)	01/06/2025
600266.SH	12/26/2024	SDB3261097677	4,900.00	0.6864	3,954.59	3,363.14	0.0000	4.3300	50.0000	0.0000	(0.4756)	(0.0467)	0.0000	1	(0.5224)	01/06/2025
600266.SH	12/26/2024	SDB3261097677	9,900.00	0.6864	7,989.88	6,794.91	0.0000	4.3300	50.0000	0.0000	(0.9610)	(0.0944)	0.0000	1	(1.0554)	01/06/2025
600266.SH	12/24/2024	SDB3261097677	4,700.00	0.6864	3,726.31	3,225.87	0.0000	4.3300	50.0000	0.0000	(0.8964)	(0.0896)	0.0000	2	(0.9860)	01/06/2025
600266.SH	12/24/2024	SDB3261097677	3,200.00	0.6864	2,530.35	2,196.34	0.0000	4.3300	50.0000	0.0000	(0.6087)	(0.0610)	0.0000	2	(0.6697)	01/06/2025
600266.SH	12/24/2024	SDB3261097677	200.00	0.6864	161.41	137.27	0.0000	4.3300	50.0000	0.0000	(0.0388)	(0.0038)	0.0000	2	(0.0426)	01/06/2025
600266.SH	12/24/2024	SDB3261097677	400.00	0.6864	322.82	274.54	0.0000	4.3300	50.0000	0.0000	(0.0777)	(0.0076)	0.0000	2	(0.0853)	01/06/2025
600266.SH	12/24/2024	SDB3261097677	4,900.00	0.6864	3,954.59	3,363.14	0.0000	4.3300	50.0000	0.0000	(0.9513)	(0.0934)	0.0000	2	(1.0447)	01/06/2025
600266.SH	12/24/2024	SDB3261097677	9,900.00	0.6864	7,989.88	6,794.91	0.0000	4.3300	50.0000	0.0000	(1.9220)	(0.1887)	0.0000	2	(2.1108)	01/06/2025
600266.SH	12/23/2024	SDB3261097677	4,700.00	0.6968	3,726.31	3,274.99	0.0000	4.3300	50.0000	0.0000	(0.4482)	(0.0455)	0.0000	1	(0.4937)	01/06/2025
600266.SH	12/23/2024	SDB3261097677	3,200.00	0.6968	2,530.35	2,229.78	0.0000	4.3300	50.0000	0.0000	(0.3043)	(0.0310)	0.0000	1	(0.3353)	01/06/2025
600266.SH	12/23/2024	SDB3261097677	200.00	0.6968	161.41	139.36	0.0000	4.3300	50.0000	0.0000	(0.0194)	(0.0019)	0.0000	1	(0.0213)	01/06/2025
600266.SH	12/23/2024	SDB3261097677	400.00	0.6968	322.82	278.72	0.0000	4.3300	50.0000	0.0000	(0.0388)	(0.0039)	0.0000	1	(0.0427)	01/06/2025
600266.SH	12/23/2024	SDB3261097677	4,900.00	0.6968	3,954.59	3,414.35	0.0000	4.3300	50.0000	0.0000	(0.4756)	(0.0474)	0.0000	1	(0.5231)	01/06/2025
600266.SH	12/23/2024	SDB3261097677	9,900.00	0.6968	7,989.88	6,898.39	0.0000	4.3300	50.0000	0.0000	(0.9610)	(0.0958)	0.0000	1	(1.0568)	01/06/2025
600266.SH	12/20/2024	SDB3261097677	4,700.00	0.6994	3,726.31	3,287.23	0.0000	4.3300	50.0000	0.0000	(1.3446)	(0.1370)	0.0000	3	(1.4815)	01/06/2025
600266.SH	12/20/2024	SDB3261097677	3,200.00	0.6994	2,530.35	2,238.12	0.0000	4.3300	50.0000	0.0000	(0.9130)	(0.0933)	0.0000	3	(1.0063)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
BEIJING URBAN CONSTRUCTION INVESTMENT & DEVELOPMENT CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600266.SH	12/20/2024	SDB3261097677	200.00	0.6994	161.41	139.88	0.0000	4.3300	50.0000	0.0000	(0.0582)	(0.0058)	0.0000	3	(0.0641)	01/06/2025
600266.SH	12/20/2024	SDB3261097677	400.00	0.6994	322.82	279.76	0.0000	4.3300	50.0000	0.0000	(0.1165)	(0.0117)	0.0000	3	(0.1281)	01/06/2025
600266.SH	12/20/2024	SDB3261097677	4,900.00	0.6994	3,954.59	3,427.11	0.0000	4.3300	50.0000	0.0000	(1.4269)	(0.1428)	0.0000	3	(1.5697)	01/06/2025
600266.SH	12/20/2024	SDB3261097677	9,900.00	0.6994	7,989.88	6,924.17	0.0000	4.3300	50.0000	0.0000	(2.8830)	(0.2885)	0.0000	3	(3.1715)	01/06/2025
600266.SH	12/19/2024	SDB3261097677	4,700.00	0.7149	3,726.31	3,360.21	0.0000	4.5800	50.0000	0.0000	(0.4741)	(0.0467)	0.0000	1	(0.5207)	01/06/2025
600266.SH	12/19/2024	SDB3261097677	3,200.00	0.7149	2,530.35	2,287.80	0.0000	4.5800	50.0000	0.0000	(0.3219)	(0.0318)	0.0000	1	(0.3537)	01/06/2025
600266.SH	12/19/2024	SDB3261097677	200.00	0.7149	161.41	142.99	0.0000	4.5800	50.0000	0.0000	(0.0205)	(0.0020)	0.0000	1	(0.0225)	01/06/2025
600266.SH	12/19/2024	SDB3261097677	400.00	0.7149	322.82	285.98	0.0000	4.5800	50.0000	0.0000	(0.0411)	(0.0040)	0.0000	1	(0.0450)	01/06/2025
600266.SH	12/19/2024	SDB3261097677	4,900.00	0.7149	3,954.59	3,503.20	0.0000	4.5800	50.0000	0.0000	(0.5031)	(0.0487)	0.0000	1	(0.5518)	01/06/2025
600266.SH	12/19/2024	SDB3261097677	9,900.00	0.7149	7,989.88	7,077.89	0.0000	4.5800	50.0000	0.0000	(1.0165)	(0.0983)	0.0000	1	(1.1148)	01/06/2025
600266.SH	12/18/2024	SDB3261097677	4,700.00	0.7436	3,726.31	3,495.02	0.0000	4.5800	50.0000	0.0000	(0.4741)	(0.0485)	0.0000	1	(0.5226)	01/06/2025
600266.SH	12/18/2024	SDB3261097677	3,200.00	0.7436	2,530.35	2,379.59	0.0000	4.5800	50.0000	0.0000	(0.3219)	(0.0330)	0.0000	1	(0.3550)	01/06/2025
600266.SH	12/18/2024	SDB3261097677	200.00	0.7436	161.41	148.72	0.0000	4.5800	50.0000	0.0000	(0.0205)	(0.0021)	0.0000	1	(0.0226)	01/06/2025
600266.SH	12/18/2024	SDB3261097677	400.00	0.7436	322.82	297.45	0.0000	4.5800	50.0000	0.0000	(0.0411)	(0.0041)	0.0000	1	(0.0452)	01/06/2025
600266.SH	12/18/2024	SDB3261097677	4,900.00	0.7436	3,954.59	3,643.75	0.0000	4.5800	50.0000	0.0000	(0.5031)	(0.0506)	0.0000	1	(0.5537)	01/06/2025
600266.SH	12/18/2024	SDB3261097677	9,900.00	0.7436	7,989.88	7,361.86	0.0000	4.5800	50.0000	0.0000	(1.0165)	(0.1022)	0.0000	1	(1.1187)	01/06/2025
600266.SH	12/17/2024	SDB3261097677	4,700.00	0.8024	3,726.31	3,771.05	0.0000	4.5800	50.0000	0.0000	(0.4741)	(0.0524)	0.0000	1	(0.5264)	01/06/2025
600266.SH	12/17/2024	SDB3261097677	3,200.00	0.8024	2,530.35	2,567.52	0.0000	4.5800	50.0000	0.0000	(0.3219)	(0.0357)	0.0000	1	(0.3576)	01/06/2025
600266.SH	12/17/2024	SDB3261097677	200.00	0.8024	161.41	160.47	0.0000	4.5800	50.0000	0.0000	(0.0205)	(0.0022)	0.0000	1	(0.0228)	01/06/2025
600266.SH	12/17/2024	SDB3261097677	400.00	0.8024	322.82	320.94	0.0000	4.5800	50.0000	0.0000	(0.0411)	(0.0045)	0.0000	1	(0.0455)	01/06/2025
600266.SH	12/17/2024	SDB3261097677	4,900.00	0.8024	3,954.59	3,931.52	0.0000	4.5800	50.0000	0.0000	(0.5031)	(0.0546)	0.0000	1	(0.5577)	01/06/2025
600266.SH	12/17/2024	SDB3261097677	9,900.00	0.8024	7,989.88	7,943.27	0.0000	4.5800	50.0000	0.0000	(1.0165)	(0.1103)	0.0000	1	(1.1268)	01/06/2025
600266.SH	12/16/2024	SDB3261097677	4,700.00	0.7993	3,726.31	3,756.55	0.0000	4.5800	50.0000	0.0000	(0.4741)	(0.0522)	0.0000	1	(0.5262)	01/06/2025
600266.SH	12/16/2024	SDB3261097677	3,200.00	0.7993	2,530.35	2,557.65	0.0000	4.5800	50.0000	0.0000	(0.3219)	(0.0355)	0.0000	1	(0.3574)	01/06/2025
600266.SH	12/16/2024	SDB3261097677	200.00	0.7993	161.41	159.85	0.0000	4.5800	50.0000	0.0000	(0.0205)	(0.0022)	0.0000	1	(0.0228)	01/06/2025
600266.SH	12/16/2024	SDB3261097677	400.00	0.7993	322.82	319.71	0.0000	4.5800	50.0000	0.0000	(0.0411)	(0.0044)	0.0000	1	(0.0455)	01/06/2025
600266.SH	12/16/2024	SDB3261097677	4,900.00	0.7993	3,954.59	3,916.41	0.0000	4.5800	50.0000	0.0000	(0.5031)	(0.0544)	0.0000	1	(0.5575)	01/06/2025
600266.SH	12/16/2024	SDB3261097677	9,900.00	0.7993	7,989.88	7,912.74	0.0000	4.5800	50.0000	0.0000	(1.0165)	(0.1099)	0.0000	1	(1.1264)	01/06/2025
600266.SH	12/13/2024	SDB3261097677	4,700.00	0.7758	3,726.31	3,646.45	0.0000	4.5800	50.0000	0.0000	(1.4222)	(0.1519)	0.0000	3	(1.5741)	01/06/2025
600266.SH	12/13/2024	SDB3261097677	3,200.00	0.7758	2,530.35	2,482.69	0.0000	4.5800	50.0000	0.0000	(0.9657)	(0.1034)	0.0000	3	(1.0692)	01/06/2025
600266.SH	12/13/2024	SDB3261097677	200.00	0.7758	161.41	155.17	0.0000	4.5800	50.0000	0.0000	(0.0616)	(0.0065)	0.0000	3	(0.0681)	01/06/2025
600266.SH	12/13/2024	SDB3261097677	400.00	0.7758	322.82	310.34	0.0000	4.5800	50.0000	0.0000	(0.1232)	(0.0129)	0.0000	3	(0.1361)	01/06/2025
600266.SH	12/13/2024	SDB3261097677	4,900.00	0.7758	3,954.59	3,801.62	0.0000	4.5800	50.0000	0.0000	(1.5093)	(0.1584)	0.0000	3	(1.6677)	01/06/2025
600266.SH	12/13/2024	SDB3261097677	9,900.00	0.7758	7,989.88	7,680.83	0.0000	4.5800	50.0000	0.0000	(3.0495)	(0.3200)	0.0000	3	(3.3695)	01/06/2025
600266.SH	12/12/2024	SDB3261097677	200.00	0.7625	161.41	152.50	0.0000	4.5800	50.0000	0.0000	(0.0205)	(0.0021)	0.0000	1	(0.0227)	01/06/2025
600266.SH	12/12/2024	SDB3261097677	400.00	0.7625	322.82	305.00	0.0000	4.5800	50.0000	0.0000	(0.0411)	(0.0042)	0.0000	1	(0.0453)	01/06/2025
600266.SH	12/12/2024	SDB3261097677	4,900.00	0.7625	3,954.59	3,736.30	0.0000	4.5800	50.0000	0.0000	(0.5031)	(0.0519)	0.0000	1	(0.5550)	01/06/2025
600266.SH	12/12/2024	SDB3261097677	9,900.00	0.7625	7,989.88	7,548.86	0.0000	4.5800	50.0000	0.0000	(1.0165)	(0.1048)	0.0000	1	(1.1213)	01/06/2025
600266.SH	12/11/2024	SDB3261097677	200.00	0.7972	161.41	159.43	0.0000	4.5800	50.0000	0.0000	(0.0205)	(0.0022)	0.0000	1	(0.0227)	01/06/2025
600266.SH	12/11/2024	SDB3261097677	400.00	0.7972	322.82	318.86	0.0000	4.5800	50.0000	0.0000	(0.0411)	(0.0044)	0.0000	1	(0.0455)	01/06/2025
600266.SH	12/11/2024	SDB3261097677	4,900.00	0.7972	3,954.59	3,906.07	0.0000	4.5800	50.0000	0.0000	(0.5031)	(0.0543)	0.0000	1	(0.5574)	01/06/2025
600266.SH	12/11/2024	SDB3261097677	9,900.00	0.7972	7,989.88	7,891.86	0.0000	4.5800	50.0000	0.0000	(1.0165)	(0.1096)	0.0000	1	(1.1261)	01/06/2025
600266.SH	12/10/2024	SDB3261097677	200.00	0.7862	161.41	157.24	0.0000	4.5800	50.0000	0.0000	(0.0205)	(0.0022)	0.0000	1	(0.0227)	01/06/2025
600266.SH	12/10/2024	SDB3261097677	400.00	0.7862	322.82	314.48	0.0000	4.5800	50.0000	0.0000	(0.0411)	(0.0044)	0.0000	1	(0.0454)	01/06/2025
600266.SH	12/10/2024	SDB3261097677	4,900.00	0.7862	3,954.59	3,852.33	0.0000	4.5800	50.0000	0.0000	(0.5031)	(0.0535)	0.0000	1	(0.5566)	01/06/2025
600266.SH	12/10/2024	SDB3261097677	9,900.00	0.7862	7,989.88	7,783.27	0.0000	4.5800	50.0000	0.0000	(1.0165)	(0.1081)	0.0000	1	(1.1246)	01/06/2025
600266.SH	12/09/2024	SDB3261097677	200.00	0.7742	161.41	154.84	0.0000	4.5800	50.0000	0.0000	(0.0205)	(0.0022)	0.0000	1	(0.0227)	01/06/2025
600266.SH	12/09/2024	SDB3261097677	400.00	0.7742	322.82	309.68	0.0000	4.5800	50.0000	0.0000	(0.0411)	(0.0043)	0.0000	1	(0.0454)	01/06/2025
600266.SH	12/09/2024	SDB3261097677	4,900.00	0.7742	3,954.59	3,793.55	0.0000	4.5800	50.0000	0.0000	(0.5031)	(0.0527)	0.0000	1	(0.5558)	01/06/2025
600266.SH	12/09/2024	SDB3261097677	9,900.00	0.7742	7,989.88	7,664.52	0.0000	4.5800	50.0000	0.0000	(1.0165)	(0.1065)	0.0000	1	(1.1229)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
BEIJING URBAN CONSTRUCTION INVESTMENT & DEVELOPMENT CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600266.SH	12/06/2024	SDB3261097677	200.00	0.8014	161.41	160.28	0.0000	4.5800	50.0000	0.0000	(0.0616)	(0.0067)	0.0000	3	(0.0683)	01/06/2025
600266.SH	12/06/2024	SDB3261097677	400.00	0.8014	322.82	320.57	0.0000	4.5800	50.0000	0.0000	(0.1232)	(0.0134)	0.0000	3	(0.1366)	01/06/2025
600266.SH	12/06/2024	SDB3261097677	4,900.00	0.8014	3,954.59	3,926.98	0.0000	4.5800	50.0000	0.0000	(1.5093)	(0.1636)	0.0000	3	(1.6730)	01/06/2025
600266.SH	12/06/2024	SDB3261097677	9,900.00	0.8014	7,989.88	7,934.11	0.0000	4.5800	50.0000	0.0000	(3.0495)	(0.3306)	0.0000	3	(3.3801)	01/06/2025
600266.SH	12/05/2024	SDB3261097677	200.00	0.8056	161.41	161.12	0.0000	4.5800	50.0000	0.0000	(0.0205)	(0.0022)	0.0000	1	(0.0228)	01/06/2025
600266.SH	12/05/2024	SDB3261097677	400.00	0.8056	322.82	322.24	0.0000	4.5800	50.0000	0.0000	(0.0411)	(0.0045)	0.0000	1	(0.0455)	01/06/2025
600266.SH	12/05/2024	SDB3261097677	4,900.00	0.8056	3,954.59	3,947.41	0.0000	4.5800	50.0000	0.0000	(0.5031)	(0.0548)	0.0000	1	(0.5579)	01/06/2025
600266.SH	12/05/2024	SDB3261097677	9,900.00	0.8056	7,989.88	7,975.38	0.0000	4.5800	50.0000	0.0000	(1.0165)	(0.1108)	0.0000	1	(1.1273)	01/06/2025
600266.SH	12/04/2024	SDB3261097677	200.00	0.8071	161.41	161.41	0.0000	4.5800	50.0000	0.0000	(0.0205)	(0.0022)	0.0000	1	(0.0228)	01/06/2025
600266.SH	12/04/2024	SDB3261097677	400.00	0.8071	322.82	322.82	0.0000	4.5800	50.0000	0.0000	(0.0411)	(0.0045)	0.0000	1	(0.0456)	01/06/2025
600266.SH	12/04/2024	SDB3261097677	4,900.00	0.8071	3,954.59	3,954.59	0.0000	4.5800	50.0000	0.0000	(0.5031)	(0.0549)	0.0000	1	(0.5580)	01/06/2025
600266.SH	12/04/2024	SDB3261097677	1,300.00	0.8071	1,049.18	1,049.18	0.0000	4.5800	50.0000	0.0000	(0.1335)	(0.0146)	0.0000	1	(0.1481)	01/06/2025
600266.SH	12/04/2024	SDB3261097677	9,900.00	0.8071	7,989.88	7,989.88	0.0000	4.5800	50.0000	0.0000	(1.0165)	(0.1110)	0.0000	1	(1.1275)	01/06/2025
TOTAL BEIJING URBAN CONSTRUCTION INVESTMENT & DEVELOPMENT CO., LTD CMN CLASS A SERIES NORTHBOUND												(69.2111)	(7.0765)	0.0000	(76.2876)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
BEIJING ZHONGKE SANHUAN HIGH-TECH CO LTD CMN CLASS A SERIES NORTHBOUND																
000970.ZK	01/03/2025	SDB3262867391	1,400.00	1.4625	2,043.06	2,047.47	0.0000	4.3300	50.0000	0.0000	(0.7372)	(0.0853)	0.0000	3	(0.8225)	01/06/2025
000970.ZK	01/03/2025	SDB3262867391	500.00	1.4625	733.63	731.24	0.0000	4.3300	50.0000	0.0000	(0.2647)	(0.0305)	0.0000	3	(0.2952)	01/06/2025
000970.ZK	01/03/2025	SDB3262867391	4,000.00	1.4625	6,155.30	5,849.92	0.0000	4.3300	50.0000	0.0000	(2.2210)	(0.2437)	0.0000	3	(2.4648)	01/06/2025
000970.ZK	01/03/2025	SDB3262867391	400.00	1.4625	615.82	584.99	0.0000	4.3300	50.0000	0.0000	(0.2222)	(0.0244)	0.0000	3	(0.2466)	01/06/2025
000970.ZK	01/03/2025	SDB3262867391	5,100.00	1.4625	7,463.77	7,458.65	0.0000	4.3300	50.0000	0.0000	(2.6932)	(0.3108)	0.0000	3	(3.0040)	01/06/2025
000970.ZK	01/03/2025	SDB3262867391	900.00	1.4625	1,317.14	1,316.23	0.0000	4.3300	50.0000	0.0000	(0.7453)	(0.0548)	0.0000	3	(0.5301)	01/06/2025
000970.ZK	01/02/2025	SDB3262867391	1,400.00	1.4993	2,043.06	2,099.01	0.0000	4.3300	50.0000	0.0000	(0.2457)	(0.0292)	0.0000	1	(0.2749)	01/06/2025
000970.ZK	01/02/2025	SDB3262867391	500.00	1.4993	733.63	749.65	0.0000	4.3300	50.0000	0.0000	(0.0882)	(0.0104)	0.0000	1	(0.0987)	01/06/2025
000970.ZK	01/02/2025	SDB3262867391	4,000.00	1.4993	6,155.30	5,997.16	0.0000	4.3300	50.0000	0.0000	(0.7403)	(0.0833)	0.0000	1	(0.8236)	01/06/2025
000970.ZK	01/02/2025	SDB3262867391	400.00	1.4993	615.82	599.72	0.0000	4.3300	50.0000	0.0000	(0.0741)	(0.0083)	0.0000	1	(0.0824)	01/06/2025
000970.ZK	01/02/2025	SDB3262867391	5,100.00	1.4993	7,463.77	7,646.38	0.0000	4.3300	50.0000	0.0000	(0.8977)	(0.1062)	0.0000	1	(1.0039)	01/06/2025
000970.ZK	01/02/2025	SDB3262867391	900.00	1.4993	1,317.14	1,349.36	0.0000	4.3300	50.0000	0.0000	(0.1584)	(0.0187)	0.0000	1	(0.1772)	01/06/2025
000970.ZK	12/31/2024	SDB3262867391	1,400.00	1.4978	2,043.06	2,096.92	0.0000	4.3300	50.0000	0.0000	(0.4915)	(0.0582)	0.0000	2	(0.5497)	01/06/2025
000970.ZK	12/31/2024	SDB3262867391	500.00	1.4978	733.63	748.90	0.0000	4.3300	50.0000	0.0000	(0.1765)	(0.0208)	0.0000	2	(0.1973)	01/06/2025
000970.ZK	12/31/2024	SDB3262867391	4,000.00	1.4978	6,155.30	5,991.20	0.0000	4.3300	50.0000	0.0000	(1.4807)	(0.1664)	0.0000	2	(1.6471)	01/06/2025
000970.ZK	12/31/2024	SDB3262867391	400.00	1.4978	615.82	599.12	0.0000	4.3300	50.0000	0.0000	(0.1481)	(0.0166)	0.0000	2	(0.1648)	01/06/2025
000970.ZK	12/31/2024	SDB3262867391	5,100.00	1.4978	7,463.77	7,638.77	0.0000	4.3300	50.0000	0.0000	(1.7955)	(0.2122)	0.0000	2	(2.0076)	01/06/2025
000970.ZK	12/31/2024	SDB3262867391	900.00	1.4978	1,317.14	1,348.02	0.0000	4.3300	50.0000	0.0000	(0.3168)	(0.0374)	0.0000	2	(0.3543)	01/06/2025
000970.ZK	12/30/2024	SDB3262867391	1,400.00	1.4811	2,043.06	2,073.55	0.0000	4.3300	50.0000	0.0000	(0.2457)	(0.0288)	0.0000	1	(0.2745)	01/06/2025
000970.ZK	12/30/2024	SDB3262867391	500.00	1.4811	733.63	740.55	0.0000	4.3300	50.0000	0.0000	(0.0882)	(0.0103)	0.0000	1	(0.0985)	01/06/2025
000970.ZK	12/30/2024	SDB3262867391	4,000.00	1.4811	6,155.30	5,924.42	0.0000	4.3300	50.0000	0.0000	(0.7403)	(0.0823)	0.0000	1	(0.8226)	01/06/2025
000970.ZK	12/30/2024	SDB3262867391	400.00	1.4811	615.82	592.44	0.0000	4.3300	50.0000	0.0000	(0.0741)	(0.0082)	0.0000	1	(0.0823)	01/06/2025
000970.ZK	12/30/2024	SDB3262867391	5,100.00	1.4811	7,463.77	7,553.64	0.0000	4.3300	50.0000	0.0000	(0.8977)	(0.1049)	0.0000	1	(1.0026)	01/06/2025
000970.ZK	12/30/2024	SDB3262867391	900.00	1.4811	1,317.14	1,333.00	0.0000	4.3300	50.0000	0.0000	(0.1584)	(0.0185)	0.0000	1	(0.1769)	01/06/2025
000970.ZK	12/27/2024	SDB3262867391	1,400.00	1.5025	2,043.06	2,103.45	0.0000	4.3300	50.0000	0.0000	(0.7372)	(0.0876)	0.0000	3	(0.8248)	01/06/2025
000970.ZK	12/27/2024	SDB3262867391	500.00	1.5025	733.63	751.23	0.0000	4.3300	50.0000	0.0000	(0.2647)	(0.0313)	0.0000	3	(0.2960)	01/06/2025
000970.ZK	12/27/2024	SDB3262867391	4,000.00	1.5025	6,155.30	6,009.85	0.0000	4.3300	50.0000	0.0000	(2.2210)	(0.2504)	0.0000	3	(2.4714)	01/06/2025
000970.ZK	12/27/2024	SDB3262867391	400.00	1.5025	615.82	600.99	0.0000	4.3300	50.0000	0.0000	(0.2222)	(0.0250)	0.0000	3	(0.2472)	01/06/2025
000970.ZK	12/27/2024	SDB3262867391	5,100.00	1.5025	7,463.77	7,662.56	0.0000	4.3300	50.0000	0.0000	(2.6932)	(0.3193)	0.0000	3	(3.0125)	01/06/2025
000970.ZK	12/27/2024	SDB3262867391	900.00	1.5025	1,317.14	1,352.22	0.0000	4.3300	50.0000	0.0000	(0.4753)	(0.0563)	0.0000	3	(0.5316)	01/06/2025
000970.ZK	12/26/2024	SDB3262867391	1,400.00	1.4917	2,043.06	2,088.32	0.0000	4.3300	50.0000	0.0000	(0.2457)	(0.0290)	0.0000	1	(0.2747)	01/06/2025
000970.ZK	12/26/2024	SDB3262867391	500.00	1.4917	733.63	745.83	0.0000	4.3300	50.0000	0.0000	(0.0882)	(0.0104)	0.0000	1	(0.0986)	01/06/2025
000970.ZK	12/26/2024	SDB3262867391	4,000.00	1.4917	6,155.30	5,966.64	0.0000	4.3300	50.0000	0.0000	(0.7403)	(0.0829)	0.0000	1	(0.8232)	01/06/2025
000970.ZK	12/26/2024	SDB3262867391	400.00	1.4917	615.82	596.66	0.0000	4.3300	50.0000	0.0000	(0.0741)	(0.0083)	0.0000	1	(0.0824)	01/06/2025
000970.ZK	12/26/2024	SDB3262867391	5,100.00	1.4917	7,463.77	7,607.47	0.0000	4.3300	50.0000	0.0000	(0.8977)	(0.1057)	0.0000	1	(1.0034)	01/06/2025
000970.ZK	12/26/2024	SDB3262867391	900.00	1.4917	1,317.14	1,342.49	0.0000	4.3300	50.0000	0.0000	(0.1584)	(0.0186)	0.0000	1	(0.1771)	01/06/2025
000970.ZK	12/24/2024	SDB3262867391	1,400.00	1.4917	2,043.06	2,088.32	0.0000	4.3300	50.0000	0.0000	(0.4915)	(0.0580)	0.0000	2	(0.5495)	01/06/2025
000970.ZK	12/24/2024	SDB3262867391	500.00	1.4917	733.63	745.83	0.0000	4.3300	50.0000	0.0000	(0.1765)	(0.0207)	0.0000	2	(0.1972)	01/06/2025
000970.ZK	12/24/2024	SDB3262867391	4,000.00	1.4917	6,155.30	5,966.64	0.0000	4.3300	50.0000	0.0000	(1.4807)	(0.1657)	0.0000	2	(1.6464)	01/06/2025
000970.ZK	12/24/2024	SDB3262867391	400.00	1.4917	615.82	596.66	0.0000	4.3300	50.0000	0.0000	(0.1481)	(0.0166)	0.0000	2	(0.1647)	01/06/2025
000970.ZK	12/24/2024	SDB3262867391	5,100.00	1.4917	7,463.77	7,607.47	0.0000	4.3300	50.0000	0.0000	(1.7955)	(0.2113)	0.0000	2	(2.0068)	01/06/2025
000970.ZK	12/24/2024	SDB3262867391	900.00	1.4917	1,317.14	1,342.49	0.0000	4.3300	50.0000	0.0000	(0.3168)	(0.0373)	0.0000	2	(0.3541)	01/06/2025
000970.ZK	12/23/2024	SDB3262867391	1,400.00	1.4883	2,043.06	2,083.56	0.0000	4.3300	50.0000	0.0000	(0.2457)	(0.0289)	0.0000	1	(0.2747)	01/06/2025
000970.ZK	12/23/2024	SDB3262867391	500.00	1.4883	733.63	744.13	0.0000	4.3300	50.0000	0.0000	(0.0882)	(0.0103)	0.0000	1	(0.0986)	01/06/2025
000970.ZK	12/23/2024	SDB3262867391	4,000.00	1.4883	6,155.30	5,953.04	0.0000	4.3300	50.0000	0.0000	(0.7403)	(0.0827)	0.0000	1	(0.8230)	01/06/2025
000970.ZK	12/23/2024	SDB3262867391	400.00	1.4883	615.82	595.30	0.0000	4.3300	50.0000	0.0000	(0.0741)	(0.0083)	0.0000	1	(0.0823)	01/06/2025
000970.ZK	12/23/2024	SDB3262867391	5,100.00	1.4883	7,463.77	7,590.12	0.0000	4.3300	50.0000	0.0000	(0.8977)	(0.1054)	0.0000	1	(1.0031)	01/06/2025
000970.ZK	12/23/2024	SDB3262867391	900.00	1.4883	1,317.14	1,339.43	0.0000	4.3300	50.0000	0.0000	(0.1584)	(0.0186)	0.0000	1	(0.1770)	01/06/2025
000970.ZK	12/20/2024	SDB3262867391	1,400.00	1.4729	2,043.06	2,062.03	0.0000	4.3300	50.0000	0.0000	(0.7372)	(0.0859)	0.0000	3	(0.8231)	01/06/2025
000970.ZK	12/20/2024	SDB3262867391	500.00	1.4729	733.63	736.44	0.0000	4.3300	50.0000	0.0000	(0.2647)	(0.0307)	0.0000	3	(0.2954)	01/06/2025

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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
BEIJING ZHONGKE SANHUAN HIGH-TECH CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
000970.ZK	12/20/2024	SDB3262867391	4,000.00	1.4729	6,155.30	5,891.51	0.0000	4.3300	50.0000	0.0000	(2.2210)	(0.2455)	0.0000	3	(2.4665)	01/06/2025
000970.ZK	12/20/2024	SDB3262867391	400.00	1.4729	615.82	589.15	0.0000	4.3300	50.0000	0.0000	(0.2222)	(0.0245)	0.0000	3	(0.2468)	01/06/2025
000970.ZK	12/20/2024	SDB3262867391	5,100.00	1.4729	7,463.77	7,511.67	0.0000	4.3300	50.0000	0.0000	(2.6932)	(0.3130)	0.0000	3	(3.0062)	01/06/2025
000970.ZK	12/20/2024	SDB3262867391	900.00	1.4729	1,317.14	1,325.59	0.0000	4.3300	50.0000	0.0000	(0.4753)	(0.0552)	0.0000	3	(0.5305)	01/06/2025
000970.ZK	12/19/2024	SDB3262867391	1,400.00	1.4820	2,043.06	2,074.83	0.0000	4.5800	50.0000	0.0000	(0.2599)	(0.0288)	0.0000	1	(0.2887)	01/06/2025
000970.ZK	12/19/2024	SDB3262867391	500.00	1.4820	733.63	741.01	0.0000	4.5800	50.0000	0.0000	(0.0933)	(0.0103)	0.0000	1	(0.1036)	01/06/2025
000970.ZK	12/19/2024	SDB3262867391	4,000.00	1.4820	6,155.30	5,928.08	0.0000	4.5800	50.0000	0.0000	(0.7831)	(0.0823)	0.0000	1	(0.8654)	01/06/2025
000970.ZK	12/19/2024	SDB3262867391	400.00	1.4820	615.82	592.81	0.0000	4.5800	50.0000	0.0000	(0.0783)	(0.0082)	0.0000	1	(0.0866)	01/06/2025
000970.ZK	12/19/2024	SDB3262867391	5,100.00	1.4820	7,463.77	7,558.30	0.0000	4.5800	50.0000	0.0000	(0.9496)	(0.1050)	0.0000	1	(1.0545)	01/06/2025
000970.ZK	12/19/2024	SDB3262867391	900.00	1.4820	1,317.14	1,333.82	0.0000	4.5800	50.0000	0.0000	(0.1676)	(0.0185)	0.0000	1	(0.1861)	01/06/2025
000970.ZK	12/18/2024	SDB3262867391	1,400.00	1.4502	2,043.06	2,030.28	0.0000	4.5800	50.0000	0.0000	(0.2599)	(0.0282)	0.0000	1	(0.2881)	01/06/2025
000970.ZK	12/18/2024	SDB3262867391	500.00	1.4502	733.63	725.10	0.0000	4.5800	50.0000	0.0000	(0.0933)	(0.0101)	0.0000	1	(0.1034)	01/06/2025
000970.ZK	12/18/2024	SDB3262867391	4,000.00	1.4502	6,155.30	5,800.80	0.0000	4.5800	50.0000	0.0000	(0.7831)	(0.0806)	0.0000	1	(0.8637)	01/06/2025
000970.ZK	12/18/2024	SDB3262867391	400.00	1.4502	615.82	580.08	0.0000	4.5800	50.0000	0.0000	(0.0783)	(0.0081)	0.0000	1	(0.0864)	01/06/2025
000970.ZK	12/18/2024	SDB3262867391	5,100.00	1.4502	7,463.77	7,396.02	0.0000	4.5800	50.0000	0.0000	(0.9496)	(0.1027)	0.0000	1	(1.0523)	01/06/2025
000970.ZK	12/18/2024	SDB3262867391	900.00	1.4502	1,317.14	1,305.18	0.0000	4.5800	50.0000	0.0000	(0.0181)	(0.0018)	0.0000	1	(0.1857)	01/06/2025
000970.ZK	12/17/2024	SDB3262867391	4,000.00	1.4946	6,155.30	5,978.41	0.0000	4.5800	50.0000	0.0000	(0.7831)	(0.0830)	0.0000	1	(0.8661)	01/06/2025
000970.ZK	12/17/2024	SDB3262867391	400.00	1.4946	615.82	597.84	0.0000	4.5800	50.0000	0.0000	(0.0783)	(0.0083)	0.0000	1	(0.0866)	01/06/2025
000970.ZK	12/17/2024	SDB3262867391	5,100.00	1.4946	7,463.77	7,622.47	0.0000	4.5800	50.0000	0.0000	(0.9496)	(0.1059)	0.0000	1	(1.0554)	01/06/2025
000970.ZK	12/17/2024	SDB3262867391	900.00	1.4946	1,317.14	1,345.14	0.0000	4.5800	50.0000	0.0000	(0.1676)	(0.0187)	0.0000	1	(0.1863)	01/06/2025
000970.ZK	12/16/2024	SDB3262867391	4,000.00	1.5172	6,155.30	6,068.92	0.0000	4.5800	50.0000	0.0000	(0.7831)	(0.0843)	0.0000	1	(0.8674)	01/06/2025
000970.ZK	12/16/2024	SDB3262867391	400.00	1.5172	615.82	606.89	0.0000	4.5800	50.0000	0.0000	(0.0783)	(0.0084)	0.0000	1	(0.0868)	01/06/2025
000970.ZK	12/16/2024	SDB3262867391	5,100.00	1.5172	7,463.77	7,737.87	0.0000	4.5800	50.0000	0.0000	(0.9496)	(0.1075)	0.0000	1	(1.0570)	01/06/2025
000970.ZK	12/16/2024	SDB3262867391	900.00	1.5172	1,317.14	1,365.51	0.0000	4.5800	50.0000	0.0000	(0.1676)	(0.0190)	0.0000	1	(0.1865)	01/06/2025
000970.ZK	12/13/2024	SDB3262867391	4,000.00	1.5199	6,155.30	6,079.72	0.0000	4.5800	50.0000	0.0000	(2.3493)	(0.2533)	0.0000	3	(2.6026)	01/06/2025
000970.ZK	12/13/2024	SDB3262867391	400.00	1.5199	615.82	607.97	0.0000	4.5800	50.0000	0.0000	(0.2350)	(0.0253)	0.0000	3	(0.2604)	01/06/2025
000970.ZK	12/13/2024	SDB3262867391	5,100.00	1.5199	7,463.77	7,751.65	0.0000	4.5800	50.0000	0.0000	(2.8487)	(0.3230)	0.0000	3	(3.1717)	01/06/2025
000970.ZK	12/13/2024	SDB3262867391	900.00	1.5199	1,317.14	1,367.94	0.0000	4.5800	50.0000	0.0000	(0.5027)	(0.0570)	0.0000	3	(0.5597)	01/06/2025
000970.ZK	12/12/2024	SDB3262867391	5,100.00	1.5140	7,463.77	7,721.65	0.0000	4.5800	50.0000	0.0000	(0.9496)	(0.1072)	0.0000	1	(1.0568)	01/06/2025
000970.ZK	12/12/2024	SDB3262867391	900.00	1.5140	1,317.14	1,362.64	0.0000	4.5800	50.0000	0.0000	(0.1676)	(0.0189)	0.0000	1	(0.1865)	01/06/2025
000970.ZK	12/11/2024	SDB3262867391	5,100.00	1.5186	7,463.77	7,744.82	0.0000	4.5800	50.0000	0.0000	(0.9496)	(0.1076)	0.0000	1	(1.0571)	01/06/2025
000970.ZK	12/11/2024	SDB3262867391	900.00	1.5186	1,317.14	1,366.73	0.0000	4.5800	50.0000	0.0000	(0.1676)	(0.0190)	0.0000	1	(0.1866)	01/06/2025
000970.ZK	12/10/2024	SDB3262867391	5,100.00	1.5201	7,463.77	7,752.76	0.0000	4.5800	50.0000	0.0000	(0.9496)	(0.1077)	0.0000	1	(1.0572)	01/06/2025
000970.ZK	12/10/2024	SDB3262867391	900.00	1.5201	1,317.14	1,368.13	0.0000	4.5800	50.0000	0.0000	(0.1676)	(0.0190)	0.0000	1	(0.1866)	01/06/2025
000970.ZK	12/09/2024	SDB3262867391	5,100.00	1.5031	7,463.77	7,665.75	0.0000	4.5800	50.0000	0.0000	(0.9496)	(0.1065)	0.0000	1	(1.0560)	01/06/2025
000970.ZK	12/09/2024	SDB3262867391	900.00	1.5031	1,317.14	1,352.78	0.0000	4.5800	50.0000	0.0000	(0.1676)	(0.0188)	0.0000	1	(0.1864)	01/06/2025
000970.ZK	12/06/2024	SDB3262867391	5,100.00	1.5207	7,463.77	7,755.33	0.0000	4.5800	50.0000	0.0000	(2.8487)	(0.3231)	0.0000	3	(3.1718)	01/06/2025
000970.ZK	12/06/2024	SDB3262867391	900.00	1.5207	1,317.14	1,368.59	0.0000	4.5800	50.0000	0.0000	(0.5027)	(0.0570)	0.0000	3	(0.5597)	01/06/2025
000970.ZK	12/05/2024	SDB3262867391	5,100.00	1.5000	7,463.77	7,650.12	0.0000	4.5800	50.0000	0.0000	(0.9496)	(0.1063)	0.0000	1	(1.0558)	01/06/2025
000970.ZK	12/05/2024	SDB3262867391	900.00	1.5000	1,317.14	1,350.02	0.0000	4.5800	50.0000	0.0000	(0.1676)	(0.0188)	0.0000	1	(0.1863)	01/06/2025
000970.ZK	12/04/2024	SDB3262867391	5,100.00	1.4635	7,463.77	7,463.77	0.0000	4.5800	50.0000	0.0000	(0.9496)	(0.1037)	0.0000	1	(1.0532)	01/06/2025
000970.ZK	12/04/2024	SDB3262867391	900.00	1.4635	1,317.14	1,317.14	0.0000	4.5800	50.0000	0.0000	(0.1676)	(0.0183)	0.0000	1	(0.1859)	01/06/2025
TOTAL BEIJING ZHONGKE SANHUAN HIGH-TECH CO LTD CMN CLASS A SERIES NORTHBOUND												(62.0877)	(7.0404)	0.0000	(69.1281)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
BOE TECHNOLOGY GROUP CO., LTD CMN CLASS A SERIES NORTHBOUND																
000725.ZK	01/03/2025	SDB3264921677	2,200.00	0.6070	1,335.35	1,335.35	0.0000	4.3300	50.0000	0.0000	(0.4818)	(0.0556)	0.0000	3	(0.5375)	01/06/2025
000725.ZK	01/03/2025	SDB3264921677	55,100.00	0.6048	33,322.55	33,322.55	0.0000	4.3300	50.0000	0.0000	(12.0239)	(1.3884)	0.0000	3	(13.4123)	01/06/2025
TOTAL BOE TECHNOLOGY GROUP CO., LTD CMN CLASS A SERIES NORTHBOUND											(12.5057)	(1.4441)	0.0000		(13.9498)	

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Equity Synthetic Interest Settlement AR=302314.6

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066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
BRIGHT DAIRY & FOOD CO LTD CMN CLASS A SERIES NORTHBOUND																
600597.SH	01/03/2025	SDB3260961961	2,600.00	1.1820	3,187.05	3,073.26	0.0000	4.3300	50.0000	0.0000	(1.1500)	(0.1281)	0.0000	3	(1.2780)	01/06/2025
600597.SH	01/03/2025	SDB3260961961	1,100.00	1.1820	1,348.37	1,300.23	0.0000	4.3300	50.0000	0.0000	(0.4865)	(0.0542)	0.0000	3	(0.5407)	01/06/2025
600597.SH	01/03/2025	SDB3260961961	1,700.00	1.1820	2,083.84	2,009.44	0.0000	4.3300	50.0000	0.0000	(0.7519)	(0.0837)	0.0000	3	(0.8356)	01/06/2025
600597.SH	01/03/2025	SDB3260961961	2,300.00	1.1820	2,819.32	2,718.65	0.0000	4.3300	50.0000	0.0000	(1.0173)	(0.1133)	0.0000	3	(1.1306)	01/06/2025
600597.SH	01/02/2025	SDB3260961961	2,600.00	1.2049	3,187.05	3,132.77	0.0000	4.3300	50.0000	0.0000	(0.3833)	(0.0435)	0.0000	1	(0.4268)	01/06/2025
600597.SH	01/02/2025	SDB3260961961	1,100.00	1.2049	1,348.37	1,325.40	0.0000	4.3300	50.0000	0.0000	(0.1622)	(0.0184)	0.0000	1	(0.1806)	01/06/2025
600597.SH	01/02/2025	SDB3260961961	1,700.00	1.2049	2,083.84	2,048.35	0.0000	4.3300	50.0000	0.0000	(0.2506)	(0.0284)	0.0000	1	(0.2791)	01/06/2025
600597.SH	01/02/2025	SDB3260961961	2,300.00	1.2049	2,819.32	2,771.29	0.0000	4.3300	50.0000	0.0000	(0.3391)	(0.0385)	0.0000	1	(0.3776)	01/06/2025
600597.SH	12/31/2024	SDB3260961961	2,600.00	1.2089	3,187.05	3,143.19	0.0000	4.3300	50.0000	0.0000	(0.7667)	(0.0873)	0.0000	2	(0.8540)	01/06/2025
600597.SH	12/31/2024	SDB3260961961	1,100.00	1.2089	1,348.37	1,329.81	0.0000	4.3300	50.0000	0.0000	(0.3244)	(0.0369)	0.0000	2	(0.3613)	01/06/2025
600597.SH	12/31/2024	SDB3260961961	1,700.00	1.2089	2,083.84	2,055.16	0.0000	4.3300	50.0000	0.0000	(0.5013)	(0.0571)	0.0000	2	(0.5584)	01/06/2025
600597.SH	12/31/2024	SDB3260961961	2,300.00	1.2089	2,819.32	2,780.51	0.0000	4.3300	50.0000	0.0000	(0.6782)	(0.0772)	0.0000	2	(0.7554)	01/06/2025
600597.SH	12/30/2024	SDB3260961961	2,600.00	1.1964	3,187.05	3,110.60	0.0000	4.3300	50.0000	0.0000	(0.3833)	(0.0432)	0.0000	1	(0.4265)	01/06/2025
600597.SH	12/30/2024	SDB3260961961	1,100.00	1.1964	1,348.37	1,316.02	0.0000	4.3300	50.0000	0.0000	(0.1622)	(0.0183)	0.0000	1	(0.1805)	01/06/2025
600597.SH	12/30/2024	SDB3260961961	1,700.00	1.1964	2,083.84	2,033.85	0.0000	4.3300	50.0000	0.0000	(0.2506)	(0.0282)	0.0000	1	(0.2789)	01/06/2025
600597.SH	12/30/2024	SDB3260961961	2,300.00	1.1964	2,819.32	2,751.68	0.0000	4.3300	50.0000	0.0000	(0.3391)	(0.0382)	0.0000	1	(0.3773)	01/06/2025
600597.SH	12/27/2024	SDB3260961961	2,600.00	1.2247	3,187.05	3,184.18	0.0000	4.3300	50.0000	0.0000	(1.1500)	(0.1327)	0.0000	3	(1.2827)	01/06/2025
600597.SH	12/27/2024	SDB3260961961	1,100.00	1.2247	1,348.37	1,347.15	0.0000	4.3300	50.0000	0.0000	(0.4865)	(0.0561)	0.0000	3	(0.5427)	01/06/2025
600597.SH	12/27/2024	SDB3260961961	1,700.00	1.2247	2,083.84	2,081.96	0.0000	4.3300	50.0000	0.0000	(0.7519)	(0.0867)	0.0000	3	(0.8387)	01/06/2025
600597.SH	12/27/2024	SDB3260961961	2,300.00	1.2247	2,819.32	2,816.78	0.0000	4.3300	50.0000	0.0000	(1.0173)	(0.1174)	0.0000	3	(1.1347)	01/06/2025
600597.SH	12/26/2024	SDB3260961961	2,600.00	1.2196	3,187.05	3,170.91	0.0000	4.3300	50.0000	0.0000	(0.3833)	(0.0440)	0.0000	1	(0.4274)	01/06/2025
600597.SH	12/26/2024	SDB3260961961	1,100.00	1.2196	1,348.37	1,341.54	0.0000	4.3300	50.0000	0.0000	(0.1622)	(0.0186)	0.0000	1	(0.1808)	01/06/2025
600597.SH	12/26/2024	SDB3260961961	1,700.00	1.2196	2,083.84	2,073.28	0.0000	4.3300	50.0000	0.0000	(0.2506)	(0.0288)	0.0000	1	(0.2794)	01/06/2025
600597.SH	12/26/2024	SDB3260961961	2,300.00	1.2196	2,819.32	2,805.03	0.0000	4.3300	50.0000	0.0000	(0.3391)	(0.0390)	0.0000	1	(0.3781)	01/06/2025
600597.SH	12/24/2024	SDB3260961961	2,600.00	1.2196	3,187.05	3,170.91	0.0000	4.3300	50.0000	0.0000	(0.7667)	(0.0881)	0.0000	2	(0.8547)	01/06/2025
600597.SH	12/24/2024	SDB3260961961	1,100.00	1.2196	1,348.37	1,341.54	0.0000	4.3300	50.0000	0.0000	(0.3244)	(0.0373)	0.0000	2	(0.3616)	01/06/2025
600597.SH	12/24/2024	SDB3260961961	1,700.00	1.2196	2,083.84	2,073.28	0.0000	4.3300	50.0000	0.0000	(0.5013)	(0.0576)	0.0000	2	(0.5589)	01/06/2025
600597.SH	12/24/2024	SDB3260961961	2,300.00	1.2196	2,819.32	2,805.03	0.0000	4.3300	50.0000	0.0000	(0.6782)	(0.0779)	0.0000	2	(0.7561)	01/06/2025
600597.SH	12/23/2024	SDB3260961961	2,600.00	1.2331	3,187.05	3,206.13	0.0000	4.3300	50.0000	0.0000	(0.3833)	(0.0445)	0.0000	1	(0.4279)	01/06/2025
600597.SH	12/23/2024	SDB3260961961	1,100.00	1.2331	1,348.37	1,356.44	0.0000	4.3300	50.0000	0.0000	(0.1622)	(0.0188)	0.0000	1	(0.1810)	01/06/2025
600597.SH	12/23/2024	SDB3260961961	1,700.00	1.2331	2,083.84	2,096.32	0.0000	4.3300	50.0000	0.0000	(0.0291)	(0.0091)	0.0000	1	(0.2798)	01/06/2025
600597.SH	12/23/2024	SDB3260961961	2,300.00	1.2331	2,819.32	2,836.19	0.0000	4.3300	50.0000	0.0000	(0.3391)	(0.0394)	0.0000	1	(0.3785)	01/06/2025
600597.SH	12/20/2024	SDB3260961961	2,600.00	1.2439	3,187.05	3,234.02	0.0000	4.3300	50.0000	0.0000	(1.1500)	(0.1348)	0.0000	3	(1.2847)	01/06/2025
600597.SH	12/20/2024	SDB3260961961	1,100.00	1.2439	1,348.37	1,368.24	0.0000	4.3300	50.0000	0.0000	(0.4865)	(0.0570)	0.0000	3	(0.5435)	01/06/2025
600597.SH	12/20/2024	SDB3260961961	1,700.00	1.2439	2,083.84	2,114.55	0.0000	4.3300	50.0000	0.0000	(0.7519)	(0.0881)	0.0000	3	(0.8400)	01/06/2025
600597.SH	12/20/2024	SDB3260961961	2,300.00	1.2439	2,819.32	2,860.86	0.0000	4.3300	50.0000	0.0000	(1.0173)	(0.1192)	0.0000	3	(1.1365)	01/06/2025
600597.SH	12/19/2024	SDB3260961961	2,600.00	1.2707	3,187.05	3,303.81	0.0000	4.5800	50.0000	0.0000	(0.4055)	(0.0459)	0.0000	1	(0.4514)	01/06/2025
600597.SH	12/19/2024	SDB3260961961	1,100.00	1.2707	1,348.37	1,397.76	0.0000	4.5800	50.0000	0.0000	(0.1715)	(0.0194)	0.0000	1	(0.1910)	01/06/2025
600597.SH	12/19/2024	SDB3260961961	1,700.00	1.2707	2,083.84	2,160.18	0.0000	4.5800	50.0000	0.0000	(0.2651)	(0.0300)	0.0000	1	(0.2951)	01/06/2025
600597.SH	12/19/2024	SDB3260961961	2,300.00	1.2707	2,819.32	2,922.60	0.0000	4.5800	50.0000	0.0000	(0.3587)	(0.0406)	0.0000	1	(0.3993)	01/06/2025
600597.SH	12/18/2024	SDB3260961961	2,600.00	1.2993	3,187.05	3,378.13	0.0000	4.5800	50.0000	0.0000	(0.4055)	(0.0469)	0.0000	1	(0.4524)	01/06/2025
600597.SH	12/18/2024	SDB3260961961	1,100.00	1.2993	1,348.37	1,429.21	0.0000	4.5800	50.0000	0.0000	(0.1715)	(0.0199)	0.0000	1	(0.1914)	01/06/2025
600597.SH	12/18/2024	SDB3260961961	1,700.00	1.2993	2,083.84	2,208.78	0.0000	4.5800	50.0000	0.0000	(0.2651)	(0.0307)	0.0000	1	(0.2958)	01/06/2025
600597.SH	12/18/2024	SDB3260961961	2,300.00	1.2993	2,819.32	2,988.34	0.0000	4.5800	50.0000	0.0000	(0.3587)	(0.0415)	0.0000	1	(0.4002)	01/06/2025
600597.SH	12/17/2024	SDB3260961961	2,600.00	1.3707	3,187.05	3,563.92	0.0000	4.5800	50.0000	0.0000	(0.4055)	(0.0495)	0.0000	1	(0.4550)	01/06/2025
600597.SH	12/17/2024	SDB3260961961	1,100.00	1.3707	1,348.37	1,507.81	0.0000	4.5800	50.0000	0.0000	(0.1715)	(0.0209)	0.0000	1	(0.1925)	01/06/2025
600597.SH	12/17/2024	SDB3260961961	1,700.00	1.3707	2,083.84	2,330.26	0.0000	4.5800	50.0000	0.0000	(0.2651)	(0.0324)	0.0000	1	(0.2975)	01/06/2025
600597.SH	12/17/2024	SDB3260961961	2,300.00	1.3707	2,819.32	3,152.70	0.0000	4.5800	50.0000	0.0000	(0.3587)	(0.0438)	0.0000	1	(0.4025)	01/06/2025
600597.SH	12/16/2024	SDB3260961961	2,600.00	1.3050	3,187.05	3,393.03	0.0000	4.5800	50.0000	0.0000	(0.4055)	(0.0471)	0.0000	1	(0.4526)	01/06/2025
600597.SH	12/16/2024	SDB3260961961	1,100.00	1.3050	1,348.37	1,435.51	0.0000	4.5800	50.0000	0.0000	(0.1715)	(0.0199)	0.0000	1	(0.1915)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
BRIGHT DAIRY & FOOD CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600597.SH	12/16/2024	SDB3260961961	1,700.00	1.3050	2,083.84	2,218.52	0.0000	4.5800	50.0000	0.0000	(0.2651)	(0.0308)	0.0000	1	(0.2959)	01/06/2025
600597.SH	12/16/2024	SDB3260961961	2,300.00	1.3050	2,819.32	3,001.52	0.0000	4.5800	50.0000	0.0000	(0.3587)	(0.0417)	0.0000	1	(0.4004)	01/06/2025
600597.SH	12/13/2024	SDB3260961961	2,600.00	1.2466	3,187.05	3,241.14	0.0000	4.5800	50.0000	0.0000	(1.2164)	(0.1350)	0.0000	3	(1.3514)	01/06/2025
600597.SH	12/13/2024	SDB3260961961	1,100.00	1.2466	1,348.37	1,371.25	0.0000	4.5800	50.0000	0.0000	(0.5146)	(0.0571)	0.0000	3	(0.5718)	01/06/2025
600597.SH	12/13/2024	SDB3260961961	1,700.00	1.2466	2,083.84	2,119.21	0.0000	4.5800	50.0000	0.0000	(0.7953)	(0.0883)	0.0000	3	(0.8836)	01/06/2025
600597.SH	12/13/2024	SDB3260961961	2,300.00	1.2466	2,819.32	2,867.16	0.0000	4.5800	50.0000	0.0000	(1.0760)	(0.1195)	0.0000	3	(1.1955)	01/06/2025
600597.SH	12/12/2024	SDB3260961961	2,600.00	1.2110	3,187.05	3,148.51	0.0000	4.5800	50.0000	0.0000	(0.4055)	(0.0437)	0.0000	1	(0.4492)	01/06/2025
600597.SH	12/12/2024	SDB3260961961	1,100.00	1.2110	1,348.37	1,332.06	0.0000	4.5800	50.0000	0.0000	(0.1715)	(0.0185)	0.0000	1	(0.1900)	01/06/2025
600597.SH	12/12/2024	SDB3260961961	1,700.00	1.2110	2,083.84	2,058.64	0.0000	4.5800	50.0000	0.0000	(0.2651)	(0.0286)	0.0000	1	(0.2937)	01/06/2025
600597.SH	12/12/2024	SDB3260961961	2,300.00	1.2110	2,819.32	2,785.22	0.0000	4.5800	50.0000	0.0000	(0.3587)	(0.0387)	0.0000	1	(0.3974)	01/06/2025
600597.SH	12/11/2024	SDB3260961961	2,600.00	1.2198	3,187.05	3,171.56	0.0000	4.5800	50.0000	0.0000	(0.4055)	(0.0440)	0.0000	1	(0.4495)	01/06/2025
600597.SH	12/11/2024	SDB3260961961	1,100.00	1.2198	1,348.37	1,341.81	0.0000	4.5800	50.0000	0.0000	(0.1715)	(0.0186)	0.0000	1	(0.1902)	01/06/2025
600597.SH	12/11/2024	SDB3260961961	1,700.00	1.2198	2,083.84	2,073.71	0.0000	4.5800	50.0000	0.0000	(0.2651)	(0.0288)	0.0000	1	(0.2939)	01/06/2025
600597.SH	12/11/2024	SDB3260961961	2,300.00	1.2198	2,819.32	2,805.61	0.0000	4.5800	50.0000	0.0000	(0.3587)	(0.0390)	0.0000	1	(0.3976)	01/06/2025
600597.SH	12/10/2024	SDB3260961961	2,600.00	1.2040	3,187.05	3,130.46	0.0000	4.5800	50.0000	0.0000	(0.4055)	(0.0435)	0.0000	1	(0.4489)	01/06/2025
600597.SH	12/10/2024	SDB3260961961	1,100.00	1.2040	1,348.37	1,324.43	0.0000	4.5800	50.0000	0.0000	(0.1715)	(0.0184)	0.0000	1	(0.1899)	01/06/2025
600597.SH	12/10/2024	SDB3260961961	1,700.00	1.2040	2,083.84	2,046.84	0.0000	4.5800	50.0000	0.0000	(0.2651)	(0.0284)	0.0000	1	(0.2935)	01/06/2025
600597.SH	12/10/2024	SDB3260961961	2,300.00	1.2040	2,819.32	2,769.26	0.0000	4.5800	50.0000	0.0000	(0.3587)	(0.0385)	0.0000	1	(0.3971)	01/06/2025
600597.SH	12/09/2024	SDB3260961961	2,600.00	1.2038	3,187.05	3,129.99	0.0000	4.5800	50.0000	0.0000	(0.4055)	(0.0435)	0.0000	1	(0.4489)	01/06/2025
600597.SH	12/09/2024	SDB3260961961	1,100.00	1.2038	1,348.37	1,324.23	0.0000	4.5800	50.0000	0.0000	(0.1715)	(0.0184)	0.0000	1	(0.1899)	01/06/2025
600597.SH	12/09/2024	SDB3260961961	1,700.00	1.2038	2,083.84	2,046.53	0.0000	4.5800	50.0000	0.0000	(0.2651)	(0.0284)	0.0000	1	(0.2935)	01/06/2025
600597.SH	12/09/2024	SDB3260961961	2,300.00	1.2038	2,819.32	2,768.84	0.0000	4.5800	50.0000	0.0000	(0.3587)	(0.0385)	0.0000	1	(0.3971)	01/06/2025
600597.SH	12/06/2024	SDB3260961961	2,600.00	1.2152	3,187.05	3,159.40	0.0000	4.5800	50.0000	0.0000	(1.2164)	(0.1316)	0.0000	3	(1.3480)	01/06/2025
600597.SH	12/06/2024	SDB3260961961	1,100.00	1.2152	1,348.37	1,336.67	0.0000	4.5800	50.0000	0.0000	(0.5146)	(0.0557)	0.0000	3	(0.5703)	01/06/2025
600597.SH	12/06/2024	SDB3260961961	1,700.00	1.2152	2,083.84	2,065.76	0.0000	4.5800	50.0000	0.0000	(0.7953)	(0.0861)	0.0000	3	(0.8814)	01/06/2025
600597.SH	12/06/2024	SDB3260961961	2,300.00	1.2152	2,819.32	2,794.85	0.0000	4.5800	50.0000	0.0000	(1.0760)	(0.1165)	0.0000	3	(1.1925)	01/06/2025
600597.SH	12/05/2024	SDB3260961961	2,600.00	1.2269	3,187.05	3,189.99	0.0000	4.5800	50.0000	0.0000	(0.4055)	(0.0443)	0.0000	1	(0.4498)	01/06/2025
600597.SH	12/05/2024	SDB3260961961	1,100.00	1.2269	1,348.37	1,349.61	0.0000	4.5800	50.0000	0.0000	(0.1715)	(0.0187)	0.0000	1	(0.1903)	01/06/2025
600597.SH	12/05/2024	SDB3260961961	1,700.00	1.2269	2,083.84	2,085.76	0.0000	4.5800	50.0000	0.0000	(0.2651)	(0.0290)	0.0000	1	(0.2941)	01/06/2025
600597.SH	12/05/2024	SDB3260961961	2,300.00	1.2269	2,819.32	2,821.91	0.0000	4.5800	50.0000	0.0000	(0.3587)	(0.0392)	0.0000	1	(0.3979)	01/06/2025
600597.SH	12/04/2024	SDB3260961961	2,600.00	1.2258	3,187.05	3,187.05	0.0000	4.5800	50.0000	0.0000	(0.4055)	(0.0443)	0.0000	1	(0.4497)	01/06/2025
600597.SH	12/04/2024	SDB3260961961	1,100.00	1.2258	1,348.37	1,348.37	0.0000	4.5800	50.0000	0.0000	(0.1715)	(0.0187)	0.0000	1	(0.1903)	01/06/2025
600597.SH	12/04/2024	SDB3260961961	1,700.00	1.2258	2,083.84	2,083.84	0.0000	4.5800	50.0000	0.0000	(0.2651)	(0.0289)	0.0000	1	(0.2941)	01/06/2025
600597.SH	12/04/2024	SDB3260961961	2,300.00	1.2258	2,819.32	2,819.32	0.0000	4.5800	50.0000	0.0000	(0.3587)	(0.0392)	0.0000	1	(0.3978)	01/06/2025
TOTAL BRIGHT DAIRY & FOOD CO LTD CMN CLASS A SERIES NORTHBOUND												(38.5120)	(4.3403)	0.0000	(42.8524)	

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Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
BTG HOTELS (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND																
600258.SH	01/03/2025	SDB3260123558	1,800.00	2.0289	3,582.01	3,651.96	0.0000	4.3300	50.0000	0.0000	(1.2925)	(0.1522)	0.0000	3	(1.4447)	01/06/2025
600258.SH	01/03/2025	SDB3260123558	600.00	2.0289	1,194.00	1,217.32	0.0000	4.3300	50.0000	0.0000	(0.4308)	(0.0507)	0.0000	3	(0.4816)	01/06/2025
600258.SH	01/03/2025	SDB3260123558	8,500.00	2.0289	16,915.07	17,245.37	0.0000	4.3300	50.0000	0.0000	(6.1035)	(0.7186)	0.0000	3	(6.8221)	01/06/2025
600258.SH	01/03/2025	SDB3260123558	3,500.00	2.0289	6,965.03	7,101.03	0.0000	4.3300	50.0000	0.0000	(2.5132)	(0.2959)	0.0000	3	(2.8091)	01/06/2025
600258.SH	01/03/2025	SDB3260123558	2,500.00	2.0289	4,975.02	5,072.17	0.0000	4.3300	50.0000	0.0000	(1.7952)	(0.2113)	0.0000	3	(2.0065)	01/06/2025
600258.SH	01/03/2025	SDB3260123558	3,100.00	2.0289	6,169.02	6,289.49	0.0000	4.3300	50.0000	0.0000	(2.2260)	(0.2621)	0.0000	3	(2.4881)	01/06/2025
600258.SH	01/03/2025	SDB3260123558	1,000.00	2.0289	1,990.01	2,028.87	0.0000	4.3300	50.0000	0.0000	(0.7181)	(0.0845)	0.0000	3	(0.8026)	01/06/2025
600258.SH	01/03/2025	SDB3260123558	100.00	2.0289	199.00	202.89	0.0000	4.3300	50.0000	0.0000	(0.0718)	(0.0085)	0.0000	3	(0.0803)	01/06/2025
600258.SH	01/03/2025	SDB3260123558	6,200.00	2.0289	12,338.05	12,578.98	0.0000	4.3300	50.0000	0.0000	(4.4520)	(0.5241)	0.0000	3	(4.9761)	01/06/2025
600258.SH	01/03/2025	SDB3260123558	100.00	2.0289	199.00	202.89	0.0000	4.3300	50.0000	0.0000	(0.0718)	(0.0085)	0.0000	3	(0.0803)	01/06/2025
600258.SH	01/03/2025	SDB3260123558	200.00	2.0289	398.00	405.77	0.0000	4.3300	50.0000	0.0000	(0.1436)	(0.0169)	0.0000	3	(0.1605)	01/06/2025
600258.SH	01/03/2025	SDB3260123558	2,900.00	2.0289	5,771.02	5,883.71	0.0000	4.3300	50.0000	0.0000	(2.0824)	(0.2452)	0.0000	3	(2.3275)	01/06/2025
600258.SH	01/03/2025	SDB3260123558	6,000.00	2.0289	11,940.05	12,173.20	0.0000	4.3300	50.0000	0.0000	(4.3084)	(0.5072)	0.0000	3	(4.8156)	01/06/2025
600258.SH	01/03/2025	SDB3260123558	7,800.00	2.0289	15,522.06	15,825.16	0.0000	4.3300	50.0000	0.0000	(5.6009)	(0.6594)	0.0000	3	(6.2603)	01/06/2025
600258.SH	01/03/2025	SDB3260123558	3,400.00	2.0289	6,766.03	6,898.15	0.0000	4.3300	50.0000	0.0000	(2.4414)	(0.2874)	0.0000	3	(2.7288)	01/06/2025
600258.SH	01/03/2025	SDB3260123558	9,400.00	2.0289	18,706.08	19,071.35	0.0000	4.3300	50.0000	0.0000	(6.7498)	(0.7946)	0.0000	3	(7.5444)	01/06/2025
600258.SH	01/03/2025	SDB3260123558	300.00	2.0289	597.00	608.66	0.0000	4.3300	50.0000	0.0000	(0.2154)	(0.0254)	0.0000	3	(0.2408)	01/06/2025
600258.SH	01/03/2025	SDB3260123558	100.00	2.0289	199.00	202.89	0.0000	4.3300	50.0000	0.0000	(0.0718)	(0.0085)	0.0000	3	(0.0803)	01/06/2025
600258.SH	01/03/2025	SDB3260123558	400.00	2.0289	796.00	811.55	0.0000	4.3300	50.0000	0.0000	(0.2872)	(0.0338)	0.0000	3	(0.3210)	01/06/2025
600258.SH	01/03/2025	SDB3260123558	300.00	2.0289	597.00	608.66	0.0000	4.3300	50.0000	0.0000	(0.2154)	(0.0254)	0.0000	3	(0.2408)	01/06/2025
600258.SH	01/03/2025	SDB3260123558	3,400.00	2.0289	6,766.03	6,898.15	0.0000	4.3300	50.0000	0.0000	(2.4414)	(0.2874)	0.0000	3	(2.7288)	01/06/2025
600258.SH	01/03/2025	SDB3260123558	49,900.00	2.0289	99,301.40	101,240.46	0.0000	4.3300	50.0000	0.0000	(35.8313)	(4.2184)	0.0000	3	(40.0496)	01/06/2025
600258.SH	01/03/2025	SDB3260123558	7,300.00	2.0289	14,527.06	14,810.73	0.0000	4.3300	50.0000	0.0000	(5.2418)	(0.6171)	0.0000	3	(5.8590)	01/06/2025
600258.SH	01/03/2025	SDB3260123558	2,600.00	2.0289	5,174.02	5,275.05	0.0000	4.3300	50.0000	0.0000	(1.8670)	(0.2198)	0.0000	3	(2.0868)	01/06/2025
600258.SH	01/03/2025	SDB3260123558	3,300.00	2.0289	6,567.03	6,695.26	0.0000	4.3300	50.0000	0.0000	(2.3696)	(0.2790)	0.0000	3	(2.6486)	01/06/2025
600258.SH	01/03/2025	SDB3260123558	2,600.00	2.0289	5,174.02	5,275.05	0.0000	4.3300	50.0000	0.0000	(1.8670)	(0.2198)	0.0000	3	(2.0868)	01/06/2025
600258.SH	01/03/2025	SDB3260123558	900.00	2.0289	1,791.01	1,825.98	0.0000	4.3300	50.0000	0.0000	(0.6463)	(0.0761)	0.0000	3	(0.7223)	01/06/2025
600258.SH	01/03/2025	SDB3260123558	300.00	2.0289	597.00	608.66	0.0000	4.3300	50.0000	0.0000	(0.2154)	(0.0254)	0.0000	3	(0.2408)	01/06/2025
600258.SH	01/03/2025	SDB3260123558	700.00	2.0289	1,393.01	1,420.21	0.0000	4.3300	50.0000	0.0000	(0.5026)	(0.0592)	0.0000	3	(0.5618)	01/06/2025
600258.SH	01/03/2025	SDB3260123558	24,200.00	2.0289	48,158.19	49,098.58	0.0000	4.3300	50.0000	0.0000	(17.3771)	(2.0458)	0.0000	3	(19.4229)	01/06/2025
600258.SH	01/03/2025	SDB3260123558	7,600.00	2.0289	15,124.06	15,419.39	0.0000	4.3300	50.0000	0.0000	(5.4573)	(0.6425)	0.0000	3	(6.0997)	01/06/2025
600258.SH	01/03/2025	SDB3260123558	600.00	2.0289	1,194.00	1,217.32	0.0000	4.3300	50.0000	0.0000	(0.4308)	(0.0507)	0.0000	3	(0.4816)	01/06/2025
600258.SH	01/03/2025	SDB3260123558	700.00	2.0289	1,393.01	1,420.21	0.0000	4.3300	50.0000	0.0000	(0.5026)	(0.0592)	0.0000	3	(0.5618)	01/06/2025
600258.SH	01/03/2025	SDB3260123558	9,300.00	2.0289	18,507.07	18,868.46	0.0000	4.3300	50.0000	0.0000	(6.6780)	(0.7862)	0.0000	3	(7.4642)	01/06/2025
600258.SH	01/02/2025	SDB3260123558	1,800.00	2.0374	3,582.01	3,667.31	0.0000	4.3300	50.0000	0.0000	(0.4308)	(0.0509)	0.0000	1	(0.4818)	01/06/2025
600258.SH	01/02/2025	SDB3260123558	600.00	2.0374	1,194.00	1,222.44	0.0000	4.3300	50.0000	0.0000	(0.1436)	(0.0170)	0.0000	1	(0.1606)	01/06/2025
600258.SH	01/02/2025	SDB3260123558	8,500.00	2.0374	16,915.07	17,317.84	0.0000	4.3300	50.0000	0.0000	(2.0345)	(0.2405)	0.0000	1	(2.2750)	01/06/2025
600258.SH	01/02/2025	SDB3260123558	3,500.00	2.0374	6,965.03	7,130.88	0.0000	4.3300	50.0000	0.0000	(0.8377)	(0.0990)	0.0000	1	(0.9368)	01/06/2025
600258.SH	01/02/2025	SDB3260123558	2,500.00	2.0374	4,975.02	5,093.48	0.0000	4.3300	50.0000	0.0000	(0.5984)	(0.0707)	0.0000	1	(0.6691)	01/06/2025
600258.SH	01/02/2025	SDB3260123558	3,100.00	2.0374	6,169.02	6,315.92	0.0000	4.3300	50.0000	0.0000	(0.7420)	(0.0877)	0.0000	1	(0.8297)	01/06/2025
600258.SH	01/02/2025	SDB3260123558	1,000.00	2.0374	1,990.01	2,037.39	0.0000	4.3300	50.0000	0.0000	(0.2394)	(0.0283)	0.0000	1	(0.2677)	01/06/2025
600258.SH	01/02/2025	SDB3260123558	100.00	2.0374	199.00	203.74	0.0000	4.3300	50.0000	0.0000	(0.0239)	(0.0028)	0.0000	1	(0.0268)	01/06/2025
600258.SH	01/02/2025	SDB3260123558	6,200.00	2.0374	12,338.05	12,631.84	0.0000	4.3300	50.0000	0.0000	(1.4840)	(0.1754)	0.0000	1	(1.6594)	01/06/2025
600258.SH	01/02/2025	SDB3260123558	100.00	2.0374	199.00	203.74	0.0000	4.3300	50.0000	0.0000	(0.0239)	(0.0028)	0.0000	1	(0.0268)	01/06/2025
600258.SH	01/02/2025	SDB3260123558	200.00	2.0374	398.00	407.48	0.0000	4.3300	50.0000	0.0000	(0.0479)	(0.0057)	0.0000	1	(0.0535)	01/06/2025
600258.SH	01/02/2025	SDB3260123558	2,900.00	2.0374	5,771.02	5,908.44	0.0000	4.3300	50.0000	0.0000	(0.6941)	(0.0821)	0.0000	1	(0.7762)	01/06/2025
600258.SH	01/02/2025	SDB3260123558	6,000.00	2.0374	11,940.05	12,224.36	0.0000	4.3300	50.0000	0.0000	(1.4361)	(0.1698)	0.0000	1	(1.6059)	01/06/2025
600258.SH	01/02/2025	SDB3260123558	7,800.00	2.0374	15,522.06	15,891.67	0.0000	4.3300	50.0000	0.0000	(1.8670)	(0.2207)	0.0000	1	(2.0877)	01/06/2025
600258.SH	01/02/2025	SDB3260123558	3,400.00	2.0374	6,766.03	6,927.14	0.0000	4.3300	50.0000	0.0000	(0.8138)	(0.0962)	0.0000	1	(0.9100)	01/06/2025
600258.SH	01/02/2025	SDB3260123558	9,400.00	2.0374	18,706.08	19,151.49	0.0000	4.3300	50.0000	0.0000	(2.2499)	(0.2660)	0.0000	1	(2.5159)	01/06/2025

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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
BTG HOTELS (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600258.SH	01/02/2025	SDB3260123558	300.00	2.0374	597.00	611.22	0.0000	4.3300	50.0000	0.0000	(0.0718)	(0.0085)	0.0000	1	(0.0803)	01/06/2025
600258.SH	01/02/2025	SDB3260123558	100.00	2.0374	199.00	203.74	0.0000	4.3300	50.0000	0.0000	(0.0239)	(0.0028)	0.0000	1	(0.0268)	01/06/2025
600258.SH	01/02/2025	SDB3260123558	400.00	2.0374	796.00	814.96	0.0000	4.3300	50.0000	0.0000	(0.0957)	(0.0113)	0.0000	1	(0.1071)	01/06/2025
600258.SH	01/02/2025	SDB3260123558	300.00	2.0374	597.00	611.22	0.0000	4.3300	50.0000	0.0000	(0.0718)	(0.0085)	0.0000	1	(0.0803)	01/06/2025
600258.SH	01/02/2025	SDB3260123558	3,400.00	2.0374	6,766.03	6,927.14	0.0000	4.3300	50.0000	0.0000	(0.8138)	(0.0962)	0.0000	1	(0.9100)	01/06/2025
600258.SH	01/02/2025	SDB3260123558	49,900.00	2.0374	99,301.40	101,665.91	0.0000	4.3300	50.0000	0.0000	(11.9438)	(1.4120)	0.0000	1	(13.3558)	01/06/2025
600258.SH	01/02/2025	SDB3260123558	7,300.00	2.0374	14,527.06	14,872.97	0.0000	4.3300	50.0000	0.0000	(1.7473)	(0.2066)	0.0000	1	(1.9539)	01/06/2025
600258.SH	01/02/2025	SDB3260123558	2,600.00	2.0374	5,174.02	5,297.22	0.0000	4.3300	50.0000	0.0000	(0.6223)	(0.0736)	0.0000	1	(0.6959)	01/06/2025
600258.SH	01/02/2025	SDB3260123558	3,300.00	2.0374	6,567.03	6,723.40	0.0000	4.3300	50.0000	0.0000	(0.7899)	(0.0934)	0.0000	1	(0.8832)	01/06/2025
600258.SH	01/02/2025	SDB3260123558	2,600.00	2.0374	5,174.02	5,297.22	0.0000	4.3300	50.0000	0.0000	(0.6223)	(0.0736)	0.0000	1	(0.6959)	01/06/2025
600258.SH	01/02/2025	SDB3260123558	900.00	2.0374	1,791.01	1,833.65	0.0000	4.3300	50.0000	0.0000	(0.2154)	(0.0255)	0.0000	1	(0.2409)	01/06/2025
600258.SH	01/02/2025	SDB3260123558	300.00	2.0374	597.00	611.22	0.0000	4.3300	50.0000	0.0000	(0.0718)	(0.0085)	0.0000	1	(0.0803)	01/06/2025
600258.SH	01/02/2025	SDB3260123558	700.00	2.0374	1,393.01	1,426.18	0.0000	4.3300	50.0000	0.0000	(0.1675)	(0.0198)	0.0000	1	(0.1874)	01/06/2025
600258.SH	01/02/2025	SDB3260123558	24,200.00	2.0374	48,158.19	49,304.91	0.0000	4.3300	50.0000	0.0000	(5.7924)	(0.6848)	0.0000	1	(6.4772)	01/06/2025
600258.SH	01/02/2025	SDB3260123558	7,600.00	2.0374	15,124.06	15,484.19	0.0000	4.3300	50.0000	0.0000	(1.8191)	(0.2151)	0.0000	1	(2.0341)	01/06/2025
600258.SH	01/02/2025	SDB3260123558	600.00	2.0374	1,194.00	1,222.44	0.0000	4.3300	50.0000	0.0000	(0.1436)	(0.0170)	0.0000	1	(0.1606)	01/06/2025
600258.SH	01/02/2025	SDB3260123558	700.00	2.0374	1,393.01	1,426.18	0.0000	4.3300	50.0000	0.0000	(0.1675)	(0.0198)	0.0000	1	(0.1874)	01/06/2025
600258.SH	01/02/2025	SDB3260123558	9,300.00	2.0374	18,507.07	18,947.75	0.0000	4.3300	50.0000	0.0000	(2.2260)	(0.2632)	0.0000	1	(2.4892)	01/06/2025
600258.SH	12/31/2024	SDB3260123558	1,800.00	2.0208	3,582.01	3,637.43	0.0000	4.3300	50.0000	0.0000	(0.8617)	(0.1010)	0.0000	2	(0.9627)	01/06/2025
600258.SH	12/31/2024	SDB3260123558	600.00	2.0208	1,194.00	1,212.48	0.0000	4.3300	50.0000	0.0000	(0.2872)	(0.0337)	0.0000	2	(0.3209)	01/06/2025
600258.SH	12/31/2024	SDB3260123558	8,500.00	2.0208	16,915.07	17,176.77	0.0000	4.3300	50.0000	0.0000	(4.0690)	(0.4771)	0.0000	2	(4.5461)	01/06/2025
600258.SH	12/31/2024	SDB3260123558	3,500.00	2.0208	6,965.03	7,072.79	0.0000	4.3300	50.0000	0.0000	(1.6755)	(0.1965)	0.0000	2	(1.8719)	01/06/2025
600258.SH	12/31/2024	SDB3260123558	2,500.00	2.0208	4,975.02	5,051.99	0.0000	4.3300	50.0000	0.0000	(1.1968)	(0.1403)	0.0000	2	(1.3371)	01/06/2025
600258.SH	12/31/2024	SDB3260123558	3,100.00	2.0208	6,169.02	6,264.47	0.0000	4.3300	50.0000	0.0000	(1.4840)	(0.1740)	0.0000	2	(1.6580)	01/06/2025
600258.SH	12/31/2024	SDB3260123558	1,000.00	2.0208	1,990.01	2,020.80	0.0000	4.3300	50.0000	0.0000	(0.4787)	(0.0561)	0.0000	2	(0.5348)	01/06/2025
600258.SH	12/31/2024	SDB3260123558	100.00	2.0208	199.00	202.08	0.0000	4.3300	50.0000	0.0000	(0.0479)	(0.0056)	0.0000	2	(0.0535)	01/06/2025
600258.SH	12/31/2024	SDB3260123558	6,200.00	2.0208	12,338.05	12,528.94	0.0000	4.3300	50.0000	0.0000	(2.9680)	(0.3480)	0.0000	2	(3.3160)	01/06/2025
600258.SH	12/31/2024	SDB3260123558	100.00	2.0208	199.00	202.08	0.0000	4.3300	50.0000	0.0000	(0.0479)	(0.0056)	0.0000	2	(0.0535)	01/06/2025
600258.SH	12/31/2024	SDB3260123558	200.00	2.0208	398.00	404.16	0.0000	4.3300	50.0000	0.0000	(0.0957)	(0.0112)	0.0000	2	(0.1070)	01/06/2025
600258.SH	12/31/2024	SDB3260123558	2,900.00	2.0208	5,771.02	5,860.31	0.0000	4.3300	50.0000	0.0000	(1.3883)	(0.1628)	0.0000	2	(1.5510)	01/06/2025
600258.SH	12/31/2024	SDB3260123558	6,000.00	2.0208	11,940.05	12,124.78	0.0000	4.3300	50.0000	0.0000	(2.8722)	(0.3368)	0.0000	2	(3.2090)	01/06/2025
600258.SH	12/31/2024	SDB3260123558	7,800.00	2.0208	15,522.06	15,762.22	0.0000	4.3300	50.0000	0.0000	(3.7339)	(0.4378)	0.0000	2	(4.1718)	01/06/2025
600258.SH	12/31/2024	SDB3260123558	3,400.00	2.0208	6,766.03	6,870.71	0.0000	4.3300	50.0000	0.0000	(1.6276)	(0.1909)	0.0000	2	(1.8185)	01/06/2025
600258.SH	12/31/2024	SDB3260123558	9,400.00	2.0208	18,706.08	18,995.49	0.0000	4.3300	50.0000	0.0000	(4.4999)	(0.5277)	0.0000	2	(5.0275)	01/06/2025
600258.SH	12/31/2024	SDB3260123558	300.00	2.0208	597.00	606.24	0.0000	4.3300	50.0000	0.0000	(0.1436)	(0.0168)	0.0000	2	(0.1605)	01/06/2025
600258.SH	12/31/2024	SDB3260123558	100.00	2.0208	199.00	202.08	0.0000	4.3300	50.0000	0.0000	(0.0479)	(0.0056)	0.0000	2	(0.0535)	01/06/2025
600258.SH	12/31/2024	SDB3260123558	400.00	2.0208	796.00	808.32	0.0000	4.3300	50.0000	0.0000	(0.1915)	(0.0225)	0.0000	2	(0.2139)	01/06/2025
600258.SH	12/31/2024	SDB3260123558	300.00	2.0208	597.00	606.24	0.0000	4.3300	50.0000	0.0000	(0.1436)	(0.0168)	0.0000	2	(0.1605)	01/06/2025
600258.SH	12/31/2024	SDB3260123558	3,400.00	2.0208	6,766.03	6,870.71	0.0000	4.3300	50.0000	0.0000	(1.6276)	(0.1909)	0.0000	2	(1.8185)	01/06/2025
600258.SH	12/31/2024	SDB3260123558	49,900.00	2.0208	99,301.40	100,837.77	0.0000	4.3300	50.0000	0.0000	(23.8875)	(2.8010)	0.0000	2	(26.6886)	01/06/2025
600258.SH	12/31/2024	SDB3260123558	7,300.00	2.0208	14,527.06	14,751.82	0.0000	4.3300	50.0000	0.0000	(3.4946)	(0.4098)	0.0000	2	(3.9043)	01/06/2025
600258.SH	12/31/2024	SDB3260123558	2,600.00	2.0208	5,174.02	5,254.07	0.0000	4.3300	50.0000	0.0000	(1.2446)	(0.1459)	0.0000	2	(1.3906)	01/06/2025
600258.SH	12/31/2024	SDB3260123558	3,300.00	2.0208	6,567.03	6,668.63	0.0000	4.3300	50.0000	0.0000	(1.5797)	(0.1852)	0.0000	2	(1.7650)	01/06/2025
600258.SH	12/31/2024	SDB3260123558	2,600.00	2.0208	5,174.02	5,254.07	0.0000	4.3300	50.0000	0.0000	(1.2446)	(0.1459)	0.0000	2	(1.3906)	01/06/2025
600258.SH	12/31/2024	SDB3260123558	900.00	2.0208	1,791.01	1,818.72	0.0000	4.3300	50.0000	0.0000	(0.4308)	(0.0505)	0.0000	2	(0.4814)	01/06/2025
600258.SH	12/31/2024	SDB3260123558	300.00	2.0208	597.00	606.24	0.0000	4.3300	50.0000	0.0000	(0.1436)	(0.0168)	0.0000	2	(0.1605)	01/06/2025
600258.SH	12/31/2024	SDB3260123558	700.00	2.0208	1,393.01	1,414.56	0.0000	4.3300	50.0000	0.0000	(0.3351)	(0.0393)	0.0000	2	(0.3744)	01/06/2025
600258.SH	12/31/2024	SDB3260123558	24,200.00	2.0208	48,158.19	48,903.29	0.0000	4.3300	50.0000	0.0000	(11.5847)	(1.3584)	0.0000	2	(12.9431)	01/06/2025
600258.SH	12/31/2024	SDB3260123558	7,600.00	2.0208	15,124.06	15,358.06	0.0000	4.3300	50.0000	0.0000	(3.6382)	(0.4266)	0.0000	2	(4.0648)	01/06/2025
600258.SH	12/31/2024	SDB3260123558	600.00	2.0208	1,194.00	1,212.48	0.0000	4.3300	50.0000	0.0000	(0.2872)	(0.0337)	0.0000	2	(0.3209)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
BTG HOTELS (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600258.SH	12/31/2024	SDB3260123558	700.00	2.0208	1,393.01	1,414.56	0.0000	4.3300	50.0000	0.0000	(0.3351)	(0.0393)	0.0000	2	(0.3744)	01/06/2025
600258.SH	12/31/2024	SDB3260123558	9,300.00	2.0208	18,507.07	18,793.41	0.0000	4.3300	50.0000	0.0000	(4.4520)	(0.5220)	0.0000	2	(4.9740)	01/06/2025
600258.SH	12/30/2024	SDB3260123558	1,800.00	2.0245	3,582.01	3,644.18	0.0000	4.3300	50.0000	0.0000	(0.4308)	(0.0506)	0.0000	1	(0.4815)	01/06/2025
600258.SH	12/30/2024	SDB3260123558	600.00	2.0245	1,194.00	1,214.73	0.0000	4.3300	50.0000	0.0000	(0.1436)	(0.0169)	0.0000	1	(0.1605)	01/06/2025
600258.SH	12/30/2024	SDB3260123558	8,500.00	2.0245	16,915.07	17,208.62	0.0000	4.3300	50.0000	0.0000	(2.0345)	(0.2390)	0.0000	1	(2.2735)	01/06/2025
600258.SH	12/30/2024	SDB3260123558	3,500.00	2.0245	6,965.03	7,085.90	0.0000	4.3300	50.0000	0.0000	(0.8377)	(0.0984)	0.0000	1	(0.9362)	01/06/2025
600258.SH	12/30/2024	SDB3260123558	2,500.00	2.0245	4,975.02	5,061.36	0.0000	4.3300	50.0000	0.0000	(0.5984)	(0.0703)	0.0000	1	(0.6687)	01/06/2025
600258.SH	12/30/2024	SDB3260123558	3,100.00	2.0245	6,169.02	6,276.09	0.0000	4.3300	50.0000	0.0000	(0.7420)	(0.0872)	0.0000	1	(0.8292)	01/06/2025
600258.SH	12/30/2024	SDB3260123558	1,000.00	2.0245	1,990.01	2,024.54	0.0000	4.3300	50.0000	0.0000	(0.2394)	(0.0281)	0.0000	1	(0.2675)	01/06/2025
600258.SH	12/30/2024	SDB3260123558	100.00	2.0245	199.00	202.45	0.0000	4.3300	50.0000	0.0000	(0.0239)	(0.0028)	0.0000	1	(0.0267)	01/06/2025
600258.SH	12/30/2024	SDB3260123558	6,200.00	2.0245	12,338.05	12,552.17	0.0000	4.3300	50.0000	0.0000	(1.4840)	(0.1743)	0.0000	1	(1.6583)	01/06/2025
600258.SH	12/30/2024	SDB3260123558	100.00	2.0245	199.00	202.45	0.0000	4.3300	50.0000	0.0000	(0.0239)	(0.0028)	0.0000	1	(0.0267)	01/06/2025
600258.SH	12/30/2024	SDB3260123558	200.00	2.0245	398.00	404.91	0.0000	4.3300	50.0000	0.0000	(0.0479)	(0.0056)	0.0000	1	(0.0535)	01/06/2025
600258.SH	12/30/2024	SDB3260123558	2,900.00	2.0245	5,771.02	5,871.18	0.0000	4.3300	50.0000	0.0000	(0.6941)	(0.0815)	0.0000	1	(0.7757)	01/06/2025
600258.SH	12/30/2024	SDB3260123558	6,000.00	2.0245	11,940.05	12,147.26	0.0000	4.3300	50.0000	0.0000	(1.4361)	(0.1687)	0.0000	1	(1.6048)	01/06/2025
600258.SH	12/30/2024	SDB3260123558	7,800.00	2.0245	15,522.06	15,791.44	0.0000	4.3300	50.0000	0.0000	(1.8670)	(0.2193)	0.0000	1	(2.0863)	01/06/2025
600258.SH	12/30/2024	SDB3260123558	3,400.00	2.0245	6,766.03	6,883.45	0.0000	4.3300	50.0000	0.0000	(0.8138)	(0.0956)	0.0000	1	(0.9094)	01/06/2025
600258.SH	12/30/2024	SDB3260123558	9,400.00	2.0245	18,706.08	19,030.71	0.0000	4.3300	50.0000	0.0000	(2.2499)	(0.2643)	0.0000	1	(2.5142)	01/06/2025
600258.SH	12/30/2024	SDB3260123558	300.00	2.0245	597.00	607.36	0.0000	4.3300	50.0000	0.0000	(0.0718)	(0.0084)	0.0000	1	(0.0802)	01/06/2025
600258.SH	12/30/2024	SDB3260123558	100.00	2.0245	199.00	202.45	0.0000	4.3300	50.0000	0.0000	(0.0239)	(0.0028)	0.0000	1	(0.0267)	01/06/2025
600258.SH	12/30/2024	SDB3260123558	400.00	2.0245	796.00	809.82	0.0000	4.3300	50.0000	0.0000	(0.0957)	(0.0112)	0.0000	1	(0.1070)	01/06/2025
600258.SH	12/30/2024	SDB3260123558	300.00	2.0245	597.00	607.36	0.0000	4.3300	50.0000	0.0000	(0.0718)	(0.0084)	0.0000	1	(0.0802)	01/06/2025
600258.SH	12/30/2024	SDB3260123558	3,400.00	2.0245	6,766.03	6,883.45	0.0000	4.3300	50.0000	0.0000	(0.8138)	(0.0956)	0.0000	1	(0.9094)	01/06/2025
600258.SH	12/30/2024	SDB3260123558	49,900.00	2.0245	99,301.40	101,024.75	0.0000	4.3300	50.0000	0.0000	(11.9438)	(1.4031)	0.0000	1	(13.3469)	01/06/2025
600258.SH	12/30/2024	SDB3260123558	7,300.00	2.0245	14,527.06	14,779.17	0.0000	4.3300	50.0000	0.0000	(1.7473)	(0.2053)	0.0000	1	(1.9525)	01/06/2025
600258.SH	12/30/2024	SDB3260123558	2,600.00	2.0245	5,174.02	5,263.81	0.0000	4.3300	50.0000	0.0000	(0.6223)	(0.0731)	0.0000	1	(0.6954)	01/06/2025
600258.SH	12/30/2024	SDB3260123558	3,300.00	2.0245	6,567.03	6,681.00	0.0000	4.3300	50.0000	0.0000	(0.7899)	(0.0928)	0.0000	1	(0.8827)	01/06/2025
600258.SH	12/30/2024	SDB3260123558	2,600.00	2.0245	5,174.02	5,263.81	0.0000	4.3300	50.0000	0.0000	(0.6223)	(0.0731)	0.0000	1	(0.6954)	01/06/2025
600258.SH	12/30/2024	SDB3260123558	900.00	2.0245	1,791.01	1,822.09	0.0000	4.3300	50.0000	0.0000	(0.2154)	(0.0253)	0.0000	1	(0.2407)	01/06/2025
600258.SH	12/30/2024	SDB3260123558	300.00	2.0245	597.00	607.36	0.0000	4.3300	50.0000	0.0000	(0.0718)	(0.0084)	0.0000	1	(0.0802)	01/06/2025
600258.SH	12/30/2024	SDB3260123558	700.00	2.0245	1,393.01	1,417.18	0.0000	4.3300	50.0000	0.0000	(0.1675)	(0.0197)	0.0000	1	(0.1872)	01/06/2025
600258.SH	12/30/2024	SDB3260123558	24,200.00	2.0245	48,158.19	48,993.96	0.0000	4.3300	50.0000	0.0000	(5.7924)	(0.6805)	0.0000	1	(6.4728)	01/06/2025
600258.SH	12/30/2024	SDB3260123558	7,600.00	2.0245	15,124.06	15,386.53	0.0000	4.3300	50.0000	0.0000	(1.8191)	(0.2137)	0.0000	1	(2.0328)	01/06/2025
600258.SH	12/30/2024	SDB3260123558	600.00	2.0245	1,194.00	1,214.73	0.0000	4.3300	50.0000	0.0000	(0.1436)	(0.0169)	0.0000	1	(0.1605)	01/06/2025
600258.SH	12/30/2024	SDB3260123558	700.00	2.0245	1,393.01	1,417.18	0.0000	4.3300	50.0000	0.0000	(0.1675)	(0.0197)	0.0000	1	(0.1872)	01/06/2025
600258.SH	12/30/2024	SDB3260123558	9,300.00	2.0245	18,507.07	18,828.26	0.0000	4.3300	50.0000	0.0000	(2.2260)	(0.2615)	0.0000	1	(2.4875)	01/06/2025
600258.SH	12/27/2024	SDB3260123558	1,800.00	2.0717	3,582.01	3,729.06	0.0000	4.3300	50.0000	0.0000	(1.2925)	(0.1554)	0.0000	3	(1.4479)	01/06/2025
600258.SH	12/27/2024	SDB3260123558	600.00	2.0717	1,194.00	1,243.02	0.0000	4.3300	50.0000	0.0000	(0.4308)	(0.0518)	0.0000	3	(0.4826)	01/06/2025
600258.SH	12/27/2024	SDB3260123558	8,500.00	2.0717	16,915.07	17,609.47	0.0000	4.3300	50.0000	0.0000	(6.1035)	(0.7337)	0.0000	3	(6.8372)	01/06/2025
600258.SH	12/27/2024	SDB3260123558	3,500.00	2.0717	6,965.03	7,250.96	0.0000	4.3300	50.0000	0.0000	(2.5132)	(0.3021)	0.0000	3	(2.8153)	01/06/2025
600258.SH	12/27/2024	SDB3260123558	2,500.00	2.0717	4,975.02	5,179.26	0.0000	4.3300	50.0000	0.0000	(1.7952)	(0.2158)	0.0000	3	(2.0110)	01/06/2025
600258.SH	12/27/2024	SDB3260123558	3,100.00	2.0717	6,169.02	6,422.28	0.0000	4.3300	50.0000	0.0000	(2.2260)	(0.2676)	0.0000	3	(2.4936)	01/06/2025
600258.SH	12/27/2024	SDB3260123558	1,000.00	2.0717	1,990.01	2,071.70	0.0000	4.3300	50.0000	0.0000	(0.7181)	(0.0863)	0.0000	3	(0.8044)	01/06/2025
600258.SH	12/27/2024	SDB3260123558	100.00	2.0717	199.00	207.17	0.0000	4.3300	50.0000	0.0000	(0.0718)	(0.0086)	0.0000	3	(0.0804)	01/06/2025
600258.SH	12/27/2024	SDB3260123558	6,200.00	2.0717	12,338.05	12,844.55	0.0000	4.3300	50.0000	0.0000	(4.4520)	(0.5352)	0.0000	3	(4.9872)	01/06/2025
600258.SH	12/27/2024	SDB3260123558	100.00	2.0717	199.00	207.17	0.0000	4.3300	50.0000	0.0000	(0.0718)	(0.0086)	0.0000	3	(0.0804)	01/06/2025
600258.SH	12/27/2024	SDB3260123558	200.00	2.0717	398.00	414.34	0.0000	4.3300	50.0000	0.0000	(0.1436)	(0.0173)	0.0000	3	(0.1609)	01/06/2025
600258.SH	12/27/2024	SDB3260123558	2,900.00	2.0717	5,771.02	6,007.94	0.0000	4.3300	50.0000	0.0000	(2.0824)	(0.2503)	0.0000	3	(2.3327)	01/06/2025
600258.SH	12/27/2024	SDB3260123558	6,000.00	2.0717	11,940.05	12,430.21	0.0000	4.3300	50.0000	0.0000	(4.3084)	(0.5179)	0.0000	3	(4.8263)	01/06/2025
600258.SH	12/27/2024	SDB3260123558	7,800.00	2.0717	15,522.06	16,159.28	0.0000	4.3300	50.0000	0.0000	(5.6009)	(0.6733)	0.0000	3	(6.2742)	01/06/2025

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

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
BTG HOTELS (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600258.SH	12/27/2024	SDB3260123558	3,400.00	2.0717	6,766.03	7,043.79	0.0000	4.3300	50.0000	0.0000	(2.4414)	(0.2935)	0.0000	3	(2.7349)	01/06/2025
600258.SH	12/27/2024	SDB3260123558	9,400.00	2.0717	18,706.08	19,474.00	0.0000	4.3300	50.0000	0.0000	(6.7498)	(0.8114)	0.0000	3	(7.5612)	01/06/2025
600258.SH	12/27/2024	SDB3260123558	300.00	2.0717	597.00	621.51	0.0000	4.3300	50.0000	0.0000	(0.2154)	(0.0259)	0.0000	3	(0.2413)	01/06/2025
600258.SH	12/27/2024	SDB3260123558	100.00	2.0717	199.00	207.17	0.0000	4.3300	50.0000	0.0000	(0.0718)	(0.0086)	0.0000	3	(0.0804)	01/06/2025
600258.SH	12/27/2024	SDB3260123558	400.00	2.0717	796.00	828.68	0.0000	4.3300	50.0000	0.0000	(0.2872)	(0.0345)	0.0000	3	(0.3218)	01/06/2025
600258.SH	12/27/2024	SDB3260123558	300.00	2.0717	597.00	621.51	0.0000	4.3300	50.0000	0.0000	(0.2154)	(0.0259)	0.0000	3	(0.2413)	01/06/2025
600258.SH	12/27/2024	SDB3260123558	3,400.00	2.0717	6,766.03	7,043.79	0.0000	4.3300	50.0000	0.0000	(2.4414)	(0.2935)	0.0000	3	(2.7349)	01/06/2025
600258.SH	12/27/2024	SDB3260123558	49,900.00	2.0717	99,301.40	103,377.93	0.0000	4.3300	50.0000	0.0000	(35.8313)	(4.3074)	0.0000	3	(40.1387)	01/06/2025
600258.SH	12/27/2024	SDB3260123558	7,300.00	2.0717	14,527.06	15,123.42	0.0000	4.3300	50.0000	0.0000	(5.2418)	(0.6301)	0.0000	3	(5.8720)	01/06/2025
600258.SH	12/27/2024	SDB3260123558	2,600.00	2.0717	5,174.02	5,386.43	0.0000	4.3300	50.0000	0.0000	(1.8670)	(0.2244)	0.0000	3	(2.0914)	01/06/2025
600258.SH	12/27/2024	SDB3260123558	3,300.00	2.0717	6,567.03	6,836.62	0.0000	4.3300	50.0000	0.0000	(2.3696)	(0.2849)	0.0000	3	(2.6545)	01/06/2025
600258.SH	12/27/2024	SDB3260123558	2,600.00	2.0717	5,174.02	5,386.43	0.0000	4.3300	50.0000	0.0000	(1.8670)	(0.2244)	0.0000	3	(2.0914)	01/06/2025
600258.SH	12/27/2024	SDB3260123558	900.00	2.0717	1,791.01	1,864.53	0.0000	4.3300	50.0000	0.0000	(0.6463)	(0.0777)	0.0000	3	(0.7239)	01/06/2025
600258.SH	12/27/2024	SDB3260123558	300.00	2.0717	597.00	621.51	0.0000	4.3300	50.0000	0.0000	(0.2154)	(0.0259)	0.0000	3	(0.2413)	01/06/2025
600258.SH	12/27/2024	SDB3260123558	700.00	2.0717	1,393.01	1,450.19	0.0000	4.3300	50.0000	0.0000	(0.5026)	(0.0604)	0.0000	3	(0.5631)	01/06/2025
600258.SH	12/27/2024	SDB3260123558	24,200.00	2.0717	48,158.19	50,135.19	0.0000	4.3300	50.0000	0.0000	(17.3771)	(2.0890)	0.0000	3	(19.4660)	01/06/2025
600258.SH	12/27/2024	SDB3260123558	7,600.00	2.0717	15,124.06	15,744.94	0.0000	4.3300	50.0000	0.0000	(5.4573)	(0.6560)	0.0000	3	(6.1133)	01/06/2025
600258.SH	12/27/2024	SDB3260123558	600.00	2.0717	1,194.00	1,243.02	0.0000	4.3300	50.0000	0.0000	(0.4308)	(0.0518)	0.0000	3	(0.4826)	01/06/2025
600258.SH	12/27/2024	SDB3260123558	700.00	2.0717	1,393.01	1,450.19	0.0000	4.3300	50.0000	0.0000	(0.5026)	(0.0604)	0.0000	3	(0.5631)	01/06/2025
600258.SH	12/27/2024	SDB3260123558	9,300.00	2.0717	18,507.07	19,266.83	0.0000	4.3300	50.0000	0.0000	(6.6780)	(0.8028)	0.0000	3	(7.4808)	01/06/2025
600258.SH	12/26/2024	SDB3260123558	1,800.00	2.1028	3,582.01	3,785.07	0.0000	4.3300	50.0000	0.0000	(0.4308)	(0.0526)	0.0000	1	(0.4834)	01/06/2025
600258.SH	12/26/2024	SDB3260123558	600.00	2.1028	1,194.00	1,261.69	0.0000	4.3300	50.0000	0.0000	(0.1436)	(0.0175)	0.0000	1	(0.1611)	01/06/2025
600258.SH	12/26/2024	SDB3260123558	8,500.00	2.1028	16,915.07	17,873.94	0.0000	4.3300	50.0000	0.0000	(2.0345)	(0.2482)	0.0000	1	(2.2828)	01/06/2025
600258.SH	12/26/2024	SDB3260123558	3,500.00	2.1028	6,965.03	7,359.86	0.0000	4.3300	50.0000	0.0000	(0.8377)	(0.1022)	0.0000	1	(0.9400)	01/06/2025
600258.SH	12/26/2024	SDB3260123558	2,500.00	2.1028	4,975.02	5,257.04	0.0000	4.3300	50.0000	0.0000	(0.5984)	(0.0730)	0.0000	1	(0.6714)	01/06/2025
600258.SH	12/26/2024	SDB3260123558	3,100.00	2.1028	6,169.02	6,518.73	0.0000	4.3300	50.0000	0.0000	(0.7420)	(0.0905)	0.0000	1	(0.8325)	01/06/2025
600258.SH	12/26/2024	SDB3260123558	1,000.00	2.1028	1,990.01	2,102.82	0.0000	4.3300	50.0000	0.0000	(0.2394)	(0.0292)	0.0000	1	(0.2686)	01/06/2025
600258.SH	12/26/2024	SDB3260123558	100.00	2.1028	199.00	210.28	0.0000	4.3300	50.0000	0.0000	(0.0239)	(0.0029)	0.0000	1	(0.0269)	01/06/2025
600258.SH	12/26/2024	SDB3260123558	6,200.00	2.1028	12,338.05	13,037.47	0.0000	4.3300	50.0000	0.0000	(1.4840)	(0.1811)	0.0000	1	(1.6651)	01/06/2025
600258.SH	12/26/2024	SDB3260123558	100.00	2.1028	199.00	210.28	0.0000	4.3300	50.0000	0.0000	(0.0239)	(0.0029)	0.0000	1	(0.0269)	01/06/2025
600258.SH	12/26/2024	SDB3260123558	200.00	2.1028	398.00	420.56	0.0000	4.3300	50.0000	0.0000	(0.0479)	(0.0058)	0.0000	1	(0.0537)	01/06/2025
600258.SH	12/26/2024	SDB3260123558	2,900.00	2.1028	5,771.02	6,098.17	0.0000	4.3300	50.0000	0.0000	(0.6941)	(0.0847)	0.0000	1	(0.7788)	01/06/2025
600258.SH	12/26/2024	SDB3260123558	6,000.00	2.1028	11,940.05	12,616.90	0.0000	4.3300	50.0000	0.0000	(1.4361)	(0.1752)	0.0000	1	(1.6114)	01/06/2025
600258.SH	12/26/2024	SDB3260123558	7,800.00	2.1028	15,522.06	16,401.97	0.0000	4.3300	50.0000	0.0000	(1.8670)	(0.2278)	0.0000	1	(2.0948)	01/06/2025
600258.SH	12/26/2024	SDB3260123558	3,400.00	2.1028	6,766.03	7,149.58	0.0000	4.3300	50.0000	0.0000	(0.8138)	(0.0993)	0.0000	1	(0.9131)	01/06/2025
600258.SH	12/26/2024	SDB3260123558	9,400.00	2.1028	18,706.08	19,766.48	0.0000	4.3300	50.0000	0.0000	(2.2499)	(0.2745)	0.0000	1	(2.5245)	01/06/2025
600258.SH	12/26/2024	SDB3260123558	300.00	2.1028	597.00	630.85	0.0000	4.3300	50.0000	0.0000	(0.0718)	(0.0088)	0.0000	1	(0.0806)	01/06/2025
600258.SH	12/26/2024	SDB3260123558	100.00	2.1028	199.00	210.28	0.0000	4.3300	50.0000	0.0000	(0.0239)	(0.0029)	0.0000	1	(0.0269)	01/06/2025
600258.SH	12/26/2024	SDB3260123558	400.00	2.1028	796.00	841.13	0.0000	4.3300	50.0000	0.0000	(0.0957)	(0.0117)	0.0000	1	(0.1074)	01/06/2025
600258.SH	12/26/2024	SDB3260123558	300.00	2.1028	597.00	630.85	0.0000	4.3300	50.0000	0.0000	(0.0718)	(0.0088)	0.0000	1	(0.0806)	01/06/2025
600258.SH	12/26/2024	SDB3260123558	3,400.00	2.1028	6,766.03	7,149.58	0.0000	4.3300	50.0000	0.0000	(0.8138)	(0.0993)	0.0000	1	(0.9131)	01/06/2025
600258.SH	12/26/2024	SDB3260123558	49,900.00	2.1028	99,301.40	104,930.57	0.0000	4.3300	50.0000	0.0000	(11.9438)	(1.4574)	0.0000	1	(13.4011)	01/06/2025
600258.SH	12/26/2024	SDB3260123558	4,800.00	2.1028	9,552.04	10,093.52	0.0000	4.3300	50.0000	0.0000	(1.1489)	(0.1402)	0.0000	1	(1.2891)	01/06/2025
600258.SH	12/26/2024	SDB3260123558	7,300.00	2.1028	14,527.06	15,350.56	0.0000	4.3300	50.0000	0.0000	(1.7473)	(0.2132)	0.0000	1	(1.9605)	01/06/2025
600258.SH	12/26/2024	SDB3260123558	2,600.00	2.1028	5,174.02	5,467.32	0.0000	4.3300	50.0000	0.0000	(0.6223)	(0.0759)	0.0000	1	(0.6983)	01/06/2025
600258.SH	12/26/2024	SDB3260123558	3,300.00	2.1028	6,567.03	6,939.30	0.0000	4.3300	50.0000	0.0000	(0.7899)	(0.0964)	0.0000	1	(0.8862)	01/06/2025
600258.SH	12/26/2024	SDB3260123558	2,600.00	2.1028	5,174.02	5,467.32	0.0000	4.3300	50.0000	0.0000	(0.6223)	(0.0759)	0.0000	1	(0.6983)	01/06/2025
600258.SH	12/26/2024	SDB3260123558	900.00	2.1028	1,791.01	1,892.54	0.0000	4.3300	50.0000	0.0000	(0.2154)	(0.0263)	0.0000	1	(0.2417)	01/06/2025
600258.SH	12/26/2024	SDB3260123558	300.00	2.1028	597.00	630.85	0.0000	4.3300	50.0000	0.0000	(0.0718)	(0.0088)	0.0000	1	(0.0806)	01/06/2025
600258.SH	12/26/2024	SDB3260123558	700.00	2.1028	1,393.01	1,471.97	0.0000	4.3300	50.0000	0.0000	(0.1675)	(0.0204)	0.0000	1	(0.1880)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
BTG HOTELS (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600258.SH	12/26/2024	SDB3260123558	24,200.00	2.1028	48,158.19	50,888.17	0.0000	4.3300	50.0000	0.0000	(5.7924)	(0.7068)	0.0000	1	(6.4991)	01/06/2025
600258.SH	12/26/2024	SDB3260123558	7,600.00	2.1028	15,124.06	15,981.41	0.0000	4.3300	50.0000	0.0000	(1.8191)	(0.2220)	0.0000	1	(2.0411)	01/06/2025
600258.SH	12/26/2024	SDB3260123558	600.00	2.1028	1,194.00	1,261.69	0.0000	4.3300	50.0000	0.0000	(0.1436)	(0.0175)	0.0000	1	(0.1611)	01/06/2025
600258.SH	12/26/2024	SDB3260123558	700.00	2.1028	1,393.01	1,471.97	0.0000	4.3300	50.0000	0.0000	(0.1675)	(0.0204)	0.0000	1	(0.1880)	01/06/2025
600258.SH	12/26/2024	SDB3260123558	9,300.00	2.1028	18,507.07	19,556.20	0.0000	4.3300	50.0000	0.0000	(2.2260)	(0.2716)	0.0000	1	(2.4976)	01/06/2025
600258.SH	12/24/2024	SDB3260123558	1,800.00	2.1028	3,582.01	3,785.07	0.0000	4.3300	50.0000	0.0000	(0.8617)	(0.1051)	0.0000	2	(0.9668)	01/06/2025
600258.SH	12/24/2024	SDB3260123558	600.00	2.1028	1,194.00	1,261.69	0.0000	4.3300	50.0000	0.0000	(0.2872)	(0.0350)	0.0000	2	(0.3223)	01/06/2025
600258.SH	12/24/2024	SDB3260123558	8,500.00	2.1028	16,915.07	17,873.94	0.0000	4.3300	50.0000	0.0000	(4.0690)	(0.4965)	0.0000	2	(4.5655)	01/06/2025
600258.SH	12/24/2024	SDB3260123558	3,500.00	2.1028	6,965.03	7,359.86	0.0000	4.3300	50.0000	0.0000	(1.6755)	(0.2044)	0.0000	2	(1.8799)	01/06/2025
600258.SH	12/24/2024	SDB3260123558	2,500.00	2.1028	4,975.02	5,257.04	0.0000	4.3300	50.0000	0.0000	(1.1968)	(0.1460)	0.0000	2	(1.3428)	01/06/2025
600258.SH	12/24/2024	SDB3260123558	3,100.00	2.1028	6,169.02	6,518.73	0.0000	4.3300	50.0000	0.0000	(1.4840)	(0.1811)	0.0000	2	(1.6651)	01/06/2025
600258.SH	12/24/2024	SDB3260123558	1,000.00	2.1028	1,990.01	2,102.82	0.0000	4.3300	50.0000	0.0000	(0.4787)	(0.0584)	0.0000	2	(0.5371)	01/06/2025
600258.SH	12/24/2024	SDB3260123558	100.00	2.1028	199.00	210.28	0.0000	4.3300	50.0000	0.0000	(0.0479)	(0.0058)	0.0000	2	(0.0537)	01/06/2025
600258.SH	12/24/2024	SDB3260123558	6,200.00	2.1028	12,338.05	13,037.47	0.0000	4.3300	50.0000	0.0000	(2.9680)	(0.3622)	0.0000	2	(3.3301)	01/06/2025
600258.SH	12/24/2024	SDB3260123558	100.00	2.1028	199.00	210.28	0.0000	4.3300	50.0000	0.0000	(0.0479)	(0.0058)	0.0000	2	(0.0537)	01/06/2025
600258.SH	12/24/2024	SDB3260123558	200.00	2.1028	398.00	420.56	0.0000	4.3300	50.0000	0.0000	(0.0957)	(0.0117)	0.0000	2	(0.1074)	01/06/2025
600258.SH	12/24/2024	SDB3260123558	2,900.00	2.1028	5,771.02	6,098.17	0.0000	4.3300	50.0000	0.0000	(1.3883)	(0.1694)	0.0000	2	(1.5576)	01/06/2025
600258.SH	12/24/2024	SDB3260123558	6,000.00	2.1028	11,940.05	12,616.90	0.0000	4.3300	50.0000	0.0000	(2.8722)	(0.3505)	0.0000	2	(3.2227)	01/06/2025
600258.SH	12/24/2024	SDB3260123558	7,800.00	2.1028	15,522.06	16,401.97	0.0000	4.3300	50.0000	0.0000	(3.7339)	(0.4556)	0.0000	2	(4.1895)	01/06/2025
600258.SH	12/24/2024	SDB3260123558	3,400.00	2.1028	6,766.03	7,149.58	0.0000	4.3300	50.0000	0.0000	(1.6276)	(0.1986)	0.0000	2	(1.8262)	01/06/2025
600258.SH	12/24/2024	SDB3260123558	9,400.00	2.1028	18,706.08	19,766.48	0.0000	4.3300	50.0000	0.0000	(4.4999)	(0.5491)	0.0000	2	(5.0489)	01/06/2025
600258.SH	12/24/2024	SDB3260123558	300.00	2.1028	597.00	630.85	0.0000	4.3300	50.0000	0.0000	(0.1436)	(0.0175)	0.0000	2	(0.1611)	01/06/2025
600258.SH	12/24/2024	SDB3260123558	100.00	2.1028	199.00	210.28	0.0000	4.3300	50.0000	0.0000	(0.0479)	(0.0058)	0.0000	2	(0.0537)	01/06/2025
600258.SH	12/24/2024	SDB3260123558	400.00	2.1028	796.00	841.13	0.0000	4.3300	50.0000	0.0000	(0.1915)	(0.0234)	0.0000	2	(0.2148)	01/06/2025
600258.SH	12/24/2024	SDB3260123558	300.00	2.1028	597.00	630.85	0.0000	4.3300	50.0000	0.0000	(0.1436)	(0.0175)	0.0000	2	(0.1611)	01/06/2025
600258.SH	12/24/2024	SDB3260123558	3,400.00	2.1028	6,766.03	7,149.58	0.0000	4.3300	50.0000	0.0000	(1.6276)	(0.1986)	0.0000	2	(1.8262)	01/06/2025
600258.SH	12/24/2024	SDB3260123558	49,900.00	2.1028	99,301.40	104,930.57	0.0000	4.3300	50.0000	0.0000	(23.8875)	(2.9147)	0.0000	2	(26.8022)	01/06/2025
600258.SH	12/24/2024	SDB3260123558	4,800.00	2.1028	9,552.04	10,093.52	0.0000	4.3300	50.0000	0.0000	(2.2978)	(0.2804)	0.0000	2	(2.5782)	01/06/2025
600258.SH	12/24/2024	SDB3260123558	7,300.00	2.1028	14,527.06	15,350.56	0.0000	4.3300	50.0000	0.0000	(3.4946)	(0.4264)	0.0000	2	(3.9210)	01/06/2025
600258.SH	12/24/2024	SDB3260123558	2,600.00	2.1028	5,174.02	5,467.32	0.0000	4.3300	50.0000	0.0000	(1.2446)	(0.1519)	0.0000	2	(1.3965)	01/06/2025
600258.SH	12/24/2024	SDB3260123558	3,300.00	2.1028	6,567.03	6,939.30	0.0000	4.3300	50.0000	0.0000	(1.5797)	(0.1928)	0.0000	2	(1.7725)	01/06/2025
600258.SH	12/24/2024	SDB3260123558	2,600.00	2.1028	5,174.02	5,467.32	0.0000	4.3300	50.0000	0.0000	(1.2446)	(0.1519)	0.0000	2	(1.3965)	01/06/2025
600258.SH	12/24/2024	SDB3260123558	900.00	2.1028	1,791.01	1,892.54	0.0000	4.3300	50.0000	0.0000	(0.4308)	(0.0526)	0.0000	2	(0.4834)	01/06/2025
600258.SH	12/24/2024	SDB3260123558	300.00	2.1028	597.00	630.85	0.0000	4.3300	50.0000	0.0000	(0.1436)	(0.0175)	0.0000	2	(0.1611)	01/06/2025
600258.SH	12/24/2024	SDB3260123558	700.00	2.1028	1,393.01	1,471.97	0.0000	4.3300	50.0000	0.0000	(0.3351)	(0.0409)	0.0000	2	(0.3760)	01/06/2025
600258.SH	12/24/2024	SDB3260123558	24,200.00	2.1028	48,158.19	50,888.17	0.0000	4.3300	50.0000	0.0000	(11.5847)	(1.4136)	0.0000	2	(12.9983)	01/06/2025
600258.SH	12/24/2024	SDB3260123558	7,600.00	2.1028	15,124.06	15,981.41	0.0000	4.3300	50.0000	0.0000	(3.6382)	(0.4439)	0.0000	2	(4.0821)	01/06/2025
600258.SH	12/24/2024	SDB3260123558	600.00	2.1028	1,194.00	1,261.69	0.0000	4.3300	50.0000	0.0000	(0.2872)	(0.0350)	0.0000	2	(0.3223)	01/06/2025
600258.SH	12/24/2024	SDB3260123558	700.00	2.1028	1,393.01	1,471.97	0.0000	4.3300	50.0000	0.0000	(0.3351)	(0.0409)	0.0000	2	(0.3760)	01/06/2025
600258.SH	12/24/2024	SDB3260123558	9,300.00	2.1028	18,507.07	19,556.20	0.0000	4.3300	50.0000	0.0000	(4.4520)	(0.5432)	0.0000	2	(4.9952)	01/06/2025
600258.SH	12/23/2024	SDB3260123558	1,800.00	2.1069	3,582.01	3,792.38	0.0000	4.3300	50.0000	0.0000	(0.4308)	(0.0527)	0.0000	1	(0.4835)	01/06/2025
600258.SH	12/23/2024	SDB3260123558	600.00	2.1069	1,194.00	1,264.13	0.0000	4.3300	50.0000	0.0000	(0.1436)	(0.0176)	0.0000	1	(0.1612)	01/06/2025
600258.SH	12/23/2024	SDB3260123558	8,500.00	2.1069	16,915.07	17,908.48	0.0000	4.3300	50.0000	0.0000	(2.0345)	(0.2487)	0.0000	1	(2.2832)	01/06/2025
600258.SH	12/23/2024	SDB3260123558	3,500.00	2.1069	6,965.03	7,374.08	0.0000	4.3300	50.0000	0.0000	(0.8377)	(0.1024)	0.0000	1	(0.9402)	01/06/2025
600258.SH	12/23/2024	SDB3260123558	2,500.00	2.1069	4,975.02	5,267.20	0.0000	4.3300	50.0000	0.0000	(0.5984)	(0.0732)	0.0000	1	(0.6715)	01/06/2025
600258.SH	12/23/2024	SDB3260123558	3,100.00	2.1069	6,169.02	6,531.33	0.0000	4.3300	50.0000	0.0000	(0.7420)	(0.0907)	0.0000	1	(0.8327)	01/06/2025
600258.SH	12/23/2024	SDB3260123558	1,000.00	2.1069	1,990.01	2,106.88	0.0000	4.3300	50.0000	0.0000	(0.2394)	(0.0293)	0.0000	1	(0.2686)	01/06/2025
600258.SH	12/23/2024	SDB3260123558	100.00	2.1069	199.00	210.69	0.0000	4.3300	50.0000	0.0000	(0.0239)	(0.0029)	0.0000	1	(0.0269)	01/06/2025
600258.SH	12/23/2024	SDB3260123558	6,200.00	2.1069	12,338.05	13,062.66	0.0000	4.3300	50.0000	0.0000	(1.4840)	(0.1814)	0.0000	1	(1.6654)	01/06/2025
600258.SH	12/23/2024	SDB3260123558	100.00	2.1069	199.00	210.69	0.0000	4.3300	50.0000	0.0000	(0.0239)	(0.0029)	0.0000	1	(0.0269)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
BTG HOTELS (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600258.SH	12/23/2024	SDB3260123558	200.00	2.1069	398.00	421.38	0.0000	4.3300	50.0000	0.0000	(0.0479)	(0.0059)	0.0000	1	(0.0537)	01/06/2025
600258.SH	12/23/2024	SDB3260123558	2,900.00	2.1069	5,771.02	6,109.95	0.0000	4.3300	50.0000	0.0000	(0.6941)	(0.0849)	0.0000	1	(0.7790)	01/06/2025
600258.SH	12/23/2024	SDB3260123558	6,000.00	2.1069	11,940.05	12,641.28	0.0000	4.3300	50.0000	0.0000	(1.4361)	(0.1756)	0.0000	1	(1.6117)	01/06/2025
600258.SH	12/23/2024	SDB3260123558	7,800.00	2.1069	15,522.06	16,433.66	0.0000	4.3300	50.0000	0.0000	(1.8670)	(0.2282)	0.0000	1	(2.0952)	01/06/2025
600258.SH	12/23/2024	SDB3260123558	3,400.00	2.1069	6,766.03	7,163.39	0.0000	4.3300	50.0000	0.0000	(0.8138)	(0.0995)	0.0000	1	(0.9133)	01/06/2025
600258.SH	12/23/2024	SDB3260123558	9,400.00	2.1069	18,706.08	19,804.67	0.0000	4.3300	50.0000	0.0000	(2.2499)	(0.2751)	0.0000	1	(2.5250)	01/06/2025
600258.SH	12/23/2024	SDB3260123558	300.00	2.1069	597.00	632.06	0.0000	4.3300	50.0000	0.0000	(0.0718)	(0.0088)	0.0000	1	(0.0806)	01/06/2025
600258.SH	12/23/2024	SDB3260123558	100.00	2.1069	199.00	210.69	0.0000	4.3300	50.0000	0.0000	(0.0239)	(0.0029)	0.0000	1	(0.0269)	01/06/2025
600258.SH	12/23/2024	SDB3260123558	400.00	2.1069	796.00	842.75	0.0000	4.3300	50.0000	0.0000	(0.0957)	(0.0117)	0.0000	1	(0.1074)	01/06/2025
600258.SH	12/23/2024	SDB3260123558	300.00	2.1069	597.00	632.06	0.0000	4.3300	50.0000	0.0000	(0.0718)	(0.0088)	0.0000	1	(0.0806)	01/06/2025
600258.SH	12/23/2024	SDB3260123558	3,400.00	2.1069	6,766.03	7,163.39	0.0000	4.3300	50.0000	0.0000	(0.8138)	(0.0995)	0.0000	1	(0.9133)	01/06/2025
600258.SH	12/23/2024	SDB3260123558	49,900.00	2.1069	99,301.40	105,133.31	0.0000	4.3300	50.0000	0.0000	(11.9438)	(1.4602)	0.0000	1	(13.4039)	01/06/2025
600258.SH	12/23/2024	SDB3260123558	4,800.00	2.1069	9,552.04	10,113.02	0.0000	4.3300	50.0000	0.0000	(1.1489)	(0.1405)	0.0000	1	(1.2894)	01/06/2025
600258.SH	12/23/2024	SDB3260123558	7,300.00	2.1069	14,527.06	15,380.22	0.0000	4.3300	50.0000	0.0000	(1.7473)	(0.2136)	0.0000	1	(1.9609)	01/06/2025
600258.SH	12/23/2024	SDB3260123558	2,600.00	2.1069	5,174.02	5,477.89	0.0000	4.3300	50.0000	0.0000	(0.6223)	(0.0761)	0.0000	1	(0.6984)	01/06/2025
600258.SH	12/23/2024	SDB3260123558	3,300.00	2.1069	6,567.03	6,952.70	0.0000	4.3300	50.0000	0.0000	(0.7899)	(0.0966)	0.0000	1	(0.8864)	01/06/2025
600258.SH	12/23/2024	SDB3260123558	2,600.00	2.1069	5,174.02	5,477.89	0.0000	4.3300	50.0000	0.0000	(0.6223)	(0.0761)	0.0000	1	(0.6984)	01/06/2025
600258.SH	12/23/2024	SDB3260123558	900.00	2.1069	1,791.01	1,896.19	0.0000	4.3300	50.0000	0.0000	(0.2154)	(0.0263)	0.0000	1	(0.2418)	01/06/2025
600258.SH	12/23/2024	SDB3260123558	300.00	2.1069	597.00	632.06	0.0000	4.3300	50.0000	0.0000	(0.0718)	(0.0088)	0.0000	1	(0.0806)	01/06/2025
600258.SH	12/23/2024	SDB3260123558	700.00	2.1069	1,393.01	1,474.82	0.0000	4.3300	50.0000	0.0000	(0.1675)	(0.0205)	0.0000	1	(0.1880)	01/06/2025
600258.SH	12/23/2024	SDB3260123558	24,200.00	2.1069	48,158.19	50,986.50	0.0000	4.3300	50.0000	0.0000	(5.7924)	(0.7081)	0.0000	1	(6.5005)	01/06/2025
600258.SH	12/23/2024	SDB3260123558	7,600.00	2.1069	15,124.06	16,012.29	0.0000	4.3300	50.0000	0.0000	(1.8191)	(0.2224)	0.0000	1	(2.0415)	01/06/2025
600258.SH	12/23/2024	SDB3260123558	600.00	2.1069	1,194.00	1,264.13	0.0000	4.3300	50.0000	0.0000	(0.1436)	(0.0176)	0.0000	1	(0.1612)	01/06/2025
600258.SH	12/23/2024	SDB3260123558	700.00	2.1069	1,393.01	1,474.82	0.0000	4.3300	50.0000	0.0000	(0.1675)	(0.0205)	0.0000	1	(0.1880)	01/06/2025
600258.SH	12/23/2024	SDB3260123558	9,300.00	2.1069	18,507.07	19,593.98	0.0000	4.3300	50.0000	0.0000	(2.2260)	(0.2721)	0.0000	1	(2.4981)	01/06/2025
600258.SH	12/20/2024	SDB3260123558	1,800.00	2.0886	3,582.01	3,759.54	0.0000	4.3300	50.0000	0.0000	(1.2925)	(0.1566)	0.0000	3	(1.4492)	01/06/2025
600258.SH	12/20/2024	SDB3260123558	600.00	2.0886	1,194.00	1,253.18	0.0000	4.3300	50.0000	0.0000	(0.4308)	(0.0522)	0.0000	3	(0.4831)	01/06/2025
600258.SH	12/20/2024	SDB3260123558	8,500.00	2.0886	16,915.07	17,753.38	0.0000	4.3300	50.0000	0.0000	(6.1035)	(0.7397)	0.0000	3	(6.8432)	01/06/2025
600258.SH	12/20/2024	SDB3260123558	3,500.00	2.0886	6,965.03	7,310.22	0.0000	4.3300	50.0000	0.0000	(2.5132)	(0.3046)	0.0000	3	(2.8178)	01/06/2025
600258.SH	12/20/2024	SDB3260123558	2,500.00	2.0886	4,975.02	5,221.58	0.0000	4.3300	50.0000	0.0000	(1.7952)	(0.2176)	0.0000	3	(2.0127)	01/06/2025
600258.SH	12/20/2024	SDB3260123558	3,100.00	2.0886	6,169.02	6,474.76	0.0000	4.3300	50.0000	0.0000	(2.2260)	(0.2698)	0.0000	3	(2.4958)	01/06/2025
600258.SH	12/20/2024	SDB3260123558	1,000.00	2.0886	1,990.01	2,088.63	0.0000	4.3300	50.0000	0.0000	(0.7181)	(0.0870)	0.0000	3	(0.8051)	01/06/2025
600258.SH	12/20/2024	SDB3260123558	100.00	2.0886	199.00	208.86	0.0000	4.3300	50.0000	0.0000	(0.0718)	(0.0087)	0.0000	3	(0.0805)	01/06/2025
600258.SH	12/20/2024	SDB3260123558	6,200.00	2.0886	12,338.05	12,949.52	0.0000	4.3300	50.0000	0.0000	(4.4520)	(0.5396)	0.0000	3	(4.9915)	01/06/2025
600258.SH	12/20/2024	SDB3260123558	100.00	2.0886	199.00	208.86	0.0000	4.3300	50.0000	0.0000	(0.0718)	(0.0087)	0.0000	3	(0.0805)	01/06/2025
600258.SH	12/20/2024	SDB3260123558	200.00	2.0886	398.00	417.73	0.0000	4.3300	50.0000	0.0000	(0.1436)	(0.0174)	0.0000	3	(0.1610)	01/06/2025
600258.SH	12/20/2024	SDB3260123558	2,900.00	2.0886	5,771.02	6,057.04	0.0000	4.3300	50.0000	0.0000	(2.0824)	(0.2524)	0.0000	3	(2.3348)	01/06/2025
600258.SH	12/20/2024	SDB3260123558	6,000.00	2.0886	11,940.05	12,531.80	0.0000	4.3300	50.0000	0.0000	(4.3084)	(0.5222)	0.0000	3	(4.8305)	01/06/2025
600258.SH	12/20/2024	SDB3260123558	7,800.00	2.0886	15,522.06	16,291.34	0.0000	4.3300	50.0000	0.0000	(5.6009)	(0.6788)	0.0000	3	(6.2797)	01/06/2025
600258.SH	12/20/2024	SDB3260123558	3,400.00	2.0886	6,766.03	7,101.35	0.0000	4.3300	50.0000	0.0000	(2.4414)	(0.2959)	0.0000	3	(2.7373)	01/06/2025
600258.SH	12/20/2024	SDB3260123558	9,400.00	2.0886	18,706.08	19,633.15	0.0000	4.3300	50.0000	0.0000	(6.7498)	(0.8180)	0.0000	3	(7.5678)	01/06/2025
600258.SH	12/20/2024	SDB3260123558	300.00	2.0886	597.00	626.59	0.0000	4.3300	50.0000	0.0000	(0.2154)	(0.0261)	0.0000	3	(0.2415)	01/06/2025
600258.SH	12/20/2024	SDB3260123558	100.00	2.0886	199.00	208.86	0.0000	4.3300	50.0000	0.0000	(0.0718)	(0.0087)	0.0000	3	(0.0805)	01/06/2025
600258.SH	12/20/2024	SDB3260123558	400.00	2.0886	796.00	835.45	0.0000	4.3300	50.0000	0.0000	(0.2872)	(0.0348)	0.0000	3	(0.3220)	01/06/2025
600258.SH	12/20/2024	SDB3260123558	300.00	2.0886	597.00	626.59	0.0000	4.3300	50.0000	0.0000	(0.2154)	(0.0261)	0.0000	3	(0.2415)	01/06/2025
600258.SH	12/20/2024	SDB3260123558	3,400.00	2.0886	6,766.03	7,101.35	0.0000	4.3300	50.0000	0.0000	(2.4414)	(0.2959)	0.0000	3	(2.7373)	01/06/2025
600258.SH	12/20/2024	SDB3260123558	49,900.00	2.0886	99,301.40	104,222.79	0.0000	4.3300	50.0000	0.0000	(35.8313)	(4.3426)	0.0000	3	(40.1739)	01/06/2025
600258.SH	12/20/2024	SDB3260123558	4,800.00	2.0886	9,552.04	10,025.44	0.0000	4.3300	50.0000	0.0000	(3.4467)	(0.4177)	0.0000	3	(3.8644)	01/06/2025
600258.SH	12/20/2024	SDB3260123558	7,300.00	2.0886	14,527.06	15,247.02	0.0000	4.3300	50.0000	0.0000	(5.2418)	(0.6353)	0.0000	3	(5.8771)	01/06/2025
600258.SH	12/20/2024	SDB3260123558	2,600.00	2.0886	5,174.02	5,430.45	0.0000	4.3300	50.0000	0.0000	(1.8670)	(0.2263)	0.0000	3	(2.0932)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
BTG HOTELS (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600258.SH	12/20/2024	SDB3260123558	3,300.00	2.0886	6,567.03	6,892.49	0.0000	4.3300	50.0000	0.0000	(2.3696)	(0.2872)	0.0000	3	(2.6568)	01/06/2025
600258.SH	12/20/2024	SDB3260123558	2,600.00	2.0886	5,174.02	5,430.45	0.0000	4.3300	50.0000	0.0000	(1.8670)	(0.2263)	0.0000	3	(2.0932)	01/06/2025
600258.SH	12/20/2024	SDB3260123558	900.00	2.0886	1,791.01	1,879.77	0.0000	4.3300	50.0000	0.0000	(0.6463)	(0.0783)	0.0000	3	(0.7246)	01/06/2025
600258.SH	12/20/2024	SDB3260123558	300.00	2.0886	597.00	626.59	0.0000	4.3300	50.0000	0.0000	(0.2154)	(0.0261)	0.0000	3	(0.2415)	01/06/2025
600258.SH	12/20/2024	SDB3260123558	700.00	2.0886	1,393.01	1,462.04	0.0000	4.3300	50.0000	0.0000	(0.5026)	(0.0609)	0.0000	3	(0.5636)	01/06/2025
600258.SH	12/20/2024	SDB3260123558	24,200.00	2.0886	48,158.19	50,544.92	0.0000	4.3300	50.0000	0.0000	(17.3771)	(2.1060)	0.0000	3	(19.4831)	01/06/2025
600258.SH	12/20/2024	SDB3260123558	7,600.00	2.0886	15,124.06	15,873.61	0.0000	4.3300	50.0000	0.0000	(5.4573)	(0.6614)	0.0000	3	(6.1187)	01/06/2025
600258.SH	12/20/2024	SDB3260123558	600.00	2.0886	1,194.00	1,253.18	0.0000	4.3300	50.0000	0.0000	(0.4308)	(0.0522)	0.0000	3	(0.4831)	01/06/2025
600258.SH	12/20/2024	SDB3260123558	700.00	2.0886	1,393.01	1,462.04	0.0000	4.3300	50.0000	0.0000	(0.5026)	(0.0609)	0.0000	3	(0.5636)	01/06/2025
600258.SH	12/20/2024	SDB3260123558	9,300.00	2.0886	18,507.07	19,424.29	0.0000	4.3300	50.0000	0.0000	(6.6780)	(0.8093)	0.0000	3	(7.4873)	01/06/2025
600258.SH	12/19/2024	SDB3260123558	1,800.00	2.0995	3,582.01	3,779.15	0.0000	4.5800	50.0000	0.0000	(0.4557)	(0.0525)	0.0000	1	(0.5082)	01/06/2025
600258.SH	12/19/2024	SDB3260123558	600.00	2.0995	1,194.00	1,259.72	0.0000	4.5800	50.0000	0.0000	(0.1519)	(0.0175)	0.0000	1	(0.1694)	01/06/2025
600258.SH	12/19/2024	SDB3260123558	8,500.00	2.0995	16,915.07	17,846.00	0.0000	4.5800	50.0000	0.0000	(2.1520)	(0.2479)	0.0000	1	(2.3998)	01/06/2025
600258.SH	12/19/2024	SDB3260123558	3,500.00	2.0995	6,965.03	7,348.35	0.0000	4.5800	50.0000	0.0000	(0.8861)	(0.1021)	0.0000	1	(0.9882)	01/06/2025
600258.SH	12/19/2024	SDB3260123558	2,500.00	2.0995	4,975.02	5,248.82	0.0000	4.5800	50.0000	0.0000	(0.6329)	(0.0729)	0.0000	1	(0.7058)	01/06/2025
600258.SH	12/19/2024	SDB3260123558	3,100.00	2.0995	6,169.02	6,508.54	0.0000	4.5800	50.0000	0.0000	(0.7848)	(0.0904)	0.0000	1	(0.8752)	01/06/2025
600258.SH	12/19/2024	SDB3260123558	1,000.00	2.0995	1,990.01	2,099.53	0.0000	4.5800	50.0000	0.0000	(0.2532)	(0.0292)	0.0000	1	(0.2823)	01/06/2025
600258.SH	12/19/2024	SDB3260123558	100.00	2.0995	199.00	209.95	0.0000	4.5800	50.0000	0.0000	(0.0253)	(0.0029)	0.0000	1	(0.0282)	01/06/2025
600258.SH	12/19/2024	SDB3260123558	6,200.00	2.0995	12,338.05	13,017.08	0.0000	4.5800	50.0000	0.0000	(1.5697)	(0.1808)	0.0000	1	(1.7505)	01/06/2025
600258.SH	12/19/2024	SDB3260123558	100.00	2.0995	199.00	209.95	0.0000	4.5800	50.0000	0.0000	(0.0253)	(0.0029)	0.0000	1	(0.0282)	01/06/2025
600258.SH	12/19/2024	SDB3260123558	200.00	2.0995	398.00	419.91	0.0000	4.5800	50.0000	0.0000	(0.0506)	(0.0058)	0.0000	1	(0.0565)	01/06/2025
600258.SH	12/19/2024	SDB3260123558	2,900.00	2.0995	5,771.02	6,088.63	0.0000	4.5800	50.0000	0.0000	(0.7342)	(0.0846)	0.0000	1	(0.8188)	01/06/2025
600258.SH	12/19/2024	SDB3260123558	6,000.00	2.0995	11,940.05	12,597.17	0.0000	4.5800	50.0000	0.0000	(1.5190)	(0.1750)	0.0000	1	(1.6940)	01/06/2025
600258.SH	12/19/2024	SDB3260123558	7,800.00	2.0995	15,522.06	16,376.33	0.0000	4.5800	50.0000	0.0000	(1.9748)	(0.2274)	0.0000	1	(2.2022)	01/06/2025
600258.SH	12/19/2024	SDB3260123558	3,400.00	2.0995	6,766.03	7,138.40	0.0000	4.5800	50.0000	0.0000	(0.8608)	(0.0991)	0.0000	1	(0.9599)	01/06/2025
600258.SH	12/19/2024	SDB3260123558	9,400.00	2.0995	18,706.08	19,735.57	0.0000	4.5800	50.0000	0.0000	(2.3798)	(0.2741)	0.0000	1	(2.6539)	01/06/2025
600258.SH	12/19/2024	SDB3260123558	300.00	2.0995	597.00	629.86	0.0000	4.5800	50.0000	0.0000	(0.0760)	(0.0087)	0.0000	1	(0.0847)	01/06/2025
600258.SH	12/19/2024	SDB3260123558	100.00	2.0995	199.00	209.95	0.0000	4.5800	50.0000	0.0000	(0.0253)	(0.0029)	0.0000	1	(0.0282)	01/06/2025
600258.SH	12/19/2024	SDB3260123558	400.00	2.0995	796.00	839.81	0.0000	4.5800	50.0000	0.0000	(0.1013)	(0.0117)	0.0000	1	(0.1129)	01/06/2025
600258.SH	12/19/2024	SDB3260123558	300.00	2.0995	597.00	629.86	0.0000	4.5800	50.0000	0.0000	(0.0760)	(0.0087)	0.0000	1	(0.0847)	01/06/2025
600258.SH	12/19/2024	SDB3260123558	3,400.00	2.0995	6,766.03	7,138.40	0.0000	4.5800	50.0000	0.0000	(0.8608)	(0.0991)	0.0000	1	(0.9599)	01/06/2025
600258.SH	12/19/2024	SDB3260123558	49,900.00	2.0995	99,301.40	104,766.50	0.0000	4.5800	50.0000	0.0000	(12.6333)	(1.4551)	0.0000	1	(14.0884)	01/06/2025
600258.SH	12/19/2024	SDB3260123558	4,800.00	2.0995	9,552.04	10,077.74	0.0000	4.5800	50.0000	0.0000	(1.2152)	(0.1400)	0.0000	1	(1.3552)	01/06/2025
600258.SH	12/19/2024	SDB3260123558	7,300.00	2.0995	14,527.06	15,326.56	0.0000	4.5800	50.0000	0.0000	(1.8482)	(0.2129)	0.0000	1	(2.0610)	01/06/2025
600258.SH	12/19/2024	SDB3260123558	2,600.00	2.0995	5,174.02	5,458.78	0.0000	4.5800	50.0000	0.0000	(0.6583)	(0.0758)	0.0000	1	(0.7341)	01/06/2025
600258.SH	12/19/2024	SDB3260123558	3,300.00	2.0995	6,567.03	6,928.45	0.0000	4.5800	50.0000	0.0000	(0.8355)	(0.0962)	0.0000	1	(0.9317)	01/06/2025
600258.SH	12/19/2024	SDB3260123558	2,600.00	2.0995	5,174.02	5,458.78	0.0000	4.5800	50.0000	0.0000	(0.6583)	(0.0758)	0.0000	1	(0.7341)	01/06/2025
600258.SH	12/19/2024	SDB3260123558	900.00	2.0995	1,791.01	1,889.58	0.0000	4.5800	50.0000	0.0000	(0.2279)	(0.0262)	0.0000	1	(0.2541)	01/06/2025
600258.SH	12/19/2024	SDB3260123558	300.00	2.0995	597.00	629.86	0.0000	4.5800	50.0000	0.0000	(0.0760)	(0.0087)	0.0000	1	(0.0847)	01/06/2025
600258.SH	12/19/2024	SDB3260123558	700.00	2.0995	1,393.01	1,469.67	0.0000	4.5800	50.0000	0.0000	(0.1772)	(0.0204)	0.0000	1	(0.1976)	01/06/2025
600258.SH	12/19/2024	SDB3260123558	24,200.00	2.0995	48,158.19	50,808.60	0.0000	4.5800	50.0000	0.0000	(6.1268)	(0.7057)	0.0000	1	(6.8325)	01/06/2025
600258.SH	12/19/2024	SDB3260123558	7,600.00	2.0995	15,124.06	15,956.42	0.0000	4.5800	50.0000	0.0000	(1.9241)	(0.2216)	0.0000	1	(2.1457)	01/06/2025
600258.SH	12/19/2024	SDB3260123558	600.00	2.0995	1,194.00	1,259.72	0.0000	4.5800	50.0000	0.0000	(0.1519)	(0.0175)	0.0000	1	(0.1694)	01/06/2025
600258.SH	12/19/2024	SDB3260123558	700.00	2.0995	1,393.01	1,469.67	0.0000	4.5800	50.0000	0.0000	(0.1772)	(0.0204)	0.0000	1	(0.1976)	01/06/2025
600258.SH	12/19/2024	SDB3260123558	9,300.00	2.0995	18,507.07	19,525.62	0.0000	4.5800	50.0000	0.0000	(2.3545)	(0.2712)	0.0000	1	(2.6257)	01/06/2025
600258.SH	12/18/2024	SDB3260123558	1,800.00	2.1815	3,582.01	3,926.65	0.0000	4.5800	50.0000	0.0000	(0.4557)	(0.0545)	0.0000	1	(0.5102)	01/06/2025
600258.SH	12/18/2024	SDB3260123558	600.00	2.1815	1,194.00	1,308.88	0.0000	4.5800	50.0000	0.0000	(0.1519)	(0.0182)	0.0000	1	(0.1701)	01/06/2025
600258.SH	12/18/2024	SDB3260123558	8,500.00	2.1815	16,915.07	18,542.53	0.0000	4.5800	50.0000	0.0000	(2.1520)	(0.2575)	0.0000	1	(2.4095)	01/06/2025
600258.SH	12/18/2024	SDB3260123558	3,500.00	2.1815	6,965.03	7,635.16	0.0000	4.5800	50.0000	0.0000	(0.8861)	(0.1060)	0.0000	1	(0.9922)	01/06/2025
600258.SH	12/18/2024	SDB3260123558	2,500.00	2.1815	4,975.02	5,453.69	0.0000	4.5800	50.0000	0.0000	(0.6329)	(0.0757)	0.0000	1	(0.7087)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
BTG HOTELS (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600258.SH	12/18/2024	SDB3260123558	3,100.00	2.1815	6,169.02	6,762.57	0.0000	4.5800	50.0000	0.0000	(0.7848)	(0.0939)	0.0000	1	(0.8788)	01/06/2025
600258.SH	12/18/2024	SDB3260123558	1,000.00	2.1815	1,990.01	2,181.47	0.0000	4.5800	50.0000	0.0000	(0.2532)	(0.0303)	0.0000	1	(0.2835)	01/06/2025
600258.SH	12/18/2024	SDB3260123558	100.00	2.1815	199.00	218.15	0.0000	4.5800	50.0000	0.0000	(0.0253)	(0.0030)	0.0000	1	(0.0283)	01/06/2025
600258.SH	12/18/2024	SDB3260123558	6,200.00	2.1815	12,338.05	13,525.14	0.0000	4.5800	50.0000	0.0000	(1.5697)	(0.1878)	0.0000	1	(1.7575)	01/06/2025
600258.SH	12/18/2024	SDB3260123558	100.00	2.1815	199.00	218.15	0.0000	4.5800	50.0000	0.0000	(0.0253)	(0.0030)	0.0000	1	(0.0283)	01/06/2025
600258.SH	12/18/2024	SDB3260123558	200.00	2.1815	398.00	436.29	0.0000	4.5800	50.0000	0.0000	(0.0506)	(0.0061)	0.0000	1	(0.0567)	01/06/2025
600258.SH	12/18/2024	SDB3260123558	2,900.00	2.1815	5,771.02	6,326.27	0.0000	4.5800	50.0000	0.0000	(0.7342)	(0.0879)	0.0000	1	(0.8221)	01/06/2025
600258.SH	12/18/2024	SDB3260123558	6,000.00	2.1815	11,940.05	13,088.84	0.0000	4.5800	50.0000	0.0000	(1.5190)	(0.1818)	0.0000	1	(1.7008)	01/06/2025
600258.SH	12/18/2024	SDB3260123558	7,800.00	2.1815	15,522.06	17,015.50	0.0000	4.5800	50.0000	0.0000	(1.9748)	(0.2363)	0.0000	1	(2.2111)	01/06/2025
600258.SH	12/18/2024	SDB3260123558	3,400.00	2.1815	6,766.03	7,417.01	0.0000	4.5800	50.0000	0.0000	(0.8608)	(0.1030)	0.0000	1	(0.9638)	01/06/2025
600258.SH	12/18/2024	SDB3260123558	9,400.00	2.1815	18,706.08	20,505.86	0.0000	4.5800	50.0000	0.0000	(2.3798)	(0.2848)	0.0000	1	(2.6646)	01/06/2025
600258.SH	12/18/2024	SDB3260123558	300.00	2.1815	597.00	654.44	0.0000	4.5800	50.0000	0.0000	(0.0760)	(0.0091)	0.0000	1	(0.0850)	01/06/2025
600258.SH	12/18/2024	SDB3260123558	100.00	2.1815	199.00	218.15	0.0000	4.5800	50.0000	0.0000	(0.0253)	(0.0030)	0.0000	1	(0.0283)	01/06/2025
600258.SH	12/18/2024	SDB3260123558	400.00	2.1815	796.00	872.59	0.0000	4.5800	50.0000	0.0000	(0.1013)	(0.0121)	0.0000	1	(0.1134)	01/06/2025
600258.SH	12/18/2024	SDB3260123558	300.00	2.1815	597.00	654.44	0.0000	4.5800	50.0000	0.0000	(0.0760)	(0.0091)	0.0000	1	(0.0850)	01/06/2025
600258.SH	12/18/2024	SDB3260123558	3,400.00	2.1815	6,766.03	7,417.01	0.0000	4.5800	50.0000	0.0000	(0.8608)	(0.1030)	0.0000	1	(0.9638)	01/06/2025
600258.SH	12/18/2024	SDB3260123558	49,900.00	2.1815	99,301.40	108,855.55	0.0000	4.5800	50.0000	0.0000	(12.6333)	(1.5119)	0.0000	1	(14.1452)	01/06/2025
600258.SH	12/18/2024	SDB3260123558	6,800.00	2.1815	13,532.05	14,834.02	0.0000	4.5800	50.0000	0.0000	(1.7216)	(0.2060)	0.0000	1	(1.9276)	01/06/2025
600258.SH	12/18/2024	SDB3260123558	7,300.00	2.1815	14,527.06	15,924.76	0.0000	4.5800	50.0000	0.0000	(1.8482)	(0.2212)	0.0000	1	(2.0693)	01/06/2025
600258.SH	12/18/2024	SDB3260123558	2,600.00	2.1815	5,174.02	5,671.83	0.0000	4.5800	50.0000	0.0000	(0.6583)	(0.0788)	0.0000	1	(0.7370)	01/06/2025
600258.SH	12/18/2024	SDB3260123558	3,300.00	2.1815	6,567.03	7,198.86	0.0000	4.5800	50.0000	0.0000	(0.8355)	(0.1000)	0.0000	1	(0.9355)	01/06/2025
600258.SH	12/18/2024	SDB3260123558	2,600.00	2.1815	5,174.02	5,671.83	0.0000	4.5800	50.0000	0.0000	(0.6583)	(0.0788)	0.0000	1	(0.7370)	01/06/2025
600258.SH	12/18/2024	SDB3260123558	900.00	2.1815	1,791.01	1,963.33	0.0000	4.5800	50.0000	0.0000	(0.2279)	(0.0273)	0.0000	1	(0.2551)	01/06/2025
600258.SH	12/18/2024	SDB3260123558	300.00	2.1815	597.00	654.44	0.0000	4.5800	50.0000	0.0000	(0.0760)	(0.0091)	0.0000	1	(0.0850)	01/06/2025
600258.SH	12/18/2024	SDB3260123558	700.00	2.1815	1,393.01	1,527.03	0.0000	4.5800	50.0000	0.0000	(0.1772)	(0.0212)	0.0000	1	(0.1984)	01/06/2025
600258.SH	12/18/2024	SDB3260123558	24,200.00	2.1815	48,158.19	52,791.67	0.0000	4.5800	50.0000	0.0000	(6.1268)	(0.7332)	0.0000	1	(6.8600)	01/06/2025
600258.SH	12/18/2024	SDB3260123558	7,600.00	2.1815	15,124.06	16,579.20	0.0000	4.5800	50.0000	0.0000	(1.9241)	(0.2303)	0.0000	1	(2.1544)	01/06/2025
600258.SH	12/18/2024	SDB3260123558	600.00	2.1815	1,194.00	1,308.88	0.0000	4.5800	50.0000	0.0000	(0.1519)	(0.0182)	0.0000	1	(0.1701)	01/06/2025
600258.SH	12/18/2024	SDB3260123558	700.00	2.1815	1,393.01	1,527.03	0.0000	4.5800	50.0000	0.0000	(0.1772)	(0.0212)	0.0000	1	(0.1984)	01/06/2025
600258.SH	12/18/2024	SDB3260123558	9,300.00	2.1815	18,507.07	20,287.71	0.0000	4.5800	50.0000	0.0000	(2.3545)	(0.2818)	0.0000	1	(2.6363)	01/06/2025
600258.SH	12/17/2024	SDB3260123558	1,800.00	2.1992	3,582.01	3,958.63	0.0000	4.5800	50.0000	0.0000	(0.4557)	(0.0550)	0.0000	1	(0.5107)	01/06/2025
600258.SH	12/17/2024	SDB3260123558	600.00	2.1992	1,194.00	1,319.54	0.0000	4.5800	50.0000	0.0000	(0.1519)	(0.0183)	0.0000	1	(0.1702)	01/06/2025
600258.SH	12/17/2024	SDB3260123558	8,500.00	2.1992	16,915.07	18,693.53	0.0000	4.5800	50.0000	0.0000	(2.1520)	(0.2596)	0.0000	1	(2.4116)	01/06/2025
600258.SH	12/17/2024	SDB3260123558	3,500.00	2.1992	6,965.03	7,697.34	0.0000	4.5800	50.0000	0.0000	(0.8861)	(0.1069)	0.0000	1	(0.9930)	01/06/2025
600258.SH	12/17/2024	SDB3260123558	2,500.00	2.1992	4,975.02	5,498.10	0.0000	4.5800	50.0000	0.0000	(0.6329)	(0.0764)	0.0000	1	(0.7093)	01/06/2025
600258.SH	12/17/2024	SDB3260123558	3,100.00	2.1992	6,169.02	6,817.64	0.0000	4.5800	50.0000	0.0000	(0.7848)	(0.0947)	0.0000	1	(0.8795)	01/06/2025
600258.SH	12/17/2024	SDB3260123558	1,000.00	2.1992	1,990.01	2,199.24	0.0000	4.5800	50.0000	0.0000	(0.2532)	(0.0305)	0.0000	1	(0.2837)	01/06/2025
600258.SH	12/17/2024	SDB3260123558	100.00	2.1992	199.00	219.92	0.0000	4.5800	50.0000	0.0000	(0.0253)	(0.0031)	0.0000	1	(0.0284)	01/06/2025
600258.SH	12/17/2024	SDB3260123558	6,200.00	2.1992	12,338.05	13,635.28	0.0000	4.5800	50.0000	0.0000	(1.5697)	(0.1894)	0.0000	1	(1.7591)	01/06/2025
600258.SH	12/17/2024	SDB3260123558	100.00	2.1992	199.00	219.92	0.0000	4.5800	50.0000	0.0000	(0.0253)	(0.0031)	0.0000	1	(0.0284)	01/06/2025
600258.SH	12/17/2024	SDB3260123558	200.00	2.1992	398.00	439.85	0.0000	4.5800	50.0000	0.0000	(0.0506)	(0.0061)	0.0000	1	(0.0567)	01/06/2025
600258.SH	12/17/2024	SDB3260123558	2,900.00	2.1992	5,771.02	6,377.79	0.0000	4.5800	50.0000	0.0000	(0.7342)	(0.0886)	0.0000	1	(0.8228)	01/06/2025
600258.SH	12/17/2024	SDB3260123558	6,000.00	2.1992	11,940.05	13,195.43	0.0000	4.5800	50.0000	0.0000	(1.5190)	(0.1833)	0.0000	1	(1.7023)	01/06/2025
600258.SH	12/17/2024	SDB3260123558	7,800.00	2.1992	15,522.06	17,154.06	0.0000	4.5800	50.0000	0.0000	(1.9748)	(0.2383)	0.0000	1	(2.2130)	01/06/2025
600258.SH	12/17/2024	SDB3260123558	3,400.00	2.1992	6,766.03	7,477.41	0.0000	4.5800	50.0000	0.0000	(0.8608)	(0.1039)	0.0000	1	(0.9646)	01/06/2025
600258.SH	12/17/2024	SDB3260123558	9,400.00	2.1992	18,706.08	20,672.85	0.0000	4.5800	50.0000	0.0000	(2.3798)	(0.2871)	0.0000	1	(2.6670)	01/06/2025
600258.SH	12/17/2024	SDB3260123558	300.00	2.1992	597.00	659.77	0.0000	4.5800	50.0000	0.0000	(0.0760)	(0.0092)	0.0000	1	(0.0851)	01/06/2025
600258.SH	12/17/2024	SDB3260123558	100.00	2.1992	199.00	219.92	0.0000	4.5800	50.0000	0.0000	(0.0253)	(0.0031)	0.0000	1	(0.0284)	01/06/2025
600258.SH	12/17/2024	SDB3260123558	400.00	2.1992	796.00	879.70	0.0000	4.5800	50.0000	0.0000	(0.1013)	(0.0122)	0.0000	1	(0.1135)	01/06/2025
600258.SH	12/17/2024	SDB3260123558	300.00	2.1992	597.00	659.77	0.0000	4.5800	50.0000	0.0000	(0.0760)	(0.0092)	0.0000	1	(0.0851)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
BTG HOTELS (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600258.SH	12/17/2024	SDB3260123558	3,400.00	2.1992	6,766.03	7,477.41	0.0000	4.5800	50.0000	0.0000	(0.8608)	(0.1039)	0.0000	1	(0.9646)	01/06/2025
600258.SH	12/17/2024	SDB3260123558	49,900.00	2.1992	99,301.40	109,742.03	0.0000	4.5800	50.0000	0.0000	(12.6333)	(1.5242)	0.0000	1	(14.1575)	01/06/2025
600258.SH	12/17/2024	SDB3260123558	10,000.00	2.1992	19,900.08	21,992.39	0.0000	4.5800	50.0000	0.0000	(2.5317)	(0.3054)	0.0000	1	(2.8372)	01/06/2025
600258.SH	12/17/2024	SDB3260123558	7,300.00	2.1992	14,527.06	16,054.44	0.0000	4.5800	50.0000	0.0000	(1.8482)	(0.2230)	0.0000	1	(2.0711)	01/06/2025
600258.SH	12/17/2024	SDB3260123558	2,600.00	2.1992	5,174.02	5,718.02	0.0000	4.5800	50.0000	0.0000	(0.6583)	(0.0794)	0.0000	1	(0.7377)	01/06/2025
600258.SH	12/17/2024	SDB3260123558	3,300.00	2.1992	6,567.03	7,257.49	0.0000	4.5800	50.0000	0.0000	(0.8355)	(0.1008)	0.0000	1	(0.9363)	01/06/2025
600258.SH	12/17/2024	SDB3260123558	2,600.00	2.1992	5,174.02	5,718.02	0.0000	4.5800	50.0000	0.0000	(0.6583)	(0.0794)	0.0000	1	(0.7377)	01/06/2025
600258.SH	12/17/2024	SDB3260123558	900.00	2.1992	1,791.01	1,979.32	0.0000	4.5800	50.0000	0.0000	(0.2279)	(0.0275)	0.0000	1	(0.2553)	01/06/2025
600258.SH	12/17/2024	SDB3260123558	300.00	2.1992	597.00	659.77	0.0000	4.5800	50.0000	0.0000	(0.0760)	(0.0092)	0.0000	1	(0.0851)	01/06/2025
600258.SH	12/17/2024	SDB3260123558	700.00	2.1992	1,393.01	1,539.47	0.0000	4.5800	50.0000	0.0000	(0.1772)	(0.0214)	0.0000	1	(0.1986)	01/06/2025
600258.SH	12/17/2024	SDB3260123558	24,200.00	2.1992	48,158.19	53,221.58	0.0000	4.5800	50.0000	0.0000	(6.1268)	(0.7392)	0.0000	1	(6.8660)	01/06/2025
600258.SH	12/17/2024	SDB3260123558	7,600.00	2.1992	15,124.06	16,714.22	0.0000	4.5800	50.0000	0.0000	(1.9241)	(0.2321)	0.0000	1	(2.1563)	01/06/2025
600258.SH	12/17/2024	SDB3260123558	600.00	2.1992	1,194.00	1,319.54	0.0000	4.5800	50.0000	0.0000	(0.1519)	(0.0183)	0.0000	1	(0.1702)	01/06/2025
600258.SH	12/17/2024	SDB3260123558	700.00	2.1992	1,393.01	1,539.47	0.0000	4.5800	50.0000	0.0000	(0.1772)	(0.0214)	0.0000	1	(0.1986)	01/06/2025
600258.SH	12/17/2024	SDB3260123558	9,300.00	2.1992	18,507.07	20,452.92	0.0000	4.5800	50.0000	0.0000	(2.3545)	(0.2841)	0.0000	1	(2.6386)	01/06/2025
600258.SH	12/16/2024	SDB3260123558	1,800.00	2.1883	3,582.01	3,939.01	0.0000	4.5800	50.0000	0.0000	(0.4557)	(0.0547)	0.0000	1	(0.5104)	01/06/2025
600258.SH	12/16/2024	SDB3260123558	600.00	2.1883	1,194.00	1,313.00	0.0000	4.5800	50.0000	0.0000	(0.1519)	(0.0182)	0.0000	1	(0.1701)	01/06/2025
600258.SH	12/16/2024	SDB3260123558	8,500.00	2.1883	16,915.07	18,600.87	0.0000	4.5800	50.0000	0.0000	(2.1520)	(0.2583)	0.0000	1	(2.4103)	01/06/2025
600258.SH	12/16/2024	SDB3260123558	3,500.00	2.1883	6,965.03	7,659.18	0.0000	4.5800	50.0000	0.0000	(0.8861)	(0.1064)	0.0000	1	(0.9925)	01/06/2025
600258.SH	12/16/2024	SDB3260123558	2,500.00	2.1883	4,975.02	5,470.84	0.0000	4.5800	50.0000	0.0000	(0.6329)	(0.0760)	0.0000	1	(0.7089)	01/06/2025
600258.SH	12/16/2024	SDB3260123558	3,100.00	2.1883	6,169.02	6,783.85	0.0000	4.5800	50.0000	0.0000	(0.7848)	(0.0942)	0.0000	1	(0.8791)	01/06/2025
600258.SH	12/16/2024	SDB3260123558	1,000.00	2.1883	1,990.01	2,188.34	0.0000	4.5800	50.0000	0.0000	(0.2532)	(0.0304)	0.0000	1	(0.2836)	01/06/2025
600258.SH	12/16/2024	SDB3260123558	100.00	2.1883	199.00	218.83	0.0000	4.5800	50.0000	0.0000	(0.0253)	(0.0030)	0.0000	1	(0.0284)	01/06/2025
600258.SH	12/16/2024	SDB3260123558	6,200.00	2.1883	12,338.05	13,567.70	0.0000	4.5800	50.0000	0.0000	(1.5697)	(0.1884)	0.0000	1	(1.7581)	01/06/2025
600258.SH	12/16/2024	SDB3260123558	100.00	2.1883	199.00	218.83	0.0000	4.5800	50.0000	0.0000	(0.0253)	(0.0030)	0.0000	1	(0.0284)	01/06/2025
600258.SH	12/16/2024	SDB3260123558	200.00	2.1883	398.00	437.67	0.0000	4.5800	50.0000	0.0000	(0.0506)	(0.0061)	0.0000	1	(0.0567)	01/06/2025
600258.SH	12/16/2024	SDB3260123558	2,900.00	2.1883	5,771.02	6,346.18	0.0000	4.5800	50.0000	0.0000	(0.7342)	(0.0881)	0.0000	1	(0.8223)	01/06/2025
600258.SH	12/16/2024	SDB3260123558	6,000.00	2.1883	11,940.05	13,130.03	0.0000	4.5800	50.0000	0.0000	(1.5190)	(0.1824)	0.0000	1	(1.7014)	01/06/2025
600258.SH	12/16/2024	SDB3260123558	7,800.00	2.1883	15,522.06	17,069.04	0.0000	4.5800	50.0000	0.0000	(1.9748)	(0.2371)	0.0000	1	(2.2118)	01/06/2025
600258.SH	12/16/2024	SDB3260123558	3,400.00	2.1883	6,766.03	7,440.35	0.0000	4.5800	50.0000	0.0000	(0.8608)	(0.1033)	0.0000	1	(0.9641)	01/06/2025
600258.SH	12/16/2024	SDB3260123558	9,400.00	2.1883	18,706.08	20,570.38	0.0000	4.5800	50.0000	0.0000	(2.3798)	(0.2857)	0.0000	1	(2.6655)	01/06/2025
600258.SH	12/16/2024	SDB3260123558	300.00	2.1883	597.00	656.50	0.0000	4.5800	50.0000	0.0000	(0.0760)	(0.0091)	0.0000	1	(0.0851)	01/06/2025
600258.SH	12/16/2024	SDB3260123558	100.00	2.1883	199.00	218.83	0.0000	4.5800	50.0000	0.0000	(0.0253)	(0.0030)	0.0000	1	(0.0284)	01/06/2025
600258.SH	12/16/2024	SDB3260123558	400.00	2.1883	796.00	875.34	0.0000	4.5800	50.0000	0.0000	(0.1013)	(0.0122)	0.0000	1	(0.1134)	01/06/2025
600258.SH	12/16/2024	SDB3260123558	300.00	2.1883	597.00	656.50	0.0000	4.5800	50.0000	0.0000	(0.0760)	(0.0091)	0.0000	1	(0.0851)	01/06/2025
600258.SH	12/16/2024	SDB3260123558	3,400.00	2.1883	6,766.03	7,440.35	0.0000	4.5800	50.0000	0.0000	(0.8608)	(0.1033)	0.0000	1	(0.9641)	01/06/2025
600258.SH	12/16/2024	SDB3260123558	49,900.00	2.1883	99,301.40	109,198.07	0.0000	4.5800	50.0000	0.0000	(12.6333)	(1.5166)	0.0000	1	(14.1500)	01/06/2025
600258.SH	12/16/2024	SDB3260123558	10,000.00	2.1883	19,900.08	21,883.38	0.0000	4.5800	50.0000	0.0000	(2.5317)	(0.3039)	0.0000	1	(2.8357)	01/06/2025
600258.SH	12/16/2024	SDB3260123558	7,300.00	2.1883	14,527.06	15,974.87	0.0000	4.5800	50.0000	0.0000	(1.8482)	(0.2219)	0.0000	1	(2.0700)	01/06/2025
600258.SH	12/16/2024	SDB3260123558	2,600.00	2.1883	5,174.02	5,689.68	0.0000	4.5800	50.0000	0.0000	(0.6583)	(0.0790)	0.0000	1	(0.7373)	01/06/2025
600258.SH	12/16/2024	SDB3260123558	3,300.00	2.1883	6,567.03	7,221.52	0.0000	4.5800	50.0000	0.0000	(0.8355)	(0.1003)	0.0000	1	(0.9358)	01/06/2025
600258.SH	12/16/2024	SDB3260123558	2,600.00	2.1883	5,174.02	5,689.68	0.0000	4.5800	50.0000	0.0000	(0.6583)	(0.0790)	0.0000	1	(0.7373)	01/06/2025
600258.SH	12/16/2024	SDB3260123558	900.00	2.1883	1,791.01	1,969.50	0.0000	4.5800	50.0000	0.0000	(0.2279)	(0.0274)	0.0000	1	(0.2552)	01/06/2025
600258.SH	12/16/2024	SDB3260123558	300.00	2.1883	597.00	656.50	0.0000	4.5800	50.0000	0.0000	(0.0760)	(0.0091)	0.0000	1	(0.0851)	01/06/2025
600258.SH	12/16/2024	SDB3260123558	700.00	2.1883	1,393.01	1,531.84	0.0000	4.5800	50.0000	0.0000	(0.1772)	(0.0213)	0.0000	1	(0.1985)	01/06/2025
600258.SH	12/16/2024	SDB3260123558	24,200.00	2.1883	48,158.19	52,957.78	0.0000	4.5800	50.0000	0.0000	(6.1268)	(0.7355)	0.0000	1	(6.8623)	01/06/2025
600258.SH	12/16/2024	SDB3260123558	7,600.00	2.1883	15,124.06	16,631.37	0.0000	4.5800	50.0000	0.0000	(1.9241)	(0.2310)	0.0000	1	(2.1551)	01/06/2025
600258.SH	12/16/2024	SDB3260123558	600.00	2.1883	1,194.00	1,313.00	0.0000	4.5800	50.0000	0.0000	(0.1519)	(0.0182)	0.0000	1	(0.1701)	01/06/2025
600258.SH	12/16/2024	SDB3260123558	700.00	2.1883	1,393.01	1,531.84	0.0000	4.5800	50.0000	0.0000	(0.1772)	(0.0213)	0.0000	1	(0.1985)	01/06/2025
600258.SH	12/16/2024	SDB3260123558	9,300.00	2.1883	18,507.07	20,351.54	0.0000	4.5800	50.0000	0.0000	(2.3545)	(0.2827)	0.0000	1	(2.6372)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
BTG HOTELS (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600258.SH	12/13/2024	SDB3260123558	1,800.00	2.1688	3,582.01	3,903.78	0.0000	4.5800	50.0000	0.0000	(1.3671)	(0.1627)	0.0000	3	(1.5298)	01/06/2025
600258.SH	12/13/2024	SDB3260123558	600.00	2.1688	1,194.00	1,301.26	0.0000	4.5800	50.0000	0.0000	(0.4557)	(0.0542)	0.0000	3	(0.5099)	01/06/2025
600258.SH	12/13/2024	SDB3260123558	8,500.00	2.1688	16,915.07	18,434.51	0.0000	4.5800	50.0000	0.0000	(6.4559)	(0.7681)	0.0000	3	(7.2240)	01/06/2025
600258.SH	12/13/2024	SDB3260123558	3,500.00	2.1688	6,965.03	7,590.68	0.0000	4.5800	50.0000	0.0000	(2.6583)	(0.3163)	0.0000	3	(2.9746)	01/06/2025
600258.SH	12/13/2024	SDB3260123558	2,500.00	2.1688	4,975.02	5,421.92	0.0000	4.5800	50.0000	0.0000	(1.8988)	(0.2259)	0.0000	3	(2.1247)	01/06/2025
600258.SH	12/13/2024	SDB3260123558	3,100.00	2.1688	6,169.02	6,723.17	0.0000	4.5800	50.0000	0.0000	(2.3545)	(0.2801)	0.0000	3	(2.6346)	01/06/2025
600258.SH	12/13/2024	SDB3260123558	1,000.00	2.1688	1,990.01	2,168.77	0.0000	4.5800	50.0000	0.0000	(0.7595)	(0.0904)	0.0000	3	(0.8499)	01/06/2025
600258.SH	12/13/2024	SDB3260123558	100.00	2.1688	199.00	216.88	0.0000	4.5800	50.0000	0.0000	(0.0760)	(0.0090)	0.0000	3	(0.0850)	01/06/2025
600258.SH	12/13/2024	SDB3260123558	6,200.00	2.1688	12,338.05	13,446.35	0.0000	4.5800	50.0000	0.0000	(4.7090)	(0.5603)	0.0000	3	(5.2693)	01/06/2025
600258.SH	12/13/2024	SDB3260123558	100.00	2.1688	199.00	216.88	0.0000	4.5800	50.0000	0.0000	(0.0760)	(0.0090)	0.0000	3	(0.0850)	01/06/2025
600258.SH	12/13/2024	SDB3260123558	200.00	2.1688	398.00	433.75	0.0000	4.5800	50.0000	0.0000	(0.1519)	(0.0181)	0.0000	3	(0.1700)	01/06/2025
600258.SH	12/13/2024	SDB3260123558	2,900.00	2.1688	5,771.02	6,289.42	0.0000	4.5800	50.0000	0.0000	(2.2026)	(0.2621)	0.0000	3	(2.4647)	01/06/2025
600258.SH	12/13/2024	SDB3260123558	6,000.00	2.1688	11,940.05	13,012.60	0.0000	4.5800	50.0000	0.0000	(4.5571)	(0.5422)	0.0000	3	(5.0993)	01/06/2025
600258.SH	12/13/2024	SDB3260123558	7,800.00	2.1688	15,522.06	16,916.37	0.0000	4.5800	50.0000	0.0000	(5.9243)	(0.7048)	0.0000	3	(6.6291)	01/06/2025
600258.SH	12/13/2024	SDB3260123558	3,400.00	2.1688	6,766.03	7,373.80	0.0000	4.5800	50.0000	0.0000	(2.5824)	(0.3072)	0.0000	3	(2.8896)	01/06/2025
600258.SH	12/13/2024	SDB3260123558	9,400.00	2.1688	18,706.08	20,386.40	0.0000	4.5800	50.0000	0.0000	(7.1395)	(0.8494)	0.0000	3	(7.9889)	01/06/2025
600258.SH	12/13/2024	SDB3260123558	300.00	2.1688	597.00	650.63	0.0000	4.5800	50.0000	0.0000	(0.2279)	(0.0271)	0.0000	3	(0.2550)	01/06/2025
600258.SH	12/13/2024	SDB3260123558	100.00	2.1688	199.00	216.88	0.0000	4.5800	50.0000	0.0000	(0.0760)	(0.0090)	0.0000	3	(0.0850)	01/06/2025
600258.SH	12/13/2024	SDB3260123558	400.00	2.1688	796.00	867.51	0.0000	4.5800	50.0000	0.0000	(0.3038)	(0.0361)	0.0000	3	(0.3400)	01/06/2025
600258.SH	12/13/2024	SDB3260123558	300.00	2.1688	597.00	650.63	0.0000	4.5800	50.0000	0.0000	(0.2279)	(0.0271)	0.0000	3	(0.2550)	01/06/2025
600258.SH	12/13/2024	SDB3260123558	3,400.00	2.1688	6,766.03	7,373.80	0.0000	4.5800	50.0000	0.0000	(2.5824)	(0.3072)	0.0000	3	(2.8896)	01/06/2025
600258.SH	12/13/2024	SDB3260123558	49,900.00	2.1688	99,301.40	108,221.42	0.0000	4.5800	50.0000	0.0000	(37.9000)	(4.5092)	0.0000	3	(42.4093)	01/06/2025
600258.SH	12/13/2024	SDB3260123558	10,000.00	2.1688	19,900.08	21,687.66	0.0000	4.5800	50.0000	0.0000	(7.5952)	(0.9037)	0.0000	3	(8.4988)	01/06/2025
600258.SH	12/13/2024	SDB3260123558	7,300.00	2.1688	14,527.06	15,831.99	0.0000	4.5800	50.0000	0.0000	(5.5445)	(0.6597)	0.0000	3	(6.2042)	01/06/2025
600258.SH	12/13/2024	SDB3260123558	2,600.00	2.1688	5,174.02	5,638.79	0.0000	4.5800	50.0000	0.0000	(1.9748)	(0.2349)	0.0000	3	(2.2097)	01/06/2025
600258.SH	12/13/2024	SDB3260123558	3,300.00	2.1688	6,567.03	7,156.93	0.0000	4.5800	50.0000	0.0000	(2.5064)	(0.2982)	0.0000	3	(2.8046)	01/06/2025
600258.SH	12/13/2024	SDB3260123558	2,600.00	2.1688	5,174.02	5,638.79	0.0000	4.5800	50.0000	0.0000	(1.9748)	(0.2349)	0.0000	3	(2.2097)	01/06/2025
600258.SH	12/13/2024	SDB3260123558	900.00	2.1688	1,791.01	1,951.89	0.0000	4.5800	50.0000	0.0000	(0.6836)	(0.0813)	0.0000	3	(0.7649)	01/06/2025
600258.SH	12/13/2024	SDB3260123558	300.00	2.1688	597.00	650.63	0.0000	4.5800	50.0000	0.0000	(0.2279)	(0.0271)	0.0000	3	(0.2550)	01/06/2025
600258.SH	12/13/2024	SDB3260123558	700.00	2.1688	1,393.01	1,518.14	0.0000	4.5800	50.0000	0.0000	(0.5317)	(0.0633)	0.0000	3	(0.5949)	01/06/2025
600258.SH	12/13/2024	SDB3260123558	24,200.00	2.1688	48,158.19	52,484.14	0.0000	4.5800	50.0000	0.0000	(18.3804)	(2.1868)	0.0000	3	(20.5672)	01/06/2025
600258.SH	12/13/2024	SDB3260123558	7,600.00	2.1688	15,124.06	16,482.62	0.0000	4.5800	50.0000	0.0000	(5.7723)	(0.6868)	0.0000	3	(6.4591)	01/06/2025
600258.SH	12/13/2024	SDB3260123558	600.00	2.1688	1,194.00	1,301.26	0.0000	4.5800	50.0000	0.0000	(0.4557)	(0.0542)	0.0000	3	(0.5099)	01/06/2025
600258.SH	12/13/2024	SDB3260123558	700.00	2.1688	1,393.01	1,518.14	0.0000	4.5800	50.0000	0.0000	(0.5317)	(0.0633)	0.0000	3	(0.5949)	01/06/2025
600258.SH	12/13/2024	SDB3260123558	9,300.00	2.1688	18,507.07	20,169.52	0.0000	4.5800	50.0000	0.0000	(7.0635)	(0.8404)	0.0000	3	(7.9039)	01/06/2025
600258.SH	12/12/2024	SDB3260123558	1,800.00	2.0050	3,582.01	3,609.03	0.0000	4.5800	50.0000	0.0000	(0.4557)	(0.0501)	0.0000	1	(0.5058)	01/06/2025
600258.SH	12/12/2024	SDB3260123558	600.00	2.0050	1,194.00	1,203.01	0.0000	4.5800	50.0000	0.0000	(0.1519)	(0.0167)	0.0000	1	(0.1686)	01/06/2025
600258.SH	12/12/2024	SDB3260123558	8,500.00	2.0050	16,915.07	17,042.66	0.0000	4.5800	50.0000	0.0000	(2.1520)	(0.2367)	0.0000	1	(2.3887)	01/06/2025
600258.SH	12/12/2024	SDB3260123558	3,500.00	2.0050	6,965.03	7,017.57	0.0000	4.5800	50.0000	0.0000	(0.8861)	(0.0975)	0.0000	1	(0.9836)	01/06/2025
600258.SH	12/12/2024	SDB3260123558	2,500.00	2.0050	4,975.02	5,012.55	0.0000	4.5800	50.0000	0.0000	(0.6329)	(0.0696)	0.0000	1	(0.7026)	01/06/2025
600258.SH	12/12/2024	SDB3260123558	3,100.00	2.0050	6,169.02	6,215.56	0.0000	4.5800	50.0000	0.0000	(0.7848)	(0.0863)	0.0000	1	(0.8712)	01/06/2025
600258.SH	12/12/2024	SDB3260123558	1,000.00	2.0050	1,990.01	2,005.02	0.0000	4.5800	50.0000	0.0000	(0.2532)	(0.0278)	0.0000	1	(0.2810)	01/06/2025
600258.SH	12/12/2024	SDB3260123558	100.00	2.0050	199.00	200.50	0.0000	4.5800	50.0000	0.0000	(0.0253)	(0.0028)	0.0000	1	(0.0281)	01/06/2025
600258.SH	12/12/2024	SDB3260123558	6,200.00	2.0050	12,338.05	12,431.12	0.0000	4.5800	50.0000	0.0000	(1.5697)	(0.1727)	0.0000	1	(1.7423)	01/06/2025
600258.SH	12/12/2024	SDB3260123558	100.00	2.0050	199.00	200.50	0.0000	4.5800	50.0000	0.0000	(0.0253)	(0.0028)	0.0000	1	(0.0281)	01/06/2025
600258.SH	12/12/2024	SDB3260123558	200.00	2.0050	398.00	401.00	0.0000	4.5800	50.0000	0.0000	(0.0506)	(0.0056)	0.0000	1	(0.0562)	01/06/2025
600258.SH	12/12/2024	SDB3260123558	2,900.00	2.0050	5,771.02	5,814.56	0.0000	4.5800	50.0000	0.0000	(0.7342)	(0.0808)	0.0000	1	(0.8150)	01/06/2025
600258.SH	12/12/2024	SDB3260123558	6,000.00	2.0050	11,940.05	12,030.11	0.0000	4.5800	50.0000	0.0000	(1.5190)	(0.1671)	0.0000	1	(1.6861)	01/06/2025
600258.SH	12/12/2024	SDB3260123558	7,800.00	2.0050	15,522.06	15,639.15	0.0000	4.5800	50.0000	0.0000	(1.9748)	(0.2172)	0.0000	1	(2.1920)	01/06/2025
600258.SH	12/12/2024	SDB3260123558	3,400.00	2.0050	6,766.03	6,817.06	0.0000	4.5800	50.0000	0.0000	(0.8608)	(0.0947)	0.0000	1	(0.9555)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
BTG HOTELS (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600258.SH	12/12/2024	SDB3260123558	9,400.00	2.0050	18,706.08	18,847.18	0.0000	4.5800	50.0000	0.0000	(2.3798)	(0.2618)	0.0000	1	(2.6416)	01/06/2025
600258.SH	12/12/2024	SDB3260123558	300.00	2.0050	597.00	601.51	0.0000	4.5800	50.0000	0.0000	(0.0760)	(0.0084)	0.0000	1	(0.0843)	01/06/2025
600258.SH	12/12/2024	SDB3260123558	100.00	2.0050	199.00	200.50	0.0000	4.5800	50.0000	0.0000	(0.0253)	(0.0028)	0.0000	1	(0.0281)	01/06/2025
600258.SH	12/12/2024	SDB3260123558	400.00	2.0050	796.00	802.01	0.0000	4.5800	50.0000	0.0000	(0.1013)	(0.0111)	0.0000	1	(0.1124)	01/06/2025
600258.SH	12/12/2024	SDB3260123558	300.00	2.0050	597.00	601.51	0.0000	4.5800	50.0000	0.0000	(0.0760)	(0.0084)	0.0000	1	(0.0843)	01/06/2025
600258.SH	12/12/2024	SDB3260123558	3,400.00	2.0050	6,766.03	6,817.06	0.0000	4.5800	50.0000	0.0000	(0.8608)	(0.0947)	0.0000	1	(0.9555)	01/06/2025
600258.SH	12/12/2024	SDB3260123558	49,900.00	2.0050	99,301.40	100,050.45	0.0000	4.5800	50.0000	0.0000	(12.6333)	(1.3896)	0.0000	1	(14.0229)	01/06/2025
600258.SH	12/12/2024	SDB3260123558	10,000.00	2.0050	19,900.08	20,050.19	0.0000	4.5800	50.0000	0.0000	(2.5317)	(0.2785)	0.0000	1	(2.8102)	01/06/2025
600258.SH	12/12/2024	SDB3260123558	7,300.00	2.0050	14,527.06	14,636.64	0.0000	4.5800	50.0000	0.0000	(1.8482)	(0.2033)	0.0000	1	(2.0515)	01/06/2025
600258.SH	12/12/2024	SDB3260123558	2,600.00	2.0050	5,174.02	5,213.05	0.0000	4.5800	50.0000	0.0000	(0.6583)	(0.0724)	0.0000	1	(0.7307)	01/06/2025
600258.SH	12/12/2024	SDB3260123558	3,300.00	2.0050	6,567.03	6,616.56	0.0000	4.5800	50.0000	0.0000	(0.8355)	(0.0919)	0.0000	1	(0.9274)	01/06/2025
600258.SH	12/12/2024	SDB3260123558	2,600.00	2.0050	5,174.02	5,213.05	0.0000	4.5800	50.0000	0.0000	(0.6583)	(0.0724)	0.0000	1	(0.7307)	01/06/2025
600258.SH	12/12/2024	SDB3260123558	900.00	2.0050	1,791.01	1,804.52	0.0000	4.5800	50.0000	0.0000	(0.2279)	(0.0251)	0.0000	1	(0.2529)	01/06/2025
600258.SH	12/12/2024	SDB3260123558	300.00	2.0050	597.00	601.51	0.0000	4.5800	50.0000	0.0000	(0.0760)	(0.0084)	0.0000	1	(0.0843)	01/06/2025
600258.SH	12/12/2024	SDB3260123558	700.00	2.0050	1,393.01	1,403.51	0.0000	4.5800	50.0000	0.0000	(0.1772)	(0.0195)	0.0000	1	(0.1967)	01/06/2025
600258.SH	12/12/2024	SDB3260123558	24,200.00	2.0050	48,158.19	48,521.46	0.0000	4.5800	50.0000	0.0000	(6.1268)	(0.6739)	0.0000	1	(6.8007)	01/06/2025
600258.SH	12/12/2024	SDB3260123558	7,600.00	2.0050	15,124.06	15,238.14	0.0000	4.5800	50.0000	0.0000	(1.9241)	(0.2116)	0.0000	1	(2.1358)	01/06/2025
600258.SH	12/12/2024	SDB3260123558	600.00	2.0050	1,194.00	1,203.01	0.0000	4.5800	50.0000	0.0000	(0.1519)	(0.0167)	0.0000	1	(0.1686)	01/06/2025
600258.SH	12/12/2024	SDB3260123558	700.00	2.0050	1,393.01	1,403.51	0.0000	4.5800	50.0000	0.0000	(0.1772)	(0.0195)	0.0000	1	(0.1967)	01/06/2025
600258.SH	12/12/2024	SDB3260123558	9,300.00	2.0050	18,507.07	18,646.68	0.0000	4.5800	50.0000	0.0000	(2.3545)	(0.2590)	0.0000	1	(2.6135)	01/06/2025
600258.SH	12/11/2024	SDB3260123558	1,800.00	2.0335	3,582.01	3,660.32	0.0000	4.5800	50.0000	0.0000	(0.4557)	(0.0508)	0.0000	1	(0.5065)	01/06/2025
600258.SH	12/11/2024	SDB3260123558	600.00	2.0335	1,194.00	1,220.11	0.0000	4.5800	50.0000	0.0000	(0.1519)	(0.0169)	0.0000	1	(0.1688)	01/06/2025
600258.SH	12/11/2024	SDB3260123558	8,500.00	2.0335	16,915.07	17,284.84	0.0000	4.5800	50.0000	0.0000	(2.1520)	(0.2401)	0.0000	1	(2.3920)	01/06/2025
600258.SH	12/11/2024	SDB3260123558	3,500.00	2.0335	6,965.03	7,117.29	0.0000	4.5800	50.0000	0.0000	(0.8861)	(0.0989)	0.0000	1	(0.9850)	01/06/2025
600258.SH	12/11/2024	SDB3260123558	2,500.00	2.0335	4,975.02	5,083.78	0.0000	4.5800	50.0000	0.0000	(0.6329)	(0.0706)	0.0000	1	(0.7035)	01/06/2025
600258.SH	12/11/2024	SDB3260123558	3,100.00	2.0335	6,169.02	6,303.88	0.0000	4.5800	50.0000	0.0000	(0.7848)	(0.0876)	0.0000	1	(0.8724)	01/06/2025
600258.SH	12/11/2024	SDB3260123558	1,000.00	2.0335	1,990.01	2,033.51	0.0000	4.5800	50.0000	0.0000	(0.2532)	(0.0282)	0.0000	1	(0.2814)	01/06/2025
600258.SH	12/11/2024	SDB3260123558	100.00	2.0335	199.00	203.35	0.0000	4.5800	50.0000	0.0000	(0.0253)	(0.0028)	0.0000	1	(0.0281)	01/06/2025
600258.SH	12/11/2024	SDB3260123558	6,200.00	2.0335	12,338.05	12,607.77	0.0000	4.5800	50.0000	0.0000	(1.5697)	(0.1751)	0.0000	1	(1.7448)	01/06/2025
600258.SH	12/11/2024	SDB3260123558	100.00	2.0335	199.00	203.35	0.0000	4.5800	50.0000	0.0000	(0.0253)	(0.0028)	0.0000	1	(0.0281)	01/06/2025
600258.SH	12/11/2024	SDB3260123558	200.00	2.0335	398.00	406.70	0.0000	4.5800	50.0000	0.0000	(0.0506)	(0.0056)	0.0000	1	(0.0563)	01/06/2025
600258.SH	12/11/2024	SDB3260123558	2,900.00	2.0335	5,771.02	5,897.18	0.0000	4.5800	50.0000	0.0000	(0.7342)	(0.0819)	0.0000	1	(0.8161)	01/06/2025
600258.SH	12/11/2024	SDB3260123558	6,000.00	2.0335	11,940.05	12,201.07	0.0000	4.5800	50.0000	0.0000	(1.5190)	(0.1695)	0.0000	1	(1.6885)	01/06/2025
600258.SH	12/11/2024	SDB3260123558	7,800.00	2.0335	15,522.06	15,861.39	0.0000	4.5800	50.0000	0.0000	(1.9748)	(0.2203)	0.0000	1	(2.1950)	01/06/2025
600258.SH	12/11/2024	SDB3260123558	3,400.00	2.0335	6,766.03	6,913.94	0.0000	4.5800	50.0000	0.0000	(0.8608)	(0.0960)	0.0000	1	(0.9568)	01/06/2025
600258.SH	12/11/2024	SDB3260123558	9,400.00	2.0335	18,706.08	19,115.00	0.0000	4.5800	50.0000	0.0000	(2.3798)	(0.2655)	0.0000	1	(2.6453)	01/06/2025
600258.SH	12/11/2024	SDB3260123558	300.00	2.0335	597.00	610.05	0.0000	4.5800	50.0000	0.0000	(0.0760)	(0.0085)	0.0000	1	(0.0844)	01/06/2025
600258.SH	12/11/2024	SDB3260123558	100.00	2.0335	199.00	203.35	0.0000	4.5800	50.0000	0.0000	(0.0253)	(0.0028)	0.0000	1	(0.0281)	01/06/2025
600258.SH	12/11/2024	SDB3260123558	400.00	2.0335	796.00	813.40	0.0000	4.5800	50.0000	0.0000	(0.1013)	(0.0113)	0.0000	1	(0.1126)	01/06/2025
600258.SH	12/11/2024	SDB3260123558	300.00	2.0335	597.00	610.05	0.0000	4.5800	50.0000	0.0000	(0.0760)	(0.0085)	0.0000	1	(0.0844)	01/06/2025
600258.SH	12/11/2024	SDB3260123558	3,400.00	2.0335	6,766.03	6,913.94	0.0000	4.5800	50.0000	0.0000	(0.8608)	(0.0960)	0.0000	1	(0.9568)	01/06/2025
600258.SH	12/11/2024	SDB3260123558	49,900.00	2.0335	99,301.40	101,472.20	0.0000	4.5800	50.0000	0.0000	(12.6333)	(1.4093)	0.0000	1	(14.0427)	01/06/2025
600258.SH	12/11/2024	SDB3260123558	10,000.00	2.0335	19,900.08	20,335.11	0.0000	4.5800	50.0000	0.0000	(2.5317)	(0.2824)	0.0000	1	(2.8142)	01/06/2025
600258.SH	12/11/2024	SDB3260123558	7,300.00	2.0335	14,527.06	14,844.63	0.0000	4.5800	50.0000	0.0000	(1.8482)	(0.2062)	0.0000	1	(2.0543)	01/06/2025
600258.SH	12/11/2024	SDB3260123558	2,600.00	2.0335	5,174.02	5,287.13	0.0000	4.5800	50.0000	0.0000	(0.6583)	(0.0734)	0.0000	1	(0.7317)	01/06/2025
600258.SH	12/11/2024	SDB3260123558	3,300.00	2.0335	6,567.03	6,710.59	0.0000	4.5800	50.0000	0.0000	(0.8355)	(0.0932)	0.0000	1	(0.9287)	01/06/2025
600258.SH	12/11/2024	SDB3260123558	2,600.00	2.0335	5,174.02	5,287.13	0.0000	4.5800	50.0000	0.0000	(0.6583)	(0.0734)	0.0000	1	(0.7317)	01/06/2025
600258.SH	12/11/2024	SDB3260123558	900.00	2.0335	1,791.01	1,830.16	0.0000	4.5800	50.0000	0.0000	(0.2279)	(0.0254)	0.0000	1	(0.2533)	01/06/2025
600258.SH	12/11/2024	SDB3260123558	300.00	2.0335	597.00	610.05	0.0000	4.5800	50.0000	0.0000	(0.0760)	(0.0085)	0.0000	1	(0.0844)	01/06/2025
600258.SH	12/11/2024	SDB3260123558	700.00	2.0335	1,393.01	1,423.46	0.0000	4.5800	50.0000	0.0000	(0.1772)	(0.0198)	0.0000	1	(0.1970)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
BTG HOTELS (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600258.SH	12/11/2024	SDB3260123558	24,200.00	2.0335	48,158.19	49,210.97	0.0000	4.5800	50.0000	0.0000	(6.1268)	(0.6835)	0.0000	1	(6.8103)	01/06/2025
600258.SH	12/11/2024	SDB3260123558	7,600.00	2.0335	15,124.06	15,454.68	0.0000	4.5800	50.0000	0.0000	(1.9241)	(0.2146)	0.0000	1	(2.1388)	01/06/2025
600258.SH	12/11/2024	SDB3260123558	600.00	2.0335	1,194.00	1,220.11	0.0000	4.5800	50.0000	0.0000	(0.1519)	(0.0169)	0.0000	1	(0.1688)	01/06/2025
600258.SH	12/11/2024	SDB3260123558	700.00	2.0335	1,393.01	1,423.46	0.0000	4.5800	50.0000	0.0000	(0.1772)	(0.0198)	0.0000	1	(0.1970)	01/06/2025
600258.SH	12/11/2024	SDB3260123558	9,300.00	2.0335	18,507.07	18,911.65	0.0000	4.5800	50.0000	0.0000	(2.3545)	(0.2627)	0.0000	1	(2.6172)	01/06/2025
600258.SH	12/10/2024	SDB3260123558	1,800.00	2.0053	3,582.01	3,609.60	0.0000	4.5800	50.0000	0.0000	(0.4557)	(0.0501)	0.0000	1	(0.5058)	01/06/2025
600258.SH	12/10/2024	SDB3260123558	600.00	2.0053	1,194.00	1,203.20	0.0000	4.5800	50.0000	0.0000	(0.1519)	(0.0167)	0.0000	1	(0.1686)	01/06/2025
600258.SH	12/10/2024	SDB3260123558	8,500.00	2.0053	16,915.07	17,045.33	0.0000	4.5800	50.0000	0.0000	(2.1520)	(0.2367)	0.0000	1	(2.3887)	01/06/2025
600258.SH	12/10/2024	SDB3260123558	3,500.00	2.0053	6,965.03	7,018.67	0.0000	4.5800	50.0000	0.0000	(0.8861)	(0.0975)	0.0000	1	(0.9836)	01/06/2025
600258.SH	12/10/2024	SDB3260123558	2,500.00	2.0053	4,975.02	5,013.33	0.0000	4.5800	50.0000	0.0000	(0.6329)	(0.0696)	0.0000	1	(0.7026)	01/06/2025
600258.SH	12/10/2024	SDB3260123558	3,100.00	2.0053	6,169.02	6,216.53	0.0000	4.5800	50.0000	0.0000	(0.7848)	(0.0863)	0.0000	1	(0.8712)	01/06/2025
600258.SH	12/10/2024	SDB3260123558	1,000.00	2.0053	1,990.01	2,005.33	0.0000	4.5800	50.0000	0.0000	(0.2532)	(0.0279)	0.0000	1	(0.2810)	01/06/2025
600258.SH	12/10/2024	SDB3260123558	100.00	2.0053	199.00	200.53	0.0000	4.5800	50.0000	0.0000	(0.0253)	(0.0028)	0.0000	1	(0.0281)	01/06/2025
600258.SH	12/10/2024	SDB3260123558	6,200.00	2.0053	12,338.05	12,433.06	0.0000	4.5800	50.0000	0.0000	(1.5697)	(0.1727)	0.0000	1	(1.7424)	01/06/2025
600258.SH	12/10/2024	SDB3260123558	100.00	2.0053	199.00	200.53	0.0000	4.5800	50.0000	0.0000	(0.0253)	(0.0028)	0.0000	1	(0.0281)	01/06/2025
600258.SH	12/10/2024	SDB3260123558	200.00	2.0053	398.00	401.07	0.0000	4.5800	50.0000	0.0000	(0.0506)	(0.0056)	0.0000	1	(0.0562)	01/06/2025
600258.SH	12/10/2024	SDB3260123558	2,900.00	2.0053	5,771.02	5,815.47	0.0000	4.5800	50.0000	0.0000	(0.7342)	(0.0808)	0.0000	1	(0.8150)	01/06/2025
600258.SH	12/10/2024	SDB3260123558	6,000.00	2.0053	11,940.05	12,032.00	0.0000	4.5800	50.0000	0.0000	(1.5190)	(0.1671)	0.0000	1	(1.6862)	01/06/2025
600258.SH	12/10/2024	SDB3260123558	7,800.00	2.0053	15,522.06	15,641.60	0.0000	4.5800	50.0000	0.0000	(1.9748)	(0.2172)	0.0000	1	(2.1920)	01/06/2025
600258.SH	12/10/2024	SDB3260123558	3,400.00	2.0053	6,766.03	6,818.13	0.0000	4.5800	50.0000	0.0000	(0.8608)	(0.0947)	0.0000	1	(0.9555)	01/06/2025
600258.SH	12/10/2024	SDB3260123558	9,400.00	2.0053	18,706.08	18,850.13	0.0000	4.5800	50.0000	0.0000	(2.3798)	(0.2618)	0.0000	1	(2.6416)	01/06/2025
600258.SH	12/10/2024	SDB3260123558	300.00	2.0053	597.00	601.60	0.0000	4.5800	50.0000	0.0000	(0.0760)	(0.0084)	0.0000	1	(0.0843)	01/06/2025
600258.SH	12/10/2024	SDB3260123558	100.00	2.0053	199.00	200.53	0.0000	4.5800	50.0000	0.0000	(0.0253)	(0.0028)	0.0000	1	(0.0281)	01/06/2025
600258.SH	12/10/2024	SDB3260123558	400.00	2.0053	796.00	802.13	0.0000	4.5800	50.0000	0.0000	(0.1013)	(0.0111)	0.0000	1	(0.1124)	01/06/2025
600258.SH	12/10/2024	SDB3260123558	300.00	2.0053	597.00	601.60	0.0000	4.5800	50.0000	0.0000	(0.0760)	(0.0084)	0.0000	1	(0.0843)	01/06/2025
600258.SH	12/10/2024	SDB3260123558	3,400.00	2.0053	6,766.03	6,818.13	0.0000	4.5800	50.0000	0.0000	(0.8608)	(0.0947)	0.0000	1	(0.9555)	01/06/2025
600258.SH	12/10/2024	SDB3260123558	49,900.00	2.0053	99,301.40	100,066.12	0.0000	4.5800	50.0000	0.0000	(12.6333)	(1.3898)	0.0000	1	(14.0232)	01/06/2025
600258.SH	12/10/2024	SDB3260123558	10,000.00	2.0053	19,900.08	20,053.33	0.0000	4.5800	50.0000	0.0000	(2.5317)	(0.2785)	0.0000	1	(2.8103)	01/06/2025
600258.SH	12/10/2024	SDB3260123558	7,300.00	2.0053	14,527.06	14,638.93	0.0000	4.5800	50.0000	0.0000	(1.8482)	(0.2033)	0.0000	1	(2.0515)	01/06/2025
600258.SH	12/10/2024	SDB3260123558	2,600.00	2.0053	5,174.02	5,213.87	0.0000	4.5800	50.0000	0.0000	(0.6583)	(0.0724)	0.0000	1	(0.7307)	01/06/2025
600258.SH	12/10/2024	SDB3260123558	3,300.00	2.0053	6,567.03	6,617.60	0.0000	4.5800	50.0000	0.0000	(0.8355)	(0.0919)	0.0000	1	(0.9274)	01/06/2025
600258.SH	12/10/2024	SDB3260123558	2,600.00	2.0053	5,174.02	5,213.87	0.0000	4.5800	50.0000	0.0000	(0.6583)	(0.0724)	0.0000	1	(0.7307)	01/06/2025
600258.SH	12/10/2024	SDB3260123558	900.00	2.0053	1,791.01	1,804.80	0.0000	4.5800	50.0000	0.0000	(0.2279)	(0.0251)	0.0000	1	(0.2529)	01/06/2025
600258.SH	12/10/2024	SDB3260123558	300.00	2.0053	597.00	601.60	0.0000	4.5800	50.0000	0.0000	(0.0760)	(0.0084)	0.0000	1	(0.0843)	01/06/2025
600258.SH	12/10/2024	SDB3260123558	700.00	2.0053	1,393.01	1,403.73	0.0000	4.5800	50.0000	0.0000	(0.1772)	(0.0195)	0.0000	1	(0.1967)	01/06/2025
600258.SH	12/10/2024	SDB3260123558	24,200.00	2.0053	48,158.19	48,529.06	0.0000	4.5800	50.0000	0.0000	(6.1268)	(0.6740)	0.0000	1	(6.8008)	01/06/2025
600258.SH	12/10/2024	SDB3260123558	7,600.00	2.0053	15,124.06	15,240.53	0.0000	4.5800	50.0000	0.0000	(1.9241)	(0.2117)	0.0000	1	(2.1358)	01/06/2025
600258.SH	12/10/2024	SDB3260123558	600.00	2.0053	1,194.00	1,203.20	0.0000	4.5800	50.0000	0.0000	(0.1519)	(0.0167)	0.0000	1	(0.1686)	01/06/2025
600258.SH	12/10/2024	SDB3260123558	700.00	2.0053	1,393.01	1,403.73	0.0000	4.5800	50.0000	0.0000	(0.1772)	(0.0195)	0.0000	1	(0.1967)	01/06/2025
600258.SH	12/10/2024	SDB3260123558	9,300.00	2.0053	18,507.07	18,649.60	0.0000	4.5800	50.0000	0.0000	(2.3545)	(0.2590)	0.0000	1	(2.6135)	01/06/2025
600258.SH	12/09/2024	SDB3260123558	1,800.00	1.9780	3,582.01	3,560.47	0.0000	4.5800	50.0000	0.0000	(0.4557)	(0.0495)	0.0000	1	(0.5052)	01/06/2025
600258.SH	12/09/2024	SDB3260123558	600.00	1.9780	1,194.00	1,186.82	0.0000	4.5800	50.0000	0.0000	(0.1519)	(0.0165)	0.0000	1	(0.1684)	01/06/2025
600258.SH	12/09/2024	SDB3260123558	8,500.00	1.9780	16,915.07	16,813.31	0.0000	4.5800	50.0000	0.0000	(2.1520)	(0.2335)	0.0000	1	(2.3855)	01/06/2025
600258.SH	12/09/2024	SDB3260123558	3,500.00	1.9780	6,965.03	6,923.13	0.0000	4.5800	50.0000	0.0000	(0.8861)	(0.0962)	0.0000	1	(0.9823)	01/06/2025
600258.SH	12/09/2024	SDB3260123558	2,500.00	1.9780	4,975.02	4,945.09	0.0000	4.5800	50.0000	0.0000	(0.6329)	(0.0687)	0.0000	1	(0.7016)	01/06/2025
600258.SH	12/09/2024	SDB3260123558	3,100.00	1.9780	6,169.02	6,131.91	0.0000	4.5800	50.0000	0.0000	(0.7848)	(0.0852)	0.0000	1	(0.8700)	01/06/2025
600258.SH	12/09/2024	SDB3260123558	1,000.00	1.9780	1,990.01	1,978.04	0.0000	4.5800	50.0000	0.0000	(0.2532)	(0.0275)	0.0000	1	(0.2806)	01/06/2025
600258.SH	12/09/2024	SDB3260123558	100.00	1.9780	199.00	197.80	0.0000	4.5800	50.0000	0.0000	(0.0253)	(0.0027)	0.0000	1	(0.0281)	01/06/2025
600258.SH	12/09/2024	SDB3260123558	6,200.00	1.9780	12,338.05	12,263.83	0.0000	4.5800	50.0000	0.0000	(1.5697)	(0.1703)	0.0000	1	(1.7400)	01/06/2025
600258.SH	12/09/2024	SDB3260123558	100.00	1.9780	199.00	197.80	0.0000	4.5800	50.0000	0.0000	(0.0253)	(0.0027)	0.0000	1	(0.0281)	01/06/2025

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

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
BTG HOTELS (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600258.SH	12/09/2024	SDB3260123558	200.00	1.9780	398.00	395.61	0.0000	4.5800	50.0000	0.0000	(0.0506)	(0.0055)	0.0000	1	(0.0561)	01/06/2025
600258.SH	12/09/2024	SDB3260123558	2,900.00	1.9780	5,771.02	5,736.31	0.0000	4.5800	50.0000	0.0000	(0.7342)	(0.0797)	0.0000	1	(0.8139)	01/06/2025
600258.SH	12/09/2024	SDB3260123558	6,000.00	1.9780	11,940.05	11,868.22	0.0000	4.5800	50.0000	0.0000	(1.5190)	(0.1648)	0.0000	1	(1.6839)	01/06/2025
600258.SH	12/09/2024	SDB3260123558	7,800.00	1.9780	15,522.06	15,428.69	0.0000	4.5800	50.0000	0.0000	(1.9748)	(0.2143)	0.0000	1	(2.1890)	01/06/2025
600258.SH	12/09/2024	SDB3260123558	3,400.00	1.9780	6,766.03	6,725.33	0.0000	4.5800	50.0000	0.0000	(0.8608)	(0.0934)	0.0000	1	(0.9542)	01/06/2025
600258.SH	12/09/2024	SDB3260123558	9,400.00	1.9780	18,706.08	18,593.55	0.0000	4.5800	50.0000	0.0000	(2.3798)	(0.2582)	0.0000	1	(2.6381)	01/06/2025
600258.SH	12/09/2024	SDB3260123558	300.00	1.9780	597.00	593.41	0.0000	4.5800	50.0000	0.0000	(0.0760)	(0.0082)	0.0000	1	(0.0842)	01/06/2025
600258.SH	12/09/2024	SDB3260123558	100.00	1.9780	199.00	197.80	0.0000	4.5800	50.0000	0.0000	(0.0253)	(0.0027)	0.0000	1	(0.0281)	01/06/2025
600258.SH	12/09/2024	SDB3260123558	400.00	1.9780	796.00	791.21	0.0000	4.5800	50.0000	0.0000	(0.1013)	(0.0110)	0.0000	1	(0.1123)	01/06/2025
600258.SH	12/09/2024	SDB3260123558	300.00	1.9780	597.00	593.41	0.0000	4.5800	50.0000	0.0000	(0.0760)	(0.0082)	0.0000	1	(0.0842)	01/06/2025
600258.SH	12/09/2024	SDB3260123558	3,400.00	1.9780	6,766.03	6,725.33	0.0000	4.5800	50.0000	0.0000	(0.8608)	(0.0934)	0.0000	1	(0.9542)	01/06/2025
600258.SH	12/09/2024	SDB3260123558	49,900.00	1.9780	99,301.40	98,704.05	0.0000	4.5800	50.0000	0.0000	(12.6333)	(1.3709)	0.0000	1	(14.0042)	01/06/2025
600258.SH	12/09/2024	SDB3260123558	10,000.00	1.9780	19,900.08	19,780.37	0.0000	4.5800	50.0000	0.0000	(2.5317)	(0.2747)	0.0000	1	(2.8065)	01/06/2025
600258.SH	12/09/2024	SDB3260123558	7,300.00	1.9780	14,527.06	14,439.67	0.0000	4.5800	50.0000	0.0000	(1.8482)	(0.2006)	0.0000	1	(2.0487)	01/06/2025
600258.SH	12/09/2024	SDB3260123558	2,600.00	1.9780	5,174.02	5,142.90	0.0000	4.5800	50.0000	0.0000	(0.6583)	(0.0714)	0.0000	1	(0.7297)	01/06/2025
600258.SH	12/09/2024	SDB3260123558	3,300.00	1.9780	6,567.03	6,527.52	0.0000	4.5800	50.0000	0.0000	(0.8355)	(0.0907)	0.0000	1	(0.9261)	01/06/2025
600258.SH	12/09/2024	SDB3260123558	2,600.00	1.9780	5,174.02	5,142.90	0.0000	4.5800	50.0000	0.0000	(0.6583)	(0.0714)	0.0000	1	(0.7297)	01/06/2025
600258.SH	12/09/2024	SDB3260123558	900.00	1.9780	1,791.01	1,780.23	0.0000	4.5800	50.0000	0.0000	(0.2279)	(0.0247)	0.0000	1	(0.2526)	01/06/2025
600258.SH	12/09/2024	SDB3260123558	300.00	1.9780	597.00	593.41	0.0000	4.5800	50.0000	0.0000	(0.0760)	(0.0082)	0.0000	1	(0.0842)	01/06/2025
600258.SH	12/09/2024	SDB3260123558	700.00	1.9780	1,393.01	1,384.63	0.0000	4.5800	50.0000	0.0000	(0.1772)	(0.0192)	0.0000	1	(0.1965)	01/06/2025
600258.SH	12/09/2024	SDB3260123558	24,200.00	1.9780	48,158.19	47,868.50	0.0000	4.5800	50.0000	0.0000	(6.1268)	(0.6648)	0.0000	1	(6.7916)	01/06/2025
600258.SH	12/09/2024	SDB3260123558	7,600.00	1.9780	15,124.06	15,033.08	0.0000	4.5800	50.0000	0.0000	(1.9241)	(0.2088)	0.0000	1	(2.1329)	01/06/2025
600258.SH	12/09/2024	SDB3260123558	600.00	1.9780	1,194.00	1,186.82	0.0000	4.5800	50.0000	0.0000	(0.1519)	(0.0165)	0.0000	1	(0.1684)	01/06/2025
600258.SH	12/09/2024	SDB3260123558	700.00	1.9780	1,393.01	1,384.63	0.0000	4.5800	50.0000	0.0000	(0.1772)	(0.0192)	0.0000	1	(0.1965)	01/06/2025
600258.SH	12/09/2024	SDB3260123558	9,300.00	1.9780	18,507.07	18,395.74	0.0000	4.5800	50.0000	0.0000	(2.3545)	(0.2555)	0.0000	1	(2.6100)	01/06/2025
600258.SH	12/06/2024	SDB3260123558	1,800.00	1.9864	3,582.01	3,575.59	0.0000	4.5800	50.0000	0.0000	(1.3671)	(0.1490)	0.0000	3	(1.5161)	01/06/2025
600258.SH	12/06/2024	SDB3260123558	600.00	1.9864	1,194.00	1,191.86	0.0000	4.5800	50.0000	0.0000	(0.4557)	(0.0497)	0.0000	3	(0.5054)	01/06/2025
600258.SH	12/06/2024	SDB3260123558	8,500.00	1.9864	16,915.07	16,884.71	0.0000	4.5800	50.0000	0.0000	(6.4559)	(0.7035)	0.0000	3	(7.1594)	01/06/2025
600258.SH	12/06/2024	SDB3260123558	3,500.00	1.9864	6,965.03	6,952.53	0.0000	4.5800	50.0000	0.0000	(2.6583)	(0.2897)	0.0000	3	(2.9480)	01/06/2025
600258.SH	12/06/2024	SDB3260123558	2,500.00	1.9864	4,975.02	4,966.09	0.0000	4.5800	50.0000	0.0000	(1.8988)	(0.2069)	0.0000	3	(2.1057)	01/06/2025
600258.SH	12/06/2024	SDB3260123558	3,100.00	1.9864	6,169.02	6,157.95	0.0000	4.5800	50.0000	0.0000	(2.3545)	(0.2566)	0.0000	3	(2.6111)	01/06/2025
600258.SH	12/06/2024	SDB3260123558	1,000.00	1.9864	1,990.01	1,986.44	0.0000	4.5800	50.0000	0.0000	(0.7595)	(0.0828)	0.0000	3	(0.8423)	01/06/2025
600258.SH	12/06/2024	SDB3260123558	100.00	1.9864	199.00	198.64	0.0000	4.5800	50.0000	0.0000	(0.0760)	(0.0083)	0.0000	3	(0.0842)	01/06/2025
600258.SH	12/06/2024	SDB3260123558	6,200.00	1.9864	12,338.05	12,315.91	0.0000	4.5800	50.0000	0.0000	(4.7090)	(0.5132)	0.0000	3	(5.2222)	01/06/2025
600258.SH	12/06/2024	SDB3260123558	100.00	1.9864	199.00	198.64	0.0000	4.5800	50.0000	0.0000	(0.0760)	(0.0083)	0.0000	3	(0.0842)	01/06/2025
600258.SH	12/06/2024	SDB3260123558	200.00	1.9864	398.00	397.29	0.0000	4.5800	50.0000	0.0000	(0.1519)	(0.0166)	0.0000	3	(0.1685)	01/06/2025
600258.SH	12/06/2024	SDB3260123558	2,900.00	1.9864	5,771.02	5,760.67	0.0000	4.5800	50.0000	0.0000	(2.2026)	(0.2400)	0.0000	3	(2.4426)	01/06/2025
600258.SH	12/06/2024	SDB3260123558	6,000.00	1.9864	11,940.05	11,918.62	0.0000	4.5800	50.0000	0.0000	(4.5571)	(0.4966)	0.0000	3	(5.0537)	01/06/2025
600258.SH	12/06/2024	SDB3260123558	7,800.00	1.9864	15,522.06	15,494.21	0.0000	4.5800	50.0000	0.0000	(5.9243)	(0.6456)	0.0000	3	(6.5698)	01/06/2025
600258.SH	12/06/2024	SDB3260123558	3,400.00	1.9864	6,766.03	6,753.89	0.0000	4.5800	50.0000	0.0000	(2.5824)	(0.2814)	0.0000	3	(2.8638)	01/06/2025
600258.SH	12/06/2024	SDB3260123558	9,400.00	1.9864	18,706.08	18,672.51	0.0000	4.5800	50.0000	0.0000	(7.1395)	(0.7780)	0.0000	3	(7.9175)	01/06/2025
600258.SH	12/06/2024	SDB3260123558	300.00	1.9864	597.00	595.93	0.0000	4.5800	50.0000	0.0000	(0.2279)	(0.0248)	0.0000	3	(0.2527)	01/06/2025
600258.SH	12/06/2024	SDB3260123558	100.00	1.9864	199.00	198.64	0.0000	4.5800	50.0000	0.0000	(0.0760)	(0.0083)	0.0000	3	(0.0842)	01/06/2025
600258.SH	12/06/2024	SDB3260123558	400.00	1.9864	796.00	794.57	0.0000	4.5800	50.0000	0.0000	(0.3038)	(0.0331)	0.0000	3	(0.3369)	01/06/2025
600258.SH	12/06/2024	SDB3260123558	300.00	1.9864	597.00	595.93	0.0000	4.5800	50.0000	0.0000	(0.2279)	(0.0248)	0.0000	3	(0.2527)	01/06/2025
600258.SH	12/06/2024	SDB3260123558	3,400.00	1.9864	6,766.03	6,753.89	0.0000	4.5800	50.0000	0.0000	(2.5824)	(0.2814)	0.0000	3	(2.8638)	01/06/2025
600258.SH	12/06/2024	SDB3260123558	49,900.00	1.9864	99,301.40	99,123.21	0.0000	4.5800	50.0000	0.0000	(37.9000)	(4.1301)	0.0000	3	(42.0302)	01/06/2025
600258.SH	12/06/2024	SDB3260123558	10,000.00	1.9864	19,900.08	19,864.37	0.0000	4.5800	50.0000	0.0000	(7.5952)	(0.8277)	0.0000	3	(8.4229)	01/06/2025
600258.SH	12/06/2024	SDB3260123558	7,300.00	1.9864	14,527.06	14,500.99	0.0000	4.5800	50.0000	0.0000	(5.5445)	(0.6042)	0.0000	3	(6.1487)	01/06/2025
600258.SH	12/06/2024	SDB3260123558	2,600.00	1.9864	5,174.02	5,164.74	0.0000	4.5800	50.0000	0.0000	(1.9748)	(0.2152)	0.0000	3	(2.1899)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6



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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
BTG HOTELS (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600258.SH	12/06/2024	SDB3260123558	3,300.00	1.9864	6,567.03	6,555.24	0.0000	4.5800	50.0000	0.0000	(2.5064)	(0.2731)	0.0000	3	(2.7796)	01/06/2025
600258.SH	12/06/2024	SDB3260123558	2,600.00	1.9864	5,174.02	5,164.74	0.0000	4.5800	50.0000	0.0000	(1.9748)	(0.2152)	0.0000	3	(2.1899)	01/06/2025
600258.SH	12/06/2024	SDB3260123558	900.00	1.9864	1,791.01	1,787.79	0.0000	4.5800	50.0000	0.0000	(0.6836)	(0.0745)	0.0000	3	(0.7581)	01/06/2025
600258.SH	12/06/2024	SDB3260123558	300.00	1.9864	597.00	595.93	0.0000	4.5800	50.0000	0.0000	(0.2279)	(0.0248)	0.0000	3	(0.2527)	01/06/2025
600258.SH	12/06/2024	SDB3260123558	700.00	1.9864	1,393.01	1,390.51	0.0000	4.5800	50.0000	0.0000	(0.5317)	(0.0579)	0.0000	3	(0.5896)	01/06/2025
600258.SH	12/06/2024	SDB3260123558	24,200.00	1.9864	48,158.19	48,071.78	0.0000	4.5800	50.0000	0.0000	(18.3804)	(2.0030)	0.0000	3	(20.3834)	01/06/2025
600258.SH	12/06/2024	SDB3260123558	7,600.00	1.9864	15,124.06	15,096.92	0.0000	4.5800	50.0000	0.0000	(5.7723)	(0.6290)	0.0000	3	(6.4014)	01/06/2025
600258.SH	12/06/2024	SDB3260123558	600.00	1.9864	1,194.00	1,191.86	0.0000	4.5800	50.0000	0.0000	(0.4557)	(0.0497)	0.0000	3	(0.5054)	01/06/2025
600258.SH	12/06/2024	SDB3260123558	700.00	1.9864	1,393.01	1,390.51	0.0000	4.5800	50.0000	0.0000	(0.5317)	(0.0579)	0.0000	3	(0.5896)	01/06/2025
600258.SH	12/06/2024	SDB3260123558	9,300.00	1.9864	18,507.07	18,473.86	0.0000	4.5800	50.0000	0.0000	(7.0635)	(0.7697)	0.0000	3	(7.8333)	01/06/2025
600258.SH	12/05/2024	SDB3260123558	1,800.00	2.0106	3,582.01	3,619.00	0.0000	4.5800	50.0000	0.0000	(0.4557)	(0.0503)	0.0000	1	(0.5060)	01/06/2025
600258.SH	12/05/2024	SDB3260123558	600.00	2.0106	1,194.00	1,206.33	0.0000	4.5800	50.0000	0.0000	(0.1519)	(0.0168)	0.0000	1	(0.1687)	01/06/2025
600258.SH	12/05/2024	SDB3260123558	8,500.00	2.0106	16,915.07	17,089.71	0.0000	4.5800	50.0000	0.0000	(2.1520)	(0.2374)	0.0000	1	(2.3893)	01/06/2025
600258.SH	12/05/2024	SDB3260123558	3,500.00	2.0106	6,965.03	7,036.94	0.0000	4.5800	50.0000	0.0000	(0.8861)	(0.0977)	0.0000	1	(0.9838)	01/06/2025
600258.SH	12/05/2024	SDB3260123558	2,500.00	2.0106	4,975.02	5,026.39	0.0000	4.5800	50.0000	0.0000	(0.6329)	(0.0698)	0.0000	1	(0.7027)	01/06/2025
600258.SH	12/05/2024	SDB3260123558	3,100.00	2.0106	6,169.02	6,232.72	0.0000	4.5800	50.0000	0.0000	(0.7848)	(0.0866)	0.0000	1	(0.8714)	01/06/2025
600258.SH	12/05/2024	SDB3260123558	1,000.00	2.0106	1,990.01	2,010.55	0.0000	4.5800	50.0000	0.0000	(0.2532)	(0.0279)	0.0000	1	(0.2811)	01/06/2025
600258.SH	12/05/2024	SDB3260123558	100.00	2.0106	199.00	201.06	0.0000	4.5800	50.0000	0.0000	(0.0253)	(0.0028)	0.0000	1	(0.0281)	01/06/2025
600258.SH	12/05/2024	SDB3260123558	6,200.00	2.0106	12,338.05	12,465.43	0.0000	4.5800	50.0000	0.0000	(1.5697)	(0.1731)	0.0000	1	(1.7428)	01/06/2025
600258.SH	12/05/2024	SDB3260123558	100.00	2.0106	199.00	201.06	0.0000	4.5800	50.0000	0.0000	(0.0253)	(0.0028)	0.0000	1	(0.0281)	01/06/2025
600258.SH	12/05/2024	SDB3260123558	200.00	2.0106	398.00	402.11	0.0000	4.5800	50.0000	0.0000	(0.0056)	(0.0056)	0.0000	1	(0.0562)	01/06/2025
600258.SH	12/05/2024	SDB3260123558	2,900.00	2.0106	5,771.02	5,830.61	0.0000	4.5800	50.0000	0.0000	(0.7342)	(0.0810)	0.0000	1	(0.8152)	01/06/2025
600258.SH	12/05/2024	SDB3260123558	6,000.00	2.0106	11,940.05	12,063.32	0.0000	4.5800	50.0000	0.0000	(1.5190)	(0.1675)	0.0000	1	(1.6866)	01/06/2025
600258.SH	12/05/2024	SDB3260123558	7,800.00	2.0106	15,522.06	15,682.32	0.0000	4.5800	50.0000	0.0000	(1.9748)	(0.2178)	0.0000	1	(2.1926)	01/06/2025
600258.SH	12/05/2024	SDB3260123558	3,400.00	2.0106	6,766.03	6,835.88	0.0000	4.5800	50.0000	0.0000	(0.8608)	(0.0949)	0.0000	1	(0.9557)	01/06/2025
600258.SH	12/05/2024	SDB3260123558	9,400.00	2.0106	18,706.08	18,899.21	0.0000	4.5800	50.0000	0.0000	(2.3798)	(0.2625)	0.0000	1	(2.6423)	01/06/2025
600258.SH	12/05/2024	SDB3260123558	300.00	2.0106	597.00	603.17	0.0000	4.5800	50.0000	0.0000	(0.0760)	(0.0084)	0.0000	1	(0.0843)	01/06/2025
600258.SH	12/05/2024	SDB3260123558	100.00	2.0106	199.00	201.06	0.0000	4.5800	50.0000	0.0000	(0.0253)	(0.0028)	0.0000	1	(0.0281)	01/06/2025
600258.SH	12/05/2024	SDB3260123558	400.00	2.0106	796.00	804.22	0.0000	4.5800	50.0000	0.0000	(0.1013)	(0.0112)	0.0000	1	(0.1124)	01/06/2025
600258.SH	12/05/2024	SDB3260123558	300.00	2.0106	597.00	603.17	0.0000	4.5800	50.0000	0.0000	(0.0760)	(0.0084)	0.0000	1	(0.0843)	01/06/2025
600258.SH	12/05/2024	SDB3260123558	3,400.00	2.0106	6,766.03	6,835.88	0.0000	4.5800	50.0000	0.0000	(0.8608)	(0.0949)	0.0000	1	(0.9557)	01/06/2025
600258.SH	12/05/2024	SDB3260123558	49,900.00	2.0106	99,301.40	100,326.64	0.0000	4.5800	50.0000	0.0000	(12.6333)	(1.3934)	0.0000	1	(14.0268)	01/06/2025
600258.SH	12/05/2024	SDB3260123558	10,000.00	2.0106	19,900.08	20,105.54	0.0000	4.5800	50.0000	0.0000	(2.5317)	(0.2792)	0.0000	1	(2.8110)	01/06/2025
600258.SH	12/05/2024	SDB3260123558	7,300.00	2.0106	14,527.06	14,677.04	0.0000	4.5800	50.0000	0.0000	(1.8482)	(0.2038)	0.0000	1	(2.0520)	01/06/2025
600258.SH	12/05/2024	SDB3260123558	2,600.00	2.0106	5,174.02	5,227.44	0.0000	4.5800	50.0000	0.0000	(0.6583)	(0.0726)	0.0000	1	(0.7309)	01/06/2025
600258.SH	12/05/2024	SDB3260123558	3,300.00	2.0106	6,567.03	6,634.83	0.0000	4.5800	50.0000	0.0000	(0.8355)	(0.0922)	0.0000	1	(0.9276)	01/06/2025
600258.SH	12/05/2024	SDB3260123558	2,600.00	2.0106	5,174.02	5,227.44	0.0000	4.5800	50.0000	0.0000	(0.6583)	(0.0726)	0.0000	1	(0.7309)	01/06/2025
600258.SH	12/05/2024	SDB3260123558	900.00	2.0106	1,791.01	1,809.50	0.0000	4.5800	50.0000	0.0000	(0.2279)	(0.0251)	0.0000	1	(0.2530)	01/06/2025
600258.SH	12/05/2024	SDB3260123558	300.00	2.0106	597.00	603.17	0.0000	4.5800	50.0000	0.0000	(0.0760)	(0.0084)	0.0000	1	(0.0843)	01/06/2025
600258.SH	12/05/2024	SDB3260123558	700.00	2.0106	1,393.01	1,407.39	0.0000	4.5800	50.0000	0.0000	(0.1772)	(0.0195)	0.0000	1	(0.1968)	01/06/2025
600258.SH	12/05/2024	SDB3260123558	24,200.00	2.0106	48,158.19	48,655.41	0.0000	4.5800	50.0000	0.0000	(6.1268)	(0.6758)	0.0000	1	(6.8026)	01/06/2025
600258.SH	12/05/2024	SDB3260123558	7,600.00	2.0106	15,124.06	15,280.21	0.0000	4.5800	50.0000	0.0000	(1.9241)	(0.2122)	0.0000	1	(2.1363)	01/06/2025
600258.SH	12/05/2024	SDB3260123558	600.00	2.0106	1,194.00	1,206.33	0.0000	4.5800	50.0000	0.0000	(0.1519)	(0.0168)	0.0000	1	(0.1687)	01/06/2025
600258.SH	12/05/2024	SDB3260123558	700.00	2.0106	1,393.01	1,407.39	0.0000	4.5800	50.0000	0.0000	(0.1772)	(0.0195)	0.0000	1	(0.1968)	01/06/2025
600258.SH	12/05/2024	SDB3260123558	9,300.00	2.0106	18,507.07	18,698.15	0.0000	4.5800	50.0000	0.0000	(2.3545)	(0.2597)	0.0000	1	(2.6142)	01/06/2025
600258.SH	12/04/2024	SDB3260123558	1,800.00	1.9900	3,582.01	3,582.01	0.0000	4.5800	50.0000	0.0000	(0.4557)	(0.0498)	0.0000	1	(0.5055)	01/06/2025
600258.SH	12/04/2024	SDB3260123558	600.00	1.9900	1,194.00	1,194.00	0.0000	4.5800	50.0000	0.0000	(0.1519)	(0.0166)	0.0000	1	(0.1685)	01/06/2025
600258.SH	12/04/2024	SDB3260123558	8,500.00	1.9900	16,915.07	16,915.07	0.0000	4.5800	50.0000	0.0000	(2.1520)	(0.2349)	0.0000	1	(2.3899)	01/06/2025
600258.SH	12/04/2024	SDB3260123558	3,500.00	1.9900	6,965.03	6,965.03	0.0000	4.5800	50.0000	0.0000	(0.8861)	(0.0967)	0.0000	1	(0.9828)	01/06/2025
600258.SH	12/04/2024	SDB3260123558	2,500.00	1.9900	4,975.02	4,975.02	0.0000	4.5800	50.0000	0.0000	(0.6329)	(0.0691)	0.0000	1	(0.7020)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
BTG HOTELS (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600258.SH	12/04/2024	SDB3260123558	3,100.00	1.9900	6,169.02	6,169.02	0.0000	4.5800	50.0000	0.0000	(0.7848)	(0.0857)	0.0000	1	(0.8705)	01/06/2025
600258.SH	12/04/2024	SDB3260123558	1,000.00	1.9900	1,990.01	1,990.01	0.0000	4.5800	50.0000	0.0000	(0.2532)	(0.0276)	0.0000	1	(0.2808)	01/06/2025
600258.SH	12/04/2024	SDB3260123558	100.00	1.9900	199.00	199.00	0.0000	4.5800	50.0000	0.0000	(0.0253)	(0.0028)	0.0000	1	(0.0281)	01/06/2025
600258.SH	12/04/2024	SDB3260123558	6,200.00	1.9900	12,338.05	12,338.05	0.0000	4.5800	50.0000	0.0000	(1.5697)	(0.1714)	0.0000	1	(1.7410)	01/06/2025
600258.SH	12/04/2024	SDB3260123558	100.00	1.9900	199.00	199.00	0.0000	4.5800	50.0000	0.0000	(0.0253)	(0.0028)	0.0000	1	(0.0281)	01/06/2025
600258.SH	12/04/2024	SDB3260123558	200.00	1.9900	398.00	398.00	0.0000	4.5800	50.0000	0.0000	(0.0506)	(0.0055)	0.0000	1	(0.0562)	01/06/2025
600258.SH	12/04/2024	SDB3260123558	2,900.00	1.9900	5,771.02	5,771.02	0.0000	4.5800	50.0000	0.0000	(0.7342)	(0.0802)	0.0000	1	(0.8144)	01/06/2025
600258.SH	12/04/2024	SDB3260123558	6,000.00	1.9900	11,940.05	11,940.05	0.0000	4.5800	50.0000	0.0000	(1.5190)	(0.1658)	0.0000	1	(1.6849)	01/06/2025
600258.SH	12/04/2024	SDB3260123558	7,800.00	1.9900	15,522.06	15,522.06	0.0000	4.5800	50.0000	0.0000	(1.9748)	(0.2156)	0.0000	1	(2.1903)	01/06/2025
600258.SH	12/04/2024	SDB3260123558	3,400.00	1.9900	6,766.03	6,766.03	0.0000	4.5800	50.0000	0.0000	(0.8608)	(0.0940)	0.0000	1	(0.9548)	01/06/2025
600258.SH	12/04/2024	SDB3260123558	9,400.00	1.9900	18,706.08	18,706.08	0.0000	4.5800	50.0000	0.0000	(2.3798)	(0.2598)	0.0000	1	(2.6396)	01/06/2025
600258.SH	12/04/2024	SDB3260123558	300.00	1.9900	597.00	597.00	0.0000	4.5800	50.0000	0.0000	(0.0760)	(0.0083)	0.0000	1	(0.0842)	01/06/2025
600258.SH	12/04/2024	SDB3260123558	100.00	1.9900	199.00	199.00	0.0000	4.5800	50.0000	0.0000	(0.0253)	(0.0028)	0.0000	1	(0.0281)	01/06/2025
600258.SH	12/04/2024	SDB3260123558	400.00	1.9900	796.00	796.00	0.0000	4.5800	50.0000	0.0000	(0.1013)	(0.0111)	0.0000	1	(0.1123)	01/06/2025
600258.SH	12/04/2024	SDB3260123558	300.00	1.9900	597.00	597.00	0.0000	4.5800	50.0000	0.0000	(0.0760)	(0.0083)	0.0000	1	(0.0842)	01/06/2025
600258.SH	12/04/2024	SDB3260123558	3,400.00	1.9900	6,766.03	6,766.03	0.0000	4.5800	50.0000	0.0000	(0.8608)	(0.0940)	0.0000	1	(0.9548)	01/06/2025
600258.SH	12/04/2024	SDB3260123558	49,900.00	1.9900	99,301.40	99,301.40	0.0000	4.5800	50.0000	0.0000	(12.6333)	(1.3792)	0.0000	1	(14.0125)	01/06/2025
600258.SH	12/04/2024	SDB3260123558	10,000.00	1.9900	19,900.08	19,900.08	0.0000	4.5800	50.0000	0.0000	(2.5317)	(0.2764)	0.0000	1	(2.8081)	01/06/2025
600258.SH	12/04/2024	SDB3260123558	7,300.00	1.9900	14,527.06	14,527.06	0.0000	4.5800	50.0000	0.0000	(1.8482)	(0.2018)	0.0000	1	(2.0499)	01/06/2025
600258.SH	12/04/2024	SDB3260123558	2,600.00	1.9900	5,174.02	5,174.02	0.0000	4.5800	50.0000	0.0000	(0.6583)	(0.0719)	0.0000	1	(0.7301)	01/06/2025
600258.SH	12/04/2024	SDB3260123558	3,300.00	1.9900	6,567.03	6,567.03	0.0000	4.5800	50.0000	0.0000	(0.8355)	(0.0912)	0.0000	1	(0.9267)	01/06/2025
600258.SH	12/04/2024	SDB3260123558	2,600.00	1.9900	5,174.02	5,174.02	0.0000	4.5800	50.0000	0.0000	(0.6583)	(0.0719)	0.0000	1	(0.7301)	01/06/2025
600258.SH	12/04/2024	SDB3260123558	900.00	1.9900	1,791.01	1,791.01	0.0000	4.5800	50.0000	0.0000	(0.2279)	(0.0249)	0.0000	1	(0.2527)	01/06/2025
600258.SH	12/04/2024	SDB3260123558	300.00	1.9900	597.00	597.00	0.0000	4.5800	50.0000	0.0000	(0.0760)	(0.0083)	0.0000	1	(0.0842)	01/06/2025
600258.SH	12/04/2024	SDB3260123558	700.00	1.9900	1,393.01	1,393.01	0.0000	4.5800	50.0000	0.0000	(0.1772)	(0.0193)	0.0000	1	(0.1966)	01/06/2025
600258.SH	12/04/2024	SDB3260123558	24,200.00	1.9900	48,158.19	48,158.19	0.0000	4.5800	50.0000	0.0000	(6.1268)	(0.6689)	0.0000	1	(6.7957)	01/06/2025
600258.SH	12/04/2024	SDB3260123558	7,600.00	1.9900	15,124.06	15,124.06	0.0000	4.5800	50.0000	0.0000	(1.9241)	(0.2101)	0.0000	1	(2.1342)	01/06/2025
600258.SH	12/04/2024	SDB3260123558	600.00	1.9900	1,194.00	1,194.00	0.0000	4.5800	50.0000	0.0000	(0.1519)	(0.0166)	0.0000	1	(0.1685)	01/06/2025
600258.SH	12/04/2024	SDB3260123558	700.00	1.9900	1,393.01	1,393.01	0.0000	4.5800	50.0000	0.0000	(0.1772)	(0.0193)	0.0000	1	(0.1966)	01/06/2025
600258.SH	12/04/2024	SDB3260123558	9,300.00	1.9900	18,507.07	18,507.07	0.0000	4.5800	50.0000	0.0000	(2.3545)	(0.2570)	0.0000	1	(2.6116)	01/06/2025
TOTAL BTG HOTELS (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND											(1,439.7785)	(167.9814)	0.0000		(1,607.7599)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
BY-HEALTH CO., LTD CMN CLASS A SERIES NORTHBOUND																
300146.ZK	01/03/2025	SDB3260427167	900.00	1.6882	1,557.18	1,519.39	0.0000	4.3300	50.0000	0.0000	(0.5619)	(0.0633)	0.0000	3	(0.6252)	01/06/2025
300146.ZK	01/03/2025	SDB3260427167	2,000.00	1.6882	3,460.40	3,376.43	0.0000	4.3300	50.0000	0.0000	(1.2486)	(0.1407)	0.0000	3	(1.3893)	01/06/2025
300146.ZK	01/03/2025	SDB3260427167	5,300.00	1.6882	9,170.07	8,947.53	0.0000	4.3300	50.0000	0.0000	(3.3089)	(0.3728)	0.0000	3	(3.6817)	01/06/2025
300146.ZK	01/03/2025	SDB3260427167	100.00	1.6882	173.02	168.82	0.0000	4.3300	50.0000	0.0000	(0.0624)	(0.0070)	0.0000	3	(0.0695)	01/06/2025
300146.ZK	01/03/2025	SDB3260427167	900.00	1.6882	1,557.18	1,519.39	0.0000	4.3300	50.0000	0.0000	(0.5619)	(0.0633)	0.0000	3	(0.6252)	01/06/2025
300146.ZK	01/03/2025	SDB3260427167	200.00	1.6882	346.04	337.64	0.0000	4.3300	50.0000	0.0000	(0.1249)	(0.0141)	0.0000	3	(0.1389)	01/06/2025
300146.ZK	01/03/2025	SDB3260427167	3,900.00	1.6882	6,747.79	6,584.03	0.0000	4.3300	50.0000	0.0000	(2.4348)	(0.2743)	0.0000	3	(2.7092)	01/06/2025
300146.ZK	01/03/2025	SDB3260427167	200.00	1.6882	346.04	337.64	0.0000	4.3300	50.0000	0.0000	(0.1249)	(0.0141)	0.0000	3	(0.1389)	01/06/2025
300146.ZK	01/03/2025	SDB3260427167	100.00	1.6882	173.02	168.82	0.0000	4.3300	50.0000	0.0000	(0.0624)	(0.0070)	0.0000	3	(0.0695)	01/06/2025
300146.ZK	01/03/2025	SDB3260427167	300.00	1.6882	519.06	506.46	0.0000	4.3300	50.0000	0.0000	(0.1873)	(0.0211)	0.0000	3	(0.2084)	01/06/2025
300146.ZK	01/03/2025	SDB3260427167	300.00	1.6882	519.06	506.46	0.0000	4.3300	50.0000	0.0000	(0.1873)	(0.0211)	0.0000	3	(0.2084)	01/06/2025
300146.ZK	01/03/2025	SDB3260427167	100.00	1.6882	173.02	168.82	0.0000	4.3300	50.0000	0.0000	(0.0624)	(0.0070)	0.0000	3	(0.0695)	01/06/2025
300146.ZK	01/03/2025	SDB3260427167	12,600.00	1.6882	21,800.55	21,271.50	0.0000	4.3300	50.0000	0.0000	(7.8664)	(0.8863)	0.0000	3	(8.7527)	01/06/2025
300146.ZK	01/03/2025	SDB3260427167	1,200.00	1.6882	2,076.24	2,025.86	0.0000	4.3300	50.0000	0.0000	(0.7492)	(0.0844)	0.0000	3	(0.8336)	01/06/2025
300146.ZK	01/03/2025	SDB3260427167	3,200.00	1.6882	5,536.65	5,402.28	0.0000	4.3300	50.0000	0.0000	(1.9978)	(0.2251)	0.0000	3	(2.2229)	01/06/2025
300146.ZK	01/03/2025	SDB3260427167	500.00	1.6882	865.10	844.11	0.0000	4.3300	50.0000	0.0000	(0.3122)	(0.0352)	0.0000	3	(0.3473)	01/06/2025
300146.ZK	01/03/2025	SDB3260427167	100.00	1.6882	173.02	168.82	0.0000	4.3300	50.0000	0.0000	(0.0624)	(0.0070)	0.0000	3	(0.0695)	01/06/2025
300146.ZK	01/03/2025	SDB3260427167	9,100.00	1.6882	15,744.84	15,362.75	0.0000	4.3300	50.0000	0.0000	(5.6813)	(0.6401)	0.0000	3	(6.3214)	01/06/2025
300146.ZK	01/03/2025	SDB3260427167	2,900.00	1.6882	5,017.59	4,895.82	0.0000	4.3300	50.0000	0.0000	(1.8105)	(0.2040)	0.0000	3	(2.0145)	01/06/2025
300146.ZK	01/03/2025	SDB3260427167	1,000.00	1.6882	1,730.20	1,688.21	0.0000	4.3300	50.0000	0.0000	(0.6243)	(0.0703)	0.0000	3	(0.6947)	01/06/2025
300146.ZK	01/02/2025	SDB3260427167	900.00	1.7006	1,557.18	1,530.51	0.0000	4.3300	50.0000	0.0000	(0.1873)	(0.0213)	0.0000	1	(0.2086)	01/06/2025
300146.ZK	01/02/2025	SDB3260427167	2,000.00	1.7006	3,460.40	3,401.13	0.0000	4.3300	50.0000	0.0000	(0.4162)	(0.0472)	0.0000	1	(0.4634)	01/06/2025
300146.ZK	01/02/2025	SDB3260427167	5,300.00	1.7006	9,170.07	9,013.00	0.0000	4.3300	50.0000	0.0000	(1.1030)	(0.1252)	0.0000	1	(1.2281)	01/06/2025
300146.ZK	01/02/2025	SDB3260427167	100.00	1.7006	173.02	170.06	0.0000	4.3300	50.0000	0.0000	(0.0208)	(0.0024)	0.0000	1	(0.0232)	01/06/2025
300146.ZK	01/02/2025	SDB3260427167	900.00	1.7006	1,557.18	1,530.51	0.0000	4.3300	50.0000	0.0000	(0.1873)	(0.0213)	0.0000	1	(0.2086)	01/06/2025
300146.ZK	01/02/2025	SDB3260427167	200.00	1.7006	346.04	340.11	0.0000	4.3300	50.0000	0.0000	(0.0416)	(0.0047)	0.0000	1	(0.0463)	01/06/2025
300146.ZK	01/02/2025	SDB3260427167	3,900.00	1.7006	6,747.79	6,632.21	0.0000	4.3300	50.0000	0.0000	(0.8116)	(0.0921)	0.0000	1	(0.9037)	01/06/2025
300146.ZK	01/02/2025	SDB3260427167	200.00	1.7006	346.04	340.11	0.0000	4.3300	50.0000	0.0000	(0.0416)	(0.0047)	0.0000	1	(0.0463)	01/06/2025
300146.ZK	01/02/2025	SDB3260427167	100.00	1.7006	173.02	170.06	0.0000	4.3300	50.0000	0.0000	(0.0208)	(0.0024)	0.0000	1	(0.0232)	01/06/2025
300146.ZK	01/02/2025	SDB3260427167	300.00	1.7006	519.06	510.17	0.0000	4.3300	50.0000	0.0000	(0.0624)	(0.0071)	0.0000	1	(0.0695)	01/06/2025
300146.ZK	01/02/2025	SDB3260427167	300.00	1.7006	519.06	510.17	0.0000	4.3300	50.0000	0.0000	(0.0624)	(0.0071)	0.0000	1	(0.0695)	01/06/2025
300146.ZK	01/02/2025	SDB3260427167	100.00	1.7006	173.02	170.06	0.0000	4.3300	50.0000	0.0000	(0.0208)	(0.0024)	0.0000	1	(0.0232)	01/06/2025
300146.ZK	01/02/2025	SDB3260427167	12,600.00	1.7006	21,800.55	21,427.13	0.0000	4.3300	50.0000	0.0000	(2.6221)	(0.2976)	0.0000	1	(2.9197)	01/06/2025
300146.ZK	01/02/2025	SDB3260427167	1,200.00	1.7006	2,076.24	2,040.68	0.0000	4.3300	50.0000	0.0000	(0.2497)	(0.0283)	0.0000	1	(0.2781)	01/06/2025
300146.ZK	01/02/2025	SDB3260427167	3,200.00	1.7006	5,536.65	5,441.81	0.0000	4.3300	50.0000	0.0000	(0.6659)	(0.0756)	0.0000	1	(0.7415)	01/06/2025
300146.ZK	01/02/2025	SDB3260427167	500.00	1.7006	865.10	850.28	0.0000	4.3300	50.0000	0.0000	(0.1041)	(0.0118)	0.0000	1	(0.1159)	01/06/2025
300146.ZK	01/02/2025	SDB3260427167	100.00	1.7006	173.02	170.06	0.0000	4.3300	50.0000	0.0000	(0.0208)	(0.0024)	0.0000	1	(0.0232)	01/06/2025
300146.ZK	01/02/2025	SDB3260427167	9,100.00	1.7006	15,744.84	15,475.15	0.0000	4.3300	50.0000	0.0000	(1.8938)	(0.2149)	0.0000	1	(2.1087)	01/06/2025
300146.ZK	01/02/2025	SDB3260427167	2,900.00	1.7006	5,017.59	4,931.64	0.0000	4.3300	50.0000	0.0000	(0.6035)	(0.0685)	0.0000	1	(0.6720)	01/06/2025
300146.ZK	01/02/2025	SDB3260427167	1,000.00	1.7006	1,730.20	1,700.57	0.0000	4.3300	50.0000	0.0000	(0.2081)	(0.0236)	0.0000	1	(0.2317)	01/06/2025
300146.ZK	12/31/2024	SDB3260427167	900.00	1.7333	1,557.18	1,559.96	0.0000	4.3300	50.0000	0.0000	(0.3746)	(0.0433)	0.0000	2	(0.4179)	01/06/2025
300146.ZK	12/31/2024	SDB3260427167	2,000.00	1.7333	3,460.40	3,466.57	0.0000	4.3300	50.0000	0.0000	(0.8324)	(0.0963)	0.0000	2	(0.9287)	01/06/2025
300146.ZK	12/31/2024	SDB3260427167	5,300.00	1.7333	9,170.07	9,186.41	0.0000	4.3300	50.0000	0.0000	(2.2059)	(0.2552)	0.0000	2	(2.4611)	01/06/2025
300146.ZK	12/31/2024	SDB3260427167	100.00	1.7333	173.02	173.33	0.0000	4.3300	50.0000	0.0000	(0.0416)	(0.0048)	0.0000	2	(0.0464)	01/06/2025
300146.ZK	12/31/2024	SDB3260427167	900.00	1.7333	1,557.18	1,559.96	0.0000	4.3300	50.0000	0.0000	(0.3746)	(0.0433)	0.0000	2	(0.4179)	01/06/2025
300146.ZK	12/31/2024	SDB3260427167	200.00	1.7333	346.04	346.66	0.0000	4.3300	50.0000	0.0000	(0.0832)	(0.0096)	0.0000	2	(0.0929)	01/06/2025
300146.ZK	12/31/2024	SDB3260427167	3,900.00	1.7333	6,747.79	6,759.81	0.0000	4.3300	50.0000	0.0000	(1.6232)	(0.1878)	0.0000	2	(1.8110)	01/06/2025
300146.ZK	12/31/2024	SDB3260427167	200.00	1.7333	346.04	346.66	0.0000	4.3300	50.0000	0.0000	(0.0832)	(0.0096)	0.0000	2	(0.0929)	01/06/2025
300146.ZK	12/31/2024	SDB3260427167	100.00	1.7333	173.02	173.33	0.0000	4.3300	50.0000	0.0000	(0.0416)	(0.0048)	0.0000	2	(0.0464)	01/06/2025
300146.ZK	12/31/2024	SDB3260427167	300.00	1.7333	519.06	519.99	0.0000	4.3300	50.0000	0.0000	(0.1249)	(0.0144)	0.0000	2	(0.1393)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
BY-HEALTH CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
300146.ZK	12/31/2024	SDB3260427167	300.00	1.7333	519.06	519.99	0.0000	4.3300	50.0000	0.0000	(0.1249)	(0.0144)	0.0000	2	(0.1393)	01/06/2025
300146.ZK	12/31/2024	SDB3260427167	100.00	1.7333	173.02	173.33	0.0000	4.3300	50.0000	0.0000	(0.0416)	(0.0048)	0.0000	2	(0.0464)	01/06/2025
300146.ZK	12/31/2024	SDB3260427167	12,600.00	1.7333	21,800.55	21,839.39	0.0000	4.3300	50.0000	0.0000	(5.2442)	(0.6066)	0.0000	2	(5.8509)	01/06/2025
300146.ZK	12/31/2024	SDB3260427167	1,200.00	1.7333	2,076.24	2,079.94	0.0000	4.3300	50.0000	0.0000	(0.4995)	(0.0578)	0.0000	2	(0.5572)	01/06/2025
300146.ZK	12/31/2024	SDB3260427167	3,200.00	1.7333	5,536.65	5,546.51	0.0000	4.3300	50.0000	0.0000	(1.3319)	(0.1541)	0.0000	2	(1.4859)	01/06/2025
300146.ZK	12/31/2024	SDB3260427167	500.00	1.7333	865.10	866.64	0.0000	4.3300	50.0000	0.0000	(0.2081)	(0.0241)	0.0000	2	(0.2322)	01/06/2025
300146.ZK	12/31/2024	SDB3260427167	100.00	1.7333	173.02	173.33	0.0000	4.3300	50.0000	0.0000	(0.0416)	(0.0048)	0.0000	2	(0.0464)	01/06/2025
300146.ZK	12/31/2024	SDB3260427167	9,100.00	1.7333	15,744.84	15,772.89	0.0000	4.3300	50.0000	0.0000	(3.7875)	(0.4381)	0.0000	2	(4.2256)	01/06/2025
300146.ZK	12/31/2024	SDB3260427167	2,900.00	1.7333	5,017.59	5,026.53	0.0000	4.3300	50.0000	0.0000	(1.2070)	(0.1396)	0.0000	2	(1.3466)	01/06/2025
300146.ZK	12/31/2024	SDB3260427167	1,000.00	1.7333	1,730.20	1,733.29	0.0000	4.3300	50.0000	0.0000	(0.4162)	(0.0481)	0.0000	2	(0.4644)	01/06/2025
300146.ZK	12/30/2024	SDB3260427167	900.00	1.7042	1,557.18	1,533.81	0.0000	4.3300	50.0000	0.0000	(0.1873)	(0.0213)	0.0000	1	(0.2086)	01/06/2025
300146.ZK	12/30/2024	SDB3260427167	2,000.00	1.7042	3,460.40	3,408.46	0.0000	4.3300	50.0000	0.0000	(0.4162)	(0.0473)	0.0000	1	(0.4635)	01/06/2025
300146.ZK	12/30/2024	SDB3260427167	5,300.00	1.7042	9,170.07	9,032.42	0.0000	4.3300	50.0000	0.0000	(1.1030)	(0.1255)	0.0000	1	(1.2284)	01/06/2025
300146.ZK	12/30/2024	SDB3260427167	100.00	1.7042	173.02	170.42	0.0000	4.3300	50.0000	0.0000	(0.0208)	(0.0024)	0.0000	1	(0.0232)	01/06/2025
300146.ZK	12/30/2024	SDB3260427167	900.00	1.7042	1,557.18	1,533.81	0.0000	4.3300	50.0000	0.0000	(0.1873)	(0.0213)	0.0000	1	(0.2086)	01/06/2025
300146.ZK	12/30/2024	SDB3260427167	200.00	1.7042	346.04	340.85	0.0000	4.3300	50.0000	0.0000	(0.0416)	(0.0047)	0.0000	1	(0.0464)	01/06/2025
300146.ZK	12/30/2024	SDB3260427167	3,900.00	1.7042	6,747.79	6,646.50	0.0000	4.3300	50.0000	0.0000	(0.8116)	(0.0923)	0.0000	1	(0.9039)	01/06/2025
300146.ZK	12/30/2024	SDB3260427167	200.00	1.7042	346.04	340.85	0.0000	4.3300	50.0000	0.0000	(0.0416)	(0.0047)	0.0000	1	(0.0464)	01/06/2025
300146.ZK	12/30/2024	SDB3260427167	100.00	1.7042	173.02	170.42	0.0000	4.3300	50.0000	0.0000	(0.0208)	(0.0024)	0.0000	1	(0.0232)	01/06/2025
300146.ZK	12/30/2024	SDB3260427167	300.00	1.7042	519.06	511.27	0.0000	4.3300	50.0000	0.0000	(0.0624)	(0.0071)	0.0000	1	(0.0695)	01/06/2025
300146.ZK	12/30/2024	SDB3260427167	300.00	1.7042	519.06	511.27	0.0000	4.3300	50.0000	0.0000	(0.0624)	(0.0071)	0.0000	1	(0.0695)	01/06/2025
300146.ZK	12/30/2024	SDB3260427167	100.00	1.7042	173.02	170.42	0.0000	4.3300	50.0000	0.0000	(0.0208)	(0.0024)	0.0000	1	(0.0232)	01/06/2025
300146.ZK	12/30/2024	SDB3260427167	12,600.00	1.7042	21,800.55	21,473.30	0.0000	4.3300	50.0000	0.0000	(2.6221)	(0.2982)	0.0000	1	(2.9204)	01/06/2025
300146.ZK	12/30/2024	SDB3260427167	1,200.00	1.7042	2,076.24	2,045.08	0.0000	4.3300	50.0000	0.0000	(0.2497)	(0.0284)	0.0000	1	(0.2781)	01/06/2025
300146.ZK	12/30/2024	SDB3260427167	3,200.00	1.7042	5,536.65	5,453.54	0.0000	4.3300	50.0000	0.0000	(0.6659)	(0.0757)	0.0000	1	(0.7417)	01/06/2025
300146.ZK	12/30/2024	SDB3260427167	500.00	1.7042	865.10	852.12	0.0000	4.3300	50.0000	0.0000	(0.1041)	(0.0118)	0.0000	1	(0.1159)	01/06/2025
300146.ZK	12/30/2024	SDB3260427167	100.00	1.7042	173.02	170.42	0.0000	4.3300	50.0000	0.0000	(0.0208)	(0.0024)	0.0000	1	(0.0232)	01/06/2025
300146.ZK	12/30/2024	SDB3260427167	9,100.00	1.7042	15,744.84	15,508.49	0.0000	4.3300	50.0000	0.0000	(1.8938)	(0.2154)	0.0000	1	(2.1091)	01/06/2025
300146.ZK	12/30/2024	SDB3260427167	2,900.00	1.7042	5,017.59	4,942.27	0.0000	4.3300	50.0000	0.0000	(0.6035)	(0.0686)	0.0000	1	(0.6721)	01/06/2025
300146.ZK	12/30/2024	SDB3260427167	1,000.00	1.7042	1,730.20	1,704.23	0.0000	4.3300	50.0000	0.0000	(0.2081)	(0.0237)	0.0000	1	(0.2318)	01/06/2025
300146.ZK	12/27/2024	SDB3260427167	900.00	1.7529	1,557.18	1,577.59	0.0000	4.3300	50.0000	0.0000	(0.5619)	(0.0657)	0.0000	3	(0.6276)	01/06/2025
300146.ZK	12/27/2024	SDB3260427167	2,000.00	1.7529	3,460.40	3,505.75	0.0000	4.3300	50.0000	0.0000	(1.2486)	(0.1461)	0.0000	3	(1.3947)	01/06/2025
300146.ZK	12/27/2024	SDB3260427167	5,300.00	1.7529	9,170.07	9,290.23	0.0000	4.3300	50.0000	0.0000	(3.3089)	(0.3871)	0.0000	3	(3.6960)	01/06/2025
300146.ZK	12/27/2024	SDB3260427167	100.00	1.7529	173.02	175.29	0.0000	4.3300	50.0000	0.0000	(0.0624)	(0.0073)	0.0000	3	(0.0697)	01/06/2025
300146.ZK	12/27/2024	SDB3260427167	900.00	1.7529	1,557.18	1,577.59	0.0000	4.3300	50.0000	0.0000	(0.5619)	(0.0657)	0.0000	3	(0.6276)	01/06/2025
300146.ZK	12/27/2024	SDB3260427167	200.00	1.7529	346.04	350.57	0.0000	4.3300	50.0000	0.0000	(0.1249)	(0.0146)	0.0000	3	(0.1395)	01/06/2025
300146.ZK	12/27/2024	SDB3260427167	3,900.00	1.7529	6,747.79	6,836.21	0.0000	4.3300	50.0000	0.0000	(2.4348)	(0.2848)	0.0000	3	(2.7197)	01/06/2025
300146.ZK	12/27/2024	SDB3260427167	200.00	1.7529	346.04	350.57	0.0000	4.3300	50.0000	0.0000	(0.1249)	(0.0146)	0.0000	3	(0.1395)	01/06/2025
300146.ZK	12/27/2024	SDB3260427167	100.00	1.7529	173.02	175.29	0.0000	4.3300	50.0000	0.0000	(0.0624)	(0.0073)	0.0000	3	(0.0697)	01/06/2025
300146.ZK	12/27/2024	SDB3260427167	300.00	1.7529	519.06	525.86	0.0000	4.3300	50.0000	0.0000	(0.1873)	(0.0219)	0.0000	3	(0.2092)	01/06/2025
300146.ZK	12/27/2024	SDB3260427167	300.00	1.7529	519.06	525.86	0.0000	4.3300	50.0000	0.0000	(0.1873)	(0.0219)	0.0000	3	(0.2092)	01/06/2025
300146.ZK	12/27/2024	SDB3260427167	100.00	1.7529	173.02	175.29	0.0000	4.3300	50.0000	0.0000	(0.0624)	(0.0073)	0.0000	3	(0.0697)	01/06/2025
300146.ZK	12/27/2024	SDB3260427167	12,600.00	1.7529	21,800.55	22,086.21	0.0000	4.3300	50.0000	0.0000	(7.8664)	(0.9203)	0.0000	3	(8.7866)	01/06/2025
300146.ZK	12/27/2024	SDB3260427167	1,200.00	1.7529	2,076.24	2,103.45	0.0000	4.3300	50.0000	0.0000	(0.7492)	(0.0876)	0.0000	3	(0.8368)	01/06/2025
300146.ZK	12/27/2024	SDB3260427167	3,200.00	1.7529	5,536.65	5,609.20	0.0000	4.3300	50.0000	0.0000	(1.9978)	(0.2337)	0.0000	3	(2.2315)	01/06/2025
300146.ZK	12/27/2024	SDB3260427167	500.00	1.7529	865.10	876.44	0.0000	4.3300	50.0000	0.0000	(0.3122)	(0.0365)	0.0000	3	(0.3487)	01/06/2025
300146.ZK	12/27/2024	SDB3260427167	100.00	1.7529	173.02	175.29	0.0000	4.3300	50.0000	0.0000	(0.0624)	(0.0073)	0.0000	3	(0.0697)	01/06/2025
300146.ZK	12/27/2024	SDB3260427167	9,100.00	1.7529	15,744.84	15,951.15	0.0000	4.3300	50.0000	0.0000	(5.6813)	(0.6646)	0.0000	3	(6.3459)	01/06/2025
300146.ZK	12/27/2024	SDB3260427167	2,900.00	1.7529	5,017.59	5,083.33	0.0000	4.3300	50.0000	0.0000	(1.8105)	(0.2118)	0.0000	3	(2.0223)	01/06/2025
300146.ZK	12/27/2024	SDB3260427167	1,000.00	1.7529	1,730.20	1,752.87	0.0000	4.3300	50.0000	0.0000	(0.6243)	(0.0730)	0.0000	3	(0.6974)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
BY-HEALTH CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
300146.ZK	12/26/2024	SDB3260427167	900.00	1.7446	1,557.18	1,570.14	0.0000	4.3300	50.0000	0.0000	(0.1873)	(0.0218)	0.0000	1	(0.2091)	01/06/2025
300146.ZK	12/26/2024	SDB3260427167	2,000.00	1.7446	3,460.40	3,489.20	0.0000	4.3300	50.0000	0.0000	(0.4162)	(0.0485)	0.0000	1	(0.4647)	01/06/2025
300146.ZK	12/26/2024	SDB3260427167	5,300.00	1.7446	9,170.07	9,246.37	0.0000	4.3300	50.0000	0.0000	(1.1030)	(0.1284)	0.0000	1	(1.2314)	01/06/2025
300146.ZK	12/26/2024	SDB3260427167	100.00	1.7446	173.02	174.46	0.0000	4.3300	50.0000	0.0000	(0.0208)	(0.0024)	0.0000	1	(0.0232)	01/06/2025
300146.ZK	12/26/2024	SDB3260427167	900.00	1.7446	1,557.18	1,570.14	0.0000	4.3300	50.0000	0.0000	(0.1873)	(0.0218)	0.0000	1	(0.2091)	01/06/2025
300146.ZK	12/26/2024	SDB3260427167	200.00	1.7446	346.04	348.92	0.0000	4.3300	50.0000	0.0000	(0.0416)	(0.0048)	0.0000	1	(0.0465)	01/06/2025
300146.ZK	12/26/2024	SDB3260427167	3,900.00	1.7446	6,747.79	6,803.94	0.0000	4.3300	50.0000	0.0000	(0.8116)	(0.0945)	0.0000	1	(0.9061)	01/06/2025
300146.ZK	12/26/2024	SDB3260427167	200.00	1.7446	346.04	348.92	0.0000	4.3300	50.0000	0.0000	(0.0416)	(0.0048)	0.0000	1	(0.0465)	01/06/2025
300146.ZK	12/26/2024	SDB3260427167	100.00	1.7446	173.02	174.46	0.0000	4.3300	50.0000	0.0000	(0.0208)	(0.0024)	0.0000	1	(0.0232)	01/06/2025
300146.ZK	12/26/2024	SDB3260427167	300.00	1.7446	519.06	523.38	0.0000	4.3300	50.0000	0.0000	(0.0624)	(0.0073)	0.0000	1	(0.0697)	01/06/2025
300146.ZK	12/26/2024	SDB3260427167	300.00	1.7446	519.06	523.38	0.0000	4.3300	50.0000	0.0000	(0.0624)	(0.0073)	0.0000	1	(0.0697)	01/06/2025
300146.ZK	12/26/2024	SDB3260427167	100.00	1.7446	173.02	174.46	0.0000	4.3300	50.0000	0.0000	(0.0208)	(0.0024)	0.0000	1	(0.0232)	01/06/2025
300146.ZK	12/26/2024	SDB3260427167	12,600.00	1.7446	21,800.55	21,981.95	0.0000	4.3300	50.0000	0.0000	(2.6221)	(0.3053)	0.0000	1	(2.9274)	01/06/2025
300146.ZK	12/26/2024	SDB3260427167	1,200.00	1.7446	2,076.24	2,093.52	0.0000	4.3300	50.0000	0.0000	(0.2497)	(0.0291)	0.0000	1	(0.2788)	01/06/2025
300146.ZK	12/26/2024	SDB3260427167	3,200.00	1.7446	5,536.65	5,582.72	0.0000	4.3300	50.0000	0.0000	(0.6659)	(0.0775)	0.0000	1	(0.7435)	01/06/2025
300146.ZK	12/26/2024	SDB3260427167	500.00	1.7446	865.10	872.30	0.0000	4.3300	50.0000	0.0000	(0.1041)	(0.0121)	0.0000	1	(0.1162)	01/06/2025
300146.ZK	12/26/2024	SDB3260427167	100.00	1.7446	173.02	174.46	0.0000	4.3300	50.0000	0.0000	(0.0208)	(0.0024)	0.0000	1	(0.0232)	01/06/2025
300146.ZK	12/26/2024	SDB3260427167	9,100.00	1.7446	15,744.84	15,875.85	0.0000	4.3300	50.0000	0.0000	(1.8938)	(0.2205)	0.0000	1	(2.1143)	01/06/2025
300146.ZK	12/26/2024	SDB3260427167	2,900.00	1.7446	5,017.59	5,059.34	0.0000	4.3300	50.0000	0.0000	(0.6035)	(0.0703)	0.0000	1	(0.6738)	01/06/2025
300146.ZK	12/26/2024	SDB3260427167	1,000.00	1.7446	1,730.20	1,744.60	0.0000	4.3300	50.0000	0.0000	(0.2081)	(0.0242)	0.0000	1	(0.2323)	01/06/2025
300146.ZK	12/24/2024	SDB3260427167	900.00	1.7446	1,557.18	1,570.14	0.0000	4.3300	50.0000	0.0000	(0.0436)	(0.0046)	0.0000	2	(0.4182)	01/06/2025
300146.ZK	12/24/2024	SDB3260427167	2,000.00	1.7446	3,460.40	3,489.20	0.0000	4.3300	50.0000	0.0000	(0.8324)	(0.0969)	0.0000	2	(0.9293)	01/06/2025
300146.ZK	12/24/2024	SDB3260427167	5,300.00	1.7446	9,170.07	9,246.37	0.0000	4.3300	50.0000	0.0000	(2.2059)	(0.2568)	0.0000	2	(2.4628)	01/06/2025
300146.ZK	12/24/2024	SDB3260427167	100.00	1.7446	173.02	174.46	0.0000	4.3300	50.0000	0.0000	(0.0416)	(0.0048)	0.0000	2	(0.0465)	01/06/2025
300146.ZK	12/24/2024	SDB3260427167	900.00	1.7446	1,557.18	1,570.14	0.0000	4.3300	50.0000	0.0000	(0.3746)	(0.0436)	0.0000	2	(0.4182)	01/06/2025
300146.ZK	12/24/2024	SDB3260427167	200.00	1.7446	346.04	348.92	0.0000	4.3300	50.0000	0.0000	(0.0832)	(0.0097)	0.0000	2	(0.0929)	01/06/2025
300146.ZK	12/24/2024	SDB3260427167	3,900.00	1.7446	6,747.79	6,803.94	0.0000	4.3300	50.0000	0.0000	(1.6232)	(0.1890)	0.0000	2	(1.8122)	01/06/2025
300146.ZK	12/24/2024	SDB3260427167	200.00	1.7446	346.04	348.92	0.0000	4.3300	50.0000	0.0000	(0.0832)	(0.0097)	0.0000	2	(0.0929)	01/06/2025
300146.ZK	12/24/2024	SDB3260427167	100.00	1.7446	173.02	174.46	0.0000	4.3300	50.0000	0.0000	(0.0416)	(0.0048)	0.0000	2	(0.0465)	01/06/2025
300146.ZK	12/24/2024	SDB3260427167	300.00	1.7446	519.06	523.38	0.0000	4.3300	50.0000	0.0000	(0.1249)	(0.0145)	0.0000	2	(0.1394)	01/06/2025
300146.ZK	12/24/2024	SDB3260427167	300.00	1.7446	519.06	523.38	0.0000	4.3300	50.0000	0.0000	(0.1249)	(0.0145)	0.0000	2	(0.1394)	01/06/2025
300146.ZK	12/24/2024	SDB3260427167	100.00	1.7446	173.02	174.46	0.0000	4.3300	50.0000	0.0000	(0.0416)	(0.0048)	0.0000	2	(0.0465)	01/06/2025
300146.ZK	12/24/2024	SDB3260427167	12,600.00	1.7446	21,800.55	21,981.95	0.0000	4.3300	50.0000	0.0000	(5.2442)	(0.6106)	0.0000	2	(5.8549)	01/06/2025
300146.ZK	12/24/2024	SDB3260427167	1,200.00	1.7446	2,076.24	2,093.52	0.0000	4.3300	50.0000	0.0000	(0.4995)	(0.0582)	0.0000	2	(0.5576)	01/06/2025
300146.ZK	12/24/2024	SDB3260427167	3,200.00	1.7446	5,536.65	5,582.72	0.0000	4.3300	50.0000	0.0000	(1.3319)	(0.1551)	0.0000	2	(1.4869)	01/06/2025
300146.ZK	12/24/2024	SDB3260427167	500.00	1.7446	865.10	872.30	0.0000	4.3300	50.0000	0.0000	(0.1041)	(0.0242)	0.0000	2	(0.2323)	01/06/2025
300146.ZK	12/24/2024	SDB3260427167	100.00	1.7446	173.02	174.46	0.0000	4.3300	50.0000	0.0000	(0.0416)	(0.0048)	0.0000	2	(0.0465)	01/06/2025
300146.ZK	12/24/2024	SDB3260427167	9,100.00	1.7446	15,744.84	15,875.85	0.0000	4.3300	50.0000	0.0000	(3.7875)	(0.4410)	0.0000	2	(4.2285)	01/06/2025
300146.ZK	12/24/2024	SDB3260427167	2,900.00	1.7446	5,017.59	5,059.34	0.0000	4.3300	50.0000	0.0000	(1.2070)	(0.1405)	0.0000	2	(1.3475)	01/06/2025
300146.ZK	12/24/2024	SDB3260427167	1,000.00	1.7446	1,730.20	1,744.60	0.0000	4.3300	50.0000	0.0000	(0.4162)	(0.0485)	0.0000	2	(0.4647)	01/06/2025
300146.ZK	12/23/2024	SDB3260427167	900.00	1.7571	1,557.18	1,581.39	0.0000	4.3300	50.0000	0.0000	(0.1873)	(0.0220)	0.0000	1	(0.2093)	01/06/2025
300146.ZK	12/23/2024	SDB3260427167	2,000.00	1.7571	3,460.40	3,514.21	0.0000	4.3300	50.0000	0.0000	(0.4162)	(0.0488)	0.0000	1	(0.4650)	01/06/2025
300146.ZK	12/23/2024	SDB3260427167	5,300.00	1.7571	9,170.07	9,312.66	0.0000	4.3300	50.0000	0.0000	(1.1030)	(0.1293)	0.0000	1	(1.2323)	01/06/2025
300146.ZK	12/23/2024	SDB3260427167	100.00	1.7571	173.02	175.71	0.0000	4.3300	50.0000	0.0000	(0.0208)	(0.0024)	0.0000	1	(0.0233)	01/06/2025
300146.ZK	12/23/2024	SDB3260427167	900.00	1.7571	1,557.18	1,581.39	0.0000	4.3300	50.0000	0.0000	(0.1873)	(0.0220)	0.0000	1	(0.2093)	01/06/2025
300146.ZK	12/23/2024	SDB3260427167	200.00	1.7571	346.04	351.42	0.0000	4.3300	50.0000	0.0000	(0.0416)	(0.0049)	0.0000	1	(0.0465)	01/06/2025
300146.ZK	12/23/2024	SDB3260427167	3,900.00	1.7571	6,747.79	6,852.71	0.0000	4.3300	50.0000	0.0000	(0.8116)	(0.0952)	0.0000	1	(0.9068)	01/06/2025
300146.ZK	12/23/2024	SDB3260427167	200.00	1.7571	346.04	351.42	0.0000	4.3300	50.0000	0.0000	(0.0416)	(0.0049)	0.0000	1	(0.0465)	01/06/2025
300146.ZK	12/23/2024	SDB3260427167	100.00	1.7571	173.02	175.71	0.0000	4.3300	50.0000	0.0000	(0.0208)	(0.0024)	0.0000	1	(0.0233)	01/06/2025
300146.ZK	12/23/2024	SDB3260427167	300.00	1.7571	519.06	527.13	0.0000	4.3300	50.0000	0.0000	(0.0624)	(0.0073)	0.0000	1	(0.0698)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
BY-HEALTH CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
300146.ZK	12/23/2024	SDB3260427167	300.00	1.7571	519.06	527.13	0.0000	4.3300	50.0000	0.0000	(0.0624)	(0.0073)	0.0000	1	(0.0698)	01/06/2025
300146.ZK	12/23/2024	SDB3260427167	100.00	1.7571	173.02	175.71	0.0000	4.3300	50.0000	0.0000	(0.0208)	(0.0024)	0.0000	1	(0.0233)	01/06/2025
300146.ZK	12/23/2024	SDB3260427167	12,600.00	1.7571	21,800.55	22,139.52	0.0000	4.3300	50.0000	0.0000	(2.6221)	(0.3075)	0.0000	1	(2.9296)	01/06/2025
300146.ZK	12/23/2024	SDB3260427167	1,200.00	1.7571	2,076.24	2,108.53	0.0000	4.3300	50.0000	0.0000	(0.2497)	(0.0293)	0.0000	1	(0.2790)	01/06/2025
300146.ZK	12/23/2024	SDB3260427167	3,200.00	1.7571	5,536.65	5,622.74	0.0000	4.3300	50.0000	0.0000	(0.6659)	(0.0781)	0.0000	1	(0.7440)	01/06/2025
300146.ZK	12/23/2024	SDB3260427167	500.00	1.7571	865.10	878.55	0.0000	4.3300	50.0000	0.0000	(0.1041)	(0.0122)	0.0000	1	(0.1163)	01/06/2025
300146.ZK	12/23/2024	SDB3260427167	100.00	1.7571	173.02	175.71	0.0000	4.3300	50.0000	0.0000	(0.0208)	(0.0024)	0.0000	1	(0.0233)	01/06/2025
300146.ZK	12/23/2024	SDB3260427167	9,100.00	1.7571	15,744.84	15,989.66	0.0000	4.3300	50.0000	0.0000	(1.8938)	(0.2221)	0.0000	1	(2.1158)	01/06/2025
300146.ZK	12/23/2024	SDB3260427167	2,900.00	1.7571	5,017.59	5,095.60	0.0000	4.3300	50.0000	0.0000	(0.6035)	(0.0708)	0.0000	1	(0.6743)	01/06/2025
300146.ZK	12/23/2024	SDB3260427167	1,000.00	1.7571	1,730.20	1,757.11	0.0000	4.3300	50.0000	0.0000	(0.2081)	(0.0244)	0.0000	1	(0.2325)	01/06/2025
300146.ZK	12/20/2024	SDB3260427167	900.00	1.7664	1,557.18	1,589.72	0.0000	4.3300	50.0000	0.0000	(0.5619)	(0.0662)	0.0000	3	(0.6281)	01/06/2025
300146.ZK	12/20/2024	SDB3260427167	2,000.00	1.7664	3,460.40	3,532.71	0.0000	4.3300	50.0000	0.0000	(1.2486)	(0.1472)	0.0000	3	(1.3958)	01/06/2025
300146.ZK	12/20/2024	SDB3260427167	5,300.00	1.7664	9,170.07	9,361.69	0.0000	4.3300	50.0000	0.0000	(3.3089)	(0.3901)	0.0000	3	(3.6989)	01/06/2025
300146.ZK	12/20/2024	SDB3260427167	100.00	1.7664	173.02	176.64	0.0000	4.3300	50.0000	0.0000	(0.0624)	(0.0074)	0.0000	3	(0.0698)	01/06/2025
300146.ZK	12/20/2024	SDB3260427167	900.00	1.7664	1,557.18	1,589.72	0.0000	4.3300	50.0000	0.0000	(0.5619)	(0.0662)	0.0000	3	(0.6281)	01/06/2025
300146.ZK	12/20/2024	SDB3260427167	200.00	1.7664	346.04	353.27	0.0000	4.3300	50.0000	0.0000	(0.1249)	(0.0147)	0.0000	3	(0.1396)	01/06/2025
300146.ZK	12/20/2024	SDB3260427167	3,900.00	1.7664	6,747.79	6,888.79	0.0000	4.3300	50.0000	0.0000	(2.4348)	(0.2870)	0.0000	3	(2.7219)	01/06/2025
300146.ZK	12/20/2024	SDB3260427167	200.00	1.7664	346.04	353.27	0.0000	4.3300	50.0000	0.0000	(0.1249)	(0.0147)	0.0000	3	(0.1396)	01/06/2025
300146.ZK	12/20/2024	SDB3260427167	100.00	1.7664	173.02	176.64	0.0000	4.3300	50.0000	0.0000	(0.0624)	(0.0074)	0.0000	3	(0.0698)	01/06/2025
300146.ZK	12/20/2024	SDB3260427167	300.00	1.7664	519.06	529.91	0.0000	4.3300	50.0000	0.0000	(0.1873)	(0.0221)	0.0000	3	(0.2094)	01/06/2025
300146.ZK	12/20/2024	SDB3260427167	300.00	1.7664	519.06	529.91	0.0000	4.3300	50.0000	0.0000	(0.1873)	(0.0221)	0.0000	3	(0.2094)	01/06/2025
300146.ZK	12/20/2024	SDB3260427167	100.00	1.7664	173.02	176.64	0.0000	4.3300	50.0000	0.0000	(0.0624)	(0.0074)	0.0000	3	(0.0698)	01/06/2025
300146.ZK	12/20/2024	SDB3260427167	12,600.00	1.7664	21,800.55	22,256.09	0.0000	4.3300	50.0000	0.0000	(7.8664)	(0.9273)	0.0000	3	(8.7937)	01/06/2025
300146.ZK	12/20/2024	SDB3260427167	1,200.00	1.7664	2,076.24	2,119.63	0.0000	4.3300	50.0000	0.0000	(0.7492)	(0.0883)	0.0000	3	(0.8375)	01/06/2025
300146.ZK	12/20/2024	SDB3260427167	3,200.00	1.7664	5,536.65	5,652.34	0.0000	4.3300	50.0000	0.0000	(1.9978)	(0.2355)	0.0000	3	(2.2333)	01/06/2025
300146.ZK	12/20/2024	SDB3260427167	500.00	1.7664	865.10	883.18	0.0000	4.3300	50.0000	0.0000	(0.3122)	(0.0368)	0.0000	3	(0.3490)	01/06/2025
300146.ZK	12/20/2024	SDB3260427167	100.00	1.7664	173.02	176.64	0.0000	4.3300	50.0000	0.0000	(0.0624)	(0.0074)	0.0000	3	(0.0698)	01/06/2025
300146.ZK	12/20/2024	SDB3260427167	9,100.00	1.7664	15,744.84	16,073.84	0.0000	4.3300	50.0000	0.0000	(5.6813)	(0.6697)	0.0000	3	(6.3510)	01/06/2025
300146.ZK	12/20/2024	SDB3260427167	2,900.00	1.7664	5,017.59	5,122.43	0.0000	4.3300	50.0000	0.0000	(1.8105)	(0.2134)	0.0000	3	(2.0239)	01/06/2025
300146.ZK	12/20/2024	SDB3260427167	1,000.00	1.7664	1,730.20	1,766.36	0.0000	4.3300	50.0000	0.0000	(0.6243)	(0.0736)	0.0000	3	(0.6979)	01/06/2025
300146.ZK	12/19/2024	SDB3260427167	900.00	1.8168	1,557.18	1,635.16	0.0000	4.5800	50.0000	0.0000	(0.1981)	(0.0227)	0.0000	1	(0.2208)	01/06/2025
300146.ZK	12/19/2024	SDB3260427167	2,000.00	1.8168	3,460.40	3,633.69	0.0000	4.5800	50.0000	0.0000	(0.4402)	(0.0505)	0.0000	1	(0.4907)	01/06/2025
300146.ZK	12/19/2024	SDB3260427167	5,300.00	1.8168	9,170.07	9,629.29	0.0000	4.5800	50.0000	0.0000	(1.1666)	(0.1337)	0.0000	1	(1.3004)	01/06/2025
300146.ZK	12/19/2024	SDB3260427167	100.00	1.8168	173.02	181.68	0.0000	4.5800	50.0000	0.0000	(0.0220)	(0.0025)	0.0000	1	(0.0245)	01/06/2025
300146.ZK	12/19/2024	SDB3260427167	900.00	1.8168	1,557.18	1,635.16	0.0000	4.5800	50.0000	0.0000	(0.1981)	(0.0227)	0.0000	1	(0.2208)	01/06/2025
300146.ZK	12/19/2024	SDB3260427167	200.00	1.8168	346.04	363.37	0.0000	4.5800	50.0000	0.0000	(0.0440)	(0.0050)	0.0000	1	(0.0491)	01/06/2025
300146.ZK	12/19/2024	SDB3260427167	3,900.00	1.8168	6,747.79	7,085.70	0.0000	4.5800	50.0000	0.0000	(0.8585)	(0.0984)	0.0000	1	(0.9569)	01/06/2025
300146.ZK	12/19/2024	SDB3260427167	200.00	1.8168	346.04	363.37	0.0000	4.5800	50.0000	0.0000	(0.0440)	(0.0050)	0.0000	1	(0.0491)	01/06/2025
300146.ZK	12/19/2024	SDB3260427167	100.00	1.8168	173.02	181.68	0.0000	4.5800	50.0000	0.0000	(0.0220)	(0.0025)	0.0000	1	(0.0245)	01/06/2025
300146.ZK	12/19/2024	SDB3260427167	300.00	1.8168	519.06	545.05	0.0000	4.5800	50.0000	0.0000	(0.0660)	(0.0076)	0.0000	1	(0.0736)	01/06/2025
300146.ZK	12/19/2024	SDB3260427167	300.00	1.8168	519.06	545.05	0.0000	4.5800	50.0000	0.0000	(0.0660)	(0.0076)	0.0000	1	(0.0736)	01/06/2025
300146.ZK	12/19/2024	SDB3260427167	100.00	1.8168	173.02	181.68	0.0000	4.5800	50.0000	0.0000	(0.0220)	(0.0025)	0.0000	1	(0.0245)	01/06/2025
300146.ZK	12/19/2024	SDB3260427167	12,600.00	1.8168	21,800.55	22,892.27	0.0000	4.5800	50.0000	0.0000	(2.7735)	(0.3179)	0.0000	1	(3.0915)	01/06/2025
300146.ZK	12/19/2024	SDB3260427167	1,200.00	1.8168	2,076.24	2,180.22	0.0000	4.5800	50.0000	0.0000	(0.2641)	(0.0303)	0.0000	1	(0.2944)	01/06/2025
300146.ZK	12/19/2024	SDB3260427167	3,200.00	1.8168	5,536.65	5,813.91	0.0000	4.5800	50.0000	0.0000	(0.7044)	(0.0807)	0.0000	1	(0.7851)	01/06/2025
300146.ZK	12/19/2024	SDB3260427167	500.00	1.8168	865.10	908.42	0.0000	4.5800	50.0000	0.0000	(0.1101)	(0.0126)	0.0000	1	(0.1227)	01/06/2025
300146.ZK	12/19/2024	SDB3260427167	100.00	1.8168	173.02	181.68	0.0000	4.5800	50.0000	0.0000	(0.0220)	(0.0025)	0.0000	1	(0.0245)	01/06/2025
300146.ZK	12/19/2024	SDB3260427167	9,100.00	1.8168	15,744.84	16,533.31	0.0000	4.5800	50.0000	0.0000	(2.0031)	(0.2296)	0.0000	1	(2.2327)	01/06/2025
300146.ZK	12/19/2024	SDB3260427167	2,900.00	1.8168	5,017.59	5,268.86	0.0000	4.5800	50.0000	0.0000	(0.6383)	(0.0732)	0.0000	1	(0.7115)	01/06/2025
300146.ZK	12/19/2024	SDB3260427167	1,000.00	1.8168	1,730.20	1,816.85	0.0000	4.5800	50.0000	0.0000	(0.2201)	(0.0252)	0.0000	1	(0.2454)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
BY-HEALTH CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
300146.ZK	12/18/2024	SDB3260427167	900.00	1.8234	1,557.18	1,641.04	0.0000	4.5800	50.0000	0.0000	(0.1981)	(0.0228)	0.0000	1	(0.2209)	01/06/2025
300146.ZK	12/18/2024	SDB3260427167	2,000.00	1.8234	3,460.40	3,646.77	0.0000	4.5800	50.0000	0.0000	(0.4402)	(0.0506)	0.0000	1	(0.4909)	01/06/2025
300146.ZK	12/18/2024	SDB3260427167	5,300.00	1.8234	9,170.07	9,663.93	0.0000	4.5800	50.0000	0.0000	(1.1666)	(0.1342)	0.0000	1	(1.3009)	01/06/2025
300146.ZK	12/18/2024	SDB3260427167	100.00	1.8234	173.02	182.34	0.0000	4.5800	50.0000	0.0000	(0.0220)	(0.0025)	0.0000	1	(0.0245)	01/06/2025
300146.ZK	12/18/2024	SDB3260427167	900.00	1.8234	1,557.18	1,641.04	0.0000	4.5800	50.0000	0.0000	(0.1981)	(0.0228)	0.0000	1	(0.2209)	01/06/2025
300146.ZK	12/18/2024	SDB3260427167	200.00	1.8234	346.04	364.68	0.0000	4.5800	50.0000	0.0000	(0.0440)	(0.0051)	0.0000	1	(0.0491)	01/06/2025
300146.ZK	12/18/2024	SDB3260427167	3,900.00	1.8234	6,747.79	7,111.19	0.0000	4.5800	50.0000	0.0000	(0.8585)	(0.0988)	0.0000	1	(0.9572)	01/06/2025
300146.ZK	12/18/2024	SDB3260427167	200.00	1.8234	346.04	364.68	0.0000	4.5800	50.0000	0.0000	(0.0440)	(0.0051)	0.0000	1	(0.0491)	01/06/2025
300146.ZK	12/18/2024	SDB3260427167	100.00	1.8234	173.02	182.34	0.0000	4.5800	50.0000	0.0000	(0.0220)	(0.0025)	0.0000	1	(0.0245)	01/06/2025
300146.ZK	12/18/2024	SDB3260427167	300.00	1.8234	519.06	547.01	0.0000	4.5800	50.0000	0.0000	(0.0660)	(0.0076)	0.0000	1	(0.0736)	01/06/2025
300146.ZK	12/18/2024	SDB3260427167	300.00	1.8234	519.06	547.01	0.0000	4.5800	50.0000	0.0000	(0.0660)	(0.0076)	0.0000	1	(0.0736)	01/06/2025
300146.ZK	12/18/2024	SDB3260427167	100.00	1.8234	173.02	182.34	0.0000	4.5800	50.0000	0.0000	(0.0220)	(0.0025)	0.0000	1	(0.0245)	01/06/2025
300146.ZK	12/18/2024	SDB3260427167	12,600.00	1.8234	21,800.55	22,974.63	0.0000	4.5800	50.0000	0.0000	(2.7735)	(0.3191)	0.0000	1	(3.0926)	01/06/2025
300146.ZK	12/18/2024	SDB3260427167	1,200.00	1.8234	2,076.24	2,188.06	0.0000	4.5800	50.0000	0.0000	(0.2641)	(0.0304)	0.0000	1	(0.2945)	01/06/2025
300146.ZK	12/18/2024	SDB3260427167	3,200.00	1.8234	5,536.65	5,834.83	0.0000	4.5800	50.0000	0.0000	(0.7044)	(0.0810)	0.0000	1	(0.7854)	01/06/2025
300146.ZK	12/18/2024	SDB3260427167	400.00	1.8234	692.08	729.35	0.0000	4.5800	50.0000	0.0000	(0.0660)	(0.0101)	0.0000	1	(0.0982)	01/06/2025
300146.ZK	12/18/2024	SDB3260427167	500.00	1.8234	865.10	911.69	0.0000	4.5800	50.0000	0.0000	(0.1101)	(0.0127)	0.0000	1	(0.1227)	01/06/2025
300146.ZK	12/18/2024	SDB3260427167	100.00	1.8234	173.02	182.34	0.0000	4.5800	50.0000	0.0000	(0.0220)	(0.0025)	0.0000	1	(0.0245)	01/06/2025
300146.ZK	12/18/2024	SDB3260427167	9,100.00	1.8234	15,744.84	16,592.79	0.0000	4.5800	50.0000	0.0000	(2.0031)	(0.2305)	0.0000	1	(2.2335)	01/06/2025
300146.ZK	12/18/2024	SDB3260427167	2,900.00	1.8234	5,017.59	5,287.81	0.0000	4.5800	50.0000	0.0000	(0.6383)	(0.0734)	0.0000	1	(0.7118)	01/06/2025
300146.ZK	12/18/2024	SDB3260427167	1,000.00	1.8234	1,730.20	1,823.38	0.0000	4.5800	50.0000	0.0000	(0.2201)	(0.0253)	0.0000	1	(0.2454)	01/06/2025
300146.ZK	12/17/2024	SDB3260427167	900.00	1.8593	1,557.18	1,673.38	0.0000	4.5800	50.0000	0.0000	(0.1981)	(0.0232)	0.0000	1	(0.2213)	01/06/2025
300146.ZK	12/17/2024	SDB3260427167	2,000.00	1.8593	3,460.40	3,718.61	0.0000	4.5800	50.0000	0.0000	(0.4402)	(0.0516)	0.0000	1	(0.4919)	01/06/2025
300146.ZK	12/17/2024	SDB3260427167	5,300.00	1.8593	9,170.07	9,854.33	0.0000	4.5800	50.0000	0.0000	(1.1666)	(0.1369)	0.0000	1	(1.3035)	01/06/2025
300146.ZK	12/17/2024	SDB3260427167	100.00	1.8593	173.02	185.93	0.0000	4.5800	50.0000	0.0000	(0.0220)	(0.0026)	0.0000	1	(0.0246)	01/06/2025
300146.ZK	12/17/2024	SDB3260427167	900.00	1.8593	1,557.18	1,673.38	0.0000	4.5800	50.0000	0.0000	(0.1981)	(0.0232)	0.0000	1	(0.2213)	01/06/2025
300146.ZK	12/17/2024	SDB3260427167	200.00	1.8593	346.04	371.86	0.0000	4.5800	50.0000	0.0000	(0.0440)	(0.0052)	0.0000	1	(0.0492)	01/06/2025
300146.ZK	12/17/2024	SDB3260427167	3,900.00	1.8593	6,747.79	7,251.30	0.0000	4.5800	50.0000	0.0000	(0.8585)	(0.1007)	0.0000	1	(0.9592)	01/06/2025
300146.ZK	12/17/2024	SDB3260427167	200.00	1.8593	346.04	371.86	0.0000	4.5800	50.0000	0.0000	(0.0440)	(0.0052)	0.0000	1	(0.0492)	01/06/2025
300146.ZK	12/17/2024	SDB3260427167	100.00	1.8593	173.02	185.93	0.0000	4.5800	50.0000	0.0000	(0.0220)	(0.0026)	0.0000	1	(0.0246)	01/06/2025
300146.ZK	12/17/2024	SDB3260427167	300.00	1.8593	519.06	557.79	0.0000	4.5800	50.0000	0.0000	(0.0660)	(0.0077)	0.0000	1	(0.0738)	01/06/2025
300146.ZK	12/17/2024	SDB3260427167	300.00	1.8593	519.06	557.79	0.0000	4.5800	50.0000	0.0000	(0.0660)	(0.0077)	0.0000	1	(0.0738)	01/06/2025
300146.ZK	12/17/2024	SDB3260427167	100.00	1.8593	173.02	185.93	0.0000	4.5800	50.0000	0.0000	(0.0220)	(0.0026)	0.0000	1	(0.0246)	01/06/2025
300146.ZK	12/17/2024	SDB3260427167	12,600.00	1.8593	21,800.55	23,427.27	0.0000	4.5800	50.0000	0.0000	(2.7735)	(0.3254)	0.0000	1	(3.0989)	01/06/2025
300146.ZK	12/17/2024	SDB3260427167	1,200.00	1.8593	2,076.24	2,231.17	0.0000	4.5800	50.0000	0.0000	(0.2641)	(0.0310)	0.0000	1	(0.2951)	01/06/2025
300146.ZK	12/17/2024	SDB3260427167	3,200.00	1.8593	5,536.65	5,949.78	0.0000	4.5800	50.0000	0.0000	(0.7044)	(0.0826)	0.0000	1	(0.7870)	01/06/2025
300146.ZK	12/17/2024	SDB3260427167	400.00	1.8593	692.08	743.72	0.0000	4.5800	50.0000	0.0000	(0.0880)	(0.0103)	0.0000	1	(0.0984)	01/06/2025
300146.ZK	12/17/2024	SDB3260427167	500.00	1.8593	865.10	929.65	0.0000	4.5800	50.0000	0.0000	(0.1101)	(0.0129)	0.0000	1	(0.1230)	01/06/2025
300146.ZK	12/17/2024	SDB3260427167	100.00	1.8593	173.02	185.93	0.0000	4.5800	50.0000	0.0000	(0.0220)	(0.0026)	0.0000	1	(0.0246)	01/06/2025
300146.ZK	12/17/2024	SDB3260427167	9,100.00	1.8593	15,744.84	16,919.69	0.0000	4.5800	50.0000	0.0000	(2.0031)	(0.2350)	0.0000	1	(2.2381)	01/06/2025
300146.ZK	12/17/2024	SDB3260427167	2,900.00	1.8593	5,017.59	5,391.99	0.0000	4.5800	50.0000	0.0000	(0.6383)	(0.0749)	0.0000	1	(0.7132)	01/06/2025
300146.ZK	12/17/2024	SDB3260427167	1,000.00	1.8593	1,730.20	1,859.31	0.0000	4.5800	50.0000	0.0000	(0.2201)	(0.0258)	0.0000	1	(0.2459)	01/06/2025
300146.ZK	12/16/2024	SDB3260427167	900.00	1.8300	1,557.18	1,647.04	0.0000	4.5800	50.0000	0.0000	(0.1981)	(0.0229)	0.0000	1	(0.2210)	01/06/2025
300146.ZK	12/16/2024	SDB3260427167	2,000.00	1.8300	3,460.40	3,660.09	0.0000	4.5800	50.0000	0.0000	(0.4402)	(0.0508)	0.0000	1	(0.4911)	01/06/2025
300146.ZK	12/16/2024	SDB3260427167	5,300.00	1.8300	9,170.07	9,699.24	0.0000	4.5800	50.0000	0.0000	(1.1666)	(0.1347)	0.0000	1	(1.3013)	01/06/2025
300146.ZK	12/16/2024	SDB3260427167	100.00	1.8300	173.02	183.00	0.0000	4.5800	50.0000	0.0000	(0.0220)	(0.0025)	0.0000	1	(0.0246)	01/06/2025
300146.ZK	12/16/2024	SDB3260427167	900.00	1.8300	1,557.18	1,647.04	0.0000	4.5800	50.0000	0.0000	(0.1981)	(0.0229)	0.0000	1	(0.2210)	01/06/2025
300146.ZK	12/16/2024	SDB3260427167	200.00	1.8300	346.04	366.01	0.0000	4.5800	50.0000	0.0000	(0.0440)	(0.0051)	0.0000	1	(0.0491)	01/06/2025
300146.ZK	12/16/2024	SDB3260427167	3,900.00	1.8300	6,747.79	7,137.18	0.0000	4.5800	50.0000	0.0000	(0.8585)	(0.0991)	0.0000	1	(0.9576)	01/06/2025
300146.ZK	12/16/2024	SDB3260427167	1,200.00	1.8300	2,076.24	2,196.06	0.0000	4.5800	50.0000	0.0000	(0.2641)	(0.0305)	0.0000	1	(0.2946)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
BY-HEALTH CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
300146.ZK	12/16/2024	SDB3260427167	200.00	1.8300	346.04	366.01	0.0000	4.5800	50.0000	0.0000	(0.0440)	(0.0051)	0.0000	1	(0.0491)	01/06/2025
300146.ZK	12/16/2024	SDB3260427167	100.00	1.8300	173.02	183.00	0.0000	4.5800	50.0000	0.0000	(0.0220)	(0.0025)	0.0000	1	(0.0246)	01/06/2025
300146.ZK	12/16/2024	SDB3260427167	300.00	1.8300	519.06	549.01	0.0000	4.5800	50.0000	0.0000	(0.0660)	(0.0076)	0.0000	1	(0.0737)	01/06/2025
300146.ZK	12/16/2024	SDB3260427167	300.00	1.8300	519.06	549.01	0.0000	4.5800	50.0000	0.0000	(0.0660)	(0.0076)	0.0000	1	(0.0737)	01/06/2025
300146.ZK	12/16/2024	SDB3260427167	100.00	1.8300	173.02	183.00	0.0000	4.5800	50.0000	0.0000	(0.0220)	(0.0025)	0.0000	1	(0.0246)	01/06/2025
300146.ZK	12/16/2024	SDB3260427167	1,300.00	1.8300	2,249.26	2,379.06	0.0000	4.5800	50.0000	0.0000	(0.2862)	(0.0330)	0.0000	1	(0.3192)	01/06/2025
300146.ZK	12/16/2024	SDB3260427167	12,600.00	1.8300	21,800.55	23,058.58	0.0000	4.5800	50.0000	0.0000	(2.7735)	(0.3203)	0.0000	1	(3.0938)	01/06/2025
300146.ZK	12/16/2024	SDB3260427167	1,200.00	1.8300	2,076.24	2,196.06	0.0000	4.5800	50.0000	0.0000	(0.2641)	(0.0305)	0.0000	1	(0.2946)	01/06/2025
300146.ZK	12/16/2024	SDB3260427167	3,200.00	1.8300	5,536.65	5,856.15	0.0000	4.5800	50.0000	0.0000	(0.7044)	(0.0813)	0.0000	1	(0.7857)	01/06/2025
300146.ZK	12/16/2024	SDB3260427167	2,000.00	1.8300	3,460.40	3,660.09	0.0000	4.5800	50.0000	0.0000	(0.4402)	(0.0508)	0.0000	1	(0.4911)	01/06/2025
300146.ZK	12/16/2024	SDB3260427167	500.00	1.8300	865.10	915.02	0.0000	4.5800	50.0000	0.0000	(0.1101)	(0.0127)	0.0000	1	(0.1228)	01/06/2025
300146.ZK	12/16/2024	SDB3260427167	100.00	1.8300	173.02	183.00	0.0000	4.5800	50.0000	0.0000	(0.0220)	(0.0025)	0.0000	1	(0.0246)	01/06/2025
300146.ZK	12/16/2024	SDB3260427167	9,100.00	1.8300	15,744.84	16,653.42	0.0000	4.5800	50.0000	0.0000	(2.0031)	(0.2313)	0.0000	1	(2.2344)	01/06/2025
300146.ZK	12/16/2024	SDB3260427167	2,900.00	1.8300	5,017.59	5,307.13	0.0000	4.5800	50.0000	0.0000	(0.6383)	(0.0737)	0.0000	1	(0.7121)	01/06/2025
300146.ZK	12/16/2024	SDB3260427167	1,000.00	1.8300	1,730.20	1,830.05	0.0000	4.5800	50.0000	0.0000	(0.2201)	(0.0254)	0.0000	1	(0.2455)	01/06/2025
300146.ZK	12/13/2024	SDB3260427167	900.00	1.7781	1,557.18	1,600.28	0.0000	4.5800	50.0000	0.0000	(0.5943)	(0.0667)	0.0000	3	(0.6610)	01/06/2025
300146.ZK	12/13/2024	SDB3260427167	2,000.00	1.7781	3,460.40	3,556.17	0.0000	4.5800	50.0000	0.0000	(1.3207)	(0.1482)	0.0000	3	(1.4689)	01/06/2025
300146.ZK	12/13/2024	SDB3260427167	5,300.00	1.7781	9,170.07	9,423.85	0.0000	4.5800	50.0000	0.0000	(3.4999)	(0.3927)	0.0000	3	(3.8926)	01/06/2025
300146.ZK	12/13/2024	SDB3260427167	100.00	1.7781	173.02	177.81	0.0000	4.5800	50.0000	0.0000	(0.0660)	(0.0074)	0.0000	3	(0.0734)	01/06/2025
300146.ZK	12/13/2024	SDB3260427167	900.00	1.7781	1,557.18	1,600.28	0.0000	4.5800	50.0000	0.0000	(0.5943)	(0.0667)	0.0000	3	(0.6610)	01/06/2025
300146.ZK	12/13/2024	SDB3260427167	200.00	1.7781	346.04	355.62	0.0000	4.5800	50.0000	0.0000	(0.1321)	(0.0148)	0.0000	3	(0.1469)	01/06/2025
300146.ZK	12/13/2024	SDB3260427167	3,900.00	1.7781	6,747.79	6,934.53	0.0000	4.5800	50.0000	0.0000	(2.5754)	(0.2889)	0.0000	3	(2.8643)	01/06/2025
300146.ZK	12/13/2024	SDB3260427167	1,200.00	1.7781	2,076.24	2,133.70	0.0000	4.5800	50.0000	0.0000	(0.7924)	(0.0889)	0.0000	3	(0.8813)	01/06/2025
300146.ZK	12/13/2024	SDB3260427167	200.00	1.7781	346.04	355.62	0.0000	4.5800	50.0000	0.0000	(0.1321)	(0.0148)	0.0000	3	(0.1469)	01/06/2025
300146.ZK	12/13/2024	SDB3260427167	100.00	1.7781	173.02	177.81	0.0000	4.5800	50.0000	0.0000	(0.0660)	(0.0074)	0.0000	3	(0.0734)	01/06/2025
300146.ZK	12/13/2024	SDB3260427167	300.00	1.7781	519.06	533.43	0.0000	4.5800	50.0000	0.0000	(0.1981)	(0.0222)	0.0000	3	(0.2203)	01/06/2025
300146.ZK	12/13/2024	SDB3260427167	300.00	1.7781	519.06	533.43	0.0000	4.5800	50.0000	0.0000	(0.1981)	(0.0222)	0.0000	3	(0.2203)	01/06/2025
300146.ZK	12/13/2024	SDB3260427167	100.00	1.7781	173.02	177.81	0.0000	4.5800	50.0000	0.0000	(0.0660)	(0.0074)	0.0000	3	(0.0734)	01/06/2025
300146.ZK	12/13/2024	SDB3260427167	1,300.00	1.7781	2,249.26	2,311.51	0.0000	4.5800	50.0000	0.0000	(0.8585)	(0.0963)	0.0000	3	(0.9548)	01/06/2025
300146.ZK	12/13/2024	SDB3260427167	12,600.00	1.7781	21,800.55	22,403.87	0.0000	4.5800	50.0000	0.0000	(8.3205)	(0.9335)	0.0000	3	(9.2540)	01/06/2025
300146.ZK	12/13/2024	SDB3260427167	1,200.00	1.7781	2,076.24	2,133.70	0.0000	4.5800	50.0000	0.0000	(0.7924)	(0.0889)	0.0000	3	(0.8813)	01/06/2025
300146.ZK	12/13/2024	SDB3260427167	3,200.00	1.7781	5,536.65	5,689.87	0.0000	4.5800	50.0000	0.0000	(2.1132)	(0.2371)	0.0000	3	(2.3502)	01/06/2025
300146.ZK	12/13/2024	SDB3260427167	2,000.00	1.7781	3,460.40	3,556.17	0.0000	4.5800	50.0000	0.0000	(1.3207)	(0.1482)	0.0000	3	(1.4689)	01/06/2025
300146.ZK	12/13/2024	SDB3260427167	500.00	1.7781	865.10	889.04	0.0000	4.5800	50.0000	0.0000	(0.3302)	(0.0370)	0.0000	3	(0.3672)	01/06/2025
300146.ZK	12/13/2024	SDB3260427167	100.00	1.7781	173.02	177.81	0.0000	4.5800	50.0000	0.0000	(0.0660)	(0.0074)	0.0000	3	(0.0734)	01/06/2025
300146.ZK	12/13/2024	SDB3260427167	9,100.00	1.7781	15,744.84	16,180.57	0.0000	4.5800	50.0000	0.0000	(6.0093)	(0.6742)	0.0000	3	(6.6835)	01/06/2025
300146.ZK	12/13/2024	SDB3260427167	2,900.00	1.7781	5,017.59	5,156.45	0.0000	4.5800	50.0000	0.0000	(1.9150)	(0.2149)	0.0000	3	(2.1299)	01/06/2025
300146.ZK	12/13/2024	SDB3260427167	1,000.00	1.7781	1,730.20	1,778.09	0.0000	4.5800	50.0000	0.0000	(0.6604)	(0.0741)	0.0000	3	(0.7344)	01/06/2025
300146.ZK	12/12/2024	SDB3260427167	900.00	1.7431	1,557.18	1,568.77	0.0000	4.5800	50.0000	0.0000	(0.1981)	(0.0218)	0.0000	1	(0.2199)	01/06/2025
300146.ZK	12/12/2024	SDB3260427167	2,000.00	1.7431	3,460.40	3,486.16	0.0000	4.5800	50.0000	0.0000	(0.4402)	(0.0484)	0.0000	1	(0.4887)	01/06/2025
300146.ZK	12/12/2024	SDB3260427167	5,300.00	1.7431	9,170.07	9,238.31	0.0000	4.5800	50.0000	0.0000	(1.1666)	(0.1283)	0.0000	1	(1.2949)	01/06/2025
300146.ZK	12/12/2024	SDB3260427167	100.00	1.7431	173.02	174.31	0.0000	4.5800	50.0000	0.0000	(0.0220)	(0.0024)	0.0000	1	(0.0244)	01/06/2025
300146.ZK	12/12/2024	SDB3260427167	900.00	1.7431	1,557.18	1,568.77	0.0000	4.5800	50.0000	0.0000	(0.1981)	(0.0218)	0.0000	1	(0.2199)	01/06/2025
300146.ZK	12/12/2024	SDB3260427167	200.00	1.7431	346.04	348.62	0.0000	4.5800	50.0000	0.0000	(0.0440)	(0.0048)	0.0000	1	(0.0489)	01/06/2025
300146.ZK	12/12/2024	SDB3260427167	3,900.00	1.7431	6,747.79	6,798.00	0.0000	4.5800	50.0000	0.0000	(0.8585)	(0.0944)	0.0000	1	(0.9529)	01/06/2025
300146.ZK	12/12/2024	SDB3260427167	1,200.00	1.7431	2,076.24	2,091.69	0.0000	4.5800	50.0000	0.0000	(0.2641)	(0.0291)	0.0000	1	(0.2932)	01/06/2025
300146.ZK	12/12/2024	SDB3260427167	200.00	1.7431	346.04	348.62	0.0000	4.5800	50.0000	0.0000	(0.0440)	(0.0048)	0.0000	1	(0.0489)	01/06/2025
300146.ZK	12/12/2024	SDB3260427167	100.00	1.7431	173.02	174.31	0.0000	4.5800	50.0000	0.0000	(0.0220)	(0.0024)	0.0000	1	(0.0244)	01/06/2025
300146.ZK	12/12/2024	SDB3260427167	300.00	1.7431	519.06	522.92	0.0000	4.5800	50.0000	0.0000	(0.0660)	(0.0073)	0.0000	1	(0.0733)	01/06/2025
300146.ZK	12/12/2024	SDB3260427167	300.00	1.7431	519.06	522.92	0.0000	4.5800	50.0000	0.0000	(0.0660)	(0.0073)	0.0000	1	(0.0733)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
BY-HEALTH CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
300146.ZK	12/12/2024	SDB3260427167	100.00	1.7431	173.02	174.31	0.0000	4.5800	50.0000	0.0000	(0.0220)	(0.0024)	0.0000	1	(0.0244)	01/06/2025
300146.ZK	12/12/2024	SDB3260427167	1,300.00	1.7431	2,249.26	2,266.00	0.0000	4.5800	50.0000	0.0000	(0.2862)	(0.0315)	0.0000	1	(0.3176)	01/06/2025
300146.ZK	12/12/2024	SDB3260427167	12,600.00	1.7431	21,800.55	21,962.78	0.0000	4.5800	50.0000	0.0000	(2.7735)	(0.3050)	0.0000	1	(3.0786)	01/06/2025
300146.ZK	12/12/2024	SDB3260427167	1,200.00	1.7431	2,076.24	2,091.69	0.0000	4.5800	50.0000	0.0000	(0.2641)	(0.0291)	0.0000	1	(0.2932)	01/06/2025
300146.ZK	12/12/2024	SDB3260427167	3,200.00	1.7431	5,536.65	5,577.85	0.0000	4.5800	50.0000	0.0000	(0.7044)	(0.0775)	0.0000	1	(0.7819)	01/06/2025
300146.ZK	12/12/2024	SDB3260427167	2,000.00	1.7431	3,460.40	3,486.16	0.0000	4.5800	50.0000	0.0000	(0.4402)	(0.0484)	0.0000	1	(0.4887)	01/06/2025
300146.ZK	12/12/2024	SDB3260427167	500.00	1.7431	865.10	871.54	0.0000	4.5800	50.0000	0.0000	(0.1101)	(0.0121)	0.0000	1	(0.1222)	01/06/2025
300146.ZK	12/12/2024	SDB3260427167	100.00	1.7431	173.02	174.31	0.0000	4.5800	50.0000	0.0000	(0.0220)	(0.0024)	0.0000	1	(0.0244)	01/06/2025
300146.ZK	12/12/2024	SDB3260427167	9,100.00	1.7431	15,744.84	15,862.01	0.0000	4.5800	50.0000	0.0000	(2.0031)	(0.2203)	0.0000	1	(2.2234)	01/06/2025
300146.ZK	12/12/2024	SDB3260427167	2,900.00	1.7431	5,017.59	5,054.93	0.0000	4.5800	50.0000	0.0000	(0.6383)	(0.0702)	0.0000	1	(0.7086)	01/06/2025
300146.ZK	12/12/2024	SDB3260427167	1,000.00	1.7431	1,730.20	1,743.08	0.0000	4.5800	50.0000	0.0000	(0.2201)	(0.0242)	0.0000	1	(0.2443)	01/06/2025
300146.ZK	12/11/2024	SDB3260427167	900.00	1.7554	1,557.18	1,579.86	0.0000	4.5800	50.0000	0.0000	(0.1981)	(0.0219)	0.0000	1	(0.2201)	01/06/2025
300146.ZK	12/11/2024	SDB3260427167	2,000.00	1.7554	3,460.40	3,510.80	0.0000	4.5800	50.0000	0.0000	(0.4402)	(0.0488)	0.0000	1	(0.4890)	01/06/2025
300146.ZK	12/11/2024	SDB3260427167	5,300.00	1.7554	9,170.07	9,303.62	0.0000	4.5800	50.0000	0.0000	(1.1666)	(0.1292)	0.0000	1	(1.2959)	01/06/2025
300146.ZK	12/11/2024	SDB3260427167	100.00	1.7554	173.02	175.54	0.0000	4.5800	50.0000	0.0000	(0.0220)	(0.0024)	0.0000	1	(0.0245)	01/06/2025
300146.ZK	12/11/2024	SDB3260427167	900.00	1.7554	1,557.18	1,579.86	0.0000	4.5800	50.0000	0.0000	(0.1981)	(0.0219)	0.0000	1	(0.2201)	01/06/2025
300146.ZK	12/11/2024	SDB3260427167	200.00	1.7554	346.04	351.08	0.0000	4.5800	50.0000	0.0000	(0.0440)	(0.0049)	0.0000	1	(0.0489)	01/06/2025
300146.ZK	12/11/2024	SDB3260427167	3,900.00	1.7554	6,747.79	6,846.06	0.0000	4.5800	50.0000	0.0000	(0.8585)	(0.0951)	0.0000	1	(0.9536)	01/06/2025
300146.ZK	12/11/2024	SDB3260427167	1,200.00	1.7554	2,076.24	2,106.48	0.0000	4.5800	50.0000	0.0000	(0.2641)	(0.0293)	0.0000	1	(0.2934)	01/06/2025
300146.ZK	12/11/2024	SDB3260427167	200.00	1.7554	346.04	351.08	0.0000	4.5800	50.0000	0.0000	(0.0440)	(0.0049)	0.0000	1	(0.0489)	01/06/2025
300146.ZK	12/11/2024	SDB3260427167	100.00	1.7554	173.02	175.54	0.0000	4.5800	50.0000	0.0000	(0.0220)	(0.0024)	0.0000	1	(0.0245)	01/06/2025
300146.ZK	12/11/2024	SDB3260427167	300.00	1.7554	519.06	526.62	0.0000	4.5800	50.0000	0.0000	(0.0660)	(0.0073)	0.0000	1	(0.0734)	01/06/2025
300146.ZK	12/11/2024	SDB3260427167	300.00	1.7554	519.06	526.62	0.0000	4.5800	50.0000	0.0000	(0.0660)	(0.0073)	0.0000	1	(0.0734)	01/06/2025
300146.ZK	12/11/2024	SDB3260427167	100.00	1.7554	173.02	175.54	0.0000	4.5800	50.0000	0.0000	(0.0220)	(0.0024)	0.0000	1	(0.0245)	01/06/2025
300146.ZK	12/11/2024	SDB3260427167	1,300.00	1.7554	2,249.26	2,282.02	0.0000	4.5800	50.0000	0.0000	(0.2862)	(0.0317)	0.0000	1	(0.3179)	01/06/2025
300146.ZK	12/11/2024	SDB3260427167	12,600.00	1.7554	21,800.55	22,118.04	0.0000	4.5800	50.0000	0.0000	(2.7735)	(0.3072)	0.0000	1	(3.0807)	01/06/2025
300146.ZK	12/11/2024	SDB3260427167	1,200.00	1.7554	2,076.24	2,106.48	0.0000	4.5800	50.0000	0.0000	(0.2641)	(0.0293)	0.0000	1	(0.2934)	01/06/2025
300146.ZK	12/11/2024	SDB3260427167	3,200.00	1.7554	5,536.65	5,617.28	0.0000	4.5800	50.0000	0.0000	(0.7044)	(0.0780)	0.0000	1	(0.7824)	01/06/2025
300146.ZK	12/11/2024	SDB3260427167	2,000.00	1.7554	3,460.40	3,510.80	0.0000	4.5800	50.0000	0.0000	(0.4402)	(0.0488)	0.0000	1	(0.4890)	01/06/2025
300146.ZK	12/11/2024	SDB3260427167	500.00	1.7554	865.10	877.70	0.0000	4.5800	50.0000	0.0000	(0.1101)	(0.0122)	0.0000	1	(0.1223)	01/06/2025
300146.ZK	12/11/2024	SDB3260427167	100.00	1.7554	173.02	175.54	0.0000	4.5800	50.0000	0.0000	(0.0220)	(0.0024)	0.0000	1	(0.0245)	01/06/2025
300146.ZK	12/11/2024	SDB3260427167	9,100.00	1.7554	15,744.84	15,974.14	0.0000	4.5800	50.0000	0.0000	(2.0031)	(0.2219)	0.0000	1	(2.2250)	01/06/2025
300146.ZK	12/11/2024	SDB3260427167	2,900.00	1.7554	5,017.59	5,090.66	0.0000	4.5800	50.0000	0.0000	(0.6383)	(0.0707)	0.0000	1	(0.7091)	01/06/2025
300146.ZK	12/11/2024	SDB3260427167	1,000.00	1.7554	1,730.20	1,755.40	0.0000	4.5800	50.0000	0.0000	(0.2201)	(0.0244)	0.0000	1	(0.2445)	01/06/2025
300146.ZK	12/10/2024	SDB3260427167	900.00	1.7318	1,557.18	1,558.63	0.0000	4.5800	50.0000	0.0000	(0.1981)	(0.0216)	0.0000	1	(0.2198)	01/06/2025
300146.ZK	12/10/2024	SDB3260427167	2,000.00	1.7318	3,460.40	3,463.63	0.0000	4.5800	50.0000	0.0000	(0.4402)	(0.0481)	0.0000	1	(0.4883)	01/06/2025
300146.ZK	12/10/2024	SDB3260427167	5,300.00	1.7318	9,170.07	9,178.62	0.0000	4.5800	50.0000	0.0000	(1.1666)	(0.1275)	0.0000	1	(1.2941)	01/06/2025
300146.ZK	12/10/2024	SDB3260427167	100.00	1.7318	173.02	173.18	0.0000	4.5800	50.0000	0.0000	(0.0220)	(0.0024)	0.0000	1	(0.0244)	01/06/2025
300146.ZK	12/10/2024	SDB3260427167	900.00	1.7318	1,557.18	1,558.63	0.0000	4.5800	50.0000	0.0000	(0.1981)	(0.0216)	0.0000	1	(0.2198)	01/06/2025
300146.ZK	12/10/2024	SDB3260427167	200.00	1.7318	346.04	346.36	0.0000	4.5800	50.0000	0.0000	(0.0440)	(0.0048)	0.0000	1	(0.0488)	01/06/2025
300146.ZK	12/10/2024	SDB3260427167	3,900.00	1.7318	6,747.79	6,754.08	0.0000	4.5800	50.0000	0.0000	(0.8585)	(0.0938)	0.0000	1	(0.9523)	01/06/2025
300146.ZK	12/10/2024	SDB3260427167	1,200.00	1.7318	2,076.24	2,078.18	0.0000	4.5800	50.0000	0.0000	(0.2641)	(0.0289)	0.0000	1	(0.2930)	01/06/2025
300146.ZK	12/10/2024	SDB3260427167	200.00	1.7318	346.04	346.36	0.0000	4.5800	50.0000	0.0000	(0.0440)	(0.0048)	0.0000	1	(0.0488)	01/06/2025
300146.ZK	12/10/2024	SDB3260427167	100.00	1.7318	173.02	173.18	0.0000	4.5800	50.0000	0.0000	(0.0220)	(0.0024)	0.0000	1	(0.0244)	01/06/2025
300146.ZK	12/10/2024	SDB3260427167	300.00	1.7318	519.06	519.54	0.0000	4.5800	50.0000	0.0000	(0.0660)	(0.0072)	0.0000	1	(0.0733)	01/06/2025
300146.ZK	12/10/2024	SDB3260427167	300.00	1.7318	519.06	519.54	0.0000	4.5800	50.0000	0.0000	(0.0660)	(0.0072)	0.0000	1	(0.0733)	01/06/2025
300146.ZK	12/10/2024	SDB3260427167	100.00	1.7318	173.02	173.18	0.0000	4.5800	50.0000	0.0000	(0.0220)	(0.0024)	0.0000	1	(0.0244)	01/06/2025
300146.ZK	12/10/2024	SDB3260427167	1,300.00	1.7318	2,249.26	2,251.36	0.0000	4.5800	50.0000	0.0000	(0.2862)	(0.0313)	0.0000	1	(0.3174)	01/06/2025
300146.ZK	12/10/2024	SDB3260427167	12,600.00	1.7318	21,800.55	21,820.88	0.0000	4.5800	50.0000	0.0000	(2.7735)	(0.3031)	0.0000	1	(3.0766)	01/06/2025
300146.ZK	12/10/2024	SDB3260427167	1,200.00	1.7318	2,076.24	2,078.18	0.0000	4.5800	50.0000	0.0000	(0.2641)	(0.0289)	0.0000	1	(0.2930)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
BY-HEALTH CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
300146.ZK	12/10/2024	SDB3260427167	3,200.00	1.7318	5,536.65	5,541.81	0.0000	4.5800	50.0000	0.0000	(0.7044)	(0.0770)	0.0000	1	(0.7814)	01/06/2025
300146.ZK	12/10/2024	SDB3260427167	2,000.00	1.7318	3,460.40	3,463.63	0.0000	4.5800	50.0000	0.0000	(0.4402)	(0.0481)	0.0000	1	(0.4883)	01/06/2025
300146.ZK	12/10/2024	SDB3260427167	500.00	1.7318	865.10	865.91	0.0000	4.5800	50.0000	0.0000	(0.1101)	(0.0120)	0.0000	1	(0.1221)	01/06/2025
300146.ZK	12/10/2024	SDB3260427167	100.00	1.7318	173.02	173.18	0.0000	4.5800	50.0000	0.0000	(0.0220)	(0.0024)	0.0000	1	(0.0244)	01/06/2025
300146.ZK	12/10/2024	SDB3260427167	9,100.00	1.7318	15,744.84	15,759.53	0.0000	4.5800	50.0000	0.0000	(2.0031)	(0.2189)	0.0000	1	(2.2220)	01/06/2025
300146.ZK	12/10/2024	SDB3260427167	2,900.00	1.7318	5,017.59	5,022.27	0.0000	4.5800	50.0000	0.0000	(0.6383)	(0.0698)	0.0000	1	(0.7081)	01/06/2025
300146.ZK	12/10/2024	SDB3260427167	1,000.00	1.7318	1,730.20	1,731.82	0.0000	4.5800	50.0000	0.0000	(0.2201)	(0.0241)	0.0000	1	(0.2442)	01/06/2025
300146.ZK	12/09/2024	SDB3260427167	900.00	1.7310	1,557.18	1,557.86	0.0000	4.5800	50.0000	0.0000	(0.1981)	(0.0216)	0.0000	1	(0.2197)	01/06/2025
300146.ZK	12/09/2024	SDB3260427167	2,000.00	1.7310	3,460.40	3,461.91	0.0000	4.5800	50.0000	0.0000	(0.4402)	(0.0481)	0.0000	1	(0.4883)	01/06/2025
300146.ZK	12/09/2024	SDB3260427167	5,300.00	1.7310	9,170.07	9,174.06	0.0000	4.5800	50.0000	0.0000	(1.1666)	(0.1274)	0.0000	1	(1.2941)	01/06/2025
300146.ZK	12/09/2024	SDB3260427167	100.00	1.7310	173.02	173.10	0.0000	4.5800	50.0000	0.0000	(0.0220)	(0.0024)	0.0000	1	(0.0244)	01/06/2025
300146.ZK	12/09/2024	SDB3260427167	900.00	1.7310	1,557.18	1,557.86	0.0000	4.5800	50.0000	0.0000	(0.1981)	(0.0216)	0.0000	1	(0.2197)	01/06/2025
300146.ZK	12/09/2024	SDB3260427167	200.00	1.7310	346.04	346.19	0.0000	4.5800	50.0000	0.0000	(0.0440)	(0.0048)	0.0000	1	(0.0488)	01/06/2025
300146.ZK	12/09/2024	SDB3260427167	3,900.00	1.7310	6,747.79	6,750.72	0.0000	4.5800	50.0000	0.0000	(0.8585)	(0.0938)	0.0000	1	(0.9522)	01/06/2025
300146.ZK	12/09/2024	SDB3260427167	1,200.00	1.7310	2,076.24	2,077.14	0.0000	4.5800	50.0000	0.0000	(0.2641)	(0.0288)	0.0000	1	(0.2930)	01/06/2025
300146.ZK	12/09/2024	SDB3260427167	200.00	1.7310	346.04	346.19	0.0000	4.5800	50.0000	0.0000	(0.0440)	(0.0048)	0.0000	1	(0.0488)	01/06/2025
300146.ZK	12/09/2024	SDB3260427167	100.00	1.7310	173.02	173.10	0.0000	4.5800	50.0000	0.0000	(0.0220)	(0.0024)	0.0000	1	(0.0244)	01/06/2025
300146.ZK	12/09/2024	SDB3260427167	300.00	1.7310	519.06	519.29	0.0000	4.5800	50.0000	0.0000	(0.0660)	(0.0072)	0.0000	1	(0.0732)	01/06/2025
300146.ZK	12/09/2024	SDB3260427167	300.00	1.7310	519.06	519.29	0.0000	4.5800	50.0000	0.0000	(0.0660)	(0.0072)	0.0000	1	(0.0732)	01/06/2025
300146.ZK	12/09/2024	SDB3260427167	100.00	1.7310	173.02	173.10	0.0000	4.5800	50.0000	0.0000	(0.0220)	(0.0024)	0.0000	1	(0.0244)	01/06/2025
300146.ZK	12/09/2024	SDB3260427167	1,300.00	1.7310	2,249.26	2,250.24	0.0000	4.5800	50.0000	0.0000	(0.2862)	(0.0313)	0.0000	1	(0.3174)	01/06/2025
300146.ZK	12/09/2024	SDB3260427167	12,600.00	1.7310	21,800.55	21,810.02	0.0000	4.5800	50.0000	0.0000	(2.7735)	(0.3029)	0.0000	1	(3.0764)	01/06/2025
300146.ZK	12/09/2024	SDB3260427167	1,200.00	1.7310	2,076.24	2,077.14	0.0000	4.5800	50.0000	0.0000	(0.2641)	(0.0288)	0.0000	1	(0.2930)	01/06/2025
300146.ZK	12/09/2024	SDB3260427167	3,200.00	1.7310	5,536.65	5,539.05	0.0000	4.5800	50.0000	0.0000	(0.7044)	(0.0769)	0.0000	1	(0.7813)	01/06/2025
300146.ZK	12/09/2024	SDB3260427167	2,000.00	1.7310	3,460.40	3,461.91	0.0000	4.5800	50.0000	0.0000	(0.4402)	(0.0481)	0.0000	1	(0.4883)	01/06/2025
300146.ZK	12/09/2024	SDB3260427167	500.00	1.7310	865.10	865.48	0.0000	4.5800	50.0000	0.0000	(0.1101)	(0.0120)	0.0000	1	(0.1221)	01/06/2025
300146.ZK	12/09/2024	SDB3260427167	100.00	1.7310	173.02	173.10	0.0000	4.5800	50.0000	0.0000	(0.0220)	(0.0024)	0.0000	1	(0.0244)	01/06/2025
300146.ZK	12/09/2024	SDB3260427167	9,100.00	1.7310	15,744.84	15,751.68	0.0000	4.5800	50.0000	0.0000	(2.0031)	(0.2188)	0.0000	1	(2.2219)	01/06/2025
300146.ZK	12/09/2024	SDB3260427167	2,900.00	1.7310	5,017.59	5,019.77	0.0000	4.5800	50.0000	0.0000	(0.6383)	(0.0697)	0.0000	1	(0.7081)	01/06/2025
300146.ZK	12/09/2024	SDB3260427167	1,000.00	1.7310	1,730.20	1,730.95	0.0000	4.5800	50.0000	0.0000	(0.2201)	(0.0240)	0.0000	1	(0.2442)	01/06/2025
300146.ZK	12/06/2024	SDB3260427167	900.00	1.7535	1,557.18	1,578.19	0.0000	4.5800	50.0000	0.0000	(0.5943)	(0.0658)	0.0000	3	(0.6601)	01/06/2025
300146.ZK	12/06/2024	SDB3260427167	2,000.00	1.7535	3,460.40	3,507.09	0.0000	4.5800	50.0000	0.0000	(1.3207)	(0.1461)	0.0000	3	(1.4668)	01/06/2025
300146.ZK	12/06/2024	SDB3260427167	5,300.00	1.7535	9,170.07	9,293.79	0.0000	4.5800	50.0000	0.0000	(3.4999)	(0.3872)	0.0000	3	(3.8872)	01/06/2025
300146.ZK	12/06/2024	SDB3260427167	100.00	1.7535	173.02	175.35	0.0000	4.5800	50.0000	0.0000	(0.0660)	(0.0073)	0.0000	3	(0.0733)	01/06/2025
300146.ZK	12/06/2024	SDB3260427167	900.00	1.7535	1,557.18	1,578.19	0.0000	4.5800	50.0000	0.0000	(0.5943)	(0.0658)	0.0000	3	(0.6601)	01/06/2025
300146.ZK	12/06/2024	SDB3260427167	200.00	1.7535	346.04	350.71	0.0000	4.5800	50.0000	0.0000	(0.1321)	(0.0146)	0.0000	3	(0.1467)	01/06/2025
300146.ZK	12/06/2024	SDB3260427167	3,900.00	1.7535	6,747.79	6,838.83	0.0000	4.5800	50.0000	0.0000	(2.5754)	(0.2850)	0.0000	3	(2.8604)	01/06/2025
300146.ZK	12/06/2024	SDB3260427167	1,200.00	1.7535	2,076.24	2,104.25	0.0000	4.5800	50.0000	0.0000	(0.7924)	(0.0877)	0.0000	3	(0.8801)	01/06/2025
300146.ZK	12/06/2024	SDB3260427167	200.00	1.7535	346.04	350.71	0.0000	4.5800	50.0000	0.0000	(0.1321)	(0.0146)	0.0000	3	(0.1467)	01/06/2025
300146.ZK	12/06/2024	SDB3260427167	100.00	1.7535	173.02	175.35	0.0000	4.5800	50.0000	0.0000	(0.0660)	(0.0073)	0.0000	3	(0.0733)	01/06/2025
300146.ZK	12/06/2024	SDB3260427167	300.00	1.7535	519.06	526.06	0.0000	4.5800	50.0000	0.0000	(0.1981)	(0.0219)	0.0000	3	(0.2200)	01/06/2025
300146.ZK	12/06/2024	SDB3260427167	300.00	1.7535	519.06	526.06	0.0000	4.5800	50.0000	0.0000	(0.1981)	(0.0219)	0.0000	3	(0.2200)	01/06/2025
300146.ZK	12/06/2024	SDB3260427167	100.00	1.7535	173.02	175.35	0.0000	4.5800	50.0000	0.0000	(0.0660)	(0.0073)	0.0000	3	(0.0733)	01/06/2025
300146.ZK	12/06/2024	SDB3260427167	1,300.00	1.7535	2,249.26	2,279.61	0.0000	4.5800	50.0000	0.0000	(0.8585)	(0.0950)	0.0000	3	(0.9535)	01/06/2025
300146.ZK	12/06/2024	SDB3260427167	12,600.00	1.7535	21,800.55	22,094.67	0.0000	4.5800	50.0000	0.0000	(8.3205)	(0.9206)	0.0000	3	(9.2412)	01/06/2025
300146.ZK	12/06/2024	SDB3260427167	1,200.00	1.7535	2,076.24	2,104.25	0.0000	4.5800	50.0000	0.0000	(0.7924)	(0.0877)	0.0000	3	(0.8801)	01/06/2025
300146.ZK	12/06/2024	SDB3260427167	3,200.00	1.7535	5,536.65	5,611.34	0.0000	4.5800	50.0000	0.0000	(2.1132)	(0.2338)	0.0000	3	(2.3470)	01/06/2025
300146.ZK	12/06/2024	SDB3260427167	2,000.00	1.7535	3,460.40	3,507.09	0.0000	4.5800	50.0000	0.0000	(1.3207)	(0.1461)	0.0000	3	(1.4668)	01/06/2025
300146.ZK	12/06/2024	SDB3260427167	500.00	1.7535	865.10	876.77	0.0000	4.5800	50.0000	0.0000	(0.3302)	(0.0365)	0.0000	3	(0.3667)	01/06/2025
300146.ZK	12/06/2024	SDB3260427167	100.00	1.7535	173.02	175.35	0.0000	4.5800	50.0000	0.0000	(0.0660)	(0.0073)	0.0000	3	(0.0733)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
BY-HEALTH CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
300146.ZK	12/06/2024	SDB3260427167	9,100.00	1.7535	15,744.84	15,957.26	0.0000	4.5800	50.0000	0.0000	(6.0093)	(0.6649)	0.0000	3	(6.6742)	01/06/2025
300146.ZK	12/06/2024	SDB3260427167	2,900.00	1.7535	5,017.59	5,085.28	0.0000	4.5800	50.0000	0.0000	(1.9150)	(0.2119)	0.0000	3	(2.1269)	01/06/2025
300146.ZK	12/06/2024	SDB3260427167	1,000.00	1.7535	1,730.20	1,753.55	0.0000	4.5800	50.0000	0.0000	(0.6604)	(0.0731)	0.0000	3	(0.7334)	01/06/2025
300146.ZK	12/05/2024	SDB3260427167	900.00	1.7580	1,557.18	1,582.23	0.0000	4.5800	50.0000	0.0000	(0.1981)	(0.0220)	0.0000	1	(0.2201)	01/06/2025
300146.ZK	12/05/2024	SDB3260427167	2,000.00	1.7580	3,460.40	3,516.07	0.0000	4.5800	50.0000	0.0000	(0.4402)	(0.0488)	0.0000	1	(0.4891)	01/06/2025
300146.ZK	12/05/2024	SDB3260427167	5,300.00	1.7580	9,170.07	9,317.58	0.0000	4.5800	50.0000	0.0000	(1.1666)	(0.1294)	0.0000	1	(1.2960)	01/06/2025
300146.ZK	12/05/2024	SDB3260427167	100.00	1.7580	173.02	175.80	0.0000	4.5800	50.0000	0.0000	(0.0220)	(0.0024)	0.0000	1	(0.0245)	01/06/2025
300146.ZK	12/05/2024	SDB3260427167	900.00	1.7580	1,557.18	1,582.23	0.0000	4.5800	50.0000	0.0000	(0.1981)	(0.0220)	0.0000	1	(0.2201)	01/06/2025
300146.ZK	12/05/2024	SDB3260427167	200.00	1.7580	346.04	351.61	0.0000	4.5800	50.0000	0.0000	(0.0440)	(0.0049)	0.0000	1	(0.0489)	01/06/2025
300146.ZK	12/05/2024	SDB3260427167	3,900.00	1.7580	6,747.79	6,856.33	0.0000	4.5800	50.0000	0.0000	(0.8585)	(0.0952)	0.0000	1	(0.9537)	01/06/2025
300146.ZK	12/05/2024	SDB3260427167	1,200.00	1.7580	2,076.24	2,109.64	0.0000	4.5800	50.0000	0.0000	(0.2641)	(0.0293)	0.0000	1	(0.2934)	01/06/2025
300146.ZK	12/05/2024	SDB3260427167	200.00	1.7580	346.04	351.61	0.0000	4.5800	50.0000	0.0000	(0.0440)	(0.0049)	0.0000	1	(0.0489)	01/06/2025
300146.ZK	12/05/2024	SDB3260427167	100.00	1.7580	173.02	175.80	0.0000	4.5800	50.0000	0.0000	(0.0220)	(0.0024)	0.0000	1	(0.0245)	01/06/2025
300146.ZK	12/05/2024	SDB3260427167	300.00	1.7580	519.06	527.41	0.0000	4.5800	50.0000	0.0000	(0.0660)	(0.0073)	0.0000	1	(0.0734)	01/06/2025
300146.ZK	12/05/2024	SDB3260427167	300.00	1.7580	519.06	527.41	0.0000	4.5800	50.0000	0.0000	(0.0660)	(0.0073)	0.0000	1	(0.0734)	01/06/2025
300146.ZK	12/05/2024	SDB3260427167	100.00	1.7580	173.02	175.80	0.0000	4.5800	50.0000	0.0000	(0.0220)	(0.0024)	0.0000	1	(0.0245)	01/06/2025
300146.ZK	12/05/2024	SDB3260427167	1,300.00	1.7580	2,249.26	2,285.44	0.0000	4.5800	50.0000	0.0000	(0.2862)	(0.0317)	0.0000	1	(0.3179)	01/06/2025
300146.ZK	12/05/2024	SDB3260427167	12,600.00	1.7580	21,800.55	22,151.23	0.0000	4.5800	50.0000	0.0000	(2.7735)	(0.3077)	0.0000	1	(3.0812)	01/06/2025
300146.ZK	12/05/2024	SDB3260427167	1,200.00	1.7580	2,076.24	2,109.64	0.0000	4.5800	50.0000	0.0000	(0.2641)	(0.0293)	0.0000	1	(0.2934)	01/06/2025
300146.ZK	12/05/2024	SDB3260427167	3,200.00	1.7580	5,536.65	5,625.71	0.0000	4.5800	50.0000	0.0000	(0.7044)	(0.0781)	0.0000	1	(0.7825)	01/06/2025
300146.ZK	12/05/2024	SDB3260427167	2,000.00	1.7580	3,460.40	3,516.07	0.0000	4.5800	50.0000	0.0000	(0.4402)	(0.0488)	0.0000	1	(0.4891)	01/06/2025
300146.ZK	12/05/2024	SDB3260427167	500.00	1.7580	865.10	879.02	0.0000	4.5800	50.0000	0.0000	(0.1101)	(0.0122)	0.0000	1	(0.1223)	01/06/2025
300146.ZK	12/05/2024	SDB3260427167	100.00	1.7580	173.02	175.80	0.0000	4.5800	50.0000	0.0000	(0.0220)	(0.0024)	0.0000	1	(0.0245)	01/06/2025
300146.ZK	12/05/2024	SDB3260427167	9,100.00	1.7580	15,744.84	15,998.11	0.0000	4.5800	50.0000	0.0000	(2.0031)	(0.2222)	0.0000	1	(2.2253)	01/06/2025
300146.ZK	12/05/2024	SDB3260427167	2,900.00	1.7580	5,017.59	5,098.30	0.0000	4.5800	50.0000	0.0000	(0.6383)	(0.0708)	0.0000	1	(0.7092)	01/06/2025
300146.ZK	12/05/2024	SDB3260427167	1,000.00	1.7580	1,730.20	1,758.03	0.0000	4.5800	50.0000	0.0000	(0.2201)	(0.0244)	0.0000	1	(0.2445)	01/06/2025
300146.ZK	12/04/2024	SDB3260427167	900.00	1.7302	1,557.18	1,557.18	0.0000	4.5800	50.0000	0.0000	(0.1981)	(0.0216)	0.0000	1	(0.2197)	01/06/2025
300146.ZK	12/04/2024	SDB3260427167	2,000.00	1.7302	3,460.40	3,460.40	0.0000	4.5800	50.0000	0.0000	(0.4402)	(0.0481)	0.0000	1	(0.4883)	01/06/2025
300146.ZK	12/04/2024	SDB3260427167	5,300.00	1.7302	9,170.07	9,170.07	0.0000	4.5800	50.0000	0.0000	(1.1666)	(0.1274)	0.0000	1	(1.2940)	01/06/2025
300146.ZK	12/04/2024	SDB3260427167	100.00	1.7302	173.02	173.02	0.0000	4.5800	50.0000	0.0000	(0.0220)	(0.0024)	0.0000	1	(0.0244)	01/06/2025
300146.ZK	12/04/2024	SDB3260427167	900.00	1.7302	1,557.18	1,557.18	0.0000	4.5800	50.0000	0.0000	(0.1981)	(0.0216)	0.0000	1	(0.2197)	01/06/2025
300146.ZK	12/04/2024	SDB3260427167	200.00	1.7302	346.04	346.04	0.0000	4.5800	50.0000	0.0000	(0.0440)	(0.0048)	0.0000	1	(0.0488)	01/06/2025
300146.ZK	12/04/2024	SDB3260427167	3,900.00	1.7302	6,747.79	6,747.79	0.0000	4.5800	50.0000	0.0000	(0.8585)	(0.0937)	0.0000	1	(0.9522)	01/06/2025
300146.ZK	12/04/2024	SDB3260427167	1,200.00	1.7302	2,076.24	2,076.24	0.0000	4.5800	50.0000	0.0000	(0.2641)	(0.0288)	0.0000	1	(0.2930)	01/06/2025
300146.ZK	12/04/2024	SDB3260427167	200.00	1.7302	346.04	346.04	0.0000	4.5800	50.0000	0.0000	(0.0440)	(0.0048)	0.0000	1	(0.0488)	01/06/2025
300146.ZK	12/04/2024	SDB3260427167	100.00	1.7302	173.02	173.02	0.0000	4.5800	50.0000	0.0000	(0.0220)	(0.0024)	0.0000	1	(0.0244)	01/06/2025
300146.ZK	12/04/2024	SDB3260427167	300.00	1.7302	519.06	519.06	0.0000	4.5800	50.0000	0.0000	(0.0660)	(0.0072)	0.0000	1	(0.0732)	01/06/2025
300146.ZK	12/04/2024	SDB3260427167	300.00	1.7302	519.06	519.06	0.0000	4.5800	50.0000	0.0000	(0.0660)	(0.0072)	0.0000	1	(0.0732)	01/06/2025
300146.ZK	12/04/2024	SDB3260427167	100.00	1.7302	173.02	173.02	0.0000	4.5800	50.0000	0.0000	(0.0220)	(0.0024)	0.0000	1	(0.0244)	01/06/2025
300146.ZK	12/04/2024	SDB3260427167	1,300.00	1.7302	2,249.26	2,249.26	0.0000	4.5800	50.0000	0.0000	(0.2862)	(0.0312)	0.0000	1	(0.3174)	01/06/2025
300146.ZK	12/04/2024	SDB3260427167	12,600.00	1.7302	21,800.55	21,800.55	0.0000	4.5800	50.0000	0.0000	(2.7735)	(0.3028)	0.0000	1	(3.0763)	01/06/2025
300146.ZK	12/04/2024	SDB3260427167	1,200.00	1.7302	2,076.24	2,076.24	0.0000	4.5800	50.0000	0.0000	(0.2641)	(0.0288)	0.0000	1	(0.2930)	01/06/2025
300146.ZK	12/04/2024	SDB3260427167	3,200.00	1.7302	5,536.65	5,536.65	0.0000	4.5800	50.0000	0.0000	(0.7044)	(0.0769)	0.0000	1	(0.7813)	01/06/2025
300146.ZK	12/04/2024	SDB3260427167	2,000.00	1.7302	3,460.40	3,460.40	0.0000	4.5800	50.0000	0.0000	(0.4402)	(0.0481)	0.0000	1	(0.4883)	01/06/2025
300146.ZK	12/04/2024	SDB3260427167	500.00	1.7302	865.10	865.10	0.0000	4.5800	50.0000	0.0000	(0.1101)	(0.0120)	0.0000	1	(0.1221)	01/06/2025
300146.ZK	12/04/2024	SDB3260427167	100.00	1.7302	173.02	173.02	0.0000	4.5800	50.0000	0.0000	(0.0220)	(0.0024)	0.0000	1	(0.0244)	01/06/2025
300146.ZK	12/04/2024	SDB3260427167	9,100.00	1.7302	15,744.84	15,744.84	0.0000	4.5800	50.0000	0.0000	(2.0031)	(0.2187)	0.0000	1	(2.2218)	01/06/2025
300146.ZK	12/04/2024	SDB3260427167	2,900.00	1.7302	5,017.59	5,017.59	0.0000	4.5800	50.0000	0.0000	(0.6383)	(0.0697)	0.0000	1	(0.7080)	01/06/2025
300146.ZK	12/04/2024	SDB3260427167	1,000.00	1.7302	1,730.20	1,730.20	0.0000	4.5800	50.0000	0.0000	(0.2201)	(0.0240)	0.0000	1	(0.2442)	01/06/2025
TOTAL BY-HEALTH CO., LTD CMN CLASS A SERIES NORTHBOUND												(330.0339)	(37.5313)	0.0000	(367.5652)	

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066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
BYD COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND																
002594.ZK	01/03/2025	SDB3264857831	200.00	38.9890	7,841.47	7,797.80	0.0000	4.3300	50.0000	0.0000	(2.8295)	(0.3249)	0.0000	3	(3.1544)	01/06/2025
002594.ZK	01/03/2025	SDB3264857831	900.00	38.9890	35,219.11	35,090.09	0.0000	4.3300	50.0000	0.0000	(12.7082)	(1.4621)	0.0000	3	(14.1703)	01/06/2025
002594.ZK	01/02/2025	SDB3264857831	200.00	39.2074	7,841.47	7,841.47	0.0000	4.3300	50.0000	0.0000	(0.9432)	(0.1089)	0.0000	1	(1.0521)	01/06/2025
002594.ZK	01/02/2025	SDB3264857831	900.00	39.1323	35,219.11	35,219.11	0.0000	4.3300	50.0000	0.0000	(4.2361)	(0.4892)	0.0000	1	(4.7252)	01/06/2025
TOTAL BYD COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND											(20.7169)	(2.3851)	0.0000		(23.1020)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CAIDA SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND																
600906.SH	01/03/2025	SDB3261097682	100.00	1.0288	104.48	102.88	0.0000	4.3300	50.0000	0.0000	(0.0377)	(0.0043)	0.0000	3	(0.0420)	01/06/2025
600906.SH	01/03/2025	SDB3261097682	1,200.00	1.0288	1,253.70	1,234.56	0.0000	4.3300	50.0000	0.0000	(0.4524)	(0.0514)	0.0000	3	(0.5038)	01/06/2025
600906.SH	01/03/2025	SDB3261097682	600.00	1.0288	626.85	617.28	0.0000	4.3300	50.0000	0.0000	(0.2262)	(0.0257)	0.0000	3	(0.2519)	01/06/2025
600906.SH	01/03/2025	SDB3261097682	300.00	1.0288	313.43	308.64	0.0000	4.3300	50.0000	0.0000	(0.1131)	(0.0129)	0.0000	3	(0.1260)	01/06/2025
600906.SH	01/03/2025	SDB3261097682	300.00	1.0288	313.43	308.64	0.0000	4.3300	50.0000	0.0000	(0.1131)	(0.0129)	0.0000	3	(0.1260)	01/06/2025
600906.SH	01/03/2025	SDB3261097682	200.00	1.0288	208.95	205.76	0.0000	4.3300	50.0000	0.0000	(0.0754)	(0.0086)	0.0000	3	(0.0840)	01/06/2025
600906.SH	01/03/2025	SDB3261097682	2,800.00	1.0288	2,925.31	2,880.63	0.0000	4.3300	50.0000	0.0000	(1.0555)	(0.1200)	0.0000	3	(1.1756)	01/06/2025
600906.SH	01/03/2025	SDB3261097682	4,200.00	1.0288	4,387.97	4,320.95	0.0000	4.3300	50.0000	0.0000	(1.5833)	(0.1800)	0.0000	3	(1.7634)	01/06/2025
600906.SH	01/02/2025	SDB3261097682	100.00	1.0269	104.48	102.69	0.0000	4.3300	50.0000	0.0000	(0.0126)	(0.0014)	0.0000	1	(0.0140)	01/06/2025
600906.SH	01/02/2025	SDB3261097682	1,200.00	1.0269	1,253.70	1,232.29	0.0000	4.3300	50.0000	0.0000	(0.1508)	(0.0171)	0.0000	1	(0.1679)	01/06/2025
600906.SH	01/02/2025	SDB3261097682	600.00	1.0269	626.85	616.15	0.0000	4.3300	50.0000	0.0000	(0.0754)	(0.0086)	0.0000	1	(0.0840)	01/06/2025
600906.SH	01/02/2025	SDB3261097682	300.00	1.0269	313.43	308.07	0.0000	4.3300	50.0000	0.0000	(0.0377)	(0.0043)	0.0000	1	(0.0420)	01/06/2025
600906.SH	01/02/2025	SDB3261097682	300.00	1.0269	313.43	308.07	0.0000	4.3300	50.0000	0.0000	(0.0377)	(0.0043)	0.0000	1	(0.0420)	01/06/2025
600906.SH	01/02/2025	SDB3261097682	200.00	1.0269	208.95	205.38	0.0000	4.3300	50.0000	0.0000	(0.0251)	(0.0029)	0.0000	1	(0.0280)	01/06/2025
600906.SH	01/02/2025	SDB3261097682	2,800.00	1.0269	2,925.31	2,875.35	0.0000	4.3300	50.0000	0.0000	(0.3518)	(0.0399)	0.0000	1	(0.3918)	01/06/2025
600906.SH	01/02/2025	SDB3261097682	4,200.00	1.0269	4,387.97	4,313.03	0.0000	4.3300	50.0000	0.0000	(0.5278)	(0.0599)	0.0000	1	(0.5877)	01/06/2025
600906.SH	12/31/2024	SDB3261097682	100.00	1.0268	104.48	102.68	0.0000	4.3300	50.0000	0.0000	(0.0251)	(0.0029)	0.0000	2	(0.0280)	01/06/2025
600906.SH	12/31/2024	SDB3261097682	1,200.00	1.0268	1,253.70	1,232.19	0.0000	4.3300	50.0000	0.0000	(0.3016)	(0.0342)	0.0000	2	(0.3358)	01/06/2025
600906.SH	12/31/2024	SDB3261097682	600.00	1.0268	626.85	616.10	0.0000	4.3300	50.0000	0.0000	(0.1508)	(0.0171)	0.0000	2	(0.1679)	01/06/2025
600906.SH	12/31/2024	SDB3261097682	300.00	1.0268	313.43	308.05	0.0000	4.3300	50.0000	0.0000	(0.0754)	(0.0086)	0.0000	2	(0.0840)	01/06/2025
600906.SH	12/31/2024	SDB3261097682	300.00	1.0268	313.43	308.05	0.0000	4.3300	50.0000	0.0000	(0.0754)	(0.0086)	0.0000	2	(0.0840)	01/06/2025
600906.SH	12/31/2024	SDB3261097682	200.00	1.0268	208.95	205.37	0.0000	4.3300	50.0000	0.0000	(0.0503)	(0.0057)	0.0000	2	(0.0560)	01/06/2025
600906.SH	12/31/2024	SDB3261097682	2,800.00	1.0268	2,925.31	2,875.12	0.0000	4.3300	50.0000	0.0000	(0.7037)	(0.0799)	0.0000	2	(0.7836)	01/06/2025
600906.SH	12/31/2024	SDB3261097682	4,200.00	1.0268	4,387.97	4,312.68	0.0000	4.3300	50.0000	0.0000	(1.0555)	(0.1198)	0.0000	2	(1.1753)	01/06/2025
600906.SH	12/30/2024	SDB3261097682	100.00	1.0075	104.48	100.75	0.0000	4.3300	50.0000	0.0000	(0.0126)	(0.0014)	0.0000	1	(0.0140)	01/06/2025
600906.SH	12/30/2024	SDB3261097682	1,200.00	1.0075	1,253.70	1,208.98	0.0000	4.3300	50.0000	0.0000	(0.1508)	(0.0168)	0.0000	1	(0.1676)	01/06/2025
600906.SH	12/30/2024	SDB3261097682	600.00	1.0075	626.85	604.49	0.0000	4.3300	50.0000	0.0000	(0.0754)	(0.0084)	0.0000	1	(0.0838)	01/06/2025
600906.SH	12/30/2024	SDB3261097682	300.00	1.0075	313.43	302.24	0.0000	4.3300	50.0000	0.0000	(0.0377)	(0.0042)	0.0000	1	(0.0419)	01/06/2025
600906.SH	12/30/2024	SDB3261097682	300.00	1.0075	313.43	302.24	0.0000	4.3300	50.0000	0.0000	(0.0377)	(0.0042)	0.0000	1	(0.0419)	01/06/2025
600906.SH	12/30/2024	SDB3261097682	200.00	1.0075	208.95	201.50	0.0000	4.3300	50.0000	0.0000	(0.0251)	(0.0028)	0.0000	1	(0.0279)	01/06/2025
600906.SH	12/30/2024	SDB3261097682	2,800.00	1.0075	2,925.31	2,820.95	0.0000	4.3300	50.0000	0.0000	(0.3518)	(0.0392)	0.0000	1	(0.3910)	01/06/2025
600906.SH	12/30/2024	SDB3261097682	4,200.00	1.0075	4,387.97	4,231.42	0.0000	4.3300	50.0000	0.0000	(0.5278)	(0.0588)	0.0000	1	(0.5865)	01/06/2025
600906.SH	12/27/2024	SDB3261097682	100.00	1.0331	104.48	103.31	0.0000	4.3300	50.0000	0.0000	(0.0377)	(0.0043)	0.0000	3	(0.0420)	01/06/2025
600906.SH	12/27/2024	SDB3261097682	1,200.00	1.0331	1,253.70	1,239.74	0.0000	4.3300	50.0000	0.0000	(0.4524)	(0.0517)	0.0000	3	(0.5040)	01/06/2025
600906.SH	12/27/2024	SDB3261097682	600.00	1.0331	626.85	619.87	0.0000	4.3300	50.0000	0.0000	(0.2262)	(0.0258)	0.0000	3	(0.2520)	01/06/2025
600906.SH	12/27/2024	SDB3261097682	300.00	1.0331	313.43	309.93	0.0000	4.3300	50.0000	0.0000	(0.1131)	(0.0129)	0.0000	3	(0.1260)	01/06/2025
600906.SH	12/27/2024	SDB3261097682	300.00	1.0331	313.43	309.93	0.0000	4.3300	50.0000	0.0000	(0.1131)	(0.0129)	0.0000	3	(0.1260)	01/06/2025
600906.SH	12/27/2024	SDB3261097682	200.00	1.0331	208.95	206.62	0.0000	4.3300	50.0000	0.0000	(0.0754)	(0.0086)	0.0000	3	(0.0840)	01/06/2025
600906.SH	12/27/2024	SDB3261097682	2,800.00	1.0331	2,925.31	2,892.72	0.0000	4.3300	50.0000	0.0000	(1.0555)	(0.1205)	0.0000	3	(1.1761)	01/06/2025
600906.SH	12/27/2024	SDB3261097682	4,200.00	1.0331	4,387.97	4,339.08	0.0000	4.3300	50.0000	0.0000	(1.5833)	(0.1808)	0.0000	3	(1.7641)	01/06/2025
600906.SH	12/26/2024	SDB3261097682	100.00	1.0282	104.48	102.82	0.0000	4.3300	50.0000	0.0000	(0.0126)	(0.0014)	0.0000	1	(0.0140)	01/06/2025
600906.SH	12/26/2024	SDB3261097682	1,200.00	1.0282	1,253.70	1,233.80	0.0000	4.3300	50.0000	0.0000	(0.1508)	(0.0171)	0.0000	1	(0.1679)	01/06/2025
600906.SH	12/26/2024	SDB3261097682	600.00	1.0282	626.85	616.90	0.0000	4.3300	50.0000	0.0000	(0.0754)	(0.0086)	0.0000	1	(0.0840)	01/06/2025
600906.SH	12/26/2024	SDB3261097682	300.00	1.0282	313.43	308.45	0.0000	4.3300	50.0000	0.0000	(0.0377)	(0.0043)	0.0000	1	(0.0420)	01/06/2025
600906.SH	12/26/2024	SDB3261097682	300.00	1.0282	313.43	308.45	0.0000	4.3300	50.0000	0.0000	(0.0377)	(0.0043)	0.0000	1	(0.0420)	01/06/2025
600906.SH	12/26/2024	SDB3261097682	200.00	1.0282	208.95	205.63	0.0000	4.3300	50.0000	0.0000	(0.0251)	(0.0029)	0.0000	1	(0.0280)	01/06/2025
600906.SH	12/26/2024	SDB3261097682	2,800.00	1.0282	2,925.31	2,878.86	0.0000	4.3300	50.0000	0.0000	(0.3518)	(0.0400)	0.0000	1	(0.3918)	01/06/2025
600906.SH	12/26/2024	SDB3261097682	4,200.00	1.0282	4,387.97	4,318.29	0.0000	4.3300	50.0000	0.0000	(0.5278)	(0.0600)	0.0000	1	(0.5878)	01/06/2025
600906.SH	12/24/2024	SDB3261097682	100.00	1.0282	104.48	102.82	0.0000	4.3300	50.0000	0.0000	(0.0251)	(0.0029)	0.0000	2	(0.0280)	01/06/2025
600906.SH	12/24/2024	SDB3261097682	1,200.00	1.0282	1,253.70	1,233.80	0.0000	4.3300	50.0000	0.0000	(0.3016)	(0.0343)	0.0000	2	(0.3359)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CAIDA SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600906.SH	12/24/2024	SDB3261097682	600.00	1.0282	626.85	616.90	0.0000	4.3300	50.0000	0.0000	(0.1508)	(0.0171)	0.0000	2	(0.1679)	01/06/2025
600906.SH	12/24/2024	SDB3261097682	300.00	1.0282	313.43	308.45	0.0000	4.3300	50.0000	0.0000	(0.0754)	(0.0086)	0.0000	2	(0.0840)	01/06/2025
600906.SH	12/24/2024	SDB3261097682	300.00	1.0282	313.43	308.45	0.0000	4.3300	50.0000	0.0000	(0.0754)	(0.0086)	0.0000	2	(0.0840)	01/06/2025
600906.SH	12/24/2024	SDB3261097682	200.00	1.0282	208.95	205.63	0.0000	4.3300	50.0000	0.0000	(0.0503)	(0.0057)	0.0000	2	(0.0560)	01/06/2025
600906.SH	12/24/2024	SDB3261097682	2,800.00	1.0282	2,925.31	2,878.86	0.0000	4.3300	50.0000	0.0000	(0.7037)	(0.0800)	0.0000	2	(0.7837)	01/06/2025
600906.SH	12/24/2024	SDB3261097682	4,200.00	1.0282	4,387.97	4,318.29	0.0000	4.3300	50.0000	0.0000	(1.0555)	(0.1200)	0.0000	2	(1.1755)	01/06/2025
600906.SH	12/23/2024	SDB3261097682	100.00	1.0301	104.48	103.01	0.0000	4.3300	50.0000	0.0000	(0.0126)	(0.0014)	0.0000	1	(0.0140)	01/06/2025
600906.SH	12/23/2024	SDB3261097682	1,200.00	1.0301	1,253.70	1,236.15	0.0000	4.3300	50.0000	0.0000	(0.0172)	(0.0015)	0.0000	1	(0.1680)	01/06/2025
600906.SH	12/23/2024	SDB3261097682	600.00	1.0301	626.85	618.07	0.0000	4.3300	50.0000	0.0000	(0.0754)	(0.0086)	0.0000	1	(0.0840)	01/06/2025
600906.SH	12/23/2024	SDB3261097682	300.00	1.0301	313.43	309.04	0.0000	4.3300	50.0000	0.0000	(0.0377)	(0.0043)	0.0000	1	(0.0420)	01/06/2025
600906.SH	12/23/2024	SDB3261097682	300.00	1.0301	313.43	309.04	0.0000	4.3300	50.0000	0.0000	(0.0377)	(0.0043)	0.0000	1	(0.0420)	01/06/2025
600906.SH	12/23/2024	SDB3261097682	200.00	1.0301	208.95	206.02	0.0000	4.3300	50.0000	0.0000	(0.0251)	(0.0029)	0.0000	1	(0.0280)	01/06/2025
600906.SH	12/23/2024	SDB3261097682	2,800.00	1.0301	2,925.31	2,884.34	0.0000	4.3300	50.0000	0.0000	(0.3518)	(0.0401)	0.0000	1	(0.3919)	01/06/2025
600906.SH	12/23/2024	SDB3261097682	4,200.00	1.0301	4,387.97	4,326.51	0.0000	4.3300	50.0000	0.0000	(0.5278)	(0.0601)	0.0000	1	(0.5879)	01/06/2025
600906.SH	12/20/2024	SDB3261097682	100.00	1.0354	104.48	103.54	0.0000	4.3300	50.0000	0.0000	(0.0377)	(0.0043)	0.0000	3	(0.0420)	01/06/2025
600906.SH	12/20/2024	SDB3261097682	1,200.00	1.0354	1,253.70	1,242.48	0.0000	4.3300	50.0000	0.0000	(0.0518)	(0.0043)	0.0000	3	(0.5041)	01/06/2025
600906.SH	12/20/2024	SDB3261097682	600.00	1.0354	626.85	621.24	0.0000	4.3300	50.0000	0.0000	(0.2262)	(0.0259)	0.0000	3	(0.2521)	01/06/2025
600906.SH	12/20/2024	SDB3261097682	300.00	1.0354	313.43	310.62	0.0000	4.3300	50.0000	0.0000	(0.1131)	(0.0129)	0.0000	3	(0.1260)	01/06/2025
600906.SH	12/20/2024	SDB3261097682	300.00	1.0354	313.43	310.62	0.0000	4.3300	50.0000	0.0000	(0.1131)	(0.0129)	0.0000	3	(0.1260)	01/06/2025
600906.SH	12/20/2024	SDB3261097682	200.00	1.0354	208.95	207.08	0.0000	4.3300	50.0000	0.0000	(0.0754)	(0.0086)	0.0000	3	(0.0840)	01/06/2025
600906.SH	12/20/2024	SDB3261097682	2,800.00	1.0354	2,925.31	2,899.13	0.0000	4.3300	50.0000	0.0000	(1.0555)	(0.1208)	0.0000	3	(1.1763)	01/06/2025
600906.SH	12/20/2024	SDB3261097682	4,200.00	1.0354	4,387.97	4,348.69	0.0000	4.3300	50.0000	0.0000	(1.5833)	(0.1812)	0.0000	3	(1.7645)	01/06/2025
600906.SH	12/19/2024	SDB3261097682	100.00	1.0498	104.48	104.98	0.0000	4.5800	50.0000	0.0000	(0.0133)	(0.0015)	0.0000	1	(0.0147)	01/06/2025
600906.SH	12/19/2024	SDB3261097682	1,200.00	1.0498	1,253.70	1,259.72	0.0000	4.5800	50.0000	0.0000	(0.1595)	(0.0175)	0.0000	1	(0.1770)	01/06/2025
600906.SH	12/19/2024	SDB3261097682	600.00	1.0498	626.85	629.86	0.0000	4.5800	50.0000	0.0000	(0.0797)	(0.0087)	0.0000	1	(0.0885)	01/06/2025
600906.SH	12/19/2024	SDB3261097682	300.00	1.0498	313.43	314.93	0.0000	4.5800	50.0000	0.0000	(0.0399)	(0.0044)	0.0000	1	(0.0442)	01/06/2025
600906.SH	12/19/2024	SDB3261097682	300.00	1.0498	313.43	314.93	0.0000	4.5800	50.0000	0.0000	(0.0399)	(0.0044)	0.0000	1	(0.0442)	01/06/2025
600906.SH	12/19/2024	SDB3261097682	200.00	1.0498	208.95	209.95	0.0000	4.5800	50.0000	0.0000	(0.0266)	(0.0029)	0.0000	1	(0.0295)	01/06/2025
600906.SH	12/19/2024	SDB3261097682	2,800.00	1.0498	2,925.31	2,939.34	0.0000	4.5800	50.0000	0.0000	(0.3722)	(0.0408)	0.0000	1	(0.4130)	01/06/2025
600906.SH	12/19/2024	SDB3261097682	4,200.00	1.0498	4,387.97	4,409.01	0.0000	4.5800	50.0000	0.0000	(0.5582)	(0.0612)	0.0000	1	(0.6195)	01/06/2025
600906.SH	12/18/2024	SDB3261097682	100.00	1.0578	104.48	105.78	0.0000	4.5800	50.0000	0.0000	(0.0133)	(0.0015)	0.0000	1	(0.0148)	01/06/2025
600906.SH	12/18/2024	SDB3261097682	1,200.00	1.0578	1,253.70	1,269.37	0.0000	4.5800	50.0000	0.0000	(0.1595)	(0.0176)	0.0000	1	(0.1771)	01/06/2025
600906.SH	12/18/2024	SDB3261097682	600.00	1.0578	626.85	634.69	0.0000	4.5800	50.0000	0.0000	(0.0797)	(0.0088)	0.0000	1	(0.0886)	01/06/2025
600906.SH	12/18/2024	SDB3261097682	300.00	1.0578	313.43	317.34	0.0000	4.5800	50.0000	0.0000	(0.0399)	(0.0044)	0.0000	1	(0.0443)	01/06/2025
600906.SH	12/18/2024	SDB3261097682	300.00	1.0578	313.43	317.34	0.0000	4.5800	50.0000	0.0000	(0.0399)	(0.0044)	0.0000	1	(0.0443)	01/06/2025
600906.SH	12/18/2024	SDB3261097682	200.00	1.0578	208.95	211.56	0.0000	4.5800	50.0000	0.0000	(0.0266)	(0.0029)	0.0000	1	(0.0295)	01/06/2025
600906.SH	12/18/2024	SDB3261097682	2,800.00	1.0578	2,925.31	2,961.87	0.0000	4.5800	50.0000	0.0000	(0.3722)	(0.0411)	0.0000	1	(0.4133)	01/06/2025
600906.SH	12/18/2024	SDB3261097682	4,200.00	1.0578	4,387.97	4,442.80	0.0000	4.5800	50.0000	0.0000	(0.5582)	(0.0617)	0.0000	1	(0.6200)	01/06/2025
600906.SH	12/17/2024	SDB3261097682	100.00	1.0886	104.48	108.86	0.0000	4.5800	50.0000	0.0000	(0.0133)	(0.0015)	0.0000	1	(0.0148)	01/06/2025
600906.SH	12/17/2024	SDB3261097682	1,200.00	1.0886	1,253.70	1,306.33	0.0000	4.5800	50.0000	0.0000	(0.1595)	(0.0181)	0.0000	1	(0.1776)	01/06/2025
600906.SH	12/17/2024	SDB3261097682	600.00	1.0886	626.85	653.17	0.0000	4.5800	50.0000	0.0000	(0.0797)	(0.0091)	0.0000	1	(0.0888)	01/06/2025
600906.SH	12/17/2024	SDB3261097682	300.00	1.0886	313.43	326.58	0.0000	4.5800	50.0000	0.0000	(0.0399)	(0.0045)	0.0000	1	(0.0444)	01/06/2025
600906.SH	12/17/2024	SDB3261097682	300.00	1.0886	313.43	326.58	0.0000	4.5800	50.0000	0.0000	(0.0399)	(0.0045)	0.0000	1	(0.0444)	01/06/2025
600906.SH	12/17/2024	SDB3261097682	200.00	1.0886	208.95	217.72	0.0000	4.5800	50.0000	0.0000	(0.0266)	(0.0030)	0.0000	1	(0.0296)	01/06/2025
600906.SH	12/17/2024	SDB3261097682	2,800.00	1.0886	2,925.31	3,048.11	0.0000	4.5800	50.0000	0.0000	(0.3722)	(0.0423)	0.0000	1	(0.4145)	01/06/2025
600906.SH	12/17/2024	SDB3261097682	4,200.00	1.0886	4,387.97	4,572.16	0.0000	4.5800	50.0000	0.0000	(0.5582)	(0.0635)	0.0000	1	(0.6217)	01/06/2025
600906.SH	12/16/2024	SDB3261097682	100.00	1.0707	104.48	107.07	0.0000	4.5800	50.0000	0.0000	(0.0133)	(0.0015)	0.0000	1	(0.0148)	01/06/2025
600906.SH	12/16/2024	SDB3261097682	1,200.00	1.0707	1,253.70	1,284.89	0.0000	4.5800	50.0000	0.0000	(0.1595)	(0.0178)	0.0000	1	(0.1773)	01/06/2025
600906.SH	12/16/2024	SDB3261097682	600.00	1.0707	626.85	642.45	0.0000	4.5800	50.0000	0.0000	(0.0797)	(0.0089)	0.0000	1	(0.0887)	01/06/2025
600906.SH	12/16/2024	SDB3261097682	300.00	1.0707	313.43	321.22	0.0000	4.5800	50.0000	0.0000	(0.0399)	(0.0045)	0.0000	1	(0.0443)	01/06/2025

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Fund: ALL
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CAIDA SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600906.SH	12/16/2024	SDB3261097682	300.00	1.0707	313.43	321.22	0.0000	4.5800	50.0000	0.0000	(0.0399)	(0.0045)	0.0000	1	(0.0443)	01/06/2025
600906.SH	12/16/2024	SDB3261097682	200.00	1.0707	208.95	214.15	0.0000	4.5800	50.0000	0.0000	(0.0266)	(0.0030)	0.0000	1	(0.0296)	01/06/2025
600906.SH	12/16/2024	SDB3261097682	2,800.00	1.0707	2,925.31	2,998.08	0.0000	4.5800	50.0000	0.0000	(0.3722)	(0.0416)	0.0000	1	(0.4138)	01/06/2025
600906.SH	12/16/2024	SDB3261097682	4,200.00	1.0707	4,387.97	4,497.12	0.0000	4.5800	50.0000	0.0000	(0.5582)	(0.0625)	0.0000	1	(0.6207)	01/06/2025
600906.SH	12/13/2024	SDB3261097682	100.00	1.0699	104.48	106.99	0.0000	4.5800	50.0000	0.0000	(0.0399)	(0.0045)	0.0000	3	(0.0443)	01/06/2025
600906.SH	12/13/2024	SDB3261097682	1,200.00	1.0699	1,253.70	1,283.87	0.0000	4.5800	50.0000	0.0000	(0.4785)	(0.0535)	0.0000	3	(0.5320)	01/06/2025
600906.SH	12/13/2024	SDB3261097682	600.00	1.0699	626.85	641.93	0.0000	4.5800	50.0000	0.0000	(0.2392)	(0.0267)	0.0000	3	(0.2660)	01/06/2025
600906.SH	12/13/2024	SDB3261097682	300.00	1.0699	313.43	320.97	0.0000	4.5800	50.0000	0.0000	(0.1196)	(0.0134)	0.0000	3	(0.1330)	01/06/2025
600906.SH	12/13/2024	SDB3261097682	300.00	1.0699	313.43	320.97	0.0000	4.5800	50.0000	0.0000	(0.1196)	(0.0134)	0.0000	3	(0.1330)	01/06/2025
600906.SH	12/13/2024	SDB3261097682	200.00	1.0699	208.95	213.98	0.0000	4.5800	50.0000	0.0000	(0.0797)	(0.0089)	0.0000	3	(0.0887)	01/06/2025
600906.SH	12/13/2024	SDB3261097682	2,800.00	1.0699	2,925.31	2,995.69	0.0000	4.5800	50.0000	0.0000	(1.1165)	(0.1248)	0.0000	3	(1.2413)	01/06/2025
600906.SH	12/13/2024	SDB3261097682	4,200.00	1.0699	4,387.97	4,493.53	0.0000	4.5800	50.0000	0.0000	(1.6747)	(0.1872)	0.0000	3	(1.8620)	01/06/2025
600906.SH	12/12/2024	SDB3261097682	100.00	1.0629	104.48	106.29	0.0000	4.5800	50.0000	0.0000	(0.0133)	(0.0015)	0.0000	1	(0.0148)	01/06/2025
600906.SH	12/12/2024	SDB3261097682	1,200.00	1.0629	1,253.70	1,275.42	0.0000	4.5800	50.0000	0.0000	(0.1595)	(0.0177)	0.0000	1	(0.1772)	01/06/2025
600906.SH	12/12/2024	SDB3261097682	600.00	1.0629	626.85	637.71	0.0000	4.5800	50.0000	0.0000	(0.0797)	(0.0089)	0.0000	1	(0.0886)	01/06/2025
600906.SH	12/12/2024	SDB3261097682	300.00	1.0629	313.43	318.86	0.0000	4.5800	50.0000	0.0000	(0.0399)	(0.0044)	0.0000	1	(0.0443)	01/06/2025
600906.SH	12/12/2024	SDB3261097682	300.00	1.0629	313.43	318.86	0.0000	4.5800	50.0000	0.0000	(0.0399)	(0.0044)	0.0000	1	(0.0443)	01/06/2025
600906.SH	12/12/2024	SDB3261097682	200.00	1.0629	208.95	212.57	0.0000	4.5800	50.0000	0.0000	(0.0266)	(0.0030)	0.0000	1	(0.0295)	01/06/2025
600906.SH	12/12/2024	SDB3261097682	2,800.00	1.0629	2,925.31	2,975.99	0.0000	4.5800	50.0000	0.0000	(0.3722)	(0.0413)	0.0000	1	(0.4135)	01/06/2025
600906.SH	12/12/2024	SDB3261097682	4,200.00	1.0629	4,387.97	4,463.98	0.0000	4.5800	50.0000	0.0000	(0.5582)	(0.0620)	0.0000	1	(0.6202)	01/06/2025
600906.SH	12/11/2024	SDB3261097682	100.00	1.0780	104.48	107.80	0.0000	4.5800	50.0000	0.0000	(0.0133)	(0.0015)	0.0000	1	(0.0148)	01/06/2025
600906.SH	12/11/2024	SDB3261097682	1,200.00	1.0780	1,253.70	1,293.63	0.0000	4.5800	50.0000	0.0000	(0.1595)	(0.0180)	0.0000	1	(0.1775)	01/06/2025
600906.SH	12/11/2024	SDB3261097682	600.00	1.0780	626.85	646.81	0.0000	4.5800	50.0000	0.0000	(0.0797)	(0.0090)	0.0000	1	(0.0887)	01/06/2025
600906.SH	12/11/2024	SDB3261097682	300.00	1.0780	313.43	323.41	0.0000	4.5800	50.0000	0.0000	(0.0399)	(0.0045)	0.0000	1	(0.0444)	01/06/2025
600906.SH	12/11/2024	SDB3261097682	300.00	1.0780	313.43	323.41	0.0000	4.5800	50.0000	0.0000	(0.0399)	(0.0045)	0.0000	1	(0.0444)	01/06/2025
600906.SH	12/11/2024	SDB3261097682	200.00	1.0780	208.95	215.60	0.0000	4.5800	50.0000	0.0000	(0.0266)	(0.0030)	0.0000	1	(0.0296)	01/06/2025
600906.SH	12/11/2024	SDB3261097682	2,800.00	1.0780	2,925.31	3,018.46	0.0000	4.5800	50.0000	0.0000	(0.3722)	(0.0419)	0.0000	1	(0.4141)	01/06/2025
600906.SH	12/11/2024	SDB3261097682	4,200.00	1.0780	4,387.97	4,527.69	0.0000	4.5800	50.0000	0.0000	(0.5582)	(0.0629)	0.0000	1	(0.6211)	01/06/2025
600906.SH	12/10/2024	SDB3261097682	100.00	1.0721	104.48	107.21	0.0000	4.5800	50.0000	0.0000	(0.0133)	(0.0015)	0.0000	1	(0.0148)	01/06/2025
600906.SH	12/10/2024	SDB3261097682	1,200.00	1.0721	1,253.70	1,286.49	0.0000	4.5800	50.0000	0.0000	(0.1595)	(0.0179)	0.0000	1	(0.1774)	01/06/2025
600906.SH	12/10/2024	SDB3261097682	600.00	1.0721	626.85	643.25	0.0000	4.5800	50.0000	0.0000	(0.0797)	(0.0089)	0.0000	1	(0.0887)	01/06/2025
600906.SH	12/10/2024	SDB3261097682	300.00	1.0721	313.43	321.62	0.0000	4.5800	50.0000	0.0000	(0.0399)	(0.0045)	0.0000	1	(0.0443)	01/06/2025
600906.SH	12/10/2024	SDB3261097682	300.00	1.0721	313.43	321.62	0.0000	4.5800	50.0000	0.0000	(0.0399)	(0.0045)	0.0000	1	(0.0443)	01/06/2025
600906.SH	12/10/2024	SDB3261097682	200.00	1.0721	208.95	214.42	0.0000	4.5800	50.0000	0.0000	(0.0266)	(0.0030)	0.0000	1	(0.0296)	01/06/2025
600906.SH	12/10/2024	SDB3261097682	2,800.00	1.0721	2,925.31	3,001.82	0.0000	4.5800	50.0000	0.0000	(0.3722)	(0.0417)	0.0000	1	(0.4139)	01/06/2025
600906.SH	12/10/2024	SDB3261097682	4,200.00	1.0721	4,387.97	4,502.72	0.0000	4.5800	50.0000	0.0000	(0.5582)	(0.0625)	0.0000	1	(0.6208)	01/06/2025
600906.SH	12/09/2024	SDB3261097682	100.00	1.0419	104.48	104.19	0.0000	4.5800	50.0000	0.0000	(0.0133)	(0.0014)	0.0000	1	(0.0147)	01/06/2025
600906.SH	12/09/2024	SDB3261097682	1,200.00	1.0419	1,253.70	1,250.24	0.0000	4.5800	50.0000	0.0000	(0.1595)	(0.0174)	0.0000	1	(0.1769)	01/06/2025
600906.SH	12/09/2024	SDB3261097682	600.00	1.0419	626.85	625.12	0.0000	4.5800	50.0000	0.0000	(0.0797)	(0.0087)	0.0000	1	(0.0884)	01/06/2025
600906.SH	12/09/2024	SDB3261097682	300.00	1.0419	313.43	312.56	0.0000	4.5800	50.0000	0.0000	(0.0399)	(0.0043)	0.0000	1	(0.0442)	01/06/2025
600906.SH	12/09/2024	SDB3261097682	300.00	1.0419	313.43	312.56	0.0000	4.5800	50.0000	0.0000	(0.0399)	(0.0043)	0.0000	1	(0.0442)	01/06/2025
600906.SH	12/09/2024	SDB3261097682	200.00	1.0419	208.95	208.37	0.0000	4.5800	50.0000	0.0000	(0.0266)	(0.0029)	0.0000	1	(0.0295)	01/06/2025
600906.SH	12/09/2024	SDB3261097682	2,800.00	1.0419	2,925.31	2,917.23	0.0000	4.5800	50.0000	0.0000	(0.3722)	(0.0405)	0.0000	1	(0.4127)	01/06/2025
600906.SH	12/09/2024	SDB3261097682	4,200.00	1.0419	4,387.97	4,375.84	0.0000	4.5800	50.0000	0.0000	(0.5582)	(0.0608)	0.0000	1	(0.6190)	01/06/2025
600906.SH	12/06/2024	SDB3261097682	100.00	1.0603	104.48	106.03	0.0000	4.5800	50.0000	0.0000	(0.0399)	(0.0044)	0.0000	3	(0.0443)	01/06/2025
600906.SH	12/06/2024	SDB3261097682	1,200.00	1.0603	1,253.70	1,272.42	0.0000	4.5800	50.0000	0.0000	(0.4785)	(0.0530)	0.0000	3	(0.5315)	01/06/2025
600906.SH	12/06/2024	SDB3261097682	600.00	1.0603	626.85	636.21	0.0000	4.5800	50.0000	0.0000	(0.2392)	(0.0265)	0.0000	3	(0.2658)	01/06/2025
600906.SH	12/06/2024	SDB3261097682	300.00	1.0603	313.43	318.10	0.0000	4.5800	50.0000	0.0000	(0.1196)	(0.0133)	0.0000	3	(0.1329)	01/06/2025
600906.SH	12/06/2024	SDB3261097682	300.00	1.0603	313.43	318.10	0.0000	4.5800	50.0000	0.0000	(0.1196)	(0.0133)	0.0000	3	(0.1329)	01/06/2025
600906.SH	12/06/2024	SDB3261097682	200.00	1.0603	208.95	212.07	0.0000	4.5800	50.0000	0.0000	(0.0797)	(0.0088)	0.0000	3	(0.0886)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CAIDA SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600906.SH	12/06/2024	SDB3261097682	2,800.00	1.0603	2,925.31	2,968.97	0.0000	4.5800	50.0000	0.0000	(1.1165)	(0.1237)	0.0000	3	(1.2402)	01/06/2025
600906.SH	12/06/2024	SDB3261097682	4,200.00	1.0603	4,387.97	4,453.46	0.0000	4.5800	50.0000	0.0000	(1.6747)	(0.1856)	0.0000	3	(1.8603)	01/06/2025
600906.SH	12/05/2024	SDB3261097682	100.00	1.0663	104.48	106.63	0.0000	4.5800	50.0000	0.0000	(0.0133)	(0.0015)	0.0000	1	(0.0148)	01/06/2025
600906.SH	12/05/2024	SDB3261097682	1,200.00	1.0663	1,253.70	1,279.62	0.0000	4.5800	50.0000	0.0000	(0.1595)	(0.0178)	0.0000	1	(0.1773)	01/06/2025
600906.SH	12/05/2024	SDB3261097682	600.00	1.0663	626.85	639.81	0.0000	4.5800	50.0000	0.0000	(0.0797)	(0.0089)	0.0000	1	(0.0886)	01/06/2025
600906.SH	12/05/2024	SDB3261097682	300.00	1.0663	313.43	319.90	0.0000	4.5800	50.0000	0.0000	(0.0399)	(0.0044)	0.0000	1	(0.0443)	01/06/2025
600906.SH	12/05/2024	SDB3261097682	300.00	1.0663	313.43	319.90	0.0000	4.5800	50.0000	0.0000	(0.0399)	(0.0044)	0.0000	1	(0.0443)	01/06/2025
600906.SH	12/05/2024	SDB3261097682	200.00	1.0663	208.95	213.27	0.0000	4.5800	50.0000	0.0000	(0.0266)	(0.0030)	0.0000	1	(0.0295)	01/06/2025
600906.SH	12/05/2024	SDB3261097682	2,800.00	1.0663	2,925.31	2,985.77	0.0000	4.5800	50.0000	0.0000	(0.3722)	(0.0415)	0.0000	1	(0.4136)	01/06/2025
600906.SH	12/05/2024	SDB3261097682	4,200.00	1.0663	4,387.97	4,478.66	0.0000	4.5800	50.0000	0.0000	(0.5582)	(0.0622)	0.0000	1	(0.6205)	01/06/2025
600906.SH	12/04/2024	SDB3261097682	100.00	1.0448	104.48	104.48	0.0000	4.5800	50.0000	0.0000	(0.0133)	(0.0015)	0.0000	1	(0.0147)	01/06/2025
600906.SH	12/04/2024	SDB3261097682	1,200.00	1.0448	1,253.70	1,253.70	0.0000	4.5800	50.0000	0.0000	(0.1595)	(0.0174)	0.0000	1	(0.1769)	01/06/2025
600906.SH	12/04/2024	SDB3261097682	600.00	1.0448	626.85	626.85	0.0000	4.5800	50.0000	0.0000	(0.0797)	(0.0087)	0.0000	1	(0.0885)	01/06/2025
600906.SH	12/04/2024	SDB3261097682	300.00	1.0448	313.43	313.43	0.0000	4.5800	50.0000	0.0000	(0.0399)	(0.0044)	0.0000	1	(0.0442)	01/06/2025
600906.SH	12/04/2024	SDB3261097682	300.00	1.0448	313.43	313.43	0.0000	4.5800	50.0000	0.0000	(0.0399)	(0.0044)	0.0000	1	(0.0442)	01/06/2025
600906.SH	12/04/2024	SDB3261097682	200.00	1.0448	208.95	208.95	0.0000	4.5800	50.0000	0.0000	(0.0266)	(0.0029)	0.0000	1	(0.0295)	01/06/2025
600906.SH	12/04/2024	SDB3261097682	2,800.00	1.0448	2,925.31	2,925.31	0.0000	4.5800	50.0000	0.0000	(0.3722)	(0.0406)	0.0000	1	(0.4128)	01/06/2025
600906.SH	12/04/2024	SDB3261097682	4,200.00	1.0448	4,387.97	4,387.97	0.0000	4.5800	50.0000	0.0000	(0.5582)	(0.0609)	0.0000	1	(0.6192)	01/06/2025
TOTAL CAIDA SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND												(41.3500)	(4.6504)	0.0000	(46.0004)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CANNY ELEVATOR CO., LTD. CMN CLASS A SERIES NORTHBOUND																
002367.ZK	01/03/2025	SDB3262322896	14,300.00	0.9590	13,755.87	13,714.07	0.0000	4.3300	50.0000	0.0000	(4.9636)	(0.5714)	0.0000	3	(5.5350)	01/06/2025
002367.ZK	01/03/2025	SDB3262322896	4,100.00	0.9590	3,955.82	3,932.01	0.0000	4.3300	50.0000	0.0000	(1.4274)	(0.1638)	0.0000	3	(1.5912)	01/06/2025
002367.ZK	01/03/2025	SDB3262322896	30,600.00	0.9590	29,595.00	29,346.20	0.0000	4.3300	50.0000	0.0000	(10.6789)	(1.2228)	0.0000	3	(11.9016)	01/06/2025
002367.ZK	01/03/2025	SDB3262322896	14,100.00	0.9590	13,648.09	13,522.27	0.0000	4.3300	50.0000	0.0000	(4.9247)	(0.5634)	0.0000	3	(5.4881)	01/06/2025
002367.ZK	01/03/2025	SDB3262322896	53,800.00	0.9590	51,665.32	51,595.60	0.0000	4.3300	50.0000	0.0000	(18.6426)	(2.1498)	0.0000	3	(20.7924)	01/06/2025
002367.ZK	01/03/2025	SDB3262322896	12,100.00	0.9590	11,609.32	11,604.21	0.0000	4.3300	50.0000	0.0000	(4.1890)	(0.4835)	0.0000	3	(4.6725)	01/06/2025
002367.ZK	01/03/2025	SDB3262322896	3,100.00	0.9590	2,981.63	2,972.98	0.0000	4.3300	50.0000	0.0000	(1.0759)	(0.1239)	0.0000	3	(1.1997)	01/06/2025
002367.ZK	01/03/2025	SDB3262322896	3,200.00	0.9590	3,096.14	3,068.88	0.0000	4.3300	50.0000	0.0000	(1.1172)	(0.1279)	0.0000	3	(1.2451)	01/06/2025
002367.ZK	01/03/2025	SDB3262322896	12,600.00	0.9590	12,419.49	12,083.73	0.0000	4.3300	50.0000	0.0000	(4.4814)	(0.5035)	0.0000	3	(4.9849)	01/06/2025
002367.ZK	01/03/2025	SDB3262322896	2,800.00	0.9590	2,747.18	2,685.27	0.0000	4.3300	50.0000	0.0000	(0.9913)	(0.1119)	0.0000	3	(1.1032)	01/06/2025
002367.ZK	01/03/2025	SDB3262322896	35,800.00	0.9590	34,978.39	34,333.13	0.0000	4.3300	50.0000	0.0000	(12.6214)	(1.4305)	0.0000	3	(14.0519)	01/06/2025
002367.ZK	01/03/2025	SDB3262322896	17,600.00	0.9590	17,181.82	16,878.86	0.0000	4.3300	50.0000	0.0000	(6.1998)	(0.7033)	0.0000	3	(6.9031)	01/06/2025
002367.ZK	01/03/2025	SDB3262322896	28,500.00	0.9590	28,004.73	27,332.24	0.0000	4.3300	50.0000	0.0000	(10.1050)	(1.1388)	0.0000	3	(11.2439)	01/06/2025
002367.ZK	01/03/2025	SDB3262322896	2,200.00	0.9590	2,166.10	2,109.86	0.0000	4.3300	50.0000	0.0000	(0.7816)	(0.0879)	0.0000	3	(0.8695)	01/06/2025
002367.ZK	01/03/2025	SDB3262322896	4,700.00	0.9590	4,655.76	4,507.42	0.0000	4.3300	50.0000	0.0000	(1.6800)	(0.1878)	0.0000	3	(1.8678)	01/06/2025
002367.ZK	01/03/2025	SDB3262322896	600.00	0.9590	635.21	575.42	0.0000	4.3300	50.0000	0.0000	(0.2292)	(0.0240)	0.0000	3	(0.2532)	01/06/2025
002367.ZK	01/03/2025	SDB3262322896	200.00	0.9590	210.24	191.81	0.0000	4.3300	50.0000	0.0000	(0.0759)	(0.0080)	0.0000	3	(0.0839)	01/06/2025
002367.ZK	01/03/2025	SDB3262322896	1,700.00	0.9590	1,732.19	1,630.34	0.0000	4.3300	50.0000	0.0000	(0.6250)	(0.0679)	0.0000	3	(0.6930)	01/06/2025
002367.ZK	01/03/2025	SDB3262322896	900.00	0.9590	899.16	863.12	0.0000	4.3300	50.0000	0.0000	(0.3244)	(0.0360)	0.0000	3	(0.3604)	01/06/2025
002367.ZK	01/03/2025	SDB3262322896	1,500.00	0.9590	1,464.57	1,438.54	0.0000	4.3300	50.0000	0.0000	(0.5285)	(0.0599)	0.0000	3	(0.5884)	01/06/2025
002367.ZK	01/03/2025	SDB3262322896	1,800.00	0.9590	1,756.90	1,726.25	0.0000	4.3300	50.0000	0.0000	(0.6339)	(0.0719)	0.0000	3	(0.7059)	01/06/2025
002367.ZK	01/03/2025	SDB3262322896	3,800.00	0.9590	3,663.76	3,644.30	0.0000	4.3300	50.0000	0.0000	(1.3220)	(0.1518)	0.0000	3	(1.4739)	01/06/2025
002367.ZK	01/03/2025	SDB3262322896	4,500.00	0.9590	4,340.66	4,315.62	0.0000	4.3300	50.0000	0.0000	(1.5663)	(0.1798)	0.0000	3	(1.7461)	01/06/2025
002367.ZK	01/03/2025	SDB3262322896	3,300.00	0.9590	3,204.61	3,164.79	0.0000	4.3300	50.0000	0.0000	(1.1563)	(0.1319)	0.0000	3	(1.2882)	01/06/2025
002367.ZK	01/03/2025	SDB3262322896	12,300.00	0.9590	11,830.60	11,796.02	0.0000	4.3300	50.0000	0.0000	(4.2689)	(0.4915)	0.0000	3	(4.7604)	01/06/2025
002367.ZK	01/03/2025	SDB3262322896	1,400.00	0.9590	1,346.57	1,342.64	0.0000	4.3300	50.0000	0.0000	(0.4859)	(0.0559)	0.0000	3	(0.5418)	01/06/2025
002367.ZK	01/03/2025	SDB3262322896	500.00	0.9590	480.92	479.51	0.0000	4.3300	50.0000	0.0000	(0.1735)	(0.0200)	0.0000	3	(0.1935)	01/06/2025
002367.ZK	01/03/2025	SDB3262322896	5,700.00	0.9590	5,482.47	5,466.45	0.0000	4.3300	50.0000	0.0000	(1.9783)	(0.2278)	0.0000	3	(2.2060)	01/06/2025
002367.ZK	01/03/2025	SDB3262322896	11,400.00	0.9590	10,964.94	10,932.90	0.0000	4.3300	50.0000	0.0000	(3.9565)	(0.4555)	0.0000	3	(4.4121)	01/06/2025
002367.ZK	01/03/2025	SDB3262322896	14,400.00	0.9590	13,850.45	13,809.97	0.0000	4.3300	50.0000	0.0000	(4.9977)	(0.5754)	0.0000	3	(5.5731)	01/06/2025
002367.ZK	01/03/2025	SDB3262322896	1,000.00	0.9590	961.84	959.03	0.0000	4.3300	50.0000	0.0000	(0.3471)	(0.0400)	0.0000	3	(0.3870)	01/06/2025
002367.ZK	01/03/2025	SDB3262322896	3,600.00	0.9590	3,462.61	3,452.49	0.0000	4.3300	50.0000	0.0000	(1.2494)	(0.1439)	0.0000	3	(1.3933)	01/06/2025
002367.ZK	01/03/2025	SDB3262322896	6,000.00	0.9590	5,771.02	5,754.16	0.0000	4.3300	50.0000	0.0000	(2.0824)	(0.2398)	0.0000	3	(2.3221)	01/06/2025
002367.ZK	01/03/2025	SDB3262322896	2,200.00	0.9590	2,116.04	2,109.86	0.0000	4.3300	50.0000	0.0000	(0.7635)	(0.0879)	0.0000	3	(0.8514)	01/06/2025
002367.ZK	01/03/2025	SDB3262322896	3,100.00	0.9590	2,981.69	2,972.98	0.0000	4.3300	50.0000	0.0000	(1.0759)	(0.1239)	0.0000	3	(1.1998)	01/06/2025
002367.ZK	01/03/2025	SDB3262322896	9,700.00	0.9590	9,329.82	9,302.55	0.0000	4.3300	50.0000	0.0000	(3.3665)	(0.3876)	0.0000	3	(3.7541)	01/06/2025
002367.ZK	01/03/2025	SDB3262322896	100.00	0.9590	96.18	95.90	0.0000	4.3300	50.0000	0.0000	(0.0347)	(0.0040)	0.0000	3	(0.0387)	01/06/2025
002367.ZK	01/03/2025	SDB3262322896	300.00	0.9590	288.55	287.71	0.0000	4.3300	50.0000	0.0000	(0.1041)	(0.0120)	0.0000	3	(0.1161)	01/06/2025
002367.ZK	01/03/2025	SDB3262322896	2,400.00	0.9590	2,308.41	2,301.66	0.0000	4.3300	50.0000	0.0000	(0.8330)	(0.0959)	0.0000	3	(0.9289)	01/06/2025
002367.ZK	01/03/2025	SDB3262322896	1,100.00	0.9590	1,058.02	1,054.93	0.0000	4.3300	50.0000	0.0000	(0.3818)	(0.0440)	0.0000	3	(0.4257)	01/06/2025
002367.ZK	01/03/2025	SDB3262322896	8,200.00	0.9590	7,887.06	7,864.01	0.0000	4.3300	50.0000	0.0000	(2.8459)	(0.3277)	0.0000	3	(3.1736)	01/06/2025
002367.ZK	01/02/2025	SDB3262322896	30,600.00	0.9708	29,595.00	29,705.68	0.0000	4.3300	50.0000	0.0000	(3.5596)	(0.4126)	0.0000	1	(3.9722)	01/06/2025
002367.ZK	01/02/2025	SDB3262322896	14,100.00	0.9708	13,648.09	13,687.91	0.0000	4.3300	50.0000	0.0000	(1.6416)	(0.1901)	0.0000	1	(1.8317)	01/06/2025
002367.ZK	01/02/2025	SDB3262322896	53,800.00	0.9708	51,665.32	52,227.64	0.0000	4.3300	50.0000	0.0000	(6.2142)	(0.7254)	0.0000	1	(6.9396)	01/06/2025
002367.ZK	01/02/2025	SDB3262322896	12,100.00	0.9708	11,609.32	11,746.37	0.0000	4.3300	50.0000	0.0000	(1.3963)	(0.1631)	0.0000	1	(1.5595)	01/06/2025
002367.ZK	01/02/2025	SDB3262322896	3,100.00	0.9708	2,981.63	3,009.40	0.0000	4.3300	50.0000	0.0000	(0.3586)	(0.0418)	0.0000	1	(0.4004)	01/06/2025
002367.ZK	01/02/2025	SDB3262322896	3,200.00	0.9708	3,096.14	3,106.48	0.0000	4.3300	50.0000	0.0000	(0.3724)	(0.0431)	0.0000	1	(0.4155)	01/06/2025
002367.ZK	01/02/2025	SDB3262322896	12,600.00	0.9708	12,419.49	12,231.75	0.0000	4.3300	50.0000	0.0000	(1.4938)	(0.1699)	0.0000	1	(1.6637)	01/06/2025
002367.ZK	01/02/2025	SDB3262322896	2,800.00	0.9708	2,747.18	2,718.17	0.0000	4.3300	50.0000	0.0000	(0.3304)	(0.0378)	0.0000	1	(0.3682)	01/06/2025
002367.ZK	01/02/2025	SDB3262322896	35,800.00	0.9708	34,978.39	34,753.71	0.0000	4.3300	50.0000	0.0000	(4.2071)	(0.4827)	0.0000	1	(4.6898)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CANNY ELEVATOR CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002367.ZK	01/02/2025	SDB3262322896	17,600.00	0.9708	17,181.82	17,085.62	0.0000	4.3300	50.0000	0.0000	(2.0666)	(0.2373)	0.0000	1	(2.3039)	01/06/2025
002367.ZK	01/02/2025	SDB3262322896	28,500.00	0.9708	28,004.73	27,667.06	0.0000	4.3300	50.0000	0.0000	(3.3683)	(0.3843)	0.0000	1	(3.7526)	01/06/2025
002367.ZK	01/02/2025	SDB3262322896	2,200.00	0.9708	2,166.10	2,135.70	0.0000	4.3300	50.0000	0.0000	(0.2605)	(0.0297)	0.0000	1	(0.2902)	01/06/2025
002367.ZK	01/02/2025	SDB3262322896	4,700.00	0.9708	4,655.76	4,562.64	0.0000	4.3300	50.0000	0.0000	(0.5600)	(0.0634)	0.0000	1	(0.6234)	01/06/2025
002367.ZK	01/02/2025	SDB3262322896	600.00	0.9708	635.21	582.46	0.0000	4.3300	50.0000	0.0000	(0.0764)	(0.0081)	0.0000	1	(0.0845)	01/06/2025
002367.ZK	01/02/2025	SDB3262322896	200.00	0.9708	210.24	194.15	0.0000	4.3300	50.0000	0.0000	(0.0253)	(0.0027)	0.0000	1	(0.0280)	01/06/2025
002367.ZK	01/02/2025	SDB3262322896	1,700.00	0.9708	1,732.19	1,650.32	0.0000	4.3300	50.0000	0.0000	(0.2083)	(0.0229)	0.0000	1	(0.2313)	01/06/2025
002367.ZK	01/02/2025	SDB3262322896	900.00	0.9708	899.16	873.70	0.0000	4.3300	50.0000	0.0000	(0.1081)	(0.0121)	0.0000	1	(0.1203)	01/06/2025
002367.ZK	01/02/2025	SDB3262322896	1,500.00	0.9708	1,464.57	1,456.16	0.0000	4.3300	50.0000	0.0000	(0.1762)	(0.0202)	0.0000	1	(0.1964)	01/06/2025
002367.ZK	01/02/2025	SDB3262322896	1,800.00	0.9708	1,756.90	1,747.39	0.0000	4.3300	50.0000	0.0000	(0.2113)	(0.0243)	0.0000	1	(0.2356)	01/06/2025
002367.ZK	01/02/2025	SDB3262322896	3,800.00	0.9708	3,663.76	3,688.94	0.0000	4.3300	50.0000	0.0000	(0.4407)	(0.0512)	0.0000	1	(0.4919)	01/06/2025
002367.ZK	01/02/2025	SDB3262322896	4,500.00	0.9708	4,340.66	4,368.48	0.0000	4.3300	50.0000	0.0000	(0.5221)	(0.0607)	0.0000	1	(0.5828)	01/06/2025
002367.ZK	01/02/2025	SDB3262322896	3,300.00	0.9708	3,204.61	3,203.55	0.0000	4.3300	50.0000	0.0000	(0.3854)	(0.0445)	0.0000	1	(0.4299)	01/06/2025
002367.ZK	01/02/2025	SDB3262322896	12,300.00	0.9708	11,830.60	11,940.52	0.0000	4.3300	50.0000	0.0000	(1.4230)	(0.1658)	0.0000	1	(1.5888)	01/06/2025
002367.ZK	01/02/2025	SDB3262322896	1,400.00	0.9708	1,346.57	1,359.08	0.0000	4.3300	50.0000	0.0000	(0.1620)	(0.0189)	0.0000	1	(0.1808)	01/06/2025
002367.ZK	01/02/2025	SDB3262322896	500.00	0.9708	480.92	485.39	0.0000	4.3300	50.0000	0.0000	(0.0578)	(0.0067)	0.0000	1	(0.0646)	01/06/2025
002367.ZK	01/02/2025	SDB3262322896	5,700.00	0.9708	5,482.47	5,533.41	0.0000	4.3300	50.0000	0.0000	(0.6594)	(0.0769)	0.0000	1	(0.7363)	01/06/2025
002367.ZK	01/02/2025	SDB3262322896	11,400.00	0.9708	10,964.94	11,066.82	0.0000	4.3300	50.0000	0.0000	(1.3188)	(0.1537)	0.0000	1	(1.4725)	01/06/2025
002367.ZK	01/02/2025	SDB3262322896	14,400.00	0.9708	13,850.45	13,979.15	0.0000	4.3300	50.0000	0.0000	(1.6659)	(0.1942)	0.0000	1	(1.8601)	01/06/2025
002367.ZK	01/02/2025	SDB3262322896	1,000.00	0.9708	961.84	970.77	0.0000	4.3300	50.0000	0.0000	(0.1157)	(0.0135)	0.0000	1	(0.1292)	01/06/2025
002367.ZK	01/02/2025	SDB3262322896	3,600.00	0.9708	3,462.61	3,494.79	0.0000	4.3300	50.0000	0.0000	(0.4165)	(0.0485)	0.0000	1	(0.4650)	01/06/2025
002367.ZK	01/02/2025	SDB3262322896	6,000.00	0.9708	5,771.02	5,824.64	0.0000	4.3300	50.0000	0.0000	(0.6941)	(0.0809)	0.0000	1	(0.7750)	01/06/2025
002367.ZK	01/02/2025	SDB3262322896	2,200.00	0.9708	2,116.04	2,135.70	0.0000	4.3300	50.0000	0.0000	(0.2545)	(0.0297)	0.0000	1	(0.2842)	01/06/2025
002367.ZK	01/02/2025	SDB3262322896	3,100.00	0.9708	2,981.69	3,009.40	0.0000	4.3300	50.0000	0.0000	(0.3586)	(0.0418)	0.0000	1	(0.4004)	01/06/2025
002367.ZK	01/02/2025	SDB3262322896	9,700.00	0.9708	9,329.82	9,416.51	0.0000	4.3300	50.0000	0.0000	(1.1222)	(0.1308)	0.0000	1	(1.2530)	01/06/2025
002367.ZK	01/02/2025	SDB3262322896	100.00	0.9708	96.18	97.08	0.0000	4.3300	50.0000	0.0000	(0.0116)	(0.0013)	0.0000	1	(0.0129)	01/06/2025
002367.ZK	01/02/2025	SDB3262322896	300.00	0.9708	288.55	291.23	0.0000	4.3300	50.0000	0.0000	(0.0347)	(0.0040)	0.0000	1	(0.0388)	01/06/2025
002367.ZK	01/02/2025	SDB3262322896	2,400.00	0.9708	2,308.41	2,329.86	0.0000	4.3300	50.0000	0.0000	(0.2777)	(0.0324)	0.0000	1	(0.3100)	01/06/2025
002367.ZK	01/02/2025	SDB3262322896	1,100.00	0.9708	1,058.02	1,067.85	0.0000	4.3300	50.0000	0.0000	(0.1273)	(0.0148)	0.0000	1	(0.1421)	01/06/2025
002367.ZK	01/02/2025	SDB3262322896	8,200.00	0.9708	7,887.06	7,960.35	0.0000	4.3300	50.0000	0.0000	(0.9486)	(0.1106)	0.0000	1	(1.0592)	01/06/2025
002367.ZK	12/31/2024	SDB3262322896	53,800.00	0.9638	51,665.32	51,855.08	0.0000	4.3300	50.0000	0.0000	(12.4284)	(1.4404)	0.0000	2	(13.8688)	01/06/2025
002367.ZK	12/31/2024	SDB3262322896	12,100.00	0.9638	11,609.32	11,662.57	0.0000	4.3300	50.0000	0.0000	(2.7927)	(0.3240)	0.0000	2	(3.1166)	01/06/2025
002367.ZK	12/31/2024	SDB3262322896	3,100.00	0.9638	2,981.63	2,987.93	0.0000	4.3300	50.0000	0.0000	(0.7172)	(0.0830)	0.0000	2	(0.8002)	01/06/2025
002367.ZK	12/31/2024	SDB3262322896	3,200.00	0.9638	3,096.14	3,084.32	0.0000	4.3300	50.0000	0.0000	(0.7448)	(0.0857)	0.0000	2	(0.8305)	01/06/2025
002367.ZK	12/31/2024	SDB3262322896	12,600.00	0.9638	12,419.49	12,144.50	0.0000	4.3300	50.0000	0.0000	(2.9876)	(0.3373)	0.0000	2	(3.3249)	01/06/2025
002367.ZK	12/31/2024	SDB3262322896	2,800.00	0.9638	2,747.18	2,698.78	0.0000	4.3300	50.0000	0.0000	(0.6608)	(0.0750)	0.0000	2	(0.7358)	01/06/2025
002367.ZK	12/31/2024	SDB3262322896	35,800.00	0.9638	34,978.39	34,505.79	0.0000	4.3300	50.0000	0.0000	(8.4142)	(0.9585)	0.0000	2	(9.3727)	01/06/2025
002367.ZK	12/31/2024	SDB3262322896	17,600.00	0.9638	17,181.82	16,963.74	0.0000	4.3300	50.0000	0.0000	(4.1332)	(0.4712)	0.0000	2	(4.6044)	01/06/2025
002367.ZK	12/31/2024	SDB3262322896	28,500.00	0.9638	28,004.73	27,469.70	0.0000	4.3300	50.0000	0.0000	(6.7367)	(0.7630)	0.0000	2	(7.4997)	01/06/2025
002367.ZK	12/31/2024	SDB3262322896	2,200.00	0.9638	2,166.10	2,120.47	0.0000	4.3300	50.0000	0.0000	(0.5211)	(0.0589)	0.0000	2	(0.5800)	01/06/2025
002367.ZK	12/31/2024	SDB3262322896	4,700.00	0.9638	4,655.76	4,530.09	0.0000	4.3300	50.0000	0.0000	(1.1200)	(0.1258)	0.0000	2	(1.2458)	01/06/2025
002367.ZK	12/31/2024	SDB3262322896	600.00	0.9638	635.21	578.31	0.0000	4.3300	50.0000	0.0000	(0.1528)	(0.0161)	0.0000	2	(0.1689)	01/06/2025
002367.ZK	12/31/2024	SDB3262322896	200.00	0.9638	210.24	192.77	0.0000	4.3300	50.0000	0.0000	(0.0506)	(0.0054)	0.0000	2	(0.0559)	01/06/2025
002367.ZK	12/31/2024	SDB3262322896	1,700.00	0.9638	1,732.19	1,638.54	0.0000	4.3300	50.0000	0.0000	(0.4167)	(0.0455)	0.0000	2	(0.4622)	01/06/2025
002367.ZK	12/31/2024	SDB3262322896	900.00	0.9638	899.16	867.46	0.0000	4.3300	50.0000	0.0000	(0.2163)	(0.0241)	0.0000	2	(0.2404)	01/06/2025
002367.ZK	12/31/2024	SDB3262322896	1,500.00	0.9638	1,464.57	1,445.77	0.0000	4.3300	50.0000	0.0000	(0.3523)	(0.0402)	0.0000	2	(0.3925)	01/06/2025
002367.ZK	12/31/2024	SDB3262322896	1,800.00	0.9638	1,756.90	1,734.93	0.0000	4.3300	50.0000	0.0000	(0.4226)	(0.0482)	0.0000	2	(0.4708)	01/06/2025
002367.ZK	12/31/2024	SDB3262322896	3,800.00	0.9638	3,663.76	3,662.63	0.0000	4.3300	50.0000	0.0000	(0.8813)	(0.1017)	0.0000	2	(0.9831)	01/06/2025
002367.ZK	12/31/2024	SDB3262322896	4,500.00	0.9638	4,340.66	4,337.32	0.0000	4.3300	50.0000	0.0000	(1.0442)	(0.1205)	0.0000	2	(1.1647)	01/06/2025
002367.ZK	12/31/2024	SDB3262322896	3,300.00	0.9638	3,204.61	3,180.70	0.0000	4.3300	50.0000	0.0000	(0.7709)	(0.0884)	0.0000	2	(0.8592)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CANNY ELEVATOR CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002367.ZK	12/31/2024	SDB3262322896	12,300.00	0.9638	11,830.60	11,855.34	0.0000	4.3300	50.0000	0.0000	(2.8459)	(0.3293)	0.0000	2	(3.1752)	01/06/2025
002367.ZK	12/31/2024	SDB3262322896	1,400.00	0.9638	1,346.57	1,349.39	0.0000	4.3300	50.0000	0.0000	(0.3239)	(0.0375)	0.0000	2	(0.3614)	01/06/2025
002367.ZK	12/31/2024	SDB3262322896	500.00	0.9638	480.92	481.92	0.0000	4.3300	50.0000	0.0000	(0.1157)	(0.0134)	0.0000	2	(0.1291)	01/06/2025
002367.ZK	12/31/2024	SDB3262322896	5,700.00	0.9638	5,482.47	5,493.94	0.0000	4.3300	50.0000	0.0000	(1.3188)	(0.1526)	0.0000	2	(1.4714)	01/06/2025
002367.ZK	12/31/2024	SDB3262322896	11,400.00	0.9638	10,964.94	10,987.88	0.0000	4.3300	50.0000	0.0000	(2.6377)	(0.3052)	0.0000	2	(2.9429)	01/06/2025
002367.ZK	12/31/2024	SDB3262322896	14,400.00	0.9638	13,850.45	13,879.43	0.0000	4.3300	50.0000	0.0000	(3.3318)	(0.3855)	0.0000	2	(3.7173)	01/06/2025
002367.ZK	12/31/2024	SDB3262322896	1,000.00	0.9638	961.84	963.85	0.0000	4.3300	50.0000	0.0000	(0.2314)	(0.0268)	0.0000	2	(0.2581)	01/06/2025
002367.ZK	12/31/2024	SDB3262322896	3,600.00	0.9638	3,462.61	3,469.86	0.0000	4.3300	50.0000	0.0000	(0.8330)	(0.0964)	0.0000	2	(0.9293)	01/06/2025
002367.ZK	12/31/2024	SDB3262322896	6,000.00	0.9638	5,771.02	5,783.09	0.0000	4.3300	50.0000	0.0000	(1.3883)	(0.1606)	0.0000	2	(1.5489)	01/06/2025
002367.ZK	12/31/2024	SDB3262322896	2,200.00	0.9638	2,116.04	2,120.47	0.0000	4.3300	50.0000	0.0000	(0.5090)	(0.0589)	0.0000	2	(0.5679)	01/06/2025
002367.ZK	12/31/2024	SDB3262322896	3,100.00	0.9638	2,981.69	2,987.93	0.0000	4.3300	50.0000	0.0000	(0.7173)	(0.0830)	0.0000	2	(0.8003)	01/06/2025
002367.ZK	12/31/2024	SDB3262322896	9,700.00	0.9638	9,329.82	9,349.34	0.0000	4.3300	50.0000	0.0000	(2.2443)	(0.2597)	0.0000	2	(2.5040)	01/06/2025
002367.ZK	12/31/2024	SDB3262322896	100.00	0.9638	96.18	96.38	0.0000	4.3300	50.0000	0.0000	(0.0231)	(0.0027)	0.0000	2	(0.0258)	01/06/2025
002367.ZK	12/31/2024	SDB3262322896	300.00	0.9638	288.55	289.15	0.0000	4.3300	50.0000	0.0000	(0.0694)	(0.0080)	0.0000	2	(0.0774)	01/06/2025
002367.ZK	12/31/2024	SDB3262322896	2,400.00	0.9638	2,308.41	2,313.24	0.0000	4.3300	50.0000	0.0000	(0.5553)	(0.0643)	0.0000	2	(0.6196)	01/06/2025
002367.ZK	12/31/2024	SDB3262322896	1,100.00	0.9638	1,058.02	1,060.23	0.0000	4.3300	50.0000	0.0000	(0.2545)	(0.0295)	0.0000	2	(0.2840)	01/06/2025
002367.ZK	12/31/2024	SDB3262322896	8,200.00	0.9638	7,887.06	7,903.56	0.0000	4.3300	50.0000	0.0000	(1.8973)	(0.2195)	0.0000	2	(2.1168)	01/06/2025
002367.ZK	12/30/2024	SDB3262322896	3,100.00	0.9459	2,981.63	2,932.23	0.0000	4.3300	50.0000	0.0000	(0.3586)	(0.0407)	0.0000	1	(0.3993)	01/06/2025
002367.ZK	12/30/2024	SDB3262322896	3,200.00	0.9459	3,096.14	3,026.82	0.0000	4.3300	50.0000	0.0000	(0.3724)	(0.0420)	0.0000	1	(0.4144)	01/06/2025
002367.ZK	12/30/2024	SDB3262322896	12,600.00	0.9459	12,419.49	11,918.11	0.0000	4.3300	50.0000	0.0000	(1.4938)	(0.1655)	0.0000	1	(1.6593)	01/06/2025
002367.ZK	12/30/2024	SDB3262322896	2,800.00	0.9459	2,747.18	2,648.47	0.0000	4.3300	50.0000	0.0000	(0.3304)	(0.0368)	0.0000	1	(0.3672)	01/06/2025
002367.ZK	12/30/2024	SDB3262322896	35,800.00	0.9459	34,978.39	33,862.58	0.0000	4.3300	50.0000	0.0000	(4.2071)	(0.4703)	0.0000	1	(4.6774)	01/06/2025
002367.ZK	12/30/2024	SDB3262322896	17,600.00	0.9459	17,181.82	16,647.52	0.0000	4.3300	50.0000	0.0000	(2.0666)	(0.2312)	0.0000	1	(2.2978)	01/06/2025
002367.ZK	12/30/2024	SDB3262322896	28,500.00	0.9459	28,004.73	26,957.64	0.0000	4.3300	50.0000	0.0000	(3.3683)	(0.3744)	0.0000	1	(3.7428)	01/06/2025
002367.ZK	12/30/2024	SDB3262322896	2,200.00	0.9459	2,166.10	2,080.94	0.0000	4.3300	50.0000	0.0000	(0.2605)	(0.0289)	0.0000	1	(0.2894)	01/06/2025
002367.ZK	12/30/2024	SDB3262322896	4,700.00	0.9459	4,655.76	4,445.65	0.0000	4.3300	50.0000	0.0000	(0.5600)	(0.0617)	0.0000	1	(0.6217)	01/06/2025
002367.ZK	12/30/2024	SDB3262322896	600.00	0.9459	635.21	567.53	0.0000	4.3300	50.0000	0.0000	(0.0764)	(0.0079)	0.0000	1	(0.0843)	01/06/2025
002367.ZK	12/30/2024	SDB3262322896	200.00	0.9459	210.24	189.18	0.0000	4.3300	50.0000	0.0000	(0.0253)	(0.0026)	0.0000	1	(0.0279)	01/06/2025
002367.ZK	12/30/2024	SDB3262322896	1,700.00	0.9459	1,732.19	1,608.00	0.0000	4.3300	50.0000	0.0000	(0.2083)	(0.0223)	0.0000	1	(0.2307)	01/06/2025
002367.ZK	12/30/2024	SDB3262322896	900.00	0.9459	899.16	851.29	0.0000	4.3300	50.0000	0.0000	(0.1081)	(0.0118)	0.0000	1	(0.1200)	01/06/2025
002367.ZK	12/30/2024	SDB3262322896	1,500.00	0.9459	1,464.57	1,418.82	0.0000	4.3300	50.0000	0.0000	(0.1762)	(0.0197)	0.0000	1	(0.1959)	01/06/2025
002367.ZK	12/30/2024	SDB3262322896	1,800.00	0.9459	1,756.90	1,702.59	0.0000	4.3300	50.0000	0.0000	(0.2113)	(0.0236)	0.0000	1	(0.2350)	01/06/2025
002367.ZK	12/30/2024	SDB3262322896	3,800.00	0.9459	3,663.76	3,594.35	0.0000	4.3300	50.0000	0.0000	(0.4407)	(0.0499)	0.0000	1	(0.4906)	01/06/2025
002367.ZK	12/30/2024	SDB3262322896	4,500.00	0.9459	4,340.66	4,256.47	0.0000	4.3300	50.0000	0.0000	(0.5221)	(0.0591)	0.0000	1	(0.5812)	01/06/2025
002367.ZK	12/30/2024	SDB3262322896	3,300.00	0.9459	3,204.61	3,121.41	0.0000	4.3300	50.0000	0.0000	(0.3854)	(0.0434)	0.0000	1	(0.4288)	01/06/2025
002367.ZK	12/30/2024	SDB3262322896	12,300.00	0.9459	11,830.60	11,634.35	0.0000	4.3300	50.0000	0.0000	(1.4230)	(0.1616)	0.0000	1	(1.5845)	01/06/2025
002367.ZK	12/30/2024	SDB3262322896	1,400.00	0.9459	1,346.57	1,324.23	0.0000	4.3300	50.0000	0.0000	(0.1620)	(0.0184)	0.0000	1	(0.1804)	01/06/2025
002367.ZK	12/30/2024	SDB3262322896	500.00	0.9459	480.92	472.94	0.0000	4.3300	50.0000	0.0000	(0.0578)	(0.0066)	0.0000	1	(0.0644)	01/06/2025
002367.ZK	12/30/2024	SDB3262322896	5,700.00	0.9459	5,482.47	5,391.53	0.0000	4.3300	50.0000	0.0000	(0.6594)	(0.0749)	0.0000	1	(0.7343)	01/06/2025
002367.ZK	12/30/2024	SDB3262322896	11,400.00	0.9459	10,964.94	10,783.05	0.0000	4.3300	50.0000	0.0000	(1.3188)	(0.1498)	0.0000	1	(1.4686)	01/06/2025
002367.ZK	12/30/2024	SDB3262322896	14,400.00	0.9459	13,850.45	13,620.70	0.0000	4.3300	50.0000	0.0000	(1.6659)	(0.1892)	0.0000	1	(1.8551)	01/06/2025
002367.ZK	12/30/2024	SDB3262322896	1,000.00	0.9459	961.84	945.88	0.0000	4.3300	50.0000	0.0000	(0.1157)	(0.0131)	0.0000	1	(0.1288)	01/06/2025
002367.ZK	12/30/2024	SDB3262322896	3,600.00	0.9459	3,462.61	3,405.18	0.0000	4.3300	50.0000	0.0000	(0.4165)	(0.0473)	0.0000	1	(0.4638)	01/06/2025
002367.ZK	12/30/2024	SDB3262322896	6,000.00	0.9459	5,771.02	5,675.29	0.0000	4.3300	50.0000	0.0000	(0.6941)	(0.0788)	0.0000	1	(0.7729)	01/06/2025
002367.ZK	12/30/2024	SDB3262322896	2,200.00	0.9459	2,116.04	2,080.94	0.0000	4.3300	50.0000	0.0000	(0.2545)	(0.0289)	0.0000	1	(0.2834)	01/06/2025
002367.ZK	12/30/2024	SDB3262322896	3,100.00	0.9459	2,981.69	2,932.23	0.0000	4.3300	50.0000	0.0000	(0.3586)	(0.0407)	0.0000	1	(0.3994)	01/06/2025
002367.ZK	12/30/2024	SDB3262322896	9,700.00	0.9459	9,329.82	9,175.06	0.0000	4.3300	50.0000	0.0000	(1.1222)	(0.1274)	0.0000	1	(1.2496)	01/06/2025
002367.ZK	12/30/2024	SDB3262322896	100.00	0.9459	96.18	94.59	0.0000	4.3300	50.0000	0.0000	(0.0116)	(0.0013)	0.0000	1	(0.0129)	01/06/2025
002367.ZK	12/30/2024	SDB3262322896	300.00	0.9459	288.55	283.76	0.0000	4.3300	50.0000	0.0000	(0.0347)	(0.0039)	0.0000	1	(0.0386)	01/06/2025
002367.ZK	12/30/2024	SDB3262322896	2,400.00	0.9459	2,308.41	2,270.12	0.0000	4.3300	50.0000	0.0000	(0.2777)	(0.0315)	0.0000	1	(0.3092)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CANNY ELEVATOR CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002367.ZK	12/30/2024	SDB3262322896	1,100.00	0.9459	1,058.02	1,040.47	0.0000	4.3300	50.0000	0.0000	(0.1273)	(0.0145)	0.0000	1	(0.1417)	01/06/2025
002367.ZK	12/30/2024	SDB3262322896	8,200.00	0.9459	7,887.06	7,756.23	0.0000	4.3300	50.0000	0.0000	(0.9486)	(0.1077)	0.0000	1	(1.0564)	01/06/2025
002367.ZK	12/27/2024	SDB3262322896	12,600.00	0.9880	12,419.49	12,448.27	0.0000	4.3300	50.0000	0.0000	(4.4814)	(0.5187)	0.0000	3	(5.0000)	01/06/2025
002367.ZK	12/27/2024	SDB3262322896	2,800.00	0.9880	2,747.18	2,766.28	0.0000	4.3300	50.0000	0.0000	(0.9913)	(0.1153)	0.0000	3	(1.1065)	01/06/2025
002367.ZK	12/27/2024	SDB3262322896	35,800.00	0.9880	34,978.39	35,368.90	0.0000	4.3300	50.0000	0.0000	(12.6214)	(1.4737)	0.0000	3	(14.0951)	01/06/2025
002367.ZK	12/27/2024	SDB3262322896	17,600.00	0.9880	17,181.82	17,388.06	0.0000	4.3300	50.0000	0.0000	(6.1998)	(0.7245)	0.0000	3	(6.9243)	01/06/2025
002367.ZK	12/27/2024	SDB3262322896	28,500.00	0.9880	28,004.73	28,156.80	0.0000	4.3300	50.0000	0.0000	(10.1050)	(1.1732)	0.0000	3	(11.2782)	01/06/2025
002367.ZK	12/27/2024	SDB3262322896	2,200.00	0.9880	2,166.10	2,173.51	0.0000	4.3300	50.0000	0.0000	(0.7816)	(0.0906)	0.0000	3	(0.8722)	01/06/2025
002367.ZK	12/27/2024	SDB3262322896	4,700.00	0.9880	4,655.76	4,643.40	0.0000	4.3300	50.0000	0.0000	(1.6800)	(0.1935)	0.0000	3	(1.8734)	01/06/2025
002367.ZK	12/27/2024	SDB3262322896	600.00	0.9880	635.21	592.77	0.0000	4.3300	50.0000	0.0000	(0.2292)	(0.0247)	0.0000	3	(0.2539)	01/06/2025
002367.ZK	12/27/2024	SDB3262322896	200.00	0.9880	210.24	197.59	0.0000	4.3300	50.0000	0.0000	(0.0759)	(0.0082)	0.0000	3	(0.0841)	01/06/2025
002367.ZK	12/27/2024	SDB3262322896	1,700.00	0.9880	1,732.19	1,679.53	0.0000	4.3300	50.0000	0.0000	(0.6250)	(0.0700)	0.0000	3	(0.6950)	01/06/2025
002367.ZK	12/27/2024	SDB3262322896	900.00	0.9880	899.16	889.16	0.0000	4.3300	50.0000	0.0000	(0.3244)	(0.0370)	0.0000	3	(0.3615)	01/06/2025
002367.ZK	12/27/2024	SDB3262322896	1,500.00	0.9880	1,464.57	1,481.94	0.0000	4.3300	50.0000	0.0000	(0.5285)	(0.0617)	0.0000	3	(0.5902)	01/06/2025
002367.ZK	12/27/2024	SDB3262322896	1,800.00	0.9880	1,756.90	1,778.32	0.0000	4.3300	50.0000	0.0000	(0.6339)	(0.0741)	0.0000	3	(0.7080)	01/06/2025
002367.ZK	12/27/2024	SDB3262322896	3,800.00	0.9880	3,663.76	3,754.24	0.0000	4.3300	50.0000	0.0000	(1.3220)	(0.1564)	0.0000	3	(1.4784)	01/06/2025
002367.ZK	12/27/2024	SDB3262322896	4,500.00	0.9880	4,340.66	4,445.81	0.0000	4.3300	50.0000	0.0000	(1.5663)	(0.1852)	0.0000	3	(1.7515)	01/06/2025
002367.ZK	12/27/2024	SDB3262322896	3,300.00	0.9880	3,204.61	3,260.26	0.0000	4.3300	50.0000	0.0000	(1.1563)	(0.1358)	0.0000	3	(1.2922)	01/06/2025
002367.ZK	12/27/2024	SDB3262322896	12,300.00	0.9880	11,830.60	12,151.88	0.0000	4.3300	50.0000	0.0000	(4.2689)	(0.5063)	0.0000	3	(4.7752)	01/06/2025
002367.ZK	12/27/2024	SDB3262322896	1,400.00	0.9880	1,346.57	1,383.14	0.0000	4.3300	50.0000	0.0000	(0.4859)	(0.0576)	0.0000	3	(0.5435)	01/06/2025
002367.ZK	12/27/2024	SDB3262322896	500.00	0.9880	480.92	493.98	0.0000	4.3300	50.0000	0.0000	(0.1735)	(0.0206)	0.0000	3	(0.1941)	01/06/2025
002367.ZK	12/27/2024	SDB3262322896	5,700.00	0.9880	5,482.47	5,631.36	0.0000	4.3300	50.0000	0.0000	(1.9783)	(0.2346)	0.0000	3	(2.2129)	01/06/2025
002367.ZK	12/27/2024	SDB3262322896	11,400.00	0.9880	10,964.94	11,262.72	0.0000	4.3300	50.0000	0.0000	(3.9565)	(0.4693)	0.0000	3	(4.4258)	01/06/2025
002367.ZK	12/27/2024	SDB3262322896	14,400.00	0.9880	13,850.45	14,226.60	0.0000	4.3300	50.0000	0.0000	(4.9977)	(0.5928)	0.0000	3	(5.5905)	01/06/2025
002367.ZK	12/27/2024	SDB3262322896	1,000.00	0.9880	961.84	987.96	0.0000	4.3300	50.0000	0.0000	(0.3471)	(0.0412)	0.0000	3	(0.3882)	01/06/2025
002367.ZK	12/27/2024	SDB3262322896	3,600.00	0.9880	3,462.61	3,556.65	0.0000	4.3300	50.0000	0.0000	(1.2494)	(0.1482)	0.0000	3	(1.3976)	01/06/2025
002367.ZK	12/27/2024	SDB3262322896	6,000.00	0.9880	5,771.02	5,927.75	0.0000	4.3300	50.0000	0.0000	(2.0824)	(0.2470)	0.0000	3	(2.3294)	01/06/2025
002367.ZK	12/27/2024	SDB3262322896	2,200.00	0.9880	2,116.04	2,173.51	0.0000	4.3300	50.0000	0.0000	(0.7635)	(0.0906)	0.0000	3	(0.8541)	01/06/2025
002367.ZK	12/27/2024	SDB3262322896	3,100.00	0.9880	2,981.69	3,062.67	0.0000	4.3300	50.0000	0.0000	(1.0759)	(0.1276)	0.0000	3	(1.2035)	01/06/2025
002367.ZK	12/27/2024	SDB3262322896	9,700.00	0.9880	9,329.82	9,583.19	0.0000	4.3300	50.0000	0.0000	(3.3665)	(0.3993)	0.0000	3	(3.7658)	01/06/2025
002367.ZK	12/27/2024	SDB3262322896	100.00	0.9880	96.18	98.80	0.0000	4.3300	50.0000	0.0000	(0.0347)	(0.0041)	0.0000	3	(0.0388)	01/06/2025
002367.ZK	12/27/2024	SDB3262322896	300.00	0.9880	288.55	296.39	0.0000	4.3300	50.0000	0.0000	(0.1041)	(0.0123)	0.0000	3	(0.1165)	01/06/2025
002367.ZK	12/27/2024	SDB3262322896	2,400.00	0.9880	2,308.41	2,371.10	0.0000	4.3300	50.0000	0.0000	(0.8330)	(0.0988)	0.0000	3	(0.9317)	01/06/2025
002367.ZK	12/27/2024	SDB3262322896	1,100.00	0.9880	1,058.02	1,086.75	0.0000	4.3300	50.0000	0.0000	(0.3818)	(0.0453)	0.0000	3	(0.4271)	01/06/2025
002367.ZK	12/27/2024	SDB3262322896	8,200.00	0.9880	7,887.06	8,101.26	0.0000	4.3300	50.0000	0.0000	(2.8459)	(0.3376)	0.0000	3	(3.1835)	01/06/2025
002367.ZK	12/26/2024	SDB3262322896	35,800.00	0.9789	34,978.39	35,046.20	0.0000	4.3300	50.0000	0.0000	(4.2071)	(0.4868)	0.0000	1	(4.6939)	01/06/2025
002367.ZK	12/26/2024	SDB3262322896	17,600.00	0.9789	17,181.82	17,229.41	0.0000	4.3300	50.0000	0.0000	(2.0666)	(0.2393)	0.0000	1	(2.3059)	01/06/2025
002367.ZK	12/26/2024	SDB3262322896	28,500.00	0.9789	28,004.73	27,899.90	0.0000	4.3300	50.0000	0.0000	(3.3683)	(0.3875)	0.0000	1	(3.7558)	01/06/2025
002367.ZK	12/26/2024	SDB3262322896	2,200.00	0.9789	2,166.10	2,153.68	0.0000	4.3300	50.0000	0.0000	(0.2605)	(0.0299)	0.0000	1	(0.2904)	01/06/2025
002367.ZK	12/26/2024	SDB3262322896	4,700.00	0.9789	4,655.76	4,601.04	0.0000	4.3300	50.0000	0.0000	(0.5600)	(0.0639)	0.0000	1	(0.6239)	01/06/2025
002367.ZK	12/26/2024	SDB3262322896	600.00	0.9789	635.21	587.37	0.0000	4.3300	50.0000	0.0000	(0.0764)	(0.0082)	0.0000	1	(0.0846)	01/06/2025
002367.ZK	12/26/2024	SDB3262322896	200.00	0.9789	210.24	195.79	0.0000	4.3300	50.0000	0.0000	(0.0253)	(0.0027)	0.0000	1	(0.0280)	01/06/2025
002367.ZK	12/26/2024	SDB3262322896	1,700.00	0.9789	1,732.19	1,664.20	0.0000	4.3300	50.0000	0.0000	(0.2083)	(0.0231)	0.0000	1	(0.2315)	01/06/2025
002367.ZK	12/26/2024	SDB3262322896	900.00	0.9789	899.16	881.05	0.0000	4.3300	50.0000	0.0000	(0.1081)	(0.0122)	0.0000	1	(0.1204)	01/06/2025
002367.ZK	12/26/2024	SDB3262322896	1,500.00	0.9789	1,464.57	1,468.42	0.0000	4.3300	50.0000	0.0000	(0.1762)	(0.0204)	0.0000	1	(0.1965)	01/06/2025
002367.ZK	12/26/2024	SDB3262322896	1,800.00	0.9789	1,756.90	1,762.10	0.0000	4.3300	50.0000	0.0000	(0.2113)	(0.0245)	0.0000	1	(0.2358)	01/06/2025
002367.ZK	12/26/2024	SDB3262322896	3,800.00	0.9789	3,663.76	3,719.99	0.0000	4.3300	50.0000	0.0000	(0.4407)	(0.0517)	0.0000	1	(0.4923)	01/06/2025
002367.ZK	12/26/2024	SDB3262322896	4,500.00	0.9789	4,340.66	4,405.25	0.0000	4.3300	50.0000	0.0000	(0.5221)	(0.0612)	0.0000	1	(0.5833)	01/06/2025
002367.ZK	12/26/2024	SDB3262322896	3,300.00	0.9789	3,204.61	3,230.52	0.0000	4.3300	50.0000	0.0000	(0.3854)	(0.0449)	0.0000	1	(0.4303)	01/06/2025
002367.ZK	12/26/2024	SDB3262322896	12,300.00	0.9789	11,830.60	12,041.01	0.0000	4.3300	50.0000	0.0000	(1.4230)	(0.1672)	0.0000	1	(1.5902)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CANNY ELEVATOR CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002367.ZK	12/26/2024	SDB3262322896	1,400.00	0.9789	1,346.57	1,370.52	0.0000	4.3300	50.0000	0.0000	(0.1620)	(0.0190)	0.0000	1	(0.1810)	01/06/2025
002367.ZK	12/26/2024	SDB3262322896	500.00	0.9789	480.92	489.47	0.0000	4.3300	50.0000	0.0000	(0.0578)	(0.0068)	0.0000	1	(0.0646)	01/06/2025
002367.ZK	12/26/2024	SDB3262322896	5,700.00	0.9789	5,482.47	5,579.98	0.0000	4.3300	50.0000	0.0000	(0.6594)	(0.0775)	0.0000	1	(0.7369)	01/06/2025
002367.ZK	12/26/2024	SDB3262322896	11,400.00	0.9789	10,964.94	11,159.96	0.0000	4.3300	50.0000	0.0000	(1.3188)	(0.1550)	0.0000	1	(1.4738)	01/06/2025
002367.ZK	12/26/2024	SDB3262322896	14,400.00	0.9789	13,850.45	14,096.79	0.0000	4.3300	50.0000	0.0000	(1.6659)	(0.1958)	0.0000	1	(1.8617)	01/06/2025
002367.ZK	12/26/2024	SDB3262322896	1,000.00	0.9789	961.84	978.94	0.0000	4.3300	50.0000	0.0000	(0.1157)	(0.0136)	0.0000	1	(0.1293)	01/06/2025
002367.ZK	12/26/2024	SDB3262322896	3,600.00	0.9789	3,462.61	3,524.20	0.0000	4.3300	50.0000	0.0000	(0.4165)	(0.0489)	0.0000	1	(0.4654)	01/06/2025
002367.ZK	12/26/2024	SDB3262322896	6,000.00	0.9789	5,771.02	5,873.66	0.0000	4.3300	50.0000	0.0000	(0.6941)	(0.0816)	0.0000	1	(0.7757)	01/06/2025
002367.ZK	12/26/2024	SDB3262322896	2,200.00	0.9789	2,116.04	2,153.68	0.0000	4.3300	50.0000	0.0000	(0.2545)	(0.0299)	0.0000	1	(0.2844)	01/06/2025
002367.ZK	12/26/2024	SDB3262322896	3,100.00	0.9789	2,981.69	3,034.73	0.0000	4.3300	50.0000	0.0000	(0.3586)	(0.0421)	0.0000	1	(0.4008)	01/06/2025
002367.ZK	12/26/2024	SDB3262322896	9,700.00	0.9789	9,329.82	9,495.76	0.0000	4.3300	50.0000	0.0000	(1.1222)	(0.1319)	0.0000	1	(1.2541)	01/06/2025
002367.ZK	12/26/2024	SDB3262322896	100.00	0.9789	96.18	97.89	0.0000	4.3300	50.0000	0.0000	(0.0116)	(0.0014)	0.0000	1	(0.0129)	01/06/2025
002367.ZK	12/26/2024	SDB3262322896	300.00	0.9789	288.55	293.68	0.0000	4.3300	50.0000	0.0000	(0.0347)	(0.0041)	0.0000	1	(0.0388)	01/06/2025
002367.ZK	12/26/2024	SDB3262322896	2,400.00	0.9789	2,308.41	2,349.47	0.0000	4.3300	50.0000	0.0000	(0.2777)	(0.0326)	0.0000	1	(0.3103)	01/06/2025
002367.ZK	12/26/2024	SDB3262322896	1,100.00	0.9789	1,058.02	1,076.84	0.0000	4.3300	50.0000	0.0000	(0.1273)	(0.0150)	0.0000	1	(0.1422)	01/06/2025
002367.ZK	12/26/2024	SDB3262322896	8,200.00	0.9789	7,887.06	8,027.34	0.0000	4.3300	50.0000	0.0000	(0.9486)	(0.1115)	0.0000	1	(1.0601)	01/06/2025
002367.ZK	12/24/2024	SDB3262322896	35,800.00	0.9789	34,978.39	35,046.20	0.0000	4.3300	50.0000	0.0000	(8.4142)	(0.9735)	0.0000	2	(9.3878)	01/06/2025
002367.ZK	12/24/2024	SDB3262322896	17,600.00	0.9789	17,181.82	17,229.41	0.0000	4.3300	50.0000	0.0000	(4.1332)	(0.4786)	0.0000	2	(4.6118)	01/06/2025
002367.ZK	12/24/2024	SDB3262322896	28,500.00	0.9789	28,004.73	27,899.90	0.0000	4.3300	50.0000	0.0000	(6.7367)	(0.7750)	0.0000	2	(7.5117)	01/06/2025
002367.ZK	12/24/2024	SDB3262322896	2,200.00	0.9789	2,166.10	2,153.68	0.0000	4.3300	50.0000	0.0000	(0.5211)	(0.0598)	0.0000	2	(0.5809)	01/06/2025
002367.ZK	12/24/2024	SDB3262322896	4,700.00	0.9789	4,655.76	4,601.04	0.0000	4.3300	50.0000	0.0000	(1.1200)	(0.1278)	0.0000	2	(1.2478)	01/06/2025
002367.ZK	12/24/2024	SDB3262322896	600.00	0.9789	635.21	587.37	0.0000	4.3300	50.0000	0.0000	(0.1528)	(0.0163)	0.0000	2	(0.1691)	01/06/2025
002367.ZK	12/24/2024	SDB3262322896	200.00	0.9789	210.24	195.79	0.0000	4.3300	50.0000	0.0000	(0.0506)	(0.0054)	0.0000	2	(0.0560)	01/06/2025
002367.ZK	12/24/2024	SDB3262322896	1,700.00	0.9789	1,732.19	1,664.20	0.0000	4.3300	50.0000	0.0000	(0.4167)	(0.0462)	0.0000	2	(0.4629)	01/06/2025
002367.ZK	12/24/2024	SDB3262322896	900.00	0.9789	899.16	881.05	0.0000	4.3300	50.0000	0.0000	(0.2163)	(0.0245)	0.0000	2	(0.2408)	01/06/2025
002367.ZK	12/24/2024	SDB3262322896	1,500.00	0.9789	1,464.57	1,468.42	0.0000	4.3300	50.0000	0.0000	(0.3523)	(0.0408)	0.0000	2	(0.3931)	01/06/2025
002367.ZK	12/24/2024	SDB3262322896	1,800.00	0.9789	1,756.90	1,762.10	0.0000	4.3300	50.0000	0.0000	(0.4226)	(0.0489)	0.0000	2	(0.4716)	01/06/2025
002367.ZK	12/24/2024	SDB3262322896	3,800.00	0.9789	3,663.76	3,719.99	0.0000	4.3300	50.0000	0.0000	(0.8813)	(0.1033)	0.0000	2	(0.9847)	01/06/2025
002367.ZK	12/24/2024	SDB3262322896	4,500.00	0.9789	4,340.66	4,405.25	0.0000	4.3300	50.0000	0.0000	(1.0442)	(0.1224)	0.0000	2	(1.1665)	01/06/2025
002367.ZK	12/24/2024	SDB3262322896	3,300.00	0.9789	3,204.61	3,230.52	0.0000	4.3300	50.0000	0.0000	(0.7709)	(0.0897)	0.0000	2	(0.8606)	01/06/2025
002367.ZK	12/24/2024	SDB3262322896	12,300.00	0.9789	11,830.60	12,041.01	0.0000	4.3300	50.0000	0.0000	(2.8459)	(0.3345)	0.0000	2	(3.1804)	01/06/2025
002367.ZK	12/24/2024	SDB3262322896	1,400.00	0.9789	1,346.57	1,370.52	0.0000	4.3300	50.0000	0.0000	(0.3239)	(0.0381)	0.0000	2	(0.3620)	01/06/2025
002367.ZK	12/24/2024	SDB3262322896	500.00	0.9789	480.92	489.47	0.0000	4.3300	50.0000	0.0000	(0.1157)	(0.0136)	0.0000	2	(0.1293)	01/06/2025
002367.ZK	12/24/2024	SDB3262322896	5,700.00	0.9789	5,482.47	5,579.98	0.0000	4.3300	50.0000	0.0000	(1.3188)	(0.1550)	0.0000	2	(1.4738)	01/06/2025
002367.ZK	12/24/2024	SDB3262322896	11,400.00	0.9789	10,964.94	11,159.96	0.0000	4.3300	50.0000	0.0000	(2.6377)	(0.3100)	0.0000	2	(2.9477)	01/06/2025
002367.ZK	12/24/2024	SDB3262322896	14,400.00	0.9789	13,850.45	14,096.79	0.0000	4.3300	50.0000	0.0000	(3.3318)	(0.3916)	0.0000	2	(3.7234)	01/06/2025
002367.ZK	12/24/2024	SDB3262322896	1,000.00	0.9789	961.84	978.94	0.0000	4.3300	50.0000	0.0000	(0.2314)	(0.0272)	0.0000	2	(0.2586)	01/06/2025
002367.ZK	12/24/2024	SDB3262322896	3,600.00	0.9789	3,462.61	3,524.20	0.0000	4.3300	50.0000	0.0000	(0.8330)	(0.0979)	0.0000	2	(0.9308)	01/06/2025
002367.ZK	12/24/2024	SDB3262322896	6,000.00	0.9789	5,771.02	5,873.66	0.0000	4.3300	50.0000	0.0000	(1.3883)	(0.1632)	0.0000	2	(1.5514)	01/06/2025
002367.ZK	12/24/2024	SDB3262322896	2,200.00	0.9789	2,116.04	2,153.68	0.0000	4.3300	50.0000	0.0000	(0.5090)	(0.0598)	0.0000	2	(0.5688)	01/06/2025
002367.ZK	12/24/2024	SDB3262322896	3,100.00	0.9789	2,981.69	3,034.73	0.0000	4.3300	50.0000	0.0000	(0.7173)	(0.0843)	0.0000	2	(0.8016)	01/06/2025
002367.ZK	12/24/2024	SDB3262322896	9,700.00	0.9789	9,329.82	9,495.76	0.0000	4.3300	50.0000	0.0000	(2.2443)	(0.2638)	0.0000	2	(2.5081)	01/06/2025
002367.ZK	12/24/2024	SDB3262322896	100.00	0.9789	96.18	97.89	0.0000	4.3300	50.0000	0.0000	(0.0231)	(0.0027)	0.0000	2	(0.0259)	01/06/2025
002367.ZK	12/24/2024	SDB3262322896	300.00	0.9789	288.55	293.68	0.0000	4.3300	50.0000	0.0000	(0.0694)	(0.0082)	0.0000	2	(0.0776)	01/06/2025
002367.ZK	12/24/2024	SDB3262322896	2,400.00	0.9789	2,308.41	2,349.47	0.0000	4.3300	50.0000	0.0000	(0.5553)	(0.0653)	0.0000	2	(0.6206)	01/06/2025
002367.ZK	12/24/2024	SDB3262322896	1,100.00	0.9789	1,058.02	1,076.84	0.0000	4.3300	50.0000	0.0000	(0.2545)	(0.0299)	0.0000	2	(0.2844)	01/06/2025
002367.ZK	12/24/2024	SDB3262322896	8,200.00	0.9789	7,887.06	8,027.34	0.0000	4.3300	50.0000	0.0000	(1.8973)	(0.2230)	0.0000	2	(2.1203)	01/06/2025
002367.ZK	12/23/2024	SDB3262322896	28,500.00	0.9753	28,004.73	27,794.77	0.0000	4.3300	50.0000	0.0000	(3.3683)	(0.3860)	0.0000	1	(3.7544)	01/06/2025
002367.ZK	12/23/2024	SDB3262322896	2,200.00	0.9753	2,166.10	2,145.56	0.0000	4.3300	50.0000	0.0000	(0.2605)	(0.0298)	0.0000	1	(0.2903)	01/06/2025
002367.ZK	12/23/2024	SDB3262322896	4,700.00	0.9753	4,655.76	4,583.70	0.0000	4.3300	50.0000	0.0000	(0.5600)	(0.0637)	0.0000	1	(0.6236)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CANNY ELEVATOR CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002367.ZK	12/23/2024	SDB3262322896	600.00	0.9753	635.21	585.15	0.0000	4.3300	50.0000	0.0000	(0.0764)	(0.0081)	0.0000	1	(0.0845)	01/06/2025
002367.ZK	12/23/2024	SDB3262322896	200.00	0.9753	210.24	195.05	0.0000	4.3300	50.0000	0.0000	(0.0253)	(0.0027)	0.0000	1	(0.0280)	01/06/2025
002367.ZK	12/23/2024	SDB3262322896	1,700.00	0.9753	1,732.19	1,657.93	0.0000	4.3300	50.0000	0.0000	(0.2083)	(0.0230)	0.0000	1	(0.2314)	01/06/2025
002367.ZK	12/23/2024	SDB3262322896	900.00	0.9753	899.16	877.73	0.0000	4.3300	50.0000	0.0000	(0.1081)	(0.0122)	0.0000	1	(0.1203)	01/06/2025
002367.ZK	12/23/2024	SDB3262322896	1,500.00	0.9753	1,464.57	1,462.88	0.0000	4.3300	50.0000	0.0000	(0.1762)	(0.0203)	0.0000	1	(0.1965)	01/06/2025
002367.ZK	12/23/2024	SDB3262322896	1,800.00	0.9753	1,756.90	1,755.46	0.0000	4.3300	50.0000	0.0000	(0.2113)	(0.0244)	0.0000	1	(0.2357)	01/06/2025
002367.ZK	12/23/2024	SDB3262322896	3,800.00	0.9753	3,663.76	3,705.97	0.0000	4.3300	50.0000	0.0000	(0.4407)	(0.0515)	0.0000	1	(0.4921)	01/06/2025
002367.ZK	12/23/2024	SDB3262322896	4,500.00	0.9753	4,340.66	4,388.65	0.0000	4.3300	50.0000	0.0000	(0.5221)	(0.0610)	0.0000	1	(0.5830)	01/06/2025
002367.ZK	12/23/2024	SDB3262322896	3,300.00	0.9753	3,204.61	3,218.34	0.0000	4.3300	50.0000	0.0000	(0.3854)	(0.0447)	0.0000	1	(0.4301)	01/06/2025
002367.ZK	12/23/2024	SDB3262322896	12,300.00	0.9753	11,830.60	11,995.64	0.0000	4.3300	50.0000	0.0000	(1.4230)	(0.1666)	0.0000	1	(1.5896)	01/06/2025
002367.ZK	12/23/2024	SDB3262322896	1,400.00	0.9753	1,346.57	1,365.36	0.0000	4.3300	50.0000	0.0000	(0.1620)	(0.0190)	0.0000	1	(0.1809)	01/06/2025
002367.ZK	12/23/2024	SDB3262322896	500.00	0.9753	480.92	487.63	0.0000	4.3300	50.0000	0.0000	(0.0578)	(0.0068)	0.0000	1	(0.0646)	01/06/2025
002367.ZK	12/23/2024	SDB3262322896	5,700.00	0.9753	5,482.47	5,558.95	0.0000	4.3300	50.0000	0.0000	(0.6594)	(0.0772)	0.0000	1	(0.7366)	01/06/2025
002367.ZK	12/23/2024	SDB3262322896	11,400.00	0.9753	10,964.94	11,117.91	0.0000	4.3300	50.0000	0.0000	(1.3188)	(0.1544)	0.0000	1	(1.4733)	01/06/2025
002367.ZK	12/23/2024	SDB3262322896	14,400.00	0.9753	13,850.45	14,043.67	0.0000	4.3300	50.0000	0.0000	(1.6659)	(0.1951)	0.0000	1	(1.8610)	01/06/2025
002367.ZK	12/23/2024	SDB3262322896	1,000.00	0.9753	961.84	975.25	0.0000	4.3300	50.0000	0.0000	(0.1157)	(0.0135)	0.0000	1	(0.1292)	01/06/2025
002367.ZK	12/23/2024	SDB3262322896	3,600.00	0.9753	3,462.61	3,510.92	0.0000	4.3300	50.0000	0.0000	(0.4165)	(0.0488)	0.0000	1	(0.4652)	01/06/2025
002367.ZK	12/23/2024	SDB3262322896	6,000.00	0.9753	5,771.02	5,851.53	0.0000	4.3300	50.0000	0.0000	(0.6941)	(0.0813)	0.0000	1	(0.7754)	01/06/2025
002367.ZK	12/23/2024	SDB3262322896	2,200.00	0.9753	2,116.04	2,145.56	0.0000	4.3300	50.0000	0.0000	(0.2545)	(0.0298)	0.0000	1	(0.2843)	01/06/2025
002367.ZK	12/23/2024	SDB3262322896	3,100.00	0.9753	2,981.69	3,023.29	0.0000	4.3300	50.0000	0.0000	(0.3586)	(0.0420)	0.0000	1	(0.4006)	01/06/2025
002367.ZK	12/23/2024	SDB3262322896	9,700.00	0.9753	9,329.82	9,459.97	0.0000	4.3300	50.0000	0.0000	(1.1222)	(0.1314)	0.0000	1	(1.2536)	01/06/2025
002367.ZK	12/23/2024	SDB3262322896	100.00	0.9753	96.18	97.53	0.0000	4.3300	50.0000	0.0000	(0.0116)	(0.0014)	0.0000	1	(0.0129)	01/06/2025
002367.ZK	12/23/2024	SDB3262322896	300.00	0.9753	288.55	292.58	0.0000	4.3300	50.0000	0.0000	(0.0347)	(0.0041)	0.0000	1	(0.0388)	01/06/2025
002367.ZK	12/23/2024	SDB3262322896	2,400.00	0.9753	2,308.41	2,340.61	0.0000	4.3300	50.0000	0.0000	(0.2777)	(0.0325)	0.0000	1	(0.3102)	01/06/2025
002367.ZK	12/23/2024	SDB3262322896	1,100.00	0.9753	1,058.02	1,072.78	0.0000	4.3300	50.0000	0.0000	(0.1273)	(0.0149)	0.0000	1	(0.1422)	01/06/2025
002367.ZK	12/23/2024	SDB3262322896	8,200.00	0.9753	7,887.06	7,997.09	0.0000	4.3300	50.0000	0.0000	(0.9486)	(0.1111)	0.0000	1	(1.0597)	01/06/2025
002367.ZK	12/20/2024	SDB3262322896	4,700.00	0.9778	4,655.76	4,595.68	0.0000	4.3300	50.0000	0.0000	(1.6800)	(0.1915)	0.0000	3	(1.8714)	01/06/2025
002367.ZK	12/20/2024	SDB3262322896	600.00	0.9778	635.21	586.68	0.0000	4.3300	50.0000	0.0000	(0.2292)	(0.0244)	0.0000	3	(0.2536)	01/06/2025
002367.ZK	12/20/2024	SDB3262322896	200.00	0.9778	210.24	195.56	0.0000	4.3300	50.0000	0.0000	(0.0759)	(0.0081)	0.0000	3	(0.0840)	01/06/2025
002367.ZK	12/20/2024	SDB3262322896	1,700.00	0.9778	1,732.19	1,662.27	0.0000	4.3300	50.0000	0.0000	(0.6250)	(0.0693)	0.0000	3	(0.6943)	01/06/2025
002367.ZK	12/20/2024	SDB3262322896	900.00	0.9778	899.16	880.02	0.0000	4.3300	50.0000	0.0000	(0.3244)	(0.0367)	0.0000	3	(0.3611)	01/06/2025
002367.ZK	12/20/2024	SDB3262322896	1,500.00	0.9778	1,464.57	1,466.71	0.0000	4.3300	50.0000	0.0000	(0.5285)	(0.0611)	0.0000	3	(0.5896)	01/06/2025
002367.ZK	12/20/2024	SDB3262322896	1,800.00	0.9778	1,756.90	1,760.05	0.0000	4.3300	50.0000	0.0000	(0.6339)	(0.0733)	0.0000	3	(0.7073)	01/06/2025
002367.ZK	12/20/2024	SDB3262322896	3,800.00	0.9778	3,663.76	3,715.66	0.0000	4.3300	50.0000	0.0000	(1.3220)	(0.1548)	0.0000	3	(1.4768)	01/06/2025
002367.ZK	12/20/2024	SDB3262322896	4,500.00	0.9778	4,340.66	4,400.12	0.0000	4.3300	50.0000	0.0000	(1.5663)	(0.1833)	0.0000	3	(1.7496)	01/06/2025
002367.ZK	12/20/2024	SDB3262322896	3,300.00	0.9778	3,204.61	3,226.75	0.0000	4.3300	50.0000	0.0000	(1.1563)	(0.1344)	0.0000	3	(1.2908)	01/06/2025
002367.ZK	12/20/2024	SDB3262322896	12,300.00	0.9778	11,830.60	12,026.99	0.0000	4.3300	50.0000	0.0000	(4.2689)	(0.5011)	0.0000	3	(4.7700)	01/06/2025
002367.ZK	12/20/2024	SDB3262322896	1,400.00	0.9778	1,346.57	1,368.93	0.0000	4.3300	50.0000	0.0000	(0.4859)	(0.0570)	0.0000	3	(0.5429)	01/06/2025
002367.ZK	12/20/2024	SDB3262322896	500.00	0.9778	480.92	488.90	0.0000	4.3300	50.0000	0.0000	(0.1735)	(0.0204)	0.0000	3	(0.1939)	01/06/2025
002367.ZK	12/20/2024	SDB3262322896	5,700.00	0.9778	5,482.47	5,573.48	0.0000	4.3300	50.0000	0.0000	(1.9783)	(0.2322)	0.0000	3	(2.2105)	01/06/2025
002367.ZK	12/20/2024	SDB3262322896	11,400.00	0.9778	10,964.94	11,146.97	0.0000	4.3300	50.0000	0.0000	(3.9565)	(0.4645)	0.0000	3	(4.4210)	01/06/2025
002367.ZK	12/20/2024	SDB3262322896	14,400.00	0.9778	13,850.45	14,080.38	0.0000	4.3300	50.0000	0.0000	(4.9977)	(0.5867)	0.0000	3	(5.5844)	01/06/2025
002367.ZK	12/20/2024	SDB3262322896	1,000.00	0.9778	961.84	977.80	0.0000	4.3300	50.0000	0.0000	(0.3471)	(0.0407)	0.0000	3	(0.3878)	01/06/2025
002367.ZK	12/20/2024	SDB3262322896	3,600.00	0.9778	3,462.61	3,520.09	0.0000	4.3300	50.0000	0.0000	(1.2494)	(0.1467)	0.0000	3	(1.3961)	01/06/2025
002367.ZK	12/20/2024	SDB3262322896	6,000.00	0.9778	5,771.02	5,866.82	0.0000	4.3300	50.0000	0.0000	(2.0824)	(0.2445)	0.0000	3	(2.3268)	01/06/2025
002367.ZK	12/20/2024	SDB3262322896	2,200.00	0.9778	2,116.04	2,151.17	0.0000	4.3300	50.0000	0.0000	(0.7635)	(0.0896)	0.0000	3	(0.8532)	01/06/2025
002367.ZK	12/20/2024	SDB3262322896	3,100.00	0.9778	2,981.69	3,031.19	0.0000	4.3300	50.0000	0.0000	(1.0759)	(0.1263)	0.0000	3	(1.2022)	01/06/2025
002367.ZK	12/20/2024	SDB3262322896	9,700.00	0.9778	9,329.82	9,484.70	0.0000	4.3300	50.0000	0.0000	(3.3665)	(0.3952)	0.0000	3	(3.7617)	01/06/2025
002367.ZK	12/20/2024	SDB3262322896	100.00	0.9778	96.18	97.78	0.0000	4.3300	50.0000	0.0000	(0.0347)	(0.0041)	0.0000	3	(0.0388)	01/06/2025
002367.ZK	12/20/2024	SDB3262322896	300.00	0.9778	288.55	293.34	0.0000	4.3300	50.0000	0.0000	(0.1041)	(0.0122)	0.0000	3	(0.1163)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CANNY ELEVATOR CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002367.ZK	12/20/2024	SDB3262322896	2,400.00	0.9778	2,308.41	2,346.73	0.0000	4.3300	50.0000	0.0000	(0.8330)	(0.0978)	0.0000	3	(0.9307)	01/06/2025
002367.ZK	12/20/2024	SDB3262322896	1,100.00	0.9778	1,058.02	1,075.58	0.0000	4.3300	50.0000	0.0000	(0.3818)	(0.0448)	0.0000	3	(0.4266)	01/06/2025
002367.ZK	12/20/2024	SDB3262322896	8,200.00	0.9778	7,887.06	8,017.99	0.0000	4.3300	50.0000	0.0000	(2.8459)	(0.3341)	0.0000	3	(3.1800)	01/06/2025
002367.ZK	12/19/2024	SDB3262322896	600.00	1.0278	635.21	616.68	0.0000	4.5800	50.0000	0.0000	(0.0808)	(0.0086)	0.0000	1	(0.0894)	01/06/2025
002367.ZK	12/19/2024	SDB3262322896	200.00	1.0278	210.24	205.56	0.0000	4.5800	50.0000	0.0000	(0.0267)	(0.0029)	0.0000	1	(0.0296)	01/06/2025
002367.ZK	12/19/2024	SDB3262322896	1,700.00	1.0278	1,732.19	1,747.27	0.0000	4.5800	50.0000	0.0000	(0.2204)	(0.0243)	0.0000	1	(0.2446)	01/06/2025
002367.ZK	12/19/2024	SDB3262322896	900.00	1.0278	899.16	925.03	0.0000	4.5800	50.0000	0.0000	(0.1144)	(0.0128)	0.0000	1	(0.1272)	01/06/2025
002367.ZK	12/19/2024	SDB3262322896	1,500.00	1.0278	1,464.57	1,541.71	0.0000	4.5800	50.0000	0.0000	(0.1863)	(0.0214)	0.0000	1	(0.2077)	01/06/2025
002367.ZK	12/19/2024	SDB3262322896	1,800.00	1.0278	1,756.90	1,850.05	0.0000	4.5800	50.0000	0.0000	(0.2235)	(0.0257)	0.0000	1	(0.2492)	01/06/2025
002367.ZK	12/19/2024	SDB3262322896	3,800.00	1.0278	3,663.76	3,905.67	0.0000	4.5800	50.0000	0.0000	(0.4661)	(0.0542)	0.0000	1	(0.5204)	01/06/2025
002367.ZK	12/19/2024	SDB3262322896	4,500.00	1.0278	4,340.66	4,625.14	0.0000	4.5800	50.0000	0.0000	(0.5522)	(0.0642)	0.0000	1	(0.6165)	01/06/2025
002367.ZK	12/19/2024	SDB3262322896	3,300.00	1.0278	3,204.61	3,391.77	0.0000	4.5800	50.0000	0.0000	(0.4077)	(0.0471)	0.0000	1	(0.4548)	01/06/2025
002367.ZK	12/19/2024	SDB3262322896	12,300.00	1.0278	11,830.60	12,642.04	0.0000	4.5800	50.0000	0.0000	(1.5051)	(0.1756)	0.0000	1	(1.6807)	01/06/2025
002367.ZK	12/19/2024	SDB3262322896	1,400.00	1.0278	1,346.57	1,438.93	0.0000	4.5800	50.0000	0.0000	(0.1713)	(0.0200)	0.0000	1	(0.1913)	01/06/2025
002367.ZK	12/19/2024	SDB3262322896	500.00	1.0278	480.92	513.90	0.0000	4.5800	50.0000	0.0000	(0.0612)	(0.0071)	0.0000	1	(0.0683)	01/06/2025
002367.ZK	12/19/2024	SDB3262322896	5,700.00	1.0278	5,482.47	5,858.51	0.0000	4.5800	50.0000	0.0000	(0.6975)	(0.0814)	0.0000	1	(0.7789)	01/06/2025
002367.ZK	12/19/2024	SDB3262322896	11,400.00	1.0278	10,964.94	11,717.01	0.0000	4.5800	50.0000	0.0000	(1.3950)	(0.1627)	0.0000	1	(1.5577)	01/06/2025
002367.ZK	12/19/2024	SDB3262322896	14,400.00	1.0278	13,850.45	14,800.44	0.0000	4.5800	50.0000	0.0000	(1.7621)	(0.2056)	0.0000	1	(1.9676)	01/06/2025
002367.ZK	12/19/2024	SDB3262322896	1,000.00	1.0278	961.84	1,027.81	0.0000	4.5800	50.0000	0.0000	(0.1224)	(0.0143)	0.0000	1	(0.1366)	01/06/2025
002367.ZK	12/19/2024	SDB3262322896	3,600.00	1.0278	3,462.61	3,700.11	0.0000	4.5800	50.0000	0.0000	(0.4405)	(0.0514)	0.0000	1	(0.4919)	01/06/2025
002367.ZK	12/19/2024	SDB3262322896	6,000.00	1.0278	5,771.02	6,166.85	0.0000	4.5800	50.0000	0.0000	(0.7342)	(0.0857)	0.0000	1	(0.8199)	01/06/2025
002367.ZK	12/19/2024	SDB3262322896	2,200.00	1.0278	2,116.04	2,261.18	0.0000	4.5800	50.0000	0.0000	(0.2692)	(0.0314)	0.0000	1	(0.3006)	01/06/2025
002367.ZK	12/19/2024	SDB3262322896	3,100.00	1.0278	2,981.69	3,186.20	0.0000	4.5800	50.0000	0.0000	(0.3793)	(0.0443)	0.0000	1	(0.4236)	01/06/2025
002367.ZK	12/19/2024	SDB3262322896	9,700.00	1.0278	9,329.82	9,969.74	0.0000	4.5800	50.0000	0.0000	(1.1870)	(0.1385)	0.0000	1	(1.3254)	01/06/2025
002367.ZK	12/19/2024	SDB3262322896	100.00	1.0278	96.18	102.78	0.0000	4.5800	50.0000	0.0000	(0.0122)	(0.0014)	0.0000	1	(0.0137)	01/06/2025
002367.ZK	12/19/2024	SDB3262322896	300.00	1.0278	288.55	308.34	0.0000	4.5800	50.0000	0.0000	(0.0367)	(0.0043)	0.0000	1	(0.0410)	01/06/2025
002367.ZK	12/19/2024	SDB3262322896	2,400.00	1.0278	2,308.41	2,466.74	0.0000	4.5800	50.0000	0.0000	(0.2937)	(0.0343)	0.0000	1	(0.3279)	01/06/2025
002367.ZK	12/19/2024	SDB3262322896	1,100.00	1.0278	1,058.02	1,130.59	0.0000	4.5800	50.0000	0.0000	(0.1346)	(0.0157)	0.0000	1	(0.1503)	01/06/2025
002367.ZK	12/19/2024	SDB3262322896	8,200.00	1.0278	7,887.06	8,428.03	0.0000	4.5800	50.0000	0.0000	(1.0034)	(0.1171)	0.0000	1	(1.1205)	01/06/2025
002367.ZK	12/18/2024	SDB3262322896	600.00	1.0468	635.21	628.10	0.0000	4.5800	50.0000	0.0000	(0.0808)	(0.0087)	0.0000	1	(0.0895)	01/06/2025
002367.ZK	12/18/2024	SDB3262322896	200.00	1.0468	210.24	209.37	0.0000	4.5800	50.0000	0.0000	(0.0267)	(0.0029)	0.0000	1	(0.0297)	01/06/2025
002367.ZK	12/18/2024	SDB3262322896	1,700.00	1.0468	1,732.19	1,779.62	0.0000	4.5800	50.0000	0.0000	(0.2204)	(0.0247)	0.0000	1	(0.2451)	01/06/2025
002367.ZK	12/18/2024	SDB3262322896	900.00	1.0468	899.16	942.15	0.0000	4.5800	50.0000	0.0000	(0.1144)	(0.0131)	0.0000	1	(0.1275)	01/06/2025
002367.ZK	12/18/2024	SDB3262322896	1,500.00	1.0468	1,464.57	1,570.25	0.0000	4.5800	50.0000	0.0000	(0.1863)	(0.0218)	0.0000	1	(0.2081)	01/06/2025
002367.ZK	12/18/2024	SDB3262322896	1,800.00	1.0468	1,756.90	1,884.30	0.0000	4.5800	50.0000	0.0000	(0.2235)	(0.0262)	0.0000	1	(0.2497)	01/06/2025
002367.ZK	12/18/2024	SDB3262322896	3,800.00	1.0468	3,663.76	3,977.97	0.0000	4.5800	50.0000	0.0000	(0.4661)	(0.0552)	0.0000	1	(0.5214)	01/06/2025
002367.ZK	12/18/2024	SDB3262322896	4,500.00	1.0468	4,340.66	4,710.75	0.0000	4.5800	50.0000	0.0000	(0.5522)	(0.0654)	0.0000	1	(0.6177)	01/06/2025
002367.ZK	12/18/2024	SDB3262322896	3,300.00	1.0468	3,204.61	3,454.55	0.0000	4.5800	50.0000	0.0000	(0.4077)	(0.0480)	0.0000	1	(0.4557)	01/06/2025
002367.ZK	12/18/2024	SDB3262322896	12,300.00	1.0468	11,830.60	12,876.05	0.0000	4.5800	50.0000	0.0000	(1.5051)	(0.1788)	0.0000	1	(1.6839)	01/06/2025
002367.ZK	12/18/2024	SDB3262322896	1,400.00	1.0468	1,346.57	1,465.57	0.0000	4.5800	50.0000	0.0000	(0.1713)	(0.0204)	0.0000	1	(0.1917)	01/06/2025
002367.ZK	12/18/2024	SDB3262322896	500.00	1.0468	480.92	523.42	0.0000	4.5800	50.0000	0.0000	(0.0612)	(0.0073)	0.0000	1	(0.0685)	01/06/2025
002367.ZK	12/18/2024	SDB3262322896	5,700.00	1.0468	5,482.47	5,966.95	0.0000	4.5800	50.0000	0.0000	(0.6975)	(0.0829)	0.0000	1	(0.7804)	01/06/2025
002367.ZK	12/18/2024	SDB3262322896	11,400.00	1.0468	10,964.94	11,933.90	0.0000	4.5800	50.0000	0.0000	(1.3950)	(0.1657)	0.0000	1	(1.5607)	01/06/2025
002367.ZK	12/18/2024	SDB3262322896	14,400.00	1.0468	13,850.45	15,074.40	0.0000	4.5800	50.0000	0.0000	(1.7621)	(0.2094)	0.0000	1	(1.9715)	01/06/2025
002367.ZK	12/18/2024	SDB3262322896	1,000.00	1.0468	961.84	1,046.83	0.0000	4.5800	50.0000	0.0000	(0.1224)	(0.0145)	0.0000	1	(0.1369)	01/06/2025
002367.ZK	12/18/2024	SDB3262322896	3,600.00	1.0468	3,462.61	3,768.60	0.0000	4.5800	50.0000	0.0000	(0.4405)	(0.0523)	0.0000	1	(0.4929)	01/06/2025
002367.ZK	12/18/2024	SDB3262322896	6,000.00	1.0468	5,771.02	6,281.00	0.0000	4.5800	50.0000	0.0000	(0.7342)	(0.0872)	0.0000	1	(0.8214)	01/06/2025
002367.ZK	12/18/2024	SDB3262322896	2,200.00	1.0468	2,116.04	2,303.03	0.0000	4.5800	50.0000	0.0000	(0.2692)	(0.0320)	0.0000	1	(0.3012)	01/06/2025
002367.ZK	12/18/2024	SDB3262322896	3,100.00	1.0468	2,981.69	3,245.18	0.0000	4.5800	50.0000	0.0000	(0.3793)	(0.0451)	0.0000	1	(0.4244)	01/06/2025
002367.ZK	12/18/2024	SDB3262322896	9,700.00	1.0468	9,329.82	10,154.28	0.0000	4.5800	50.0000	0.0000	(1.1870)	(0.1410)	0.0000	1	(1.3280)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CANNY ELEVATOR CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002367.ZK	12/18/2024	SDB3262322896	100.00	1.0468	96.18	104.68	0.0000	4.5800	50.0000	0.0000	(0.0122)	(0.0015)	0.0000	1	(0.0137)	01/06/2025
002367.ZK	12/18/2024	SDB3262322896	300.00	1.0468	288.55	314.05	0.0000	4.5800	50.0000	0.0000	(0.0367)	(0.0044)	0.0000	1	(0.0411)	01/06/2025
002367.ZK	12/18/2024	SDB3262322896	2,400.00	1.0468	2,308.41	2,512.40	0.0000	4.5800	50.0000	0.0000	(0.2937)	(0.0349)	0.0000	1	(0.3286)	01/06/2025
002367.ZK	12/18/2024	SDB3262322896	1,100.00	1.0468	1,058.02	1,151.52	0.0000	4.5800	50.0000	0.0000	(0.1346)	(0.0160)	0.0000	1	(0.1506)	01/06/2025
002367.ZK	12/18/2024	SDB3262322896	8,200.00	1.0468	7,887.06	8,584.03	0.0000	4.5800	50.0000	0.0000	(1.0034)	(0.1192)	0.0000	1	(1.1226)	01/06/2025
002367.ZK	12/17/2024	SDB3262322896	600.00	1.0748	635.21	644.91	0.0000	4.5800	50.0000	0.0000	(0.0808)	(0.0090)	0.0000	1	(0.0898)	01/06/2025
002367.ZK	12/17/2024	SDB3262322896	200.00	1.0748	210.24	214.97	0.0000	4.5800	50.0000	0.0000	(0.0267)	(0.0030)	0.0000	1	(0.0297)	01/06/2025
002367.ZK	12/17/2024	SDB3262322896	1,700.00	1.0748	1,732.19	1,827.24	0.0000	4.5800	50.0000	0.0000	(0.2204)	(0.0254)	0.0000	1	(0.2458)	01/06/2025
002367.ZK	12/17/2024	SDB3262322896	900.00	1.0748	899.16	967.36	0.0000	4.5800	50.0000	0.0000	(0.1144)	(0.0134)	0.0000	1	(0.1278)	01/06/2025
002367.ZK	12/17/2024	SDB3262322896	1,500.00	1.0748	1,464.57	1,612.27	0.0000	4.5800	50.0000	0.0000	(0.1863)	(0.0224)	0.0000	1	(0.2087)	01/06/2025
002367.ZK	12/17/2024	SDB3262322896	1,800.00	1.0748	1,756.90	1,934.72	0.0000	4.5800	50.0000	0.0000	(0.2235)	(0.0269)	0.0000	1	(0.2504)	01/06/2025
002367.ZK	12/17/2024	SDB3262322896	3,800.00	1.0748	3,663.76	4,084.42	0.0000	4.5800	50.0000	0.0000	(0.4661)	(0.0567)	0.0000	1	(0.5228)	01/06/2025
002367.ZK	12/17/2024	SDB3262322896	4,500.00	1.0748	4,340.66	4,836.81	0.0000	4.5800	50.0000	0.0000	(0.5522)	(0.0672)	0.0000	1	(0.6194)	01/06/2025
002367.ZK	12/17/2024	SDB3262322896	3,300.00	1.0748	3,204.61	3,547.00	0.0000	4.5800	50.0000	0.0000	(0.4077)	(0.0493)	0.0000	1	(0.4570)	01/06/2025
002367.ZK	12/17/2024	SDB3262322896	12,300.00	1.0748	11,830.60	13,220.62	0.0000	4.5800	50.0000	0.0000	(1.5051)	(0.1836)	0.0000	1	(1.6887)	01/06/2025
002367.ZK	12/17/2024	SDB3262322896	1,400.00	1.0748	1,346.57	1,504.79	0.0000	4.5800	50.0000	0.0000	(0.1713)	(0.0209)	0.0000	1	(0.1922)	01/06/2025
002367.ZK	12/17/2024	SDB3262322896	500.00	1.0748	480.92	537.42	0.0000	4.5800	50.0000	0.0000	(0.0612)	(0.0075)	0.0000	1	(0.0686)	01/06/2025
002367.ZK	12/17/2024	SDB3262322896	5,700.00	1.0748	5,482.47	6,126.63	0.0000	4.5800	50.0000	0.0000	(0.6975)	(0.0851)	0.0000	1	(0.7826)	01/06/2025
002367.ZK	12/17/2024	SDB3262322896	11,400.00	1.0748	10,964.94	12,253.26	0.0000	4.5800	50.0000	0.0000	(1.3950)	(0.1702)	0.0000	1	(1.5652)	01/06/2025
002367.ZK	12/17/2024	SDB3262322896	14,400.00	1.0748	13,850.45	15,477.80	0.0000	4.5800	50.0000	0.0000	(1.7621)	(0.2150)	0.0000	1	(1.9771)	01/06/2025
002367.ZK	12/17/2024	SDB3262322896	1,000.00	1.0748	961.84	1,074.85	0.0000	4.5800	50.0000	0.0000	(0.1224)	(0.0149)	0.0000	1	(0.1373)	01/06/2025
002367.ZK	12/17/2024	SDB3262322896	3,600.00	1.0748	3,462.61	3,869.45	0.0000	4.5800	50.0000	0.0000	(0.4405)	(0.0537)	0.0000	1	(0.4943)	01/06/2025
002367.ZK	12/17/2024	SDB3262322896	6,000.00	1.0748	5,771.02	6,449.08	0.0000	4.5800	50.0000	0.0000	(0.7342)	(0.0896)	0.0000	1	(0.8238)	01/06/2025
002367.ZK	12/17/2024	SDB3262322896	2,200.00	1.0748	2,116.04	2,364.66	0.0000	4.5800	50.0000	0.0000	(0.2692)	(0.0328)	0.0000	1	(0.3021)	01/06/2025
002367.ZK	12/17/2024	SDB3262322896	3,100.00	1.0748	2,981.69	3,332.03	0.0000	4.5800	50.0000	0.0000	(0.3793)	(0.0463)	0.0000	1	(0.4256)	01/06/2025
002367.ZK	12/17/2024	SDB3262322896	9,700.00	1.0748	9,329.82	10,426.02	0.0000	4.5800	50.0000	0.0000	(1.1870)	(0.1448)	0.0000	1	(1.3318)	01/06/2025
002367.ZK	12/17/2024	SDB3262322896	100.00	1.0748	96.18	107.48	0.0000	4.5800	50.0000	0.0000	(0.0122)	(0.0015)	0.0000	1	(0.0137)	01/06/2025
002367.ZK	12/17/2024	SDB3262322896	300.00	1.0748	288.55	322.45	0.0000	4.5800	50.0000	0.0000	(0.0367)	(0.0045)	0.0000	1	(0.0412)	01/06/2025
002367.ZK	12/17/2024	SDB3262322896	2,400.00	1.0748	2,308.41	2,579.63	0.0000	4.5800	50.0000	0.0000	(0.2937)	(0.0358)	0.0000	1	(0.3295)	01/06/2025
002367.ZK	12/17/2024	SDB3262322896	1,100.00	1.0748	1,058.02	1,182.33	0.0000	4.5800	50.0000	0.0000	(0.1346)	(0.0164)	0.0000	1	(0.1510)	01/06/2025
002367.ZK	12/17/2024	SDB3262322896	8,200.00	1.0748	7,887.06	8,813.75	0.0000	4.5800	50.0000	0.0000	(1.0034)	(0.1224)	0.0000	1	(1.1258)	01/06/2025
002367.ZK	12/16/2024	SDB3262322896	600.00	1.0845	635.21	650.71	0.0000	4.5800	50.0000	0.0000	(0.0808)	(0.0090)	0.0000	1	(0.0899)	01/06/2025
002367.ZK	12/16/2024	SDB3262322896	200.00	1.0845	210.24	216.90	0.0000	4.5800	50.0000	0.0000	(0.0267)	(0.0030)	0.0000	1	(0.0298)	01/06/2025
002367.ZK	12/16/2024	SDB3262322896	1,700.00	1.0845	1,732.19	1,843.69	0.0000	4.5800	50.0000	0.0000	(0.2204)	(0.0256)	0.0000	1	(0.2460)	01/06/2025
002367.ZK	12/16/2024	SDB3262322896	900.00	1.0845	899.16	976.07	0.0000	4.5800	50.0000	0.0000	(0.1144)	(0.0136)	0.0000	1	(0.1280)	01/06/2025
002367.ZK	12/16/2024	SDB3262322896	1,500.00	1.0845	1,464.57	1,626.78	0.0000	4.5800	50.0000	0.0000	(0.1863)	(0.0226)	0.0000	1	(0.2089)	01/06/2025
002367.ZK	12/16/2024	SDB3262322896	1,800.00	1.0845	1,756.90	1,952.14	0.0000	4.5800	50.0000	0.0000	(0.2235)	(0.0271)	0.0000	1	(0.2506)	01/06/2025
002367.ZK	12/16/2024	SDB3262322896	3,800.00	1.0845	3,663.76	4,121.18	0.0000	4.5800	50.0000	0.0000	(0.4661)	(0.0572)	0.0000	1	(0.5234)	01/06/2025
002367.ZK	12/16/2024	SDB3262322896	4,500.00	1.0845	4,340.66	4,880.35	0.0000	4.5800	50.0000	0.0000	(0.5522)	(0.0678)	0.0000	1	(0.6200)	01/06/2025
002367.ZK	12/16/2024	SDB3262322896	3,300.00	1.0845	3,204.61	3,578.92	0.0000	4.5800	50.0000	0.0000	(0.4077)	(0.0497)	0.0000	1	(0.4574)	01/06/2025
002367.ZK	12/16/2024	SDB3262322896	12,300.00	1.0845	11,830.60	13,339.62	0.0000	4.5800	50.0000	0.0000	(1.5051)	(0.1853)	0.0000	1	(1.6904)	01/06/2025
002367.ZK	12/16/2024	SDB3262322896	1,400.00	1.0845	1,346.57	1,518.33	0.0000	4.5800	50.0000	0.0000	(0.1713)	(0.0211)	0.0000	1	(0.1924)	01/06/2025
002367.ZK	12/16/2024	SDB3262322896	500.00	1.0845	480.92	542.26	0.0000	4.5800	50.0000	0.0000	(0.0612)	(0.0075)	0.0000	1	(0.0687)	01/06/2025
002367.ZK	12/16/2024	SDB3262322896	5,700.00	1.0845	5,482.47	6,181.78	0.0000	4.5800	50.0000	0.0000	(0.6975)	(0.0859)	0.0000	1	(0.7834)	01/06/2025
002367.ZK	12/16/2024	SDB3262322896	11,400.00	1.0845	10,964.94	12,363.55	0.0000	4.5800	50.0000	0.0000	(1.3950)	(0.1717)	0.0000	1	(1.5667)	01/06/2025
002367.ZK	12/16/2024	SDB3262322896	14,400.00	1.0845	13,850.45	15,617.12	0.0000	4.5800	50.0000	0.0000	(1.7621)	(0.2169)	0.0000	1	(1.9790)	01/06/2025
002367.ZK	12/16/2024	SDB3262322896	1,000.00	1.0845	961.84	1,084.52	0.0000	4.5800	50.0000	0.0000	(0.1224)	(0.0151)	0.0000	1	(0.1374)	01/06/2025
002367.ZK	12/16/2024	SDB3262322896	3,600.00	1.0845	3,462.61	3,904.28	0.0000	4.5800	50.0000	0.0000	(0.4405)	(0.0542)	0.0000	1	(0.4947)	01/06/2025
002367.ZK	12/16/2024	SDB3262322896	6,000.00	1.0845	5,771.02	6,507.13	0.0000	4.5800	50.0000	0.0000	(0.7342)	(0.0904)	0.0000	1	(0.8246)	01/06/2025
002367.ZK	12/16/2024	SDB3262322896	2,200.00	1.0845	2,116.04	2,385.95	0.0000	4.5800	50.0000	0.0000	(0.2692)	(0.0331)	0.0000	1	(0.3023)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CANNY ELEVATOR CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002367.ZK	12/16/2024	SDB3262322896	3,100.00	1.0845	2,981.69	3,362.02	0.0000	4.5800	50.0000	0.0000	(0.3793)	(0.0467)	0.0000	1	(0.4260)	01/06/2025
002367.ZK	12/16/2024	SDB3262322896	9,700.00	1.0845	9,329.82	10,519.86	0.0000	4.5800	50.0000	0.0000	(1.1870)	(0.1461)	0.0000	1	(1.3331)	01/06/2025
002367.ZK	12/16/2024	SDB3262322896	100.00	1.0845	96.18	108.45	0.0000	4.5800	50.0000	0.0000	(0.0122)	(0.0015)	0.0000	1	(0.0137)	01/06/2025
002367.ZK	12/16/2024	SDB3262322896	300.00	1.0845	288.55	325.36	0.0000	4.5800	50.0000	0.0000	(0.0367)	(0.0045)	0.0000	1	(0.0412)	01/06/2025
002367.ZK	12/16/2024	SDB3262322896	2,400.00	1.0845	2,308.41	2,602.85	0.0000	4.5800	50.0000	0.0000	(0.2937)	(0.0362)	0.0000	1	(0.3298)	01/06/2025
002367.ZK	12/16/2024	SDB3262322896	1,100.00	1.0845	1,058.02	1,192.97	0.0000	4.5800	50.0000	0.0000	(0.1346)	(0.0166)	0.0000	1	(0.1512)	01/06/2025
002367.ZK	12/16/2024	SDB3262322896	8,200.00	1.0845	7,887.06	8,893.08	0.0000	4.5800	50.0000	0.0000	(1.0034)	(0.1235)	0.0000	1	(1.1269)	01/06/2025
002367.ZK	12/13/2024	SDB3262322896	600.00	1.0519	635.21	631.16	0.0000	4.5800	50.0000	0.0000	(0.2424)	(0.0263)	0.0000	3	(0.2687)	01/06/2025
002367.ZK	12/13/2024	SDB3262322896	200.00	1.0519	210.24	210.39	0.0000	4.5800	50.0000	0.0000	(0.0802)	(0.0088)	0.0000	3	(0.0890)	01/06/2025
002367.ZK	12/13/2024	SDB3262322896	1,700.00	1.0519	1,732.19	1,788.30	0.0000	4.5800	50.0000	0.0000	(0.6611)	(0.0745)	0.0000	3	(0.7356)	01/06/2025
002367.ZK	12/13/2024	SDB3262322896	900.00	1.0519	899.16	946.75	0.0000	4.5800	50.0000	0.0000	(0.3432)	(0.0394)	0.0000	3	(0.3826)	01/06/2025
002367.ZK	12/13/2024	SDB3262322896	1,500.00	1.0519	1,464.57	1,577.91	0.0000	4.5800	50.0000	0.0000	(0.5590)	(0.0657)	0.0000	3	(0.6247)	01/06/2025
002367.ZK	12/13/2024	SDB3262322896	1,800.00	1.0519	1,756.90	1,893.49	0.0000	4.5800	50.0000	0.0000	(0.6705)	(0.0789)	0.0000	3	(0.7494)	01/06/2025
002367.ZK	12/13/2024	SDB3262322896	3,800.00	1.0519	3,663.76	3,997.38	0.0000	4.5800	50.0000	0.0000	(1.3983)	(0.1666)	0.0000	3	(1.5649)	01/06/2025
002367.ZK	12/13/2024	SDB3262322896	4,500.00	1.0519	4,340.66	4,733.73	0.0000	4.5800	50.0000	0.0000	(1.6567)	(0.1972)	0.0000	3	(1.8539)	01/06/2025
002367.ZK	12/13/2024	SDB3262322896	3,300.00	1.0519	3,204.61	3,471.41	0.0000	4.5800	50.0000	0.0000	(1.2231)	(0.1446)	0.0000	3	(1.3677)	01/06/2025
002367.ZK	12/13/2024	SDB3262322896	12,300.00	1.0519	11,830.60	12,938.87	0.0000	4.5800	50.0000	0.0000	(4.5153)	(0.5391)	0.0000	3	(5.0545)	01/06/2025
002367.ZK	12/13/2024	SDB3262322896	1,400.00	1.0519	1,346.57	1,472.72	0.0000	4.5800	50.0000	0.0000	(0.5139)	(0.0614)	0.0000	3	(0.5753)	01/06/2025
002367.ZK	12/13/2024	SDB3262322896	500.00	1.0519	480.92	525.97	0.0000	4.5800	50.0000	0.0000	(0.1836)	(0.0219)	0.0000	3	(0.2055)	01/06/2025
002367.ZK	12/13/2024	SDB3262322896	5,700.00	1.0519	5,482.47	5,996.06	0.0000	4.5800	50.0000	0.0000	(2.0925)	(0.2498)	0.0000	3	(2.3423)	01/06/2025
002367.ZK	12/13/2024	SDB3262322896	11,400.00	1.0519	10,964.94	11,992.13	0.0000	4.5800	50.0000	0.0000	(4.1850)	(0.4997)	0.0000	3	(4.6846)	01/06/2025
002367.ZK	12/13/2024	SDB3262322896	14,400.00	1.0519	13,850.45	15,147.95	0.0000	4.5800	50.0000	0.0000	(5.2863)	(0.6312)	0.0000	3	(5.9174)	01/06/2025
002367.ZK	12/13/2024	SDB3262322896	1,000.00	1.0519	961.84	1,051.94	0.0000	4.5800	50.0000	0.0000	(0.3671)	(0.0438)	0.0000	3	(0.4109)	01/06/2025
002367.ZK	12/13/2024	SDB3262322896	3,600.00	1.0519	3,462.61	3,786.99	0.0000	4.5800	50.0000	0.0000	(1.3216)	(0.1578)	0.0000	3	(1.4794)	01/06/2025
002367.ZK	12/13/2024	SDB3262322896	6,000.00	1.0519	5,771.02	6,311.65	0.0000	4.5800	50.0000	0.0000	(2.2026)	(0.2630)	0.0000	3	(2.4656)	01/06/2025
002367.ZK	12/13/2024	SDB3262322896	2,200.00	1.0519	2,116.04	2,314.27	0.0000	4.5800	50.0000	0.0000	(0.8076)	(0.0964)	0.0000	3	(0.9041)	01/06/2025
002367.ZK	12/13/2024	SDB3262322896	3,100.00	1.0519	2,981.69	3,261.02	0.0000	4.5800	50.0000	0.0000	(1.1380)	(0.1359)	0.0000	3	(1.2739)	01/06/2025
002367.ZK	12/13/2024	SDB3262322896	9,700.00	1.0519	9,329.82	10,203.83	0.0000	4.5800	50.0000	0.0000	(3.5609)	(0.4252)	0.0000	3	(3.9860)	01/06/2025
002367.ZK	12/13/2024	SDB3262322896	100.00	1.0519	96.18	105.19	0.0000	4.5800	50.0000	0.0000	(0.0367)	(0.0044)	0.0000	3	(0.0411)	01/06/2025
002367.ZK	12/13/2024	SDB3262322896	300.00	1.0519	288.55	315.58	0.0000	4.5800	50.0000	0.0000	(0.1101)	(0.0131)	0.0000	3	(0.1233)	01/06/2025
002367.ZK	12/13/2024	SDB3262322896	2,400.00	1.0519	2,308.41	2,524.66	0.0000	4.5800	50.0000	0.0000	(0.8810)	(0.1052)	0.0000	3	(0.9862)	01/06/2025
002367.ZK	12/13/2024	SDB3262322896	1,100.00	1.0519	1,058.02	1,157.14	0.0000	4.5800	50.0000	0.0000	(0.4038)	(0.0482)	0.0000	3	(0.4520)	01/06/2025
002367.ZK	12/13/2024	SDB3262322896	8,200.00	1.0519	7,887.06	8,625.92	0.0000	4.5800	50.0000	0.0000	(3.0102)	(0.3594)	0.0000	3	(3.3696)	01/06/2025
002367.ZK	12/12/2024	SDB3262322896	1,700.00	1.0354	1,732.19	1,760.22	0.0000	4.5800	50.0000	0.0000	(0.2204)	(0.0244)	0.0000	1	(0.2448)	01/06/2025
002367.ZK	12/12/2024	SDB3262322896	900.00	1.0354	899.16	931.88	0.0000	4.5800	50.0000	0.0000	(0.1144)	(0.0129)	0.0000	1	(0.1273)	01/06/2025
002367.ZK	12/12/2024	SDB3262322896	1,500.00	1.0354	1,464.57	1,553.14	0.0000	4.5800	50.0000	0.0000	(0.1863)	(0.0216)	0.0000	1	(0.2079)	01/06/2025
002367.ZK	12/12/2024	SDB3262322896	1,800.00	1.0354	1,756.90	1,863.76	0.0000	4.5800	50.0000	0.0000	(0.2235)	(0.0259)	0.0000	1	(0.2494)	01/06/2025
002367.ZK	12/12/2024	SDB3262322896	3,800.00	1.0354	3,663.76	3,934.61	0.0000	4.5800	50.0000	0.0000	(0.4661)	(0.0546)	0.0000	1	(0.5208)	01/06/2025
002367.ZK	12/12/2024	SDB3262322896	4,500.00	1.0354	4,340.66	4,659.41	0.0000	4.5800	50.0000	0.0000	(0.5522)	(0.0647)	0.0000	1	(0.6169)	01/06/2025
002367.ZK	12/12/2024	SDB3262322896	3,300.00	1.0354	3,204.61	3,416.90	0.0000	4.5800	50.0000	0.0000	(0.4077)	(0.0475)	0.0000	1	(0.4552)	01/06/2025
002367.ZK	12/12/2024	SDB3262322896	12,300.00	1.0354	11,830.60	12,735.72	0.0000	4.5800	50.0000	0.0000	(1.5051)	(0.1769)	0.0000	1	(1.6820)	01/06/2025
002367.ZK	12/12/2024	SDB3262322896	1,400.00	1.0354	1,346.57	1,449.59	0.0000	4.5800	50.0000	0.0000	(0.1713)	(0.0201)	0.0000	1	(0.1914)	01/06/2025
002367.ZK	12/12/2024	SDB3262322896	500.00	1.0354	480.92	517.71	0.0000	4.5800	50.0000	0.0000	(0.0612)	(0.0072)	0.0000	1	(0.0684)	01/06/2025
002367.ZK	12/12/2024	SDB3262322896	5,700.00	1.0354	5,482.47	5,901.92	0.0000	4.5800	50.0000	0.0000	(0.6975)	(0.0820)	0.0000	1	(0.7795)	01/06/2025
002367.ZK	12/12/2024	SDB3262322896	11,400.00	1.0354	10,964.94	11,803.83	0.0000	4.5800	50.0000	0.0000	(1.3950)	(0.1639)	0.0000	1	(1.5589)	01/06/2025
002367.ZK	12/12/2024	SDB3262322896	14,400.00	1.0354	13,850.45	14,910.11	0.0000	4.5800	50.0000	0.0000	(1.7621)	(0.2071)	0.0000	1	(1.9692)	01/06/2025
002367.ZK	12/12/2024	SDB3262322896	1,000.00	1.0354	961.84	1,035.42	0.0000	4.5800	50.0000	0.0000	(0.1224)	(0.0144)	0.0000	1	(0.1367)	01/06/2025
002367.ZK	12/12/2024	SDB3262322896	3,600.00	1.0354	3,462.61	3,727.53	0.0000	4.5800	50.0000	0.0000	(0.4405)	(0.0518)	0.0000	1	(0.4923)	01/06/2025
002367.ZK	12/12/2024	SDB3262322896	6,000.00	1.0354	5,771.02	6,212.54	0.0000	4.5800	50.0000	0.0000	(0.7342)	(0.0863)	0.0000	1	(0.8205)	01/06/2025
002367.ZK	12/12/2024	SDB3262322896	2,200.00	1.0354	2,116.04	2,277.93	0.0000	4.5800	50.0000	0.0000	(0.2692)	(0.0316)	0.0000	1	(0.3008)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CANNY ELEVATOR CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002367.ZK	12/12/2024	SDB3262322896	3,100.00	1.0354	2,981.69	3,209.81	0.0000	4.5800	50.0000	0.0000	(0.3793)	(0.0446)	0.0000	1	(0.4239)	01/06/2025
002367.ZK	12/12/2024	SDB3262322896	9,700.00	1.0354	9,329.82	10,043.61	0.0000	4.5800	50.0000	0.0000	(1.1870)	(0.1395)	0.0000	1	(1.3265)	01/06/2025
002367.ZK	12/12/2024	SDB3262322896	100.00	1.0354	96.18	103.54	0.0000	4.5800	50.0000	0.0000	(0.0122)	(0.0014)	0.0000	1	(0.0137)	01/06/2025
002367.ZK	12/12/2024	SDB3262322896	300.00	1.0354	288.55	310.63	0.0000	4.5800	50.0000	0.0000	(0.0367)	(0.0043)	0.0000	1	(0.0410)	01/06/2025
002367.ZK	12/12/2024	SDB3262322896	2,400.00	1.0354	2,308.41	2,485.02	0.0000	4.5800	50.0000	0.0000	(0.2937)	(0.0345)	0.0000	1	(0.3282)	01/06/2025
002367.ZK	12/12/2024	SDB3262322896	1,100.00	1.0354	1,058.02	1,138.97	0.0000	4.5800	50.0000	0.0000	(0.1346)	(0.0158)	0.0000	1	(0.1504)	01/06/2025
002367.ZK	12/12/2024	SDB3262322896	8,200.00	1.0354	7,887.06	8,490.48	0.0000	4.5800	50.0000	0.0000	(1.0034)	(0.1179)	0.0000	1	(1.1213)	01/06/2025
002367.ZK	12/11/2024	SDB3262322896	1,500.00	0.9844	1,464.57	1,476.60	0.0000	4.5800	50.0000	0.0000	(0.1863)	(0.0205)	0.0000	1	(0.2068)	01/06/2025
002367.ZK	12/11/2024	SDB3262322896	1,800.00	0.9844	1,756.90	1,771.92	0.0000	4.5800	50.0000	0.0000	(0.2235)	(0.0246)	0.0000	1	(0.2481)	01/06/2025
002367.ZK	12/11/2024	SDB3262322896	3,800.00	0.9844	3,663.76	3,740.72	0.0000	4.5800	50.0000	0.0000	(0.4661)	(0.0520)	0.0000	1	(0.5181)	01/06/2025
002367.ZK	12/11/2024	SDB3262322896	4,500.00	0.9844	4,340.66	4,429.80	0.0000	4.5800	50.0000	0.0000	(0.5522)	(0.0615)	0.0000	1	(0.6138)	01/06/2025
002367.ZK	12/11/2024	SDB3262322896	3,300.00	0.9844	3,204.61	3,248.52	0.0000	4.5800	50.0000	0.0000	(0.4077)	(0.0451)	0.0000	1	(0.4528)	01/06/2025
002367.ZK	12/11/2024	SDB3262322896	12,300.00	0.9844	11,830.60	12,108.13	0.0000	4.5800	50.0000	0.0000	(1.5051)	(0.1682)	0.0000	1	(1.6733)	01/06/2025
002367.ZK	12/11/2024	SDB3262322896	1,400.00	0.9844	1,346.57	1,378.16	0.0000	4.5800	50.0000	0.0000	(0.1713)	(0.0191)	0.0000	1	(0.1905)	01/06/2025
002367.ZK	12/11/2024	SDB3262322896	500.00	0.9844	480.92	492.20	0.0000	4.5800	50.0000	0.0000	(0.0612)	(0.0068)	0.0000	1	(0.0680)	01/06/2025
002367.ZK	12/11/2024	SDB3262322896	5,700.00	0.9844	5,482.47	5,611.09	0.0000	4.5800	50.0000	0.0000	(0.6975)	(0.0779)	0.0000	1	(0.7754)	01/06/2025
002367.ZK	12/11/2024	SDB3262322896	11,400.00	0.9844	10,964.94	11,222.17	0.0000	4.5800	50.0000	0.0000	(1.3950)	(0.1559)	0.0000	1	(1.5508)	01/06/2025
002367.ZK	12/11/2024	SDB3262322896	14,400.00	0.9844	13,850.45	14,175.37	0.0000	4.5800	50.0000	0.0000	(1.7621)	(0.1969)	0.0000	1	(1.9590)	01/06/2025
002367.ZK	12/11/2024	SDB3262322896	1,000.00	0.9844	961.84	984.40	0.0000	4.5800	50.0000	0.0000	(0.1224)	(0.0137)	0.0000	1	(0.1360)	01/06/2025
002367.ZK	12/11/2024	SDB3262322896	3,600.00	0.9844	3,462.61	3,543.84	0.0000	4.5800	50.0000	0.0000	(0.4405)	(0.0492)	0.0000	1	(0.4897)	01/06/2025
002367.ZK	12/11/2024	SDB3262322896	6,000.00	0.9844	5,771.02	5,906.41	0.0000	4.5800	50.0000	0.0000	(0.7342)	(0.0820)	0.0000	1	(0.8162)	01/06/2025
002367.ZK	12/11/2024	SDB3262322896	2,200.00	0.9844	2,116.04	2,165.68	0.0000	4.5800	50.0000	0.0000	(0.2692)	(0.0301)	0.0000	1	(0.2993)	01/06/2025
002367.ZK	12/11/2024	SDB3262322896	3,100.00	0.9844	2,981.69	3,051.64	0.0000	4.5800	50.0000	0.0000	(0.3793)	(0.0424)	0.0000	1	(0.4217)	01/06/2025
002367.ZK	12/11/2024	SDB3262322896	9,700.00	0.9844	9,329.82	9,548.69	0.0000	4.5800	50.0000	0.0000	(1.1870)	(0.1326)	0.0000	1	(1.3196)	01/06/2025
002367.ZK	12/11/2024	SDB3262322896	100.00	0.9844	96.18	98.44	0.0000	4.5800	50.0000	0.0000	(0.0122)	(0.0014)	0.0000	1	(0.0136)	01/06/2025
002367.ZK	12/11/2024	SDB3262322896	300.00	0.9844	288.55	295.32	0.0000	4.5800	50.0000	0.0000	(0.0367)	(0.0041)	0.0000	1	(0.0408)	01/06/2025
002367.ZK	12/11/2024	SDB3262322896	2,400.00	0.9844	2,308.41	2,362.56	0.0000	4.5800	50.0000	0.0000	(0.2937)	(0.0328)	0.0000	1	(0.3265)	01/06/2025
002367.ZK	12/11/2024	SDB3262322896	1,100.00	0.9844	1,058.02	1,082.84	0.0000	4.5800	50.0000	0.0000	(0.1346)	(0.0150)	0.0000	1	(0.1496)	01/06/2025
002367.ZK	12/11/2024	SDB3262322896	8,200.00	0.9844	7,887.06	8,072.09	0.0000	4.5800	50.0000	0.0000	(1.0034)	(0.1121)	0.0000	1	(1.1155)	01/06/2025
002367.ZK	12/10/2024	SDB3262322896	3,800.00	0.9676	3,663.76	3,676.95	0.0000	4.5800	50.0000	0.0000	(0.4661)	(0.0511)	0.0000	1	(0.5172)	01/06/2025
002367.ZK	12/10/2024	SDB3262322896	4,500.00	0.9676	4,340.66	4,354.28	0.0000	4.5800	50.0000	0.0000	(0.5522)	(0.0605)	0.0000	1	(0.6127)	01/06/2025
002367.ZK	12/10/2024	SDB3262322896	3,300.00	0.9676	3,204.61	3,193.14	0.0000	4.5800	50.0000	0.0000	(0.4077)	(0.0443)	0.0000	1	(0.4520)	01/06/2025
002367.ZK	12/10/2024	SDB3262322896	12,300.00	0.9676	11,830.60	11,901.70	0.0000	4.5800	50.0000	0.0000	(1.5051)	(0.1653)	0.0000	1	(1.6704)	01/06/2025
002367.ZK	12/10/2024	SDB3262322896	1,400.00	0.9676	1,346.57	1,354.67	0.0000	4.5800	50.0000	0.0000	(0.1713)	(0.0188)	0.0000	1	(0.1901)	01/06/2025
002367.ZK	12/10/2024	SDB3262322896	500.00	0.9676	480.92	483.81	0.0000	4.5800	50.0000	0.0000	(0.0612)	(0.0067)	0.0000	1	(0.0679)	01/06/2025
002367.ZK	12/10/2024	SDB3262322896	5,700.00	0.9676	5,482.47	5,515.42	0.0000	4.5800	50.0000	0.0000	(0.6975)	(0.0766)	0.0000	1	(0.7741)	01/06/2025
002367.ZK	12/10/2024	SDB3262322896	11,400.00	0.9676	10,964.94	11,030.85	0.0000	4.5800	50.0000	0.0000	(1.3950)	(0.1532)	0.0000	1	(1.5482)	01/06/2025
002367.ZK	12/10/2024	SDB3262322896	14,400.00	0.9676	13,850.45	13,933.70	0.0000	4.5800	50.0000	0.0000	(1.7621)	(0.1935)	0.0000	1	(1.9556)	01/06/2025
002367.ZK	12/10/2024	SDB3262322896	1,000.00	0.9676	961.84	967.62	0.0000	4.5800	50.0000	0.0000	(0.1224)	(0.0134)	0.0000	1	(0.1358)	01/06/2025
002367.ZK	12/10/2024	SDB3262322896	3,600.00	0.9676	3,462.61	3,483.42	0.0000	4.5800	50.0000	0.0000	(0.4405)	(0.0484)	0.0000	1	(0.4889)	01/06/2025
002367.ZK	12/10/2024	SDB3262322896	6,000.00	0.9676	5,771.02	5,805.71	0.0000	4.5800	50.0000	0.0000	(0.7342)	(0.0806)	0.0000	1	(0.8148)	01/06/2025
002367.ZK	12/10/2024	SDB3262322896	2,200.00	0.9676	2,116.04	2,128.76	0.0000	4.5800	50.0000	0.0000	(0.2692)	(0.0296)	0.0000	1	(0.2988)	01/06/2025
002367.ZK	12/10/2024	SDB3262322896	3,100.00	0.9676	2,981.69	2,999.62	0.0000	4.5800	50.0000	0.0000	(0.3793)	(0.0417)	0.0000	1	(0.4210)	01/06/2025
002367.ZK	12/10/2024	SDB3262322896	9,700.00	0.9676	9,329.82	9,385.89	0.0000	4.5800	50.0000	0.0000	(1.1870)	(0.1304)	0.0000	1	(1.3173)	01/06/2025
002367.ZK	12/10/2024	SDB3262322896	100.00	0.9676	96.18	96.76	0.0000	4.5800	50.0000	0.0000	(0.0122)	(0.0013)	0.0000	1	(0.0136)	01/06/2025
002367.ZK	12/10/2024	SDB3262322896	300.00	0.9676	288.55	290.29	0.0000	4.5800	50.0000	0.0000	(0.0367)	(0.0040)	0.0000	1	(0.0407)	01/06/2025
002367.ZK	12/10/2024	SDB3262322896	2,400.00	0.9676	2,308.41	2,322.28	0.0000	4.5800	50.0000	0.0000	(0.2937)	(0.0323)	0.0000	1	(0.3259)	01/06/2025
002367.ZK	12/10/2024	SDB3262322896	1,100.00	0.9676	1,058.02	1,064.38	0.0000	4.5800	50.0000	0.0000	(0.1346)	(0.0148)	0.0000	1	(0.1494)	01/06/2025
002367.ZK	12/10/2024	SDB3262322896	8,200.00	0.9676	7,887.06	7,934.47	0.0000	4.5800	50.0000	0.0000	(1.0034)	(0.1102)	0.0000	1	(1.1136)	01/06/2025
002367.ZK	12/09/2024	SDB3262322896	3,300.00	0.9636	3,204.61	3,179.96	0.0000	4.5800	50.0000	0.0000	(0.4077)	(0.0442)	0.0000	1	(0.4519)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CANNY ELEVATOR CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002367.ZK	12/09/2024	SDB3262322896	12,300.00	0.9636	11,830.60	11,852.58	0.0000	4.5800	50.0000	0.0000	(1.5051)	(0.1646)	0.0000	1	(1.6697)	01/06/2025
002367.ZK	12/09/2024	SDB3262322896	1,400.00	0.9636	1,346.57	1,349.07	0.0000	4.5800	50.0000	0.0000	(0.1713)	(0.0187)	0.0000	1	(0.1901)	01/06/2025
002367.ZK	12/09/2024	SDB3262322896	500.00	0.9636	480.92	481.81	0.0000	4.5800	50.0000	0.0000	(0.0612)	(0.0067)	0.0000	1	(0.0679)	01/06/2025
002367.ZK	12/09/2024	SDB3262322896	5,700.00	0.9636	5,482.47	5,492.66	0.0000	4.5800	50.0000	0.0000	(0.6975)	(0.0763)	0.0000	1	(0.7738)	01/06/2025
002367.ZK	12/09/2024	SDB3262322896	11,400.00	0.9636	10,964.94	10,985.31	0.0000	4.5800	50.0000	0.0000	(1.3950)	(0.1526)	0.0000	1	(1.5476)	01/06/2025
002367.ZK	12/09/2024	SDB3262322896	14,400.00	0.9636	13,850.45	13,876.19	0.0000	4.5800	50.0000	0.0000	(1.7621)	(0.1927)	0.0000	1	(1.9548)	01/06/2025
002367.ZK	12/09/2024	SDB3262322896	1,000.00	0.9636	961.84	963.62	0.0000	4.5800	50.0000	0.0000	(0.1224)	(0.0134)	0.0000	1	(0.1358)	01/06/2025
002367.ZK	12/09/2024	SDB3262322896	3,600.00	0.9636	3,462.61	3,469.05	0.0000	4.5800	50.0000	0.0000	(0.4405)	(0.0482)	0.0000	1	(0.4887)	01/06/2025
002367.ZK	12/09/2024	SDB3262322896	6,000.00	0.9636	5,771.02	5,781.74	0.0000	4.5800	50.0000	0.0000	(0.7342)	(0.0803)	0.0000	1	(0.8145)	01/06/2025
002367.ZK	12/09/2024	SDB3262322896	2,200.00	0.9636	2,116.04	2,119.97	0.0000	4.5800	50.0000	0.0000	(0.2692)	(0.0294)	0.0000	1	(0.2987)	01/06/2025
002367.ZK	12/09/2024	SDB3262322896	3,100.00	0.9636	2,981.69	2,987.23	0.0000	4.5800	50.0000	0.0000	(0.3793)	(0.0415)	0.0000	1	(0.4208)	01/06/2025
002367.ZK	12/09/2024	SDB3262322896	9,700.00	0.9636	9,329.82	9,347.15	0.0000	4.5800	50.0000	0.0000	(1.1870)	(0.1298)	0.0000	1	(1.3168)	01/06/2025
002367.ZK	12/09/2024	SDB3262322896	100.00	0.9636	96.18	96.36	0.0000	4.5800	50.0000	0.0000	(0.0122)	(0.0013)	0.0000	1	(0.0136)	01/06/2025
002367.ZK	12/09/2024	SDB3262322896	300.00	0.9636	288.55	289.09	0.0000	4.5800	50.0000	0.0000	(0.0367)	(0.0040)	0.0000	1	(0.0407)	01/06/2025
002367.ZK	12/09/2024	SDB3262322896	2,400.00	0.9636	2,308.41	2,312.70	0.0000	4.5800	50.0000	0.0000	(0.2937)	(0.0321)	0.0000	1	(0.3258)	01/06/2025
002367.ZK	12/09/2024	SDB3262322896	1,100.00	0.9636	1,058.02	1,059.99	0.0000	4.5800	50.0000	0.0000	(0.1346)	(0.0147)	0.0000	1	(0.1493)	01/06/2025
002367.ZK	12/09/2024	SDB3262322896	8,200.00	0.9636	7,887.06	7,901.72	0.0000	4.5800	50.0000	0.0000	(1.0034)	(0.1097)	0.0000	1	(1.1132)	01/06/2025
002367.ZK	12/06/2024	SDB3262322896	12,300.00	0.9740	11,830.60	11,980.68	0.0000	4.5800	50.0000	0.0000	(4.5153)	(0.4992)	0.0000	3	(5.0145)	01/06/2025
002367.ZK	12/06/2024	SDB3262322896	1,400.00	0.9740	1,346.57	1,363.65	0.0000	4.5800	50.0000	0.0000	(0.5139)	(0.0568)	0.0000	3	(0.5708)	01/06/2025
002367.ZK	12/06/2024	SDB3262322896	500.00	0.9740	480.92	487.02	0.0000	4.5800	50.0000	0.0000	(0.1836)	(0.0203)	0.0000	3	(0.2038)	01/06/2025
002367.ZK	12/06/2024	SDB3262322896	5,700.00	0.9740	5,482.47	5,552.02	0.0000	4.5800	50.0000	0.0000	(2.0925)	(0.2313)	0.0000	3	(2.3238)	01/06/2025
002367.ZK	12/06/2024	SDB3262322896	11,400.00	0.9740	10,964.94	11,104.04	0.0000	4.5800	50.0000	0.0000	(4.1850)	(0.4627)	0.0000	3	(4.6476)	01/06/2025
002367.ZK	12/06/2024	SDB3262322896	14,400.00	0.9740	13,850.45	14,026.16	0.0000	4.5800	50.0000	0.0000	(5.2863)	(0.5844)	0.0000	3	(5.8707)	01/06/2025
002367.ZK	12/06/2024	SDB3262322896	1,000.00	0.9740	961.84	974.04	0.0000	4.5800	50.0000	0.0000	(0.3671)	(0.0406)	0.0000	3	(0.4077)	01/06/2025
002367.ZK	12/06/2024	SDB3262322896	3,600.00	0.9740	3,462.61	3,506.54	0.0000	4.5800	50.0000	0.0000	(1.3216)	(0.1461)	0.0000	3	(1.4677)	01/06/2025
002367.ZK	12/06/2024	SDB3262322896	6,000.00	0.9740	5,771.02	5,844.23	0.0000	4.5800	50.0000	0.0000	(2.2026)	(0.2435)	0.0000	3	(2.4461)	01/06/2025
002367.ZK	12/06/2024	SDB3262322896	2,200.00	0.9740	2,116.04	2,142.89	0.0000	4.5800	50.0000	0.0000	(0.8076)	(0.0893)	0.0000	3	(0.8969)	01/06/2025
002367.ZK	12/06/2024	SDB3262322896	3,100.00	0.9740	2,981.69	3,019.52	0.0000	4.5800	50.0000	0.0000	(1.1380)	(0.1258)	0.0000	3	(1.2638)	01/06/2025
002367.ZK	12/06/2024	SDB3262322896	9,700.00	0.9740	9,329.82	9,448.18	0.0000	4.5800	50.0000	0.0000	(3.5609)	(0.3937)	0.0000	3	(3.9546)	01/06/2025
002367.ZK	12/06/2024	SDB3262322896	100.00	0.9740	96.18	97.40	0.0000	4.5800	50.0000	0.0000	(0.0367)	(0.0041)	0.0000	3	(0.0408)	01/06/2025
002367.ZK	12/06/2024	SDB3262322896	300.00	0.9740	288.55	292.21	0.0000	4.5800	50.0000	0.0000	(0.1101)	(0.0122)	0.0000	3	(0.1223)	01/06/2025
002367.ZK	12/06/2024	SDB3262322896	2,400.00	0.9740	2,308.41	2,337.69	0.0000	4.5800	50.0000	0.0000	(0.8810)	(0.0974)	0.0000	3	(0.9784)	01/06/2025
002367.ZK	12/06/2024	SDB3262322896	1,100.00	0.9740	1,058.02	1,071.44	0.0000	4.5800	50.0000	0.0000	(0.4038)	(0.0446)	0.0000	3	(0.4485)	01/06/2025
002367.ZK	12/06/2024	SDB3262322896	8,200.00	0.9740	7,887.06	7,987.12	0.0000	4.5800	50.0000	0.0000	(3.0102)	(0.3328)	0.0000	3	(3.3430)	01/06/2025
002367.ZK	12/05/2024	SDB3262322896	12,300.00	1.0005	11,830.60	12,305.82	0.0000	4.5800	50.0000	0.0000	(1.5051)	(0.1709)	0.0000	1	(1.6760)	01/06/2025
002367.ZK	12/05/2024	SDB3262322896	1,400.00	1.0005	1,346.57	1,400.66	0.0000	4.5800	50.0000	0.0000	(0.1713)	(0.0195)	0.0000	1	(0.1908)	01/06/2025
002367.ZK	12/05/2024	SDB3262322896	500.00	1.0005	480.92	500.24	0.0000	4.5800	50.0000	0.0000	(0.0612)	(0.0069)	0.0000	1	(0.0681)	01/06/2025
002367.ZK	12/05/2024	SDB3262322896	5,700.00	1.0005	5,482.47	5,702.70	0.0000	4.5800	50.0000	0.0000	(0.6975)	(0.0792)	0.0000	1	(0.7767)	01/06/2025
002367.ZK	12/05/2024	SDB3262322896	11,400.00	1.0005	10,964.94	11,405.39	0.0000	4.5800	50.0000	0.0000	(1.3950)	(0.1584)	0.0000	1	(1.5534)	01/06/2025
002367.ZK	12/05/2024	SDB3262322896	14,400.00	1.0005	13,850.45	14,406.81	0.0000	4.5800	50.0000	0.0000	(1.7621)	(0.2001)	0.0000	1	(1.9622)	01/06/2025
002367.ZK	12/05/2024	SDB3262322896	1,000.00	1.0005	961.84	1,000.47	0.0000	4.5800	50.0000	0.0000	(0.1224)	(0.0139)	0.0000	1	(0.1363)	01/06/2025
002367.ZK	12/05/2024	SDB3262322896	3,600.00	1.0005	3,462.61	3,601.70	0.0000	4.5800	50.0000	0.0000	(0.4405)	(0.0500)	0.0000	1	(0.4905)	01/06/2025
002367.ZK	12/05/2024	SDB3262322896	6,000.00	1.0005	5,771.02	6,002.84	0.0000	4.5800	50.0000	0.0000	(0.7342)	(0.0834)	0.0000	1	(0.8176)	01/06/2025
002367.ZK	12/05/2024	SDB3262322896	2,200.00	1.0005	2,116.04	2,201.04	0.0000	4.5800	50.0000	0.0000	(0.2692)	(0.0306)	0.0000	1	(0.2998)	01/06/2025
002367.ZK	12/05/2024	SDB3262322896	3,100.00	1.0005	2,981.69	3,101.47	0.0000	4.5800	50.0000	0.0000	(0.3793)	(0.0431)	0.0000	1	(0.4224)	01/06/2025
002367.ZK	12/05/2024	SDB3262322896	9,700.00	1.0005	9,329.82	9,704.59	0.0000	4.5800	50.0000	0.0000	(1.1870)	(0.1348)	0.0000	1	(1.3217)	01/06/2025
002367.ZK	12/05/2024	SDB3262322896	100.00	1.0005	96.18	100.05	0.0000	4.5800	50.0000	0.0000	(0.0122)	(0.0014)	0.0000	1	(0.0136)	01/06/2025
002367.ZK	12/05/2024	SDB3262322896	300.00	1.0005	288.55	300.14	0.0000	4.5800	50.0000	0.0000	(0.0367)	(0.0042)	0.0000	1	(0.0409)	01/06/2025
002367.ZK	12/05/2024	SDB3262322896	2,400.00	1.0005	2,308.41	2,401.14	0.0000	4.5800	50.0000	0.0000	(0.2937)	(0.0333)	0.0000	1	(0.3270)	01/06/2025
002367.ZK	12/05/2024	SDB3262322896	1,100.00	1.0005	1,058.02	1,100.52	0.0000	4.5800	50.0000	0.0000	(0.1346)	(0.0153)	0.0000	1	(0.1499)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CANNY ELEVATOR CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002367.ZK	12/05/2024	SDB3262322896	8,200.00	1.0005	7,887.06	8,203.88	0.0000	4.5800	50.0000	0.0000	(1.0034)	(0.1139)	0.0000	1	(1.1174)	01/06/2025
002367.ZK	12/04/2024	SDB3262322896	12,300.00	0.9618	11,830.60	11,830.60	0.0000	4.5800	50.0000	0.0000	(1.5051)	(0.1643)	0.0000	1	(1.6694)	01/06/2025
002367.ZK	12/04/2024	SDB3262322896	1,400.00	0.9618	1,346.57	1,346.57	0.0000	4.5800	50.0000	0.0000	(0.1713)	(0.0187)	0.0000	1	(0.1900)	01/06/2025
002367.ZK	12/04/2024	SDB3262322896	500.00	0.9618	480.92	480.92	0.0000	4.5800	50.0000	0.0000	(0.0612)	(0.0067)	0.0000	1	(0.0679)	01/06/2025
002367.ZK	12/04/2024	SDB3262322896	5,700.00	0.9618	5,482.47	5,482.47	0.0000	4.5800	50.0000	0.0000	(0.6975)	(0.0761)	0.0000	1	(0.7736)	01/06/2025
002367.ZK	12/04/2024	SDB3262322896	11,400.00	0.9618	10,964.94	10,964.94	0.0000	4.5800	50.0000	0.0000	(1.3950)	(0.1523)	0.0000	1	(1.5473)	01/06/2025
002367.ZK	12/04/2024	SDB3262322896	14,400.00	0.9618	13,850.45	13,850.45	0.0000	4.5800	50.0000	0.0000	(1.7621)	(0.1924)	0.0000	1	(1.9545)	01/06/2025
002367.ZK	12/04/2024	SDB3262322896	1,000.00	0.9618	961.84	961.84	0.0000	4.5800	50.0000	0.0000	(0.1224)	(0.0134)	0.0000	1	(0.1357)	01/06/2025
002367.ZK	12/04/2024	SDB3262322896	3,600.00	0.9618	3,462.61	3,462.61	0.0000	4.5800	50.0000	0.0000	(0.4405)	(0.0481)	0.0000	1	(0.4886)	01/06/2025
002367.ZK	12/04/2024	SDB3262322896	6,000.00	0.9618	5,771.02	5,771.02	0.0000	4.5800	50.0000	0.0000	(0.7342)	(0.0802)	0.0000	1	(0.8144)	01/06/2025
002367.ZK	12/04/2024	SDB3262322896	2,200.00	0.9618	2,116.04	2,116.04	0.0000	4.5800	50.0000	0.0000	(0.2692)	(0.0294)	0.0000	1	(0.2986)	01/06/2025
002367.ZK	12/04/2024	SDB3262322896	3,100.00	0.9618	2,981.69	2,981.69	0.0000	4.5800	50.0000	0.0000	(0.3793)	(0.0414)	0.0000	1	(0.4208)	01/06/2025
002367.ZK	12/04/2024	SDB3262322896	9,700.00	0.9618	9,329.82	9,329.82	0.0000	4.5800	50.0000	0.0000	(1.1870)	(0.1296)	0.0000	1	(1.3165)	01/06/2025
002367.ZK	12/04/2024	SDB3262322896	100.00	0.9618	96.18	96.18	0.0000	4.5800	50.0000	0.0000	(0.0122)	(0.0013)	0.0000	1	(0.0136)	01/06/2025
002367.ZK	12/04/2024	SDB3262322896	300.00	0.9618	288.55	288.55	0.0000	4.5800	50.0000	0.0000	(0.0367)	(0.0040)	0.0000	1	(0.0407)	01/06/2025
002367.ZK	12/04/2024	SDB3262322896	2,400.00	0.9618	2,308.41	2,308.41	0.0000	4.5800	50.0000	0.0000	(0.2937)	(0.0321)	0.0000	1	(0.3257)	01/06/2025
002367.ZK	12/04/2024	SDB3262322896	1,100.00	0.9618	1,058.02	1,058.02	0.0000	4.5800	50.0000	0.0000	(0.1346)	(0.0147)	0.0000	1	(0.1493)	01/06/2025
002367.ZK	12/04/2024	SDB3262322896	8,200.00	0.9618	7,887.06	7,887.06	0.0000	4.5800	50.0000	0.0000	(1.0034)	(0.1095)	0.0000	1	(1.1130)	01/06/2025
TOTAL CANNY ELEVATOR CO., LTD. CMN CLASS A SERIES NORTHBOUND												(623.8122)	(71.9861)	0.0000	(695.7983)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CECEP WIND-POWER CORPORATION CMN CLASS A SERIES NORTHBOUND																
601016.SH	01/03/2025	SDB3260123095	2,600.00	0.4433	1,157.84	1,152.47	0.0000	4.3300	50.0000	0.0000	(0.4178)	(0.0480)	0.0000	3	(0.4658)	01/06/2025
601016.SH	01/03/2025	SDB3260123095	1,500.00	0.4433	666.97	664.89	0.0000	4.3300	50.0000	0.0000	(0.2407)	(0.0277)	0.0000	3	(0.2684)	01/06/2025
601016.SH	01/03/2025	SDB3260123095	11,200.00	0.4433	4,937.43	4,964.50	0.0000	4.3300	50.0000	0.0000	(1.7816)	(0.2069)	0.0000	3	(1.9884)	01/06/2025
601016.SH	01/03/2025	SDB3260123095	27,700.00	0.4433	12,211.32	12,278.27	0.0000	4.3300	50.0000	0.0000	(4.4063)	(0.5116)	0.0000	3	(4.9178)	01/06/2025
601016.SH	01/03/2025	SDB3260123095	600.00	0.4433	264.51	265.96	0.0000	4.3300	50.0000	0.0000	(0.0954)	(0.0111)	0.0000	3	(0.1065)	01/06/2025
601016.SH	01/03/2025	SDB3260123095	100.00	0.4433	44.08	44.33	0.0000	4.3300	50.0000	0.0000	(0.0159)	(0.0018)	0.0000	3	(0.0178)	01/06/2025
601016.SH	01/03/2025	SDB3260123095	2,900.00	0.4433	1,278.44	1,285.45	0.0000	4.3300	50.0000	0.0000	(0.4613)	(0.0536)	0.0000	3	(0.5149)	01/06/2025
601016.SH	01/03/2025	SDB3260123095	1,400.00	0.4433	617.18	620.56	0.0000	4.3300	50.0000	0.0000	(0.2227)	(0.0259)	0.0000	3	(0.2486)	01/06/2025
601016.SH	01/03/2025	SDB3260123095	500.00	0.4433	220.42	221.63	0.0000	4.3300	50.0000	0.0000	(0.0795)	(0.0092)	0.0000	3	(0.0888)	01/06/2025
601016.SH	01/03/2025	SDB3260123095	100.00	0.4433	44.08	44.33	0.0000	4.3300	50.0000	0.0000	(0.0159)	(0.0018)	0.0000	3	(0.0178)	01/06/2025
601016.SH	01/03/2025	SDB3260123095	800.00	0.4433	352.67	354.61	0.0000	4.3300	50.0000	0.0000	(0.1273)	(0.0148)	0.0000	3	(0.1420)	01/06/2025
601016.SH	01/03/2025	SDB3260123095	6,700.00	0.4433	2,953.64	2,969.84	0.0000	4.3300	50.0000	0.0000	(1.0658)	(0.1237)	0.0000	3	(1.1895)	01/06/2025
601016.SH	01/03/2025	SDB3260123095	6,500.00	0.4433	2,865.47	2,881.18	0.0000	4.3300	50.0000	0.0000	(1.0340)	(0.1200)	0.0000	3	(1.1540)	01/06/2025
601016.SH	01/03/2025	SDB3260123095	3,400.00	0.4433	1,498.86	1,507.08	0.0000	4.3300	50.0000	0.0000	(0.5408)	(0.0628)	0.0000	3	(0.6036)	01/06/2025
601016.SH	01/03/2025	SDB3260123095	3,000.00	0.4433	1,322.53	1,329.78	0.0000	4.3300	50.0000	0.0000	(0.4772)	(0.0554)	0.0000	3	(0.5326)	01/06/2025
601016.SH	01/03/2025	SDB3260123095	8,300.00	0.4433	3,658.99	3,679.05	0.0000	4.3300	50.0000	0.0000	(1.3203)	(0.1533)	0.0000	3	(1.4736)	01/06/2025
601016.SH	01/03/2025	SDB3260123095	500.00	0.4433	220.42	221.63	0.0000	4.3300	50.0000	0.0000	(0.0795)	(0.0092)	0.0000	3	(0.0888)	01/06/2025
601016.SH	01/03/2025	SDB3260123095	2,300.00	0.4433	1,013.94	1,019.50	0.0000	4.3300	50.0000	0.0000	(0.3659)	(0.0425)	0.0000	3	(0.4083)	01/06/2025
601016.SH	01/03/2025	SDB3260123095	1,900.00	0.4433	837.60	842.19	0.0000	4.3300	50.0000	0.0000	(0.3022)	(0.0351)	0.0000	3	(0.3373)	01/06/2025
601016.SH	01/03/2025	SDB3260123095	15,100.00	0.4433	6,656.71	6,693.21	0.0000	4.3300	50.0000	0.0000	(2.4020)	(0.2789)	0.0000	3	(2.6808)	01/06/2025
601016.SH	01/03/2025	SDB3260123095	28,100.00	0.4433	12,387.66	12,455.58	0.0000	4.3300	50.0000	0.0000	(4.4699)	(0.5190)	0.0000	3	(4.9889)	01/06/2025
601016.SH	01/03/2025	SDB3260123095	12,500.00	0.4433	5,510.53	5,540.74	0.0000	4.3300	50.0000	0.0000	(1.9884)	(0.2309)	0.0000	3	(2.2192)	01/06/2025
601016.SH	01/03/2025	SDB3260123095	4,200.00	0.4433	1,851.54	1,861.69	0.0000	4.3300	50.0000	0.0000	(0.6681)	(0.0776)	0.0000	3	(0.7457)	01/06/2025
601016.SH	01/03/2025	SDB3260123095	24,000.00	0.4433	10,580.21	10,638.22	0.0000	4.3300	50.0000	0.0000	(3.8177)	(0.4433)	0.0000	3	(4.2610)	01/06/2025
601016.SH	01/03/2025	SDB3260123095	2,200.00	0.4433	969.85	975.17	0.0000	4.3300	50.0000	0.0000	(0.3500)	(0.0406)	0.0000	3	(0.3906)	01/06/2025
601016.SH	01/02/2025	SDB3260123095	2,600.00	0.4491	1,157.84	1,167.67	0.0000	4.3300	50.0000	0.0000	(0.1393)	(0.0162)	0.0000	1	(0.1555)	01/06/2025
601016.SH	01/02/2025	SDB3260123095	1,500.00	0.4491	666.97	673.65	0.0000	4.3300	50.0000	0.0000	(0.0802)	(0.0094)	0.0000	1	(0.0896)	01/06/2025
601016.SH	01/02/2025	SDB3260123095	11,200.00	0.4491	4,937.43	5,029.95	0.0000	4.3300	50.0000	0.0000	(0.5939)	(0.0699)	0.0000	1	(0.6637)	01/06/2025
601016.SH	01/02/2025	SDB3260123095	27,700.00	0.4491	12,211.32	12,440.15	0.0000	4.3300	50.0000	0.0000	(1.4688)	(0.1728)	0.0000	1	(1.6415)	01/06/2025
601016.SH	01/02/2025	SDB3260123095	600.00	0.4491	264.51	269.46	0.0000	4.3300	50.0000	0.0000	(0.0318)	(0.0037)	0.0000	1	(0.0356)	01/06/2025
601016.SH	01/02/2025	SDB3260123095	100.00	0.4491	44.08	44.91	0.0000	4.3300	50.0000	0.0000	(0.0053)	(0.0006)	0.0000	1	(0.0059)	01/06/2025
601016.SH	01/02/2025	SDB3260123095	2,900.00	0.4491	1,278.44	1,302.40	0.0000	4.3300	50.0000	0.0000	(0.1538)	(0.0181)	0.0000	1	(0.1719)	01/06/2025
601016.SH	01/02/2025	SDB3260123095	1,400.00	0.4491	617.18	628.74	0.0000	4.3300	50.0000	0.0000	(0.0742)	(0.0087)	0.0000	1	(0.0830)	01/06/2025
601016.SH	01/02/2025	SDB3260123095	500.00	0.4491	220.42	224.55	0.0000	4.3300	50.0000	0.0000	(0.0265)	(0.0031)	0.0000	1	(0.0296)	01/06/2025
601016.SH	01/02/2025	SDB3260123095	100.00	0.4491	44.08	44.91	0.0000	4.3300	50.0000	0.0000	(0.0053)	(0.0006)	0.0000	1	(0.0059)	01/06/2025
601016.SH	01/02/2025	SDB3260123095	800.00	0.4491	352.67	359.28	0.0000	4.3300	50.0000	0.0000	(0.0424)	(0.0050)	0.0000	1	(0.0474)	01/06/2025
601016.SH	01/02/2025	SDB3260123095	6,700.00	0.4491	2,953.64	3,008.99	0.0000	4.3300	50.0000	0.0000	(0.3553)	(0.0418)	0.0000	1	(0.3970)	01/06/2025
601016.SH	01/02/2025	SDB3260123095	6,500.00	0.4491	2,865.47	2,919.17	0.0000	4.3300	50.0000	0.0000	(0.3447)	(0.0405)	0.0000	1	(0.3852)	01/06/2025
601016.SH	01/02/2025	SDB3260123095	3,400.00	0.4491	1,498.86	1,526.95	0.0000	4.3300	50.0000	0.0000	(0.1803)	(0.0212)	0.0000	1	(0.2015)	01/06/2025
601016.SH	01/02/2025	SDB3260123095	3,000.00	0.4491	1,322.53	1,347.31	0.0000	4.3300	50.0000	0.0000	(0.1591)	(0.0187)	0.0000	1	(0.1778)	01/06/2025
601016.SH	01/02/2025	SDB3260123095	8,300.00	0.4491	3,658.99	3,727.55	0.0000	4.3300	50.0000	0.0000	(0.4401)	(0.0518)	0.0000	1	(0.4919)	01/06/2025
601016.SH	01/02/2025	SDB3260123095	500.00	0.4491	220.42	224.55	0.0000	4.3300	50.0000	0.0000	(0.0265)	(0.0031)	0.0000	1	(0.0296)	01/06/2025
601016.SH	01/02/2025	SDB3260123095	2,300.00	0.4491	1,013.94	1,032.94	0.0000	4.3300	50.0000	0.0000	(0.1220)	(0.0143)	0.0000	1	(0.1363)	01/06/2025
601016.SH	01/02/2025	SDB3260123095	1,900.00	0.4491	837.60	853.30	0.0000	4.3300	50.0000	0.0000	(0.1007)	(0.0119)	0.0000	1	(0.1126)	01/06/2025
601016.SH	01/02/2025	SDB3260123095	15,100.00	0.4491	6,656.71	6,781.46	0.0000	4.3300	50.0000	0.0000	(0.8007)	(0.0942)	0.0000	1	(0.8948)	01/06/2025
601016.SH	01/02/2025	SDB3260123095	28,100.00	0.4491	12,387.66	12,619.79	0.0000	4.3300	50.0000	0.0000	(1.4900)	(0.1753)	0.0000	1	(1.6652)	01/06/2025
601016.SH	01/02/2025	SDB3260123095	12,500.00	0.4491	5,510.53	5,613.79	0.0000	4.3300	50.0000	0.0000	(0.6628)	(0.0780)	0.0000	1	(0.7408)	01/06/2025
601016.SH	01/02/2025	SDB3260123095	4,200.00	0.4491	1,851.54	1,886.23	0.0000	4.3300	50.0000	0.0000	(0.2227)	(0.0262)	0.0000	1	(0.2489)	01/06/2025
601016.SH	01/02/2025	SDB3260123095	24,000.00	0.4491	10,580.21	10,778.47	0.0000	4.3300	50.0000	0.0000	(1.2726)	(0.1497)	0.0000	1	(1.4223)	01/06/2025
601016.SH	01/02/2025	SDB3260123095	2,200.00	0.4491	969.85	988.03	0.0000	4.3300	50.0000	0.0000	(0.1167)	(0.0137)	0.0000	1	(0.1304)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CECEP WIND-POWER CORPORATION CMN CLASS A SERIES NORTHBOUND (Cont.)																
601016.SH	12/31/2024	SDB3260123095	2,600.00	0.4504	1,157.84	1,171.13	0.0000	4.3300	50.0000	0.0000	(0.2785)	(0.0325)	0.0000	2	(0.3111)	01/06/2025
601016.SH	12/31/2024	SDB3260123095	1,500.00	0.4504	666.97	675.65	0.0000	4.3300	50.0000	0.0000	(0.1604)	(0.0188)	0.0000	2	(0.1792)	01/06/2025
601016.SH	12/31/2024	SDB3260123095	11,200.00	0.4504	4,937.43	5,044.87	0.0000	4.3300	50.0000	0.0000	(0.1401)	(0.0000)	0.0000	2	(1.3279)	01/06/2025
601016.SH	12/31/2024	SDB3260123095	27,700.00	0.4504	12,211.32	12,477.05	0.0000	4.3300	50.0000	0.0000	(2.9375)	(0.3466)	0.0000	2	(3.2841)	01/06/2025
601016.SH	12/31/2024	SDB3260123095	600.00	0.4504	264.51	270.26	0.0000	4.3300	50.0000	0.0000	(0.0636)	(0.0075)	0.0000	2	(0.0711)	01/06/2025
601016.SH	12/31/2024	SDB3260123095	100.00	0.4504	44.08	45.04	0.0000	4.3300	50.0000	0.0000	(0.0106)	(0.0013)	0.0000	2	(0.0119)	01/06/2025
601016.SH	12/31/2024	SDB3260123095	2,900.00	0.4504	1,278.44	1,306.26	0.0000	4.3300	50.0000	0.0000	(0.3075)	(0.0363)	0.0000	2	(0.3438)	01/06/2025
601016.SH	12/31/2024	SDB3260123095	1,400.00	0.4504	617.18	630.61	0.0000	4.3300	50.0000	0.0000	(0.0175)	(0.0175)	0.0000	2	(0.1660)	01/06/2025
601016.SH	12/31/2024	SDB3260123095	500.00	0.4504	220.42	225.22	0.0000	4.3300	50.0000	0.0000	(0.0530)	(0.0063)	0.0000	2	(0.0593)	01/06/2025
601016.SH	12/31/2024	SDB3260123095	100.00	0.4504	44.08	45.04	0.0000	4.3300	50.0000	0.0000	(0.0106)	(0.0013)	0.0000	2	(0.0119)	01/06/2025
601016.SH	12/31/2024	SDB3260123095	800.00	0.4504	352.67	360.35	0.0000	4.3300	50.0000	0.0000	(0.0848)	(0.0100)	0.0000	2	(0.0948)	01/06/2025
601016.SH	12/31/2024	SDB3260123095	6,700.00	0.4504	2,953.64	3,017.91	0.0000	4.3300	50.0000	0.0000	(0.7105)	(0.0838)	0.0000	2	(0.7943)	01/06/2025
601016.SH	12/31/2024	SDB3260123095	6,500.00	0.4504	2,865.47	2,927.83	0.0000	4.3300	50.0000	0.0000	(0.6893)	(0.0813)	0.0000	2	(0.7706)	01/06/2025
601016.SH	12/31/2024	SDB3260123095	3,400.00	0.4504	1,498.86	1,531.48	0.0000	4.3300	50.0000	0.0000	(0.3606)	(0.0425)	0.0000	2	(0.4031)	01/06/2025
601016.SH	12/31/2024	SDB3260123095	3,000.00	0.4504	1,322.53	1,351.31	0.0000	4.3300	50.0000	0.0000	(0.3181)	(0.0375)	0.0000	2	(0.3557)	01/06/2025
601016.SH	12/31/2024	SDB3260123095	8,300.00	0.4504	3,658.99	3,738.61	0.0000	4.3300	50.0000	0.0000	(0.8802)	(0.1039)	0.0000	2	(0.9840)	01/06/2025
601016.SH	12/31/2024	SDB3260123095	500.00	0.4504	220.42	225.22	0.0000	4.3300	50.0000	0.0000	(0.0530)	(0.0063)	0.0000	2	(0.0593)	01/06/2025
601016.SH	12/31/2024	SDB3260123095	2,300.00	0.4504	1,013.94	1,036.00	0.0000	4.3300	50.0000	0.0000	(0.2439)	(0.0288)	0.0000	2	(0.2727)	01/06/2025
601016.SH	12/31/2024	SDB3260123095	1,900.00	0.4504	837.60	855.83	0.0000	4.3300	50.0000	0.0000	(0.2015)	(0.0238)	0.0000	2	(0.2253)	01/06/2025
601016.SH	12/31/2024	SDB3260123095	15,100.00	0.4504	6,656.71	6,801.57	0.0000	4.3300	50.0000	0.0000	(1.6013)	(0.1889)	0.0000	2	(1.7902)	01/06/2025
601016.SH	12/31/2024	SDB3260123095	28,100.00	0.4504	12,387.66	12,657.22	0.0000	4.3300	50.0000	0.0000	(2.9799)	(0.3516)	0.0000	2	(3.3315)	01/06/2025
601016.SH	12/31/2024	SDB3260123095	12,500.00	0.4504	5,510.53	5,630.44	0.0000	4.3300	50.0000	0.0000	(1.3256)	(0.1564)	0.0000	2	(1.4820)	01/06/2025
601016.SH	12/31/2024	SDB3260123095	4,200.00	0.4504	1,851.54	1,891.83	0.0000	4.3300	50.0000	0.0000	(0.4454)	(0.0526)	0.0000	2	(0.4979)	01/06/2025
601016.SH	12/31/2024	SDB3260123095	24,000.00	0.4504	10,580.21	10,810.44	0.0000	4.3300	50.0000	0.0000	(2.5451)	(0.3003)	0.0000	2	(2.8454)	01/06/2025
601016.SH	12/31/2024	SDB3260123095	2,200.00	0.4504	969.85	990.96	0.0000	4.3300	50.0000	0.0000	(0.2333)	(0.0275)	0.0000	2	(0.2608)	01/06/2025
601016.SH	12/30/2024	SDB3260123095	2,600.00	0.4435	1,157.84	1,153.13	0.0000	4.3300	50.0000	0.0000	(0.1393)	(0.0160)	0.0000	1	(0.1553)	01/06/2025
601016.SH	12/30/2024	SDB3260123095	1,500.00	0.4435	666.97	665.27	0.0000	4.3300	50.0000	0.0000	(0.0802)	(0.0092)	0.0000	1	(0.0895)	01/06/2025
601016.SH	12/30/2024	SDB3260123095	11,200.00	0.4435	4,937.43	4,967.32	0.0000	4.3300	50.0000	0.0000	(0.5939)	(0.0690)	0.0000	1	(0.6629)	01/06/2025
601016.SH	12/30/2024	SDB3260123095	27,700.00	0.4435	12,211.32	12,285.25	0.0000	4.3300	50.0000	0.0000	(1.4688)	(0.1706)	0.0000	1	(1.6394)	01/06/2025
601016.SH	12/30/2024	SDB3260123095	600.00	0.4435	264.51	266.11	0.0000	4.3300	50.0000	0.0000	(0.0318)	(0.0037)	0.0000	1	(0.0355)	01/06/2025
601016.SH	12/30/2024	SDB3260123095	100.00	0.4435	44.08	44.35	0.0000	4.3300	50.0000	0.0000	(0.0053)	(0.0006)	0.0000	1	(0.0059)	01/06/2025
601016.SH	12/30/2024	SDB3260123095	2,900.00	0.4435	1,278.44	1,286.18	0.0000	4.3300	50.0000	0.0000	(0.1538)	(0.0179)	0.0000	1	(0.1716)	01/06/2025
601016.SH	12/30/2024	SDB3260123095	1,400.00	0.4435	617.18	620.92	0.0000	4.3300	50.0000	0.0000	(0.0742)	(0.0086)	0.0000	1	(0.0829)	01/06/2025
601016.SH	12/30/2024	SDB3260123095	500.00	0.4435	220.42	221.76	0.0000	4.3300	50.0000	0.0000	(0.0265)	(0.0031)	0.0000	1	(0.0296)	01/06/2025
601016.SH	12/30/2024	SDB3260123095	100.00	0.4435	44.08	44.35	0.0000	4.3300	50.0000	0.0000	(0.0053)	(0.0006)	0.0000	1	(0.0059)	01/06/2025
601016.SH	12/30/2024	SDB3260123095	800.00	0.4435	352.67	354.81	0.0000	4.3300	50.0000	0.0000	(0.0424)	(0.0049)	0.0000	1	(0.0473)	01/06/2025
601016.SH	12/30/2024	SDB3260123095	6,700.00	0.4435	2,953.64	2,971.52	0.0000	4.3300	50.0000	0.0000	(0.3553)	(0.0413)	0.0000	1	(0.3965)	01/06/2025
601016.SH	12/30/2024	SDB3260123095	6,500.00	0.4435	2,865.47	2,882.82	0.0000	4.3300	50.0000	0.0000	(0.3447)	(0.0400)	0.0000	1	(0.3847)	01/06/2025
601016.SH	12/30/2024	SDB3260123095	3,400.00	0.4435	1,498.86	1,507.94	0.0000	4.3300	50.0000	0.0000	(0.1803)	(0.0209)	0.0000	1	(0.2012)	01/06/2025
601016.SH	12/30/2024	SDB3260123095	3,000.00	0.4435	1,322.53	1,330.53	0.0000	4.3300	50.0000	0.0000	(0.1591)	(0.0185)	0.0000	1	(0.1776)	01/06/2025
601016.SH	12/30/2024	SDB3260123095	8,300.00	0.4435	3,658.99	3,681.14	0.0000	4.3300	50.0000	0.0000	(0.4401)	(0.0511)	0.0000	1	(0.4912)	01/06/2025
601016.SH	12/30/2024	SDB3260123095	500.00	0.4435	220.42	221.76	0.0000	4.3300	50.0000	0.0000	(0.0265)	(0.0031)	0.0000	1	(0.0296)	01/06/2025
601016.SH	12/30/2024	SDB3260123095	2,300.00	0.4435	1,013.94	1,020.08	0.0000	4.3300	50.0000	0.0000	(0.1220)	(0.0142)	0.0000	1	(0.1361)	01/06/2025
601016.SH	12/30/2024	SDB3260123095	1,900.00	0.4435	837.60	842.67	0.0000	4.3300	50.0000	0.0000	(0.1007)	(0.0117)	0.0000	1	(0.1124)	01/06/2025
601016.SH	12/30/2024	SDB3260123095	15,100.00	0.4435	6,656.71	6,697.02	0.0000	4.3300	50.0000	0.0000	(0.8007)	(0.0930)	0.0000	1	(0.8937)	01/06/2025
601016.SH	12/30/2024	SDB3260123095	28,100.00	0.4435	12,387.66	12,462.66	0.0000	4.3300	50.0000	0.0000	(1.4900)	(0.1731)	0.0000	1	(1.6631)	01/06/2025
601016.SH	12/30/2024	SDB3260123095	12,500.00	0.4435	5,510.53	5,543.89	0.0000	4.3300	50.0000	0.0000	(0.6628)	(0.0770)	0.0000	1	(0.7398)	01/06/2025
601016.SH	12/30/2024	SDB3260123095	4,200.00	0.4435	1,851.54	1,862.75	0.0000	4.3300	50.0000	0.0000	(0.2227)	(0.0259)	0.0000	1	(0.2486)	01/06/2025
601016.SH	12/30/2024	SDB3260123095	24,000.00	0.4435	10,580.21	10,644.26	0.0000	4.3300	50.0000	0.0000	(1.2726)	(0.1478)	0.0000	1	(1.4204)	01/06/2025
601016.SH	12/30/2024	SDB3260123095	2,200.00	0.4435	969.85	975.72	0.0000	4.3300	50.0000	0.0000	(0.1167)	(0.0136)	0.0000	1	(0.1302)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CECEP WIND-POWER CORPORATION CMN CLASS A SERIES NORTHBOUND (Cont.)																
601016.SH	12/27/2024	SDB3260123095	11,200.00	0.4461	4,937.43	4,996.16	0.0000	4.3300	50.0000	0.0000	(1.7816)	(0.2082)	0.0000	3	(1.9898)	01/06/2025
601016.SH	12/27/2024	SDB3260123095	27,700.00	0.4461	12,211.32	12,356.58	0.0000	4.3300	50.0000	0.0000	(4.4063)	(0.5149)	0.0000	3	(4.9211)	01/06/2025
601016.SH	12/27/2024	SDB3260123095	600.00	0.4461	264.51	267.65	0.0000	4.3300	50.0000	0.0000	(0.0954)	(0.0112)	0.0000	3	(0.1066)	01/06/2025
601016.SH	12/27/2024	SDB3260123095	100.00	0.4461	44.08	44.61	0.0000	4.3300	50.0000	0.0000	(0.0159)	(0.0019)	0.0000	3	(0.0178)	01/06/2025
601016.SH	12/27/2024	SDB3260123095	2,900.00	0.4461	1,278.44	1,293.65	0.0000	4.3300	50.0000	0.0000	(0.4613)	(0.0539)	0.0000	3	(0.5152)	01/06/2025
601016.SH	12/27/2024	SDB3260123095	1,400.00	0.4461	617.18	624.52	0.0000	4.3300	50.0000	0.0000	(0.2227)	(0.0260)	0.0000	3	(0.2487)	01/06/2025
601016.SH	12/27/2024	SDB3260123095	500.00	0.4461	220.42	223.04	0.0000	4.3300	50.0000	0.0000	(0.0795)	(0.0093)	0.0000	3	(0.0888)	01/06/2025
601016.SH	12/27/2024	SDB3260123095	100.00	0.4461	44.08	44.61	0.0000	4.3300	50.0000	0.0000	(0.0159)	(0.0019)	0.0000	3	(0.0178)	01/06/2025
601016.SH	12/27/2024	SDB3260123095	800.00	0.4461	352.67	356.87	0.0000	4.3300	50.0000	0.0000	(0.1273)	(0.0149)	0.0000	3	(0.1421)	01/06/2025
601016.SH	12/27/2024	SDB3260123095	6,700.00	0.4461	2,953.64	2,988.78	0.0000	4.3300	50.0000	0.0000	(1.0658)	(0.1245)	0.0000	3	(1.1903)	01/06/2025
601016.SH	12/27/2024	SDB3260123095	6,500.00	0.4461	2,865.47	2,899.56	0.0000	4.3300	50.0000	0.0000	(1.0340)	(0.1208)	0.0000	3	(1.1548)	01/06/2025
601016.SH	12/27/2024	SDB3260123095	3,400.00	0.4461	1,498.86	1,516.69	0.0000	4.3300	50.0000	0.0000	(0.5408)	(0.0632)	0.0000	3	(0.6040)	01/06/2025
601016.SH	12/27/2024	SDB3260123095	3,000.00	0.4461	1,322.53	1,338.26	0.0000	4.3300	50.0000	0.0000	(0.4772)	(0.0558)	0.0000	3	(0.5330)	01/06/2025
601016.SH	12/27/2024	SDB3260123095	8,300.00	0.4461	3,658.99	3,702.51	0.0000	4.3300	50.0000	0.0000	(1.3203)	(0.1543)	0.0000	3	(1.4746)	01/06/2025
601016.SH	12/27/2024	SDB3260123095	500.00	0.4461	220.42	223.04	0.0000	4.3300	50.0000	0.0000	(0.0795)	(0.0093)	0.0000	3	(0.0888)	01/06/2025
601016.SH	12/27/2024	SDB3260123095	2,300.00	0.4461	1,013.94	1,026.00	0.0000	4.3300	50.0000	0.0000	(0.3659)	(0.0427)	0.0000	3	(0.4086)	01/06/2025
601016.SH	12/27/2024	SDB3260123095	1,900.00	0.4461	837.60	847.56	0.0000	4.3300	50.0000	0.0000	(0.3022)	(0.0353)	0.0000	3	(0.3375)	01/06/2025
601016.SH	12/27/2024	SDB3260123095	15,100.00	0.4461	6,656.71	6,735.90	0.0000	4.3300	50.0000	0.0000	(2.4020)	(0.2807)	0.0000	3	(2.6826)	01/06/2025
601016.SH	12/27/2024	SDB3260123095	28,100.00	0.4461	12,387.66	12,535.02	0.0000	4.3300	50.0000	0.0000	(4.4699)	(0.5223)	0.0000	3	(4.9922)	01/06/2025
601016.SH	12/27/2024	SDB3260123095	12,500.00	0.4461	5,510.53	5,576.07	0.0000	4.3300	50.0000	0.0000	(1.9884)	(0.2323)	0.0000	3	(2.2207)	01/06/2025
601016.SH	12/27/2024	SDB3260123095	4,200.00	0.4461	1,851.54	1,873.56	0.0000	4.3300	50.0000	0.0000	(0.6681)	(0.0781)	0.0000	3	(0.7462)	01/06/2025
601016.SH	12/27/2024	SDB3260123095	24,000.00	0.4461	10,580.21	10,706.06	0.0000	4.3300	50.0000	0.0000	(3.8177)	(0.4461)	0.0000	3	(4.2638)	01/06/2025
601016.SH	12/27/2024	SDB3260123095	2,200.00	0.4461	969.85	981.39	0.0000	4.3300	50.0000	0.0000	(0.3500)	(0.0409)	0.0000	3	(0.3908)	01/06/2025
601016.SH	12/26/2024	SDB3260123095	11,200.00	0.4526	4,937.43	5,068.64	0.0000	4.3300	50.0000	0.0000	(0.5939)	(0.0704)	0.0000	1	(0.6643)	01/06/2025
601016.SH	12/26/2024	SDB3260123095	27,700.00	0.4526	12,211.32	12,535.83	0.0000	4.3300	50.0000	0.0000	(1.4688)	(0.1741)	0.0000	1	(1.6429)	01/06/2025
601016.SH	12/26/2024	SDB3260123095	600.00	0.4526	264.51	271.53	0.0000	4.3300	50.0000	0.0000	(0.0318)	(0.0038)	0.0000	1	(0.0356)	01/06/2025
601016.SH	12/26/2024	SDB3260123095	100.00	0.4526	44.08	45.26	0.0000	4.3300	50.0000	0.0000	(0.0053)	(0.0006)	0.0000	1	(0.0059)	01/06/2025
601016.SH	12/26/2024	SDB3260123095	2,900.00	0.4526	1,278.44	1,312.42	0.0000	4.3300	50.0000	0.0000	(0.1538)	(0.0182)	0.0000	1	(0.1720)	01/06/2025
601016.SH	12/26/2024	SDB3260123095	1,400.00	0.4526	617.18	633.58	0.0000	4.3300	50.0000	0.0000	(0.0742)	(0.0088)	0.0000	1	(0.0830)	01/06/2025
601016.SH	12/26/2024	SDB3260123095	500.00	0.4526	220.42	226.28	0.0000	4.3300	50.0000	0.0000	(0.0265)	(0.0031)	0.0000	1	(0.0297)	01/06/2025
601016.SH	12/26/2024	SDB3260123095	100.00	0.4526	44.08	45.26	0.0000	4.3300	50.0000	0.0000	(0.0053)	(0.0006)	0.0000	1	(0.0059)	01/06/2025
601016.SH	12/26/2024	SDB3260123095	800.00	0.4526	352.67	362.05	0.0000	4.3300	50.0000	0.0000	(0.0424)	(0.0050)	0.0000	1	(0.0474)	01/06/2025
601016.SH	12/26/2024	SDB3260123095	6,700.00	0.4526	2,953.64	3,032.13	0.0000	4.3300	50.0000	0.0000	(0.3553)	(0.0421)	0.0000	1	(0.3974)	01/06/2025
601016.SH	12/26/2024	SDB3260123095	6,500.00	0.4526	2,865.47	2,941.62	0.0000	4.3300	50.0000	0.0000	(0.3447)	(0.0409)	0.0000	1	(0.3855)	01/06/2025
601016.SH	12/26/2024	SDB3260123095	3,400.00	0.4526	1,498.86	1,538.69	0.0000	4.3300	50.0000	0.0000	(0.1803)	(0.0214)	0.0000	1	(0.2017)	01/06/2025
601016.SH	12/26/2024	SDB3260123095	3,000.00	0.4526	1,322.53	1,357.67	0.0000	4.3300	50.0000	0.0000	(0.1591)	(0.0189)	0.0000	1	(0.1779)	01/06/2025
601016.SH	12/26/2024	SDB3260123095	8,300.00	0.4526	3,658.99	3,756.22	0.0000	4.3300	50.0000	0.0000	(0.4401)	(0.0522)	0.0000	1	(0.4923)	01/06/2025
601016.SH	12/26/2024	SDB3260123095	500.00	0.4526	220.42	226.28	0.0000	4.3300	50.0000	0.0000	(0.0265)	(0.0031)	0.0000	1	(0.0297)	01/06/2025
601016.SH	12/26/2024	SDB3260123095	2,300.00	0.4526	1,013.94	1,040.88	0.0000	4.3300	50.0000	0.0000	(0.1220)	(0.0145)	0.0000	1	(0.1364)	01/06/2025
601016.SH	12/26/2024	SDB3260123095	1,900.00	0.4526	837.60	859.86	0.0000	4.3300	50.0000	0.0000	(0.1007)	(0.0119)	0.0000	1	(0.1127)	01/06/2025
601016.SH	12/26/2024	SDB3260123095	15,100.00	0.4526	6,656.71	6,833.61	0.0000	4.3300	50.0000	0.0000	(0.8007)	(0.0949)	0.0000	1	(0.8956)	01/06/2025
601016.SH	12/26/2024	SDB3260123095	28,100.00	0.4526	12,387.66	12,716.85	0.0000	4.3300	50.0000	0.0000	(1.4900)	(0.1766)	0.0000	1	(1.6666)	01/06/2025
601016.SH	12/26/2024	SDB3260123095	12,500.00	0.4526	5,510.53	5,656.96	0.0000	4.3300	50.0000	0.0000	(0.6628)	(0.0786)	0.0000	1	(0.7414)	01/06/2025
601016.SH	12/26/2024	SDB3260123095	4,200.00	0.4526	1,851.54	1,900.74	0.0000	4.3300	50.0000	0.0000	(0.2227)	(0.0264)	0.0000	1	(0.2491)	01/06/2025
601016.SH	12/26/2024	SDB3260123095	24,000.00	0.4526	10,580.21	10,861.37	0.0000	4.3300	50.0000	0.0000	(1.2726)	(0.1509)	0.0000	1	(1.4234)	01/06/2025
601016.SH	12/26/2024	SDB3260123095	2,200.00	0.4526	969.85	995.63	0.0000	4.3300	50.0000	0.0000	(0.1167)	(0.0138)	0.0000	1	(0.1305)	01/06/2025
601016.SH	12/24/2024	SDB3260123095	11,200.00	0.4526	4,937.43	5,068.64	0.0000	4.3300	50.0000	0.0000	(1.1877)	(0.1408)	0.0000	2	(1.3285)	01/06/2025
601016.SH	12/24/2024	SDB3260123095	27,700.00	0.4526	12,211.32	12,535.83	0.0000	4.3300	50.0000	0.0000	(2.9375)	(0.3482)	0.0000	2	(3.2857)	01/06/2025
601016.SH	12/24/2024	SDB3260123095	600.00	0.4526	264.51	271.53	0.0000	4.3300	50.0000	0.0000	(0.0636)	(0.0075)	0.0000	2	(0.0712)	01/06/2025
601016.SH	12/24/2024	SDB3260123095	100.00	0.4526	44.08	45.26	0.0000	4.3300	50.0000	0.0000	(0.0106)	(0.0013)	0.0000	2	(0.0119)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CECEP WIND-POWER CORPORATION CMN CLASS A SERIES NORTHBOUND (Cont.)																
601016.SH	12/24/2024	SDB3260123095	2,900.00	0.4526	1,278.44	1,312.42	0.0000	4.3300	50.0000	0.0000	(0.3075)	(0.0365)	0.0000	2	(0.3440)	01/06/2025
601016.SH	12/24/2024	SDB3260123095	1,400.00	0.4526	617.18	633.58	0.0000	4.3300	50.0000	0.0000	(0.1485)	(0.0176)	0.0000	2	(0.1661)	01/06/2025
601016.SH	12/24/2024	SDB3260123095	500.00	0.4526	220.42	226.28	0.0000	4.3300	50.0000	0.0000	(0.0530)	(0.0063)	0.0000	2	(0.0593)	01/06/2025
601016.SH	12/24/2024	SDB3260123095	100.00	0.4526	44.08	45.26	0.0000	4.3300	50.0000	0.0000	(0.0106)	(0.0013)	0.0000	2	(0.0119)	01/06/2025
601016.SH	12/24/2024	SDB3260123095	800.00	0.4526	352.67	362.05	0.0000	4.3300	50.0000	0.0000	(0.0848)	(0.0101)	0.0000	2	(0.0949)	01/06/2025
601016.SH	12/24/2024	SDB3260123095	6,700.00	0.4526	2,953.64	3,032.13	0.0000	4.3300	50.0000	0.0000	(0.7105)	(0.0842)	0.0000	2	(0.7947)	01/06/2025
601016.SH	12/24/2024	SDB3260123095	6,500.00	0.4526	2,865.47	2,941.62	0.0000	4.3300	50.0000	0.0000	(0.6893)	(0.0817)	0.0000	2	(0.7710)	01/06/2025
601016.SH	12/24/2024	SDB3260123095	3,400.00	0.4526	1,498.86	1,538.69	0.0000	4.3300	50.0000	0.0000	(0.3606)	(0.0427)	0.0000	2	(0.4033)	01/06/2025
601016.SH	12/24/2024	SDB3260123095	3,000.00	0.4526	1,322.53	1,357.67	0.0000	4.3300	50.0000	0.0000	(0.3181)	(0.0377)	0.0000	2	(0.3559)	01/06/2025
601016.SH	12/24/2024	SDB3260123095	8,300.00	0.4526	3,658.99	3,756.22	0.0000	4.3300	50.0000	0.0000	(0.8802)	(0.1043)	0.0000	2	(0.9845)	01/06/2025
601016.SH	12/24/2024	SDB3260123095	500.00	0.4526	220.42	226.28	0.0000	4.3300	50.0000	0.0000	(0.0530)	(0.0063)	0.0000	2	(0.0593)	01/06/2025
601016.SH	12/24/2024	SDB3260123095	2,300.00	0.4526	1,013.94	1,040.88	0.0000	4.3300	50.0000	0.0000	(0.2439)	(0.0289)	0.0000	2	(0.2728)	01/06/2025
601016.SH	12/24/2024	SDB3260123095	1,900.00	0.4526	837.60	859.86	0.0000	4.3300	50.0000	0.0000	(0.2015)	(0.0239)	0.0000	2	(0.2254)	01/06/2025
601016.SH	12/24/2024	SDB3260123095	15,100.00	0.4526	6,656.71	6,833.61	0.0000	4.3300	50.0000	0.0000	(1.6013)	(0.1898)	0.0000	2	(1.7911)	01/06/2025
601016.SH	12/24/2024	SDB3260123095	28,100.00	0.4526	12,387.66	12,716.85	0.0000	4.3300	50.0000	0.0000	(2.9799)	(0.3532)	0.0000	2	(3.3332)	01/06/2025
601016.SH	12/24/2024	SDB3260123095	12,500.00	0.4526	5,510.53	5,656.96	0.0000	4.3300	50.0000	0.0000	(1.3256)	(0.1571)	0.0000	2	(1.4827)	01/06/2025
601016.SH	12/24/2024	SDB3260123095	4,200.00	0.4526	1,851.54	1,900.74	0.0000	4.3300	50.0000	0.0000	(0.4454)	(0.0528)	0.0000	2	(0.4982)	01/06/2025
601016.SH	12/24/2024	SDB3260123095	24,000.00	0.4526	10,580.21	10,861.37	0.0000	4.3300	50.0000	0.0000	(2.5451)	(0.3017)	0.0000	2	(2.8468)	01/06/2025
601016.SH	12/24/2024	SDB3260123095	2,200.00	0.4526	969.85	995.63	0.0000	4.3300	50.0000	0.0000	(0.2333)	(0.0277)	0.0000	2	(0.2610)	01/06/2025
601016.SH	12/23/2024	SDB3260123095	11,200.00	0.4595	4,937.43	5,146.49	0.0000	4.3300	50.0000	0.0000	(0.5939)	(0.0715)	0.0000	1	(0.6653)	01/06/2025
601016.SH	12/23/2024	SDB3260123095	27,700.00	0.4595	12,211.32	12,728.37	0.0000	4.3300	50.0000	0.0000	(1.4688)	(0.1768)	0.0000	1	(1.6455)	01/06/2025
601016.SH	12/23/2024	SDB3260123095	600.00	0.4595	264.51	275.70	0.0000	4.3300	50.0000	0.0000	(0.0318)	(0.0038)	0.0000	1	(0.0356)	01/06/2025
601016.SH	12/23/2024	SDB3260123095	100.00	0.4595	44.08	45.95	0.0000	4.3300	50.0000	0.0000	(0.0053)	(0.0006)	0.0000	1	(0.0059)	01/06/2025
601016.SH	12/23/2024	SDB3260123095	2,900.00	0.4595	1,278.44	1,332.57	0.0000	4.3300	50.0000	0.0000	(0.1538)	(0.0185)	0.0000	1	(0.1723)	01/06/2025
601016.SH	12/23/2024	SDB3260123095	1,400.00	0.4595	617.18	643.31	0.0000	4.3300	50.0000	0.0000	(0.0742)	(0.0089)	0.0000	1	(0.0832)	01/06/2025
601016.SH	12/23/2024	SDB3260123095	500.00	0.4595	220.42	229.75	0.0000	4.3300	50.0000	0.0000	(0.0265)	(0.0032)	0.0000	1	(0.0297)	01/06/2025
601016.SH	12/23/2024	SDB3260123095	100.00	0.4595	44.08	45.95	0.0000	4.3300	50.0000	0.0000	(0.0053)	(0.0006)	0.0000	1	(0.0059)	01/06/2025
601016.SH	12/23/2024	SDB3260123095	800.00	0.4595	352.67	367.61	0.0000	4.3300	50.0000	0.0000	(0.0424)	(0.0051)	0.0000	1	(0.0475)	01/06/2025
601016.SH	12/23/2024	SDB3260123095	6,700.00	0.4595	2,953.64	3,078.70	0.0000	4.3300	50.0000	0.0000	(0.3553)	(0.0428)	0.0000	1	(0.3980)	01/06/2025
601016.SH	12/23/2024	SDB3260123095	6,500.00	0.4595	2,865.47	2,986.80	0.0000	4.3300	50.0000	0.0000	(0.3447)	(0.0415)	0.0000	1	(0.3861)	01/06/2025
601016.SH	12/23/2024	SDB3260123095	3,400.00	0.4595	1,498.86	1,562.33	0.0000	4.3300	50.0000	0.0000	(0.1803)	(0.0217)	0.0000	1	(0.2020)	01/06/2025
601016.SH	12/23/2024	SDB3260123095	3,000.00	0.4595	1,322.53	1,378.52	0.0000	4.3300	50.0000	0.0000	(0.1591)	(0.0191)	0.0000	1	(0.1782)	01/06/2025
601016.SH	12/23/2024	SDB3260123095	8,300.00	0.4595	3,658.99	3,813.92	0.0000	4.3300	50.0000	0.0000	(0.4401)	(0.0530)	0.0000	1	(0.4931)	01/06/2025
601016.SH	12/23/2024	SDB3260123095	500.00	0.4595	220.42	229.75	0.0000	4.3300	50.0000	0.0000	(0.0265)	(0.0032)	0.0000	1	(0.0297)	01/06/2025
601016.SH	12/23/2024	SDB3260123095	2,300.00	0.4595	1,013.94	1,056.87	0.0000	4.3300	50.0000	0.0000	(0.1220)	(0.0147)	0.0000	1	(0.1366)	01/06/2025
601016.SH	12/23/2024	SDB3260123095	1,900.00	0.4595	837.60	873.07	0.0000	4.3300	50.0000	0.0000	(0.1007)	(0.0121)	0.0000	1	(0.1129)	01/06/2025
601016.SH	12/23/2024	SDB3260123095	15,100.00	0.4595	6,656.71	6,938.57	0.0000	4.3300	50.0000	0.0000	(0.8007)	(0.0964)	0.0000	1	(0.8970)	01/06/2025
601016.SH	12/23/2024	SDB3260123095	28,100.00	0.4595	12,387.66	12,912.17	0.0000	4.3300	50.0000	0.0000	(1.4900)	(0.1793)	0.0000	1	(1.6693)	01/06/2025
601016.SH	12/23/2024	SDB3260123095	12,500.00	0.4595	5,510.53	5,743.85	0.0000	4.3300	50.0000	0.0000	(0.6628)	(0.0798)	0.0000	1	(0.7426)	01/06/2025
601016.SH	12/23/2024	SDB3260123095	4,200.00	0.4595	1,851.54	1,929.93	0.0000	4.3300	50.0000	0.0000	(0.2227)	(0.0268)	0.0000	1	(0.2495)	01/06/2025
601016.SH	12/23/2024	SDB3260123095	24,000.00	0.4595	10,580.21	11,028.19	0.0000	4.3300	50.0000	0.0000	(1.2726)	(0.1532)	0.0000	1	(1.4257)	01/06/2025
601016.SH	12/23/2024	SDB3260123095	2,200.00	0.4595	969.85	1,010.92	0.0000	4.3300	50.0000	0.0000	(0.1167)	(0.0140)	0.0000	1	(0.1307)	01/06/2025
601016.SH	12/20/2024	SDB3260123095	11,200.00	0.4498	4,937.43	5,037.95	0.0000	4.3300	50.0000	0.0000	(1.7816)	(0.2099)	0.0000	3	(1.9915)	01/06/2025
601016.SH	12/20/2024	SDB3260123095	27,700.00	0.4498	12,211.32	12,459.93	0.0000	4.3300	50.0000	0.0000	(4.4063)	(0.5192)	0.0000	3	(4.9254)	01/06/2025
601016.SH	12/20/2024	SDB3260123095	600.00	0.4498	264.51	269.89	0.0000	4.3300	50.0000	0.0000	(0.0954)	(0.0112)	0.0000	3	(0.1067)	01/06/2025
601016.SH	12/20/2024	SDB3260123095	100.00	0.4498	44.08	44.98	0.0000	4.3300	50.0000	0.0000	(0.0159)	(0.0019)	0.0000	3	(0.0178)	01/06/2025
601016.SH	12/20/2024	SDB3260123095	2,900.00	0.4498	1,278.44	1,304.47	0.0000	4.3300	50.0000	0.0000	(0.4613)	(0.0544)	0.0000	3	(0.5157)	01/06/2025
601016.SH	12/20/2024	SDB3260123095	1,400.00	0.4498	617.18	629.74	0.0000	4.3300	50.0000	0.0000	(0.2227)	(0.0262)	0.0000	3	(0.2489)	01/06/2025
601016.SH	12/20/2024	SDB3260123095	500.00	0.4498	220.42	224.91	0.0000	4.3300	50.0000	0.0000	(0.0795)	(0.0094)	0.0000	3	(0.0889)	01/06/2025
601016.SH	12/20/2024	SDB3260123095	100.00	0.4498	44.08	44.98	0.0000	4.3300	50.0000	0.0000	(0.0159)	(0.0019)	0.0000	3	(0.0178)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CECEP WIND-POWER CORPORATION CMN CLASS A SERIES NORTHBOUND (Cont.)																
601016.SH	12/20/2024	SDB3260123095	800.00	0.4498	352.67	359.85	0.0000	4.3300	50.0000	0.0000	(0.1273)	(0.0150)	0.0000	3	(0.1423)	01/06/2025
601016.SH	12/20/2024	SDB3260123095	6,700.00	0.4498	2,953.64	3,013.77	0.0000	4.3300	50.0000	0.0000	(1.0658)	(0.1256)	0.0000	3	(1.1913)	01/06/2025
601016.SH	12/20/2024	SDB3260123095	6,500.00	0.4498	2,865.47	2,923.81	0.0000	4.3300	50.0000	0.0000	(1.0340)	(0.1218)	0.0000	3	(1.1558)	01/06/2025
601016.SH	12/20/2024	SDB3260123095	3,400.00	0.4498	1,498.86	1,529.38	0.0000	4.3300	50.0000	0.0000	(0.5408)	(0.0637)	0.0000	3	(0.6046)	01/06/2025
601016.SH	12/20/2024	SDB3260123095	3,000.00	0.4498	1,322.53	1,349.45	0.0000	4.3300	50.0000	0.0000	(0.4772)	(0.0562)	0.0000	3	(0.5334)	01/06/2025
601016.SH	12/20/2024	SDB3260123095	8,300.00	0.4498	3,658.99	3,733.48	0.0000	4.3300	50.0000	0.0000	(1.3203)	(0.1556)	0.0000	3	(1.4758)	01/06/2025
601016.SH	12/20/2024	SDB3260123095	500.00	0.4498	220.42	224.91	0.0000	4.3300	50.0000	0.0000	(0.0795)	(0.0094)	0.0000	3	(0.0889)	01/06/2025
601016.SH	12/20/2024	SDB3260123095	2,300.00	0.4498	1,013.94	1,034.58	0.0000	4.3300	50.0000	0.0000	(0.3659)	(0.0431)	0.0000	3	(0.4090)	01/06/2025
601016.SH	12/20/2024	SDB3260123095	1,900.00	0.4498	837.60	854.65	0.0000	4.3300	50.0000	0.0000	(0.3022)	(0.0356)	0.0000	3	(0.3378)	01/06/2025
601016.SH	12/20/2024	SDB3260123095	15,100.00	0.4498	6,656.71	6,792.24	0.0000	4.3300	50.0000	0.0000	(2.4020)	(0.2830)	0.0000	3	(2.6850)	01/06/2025
601016.SH	12/20/2024	SDB3260123095	28,100.00	0.4498	12,387.66	12,639.86	0.0000	4.3300	50.0000	0.0000	(4.4699)	(0.5267)	0.0000	3	(4.9965)	01/06/2025
601016.SH	12/20/2024	SDB3260123095	12,500.00	0.4498	5,510.53	5,622.71	0.0000	4.3300	50.0000	0.0000	(1.9884)	(0.2343)	0.0000	3	(2.2227)	01/06/2025
601016.SH	12/20/2024	SDB3260123095	4,200.00	0.4498	1,851.54	1,889.23	0.0000	4.3300	50.0000	0.0000	(0.6681)	(0.0787)	0.0000	3	(0.7468)	01/06/2025
601016.SH	12/20/2024	SDB3260123095	24,000.00	0.4498	10,580.21	10,795.61	0.0000	4.3300	50.0000	0.0000	(3.8177)	(0.4498)	0.0000	3	(4.2675)	01/06/2025
601016.SH	12/20/2024	SDB3260123095	2,200.00	0.4498	969.85	989.60	0.0000	4.3300	50.0000	0.0000	(0.3500)	(0.0412)	0.0000	3	(0.3912)	01/06/2025
601016.SH	12/19/2024	SDB3260123095	11,200.00	0.4528	4,937.43	5,071.81	0.0000	4.5800	50.0000	0.0000	(0.6282)	(0.0704)	0.0000	1	(0.6986)	01/06/2025
601016.SH	12/19/2024	SDB3260123095	27,700.00	0.4528	12,211.32	12,543.67	0.0000	4.5800	50.0000	0.0000	(1.5536)	(0.1742)	0.0000	1	(1.7278)	01/06/2025
601016.SH	12/19/2024	SDB3260123095	600.00	0.4528	264.51	271.70	0.0000	4.5800	50.0000	0.0000	(0.0337)	(0.0038)	0.0000	1	(0.0374)	01/06/2025
601016.SH	12/19/2024	SDB3260123095	100.00	0.4528	44.08	45.28	0.0000	4.5800	50.0000	0.0000	(0.0056)	(0.0006)	0.0000	1	(0.0062)	01/06/2025
601016.SH	12/19/2024	SDB3260123095	2,900.00	0.4528	1,278.44	1,313.24	0.0000	4.5800	50.0000	0.0000	(0.1626)	(0.0182)	0.0000	1	(0.1809)	01/06/2025
601016.SH	12/19/2024	SDB3260123095	1,400.00	0.4528	617.18	633.98	0.0000	4.5800	50.0000	0.0000	(0.0088)	(0.0088)	0.0000	1	(0.0873)	01/06/2025
601016.SH	12/19/2024	SDB3260123095	500.00	0.4528	220.42	226.42	0.0000	4.5800	50.0000	0.0000	(0.0280)	(0.0031)	0.0000	1	(0.0312)	01/06/2025
601016.SH	12/19/2024	SDB3260123095	100.00	0.4528	44.08	45.28	0.0000	4.5800	50.0000	0.0000	(0.0056)	(0.0006)	0.0000	1	(0.0062)	01/06/2025
601016.SH	12/19/2024	SDB3260123095	800.00	0.4528	352.67	362.27	0.0000	4.5800	50.0000	0.0000	(0.0449)	(0.0050)	0.0000	1	(0.0499)	01/06/2025
601016.SH	12/19/2024	SDB3260123095	6,700.00	0.4528	2,953.64	3,034.03	0.0000	4.5800	50.0000	0.0000	(0.3758)	(0.0421)	0.0000	1	(0.4179)	01/06/2025
601016.SH	12/19/2024	SDB3260123095	6,500.00	0.4528	2,865.47	2,943.46	0.0000	4.5800	50.0000	0.0000	(0.3646)	(0.0409)	0.0000	1	(0.4054)	01/06/2025
601016.SH	12/19/2024	SDB3260123095	3,400.00	0.4528	1,498.86	1,539.66	0.0000	4.5800	50.0000	0.0000	(0.1907)	(0.0214)	0.0000	1	(0.2121)	01/06/2025
601016.SH	12/19/2024	SDB3260123095	3,000.00	0.4528	1,322.53	1,358.52	0.0000	4.5800	50.0000	0.0000	(0.1683)	(0.0189)	0.0000	1	(0.1871)	01/06/2025
601016.SH	12/19/2024	SDB3260123095	8,300.00	0.4528	3,658.99	3,758.57	0.0000	4.5800	50.0000	0.0000	(0.4655)	(0.0522)	0.0000	1	(0.5177)	01/06/2025
601016.SH	12/19/2024	SDB3260123095	500.00	0.4528	220.42	226.42	0.0000	4.5800	50.0000	0.0000	(0.0280)	(0.0031)	0.0000	1	(0.0312)	01/06/2025
601016.SH	12/19/2024	SDB3260123095	2,300.00	0.4528	1,013.94	1,041.53	0.0000	4.5800	50.0000	0.0000	(0.1290)	(0.0145)	0.0000	1	(0.1435)	01/06/2025
601016.SH	12/19/2024	SDB3260123095	1,900.00	0.4528	837.60	860.40	0.0000	4.5800	50.0000	0.0000	(0.1066)	(0.0119)	0.0000	1	(0.1185)	01/06/2025
601016.SH	12/19/2024	SDB3260123095	15,100.00	0.4528	6,656.71	6,837.88	0.0000	4.5800	50.0000	0.0000	(0.8469)	(0.0950)	0.0000	1	(0.9419)	01/06/2025
601016.SH	12/19/2024	SDB3260123095	28,100.00	0.4528	12,387.66	12,724.80	0.0000	4.5800	50.0000	0.0000	(1.5760)	(0.1767)	0.0000	1	(1.7527)	01/06/2025
601016.SH	12/19/2024	SDB3260123095	12,500.00	0.4528	5,510.53	5,660.50	0.0000	4.5800	50.0000	0.0000	(0.7011)	(0.0786)	0.0000	1	(0.7797)	01/06/2025
601016.SH	12/19/2024	SDB3260123095	4,200.00	0.4528	1,851.54	1,901.93	0.0000	4.5800	50.0000	0.0000	(0.2356)	(0.0264)	0.0000	1	(0.2620)	01/06/2025
601016.SH	12/19/2024	SDB3260123095	24,000.00	0.4528	10,580.21	10,868.16	0.0000	4.5800	50.0000	0.0000	(1.3460)	(0.1509)	0.0000	1	(1.4970)	01/06/2025
601016.SH	12/19/2024	SDB3260123095	2,200.00	0.4528	969.85	996.25	0.0000	4.5800	50.0000	0.0000	(0.1234)	(0.0138)	0.0000	1	(0.1372)	01/06/2025
601016.SH	12/18/2024	SDB3260123095	11,200.00	0.4514	4,937.43	5,055.53	0.0000	4.5800	50.0000	0.0000	(0.6282)	(0.0702)	0.0000	1	(0.6984)	01/06/2025
601016.SH	12/18/2024	SDB3260123095	27,700.00	0.4514	12,211.32	12,503.42	0.0000	4.5800	50.0000	0.0000	(1.5536)	(0.1737)	0.0000	1	(1.7272)	01/06/2025
601016.SH	12/18/2024	SDB3260123095	600.00	0.4514	264.51	270.83	0.0000	4.5800	50.0000	0.0000	(0.0337)	(0.0038)	0.0000	1	(0.0374)	01/06/2025
601016.SH	12/18/2024	SDB3260123095	100.00	0.4514	44.08	45.14	0.0000	4.5800	50.0000	0.0000	(0.0056)	(0.0006)	0.0000	1	(0.0062)	01/06/2025
601016.SH	12/18/2024	SDB3260123095	2,900.00	0.4514	1,278.44	1,309.02	0.0000	4.5800	50.0000	0.0000	(0.1626)	(0.0182)	0.0000	1	(0.1808)	01/06/2025
601016.SH	12/18/2024	SDB3260123095	1,400.00	0.4514	617.18	631.94	0.0000	4.5800	50.0000	0.0000	(0.0785)	(0.0088)	0.0000	1	(0.0873)	01/06/2025
601016.SH	12/18/2024	SDB3260123095	500.00	0.4514	220.42	225.69	0.0000	4.5800	50.0000	0.0000	(0.0280)	(0.0031)	0.0000	1	(0.0312)	01/06/2025
601016.SH	12/18/2024	SDB3260123095	100.00	0.4514	44.08	45.14	0.0000	4.5800	50.0000	0.0000	(0.0056)	(0.0006)	0.0000	1	(0.0062)	01/06/2025
601016.SH	12/18/2024	SDB3260123095	800.00	0.4514	352.67	361.11	0.0000	4.5800	50.0000	0.0000	(0.0449)	(0.0050)	0.0000	1	(0.0499)	01/06/2025
601016.SH	12/18/2024	SDB3260123095	6,700.00	0.4514	2,953.64	3,024.29	0.0000	4.5800	50.0000	0.0000	(0.3758)	(0.0420)	0.0000	1	(0.4178)	01/06/2025
601016.SH	12/18/2024	SDB3260123095	6,500.00	0.4514	2,865.47	2,934.02	0.0000	4.5800	50.0000	0.0000	(0.3646)	(0.0408)	0.0000	1	(0.4053)	01/06/2025
601016.SH	12/18/2024	SDB3260123095	3,400.00	0.4514	1,498.86	1,534.72	0.0000	4.5800	50.0000	0.0000	(0.1907)	(0.0213)	0.0000	1	(0.2120)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CECEP WIND-POWER CORPORATION CMN CLASS A SERIES NORTHBOUND (Cont.)																
601016.SH	12/18/2024	SDB3260123095	3,000.00	0.4514	1,322.53	1,354.16	0.0000	4.5800	50.0000	0.0000	(0.1683)	(0.0188)	0.0000	1	(0.1871)	01/06/2025
601016.SH	12/18/2024	SDB3260123095	8,300.00	0.4514	3,658.99	3,746.51	0.0000	4.5800	50.0000	0.0000	(0.4655)	(0.0520)	0.0000	1	(0.5175)	01/06/2025
601016.SH	12/18/2024	SDB3260123095	500.00	0.4514	220.42	225.69	0.0000	4.5800	50.0000	0.0000	(0.0280)	(0.0031)	0.0000	1	(0.0312)	01/06/2025
601016.SH	12/18/2024	SDB3260123095	2,300.00	0.4514	1,013.94	1,038.19	0.0000	4.5800	50.0000	0.0000	(0.1290)	(0.0144)	0.0000	1	(0.1434)	01/06/2025
601016.SH	12/18/2024	SDB3260123095	1,900.00	0.4514	837.60	857.64	0.0000	4.5800	50.0000	0.0000	(0.1066)	(0.0119)	0.0000	1	(0.1185)	01/06/2025
601016.SH	12/18/2024	SDB3260123095	15,100.00	0.4514	6,656.71	6,815.94	0.0000	4.5800	50.0000	0.0000	(0.8469)	(0.0947)	0.0000	1	(0.9415)	01/06/2025
601016.SH	12/18/2024	SDB3260123095	28,100.00	0.4514	12,387.66	12,683.97	0.0000	4.5800	50.0000	0.0000	(1.5760)	(0.1762)	0.0000	1	(1.7522)	01/06/2025
601016.SH	12/18/2024	SDB3260123095	12,500.00	0.4514	5,510.53	5,642.34	0.0000	4.5800	50.0000	0.0000	(0.7011)	(0.0784)	0.0000	1	(0.7794)	01/06/2025
601016.SH	12/18/2024	SDB3260123095	4,200.00	0.4514	1,851.54	1,895.83	0.0000	4.5800	50.0000	0.0000	(0.2356)	(0.0263)	0.0000	1	(0.2619)	01/06/2025
601016.SH	12/18/2024	SDB3260123095	24,000.00	0.4514	10,580.21	10,833.29	0.0000	4.5800	50.0000	0.0000	(1.3460)	(0.1505)	0.0000	1	(1.4965)	01/06/2025
601016.SH	12/18/2024	SDB3260123095	2,200.00	0.4514	969.85	993.05	0.0000	4.5800	50.0000	0.0000	(0.1234)	(0.0138)	0.0000	1	(0.1372)	01/06/2025
601016.SH	12/17/2024	SDB3260123095	11,200.00	0.4665	4,937.43	5,225.33	0.0000	4.5800	50.0000	0.0000	(0.6282)	(0.0726)	0.0000	1	(0.7007)	01/06/2025
601016.SH	12/17/2024	SDB3260123095	27,700.00	0.4665	12,211.32	12,923.35	0.0000	4.5800	50.0000	0.0000	(1.5536)	(0.1795)	0.0000	1	(1.7330)	01/06/2025
601016.SH	12/17/2024	SDB3260123095	600.00	0.4665	264.51	279.93	0.0000	4.5800	50.0000	0.0000	(0.0337)	(0.0039)	0.0000	1	(0.0375)	01/06/2025
601016.SH	12/17/2024	SDB3260123095	100.00	0.4665	44.08	46.65	0.0000	4.5800	50.0000	0.0000	(0.0056)	(0.0006)	0.0000	1	(0.0063)	01/06/2025
601016.SH	12/17/2024	SDB3260123095	2,900.00	0.4665	1,278.44	1,352.99	0.0000	4.5800	50.0000	0.0000	(0.1626)	(0.0188)	0.0000	1	(0.1814)	01/06/2025
601016.SH	12/17/2024	SDB3260123095	1,400.00	0.4665	617.18	653.17	0.0000	4.5800	50.0000	0.0000	(0.0785)	(0.0091)	0.0000	1	(0.0876)	01/06/2025
601016.SH	12/17/2024	SDB3260123095	500.00	0.4665	220.42	233.27	0.0000	4.5800	50.0000	0.0000	(0.0280)	(0.0032)	0.0000	1	(0.0313)	01/06/2025
601016.SH	12/17/2024	SDB3260123095	100.00	0.4665	44.08	46.65	0.0000	4.5800	50.0000	0.0000	(0.0056)	(0.0006)	0.0000	1	(0.0063)	01/06/2025
601016.SH	12/17/2024	SDB3260123095	800.00	0.4665	352.67	373.24	0.0000	4.5800	50.0000	0.0000	(0.0449)	(0.0052)	0.0000	1	(0.0501)	01/06/2025
601016.SH	12/17/2024	SDB3260123095	6,700.00	0.4665	2,953.64	3,125.86	0.0000	4.5800	50.0000	0.0000	(0.0434)	(0.0434)	0.0000	1	(0.4192)	01/06/2025
601016.SH	12/17/2024	SDB3260123095	6,500.00	0.4665	2,865.47	3,032.56	0.0000	4.5800	50.0000	0.0000	(0.3646)	(0.0421)	0.0000	1	(0.4067)	01/06/2025
601016.SH	12/17/2024	SDB3260123095	3,400.00	0.4665	1,498.86	1,586.26	0.0000	4.5800	50.0000	0.0000	(0.1907)	(0.0220)	0.0000	1	(0.2127)	01/06/2025
601016.SH	12/17/2024	SDB3260123095	3,000.00	0.4665	1,322.53	1,399.64	0.0000	4.5800	50.0000	0.0000	(0.1683)	(0.0194)	0.0000	1	(0.1877)	01/06/2025
601016.SH	12/17/2024	SDB3260123095	8,300.00	0.4665	3,658.99	3,872.34	0.0000	4.5800	50.0000	0.0000	(0.4655)	(0.0538)	0.0000	1	(0.5193)	01/06/2025
601016.SH	12/17/2024	SDB3260123095	500.00	0.4665	220.42	233.27	0.0000	4.5800	50.0000	0.0000	(0.0280)	(0.0032)	0.0000	1	(0.0313)	01/06/2025
601016.SH	12/17/2024	SDB3260123095	2,300.00	0.4665	1,013.94	1,073.06	0.0000	4.5800	50.0000	0.0000	(0.1290)	(0.0149)	0.0000	1	(0.1439)	01/06/2025
601016.SH	12/17/2024	SDB3260123095	1,900.00	0.4665	837.60	886.44	0.0000	4.5800	50.0000	0.0000	(0.1066)	(0.0123)	0.0000	1	(0.1189)	01/06/2025
601016.SH	12/17/2024	SDB3260123095	15,100.00	0.4665	6,656.71	7,044.86	0.0000	4.5800	50.0000	0.0000	(0.8469)	(0.0978)	0.0000	1	(0.9447)	01/06/2025
601016.SH	12/17/2024	SDB3260123095	28,100.00	0.4665	12,387.66	13,109.97	0.0000	4.5800	50.0000	0.0000	(1.5760)	(0.1821)	0.0000	1	(1.7581)	01/06/2025
601016.SH	12/17/2024	SDB3260123095	12,500.00	0.4665	5,510.53	5,831.84	0.0000	4.5800	50.0000	0.0000	(0.7011)	(0.0810)	0.0000	1	(0.7821)	01/06/2025
601016.SH	12/17/2024	SDB3260123095	4,200.00	0.4665	1,851.54	1,959.50	0.0000	4.5800	50.0000	0.0000	(0.2356)	(0.0272)	0.0000	1	(0.2628)	01/06/2025
601016.SH	12/17/2024	SDB3260123095	24,000.00	0.4665	10,580.21	11,197.13	0.0000	4.5800	50.0000	0.0000	(1.3460)	(0.1555)	0.0000	1	(1.5016)	01/06/2025
601016.SH	12/17/2024	SDB3260123095	2,200.00	0.4665	969.85	1,026.40	0.0000	4.5800	50.0000	0.0000	(0.1234)	(0.0143)	0.0000	1	(0.1376)	01/06/2025
601016.SH	12/16/2024	SDB3260123095	11,200.00	0.4672	4,937.43	5,232.17	0.0000	4.5800	50.0000	0.0000	(0.6282)	(0.0727)	0.0000	1	(0.7008)	01/06/2025
601016.SH	12/16/2024	SDB3260123095	27,700.00	0.4672	12,211.32	12,940.28	0.0000	4.5800	50.0000	0.0000	(1.5536)	(0.1797)	0.0000	1	(1.7333)	01/06/2025
601016.SH	12/16/2024	SDB3260123095	600.00	0.4672	264.51	280.29	0.0000	4.5800	50.0000	0.0000	(0.0337)	(0.0039)	0.0000	1	(0.0375)	01/06/2025
601016.SH	12/16/2024	SDB3260123095	100.00	0.4672	44.08	46.72	0.0000	4.5800	50.0000	0.0000	(0.0056)	(0.0006)	0.0000	1	(0.0063)	01/06/2025
601016.SH	12/16/2024	SDB3260123095	2,900.00	0.4672	1,278.44	1,354.76	0.0000	4.5800	50.0000	0.0000	(0.1626)	(0.0188)	0.0000	1	(0.1815)	01/06/2025
601016.SH	12/16/2024	SDB3260123095	1,400.00	0.4672	617.18	654.02	0.0000	4.5800	50.0000	0.0000	(0.0785)	(0.0091)	0.0000	1	(0.0876)	01/06/2025
601016.SH	12/16/2024	SDB3260123095	500.00	0.4672	220.42	233.58	0.0000	4.5800	50.0000	0.0000	(0.0280)	(0.0032)	0.0000	1	(0.0313)	01/06/2025
601016.SH	12/16/2024	SDB3260123095	100.00	0.4672	44.08	46.72	0.0000	4.5800	50.0000	0.0000	(0.0056)	(0.0006)	0.0000	1	(0.0063)	01/06/2025
601016.SH	12/16/2024	SDB3260123095	800.00	0.4672	352.67	373.73	0.0000	4.5800	50.0000	0.0000	(0.0449)	(0.0052)	0.0000	1	(0.0501)	01/06/2025
601016.SH	12/16/2024	SDB3260123095	6,700.00	0.4672	2,953.64	3,129.96	0.0000	4.5800	50.0000	0.0000	(0.0435)	(0.0435)	0.0000	1	(0.4192)	01/06/2025
601016.SH	12/16/2024	SDB3260123095	6,500.00	0.4672	2,865.47	3,036.53	0.0000	4.5800	50.0000	0.0000	(0.3646)	(0.0422)	0.0000	1	(0.4067)	01/06/2025
601016.SH	12/16/2024	SDB3260123095	3,400.00	0.4672	1,498.86	1,588.34	0.0000	4.5800	50.0000	0.0000	(0.1907)	(0.0221)	0.0000	1	(0.2127)	01/06/2025
601016.SH	12/16/2024	SDB3260123095	3,000.00	0.4672	1,322.53	1,401.47	0.0000	4.5800	50.0000	0.0000	(0.1683)	(0.0195)	0.0000	1	(0.1877)	01/06/2025
601016.SH	12/16/2024	SDB3260123095	8,300.00	0.4672	3,658.99	3,877.41	0.0000	4.5800	50.0000	0.0000	(0.4655)	(0.0539)	0.0000	1	(0.5194)	01/06/2025
601016.SH	12/16/2024	SDB3260123095	500.00	0.4672	220.42	233.58	0.0000	4.5800	50.0000	0.0000	(0.0280)	(0.0032)	0.0000	1	(0.0313)	01/06/2025
601016.SH	12/16/2024	SDB3260123095	2,300.00	0.4672	1,013.94	1,074.46	0.0000	4.5800	50.0000	0.0000	(0.1290)	(0.0149)	0.0000	1	(0.1439)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CECEP WIND-POWER CORPORATION CMN CLASS A SERIES NORTHBOUND (Cont.)																
601016.SH	12/16/2024	SDB3260123095	1,900.00	0.4672	837.60	887.60	0.0000	4.5800	50.0000	0.0000	(0.1066)	(0.0123)	0.0000	1	(0.1189)	01/06/2025
601016.SH	12/16/2024	SDB3260123095	15,100.00	0.4672	6,656.71	7,054.09	0.0000	4.5800	50.0000	0.0000	(0.8469)	(0.0980)	0.0000	1	(0.9449)	01/06/2025
601016.SH	12/16/2024	SDB3260123095	28,100.00	0.4672	12,387.66	13,127.14	0.0000	4.5800	50.0000	0.0000	(1.5760)	(0.1823)	0.0000	1	(1.7583)	01/06/2025
601016.SH	12/16/2024	SDB3260123095	12,500.00	0.4672	5,510.53	5,839.48	0.0000	4.5800	50.0000	0.0000	(0.7011)	(0.0811)	0.0000	1	(0.7822)	01/06/2025
601016.SH	12/16/2024	SDB3260123095	4,200.00	0.4672	1,851.54	1,962.06	0.0000	4.5800	50.0000	0.0000	(0.2356)	(0.0273)	0.0000	1	(0.2628)	01/06/2025
601016.SH	12/16/2024	SDB3260123095	24,000.00	0.4672	10,580.21	11,211.79	0.0000	4.5800	50.0000	0.0000	(1.3460)	(0.1557)	0.0000	1	(1.5018)	01/06/2025
601016.SH	12/16/2024	SDB3260123095	2,200.00	0.4672	969.85	1,027.75	0.0000	4.5800	50.0000	0.0000	(0.1234)	(0.0143)	0.0000	1	(0.1377)	01/06/2025
601016.SH	12/13/2024	SDB3260123095	11,200.00	0.4583	4,937.43	5,133.25	0.0000	4.5800	50.0000	0.0000	(1.8845)	(0.2139)	0.0000	3	(2.0983)	01/06/2025
601016.SH	12/13/2024	SDB3260123095	27,700.00	0.4583	12,211.32	12,695.63	0.0000	4.5800	50.0000	0.0000	(4.6607)	(0.5290)	0.0000	3	(5.1896)	01/06/2025
601016.SH	12/13/2024	SDB3260123095	600.00	0.4583	264.51	275.00	0.0000	4.5800	50.0000	0.0000	(0.1010)	(0.0115)	0.0000	3	(0.1124)	01/06/2025
601016.SH	12/13/2024	SDB3260123095	100.00	0.4583	44.08	45.83	0.0000	4.5800	50.0000	0.0000	(0.0168)	(0.0019)	0.0000	3	(0.0187)	01/06/2025
601016.SH	12/13/2024	SDB3260123095	2,900.00	0.4583	1,278.44	1,329.15	0.0000	4.5800	50.0000	0.0000	(0.4879)	(0.0554)	0.0000	3	(0.5433)	01/06/2025
601016.SH	12/13/2024	SDB3260123095	1,400.00	0.4583	617.18	641.66	0.0000	4.5800	50.0000	0.0000	(0.2356)	(0.0267)	0.0000	3	(0.2623)	01/06/2025
601016.SH	12/13/2024	SDB3260123095	500.00	0.4583	220.42	229.16	0.0000	4.5800	50.0000	0.0000	(0.0841)	(0.0095)	0.0000	3	(0.0937)	01/06/2025
601016.SH	12/13/2024	SDB3260123095	100.00	0.4583	44.08	45.83	0.0000	4.5800	50.0000	0.0000	(0.0168)	(0.0019)	0.0000	3	(0.0187)	01/06/2025
601016.SH	12/13/2024	SDB3260123095	800.00	0.4583	352.67	366.66	0.0000	4.5800	50.0000	0.0000	(0.1346)	(0.0153)	0.0000	3	(0.1499)	01/06/2025
601016.SH	12/13/2024	SDB3260123095	6,700.00	0.4583	2,953.64	3,070.78	0.0000	4.5800	50.0000	0.0000	(1.1273)	(0.1279)	0.0000	3	(1.2553)	01/06/2025
601016.SH	12/13/2024	SDB3260123095	6,500.00	0.4583	2,865.47	2,979.12	0.0000	4.5800	50.0000	0.0000	(1.0937)	(0.1241)	0.0000	3	(1.2178)	01/06/2025
601016.SH	12/13/2024	SDB3260123095	3,400.00	0.4583	1,498.86	1,558.31	0.0000	4.5800	50.0000	0.0000	(0.5721)	(0.0649)	0.0000	3	(0.6370)	01/06/2025
601016.SH	12/13/2024	SDB3260123095	3,000.00	0.4583	1,322.53	1,374.98	0.0000	4.5800	50.0000	0.0000	(0.5048)	(0.0573)	0.0000	3	(0.5621)	01/06/2025
601016.SH	12/13/2024	SDB3260123095	8,300.00	0.4583	3,658.99	3,804.11	0.0000	4.5800	50.0000	0.0000	(1.3965)	(0.1585)	0.0000	3	(1.5550)	01/06/2025
601016.SH	12/13/2024	SDB3260123095	500.00	0.4583	220.42	229.16	0.0000	4.5800	50.0000	0.0000	(0.0841)	(0.0095)	0.0000	3	(0.0937)	01/06/2025
601016.SH	12/13/2024	SDB3260123095	2,300.00	0.4583	1,013.94	1,054.15	0.0000	4.5800	50.0000	0.0000	(0.3870)	(0.0439)	0.0000	3	(0.4309)	01/06/2025
601016.SH	12/13/2024	SDB3260123095	1,900.00	0.4583	837.60	870.82	0.0000	4.5800	50.0000	0.0000	(0.3197)	(0.0363)	0.0000	3	(0.3560)	01/06/2025
601016.SH	12/13/2024	SDB3260123095	15,100.00	0.4583	6,656.71	6,920.72	0.0000	4.5800	50.0000	0.0000	(2.5406)	(0.2884)	0.0000	3	(2.8290)	01/06/2025
601016.SH	12/13/2024	SDB3260123095	28,100.00	0.4583	12,387.66	12,878.96	0.0000	4.5800	50.0000	0.0000	(4.7280)	(0.5366)	0.0000	3	(5.2646)	01/06/2025
601016.SH	12/13/2024	SDB3260123095	12,500.00	0.4583	5,510.53	5,729.07	0.0000	4.5800	50.0000	0.0000	(2.1032)	(0.2387)	0.0000	3	(2.3419)	01/06/2025
601016.SH	12/13/2024	SDB3260123095	4,200.00	0.4583	1,851.54	1,924.97	0.0000	4.5800	50.0000	0.0000	(0.7067)	(0.0802)	0.0000	3	(0.7869)	01/06/2025
601016.SH	12/13/2024	SDB3260123095	24,000.00	0.4583	10,580.21	10,999.82	0.0000	4.5800	50.0000	0.0000	(4.0381)	(0.4583)	0.0000	3	(4.4964)	01/06/2025
601016.SH	12/13/2024	SDB3260123095	2,200.00	0.4583	969.85	1,008.32	0.0000	4.5800	50.0000	0.0000	(0.3702)	(0.0420)	0.0000	3	(0.4122)	01/06/2025
601016.SH	12/12/2024	SDB3260123095	11,200.00	0.4594	4,937.43	5,145.57	0.0000	4.5800	50.0000	0.0000	(0.6282)	(0.0715)	0.0000	1	(0.6996)	01/06/2025
601016.SH	12/12/2024	SDB3260123095	27,700.00	0.4594	12,211.32	12,726.10	0.0000	4.5800	50.0000	0.0000	(1.5536)	(0.1768)	0.0000	1	(1.7303)	01/06/2025
601016.SH	12/12/2024	SDB3260123095	600.00	0.4594	264.51	275.66	0.0000	4.5800	50.0000	0.0000	(0.0337)	(0.0038)	0.0000	1	(0.0375)	01/06/2025
601016.SH	12/12/2024	SDB3260123095	100.00	0.4594	44.08	45.94	0.0000	4.5800	50.0000	0.0000	(0.0056)	(0.0006)	0.0000	1	(0.0062)	01/06/2025
601016.SH	12/12/2024	SDB3260123095	2,900.00	0.4594	1,278.44	1,332.34	0.0000	4.5800	50.0000	0.0000	(0.1626)	(0.0185)	0.0000	1	(0.1812)	01/06/2025
601016.SH	12/12/2024	SDB3260123095	1,400.00	0.4594	617.18	643.20	0.0000	4.5800	50.0000	0.0000	(0.0785)	(0.0089)	0.0000	1	(0.0875)	01/06/2025
601016.SH	12/12/2024	SDB3260123095	500.00	0.4594	220.42	229.71	0.0000	4.5800	50.0000	0.0000	(0.0280)	(0.0032)	0.0000	1	(0.0312)	01/06/2025
601016.SH	12/12/2024	SDB3260123095	100.00	0.4594	44.08	45.94	0.0000	4.5800	50.0000	0.0000	(0.0056)	(0.0006)	0.0000	1	(0.0062)	01/06/2025
601016.SH	12/12/2024	SDB3260123095	800.00	0.4594	352.67	367.54	0.0000	4.5800	50.0000	0.0000	(0.0449)	(0.0051)	0.0000	1	(0.0500)	01/06/2025
601016.SH	12/12/2024	SDB3260123095	6,700.00	0.4594	2,953.64	3,078.15	0.0000	4.5800	50.0000	0.0000	(0.3758)	(0.0428)	0.0000	1	(0.4185)	01/06/2025
601016.SH	12/12/2024	SDB3260123095	6,500.00	0.4594	2,865.47	2,986.27	0.0000	4.5800	50.0000	0.0000	(0.3646)	(0.0415)	0.0000	1	(0.4060)	01/06/2025
601016.SH	12/12/2024	SDB3260123095	3,400.00	0.4594	1,498.86	1,562.05	0.0000	4.5800	50.0000	0.0000	(0.1907)	(0.0217)	0.0000	1	(0.2124)	01/06/2025
601016.SH	12/12/2024	SDB3260123095	3,000.00	0.4594	1,322.53	1,378.28	0.0000	4.5800	50.0000	0.0000	(0.1683)	(0.0191)	0.0000	1	(0.1874)	01/06/2025
601016.SH	12/12/2024	SDB3260123095	8,300.00	0.4594	3,658.99	3,813.24	0.0000	4.5800	50.0000	0.0000	(0.4655)	(0.0530)	0.0000	1	(0.5185)	01/06/2025
601016.SH	12/12/2024	SDB3260123095	500.00	0.4594	220.42	229.71	0.0000	4.5800	50.0000	0.0000	(0.0280)	(0.0032)	0.0000	1	(0.0312)	01/06/2025
601016.SH	12/12/2024	SDB3260123095	2,300.00	0.4594	1,013.94	1,056.68	0.0000	4.5800	50.0000	0.0000	(0.1290)	(0.0147)	0.0000	1	(0.1437)	01/06/2025
601016.SH	12/12/2024	SDB3260123095	1,900.00	0.4594	837.60	872.91	0.0000	4.5800	50.0000	0.0000	(0.1066)	(0.0121)	0.0000	1	(0.1187)	01/06/2025
601016.SH	12/12/2024	SDB3260123095	15,100.00	0.4594	6,656.71	6,937.33	0.0000	4.5800	50.0000	0.0000	(0.8469)	(0.0964)	0.0000	1	(0.9432)	01/06/2025
601016.SH	12/12/2024	SDB3260123095	28,100.00	0.4594	12,387.66	12,909.87	0.0000	4.5800	50.0000	0.0000	(1.5760)	(0.1793)	0.0000	1	(1.7553)	01/06/2025
601016.SH	12/12/2024	SDB3260123095	12,500.00	0.4594	5,510.53	5,742.82	0.0000	4.5800	50.0000	0.0000	(0.7011)	(0.0798)	0.0000	1	(0.7808)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CECEP WIND-POWER CORPORATION CMN CLASS A SERIES NORTHBOUND (Cont.)																
601016.SH	12/12/2024	SDB3260123095	4,200.00	0.4594	1,851.54	1,929.59	0.0000	4.5800	50.0000	0.0000	(0.2356)	(0.0268)	0.0000	1	(0.2624)	01/06/2025
601016.SH	12/12/2024	SDB3260123095	24,000.00	0.4594	10,580.21	11,026.22	0.0000	4.5800	50.0000	0.0000	(1.3460)	(0.1531)	0.0000	1	(1.4992)	01/06/2025
601016.SH	12/12/2024	SDB3260123095	2,200.00	0.4594	969.85	1,010.74	0.0000	4.5800	50.0000	0.0000	(0.1234)	(0.0140)	0.0000	1	(0.1374)	01/06/2025
601016.SH	12/11/2024	SDB3260123095	11,200.00	0.4640	4,937.43	5,196.53	0.0000	4.5800	50.0000	0.0000	(0.6282)	(0.0722)	0.0000	1	(0.7003)	01/06/2025
601016.SH	12/11/2024	SDB3260123095	27,700.00	0.4640	12,211.32	12,852.14	0.0000	4.5800	50.0000	0.0000	(1.5536)	(0.1785)	0.0000	1	(1.7321)	01/06/2025
601016.SH	12/11/2024	SDB3260123095	600.00	0.4640	264.51	278.39	0.0000	4.5800	50.0000	0.0000	(0.0337)	(0.0039)	0.0000	1	(0.0375)	01/06/2025
601016.SH	12/11/2024	SDB3260123095	100.00	0.4640	44.08	46.40	0.0000	4.5800	50.0000	0.0000	(0.0056)	(0.0006)	0.0000	1	(0.0063)	01/06/2025
601016.SH	12/11/2024	SDB3260123095	2,900.00	0.4640	1,278.44	1,345.53	0.0000	4.5800	50.0000	0.0000	(0.1626)	(0.0187)	0.0000	1	(0.1813)	01/06/2025
601016.SH	12/11/2024	SDB3260123095	1,400.00	0.4640	617.18	649.57	0.0000	4.5800	50.0000	0.0000	(0.0785)	(0.0090)	0.0000	1	(0.0875)	01/06/2025
601016.SH	12/11/2024	SDB3260123095	500.00	0.4640	220.42	231.99	0.0000	4.5800	50.0000	0.0000	(0.0280)	(0.0032)	0.0000	1	(0.0313)	01/06/2025
601016.SH	12/11/2024	SDB3260123095	100.00	0.4640	44.08	46.40	0.0000	4.5800	50.0000	0.0000	(0.0056)	(0.0006)	0.0000	1	(0.0063)	01/06/2025
601016.SH	12/11/2024	SDB3260123095	800.00	0.4640	352.67	371.18	0.0000	4.5800	50.0000	0.0000	(0.0449)	(0.0052)	0.0000	1	(0.0500)	01/06/2025
601016.SH	12/11/2024	SDB3260123095	6,700.00	0.4640	2,953.64	3,108.64	0.0000	4.5800	50.0000	0.0000	(0.3758)	(0.0432)	0.0000	1	(0.4189)	01/06/2025
601016.SH	12/11/2024	SDB3260123095	6,500.00	0.4640	2,865.47	3,015.84	0.0000	4.5800	50.0000	0.0000	(0.3646)	(0.0419)	0.0000	1	(0.4064)	01/06/2025
601016.SH	12/11/2024	SDB3260123095	3,400.00	0.4640	1,498.86	1,577.52	0.0000	4.5800	50.0000	0.0000	(0.1907)	(0.0219)	0.0000	1	(0.2126)	01/06/2025
601016.SH	12/11/2024	SDB3260123095	3,000.00	0.4640	1,322.53	1,391.93	0.0000	4.5800	50.0000	0.0000	(0.1683)	(0.0193)	0.0000	1	(0.1876)	01/06/2025
601016.SH	12/11/2024	SDB3260123095	8,300.00	0.4640	3,658.99	3,851.00	0.0000	4.5800	50.0000	0.0000	(0.4655)	(0.0535)	0.0000	1	(0.5190)	01/06/2025
601016.SH	12/11/2024	SDB3260123095	500.00	0.4640	220.42	231.99	0.0000	4.5800	50.0000	0.0000	(0.0280)	(0.0032)	0.0000	1	(0.0313)	01/06/2025
601016.SH	12/11/2024	SDB3260123095	2,300.00	0.4640	1,013.94	1,067.14	0.0000	4.5800	50.0000	0.0000	(0.1290)	(0.0148)	0.0000	1	(0.1438)	01/06/2025
601016.SH	12/11/2024	SDB3260123095	1,900.00	0.4640	837.60	881.55	0.0000	4.5800	50.0000	0.0000	(0.1066)	(0.0122)	0.0000	1	(0.1188)	01/06/2025
601016.SH	12/11/2024	SDB3260123095	15,100.00	0.4640	6,656.71	7,006.04	0.0000	4.5800	50.0000	0.0000	(0.8469)	(0.0973)	0.0000	1	(0.9442)	01/06/2025
601016.SH	12/11/2024	SDB3260123095	28,100.00	0.4640	12,387.66	13,037.73	0.0000	4.5800	50.0000	0.0000	(1.5760)	(0.1811)	0.0000	1	(1.7571)	01/06/2025
601016.SH	12/11/2024	SDB3260123095	12,500.00	0.4640	5,510.53	5,799.70	0.0000	4.5800	50.0000	0.0000	(0.7011)	(0.0806)	0.0000	1	(0.7816)	01/06/2025
601016.SH	12/11/2024	SDB3260123095	4,200.00	0.4640	1,851.54	1,948.70	0.0000	4.5800	50.0000	0.0000	(0.2356)	(0.0271)	0.0000	1	(0.2626)	01/06/2025
601016.SH	12/11/2024	SDB3260123095	24,000.00	0.4640	10,580.21	11,135.42	0.0000	4.5800	50.0000	0.0000	(1.3460)	(0.1547)	0.0000	1	(1.5007)	01/06/2025
601016.SH	12/11/2024	SDB3260123095	2,200.00	0.4640	969.85	1,020.75	0.0000	4.5800	50.0000	0.0000	(0.1234)	(0.0142)	0.0000	1	(0.1376)	01/06/2025
601016.SH	12/10/2024	SDB3260123095	11,200.00	0.4536	4,937.43	5,080.00	0.0000	4.5800	50.0000	0.0000	(0.6282)	(0.0706)	0.0000	1	(0.6987)	01/06/2025
601016.SH	12/10/2024	SDB3260123095	27,700.00	0.4536	12,211.32	12,563.92	0.0000	4.5800	50.0000	0.0000	(1.5536)	(0.1745)	0.0000	1	(1.7281)	01/06/2025
601016.SH	12/10/2024	SDB3260123095	600.00	0.4536	264.51	272.14	0.0000	4.5800	50.0000	0.0000	(0.0337)	(0.0038)	0.0000	1	(0.0374)	01/06/2025
601016.SH	12/10/2024	SDB3260123095	100.00	0.4536	44.08	45.36	0.0000	4.5800	50.0000	0.0000	(0.0056)	(0.0006)	0.0000	1	(0.0062)	01/06/2025
601016.SH	12/10/2024	SDB3260123095	2,900.00	0.4536	1,278.44	1,315.36	0.0000	4.5800	50.0000	0.0000	(0.1626)	(0.0183)	0.0000	1	(0.1809)	01/06/2025
601016.SH	12/10/2024	SDB3260123095	1,400.00	0.4536	617.18	635.00	0.0000	4.5800	50.0000	0.0000	(0.0785)	(0.0088)	0.0000	1	(0.0873)	01/06/2025
601016.SH	12/10/2024	SDB3260123095	500.00	0.4536	220.42	226.79	0.0000	4.5800	50.0000	0.0000	(0.0280)	(0.0031)	0.0000	1	(0.0312)	01/06/2025
601016.SH	12/10/2024	SDB3260123095	100.00	0.4536	44.08	45.36	0.0000	4.5800	50.0000	0.0000	(0.0056)	(0.0006)	0.0000	1	(0.0062)	01/06/2025
601016.SH	12/10/2024	SDB3260123095	800.00	0.4536	352.67	362.86	0.0000	4.5800	50.0000	0.0000	(0.0449)	(0.0050)	0.0000	1	(0.0499)	01/06/2025
601016.SH	12/10/2024	SDB3260123095	6,700.00	0.4536	2,953.64	3,038.93	0.0000	4.5800	50.0000	0.0000	(0.3758)	(0.0422)	0.0000	1	(0.4180)	01/06/2025
601016.SH	12/10/2024	SDB3260123095	6,500.00	0.4536	2,865.47	2,948.21	0.0000	4.5800	50.0000	0.0000	(0.3646)	(0.0409)	0.0000	1	(0.4055)	01/06/2025
601016.SH	12/10/2024	SDB3260123095	3,400.00	0.4536	1,498.86	1,542.14	0.0000	4.5800	50.0000	0.0000	(0.1907)	(0.0214)	0.0000	1	(0.2121)	01/06/2025
601016.SH	12/10/2024	SDB3260123095	3,000.00	0.4536	1,322.53	1,360.71	0.0000	4.5800	50.0000	0.0000	(0.1683)	(0.0189)	0.0000	1	(0.1872)	01/06/2025
601016.SH	12/10/2024	SDB3260123095	8,300.00	0.4536	3,658.99	3,764.64	0.0000	4.5800	50.0000	0.0000	(0.4655)	(0.0523)	0.0000	1	(0.5178)	01/06/2025
601016.SH	12/10/2024	SDB3260123095	500.00	0.4536	220.42	226.79	0.0000	4.5800	50.0000	0.0000	(0.0280)	(0.0031)	0.0000	1	(0.0312)	01/06/2025
601016.SH	12/10/2024	SDB3260123095	2,300.00	0.4536	1,013.94	1,043.21	0.0000	4.5800	50.0000	0.0000	(0.1290)	(0.0145)	0.0000	1	(0.1435)	01/06/2025
601016.SH	12/10/2024	SDB3260123095	1,900.00	0.4536	837.60	861.78	0.0000	4.5800	50.0000	0.0000	(0.1066)	(0.0120)	0.0000	1	(0.1185)	01/06/2025
601016.SH	12/10/2024	SDB3260123095	15,100.00	0.4536	6,656.71	6,848.92	0.0000	4.5800	50.0000	0.0000	(0.8469)	(0.0951)	0.0000	1	(0.9420)	01/06/2025
601016.SH	12/10/2024	SDB3260123095	28,100.00	0.4536	12,387.66	12,745.35	0.0000	4.5800	50.0000	0.0000	(1.5760)	(0.1770)	0.0000	1	(1.7530)	01/06/2025
601016.SH	12/10/2024	SDB3260123095	12,500.00	0.4536	5,510.53	5,669.64	0.0000	4.5800	50.0000	0.0000	(0.7011)	(0.0787)	0.0000	1	(0.7798)	01/06/2025
601016.SH	12/10/2024	SDB3260123095	4,200.00	0.4536	1,851.54	1,905.00	0.0000	4.5800	50.0000	0.0000	(0.2356)	(0.0265)	0.0000	1	(0.2620)	01/06/2025
601016.SH	12/10/2024	SDB3260123095	24,000.00	0.4536	10,580.21	10,885.70	0.0000	4.5800	50.0000	0.0000	(1.3460)	(0.1512)	0.0000	1	(1.4972)	01/06/2025
601016.SH	12/10/2024	SDB3260123095	2,200.00	0.4536	969.85	997.86	0.0000	4.5800	50.0000	0.0000	(0.1234)	(0.0139)	0.0000	1	(0.1372)	01/06/2025
601016.SH	12/09/2024	SDB3260123095	11,200.00	0.4557	4,937.43	5,104.19	0.0000	4.5800	50.0000	0.0000	(0.6282)	(0.0709)	0.0000	1	(0.6990)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CECEP WIND-POWER CORPORATION CMN CLASS A SERIES NORTHBOUND (Cont.)																
601016.SH	12/09/2024	SDB3260123095	27,700.00	0.4557	12,211.32	12,623.75	0.0000	4.5800	50.0000	0.0000	(1.5536)	(0.1753)	0.0000	1	(1.7289)	01/06/2025
601016.SH	12/09/2024	SDB3260123095	600.00	0.4557	264.51	273.44	0.0000	4.5800	50.0000	0.0000	(0.0337)	(0.0038)	0.0000	1	(0.0374)	01/06/2025
601016.SH	12/09/2024	SDB3260123095	100.00	0.4557	44.08	45.57	0.0000	4.5800	50.0000	0.0000	(0.0066)	(0.0006)	0.0000	1	(0.0062)	01/06/2025
601016.SH	12/09/2024	SDB3260123095	2,900.00	0.4557	1,278.44	1,321.62	0.0000	4.5800	50.0000	0.0000	(0.1626)	(0.0184)	0.0000	1	(0.1810)	01/06/2025
601016.SH	12/09/2024	SDB3260123095	1,400.00	0.4557	617.18	638.02	0.0000	4.5800	50.0000	0.0000	(0.0785)	(0.0089)	0.0000	1	(0.0874)	01/06/2025
601016.SH	12/09/2024	SDB3260123095	500.00	0.4557	220.42	227.87	0.0000	4.5800	50.0000	0.0000	(0.0280)	(0.0032)	0.0000	1	(0.0312)	01/06/2025
601016.SH	12/09/2024	SDB3260123095	100.00	0.4557	44.08	45.57	0.0000	4.5800	50.0000	0.0000	(0.0056)	(0.0006)	0.0000	1	(0.0062)	01/06/2025
601016.SH	12/09/2024	SDB3260123095	800.00	0.4557	352.67	364.58	0.0000	4.5800	50.0000	0.0000	(0.0449)	(0.0051)	0.0000	1	(0.0499)	01/06/2025
601016.SH	12/09/2024	SDB3260123095	6,700.00	0.4557	2,953.64	3,053.40	0.0000	4.5800	50.0000	0.0000	(0.3758)	(0.0424)	0.0000	1	(0.4182)	01/06/2025
601016.SH	12/09/2024	SDB3260123095	6,500.00	0.4557	2,865.47	2,962.25	0.0000	4.5800	50.0000	0.0000	(0.3646)	(0.0411)	0.0000	1	(0.4057)	01/06/2025
601016.SH	12/09/2024	SDB3260123095	3,400.00	0.4557	1,498.86	1,549.49	0.0000	4.5800	50.0000	0.0000	(0.1907)	(0.0215)	0.0000	1	(0.2122)	01/06/2025
601016.SH	12/09/2024	SDB3260123095	3,000.00	0.4557	1,322.53	1,367.19	0.0000	4.5800	50.0000	0.0000	(0.1683)	(0.0190)	0.0000	1	(0.1872)	01/06/2025
601016.SH	12/09/2024	SDB3260123095	8,300.00	0.4557	3,658.99	3,782.57	0.0000	4.5800	50.0000	0.0000	(0.4655)	(0.0525)	0.0000	1	(0.5180)	01/06/2025
601016.SH	12/09/2024	SDB3260123095	500.00	0.4557	220.42	227.87	0.0000	4.5800	50.0000	0.0000	(0.0280)	(0.0032)	0.0000	1	(0.0312)	01/06/2025
601016.SH	12/09/2024	SDB3260123095	2,300.00	0.4557	1,013.94	1,048.18	0.0000	4.5800	50.0000	0.0000	(0.1290)	(0.0146)	0.0000	1	(0.1436)	01/06/2025
601016.SH	12/09/2024	SDB3260123095	1,900.00	0.4557	837.60	865.89	0.0000	4.5800	50.0000	0.0000	(0.1066)	(0.0120)	0.0000	1	(0.1186)	01/06/2025
601016.SH	12/09/2024	SDB3260123095	15,100.00	0.4557	6,656.71	6,881.54	0.0000	4.5800	50.0000	0.0000	(0.8469)	(0.0956)	0.0000	1	(0.9425)	01/06/2025
601016.SH	12/09/2024	SDB3260123095	28,100.00	0.4557	12,387.66	12,806.04	0.0000	4.5800	50.0000	0.0000	(1.5760)	(0.1779)	0.0000	1	(1.7538)	01/06/2025
601016.SH	12/09/2024	SDB3260123095	12,500.00	0.4557	5,510.53	5,696.64	0.0000	4.5800	50.0000	0.0000	(0.7011)	(0.0791)	0.0000	1	(0.7802)	01/06/2025
601016.SH	12/09/2024	SDB3260123095	4,200.00	0.4557	1,851.54	1,914.07	0.0000	4.5800	50.0000	0.0000	(0.2356)	(0.0266)	0.0000	1	(0.2621)	01/06/2025
601016.SH	12/09/2024	SDB3260123095	24,000.00	0.4557	10,580.21	10,937.54	0.0000	4.5800	50.0000	0.0000	(1.3460)	(0.1519)	0.0000	1	(1.4979)	01/06/2025
601016.SH	12/09/2024	SDB3260123095	2,200.00	0.4557	969.85	1,002.61	0.0000	4.5800	50.0000	0.0000	(0.1234)	(0.0139)	0.0000	1	(0.1373)	01/06/2025
601016.SH	12/06/2024	SDB3260123095	11,200.00	0.4658	4,937.43	5,216.79	0.0000	4.5800	50.0000	0.0000	(1.8845)	(0.2174)	0.0000	3	(2.1018)	01/06/2025
601016.SH	12/06/2024	SDB3260123095	27,700.00	0.4658	12,211.32	12,902.24	0.0000	4.5800	50.0000	0.0000	(4.6607)	(0.5376)	0.0000	3	(5.1982)	01/06/2025
601016.SH	12/06/2024	SDB3260123095	600.00	0.4658	264.51	279.47	0.0000	4.5800	50.0000	0.0000	(0.1010)	(0.0116)	0.0000	3	(0.1126)	01/06/2025
601016.SH	12/06/2024	SDB3260123095	100.00	0.4658	44.08	46.58	0.0000	4.5800	50.0000	0.0000	(0.0168)	(0.0019)	0.0000	3	(0.0188)	01/06/2025
601016.SH	12/06/2024	SDB3260123095	2,900.00	0.4658	1,278.44	1,350.78	0.0000	4.5800	50.0000	0.0000	(0.4879)	(0.0563)	0.0000	3	(0.5442)	01/06/2025
601016.SH	12/06/2024	SDB3260123095	1,400.00	0.4658	617.18	652.10	0.0000	4.5800	50.0000	0.0000	(0.2356)	(0.0272)	0.0000	3	(0.2627)	01/06/2025
601016.SH	12/06/2024	SDB3260123095	500.00	0.4658	220.42	232.89	0.0000	4.5800	50.0000	0.0000	(0.0841)	(0.0097)	0.0000	3	(0.0938)	01/06/2025
601016.SH	12/06/2024	SDB3260123095	100.00	0.4658	44.08	46.58	0.0000	4.5800	50.0000	0.0000	(0.0168)	(0.0019)	0.0000	3	(0.0188)	01/06/2025
601016.SH	12/06/2024	SDB3260123095	800.00	0.4658	352.67	372.63	0.0000	4.5800	50.0000	0.0000	(0.1346)	(0.0155)	0.0000	3	(0.1501)	01/06/2025
601016.SH	12/06/2024	SDB3260123095	6,700.00	0.4658	2,953.64	3,120.76	0.0000	4.5800	50.0000	0.0000	(1.1273)	(0.1300)	0.0000	3	(1.2573)	01/06/2025
601016.SH	12/06/2024	SDB3260123095	6,500.00	0.4658	2,865.47	3,027.60	0.0000	4.5800	50.0000	0.0000	(1.0937)	(0.1262)	0.0000	3	(1.2198)	01/06/2025
601016.SH	12/06/2024	SDB3260123095	3,400.00	0.4658	1,498.86	1,583.67	0.0000	4.5800	50.0000	0.0000	(0.5721)	(0.0660)	0.0000	3	(0.6381)	01/06/2025
601016.SH	12/06/2024	SDB3260123095	3,000.00	0.4658	1,322.53	1,397.36	0.0000	4.5800	50.0000	0.0000	(0.5048)	(0.0582)	0.0000	3	(0.5630)	01/06/2025
601016.SH	12/06/2024	SDB3260123095	8,300.00	0.4658	3,658.99	3,866.02	0.0000	4.5800	50.0000	0.0000	(1.3965)	(0.1611)	0.0000	3	(1.5576)	01/06/2025
601016.SH	12/06/2024	SDB3260123095	500.00	0.4658	220.42	232.89	0.0000	4.5800	50.0000	0.0000	(0.0841)	(0.0097)	0.0000	3	(0.0938)	01/06/2025
601016.SH	12/06/2024	SDB3260123095	2,300.00	0.4658	1,013.94	1,071.31	0.0000	4.5800	50.0000	0.0000	(0.3870)	(0.0446)	0.0000	3	(0.4316)	01/06/2025
601016.SH	12/06/2024	SDB3260123095	1,900.00	0.4658	837.60	884.99	0.0000	4.5800	50.0000	0.0000	(0.3197)	(0.0369)	0.0000	3	(0.3566)	01/06/2025
601016.SH	12/06/2024	SDB3260123095	15,100.00	0.4658	6,656.71	7,033.35	0.0000	4.5800	50.0000	0.0000	(2.5406)	(0.2931)	0.0000	3	(2.8337)	01/06/2025
601016.SH	12/06/2024	SDB3260123095	28,100.00	0.4658	12,387.66	13,088.56	0.0000	4.5800	50.0000	0.0000	(4.7280)	(0.5454)	0.0000	3	(5.2733)	01/06/2025
601016.SH	12/06/2024	SDB3260123095	12,500.00	0.4658	5,510.53	5,822.31	0.0000	4.5800	50.0000	0.0000	(2.1032)	(0.2426)	0.0000	3	(2.3458)	01/06/2025
601016.SH	12/06/2024	SDB3260123095	4,200.00	0.4658	1,851.54	1,956.30	0.0000	4.5800	50.0000	0.0000	(0.7067)	(0.0815)	0.0000	3	(0.7882)	01/06/2025
601016.SH	12/06/2024	SDB3260123095	24,000.00	0.4658	10,580.21	11,178.84	0.0000	4.5800	50.0000	0.0000	(4.0381)	(0.4658)	0.0000	3	(4.5039)	01/06/2025
601016.SH	12/06/2024	SDB3260123095	2,200.00	0.4658	969.85	1,024.73	0.0000	4.5800	50.0000	0.0000	(0.3702)	(0.0427)	0.0000	3	(0.4129)	01/06/2025
601016.SH	12/05/2024	SDB3260123095	11,200.00	0.4474	4,937.43	5,010.88	0.0000	4.5800	50.0000	0.0000	(0.6282)	(0.0696)	0.0000	1	(0.6977)	01/06/2025
601016.SH	12/05/2024	SDB3260123095	27,700.00	0.4474	12,211.32	12,392.98	0.0000	4.5800	50.0000	0.0000	(1.5536)	(0.1721)	0.0000	1	(1.7257)	01/06/2025
601016.SH	12/05/2024	SDB3260123095	600.00	0.4474	264.51	268.44	0.0000	4.5800	50.0000	0.0000	(0.0337)	(0.0037)	0.0000	1	(0.0374)	01/06/2025
601016.SH	12/05/2024	SDB3260123095	100.00	0.4474	44.08	44.74	0.0000	4.5800	50.0000	0.0000	(0.0056)	(0.0006)	0.0000	1	(0.0062)	01/06/2025
601016.SH	12/05/2024	SDB3260123095	2,900.00	0.4474	1,278.44	1,297.46	0.0000	4.5800	50.0000	0.0000	(0.1626)	(0.0180)	0.0000	1	(0.1807)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CECEP WIND-POWER CORPORATION CMN CLASS A SERIES NORTHBOUND (Cont.)																
601016.SH	12/05/2024	SDB3260123095	1,400.00	0.4474	617.18	626.36	0.0000	4.5800	50.0000	0.0000	(0.0785)	(0.0087)	0.0000	1	(0.0872)	01/06/2025
601016.SH	12/05/2024	SDB3260123095	500.00	0.4474	220.42	223.70	0.0000	4.5800	50.0000	0.0000	(0.0280)	(0.0031)	0.0000	1	(0.0311)	01/06/2025
601016.SH	12/05/2024	SDB3260123095	100.00	0.4474	44.08	44.74	0.0000	4.5800	50.0000	0.0000	(0.0056)	(0.0006)	0.0000	1	(0.0062)	01/06/2025
601016.SH	12/05/2024	SDB3260123095	800.00	0.4474	352.67	357.92	0.0000	4.5800	50.0000	0.0000	(0.0449)	(0.0050)	0.0000	1	(0.0498)	01/06/2025
601016.SH	12/05/2024	SDB3260123095	6,700.00	0.4474	2,953.64	2,997.58	0.0000	4.5800	50.0000	0.0000	(0.3758)	(0.0416)	0.0000	1	(0.4174)	01/06/2025
601016.SH	12/05/2024	SDB3260123095	6,500.00	0.4474	2,865.47	2,908.10	0.0000	4.5800	50.0000	0.0000	(0.3646)	(0.0404)	0.0000	1	(0.4049)	01/06/2025
601016.SH	12/05/2024	SDB3260123095	3,400.00	0.4474	1,498.86	1,521.16	0.0000	4.5800	50.0000	0.0000	(0.1907)	(0.0211)	0.0000	1	(0.2118)	01/06/2025
601016.SH	12/05/2024	SDB3260123095	3,000.00	0.4474	1,322.53	1,342.20	0.0000	4.5800	50.0000	0.0000	(0.1683)	(0.0186)	0.0000	1	(0.1869)	01/06/2025
601016.SH	12/05/2024	SDB3260123095	8,300.00	0.4474	3,658.99	3,713.42	0.0000	4.5800	50.0000	0.0000	(0.4655)	(0.0516)	0.0000	1	(0.5171)	01/06/2025
601016.SH	12/05/2024	SDB3260123095	500.00	0.4474	220.42	223.70	0.0000	4.5800	50.0000	0.0000	(0.0280)	(0.0031)	0.0000	1	(0.0311)	01/06/2025
601016.SH	12/05/2024	SDB3260123095	2,300.00	0.4474	1,013.94	1,029.02	0.0000	4.5800	50.0000	0.0000	(0.1290)	(0.0143)	0.0000	1	(0.1433)	01/06/2025
601016.SH	12/05/2024	SDB3260123095	1,900.00	0.4474	837.60	850.06	0.0000	4.5800	50.0000	0.0000	(0.1066)	(0.0118)	0.0000	1	(0.1184)	01/06/2025
601016.SH	12/05/2024	SDB3260123095	15,100.00	0.4474	6,656.71	6,755.74	0.0000	4.5800	50.0000	0.0000	(0.8469)	(0.0938)	0.0000	1	(0.9407)	01/06/2025
601016.SH	12/05/2024	SDB3260123095	28,100.00	0.4474	12,387.66	12,571.94	0.0000	4.5800	50.0000	0.0000	(1.5760)	(0.1746)	0.0000	1	(1.7506)	01/06/2025
601016.SH	12/05/2024	SDB3260123095	12,500.00	0.4474	5,510.53	5,592.50	0.0000	4.5800	50.0000	0.0000	(0.7011)	(0.0777)	0.0000	1	(0.7787)	01/06/2025
601016.SH	12/05/2024	SDB3260123095	4,200.00	0.4474	1,851.54	1,879.08	0.0000	4.5800	50.0000	0.0000	(0.2356)	(0.0261)	0.0000	1	(0.2617)	01/06/2025
601016.SH	12/05/2024	SDB3260123095	24,000.00	0.4474	10,580.21	10,737.60	0.0000	4.5800	50.0000	0.0000	(1.3460)	(0.1491)	0.0000	1	(1.4952)	01/06/2025
601016.SH	12/05/2024	SDB3260123095	2,200.00	0.4474	969.85	984.28	0.0000	4.5800	50.0000	0.0000	(0.1234)	(0.0137)	0.0000	1	(0.1371)	01/06/2025
601016.SH	12/04/2024	SDB3260123095	11,200.00	0.4408	4,937.43	4,937.43	0.0000	4.5800	50.0000	0.0000	(0.6282)	(0.0686)	0.0000	1	(0.6967)	01/06/2025
601016.SH	12/04/2024	SDB3260123095	27,700.00	0.4408	12,211.32	12,211.32	0.0000	4.5800	50.0000	0.0000	(1.5536)	(0.1696)	0.0000	1	(1.7232)	01/06/2025
601016.SH	12/04/2024	SDB3260123095	600.00	0.4408	264.51	264.51	0.0000	4.5800	50.0000	0.0000	(0.0337)	(0.0037)	0.0000	1	(0.0373)	01/06/2025
601016.SH	12/04/2024	SDB3260123095	100.00	0.4408	44.08	44.08	0.0000	4.5800	50.0000	0.0000	(0.0056)	(0.0006)	0.0000	1	(0.0062)	01/06/2025
601016.SH	12/04/2024	SDB3260123095	2,900.00	0.4408	1,278.44	1,278.44	0.0000	4.5800	50.0000	0.0000	(0.1626)	(0.0178)	0.0000	1	(0.1804)	01/06/2025
601016.SH	12/04/2024	SDB3260123095	1,400.00	0.4408	617.18	617.18	0.0000	4.5800	50.0000	0.0000	(0.0785)	(0.0086)	0.0000	1	(0.0871)	01/06/2025
601016.SH	12/04/2024	SDB3260123095	500.00	0.4408	220.42	220.42	0.0000	4.5800	50.0000	0.0000	(0.0280)	(0.0031)	0.0000	1	(0.0311)	01/06/2025
601016.SH	12/04/2024	SDB3260123095	100.00	0.4408	44.08	44.08	0.0000	4.5800	50.0000	0.0000	(0.0056)	(0.0006)	0.0000	1	(0.0062)	01/06/2025
601016.SH	12/04/2024	SDB3260123095	800.00	0.4408	352.67	352.67	0.0000	4.5800	50.0000	0.0000	(0.0449)	(0.0049)	0.0000	1	(0.0498)	01/06/2025
601016.SH	12/04/2024	SDB3260123095	6,700.00	0.4408	2,953.64	2,953.64	0.0000	4.5800	50.0000	0.0000	(0.3758)	(0.0410)	0.0000	1	(0.4168)	01/06/2025
601016.SH	12/04/2024	SDB3260123095	6,500.00	0.4408	2,865.47	2,865.47	0.0000	4.5800	50.0000	0.0000	(0.3646)	(0.0398)	0.0000	1	(0.4044)	01/06/2025
601016.SH	12/04/2024	SDB3260123095	3,400.00	0.4408	1,498.86	1,498.86	0.0000	4.5800	50.0000	0.0000	(0.1907)	(0.0208)	0.0000	1	(0.2115)	01/06/2025
601016.SH	12/04/2024	SDB3260123095	3,000.00	0.4408	1,322.53	1,322.53	0.0000	4.5800	50.0000	0.0000	(0.1683)	(0.0184)	0.0000	1	(0.1866)	01/06/2025
601016.SH	12/04/2024	SDB3260123095	8,300.00	0.4408	3,658.99	3,658.99	0.0000	4.5800	50.0000	0.0000	(0.4655)	(0.0508)	0.0000	1	(0.5163)	01/06/2025
601016.SH	12/04/2024	SDB3260123095	500.00	0.4408	220.42	220.42	0.0000	4.5800	50.0000	0.0000	(0.0280)	(0.0031)	0.0000	1	(0.0311)	01/06/2025
601016.SH	12/04/2024	SDB3260123095	2,300.00	0.4408	1,013.94	1,013.94	0.0000	4.5800	50.0000	0.0000	(0.1290)	(0.0141)	0.0000	1	(0.1431)	01/06/2025
601016.SH	12/04/2024	SDB3260123095	1,900.00	0.4408	837.60	837.60	0.0000	4.5800	50.0000	0.0000	(0.1066)	(0.0116)	0.0000	1	(0.1182)	01/06/2025
601016.SH	12/04/2024	SDB3260123095	15,100.00	0.4408	6,656.71	6,656.71	0.0000	4.5800	50.0000	0.0000	(0.8469)	(0.0925)	0.0000	1	(0.9393)	01/06/2025
601016.SH	12/04/2024	SDB3260123095	28,100.00	0.4408	12,387.66	12,387.66	0.0000	4.5800	50.0000	0.0000	(1.5760)	(0.1721)	0.0000	1	(1.7480)	01/06/2025
601016.SH	12/04/2024	SDB3260123095	12,500.00	0.4408	5,510.53	5,510.53	0.0000	4.5800	50.0000	0.0000	(0.7011)	(0.0765)	0.0000	1	(0.7776)	01/06/2025
601016.SH	12/04/2024	SDB3260123095	4,200.00	0.4408	1,851.54	1,851.54	0.0000	4.5800	50.0000	0.0000	(0.2356)	(0.0257)	0.0000	1	(0.2613)	01/06/2025
601016.SH	12/04/2024	SDB3260123095	24,000.00	0.4408	10,580.21	10,580.21	0.0000	4.5800	50.0000	0.0000	(1.3460)	(0.1469)	0.0000	1	(1.4930)	01/06/2025
601016.SH	12/04/2024	SDB3260123095	2,200.00	0.4408	969.85	969.85	0.0000	4.5800	50.0000	0.0000	(0.1234)	(0.0135)	0.0000	1	(0.1369)	01/06/2025
TOTAL CECEP WIND-POWER CORPORATION CMN CLASS A SERIES NORTHBOUND												(296.5327)	(34.2520)	0.0000	(330.7846)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CENTRAL CHINA SECURITIES CO.,LTD. CMN CLASS A SERIES NORTHBOUND																
601375.SH	01/03/2025	SDB3260962829	2,000.00	0.6197	1,301.86	1,239.48	0.0000	4.3300	50.0000	0.0000	(0.4698)	(0.0516)	0.0000	3	(0.5214)	01/06/2025
601375.SH	01/03/2025	SDB3260962829	20,500.00	0.6197	13,388.37	12,704.69	0.0000	4.3300	50.0000	0.0000	(4.8310)	(0.5294)	0.0000	3	(5.3603)	01/06/2025
601375.SH	01/03/2025	SDB3260962829	16,300.00	0.6197	10,294.28	10,101.78	0.0000	4.3300	50.0000	0.0000	(3.7145)	(0.4209)	0.0000	3	(4.1354)	01/06/2025
601375.SH	01/03/2025	SDB3260962829	6,100.00	0.6197	3,852.46	3,780.42	0.0000	4.3300	50.0000	0.0000	(1.3901)	(0.1575)	0.0000	3	(1.5476)	01/06/2025
601375.SH	01/03/2025	SDB3260962829	9,400.00	0.6197	5,936.58	5,825.57	0.0000	4.3300	50.0000	0.0000	(2.1421)	(0.2427)	0.0000	3	(2.3848)	01/06/2025
601375.SH	01/03/2025	SDB3260962829	1,900.00	0.6197	1,199.95	1,177.51	0.0000	4.3300	50.0000	0.0000	(0.4330)	(0.0491)	0.0000	3	(0.4820)	01/06/2025
601375.SH	01/03/2025	SDB3260962829	1,700.00	0.6197	1,073.64	1,053.56	0.0000	4.3300	50.0000	0.0000	(0.3874)	(0.0439)	0.0000	3	(0.4313)	01/06/2025
601375.SH	01/03/2025	SDB3260962829	9,000.00	0.6197	5,683.96	5,577.67	0.0000	4.3300	50.0000	0.0000	(2.0510)	(0.2324)	0.0000	3	(2.2834)	01/06/2025
601375.SH	01/03/2025	SDB3260962829	28,700.00	0.6197	18,125.51	17,786.57	0.0000	4.3300	50.0000	0.0000	(6.5403)	(0.7411)	0.0000	3	(7.2814)	01/06/2025
601375.SH	01/03/2025	SDB3260962829	13,100.00	0.6197	8,273.32	8,118.61	0.0000	4.3300	50.0000	0.0000	(2.9853)	(0.3383)	0.0000	3	(3.3236)	01/06/2025
601375.SH	01/03/2025	SDB3260962829	23,800.00	0.6197	15,030.91	14,749.84	0.0000	4.3300	50.0000	0.0000	(5.4237)	(0.6146)	0.0000	3	(6.0382)	01/06/2025
601375.SH	01/03/2025	SDB3260962829	800.00	0.6197	505.24	495.79	0.0000	4.3300	50.0000	0.0000	(0.1823)	(0.0207)	0.0000	3	(0.2030)	01/06/2025
601375.SH	01/03/2025	SDB3260962829	50,100.00	0.6197	31,640.71	31,049.02	0.0000	4.3300	50.0000	0.0000	(11.4170)	(1.2937)	0.0000	3	(12.7107)	01/06/2025
601375.SH	01/03/2025	SDB3260962829	18,800.00	0.6197	11,873.16	11,651.13	0.0000	4.3300	50.0000	0.0000	(4.2842)	(0.4855)	0.0000	3	(4.7697)	01/06/2025
601375.SH	01/03/2025	SDB3260962829	5,500.00	0.6197	3,473.53	3,408.58	0.0000	4.3300	50.0000	0.0000	(1.2534)	(0.1420)	0.0000	3	(1.3954)	01/06/2025
601375.SH	01/03/2025	SDB3260962829	1,400.00	0.6197	884.17	867.64	0.0000	4.3300	50.0000	0.0000	(0.3190)	(0.0362)	0.0000	3	(0.3552)	01/06/2025
601375.SH	01/03/2025	SDB3260962829	300.00	0.6197	189.47	185.92	0.0000	4.3300	50.0000	0.0000	(0.0684)	(0.0077)	0.0000	3	(0.0761)	01/06/2025
601375.SH	01/03/2025	SDB3260962829	7,000.00	0.6197	4,420.86	4,338.19	0.0000	4.3300	50.0000	0.0000	(1.5952)	(0.1808)	0.0000	3	(1.7760)	01/06/2025
601375.SH	01/03/2025	SDB3260962829	13,800.00	0.6197	8,715.40	8,552.43	0.0000	4.3300	50.0000	0.0000	(3.1448)	(0.3564)	0.0000	3	(3.5012)	01/06/2025
601375.SH	01/03/2025	SDB3260962829	19,100.00	0.6197	12,062.62	11,837.05	0.0000	4.3300	50.0000	0.0000	(4.3526)	(0.4932)	0.0000	3	(4.8458)	01/06/2025
601375.SH	01/03/2025	SDB3260962829	9,700.00	0.6197	6,126.04	6,011.49	0.0000	4.3300	50.0000	0.0000	(2.2105)	(0.2505)	0.0000	3	(2.4610)	01/06/2025
601375.SH	01/03/2025	SDB3260962829	14,200.00	0.6197	8,968.02	8,800.32	0.0000	4.3300	50.0000	0.0000	(3.2360)	(0.3667)	0.0000	3	(3.6026)	01/06/2025
601375.SH	01/03/2025	SDB3260962829	200.00	0.6197	126.31	123.95	0.0000	4.3300	50.0000	0.0000	(0.0456)	(0.0052)	0.0000	3	(0.0507)	01/06/2025
601375.SH	01/03/2025	SDB3260962829	800.00	0.6197	505.24	495.79	0.0000	4.3300	50.0000	0.0000	(0.1823)	(0.0207)	0.0000	3	(0.2030)	01/06/2025
601375.SH	01/03/2025	SDB3260962829	6,500.00	0.6197	4,105.08	4,028.32	0.0000	4.3300	50.0000	0.0000	(1.4813)	(0.1678)	0.0000	3	(1.6491)	01/06/2025
601375.SH	01/03/2025	SDB3260962829	2,400.00	0.6197	1,515.72	1,487.38	0.0000	4.3300	50.0000	0.0000	(0.5469)	(0.0620)	0.0000	3	(0.6089)	01/06/2025
601375.SH	01/03/2025	SDB3260962829	40,100.00	0.6197	25,325.20	24,851.61	0.0000	4.3300	50.0000	0.0000	(9.1382)	(1.0355)	0.0000	3	(10.1737)	01/06/2025
601375.SH	01/03/2025	SDB3260962829	15,600.00	0.6197	9,852.20	9,667.96	0.0000	4.3300	50.0000	0.0000	(3.5550)	(0.4028)	0.0000	3	(3.9578)	01/06/2025
601375.SH	01/03/2025	SDB3260962829	100.00	0.6197	63.16	61.97	0.0000	4.3300	50.0000	0.0000	(0.0228)	(0.0026)	0.0000	3	(0.0254)	01/06/2025
601375.SH	01/03/2025	SDB3260962829	400.00	0.6197	252.62	247.90	0.0000	4.3300	50.0000	0.0000	(0.0912)	(0.0103)	0.0000	3	(0.1015)	01/06/2025
601375.SH	01/03/2025	SDB3260962829	12,700.00	0.6197	8,020.70	7,870.71	0.0000	4.3300	50.0000	0.0000	(2.8941)	(0.3279)	0.0000	3	(3.2221)	01/06/2025
601375.SH	01/03/2025	SDB3260962829	1,100.00	0.6197	694.71	681.72	0.0000	4.3300	50.0000	0.0000	(0.2507)	(0.0284)	0.0000	3	(0.2791)	01/06/2025
601375.SH	01/03/2025	SDB3260962829	1,300.00	0.6197	821.02	805.66	0.0000	4.3300	50.0000	0.0000	(0.2963)	(0.0336)	0.0000	3	(0.3298)	01/06/2025
601375.SH	01/03/2025	SDB3260962829	100.00	0.6197	63.16	61.97	0.0000	4.3300	50.0000	0.0000	(0.0228)	(0.0026)	0.0000	3	(0.0254)	01/06/2025
601375.SH	01/03/2025	SDB3260962829	25,000.00	0.6197	15,788.77	15,493.52	0.0000	4.3300	50.0000	0.0000	(5.6971)	(0.6456)	0.0000	3	(6.3427)	01/06/2025
601375.SH	01/03/2025	SDB3260962829	5,400.00	0.6197	3,410.38	3,346.60	0.0000	4.3300	50.0000	0.0000	(1.2306)	(0.1394)	0.0000	3	(1.3700)	01/06/2025
601375.SH	01/03/2025	SDB3260962829	2,100.00	0.6197	1,326.26	1,301.46	0.0000	4.3300	50.0000	0.0000	(0.4786)	(0.0542)	0.0000	3	(0.5328)	01/06/2025
601375.SH	01/03/2025	SDB3260962829	300.00	0.6197	189.47	185.92	0.0000	4.3300	50.0000	0.0000	(0.0684)	(0.0077)	0.0000	3	(0.0761)	01/06/2025
601375.SH	01/02/2025	SDB3260962829	2,000.00	0.6203	1,301.86	1,240.51	0.0000	4.3300	50.0000	0.0000	(0.1566)	(0.0172)	0.0000	1	(0.1738)	01/06/2025
601375.SH	01/02/2025	SDB3260962829	20,500.00	0.6203	13,388.37	12,715.23	0.0000	4.3300	50.0000	0.0000	(1.6103)	(0.1766)	0.0000	1	(1.7869)	01/06/2025
601375.SH	01/02/2025	SDB3260962829	16,300.00	0.6203	10,294.28	10,110.16	0.0000	4.3300	50.0000	0.0000	(1.2382)	(0.1404)	0.0000	1	(1.3786)	01/06/2025
601375.SH	01/02/2025	SDB3260962829	6,100.00	0.6203	3,852.46	3,783.56	0.0000	4.3300	50.0000	0.0000	(0.4634)	(0.0525)	0.0000	1	(0.5159)	01/06/2025
601375.SH	01/02/2025	SDB3260962829	9,400.00	0.6203	5,936.58	5,830.40	0.0000	4.3300	50.0000	0.0000	(0.7140)	(0.0810)	0.0000	1	(0.7950)	01/06/2025
601375.SH	01/02/2025	SDB3260962829	1,900.00	0.6203	1,199.95	1,178.48	0.0000	4.3300	50.0000	0.0000	(0.1443)	(0.0164)	0.0000	1	(0.1607)	01/06/2025
601375.SH	01/02/2025	SDB3260962829	1,700.00	0.6203	1,073.64	1,054.43	0.0000	4.3300	50.0000	0.0000	(0.1291)	(0.0146)	0.0000	1	(0.1438)	01/06/2025
601375.SH	01/02/2025	SDB3260962829	9,000.00	0.6203	5,683.96	5,582.30	0.0000	4.3300	50.0000	0.0000	(0.6837)	(0.0775)	0.0000	1	(0.7612)	01/06/2025
601375.SH	01/02/2025	SDB3260962829	28,700.00	0.6203	18,125.51	17,801.32	0.0000	4.3300	50.0000	0.0000	(2.1801)	(0.2472)	0.0000	1	(2.4273)	01/06/2025
601375.SH	01/02/2025	SDB3260962829	13,100.00	0.6203	8,273.32	8,125.34	0.0000	4.3300	50.0000	0.0000	(0.9951)	(0.1129)	0.0000	1	(1.1079)	01/06/2025
601375.SH	01/02/2025	SDB3260962829	23,800.00	0.6203	15,030.91	14,762.07	0.0000	4.3300	50.0000	0.0000	(1.8079)	(0.2050)	0.0000	1	(2.0129)	01/06/2025
601375.SH	01/02/2025	SDB3260962829	800.00	0.6203	505.24	496.20	0.0000	4.3300	50.0000	0.0000	(0.0608)	(0.0069)	0.0000	1	(0.0677)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CENTRAL CHINA SECURITIES CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
601375.SH	01/02/2025	SDB3260962829	50,100.00	0.6203	31,640.71	31,074.78	0.0000	4.3300	50.0000	0.0000	(3.8057)	(0.4316)	0.0000	1	(4.2373)	01/06/2025
601375.SH	01/02/2025	SDB3260962829	18,800.00	0.6203	11,873.16	11,660.79	0.0000	4.3300	50.0000	0.0000	(1.4281)	(0.1620)	0.0000	1	(1.5900)	01/06/2025
601375.SH	01/02/2025	SDB3260962829	5,500.00	0.6203	3,473.53	3,411.40	0.0000	4.3300	50.0000	0.0000	(0.4178)	(0.0474)	0.0000	1	(0.4652)	01/06/2025
601375.SH	01/02/2025	SDB3260962829	1,400.00	0.6203	884.17	868.36	0.0000	4.3300	50.0000	0.0000	(0.1063)	(0.0121)	0.0000	1	(0.1184)	01/06/2025
601375.SH	01/02/2025	SDB3260962829	300.00	0.6203	189.47	186.08	0.0000	4.3300	50.0000	0.0000	(0.0228)	(0.0026)	0.0000	1	(0.0254)	01/06/2025
601375.SH	01/02/2025	SDB3260962829	7,000.00	0.6203	4,420.86	4,341.78	0.0000	4.3300	50.0000	0.0000	(0.5317)	(0.0603)	0.0000	1	(0.5920)	01/06/2025
601375.SH	01/02/2025	SDB3260962829	13,800.00	0.6203	8,715.40	8,559.52	0.0000	4.3300	50.0000	0.0000	(1.0483)	(0.1189)	0.0000	1	(1.1672)	01/06/2025
601375.SH	01/02/2025	SDB3260962829	19,100.00	0.6203	12,062.62	11,846.87	0.0000	4.3300	50.0000	0.0000	(1.4509)	(0.1645)	0.0000	1	(1.6154)	01/06/2025
601375.SH	01/02/2025	SDB3260962829	9,700.00	0.6203	6,126.04	6,016.47	0.0000	4.3300	50.0000	0.0000	(0.7368)	(0.0836)	0.0000	1	(0.8204)	01/06/2025
601375.SH	01/02/2025	SDB3260962829	14,200.00	0.6203	8,968.02	8,807.62	0.0000	4.3300	50.0000	0.0000	(1.0787)	(0.1223)	0.0000	1	(1.2010)	01/06/2025
601375.SH	01/02/2025	SDB3260962829	200.00	0.6203	126.31	124.05	0.0000	4.3300	50.0000	0.0000	(0.0152)	(0.0017)	0.0000	1	(0.0169)	01/06/2025
601375.SH	01/02/2025	SDB3260962829	800.00	0.6203	505.24	496.20	0.0000	4.3300	50.0000	0.0000	(0.0608)	(0.0069)	0.0000	1	(0.0677)	01/06/2025
601375.SH	01/02/2025	SDB3260962829	6,500.00	0.6203	4,105.08	4,031.66	0.0000	4.3300	50.0000	0.0000	(0.4938)	(0.0560)	0.0000	1	(0.5497)	01/06/2025
601375.SH	01/02/2025	SDB3260962829	2,400.00	0.6203	1,515.72	1,488.61	0.0000	4.3300	50.0000	0.0000	(0.1823)	(0.0207)	0.0000	1	(0.2030)	01/06/2025
601375.SH	01/02/2025	SDB3260962829	40,100.00	0.6203	25,325.20	24,872.23	0.0000	4.3300	50.0000	0.0000	(3.0461)	(0.3454)	0.0000	1	(3.3915)	01/06/2025
601375.SH	01/02/2025	SDB3260962829	15,600.00	0.6203	9,852.20	9,675.98	0.0000	4.3300	50.0000	0.0000	(1.1850)	(0.1344)	0.0000	1	(1.3194)	01/06/2025
601375.SH	01/02/2025	SDB3260962829	100.00	0.6203	63.16	62.03	0.0000	4.3300	50.0000	0.0000	(0.0076)	(0.0009)	0.0000	1	(0.0085)	01/06/2025
601375.SH	01/02/2025	SDB3260962829	400.00	0.6203	252.62	248.10	0.0000	4.3300	50.0000	0.0000	(0.0304)	(0.0034)	0.0000	1	(0.0338)	01/06/2025
601375.SH	01/02/2025	SDB3260962829	12,700.00	0.6203	8,020.70	7,877.24	0.0000	4.3300	50.0000	0.0000	(0.9647)	(0.1094)	0.0000	1	(1.0741)	01/06/2025
601375.SH	01/02/2025	SDB3260962829	1,100.00	0.6203	694.71	682.28	0.0000	4.3300	50.0000	0.0000	(0.0836)	(0.0095)	0.0000	1	(0.0930)	01/06/2025
601375.SH	01/02/2025	SDB3260962829	1,300.00	0.6203	821.02	806.33	0.0000	4.3300	50.0000	0.0000	(0.0988)	(0.0112)	0.0000	1	(0.1099)	01/06/2025
601375.SH	01/02/2025	SDB3260962829	100.00	0.6203	63.16	62.03	0.0000	4.3300	50.0000	0.0000	(0.0076)	(0.0009)	0.0000	1	(0.0085)	01/06/2025
601375.SH	01/02/2025	SDB3260962829	25,000.00	0.6203	15,788.77	15,506.38	0.0000	4.3300	50.0000	0.0000	(1.8990)	(0.2154)	0.0000	1	(2.1144)	01/06/2025
601375.SH	01/02/2025	SDB3260962829	5,400.00	0.6203	3,410.38	3,349.38	0.0000	4.3300	50.0000	0.0000	(0.4102)	(0.0465)	0.0000	1	(0.4567)	01/06/2025
601375.SH	01/02/2025	SDB3260962829	2,100.00	0.6203	1,326.26	1,302.54	0.0000	4.3300	50.0000	0.0000	(0.1595)	(0.0181)	0.0000	1	(0.1776)	01/06/2025
601375.SH	01/02/2025	SDB3260962829	300.00	0.6203	189.47	186.08	0.0000	4.3300	50.0000	0.0000	(0.0228)	(0.0026)	0.0000	1	(0.0254)	01/06/2025
601375.SH	12/31/2024	SDB3260962829	2,000.00	0.6134	1,301.86	1,226.72	0.0000	4.3300	50.0000	0.0000	(0.3132)	(0.0341)	0.0000	2	(0.3472)	01/06/2025
601375.SH	12/31/2024	SDB3260962829	20,500.00	0.6134	13,388.37	12,573.84	0.0000	4.3300	50.0000	0.0000	(3.2206)	(0.3493)	0.0000	2	(3.5699)	01/06/2025
601375.SH	12/31/2024	SDB3260962829	16,300.00	0.6134	10,294.28	9,997.74	0.0000	4.3300	50.0000	0.0000	(2.4763)	(0.2777)	0.0000	2	(2.7541)	01/06/2025
601375.SH	12/31/2024	SDB3260962829	6,100.00	0.6134	3,852.46	3,741.48	0.0000	4.3300	50.0000	0.0000	(0.9267)	(0.1039)	0.0000	2	(1.0307)	01/06/2025
601375.SH	12/31/2024	SDB3260962829	9,400.00	0.6134	5,936.58	5,765.57	0.0000	4.3300	50.0000	0.0000	(1.4281)	(0.1602)	0.0000	2	(1.5882)	01/06/2025
601375.SH	12/31/2024	SDB3260962829	1,900.00	0.6134	1,199.95	1,165.38	0.0000	4.3300	50.0000	0.0000	(0.2887)	(0.0324)	0.0000	2	(0.3210)	01/06/2025
601375.SH	12/31/2024	SDB3260962829	1,700.00	0.6134	1,073.64	1,042.71	0.0000	4.3300	50.0000	0.0000	(0.2583)	(0.0290)	0.0000	2	(0.2872)	01/06/2025
601375.SH	12/31/2024	SDB3260962829	9,000.00	0.6134	5,683.96	5,520.22	0.0000	4.3300	50.0000	0.0000	(1.3673)	(0.1533)	0.0000	2	(1.5206)	01/06/2025
601375.SH	12/31/2024	SDB3260962829	28,700.00	0.6134	18,125.51	17,603.37	0.0000	4.3300	50.0000	0.0000	(4.3602)	(0.4890)	0.0000	2	(4.8492)	01/06/2025
601375.SH	12/31/2024	SDB3260962829	13,100.00	0.6134	8,273.32	8,034.99	0.0000	4.3300	50.0000	0.0000	(1.9902)	(0.2232)	0.0000	2	(2.2134)	01/06/2025
601375.SH	12/31/2024	SDB3260962829	23,800.00	0.6134	15,030.91	14,597.92	0.0000	4.3300	50.0000	0.0000	(3.6158)	(0.4055)	0.0000	2	(4.0213)	01/06/2025
601375.SH	12/31/2024	SDB3260962829	800.00	0.6134	505.24	490.69	0.0000	4.3300	50.0000	0.0000	(0.1215)	(0.0136)	0.0000	2	(0.1352)	01/06/2025
601375.SH	12/31/2024	SDB3260962829	50,100.00	0.6134	31,640.71	30,729.24	0.0000	4.3300	50.0000	0.0000	(7.6113)	(0.8536)	0.0000	2	(8.4649)	01/06/2025
601375.SH	12/31/2024	SDB3260962829	18,800.00	0.6134	11,873.16	11,531.13	0.0000	4.3300	50.0000	0.0000	(2.8562)	(0.3203)	0.0000	2	(3.1765)	01/06/2025
601375.SH	12/31/2024	SDB3260962829	5,500.00	0.6134	3,473.53	3,373.47	0.0000	4.3300	50.0000	0.0000	(0.8356)	(0.0937)	0.0000	2	(0.9293)	01/06/2025
601375.SH	12/31/2024	SDB3260962829	1,400.00	0.6134	884.17	858.70	0.0000	4.3300	50.0000	0.0000	(0.2127)	(0.0239)	0.0000	2	(0.2365)	01/06/2025
601375.SH	12/31/2024	SDB3260962829	300.00	0.6134	189.47	184.01	0.0000	4.3300	50.0000	0.0000	(0.0456)	(0.0051)	0.0000	2	(0.0507)	01/06/2025
601375.SH	12/31/2024	SDB3260962829	7,000.00	0.6134	4,420.86	4,293.51	0.0000	4.3300	50.0000	0.0000	(1.0635)	(0.1193)	0.0000	2	(1.1827)	01/06/2025
601375.SH	12/31/2024	SDB3260962829	13,800.00	0.6134	8,715.40	8,464.34	0.0000	4.3300	50.0000	0.0000	(2.0965)	(0.2351)	0.0000	2	(2.3317)	01/06/2025
601375.SH	12/31/2024	SDB3260962829	19,100.00	0.6134	12,062.62	11,715.14	0.0000	4.3300	50.0000	0.0000	(2.9017)	(0.3254)	0.0000	2	(3.2272)	01/06/2025
601375.SH	12/31/2024	SDB3260962829	9,700.00	0.6134	6,126.04	5,949.57	0.0000	4.3300	50.0000	0.0000	(1.4737)	(0.1653)	0.0000	2	(1.6389)	01/06/2025
601375.SH	12/31/2024	SDB3260962829	14,200.00	0.6134	8,968.02	8,709.68	0.0000	4.3300	50.0000	0.0000	(2.1573)	(0.2419)	0.0000	2	(2.3992)	01/06/2025
601375.SH	12/31/2024	SDB3260962829	200.00	0.6134	126.31	122.67	0.0000	4.3300	50.0000	0.0000	(0.0304)	(0.0034)	0.0000	2	(0.0338)	01/06/2025
601375.SH	12/31/2024	SDB3260962829	800.00	0.6134	505.24	490.69	0.0000	4.3300	50.0000	0.0000	(0.1215)	(0.0136)	0.0000	2	(0.1352)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CENTRAL CHINA SECURITIES CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
601375.SH	12/31/2024	SDB3260962829	6,500.00	0.6134	4,105.08	3,986.83	0.0000	4.3300	50.0000	0.0000	(0.9875)	(0.1107)	0.0000	2	(1.0982)	01/06/2025
601375.SH	12/31/2024	SDB3260962829	2,400.00	0.6134	1,515.72	1,472.06	0.0000	4.3300	50.0000	0.0000	(0.3646)	(0.0409)	0.0000	2	(0.4055)	01/06/2025
601375.SH	12/31/2024	SDB3260962829	40,100.00	0.6134	25,325.20	24,595.66	0.0000	4.3300	50.0000	0.0000	(0.6921)	(0.6832)	0.0000	2	(6.7753)	01/06/2025
601375.SH	12/31/2024	SDB3260962829	15,600.00	0.6134	9,852.20	9,568.38	0.0000	4.3300	50.0000	0.0000	(2.3700)	(0.2658)	0.0000	2	(2.6358)	01/06/2025
601375.SH	12/31/2024	SDB3260962829	100.00	0.6134	63.16	61.34	0.0000	4.3300	50.0000	0.0000	(0.0152)	(0.0017)	0.0000	2	(0.0169)	01/06/2025
601375.SH	12/31/2024	SDB3260962829	400.00	0.6134	252.62	245.34	0.0000	4.3300	50.0000	0.0000	(0.0608)	(0.0068)	0.0000	2	(0.0676)	01/06/2025
601375.SH	12/31/2024	SDB3260962829	12,700.00	0.6134	8,020.70	7,789.65	0.0000	4.3300	50.0000	0.0000	(1.9294)	(0.2164)	0.0000	2	(2.1458)	01/06/2025
601375.SH	12/31/2024	SDB3260962829	1,100.00	0.6134	694.71	674.69	0.0000	4.3300	50.0000	0.0000	(0.1671)	(0.0187)	0.0000	2	(0.1859)	01/06/2025
601375.SH	12/31/2024	SDB3260962829	1,300.00	0.6134	821.02	797.37	0.0000	4.3300	50.0000	0.0000	(0.1975)	(0.0221)	0.0000	2	(0.2196)	01/06/2025
601375.SH	12/31/2024	SDB3260962829	100.00	0.6134	63.16	61.34	0.0000	4.3300	50.0000	0.0000	(0.0152)	(0.0017)	0.0000	2	(0.0169)	01/06/2025
601375.SH	12/31/2024	SDB3260962829	25,000.00	0.6134	15,788.77	15,333.95	0.0000	4.3300	50.0000	0.0000	(3.7981)	(0.4259)	0.0000	2	(4.2240)	01/06/2025
601375.SH	12/31/2024	SDB3260962829	5,400.00	0.6134	3,410.38	3,312.13	0.0000	4.3300	50.0000	0.0000	(0.8204)	(0.0920)	0.0000	2	(0.9124)	01/06/2025
601375.SH	12/31/2024	SDB3260962829	2,100.00	0.6134	1,326.26	1,288.05	0.0000	4.3300	50.0000	0.0000	(0.3190)	(0.0358)	0.0000	2	(0.3548)	01/06/2025
601375.SH	12/31/2024	SDB3260962829	300.00	0.6134	189.47	184.01	0.0000	4.3300	50.0000	0.0000	(0.0456)	(0.0051)	0.0000	2	(0.0507)	01/06/2025
601375.SH	12/30/2024	SDB3260962829	2,000.00	0.6037	1,301.86	1,207.33	0.0000	4.3300	50.0000	0.0000	(0.1566)	(0.0168)	0.0000	1	(0.1734)	01/06/2025
601375.SH	12/30/2024	SDB3260962829	20,500.00	0.6037	13,388.37	12,375.17	0.0000	4.3300	50.0000	0.0000	(1.6103)	(0.1719)	0.0000	1	(1.7822)	01/06/2025
601375.SH	12/30/2024	SDB3260962829	16,300.00	0.6037	10,294.28	9,839.77	0.0000	4.3300	50.0000	0.0000	(1.2382)	(0.1367)	0.0000	1	(1.3748)	01/06/2025
601375.SH	12/30/2024	SDB3260962829	6,100.00	0.6037	3,852.46	3,682.37	0.0000	4.3300	50.0000	0.0000	(0.4634)	(0.0511)	0.0000	1	(0.5145)	01/06/2025
601375.SH	12/30/2024	SDB3260962829	9,400.00	0.6037	5,936.58	5,674.47	0.0000	4.3300	50.0000	0.0000	(0.7140)	(0.0788)	0.0000	1	(0.7929)	01/06/2025
601375.SH	12/30/2024	SDB3260962829	1,900.00	0.6037	1,199.95	1,146.97	0.0000	4.3300	50.0000	0.0000	(0.1443)	(0.0159)	0.0000	1	(0.1603)	01/06/2025
601375.SH	12/30/2024	SDB3260962829	1,700.00	0.6037	1,073.64	1,026.23	0.0000	4.3300	50.0000	0.0000	(0.1291)	(0.0143)	0.0000	1	(0.1434)	01/06/2025
601375.SH	12/30/2024	SDB3260962829	9,000.00	0.6037	5,683.96	5,433.00	0.0000	4.3300	50.0000	0.0000	(0.6837)	(0.0755)	0.0000	1	(0.7591)	01/06/2025
601375.SH	12/30/2024	SDB3260962829	28,700.00	0.6037	18,125.51	17,325.24	0.0000	4.3300	50.0000	0.0000	(2.1801)	(0.2406)	0.0000	1	(2.4207)	01/06/2025
601375.SH	12/30/2024	SDB3260962829	13,100.00	0.6037	8,273.32	7,908.04	0.0000	4.3300	50.0000	0.0000	(0.9951)	(0.1098)	0.0000	1	(1.1049)	01/06/2025
601375.SH	12/30/2024	SDB3260962829	23,800.00	0.6037	15,030.91	14,367.27	0.0000	4.3300	50.0000	0.0000	(1.8079)	(0.1995)	0.0000	1	(2.0074)	01/06/2025
601375.SH	12/30/2024	SDB3260962829	800.00	0.6037	505.24	482.93	0.0000	4.3300	50.0000	0.0000	(0.0608)	(0.0067)	0.0000	1	(0.0675)	01/06/2025
601375.SH	12/30/2024	SDB3260962829	50,100.00	0.6037	31,640.71	30,243.72	0.0000	4.3300	50.0000	0.0000	(3.8057)	(0.4201)	0.0000	1	(4.2257)	01/06/2025
601375.SH	12/30/2024	SDB3260962829	18,800.00	0.6037	11,873.16	11,348.94	0.0000	4.3300	50.0000	0.0000	(1.4281)	(0.1576)	0.0000	1	(1.5857)	01/06/2025
601375.SH	12/30/2024	SDB3260962829	5,500.00	0.6037	3,473.53	3,320.17	0.0000	4.3300	50.0000	0.0000	(0.4178)	(0.0461)	0.0000	1	(0.4639)	01/06/2025
601375.SH	12/30/2024	SDB3260962829	1,400.00	0.6037	884.17	845.13	0.0000	4.3300	50.0000	0.0000	(0.1063)	(0.0117)	0.0000	1	(0.1181)	01/06/2025
601375.SH	12/30/2024	SDB3260962829	300.00	0.6037	189.47	181.10	0.0000	4.3300	50.0000	0.0000	(0.0228)	(0.0025)	0.0000	1	(0.0253)	01/06/2025
601375.SH	12/30/2024	SDB3260962829	7,000.00	0.6037	4,420.86	4,225.67	0.0000	4.3300	50.0000	0.0000	(0.5317)	(0.0587)	0.0000	1	(0.5904)	01/06/2025
601375.SH	12/30/2024	SDB3260962829	13,800.00	0.6037	8,715.40	8,330.60	0.0000	4.3300	50.0000	0.0000	(1.0483)	(0.1157)	0.0000	1	(1.1640)	01/06/2025
601375.SH	12/30/2024	SDB3260962829	19,100.00	0.6037	12,062.62	11,530.04	0.0000	4.3300	50.0000	0.0000	(1.4509)	(0.1601)	0.0000	1	(1.6110)	01/06/2025
601375.SH	12/30/2024	SDB3260962829	9,700.00	0.6037	6,126.04	5,855.57	0.0000	4.3300	50.0000	0.0000	(0.7368)	(0.0813)	0.0000	1	(0.8182)	01/06/2025
601375.SH	12/30/2024	SDB3260962829	14,200.00	0.6037	8,968.02	8,572.07	0.0000	4.3300	50.0000	0.0000	(1.0787)	(0.1191)	0.0000	1	(1.1977)	01/06/2025
601375.SH	12/30/2024	SDB3260962829	200.00	0.6037	126.31	120.73	0.0000	4.3300	50.0000	0.0000	(0.0152)	(0.0017)	0.0000	1	(0.0169)	01/06/2025
601375.SH	12/30/2024	SDB3260962829	800.00	0.6037	505.24	482.93	0.0000	4.3300	50.0000	0.0000	(0.0608)	(0.0067)	0.0000	1	(0.0675)	01/06/2025
601375.SH	12/30/2024	SDB3260962829	6,500.00	0.6037	4,105.08	3,923.84	0.0000	4.3300	50.0000	0.0000	(0.4938)	(0.0545)	0.0000	1	(0.5482)	01/06/2025
601375.SH	12/30/2024	SDB3260962829	2,400.00	0.6037	1,515.72	1,448.80	0.0000	4.3300	50.0000	0.0000	(0.1823)	(0.0201)	0.0000	1	(0.2024)	01/06/2025
601375.SH	12/30/2024	SDB3260962829	40,100.00	0.6037	25,325.20	24,207.05	0.0000	4.3300	50.0000	0.0000	(3.0461)	(0.3362)	0.0000	1	(3.3823)	01/06/2025
601375.SH	12/30/2024	SDB3260962829	15,600.00	0.6037	9,852.20	9,417.21	0.0000	4.3300	50.0000	0.0000	(1.1850)	(0.1308)	0.0000	1	(1.3158)	01/06/2025
601375.SH	12/30/2024	SDB3260962829	100.00	0.6037	63.16	60.37	0.0000	4.3300	50.0000	0.0000	(0.0076)	(0.0008)	0.0000	1	(0.0084)	01/06/2025
601375.SH	12/30/2024	SDB3260962829	400.00	0.6037	252.62	241.47	0.0000	4.3300	50.0000	0.0000	(0.0034)	(0.0034)	0.0000	1	(0.0337)	01/06/2025
601375.SH	12/30/2024	SDB3260962829	12,700.00	0.6037	8,020.70	7,666.57	0.0000	4.3300	50.0000	0.0000	(0.9647)	(0.1065)	0.0000	1	(1.0712)	01/06/2025
601375.SH	12/30/2024	SDB3260962829	1,100.00	0.6037	694.71	664.03	0.0000	4.3300	50.0000	0.0000	(0.0836)	(0.0092)	0.0000	1	(0.0928)	01/06/2025
601375.SH	12/30/2024	SDB3260962829	1,300.00	0.6037	821.02	784.77	0.0000	4.3300	50.0000	0.0000	(0.0988)	(0.0109)	0.0000	1	(0.1096)	01/06/2025
601375.SH	12/30/2024	SDB3260962829	100.00	0.6037	63.16	60.37	0.0000	4.3300	50.0000	0.0000	(0.0076)	(0.0008)	0.0000	1	(0.0084)	01/06/2025
601375.SH	12/30/2024	SDB3260962829	25,000.00	0.6037	15,788.77	15,091.67	0.0000	4.3300	50.0000	0.0000	(1.8990)	(0.2096)	0.0000	1	(2.1086)	01/06/2025
601375.SH	12/30/2024	SDB3260962829	5,400.00	0.6037	3,410.38	3,259.80	0.0000	4.3300	50.0000	0.0000	(0.4102)	(0.0453)	0.0000	1	(0.4555)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CENTRAL CHINA SECURITIES CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
601375.SH	12/30/2024	SDB3260962829	2,100.00	0.6037	1,326.26	1,267.70	0.0000	4.3300	50.0000	0.0000	(0.1595)	(0.0176)	0.0000	1	(0.1771)	01/06/2025
601375.SH	12/30/2024	SDB3260962829	300.00	0.6037	189.47	181.10	0.0000	4.3300	50.0000	0.0000	(0.0228)	(0.0025)	0.0000	1	(0.0253)	01/06/2025
601375.SH	12/27/2024	SDB3260962829	2,000.00	0.6158	1,301.86	1,231.53	0.0000	4.3300	50.0000	0.0000	(0.4698)	(0.0513)	0.0000	3	(0.5211)	01/06/2025
601375.SH	12/27/2024	SDB3260962829	20,500.00	0.6158	13,388.37	12,623.16	0.0000	4.3300	50.0000	0.0000	(4.8310)	(0.5260)	0.0000	3	(5.3569)	01/06/2025
601375.SH	12/27/2024	SDB3260962829	16,300.00	0.6158	10,294.28	10,036.95	0.0000	4.3300	50.0000	0.0000	(3.7145)	(0.4182)	0.0000	3	(4.1327)	01/06/2025
601375.SH	12/27/2024	SDB3260962829	6,100.00	0.6158	3,852.46	3,756.16	0.0000	4.3300	50.0000	0.0000	(1.3901)	(0.1565)	0.0000	3	(1.5466)	01/06/2025
601375.SH	12/27/2024	SDB3260962829	9,400.00	0.6158	5,936.58	5,788.18	0.0000	4.3300	50.0000	0.0000	(2.1421)	(0.2412)	0.0000	3	(2.3833)	01/06/2025
601375.SH	12/27/2024	SDB3260962829	1,900.00	0.6158	1,199.95	1,169.95	0.0000	4.3300	50.0000	0.0000	(0.4330)	(0.0487)	0.0000	3	(0.4817)	01/06/2025
601375.SH	12/27/2024	SDB3260962829	1,700.00	0.6158	1,073.64	1,046.80	0.0000	4.3300	50.0000	0.0000	(0.3874)	(0.0436)	0.0000	3	(0.4310)	01/06/2025
601375.SH	12/27/2024	SDB3260962829	9,000.00	0.6158	5,683.96	5,541.88	0.0000	4.3300	50.0000	0.0000	(2.0510)	(0.2309)	0.0000	3	(2.2819)	01/06/2025
601375.SH	12/27/2024	SDB3260962829	28,700.00	0.6158	18,125.51	17,672.43	0.0000	4.3300	50.0000	0.0000	(6.5403)	(0.7364)	0.0000	3	(7.2766)	01/06/2025
601375.SH	12/27/2024	SDB3260962829	13,100.00	0.6158	8,273.32	8,066.51	0.0000	4.3300	50.0000	0.0000	(2.9853)	(0.3361)	0.0000	3	(3.3214)	01/06/2025
601375.SH	12/27/2024	SDB3260962829	23,800.00	0.6158	15,030.91	14,655.18	0.0000	4.3300	50.0000	0.0000	(5.4237)	(0.6106)	0.0000	3	(6.0343)	01/06/2025
601375.SH	12/27/2024	SDB3260962829	800.00	0.6158	505.24	492.61	0.0000	4.3300	50.0000	0.0000	(0.1823)	(0.0205)	0.0000	3	(0.2028)	01/06/2025
601375.SH	12/27/2024	SDB3260962829	50,100.00	0.6158	31,640.71	30,849.78	0.0000	4.3300	50.0000	0.0000	(11.4170)	(1.2854)	0.0000	3	(12.7024)	01/06/2025
601375.SH	12/27/2024	SDB3260962829	18,800.00	0.6158	11,873.16	11,576.36	0.0000	4.3300	50.0000	0.0000	(4.2842)	(0.4823)	0.0000	3	(4.7666)	01/06/2025
601375.SH	12/27/2024	SDB3260962829	5,500.00	0.6158	3,473.53	3,386.70	0.0000	4.3300	50.0000	0.0000	(1.2534)	(0.1411)	0.0000	3	(1.3945)	01/06/2025
601375.SH	12/27/2024	SDB3260962829	1,400.00	0.6158	884.17	862.07	0.0000	4.3300	50.0000	0.0000	(0.3190)	(0.0359)	0.0000	3	(0.3550)	01/06/2025
601375.SH	12/27/2024	SDB3260962829	300.00	0.6158	189.47	184.73	0.0000	4.3300	50.0000	0.0000	(0.0684)	(0.0077)	0.0000	3	(0.0761)	01/06/2025
601375.SH	12/27/2024	SDB3260962829	7,000.00	0.6158	4,420.86	4,310.35	0.0000	4.3300	50.0000	0.0000	(1.5952)	(0.1796)	0.0000	3	(1.7748)	01/06/2025
601375.SH	12/27/2024	SDB3260962829	13,800.00	0.6158	8,715.40	8,497.54	0.0000	4.3300	50.0000	0.0000	(3.1448)	(0.3541)	0.0000	3	(3.4989)	01/06/2025
601375.SH	12/27/2024	SDB3260962829	19,100.00	0.6158	12,062.62	11,761.09	0.0000	4.3300	50.0000	0.0000	(4.3526)	(0.4900)	0.0000	3	(4.8426)	01/06/2025
601375.SH	12/27/2024	SDB3260962829	9,700.00	0.6158	6,126.04	5,972.91	0.0000	4.3300	50.0000	0.0000	(2.2105)	(0.2489)	0.0000	3	(2.4594)	01/06/2025
601375.SH	12/27/2024	SDB3260962829	14,200.00	0.6158	8,968.02	8,743.85	0.0000	4.3300	50.0000	0.0000	(3.2360)	(0.3643)	0.0000	3	(3.6003)	01/06/2025
601375.SH	12/27/2024	SDB3260962829	200.00	0.6158	126.31	123.15	0.0000	4.3300	50.0000	0.0000	(0.0456)	(0.0051)	0.0000	3	(0.0507)	01/06/2025
601375.SH	12/27/2024	SDB3260962829	800.00	0.6158	505.24	492.61	0.0000	4.3300	50.0000	0.0000	(0.1823)	(0.0205)	0.0000	3	(0.2028)	01/06/2025
601375.SH	12/27/2024	SDB3260962829	6,500.00	0.6158	4,105.08	4,002.47	0.0000	4.3300	50.0000	0.0000	(1.4813)	(0.1668)	0.0000	3	(1.6480)	01/06/2025
601375.SH	12/27/2024	SDB3260962829	2,400.00	0.6158	1,515.72	1,477.83	0.0000	4.3300	50.0000	0.0000	(0.5469)	(0.0616)	0.0000	3	(0.6085)	01/06/2025
601375.SH	12/27/2024	SDB3260962829	40,100.00	0.6158	25,325.20	24,692.14	0.0000	4.3300	50.0000	0.0000	(9.1382)	(1.0288)	0.0000	3	(10.1670)	01/06/2025
601375.SH	12/27/2024	SDB3260962829	15,600.00	0.6158	9,852.20	9,605.92	0.0000	4.3300	50.0000	0.0000	(3.5550)	(0.4002)	0.0000	3	(3.9552)	01/06/2025
601375.SH	12/27/2024	SDB3260962829	100.00	0.6158	63.16	61.58	0.0000	4.3300	50.0000	0.0000	(0.0228)	(0.0026)	0.0000	3	(0.0254)	01/06/2025
601375.SH	12/27/2024	SDB3260962829	400.00	0.6158	252.62	246.31	0.0000	4.3300	50.0000	0.0000	(0.0912)	(0.0103)	0.0000	3	(0.1014)	01/06/2025
601375.SH	12/27/2024	SDB3260962829	12,700.00	0.6158	8,020.70	7,820.20	0.0000	4.3300	50.0000	0.0000	(2.8941)	(0.3258)	0.0000	3	(3.2200)	01/06/2025
601375.SH	12/27/2024	SDB3260962829	1,100.00	0.6158	694.71	677.34	0.0000	4.3300	50.0000	0.0000	(0.2507)	(0.0282)	0.0000	3	(0.2789)	01/06/2025
601375.SH	12/27/2024	SDB3260962829	1,300.00	0.6158	821.02	800.49	0.0000	4.3300	50.0000	0.0000	(0.2963)	(0.0334)	0.0000	3	(0.3296)	01/06/2025
601375.SH	12/27/2024	SDB3260962829	100.00	0.6158	63.16	61.58	0.0000	4.3300	50.0000	0.0000	(0.0228)	(0.0026)	0.0000	3	(0.0254)	01/06/2025
601375.SH	12/27/2024	SDB3260962829	25,000.00	0.6158	15,788.77	15,394.10	0.0000	4.3300	50.0000	0.0000	(5.6971)	(0.6414)	0.0000	3	(6.3385)	01/06/2025
601375.SH	12/27/2024	SDB3260962829	5,400.00	0.6158	3,410.38	3,325.13	0.0000	4.3300	50.0000	0.0000	(1.2306)	(0.1385)	0.0000	3	(1.3691)	01/06/2025
601375.SH	12/27/2024	SDB3260962829	2,100.00	0.6158	1,326.26	1,293.10	0.0000	4.3300	50.0000	0.0000	(0.4786)	(0.0539)	0.0000	3	(0.5324)	01/06/2025
601375.SH	12/27/2024	SDB3260962829	300.00	0.6158	189.47	184.73	0.0000	4.3300	50.0000	0.0000	(0.0684)	(0.0077)	0.0000	3	(0.0761)	01/06/2025
601375.SH	12/26/2024	SDB3260962829	2,000.00	0.6166	1,301.86	1,233.25	0.0000	4.3300	50.0000	0.0000	(0.1566)	(0.0171)	0.0000	1	(0.1737)	01/06/2025
601375.SH	12/26/2024	SDB3260962829	20,500.00	0.6166	13,388.37	12,640.83	0.0000	4.3300	50.0000	0.0000	(1.6103)	(0.1756)	0.0000	1	(1.7859)	01/06/2025
601375.SH	12/26/2024	SDB3260962829	16,300.00	0.6166	10,294.28	10,051.00	0.0000	4.3300	50.0000	0.0000	(1.2382)	(0.1396)	0.0000	1	(1.3778)	01/06/2025
601375.SH	12/26/2024	SDB3260962829	6,100.00	0.6166	3,852.46	3,761.42	0.0000	4.3300	50.0000	0.0000	(0.4634)	(0.0522)	0.0000	1	(0.5156)	01/06/2025
601375.SH	12/26/2024	SDB3260962829	9,400.00	0.6166	5,936.58	5,796.28	0.0000	4.3300	50.0000	0.0000	(0.7140)	(0.0805)	0.0000	1	(0.7945)	01/06/2025
601375.SH	12/26/2024	SDB3260962829	1,900.00	0.6166	1,199.95	1,171.59	0.0000	4.3300	50.0000	0.0000	(0.1443)	(0.0163)	0.0000	1	(0.1606)	01/06/2025
601375.SH	12/26/2024	SDB3260962829	1,700.00	0.6166	1,073.64	1,048.26	0.0000	4.3300	50.0000	0.0000	(0.1291)	(0.0146)	0.0000	1	(0.1437)	01/06/2025
601375.SH	12/26/2024	SDB3260962829	9,000.00	0.6166	5,683.96	5,549.63	0.0000	4.3300	50.0000	0.0000	(0.6837)	(0.0771)	0.0000	1	(0.7607)	01/06/2025
601375.SH	12/26/2024	SDB3260962829	28,700.00	0.6166	18,125.51	17,697.17	0.0000	4.3300	50.0000	0.0000	(2.1801)	(0.2458)	0.0000	1	(2.4259)	01/06/2025
601375.SH	12/26/2024	SDB3260962829	13,100.00	0.6166	8,273.32	8,077.80	0.0000	4.3300	50.0000	0.0000	(0.9951)	(0.1122)	0.0000	1	(1.1073)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CENTRAL CHINA SECURITIES CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
601375.SH	12/26/2024	SDB3260962829	23,800.00	0.6166	15,030.91	14,675.70	0.0000	4.3300	50.0000	0.0000	(1.8079)	(0.2038)	0.0000	1	(2.0117)	01/06/2025
601375.SH	12/26/2024	SDB3260962829	800.00	0.6166	505.24	493.30	0.0000	4.3300	50.0000	0.0000	(0.0608)	(0.0069)	0.0000	1	(0.0676)	01/06/2025
601375.SH	12/26/2024	SDB3260962829	50,100.00	0.6166	31,640.71	30,892.96	0.0000	4.3300	50.0000	0.0000	(3.8057)	(0.4291)	0.0000	1	(4.2347)	01/06/2025
601375.SH	12/26/2024	SDB3260962829	18,800.00	0.6166	11,873.16	11,592.57	0.0000	4.3300	50.0000	0.0000	(1.4281)	(0.1610)	0.0000	1	(1.5891)	01/06/2025
601375.SH	12/26/2024	SDB3260962829	5,500.00	0.6166	3,473.53	3,391.44	0.0000	4.3300	50.0000	0.0000	(0.4178)	(0.0471)	0.0000	1	(0.4649)	01/06/2025
601375.SH	12/26/2024	SDB3260962829	1,400.00	0.6166	884.17	863.28	0.0000	4.3300	50.0000	0.0000	(0.1063)	(0.0120)	0.0000	1	(0.1183)	01/06/2025
601375.SH	12/26/2024	SDB3260962829	300.00	0.6166	189.47	184.99	0.0000	4.3300	50.0000	0.0000	(0.0228)	(0.0026)	0.0000	1	(0.0254)	01/06/2025
601375.SH	12/26/2024	SDB3260962829	7,000.00	0.6166	4,420.86	4,316.38	0.0000	4.3300	50.0000	0.0000	(0.5317)	(0.0599)	0.0000	1	(0.5917)	01/06/2025
601375.SH	12/26/2024	SDB3260962829	13,800.00	0.6166	8,715.40	8,509.44	0.0000	4.3300	50.0000	0.0000	(1.0483)	(0.1182)	0.0000	1	(1.1665)	01/06/2025
601375.SH	12/26/2024	SDB3260962829	19,100.00	0.6166	12,062.62	11,777.56	0.0000	4.3300	50.0000	0.0000	(1.4509)	(0.1638)	0.0000	1	(1.6144)	01/06/2025
601375.SH	12/26/2024	SDB3260962829	9,700.00	0.6166	6,126.04	5,981.27	0.0000	4.3300	50.0000	0.0000	(0.7368)	(0.0831)	0.0000	1	(0.8199)	01/06/2025
601375.SH	12/26/2024	SDB3260962829	14,200.00	0.6166	8,968.02	8,756.09	0.0000	4.3300	50.0000	0.0000	(1.0787)	(0.1216)	0.0000	1	(1.2003)	01/06/2025
601375.SH	12/26/2024	SDB3260962829	200.00	0.6166	126.31	123.33	0.0000	4.3300	50.0000	0.0000	(0.0152)	(0.0017)	0.0000	1	(0.0169)	01/06/2025
601375.SH	12/26/2024	SDB3260962829	800.00	0.6166	505.24	493.30	0.0000	4.3300	50.0000	0.0000	(0.0608)	(0.0069)	0.0000	1	(0.0676)	01/06/2025
601375.SH	12/26/2024	SDB3260962829	6,500.00	0.6166	4,105.08	4,008.07	0.0000	4.3300	50.0000	0.0000	(0.4938)	(0.0557)	0.0000	1	(0.5494)	01/06/2025
601375.SH	12/26/2024	SDB3260962829	2,400.00	0.6166	1,515.72	1,479.90	0.0000	4.3300	50.0000	0.0000	(0.1823)	(0.0206)	0.0000	1	(0.2029)	01/06/2025
601375.SH	12/26/2024	SDB3260962829	40,100.00	0.6166	25,325.20	24,726.70	0.0000	4.3300	50.0000	0.0000	(3.0461)	(0.3434)	0.0000	1	(3.3895)	01/06/2025
601375.SH	12/26/2024	SDB3260962829	15,600.00	0.6166	9,852.20	9,619.37	0.0000	4.3300	50.0000	0.0000	(1.1850)	(0.1336)	0.0000	1	(1.3186)	01/06/2025
601375.SH	12/26/2024	SDB3260962829	100.00	0.6166	63.16	61.66	0.0000	4.3300	50.0000	0.0000	(0.0076)	(0.0009)	0.0000	1	(0.0085)	01/06/2025
601375.SH	12/26/2024	SDB3260962829	400.00	0.6166	252.62	246.65	0.0000	4.3300	50.0000	0.0000	(0.0304)	(0.0034)	0.0000	1	(0.0338)	01/06/2025
601375.SH	12/26/2024	SDB3260962829	12,700.00	0.6166	8,020.70	7,831.15	0.0000	4.3300	50.0000	0.0000	(0.9647)	(0.1088)	0.0000	1	(1.0735)	01/06/2025
601375.SH	12/26/2024	SDB3260962829	1,100.00	0.6166	694.71	678.29	0.0000	4.3300	50.0000	0.0000	(0.0836)	(0.0094)	0.0000	1	(0.0930)	01/06/2025
601375.SH	12/26/2024	SDB3260962829	1,300.00	0.6166	821.02	801.61	0.0000	4.3300	50.0000	0.0000	(0.0988)	(0.0111)	0.0000	1	(0.1099)	01/06/2025
601375.SH	12/26/2024	SDB3260962829	100.00	0.6166	63.16	61.66	0.0000	4.3300	50.0000	0.0000	(0.0076)	(0.0009)	0.0000	1	(0.0085)	01/06/2025
601375.SH	12/26/2024	SDB3260962829	25,000.00	0.6166	15,788.77	15,415.65	0.0000	4.3300	50.0000	0.0000	(1.8990)	(0.2141)	0.0000	1	(2.1131)	01/06/2025
601375.SH	12/26/2024	SDB3260962829	5,400.00	0.6166	3,410.38	3,329.78	0.0000	4.3300	50.0000	0.0000	(0.4102)	(0.0462)	0.0000	1	(0.4564)	01/06/2025
601375.SH	12/26/2024	SDB3260962829	2,100.00	0.6166	1,326.26	1,294.91	0.0000	4.3300	50.0000	0.0000	(0.1595)	(0.0180)	0.0000	1	(0.1775)	01/06/2025
601375.SH	12/26/2024	SDB3260962829	300.00	0.6166	189.47	184.99	0.0000	4.3300	50.0000	0.0000	(0.0228)	(0.0026)	0.0000	1	(0.0254)	01/06/2025
601375.SH	12/24/2024	SDB3260962829	2,000.00	0.6166	1,301.86	1,233.25	0.0000	4.3300	50.0000	0.0000	(0.3132)	(0.0343)	0.0000	2	(0.3474)	01/06/2025
601375.SH	12/24/2024	SDB3260962829	20,500.00	0.6166	13,388.37	12,640.83	0.0000	4.3300	50.0000	0.0000	(3.2206)	(0.3511)	0.0000	2	(3.5718)	01/06/2025
601375.SH	12/24/2024	SDB3260962829	16,300.00	0.6166	10,294.28	10,051.00	0.0000	4.3300	50.0000	0.0000	(2.4763)	(0.2792)	0.0000	2	(2.7555)	01/06/2025
601375.SH	12/24/2024	SDB3260962829	6,100.00	0.6166	3,852.46	3,761.42	0.0000	4.3300	50.0000	0.0000	(0.9267)	(0.1045)	0.0000	2	(1.0312)	01/06/2025
601375.SH	12/24/2024	SDB3260962829	9,400.00	0.6166	5,936.58	5,796.28	0.0000	4.3300	50.0000	0.0000	(1.4281)	(0.1610)	0.0000	2	(1.5891)	01/06/2025
601375.SH	12/24/2024	SDB3260962829	1,900.00	0.6166	1,199.95	1,171.59	0.0000	4.3300	50.0000	0.0000	(0.2887)	(0.0325)	0.0000	2	(0.3212)	01/06/2025
601375.SH	12/24/2024	SDB3260962829	1,700.00	0.6166	1,073.64	1,048.26	0.0000	4.3300	50.0000	0.0000	(0.2583)	(0.0291)	0.0000	2	(0.2874)	01/06/2025
601375.SH	12/24/2024	SDB3260962829	9,000.00	0.6166	5,683.96	5,549.63	0.0000	4.3300	50.0000	0.0000	(1.3673)	(0.1542)	0.0000	2	(1.5215)	01/06/2025
601375.SH	12/24/2024	SDB3260962829	28,700.00	0.6166	18,125.51	17,697.17	0.0000	4.3300	50.0000	0.0000	(4.3602)	(0.4916)	0.0000	2	(4.8518)	01/06/2025
601375.SH	12/24/2024	SDB3260962829	13,100.00	0.6166	8,273.32	8,077.80	0.0000	4.3300	50.0000	0.0000	(1.9902)	(0.2244)	0.0000	2	(2.2146)	01/06/2025
601375.SH	12/24/2024	SDB3260962829	23,800.00	0.6166	15,030.91	14,675.70	0.0000	4.3300	50.0000	0.0000	(3.6158)	(0.4077)	0.0000	2	(4.0234)	01/06/2025
601375.SH	12/24/2024	SDB3260962829	800.00	0.6166	505.24	493.30	0.0000	4.3300	50.0000	0.0000	(0.1215)	(0.0137)	0.0000	2	(0.1352)	01/06/2025
601375.SH	12/24/2024	SDB3260962829	50,100.00	0.6166	31,640.71	30,892.96	0.0000	4.3300	50.0000	0.0000	(7.6113)	(0.8581)	0.0000	2	(8.4695)	01/06/2025
601375.SH	12/24/2024	SDB3260962829	18,800.00	0.6166	11,873.16	11,592.57	0.0000	4.3300	50.0000	0.0000	(2.8562)	(0.3220)	0.0000	2	(3.1782)	01/06/2025
601375.SH	12/24/2024	SDB3260962829	5,500.00	0.6166	3,473.53	3,391.44	0.0000	4.3300	50.0000	0.0000	(0.8356)	(0.0942)	0.0000	2	(0.9298)	01/06/2025
601375.SH	12/24/2024	SDB3260962829	1,400.00	0.6166	884.17	863.28	0.0000	4.3300	50.0000	0.0000	(0.2127)	(0.0240)	0.0000	2	(0.2367)	01/06/2025
601375.SH	12/24/2024	SDB3260962829	300.00	0.6166	189.47	184.99	0.0000	4.3300	50.0000	0.0000	(0.0456)	(0.0051)	0.0000	2	(0.0507)	01/06/2025
601375.SH	12/24/2024	SDB3260962829	7,000.00	0.6166	4,420.86	4,316.38	0.0000	4.3300	50.0000	0.0000	(1.0635)	(0.1199)	0.0000	2	(1.1834)	01/06/2025
601375.SH	12/24/2024	SDB3260962829	13,800.00	0.6166	8,715.40	8,509.44	0.0000	4.3300	50.0000	0.0000	(2.0965)	(0.2364)	0.0000	2	(2.3329)	01/06/2025
601375.SH	12/24/2024	SDB3260962829	19,100.00	0.6166	12,062.62	11,777.56	0.0000	4.3300	50.0000	0.0000	(2.9017)	(0.3272)	0.0000	2	(3.2289)	01/06/2025
601375.SH	12/24/2024	SDB3260962829	9,700.00	0.6166	6,126.04	5,981.27	0.0000	4.3300	50.0000	0.0000	(1.4737)	(0.1661)	0.0000	2	(1.6398)	01/06/2025
601375.SH	12/24/2024	SDB3260962829	14,200.00	0.6166	8,968.02	8,756.09	0.0000	4.3300	50.0000	0.0000	(2.1573)	(0.2432)	0.0000	2	(2.4005)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CENTRAL CHINA SECURITIES CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
601375.SH	12/24/2024	SDB3260962829	200.00	0.6166	126.31	123.33	0.0000	4.3300	50.0000	0.0000	(0.0304)	(0.0034)	0.0000	2	(0.0338)	01/06/2025
601375.SH	12/24/2024	SDB3260962829	800.00	0.6166	505.24	493.30	0.0000	4.3300	50.0000	0.0000	(0.1215)	(0.0137)	0.0000	2	(0.1352)	01/06/2025
601375.SH	12/24/2024	SDB3260962829	6,500.00	0.6166	4,105.08	4,008.07	0.0000	4.3300	50.0000	0.0000	(0.9875)	(0.1113)	0.0000	2	(1.0988)	01/06/2025
601375.SH	12/24/2024	SDB3260962829	2,400.00	0.6166	1,515.72	1,479.90	0.0000	4.3300	50.0000	0.0000	(0.3646)	(0.0411)	0.0000	2	(0.4057)	01/06/2025
601375.SH	12/24/2024	SDB3260962829	40,100.00	0.6166	25,325.20	24,726.70	0.0000	4.3300	50.0000	0.0000	(6.0921)	(0.6869)	0.0000	2	(6.7790)	01/06/2025
601375.SH	12/24/2024	SDB3260962829	15,600.00	0.6166	9,852.20	9,619.37	0.0000	4.3300	50.0000	0.0000	(2.3700)	(0.2672)	0.0000	2	(2.6372)	01/06/2025
601375.SH	12/24/2024	SDB3260962829	100.00	0.6166	63.16	61.66	0.0000	4.3300	50.0000	0.0000	(0.0152)	(0.0017)	0.0000	2	(0.0169)	01/06/2025
601375.SH	12/24/2024	SDB3260962829	400.00	0.6166	252.62	246.65	0.0000	4.3300	50.0000	0.0000	(0.0608)	(0.0069)	0.0000	2	(0.0676)	01/06/2025
601375.SH	12/24/2024	SDB3260962829	12,700.00	0.6166	8,020.70	7,831.15	0.0000	4.3300	50.0000	0.0000	(1.9294)	(0.2175)	0.0000	2	(2.1470)	01/06/2025
601375.SH	12/24/2024	SDB3260962829	1,100.00	0.6166	694.71	678.29	0.0000	4.3300	50.0000	0.0000	(0.1671)	(0.0188)	0.0000	2	(0.1860)	01/06/2025
601375.SH	12/24/2024	SDB3260962829	1,300.00	0.6166	821.02	801.61	0.0000	4.3300	50.0000	0.0000	(0.1975)	(0.0223)	0.0000	2	(0.2198)	01/06/2025
601375.SH	12/24/2024	SDB3260962829	100.00	0.6166	63.16	61.66	0.0000	4.3300	50.0000	0.0000	(0.0152)	(0.0017)	0.0000	2	(0.0169)	01/06/2025
601375.SH	12/24/2024	SDB3260962829	25,000.00	0.6166	15,788.77	15,415.65	0.0000	4.3300	50.0000	0.0000	(3.7981)	(0.4282)	0.0000	2	(4.2263)	01/06/2025
601375.SH	12/24/2024	SDB3260962829	5,400.00	0.6166	3,410.38	3,329.78	0.0000	4.3300	50.0000	0.0000	(0.8204)	(0.0925)	0.0000	2	(0.9129)	01/06/2025
601375.SH	12/24/2024	SDB3260962829	2,100.00	0.6166	1,326.26	1,294.91	0.0000	4.3300	50.0000	0.0000	(0.3190)	(0.0360)	0.0000	2	(0.3550)	01/06/2025
601375.SH	12/24/2024	SDB3260962829	300.00	0.6166	189.47	184.99	0.0000	4.3300	50.0000	0.0000	(0.0456)	(0.0051)	0.0000	2	(0.0507)	01/06/2025
601375.SH	12/23/2024	SDB3260962829	2,000.00	0.6200	1,301.86	1,239.99	0.0000	4.3300	50.0000	0.0000	(0.1566)	(0.0172)	0.0000	1	(0.1738)	01/06/2025
601375.SH	12/23/2024	SDB3260962829	20,500.00	0.6200	13,388.37	12,709.86	0.0000	4.3300	50.0000	0.0000	(1.6103)	(0.1765)	0.0000	1	(1.7868)	01/06/2025
601375.SH	12/23/2024	SDB3260962829	16,300.00	0.6200	10,294.28	10,105.89	0.0000	4.3300	50.0000	0.0000	(1.2382)	(0.1404)	0.0000	1	(1.3785)	01/06/2025
601375.SH	12/23/2024	SDB3260962829	6,100.00	0.6200	3,852.46	3,781.96	0.0000	4.3300	50.0000	0.0000	(0.4634)	(0.0525)	0.0000	1	(0.5159)	01/06/2025
601375.SH	12/23/2024	SDB3260962829	9,400.00	0.6200	5,936.58	5,827.93	0.0000	4.3300	50.0000	0.0000	(0.7140)	(0.0809)	0.0000	1	(0.7950)	01/06/2025
601375.SH	12/23/2024	SDB3260962829	1,900.00	0.6200	1,199.95	1,177.99	0.0000	4.3300	50.0000	0.0000	(0.1443)	(0.0164)	0.0000	1	(0.1607)	01/06/2025
601375.SH	12/23/2024	SDB3260962829	1,700.00	0.6200	1,073.64	1,053.99	0.0000	4.3300	50.0000	0.0000	(0.1291)	(0.0146)	0.0000	1	(0.1438)	01/06/2025
601375.SH	12/23/2024	SDB3260962829	9,000.00	0.6200	5,683.96	5,579.94	0.0000	4.3300	50.0000	0.0000	(0.6837)	(0.0775)	0.0000	1	(0.7612)	01/06/2025
601375.SH	12/23/2024	SDB3260962829	28,700.00	0.6200	18,125.51	17,793.80	0.0000	4.3300	50.0000	0.0000	(2.1801)	(0.2471)	0.0000	1	(2.4272)	01/06/2025
601375.SH	12/23/2024	SDB3260962829	13,100.00	0.6200	8,273.32	8,121.91	0.0000	4.3300	50.0000	0.0000	(0.9951)	(0.1128)	0.0000	1	(1.1079)	01/06/2025
601375.SH	12/23/2024	SDB3260962829	23,800.00	0.6200	15,030.91	14,755.83	0.0000	4.3300	50.0000	0.0000	(1.8079)	(0.2049)	0.0000	1	(2.0128)	01/06/2025
601375.SH	12/23/2024	SDB3260962829	800.00	0.6200	505.24	495.99	0.0000	4.3300	50.0000	0.0000	(0.0608)	(0.0069)	0.0000	1	(0.0677)	01/06/2025
601375.SH	12/23/2024	SDB3260962829	50,100.00	0.6200	31,640.71	31,061.65	0.0000	4.3300	50.0000	0.0000	(3.8057)	(0.4314)	0.0000	1	(4.2371)	01/06/2025
601375.SH	12/23/2024	SDB3260962829	18,800.00	0.6200	11,873.16	11,655.87	0.0000	4.3300	50.0000	0.0000	(1.4281)	(0.1619)	0.0000	1	(1.5900)	01/06/2025
601375.SH	12/23/2024	SDB3260962829	5,500.00	0.6200	3,473.53	3,409.96	0.0000	4.3300	50.0000	0.0000	(0.4178)	(0.0474)	0.0000	1	(0.4651)	01/06/2025
601375.SH	12/23/2024	SDB3260962829	1,400.00	0.6200	884.17	867.99	0.0000	4.3300	50.0000	0.0000	(0.1063)	(0.0121)	0.0000	1	(0.1184)	01/06/2025
601375.SH	12/23/2024	SDB3260962829	300.00	0.6200	189.47	186.00	0.0000	4.3300	50.0000	0.0000	(0.0228)	(0.0026)	0.0000	1	(0.0254)	01/06/2025
601375.SH	12/23/2024	SDB3260962829	7,000.00	0.6200	4,420.86	4,339.95	0.0000	4.3300	50.0000	0.0000	(0.5317)	(0.0603)	0.0000	1	(0.5920)	01/06/2025
601375.SH	12/23/2024	SDB3260962829	13,800.00	0.6200	8,715.40	8,555.90	0.0000	4.3300	50.0000	0.0000	(1.0483)	(0.1188)	0.0000	1	(1.1671)	01/06/2025
601375.SH	12/23/2024	SDB3260962829	19,100.00	0.6200	12,062.62	11,841.87	0.0000	4.3300	50.0000	0.0000	(1.4509)	(0.1645)	0.0000	1	(1.6153)	01/06/2025
601375.SH	12/23/2024	SDB3260962829	9,700.00	0.6200	6,126.04	6,013.93	0.0000	4.3300	50.0000	0.0000	(0.7368)	(0.0835)	0.0000	1	(0.8204)	01/06/2025
601375.SH	12/23/2024	SDB3260962829	14,200.00	0.6200	8,968.02	8,803.90	0.0000	4.3300	50.0000	0.0000	(1.0787)	(0.1223)	0.0000	1	(1.2009)	01/06/2025
601375.SH	12/23/2024	SDB3260962829	200.00	0.6200	126.31	124.00	0.0000	4.3300	50.0000	0.0000	(0.0152)	(0.0017)	0.0000	1	(0.0169)	01/06/2025
601375.SH	12/23/2024	SDB3260962829	800.00	0.6200	505.24	495.99	0.0000	4.3300	50.0000	0.0000	(0.0608)	(0.0069)	0.0000	1	(0.0677)	01/06/2025
601375.SH	12/23/2024	SDB3260962829	6,500.00	0.6200	4,105.08	4,029.95	0.0000	4.3300	50.0000	0.0000	(0.4938)	(0.0560)	0.0000	1	(0.5497)	01/06/2025
601375.SH	12/23/2024	SDB3260962829	2,400.00	0.6200	1,515.72	1,487.98	0.0000	4.3300	50.0000	0.0000	(0.1823)	(0.0207)	0.0000	1	(0.2030)	01/06/2025
601375.SH	12/23/2024	SDB3260962829	40,100.00	0.6200	25,325.20	24,861.72	0.0000	4.3300	50.0000	0.0000	(3.0461)	(0.3453)	0.0000	1	(3.3914)	01/06/2025
601375.SH	12/23/2024	SDB3260962829	15,600.00	0.6200	9,852.20	9,671.89	0.0000	4.3300	50.0000	0.0000	(1.1850)	(0.1343)	0.0000	1	(1.3193)	01/06/2025
601375.SH	12/23/2024	SDB3260962829	100.00	0.6200	63.16	62.00	0.0000	4.3300	50.0000	0.0000	(0.0076)	(0.0009)	0.0000	1	(0.0085)	01/06/2025
601375.SH	12/23/2024	SDB3260962829	400.00	0.6200	252.62	248.00	0.0000	4.3300	50.0000	0.0000	(0.0304)	(0.0034)	0.0000	1	(0.0338)	01/06/2025
601375.SH	12/23/2024	SDB3260962829	12,700.00	0.6200	8,020.70	7,873.91	0.0000	4.3300	50.0000	0.0000	(0.9647)	(0.1094)	0.0000	1	(1.0741)	01/06/2025
601375.SH	12/23/2024	SDB3260962829	1,100.00	0.6200	694.71	681.99	0.0000	4.3300	50.0000	0.0000	(0.0836)	(0.0095)	0.0000	1	(0.0930)	01/06/2025
601375.SH	12/23/2024	SDB3260962829	1,300.00	0.6200	821.02	805.99	0.0000	4.3300	50.0000	0.0000	(0.0988)	(0.0112)	0.0000	1	(0.1099)	01/06/2025
601375.SH	12/23/2024	SDB3260962829	100.00	0.6200	63.16	62.00	0.0000	4.3300	50.0000	0.0000	(0.0076)	(0.0009)	0.0000	1	(0.0085)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CENTRAL CHINA SECURITIES CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
601375.SH	12/23/2024	SDB3260962829	25,000.00	0.6200	15,788.77	15,499.83	0.0000	4.3300	50.0000	0.0000	(1.8990)	(0.2153)	0.0000	1	(2.1143)	01/06/2025
601375.SH	12/23/2024	SDB3260962829	5,400.00	0.6200	3,410.38	3,347.96	0.0000	4.3300	50.0000	0.0000	(0.4102)	(0.0465)	0.0000	1	(0.4567)	01/06/2025
601375.SH	12/23/2024	SDB3260962829	2,100.00	0.6200	1,326.26	1,301.99	0.0000	4.3300	50.0000	0.0000	(0.1595)	(0.0181)	0.0000	1	(0.1776)	01/06/2025
601375.SH	12/23/2024	SDB3260962829	300.00	0.6200	189.47	186.00	0.0000	4.3300	50.0000	0.0000	(0.0228)	(0.0026)	0.0000	1	(0.0254)	01/06/2025
601375.SH	12/20/2024	SDB3260962829	2,000.00	0.6199	1,301.86	1,239.74	0.0000	4.3300	50.0000	0.0000	(0.4698)	(0.0517)	0.0000	3	(0.5214)	01/06/2025
601375.SH	12/20/2024	SDB3260962829	20,500.00	0.6199	13,388.37	12,707.34	0.0000	4.3300	50.0000	0.0000	(4.8310)	(0.5295)	0.0000	3	(5.3604)	01/06/2025
601375.SH	12/20/2024	SDB3260962829	16,300.00	0.6199	10,294.28	10,103.88	0.0000	4.3300	50.0000	0.0000	(3.7145)	(0.4210)	0.0000	3	(4.1355)	01/06/2025
601375.SH	12/20/2024	SDB3260962829	6,100.00	0.6199	3,852.46	3,781.21	0.0000	4.3300	50.0000	0.0000	(1.3901)	(0.1576)	0.0000	3	(1.5476)	01/06/2025
601375.SH	12/20/2024	SDB3260962829	9,400.00	0.6199	5,936.58	5,826.78	0.0000	4.3300	50.0000	0.0000	(2.1421)	(0.2428)	0.0000	3	(2.3849)	01/06/2025
601375.SH	12/20/2024	SDB3260962829	1,900.00	0.6199	1,199.95	1,177.75	0.0000	4.3300	50.0000	0.0000	(0.4330)	(0.0491)	0.0000	3	(0.4821)	01/06/2025
601375.SH	12/20/2024	SDB3260962829	1,700.00	0.6199	1,073.64	1,053.78	0.0000	4.3300	50.0000	0.0000	(0.3874)	(0.0439)	0.0000	3	(0.4313)	01/06/2025
601375.SH	12/20/2024	SDB3260962829	9,000.00	0.6199	5,683.96	5,578.83	0.0000	4.3300	50.0000	0.0000	(2.0510)	(0.2325)	0.0000	3	(2.2834)	01/06/2025
601375.SH	12/20/2024	SDB3260962829	28,700.00	0.6199	18,125.51	17,790.27	0.0000	4.3300	50.0000	0.0000	(6.5403)	(0.7413)	0.0000	3	(7.2816)	01/06/2025
601375.SH	12/20/2024	SDB3260962829	13,100.00	0.6199	8,273.32	8,120.30	0.0000	4.3300	50.0000	0.0000	(2.9853)	(0.3383)	0.0000	3	(3.3236)	01/06/2025
601375.SH	12/20/2024	SDB3260962829	23,800.00	0.6199	15,030.91	14,752.91	0.0000	4.3300	50.0000	0.0000	(5.4237)	(0.6147)	0.0000	3	(6.0384)	01/06/2025
601375.SH	12/20/2024	SDB3260962829	800.00	0.6199	505.24	495.90	0.0000	4.3300	50.0000	0.0000	(0.1823)	(0.0207)	0.0000	3	(0.2030)	01/06/2025
601375.SH	12/20/2024	SDB3260962829	50,100.00	0.6199	31,640.71	31,055.49	0.0000	4.3300	50.0000	0.0000	(11.4170)	(1.2940)	0.0000	3	(12.7110)	01/06/2025
601375.SH	12/20/2024	SDB3260962829	18,800.00	0.6199	11,873.16	11,653.56	0.0000	4.3300	50.0000	0.0000	(4.2842)	(0.4856)	0.0000	3	(4.7698)	01/06/2025
601375.SH	12/20/2024	SDB3260962829	5,500.00	0.6199	3,473.53	3,409.28	0.0000	4.3300	50.0000	0.0000	(1.2534)	(0.1421)	0.0000	3	(1.3954)	01/06/2025
601375.SH	12/20/2024	SDB3260962829	1,400.00	0.6199	884.17	867.82	0.0000	4.3300	50.0000	0.0000	(0.3190)	(0.0362)	0.0000	3	(0.3552)	01/06/2025
601375.SH	12/20/2024	SDB3260962829	300.00	0.6199	189.47	185.96	0.0000	4.3300	50.0000	0.0000	(0.0684)	(0.0077)	0.0000	3	(0.0761)	01/06/2025
601375.SH	12/20/2024	SDB3260962829	7,000.00	0.6199	4,420.86	4,339.09	0.0000	4.3300	50.0000	0.0000	(1.5952)	(0.1808)	0.0000	3	(1.7760)	01/06/2025
601375.SH	12/20/2024	SDB3260962829	13,800.00	0.6199	8,715.40	8,554.21	0.0000	4.3300	50.0000	0.0000	(3.1448)	(0.3564)	0.0000	3	(3.5012)	01/06/2025
601375.SH	12/20/2024	SDB3260962829	19,100.00	0.6199	12,062.62	11,839.52	0.0000	4.3300	50.0000	0.0000	(4.3526)	(0.4933)	0.0000	3	(4.8459)	01/06/2025
601375.SH	12/20/2024	SDB3260962829	9,700.00	0.6199	6,126.04	6,012.74	0.0000	4.3300	50.0000	0.0000	(2.2105)	(0.2505)	0.0000	3	(2.4610)	01/06/2025
601375.SH	12/20/2024	SDB3260962829	14,200.00	0.6199	8,968.02	8,802.15	0.0000	4.3300	50.0000	0.0000	(3.2360)	(0.3668)	0.0000	3	(3.6027)	01/06/2025
601375.SH	12/20/2024	SDB3260962829	200.00	0.6199	126.31	123.97	0.0000	4.3300	50.0000	0.0000	(0.0456)	(0.0052)	0.0000	3	(0.0507)	01/06/2025
601375.SH	12/20/2024	SDB3260962829	800.00	0.6199	505.24	495.90	0.0000	4.3300	50.0000	0.0000	(0.1823)	(0.0207)	0.0000	3	(0.2030)	01/06/2025
601375.SH	12/20/2024	SDB3260962829	6,500.00	0.6199	4,105.08	4,029.16	0.0000	4.3300	50.0000	0.0000	(1.4813)	(0.1679)	0.0000	3	(1.6491)	01/06/2025
601375.SH	12/20/2024	SDB3260962829	2,400.00	0.6199	1,515.72	1,487.69	0.0000	4.3300	50.0000	0.0000	(0.5469)	(0.0620)	0.0000	3	(0.6089)	01/06/2025
601375.SH	12/20/2024	SDB3260962829	40,100.00	0.6199	25,325.20	24,856.79	0.0000	4.3300	50.0000	0.0000	(9.1382)	(1.0357)	0.0000	3	(10.1739)	01/06/2025
601375.SH	12/20/2024	SDB3260962829	15,600.00	0.6199	9,852.20	9,669.97	0.0000	4.3300	50.0000	0.0000	(3.5550)	(0.4029)	0.0000	3	(3.9579)	01/06/2025
601375.SH	12/20/2024	SDB3260962829	100.00	0.6199	63.16	61.99	0.0000	4.3300	50.0000	0.0000	(0.0228)	(0.0026)	0.0000	3	(0.0254)	01/06/2025
601375.SH	12/20/2024	SDB3260962829	400.00	0.6199	252.62	247.95	0.0000	4.3300	50.0000	0.0000	(0.0912)	(0.0103)	0.0000	3	(0.1015)	01/06/2025
601375.SH	12/20/2024	SDB3260962829	12,700.00	0.6199	8,020.70	7,872.35	0.0000	4.3300	50.0000	0.0000	(2.8941)	(0.3280)	0.0000	3	(3.2221)	01/06/2025
601375.SH	12/20/2024	SDB3260962829	1,100.00	0.6199	694.71	681.86	0.0000	4.3300	50.0000	0.0000	(0.2507)	(0.0284)	0.0000	3	(0.2791)	01/06/2025
601375.SH	12/20/2024	SDB3260962829	1,300.00	0.6199	821.02	805.83	0.0000	4.3300	50.0000	0.0000	(0.2963)	(0.0336)	0.0000	3	(0.3298)	01/06/2025
601375.SH	12/20/2024	SDB3260962829	100.00	0.6199	63.16	61.99	0.0000	4.3300	50.0000	0.0000	(0.0228)	(0.0026)	0.0000	3	(0.0254)	01/06/2025
601375.SH	12/20/2024	SDB3260962829	25,000.00	0.6199	15,788.77	15,496.75	0.0000	4.3300	50.0000	0.0000	(5.6971)	(0.6457)	0.0000	3	(6.3428)	01/06/2025
601375.SH	12/20/2024	SDB3260962829	5,400.00	0.6199	3,410.38	3,347.30	0.0000	4.3300	50.0000	0.0000	(1.2306)	(0.1395)	0.0000	3	(1.3700)	01/06/2025
601375.SH	12/20/2024	SDB3260962829	2,100.00	0.6199	1,326.26	1,301.73	0.0000	4.3300	50.0000	0.0000	(0.4786)	(0.0542)	0.0000	3	(0.5328)	01/06/2025
601375.SH	12/20/2024	SDB3260962829	300.00	0.6199	189.47	185.96	0.0000	4.3300	50.0000	0.0000	(0.0684)	(0.0077)	0.0000	3	(0.0761)	01/06/2025
601375.SH	12/19/2024	SDB3260962829	2,000.00	0.6257	1,301.86	1,251.48	0.0000	4.5800	50.0000	0.0000	(0.1656)	(0.0174)	0.0000	1	(0.1830)	01/06/2025
601375.SH	12/19/2024	SDB3260962829	20,500.00	0.6257	13,388.37	12,827.71	0.0000	4.5800	50.0000	0.0000	(1.7033)	(0.1782)	0.0000	1	(1.8815)	01/06/2025
601375.SH	12/19/2024	SDB3260962829	16,300.00	0.6257	10,294.28	10,199.59	0.0000	4.5800	50.0000	0.0000	(1.3097)	(0.1417)	0.0000	1	(1.4513)	01/06/2025
601375.SH	12/19/2024	SDB3260962829	6,100.00	0.6257	3,852.46	3,817.03	0.0000	4.5800	50.0000	0.0000	(0.4901)	(0.0530)	0.0000	1	(0.5431)	01/06/2025
601375.SH	12/19/2024	SDB3260962829	9,400.00	0.6257	5,936.58	5,881.97	0.0000	4.5800	50.0000	0.0000	(0.7553)	(0.0817)	0.0000	1	(0.8370)	01/06/2025
601375.SH	12/19/2024	SDB3260962829	1,900.00	0.6257	1,199.95	1,188.91	0.0000	4.5800	50.0000	0.0000	(0.1527)	(0.0165)	0.0000	1	(0.1692)	01/06/2025
601375.SH	12/19/2024	SDB3260962829	1,700.00	0.6257	1,073.64	1,063.76	0.0000	4.5800	50.0000	0.0000	(0.1366)	(0.0148)	0.0000	1	(0.1514)	01/06/2025
601375.SH	12/19/2024	SDB3260962829	9,000.00	0.6257	5,683.96	5,631.68	0.0000	4.5800	50.0000	0.0000	(0.7231)	(0.0782)	0.0000	1	(0.8013)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CENTRAL CHINA SECURITIES CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
601375.SH	12/19/2024	SDB3260962829	28,700.00	0.6257	18,125.51	17,958.80	0.0000	4.5800	50.0000	0.0000	(2.3060)	(0.2494)	0.0000	1	(2.5554)	01/06/2025
601375.SH	12/19/2024	SDB3260962829	13,100.00	0.6257	8,273.32	8,197.22	0.0000	4.5800	50.0000	0.0000	(1.0525)	(0.1139)	0.0000	1	(1.1664)	01/06/2025
601375.SH	12/19/2024	SDB3260962829	23,800.00	0.6257	15,030.91	14,892.66	0.0000	4.5800	50.0000	0.0000	(1.9123)	(0.2068)	0.0000	1	(2.1191)	01/06/2025
601375.SH	12/19/2024	SDB3260962829	800.00	0.6257	505.24	500.59	0.0000	4.5800	50.0000	0.0000	(0.0643)	(0.0070)	0.0000	1	(0.0712)	01/06/2025
601375.SH	12/19/2024	SDB3260962829	50,100.00	0.6257	31,640.71	31,349.67	0.0000	4.5800	50.0000	0.0000	(4.0254)	(0.4354)	0.0000	1	(4.4608)	01/06/2025
601375.SH	12/19/2024	SDB3260962829	18,800.00	0.6257	11,873.16	11,763.95	0.0000	4.5800	50.0000	0.0000	(1.5105)	(0.1634)	0.0000	1	(1.6739)	01/06/2025
601375.SH	12/19/2024	SDB3260962829	5,500.00	0.6257	3,473.53	3,441.58	0.0000	4.5800	50.0000	0.0000	(0.4419)	(0.0478)	0.0000	1	(0.4897)	01/06/2025
601375.SH	12/19/2024	SDB3260962829	1,400.00	0.6257	884.17	876.04	0.0000	4.5800	50.0000	0.0000	(0.1125)	(0.0122)	0.0000	1	(0.1247)	01/06/2025
601375.SH	12/19/2024	SDB3260962829	300.00	0.6257	189.47	187.72	0.0000	4.5800	50.0000	0.0000	(0.0241)	(0.0026)	0.0000	1	(0.0267)	01/06/2025
601375.SH	12/19/2024	SDB3260962829	7,000.00	0.6257	4,420.86	4,380.19	0.0000	4.5800	50.0000	0.0000	(0.5624)	(0.0608)	0.0000	1	(0.6233)	01/06/2025
601375.SH	12/19/2024	SDB3260962829	13,800.00	0.6257	8,715.40	8,635.24	0.0000	4.5800	50.0000	0.0000	(1.1088)	(0.1199)	0.0000	1	(1.2287)	01/06/2025
601375.SH	12/19/2024	SDB3260962829	19,100.00	0.6257	12,062.62	11,951.67	0.0000	4.5800	50.0000	0.0000	(1.5346)	(0.1660)	0.0000	1	(1.7006)	01/06/2025
601375.SH	12/19/2024	SDB3260962829	9,700.00	0.6257	6,126.04	6,069.70	0.0000	4.5800	50.0000	0.0000	(0.7794)	(0.0843)	0.0000	1	(0.8637)	01/06/2025
601375.SH	12/19/2024	SDB3260962829	14,200.00	0.6257	8,968.02	8,885.54	0.0000	4.5800	50.0000	0.0000	(1.1409)	(0.1234)	0.0000	1	(1.2643)	01/06/2025
601375.SH	12/19/2024	SDB3260962829	200.00	0.6257	126.31	125.15	0.0000	4.5800	50.0000	0.0000	(0.0161)	(0.0017)	0.0000	1	(0.0178)	01/06/2025
601375.SH	12/19/2024	SDB3260962829	800.00	0.6257	505.24	500.59	0.0000	4.5800	50.0000	0.0000	(0.0643)	(0.0070)	0.0000	1	(0.0712)	01/06/2025
601375.SH	12/19/2024	SDB3260962829	6,500.00	0.6257	4,105.08	4,067.32	0.0000	4.5800	50.0000	0.0000	(0.5223)	(0.0565)	0.0000	1	(0.5787)	01/06/2025
601375.SH	12/19/2024	SDB3260962829	2,400.00	0.6257	1,515.72	1,501.78	0.0000	4.5800	50.0000	0.0000	(0.1928)	(0.0209)	0.0000	1	(0.2137)	01/06/2025
601375.SH	12/19/2024	SDB3260962829	40,100.00	0.6257	25,325.20	25,092.25	0.0000	4.5800	50.0000	0.0000	(3.2219)	(0.3485)	0.0000	1	(3.5704)	01/06/2025
601375.SH	12/19/2024	SDB3260962829	15,600.00	0.6257	9,852.20	9,761.58	0.0000	4.5800	50.0000	0.0000	(1.2534)	(0.1356)	0.0000	1	(1.3890)	01/06/2025
601375.SH	12/19/2024	SDB3260962829	100.00	0.6257	63.16	62.57	0.0000	4.5800	50.0000	0.0000	(0.0080)	(0.0009)	0.0000	1	(0.0089)	01/06/2025
601375.SH	12/19/2024	SDB3260962829	400.00	0.6257	252.62	250.30	0.0000	4.5800	50.0000	0.0000	(0.0321)	(0.0035)	0.0000	1	(0.0356)	01/06/2025
601375.SH	12/19/2024	SDB3260962829	12,700.00	0.6257	8,020.70	7,946.92	0.0000	4.5800	50.0000	0.0000	(1.0204)	(0.1104)	0.0000	1	(1.1308)	01/06/2025
601375.SH	12/19/2024	SDB3260962829	1,100.00	0.6257	694.71	688.32	0.0000	4.5800	50.0000	0.0000	(0.0884)	(0.0096)	0.0000	1	(0.0979)	01/06/2025
601375.SH	12/19/2024	SDB3260962829	1,300.00	0.6257	821.02	813.46	0.0000	4.5800	50.0000	0.0000	(0.1045)	(0.0113)	0.0000	1	(0.1157)	01/06/2025
601375.SH	12/19/2024	SDB3260962829	100.00	0.6257	63.16	62.57	0.0000	4.5800	50.0000	0.0000	(0.0080)	(0.0009)	0.0000	1	(0.0089)	01/06/2025
601375.SH	12/19/2024	SDB3260962829	25,000.00	0.6257	15,788.77	15,643.55	0.0000	4.5800	50.0000	0.0000	(2.0087)	(0.2173)	0.0000	1	(2.2260)	01/06/2025
601375.SH	12/19/2024	SDB3260962829	5,400.00	0.6257	3,410.38	3,379.01	0.0000	4.5800	50.0000	0.0000	(0.4339)	(0.0469)	0.0000	1	(0.4808)	01/06/2025
601375.SH	12/19/2024	SDB3260962829	2,100.00	0.6257	1,326.26	1,314.06	0.0000	4.5800	50.0000	0.0000	(0.1687)	(0.0183)	0.0000	1	(0.1870)	01/06/2025
601375.SH	12/19/2024	SDB3260962829	300.00	0.6257	189.47	187.72	0.0000	4.5800	50.0000	0.0000	(0.0241)	(0.0026)	0.0000	1	(0.0267)	01/06/2025
601375.SH	12/18/2024	SDB3260962829	2,000.00	0.6311	1,301.86	1,262.24	0.0000	4.5800	50.0000	0.0000	(0.1656)	(0.0175)	0.0000	1	(0.1832)	01/06/2025
601375.SH	12/18/2024	SDB3260962829	20,500.00	0.6311	13,388.37	12,937.92	0.0000	4.5800	50.0000	0.0000	(1.7033)	(0.1797)	0.0000	1	(1.8830)	01/06/2025
601375.SH	12/18/2024	SDB3260962829	16,300.00	0.6311	10,294.28	10,287.22	0.0000	4.5800	50.0000	0.0000	(1.3097)	(0.1429)	0.0000	1	(1.4525)	01/06/2025
601375.SH	12/18/2024	SDB3260962829	6,100.00	0.6311	3,852.46	3,849.82	0.0000	4.5800	50.0000	0.0000	(0.4901)	(0.0535)	0.0000	1	(0.5436)	01/06/2025
601375.SH	12/18/2024	SDB3260962829	9,400.00	0.6311	5,936.58	5,932.51	0.0000	4.5800	50.0000	0.0000	(0.7553)	(0.0824)	0.0000	1	(0.8377)	01/06/2025
601375.SH	12/18/2024	SDB3260962829	1,900.00	0.6311	1,199.95	1,199.12	0.0000	4.5800	50.0000	0.0000	(0.1527)	(0.0167)	0.0000	1	(0.1693)	01/06/2025
601375.SH	12/18/2024	SDB3260962829	1,700.00	0.6311	1,073.64	1,072.90	0.0000	4.5800	50.0000	0.0000	(0.1366)	(0.0149)	0.0000	1	(0.1515)	01/06/2025
601375.SH	12/18/2024	SDB3260962829	9,000.00	0.6311	5,683.96	5,680.06	0.0000	4.5800	50.0000	0.0000	(0.7231)	(0.0789)	0.0000	1	(0.8020)	01/06/2025
601375.SH	12/18/2024	SDB3260962829	28,700.00	0.6311	18,125.51	18,113.09	0.0000	4.5800	50.0000	0.0000	(2.3060)	(0.2516)	0.0000	1	(2.5575)	01/06/2025
601375.SH	12/18/2024	SDB3260962829	13,100.00	0.6311	8,273.32	8,267.65	0.0000	4.5800	50.0000	0.0000	(1.0525)	(0.1148)	0.0000	1	(1.1674)	01/06/2025
601375.SH	12/18/2024	SDB3260962829	23,800.00	0.6311	15,030.91	15,020.61	0.0000	4.5800	50.0000	0.0000	(1.9123)	(0.2086)	0.0000	1	(2.1209)	01/06/2025
601375.SH	12/18/2024	SDB3260962829	800.00	0.6311	505.24	504.89	0.0000	4.5800	50.0000	0.0000	(0.0643)	(0.0070)	0.0000	1	(0.0713)	01/06/2025
601375.SH	12/18/2024	SDB3260962829	50,100.00	0.6311	31,640.71	31,619.01	0.0000	4.5800	50.0000	0.0000	(4.0254)	(0.4392)	0.0000	1	(4.4646)	01/06/2025
601375.SH	12/18/2024	SDB3260962829	18,800.00	0.6311	11,873.16	11,865.02	0.0000	4.5800	50.0000	0.0000	(1.5105)	(0.1648)	0.0000	1	(1.6753)	01/06/2025
601375.SH	12/18/2024	SDB3260962829	5,500.00	0.6311	3,473.53	3,471.15	0.0000	4.5800	50.0000	0.0000	(0.4419)	(0.0482)	0.0000	1	(0.4901)	01/06/2025
601375.SH	12/18/2024	SDB3260962829	1,400.00	0.6311	884.17	883.57	0.0000	4.5800	50.0000	0.0000	(0.1125)	(0.0123)	0.0000	1	(0.1248)	01/06/2025
601375.SH	12/18/2024	SDB3260962829	300.00	0.6311	189.47	189.34	0.0000	4.5800	50.0000	0.0000	(0.0241)	(0.0026)	0.0000	1	(0.0267)	01/06/2025
601375.SH	12/18/2024	SDB3260962829	7,000.00	0.6311	4,420.86	4,417.83	0.0000	4.5800	50.0000	0.0000	(0.5624)	(0.0614)	0.0000	1	(0.6238)	01/06/2025
601375.SH	12/18/2024	SDB3260962829	13,800.00	0.6311	8,715.40	8,709.43	0.0000	4.5800	50.0000	0.0000	(1.1088)	(0.1210)	0.0000	1	(1.2298)	01/06/2025
601375.SH	12/18/2024	SDB3260962829	19,100.00	0.6311	12,062.62	12,054.35	0.0000	4.5800	50.0000	0.0000	(1.5346)	(0.1674)	0.0000	1	(1.7021)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CENTRAL CHINA SECURITIES CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
601375.SH	12/18/2024	SDB3260962829	9,700.00	0.6311	6,126.04	6,121.84	0.0000	4.5800	50.0000	0.0000	(0.7794)	(0.0850)	0.0000	1	(0.8644)	01/06/2025
601375.SH	12/18/2024	SDB3260962829	14,200.00	0.6311	8,968.02	8,961.88	0.0000	4.5800	50.0000	0.0000	(1.1409)	(0.1245)	0.0000	1	(1.2654)	01/06/2025
601375.SH	12/18/2024	SDB3260962829	200.00	0.6311	126.31	126.22	0.0000	4.5800	50.0000	0.0000	(0.0161)	(0.0018)	0.0000	1	(0.0178)	01/06/2025
601375.SH	12/18/2024	SDB3260962829	800.00	0.6311	505.24	504.89	0.0000	4.5800	50.0000	0.0000	(0.0643)	(0.0070)	0.0000	1	(0.0713)	01/06/2025
601375.SH	12/18/2024	SDB3260962829	6,500.00	0.6311	4,105.08	4,102.27	0.0000	4.5800	50.0000	0.0000	(0.5223)	(0.0570)	0.0000	1	(0.5792)	01/06/2025
601375.SH	12/18/2024	SDB3260962829	2,400.00	0.6311	1,515.72	1,514.68	0.0000	4.5800	50.0000	0.0000	(0.1928)	(0.0210)	0.0000	1	(0.2139)	01/06/2025
601375.SH	12/18/2024	SDB3260962829	40,100.00	0.6311	25,325.20	25,307.83	0.0000	4.5800	50.0000	0.0000	(3.2219)	(0.3515)	0.0000	1	(3.5734)	01/06/2025
601375.SH	12/18/2024	SDB3260962829	15,600.00	0.6311	9,852.20	9,845.44	0.0000	4.5800	50.0000	0.0000	(1.2534)	(0.1367)	0.0000	1	(1.3902)	01/06/2025
601375.SH	12/18/2024	SDB3260962829	100.00	0.6311	63.16	63.11	0.0000	4.5800	50.0000	0.0000	(0.0080)	(0.0009)	0.0000	1	(0.0089)	01/06/2025
601375.SH	12/18/2024	SDB3260962829	400.00	0.6311	252.62	252.45	0.0000	4.5800	50.0000	0.0000	(0.0321)	(0.0035)	0.0000	1	(0.0356)	01/06/2025
601375.SH	12/18/2024	SDB3260962829	12,700.00	0.6311	8,020.70	8,015.20	0.0000	4.5800	50.0000	0.0000	(1.0204)	(0.1113)	0.0000	1	(1.1317)	01/06/2025
601375.SH	12/18/2024	SDB3260962829	1,100.00	0.6311	694.71	694.23	0.0000	4.5800	50.0000	0.0000	(0.0884)	(0.0096)	0.0000	1	(0.0980)	01/06/2025
601375.SH	12/18/2024	SDB3260962829	1,300.00	0.6311	821.02	820.45	0.0000	4.5800	50.0000	0.0000	(0.0114)	(0.0045)	0.0000	1	(0.1158)	01/06/2025
601375.SH	12/18/2024	SDB3260962829	100.00	0.6311	63.16	63.11	0.0000	4.5800	50.0000	0.0000	(0.0080)	(0.0009)	0.0000	1	(0.0089)	01/06/2025
601375.SH	12/18/2024	SDB3260962829	25,000.00	0.6311	15,788.77	15,777.95	0.0000	4.5800	50.0000	0.0000	(2.0087)	(0.2191)	0.0000	1	(2.2278)	01/06/2025
601375.SH	12/18/2024	SDB3260962829	5,400.00	0.6311	3,410.38	3,408.04	0.0000	4.5800	50.0000	0.0000	(0.4339)	(0.0473)	0.0000	1	(0.4812)	01/06/2025
601375.SH	12/18/2024	SDB3260962829	2,100.00	0.6311	1,326.26	1,325.35	0.0000	4.5800	50.0000	0.0000	(0.1687)	(0.0184)	0.0000	1	(0.1871)	01/06/2025
601375.SH	12/18/2024	SDB3260962829	300.00	0.6311	189.47	189.34	0.0000	4.5800	50.0000	0.0000	(0.0241)	(0.0026)	0.0000	1	(0.0267)	01/06/2025
601375.SH	12/17/2024	SDB3260962829	2,000.00	0.6537	1,301.86	1,307.43	0.0000	4.5800	50.0000	0.0000	(0.1656)	(0.0182)	0.0000	1	(0.1838)	01/06/2025
601375.SH	12/17/2024	SDB3260962829	20,500.00	0.6537	13,388.37	13,401.18	0.0000	4.5800	50.0000	0.0000	(1.7033)	(0.1861)	0.0000	1	(1.8894)	01/06/2025
601375.SH	12/17/2024	SDB3260962829	16,300.00	0.6537	10,294.28	10,655.57	0.0000	4.5800	50.0000	0.0000	(1.3097)	(0.1480)	0.0000	1	(1.4577)	01/06/2025
601375.SH	12/17/2024	SDB3260962829	6,100.00	0.6537	3,852.46	3,987.67	0.0000	4.5800	50.0000	0.0000	(0.4901)	(0.0554)	0.0000	1	(0.5455)	01/06/2025
601375.SH	12/17/2024	SDB3260962829	9,400.00	0.6537	5,936.58	6,144.93	0.0000	4.5800	50.0000	0.0000	(0.7553)	(0.0853)	0.0000	1	(0.8406)	01/06/2025
601375.SH	12/17/2024	SDB3260962829	1,900.00	0.6537	1,199.95	1,242.06	0.0000	4.5800	50.0000	0.0000	(0.1527)	(0.0173)	0.0000	1	(0.1699)	01/06/2025
601375.SH	12/17/2024	SDB3260962829	1,700.00	0.6537	1,073.64	1,111.32	0.0000	4.5800	50.0000	0.0000	(0.1366)	(0.0154)	0.0000	1	(0.1520)	01/06/2025
601375.SH	12/17/2024	SDB3260962829	9,000.00	0.6537	5,683.96	5,883.44	0.0000	4.5800	50.0000	0.0000	(0.7231)	(0.0817)	0.0000	1	(0.8048)	01/06/2025
601375.SH	12/17/2024	SDB3260962829	28,700.00	0.6537	18,125.51	18,761.65	0.0000	4.5800	50.0000	0.0000	(2.3060)	(0.2606)	0.0000	1	(2.5665)	01/06/2025
601375.SH	12/17/2024	SDB3260962829	13,100.00	0.6537	8,273.32	8,563.68	0.0000	4.5800	50.0000	0.0000	(1.0525)	(0.1189)	0.0000	1	(1.1715)	01/06/2025
601375.SH	12/17/2024	SDB3260962829	23,800.00	0.6537	15,030.91	15,558.44	0.0000	4.5800	50.0000	0.0000	(1.9123)	(0.2161)	0.0000	1	(2.1284)	01/06/2025
601375.SH	12/17/2024	SDB3260962829	800.00	0.6537	505.24	522.97	0.0000	4.5800	50.0000	0.0000	(0.0643)	(0.0073)	0.0000	1	(0.0715)	01/06/2025
601375.SH	12/17/2024	SDB3260962829	50,100.00	0.6537	31,640.71	32,751.17	0.0000	4.5800	50.0000	0.0000	(4.0254)	(0.4549)	0.0000	1	(4.4803)	01/06/2025
601375.SH	12/17/2024	SDB3260962829	18,800.00	0.6537	11,873.16	12,289.86	0.0000	4.5800	50.0000	0.0000	(1.5105)	(0.1707)	0.0000	1	(1.6812)	01/06/2025
601375.SH	12/17/2024	SDB3260962829	5,500.00	0.6537	3,473.53	3,595.44	0.0000	4.5800	50.0000	0.0000	(0.4419)	(0.0499)	0.0000	1	(0.4918)	01/06/2025
601375.SH	12/17/2024	SDB3260962829	1,400.00	0.6537	884.17	915.20	0.0000	4.5800	50.0000	0.0000	(0.1125)	(0.0127)	0.0000	1	(0.1252)	01/06/2025
601375.SH	12/17/2024	SDB3260962829	300.00	0.6537	189.47	196.11	0.0000	4.5800	50.0000	0.0000	(0.0241)	(0.0027)	0.0000	1	(0.0268)	01/06/2025
601375.SH	12/17/2024	SDB3260962829	7,000.00	0.6537	4,420.86	4,576.01	0.0000	4.5800	50.0000	0.0000	(0.5624)	(0.0636)	0.0000	1	(0.6260)	01/06/2025
601375.SH	12/17/2024	SDB3260962829	13,800.00	0.6537	8,715.40	9,021.28	0.0000	4.5800	50.0000	0.0000	(1.1088)	(0.1253)	0.0000	1	(1.2341)	01/06/2025
601375.SH	12/17/2024	SDB3260962829	19,100.00	0.6537	12,062.62	12,485.98	0.0000	4.5800	50.0000	0.0000	(1.5346)	(0.1734)	0.0000	1	(1.7081)	01/06/2025
601375.SH	12/17/2024	SDB3260962829	9,700.00	0.6537	6,126.04	6,341.05	0.0000	4.5800	50.0000	0.0000	(0.7794)	(0.0881)	0.0000	1	(0.8674)	01/06/2025
601375.SH	12/17/2024	SDB3260962829	14,200.00	0.6537	8,968.02	9,282.77	0.0000	4.5800	50.0000	0.0000	(1.1409)	(0.1289)	0.0000	1	(1.2699)	01/06/2025
601375.SH	12/17/2024	SDB3260962829	200.00	0.6537	126.31	130.74	0.0000	4.5800	50.0000	0.0000	(0.0161)	(0.0018)	0.0000	1	(0.0179)	01/06/2025
601375.SH	12/17/2024	SDB3260962829	800.00	0.6537	505.24	522.97	0.0000	4.5800	50.0000	0.0000	(0.0643)	(0.0073)	0.0000	1	(0.0715)	01/06/2025
601375.SH	12/17/2024	SDB3260962829	6,500.00	0.6537	4,105.08	4,249.15	0.0000	4.5800	50.0000	0.0000	(0.5223)	(0.0590)	0.0000	1	(0.5813)	01/06/2025
601375.SH	12/17/2024	SDB3260962829	2,400.00	0.6537	1,515.72	1,568.92	0.0000	4.5800	50.0000	0.0000	(0.1928)	(0.0218)	0.0000	1	(0.2146)	01/06/2025
601375.SH	12/17/2024	SDB3260962829	40,100.00	0.6537	25,325.20	26,214.01	0.0000	4.5800	50.0000	0.0000	(3.2219)	(0.3641)	0.0000	1	(3.5860)	01/06/2025
601375.SH	12/17/2024	SDB3260962829	15,600.00	0.6537	9,852.20	10,197.97	0.0000	4.5800	50.0000	0.0000	(1.2534)	(0.1416)	0.0000	1	(1.3951)	01/06/2025
601375.SH	12/17/2024	SDB3260962829	100.00	0.6537	63.16	65.37	0.0000	4.5800	50.0000	0.0000	(0.0080)	(0.0009)	0.0000	1	(0.0089)	01/06/2025
601375.SH	12/17/2024	SDB3260962829	400.00	0.6537	252.62	261.49	0.0000	4.5800	50.0000	0.0000	(0.0321)	(0.0036)	0.0000	1	(0.0358)	01/06/2025
601375.SH	12/17/2024	SDB3260962829	12,700.00	0.6537	8,020.70	8,302.19	0.0000	4.5800	50.0000	0.0000	(1.0204)	(0.1153)	0.0000	1	(1.1357)	01/06/2025
601375.SH	12/17/2024	SDB3260962829	1,100.00	0.6537	694.71	719.09	0.0000	4.5800	50.0000	0.0000	(0.0884)	(0.0100)	0.0000	1	(0.0984)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CENTRAL CHINA SECURITIES CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
601375.SH	12/17/2024	SDB3260962829	1,300.00	0.6537	821.02	849.83	0.0000	4.5800	50.0000	0.0000	(0.1045)	(0.0118)	0.0000	1	(0.1163)	01/06/2025
601375.SH	12/17/2024	SDB3260962829	100.00	0.6537	63.16	65.37	0.0000	4.5800	50.0000	0.0000	(0.0080)	(0.0009)	0.0000	1	(0.0089)	01/06/2025
601375.SH	12/17/2024	SDB3260962829	25,000.00	0.6537	15,788.77	16,342.90	0.0000	4.5800	50.0000	0.0000	(0.2207)	(0.0270)	0.0000	1	(2.2357)	01/06/2025
601375.SH	12/17/2024	SDB3260962829	5,400.00	0.6537	3,410.38	3,530.07	0.0000	4.5800	50.0000	0.0000	(0.4339)	(0.0490)	0.0000	1	(0.4829)	01/06/2025
601375.SH	12/17/2024	SDB3260962829	2,100.00	0.6537	1,326.26	1,372.80	0.0000	4.5800	50.0000	0.0000	(0.1687)	(0.0191)	0.0000	1	(0.1878)	01/06/2025
601375.SH	12/17/2024	SDB3260962829	300.00	0.6537	189.47	196.11	0.0000	4.5800	50.0000	0.0000	(0.0241)	(0.0027)	0.0000	1	(0.0268)	01/06/2025
601375.SH	12/16/2024	SDB3260962829	2,000.00	0.6435	1,301.86	1,287.10	0.0000	4.5800	50.0000	0.0000	(0.1656)	(0.0179)	0.0000	1	(0.1835)	01/06/2025
601375.SH	12/16/2024	SDB3260962829	20,500.00	0.6435	13,388.37	13,192.73	0.0000	4.5800	50.0000	0.0000	(1.7033)	(0.1832)	0.0000	1	(1.8865)	01/06/2025
601375.SH	12/16/2024	SDB3260962829	16,300.00	0.6435	10,294.28	10,489.83	0.0000	4.5800	50.0000	0.0000	(1.3097)	(0.1457)	0.0000	1	(1.4554)	01/06/2025
601375.SH	12/16/2024	SDB3260962829	6,100.00	0.6435	3,852.46	3,925.64	0.0000	4.5800	50.0000	0.0000	(0.4901)	(0.0545)	0.0000	1	(0.5446)	01/06/2025
601375.SH	12/16/2024	SDB3260962829	9,400.00	0.6435	5,936.58	6,049.35	0.0000	4.5800	50.0000	0.0000	(0.7553)	(0.0840)	0.0000	1	(0.8393)	01/06/2025
601375.SH	12/16/2024	SDB3260962829	1,900.00	0.6435	1,199.95	1,222.74	0.0000	4.5800	50.0000	0.0000	(0.1527)	(0.0170)	0.0000	1	(0.1696)	01/06/2025
601375.SH	12/16/2024	SDB3260962829	1,700.00	0.6435	1,073.64	1,094.03	0.0000	4.5800	50.0000	0.0000	(0.1366)	(0.0152)	0.0000	1	(0.1518)	01/06/2025
601375.SH	12/16/2024	SDB3260962829	9,000.00	0.6435	5,683.96	5,791.93	0.0000	4.5800	50.0000	0.0000	(0.7231)	(0.0804)	0.0000	1	(0.8036)	01/06/2025
601375.SH	12/16/2024	SDB3260962829	28,700.00	0.6435	18,125.51	18,469.83	0.0000	4.5800	50.0000	0.0000	(2.3060)	(0.2565)	0.0000	1	(2.5625)	01/06/2025
601375.SH	12/16/2024	SDB3260962829	13,100.00	0.6435	8,273.32	8,430.48	0.0000	4.5800	50.0000	0.0000	(1.0525)	(0.1171)	0.0000	1	(1.1696)	01/06/2025
601375.SH	12/16/2024	SDB3260962829	23,800.00	0.6435	15,030.91	15,316.44	0.0000	4.5800	50.0000	0.0000	(1.9123)	(0.2127)	0.0000	1	(2.1250)	01/06/2025
601375.SH	12/16/2024	SDB3260962829	800.00	0.6435	505.24	514.84	0.0000	4.5800	50.0000	0.0000	(0.0643)	(0.0072)	0.0000	1	(0.0714)	01/06/2025
601375.SH	12/16/2024	SDB3260962829	50,100.00	0.6435	31,640.71	32,241.75	0.0000	4.5800	50.0000	0.0000	(4.0254)	(0.4478)	0.0000	1	(4.4732)	01/06/2025
601375.SH	12/16/2024	SDB3260962829	18,800.00	0.6435	11,873.16	12,098.70	0.0000	4.5800	50.0000	0.0000	(1.5105)	(0.1680)	0.0000	1	(1.6786)	01/06/2025
601375.SH	12/16/2024	SDB3260962829	5,500.00	0.6435	3,473.53	3,539.51	0.0000	4.5800	50.0000	0.0000	(0.4419)	(0.0492)	0.0000	1	(0.4911)	01/06/2025
601375.SH	12/16/2024	SDB3260962829	1,400.00	0.6435	884.17	900.97	0.0000	4.5800	50.0000	0.0000	(0.1125)	(0.0125)	0.0000	1	(0.1250)	01/06/2025
601375.SH	12/16/2024	SDB3260962829	300.00	0.6435	189.47	193.06	0.0000	4.5800	50.0000	0.0000	(0.0241)	(0.0027)	0.0000	1	(0.0268)	01/06/2025
601375.SH	12/16/2024	SDB3260962829	7,000.00	0.6435	4,420.86	4,504.84	0.0000	4.5800	50.0000	0.0000	(0.5624)	(0.0626)	0.0000	1	(0.6250)	01/06/2025
601375.SH	12/16/2024	SDB3260962829	13,800.00	0.6435	8,715.40	8,880.96	0.0000	4.5800	50.0000	0.0000	(1.1088)	(0.1233)	0.0000	1	(1.2321)	01/06/2025
601375.SH	12/16/2024	SDB3260962829	19,100.00	0.6435	12,062.62	12,291.77	0.0000	4.5800	50.0000	0.0000	(1.5346)	(0.1707)	0.0000	1	(1.7054)	01/06/2025
601375.SH	12/16/2024	SDB3260962829	9,700.00	0.6435	6,126.04	6,242.42	0.0000	4.5800	50.0000	0.0000	(0.7794)	(0.0867)	0.0000	1	(0.8661)	01/06/2025
601375.SH	12/16/2024	SDB3260962829	14,200.00	0.6435	8,968.02	9,138.38	0.0000	4.5800	50.0000	0.0000	(1.1409)	(0.1269)	0.0000	1	(1.2679)	01/06/2025
601375.SH	12/16/2024	SDB3260962829	200.00	0.6435	126.31	128.71	0.0000	4.5800	50.0000	0.0000	(0.0161)	(0.0018)	0.0000	1	(0.0179)	01/06/2025
601375.SH	12/16/2024	SDB3260962829	800.00	0.6435	505.24	514.84	0.0000	4.5800	50.0000	0.0000	(0.0643)	(0.0072)	0.0000	1	(0.0714)	01/06/2025
601375.SH	12/16/2024	SDB3260962829	6,500.00	0.6435	4,105.08	4,183.06	0.0000	4.5800	50.0000	0.0000	(0.5223)	(0.0581)	0.0000	1	(0.5804)	01/06/2025
601375.SH	12/16/2024	SDB3260962829	2,400.00	0.6435	1,515.72	1,544.52	0.0000	4.5800	50.0000	0.0000	(0.1928)	(0.0215)	0.0000	1	(0.2143)	01/06/2025
601375.SH	12/16/2024	SDB3260962829	40,100.00	0.6435	25,325.20	25,806.27	0.0000	4.5800	50.0000	0.0000	(3.2219)	(0.3584)	0.0000	1	(3.5803)	01/06/2025
601375.SH	12/16/2024	SDB3260962829	15,600.00	0.6435	9,852.20	10,039.35	0.0000	4.5800	50.0000	0.0000	(1.2534)	(0.1394)	0.0000	1	(1.3929)	01/06/2025
601375.SH	12/16/2024	SDB3260962829	100.00	0.6435	63.16	64.35	0.0000	4.5800	50.0000	0.0000	(0.0080)	(0.0009)	0.0000	1	(0.0089)	01/06/2025
601375.SH	12/16/2024	SDB3260962829	400.00	0.6435	252.62	257.42	0.0000	4.5800	50.0000	0.0000	(0.0321)	(0.0036)	0.0000	1	(0.0357)	01/06/2025
601375.SH	12/16/2024	SDB3260962829	12,700.00	0.6435	8,020.70	8,173.06	0.0000	4.5800	50.0000	0.0000	(1.0204)	(0.1135)	0.0000	1	(1.1339)	01/06/2025
601375.SH	12/16/2024	SDB3260962829	1,100.00	0.6435	694.71	707.90	0.0000	4.5800	50.0000	0.0000	(0.0884)	(0.0098)	0.0000	1	(0.0982)	01/06/2025
601375.SH	12/16/2024	SDB3260962829	1,300.00	0.6435	821.02	836.61	0.0000	4.5800	50.0000	0.0000	(0.1045)	(0.0116)	0.0000	1	(0.1161)	01/06/2025
601375.SH	12/16/2024	SDB3260962829	100.00	0.6435	63.16	64.35	0.0000	4.5800	50.0000	0.0000	(0.0080)	(0.0009)	0.0000	1	(0.0089)	01/06/2025
601375.SH	12/16/2024	SDB3260962829	25,000.00	0.6435	15,788.77	16,088.70	0.0000	4.5800	50.0000	0.0000	(0.2087)	(0.2235)	0.0000	1	(2.2321)	01/06/2025
601375.SH	12/16/2024	SDB3260962829	5,400.00	0.6435	3,410.38	3,475.16	0.0000	4.5800	50.0000	0.0000	(0.4339)	(0.0483)	0.0000	1	(0.4821)	01/06/2025
601375.SH	12/16/2024	SDB3260962829	2,100.00	0.6435	1,326.26	1,351.45	0.0000	4.5800	50.0000	0.0000	(0.1687)	(0.0188)	0.0000	1	(0.1875)	01/06/2025
601375.SH	12/16/2024	SDB3260962829	300.00	0.6435	189.47	193.06	0.0000	4.5800	50.0000	0.0000	(0.0241)	(0.0027)	0.0000	1	(0.0268)	01/06/2025
601375.SH	12/13/2024	SDB3260962829	2,000.00	0.6433	1,301.86	1,286.63	0.0000	4.5800	50.0000	0.0000	(0.4969)	(0.0536)	0.0000	3	(0.5505)	01/06/2025
601375.SH	12/13/2024	SDB3260962829	20,500.00	0.6433	13,388.37	13,187.92	0.0000	4.5800	50.0000	0.0000	(5.1099)	(0.5495)	0.0000	3	(5.6594)	01/06/2025
601375.SH	12/13/2024	SDB3260962829	16,300.00	0.6433	10,294.28	10,486.00	0.0000	4.5800	50.0000	0.0000	(3.9290)	(0.4369)	0.0000	3	(4.3659)	01/06/2025
601375.SH	12/13/2024	SDB3260962829	6,100.00	0.6433	3,852.46	3,924.21	0.0000	4.5800	50.0000	0.0000	(1.4704)	(0.1635)	0.0000	3	(1.6339)	01/06/2025
601375.SH	12/13/2024	SDB3260962829	9,400.00	0.6433	5,936.58	6,047.14	0.0000	4.5800	50.0000	0.0000	(2.2658)	(0.2520)	0.0000	3	(2.5178)	01/06/2025
601375.SH	12/13/2024	SDB3260962829	1,900.00	0.6433	1,199.95	1,222.29	0.0000	4.5800	50.0000	0.0000	(0.4580)	(0.0509)	0.0000	3	(0.5089)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CENTRAL CHINA SECURITIES CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
601375.SH	12/13/2024	SDB3260962829	1,700.00	0.6433	1,073.64	1,093.63	0.0000	4.5800	50.0000	0.0000	(0.4098)	(0.0456)	0.0000	3	(0.4553)	01/06/2025
601375.SH	12/13/2024	SDB3260962829	9,000.00	0.6433	5,683.96	5,789.82	0.0000	4.5800	50.0000	0.0000	(2.1694)	(0.2412)	0.0000	3	(2.4106)	01/06/2025
601375.SH	12/13/2024	SDB3260962829	28,700.00	0.6433	18,125.51	18,463.08	0.0000	4.5800	50.0000	0.0000	(6.9179)	(0.7693)	0.0000	3	(7.6872)	01/06/2025
601375.SH	12/13/2024	SDB3260962829	13,100.00	0.6433	8,273.32	8,427.40	0.0000	4.5800	50.0000	0.0000	(3.1576)	(0.3511)	0.0000	3	(3.5088)	01/06/2025
601375.SH	12/13/2024	SDB3260962829	23,800.00	0.6433	15,030.91	15,310.85	0.0000	4.5800	50.0000	0.0000	(5.7368)	(0.6380)	0.0000	3	(6.3748)	01/06/2025
601375.SH	12/13/2024	SDB3260962829	800.00	0.6433	505.24	514.65	0.0000	4.5800	50.0000	0.0000	(0.1928)	(0.0214)	0.0000	3	(0.2143)	01/06/2025
601375.SH	12/13/2024	SDB3260962829	50,100.00	0.6433	31,640.71	32,229.98	0.0000	4.5800	50.0000	0.0000	(12.0762)	(1.3429)	0.0000	3	(13.4191)	01/06/2025
601375.SH	12/13/2024	SDB3260962829	18,800.00	0.6433	11,873.16	12,094.28	0.0000	4.5800	50.0000	0.0000	(4.5316)	(0.5039)	0.0000	3	(5.0355)	01/06/2025
601375.SH	12/13/2024	SDB3260962829	5,500.00	0.6433	3,473.53	3,538.22	0.0000	4.5800	50.0000	0.0000	(1.3257)	(0.1474)	0.0000	3	(1.4732)	01/06/2025
601375.SH	12/13/2024	SDB3260962829	1,400.00	0.6433	884.17	900.64	0.0000	4.5800	50.0000	0.0000	(0.3375)	(0.0375)	0.0000	3	(0.3750)	01/06/2025
601375.SH	12/13/2024	SDB3260962829	300.00	0.6433	189.47	192.99	0.0000	4.5800	50.0000	0.0000	(0.0723)	(0.0080)	0.0000	3	(0.0804)	01/06/2025
601375.SH	12/13/2024	SDB3260962829	7,000.00	0.6433	4,420.86	4,503.19	0.0000	4.5800	50.0000	0.0000	(1.6873)	(0.1876)	0.0000	3	(1.8749)	01/06/2025
601375.SH	12/13/2024	SDB3260962829	13,800.00	0.6433	8,715.40	8,877.72	0.0000	4.5800	50.0000	0.0000	(3.3264)	(0.3699)	0.0000	3	(3.6963)	01/06/2025
601375.SH	12/13/2024	SDB3260962829	19,100.00	0.6433	12,062.62	12,287.28	0.0000	4.5800	50.0000	0.0000	(4.6039)	(0.5120)	0.0000	3	(5.1159)	01/06/2025
601375.SH	12/13/2024	SDB3260962829	9,700.00	0.6433	6,126.04	6,240.14	0.0000	4.5800	50.0000	0.0000	(2.3381)	(0.2600)	0.0000	3	(2.5981)	01/06/2025
601375.SH	12/13/2024	SDB3260962829	14,200.00	0.6433	8,968.02	9,135.04	0.0000	4.5800	50.0000	0.0000	(3.4228)	(0.3806)	0.0000	3	(3.8034)	01/06/2025
601375.SH	12/13/2024	SDB3260962829	200.00	0.6433	126.31	128.66	0.0000	4.5800	50.0000	0.0000	(0.0482)	(0.0054)	0.0000	3	(0.0536)	01/06/2025
601375.SH	12/13/2024	SDB3260962829	800.00	0.6433	505.24	514.65	0.0000	4.5800	50.0000	0.0000	(0.1928)	(0.0214)	0.0000	3	(0.2143)	01/06/2025
601375.SH	12/13/2024	SDB3260962829	6,500.00	0.6433	4,105.08	4,181.53	0.0000	4.5800	50.0000	0.0000	(1.5668)	(0.1742)	0.0000	3	(1.7410)	01/06/2025
601375.SH	12/13/2024	SDB3260962829	2,400.00	0.6433	1,515.72	1,543.95	0.0000	4.5800	50.0000	0.0000	(0.5785)	(0.0643)	0.0000	3	(0.6428)	01/06/2025
601375.SH	12/13/2024	SDB3260962829	40,100.00	0.6433	25,325.20	25,796.85	0.0000	4.5800	50.0000	0.0000	(9.6658)	(1.0749)	0.0000	3	(10.7407)	01/06/2025
601375.SH	12/13/2024	SDB3260962829	15,600.00	0.6433	9,852.20	10,035.68	0.0000	4.5800	50.0000	0.0000	(3.7603)	(0.4182)	0.0000	3	(4.1784)	01/06/2025
601375.SH	12/13/2024	SDB3260962829	100.00	0.6433	63.16	64.33	0.0000	4.5800	50.0000	0.0000	(0.0241)	(0.0027)	0.0000	3	(0.0268)	01/06/2025
601375.SH	12/13/2024	SDB3260962829	400.00	0.6433	252.62	257.33	0.0000	4.5800	50.0000	0.0000	(0.0964)	(0.0107)	0.0000	3	(0.1071)	01/06/2025
601375.SH	12/13/2024	SDB3260962829	12,700.00	0.6433	8,020.70	8,170.08	0.0000	4.5800	50.0000	0.0000	(3.0612)	(0.3404)	0.0000	3	(3.4017)	01/06/2025
601375.SH	12/13/2024	SDB3260962829	1,100.00	0.6433	694.71	707.64	0.0000	4.5800	50.0000	0.0000	(0.2651)	(0.0295)	0.0000	3	(0.2946)	01/06/2025
601375.SH	12/13/2024	SDB3260962829	1,300.00	0.6433	821.02	836.31	0.0000	4.5800	50.0000	0.0000	(0.3134)	(0.0348)	0.0000	3	(0.3482)	01/06/2025
601375.SH	12/13/2024	SDB3260962829	100.00	0.6433	63.16	64.33	0.0000	4.5800	50.0000	0.0000	(0.0241)	(0.0027)	0.0000	3	(0.0268)	01/06/2025
601375.SH	12/13/2024	SDB3260962829	25,000.00	0.6433	15,788.77	16,082.83	0.0000	4.5800	50.0000	0.0000	(6.0260)	(0.6701)	0.0000	3	(6.6962)	01/06/2025
601375.SH	12/13/2024	SDB3260962829	5,400.00	0.6433	3,410.38	3,473.89	0.0000	4.5800	50.0000	0.0000	(1.3016)	(0.1447)	0.0000	3	(1.4464)	01/06/2025
601375.SH	12/13/2024	SDB3260962829	2,100.00	0.6433	1,326.26	1,350.96	0.0000	4.5800	50.0000	0.0000	(0.5062)	(0.0563)	0.0000	3	(0.5625)	01/06/2025
601375.SH	12/13/2024	SDB3260962829	300.00	0.6433	189.47	192.99	0.0000	4.5800	50.0000	0.0000	(0.0723)	(0.0080)	0.0000	3	(0.0804)	01/06/2025
601375.SH	12/12/2024	SDB3260962829	16,300.00	0.6377	10,294.28	10,394.69	0.0000	4.5800	50.0000	0.0000	(1.3097)	(0.1444)	0.0000	1	(1.4540)	01/06/2025
601375.SH	12/12/2024	SDB3260962829	6,100.00	0.6377	3,852.46	3,890.04	0.0000	4.5800	50.0000	0.0000	(0.4901)	(0.0540)	0.0000	1	(0.5441)	01/06/2025
601375.SH	12/12/2024	SDB3260962829	9,400.00	0.6377	5,936.58	5,994.48	0.0000	4.5800	50.0000	0.0000	(0.7553)	(0.0833)	0.0000	1	(0.8385)	01/06/2025
601375.SH	12/12/2024	SDB3260962829	1,900.00	0.6377	1,199.95	1,211.65	0.0000	4.5800	50.0000	0.0000	(0.1527)	(0.0168)	0.0000	1	(0.1695)	01/06/2025
601375.SH	12/12/2024	SDB3260962829	1,700.00	0.6377	1,073.64	1,084.11	0.0000	4.5800	50.0000	0.0000	(0.1366)	(0.0151)	0.0000	1	(0.1516)	01/06/2025
601375.SH	12/12/2024	SDB3260962829	9,000.00	0.6377	5,683.96	5,739.40	0.0000	4.5800	50.0000	0.0000	(0.7231)	(0.0797)	0.0000	1	(0.8028)	01/06/2025
601375.SH	12/12/2024	SDB3260962829	28,700.00	0.6377	18,125.51	18,302.31	0.0000	4.5800	50.0000	0.0000	(2.3060)	(0.2542)	0.0000	1	(2.5602)	01/06/2025
601375.SH	12/12/2024	SDB3260962829	13,100.00	0.6377	8,273.32	8,354.01	0.0000	4.5800	50.0000	0.0000	(1.0525)	(0.1160)	0.0000	1	(1.1686)	01/06/2025
601375.SH	12/12/2024	SDB3260962829	23,800.00	0.6377	15,030.91	15,177.52	0.0000	4.5800	50.0000	0.0000	(1.9123)	(0.2108)	0.0000	1	(2.1231)	01/06/2025
601375.SH	12/12/2024	SDB3260962829	800.00	0.6377	505.24	510.17	0.0000	4.5800	50.0000	0.0000	(0.0643)	(0.0071)	0.0000	1	(0.0714)	01/06/2025
601375.SH	12/12/2024	SDB3260962829	50,100.00	0.6377	31,640.71	31,949.32	0.0000	4.5800	50.0000	0.0000	(4.0254)	(0.4437)	0.0000	1	(4.4691)	01/06/2025
601375.SH	12/12/2024	SDB3260962829	18,800.00	0.6377	11,873.16	11,988.97	0.0000	4.5800	50.0000	0.0000	(1.5105)	(0.1665)	0.0000	1	(1.6770)	01/06/2025
601375.SH	12/12/2024	SDB3260962829	5,500.00	0.6377	3,473.53	3,507.41	0.0000	4.5800	50.0000	0.0000	(0.4419)	(0.0487)	0.0000	1	(0.4906)	01/06/2025
601375.SH	12/12/2024	SDB3260962829	1,400.00	0.6377	884.17	892.80	0.0000	4.5800	50.0000	0.0000	(0.1125)	(0.0124)	0.0000	1	(0.1249)	01/06/2025
601375.SH	12/12/2024	SDB3260962829	300.00	0.6377	189.47	191.31	0.0000	4.5800	50.0000	0.0000	(0.0241)	(0.0027)	0.0000	1	(0.0268)	01/06/2025
601375.SH	12/12/2024	SDB3260962829	7,000.00	0.6377	4,420.86	4,463.98	0.0000	4.5800	50.0000	0.0000	(0.5624)	(0.0620)	0.0000	1	(0.6244)	01/06/2025
601375.SH	12/12/2024	SDB3260962829	13,800.00	0.6377	8,715.40	8,800.41	0.0000	4.5800	50.0000	0.0000	(1.1088)	(0.1222)	0.0000	1	(1.2310)	01/06/2025
601375.SH	12/12/2024	SDB3260962829	19,100.00	0.6377	12,062.62	12,180.28	0.0000	4.5800	50.0000	0.0000	(1.5346)	(0.1692)	0.0000	1	(1.7038)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CENTRAL CHINA SECURITIES CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
601375.SH	12/12/2024	SDB3260962829	9,700.00	0.6377	6,126.04	6,185.80	0.0000	4.5800	50.0000	0.0000	(0.7794)	(0.0859)	0.0000	1	(0.8653)	01/06/2025
601375.SH	12/12/2024	SDB3260962829	14,200.00	0.6377	8,968.02	9,055.50	0.0000	4.5800	50.0000	0.0000	(1.1409)	(0.1258)	0.0000	1	(1.2667)	01/06/2025
601375.SH	12/12/2024	SDB3260962829	200.00	0.6377	126.31	127.54	0.0000	4.5800	50.0000	0.0000	(0.0161)	(0.0018)	0.0000	1	(0.0178)	01/06/2025
601375.SH	12/12/2024	SDB3260962829	800.00	0.6377	505.24	510.17	0.0000	4.5800	50.0000	0.0000	(0.0643)	(0.0071)	0.0000	1	(0.0714)	01/06/2025
601375.SH	12/12/2024	SDB3260962829	6,500.00	0.6377	4,105.08	4,145.12	0.0000	4.5800	50.0000	0.0000	(0.5223)	(0.0576)	0.0000	1	(0.5798)	01/06/2025
601375.SH	12/12/2024	SDB3260962829	2,400.00	0.6377	1,515.72	1,530.51	0.0000	4.5800	50.0000	0.0000	(0.1928)	(0.0213)	0.0000	1	(0.2141)	01/06/2025
601375.SH	12/12/2024	SDB3260962829	40,100.00	0.6377	25,325.20	25,572.21	0.0000	4.5800	50.0000	0.0000	(3.2219)	(0.3552)	0.0000	1	(3.5771)	01/06/2025
601375.SH	12/12/2024	SDB3260962829	15,600.00	0.6377	9,852.20	9,948.29	0.0000	4.5800	50.0000	0.0000	(1.2534)	(0.1382)	0.0000	1	(1.3916)	01/06/2025
601375.SH	12/12/2024	SDB3260962829	100.00	0.6377	63.16	63.77	0.0000	4.5800	50.0000	0.0000	(0.0080)	(0.0009)	0.0000	1	(0.0089)	01/06/2025
601375.SH	12/12/2024	SDB3260962829	400.00	0.6377	252.62	255.08	0.0000	4.5800	50.0000	0.0000	(0.0321)	(0.0035)	0.0000	1	(0.0357)	01/06/2025
601375.SH	12/12/2024	SDB3260962829	12,700.00	0.6377	8,020.70	8,098.93	0.0000	4.5800	50.0000	0.0000	(1.0204)	(0.1125)	0.0000	1	(1.1329)	01/06/2025
601375.SH	12/12/2024	SDB3260962829	1,100.00	0.6377	694.71	701.48	0.0000	4.5800	50.0000	0.0000	(0.0884)	(0.0097)	0.0000	1	(0.0981)	01/06/2025
601375.SH	12/12/2024	SDB3260962829	1,300.00	0.6377	821.02	829.02	0.0000	4.5800	50.0000	0.0000	(0.0115)	(0.0105)	0.0000	1	(0.1160)	01/06/2025
601375.SH	12/12/2024	SDB3260962829	100.00	0.6377	63.16	63.77	0.0000	4.5800	50.0000	0.0000	(0.0080)	(0.0009)	0.0000	1	(0.0089)	01/06/2025
601375.SH	12/12/2024	SDB3260962829	25,000.00	0.6377	15,788.77	15,942.78	0.0000	4.5800	50.0000	0.0000	(2.0087)	(0.2214)	0.0000	1	(2.2301)	01/06/2025
601375.SH	12/12/2024	SDB3260962829	5,400.00	0.6377	3,410.38	3,443.64	0.0000	4.5800	50.0000	0.0000	(0.4339)	(0.0478)	0.0000	1	(0.4817)	01/06/2025
601375.SH	12/12/2024	SDB3260962829	2,100.00	0.6377	1,326.26	1,339.19	0.0000	4.5800	50.0000	0.0000	(0.1687)	(0.0186)	0.0000	1	(0.1873)	01/06/2025
601375.SH	12/12/2024	SDB3260962829	300.00	0.6377	189.47	191.31	0.0000	4.5800	50.0000	0.0000	(0.0241)	(0.0027)	0.0000	1	(0.0268)	01/06/2025
601375.SH	12/11/2024	SDB3260962829	16,300.00	0.6567	10,294.28	10,704.63	0.0000	4.5800	50.0000	0.0000	(1.3097)	(0.1487)	0.0000	1	(1.4583)	01/06/2025
601375.SH	12/11/2024	SDB3260962829	6,100.00	0.6567	3,852.46	4,006.03	0.0000	4.5800	50.0000	0.0000	(0.4901)	(0.0556)	0.0000	1	(0.5458)	01/06/2025
601375.SH	12/11/2024	SDB3260962829	9,400.00	0.6567	5,936.58	6,173.22	0.0000	4.5800	50.0000	0.0000	(0.7553)	(0.0857)	0.0000	1	(0.8410)	01/06/2025
601375.SH	12/11/2024	SDB3260962829	1,900.00	0.6567	1,199.95	1,247.78	0.0000	4.5800	50.0000	0.0000	(0.1527)	(0.0173)	0.0000	1	(0.1700)	01/06/2025
601375.SH	12/11/2024	SDB3260962829	1,700.00	0.6567	1,073.64	1,116.43	0.0000	4.5800	50.0000	0.0000	(0.1366)	(0.0155)	0.0000	1	(0.1521)	01/06/2025
601375.SH	12/11/2024	SDB3260962829	9,000.00	0.6567	5,683.96	5,910.53	0.0000	4.5800	50.0000	0.0000	(0.7231)	(0.0821)	0.0000	1	(0.8052)	01/06/2025
601375.SH	12/11/2024	SDB3260962829	28,700.00	0.6567	18,125.51	18,848.04	0.0000	4.5800	50.0000	0.0000	(2.3600)	(0.2618)	0.0000	1	(2.5677)	01/06/2025
601375.SH	12/11/2024	SDB3260962829	13,100.00	0.6567	8,273.32	8,603.11	0.0000	4.5800	50.0000	0.0000	(1.0525)	(0.1195)	0.0000	1	(1.1720)	01/06/2025
601375.SH	12/11/2024	SDB3260962829	23,800.00	0.6567	15,030.91	15,630.08	0.0000	4.5800	50.0000	0.0000	(1.9123)	(0.2171)	0.0000	1	(2.1294)	01/06/2025
601375.SH	12/11/2024	SDB3260962829	800.00	0.6567	505.24	525.38	0.0000	4.5800	50.0000	0.0000	(0.0643)	(0.0073)	0.0000	1	(0.0716)	01/06/2025
601375.SH	12/11/2024	SDB3260962829	50,100.00	0.6567	31,640.71	32,901.97	0.0000	4.5800	50.0000	0.0000	(4.0254)	(0.4570)	0.0000	1	(4.4824)	01/06/2025
601375.SH	12/11/2024	SDB3260962829	18,800.00	0.6567	11,873.16	12,346.45	0.0000	4.5800	50.0000	0.0000	(1.5105)	(0.1715)	0.0000	1	(1.6820)	01/06/2025
601375.SH	12/11/2024	SDB3260962829	5,500.00	0.6567	3,473.53	3,611.99	0.0000	4.5800	50.0000	0.0000	(0.4419)	(0.0502)	0.0000	1	(0.4921)	01/06/2025
601375.SH	12/11/2024	SDB3260962829	1,400.00	0.6567	884.17	919.42	0.0000	4.5800	50.0000	0.0000	(0.1125)	(0.0128)	0.0000	1	(0.1253)	01/06/2025
601375.SH	12/11/2024	SDB3260962829	300.00	0.6567	189.47	197.02	0.0000	4.5800	50.0000	0.0000	(0.0241)	(0.0027)	0.0000	1	(0.0268)	01/06/2025
601375.SH	12/11/2024	SDB3260962829	7,000.00	0.6567	4,420.86	4,597.08	0.0000	4.5800	50.0000	0.0000	(0.5624)	(0.0638)	0.0000	1	(0.6263)	01/06/2025
601375.SH	12/11/2024	SDB3260962829	13,800.00	0.6567	8,715.40	9,062.82	0.0000	4.5800	50.0000	0.0000	(1.1088)	(0.1259)	0.0000	1	(1.2347)	01/06/2025
601375.SH	12/11/2024	SDB3260962829	19,100.00	0.6567	12,062.62	12,543.47	0.0000	4.5800	50.0000	0.0000	(1.5346)	(0.1742)	0.0000	1	(1.7088)	01/06/2025
601375.SH	12/11/2024	SDB3260962829	9,700.00	0.6567	6,126.04	6,370.24	0.0000	4.5800	50.0000	0.0000	(0.7794)	(0.0885)	0.0000	1	(0.8678)	01/06/2025
601375.SH	12/11/2024	SDB3260962829	14,200.00	0.6567	8,968.02	9,325.51	0.0000	4.5800	50.0000	0.0000	(1.1409)	(0.1295)	0.0000	1	(1.2705)	01/06/2025
601375.SH	12/11/2024	SDB3260962829	200.00	0.6567	126.31	131.35	0.0000	4.5800	50.0000	0.0000	(0.0161)	(0.0018)	0.0000	1	(0.0179)	01/06/2025
601375.SH	12/11/2024	SDB3260962829	800.00	0.6567	505.24	525.38	0.0000	4.5800	50.0000	0.0000	(0.0643)	(0.0073)	0.0000	1	(0.0716)	01/06/2025
601375.SH	12/11/2024	SDB3260962829	6,500.00	0.6567	4,105.08	4,268.72	0.0000	4.5800	50.0000	0.0000	(0.5223)	(0.0593)	0.0000	1	(0.5815)	01/06/2025
601375.SH	12/11/2024	SDB3260962829	2,400.00	0.6567	1,515.72	1,576.14	0.0000	4.5800	50.0000	0.0000	(0.1928)	(0.0219)	0.0000	1	(0.2147)	01/06/2025
601375.SH	12/11/2024	SDB3260962829	40,100.00	0.6567	25,325.20	26,334.71	0.0000	4.5800	50.0000	0.0000	(3.2219)	(0.3658)	0.0000	1	(3.5877)	01/06/2025
601375.SH	12/11/2024	SDB3260962829	15,600.00	0.6567	9,852.20	10,244.93	0.0000	4.5800	50.0000	0.0000	(1.2534)	(0.1423)	0.0000	1	(1.3957)	01/06/2025
601375.SH	12/11/2024	SDB3260962829	100.00	0.6567	63.16	65.67	0.0000	4.5800	50.0000	0.0000	(0.0080)	(0.0009)	0.0000	1	(0.0089)	01/06/2025
601375.SH	12/11/2024	SDB3260962829	400.00	0.6567	252.62	262.69	0.0000	4.5800	50.0000	0.0000	(0.0321)	(0.0036)	0.0000	1	(0.0358)	01/06/2025
601375.SH	12/11/2024	SDB3260962829	12,700.00	0.6567	8,020.70	8,340.42	0.0000	4.5800	50.0000	0.0000	(1.0204)	(0.1158)	0.0000	1	(1.1363)	01/06/2025
601375.SH	12/11/2024	SDB3260962829	1,100.00	0.6567	694.71	722.40	0.0000	4.5800	50.0000	0.0000	(0.0884)	(0.0100)	0.0000	1	(0.0984)	01/06/2025
601375.SH	12/11/2024	SDB3260962829	1,300.00	0.6567	821.02	853.74	0.0000	4.5800	50.0000	0.0000	(0.1045)	(0.0119)	0.0000	1	(0.1163)	01/06/2025
601375.SH	12/11/2024	SDB3260962829	100.00	0.6567	63.16	65.67	0.0000	4.5800	50.0000	0.0000	(0.0080)	(0.0009)	0.0000	1	(0.0089)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CENTRAL CHINA SECURITIES CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
601375.SH	12/11/2024	SDB3260962829	25,000.00	0.6567	15,788.77	16,418.15	0.0000	4.5800	50.0000	0.0000	(2.0087)	(0.2280)	0.0000	1	(2.2367)	01/06/2025
601375.SH	12/11/2024	SDB3260962829	5,400.00	0.6567	3,410.38	3,546.32	0.0000	4.5800	50.0000	0.0000	(0.4339)	(0.0493)	0.0000	1	(0.4831)	01/06/2025
601375.SH	12/11/2024	SDB3260962829	2,100.00	0.6567	1,326.26	1,379.12	0.0000	4.5800	50.0000	0.0000	(0.1687)	(0.0192)	0.0000	1	(0.1879)	01/06/2025
601375.SH	12/11/2024	SDB3260962829	300.00	0.6567	189.47	197.02	0.0000	4.5800	50.0000	0.0000	(0.0241)	(0.0027)	0.0000	1	(0.0268)	01/06/2025
601375.SH	12/10/2024	SDB3260962829	16,300.00	0.6446	10,294.28	10,507.31	0.0000	4.5800	50.0000	0.0000	(1.3097)	(0.1459)	0.0000	1	(1.4556)	01/06/2025
601375.SH	12/10/2024	SDB3260962829	6,100.00	0.6446	3,852.46	3,932.18	0.0000	4.5800	50.0000	0.0000	(0.4901)	(0.0546)	0.0000	1	(0.5447)	01/06/2025
601375.SH	12/10/2024	SDB3260962829	9,400.00	0.6446	5,936.58	6,059.43	0.0000	4.5800	50.0000	0.0000	(0.7553)	(0.0842)	0.0000	1	(0.8394)	01/06/2025
601375.SH	12/10/2024	SDB3260962829	1,900.00	0.6446	1,199.95	1,224.78	0.0000	4.5800	50.0000	0.0000	(0.1527)	(0.0170)	0.0000	1	(0.1697)	01/06/2025
601375.SH	12/10/2024	SDB3260962829	1,700.00	0.6446	1,073.64	1,095.85	0.0000	4.5800	50.0000	0.0000	(0.1366)	(0.0152)	0.0000	1	(0.1518)	01/06/2025
601375.SH	12/10/2024	SDB3260962829	9,000.00	0.6446	5,683.96	5,801.58	0.0000	4.5800	50.0000	0.0000	(0.7231)	(0.0806)	0.0000	1	(0.8037)	01/06/2025
601375.SH	12/10/2024	SDB3260962829	28,700.00	0.6446	18,125.51	18,500.59	0.0000	4.5800	50.0000	0.0000	(2.3060)	(0.2570)	0.0000	1	(2.5629)	01/06/2025
601375.SH	12/10/2024	SDB3260962829	13,100.00	0.6446	8,273.32	8,444.52	0.0000	4.5800	50.0000	0.0000	(1.0525)	(0.1173)	0.0000	1	(1.1698)	01/06/2025
601375.SH	12/10/2024	SDB3260962829	23,800.00	0.6446	15,030.91	15,341.96	0.0000	4.5800	50.0000	0.0000	(1.9123)	(0.2131)	0.0000	1	(2.1253)	01/06/2025
601375.SH	12/10/2024	SDB3260962829	800.00	0.6446	505.24	515.70	0.0000	4.5800	50.0000	0.0000	(0.0643)	(0.0072)	0.0000	1	(0.0714)	01/06/2025
601375.SH	12/10/2024	SDB3260962829	50,100.00	0.6446	31,640.71	32,295.46	0.0000	4.5800	50.0000	0.0000	(4.0254)	(0.4485)	0.0000	1	(4.4739)	01/06/2025
601375.SH	12/10/2024	SDB3260962829	18,800.00	0.6446	11,873.16	12,118.86	0.0000	4.5800	50.0000	0.0000	(1.5105)	(0.1683)	0.0000	1	(1.6788)	01/06/2025
601375.SH	12/10/2024	SDB3260962829	5,500.00	0.6446	3,473.53	3,545.41	0.0000	4.5800	50.0000	0.0000	(0.4419)	(0.0492)	0.0000	1	(0.4912)	01/06/2025
601375.SH	12/10/2024	SDB3260962829	1,400.00	0.6446	884.17	902.47	0.0000	4.5800	50.0000	0.0000	(0.1125)	(0.0125)	0.0000	1	(0.1250)	01/06/2025
601375.SH	12/10/2024	SDB3260962829	300.00	0.6446	189.47	193.39	0.0000	4.5800	50.0000	0.0000	(0.0241)	(0.0027)	0.0000	1	(0.0268)	01/06/2025
601375.SH	12/10/2024	SDB3260962829	7,000.00	0.6446	4,420.86	4,512.34	0.0000	4.5800	50.0000	0.0000	(0.5624)	(0.0627)	0.0000	1	(0.6251)	01/06/2025
601375.SH	12/10/2024	SDB3260962829	13,800.00	0.6446	8,715.40	8,895.76	0.0000	4.5800	50.0000	0.0000	(1.1088)	(0.1236)	0.0000	1	(1.2323)	01/06/2025
601375.SH	12/10/2024	SDB3260962829	19,100.00	0.6446	12,062.62	12,312.24	0.0000	4.5800	50.0000	0.0000	(1.5346)	(0.1710)	0.0000	1	(1.7056)	01/06/2025
601375.SH	12/10/2024	SDB3260962829	9,700.00	0.6446	6,126.04	6,252.81	0.0000	4.5800	50.0000	0.0000	(0.7794)	(0.0868)	0.0000	1	(0.8662)	01/06/2025
601375.SH	12/10/2024	SDB3260962829	14,200.00	0.6446	8,968.02	9,153.60	0.0000	4.5800	50.0000	0.0000	(1.1409)	(0.1271)	0.0000	1	(1.2681)	01/06/2025
601375.SH	12/10/2024	SDB3260962829	200.00	0.6446	126.31	128.92	0.0000	4.5800	50.0000	0.0000	(0.0161)	(0.0018)	0.0000	1	(0.0179)	01/06/2025
601375.SH	12/10/2024	SDB3260962829	800.00	0.6446	505.24	515.70	0.0000	4.5800	50.0000	0.0000	(0.0643)	(0.0072)	0.0000	1	(0.0714)	01/06/2025
601375.SH	12/10/2024	SDB3260962829	6,500.00	0.6446	4,105.08	4,190.03	0.0000	4.5800	50.0000	0.0000	(0.5223)	(0.0582)	0.0000	1	(0.5805)	01/06/2025
601375.SH	12/10/2024	SDB3260962829	2,400.00	0.6446	1,515.72	1,547.09	0.0000	4.5800	50.0000	0.0000	(0.1928)	(0.0215)	0.0000	1	(0.2143)	01/06/2025
601375.SH	12/10/2024	SDB3260962829	40,100.00	0.6446	25,325.20	25,849.26	0.0000	4.5800	50.0000	0.0000	(3.2219)	(0.3590)	0.0000	1	(3.5809)	01/06/2025
601375.SH	12/10/2024	SDB3260962829	15,600.00	0.6446	9,852.20	10,056.07	0.0000	4.5800	50.0000	0.0000	(1.2534)	(0.1397)	0.0000	1	(1.3931)	01/06/2025
601375.SH	12/10/2024	SDB3260962829	100.00	0.6446	63.16	64.46	0.0000	4.5800	50.0000	0.0000	(0.0080)	(0.0009)	0.0000	1	(0.0089)	01/06/2025
601375.SH	12/10/2024	SDB3260962829	400.00	0.6446	252.62	257.85	0.0000	4.5800	50.0000	0.0000	(0.0321)	(0.0036)	0.0000	1	(0.0357)	01/06/2025
601375.SH	12/10/2024	SDB3260962829	12,700.00	0.6446	8,020.70	8,186.67	0.0000	4.5800	50.0000	0.0000	(1.0204)	(0.1137)	0.0000	1	(1.1341)	01/06/2025
601375.SH	12/10/2024	SDB3260962829	1,100.00	0.6446	694.71	709.08	0.0000	4.5800	50.0000	0.0000	(0.0884)	(0.0098)	0.0000	1	(0.0982)	01/06/2025
601375.SH	12/10/2024	SDB3260962829	1,300.00	0.6446	821.02	838.01	0.0000	4.5800	50.0000	0.0000	(0.1045)	(0.0116)	0.0000	1	(0.1161)	01/06/2025
601375.SH	12/10/2024	SDB3260962829	100.00	0.6446	63.16	64.46	0.0000	4.5800	50.0000	0.0000	(0.0080)	(0.0009)	0.0000	1	(0.0089)	01/06/2025
601375.SH	12/10/2024	SDB3260962829	25,000.00	0.6446	15,788.77	16,115.50	0.0000	4.5800	50.0000	0.0000	(2.0087)	(0.2238)	0.0000	1	(2.2325)	01/06/2025
601375.SH	12/10/2024	SDB3260962829	5,400.00	0.6446	3,410.38	3,480.95	0.0000	4.5800	50.0000	0.0000	(0.4339)	(0.0483)	0.0000	1	(0.4822)	01/06/2025
601375.SH	12/10/2024	SDB3260962829	2,100.00	0.6446	1,326.26	1,353.70	0.0000	4.5800	50.0000	0.0000	(0.1687)	(0.0188)	0.0000	1	(0.1875)	01/06/2025
601375.SH	12/10/2024	SDB3260962829	300.00	0.6446	189.47	193.39	0.0000	4.5800	50.0000	0.0000	(0.0241)	(0.0027)	0.0000	1	(0.0268)	01/06/2025
601375.SH	12/09/2024	SDB3260962829	16,300.00	0.6314	10,294.28	10,292.37	0.0000	4.5800	50.0000	0.0000	(1.3097)	(0.1429)	0.0000	1	(1.4526)	01/06/2025
601375.SH	12/09/2024	SDB3260962829	6,100.00	0.6314	3,852.46	3,851.75	0.0000	4.5800	50.0000	0.0000	(0.4901)	(0.0535)	0.0000	1	(0.5436)	01/06/2025
601375.SH	12/09/2024	SDB3260962829	9,400.00	0.6314	5,936.58	5,935.48	0.0000	4.5800	50.0000	0.0000	(0.7553)	(0.0824)	0.0000	1	(0.8377)	01/06/2025
601375.SH	12/09/2024	SDB3260962829	1,900.00	0.6314	1,199.95	1,199.72	0.0000	4.5800	50.0000	0.0000	(0.1527)	(0.0167)	0.0000	1	(0.1693)	01/06/2025
601375.SH	12/09/2024	SDB3260962829	1,700.00	0.6314	1,073.64	1,073.44	0.0000	4.5800	50.0000	0.0000	(0.1366)	(0.0149)	0.0000	1	(0.1515)	01/06/2025
601375.SH	12/09/2024	SDB3260962829	9,000.00	0.6314	5,683.96	5,682.91	0.0000	4.5800	50.0000	0.0000	(0.7231)	(0.0789)	0.0000	1	(0.8021)	01/06/2025
601375.SH	12/09/2024	SDB3260962829	28,700.00	0.6314	18,125.51	18,122.16	0.0000	4.5800	50.0000	0.0000	(2.3060)	(0.2517)	0.0000	1	(2.5577)	01/06/2025
601375.SH	12/09/2024	SDB3260962829	13,100.00	0.6314	8,273.32	8,271.79	0.0000	4.5800	50.0000	0.0000	(1.0525)	(0.1149)	0.0000	1	(1.1674)	01/06/2025
601375.SH	12/09/2024	SDB3260962829	23,800.00	0.6314	15,030.91	15,028.13	0.0000	4.5800	50.0000	0.0000	(1.9123)	(0.2087)	0.0000	1	(2.1210)	01/06/2025
601375.SH	12/09/2024	SDB3260962829	800.00	0.6314	505.24	505.15	0.0000	4.5800	50.0000	0.0000	(0.0643)	(0.0070)	0.0000	1	(0.0713)	01/06/2025

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Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CENTRAL CHINA SECURITIES CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
601375.SH	12/09/2024	SDB3260962829	50,100.00	0.6314	31,640.71	31,634.84	0.0000	4.5800	50.0000	0.0000	(4.0254)	(0.4394)	0.0000	1	(4.4648)	01/06/2025
601375.SH	12/09/2024	SDB3260962829	18,800.00	0.6314	11,873.16	11,870.96	0.0000	4.5800	50.0000	0.0000	(1.5105)	(0.1649)	0.0000	1	(1.6754)	01/06/2025
601375.SH	12/09/2024	SDB3260962829	5,500.00	0.6314	3,473.53	3,472.89	0.0000	4.5800	50.0000	0.0000	(0.4419)	(0.0482)	0.0000	1	(0.4901)	01/06/2025
601375.SH	12/09/2024	SDB3260962829	1,400.00	0.6314	884.17	884.01	0.0000	4.5800	50.0000	0.0000	(0.1125)	(0.0123)	0.0000	1	(0.1248)	01/06/2025
601375.SH	12/09/2024	SDB3260962829	300.00	0.6314	189.47	189.43	0.0000	4.5800	50.0000	0.0000	(0.0241)	(0.0026)	0.0000	1	(0.0267)	01/06/2025
601375.SH	12/09/2024	SDB3260962829	7,000.00	0.6314	4,420.86	4,420.04	0.0000	4.5800	50.0000	0.0000	(0.5624)	(0.0614)	0.0000	1	(0.6238)	01/06/2025
601375.SH	12/09/2024	SDB3260962829	13,800.00	0.6314	8,715.40	8,713.79	0.0000	4.5800	50.0000	0.0000	(1.1088)	(0.1210)	0.0000	1	(1.2298)	01/06/2025
601375.SH	12/09/2024	SDB3260962829	19,100.00	0.6314	12,062.62	12,060.39	0.0000	4.5800	50.0000	0.0000	(1.5346)	(0.1675)	0.0000	1	(1.7021)	01/06/2025
601375.SH	12/09/2024	SDB3260962829	9,700.00	0.6314	6,126.04	6,124.91	0.0000	4.5800	50.0000	0.0000	(0.7794)	(0.0851)	0.0000	1	(0.8644)	01/06/2025
601375.SH	12/09/2024	SDB3260962829	14,200.00	0.6314	8,968.02	8,966.36	0.0000	4.5800	50.0000	0.0000	(1.1409)	(0.1245)	0.0000	1	(1.2655)	01/06/2025
601375.SH	12/09/2024	SDB3260962829	200.00	0.6314	126.31	126.29	0.0000	4.5800	50.0000	0.0000	(0.0161)	(0.0018)	0.0000	1	(0.0178)	01/06/2025
601375.SH	12/09/2024	SDB3260962829	800.00	0.6314	505.24	505.15	0.0000	4.5800	50.0000	0.0000	(0.0643)	(0.0070)	0.0000	1	(0.0713)	01/06/2025
601375.SH	12/09/2024	SDB3260962829	6,500.00	0.6314	4,105.08	4,104.32	0.0000	4.5800	50.0000	0.0000	(0.5223)	(0.0570)	0.0000	1	(0.5793)	01/06/2025
601375.SH	12/09/2024	SDB3260962829	2,400.00	0.6314	1,515.72	1,515.44	0.0000	4.5800	50.0000	0.0000	(0.1928)	(0.0210)	0.0000	1	(0.2139)	01/06/2025
601375.SH	12/09/2024	SDB3260962829	40,100.00	0.6314	25,325.20	25,320.50	0.0000	4.5800	50.0000	0.0000	(3.2219)	(0.3517)	0.0000	1	(3.5736)	01/06/2025
601375.SH	12/09/2024	SDB3260962829	15,600.00	0.6314	9,852.20	9,850.37	0.0000	4.5800	50.0000	0.0000	(1.2534)	(0.1368)	0.0000	1	(1.3902)	01/06/2025
601375.SH	12/09/2024	SDB3260962829	100.00	0.6314	63.16	63.14	0.0000	4.5800	50.0000	0.0000	(0.0080)	(0.0009)	0.0000	1	(0.0089)	01/06/2025
601375.SH	12/09/2024	SDB3260962829	400.00	0.6314	252.62	252.57	0.0000	4.5800	50.0000	0.0000	(0.0321)	(0.0035)	0.0000	1	(0.0356)	01/06/2025
601375.SH	12/09/2024	SDB3260962829	12,700.00	0.6314	8,020.70	8,019.21	0.0000	4.5800	50.0000	0.0000	(1.0204)	(0.1114)	0.0000	1	(1.1318)	01/06/2025
601375.SH	12/09/2024	SDB3260962829	1,100.00	0.6314	694.71	694.58	0.0000	4.5800	50.0000	0.0000	(0.0884)	(0.0096)	0.0000	1	(0.0980)	01/06/2025
601375.SH	12/09/2024	SDB3260962829	1,300.00	0.6314	821.02	820.86	0.0000	4.5800	50.0000	0.0000	(0.0144)	(0.0114)	0.0000	1	(0.1159)	01/06/2025
601375.SH	12/09/2024	SDB3260962829	100.00	0.6314	63.16	63.14	0.0000	4.5800	50.0000	0.0000	(0.0080)	(0.0009)	0.0000	1	(0.0089)	01/06/2025
601375.SH	12/09/2024	SDB3260962829	25,000.00	0.6314	15,788.77	15,785.85	0.0000	4.5800	50.0000	0.0000	(2.0087)	(0.2192)	0.0000	1	(2.2279)	01/06/2025
601375.SH	12/09/2024	SDB3260962829	5,400.00	0.6314	3,410.38	3,409.74	0.0000	4.5800	50.0000	0.0000	(0.4339)	(0.0474)	0.0000	1	(0.4812)	01/06/2025
601375.SH	12/09/2024	SDB3260962829	2,100.00	0.6314	1,326.26	1,326.01	0.0000	4.5800	50.0000	0.0000	(0.1687)	(0.0184)	0.0000	1	(0.1871)	01/06/2025
601375.SH	12/09/2024	SDB3260962829	300.00	0.6314	189.47	189.43	0.0000	4.5800	50.0000	0.0000	(0.0241)	(0.0026)	0.0000	1	(0.0267)	01/06/2025
601375.SH	12/06/2024	SDB3260962829	16,300.00	0.6398	10,294.28	10,428.25	0.0000	4.5800	50.0000	0.0000	(3.9290)	(0.4345)	0.0000	3	(4.3635)	01/06/2025
601375.SH	12/06/2024	SDB3260962829	6,100.00	0.6398	3,852.46	3,902.60	0.0000	4.5800	50.0000	0.0000	(1.4704)	(0.1626)	0.0000	3	(1.6330)	01/06/2025
601375.SH	12/06/2024	SDB3260962829	9,400.00	0.6398	5,936.58	6,013.84	0.0000	4.5800	50.0000	0.0000	(2.2658)	(0.2506)	0.0000	3	(2.5164)	01/06/2025
601375.SH	12/06/2024	SDB3260962829	1,900.00	0.6398	1,199.95	1,215.56	0.0000	4.5800	50.0000	0.0000	(0.4580)	(0.0506)	0.0000	3	(0.5086)	01/06/2025
601375.SH	12/06/2024	SDB3260962829	1,700.00	0.6398	1,073.64	1,087.61	0.0000	4.5800	50.0000	0.0000	(0.4098)	(0.0453)	0.0000	3	(0.4551)	01/06/2025
601375.SH	12/06/2024	SDB3260962829	9,000.00	0.6398	5,683.96	5,757.93	0.0000	4.5800	50.0000	0.0000	(2.1694)	(0.2399)	0.0000	3	(2.4093)	01/06/2025
601375.SH	12/06/2024	SDB3260962829	28,700.00	0.6398	18,125.51	18,361.40	0.0000	4.5800	50.0000	0.0000	(6.9179)	(0.7651)	0.0000	3	(7.6830)	01/06/2025
601375.SH	12/06/2024	SDB3260962829	13,100.00	0.6398	8,273.32	8,380.99	0.0000	4.5800	50.0000	0.0000	(3.1576)	(0.3492)	0.0000	3	(3.5069)	01/06/2025
601375.SH	12/06/2024	SDB3260962829	23,800.00	0.6398	15,030.91	15,226.53	0.0000	4.5800	50.0000	0.0000	(5.7368)	(0.6344)	0.0000	3	(6.3712)	01/06/2025
601375.SH	12/06/2024	SDB3260962829	800.00	0.6398	505.24	511.82	0.0000	4.5800	50.0000	0.0000	(0.1928)	(0.0213)	0.0000	3	(0.2142)	01/06/2025
601375.SH	12/06/2024	SDB3260962829	50,100.00	0.6398	31,640.71	32,052.48	0.0000	4.5800	50.0000	0.0000	(12.0762)	(1.3355)	0.0000	3	(13.4117)	01/06/2025
601375.SH	12/06/2024	SDB3260962829	18,800.00	0.6398	11,873.16	12,027.68	0.0000	4.5800	50.0000	0.0000	(4.5316)	(0.5012)	0.0000	3	(5.0327)	01/06/2025
601375.SH	12/06/2024	SDB3260962829	5,500.00	0.6398	3,473.53	3,518.74	0.0000	4.5800	50.0000	0.0000	(1.3257)	(0.1466)	0.0000	3	(1.4723)	01/06/2025
601375.SH	12/06/2024	SDB3260962829	1,400.00	0.6398	884.17	895.68	0.0000	4.5800	50.0000	0.0000	(0.3375)	(0.0373)	0.0000	3	(0.3748)	01/06/2025
601375.SH	12/06/2024	SDB3260962829	300.00	0.6398	189.47	191.93	0.0000	4.5800	50.0000	0.0000	(0.0723)	(0.0080)	0.0000	3	(0.0803)	01/06/2025
601375.SH	12/06/2024	SDB3260962829	7,000.00	0.6398	4,420.86	4,478.39	0.0000	4.5800	50.0000	0.0000	(1.6873)	(0.1866)	0.0000	3	(1.8739)	01/06/2025
601375.SH	12/06/2024	SDB3260962829	13,800.00	0.6398	8,715.40	8,828.83	0.0000	4.5800	50.0000	0.0000	(3.3264)	(0.3679)	0.0000	3	(3.6942)	01/06/2025
601375.SH	12/06/2024	SDB3260962829	19,100.00	0.6398	12,062.62	12,219.61	0.0000	4.5800	50.0000	0.0000	(4.6039)	(0.5092)	0.0000	3	(5.1131)	01/06/2025
601375.SH	12/06/2024	SDB3260962829	9,700.00	0.6398	6,126.04	6,205.77	0.0000	4.5800	50.0000	0.0000	(2.3381)	(0.2586)	0.0000	3	(2.5967)	01/06/2025
601375.SH	12/06/2024	SDB3260962829	14,200.00	0.6398	8,968.02	9,084.73	0.0000	4.5800	50.0000	0.0000	(3.4228)	(0.3785)	0.0000	3	(3.8013)	01/06/2025
601375.SH	12/06/2024	SDB3260962829	200.00	0.6398	126.31	127.95	0.0000	4.5800	50.0000	0.0000	(0.0482)	(0.0053)	0.0000	3	(0.0535)	01/06/2025
601375.SH	12/06/2024	SDB3260962829	800.00	0.6398	505.24	511.82	0.0000	4.5800	50.0000	0.0000	(0.1928)	(0.0213)	0.0000	3	(0.2142)	01/06/2025
601375.SH	12/06/2024	SDB3260962829	6,500.00	0.6398	4,105.08	4,158.51	0.0000	4.5800	50.0000	0.0000	(1.5668)	(0.1733)	0.0000	3	(1.7400)	01/06/2025
601375.SH	12/06/2024	SDB3260962829	2,400.00	0.6398	1,515.72	1,535.45	0.0000	4.5800	50.0000	0.0000	(0.5785)	(0.0640)	0.0000	3	(0.6425)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CENTRAL CHINA SECURITIES CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
601375.SH	12/06/2024	SDB3260962829	40,100.00	0.6398	25,325.20	25,654.78	0.0000	4.5800	50.0000	0.0000	(9.6658)	(1.0689)	0.0000	3	(10.7347)	01/06/2025
601375.SH	12/06/2024	SDB3260962829	15,600.00	0.6398	9,852.20	9,980.41	0.0000	4.5800	50.0000	0.0000	(3.7603)	(0.4159)	0.0000	3	(4.1761)	01/06/2025
601375.SH	12/06/2024	SDB3260962829	100.00	0.6398	63.16	63.98	0.0000	4.5800	50.0000	0.0000	(0.0241)	(0.0027)	0.0000	3	(0.0268)	01/06/2025
601375.SH	12/06/2024	SDB3260962829	400.00	0.6398	252.62	255.91	0.0000	4.5800	50.0000	0.0000	(0.0964)	(0.0107)	0.0000	3	(0.1071)	01/06/2025
601375.SH	12/06/2024	SDB3260962829	12,700.00	0.6398	8,020.70	8,125.08	0.0000	4.5800	50.0000	0.0000	(3.0612)	(0.3385)	0.0000	3	(3.3998)	01/06/2025
601375.SH	12/06/2024	SDB3260962829	1,100.00	0.6398	694.71	703.75	0.0000	4.5800	50.0000	0.0000	(0.2651)	(0.0293)	0.0000	3	(0.2945)	01/06/2025
601375.SH	12/06/2024	SDB3260962829	1,300.00	0.6398	821.02	831.70	0.0000	4.5800	50.0000	0.0000	(0.3134)	(0.0347)	0.0000	3	(0.3480)	01/06/2025
601375.SH	12/06/2024	SDB3260962829	100.00	0.6398	63.16	63.98	0.0000	4.5800	50.0000	0.0000	(0.0241)	(0.0027)	0.0000	3	(0.0268)	01/06/2025
601375.SH	12/06/2024	SDB3260962829	25,000.00	0.6398	15,788.77	15,994.25	0.0000	4.5800	50.0000	0.0000	(6.0260)	(0.6664)	0.0000	3	(6.6925)	01/06/2025
601375.SH	12/06/2024	SDB3260962829	5,400.00	0.6398	3,410.38	3,454.76	0.0000	4.5800	50.0000	0.0000	(1.3016)	(0.1439)	0.0000	3	(1.4456)	01/06/2025
601375.SH	12/06/2024	SDB3260962829	2,100.00	0.6398	1,326.26	1,343.52	0.0000	4.5800	50.0000	0.0000	(0.5062)	(0.0560)	0.0000	3	(0.5622)	01/06/2025
601375.SH	12/06/2024	SDB3260962829	300.00	0.6398	189.47	191.93	0.0000	4.5800	50.0000	0.0000	(0.0723)	(0.0080)	0.0000	3	(0.0803)	01/06/2025
601375.SH	12/05/2024	SDB3260962829	16,300.00	0.6409	10,294.28	10,446.78	0.0000	4.5800	50.0000	0.0000	(1.3297)	(0.1451)	0.0000	1	(1.4548)	01/06/2025
601375.SH	12/05/2024	SDB3260962829	6,100.00	0.6409	3,852.46	3,909.53	0.0000	4.5800	50.0000	0.0000	(0.4901)	(0.0543)	0.0000	1	(0.5444)	01/06/2025
601375.SH	12/05/2024	SDB3260962829	9,400.00	0.6409	5,936.58	6,024.53	0.0000	4.5800	50.0000	0.0000	(0.7553)	(0.0837)	0.0000	1	(0.8389)	01/06/2025
601375.SH	12/05/2024	SDB3260962829	1,900.00	0.6409	1,199.95	1,217.72	0.0000	4.5800	50.0000	0.0000	(0.1527)	(0.0169)	0.0000	1	(0.1696)	01/06/2025
601375.SH	12/05/2024	SDB3260962829	1,700.00	0.6409	1,073.64	1,089.54	0.0000	4.5800	50.0000	0.0000	(0.1366)	(0.0151)	0.0000	1	(0.1517)	01/06/2025
601375.SH	12/05/2024	SDB3260962829	9,000.00	0.6409	5,683.96	5,768.16	0.0000	4.5800	50.0000	0.0000	(0.7231)	(0.0801)	0.0000	1	(0.8032)	01/06/2025
601375.SH	12/05/2024	SDB3260962829	28,700.00	0.6409	18,125.51	18,394.03	0.0000	4.5800	50.0000	0.0000	(2.3060)	(0.2555)	0.0000	1	(2.5614)	01/06/2025
601375.SH	12/05/2024	SDB3260962829	13,100.00	0.6409	8,273.32	8,395.88	0.0000	4.5800	50.0000	0.0000	(1.0525)	(0.1166)	0.0000	1	(1.1692)	01/06/2025
601375.SH	12/05/2024	SDB3260962829	23,800.00	0.6409	15,030.91	15,253.59	0.0000	4.5800	50.0000	0.0000	(1.9123)	(0.2119)	0.0000	1	(2.1241)	01/06/2025
601375.SH	12/05/2024	SDB3260962829	800.00	0.6409	505.24	512.73	0.0000	4.5800	50.0000	0.0000	(0.0643)	(0.0071)	0.0000	1	(0.0714)	01/06/2025
601375.SH	12/05/2024	SDB3260962829	50,100.00	0.6409	31,640.71	32,109.44	0.0000	4.5800	50.0000	0.0000	(4.0254)	(0.4460)	0.0000	1	(4.4714)	01/06/2025
601375.SH	12/05/2024	SDB3260962829	18,800.00	0.6409	11,873.16	12,049.05	0.0000	4.5800	50.0000	0.0000	(1.5105)	(0.1673)	0.0000	1	(1.6779)	01/06/2025
601375.SH	12/05/2024	SDB3260962829	5,500.00	0.6409	3,473.53	3,524.99	0.0000	4.5800	50.0000	0.0000	(0.4419)	(0.0490)	0.0000	1	(0.4909)	01/06/2025
601375.SH	12/05/2024	SDB3260962829	1,400.00	0.6409	884.17	897.27	0.0000	4.5800	50.0000	0.0000	(0.1125)	(0.0125)	0.0000	1	(0.1249)	01/06/2025
601375.SH	12/05/2024	SDB3260962829	300.00	0.6409	189.47	192.27	0.0000	4.5800	50.0000	0.0000	(0.0241)	(0.0027)	0.0000	1	(0.0268)	01/06/2025
601375.SH	12/05/2024	SDB3260962829	7,000.00	0.6409	4,420.86	4,486.35	0.0000	4.5800	50.0000	0.0000	(0.5624)	(0.0623)	0.0000	1	(0.6247)	01/06/2025
601375.SH	12/05/2024	SDB3260962829	13,800.00	0.6409	8,715.40	8,844.52	0.0000	4.5800	50.0000	0.0000	(1.1088)	(0.1228)	0.0000	1	(1.2316)	01/06/2025
601375.SH	12/05/2024	SDB3260962829	19,100.00	0.6409	12,062.62	12,241.32	0.0000	4.5800	50.0000	0.0000	(1.5346)	(0.1700)	0.0000	1	(1.7047)	01/06/2025
601375.SH	12/05/2024	SDB3260962829	9,700.00	0.6409	6,126.04	6,216.80	0.0000	4.5800	50.0000	0.0000	(0.7794)	(0.0863)	0.0000	1	(0.8657)	01/06/2025
601375.SH	12/05/2024	SDB3260962829	14,200.00	0.6409	8,968.02	9,100.88	0.0000	4.5800	50.0000	0.0000	(1.1409)	(0.1264)	0.0000	1	(1.2673)	01/06/2025
601375.SH	12/05/2024	SDB3260962829	200.00	0.6409	126.31	128.18	0.0000	4.5800	50.0000	0.0000	(0.0161)	(0.0018)	0.0000	1	(0.0178)	01/06/2025
601375.SH	12/05/2024	SDB3260962829	800.00	0.6409	505.24	512.73	0.0000	4.5800	50.0000	0.0000	(0.0643)	(0.0071)	0.0000	1	(0.0714)	01/06/2025
601375.SH	12/05/2024	SDB3260962829	6,500.00	0.6409	4,105.08	4,165.90	0.0000	4.5800	50.0000	0.0000	(0.5223)	(0.0579)	0.0000	1	(0.5801)	01/06/2025
601375.SH	12/05/2024	SDB3260962829	2,400.00	0.6409	1,515.72	1,538.18	0.0000	4.5800	50.0000	0.0000	(0.1928)	(0.0214)	0.0000	1	(0.2142)	01/06/2025
601375.SH	12/05/2024	SDB3260962829	40,100.00	0.6409	25,325.20	25,700.37	0.0000	4.5800	50.0000	0.0000	(3.2219)	(0.3569)	0.0000	1	(3.5789)	01/06/2025
601375.SH	12/05/2024	SDB3260962829	15,600.00	0.6409	9,852.20	9,998.15	0.0000	4.5800	50.0000	0.0000	(1.2534)	(0.1389)	0.0000	1	(1.3923)	01/06/2025
601375.SH	12/05/2024	SDB3260962829	100.00	0.6409	63.16	64.09	0.0000	4.5800	50.0000	0.0000	(0.0080)	(0.0009)	0.0000	1	(0.0089)	01/06/2025
601375.SH	12/05/2024	SDB3260962829	400.00	0.6409	252.62	256.36	0.0000	4.5800	50.0000	0.0000	(0.0321)	(0.0036)	0.0000	1	(0.0357)	01/06/2025
601375.SH	12/05/2024	SDB3260962829	12,700.00	0.6409	8,020.70	8,139.52	0.0000	4.5800	50.0000	0.0000	(1.0204)	(0.1130)	0.0000	1	(1.1335)	01/06/2025
601375.SH	12/05/2024	SDB3260962829	1,100.00	0.6409	694.71	705.00	0.0000	4.5800	50.0000	0.0000	(0.0884)	(0.0098)	0.0000	1	(0.0982)	01/06/2025
601375.SH	12/05/2024	SDB3260962829	1,300.00	0.6409	821.02	833.18	0.0000	4.5800	50.0000	0.0000	(0.1045)	(0.0116)	0.0000	1	(0.1160)	01/06/2025
601375.SH	12/05/2024	SDB3260962829	100.00	0.6409	63.16	64.09	0.0000	4.5800	50.0000	0.0000	(0.0080)	(0.0009)	0.0000	1	(0.0089)	01/06/2025
601375.SH	12/05/2024	SDB3260962829	25,000.00	0.6409	15,788.77	16,022.67	0.0000	4.5800	50.0000	0.0000	(2.0087)	(0.2225)	0.0000	1	(2.2312)	01/06/2025
601375.SH	12/05/2024	SDB3260962829	5,400.00	0.6409	3,410.38	3,460.90	0.0000	4.5800	50.0000	0.0000	(0.4339)	(0.0481)	0.0000	1	(0.4819)	01/06/2025
601375.SH	12/05/2024	SDB3260962829	2,100.00	0.6409	1,326.26	1,345.90	0.0000	4.5800	50.0000	0.0000	(0.1687)	(0.0187)	0.0000	1	(0.1874)	01/06/2025
601375.SH	12/05/2024	SDB3260962829	300.00	0.6409	189.47	192.27	0.0000	4.5800	50.0000	0.0000	(0.0241)	(0.0027)	0.0000	1	(0.0268)	01/06/2025
601375.SH	12/04/2024	SDB3260962829	16,300.00	0.6316	10,294.28	10,294.28	0.0000	4.5800	50.0000	0.0000	(1.3097)	(0.1430)	0.0000	1	(1.4526)	01/06/2025
601375.SH	12/04/2024	SDB3260962829	6,100.00	0.6316	3,852.46	3,852.46	0.0000	4.5800	50.0000	0.0000	(0.4901)	(0.0535)	0.0000	1	(0.5436)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CENTRAL CHINA SECURITIES CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
601375.SH	12/04/2024	SDB3260962829	9,400.00	0.6316	5,936.58	5,936.58	0.0000	4.5800	50.0000	0.0000	(0.7553)	(0.0825)	0.0000	1	(0.8377)	01/06/2025
601375.SH	12/04/2024	SDB3260962829	1,900.00	0.6316	1,199.95	1,199.95	0.0000	4.5800	50.0000	0.0000	(0.1527)	(0.0167)	0.0000	1	(0.1693)	01/06/2025
601375.SH	12/04/2024	SDB3260962829	1,700.00	0.6316	1,073.64	1,073.64	0.0000	4.5800	50.0000	0.0000	(0.1366)	(0.0149)	0.0000	1	(0.1515)	01/06/2025
601375.SH	12/04/2024	SDB3260962829	9,000.00	0.6316	5,683.96	5,683.96	0.0000	4.5800	50.0000	0.0000	(0.7231)	(0.0789)	0.0000	1	(0.8021)	01/06/2025
601375.SH	12/04/2024	SDB3260962829	28,700.00	0.6316	18,125.51	18,125.51	0.0000	4.5800	50.0000	0.0000	(2.3060)	(0.2517)	0.0000	1	(2.5577)	01/06/2025
601375.SH	12/04/2024	SDB3260962829	13,100.00	0.6316	8,273.32	8,273.32	0.0000	4.5800	50.0000	0.0000	(1.0525)	(0.1149)	0.0000	1	(1.1675)	01/06/2025
601375.SH	12/04/2024	SDB3260962829	23,800.00	0.6316	15,030.91	15,030.91	0.0000	4.5800	50.0000	0.0000	(1.9123)	(0.2088)	0.0000	1	(2.1210)	01/06/2025
601375.SH	12/04/2024	SDB3260962829	800.00	0.6316	505.24	505.24	0.0000	4.5800	50.0000	0.0000	(0.0643)	(0.0070)	0.0000	1	(0.0713)	01/06/2025
601375.SH	12/04/2024	SDB3260962829	50,100.00	0.6316	31,640.71	31,640.71	0.0000	4.5800	50.0000	0.0000	(4.0254)	(0.4395)	0.0000	1	(4.4649)	01/06/2025
601375.SH	12/04/2024	SDB3260962829	18,800.00	0.6316	11,873.16	11,873.16	0.0000	4.5800	50.0000	0.0000	(1.5105)	(0.1649)	0.0000	1	(1.6754)	01/06/2025
601375.SH	12/04/2024	SDB3260962829	5,500.00	0.6316	3,473.53	3,473.53	0.0000	4.5800	50.0000	0.0000	(0.4419)	(0.0482)	0.0000	1	(0.4902)	01/06/2025
601375.SH	12/04/2024	SDB3260962829	1,400.00	0.6316	884.17	884.17	0.0000	4.5800	50.0000	0.0000	(0.1125)	(0.0123)	0.0000	1	(0.1248)	01/06/2025
601375.SH	12/04/2024	SDB3260962829	300.00	0.6316	189.47	189.47	0.0000	4.5800	50.0000	0.0000	(0.0241)	(0.0026)	0.0000	1	(0.0267)	01/06/2025
601375.SH	12/04/2024	SDB3260962829	7,000.00	0.6316	4,420.86	4,420.86	0.0000	4.5800	50.0000	0.0000	(0.5624)	(0.0614)	0.0000	1	(0.6238)	01/06/2025
601375.SH	12/04/2024	SDB3260962829	13,800.00	0.6316	8,715.40	8,715.40	0.0000	4.5800	50.0000	0.0000	(1.1088)	(0.1210)	0.0000	1	(1.2298)	01/06/2025
601375.SH	12/04/2024	SDB3260962829	19,100.00	0.6316	12,062.62	12,062.62	0.0000	4.5800	50.0000	0.0000	(1.5346)	(0.1675)	0.0000	1	(1.7022)	01/06/2025
601375.SH	12/04/2024	SDB3260962829	9,700.00	0.6316	6,126.04	6,126.04	0.0000	4.5800	50.0000	0.0000	(0.7794)	(0.0851)	0.0000	1	(0.8645)	01/06/2025
601375.SH	12/04/2024	SDB3260962829	14,200.00	0.6316	8,968.02	8,968.02	0.0000	4.5800	50.0000	0.0000	(1.1409)	(0.1246)	0.0000	1	(1.2655)	01/06/2025
601375.SH	12/04/2024	SDB3260962829	200.00	0.6316	126.31	126.31	0.0000	4.5800	50.0000	0.0000	(0.0161)	(0.0018)	0.0000	1	(0.0178)	01/06/2025
601375.SH	12/04/2024	SDB3260962829	800.00	0.6316	505.24	505.24	0.0000	4.5800	50.0000	0.0000	(0.0643)	(0.0070)	0.0000	1	(0.0713)	01/06/2025
601375.SH	12/04/2024	SDB3260962829	6,500.00	0.6316	4,105.08	4,105.08	0.0000	4.5800	50.0000	0.0000	(0.5223)	(0.0570)	0.0000	1	(0.5793)	01/06/2025
601375.SH	12/04/2024	SDB3260962829	2,400.00	0.6316	1,515.72	1,515.72	0.0000	4.5800	50.0000	0.0000	(0.1928)	(0.0211)	0.0000	1	(0.2139)	01/06/2025
601375.SH	12/04/2024	SDB3260962829	40,100.00	0.6316	25,325.20	25,325.20	0.0000	4.5800	50.0000	0.0000	(3.2219)	(0.3517)	0.0000	1	(3.5737)	01/06/2025
601375.SH	12/04/2024	SDB3260962829	15,600.00	0.6316	9,852.20	9,852.20	0.0000	4.5800	50.0000	0.0000	(1.2534)	(0.1368)	0.0000	1	(1.3903)	01/06/2025
601375.SH	12/04/2024	SDB3260962829	100.00	0.6316	63.16	63.16	0.0000	4.5800	50.0000	0.0000	(0.0080)	(0.0009)	0.0000	1	(0.0089)	01/06/2025
601375.SH	12/04/2024	SDB3260962829	400.00	0.6316	252.62	252.62	0.0000	4.5800	50.0000	0.0000	(0.0321)	(0.0035)	0.0000	1	(0.0356)	01/06/2025
601375.SH	12/04/2024	SDB3260962829	12,700.00	0.6316	8,020.70	8,020.70	0.0000	4.5800	50.0000	0.0000	(1.0204)	(0.1114)	0.0000	1	(1.1318)	01/06/2025
601375.SH	12/04/2024	SDB3260962829	1,100.00	0.6316	694.71	694.71	0.0000	4.5800	50.0000	0.0000	(0.0884)	(0.0096)	0.0000	1	(0.0980)	01/06/2025
601375.SH	12/04/2024	SDB3260962829	1,300.00	0.6316	821.02	821.02	0.0000	4.5800	50.0000	0.0000	(0.1045)	(0.0114)	0.0000	1	(0.1159)	01/06/2025
601375.SH	12/04/2024	SDB3260962829	100.00	0.6316	63.16	63.16	0.0000	4.5800	50.0000	0.0000	(0.0080)	(0.0009)	0.0000	1	(0.0089)	01/06/2025
601375.SH	12/04/2024	SDB3260962829	25,000.00	0.6316	15,788.77	15,788.77	0.0000	4.5800	50.0000	0.0000	(2.0087)	(0.2193)	0.0000	1	(2.2280)	01/06/2025
601375.SH	12/04/2024	SDB3260962829	5,400.00	0.6316	3,410.38	3,410.38	0.0000	4.5800	50.0000	0.0000	(0.4339)	(0.0474)	0.0000	1	(0.4812)	01/06/2025
601375.SH	12/04/2024	SDB3260962829	2,100.00	0.6316	1,326.26	1,326.26	0.0000	4.5800	50.0000	0.0000	(0.1687)	(0.0184)	0.0000	1	(0.1871)	01/06/2025
601375.SH	12/04/2024	SDB3260962829	300.00	0.6316	189.47	189.47	0.0000	4.5800	50.0000	0.0000	(0.0241)	(0.0026)	0.0000	1	(0.0267)	01/06/2025
TOTAL CENTRAL CHINA SECURITIES CO.,LTD. CMN CLASS A SERIES NORTHBOUND												(983.1743)	(109.7253)	0.0000	(1,092.8996)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CGN POWER CO.,LTD. CMN CLASS A SERIES NORTHBOUND																
003816.ZK	01/03/2025	SDB3261097675	100.00	0.5650	54.03	56.50	0.0000	4.3300	50.0000	0.0000	(0.0195)	(0.0024)	0.0000	3	(0.0219)	01/06/2025
003816.ZK	01/03/2025	SDB3261097675	200.00	0.5650	108.07	113.00	0.0000	4.3300	50.0000	0.0000	(0.0390)	(0.0047)	0.0000	3	(0.0437)	01/06/2025
003816.ZK	01/03/2025	SDB3261097675	100.00	0.5650	54.03	56.50	0.0000	4.3300	50.0000	0.0000	(0.0195)	(0.0024)	0.0000	3	(0.0219)	01/06/2025
003816.ZK	01/03/2025	SDB3261097675	5,200.00	0.5650	2,809.78	2,938.09	0.0000	4.3300	50.0000	0.0000	(1.0139)	(0.1224)	0.0000	3	(1.1363)	01/06/2025
003816.ZK	01/03/2025	SDB3261097675	100.00	0.5650	54.03	56.50	0.0000	4.3300	50.0000	0.0000	(0.0195)	(0.0024)	0.0000	3	(0.0219)	01/06/2025
003816.ZK	01/03/2025	SDB3261097675	12,000.00	0.5650	6,484.12	6,780.22	0.0000	4.3300	50.0000	0.0000	(2.3397)	(0.2825)	0.0000	3	(2.6222)	01/06/2025
003816.ZK	01/02/2025	SDB3261097675	100.00	0.5669	54.03	56.69	0.0000	4.3300	50.0000	0.0000	(0.0065)	(0.0008)	0.0000	1	(0.0073)	01/06/2025
003816.ZK	01/02/2025	SDB3261097675	200.00	0.5669	108.07	113.37	0.0000	4.3300	50.0000	0.0000	(0.0130)	(0.0016)	0.0000	1	(0.0146)	01/06/2025
003816.ZK	01/02/2025	SDB3261097675	100.00	0.5669	54.03	56.69	0.0000	4.3300	50.0000	0.0000	(0.0065)	(0.0008)	0.0000	1	(0.0073)	01/06/2025
003816.ZK	01/02/2025	SDB3261097675	5,200.00	0.5669	2,809.78	2,947.65	0.0000	4.3300	50.0000	0.0000	(0.3380)	(0.0409)	0.0000	1	(0.3789)	01/06/2025
003816.ZK	01/02/2025	SDB3261097675	100.00	0.5669	54.03	56.69	0.0000	4.3300	50.0000	0.0000	(0.0065)	(0.0008)	0.0000	1	(0.0073)	01/06/2025
003816.ZK	01/02/2025	SDB3261097675	12,000.00	0.5669	6,484.12	6,802.26	0.0000	4.3300	50.0000	0.0000	(0.7799)	(0.0945)	0.0000	1	(0.8744)	01/06/2025
003816.ZK	12/31/2024	SDB3261097675	100.00	0.5695	54.03	56.95	0.0000	4.3300	50.0000	0.0000	(0.0130)	(0.0016)	0.0000	2	(0.0146)	01/06/2025
003816.ZK	12/31/2024	SDB3261097675	200.00	0.5695	108.07	113.91	0.0000	4.3300	50.0000	0.0000	(0.0260)	(0.0032)	0.0000	2	(0.0292)	01/06/2025
003816.ZK	12/31/2024	SDB3261097675	100.00	0.5695	54.03	56.95	0.0000	4.3300	50.0000	0.0000	(0.0130)	(0.0016)	0.0000	2	(0.0146)	01/06/2025
003816.ZK	12/31/2024	SDB3261097675	5,200.00	0.5695	2,809.78	2,961.64	0.0000	4.3300	50.0000	0.0000	(0.6759)	(0.0823)	0.0000	2	(0.7582)	01/06/2025
003816.ZK	12/31/2024	SDB3261097675	100.00	0.5695	54.03	56.95	0.0000	4.3300	50.0000	0.0000	(0.0130)	(0.0016)	0.0000	2	(0.0146)	01/06/2025
003816.ZK	12/31/2024	SDB3261097675	12,000.00	0.5695	6,484.12	6,834.56	0.0000	4.3300	50.0000	0.0000	(1.5598)	(0.1898)	0.0000	2	(1.7496)	01/06/2025
003816.ZK	12/30/2024	SDB3261097675	100.00	0.5667	54.03	56.67	0.0000	4.3300	50.0000	0.0000	(0.0065)	(0.0008)	0.0000	1	(0.0073)	01/06/2025
003816.ZK	12/30/2024	SDB3261097675	200.00	0.5667	108.07	113.34	0.0000	4.3300	50.0000	0.0000	(0.0130)	(0.0016)	0.0000	1	(0.0146)	01/06/2025
003816.ZK	12/30/2024	SDB3261097675	100.00	0.5667	54.03	56.67	0.0000	4.3300	50.0000	0.0000	(0.0065)	(0.0008)	0.0000	1	(0.0073)	01/06/2025
003816.ZK	12/30/2024	SDB3261097675	5,200.00	0.5667	2,809.78	2,946.88	0.0000	4.3300	50.0000	0.0000	(0.3380)	(0.0409)	0.0000	1	(0.3789)	01/06/2025
003816.ZK	12/30/2024	SDB3261097675	100.00	0.5667	54.03	56.67	0.0000	4.3300	50.0000	0.0000	(0.0065)	(0.0008)	0.0000	1	(0.0073)	01/06/2025
003816.ZK	12/30/2024	SDB3261097675	12,000.00	0.5667	6,484.12	6,800.50	0.0000	4.3300	50.0000	0.0000	(0.7799)	(0.0945)	0.0000	1	(0.8743)	01/06/2025
003816.ZK	12/27/2024	SDB3261097675	100.00	0.5487	54.03	54.87	0.0000	4.3300	50.0000	0.0000	(0.0195)	(0.0023)	0.0000	3	(0.0218)	01/06/2025
003816.ZK	12/27/2024	SDB3261097675	200.00	0.5487	108.07	109.74	0.0000	4.3300	50.0000	0.0000	(0.0390)	(0.0046)	0.0000	3	(0.0436)	01/06/2025
003816.ZK	12/27/2024	SDB3261097675	100.00	0.5487	54.03	54.87	0.0000	4.3300	50.0000	0.0000	(0.0195)	(0.0023)	0.0000	3	(0.0218)	01/06/2025
003816.ZK	12/27/2024	SDB3261097675	5,200.00	0.5487	2,809.78	2,853.31	0.0000	4.3300	50.0000	0.0000	(1.0139)	(0.1189)	0.0000	3	(1.1328)	01/06/2025
003816.ZK	12/27/2024	SDB3261097675	100.00	0.5487	54.03	54.87	0.0000	4.3300	50.0000	0.0000	(0.0195)	(0.0023)	0.0000	3	(0.0218)	01/06/2025
003816.ZK	12/27/2024	SDB3261097675	12,000.00	0.5487	6,484.12	6,584.57	0.0000	4.3300	50.0000	0.0000	(2.3397)	(0.2744)	0.0000	3	(2.6140)	01/06/2025
003816.ZK	12/26/2024	SDB3261097675	100.00	0.5565	54.03	55.65	0.0000	4.3300	50.0000	0.0000	(0.0065)	(0.0008)	0.0000	1	(0.0073)	01/06/2025
003816.ZK	12/26/2024	SDB3261097675	200.00	0.5565	108.07	111.29	0.0000	4.3300	50.0000	0.0000	(0.0130)	(0.0015)	0.0000	1	(0.0145)	01/06/2025
003816.ZK	12/26/2024	SDB3261097675	100.00	0.5565	54.03	55.65	0.0000	4.3300	50.0000	0.0000	(0.0065)	(0.0008)	0.0000	1	(0.0073)	01/06/2025
003816.ZK	12/26/2024	SDB3261097675	5,200.00	0.5565	2,809.78	2,893.63	0.0000	4.3300	50.0000	0.0000	(0.3380)	(0.0402)	0.0000	1	(0.3781)	01/06/2025
003816.ZK	12/26/2024	SDB3261097675	100.00	0.5565	54.03	55.65	0.0000	4.3300	50.0000	0.0000	(0.0065)	(0.0008)	0.0000	1	(0.0073)	01/06/2025
003816.ZK	12/26/2024	SDB3261097675	12,000.00	0.5565	6,484.12	6,677.60	0.0000	4.3300	50.0000	0.0000	(0.7799)	(0.0927)	0.0000	1	(0.8726)	01/06/2025
003816.ZK	12/24/2024	SDB3261097675	100.00	0.5565	54.03	55.65	0.0000	4.3300	50.0000	0.0000	(0.0130)	(0.0015)	0.0000	2	(0.0145)	01/06/2025
003816.ZK	12/24/2024	SDB3261097675	200.00	0.5565	108.07	111.29	0.0000	4.3300	50.0000	0.0000	(0.0260)	(0.0031)	0.0000	2	(0.0291)	01/06/2025
003816.ZK	12/24/2024	SDB3261097675	100.00	0.5565	54.03	55.65	0.0000	4.3300	50.0000	0.0000	(0.0130)	(0.0015)	0.0000	2	(0.0145)	01/06/2025
003816.ZK	12/24/2024	SDB3261097675	5,200.00	0.5565	2,809.78	2,893.63	0.0000	4.3300	50.0000	0.0000	(0.6759)	(0.0804)	0.0000	2	(0.7563)	01/06/2025
003816.ZK	12/24/2024	SDB3261097675	100.00	0.5565	54.03	55.65	0.0000	4.3300	50.0000	0.0000	(0.0130)	(0.0015)	0.0000	2	(0.0145)	01/06/2025
003816.ZK	12/24/2024	SDB3261097675	12,000.00	0.5565	6,484.12	6,677.60	0.0000	4.3300	50.0000	0.0000	(1.5598)	(0.1855)	0.0000	2	(1.7453)	01/06/2025
003816.ZK	12/23/2024	SDB3261097675	100.00	0.5665	54.03	56.65	0.0000	4.3300	50.0000	0.0000	(0.0065)	(0.0008)	0.0000	1	(0.0073)	01/06/2025
003816.ZK	12/23/2024	SDB3261097675	200.00	0.5665	108.07	113.30	0.0000	4.3300	50.0000	0.0000	(0.0130)	(0.0016)	0.0000	1	(0.0146)	01/06/2025
003816.ZK	12/23/2024	SDB3261097675	100.00	0.5665	54.03	56.65	0.0000	4.3300	50.0000	0.0000	(0.0065)	(0.0008)	0.0000	1	(0.0073)	01/06/2025
003816.ZK	12/23/2024	SDB3261097675	5,200.00	0.5665	2,809.78	2,945.79	0.0000	4.3300	50.0000	0.0000	(0.3380)	(0.0409)	0.0000	1	(0.3789)	01/06/2025
003816.ZK	12/23/2024	SDB3261097675	100.00	0.5665	54.03	56.65	0.0000	4.3300	50.0000	0.0000	(0.0065)	(0.0008)	0.0000	1	(0.0073)	01/06/2025
003816.ZK	12/23/2024	SDB3261097675	12,000.00	0.5665	6,484.12	6,797.98	0.0000	4.3300	50.0000	0.0000	(0.7799)	(0.0944)	0.0000	1	(0.8743)	01/06/2025
003816.ZK	12/20/2024	SDB3261097675	100.00	0.5636	54.03	56.36	0.0000	4.3300	50.0000	0.0000	(0.0195)	(0.0023)	0.0000	3	(0.0218)	01/06/2025
003816.ZK	12/20/2024	SDB3261097675	200.00	0.5636	108.07	112.73	0.0000	4.3300	50.0000	0.0000	(0.0390)	(0.0047)	0.0000	3	(0.0437)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CGN POWER CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
003816.ZK	12/20/2024	SDB3261097675	100.00	0.5636	54.03	56.36	0.0000	4.3300	50.0000	0.0000	(0.0195)	(0.0023)	0.0000	3	(0.0218)	01/06/2025
003816.ZK	12/20/2024	SDB3261097675	5,200.00	0.5636	2,809.78	2,930.94	0.0000	4.3300	50.0000	0.0000	(1.0139)	(0.1221)	0.0000	3	(1.1360)	01/06/2025
003816.ZK	12/20/2024	SDB3261097675	100.00	0.5636	54.03	56.36	0.0000	4.3300	50.0000	0.0000	(0.0195)	(0.0023)	0.0000	3	(0.0218)	01/06/2025
003816.ZK	12/20/2024	SDB3261097675	12,000.00	0.5636	6,484.12	6,763.72	0.0000	4.3300	50.0000	0.0000	(2.3397)	(0.2818)	0.0000	3	(2.6215)	01/06/2025
003816.ZK	12/19/2024	SDB3261097675	100.00	0.5626	54.03	56.26	0.0000	4.5800	50.0000	0.0000	(0.0069)	(0.0008)	0.0000	1	(0.0077)	01/06/2025
003816.ZK	12/19/2024	SDB3261097675	200.00	0.5626	108.07	112.52	0.0000	4.5800	50.0000	0.0000	(0.0137)	(0.0016)	0.0000	1	(0.0153)	01/06/2025
003816.ZK	12/19/2024	SDB3261097675	100.00	0.5626	54.03	56.26	0.0000	4.5800	50.0000	0.0000	(0.0069)	(0.0008)	0.0000	1	(0.0077)	01/06/2025
003816.ZK	12/19/2024	SDB3261097675	5,200.00	0.5626	2,809.78	2,925.62	0.0000	4.5800	50.0000	0.0000	(0.3575)	(0.0406)	0.0000	1	(0.3981)	01/06/2025
003816.ZK	12/19/2024	SDB3261097675	100.00	0.5626	54.03	56.26	0.0000	4.5800	50.0000	0.0000	(0.0069)	(0.0008)	0.0000	1	(0.0077)	01/06/2025
003816.ZK	12/19/2024	SDB3261097675	12,000.00	0.5626	6,484.12	6,751.43	0.0000	4.5800	50.0000	0.0000	(0.8249)	(0.0938)	0.0000	1	(0.9187)	01/06/2025
003816.ZK	12/18/2024	SDB3261097675	100.00	0.5474	54.03	54.74	0.0000	4.5800	50.0000	0.0000	(0.0069)	(0.0008)	0.0000	1	(0.0076)	01/06/2025
003816.ZK	12/18/2024	SDB3261097675	200.00	0.5474	108.07	109.49	0.0000	4.5800	50.0000	0.0000	(0.0137)	(0.0015)	0.0000	1	(0.0153)	01/06/2025
003816.ZK	12/18/2024	SDB3261097675	100.00	0.5474	54.03	54.74	0.0000	4.5800	50.0000	0.0000	(0.0069)	(0.0008)	0.0000	1	(0.0076)	01/06/2025
003816.ZK	12/18/2024	SDB3261097675	5,200.00	0.5474	2,809.78	2,846.62	0.0000	4.5800	50.0000	0.0000	(0.3575)	(0.0395)	0.0000	1	(0.3970)	01/06/2025
003816.ZK	12/18/2024	SDB3261097675	100.00	0.5474	54.03	54.74	0.0000	4.5800	50.0000	0.0000	(0.0069)	(0.0008)	0.0000	1	(0.0076)	01/06/2025
003816.ZK	12/18/2024	SDB3261097675	12,000.00	0.5474	6,484.12	6,569.11	0.0000	4.5800	50.0000	0.0000	(0.8249)	(0.0912)	0.0000	1	(0.9162)	01/06/2025
003816.ZK	12/17/2024	SDB3261097675	100.00	0.5574	54.03	55.74	0.0000	4.5800	50.0000	0.0000	(0.0069)	(0.0008)	0.0000	1	(0.0076)	01/06/2025
003816.ZK	12/17/2024	SDB3261097675	200.00	0.5574	108.07	111.48	0.0000	4.5800	50.0000	0.0000	(0.0137)	(0.0015)	0.0000	1	(0.0153)	01/06/2025
003816.ZK	12/17/2024	SDB3261097675	100.00	0.5574	54.03	55.74	0.0000	4.5800	50.0000	0.0000	(0.0069)	(0.0008)	0.0000	1	(0.0076)	01/06/2025
003816.ZK	12/17/2024	SDB3261097675	5,200.00	0.5574	2,809.78	2,898.37	0.0000	4.5800	50.0000	0.0000	(0.3575)	(0.0403)	0.0000	1	(0.3977)	01/06/2025
003816.ZK	12/17/2024	SDB3261097675	100.00	0.5574	54.03	55.74	0.0000	4.5800	50.0000	0.0000	(0.0069)	(0.0008)	0.0000	1	(0.0076)	01/06/2025
003816.ZK	12/17/2024	SDB3261097675	12,000.00	0.5574	6,484.12	6,688.55	0.0000	4.5800	50.0000	0.0000	(0.8249)	(0.0929)	0.0000	1	(0.9178)	01/06/2025
003816.ZK	12/16/2024	SDB3261097675	100.00	0.5595	54.03	55.95	0.0000	4.5800	50.0000	0.0000	(0.0069)	(0.0008)	0.0000	1	(0.0077)	01/06/2025
003816.ZK	12/16/2024	SDB3261097675	200.00	0.5595	108.07	111.90	0.0000	4.5800	50.0000	0.0000	(0.0137)	(0.0016)	0.0000	1	(0.0153)	01/06/2025
003816.ZK	12/16/2024	SDB3261097675	100.00	0.5595	54.03	55.95	0.0000	4.5800	50.0000	0.0000	(0.0069)	(0.0008)	0.0000	1	(0.0077)	01/06/2025
003816.ZK	12/16/2024	SDB3261097675	5,200.00	0.5595	2,809.78	2,909.33	0.0000	4.5800	50.0000	0.0000	(0.3575)	(0.0404)	0.0000	1	(0.3979)	01/06/2025
003816.ZK	12/16/2024	SDB3261097675	100.00	0.5595	54.03	55.95	0.0000	4.5800	50.0000	0.0000	(0.0069)	(0.0008)	0.0000	1	(0.0077)	01/06/2025
003816.ZK	12/16/2024	SDB3261097675	12,000.00	0.5595	6,484.12	6,713.84	0.0000	4.5800	50.0000	0.0000	(0.8249)	(0.0932)	0.0000	1	(0.9182)	01/06/2025
003816.ZK	12/13/2024	SDB3261097675	100.00	0.5605	54.03	56.05	0.0000	4.5800	50.0000	0.0000	(0.0206)	(0.0023)	0.0000	3	(0.0230)	01/06/2025
003816.ZK	12/13/2024	SDB3261097675	200.00	0.5605	108.07	112.10	0.0000	4.5800	50.0000	0.0000	(0.0412)	(0.0047)	0.0000	3	(0.0459)	01/06/2025
003816.ZK	12/13/2024	SDB3261097675	100.00	0.5605	54.03	56.05	0.0000	4.5800	50.0000	0.0000	(0.0206)	(0.0023)	0.0000	3	(0.0230)	01/06/2025
003816.ZK	12/13/2024	SDB3261097675	5,200.00	0.5605	2,809.78	2,914.51	0.0000	4.5800	50.0000	0.0000	(1.0724)	(0.1214)	0.0000	3	(1.1938)	01/06/2025
003816.ZK	12/13/2024	SDB3261097675	100.00	0.5605	54.03	56.05	0.0000	4.5800	50.0000	0.0000	(0.0206)	(0.0023)	0.0000	3	(0.0230)	01/06/2025
003816.ZK	12/13/2024	SDB3261097675	12,000.00	0.5605	6,484.12	6,725.80	0.0000	4.5800	50.0000	0.0000	(2.4748)	(0.2802)	0.0000	3	(2.7550)	01/06/2025
003816.ZK	12/12/2024	SDB3261097675	100.00	0.5595	54.03	55.95	0.0000	4.5800	50.0000	0.0000	(0.0069)	(0.0008)	0.0000	1	(0.0077)	01/06/2025
003816.ZK	12/12/2024	SDB3261097675	200.00	0.5595	108.07	111.91	0.0000	4.5800	50.0000	0.0000	(0.0137)	(0.0016)	0.0000	1	(0.0153)	01/06/2025
003816.ZK	12/12/2024	SDB3261097675	100.00	0.5595	54.03	55.95	0.0000	4.5800	50.0000	0.0000	(0.0069)	(0.0008)	0.0000	1	(0.0077)	01/06/2025
003816.ZK	12/12/2024	SDB3261097675	5,200.00	0.5595	2,809.78	2,909.61	0.0000	4.5800	50.0000	0.0000	(0.3575)	(0.0404)	0.0000	1	(0.3979)	01/06/2025
003816.ZK	12/12/2024	SDB3261097675	100.00	0.5595	54.03	55.95	0.0000	4.5800	50.0000	0.0000	(0.0069)	(0.0008)	0.0000	1	(0.0077)	01/06/2025
003816.ZK	12/12/2024	SDB3261097675	12,000.00	0.5595	6,484.12	6,714.48	0.0000	4.5800	50.0000	0.0000	(0.8249)	(0.0933)	0.0000	1	(0.9182)	01/06/2025
003816.ZK	12/11/2024	SDB3261097675	100.00	0.5590	54.03	55.90	0.0000	4.5800	50.0000	0.0000	(0.0069)	(0.0008)	0.0000	1	(0.0077)	01/06/2025
003816.ZK	12/11/2024	SDB3261097675	200.00	0.5590	108.07	111.80	0.0000	4.5800	50.0000	0.0000	(0.0137)	(0.0016)	0.0000	1	(0.0153)	01/06/2025
003816.ZK	12/11/2024	SDB3261097675	100.00	0.5590	54.03	55.90	0.0000	4.5800	50.0000	0.0000	(0.0069)	(0.0008)	0.0000	1	(0.0077)	01/06/2025
003816.ZK	12/11/2024	SDB3261097675	5,200.00	0.5590	2,809.78	2,906.67	0.0000	4.5800	50.0000	0.0000	(0.3575)	(0.0404)	0.0000	1	(0.3978)	01/06/2025
003816.ZK	12/11/2024	SDB3261097675	100.00	0.5590	54.03	55.90	0.0000	4.5800	50.0000	0.0000	(0.0069)	(0.0008)	0.0000	1	(0.0077)	01/06/2025
003816.ZK	12/11/2024	SDB3261097675	12,000.00	0.5590	6,484.12	6,707.70	0.0000	4.5800	50.0000	0.0000	(0.8249)	(0.0932)	0.0000	1	(0.9181)	01/06/2025
003816.ZK	12/10/2024	SDB3261097675	100.00	0.5553	54.03	55.53	0.0000	4.5800	50.0000	0.0000	(0.0069)	(0.0008)	0.0000	1	(0.0076)	01/06/2025
003816.ZK	12/10/2024	SDB3261097675	200.00	0.5553	108.07	111.06	0.0000	4.5800	50.0000	0.0000	(0.0137)	(0.0015)	0.0000	1	(0.0153)	01/06/2025
003816.ZK	12/10/2024	SDB3261097675	100.00	0.5553	54.03	55.53	0.0000	4.5800	50.0000	0.0000	(0.0069)	(0.0008)	0.0000	1	(0.0076)	01/06/2025
003816.ZK	12/10/2024	SDB3261097675	5,200.00	0.5553	2,809.78	2,887.46	0.0000	4.5800	50.0000	0.0000	(0.3575)	(0.0401)	0.0000	1	(0.3976)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CGN POWER CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
003816.ZK	12/10/2024	SDB3261097675	100.00	0.5553	54.03	55.53	0.0000	4.5800	50.0000	0.0000	(0.0069)	(0.0008)	0.0000	1	(0.0076)	01/06/2025
003816.ZK	12/10/2024	SDB3261097675	12,000.00	0.5553	6,484.12	6,663.37	0.0000	4.5800	50.0000	0.0000	(0.8249)	(0.0925)	0.0000	1	(0.9175)	01/06/2025
003816.ZK	12/09/2024	SDB3261097675	100.00	0.5573	54.03	55.73	0.0000	4.5800	50.0000	0.0000	(0.0069)	(0.0008)	0.0000	1	(0.0076)	01/06/2025
003816.ZK	12/09/2024	SDB3261097675	200.00	0.5573	108.07	111.46	0.0000	4.5800	50.0000	0.0000	(0.0137)	(0.0015)	0.0000	1	(0.0153)	01/06/2025
003816.ZK	12/09/2024	SDB3261097675	100.00	0.5573	54.03	55.73	0.0000	4.5800	50.0000	0.0000	(0.0069)	(0.0008)	0.0000	1	(0.0076)	01/06/2025
003816.ZK	12/09/2024	SDB3261097675	5,200.00	0.5573	2,809.78	2,898.01	0.0000	4.5800	50.0000	0.0000	(0.3575)	(0.0403)	0.0000	1	(0.3977)	01/06/2025
003816.ZK	12/09/2024	SDB3261097675	100.00	0.5573	54.03	55.73	0.0000	4.5800	50.0000	0.0000	(0.0069)	(0.0008)	0.0000	1	(0.0076)	01/06/2025
003816.ZK	12/09/2024	SDB3261097675	12,000.00	0.5573	6,484.12	6,687.72	0.0000	4.5800	50.0000	0.0000	(0.8249)	(0.0929)	0.0000	1	(0.9178)	01/06/2025
003816.ZK	12/06/2024	SDB3261097675	100.00	0.5535	54.03	55.35	0.0000	4.5800	50.0000	0.0000	(0.0206)	(0.0023)	0.0000	3	(0.0229)	01/06/2025
003816.ZK	12/06/2024	SDB3261097675	200.00	0.5535	108.07	110.69	0.0000	4.5800	50.0000	0.0000	(0.0412)	(0.0046)	0.0000	3	(0.0459)	01/06/2025
003816.ZK	12/06/2024	SDB3261097675	100.00	0.5535	54.03	55.35	0.0000	4.5800	50.0000	0.0000	(0.0206)	(0.0023)	0.0000	3	(0.0229)	01/06/2025
003816.ZK	12/06/2024	SDB3261097675	5,200.00	0.5535	2,809.78	2,878.01	0.0000	4.5800	50.0000	0.0000	(1.0724)	(0.1199)	0.0000	3	(1.1923)	01/06/2025
003816.ZK	12/06/2024	SDB3261097675	100.00	0.5535	54.03	55.35	0.0000	4.5800	50.0000	0.0000	(0.0206)	(0.0023)	0.0000	3	(0.0229)	01/06/2025
003816.ZK	12/06/2024	SDB3261097675	12,000.00	0.5535	6,484.12	6,641.56	0.0000	4.5800	50.0000	0.0000	(2.4748)	(0.2767)	0.0000	3	(2.7515)	01/06/2025
003816.ZK	12/05/2024	SDB3261097675	100.00	0.5394	54.03	53.94	0.0000	4.5800	50.0000	0.0000	(0.0069)	(0.0007)	0.0000	1	(0.0076)	01/06/2025
003816.ZK	12/05/2024	SDB3261097675	200.00	0.5394	108.07	107.87	0.0000	4.5800	50.0000	0.0000	(0.0137)	(0.0015)	0.0000	1	(0.0152)	01/06/2025
003816.ZK	12/05/2024	SDB3261097675	100.00	0.5394	54.03	53.94	0.0000	4.5800	50.0000	0.0000	(0.0069)	(0.0007)	0.0000	1	(0.0076)	01/06/2025
003816.ZK	12/05/2024	SDB3261097675	5,200.00	0.5394	2,809.78	2,804.62	0.0000	4.5800	50.0000	0.0000	(0.3575)	(0.0390)	0.0000	1	(0.3964)	01/06/2025
003816.ZK	12/05/2024	SDB3261097675	100.00	0.5394	54.03	53.94	0.0000	4.5800	50.0000	0.0000	(0.0069)	(0.0007)	0.0000	1	(0.0076)	01/06/2025
003816.ZK	12/05/2024	SDB3261097675	12,000.00	0.5394	6,484.12	6,472.20	0.0000	4.5800	50.0000	0.0000	(0.8249)	(0.0899)	0.0000	1	(0.9148)	01/06/2025
003816.ZK	12/04/2024	SDB3261097675	100.00	0.5403	54.03	54.03	0.0000	4.5800	50.0000	0.0000	(0.0069)	(0.0008)	0.0000	1	(0.0076)	01/06/2025
003816.ZK	12/04/2024	SDB3261097675	200.00	0.5403	108.07	108.07	0.0000	4.5800	50.0000	0.0000	(0.0137)	(0.0015)	0.0000	1	(0.0152)	01/06/2025
003816.ZK	12/04/2024	SDB3261097675	100.00	0.5403	54.03	54.03	0.0000	4.5800	50.0000	0.0000	(0.0069)	(0.0008)	0.0000	1	(0.0076)	01/06/2025
003816.ZK	12/04/2024	SDB3261097675	5,200.00	0.5403	2,809.78	2,809.78	0.0000	4.5800	50.0000	0.0000	(0.3575)	(0.0390)	0.0000	1	(0.3965)	01/06/2025
003816.ZK	12/04/2024	SDB3261097675	100.00	0.5403	54.03	54.03	0.0000	4.5800	50.0000	0.0000	(0.0069)	(0.0008)	0.0000	1	(0.0076)	01/06/2025
003816.ZK	12/04/2024	SDB3261097675	12,000.00	0.5403	6,484.12	6,484.12	0.0000	4.5800	50.0000	0.0000	(0.8249)	(0.0901)	0.0000	1	(0.9150)	01/06/2025
TOTAL CGN POWER CO.,LTD. CMN CLASS A SERIES NORTHBOUND												(39.0241)	(4.5283)	0.0000	(43.5524)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHACHA FOOD CO., LTD. CMN CLASS A SERIES NORTHBOUND																
002557.ZK	01/03/2025	SDB3260760884	1,000.00	4.0769	4,117.59	4,076.89	0.0000	4.3300	50.0000	0.0000	(1.4858)	(0.1699)	0.0000	3	(1.6556)	01/06/2025
002557.ZK	01/03/2025	SDB3260760884	600.00	4.0769	2,494.64	2,446.13	0.0000	4.3300	50.0000	0.0000	(0.9002)	(0.1019)	0.0000	3	(1.0021)	01/06/2025
002557.ZK	01/03/2025	SDB3260760884	2,800.00	4.0769	11,801.24	11,415.28	0.0000	4.3300	50.0000	0.0000	(4.2583)	(0.4756)	0.0000	3	(4.7339)	01/06/2025
002557.ZK	01/03/2025	SDB3260760884	200.00	4.0769	841.86	815.38	0.0000	4.3300	50.0000	0.0000	(0.3038)	(0.0340)	0.0000	3	(0.3377)	01/06/2025
002557.ZK	01/03/2025	SDB3260760884	1,700.00	4.0769	7,195.95	6,930.71	0.0000	4.3300	50.0000	0.0000	(2.5965)	(0.2888)	0.0000	3	(2.8853)	01/06/2025
002557.ZK	01/03/2025	SDB3260760884	700.00	4.0769	2,963.04	2,853.82	0.0000	4.3300	50.0000	0.0000	(1.0692)	(0.1189)	0.0000	3	(1.1881)	01/06/2025
002557.ZK	01/03/2025	SDB3260760884	100.00	4.0769	423.29	407.69	0.0000	4.3300	50.0000	0.0000	(0.1527)	(0.0170)	0.0000	3	(0.1697)	01/06/2025
002557.ZK	01/03/2025	SDB3260760884	100.00	4.0769	423.29	407.69	0.0000	4.3300	50.0000	0.0000	(0.1527)	(0.0170)	0.0000	3	(0.1697)	01/06/2025
002557.ZK	01/03/2025	SDB3260760884	600.00	4.0769	2,539.75	2,446.13	0.0000	4.3300	50.0000	0.0000	(0.9164)	(0.1019)	0.0000	3	(1.0183)	01/06/2025
002557.ZK	01/03/2025	SDB3260760884	1,700.00	4.0769	7,195.95	6,930.71	0.0000	4.3300	50.0000	0.0000	(2.5965)	(0.2888)	0.0000	3	(2.8853)	01/06/2025
002557.ZK	01/03/2025	SDB3260760884	1,900.00	4.0769	8,042.54	7,746.08	0.0000	4.3300	50.0000	0.0000	(2.9200)	(0.3228)	0.0000	3	(3.2248)	01/06/2025
002557.ZK	01/03/2025	SDB3260760884	1,700.00	4.0769	7,195.95	6,930.71	0.0000	4.3300	50.0000	0.0000	(2.5965)	(0.2888)	0.0000	3	(2.8853)	01/06/2025
002557.ZK	01/03/2025	SDB3260760884	3,000.00	4.0769	12,698.74	12,230.66	0.0000	4.3300	50.0000	0.0000	(4.5821)	(0.5096)	0.0000	3	(5.0917)	01/06/2025
002557.ZK	01/03/2025	SDB3260760884	200.00	4.0769	846.58	815.38	0.0000	4.3300	50.0000	0.0000	(0.3055)	(0.0340)	0.0000	3	(0.3394)	01/06/2025
002557.ZK	01/03/2025	SDB3260760884	700.00	4.0769	2,963.04	2,853.82	0.0000	4.3300	50.0000	0.0000	(1.0692)	(0.1189)	0.0000	3	(1.1881)	01/06/2025
002557.ZK	01/03/2025	SDB3260760884	800.00	4.0769	3,386.33	3,261.51	0.0000	4.3300	50.0000	0.0000	(1.2219)	(0.1359)	0.0000	3	(1.3578)	01/06/2025
002557.ZK	01/03/2025	SDB3260760884	1,100.00	4.0769	4,656.21	4,484.57	0.0000	4.3300	50.0000	0.0000	(1.6801)	(0.1869)	0.0000	3	(1.8670)	01/06/2025
002557.ZK	01/03/2025	SDB3260760884	2,700.00	4.0769	11,428.87	11,007.59	0.0000	4.3300	50.0000	0.0000	(4.1239)	(0.4586)	0.0000	3	(4.5826)	01/06/2025
002557.ZK	01/02/2025	SDB3260760884	2,800.00	4.1802	11,801.24	11,704.60	0.0000	4.3300	50.0000	0.0000	(1.4194)	(0.1626)	0.0000	1	(1.5820)	01/06/2025
002557.ZK	01/02/2025	SDB3260760884	200.00	4.1802	841.86	836.04	0.0000	4.3300	50.0000	0.0000	(0.1013)	(0.0116)	0.0000	1	(0.1129)	01/06/2025
002557.ZK	01/02/2025	SDB3260760884	1,700.00	4.1802	7,195.95	7,106.37	0.0000	4.3300	50.0000	0.0000	(0.8655)	(0.0987)	0.0000	1	(0.9642)	01/06/2025
002557.ZK	01/02/2025	SDB3260760884	700.00	4.1802	2,963.04	2,926.15	0.0000	4.3300	50.0000	0.0000	(0.3564)	(0.0406)	0.0000	1	(0.3970)	01/06/2025
002557.ZK	01/02/2025	SDB3260760884	100.00	4.1802	423.29	418.02	0.0000	4.3300	50.0000	0.0000	(0.0509)	(0.0058)	0.0000	1	(0.0567)	01/06/2025
002557.ZK	01/02/2025	SDB3260760884	100.00	4.1802	423.29	418.02	0.0000	4.3300	50.0000	0.0000	(0.0509)	(0.0058)	0.0000	1	(0.0567)	01/06/2025
002557.ZK	01/02/2025	SDB3260760884	600.00	4.1802	2,539.75	2,508.13	0.0000	4.3300	50.0000	0.0000	(0.3055)	(0.0348)	0.0000	1	(0.3403)	01/06/2025
002557.ZK	01/02/2025	SDB3260760884	1,700.00	4.1802	7,195.95	7,106.37	0.0000	4.3300	50.0000	0.0000	(0.8655)	(0.0987)	0.0000	1	(0.9642)	01/06/2025
002557.ZK	01/02/2025	SDB3260760884	1,900.00	4.1802	8,042.54	7,942.41	0.0000	4.3300	50.0000	0.0000	(0.9673)	(0.1103)	0.0000	1	(1.0776)	01/06/2025
002557.ZK	01/02/2025	SDB3260760884	1,700.00	4.1802	7,195.95	7,106.37	0.0000	4.3300	50.0000	0.0000	(0.8655)	(0.0987)	0.0000	1	(0.9642)	01/06/2025
002557.ZK	01/02/2025	SDB3260760884	3,000.00	4.1802	12,698.74	12,540.65	0.0000	4.3300	50.0000	0.0000	(1.5274)	(0.1742)	0.0000	1	(1.7016)	01/06/2025
002557.ZK	01/02/2025	SDB3260760884	200.00	4.1802	846.58	836.04	0.0000	4.3300	50.0000	0.0000	(0.1018)	(0.0116)	0.0000	1	(0.1134)	01/06/2025
002557.ZK	01/02/2025	SDB3260760884	700.00	4.1802	2,963.04	2,926.15	0.0000	4.3300	50.0000	0.0000	(0.3564)	(0.0406)	0.0000	1	(0.3970)	01/06/2025
002557.ZK	01/02/2025	SDB3260760884	800.00	4.1802	3,386.33	3,344.17	0.0000	4.3300	50.0000	0.0000	(0.4073)	(0.0464)	0.0000	1	(0.4537)	01/06/2025
002557.ZK	01/02/2025	SDB3260760884	1,100.00	4.1802	4,656.21	4,598.24	0.0000	4.3300	50.0000	0.0000	(0.5600)	(0.0639)	0.0000	1	(0.6239)	01/06/2025
002557.ZK	01/02/2025	SDB3260760884	2,700.00	4.1802	11,428.87	11,286.58	0.0000	4.3300	50.0000	0.0000	(1.3746)	(0.1568)	0.0000	1	(1.5314)	01/06/2025
002557.ZK	12/31/2024	SDB3260760884	2,800.00	4.3579	11,801.24	12,202.00	0.0000	4.3300	50.0000	0.0000	(2.8389)	(0.3389)	0.0000	2	(3.1778)	01/06/2025
002557.ZK	12/31/2024	SDB3260760884	200.00	4.3579	841.86	871.57	0.0000	4.3300	50.0000	0.0000	(0.2025)	(0.0242)	0.0000	2	(0.2267)	01/06/2025
002557.ZK	12/31/2024	SDB3260760884	1,700.00	4.3579	7,195.95	7,408.36	0.0000	4.3300	50.0000	0.0000	(1.7310)	(0.2058)	0.0000	2	(1.9368)	01/06/2025
002557.ZK	12/31/2024	SDB3260760884	700.00	4.3579	2,963.04	3,050.50	0.0000	4.3300	50.0000	0.0000	(0.7128)	(0.0847)	0.0000	2	(0.7975)	01/06/2025
002557.ZK	12/31/2024	SDB3260760884	100.00	4.3579	423.29	435.79	0.0000	4.3300	50.0000	0.0000	(0.1018)	(0.0121)	0.0000	2	(0.1139)	01/06/2025
002557.ZK	12/31/2024	SDB3260760884	100.00	4.3579	423.29	435.79	0.0000	4.3300	50.0000	0.0000	(0.1018)	(0.0121)	0.0000	2	(0.1139)	01/06/2025
002557.ZK	12/31/2024	SDB3260760884	600.00	4.3579	2,539.75	2,614.71	0.0000	4.3300	50.0000	0.0000	(0.6110)	(0.0726)	0.0000	2	(0.6836)	01/06/2025
002557.ZK	12/31/2024	SDB3260760884	1,700.00	4.3579	7,195.95	7,408.36	0.0000	4.3300	50.0000	0.0000	(1.7310)	(0.2058)	0.0000	2	(1.9368)	01/06/2025
002557.ZK	12/31/2024	SDB3260760884	1,900.00	4.3579	8,042.54	8,279.93	0.0000	4.3300	50.0000	0.0000	(1.9347)	(0.2300)	0.0000	2	(2.1647)	01/06/2025
002557.ZK	12/31/2024	SDB3260760884	1,700.00	4.3579	7,195.95	7,408.36	0.0000	4.3300	50.0000	0.0000	(1.7310)	(0.2058)	0.0000	2	(1.9368)	01/06/2025
002557.ZK	12/31/2024	SDB3260760884	3,000.00	4.3579	12,698.74	13,073.57	0.0000	4.3300	50.0000	0.0000	(3.0548)	(0.3632)	0.0000	2	(3.4179)	01/06/2025
002557.ZK	12/31/2024	SDB3260760884	200.00	4.3579	846.58	871.57	0.0000	4.3300	50.0000	0.0000	(0.2037)	(0.0242)	0.0000	2	(0.2279)	01/06/2025
002557.ZK	12/31/2024	SDB3260760884	700.00	4.3579	2,963.04	3,050.50	0.0000	4.3300	50.0000	0.0000	(0.7128)	(0.0847)	0.0000	2	(0.7975)	01/06/2025
002557.ZK	12/31/2024	SDB3260760884	800.00	4.3579	3,386.33	3,486.28	0.0000	4.3300	50.0000	0.0000	(0.8146)	(0.0968)	0.0000	2	(0.9114)	01/06/2025
002557.ZK	12/31/2024	SDB3260760884	1,100.00	4.3579	4,656.21	4,793.64	0.0000	4.3300	50.0000	0.0000	(1.1201)	(0.1332)	0.0000	2	(1.2532)	01/06/2025
002557.ZK	12/31/2024	SDB3260760884	2,700.00	4.3579	11,428.87	11,766.21	0.0000	4.3300	50.0000	0.0000	(2.7493)	(0.3268)	0.0000	2	(3.0761)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHACHA FOOD CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002557.ZK	12/30/2024	SDB3260760884	2,800.00	4.2229	11,801.24	11,824.21	0.0000	4.3300	50.0000	0.0000	(1.4194)	(0.1642)	0.0000	1	(1.5837)	01/06/2025
002557.ZK	12/30/2024	SDB3260760884	200.00	4.2229	841.86	844.59	0.0000	4.3300	50.0000	0.0000	(0.1013)	(0.0117)	0.0000	1	(0.1130)	01/06/2025
002557.ZK	12/30/2024	SDB3260760884	1,700.00	4.2229	7,195.95	7,178.99	0.0000	4.3300	50.0000	0.0000	(0.8655)	(0.0997)	0.0000	1	(0.9652)	01/06/2025
002557.ZK	12/30/2024	SDB3260760884	700.00	4.2229	2,963.04	2,956.05	0.0000	4.3300	50.0000	0.0000	(0.3564)	(0.0411)	0.0000	1	(0.3974)	01/06/2025
002557.ZK	12/30/2024	SDB3260760884	100.00	4.2229	423.29	422.29	0.0000	4.3300	50.0000	0.0000	(0.0509)	(0.0059)	0.0000	1	(0.0568)	01/06/2025
002557.ZK	12/30/2024	SDB3260760884	100.00	4.2229	423.29	422.29	0.0000	4.3300	50.0000	0.0000	(0.0509)	(0.0059)	0.0000	1	(0.0568)	01/06/2025
002557.ZK	12/30/2024	SDB3260760884	600.00	4.2229	2,539.75	2,533.76	0.0000	4.3300	50.0000	0.0000	(0.3055)	(0.0352)	0.0000	1	(0.3407)	01/06/2025
002557.ZK	12/30/2024	SDB3260760884	1,700.00	4.2229	7,195.95	7,178.99	0.0000	4.3300	50.0000	0.0000	(0.8655)	(0.0997)	0.0000	1	(0.9652)	01/06/2025
002557.ZK	12/30/2024	SDB3260760884	1,900.00	4.2229	8,042.54	8,023.57	0.0000	4.3300	50.0000	0.0000	(0.9673)	(0.1114)	0.0000	1	(1.0788)	01/06/2025
002557.ZK	12/30/2024	SDB3260760884	1,700.00	4.2229	7,195.95	7,178.99	0.0000	4.3300	50.0000	0.0000	(0.8655)	(0.0997)	0.0000	1	(0.9652)	01/06/2025
002557.ZK	12/30/2024	SDB3260760884	3,000.00	4.2229	12,698.74	12,668.80	0.0000	4.3300	50.0000	0.0000	(1.5274)	(0.1760)	0.0000	1	(1.7033)	01/06/2025
002557.ZK	12/30/2024	SDB3260760884	200.00	4.2229	846.58	844.59	0.0000	4.3300	50.0000	0.0000	(0.1018)	(0.0117)	0.0000	1	(0.1136)	01/06/2025
002557.ZK	12/30/2024	SDB3260760884	700.00	4.2229	2,963.04	2,956.05	0.0000	4.3300	50.0000	0.0000	(0.3564)	(0.0411)	0.0000	1	(0.3974)	01/06/2025
002557.ZK	12/30/2024	SDB3260760884	800.00	4.2229	3,386.33	3,378.35	0.0000	4.3300	50.0000	0.0000	(0.4073)	(0.0469)	0.0000	1	(0.4542)	01/06/2025
002557.ZK	12/30/2024	SDB3260760884	1,100.00	4.2229	4,656.21	4,645.23	0.0000	4.3300	50.0000	0.0000	(0.5600)	(0.0645)	0.0000	1	(0.6246)	01/06/2025
002557.ZK	12/30/2024	SDB3260760884	2,700.00	4.2229	11,428.87	11,401.92	0.0000	4.3300	50.0000	0.0000	(1.3746)	(0.1584)	0.0000	1	(1.5330)	01/06/2025
002557.ZK	12/27/2024	SDB3260760884	2,800.00	4.2214	11,801.24	11,819.92	0.0000	4.3300	50.0000	0.0000	(4.2583)	(0.4925)	0.0000	3	(4.7508)	01/06/2025
002557.ZK	12/27/2024	SDB3260760884	200.00	4.2214	841.86	844.28	0.0000	4.3300	50.0000	0.0000	(0.3038)	(0.0352)	0.0000	3	(0.3389)	01/06/2025
002557.ZK	12/27/2024	SDB3260760884	1,700.00	4.2214	7,195.95	7,176.38	0.0000	4.3300	50.0000	0.0000	(2.5965)	(0.2990)	0.0000	3	(2.8956)	01/06/2025
002557.ZK	12/27/2024	SDB3260760884	700.00	4.2214	2,963.04	2,954.98	0.0000	4.3300	50.0000	0.0000	(1.0692)	(0.1231)	0.0000	3	(1.1923)	01/06/2025
002557.ZK	12/27/2024	SDB3260760884	100.00	4.2214	423.29	422.14	0.0000	4.3300	50.0000	0.0000	(0.1527)	(0.0176)	0.0000	3	(0.1703)	01/06/2025
002557.ZK	12/27/2024	SDB3260760884	100.00	4.2214	423.29	422.14	0.0000	4.3300	50.0000	0.0000	(0.1527)	(0.0176)	0.0000	3	(0.1703)	01/06/2025
002557.ZK	12/27/2024	SDB3260760884	600.00	4.2214	2,539.75	2,532.84	0.0000	4.3300	50.0000	0.0000	(0.9164)	(0.1055)	0.0000	3	(1.0220)	01/06/2025
002557.ZK	12/27/2024	SDB3260760884	1,700.00	4.2214	7,195.95	7,176.38	0.0000	4.3300	50.0000	0.0000	(2.5965)	(0.2990)	0.0000	3	(2.8956)	01/06/2025
002557.ZK	12/27/2024	SDB3260760884	1,900.00	4.2214	8,042.54	8,020.66	0.0000	4.3300	50.0000	0.0000	(2.9020)	(0.3342)	0.0000	3	(3.2362)	01/06/2025
002557.ZK	12/27/2024	SDB3260760884	1,700.00	4.2214	7,195.95	7,176.38	0.0000	4.3300	50.0000	0.0000	(2.5965)	(0.2990)	0.0000	3	(2.8956)	01/06/2025
002557.ZK	12/27/2024	SDB3260760884	3,000.00	4.2214	12,698.74	12,664.20	0.0000	4.3300	50.0000	0.0000	(4.5821)	(0.5277)	0.0000	3	(5.1098)	01/06/2025
002557.ZK	12/27/2024	SDB3260760884	200.00	4.2214	846.58	844.28	0.0000	4.3300	50.0000	0.0000	(0.3055)	(0.0352)	0.0000	3	(0.3407)	01/06/2025
002557.ZK	12/27/2024	SDB3260760884	700.00	4.2214	2,963.04	2,954.98	0.0000	4.3300	50.0000	0.0000	(1.0692)	(0.1231)	0.0000	3	(1.1923)	01/06/2025
002557.ZK	12/27/2024	SDB3260760884	800.00	4.2214	3,386.33	3,377.12	0.0000	4.3300	50.0000	0.0000	(1.2219)	(0.1407)	0.0000	3	(1.3626)	01/06/2025
002557.ZK	12/27/2024	SDB3260760884	1,100.00	4.2214	4,656.21	4,643.54	0.0000	4.3300	50.0000	0.0000	(1.6801)	(0.1935)	0.0000	3	(1.8736)	01/06/2025
002557.ZK	12/27/2024	SDB3260760884	2,700.00	4.2214	11,428.87	11,397.78	0.0000	4.3300	50.0000	0.0000	(4.1239)	(0.4749)	0.0000	3	(4.5988)	01/06/2025
002557.ZK	12/26/2024	SDB3260760884	2,800.00	4.0689	11,801.24	11,392.95	0.0000	4.3300	50.0000	0.0000	(1.4194)	(0.1582)	0.0000	1	(1.5777)	01/06/2025
002557.ZK	12/26/2024	SDB3260760884	200.00	4.0689	841.86	813.78	0.0000	4.3300	50.0000	0.0000	(0.1013)	(0.0113)	0.0000	1	(0.1126)	01/06/2025
002557.ZK	12/26/2024	SDB3260760884	1,700.00	4.0689	7,195.95	6,917.15	0.0000	4.3300	50.0000	0.0000	(0.8655)	(0.0961)	0.0000	1	(0.9616)	01/06/2025
002557.ZK	12/26/2024	SDB3260760884	700.00	4.0689	2,963.04	2,848.24	0.0000	4.3300	50.0000	0.0000	(0.3564)	(0.0396)	0.0000	1	(0.3959)	01/06/2025
002557.ZK	12/26/2024	SDB3260760884	100.00	4.0689	423.29	406.89	0.0000	4.3300	50.0000	0.0000	(0.0509)	(0.0057)	0.0000	1	(0.0566)	01/06/2025
002557.ZK	12/26/2024	SDB3260760884	100.00	4.0689	423.29	406.89	0.0000	4.3300	50.0000	0.0000	(0.0509)	(0.0057)	0.0000	1	(0.0566)	01/06/2025
002557.ZK	12/26/2024	SDB3260760884	600.00	4.0689	2,539.75	2,441.35	0.0000	4.3300	50.0000	0.0000	(0.3055)	(0.0339)	0.0000	1	(0.3394)	01/06/2025
002557.ZK	12/26/2024	SDB3260760884	1,700.00	4.0689	7,195.95	6,917.15	0.0000	4.3300	50.0000	0.0000	(0.8655)	(0.0961)	0.0000	1	(0.9616)	01/06/2025
002557.ZK	12/26/2024	SDB3260760884	1,900.00	4.0689	8,042.54	7,730.93	0.0000	4.3300	50.0000	0.0000	(0.9673)	(0.1074)	0.0000	1	(1.0747)	01/06/2025
002557.ZK	12/26/2024	SDB3260760884	1,700.00	4.0689	7,195.95	6,917.15	0.0000	4.3300	50.0000	0.0000	(0.8655)	(0.0961)	0.0000	1	(0.9616)	01/06/2025
002557.ZK	12/26/2024	SDB3260760884	3,000.00	4.0689	12,698.74	12,206.73	0.0000	4.3300	50.0000	0.0000	(1.5274)	(0.1695)	0.0000	1	(1.6969)	01/06/2025
002557.ZK	12/26/2024	SDB3260760884	200.00	4.0689	846.58	813.78	0.0000	4.3300	50.0000	0.0000	(0.1018)	(0.0113)	0.0000	1	(0.1131)	01/06/2025
002557.ZK	12/26/2024	SDB3260760884	700.00	4.0689	2,963.04	2,848.24	0.0000	4.3300	50.0000	0.0000	(0.3564)	(0.0396)	0.0000	1	(0.3959)	01/06/2025
002557.ZK	12/26/2024	SDB3260760884	800.00	4.0689	3,386.33	3,255.13	0.0000	4.3300	50.0000	0.0000	(0.4073)	(0.0452)	0.0000	1	(0.4525)	01/06/2025
002557.ZK	12/26/2024	SDB3260760884	1,100.00	4.0689	4,656.21	4,475.80	0.0000	4.3300	50.0000	0.0000	(0.5600)	(0.0622)	0.0000	1	(0.6222)	01/06/2025
002557.ZK	12/26/2024	SDB3260760884	2,700.00	4.0689	11,428.87	10,986.05	0.0000	4.3300	50.0000	0.0000	(1.3746)	(0.1526)	0.0000	1	(1.5272)	01/06/2025
002557.ZK	12/24/2024	SDB3260760884	2,800.00	4.0689	11,801.24	11,392.95	0.0000	4.3300	50.0000	0.0000	(2.8389)	(0.3165)	0.0000	2	(3.1553)	01/06/2025
002557.ZK	12/24/2024	SDB3260760884	200.00	4.0689	841.86	813.78	0.0000	4.3300	50.0000	0.0000	(0.2025)	(0.0226)	0.0000	2	(0.2251)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHACHA FOOD CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002557.ZK	12/24/2024	SDB3260760884	1,700.00	4.0689	7,195.95	6,917.15	0.0000	4.3300	50.0000	0.0000	(1.7310)	(0.1921)	0.0000	2	(1.9232)	01/06/2025
002557.ZK	12/24/2024	SDB3260760884	700.00	4.0689	2,963.04	2,848.24	0.0000	4.3300	50.0000	0.0000	(0.7128)	(0.0791)	0.0000	2	(0.7919)	01/06/2025
002557.ZK	12/24/2024	SDB3260760884	100.00	4.0689	423.29	406.89	0.0000	4.3300	50.0000	0.0000	(0.1018)	(0.0113)	0.0000	2	(0.1131)	01/06/2025
002557.ZK	12/24/2024	SDB3260760884	100.00	4.0689	423.29	406.89	0.0000	4.3300	50.0000	0.0000	(0.1018)	(0.0113)	0.0000	2	(0.1131)	01/06/2025
002557.ZK	12/24/2024	SDB3260760884	600.00	4.0689	2,539.75	2,441.35	0.0000	4.3300	50.0000	0.0000	(0.6110)	(0.0678)	0.0000	2	(0.6788)	01/06/2025
002557.ZK	12/24/2024	SDB3260760884	1,700.00	4.0689	7,195.95	6,917.15	0.0000	4.3300	50.0000	0.0000	(1.7310)	(0.1921)	0.0000	2	(1.9232)	01/06/2025
002557.ZK	12/24/2024	SDB3260760884	1,900.00	4.0689	8,042.54	7,730.93	0.0000	4.3300	50.0000	0.0000	(1.9347)	(0.2147)	0.0000	2	(2.1494)	01/06/2025
002557.ZK	12/24/2024	SDB3260760884	1,700.00	4.0689	7,195.95	6,917.15	0.0000	4.3300	50.0000	0.0000	(1.7310)	(0.1921)	0.0000	2	(1.9232)	01/06/2025
002557.ZK	12/24/2024	SDB3260760884	3,000.00	4.0689	12,698.74	12,206.73	0.0000	4.3300	50.0000	0.0000	(3.0548)	(0.3391)	0.0000	2	(3.3938)	01/06/2025
002557.ZK	12/24/2024	SDB3260760884	200.00	4.0689	846.58	813.78	0.0000	4.3300	50.0000	0.0000	(0.2037)	(0.0228)	0.0000	2	(0.2263)	01/06/2025
002557.ZK	12/24/2024	SDB3260760884	700.00	4.0689	2,963.04	2,848.24	0.0000	4.3300	50.0000	0.0000	(0.7128)	(0.0791)	0.0000	2	(0.7919)	01/06/2025
002557.ZK	12/24/2024	SDB3260760884	800.00	4.0689	3,386.33	3,255.13	0.0000	4.3300	50.0000	0.0000	(0.8146)	(0.0904)	0.0000	2	(0.9050)	01/06/2025
002557.ZK	12/24/2024	SDB3260760884	1,100.00	4.0689	4,656.21	4,475.80	0.0000	4.3300	50.0000	0.0000	(1.1201)	(0.1243)	0.0000	2	(1.2444)	01/06/2025
002557.ZK	12/24/2024	SDB3260760884	2,700.00	4.0689	11,428.87	10,986.05	0.0000	4.3300	50.0000	0.0000	(2.7493)	(0.3052)	0.0000	2	(3.0544)	01/06/2025
002557.ZK	12/23/2024	SDB3260760884	2,800.00	4.2055	11,801.24	11,775.49	0.0000	4.3300	50.0000	0.0000	(1.4194)	(0.1635)	0.0000	1	(1.5830)	01/06/2025
002557.ZK	12/23/2024	SDB3260760884	200.00	4.2055	841.86	841.11	0.0000	4.3300	50.0000	0.0000	(0.1013)	(0.0117)	0.0000	1	(0.1129)	01/06/2025
002557.ZK	12/23/2024	SDB3260760884	1,700.00	4.2055	7,195.95	7,149.40	0.0000	4.3300	50.0000	0.0000	(0.8655)	(0.0993)	0.0000	1	(0.9648)	01/06/2025
002557.ZK	12/23/2024	SDB3260760884	700.00	4.2055	2,963.04	2,943.87	0.0000	4.3300	50.0000	0.0000	(0.3564)	(0.0409)	0.0000	1	(0.3973)	01/06/2025
002557.ZK	12/23/2024	SDB3260760884	100.00	4.2055	423.29	420.55	0.0000	4.3300	50.0000	0.0000	(0.0509)	(0.0058)	0.0000	1	(0.0568)	01/06/2025
002557.ZK	12/23/2024	SDB3260760884	100.00	4.2055	423.29	420.55	0.0000	4.3300	50.0000	0.0000	(0.0509)	(0.0058)	0.0000	1	(0.0568)	01/06/2025
002557.ZK	12/23/2024	SDB3260760884	600.00	4.2055	2,539.75	2,523.32	0.0000	4.3300	50.0000	0.0000	(0.3055)	(0.0350)	0.0000	1	(0.3405)	01/06/2025
002557.ZK	12/23/2024	SDB3260760884	1,700.00	4.2055	7,195.95	7,149.40	0.0000	4.3300	50.0000	0.0000	(0.8655)	(0.0993)	0.0000	1	(0.9648)	01/06/2025
002557.ZK	12/23/2024	SDB3260760884	1,900.00	4.2055	8,042.54	7,990.51	0.0000	4.3300	50.0000	0.0000	(0.9673)	(0.1110)	0.0000	1	(1.0783)	01/06/2025
002557.ZK	12/23/2024	SDB3260760884	1,700.00	4.2055	7,195.95	7,149.40	0.0000	4.3300	50.0000	0.0000	(0.8655)	(0.0993)	0.0000	1	(0.9648)	01/06/2025
002557.ZK	12/23/2024	SDB3260760884	3,000.00	4.2055	12,698.74	12,616.59	0.0000	4.3300	50.0000	0.0000	(1.5274)	(0.1752)	0.0000	1	(1.7026)	01/06/2025
002557.ZK	12/23/2024	SDB3260760884	200.00	4.2055	846.58	841.11	0.0000	4.3300	50.0000	0.0000	(0.1018)	(0.0117)	0.0000	1	(0.1135)	01/06/2025
002557.ZK	12/23/2024	SDB3260760884	700.00	4.2055	2,963.04	2,943.87	0.0000	4.3300	50.0000	0.0000	(0.3564)	(0.0409)	0.0000	1	(0.3973)	01/06/2025
002557.ZK	12/23/2024	SDB3260760884	800.00	4.2055	3,386.33	3,364.42	0.0000	4.3300	50.0000	0.0000	(0.4073)	(0.0467)	0.0000	1	(0.4540)	01/06/2025
002557.ZK	12/23/2024	SDB3260760884	1,100.00	4.2055	4,656.21	4,626.08	0.0000	4.3300	50.0000	0.0000	(0.5600)	(0.0643)	0.0000	1	(0.6243)	01/06/2025
002557.ZK	12/23/2024	SDB3260760884	2,700.00	4.2055	11,428.87	11,354.93	0.0000	4.3300	50.0000	0.0000	(1.3746)	(0.1577)	0.0000	1	(1.5323)	01/06/2025
002557.ZK	12/20/2024	SDB3260760884	2,800.00	4.3048	11,801.24	12,053.46	0.0000	4.3300	50.0000	0.0000	(4.2583)	(0.5022)	0.0000	3	(4.7605)	01/06/2025
002557.ZK	12/20/2024	SDB3260760884	200.00	4.3048	841.86	860.96	0.0000	4.3300	50.0000	0.0000	(0.3038)	(0.0359)	0.0000	3	(0.3396)	01/06/2025
002557.ZK	12/20/2024	SDB3260760884	1,700.00	4.3048	7,195.95	7,318.17	0.0000	4.3300	50.0000	0.0000	(2.5965)	(0.3049)	0.0000	3	(2.9015)	01/06/2025
002557.ZK	12/20/2024	SDB3260760884	700.00	4.3048	2,963.04	3,013.36	0.0000	4.3300	50.0000	0.0000	(1.0692)	(0.1256)	0.0000	3	(1.1947)	01/06/2025
002557.ZK	12/20/2024	SDB3260760884	100.00	4.3048	423.29	430.48	0.0000	4.3300	50.0000	0.0000	(0.1527)	(0.0179)	0.0000	3	(0.1707)	01/06/2025
002557.ZK	12/20/2024	SDB3260760884	100.00	4.3048	423.29	430.48	0.0000	4.3300	50.0000	0.0000	(0.1527)	(0.0179)	0.0000	3	(0.1707)	01/06/2025
002557.ZK	12/20/2024	SDB3260760884	600.00	4.3048	2,539.75	2,582.88	0.0000	4.3300	50.0000	0.0000	(0.9164)	(0.1076)	0.0000	3	(1.0240)	01/06/2025
002557.ZK	12/20/2024	SDB3260760884	1,700.00	4.3048	7,195.95	7,318.17	0.0000	4.3300	50.0000	0.0000	(2.5965)	(0.3049)	0.0000	3	(2.9015)	01/06/2025
002557.ZK	12/20/2024	SDB3260760884	1,900.00	4.3048	8,042.54	8,179.13	0.0000	4.3300	50.0000	0.0000	(2.9020)	(0.3408)	0.0000	3	(3.2428)	01/06/2025
002557.ZK	12/20/2024	SDB3260760884	1,700.00	4.3048	7,195.95	7,318.17	0.0000	4.3300	50.0000	0.0000	(2.5965)	(0.3049)	0.0000	3	(2.9015)	01/06/2025
002557.ZK	12/20/2024	SDB3260760884	3,000.00	4.3048	12,698.74	12,914.42	0.0000	4.3300	50.0000	0.0000	(4.5821)	(0.5381)	0.0000	3	(5.1202)	01/06/2025
002557.ZK	12/20/2024	SDB3260760884	200.00	4.3048	846.58	860.96	0.0000	4.3300	50.0000	0.0000	(0.3055)	(0.0359)	0.0000	3	(0.3413)	01/06/2025
002557.ZK	12/20/2024	SDB3260760884	700.00	4.3048	2,963.04	3,013.36	0.0000	4.3300	50.0000	0.0000	(1.0692)	(0.1256)	0.0000	3	(1.1947)	01/06/2025
002557.ZK	12/20/2024	SDB3260760884	800.00	4.3048	3,386.33	3,443.84	0.0000	4.3300	50.0000	0.0000	(1.2219)	(0.1435)	0.0000	3	(1.3654)	01/06/2025
002557.ZK	12/20/2024	SDB3260760884	1,100.00	4.3048	4,656.21	4,735.29	0.0000	4.3300	50.0000	0.0000	(1.6801)	(0.1973)	0.0000	3	(1.8774)	01/06/2025
002557.ZK	12/20/2024	SDB3260760884	2,700.00	4.3048	11,428.87	11,622.98	0.0000	4.3300	50.0000	0.0000	(4.1239)	(0.4843)	0.0000	3	(4.6082)	01/06/2025
002557.ZK	12/19/2024	SDB3260760884	2,800.00	4.3596	11,801.24	12,206.91	0.0000	4.5800	50.0000	0.0000	(1.5014)	(0.1695)	0.0000	1	(1.6709)	01/06/2025
002557.ZK	12/19/2024	SDB3260760884	200.00	4.3596	841.86	871.92	0.0000	4.5800	50.0000	0.0000	(0.1071)	(0.0121)	0.0000	1	(0.1192)	01/06/2025
002557.ZK	12/19/2024	SDB3260760884	1,700.00	4.3596	7,195.95	7,411.34	0.0000	4.5800	50.0000	0.0000	(0.9155)	(0.1029)	0.0000	1	(1.0184)	01/06/2025
002557.ZK	12/19/2024	SDB3260760884	700.00	4.3596	2,963.04	3,051.73	0.0000	4.5800	50.0000	0.0000	(0.3770)	(0.0424)	0.0000	1	(0.4193)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHACHA FOOD CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002557.ZK	12/19/2024	SDB3260760884	100.00	4.3596	423.29	435.96	0.0000	4.5800	50.0000	0.0000	(0.0539)	(0.0061)	0.0000	1	(0.0599)	01/06/2025
002557.ZK	12/19/2024	SDB3260760884	100.00	4.3596	423.29	435.96	0.0000	4.5800	50.0000	0.0000	(0.0539)	(0.0061)	0.0000	1	(0.0599)	01/06/2025
002557.ZK	12/19/2024	SDB3260760884	600.00	4.3596	2,539.75	2,615.77	0.0000	4.5800	50.0000	0.0000	(0.3231)	(0.0363)	0.0000	1	(0.3594)	01/06/2025
002557.ZK	12/19/2024	SDB3260760884	1,700.00	4.3596	7,195.95	7,411.34	0.0000	4.5800	50.0000	0.0000	(0.9155)	(0.1029)	0.0000	1	(1.0184)	01/06/2025
002557.ZK	12/19/2024	SDB3260760884	1,900.00	4.3596	8,042.54	8,283.26	0.0000	4.5800	50.0000	0.0000	(1.0232)	(0.1150)	0.0000	1	(1.1382)	01/06/2025
002557.ZK	12/19/2024	SDB3260760884	1,700.00	4.3596	7,195.95	7,411.34	0.0000	4.5800	50.0000	0.0000	(0.9155)	(0.1029)	0.0000	1	(1.0184)	01/06/2025
002557.ZK	12/19/2024	SDB3260760884	3,000.00	4.3596	12,698.74	13,078.83	0.0000	4.5800	50.0000	0.0000	(1.6156)	(0.1817)	0.0000	1	(1.7972)	01/06/2025
002557.ZK	12/19/2024	SDB3260760884	200.00	4.3596	846.58	871.92	0.0000	4.5800	50.0000	0.0000	(0.1077)	(0.0121)	0.0000	1	(0.1198)	01/06/2025
002557.ZK	12/19/2024	SDB3260760884	700.00	4.3596	2,963.04	3,051.73	0.0000	4.5800	50.0000	0.0000	(0.3770)	(0.0424)	0.0000	1	(0.4193)	01/06/2025
002557.ZK	12/19/2024	SDB3260760884	800.00	4.3596	3,386.33	3,487.69	0.0000	4.5800	50.0000	0.0000	(0.4308)	(0.0484)	0.0000	1	(0.4793)	01/06/2025
002557.ZK	12/19/2024	SDB3260760884	1,100.00	4.3596	4,656.21	4,795.57	0.0000	4.5800	50.0000	0.0000	(0.5924)	(0.0666)	0.0000	1	(0.6590)	01/06/2025
002557.ZK	12/19/2024	SDB3260760884	2,700.00	4.3596	11,428.87	11,770.94	0.0000	4.5800	50.0000	0.0000	(1.4540)	(0.1635)	0.0000	1	(1.6175)	01/06/2025
002557.ZK	12/18/2024	SDB3260760884	2,800.00	4.4370	11,801.24	12,423.70	0.0000	4.5800	50.0000	0.0000	(1.5014)	(0.1726)	0.0000	1	(1.6739)	01/06/2025
002557.ZK	12/18/2024	SDB3260760884	200.00	4.4370	841.86	887.41	0.0000	4.5800	50.0000	0.0000	(0.1071)	(0.0123)	0.0000	1	(0.1194)	01/06/2025
002557.ZK	12/18/2024	SDB3260760884	1,700.00	4.4370	7,195.95	7,542.96	0.0000	4.5800	50.0000	0.0000	(0.9155)	(0.1048)	0.0000	1	(1.0202)	01/06/2025
002557.ZK	12/18/2024	SDB3260760884	700.00	4.4370	2,963.04	3,105.93	0.0000	4.5800	50.0000	0.0000	(0.3770)	(0.0431)	0.0000	1	(0.4201)	01/06/2025
002557.ZK	12/18/2024	SDB3260760884	100.00	4.4370	423.29	443.70	0.0000	4.5800	50.0000	0.0000	(0.0539)	(0.0062)	0.0000	1	(0.0600)	01/06/2025
002557.ZK	12/18/2024	SDB3260760884	100.00	4.4370	423.29	443.70	0.0000	4.5800	50.0000	0.0000	(0.0539)	(0.0062)	0.0000	1	(0.0600)	01/06/2025
002557.ZK	12/18/2024	SDB3260760884	600.00	4.4370	2,539.75	2,662.22	0.0000	4.5800	50.0000	0.0000	(0.3231)	(0.0370)	0.0000	1	(0.3601)	01/06/2025
002557.ZK	12/18/2024	SDB3260760884	1,700.00	4.4370	7,195.95	7,542.96	0.0000	4.5800	50.0000	0.0000	(0.9155)	(0.1048)	0.0000	1	(1.0202)	01/06/2025
002557.ZK	12/18/2024	SDB3260760884	1,900.00	4.4370	8,042.54	8,430.37	0.0000	4.5800	50.0000	0.0000	(1.0232)	(0.1171)	0.0000	1	(1.1403)	01/06/2025
002557.ZK	12/18/2024	SDB3260760884	1,700.00	4.4370	7,195.95	7,542.96	0.0000	4.5800	50.0000	0.0000	(0.9155)	(0.1048)	0.0000	1	(1.0202)	01/06/2025
002557.ZK	12/18/2024	SDB3260760884	3,000.00	4.4370	12,698.74	13,311.11	0.0000	4.5800	50.0000	0.0000	(1.6156)	(0.1849)	0.0000	1	(1.8004)	01/06/2025
002557.ZK	12/18/2024	SDB3260760884	200.00	4.4370	846.58	887.41	0.0000	4.5800	50.0000	0.0000	(0.1077)	(0.0123)	0.0000	1	(0.1200)	01/06/2025
002557.ZK	12/18/2024	SDB3260760884	700.00	4.4370	2,963.04	3,105.93	0.0000	4.5800	50.0000	0.0000	(0.3770)	(0.0431)	0.0000	1	(0.4201)	01/06/2025
002557.ZK	12/18/2024	SDB3260760884	800.00	4.4370	3,386.33	3,549.63	0.0000	4.5800	50.0000	0.0000	(0.4308)	(0.0493)	0.0000	1	(0.4801)	01/06/2025
002557.ZK	12/18/2024	SDB3260760884	1,100.00	4.4370	4,656.21	4,880.74	0.0000	4.5800	50.0000	0.0000	(0.5924)	(0.0678)	0.0000	1	(0.6602)	01/06/2025
002557.ZK	12/18/2024	SDB3260760884	2,700.00	4.4370	11,428.87	11,980.00	0.0000	4.5800	50.0000	0.0000	(1.4540)	(0.1664)	0.0000	1	(1.6204)	01/06/2025
002557.ZK	12/17/2024	SDB3260760884	2,800.00	4.5788	11,801.24	12,820.54	0.0000	4.5800	50.0000	0.0000	(1.5014)	(0.1781)	0.0000	1	(1.6794)	01/06/2025
002557.ZK	12/17/2024	SDB3260760884	200.00	4.5788	841.86	915.75	0.0000	4.5800	50.0000	0.0000	(0.1071)	(0.0127)	0.0000	1	(0.1198)	01/06/2025
002557.ZK	12/17/2024	SDB3260760884	1,700.00	4.5788	7,195.95	7,783.90	0.0000	4.5800	50.0000	0.0000	(0.9155)	(0.1081)	0.0000	1	(1.0236)	01/06/2025
002557.ZK	12/17/2024	SDB3260760884	700.00	4.5788	2,963.04	3,205.14	0.0000	4.5800	50.0000	0.0000	(0.3770)	(0.0445)	0.0000	1	(0.4215)	01/06/2025
002557.ZK	12/17/2024	SDB3260760884	100.00	4.5788	423.29	457.88	0.0000	4.5800	50.0000	0.0000	(0.0539)	(0.0064)	0.0000	1	(0.0602)	01/06/2025
002557.ZK	12/17/2024	SDB3260760884	100.00	4.5788	423.29	457.88	0.0000	4.5800	50.0000	0.0000	(0.0539)	(0.0064)	0.0000	1	(0.0602)	01/06/2025
002557.ZK	12/17/2024	SDB3260760884	600.00	4.5788	2,539.75	2,747.26	0.0000	4.5800	50.0000	0.0000	(0.3231)	(0.0382)	0.0000	1	(0.3613)	01/06/2025
002557.ZK	12/17/2024	SDB3260760884	1,700.00	4.5788	7,195.95	7,783.90	0.0000	4.5800	50.0000	0.0000	(0.9155)	(0.1081)	0.0000	1	(1.0236)	01/06/2025
002557.ZK	12/17/2024	SDB3260760884	1,900.00	4.5788	8,042.54	8,699.66	0.0000	4.5800	50.0000	0.0000	(1.0232)	(0.1208)	0.0000	1	(1.1440)	01/06/2025
002557.ZK	12/17/2024	SDB3260760884	1,700.00	4.5788	7,195.95	7,783.90	0.0000	4.5800	50.0000	0.0000	(0.9155)	(0.1081)	0.0000	1	(1.0236)	01/06/2025
002557.ZK	12/17/2024	SDB3260760884	3,000.00	4.5788	12,698.74	13,736.30	0.0000	4.5800	50.0000	0.0000	(1.6156)	(0.1908)	0.0000	1	(1.8063)	01/06/2025
002557.ZK	12/17/2024	SDB3260760884	200.00	4.5788	846.58	915.75	0.0000	4.5800	50.0000	0.0000	(0.1077)	(0.0127)	0.0000	1	(0.1204)	01/06/2025
002557.ZK	12/17/2024	SDB3260760884	700.00	4.5788	2,963.04	3,205.14	0.0000	4.5800	50.0000	0.0000	(0.3770)	(0.0445)	0.0000	1	(0.4215)	01/06/2025
002557.ZK	12/17/2024	SDB3260760884	800.00	4.5788	3,386.33	3,663.01	0.0000	4.5800	50.0000	0.0000	(0.4308)	(0.0509)	0.0000	1	(0.4817)	01/06/2025
002557.ZK	12/17/2024	SDB3260760884	1,100.00	4.5788	4,656.21	5,036.64	0.0000	4.5800	50.0000	0.0000	(0.5924)	(0.0700)	0.0000	1	(0.6623)	01/06/2025
002557.ZK	12/17/2024	SDB3260760884	2,700.00	4.5788	11,428.87	12,362.67	0.0000	4.5800	50.0000	0.0000	(1.4540)	(0.1717)	0.0000	1	(1.6257)	01/06/2025
002557.ZK	12/16/2024	SDB3260760884	2,800.00	4.3629	11,801.24	12,216.11	0.0000	4.5800	50.0000	0.0000	(1.5014)	(0.1697)	0.0000	1	(1.6710)	01/06/2025
002557.ZK	12/16/2024	SDB3260760884	200.00	4.3629	841.86	872.58	0.0000	4.5800	50.0000	0.0000	(0.1071)	(0.0121)	0.0000	1	(0.1192)	01/06/2025
002557.ZK	12/16/2024	SDB3260760884	1,700.00	4.3629	7,195.95	7,416.92	0.0000	4.5800	50.0000	0.0000	(0.9155)	(0.1030)	0.0000	1	(1.0185)	01/06/2025
002557.ZK	12/16/2024	SDB3260760884	700.00	4.3629	2,963.04	3,054.03	0.0000	4.5800	50.0000	0.0000	(0.3770)	(0.0424)	0.0000	1	(0.4194)	01/06/2025
002557.ZK	12/16/2024	SDB3260760884	100.00	4.3629	423.29	436.29	0.0000	4.5800	50.0000	0.0000	(0.0539)	(0.0061)	0.0000	1	(0.0599)	01/06/2025
002557.ZK	12/16/2024	SDB3260760884	100.00	4.3629	423.29	436.29	0.0000	4.5800	50.0000	0.0000	(0.0539)	(0.0061)	0.0000	1	(0.0599)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHACHA FOOD CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002557.ZK	12/16/2024	SDB3260760884	600.00	4.3629	2,539.75	2,617.74	0.0000	4.5800	50.0000	0.0000	(0.3231)	(0.0364)	0.0000	1	(0.3595)	01/06/2025
002557.ZK	12/16/2024	SDB3260760884	1,700.00	4.3629	7,195.95	7,416.92	0.0000	4.5800	50.0000	0.0000	(0.9155)	(0.1030)	0.0000	1	(1.0185)	01/06/2025
002557.ZK	12/16/2024	SDB3260760884	1,900.00	4.3629	8,042.54	8,289.50	0.0000	4.5800	50.0000	0.0000	(1.0232)	(0.1151)	0.0000	1	(1.1383)	01/06/2025
002557.ZK	12/16/2024	SDB3260760884	1,700.00	4.3629	7,195.95	7,416.92	0.0000	4.5800	50.0000	0.0000	(0.9155)	(0.1030)	0.0000	1	(1.0185)	01/06/2025
002557.ZK	12/16/2024	SDB3260760884	3,000.00	4.3629	12,698.74	13,088.68	0.0000	4.5800	50.0000	0.0000	(1.6156)	(0.1818)	0.0000	1	(1.7973)	01/06/2025
002557.ZK	12/16/2024	SDB3260760884	200.00	4.3629	846.58	872.58	0.0000	4.5800	50.0000	0.0000	(0.1077)	(0.0121)	0.0000	1	(0.1198)	01/06/2025
002557.ZK	12/16/2024	SDB3260760884	700.00	4.3629	2,963.04	3,054.03	0.0000	4.5800	50.0000	0.0000	(0.3770)	(0.0424)	0.0000	1	(0.4194)	01/06/2025
002557.ZK	12/16/2024	SDB3260760884	800.00	4.3629	3,386.33	3,490.32	0.0000	4.5800	50.0000	0.0000	(0.4308)	(0.0485)	0.0000	1	(0.4793)	01/06/2025
002557.ZK	12/16/2024	SDB3260760884	1,100.00	4.3629	4,656.21	4,799.18	0.0000	4.5800	50.0000	0.0000	(0.5924)	(0.0667)	0.0000	1	(0.6590)	01/06/2025
002557.ZK	12/16/2024	SDB3260760884	2,700.00	4.3629	11,428.87	11,779.82	0.0000	4.5800	50.0000	0.0000	(1.4540)	(0.1636)	0.0000	1	(1.6176)	01/06/2025
002557.ZK	12/13/2024	SDB3260760884	2,800.00	4.1677	11,801.24	11,669.65	0.0000	4.5800	50.0000	0.0000	(4.5041)	(0.4862)	0.0000	3	(4.9904)	01/06/2025
002557.ZK	12/13/2024	SDB3260760884	200.00	4.1677	841.86	833.55	0.0000	4.5800	50.0000	0.0000	(0.3213)	(0.0347)	0.0000	3	(0.3560)	01/06/2025
002557.ZK	12/13/2024	SDB3260760884	1,700.00	4.1677	7,195.95	7,085.14	0.0000	4.5800	50.0000	0.0000	(2.7465)	(0.2952)	0.0000	3	(3.0417)	01/06/2025
002557.ZK	12/13/2024	SDB3260760884	700.00	4.1677	2,963.04	2,917.41	0.0000	4.5800	50.0000	0.0000	(1.1309)	(0.1216)	0.0000	3	(1.2525)	01/06/2025
002557.ZK	12/13/2024	SDB3260760884	100.00	4.1677	423.29	416.77	0.0000	4.5800	50.0000	0.0000	(0.1616)	(0.0174)	0.0000	3	(0.1789)	01/06/2025
002557.ZK	12/13/2024	SDB3260760884	100.00	4.1677	423.29	416.77	0.0000	4.5800	50.0000	0.0000	(0.1616)	(0.0174)	0.0000	3	(0.1789)	01/06/2025
002557.ZK	12/13/2024	SDB3260760884	600.00	4.1677	2,539.75	2,500.64	0.0000	4.5800	50.0000	0.0000	(0.9693)	(0.1042)	0.0000	3	(1.0735)	01/06/2025
002557.ZK	12/13/2024	SDB3260760884	1,700.00	4.1677	7,195.95	7,085.14	0.0000	4.5800	50.0000	0.0000	(2.7465)	(0.2952)	0.0000	3	(3.0417)	01/06/2025
002557.ZK	12/13/2024	SDB3260760884	1,900.00	4.1677	8,042.54	7,918.69	0.0000	4.5800	50.0000	0.0000	(3.0696)	(0.3299)	0.0000	3	(3.3995)	01/06/2025
002557.ZK	12/13/2024	SDB3260760884	1,700.00	4.1677	7,195.95	7,085.14	0.0000	4.5800	50.0000	0.0000	(2.7465)	(0.2952)	0.0000	3	(3.0417)	01/06/2025
002557.ZK	12/13/2024	SDB3260760884	3,000.00	4.1677	12,698.74	12,503.19	0.0000	4.5800	50.0000	0.0000	(4.8467)	(0.5210)	0.0000	3	(5.3677)	01/06/2025
002557.ZK	12/13/2024	SDB3260760884	200.00	4.1677	846.58	833.55	0.0000	4.5800	50.0000	0.0000	(0.3231)	(0.0347)	0.0000	3	(0.3578)	01/06/2025
002557.ZK	12/13/2024	SDB3260760884	700.00	4.1677	2,963.04	2,917.41	0.0000	4.5800	50.0000	0.0000	(1.1309)	(0.1216)	0.0000	3	(1.2525)	01/06/2025
002557.ZK	12/13/2024	SDB3260760884	800.00	4.1677	3,386.33	3,334.18	0.0000	4.5800	50.0000	0.0000	(1.2924)	(0.1389)	0.0000	3	(1.4314)	01/06/2025
002557.ZK	12/13/2024	SDB3260760884	1,100.00	4.1677	4,656.21	4,584.50	0.0000	4.5800	50.0000	0.0000	(1.7771)	(0.1910)	0.0000	3	(1.9681)	01/06/2025
002557.ZK	12/13/2024	SDB3260760884	2,700.00	4.1677	11,428.87	11,252.87	0.0000	4.5800	50.0000	0.0000	(4.3620)	(0.4689)	0.0000	3	(4.8309)	01/06/2025
002557.ZK	12/12/2024	SDB3260760884	1,700.00	0.0663	7,195.95	6,912.65	0.0000	4.5800	50.0000	0.0000	(0.9155)	(0.0960)	0.0000	1	(1.0115)	01/06/2025
002557.ZK	12/12/2024	SDB3260760884	700.00	0.0663	2,963.04	2,846.39	0.0000	4.5800	50.0000	0.0000	(0.3770)	(0.0395)	0.0000	1	(0.4165)	01/06/2025
002557.ZK	12/12/2024	SDB3260760884	100.00	0.0663	423.29	406.63	0.0000	4.5800	50.0000	0.0000	(0.0539)	(0.0056)	0.0000	1	(0.0595)	01/06/2025
002557.ZK	12/12/2024	SDB3260760884	100.00	0.0663	423.29	406.63	0.0000	4.5800	50.0000	0.0000	(0.0539)	(0.0056)	0.0000	1	(0.0595)	01/06/2025
002557.ZK	12/12/2024	SDB3260760884	600.00	0.0663	2,539.75	2,439.76	0.0000	4.5800	50.0000	0.0000	(0.3231)	(0.0339)	0.0000	1	(0.3570)	01/06/2025
002557.ZK	12/12/2024	SDB3260760884	1,700.00	0.0663	7,195.95	6,912.65	0.0000	4.5800	50.0000	0.0000	(0.9155)	(0.0960)	0.0000	1	(1.0115)	01/06/2025
002557.ZK	12/12/2024	SDB3260760884	1,900.00	0.0663	8,042.54	7,725.91	0.0000	4.5800	50.0000	0.0000	(1.0232)	(0.1073)	0.0000	1	(1.1305)	01/06/2025
002557.ZK	12/12/2024	SDB3260760884	1,700.00	0.0663	7,195.95	6,912.65	0.0000	4.5800	50.0000	0.0000	(0.9155)	(0.0960)	0.0000	1	(1.0115)	01/06/2025
002557.ZK	12/12/2024	SDB3260760884	3,000.00	0.0663	12,698.74	12,198.80	0.0000	4.5800	50.0000	0.0000	(1.6156)	(0.1694)	0.0000	1	(1.7850)	01/06/2025
002557.ZK	12/12/2024	SDB3260760884	200.00	0.0663	846.58	813.25	0.0000	4.5800	50.0000	0.0000	(0.1077)	(0.0113)	0.0000	1	(0.1190)	01/06/2025
002557.ZK	12/12/2024	SDB3260760884	700.00	0.0663	2,963.04	2,846.39	0.0000	4.5800	50.0000	0.0000	(0.3770)	(0.0395)	0.0000	1	(0.4165)	01/06/2025
002557.ZK	12/12/2024	SDB3260760884	800.00	0.0663	3,386.33	3,253.01	0.0000	4.5800	50.0000	0.0000	(0.4308)	(0.0452)	0.0000	1	(0.4760)	01/06/2025
002557.ZK	12/12/2024	SDB3260760884	1,100.00	0.0663	4,656.21	4,472.89	0.0000	4.5800	50.0000	0.0000	(0.5924)	(0.0621)	0.0000	1	(0.6545)	01/06/2025
002557.ZK	12/12/2024	SDB3260760884	2,700.00	0.0663	11,428.87	10,978.92	0.0000	4.5800	50.0000	0.0000	(1.4540)	(0.1525)	0.0000	1	(1.6065)	01/06/2025
002557.ZK	12/11/2024	SDB3260760884	1,700.00	0.1400	7,195.95	7,037.98	0.0000	4.5800	50.0000	0.0000	(0.9155)	(0.0977)	0.0000	1	(1.0132)	01/06/2025
002557.ZK	12/11/2024	SDB3260760884	700.00	0.1400	2,963.04	2,897.99	0.0000	4.5800	50.0000	0.0000	(0.3770)	(0.0402)	0.0000	1	(0.4172)	01/06/2025
002557.ZK	12/11/2024	SDB3260760884	100.00	0.1400	423.29	414.00	0.0000	4.5800	50.0000	0.0000	(0.0539)	(0.0057)	0.0000	1	(0.0596)	01/06/2025
002557.ZK	12/11/2024	SDB3260760884	100.00	0.1400	423.29	414.00	0.0000	4.5800	50.0000	0.0000	(0.0539)	(0.0057)	0.0000	1	(0.0596)	01/06/2025
002557.ZK	12/11/2024	SDB3260760884	600.00	0.1400	2,539.75	2,483.99	0.0000	4.5800	50.0000	0.0000	(0.3231)	(0.0345)	0.0000	1	(0.3576)	01/06/2025
002557.ZK	12/11/2024	SDB3260760884	1,700.00	0.1400	7,195.95	7,037.98	0.0000	4.5800	50.0000	0.0000	(0.9155)	(0.0977)	0.0000	1	(1.0132)	01/06/2025
002557.ZK	12/11/2024	SDB3260760884	1,900.00	0.1400	8,042.54	7,865.98	0.0000	4.5800	50.0000	0.0000	(1.0232)	(0.1092)	0.0000	1	(1.1324)	01/06/2025
002557.ZK	12/11/2024	SDB3260760884	1,700.00	0.1400	7,195.95	7,037.98	0.0000	4.5800	50.0000	0.0000	(0.9155)	(0.0977)	0.0000	1	(1.0132)	01/06/2025
002557.ZK	12/11/2024	SDB3260760884	3,000.00	0.1400	12,698.74	12,419.97	0.0000	4.5800	50.0000	0.0000	(1.6156)	(0.1725)	0.0000	1	(1.7881)	01/06/2025
002557.ZK	12/11/2024	SDB3260760884	200.00	0.1400	846.58	828.00	0.0000	4.5800	50.0000	0.0000	(0.1077)	(0.0115)	0.0000	1	(0.1192)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHACHA FOOD CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002557.ZK	12/11/2024	SDB3260760884	700.00	4.1400	2,963.04	2,897.99	0.0000	4.5800	50.0000	0.0000	(0.3770)	(0.0402)	0.0000	1	(0.4172)	01/06/2025
002557.ZK	12/11/2024	SDB3260760884	800.00	4.1400	3,386.33	3,311.99	0.0000	4.5800	50.0000	0.0000	(0.4308)	(0.0460)	0.0000	1	(0.4768)	01/06/2025
002557.ZK	12/11/2024	SDB3260760884	1,100.00	4.1400	4,656.21	4,553.99	0.0000	4.5800	50.0000	0.0000	(0.5924)	(0.0632)	0.0000	1	(0.6556)	01/06/2025
002557.ZK	12/11/2024	SDB3260760884	2,700.00	4.1400	11,428.87	11,177.98	0.0000	4.5800	50.0000	0.0000	(1.4540)	(0.1552)	0.0000	1	(1.6093)	01/06/2025
002557.ZK	12/10/2024	SDB3260760884	1,700.00	4.1261	7,195.95	7,014.40	0.0000	4.5800	50.0000	0.0000	(0.9155)	(0.0974)	0.0000	1	(1.0129)	01/06/2025
002557.ZK	12/10/2024	SDB3260760884	700.00	4.1261	2,963.04	2,888.28	0.0000	4.5800	50.0000	0.0000	(0.3770)	(0.0401)	0.0000	1	(0.4171)	01/06/2025
002557.ZK	12/10/2024	SDB3260760884	100.00	4.1261	423.29	412.61	0.0000	4.5800	50.0000	0.0000	(0.0539)	(0.0057)	0.0000	1	(0.0596)	01/06/2025
002557.ZK	12/10/2024	SDB3260760884	100.00	4.1261	423.29	412.61	0.0000	4.5800	50.0000	0.0000	(0.0539)	(0.0057)	0.0000	1	(0.0596)	01/06/2025
002557.ZK	12/10/2024	SDB3260760884	600.00	4.1261	2,539.75	2,475.67	0.0000	4.5800	50.0000	0.0000	(0.3231)	(0.0344)	0.0000	1	(0.3575)	01/06/2025
002557.ZK	12/10/2024	SDB3260760884	1,700.00	4.1261	7,195.95	7,014.40	0.0000	4.5800	50.0000	0.0000	(0.9155)	(0.0974)	0.0000	1	(1.0129)	01/06/2025
002557.ZK	12/10/2024	SDB3260760884	1,900.00	4.1261	8,042.54	7,839.63	0.0000	4.5800	50.0000	0.0000	(1.0232)	(0.1089)	0.0000	1	(1.1321)	01/06/2025
002557.ZK	12/10/2024	SDB3260760884	1,700.00	4.1261	7,195.95	7,014.40	0.0000	4.5800	50.0000	0.0000	(0.9155)	(0.0974)	0.0000	1	(1.0129)	01/06/2025
002557.ZK	12/10/2024	SDB3260760884	3,000.00	4.1261	12,698.74	12,378.36	0.0000	4.5800	50.0000	0.0000	(1.6156)	(0.1719)	0.0000	1	(1.7875)	01/06/2025
002557.ZK	12/10/2024	SDB3260760884	200.00	4.1261	846.58	825.22	0.0000	4.5800	50.0000	0.0000	(0.1077)	(0.0115)	0.0000	1	(0.1192)	01/06/2025
002557.ZK	12/10/2024	SDB3260760884	700.00	4.1261	2,963.04	2,888.28	0.0000	4.5800	50.0000	0.0000	(0.3770)	(0.0401)	0.0000	1	(0.4171)	01/06/2025
002557.ZK	12/10/2024	SDB3260760884	800.00	4.1261	3,386.33	3,300.90	0.0000	4.5800	50.0000	0.0000	(0.4580)	(0.0458)	0.0000	1	(0.4767)	01/06/2025
002557.ZK	12/10/2024	SDB3260760884	1,100.00	4.1261	4,656.21	4,538.73	0.0000	4.5800	50.0000	0.0000	(0.5924)	(0.0630)	0.0000	1	(0.6554)	01/06/2025
002557.ZK	12/10/2024	SDB3260760884	2,700.00	4.1261	11,428.87	11,140.52	0.0000	4.5800	50.0000	0.0000	(1.4540)	(0.1547)	0.0000	1	(1.6087)	01/06/2025
002557.ZK	12/09/2024	SDB3260760884	1,700.00	4.1743	7,195.95	7,096.36	0.0000	4.5800	50.0000	0.0000	(0.9155)	(0.0986)	0.0000	1	(1.0140)	01/06/2025
002557.ZK	12/09/2024	SDB3260760884	700.00	4.1743	2,963.04	2,922.03	0.0000	4.5800	50.0000	0.0000	(0.3770)	(0.0406)	0.0000	1	(0.4175)	01/06/2025
002557.ZK	12/09/2024	SDB3260760884	100.00	4.1743	423.29	417.43	0.0000	4.5800	50.0000	0.0000	(0.0539)	(0.0058)	0.0000	1	(0.0596)	01/06/2025
002557.ZK	12/09/2024	SDB3260760884	100.00	4.1743	423.29	417.43	0.0000	4.5800	50.0000	0.0000	(0.0539)	(0.0058)	0.0000	1	(0.0596)	01/06/2025
002557.ZK	12/09/2024	SDB3260760884	600.00	4.1743	2,539.75	2,504.60	0.0000	4.5800	50.0000	0.0000	(0.3231)	(0.0348)	0.0000	1	(0.3579)	01/06/2025
002557.ZK	12/09/2024	SDB3260760884	1,700.00	4.1743	7,195.95	7,096.36	0.0000	4.5800	50.0000	0.0000	(0.9155)	(0.0986)	0.0000	1	(1.0140)	01/06/2025
002557.ZK	12/09/2024	SDB3260760884	1,900.00	4.1743	8,042.54	7,931.23	0.0000	4.5800	50.0000	0.0000	(1.0232)	(0.1102)	0.0000	1	(1.1333)	01/06/2025
002557.ZK	12/09/2024	SDB3260760884	1,700.00	4.1743	7,195.95	7,096.36	0.0000	4.5800	50.0000	0.0000	(0.9155)	(0.0986)	0.0000	1	(1.0140)	01/06/2025
002557.ZK	12/09/2024	SDB3260760884	3,000.00	4.1743	12,698.74	12,522.99	0.0000	4.5800	50.0000	0.0000	(1.6156)	(0.1739)	0.0000	1	(1.7895)	01/06/2025
002557.ZK	12/09/2024	SDB3260760884	200.00	4.1743	846.58	834.87	0.0000	4.5800	50.0000	0.0000	(0.1077)	(0.0116)	0.0000	1	(0.1193)	01/06/2025
002557.ZK	12/09/2024	SDB3260760884	700.00	4.1743	2,963.04	2,922.03	0.0000	4.5800	50.0000	0.0000	(0.3770)	(0.0406)	0.0000	1	(0.4175)	01/06/2025
002557.ZK	12/09/2024	SDB3260760884	800.00	4.1743	3,386.33	3,339.46	0.0000	4.5800	50.0000	0.0000	(0.4308)	(0.0464)	0.0000	1	(0.4772)	01/06/2025
002557.ZK	12/09/2024	SDB3260760884	1,100.00	4.1743	4,656.21	4,591.76	0.0000	4.5800	50.0000	0.0000	(0.5924)	(0.0638)	0.0000	1	(0.6561)	01/06/2025
002557.ZK	12/09/2024	SDB3260760884	2,700.00	4.1743	11,428.87	11,270.69	0.0000	4.5800	50.0000	0.0000	(1.4540)	(0.1565)	0.0000	1	(1.6105)	01/06/2025
002557.ZK	12/06/2024	SDB3260760884	1,700.00	4.1469	7,195.95	7,049.66	0.0000	4.5800	50.0000	0.0000	(2.7465)	(0.2937)	0.0000	3	(3.0402)	01/06/2025
002557.ZK	12/06/2024	SDB3260760884	700.00	4.1469	2,963.04	2,902.80	0.0000	4.5800	50.0000	0.0000	(1.1309)	(0.1210)	0.0000	3	(1.2518)	01/06/2025
002557.ZK	12/06/2024	SDB3260760884	100.00	4.1469	423.29	414.69	0.0000	4.5800	50.0000	0.0000	(0.1616)	(0.0173)	0.0000	3	(0.1788)	01/06/2025
002557.ZK	12/06/2024	SDB3260760884	100.00	4.1469	423.29	414.69	0.0000	4.5800	50.0000	0.0000	(0.1616)	(0.0173)	0.0000	3	(0.1788)	01/06/2025
002557.ZK	12/06/2024	SDB3260760884	600.00	4.1469	2,539.75	2,488.12	0.0000	4.5800	50.0000	0.0000	(0.9693)	(0.1037)	0.0000	3	(1.0730)	01/06/2025
002557.ZK	12/06/2024	SDB3260760884	1,700.00	4.1469	7,195.95	7,049.66	0.0000	4.5800	50.0000	0.0000	(2.7465)	(0.2937)	0.0000	3	(3.0402)	01/06/2025
002557.ZK	12/06/2024	SDB3260760884	1,900.00	4.1469	8,042.54	7,879.03	0.0000	4.5800	50.0000	0.0000	(3.0696)	(0.3283)	0.0000	3	(3.3979)	01/06/2025
002557.ZK	12/06/2024	SDB3260760884	1,700.00	4.1469	7,195.95	7,049.66	0.0000	4.5800	50.0000	0.0000	(2.7465)	(0.2937)	0.0000	3	(3.0402)	01/06/2025
002557.ZK	12/06/2024	SDB3260760884	3,000.00	4.1469	12,698.74	12,440.58	0.0000	4.5800	50.0000	0.0000	(4.8467)	(0.5184)	0.0000	3	(5.3650)	01/06/2025
002557.ZK	12/06/2024	SDB3260760884	200.00	4.1469	846.58	829.37	0.0000	4.5800	50.0000	0.0000	(0.3231)	(0.0346)	0.0000	3	(0.3577)	01/06/2025
002557.ZK	12/06/2024	SDB3260760884	700.00	4.1469	2,963.04	2,902.80	0.0000	4.5800	50.0000	0.0000	(1.1309)	(0.1210)	0.0000	3	(1.2518)	01/06/2025
002557.ZK	12/06/2024	SDB3260760884	800.00	4.1469	3,386.33	3,317.49	0.0000	4.5800	50.0000	0.0000	(1.2924)	(0.1382)	0.0000	3	(1.4307)	01/06/2025
002557.ZK	12/06/2024	SDB3260760884	1,100.00	4.1469	4,656.21	4,561.54	0.0000	4.5800	50.0000	0.0000	(1.7771)	(0.1901)	0.0000	3	(1.9672)	01/06/2025
002557.ZK	12/06/2024	SDB3260760884	2,700.00	4.1469	11,428.87	11,196.52	0.0000	4.5800	50.0000	0.0000	(4.3620)	(0.4665)	0.0000	3	(4.8285)	01/06/2025
002557.ZK	12/05/2024	SDB3260760884	1,700.00	4.2160	7,195.95	7,167.18	0.0000	4.5800	50.0000	0.0000	(0.9155)	(0.0995)	0.0000	1	(1.0150)	01/06/2025
002557.ZK	12/05/2024	SDB3260760884	700.00	4.2160	2,963.04	2,951.19	0.0000	4.5800	50.0000	0.0000	(0.3770)	(0.0410)	0.0000	1	(0.4180)	01/06/2025
002557.ZK	12/05/2024	SDB3260760884	100.00	4.2160	423.29	421.60	0.0000	4.5800	50.0000	0.0000	(0.0539)	(0.0059)	0.0000	1	(0.0597)	01/06/2025
002557.ZK	12/05/2024	SDB3260760884	100.00	4.2160	423.29	421.60	0.0000	4.5800	50.0000	0.0000	(0.0539)	(0.0059)	0.0000	1	(0.0597)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHACHA FOOD CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002557.ZK	12/05/2024	SDB3260760884	600.00	4.2160	2,539.75	2,529.59	0.0000	4.5800	50.0000	0.0000	(0.3231)	(0.0351)	0.0000	1	(0.3582)	01/06/2025
002557.ZK	12/05/2024	SDB3260760884	1,700.00	4.2160	7,195.95	7,167.18	0.0000	4.5800	50.0000	0.0000	(0.9155)	(0.0995)	0.0000	1	(1.0150)	01/06/2025
002557.ZK	12/05/2024	SDB3260760884	1,900.00	4.2160	8,042.54	8,010.38	0.0000	4.5800	50.0000	0.0000	(1.0232)	(0.1113)	0.0000	1	(1.1344)	01/06/2025
002557.ZK	12/05/2024	SDB3260760884	1,700.00	4.2160	7,195.95	7,167.18	0.0000	4.5800	50.0000	0.0000	(0.9155)	(0.0995)	0.0000	1	(1.0150)	01/06/2025
002557.ZK	12/05/2024	SDB3260760884	3,000.00	4.2160	12,698.74	12,647.96	0.0000	4.5800	50.0000	0.0000	(1.6156)	(0.1757)	0.0000	1	(1.7912)	01/06/2025
002557.ZK	12/05/2024	SDB3260760884	200.00	4.2160	846.58	843.20	0.0000	4.5800	50.0000	0.0000	(0.1077)	(0.0117)	0.0000	1	(0.1194)	01/06/2025
002557.ZK	12/05/2024	SDB3260760884	700.00	4.2160	2,963.04	2,951.19	0.0000	4.5800	50.0000	0.0000	(0.3770)	(0.0410)	0.0000	1	(0.4180)	01/06/2025
002557.ZK	12/05/2024	SDB3260760884	800.00	4.2160	3,386.33	3,372.79	0.0000	4.5800	50.0000	0.0000	(0.4308)	(0.0468)	0.0000	1	(0.4777)	01/06/2025
002557.ZK	12/05/2024	SDB3260760884	1,100.00	4.2160	4,656.21	4,637.59	0.0000	4.5800	50.0000	0.0000	(0.5924)	(0.0644)	0.0000	1	(0.6568)	01/06/2025
002557.ZK	12/05/2024	SDB3260760884	2,700.00	4.2160	11,428.87	11,383.16	0.0000	4.5800	50.0000	0.0000	(1.4540)	(0.1581)	0.0000	1	(1.6121)	01/06/2025
002557.ZK	12/04/2024	SDB3260760884	1,700.00	4.2329	7,195.95	7,195.95	0.0000	4.5800	50.0000	0.0000	(0.9155)	(0.0999)	0.0000	1	(1.0154)	01/06/2025
002557.ZK	12/04/2024	SDB3260760884	700.00	4.2329	2,963.04	2,963.04	0.0000	4.5800	50.0000	0.0000	(0.3770)	(0.0412)	0.0000	1	(0.4181)	01/06/2025
002557.ZK	12/04/2024	SDB3260760884	100.00	4.2329	423.29	423.29	0.0000	4.5800	50.0000	0.0000	(0.0539)	(0.0059)	0.0000	1	(0.0597)	01/06/2025
002557.ZK	12/04/2024	SDB3260760884	100.00	4.2329	423.29	423.29	0.0000	4.5800	50.0000	0.0000	(0.0539)	(0.0059)	0.0000	1	(0.0597)	01/06/2025
002557.ZK	12/04/2024	SDB3260760884	600.00	4.2329	2,539.75	2,539.75	0.0000	4.5800	50.0000	0.0000	(0.3231)	(0.0353)	0.0000	1	(0.3584)	01/06/2025
002557.ZK	12/04/2024	SDB3260760884	1,700.00	4.2329	7,195.95	7,195.95	0.0000	4.5800	50.0000	0.0000	(0.9155)	(0.0999)	0.0000	1	(1.0154)	01/06/2025
002557.ZK	12/04/2024	SDB3260760884	1,900.00	4.2329	8,042.54	8,042.54	0.0000	4.5800	50.0000	0.0000	(1.0232)	(0.1117)	0.0000	1	(1.1349)	01/06/2025
002557.ZK	12/04/2024	SDB3260760884	1,700.00	4.2329	7,195.95	7,195.95	0.0000	4.5800	50.0000	0.0000	(0.9155)	(0.0999)	0.0000	1	(1.0154)	01/06/2025
002557.ZK	12/04/2024	SDB3260760884	3,000.00	4.2329	12,698.74	12,698.74	0.0000	4.5800	50.0000	0.0000	(1.6156)	(0.1764)	0.0000	1	(1.7919)	01/06/2025
002557.ZK	12/04/2024	SDB3260760884	200.00	4.2329	846.58	846.58	0.0000	4.5800	50.0000	0.0000	(0.1077)	(0.0118)	0.0000	1	(0.1195)	01/06/2025
002557.ZK	12/04/2024	SDB3260760884	700.00	4.2329	2,963.04	2,963.04	0.0000	4.5800	50.0000	0.0000	(0.3770)	(0.0412)	0.0000	1	(0.4181)	01/06/2025
002557.ZK	12/04/2024	SDB3260760884	800.00	4.2329	3,386.33	3,386.33	0.0000	4.5800	50.0000	0.0000	(0.4308)	(0.0470)	0.0000	1	(0.4778)	01/06/2025
002557.ZK	12/04/2024	SDB3260760884	1,100.00	4.2329	4,656.21	4,656.21	0.0000	4.5800	50.0000	0.0000	(0.5924)	(0.0647)	0.0000	1	(0.6570)	01/06/2025
002557.ZK	12/04/2024	SDB3260760884	2,700.00	4.2329	11,428.87	11,428.87	0.0000	4.5800	50.0000	0.0000	(1.4540)	(0.1587)	0.0000	1	(1.6127)	01/06/2025
TOTAL CHACHA FOOD CO., LTD. CMN CLASS A SERIES NORTHBOUND												(333.1118)	(37.3186)	0.0000	(370.4305)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHANGBAI MOUNTAIN TOURISM CO.,LTD. CMN CLASS A SERIES NORTHBOUND																
603099.SH	01/03/2025	SDB3264921673	1,100.00	5.8019	6,382.13	6,382.13	0.0000	4.3300	50.0000	0.0000	(2.3029)	(0.2659)	0.0000	3	(2.5688)	01/06/2025
603099.SH	01/03/2025	SDB3264921673	800.00	5.7830	4,626.39	4,626.39	0.0000	4.3300	50.0000	0.0000	(1.6694)	(0.1928)	0.0000	3	(1.8621)	01/06/2025
TOTAL CHANGBAI MOUNTAIN TOURISM CO.,LTD. CMN CLASS A SERIES NORTHBOUND												(3.9722)	(0.4587)	0.0000	(4.4309)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHANGJIANG SECURITIES COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND																
000783.ZK	01/03/2025	SDB3261097717	100.00	0.9809	96.46	98.09	0.0000	4.3300	50.0000	0.0000	(0.0348)	(0.0041)	0.0000	3	(0.0389)	01/06/2025
000783.ZK	01/03/2025	SDB3261097717	100.00	0.9809	96.46	98.09	0.0000	4.3300	50.0000	0.0000	(0.0348)	(0.0041)	0.0000	3	(0.0389)	01/06/2025
000783.ZK	01/03/2025	SDB3261097717	2,800.00	0.9809	2,700.88	2,746.56	0.0000	4.3300	50.0000	0.0000	(0.1144)	(0.0000)	0.0000	3	(1.0890)	01/06/2025
000783.ZK	01/03/2025	SDB3261097717	5,300.00	0.9809	5,112.39	5,198.85	0.0000	4.3300	50.0000	0.0000	(1.8447)	(0.2166)	0.0000	3	(2.0613)	01/06/2025
000783.ZK	01/02/2025	SDB3261097717	100.00	0.9749	96.46	97.49	0.0000	4.3300	50.0000	0.0000	(0.0116)	(0.0014)	0.0000	1	(0.0130)	01/06/2025
000783.ZK	01/02/2025	SDB3261097717	100.00	0.9749	96.46	97.49	0.0000	4.3300	50.0000	0.0000	(0.0116)	(0.0014)	0.0000	1	(0.0130)	01/06/2025
000783.ZK	01/02/2025	SDB3261097717	2,800.00	0.9749	2,700.88	2,729.67	0.0000	4.3300	50.0000	0.0000	(0.3249)	(0.0379)	0.0000	1	(0.3628)	01/06/2025
000783.ZK	01/02/2025	SDB3261097717	5,300.00	0.9749	5,112.39	5,166.87	0.0000	4.3300	50.0000	0.0000	(0.6149)	(0.0718)	0.0000	1	(0.6867)	01/06/2025
000783.ZK	12/31/2024	SDB3261097717	100.00	0.9775	96.46	97.75	0.0000	4.3300	50.0000	0.0000	(0.0232)	(0.0027)	0.0000	2	(0.0259)	01/06/2025
000783.ZK	12/31/2024	SDB3261097717	100.00	0.9775	96.46	97.75	0.0000	4.3300	50.0000	0.0000	(0.0232)	(0.0027)	0.0000	2	(0.0259)	01/06/2025
000783.ZK	12/31/2024	SDB3261097717	2,800.00	0.9775	2,700.88	2,737.11	0.0000	4.3300	50.0000	0.0000	(0.6497)	(0.0760)	0.0000	2	(0.7257)	01/06/2025
000783.ZK	12/31/2024	SDB3261097717	5,300.00	0.9775	5,112.39	5,180.96	0.0000	4.3300	50.0000	0.0000	(1.2298)	(0.1439)	0.0000	2	(1.3737)	01/06/2025
000783.ZK	12/30/2024	SDB3261097717	100.00	0.9541	96.46	95.41	0.0000	4.3300	50.0000	0.0000	(0.0116)	(0.0013)	0.0000	1	(0.0129)	01/06/2025
000783.ZK	12/30/2024	SDB3261097717	100.00	0.9541	96.46	95.41	0.0000	4.3300	50.0000	0.0000	(0.0116)	(0.0013)	0.0000	1	(0.0129)	01/06/2025
000783.ZK	12/30/2024	SDB3261097717	2,800.00	0.9541	2,700.88	2,671.47	0.0000	4.3300	50.0000	0.0000	(0.3249)	(0.0371)	0.0000	1	(0.3620)	01/06/2025
000783.ZK	12/30/2024	SDB3261097717	5,300.00	0.9541	5,112.39	5,056.70	0.0000	4.3300	50.0000	0.0000	(0.6149)	(0.0702)	0.0000	1	(0.6851)	01/06/2025
000783.ZK	12/27/2024	SDB3261097717	100.00	0.9647	96.46	96.47	0.0000	4.3300	50.0000	0.0000	(0.0348)	(0.0040)	0.0000	3	(0.0388)	01/06/2025
000783.ZK	12/27/2024	SDB3261097717	100.00	0.9647	96.46	96.47	0.0000	4.3300	50.0000	0.0000	(0.0348)	(0.0040)	0.0000	3	(0.0388)	01/06/2025
000783.ZK	12/27/2024	SDB3261097717	2,800.00	0.9647	2,700.88	2,701.15	0.0000	4.3300	50.0000	0.0000	(0.9746)	(0.1125)	0.0000	3	(1.0871)	01/06/2025
000783.ZK	12/27/2024	SDB3261097717	5,300.00	0.9647	5,112.39	5,112.89	0.0000	4.3300	50.0000	0.0000	(1.8447)	(0.2130)	0.0000	3	(2.0578)	01/06/2025
000783.ZK	12/26/2024	SDB3261097717	100.00	0.9530	96.46	95.30	0.0000	4.3300	50.0000	0.0000	(0.0116)	(0.0013)	0.0000	1	(0.0129)	01/06/2025
000783.ZK	12/26/2024	SDB3261097717	100.00	0.9530	96.46	95.30	0.0000	4.3300	50.0000	0.0000	(0.0116)	(0.0013)	0.0000	1	(0.0129)	01/06/2025
000783.ZK	12/26/2024	SDB3261097717	2,800.00	0.9530	2,700.88	2,668.31	0.0000	4.3300	50.0000	0.0000	(0.3249)	(0.0371)	0.0000	1	(0.3619)	01/06/2025
000783.ZK	12/26/2024	SDB3261097717	5,300.00	0.9530	5,112.39	5,050.73	0.0000	4.3300	50.0000	0.0000	(0.6149)	(0.0701)	0.0000	1	(0.6851)	01/06/2025
000783.ZK	12/24/2024	SDB3261097717	100.00	0.9530	96.46	95.30	0.0000	4.3300	50.0000	0.0000	(0.0232)	(0.0026)	0.0000	2	(0.0259)	01/06/2025
000783.ZK	12/24/2024	SDB3261097717	100.00	0.9530	96.46	95.30	0.0000	4.3300	50.0000	0.0000	(0.0232)	(0.0026)	0.0000	2	(0.0259)	01/06/2025
000783.ZK	12/24/2024	SDB3261097717	2,800.00	0.9530	2,700.88	2,668.31	0.0000	4.3300	50.0000	0.0000	(0.6497)	(0.0741)	0.0000	2	(0.7238)	01/06/2025
000783.ZK	12/24/2024	SDB3261097717	5,300.00	0.9530	5,112.39	5,050.73	0.0000	4.3300	50.0000	0.0000	(1.2298)	(0.1403)	0.0000	2	(1.3701)	01/06/2025
000783.ZK	12/23/2024	SDB3261097717	100.00	0.9657	96.46	96.57	0.0000	4.3300	50.0000	0.0000	(0.0116)	(0.0013)	0.0000	1	(0.0129)	01/06/2025
000783.ZK	12/23/2024	SDB3261097717	100.00	0.9657	96.46	96.57	0.0000	4.3300	50.0000	0.0000	(0.0116)	(0.0013)	0.0000	1	(0.0129)	01/06/2025
000783.ZK	12/23/2024	SDB3261097717	2,800.00	0.9657	2,700.88	2,703.83	0.0000	4.3300	50.0000	0.0000	(0.3249)	(0.0376)	0.0000	1	(0.3624)	01/06/2025
000783.ZK	12/23/2024	SDB3261097717	5,300.00	0.9657	5,112.39	5,117.96	0.0000	4.3300	50.0000	0.0000	(0.6149)	(0.0711)	0.0000	1	(0.6860)	01/06/2025
000783.ZK	12/20/2024	SDB3261097717	100.00	0.9490	96.46	94.90	0.0000	4.3300	50.0000	0.0000	(0.0348)	(0.0040)	0.0000	3	(0.0388)	01/06/2025
000783.ZK	12/20/2024	SDB3261097717	100.00	0.9490	96.46	94.90	0.0000	4.3300	50.0000	0.0000	(0.0348)	(0.0040)	0.0000	3	(0.0388)	01/06/2025
000783.ZK	12/20/2024	SDB3261097717	2,800.00	0.9490	2,700.88	2,657.21	0.0000	4.3300	50.0000	0.0000	(0.9746)	(0.1107)	0.0000	3	(1.0853)	01/06/2025
000783.ZK	12/20/2024	SDB3261097717	5,300.00	0.9490	5,112.39	5,029.73	0.0000	4.3300	50.0000	0.0000	(1.8447)	(0.2096)	0.0000	3	(2.0543)	01/06/2025
000783.ZK	12/19/2024	SDB3261097717	100.00	0.9619	96.46	96.19	0.0000	4.5800	50.0000	0.0000	(0.0123)	(0.0013)	0.0000	1	(0.0136)	01/06/2025
000783.ZK	12/19/2024	SDB3261097717	100.00	0.9619	96.46	96.19	0.0000	4.5800	50.0000	0.0000	(0.0123)	(0.0013)	0.0000	1	(0.0136)	01/06/2025
000783.ZK	12/19/2024	SDB3261097717	2,800.00	0.9619	2,700.88	2,693.43	0.0000	4.5800	50.0000	0.0000	(0.3436)	(0.0374)	0.0000	1	(0.3810)	01/06/2025
000783.ZK	12/19/2024	SDB3261097717	5,300.00	0.9619	5,112.39	5,098.29	0.0000	4.5800	50.0000	0.0000	(0.6504)	(0.0708)	0.0000	1	(0.7212)	01/06/2025
000783.ZK	12/18/2024	SDB3261097717	100.00	0.9686	96.46	96.86	0.0000	4.5800	50.0000	0.0000	(0.0123)	(0.0013)	0.0000	1	(0.0136)	01/06/2025
000783.ZK	12/18/2024	SDB3261097717	100.00	0.9686	96.46	96.86	0.0000	4.5800	50.0000	0.0000	(0.0123)	(0.0013)	0.0000	1	(0.0136)	01/06/2025
000783.ZK	12/18/2024	SDB3261097717	2,800.00	0.9686	2,700.88	2,712.16	0.0000	4.5800	50.0000	0.0000	(0.3436)	(0.0377)	0.0000	1	(0.3813)	01/06/2025
000783.ZK	12/18/2024	SDB3261097717	5,300.00	0.9686	5,112.39	5,133.73	0.0000	4.5800	50.0000	0.0000	(0.6504)	(0.0713)	0.0000	1	(0.7217)	01/06/2025
000783.ZK	12/17/2024	SDB3261097717	100.00	0.9923	96.46	99.23	0.0000	4.5800	50.0000	0.0000	(0.0123)	(0.0014)	0.0000	1	(0.0137)	01/06/2025
000783.ZK	12/17/2024	SDB3261097717	100.00	0.9923	96.46	99.23	0.0000	4.5800	50.0000	0.0000	(0.0123)	(0.0014)	0.0000	1	(0.0137)	01/06/2025
000783.ZK	12/17/2024	SDB3261097717	2,800.00	0.9923	2,700.88	2,778.36	0.0000	4.5800	50.0000	0.0000	(0.3436)	(0.0386)	0.0000	1	(0.3822)	01/06/2025
000783.ZK	12/17/2024	SDB3261097717	5,300.00	0.9923	5,112.39	5,259.04	0.0000	4.5800	50.0000	0.0000	(0.6504)	(0.0730)	0.0000	1	(0.7235)	01/06/2025
000783.ZK	12/16/2024	SDB3261097717	100.00	0.9784	96.46	97.84	0.0000	4.5800	50.0000	0.0000	(0.0123)	(0.0014)	0.0000	1	(0.0136)	01/06/2025
000783.ZK	12/16/2024	SDB3261097717	100.00	0.9784	96.46	97.84	0.0000	4.5800	50.0000	0.0000	(0.0123)	(0.0014)	0.0000	1	(0.0136)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHANGJIANG SECURITIES COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
000783.ZK	12/16/2024	SDB3261097717	2,800.00	0.9784	2,700.88	2,739.56	0.0000	4.5800	50.0000	0.0000	(0.3436)	(0.0380)	0.0000	1	(0.3817)	01/06/2025
000783.ZK	12/16/2024	SDB3261097717	5,300.00	0.9784	5,112.39	5,185.59	0.0000	4.5800	50.0000	0.0000	(0.6504)	(0.0720)	0.0000	1	(0.7224)	01/06/2025
000783.ZK	12/13/2024	SDB3261097717	100.00	0.9802	96.46	98.02	0.0000	4.5800	50.0000	0.0000	(0.0368)	(0.0041)	0.0000	3	(0.0409)	01/06/2025
000783.ZK	12/13/2024	SDB3261097717	100.00	0.9802	96.46	98.02	0.0000	4.5800	50.0000	0.0000	(0.0368)	(0.0041)	0.0000	3	(0.0409)	01/06/2025
000783.ZK	12/13/2024	SDB3261097717	2,800.00	0.9802	2,700.88	2,744.43	0.0000	4.5800	50.0000	0.0000	(1.0308)	(0.1144)	0.0000	3	(1.1452)	01/06/2025
000783.ZK	12/13/2024	SDB3261097717	5,300.00	0.9802	5,112.39	5,194.82	0.0000	4.5800	50.0000	0.0000	(1.9512)	(0.2165)	0.0000	3	(2.1677)	01/06/2025
000783.ZK	12/12/2024	SDB3261097717	100.00	0.9669	96.46	96.69	0.0000	4.5800	50.0000	0.0000	(0.0123)	(0.0013)	0.0000	1	(0.0136)	01/06/2025
000783.ZK	12/12/2024	SDB3261097717	100.00	0.9669	96.46	96.69	0.0000	4.5800	50.0000	0.0000	(0.0123)	(0.0013)	0.0000	1	(0.0136)	01/06/2025
000783.ZK	12/12/2024	SDB3261097717	2,800.00	0.9669	2,700.88	2,707.19	0.0000	4.5800	50.0000	0.0000	(0.3436)	(0.0376)	0.0000	1	(0.3812)	01/06/2025
000783.ZK	12/12/2024	SDB3261097717	5,300.00	0.9669	5,112.39	5,124.32	0.0000	4.5800	50.0000	0.0000	(0.6504)	(0.0712)	0.0000	1	(0.7216)	01/06/2025
000783.ZK	12/11/2024	SDB3261097717	100.00	0.9844	96.46	98.44	0.0000	4.5800	50.0000	0.0000	(0.0123)	(0.0014)	0.0000	1	(0.0136)	01/06/2025
000783.ZK	12/11/2024	SDB3261097717	100.00	0.9844	96.46	98.44	0.0000	4.5800	50.0000	0.0000	(0.0123)	(0.0014)	0.0000	1	(0.0136)	01/06/2025
000783.ZK	12/11/2024	SDB3261097717	2,800.00	0.9844	2,700.88	2,756.32	0.0000	4.5800	50.0000	0.0000	(0.3436)	(0.0383)	0.0000	1	(0.3819)	01/06/2025
000783.ZK	12/11/2024	SDB3261097717	5,300.00	0.9844	5,112.39	5,217.33	0.0000	4.5800	50.0000	0.0000	(0.6504)	(0.0725)	0.0000	1	(0.7229)	01/06/2025
000783.ZK	12/10/2024	SDB3261097717	100.00	0.9704	96.46	97.04	0.0000	4.5800	50.0000	0.0000	(0.0123)	(0.0013)	0.0000	1	(0.0136)	01/06/2025
000783.ZK	12/10/2024	SDB3261097717	100.00	0.9704	96.46	97.04	0.0000	4.5800	50.0000	0.0000	(0.0123)	(0.0013)	0.0000	1	(0.0136)	01/06/2025
000783.ZK	12/10/2024	SDB3261097717	2,800.00	0.9704	2,700.88	2,717.03	0.0000	4.5800	50.0000	0.0000	(0.3436)	(0.0377)	0.0000	1	(0.3813)	01/06/2025
000783.ZK	12/10/2024	SDB3261097717	5,300.00	0.9704	5,112.39	5,142.95	0.0000	4.5800	50.0000	0.0000	(0.6504)	(0.0714)	0.0000	1	(0.7218)	01/06/2025
000783.ZK	12/09/2024	SDB3261097717	100.00	0.9609	96.46	96.09	0.0000	4.5800	50.0000	0.0000	(0.0123)	(0.0013)	0.0000	1	(0.0136)	01/06/2025
000783.ZK	12/09/2024	SDB3261097717	100.00	0.9609	96.46	96.09	0.0000	4.5800	50.0000	0.0000	(0.0123)	(0.0013)	0.0000	1	(0.0136)	01/06/2025
000783.ZK	12/09/2024	SDB3261097717	2,800.00	0.9609	2,700.88	2,690.46	0.0000	4.5800	50.0000	0.0000	(0.3436)	(0.0374)	0.0000	1	(0.3810)	01/06/2025
000783.ZK	12/09/2024	SDB3261097717	5,300.00	0.9609	5,112.39	5,092.66	0.0000	4.5800	50.0000	0.0000	(0.6504)	(0.0707)	0.0000	1	(0.7211)	01/06/2025
000783.ZK	12/06/2024	SDB3261097717	100.00	0.9686	96.46	96.86	0.0000	4.5800	50.0000	0.0000	(0.0368)	(0.0040)	0.0000	3	(0.0409)	01/06/2025
000783.ZK	12/06/2024	SDB3261097717	100.00	0.9686	96.46	96.86	0.0000	4.5800	50.0000	0.0000	(0.0368)	(0.0040)	0.0000	3	(0.0409)	01/06/2025
000783.ZK	12/06/2024	SDB3261097717	2,800.00	0.9686	2,700.88	2,711.97	0.0000	4.5800	50.0000	0.0000	(1.0308)	(0.1130)	0.0000	3	(1.1438)	01/06/2025
000783.ZK	12/06/2024	SDB3261097717	5,300.00	0.9686	5,112.39	5,133.36	0.0000	4.5800	50.0000	0.0000	(1.9512)	(0.2139)	0.0000	3	(2.1651)	01/06/2025
000783.ZK	12/05/2024	SDB3261097717	100.00	0.9689	96.46	96.89	0.0000	4.5800	50.0000	0.0000	(0.0123)	(0.0013)	0.0000	1	(0.0136)	01/06/2025
000783.ZK	12/05/2024	SDB3261097717	100.00	0.9689	96.46	96.89	0.0000	4.5800	50.0000	0.0000	(0.0123)	(0.0013)	0.0000	1	(0.0136)	01/06/2025
000783.ZK	12/05/2024	SDB3261097717	2,800.00	0.9689	2,700.88	2,712.94	0.0000	4.5800	50.0000	0.0000	(0.3436)	(0.0377)	0.0000	1	(0.3813)	01/06/2025
000783.ZK	12/05/2024	SDB3261097717	5,300.00	0.9689	5,112.39	5,135.21	0.0000	4.5800	50.0000	0.0000	(0.6504)	(0.0713)	0.0000	1	(0.7217)	01/06/2025
000783.ZK	12/04/2024	SDB3261097717	100.00	0.9646	96.46	96.46	0.0000	4.5800	50.0000	0.0000	(0.0123)	(0.0013)	0.0000	1	(0.0136)	01/06/2025
000783.ZK	12/04/2024	SDB3261097717	100.00	0.9646	96.46	96.46	0.0000	4.5800	50.0000	0.0000	(0.0123)	(0.0013)	0.0000	1	(0.0136)	01/06/2025
000783.ZK	12/04/2024	SDB3261097717	2,800.00	0.9646	2,700.88	2,700.88	0.0000	4.5800	50.0000	0.0000	(0.3436)	(0.0375)	0.0000	1	(0.3811)	01/06/2025
000783.ZK	12/04/2024	SDB3261097717	5,300.00	0.9646	5,112.39	5,112.39	0.0000	4.5800	50.0000	0.0000	(0.6504)	(0.0710)	0.0000	1	(0.7214)	01/06/2025
TOTAL CHANGJIANG SECURITIES COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND												(32.6675)	(3.6838)	0.0000	(36.3513)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHANGSHU TIANYIN ELECTROMECHANICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND																
300342.ZK	01/03/2025	SDB3260123072	300.00	2.3312	709.80	699.36	0.0000	4.3300	50.0000	0.0000	(0.2561)	(0.0291)	0.0000	3	(0.2853)	01/06/2025
300342.ZK	01/03/2025	SDB3260123072	2,000.00	2.3312	4,725.69	4,662.43	0.0000	4.3300	50.0000	0.0000	(1.7052)	(0.1943)	0.0000	3	(1.8995)	01/06/2025
300342.ZK	01/03/2025	SDB3260123072	200.00	2.3312	535.67	466.24	0.0000	4.3300	50.0000	0.0000	(0.1933)	(0.0194)	0.0000	3	(0.2127)	01/06/2025
300342.ZK	01/03/2025	SDB3260123072	1,100.00	2.3312	2,946.00	2,564.33	0.0000	4.3300	50.0000	0.0000	(1.0630)	(0.1068)	0.0000	3	(1.1699)	01/06/2025
300342.ZK	01/03/2025	SDB3260123072	700.00	2.3312	1,860.24	1,631.85	0.0000	4.3300	50.0000	0.0000	(0.6712)	(0.0680)	0.0000	3	(0.7392)	01/06/2025
300342.ZK	01/03/2025	SDB3260123072	5,900.00	2.3312	15,679.20	13,754.16	0.0000	4.3300	50.0000	0.0000	(5.6576)	(0.5731)	0.0000	3	(6.2307)	01/06/2025
300342.ZK	01/03/2025	SDB3260123072	200.00	2.3312	531.50	466.24	0.0000	4.3300	50.0000	0.0000	(0.1918)	(0.0194)	0.0000	3	(0.2112)	01/06/2025
300342.ZK	01/03/2025	SDB3260123072	200.00	2.3312	531.50	466.24	0.0000	4.3300	50.0000	0.0000	(0.1918)	(0.0194)	0.0000	3	(0.2112)	01/06/2025
300342.ZK	01/03/2025	SDB3260123072	300.00	2.3312	797.25	699.36	0.0000	4.3300	50.0000	0.0000	(0.2877)	(0.0291)	0.0000	3	(0.3168)	01/06/2025
300342.ZK	01/03/2025	SDB3260123072	400.00	2.3312	1,063.00	932.49	0.0000	4.3300	50.0000	0.0000	(0.3836)	(0.0389)	0.0000	3	(0.4224)	01/06/2025
300342.ZK	01/03/2025	SDB3260123072	7,200.00	2.3312	19,133.94	16,784.73	0.0000	4.3300	50.0000	0.0000	(6.9042)	(0.6994)	0.0000	3	(7.6035)	01/06/2025
300342.ZK	01/03/2025	SDB3260123072	2,800.00	2.3312	7,440.97	6,527.40	0.0000	4.3300	50.0000	0.0000	(2.6850)	(0.2720)	0.0000	3	(2.9569)	01/06/2025
300342.ZK	01/03/2025	SDB3260123072	100.00	2.3312	265.75	233.12	0.0000	4.3300	50.0000	0.0000	(0.0959)	(0.0097)	0.0000	3	(0.1056)	01/06/2025
300342.ZK	01/03/2025	SDB3260123072	400.00	2.3312	1,063.00	932.49	0.0000	4.3300	50.0000	0.0000	(0.3836)	(0.0389)	0.0000	3	(0.4224)	01/06/2025
300342.ZK	01/03/2025	SDB3260123072	300.00	2.3312	797.25	699.36	0.0000	4.3300	50.0000	0.0000	(0.2877)	(0.0291)	0.0000	3	(0.3168)	01/06/2025
300342.ZK	01/03/2025	SDB3260123072	5,300.00	2.3312	14,084.70	12,355.43	0.0000	4.3300	50.0000	0.0000	(5.0822)	(0.5148)	0.0000	3	(5.5970)	01/06/2025
300342.ZK	01/03/2025	SDB3260123072	2,300.00	2.3312	6,112.23	5,361.79	0.0000	4.3300	50.0000	0.0000	(2.2055)	(0.2234)	0.0000	3	(2.4289)	01/06/2025
300342.ZK	01/03/2025	SDB3260123072	800.00	2.3312	2,125.99	1,864.97	0.0000	4.3300	50.0000	0.0000	(0.7671)	(0.0777)	0.0000	3	(0.8448)	01/06/2025
300342.ZK	01/03/2025	SDB3260123072	1,800.00	2.3312	4,783.48	4,196.18	0.0000	4.3300	50.0000	0.0000	(1.7260)	(0.1748)	0.0000	3	(1.9009)	01/06/2025
300342.ZK	01/03/2025	SDB3260123072	1,800.00	2.3312	4,783.48	4,196.18	0.0000	4.3300	50.0000	0.0000	(1.7260)	(0.1748)	0.0000	3	(1.9009)	01/06/2025
300342.ZK	01/03/2025	SDB3260123072	200.00	2.3312	531.50	466.24	0.0000	4.3300	50.0000	0.0000	(0.1918)	(0.0194)	0.0000	3	(0.2112)	01/06/2025
300342.ZK	01/03/2025	SDB3260123072	400.00	2.3312	1,063.00	932.49	0.0000	4.3300	50.0000	0.0000	(0.3836)	(0.0389)	0.0000	3	(0.4224)	01/06/2025
300342.ZK	01/03/2025	SDB3260123072	200.00	2.3312	531.50	466.24	0.0000	4.3300	50.0000	0.0000	(0.1918)	(0.0194)	0.0000	3	(0.2112)	01/06/2025
300342.ZK	01/03/2025	SDB3260123072	600.00	2.3312	1,594.49	1,398.73	0.0000	4.3300	50.0000	0.0000	(0.5753)	(0.0583)	0.0000	3	(0.6336)	01/06/2025
300342.ZK	01/03/2025	SDB3260123072	200.00	2.3312	531.50	466.24	0.0000	4.3300	50.0000	0.0000	(0.1918)	(0.0194)	0.0000	3	(0.2112)	01/06/2025
300342.ZK	01/02/2025	SDB3260123072	300.00	2.3441	709.80	703.23	0.0000	4.3300	50.0000	0.0000	(0.0854)	(0.0098)	0.0000	1	(0.0951)	01/06/2025
300342.ZK	01/02/2025	SDB3260123072	2,000.00	2.3441	4,725.69	4,688.20	0.0000	4.3300	50.0000	0.0000	(0.5684)	(0.0651)	0.0000	1	(0.6335)	01/06/2025
300342.ZK	01/02/2025	SDB3260123072	200.00	2.3441	535.67	468.82	0.0000	4.3300	50.0000	0.0000	(0.0644)	(0.0065)	0.0000	1	(0.0709)	01/06/2025
300342.ZK	01/02/2025	SDB3260123072	1,100.00	2.3441	2,946.00	2,578.51	0.0000	4.3300	50.0000	0.0000	(0.3543)	(0.0358)	0.0000	1	(0.3902)	01/06/2025
300342.ZK	01/02/2025	SDB3260123072	700.00	2.3441	1,860.24	1,640.87	0.0000	4.3300	50.0000	0.0000	(0.2237)	(0.0228)	0.0000	1	(0.2465)	01/06/2025
300342.ZK	01/02/2025	SDB3260123072	5,900.00	2.3441	15,679.20	13,830.18	0.0000	4.3300	50.0000	0.0000	(1.8859)	(0.1921)	0.0000	1	(2.0779)	01/06/2025
300342.ZK	01/02/2025	SDB3260123072	200.00	2.3441	531.50	468.82	0.0000	4.3300	50.0000	0.0000	(0.0639)	(0.0065)	0.0000	1	(0.0704)	01/06/2025
300342.ZK	01/02/2025	SDB3260123072	200.00	2.3441	531.50	468.82	0.0000	4.3300	50.0000	0.0000	(0.0639)	(0.0065)	0.0000	1	(0.0704)	01/06/2025
300342.ZK	01/02/2025	SDB3260123072	300.00	2.3441	797.25	703.23	0.0000	4.3300	50.0000	0.0000	(0.0959)	(0.0098)	0.0000	1	(0.1057)	01/06/2025
300342.ZK	01/02/2025	SDB3260123072	400.00	2.3441	1,063.00	937.64	0.0000	4.3300	50.0000	0.0000	(0.1279)	(0.0130)	0.0000	1	(0.1409)	01/06/2025
300342.ZK	01/02/2025	SDB3260123072	7,200.00	2.3441	19,133.94	16,877.51	0.0000	4.3300	50.0000	0.0000	(2.3014)	(0.2344)	0.0000	1	(2.5358)	01/06/2025
300342.ZK	01/02/2025	SDB3260123072	2,800.00	2.3441	7,440.97	6,563.47	0.0000	4.3300	50.0000	0.0000	(0.8950)	(0.0912)	0.0000	1	(0.9861)	01/06/2025
300342.ZK	01/02/2025	SDB3260123072	100.00	2.3441	265.75	234.41	0.0000	4.3300	50.0000	0.0000	(0.0320)	(0.0033)	0.0000	1	(0.0352)	01/06/2025
300342.ZK	01/02/2025	SDB3260123072	400.00	2.3441	1,063.00	937.64	0.0000	4.3300	50.0000	0.0000	(0.1279)	(0.0130)	0.0000	1	(0.1409)	01/06/2025
300342.ZK	01/02/2025	SDB3260123072	300.00	2.3441	797.25	703.23	0.0000	4.3300	50.0000	0.0000	(0.0959)	(0.0098)	0.0000	1	(0.1057)	01/06/2025
300342.ZK	01/02/2025	SDB3260123072	5,300.00	2.3441	14,084.70	12,423.72	0.0000	4.3300	50.0000	0.0000	(1.6941)	(0.1726)	0.0000	1	(1.8666)	01/06/2025
300342.ZK	01/02/2025	SDB3260123072	2,300.00	2.3441	6,112.23	5,391.43	0.0000	4.3300	50.0000	0.0000	(0.7352)	(0.0749)	0.0000	1	(0.8100)	01/06/2025
300342.ZK	01/02/2025	SDB3260123072	800.00	2.3441	2,125.99	1,875.28	0.0000	4.3300	50.0000	0.0000	(0.2557)	(0.0260)	0.0000	1	(0.2818)	01/06/2025
300342.ZK	01/02/2025	SDB3260123072	1,800.00	2.3441	4,783.48	4,219.38	0.0000	4.3300	50.0000	0.0000	(0.5753)	(0.0586)	0.0000	1	(0.6339)	01/06/2025
300342.ZK	01/02/2025	SDB3260123072	1,800.00	2.3441	4,783.48	4,219.38	0.0000	4.3300	50.0000	0.0000	(0.5753)	(0.0586)	0.0000	1	(0.6339)	01/06/2025
300342.ZK	01/02/2025	SDB3260123072	200.00	2.3441	531.50	468.82	0.0000	4.3300	50.0000	0.0000	(0.0639)	(0.0065)	0.0000	1	(0.0704)	01/06/2025
300342.ZK	01/02/2025	SDB3260123072	400.00	2.3441	1,063.00	937.64	0.0000	4.3300	50.0000	0.0000	(0.1279)	(0.0130)	0.0000	1	(0.1409)	01/06/2025
300342.ZK	01/02/2025	SDB3260123072	200.00	2.3441	531.50	468.82	0.0000	4.3300	50.0000	0.0000	(0.0639)	(0.0065)	0.0000	1	(0.0704)	01/06/2025
300342.ZK	01/02/2025	SDB3260123072	600.00	2.3441	1,594.49	1,406.46	0.0000	4.3300	50.0000	0.0000	(0.1918)	(0.0195)	0.0000	1	(0.2113)	01/06/2025
300342.ZK	01/02/2025	SDB3260123072	200.00	2.3441	531.50	468.82	0.0000	4.3300	50.0000	0.0000	(0.0639)	(0.0065)	0.0000	1	(0.0704)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHANGSHU TIANYIN ELECTROMECHANICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300342.ZK	12/31/2024	SDB3260123072	300.00	2.3795	709.80	713.85	0.0000	4.3300	50.0000	0.0000	(0.1707)	(0.0198)	0.0000	2	(0.1906)	01/06/2025
300342.ZK	12/31/2024	SDB3260123072	2,000.00	2.3795	4,725.69	4,759.00	0.0000	4.3300	50.0000	0.0000	(1.1368)	(0.1322)	0.0000	2	(1.2690)	01/06/2025
300342.ZK	12/31/2024	SDB3260123072	200.00	2.3795	535.67	475.90	0.0000	4.3300	50.0000	0.0000	(0.1289)	(0.0132)	0.0000	2	(0.1421)	01/06/2025
300342.ZK	12/31/2024	SDB3260123072	1,100.00	2.3795	2,946.00	2,617.45	0.0000	4.3300	50.0000	0.0000	(0.7087)	(0.0727)	0.0000	2	(0.7814)	01/06/2025
300342.ZK	12/31/2024	SDB3260123072	700.00	2.3795	1,860.24	1,665.65	0.0000	4.3300	50.0000	0.0000	(0.4475)	(0.0463)	0.0000	2	(0.4938)	01/06/2025
300342.ZK	12/31/2024	SDB3260123072	5,900.00	2.3795	15,679.20	14,039.06	0.0000	4.3300	50.0000	0.0000	(3.7717)	(0.3900)	0.0000	2	(4.1617)	01/06/2025
300342.ZK	12/31/2024	SDB3260123072	200.00	2.3795	531.50	475.90	0.0000	4.3300	50.0000	0.0000	(0.1279)	(0.0132)	0.0000	2	(0.1411)	01/06/2025
300342.ZK	12/31/2024	SDB3260123072	200.00	2.3795	531.50	475.90	0.0000	4.3300	50.0000	0.0000	(0.1279)	(0.0132)	0.0000	2	(0.1411)	01/06/2025
300342.ZK	12/31/2024	SDB3260123072	300.00	2.3795	797.25	713.85	0.0000	4.3300	50.0000	0.0000	(0.1918)	(0.0198)	0.0000	2	(0.2116)	01/06/2025
300342.ZK	12/31/2024	SDB3260123072	400.00	2.3795	1,063.00	951.80	0.0000	4.3300	50.0000	0.0000	(0.2557)	(0.0264)	0.0000	2	(0.2821)	01/06/2025
300342.ZK	12/31/2024	SDB3260123072	7,200.00	2.3795	19,133.94	17,132.41	0.0000	4.3300	50.0000	0.0000	(4.6028)	(0.4759)	0.0000	2	(5.0787)	01/06/2025
300342.ZK	12/31/2024	SDB3260123072	2,800.00	2.3795	7,440.97	6,662.61	0.0000	4.3300	50.0000	0.0000	(1.7900)	(0.1851)	0.0000	2	(1.9750)	01/06/2025
300342.ZK	12/31/2024	SDB3260123072	100.00	2.3795	265.75	237.95	0.0000	4.3300	50.0000	0.0000	(0.0639)	(0.0066)	0.0000	2	(0.0705)	01/06/2025
300342.ZK	12/31/2024	SDB3260123072	400.00	2.3795	1,063.00	951.80	0.0000	4.3300	50.0000	0.0000	(0.2557)	(0.0264)	0.0000	2	(0.2821)	01/06/2025
300342.ZK	12/31/2024	SDB3260123072	300.00	2.3795	797.25	713.85	0.0000	4.3300	50.0000	0.0000	(0.1918)	(0.0198)	0.0000	2	(0.2116)	01/06/2025
300342.ZK	12/31/2024	SDB3260123072	5,300.00	2.3795	14,084.70	12,611.36	0.0000	4.3300	50.0000	0.0000	(3.3882)	(0.3503)	0.0000	2	(3.7385)	01/06/2025
300342.ZK	12/31/2024	SDB3260123072	2,300.00	2.3795	6,112.23	5,472.85	0.0000	4.3300	50.0000	0.0000	(1.4703)	(0.1520)	0.0000	2	(1.6224)	01/06/2025
300342.ZK	12/31/2024	SDB3260123072	800.00	2.3795	2,125.99	1,903.60	0.0000	4.3300	50.0000	0.0000	(0.5114)	(0.0529)	0.0000	2	(0.5643)	01/06/2025
300342.ZK	12/31/2024	SDB3260123072	1,800.00	2.3795	4,783.48	4,283.10	0.0000	4.3300	50.0000	0.0000	(1.1507)	(0.1190)	0.0000	2	(1.2697)	01/06/2025
300342.ZK	12/31/2024	SDB3260123072	1,800.00	2.3795	4,783.48	4,283.10	0.0000	4.3300	50.0000	0.0000	(1.1507)	(0.1190)	0.0000	2	(1.2697)	01/06/2025
300342.ZK	12/31/2024	SDB3260123072	200.00	2.3795	531.50	475.90	0.0000	4.3300	50.0000	0.0000	(0.1279)	(0.0132)	0.0000	2	(0.1411)	01/06/2025
300342.ZK	12/31/2024	SDB3260123072	400.00	2.3795	1,063.00	951.80	0.0000	4.3300	50.0000	0.0000	(0.2557)	(0.0264)	0.0000	2	(0.2821)	01/06/2025
300342.ZK	12/31/2024	SDB3260123072	200.00	2.3795	531.50	475.90	0.0000	4.3300	50.0000	0.0000	(0.1279)	(0.0132)	0.0000	2	(0.1411)	01/06/2025
300342.ZK	12/31/2024	SDB3260123072	600.00	2.3795	1,594.49	1,427.70	0.0000	4.3300	50.0000	0.0000	(0.3836)	(0.0397)	0.0000	2	(0.4232)	01/06/2025
300342.ZK	12/31/2024	SDB3260123072	200.00	2.3795	531.50	475.90	0.0000	4.3300	50.0000	0.0000	(0.1279)	(0.0132)	0.0000	2	(0.1411)	01/06/2025
300342.ZK	12/30/2024	SDB3260123072	200.00	2.3380	535.67	467.60	0.0000	4.3300	50.0000	0.0000	(0.0644)	(0.0065)	0.0000	1	(0.0709)	01/06/2025
300342.ZK	12/30/2024	SDB3260123072	1,100.00	2.3380	2,946.00	2,571.81	0.0000	4.3300	50.0000	0.0000	(0.3543)	(0.0357)	0.0000	1	(0.3901)	01/06/2025
300342.ZK	12/30/2024	SDB3260123072	700.00	2.3380	1,860.24	1,636.61	0.0000	4.3300	50.0000	0.0000	(0.2237)	(0.0227)	0.0000	1	(0.2465)	01/06/2025
300342.ZK	12/30/2024	SDB3260123072	5,900.00	2.3380	15,679.20	13,794.28	0.0000	4.3300	50.0000	0.0000	(1.8859)	(0.1916)	0.0000	1	(2.0774)	01/06/2025
300342.ZK	12/30/2024	SDB3260123072	200.00	2.3380	531.50	467.60	0.0000	4.3300	50.0000	0.0000	(0.0639)	(0.0065)	0.0000	1	(0.0704)	01/06/2025
300342.ZK	12/30/2024	SDB3260123072	200.00	2.3380	531.50	467.60	0.0000	4.3300	50.0000	0.0000	(0.0639)	(0.0065)	0.0000	1	(0.0704)	01/06/2025
300342.ZK	12/30/2024	SDB3260123072	300.00	2.3380	797.25	701.40	0.0000	4.3300	50.0000	0.0000	(0.0959)	(0.0097)	0.0000	1	(0.1056)	01/06/2025
300342.ZK	12/30/2024	SDB3260123072	400.00	2.3380	1,063.00	935.21	0.0000	4.3300	50.0000	0.0000	(0.1279)	(0.0130)	0.0000	1	(0.1408)	01/06/2025
300342.ZK	12/30/2024	SDB3260123072	7,200.00	2.3380	19,133.94	16,833.69	0.0000	4.3300	50.0000	0.0000	(2.3014)	(0.2338)	0.0000	1	(2.5352)	01/06/2025
300342.ZK	12/30/2024	SDB3260123072	2,800.00	2.3380	7,440.97	6,546.44	0.0000	4.3300	50.0000	0.0000	(0.8950)	(0.0909)	0.0000	1	(0.9859)	01/06/2025
300342.ZK	12/30/2024	SDB3260123072	100.00	2.3380	265.75	233.80	0.0000	4.3300	50.0000	0.0000	(0.0320)	(0.0032)	0.0000	1	(0.0352)	01/06/2025
300342.ZK	12/30/2024	SDB3260123072	400.00	2.3380	1,063.00	935.21	0.0000	4.3300	50.0000	0.0000	(0.1279)	(0.0130)	0.0000	1	(0.1408)	01/06/2025
300342.ZK	12/30/2024	SDB3260123072	300.00	2.3380	797.25	701.40	0.0000	4.3300	50.0000	0.0000	(0.0959)	(0.0097)	0.0000	1	(0.1056)	01/06/2025
300342.ZK	12/30/2024	SDB3260123072	5,300.00	2.3380	14,084.70	12,391.47	0.0000	4.3300	50.0000	0.0000	(1.6941)	(0.1721)	0.0000	1	(1.8662)	01/06/2025
300342.ZK	12/30/2024	SDB3260123072	2,300.00	2.3380	6,112.23	5,377.43	0.0000	4.3300	50.0000	0.0000	(0.7352)	(0.0747)	0.0000	1	(0.8099)	01/06/2025
300342.ZK	12/30/2024	SDB3260123072	800.00	2.3380	2,125.99	1,870.41	0.0000	4.3300	50.0000	0.0000	(0.2557)	(0.0260)	0.0000	1	(0.2817)	01/06/2025
300342.ZK	12/30/2024	SDB3260123072	1,800.00	2.3380	4,783.48	4,208.42	0.0000	4.3300	50.0000	0.0000	(0.5753)	(0.0585)	0.0000	1	(0.6338)	01/06/2025
300342.ZK	12/30/2024	SDB3260123072	1,800.00	2.3380	4,783.48	4,208.42	0.0000	4.3300	50.0000	0.0000	(0.5753)	(0.0585)	0.0000	1	(0.6338)	01/06/2025
300342.ZK	12/30/2024	SDB3260123072	200.00	2.3380	531.50	467.60	0.0000	4.3300	50.0000	0.0000	(0.0639)	(0.0065)	0.0000	1	(0.0704)	01/06/2025
300342.ZK	12/30/2024	SDB3260123072	400.00	2.3380	1,063.00	935.21	0.0000	4.3300	50.0000	0.0000	(0.1279)	(0.0130)	0.0000	1	(0.1408)	01/06/2025
300342.ZK	12/30/2024	SDB3260123072	200.00	2.3380	531.50	467.60	0.0000	4.3300	50.0000	0.0000	(0.0639)	(0.0065)	0.0000	1	(0.0704)	01/06/2025
300342.ZK	12/30/2024	SDB3260123072	600.00	2.3380	1,594.49	1,402.81	0.0000	4.3300	50.0000	0.0000	(0.1918)	(0.0195)	0.0000	1	(0.2113)	01/06/2025
300342.ZK	12/30/2024	SDB3260123072	200.00	2.3380	531.50	467.60	0.0000	4.3300	50.0000	0.0000	(0.0639)	(0.0065)	0.0000	1	(0.0704)	01/06/2025
300342.ZK	12/27/2024	SDB3260123072	200.00	2.5123	535.67	502.46	0.0000	4.3300	50.0000	0.0000	(0.1933)	(0.0209)	0.0000	3	(0.2142)	01/06/2025
300342.ZK	12/27/2024	SDB3260123072	1,100.00	2.5123	2,946.00	2,763.55	0.0000	4.3300	50.0000	0.0000	(1.0630)	(0.1151)	0.0000	3	(1.1782)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHANGSHU TIANYIN ELECTROMECHANICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300342.ZK	12/27/2024	SDB3260123072	700.00	2.5123	1,860.24	1,758.62	0.0000	4.3300	50.0000	0.0000	(0.6712)	(0.0733)	0.0000	3	(0.7445)	01/06/2025
300342.ZK	12/27/2024	SDB3260123072	5,900.00	2.5123	15,679.20	14,822.66	0.0000	4.3300	50.0000	0.0000	(5.6576)	(0.6176)	0.0000	3	(6.2752)	01/06/2025
300342.ZK	12/27/2024	SDB3260123072	200.00	2.5123	531.50	502.46	0.0000	4.3300	50.0000	0.0000	(0.1918)	(0.0209)	0.0000	3	(0.2127)	01/06/2025
300342.ZK	12/27/2024	SDB3260123072	200.00	2.5123	531.50	502.46	0.0000	4.3300	50.0000	0.0000	(0.1918)	(0.0209)	0.0000	3	(0.2127)	01/06/2025
300342.ZK	12/27/2024	SDB3260123072	300.00	2.5123	797.25	753.69	0.0000	4.3300	50.0000	0.0000	(0.2877)	(0.0314)	0.0000	3	(0.3191)	01/06/2025
300342.ZK	12/27/2024	SDB3260123072	400.00	2.5123	1,063.00	1,004.93	0.0000	4.3300	50.0000	0.0000	(0.3836)	(0.0419)	0.0000	3	(0.4254)	01/06/2025
300342.ZK	12/27/2024	SDB3260123072	7,200.00	2.5123	19,133.94	18,088.67	0.0000	4.3300	50.0000	0.0000	(6.9042)	(0.7537)	0.0000	3	(7.6579)	01/06/2025
300342.ZK	12/27/2024	SDB3260123072	2,800.00	2.5123	7,440.97	7,034.48	0.0000	4.3300	50.0000	0.0000	(2.6850)	(0.2931)	0.0000	3	(2.9781)	01/06/2025
300342.ZK	12/27/2024	SDB3260123072	100.00	2.5123	265.75	251.23	0.0000	4.3300	50.0000	0.0000	(0.0959)	(0.0105)	0.0000	3	(0.1064)	01/06/2025
300342.ZK	12/27/2024	SDB3260123072	400.00	2.5123	1,063.00	1,004.93	0.0000	4.3300	50.0000	0.0000	(0.3836)	(0.0419)	0.0000	3	(0.4254)	01/06/2025
300342.ZK	12/27/2024	SDB3260123072	300.00	2.5123	797.25	753.69	0.0000	4.3300	50.0000	0.0000	(0.2877)	(0.0314)	0.0000	3	(0.3191)	01/06/2025
300342.ZK	12/27/2024	SDB3260123072	5,300.00	2.5123	14,084.70	13,315.27	0.0000	4.3300	50.0000	0.0000	(5.0822)	(0.5548)	0.0000	3	(5.6370)	01/06/2025
300342.ZK	12/27/2024	SDB3260123072	2,300.00	2.5123	6,112.23	5,778.32	0.0000	4.3300	50.0000	0.0000	(2.2055)	(0.2408)	0.0000	3	(2.4463)	01/06/2025
300342.ZK	12/27/2024	SDB3260123072	800.00	2.5123	2,125.99	2,009.85	0.0000	4.3300	50.0000	0.0000	(0.7671)	(0.0837)	0.0000	3	(0.8509)	01/06/2025
300342.ZK	12/27/2024	SDB3260123072	1,800.00	2.5123	4,783.48	4,522.17	0.0000	4.3300	50.0000	0.0000	(1.7260)	(0.1884)	0.0000	3	(1.9145)	01/06/2025
300342.ZK	12/27/2024	SDB3260123072	1,800.00	2.5123	4,783.48	4,522.17	0.0000	4.3300	50.0000	0.0000	(1.7260)	(0.1884)	0.0000	3	(1.9145)	01/06/2025
300342.ZK	12/27/2024	SDB3260123072	200.00	2.5123	531.50	502.46	0.0000	4.3300	50.0000	0.0000	(0.1918)	(0.0209)	0.0000	3	(0.2127)	01/06/2025
300342.ZK	12/27/2024	SDB3260123072	400.00	2.5123	1,063.00	1,004.93	0.0000	4.3300	50.0000	0.0000	(0.3836)	(0.0419)	0.0000	3	(0.4254)	01/06/2025
300342.ZK	12/27/2024	SDB3260123072	200.00	2.5123	531.50	502.46	0.0000	4.3300	50.0000	0.0000	(0.1918)	(0.0209)	0.0000	3	(0.2127)	01/06/2025
300342.ZK	12/27/2024	SDB3260123072	600.00	2.5123	1,594.49	1,507.39	0.0000	4.3300	50.0000	0.0000	(0.5753)	(0.0628)	0.0000	3	(0.6382)	01/06/2025
300342.ZK	12/27/2024	SDB3260123072	200.00	2.5123	531.50	502.46	0.0000	4.3300	50.0000	0.0000	(0.1918)	(0.0209)	0.0000	3	(0.2127)	01/06/2025
300342.ZK	12/26/2024	SDB3260123072	200.00	2.4829	535.67	496.58	0.0000	4.3300	50.0000	0.0000	(0.0644)	(0.0069)	0.0000	1	(0.0713)	01/06/2025
300342.ZK	12/26/2024	SDB3260123072	1,100.00	2.4829	2,946.00	2,731.20	0.0000	4.3300	50.0000	0.0000	(0.3543)	(0.0379)	0.0000	1	(0.3923)	01/06/2025
300342.ZK	12/26/2024	SDB3260123072	700.00	2.4829	1,860.24	1,738.04	0.0000	4.3300	50.0000	0.0000	(0.2237)	(0.0241)	0.0000	1	(0.2479)	01/06/2025
300342.ZK	12/26/2024	SDB3260123072	5,900.00	2.4829	15,679.20	14,649.16	0.0000	4.3300	50.0000	0.0000	(1.8859)	(0.2035)	0.0000	1	(2.0893)	01/06/2025
300342.ZK	12/26/2024	SDB3260123072	200.00	2.4829	531.50	496.58	0.0000	4.3300	50.0000	0.0000	(0.0639)	(0.0069)	0.0000	1	(0.0708)	01/06/2025
300342.ZK	12/26/2024	SDB3260123072	200.00	2.4829	531.50	496.58	0.0000	4.3300	50.0000	0.0000	(0.0639)	(0.0069)	0.0000	1	(0.0708)	01/06/2025
300342.ZK	12/26/2024	SDB3260123072	300.00	2.4829	797.25	744.87	0.0000	4.3300	50.0000	0.0000	(0.0959)	(0.0103)	0.0000	1	(0.1062)	01/06/2025
300342.ZK	12/26/2024	SDB3260123072	400.00	2.4829	1,063.00	993.16	0.0000	4.3300	50.0000	0.0000	(0.1279)	(0.0138)	0.0000	1	(0.1416)	01/06/2025
300342.ZK	12/26/2024	SDB3260123072	7,200.00	2.4829	19,133.94	17,876.94	0.0000	4.3300	50.0000	0.0000	(2.3014)	(0.2483)	0.0000	1	(2.5497)	01/06/2025
300342.ZK	12/26/2024	SDB3260123072	2,800.00	2.4829	7,440.97	6,952.15	0.0000	4.3300	50.0000	0.0000	(0.8950)	(0.0966)	0.0000	1	(0.9915)	01/06/2025
300342.ZK	12/26/2024	SDB3260123072	100.00	2.4829	265.75	248.29	0.0000	4.3300	50.0000	0.0000	(0.0320)	(0.0034)	0.0000	1	(0.0354)	01/06/2025
300342.ZK	12/26/2024	SDB3260123072	400.00	2.4829	1,063.00	993.16	0.0000	4.3300	50.0000	0.0000	(0.1279)	(0.0138)	0.0000	1	(0.1416)	01/06/2025
300342.ZK	12/26/2024	SDB3260123072	300.00	2.4829	797.25	744.87	0.0000	4.3300	50.0000	0.0000	(0.0959)	(0.0103)	0.0000	1	(0.1062)	01/06/2025
300342.ZK	12/26/2024	SDB3260123072	5,300.00	2.4829	14,084.70	13,159.42	0.0000	4.3300	50.0000	0.0000	(1.6941)	(0.1828)	0.0000	1	(1.8768)	01/06/2025
300342.ZK	12/26/2024	SDB3260123072	2,300.00	2.4829	6,112.23	5,710.69	0.0000	4.3300	50.0000	0.0000	(0.7352)	(0.0793)	0.0000	1	(0.8145)	01/06/2025
300342.ZK	12/26/2024	SDB3260123072	800.00	2.4829	2,125.99	1,986.33	0.0000	4.3300	50.0000	0.0000	(0.2557)	(0.0276)	0.0000	1	(0.2833)	01/06/2025
300342.ZK	12/26/2024	SDB3260123072	1,800.00	2.4829	4,783.48	4,469.24	0.0000	4.3300	50.0000	0.0000	(0.5753)	(0.0621)	0.0000	1	(0.6374)	01/06/2025
300342.ZK	12/26/2024	SDB3260123072	1,800.00	2.4829	4,783.48	4,469.24	0.0000	4.3300	50.0000	0.0000	(0.5753)	(0.0621)	0.0000	1	(0.6374)	01/06/2025
300342.ZK	12/26/2024	SDB3260123072	200.00	2.4829	531.50	496.58	0.0000	4.3300	50.0000	0.0000	(0.0639)	(0.0069)	0.0000	1	(0.0708)	01/06/2025
300342.ZK	12/26/2024	SDB3260123072	400.00	2.4829	1,063.00	993.16	0.0000	4.3300	50.0000	0.0000	(0.1279)	(0.0138)	0.0000	1	(0.1416)	01/06/2025
300342.ZK	12/26/2024	SDB3260123072	200.00	2.4829	531.50	496.58	0.0000	4.3300	50.0000	0.0000	(0.0639)	(0.0069)	0.0000	1	(0.0708)	01/06/2025
300342.ZK	12/26/2024	SDB3260123072	600.00	2.4829	1,594.49	1,489.75	0.0000	4.3300	50.0000	0.0000	(0.1918)	(0.0207)	0.0000	1	(0.2125)	01/06/2025
300342.ZK	12/26/2024	SDB3260123072	200.00	2.4829	531.50	496.58	0.0000	4.3300	50.0000	0.0000	(0.0639)	(0.0069)	0.0000	1	(0.0708)	01/06/2025
300342.ZK	12/24/2024	SDB3260123072	200.00	2.4829	535.67	496.58	0.0000	4.3300	50.0000	0.0000	(0.1289)	(0.0138)	0.0000	2	(0.1427)	01/06/2025
300342.ZK	12/24/2024	SDB3260123072	1,100.00	2.4829	2,946.00	2,731.20	0.0000	4.3300	50.0000	0.0000	(0.7087)	(0.0759)	0.0000	2	(0.7845)	01/06/2025
300342.ZK	12/24/2024	SDB3260123072	700.00	2.4829	1,860.24	1,738.04	0.0000	4.3300	50.0000	0.0000	(0.4475)	(0.0483)	0.0000	2	(0.4958)	01/06/2025
300342.ZK	12/24/2024	SDB3260123072	5,900.00	2.4829	15,679.20	14,649.16	0.0000	4.3300	50.0000	0.0000	(3.7717)	(0.4069)	0.0000	2	(4.1786)	01/06/2025
300342.ZK	12/24/2024	SDB3260123072	200.00	2.4829	531.50	496.58	0.0000	4.3300	50.0000	0.0000	(0.1279)	(0.0138)	0.0000	2	(0.1416)	01/06/2025
300342.ZK	12/24/2024	SDB3260123072	200.00	2.4829	531.50	496.58	0.0000	4.3300	50.0000	0.0000	(0.1279)	(0.0138)	0.0000	2	(0.1416)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHANGSHU TIANYIN ELECTROMECHANICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300342.ZK	12/24/2024	SDB3260123072	300.00	2.4829	797.25	744.87	0.0000	4.3300	50.0000	0.0000	(0.1918)	(0.0207)	0.0000	2	(0.2125)	01/06/2025
300342.ZK	12/24/2024	SDB3260123072	400.00	2.4829	1,063.00	993.16	0.0000	4.3300	50.0000	0.0000	(0.2557)	(0.0276)	0.0000	2	(0.2833)	01/06/2025
300342.ZK	12/24/2024	SDB3260123072	7,200.00	2.4829	19,133.94	17,876.94	0.0000	4.3300	50.0000	0.0000	(4.6028)	(0.4966)	0.0000	2	(5.0994)	01/06/2025
300342.ZK	12/24/2024	SDB3260123072	2,800.00	2.4829	7,440.97	6,952.15	0.0000	4.3300	50.0000	0.0000	(1.7900)	(0.1931)	0.0000	2	(1.9831)	01/06/2025
300342.ZK	12/24/2024	SDB3260123072	100.00	2.4829	265.75	248.29	0.0000	4.3300	50.0000	0.0000	(0.0639)	(0.0069)	0.0000	2	(0.0708)	01/06/2025
300342.ZK	12/24/2024	SDB3260123072	400.00	2.4829	1,063.00	993.16	0.0000	4.3300	50.0000	0.0000	(0.2557)	(0.0276)	0.0000	2	(0.2833)	01/06/2025
300342.ZK	12/24/2024	SDB3260123072	300.00	2.4829	797.25	744.87	0.0000	4.3300	50.0000	0.0000	(0.1918)	(0.0207)	0.0000	2	(0.2125)	01/06/2025
300342.ZK	12/24/2024	SDB3260123072	5,300.00	2.4829	14,084.70	13,159.42	0.0000	4.3300	50.0000	0.0000	(3.3882)	(0.3655)	0.0000	2	(3.7537)	01/06/2025
300342.ZK	12/24/2024	SDB3260123072	2,300.00	2.4829	6,112.23	5,710.69	0.0000	4.3300	50.0000	0.0000	(1.4703)	(0.1586)	0.0000	2	(1.6290)	01/06/2025
300342.ZK	12/24/2024	SDB3260123072	800.00	2.4829	2,125.99	1,986.33	0.0000	4.3300	50.0000	0.0000	(0.5114)	(0.0552)	0.0000	2	(0.5866)	01/06/2025
300342.ZK	12/24/2024	SDB3260123072	1,800.00	2.4829	4,783.48	4,469.24	0.0000	4.3300	50.0000	0.0000	(1.1507)	(0.1241)	0.0000	2	(1.2748)	01/06/2025
300342.ZK	12/24/2024	SDB3260123072	1,800.00	2.4829	4,783.48	4,469.24	0.0000	4.3300	50.0000	0.0000	(1.1507)	(0.1241)	0.0000	2	(1.2748)	01/06/2025
300342.ZK	12/24/2024	SDB3260123072	200.00	2.4829	531.50	496.58	0.0000	4.3300	50.0000	0.0000	(0.1279)	(0.0138)	0.0000	2	(0.1416)	01/06/2025
300342.ZK	12/24/2024	SDB3260123072	400.00	2.4829	1,063.00	993.16	0.0000	4.3300	50.0000	0.0000	(0.2557)	(0.0276)	0.0000	2	(0.2833)	01/06/2025
300342.ZK	12/24/2024	SDB3260123072	200.00	2.4829	531.50	496.58	0.0000	4.3300	50.0000	0.0000	(0.1279)	(0.0138)	0.0000	2	(0.1416)	01/06/2025
300342.ZK	12/24/2024	SDB3260123072	600.00	2.4829	1,594.49	1,489.75	0.0000	4.3300	50.0000	0.0000	(0.3836)	(0.0414)	0.0000	2	(0.4249)	01/06/2025
300342.ZK	12/24/2024	SDB3260123072	200.00	2.4829	531.50	496.58	0.0000	4.3300	50.0000	0.0000	(0.1279)	(0.0138)	0.0000	2	(0.1416)	01/06/2025
300342.ZK	12/23/2024	SDB3260123072	200.00	2.4868	535.67	497.37	0.0000	4.3300	50.0000	0.0000	(0.0644)	(0.0069)	0.0000	1	(0.0713)	01/06/2025
300342.ZK	12/23/2024	SDB3260123072	1,100.00	2.4868	2,946.00	2,735.52	0.0000	4.3300	50.0000	0.0000	(0.3543)	(0.0380)	0.0000	1	(0.3923)	01/06/2025
300342.ZK	12/23/2024	SDB3260123072	700.00	2.4868	1,860.24	1,740.78	0.0000	4.3300	50.0000	0.0000	(0.2237)	(0.0242)	0.0000	1	(0.2479)	01/06/2025
300342.ZK	12/23/2024	SDB3260123072	5,900.00	2.4868	15,679.20	14,672.31	0.0000	4.3300	50.0000	0.0000	(1.8859)	(0.2038)	0.0000	1	(2.0896)	01/06/2025
300342.ZK	12/23/2024	SDB3260123072	200.00	2.4868	531.50	497.37	0.0000	4.3300	50.0000	0.0000	(0.0639)	(0.0069)	0.0000	1	(0.0708)	01/06/2025
300342.ZK	12/23/2024	SDB3260123072	200.00	2.4868	531.50	497.37	0.0000	4.3300	50.0000	0.0000	(0.0639)	(0.0069)	0.0000	1	(0.0708)	01/06/2025
300342.ZK	12/23/2024	SDB3260123072	300.00	2.4868	797.25	746.05	0.0000	4.3300	50.0000	0.0000	(0.0959)	(0.0104)	0.0000	1	(0.1063)	01/06/2025
300342.ZK	12/23/2024	SDB3260123072	400.00	2.4868	1,063.00	994.73	0.0000	4.3300	50.0000	0.0000	(0.1279)	(0.0138)	0.0000	1	(0.1417)	01/06/2025
300342.ZK	12/23/2024	SDB3260123072	7,200.00	2.4868	19,133.94	17,905.19	0.0000	4.3300	50.0000	0.0000	(2.3014)	(0.2487)	0.0000	1	(2.5501)	01/06/2025
300342.ZK	12/23/2024	SDB3260123072	2,800.00	2.4868	7,440.97	6,963.13	0.0000	4.3300	50.0000	0.0000	(0.8950)	(0.0967)	0.0000	1	(0.9917)	01/06/2025
300342.ZK	12/23/2024	SDB3260123072	100.00	2.4868	265.75	248.68	0.0000	4.3300	50.0000	0.0000	(0.0320)	(0.0035)	0.0000	1	(0.0354)	01/06/2025
300342.ZK	12/23/2024	SDB3260123072	400.00	2.4868	1,063.00	994.73	0.0000	4.3300	50.0000	0.0000	(0.1279)	(0.0138)	0.0000	1	(0.1417)	01/06/2025
300342.ZK	12/23/2024	SDB3260123072	300.00	2.4868	797.25	746.05	0.0000	4.3300	50.0000	0.0000	(0.0959)	(0.0104)	0.0000	1	(0.1063)	01/06/2025
300342.ZK	12/23/2024	SDB3260123072	5,300.00	2.4868	14,084.70	13,180.21	0.0000	4.3300	50.0000	0.0000	(1.6941)	(0.1831)	0.0000	1	(1.8771)	01/06/2025
300342.ZK	12/23/2024	SDB3260123072	2,300.00	2.4868	6,112.23	5,719.71	0.0000	4.3300	50.0000	0.0000	(0.7352)	(0.0794)	0.0000	1	(0.8146)	01/06/2025
300342.ZK	12/23/2024	SDB3260123072	800.00	2.4868	2,125.99	1,989.47	0.0000	4.3300	50.0000	0.0000	(0.2557)	(0.0276)	0.0000	1	(0.2833)	01/06/2025
300342.ZK	12/23/2024	SDB3260123072	1,800.00	2.4868	4,783.48	4,476.30	0.0000	4.3300	50.0000	0.0000	(0.5753)	(0.0622)	0.0000	1	(0.6375)	01/06/2025
300342.ZK	12/23/2024	SDB3260123072	1,800.00	2.4868	4,783.48	4,476.30	0.0000	4.3300	50.0000	0.0000	(0.5753)	(0.0622)	0.0000	1	(0.6375)	01/06/2025
300342.ZK	12/23/2024	SDB3260123072	200.00	2.4868	531.50	497.37	0.0000	4.3300	50.0000	0.0000	(0.0639)	(0.0069)	0.0000	1	(0.0708)	01/06/2025
300342.ZK	12/23/2024	SDB3260123072	400.00	2.4868	1,063.00	994.73	0.0000	4.3300	50.0000	0.0000	(0.1279)	(0.0138)	0.0000	1	(0.1417)	01/06/2025
300342.ZK	12/23/2024	SDB3260123072	200.00	2.4868	531.50	497.37	0.0000	4.3300	50.0000	0.0000	(0.0639)	(0.0069)	0.0000	1	(0.0708)	01/06/2025
300342.ZK	12/23/2024	SDB3260123072	600.00	2.4868	1,594.49	1,492.10	0.0000	4.3300	50.0000	0.0000	(0.1918)	(0.0207)	0.0000	1	(0.2125)	01/06/2025
300342.ZK	12/23/2024	SDB3260123072	200.00	2.4868	531.50	497.37	0.0000	4.3300	50.0000	0.0000	(0.0639)	(0.0069)	0.0000	1	(0.0708)	01/06/2025
300342.ZK	12/20/2024	SDB3260123072	200.00	2.4425	535.67	488.49	0.0000	4.3300	50.0000	0.0000	(0.1933)	(0.0204)	0.0000	3	(0.2136)	01/06/2025
300342.ZK	12/20/2024	SDB3260123072	1,100.00	2.4425	2,946.00	2,686.70	0.0000	4.3300	50.0000	0.0000	(1.0630)	(0.1119)	0.0000	3	(1.1750)	01/06/2025
300342.ZK	12/20/2024	SDB3260123072	700.00	2.4425	1,860.24	1,709.72	0.0000	4.3300	50.0000	0.0000	(0.6712)	(0.0712)	0.0000	3	(0.7425)	01/06/2025
300342.ZK	12/20/2024	SDB3260123072	5,900.00	2.4425	15,679.20	14,410.47	0.0000	4.3300	50.0000	0.0000	(5.6576)	(0.6004)	0.0000	3	(6.2580)	01/06/2025
300342.ZK	12/20/2024	SDB3260123072	200.00	2.4425	531.50	488.49	0.0000	4.3300	50.0000	0.0000	(0.1918)	(0.0204)	0.0000	3	(0.2121)	01/06/2025
300342.ZK	12/20/2024	SDB3260123072	200.00	2.4425	531.50	488.49	0.0000	4.3300	50.0000	0.0000	(0.1918)	(0.0204)	0.0000	3	(0.2121)	01/06/2025
300342.ZK	12/20/2024	SDB3260123072	300.00	2.4425	797.25	732.74	0.0000	4.3300	50.0000	0.0000	(0.2877)	(0.0305)	0.0000	3	(0.3182)	01/06/2025
300342.ZK	12/20/2024	SDB3260123072	400.00	2.4425	1,063.00	976.98	0.0000	4.3300	50.0000	0.0000	(0.3836)	(0.0407)	0.0000	3	(0.4243)	01/06/2025
300342.ZK	12/20/2024	SDB3260123072	7,200.00	2.4425	19,133.94	17,585.66	0.0000	4.3300	50.0000	0.0000	(6.9042)	(0.7327)	0.0000	3	(7.6369)	01/06/2025
300342.ZK	12/20/2024	SDB3260123072	2,800.00	2.4425	7,440.97	6,838.87	0.0000	4.3300	50.0000	0.0000	(2.6850)	(0.2850)	0.0000	3	(2.9699)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHANGSHU TIANYIN ELECTROMECHANICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300342.ZK	12/20/2024	SDB3260123072	100.00	2.4425	265.75	244.25	0.0000	4.3300	50.0000	0.0000	(0.0959)	(0.0102)	0.0000	3	(0.1061)	01/06/2025
300342.ZK	12/20/2024	SDB3260123072	400.00	2.4425	1,063.00	976.98	0.0000	4.3300	50.0000	0.0000	(0.3836)	(0.0407)	0.0000	3	(0.4243)	01/06/2025
300342.ZK	12/20/2024	SDB3260123072	300.00	2.4425	797.25	732.74	0.0000	4.3300	50.0000	0.0000	(0.2877)	(0.0305)	0.0000	3	(0.3182)	01/06/2025
300342.ZK	12/20/2024	SDB3260123072	5,300.00	2.4425	14,084.70	12,945.00	0.0000	4.3300	50.0000	0.0000	(5.0822)	(0.5394)	0.0000	3	(5.6216)	01/06/2025
300342.ZK	12/20/2024	SDB3260123072	2,300.00	2.4425	6,112.23	5,617.64	0.0000	4.3300	50.0000	0.0000	(2.2055)	(0.2341)	0.0000	3	(2.4396)	01/06/2025
300342.ZK	12/20/2024	SDB3260123072	800.00	2.4425	2,125.99	1,953.96	0.0000	4.3300	50.0000	0.0000	(0.7671)	(0.0814)	0.0000	3	(0.8485)	01/06/2025
300342.ZK	12/20/2024	SDB3260123072	1,800.00	2.4425	4,783.48	4,396.42	0.0000	4.3300	50.0000	0.0000	(1.7260)	(0.1832)	0.0000	3	(1.9092)	01/06/2025
300342.ZK	12/20/2024	SDB3260123072	1,800.00	2.4425	4,783.48	4,396.42	0.0000	4.3300	50.0000	0.0000	(1.7260)	(0.1832)	0.0000	3	(1.9092)	01/06/2025
300342.ZK	12/20/2024	SDB3260123072	200.00	2.4425	531.50	488.49	0.0000	4.3300	50.0000	0.0000	(0.1918)	(0.0204)	0.0000	3	(0.2121)	01/06/2025
300342.ZK	12/20/2024	SDB3260123072	400.00	2.4425	1,063.00	976.98	0.0000	4.3300	50.0000	0.0000	(0.3836)	(0.0407)	0.0000	3	(0.4243)	01/06/2025
300342.ZK	12/20/2024	SDB3260123072	200.00	2.4425	531.50	488.49	0.0000	4.3300	50.0000	0.0000	(0.1918)	(0.0204)	0.0000	3	(0.2121)	01/06/2025
300342.ZK	12/20/2024	SDB3260123072	600.00	2.4425	1,594.49	1,465.47	0.0000	4.3300	50.0000	0.0000	(0.5753)	(0.0611)	0.0000	3	(0.6364)	01/06/2025
300342.ZK	12/20/2024	SDB3260123072	200.00	2.4425	531.50	488.49	0.0000	4.3300	50.0000	0.0000	(0.1918)	(0.0204)	0.0000	3	(0.2121)	01/06/2025
300342.ZK	12/19/2024	SDB3260123072	200.00	2.5798	535.67	515.96	0.0000	4.5800	50.0000	0.0000	(0.0681)	(0.0072)	0.0000	1	(0.0753)	01/06/2025
300342.ZK	12/19/2024	SDB3260123072	1,100.00	2.5798	2,946.00	2,837.79	0.0000	4.5800	50.0000	0.0000	(0.3748)	(0.0394)	0.0000	1	(0.4142)	01/06/2025
300342.ZK	12/19/2024	SDB3260123072	700.00	2.5798	1,860.24	1,805.87	0.0000	4.5800	50.0000	0.0000	(0.2367)	(0.0251)	0.0000	1	(0.2617)	01/06/2025
300342.ZK	12/19/2024	SDB3260123072	5,900.00	2.5798	15,679.20	15,220.90	0.0000	4.5800	50.0000	0.0000	(1.9947)	(0.2114)	0.0000	1	(2.2061)	01/06/2025
300342.ZK	12/19/2024	SDB3260123072	200.00	2.5798	531.50	515.96	0.0000	4.5800	50.0000	0.0000	(0.0676)	(0.0072)	0.0000	1	(0.0748)	01/06/2025
300342.ZK	12/19/2024	SDB3260123072	200.00	2.5798	531.50	515.96	0.0000	4.5800	50.0000	0.0000	(0.0676)	(0.0072)	0.0000	1	(0.0748)	01/06/2025
300342.ZK	12/19/2024	SDB3260123072	300.00	2.5798	797.25	773.94	0.0000	4.5800	50.0000	0.0000	(0.1014)	(0.0107)	0.0000	1	(0.1122)	01/06/2025
300342.ZK	12/19/2024	SDB3260123072	400.00	2.5798	1,063.00	1,031.93	0.0000	4.5800	50.0000	0.0000	(0.1352)	(0.0143)	0.0000	1	(0.1496)	01/06/2025
300342.ZK	12/19/2024	SDB3260123072	7,200.00	2.5798	19,133.94	18,574.65	0.0000	4.5800	50.0000	0.0000	(2.4343)	(0.2580)	0.0000	1	(2.6922)	01/06/2025
300342.ZK	12/19/2024	SDB3260123072	2,800.00	2.5798	7,440.97	7,223.48	0.0000	4.5800	50.0000	0.0000	(0.9467)	(0.1003)	0.0000	1	(1.0470)	01/06/2025
300342.ZK	12/19/2024	SDB3260123072	100.00	2.5798	265.75	257.98	0.0000	4.5800	50.0000	0.0000	(0.0338)	(0.0036)	0.0000	1	(0.0374)	01/06/2025
300342.ZK	12/19/2024	SDB3260123072	400.00	2.5798	1,063.00	1,031.93	0.0000	4.5800	50.0000	0.0000	(0.1352)	(0.0143)	0.0000	1	(0.1496)	01/06/2025
300342.ZK	12/19/2024	SDB3260123072	300.00	2.5798	797.25	773.94	0.0000	4.5800	50.0000	0.0000	(0.1014)	(0.0107)	0.0000	1	(0.1122)	01/06/2025
300342.ZK	12/19/2024	SDB3260123072	5,300.00	2.5798	14,084.70	13,673.01	0.0000	4.5800	50.0000	0.0000	(1.7919)	(0.1899)	0.0000	1	(1.9818)	01/06/2025
300342.ZK	12/19/2024	SDB3260123072	2,300.00	2.5798	6,112.23	5,933.57	0.0000	4.5800	50.0000	0.0000	(0.7776)	(0.0824)	0.0000	1	(0.8600)	01/06/2025
300342.ZK	12/19/2024	SDB3260123072	800.00	2.5798	2,125.99	2,063.85	0.0000	4.5800	50.0000	0.0000	(0.2705)	(0.0287)	0.0000	1	(0.2991)	01/06/2025
300342.ZK	12/19/2024	SDB3260123072	1,800.00	2.5798	4,783.48	4,643.66	0.0000	4.5800	50.0000	0.0000	(0.6086)	(0.0645)	0.0000	1	(0.6731)	01/06/2025
300342.ZK	12/19/2024	SDB3260123072	1,800.00	2.5798	4,783.48	4,643.66	0.0000	4.5800	50.0000	0.0000	(0.6086)	(0.0645)	0.0000	1	(0.6731)	01/06/2025
300342.ZK	12/19/2024	SDB3260123072	200.00	2.5798	531.50	515.96	0.0000	4.5800	50.0000	0.0000	(0.0676)	(0.0072)	0.0000	1	(0.0748)	01/06/2025
300342.ZK	12/19/2024	SDB3260123072	400.00	2.5798	1,063.00	1,031.93	0.0000	4.5800	50.0000	0.0000	(0.1352)	(0.0143)	0.0000	1	(0.1496)	01/06/2025
300342.ZK	12/19/2024	SDB3260123072	200.00	2.5798	531.50	515.96	0.0000	4.5800	50.0000	0.0000	(0.0676)	(0.0072)	0.0000	1	(0.0748)	01/06/2025
300342.ZK	12/19/2024	SDB3260123072	600.00	2.5798	1,594.49	1,547.89	0.0000	4.5800	50.0000	0.0000	(0.2029)	(0.0215)	0.0000	1	(0.2244)	01/06/2025
300342.ZK	12/19/2024	SDB3260123072	200.00	2.5798	531.50	515.96	0.0000	4.5800	50.0000	0.0000	(0.0676)	(0.0072)	0.0000	1	(0.0748)	01/06/2025
300342.ZK	12/18/2024	SDB3260123072	200.00	2.6534	535.67	530.69	0.0000	4.5800	50.0000	0.0000	(0.0681)	(0.0074)	0.0000	1	(0.0755)	01/06/2025
300342.ZK	12/18/2024	SDB3260123072	1,100.00	2.6534	2,946.00	2,918.79	0.0000	4.5800	50.0000	0.0000	(0.3748)	(0.0405)	0.0000	1	(0.4153)	01/06/2025
300342.ZK	12/18/2024	SDB3260123072	700.00	2.6534	1,860.24	1,857.41	0.0000	4.5800	50.0000	0.0000	(0.2367)	(0.0258)	0.0000	1	(0.2625)	01/06/2025
300342.ZK	12/18/2024	SDB3260123072	5,900.00	2.6534	15,679.20	15,655.30	0.0000	4.5800	50.0000	0.0000	(1.9947)	(0.2174)	0.0000	1	(2.2122)	01/06/2025
300342.ZK	12/18/2024	SDB3260123072	200.00	2.6534	531.50	530.69	0.0000	4.5800	50.0000	0.0000	(0.0676)	(0.0074)	0.0000	1	(0.0750)	01/06/2025
300342.ZK	12/18/2024	SDB3260123072	200.00	2.6534	531.50	530.69	0.0000	4.5800	50.0000	0.0000	(0.0676)	(0.0074)	0.0000	1	(0.0750)	01/06/2025
300342.ZK	12/18/2024	SDB3260123072	300.00	2.6534	797.25	796.03	0.0000	4.5800	50.0000	0.0000	(0.1014)	(0.0111)	0.0000	1	(0.1125)	01/06/2025
300342.ZK	12/18/2024	SDB3260123072	400.00	2.6534	1,063.00	1,061.38	0.0000	4.5800	50.0000	0.0000	(0.1352)	(0.0147)	0.0000	1	(0.1500)	01/06/2025
300342.ZK	12/18/2024	SDB3260123072	7,200.00	2.6534	19,133.94	19,104.78	0.0000	4.5800	50.0000	0.0000	(2.4343)	(0.2653)	0.0000	1	(2.6996)	01/06/2025
300342.ZK	12/18/2024	SDB3260123072	2,800.00	2.6534	7,440.97	7,429.63	0.0000	4.5800	50.0000	0.0000	(0.9467)	(0.1032)	0.0000	1	(1.0498)	01/06/2025
300342.ZK	12/18/2024	SDB3260123072	100.00	2.6534	265.75	265.34	0.0000	4.5800	50.0000	0.0000	(0.0338)	(0.0037)	0.0000	1	(0.0375)	01/06/2025
300342.ZK	12/18/2024	SDB3260123072	400.00	2.6534	1,063.00	1,061.38	0.0000	4.5800	50.0000	0.0000	(0.1352)	(0.0147)	0.0000	1	(0.1500)	01/06/2025
300342.ZK	12/18/2024	SDB3260123072	300.00	2.6534	797.25	796.03	0.0000	4.5800	50.0000	0.0000	(0.1014)	(0.0111)	0.0000	1	(0.1125)	01/06/2025
300342.ZK	12/18/2024	SDB3260123072	5,300.00	2.6534	14,084.70	14,063.24	0.0000	4.5800	50.0000	0.0000	(1.7919)	(0.1953)	0.0000	1	(1.9872)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHANGSHU TIANYIN ELECTROMECHANICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300342.ZK	12/18/2024	SDB3260123072	2,300.00	2.6534	6,112.23	6,102.91	0.0000	4.5800	50.0000	0.0000	(0.7776)	(0.0848)	0.0000	1	(0.8624)	01/06/2025
300342.ZK	12/18/2024	SDB3260123072	800.00	2.6534	2,125.99	2,122.75	0.0000	4.5800	50.0000	0.0000	(0.2705)	(0.0295)	0.0000	1	(0.3000)	01/06/2025
300342.ZK	12/18/2024	SDB3260123072	1,800.00	2.6534	4,783.48	4,776.19	0.0000	4.5800	50.0000	0.0000	(0.6086)	(0.0663)	0.0000	1	(0.6749)	01/06/2025
300342.ZK	12/18/2024	SDB3260123072	1,800.00	2.6534	4,783.48	4,776.19	0.0000	4.5800	50.0000	0.0000	(0.6086)	(0.0663)	0.0000	1	(0.6749)	01/06/2025
300342.ZK	12/18/2024	SDB3260123072	200.00	2.6534	531.50	530.69	0.0000	4.5800	50.0000	0.0000	(0.0676)	(0.0074)	0.0000	1	(0.0750)	01/06/2025
300342.ZK	12/18/2024	SDB3260123072	400.00	2.6534	1,063.00	1,061.38	0.0000	4.5800	50.0000	0.0000	(0.1352)	(0.0147)	0.0000	1	(0.1500)	01/06/2025
300342.ZK	12/18/2024	SDB3260123072	200.00	2.6534	531.50	530.69	0.0000	4.5800	50.0000	0.0000	(0.0676)	(0.0074)	0.0000	1	(0.0750)	01/06/2025
300342.ZK	12/18/2024	SDB3260123072	600.00	2.6534	1,594.49	1,592.06	0.0000	4.5800	50.0000	0.0000	(0.2029)	(0.0221)	0.0000	1	(0.2250)	01/06/2025
300342.ZK	12/18/2024	SDB3260123072	200.00	2.6534	531.50	530.69	0.0000	4.5800	50.0000	0.0000	(0.0676)	(0.0074)	0.0000	1	(0.0750)	01/06/2025
300342.ZK	12/17/2024	SDB3260123072	200.00	2.7731	535.67	554.63	0.0000	4.5800	50.0000	0.0000	(0.0681)	(0.0077)	0.0000	1	(0.0759)	01/06/2025
300342.ZK	12/17/2024	SDB3260123072	1,100.00	2.7731	2,946.00	3,050.45	0.0000	4.5800	50.0000	0.0000	(0.3748)	(0.0424)	0.0000	1	(0.4172)	01/06/2025
300342.ZK	12/17/2024	SDB3260123072	700.00	2.7731	1,860.24	1,941.19	0.0000	4.5800	50.0000	0.0000	(0.2367)	(0.0270)	0.0000	1	(0.2636)	01/06/2025
300342.ZK	12/17/2024	SDB3260123072	5,900.00	2.7731	15,679.20	16,361.48	0.0000	4.5800	50.0000	0.0000	(1.9947)	(0.2272)	0.0000	1	(2.2220)	01/06/2025
300342.ZK	12/17/2024	SDB3260123072	200.00	2.7731	531.50	554.63	0.0000	4.5800	50.0000	0.0000	(0.0676)	(0.0077)	0.0000	1	(0.0753)	01/06/2025
300342.ZK	12/17/2024	SDB3260123072	200.00	2.7731	531.50	554.63	0.0000	4.5800	50.0000	0.0000	(0.0676)	(0.0077)	0.0000	1	(0.0753)	01/06/2025
300342.ZK	12/17/2024	SDB3260123072	300.00	2.7731	797.25	831.94	0.0000	4.5800	50.0000	0.0000	(0.1014)	(0.0116)	0.0000	1	(0.1130)	01/06/2025
300342.ZK	12/17/2024	SDB3260123072	400.00	2.7731	1,063.00	1,109.25	0.0000	4.5800	50.0000	0.0000	(0.1352)	(0.0154)	0.0000	1	(0.1506)	01/06/2025
300342.ZK	12/17/2024	SDB3260123072	7,200.00	2.7731	19,133.94	19,966.56	0.0000	4.5800	50.0000	0.0000	(2.4343)	(0.2773)	0.0000	1	(2.7116)	01/06/2025
300342.ZK	12/17/2024	SDB3260123072	2,800.00	2.7731	7,440.97	7,764.77	0.0000	4.5800	50.0000	0.0000	(0.9467)	(0.1078)	0.0000	1	(1.0545)	01/06/2025
300342.ZK	12/17/2024	SDB3260123072	100.00	2.7731	265.75	277.31	0.0000	4.5800	50.0000	0.0000	(0.0338)	(0.0039)	0.0000	1	(0.0377)	01/06/2025
300342.ZK	12/17/2024	SDB3260123072	400.00	2.7731	1,063.00	1,109.25	0.0000	4.5800	50.0000	0.0000	(0.1352)	(0.0154)	0.0000	1	(0.1506)	01/06/2025
300342.ZK	12/17/2024	SDB3260123072	300.00	2.7731	797.25	831.94	0.0000	4.5800	50.0000	0.0000	(0.1014)	(0.0116)	0.0000	1	(0.1130)	01/06/2025
300342.ZK	12/17/2024	SDB3260123072	5,300.00	2.7731	14,084.70	14,697.60	0.0000	4.5800	50.0000	0.0000	(1.7919)	(0.2041)	0.0000	1	(1.9960)	01/06/2025
300342.ZK	12/17/2024	SDB3260123072	2,300.00	2.7731	6,112.23	6,378.21	0.0000	4.5800	50.0000	0.0000	(0.7776)	(0.0886)	0.0000	1	(0.8662)	01/06/2025
300342.ZK	12/17/2024	SDB3260123072	800.00	2.7731	2,125.99	2,218.51	0.0000	4.5800	50.0000	0.0000	(0.2705)	(0.0308)	0.0000	1	(0.3013)	01/06/2025
300342.ZK	12/17/2024	SDB3260123072	1,800.00	2.7731	4,783.48	4,991.64	0.0000	4.5800	50.0000	0.0000	(0.6086)	(0.0693)	0.0000	1	(0.6779)	01/06/2025
300342.ZK	12/17/2024	SDB3260123072	1,800.00	2.7731	4,783.48	4,991.64	0.0000	4.5800	50.0000	0.0000	(0.6086)	(0.0693)	0.0000	1	(0.6779)	01/06/2025
300342.ZK	12/17/2024	SDB3260123072	200.00	2.7731	531.50	554.63	0.0000	4.5800	50.0000	0.0000	(0.0676)	(0.0077)	0.0000	1	(0.0753)	01/06/2025
300342.ZK	12/17/2024	SDB3260123072	400.00	2.7731	1,063.00	1,109.25	0.0000	4.5800	50.0000	0.0000	(0.1352)	(0.0154)	0.0000	1	(0.1506)	01/06/2025
300342.ZK	12/17/2024	SDB3260123072	200.00	2.7731	531.50	554.63	0.0000	4.5800	50.0000	0.0000	(0.0676)	(0.0077)	0.0000	1	(0.0753)	01/06/2025
300342.ZK	12/17/2024	SDB3260123072	600.00	2.7731	1,594.49	1,663.88	0.0000	4.5800	50.0000	0.0000	(0.2029)	(0.0231)	0.0000	1	(0.2260)	01/06/2025
300342.ZK	12/17/2024	SDB3260123072	200.00	2.7731	531.50	554.63	0.0000	4.5800	50.0000	0.0000	(0.0676)	(0.0077)	0.0000	1	(0.0753)	01/06/2025
300342.ZK	12/16/2024	SDB3260123072	200.00	2.7368	535.67	547.36	0.0000	4.5800	50.0000	0.0000	(0.0681)	(0.0076)	0.0000	1	(0.0758)	01/06/2025
300342.ZK	12/16/2024	SDB3260123072	1,100.00	2.7368	2,946.00	3,010.48	0.0000	4.5800	50.0000	0.0000	(0.3748)	(0.0418)	0.0000	1	(0.4166)	01/06/2025
300342.ZK	12/16/2024	SDB3260123072	700.00	2.7368	1,860.24	1,915.76	0.0000	4.5800	50.0000	0.0000	(0.2367)	(0.0266)	0.0000	1	(0.2633)	01/06/2025
300342.ZK	12/16/2024	SDB3260123072	5,900.00	2.7368	15,679.20	16,147.12	0.0000	4.5800	50.0000	0.0000	(1.9947)	(0.2243)	0.0000	1	(2.2190)	01/06/2025
300342.ZK	12/16/2024	SDB3260123072	200.00	2.7368	531.50	547.36	0.0000	4.5800	50.0000	0.0000	(0.0676)	(0.0076)	0.0000	1	(0.0752)	01/06/2025
300342.ZK	12/16/2024	SDB3260123072	200.00	2.7368	531.50	547.36	0.0000	4.5800	50.0000	0.0000	(0.0676)	(0.0076)	0.0000	1	(0.0752)	01/06/2025
300342.ZK	12/16/2024	SDB3260123072	300.00	2.7368	797.25	821.04	0.0000	4.5800	50.0000	0.0000	(0.1014)	(0.0114)	0.0000	1	(0.1128)	01/06/2025
300342.ZK	12/16/2024	SDB3260123072	400.00	2.7368	1,063.00	1,094.72	0.0000	4.5800	50.0000	0.0000	(0.1352)	(0.0152)	0.0000	1	(0.1504)	01/06/2025
300342.ZK	12/16/2024	SDB3260123072	7,200.00	2.7368	19,133.94	19,704.96	0.0000	4.5800	50.0000	0.0000	(2.4343)	(0.2737)	0.0000	1	(2.7079)	01/06/2025
300342.ZK	12/16/2024	SDB3260123072	2,800.00	2.7368	7,440.97	7,663.04	0.0000	4.5800	50.0000	0.0000	(0.9467)	(0.1064)	0.0000	1	(1.0531)	01/06/2025
300342.ZK	12/16/2024	SDB3260123072	100.00	2.7368	265.75	273.68	0.0000	4.5800	50.0000	0.0000	(0.0338)	(0.0038)	0.0000	1	(0.0376)	01/06/2025
300342.ZK	12/16/2024	SDB3260123072	400.00	2.7368	1,063.00	1,094.72	0.0000	4.5800	50.0000	0.0000	(0.1352)	(0.0152)	0.0000	1	(0.1504)	01/06/2025
300342.ZK	12/16/2024	SDB3260123072	300.00	2.7368	797.25	821.04	0.0000	4.5800	50.0000	0.0000	(0.1014)	(0.0114)	0.0000	1	(0.1128)	01/06/2025
300342.ZK	12/16/2024	SDB3260123072	5,300.00	2.7368	14,084.70	14,505.04	0.0000	4.5800	50.0000	0.0000	(1.7919)	(0.2015)	0.0000	1	(1.9933)	01/06/2025
300342.ZK	12/16/2024	SDB3260123072	2,300.00	2.7368	6,112.23	6,294.64	0.0000	4.5800	50.0000	0.0000	(0.7776)	(0.0874)	0.0000	1	(0.8650)	01/06/2025
300342.ZK	12/16/2024	SDB3260123072	800.00	2.7368	2,125.99	2,189.44	0.0000	4.5800	50.0000	0.0000	(0.2705)	(0.0304)	0.0000	1	(0.3009)	01/06/2025
300342.ZK	12/16/2024	SDB3260123072	1,800.00	2.7368	4,783.48	4,926.24	0.0000	4.5800	50.0000	0.0000	(0.6086)	(0.0684)	0.0000	1	(0.6770)	01/06/2025
300342.ZK	12/16/2024	SDB3260123072	1,800.00	2.7368	4,783.48	4,926.24	0.0000	4.5800	50.0000	0.0000	(0.6086)	(0.0684)	0.0000	1	(0.6770)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHANGSHU TIANYIN ELECTROMECHANICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300342.ZK	12/16/2024	SDB3260123072	200.00	2.7368	531.50	547.36	0.0000	4.5800	50.0000	0.0000	(0.0676)	(0.0076)	0.0000	1	(0.0752)	01/06/2025
300342.ZK	12/16/2024	SDB3260123072	400.00	2.7368	1,063.00	1,094.72	0.0000	4.5800	50.0000	0.0000	(0.1352)	(0.0152)	0.0000	1	(0.1504)	01/06/2025
300342.ZK	12/16/2024	SDB3260123072	200.00	2.7368	531.50	547.36	0.0000	4.5800	50.0000	0.0000	(0.0676)	(0.0076)	0.0000	1	(0.0752)	01/06/2025
300342.ZK	12/16/2024	SDB3260123072	600.00	2.7368	1,594.49	1,642.08	0.0000	4.5800	50.0000	0.0000	(0.2029)	(0.0228)	0.0000	1	(0.2257)	01/06/2025
300342.ZK	12/16/2024	SDB3260123072	200.00	2.7368	531.50	547.36	0.0000	4.5800	50.0000	0.0000	(0.0676)	(0.0076)	0.0000	1	(0.0752)	01/06/2025
300342.ZK	12/13/2024	SDB3260123072	200.00	2.6878	535.67	537.57	0.0000	4.5800	50.0000	0.0000	(0.2044)	(0.0224)	0.0000	3	(0.2268)	01/06/2025
300342.ZK	12/13/2024	SDB3260123072	1,100.00	2.6878	2,946.00	2,956.62	0.0000	4.5800	50.0000	0.0000	(1.1244)	(0.1232)	0.0000	3	(1.2476)	01/06/2025
300342.ZK	12/13/2024	SDB3260123072	700.00	2.6878	1,860.24	1,881.48	0.0000	4.5800	50.0000	0.0000	(0.7100)	(0.0784)	0.0000	3	(0.7884)	01/06/2025
300342.ZK	12/13/2024	SDB3260123072	5,900.00	2.6878	15,679.20	15,858.22	0.0000	4.5800	50.0000	0.0000	(5.9842)	(0.6608)	0.0000	3	(6.6450)	01/06/2025
300342.ZK	12/13/2024	SDB3260123072	200.00	2.6878	531.50	537.57	0.0000	4.5800	50.0000	0.0000	(0.2029)	(0.0224)	0.0000	3	(0.2253)	01/06/2025
300342.ZK	12/13/2024	SDB3260123072	200.00	2.6878	531.50	537.57	0.0000	4.5800	50.0000	0.0000	(0.2029)	(0.0224)	0.0000	3	(0.2253)	01/06/2025
300342.ZK	12/13/2024	SDB3260123072	300.00	2.6878	797.25	806.35	0.0000	4.5800	50.0000	0.0000	(0.3043)	(0.0336)	0.0000	3	(0.3379)	01/06/2025
300342.ZK	12/13/2024	SDB3260123072	400.00	2.6878	1,063.00	1,075.13	0.0000	4.5800	50.0000	0.0000	(0.4057)	(0.0448)	0.0000	3	(0.4505)	01/06/2025
300342.ZK	12/13/2024	SDB3260123072	7,200.00	2.6878	19,133.94	19,352.40	0.0000	4.5800	50.0000	0.0000	(7.3028)	(0.8064)	0.0000	3	(8.1091)	01/06/2025
300342.ZK	12/13/2024	SDB3260123072	2,800.00	2.6878	7,440.97	7,525.94	0.0000	4.5800	50.0000	0.0000	(2.8400)	(0.3136)	0.0000	3	(3.1536)	01/06/2025
300342.ZK	12/13/2024	SDB3260123072	100.00	2.6878	265.75	268.78	0.0000	4.5800	50.0000	0.0000	(0.1014)	(0.0112)	0.0000	3	(0.1126)	01/06/2025
300342.ZK	12/13/2024	SDB3260123072	400.00	2.6878	1,063.00	1,075.13	0.0000	4.5800	50.0000	0.0000	(0.4057)	(0.0448)	0.0000	3	(0.4505)	01/06/2025
300342.ZK	12/13/2024	SDB3260123072	300.00	2.6878	797.25	806.35	0.0000	4.5800	50.0000	0.0000	(0.3043)	(0.0336)	0.0000	3	(0.3379)	01/06/2025
300342.ZK	12/13/2024	SDB3260123072	5,300.00	2.6878	14,084.70	14,245.52	0.0000	4.5800	50.0000	0.0000	(5.3757)	(0.5936)	0.0000	3	(5.9692)	01/06/2025
300342.ZK	12/13/2024	SDB3260123072	2,300.00	2.6878	6,112.23	6,182.02	0.0000	4.5800	50.0000	0.0000	(2.3328)	(0.2576)	0.0000	3	(2.5904)	01/06/2025
300342.ZK	12/13/2024	SDB3260123072	800.00	2.6878	2,125.99	2,150.27	0.0000	4.5800	50.0000	0.0000	(0.8114)	(0.0896)	0.0000	3	(0.9010)	01/06/2025
300342.ZK	12/13/2024	SDB3260123072	1,800.00	2.6878	4,783.48	4,838.10	0.0000	4.5800	50.0000	0.0000	(1.8257)	(0.2016)	0.0000	3	(2.0273)	01/06/2025
300342.ZK	12/13/2024	SDB3260123072	1,800.00	2.6878	4,783.48	4,838.10	0.0000	4.5800	50.0000	0.0000	(1.8257)	(0.2016)	0.0000	3	(2.0273)	01/06/2025
300342.ZK	12/13/2024	SDB3260123072	200.00	2.6878	531.50	537.57	0.0000	4.5800	50.0000	0.0000	(0.2029)	(0.0224)	0.0000	3	(0.2253)	01/06/2025
300342.ZK	12/13/2024	SDB3260123072	400.00	2.6878	1,063.00	1,075.13	0.0000	4.5800	50.0000	0.0000	(0.4057)	(0.0448)	0.0000	3	(0.4505)	01/06/2025
300342.ZK	12/13/2024	SDB3260123072	200.00	2.6878	531.50	537.57	0.0000	4.5800	50.0000	0.0000	(0.2029)	(0.0224)	0.0000	3	(0.2253)	01/06/2025
300342.ZK	12/13/2024	SDB3260123072	600.00	2.6878	1,594.49	1,612.70	0.0000	4.5800	50.0000	0.0000	(0.6086)	(0.0672)	0.0000	3	(0.6758)	01/06/2025
300342.ZK	12/13/2024	SDB3260123072	200.00	2.6878	531.50	537.57	0.0000	4.5800	50.0000	0.0000	(0.2029)	(0.0224)	0.0000	3	(0.2253)	01/06/2025
300342.ZK	12/12/2024	SDB3260123072	700.00	2.5632	1,860.24	1,794.23	0.0000	4.5800	50.0000	0.0000	(0.2367)	(0.0249)	0.0000	1	(0.2616)	01/06/2025
300342.ZK	12/12/2024	SDB3260123072	5,900.00	2.5632	15,679.20	15,122.81	0.0000	4.5800	50.0000	0.0000	(1.9947)	(0.2100)	0.0000	1	(2.2048)	01/06/2025
300342.ZK	12/12/2024	SDB3260123072	200.00	2.5632	531.50	512.64	0.0000	4.5800	50.0000	0.0000	(0.0676)	(0.0071)	0.0000	1	(0.0747)	01/06/2025
300342.ZK	12/12/2024	SDB3260123072	200.00	2.5632	531.50	512.64	0.0000	4.5800	50.0000	0.0000	(0.0676)	(0.0071)	0.0000	1	(0.0747)	01/06/2025
300342.ZK	12/12/2024	SDB3260123072	300.00	2.5632	797.25	768.96	0.0000	4.5800	50.0000	0.0000	(0.1014)	(0.0107)	0.0000	1	(0.1121)	01/06/2025
300342.ZK	12/12/2024	SDB3260123072	400.00	2.5632	1,063.00	1,025.28	0.0000	4.5800	50.0000	0.0000	(0.1352)	(0.0142)	0.0000	1	(0.1495)	01/06/2025
300342.ZK	12/12/2024	SDB3260123072	7,200.00	2.5632	19,133.94	18,454.95	0.0000	4.5800	50.0000	0.0000	(2.4343)	(0.2563)	0.0000	1	(2.6906)	01/06/2025
300342.ZK	12/12/2024	SDB3260123072	2,800.00	2.5632	7,440.97	7,176.93	0.0000	4.5800	50.0000	0.0000	(0.9467)	(0.0997)	0.0000	1	(1.0463)	01/06/2025
300342.ZK	12/12/2024	SDB3260123072	100.00	2.5632	265.75	256.32	0.0000	4.5800	50.0000	0.0000	(0.0338)	(0.0036)	0.0000	1	(0.0374)	01/06/2025
300342.ZK	12/12/2024	SDB3260123072	400.00	2.5632	1,063.00	1,025.28	0.0000	4.5800	50.0000	0.0000	(0.1352)	(0.0142)	0.0000	1	(0.1495)	01/06/2025
300342.ZK	12/12/2024	SDB3260123072	300.00	2.5632	797.25	768.96	0.0000	4.5800	50.0000	0.0000	(0.1014)	(0.0107)	0.0000	1	(0.1121)	01/06/2025
300342.ZK	12/12/2024	SDB3260123072	5,300.00	2.5632	14,084.70	13,584.90	0.0000	4.5800	50.0000	0.0000	(1.7919)	(0.1887)	0.0000	1	(1.9806)	01/06/2025
300342.ZK	12/12/2024	SDB3260123072	2,300.00	2.5632	6,112.23	5,895.33	0.0000	4.5800	50.0000	0.0000	(0.7776)	(0.0819)	0.0000	1	(0.8595)	01/06/2025
300342.ZK	12/12/2024	SDB3260123072	800.00	2.5632	2,125.99	2,050.55	0.0000	4.5800	50.0000	0.0000	(0.2705)	(0.0285)	0.0000	1	(0.2990)	01/06/2025
300342.ZK	12/12/2024	SDB3260123072	1,800.00	2.5632	4,783.48	4,613.74	0.0000	4.5800	50.0000	0.0000	(0.6086)	(0.0641)	0.0000	1	(0.6726)	01/06/2025
300342.ZK	12/12/2024	SDB3260123072	1,800.00	2.5632	4,783.48	4,613.74	0.0000	4.5800	50.0000	0.0000	(0.6086)	(0.0641)	0.0000	1	(0.6726)	01/06/2025
300342.ZK	12/12/2024	SDB3260123072	200.00	2.5632	531.50	512.64	0.0000	4.5800	50.0000	0.0000	(0.0676)	(0.0071)	0.0000	1	(0.0747)	01/06/2025
300342.ZK	12/12/2024	SDB3260123072	400.00	2.5632	1,063.00	1,025.28	0.0000	4.5800	50.0000	0.0000	(0.1352)	(0.0142)	0.0000	1	(0.1495)	01/06/2025
300342.ZK	12/12/2024	SDB3260123072	200.00	2.5632	531.50	512.64	0.0000	4.5800	50.0000	0.0000	(0.0676)	(0.0071)	0.0000	1	(0.0747)	01/06/2025
300342.ZK	12/12/2024	SDB3260123072	600.00	2.5632	1,594.49	1,537.91	0.0000	4.5800	50.0000	0.0000	(0.2029)	(0.0214)	0.0000	1	(0.2242)	01/06/2025
300342.ZK	12/12/2024	SDB3260123072	200.00	2.5632	531.50	512.64	0.0000	4.5800	50.0000	0.0000	(0.0676)	(0.0071)	0.0000	1	(0.0747)	01/06/2025
300342.ZK	12/11/2024	SDB3260123072	700.00	2.6076	1,860.24	1,825.34	0.0000	4.5800	50.0000	0.0000	(0.2367)	(0.0254)	0.0000	1	(0.2620)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHANGSHU TIANYIN ELECTROMECHANICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300342.ZK	12/11/2024	SDB3260123072	5,900.00	2.6076	15,679.20	15,385.02	0.0000	4.5800	50.0000	0.0000	(1.9947)	(0.2137)	0.0000	1	(2.2084)	01/06/2025
300342.ZK	12/11/2024	SDB3260123072	200.00	2.6076	531.50	521.53	0.0000	4.5800	50.0000	0.0000	(0.0676)	(0.0072)	0.0000	1	(0.0749)	01/06/2025
300342.ZK	12/11/2024	SDB3260123072	200.00	2.6076	531.50	521.53	0.0000	4.5800	50.0000	0.0000	(0.0676)	(0.0072)	0.0000	1	(0.0749)	01/06/2025
300342.ZK	12/11/2024	SDB3260123072	300.00	2.6076	797.25	782.29	0.0000	4.5800	50.0000	0.0000	(0.1014)	(0.0109)	0.0000	1	(0.1123)	01/06/2025
300342.ZK	12/11/2024	SDB3260123072	400.00	2.6076	1,063.00	1,043.05	0.0000	4.5800	50.0000	0.0000	(0.1352)	(0.0145)	0.0000	1	(0.1497)	01/06/2025
300342.ZK	12/11/2024	SDB3260123072	7,200.00	2.6076	19,133.94	18,774.94	0.0000	4.5800	50.0000	0.0000	(2.4343)	(0.2608)	0.0000	1	(2.6950)	01/06/2025
300342.ZK	12/11/2024	SDB3260123072	2,800.00	2.6076	7,440.97	7,301.36	0.0000	4.5800	50.0000	0.0000	(0.9467)	(0.1014)	0.0000	1	(1.0481)	01/06/2025
300342.ZK	12/11/2024	SDB3260123072	100.00	2.6076	265.75	260.76	0.0000	4.5800	50.0000	0.0000	(0.0338)	(0.0036)	0.0000	1	(0.0374)	01/06/2025
300342.ZK	12/11/2024	SDB3260123072	400.00	2.6076	1,063.00	1,043.05	0.0000	4.5800	50.0000	0.0000	(0.1352)	(0.0145)	0.0000	1	(0.1497)	01/06/2025
300342.ZK	12/11/2024	SDB3260123072	300.00	2.6076	797.25	782.29	0.0000	4.5800	50.0000	0.0000	(0.1014)	(0.0109)	0.0000	1	(0.1123)	01/06/2025
300342.ZK	12/11/2024	SDB3260123072	5,300.00	2.6076	14,084.70	13,820.44	0.0000	4.5800	50.0000	0.0000	(1.7919)	(0.1920)	0.0000	1	(1.9838)	01/06/2025
300342.ZK	12/11/2024	SDB3260123072	2,300.00	2.6076	6,112.23	5,997.55	0.0000	4.5800	50.0000	0.0000	(0.7776)	(0.0833)	0.0000	1	(0.8609)	01/06/2025
300342.ZK	12/11/2024	SDB3260123072	800.00	2.6076	2,125.99	2,086.10	0.0000	4.5800	50.0000	0.0000	(0.2705)	(0.0290)	0.0000	1	(0.2994)	01/06/2025
300342.ZK	12/11/2024	SDB3260123072	1,800.00	2.6076	4,783.48	4,693.73	0.0000	4.5800	50.0000	0.0000	(0.6086)	(0.0652)	0.0000	1	(0.6738)	01/06/2025
300342.ZK	12/11/2024	SDB3260123072	1,800.00	2.6076	4,783.48	4,693.73	0.0000	4.5800	50.0000	0.0000	(0.6086)	(0.0652)	0.0000	1	(0.6738)	01/06/2025
300342.ZK	12/11/2024	SDB3260123072	200.00	2.6076	531.50	521.53	0.0000	4.5800	50.0000	0.0000	(0.0676)	(0.0072)	0.0000	1	(0.0749)	01/06/2025
300342.ZK	12/11/2024	SDB3260123072	400.00	2.6076	1,063.00	1,043.05	0.0000	4.5800	50.0000	0.0000	(0.1352)	(0.0145)	0.0000	1	(0.1497)	01/06/2025
300342.ZK	12/11/2024	SDB3260123072	200.00	2.6076	531.50	521.53	0.0000	4.5800	50.0000	0.0000	(0.0676)	(0.0072)	0.0000	1	(0.0749)	01/06/2025
300342.ZK	12/11/2024	SDB3260123072	600.00	2.6076	1,594.49	1,564.58	0.0000	4.5800	50.0000	0.0000	(0.2029)	(0.0217)	0.0000	1	(0.2246)	01/06/2025
300342.ZK	12/11/2024	SDB3260123072	200.00	2.6076	531.50	521.53	0.0000	4.5800	50.0000	0.0000	(0.0676)	(0.0072)	0.0000	1	(0.0749)	01/06/2025
300342.ZK	12/10/2024	SDB3260123072	700.00	2.6335	1,860.24	1,843.42	0.0000	4.5800	50.0000	0.0000	(0.2367)	(0.0256)	0.0000	1	(0.2623)	01/06/2025
300342.ZK	12/10/2024	SDB3260123072	5,900.00	2.6335	15,679.20	15,537.41	0.0000	4.5800	50.0000	0.0000	(1.9947)	(0.2158)	0.0000	1	(2.2105)	01/06/2025
300342.ZK	12/10/2024	SDB3260123072	200.00	2.6335	531.50	526.69	0.0000	4.5800	50.0000	0.0000	(0.0676)	(0.0073)	0.0000	1	(0.0749)	01/06/2025
300342.ZK	12/10/2024	SDB3260123072	200.00	2.6335	531.50	526.69	0.0000	4.5800	50.0000	0.0000	(0.0676)	(0.0073)	0.0000	1	(0.0749)	01/06/2025
300342.ZK	12/10/2024	SDB3260123072	300.00	2.6335	797.25	790.04	0.0000	4.5800	50.0000	0.0000	(0.1014)	(0.0110)	0.0000	1	(0.1124)	01/06/2025
300342.ZK	12/10/2024	SDB3260123072	400.00	2.6335	1,063.00	1,053.38	0.0000	4.5800	50.0000	0.0000	(0.1352)	(0.0146)	0.0000	1	(0.1499)	01/06/2025
300342.ZK	12/10/2024	SDB3260123072	7,200.00	2.6335	19,133.94	18,960.91	0.0000	4.5800	50.0000	0.0000	(2.4343)	(0.2633)	0.0000	1	(2.6976)	01/06/2025
300342.ZK	12/10/2024	SDB3260123072	2,800.00	2.6335	7,440.97	7,373.69	0.0000	4.5800	50.0000	0.0000	(0.9467)	(0.1024)	0.0000	1	(1.0491)	01/06/2025
300342.ZK	12/10/2024	SDB3260123072	100.00	2.6335	265.75	263.35	0.0000	4.5800	50.0000	0.0000	(0.0338)	(0.0037)	0.0000	1	(0.0375)	01/06/2025
300342.ZK	12/10/2024	SDB3260123072	400.00	2.6335	1,063.00	1,053.38	0.0000	4.5800	50.0000	0.0000	(0.1352)	(0.0146)	0.0000	1	(0.1499)	01/06/2025
300342.ZK	12/10/2024	SDB3260123072	300.00	2.6335	797.25	790.04	0.0000	4.5800	50.0000	0.0000	(0.1014)	(0.0110)	0.0000	1	(0.1124)	01/06/2025
300342.ZK	12/10/2024	SDB3260123072	5,300.00	2.6335	14,084.70	13,957.34	0.0000	4.5800	50.0000	0.0000	(1.7919)	(0.1939)	0.0000	1	(1.9857)	01/06/2025
300342.ZK	12/10/2024	SDB3260123072	2,300.00	2.6335	6,112.23	6,056.96	0.0000	4.5800	50.0000	0.0000	(0.7776)	(0.0841)	0.0000	1	(0.8617)	01/06/2025
300342.ZK	12/10/2024	SDB3260123072	800.00	2.6335	2,125.99	2,106.77	0.0000	4.5800	50.0000	0.0000	(0.2705)	(0.0293)	0.0000	1	(0.2997)	01/06/2025
300342.ZK	12/10/2024	SDB3260123072	1,800.00	2.6335	4,783.48	4,740.23	0.0000	4.5800	50.0000	0.0000	(0.6086)	(0.0658)	0.0000	1	(0.6744)	01/06/2025
300342.ZK	12/10/2024	SDB3260123072	1,800.00	2.6335	4,783.48	4,740.23	0.0000	4.5800	50.0000	0.0000	(0.6086)	(0.0658)	0.0000	1	(0.6744)	01/06/2025
300342.ZK	12/10/2024	SDB3260123072	200.00	2.6335	531.50	526.69	0.0000	4.5800	50.0000	0.0000	(0.0676)	(0.0073)	0.0000	1	(0.0749)	01/06/2025
300342.ZK	12/10/2024	SDB3260123072	400.00	2.6335	1,063.00	1,053.38	0.0000	4.5800	50.0000	0.0000	(0.1352)	(0.0146)	0.0000	1	(0.1499)	01/06/2025
300342.ZK	12/10/2024	SDB3260123072	200.00	2.6335	531.50	526.69	0.0000	4.5800	50.0000	0.0000	(0.0676)	(0.0073)	0.0000	1	(0.0749)	01/06/2025
300342.ZK	12/10/2024	SDB3260123072	600.00	2.6335	1,594.49	1,580.08	0.0000	4.5800	50.0000	0.0000	(0.2029)	(0.0219)	0.0000	1	(0.2248)	01/06/2025
300342.ZK	12/10/2024	SDB3260123072	200.00	2.6335	531.50	526.69	0.0000	4.5800	50.0000	0.0000	(0.0676)	(0.0073)	0.0000	1	(0.0749)	01/06/2025
300342.ZK	12/09/2024	SDB3260123072	700.00	2.5669	1,860.24	1,796.84	0.0000	4.5800	50.0000	0.0000	(0.2367)	(0.0250)	0.0000	1	(0.2616)	01/06/2025
300342.ZK	12/09/2024	SDB3260123072	5,900.00	2.5669	15,679.20	15,144.82	0.0000	4.5800	50.0000	0.0000	(1.9947)	(0.2103)	0.0000	1	(2.2051)	01/06/2025
300342.ZK	12/09/2024	SDB3260123072	200.00	2.5669	531.50	513.38	0.0000	4.5800	50.0000	0.0000	(0.0676)	(0.0071)	0.0000	1	(0.0747)	01/06/2025
300342.ZK	12/09/2024	SDB3260123072	200.00	2.5669	531.50	513.38	0.0000	4.5800	50.0000	0.0000	(0.0676)	(0.0071)	0.0000	1	(0.0747)	01/06/2025
300342.ZK	12/09/2024	SDB3260123072	300.00	2.5669	797.25	770.08	0.0000	4.5800	50.0000	0.0000	(0.1014)	(0.0107)	0.0000	1	(0.1121)	01/06/2025
300342.ZK	12/09/2024	SDB3260123072	400.00	2.5669	1,063.00	1,026.77	0.0000	4.5800	50.0000	0.0000	(0.1352)	(0.0143)	0.0000	1	(0.1495)	01/06/2025
300342.ZK	12/09/2024	SDB3260123072	7,200.00	2.5669	19,133.94	18,481.81	0.0000	4.5800	50.0000	0.0000	(2.4343)	(0.2567)	0.0000	1	(2.6910)	01/06/2025
300342.ZK	12/09/2024	SDB3260123072	2,800.00	2.5669	7,440.97	7,187.37	0.0000	4.5800	50.0000	0.0000	(0.9467)	(0.0998)	0.0000	1	(1.0465)	01/06/2025
300342.ZK	12/09/2024	SDB3260123072	100.00	2.5669	265.75	256.69	0.0000	4.5800	50.0000	0.0000	(0.0338)	(0.0036)	0.0000	1	(0.0374)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6



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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHANGSHU TIANYIN ELECTROMECHANICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300342.ZK	12/09/2024	SDB3260123072	400.00	2.5669	1,063.00	1,026.77	0.0000	4.5800	50.0000	0.0000	(0.1352)	(0.0143)	0.0000	1	(0.1495)	01/06/2025
300342.ZK	12/09/2024	SDB3260123072	300.00	2.5669	797.25	770.08	0.0000	4.5800	50.0000	0.0000	(0.1014)	(0.0107)	0.0000	1	(0.1121)	01/06/2025
300342.ZK	12/09/2024	SDB3260123072	5,300.00	2.5669	14,084.70	13,604.67	0.0000	4.5800	50.0000	0.0000	(1.7919)	(0.1890)	0.0000	1	(1.9808)	01/06/2025
300342.ZK	12/09/2024	SDB3260123072	2,300.00	2.5669	6,112.23	5,903.91	0.0000	4.5800	50.0000	0.0000	(0.7776)	(0.0820)	0.0000	1	(0.8596)	01/06/2025
300342.ZK	12/09/2024	SDB3260123072	800.00	2.5669	2,125.99	2,053.53	0.0000	4.5800	50.0000	0.0000	(0.2705)	(0.0285)	0.0000	1	(0.2990)	01/06/2025
300342.ZK	12/09/2024	SDB3260123072	1,800.00	2.5669	4,783.48	4,620.45	0.0000	4.5800	50.0000	0.0000	(0.6086)	(0.0642)	0.0000	1	(0.6727)	01/06/2025
300342.ZK	12/09/2024	SDB3260123072	1,800.00	2.5669	4,783.48	4,620.45	0.0000	4.5800	50.0000	0.0000	(0.6086)	(0.0642)	0.0000	1	(0.6727)	01/06/2025
300342.ZK	12/09/2024	SDB3260123072	200.00	2.5669	531.50	513.38	0.0000	4.5800	50.0000	0.0000	(0.0676)	(0.0071)	0.0000	1	(0.0747)	01/06/2025
300342.ZK	12/09/2024	SDB3260123072	400.00	2.5669	1,063.00	1,026.77	0.0000	4.5800	50.0000	0.0000	(0.1352)	(0.0143)	0.0000	1	(0.1495)	01/06/2025
300342.ZK	12/09/2024	SDB3260123072	200.00	2.5669	531.50	513.38	0.0000	4.5800	50.0000	0.0000	(0.0676)	(0.0071)	0.0000	1	(0.0747)	01/06/2025
300342.ZK	12/09/2024	SDB3260123072	600.00	2.5669	1,594.49	1,540.15	0.0000	4.5800	50.0000	0.0000	(0.2029)	(0.0214)	0.0000	1	(0.2242)	01/06/2025
300342.ZK	12/09/2024	SDB3260123072	200.00	2.5669	531.50	513.38	0.0000	4.5800	50.0000	0.0000	(0.0676)	(0.0071)	0.0000	1	(0.0747)	01/06/2025
300342.ZK	12/06/2024	SDB3260123072	700.00	2.6207	1,860.24	1,834.51	0.0000	4.5800	50.0000	0.0000	(0.0764)	(0.0071)	0.0000	3	(0.7864)	01/06/2025
300342.ZK	12/06/2024	SDB3260123072	5,900.00	2.6207	15,679.20	15,462.29	0.0000	4.5800	50.0000	0.0000	(5.9842)	(0.6443)	0.0000	3	(6.6285)	01/06/2025
300342.ZK	12/06/2024	SDB3260123072	200.00	2.6207	531.50	524.15	0.0000	4.5800	50.0000	0.0000	(0.2029)	(0.0218)	0.0000	3	(0.2247)	01/06/2025
300342.ZK	12/06/2024	SDB3260123072	200.00	2.6207	531.50	524.15	0.0000	4.5800	50.0000	0.0000	(0.2029)	(0.0218)	0.0000	3	(0.2247)	01/06/2025
300342.ZK	12/06/2024	SDB3260123072	300.00	2.6207	797.25	786.22	0.0000	4.5800	50.0000	0.0000	(0.3043)	(0.0328)	0.0000	3	(0.3370)	01/06/2025
300342.ZK	12/06/2024	SDB3260123072	400.00	2.6207	1,063.00	1,048.29	0.0000	4.5800	50.0000	0.0000	(0.4057)	(0.0437)	0.0000	3	(0.4494)	01/06/2025
300342.ZK	12/06/2024	SDB3260123072	7,200.00	2.6207	19,133.94	18,869.23	0.0000	4.5800	50.0000	0.0000	(7.3028)	(0.7862)	0.0000	3	(8.0890)	01/06/2025
300342.ZK	12/06/2024	SDB3260123072	2,800.00	2.6207	7,440.97	7,338.04	0.0000	4.5800	50.0000	0.0000	(2.8400)	(0.3058)	0.0000	3	(3.1457)	01/06/2025
300342.ZK	12/06/2024	SDB3260123072	100.00	2.6207	265.75	262.07	0.0000	4.5800	50.0000	0.0000	(0.1014)	(0.0109)	0.0000	3	(0.1123)	01/06/2025
300342.ZK	12/06/2024	SDB3260123072	400.00	2.6207	1,063.00	1,048.29	0.0000	4.5800	50.0000	0.0000	(0.4057)	(0.0437)	0.0000	3	(0.4494)	01/06/2025
300342.ZK	12/06/2024	SDB3260123072	300.00	2.6207	797.25	786.22	0.0000	4.5800	50.0000	0.0000	(0.3043)	(0.0328)	0.0000	3	(0.3370)	01/06/2025
300342.ZK	12/06/2024	SDB3260123072	5,300.00	2.6207	14,084.70	13,889.85	0.0000	4.5800	50.0000	0.0000	(5.3757)	(0.5787)	0.0000	3	(5.9544)	01/06/2025
300342.ZK	12/06/2024	SDB3260123072	2,300.00	2.6207	6,112.23	6,027.67	0.0000	4.5800	50.0000	0.0000	(2.3328)	(0.2512)	0.0000	3	(2.5840)	01/06/2025
300342.ZK	12/06/2024	SDB3260123072	800.00	2.6207	2,125.99	2,096.58	0.0000	4.5800	50.0000	0.0000	(0.8114)	(0.0874)	0.0000	3	(0.8988)	01/06/2025
300342.ZK	12/06/2024	SDB3260123072	1,800.00	2.6207	4,783.48	4,717.31	0.0000	4.5800	50.0000	0.0000	(1.8257)	(0.1966)	0.0000	3	(2.0223)	01/06/2025
300342.ZK	12/06/2024	SDB3260123072	1,800.00	2.6207	4,783.48	4,717.31	0.0000	4.5800	50.0000	0.0000	(1.8257)	(0.1966)	0.0000	3	(2.0223)	01/06/2025
300342.ZK	12/06/2024	SDB3260123072	200.00	2.6207	531.50	524.15	0.0000	4.5800	50.0000	0.0000	(0.2029)	(0.0218)	0.0000	3	(0.2247)	01/06/2025
300342.ZK	12/06/2024	SDB3260123072	400.00	2.6207	1,063.00	1,048.29	0.0000	4.5800	50.0000	0.0000	(0.4057)	(0.0437)	0.0000	3	(0.4494)	01/06/2025
300342.ZK	12/06/2024	SDB3260123072	200.00	2.6207	531.50	524.15	0.0000	4.5800	50.0000	0.0000	(0.2029)	(0.0218)	0.0000	3	(0.2247)	01/06/2025
300342.ZK	12/06/2024	SDB3260123072	600.00	2.6207	1,594.49	1,572.44	0.0000	4.5800	50.0000	0.0000	(0.6086)	(0.0655)	0.0000	3	(0.6741)	01/06/2025
300342.ZK	12/06/2024	SDB3260123072	200.00	2.6207	531.50	524.15	0.0000	4.5800	50.0000	0.0000	(0.2029)	(0.0218)	0.0000	3	(0.2247)	01/06/2025
300342.ZK	12/05/2024	SDB3260123072	700.00	2.6638	1,860.24	1,864.67	0.0000	4.5800	50.0000	0.0000	(0.2367)	(0.0259)	0.0000	1	(0.2626)	01/06/2025
300342.ZK	12/05/2024	SDB3260123072	5,900.00	2.6638	15,679.20	15,716.49	0.0000	4.5800	50.0000	0.0000	(1.9947)	(0.2183)	0.0000	1	(2.2130)	01/06/2025
300342.ZK	12/05/2024	SDB3260123072	200.00	2.6638	531.50	532.76	0.0000	4.5800	50.0000	0.0000	(0.0676)	(0.0074)	0.0000	1	(0.0750)	01/06/2025
300342.ZK	12/05/2024	SDB3260123072	200.00	2.6638	531.50	532.76	0.0000	4.5800	50.0000	0.0000	(0.0676)	(0.0074)	0.0000	1	(0.0750)	01/06/2025
300342.ZK	12/05/2024	SDB3260123072	300.00	2.6638	797.25	799.14	0.0000	4.5800	50.0000	0.0000	(0.1014)	(0.0111)	0.0000	1	(0.1125)	01/06/2025
300342.ZK	12/05/2024	SDB3260123072	400.00	2.6638	1,063.00	1,065.52	0.0000	4.5800	50.0000	0.0000	(0.1352)	(0.0148)	0.0000	1	(0.1500)	01/06/2025
300342.ZK	12/05/2024	SDB3260123072	7,200.00	2.6638	19,133.94	19,179.45	0.0000	4.5800	50.0000	0.0000	(2.4343)	(0.2664)	0.0000	1	(2.7006)	01/06/2025
300342.ZK	12/05/2024	SDB3260123072	2,800.00	2.6638	7,440.97	7,458.67	0.0000	4.5800	50.0000	0.0000	(0.9467)	(0.1036)	0.0000	1	(1.0503)	01/06/2025
300342.ZK	12/05/2024	SDB3260123072	100.00	2.6638	265.75	266.38	0.0000	4.5800	50.0000	0.0000	(0.0338)	(0.0037)	0.0000	1	(0.0375)	01/06/2025
300342.ZK	12/05/2024	SDB3260123072	400.00	2.6638	1,063.00	1,065.52	0.0000	4.5800	50.0000	0.0000	(0.1352)	(0.0148)	0.0000	1	(0.1500)	01/06/2025
300342.ZK	12/05/2024	SDB3260123072	300.00	2.6638	797.25	799.14	0.0000	4.5800	50.0000	0.0000	(0.1014)	(0.0111)	0.0000	1	(0.1125)	01/06/2025
300342.ZK	12/05/2024	SDB3260123072	5,300.00	2.6638	14,084.70	14,118.20	0.0000	4.5800	50.0000	0.0000	(1.7919)	(0.1961)	0.0000	1	(1.9880)	01/06/2025
300342.ZK	12/05/2024	SDB3260123072	2,300.00	2.6638	6,112.23	6,126.77	0.0000	4.5800	50.0000	0.0000	(0.7776)	(0.0851)	0.0000	1	(0.8627)	01/06/2025
300342.ZK	12/05/2024	SDB3260123072	800.00	2.6638	2,125.99	2,131.05	0.0000	4.5800	50.0000	0.0000	(0.2705)	(0.0296)	0.0000	1	(0.3001)	01/06/2025
300342.ZK	12/05/2024	SDB3260123072	1,800.00	2.6638	4,783.48	4,794.86	0.0000	4.5800	50.0000	0.0000	(0.6086)	(0.0666)	0.0000	1	(0.6752)	01/06/2025
300342.ZK	12/05/2024	SDB3260123072	1,800.00	2.6638	4,783.48	4,794.86	0.0000	4.5800	50.0000	0.0000	(0.6086)	(0.0666)	0.0000	1	(0.6752)	01/06/2025
300342.ZK	12/05/2024	SDB3260123072	200.00	2.6638	531.50	532.76	0.0000	4.5800	50.0000	0.0000	(0.0676)	(0.0074)	0.0000	1	(0.0750)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHANGSHU TIANYIN ELECTROMECHANICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300342.ZK	12/05/2024	SDB3260123072	400.00	2.6638	1,063.00	1,065.52	0.0000	4.5800	50.0000	0.0000	(0.1352)	(0.0148)	0.0000	1	(0.1500)	01/06/2025
300342.ZK	12/05/2024	SDB3260123072	200.00	2.6638	531.50	532.76	0.0000	4.5800	50.0000	0.0000	(0.0676)	(0.0074)	0.0000	1	(0.0750)	01/06/2025
300342.ZK	12/05/2024	SDB3260123072	600.00	2.6638	1,594.49	1,598.29	0.0000	4.5800	50.0000	0.0000	(0.2029)	(0.0222)	0.0000	1	(0.2251)	01/06/2025
300342.ZK	12/05/2024	SDB3260123072	200.00	2.6638	531.50	532.76	0.0000	4.5800	50.0000	0.0000	(0.0676)	(0.0074)	0.0000	1	(0.0750)	01/06/2025
300342.ZK	12/04/2024	SDB3260123072	700.00	2.6575	1,860.24	1,860.24	0.0000	4.5800	50.0000	0.0000	(0.2367)	(0.0258)	0.0000	1	(0.2625)	01/06/2025
300342.ZK	12/04/2024	SDB3260123072	5,900.00	2.6575	15,679.20	15,679.20	0.0000	4.5800	50.0000	0.0000	(1.9947)	(0.2178)	0.0000	1	(2.2125)	01/06/2025
300342.ZK	12/04/2024	SDB3260123072	200.00	2.6575	531.50	531.50	0.0000	4.5800	50.0000	0.0000	(0.0676)	(0.0074)	0.0000	1	(0.0750)	01/06/2025
300342.ZK	12/04/2024	SDB3260123072	200.00	2.6575	531.50	531.50	0.0000	4.5800	50.0000	0.0000	(0.0676)	(0.0074)	0.0000	1	(0.0750)	01/06/2025
300342.ZK	12/04/2024	SDB3260123072	300.00	2.6575	797.25	797.25	0.0000	4.5800	50.0000	0.0000	(0.1014)	(0.0111)	0.0000	1	(0.1125)	01/06/2025
300342.ZK	12/04/2024	SDB3260123072	400.00	2.6575	1,063.00	1,063.00	0.0000	4.5800	50.0000	0.0000	(0.1352)	(0.0148)	0.0000	1	(0.1500)	01/06/2025
300342.ZK	12/04/2024	SDB3260123072	7,200.00	2.6575	19,133.94	19,133.94	0.0000	4.5800	50.0000	0.0000	(2.4343)	(0.2657)	0.0000	1	(2.7000)	01/06/2025
300342.ZK	12/04/2024	SDB3260123072	2,800.00	2.6575	7,440.97	7,440.97	0.0000	4.5800	50.0000	0.0000	(0.9467)	(0.1033)	0.0000	1	(1.0500)	01/06/2025
300342.ZK	12/04/2024	SDB3260123072	100.00	2.6575	265.75	265.75	0.0000	4.5800	50.0000	0.0000	(0.0338)	(0.0037)	0.0000	1	(0.0375)	01/06/2025
300342.ZK	12/04/2024	SDB3260123072	400.00	2.6575	1,063.00	1,063.00	0.0000	4.5800	50.0000	0.0000	(0.1352)	(0.0148)	0.0000	1	(0.1500)	01/06/2025
300342.ZK	12/04/2024	SDB3260123072	300.00	2.6575	797.25	797.25	0.0000	4.5800	50.0000	0.0000	(0.1014)	(0.0111)	0.0000	1	(0.1125)	01/06/2025
300342.ZK	12/04/2024	SDB3260123072	5,300.00	2.6575	14,084.70	14,084.70	0.0000	4.5800	50.0000	0.0000	(1.7919)	(0.1956)	0.0000	1	(1.9875)	01/06/2025
300342.ZK	12/04/2024	SDB3260123072	2,300.00	2.6575	6,112.23	6,112.23	0.0000	4.5800	50.0000	0.0000	(0.7776)	(0.0849)	0.0000	1	(0.8625)	01/06/2025
300342.ZK	12/04/2024	SDB3260123072	800.00	2.6575	2,125.99	2,125.99	0.0000	4.5800	50.0000	0.0000	(0.2705)	(0.0295)	0.0000	1	(0.3000)	01/06/2025
300342.ZK	12/04/2024	SDB3260123072	1,800.00	2.6575	4,783.48	4,783.48	0.0000	4.5800	50.0000	0.0000	(0.6086)	(0.0664)	0.0000	1	(0.6750)	01/06/2025
300342.ZK	12/04/2024	SDB3260123072	1,800.00	2.6575	4,783.48	4,783.48	0.0000	4.5800	50.0000	0.0000	(0.6086)	(0.0664)	0.0000	1	(0.6750)	01/06/2025
300342.ZK	12/04/2024	SDB3260123072	200.00	2.6575	531.50	531.50	0.0000	4.5800	50.0000	0.0000	(0.0676)	(0.0074)	0.0000	1	(0.0750)	01/06/2025
300342.ZK	12/04/2024	SDB3260123072	400.00	2.6575	1,063.00	1,063.00	0.0000	4.5800	50.0000	0.0000	(0.1352)	(0.0148)	0.0000	1	(0.1500)	01/06/2025
300342.ZK	12/04/2024	SDB3260123072	200.00	2.6575	531.50	531.50	0.0000	4.5800	50.0000	0.0000	(0.0676)	(0.0074)	0.0000	1	(0.0750)	01/06/2025
300342.ZK	12/04/2024	SDB3260123072	600.00	2.6575	1,594.49	1,594.49	0.0000	4.5800	50.0000	0.0000	(0.2029)	(0.0221)	0.0000	1	(0.2250)	01/06/2025
300342.ZK	12/04/2024	SDB3260123072	200.00	2.6575	531.50	531.50	0.0000	4.5800	50.0000	0.0000	(0.0676)	(0.0074)	0.0000	1	(0.0750)	01/06/2025
TOTAL CHANGSHU TIANYIN ELECTROMECHANICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND											(362.2123)	(38.8043)	0.0000		(401.0165)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHENGDU GAS GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND																
603053.SH	01/03/2025	SDB3262800199	5,600.00	1.3599	7,570.79	7,615.29	0.0000	4.3300	50.0000	0.0000	(2.7318)	(0.3173)	0.0000	3	(3.0491)	01/06/2025
603053.SH	01/03/2025	SDB3262800199	2,500.00	1.3599	3,385.15	3,399.68	0.0000	4.3300	50.0000	0.0000	(1.2215)	(0.1417)	0.0000	3	(1.3631)	01/06/2025
603053.SH	01/03/2025	SDB3262800199	5,800.00	1.3599	7,814.75	7,887.27	0.0000	4.3300	50.0000	0.0000	(2.8198)	(0.3286)	0.0000	3	(3.1485)	01/06/2025
603053.SH	01/03/2025	SDB3262800199	17,800.00	1.3599	23,920.25	24,205.76	0.0000	4.3300	50.0000	0.0000	(8.6312)	(1.0086)	0.0000	3	(9.6398)	01/06/2025
603053.SH	01/03/2025	SDB3262800199	100.00	1.3599	133.65	135.99	0.0000	4.3300	50.0000	0.0000	(0.0482)	(0.0057)	0.0000	3	(0.0539)	01/06/2025
603053.SH	01/03/2025	SDB3262800199	200.00	1.3599	266.74	271.97	0.0000	4.3300	50.0000	0.0000	(0.0962)	(0.0113)	0.0000	3	(0.1076)	01/06/2025
603053.SH	01/03/2025	SDB3262800199	1,000.00	1.3599	1,346.45	1,359.87	0.0000	4.3300	50.0000	0.0000	(0.4858)	(0.0567)	0.0000	3	(0.5425)	01/06/2025
603053.SH	01/03/2025	SDB3262800199	300.00	1.3599	406.57	407.96	0.0000	4.3300	50.0000	0.0000	(0.1467)	(0.0170)	0.0000	3	(0.1637)	01/06/2025
603053.SH	01/03/2025	SDB3262800199	600.00	1.3599	819.75	815.92	0.0000	4.3300	50.0000	0.0000	(0.2958)	(0.0340)	0.0000	3	(0.3298)	01/06/2025
603053.SH	01/03/2025	SDB3262800199	2,900.00	1.3599	3,964.71	3,943.63	0.0000	4.3300	50.0000	0.0000	(1.4306)	(0.1643)	0.0000	3	(1.5949)	01/06/2025
603053.SH	01/03/2025	SDB3262800199	400.00	1.3599	557.59	543.95	0.0000	4.3300	50.0000	0.0000	(0.2012)	(0.0227)	0.0000	3	(0.2239)	01/06/2025
603053.SH	01/03/2025	SDB3262800199	7,200.00	1.3599	10,006.41	9,791.09	0.0000	4.3300	50.0000	0.0000	(3.6106)	(0.4080)	0.0000	3	(4.0186)	01/06/2025
603053.SH	01/03/2025	SDB3262800199	1,200.00	1.3599	1,652.48	1,631.85	0.0000	4.3300	50.0000	0.0000	(0.5963)	(0.0680)	0.0000	3	(0.6643)	01/06/2025
603053.SH	01/03/2025	SDB3262800199	100.00	1.3599	137.33	135.99	0.0000	4.3300	50.0000	0.0000	(0.0496)	(0.0057)	0.0000	3	(0.0552)	01/06/2025
603053.SH	01/03/2025	SDB3262800199	1,600.00	1.3599	2,225.31	2,175.80	0.0000	4.3300	50.0000	0.0000	(0.8030)	(0.0907)	0.0000	3	(0.8936)	01/06/2025
603053.SH	01/03/2025	SDB3262800199	2,600.00	1.3599	3,618.35	3,535.67	0.0000	4.3300	50.0000	0.0000	(1.3056)	(0.1473)	0.0000	3	(1.4529)	01/06/2025
603053.SH	01/03/2025	SDB3262800199	700.00	1.3599	966.77	951.91	0.0000	4.3300	50.0000	0.0000	(0.3488)	(0.0397)	0.0000	3	(0.3885)	01/06/2025
603053.SH	01/03/2025	SDB3262800199	1,200.00	1.3599	1,658.06	1,631.85	0.0000	4.3300	50.0000	0.0000	(0.5983)	(0.0680)	0.0000	3	(0.6633)	01/06/2025
603053.SH	01/03/2025	SDB3262800199	700.00	1.3599	962.73	951.91	0.0000	4.3300	50.0000	0.0000	(0.3474)	(0.0397)	0.0000	3	(0.3870)	01/06/2025
603053.SH	01/03/2025	SDB3262800199	100.00	1.3599	138.69	135.99	0.0000	4.3300	50.0000	0.0000	(0.0500)	(0.0057)	0.0000	3	(0.0557)	01/06/2025
603053.SH	01/03/2025	SDB3262800199	100.00	1.3599	138.75	135.99	0.0000	4.3300	50.0000	0.0000	(0.0501)	(0.0057)	0.0000	3	(0.0557)	01/06/2025
603053.SH	01/03/2025	SDB3262800199	6,000.00	1.3599	8,198.84	8,159.24	0.0000	4.3300	50.0000	0.0000	(2.9584)	(0.3400)	0.0000	3	(3.2984)	01/06/2025
603053.SH	01/03/2025	SDB3262800199	3,900.00	1.3599	5,342.59	5,303.51	0.0000	4.3300	50.0000	0.0000	(1.9278)	(0.2210)	0.0000	3	(2.1488)	01/06/2025
603053.SH	01/03/2025	SDB3262800199	2,200.00	1.3599	3,034.93	2,991.72	0.0000	4.3300	50.0000	0.0000	(1.0951)	(0.1247)	0.0000	3	(1.2198)	01/06/2025
603053.SH	01/03/2025	SDB3262800199	9,000.00	1.3599	12,423.24	12,238.87	0.0000	4.3300	50.0000	0.0000	(4.4827)	(0.5100)	0.0000	3	(4.9927)	01/06/2025
603053.SH	01/03/2025	SDB3262800199	400.00	1.3599	549.93	543.95	0.0000	4.3300	50.0000	0.0000	(0.1984)	(0.0227)	0.0000	3	(0.2211)	01/06/2025
603053.SH	01/03/2025	SDB3262800199	4,200.00	1.3599	5,764.21	5,711.47	0.0000	4.3300	50.0000	0.0000	(2.0799)	(0.2380)	0.0000	3	(2.3179)	01/06/2025
603053.SH	01/03/2025	SDB3262800199	15,200.00	1.3599	20,842.36	20,670.08	0.0000	4.3300	50.0000	0.0000	(7.5206)	(0.8613)	0.0000	3	(8.3819)	01/06/2025
603053.SH	01/03/2025	SDB3262800199	4,600.00	1.3599	6,285.44	6,255.42	0.0000	4.3300	50.0000	0.0000	(2.2680)	(0.2606)	0.0000	3	(2.5286)	01/06/2025
603053.SH	01/03/2025	SDB3262800199	2,400.00	1.3599	3,300.10	3,263.70	0.0000	4.3300	50.0000	0.0000	(1.1908)	(0.1360)	0.0000	3	(1.3268)	01/06/2025
603053.SH	01/03/2025	SDB3262800199	9,300.00	1.3599	12,787.88	12,646.83	0.0000	4.3300	50.0000	0.0000	(4.6143)	(0.5270)	0.0000	3	(5.1412)	01/06/2025
603053.SH	01/03/2025	SDB3262800199	800.00	1.3599	1,100.03	1,087.90	0.0000	4.3300	50.0000	0.0000	(0.3969)	(0.0453)	0.0000	3	(0.4423)	01/06/2025
603053.SH	01/03/2025	SDB3262800199	4,200.00	1.3599	5,775.17	5,711.47	0.0000	4.3300	50.0000	0.0000	(2.0839)	(0.2380)	0.0000	3	(2.3219)	01/06/2025
603053.SH	01/03/2025	SDB3262800199	4,000.00	1.3599	5,500.16	5,439.50	0.0000	4.3300	50.0000	0.0000	(1.9846)	(0.2266)	0.0000	3	(2.2113)	01/06/2025
603053.SH	01/03/2025	SDB3262800199	12,200.00	1.3599	16,775.50	16,590.46	0.0000	4.3300	50.0000	0.0000	(6.0532)	(0.6913)	0.0000	3	(6.7444)	01/06/2025
603053.SH	01/03/2025	SDB3262800199	7,600.00	1.3599	10,450.31	10,335.04	0.0000	4.3300	50.0000	0.0000	(3.7708)	(0.4306)	0.0000	3	(4.2014)	01/06/2025
603053.SH	01/03/2025	SDB3262800199	8,300.00	1.3599	11,412.84	11,286.95	0.0000	4.3300	50.0000	0.0000	(4.1181)	(0.4703)	0.0000	3	(4.5884)	01/06/2025
603053.SH	01/03/2025	SDB3262800199	6,500.00	1.3599	8,937.77	8,839.18	0.0000	4.3300	50.0000	0.0000	(3.2250)	(0.3683)	0.0000	3	(3.5933)	01/06/2025
603053.SH	01/03/2025	SDB3262800199	900.00	1.3599	1,237.54	1,223.89	0.0000	4.3300	50.0000	0.0000	(0.4465)	(0.0510)	0.0000	3	(0.4975)	01/06/2025
603053.SH	01/03/2025	SDB3262800199	300.00	1.3599	412.51	407.96	0.0000	4.3300	50.0000	0.0000	(0.1488)	(0.0170)	0.0000	3	(0.1658)	01/06/2025
603053.SH	01/03/2025	SDB3262800199	12,000.00	1.3599	16,500.49	16,318.49	0.0000	4.3300	50.0000	0.0000	(5.9539)	(0.6799)	0.0000	3	(6.6339)	01/06/2025
603053.SH	01/03/2025	SDB3262800199	4,200.00	1.3599	5,775.17	5,711.47	0.0000	4.3300	50.0000	0.0000	(2.0839)	(0.2380)	0.0000	3	(2.3219)	01/06/2025
603053.SH	01/03/2025	SDB3262800199	8,300.00	1.3599	11,412.84	11,286.95	0.0000	4.3300	50.0000	0.0000	(4.1181)	(0.4703)	0.0000	3	(4.5884)	01/06/2025
603053.SH	01/03/2025	SDB3262800199	3,800.00	1.3599	5,225.16	5,167.52	0.0000	4.3300	50.0000	0.0000	(1.8854)	(0.2153)	0.0000	3	(2.1007)	01/06/2025
603053.SH	01/03/2025	SDB3262800199	1,500.00	1.3599	2,062.56	2,039.81	0.0000	4.3300	50.0000	0.0000	(0.7442)	(0.0850)	0.0000	3	(0.8292)	01/06/2025
603053.SH	01/03/2025	SDB3262800199	8,800.00	1.3599	12,100.36	11,966.89	0.0000	4.3300	50.0000	0.0000	(4.3662)	(0.4986)	0.0000	3	(4.8648)	01/06/2025
603053.SH	01/02/2025	SDB3262800199	5,800.00	1.3555	7,814.75	7,862.04	0.0000	4.3300	50.0000	0.0000	(0.9399)	(0.1092)	0.0000	1	(1.0491)	01/06/2025
603053.SH	01/02/2025	SDB3262800199	17,800.00	1.3555	23,920.25	24,128.33	0.0000	4.3300	50.0000	0.0000	(2.8771)	(0.3351)	0.0000	1	(3.2122)	01/06/2025
603053.SH	01/02/2025	SDB3262800199	100.00	1.3555	133.65	135.55	0.0000	4.3300	50.0000	0.0000	(0.0161)	(0.0019)	0.0000	1	(0.0180)	01/06/2025
603053.SH	01/02/2025	SDB3262800199	200.00	1.3555	266.74	271.10	0.0000	4.3300	50.0000	0.0000	(0.0321)	(0.0038)	0.0000	1	(0.0358)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHENGDU GAS GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603053.SH	01/02/2025	SDB3262800199	1,000.00	1.3555	1,346.45	1,355.52	0.0000	4.3300	50.0000	0.0000	(0.1619)	(0.0188)	0.0000	1	(0.1808)	01/06/2025
603053.SH	01/02/2025	SDB3262800199	300.00	1.3555	406.57	406.66	0.0000	4.3300	50.0000	0.0000	(0.0489)	(0.0056)	0.0000	1	(0.0545)	01/06/2025
603053.SH	01/02/2025	SDB3262800199	600.00	1.3555	819.75	813.31	0.0000	4.3300	50.0000	0.0000	(0.0986)	(0.0113)	0.0000	1	(0.1099)	01/06/2025
603053.SH	01/02/2025	SDB3262800199	2,900.00	1.3555	3,964.71	3,931.02	0.0000	4.3300	50.0000	0.0000	(0.4769)	(0.0546)	0.0000	1	(0.5315)	01/06/2025
603053.SH	01/02/2025	SDB3262800199	400.00	1.3555	557.59	542.21	0.0000	4.3300	50.0000	0.0000	(0.0671)	(0.0075)	0.0000	1	(0.0746)	01/06/2025
603053.SH	01/02/2025	SDB3262800199	7,200.00	1.3555	10,006.41	9,759.77	0.0000	4.3300	50.0000	0.0000	(1.2035)	(0.1356)	0.0000	1	(1.3391)	01/06/2025
603053.SH	01/02/2025	SDB3262800199	1,200.00	1.3555	1,652.48	1,626.63	0.0000	4.3300	50.0000	0.0000	(0.1988)	(0.0226)	0.0000	1	(0.2213)	01/06/2025
603053.SH	01/02/2025	SDB3262800199	100.00	1.3555	137.33	135.55	0.0000	4.3300	50.0000	0.0000	(0.0165)	(0.0019)	0.0000	1	(0.0184)	01/06/2025
603053.SH	01/02/2025	SDB3262800199	1,600.00	1.3555	2,225.31	2,168.84	0.0000	4.3300	50.0000	0.0000	(0.2677)	(0.0301)	0.0000	1	(0.2978)	01/06/2025
603053.SH	01/02/2025	SDB3262800199	2,600.00	1.3555	3,618.35	3,524.36	0.0000	4.3300	50.0000	0.0000	(0.4352)	(0.0489)	0.0000	1	(0.4842)	01/06/2025
603053.SH	01/02/2025	SDB3262800199	700.00	1.3555	966.77	948.87	0.0000	4.3300	50.0000	0.0000	(0.1163)	(0.0132)	0.0000	1	(0.1295)	01/06/2025
603053.SH	01/02/2025	SDB3262800199	1,200.00	1.3555	1,658.06	1,626.63	0.0000	4.3300	50.0000	0.0000	(0.1994)	(0.0226)	0.0000	1	(0.2220)	01/06/2025
603053.SH	01/02/2025	SDB3262800199	700.00	1.3555	962.73	948.87	0.0000	4.3300	50.0000	0.0000	(0.1158)	(0.0132)	0.0000	1	(0.1290)	01/06/2025
603053.SH	01/02/2025	SDB3262800199	100.00	1.3555	138.69	135.55	0.0000	4.3300	50.0000	0.0000	(0.0167)	(0.0019)	0.0000	1	(0.0186)	01/06/2025
603053.SH	01/02/2025	SDB3262800199	100.00	1.3555	138.75	135.55	0.0000	4.3300	50.0000	0.0000	(0.0167)	(0.0019)	0.0000	1	(0.0186)	01/06/2025
603053.SH	01/02/2025	SDB3262800199	6,000.00	1.3555	8,198.84	8,133.14	0.0000	4.3300	50.0000	0.0000	(0.9861)	(0.1130)	0.0000	1	(1.0991)	01/06/2025
603053.SH	01/02/2025	SDB3262800199	3,900.00	1.3555	5,342.59	5,286.54	0.0000	4.3300	50.0000	0.0000	(0.6426)	(0.0734)	0.0000	1	(0.7160)	01/06/2025
603053.SH	01/02/2025	SDB3262800199	2,200.00	1.3555	3,034.93	2,982.15	0.0000	4.3300	50.0000	0.0000	(0.3650)	(0.0414)	0.0000	1	(0.4065)	01/06/2025
603053.SH	01/02/2025	SDB3262800199	9,000.00	1.3555	12,423.24	12,199.72	0.0000	4.3300	50.0000	0.0000	(1.4942)	(0.1694)	0.0000	1	(1.6637)	01/06/2025
603053.SH	01/02/2025	SDB3262800199	400.00	1.3555	549.93	542.21	0.0000	4.3300	50.0000	0.0000	(0.0661)	(0.0075)	0.0000	1	(0.0737)	01/06/2025
603053.SH	01/02/2025	SDB3262800199	4,200.00	1.3555	5,764.21	5,693.20	0.0000	4.3300	50.0000	0.0000	(0.6933)	(0.0791)	0.0000	1	(0.7724)	01/06/2025
603053.SH	01/02/2025	SDB3262800199	15,200.00	1.3555	20,842.36	20,603.96	0.0000	4.3300	50.0000	0.0000	(2.5069)	(0.2862)	0.0000	1	(2.7930)	01/06/2025
603053.SH	01/02/2025	SDB3262800199	4,600.00	1.3555	6,285.44	6,235.41	0.0000	4.3300	50.0000	0.0000	(0.7560)	(0.0866)	0.0000	1	(0.8426)	01/06/2025
603053.SH	01/02/2025	SDB3262800199	2,400.00	1.3555	3,300.10	3,253.26	0.0000	4.3300	50.0000	0.0000	(0.3969)	(0.0452)	0.0000	1	(0.4421)	01/06/2025
603053.SH	01/02/2025	SDB3262800199	9,300.00	1.3555	12,787.88	12,606.37	0.0000	4.3300	50.0000	0.0000	(1.5381)	(0.1751)	0.0000	1	(1.7132)	01/06/2025
603053.SH	01/02/2025	SDB3262800199	800.00	1.3555	1,100.03	1,084.42	0.0000	4.3300	50.0000	0.0000	(0.1323)	(0.0151)	0.0000	1	(0.1474)	01/06/2025
603053.SH	01/02/2025	SDB3262800199	4,200.00	1.3555	5,775.17	5,693.20	0.0000	4.3300	50.0000	0.0000	(0.6946)	(0.0791)	0.0000	1	(0.7737)	01/06/2025
603053.SH	01/02/2025	SDB3262800199	4,000.00	1.3555	5,500.16	5,422.10	0.0000	4.3300	50.0000	0.0000	(0.6615)	(0.0753)	0.0000	1	(0.7369)	01/06/2025
603053.SH	01/02/2025	SDB3262800199	12,200.00	1.3555	16,775.50	16,537.39	0.0000	4.3300	50.0000	0.0000	(2.0177)	(0.2297)	0.0000	1	(2.2474)	01/06/2025
603053.SH	01/02/2025	SDB3262800199	7,600.00	1.3555	10,450.31	10,301.98	0.0000	4.3300	50.0000	0.0000	(1.2569)	(0.1431)	0.0000	1	(1.4000)	01/06/2025
603053.SH	01/02/2025	SDB3262800199	8,300.00	1.3555	11,412.84	11,250.85	0.0000	4.3300	50.0000	0.0000	(1.3727)	(0.1563)	0.0000	1	(1.5290)	01/06/2025
603053.SH	01/02/2025	SDB3262800199	6,500.00	1.3555	8,937.77	8,810.91	0.0000	4.3300	50.0000	0.0000	(1.0750)	(0.1224)	0.0000	1	(1.1974)	01/06/2025
603053.SH	01/02/2025	SDB3262800199	900.00	1.3555	1,237.54	1,219.97	0.0000	4.3300	50.0000	0.0000	(0.1488)	(0.0169)	0.0000	1	(0.1658)	01/06/2025
603053.SH	01/02/2025	SDB3262800199	300.00	1.3555	412.51	406.66	0.0000	4.3300	50.0000	0.0000	(0.0496)	(0.0056)	0.0000	1	(0.0553)	01/06/2025
603053.SH	01/02/2025	SDB3262800199	12,000.00	1.3555	16,500.49	16,266.29	0.0000	4.3300	50.0000	0.0000	(1.9846)	(0.2259)	0.0000	1	(2.2106)	01/06/2025
603053.SH	01/02/2025	SDB3262800199	4,200.00	1.3555	5,775.17	5,693.20	0.0000	4.3300	50.0000	0.0000	(0.6946)	(0.0791)	0.0000	1	(0.7737)	01/06/2025
603053.SH	01/02/2025	SDB3262800199	8,300.00	1.3555	11,412.84	11,250.85	0.0000	4.3300	50.0000	0.0000	(1.3727)	(0.1563)	0.0000	1	(1.5290)	01/06/2025
603053.SH	01/02/2025	SDB3262800199	3,800.00	1.3555	5,225.16	5,150.99	0.0000	4.3300	50.0000	0.0000	(0.6285)	(0.0715)	0.0000	1	(0.7000)	01/06/2025
603053.SH	01/02/2025	SDB3262800199	1,500.00	1.3555	2,062.56	2,033.29	0.0000	4.3300	50.0000	0.0000	(0.2481)	(0.0282)	0.0000	1	(0.2763)	01/06/2025
603053.SH	01/02/2025	SDB3262800199	8,800.00	1.3555	12,100.36	11,928.61	0.0000	4.3300	50.0000	0.0000	(1.4554)	(0.1657)	0.0000	1	(1.6211)	01/06/2025
603053.SH	12/31/2024	SDB3262800199	100.00	1.3362	133.65	133.62	0.0000	4.3300	50.0000	0.0000	(0.0322)	(0.0037)	0.0000	2	(0.0359)	01/06/2025
603053.SH	12/31/2024	SDB3262800199	200.00	1.3362	266.74	267.25	0.0000	4.3300	50.0000	0.0000	(0.0642)	(0.0074)	0.0000	2	(0.0716)	01/06/2025
603053.SH	12/31/2024	SDB3262800199	1,000.00	1.3362	1,346.45	1,336.24	0.0000	4.3300	50.0000	0.0000	(0.3239)	(0.0371)	0.0000	2	(0.3610)	01/06/2025
603053.SH	12/31/2024	SDB3262800199	300.00	1.3362	406.57	400.87	0.0000	4.3300	50.0000	0.0000	(0.0978)	(0.0111)	0.0000	2	(0.1089)	01/06/2025
603053.SH	12/31/2024	SDB3262800199	600.00	1.3362	819.75	801.75	0.0000	4.3300	50.0000	0.0000	(0.1972)	(0.0223)	0.0000	2	(0.2195)	01/06/2025
603053.SH	12/31/2024	SDB3262800199	2,900.00	1.3362	3,964.71	3,875.11	0.0000	4.3300	50.0000	0.0000	(0.9537)	(0.1076)	0.0000	2	(1.0614)	01/06/2025
603053.SH	12/31/2024	SDB3262800199	400.00	1.3362	557.59	534.50	0.0000	4.3300	50.0000	0.0000	(0.1341)	(0.0148)	0.0000	2	(0.1490)	01/06/2025
603053.SH	12/31/2024	SDB3262800199	7,200.00	1.3362	10,006.41	9,620.96	0.0000	4.3300	50.0000	0.0000	(2.4071)	(0.2672)	0.0000	2	(2.6743)	01/06/2025
603053.SH	12/31/2024	SDB3262800199	1,200.00	1.3362	1,652.48	1,603.49	0.0000	4.3300	50.0000	0.0000	(0.3975)	(0.0445)	0.0000	2	(0.4421)	01/06/2025
603053.SH	12/31/2024	SDB3262800199	100.00	1.3362	137.33	133.62	0.0000	4.3300	50.0000	0.0000	(0.0330)	(0.0037)	0.0000	2	(0.0367)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6



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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHENGDU GAS GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603053.SH	12/31/2024	SDB3262800199	1,600.00	1.3362	2,225.31	2,137.99	0.0000	4.3300	50.0000	0.0000	(0.5353)	(0.0594)	0.0000	2	(0.5947)	01/06/2025
603053.SH	12/31/2024	SDB3262800199	2,600.00	1.3362	3,618.35	3,474.24	0.0000	4.3300	50.0000	0.0000	(0.8704)	(0.0965)	0.0000	2	(0.9669)	01/06/2025
603053.SH	12/31/2024	SDB3262800199	700.00	1.3362	966.77	935.37	0.0000	4.3300	50.0000	0.0000	(0.2326)	(0.0260)	0.0000	2	(0.2585)	01/06/2025
603053.SH	12/31/2024	SDB3262800199	1,200.00	1.3362	1,658.06	1,603.49	0.0000	4.3300	50.0000	0.0000	(0.3989)	(0.0445)	0.0000	2	(0.4434)	01/06/2025
603053.SH	12/31/2024	SDB3262800199	700.00	1.3362	962.73	935.37	0.0000	4.3300	50.0000	0.0000	(0.2316)	(0.0260)	0.0000	2	(0.2576)	01/06/2025
603053.SH	12/31/2024	SDB3262800199	100.00	1.3362	138.69	133.62	0.0000	4.3300	50.0000	0.0000	(0.0334)	(0.0037)	0.0000	2	(0.0371)	01/06/2025
603053.SH	12/31/2024	SDB3262800199	100.00	1.3362	138.75	133.62	0.0000	4.3300	50.0000	0.0000	(0.0334)	(0.0037)	0.0000	2	(0.0371)	01/06/2025
603053.SH	12/31/2024	SDB3262800199	6,000.00	1.3362	8,198.84	8,017.47	0.0000	4.3300	50.0000	0.0000	(1.9723)	(0.2227)	0.0000	2	(2.1950)	01/06/2025
603053.SH	12/31/2024	SDB3262800199	3,900.00	1.3362	5,342.59	5,211.36	0.0000	4.3300	50.0000	0.0000	(1.2852)	(0.1448)	0.0000	2	(1.4300)	01/06/2025
603053.SH	12/31/2024	SDB3262800199	2,200.00	1.3362	3,034.93	2,939.74	0.0000	4.3300	50.0000	0.0000	(0.7301)	(0.0817)	0.0000	2	(0.8117)	01/06/2025
603053.SH	12/31/2024	SDB3262800199	9,000.00	1.3362	12,423.24	12,026.20	0.0000	4.3300	50.0000	0.0000	(2.9885)	(0.3341)	0.0000	2	(3.3225)	01/06/2025
603053.SH	12/31/2024	SDB3262800199	400.00	1.3362	549.93	534.50	0.0000	4.3300	50.0000	0.0000	(0.1323)	(0.0148)	0.0000	2	(0.1471)	01/06/2025
603053.SH	12/31/2024	SDB3262800199	4,200.00	1.3362	5,764.21	5,612.23	0.0000	4.3300	50.0000	0.0000	(1.3866)	(0.1559)	0.0000	2	(1.5425)	01/06/2025
603053.SH	12/31/2024	SDB3262800199	15,200.00	1.3362	20,842.36	20,310.92	0.0000	4.3300	50.0000	0.0000	(5.0137)	(0.5642)	0.0000	2	(5.5779)	01/06/2025
603053.SH	12/31/2024	SDB3262800199	4,600.00	1.3362	6,285.44	6,146.73	0.0000	4.3300	50.0000	0.0000	(1.5120)	(0.1707)	0.0000	2	(1.6827)	01/06/2025
603053.SH	12/31/2024	SDB3262800199	2,400.00	1.3362	3,300.10	3,206.99	0.0000	4.3300	50.0000	0.0000	(0.7939)	(0.0891)	0.0000	2	(0.8829)	01/06/2025
603053.SH	12/31/2024	SDB3262800199	9,300.00	1.3362	12,787.88	12,427.08	0.0000	4.3300	50.0000	0.0000	(3.0762)	(0.3452)	0.0000	2	(3.4214)	01/06/2025
603053.SH	12/31/2024	SDB3262800199	800.00	1.3362	1,100.03	1,069.00	0.0000	4.3300	50.0000	0.0000	(0.2646)	(0.0297)	0.0000	2	(0.2943)	01/06/2025
603053.SH	12/31/2024	SDB3262800199	4,200.00	1.3362	5,775.17	5,612.23	0.0000	4.3300	50.0000	0.0000	(1.3892)	(0.1559)	0.0000	2	(1.5451)	01/06/2025
603053.SH	12/31/2024	SDB3262800199	4,000.00	1.3362	5,500.16	5,344.98	0.0000	4.3300	50.0000	0.0000	(1.3231)	(0.1485)	0.0000	2	(1.4716)	01/06/2025
603053.SH	12/31/2024	SDB3262800199	12,200.00	1.3362	16,775.50	16,302.19	0.0000	4.3300	50.0000	0.0000	(4.0354)	(0.4528)	0.0000	2	(4.4883)	01/06/2025
603053.SH	12/31/2024	SDB3262800199	7,600.00	1.3362	10,450.31	10,155.46	0.0000	4.3300	50.0000	0.0000	(2.5139)	(0.2821)	0.0000	2	(2.7960)	01/06/2025
603053.SH	12/31/2024	SDB3262800199	8,300.00	1.3362	11,412.84	11,090.83	0.0000	4.3300	50.0000	0.0000	(2.7454)	(0.3081)	0.0000	2	(3.0535)	01/06/2025
603053.SH	12/31/2024	SDB3262800199	6,500.00	1.3362	8,937.77	8,685.59	0.0000	4.3300	50.0000	0.0000	(2.1500)	(0.2413)	0.0000	2	(2.3913)	01/06/2025
603053.SH	12/31/2024	SDB3262800199	900.00	1.3362	1,237.54	1,202.62	0.0000	4.3300	50.0000	0.0000	(0.2977)	(0.0334)	0.0000	2	(0.3311)	01/06/2025
603053.SH	12/31/2024	SDB3262800199	300.00	1.3362	412.51	400.87	0.0000	4.3300	50.0000	0.0000	(0.0992)	(0.0111)	0.0000	2	(0.1104)	01/06/2025
603053.SH	12/31/2024	SDB3262800199	12,000.00	1.3362	16,500.49	16,034.94	0.0000	4.3300	50.0000	0.0000	(3.9693)	(0.4454)	0.0000	2	(4.4147)	01/06/2025
603053.SH	12/31/2024	SDB3262800199	4,200.00	1.3362	5,775.17	5,612.23	0.0000	4.3300	50.0000	0.0000	(1.3892)	(0.1559)	0.0000	2	(1.5451)	01/06/2025
603053.SH	12/31/2024	SDB3262800199	8,300.00	1.3362	11,412.84	11,090.83	0.0000	4.3300	50.0000	0.0000	(2.7454)	(0.3081)	0.0000	2	(3.0535)	01/06/2025
603053.SH	12/31/2024	SDB3262800199	3,800.00	1.3362	5,225.16	5,077.73	0.0000	4.3300	50.0000	0.0000	(1.2569)	(0.1410)	0.0000	2	(1.3980)	01/06/2025
603053.SH	12/31/2024	SDB3262800199	1,500.00	1.3362	2,062.56	2,004.37	0.0000	4.3300	50.0000	0.0000	(0.4962)	(0.0557)	0.0000	2	(0.5518)	01/06/2025
603053.SH	12/31/2024	SDB3262800199	8,800.00	1.3362	12,100.36	11,758.96	0.0000	4.3300	50.0000	0.0000	(2.9108)	(0.3266)	0.0000	2	(3.2374)	01/06/2025
603053.SH	12/30/2024	SDB3262800199	1,000.00	1.3292	1,346.45	1,329.16	0.0000	4.3300	50.0000	0.0000	(0.1619)	(0.0185)	0.0000	1	(0.1804)	01/06/2025
603053.SH	12/30/2024	SDB3262800199	300.00	1.3292	406.57	398.75	0.0000	4.3300	50.0000	0.0000	(0.0489)	(0.0055)	0.0000	1	(0.0544)	01/06/2025
603053.SH	12/30/2024	SDB3262800199	600.00	1.3292	819.75	797.50	0.0000	4.3300	50.0000	0.0000	(0.0986)	(0.0111)	0.0000	1	(0.1097)	01/06/2025
603053.SH	12/30/2024	SDB3262800199	2,900.00	1.3292	3,964.71	3,854.57	0.0000	4.3300	50.0000	0.0000	(0.4769)	(0.0535)	0.0000	1	(0.5304)	01/06/2025
603053.SH	12/30/2024	SDB3262800199	400.00	1.3292	557.59	531.67	0.0000	4.3300	50.0000	0.0000	(0.0671)	(0.0074)	0.0000	1	(0.0744)	01/06/2025
603053.SH	12/30/2024	SDB3262800199	7,200.00	1.3292	10,006.41	9,569.97	0.0000	4.3300	50.0000	0.0000	(1.2035)	(0.1329)	0.0000	1	(1.3365)	01/06/2025
603053.SH	12/30/2024	SDB3262800199	1,200.00	1.3292	1,652.48	1,595.00	0.0000	4.3300	50.0000	0.0000	(0.1988)	(0.0222)	0.0000	1	(0.2209)	01/06/2025
603053.SH	12/30/2024	SDB3262800199	100.00	1.3292	137.33	132.92	0.0000	4.3300	50.0000	0.0000	(0.0165)	(0.0018)	0.0000	1	(0.0184)	01/06/2025
603053.SH	12/30/2024	SDB3262800199	1,600.00	1.3292	2,225.31	2,126.66	0.0000	4.3300	50.0000	0.0000	(0.2677)	(0.0295)	0.0000	1	(0.2972)	01/06/2025
603053.SH	12/30/2024	SDB3262800199	2,600.00	1.3292	3,618.35	3,455.82	0.0000	4.3300	50.0000	0.0000	(0.4352)	(0.0480)	0.0000	1	(0.4832)	01/06/2025
603053.SH	12/30/2024	SDB3262800199	700.00	1.3292	966.77	930.41	0.0000	4.3300	50.0000	0.0000	(0.1163)	(0.0129)	0.0000	1	(0.1292)	01/06/2025
603053.SH	12/30/2024	SDB3262800199	1,200.00	1.3292	1,658.06	1,595.00	0.0000	4.3300	50.0000	0.0000	(0.1994)	(0.0222)	0.0000	1	(0.2216)	01/06/2025
603053.SH	12/30/2024	SDB3262800199	700.00	1.3292	962.73	930.41	0.0000	4.3300	50.0000	0.0000	(0.1158)	(0.0129)	0.0000	1	(0.1287)	01/06/2025
603053.SH	12/30/2024	SDB3262800199	100.00	1.3292	138.69	132.92	0.0000	4.3300	50.0000	0.0000	(0.0167)	(0.0018)	0.0000	1	(0.0185)	01/06/2025
603053.SH	12/30/2024	SDB3262800199	100.00	1.3292	138.75	132.92	0.0000	4.3300	50.0000	0.0000	(0.0167)	(0.0018)	0.0000	1	(0.0185)	01/06/2025
603053.SH	12/30/2024	SDB3262800199	6,000.00	1.3292	8,198.84	7,974.98	0.0000	4.3300	50.0000	0.0000	(0.9861)	(0.1108)	0.0000	1	(1.0969)	01/06/2025
603053.SH	12/30/2024	SDB3262800199	3,900.00	1.3292	5,342.59	5,183.74	0.0000	4.3300	50.0000	0.0000	(0.6426)	(0.0720)	0.0000	1	(0.7146)	01/06/2025
603053.SH	12/30/2024	SDB3262800199	2,200.00	1.3292	3,034.93	2,924.16	0.0000	4.3300	50.0000	0.0000	(0.3650)	(0.0406)	0.0000	1	(0.4056)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHENGDU GAS GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603053.SH	12/30/2024	SDB3262800199	9,000.00	1.3292	12,423.24	11,962.47	0.0000	4.3300	50.0000	0.0000	(1.4942)	(0.1661)	0.0000	1	(1.6604)	01/06/2025
603053.SH	12/30/2024	SDB3262800199	400.00	1.3292	549.93	531.67	0.0000	4.3300	50.0000	0.0000	(0.0661)	(0.0074)	0.0000	1	(0.0735)	01/06/2025
603053.SH	12/30/2024	SDB3262800199	4,200.00	1.3292	5,764.21	5,582.48	0.0000	4.3300	50.0000	0.0000	(0.6933)	(0.0775)	0.0000	1	(0.7708)	01/06/2025
603053.SH	12/30/2024	SDB3262800199	15,200.00	1.3292	20,842.36	20,203.28	0.0000	4.3300	50.0000	0.0000	(2.5069)	(0.2806)	0.0000	1	(2.7875)	01/06/2025
603053.SH	12/30/2024	SDB3262800199	4,600.00	1.3292	6,285.44	6,114.15	0.0000	4.3300	50.0000	0.0000	(0.7560)	(0.0849)	0.0000	1	(0.8409)	01/06/2025
603053.SH	12/30/2024	SDB3262800199	2,400.00	1.3292	3,300.10	3,189.99	0.0000	4.3300	50.0000	0.0000	(0.3969)	(0.0443)	0.0000	1	(0.4412)	01/06/2025
603053.SH	12/30/2024	SDB3262800199	9,300.00	1.3292	12,787.88	12,361.22	0.0000	4.3300	50.0000	0.0000	(1.5381)	(0.1717)	0.0000	1	(1.7098)	01/06/2025
603053.SH	12/30/2024	SDB3262800199	800.00	1.3292	1,100.03	1,063.33	0.0000	4.3300	50.0000	0.0000	(0.1323)	(0.0148)	0.0000	1	(0.1471)	01/06/2025
603053.SH	12/30/2024	SDB3262800199	4,200.00	1.3292	5,775.17	5,582.48	0.0000	4.3300	50.0000	0.0000	(0.6946)	(0.0775)	0.0000	1	(0.7722)	01/06/2025
603053.SH	12/30/2024	SDB3262800199	4,000.00	1.3292	5,500.16	5,316.65	0.0000	4.3300	50.0000	0.0000	(0.6615)	(0.0738)	0.0000	1	(0.7354)	01/06/2025
603053.SH	12/30/2024	SDB3262800199	12,200.00	1.3292	16,775.50	16,215.79	0.0000	4.3300	50.0000	0.0000	(2.0177)	(0.2252)	0.0000	1	(2.2429)	01/06/2025
603053.SH	12/30/2024	SDB3262800199	7,600.00	1.3292	10,450.31	10,101.64	0.0000	4.3300	50.0000	0.0000	(1.2569)	(0.1403)	0.0000	1	(1.3972)	01/06/2025
603053.SH	12/30/2024	SDB3262800199	8,300.00	1.3292	11,412.84	11,032.05	0.0000	4.3300	50.0000	0.0000	(1.3727)	(0.1532)	0.0000	1	(1.5259)	01/06/2025
603053.SH	12/30/2024	SDB3262800199	6,500.00	1.3292	8,937.77	8,639.56	0.0000	4.3300	50.0000	0.0000	(1.0750)	(0.1200)	0.0000	1	(1.1950)	01/06/2025
603053.SH	12/30/2024	SDB3262800199	900.00	1.3292	1,237.54	1,196.25	0.0000	4.3300	50.0000	0.0000	(0.1488)	(0.0166)	0.0000	1	(0.1655)	01/06/2025
603053.SH	12/30/2024	SDB3262800199	300.00	1.3292	412.51	398.75	0.0000	4.3300	50.0000	0.0000	(0.0496)	(0.0055)	0.0000	1	(0.0552)	01/06/2025
603053.SH	12/30/2024	SDB3262800199	12,000.00	1.3292	16,500.49	15,949.96	0.0000	4.3300	50.0000	0.0000	(1.9846)	(0.2215)	0.0000	1	(2.2062)	01/06/2025
603053.SH	12/30/2024	SDB3262800199	4,200.00	1.3292	5,775.17	5,582.48	0.0000	4.3300	50.0000	0.0000	(0.6946)	(0.0775)	0.0000	1	(0.7722)	01/06/2025
603053.SH	12/30/2024	SDB3262800199	8,300.00	1.3292	11,412.84	11,032.05	0.0000	4.3300	50.0000	0.0000	(1.3727)	(0.1532)	0.0000	1	(1.5259)	01/06/2025
603053.SH	12/30/2024	SDB3262800199	3,800.00	1.3292	5,225.16	5,050.82	0.0000	4.3300	50.0000	0.0000	(0.6285)	(0.0702)	0.0000	1	(0.6986)	01/06/2025
603053.SH	12/30/2024	SDB3262800199	1,500.00	1.3292	2,062.56	1,993.74	0.0000	4.3300	50.0000	0.0000	(0.2481)	(0.0277)	0.0000	1	(0.2758)	01/06/2025
603053.SH	12/30/2024	SDB3262800199	8,800.00	1.3292	12,100.36	11,696.63	0.0000	4.3300	50.0000	0.0000	(1.4554)	(0.1625)	0.0000	1	(1.6179)	01/06/2025
603053.SH	12/27/2024	SDB3262800199	1,000.00	1.3396	1,346.45	1,339.63	0.0000	4.3300	50.0000	0.0000	(0.4858)	(0.0558)	0.0000	3	(0.5417)	01/06/2025
603053.SH	12/27/2024	SDB3262800199	300.00	1.3396	406.57	401.89	0.0000	4.3300	50.0000	0.0000	(0.1467)	(0.0167)	0.0000	3	(0.1634)	01/06/2025
603053.SH	12/27/2024	SDB3262800199	600.00	1.3396	819.75	803.78	0.0000	4.3300	50.0000	0.0000	(0.2958)	(0.0335)	0.0000	3	(0.3293)	01/06/2025
603053.SH	12/27/2024	SDB3262800199	2,900.00	1.3396	3,964.71	3,884.92	0.0000	4.3300	50.0000	0.0000	(1.4306)	(0.1619)	0.0000	3	(1.5925)	01/06/2025
603053.SH	12/27/2024	SDB3262800199	400.00	1.3396	557.59	535.85	0.0000	4.3300	50.0000	0.0000	(0.2012)	(0.0223)	0.0000	3	(0.2235)	01/06/2025
603053.SH	12/27/2024	SDB3262800199	7,200.00	1.3396	10,006.41	9,645.32	0.0000	4.3300	50.0000	0.0000	(3.6106)	(0.4019)	0.0000	3	(4.0125)	01/06/2025
603053.SH	12/27/2024	SDB3262800199	1,200.00	1.3396	1,652.48	1,607.55	0.0000	4.3300	50.0000	0.0000	(0.5963)	(0.0670)	0.0000	3	(0.6633)	01/06/2025
603053.SH	12/27/2024	SDB3262800199	100.00	1.3396	137.33	133.96	0.0000	4.3300	50.0000	0.0000	(0.0496)	(0.0056)	0.0000	3	(0.0551)	01/06/2025
603053.SH	12/27/2024	SDB3262800199	1,600.00	1.3396	2,225.31	2,143.40	0.0000	4.3300	50.0000	0.0000	(0.8030)	(0.0893)	0.0000	3	(0.8923)	01/06/2025
603053.SH	12/27/2024	SDB3262800199	2,600.00	1.3396	3,618.35	3,483.03	0.0000	4.3300	50.0000	0.0000	(1.3056)	(0.1451)	0.0000	3	(1.4507)	01/06/2025
603053.SH	12/27/2024	SDB3262800199	700.00	1.3396	966.77	937.74	0.0000	4.3300	50.0000	0.0000	(0.3488)	(0.0391)	0.0000	3	(0.3879)	01/06/2025
603053.SH	12/27/2024	SDB3262800199	1,200.00	1.3396	1,658.06	1,607.55	0.0000	4.3300	50.0000	0.0000	(0.5983)	(0.0670)	0.0000	3	(0.6653)	01/06/2025
603053.SH	12/27/2024	SDB3262800199	700.00	1.3396	962.73	937.74	0.0000	4.3300	50.0000	0.0000	(0.3474)	(0.0391)	0.0000	3	(0.3865)	01/06/2025
603053.SH	12/27/2024	SDB3262800199	100.00	1.3396	138.69	133.96	0.0000	4.3300	50.0000	0.0000	(0.0500)	(0.0056)	0.0000	3	(0.0556)	01/06/2025
603053.SH	12/27/2024	SDB3262800199	100.00	1.3396	138.75	133.96	0.0000	4.3300	50.0000	0.0000	(0.0501)	(0.0056)	0.0000	3	(0.0556)	01/06/2025
603053.SH	12/27/2024	SDB3262800199	6,000.00	1.3396	8,198.84	8,037.77	0.0000	4.3300	50.0000	0.0000	(2.9584)	(0.3349)	0.0000	3	(3.2933)	01/06/2025
603053.SH	12/27/2024	SDB3262800199	3,900.00	1.3396	5,342.59	5,224.55	0.0000	4.3300	50.0000	0.0000	(1.9278)	(0.2177)	0.0000	3	(2.1455)	01/06/2025
603053.SH	12/27/2024	SDB3262800199	2,200.00	1.3396	3,034.93	2,947.18	0.0000	4.3300	50.0000	0.0000	(1.0951)	(0.1228)	0.0000	3	(1.2179)	01/06/2025
603053.SH	12/27/2024	SDB3262800199	9,000.00	1.3396	12,423.24	12,056.65	0.0000	4.3300	50.0000	0.0000	(4.4827)	(0.5024)	0.0000	3	(4.9851)	01/06/2025
603053.SH	12/27/2024	SDB3262800199	400.00	1.3396	549.93	535.85	0.0000	4.3300	50.0000	0.0000	(0.1984)	(0.0223)	0.0000	3	(0.2208)	01/06/2025
603053.SH	12/27/2024	SDB3262800199	4,200.00	1.3396	5,764.21	5,626.44	0.0000	4.3300	50.0000	0.0000	(2.0799)	(0.2344)	0.0000	3	(2.3144)	01/06/2025
603053.SH	12/27/2024	SDB3262800199	15,200.00	1.3396	20,842.36	20,362.35	0.0000	4.3300	50.0000	0.0000	(7.5206)	(0.8484)	0.0000	3	(8.3690)	01/06/2025
603053.SH	12/27/2024	SDB3262800199	4,600.00	1.3396	6,285.44	6,162.29	0.0000	4.3300	50.0000	0.0000	(2.2680)	(0.2568)	0.0000	3	(2.5248)	01/06/2025
603053.SH	12/27/2024	SDB3262800199	2,400.00	1.3396	3,300.10	3,215.11	0.0000	4.3300	50.0000	0.0000	(1.1908)	(0.1340)	0.0000	3	(1.3247)	01/06/2025
603053.SH	12/27/2024	SDB3262800199	9,300.00	1.3396	12,787.88	12,458.54	0.0000	4.3300	50.0000	0.0000	(4.6143)	(0.5191)	0.0000	3	(5.1334)	01/06/2025
603053.SH	12/27/2024	SDB3262800199	800.00	1.3396	1,100.03	1,071.70	0.0000	4.3300	50.0000	0.0000	(0.3969)	(0.0447)	0.0000	3	(0.4416)	01/06/2025
603053.SH	12/27/2024	SDB3262800199	4,200.00	1.3396	5,775.17	5,626.44	0.0000	4.3300	50.0000	0.0000	(2.0839)	(0.2344)	0.0000	3	(2.3183)	01/06/2025
603053.SH	12/27/2024	SDB3262800199	4,000.00	1.3396	5,500.16	5,358.51	0.0000	4.3300	50.0000	0.0000	(1.9846)	(0.2233)	0.0000	3	(2.2079)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHENGDU GAS GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603053.SH	12/27/2024	SDB3262800199	12,200.00	1.3396	16,775.50	16,343.46	0.0000	4.3300	50.0000	0.0000	(6.0532)	(0.6810)	0.0000	3	(6.7341)	01/06/2025
603053.SH	12/27/2024	SDB3262800199	7,600.00	1.3396	10,450.31	10,181.17	0.0000	4.3300	50.0000	0.0000	(3.7708)	(0.4242)	0.0000	3	(4.1950)	01/06/2025
603053.SH	12/27/2024	SDB3262800199	8,300.00	1.3396	11,412.84	11,118.91	0.0000	4.3300	50.0000	0.0000	(4.1181)	(0.4633)	0.0000	3	(4.5814)	01/06/2025
603053.SH	12/27/2024	SDB3262800199	6,500.00	1.3396	8,937.77	8,707.58	0.0000	4.3300	50.0000	0.0000	(3.2250)	(0.3628)	0.0000	3	(3.5879)	01/06/2025
603053.SH	12/27/2024	SDB3262800199	900.00	1.3396	1,237.54	1,205.67	0.0000	4.3300	50.0000	0.0000	(0.4465)	(0.0502)	0.0000	3	(0.4968)	01/06/2025
603053.SH	12/27/2024	SDB3262800199	300.00	1.3396	412.51	401.89	0.0000	4.3300	50.0000	0.0000	(0.1488)	(0.0167)	0.0000	3	(0.1656)	01/06/2025
603053.SH	12/27/2024	SDB3262800199	12,000.00	1.3396	16,500.49	16,075.54	0.0000	4.3300	50.0000	0.0000	(5.9539)	(0.6698)	0.0000	3	(6.6237)	01/06/2025
603053.SH	12/27/2024	SDB3262800199	4,200.00	1.3396	5,775.17	5,626.44	0.0000	4.3300	50.0000	0.0000	(2.0839)	(0.2344)	0.0000	3	(2.3183)	01/06/2025
603053.SH	12/27/2024	SDB3262800199	8,300.00	1.3396	11,412.84	11,118.91	0.0000	4.3300	50.0000	0.0000	(4.1181)	(0.4633)	0.0000	3	(4.5814)	01/06/2025
603053.SH	12/27/2024	SDB3262800199	3,800.00	1.3396	5,225.16	5,090.59	0.0000	4.3300	50.0000	0.0000	(1.8854)	(0.2121)	0.0000	3	(2.0975)	01/06/2025
603053.SH	12/27/2024	SDB3262800199	1,500.00	1.3396	2,062.56	2,009.44	0.0000	4.3300	50.0000	0.0000	(0.7442)	(0.0837)	0.0000	3	(0.8280)	01/06/2025
603053.SH	12/27/2024	SDB3262800199	8,800.00	1.3396	12,100.36	11,788.73	0.0000	4.3300	50.0000	0.0000	(4.3662)	(0.4912)	0.0000	3	(4.8574)	01/06/2025
603053.SH	12/26/2024	SDB3262800199	600.00	1.3481	819.75	808.86	0.0000	4.3300	50.0000	0.0000	(0.0112)	(0.0000)	0.0000	1	(0.1098)	01/06/2025
603053.SH	12/26/2024	SDB3262800199	2,900.00	1.3481	3,964.71	3,909.49	0.0000	4.3300	50.0000	0.0000	(0.4769)	(0.0543)	0.0000	1	(0.5312)	01/06/2025
603053.SH	12/26/2024	SDB3262800199	400.00	1.3481	557.59	539.24	0.0000	4.3300	50.0000	0.0000	(0.0671)	(0.0075)	0.0000	1	(0.0746)	01/06/2025
603053.SH	12/26/2024	SDB3262800199	7,200.00	1.3481	10,006.41	9,706.32	0.0000	4.3300	50.0000	0.0000	(1.2035)	(0.1348)	0.0000	1	(1.3384)	01/06/2025
603053.SH	12/26/2024	SDB3262800199	1,200.00	1.3481	1,652.48	1,617.72	0.0000	4.3300	50.0000	0.0000	(0.1988)	(0.0225)	0.0000	1	(0.2212)	01/06/2025
603053.SH	12/26/2024	SDB3262800199	100.00	1.3481	137.33	134.81	0.0000	4.3300	50.0000	0.0000	(0.0165)	(0.0019)	0.0000	1	(0.0184)	01/06/2025
603053.SH	12/26/2024	SDB3262800199	1,600.00	1.3481	2,225.31	2,156.96	0.0000	4.3300	50.0000	0.0000	(0.2677)	(0.0300)	0.0000	1	(0.2976)	01/06/2025
603053.SH	12/26/2024	SDB3262800199	2,600.00	1.3481	3,618.35	3,505.06	0.0000	4.3300	50.0000	0.0000	(0.4352)	(0.0487)	0.0000	1	(0.4839)	01/06/2025
603053.SH	12/26/2024	SDB3262800199	700.00	1.3481	966.77	943.67	0.0000	4.3300	50.0000	0.0000	(0.1163)	(0.0131)	0.0000	1	(0.1294)	01/06/2025
603053.SH	12/26/2024	SDB3262800199	1,200.00	1.3481	1,658.06	1,617.72	0.0000	4.3300	50.0000	0.0000	(0.1994)	(0.0225)	0.0000	1	(0.2219)	01/06/2025
603053.SH	12/26/2024	SDB3262800199	700.00	1.3481	962.73	943.67	0.0000	4.3300	50.0000	0.0000	(0.1158)	(0.0131)	0.0000	1	(0.1289)	01/06/2025
603053.SH	12/26/2024	SDB3262800199	100.00	1.3481	138.69	134.81	0.0000	4.3300	50.0000	0.0000	(0.0167)	(0.0019)	0.0000	1	(0.0186)	01/06/2025
603053.SH	12/26/2024	SDB3262800199	100.00	1.3481	138.75	134.81	0.0000	4.3300	50.0000	0.0000	(0.0167)	(0.0019)	0.0000	1	(0.0186)	01/06/2025
603053.SH	12/26/2024	SDB3262800199	6,000.00	1.3481	8,198.84	8,088.60	0.0000	4.3300	50.0000	0.0000	(0.9861)	(0.1123)	0.0000	1	(1.0985)	01/06/2025
603053.SH	12/26/2024	SDB3262800199	3,900.00	1.3481	5,342.59	5,257.59	0.0000	4.3300	50.0000	0.0000	(0.6426)	(0.0730)	0.0000	1	(0.7156)	01/06/2025
603053.SH	12/26/2024	SDB3262800199	2,200.00	1.3481	3,034.93	2,965.82	0.0000	4.3300	50.0000	0.0000	(0.3650)	(0.0412)	0.0000	1	(0.4062)	01/06/2025
603053.SH	12/26/2024	SDB3262800199	9,000.00	1.3481	12,423.24	12,132.90	0.0000	4.3300	50.0000	0.0000	(1.4942)	(0.1685)	0.0000	1	(1.6628)	01/06/2025
603053.SH	12/26/2024	SDB3262800199	400.00	1.3481	549.93	539.24	0.0000	4.3300	50.0000	0.0000	(0.0661)	(0.0075)	0.0000	1	(0.0736)	01/06/2025
603053.SH	12/26/2024	SDB3262800199	4,200.00	1.3481	5,764.21	5,662.02	0.0000	4.3300	50.0000	0.0000	(0.6933)	(0.0786)	0.0000	1	(0.7719)	01/06/2025
603053.SH	12/26/2024	SDB3262800199	15,200.00	1.3481	20,842.36	20,491.12	0.0000	4.3300	50.0000	0.0000	(2.5069)	(0.2846)	0.0000	1	(2.7915)	01/06/2025
603053.SH	12/26/2024	SDB3262800199	4,600.00	1.3481	6,285.44	6,201.26	0.0000	4.3300	50.0000	0.0000	(0.7560)	(0.0861)	0.0000	1	(0.8421)	01/06/2025
603053.SH	12/26/2024	SDB3262800199	2,400.00	1.3481	3,300.10	3,235.44	0.0000	4.3300	50.0000	0.0000	(0.3969)	(0.0449)	0.0000	1	(0.4419)	01/06/2025
603053.SH	12/26/2024	SDB3262800199	9,300.00	1.3481	12,787.88	12,537.33	0.0000	4.3300	50.0000	0.0000	(1.5381)	(0.1741)	0.0000	1	(1.7122)	01/06/2025
603053.SH	12/26/2024	SDB3262800199	800.00	1.3481	1,100.03	1,078.48	0.0000	4.3300	50.0000	0.0000	(0.1323)	(0.0150)	0.0000	1	(0.1473)	01/06/2025
603053.SH	12/26/2024	SDB3262800199	4,200.00	1.3481	5,775.17	5,662.02	0.0000	4.3300	50.0000	0.0000	(0.6946)	(0.0786)	0.0000	1	(0.7733)	01/06/2025
603053.SH	12/26/2024	SDB3262800199	4,000.00	1.3481	5,500.16	5,392.40	0.0000	4.3300	50.0000	0.0000	(0.6615)	(0.0749)	0.0000	1	(0.7364)	01/06/2025
603053.SH	12/26/2024	SDB3262800199	12,200.00	1.3481	16,775.50	16,446.82	0.0000	4.3300	50.0000	0.0000	(2.0177)	(0.2284)	0.0000	1	(2.2461)	01/06/2025
603053.SH	12/26/2024	SDB3262800199	7,600.00	1.3481	10,450.31	10,245.56	0.0000	4.3300	50.0000	0.0000	(1.2569)	(0.1423)	0.0000	1	(1.3992)	01/06/2025
603053.SH	12/26/2024	SDB3262800199	8,300.00	1.3481	11,412.84	11,189.23	0.0000	4.3300	50.0000	0.0000	(1.3727)	(0.1554)	0.0000	1	(1.5281)	01/06/2025
603053.SH	12/26/2024	SDB3262800199	6,500.00	1.3481	8,937.77	8,762.65	0.0000	4.3300	50.0000	0.0000	(1.0750)	(0.1217)	0.0000	1	(1.1967)	01/06/2025
603053.SH	12/26/2024	SDB3262800199	900.00	1.3481	1,237.54	1,213.29	0.0000	4.3300	50.0000	0.0000	(0.1488)	(0.0169)	0.0000	1	(0.1657)	01/06/2025
603053.SH	12/26/2024	SDB3262800199	300.00	1.3481	412.51	404.43	0.0000	4.3300	50.0000	0.0000	(0.0496)	(0.0056)	0.0000	1	(0.0552)	01/06/2025
603053.SH	12/26/2024	SDB3262800199	12,000.00	1.3481	16,500.49	16,177.20	0.0000	4.3300	50.0000	0.0000	(1.9846)	(0.2247)	0.0000	1	(2.2093)	01/06/2025
603053.SH	12/26/2024	SDB3262800199	4,200.00	1.3481	5,775.17	5,662.02	0.0000	4.3300	50.0000	0.0000	(0.6946)	(0.0786)	0.0000	1	(0.7733)	01/06/2025
603053.SH	12/26/2024	SDB3262800199	8,300.00	1.3481	11,412.84	11,189.23	0.0000	4.3300	50.0000	0.0000	(1.3727)	(0.1554)	0.0000	1	(1.5281)	01/06/2025
603053.SH	12/26/2024	SDB3262800199	3,800.00	1.3481	5,225.16	5,122.78	0.0000	4.3300	50.0000	0.0000	(0.6285)	(0.0711)	0.0000	1	(0.6996)	01/06/2025
603053.SH	12/26/2024	SDB3262800199	1,500.00	1.3481	2,062.56	2,022.15	0.0000	4.3300	50.0000	0.0000	(0.2481)	(0.0281)	0.0000	1	(0.2762)	01/06/2025
603053.SH	12/26/2024	SDB3262800199	8,800.00	1.3481	12,100.36	11,863.28	0.0000	4.3300	50.0000	0.0000	(1.4554)	(0.1648)	0.0000	1	(1.6202)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHENGDU GAS GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603053.SH	12/24/2024	SDB3262800199	600.00	1.3481	819.75	808.86	0.0000	4.3300	50.0000	0.0000	(0.1972)	(0.0225)	0.0000	2	(0.2197)	01/06/2025
603053.SH	12/24/2024	SDB3262800199	2,900.00	1.3481	3,964.71	3,909.49	0.0000	4.3300	50.0000	0.0000	(0.9537)	(0.1086)	0.0000	2	(1.0623)	01/06/2025
603053.SH	12/24/2024	SDB3262800199	400.00	1.3481	557.59	539.24	0.0000	4.3300	50.0000	0.0000	(0.1341)	(0.0150)	0.0000	2	(0.1491)	01/06/2025
603053.SH	12/24/2024	SDB3262800199	7,200.00	1.3481	10,006.41	9,706.32	0.0000	4.3300	50.0000	0.0000	(2.4071)	(0.2696)	0.0000	2	(2.6767)	01/06/2025
603053.SH	12/24/2024	SDB3262800199	1,200.00	1.3481	1,652.48	1,617.72	0.0000	4.3300	50.0000	0.0000	(0.3975)	(0.0449)	0.0000	2	(0.4424)	01/06/2025
603053.SH	12/24/2024	SDB3262800199	100.00	1.3481	137.33	134.81	0.0000	4.3300	50.0000	0.0000	(0.0330)	(0.0037)	0.0000	2	(0.0368)	01/06/2025
603053.SH	12/24/2024	SDB3262800199	1,600.00	1.3481	2,225.31	2,156.96	0.0000	4.3300	50.0000	0.0000	(0.5353)	(0.0599)	0.0000	2	(0.5952)	01/06/2025
603053.SH	12/24/2024	SDB3262800199	2,600.00	1.3481	3,618.35	3,505.06	0.0000	4.3300	50.0000	0.0000	(0.8704)	(0.0974)	0.0000	2	(0.9678)	01/06/2025
603053.SH	12/24/2024	SDB3262800199	700.00	1.3481	966.77	943.67	0.0000	4.3300	50.0000	0.0000	(0.2326)	(0.0262)	0.0000	2	(0.2588)	01/06/2025
603053.SH	12/24/2024	SDB3262800199	1,200.00	1.3481	1,658.06	1,617.72	0.0000	4.3300	50.0000	0.0000	(0.3989)	(0.0449)	0.0000	2	(0.4438)	01/06/2025
603053.SH	12/24/2024	SDB3262800199	700.00	1.3481	962.73	943.67	0.0000	4.3300	50.0000	0.0000	(0.2316)	(0.0262)	0.0000	2	(0.2578)	01/06/2025
603053.SH	12/24/2024	SDB3262800199	100.00	1.3481	138.69	134.81	0.0000	4.3300	50.0000	0.0000	(0.0334)	(0.0037)	0.0000	2	(0.0371)	01/06/2025
603053.SH	12/24/2024	SDB3262800199	100.00	1.3481	138.75	134.81	0.0000	4.3300	50.0000	0.0000	(0.0334)	(0.0037)	0.0000	2	(0.0371)	01/06/2025
603053.SH	12/24/2024	SDB3262800199	6,000.00	1.3481	8,198.84	8,088.60	0.0000	4.3300	50.0000	0.0000	(1.9723)	(0.2247)	0.0000	2	(2.1970)	01/06/2025
603053.SH	12/24/2024	SDB3262800199	3,900.00	1.3481	5,342.59	5,257.59	0.0000	4.3300	50.0000	0.0000	(1.2852)	(0.1460)	0.0000	2	(1.4312)	01/06/2025
603053.SH	12/24/2024	SDB3262800199	2,200.00	1.3481	3,034.93	2,965.82	0.0000	4.3300	50.0000	0.0000	(0.7301)	(0.0824)	0.0000	2	(0.8125)	01/06/2025
603053.SH	12/24/2024	SDB3262800199	9,000.00	1.3481	12,423.24	12,132.90	0.0000	4.3300	50.0000	0.0000	(2.9885)	(0.3370)	0.0000	2	(3.3255)	01/06/2025
603053.SH	12/24/2024	SDB3262800199	400.00	1.3481	549.93	539.24	0.0000	4.3300	50.0000	0.0000	(0.1323)	(0.0150)	0.0000	2	(0.1473)	01/06/2025
603053.SH	12/24/2024	SDB3262800199	4,200.00	1.3481	5,764.21	5,662.02	0.0000	4.3300	50.0000	0.0000	(1.3866)	(0.1573)	0.0000	2	(1.5439)	01/06/2025
603053.SH	12/24/2024	SDB3262800199	15,200.00	1.3481	20,842.36	20,491.12	0.0000	4.3300	50.0000	0.0000	(5.0137)	(0.5692)	0.0000	2	(5.5829)	01/06/2025
603053.SH	12/24/2024	SDB3262800199	4,600.00	1.3481	6,285.44	6,201.26	0.0000	4.3300	50.0000	0.0000	(1.5120)	(0.1723)	0.0000	2	(1.6843)	01/06/2025
603053.SH	12/24/2024	SDB3262800199	2,400.00	1.3481	3,300.10	3,235.44	0.0000	4.3300	50.0000	0.0000	(0.7939)	(0.0899)	0.0000	2	(0.8837)	01/06/2025
603053.SH	12/24/2024	SDB3262800199	9,300.00	1.3481	12,787.88	12,537.33	0.0000	4.3300	50.0000	0.0000	(3.0762)	(0.3483)	0.0000	2	(3.4245)	01/06/2025
603053.SH	12/24/2024	SDB3262800199	800.00	1.3481	1,100.03	1,078.48	0.0000	4.3300	50.0000	0.0000	(0.2646)	(0.0300)	0.0000	2	(0.2946)	01/06/2025
603053.SH	12/24/2024	SDB3262800199	4,200.00	1.3481	5,775.17	5,662.02	0.0000	4.3300	50.0000	0.0000	(1.3892)	(0.1573)	0.0000	2	(1.5465)	01/06/2025
603053.SH	12/24/2024	SDB3262800199	4,000.00	1.3481	5,500.16	5,392.40	0.0000	4.3300	50.0000	0.0000	(1.3231)	(0.1498)	0.0000	2	(1.4729)	01/06/2025
603053.SH	12/24/2024	SDB3262800199	12,200.00	1.3481	16,775.50	16,446.82	0.0000	4.3300	50.0000	0.0000	(4.0354)	(0.4569)	0.0000	2	(4.4923)	01/06/2025
603053.SH	12/24/2024	SDB3262800199	7,600.00	1.3481	10,450.31	10,245.56	0.0000	4.3300	50.0000	0.0000	(2.5139)	(0.2846)	0.0000	2	(2.7985)	01/06/2025
603053.SH	12/24/2024	SDB3262800199	8,300.00	1.3481	11,412.84	11,189.23	0.0000	4.3300	50.0000	0.0000	(2.7454)	(0.3108)	0.0000	2	(3.0562)	01/06/2025
603053.SH	12/24/2024	SDB3262800199	6,500.00	1.3481	8,937.77	8,762.65	0.0000	4.3300	50.0000	0.0000	(2.1500)	(0.2434)	0.0000	2	(2.3934)	01/06/2025
603053.SH	12/24/2024	SDB3262800199	900.00	1.3481	1,237.54	1,213.29	0.0000	4.3300	50.0000	0.0000	(0.2977)	(0.0337)	0.0000	2	(0.3314)	01/06/2025
603053.SH	12/24/2024	SDB3262800199	300.00	1.3481	412.51	404.43	0.0000	4.3300	50.0000	0.0000	(0.0992)	(0.0112)	0.0000	2	(0.1105)	01/06/2025
603053.SH	12/24/2024	SDB3262800199	12,000.00	1.3481	16,500.49	16,177.20	0.0000	4.3300	50.0000	0.0000	(3.9693)	(0.4494)	0.0000	2	(4.4187)	01/06/2025
603053.SH	12/24/2024	SDB3262800199	4,200.00	1.3481	5,775.17	5,662.02	0.0000	4.3300	50.0000	0.0000	(1.3892)	(0.1573)	0.0000	2	(1.5465)	01/06/2025
603053.SH	12/24/2024	SDB3262800199	8,300.00	1.3481	11,412.84	11,189.23	0.0000	4.3300	50.0000	0.0000	(2.7454)	(0.3108)	0.0000	2	(3.0562)	01/06/2025
603053.SH	12/24/2024	SDB3262800199	3,800.00	1.3481	5,225.16	5,122.78	0.0000	4.3300	50.0000	0.0000	(1.2569)	(0.1423)	0.0000	2	(1.3992)	01/06/2025
603053.SH	12/24/2024	SDB3262800199	1,500.00	1.3481	2,062.56	2,022.15	0.0000	4.3300	50.0000	0.0000	(0.4962)	(0.0562)	0.0000	2	(0.5523)	01/06/2025
603053.SH	12/24/2024	SDB3262800199	8,800.00	1.3481	12,100.36	11,863.28	0.0000	4.3300	50.0000	0.0000	(2.9108)	(0.3295)	0.0000	2	(3.2403)	01/06/2025
603053.SH	12/23/2024	SDB3262800199	600.00	1.3621	819.75	817.24	0.0000	4.3300	50.0000	0.0000	(0.0986)	(0.0114)	0.0000	1	(0.1099)	01/06/2025
603053.SH	12/23/2024	SDB3262800199	2,900.00	1.3621	3,964.71	3,949.99	0.0000	4.3300	50.0000	0.0000	(0.4769)	(0.0549)	0.0000	1	(0.5317)	01/06/2025
603053.SH	12/23/2024	SDB3262800199	400.00	1.3621	557.59	544.83	0.0000	4.3300	50.0000	0.0000	(0.0671)	(0.0076)	0.0000	1	(0.0746)	01/06/2025
603053.SH	12/23/2024	SDB3262800199	7,200.00	1.3621	10,006.41	9,806.87	0.0000	4.3300	50.0000	0.0000	(1.2035)	(0.1362)	0.0000	1	(1.3398)	01/06/2025
603053.SH	12/23/2024	SDB3262800199	1,200.00	1.3621	1,652.48	1,634.48	0.0000	4.3300	50.0000	0.0000	(0.1988)	(0.0227)	0.0000	1	(0.2215)	01/06/2025
603053.SH	12/23/2024	SDB3262800199	100.00	1.3621	137.33	136.21	0.0000	4.3300	50.0000	0.0000	(0.0165)	(0.0019)	0.0000	1	(0.0184)	01/06/2025
603053.SH	12/23/2024	SDB3262800199	1,600.00	1.3621	2,225.31	2,179.30	0.0000	4.3300	50.0000	0.0000	(0.2677)	(0.0303)	0.0000	1	(0.2979)	01/06/2025
603053.SH	12/23/2024	SDB3262800199	2,600.00	1.3621	3,618.35	3,541.37	0.0000	4.3300	50.0000	0.0000	(0.4352)	(0.0492)	0.0000	1	(0.4844)	01/06/2025
603053.SH	12/23/2024	SDB3262800199	700.00	1.3621	966.77	953.45	0.0000	4.3300	50.0000	0.0000	(0.1163)	(0.0132)	0.0000	1	(0.1295)	01/06/2025
603053.SH	12/23/2024	SDB3262800199	1,200.00	1.3621	1,658.06	1,634.48	0.0000	4.3300	50.0000	0.0000	(0.1994)	(0.0227)	0.0000	1	(0.2221)	01/06/2025
603053.SH	12/23/2024	SDB3262800199	700.00	1.3621	962.73	953.45	0.0000	4.3300	50.0000	0.0000	(0.1158)	(0.0132)	0.0000	1	(0.1290)	01/06/2025
603053.SH	12/23/2024	SDB3262800199	100.00	1.3621	138.69	136.21	0.0000	4.3300	50.0000	0.0000	(0.0167)	(0.0019)	0.0000	1	(0.0186)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHENGDU GAS GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603053.SH	12/23/2024	SDB3262800199	100.00	1.3621	138.75	136.21	0.0000	4.3300	50.0000	0.0000	(0.0167)	(0.0019)	0.0000	1	(0.0186)	01/06/2025
603053.SH	12/23/2024	SDB3262800199	6,000.00	1.3621	8,198.84	8,172.39	0.0000	4.3300	50.0000	0.0000	(0.9861)	(0.1135)	0.0000	1	(1.0996)	01/06/2025
603053.SH	12/23/2024	SDB3262800199	3,900.00	1.3621	5,342.59	5,312.05	0.0000	4.3300	50.0000	0.0000	(0.6426)	(0.0738)	0.0000	1	(0.7164)	01/06/2025
603053.SH	12/23/2024	SDB3262800199	2,200.00	1.3621	3,034.93	2,996.54	0.0000	4.3300	50.0000	0.0000	(0.3650)	(0.0416)	0.0000	1	(0.4067)	01/06/2025
603053.SH	12/23/2024	SDB3262800199	9,000.00	1.3621	12,423.24	12,258.59	0.0000	4.3300	50.0000	0.0000	(1.4942)	(0.1703)	0.0000	1	(1.6645)	01/06/2025
603053.SH	12/23/2024	SDB3262800199	400.00	1.3621	549.93	544.83	0.0000	4.3300	50.0000	0.0000	(0.0661)	(0.0076)	0.0000	1	(0.0737)	01/06/2025
603053.SH	12/23/2024	SDB3262800199	4,200.00	1.3621	5,764.21	5,720.67	0.0000	4.3300	50.0000	0.0000	(0.6933)	(0.0795)	0.0000	1	(0.7728)	01/06/2025
603053.SH	12/23/2024	SDB3262800199	15,200.00	1.3621	20,842.36	20,703.39	0.0000	4.3300	50.0000	0.0000	(2.5069)	(0.2875)	0.0000	1	(2.7944)	01/06/2025
603053.SH	12/23/2024	SDB3262800199	4,600.00	1.3621	6,285.44	6,265.50	0.0000	4.3300	50.0000	0.0000	(0.7560)	(0.0870)	0.0000	1	(0.8430)	01/06/2025
603053.SH	12/23/2024	SDB3262800199	2,400.00	1.3621	3,300.10	3,268.96	0.0000	4.3300	50.0000	0.0000	(0.3969)	(0.0454)	0.0000	1	(0.4423)	01/06/2025
603053.SH	12/23/2024	SDB3262800199	9,300.00	1.3621	12,787.88	12,667.20	0.0000	4.3300	50.0000	0.0000	(1.5381)	(0.1759)	0.0000	1	(1.7140)	01/06/2025
603053.SH	12/23/2024	SDB3262800199	800.00	1.3621	1,100.03	1,089.65	0.0000	4.3300	50.0000	0.0000	(0.1323)	(0.0151)	0.0000	1	(0.1474)	01/06/2025
603053.SH	12/23/2024	SDB3262800199	4,200.00	1.3621	5,775.17	5,720.67	0.0000	4.3300	50.0000	0.0000	(0.6946)	(0.0795)	0.0000	1	(0.7741)	01/06/2025
603053.SH	12/23/2024	SDB3262800199	4,000.00	1.3621	5,500.16	5,448.26	0.0000	4.3300	50.0000	0.0000	(0.6615)	(0.0757)	0.0000	1	(0.7372)	01/06/2025
603053.SH	12/23/2024	SDB3262800199	12,200.00	1.3621	16,775.50	16,617.19	0.0000	4.3300	50.0000	0.0000	(2.0177)	(0.2308)	0.0000	1	(2.2485)	01/06/2025
603053.SH	12/23/2024	SDB3262800199	7,600.00	1.3621	10,450.31	10,351.69	0.0000	4.3300	50.0000	0.0000	(1.2569)	(0.1438)	0.0000	1	(1.4007)	01/06/2025
603053.SH	12/23/2024	SDB3262800199	8,300.00	1.3621	11,412.84	11,305.14	0.0000	4.3300	50.0000	0.0000	(1.3727)	(0.1570)	0.0000	1	(1.5297)	01/06/2025
603053.SH	12/23/2024	SDB3262800199	6,500.00	1.3621	8,937.77	8,853.42	0.0000	4.3300	50.0000	0.0000	(1.0750)	(0.1230)	0.0000	1	(1.1980)	01/06/2025
603053.SH	12/23/2024	SDB3262800199	900.00	1.3621	1,237.54	1,225.86	0.0000	4.3300	50.0000	0.0000	(0.1488)	(0.0170)	0.0000	1	(0.1659)	01/06/2025
603053.SH	12/23/2024	SDB3262800199	300.00	1.3621	412.51	408.62	0.0000	4.3300	50.0000	0.0000	(0.0496)	(0.0057)	0.0000	1	(0.0553)	01/06/2025
603053.SH	12/23/2024	SDB3262800199	12,000.00	1.3621	16,500.49	16,344.78	0.0000	4.3300	50.0000	0.0000	(1.9846)	(0.2270)	0.0000	1	(2.2117)	01/06/2025
603053.SH	12/23/2024	SDB3262800199	4,200.00	1.3621	5,775.17	5,720.67	0.0000	4.3300	50.0000	0.0000	(0.6946)	(0.0795)	0.0000	1	(0.7741)	01/06/2025
603053.SH	12/23/2024	SDB3262800199	8,300.00	1.3621	11,412.84	11,305.14	0.0000	4.3300	50.0000	0.0000	(1.3727)	(0.1570)	0.0000	1	(1.5297)	01/06/2025
603053.SH	12/23/2024	SDB3262800199	3,800.00	1.3621	5,225.16	5,175.85	0.0000	4.3300	50.0000	0.0000	(0.6285)	(0.0719)	0.0000	1	(0.7004)	01/06/2025
603053.SH	12/23/2024	SDB3262800199	1,500.00	1.3621	2,062.56	2,043.10	0.0000	4.3300	50.0000	0.0000	(0.2481)	(0.0284)	0.0000	1	(0.2765)	01/06/2025
603053.SH	12/23/2024	SDB3262800199	8,800.00	1.3621	12,100.36	11,986.17	0.0000	4.3300	50.0000	0.0000	(1.4554)	(0.1665)	0.0000	1	(1.6219)	01/06/2025
603053.SH	12/20/2024	SDB3262800199	400.00	1.3563	557.59	542.52	0.0000	4.3300	50.0000	0.0000	(0.2012)	(0.0226)	0.0000	3	(0.2238)	01/06/2025
603053.SH	12/20/2024	SDB3262800199	7,200.00	1.3563	10,006.41	9,765.42	0.0000	4.3300	50.0000	0.0000	(3.6106)	(0.4069)	0.0000	3	(4.0175)	01/06/2025
603053.SH	12/20/2024	SDB3262800199	1,200.00	1.3563	1,652.48	1,627.57	0.0000	4.3300	50.0000	0.0000	(0.5963)	(0.0678)	0.0000	3	(0.6641)	01/06/2025
603053.SH	12/20/2024	SDB3262800199	100.00	1.3563	137.33	135.63	0.0000	4.3300	50.0000	0.0000	(0.0496)	(0.0057)	0.0000	3	(0.0552)	01/06/2025
603053.SH	12/20/2024	SDB3262800199	1,600.00	1.3563	2,225.31	2,170.09	0.0000	4.3300	50.0000	0.0000	(0.8030)	(0.0904)	0.0000	3	(0.8934)	01/06/2025
603053.SH	12/20/2024	SDB3262800199	2,600.00	1.3563	3,618.35	3,526.40	0.0000	4.3300	50.0000	0.0000	(1.3056)	(0.1469)	0.0000	3	(1.4526)	01/06/2025
603053.SH	12/20/2024	SDB3262800199	700.00	1.3563	966.77	949.42	0.0000	4.3300	50.0000	0.0000	(0.3488)	(0.0396)	0.0000	3	(0.3884)	01/06/2025
603053.SH	12/20/2024	SDB3262800199	1,200.00	1.3563	1,658.06	1,627.57	0.0000	4.3300	50.0000	0.0000	(0.5983)	(0.0678)	0.0000	3	(0.6661)	01/06/2025
603053.SH	12/20/2024	SDB3262800199	700.00	1.3563	962.73	949.42	0.0000	4.3300	50.0000	0.0000	(0.3474)	(0.0396)	0.0000	3	(0.3869)	01/06/2025
603053.SH	12/20/2024	SDB3262800199	100.00	1.3563	138.69	135.63	0.0000	4.3300	50.0000	0.0000	(0.0500)	(0.0057)	0.0000	3	(0.0557)	01/06/2025
603053.SH	12/20/2024	SDB3262800199	100.00	1.3563	138.75	135.63	0.0000	4.3300	50.0000	0.0000	(0.0501)	(0.0057)	0.0000	3	(0.0557)	01/06/2025
603053.SH	12/20/2024	SDB3262800199	6,000.00	1.3563	8,198.84	8,137.85	0.0000	4.3300	50.0000	0.0000	(2.9584)	(0.3391)	0.0000	3	(3.2975)	01/06/2025
603053.SH	12/20/2024	SDB3262800199	3,900.00	1.3563	5,342.59	5,289.61	0.0000	4.3300	50.0000	0.0000	(1.9278)	(0.2204)	0.0000	3	(2.1482)	01/06/2025
603053.SH	12/20/2024	SDB3262800199	2,200.00	1.3563	3,034.93	2,983.88	0.0000	4.3300	50.0000	0.0000	(1.0951)	(0.1243)	0.0000	3	(1.2194)	01/06/2025
603053.SH	12/20/2024	SDB3262800199	9,000.00	1.3563	12,423.24	12,206.78	0.0000	4.3300	50.0000	0.0000	(4.4827)	(0.5086)	0.0000	3	(4.9913)	01/06/2025
603053.SH	12/20/2024	SDB3262800199	400.00	1.3563	549.93	542.52	0.0000	4.3300	50.0000	0.0000	(0.1984)	(0.0226)	0.0000	3	(0.2210)	01/06/2025
603053.SH	12/20/2024	SDB3262800199	4,200.00	1.3563	5,764.21	5,696.50	0.0000	4.3300	50.0000	0.0000	(2.0799)	(0.2374)	0.0000	3	(2.3173)	01/06/2025
603053.SH	12/20/2024	SDB3262800199	15,200.00	1.3563	20,842.36	20,615.90	0.0000	4.3300	50.0000	0.0000	(7.5206)	(0.8590)	0.0000	3	(8.3796)	01/06/2025
603053.SH	12/20/2024	SDB3262800199	4,600.00	1.3563	6,285.44	6,239.02	0.0000	4.3300	50.0000	0.0000	(2.2680)	(0.2600)	0.0000	3	(2.5280)	01/06/2025
603053.SH	12/20/2024	SDB3262800199	2,400.00	1.3563	3,300.10	3,255.14	0.0000	4.3300	50.0000	0.0000	(1.1908)	(0.1356)	0.0000	3	(1.3264)	01/06/2025
603053.SH	12/20/2024	SDB3262800199	9,300.00	1.3563	12,787.88	12,613.67	0.0000	4.3300	50.0000	0.0000	(4.6143)	(0.5256)	0.0000	3	(5.1399)	01/06/2025
603053.SH	12/20/2024	SDB3262800199	800.00	1.3563	1,100.03	1,085.05	0.0000	4.3300	50.0000	0.0000	(0.3969)	(0.0452)	0.0000	3	(0.4421)	01/06/2025
603053.SH	12/20/2024	SDB3262800199	4,200.00	1.3563	5,775.17	5,696.50	0.0000	4.3300	50.0000	0.0000	(2.0839)	(0.2374)	0.0000	3	(2.3212)	01/06/2025
603053.SH	12/20/2024	SDB3262800199	4,000.00	1.3563	5,500.16	5,425.24	0.0000	4.3300	50.0000	0.0000	(1.9846)	(0.2261)	0.0000	3	(2.2107)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHENGDU GAS GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603053.SH	12/20/2024	SDB3262800199	12,200.00	1.3563	16,775.50	16,546.97	0.0000	4.3300	50.0000	0.0000	(6.0532)	(0.6895)	0.0000	3	(6.7426)	01/06/2025
603053.SH	12/20/2024	SDB3262800199	7,600.00	1.3563	10,450.31	10,307.95	0.0000	4.3300	50.0000	0.0000	(3.7708)	(0.4295)	0.0000	3	(4.2003)	01/06/2025
603053.SH	12/20/2024	SDB3262800199	8,300.00	1.3563	11,412.84	11,257.36	0.0000	4.3300	50.0000	0.0000	(4.1181)	(0.4691)	0.0000	3	(4.5872)	01/06/2025
603053.SH	12/20/2024	SDB3262800199	6,500.00	1.3563	8,937.77	8,816.01	0.0000	4.3300	50.0000	0.0000	(3.2250)	(0.3673)	0.0000	3	(3.5924)	01/06/2025
603053.SH	12/20/2024	SDB3262800199	900.00	1.3563	1,237.54	1,220.68	0.0000	4.3300	50.0000	0.0000	(0.4465)	(0.0509)	0.0000	3	(0.4974)	01/06/2025
603053.SH	12/20/2024	SDB3262800199	300.00	1.3563	412.51	406.89	0.0000	4.3300	50.0000	0.0000	(0.1488)	(0.0170)	0.0000	3	(0.1658)	01/06/2025
603053.SH	12/20/2024	SDB3262800199	12,000.00	1.3563	16,500.49	16,275.71	0.0000	4.3300	50.0000	0.0000	(5.9539)	(0.6782)	0.0000	3	(6.6321)	01/06/2025
603053.SH	12/20/2024	SDB3262800199	4,200.00	1.3563	5,775.17	5,696.50	0.0000	4.3300	50.0000	0.0000	(2.0839)	(0.2374)	0.0000	3	(2.3212)	01/06/2025
603053.SH	12/20/2024	SDB3262800199	8,300.00	1.3563	11,412.84	11,257.36	0.0000	4.3300	50.0000	0.0000	(4.1181)	(0.4691)	0.0000	3	(4.5872)	01/06/2025
603053.SH	12/20/2024	SDB3262800199	3,800.00	1.3563	5,225.16	5,153.97	0.0000	4.3300	50.0000	0.0000	(1.8854)	(0.2147)	0.0000	3	(2.1002)	01/06/2025
603053.SH	12/20/2024	SDB3262800199	1,500.00	1.3563	2,062.56	2,034.46	0.0000	4.3300	50.0000	0.0000	(0.7442)	(0.0848)	0.0000	3	(0.8290)	01/06/2025
603053.SH	12/20/2024	SDB3262800199	8,800.00	1.3563	12,100.36	11,935.52	0.0000	4.3300	50.0000	0.0000	(4.3662)	(0.4973)	0.0000	3	(4.8635)	01/06/2025
603053.SH	12/19/2024	SDB3262800199	400.00	1.3928	557.59	557.13	0.0000	4.5800	50.0000	0.0000	(0.0077)	(0.0077)	0.0000	1	(0.0787)	01/06/2025
603053.SH	12/19/2024	SDB3262800199	7,200.00	1.3928	10,006.41	10,028.34	0.0000	4.5800	50.0000	0.0000	(1.2730)	(0.1393)	0.0000	1	(1.4123)	01/06/2025
603053.SH	12/19/2024	SDB3262800199	1,200.00	1.3928	1,652.48	1,671.39	0.0000	4.5800	50.0000	0.0000	(0.2102)	(0.0232)	0.0000	1	(0.2334)	01/06/2025
603053.SH	12/19/2024	SDB3262800199	100.00	1.3928	137.33	139.28	0.0000	4.5800	50.0000	0.0000	(0.0175)	(0.0019)	0.0000	1	(0.0194)	01/06/2025
603053.SH	12/19/2024	SDB3262800199	1,600.00	1.3928	2,225.31	2,228.52	0.0000	4.5800	50.0000	0.0000	(0.2831)	(0.0310)	0.0000	1	(0.3141)	01/06/2025
603053.SH	12/19/2024	SDB3262800199	2,600.00	1.3928	3,618.35	3,621.34	0.0000	4.5800	50.0000	0.0000	(0.4603)	(0.0503)	0.0000	1	(0.5106)	01/06/2025
603053.SH	12/19/2024	SDB3262800199	700.00	1.3928	966.77	974.98	0.0000	4.5800	50.0000	0.0000	(0.1230)	(0.0135)	0.0000	1	(0.1365)	01/06/2025
603053.SH	12/19/2024	SDB3262800199	1,200.00	1.3928	1,658.06	1,671.39	0.0000	4.5800	50.0000	0.0000	(0.2109)	(0.0232)	0.0000	1	(0.2342)	01/06/2025
603053.SH	12/19/2024	SDB3262800199	700.00	1.3928	962.73	974.98	0.0000	4.5800	50.0000	0.0000	(0.1225)	(0.0135)	0.0000	1	(0.1360)	01/06/2025
603053.SH	12/19/2024	SDB3262800199	100.00	1.3928	138.69	139.28	0.0000	4.5800	50.0000	0.0000	(0.0176)	(0.0019)	0.0000	1	(0.0196)	01/06/2025
603053.SH	12/19/2024	SDB3262800199	100.00	1.3928	138.75	139.28	0.0000	4.5800	50.0000	0.0000	(0.0177)	(0.0019)	0.0000	1	(0.0196)	01/06/2025
603053.SH	12/19/2024	SDB3262800199	6,000.00	1.3928	8,198.84	8,356.95	0.0000	4.5800	50.0000	0.0000	(1.0431)	(0.1161)	0.0000	1	(1.1591)	01/06/2025
603053.SH	12/19/2024	SDB3262800199	3,900.00	1.3928	5,342.59	5,432.02	0.0000	4.5800	50.0000	0.0000	(0.6797)	(0.0754)	0.0000	1	(0.7551)	01/06/2025
603053.SH	12/19/2024	SDB3262800199	2,200.00	1.3928	3,034.93	3,064.22	0.0000	4.5800	50.0000	0.0000	(0.3861)	(0.0426)	0.0000	1	(0.4287)	01/06/2025
603053.SH	12/19/2024	SDB3262800199	9,000.00	1.3928	12,423.24	12,535.42	0.0000	4.5800	50.0000	0.0000	(1.5805)	(0.1741)	0.0000	1	(1.7546)	01/06/2025
603053.SH	12/19/2024	SDB3262800199	400.00	1.3928	549.93	557.13	0.0000	4.5800	50.0000	0.0000	(0.0700)	(0.0077)	0.0000	1	(0.0777)	01/06/2025
603053.SH	12/19/2024	SDB3262800199	4,200.00	1.3928	5,764.21	5,849.86	0.0000	4.5800	50.0000	0.0000	(0.7333)	(0.0812)	0.0000	1	(0.8146)	01/06/2025
603053.SH	12/19/2024	SDB3262800199	15,200.00	1.3928	20,842.36	21,170.94	0.0000	4.5800	50.0000	0.0000	(2.6516)	(0.2940)	0.0000	1	(2.9457)	01/06/2025
603053.SH	12/19/2024	SDB3262800199	4,600.00	1.3928	6,285.44	6,406.99	0.0000	4.5800	50.0000	0.0000	(0.7996)	(0.0890)	0.0000	1	(0.8886)	01/06/2025
603053.SH	12/19/2024	SDB3262800199	2,400.00	1.3928	3,300.10	3,342.78	0.0000	4.5800	50.0000	0.0000	(0.4198)	(0.0464)	0.0000	1	(0.4663)	01/06/2025
603053.SH	12/19/2024	SDB3262800199	9,300.00	1.3928	12,787.88	12,953.27	0.0000	4.5800	50.0000	0.0000	(1.6269)	(0.1799)	0.0000	1	(1.8068)	01/06/2025
603053.SH	12/19/2024	SDB3262800199	800.00	1.3928	1,100.03	1,114.26	0.0000	4.5800	50.0000	0.0000	(0.1399)	(0.0155)	0.0000	1	(0.1554)	01/06/2025
603053.SH	12/19/2024	SDB3262800199	4,200.00	1.3928	5,775.17	5,849.86	0.0000	4.5800	50.0000	0.0000	(0.7347)	(0.0812)	0.0000	1	(0.8160)	01/06/2025
603053.SH	12/19/2024	SDB3262800199	4,000.00	1.3928	5,500.16	5,571.30	0.0000	4.5800	50.0000	0.0000	(0.6997)	(0.0774)	0.0000	1	(0.7771)	01/06/2025
603053.SH	12/19/2024	SDB3262800199	12,200.00	1.3928	16,775.50	16,992.47	0.0000	4.5800	50.0000	0.0000	(2.1342)	(0.2360)	0.0000	1	(2.3702)	01/06/2025
603053.SH	12/19/2024	SDB3262800199	7,600.00	1.3928	10,450.31	10,585.47	0.0000	4.5800	50.0000	0.0000	(1.3295)	(0.1470)	0.0000	1	(1.4765)	01/06/2025
603053.SH	12/19/2024	SDB3262800199	8,300.00	1.3928	11,412.84	11,560.45	0.0000	4.5800	50.0000	0.0000	(1.4520)	(0.1606)	0.0000	1	(1.6125)	01/06/2025
603053.SH	12/19/2024	SDB3262800199	6,500.00	1.3928	8,937.77	9,053.36	0.0000	4.5800	50.0000	0.0000	(1.1371)	(0.1257)	0.0000	1	(1.2628)	01/06/2025
603053.SH	12/19/2024	SDB3262800199	900.00	1.3928	1,237.54	1,253.54	0.0000	4.5800	50.0000	0.0000	(0.1574)	(0.0174)	0.0000	1	(0.1749)	01/06/2025
603053.SH	12/19/2024	SDB3262800199	300.00	1.3928	412.51	417.85	0.0000	4.5800	50.0000	0.0000	(0.0525)	(0.0058)	0.0000	1	(0.0583)	01/06/2025
603053.SH	12/19/2024	SDB3262800199	12,000.00	1.3928	16,500.49	16,713.90	0.0000	4.5800	50.0000	0.0000	(2.0992)	(0.2321)	0.0000	1	(2.3314)	01/06/2025
603053.SH	12/19/2024	SDB3262800199	4,200.00	1.3928	5,775.17	5,849.86	0.0000	4.5800	50.0000	0.0000	(0.7347)	(0.0812)	0.0000	1	(0.8160)	01/06/2025
603053.SH	12/19/2024	SDB3262800199	8,300.00	1.3928	11,412.84	11,560.45	0.0000	4.5800	50.0000	0.0000	(1.4520)	(0.1606)	0.0000	1	(1.6125)	01/06/2025
603053.SH	12/19/2024	SDB3262800199	3,800.00	1.3928	5,225.16	5,292.73	0.0000	4.5800	50.0000	0.0000	(0.6648)	(0.0735)	0.0000	1	(0.7383)	01/06/2025
603053.SH	12/19/2024	SDB3262800199	1,500.00	1.3928	2,062.56	2,089.24	0.0000	4.5800	50.0000	0.0000	(0.2624)	(0.0290)	0.0000	1	(0.2914)	01/06/2025
603053.SH	12/19/2024	SDB3262800199	8,800.00	1.3928	12,100.36	12,256.86	0.0000	4.5800	50.0000	0.0000	(1.5394)	(0.1702)	0.0000	1	(1.7097)	01/06/2025
603053.SH	12/18/2024	SDB3262800199	1,200.00	1.3720	1,652.48	1,646.40	0.0000	4.5800	50.0000	0.0000	(0.2102)	(0.0229)	0.0000	1	(0.2331)	01/06/2025
603053.SH	12/18/2024	SDB3262800199	100.00	1.3720	137.33	137.20	0.0000	4.5800	50.0000	0.0000	(0.0175)	(0.0019)	0.0000	1	(0.0194)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHENGDU GAS GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603053.SH	12/18/2024	SDB3262800199	1,600.00	1.3720	2,225.31	2,195.19	0.0000	4.5800	50.0000	0.0000	(0.2831)	(0.0305)	0.0000	1	(0.3136)	01/06/2025
603053.SH	12/18/2024	SDB3262800199	2,600.00	1.3720	3,618.35	3,567.19	0.0000	4.5800	50.0000	0.0000	(0.4603)	(0.0495)	0.0000	1	(0.5099)	01/06/2025
603053.SH	12/18/2024	SDB3262800199	700.00	1.3720	966.77	960.40	0.0000	4.5800	50.0000	0.0000	(0.1230)	(0.0133)	0.0000	1	(0.1363)	01/06/2025
603053.SH	12/18/2024	SDB3262800199	1,200.00	1.3720	1,658.06	1,646.40	0.0000	4.5800	50.0000	0.0000	(0.2109)	(0.0229)	0.0000	1	(0.2338)	01/06/2025
603053.SH	12/18/2024	SDB3262800199	700.00	1.3720	962.73	960.40	0.0000	4.5800	50.0000	0.0000	(0.1225)	(0.0133)	0.0000	1	(0.1358)	01/06/2025
603053.SH	12/18/2024	SDB3262800199	100.00	1.3720	138.69	137.20	0.0000	4.5800	50.0000	0.0000	(0.0176)	(0.0019)	0.0000	1	(0.0196)	01/06/2025
603053.SH	12/18/2024	SDB3262800199	100.00	1.3720	138.75	137.20	0.0000	4.5800	50.0000	0.0000	(0.0177)	(0.0019)	0.0000	1	(0.0196)	01/06/2025
603053.SH	12/18/2024	SDB3262800199	6,000.00	1.3720	8,198.84	8,231.98	0.0000	4.5800	50.0000	0.0000	(0.1431)	(0.1143)	0.0000	1	(1.1574)	01/06/2025
603053.SH	12/18/2024	SDB3262800199	3,900.00	1.3720	5,342.59	5,350.78	0.0000	4.5800	50.0000	0.0000	(0.6797)	(0.0743)	0.0000	1	(0.7540)	01/06/2025
603053.SH	12/18/2024	SDB3262800199	2,200.00	1.3720	3,034.93	3,018.39	0.0000	4.5800	50.0000	0.0000	(0.3861)	(0.0419)	0.0000	1	(0.4280)	01/06/2025
603053.SH	12/18/2024	SDB3262800199	9,000.00	1.3720	12,423.24	12,347.96	0.0000	4.5800	50.0000	0.0000	(1.5805)	(0.1715)	0.0000	1	(1.7520)	01/06/2025
603053.SH	12/18/2024	SDB3262800199	400.00	1.3720	549.93	548.80	0.0000	4.5800	50.0000	0.0000	(0.0700)	(0.0076)	0.0000	1	(0.0776)	01/06/2025
603053.SH	12/18/2024	SDB3262800199	4,200.00	1.3720	5,764.21	5,762.38	0.0000	4.5800	50.0000	0.0000	(0.7333)	(0.0800)	0.0000	1	(0.8134)	01/06/2025
603053.SH	12/18/2024	SDB3262800199	15,200.00	1.3720	20,842.36	20,854.34	0.0000	4.5800	50.0000	0.0000	(2.6516)	(0.2896)	0.0000	1	(2.9413)	01/06/2025
603053.SH	12/18/2024	SDB3262800199	4,600.00	1.3720	6,285.44	6,311.18	0.0000	4.5800	50.0000	0.0000	(0.7996)	(0.0877)	0.0000	1	(0.8873)	01/06/2025
603053.SH	12/18/2024	SDB3262800199	2,400.00	1.3720	3,300.10	3,292.79	0.0000	4.5800	50.0000	0.0000	(0.4198)	(0.0457)	0.0000	1	(0.4656)	01/06/2025
603053.SH	12/18/2024	SDB3262800199	9,300.00	1.3720	12,787.88	12,759.56	0.0000	4.5800	50.0000	0.0000	(1.6269)	(0.1772)	0.0000	1	(1.8041)	01/06/2025
603053.SH	12/18/2024	SDB3262800199	800.00	1.3720	1,100.03	1,097.60	0.0000	4.5800	50.0000	0.0000	(0.1399)	(0.0152)	0.0000	1	(0.1552)	01/06/2025
603053.SH	12/18/2024	SDB3262800199	4,200.00	1.3720	5,775.17	5,762.38	0.0000	4.5800	50.0000	0.0000	(0.7347)	(0.0800)	0.0000	1	(0.8148)	01/06/2025
603053.SH	12/18/2024	SDB3262800199	4,000.00	1.3720	5,500.16	5,487.98	0.0000	4.5800	50.0000	0.0000	(0.6997)	(0.0762)	0.0000	1	(0.7760)	01/06/2025
603053.SH	12/18/2024	SDB3262800199	12,200.00	1.3720	16,775.50	16,738.35	0.0000	4.5800	50.0000	0.0000	(2.1342)	(0.2325)	0.0000	1	(2.3667)	01/06/2025
603053.SH	12/18/2024	SDB3262800199	7,600.00	1.3720	10,450.31	10,427.17	0.0000	4.5800	50.0000	0.0000	(1.3295)	(0.1448)	0.0000	1	(1.4743)	01/06/2025
603053.SH	12/18/2024	SDB3262800199	8,300.00	1.3720	11,412.84	11,387.57	0.0000	4.5800	50.0000	0.0000	(1.4520)	(0.1582)	0.0000	1	(1.6101)	01/06/2025
603053.SH	12/18/2024	SDB3262800199	6,500.00	1.3720	8,937.77	8,917.97	0.0000	4.5800	50.0000	0.0000	(1.1371)	(0.1239)	0.0000	1	(1.2609)	01/06/2025
603053.SH	12/18/2024	SDB3262800199	900.00	1.3720	1,237.54	1,234.80	0.0000	4.5800	50.0000	0.0000	(0.1574)	(0.0171)	0.0000	1	(0.1746)	01/06/2025
603053.SH	12/18/2024	SDB3262800199	300.00	1.3720	412.51	411.60	0.0000	4.5800	50.0000	0.0000	(0.0525)	(0.0057)	0.0000	1	(0.0582)	01/06/2025
603053.SH	12/18/2024	SDB3262800199	12,000.00	1.3720	16,500.49	16,463.95	0.0000	4.5800	50.0000	0.0000	(2.0992)	(0.2287)	0.0000	1	(2.3279)	01/06/2025
603053.SH	12/18/2024	SDB3262800199	4,200.00	1.3720	5,775.17	5,762.38	0.0000	4.5800	50.0000	0.0000	(0.7347)	(0.0800)	0.0000	1	(0.8148)	01/06/2025
603053.SH	12/18/2024	SDB3262800199	8,300.00	1.3720	11,412.84	11,387.57	0.0000	4.5800	50.0000	0.0000	(1.4520)	(0.1582)	0.0000	1	(1.6101)	01/06/2025
603053.SH	12/18/2024	SDB3262800199	3,800.00	1.3720	5,225.16	5,213.58	0.0000	4.5800	50.0000	0.0000	(0.6648)	(0.0724)	0.0000	1	(0.7372)	01/06/2025
603053.SH	12/18/2024	SDB3262800199	1,500.00	1.3720	2,062.56	2,057.99	0.0000	4.5800	50.0000	0.0000	(0.2624)	(0.0286)	0.0000	1	(0.2910)	01/06/2025
603053.SH	12/18/2024	SDB3262800199	8,800.00	1.3720	12,100.36	12,073.56	0.0000	4.5800	50.0000	0.0000	(1.5394)	(0.1677)	0.0000	1	(1.7071)	01/06/2025
603053.SH	12/17/2024	SDB3262800199	1,600.00	1.3969	2,225.31	2,235.02	0.0000	4.5800	50.0000	0.0000	(0.2831)	(0.0310)	0.0000	1	(0.3142)	01/06/2025
603053.SH	12/17/2024	SDB3262800199	2,600.00	1.3969	3,618.35	3,631.91	0.0000	4.5800	50.0000	0.0000	(0.4603)	(0.0504)	0.0000	1	(0.5108)	01/06/2025
603053.SH	12/17/2024	SDB3262800199	700.00	1.3969	966.77	977.82	0.0000	4.5800	50.0000	0.0000	(0.1230)	(0.0136)	0.0000	1	(0.1366)	01/06/2025
603053.SH	12/17/2024	SDB3262800199	1,200.00	1.3969	1,658.06	1,676.27	0.0000	4.5800	50.0000	0.0000	(0.2109)	(0.0233)	0.0000	1	(0.2342)	01/06/2025
603053.SH	12/17/2024	SDB3262800199	700.00	1.3969	962.73	977.82	0.0000	4.5800	50.0000	0.0000	(0.1225)	(0.0136)	0.0000	1	(0.1361)	01/06/2025
603053.SH	12/17/2024	SDB3262800199	100.00	1.3969	138.69	139.69	0.0000	4.5800	50.0000	0.0000	(0.0176)	(0.0019)	0.0000	1	(0.0196)	01/06/2025
603053.SH	12/17/2024	SDB3262800199	100.00	1.3969	138.75	139.69	0.0000	4.5800	50.0000	0.0000	(0.0177)	(0.0019)	0.0000	1	(0.0196)	01/06/2025
603053.SH	12/17/2024	SDB3262800199	6,000.00	1.3969	8,198.84	8,381.33	0.0000	4.5800	50.0000	0.0000	(1.0431)	(0.1164)	0.0000	1	(1.1595)	01/06/2025
603053.SH	12/17/2024	SDB3262800199	3,900.00	1.3969	5,342.59	5,447.86	0.0000	4.5800	50.0000	0.0000	(0.6797)	(0.0757)	0.0000	1	(0.7554)	01/06/2025
603053.SH	12/17/2024	SDB3262800199	2,200.00	1.3969	3,034.93	3,073.15	0.0000	4.5800	50.0000	0.0000	(0.3861)	(0.0427)	0.0000	1	(0.4288)	01/06/2025
603053.SH	12/17/2024	SDB3262800199	9,000.00	1.3969	12,423.24	12,571.99	0.0000	4.5800	50.0000	0.0000	(1.5805)	(0.1746)	0.0000	1	(1.7551)	01/06/2025
603053.SH	12/17/2024	SDB3262800199	400.00	1.3969	549.93	558.76	0.0000	4.5800	50.0000	0.0000	(0.0700)	(0.0078)	0.0000	1	(0.0777)	01/06/2025
603053.SH	12/17/2024	SDB3262800199	4,200.00	1.3969	5,764.21	5,866.93	0.0000	4.5800	50.0000	0.0000	(0.7333)	(0.0815)	0.0000	1	(0.8148)	01/06/2025
603053.SH	12/17/2024	SDB3262800199	15,200.00	1.3969	20,842.36	21,232.70	0.0000	4.5800	50.0000	0.0000	(2.6516)	(0.2949)	0.0000	1	(2.9465)	01/06/2025
603053.SH	12/17/2024	SDB3262800199	4,600.00	1.3969	6,285.44	6,425.68	0.0000	4.5800	50.0000	0.0000	(0.7996)	(0.0892)	0.0000	1	(0.8889)	01/06/2025
603053.SH	12/17/2024	SDB3262800199	2,400.00	1.3969	3,300.10	3,352.53	0.0000	4.5800	50.0000	0.0000	(0.4198)	(0.0466)	0.0000	1	(0.4664)	01/06/2025
603053.SH	12/17/2024	SDB3262800199	9,300.00	1.3969	12,787.88	12,991.06	0.0000	4.5800	50.0000	0.0000	(1.6269)	(0.1804)	0.0000	1	(1.8073)	01/06/2025
603053.SH	12/17/2024	SDB3262800199	800.00	1.3969	1,100.03	1,117.51	0.0000	4.5800	50.0000	0.0000	(0.1399)	(0.0155)	0.0000	1	(0.1555)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHENGDU GAS GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603053.SH	12/17/2024	SDB3262800199	4,200.00	1.3969	5,775.17	5,866.93	0.0000	4.5800	50.0000	0.0000	(0.7347)	(0.0815)	0.0000	1	(0.8162)	01/06/2025
603053.SH	12/17/2024	SDB3262800199	4,000.00	1.3969	5,500.16	5,587.55	0.0000	4.5800	50.0000	0.0000	(0.6997)	(0.0776)	0.0000	1	(0.7773)	01/06/2025
603053.SH	12/17/2024	SDB3262800199	12,200.00	1.3969	16,775.50	17,042.03	0.0000	4.5800	50.0000	0.0000	(2.1342)	(0.2367)	0.0000	1	(2.3709)	01/06/2025
603053.SH	12/17/2024	SDB3262800199	7,600.00	1.3969	10,450.31	10,616.35	0.0000	4.5800	50.0000	0.0000	(1.3295)	(0.1474)	0.0000	1	(1.4770)	01/06/2025
603053.SH	12/17/2024	SDB3262800199	8,300.00	1.3969	11,412.84	11,594.17	0.0000	4.5800	50.0000	0.0000	(1.4520)	(0.1610)	0.0000	1	(1.6130)	01/06/2025
603053.SH	12/17/2024	SDB3262800199	6,500.00	1.3969	8,937.77	9,079.77	0.0000	4.5800	50.0000	0.0000	(1.1371)	(0.1261)	0.0000	1	(1.2632)	01/06/2025
603053.SH	12/17/2024	SDB3262800199	900.00	1.3969	1,237.54	1,257.20	0.0000	4.5800	50.0000	0.0000	(0.1574)	(0.0175)	0.0000	1	(0.1749)	01/06/2025
603053.SH	12/17/2024	SDB3262800199	300.00	1.3969	412.51	419.07	0.0000	4.5800	50.0000	0.0000	(0.0525)	(0.0058)	0.0000	1	(0.0583)	01/06/2025
603053.SH	12/17/2024	SDB3262800199	12,000.00	1.3969	16,500.49	16,762.66	0.0000	4.5800	50.0000	0.0000	(2.0992)	(0.2328)	0.0000	1	(2.3320)	01/06/2025
603053.SH	12/17/2024	SDB3262800199	4,200.00	1.3969	5,775.17	5,866.93	0.0000	4.5800	50.0000	0.0000	(0.7347)	(0.0815)	0.0000	1	(0.8162)	01/06/2025
603053.SH	12/17/2024	SDB3262800199	8,300.00	1.3969	11,412.84	11,594.17	0.0000	4.5800	50.0000	0.0000	(1.4520)	(0.1610)	0.0000	1	(1.6130)	01/06/2025
603053.SH	12/17/2024	SDB3262800199	3,800.00	1.3969	5,225.16	5,308.17	0.0000	4.5800	50.0000	0.0000	(0.6648)	(0.0737)	0.0000	1	(0.7385)	01/06/2025
603053.SH	12/17/2024	SDB3262800199	1,500.00	1.3969	2,062.56	2,095.33	0.0000	4.5800	50.0000	0.0000	(0.2624)	(0.0291)	0.0000	1	(0.2915)	01/06/2025
603053.SH	12/17/2024	SDB3262800199	8,800.00	1.3969	12,100.36	12,292.61	0.0000	4.5800	50.0000	0.0000	(1.5394)	(0.1707)	0.0000	1	(1.7102)	01/06/2025
603053.SH	12/16/2024	SDB3262800199	700.00	1.3863	966.77	970.42	0.0000	4.5800	50.0000	0.0000	(0.1230)	(0.0135)	0.0000	1	(0.1365)	01/06/2025
603053.SH	12/16/2024	SDB3262800199	1,200.00	1.3863	1,658.06	1,663.58	0.0000	4.5800	50.0000	0.0000	(0.2109)	(0.0231)	0.0000	1	(0.2340)	01/06/2025
603053.SH	12/16/2024	SDB3262800199	700.00	1.3863	962.73	970.42	0.0000	4.5800	50.0000	0.0000	(0.1225)	(0.0135)	0.0000	1	(0.1360)	01/06/2025
603053.SH	12/16/2024	SDB3262800199	100.00	1.3863	138.69	138.63	0.0000	4.5800	50.0000	0.0000	(0.0176)	(0.0019)	0.0000	1	(0.0196)	01/06/2025
603053.SH	12/16/2024	SDB3262800199	100.00	1.3863	138.75	138.63	0.0000	4.5800	50.0000	0.0000	(0.0177)	(0.0019)	0.0000	1	(0.0196)	01/06/2025
603053.SH	12/16/2024	SDB3262800199	6,000.00	1.3863	8,198.84	8,317.89	0.0000	4.5800	50.0000	0.0000	(1.0431)	(0.1155)	0.0000	1	(1.1586)	01/06/2025
603053.SH	12/16/2024	SDB3262800199	3,900.00	1.3863	5,342.59	5,406.63	0.0000	4.5800	50.0000	0.0000	(0.6797)	(0.0751)	0.0000	1	(0.7548)	01/06/2025
603053.SH	12/16/2024	SDB3262800199	2,200.00	1.3863	3,034.93	3,049.89	0.0000	4.5800	50.0000	0.0000	(0.3861)	(0.0424)	0.0000	1	(0.4285)	01/06/2025
603053.SH	12/16/2024	SDB3262800199	9,000.00	1.3863	12,423.24	12,476.83	0.0000	4.5800	50.0000	0.0000	(1.5805)	(0.1733)	0.0000	1	(1.7538)	01/06/2025
603053.SH	12/16/2024	SDB3262800199	400.00	1.3863	549.93	554.53	0.0000	4.5800	50.0000	0.0000	(0.0700)	(0.0077)	0.0000	1	(0.0777)	01/06/2025
603053.SH	12/16/2024	SDB3262800199	4,200.00	1.3863	5,764.21	5,822.52	0.0000	4.5800	50.0000	0.0000	(0.7333)	(0.0809)	0.0000	1	(0.8142)	01/06/2025
603053.SH	12/16/2024	SDB3262800199	15,200.00	1.3863	20,842.36	21,071.99	0.0000	4.5800	50.0000	0.0000	(2.6516)	(0.2927)	0.0000	1	(2.9443)	01/06/2025
603053.SH	12/16/2024	SDB3262800199	4,600.00	1.3863	6,285.44	6,377.05	0.0000	4.5800	50.0000	0.0000	(0.7996)	(0.0886)	0.0000	1	(0.8882)	01/06/2025
603053.SH	12/16/2024	SDB3262800199	2,400.00	1.3863	3,300.10	3,327.16	0.0000	4.5800	50.0000	0.0000	(0.4198)	(0.0462)	0.0000	1	(0.4661)	01/06/2025
603053.SH	12/16/2024	SDB3262800199	9,300.00	1.3863	12,787.88	12,892.73	0.0000	4.5800	50.0000	0.0000	(1.6269)	(0.1791)	0.0000	1	(1.8060)	01/06/2025
603053.SH	12/16/2024	SDB3262800199	800.00	1.3863	1,100.03	1,109.05	0.0000	4.5800	50.0000	0.0000	(0.1399)	(0.0154)	0.0000	1	(0.1554)	01/06/2025
603053.SH	12/16/2024	SDB3262800199	4,200.00	1.3863	5,775.17	5,822.52	0.0000	4.5800	50.0000	0.0000	(0.7347)	(0.0809)	0.0000	1	(0.8156)	01/06/2025
603053.SH	12/16/2024	SDB3262800199	4,000.00	1.3863	5,500.16	5,545.26	0.0000	4.5800	50.0000	0.0000	(0.6997)	(0.0770)	0.0000	1	(0.7768)	01/06/2025
603053.SH	12/16/2024	SDB3262800199	12,200.00	1.3863	16,775.50	16,913.04	0.0000	4.5800	50.0000	0.0000	(2.1342)	(0.2349)	0.0000	1	(2.3691)	01/06/2025
603053.SH	12/16/2024	SDB3262800199	7,600.00	1.3863	10,450.31	10,535.99	0.0000	4.5800	50.0000	0.0000	(1.3295)	(0.1463)	0.0000	1	(1.4758)	01/06/2025
603053.SH	12/16/2024	SDB3262800199	8,300.00	1.3863	11,412.84	11,506.41	0.0000	4.5800	50.0000	0.0000	(1.4520)	(0.1598)	0.0000	1	(1.6118)	01/06/2025
603053.SH	12/16/2024	SDB3262800199	6,500.00	1.3863	8,937.77	9,011.05	0.0000	4.5800	50.0000	0.0000	(1.1371)	(0.1252)	0.0000	1	(1.2622)	01/06/2025
603053.SH	12/16/2024	SDB3262800199	900.00	1.3863	1,237.54	1,247.68	0.0000	4.5800	50.0000	0.0000	(0.1574)	(0.0173)	0.0000	1	(0.1748)	01/06/2025
603053.SH	12/16/2024	SDB3262800199	300.00	1.3863	412.51	415.89	0.0000	4.5800	50.0000	0.0000	(0.0525)	(0.0058)	0.0000	1	(0.0583)	01/06/2025
603053.SH	12/16/2024	SDB3262800199	12,000.00	1.3863	16,500.49	16,635.78	0.0000	4.5800	50.0000	0.0000	(2.0992)	(0.2311)	0.0000	1	(2.3303)	01/06/2025
603053.SH	12/16/2024	SDB3262800199	4,200.00	1.3863	5,775.17	5,822.52	0.0000	4.5800	50.0000	0.0000	(0.7347)	(0.0809)	0.0000	1	(0.8156)	01/06/2025
603053.SH	12/16/2024	SDB3262800199	8,300.00	1.3863	11,412.84	11,506.41	0.0000	4.5800	50.0000	0.0000	(1.4520)	(0.1598)	0.0000	1	(1.6118)	01/06/2025
603053.SH	12/16/2024	SDB3262800199	3,800.00	1.3863	5,225.16	5,268.00	0.0000	4.5800	50.0000	0.0000	(0.6648)	(0.0732)	0.0000	1	(0.7379)	01/06/2025
603053.SH	12/16/2024	SDB3262800199	1,500.00	1.3863	2,062.56	2,079.47	0.0000	4.5800	50.0000	0.0000	(0.2624)	(0.0289)	0.0000	1	(0.2913)	01/06/2025
603053.SH	12/16/2024	SDB3262800199	8,800.00	1.3863	12,100.36	12,199.57	0.0000	4.5800	50.0000	0.0000	(1.5394)	(0.1694)	0.0000	1	(1.7089)	01/06/2025
603053.SH	12/13/2024	SDB3262800199	700.00	1.3722	966.77	960.55	0.0000	4.5800	50.0000	0.0000	(0.3690)	(0.0400)	0.0000	3	(0.4090)	01/06/2025
603053.SH	12/13/2024	SDB3262800199	1,200.00	1.3722	1,658.06	1,646.66	0.0000	4.5800	50.0000	0.0000	(0.6328)	(0.0686)	0.0000	3	(0.7014)	01/06/2025
603053.SH	12/13/2024	SDB3262800199	700.00	1.3722	962.73	960.55	0.0000	4.5800	50.0000	0.0000	(0.3674)	(0.0400)	0.0000	3	(0.4075)	01/06/2025
603053.SH	12/13/2024	SDB3262800199	100.00	1.3722	138.69	137.22	0.0000	4.5800	50.0000	0.0000	(0.0529)	(0.0057)	0.0000	3	(0.0587)	01/06/2025
603053.SH	12/13/2024	SDB3262800199	100.00	1.3722	138.75	137.22	0.0000	4.5800	50.0000	0.0000	(0.0530)	(0.0057)	0.0000	3	(0.0587)	01/06/2025
603053.SH	12/13/2024	SDB3262800199	6,000.00	1.3722	8,198.84	8,233.30	0.0000	4.5800	50.0000	0.0000	(3.1292)	(0.3431)	0.0000	3	(3.4723)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHENGDU GAS GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603053.SH	12/13/2024	SDB3262800199	3,900.00	1.3722	5,342.59	5,351.65	0.0000	4.5800	50.0000	0.0000	(2.0391)	(0.2230)	0.0000	3	(2.2621)	01/06/2025
603053.SH	12/13/2024	SDB3262800199	2,200.00	1.3722	3,034.93	3,018.88	0.0000	4.5800	50.0000	0.0000	(1.1583)	(0.1258)	0.0000	3	(1.2841)	01/06/2025
603053.SH	12/13/2024	SDB3262800199	9,000.00	1.3722	12,423.24	12,349.95	0.0000	4.5800	50.0000	0.0000	(4.7415)	(0.5146)	0.0000	3	(5.2561)	01/06/2025
603053.SH	12/13/2024	SDB3262800199	400.00	1.3722	549.93	548.89	0.0000	4.5800	50.0000	0.0000	(0.2099)	(0.0229)	0.0000	3	(0.2328)	01/06/2025
603053.SH	12/13/2024	SDB3262800199	4,200.00	1.3722	5,764.21	5,763.31	0.0000	4.5800	50.0000	0.0000	(2.2000)	(0.2401)	0.0000	3	(2.4401)	01/06/2025
603053.SH	12/13/2024	SDB3262800199	15,200.00	1.3722	20,842.36	20,857.70	0.0000	4.5800	50.0000	0.0000	(7.9548)	(0.8691)	0.0000	3	(8.8239)	01/06/2025
603053.SH	12/13/2024	SDB3262800199	4,600.00	1.3722	6,285.44	6,312.20	0.0000	4.5800	50.0000	0.0000	(2.3989)	(0.2630)	0.0000	3	(2.6620)	01/06/2025
603053.SH	12/13/2024	SDB3262800199	2,400.00	1.3722	3,300.10	3,293.32	0.0000	4.5800	50.0000	0.0000	(1.2595)	(0.1372)	0.0000	3	(1.3968)	01/06/2025
603053.SH	12/13/2024	SDB3262800199	9,300.00	1.3722	12,787.88	12,761.62	0.0000	4.5800	50.0000	0.0000	(4.8807)	(0.5317)	0.0000	3	(5.4124)	01/06/2025
603053.SH	12/13/2024	SDB3262800199	800.00	1.3722	1,100.03	1,097.77	0.0000	4.5800	50.0000	0.0000	(0.4198)	(0.0457)	0.0000	3	(0.4656)	01/06/2025
603053.SH	12/13/2024	SDB3262800199	4,200.00	1.3722	5,775.17	5,763.31	0.0000	4.5800	50.0000	0.0000	(2.2042)	(0.2401)	0.0000	3	(2.4443)	01/06/2025
603053.SH	12/13/2024	SDB3262800199	4,000.00	1.3722	5,500.16	5,488.87	0.0000	4.5800	50.0000	0.0000	(2.0992)	(0.2287)	0.0000	3	(2.3279)	01/06/2025
603053.SH	12/13/2024	SDB3262800199	12,200.00	1.3722	16,775.50	16,741.05	0.0000	4.5800	50.0000	0.0000	(6.4026)	(0.6975)	0.0000	3	(7.1002)	01/06/2025
603053.SH	12/13/2024	SDB3262800199	7,600.00	1.3722	10,450.31	10,428.85	0.0000	4.5800	50.0000	0.0000	(3.9885)	(0.4345)	0.0000	3	(4.4231)	01/06/2025
603053.SH	12/13/2024	SDB3262800199	8,300.00	1.3722	11,412.84	11,389.40	0.0000	4.5800	50.0000	0.0000	(4.3559)	(0.4746)	0.0000	3	(4.8305)	01/06/2025
603053.SH	12/13/2024	SDB3262800199	6,500.00	1.3722	8,937.77	8,919.41	0.0000	4.5800	50.0000	0.0000	(3.4112)	(0.3716)	0.0000	3	(3.7829)	01/06/2025
603053.SH	12/13/2024	SDB3262800199	900.00	1.3722	1,237.54	1,235.00	0.0000	4.5800	50.0000	0.0000	(0.4723)	(0.0515)	0.0000	3	(0.5238)	01/06/2025
603053.SH	12/13/2024	SDB3262800199	300.00	1.3722	412.51	411.67	0.0000	4.5800	50.0000	0.0000	(0.1574)	(0.0172)	0.0000	3	(0.1746)	01/06/2025
603053.SH	12/13/2024	SDB3262800199	12,000.00	1.3722	16,500.49	16,466.60	0.0000	4.5800	50.0000	0.0000	(6.2977)	(0.6861)	0.0000	3	(6.9838)	01/06/2025
603053.SH	12/13/2024	SDB3262800199	4,200.00	1.3722	5,775.17	5,763.31	0.0000	4.5800	50.0000	0.0000	(2.2042)	(0.2401)	0.0000	3	(2.4443)	01/06/2025
603053.SH	12/13/2024	SDB3262800199	8,300.00	1.3722	11,412.84	11,389.40	0.0000	4.5800	50.0000	0.0000	(4.3559)	(0.4746)	0.0000	3	(4.8305)	01/06/2025
603053.SH	12/13/2024	SDB3262800199	3,800.00	1.3722	5,225.16	5,214.42	0.0000	4.5800	50.0000	0.0000	(1.9943)	(0.2173)	0.0000	3	(2.2115)	01/06/2025
603053.SH	12/13/2024	SDB3262800199	1,500.00	1.3722	2,062.56	2,058.33	0.0000	4.5800	50.0000	0.0000	(0.7872)	(0.0858)	0.0000	3	(0.8730)	01/06/2025
603053.SH	12/13/2024	SDB3262800199	8,800.00	1.3722	12,100.36	12,075.51	0.0000	4.5800	50.0000	0.0000	(4.6183)	(0.5031)	0.0000	3	(5.1215)	01/06/2025
603053.SH	12/12/2024	SDB3262800199	700.00	1.3714	962.73	960.00	0.0000	4.5800	50.0000	0.0000	(0.1225)	(0.0133)	0.0000	1	(0.1358)	01/06/2025
603053.SH	12/12/2024	SDB3262800199	100.00	1.3714	138.69	137.14	0.0000	4.5800	50.0000	0.0000	(0.0176)	(0.0019)	0.0000	1	(0.0195)	01/06/2025
603053.SH	12/12/2024	SDB3262800199	100.00	1.3714	138.75	137.14	0.0000	4.5800	50.0000	0.0000	(0.0177)	(0.0019)	0.0000	1	(0.0196)	01/06/2025
603053.SH	12/12/2024	SDB3262800199	6,000.00	1.3714	8,198.84	8,228.53	0.0000	4.5800	50.0000	0.0000	(1.0431)	(0.1143)	0.0000	1	(1.1574)	01/06/2025
603053.SH	12/12/2024	SDB3262800199	3,900.00	1.3714	5,342.59	5,348.55	0.0000	4.5800	50.0000	0.0000	(0.6797)	(0.0743)	0.0000	1	(0.7540)	01/06/2025
603053.SH	12/12/2024	SDB3262800199	2,200.00	1.3714	3,034.93	3,017.13	0.0000	4.5800	50.0000	0.0000	(0.3861)	(0.0419)	0.0000	1	(0.4280)	01/06/2025
603053.SH	12/12/2024	SDB3262800199	9,000.00	1.3714	12,423.24	12,342.80	0.0000	4.5800	50.0000	0.0000	(1.5805)	(0.1714)	0.0000	1	(1.7519)	01/06/2025
603053.SH	12/12/2024	SDB3262800199	400.00	1.3714	549.93	548.57	0.0000	4.5800	50.0000	0.0000	(0.0700)	(0.0076)	0.0000	1	(0.0776)	01/06/2025
603053.SH	12/12/2024	SDB3262800199	4,200.00	1.3714	5,764.21	5,759.97	0.0000	4.5800	50.0000	0.0000	(0.7333)	(0.0800)	0.0000	1	(0.8133)	01/06/2025
603053.SH	12/12/2024	SDB3262800199	15,200.00	1.3714	20,842.36	20,845.61	0.0000	4.5800	50.0000	0.0000	(2.6516)	(0.2895)	0.0000	1	(2.9411)	01/06/2025
603053.SH	12/12/2024	SDB3262800199	4,600.00	1.3714	6,285.44	6,308.54	0.0000	4.5800	50.0000	0.0000	(0.7996)	(0.0876)	0.0000	1	(0.8873)	01/06/2025
603053.SH	12/12/2024	SDB3262800199	2,400.00	1.3714	3,300.10	3,291.41	0.0000	4.5800	50.0000	0.0000	(0.4198)	(0.0457)	0.0000	1	(0.4656)	01/06/2025
603053.SH	12/12/2024	SDB3262800199	9,300.00	1.3714	12,787.88	12,754.22	0.0000	4.5800	50.0000	0.0000	(1.6269)	(0.1771)	0.0000	1	(1.8040)	01/06/2025
603053.SH	12/12/2024	SDB3262800199	800.00	1.3714	1,100.03	1,097.14	0.0000	4.5800	50.0000	0.0000	(0.1399)	(0.0152)	0.0000	1	(0.1552)	01/06/2025
603053.SH	12/12/2024	SDB3262800199	4,200.00	1.3714	5,775.17	5,759.97	0.0000	4.5800	50.0000	0.0000	(0.7347)	(0.0800)	0.0000	1	(0.8147)	01/06/2025
603053.SH	12/12/2024	SDB3262800199	4,000.00	1.3714	5,500.16	5,485.69	0.0000	4.5800	50.0000	0.0000	(0.6997)	(0.0762)	0.0000	1	(0.7759)	01/06/2025
603053.SH	12/12/2024	SDB3262800199	12,200.00	1.3714	16,775.50	16,731.35	0.0000	4.5800	50.0000	0.0000	(2.1342)	(0.2324)	0.0000	1	(2.3666)	01/06/2025
603053.SH	12/12/2024	SDB3262800199	7,600.00	1.3714	10,450.31	10,422.81	0.0000	4.5800	50.0000	0.0000	(1.3295)	(0.1448)	0.0000	1	(1.4743)	01/06/2025
603053.SH	12/12/2024	SDB3262800199	8,300.00	1.3714	11,412.84	11,382.80	0.0000	4.5800	50.0000	0.0000	(1.4520)	(0.1581)	0.0000	1	(1.6101)	01/06/2025
603053.SH	12/12/2024	SDB3262800199	6,500.00	1.3714	8,937.77	8,914.24	0.0000	4.5800	50.0000	0.0000	(1.1371)	(0.1238)	0.0000	1	(1.2609)	01/06/2025
603053.SH	12/12/2024	SDB3262800199	900.00	1.3714	1,237.54	1,234.28	0.0000	4.5800	50.0000	0.0000	(0.1574)	(0.0171)	0.0000	1	(0.1746)	01/06/2025
603053.SH	12/12/2024	SDB3262800199	300.00	1.3714	412.51	411.43	0.0000	4.5800	50.0000	0.0000	(0.0525)	(0.0057)	0.0000	1	(0.0582)	01/06/2025
603053.SH	12/12/2024	SDB3262800199	12,000.00	1.3714	16,500.49	16,457.06	0.0000	4.5800	50.0000	0.0000	(2.0992)	(0.2286)	0.0000	1	(2.3278)	01/06/2025
603053.SH	12/12/2024	SDB3262800199	4,200.00	1.3714	5,775.17	5,759.97	0.0000	4.5800	50.0000	0.0000	(0.7347)	(0.0800)	0.0000	1	(0.8147)	01/06/2025
603053.SH	12/12/2024	SDB3262800199	8,300.00	1.3714	11,412.84	11,382.80	0.0000	4.5800	50.0000	0.0000	(1.4520)	(0.1581)	0.0000	1	(1.6101)	01/06/2025
603053.SH	12/12/2024	SDB3262800199	3,800.00	1.3714	5,225.16	5,211.40	0.0000	4.5800	50.0000	0.0000	(0.6648)	(0.0724)	0.0000	1	(0.7371)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHENGDU GAS GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603053.SH	12/12/2024	SDB3262800199	1,500.00	1.3714	2,062.56	2,057.13	0.0000	4.5800	50.0000	0.0000	(0.2624)	(0.0286)	0.0000	1	(0.2910)	01/06/2025
603053.SH	12/12/2024	SDB3262800199	8,800.00	1.3714	12,100.36	12,068.51	0.0000	4.5800	50.0000	0.0000	(1.5394)	(0.1676)	0.0000	1	(1.7071)	01/06/2025
603053.SH	12/11/2024	SDB3262800199	100.00	1.3878	138.75	138.78	0.0000	4.5800	50.0000	0.0000	(0.0177)	(0.0019)	0.0000	1	(0.0196)	01/06/2025
603053.SH	12/11/2024	SDB3262800199	6,000.00	1.3878	8,198.84	8,326.79	0.0000	4.5800	50.0000	0.0000	(1.0431)	(0.1156)	0.0000	1	(1.1587)	01/06/2025
603053.SH	12/11/2024	SDB3262800199	3,900.00	1.3878	5,342.59	5,412.42	0.0000	4.5800	50.0000	0.0000	(0.6797)	(0.0752)	0.0000	1	(0.7549)	01/06/2025
603053.SH	12/11/2024	SDB3262800199	2,200.00	1.3878	3,034.93	3,053.16	0.0000	4.5800	50.0000	0.0000	(0.3861)	(0.0424)	0.0000	1	(0.4285)	01/06/2025
603053.SH	12/11/2024	SDB3262800199	9,000.00	1.3878	12,423.24	12,490.19	0.0000	4.5800	50.0000	0.0000	(1.5805)	(0.1735)	0.0000	1	(1.7540)	01/06/2025
603053.SH	12/11/2024	SDB3262800199	400.00	1.3878	549.93	555.12	0.0000	4.5800	50.0000	0.0000	(0.0700)	(0.0077)	0.0000	1	(0.0777)	01/06/2025
603053.SH	12/11/2024	SDB3262800199	4,200.00	1.3878	5,764.21	5,828.76	0.0000	4.5800	50.0000	0.0000	(0.7333)	(0.0810)	0.0000	1	(0.8143)	01/06/2025
603053.SH	12/11/2024	SDB3262800199	15,200.00	1.3878	20,842.36	21,094.54	0.0000	4.5800	50.0000	0.0000	(2.6516)	(0.2930)	0.0000	1	(2.9446)	01/06/2025
603053.SH	12/11/2024	SDB3262800199	4,600.00	1.3878	6,285.44	6,383.88	0.0000	4.5800	50.0000	0.0000	(0.7996)	(0.0887)	0.0000	1	(0.8883)	01/06/2025
603053.SH	12/11/2024	SDB3262800199	2,400.00	1.3878	3,300.10	3,330.72	0.0000	4.5800	50.0000	0.0000	(0.4198)	(0.0463)	0.0000	1	(0.4661)	01/06/2025
603053.SH	12/11/2024	SDB3262800199	9,300.00	1.3878	12,787.88	12,906.53	0.0000	4.5800	50.0000	0.0000	(1.6269)	(0.1793)	0.0000	1	(1.8062)	01/06/2025
603053.SH	12/11/2024	SDB3262800199	800.00	1.3878	1,100.03	1,110.24	0.0000	4.5800	50.0000	0.0000	(0.1399)	(0.0154)	0.0000	1	(0.1554)	01/06/2025
603053.SH	12/11/2024	SDB3262800199	4,200.00	1.3878	5,775.17	5,828.76	0.0000	4.5800	50.0000	0.0000	(0.7347)	(0.0810)	0.0000	1	(0.8157)	01/06/2025
603053.SH	12/11/2024	SDB3262800199	4,000.00	1.3878	5,500.16	5,551.20	0.0000	4.5800	50.0000	0.0000	(0.6997)	(0.0771)	0.0000	1	(0.7768)	01/06/2025
603053.SH	12/11/2024	SDB3262800199	12,200.00	1.3878	16,775.50	16,931.15	0.0000	4.5800	50.0000	0.0000	(2.1342)	(0.2352)	0.0000	1	(2.3694)	01/06/2025
603053.SH	12/11/2024	SDB3262800199	7,600.00	1.3878	10,450.31	10,547.27	0.0000	4.5800	50.0000	0.0000	(1.3295)	(0.1465)	0.0000	1	(1.4760)	01/06/2025
603053.SH	12/11/2024	SDB3262800199	8,300.00	1.3878	11,412.84	11,518.73	0.0000	4.5800	50.0000	0.0000	(1.4520)	(0.1600)	0.0000	1	(1.6119)	01/06/2025
603053.SH	12/11/2024	SDB3262800199	6,500.00	1.3878	8,937.77	9,020.69	0.0000	4.5800	50.0000	0.0000	(1.1371)	(0.1253)	0.0000	1	(1.2624)	01/06/2025
603053.SH	12/11/2024	SDB3262800199	900.00	1.3878	1,237.54	1,249.02	0.0000	4.5800	50.0000	0.0000	(0.1574)	(0.0173)	0.0000	1	(0.1748)	01/06/2025
603053.SH	12/11/2024	SDB3262800199	300.00	1.3878	412.51	416.34	0.0000	4.5800	50.0000	0.0000	(0.0525)	(0.0058)	0.0000	1	(0.0583)	01/06/2025
603053.SH	12/11/2024	SDB3262800199	12,000.00	1.3878	16,500.49	16,653.59	0.0000	4.5800	50.0000	0.0000	(2.0992)	(0.2313)	0.0000	1	(2.3305)	01/06/2025
603053.SH	12/11/2024	SDB3262800199	4,200.00	1.3878	5,775.17	5,828.76	0.0000	4.5800	50.0000	0.0000	(0.7347)	(0.0810)	0.0000	1	(0.8157)	01/06/2025
603053.SH	12/11/2024	SDB3262800199	8,300.00	1.3878	11,412.84	11,518.73	0.0000	4.5800	50.0000	0.0000	(1.4520)	(0.1600)	0.0000	1	(1.6119)	01/06/2025
603053.SH	12/11/2024	SDB3262800199	3,800.00	1.3878	5,225.16	5,273.64	0.0000	4.5800	50.0000	0.0000	(0.6648)	(0.0732)	0.0000	1	(0.7380)	01/06/2025
603053.SH	12/11/2024	SDB3262800199	1,500.00	1.3878	2,062.56	2,081.70	0.0000	4.5800	50.0000	0.0000	(0.2624)	(0.0289)	0.0000	1	(0.2913)	01/06/2025
603053.SH	12/11/2024	SDB3262800199	8,800.00	1.3878	12,100.36	12,212.63	0.0000	4.5800	50.0000	0.0000	(1.5394)	(0.1696)	0.0000	1	(1.7091)	01/06/2025
603053.SH	12/10/2024	SDB3262800199	6,000.00	1.3703	8,198.84	8,222.00	0.0000	4.5800	50.0000	0.0000	(1.0431)	(0.1142)	0.0000	1	(1.1573)	01/06/2025
603053.SH	12/10/2024	SDB3262800199	3,900.00	1.3703	5,342.59	5,344.30	0.0000	4.5800	50.0000	0.0000	(0.6797)	(0.0742)	0.0000	1	(0.7539)	01/06/2025
603053.SH	12/10/2024	SDB3262800199	2,200.00	1.3703	3,034.93	3,014.73	0.0000	4.5800	50.0000	0.0000	(0.3861)	(0.0419)	0.0000	1	(0.4280)	01/06/2025
603053.SH	12/10/2024	SDB3262800199	9,000.00	1.3703	12,423.24	12,333.01	0.0000	4.5800	50.0000	0.0000	(1.5805)	(0.1713)	0.0000	1	(1.7518)	01/06/2025
603053.SH	12/10/2024	SDB3262800199	400.00	1.3703	549.93	548.13	0.0000	4.5800	50.0000	0.0000	(0.0700)	(0.0076)	0.0000	1	(0.0776)	01/06/2025
603053.SH	12/10/2024	SDB3262800199	4,200.00	1.3703	5,764.21	5,755.40	0.0000	4.5800	50.0000	0.0000	(0.7333)	(0.0799)	0.0000	1	(0.8133)	01/06/2025
603053.SH	12/10/2024	SDB3262800199	15,200.00	1.3703	20,842.36	20,829.08	0.0000	4.5800	50.0000	0.0000	(2.6516)	(0.2893)	0.0000	1	(2.9409)	01/06/2025
603053.SH	12/10/2024	SDB3262800199	4,600.00	1.3703	6,285.44	6,303.54	0.0000	4.5800	50.0000	0.0000	(0.7996)	(0.0875)	0.0000	1	(0.8872)	01/06/2025
603053.SH	12/10/2024	SDB3262800199	2,400.00	1.3703	3,300.10	3,288.80	0.0000	4.5800	50.0000	0.0000	(0.4198)	(0.0457)	0.0000	1	(0.4655)	01/06/2025
603053.SH	12/10/2024	SDB3262800199	9,300.00	1.3703	12,787.88	12,744.11	0.0000	4.5800	50.0000	0.0000	(1.6269)	(0.1770)	0.0000	1	(1.8039)	01/06/2025
603053.SH	12/10/2024	SDB3262800199	800.00	1.3703	1,100.03	1,096.27	0.0000	4.5800	50.0000	0.0000	(0.1399)	(0.0152)	0.0000	1	(0.1552)	01/06/2025
603053.SH	12/10/2024	SDB3262800199	4,200.00	1.3703	5,775.17	5,755.40	0.0000	4.5800	50.0000	0.0000	(0.7347)	(0.0799)	0.0000	1	(0.8147)	01/06/2025
603053.SH	12/10/2024	SDB3262800199	4,000.00	1.3703	5,500.16	5,481.34	0.0000	4.5800	50.0000	0.0000	(0.6997)	(0.0761)	0.0000	1	(0.7759)	01/06/2025
603053.SH	12/10/2024	SDB3262800199	12,200.00	1.3703	16,775.50	16,718.07	0.0000	4.5800	50.0000	0.0000	(2.1342)	(0.2322)	0.0000	1	(2.3664)	01/06/2025
603053.SH	12/10/2024	SDB3262800199	7,600.00	1.3703	10,450.31	10,414.54	0.0000	4.5800	50.0000	0.0000	(1.3295)	(0.1446)	0.0000	1	(1.4742)	01/06/2025
603053.SH	12/10/2024	SDB3262800199	8,300.00	1.3703	11,412.84	11,373.77	0.0000	4.5800	50.0000	0.0000	(1.4520)	(0.1580)	0.0000	1	(1.6099)	01/06/2025
603053.SH	12/10/2024	SDB3262800199	6,500.00	1.3703	8,937.77	8,907.17	0.0000	4.5800	50.0000	0.0000	(1.1371)	(0.1237)	0.0000	1	(1.2608)	01/06/2025
603053.SH	12/10/2024	SDB3262800199	900.00	1.3703	1,237.54	1,233.30	0.0000	4.5800	50.0000	0.0000	(0.1574)	(0.0171)	0.0000	1	(0.1746)	01/06/2025
603053.SH	12/10/2024	SDB3262800199	300.00	1.3703	412.51	411.10	0.0000	4.5800	50.0000	0.0000	(0.0525)	(0.0057)	0.0000	1	(0.0582)	01/06/2025
603053.SH	12/10/2024	SDB3262800199	12,000.00	1.3703	16,500.49	16,444.01	0.0000	4.5800	50.0000	0.0000	(2.0992)	(0.2284)	0.0000	1	(2.3276)	01/06/2025
603053.SH	12/10/2024	SDB3262800199	4,200.00	1.3703	5,775.17	5,755.40	0.0000	4.5800	50.0000	0.0000	(0.7347)	(0.0799)	0.0000	1	(0.8147)	01/06/2025
603053.SH	12/10/2024	SDB3262800199	8,300.00	1.3703	11,412.84	11,373.77	0.0000	4.5800	50.0000	0.0000	(1.4520)	(0.1580)	0.0000	1	(1.6099)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHENGDU GAS GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603053.SH	12/10/2024	SDB3262800199	3,800.00	1.3703	5,225.16	5,207.27	0.0000	4.5800	50.0000	0.0000	(0.6648)	(0.0723)	0.0000	1	(0.7371)	01/06/2025
603053.SH	12/10/2024	SDB3262800199	1,500.00	1.3703	2,062.56	2,055.50	0.0000	4.5800	50.0000	0.0000	(0.2624)	(0.0285)	0.0000	1	(0.2910)	01/06/2025
603053.SH	12/10/2024	SDB3262800199	8,800.00	1.3703	12,100.36	12,058.94	0.0000	4.5800	50.0000	0.0000	(1.5394)	(0.1675)	0.0000	1	(1.7069)	01/06/2025
603053.SH	12/09/2024	SDB3262800199	2,200.00	1.3713	3,034.93	3,016.88	0.0000	4.5800	50.0000	0.0000	(0.3861)	(0.0419)	0.0000	1	(0.4280)	01/06/2025
603053.SH	12/09/2024	SDB3262800199	9,000.00	1.3713	12,423.24	12,341.80	0.0000	4.5800	50.0000	0.0000	(1.5805)	(0.1714)	0.0000	1	(1.7519)	01/06/2025
603053.SH	12/09/2024	SDB3262800199	400.00	1.3713	549.93	548.52	0.0000	4.5800	50.0000	0.0000	(0.0700)	(0.0076)	0.0000	1	(0.0776)	01/06/2025
603053.SH	12/09/2024	SDB3262800199	4,200.00	1.3713	5,764.21	5,759.51	0.0000	4.5800	50.0000	0.0000	(0.7333)	(0.0800)	0.0000	1	(0.8133)	01/06/2025
603053.SH	12/09/2024	SDB3262800199	15,200.00	1.3713	20,842.36	20,843.93	0.0000	4.5800	50.0000	0.0000	(2.6516)	(0.2895)	0.0000	1	(2.9411)	01/06/2025
603053.SH	12/09/2024	SDB3262800199	4,600.00	1.3713	6,285.44	6,308.03	0.0000	4.5800	50.0000	0.0000	(0.7996)	(0.0876)	0.0000	1	(0.8873)	01/06/2025
603053.SH	12/09/2024	SDB3262800199	2,400.00	1.3713	3,300.10	3,291.15	0.0000	4.5800	50.0000	0.0000	(0.4198)	(0.0457)	0.0000	1	(0.4656)	01/06/2025
603053.SH	12/09/2024	SDB3262800199	9,300.00	1.3713	12,787.88	12,753.19	0.0000	4.5800	50.0000	0.0000	(1.6269)	(0.1771)	0.0000	1	(1.8040)	01/06/2025
603053.SH	12/09/2024	SDB3262800199	800.00	1.3713	1,100.03	1,097.05	0.0000	4.5800	50.0000	0.0000	(0.1399)	(0.0152)	0.0000	1	(0.1552)	01/06/2025
603053.SH	12/09/2024	SDB3262800199	4,200.00	1.3713	5,775.17	5,759.51	0.0000	4.5800	50.0000	0.0000	(0.7347)	(0.0800)	0.0000	1	(0.8147)	01/06/2025
603053.SH	12/09/2024	SDB3262800199	4,000.00	1.3713	5,500.16	5,485.24	0.0000	4.5800	50.0000	0.0000	(0.6997)	(0.0762)	0.0000	1	(0.7759)	01/06/2025
603053.SH	12/09/2024	SDB3262800199	12,200.00	1.3713	16,775.50	16,729.99	0.0000	4.5800	50.0000	0.0000	(2.1342)	(0.2324)	0.0000	1	(2.3666)	01/06/2025
603053.SH	12/09/2024	SDB3262800199	7,600.00	1.3713	10,450.31	10,421.96	0.0000	4.5800	50.0000	0.0000	(1.3295)	(0.1447)	0.0000	1	(1.4743)	01/06/2025
603053.SH	12/09/2024	SDB3262800199	8,300.00	1.3713	11,412.84	11,381.88	0.0000	4.5800	50.0000	0.0000	(1.4520)	(0.1581)	0.0000	1	(1.6100)	01/06/2025
603053.SH	12/09/2024	SDB3262800199	6,500.00	1.3713	8,937.77	8,913.52	0.0000	4.5800	50.0000	0.0000	(1.1371)	(0.1238)	0.0000	1	(1.2609)	01/06/2025
603053.SH	12/09/2024	SDB3262800199	900.00	1.3713	1,237.54	1,234.18	0.0000	4.5800	50.0000	0.0000	(0.1574)	(0.0171)	0.0000	1	(0.1746)	01/06/2025
603053.SH	12/09/2024	SDB3262800199	300.00	1.3713	412.51	411.39	0.0000	4.5800	50.0000	0.0000	(0.0525)	(0.0057)	0.0000	1	(0.0582)	01/06/2025
603053.SH	12/09/2024	SDB3262800199	12,000.00	1.3713	16,500.49	16,455.73	0.0000	4.5800	50.0000	0.0000	(2.0992)	(0.2286)	0.0000	1	(2.3278)	01/06/2025
603053.SH	12/09/2024	SDB3262800199	4,200.00	1.3713	5,775.17	5,759.51	0.0000	4.5800	50.0000	0.0000	(0.7347)	(0.0800)	0.0000	1	(0.8147)	01/06/2025
603053.SH	12/09/2024	SDB3262800199	8,300.00	1.3713	11,412.84	11,381.88	0.0000	4.5800	50.0000	0.0000	(1.4520)	(0.1581)	0.0000	1	(1.6100)	01/06/2025
603053.SH	12/09/2024	SDB3262800199	3,800.00	1.3713	5,225.16	5,210.98	0.0000	4.5800	50.0000	0.0000	(0.6648)	(0.0724)	0.0000	1	(0.7371)	01/06/2025
603053.SH	12/09/2024	SDB3262800199	1,500.00	1.3713	2,062.56	2,056.97	0.0000	4.5800	50.0000	0.0000	(0.2624)	(0.0286)	0.0000	1	(0.2910)	01/06/2025
603053.SH	12/09/2024	SDB3262800199	8,800.00	1.3713	12,100.36	12,067.54	0.0000	4.5800	50.0000	0.0000	(1.5394)	(0.1676)	0.0000	1	(1.7070)	01/06/2025
603053.SH	12/06/2024	SDB3262800199	400.00	1.3754	549.93	550.17	0.0000	4.5800	50.0000	0.0000	(0.2099)	(0.0229)	0.0000	3	(0.2328)	01/06/2025
603053.SH	12/06/2024	SDB3262800199	4,200.00	1.3754	5,764.21	5,776.84	0.0000	4.5800	50.0000	0.0000	(2.2000)	(0.2407)	0.0000	3	(2.4407)	01/06/2025
603053.SH	12/06/2024	SDB3262800199	15,200.00	1.3754	20,842.36	20,906.64	0.0000	4.5800	50.0000	0.0000	(7.9548)	(0.8711)	0.0000	3	(8.8259)	01/06/2025
603053.SH	12/06/2024	SDB3262800199	4,600.00	1.3754	6,285.44	6,327.01	0.0000	4.5800	50.0000	0.0000	(2.3989)	(0.2636)	0.0000	3	(2.6626)	01/06/2025
603053.SH	12/06/2024	SDB3262800199	2,400.00	1.3754	3,300.10	3,301.05	0.0000	4.5800	50.0000	0.0000	(1.2595)	(0.1375)	0.0000	3	(1.3971)	01/06/2025
603053.SH	12/06/2024	SDB3262800199	9,300.00	1.3754	12,787.88	12,791.56	0.0000	4.5800	50.0000	0.0000	(4.8807)	(0.5330)	0.0000	3	(5.4137)	01/06/2025
603053.SH	12/06/2024	SDB3262800199	800.00	1.3754	1,100.03	1,100.35	0.0000	4.5800	50.0000	0.0000	(0.4198)	(0.0458)	0.0000	3	(0.4657)	01/06/2025
603053.SH	12/06/2024	SDB3262800199	4,200.00	1.3754	5,775.17	5,776.84	0.0000	4.5800	50.0000	0.0000	(2.2042)	(0.2407)	0.0000	3	(2.4449)	01/06/2025
603053.SH	12/06/2024	SDB3262800199	4,000.00	1.3754	5,500.16	5,501.75	0.0000	4.5800	50.0000	0.0000	(2.0992)	(0.2292)	0.0000	3	(2.3285)	01/06/2025
603053.SH	12/06/2024	SDB3262800199	12,200.00	1.3754	16,775.50	16,780.33	0.0000	4.5800	50.0000	0.0000	(6.4026)	(0.6992)	0.0000	3	(7.1018)	01/06/2025
603053.SH	12/06/2024	SDB3262800199	7,600.00	1.3754	10,450.31	10,453.32	0.0000	4.5800	50.0000	0.0000	(3.9885)	(0.4356)	0.0000	3	(4.4241)	01/06/2025
603053.SH	12/06/2024	SDB3262800199	8,300.00	1.3754	11,412.84	11,416.13	0.0000	4.5800	50.0000	0.0000	(4.3559)	(0.4757)	0.0000	3	(4.8316)	01/06/2025
603053.SH	12/06/2024	SDB3262800199	6,500.00	1.3754	8,937.77	8,940.34	0.0000	4.5800	50.0000	0.0000	(3.4112)	(0.3725)	0.0000	3	(3.7838)	01/06/2025
603053.SH	12/06/2024	SDB3262800199	900.00	1.3754	1,237.54	1,237.89	0.0000	4.5800	50.0000	0.0000	(0.4723)	(0.0516)	0.0000	3	(0.5239)	01/06/2025
603053.SH	12/06/2024	SDB3262800199	300.00	1.3754	412.51	412.63	0.0000	4.5800	50.0000	0.0000	(0.1574)	(0.0172)	0.0000	3	(0.1746)	01/06/2025
603053.SH	12/06/2024	SDB3262800199	12,000.00	1.3754	16,500.49	16,505.24	0.0000	4.5800	50.0000	0.0000	(6.2977)	(0.6877)	0.0000	3	(6.9854)	01/06/2025
603053.SH	12/06/2024	SDB3262800199	4,200.00	1.3754	5,775.17	5,776.84	0.0000	4.5800	50.0000	0.0000	(2.2042)	(0.2407)	0.0000	3	(2.4449)	01/06/2025
603053.SH	12/06/2024	SDB3262800199	8,300.00	1.3754	11,412.84	11,416.13	0.0000	4.5800	50.0000	0.0000	(4.3559)	(0.4757)	0.0000	3	(4.8316)	01/06/2025
603053.SH	12/06/2024	SDB3262800199	3,800.00	1.3754	5,225.16	5,226.66	0.0000	4.5800	50.0000	0.0000	(1.9943)	(0.2178)	0.0000	3	(2.2120)	01/06/2025
603053.SH	12/06/2024	SDB3262800199	1,500.00	1.3754	2,062.56	2,063.16	0.0000	4.5800	50.0000	0.0000	(0.7872)	(0.0860)	0.0000	3	(0.8732)	01/06/2025
603053.SH	12/06/2024	SDB3262800199	8,800.00	1.3754	12,100.36	12,103.85	0.0000	4.5800	50.0000	0.0000	(4.6183)	(0.5043)	0.0000	3	(5.1226)	01/06/2025
603053.SH	12/05/2024	SDB3262800199	15,200.00	1.3765	20,842.36	20,922.94	0.0000	4.5800	50.0000	0.0000	(2.6516)	(0.2906)	0.0000	1	(2.9422)	01/06/2025
603053.SH	12/05/2024	SDB3262800199	4,600.00	1.3765	6,285.44	6,331.94	0.0000	4.5800	50.0000	0.0000	(0.7996)	(0.0879)	0.0000	1	(0.8876)	01/06/2025
603053.SH	12/05/2024	SDB3262800199	2,400.00	1.3765	3,300.10	3,303.62	0.0000	4.5800	50.0000	0.0000	(0.4198)	(0.0459)	0.0000	1	(0.4657)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHENGDU GAS GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603053.SH	12/05/2024	SDB3262800199	9,300.00	1.3765	12,787.88	12,801.53	0.0000	4.5800	50.0000	0.0000	(1.6269)	(0.1778)	0.0000	1	(1.8047)	01/06/2025
603053.SH	12/05/2024	SDB3262800199	800.00	1.3765	1,100.03	1,101.21	0.0000	4.5800	50.0000	0.0000	(0.1399)	(0.0153)	0.0000	1	(0.1552)	01/06/2025
603053.SH	12/05/2024	SDB3262800199	4,200.00	1.3765	5,775.17	5,781.34	0.0000	4.5800	50.0000	0.0000	(0.7347)	(0.0803)	0.0000	1	(0.8150)	01/06/2025
603053.SH	12/05/2024	SDB3262800199	4,000.00	1.3765	5,500.16	5,506.04	0.0000	4.5800	50.0000	0.0000	(0.6997)	(0.0765)	0.0000	1	(0.7762)	01/06/2025
603053.SH	12/05/2024	SDB3262800199	12,200.00	1.3765	16,775.50	16,793.41	0.0000	4.5800	50.0000	0.0000	(2.1342)	(0.2332)	0.0000	1	(2.3675)	01/06/2025
603053.SH	12/05/2024	SDB3262800199	7,600.00	1.3765	10,450.31	10,461.47	0.0000	4.5800	50.0000	0.0000	(1.3295)	(0.1453)	0.0000	1	(1.4748)	01/06/2025
603053.SH	12/05/2024	SDB3262800199	8,300.00	1.3765	11,412.84	11,425.02	0.0000	4.5800	50.0000	0.0000	(1.4520)	(0.1587)	0.0000	1	(1.6106)	01/06/2025
603053.SH	12/05/2024	SDB3262800199	6,500.00	1.3765	8,937.77	8,947.31	0.0000	4.5800	50.0000	0.0000	(1.1371)	(0.1243)	0.0000	1	(1.2614)	01/06/2025
603053.SH	12/05/2024	SDB3262800199	900.00	1.3765	1,237.54	1,238.86	0.0000	4.5800	50.0000	0.0000	(0.1574)	(0.0172)	0.0000	1	(0.1746)	01/06/2025
603053.SH	12/05/2024	SDB3262800199	300.00	1.3765	412.51	412.95	0.0000	4.5800	50.0000	0.0000	(0.0525)	(0.0057)	0.0000	1	(0.0582)	01/06/2025
603053.SH	12/05/2024	SDB3262800199	12,000.00	1.3765	16,500.49	16,518.11	0.0000	4.5800	50.0000	0.0000	(2.0992)	(0.2294)	0.0000	1	(2.3286)	01/06/2025
603053.SH	12/05/2024	SDB3262800199	4,200.00	1.3765	5,775.17	5,781.34	0.0000	4.5800	50.0000	0.0000	(0.7347)	(0.0803)	0.0000	1	(0.8150)	01/06/2025
603053.SH	12/05/2024	SDB3262800199	8,300.00	1.3765	11,412.84	11,425.02	0.0000	4.5800	50.0000	0.0000	(1.4520)	(0.1587)	0.0000	1	(1.6106)	01/06/2025
603053.SH	12/05/2024	SDB3262800199	3,800.00	1.3765	5,225.16	5,230.73	0.0000	4.5800	50.0000	0.0000	(0.6648)	(0.0726)	0.0000	1	(0.7374)	01/06/2025
603053.SH	12/05/2024	SDB3262800199	1,500.00	1.3765	2,062.56	2,064.76	0.0000	4.5800	50.0000	0.0000	(0.2624)	(0.0287)	0.0000	1	(0.2911)	01/06/2025
603053.SH	12/05/2024	SDB3262800199	8,800.00	1.3765	12,100.36	12,113.28	0.0000	4.5800	50.0000	0.0000	(1.5394)	(0.1682)	0.0000	1	(1.7077)	01/06/2025
603053.SH	12/04/2024	SDB3262800199	2,400.00	1.3750	3,300.10	3,300.10	0.0000	4.5800	50.0000	0.0000	(0.4198)	(0.0458)	0.0000	1	(0.4657)	01/06/2025
603053.SH	12/04/2024	SDB3262800199	9,300.00	1.3750	12,787.88	12,787.88	0.0000	4.5800	50.0000	0.0000	(1.6269)	(0.1776)	0.0000	1	(1.8045)	01/06/2025
603053.SH	12/04/2024	SDB3262800199	800.00	1.3750	1,100.03	1,100.03	0.0000	4.5800	50.0000	0.0000	(0.1399)	(0.0153)	0.0000	1	(0.1552)	01/06/2025
603053.SH	12/04/2024	SDB3262800199	4,200.00	1.3750	5,775.17	5,775.17	0.0000	4.5800	50.0000	0.0000	(0.7347)	(0.0802)	0.0000	1	(0.8149)	01/06/2025
603053.SH	12/04/2024	SDB3262800199	4,000.00	1.3750	5,500.16	5,500.16	0.0000	4.5800	50.0000	0.0000	(0.6997)	(0.0764)	0.0000	1	(0.7761)	01/06/2025
603053.SH	12/04/2024	SDB3262800199	12,200.00	1.3750	16,775.50	16,775.50	0.0000	4.5800	50.0000	0.0000	(2.1342)	(0.2330)	0.0000	1	(2.3672)	01/06/2025
603053.SH	12/04/2024	SDB3262800199	7,600.00	1.3750	10,450.31	10,450.31	0.0000	4.5800	50.0000	0.0000	(1.3295)	(0.1451)	0.0000	1	(1.4747)	01/06/2025
603053.SH	12/04/2024	SDB3262800199	8,300.00	1.3750	11,412.84	11,412.84	0.0000	4.5800	50.0000	0.0000	(1.4520)	(0.1585)	0.0000	1	(1.6105)	01/06/2025
603053.SH	12/04/2024	SDB3262800199	6,500.00	1.3750	8,937.77	8,937.77	0.0000	4.5800	50.0000	0.0000	(1.1371)	(0.1241)	0.0000	1	(1.2612)	01/06/2025
603053.SH	12/04/2024	SDB3262800199	900.00	1.3750	1,237.54	1,237.54	0.0000	4.5800	50.0000	0.0000	(0.1574)	(0.0172)	0.0000	1	(0.1746)	01/06/2025
603053.SH	12/04/2024	SDB3262800199	300.00	1.3750	412.51	412.51	0.0000	4.5800	50.0000	0.0000	(0.0525)	(0.0057)	0.0000	1	(0.0582)	01/06/2025
603053.SH	12/04/2024	SDB3262800199	12,000.00	1.3750	16,500.49	16,500.49	0.0000	4.5800	50.0000	0.0000	(2.0992)	(0.2292)	0.0000	1	(2.3284)	01/06/2025
603053.SH	12/04/2024	SDB3262800199	4,200.00	1.3750	5,775.17	5,775.17	0.0000	4.5800	50.0000	0.0000	(0.7347)	(0.0802)	0.0000	1	(0.8149)	01/06/2025
603053.SH	12/04/2024	SDB3262800199	8,300.00	1.3750	11,412.84	11,412.84	0.0000	4.5800	50.0000	0.0000	(1.4520)	(0.1585)	0.0000	1	(1.6105)	01/06/2025
603053.SH	12/04/2024	SDB3262800199	3,800.00	1.3750	5,225.16	5,225.16	0.0000	4.5800	50.0000	0.0000	(0.6648)	(0.0726)	0.0000	1	(0.7373)	01/06/2025
603053.SH	12/04/2024	SDB3262800199	1,500.00	1.3750	2,062.56	2,062.56	0.0000	4.5800	50.0000	0.0000	(0.2624)	(0.0286)	0.0000	1	(0.2911)	01/06/2025
603053.SH	12/04/2024	SDB3262800199	8,800.00	1.3750	12,100.36	12,100.36	0.0000	4.5800	50.0000	0.0000	(1.5394)	(0.1681)	0.0000	1	(1.7075)	01/06/2025
TOTAL CHENGDU GAS GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND												(845.5485)	(94.3995)	0.0000	(939.9480)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHENGDU HONGQI CHAIN CO., LTD. CMN CLASS A SERIES NORTHBOUND																
002697.ZK	12/16/2024	SDB3260122954	4,800.00	0.8806	3,960.12	4,226.75	0.0000	4.5800	50.0000	0.0000	(0.5038)	(0.0587)	0.0000	1	(0.5625)	01/06/2025
002697.ZK	12/16/2024	SDB3260122954	1,800.00	0.8806	1,485.04	1,585.03	0.0000	4.5800	50.0000	0.0000	(0.1889)	(0.0220)	0.0000	1	(0.2109)	01/06/2025
002697.ZK	12/13/2024	SDB3260122954	3,600.00	0.8407	2,970.09	3,026.61	0.0000	4.5800	50.0000	0.0000	(1.1336)	(0.1261)	0.0000	3	(1.2597)	01/06/2025
002697.ZK	12/13/2024	SDB3260122954	6,100.00	0.8407	5,032.65	5,128.42	0.0000	4.5800	50.0000	0.0000	(1.9208)	(0.2137)	0.0000	3	(2.1345)	01/06/2025
002697.ZK	12/13/2024	SDB3260122954	1,800.00	0.8407	1,485.04	1,513.31	0.0000	4.5800	50.0000	0.0000	(0.5668)	(0.0631)	0.0000	3	(0.6298)	01/06/2025
002697.ZK	12/12/2024	SDB3260122954	3,600.00	0.8133	2,970.09	2,927.71	0.0000	4.5800	50.0000	0.0000	(0.3779)	(0.0407)	0.0000	1	(0.4185)	01/06/2025
002697.ZK	12/12/2024	SDB3260122954	6,100.00	0.8133	5,032.65	4,960.84	0.0000	4.5800	50.0000	0.0000	(0.6403)	(0.0689)	0.0000	1	(0.7092)	01/06/2025
002697.ZK	12/12/2024	SDB3260122954	1,800.00	0.8133	1,485.04	1,463.86	0.0000	4.5800	50.0000	0.0000	(0.1889)	(0.0203)	0.0000	1	(0.2093)	01/06/2025
002697.ZK	12/11/2024	SDB3260122954	13,400.00	0.8467	11,055.32	11,346.09	0.0000	4.5800	50.0000	0.0000	(1.4065)	(0.1576)	0.0000	1	(1.5641)	01/06/2025
002697.ZK	12/11/2024	SDB3260122954	18,900.00	0.8467	15,592.95	16,003.06	0.0000	4.5800	50.0000	0.0000	(1.9838)	(0.2223)	0.0000	1	(2.2060)	01/06/2025
002697.ZK	12/11/2024	SDB3260122954	6,100.00	0.8467	5,032.65	5,165.01	0.0000	4.5800	50.0000	0.0000	(0.6403)	(0.0717)	0.0000	1	(0.7120)	01/06/2025
002697.ZK	12/11/2024	SDB3260122954	1,800.00	0.8467	1,485.04	1,524.10	0.0000	4.5800	50.0000	0.0000	(0.1889)	(0.0212)	0.0000	1	(0.2101)	01/06/2025
002697.ZK	12/10/2024	SDB3260122954	1,900.00	0.8233	1,567.55	1,564.27	0.0000	4.5800	50.0000	0.0000	(0.1994)	(0.0217)	0.0000	1	(0.2212)	01/06/2025
002697.ZK	12/10/2024	SDB3260122954	1,800.00	0.8233	1,485.04	1,481.94	0.0000	4.5800	50.0000	0.0000	(0.1889)	(0.0206)	0.0000	1	(0.2095)	01/06/2025
002697.ZK	12/10/2024	SDB3260122954	13,400.00	0.8233	11,055.32	11,032.22	0.0000	4.5800	50.0000	0.0000	(1.4065)	(0.1532)	0.0000	1	(1.5597)	01/06/2025
002697.ZK	12/10/2024	SDB3260122954	18,900.00	0.8233	15,592.95	15,560.37	0.0000	4.5800	50.0000	0.0000	(1.9838)	(0.2161)	0.0000	1	(2.1999)	01/06/2025
002697.ZK	12/10/2024	SDB3260122954	6,100.00	0.8233	5,032.65	5,022.13	0.0000	4.5800	50.0000	0.0000	(0.6403)	(0.0698)	0.0000	1	(0.7100)	01/06/2025
002697.ZK	12/10/2024	SDB3260122954	1,800.00	0.8233	1,485.04	1,481.94	0.0000	4.5800	50.0000	0.0000	(0.1889)	(0.0206)	0.0000	1	(0.2095)	01/06/2025
002697.ZK	12/10/2024	SDB3260122954	3,200.00	0.8233	2,640.08	2,634.56	0.0000	4.5800	50.0000	0.0000	(0.3359)	(0.0366)	0.0000	1	(0.3725)	01/06/2025
002697.ZK	12/10/2024	SDB3260122954	17,300.00	0.8233	14,272.92	14,243.09	0.0000	4.5800	50.0000	0.0000	(1.8158)	(0.1978)	0.0000	1	(2.0137)	01/06/2025
002697.ZK	12/10/2024	SDB3260122954	23,400.00	0.8233	19,305.56	19,265.22	0.0000	4.5800	50.0000	0.0000	(2.4561)	(0.2676)	0.0000	1	(2.7237)	01/06/2025
002697.ZK	12/10/2024	SDB3260122954	12,100.00	0.8233	9,982.79	9,961.93	0.0000	4.5800	50.0000	0.0000	(1.2700)	(0.1384)	0.0000	1	(1.4084)	01/06/2025
002697.ZK	12/10/2024	SDB3260122954	5,200.00	0.8233	4,290.12	4,281.16	0.0000	4.5800	50.0000	0.0000	(0.5458)	(0.0595)	0.0000	1	(0.6053)	01/06/2025
002697.ZK	12/09/2024	SDB3260122954	1,900.00	0.8511	1,567.55	1,617.02	0.0000	4.5800	50.0000	0.0000	(0.1994)	(0.0225)	0.0000	1	(0.2219)	01/06/2025
002697.ZK	12/09/2024	SDB3260122954	1,800.00	0.8511	1,485.04	1,531.92	0.0000	4.5800	50.0000	0.0000	(0.1889)	(0.0213)	0.0000	1	(0.2102)	01/06/2025
002697.ZK	12/09/2024	SDB3260122954	13,400.00	0.8511	11,055.32	11,404.26	0.0000	4.5800	50.0000	0.0000	(1.4065)	(0.1584)	0.0000	1	(1.5649)	01/06/2025
002697.ZK	12/09/2024	SDB3260122954	18,900.00	0.8511	15,592.95	16,085.11	0.0000	4.5800	50.0000	0.0000	(1.9838)	(0.2234)	0.0000	1	(2.2072)	01/06/2025
002697.ZK	12/09/2024	SDB3260122954	16,400.00	0.8511	13,530.39	13,957.45	0.0000	4.5800	50.0000	0.0000	(1.7214)	(0.1939)	0.0000	1	(1.9152)	01/06/2025
002697.ZK	12/09/2024	SDB3260122954	35,300.00	0.8511	29,123.35	30,042.56	0.0000	4.5800	50.0000	0.0000	(3.7051)	(0.4173)	0.0000	1	(4.1224)	01/06/2025
002697.ZK	12/09/2024	SDB3260122954	6,100.00	0.8511	5,032.65	5,191.49	0.0000	4.5800	50.0000	0.0000	(0.6403)	(0.0721)	0.0000	1	(0.7124)	01/06/2025
002697.ZK	12/09/2024	SDB3260122954	1,800.00	0.8511	1,485.04	1,531.92	0.0000	4.5800	50.0000	0.0000	(0.1889)	(0.0213)	0.0000	1	(0.2102)	01/06/2025
002697.ZK	12/09/2024	SDB3260122954	21,500.00	0.8511	17,738.02	18,297.88	0.0000	4.5800	50.0000	0.0000	(2.2567)	(0.2541)	0.0000	1	(2.5108)	01/06/2025
002697.ZK	12/09/2024	SDB3260122954	5,000.00	0.8511	4,125.12	4,255.32	0.0000	4.5800	50.0000	0.0000	(0.5248)	(0.0591)	0.0000	1	(0.5839)	01/06/2025
002697.ZK	12/09/2024	SDB3260122954	100.00	0.8511	82.50	85.11	0.0000	4.5800	50.0000	0.0000	(0.0105)	(0.0012)	0.0000	1	(0.0117)	01/06/2025
002697.ZK	12/09/2024	SDB3260122954	7,300.00	0.8511	6,022.68	6,212.77	0.0000	4.5800	50.0000	0.0000	(0.7662)	(0.0863)	0.0000	1	(0.8525)	01/06/2025
002697.ZK	12/09/2024	SDB3260122954	17,300.00	0.8511	14,272.92	14,723.41	0.0000	4.5800	50.0000	0.0000	(1.8158)	(0.2045)	0.0000	1	(2.0203)	01/06/2025
002697.ZK	12/09/2024	SDB3260122954	23,400.00	0.8511	19,305.56	19,914.90	0.0000	4.5800	50.0000	0.0000	(2.4561)	(0.2766)	0.0000	1	(2.7327)	01/06/2025
002697.ZK	12/09/2024	SDB3260122954	12,100.00	0.8511	9,982.79	10,297.87	0.0000	4.5800	50.0000	0.0000	(1.2700)	(0.1430)	0.0000	1	(1.4131)	01/06/2025
002697.ZK	12/09/2024	SDB3260122954	5,200.00	0.8511	4,290.12	4,425.53	0.0000	4.5800	50.0000	0.0000	(0.5458)	(0.0615)	0.0000	1	(0.6073)	01/06/2025
002697.ZK	12/06/2024	SDB3260122954	1,900.00	0.8083	1,567.55	1,535.72	0.0000	4.5800	50.0000	0.0000	(0.5983)	(0.0640)	0.0000	3	(0.6623)	01/06/2025
002697.ZK	12/06/2024	SDB3260122954	1,800.00	0.8083	1,485.04	1,454.89	0.0000	4.5800	50.0000	0.0000	(0.5668)	(0.0606)	0.0000	3	(0.6274)	01/06/2025
002697.ZK	12/06/2024	SDB3260122954	13,400.00	0.8083	11,055.32	10,830.89	0.0000	4.5800	50.0000	0.0000	(4.2194)	(0.4513)	0.0000	3	(4.6707)	01/06/2025
002697.ZK	12/06/2024	SDB3260122954	18,900.00	0.8083	15,592.95	15,276.40	0.0000	4.5800	50.0000	0.0000	(5.9513)	(0.6365)	0.0000	3	(6.5878)	01/06/2025
002697.ZK	12/06/2024	SDB3260122954	16,400.00	0.8083	13,530.39	13,255.71	0.0000	4.5800	50.0000	0.0000	(5.1641)	(0.5523)	0.0000	3	(5.7164)	01/06/2025
002697.ZK	12/06/2024	SDB3260122954	35,300.00	0.8083	29,123.35	28,532.11	0.0000	4.5800	50.0000	0.0000	(11.1154)	(1.1888)	0.0000	3	(12.3042)	01/06/2025
002697.ZK	12/06/2024	SDB3260122954	6,100.00	0.8083	5,032.65	4,930.48	0.0000	4.5800	50.0000	0.0000	(1.9208)	(0.2054)	0.0000	3	(2.1262)	01/06/2025
002697.ZK	12/06/2024	SDB3260122954	1,800.00	0.8083	1,485.04	1,454.89	0.0000	4.5800	50.0000	0.0000	(0.5668)	(0.0606)	0.0000	3	(0.6274)	01/06/2025
002697.ZK	12/06/2024	SDB3260122954	21,500.00	0.8083	17,738.02	17,377.91	0.0000	4.5800	50.0000	0.0000	(6.7700)	(0.7241)	0.0000	3	(7.4941)	01/06/2025
002697.ZK	12/06/2024	SDB3260122954	5,000.00	0.8083	4,125.12	4,041.38	0.0000	4.5800	50.0000	0.0000	(1.5744)	(0.1684)	0.0000	3	(1.7428)	01/06/2025
002697.ZK	12/06/2024	SDB3260122954	900.00	0.8083	742.52	727.45	0.0000	4.5800	50.0000	0.0000	(0.2834)	(0.0303)	0.0000	3	(0.3137)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHENGDU HONGQI CHAIN CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002697.ZK	12/06/2024	SDB3260122954	7,300.00	0.8083	6,022.68	5,900.41	0.0000	4.5800	50.0000	0.0000	(2.2987)	(0.2459)	0.0000	3	(2.5445)	01/06/2025
002697.ZK	12/06/2024	SDB3260122954	17,300.00	0.8083	14,272.92	13,983.16	0.0000	4.5800	50.0000	0.0000	(5.4475)	(0.5826)	0.0000	3	(6.0301)	01/06/2025
002697.ZK	12/06/2024	SDB3260122954	23,400.00	0.8083	19,305.56	18,913.63	0.0000	4.5800	50.0000	0.0000	(7.3683)	(0.7881)	0.0000	3	(8.1564)	01/06/2025
002697.ZK	12/06/2024	SDB3260122954	12,100.00	0.8083	9,982.79	9,780.13	0.0000	4.5800	50.0000	0.0000	(3.8101)	(0.4075)	0.0000	3	(4.2176)	01/06/2025
002697.ZK	12/06/2024	SDB3260122954	5,200.00	0.8083	4,290.12	4,203.03	0.0000	4.5800	50.0000	0.0000	(1.6374)	(0.1751)	0.0000	3	(1.8125)	01/06/2025
002697.ZK	12/05/2024	SDB3260122954	3,400.00	0.8207	2,805.08	2,790.35	0.0000	4.5800	50.0000	0.0000	(0.3569)	(0.0388)	0.0000	1	(0.3956)	01/06/2025
002697.ZK	12/05/2024	SDB3260122954	5,000.00	0.8207	4,125.12	4,103.45	0.0000	4.5800	50.0000	0.0000	(0.5248)	(0.0570)	0.0000	1	(0.5818)	01/06/2025
002697.ZK	12/05/2024	SDB3260122954	1,900.00	0.8207	1,567.55	1,559.31	0.0000	4.5800	50.0000	0.0000	(0.1994)	(0.0217)	0.0000	1	(0.2211)	01/06/2025
002697.ZK	12/05/2024	SDB3260122954	1,800.00	0.8207	1,485.04	1,477.24	0.0000	4.5800	50.0000	0.0000	(0.1889)	(0.0205)	0.0000	1	(0.2094)	01/06/2025
002697.ZK	12/05/2024	SDB3260122954	13,400.00	0.8207	11,055.32	10,997.25	0.0000	4.5800	50.0000	0.0000	(1.4065)	(0.1527)	0.0000	1	(1.5592)	01/06/2025
002697.ZK	12/05/2024	SDB3260122954	18,900.00	0.8207	15,592.95	15,511.04	0.0000	4.5800	50.0000	0.0000	(1.9838)	(0.2154)	0.0000	1	(2.1992)	01/06/2025
002697.ZK	12/05/2024	SDB3260122954	16,400.00	0.8207	13,530.39	13,459.32	0.0000	4.5800	50.0000	0.0000	(1.7214)	(0.1869)	0.0000	1	(1.9083)	01/06/2025
002697.ZK	12/05/2024	SDB3260122954	35,300.00	0.8207	29,123.35	28,970.36	0.0000	4.5800	50.0000	0.0000	(3.7051)	(0.4024)	0.0000	1	(4.1075)	01/06/2025
002697.ZK	12/05/2024	SDB3260122954	1,000.00	0.8207	825.02	820.69	0.0000	4.5800	50.0000	0.0000	(0.1050)	(0.0114)	0.0000	1	(0.1164)	01/06/2025
002697.ZK	12/05/2024	SDB3260122954	6,100.00	0.8207	5,032.65	5,006.21	0.0000	4.5800	50.0000	0.0000	(0.6403)	(0.0695)	0.0000	1	(0.7098)	01/06/2025
002697.ZK	12/05/2024	SDB3260122954	1,800.00	0.8207	1,485.04	1,477.24	0.0000	4.5800	50.0000	0.0000	(0.1889)	(0.0205)	0.0000	1	(0.2094)	01/06/2025
002697.ZK	12/05/2024	SDB3260122954	21,500.00	0.8207	17,738.02	17,644.83	0.0000	4.5800	50.0000	0.0000	(2.2567)	(0.2451)	0.0000	1	(2.5017)	01/06/2025
002697.ZK	12/05/2024	SDB3260122954	5,000.00	0.8207	4,125.12	4,103.45	0.0000	4.5800	50.0000	0.0000	(0.5248)	(0.0570)	0.0000	1	(0.5818)	01/06/2025
002697.ZK	12/05/2024	SDB3260122954	11,200.00	0.8207	9,240.27	9,191.73	0.0000	4.5800	50.0000	0.0000	(1.1756)	(0.1277)	0.0000	1	(1.3032)	01/06/2025
002697.ZK	12/05/2024	SDB3260122954	7,300.00	0.8207	6,022.68	5,991.04	0.0000	4.5800	50.0000	0.0000	(0.7662)	(0.0832)	0.0000	1	(0.8494)	01/06/2025
002697.ZK	12/05/2024	SDB3260122954	17,300.00	0.8207	14,272.92	14,197.94	0.0000	4.5800	50.0000	0.0000	(1.8158)	(0.1972)	0.0000	1	(2.0130)	01/06/2025
002697.ZK	12/05/2024	SDB3260122954	23,400.00	0.8207	19,305.56	19,204.15	0.0000	4.5800	50.0000	0.0000	(2.4561)	(0.2667)	0.0000	1	(2.7228)	01/06/2025
002697.ZK	12/05/2024	SDB3260122954	200.00	0.8207	165.00	164.14	0.0000	4.5800	50.0000	0.0000	(0.0210)	(0.0023)	0.0000	1	(0.0233)	01/06/2025
002697.ZK	12/05/2024	SDB3260122954	3,600.00	0.8207	2,970.09	2,954.48	0.0000	4.5800	50.0000	0.0000	(0.3779)	(0.0410)	0.0000	1	(0.4189)	01/06/2025
002697.ZK	12/05/2024	SDB3260122954	2,200.00	0.8207	1,815.05	1,805.52	0.0000	4.5800	50.0000	0.0000	(0.2309)	(0.0251)	0.0000	1	(0.2560)	01/06/2025
002697.ZK	12/05/2024	SDB3260122954	900.00	0.8207	742.52	738.62	0.0000	4.5800	50.0000	0.0000	(0.0945)	(0.0103)	0.0000	1	(0.1047)	01/06/2025
002697.ZK	12/05/2024	SDB3260122954	12,100.00	0.8207	9,982.79	9,930.35	0.0000	4.5800	50.0000	0.0000	(1.2700)	(0.1379)	0.0000	1	(1.4080)	01/06/2025
002697.ZK	12/05/2024	SDB3260122954	5,200.00	0.8207	4,290.12	4,267.59	0.0000	4.5800	50.0000	0.0000	(0.5458)	(0.0593)	0.0000	1	(0.6051)	01/06/2025
002697.ZK	12/05/2024	SDB3260122954	16,800.00	0.8207	13,695.40	13,623.45	0.0000	4.5800	50.0000	0.0000	(1.7424)	(0.1892)	0.0000	1	(1.9316)	01/06/2025
002697.ZK	12/05/2024	SDB3260122954	100.00	0.8207	82.50	82.07	0.0000	4.5800	50.0000	0.0000	(0.0105)	(0.0011)	0.0000	1	(0.0116)	01/06/2025
002697.ZK	12/04/2024	SDB3260122954	5,300.00	0.8250	4,372.63	4,372.63	0.0000	4.5800	50.0000	0.0000	(0.5563)	(0.0607)	0.0000	1	(0.6170)	01/06/2025
002697.ZK	12/04/2024	SDB3260122954	9,200.00	0.8250	7,590.22	7,590.22	0.0000	4.5800	50.0000	0.0000	(0.9656)	(0.1054)	0.0000	1	(1.0711)	01/06/2025
002697.ZK	12/04/2024	SDB3260122954	3,400.00	0.8250	2,805.08	2,805.08	0.0000	4.5800	50.0000	0.0000	(0.3569)	(0.0390)	0.0000	1	(0.3958)	01/06/2025
002697.ZK	12/04/2024	SDB3260122954	5,000.00	0.8250	4,125.12	4,125.12	0.0000	4.5800	50.0000	0.0000	(0.5248)	(0.0573)	0.0000	1	(0.5821)	01/06/2025
002697.ZK	12/04/2024	SDB3260122954	1,900.00	0.8250	1,567.55	1,567.55	0.0000	4.5800	50.0000	0.0000	(0.1994)	(0.0218)	0.0000	1	(0.2212)	01/06/2025
002697.ZK	12/04/2024	SDB3260122954	1,800.00	0.8250	1,485.04	1,485.04	0.0000	4.5800	50.0000	0.0000	(0.1889)	(0.0206)	0.0000	1	(0.2096)	01/06/2025
002697.ZK	12/04/2024	SDB3260122954	13,400.00	0.8250	11,055.32	11,055.32	0.0000	4.5800	50.0000	0.0000	(1.4065)	(0.1535)	0.0000	1	(1.5600)	01/06/2025
002697.ZK	12/04/2024	SDB3260122954	18,900.00	0.8250	15,592.95	15,592.95	0.0000	4.5800	50.0000	0.0000	(1.9838)	(0.2166)	0.0000	1	(2.2003)	01/06/2025
002697.ZK	12/04/2024	SDB3260122954	16,400.00	0.8250	13,530.39	13,530.39	0.0000	4.5800	50.0000	0.0000	(1.7214)	(0.1879)	0.0000	1	(1.9093)	01/06/2025
002697.ZK	12/04/2024	SDB3260122954	35,300.00	0.8250	29,123.35	29,123.35	0.0000	4.5800	50.0000	0.0000	(3.7051)	(0.4045)	0.0000	1	(4.1096)	01/06/2025
002697.ZK	12/04/2024	SDB3260122954	14,200.00	0.8250	11,715.34	11,715.34	0.0000	4.5800	50.0000	0.0000	(1.4905)	(0.1627)	0.0000	1	(1.6532)	01/06/2025
002697.ZK	12/04/2024	SDB3260122954	2,400.00	0.8250	1,980.06	1,980.06	0.0000	4.5800	50.0000	0.0000	(0.2519)	(0.0275)	0.0000	1	(0.2794)	01/06/2025
002697.ZK	12/04/2024	SDB3260122954	8,400.00	0.8250	6,930.20	6,930.20	0.0000	4.5800	50.0000	0.0000	(0.8817)	(0.0963)	0.0000	1	(0.9779)	01/06/2025
002697.ZK	12/04/2024	SDB3260122954	6,100.00	0.8250	5,032.65	5,032.65	0.0000	4.5800	50.0000	0.0000	(0.6403)	(0.0699)	0.0000	1	(0.7102)	01/06/2025
002697.ZK	12/04/2024	SDB3260122954	1,800.00	0.8250	1,485.04	1,485.04	0.0000	4.5800	50.0000	0.0000	(0.1889)	(0.0206)	0.0000	1	(0.2096)	01/06/2025
002697.ZK	12/04/2024	SDB3260122954	21,500.00	0.8250	17,738.02	17,738.02	0.0000	4.5800	50.0000	0.0000	(2.2567)	(0.2464)	0.0000	1	(2.5030)	01/06/2025
002697.ZK	12/04/2024	SDB3260122954	5,000.00	0.8250	4,125.12	4,125.12	0.0000	4.5800	50.0000	0.0000	(0.5248)	(0.0573)	0.0000	1	(0.5821)	01/06/2025
002697.ZK	12/04/2024	SDB3260122954	11,200.00	0.8250	9,240.27	9,240.27	0.0000	4.5800	50.0000	0.0000	(1.1756)	(0.1283)	0.0000	1	(1.3039)	01/06/2025
002697.ZK	12/04/2024	SDB3260122954	7,300.00	0.8250	6,022.68	6,022.68	0.0000	4.5800	50.0000	0.0000	(0.7662)	(0.0836)	0.0000	1	(0.8499)	01/06/2025
002697.ZK	12/04/2024	SDB3260122954	17,300.00	0.8250	14,272.92	14,272.92	0.0000	4.5800	50.0000	0.0000	(1.8158)	(0.1982)	0.0000	1	(2.0141)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHENGDU HONGQI CHAIN CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002697.ZK	12/04/2024	SDB3260122954	23,400.00	0.8250	19,305.56	19,305.56	0.0000	4.5800	50.0000	0.0000	(2.4561)	(0.2681)	0.0000	1	(2.7242)	01/06/2025
002697.ZK	12/04/2024	SDB3260122954	200.00	0.8250	165.00	165.00	0.0000	4.5800	50.0000	0.0000	(0.0210)	(0.0023)	0.0000	1	(0.0233)	01/06/2025
002697.ZK	12/04/2024	SDB3260122954	3,600.00	0.8250	2,970.09	2,970.09	0.0000	4.5800	50.0000	0.0000	(0.3779)	(0.0413)	0.0000	1	(0.4191)	01/06/2025
002697.ZK	12/04/2024	SDB3260122954	2,200.00	0.8250	1,815.05	1,815.05	0.0000	4.5800	50.0000	0.0000	(0.2309)	(0.0252)	0.0000	1	(0.2561)	01/06/2025
002697.ZK	12/04/2024	SDB3260122954	900.00	0.8250	742.52	742.52	0.0000	4.5800	50.0000	0.0000	(0.0945)	(0.0103)	0.0000	1	(0.1048)	01/06/2025
002697.ZK	12/04/2024	SDB3260122954	13,800.00	0.8250	11,385.33	11,385.33	0.0000	4.5800	50.0000	0.0000	(1.4485)	(0.1581)	0.0000	1	(1.6066)	01/06/2025
002697.ZK	12/04/2024	SDB3260122954	24,500.00	0.8250	20,213.09	20,213.09	0.0000	4.5800	50.0000	0.0000	(2.5716)	(0.2807)	0.0000	1	(2.8523)	01/06/2025
002697.ZK	12/04/2024	SDB3260122954	6,000.00	0.8250	4,950.14	4,950.14	0.0000	4.5800	50.0000	0.0000	(0.6298)	(0.0688)	0.0000	1	(0.6985)	01/06/2025
002697.ZK	12/04/2024	SDB3260122954	800.00	0.8250	660.02	660.02	0.0000	4.5800	50.0000	0.0000	(0.0840)	(0.0092)	0.0000	1	(0.0931)	01/06/2025
002697.ZK	12/04/2024	SDB3260122954	12,100.00	0.8250	9,982.79	9,982.79	0.0000	4.5800	50.0000	0.0000	(1.2700)	(0.1386)	0.0000	1	(1.4087)	01/06/2025
002697.ZK	12/04/2024	SDB3260122954	5,200.00	0.8250	4,290.12	4,290.12	0.0000	4.5800	50.0000	0.0000	(0.5458)	(0.0596)	0.0000	1	(0.6054)	01/06/2025
002697.ZK	12/04/2024	SDB3260122954	16,600.00	0.8250	13,695.40	13,695.40	0.0000	4.5800	50.0000	0.0000	(1.7424)	(0.1902)	0.0000	1	(1.9326)	01/06/2025
002697.ZK	12/04/2024	SDB3260122954	100.00	0.8250	82.50	82.50	0.0000	4.5800	50.0000	0.0000	(0.0105)	(0.0011)	0.0000	1	(0.0116)	01/06/2025
TOTAL CHENGDU HONGQI CHAIN CO., LTD. CMN CLASS A SERIES NORTHBOUND												(157.1377)	(17.0976)	0.0000	(174.2353)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHENGDU JIAFAANTAI EDUCATION TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND																
300559.ZK	12/30/2024	SDB3260961206	9,500.00	1.5947	16,224.77	15,149.86	0.0000	4.3300	50.0000	0.0000	(1.9515)	(0.2104)	0.0000	1	(2.1619)	01/06/2025
300559.ZK	12/30/2024	SDB3260961206	500.00	1.5947	853.32	797.36	0.0000	4.3300	50.0000	0.0000	(0.1026)	(0.0111)	0.0000	1	(0.1137)	01/06/2025
300559.ZK	12/30/2024	SDB3260961206	1,800.00	1.5947	3,096.95	2,870.50	0.0000	4.3300	50.0000	0.0000	(0.3725)	(0.0399)	0.0000	1	(0.4124)	01/06/2025
300559.ZK	12/30/2024	SDB3260961206	600.00	1.5947	1,032.32	956.83	0.0000	4.3300	50.0000	0.0000	(0.1242)	(0.0133)	0.0000	1	(0.1375)	01/06/2025
300559.ZK	12/30/2024	SDB3260961206	200.00	1.5947	344.11	318.94	0.0000	4.3300	50.0000	0.0000	(0.0414)	(0.0044)	0.0000	1	(0.0458)	01/06/2025
300559.ZK	12/30/2024	SDB3260961206	700.00	1.5947	1,204.37	1,116.31	0.0000	4.3300	50.0000	0.0000	(0.1449)	(0.0155)	0.0000	1	(0.1604)	01/06/2025
300559.ZK	12/30/2024	SDB3260961206	400.00	1.5947	688.21	637.89	0.0000	4.3300	50.0000	0.0000	(0.0828)	(0.0089)	0.0000	1	(0.0916)	01/06/2025
300559.ZK	12/30/2024	SDB3260961206	100.00	1.5947	172.05	159.47	0.0000	4.3300	50.0000	0.0000	(0.0207)	(0.0022)	0.0000	1	(0.0229)	01/06/2025
300559.ZK	12/30/2024	SDB3260961206	200.00	1.5947	344.11	318.94	0.0000	4.3300	50.0000	0.0000	(0.0414)	(0.0044)	0.0000	1	(0.0458)	01/06/2025
300559.ZK	12/30/2024	SDB3260961206	4,300.00	1.5947	7,398.27	6,857.30	0.0000	4.3300	50.0000	0.0000	(0.8898)	(0.0952)	0.0000	1	(0.9851)	01/06/2025
300559.ZK	12/30/2024	SDB3260961206	400.00	1.5947	688.21	637.89	0.0000	4.3300	50.0000	0.0000	(0.0828)	(0.0089)	0.0000	1	(0.0916)	01/06/2025
300559.ZK	12/30/2024	SDB3260961206	800.00	1.5947	1,376.42	1,275.78	0.0000	4.3300	50.0000	0.0000	(0.1656)	(0.0177)	0.0000	1	(0.1833)	01/06/2025
300559.ZK	12/27/2024	SDB3260961206	9,500.00	1.7296	16,224.77	16,431.30	0.0000	4.3300	50.0000	0.0000	(5.8544)	(0.6846)	0.0000	3	(6.5391)	01/06/2025
300559.ZK	12/27/2024	SDB3260961206	500.00	1.7296	853.32	864.81	0.0000	4.3300	50.0000	0.0000	(0.3079)	(0.0360)	0.0000	3	(0.3439)	01/06/2025
300559.ZK	12/27/2024	SDB3260961206	1,800.00	1.7296	3,096.95	3,113.30	0.0000	4.3300	50.0000	0.0000	(1.1175)	(0.1297)	0.0000	3	(1.2472)	01/06/2025
300559.ZK	12/27/2024	SDB3260961206	600.00	1.7296	1,032.32	1,037.77	0.0000	4.3300	50.0000	0.0000	(0.3725)	(0.0432)	0.0000	3	(0.4157)	01/06/2025
300559.ZK	12/27/2024	SDB3260961206	200.00	1.7296	344.11	345.92	0.0000	4.3300	50.0000	0.0000	(0.1242)	(0.0144)	0.0000	3	(0.1386)	01/06/2025
300559.ZK	12/27/2024	SDB3260961206	700.00	1.7296	1,204.37	1,210.73	0.0000	4.3300	50.0000	0.0000	(0.4346)	(0.0504)	0.0000	3	(0.4850)	01/06/2025
300559.ZK	12/27/2024	SDB3260961206	400.00	1.7296	688.21	691.84	0.0000	4.3300	50.0000	0.0000	(0.2483)	(0.0288)	0.0000	3	(0.2772)	01/06/2025
300559.ZK	12/27/2024	SDB3260961206	100.00	1.7296	172.05	172.96	0.0000	4.3300	50.0000	0.0000	(0.0621)	(0.0072)	0.0000	3	(0.0693)	01/06/2025
300559.ZK	12/27/2024	SDB3260961206	200.00	1.7296	344.11	345.92	0.0000	4.3300	50.0000	0.0000	(0.1242)	(0.0144)	0.0000	3	(0.1386)	01/06/2025
300559.ZK	12/27/2024	SDB3260961206	4,300.00	1.7296	7,398.27	7,437.33	0.0000	4.3300	50.0000	0.0000	(2.6695)	(0.3099)	0.0000	3	(2.9794)	01/06/2025
300559.ZK	12/27/2024	SDB3260961206	400.00	1.7296	688.21	691.84	0.0000	4.3300	50.0000	0.0000	(0.2483)	(0.0288)	0.0000	3	(0.2772)	01/06/2025
300559.ZK	12/27/2024	SDB3260961206	800.00	1.7296	1,376.42	1,383.69	0.0000	4.3300	50.0000	0.0000	(0.4967)	(0.0577)	0.0000	3	(0.5543)	01/06/2025
300559.ZK	12/26/2024	SDB3260961206	1,800.00	1.6762	3,096.95	3,017.23	0.0000	4.3300	50.0000	0.0000	(0.3725)	(0.0419)	0.0000	1	(0.4144)	01/06/2025
300559.ZK	12/26/2024	SDB3260961206	600.00	1.6762	1,032.32	1,005.74	0.0000	4.3300	50.0000	0.0000	(0.1242)	(0.0140)	0.0000	1	(0.1381)	01/06/2025
300559.ZK	12/26/2024	SDB3260961206	200.00	1.6762	344.11	335.25	0.0000	4.3300	50.0000	0.0000	(0.0414)	(0.0047)	0.0000	1	(0.0460)	01/06/2025
300559.ZK	12/26/2024	SDB3260961206	700.00	1.6762	1,204.37	1,173.37	0.0000	4.3300	50.0000	0.0000	(0.1449)	(0.0163)	0.0000	1	(0.1612)	01/06/2025
300559.ZK	12/26/2024	SDB3260961206	400.00	1.6762	688.21	670.49	0.0000	4.3300	50.0000	0.0000	(0.0828)	(0.0093)	0.0000	1	(0.0921)	01/06/2025
300559.ZK	12/26/2024	SDB3260961206	100.00	1.6762	172.05	167.62	0.0000	4.3300	50.0000	0.0000	(0.0207)	(0.0023)	0.0000	1	(0.0230)	01/06/2025
300559.ZK	12/26/2024	SDB3260961206	200.00	1.6762	344.11	335.25	0.0000	4.3300	50.0000	0.0000	(0.0414)	(0.0047)	0.0000	1	(0.0460)	01/06/2025
300559.ZK	12/26/2024	SDB3260961206	4,300.00	1.6762	7,398.27	7,207.82	0.0000	4.3300	50.0000	0.0000	(0.8898)	(0.1001)	0.0000	1	(0.9900)	01/06/2025
300559.ZK	12/26/2024	SDB3260961206	400.00	1.6762	688.21	670.49	0.0000	4.3300	50.0000	0.0000	(0.0828)	(0.0093)	0.0000	1	(0.0921)	01/06/2025
300559.ZK	12/26/2024	SDB3260961206	800.00	1.6762	1,376.42	1,340.99	0.0000	4.3300	50.0000	0.0000	(0.1656)	(0.0186)	0.0000	1	(0.1842)	01/06/2025
300559.ZK	12/24/2024	SDB3260961206	1,800.00	1.6762	3,096.95	3,017.23	0.0000	4.3300	50.0000	0.0000	(0.7450)	(0.0838)	0.0000	2	(0.8288)	01/06/2025
300559.ZK	12/24/2024	SDB3260961206	600.00	1.6762	1,032.32	1,005.74	0.0000	4.3300	50.0000	0.0000	(0.2483)	(0.0279)	0.0000	2	(0.2763)	01/06/2025
300559.ZK	12/24/2024	SDB3260961206	200.00	1.6762	344.11	335.25	0.0000	4.3300	50.0000	0.0000	(0.0828)	(0.0093)	0.0000	2	(0.0921)	01/06/2025
300559.ZK	12/24/2024	SDB3260961206	700.00	1.6762	1,204.37	1,173.37	0.0000	4.3300	50.0000	0.0000	(0.2897)	(0.0326)	0.0000	2	(0.3223)	01/06/2025
300559.ZK	12/24/2024	SDB3260961206	400.00	1.6762	688.21	670.49	0.0000	4.3300	50.0000	0.0000	(0.1656)	(0.0186)	0.0000	2	(0.1842)	01/06/2025
300559.ZK	12/24/2024	SDB3260961206	100.00	1.6762	172.05	167.62	0.0000	4.3300	50.0000	0.0000	(0.0414)	(0.0047)	0.0000	2	(0.0460)	01/06/2025
300559.ZK	12/24/2024	SDB3260961206	200.00	1.6762	344.11	335.25	0.0000	4.3300	50.0000	0.0000	(0.0828)	(0.0093)	0.0000	2	(0.0921)	01/06/2025
300559.ZK	12/24/2024	SDB3260961206	4,300.00	1.6762	7,398.27	7,207.82	0.0000	4.3300	50.0000	0.0000	(1.7797)	(0.2002)	0.0000	2	(1.9799)	01/06/2025
300559.ZK	12/24/2024	SDB3260961206	400.00	1.6762	688.21	670.49	0.0000	4.3300	50.0000	0.0000	(0.1656)	(0.0186)	0.0000	2	(0.1842)	01/06/2025
300559.ZK	12/24/2024	SDB3260961206	800.00	1.6762	1,376.42	1,340.99	0.0000	4.3300	50.0000	0.0000	(0.3311)	(0.0372)	0.0000	2	(0.3684)	01/06/2025
300559.ZK	12/23/2024	SDB3260961206	1,800.00	1.7256	3,096.95	3,106.00	0.0000	4.3300	50.0000	0.0000	(0.3725)	(0.0431)	0.0000	1	(0.4156)	01/06/2025
300559.ZK	12/23/2024	SDB3260961206	600.00	1.7256	1,032.32	1,035.33	0.0000	4.3300	50.0000	0.0000	(0.1242)	(0.0144)	0.0000	1	(0.1385)	01/06/2025
300559.ZK	12/23/2024	SDB3260961206	200.00	1.7256	344.11	345.11	0.0000	4.3300	50.0000	0.0000	(0.0414)	(0.0048)	0.0000	1	(0.0462)	01/06/2025
300559.ZK	12/23/2024	SDB3260961206	700.00	1.7256	1,204.37	1,207.89	0.0000	4.3300	50.0000	0.0000	(0.1449)	(0.0168)	0.0000	1	(0.1616)	01/06/2025
300559.ZK	12/23/2024	SDB3260961206	400.00	1.7256	688.21	690.22	0.0000	4.3300	50.0000	0.0000	(0.0828)	(0.0096)	0.0000	1	(0.0924)	01/06/2025
300559.ZK	12/23/2024	SDB3260961206	100.00	1.7256	172.05	172.56	0.0000	4.3300	50.0000	0.0000	(0.0207)	(0.0024)	0.0000	1	(0.0231)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHENGDU JIAFAANTAI EDUCATION TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
300559.ZK	12/23/2024	SDB3260961206	200.00	1.7256	344.11	345.11	0.0000	4.3300	50.0000	0.0000	(0.0414)	(0.0048)	0.0000	1	(0.0462)	01/06/2025
300559.ZK	12/23/2024	SDB3260961206	4,300.00	1.7256	7,398.27	7,419.90	0.0000	4.3300	50.0000	0.0000	(0.8898)	(0.1031)	0.0000	1	(0.9929)	01/06/2025
300559.ZK	12/23/2024	SDB3260961206	400.00	1.7256	688.21	690.22	0.0000	4.3300	50.0000	0.0000	(0.0828)	(0.0096)	0.0000	1	(0.0924)	01/06/2025
300559.ZK	12/23/2024	SDB3260961206	800.00	1.7256	1,376.42	1,380.45	0.0000	4.3300	50.0000	0.0000	(0.1656)	(0.0192)	0.0000	1	(0.1847)	01/06/2025
300559.ZK	12/20/2024	SDB3260961206	1,800.00	1.7417	3,096.95	3,135.01	0.0000	4.3300	50.0000	0.0000	(1.1175)	(0.1306)	0.0000	3	(1.2481)	01/06/2025
300559.ZK	12/20/2024	SDB3260961206	600.00	1.7417	1,032.32	1,045.00	0.0000	4.3300	50.0000	0.0000	(0.3725)	(0.0435)	0.0000	3	(0.4160)	01/06/2025
300559.ZK	12/20/2024	SDB3260961206	200.00	1.7417	344.11	348.33	0.0000	4.3300	50.0000	0.0000	(0.1242)	(0.0145)	0.0000	3	(0.1387)	01/06/2025
300559.ZK	12/20/2024	SDB3260961206	700.00	1.7417	1,204.37	1,219.17	0.0000	4.3300	50.0000	0.0000	(0.4346)	(0.0508)	0.0000	3	(0.4854)	01/06/2025
300559.ZK	12/20/2024	SDB3260961206	400.00	1.7417	688.21	696.67	0.0000	4.3300	50.0000	0.0000	(0.2483)	(0.0290)	0.0000	3	(0.2774)	01/06/2025
300559.ZK	12/20/2024	SDB3260961206	100.00	1.7417	172.05	174.17	0.0000	4.3300	50.0000	0.0000	(0.0621)	(0.0073)	0.0000	3	(0.0693)	01/06/2025
300559.ZK	12/20/2024	SDB3260961206	200.00	1.7417	344.11	348.33	0.0000	4.3300	50.0000	0.0000	(0.1242)	(0.0145)	0.0000	3	(0.1387)	01/06/2025
300559.ZK	12/20/2024	SDB3260961206	4,300.00	1.7417	7,398.27	7,489.18	0.0000	4.3300	50.0000	0.0000	(2.6695)	(0.3120)	0.0000	3	(2.9816)	01/06/2025
300559.ZK	12/20/2024	SDB3260961206	400.00	1.7417	688.21	696.67	0.0000	4.3300	50.0000	0.0000	(0.2483)	(0.0290)	0.0000	3	(0.2774)	01/06/2025
300559.ZK	12/20/2024	SDB3260961206	800.00	1.7417	1,376.42	1,393.34	0.0000	4.3300	50.0000	0.0000	(0.4967)	(0.0581)	0.0000	3	(0.5547)	01/06/2025
300559.ZK	12/19/2024	SDB3260961206	1,800.00	1.8018	3,096.95	3,243.15	0.0000	4.5800	50.0000	0.0000	(0.3940)	(0.0450)	0.0000	1	(0.4390)	01/06/2025
300559.ZK	12/19/2024	SDB3260961206	600.00	1.8018	1,032.32	1,081.05	0.0000	4.5800	50.0000	0.0000	(0.1313)	(0.0150)	0.0000	1	(0.1463)	01/06/2025
300559.ZK	12/19/2024	SDB3260961206	200.00	1.8018	344.11	360.35	0.0000	4.5800	50.0000	0.0000	(0.0438)	(0.0050)	0.0000	1	(0.0488)	01/06/2025
300559.ZK	12/19/2024	SDB3260961206	700.00	1.8018	1,204.37	1,261.23	0.0000	4.5800	50.0000	0.0000	(0.1532)	(0.0175)	0.0000	1	(0.1707)	01/06/2025
300559.ZK	12/19/2024	SDB3260961206	400.00	1.8018	688.21	720.70	0.0000	4.5800	50.0000	0.0000	(0.0876)	(0.0100)	0.0000	1	(0.0976)	01/06/2025
300559.ZK	12/19/2024	SDB3260961206	100.00	1.8018	172.05	180.18	0.0000	4.5800	50.0000	0.0000	(0.0219)	(0.0025)	0.0000	1	(0.0244)	01/06/2025
300559.ZK	12/19/2024	SDB3260961206	200.00	1.8018	344.11	360.35	0.0000	4.5800	50.0000	0.0000	(0.0438)	(0.0050)	0.0000	1	(0.0488)	01/06/2025
300559.ZK	12/19/2024	SDB3260961206	4,300.00	1.8018	7,398.27	7,747.53	0.0000	4.5800	50.0000	0.0000	(0.9412)	(0.1076)	0.0000	1	(1.0488)	01/06/2025
300559.ZK	12/19/2024	SDB3260961206	400.00	1.8018	688.21	720.70	0.0000	4.5800	50.0000	0.0000	(0.0876)	(0.0100)	0.0000	1	(0.0976)	01/06/2025
300559.ZK	12/19/2024	SDB3260961206	800.00	1.8018	1,376.42	1,441.40	0.0000	4.5800	50.0000	0.0000	(0.1751)	(0.0200)	0.0000	1	(0.1951)	01/06/2025
300559.ZK	12/18/2024	SDB3260961206	1,800.00	1.7932	3,096.95	3,227.76	0.0000	4.5800	50.0000	0.0000	(0.3940)	(0.0448)	0.0000	1	(0.4388)	01/06/2025
300559.ZK	12/18/2024	SDB3260961206	600.00	1.7932	1,032.32	1,075.92	0.0000	4.5800	50.0000	0.0000	(0.1313)	(0.0149)	0.0000	1	(0.1463)	01/06/2025
300559.ZK	12/18/2024	SDB3260961206	200.00	1.7932	344.11	358.64	0.0000	4.5800	50.0000	0.0000	(0.0438)	(0.0050)	0.0000	1	(0.0488)	01/06/2025
300559.ZK	12/18/2024	SDB3260961206	700.00	1.7932	1,204.37	1,255.24	0.0000	4.5800	50.0000	0.0000	(0.1532)	(0.0174)	0.0000	1	(0.1707)	01/06/2025
300559.ZK	12/18/2024	SDB3260961206	400.00	1.7932	688.21	717.28	0.0000	4.5800	50.0000	0.0000	(0.0876)	(0.0100)	0.0000	1	(0.0975)	01/06/2025
300559.ZK	12/18/2024	SDB3260961206	100.00	1.7932	172.05	179.32	0.0000	4.5800	50.0000	0.0000	(0.0219)	(0.0025)	0.0000	1	(0.0244)	01/06/2025
300559.ZK	12/18/2024	SDB3260961206	200.00	1.7932	344.11	358.64	0.0000	4.5800	50.0000	0.0000	(0.0438)	(0.0050)	0.0000	1	(0.0488)	01/06/2025
300559.ZK	12/18/2024	SDB3260961206	4,300.00	1.7932	7,398.27	7,710.76	0.0000	4.5800	50.0000	0.0000	(0.9412)	(0.1071)	0.0000	1	(1.0483)	01/06/2025
300559.ZK	12/18/2024	SDB3260961206	400.00	1.7932	688.21	717.28	0.0000	4.5800	50.0000	0.0000	(0.0876)	(0.0100)	0.0000	1	(0.0975)	01/06/2025
300559.ZK	12/18/2024	SDB3260961206	800.00	1.7932	1,376.42	1,434.56	0.0000	4.5800	50.0000	0.0000	(0.1751)	(0.0199)	0.0000	1	(0.1950)	01/06/2025
300559.ZK	12/17/2024	SDB3260961206	1,800.00	1.8428	3,096.95	3,317.03	0.0000	4.5800	50.0000	0.0000	(0.3940)	(0.0461)	0.0000	1	(0.4401)	01/06/2025
300559.ZK	12/17/2024	SDB3260961206	600.00	1.8428	1,032.32	1,105.68	0.0000	4.5800	50.0000	0.0000	(0.1313)	(0.0154)	0.0000	1	(0.1467)	01/06/2025
300559.ZK	12/17/2024	SDB3260961206	200.00	1.8428	344.11	368.56	0.0000	4.5800	50.0000	0.0000	(0.0438)	(0.0051)	0.0000	1	(0.0489)	01/06/2025
300559.ZK	12/17/2024	SDB3260961206	700.00	1.8428	1,204.37	1,289.95	0.0000	4.5800	50.0000	0.0000	(0.1532)	(0.0179)	0.0000	1	(0.1711)	01/06/2025
300559.ZK	12/17/2024	SDB3260961206	400.00	1.8428	688.21	737.12	0.0000	4.5800	50.0000	0.0000	(0.0876)	(0.0102)	0.0000	1	(0.0978)	01/06/2025
300559.ZK	12/17/2024	SDB3260961206	100.00	1.8428	172.05	184.28	0.0000	4.5800	50.0000	0.0000	(0.0219)	(0.0026)	0.0000	1	(0.0244)	01/06/2025
300559.ZK	12/17/2024	SDB3260961206	200.00	1.8428	344.11	368.56	0.0000	4.5800	50.0000	0.0000	(0.0438)	(0.0051)	0.0000	1	(0.0489)	01/06/2025
300559.ZK	12/17/2024	SDB3260961206	4,300.00	1.8428	7,398.27	7,924.01	0.0000	4.5800	50.0000	0.0000	(0.9412)	(0.1101)	0.0000	1	(1.0513)	01/06/2025
300559.ZK	12/17/2024	SDB3260961206	400.00	1.8428	688.21	737.12	0.0000	4.5800	50.0000	0.0000	(0.0876)	(0.0102)	0.0000	1	(0.0978)	01/06/2025
300559.ZK	12/17/2024	SDB3260961206	800.00	1.8428	1,376.42	1,474.23	0.0000	4.5800	50.0000	0.0000	(0.1751)	(0.0205)	0.0000	1	(0.1956)	01/06/2025
300559.ZK	12/16/2024	SDB3260961206	1,800.00	1.8549	3,096.95	3,338.73	0.0000	4.5800	50.0000	0.0000	(0.3940)	(0.0464)	0.0000	1	(0.4404)	01/06/2025
300559.ZK	12/16/2024	SDB3260961206	600.00	1.8549	1,032.32	1,112.91	0.0000	4.5800	50.0000	0.0000	(0.1313)	(0.0155)	0.0000	1	(0.1468)	01/06/2025
300559.ZK	12/16/2024	SDB3260961206	200.00	1.8549	344.11	370.97	0.0000	4.5800	50.0000	0.0000	(0.0438)	(0.0052)	0.0000	1	(0.0489)	01/06/2025
300559.ZK	12/16/2024	SDB3260961206	700.00	1.8549	1,204.37	1,298.39	0.0000	4.5800	50.0000	0.0000	(0.1532)	(0.0180)	0.0000	1	(0.1713)	01/06/2025
300559.ZK	12/16/2024	SDB3260961206	400.00	1.8549	688.21	741.94	0.0000	4.5800	50.0000	0.0000	(0.0876)	(0.0103)	0.0000	1	(0.0979)	01/06/2025
300559.ZK	12/16/2024	SDB3260961206	100.00	1.8549	172.05	185.49	0.0000	4.5800	50.0000	0.0000	(0.0219)	(0.0026)	0.0000	1	(0.0245)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHENGDU JIAFAANTAI EDUCATION TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
300559.ZK	12/16/2024	SDB3260961206	200.00	1.8549	344.11	370.97	0.0000	4.5800	50.0000	0.0000	(0.0438)	(0.0052)	0.0000	1	(0.0489)	01/06/2025
300559.ZK	12/16/2024	SDB3260961206	4,300.00	1.8549	7,398.27	7,975.85	0.0000	4.5800	50.0000	0.0000	(0.9412)	(0.1108)	0.0000	1	(1.0520)	01/06/2025
300559.ZK	12/16/2024	SDB3260961206	400.00	1.8549	688.21	741.94	0.0000	4.5800	50.0000	0.0000	(0.0876)	(0.0103)	0.0000	1	(0.0979)	01/06/2025
300559.ZK	12/16/2024	SDB3260961206	800.00	1.8549	1,376.42	1,483.88	0.0000	4.5800	50.0000	0.0000	(0.1751)	(0.0206)	0.0000	1	(0.1957)	01/06/2025
300559.ZK	12/13/2024	SDB3260961206	1,800.00	1.8678	3,096.95	3,362.07	0.0000	4.5800	50.0000	0.0000	(1.1820)	(0.1401)	0.0000	3	(1.3221)	01/06/2025
300559.ZK	12/13/2024	SDB3260961206	600.00	1.8678	1,032.32	1,120.69	0.0000	4.5800	50.0000	0.0000	(0.3940)	(0.0467)	0.0000	3	(0.4407)	01/06/2025
300559.ZK	12/13/2024	SDB3260961206	200.00	1.8678	344.11	373.56	0.0000	4.5800	50.0000	0.0000	(0.1313)	(0.0156)	0.0000	3	(0.1469)	01/06/2025
300559.ZK	12/13/2024	SDB3260961206	700.00	1.8678	1,204.37	1,307.47	0.0000	4.5800	50.0000	0.0000	(0.4597)	(0.0545)	0.0000	3	(0.5141)	01/06/2025
300559.ZK	12/13/2024	SDB3260961206	400.00	1.8678	688.21	747.13	0.0000	4.5800	50.0000	0.0000	(0.2627)	(0.0311)	0.0000	3	(0.2938)	01/06/2025
300559.ZK	12/13/2024	SDB3260961206	100.00	1.8678	172.05	186.78	0.0000	4.5800	50.0000	0.0000	(0.0657)	(0.0078)	0.0000	3	(0.0734)	01/06/2025
300559.ZK	12/13/2024	SDB3260961206	200.00	1.8678	344.11	373.56	0.0000	4.5800	50.0000	0.0000	(0.1313)	(0.0156)	0.0000	3	(0.1469)	01/06/2025
300559.ZK	12/13/2024	SDB3260961206	4,300.00	1.8678	7,398.27	8,031.61	0.0000	4.5800	50.0000	0.0000	(2.8237)	(0.3347)	0.0000	3	(3.1583)	01/06/2025
300559.ZK	12/13/2024	SDB3260961206	400.00	1.8678	688.21	747.13	0.0000	4.5800	50.0000	0.0000	(0.2627)	(0.0311)	0.0000	3	(0.2938)	01/06/2025
300559.ZK	12/13/2024	SDB3260961206	800.00	1.8678	1,376.42	1,494.25	0.0000	4.5800	50.0000	0.0000	(0.5253)	(0.0623)	0.0000	3	(0.5876)	01/06/2025
300559.ZK	12/12/2024	SDB3260961206	1,800.00	1.8171	3,096.95	3,270.84	0.0000	4.5800	50.0000	0.0000	(0.3940)	(0.0454)	0.0000	1	(0.4394)	01/06/2025
300559.ZK	12/12/2024	SDB3260961206	600.00	1.8171	1,032.32	1,090.28	0.0000	4.5800	50.0000	0.0000	(0.1313)	(0.0151)	0.0000	1	(0.1465)	01/06/2025
300559.ZK	12/12/2024	SDB3260961206	200.00	1.8171	344.11	363.43	0.0000	4.5800	50.0000	0.0000	(0.0438)	(0.0050)	0.0000	1	(0.0488)	01/06/2025
300559.ZK	12/12/2024	SDB3260961206	700.00	1.8171	1,204.37	1,271.99	0.0000	4.5800	50.0000	0.0000	(0.1532)	(0.0177)	0.0000	1	(0.1709)	01/06/2025
300559.ZK	12/12/2024	SDB3260961206	400.00	1.8171	688.21	726.85	0.0000	4.5800	50.0000	0.0000	(0.0876)	(0.0101)	0.0000	1	(0.0977)	01/06/2025
300559.ZK	12/12/2024	SDB3260961206	100.00	1.8171	172.05	181.71	0.0000	4.5800	50.0000	0.0000	(0.0219)	(0.0025)	0.0000	1	(0.0244)	01/06/2025
300559.ZK	12/12/2024	SDB3260961206	200.00	1.8171	344.11	363.43	0.0000	4.5800	50.0000	0.0000	(0.0438)	(0.0050)	0.0000	1	(0.0488)	01/06/2025
300559.ZK	12/12/2024	SDB3260961206	4,300.00	1.8171	7,398.27	7,813.68	0.0000	4.5800	50.0000	0.0000	(0.9412)	(0.1085)	0.0000	1	(1.0497)	01/06/2025
300559.ZK	12/12/2024	SDB3260961206	400.00	1.8171	688.21	726.85	0.0000	4.5800	50.0000	0.0000	(0.0876)	(0.0101)	0.0000	1	(0.0977)	01/06/2025
300559.ZK	12/12/2024	SDB3260961206	800.00	1.8171	1,376.42	1,453.71	0.0000	4.5800	50.0000	0.0000	(0.1751)	(0.0202)	0.0000	1	(0.1953)	01/06/2025
300559.ZK	12/11/2024	SDB3260961206	1,800.00	1.8793	3,096.95	3,382.76	0.0000	4.5800	50.0000	0.0000	(0.3940)	(0.0470)	0.0000	1	(0.4410)	01/06/2025
300559.ZK	12/11/2024	SDB3260961206	600.00	1.8793	1,032.32	1,127.59	0.0000	4.5800	50.0000	0.0000	(0.1313)	(0.0157)	0.0000	1	(0.1470)	01/06/2025
300559.ZK	12/11/2024	SDB3260961206	200.00	1.8793	344.11	375.86	0.0000	4.5800	50.0000	0.0000	(0.0438)	(0.0052)	0.0000	1	(0.0490)	01/06/2025
300559.ZK	12/11/2024	SDB3260961206	700.00	1.8793	1,204.37	1,315.52	0.0000	4.5800	50.0000	0.0000	(0.1532)	(0.0183)	0.0000	1	(0.1715)	01/06/2025
300559.ZK	12/11/2024	SDB3260961206	400.00	1.8793	688.21	751.72	0.0000	4.5800	50.0000	0.0000	(0.0876)	(0.0104)	0.0000	1	(0.0980)	01/06/2025
300559.ZK	12/11/2024	SDB3260961206	100.00	1.8793	172.05	187.93	0.0000	4.5800	50.0000	0.0000	(0.0219)	(0.0026)	0.0000	1	(0.0245)	01/06/2025
300559.ZK	12/11/2024	SDB3260961206	200.00	1.8793	344.11	375.86	0.0000	4.5800	50.0000	0.0000	(0.0438)	(0.0052)	0.0000	1	(0.0490)	01/06/2025
300559.ZK	12/11/2024	SDB3260961206	4,300.00	1.8793	7,398.27	8,081.04	0.0000	4.5800	50.0000	0.0000	(0.9412)	(0.1122)	0.0000	1	(1.0535)	01/06/2025
300559.ZK	12/11/2024	SDB3260961206	400.00	1.8793	688.21	751.72	0.0000	4.5800	50.0000	0.0000	(0.0876)	(0.0104)	0.0000	1	(0.0980)	01/06/2025
300559.ZK	12/11/2024	SDB3260961206	800.00	1.8793	1,376.42	1,503.45	0.0000	4.5800	50.0000	0.0000	(0.1751)	(0.0209)	0.0000	1	(0.1960)	01/06/2025
300559.ZK	12/10/2024	SDB3260961206	1,800.00	1.8555	3,096.95	3,339.93	0.0000	4.5800	50.0000	0.0000	(0.3940)	(0.0464)	0.0000	1	(0.4404)	01/06/2025
300559.ZK	12/10/2024	SDB3260961206	600.00	1.8555	1,032.32	1,113.31	0.0000	4.5800	50.0000	0.0000	(0.1313)	(0.0155)	0.0000	1	(0.1468)	01/06/2025
300559.ZK	12/10/2024	SDB3260961206	200.00	1.8555	344.11	371.10	0.0000	4.5800	50.0000	0.0000	(0.0438)	(0.0052)	0.0000	1	(0.0489)	01/06/2025
300559.ZK	12/10/2024	SDB3260961206	700.00	1.8555	1,204.37	1,298.86	0.0000	4.5800	50.0000	0.0000	(0.1532)	(0.0180)	0.0000	1	(0.1713)	01/06/2025
300559.ZK	12/10/2024	SDB3260961206	400.00	1.8555	688.21	742.21	0.0000	4.5800	50.0000	0.0000	(0.0876)	(0.0103)	0.0000	1	(0.0979)	01/06/2025
300559.ZK	12/10/2024	SDB3260961206	100.00	1.8555	172.05	185.55	0.0000	4.5800	50.0000	0.0000	(0.0219)	(0.0026)	0.0000	1	(0.0245)	01/06/2025
300559.ZK	12/10/2024	SDB3260961206	1,100.00	1.8555	1,892.58	2,041.07	0.0000	4.5800	50.0000	0.0000	(0.2408)	(0.0283)	0.0000	1	(0.2691)	01/06/2025
300559.ZK	12/10/2024	SDB3260961206	4,300.00	1.8555	7,398.27	7,978.72	0.0000	4.5800	50.0000	0.0000	(0.9412)	(0.1108)	0.0000	1	(1.0520)	01/06/2025
300559.ZK	12/10/2024	SDB3260961206	400.00	1.8555	688.21	742.21	0.0000	4.5800	50.0000	0.0000	(0.0876)	(0.0103)	0.0000	1	(0.0979)	01/06/2025
300559.ZK	12/10/2024	SDB3260961206	800.00	1.8555	1,376.42	1,484.41	0.0000	4.5800	50.0000	0.0000	(0.1751)	(0.0206)	0.0000	1	(0.1957)	01/06/2025
300559.ZK	12/09/2024	SDB3260961206	1,800.00	1.7200	3,096.95	3,095.95	0.0000	4.5800	50.0000	0.0000	(0.3940)	(0.0430)	0.0000	1	(0.4370)	01/06/2025
300559.ZK	12/09/2024	SDB3260961206	600.00	1.7200	1,032.32	1,031.98	0.0000	4.5800	50.0000	0.0000	(0.1313)	(0.0143)	0.0000	1	(0.1457)	01/06/2025
300559.ZK	12/09/2024	SDB3260961206	200.00	1.7200	344.11	343.99	0.0000	4.5800	50.0000	0.0000	(0.0438)	(0.0048)	0.0000	1	(0.0486)	01/06/2025
300559.ZK	12/09/2024	SDB3260961206	700.00	1.7200	1,204.37	1,203.98	0.0000	4.5800	50.0000	0.0000	(0.1532)	(0.0167)	0.0000	1	(0.1699)	01/06/2025
300559.ZK	12/09/2024	SDB3260961206	400.00	1.7200	688.21	687.99	0.0000	4.5800	50.0000	0.0000	(0.0876)	(0.0096)	0.0000	1	(0.0971)	01/06/2025
300559.ZK	12/09/2024	SDB3260961206	100.00	1.7200	172.05	172.00	0.0000	4.5800	50.0000	0.0000	(0.0219)	(0.0024)	0.0000	1	(0.0243)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHENGDU JIAFAANTAI EDUCATION TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
300559.ZK	12/09/2024	SDB3260961206	1,100.00	1.7200	1,892.58	1,891.97	0.0000	4.5800	50.0000	0.0000	(0.2408)	(0.0263)	0.0000	1	(0.2671)	01/06/2025
300559.ZK	12/09/2024	SDB3260961206	4,300.00	1.7200	7,398.27	7,395.88	0.0000	4.5800	50.0000	0.0000	(0.9412)	(0.1027)	0.0000	1	(1.0439)	01/06/2025
300559.ZK	12/09/2024	SDB3260961206	400.00	1.7200	688.21	687.99	0.0000	4.5800	50.0000	0.0000	(0.0876)	(0.0096)	0.0000	1	(0.0971)	01/06/2025
300559.ZK	12/09/2024	SDB3260961206	800.00	1.7200	1,376.42	1,375.98	0.0000	4.5800	50.0000	0.0000	(0.1751)	(0.0191)	0.0000	1	(0.1942)	01/06/2025
300559.ZK	12/06/2024	SDB3260961206	1,800.00	1.7303	3,096.95	3,114.46	0.0000	4.5800	50.0000	0.0000	(1.1820)	(0.1298)	0.0000	3	(1.3118)	01/06/2025
300559.ZK	12/06/2024	SDB3260961206	600.00	1.7303	1,032.32	1,038.15	0.0000	4.5800	50.0000	0.0000	(0.3940)	(0.0433)	0.0000	3	(0.4373)	01/06/2025
300559.ZK	12/06/2024	SDB3260961206	200.00	1.7303	344.11	346.05	0.0000	4.5800	50.0000	0.0000	(0.1313)	(0.0144)	0.0000	3	(0.1458)	01/06/2025
300559.ZK	12/06/2024	SDB3260961206	700.00	1.7303	1,204.37	1,211.18	0.0000	4.5800	50.0000	0.0000	(0.4597)	(0.0505)	0.0000	3	(0.5101)	01/06/2025
300559.ZK	12/06/2024	SDB3260961206	400.00	1.7303	688.21	692.10	0.0000	4.5800	50.0000	0.0000	(0.2627)	(0.0288)	0.0000	3	(0.2915)	01/06/2025
300559.ZK	12/06/2024	SDB3260961206	100.00	1.7303	172.05	173.03	0.0000	4.5800	50.0000	0.0000	(0.0657)	(0.0072)	0.0000	3	(0.0729)	01/06/2025
300559.ZK	12/06/2024	SDB3260961206	1,100.00	1.7303	1,892.58	1,903.28	0.0000	4.5800	50.0000	0.0000	(0.7223)	(0.0793)	0.0000	3	(0.8016)	01/06/2025
300559.ZK	12/06/2024	SDB3260961206	4,300.00	1.7303	7,398.27	7,440.10	0.0000	4.5800	50.0000	0.0000	(2.8237)	(0.3100)	0.0000	3	(3.1337)	01/06/2025
300559.ZK	12/06/2024	SDB3260961206	400.00	1.7303	688.21	692.10	0.0000	4.5800	50.0000	0.0000	(0.2627)	(0.0288)	0.0000	3	(0.2915)	01/06/2025
300559.ZK	12/06/2024	SDB3260961206	800.00	1.7303	1,376.42	1,384.20	0.0000	4.5800	50.0000	0.0000	(0.5253)	(0.0577)	0.0000	3	(0.5830)	01/06/2025
300559.ZK	12/05/2024	SDB3260961206	1,800.00	1.7388	3,096.95	3,129.88	0.0000	4.5800	50.0000	0.0000	(0.3940)	(0.0435)	0.0000	1	(0.4375)	01/06/2025
300559.ZK	12/05/2024	SDB3260961206	600.00	1.7388	1,032.32	1,043.29	0.0000	4.5800	50.0000	0.0000	(0.1313)	(0.0145)	0.0000	1	(0.1458)	01/06/2025
300559.ZK	12/05/2024	SDB3260961206	200.00	1.7388	344.11	347.76	0.0000	4.5800	50.0000	0.0000	(0.0438)	(0.0048)	0.0000	1	(0.0486)	01/06/2025
300559.ZK	12/05/2024	SDB3260961206	700.00	1.7388	1,204.37	1,217.17	0.0000	4.5800	50.0000	0.0000	(0.1532)	(0.0169)	0.0000	1	(0.1701)	01/06/2025
300559.ZK	12/05/2024	SDB3260961206	400.00	1.7388	688.21	695.53	0.0000	4.5800	50.0000	0.0000	(0.0876)	(0.0097)	0.0000	1	(0.0972)	01/06/2025
300559.ZK	12/05/2024	SDB3260961206	100.00	1.7388	172.05	173.88	0.0000	4.5800	50.0000	0.0000	(0.0219)	(0.0024)	0.0000	1	(0.0243)	01/06/2025
300559.ZK	12/05/2024	SDB3260961206	1,100.00	1.7388	1,892.58	1,912.70	0.0000	4.5800	50.0000	0.0000	(0.2408)	(0.0266)	0.0000	1	(0.2673)	01/06/2025
300559.ZK	12/05/2024	SDB3260961206	4,300.00	1.7388	7,398.27	7,476.93	0.0000	4.5800	50.0000	0.0000	(0.9412)	(0.1038)	0.0000	1	(1.0451)	01/06/2025
300559.ZK	12/05/2024	SDB3260961206	400.00	1.7388	688.21	695.53	0.0000	4.5800	50.0000	0.0000	(0.0876)	(0.0097)	0.0000	1	(0.0972)	01/06/2025
300559.ZK	12/05/2024	SDB3260961206	800.00	1.7388	1,376.42	1,391.06	0.0000	4.5800	50.0000	0.0000	(0.1751)	(0.0193)	0.0000	1	(0.1944)	01/06/2025
300559.ZK	12/04/2024	SDB3260961206	1,800.00	1.7205	3,096.95	3,096.95	0.0000	4.5800	50.0000	0.0000	(0.3940)	(0.0430)	0.0000	1	(0.4370)	01/06/2025
300559.ZK	12/04/2024	SDB3260961206	600.00	1.7205	1,032.32	1,032.32	0.0000	4.5800	50.0000	0.0000	(0.1313)	(0.0143)	0.0000	1	(0.1457)	01/06/2025
300559.ZK	12/04/2024	SDB3260961206	200.00	1.7205	344.11	344.11	0.0000	4.5800	50.0000	0.0000	(0.0438)	(0.0048)	0.0000	1	(0.0486)	01/06/2025
300559.ZK	12/04/2024	SDB3260961206	700.00	1.7205	1,204.37	1,204.37	0.0000	4.5800	50.0000	0.0000	(0.1532)	(0.0167)	0.0000	1	(0.1699)	01/06/2025
300559.ZK	12/04/2024	SDB3260961206	400.00	1.7205	688.21	688.21	0.0000	4.5800	50.0000	0.0000	(0.0876)	(0.0096)	0.0000	1	(0.0971)	01/06/2025
300559.ZK	12/04/2024	SDB3260961206	100.00	1.7205	172.05	172.05	0.0000	4.5800	50.0000	0.0000	(0.0219)	(0.0024)	0.0000	1	(0.0243)	01/06/2025
300559.ZK	12/04/2024	SDB3260961206	1,100.00	1.7205	1,892.58	1,892.58	0.0000	4.5800	50.0000	0.0000	(0.2408)	(0.0263)	0.0000	1	(0.2671)	01/06/2025
300559.ZK	12/04/2024	SDB3260961206	4,300.00	1.7205	7,398.27	7,398.27	0.0000	4.5800	50.0000	0.0000	(0.9412)	(0.1028)	0.0000	1	(1.0440)	01/06/2025
300559.ZK	12/04/2024	SDB3260961206	400.00	1.7205	688.21	688.21	0.0000	4.5800	50.0000	0.0000	(0.0876)	(0.0096)	0.0000	1	(0.0971)	01/06/2025
300559.ZK	12/04/2024	SDB3260961206	800.00	1.7205	1,376.42	1,376.42	0.0000	4.5800	50.0000	0.0000	(0.1751)	(0.0191)	0.0000	1	(0.1942)	01/06/2025
TOTAL CHENGDU JIAFAANTAI EDUCATION TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND												(64.4920)	(7.3730)	0.0000	(71.8650)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHENGDU XUGUANG ELECTRONICS CO LTD CMN CLASS A SERIES NORTHBOUND																
600353.SH	12/27/2024	SDB3262441806	100.00	1.1316	113.32	113.16	0.0000	4.3300	50.0000	0.0000	(0.0409)	(0.0047)	0.0000	3	(0.0456)	01/06/2025
600353.SH	12/27/2024	SDB3262441806	100.00	1.1316	113.32	113.16	0.0000	4.3300	50.0000	0.0000	(0.0409)	(0.0047)	0.0000	3	(0.0456)	01/06/2025
600353.SH	12/27/2024	SDB3262441806	1,100.00	1.1316	1,246.52	1,244.80	0.0000	4.3300	50.0000	0.0000	(0.4498)	(0.0519)	0.0000	3	(0.5017)	01/06/2025
600353.SH	12/27/2024	SDB3262441806	200.00	1.1316	226.64	226.33	0.0000	4.3300	50.0000	0.0000	(0.0818)	(0.0094)	0.0000	3	(0.0912)	01/06/2025
600353.SH	12/27/2024	SDB3262441806	3,200.00	1.1316	3,626.24	3,621.24	0.0000	4.3300	50.0000	0.0000	(1.3085)	(0.1509)	0.0000	3	(1.4594)	01/06/2025
600353.SH	12/27/2024	SDB3262441806	400.00	1.1316	453.28	452.65	0.0000	4.3300	50.0000	0.0000	(0.1636)	(0.0189)	0.0000	3	(0.1824)	01/06/2025
600353.SH	12/27/2024	SDB3262441806	8,400.00	1.1316	9,518.87	9,505.75	0.0000	4.3300	50.0000	0.0000	(3.4347)	(0.3961)	0.0000	3	(3.8308)	01/06/2025
600353.SH	12/27/2024	SDB3262441806	5,100.00	1.1316	5,779.31	5,771.35	0.0000	4.3300	50.0000	0.0000	(2.0854)	(0.2405)	0.0000	3	(2.3258)	01/06/2025
600353.SH	12/26/2024	SDB3262441806	100.00	1.0993	113.32	109.93	0.0000	4.3300	50.0000	0.0000	(0.0136)	(0.0015)	0.0000	1	(0.0152)	01/06/2025
600353.SH	12/26/2024	SDB3262441806	100.00	1.0993	113.32	109.93	0.0000	4.3300	50.0000	0.0000	(0.0136)	(0.0015)	0.0000	1	(0.0152)	01/06/2025
600353.SH	12/26/2024	SDB3262441806	1,100.00	1.0993	1,246.52	1,209.19	0.0000	4.3300	50.0000	0.0000	(0.1499)	(0.0168)	0.0000	1	(0.1667)	01/06/2025
600353.SH	12/26/2024	SDB3262441806	200.00	1.0993	226.64	219.85	0.0000	4.3300	50.0000	0.0000	(0.0273)	(0.0031)	0.0000	1	(0.0303)	01/06/2025
600353.SH	12/26/2024	SDB3262441806	3,200.00	1.0993	3,626.24	3,517.64	0.0000	4.3300	50.0000	0.0000	(0.4362)	(0.0489)	0.0000	1	(0.4850)	01/06/2025
600353.SH	12/26/2024	SDB3262441806	400.00	1.0993	453.28	439.70	0.0000	4.3300	50.0000	0.0000	(0.0545)	(0.0061)	0.0000	1	(0.0606)	01/06/2025
600353.SH	12/26/2024	SDB3262441806	8,400.00	1.0993	9,518.87	9,233.80	0.0000	4.3300	50.0000	0.0000	(1.1449)	(0.1282)	0.0000	1	(1.2732)	01/06/2025
600353.SH	12/26/2024	SDB3262441806	5,100.00	1.0993	5,779.31	5,606.24	0.0000	4.3300	50.0000	0.0000	(0.6951)	(0.0779)	0.0000	1	(0.7730)	01/06/2025
600353.SH	12/24/2024	SDB3262441806	100.00	1.0993	113.32	109.93	0.0000	4.3300	50.0000	0.0000	(0.0273)	(0.0031)	0.0000	2	(0.0303)	01/06/2025
600353.SH	12/24/2024	SDB3262441806	100.00	1.0993	113.32	109.93	0.0000	4.3300	50.0000	0.0000	(0.0273)	(0.0031)	0.0000	2	(0.0303)	01/06/2025
600353.SH	12/24/2024	SDB3262441806	1,100.00	1.0993	1,246.52	1,209.19	0.0000	4.3300	50.0000	0.0000	(0.2999)	(0.0336)	0.0000	2	(0.3334)	01/06/2025
600353.SH	12/24/2024	SDB3262441806	200.00	1.0993	226.64	219.85	0.0000	4.3300	50.0000	0.0000	(0.0545)	(0.0061)	0.0000	2	(0.0606)	01/06/2025
600353.SH	12/24/2024	SDB3262441806	3,200.00	1.0993	3,626.24	3,517.64	0.0000	4.3300	50.0000	0.0000	(0.8723)	(0.0977)	0.0000	2	(0.9700)	01/06/2025
600353.SH	12/24/2024	SDB3262441806	400.00	1.0993	453.28	439.70	0.0000	4.3300	50.0000	0.0000	(0.1090)	(0.0122)	0.0000	2	(0.1213)	01/06/2025
600353.SH	12/24/2024	SDB3262441806	8,400.00	1.0993	9,518.87	9,233.80	0.0000	4.3300	50.0000	0.0000	(2.2898)	(0.2565)	0.0000	2	(2.5463)	01/06/2025
600353.SH	12/24/2024	SDB3262441806	5,100.00	1.0993	5,779.31	5,606.24	0.0000	4.3300	50.0000	0.0000	(1.3902)	(0.1557)	0.0000	2	(1.5460)	01/06/2025
600353.SH	12/23/2024	SDB3262441806	100.00	1.0987	113.32	109.87	0.0000	4.3300	50.0000	0.0000	(0.0136)	(0.0015)	0.0000	1	(0.0152)	01/06/2025
600353.SH	12/23/2024	SDB3262441806	100.00	1.0987	113.32	109.87	0.0000	4.3300	50.0000	0.0000	(0.0136)	(0.0015)	0.0000	1	(0.0152)	01/06/2025
600353.SH	12/23/2024	SDB3262441806	1,100.00	1.0987	1,246.52	1,208.58	0.0000	4.3300	50.0000	0.0000	(0.1499)	(0.0168)	0.0000	1	(0.1667)	01/06/2025
600353.SH	12/23/2024	SDB3262441806	200.00	1.0987	226.64	219.74	0.0000	4.3300	50.0000	0.0000	(0.0273)	(0.0031)	0.0000	1	(0.0303)	01/06/2025
600353.SH	12/23/2024	SDB3262441806	3,200.00	1.0987	3,626.24	3,515.86	0.0000	4.3300	50.0000	0.0000	(0.4362)	(0.0488)	0.0000	1	(0.4850)	01/06/2025
600353.SH	12/23/2024	SDB3262441806	400.00	1.0987	453.28	439.48	0.0000	4.3300	50.0000	0.0000	(0.0545)	(0.0061)	0.0000	1	(0.0606)	01/06/2025
600353.SH	12/23/2024	SDB3262441806	8,400.00	1.0987	9,518.87	9,229.12	0.0000	4.3300	50.0000	0.0000	(1.1449)	(0.1282)	0.0000	1	(1.2731)	01/06/2025
600353.SH	12/23/2024	SDB3262441806	5,100.00	1.0987	5,779.31	5,603.40	0.0000	4.3300	50.0000	0.0000	(0.6951)	(0.0778)	0.0000	1	(0.7729)	01/06/2025
600353.SH	12/20/2024	SDB3262441806	100.00	1.0820	113.32	108.20	0.0000	4.3300	50.0000	0.0000	(0.0409)	(0.0045)	0.0000	3	(0.0454)	01/06/2025
600353.SH	12/20/2024	SDB3262441806	100.00	1.0820	113.32	108.20	0.0000	4.3300	50.0000	0.0000	(0.0409)	(0.0045)	0.0000	3	(0.0454)	01/06/2025
600353.SH	12/20/2024	SDB3262441806	1,100.00	1.0820	1,246.52	1,190.23	0.0000	4.3300	50.0000	0.0000	(0.4498)	(0.0496)	0.0000	3	(0.4994)	01/06/2025
600353.SH	12/20/2024	SDB3262441806	200.00	1.0820	226.64	216.41	0.0000	4.3300	50.0000	0.0000	(0.0818)	(0.0090)	0.0000	3	(0.0908)	01/06/2025
600353.SH	12/20/2024	SDB3262441806	3,200.00	1.0820	3,626.24	3,462.50	0.0000	4.3300	50.0000	0.0000	(1.3085)	(0.1443)	0.0000	3	(1.4527)	01/06/2025
600353.SH	12/20/2024	SDB3262441806	400.00	1.0820	453.28	432.81	0.0000	4.3300	50.0000	0.0000	(0.1636)	(0.0180)	0.0000	3	(0.1816)	01/06/2025
600353.SH	12/20/2024	SDB3262441806	8,400.00	1.0820	9,518.87	9,089.05	0.0000	4.3300	50.0000	0.0000	(3.4347)	(0.3787)	0.0000	3	(3.8134)	01/06/2025
600353.SH	12/20/2024	SDB3262441806	5,100.00	1.0820	5,779.31	5,518.35	0.0000	4.3300	50.0000	0.0000	(2.0854)	(0.2299)	0.0000	3	(2.3153)	01/06/2025
600353.SH	12/19/2024	SDB3262441806	100.00	1.1033	113.32	110.33	0.0000	4.5800	50.0000	0.0000	(0.0144)	(0.0015)	0.0000	1	(0.0159)	01/06/2025
600353.SH	12/19/2024	SDB3262441806	100.00	1.1033	113.32	110.33	0.0000	4.5800	50.0000	0.0000	(0.0144)	(0.0015)	0.0000	1	(0.0159)	01/06/2025
600353.SH	12/19/2024	SDB3262441806	1,100.00	1.1033	1,246.52	1,213.61	0.0000	4.5800	50.0000	0.0000	(0.1586)	(0.0169)	0.0000	1	(0.1754)	01/06/2025
600353.SH	12/19/2024	SDB3262441806	200.00	1.1033	226.64	220.66	0.0000	4.5800	50.0000	0.0000	(0.0288)	(0.0031)	0.0000	1	(0.0319)	01/06/2025
600353.SH	12/19/2024	SDB3262441806	3,200.00	1.1033	3,626.24	3,530.50	0.0000	4.5800	50.0000	0.0000	(0.4613)	(0.0490)	0.0000	1	(0.5104)	01/06/2025
600353.SH	12/19/2024	SDB3262441806	400.00	1.1033	453.28	441.31	0.0000	4.5800	50.0000	0.0000	(0.0577)	(0.0061)	0.0000	1	(0.0638)	01/06/2025
600353.SH	12/19/2024	SDB3262441806	8,400.00	1.1033	9,518.87	9,267.57	0.0000	4.5800	50.0000	0.0000	(1.2110)	(0.1287)	0.0000	1	(1.3397)	01/06/2025
600353.SH	12/19/2024	SDB3262441806	5,100.00	1.1033	5,779.31	5,626.74	0.0000	4.5800	50.0000	0.0000	(0.7353)	(0.0781)	0.0000	1	(0.8134)	01/06/2025
600353.SH	12/18/2024	SDB3262441806	100.00	1.1250	113.32	112.50	0.0000	4.5800	50.0000	0.0000	(0.0144)	(0.0016)	0.0000	1	(0.0160)	01/06/2025
600353.SH	12/18/2024	SDB3262441806	100.00	1.1250	113.32	112.50	0.0000	4.5800	50.0000	0.0000	(0.0144)	(0.0016)	0.0000	1	(0.0160)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHENGDU XUGUANG ELECTRONICS CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600353.SH	12/18/2024	SDB3262441806	1,100.00	1.1250	1,246.52	1,237.54	0.0000	4.5800	50.0000	0.0000	(0.1586)	(0.0172)	0.0000	1	(0.1758)	01/06/2025
600353.SH	12/18/2024	SDB3262441806	200.00	1.1250	226.64	225.01	0.0000	4.5800	50.0000	0.0000	(0.0288)	(0.0031)	0.0000	1	(0.0320)	01/06/2025
600353.SH	12/18/2024	SDB3262441806	3,200.00	1.1250	3,626.24	3,600.12	0.0000	4.5800	50.0000	0.0000	(0.4613)	(0.0500)	0.0000	1	(0.5113)	01/06/2025
600353.SH	12/18/2024	SDB3262441806	400.00	1.1250	453.28	450.01	0.0000	4.5800	50.0000	0.0000	(0.0577)	(0.0063)	0.0000	1	(0.0639)	01/06/2025
600353.SH	12/18/2024	SDB3262441806	8,400.00	1.1250	9,518.87	9,450.31	0.0000	4.5800	50.0000	0.0000	(1.2110)	(0.1313)	0.0000	1	(1.3423)	01/06/2025
600353.SH	12/18/2024	SDB3262441806	5,100.00	1.1250	5,779.31	5,737.69	0.0000	4.5800	50.0000	0.0000	(0.7353)	(0.0797)	0.0000	1	(0.8149)	01/06/2025
600353.SH	12/17/2024	SDB3262441806	100.00	1.1698	113.32	116.98	0.0000	4.5800	50.0000	0.0000	(0.0144)	(0.0016)	0.0000	1	(0.0160)	01/06/2025
600353.SH	12/17/2024	SDB3262441806	100.00	1.1698	113.32	116.98	0.0000	4.5800	50.0000	0.0000	(0.0144)	(0.0016)	0.0000	1	(0.0160)	01/06/2025
600353.SH	12/17/2024	SDB3262441806	1,100.00	1.1698	1,246.52	1,286.79	0.0000	4.5800	50.0000	0.0000	(0.1586)	(0.0179)	0.0000	1	(0.1765)	01/06/2025
600353.SH	12/17/2024	SDB3262441806	200.00	1.1698	226.64	233.96	0.0000	4.5800	50.0000	0.0000	(0.0288)	(0.0032)	0.0000	1	(0.0321)	01/06/2025
600353.SH	12/17/2024	SDB3262441806	3,200.00	1.1698	3,626.24	3,743.39	0.0000	4.5800	50.0000	0.0000	(0.4613)	(0.0520)	0.0000	1	(0.5133)	01/06/2025
600353.SH	12/17/2024	SDB3262441806	400.00	1.1698	453.28	467.92	0.0000	4.5800	50.0000	0.0000	(0.0577)	(0.0065)	0.0000	1	(0.0642)	01/06/2025
600353.SH	12/17/2024	SDB3262441806	8,400.00	1.1698	9,518.87	9,826.39	0.0000	4.5800	50.0000	0.0000	(1.2110)	(0.1365)	0.0000	1	(1.3475)	01/06/2025
600353.SH	12/17/2024	SDB3262441806	5,100.00	1.1698	5,779.31	5,966.02	0.0000	4.5800	50.0000	0.0000	(0.7353)	(0.0829)	0.0000	1	(0.8181)	01/06/2025
600353.SH	12/16/2024	SDB3262441806	100.00	1.1644	113.32	116.44	0.0000	4.5800	50.0000	0.0000	(0.0144)	(0.0016)	0.0000	1	(0.0160)	01/06/2025
600353.SH	12/16/2024	SDB3262441806	100.00	1.1644	113.32	116.44	0.0000	4.5800	50.0000	0.0000	(0.0144)	(0.0016)	0.0000	1	(0.0160)	01/06/2025
600353.SH	12/16/2024	SDB3262441806	1,100.00	1.1644	1,246.52	1,280.89	0.0000	4.5800	50.0000	0.0000	(0.1586)	(0.0178)	0.0000	1	(0.1764)	01/06/2025
600353.SH	12/16/2024	SDB3262441806	200.00	1.1644	226.64	232.89	0.0000	4.5800	50.0000	0.0000	(0.0288)	(0.0032)	0.0000	1	(0.0321)	01/06/2025
600353.SH	12/16/2024	SDB3262441806	3,200.00	1.1644	3,626.24	3,726.24	0.0000	4.5800	50.0000	0.0000	(0.4613)	(0.0518)	0.0000	1	(0.5131)	01/06/2025
600353.SH	12/16/2024	SDB3262441806	400.00	1.1644	453.28	465.78	0.0000	4.5800	50.0000	0.0000	(0.0577)	(0.0065)	0.0000	1	(0.0641)	01/06/2025
600353.SH	12/16/2024	SDB3262441806	8,400.00	1.1644	9,518.87	9,781.37	0.0000	4.5800	50.0000	0.0000	(1.2110)	(0.1359)	0.0000	1	(1.3469)	01/06/2025
600353.SH	12/16/2024	SDB3262441806	5,100.00	1.1644	5,779.31	5,938.69	0.0000	4.5800	50.0000	0.0000	(0.7353)	(0.0825)	0.0000	1	(0.8177)	01/06/2025
600353.SH	12/13/2024	SDB3262441806	100.00	1.1251	113.32	112.51	0.0000	4.5800	50.0000	0.0000	(0.0433)	(0.0047)	0.0000	3	(0.0479)	01/06/2025
600353.SH	12/13/2024	SDB3262441806	100.00	1.1251	113.32	112.51	0.0000	4.5800	50.0000	0.0000	(0.0433)	(0.0047)	0.0000	3	(0.0479)	01/06/2025
600353.SH	12/13/2024	SDB3262441806	1,100.00	1.1251	1,246.52	1,237.62	0.0000	4.5800	50.0000	0.0000	(0.4758)	(0.0516)	0.0000	3	(0.5273)	01/06/2025
600353.SH	12/13/2024	SDB3262441806	200.00	1.1251	226.64	225.02	0.0000	4.5800	50.0000	0.0000	(0.0865)	(0.0094)	0.0000	3	(0.0959)	01/06/2025
600353.SH	12/13/2024	SDB3262441806	3,200.00	1.1251	3,626.24	3,600.35	0.0000	4.5800	50.0000	0.0000	(1.3840)	(0.1500)	0.0000	3	(1.5340)	01/06/2025
600353.SH	12/13/2024	SDB3262441806	400.00	1.1251	453.28	450.04	0.0000	4.5800	50.0000	0.0000	(0.1730)	(0.0188)	0.0000	3	(0.1918)	01/06/2025
600353.SH	12/13/2024	SDB3262441806	8,400.00	1.1251	9,518.87	9,450.91	0.0000	4.5800	50.0000	0.0000	(3.6330)	(0.3938)	0.0000	3	(4.0268)	01/06/2025
600353.SH	12/13/2024	SDB3262441806	5,100.00	1.1251	5,779.31	5,738.05	0.0000	4.5800	50.0000	0.0000	(2.2058)	(0.2391)	0.0000	3	(2.4449)	01/06/2025
600353.SH	12/12/2024	SDB3262441806	100.00	1.1150	113.32	111.50	0.0000	4.5800	50.0000	0.0000	(0.0144)	(0.0015)	0.0000	1	(0.0160)	01/06/2025
600353.SH	12/12/2024	SDB3262441806	100.00	1.1150	113.32	111.50	0.0000	4.5800	50.0000	0.0000	(0.0144)	(0.0015)	0.0000	1	(0.0160)	01/06/2025
600353.SH	12/12/2024	SDB3262441806	1,100.00	1.1150	1,246.52	1,226.46	0.0000	4.5800	50.0000	0.0000	(0.1586)	(0.0170)	0.0000	1	(0.1756)	01/06/2025
600353.SH	12/12/2024	SDB3262441806	200.00	1.1150	226.64	222.99	0.0000	4.5800	50.0000	0.0000	(0.0288)	(0.0031)	0.0000	1	(0.0319)	01/06/2025
600353.SH	12/12/2024	SDB3262441806	3,200.00	1.1150	3,626.24	3,567.89	0.0000	4.5800	50.0000	0.0000	(0.4613)	(0.0496)	0.0000	1	(0.5109)	01/06/2025
600353.SH	12/12/2024	SDB3262441806	400.00	1.1150	453.28	445.99	0.0000	4.5800	50.0000	0.0000	(0.0577)	(0.0062)	0.0000	1	(0.0639)	01/06/2025
600353.SH	12/12/2024	SDB3262441806	8,400.00	1.1150	9,518.87	9,365.71	0.0000	4.5800	50.0000	0.0000	(1.2110)	(0.1301)	0.0000	1	(1.3411)	01/06/2025
600353.SH	12/12/2024	SDB3262441806	5,100.00	1.1150	5,779.31	5,686.33	0.0000	4.5800	50.0000	0.0000	(0.7353)	(0.0790)	0.0000	1	(0.8142)	01/06/2025
600353.SH	12/11/2024	SDB3262441806	100.00	1.1386	113.32	113.86	0.0000	4.5800	50.0000	0.0000	(0.0144)	(0.0016)	0.0000	1	(0.0160)	01/06/2025
600353.SH	12/11/2024	SDB3262441806	100.00	1.1386	113.32	113.86	0.0000	4.5800	50.0000	0.0000	(0.0144)	(0.0016)	0.0000	1	(0.0160)	01/06/2025
600353.SH	12/11/2024	SDB3262441806	1,100.00	1.1386	1,246.52	1,252.46	0.0000	4.5800	50.0000	0.0000	(0.1586)	(0.0174)	0.0000	1	(0.1760)	01/06/2025
600353.SH	12/11/2024	SDB3262441806	200.00	1.1386	226.64	227.72	0.0000	4.5800	50.0000	0.0000	(0.0288)	(0.0032)	0.0000	1	(0.0320)	01/06/2025
600353.SH	12/11/2024	SDB3262441806	3,200.00	1.1386	3,626.24	3,643.52	0.0000	4.5800	50.0000	0.0000	(0.4613)	(0.0506)	0.0000	1	(0.5119)	01/06/2025
600353.SH	12/11/2024	SDB3262441806	400.00	1.1386	453.28	455.44	0.0000	4.5800	50.0000	0.0000	(0.0577)	(0.0063)	0.0000	1	(0.0640)	01/06/2025
600353.SH	12/11/2024	SDB3262441806	8,400.00	1.1386	9,518.87	9,564.25	0.0000	4.5800	50.0000	0.0000	(1.2110)	(0.1328)	0.0000	1	(1.3438)	01/06/2025
600353.SH	12/11/2024	SDB3262441806	5,100.00	1.1386	5,779.31	5,806.87	0.0000	4.5800	50.0000	0.0000	(0.7353)	(0.0807)	0.0000	1	(0.8159)	01/06/2025
600353.SH	12/10/2024	SDB3262441806	100.00	1.1353	113.32	113.53	0.0000	4.5800	50.0000	0.0000	(0.0144)	(0.0016)	0.0000	1	(0.0160)	01/06/2025
600353.SH	12/10/2024	SDB3262441806	100.00	1.1353	113.32	113.53	0.0000	4.5800	50.0000	0.0000	(0.0144)	(0.0016)	0.0000	1	(0.0160)	01/06/2025
600353.SH	12/10/2024	SDB3262441806	1,100.00	1.1353	1,246.52	1,248.83	0.0000	4.5800	50.0000	0.0000	(0.1586)	(0.0173)	0.0000	1	(0.1759)	01/06/2025
600353.SH	12/10/2024	SDB3262441806	200.00	1.1353	226.64	227.06	0.0000	4.5800	50.0000	0.0000	(0.0288)	(0.0032)	0.0000	1	(0.0320)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHENGDU XUGUANG ELECTRONICS CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600353.SH	12/10/2024	SDB3262441806	3,200.00	1.1353	3,626.24	3,632.97	0.0000	4.5800	50.0000	0.0000	(0.4613)	(0.0505)	0.0000	1	(0.5118)	01/06/2025
600353.SH	12/10/2024	SDB3262441806	400.00	1.1353	453.28	454.12	0.0000	4.5800	50.0000	0.0000	(0.0577)	(0.0063)	0.0000	1	(0.0640)	01/06/2025
600353.SH	12/10/2024	SDB3262441806	8,400.00	1.1353	9,518.87	9,536.54	0.0000	4.5800	50.0000	0.0000	(1.2110)	(0.1325)	0.0000	1	(1.3435)	01/06/2025
600353.SH	12/10/2024	SDB3262441806	5,100.00	1.1353	5,779.31	5,790.04	0.0000	4.5800	50.0000	0.0000	(0.7353)	(0.0804)	0.0000	1	(0.8157)	01/06/2025
600353.SH	12/09/2024	SDB3262441806	100.00	1.1311	113.32	113.11	0.0000	4.5800	50.0000	0.0000	(0.0144)	(0.0016)	0.0000	1	(0.0160)	01/06/2025
600353.SH	12/09/2024	SDB3262441806	100.00	1.1311	113.32	113.11	0.0000	4.5800	50.0000	0.0000	(0.0144)	(0.0016)	0.0000	1	(0.0160)	01/06/2025
600353.SH	12/09/2024	SDB3262441806	1,100.00	1.1311	1,246.52	1,244.20	0.0000	4.5800	50.0000	0.0000	(0.1586)	(0.0173)	0.0000	1	(0.1759)	01/06/2025
600353.SH	12/09/2024	SDB3262441806	200.00	1.1311	226.64	226.22	0.0000	4.5800	50.0000	0.0000	(0.0288)	(0.0031)	0.0000	1	(0.0320)	01/06/2025
600353.SH	12/09/2024	SDB3262441806	3,200.00	1.1311	3,626.24	3,619.49	0.0000	4.5800	50.0000	0.0000	(0.4613)	(0.0503)	0.0000	1	(0.5116)	01/06/2025
600353.SH	12/09/2024	SDB3262441806	400.00	1.1311	453.28	452.44	0.0000	4.5800	50.0000	0.0000	(0.0577)	(0.0063)	0.0000	1	(0.0640)	01/06/2025
600353.SH	12/09/2024	SDB3262441806	8,400.00	1.1311	9,518.87	9,501.16	0.0000	4.5800	50.0000	0.0000	(1.2110)	(0.1320)	0.0000	1	(1.3430)	01/06/2025
600353.SH	12/09/2024	SDB3262441806	5,100.00	1.1311	5,779.31	5,768.56	0.0000	4.5800	50.0000	0.0000	(0.7353)	(0.0801)	0.0000	1	(0.8154)	01/06/2025
600353.SH	12/06/2024	SDB3262441806	100.00	1.1672	113.32	116.72	0.0000	4.5800	50.0000	0.0000	(0.0433)	(0.0049)	0.0000	3	(0.0481)	01/06/2025
600353.SH	12/06/2024	SDB3262441806	100.00	1.1672	113.32	116.72	0.0000	4.5800	50.0000	0.0000	(0.0433)	(0.0049)	0.0000	3	(0.0481)	01/06/2025
600353.SH	12/06/2024	SDB3262441806	1,100.00	1.1672	1,246.52	1,283.92	0.0000	4.5800	50.0000	0.0000	(0.4758)	(0.0535)	0.0000	3	(0.5293)	01/06/2025
600353.SH	12/06/2024	SDB3262441806	200.00	1.1672	226.64	233.44	0.0000	4.5800	50.0000	0.0000	(0.0865)	(0.0097)	0.0000	3	(0.0962)	01/06/2025
600353.SH	12/06/2024	SDB3262441806	3,200.00	1.1672	3,626.24	3,735.05	0.0000	4.5800	50.0000	0.0000	(1.3840)	(0.1556)	0.0000	3	(1.5396)	01/06/2025
600353.SH	12/06/2024	SDB3262441806	400.00	1.1672	453.28	466.88	0.0000	4.5800	50.0000	0.0000	(0.1730)	(0.0195)	0.0000	3	(0.1925)	01/06/2025
600353.SH	12/06/2024	SDB3262441806	8,400.00	1.1672	9,518.87	9,804.51	0.0000	4.5800	50.0000	0.0000	(3.6330)	(0.4085)	0.0000	3	(4.0416)	01/06/2025
600353.SH	12/06/2024	SDB3262441806	5,100.00	1.1672	5,779.31	5,952.74	0.0000	4.5800	50.0000	0.0000	(2.2058)	(0.2480)	0.0000	3	(2.4538)	01/06/2025
600353.SH	12/05/2024	SDB3262441806	100.00	1.1610	113.32	116.10	0.0000	4.5800	50.0000	0.0000	(0.0144)	(0.0016)	0.0000	1	(0.0160)	01/06/2025
600353.SH	12/05/2024	SDB3262441806	100.00	1.1610	113.32	116.10	0.0000	4.5800	50.0000	0.0000	(0.0144)	(0.0016)	0.0000	1	(0.0160)	01/06/2025
600353.SH	12/05/2024	SDB3262441806	1,100.00	1.1610	1,246.52	1,277.15	0.0000	4.5800	50.0000	0.0000	(0.1586)	(0.0177)	0.0000	1	(0.1763)	01/06/2025
600353.SH	12/05/2024	SDB3262441806	200.00	1.1610	226.64	232.21	0.0000	4.5800	50.0000	0.0000	(0.0288)	(0.0032)	0.0000	1	(0.0321)	01/06/2025
600353.SH	12/05/2024	SDB3262441806	3,200.00	1.1610	3,626.24	3,715.34	0.0000	4.5800	50.0000	0.0000	(0.4613)	(0.0516)	0.0000	1	(0.5129)	01/06/2025
600353.SH	12/05/2024	SDB3262441806	400.00	1.1610	453.28	464.42	0.0000	4.5800	50.0000	0.0000	(0.0577)	(0.0065)	0.0000	1	(0.0641)	01/06/2025
600353.SH	12/05/2024	SDB3262441806	8,400.00	1.1610	9,518.87	9,752.76	0.0000	4.5800	50.0000	0.0000	(1.2110)	(0.1355)	0.0000	1	(1.3465)	01/06/2025
600353.SH	12/05/2024	SDB3262441806	5,100.00	1.1610	5,779.31	5,921.32	0.0000	4.5800	50.0000	0.0000	(0.7353)	(0.0822)	0.0000	1	(0.8175)	01/06/2025
600353.SH	12/04/2024	SDB3262441806	100.00	1.1332	113.32	113.32	0.0000	4.5800	50.0000	0.0000	(0.0144)	(0.0016)	0.0000	1	(0.0160)	01/06/2025
600353.SH	12/04/2024	SDB3262441806	100.00	1.1332	113.32	113.32	0.0000	4.5800	50.0000	0.0000	(0.0144)	(0.0016)	0.0000	1	(0.0160)	01/06/2025
600353.SH	12/04/2024	SDB3262441806	1,100.00	1.1332	1,246.52	1,246.52	0.0000	4.5800	50.0000	0.0000	(0.1586)	(0.0173)	0.0000	1	(0.1759)	01/06/2025
600353.SH	12/04/2024	SDB3262441806	200.00	1.1332	226.64	226.64	0.0000	4.5800	50.0000	0.0000	(0.0288)	(0.0031)	0.0000	1	(0.0320)	01/06/2025
600353.SH	12/04/2024	SDB3262441806	3,200.00	1.1332	3,626.24	3,626.24	0.0000	4.5800	50.0000	0.0000	(0.4613)	(0.0504)	0.0000	1	(0.5117)	01/06/2025
600353.SH	12/04/2024	SDB3262441806	400.00	1.1332	453.28	453.28	0.0000	4.5800	50.0000	0.0000	(0.0577)	(0.0063)	0.0000	1	(0.0640)	01/06/2025
600353.SH	12/04/2024	SDB3262441806	8,400.00	1.1332	9,518.87	9,518.87	0.0000	4.5800	50.0000	0.0000	(1.2110)	(0.1322)	0.0000	1	(1.3432)	01/06/2025
600353.SH	12/04/2024	SDB3262441806	5,100.00	1.1332	5,779.31	5,779.31	0.0000	4.5800	50.0000	0.0000	(0.7353)	(0.0803)	0.0000	1	(0.8155)	01/06/2025
TOTAL CHENGDU XUGUANG ELECTRONICS CO LTD CMN CLASS A SERIES NORTHBOUND												(68.2560)	(7.5669)	0.0000	(75.8229)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHINA EXPRESS AIRLINES CO LTD CMN CLASS A SERIES NORTHBOUND																
002928.ZK	01/03/2025	SDB3264649726	3,600.00	1.0917	3,840.94	3,930.23	0.0000	4.3300	50.0000	0.0000	(1.3859)	(0.1638)	0.0000	3	(1.5497)	01/06/2025
002928.ZK	01/03/2025	SDB3264649726	1,400.00	1.0917	1,498.87	1,528.42	0.0000	4.3300	50.0000	0.0000	(0.5408)	(0.0637)	0.0000	3	(0.6045)	01/06/2025
002928.ZK	01/02/2025	SDB3264649726	3,600.00	1.0995	3,840.94	3,958.13	0.0000	4.3300	50.0000	0.0000	(0.4620)	(0.0550)	0.0000	1	(0.5170)	01/06/2025
002928.ZK	01/02/2025	SDB3264649726	1,400.00	1.0995	1,498.87	1,539.27	0.0000	4.3300	50.0000	0.0000	(0.1803)	(0.0214)	0.0000	1	(0.2017)	01/06/2025
002928.ZK	12/31/2024	SDB3264649726	3,600.00	1.1158	3,840.94	4,016.95	0.0000	4.3300	50.0000	0.0000	(0.9240)	(0.1116)	0.0000	2	(1.0355)	01/06/2025
002928.ZK	12/31/2024	SDB3264649726	1,400.00	1.1158	1,498.87	1,562.15	0.0000	4.3300	50.0000	0.0000	(0.3606)	(0.0434)	0.0000	2	(0.4040)	01/06/2025
002928.ZK	12/30/2024	SDB3264649726	3,600.00	1.0669	3,840.94	3,840.94	0.0000	4.3300	50.0000	0.0000	(0.4620)	(0.0533)	0.0000	1	(0.5153)	01/06/2025
002928.ZK	12/30/2024	SDB3264649726	1,400.00	1.0706	1,498.87	1,498.87	0.0000	4.3300	50.0000	0.0000	(0.1803)	(0.0208)	0.0000	1	(0.2011)	01/06/2025
TOTAL CHINA EXPRESS AIRLINES CO LTD CMN CLASS A SERIES NORTHBOUND												(4.4958)	(0.5329)	0.0000	(5.0288)	

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066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHINA GREAT WALL SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND																
002939.ZK	01/03/2025	SDB3261097712	500.00	1.1724	603.22	586.22	0.0000	4.3300	50.0000	0.0000	(0.2177)	(0.0244)	0.0000	3	(0.2421)	01/06/2025
002939.ZK	01/03/2025	SDB3261097712	200.00	1.1724	241.29	234.49	0.0000	4.3300	50.0000	0.0000	(0.0871)	(0.0098)	0.0000	3	(0.0968)	01/06/2025
002939.ZK	01/03/2025	SDB3261097712	200.00	1.1724	241.29	234.49	0.0000	4.3300	50.0000	0.0000	(0.0871)	(0.0098)	0.0000	3	(0.0968)	01/06/2025
002939.ZK	01/03/2025	SDB3261097712	5,500.00	1.1724	6,635.44	6,448.46	0.0000	4.3300	50.0000	0.0000	(2.3943)	(0.2687)	0.0000	3	(2.6630)	01/06/2025
002939.ZK	01/03/2025	SDB3261097712	1,900.00	1.1724	2,292.24	2,227.65	0.0000	4.3300	50.0000	0.0000	(0.8271)	(0.0928)	0.0000	3	(0.9199)	01/06/2025
002939.ZK	01/02/2025	SDB3261097712	500.00	1.1638	603.22	581.92	0.0000	4.3300	50.0000	0.0000	(0.0726)	(0.0081)	0.0000	1	(0.0806)	01/06/2025
002939.ZK	01/02/2025	SDB3261097712	200.00	1.1638	241.29	232.77	0.0000	4.3300	50.0000	0.0000	(0.0290)	(0.0032)	0.0000	1	(0.0323)	01/06/2025
002939.ZK	01/02/2025	SDB3261097712	200.00	1.1638	241.29	232.77	0.0000	4.3300	50.0000	0.0000	(0.0290)	(0.0032)	0.0000	1	(0.0323)	01/06/2025
002939.ZK	01/02/2025	SDB3261097712	5,500.00	1.1638	6,635.44	6,401.09	0.0000	4.3300	50.0000	0.0000	(0.7981)	(0.0889)	0.0000	1	(0.8870)	01/06/2025
002939.ZK	01/02/2025	SDB3261097712	1,900.00	1.1638	2,292.24	2,211.28	0.0000	4.3300	50.0000	0.0000	(0.2757)	(0.0307)	0.0000	1	(0.3064)	01/06/2025
002939.ZK	12/31/2024	SDB3261097712	500.00	1.1665	603.22	583.24	0.0000	4.3300	50.0000	0.0000	(0.1451)	(0.0162)	0.0000	2	(0.1613)	01/06/2025
002939.ZK	12/31/2024	SDB3261097712	200.00	1.1665	241.29	233.30	0.0000	4.3300	50.0000	0.0000	(0.0580)	(0.0065)	0.0000	2	(0.0645)	01/06/2025
002939.ZK	12/31/2024	SDB3261097712	200.00	1.1665	241.29	233.30	0.0000	4.3300	50.0000	0.0000	(0.0580)	(0.0065)	0.0000	2	(0.0645)	01/06/2025
002939.ZK	12/31/2024	SDB3261097712	5,500.00	1.1665	6,635.44	6,415.62	0.0000	4.3300	50.0000	0.0000	(1.5962)	(0.1782)	0.0000	2	(1.7744)	01/06/2025
002939.ZK	12/31/2024	SDB3261097712	1,900.00	1.1665	2,292.24	2,216.30	0.0000	4.3300	50.0000	0.0000	(0.5514)	(0.0616)	0.0000	2	(0.6130)	01/06/2025
002939.ZK	12/30/2024	SDB3261097712	500.00	1.1403	603.22	570.13	0.0000	4.3300	50.0000	0.0000	(0.0726)	(0.0079)	0.0000	1	(0.0805)	01/06/2025
002939.ZK	12/30/2024	SDB3261097712	200.00	1.1403	241.29	228.05	0.0000	4.3300	50.0000	0.0000	(0.0290)	(0.0032)	0.0000	1	(0.0322)	01/06/2025
002939.ZK	12/30/2024	SDB3261097712	200.00	1.1403	241.29	228.05	0.0000	4.3300	50.0000	0.0000	(0.0290)	(0.0032)	0.0000	1	(0.0322)	01/06/2025
002939.ZK	12/30/2024	SDB3261097712	5,500.00	1.1403	6,635.44	6,271.43	0.0000	4.3300	50.0000	0.0000	(0.7981)	(0.0871)	0.0000	1	(0.8852)	01/06/2025
002939.ZK	12/30/2024	SDB3261097712	1,900.00	1.1403	2,292.24	2,166.49	0.0000	4.3300	50.0000	0.0000	(0.2757)	(0.0301)	0.0000	1	(0.3058)	01/06/2025
002939.ZK	12/27/2024	SDB3261097712	500.00	1.1604	603.22	580.19	0.0000	4.3300	50.0000	0.0000	(0.2177)	(0.0242)	0.0000	3	(0.2418)	01/06/2025
002939.ZK	12/27/2024	SDB3261097712	200.00	1.1604	241.29	232.07	0.0000	4.3300	50.0000	0.0000	(0.0871)	(0.0097)	0.0000	3	(0.0967)	01/06/2025
002939.ZK	12/27/2024	SDB3261097712	200.00	1.1604	241.29	232.07	0.0000	4.3300	50.0000	0.0000	(0.0871)	(0.0097)	0.0000	3	(0.0967)	01/06/2025
002939.ZK	12/27/2024	SDB3261097712	5,500.00	1.1604	6,635.44	6,382.05	0.0000	4.3300	50.0000	0.0000	(2.3943)	(0.2659)	0.0000	3	(2.6602)	01/06/2025
002939.ZK	12/27/2024	SDB3261097712	1,900.00	1.1604	2,292.24	2,204.71	0.0000	4.3300	50.0000	0.0000	(0.8271)	(0.0919)	0.0000	3	(0.9190)	01/06/2025
002939.ZK	12/26/2024	SDB3261097712	500.00	1.1581	603.22	579.03	0.0000	4.3300	50.0000	0.0000	(0.0726)	(0.0080)	0.0000	1	(0.0806)	01/06/2025
002939.ZK	12/26/2024	SDB3261097712	200.00	1.1581	241.29	231.61	0.0000	4.3300	50.0000	0.0000	(0.0290)	(0.0032)	0.0000	1	(0.0322)	01/06/2025
002939.ZK	12/26/2024	SDB3261097712	200.00	1.1581	241.29	231.61	0.0000	4.3300	50.0000	0.0000	(0.0290)	(0.0032)	0.0000	1	(0.0322)	01/06/2025
002939.ZK	12/26/2024	SDB3261097712	5,500.00	1.1581	6,635.44	6,369.29	0.0000	4.3300	50.0000	0.0000	(0.7981)	(0.0885)	0.0000	1	(0.8866)	01/06/2025
002939.ZK	12/26/2024	SDB3261097712	1,900.00	1.1581	2,292.24	2,200.30	0.0000	4.3300	50.0000	0.0000	(0.2757)	(0.0306)	0.0000	1	(0.3063)	01/06/2025
002939.ZK	12/24/2024	SDB3261097712	500.00	1.1581	603.22	579.03	0.0000	4.3300	50.0000	0.0000	(0.1451)	(0.0161)	0.0000	2	(0.1612)	01/06/2025
002939.ZK	12/24/2024	SDB3261097712	200.00	1.1581	241.29	231.61	0.0000	4.3300	50.0000	0.0000	(0.0580)	(0.0064)	0.0000	2	(0.0645)	01/06/2025
002939.ZK	12/24/2024	SDB3261097712	200.00	1.1581	241.29	231.61	0.0000	4.3300	50.0000	0.0000	(0.0580)	(0.0064)	0.0000	2	(0.0645)	01/06/2025
002939.ZK	12/24/2024	SDB3261097712	5,500.00	1.1581	6,635.44	6,369.29	0.0000	4.3300	50.0000	0.0000	(1.5962)	(0.1769)	0.0000	2	(1.7731)	01/06/2025
002939.ZK	12/24/2024	SDB3261097712	1,900.00	1.1581	2,292.24	2,200.30	0.0000	4.3300	50.0000	0.0000	(0.5514)	(0.0611)	0.0000	2	(0.6125)	01/06/2025
002939.ZK	12/23/2024	SDB3261097712	500.00	1.1659	603.22	582.96	0.0000	4.3300	50.0000	0.0000	(0.0726)	(0.0081)	0.0000	1	(0.0807)	01/06/2025
002939.ZK	12/23/2024	SDB3261097712	200.00	1.1659	241.29	233.18	0.0000	4.3300	50.0000	0.0000	(0.0290)	(0.0032)	0.0000	1	(0.0323)	01/06/2025
002939.ZK	12/23/2024	SDB3261097712	200.00	1.1659	241.29	233.18	0.0000	4.3300	50.0000	0.0000	(0.0290)	(0.0032)	0.0000	1	(0.0323)	01/06/2025
002939.ZK	12/23/2024	SDB3261097712	5,500.00	1.1659	6,635.44	6,412.54	0.0000	4.3300	50.0000	0.0000	(0.7981)	(0.0891)	0.0000	1	(0.8872)	01/06/2025
002939.ZK	12/23/2024	SDB3261097712	1,900.00	1.1659	2,292.24	2,215.24	0.0000	4.3300	50.0000	0.0000	(0.2757)	(0.0308)	0.0000	1	(0.3065)	01/06/2025
002939.ZK	12/20/2024	SDB3261097712	500.00	1.1684	603.22	584.21	0.0000	4.3300	50.0000	0.0000	(0.2177)	(0.0243)	0.0000	3	(0.2420)	01/06/2025
002939.ZK	12/20/2024	SDB3261097712	200.00	1.1684	241.29	233.69	0.0000	4.3300	50.0000	0.0000	(0.0871)	(0.0097)	0.0000	3	(0.0968)	01/06/2025
002939.ZK	12/20/2024	SDB3261097712	200.00	1.1684	241.29	233.69	0.0000	4.3300	50.0000	0.0000	(0.0871)	(0.0097)	0.0000	3	(0.0968)	01/06/2025
002939.ZK	12/20/2024	SDB3261097712	5,500.00	1.1684	6,635.44	6,426.35	0.0000	4.3300	50.0000	0.0000	(2.3943)	(0.2678)	0.0000	3	(2.6621)	01/06/2025
002939.ZK	12/20/2024	SDB3261097712	1,900.00	1.1684	2,292.24	2,220.01	0.0000	4.3300	50.0000	0.0000	(0.8271)	(0.0925)	0.0000	3	(0.9196)	01/06/2025
002939.ZK	12/19/2024	SDB3261097712	500.00	1.1788	603.22	589.38	0.0000	4.5800	50.0000	0.0000	(0.0767)	(0.0082)	0.0000	1	(0.0849)	01/06/2025
002939.ZK	12/19/2024	SDB3261097712	200.00	1.1788	241.29	235.75	0.0000	4.5800	50.0000	0.0000	(0.0307)	(0.0033)	0.0000	1	(0.0340)	01/06/2025
002939.ZK	12/19/2024	SDB3261097712	200.00	1.1788	241.29	235.75	0.0000	4.5800	50.0000	0.0000	(0.0307)	(0.0033)	0.0000	1	(0.0340)	01/06/2025
002939.ZK	12/19/2024	SDB3261097712	5,500.00	1.1788	6,635.44	6,483.15	0.0000	4.5800	50.0000	0.0000	(0.8442)	(0.0900)	0.0000	1	(0.9342)	01/06/2025
002939.ZK	12/19/2024	SDB3261097712	1,900.00	1.1788	2,292.24	2,239.63	0.0000	4.5800	50.0000	0.0000	(0.2916)	(0.0311)	0.0000	1	(0.3227)	01/06/2025

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066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHINA GREAT WALL SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002939.ZK	12/18/2024	SDB3261097712	500.00	1.1840	603.22	592.02	0.0000	4.5800	50.0000	0.0000	(0.0767)	(0.0082)	0.0000	1	(0.0850)	01/06/2025
002939.ZK	12/18/2024	SDB3261097712	200.00	1.1840	241.29	236.81	0.0000	4.5800	50.0000	0.0000	(0.0307)	(0.0033)	0.0000	1	(0.0340)	01/06/2025
002939.ZK	12/18/2024	SDB3261097712	200.00	1.1840	241.29	236.81	0.0000	4.5800	50.0000	0.0000	(0.0307)	(0.0033)	0.0000	1	(0.0340)	01/06/2025
002939.ZK	12/18/2024	SDB3261097712	5,500.00	1.1840	6,635.44	6,512.18	0.0000	4.5800	50.0000	0.0000	(0.8442)	(0.0904)	0.0000	1	(0.9346)	01/06/2025
002939.ZK	12/18/2024	SDB3261097712	1,900.00	1.1840	2,292.24	2,249.66	0.0000	4.5800	50.0000	0.0000	(0.2916)	(0.0312)	0.0000	1	(0.3229)	01/06/2025
002939.ZK	12/17/2024	SDB3261097712	500.00	1.2180	603.22	608.99	0.0000	4.5800	50.0000	0.0000	(0.0767)	(0.0085)	0.0000	1	(0.0852)	01/06/2025
002939.ZK	12/17/2024	SDB3261097712	200.00	1.2180	241.29	243.60	0.0000	4.5800	50.0000	0.0000	(0.0307)	(0.0034)	0.0000	1	(0.0341)	01/06/2025
002939.ZK	12/17/2024	SDB3261097712	200.00	1.2180	241.29	243.60	0.0000	4.5800	50.0000	0.0000	(0.0307)	(0.0034)	0.0000	1	(0.0341)	01/06/2025
002939.ZK	12/17/2024	SDB3261097712	5,500.00	1.2180	6,635.44	6,698.87	0.0000	4.5800	50.0000	0.0000	(0.8442)	(0.0930)	0.0000	1	(0.9372)	01/06/2025
002939.ZK	12/17/2024	SDB3261097712	1,900.00	1.2180	2,292.24	2,314.16	0.0000	4.5800	50.0000	0.0000	(0.2916)	(0.0321)	0.0000	1	(0.3238)	01/06/2025
002939.ZK	12/16/2024	SDB3261097712	500.00	1.2003	603.22	600.14	0.0000	4.5800	50.0000	0.0000	(0.0767)	(0.0083)	0.0000	1	(0.0851)	01/06/2025
002939.ZK	12/16/2024	SDB3261097712	200.00	1.2003	241.29	240.06	0.0000	4.5800	50.0000	0.0000	(0.0307)	(0.0033)	0.0000	1	(0.0340)	01/06/2025
002939.ZK	12/16/2024	SDB3261097712	200.00	1.2003	241.29	240.06	0.0000	4.5800	50.0000	0.0000	(0.0307)	(0.0033)	0.0000	1	(0.0340)	01/06/2025
002939.ZK	12/16/2024	SDB3261097712	5,500.00	1.2003	6,635.44	6,601.53	0.0000	4.5800	50.0000	0.0000	(0.8442)	(0.0917)	0.0000	1	(0.9359)	01/06/2025
002939.ZK	12/16/2024	SDB3261097712	1,900.00	1.2003	2,292.24	2,280.53	0.0000	4.5800	50.0000	0.0000	(0.2916)	(0.0317)	0.0000	1	(0.3233)	01/06/2025
002939.ZK	12/13/2024	SDB3261097712	500.00	1.2010	603.22	600.52	0.0000	4.5800	50.0000	0.0000	(0.0767)	(0.0250)	0.0000	3	(0.2553)	01/06/2025
002939.ZK	12/13/2024	SDB3261097712	200.00	1.2010	241.29	240.21	0.0000	4.5800	50.0000	0.0000	(0.0921)	(0.0100)	0.0000	3	(0.1021)	01/06/2025
002939.ZK	12/13/2024	SDB3261097712	200.00	1.2010	241.29	240.21	0.0000	4.5800	50.0000	0.0000	(0.0921)	(0.0100)	0.0000	3	(0.1021)	01/06/2025
002939.ZK	12/13/2024	SDB3261097712	5,500.00	1.2010	6,635.44	6,605.69	0.0000	4.5800	50.0000	0.0000	(2.5325)	(0.2752)	0.0000	3	(2.8078)	01/06/2025
002939.ZK	12/13/2024	SDB3261097712	1,900.00	1.2010	2,292.24	2,281.97	0.0000	4.5800	50.0000	0.0000	(0.8749)	(0.0951)	0.0000	3	(0.9700)	01/06/2025
002939.ZK	12/12/2024	SDB3261097712	500.00	1.1849	603.22	592.45	0.0000	4.5800	50.0000	0.0000	(0.0767)	(0.0082)	0.0000	1	(0.0850)	01/06/2025
002939.ZK	12/12/2024	SDB3261097712	200.00	1.1849	241.29	236.98	0.0000	4.5800	50.0000	0.0000	(0.0307)	(0.0033)	0.0000	1	(0.0340)	01/06/2025
002939.ZK	12/12/2024	SDB3261097712	200.00	1.1849	241.29	236.98	0.0000	4.5800	50.0000	0.0000	(0.0307)	(0.0033)	0.0000	1	(0.0340)	01/06/2025
002939.ZK	12/12/2024	SDB3261097712	5,500.00	1.1849	6,635.44	6,517.00	0.0000	4.5800	50.0000	0.0000	(0.8442)	(0.0905)	0.0000	1	(0.9347)	01/06/2025
002939.ZK	12/12/2024	SDB3261097712	1,900.00	1.1849	2,292.24	2,251.33	0.0000	4.5800	50.0000	0.0000	(0.2916)	(0.0313)	0.0000	1	(0.3229)	01/06/2025
002939.ZK	12/11/2024	SDB3261097712	500.00	1.2019	603.22	600.97	0.0000	4.5800	50.0000	0.0000	(0.0767)	(0.0083)	0.0000	1	(0.0851)	01/06/2025
002939.ZK	12/11/2024	SDB3261097712	200.00	1.2019	241.29	240.39	0.0000	4.5800	50.0000	0.0000	(0.0307)	(0.0033)	0.0000	1	(0.0340)	01/06/2025
002939.ZK	12/11/2024	SDB3261097712	200.00	1.2019	241.29	240.39	0.0000	4.5800	50.0000	0.0000	(0.0307)	(0.0033)	0.0000	1	(0.0340)	01/06/2025
002939.ZK	12/11/2024	SDB3261097712	5,500.00	1.2019	6,635.44	6,610.63	0.0000	4.5800	50.0000	0.0000	(0.8442)	(0.0918)	0.0000	1	(0.9360)	01/06/2025
002939.ZK	12/11/2024	SDB3261097712	1,900.00	1.2019	2,292.24	2,283.67	0.0000	4.5800	50.0000	0.0000	(0.2916)	(0.0317)	0.0000	1	(0.3233)	01/06/2025
002939.ZK	12/10/2024	SDB3261097712	500.00	1.1862	603.22	593.08	0.0000	4.5800	50.0000	0.0000	(0.0767)	(0.0082)	0.0000	1	(0.0850)	01/06/2025
002939.ZK	12/10/2024	SDB3261097712	200.00	1.1862	241.29	237.23	0.0000	4.5800	50.0000	0.0000	(0.0307)	(0.0033)	0.0000	1	(0.0340)	01/06/2025
002939.ZK	12/10/2024	SDB3261097712	200.00	1.1862	241.29	237.23	0.0000	4.5800	50.0000	0.0000	(0.0307)	(0.0033)	0.0000	1	(0.0340)	01/06/2025
002939.ZK	12/10/2024	SDB3261097712	5,500.00	1.1862	6,635.44	6,523.86	0.0000	4.5800	50.0000	0.0000	(0.8442)	(0.0906)	0.0000	1	(0.9348)	01/06/2025
002939.ZK	12/10/2024	SDB3261097712	1,900.00	1.1862	2,292.24	2,253.70	0.0000	4.5800	50.0000	0.0000	(0.2916)	(0.0313)	0.0000	1	(0.3229)	01/06/2025
002939.ZK	12/09/2024	SDB3261097712	500.00	1.1764	603.22	588.20	0.0000	4.5800	50.0000	0.0000	(0.0767)	(0.0082)	0.0000	1	(0.0849)	01/06/2025
002939.ZK	12/09/2024	SDB3261097712	200.00	1.1764	241.29	235.28	0.0000	4.5800	50.0000	0.0000	(0.0307)	(0.0033)	0.0000	1	(0.0340)	01/06/2025
002939.ZK	12/09/2024	SDB3261097712	200.00	1.1764	241.29	235.28	0.0000	4.5800	50.0000	0.0000	(0.0307)	(0.0033)	0.0000	1	(0.0340)	01/06/2025
002939.ZK	12/09/2024	SDB3261097712	5,500.00	1.1764	6,635.44	6,470.15	0.0000	4.5800	50.0000	0.0000	(0.8442)	(0.0899)	0.0000	1	(0.9340)	01/06/2025
002939.ZK	12/09/2024	SDB3261097712	1,900.00	1.1764	2,292.24	2,235.14	0.0000	4.5800	50.0000	0.0000	(0.2916)	(0.0310)	0.0000	1	(0.3227)	01/06/2025
002939.ZK	12/06/2024	SDB3261097712	500.00	1.1905	603.22	595.25	0.0000	4.5800	50.0000	0.0000	(0.0767)	(0.0248)	0.0000	3	(0.2550)	01/06/2025
002939.ZK	12/06/2024	SDB3261097712	200.00	1.1905	241.29	238.10	0.0000	4.5800	50.0000	0.0000	(0.0921)	(0.0099)	0.0000	3	(0.1020)	01/06/2025
002939.ZK	12/06/2024	SDB3261097712	200.00	1.1905	241.29	238.10	0.0000	4.5800	50.0000	0.0000	(0.0921)	(0.0099)	0.0000	3	(0.1020)	01/06/2025
002939.ZK	12/06/2024	SDB3261097712	5,500.00	1.1905	6,635.44	6,547.71	0.0000	4.5800	50.0000	0.0000	(2.5325)	(0.2728)	0.0000	3	(2.8053)	01/06/2025
002939.ZK	12/06/2024	SDB3261097712	1,900.00	1.1905	2,292.24	2,261.93	0.0000	4.5800	50.0000	0.0000	(0.8749)	(0.0942)	0.0000	3	(0.9691)	01/06/2025
002939.ZK	12/05/2024	SDB3261097712	500.00	1.1995	603.22	599.74	0.0000	4.5800	50.0000	0.0000	(0.0767)	(0.0083)	0.0000	1	(0.0851)	01/06/2025
002939.ZK	12/05/2024	SDB3261097712	200.00	1.1995	241.29	239.89	0.0000	4.5800	50.0000	0.0000	(0.0307)	(0.0033)	0.0000	1	(0.0340)	01/06/2025
002939.ZK	12/05/2024	SDB3261097712	200.00	1.1995	241.29	239.89	0.0000	4.5800	50.0000	0.0000	(0.0307)	(0.0033)	0.0000	1	(0.0340)	01/06/2025
002939.ZK	12/05/2024	SDB3261097712	5,500.00	1.1995	6,635.44	6,597.09	0.0000	4.5800	50.0000	0.0000	(0.8442)	(0.0916)	0.0000	1	(0.9358)	01/06/2025
002939.ZK	12/05/2024	SDB3261097712	1,900.00	1.1995	2,292.24	2,278.99	0.0000	4.5800	50.0000	0.0000	(0.2916)	(0.0317)	0.0000	1	(0.3233)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHINA GREAT WALL SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002939.ZK	12/04/2024	SDB3261097712	500.00	1.2064	603.22	603.22	0.0000	4.5800	50.0000	0.0000	(0.0767)	(0.0084)	0.0000	1	(0.0851)	01/06/2025
002939.ZK	12/04/2024	SDB3261097712	200.00	1.2064	241.29	241.29	0.0000	4.5800	50.0000	0.0000	(0.0307)	(0.0034)	0.0000	1	(0.0340)	01/06/2025
002939.ZK	12/04/2024	SDB3261097712	200.00	1.2064	241.29	241.29	0.0000	4.5800	50.0000	0.0000	(0.0307)	(0.0034)	0.0000	1	(0.0340)	01/06/2025
002939.ZK	12/04/2024	SDB3261097712	5,500.00	1.2064	6,635.44	6,635.44	0.0000	4.5800	50.0000	0.0000	(0.8442)	(0.0922)	0.0000	1	(0.9363)	01/06/2025
002939.ZK	12/04/2024	SDB3261097712	1,900.00	1.2064	2,292.24	2,292.24	0.0000	4.5800	50.0000	0.0000	(0.2916)	(0.0318)	0.0000	1	(0.3235)	01/06/2025
TOTAL CHINA GREAT WALL SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND												(40.8578)	(4.4834)	0.0000	(45.3411)	

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

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHINA INTERNATIONAL CAPITAL CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND																
601995.SH	01/03/2025	SDB3261168678	30,000.00	4.8239	147,426.45	144,715.77	0.0000	4.3300	50.0000	0.0000	(53.1964)	(6.0298)	0.0000	3	(59.2262)	01/06/2025
601995.SH	01/03/2025	SDB3261168678	7,200.00	4.8239	35,382.35	34,731.78	0.0000	4.3300	50.0000	0.0000	(12.7671)	(1.4472)	0.0000	3	(14.2143)	01/06/2025
601995.SH	01/03/2025	SDB3261168678	3,400.00	4.8239	16,708.33	16,401.12	0.0000	4.3300	50.0000	0.0000	(6.0289)	(0.6834)	0.0000	3	(6.7123)	01/06/2025
601995.SH	01/03/2025	SDB3261168678	4,000.00	4.8239	19,656.86	19,295.44	0.0000	4.3300	50.0000	0.0000	(7.0929)	(0.8040)	0.0000	3	(7.8968)	01/06/2025
601995.SH	01/03/2025	SDB3261168678	1,300.00	4.8239	6,388.48	6,271.02	0.0000	4.3300	50.0000	0.0000	(2.3052)	(0.2613)	0.0000	3	(2.5665)	01/06/2025
601995.SH	01/03/2025	SDB3261168678	2,700.00	4.8239	13,268.38	13,024.42	0.0000	4.3300	50.0000	0.0000	(4.7877)	(0.5427)	0.0000	3	(5.3304)	01/06/2025
601995.SH	01/03/2025	SDB3261168678	700.00	4.8239	3,439.95	3,376.70	0.0000	4.3300	50.0000	0.0000	(1.2412)	(0.1407)	0.0000	3	(1.3819)	01/06/2025
601995.SH	01/03/2025	SDB3261168678	7,800.00	4.8239	38,330.88	37,626.10	0.0000	4.3300	50.0000	0.0000	(13.8311)	(1.5678)	0.0000	3	(15.3988)	01/06/2025
601995.SH	01/03/2025	SDB3261168678	700.00	4.8239	3,439.95	3,376.70	0.0000	4.3300	50.0000	0.0000	(1.2412)	(0.1407)	0.0000	3	(1.3819)	01/06/2025
601995.SH	01/03/2025	SDB3261168678	200.00	4.8239	982.84	964.77	0.0000	4.3300	50.0000	0.0000	(0.3546)	(0.0402)	0.0000	3	(0.3948)	01/06/2025
601995.SH	01/03/2025	SDB3261168678	1,400.00	4.8239	6,879.90	6,753.40	0.0000	4.3300	50.0000	0.0000	(2.4825)	(0.2814)	0.0000	3	(2.7639)	01/06/2025
601995.SH	01/03/2025	SDB3261168678	1,700.00	4.8239	8,354.17	8,200.56	0.0000	4.3300	50.0000	0.0000	(3.0145)	(0.3417)	0.0000	3	(3.3562)	01/06/2025
601995.SH	01/03/2025	SDB3261168678	300.00	4.8239	1,474.26	1,447.16	0.0000	4.3300	50.0000	0.0000	(0.5320)	(0.0603)	0.0000	3	(0.5923)	01/06/2025
601995.SH	01/03/2025	SDB3261168678	3,000.00	4.8239	14,742.65	14,471.58	0.0000	4.3300	50.0000	0.0000	(5.3196)	(0.6030)	0.0000	3	(5.9226)	01/06/2025
601995.SH	01/03/2025	SDB3261168678	200.00	4.8239	982.84	964.77	0.0000	4.3300	50.0000	0.0000	(0.3546)	(0.0402)	0.0000	3	(0.3948)	01/06/2025
601995.SH	01/02/2025	SDB3261168678	30,000.00	4.8155	147,426.45	144,465.96	0.0000	4.3300	50.0000	0.0000	(17.7321)	(2.0065)	0.0000	1	(19.7386)	01/06/2025
601995.SH	01/02/2025	SDB3261168678	7,200.00	4.8155	35,382.35	34,671.83	0.0000	4.3300	50.0000	0.0000	(4.2557)	(0.4816)	0.0000	1	(4.7373)	01/06/2025
601995.SH	01/02/2025	SDB3261168678	3,400.00	4.8155	16,708.33	16,372.81	0.0000	4.3300	50.0000	0.0000	(2.0096)	(0.2274)	0.0000	1	(2.2370)	01/06/2025
601995.SH	01/02/2025	SDB3261168678	4,000.00	4.8155	19,656.86	19,262.13	0.0000	4.3300	50.0000	0.0000	(2.3643)	(0.2675)	0.0000	1	(2.6318)	01/06/2025
601995.SH	01/02/2025	SDB3261168678	1,300.00	4.8155	6,388.48	6,260.19	0.0000	4.3300	50.0000	0.0000	(0.7684)	(0.0869)	0.0000	1	(0.8553)	01/06/2025
601995.SH	01/02/2025	SDB3261168678	2,700.00	4.8155	13,268.38	13,001.94	0.0000	4.3300	50.0000	0.0000	(1.5959)	(0.1806)	0.0000	1	(1.7765)	01/06/2025
601995.SH	01/02/2025	SDB3261168678	700.00	4.8155	3,439.95	3,370.87	0.0000	4.3300	50.0000	0.0000	(0.4137)	(0.0468)	0.0000	1	(0.4606)	01/06/2025
601995.SH	01/02/2025	SDB3261168678	7,800.00	4.8155	38,330.88	37,561.15	0.0000	4.3300	50.0000	0.0000	(4.6104)	(0.5217)	0.0000	1	(5.1320)	01/06/2025
601995.SH	01/02/2025	SDB3261168678	700.00	4.8155	3,439.95	3,370.87	0.0000	4.3300	50.0000	0.0000	(0.4137)	(0.0468)	0.0000	1	(0.4606)	01/06/2025
601995.SH	01/02/2025	SDB3261168678	200.00	4.8155	982.84	963.11	0.0000	4.3300	50.0000	0.0000	(0.1182)	(0.0134)	0.0000	1	(0.1316)	01/06/2025
601995.SH	01/02/2025	SDB3261168678	1,400.00	4.8155	6,879.90	6,741.74	0.0000	4.3300	50.0000	0.0000	(0.8275)	(0.0936)	0.0000	1	(0.9211)	01/06/2025
601995.SH	01/02/2025	SDB3261168678	1,700.00	4.8155	8,354.17	8,186.40	0.0000	4.3300	50.0000	0.0000	(1.0048)	(0.1137)	0.0000	1	(1.1185)	01/06/2025
601995.SH	01/02/2025	SDB3261168678	300.00	4.8155	1,474.26	1,444.66	0.0000	4.3300	50.0000	0.0000	(0.1773)	(0.0201)	0.0000	1	(0.1974)	01/06/2025
601995.SH	01/02/2025	SDB3261168678	3,000.00	4.8155	14,742.65	14,446.60	0.0000	4.3300	50.0000	0.0000	(1.7732)	(0.2006)	0.0000	1	(1.9739)	01/06/2025
601995.SH	01/02/2025	SDB3261168678	200.00	4.8155	982.84	963.11	0.0000	4.3300	50.0000	0.0000	(0.1182)	(0.0134)	0.0000	1	(0.1316)	01/06/2025
601995.SH	12/31/2024	SDB3261168678	30,000.00	4.8411	147,426.45	145,234.50	0.0000	4.3300	50.0000	0.0000	(35.4643)	(4.0343)	0.0000	2	(39.4985)	01/06/2025
601995.SH	12/31/2024	SDB3261168678	7,200.00	4.8411	35,382.35	34,856.28	0.0000	4.3300	50.0000	0.0000	(8.5114)	(0.9682)	0.0000	2	(9.4797)	01/06/2025
601995.SH	12/31/2024	SDB3261168678	3,400.00	4.8411	16,708.33	16,459.91	0.0000	4.3300	50.0000	0.0000	(4.0193)	(0.4572)	0.0000	2	(4.4765)	01/06/2025
601995.SH	12/31/2024	SDB3261168678	4,000.00	4.8411	19,656.86	19,364.60	0.0000	4.3300	50.0000	0.0000	(4.7286)	(0.5379)	0.0000	2	(5.2665)	01/06/2025
601995.SH	12/31/2024	SDB3261168678	1,300.00	4.8411	6,388.48	6,293.49	0.0000	4.3300	50.0000	0.0000	(1.5368)	(0.1748)	0.0000	2	(1.7116)	01/06/2025
601995.SH	12/31/2024	SDB3261168678	2,700.00	4.8411	13,268.38	13,071.10	0.0000	4.3300	50.0000	0.0000	(3.1918)	(0.3631)	0.0000	2	(3.5549)	01/06/2025
601995.SH	12/31/2024	SDB3261168678	700.00	4.8411	3,439.95	3,388.80	0.0000	4.3300	50.0000	0.0000	(0.8275)	(0.0941)	0.0000	2	(0.9216)	01/06/2025
601995.SH	12/31/2024	SDB3261168678	7,800.00	4.8411	38,330.88	37,760.97	0.0000	4.3300	50.0000	0.0000	(9.2207)	(1.0489)	0.0000	2	(10.2696)	01/06/2025
601995.SH	12/31/2024	SDB3261168678	700.00	4.8411	3,439.95	3,388.80	0.0000	4.3300	50.0000	0.0000	(0.8275)	(0.0941)	0.0000	2	(0.9216)	01/06/2025
601995.SH	12/31/2024	SDB3261168678	200.00	4.8411	982.84	968.23	0.0000	4.3300	50.0000	0.0000	(0.2364)	(0.0269)	0.0000	2	(0.2633)	01/06/2025
601995.SH	12/31/2024	SDB3261168678	1,400.00	4.8411	6,879.90	6,777.61	0.0000	4.3300	50.0000	0.0000	(1.6550)	(0.1883)	0.0000	2	(1.8433)	01/06/2025
601995.SH	12/31/2024	SDB3261168678	1,700.00	4.8411	8,354.17	8,229.95	0.0000	4.3300	50.0000	0.0000	(2.0096)	(0.2286)	0.0000	2	(2.2383)	01/06/2025
601995.SH	12/31/2024	SDB3261168678	300.00	4.8411	1,474.26	1,452.35	0.0000	4.3300	50.0000	0.0000	(0.3546)	(0.0403)	0.0000	2	(0.3950)	01/06/2025
601995.SH	12/31/2024	SDB3261168678	3,000.00	4.8411	14,742.65	14,523.45	0.0000	4.3300	50.0000	0.0000	(3.5464)	(0.4034)	0.0000	2	(3.9499)	01/06/2025
601995.SH	12/31/2024	SDB3261168678	200.00	4.8411	982.84	968.23	0.0000	4.3300	50.0000	0.0000	(0.2364)	(0.0269)	0.0000	2	(0.2633)	01/06/2025
601995.SH	12/30/2024	SDB3261168678	30,000.00	4.7787	147,426.45	143,360.70	0.0000	4.3300	50.0000	0.0000	(17.7321)	(1.9911)	0.0000	1	(19.7232)	01/06/2025
601995.SH	12/30/2024	SDB3261168678	7,200.00	4.7787	35,382.35	34,406.57	0.0000	4.3300	50.0000	0.0000	(4.2557)	(0.4779)	0.0000	1	(4.7336)	01/06/2025
601995.SH	12/30/2024	SDB3261168678	3,400.00	4.7787	16,708.33	16,247.55	0.0000	4.3300	50.0000	0.0000	(2.0096)	(0.2257)	0.0000	1	(2.2353)	01/06/2025
601995.SH	12/30/2024	SDB3261168678	4,000.00	4.7787	19,656.86	19,114.76	0.0000	4.3300	50.0000	0.0000	(2.3643)	(0.2655)	0.0000	1	(2.6298)	01/06/2025
601995.SH	12/30/2024	SDB3261168678	1,300.00	4.7787	6,388.48	6,212.30	0.0000	4.3300	50.0000	0.0000	(0.7684)	(0.0863)	0.0000	1	(0.8547)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHINA INTERNATIONAL CAPITAL CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
601995.SH	12/30/2024	SDB3261168678	2,700.00	4.7787	13,268.38	12,902.46	0.0000	4.3300	50.0000	0.0000	(1.5959)	(0.1792)	0.0000	1	(1.7751)	01/06/2025
601995.SH	12/30/2024	SDB3261168678	700.00	4.7787	3,439.95	3,345.08	0.0000	4.3300	50.0000	0.0000	(0.4137)	(0.0465)	0.0000	1	(0.4602)	01/06/2025
601995.SH	12/30/2024	SDB3261168678	7,800.00	4.7787	38,330.88	37,273.78	0.0000	4.3300	50.0000	0.0000	(4.6104)	(0.5177)	0.0000	1	(5.1280)	01/06/2025
601995.SH	12/30/2024	SDB3261168678	700.00	4.7787	3,439.95	3,345.08	0.0000	4.3300	50.0000	0.0000	(0.4137)	(0.0465)	0.0000	1	(0.4602)	01/06/2025
601995.SH	12/30/2024	SDB3261168678	200.00	4.7787	982.84	955.74	0.0000	4.3300	50.0000	0.0000	(0.1182)	(0.0133)	0.0000	1	(0.1315)	01/06/2025
601995.SH	12/30/2024	SDB3261168678	1,400.00	4.7787	6,879.90	6,690.17	0.0000	4.3300	50.0000	0.0000	(0.8275)	(0.0929)	0.0000	1	(0.9204)	01/06/2025
601995.SH	12/30/2024	SDB3261168678	1,700.00	4.7787	8,354.17	8,123.77	0.0000	4.3300	50.0000	0.0000	(1.0048)	(0.1128)	0.0000	1	(1.1177)	01/06/2025
601995.SH	12/30/2024	SDB3261168678	300.00	4.7787	1,474.26	1,433.61	0.0000	4.3300	50.0000	0.0000	(0.1773)	(0.0199)	0.0000	1	(0.1972)	01/06/2025
601995.SH	12/30/2024	SDB3261168678	3,000.00	4.7787	14,742.65	14,336.07	0.0000	4.3300	50.0000	0.0000	(1.7732)	(0.1991)	0.0000	1	(1.9723)	01/06/2025
601995.SH	12/30/2024	SDB3261168678	200.00	4.7787	982.84	955.74	0.0000	4.3300	50.0000	0.0000	(0.1182)	(0.0133)	0.0000	1	(0.1315)	01/06/2025
601995.SH	12/27/2024	SDB3261168678	30,000.00	4.8550	147,426.45	145,648.59	0.0000	4.3300	50.0000	0.0000	(53.1964)	(6.0687)	0.0000	3	(59.2651)	01/06/2025
601995.SH	12/27/2024	SDB3261168678	7,200.00	4.8550	35,382.35	34,955.66	0.0000	4.3300	50.0000	0.0000	(12.7671)	(1.4565)	0.0000	3	(14.2236)	01/06/2025
601995.SH	12/27/2024	SDB3261168678	3,400.00	4.8550	16,708.33	16,506.84	0.0000	4.3300	50.0000	0.0000	(6.0289)	(0.6878)	0.0000	3	(6.7167)	01/06/2025
601995.SH	12/27/2024	SDB3261168678	4,000.00	4.8550	19,656.86	19,419.81	0.0000	4.3300	50.0000	0.0000	(7.0929)	(0.8092)	0.0000	3	(7.9020)	01/06/2025
601995.SH	12/27/2024	SDB3261168678	1,300.00	4.8550	6,388.48	6,311.44	0.0000	4.3300	50.0000	0.0000	(2.3052)	(0.2630)	0.0000	3	(2.5682)	01/06/2025
601995.SH	12/27/2024	SDB3261168678	2,700.00	4.8550	13,268.38	13,108.37	0.0000	4.3300	50.0000	0.0000	(4.7877)	(0.5462)	0.0000	3	(5.3339)	01/06/2025
601995.SH	12/27/2024	SDB3261168678	700.00	4.8550	3,439.95	3,398.47	0.0000	4.3300	50.0000	0.0000	(1.2412)	(0.1416)	0.0000	3	(1.3829)	01/06/2025
601995.SH	12/27/2024	SDB3261168678	7,800.00	4.8550	38,330.88	37,868.63	0.0000	4.3300	50.0000	0.0000	(13.8311)	(1.5779)	0.0000	3	(15.4089)	01/06/2025
601995.SH	12/27/2024	SDB3261168678	700.00	4.8550	3,439.95	3,398.47	0.0000	4.3300	50.0000	0.0000	(1.2412)	(0.1416)	0.0000	3	(1.3829)	01/06/2025
601995.SH	12/27/2024	SDB3261168678	200.00	4.8550	982.84	970.99	0.0000	4.3300	50.0000	0.0000	(0.3546)	(0.0405)	0.0000	3	(0.3951)	01/06/2025
601995.SH	12/27/2024	SDB3261168678	1,400.00	4.8550	6,879.90	6,796.93	0.0000	4.3300	50.0000	0.0000	(2.4825)	(0.2832)	0.0000	3	(2.7657)	01/06/2025
601995.SH	12/27/2024	SDB3261168678	1,700.00	4.8550	8,354.17	8,253.42	0.0000	4.3300	50.0000	0.0000	(3.0145)	(0.3439)	0.0000	3	(3.3584)	01/06/2025
601995.SH	12/27/2024	SDB3261168678	300.00	4.8550	1,474.26	1,456.49	0.0000	4.3300	50.0000	0.0000	(0.5320)	(0.0607)	0.0000	3	(0.5927)	01/06/2025
601995.SH	12/27/2024	SDB3261168678	3,000.00	4.8550	14,742.65	14,564.86	0.0000	4.3300	50.0000	0.0000	(5.3196)	(0.6069)	0.0000	3	(5.9265)	01/06/2025
601995.SH	12/27/2024	SDB3261168678	200.00	4.8550	982.84	970.99	0.0000	4.3300	50.0000	0.0000	(0.3546)	(0.0405)	0.0000	3	(0.3951)	01/06/2025
601995.SH	12/26/2024	SDB3261168678	30,000.00	4.8031	147,426.45	144,093.51	0.0000	4.3300	50.0000	0.0000	(17.7321)	(2.0013)	0.0000	1	(19.7334)	01/06/2025
601995.SH	12/26/2024	SDB3261168678	7,200.00	4.8031	35,382.35	34,582.44	0.0000	4.3300	50.0000	0.0000	(4.2557)	(0.4803)	0.0000	1	(4.7360)	01/06/2025
601995.SH	12/26/2024	SDB3261168678	3,400.00	4.8031	16,708.33	16,330.60	0.0000	4.3300	50.0000	0.0000	(2.0096)	(0.2268)	0.0000	1	(2.2365)	01/06/2025
601995.SH	12/26/2024	SDB3261168678	4,000.00	4.8031	19,656.86	19,212.47	0.0000	4.3300	50.0000	0.0000	(2.3643)	(0.2668)	0.0000	1	(2.6311)	01/06/2025
601995.SH	12/26/2024	SDB3261168678	1,300.00	4.8031	6,388.48	6,244.05	0.0000	4.3300	50.0000	0.0000	(0.7684)	(0.0867)	0.0000	1	(0.8551)	01/06/2025
601995.SH	12/26/2024	SDB3261168678	2,700.00	4.8031	13,268.38	12,968.42	0.0000	4.3300	50.0000	0.0000	(1.5959)	(0.1801)	0.0000	1	(1.7760)	01/06/2025
601995.SH	12/26/2024	SDB3261168678	700.00	4.8031	3,439.95	3,362.18	0.0000	4.3300	50.0000	0.0000	(0.4137)	(0.0467)	0.0000	1	(0.4604)	01/06/2025
601995.SH	12/26/2024	SDB3261168678	7,800.00	4.8031	38,330.88	37,464.31	0.0000	4.3300	50.0000	0.0000	(4.6104)	(0.5203)	0.0000	1	(5.1307)	01/06/2025
601995.SH	12/26/2024	SDB3261168678	700.00	4.8031	3,439.95	3,362.18	0.0000	4.3300	50.0000	0.0000	(0.4137)	(0.0467)	0.0000	1	(0.4604)	01/06/2025
601995.SH	12/26/2024	SDB3261168678	200.00	4.8031	982.84	960.62	0.0000	4.3300	50.0000	0.0000	(0.1182)	(0.0133)	0.0000	1	(0.1316)	01/06/2025
601995.SH	12/26/2024	SDB3261168678	1,400.00	4.8031	6,879.90	6,724.36	0.0000	4.3300	50.0000	0.0000	(0.8275)	(0.0934)	0.0000	1	(0.9209)	01/06/2025
601995.SH	12/26/2024	SDB3261168678	1,700.00	4.8031	8,354.17	8,165.30	0.0000	4.3300	50.0000	0.0000	(1.0048)	(0.1134)	0.0000	1	(1.1182)	01/06/2025
601995.SH	12/26/2024	SDB3261168678	300.00	4.8031	1,474.26	1,440.94	0.0000	4.3300	50.0000	0.0000	(0.1773)	(0.0200)	0.0000	1	(0.1973)	01/06/2025
601995.SH	12/26/2024	SDB3261168678	3,000.00	4.8031	14,742.65	14,409.35	0.0000	4.3300	50.0000	0.0000	(1.7732)	(0.2001)	0.0000	1	(1.9733)	01/06/2025
601995.SH	12/26/2024	SDB3261168678	200.00	4.8031	982.84	960.62	0.0000	4.3300	50.0000	0.0000	(0.1182)	(0.0133)	0.0000	1	(0.1316)	01/06/2025
601995.SH	12/24/2024	SDB3261168678	30,000.00	4.8031	147,426.45	144,093.51	0.0000	4.3300	50.0000	0.0000	(35.4643)	(4.0026)	0.0000	2	(39.4668)	01/06/2025
601995.SH	12/24/2024	SDB3261168678	7,200.00	4.8031	35,382.35	34,582.44	0.0000	4.3300	50.0000	0.0000	(8.5114)	(0.9606)	0.0000	2	(9.4720)	01/06/2025
601995.SH	12/24/2024	SDB3261168678	3,400.00	4.8031	16,708.33	16,330.60	0.0000	4.3300	50.0000	0.0000	(4.0193)	(0.4536)	0.0000	2	(4.4729)	01/06/2025
601995.SH	12/24/2024	SDB3261168678	4,000.00	4.8031	19,656.86	19,212.47	0.0000	4.3300	50.0000	0.0000	(4.7286)	(0.5337)	0.0000	2	(5.2622)	01/06/2025
601995.SH	12/24/2024	SDB3261168678	1,300.00	4.8031	6,388.48	6,244.05	0.0000	4.3300	50.0000	0.0000	(1.5368)	(0.1734)	0.0000	2	(1.7102)	01/06/2025
601995.SH	12/24/2024	SDB3261168678	2,700.00	4.8031	13,268.38	12,968.42	0.0000	4.3300	50.0000	0.0000	(3.1918)	(0.3602)	0.0000	2	(3.5520)	01/06/2025
601995.SH	12/24/2024	SDB3261168678	700.00	4.8031	3,439.95	3,362.18	0.0000	4.3300	50.0000	0.0000	(0.8275)	(0.0934)	0.0000	2	(0.9209)	01/06/2025
601995.SH	12/24/2024	SDB3261168678	7,800.00	4.8031	38,330.88	37,464.31	0.0000	4.3300	50.0000	0.0000	(9.2207)	(1.0407)	0.0000	2	(10.2614)	01/06/2025
601995.SH	12/24/2024	SDB3261168678	700.00	4.8031	3,439.95	3,362.18	0.0000	4.3300	50.0000	0.0000	(0.8275)	(0.0934)	0.0000	2	(0.9209)	01/06/2025
601995.SH	12/24/2024	SDB3261168678	200.00	4.8031	982.84	960.62	0.0000	4.3300	50.0000	0.0000	(0.2364)	(0.0267)	0.0000	2	(0.2631)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHINA INTERNATIONAL CAPITAL CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
601995.SH	12/24/2024	SDB3261168678	1,400.00	4.8031	6,879.90	6,724.36	0.0000	4.3300	50.0000	0.0000	(1.6550)	(0.1868)	0.0000	2	(1.8418)	01/06/2025
601995.SH	12/24/2024	SDB3261168678	1,700.00	4.8031	8,354.17	8,165.30	0.0000	4.3300	50.0000	0.0000	(2.0096)	(0.2268)	0.0000	2	(2.2365)	01/06/2025
601995.SH	12/24/2024	SDB3261168678	300.00	4.8031	1,474.26	1,440.94	0.0000	4.3300	50.0000	0.0000	(0.3546)	(0.0400)	0.0000	2	(0.3947)	01/06/2025
601995.SH	12/24/2024	SDB3261168678	3,000.00	4.8031	14,742.65	14,409.35	0.0000	4.3300	50.0000	0.0000	(3.5464)	(0.4003)	0.0000	2	(3.9467)	01/06/2025
601995.SH	12/24/2024	SDB3261168678	200.00	4.8031	982.84	960.62	0.0000	4.3300	50.0000	0.0000	(0.2364)	(0.0267)	0.0000	2	(0.2631)	01/06/2025
601995.SH	12/23/2024	SDB3261168678	30,000.00	4.8571	147,426.45	145,712.16	0.0000	4.3300	50.0000	0.0000	(12.7321)	(2.0238)	0.0000	1	(19.7559)	01/06/2025
601995.SH	12/23/2024	SDB3261168678	7,200.00	4.8571	35,382.35	34,970.92	0.0000	4.3300	50.0000	0.0000	(4.2557)	(0.4857)	0.0000	1	(4.7414)	01/06/2025
601995.SH	12/23/2024	SDB3261168678	3,400.00	4.8571	16,708.33	16,514.04	0.0000	4.3300	50.0000	0.0000	(2.0096)	(0.2294)	0.0000	1	(2.2390)	01/06/2025
601995.SH	12/23/2024	SDB3261168678	4,000.00	4.8571	19,656.86	19,428.29	0.0000	4.3300	50.0000	0.0000	(2.3643)	(0.2698)	0.0000	1	(2.6341)	01/06/2025
601995.SH	12/23/2024	SDB3261168678	1,300.00	4.8571	6,388.48	6,314.19	0.0000	4.3300	50.0000	0.0000	(0.7684)	(0.0877)	0.0000	1	(0.8561)	01/06/2025
601995.SH	12/23/2024	SDB3261168678	2,700.00	4.8571	13,268.38	13,114.09	0.0000	4.3300	50.0000	0.0000	(1.5959)	(0.1821)	0.0000	1	(1.7780)	01/06/2025
601995.SH	12/23/2024	SDB3261168678	700.00	4.8571	3,439.95	3,399.95	0.0000	4.3300	50.0000	0.0000	(0.4137)	(0.0472)	0.0000	1	(0.4610)	01/06/2025
601995.SH	12/23/2024	SDB3261168678	7,800.00	4.8571	38,330.88	37,885.16	0.0000	4.3300	50.0000	0.0000	(4.6104)	(0.5262)	0.0000	1	(5.1365)	01/06/2025
601995.SH	12/23/2024	SDB3261168678	700.00	4.8571	3,439.95	3,399.95	0.0000	4.3300	50.0000	0.0000	(0.4137)	(0.0472)	0.0000	1	(0.4610)	01/06/2025
601995.SH	12/23/2024	SDB3261168678	200.00	4.8571	982.84	971.41	0.0000	4.3300	50.0000	0.0000	(0.1182)	(0.0135)	0.0000	1	(0.1317)	01/06/2025
601995.SH	12/23/2024	SDB3261168678	1,400.00	4.8571	6,879.90	6,799.90	0.0000	4.3300	50.0000	0.0000	(0.8275)	(0.0944)	0.0000	1	(0.9219)	01/06/2025
601995.SH	12/23/2024	SDB3261168678	1,700.00	4.8571	8,354.17	8,257.02	0.0000	4.3300	50.0000	0.0000	(1.0048)	(0.1147)	0.0000	1	(1.1195)	01/06/2025
601995.SH	12/23/2024	SDB3261168678	300.00	4.8571	1,474.26	1,457.12	0.0000	4.3300	50.0000	0.0000	(0.1773)	(0.0202)	0.0000	1	(0.1976)	01/06/2025
601995.SH	12/23/2024	SDB3261168678	3,000.00	4.8571	14,742.65	14,571.22	0.0000	4.3300	50.0000	0.0000	(1.7732)	(0.2024)	0.0000	1	(1.9756)	01/06/2025
601995.SH	12/23/2024	SDB3261168678	200.00	4.8571	982.84	971.41	0.0000	4.3300	50.0000	0.0000	(0.1182)	(0.0135)	0.0000	1	(0.1317)	01/06/2025
601995.SH	12/20/2024	SDB3261168678	30,000.00	4.8726	147,426.45	146,176.89	0.0000	4.3300	50.0000	0.0000	(53.1964)	(6.0907)	0.0000	3	(59.2871)	01/06/2025
601995.SH	12/20/2024	SDB3261168678	7,200.00	4.8726	35,382.35	35,082.45	0.0000	4.3300	50.0000	0.0000	(12.7671)	(1.4618)	0.0000	3	(14.2289)	01/06/2025
601995.SH	12/20/2024	SDB3261168678	3,400.00	4.8726	16,708.33	16,566.71	0.0000	4.3300	50.0000	0.0000	(6.0289)	(0.6903)	0.0000	3	(6.7192)	01/06/2025
601995.SH	12/20/2024	SDB3261168678	4,000.00	4.8726	19,656.86	19,490.25	0.0000	4.3300	50.0000	0.0000	(7.0929)	(0.8121)	0.0000	3	(7.9049)	01/06/2025
601995.SH	12/20/2024	SDB3261168678	1,300.00	4.8726	6,388.48	6,334.33	0.0000	4.3300	50.0000	0.0000	(2.3052)	(0.2639)	0.0000	3	(2.5691)	01/06/2025
601995.SH	12/20/2024	SDB3261168678	2,700.00	4.8726	13,268.38	13,155.92	0.0000	4.3300	50.0000	0.0000	(4.7877)	(0.5482)	0.0000	3	(5.3358)	01/06/2025
601995.SH	12/20/2024	SDB3261168678	700.00	4.8726	3,439.95	3,410.79	0.0000	4.3300	50.0000	0.0000	(1.2412)	(0.1421)	0.0000	3	(1.3834)	01/06/2025
601995.SH	12/20/2024	SDB3261168678	7,800.00	4.8726	38,330.88	38,005.99	0.0000	4.3300	50.0000	0.0000	(13.8311)	(1.5836)	0.0000	3	(15.4146)	01/06/2025
601995.SH	12/20/2024	SDB3261168678	700.00	4.8726	3,439.95	3,410.79	0.0000	4.3300	50.0000	0.0000	(1.2412)	(0.1421)	0.0000	3	(1.3834)	01/06/2025
601995.SH	12/20/2024	SDB3261168678	200.00	4.8726	982.84	974.51	0.0000	4.3300	50.0000	0.0000	(0.3546)	(0.0406)	0.0000	3	(0.3952)	01/06/2025
601995.SH	12/20/2024	SDB3261168678	1,400.00	4.8726	6,879.90	6,821.59	0.0000	4.3300	50.0000	0.0000	(2.4825)	(0.2842)	0.0000	3	(2.7667)	01/06/2025
601995.SH	12/20/2024	SDB3261168678	1,700.00	4.8726	8,354.17	8,283.36	0.0000	4.3300	50.0000	0.0000	(3.0145)	(0.3451)	0.0000	3	(3.3596)	01/06/2025
601995.SH	12/20/2024	SDB3261168678	300.00	4.8726	1,474.26	1,461.77	0.0000	4.3300	50.0000	0.0000	(0.5320)	(0.0609)	0.0000	3	(0.5929)	01/06/2025
601995.SH	12/20/2024	SDB3261168678	3,000.00	4.8726	14,742.65	14,617.69	0.0000	4.3300	50.0000	0.0000	(5.3196)	(0.6091)	0.0000	3	(5.9287)	01/06/2025
601995.SH	12/20/2024	SDB3261168678	200.00	4.8726	982.84	974.51	0.0000	4.3300	50.0000	0.0000	(0.3546)	(0.0406)	0.0000	3	(0.3952)	01/06/2025
601995.SH	12/19/2024	SDB3261168678	30,000.00	4.8934	147,426.45	146,802.33	0.0000	4.5800	50.0000	0.0000	(18.7559)	(2.0389)	0.0000	1	(20.7948)	01/06/2025
601995.SH	12/19/2024	SDB3261168678	7,200.00	4.8934	35,382.35	35,232.56	0.0000	4.5800	50.0000	0.0000	(4.5014)	(0.4893)	0.0000	1	(4.9908)	01/06/2025
601995.SH	12/19/2024	SDB3261168678	3,400.00	4.8934	16,708.33	16,637.60	0.0000	4.5800	50.0000	0.0000	(2.1257)	(0.2311)	0.0000	1	(2.3567)	01/06/2025
601995.SH	12/19/2024	SDB3261168678	4,000.00	4.8934	19,656.86	19,573.64	0.0000	4.5800	50.0000	0.0000	(2.5008)	(0.2719)	0.0000	1	(2.7726)	01/06/2025
601995.SH	12/19/2024	SDB3261168678	1,300.00	4.8934	6,388.48	6,361.43	0.0000	4.5800	50.0000	0.0000	(0.8128)	(0.0884)	0.0000	1	(0.9011)	01/06/2025
601995.SH	12/19/2024	SDB3261168678	2,700.00	4.8934	13,268.38	13,212.21	0.0000	4.5800	50.0000	0.0000	(1.6880)	(0.1835)	0.0000	1	(1.8715)	01/06/2025
601995.SH	12/19/2024	SDB3261168678	700.00	4.8934	3,439.95	3,425.39	0.0000	4.5800	50.0000	0.0000	(0.4376)	(0.0476)	0.0000	1	(0.4852)	01/06/2025
601995.SH	12/19/2024	SDB3261168678	7,800.00	4.8934	38,330.88	38,168.61	0.0000	4.5800	50.0000	0.0000	(4.8765)	(0.5301)	0.0000	1	(5.4067)	01/06/2025
601995.SH	12/19/2024	SDB3261168678	700.00	4.8934	3,439.95	3,425.39	0.0000	4.5800	50.0000	0.0000	(0.4376)	(0.0476)	0.0000	1	(0.4852)	01/06/2025
601995.SH	12/19/2024	SDB3261168678	200.00	4.8934	982.84	978.68	0.0000	4.5800	50.0000	0.0000	(0.1250)	(0.0136)	0.0000	1	(0.1386)	01/06/2025
601995.SH	12/19/2024	SDB3261168678	1,400.00	4.8934	6,879.90	6,850.78	0.0000	4.5800	50.0000	0.0000	(0.8753)	(0.0951)	0.0000	1	(0.9704)	01/06/2025
601995.SH	12/19/2024	SDB3261168678	1,700.00	4.8934	8,354.17	8,318.80	0.0000	4.5800	50.0000	0.0000	(1.0628)	(0.1155)	0.0000	1	(1.1784)	01/06/2025
601995.SH	12/19/2024	SDB3261168678	300.00	4.8934	1,474.26	1,468.02	0.0000	4.5800	50.0000	0.0000	(0.1876)	(0.0204)	0.0000	1	(0.2079)	01/06/2025
601995.SH	12/19/2024	SDB3261168678	3,000.00	4.8934	14,742.65	14,680.23	0.0000	4.5800	50.0000	0.0000	(1.8756)	(0.2039)	0.0000	1	(2.0795)	01/06/2025
601995.SH	12/19/2024	SDB3261168678	200.00	4.8934	982.84	978.68	0.0000	4.5800	50.0000	0.0000	(0.1250)	(0.0136)	0.0000	1	(0.1386)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHINA INTERNATIONAL CAPITAL CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
601995.SH	12/18/2024	SDB3261168678	30,000.00	4.9406	147,426.45	148,216.74	0.0000	4.5800	50.0000	0.0000	(18.7559)	(2.0586)	0.0000	1	(20.8145)	01/06/2025
601995.SH	12/18/2024	SDB3261168678	7,200.00	4.9406	35,382.35	35,572.02	0.0000	4.5800	50.0000	0.0000	(4.5014)	(0.4941)	0.0000	1	(4.9955)	01/06/2025
601995.SH	12/18/2024	SDB3261168678	3,400.00	4.9406	16,708.33	16,797.90	0.0000	4.5800	50.0000	0.0000	(2.1257)	(0.2333)	0.0000	1	(2.3590)	01/06/2025
601995.SH	12/18/2024	SDB3261168678	4,000.00	4.9406	19,656.86	19,762.23	0.0000	4.5800	50.0000	0.0000	(2.5008)	(0.2745)	0.0000	1	(2.7753)	01/06/2025
601995.SH	12/18/2024	SDB3261168678	1,300.00	4.9406	6,388.48	6,422.73	0.0000	4.5800	50.0000	0.0000	(0.8128)	(0.0892)	0.0000	1	(0.9020)	01/06/2025
601995.SH	12/18/2024	SDB3261168678	2,700.00	4.9406	13,268.38	13,339.51	0.0000	4.5800	50.0000	0.0000	(1.6880)	(0.1853)	0.0000	1	(1.8733)	01/06/2025
601995.SH	12/18/2024	SDB3261168678	700.00	4.9406	3,439.95	3,458.39	0.0000	4.5800	50.0000	0.0000	(0.4376)	(0.0480)	0.0000	1	(0.4857)	01/06/2025
601995.SH	12/18/2024	SDB3261168678	7,800.00	4.9406	38,330.88	38,536.35	0.0000	4.5800	50.0000	0.0000	(4.8765)	(0.5352)	0.0000	1	(5.4118)	01/06/2025
601995.SH	12/18/2024	SDB3261168678	700.00	4.9406	3,439.95	3,458.39	0.0000	4.5800	50.0000	0.0000	(0.4376)	(0.0480)	0.0000	1	(0.4857)	01/06/2025
601995.SH	12/18/2024	SDB3261168678	200.00	4.9406	982.84	988.11	0.0000	4.5800	50.0000	0.0000	(0.1250)	(0.0137)	0.0000	1	(0.1388)	01/06/2025
601995.SH	12/18/2024	SDB3261168678	1,400.00	4.9406	6,879.90	6,916.78	0.0000	4.5800	50.0000	0.0000	(0.8753)	(0.0961)	0.0000	1	(0.9713)	01/06/2025
601995.SH	12/18/2024	SDB3261168678	1,700.00	4.9406	8,354.17	8,398.95	0.0000	4.5800	50.0000	0.0000	(1.0628)	(0.1167)	0.0000	1	(1.1795)	01/06/2025
601995.SH	12/18/2024	SDB3261168678	300.00	4.9406	1,474.26	1,482.17	0.0000	4.5800	50.0000	0.0000	(0.1876)	(0.0206)	0.0000	1	(0.2081)	01/06/2025
601995.SH	12/18/2024	SDB3261168678	3,000.00	4.9406	14,742.65	14,821.67	0.0000	4.5800	50.0000	0.0000	(1.8756)	(0.2059)	0.0000	1	(2.0814)	01/06/2025
601995.SH	12/18/2024	SDB3261168678	200.00	4.9406	982.84	988.11	0.0000	4.5800	50.0000	0.0000	(0.1250)	(0.0137)	0.0000	1	(0.1388)	01/06/2025
601995.SH	12/17/2024	SDB3261168678	30,000.00	5.0811	147,426.45	152,432.85	0.0000	4.5800	50.0000	0.0000	(18.7559)	(2.1171)	0.0000	1	(20.8730)	01/06/2025
601995.SH	12/17/2024	SDB3261168678	7,200.00	5.0811	35,382.35	36,583.88	0.0000	4.5800	50.0000	0.0000	(4.5014)	(0.5081)	0.0000	1	(5.0095)	01/06/2025
601995.SH	12/17/2024	SDB3261168678	3,400.00	5.0811	16,708.33	17,275.72	0.0000	4.5800	50.0000	0.0000	(2.1257)	(0.2399)	0.0000	1	(2.3656)	01/06/2025
601995.SH	12/17/2024	SDB3261168678	4,000.00	5.0811	19,656.86	20,324.38	0.0000	4.5800	50.0000	0.0000	(2.5008)	(0.2823)	0.0000	1	(2.7831)	01/06/2025
601995.SH	12/17/2024	SDB3261168678	1,300.00	5.0811	6,388.48	6,605.42	0.0000	4.5800	50.0000	0.0000	(0.8128)	(0.0917)	0.0000	1	(0.9045)	01/06/2025
601995.SH	12/17/2024	SDB3261168678	2,700.00	5.0811	13,268.38	13,718.96	0.0000	4.5800	50.0000	0.0000	(1.6880)	(0.1905)	0.0000	1	(1.8786)	01/06/2025
601995.SH	12/17/2024	SDB3261168678	700.00	5.0811	3,439.95	3,556.77	0.0000	4.5800	50.0000	0.0000	(0.4376)	(0.0494)	0.0000	1	(0.4870)	01/06/2025
601995.SH	12/17/2024	SDB3261168678	7,800.00	5.0811	38,330.88	39,632.54	0.0000	4.5800	50.0000	0.0000	(4.8765)	(0.5505)	0.0000	1	(5.4270)	01/06/2025
601995.SH	12/17/2024	SDB3261168678	700.00	5.0811	3,439.95	3,556.77	0.0000	4.5800	50.0000	0.0000	(0.4376)	(0.0494)	0.0000	1	(0.4870)	01/06/2025
601995.SH	12/17/2024	SDB3261168678	200.00	5.0811	982.84	1,016.22	0.0000	4.5800	50.0000	0.0000	(0.1250)	(0.0141)	0.0000	1	(0.1392)	01/06/2025
601995.SH	12/17/2024	SDB3261168678	1,400.00	5.0811	6,879.90	7,113.53	0.0000	4.5800	50.0000	0.0000	(0.8753)	(0.0988)	0.0000	1	(0.9741)	01/06/2025
601995.SH	12/17/2024	SDB3261168678	1,700.00	5.0811	8,354.17	8,637.86	0.0000	4.5800	50.0000	0.0000	(1.0628)	(0.1200)	0.0000	1	(1.1828)	01/06/2025
601995.SH	12/17/2024	SDB3261168678	300.00	5.0811	1,474.26	1,524.33	0.0000	4.5800	50.0000	0.0000	(0.1876)	(0.0212)	0.0000	1	(0.2087)	01/06/2025
601995.SH	12/17/2024	SDB3261168678	3,000.00	5.0811	14,742.65	15,243.29	0.0000	4.5800	50.0000	0.0000	(1.8756)	(0.2117)	0.0000	1	(2.0873)	01/06/2025
601995.SH	12/17/2024	SDB3261168678	200.00	5.0811	982.84	1,016.22	0.0000	4.5800	50.0000	0.0000	(0.1250)	(0.0141)	0.0000	1	(0.1392)	01/06/2025
601995.SH	12/16/2024	SDB3261168678	30,000.00	5.0561	147,426.45	151,681.56	0.0000	4.5800	50.0000	0.0000	(18.7559)	(2.1067)	0.0000	1	(20.8626)	01/06/2025
601995.SH	12/16/2024	SDB3261168678	7,200.00	5.0561	35,382.35	36,403.57	0.0000	4.5800	50.0000	0.0000	(4.5014)	(0.5056)	0.0000	1	(5.0070)	01/06/2025
601995.SH	12/16/2024	SDB3261168678	3,400.00	5.0561	16,708.33	17,190.58	0.0000	4.5800	50.0000	0.0000	(2.1257)	(0.2388)	0.0000	1	(2.3644)	01/06/2025
601995.SH	12/16/2024	SDB3261168678	4,000.00	5.0561	19,656.86	20,224.21	0.0000	4.5800	50.0000	0.0000	(2.5008)	(0.2809)	0.0000	1	(2.7817)	01/06/2025
601995.SH	12/16/2024	SDB3261168678	1,300.00	5.0561	6,388.48	6,572.87	0.0000	4.5800	50.0000	0.0000	(0.8128)	(0.0913)	0.0000	1	(0.9040)	01/06/2025
601995.SH	12/16/2024	SDB3261168678	2,700.00	5.0561	13,268.38	13,651.34	0.0000	4.5800	50.0000	0.0000	(1.6880)	(0.1896)	0.0000	1	(1.8776)	01/06/2025
601995.SH	12/16/2024	SDB3261168678	700.00	5.0561	3,439.95	3,539.24	0.0000	4.5800	50.0000	0.0000	(0.4376)	(0.0492)	0.0000	1	(0.4868)	01/06/2025
601995.SH	12/16/2024	SDB3261168678	7,800.00	5.0561	38,330.88	39,437.21	0.0000	4.5800	50.0000	0.0000	(4.8765)	(0.5477)	0.0000	1	(5.4243)	01/06/2025
601995.SH	12/16/2024	SDB3261168678	700.00	5.0561	3,439.95	3,539.24	0.0000	4.5800	50.0000	0.0000	(0.4376)	(0.0492)	0.0000	1	(0.4868)	01/06/2025
601995.SH	12/16/2024	SDB3261168678	200.00	5.0561	982.84	1,011.21	0.0000	4.5800	50.0000	0.0000	(0.1250)	(0.0140)	0.0000	1	(0.1391)	01/06/2025
601995.SH	12/16/2024	SDB3261168678	1,400.00	5.0561	6,879.90	7,078.47	0.0000	4.5800	50.0000	0.0000	(0.8753)	(0.0983)	0.0000	1	(0.9736)	01/06/2025
601995.SH	12/16/2024	SDB3261168678	1,700.00	5.0561	8,354.17	8,595.29	0.0000	4.5800	50.0000	0.0000	(1.0628)	(0.1194)	0.0000	1	(1.1822)	01/06/2025
601995.SH	12/16/2024	SDB3261168678	300.00	5.0561	1,474.26	1,516.82	0.0000	4.5800	50.0000	0.0000	(0.1876)	(0.0211)	0.0000	1	(0.2086)	01/06/2025
601995.SH	12/16/2024	SDB3261168678	3,000.00	5.0561	14,742.65	15,168.16	0.0000	4.5800	50.0000	0.0000	(1.8756)	(0.2107)	0.0000	1	(2.0863)	01/06/2025
601995.SH	12/16/2024	SDB3261168678	200.00	5.0561	982.84	1,011.21	0.0000	4.5800	50.0000	0.0000	(0.1250)	(0.0140)	0.0000	1	(0.1391)	01/06/2025
601995.SH	12/13/2024	SDB3261168678	30,000.00	5.1092	147,426.45	153,276.96	0.0000	4.5800	50.0000	0.0000	(56.2678)	(6.3865)	0.0000	3	(62.6543)	01/06/2025
601995.SH	12/13/2024	SDB3261168678	7,200.00	5.1092	35,382.35	36,786.47	0.0000	4.5800	50.0000	0.0000	(13.5043)	(1.5328)	0.0000	3	(15.0370)	01/06/2025
601995.SH	12/13/2024	SDB3261168678	3,400.00	5.1092	16,708.33	17,371.39	0.0000	4.5800	50.0000	0.0000	(6.3770)	(0.7238)	0.0000	3	(7.1008)	01/06/2025
601995.SH	12/13/2024	SDB3261168678	4,000.00	5.1092	19,656.86	20,436.93	0.0000	4.5800	50.0000	0.0000	(7.5024)	(0.8515)	0.0000	3	(8.3539)	01/06/2025
601995.SH	12/13/2024	SDB3261168678	1,300.00	5.1092	6,388.48	6,642.00	0.0000	4.5800	50.0000	0.0000	(2.4383)	(0.2768)	0.0000	3	(2.7150)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHINA INTERNATIONAL CAPITAL CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
601995.SH	12/13/2024	SDB3261168678	2,700.00	5.1092	13,268.38	13,794.93	0.0000	4.5800	50.0000	0.0000	(5.0641)	(0.5748)	0.0000	3	(5.6389)	01/06/2025
601995.SH	12/13/2024	SDB3261168678	700.00	5.1092	3,439.95	3,576.46	0.0000	4.5800	50.0000	0.0000	(1.3129)	(0.1490)	0.0000	3	(1.4619)	01/06/2025
601995.SH	12/13/2024	SDB3261168678	7,800.00	5.1092	38,330.88	39,852.01	0.0000	4.5800	50.0000	0.0000	(14.6296)	(1.6605)	0.0000	3	(16.2901)	01/06/2025
601995.SH	12/13/2024	SDB3261168678	700.00	5.1092	3,439.95	3,576.46	0.0000	4.5800	50.0000	0.0000	(1.3129)	(0.1490)	0.0000	3	(1.4619)	01/06/2025
601995.SH	12/13/2024	SDB3261168678	200.00	5.1092	982.84	1,021.85	0.0000	4.5800	50.0000	0.0000	(0.3751)	(0.0426)	0.0000	3	(0.4177)	01/06/2025
601995.SH	12/13/2024	SDB3261168678	1,400.00	5.1092	6,879.90	7,152.92	0.0000	4.5800	50.0000	0.0000	(2.6258)	(0.2980)	0.0000	3	(2.9239)	01/06/2025
601995.SH	12/13/2024	SDB3261168678	1,700.00	5.1092	8,354.17	8,685.69	0.0000	4.5800	50.0000	0.0000	(3.1885)	(0.3619)	0.0000	3	(3.5504)	01/06/2025
601995.SH	12/13/2024	SDB3261168678	300.00	5.1092	1,474.26	1,532.77	0.0000	4.5800	50.0000	0.0000	(0.5627)	(0.0639)	0.0000	3	(0.6265)	01/06/2025
601995.SH	12/13/2024	SDB3261168678	3,000.00	5.1092	14,742.65	15,327.70	0.0000	4.5800	50.0000	0.0000	(5.6268)	(0.6387)	0.0000	3	(6.2654)	01/06/2025
601995.SH	12/13/2024	SDB3261168678	200.00	5.1092	982.84	1,021.85	0.0000	4.5800	50.0000	0.0000	(0.3751)	(0.0426)	0.0000	3	(0.4177)	01/06/2025
601995.SH	12/12/2024	SDB3261168678	30,000.00	5.0743	147,426.45	152,227.89	0.0000	4.5800	50.0000	0.0000	(18.7559)	(2.1143)	0.0000	1	(20.8702)	01/06/2025
601995.SH	12/12/2024	SDB3261168678	7,200.00	5.0743	35,382.35	36,534.69	0.0000	4.5800	50.0000	0.0000	(4.5014)	(0.5074)	0.0000	1	(5.0088)	01/06/2025
601995.SH	12/12/2024	SDB3261168678	3,400.00	5.0743	16,708.33	17,252.49	0.0000	4.5800	50.0000	0.0000	(2.1257)	(0.2396)	0.0000	1	(2.3653)	01/06/2025
601995.SH	12/12/2024	SDB3261168678	4,000.00	5.0743	19,656.86	20,297.05	0.0000	4.5800	50.0000	0.0000	(2.5008)	(0.2819)	0.0000	1	(2.7827)	01/06/2025
601995.SH	12/12/2024	SDB3261168678	1,300.00	5.0743	6,388.48	6,596.54	0.0000	4.5800	50.0000	0.0000	(0.8128)	(0.0916)	0.0000	1	(0.9044)	01/06/2025
601995.SH	12/12/2024	SDB3261168678	2,700.00	5.0743	13,268.38	13,700.51	0.0000	4.5800	50.0000	0.0000	(1.6880)	(0.1903)	0.0000	1	(1.8783)	01/06/2025
601995.SH	12/12/2024	SDB3261168678	700.00	5.0743	3,439.95	3,551.98	0.0000	4.5800	50.0000	0.0000	(0.4376)	(0.0493)	0.0000	1	(0.4870)	01/06/2025
601995.SH	12/12/2024	SDB3261168678	7,800.00	5.0743	38,330.88	39,579.25	0.0000	4.5800	50.0000	0.0000	(4.8765)	(0.5497)	0.0000	1	(5.4263)	01/06/2025
601995.SH	12/12/2024	SDB3261168678	700.00	5.0743	3,439.95	3,551.98	0.0000	4.5800	50.0000	0.0000	(0.4376)	(0.0493)	0.0000	1	(0.4870)	01/06/2025
601995.SH	12/12/2024	SDB3261168678	200.00	5.0743	982.84	1,014.85	0.0000	4.5800	50.0000	0.0000	(0.1250)	(0.0141)	0.0000	1	(0.1391)	01/06/2025
601995.SH	12/12/2024	SDB3261168678	1,400.00	5.0743	6,879.90	7,103.97	0.0000	4.5800	50.0000	0.0000	(0.8753)	(0.0987)	0.0000	1	(0.9739)	01/06/2025
601995.SH	12/12/2024	SDB3261168678	1,700.00	5.0743	8,354.17	8,626.25	0.0000	4.5800	50.0000	0.0000	(1.0628)	(0.1198)	0.0000	1	(1.1826)	01/06/2025
601995.SH	12/12/2024	SDB3261168678	300.00	5.0743	1,474.26	1,522.28	0.0000	4.5800	50.0000	0.0000	(0.1876)	(0.0211)	0.0000	1	(0.2087)	01/06/2025
601995.SH	12/12/2024	SDB3261168678	3,000.00	5.0743	14,742.65	15,222.79	0.0000	4.5800	50.0000	0.0000	(1.8756)	(0.2114)	0.0000	1	(2.0870)	01/06/2025
601995.SH	12/12/2024	SDB3261168678	200.00	5.0743	982.84	1,014.85	0.0000	4.5800	50.0000	0.0000	(0.1250)	(0.0141)	0.0000	1	(0.1391)	01/06/2025
601995.SH	12/11/2024	SDB3261168678	35,500.00	5.1203	174,454.63	181,769.30	0.0000	4.5800	50.0000	0.0000	(22.1945)	(2.5246)	0.0000	1	(24.7191)	01/06/2025
601995.SH	12/11/2024	SDB3261168678	30,000.00	5.1203	147,426.45	153,607.86	0.0000	4.5800	50.0000	0.0000	(18.7559)	(2.1334)	0.0000	1	(20.8894)	01/06/2025
601995.SH	12/11/2024	SDB3261168678	7,200.00	5.1203	35,382.35	36,865.89	0.0000	4.5800	50.0000	0.0000	(4.5014)	(0.5120)	0.0000	1	(5.0134)	01/06/2025
601995.SH	12/11/2024	SDB3261168678	3,400.00	5.1203	16,708.33	17,408.89	0.0000	4.5800	50.0000	0.0000	(2.1257)	(0.2418)	0.0000	1	(2.3675)	01/06/2025
601995.SH	12/11/2024	SDB3261168678	1,200.00	5.1203	5,897.06	6,144.31	0.0000	4.5800	50.0000	0.0000	(0.7502)	(0.0853)	0.0000	1	(0.8356)	01/06/2025
601995.SH	12/11/2024	SDB3261168678	4,000.00	5.1203	19,656.86	20,481.05	0.0000	4.5800	50.0000	0.0000	(2.5008)	(0.2845)	0.0000	1	(2.7852)	01/06/2025
601995.SH	12/11/2024	SDB3261168678	1,300.00	5.1203	6,388.48	6,656.34	0.0000	4.5800	50.0000	0.0000	(0.8128)	(0.0924)	0.0000	1	(0.9052)	01/06/2025
601995.SH	12/11/2024	SDB3261168678	2,700.00	5.1203	13,268.38	13,824.71	0.0000	4.5800	50.0000	0.0000	(1.6880)	(0.1920)	0.0000	1	(1.8800)	01/06/2025
601995.SH	12/11/2024	SDB3261168678	700.00	5.1203	3,439.95	3,584.18	0.0000	4.5800	50.0000	0.0000	(0.4376)	(0.0498)	0.0000	1	(0.4874)	01/06/2025
601995.SH	12/11/2024	SDB3261168678	7,800.00	5.1203	38,330.88	39,938.04	0.0000	4.5800	50.0000	0.0000	(4.8765)	(0.5547)	0.0000	1	(5.4312)	01/06/2025
601995.SH	12/11/2024	SDB3261168678	700.00	5.1203	3,439.95	3,584.18	0.0000	4.5800	50.0000	0.0000	(0.4376)	(0.0498)	0.0000	1	(0.4874)	01/06/2025
601995.SH	12/11/2024	SDB3261168678	200.00	5.1203	982.84	1,024.05	0.0000	4.5800	50.0000	0.0000	(0.1250)	(0.0142)	0.0000	1	(0.1393)	01/06/2025
601995.SH	12/11/2024	SDB3261168678	1,400.00	5.1203	6,879.90	7,168.37	0.0000	4.5800	50.0000	0.0000	(0.8753)	(0.0996)	0.0000	1	(0.9748)	01/06/2025
601995.SH	12/11/2024	SDB3261168678	1,700.00	5.1203	8,354.17	8,704.45	0.0000	4.5800	50.0000	0.0000	(1.0628)	(0.1209)	0.0000	1	(1.1837)	01/06/2025
601995.SH	12/11/2024	SDB3261168678	300.00	5.1203	1,474.26	1,536.08	0.0000	4.5800	50.0000	0.0000	(0.1876)	(0.0213)	0.0000	1	(0.2089)	01/06/2025
601995.SH	12/11/2024	SDB3261168678	3,000.00	5.1203	14,742.65	15,360.79	0.0000	4.5800	50.0000	0.0000	(1.8756)	(0.2133)	0.0000	1	(2.0889)	01/06/2025
601995.SH	12/11/2024	SDB3261168678	200.00	5.1203	982.84	1,024.05	0.0000	4.5800	50.0000	0.0000	(0.1250)	(0.0142)	0.0000	1	(0.1393)	01/06/2025
601995.SH	12/10/2024	SDB3261168678	4,700.00	4.9783	23,096.81	23,397.93	0.0000	4.5800	50.0000	0.0000	(2.9384)	(0.3250)	0.0000	1	(3.2634)	01/06/2025
601995.SH	12/10/2024	SDB3261168678	36,300.00	4.9783	178,386.00	180,711.71	0.0000	4.5800	50.0000	0.0000	(22.6947)	(2.5099)	0.0000	1	(25.2045)	01/06/2025
601995.SH	12/10/2024	SDB3261168678	30,000.00	4.9783	147,426.45	149,348.52	0.0000	4.5800	50.0000	0.0000	(18.7559)	(2.0743)	0.0000	1	(20.8302)	01/06/2025
601995.SH	12/10/2024	SDB3261168678	7,200.00	4.9783	35,382.35	35,843.64	0.0000	4.5800	50.0000	0.0000	(4.5014)	(0.4978)	0.0000	1	(4.9992)	01/06/2025
601995.SH	12/10/2024	SDB3261168678	3,400.00	4.9783	16,708.33	16,926.17	0.0000	4.5800	50.0000	0.0000	(2.1257)	(0.2351)	0.0000	1	(2.3608)	01/06/2025
601995.SH	12/10/2024	SDB3261168678	1,200.00	4.9783	5,897.06	5,973.94	0.0000	4.5800	50.0000	0.0000	(0.7502)	(0.0830)	0.0000	1	(0.8332)	01/06/2025
601995.SH	12/10/2024	SDB3261168678	4,000.00	4.9783	19,656.86	19,913.14	0.0000	4.5800	50.0000	0.0000	(2.5008)	(0.2766)	0.0000	1	(2.7774)	01/06/2025
601995.SH	12/10/2024	SDB3261168678	1,300.00	4.9783	6,388.48	6,471.77	0.0000	4.5800	50.0000	0.0000	(0.8128)	(0.0899)	0.0000	1	(0.9026)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHINA INTERNATIONAL CAPITAL CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
601995.SH	12/10/2024	SDB3261168678	2,700.00	4.9783	13,268.38	13,441.37	0.0000	4.5800	50.0000	0.0000	(1.6880)	(0.1867)	0.0000	1	(1.8747)	01/06/2025
601995.SH	12/10/2024	SDB3261168678	700.00	4.9783	3,439.95	3,484.80	0.0000	4.5800	50.0000	0.0000	(0.4376)	(0.0484)	0.0000	1	(0.4860)	01/06/2025
601995.SH	12/10/2024	SDB3261168678	7,800.00	4.9783	38,330.88	38,830.62	0.0000	4.5800	50.0000	0.0000	(4.8765)	(0.5393)	0.0000	1	(5.4159)	01/06/2025
601995.SH	12/10/2024	SDB3261168678	700.00	4.9783	3,439.95	3,484.80	0.0000	4.5800	50.0000	0.0000	(0.4376)	(0.0484)	0.0000	1	(0.4860)	01/06/2025
601995.SH	12/10/2024	SDB3261168678	200.00	4.9783	982.84	995.66	0.0000	4.5800	50.0000	0.0000	(0.1250)	(0.0138)	0.0000	1	(0.1389)	01/06/2025
601995.SH	12/10/2024	SDB3261168678	1,400.00	4.9783	6,879.90	6,969.60	0.0000	4.5800	50.0000	0.0000	(0.8753)	(0.0968)	0.0000	1	(0.9721)	01/06/2025
601995.SH	12/10/2024	SDB3261168678	1,700.00	4.9783	8,354.17	8,463.08	0.0000	4.5800	50.0000	0.0000	(1.0628)	(0.1175)	0.0000	1	(1.1804)	01/06/2025
601995.SH	12/10/2024	SDB3261168678	300.00	4.9783	1,474.26	1,493.49	0.0000	4.5800	50.0000	0.0000	(0.1876)	(0.0207)	0.0000	1	(0.2083)	01/06/2025
601995.SH	12/10/2024	SDB3261168678	3,000.00	4.9783	14,742.65	14,934.85	0.0000	4.5800	50.0000	0.0000	(1.8756)	(0.2074)	0.0000	1	(2.0830)	01/06/2025
601995.SH	12/10/2024	SDB3261168678	200.00	4.9783	982.84	995.66	0.0000	4.5800	50.0000	0.0000	(0.1250)	(0.0138)	0.0000	1	(0.1389)	01/06/2025
601995.SH	12/09/2024	SDB3261168678	4,700.00	4.9389	23,096.81	23,212.91	0.0000	4.5800	50.0000	0.0000	(2.9384)	(0.3224)	0.0000	1	(3.2608)	01/06/2025
601995.SH	12/09/2024	SDB3261168678	36,300.00	4.9389	178,386.00	179,282.65	0.0000	4.5800	50.0000	0.0000	(22.6947)	(2.4900)	0.0000	1	(25.1847)	01/06/2025
601995.SH	12/09/2024	SDB3261168678	30,000.00	4.9389	147,426.45	148,167.48	0.0000	4.5800	50.0000	0.0000	(18.7559)	(2.0579)	0.0000	1	(20.8138)	01/06/2025
601995.SH	12/09/2024	SDB3261168678	7,200.00	4.9389	35,382.35	35,560.20	0.0000	4.5800	50.0000	0.0000	(4.5014)	(0.4939)	0.0000	1	(4.9953)	01/06/2025
601995.SH	12/09/2024	SDB3261168678	3,400.00	4.9389	16,708.33	16,792.31	0.0000	4.5800	50.0000	0.0000	(2.1257)	(0.2332)	0.0000	1	(2.3589)	01/06/2025
601995.SH	12/09/2024	SDB3261168678	1,200.00	4.9389	5,897.06	5,926.70	0.0000	4.5800	50.0000	0.0000	(0.7502)	(0.0823)	0.0000	1	(0.8326)	01/06/2025
601995.SH	12/09/2024	SDB3261168678	4,000.00	4.9389	19,656.86	19,755.66	0.0000	4.5800	50.0000	0.0000	(2.5008)	(0.2744)	0.0000	1	(2.7752)	01/06/2025
601995.SH	12/09/2024	SDB3261168678	1,300.00	4.9389	6,388.48	6,420.59	0.0000	4.5800	50.0000	0.0000	(0.8128)	(0.0892)	0.0000	1	(0.9019)	01/06/2025
601995.SH	12/09/2024	SDB3261168678	2,700.00	4.9389	13,268.38	13,335.07	0.0000	4.5800	50.0000	0.0000	(1.6880)	(0.1852)	0.0000	1	(1.8732)	01/06/2025
601995.SH	12/09/2024	SDB3261168678	700.00	4.9389	3,439.95	3,457.24	0.0000	4.5800	50.0000	0.0000	(0.4376)	(0.0480)	0.0000	1	(0.4857)	01/06/2025
601995.SH	12/09/2024	SDB3261168678	7,800.00	4.9389	38,330.88	38,523.54	0.0000	4.5800	50.0000	0.0000	(4.8765)	(0.5350)	0.0000	1	(5.4116)	01/06/2025
601995.SH	12/09/2024	SDB3261168678	700.00	4.9389	3,439.95	3,457.24	0.0000	4.5800	50.0000	0.0000	(0.4376)	(0.0480)	0.0000	1	(0.4857)	01/06/2025
601995.SH	12/09/2024	SDB3261168678	200.00	4.9389	982.84	987.78	0.0000	4.5800	50.0000	0.0000	(0.1250)	(0.0137)	0.0000	1	(0.1388)	01/06/2025
601995.SH	12/09/2024	SDB3261168678	1,400.00	4.9389	6,879.90	6,914.48	0.0000	4.5800	50.0000	0.0000	(0.8753)	(0.0960)	0.0000	1	(0.9713)	01/06/2025
601995.SH	12/09/2024	SDB3261168678	1,700.00	4.9389	8,354.17	8,396.16	0.0000	4.5800	50.0000	0.0000	(1.0628)	(0.1166)	0.0000	1	(1.1794)	01/06/2025
601995.SH	12/09/2024	SDB3261168678	300.00	4.9389	1,474.26	1,481.67	0.0000	4.5800	50.0000	0.0000	(0.1876)	(0.0206)	0.0000	1	(0.2081)	01/06/2025
601995.SH	12/09/2024	SDB3261168678	3,000.00	4.9389	14,742.65	14,816.75	0.0000	4.5800	50.0000	0.0000	(1.8756)	(0.2058)	0.0000	1	(2.0814)	01/06/2025
601995.SH	12/09/2024	SDB3261168678	200.00	4.9389	982.84	987.78	0.0000	4.5800	50.0000	0.0000	(0.1250)	(0.0137)	0.0000	1	(0.1388)	01/06/2025
601995.SH	12/06/2024	SDB3261168678	5,000.00	4.9729	24,571.08	24,864.72	0.0000	4.5800	50.0000	0.0000	(9.3780)	(1.0360)	0.0000	3	(10.4140)	01/06/2025
601995.SH	12/06/2024	SDB3261168678	36,300.00	4.9729	178,386.00	180,517.83	0.0000	4.5800	50.0000	0.0000	(68.0840)	(7.5216)	0.0000	3	(75.6056)	01/06/2025
601995.SH	12/06/2024	SDB3261168678	30,000.00	4.9729	147,426.45	149,188.29	0.0000	4.5800	50.0000	0.0000	(56.2678)	(6.2162)	0.0000	3	(62.4839)	01/06/2025
601995.SH	12/06/2024	SDB3261168678	7,200.00	4.9729	35,382.35	35,805.19	0.0000	4.5800	50.0000	0.0000	(13.5043)	(1.4919)	0.0000	3	(14.9961)	01/06/2025
601995.SH	12/06/2024	SDB3261168678	3,400.00	4.9729	16,708.33	16,908.01	0.0000	4.5800	50.0000	0.0000	(6.3770)	(0.7045)	0.0000	3	(7.0815)	01/06/2025
601995.SH	12/06/2024	SDB3261168678	1,200.00	4.9729	5,897.06	5,967.53	0.0000	4.5800	50.0000	0.0000	(2.2507)	(0.2486)	0.0000	3	(2.4994)	01/06/2025
601995.SH	12/06/2024	SDB3261168678	4,000.00	4.9729	19,656.86	19,891.77	0.0000	4.5800	50.0000	0.0000	(7.5024)	(0.8288)	0.0000	3	(8.3312)	01/06/2025
601995.SH	12/06/2024	SDB3261168678	1,300.00	4.9729	6,388.48	6,464.83	0.0000	4.5800	50.0000	0.0000	(2.4383)	(0.2694)	0.0000	3	(2.7076)	01/06/2025
601995.SH	12/06/2024	SDB3261168678	2,700.00	4.9729	13,268.38	13,426.95	0.0000	4.5800	50.0000	0.0000	(5.0641)	(0.5595)	0.0000	3	(5.6236)	01/06/2025
601995.SH	12/06/2024	SDB3261168678	700.00	4.9729	3,439.95	3,481.06	0.0000	4.5800	50.0000	0.0000	(1.3129)	(0.1450)	0.0000	3	(1.4580)	01/06/2025
601995.SH	12/06/2024	SDB3261168678	7,800.00	4.9729	38,330.88	38,788.96	0.0000	4.5800	50.0000	0.0000	(14.6296)	(1.6162)	0.0000	3	(16.2458)	01/06/2025
601995.SH	12/06/2024	SDB3261168678	700.00	4.9729	3,439.95	3,481.06	0.0000	4.5800	50.0000	0.0000	(1.3129)	(0.1450)	0.0000	3	(1.4580)	01/06/2025
601995.SH	12/06/2024	SDB3261168678	200.00	4.9729	982.84	994.59	0.0000	4.5800	50.0000	0.0000	(0.3751)	(0.0414)	0.0000	3	(0.4166)	01/06/2025
601995.SH	12/06/2024	SDB3261168678	1,400.00	4.9729	6,879.90	6,962.12	0.0000	4.5800	50.0000	0.0000	(2.6258)	(0.2901)	0.0000	3	(2.9159)	01/06/2025
601995.SH	12/06/2024	SDB3261168678	1,700.00	4.9729	8,354.17	8,454.00	0.0000	4.5800	50.0000	0.0000	(3.1885)	(0.3523)	0.0000	3	(3.5408)	01/06/2025
601995.SH	12/06/2024	SDB3261168678	300.00	4.9729	1,474.26	1,491.88	0.0000	4.5800	50.0000	0.0000	(0.5627)	(0.0622)	0.0000	3	(0.6248)	01/06/2025
601995.SH	12/06/2024	SDB3261168678	3,000.00	4.9729	14,742.65	14,918.83	0.0000	4.5800	50.0000	0.0000	(5.6268)	(0.6216)	0.0000	3	(6.2484)	01/06/2025
601995.SH	12/06/2024	SDB3261168678	200.00	4.9729	982.84	994.59	0.0000	4.5800	50.0000	0.0000	(0.3751)	(0.0414)	0.0000	3	(0.4166)	01/06/2025
601995.SH	12/05/2024	SDB3261168678	7,600.00	5.0092	37,348.03	38,070.14	0.0000	4.5800	50.0000	0.0000	(4.7515)	(0.5288)	0.0000	1	(5.2803)	01/06/2025
601995.SH	12/05/2024	SDB3261168678	200.00	5.0092	982.84	1,001.85	0.0000	4.5800	50.0000	0.0000	(0.1250)	(0.0139)	0.0000	1	(0.1390)	01/06/2025
601995.SH	12/05/2024	SDB3261168678	12,100.00	5.0092	59,462.00	60,611.67	0.0000	4.5800	50.0000	0.0000	(7.5649)	(0.8418)	0.0000	1	(8.4067)	01/06/2025
601995.SH	12/05/2024	SDB3261168678	36,300.00	5.0092	178,386.00	181,835.01	0.0000	4.5800	50.0000	0.0000	(22.6947)	(2.5255)	0.0000	1	(25.2202)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHINA INTERNATIONAL CAPITAL CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
601995.SH	12/05/2024	SDB3261168678	30,000.00	5.0092	147,426.45	150,276.87	0.0000	4.5800	50.0000	0.0000	(18.7559)	(2.0872)	0.0000	1	(20.8431)	01/06/2025
601995.SH	12/05/2024	SDB3261168678	7,200.00	5.0092	35,382.35	36,066.45	0.0000	4.5800	50.0000	0.0000	(4.5014)	(0.5009)	0.0000	1	(5.0023)	01/06/2025
601995.SH	12/05/2024	SDB3261168678	3,400.00	5.0092	16,708.33	17,031.38	0.0000	4.5800	50.0000	0.0000	(2.1257)	(0.2365)	0.0000	1	(2.3622)	01/06/2025
601995.SH	12/05/2024	SDB3261168678	1,200.00	5.0092	5,897.06	6,011.07	0.0000	4.5800	50.0000	0.0000	(0.7502)	(0.0835)	0.0000	1	(0.8337)	01/06/2025
601995.SH	12/05/2024	SDB3261168678	4,000.00	5.0092	19,656.86	20,036.92	0.0000	4.5800	50.0000	0.0000	(2.5008)	(0.2783)	0.0000	1	(2.7791)	01/06/2025
601995.SH	12/05/2024	SDB3261168678	1,300.00	5.0092	6,388.48	6,512.00	0.0000	4.5800	50.0000	0.0000	(0.8128)	(0.0904)	0.0000	1	(0.9032)	01/06/2025
601995.SH	12/05/2024	SDB3261168678	2,700.00	5.0092	13,268.38	13,524.92	0.0000	4.5800	50.0000	0.0000	(1.6880)	(0.1878)	0.0000	1	(1.8759)	01/06/2025
601995.SH	12/05/2024	SDB3261168678	700.00	5.0092	3,439.95	3,506.46	0.0000	4.5800	50.0000	0.0000	(0.4376)	(0.0487)	0.0000	1	(0.4863)	01/06/2025
601995.SH	12/05/2024	SDB3261168678	7,800.00	5.0092	38,330.88	39,071.99	0.0000	4.5800	50.0000	0.0000	(4.8765)	(0.5427)	0.0000	1	(5.4192)	01/06/2025
601995.SH	12/05/2024	SDB3261168678	700.00	5.0092	3,439.95	3,506.46	0.0000	4.5800	50.0000	0.0000	(0.4376)	(0.0487)	0.0000	1	(0.4863)	01/06/2025
601995.SH	12/05/2024	SDB3261168678	200.00	5.0092	982.84	1,001.85	0.0000	4.5800	50.0000	0.0000	(0.1250)	(0.0139)	0.0000	1	(0.1390)	01/06/2025
601995.SH	12/05/2024	SDB3261168678	1,400.00	5.0092	6,879.90	7,012.92	0.0000	4.5800	50.0000	0.0000	(0.8753)	(0.0974)	0.0000	1	(0.9727)	01/06/2025
601995.SH	12/05/2024	SDB3261168678	1,700.00	5.0092	8,354.17	8,515.69	0.0000	4.5800	50.0000	0.0000	(1.0628)	(0.1183)	0.0000	1	(1.1811)	01/06/2025
601995.SH	12/05/2024	SDB3261168678	300.00	5.0092	1,474.26	1,502.77	0.0000	4.5800	50.0000	0.0000	(0.1876)	(0.0209)	0.0000	1	(0.2084)	01/06/2025
601995.SH	12/05/2024	SDB3261168678	3,000.00	5.0092	14,742.65	15,027.69	0.0000	4.5800	50.0000	0.0000	(1.8756)	(0.2087)	0.0000	1	(2.0843)	01/06/2025
601995.SH	12/05/2024	SDB3261168678	200.00	5.0092	982.84	1,001.85	0.0000	4.5800	50.0000	0.0000	(0.1250)	(0.0139)	0.0000	1	(0.1390)	01/06/2025
601995.SH	12/04/2024	SDB3261168678	7,600.00	4.9142	37,348.03	37,348.03	0.0000	4.5800	50.0000	0.0000	(4.7515)	(0.5187)	0.0000	1	(5.2702)	01/06/2025
601995.SH	12/04/2024	SDB3261168678	200.00	4.9142	982.84	982.84	0.0000	4.5800	50.0000	0.0000	(0.1250)	(0.0137)	0.0000	1	(0.1387)	01/06/2025
601995.SH	12/04/2024	SDB3261168678	12,100.00	4.9142	59,462.00	59,462.00	0.0000	4.5800	50.0000	0.0000	(7.5649)	(0.8259)	0.0000	1	(8.3907)	01/06/2025
601995.SH	12/04/2024	SDB3261168678	36,300.00	4.9142	178,386.00	178,386.00	0.0000	4.5800	50.0000	0.0000	(22.6947)	(2.4776)	0.0000	1	(25.1722)	01/06/2025
601995.SH	12/04/2024	SDB3261168678	30,000.00	4.9142	147,426.45	147,426.45	0.0000	4.5800	50.0000	0.0000	(18.7559)	(2.0476)	0.0000	1	(20.8035)	01/06/2025
601995.SH	12/04/2024	SDB3261168678	7,200.00	4.9142	35,382.35	35,382.35	0.0000	4.5800	50.0000	0.0000	(4.5014)	(0.4914)	0.0000	1	(4.9928)	01/06/2025
601995.SH	12/04/2024	SDB3261168678	3,400.00	4.9142	16,708.33	16,708.33	0.0000	4.5800	50.0000	0.0000	(2.1257)	(0.2321)	0.0000	1	(2.3577)	01/06/2025
601995.SH	12/04/2024	SDB3261168678	1,200.00	4.9142	5,897.06	5,897.06	0.0000	4.5800	50.0000	0.0000	(0.7502)	(0.0819)	0.0000	1	(0.8321)	01/06/2025
601995.SH	12/04/2024	SDB3261168678	4,000.00	4.9142	19,656.86	19,656.86	0.0000	4.5800	50.0000	0.0000	(2.5008)	(0.2730)	0.0000	1	(2.7738)	01/06/2025
601995.SH	12/04/2024	SDB3261168678	1,300.00	4.9142	6,388.48	6,388.48	0.0000	4.5800	50.0000	0.0000	(0.8128)	(0.0887)	0.0000	1	(0.9015)	01/06/2025
601995.SH	12/04/2024	SDB3261168678	2,700.00	4.9142	13,268.38	13,268.38	0.0000	4.5800	50.0000	0.0000	(1.6880)	(0.1843)	0.0000	1	(1.8723)	01/06/2025
601995.SH	12/04/2024	SDB3261168678	700.00	4.9142	3,439.95	3,439.95	0.0000	4.5800	50.0000	0.0000	(0.4376)	(0.0478)	0.0000	1	(0.4854)	01/06/2025
601995.SH	12/04/2024	SDB3261168678	7,800.00	4.9142	38,330.88	38,330.88	0.0000	4.5800	50.0000	0.0000	(4.8765)	(0.5324)	0.0000	1	(5.4089)	01/06/2025
601995.SH	12/04/2024	SDB3261168678	700.00	4.9142	3,439.95	3,439.95	0.0000	4.5800	50.0000	0.0000	(0.4376)	(0.0478)	0.0000	1	(0.4854)	01/06/2025
601995.SH	12/04/2024	SDB3261168678	200.00	4.9142	982.84	982.84	0.0000	4.5800	50.0000	0.0000	(0.1250)	(0.0137)	0.0000	1	(0.1387)	01/06/2025
601995.SH	12/04/2024	SDB3261168678	1,400.00	4.9142	6,879.90	6,879.90	0.0000	4.5800	50.0000	0.0000	(0.8753)	(0.0956)	0.0000	1	(0.9708)	01/06/2025
601995.SH	12/04/2024	SDB3261168678	1,700.00	4.9142	8,354.17	8,354.17	0.0000	4.5800	50.0000	0.0000	(1.0628)	(0.1160)	0.0000	1	(1.1789)	01/06/2025
601995.SH	12/04/2024	SDB3261168678	300.00	4.9142	1,474.26	1,474.26	0.0000	4.5800	50.0000	0.0000	(0.1876)	(0.0205)	0.0000	1	(0.2080)	01/06/2025
601995.SH	12/04/2024	SDB3261168678	3,000.00	4.9142	14,742.65	14,742.65	0.0000	4.5800	50.0000	0.0000	(1.8756)	(0.2048)	0.0000	1	(2.0804)	01/06/2025
601995.SH	12/04/2024	SDB3261168678	200.00	4.9142	982.84	982.84	0.0000	4.5800	50.0000	0.0000	(0.1250)	(0.0137)	0.0000	1	(0.1387)	01/06/2025
TOTAL CHINA INTERNATIONAL CAPITAL CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND												(1,522.5147)	(170.8936)	0.0000	(1,693.4083)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHINA LIFE INSURANCE COMPANY L*TD CMN CLASS A SERIES NORTHBOUND																
601628.SH	01/03/2025	SDB3262681150	4,700.00	5.8869	26,828.36	27,668.24	0.0000	4.3300	50.0000	0.0000	(9.6806)	(1.1528)	0.0000	3	(10.8334)	01/06/2025
601628.SH	01/03/2025	SDB3262681150	7,900.00	5.8869	45,060.04	46,506.19	0.0000	4.3300	50.0000	0.0000	(16.2592)	(1.9378)	0.0000	3	(18.1969)	01/06/2025
601628.SH	01/03/2025	SDB3262681150	100.00	5.8869	571.08	588.69	0.0000	4.3300	50.0000	0.0000	(0.2061)	(0.0245)	0.0000	3	(0.2306)	01/06/2025
601628.SH	01/03/2025	SDB3262681150	900.00	5.8869	5,143.45	5,298.17	0.0000	4.3300	50.0000	0.0000	(1.8559)	(0.2208)	0.0000	3	(2.0767)	01/06/2025
601628.SH	01/03/2025	SDB3262681150	2,500.00	5.8869	14,648.33	14,717.15	0.0000	4.3300	50.0000	0.0000	(5.2856)	(0.6132)	0.0000	3	(5.8988)	01/06/2025
601628.SH	01/03/2025	SDB3262681150	2,200.00	5.8869	12,891.00	12,951.09	0.0000	4.3300	50.0000	0.0000	(4.6515)	(0.5396)	0.0000	3	(5.1911)	01/06/2025
601628.SH	01/02/2025	SDB3262681150	4,700.00	5.8219	26,828.36	27,362.96	0.0000	4.3300	50.0000	0.0000	(3.2269)	(0.3800)	0.0000	1	(3.6069)	01/06/2025
601628.SH	01/02/2025	SDB3262681150	7,900.00	5.8219	45,060.04	45,993.06	0.0000	4.3300	50.0000	0.0000	(5.4197)	(0.6388)	0.0000	1	(6.0585)	01/06/2025
601628.SH	01/02/2025	SDB3262681150	100.00	5.8219	571.08	582.19	0.0000	4.3300	50.0000	0.0000	(0.0687)	(0.0081)	0.0000	1	(0.0768)	01/06/2025
601628.SH	01/02/2025	SDB3262681150	900.00	5.8219	5,143.45	5,239.72	0.0000	4.3300	50.0000	0.0000	(0.6186)	(0.0728)	0.0000	1	(0.6914)	01/06/2025
601628.SH	01/02/2025	SDB3262681150	2,500.00	5.8219	14,648.33	14,554.77	0.0000	4.3300	50.0000	0.0000	(1.7619)	(0.2021)	0.0000	1	(1.9640)	01/06/2025
601628.SH	01/02/2025	SDB3262681150	2,200.00	5.8219	12,891.00	12,808.19	0.0000	4.3300	50.0000	0.0000	(1.5505)	(0.1779)	0.0000	1	(1.7284)	01/06/2025
601628.SH	12/31/2024	SDB3262681150	4,700.00	5.8160	26,828.36	27,334.97	0.0000	4.3300	50.0000	0.0000	(6.4537)	(0.7593)	0.0000	2	(7.2130)	01/06/2025
601628.SH	12/31/2024	SDB3262681150	7,900.00	5.8160	45,060.04	45,946.01	0.0000	4.3300	50.0000	0.0000	(10.8394)	(1.2763)	0.0000	2	(12.1157)	01/06/2025
601628.SH	12/31/2024	SDB3262681150	100.00	5.8160	571.08	581.60	0.0000	4.3300	50.0000	0.0000	(0.1374)	(0.0162)	0.0000	2	(0.1535)	01/06/2025
601628.SH	12/31/2024	SDB3262681150	900.00	5.8160	5,143.45	5,234.36	0.0000	4.3300	50.0000	0.0000	(1.2373)	(0.1454)	0.0000	2	(1.3827)	01/06/2025
601628.SH	12/31/2024	SDB3262681150	2,500.00	5.8160	14,648.33	14,539.88	0.0000	4.3300	50.0000	0.0000	(3.5237)	(0.4039)	0.0000	2	(3.9276)	01/06/2025
601628.SH	12/31/2024	SDB3262681150	2,200.00	5.8160	12,891.00	12,795.09	0.0000	4.3300	50.0000	0.0000	(3.1010)	(0.3554)	0.0000	2	(3.4564)	01/06/2025
601628.SH	12/30/2024	SDB3262681150	4,700.00	5.6862	26,828.36	26,725.35	0.0000	4.3300	50.0000	0.0000	(3.2269)	(0.3712)	0.0000	1	(3.5980)	01/06/2025
601628.SH	12/30/2024	SDB3262681150	7,900.00	5.6862	45,060.04	44,921.33	0.0000	4.3300	50.0000	0.0000	(5.4197)	(0.6239)	0.0000	1	(6.0436)	01/06/2025
601628.SH	12/30/2024	SDB3262681150	100.00	5.6862	571.08	568.62	0.0000	4.3300	50.0000	0.0000	(0.0687)	(0.0079)	0.0000	1	(0.0766)	01/06/2025
601628.SH	12/30/2024	SDB3262681150	900.00	5.6862	5,143.45	5,117.62	0.0000	4.3300	50.0000	0.0000	(0.6186)	(0.0711)	0.0000	1	(0.6897)	01/06/2025
601628.SH	12/30/2024	SDB3262681150	2,500.00	5.6862	14,648.33	14,215.61	0.0000	4.3300	50.0000	0.0000	(1.7619)	(0.1974)	0.0000	1	(1.9593)	01/06/2025
601628.SH	12/30/2024	SDB3262681150	2,200.00	5.6862	12,891.00	12,509.74	0.0000	4.3300	50.0000	0.0000	(1.5505)	(0.1737)	0.0000	1	(1.7242)	01/06/2025
601628.SH	12/27/2024	SDB3262681150	4,700.00	5.6691	26,828.36	26,644.91	0.0000	4.3300	50.0000	0.0000	(9.6806)	(1.1102)	0.0000	3	(10.7908)	01/06/2025
601628.SH	12/27/2024	SDB3262681150	7,900.00	5.6691	45,060.04	44,786.13	0.0000	4.3300	50.0000	0.0000	(16.2592)	(1.8661)	0.0000	3	(18.1253)	01/06/2025
601628.SH	12/27/2024	SDB3262681150	100.00	5.6691	571.08	566.91	0.0000	4.3300	50.0000	0.0000	(0.2061)	(0.0236)	0.0000	3	(0.2297)	01/06/2025
601628.SH	12/27/2024	SDB3262681150	900.00	5.6691	5,143.45	5,102.22	0.0000	4.3300	50.0000	0.0000	(1.8559)	(0.2126)	0.0000	3	(2.0685)	01/06/2025
601628.SH	12/27/2024	SDB3262681150	2,500.00	5.6691	14,648.33	14,172.83	0.0000	4.3300	50.0000	0.0000	(5.2856)	(0.5905)	0.0000	3	(5.8761)	01/06/2025
601628.SH	12/27/2024	SDB3262681150	2,200.00	5.6691	12,891.00	12,472.09	0.0000	4.3300	50.0000	0.0000	(4.6515)	(0.5197)	0.0000	3	(5.1712)	01/06/2025
601628.SH	12/26/2024	SDB3262681150	4,700.00	5.7110	26,828.36	26,841.54	0.0000	4.3300	50.0000	0.0000	(3.2269)	(0.3728)	0.0000	1	(3.5997)	01/06/2025
601628.SH	12/26/2024	SDB3262681150	7,900.00	5.7110	45,060.04	45,116.62	0.0000	4.3300	50.0000	0.0000	(5.4197)	(0.6266)	0.0000	1	(6.0463)	01/06/2025
601628.SH	12/26/2024	SDB3262681150	100.00	5.7110	571.08	571.10	0.0000	4.3300	50.0000	0.0000	(0.0687)	(0.0079)	0.0000	1	(0.0766)	01/06/2025
601628.SH	12/26/2024	SDB3262681150	900.00	5.7110	5,143.45	5,139.87	0.0000	4.3300	50.0000	0.0000	(0.6186)	(0.0714)	0.0000	1	(0.6900)	01/06/2025
601628.SH	12/26/2024	SDB3262681150	2,500.00	5.7110	14,648.33	14,277.41	0.0000	4.3300	50.0000	0.0000	(1.7619)	(0.1983)	0.0000	1	(1.9602)	01/06/2025
601628.SH	12/26/2024	SDB3262681150	2,200.00	5.7110	12,891.00	12,564.12	0.0000	4.3300	50.0000	0.0000	(1.5505)	(0.1745)	0.0000	1	(1.7250)	01/06/2025
601628.SH	12/24/2024	SDB3262681150	4,700.00	5.7110	26,828.36	26,841.54	0.0000	4.3300	50.0000	0.0000	(6.4537)	(0.7456)	0.0000	2	(7.1993)	01/06/2025
601628.SH	12/24/2024	SDB3262681150	7,900.00	5.7110	45,060.04	45,116.62	0.0000	4.3300	50.0000	0.0000	(10.8394)	(1.2532)	0.0000	2	(12.0927)	01/06/2025
601628.SH	12/24/2024	SDB3262681150	100.00	5.7110	571.08	571.10	0.0000	4.3300	50.0000	0.0000	(0.1374)	(0.0159)	0.0000	2	(0.1532)	01/06/2025
601628.SH	12/24/2024	SDB3262681150	900.00	5.7110	5,143.45	5,139.87	0.0000	4.3300	50.0000	0.0000	(1.2373)	(0.1428)	0.0000	2	(1.3801)	01/06/2025
601628.SH	12/24/2024	SDB3262681150	2,500.00	5.7110	14,648.33	14,277.41	0.0000	4.3300	50.0000	0.0000	(3.5237)	(0.3966)	0.0000	2	(3.9203)	01/06/2025
601628.SH	12/24/2024	SDB3262681150	2,200.00	5.7110	12,891.00	12,564.12	0.0000	4.3300	50.0000	0.0000	(3.1010)	(0.3490)	0.0000	2	(3.4500)	01/06/2025
601628.SH	12/23/2024	SDB3262681150	4,700.00	5.7116	26,828.36	26,844.62	0.0000	4.3300	50.0000	0.0000	(3.2269)	(0.3728)	0.0000	1	(3.5997)	01/06/2025
601628.SH	12/23/2024	SDB3262681150	7,900.00	5.7116	45,060.04	45,121.81	0.0000	4.3300	50.0000	0.0000	(5.4197)	(0.6267)	0.0000	1	(6.0464)	01/06/2025
601628.SH	12/23/2024	SDB3262681150	100.00	5.7116	571.08	571.16	0.0000	4.3300	50.0000	0.0000	(0.0687)	(0.0079)	0.0000	1	(0.0766)	01/06/2025
601628.SH	12/23/2024	SDB3262681150	900.00	5.7116	5,143.45	5,140.46	0.0000	4.3300	50.0000	0.0000	(0.6186)	(0.0714)	0.0000	1	(0.6900)	01/06/2025
601628.SH	12/23/2024	SDB3262681150	2,500.00	5.7116	14,648.33	14,279.05	0.0000	4.3300	50.0000	0.0000	(1.7619)	(0.1983)	0.0000	1	(1.9602)	01/06/2025
601628.SH	12/23/2024	SDB3262681150	2,200.00	5.7116	12,891.00	12,565.57	0.0000	4.3300	50.0000	0.0000	(1.5505)	(0.1745)	0.0000	1	(1.7250)	01/06/2025
601628.SH	12/20/2024	SDB3262681150	4,700.00	5.6981	26,828.36	26,781.27	0.0000	4.3300	50.0000	0.0000	(9.6806)	(1.1159)	0.0000	3	(10.7965)	01/06/2025
601628.SH	12/20/2024	SDB3262681150	7,900.00	5.6981	45,060.04	45,015.32	0.0000	4.3300	50.0000	0.0000	(16.2592)	(1.8756)	0.0000	3	(18.1348)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHINA LIFE INSURANCE COMPANY L*TD CMN CLASS A SERIES NORTHBOUND (Cont.)																
601628.SH	12/20/2024	SDB3262681150	100.00	5.6981	571.08	569.81	0.0000	4.3300	50.0000	0.0000	(0.2061)	(0.0237)	0.0000	3	(0.2298)	01/06/2025
601628.SH	12/20/2024	SDB3262681150	900.00	5.6981	5,143.45	5,128.33	0.0000	4.3300	50.0000	0.0000	(1.8559)	(0.2137)	0.0000	3	(2.0696)	01/06/2025
601628.SH	12/20/2024	SDB3262681150	2,500.00	5.6981	14,648.33	14,245.35	0.0000	4.3300	50.0000	0.0000	(5.2856)	(0.5936)	0.0000	3	(5.8792)	01/06/2025
601628.SH	12/20/2024	SDB3262681150	2,200.00	5.6981	12,891.00	12,535.91	0.0000	4.3300	50.0000	0.0000	(4.6515)	(0.5223)	0.0000	3	(5.1738)	01/06/2025
601628.SH	12/19/2024	SDB3262681150	900.00	5.6742	5,143.45	5,106.79	0.0000	4.5800	50.0000	0.0000	(0.6544)	(0.0709)	0.0000	1	(0.7253)	01/06/2025
601628.SH	12/19/2024	SDB3262681150	2,500.00	5.6742	14,648.33	14,185.54	0.0000	4.5800	50.0000	0.0000	(1.8636)	(0.1970)	0.0000	1	(2.0606)	01/06/2025
601628.SH	12/19/2024	SDB3262681150	2,200.00	5.6742	12,891.00	12,483.28	0.0000	4.5800	50.0000	0.0000	(1.6400)	(0.1734)	0.0000	1	(1.8134)	01/06/2025
601628.SH	12/18/2024	SDB3262681150	2,500.00	5.7830	14,648.33	14,457.41	0.0000	4.5800	50.0000	0.0000	(1.8636)	(0.2008)	0.0000	1	(2.0644)	01/06/2025
601628.SH	12/18/2024	SDB3262681150	2,200.00	5.7830	12,891.00	12,722.52	0.0000	4.5800	50.0000	0.0000	(1.6400)	(0.1767)	0.0000	1	(1.8167)	01/06/2025
601628.SH	12/17/2024	SDB3262681150	2,500.00	6.0761	14,648.33	15,190.30	0.0000	4.5800	50.0000	0.0000	(1.8636)	(0.2110)	0.0000	1	(2.0746)	01/06/2025
601628.SH	12/17/2024	SDB3262681150	2,200.00	6.0761	12,891.00	13,367.46	0.0000	4.5800	50.0000	0.0000	(1.6400)	(0.1857)	0.0000	1	(1.8257)	01/06/2025
601628.SH	12/16/2024	SDB3262681150	2,500.00	5.9614	14,648.33	14,903.57	0.0000	4.5800	50.0000	0.0000	(1.8636)	(0.2070)	0.0000	1	(2.0706)	01/06/2025
601628.SH	12/16/2024	SDB3262681150	2,200.00	5.9614	12,891.00	13,115.14	0.0000	4.5800	50.0000	0.0000	(1.6400)	(0.1822)	0.0000	1	(1.8222)	01/06/2025
601628.SH	12/13/2024	SDB3262681150	2,500.00	6.1060	14,648.33	15,264.88	0.0000	4.5800	50.0000	0.0000	(5.5908)	(0.6360)	0.0000	3	(6.2268)	01/06/2025
601628.SH	12/13/2024	SDB3262681150	2,200.00	6.1060	12,891.00	13,433.10	0.0000	4.5800	50.0000	0.0000	(4.9201)	(0.5597)	0.0000	3	(5.4798)	01/06/2025
601628.SH	12/13/2024	SDB3262681150	700.00	6.1060	4,101.68	4,274.17	0.0000	4.5800	50.0000	0.0000	(1.5655)	(0.1781)	0.0000	3	(1.7436)	01/06/2025
601628.SH	12/13/2024	SDB3262681150	100.00	6.1060	581.80	610.60	0.0000	4.5800	50.0000	0.0000	(0.2221)	(0.0254)	0.0000	3	(0.2475)	01/06/2025
601628.SH	12/13/2024	SDB3262681150	100.00	6.1060	581.80	610.60	0.0000	4.5800	50.0000	0.0000	(0.2221)	(0.0254)	0.0000	3	(0.2475)	01/06/2025
601628.SH	12/13/2024	SDB3262681150	5,200.00	6.1060	30,253.66	31,750.96	0.0000	4.5800	50.0000	0.0000	(11.5468)	(1.3230)	0.0000	3	(12.8698)	01/06/2025
601628.SH	12/13/2024	SDB3262681150	3,200.00	6.1060	18,617.64	19,539.05	0.0000	4.5800	50.0000	0.0000	(7.1057)	(0.8141)	0.0000	3	(7.9199)	01/06/2025
601628.SH	12/13/2024	SDB3262681150	1,100.00	6.1060	6,399.81	6,716.55	0.0000	4.5800	50.0000	0.0000	(2.4426)	(0.2799)	0.0000	3	(2.7225)	01/06/2025
601628.SH	12/12/2024	SDB3262681150	2,500.00	6.0439	14,648.33	15,109.65	0.0000	4.5800	50.0000	0.0000	(1.8636)	(0.2099)	0.0000	1	(2.0734)	01/06/2025
601628.SH	12/12/2024	SDB3262681150	2,200.00	6.0439	12,891.00	13,296.49	0.0000	4.5800	50.0000	0.0000	(1.6400)	(0.1847)	0.0000	1	(1.8247)	01/06/2025
601628.SH	12/12/2024	SDB3262681150	700.00	6.0439	4,101.68	4,230.70	0.0000	4.5800	50.0000	0.0000	(0.5218)	(0.0588)	0.0000	1	(0.5806)	01/06/2025
601628.SH	12/12/2024	SDB3262681150	100.00	6.0439	581.80	604.39	0.0000	4.5800	50.0000	0.0000	(0.0740)	(0.0084)	0.0000	1	(0.0824)	01/06/2025
601628.SH	12/12/2024	SDB3262681150	100.00	6.0439	581.80	604.39	0.0000	4.5800	50.0000	0.0000	(0.0740)	(0.0084)	0.0000	1	(0.0824)	01/06/2025
601628.SH	12/12/2024	SDB3262681150	5,200.00	6.0439	30,253.66	31,428.06	0.0000	4.5800	50.0000	0.0000	(3.8489)	(0.4365)	0.0000	1	(4.2854)	01/06/2025
601628.SH	12/12/2024	SDB3262681150	3,200.00	6.0439	18,617.64	19,340.35	0.0000	4.5800	50.0000	0.0000	(2.3686)	(0.2686)	0.0000	1	(2.6372)	01/06/2025
601628.SH	12/12/2024	SDB3262681150	50,900.00	6.0439	296,136.76	307,632.37	0.0000	4.5800	50.0000	0.0000	(37.6752)	(4.2727)	0.0000	1	(41.9478)	01/06/2025
601628.SH	12/12/2024	SDB3262681150	1,300.00	6.0439	7,563.41	7,857.02	0.0000	4.5800	50.0000	0.0000	(0.9622)	(0.1091)	0.0000	1	(1.0714)	01/06/2025
601628.SH	12/11/2024	SDB3262681150	2,500.00	6.0248	14,648.33	15,062.03	0.0000	4.5800	50.0000	0.0000	(1.8636)	(0.2092)	0.0000	1	(2.0728)	01/06/2025
601628.SH	12/11/2024	SDB3262681150	2,200.00	6.0248	12,891.00	13,254.58	0.0000	4.5800	50.0000	0.0000	(1.6400)	(0.1841)	0.0000	1	(1.8241)	01/06/2025
601628.SH	12/11/2024	SDB3262681150	700.00	6.0248	4,101.68	4,217.37	0.0000	4.5800	50.0000	0.0000	(0.5218)	(0.0586)	0.0000	1	(0.5804)	01/06/2025
601628.SH	12/11/2024	SDB3262681150	100.00	6.0248	581.80	602.48	0.0000	4.5800	50.0000	0.0000	(0.0740)	(0.0084)	0.0000	1	(0.0824)	01/06/2025
601628.SH	12/11/2024	SDB3262681150	100.00	6.0248	581.80	602.48	0.0000	4.5800	50.0000	0.0000	(0.0740)	(0.0084)	0.0000	1	(0.0824)	01/06/2025
601628.SH	12/11/2024	SDB3262681150	5,200.00	6.0248	30,253.66	31,329.01	0.0000	4.5800	50.0000	0.0000	(3.8489)	(0.4351)	0.0000	1	(4.2841)	01/06/2025
601628.SH	12/11/2024	SDB3262681150	3,200.00	6.0248	18,617.64	19,279.39	0.0000	4.5800	50.0000	0.0000	(2.3686)	(0.2678)	0.0000	1	(2.6363)	01/06/2025
601628.SH	12/11/2024	SDB3262681150	50,900.00	6.0248	296,136.76	306,662.83	0.0000	4.5800	50.0000	0.0000	(37.6752)	(4.2592)	0.0000	1	(41.9344)	01/06/2025
601628.SH	12/11/2024	SDB3262681150	11,600.00	6.0248	67,488.93	69,887.80	0.0000	4.5800	50.0000	0.0000	(8.5861)	(0.9707)	0.0000	1	(9.5568)	01/06/2025
601628.SH	12/11/2024	SDB3262681150	300.00	6.0248	1,745.40	1,807.44	0.0000	4.5800	50.0000	0.0000	(0.2221)	(0.0251)	0.0000	1	(0.2472)	01/06/2025
601628.SH	12/11/2024	SDB3262681150	100.00	6.0248	581.80	602.48	0.0000	4.5800	50.0000	0.0000	(0.0740)	(0.0084)	0.0000	1	(0.0824)	01/06/2025
601628.SH	12/11/2024	SDB3262681150	300.00	6.0248	1,745.40	1,807.44	0.0000	4.5800	50.0000	0.0000	(0.2221)	(0.0251)	0.0000	1	(0.2472)	01/06/2025
601628.SH	12/11/2024	SDB3262681150	100.00	6.0248	581.80	602.48	0.0000	4.5800	50.0000	0.0000	(0.0740)	(0.0084)	0.0000	1	(0.0824)	01/06/2025
601628.SH	12/11/2024	SDB3262681150	200.00	6.0248	1,163.60	1,204.96	0.0000	4.5800	50.0000	0.0000	(0.1480)	(0.0167)	0.0000	1	(0.1648)	01/06/2025
601628.SH	12/11/2024	SDB3262681150	1,300.00	6.0248	7,563.41	7,832.25	0.0000	4.5800	50.0000	0.0000	(0.9622)	(0.1088)	0.0000	1	(1.0710)	01/06/2025
601628.SH	12/11/2024	SDB3262681150	1,000.00	6.0248	5,818.01	6,024.81	0.0000	4.5800	50.0000	0.0000	(0.7402)	(0.0837)	0.0000	1	(0.8239)	01/06/2025
601628.SH	12/11/2024	SDB3262681150	300.00	6.0248	1,745.40	1,807.44	0.0000	4.5800	50.0000	0.0000	(0.2221)	(0.0251)	0.0000	1	(0.2472)	01/06/2025
601628.SH	12/11/2024	SDB3262681150	100.00	6.0248	581.80	602.48	0.0000	4.5800	50.0000	0.0000	(0.0740)	(0.0084)	0.0000	1	(0.0824)	01/06/2025
601628.SH	12/10/2024	SDB3262681150	2,500.00	5.7920	14,648.33	14,479.90	0.0000	4.5800	50.0000	0.0000	(1.8636)	(0.2011)	0.0000	1	(2.0647)	01/06/2025
601628.SH	12/10/2024	SDB3262681150	2,200.00	5.7920	12,891.00	12,742.32	0.0000	4.5800	50.0000	0.0000	(1.6400)	(0.1770)	0.0000	1	(1.8170)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHINA LIFE INSURANCE COMPANY L*TD CMN CLASS A SERIES NORTHBOUND (Cont.)																
601628.SH	12/10/2024	SDB3262681150	700.00	5.7920	4,101.68	4,054.37	0.0000	4.5800	50.0000	0.0000	(0.5218)	(0.0563)	0.0000	1	(0.5781)	01/06/2025
601628.SH	12/10/2024	SDB3262681150	100.00	5.7920	581.80	579.20	0.0000	4.5800	50.0000	0.0000	(0.0740)	(0.0080)	0.0000	1	(0.0821)	01/06/2025
601628.SH	12/10/2024	SDB3262681150	100.00	5.7920	581.80	579.20	0.0000	4.5800	50.0000	0.0000	(0.0740)	(0.0080)	0.0000	1	(0.0821)	01/06/2025
601628.SH	12/10/2024	SDB3262681150	5,200.00	5.7920	30,253.66	30,118.20	0.0000	4.5800	50.0000	0.0000	(3.8489)	(0.4183)	0.0000	1	(4.2672)	01/06/2025
601628.SH	12/10/2024	SDB3262681150	3,200.00	5.7920	18,617.64	18,534.28	0.0000	4.5800	50.0000	0.0000	(2.3686)	(0.2574)	0.0000	1	(2.6260)	01/06/2025
601628.SH	12/10/2024	SDB3262681150	50,900.00	5.7920	296,136.76	294,810.87	0.0000	4.5800	50.0000	0.0000	(37.6752)	(4.0946)	0.0000	1	(41.7698)	01/06/2025
601628.SH	12/10/2024	SDB3262681150	11,600.00	5.7920	67,488.93	67,186.76	0.0000	4.5800	50.0000	0.0000	(8.5861)	(0.9331)	0.0000	1	(9.5192)	01/06/2025
601628.SH	12/10/2024	SDB3262681150	300.00	5.7920	1,745.40	1,737.59	0.0000	4.5800	50.0000	0.0000	(0.2221)	(0.0241)	0.0000	1	(0.2462)	01/06/2025
601628.SH	12/10/2024	SDB3262681150	100.00	5.7920	581.80	579.20	0.0000	4.5800	50.0000	0.0000	(0.0740)	(0.0080)	0.0000	1	(0.0821)	01/06/2025
601628.SH	12/10/2024	SDB3262681150	300.00	5.7920	1,745.40	1,737.59	0.0000	4.5800	50.0000	0.0000	(0.2221)	(0.0241)	0.0000	1	(0.2462)	01/06/2025
601628.SH	12/10/2024	SDB3262681150	100.00	5.7920	581.80	579.20	0.0000	4.5800	50.0000	0.0000	(0.0740)	(0.0080)	0.0000	1	(0.0821)	01/06/2025
601628.SH	12/10/2024	SDB3262681150	200.00	5.7920	1,163.60	1,158.39	0.0000	4.5800	50.0000	0.0000	(0.1480)	(0.0161)	0.0000	1	(0.1641)	01/06/2025
601628.SH	12/10/2024	SDB3262681150	1,300.00	5.7920	7,563.41	7,529.55	0.0000	4.5800	50.0000	0.0000	(0.9622)	(0.1046)	0.0000	1	(1.0668)	01/06/2025
601628.SH	12/10/2024	SDB3262681150	1,000.00	5.7920	5,818.01	5,791.96	0.0000	4.5800	50.0000	0.0000	(0.7402)	(0.0804)	0.0000	1	(0.8206)	01/06/2025
601628.SH	12/10/2024	SDB3262681150	300.00	5.7920	1,745.40	1,737.59	0.0000	4.5800	50.0000	0.0000	(0.2221)	(0.0241)	0.0000	1	(0.2462)	01/06/2025
601628.SH	12/10/2024	SDB3262681150	100.00	5.7920	581.80	579.20	0.0000	4.5800	50.0000	0.0000	(0.0740)	(0.0080)	0.0000	1	(0.0821)	01/06/2025
601628.SH	12/09/2024	SDB3262681150	2,500.00	5.8339	14,648.33	14,584.76	0.0000	4.5800	50.0000	0.0000	(1.8636)	(0.2026)	0.0000	1	(2.0662)	01/06/2025
601628.SH	12/09/2024	SDB3262681150	2,200.00	5.8339	12,891.00	12,834.59	0.0000	4.5800	50.0000	0.0000	(1.6400)	(0.1783)	0.0000	1	(1.8183)	01/06/2025
601628.SH	12/09/2024	SDB3262681150	700.00	5.8339	4,101.68	4,083.73	0.0000	4.5800	50.0000	0.0000	(0.5218)	(0.0567)	0.0000	1	(0.5785)	01/06/2025
601628.SH	12/09/2024	SDB3262681150	100.00	5.8339	581.80	583.39	0.0000	4.5800	50.0000	0.0000	(0.0740)	(0.0081)	0.0000	1	(0.0821)	01/06/2025
601628.SH	12/09/2024	SDB3262681150	100.00	5.8339	581.80	583.39	0.0000	4.5800	50.0000	0.0000	(0.0740)	(0.0081)	0.0000	1	(0.0821)	01/06/2025
601628.SH	12/09/2024	SDB3262681150	5,200.00	5.8339	30,253.66	30,336.31	0.0000	4.5800	50.0000	0.0000	(3.8489)	(0.4213)	0.0000	1	(4.2703)	01/06/2025
601628.SH	12/09/2024	SDB3262681150	3,200.00	5.8339	18,617.64	18,668.50	0.0000	4.5800	50.0000	0.0000	(2.3686)	(0.2593)	0.0000	1	(2.6279)	01/06/2025
601628.SH	12/09/2024	SDB3262681150	50,900.00	5.8339	296,136.76	296,945.76	0.0000	4.5800	50.0000	0.0000	(37.6752)	(4.1242)	0.0000	1	(41.7994)	01/06/2025
601628.SH	12/09/2024	SDB3262681150	11,600.00	5.8339	67,488.93	67,673.30	0.0000	4.5800	50.0000	0.0000	(8.5861)	(0.9399)	0.0000	1	(9.5260)	01/06/2025
601628.SH	12/09/2024	SDB3262681150	300.00	5.8339	1,745.40	1,750.17	0.0000	4.5800	50.0000	0.0000	(0.2221)	(0.0243)	0.0000	1	(0.2464)	01/06/2025
601628.SH	12/09/2024	SDB3262681150	100.00	5.8339	581.80	583.39	0.0000	4.5800	50.0000	0.0000	(0.0740)	(0.0081)	0.0000	1	(0.0821)	01/06/2025
601628.SH	12/09/2024	SDB3262681150	300.00	5.8339	1,745.40	1,750.17	0.0000	4.5800	50.0000	0.0000	(0.2221)	(0.0243)	0.0000	1	(0.2464)	01/06/2025
601628.SH	12/09/2024	SDB3262681150	100.00	5.8339	581.80	583.39	0.0000	4.5800	50.0000	0.0000	(0.0740)	(0.0081)	0.0000	1	(0.0821)	01/06/2025
601628.SH	12/09/2024	SDB3262681150	200.00	5.8339	1,163.60	1,166.78	0.0000	4.5800	50.0000	0.0000	(0.1480)	(0.0162)	0.0000	1	(0.1642)	01/06/2025
601628.SH	12/09/2024	SDB3262681150	1,300.00	5.8339	7,563.41	7,584.08	0.0000	4.5800	50.0000	0.0000	(0.9622)	(0.1053)	0.0000	1	(1.0676)	01/06/2025
601628.SH	12/09/2024	SDB3262681150	1,000.00	5.8339	5,818.01	5,833.90	0.0000	4.5800	50.0000	0.0000	(0.7402)	(0.0810)	0.0000	1	(0.8212)	01/06/2025
601628.SH	12/09/2024	SDB3262681150	300.00	5.8339	1,745.40	1,750.17	0.0000	4.5800	50.0000	0.0000	(0.2221)	(0.0243)	0.0000	1	(0.2464)	01/06/2025
601628.SH	12/09/2024	SDB3262681150	100.00	5.8339	581.80	583.39	0.0000	4.5800	50.0000	0.0000	(0.0740)	(0.0081)	0.0000	1	(0.0821)	01/06/2025
601628.SH	12/06/2024	SDB3262681150	2,500.00	5.9045	14,648.33	14,761.28	0.0000	4.5800	50.0000	0.0000	(5.5908)	(0.6151)	0.0000	3	(6.2058)	01/06/2025
601628.SH	12/06/2024	SDB3262681150	2,200.00	5.9045	12,891.00	12,989.93	0.0000	4.5800	50.0000	0.0000	(4.9201)	(0.5412)	0.0000	3	(5.4613)	01/06/2025
601628.SH	12/06/2024	SDB3262681150	700.00	5.9045	4,101.68	4,133.16	0.0000	4.5800	50.0000	0.0000	(1.5655)	(0.1722)	0.0000	3	(1.7377)	01/06/2025
601628.SH	12/06/2024	SDB3262681150	100.00	5.9045	581.80	590.45	0.0000	4.5800	50.0000	0.0000	(0.2221)	(0.0246)	0.0000	3	(0.2467)	01/06/2025
601628.SH	12/06/2024	SDB3262681150	100.00	5.9045	581.80	590.45	0.0000	4.5800	50.0000	0.0000	(0.2221)	(0.0246)	0.0000	3	(0.2467)	01/06/2025
601628.SH	12/06/2024	SDB3262681150	5,200.00	5.9045	30,253.66	30,703.47	0.0000	4.5800	50.0000	0.0000	(11.5468)	(1.2793)	0.0000	3	(12.8261)	01/06/2025
601628.SH	12/06/2024	SDB3262681150	3,200.00	5.9045	18,617.64	18,894.44	0.0000	4.5800	50.0000	0.0000	(7.1057)	(0.7873)	0.0000	3	(7.8930)	01/06/2025
601628.SH	12/06/2024	SDB3262681150	50,900.00	5.9045	296,136.76	300,539.76	0.0000	4.5800	50.0000	0.0000	(113.0255)	(12.5225)	0.0000	3	(125.5480)	01/06/2025
601628.SH	12/06/2024	SDB3262681150	11,600.00	5.9045	67,488.93	68,492.36	0.0000	4.5800	50.0000	0.0000	(25.7583)	(2.8538)	0.0000	3	(28.6121)	01/06/2025
601628.SH	12/06/2024	SDB3262681150	300.00	5.9045	1,745.40	1,771.35	0.0000	4.5800	50.0000	0.0000	(0.6662)	(0.0738)	0.0000	3	(0.7400)	01/06/2025
601628.SH	12/06/2024	SDB3262681150	100.00	5.9045	581.80	590.45	0.0000	4.5800	50.0000	0.0000	(0.2221)	(0.0246)	0.0000	3	(0.2467)	01/06/2025
601628.SH	12/06/2024	SDB3262681150	300.00	5.9045	1,745.40	1,771.35	0.0000	4.5800	50.0000	0.0000	(0.6662)	(0.0738)	0.0000	3	(0.7400)	01/06/2025
601628.SH	12/06/2024	SDB3262681150	100.00	5.9045	581.80	590.45	0.0000	4.5800	50.0000	0.0000	(0.2221)	(0.0246)	0.0000	3	(0.2467)	01/06/2025
601628.SH	12/06/2024	SDB3262681150	200.00	5.9045	1,163.60	1,180.90	0.0000	4.5800	50.0000	0.0000	(0.4441)	(0.0492)	0.0000	3	(0.4933)	01/06/2025
601628.SH	12/06/2024	SDB3262681150	1,300.00	5.9045	7,563.41	7,675.87	0.0000	4.5800	50.0000	0.0000	(2.8867)	(0.3198)	0.0000	3	(3.2065)	01/06/2025
601628.SH	12/06/2024	SDB3262681150	1,000.00	5.9045	5,818.01	5,904.51	0.0000	4.5800	50.0000	0.0000	(2.2205)	(0.2460)	0.0000	3	(2.4666)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHINA LIFE INSURANCE COMPANY L*TD CMN CLASS A SERIES NORTHBOUND (Cont.)																
601628.SH	12/06/2024	SDB3262681150	300.00	5.9045	1,745.40	1,771.35	0.0000	4.5800	50.0000	0.0000	(0.6662)	(0.0738)	0.0000	3	(0.7400)	01/06/2025
601628.SH	12/06/2024	SDB3262681150	100.00	5.9045	581.80	590.45	0.0000	4.5800	50.0000	0.0000	(0.2221)	(0.0246)	0.0000	3	(0.2467)	01/06/2025
601628.SH	12/05/2024	SDB3262681150	100.00	5.8340	581.80	583.40	0.0000	4.5800	50.0000	0.0000	(0.0740)	(0.0081)	0.0000	1	(0.0821)	01/06/2025
601628.SH	12/05/2024	SDB3262681150	100.00	5.8340	581.80	583.40	0.0000	4.5800	50.0000	0.0000	(0.0740)	(0.0081)	0.0000	1	(0.0821)	01/06/2025
601628.SH	12/05/2024	SDB3262681150	5,200.00	5.8340	30,253.66	30,336.99	0.0000	4.5800	50.0000	0.0000	(3.8489)	(0.4213)	0.0000	1	(4.2703)	01/06/2025
601628.SH	12/05/2024	SDB3262681150	3,200.00	5.8340	18,617.64	18,668.92	0.0000	4.5800	50.0000	0.0000	(2.3686)	(0.2593)	0.0000	1	(2.6279)	01/06/2025
601628.SH	12/05/2024	SDB3262681150	50,900.00	5.8340	296,136.76	296,952.48	0.0000	4.5800	50.0000	0.0000	(37.6752)	(4.1243)	0.0000	1	(41.7995)	01/06/2025
601628.SH	12/05/2024	SDB3262681150	11,600.00	5.8340	67,488.93	67,674.83	0.0000	4.5800	50.0000	0.0000	(8.5861)	(0.9399)	0.0000	1	(9.5260)	01/06/2025
601628.SH	12/05/2024	SDB3262681150	300.00	5.8340	1,745.40	1,750.21	0.0000	4.5800	50.0000	0.0000	(0.2221)	(0.0243)	0.0000	1	(0.2464)	01/06/2025
601628.SH	12/05/2024	SDB3262681150	100.00	5.8340	581.80	583.40	0.0000	4.5800	50.0000	0.0000	(0.0740)	(0.0081)	0.0000	1	(0.0821)	01/06/2025
601628.SH	12/05/2024	SDB3262681150	300.00	5.8340	1,745.40	1,750.21	0.0000	4.5800	50.0000	0.0000	(0.2221)	(0.0243)	0.0000	1	(0.2464)	01/06/2025
601628.SH	12/05/2024	SDB3262681150	100.00	5.8340	581.80	583.40	0.0000	4.5800	50.0000	0.0000	(0.0740)	(0.0081)	0.0000	1	(0.0821)	01/06/2025
601628.SH	12/05/2024	SDB3262681150	200.00	5.8340	1,163.60	1,166.81	0.0000	4.5800	50.0000	0.0000	(0.1480)	(0.0162)	0.0000	1	(0.1642)	01/06/2025
601628.SH	12/05/2024	SDB3262681150	1,300.00	5.8340	7,563.41	7,584.25	0.0000	4.5800	50.0000	0.0000	(0.9622)	(0.1053)	0.0000	1	(1.0676)	01/06/2025
601628.SH	12/05/2024	SDB3262681150	1,000.00	5.8340	5,818.01	5,834.04	0.0000	4.5800	50.0000	0.0000	(0.7402)	(0.0810)	0.0000	1	(0.8212)	01/06/2025
601628.SH	12/05/2024	SDB3262681150	300.00	5.8340	1,745.40	1,750.21	0.0000	4.5800	50.0000	0.0000	(0.2221)	(0.0243)	0.0000	1	(0.2464)	01/06/2025
601628.SH	12/05/2024	SDB3262681150	100.00	5.8340	581.80	583.40	0.0000	4.5800	50.0000	0.0000	(0.0740)	(0.0081)	0.0000	1	(0.0821)	01/06/2025
601628.SH	12/04/2024	SDB3262681150	100.00	5.8180	581.80	581.80	0.0000	4.5800	50.0000	0.0000	(0.0740)	(0.0081)	0.0000	1	(0.0821)	01/06/2025
601628.SH	12/04/2024	SDB3262681150	100.00	5.8180	581.80	581.80	0.0000	4.5800	50.0000	0.0000	(0.0740)	(0.0081)	0.0000	1	(0.0821)	01/06/2025
601628.SH	12/04/2024	SDB3262681150	5,200.00	5.8180	30,253.66	30,253.66	0.0000	4.5800	50.0000	0.0000	(3.8489)	(0.4202)	0.0000	1	(4.2691)	01/06/2025
601628.SH	12/04/2024	SDB3262681150	3,200.00	5.8180	18,617.64	18,617.64	0.0000	4.5800	50.0000	0.0000	(2.3686)	(0.2586)	0.0000	1	(2.6272)	01/06/2025
601628.SH	12/04/2024	SDB3262681150	50,900.00	5.8180	296,136.76	296,136.76	0.0000	4.5800	50.0000	0.0000	(37.6752)	(4.1130)	0.0000	1	(41.7882)	01/06/2025
601628.SH	12/04/2024	SDB3262681150	11,600.00	5.8180	67,488.93	67,488.93	0.0000	4.5800	50.0000	0.0000	(8.5861)	(0.9373)	0.0000	1	(9.5234)	01/06/2025
601628.SH	12/04/2024	SDB3262681150	300.00	5.8180	1,745.40	1,745.40	0.0000	4.5800	50.0000	0.0000	(0.2221)	(0.0242)	0.0000	1	(0.2463)	01/06/2025
601628.SH	12/04/2024	SDB3262681150	100.00	5.8180	581.80	581.80	0.0000	4.5800	50.0000	0.0000	(0.0740)	(0.0081)	0.0000	1	(0.0821)	01/06/2025
601628.SH	12/04/2024	SDB3262681150	300.00	5.8180	1,745.40	1,745.40	0.0000	4.5800	50.0000	0.0000	(0.2221)	(0.0242)	0.0000	1	(0.2463)	01/06/2025
601628.SH	12/04/2024	SDB3262681150	100.00	5.8180	581.80	581.80	0.0000	4.5800	50.0000	0.0000	(0.0740)	(0.0081)	0.0000	1	(0.0821)	01/06/2025
601628.SH	12/04/2024	SDB3262681150	200.00	5.8180	1,163.60	1,163.60	0.0000	4.5800	50.0000	0.0000	(0.1480)	(0.0162)	0.0000	1	(0.1642)	01/06/2025
601628.SH	12/04/2024	SDB3262681150	1,300.00	5.8180	7,563.41	7,563.41	0.0000	4.5800	50.0000	0.0000	(0.9622)	(0.1050)	0.0000	1	(1.0673)	01/06/2025
601628.SH	12/04/2024	SDB3262681150	1,000.00	5.8180	5,818.01	5,818.01	0.0000	4.5800	50.0000	0.0000	(0.7402)	(0.0808)	0.0000	1	(0.8210)	01/06/2025
601628.SH	12/04/2024	SDB3262681150	300.00	5.8180	1,745.40	1,745.40	0.0000	4.5800	50.0000	0.0000	(0.2221)	(0.0242)	0.0000	1	(0.2463)	01/06/2025
601628.SH	12/04/2024	SDB3262681150	100.00	5.8180	581.80	581.80	0.0000	4.5800	50.0000	0.0000	(0.0740)	(0.0081)	0.0000	1	(0.0821)	01/06/2025
TOTAL CHINA LIFE INSURANCE COMPANY L*TD CMN CLASS A SERIES NORTHBOUND												(779.3761)	(87.3443)	0.0000	(866.7204)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHINA MERCHANTS SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND																
600999.SH	01/03/2025	SDB3261230659	4,100.00	2.7143	11,076.82	11,128.53	0.0000	4.3300	50.0000	0.0000	(3.9969)	(0.4637)	0.0000	3	(4.4606)	01/06/2025
600999.SH	01/03/2025	SDB3261230659	2,200.00	2.7143	5,910.23	5,971.41	0.0000	4.3300	50.0000	0.0000	(2.1326)	(0.2488)	0.0000	3	(2.3814)	01/06/2025
600999.SH	01/03/2025	SDB3261230659	500.00	2.7143	1,338.70	1,357.14	0.0000	4.3300	50.0000	0.0000	(0.4830)	(0.0565)	0.0000	3	(0.5396)	01/06/2025
600999.SH	01/03/2025	SDB3261230659	2,200.00	2.7143	5,898.16	5,971.41	0.0000	4.3300	50.0000	0.0000	(2.1283)	(0.2488)	0.0000	3	(2.3771)	01/06/2025
600999.SH	01/03/2025	SDB3261230659	100.00	2.7143	264.79	271.43	0.0000	4.3300	50.0000	0.0000	(0.0955)	(0.0113)	0.0000	3	(0.1069)	01/06/2025
600999.SH	01/03/2025	SDB3261230659	3,900.00	2.7143	11,025.80	10,585.68	0.0000	4.3300	50.0000	0.0000	(3.9785)	(0.4411)	0.0000	3	(4.4195)	01/06/2025
600999.SH	01/03/2025	SDB3261230659	100.00	2.7143	277.35	271.43	0.0000	4.3300	50.0000	0.0000	(0.1001)	(0.0113)	0.0000	3	(0.1114)	01/06/2025
600999.SH	01/03/2025	SDB3261230659	4,000.00	2.7143	11,253.80	10,857.10	0.0000	4.3300	50.0000	0.0000	(4.0607)	(0.4524)	0.0000	3	(4.5131)	01/06/2025
600999.SH	01/03/2025	SDB3261230659	100.00	2.7143	268.71	271.43	0.0000	4.3300	50.0000	0.0000	(0.0970)	(0.0113)	0.0000	3	(0.1083)	01/06/2025
600999.SH	01/03/2025	SDB3261230659	1,100.00	2.7143	2,957.96	2,985.70	0.0000	4.3300	50.0000	0.0000	(1.0673)	(0.1244)	0.0000	3	(1.1917)	01/06/2025
600999.SH	01/03/2025	SDB3261230659	400.00	2.7143	1,072.92	1,085.71	0.0000	4.3300	50.0000	0.0000	(0.3871)	(0.0452)	0.0000	3	(0.4324)	01/06/2025
600999.SH	01/03/2025	SDB3261230659	1,000.00	2.7143	2,647.82	2,714.28	0.0000	4.3300	50.0000	0.0000	(0.9554)	(0.1131)	0.0000	3	(1.0685)	01/06/2025
600999.SH	01/03/2025	SDB3261230659	600.00	2.7143	1,588.69	1,628.57	0.0000	4.3300	50.0000	0.0000	(0.5733)	(0.0679)	0.0000	3	(0.6411)	01/06/2025
600999.SH	01/03/2025	SDB3261230659	200.00	2.7143	529.56	542.86	0.0000	4.3300	50.0000	0.0000	(0.1911)	(0.0226)	0.0000	3	(0.2137)	01/06/2025
600999.SH	01/03/2025	SDB3261230659	100.00	2.7143	264.78	271.43	0.0000	4.3300	50.0000	0.0000	(0.0955)	(0.0113)	0.0000	3	(0.1069)	01/06/2025
600999.SH	01/03/2025	SDB3261230659	1,500.00	2.7143	3,971.73	4,071.41	0.0000	4.3300	50.0000	0.0000	(1.4331)	(0.1696)	0.0000	3	(1.6028)	01/06/2025
600999.SH	01/03/2025	SDB3261230659	700.00	2.7143	1,853.47	1,899.99	0.0000	4.3300	50.0000	0.0000	(0.6688)	(0.0792)	0.0000	3	(0.7480)	01/06/2025
600999.SH	01/03/2025	SDB3261230659	300.00	2.7143	794.35	814.28	0.0000	4.3300	50.0000	0.0000	(0.2866)	(0.0339)	0.0000	3	(0.3206)	01/06/2025
600999.SH	01/03/2025	SDB3261230659	7,600.00	2.7143	20,123.41	20,628.50	0.0000	4.3300	50.0000	0.0000	(7.2612)	(0.8595)	0.0000	3	(8.1207)	01/06/2025
600999.SH	01/03/2025	SDB3261230659	100.00	2.7143	264.78	271.43	0.0000	4.3300	50.0000	0.0000	(0.0955)	(0.0113)	0.0000	3	(0.1069)	01/06/2025
600999.SH	01/03/2025	SDB3261230659	2,000.00	2.7143	5,295.63	5,428.55	0.0000	4.3300	50.0000	0.0000	(1.9108)	(0.2262)	0.0000	3	(2.1370)	01/06/2025
600999.SH	01/03/2025	SDB3261230659	4,000.00	2.7143	10,591.27	10,857.10	0.0000	4.3300	50.0000	0.0000	(3.8217)	(0.4524)	0.0000	3	(4.2741)	01/06/2025
600999.SH	01/03/2025	SDB3261230659	300.00	2.7143	794.35	814.28	0.0000	4.3300	50.0000	0.0000	(0.2866)	(0.0339)	0.0000	3	(0.3206)	01/06/2025
600999.SH	01/03/2025	SDB3261230659	17,200.00	2.7143	45,542.45	46,685.55	0.0000	4.3300	50.0000	0.0000	(16.4332)	(1.9452)	0.0000	3	(18.3785)	01/06/2025
600999.SH	01/03/2025	SDB3261230659	8,900.00	2.7143	23,565.57	24,157.06	0.0000	4.3300	50.0000	0.0000	(8.5032)	(1.0065)	0.0000	3	(9.5098)	01/06/2025
600999.SH	01/03/2025	SDB3261230659	3,100.00	2.7143	8,208.23	8,414.26	0.0000	4.3300	50.0000	0.0000	(2.9618)	(0.3506)	0.0000	3	(3.3124)	01/06/2025
600999.SH	01/03/2025	SDB3261230659	119,200.00	2.7143	315,619.79	323,541.70	0.0000	4.3300	50.0000	0.0000	(113.8861)	(13.4809)	0.0000	3	(127.3670)	01/06/2025
600999.SH	01/03/2025	SDB3261230659	300.00	2.7143	794.35	814.28	0.0000	4.3300	50.0000	0.0000	(0.2866)	(0.0339)	0.0000	3	(0.3206)	01/06/2025
600999.SH	01/03/2025	SDB3261230659	4,100.00	2.7143	10,856.05	11,128.53	0.0000	4.3300	50.0000	0.0000	(3.9172)	(0.4637)	0.0000	3	(4.3809)	01/06/2025
600999.SH	01/03/2025	SDB3261230659	3,200.00	2.7143	8,473.01	8,685.68	0.0000	4.3300	50.0000	0.0000	(3.0573)	(0.3619)	0.0000	3	(3.4192)	01/06/2025
600999.SH	01/03/2025	SDB3261230659	2,200.00	2.7143	5,825.20	5,971.41	0.0000	4.3300	50.0000	0.0000	(2.1019)	(0.2488)	0.0000	3	(2.3507)	01/06/2025
600999.SH	01/03/2025	SDB3261230659	1,000.00	2.7143	2,647.82	2,714.28	0.0000	4.3300	50.0000	0.0000	(0.9554)	(0.1131)	0.0000	3	(1.0685)	01/06/2025
600999.SH	01/03/2025	SDB3261230659	17,800.00	2.7143	47,131.14	48,314.11	0.0000	4.3300	50.0000	0.0000	(17.0065)	(2.0131)	0.0000	3	(19.0196)	01/06/2025
600999.SH	01/03/2025	SDB3261230659	40,400.00	2.7143	106,971.81	109,656.75	0.0000	4.3300	50.0000	0.0000	(38.5990)	(4.5690)	0.0000	3	(43.1680)	01/06/2025
600999.SH	01/03/2025	SDB3261230659	3,700.00	2.7143	9,796.92	10,042.82	0.0000	4.3300	50.0000	0.0000	(3.5351)	(0.4185)	0.0000	3	(3.9535)	01/06/2025
600999.SH	01/03/2025	SDB3261230659	7,000.00	2.7143	18,534.72	18,999.93	0.0000	4.3300	50.0000	0.0000	(6.6879)	(0.7917)	0.0000	3	(7.4796)	01/06/2025
600999.SH	01/03/2025	SDB3261230659	400.00	2.7143	1,059.13	1,085.71	0.0000	4.3300	50.0000	0.0000	(0.3822)	(0.0452)	0.0000	3	(0.4274)	01/06/2025
600999.SH	01/03/2025	SDB3261230659	600.00	2.7143	1,588.69	1,628.57	0.0000	4.3300	50.0000	0.0000	(0.5733)	(0.0679)	0.0000	3	(0.6411)	01/06/2025
600999.SH	01/03/2025	SDB3261230659	1,200.00	2.7143	3,177.38	3,257.13	0.0000	4.3300	50.0000	0.0000	(1.1465)	(0.1357)	0.0000	3	(1.2822)	01/06/2025
600999.SH	01/03/2025	SDB3261230659	600.00	2.7143	1,588.69	1,628.57	0.0000	4.3300	50.0000	0.0000	(0.5733)	(0.0679)	0.0000	3	(0.6411)	01/06/2025
600999.SH	01/03/2025	SDB3261230659	100.00	2.7143	264.78	271.43	0.0000	4.3300	50.0000	0.0000	(0.0955)	(0.0113)	0.0000	3	(0.1069)	01/06/2025
600999.SH	01/03/2025	SDB3261230659	800.00	2.7143	2,118.25	2,171.42	0.0000	4.3300	50.0000	0.0000	(0.7643)	(0.0905)	0.0000	3	(0.8548)	01/06/2025
600999.SH	01/03/2025	SDB3261230659	100.00	2.7143	264.78	271.43	0.0000	4.3300	50.0000	0.0000	(0.0955)	(0.0113)	0.0000	3	(0.1069)	01/06/2025
600999.SH	01/03/2025	SDB3261230659	100.00	2.7143	264.78	271.43	0.0000	4.3300	50.0000	0.0000	(0.0955)	(0.0113)	0.0000	3	(0.1069)	01/06/2025
600999.SH	01/02/2025	SDB3261230659	500.00	2.6782	1,338.70	1,339.09	0.0000	4.3300	50.0000	0.0000	(0.1610)	(0.0186)	0.0000	1	(0.1796)	01/06/2025
600999.SH	01/02/2025	SDB3261230659	2,200.00	2.6782	5,898.16	5,892.01	0.0000	4.3300	50.0000	0.0000	(0.7094)	(0.0818)	0.0000	1	(0.7913)	01/06/2025
600999.SH	01/02/2025	SDB3261230659	100.00	2.6782	264.79	267.82	0.0000	4.3300	50.0000	0.0000	(0.0318)	(0.0037)	0.0000	1	(0.0356)	01/06/2025
600999.SH	01/02/2025	SDB3261230659	3,900.00	2.6782	11,025.80	10,444.93	0.0000	4.3300	50.0000	0.0000	(1.3262)	(0.1451)	0.0000	1	(1.4712)	01/06/2025
600999.SH	01/02/2025	SDB3261230659	100.00	2.6782	277.35	267.82	0.0000	4.3300	50.0000	0.0000	(0.0334)	(0.0037)	0.0000	1	(0.0371)	01/06/2025
600999.SH	01/02/2025	SDB3261230659	4,000.00	2.6782	11,253.80	10,712.74	0.0000	4.3300	50.0000	0.0000	(1.3536)	(0.1488)	0.0000	1	(1.5024)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHINA MERCHANTS SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600999.SH	01/02/2025	SDB3261230659	100.00	2.6782	268.71	267.82	0.0000	4.3300	50.0000	0.0000	(0.0323)	(0.0037)	0.0000	1	(0.0360)	01/06/2025
600999.SH	01/02/2025	SDB3261230659	1,100.00	2.6782	2,957.96	2,946.00	0.0000	4.3300	50.0000	0.0000	(0.3558)	(0.0409)	0.0000	1	(0.3967)	01/06/2025
600999.SH	01/02/2025	SDB3261230659	400.00	2.6782	1,072.92	1,071.27	0.0000	4.3300	50.0000	0.0000	(0.1290)	(0.0149)	0.0000	1	(0.1439)	01/06/2025
600999.SH	01/02/2025	SDB3261230659	1,000.00	2.6782	2,647.82	2,678.19	0.0000	4.3300	50.0000	0.0000	(0.3185)	(0.0372)	0.0000	1	(0.3557)	01/06/2025
600999.SH	01/02/2025	SDB3261230659	600.00	2.6782	1,588.69	1,606.91	0.0000	4.3300	50.0000	0.0000	(0.1911)	(0.0223)	0.0000	1	(0.2134)	01/06/2025
600999.SH	01/02/2025	SDB3261230659	200.00	2.6782	529.56	535.64	0.0000	4.3300	50.0000	0.0000	(0.0637)	(0.0074)	0.0000	1	(0.0711)	01/06/2025
600999.SH	01/02/2025	SDB3261230659	100.00	2.6782	264.78	267.82	0.0000	4.3300	50.0000	0.0000	(0.0318)	(0.0037)	0.0000	1	(0.0356)	01/06/2025
600999.SH	01/02/2025	SDB3261230659	1,500.00	2.6782	3,971.73	4,017.28	0.0000	4.3300	50.0000	0.0000	(0.4777)	(0.0558)	0.0000	1	(0.5335)	01/06/2025
600999.SH	01/02/2025	SDB3261230659	700.00	2.6782	1,853.47	1,874.73	0.0000	4.3300	50.0000	0.0000	(0.2229)	(0.0260)	0.0000	1	(0.2490)	01/06/2025
600999.SH	01/02/2025	SDB3261230659	300.00	2.6782	794.35	803.46	0.0000	4.3300	50.0000	0.0000	(0.0955)	(0.0112)	0.0000	1	(0.1067)	01/06/2025
600999.SH	01/02/2025	SDB3261230659	7,600.00	2.6782	20,123.41	20,354.21	0.0000	4.3300	50.0000	0.0000	(2.4204)	(0.2827)	0.0000	1	(2.7031)	01/06/2025
600999.SH	01/02/2025	SDB3261230659	100.00	2.6782	264.78	267.82	0.0000	4.3300	50.0000	0.0000	(0.0318)	(0.0037)	0.0000	1	(0.0356)	01/06/2025
600999.SH	01/02/2025	SDB3261230659	2,000.00	2.6782	5,295.63	5,356.37	0.0000	4.3300	50.0000	0.0000	(0.6369)	(0.0744)	0.0000	1	(0.7113)	01/06/2025
600999.SH	01/02/2025	SDB3261230659	4,000.00	2.6782	10,591.27	10,712.74	0.0000	4.3300	50.0000	0.0000	(1.2739)	(0.1488)	0.0000	1	(1.4227)	01/06/2025
600999.SH	01/02/2025	SDB3261230659	300.00	2.6782	794.35	803.46	0.0000	4.3300	50.0000	0.0000	(0.0955)	(0.0112)	0.0000	1	(0.1067)	01/06/2025
600999.SH	01/02/2025	SDB3261230659	17,200.00	2.6782	45,542.45	46,064.80	0.0000	4.3300	50.0000	0.0000	(5.4777)	(0.6398)	0.0000	1	(6.1175)	01/06/2025
600999.SH	01/02/2025	SDB3261230659	8,900.00	2.6782	23,565.57	23,835.86	0.0000	4.3300	50.0000	0.0000	(2.8344)	(0.3311)	0.0000	1	(3.1655)	01/06/2025
600999.SH	01/02/2025	SDB3261230659	3,100.00	2.6782	8,208.23	8,302.38	0.0000	4.3300	50.0000	0.0000	(0.9873)	(0.1153)	0.0000	1	(1.1026)	01/06/2025
600999.SH	01/02/2025	SDB3261230659	119,200.00	2.6782	315,619.79	319,239.77	0.0000	4.3300	50.0000	0.0000	(37.9620)	(4.4339)	0.0000	1	(42.3959)	01/06/2025
600999.SH	01/02/2025	SDB3261230659	300.00	2.6782	794.35	803.46	0.0000	4.3300	50.0000	0.0000	(0.0955)	(0.0112)	0.0000	1	(0.1067)	01/06/2025
600999.SH	01/02/2025	SDB3261230659	4,100.00	2.6782	10,856.05	10,980.56	0.0000	4.3300	50.0000	0.0000	(1.3057)	(0.1525)	0.0000	1	(1.4582)	01/06/2025
600999.SH	01/02/2025	SDB3261230659	3,200.00	2.6782	8,473.01	8,570.20	0.0000	4.3300	50.0000	0.0000	(1.0191)	(0.1190)	0.0000	1	(1.1381)	01/06/2025
600999.SH	01/02/2025	SDB3261230659	2,200.00	2.6782	5,825.20	5,892.01	0.0000	4.3300	50.0000	0.0000	(0.7006)	(0.0818)	0.0000	1	(0.7825)	01/06/2025
600999.SH	01/02/2025	SDB3261230659	1,000.00	2.6782	2,647.82	2,678.19	0.0000	4.3300	50.0000	0.0000	(0.3185)	(0.0372)	0.0000	1	(0.3557)	01/06/2025
600999.SH	01/02/2025	SDB3261230659	17,800.00	2.6782	47,131.14	47,671.71	0.0000	4.3300	50.0000	0.0000	(5.6688)	(0.6621)	0.0000	1	(6.3309)	01/06/2025
600999.SH	01/02/2025	SDB3261230659	40,400.00	2.6782	106,971.81	108,198.71	0.0000	4.3300	50.0000	0.0000	(12.8663)	(1.5028)	0.0000	1	(14.3691)	01/06/2025
600999.SH	01/02/2025	SDB3261230659	3,700.00	2.6782	9,796.92	9,909.29	0.0000	4.3300	50.0000	0.0000	(1.1784)	(0.1376)	0.0000	1	(1.3160)	01/06/2025
600999.SH	01/02/2025	SDB3261230659	7,000.00	2.6782	18,534.72	18,747.30	0.0000	4.3300	50.0000	0.0000	(2.2293)	(0.2604)	0.0000	1	(2.4897)	01/06/2025
600999.SH	01/02/2025	SDB3261230659	400.00	2.6782	1,059.13	1,071.27	0.0000	4.3300	50.0000	0.0000	(0.1274)	(0.0149)	0.0000	1	(0.1423)	01/06/2025
600999.SH	01/02/2025	SDB3261230659	600.00	2.6782	1,588.69	1,606.91	0.0000	4.3300	50.0000	0.0000	(0.1911)	(0.0223)	0.0000	1	(0.2134)	01/06/2025
600999.SH	01/02/2025	SDB3261230659	1,200.00	2.6782	3,177.38	3,213.82	0.0000	4.3300	50.0000	0.0000	(0.3822)	(0.0446)	0.0000	1	(0.4268)	01/06/2025
600999.SH	01/02/2025	SDB3261230659	600.00	2.6782	1,588.69	1,606.91	0.0000	4.3300	50.0000	0.0000	(0.1911)	(0.0223)	0.0000	1	(0.2134)	01/06/2025
600999.SH	01/02/2025	SDB3261230659	100.00	2.6782	264.78	267.82	0.0000	4.3300	50.0000	0.0000	(0.0318)	(0.0037)	0.0000	1	(0.0356)	01/06/2025
600999.SH	01/02/2025	SDB3261230659	800.00	2.6782	2,118.25	2,142.55	0.0000	4.3300	50.0000	0.0000	(0.2548)	(0.0298)	0.0000	1	(0.2845)	01/06/2025
600999.SH	01/02/2025	SDB3261230659	100.00	2.6782	264.78	267.82	0.0000	4.3300	50.0000	0.0000	(0.0318)	(0.0037)	0.0000	1	(0.0356)	01/06/2025
600999.SH	01/02/2025	SDB3261230659	100.00	2.6782	264.78	267.82	0.0000	4.3300	50.0000	0.0000	(0.0318)	(0.0037)	0.0000	1	(0.0356)	01/06/2025
600999.SH	12/31/2024	SDB3261230659	100.00	2.6862	264.79	268.62	0.0000	4.3300	50.0000	0.0000	(0.0637)	(0.0075)	0.0000	2	(0.0712)	01/06/2025
600999.SH	12/31/2024	SDB3261230659	3,900.00	2.6862	11,025.80	10,476.11	0.0000	4.3300	50.0000	0.0000	(2.6523)	(0.2910)	0.0000	2	(2.9433)	01/06/2025
600999.SH	12/31/2024	SDB3261230659	100.00	2.6862	277.35	268.62	0.0000	4.3300	50.0000	0.0000	(0.0667)	(0.0075)	0.0000	2	(0.0742)	01/06/2025
600999.SH	12/31/2024	SDB3261230659	4,000.00	2.6862	11,253.80	10,744.72	0.0000	4.3300	50.0000	0.0000	(2.7072)	(0.2985)	0.0000	2	(3.0056)	01/06/2025
600999.SH	12/31/2024	SDB3261230659	100.00	2.6862	268.71	268.62	0.0000	4.3300	50.0000	0.0000	(0.0646)	(0.0075)	0.0000	2	(0.0721)	01/06/2025
600999.SH	12/31/2024	SDB3261230659	1,100.00	2.6862	2,957.96	2,954.80	0.0000	4.3300	50.0000	0.0000	(0.7116)	(0.0821)	0.0000	2	(0.7936)	01/06/2025
600999.SH	12/31/2024	SDB3261230659	400.00	2.6862	1,072.92	1,074.47	0.0000	4.3300	50.0000	0.0000	(0.2581)	(0.0298)	0.0000	2	(0.2879)	01/06/2025
600999.SH	12/31/2024	SDB3261230659	1,000.00	2.6862	2,647.82	2,686.18	0.0000	4.3300	50.0000	0.0000	(0.6369)	(0.0746)	0.0000	2	(0.7116)	01/06/2025
600999.SH	12/31/2024	SDB3261230659	600.00	2.6862	1,588.69	1,611.71	0.0000	4.3300	50.0000	0.0000	(0.3822)	(0.0448)	0.0000	2	(0.4269)	01/06/2025
600999.SH	12/31/2024	SDB3261230659	200.00	2.6862	529.56	537.24	0.0000	4.3300	50.0000	0.0000	(0.1274)	(0.0149)	0.0000	2	(0.1423)	01/06/2025
600999.SH	12/31/2024	SDB3261230659	100.00	2.6862	264.78	268.62	0.0000	4.3300	50.0000	0.0000	(0.0637)	(0.0075)	0.0000	2	(0.0712)	01/06/2025
600999.SH	12/31/2024	SDB3261230659	1,500.00	2.6862	3,971.73	4,029.27	0.0000	4.3300	50.0000	0.0000	(0.9554)	(0.1119)	0.0000	2	(1.0673)	01/06/2025
600999.SH	12/31/2024	SDB3261230659	700.00	2.6862	1,853.47	1,880.33	0.0000	4.3300	50.0000	0.0000	(0.4459)	(0.0522)	0.0000	2	(0.4981)	01/06/2025
600999.SH	12/31/2024	SDB3261230659	300.00	2.6862	794.35	805.85	0.0000	4.3300	50.0000	0.0000	(0.1911)	(0.0224)	0.0000	2	(0.2135)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHINA MERCHANTS SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600999.SH	12/31/2024	SDB3261230659	7,600.00	2.6862	20,123.41	20,414.98	0.0000	4.3300	50.0000	0.0000	(4.8408)	(0.5671)	0.0000	2	(5.4079)	01/06/2025
600999.SH	12/31/2024	SDB3261230659	100.00	2.6862	264.78	268.62	0.0000	4.3300	50.0000	0.0000	(0.0637)	(0.0075)	0.0000	2	(0.0712)	01/06/2025
600999.SH	12/31/2024	SDB3261230659	2,000.00	2.6862	5,295.63	5,372.36	0.0000	4.3300	50.0000	0.0000	(1.2739)	(0.1492)	0.0000	2	(1.4231)	01/06/2025
600999.SH	12/31/2024	SDB3261230659	4,000.00	2.6862	10,591.27	10,744.72	0.0000	4.3300	50.0000	0.0000	(2.5478)	(0.2985)	0.0000	2	(2.8463)	01/06/2025
600999.SH	12/31/2024	SDB3261230659	300.00	2.6862	794.35	805.85	0.0000	4.3300	50.0000	0.0000	(0.1911)	(0.0224)	0.0000	2	(0.2135)	01/06/2025
600999.SH	12/31/2024	SDB3261230659	17,200.00	2.6862	45,542.45	46,202.31	0.0000	4.3300	50.0000	0.0000	(10.9555)	(1.2834)	0.0000	2	(12.2389)	01/06/2025
600999.SH	12/31/2024	SDB3261230659	8,900.00	2.6862	23,565.57	23,907.01	0.0000	4.3300	50.0000	0.0000	(5.6688)	(0.6641)	0.0000	2	(6.3329)	01/06/2025
600999.SH	12/31/2024	SDB3261230659	3,100.00	2.6862	8,208.23	8,327.16	0.0000	4.3300	50.0000	0.0000	(1.9745)	(0.2313)	0.0000	2	(2.2058)	01/06/2025
600999.SH	12/31/2024	SDB3261230659	119,200.00	2.6862	315,619.79	320,192.78	0.0000	4.3300	50.0000	0.0000	(75.9241)	(8.8942)	0.0000	2	(84.8183)	01/06/2025
600999.SH	12/31/2024	SDB3261230659	300.00	2.6862	794.35	805.85	0.0000	4.3300	50.0000	0.0000	(0.1911)	(0.0224)	0.0000	2	(0.2135)	01/06/2025
600999.SH	12/31/2024	SDB3261230659	4,100.00	2.6862	10,856.05	11,013.34	0.0000	4.3300	50.0000	0.0000	(2.6115)	(0.3059)	0.0000	2	(2.9174)	01/06/2025
600999.SH	12/31/2024	SDB3261230659	3,200.00	2.6862	8,473.01	8,595.78	0.0000	4.3300	50.0000	0.0000	(2.0382)	(0.2388)	0.0000	2	(2.2770)	01/06/2025
600999.SH	12/31/2024	SDB3261230659	2,200.00	2.6862	5,825.20	5,909.60	0.0000	4.3300	50.0000	0.0000	(1.4013)	(0.1642)	0.0000	2	(1.5654)	01/06/2025
600999.SH	12/31/2024	SDB3261230659	1,000.00	2.6862	2,647.82	2,686.18	0.0000	4.3300	50.0000	0.0000	(0.6369)	(0.0746)	0.0000	2	(0.7116)	01/06/2025
600999.SH	12/31/2024	SDB3261230659	17,800.00	2.6862	47,131.14	47,814.02	0.0000	4.3300	50.0000	0.0000	(11.3377)	(1.3282)	0.0000	2	(12.6658)	01/06/2025
600999.SH	12/31/2024	SDB3261230659	40,400.00	2.6862	106,971.81	108,521.71	0.0000	4.3300	50.0000	0.0000	(25.7327)	(3.0145)	0.0000	2	(28.7472)	01/06/2025
600999.SH	12/31/2024	SDB3261230659	3,700.00	2.6862	9,796.92	9,938.87	0.0000	4.3300	50.0000	0.0000	(2.3567)	(0.2761)	0.0000	2	(2.6328)	01/06/2025
600999.SH	12/31/2024	SDB3261230659	7,000.00	2.6862	18,534.72	18,803.27	0.0000	4.3300	50.0000	0.0000	(4.4586)	(0.5223)	0.0000	2	(4.9809)	01/06/2025
600999.SH	12/31/2024	SDB3261230659	400.00	2.6862	1,059.13	1,074.47	0.0000	4.3300	50.0000	0.0000	(0.2548)	(0.0298)	0.0000	2	(0.2846)	01/06/2025
600999.SH	12/31/2024	SDB3261230659	600.00	2.6862	1,588.69	1,611.71	0.0000	4.3300	50.0000	0.0000	(0.3822)	(0.0448)	0.0000	2	(0.4269)	01/06/2025
600999.SH	12/31/2024	SDB3261230659	1,200.00	2.6862	3,177.38	3,223.42	0.0000	4.3300	50.0000	0.0000	(0.7643)	(0.0895)	0.0000	2	(0.8539)	01/06/2025
600999.SH	12/31/2024	SDB3261230659	600.00	2.6862	1,588.69	1,611.71	0.0000	4.3300	50.0000	0.0000	(0.3822)	(0.0448)	0.0000	2	(0.4269)	01/06/2025
600999.SH	12/31/2024	SDB3261230659	100.00	2.6862	264.78	268.62	0.0000	4.3300	50.0000	0.0000	(0.0637)	(0.0075)	0.0000	2	(0.0712)	01/06/2025
600999.SH	12/31/2024	SDB3261230659	800.00	2.6862	2,118.25	2,148.94	0.0000	4.3300	50.0000	0.0000	(0.5096)	(0.0597)	0.0000	2	(0.5693)	01/06/2025
600999.SH	12/31/2024	SDB3261230659	100.00	2.6862	264.78	268.62	0.0000	4.3300	50.0000	0.0000	(0.0637)	(0.0075)	0.0000	2	(0.0712)	01/06/2025
600999.SH	12/31/2024	SDB3261230659	100.00	2.6862	264.78	268.62	0.0000	4.3300	50.0000	0.0000	(0.0637)	(0.0075)	0.0000	2	(0.0712)	01/06/2025
600999.SH	12/30/2024	SDB3261230659	100.00	2.6337	264.79	263.37	0.0000	4.3300	50.0000	0.0000	(0.0318)	(0.0037)	0.0000	1	(0.0355)	01/06/2025
600999.SH	12/30/2024	SDB3261230659	3,900.00	2.6337	11,025.80	10,271.38	0.0000	4.3300	50.0000	0.0000	(1.3262)	(0.1427)	0.0000	1	(1.4688)	01/06/2025
600999.SH	12/30/2024	SDB3261230659	100.00	2.6337	277.35	263.37	0.0000	4.3300	50.0000	0.0000	(0.0334)	(0.0037)	0.0000	1	(0.0370)	01/06/2025
600999.SH	12/30/2024	SDB3261230659	4,000.00	2.6337	11,253.80	10,534.74	0.0000	4.3300	50.0000	0.0000	(1.3536)	(0.1463)	0.0000	1	(1.4999)	01/06/2025
600999.SH	12/30/2024	SDB3261230659	100.00	2.6337	268.71	263.37	0.0000	4.3300	50.0000	0.0000	(0.0323)	(0.0037)	0.0000	1	(0.0360)	01/06/2025
600999.SH	12/30/2024	SDB3261230659	1,100.00	2.6337	2,957.96	2,897.05	0.0000	4.3300	50.0000	0.0000	(0.3558)	(0.0402)	0.0000	1	(0.3960)	01/06/2025
600999.SH	12/30/2024	SDB3261230659	400.00	2.6337	1,072.92	1,053.47	0.0000	4.3300	50.0000	0.0000	(0.1290)	(0.0146)	0.0000	1	(0.1437)	01/06/2025
600999.SH	12/30/2024	SDB3261230659	1,000.00	2.6337	2,647.82	2,633.69	0.0000	4.3300	50.0000	0.0000	(0.3185)	(0.0366)	0.0000	1	(0.3551)	01/06/2025
600999.SH	12/30/2024	SDB3261230659	600.00	2.6337	1,588.69	1,580.21	0.0000	4.3300	50.0000	0.0000	(0.1911)	(0.0219)	0.0000	1	(0.2130)	01/06/2025
600999.SH	12/30/2024	SDB3261230659	200.00	2.6337	529.56	526.74	0.0000	4.3300	50.0000	0.0000	(0.0637)	(0.0073)	0.0000	1	(0.0710)	01/06/2025
600999.SH	12/30/2024	SDB3261230659	100.00	2.6337	264.78	263.37	0.0000	4.3300	50.0000	0.0000	(0.0318)	(0.0037)	0.0000	1	(0.0355)	01/06/2025
600999.SH	12/30/2024	SDB3261230659	1,500.00	2.6337	3,971.73	3,950.53	0.0000	4.3300	50.0000	0.0000	(0.4777)	(0.0549)	0.0000	1	(0.5326)	01/06/2025
600999.SH	12/30/2024	SDB3261230659	700.00	2.6337	1,853.47	1,843.58	0.0000	4.3300	50.0000	0.0000	(0.2229)	(0.0256)	0.0000	1	(0.2485)	01/06/2025
600999.SH	12/30/2024	SDB3261230659	300.00	2.6337	794.35	790.11	0.0000	4.3300	50.0000	0.0000	(0.0955)	(0.0110)	0.0000	1	(0.1065)	01/06/2025
600999.SH	12/30/2024	SDB3261230659	7,600.00	2.6337	20,123.41	20,016.01	0.0000	4.3300	50.0000	0.0000	(2.4204)	(0.2780)	0.0000	1	(2.6984)	01/06/2025
600999.SH	12/30/2024	SDB3261230659	100.00	2.6337	264.78	263.37	0.0000	4.3300	50.0000	0.0000	(0.0318)	(0.0037)	0.0000	1	(0.0355)	01/06/2025
600999.SH	12/30/2024	SDB3261230659	2,000.00	2.6337	5,295.63	5,267.37	0.0000	4.3300	50.0000	0.0000	(0.6369)	(0.0732)	0.0000	1	(0.7101)	01/06/2025
600999.SH	12/30/2024	SDB3261230659	4,000.00	2.6337	10,591.27	10,534.74	0.0000	4.3300	50.0000	0.0000	(1.2739)	(0.1463)	0.0000	1	(1.4202)	01/06/2025
600999.SH	12/30/2024	SDB3261230659	300.00	2.6337	794.35	790.11	0.0000	4.3300	50.0000	0.0000	(0.0955)	(0.0110)	0.0000	1	(0.1065)	01/06/2025
600999.SH	12/30/2024	SDB3261230659	17,200.00	2.6337	45,542.45	45,299.40	0.0000	4.3300	50.0000	0.0000	(5.4777)	(0.6292)	0.0000	1	(6.1069)	01/06/2025
600999.SH	12/30/2024	SDB3261230659	8,900.00	2.6337	23,565.57	23,439.81	0.0000	4.3300	50.0000	0.0000	(2.8344)	(0.3256)	0.0000	1	(3.1600)	01/06/2025
600999.SH	12/30/2024	SDB3261230659	3,100.00	2.6337	8,208.23	8,164.43	0.0000	4.3300	50.0000	0.0000	(0.9873)	(0.1134)	0.0000	1	(1.1007)	01/06/2025
600999.SH	12/30/2024	SDB3261230659	119,200.00	2.6337	315,619.79	313,935.37	0.0000	4.3300	50.0000	0.0000	(37.9620)	(4.3602)	0.0000	1	(42.3223)	01/06/2025
600999.SH	12/30/2024	SDB3261230659	300.00	2.6337	794.35	790.11	0.0000	4.3300	50.0000	0.0000	(0.0955)	(0.0110)	0.0000	1	(0.1065)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHINA MERCHANTS SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600999.SH	12/30/2024	SDB3261230659	4,100.00	2.6337	10,856.05	10,798.11	0.0000	4.3300	50.0000	0.0000	(1.3057)	(0.1500)	0.0000	1	(1.4557)	01/06/2025
600999.SH	12/30/2024	SDB3261230659	3,200.00	2.6337	8,473.01	8,427.80	0.0000	4.3300	50.0000	0.0000	(1.0191)	(0.1171)	0.0000	1	(1.1362)	01/06/2025
600999.SH	12/30/2024	SDB3261230659	2,200.00	2.6337	5,825.20	5,794.11	0.0000	4.3300	50.0000	0.0000	(0.7006)	(0.0805)	0.0000	1	(0.7811)	01/06/2025
600999.SH	12/30/2024	SDB3261230659	1,000.00	2.6337	2,647.82	2,633.69	0.0000	4.3300	50.0000	0.0000	(0.3185)	(0.0366)	0.0000	1	(0.3551)	01/06/2025
600999.SH	12/30/2024	SDB3261230659	17,800.00	2.6337	47,131.14	46,879.61	0.0000	4.3300	50.0000	0.0000	(5.6688)	(0.6511)	0.0000	1	(6.3199)	01/06/2025
600999.SH	12/30/2024	SDB3261230659	40,400.00	2.6337	106,971.81	106,400.91	0.0000	4.3300	50.0000	0.0000	(12.8663)	(1.4778)	0.0000	1	(14.3441)	01/06/2025
600999.SH	12/30/2024	SDB3261230659	3,700.00	2.6337	9,796.92	9,744.64	0.0000	4.3300	50.0000	0.0000	(1.1784)	(0.1353)	0.0000	1	(1.3137)	01/06/2025
600999.SH	12/30/2024	SDB3261230659	7,000.00	2.6337	18,534.72	18,435.80	0.0000	4.3300	50.0000	0.0000	(2.2293)	(0.2561)	0.0000	1	(2.4854)	01/06/2025
600999.SH	12/30/2024	SDB3261230659	400.00	2.6337	1,059.13	1,053.47	0.0000	4.3300	50.0000	0.0000	(0.1274)	(0.0146)	0.0000	1	(0.1420)	01/06/2025
600999.SH	12/30/2024	SDB3261230659	600.00	2.6337	1,588.69	1,580.21	0.0000	4.3300	50.0000	0.0000	(0.1911)	(0.0219)	0.0000	1	(0.2130)	01/06/2025
600999.SH	12/30/2024	SDB3261230659	1,200.00	2.6337	3,177.38	3,160.42	0.0000	4.3300	50.0000	0.0000	(0.3822)	(0.0439)	0.0000	1	(0.4261)	01/06/2025
600999.SH	12/30/2024	SDB3261230659	600.00	2.6337	1,588.69	1,580.21	0.0000	4.3300	50.0000	0.0000	(0.1911)	(0.0219)	0.0000	1	(0.2130)	01/06/2025
600999.SH	12/30/2024	SDB3261230659	100.00	2.6337	264.78	263.37	0.0000	4.3300	50.0000	0.0000	(0.0318)	(0.0037)	0.0000	1	(0.0355)	01/06/2025
600999.SH	12/30/2024	SDB3261230659	800.00	2.6337	2,118.25	2,106.95	0.0000	4.3300	50.0000	0.0000	(0.2548)	(0.0293)	0.0000	1	(0.2840)	01/06/2025
600999.SH	12/30/2024	SDB3261230659	100.00	2.6337	264.78	263.37	0.0000	4.3300	50.0000	0.0000	(0.0318)	(0.0037)	0.0000	1	(0.0355)	01/06/2025
600999.SH	12/30/2024	SDB3261230659	100.00	2.6337	264.78	263.37	0.0000	4.3300	50.0000	0.0000	(0.0318)	(0.0037)	0.0000	1	(0.0355)	01/06/2025
600999.SH	12/27/2024	SDB3261230659	100.00	2.6464	264.79	264.64	0.0000	4.3300	50.0000	0.0000	(0.0955)	(0.0110)	0.0000	3	(0.1066)	01/06/2025
600999.SH	12/27/2024	SDB3261230659	3,900.00	2.6464	11,025.80	10,321.02	0.0000	4.3300	50.0000	0.0000	(3.9785)	(0.4300)	0.0000	3	(4.4085)	01/06/2025
600999.SH	12/27/2024	SDB3261230659	100.00	2.6464	277.35	264.64	0.0000	4.3300	50.0000	0.0000	(0.1001)	(0.0110)	0.0000	3	(0.1111)	01/06/2025
600999.SH	12/27/2024	SDB3261230659	4,000.00	2.6464	11,253.80	10,585.66	0.0000	4.3300	50.0000	0.0000	(4.0607)	(0.4411)	0.0000	3	(4.5018)	01/06/2025
600999.SH	12/27/2024	SDB3261230659	100.00	2.6464	268.71	264.64	0.0000	4.3300	50.0000	0.0000	(0.0970)	(0.0110)	0.0000	3	(0.1080)	01/06/2025
600999.SH	12/27/2024	SDB3261230659	1,100.00	2.6464	2,957.96	2,911.06	0.0000	4.3300	50.0000	0.0000	(1.0673)	(0.1213)	0.0000	3	(1.1886)	01/06/2025
600999.SH	12/27/2024	SDB3261230659	400.00	2.6464	1,072.92	1,058.57	0.0000	4.3300	50.0000	0.0000	(0.3871)	(0.0441)	0.0000	3	(0.4313)	01/06/2025
600999.SH	12/27/2024	SDB3261230659	1,000.00	2.6464	2,647.82	2,646.41	0.0000	4.3300	50.0000	0.0000	(0.9554)	(0.1103)	0.0000	3	(1.0657)	01/06/2025
600999.SH	12/27/2024	SDB3261230659	600.00	2.6464	1,588.69	1,587.85	0.0000	4.3300	50.0000	0.0000	(0.5733)	(0.0662)	0.0000	3	(0.6394)	01/06/2025
600999.SH	12/27/2024	SDB3261230659	200.00	2.6464	529.56	529.28	0.0000	4.3300	50.0000	0.0000	(0.1911)	(0.0221)	0.0000	3	(0.2131)	01/06/2025
600999.SH	12/27/2024	SDB3261230659	100.00	2.6464	264.78	264.64	0.0000	4.3300	50.0000	0.0000	(0.0955)	(0.0110)	0.0000	3	(0.1066)	01/06/2025
600999.SH	12/27/2024	SDB3261230659	1,500.00	2.6464	3,971.73	3,969.62	0.0000	4.3300	50.0000	0.0000	(1.4331)	(0.1654)	0.0000	3	(1.5985)	01/06/2025
600999.SH	12/27/2024	SDB3261230659	700.00	2.6464	1,853.47	1,852.49	0.0000	4.3300	50.0000	0.0000	(0.6688)	(0.0772)	0.0000	3	(0.7460)	01/06/2025
600999.SH	12/27/2024	SDB3261230659	300.00	2.6464	794.35	793.92	0.0000	4.3300	50.0000	0.0000	(0.2866)	(0.0331)	0.0000	3	(0.3197)	01/06/2025
600999.SH	12/27/2024	SDB3261230659	7,600.00	2.6464	20,123.41	20,112.75	0.0000	4.3300	50.0000	0.0000	(7.2612)	(0.8380)	0.0000	3	(8.0992)	01/06/2025
600999.SH	12/27/2024	SDB3261230659	100.00	2.6464	264.78	264.64	0.0000	4.3300	50.0000	0.0000	(0.0955)	(0.0110)	0.0000	3	(0.1066)	01/06/2025
600999.SH	12/27/2024	SDB3261230659	2,000.00	2.6464	5,295.63	5,292.83	0.0000	4.3300	50.0000	0.0000	(1.9108)	(0.2205)	0.0000	3	(2.1314)	01/06/2025
600999.SH	12/27/2024	SDB3261230659	4,000.00	2.6464	10,591.27	10,585.66	0.0000	4.3300	50.0000	0.0000	(3.8217)	(0.4411)	0.0000	3	(4.2628)	01/06/2025
600999.SH	12/27/2024	SDB3261230659	300.00	2.6464	794.35	793.92	0.0000	4.3300	50.0000	0.0000	(0.2866)	(0.0331)	0.0000	3	(0.3197)	01/06/2025
600999.SH	12/27/2024	SDB3261230659	17,200.00	2.6464	45,542.45	45,518.34	0.0000	4.3300	50.0000	0.0000	(16.4332)	(1.8966)	0.0000	3	(18.3298)	01/06/2025
600999.SH	12/27/2024	SDB3261230659	8,900.00	2.6464	23,565.57	23,553.09	0.0000	4.3300	50.0000	0.0000	(8.5032)	(0.9814)	0.0000	3	(9.4846)	01/06/2025
600999.SH	12/27/2024	SDB3261230659	3,100.00	2.6464	8,208.23	8,203.89	0.0000	4.3300	50.0000	0.0000	(2.9618)	(0.3418)	0.0000	3	(3.3036)	01/06/2025
600999.SH	12/27/2024	SDB3261230659	119,200.00	2.6464	315,619.79	315,452.67	0.0000	4.3300	50.0000	0.0000	(113.8861)	(13.1439)	0.0000	3	(127.0300)	01/06/2025
600999.SH	12/27/2024	SDB3261230659	300.00	2.6464	794.35	793.92	0.0000	4.3300	50.0000	0.0000	(0.2866)	(0.0331)	0.0000	3	(0.3197)	01/06/2025
600999.SH	12/27/2024	SDB3261230659	4,100.00	2.6464	10,856.05	10,850.30	0.0000	4.3300	50.0000	0.0000	(3.9172)	(0.4521)	0.0000	3	(4.3693)	01/06/2025
600999.SH	12/27/2024	SDB3261230659	3,200.00	2.6464	8,473.01	8,468.53	0.0000	4.3300	50.0000	0.0000	(3.0573)	(0.3529)	0.0000	3	(3.4102)	01/06/2025
600999.SH	12/27/2024	SDB3261230659	2,200.00	2.6464	5,825.20	5,822.11	0.0000	4.3300	50.0000	0.0000	(2.1019)	(0.2426)	0.0000	3	(2.3445)	01/06/2025
600999.SH	12/27/2024	SDB3261230659	1,000.00	2.6464	2,647.82	2,646.41	0.0000	4.3300	50.0000	0.0000	(0.9554)	(0.1103)	0.0000	3	(1.0657)	01/06/2025
600999.SH	12/27/2024	SDB3261230659	17,800.00	2.6464	47,131.14	47,106.19	0.0000	4.3300	50.0000	0.0000	(17.0065)	(1.9628)	0.0000	3	(18.9692)	01/06/2025
600999.SH	12/27/2024	SDB3261230659	40,400.00	2.6464	106,971.81	106,915.17	0.0000	4.3300	50.0000	0.0000	(38.5990)	(4.4548)	0.0000	3	(43.0538)	01/06/2025
600999.SH	12/27/2024	SDB3261230659	3,700.00	2.6464	9,796.92	9,791.74	0.0000	4.3300	50.0000	0.0000	(3.5351)	(0.4080)	0.0000	3	(3.9430)	01/06/2025
600999.SH	12/27/2024	SDB3261230659	7,000.00	2.6464	18,534.72	18,524.91	0.0000	4.3300	50.0000	0.0000	(6.6879)	(0.7719)	0.0000	3	(7.4598)	01/06/2025
600999.SH	12/27/2024	SDB3261230659	400.00	2.6464	1,059.13	1,058.57	0.0000	4.3300	50.0000	0.0000	(0.3822)	(0.0441)	0.0000	3	(0.4263)	01/06/2025
600999.SH	12/27/2024	SDB3261230659	600.00	2.6464	1,588.69	1,587.85	0.0000	4.3300	50.0000	0.0000	(0.5733)	(0.0662)	0.0000	3	(0.6394)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHINA MERCHANTS SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600999.SH	12/27/2024	SDB3261230659	1,200.00	2.6464	3,177.38	3,175.70	0.0000	4.3300	50.0000	0.0000	(1.1465)	(0.1323)	0.0000	3	(1.2788)	01/06/2025
600999.SH	12/27/2024	SDB3261230659	600.00	2.6464	1,588.69	1,587.85	0.0000	4.3300	50.0000	0.0000	(0.5733)	(0.0662)	0.0000	3	(0.6394)	01/06/2025
600999.SH	12/27/2024	SDB3261230659	100.00	2.6464	264.78	264.64	0.0000	4.3300	50.0000	0.0000	(0.0955)	(0.0110)	0.0000	3	(0.1066)	01/06/2025
600999.SH	12/27/2024	SDB3261230659	800.00	2.6464	2,118.25	2,117.13	0.0000	4.3300	50.0000	0.0000	(0.7643)	(0.0882)	0.0000	3	(0.8526)	01/06/2025
600999.SH	12/27/2024	SDB3261230659	100.00	2.6464	264.78	264.64	0.0000	4.3300	50.0000	0.0000	(0.0955)	(0.0110)	0.0000	3	(0.1066)	01/06/2025
600999.SH	12/27/2024	SDB3261230659	100.00	2.6464	264.78	264.64	0.0000	4.3300	50.0000	0.0000	(0.0955)	(0.0110)	0.0000	3	(0.1066)	01/06/2025
600999.SH	12/26/2024	SDB3261230659	3,900.00	2.6483	11,025.80	10,328.55	0.0000	4.3300	50.0000	0.0000	(1.3262)	(0.1435)	0.0000	1	(1.4696)	01/06/2025
600999.SH	12/26/2024	SDB3261230659	100.00	2.6483	277.35	264.83	0.0000	4.3300	50.0000	0.0000	(0.0334)	(0.0037)	0.0000	1	(0.0370)	01/06/2025
600999.SH	12/26/2024	SDB3261230659	4,000.00	2.6483	11,253.80	10,593.38	0.0000	4.3300	50.0000	0.0000	(1.3536)	(0.1471)	0.0000	1	(1.5007)	01/06/2025
600999.SH	12/26/2024	SDB3261230659	100.00	2.6483	268.71	264.83	0.0000	4.3300	50.0000	0.0000	(0.0323)	(0.0037)	0.0000	1	(0.0360)	01/06/2025
600999.SH	12/26/2024	SDB3261230659	1,100.00	2.6483	2,957.96	2,913.18	0.0000	4.3300	50.0000	0.0000	(0.3558)	(0.0405)	0.0000	1	(0.3962)	01/06/2025
600999.SH	12/26/2024	SDB3261230659	400.00	2.6483	1,072.92	1,059.34	0.0000	4.3300	50.0000	0.0000	(0.1290)	(0.0147)	0.0000	1	(0.1438)	01/06/2025
600999.SH	12/26/2024	SDB3261230659	1,000.00	2.6483	2,647.82	2,648.35	0.0000	4.3300	50.0000	0.0000	(0.3185)	(0.0368)	0.0000	1	(0.3553)	01/06/2025
600999.SH	12/26/2024	SDB3261230659	600.00	2.6483	1,588.69	1,589.01	0.0000	4.3300	50.0000	0.0000	(0.1911)	(0.0221)	0.0000	1	(0.2132)	01/06/2025
600999.SH	12/26/2024	SDB3261230659	200.00	2.6483	529.56	529.67	0.0000	4.3300	50.0000	0.0000	(0.0637)	(0.0074)	0.0000	1	(0.0711)	01/06/2025
600999.SH	12/26/2024	SDB3261230659	100.00	2.6483	264.78	264.83	0.0000	4.3300	50.0000	0.0000	(0.0318)	(0.0037)	0.0000	1	(0.0355)	01/06/2025
600999.SH	12/26/2024	SDB3261230659	1,500.00	2.6483	3,971.73	3,972.52	0.0000	4.3300	50.0000	0.0000	(0.4777)	(0.0552)	0.0000	1	(0.5329)	01/06/2025
600999.SH	12/26/2024	SDB3261230659	700.00	2.6483	1,853.47	1,853.84	0.0000	4.3300	50.0000	0.0000	(0.2229)	(0.0257)	0.0000	1	(0.2487)	01/06/2025
600999.SH	12/26/2024	SDB3261230659	300.00	2.6483	794.35	794.50	0.0000	4.3300	50.0000	0.0000	(0.0955)	(0.0110)	0.0000	1	(0.1066)	01/06/2025
600999.SH	12/26/2024	SDB3261230659	7,600.00	2.6483	20,123.41	20,127.43	0.0000	4.3300	50.0000	0.0000	(2.4204)	(0.2795)	0.0000	1	(2.6999)	01/06/2025
600999.SH	12/26/2024	SDB3261230659	100.00	2.6483	264.78	264.83	0.0000	4.3300	50.0000	0.0000	(0.0318)	(0.0037)	0.0000	1	(0.0355)	01/06/2025
600999.SH	12/26/2024	SDB3261230659	2,000.00	2.6483	5,295.63	5,296.69	0.0000	4.3300	50.0000	0.0000	(0.6369)	(0.0736)	0.0000	1	(0.7105)	01/06/2025
600999.SH	12/26/2024	SDB3261230659	4,000.00	2.6483	10,591.27	10,593.38	0.0000	4.3300	50.0000	0.0000	(1.2739)	(0.1471)	0.0000	1	(1.4210)	01/06/2025
600999.SH	12/26/2024	SDB3261230659	300.00	2.6483	794.35	794.50	0.0000	4.3300	50.0000	0.0000	(0.0955)	(0.0110)	0.0000	1	(0.1066)	01/06/2025
600999.SH	12/26/2024	SDB3261230659	17,200.00	2.6483	45,542.45	45,551.55	0.0000	4.3300	50.0000	0.0000	(5.4777)	(0.6327)	0.0000	1	(6.1104)	01/06/2025
600999.SH	12/26/2024	SDB3261230659	8,900.00	2.6483	23,565.57	23,570.28	0.0000	4.3300	50.0000	0.0000	(2.8344)	(0.3274)	0.0000	1	(3.1618)	01/06/2025
600999.SH	12/26/2024	SDB3261230659	3,100.00	2.6483	8,208.23	8,209.87	0.0000	4.3300	50.0000	0.0000	(0.9873)	(0.1140)	0.0000	1	(1.1013)	01/06/2025
600999.SH	12/26/2024	SDB3261230659	119,200.00	2.6483	315,619.79	315,682.84	0.0000	4.3300	50.0000	0.0000	(37.9620)	(4.3845)	0.0000	1	(42.3465)	01/06/2025
600999.SH	12/26/2024	SDB3261230659	300.00	2.6483	794.35	794.50	0.0000	4.3300	50.0000	0.0000	(0.0955)	(0.0110)	0.0000	1	(0.1066)	01/06/2025
600999.SH	12/26/2024	SDB3261230659	4,100.00	2.6483	10,856.05	10,858.22	0.0000	4.3300	50.0000	0.0000	(1.3057)	(0.1508)	0.0000	1	(1.4566)	01/06/2025
600999.SH	12/26/2024	SDB3261230659	3,200.00	2.6483	8,473.01	8,474.71	0.0000	4.3300	50.0000	0.0000	(1.0191)	(0.1177)	0.0000	1	(1.1368)	01/06/2025
600999.SH	12/26/2024	SDB3261230659	2,200.00	2.6483	5,825.20	5,826.36	0.0000	4.3300	50.0000	0.0000	(0.7006)	(0.0809)	0.0000	1	(0.7816)	01/06/2025
600999.SH	12/26/2024	SDB3261230659	1,000.00	2.6483	2,647.82	2,648.35	0.0000	4.3300	50.0000	0.0000	(0.3185)	(0.0368)	0.0000	1	(0.3553)	01/06/2025
600999.SH	12/26/2024	SDB3261230659	17,800.00	2.6483	47,131.14	47,140.56	0.0000	4.3300	50.0000	0.0000	(5.6688)	(0.6547)	0.0000	1	(6.3236)	01/06/2025
600999.SH	12/26/2024	SDB3261230659	40,400.00	2.6483	106,971.81	106,993.18	0.0000	4.3300	50.0000	0.0000	(12.8663)	(1.4860)	0.0000	1	(14.3523)	01/06/2025
600999.SH	12/26/2024	SDB3261230659	3,700.00	2.6483	9,796.92	9,798.88	0.0000	4.3300	50.0000	0.0000	(1.1784)	(0.1361)	0.0000	1	(1.3144)	01/06/2025
600999.SH	12/26/2024	SDB3261230659	7,000.00	2.6483	18,534.72	18,538.42	0.0000	4.3300	50.0000	0.0000	(2.2293)	(0.2575)	0.0000	1	(2.4868)	01/06/2025
600999.SH	12/26/2024	SDB3261230659	400.00	2.6483	1,059.13	1,059.34	0.0000	4.3300	50.0000	0.0000	(0.1274)	(0.0147)	0.0000	1	(0.1421)	01/06/2025
600999.SH	12/26/2024	SDB3261230659	600.00	2.6483	1,588.69	1,589.01	0.0000	4.3300	50.0000	0.0000	(0.1911)	(0.0221)	0.0000	1	(0.2132)	01/06/2025
600999.SH	12/26/2024	SDB3261230659	1,200.00	2.6483	3,177.38	3,178.02	0.0000	4.3300	50.0000	0.0000	(0.3822)	(0.0441)	0.0000	1	(0.4263)	01/06/2025
600999.SH	12/26/2024	SDB3261230659	600.00	2.6483	1,588.69	1,589.01	0.0000	4.3300	50.0000	0.0000	(0.1911)	(0.0221)	0.0000	1	(0.2132)	01/06/2025
600999.SH	12/26/2024	SDB3261230659	100.00	2.6483	264.78	264.83	0.0000	4.3300	50.0000	0.0000	(0.0318)	(0.0037)	0.0000	1	(0.0355)	01/06/2025
600999.SH	12/26/2024	SDB3261230659	800.00	2.6483	2,118.25	2,118.68	0.0000	4.3300	50.0000	0.0000	(0.2548)	(0.0294)	0.0000	1	(0.2842)	01/06/2025
600999.SH	12/26/2024	SDB3261230659	100.00	2.6483	264.78	264.83	0.0000	4.3300	50.0000	0.0000	(0.0318)	(0.0037)	0.0000	1	(0.0355)	01/06/2025
600999.SH	12/26/2024	SDB3261230659	100.00	2.6483	264.78	264.83	0.0000	4.3300	50.0000	0.0000	(0.0318)	(0.0037)	0.0000	1	(0.0355)	01/06/2025
600999.SH	12/24/2024	SDB3261230659	3,900.00	2.6483	11,025.80	10,328.55	0.0000	4.3300	50.0000	0.0000	(2.6523)	(0.2869)	0.0000	2	(2.9392)	01/06/2025
600999.SH	12/24/2024	SDB3261230659	100.00	2.6483	277.35	264.83	0.0000	4.3300	50.0000	0.0000	(0.0667)	(0.0074)	0.0000	2	(0.0741)	01/06/2025
600999.SH	12/24/2024	SDB3261230659	4,000.00	2.6483	11,253.80	10,593.38	0.0000	4.3300	50.0000	0.0000	(2.7072)	(0.2943)	0.0000	2	(3.0014)	01/06/2025
600999.SH	12/24/2024	SDB3261230659	100.00	2.6483	268.71	264.83	0.0000	4.3300	50.0000	0.0000	(0.0646)	(0.0074)	0.0000	2	(0.0720)	01/06/2025
600999.SH	12/24/2024	SDB3261230659	1,100.00	2.6483	2,957.96	2,913.18	0.0000	4.3300	50.0000	0.0000	(0.7116)	(0.0809)	0.0000	2	(0.7925)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHINA MERCHANTS SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600999.SH	12/24/2024	SDB3261230659	400.00	2.6483	1,072.92	1,059.34	0.0000	4.3300	50.0000	0.0000	(0.2581)	(0.0294)	0.0000	2	(0.2875)	01/06/2025
600999.SH	12/24/2024	SDB3261230659	1,000.00	2.6483	2,647.82	2,648.35	0.0000	4.3300	50.0000	0.0000	(0.6369)	(0.0736)	0.0000	2	(0.7105)	01/06/2025
600999.SH	12/24/2024	SDB3261230659	600.00	2.6483	1,588.69	1,589.01	0.0000	4.3300	50.0000	0.0000	(0.3822)	(0.0441)	0.0000	2	(0.4263)	01/06/2025
600999.SH	12/24/2024	SDB3261230659	200.00	2.6483	529.56	529.67	0.0000	4.3300	50.0000	0.0000	(0.1274)	(0.0147)	0.0000	2	(0.1421)	01/06/2025
600999.SH	12/24/2024	SDB3261230659	100.00	2.6483	264.78	264.83	0.0000	4.3300	50.0000	0.0000	(0.0637)	(0.0074)	0.0000	2	(0.0711)	01/06/2025
600999.SH	12/24/2024	SDB3261230659	1,500.00	2.6483	3,971.73	3,972.52	0.0000	4.3300	50.0000	0.0000	(0.9554)	(0.1103)	0.0000	2	(1.0658)	01/06/2025
600999.SH	12/24/2024	SDB3261230659	700.00	2.6483	1,853.47	1,853.84	0.0000	4.3300	50.0000	0.0000	(0.4459)	(0.0515)	0.0000	2	(0.4974)	01/06/2025
600999.SH	12/24/2024	SDB3261230659	300.00	2.6483	794.35	794.50	0.0000	4.3300	50.0000	0.0000	(0.1911)	(0.0221)	0.0000	2	(0.2132)	01/06/2025
600999.SH	12/24/2024	SDB3261230659	7,600.00	2.6483	20,123.41	20,127.43	0.0000	4.3300	50.0000	0.0000	(4.8408)	(0.5591)	0.0000	2	(5.3999)	01/06/2025
600999.SH	12/24/2024	SDB3261230659	100.00	2.6483	264.78	264.83	0.0000	4.3300	50.0000	0.0000	(0.0637)	(0.0074)	0.0000	2	(0.0711)	01/06/2025
600999.SH	12/24/2024	SDB3261230659	2,000.00	2.6483	5,295.63	5,296.69	0.0000	4.3300	50.0000	0.0000	(1.2739)	(0.1471)	0.0000	2	(1.4210)	01/06/2025
600999.SH	12/24/2024	SDB3261230659	4,000.00	2.6483	10,591.27	10,593.38	0.0000	4.3300	50.0000	0.0000	(2.5478)	(0.2943)	0.0000	2	(2.8420)	01/06/2025
600999.SH	12/24/2024	SDB3261230659	300.00	2.6483	794.35	794.50	0.0000	4.3300	50.0000	0.0000	(0.1911)	(0.0221)	0.0000	2	(0.2132)	01/06/2025
600999.SH	12/24/2024	SDB3261230659	17,200.00	2.6483	45,542.45	45,551.55	0.0000	4.3300	50.0000	0.0000	(10.9555)	(1.2653)	0.0000	2	(12.2208)	01/06/2025
600999.SH	12/24/2024	SDB3261230659	8,900.00	2.6483	23,565.57	23,570.28	0.0000	4.3300	50.0000	0.0000	(5.6688)	(0.6547)	0.0000	2	(6.3236)	01/06/2025
600999.SH	12/24/2024	SDB3261230659	3,100.00	2.6483	8,208.23	8,209.87	0.0000	4.3300	50.0000	0.0000	(1.9745)	(0.2281)	0.0000	2	(2.2026)	01/06/2025
600999.SH	12/24/2024	SDB3261230659	119,200.00	2.6483	315,619.79	315,682.84	0.0000	4.3300	50.0000	0.0000	(75.9241)	(8.7690)	0.0000	2	(84.6931)	01/06/2025
600999.SH	12/24/2024	SDB3261230659	300.00	2.6483	794.35	794.50	0.0000	4.3300	50.0000	0.0000	(0.1911)	(0.0221)	0.0000	2	(0.2132)	01/06/2025
600999.SH	12/24/2024	SDB3261230659	4,100.00	2.6483	10,856.05	10,858.22	0.0000	4.3300	50.0000	0.0000	(2.6115)	(0.3016)	0.0000	2	(2.9131)	01/06/2025
600999.SH	12/24/2024	SDB3261230659	3,200.00	2.6483	8,473.01	8,474.71	0.0000	4.3300	50.0000	0.0000	(2.0382)	(0.2354)	0.0000	2	(2.2736)	01/06/2025
600999.SH	12/24/2024	SDB3261230659	2,200.00	2.6483	5,825.20	5,826.36	0.0000	4.3300	50.0000	0.0000	(1.4013)	(0.1618)	0.0000	2	(1.5631)	01/06/2025
600999.SH	12/24/2024	SDB3261230659	1,000.00	2.6483	2,647.82	2,648.35	0.0000	4.3300	50.0000	0.0000	(0.6369)	(0.0736)	0.0000	2	(0.7105)	01/06/2025
600999.SH	12/24/2024	SDB3261230659	17,800.00	2.6483	47,131.14	47,140.56	0.0000	4.3300	50.0000	0.0000	(11.3377)	(1.3095)	0.0000	2	(12.6471)	01/06/2025
600999.SH	12/24/2024	SDB3261230659	40,400.00	2.6483	106,971.81	106,993.18	0.0000	4.3300	50.0000	0.0000	(25.7327)	(2.9720)	0.0000	2	(28.7047)	01/06/2025
600999.SH	12/24/2024	SDB3261230659	3,700.00	2.6483	9,796.92	9,798.88	0.0000	4.3300	50.0000	0.0000	(2.3567)	(0.2722)	0.0000	2	(2.6289)	01/06/2025
600999.SH	12/24/2024	SDB3261230659	7,000.00	2.6483	18,534.72	18,538.42	0.0000	4.3300	50.0000	0.0000	(4.4586)	(0.5150)	0.0000	2	(4.9736)	01/06/2025
600999.SH	12/24/2024	SDB3261230659	400.00	2.6483	1,059.13	1,059.34	0.0000	4.3300	50.0000	0.0000	(0.2548)	(0.0294)	0.0000	2	(0.2842)	01/06/2025
600999.SH	12/24/2024	SDB3261230659	600.00	2.6483	1,588.69	1,589.01	0.0000	4.3300	50.0000	0.0000	(0.3822)	(0.0441)	0.0000	2	(0.4263)	01/06/2025
600999.SH	12/24/2024	SDB3261230659	1,200.00	2.6483	3,177.38	3,178.02	0.0000	4.3300	50.0000	0.0000	(0.7643)	(0.0883)	0.0000	2	(0.8526)	01/06/2025
600999.SH	12/24/2024	SDB3261230659	600.00	2.6483	1,588.69	1,589.01	0.0000	4.3300	50.0000	0.0000	(0.3822)	(0.0441)	0.0000	2	(0.4263)	01/06/2025
600999.SH	12/24/2024	SDB3261230659	100.00	2.6483	264.78	264.83	0.0000	4.3300	50.0000	0.0000	(0.0637)	(0.0074)	0.0000	2	(0.0711)	01/06/2025
600999.SH	12/24/2024	SDB3261230659	800.00	2.6483	2,118.25	2,118.68	0.0000	4.3300	50.0000	0.0000	(0.5096)	(0.0589)	0.0000	2	(0.5684)	01/06/2025
600999.SH	12/24/2024	SDB3261230659	100.00	2.6483	264.78	264.83	0.0000	4.3300	50.0000	0.0000	(0.0637)	(0.0074)	0.0000	2	(0.0711)	01/06/2025
600999.SH	12/24/2024	SDB3261230659	100.00	2.6483	264.78	264.83	0.0000	4.3300	50.0000	0.0000	(0.0637)	(0.0074)	0.0000	2	(0.0711)	01/06/2025
600999.SH	12/23/2024	SDB3261230659	3,900.00	2.6679	11,025.80	10,404.78	0.0000	4.3300	50.0000	0.0000	(1.3262)	(0.1445)	0.0000	1	(1.4707)	01/06/2025
600999.SH	12/23/2024	SDB3261230659	100.00	2.6679	277.35	266.79	0.0000	4.3300	50.0000	0.0000	(0.0334)	(0.0037)	0.0000	1	(0.0371)	01/06/2025
600999.SH	12/23/2024	SDB3261230659	4,000.00	2.6679	11,253.80	10,671.57	0.0000	4.3300	50.0000	0.0000	(1.3536)	(0.1482)	0.0000	1	(1.5018)	01/06/2025
600999.SH	12/23/2024	SDB3261230659	100.00	2.6679	268.71	266.79	0.0000	4.3300	50.0000	0.0000	(0.0323)	(0.0037)	0.0000	1	(0.0360)	01/06/2025
600999.SH	12/23/2024	SDB3261230659	1,100.00	2.6679	2,957.96	2,934.68	0.0000	4.3300	50.0000	0.0000	(0.3558)	(0.0408)	0.0000	1	(0.3965)	01/06/2025
600999.SH	12/23/2024	SDB3261230659	400.00	2.6679	1,072.92	1,067.16	0.0000	4.3300	50.0000	0.0000	(0.1290)	(0.0148)	0.0000	1	(0.1439)	01/06/2025
600999.SH	12/23/2024	SDB3261230659	1,000.00	2.6679	2,647.82	2,667.89	0.0000	4.3300	50.0000	0.0000	(0.3185)	(0.0371)	0.0000	1	(0.3555)	01/06/2025
600999.SH	12/23/2024	SDB3261230659	600.00	2.6679	1,588.69	1,600.74	0.0000	4.3300	50.0000	0.0000	(0.1911)	(0.0222)	0.0000	1	(0.2133)	01/06/2025
600999.SH	12/23/2024	SDB3261230659	200.00	2.6679	529.56	533.58	0.0000	4.3300	50.0000	0.0000	(0.0637)	(0.0074)	0.0000	1	(0.0711)	01/06/2025
600999.SH	12/23/2024	SDB3261230659	100.00	2.6679	264.78	266.79	0.0000	4.3300	50.0000	0.0000	(0.0318)	(0.0037)	0.0000	1	(0.0356)	01/06/2025
600999.SH	12/23/2024	SDB3261230659	1,500.00	2.6679	3,971.73	4,001.84	0.0000	4.3300	50.0000	0.0000	(0.4777)	(0.0556)	0.0000	1	(0.5333)	01/06/2025
600999.SH	12/23/2024	SDB3261230659	700.00	2.6679	1,853.47	1,867.52	0.0000	4.3300	50.0000	0.0000	(0.2229)	(0.0259)	0.0000	1	(0.2489)	01/06/2025
600999.SH	12/23/2024	SDB3261230659	300.00	2.6679	794.35	800.37	0.0000	4.3300	50.0000	0.0000	(0.0955)	(0.0111)	0.0000	1	(0.1067)	01/06/2025
600999.SH	12/23/2024	SDB3261230659	7,600.00	2.6679	20,123.41	20,275.98	0.0000	4.3300	50.0000	0.0000	(2.4204)	(0.2816)	0.0000	1	(2.7020)	01/06/2025
600999.SH	12/23/2024	SDB3261230659	100.00	2.6679	264.78	266.79	0.0000	4.3300	50.0000	0.0000	(0.0318)	(0.0037)	0.0000	1	(0.0356)	01/06/2025
600999.SH	12/23/2024	SDB3261230659	2,000.00	2.6679	5,295.63	5,335.78	0.0000	4.3300	50.0000	0.0000	(0.6369)	(0.0741)	0.0000	1	(0.7111)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHINA MERCHANTS SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600999.SH	12/23/2024	SDB3261230659	4,000.00	2.6679	10,591.27	10,671.57	0.0000	4.3300	50.0000	0.0000	(1.2739)	(0.1482)	0.0000	1	(1.4221)	01/06/2025
600999.SH	12/23/2024	SDB3261230659	300.00	2.6679	794.35	800.37	0.0000	4.3300	50.0000	0.0000	(0.0955)	(0.0111)	0.0000	1	(0.1067)	01/06/2025
600999.SH	12/23/2024	SDB3261230659	17,200.00	2.6679	45,542.45	45,887.74	0.0000	4.3300	50.0000	0.0000	(5.4777)	(0.6373)	0.0000	1	(6.1151)	01/06/2025
600999.SH	12/23/2024	SDB3261230659	8,900.00	2.6679	23,565.57	23,744.24	0.0000	4.3300	50.0000	0.0000	(2.8344)	(0.3298)	0.0000	1	(3.1642)	01/06/2025
600999.SH	12/23/2024	SDB3261230659	3,100.00	2.6679	8,208.23	8,270.47	0.0000	4.3300	50.0000	0.0000	(0.9873)	(0.1149)	0.0000	1	(1.1021)	01/06/2025
600999.SH	12/23/2024	SDB3261230659	119,200.00	2.6679	315,619.79	318,012.73	0.0000	4.3300	50.0000	0.0000	(37.9620)	(4.4168)	0.0000	1	(42.3789)	01/06/2025
600999.SH	12/23/2024	SDB3261230659	300.00	2.6679	794.35	800.37	0.0000	4.3300	50.0000	0.0000	(0.0955)	(0.0111)	0.0000	1	(0.1067)	01/06/2025
600999.SH	12/23/2024	SDB3261230659	4,100.00	2.6679	10,856.05	10,938.36	0.0000	4.3300	50.0000	0.0000	(1.3057)	(0.1519)	0.0000	1	(1.4577)	01/06/2025
600999.SH	12/23/2024	SDB3261230659	3,200.00	2.6679	8,473.01	8,537.25	0.0000	4.3300	50.0000	0.0000	(1.0191)	(0.1186)	0.0000	1	(1.1377)	01/06/2025
600999.SH	12/23/2024	SDB3261230659	2,200.00	2.6679	5,825.20	5,869.36	0.0000	4.3300	50.0000	0.0000	(0.7006)	(0.0815)	0.0000	1	(0.7822)	01/06/2025
600999.SH	12/23/2024	SDB3261230659	1,000.00	2.6679	2,647.82	2,667.89	0.0000	4.3300	50.0000	0.0000	(0.3185)	(0.0371)	0.0000	1	(0.3555)	01/06/2025
600999.SH	12/23/2024	SDB3261230659	17,800.00	2.6679	47,131.14	47,488.48	0.0000	4.3300	50.0000	0.0000	(5.6688)	(0.6596)	0.0000	1	(6.3284)	01/06/2025
600999.SH	12/23/2024	SDB3261230659	40,400.00	2.6679	106,971.81	107,782.84	0.0000	4.3300	50.0000	0.0000	(12.8663)	(1.4970)	0.0000	1	(14.3633)	01/06/2025
600999.SH	12/23/2024	SDB3261230659	3,700.00	2.6679	9,796.92	9,871.20	0.0000	4.3300	50.0000	0.0000	(1.1784)	(0.1371)	0.0000	1	(1.3155)	01/06/2025
600999.SH	12/23/2024	SDB3261230659	7,000.00	2.6679	18,534.72	18,675.24	0.0000	4.3300	50.0000	0.0000	(2.2293)	(0.2594)	0.0000	1	(2.4887)	01/06/2025
600999.SH	12/23/2024	SDB3261230659	400.00	2.6679	1,059.13	1,067.16	0.0000	4.3300	50.0000	0.0000	(0.1274)	(0.0148)	0.0000	1	(0.1422)	01/06/2025
600999.SH	12/23/2024	SDB3261230659	600.00	2.6679	1,588.69	1,600.74	0.0000	4.3300	50.0000	0.0000	(0.1911)	(0.0222)	0.0000	1	(0.2133)	01/06/2025
600999.SH	12/23/2024	SDB3261230659	1,200.00	2.6679	3,177.38	3,201.47	0.0000	4.3300	50.0000	0.0000	(0.3822)	(0.0445)	0.0000	1	(0.4266)	01/06/2025
600999.SH	12/23/2024	SDB3261230659	600.00	2.6679	1,588.69	1,600.74	0.0000	4.3300	50.0000	0.0000	(0.1911)	(0.0222)	0.0000	1	(0.2133)	01/06/2025
600999.SH	12/23/2024	SDB3261230659	100.00	2.6679	264.78	266.79	0.0000	4.3300	50.0000	0.0000	(0.0318)	(0.0037)	0.0000	1	(0.0356)	01/06/2025
600999.SH	12/23/2024	SDB3261230659	800.00	2.6679	2,118.25	2,134.31	0.0000	4.3300	50.0000	0.0000	(0.0296)	(0.0037)	0.0000	1	(0.2844)	01/06/2025
600999.SH	12/23/2024	SDB3261230659	100.00	2.6679	264.78	266.79	0.0000	4.3300	50.0000	0.0000	(0.0318)	(0.0037)	0.0000	1	(0.0356)	01/06/2025
600999.SH	12/23/2024	SDB3261230659	100.00	2.6679	264.78	266.79	0.0000	4.3300	50.0000	0.0000	(0.0318)	(0.0037)	0.0000	1	(0.0356)	01/06/2025
600999.SH	12/20/2024	SDB3261230659	3,900.00	2.6605	11,025.80	10,375.97	0.0000	4.3300	50.0000	0.0000	(3.9785)	(0.4323)	0.0000	3	(4.4108)	01/06/2025
600999.SH	12/20/2024	SDB3261230659	100.00	2.6605	277.35	266.05	0.0000	4.3300	50.0000	0.0000	(0.1001)	(0.0111)	0.0000	3	(0.1112)	01/06/2025
600999.SH	12/20/2024	SDB3261230659	4,000.00	2.6605	11,253.80	10,642.02	0.0000	4.3300	50.0000	0.0000	(4.0607)	(0.4434)	0.0000	3	(4.5042)	01/06/2025
600999.SH	12/20/2024	SDB3261230659	100.00	2.6605	268.71	266.05	0.0000	4.3300	50.0000	0.0000	(0.0970)	(0.0111)	0.0000	3	(0.1080)	01/06/2025
600999.SH	12/20/2024	SDB3261230659	1,100.00	2.6605	2,957.96	2,926.56	0.0000	4.3300	50.0000	0.0000	(1.0673)	(0.1219)	0.0000	3	(1.1893)	01/06/2025
600999.SH	12/20/2024	SDB3261230659	400.00	2.6605	1,072.92	1,064.20	0.0000	4.3300	50.0000	0.0000	(0.3871)	(0.0443)	0.0000	3	(0.4315)	01/06/2025
600999.SH	12/20/2024	SDB3261230659	1,000.00	2.6605	2,647.82	2,660.51	0.0000	4.3300	50.0000	0.0000	(0.9554)	(0.1109)	0.0000	3	(1.0663)	01/06/2025
600999.SH	12/20/2024	SDB3261230659	600.00	2.6605	1,588.69	1,596.30	0.0000	4.3300	50.0000	0.0000	(0.5733)	(0.0665)	0.0000	3	(0.6398)	01/06/2025
600999.SH	12/20/2024	SDB3261230659	200.00	2.6605	529.56	532.10	0.0000	4.3300	50.0000	0.0000	(0.1911)	(0.0222)	0.0000	3	(0.2133)	01/06/2025
600999.SH	12/20/2024	SDB3261230659	100.00	2.6605	264.78	266.05	0.0000	4.3300	50.0000	0.0000	(0.0955)	(0.0111)	0.0000	3	(0.1066)	01/06/2025
600999.SH	12/20/2024	SDB3261230659	1,500.00	2.6605	3,971.73	3,990.76	0.0000	4.3300	50.0000	0.0000	(1.4331)	(0.1663)	0.0000	3	(1.5994)	01/06/2025
600999.SH	12/20/2024	SDB3261230659	700.00	2.6605	1,853.47	1,862.35	0.0000	4.3300	50.0000	0.0000	(0.6688)	(0.0776)	0.0000	3	(0.7464)	01/06/2025
600999.SH	12/20/2024	SDB3261230659	300.00	2.6605	794.35	798.15	0.0000	4.3300	50.0000	0.0000	(0.2866)	(0.0333)	0.0000	3	(0.3199)	01/06/2025
600999.SH	12/20/2024	SDB3261230659	7,600.00	2.6605	20,123.41	20,219.84	0.0000	4.3300	50.0000	0.0000	(7.2612)	(0.8425)	0.0000	3	(8.1037)	01/06/2025
600999.SH	12/20/2024	SDB3261230659	100.00	2.6605	264.78	266.05	0.0000	4.3300	50.0000	0.0000	(0.0955)	(0.0111)	0.0000	3	(0.1066)	01/06/2025
600999.SH	12/20/2024	SDB3261230659	2,000.00	2.6605	5,295.63	5,321.01	0.0000	4.3300	50.0000	0.0000	(1.9108)	(0.2217)	0.0000	3	(2.1326)	01/06/2025
600999.SH	12/20/2024	SDB3261230659	4,000.00	2.6605	10,591.27	10,642.02	0.0000	4.3300	50.0000	0.0000	(3.8217)	(0.4434)	0.0000	3	(4.2651)	01/06/2025
600999.SH	12/20/2024	SDB3261230659	300.00	2.6605	794.35	798.15	0.0000	4.3300	50.0000	0.0000	(0.2866)	(0.0333)	0.0000	3	(0.3199)	01/06/2025
600999.SH	12/20/2024	SDB3261230659	17,200.00	2.6605	45,542.45	45,760.69	0.0000	4.3300	50.0000	0.0000	(16.4332)	(1.9067)	0.0000	3	(18.3399)	01/06/2025
600999.SH	12/20/2024	SDB3261230659	8,900.00	2.6605	23,565.57	23,678.49	0.0000	4.3300	50.0000	0.0000	(8.5032)	(0.9866)	0.0000	3	(9.4898)	01/06/2025
600999.SH	12/20/2024	SDB3261230659	3,100.00	2.6605	8,208.23	8,247.57	0.0000	4.3300	50.0000	0.0000	(2.9618)	(0.3436)	0.0000	3	(3.3055)	01/06/2025
600999.SH	12/20/2024	SDB3261230659	119,200.00	2.6605	315,619.79	317,132.20	0.0000	4.3300	50.0000	0.0000	(113.8861)	(13.2138)	0.0000	3	(127.1000)	01/06/2025
600999.SH	12/20/2024	SDB3261230659	300.00	2.6605	794.35	798.15	0.0000	4.3300	50.0000	0.0000	(0.2866)	(0.0333)	0.0000	3	(0.3199)	01/06/2025
600999.SH	12/20/2024	SDB3261230659	4,100.00	2.6605	10,856.05	10,908.07	0.0000	4.3300	50.0000	0.0000	(3.9172)	(0.4545)	0.0000	3	(4.3717)	01/06/2025
600999.SH	12/20/2024	SDB3261230659	3,200.00	2.6605	8,473.01	8,513.62	0.0000	4.3300	50.0000	0.0000	(3.0573)	(0.3547)	0.0000	3	(3.4121)	01/06/2025
600999.SH	12/20/2024	SDB3261230659	2,200.00	2.6605	5,825.20	5,853.11	0.0000	4.3300	50.0000	0.0000	(2.1019)	(0.2439)	0.0000	3	(2.3458)	01/06/2025
600999.SH	12/20/2024	SDB3261230659	1,000.00	2.6605	2,647.82	2,660.51	0.0000	4.3300	50.0000	0.0000	(0.9554)	(0.1109)	0.0000	3	(1.0663)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHINA MERCHANTS SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600999.SH	12/20/2024	SDB3261230659	17,800.00	2.6605	47,131.14	47,356.99	0.0000	4.3300	50.0000	0.0000	(17.0065)	(1.9732)	0.0000	3	(18.9797)	01/06/2025
600999.SH	12/20/2024	SDB3261230659	40,400.00	2.6605	106,971.81	107,484.40	0.0000	4.3300	50.0000	0.0000	(38.5990)	(4.4785)	0.0000	3	(43.0775)	01/06/2025
600999.SH	12/20/2024	SDB3261230659	3,700.00	2.6605	9,796.92	9,843.87	0.0000	4.3300	50.0000	0.0000	(3.5351)	(0.4102)	0.0000	3	(3.9452)	01/06/2025
600999.SH	12/20/2024	SDB3261230659	7,000.00	2.6605	18,534.72	18,623.53	0.0000	4.3300	50.0000	0.0000	(6.6879)	(0.7760)	0.0000	3	(7.4639)	01/06/2025
600999.SH	12/20/2024	SDB3261230659	400.00	2.6605	1,059.13	1,064.20	0.0000	4.3300	50.0000	0.0000	(0.3822)	(0.0443)	0.0000	3	(0.4265)	01/06/2025
600999.SH	12/20/2024	SDB3261230659	600.00	2.6605	1,588.69	1,596.30	0.0000	4.3300	50.0000	0.0000	(0.5733)	(0.0665)	0.0000	3	(0.6398)	01/06/2025
600999.SH	12/20/2024	SDB3261230659	1,200.00	2.6605	3,177.38	3,192.61	0.0000	4.3300	50.0000	0.0000	(1.1465)	(0.1330)	0.0000	3	(1.2795)	01/06/2025
600999.SH	12/20/2024	SDB3261230659	600.00	2.6605	1,588.69	1,596.30	0.0000	4.3300	50.0000	0.0000	(0.5733)	(0.0665)	0.0000	3	(0.6398)	01/06/2025
600999.SH	12/20/2024	SDB3261230659	100.00	2.6605	264.78	266.05	0.0000	4.3300	50.0000	0.0000	(0.0955)	(0.0111)	0.0000	3	(0.1066)	01/06/2025
600999.SH	12/20/2024	SDB3261230659	800.00	2.6605	2,118.25	2,128.40	0.0000	4.3300	50.0000	0.0000	(0.7643)	(0.0887)	0.0000	3	(0.8530)	01/06/2025
600999.SH	12/20/2024	SDB3261230659	100.00	2.6605	264.78	266.05	0.0000	4.3300	50.0000	0.0000	(0.0955)	(0.0111)	0.0000	3	(0.1066)	01/06/2025
600999.SH	12/20/2024	SDB3261230659	100.00	2.6605	264.78	266.05	0.0000	4.3300	50.0000	0.0000	(0.0955)	(0.0111)	0.0000	3	(0.1066)	01/06/2025
600999.SH	12/19/2024	SDB3261230659	3,900.00	2.6484	11,025.80	10,328.86	0.0000	4.5800	50.0000	0.0000	(1.4027)	(0.1435)	0.0000	1	(1.5462)	01/06/2025
600999.SH	12/19/2024	SDB3261230659	100.00	2.6484	277.35	264.84	0.0000	4.5800	50.0000	0.0000	(0.0353)	(0.0037)	0.0000	1	(0.0390)	01/06/2025
600999.SH	12/19/2024	SDB3261230659	4,000.00	2.6484	11,253.80	10,593.70	0.0000	4.5800	50.0000	0.0000	(1.4317)	(0.1471)	0.0000	1	(1.5789)	01/06/2025
600999.SH	12/19/2024	SDB3261230659	100.00	2.6484	268.71	264.84	0.0000	4.5800	50.0000	0.0000	(0.0342)	(0.0037)	0.0000	1	(0.0379)	01/06/2025
600999.SH	12/19/2024	SDB3261230659	1,100.00	2.6484	2,957.96	2,913.27	0.0000	4.5800	50.0000	0.0000	(0.3763)	(0.0405)	0.0000	1	(0.4168)	01/06/2025
600999.SH	12/19/2024	SDB3261230659	400.00	2.6484	1,072.92	1,059.37	0.0000	4.5800	50.0000	0.0000	(0.1365)	(0.0147)	0.0000	1	(0.1512)	01/06/2025
600999.SH	12/19/2024	SDB3261230659	1,000.00	2.6484	2,647.82	2,648.43	0.0000	4.5800	50.0000	0.0000	(0.3369)	(0.0368)	0.0000	1	(0.3736)	01/06/2025
600999.SH	12/19/2024	SDB3261230659	600.00	2.6484	1,588.69	1,589.06	0.0000	4.5800	50.0000	0.0000	(0.2021)	(0.0221)	0.0000	1	(0.2242)	01/06/2025
600999.SH	12/19/2024	SDB3261230659	200.00	2.6484	529.56	529.68	0.0000	4.5800	50.0000	0.0000	(0.0674)	(0.0074)	0.0000	1	(0.0747)	01/06/2025
600999.SH	12/19/2024	SDB3261230659	100.00	2.6484	264.78	264.84	0.0000	4.5800	50.0000	0.0000	(0.0337)	(0.0037)	0.0000	1	(0.0374)	01/06/2025
600999.SH	12/19/2024	SDB3261230659	1,500.00	2.6484	3,971.73	3,972.64	0.0000	4.5800	50.0000	0.0000	(0.5053)	(0.0552)	0.0000	1	(0.5605)	01/06/2025
600999.SH	12/19/2024	SDB3261230659	700.00	2.6484	1,853.47	1,853.90	0.0000	4.5800	50.0000	0.0000	(0.2358)	(0.0257)	0.0000	1	(0.2616)	01/06/2025
600999.SH	12/19/2024	SDB3261230659	300.00	2.6484	794.35	794.53	0.0000	4.5800	50.0000	0.0000	(0.1011)	(0.0110)	0.0000	1	(0.1121)	01/06/2025
600999.SH	12/19/2024	SDB3261230659	7,600.00	2.6484	20,123.41	20,128.03	0.0000	4.5800	50.0000	0.0000	(2.5601)	(0.2796)	0.0000	1	(2.8397)	01/06/2025
600999.SH	12/19/2024	SDB3261230659	100.00	2.6484	264.78	264.84	0.0000	4.5800	50.0000	0.0000	(0.0337)	(0.0037)	0.0000	1	(0.0374)	01/06/2025
600999.SH	12/19/2024	SDB3261230659	2,000.00	2.6484	5,295.63	5,296.85	0.0000	4.5800	50.0000	0.0000	(0.6737)	(0.0736)	0.0000	1	(0.7473)	01/06/2025
600999.SH	12/19/2024	SDB3261230659	4,000.00	2.6484	10,591.27	10,593.70	0.0000	4.5800	50.0000	0.0000	(1.3474)	(0.1471)	0.0000	1	(1.4946)	01/06/2025
600999.SH	12/19/2024	SDB3261230659	300.00	2.6484	794.35	794.53	0.0000	4.5800	50.0000	0.0000	(0.1011)	(0.0110)	0.0000	1	(0.1121)	01/06/2025
600999.SH	12/19/2024	SDB3261230659	17,200.00	2.6484	45,542.45	45,552.91	0.0000	4.5800	50.0000	0.0000	(5.7940)	(0.6327)	0.0000	1	(6.4267)	01/06/2025
600999.SH	12/19/2024	SDB3261230659	8,900.00	2.6484	23,565.57	23,570.98	0.0000	4.5800	50.0000	0.0000	(2.9981)	(0.3274)	0.0000	1	(3.3254)	01/06/2025
600999.SH	12/19/2024	SDB3261230659	3,100.00	2.6484	8,208.23	8,210.12	0.0000	4.5800	50.0000	0.0000	(1.0443)	(0.1140)	0.0000	1	(1.1583)	01/06/2025
600999.SH	12/19/2024	SDB3261230659	119,200.00	2.6484	315,619.79	315,692.26	0.0000	4.5800	50.0000	0.0000	(40.1539)	(4.3846)	0.0000	1	(44.5385)	01/06/2025
600999.SH	12/19/2024	SDB3261230659	300.00	2.6484	794.35	794.53	0.0000	4.5800	50.0000	0.0000	(0.1011)	(0.0110)	0.0000	1	(0.1121)	01/06/2025
600999.SH	12/19/2024	SDB3261230659	4,100.00	2.6484	10,856.05	10,858.54	0.0000	4.5800	50.0000	0.0000	(1.3811)	(0.1508)	0.0000	1	(1.5319)	01/06/2025
600999.SH	12/19/2024	SDB3261230659	3,200.00	2.6484	8,473.01	8,474.96	0.0000	4.5800	50.0000	0.0000	(1.0780)	(0.1177)	0.0000	1	(1.1957)	01/06/2025
600999.SH	12/19/2024	SDB3261230659	2,200.00	2.6484	5,825.20	5,826.53	0.0000	4.5800	50.0000	0.0000	(0.7411)	(0.0809)	0.0000	1	(0.8220)	01/06/2025
600999.SH	12/19/2024	SDB3261230659	1,000.00	2.6484	2,647.82	2,648.43	0.0000	4.5800	50.0000	0.0000	(0.3369)	(0.0368)	0.0000	1	(0.3736)	01/06/2025
600999.SH	12/19/2024	SDB3261230659	17,800.00	2.6484	47,131.14	47,141.97	0.0000	4.5800	50.0000	0.0000	(5.9961)	(0.6547)	0.0000	1	(6.6509)	01/06/2025
600999.SH	12/19/2024	SDB3261230659	40,400.00	2.6484	106,971.81	106,996.37	0.0000	4.5800	50.0000	0.0000	(13.6092)	(1.4861)	0.0000	1	(15.0953)	01/06/2025
600999.SH	12/19/2024	SDB3261230659	3,700.00	2.6484	9,796.92	9,799.17	0.0000	4.5800	50.0000	0.0000	(1.2464)	(0.1361)	0.0000	1	(1.3825)	01/06/2025
600999.SH	12/19/2024	SDB3261230659	7,000.00	2.6484	18,534.72	18,538.97	0.0000	4.5800	50.0000	0.0000	(2.3580)	(0.2575)	0.0000	1	(2.6155)	01/06/2025
600999.SH	12/19/2024	SDB3261230659	400.00	2.6484	1,059.13	1,059.37	0.0000	4.5800	50.0000	0.0000	(0.1347)	(0.0147)	0.0000	1	(0.1495)	01/06/2025
600999.SH	12/19/2024	SDB3261230659	600.00	2.6484	1,588.69	1,589.06	0.0000	4.5800	50.0000	0.0000	(0.2021)	(0.0221)	0.0000	1	(0.2242)	01/06/2025
600999.SH	12/19/2024	SDB3261230659	1,200.00	2.6484	3,177.38	3,178.11	0.0000	4.5800	50.0000	0.0000	(0.4042)	(0.0441)	0.0000	1	(0.4484)	01/06/2025
600999.SH	12/19/2024	SDB3261230659	600.00	2.6484	1,588.69	1,589.06	0.0000	4.5800	50.0000	0.0000	(0.2021)	(0.0221)	0.0000	1	(0.2242)	01/06/2025
600999.SH	12/19/2024	SDB3261230659	100.00	2.6484	264.78	264.84	0.0000	4.5800	50.0000	0.0000	(0.0337)	(0.0037)	0.0000	1	(0.0374)	01/06/2025
600999.SH	12/19/2024	SDB3261230659	800.00	2.6484	2,118.25	2,118.74	0.0000	4.5800	50.0000	0.0000	(0.2695)	(0.0294)	0.0000	1	(0.2989)	01/06/2025
600999.SH	12/19/2024	SDB3261230659	100.00	2.6484	264.78	264.84	0.0000	4.5800	50.0000	0.0000	(0.0337)	(0.0037)	0.0000	1	(0.0374)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHINA MERCHANTS SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600999.SH	12/19/2024	SDB3261230659	100.00	2.6484	264.78	264.84	0.0000	4.5800	50.0000	0.0000	(0.0337)	(0.0037)	0.0000	1	(0.0374)	01/06/2025
600999.SH	12/18/2024	SDB3261230659	3,900.00	2.6932	11,025.80	10,503.59	0.0000	4.5800	50.0000	0.0000	(1.4027)	(0.1459)	0.0000	1	(1.5486)	01/06/2025
600999.SH	12/18/2024	SDB3261230659	100.00	2.6932	277.35	269.32	0.0000	4.5800	50.0000	0.0000	(0.0353)	(0.0037)	0.0000	1	(0.0390)	01/06/2025
600999.SH	12/18/2024	SDB3261230659	4,000.00	2.6932	11,253.80	10,772.92	0.0000	4.5800	50.0000	0.0000	(1.4317)	(0.1496)	0.0000	1	(1.5814)	01/06/2025
600999.SH	12/18/2024	SDB3261230659	100.00	2.6932	268.71	269.32	0.0000	4.5800	50.0000	0.0000	(0.0342)	(0.0037)	0.0000	1	(0.0379)	01/06/2025
600999.SH	12/18/2024	SDB3261230659	1,100.00	2.6932	2,957.96	2,962.55	0.0000	4.5800	50.0000	0.0000	(0.3763)	(0.0411)	0.0000	1	(0.4175)	01/06/2025
600999.SH	12/18/2024	SDB3261230659	400.00	2.6932	1,072.92	1,077.29	0.0000	4.5800	50.0000	0.0000	(0.1365)	(0.0150)	0.0000	1	(0.1515)	01/06/2025
600999.SH	12/18/2024	SDB3261230659	1,000.00	2.6932	2,647.82	2,693.23	0.0000	4.5800	50.0000	0.0000	(0.3369)	(0.0374)	0.0000	1	(0.3743)	01/06/2025
600999.SH	12/18/2024	SDB3261230659	600.00	2.6932	1,588.69	1,615.94	0.0000	4.5800	50.0000	0.0000	(0.2021)	(0.0224)	0.0000	1	(0.2246)	01/06/2025
600999.SH	12/18/2024	SDB3261230659	200.00	2.6932	529.56	538.65	0.0000	4.5800	50.0000	0.0000	(0.0674)	(0.0075)	0.0000	1	(0.0749)	01/06/2025
600999.SH	12/18/2024	SDB3261230659	100.00	2.6932	264.78	269.32	0.0000	4.5800	50.0000	0.0000	(0.0337)	(0.0037)	0.0000	1	(0.0374)	01/06/2025
600999.SH	12/18/2024	SDB3261230659	1,500.00	2.6932	3,971.73	4,039.84	0.0000	4.5800	50.0000	0.0000	(0.5053)	(0.0561)	0.0000	1	(0.5614)	01/06/2025
600999.SH	12/18/2024	SDB3261230659	700.00	2.6932	1,853.47	1,885.26	0.0000	4.5800	50.0000	0.0000	(0.2358)	(0.0262)	0.0000	1	(0.2620)	01/06/2025
600999.SH	12/18/2024	SDB3261230659	300.00	2.6932	794.35	807.97	0.0000	4.5800	50.0000	0.0000	(0.1011)	(0.0112)	0.0000	1	(0.1123)	01/06/2025
600999.SH	12/18/2024	SDB3261230659	7,600.00	2.6932	20,123.41	20,468.54	0.0000	4.5800	50.0000	0.0000	(2.5601)	(0.2843)	0.0000	1	(2.8444)	01/06/2025
600999.SH	12/18/2024	SDB3261230659	100.00	2.6932	264.78	269.32	0.0000	4.5800	50.0000	0.0000	(0.0337)	(0.0037)	0.0000	1	(0.0374)	01/06/2025
600999.SH	12/18/2024	SDB3261230659	2,000.00	2.6932	5,295.63	5,386.46	0.0000	4.5800	50.0000	0.0000	(0.6737)	(0.0748)	0.0000	1	(0.7485)	01/06/2025
600999.SH	12/18/2024	SDB3261230659	4,000.00	2.6932	10,591.27	10,772.92	0.0000	4.5800	50.0000	0.0000	(1.3474)	(0.1496)	0.0000	1	(1.4971)	01/06/2025
600999.SH	12/18/2024	SDB3261230659	300.00	2.6932	794.35	807.97	0.0000	4.5800	50.0000	0.0000	(0.1011)	(0.0112)	0.0000	1	(0.1123)	01/06/2025
600999.SH	12/18/2024	SDB3261230659	17,200.00	2.6932	45,542.45	46,323.54	0.0000	4.5800	50.0000	0.0000	(5.7940)	(0.6434)	0.0000	1	(6.4374)	01/06/2025
600999.SH	12/18/2024	SDB3261230659	8,900.00	2.6932	23,565.57	23,969.74	0.0000	4.5800	50.0000	0.0000	(2.9981)	(0.3329)	0.0000	1	(3.3310)	01/06/2025
600999.SH	12/18/2024	SDB3261230659	3,100.00	2.6932	8,208.23	8,349.01	0.0000	4.5800	50.0000	0.0000	(1.0443)	(0.1160)	0.0000	1	(1.1602)	01/06/2025
600999.SH	12/18/2024	SDB3261230659	119,200.00	2.6932	315,619.79	321,032.90	0.0000	4.5800	50.0000	0.0000	(40.1539)	(4.4588)	0.0000	1	(44.6126)	01/06/2025
600999.SH	12/18/2024	SDB3261230659	300.00	2.6932	794.35	807.97	0.0000	4.5800	50.0000	0.0000	(0.1011)	(0.0112)	0.0000	1	(0.1123)	01/06/2025
600999.SH	12/18/2024	SDB3261230659	4,100.00	2.6932	10,856.05	11,042.24	0.0000	4.5800	50.0000	0.0000	(1.3811)	(0.1534)	0.0000	1	(1.5345)	01/06/2025
600999.SH	12/18/2024	SDB3261230659	3,200.00	2.6932	8,473.01	8,618.33	0.0000	4.5800	50.0000	0.0000	(1.0787)	(0.1197)	0.0000	1	(1.1977)	01/06/2025
600999.SH	12/18/2024	SDB3261230659	2,200.00	2.6932	5,825.20	5,925.10	0.0000	4.5800	50.0000	0.0000	(0.7411)	(0.0823)	0.0000	1	(0.8234)	01/06/2025
600999.SH	12/18/2024	SDB3261230659	1,000.00	2.6932	2,647.82	2,693.23	0.0000	4.5800	50.0000	0.0000	(0.3369)	(0.0374)	0.0000	1	(0.3743)	01/06/2025
600999.SH	12/18/2024	SDB3261230659	17,800.00	2.6932	47,131.14	47,939.48	0.0000	4.5800	50.0000	0.0000	(5.9961)	(0.6658)	0.0000	1	(6.6620)	01/06/2025
600999.SH	12/18/2024	SDB3261230659	40,400.00	2.6932	106,971.81	108,806.45	0.0000	4.5800	50.0000	0.0000	(13.6092)	(1.5112)	0.0000	1	(15.1204)	01/06/2025
600999.SH	12/18/2024	SDB3261230659	3,700.00	2.6932	9,796.92	9,964.95	0.0000	4.5800	50.0000	0.0000	(1.2464)	(0.1384)	0.0000	1	(1.3848)	01/06/2025
600999.SH	12/18/2024	SDB3261230659	7,000.00	2.6932	18,534.72	18,852.60	0.0000	4.5800	50.0000	0.0000	(2.3580)	(0.2618)	0.0000	1	(2.6199)	01/06/2025
600999.SH	12/18/2024	SDB3261230659	400.00	2.6932	1,059.13	1,077.29	0.0000	4.5800	50.0000	0.0000	(0.1347)	(0.0150)	0.0000	1	(0.1497)	01/06/2025
600999.SH	12/18/2024	SDB3261230659	600.00	2.6932	1,588.69	1,615.94	0.0000	4.5800	50.0000	0.0000	(0.2021)	(0.0224)	0.0000	1	(0.2246)	01/06/2025
600999.SH	12/18/2024	SDB3261230659	1,200.00	2.6932	3,177.38	3,231.87	0.0000	4.5800	50.0000	0.0000	(0.4042)	(0.0449)	0.0000	1	(0.4491)	01/06/2025
600999.SH	12/18/2024	SDB3261230659	600.00	2.6932	1,588.69	1,615.94	0.0000	4.5800	50.0000	0.0000	(0.2021)	(0.0224)	0.0000	1	(0.2246)	01/06/2025
600999.SH	12/18/2024	SDB3261230659	100.00	2.6932	264.78	269.32	0.0000	4.5800	50.0000	0.0000	(0.0337)	(0.0037)	0.0000	1	(0.0374)	01/06/2025
600999.SH	12/18/2024	SDB3261230659	800.00	2.6932	2,118.25	2,154.58	0.0000	4.5800	50.0000	0.0000	(0.2695)	(0.0299)	0.0000	1	(0.2994)	01/06/2025
600999.SH	12/18/2024	SDB3261230659	100.00	2.6932	264.78	269.32	0.0000	4.5800	50.0000	0.0000	(0.0337)	(0.0037)	0.0000	1	(0.0374)	01/06/2025
600999.SH	12/18/2024	SDB3261230659	100.00	2.6932	264.78	269.32	0.0000	4.5800	50.0000	0.0000	(0.0337)	(0.0037)	0.0000	1	(0.0374)	01/06/2025
600999.SH	12/17/2024	SDB3261230659	3,900.00	2.7745	11,025.80	10,820.59	0.0000	4.5800	50.0000	0.0000	(1.4027)	(0.1503)	0.0000	1	(1.5530)	01/06/2025
600999.SH	12/17/2024	SDB3261230659	100.00	2.7745	277.35	277.45	0.0000	4.5800	50.0000	0.0000	(0.0353)	(0.0039)	0.0000	1	(0.0391)	01/06/2025
600999.SH	12/17/2024	SDB3261230659	4,000.00	2.7745	11,253.80	11,098.04	0.0000	4.5800	50.0000	0.0000	(1.4317)	(0.1541)	0.0000	1	(1.5859)	01/06/2025
600999.SH	12/17/2024	SDB3261230659	100.00	2.7745	268.71	277.45	0.0000	4.5800	50.0000	0.0000	(0.0342)	(0.0039)	0.0000	1	(0.0380)	01/06/2025
600999.SH	12/17/2024	SDB3261230659	1,100.00	2.7745	2,957.96	3,051.96	0.0000	4.5800	50.0000	0.0000	(0.3763)	(0.0424)	0.0000	1	(0.4187)	01/06/2025
600999.SH	12/17/2024	SDB3261230659	400.00	2.7745	1,072.92	1,109.80	0.0000	4.5800	50.0000	0.0000	(0.1365)	(0.0154)	0.0000	1	(0.1519)	01/06/2025
600999.SH	12/17/2024	SDB3261230659	1,000.00	2.7745	2,647.82	2,774.51	0.0000	4.5800	50.0000	0.0000	(0.3369)	(0.0385)	0.0000	1	(0.3754)	01/06/2025
600999.SH	12/17/2024	SDB3261230659	600.00	2.7745	1,588.69	1,664.71	0.0000	4.5800	50.0000	0.0000	(0.2021)	(0.0231)	0.0000	1	(0.2252)	01/06/2025
600999.SH	12/17/2024	SDB3261230659	200.00	2.7745	529.56	554.90	0.0000	4.5800	50.0000	0.0000	(0.0674)	(0.0077)	0.0000	1	(0.0751)	01/06/2025
600999.SH	12/17/2024	SDB3261230659	100.00	2.7745	264.78	277.45	0.0000	4.5800	50.0000	0.0000	(0.0337)	(0.0039)	0.0000	1	(0.0375)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHINA MERCHANTS SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600999.SH	12/17/2024	SDB3261230659	1,500.00	2.7745	3,971.73	4,161.76	0.0000	4.5800	50.0000	0.0000	(0.5053)	(0.0578)	0.0000	1	(0.5631)	01/06/2025
600999.SH	12/17/2024	SDB3261230659	700.00	2.7745	1,853.47	1,942.16	0.0000	4.5800	50.0000	0.0000	(0.2358)	(0.0270)	0.0000	1	(0.2628)	01/06/2025
600999.SH	12/17/2024	SDB3261230659	300.00	2.7745	794.35	832.35	0.0000	4.5800	50.0000	0.0000	(0.1011)	(0.0116)	0.0000	1	(0.1126)	01/06/2025
600999.SH	12/17/2024	SDB3261230659	7,600.00	2.7745	20,123.41	21,086.27	0.0000	4.5800	50.0000	0.0000	(2.5601)	(0.2929)	0.0000	1	(2.8530)	01/06/2025
600999.SH	12/17/2024	SDB3261230659	100.00	2.7745	264.78	277.45	0.0000	4.5800	50.0000	0.0000	(0.0337)	(0.0039)	0.0000	1	(0.0375)	01/06/2025
600999.SH	12/17/2024	SDB3261230659	2,000.00	2.7745	5,295.63	5,549.02	0.0000	4.5800	50.0000	0.0000	(0.6737)	(0.0771)	0.0000	1	(0.7508)	01/06/2025
600999.SH	12/17/2024	SDB3261230659	4,000.00	2.7745	10,591.27	11,098.04	0.0000	4.5800	50.0000	0.0000	(1.3474)	(0.1541)	0.0000	1	(1.5016)	01/06/2025
600999.SH	12/17/2024	SDB3261230659	300.00	2.7745	794.35	832.35	0.0000	4.5800	50.0000	0.0000	(0.1011)	(0.0116)	0.0000	1	(0.1126)	01/06/2025
600999.SH	12/17/2024	SDB3261230659	17,200.00	2.7745	45,542.45	47,721.55	0.0000	4.5800	50.0000	0.0000	(5.7940)	(0.6628)	0.0000	1	(6.4568)	01/06/2025
600999.SH	12/17/2024	SDB3261230659	8,900.00	2.7745	23,565.57	24,693.13	0.0000	4.5800	50.0000	0.0000	(2.9981)	(0.3430)	0.0000	1	(3.3410)	01/06/2025
600999.SH	12/17/2024	SDB3261230659	3,100.00	2.7745	8,208.23	8,600.98	0.0000	4.5800	50.0000	0.0000	(1.0443)	(0.1195)	0.0000	1	(1.1637)	01/06/2025
600999.SH	12/17/2024	SDB3261230659	119,200.00	2.7745	315,619.79	330,721.47	0.0000	4.5800	50.0000	0.0000	(40.1539)	(4.5934)	0.0000	1	(44.7472)	01/06/2025
600999.SH	12/17/2024	SDB3261230659	300.00	2.7745	794.35	832.35	0.0000	4.5800	50.0000	0.0000	(0.1011)	(0.0116)	0.0000	1	(0.1126)	01/06/2025
600999.SH	12/17/2024	SDB3261230659	4,100.00	2.7745	10,856.05	11,375.49	0.0000	4.5800	50.0000	0.0000	(1.3811)	(0.1580)	0.0000	1	(1.5391)	01/06/2025
600999.SH	12/17/2024	SDB3261230659	3,200.00	2.7745	8,473.01	8,878.43	0.0000	4.5800	50.0000	0.0000	(1.0780)	(0.1233)	0.0000	1	(1.2013)	01/06/2025
600999.SH	12/17/2024	SDB3261230659	2,200.00	2.7745	5,825.20	6,103.92	0.0000	4.5800	50.0000	0.0000	(0.7411)	(0.0848)	0.0000	1	(0.8259)	01/06/2025
600999.SH	12/17/2024	SDB3261230659	1,000.00	2.7745	2,647.82	2,774.51	0.0000	4.5800	50.0000	0.0000	(0.3369)	(0.0385)	0.0000	1	(0.3754)	01/06/2025
600999.SH	12/17/2024	SDB3261230659	17,800.00	2.7745	47,131.14	49,386.26	0.0000	4.5800	50.0000	0.0000	(5.9961)	(0.6859)	0.0000	1	(6.6820)	01/06/2025
600999.SH	12/17/2024	SDB3261230659	40,400.00	2.7745	106,971.81	112,090.16	0.0000	4.5800	50.0000	0.0000	(13.6092)	(1.5568)	0.0000	1	(15.1660)	01/06/2025
600999.SH	12/17/2024	SDB3261230659	3,700.00	2.7745	9,796.92	10,265.68	0.0000	4.5800	50.0000	0.0000	(1.2464)	(0.1426)	0.0000	1	(1.3890)	01/06/2025
600999.SH	12/17/2024	SDB3261230659	7,000.00	2.7745	18,534.72	19,421.56	0.0000	4.5800	50.0000	0.0000	(2.3580)	(0.2697)	0.0000	1	(2.6278)	01/06/2025
600999.SH	12/17/2024	SDB3261230659	400.00	2.7745	1,059.13	1,109.80	0.0000	4.5800	50.0000	0.0000	(0.1347)	(0.0154)	0.0000	1	(0.1502)	01/06/2025
600999.SH	12/17/2024	SDB3261230659	600.00	2.7745	1,588.69	1,664.71	0.0000	4.5800	50.0000	0.0000	(0.2021)	(0.0231)	0.0000	1	(0.2252)	01/06/2025
600999.SH	12/17/2024	SDB3261230659	1,200.00	2.7745	3,177.38	3,329.41	0.0000	4.5800	50.0000	0.0000	(0.4042)	(0.0462)	0.0000	1	(0.4505)	01/06/2025
600999.SH	12/17/2024	SDB3261230659	600.00	2.7745	1,588.69	1,664.71	0.0000	4.5800	50.0000	0.0000	(0.2021)	(0.0231)	0.0000	1	(0.2252)	01/06/2025
600999.SH	12/17/2024	SDB3261230659	100.00	2.7745	264.78	277.45	0.0000	4.5800	50.0000	0.0000	(0.0337)	(0.0039)	0.0000	1	(0.0375)	01/06/2025
600999.SH	12/17/2024	SDB3261230659	800.00	2.7745	2,118.25	2,219.61	0.0000	4.5800	50.0000	0.0000	(0.2695)	(0.0308)	0.0000	1	(0.3003)	01/06/2025
600999.SH	12/17/2024	SDB3261230659	100.00	2.7745	264.78	277.45	0.0000	4.5800	50.0000	0.0000	(0.0337)	(0.0039)	0.0000	1	(0.0375)	01/06/2025
600999.SH	12/17/2024	SDB3261230659	100.00	2.7745	264.78	277.45	0.0000	4.5800	50.0000	0.0000	(0.0337)	(0.0039)	0.0000	1	(0.0375)	01/06/2025
600999.SH	12/16/2024	SDB3261230659	3,900.00	2.7437	11,025.80	10,700.39	0.0000	4.5800	50.0000	0.0000	(1.4027)	(0.1486)	0.0000	1	(1.5513)	01/06/2025
600999.SH	12/16/2024	SDB3261230659	100.00	2.7437	277.35	274.37	0.0000	4.5800	50.0000	0.0000	(0.0353)	(0.0038)	0.0000	1	(0.0391)	01/06/2025
600999.SH	12/16/2024	SDB3261230659	4,000.00	2.7437	11,253.80	10,974.76	0.0000	4.5800	50.0000	0.0000	(1.4317)	(0.1524)	0.0000	1	(1.5842)	01/06/2025
600999.SH	12/16/2024	SDB3261230659	100.00	2.7437	268.71	274.37	0.0000	4.5800	50.0000	0.0000	(0.0342)	(0.0038)	0.0000	1	(0.0380)	01/06/2025
600999.SH	12/16/2024	SDB3261230659	1,100.00	2.7437	2,957.96	3,018.06	0.0000	4.5800	50.0000	0.0000	(0.3763)	(0.0419)	0.0000	1	(0.4182)	01/06/2025
600999.SH	12/16/2024	SDB3261230659	400.00	2.7437	1,072.92	1,097.48	0.0000	4.5800	50.0000	0.0000	(0.1365)	(0.0152)	0.0000	1	(0.1517)	01/06/2025
600999.SH	12/16/2024	SDB3261230659	1,000.00	2.7437	2,647.82	2,743.69	0.0000	4.5800	50.0000	0.0000	(0.3369)	(0.0381)	0.0000	1	(0.3750)	01/06/2025
600999.SH	12/16/2024	SDB3261230659	600.00	2.7437	1,588.69	1,646.21	0.0000	4.5800	50.0000	0.0000	(0.2021)	(0.0229)	0.0000	1	(0.2250)	01/06/2025
600999.SH	12/16/2024	SDB3261230659	200.00	2.7437	529.56	548.74	0.0000	4.5800	50.0000	0.0000	(0.0674)	(0.0076)	0.0000	1	(0.0750)	01/06/2025
600999.SH	12/16/2024	SDB3261230659	100.00	2.7437	264.78	274.37	0.0000	4.5800	50.0000	0.0000	(0.0337)	(0.0038)	0.0000	1	(0.0375)	01/06/2025
600999.SH	12/16/2024	SDB3261230659	1,500.00	2.7437	3,971.73	4,115.53	0.0000	4.5800	50.0000	0.0000	(0.5053)	(0.0572)	0.0000	1	(0.5625)	01/06/2025
600999.SH	12/16/2024	SDB3261230659	700.00	2.7437	1,853.47	1,920.58	0.0000	4.5800	50.0000	0.0000	(0.2358)	(0.0267)	0.0000	1	(0.2625)	01/06/2025
600999.SH	12/16/2024	SDB3261230659	300.00	2.7437	794.35	823.11	0.0000	4.5800	50.0000	0.0000	(0.1011)	(0.0114)	0.0000	1	(0.1125)	01/06/2025
600999.SH	12/16/2024	SDB3261230659	7,600.00	2.7437	20,123.41	20,852.04	0.0000	4.5800	50.0000	0.0000	(2.5601)	(0.2896)	0.0000	1	(2.8498)	01/06/2025
600999.SH	12/16/2024	SDB3261230659	100.00	2.7437	264.78	274.37	0.0000	4.5800	50.0000	0.0000	(0.0337)	(0.0038)	0.0000	1	(0.0375)	01/06/2025
600999.SH	12/16/2024	SDB3261230659	2,000.00	2.7437	5,295.63	5,487.38	0.0000	4.5800	50.0000	0.0000	(0.6737)	(0.0762)	0.0000	1	(0.7499)	01/06/2025
600999.SH	12/16/2024	SDB3261230659	4,000.00	2.7437	10,591.27	10,974.76	0.0000	4.5800	50.0000	0.0000	(1.3474)	(0.1524)	0.0000	1	(1.4999)	01/06/2025
600999.SH	12/16/2024	SDB3261230659	300.00	2.7437	794.35	823.11	0.0000	4.5800	50.0000	0.0000	(0.1011)	(0.0114)	0.0000	1	(0.1125)	01/06/2025
600999.SH	12/16/2024	SDB3261230659	17,200.00	2.7437	45,542.45	47,191.47	0.0000	4.5800	50.0000	0.0000	(5.7940)	(0.6554)	0.0000	1	(6.4494)	01/06/2025
600999.SH	12/16/2024	SDB3261230659	8,900.00	2.7437	23,565.57	24,418.84	0.0000	4.5800	50.0000	0.0000	(2.9981)	(0.3392)	0.0000	1	(3.3372)	01/06/2025
600999.SH	12/16/2024	SDB3261230659	3,100.00	2.7437	8,208.23	8,505.44	0.0000	4.5800	50.0000	0.0000	(1.0443)	(0.1181)	0.0000	1	(1.1624)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHINA MERCHANTS SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600999.SH	12/16/2024	SDB3261230659	119,200.00	2.7437	315,619.79	327,047.85	0.0000	4.5800	50.0000	0.0000	(40.1539)	(4.5423)	0.0000	1	(44.6962)	01/06/2025
600999.SH	12/16/2024	SDB3261230659	300.00	2.7437	794.35	823.11	0.0000	4.5800	50.0000	0.0000	(0.1011)	(0.0114)	0.0000	1	(0.1125)	01/06/2025
600999.SH	12/16/2024	SDB3261230659	4,100.00	2.7437	10,856.05	11,249.13	0.0000	4.5800	50.0000	0.0000	(1.3811)	(0.1562)	0.0000	1	(1.5374)	01/06/2025
600999.SH	12/16/2024	SDB3261230659	3,200.00	2.7437	8,473.01	8,779.81	0.0000	4.5800	50.0000	0.0000	(1.0780)	(0.1219)	0.0000	1	(1.1999)	01/06/2025
600999.SH	12/16/2024	SDB3261230659	2,200.00	2.7437	5,825.20	6,036.12	0.0000	4.5800	50.0000	0.0000	(0.7411)	(0.0838)	0.0000	1	(0.8249)	01/06/2025
600999.SH	12/16/2024	SDB3261230659	1,000.00	2.7437	2,647.82	2,743.69	0.0000	4.5800	50.0000	0.0000	(0.3369)	(0.0381)	0.0000	1	(0.3750)	01/06/2025
600999.SH	12/16/2024	SDB3261230659	17,800.00	2.7437	47,131.14	48,837.68	0.0000	4.5800	50.0000	0.0000	(5.9961)	(0.6783)	0.0000	1	(6.6744)	01/06/2025
600999.SH	12/16/2024	SDB3261230659	40,400.00	2.7437	106,971.81	110,845.08	0.0000	4.5800	50.0000	0.0000	(13.6092)	(1.5395)	0.0000	1	(15.1487)	01/06/2025
600999.SH	12/16/2024	SDB3261230659	3,700.00	2.7437	9,796.92	10,151.65	0.0000	4.5800	50.0000	0.0000	(1.2464)	(0.1410)	0.0000	1	(1.3874)	01/06/2025
600999.SH	12/16/2024	SDB3261230659	7,000.00	2.7437	18,534.72	19,205.83	0.0000	4.5800	50.0000	0.0000	(2.3580)	(0.2667)	0.0000	1	(2.6248)	01/06/2025
600999.SH	12/16/2024	SDB3261230659	400.00	2.7437	1,059.13	1,097.48	0.0000	4.5800	50.0000	0.0000	(0.1347)	(0.0152)	0.0000	1	(0.1500)	01/06/2025
600999.SH	12/16/2024	SDB3261230659	600.00	2.7437	1,588.69	1,646.21	0.0000	4.5800	50.0000	0.0000	(0.2021)	(0.0229)	0.0000	1	(0.2250)	01/06/2025
600999.SH	12/16/2024	SDB3261230659	1,200.00	2.7437	3,177.38	3,292.43	0.0000	4.5800	50.0000	0.0000	(0.4042)	(0.0457)	0.0000	1	(0.4500)	01/06/2025
600999.SH	12/16/2024	SDB3261230659	600.00	2.7437	1,588.69	1,646.21	0.0000	4.5800	50.0000	0.0000	(0.2021)	(0.0229)	0.0000	1	(0.2250)	01/06/2025
600999.SH	12/16/2024	SDB3261230659	100.00	2.7437	264.78	274.37	0.0000	4.5800	50.0000	0.0000	(0.0337)	(0.0038)	0.0000	1	(0.0375)	01/06/2025
600999.SH	12/16/2024	SDB3261230659	800.00	2.7437	2,118.25	2,194.95	0.0000	4.5800	50.0000	0.0000	(0.2695)	(0.0305)	0.0000	1	(0.3000)	01/06/2025
600999.SH	12/16/2024	SDB3261230659	100.00	2.7437	264.78	274.37	0.0000	4.5800	50.0000	0.0000	(0.0337)	(0.0038)	0.0000	1	(0.0375)	01/06/2025
600999.SH	12/16/2024	SDB3261230659	100.00	2.7437	264.78	274.37	0.0000	4.5800	50.0000	0.0000	(0.0337)	(0.0038)	0.0000	1	(0.0375)	01/06/2025
600999.SH	12/13/2024	SDB3261230659	3,900.00	2.7748	11,025.80	10,821.74	0.0000	4.5800	50.0000	0.0000	(4.2082)	(0.4509)	0.0000	3	(4.6591)	01/06/2025
600999.SH	12/13/2024	SDB3261230659	100.00	2.7748	277.35	277.48	0.0000	4.5800	50.0000	0.0000	(0.1059)	(0.0116)	0.0000	3	(0.1174)	01/06/2025
600999.SH	12/13/2024	SDB3261230659	4,000.00	2.7748	11,253.80	11,099.22	0.0000	4.5800	50.0000	0.0000	(4.2952)	(0.4625)	0.0000	3	(4.7577)	01/06/2025
600999.SH	12/13/2024	SDB3261230659	100.00	2.7748	268.71	277.48	0.0000	4.5800	50.0000	0.0000	(0.1026)	(0.0116)	0.0000	3	(0.1141)	01/06/2025
600999.SH	12/13/2024	SDB3261230659	1,100.00	2.7748	2,957.96	3,052.29	0.0000	4.5800	50.0000	0.0000	(1.1290)	(0.1272)	0.0000	3	(1.2561)	01/06/2025
600999.SH	12/13/2024	SDB3261230659	400.00	2.7748	1,072.92	1,109.92	0.0000	4.5800	50.0000	0.0000	(0.4095)	(0.0462)	0.0000	3	(0.4557)	01/06/2025
600999.SH	12/13/2024	SDB3261230659	1,000.00	2.7748	2,647.82	2,774.81	0.0000	4.5800	50.0000	0.0000	(1.0106)	(0.1156)	0.0000	3	(1.1262)	01/06/2025
600999.SH	12/13/2024	SDB3261230659	600.00	2.7748	1,588.69	1,664.88	0.0000	4.5800	50.0000	0.0000	(0.6064)	(0.0694)	0.0000	3	(0.6757)	01/06/2025
600999.SH	12/13/2024	SDB3261230659	200.00	2.7748	529.56	554.96	0.0000	4.5800	50.0000	0.0000	(0.2021)	(0.0231)	0.0000	3	(0.2252)	01/06/2025
600999.SH	12/13/2024	SDB3261230659	100.00	2.7748	264.78	277.48	0.0000	4.5800	50.0000	0.0000	(0.1011)	(0.0116)	0.0000	3	(0.1126)	01/06/2025
600999.SH	12/13/2024	SDB3261230659	1,500.00	2.7748	3,971.73	4,162.21	0.0000	4.5800	50.0000	0.0000	(1.5159)	(0.1734)	0.0000	3	(1.6893)	01/06/2025
600999.SH	12/13/2024	SDB3261230659	700.00	2.7748	1,853.47	1,942.36	0.0000	4.5800	50.0000	0.0000	(0.7074)	(0.0809)	0.0000	3	(0.7883)	01/06/2025
600999.SH	12/13/2024	SDB3261230659	300.00	2.7748	794.35	832.44	0.0000	4.5800	50.0000	0.0000	(0.3032)	(0.0347)	0.0000	3	(0.3379)	01/06/2025
600999.SH	12/13/2024	SDB3261230659	7,600.00	2.7748	20,123.41	21,088.53	0.0000	4.5800	50.0000	0.0000	(7.6804)	(0.8787)	0.0000	3	(8.5591)	01/06/2025
600999.SH	12/13/2024	SDB3261230659	100.00	2.7748	264.78	277.48	0.0000	4.5800	50.0000	0.0000	(0.1011)	(0.0116)	0.0000	3	(0.1126)	01/06/2025
600999.SH	12/13/2024	SDB3261230659	2,000.00	2.7748	5,295.63	5,549.61	0.0000	4.5800	50.0000	0.0000	(2.0212)	(0.2312)	0.0000	3	(2.2524)	01/06/2025
600999.SH	12/13/2024	SDB3261230659	4,000.00	2.7748	10,591.27	11,099.22	0.0000	4.5800	50.0000	0.0000	(4.0423)	(0.4625)	0.0000	3	(4.5048)	01/06/2025
600999.SH	12/13/2024	SDB3261230659	300.00	2.7748	794.35	832.44	0.0000	4.5800	50.0000	0.0000	(0.3032)	(0.0347)	0.0000	3	(0.3379)	01/06/2025
600999.SH	12/13/2024	SDB3261230659	17,200.00	2.7748	45,542.45	47,726.66	0.0000	4.5800	50.0000	0.0000	(17.3820)	(1.9886)	0.0000	3	(19.3706)	01/06/2025
600999.SH	12/13/2024	SDB3261230659	8,900.00	2.7748	23,565.57	24,695.77	0.0000	4.5800	50.0000	0.0000	(8.9942)	(1.0290)	0.0000	3	(10.0232)	01/06/2025
600999.SH	12/13/2024	SDB3261230659	3,100.00	2.7748	8,208.23	8,601.90	0.0000	4.5800	50.0000	0.0000	(3.1328)	(0.3584)	0.0000	3	(3.4912)	01/06/2025
600999.SH	12/13/2024	SDB3261230659	119,200.00	2.7748	315,619.79	330,756.88	0.0000	4.5800	50.0000	0.0000	(120.4616)	(13.7815)	0.0000	3	(134.2431)	01/06/2025
600999.SH	12/13/2024	SDB3261230659	300.00	2.7748	794.35	832.44	0.0000	4.5800	50.0000	0.0000	(0.3032)	(0.0347)	0.0000	3	(0.3379)	01/06/2025
600999.SH	12/13/2024	SDB3261230659	4,100.00	2.7748	10,856.05	11,376.70	0.0000	4.5800	50.0000	0.0000	(4.1434)	(0.4740)	0.0000	3	(4.6174)	01/06/2025
600999.SH	12/13/2024	SDB3261230659	3,200.00	2.7748	8,473.01	8,879.38	0.0000	4.5800	50.0000	0.0000	(3.2339)	(0.3700)	0.0000	3	(3.6038)	01/06/2025
600999.SH	12/13/2024	SDB3261230659	2,200.00	2.7748	5,825.20	6,104.57	0.0000	4.5800	50.0000	0.0000	(2.2233)	(0.2544)	0.0000	3	(2.4776)	01/06/2025
600999.SH	12/13/2024	SDB3261230659	1,000.00	2.7748	2,647.82	2,774.81	0.0000	4.5800	50.0000	0.0000	(1.0106)	(0.1156)	0.0000	3	(1.1262)	01/06/2025
600999.SH	12/13/2024	SDB3261230659	17,800.00	2.7748	47,131.14	49,391.55	0.0000	4.5800	50.0000	0.0000	(17.9884)	(2.0580)	0.0000	3	(20.0464)	01/06/2025
600999.SH	12/13/2024	SDB3261230659	40,400.00	2.7748	106,971.81	112,102.16	0.0000	4.5800	50.0000	0.0000	(40.8276)	(4.6709)	0.0000	3	(45.4985)	01/06/2025
600999.SH	12/13/2024	SDB3261230659	3,700.00	2.7748	9,796.92	10,266.78	0.0000	4.5800	50.0000	0.0000	(3.7392)	(0.4278)	0.0000	3	(4.1669)	01/06/2025
600999.SH	12/13/2024	SDB3261230659	7,000.00	2.7748	18,534.72	19,423.64	0.0000	4.5800	50.0000	0.0000	(7.0741)	(0.8093)	0.0000	3	(7.8834)	01/06/2025
600999.SH	12/13/2024	SDB3261230659	400.00	2.7748	1,059.13	1,109.92	0.0000	4.5800	50.0000	0.0000	(0.4042)	(0.0462)	0.0000	3	(0.4505)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHINA MERCHANTS SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600999.SH	12/13/2024	SDB3261230659	600.00	2.7748	1,588.69	1,664.88	0.0000	4.5800	50.0000	0.0000	(0.6064)	(0.0694)	0.0000	3	(0.6757)	01/06/2025
600999.SH	12/13/2024	SDB3261230659	1,200.00	2.7748	3,177.38	3,329.77	0.0000	4.5800	50.0000	0.0000	(1.2127)	(0.1387)	0.0000	3	(1.3514)	01/06/2025
600999.SH	12/13/2024	SDB3261230659	600.00	2.7748	1,588.69	1,664.88	0.0000	4.5800	50.0000	0.0000	(0.6064)	(0.0694)	0.0000	3	(0.6757)	01/06/2025
600999.SH	12/13/2024	SDB3261230659	100.00	2.7748	264.78	277.48	0.0000	4.5800	50.0000	0.0000	(0.1011)	(0.0116)	0.0000	3	(0.1126)	01/06/2025
600999.SH	12/13/2024	SDB3261230659	800.00	2.7748	2,118.25	2,219.84	0.0000	4.5800	50.0000	0.0000	(0.8085)	(0.0925)	0.0000	3	(0.9010)	01/06/2025
600999.SH	12/13/2024	SDB3261230659	100.00	2.7748	264.78	277.48	0.0000	4.5800	50.0000	0.0000	(0.1011)	(0.0116)	0.0000	3	(0.1126)	01/06/2025
600999.SH	12/13/2024	SDB3261230659	100.00	2.7748	264.78	277.48	0.0000	4.5800	50.0000	0.0000	(0.1011)	(0.0116)	0.0000	3	(0.1126)	01/06/2025
600999.SH	12/12/2024	SDB3261230659	100.00	2.6852	268.71	268.52	0.0000	4.5800	50.0000	0.0000	(0.0342)	(0.0037)	0.0000	1	(0.0379)	01/06/2025
600999.SH	12/12/2024	SDB3261230659	1,100.00	2.6852	2,957.96	2,953.77	0.0000	4.5800	50.0000	0.0000	(0.3763)	(0.0410)	0.0000	1	(0.4173)	01/06/2025
600999.SH	12/12/2024	SDB3261230659	400.00	2.6852	1,072.92	1,074.10	0.0000	4.5800	50.0000	0.0000	(0.1365)	(0.0149)	0.0000	1	(0.1514)	01/06/2025
600999.SH	12/12/2024	SDB3261230659	1,000.00	2.6852	2,647.82	2,685.24	0.0000	4.5800	50.0000	0.0000	(0.3369)	(0.0373)	0.0000	1	(0.3742)	01/06/2025
600999.SH	12/12/2024	SDB3261230659	600.00	2.6852	1,588.69	1,611.15	0.0000	4.5800	50.0000	0.0000	(0.2021)	(0.0224)	0.0000	1	(0.2245)	01/06/2025
600999.SH	12/12/2024	SDB3261230659	200.00	2.6852	529.56	537.05	0.0000	4.5800	50.0000	0.0000	(0.0674)	(0.0075)	0.0000	1	(0.0748)	01/06/2025
600999.SH	12/12/2024	SDB3261230659	100.00	2.6852	264.78	268.52	0.0000	4.5800	50.0000	0.0000	(0.0337)	(0.0037)	0.0000	1	(0.0374)	01/06/2025
600999.SH	12/12/2024	SDB3261230659	1,500.00	2.6852	3,971.73	4,027.87	0.0000	4.5800	50.0000	0.0000	(0.5053)	(0.0559)	0.0000	1	(0.5612)	01/06/2025
600999.SH	12/12/2024	SDB3261230659	700.00	2.6852	1,853.47	1,879.67	0.0000	4.5800	50.0000	0.0000	(0.2358)	(0.0261)	0.0000	1	(0.2619)	01/06/2025
600999.SH	12/12/2024	SDB3261230659	300.00	2.6852	794.35	805.57	0.0000	4.5800	50.0000	0.0000	(0.1011)	(0.0112)	0.0000	1	(0.1122)	01/06/2025
600999.SH	12/12/2024	SDB3261230659	7,600.00	2.6852	20,123.41	20,407.86	0.0000	4.5800	50.0000	0.0000	(2.5601)	(0.2834)	0.0000	1	(2.8436)	01/06/2025
600999.SH	12/12/2024	SDB3261230659	100.00	2.6852	264.78	268.52	0.0000	4.5800	50.0000	0.0000	(0.0337)	(0.0037)	0.0000	1	(0.0374)	01/06/2025
600999.SH	12/12/2024	SDB3261230659	2,000.00	2.6852	5,295.63	5,370.49	0.0000	4.5800	50.0000	0.0000	(0.6737)	(0.0746)	0.0000	1	(0.7483)	01/06/2025
600999.SH	12/12/2024	SDB3261230659	4,000.00	2.6852	10,591.27	10,740.98	0.0000	4.5800	50.0000	0.0000	(1.3474)	(0.1492)	0.0000	1	(1.4966)	01/06/2025
600999.SH	12/12/2024	SDB3261230659	300.00	2.6852	794.35	805.57	0.0000	4.5800	50.0000	0.0000	(0.1011)	(0.0112)	0.0000	1	(0.1122)	01/06/2025
600999.SH	12/12/2024	SDB3261230659	17,200.00	2.6852	45,542.45	46,186.21	0.0000	4.5800	50.0000	0.0000	(5.7940)	(0.6415)	0.0000	1	(6.4355)	01/06/2025
600999.SH	12/12/2024	SDB3261230659	8,900.00	2.6852	23,565.57	23,898.68	0.0000	4.5800	50.0000	0.0000	(2.9981)	(0.3319)	0.0000	1	(3.3300)	01/06/2025
600999.SH	12/12/2024	SDB3261230659	3,100.00	2.6852	8,208.23	8,324.26	0.0000	4.5800	50.0000	0.0000	(1.0443)	(0.1156)	0.0000	1	(1.1599)	01/06/2025
600999.SH	12/12/2024	SDB3261230659	119,200.00	2.6852	315,619.79	320,081.20	0.0000	4.5800	50.0000	0.0000	(40.1539)	(4.4456)	0.0000	1	(44.5994)	01/06/2025
600999.SH	12/12/2024	SDB3261230659	300.00	2.6852	794.35	805.57	0.0000	4.5800	50.0000	0.0000	(0.1011)	(0.0112)	0.0000	1	(0.1122)	01/06/2025
600999.SH	12/12/2024	SDB3261230659	4,100.00	2.6852	10,856.05	11,009.50	0.0000	4.5800	50.0000	0.0000	(1.3811)	(0.1529)	0.0000	1	(1.5340)	01/06/2025
600999.SH	12/12/2024	SDB3261230659	3,200.00	2.6852	8,473.01	8,592.78	0.0000	4.5800	50.0000	0.0000	(1.0780)	(0.1193)	0.0000	1	(1.1973)	01/06/2025
600999.SH	12/12/2024	SDB3261230659	2,200.00	2.6852	5,825.20	5,907.54	0.0000	4.5800	50.0000	0.0000	(0.7411)	(0.0820)	0.0000	1	(0.8231)	01/06/2025
600999.SH	12/12/2024	SDB3261230659	1,000.00	2.6852	2,647.82	2,685.24	0.0000	4.5800	50.0000	0.0000	(0.3369)	(0.0373)	0.0000	1	(0.3742)	01/06/2025
600999.SH	12/12/2024	SDB3261230659	17,800.00	2.6852	47,131.14	47,797.36	0.0000	4.5800	50.0000	0.0000	(5.9961)	(0.6639)	0.0000	1	(6.6600)	01/06/2025
600999.SH	12/12/2024	SDB3261230659	40,400.00	2.6852	106,971.81	108,483.90	0.0000	4.5800	50.0000	0.0000	(13.6092)	(1.5067)	0.0000	1	(15.1159)	01/06/2025
600999.SH	12/12/2024	SDB3261230659	3,700.00	2.6852	9,796.92	9,935.41	0.0000	4.5800	50.0000	0.0000	(1.2464)	(0.1380)	0.0000	1	(1.3844)	01/06/2025
600999.SH	12/12/2024	SDB3261230659	7,000.00	2.6852	18,534.72	18,796.72	0.0000	4.5800	50.0000	0.0000	(2.3580)	(0.2611)	0.0000	1	(2.6191)	01/06/2025
600999.SH	12/12/2024	SDB3261230659	400.00	2.6852	1,059.13	1,074.10	0.0000	4.5800	50.0000	0.0000	(0.1347)	(0.0149)	0.0000	1	(0.1497)	01/06/2025
600999.SH	12/12/2024	SDB3261230659	600.00	2.6852	1,588.69	1,611.15	0.0000	4.5800	50.0000	0.0000	(0.2021)	(0.0224)	0.0000	1	(0.2245)	01/06/2025
600999.SH	12/12/2024	SDB3261230659	1,200.00	2.6852	3,177.38	3,222.29	0.0000	4.5800	50.0000	0.0000	(0.4042)	(0.0448)	0.0000	1	(0.4490)	01/06/2025
600999.SH	12/12/2024	SDB3261230659	600.00	2.6852	1,588.69	1,611.15	0.0000	4.5800	50.0000	0.0000	(0.2021)	(0.0224)	0.0000	1	(0.2245)	01/06/2025
600999.SH	12/12/2024	SDB3261230659	100.00	2.6852	264.78	268.52	0.0000	4.5800	50.0000	0.0000	(0.0337)	(0.0037)	0.0000	1	(0.0374)	01/06/2025
600999.SH	12/12/2024	SDB3261230659	800.00	2.6852	2,118.25	2,148.20	0.0000	4.5800	50.0000	0.0000	(0.2695)	(0.0298)	0.0000	1	(0.2993)	01/06/2025
600999.SH	12/12/2024	SDB3261230659	100.00	2.6852	264.78	268.52	0.0000	4.5800	50.0000	0.0000	(0.0337)	(0.0037)	0.0000	1	(0.0374)	01/06/2025
600999.SH	12/12/2024	SDB3261230659	100.00	2.6852	264.78	268.52	0.0000	4.5800	50.0000	0.0000	(0.0337)	(0.0037)	0.0000	1	(0.0374)	01/06/2025
600999.SH	12/11/2024	SDB3261230659	100.00	2.7178	268.71	271.78	0.0000	4.5800	50.0000	0.0000	(0.0342)	(0.0038)	0.0000	1	(0.0380)	01/06/2025
600999.SH	12/11/2024	SDB3261230659	1,100.00	2.7178	2,957.96	2,989.55	0.0000	4.5800	50.0000	0.0000	(0.3763)	(0.0415)	0.0000	1	(0.4178)	01/06/2025
600999.SH	12/11/2024	SDB3261230659	400.00	2.7178	1,072.92	1,087.11	0.0000	4.5800	50.0000	0.0000	(0.1365)	(0.0151)	0.0000	1	(0.1516)	01/06/2025
600999.SH	12/11/2024	SDB3261230659	1,000.00	2.7178	2,647.82	2,717.77	0.0000	4.5800	50.0000	0.0000	(0.3369)	(0.0377)	0.0000	1	(0.3746)	01/06/2025
600999.SH	12/11/2024	SDB3261230659	600.00	2.7178	1,588.69	1,630.66	0.0000	4.5800	50.0000	0.0000	(0.2021)	(0.0226)	0.0000	1	(0.2248)	01/06/2025
600999.SH	12/11/2024	SDB3261230659	200.00	2.7178	529.56	543.55	0.0000	4.5800	50.0000	0.0000	(0.0674)	(0.0075)	0.0000	1	(0.0749)	01/06/2025
600999.SH	12/11/2024	SDB3261230659	100.00	2.7178	264.78	271.78	0.0000	4.5800	50.0000	0.0000	(0.0337)	(0.0038)	0.0000	1	(0.0375)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHINA MERCHANTS SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600999.SH	12/11/2024	SDB3261230659	1,500.00	2.7178	3,971.73	4,076.66	0.0000	4.5800	50.0000	0.0000	(0.5053)	(0.0566)	0.0000	1	(0.5619)	01/06/2025
600999.SH	12/11/2024	SDB3261230659	700.00	2.7178	1,853.47	1,902.44	0.0000	4.5800	50.0000	0.0000	(0.2358)	(0.0264)	0.0000	1	(0.2622)	01/06/2025
600999.SH	12/11/2024	SDB3261230659	300.00	2.7178	794.35	815.33	0.0000	4.5800	50.0000	0.0000	(0.1011)	(0.0113)	0.0000	1	(0.1124)	01/06/2025
600999.SH	12/11/2024	SDB3261230659	7,600.00	2.7178	20,123.41	20,655.07	0.0000	4.5800	50.0000	0.0000	(2.5601)	(0.2869)	0.0000	1	(2.8470)	01/06/2025
600999.SH	12/11/2024	SDB3261230659	100.00	2.7178	264.78	271.78	0.0000	4.5800	50.0000	0.0000	(0.0337)	(0.0038)	0.0000	1	(0.0375)	01/06/2025
600999.SH	12/11/2024	SDB3261230659	2,000.00	2.7178	5,295.63	5,435.55	0.0000	4.5800	50.0000	0.0000	(0.6737)	(0.0755)	0.0000	1	(0.7492)	01/06/2025
600999.SH	12/11/2024	SDB3261230659	4,000.00	2.7178	10,591.27	10,871.09	0.0000	4.5800	50.0000	0.0000	(1.3474)	(0.1510)	0.0000	1	(1.4984)	01/06/2025
600999.SH	12/11/2024	SDB3261230659	300.00	2.7178	794.35	815.33	0.0000	4.5800	50.0000	0.0000	(0.1011)	(0.0113)	0.0000	1	(0.1124)	01/06/2025
600999.SH	12/11/2024	SDB3261230659	17,200.00	2.7178	45,542.45	46,745.70	0.0000	4.5800	50.0000	0.0000	(5.7940)	(0.6492)	0.0000	1	(6.4433)	01/06/2025
600999.SH	12/11/2024	SDB3261230659	8,900.00	2.7178	23,565.57	24,188.18	0.0000	4.5800	50.0000	0.0000	(2.9981)	(0.3359)	0.0000	1	(3.3340)	01/06/2025
600999.SH	12/11/2024	SDB3261230659	3,100.00	2.7178	8,208.23	8,425.10	0.0000	4.5800	50.0000	0.0000	(1.0443)	(0.1170)	0.0000	1	(1.1613)	01/06/2025
600999.SH	12/11/2024	SDB3261230659	119,200.00	2.7178	315,619.79	323,958.54	0.0000	4.5800	50.0000	0.0000	(40.1539)	(4.4994)	0.0000	1	(44.6533)	01/06/2025
600999.SH	12/11/2024	SDB3261230659	300.00	2.7178	794.35	815.33	0.0000	4.5800	50.0000	0.0000	(0.1011)	(0.0113)	0.0000	1	(0.1124)	01/06/2025
600999.SH	12/11/2024	SDB3261230659	4,100.00	2.7178	10,856.05	11,142.87	0.0000	4.5800	50.0000	0.0000	(1.3811)	(0.1548)	0.0000	1	(1.5359)	01/06/2025
600999.SH	12/11/2024	SDB3261230659	3,200.00	2.7178	8,473.01	8,696.87	0.0000	4.5800	50.0000	0.0000	(1.0780)	(0.1208)	0.0000	1	(1.1987)	01/06/2025
600999.SH	12/11/2024	SDB3261230659	2,200.00	2.7178	5,825.20	5,979.10	0.0000	4.5800	50.0000	0.0000	(0.7411)	(0.0830)	0.0000	1	(0.8241)	01/06/2025
600999.SH	12/11/2024	SDB3261230659	1,000.00	2.7178	2,647.82	2,717.77	0.0000	4.5800	50.0000	0.0000	(0.3369)	(0.0377)	0.0000	1	(0.3746)	01/06/2025
600999.SH	12/11/2024	SDB3261230659	17,800.00	2.7178	47,131.14	48,376.36	0.0000	4.5800	50.0000	0.0000	(5.9961)	(0.6719)	0.0000	1	(6.6680)	01/06/2025
600999.SH	12/11/2024	SDB3261230659	40,400.00	2.7178	106,971.81	109,798.03	0.0000	4.5800	50.0000	0.0000	(13.6092)	(1.5250)	0.0000	1	(15.1342)	01/06/2025
600999.SH	12/11/2024	SDB3261230659	3,700.00	2.7178	9,796.92	10,055.76	0.0000	4.5800	50.0000	0.0000	(1.2464)	(0.1397)	0.0000	1	(1.3860)	01/06/2025
600999.SH	12/11/2024	SDB3261230659	7,000.00	2.7178	18,534.72	19,024.41	0.0000	4.5800	50.0000	0.0000	(2.3580)	(0.2642)	0.0000	1	(2.6223)	01/06/2025
600999.SH	12/11/2024	SDB3261230659	400.00	2.7178	1,059.13	1,087.11	0.0000	4.5800	50.0000	0.0000	(0.1347)	(0.0151)	0.0000	1	(0.1498)	01/06/2025
600999.SH	12/11/2024	SDB3261230659	600.00	2.7178	1,588.69	1,630.66	0.0000	4.5800	50.0000	0.0000	(0.2021)	(0.0226)	0.0000	1	(0.2248)	01/06/2025
600999.SH	12/11/2024	SDB3261230659	1,200.00	2.7178	3,177.38	3,261.33	0.0000	4.5800	50.0000	0.0000	(0.4042)	(0.0453)	0.0000	1	(0.4495)	01/06/2025
600999.SH	12/11/2024	SDB3261230659	600.00	2.7178	1,588.69	1,630.66	0.0000	4.5800	50.0000	0.0000	(0.2021)	(0.0226)	0.0000	1	(0.2248)	01/06/2025
600999.SH	12/11/2024	SDB3261230659	100.00	2.7178	264.78	271.78	0.0000	4.5800	50.0000	0.0000	(0.0337)	(0.0038)	0.0000	1	(0.0375)	01/06/2025
600999.SH	12/11/2024	SDB3261230659	800.00	2.7178	2,118.25	2,174.22	0.0000	4.5800	50.0000	0.0000	(0.2695)	(0.0302)	0.0000	1	(0.2997)	01/06/2025
600999.SH	12/11/2024	SDB3261230659	100.00	2.7178	264.78	271.78	0.0000	4.5800	50.0000	0.0000	(0.0337)	(0.0038)	0.0000	1	(0.0375)	01/06/2025
600999.SH	12/11/2024	SDB3261230659	100.00	2.7178	264.78	271.78	0.0000	4.5800	50.0000	0.0000	(0.0337)	(0.0038)	0.0000	1	(0.0375)	01/06/2025
600999.SH	12/10/2024	SDB3261230659	100.00	2.6857	268.71	268.57	0.0000	4.5800	50.0000	0.0000	(0.0342)	(0.0037)	0.0000	1	(0.0379)	01/06/2025
600999.SH	12/10/2024	SDB3261230659	1,100.00	2.6857	2,957.96	2,954.26	0.0000	4.5800	50.0000	0.0000	(0.3763)	(0.0410)	0.0000	1	(0.4174)	01/06/2025
600999.SH	12/10/2024	SDB3261230659	400.00	2.6857	1,072.92	1,074.28	0.0000	4.5800	50.0000	0.0000	(0.1365)	(0.0149)	0.0000	1	(0.1514)	01/06/2025
600999.SH	12/10/2024	SDB3261230659	1,000.00	2.6857	2,647.82	2,685.69	0.0000	4.5800	50.0000	0.0000	(0.3369)	(0.0373)	0.0000	1	(0.3742)	01/06/2025
600999.SH	12/10/2024	SDB3261230659	600.00	2.6857	1,588.69	1,611.41	0.0000	4.5800	50.0000	0.0000	(0.2021)	(0.0224)	0.0000	1	(0.2245)	01/06/2025
600999.SH	12/10/2024	SDB3261230659	200.00	2.6857	529.56	537.14	0.0000	4.5800	50.0000	0.0000	(0.0674)	(0.0075)	0.0000	1	(0.0748)	01/06/2025
600999.SH	12/10/2024	SDB3261230659	100.00	2.6857	264.78	268.57	0.0000	4.5800	50.0000	0.0000	(0.0337)	(0.0037)	0.0000	1	(0.0374)	01/06/2025
600999.SH	12/10/2024	SDB3261230659	1,500.00	2.6857	3,971.73	4,028.53	0.0000	4.5800	50.0000	0.0000	(0.5053)	(0.0560)	0.0000	1	(0.5612)	01/06/2025
600999.SH	12/10/2024	SDB3261230659	700.00	2.6857	1,853.47	1,879.98	0.0000	4.5800	50.0000	0.0000	(0.2358)	(0.0261)	0.0000	1	(0.2619)	01/06/2025
600999.SH	12/10/2024	SDB3261230659	300.00	2.6857	794.35	805.71	0.0000	4.5800	50.0000	0.0000	(0.1011)	(0.0112)	0.0000	1	(0.1122)	01/06/2025
600999.SH	12/10/2024	SDB3261230659	7,600.00	2.6857	20,123.41	20,411.24	0.0000	4.5800	50.0000	0.0000	(2.5601)	(0.2835)	0.0000	1	(2.8436)	01/06/2025
600999.SH	12/10/2024	SDB3261230659	100.00	2.6857	264.78	268.57	0.0000	4.5800	50.0000	0.0000	(0.0337)	(0.0037)	0.0000	1	(0.0374)	01/06/2025
600999.SH	12/10/2024	SDB3261230659	2,000.00	2.6857	5,295.63	5,371.38	0.0000	4.5800	50.0000	0.0000	(0.6737)	(0.0746)	0.0000	1	(0.7483)	01/06/2025
600999.SH	12/10/2024	SDB3261230659	4,000.00	2.6857	10,591.27	10,742.76	0.0000	4.5800	50.0000	0.0000	(1.3474)	(0.1492)	0.0000	1	(1.4966)	01/06/2025
600999.SH	12/10/2024	SDB3261230659	300.00	2.6857	794.35	805.71	0.0000	4.5800	50.0000	0.0000	(0.1011)	(0.0112)	0.0000	1	(0.1122)	01/06/2025
600999.SH	12/10/2024	SDB3261230659	17,200.00	2.6857	45,542.45	46,193.85	0.0000	4.5800	50.0000	0.0000	(5.7940)	(0.6416)	0.0000	1	(6.4356)	01/06/2025
600999.SH	12/10/2024	SDB3261230659	8,900.00	2.6857	23,565.57	23,902.63	0.0000	4.5800	50.0000	0.0000	(2.9981)	(0.3320)	0.0000	1	(3.3300)	01/06/2025
600999.SH	12/10/2024	SDB3261230659	3,100.00	2.6857	8,208.23	8,325.64	0.0000	4.5800	50.0000	0.0000	(1.0443)	(0.1156)	0.0000	1	(1.1599)	01/06/2025
600999.SH	12/10/2024	SDB3261230659	119,200.00	2.6857	315,619.79	320,134.13	0.0000	4.5800	50.0000	0.0000	(40.1539)	(4.4463)	0.0000	1	(44.6002)	01/06/2025
600999.SH	12/10/2024	SDB3261230659	300.00	2.6857	794.35	805.71	0.0000	4.5800	50.0000	0.0000	(0.1011)	(0.0112)	0.0000	1	(0.1122)	01/06/2025
600999.SH	12/10/2024	SDB3261230659	4,100.00	2.6857	10,856.05	11,011.32	0.0000	4.5800	50.0000	0.0000	(1.3811)	(0.1529)	0.0000	1	(1.5341)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHINA MERCHANTS SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600999.SH	12/10/2024	SDB3261230659	3,200.00	2.6857	8,473.01	8,594.20	0.0000	4.5800	50.0000	0.0000	(1.0780)	(0.1194)	0.0000	1	(1.1973)	01/06/2025
600999.SH	12/10/2024	SDB3261230659	2,200.00	2.6857	5,825.20	5,908.52	0.0000	4.5800	50.0000	0.0000	(0.7411)	(0.0821)	0.0000	1	(0.8232)	01/06/2025
600999.SH	12/10/2024	SDB3261230659	1,000.00	2.6857	2,647.82	2,685.69	0.0000	4.5800	50.0000	0.0000	(0.3369)	(0.0373)	0.0000	1	(0.3742)	01/06/2025
600999.SH	12/10/2024	SDB3261230659	17,800.00	2.6857	47,131.14	47,805.26	0.0000	4.5800	50.0000	0.0000	(5.9961)	(0.6640)	0.0000	1	(6.6601)	01/06/2025
600999.SH	12/10/2024	SDB3261230659	40,400.00	2.6857	106,971.81	108,501.84	0.0000	4.5800	50.0000	0.0000	(13.6092)	(1.5070)	0.0000	1	(15.1162)	01/06/2025
600999.SH	12/10/2024	SDB3261230659	3,700.00	2.6857	9,796.92	9,937.05	0.0000	4.5800	50.0000	0.0000	(1.2464)	(0.1380)	0.0000	1	(1.3844)	01/06/2025
600999.SH	12/10/2024	SDB3261230659	7,000.00	2.6857	18,534.72	18,799.82	0.0000	4.5800	50.0000	0.0000	(2.3580)	(0.2611)	0.0000	1	(2.6191)	01/06/2025
600999.SH	12/10/2024	SDB3261230659	400.00	2.6857	1,059.13	1,074.28	0.0000	4.5800	50.0000	0.0000	(0.1347)	(0.0149)	0.0000	1	(0.1497)	01/06/2025
600999.SH	12/10/2024	SDB3261230659	600.00	2.6857	1,588.69	1,611.41	0.0000	4.5800	50.0000	0.0000	(0.2021)	(0.0224)	0.0000	1	(0.2245)	01/06/2025
600999.SH	12/10/2024	SDB3261230659	1,200.00	2.6857	3,177.38	3,222.83	0.0000	4.5800	50.0000	0.0000	(0.4042)	(0.0448)	0.0000	1	(0.4490)	01/06/2025
600999.SH	12/10/2024	SDB3261230659	600.00	2.6857	1,588.69	1,611.41	0.0000	4.5800	50.0000	0.0000	(0.2021)	(0.0224)	0.0000	1	(0.2245)	01/06/2025
600999.SH	12/10/2024	SDB3261230659	100.00	2.6857	264.78	268.57	0.0000	4.5800	50.0000	0.0000	(0.0337)	(0.0037)	0.0000	1	(0.0374)	01/06/2025
600999.SH	12/10/2024	SDB3261230659	800.00	2.6857	2,118.25	2,148.55	0.0000	4.5800	50.0000	0.0000	(0.2695)	(0.0298)	0.0000	1	(0.2993)	01/06/2025
600999.SH	12/10/2024	SDB3261230659	100.00	2.6857	264.78	268.57	0.0000	4.5800	50.0000	0.0000	(0.0337)	(0.0037)	0.0000	1	(0.0374)	01/06/2025
600999.SH	12/10/2024	SDB3261230659	100.00	2.6857	264.78	268.57	0.0000	4.5800	50.0000	0.0000	(0.0337)	(0.0037)	0.0000	1	(0.0374)	01/06/2025
600999.SH	12/10/2024	SDB3261230659	1,000.00	2.6857	2,647.82	2,660.26	0.0000	4.5800	50.0000	0.0000	(0.3369)	(0.0369)	0.0000	1	(0.3738)	01/06/2025
600999.SH	12/09/2024	SDB3261230659	600.00	2.6603	1,588.69	1,596.16	0.0000	4.5800	50.0000	0.0000	(0.2021)	(0.0222)	0.0000	1	(0.2243)	01/06/2025
600999.SH	12/09/2024	SDB3261230659	200.00	2.6603	529.56	532.05	0.0000	4.5800	50.0000	0.0000	(0.0674)	(0.0074)	0.0000	1	(0.0748)	01/06/2025
600999.SH	12/09/2024	SDB3261230659	100.00	2.6603	264.78	266.03	0.0000	4.5800	50.0000	0.0000	(0.0337)	(0.0037)	0.0000	1	(0.0374)	01/06/2025
600999.SH	12/09/2024	SDB3261230659	1,500.00	2.6603	3,971.73	3,990.39	0.0000	4.5800	50.0000	0.0000	(0.5053)	(0.0554)	0.0000	1	(0.5607)	01/06/2025
600999.SH	12/09/2024	SDB3261230659	700.00	2.6603	1,853.47	1,862.18	0.0000	4.5800	50.0000	0.0000	(0.2358)	(0.0259)	0.0000	1	(0.2617)	01/06/2025
600999.SH	12/09/2024	SDB3261230659	300.00	2.6603	794.35	798.08	0.0000	4.5800	50.0000	0.0000	(0.1011)	(0.0111)	0.0000	1	(0.1121)	01/06/2025
600999.SH	12/09/2024	SDB3261230659	7,600.00	2.6603	20,123.41	20,217.98	0.0000	4.5800	50.0000	0.0000	(2.5601)	(0.2808)	0.0000	1	(2.8410)	01/06/2025
600999.SH	12/09/2024	SDB3261230659	100.00	2.6603	264.78	266.03	0.0000	4.5800	50.0000	0.0000	(0.0337)	(0.0037)	0.0000	1	(0.0374)	01/06/2025
600999.SH	12/09/2024	SDB3261230659	2,000.00	2.6603	5,295.63	5,320.52	0.0000	4.5800	50.0000	0.0000	(0.6737)	(0.0739)	0.0000	1	(0.7476)	01/06/2025
600999.SH	12/09/2024	SDB3261230659	4,000.00	2.6603	10,591.27	10,641.04	0.0000	4.5800	50.0000	0.0000	(1.3474)	(0.1478)	0.0000	1	(1.4952)	01/06/2025
600999.SH	12/09/2024	SDB3261230659	300.00	2.6603	794.35	798.08	0.0000	4.5800	50.0000	0.0000	(0.1011)	(0.0111)	0.0000	1	(0.1121)	01/06/2025
600999.SH	12/09/2024	SDB3261230659	17,200.00	2.6603	45,542.45	45,756.49	0.0000	4.5800	50.0000	0.0000	(5.7940)	(0.6355)	0.0000	1	(6.4295)	01/06/2025
600999.SH	12/09/2024	SDB3261230659	8,900.00	2.6603	23,565.57	23,676.32	0.0000	4.5800	50.0000	0.0000	(2.9981)	(0.3288)	0.0000	1	(3.3269)	01/06/2025
600999.SH	12/09/2024	SDB3261230659	3,100.00	2.6603	8,208.23	8,246.81	0.0000	4.5800	50.0000	0.0000	(1.0443)	(0.1145)	0.0000	1	(1.1588)	01/06/2025
600999.SH	12/09/2024	SDB3261230659	119,200.00	2.6603	315,619.79	317,103.11	0.0000	4.5800	50.0000	0.0000	(40.1539)	(4.4042)	0.0000	1	(44.5581)	01/06/2025
600999.SH	12/09/2024	SDB3261230659	300.00	2.6603	794.35	798.08	0.0000	4.5800	50.0000	0.0000	(0.1011)	(0.0111)	0.0000	1	(0.1121)	01/06/2025
600999.SH	12/09/2024	SDB3261230659	4,100.00	2.6603	10,856.05	10,907.07	0.0000	4.5800	50.0000	0.0000	(1.3811)	(0.1515)	0.0000	1	(1.5326)	01/06/2025
600999.SH	12/09/2024	SDB3261230659	3,200.00	2.6603	8,473.01	8,512.84	0.0000	4.5800	50.0000	0.0000	(1.0780)	(0.1182)	0.0000	1	(1.1962)	01/06/2025
600999.SH	12/09/2024	SDB3261230659	2,200.00	2.6603	5,825.20	5,852.57	0.0000	4.5800	50.0000	0.0000	(0.7411)	(0.0813)	0.0000	1	(0.8224)	01/06/2025
600999.SH	12/09/2024	SDB3261230659	1,000.00	2.6603	2,647.82	2,660.26	0.0000	4.5800	50.0000	0.0000	(0.3369)	(0.0369)	0.0000	1	(0.3738)	01/06/2025
600999.SH	12/09/2024	SDB3261230659	17,800.00	2.6603	47,131.14	47,352.65	0.0000	4.5800	50.0000	0.0000	(5.9961)	(0.6577)	0.0000	1	(6.6538)	01/06/2025
600999.SH	12/09/2024	SDB3261230659	40,400.00	2.6603	106,971.81	107,474.54	0.0000	4.5800	50.0000	0.0000	(13.6092)	(1.4927)	0.0000	1	(15.1019)	01/06/2025
600999.SH	12/09/2024	SDB3261230659	3,700.00	2.6603	9,796.92	9,842.97	0.0000	4.5800	50.0000	0.0000	(1.2464)	(0.1367)	0.0000	1	(1.3831)	01/06/2025
600999.SH	12/09/2024	SDB3261230659	7,000.00	2.6603	18,534.72	18,621.83	0.0000	4.5800	50.0000	0.0000	(2.3580)	(0.2586)	0.0000	1	(2.6167)	01/06/2025
600999.SH	12/09/2024	SDB3261230659	400.00	2.6603	1,059.13	1,064.10	0.0000	4.5800	50.0000	0.0000	(0.1347)	(0.0148)	0.0000	1	(0.1495)	01/06/2025
600999.SH	12/09/2024	SDB3261230659	600.00	2.6603	1,588.69	1,596.16	0.0000	4.5800	50.0000	0.0000	(0.2021)	(0.0222)	0.0000	1	(0.2243)	01/06/2025
600999.SH	12/09/2024	SDB3261230659	1,200.00	2.6603	3,177.38	3,192.31	0.0000	4.5800	50.0000	0.0000	(0.4042)	(0.0443)	0.0000	1	(0.4486)	01/06/2025
600999.SH	12/09/2024	SDB3261230659	600.00	2.6603	1,588.69	1,596.16	0.0000	4.5800	50.0000	0.0000	(0.2021)	(0.0222)	0.0000	1	(0.2243)	01/06/2025
600999.SH	12/09/2024	SDB3261230659	100.00	2.6603	264.78	266.03	0.0000	4.5800	50.0000	0.0000	(0.0337)	(0.0037)	0.0000	1	(0.0374)	01/06/2025
600999.SH	12/09/2024	SDB3261230659	800.00	2.6603	2,118.25	2,128.21	0.0000	4.5800	50.0000	0.0000	(0.2695)	(0.0296)	0.0000	1	(0.2990)	01/06/2025
600999.SH	12/09/2024	SDB3261230659	100.00	2.6603	264.78	266.03	0.0000	4.5800	50.0000	0.0000	(0.0337)	(0.0037)	0.0000	1	(0.0374)	01/06/2025
600999.SH	12/09/2024	SDB3261230659	100.00	2.6603	264.78	266.03	0.0000	4.5800	50.0000	0.0000	(0.0337)	(0.0037)	0.0000	1	(0.0374)	01/06/2025
600999.SH	12/06/2024	SDB3261230659	1,000.00	2.6577	2,647.82	2,657.72	0.0000	4.5800	50.0000	0.0000	(0.1016)	(0.1107)	0.0000	3	(1.1213)	01/06/2025
600999.SH	12/06/2024	SDB3261230659	600.00	2.6577	1,588.69	1,594.63	0.0000	4.5800	50.0000	0.0000	(0.6064)	(0.0664)	0.0000	3	(0.6728)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHINA MERCHANTS SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600999.SH	12/06/2024	SDB3261230659	200.00	2.6577	529.56	531.54	0.0000	4.5800	50.0000	0.0000	(0.2021)	(0.0221)	0.0000	3	(0.2243)	01/06/2025
600999.SH	12/06/2024	SDB3261230659	100.00	2.6577	264.78	265.77	0.0000	4.5800	50.0000	0.0000	(0.1011)	(0.0111)	0.0000	3	(0.1121)	01/06/2025
600999.SH	12/06/2024	SDB3261230659	1,500.00	2.6577	3,971.73	3,986.57	0.0000	4.5800	50.0000	0.0000	(1.5159)	(0.1661)	0.0000	3	(1.6820)	01/06/2025
600999.SH	12/06/2024	SDB3261230659	700.00	2.6577	1,853.47	1,860.40	0.0000	4.5800	50.0000	0.0000	(0.7074)	(0.0775)	0.0000	3	(0.7849)	01/06/2025
600999.SH	12/06/2024	SDB3261230659	300.00	2.6577	794.35	797.31	0.0000	4.5800	50.0000	0.0000	(0.3032)	(0.0332)	0.0000	3	(0.3364)	01/06/2025
600999.SH	12/06/2024	SDB3261230659	7,600.00	2.6577	20,123.41	20,198.64	0.0000	4.5800	50.0000	0.0000	(7.6804)	(0.8416)	0.0000	3	(8.5220)	01/06/2025
600999.SH	12/06/2024	SDB3261230659	100.00	2.6577	264.78	265.77	0.0000	4.5800	50.0000	0.0000	(0.1011)	(0.0111)	0.0000	3	(0.1121)	01/06/2025
600999.SH	12/06/2024	SDB3261230659	2,000.00	2.6577	5,295.63	5,315.43	0.0000	4.5800	50.0000	0.0000	(2.0212)	(0.2215)	0.0000	3	(2.2426)	01/06/2025
600999.SH	12/06/2024	SDB3261230659	4,000.00	2.6577	10,591.27	10,630.86	0.0000	4.5800	50.0000	0.0000	(4.0423)	(0.4430)	0.0000	3	(4.4853)	01/06/2025
600999.SH	12/06/2024	SDB3261230659	300.00	2.6577	794.35	797.31	0.0000	4.5800	50.0000	0.0000	(0.3032)	(0.0332)	0.0000	3	(0.3364)	01/06/2025
600999.SH	12/06/2024	SDB3261230659	17,200.00	2.6577	45,542.45	45,712.72	0.0000	4.5800	50.0000	0.0000	(17.3820)	(1.9047)	0.0000	3	(19.2867)	01/06/2025
600999.SH	12/06/2024	SDB3261230659	8,900.00	2.6577	23,565.57	23,653.67	0.0000	4.5800	50.0000	0.0000	(8.9942)	(0.9856)	0.0000	3	(9.9798)	01/06/2025
600999.SH	12/06/2024	SDB3261230659	3,100.00	2.6577	8,208.23	8,238.92	0.0000	4.5800	50.0000	0.0000	(3.1328)	(0.3433)	0.0000	3	(3.4761)	01/06/2025
600999.SH	12/06/2024	SDB3261230659	119,200.00	2.6577	315,619.79	316,799.75	0.0000	4.5800	50.0000	0.0000	(120.4616)	(13.2000)	0.0000	3	(133.6615)	01/06/2025
600999.SH	12/06/2024	SDB3261230659	300.00	2.6577	794.35	797.31	0.0000	4.5800	50.0000	0.0000	(0.3032)	(0.0332)	0.0000	3	(0.3364)	01/06/2025
600999.SH	12/06/2024	SDB3261230659	4,100.00	2.6577	10,856.05	10,896.64	0.0000	4.5800	50.0000	0.0000	(4.1434)	(0.4540)	0.0000	3	(4.5974)	01/06/2025
600999.SH	12/06/2024	SDB3261230659	3,200.00	2.6577	8,473.01	8,504.69	0.0000	4.5800	50.0000	0.0000	(3.2339)	(0.3544)	0.0000	3	(3.5882)	01/06/2025
600999.SH	12/06/2024	SDB3261230659	2,200.00	2.6577	5,825.20	5,846.98	0.0000	4.5800	50.0000	0.0000	(2.2233)	(0.2436)	0.0000	3	(2.4669)	01/06/2025
600999.SH	12/06/2024	SDB3261230659	1,000.00	2.6577	2,647.82	2,657.72	0.0000	4.5800	50.0000	0.0000	(1.0106)	(0.1107)	0.0000	3	(1.1213)	01/06/2025
600999.SH	12/06/2024	SDB3261230659	17,800.00	2.6577	47,131.14	47,307.34	0.0000	4.5800	50.0000	0.0000	(17.9884)	(1.9711)	0.0000	3	(19.9595)	01/06/2025
600999.SH	12/06/2024	SDB3261230659	40,400.00	2.6577	106,971.81	107,371.73	0.0000	4.5800	50.0000	0.0000	(40.8276)	(4.4738)	0.0000	3	(45.3014)	01/06/2025
600999.SH	12/06/2024	SDB3261230659	3,700.00	2.6577	9,796.92	9,833.55	0.0000	4.5800	50.0000	0.0000	(3.7392)	(0.4097)	0.0000	3	(4.1489)	01/06/2025
600999.SH	12/06/2024	SDB3261230659	7,000.00	2.6577	18,534.72	18,604.01	0.0000	4.5800	50.0000	0.0000	(7.0741)	(0.7752)	0.0000	3	(7.8493)	01/06/2025
600999.SH	12/06/2024	SDB3261230659	400.00	2.6577	1,059.13	1,063.09	0.0000	4.5800	50.0000	0.0000	(0.4042)	(0.0443)	0.0000	3	(0.4485)	01/06/2025
600999.SH	12/06/2024	SDB3261230659	600.00	2.6577	1,588.69	1,594.63	0.0000	4.5800	50.0000	0.0000	(0.6064)	(0.0664)	0.0000	3	(0.6728)	01/06/2025
600999.SH	12/06/2024	SDB3261230659	1,200.00	2.6577	3,177.38	3,189.26	0.0000	4.5800	50.0000	0.0000	(1.2127)	(0.1329)	0.0000	3	(1.3456)	01/06/2025
600999.SH	12/06/2024	SDB3261230659	600.00	2.6577	1,588.69	1,594.63	0.0000	4.5800	50.0000	0.0000	(0.6064)	(0.0664)	0.0000	3	(0.6728)	01/06/2025
600999.SH	12/06/2024	SDB3261230659	100.00	2.6577	264.78	265.77	0.0000	4.5800	50.0000	0.0000	(0.1011)	(0.0111)	0.0000	3	(0.1121)	01/06/2025
600999.SH	12/06/2024	SDB3261230659	800.00	2.6577	2,118.25	2,126.17	0.0000	4.5800	50.0000	0.0000	(0.8085)	(0.0886)	0.0000	3	(0.8971)	01/06/2025
600999.SH	12/06/2024	SDB3261230659	100.00	2.6577	264.78	265.77	0.0000	4.5800	50.0000	0.0000	(0.1011)	(0.0111)	0.0000	3	(0.1121)	01/06/2025
600999.SH	12/06/2024	SDB3261230659	100.00	2.6577	264.78	265.77	0.0000	4.5800	50.0000	0.0000	(0.1011)	(0.0111)	0.0000	3	(0.1121)	01/06/2025
600999.SH	12/05/2024	SDB3261230659	1,000.00	2.6556	2,647.82	2,655.58	0.0000	4.5800	50.0000	0.0000	(0.3369)	(0.0369)	0.0000	1	(0.3737)	01/06/2025
600999.SH	12/05/2024	SDB3261230659	600.00	2.6556	1,588.69	1,593.35	0.0000	4.5800	50.0000	0.0000	(0.2021)	(0.0221)	0.0000	1	(0.2242)	01/06/2025
600999.SH	12/05/2024	SDB3261230659	200.00	2.6556	529.56	531.12	0.0000	4.5800	50.0000	0.0000	(0.0674)	(0.0074)	0.0000	1	(0.0747)	01/06/2025
600999.SH	12/05/2024	SDB3261230659	100.00	2.6556	264.78	265.56	0.0000	4.5800	50.0000	0.0000	(0.0337)	(0.0037)	0.0000	1	(0.0374)	01/06/2025
600999.SH	12/05/2024	SDB3261230659	1,500.00	2.6556	3,971.73	3,983.37	0.0000	4.5800	50.0000	0.0000	(0.5053)	(0.0553)	0.0000	1	(0.5606)	01/06/2025
600999.SH	12/05/2024	SDB3261230659	700.00	2.6556	1,853.47	1,858.90	0.0000	4.5800	50.0000	0.0000	(0.2358)	(0.0258)	0.0000	1	(0.2616)	01/06/2025
600999.SH	12/05/2024	SDB3261230659	300.00	2.6556	794.35	796.67	0.0000	4.5800	50.0000	0.0000	(0.1011)	(0.0111)	0.0000	1	(0.1121)	01/06/2025
600999.SH	12/05/2024	SDB3261230659	7,600.00	2.6556	20,123.41	20,182.39	0.0000	4.5800	50.0000	0.0000	(2.5601)	(0.2803)	0.0000	1	(2.8405)	01/06/2025
600999.SH	12/05/2024	SDB3261230659	100.00	2.6556	264.78	265.56	0.0000	4.5800	50.0000	0.0000	(0.0337)	(0.0037)	0.0000	1	(0.0374)	01/06/2025
600999.SH	12/05/2024	SDB3261230659	2,000.00	2.6556	5,295.63	5,311.16	0.0000	4.5800	50.0000	0.0000	(0.6737)	(0.0738)	0.0000	1	(0.7475)	01/06/2025
600999.SH	12/05/2024	SDB3261230659	4,000.00	2.6556	10,591.27	10,622.31	0.0000	4.5800	50.0000	0.0000	(1.3474)	(0.1475)	0.0000	1	(1.4950)	01/06/2025
600999.SH	12/05/2024	SDB3261230659	300.00	2.6556	794.35	796.67	0.0000	4.5800	50.0000	0.0000	(0.1011)	(0.0111)	0.0000	1	(0.1121)	01/06/2025
600999.SH	12/05/2024	SDB3261230659	17,200.00	2.6556	45,542.45	45,675.94	0.0000	4.5800	50.0000	0.0000	(5.7940)	(0.6344)	0.0000	1	(6.4284)	01/06/2025
600999.SH	12/05/2024	SDB3261230659	8,900.00	2.6556	23,565.57	23,634.64	0.0000	4.5800	50.0000	0.0000	(2.9981)	(0.3283)	0.0000	1	(3.3263)	01/06/2025
600999.SH	12/05/2024	SDB3261230659	3,100.00	2.6556	8,208.23	8,232.29	0.0000	4.5800	50.0000	0.0000	(1.0443)	(0.1143)	0.0000	1	(1.1586)	01/06/2025
600999.SH	12/05/2024	SDB3261230659	119,200.00	2.6556	315,619.79	316,544.90	0.0000	4.5800	50.0000	0.0000	(40.1539)	(4.3965)	0.0000	1	(44.5503)	01/06/2025
600999.SH	12/05/2024	SDB3261230659	300.00	2.6556	794.35	796.67	0.0000	4.5800	50.0000	0.0000	(0.1011)	(0.0111)	0.0000	1	(0.1121)	01/06/2025
600999.SH	12/05/2024	SDB3261230659	4,100.00	2.6556	10,856.05	10,887.87	0.0000	4.5800	50.0000	0.0000	(1.3811)	(0.1512)	0.0000	1	(1.5324)	01/06/2025
600999.SH	12/05/2024	SDB3261230659	3,200.00	2.6556	8,473.01	8,497.85	0.0000	4.5800	50.0000	0.0000	(1.0780)	(0.1180)	0.0000	1	(1.1960)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHINA MERCHANTS SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600999.SH	12/05/2024	SDB3261230659	2,200.00	2.6556	5,825.20	5,842.27	0.0000	4.5800	50.0000	0.0000	(0.7411)	(0.0811)	0.0000	1	(0.8222)	01/06/2025
600999.SH	12/05/2024	SDB3261230659	1,000.00	2.6556	2,647.82	2,655.58	0.0000	4.5800	50.0000	0.0000	(0.3369)	(0.0369)	0.0000	1	(0.3737)	01/06/2025
600999.SH	12/05/2024	SDB3261230659	17,800.00	2.6556	47,131.14	47,269.29	0.0000	4.5800	50.0000	0.0000	(5.9961)	(0.6565)	0.0000	1	(6.6526)	01/06/2025
600999.SH	12/05/2024	SDB3261230659	40,400.00	2.6556	106,971.81	107,285.35	0.0000	4.5800	50.0000	0.0000	(13.6092)	(1.4901)	0.0000	1	(15.0993)	01/06/2025
600999.SH	12/05/2024	SDB3261230659	3,700.00	2.6556	9,796.92	9,825.64	0.0000	4.5800	50.0000	0.0000	(1.2464)	(0.1365)	0.0000	1	(1.3829)	01/06/2025
600999.SH	12/05/2024	SDB3261230659	7,000.00	2.6556	18,534.72	18,589.05	0.0000	4.5800	50.0000	0.0000	(2.3580)	(0.2582)	0.0000	1	(2.6162)	01/06/2025
600999.SH	12/05/2024	SDB3261230659	400.00	2.6556	1,059.13	1,062.23	0.0000	4.5800	50.0000	0.0000	(0.1347)	(0.0148)	0.0000	1	(0.1495)	01/06/2025
600999.SH	12/05/2024	SDB3261230659	600.00	2.6556	1,588.69	1,593.35	0.0000	4.5800	50.0000	0.0000	(0.2021)	(0.0221)	0.0000	1	(0.2242)	01/06/2025
600999.SH	12/05/2024	SDB3261230659	1,200.00	2.6556	3,177.38	3,186.69	0.0000	4.5800	50.0000	0.0000	(0.4042)	(0.0443)	0.0000	1	(0.4485)	01/06/2025
600999.SH	12/05/2024	SDB3261230659	800.00	2.6556	1,588.69	1,593.35	0.0000	4.5800	50.0000	0.0000	(0.2021)	(0.0221)	0.0000	1	(0.2242)	01/06/2025
600999.SH	12/05/2024	SDB3261230659	100.00	2.6556	264.78	265.56	0.0000	4.5800	50.0000	0.0000	(0.0337)	(0.0037)	0.0000	1	(0.0374)	01/06/2025
600999.SH	12/05/2024	SDB3261230659	800.00	2.6556	2,118.25	2,124.46	0.0000	4.5800	50.0000	0.0000	(0.2695)	(0.0295)	0.0000	1	(0.2990)	01/06/2025
600999.SH	12/05/2024	SDB3261230659	100.00	2.6556	264.78	265.56	0.0000	4.5800	50.0000	0.0000	(0.0337)	(0.0037)	0.0000	1	(0.0374)	01/06/2025
600999.SH	12/05/2024	SDB3261230659	100.00	2.6556	264.78	265.56	0.0000	4.5800	50.0000	0.0000	(0.0337)	(0.0037)	0.0000	1	(0.0374)	01/06/2025
600999.SH	12/04/2024	SDB3261230659	1,000.00	2.6478	2,647.82	2,647.82	0.0000	4.5800	50.0000	0.0000	(0.3369)	(0.0368)	0.0000	1	(0.3736)	01/06/2025
600999.SH	12/04/2024	SDB3261230659	600.00	2.6478	1,588.69	1,588.69	0.0000	4.5800	50.0000	0.0000	(0.2021)	(0.0221)	0.0000	1	(0.2242)	01/06/2025
600999.SH	12/04/2024	SDB3261230659	200.00	2.6478	529.56	529.56	0.0000	4.5800	50.0000	0.0000	(0.0674)	(0.0074)	0.0000	1	(0.0747)	01/06/2025
600999.SH	12/04/2024	SDB3261230659	100.00	2.6478	264.78	264.78	0.0000	4.5800	50.0000	0.0000	(0.0337)	(0.0037)	0.0000	1	(0.0374)	01/06/2025
600999.SH	12/04/2024	SDB3261230659	1,500.00	2.6478	3,971.73	3,971.73	0.0000	4.5800	50.0000	0.0000	(0.5053)	(0.0552)	0.0000	1	(0.5605)	01/06/2025
600999.SH	12/04/2024	SDB3261230659	700.00	2.6478	1,853.47	1,853.47	0.0000	4.5800	50.0000	0.0000	(0.2358)	(0.0257)	0.0000	1	(0.2615)	01/06/2025
600999.SH	12/04/2024	SDB3261230659	300.00	2.6478	794.35	794.35	0.0000	4.5800	50.0000	0.0000	(0.1011)	(0.0110)	0.0000	1	(0.1121)	01/06/2025
600999.SH	12/04/2024	SDB3261230659	7,600.00	2.6478	20,123.41	20,123.41	0.0000	4.5800	50.0000	0.0000	(2.5601)	(0.2795)	0.0000	1	(2.8396)	01/06/2025
600999.SH	12/04/2024	SDB3261230659	100.00	2.6478	264.78	264.78	0.0000	4.5800	50.0000	0.0000	(0.0337)	(0.0037)	0.0000	1	(0.0374)	01/06/2025
600999.SH	12/04/2024	SDB3261230659	2,000.00	2.6478	5,295.63	5,295.63	0.0000	4.5800	50.0000	0.0000	(0.6737)	(0.0736)	0.0000	1	(0.7473)	01/06/2025
600999.SH	12/04/2024	SDB3261230659	4,000.00	2.6478	10,591.27	10,591.27	0.0000	4.5800	50.0000	0.0000	(1.3474)	(0.1471)	0.0000	1	(1.4945)	01/06/2025
600999.SH	12/04/2024	SDB3261230659	300.00	2.6478	794.35	794.35	0.0000	4.5800	50.0000	0.0000	(0.1011)	(0.0110)	0.0000	1	(0.1121)	01/06/2025
600999.SH	12/04/2024	SDB3261230659	17,200.00	2.6478	45,542.45	45,542.45	0.0000	4.5800	50.0000	0.0000	(5.7940)	(0.6325)	0.0000	1	(6.4265)	01/06/2025
600999.SH	12/04/2024	SDB3261230659	8,900.00	2.6478	23,565.57	23,565.57	0.0000	4.5800	50.0000	0.0000	(2.9981)	(0.3273)	0.0000	1	(3.3254)	01/06/2025
600999.SH	12/04/2024	SDB3261230659	3,100.00	2.6478	8,208.23	8,208.23	0.0000	4.5800	50.0000	0.0000	(1.0443)	(0.1140)	0.0000	1	(1.1583)	01/06/2025
600999.SH	12/04/2024	SDB3261230659	119,200.00	2.6478	315,619.79	315,619.79	0.0000	4.5800	50.0000	0.0000	(40.1539)	(4.3836)	0.0000	1	(44.5375)	01/06/2025
600999.SH	12/04/2024	SDB3261230659	300.00	2.6478	794.35	794.35	0.0000	4.5800	50.0000	0.0000	(0.1011)	(0.0110)	0.0000	1	(0.1121)	01/06/2025
600999.SH	12/04/2024	SDB3261230659	4,100.00	2.6478	10,856.05	10,856.05	0.0000	4.5800	50.0000	0.0000	(1.3811)	(0.1508)	0.0000	1	(1.5319)	01/06/2025
600999.SH	12/04/2024	SDB3261230659	3,200.00	2.6478	8,473.01	8,473.01	0.0000	4.5800	50.0000	0.0000	(1.0780)	(0.1177)	0.0000	1	(1.1956)	01/06/2025
600999.SH	12/04/2024	SDB3261230659	2,200.00	2.6478	5,825.20	5,825.20	0.0000	4.5800	50.0000	0.0000	(0.7411)	(0.0809)	0.0000	1	(0.8220)	01/06/2025
600999.SH	12/04/2024	SDB3261230659	1,000.00	2.6478	2,647.82	2,647.82	0.0000	4.5800	50.0000	0.0000	(0.3369)	(0.0368)	0.0000	1	(0.3736)	01/06/2025
600999.SH	12/04/2024	SDB3261230659	17,800.00	2.6478	47,131.14	47,131.14	0.0000	4.5800	50.0000	0.0000	(5.9961)	(0.6546)	0.0000	1	(6.6507)	01/06/2025
600999.SH	12/04/2024	SDB3261230659	40,400.00	2.6478	106,971.81	106,971.81	0.0000	4.5800	50.0000	0.0000	(13.6092)	(1.4857)	0.0000	1	(15.0949)	01/06/2025
600999.SH	12/04/2024	SDB3261230659	3,700.00	2.6478	9,796.92	9,796.92	0.0000	4.5800	50.0000	0.0000	(1.2464)	(0.1361)	0.0000	1	(1.3825)	01/06/2025
600999.SH	12/04/2024	SDB3261230659	7,000.00	2.6478	18,534.72	18,534.72	0.0000	4.5800	50.0000	0.0000	(2.3580)	(0.2574)	0.0000	1	(2.6155)	01/06/2025
600999.SH	12/04/2024	SDB3261230659	400.00	2.6478	1,059.13	1,059.13	0.0000	4.5800	50.0000	0.0000	(0.1347)	(0.0147)	0.0000	1	(0.1495)	01/06/2025
600999.SH	12/04/2024	SDB3261230659	600.00	2.6478	1,588.69	1,588.69	0.0000	4.5800	50.0000	0.0000	(0.2021)	(0.0221)	0.0000	1	(0.2242)	01/06/2025
600999.SH	12/04/2024	SDB3261230659	1,200.00	2.6478	3,177.38	3,177.38	0.0000	4.5800	50.0000	0.0000	(0.4042)	(0.0441)	0.0000	1	(0.4484)	01/06/2025
600999.SH	12/04/2024	SDB3261230659	800.00	2.6478	1,588.69	1,588.69	0.0000	4.5800	50.0000	0.0000	(0.2021)	(0.0221)	0.0000	1	(0.2242)	01/06/2025
600999.SH	12/04/2024	SDB3261230659	100.00	2.6478	264.78	264.78	0.0000	4.5800	50.0000	0.0000	(0.0337)	(0.0037)	0.0000	1	(0.0374)	01/06/2025
600999.SH	12/04/2024	SDB3261230659	800.00	2.6478	2,118.25	2,118.25	0.0000	4.5800	50.0000	0.0000	(0.2695)	(0.0294)	0.0000	1	(0.2989)	01/06/2025
600999.SH	12/04/2024	SDB3261230659	100.00	2.6478	264.78	264.78	0.0000	4.5800	50.0000	0.0000	(0.0337)	(0.0037)	0.0000	1	(0.0374)	01/06/2025
600999.SH	12/04/2024	SDB3261230659	100.00	2.6478	264.78	264.78	0.0000	4.5800	50.0000	0.0000	(0.0337)	(0.0037)	0.0000	1	(0.0374)	01/06/2025
TOTAL CHINA MERCHANTS SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND												(2,795.6809)	(317.9698)	0.0000	(3,113.6507)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHINA PACIFIC INSURANCE (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND																
601601.SH	01/03/2025	SDB3260489030	500.00	4.7377	2,305.93	2,368.84	0.0000	4.3300	50.0000	0.0000	(0.8321)	(0.0987)	0.0000	3	(0.9308)	01/06/2025
601601.SH	01/03/2025	SDB3260489030	400.00	4.7377	1,843.36	1,895.07	0.0000	4.3300	50.0000	0.0000	(0.6651)	(0.0790)	0.0000	3	(0.7441)	01/06/2025
601601.SH	01/03/2025	SDB3260489030	36,300.00	4.7377	165,101.29	171,977.42	0.0000	4.3300	50.0000	0.0000	(59.5741)	(7.1657)	0.0000	3	(66.7398)	01/06/2025
601601.SH	01/03/2025	SDB3260489030	30,700.00	4.7377	139,718.34	145,446.47	0.0000	4.3300	50.0000	0.0000	(50.4150)	(6.0603)	0.0000	3	(56.4753)	01/06/2025
601601.SH	01/03/2025	SDB3260489030	3,700.00	4.7377	16,815.96	17,529.38	0.0000	4.3300	50.0000	0.0000	(6.0678)	(0.7304)	0.0000	3	(6.7981)	01/06/2025
601601.SH	01/03/2025	SDB3260489030	5,500.00	4.7377	25,054.83	26,057.18	0.0000	4.3300	50.0000	0.0000	(9.0406)	(1.0857)	0.0000	3	(10.1263)	01/06/2025
601601.SH	01/03/2025	SDB3260489030	800.00	4.7377	3,747.85	3,790.14	0.0000	4.3300	50.0000	0.0000	(1.3523)	(0.1579)	0.0000	3	(1.5103)	01/06/2025
601601.SH	01/03/2025	SDB3260489030	100.00	4.7377	468.48	473.77	0.0000	4.3300	50.0000	0.0000	(0.1690)	(0.0197)	0.0000	3	(0.1888)	01/06/2025
601601.SH	01/03/2025	SDB3260489030	10,500.00	4.7377	49,190.53	49,745.53	0.0000	4.3300	50.0000	0.0000	(17.7496)	(2.0727)	0.0000	3	(19.8223)	01/06/2025
601601.SH	01/03/2025	SDB3260489030	900.00	4.7377	4,216.33	4,263.90	0.0000	4.3300	50.0000	0.0000	(1.5214)	(0.1777)	0.0000	3	(1.6991)	01/06/2025
601601.SH	01/03/2025	SDB3260489030	200.00	4.7377	936.96	947.53	0.0000	4.3300	50.0000	0.0000	(0.3381)	(0.0395)	0.0000	3	(0.3776)	01/06/2025
601601.SH	01/03/2025	SDB3260489030	1,200.00	4.7377	5,621.77	5,685.20	0.0000	4.3300	50.0000	0.0000	(2.0285)	(0.2369)	0.0000	3	(2.2654)	01/06/2025
601601.SH	01/03/2025	SDB3260489030	6,100.00	4.7377	28,577.35	28,899.79	0.0000	4.3300	50.0000	0.0000	(10.3117)	(1.2042)	0.0000	3	(11.5158)	01/06/2025
601601.SH	01/03/2025	SDB3260489030	3,100.00	4.7377	14,522.92	14,686.78	0.0000	4.3300	50.0000	0.0000	(5.2404)	(0.6119)	0.0000	3	(5.8523)	01/06/2025
601601.SH	01/03/2025	SDB3260489030	100.00	4.7377	468.48	473.77	0.0000	4.3300	50.0000	0.0000	(0.1690)	(0.0197)	0.0000	3	(0.1888)	01/06/2025
601601.SH	01/03/2025	SDB3260489030	200.00	4.7377	936.96	947.53	0.0000	4.3300	50.0000	0.0000	(0.3381)	(0.0395)	0.0000	3	(0.3776)	01/06/2025
601601.SH	01/03/2025	SDB3260489030	100.00	4.7377	468.48	473.77	0.0000	4.3300	50.0000	0.0000	(0.1690)	(0.0197)	0.0000	3	(0.1888)	01/06/2025
601601.SH	01/02/2025	SDB3260489030	500.00	4.6690	2,305.93	2,334.51	0.0000	4.3300	50.0000	0.0000	(0.2774)	(0.0324)	0.0000	1	(0.3098)	01/06/2025
601601.SH	01/02/2025	SDB3260489030	400.00	4.6690	1,843.36	1,867.61	0.0000	4.3300	50.0000	0.0000	(0.2217)	(0.0259)	0.0000	1	(0.2477)	01/06/2025
601601.SH	01/02/2025	SDB3260489030	36,300.00	4.6690	165,101.29	169,485.64	0.0000	4.3300	50.0000	0.0000	(19.8580)	(2.3540)	0.0000	1	(22.2120)	01/06/2025
601601.SH	01/02/2025	SDB3260489030	30,700.00	4.6690	139,718.34	143,339.10	0.0000	4.3300	50.0000	0.0000	(16.8050)	(1.9908)	0.0000	1	(18.7958)	01/06/2025
601601.SH	01/02/2025	SDB3260489030	3,700.00	4.6690	16,815.96	17,275.40	0.0000	4.3300	50.0000	0.0000	(2.0226)	(0.2399)	0.0000	1	(2.2625)	01/06/2025
601601.SH	01/02/2025	SDB3260489030	5,500.00	4.6690	25,054.83	25,679.64	0.0000	4.3300	50.0000	0.0000	(3.0135)	(0.3567)	0.0000	1	(3.3702)	01/06/2025
601601.SH	01/02/2025	SDB3260489030	800.00	4.6690	3,747.85	3,735.22	0.0000	4.3300	50.0000	0.0000	(0.4508)	(0.0519)	0.0000	1	(0.5027)	01/06/2025
601601.SH	01/02/2025	SDB3260489030	100.00	4.6690	468.48	466.90	0.0000	4.3300	50.0000	0.0000	(0.0563)	(0.0065)	0.0000	1	(0.0628)	01/06/2025
601601.SH	01/02/2025	SDB3260489030	10,500.00	4.6690	49,190.53	49,024.77	0.0000	4.3300	50.0000	0.0000	(5.9165)	(0.6809)	0.0000	1	(6.5974)	01/06/2025
601601.SH	01/02/2025	SDB3260489030	900.00	4.6690	4,216.33	4,202.12	0.0000	4.3300	50.0000	0.0000	(0.5071)	(0.0584)	0.0000	1	(0.5655)	01/06/2025
601601.SH	01/02/2025	SDB3260489030	200.00	4.6690	936.96	933.81	0.0000	4.3300	50.0000	0.0000	(0.1127)	(0.0130)	0.0000	1	(0.1257)	01/06/2025
601601.SH	01/02/2025	SDB3260489030	1,200.00	4.6690	5,621.77	5,602.83	0.0000	4.3300	50.0000	0.0000	(0.6762)	(0.0778)	0.0000	1	(0.7540)	01/06/2025
601601.SH	01/02/2025	SDB3260489030	6,100.00	4.6690	28,577.35	28,481.06	0.0000	4.3300	50.0000	0.0000	(3.4372)	(0.3956)	0.0000	1	(3.8328)	01/06/2025
601601.SH	01/02/2025	SDB3260489030	3,100.00	4.6690	14,522.92	14,473.98	0.0000	4.3300	50.0000	0.0000	(1.7468)	(0.2010)	0.0000	1	(1.9478)	01/06/2025
601601.SH	01/02/2025	SDB3260489030	100.00	4.6690	468.48	466.90	0.0000	4.3300	50.0000	0.0000	(0.0563)	(0.0065)	0.0000	1	(0.0628)	01/06/2025
601601.SH	01/02/2025	SDB3260489030	200.00	4.6690	936.96	933.81	0.0000	4.3300	50.0000	0.0000	(0.1127)	(0.0130)	0.0000	1	(0.1257)	01/06/2025
601601.SH	01/02/2025	SDB3260489030	100.00	4.6690	468.48	466.90	0.0000	4.3300	50.0000	0.0000	(0.0563)	(0.0065)	0.0000	1	(0.0628)	01/06/2025
601601.SH	12/31/2024	SDB3260489030	500.00	4.6358	2,305.93	2,317.89	0.0000	4.3300	50.0000	0.0000	(0.5547)	(0.0644)	0.0000	2	(0.6191)	01/06/2025
601601.SH	12/31/2024	SDB3260489030	400.00	4.6358	1,843.36	1,854.31	0.0000	4.3300	50.0000	0.0000	(0.4434)	(0.0515)	0.0000	2	(0.4949)	01/06/2025
601601.SH	12/31/2024	SDB3260489030	36,300.00	4.6358	165,101.29	168,278.96	0.0000	4.3300	50.0000	0.0000	(39.7160)	(4.6744)	0.0000	2	(44.3904)	01/06/2025
601601.SH	12/31/2024	SDB3260489030	30,700.00	4.6358	139,718.34	142,318.57	0.0000	4.3300	50.0000	0.0000	(33.6100)	(3.9533)	0.0000	2	(37.5633)	01/06/2025
601601.SH	12/31/2024	SDB3260489030	3,700.00	4.6358	16,815.96	17,152.40	0.0000	4.3300	50.0000	0.0000	(4.0452)	(0.4765)	0.0000	2	(4.5216)	01/06/2025
601601.SH	12/31/2024	SDB3260489030	5,500.00	4.6358	25,054.83	25,496.81	0.0000	4.3300	50.0000	0.0000	(6.0271)	(0.7082)	0.0000	2	(6.7353)	01/06/2025
601601.SH	12/31/2024	SDB3260489030	800.00	4.6358	3,747.85	3,708.63	0.0000	4.3300	50.0000	0.0000	(0.1030)	(0.0100)	0.0000	2	(1.0046)	01/06/2025
601601.SH	12/31/2024	SDB3260489030	100.00	4.6358	468.48	463.58	0.0000	4.3300	50.0000	0.0000	(0.1127)	(0.0129)	0.0000	2	(0.1256)	01/06/2025
601601.SH	12/31/2024	SDB3260489030	10,500.00	4.6358	49,190.53	48,675.73	0.0000	4.3300	50.0000	0.0000	(11.8331)	(1.3521)	0.0000	2	(13.1852)	01/06/2025
601601.SH	12/31/2024	SDB3260489030	900.00	4.6358	4,216.33	4,172.21	0.0000	4.3300	50.0000	0.0000	(1.0143)	(0.1159)	0.0000	2	(1.1302)	01/06/2025
601601.SH	12/31/2024	SDB3260489030	200.00	4.6358	936.96	927.16	0.0000	4.3300	50.0000	0.0000	(0.2254)	(0.0258)	0.0000	2	(0.2511)	01/06/2025
601601.SH	12/31/2024	SDB3260489030	1,200.00	4.6358	5,621.77	5,562.94	0.0000	4.3300	50.0000	0.0000	(1.3523)	(0.1545)	0.0000	2	(1.5069)	01/06/2025
601601.SH	12/31/2024	SDB3260489030	6,100.00	4.6358	28,577.35	28,278.28	0.0000	4.3300	50.0000	0.0000	(6.8744)	(0.7855)	0.0000	2	(7.6599)	01/06/2025
601601.SH	12/31/2024	SDB3260489030	3,100.00	4.6358	14,522.92	14,370.93	0.0000	4.3300	50.0000	0.0000	(3.4936)	(0.3992)	0.0000	2	(3.8928)	01/06/2025
601601.SH	12/31/2024	SDB3260489030	100.00	4.6358	468.48	463.58	0.0000	4.3300	50.0000	0.0000	(0.1127)	(0.0129)	0.0000	2	(0.1256)	01/06/2025
601601.SH	12/31/2024	SDB3260489030	200.00	4.6358	936.96	927.16	0.0000	4.3300	50.0000	0.0000	(0.2254)	(0.0258)	0.0000	2	(0.2511)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHINA PACIFIC INSURANCE (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
601601.SH	12/31/2024	SDB3260489030	100.00	4.6358	468.48	463.58	0.0000	4.3300	50.0000	0.0000	(0.1127)	(0.0129)	0.0000	2	(0.1256)	01/06/2025
601601.SH	12/30/2024	SDB3260489030	36,300.00	4.5296	165,101.29	164,422.92	0.0000	4.3300	50.0000	0.0000	(19.8580)	(2.2837)	0.0000	1	(22.1417)	01/06/2025
601601.SH	12/30/2024	SDB3260489030	30,700.00	4.5296	139,718.34	139,057.40	0.0000	4.3300	50.0000	0.0000	(16.8050)	(1.9314)	0.0000	1	(18.7364)	01/06/2025
601601.SH	12/30/2024	SDB3260489030	3,700.00	4.5296	16,815.96	16,759.36	0.0000	4.3300	50.0000	0.0000	(2.0226)	(0.2328)	0.0000	1	(2.2554)	01/06/2025
601601.SH	12/30/2024	SDB3260489030	5,500.00	4.5296	25,054.83	24,912.56	0.0000	4.3300	50.0000	0.0000	(3.0135)	(0.3460)	0.0000	1	(3.3595)	01/06/2025
601601.SH	12/30/2024	SDB3260489030	800.00	4.5296	3,747.85	3,623.65	0.0000	4.3300	50.0000	0.0000	(0.4508)	(0.0503)	0.0000	1	(0.5011)	01/06/2025
601601.SH	12/30/2024	SDB3260489030	100.00	4.5296	468.48	452.96	0.0000	4.3300	50.0000	0.0000	(0.0563)	(0.0063)	0.0000	1	(0.0626)	01/06/2025
601601.SH	12/30/2024	SDB3260489030	10,500.00	4.5296	49,190.53	47,560.35	0.0000	4.3300	50.0000	0.0000	(5.9165)	(0.6606)	0.0000	1	(6.5771)	01/06/2025
601601.SH	12/30/2024	SDB3260489030	900.00	4.5296	4,216.33	4,076.60	0.0000	4.3300	50.0000	0.0000	(0.5071)	(0.0566)	0.0000	1	(0.5638)	01/06/2025
601601.SH	12/30/2024	SDB3260489030	200.00	4.5296	936.96	905.91	0.0000	4.3300	50.0000	0.0000	(0.1127)	(0.0126)	0.0000	1	(0.1253)	01/06/2025
601601.SH	12/30/2024	SDB3260489030	1,200.00	4.5296	5,621.77	5,435.47	0.0000	4.3300	50.0000	0.0000	(0.6762)	(0.0755)	0.0000	1	(0.7517)	01/06/2025
601601.SH	12/30/2024	SDB3260489030	6,100.00	4.5296	28,577.35	27,630.30	0.0000	4.3300	50.0000	0.0000	(3.4372)	(0.3838)	0.0000	1	(3.8210)	01/06/2025
601601.SH	12/30/2024	SDB3260489030	3,100.00	4.5296	14,522.92	14,041.63	0.0000	4.3300	50.0000	0.0000	(1.7468)	(0.1950)	0.0000	1	(1.9418)	01/06/2025
601601.SH	12/30/2024	SDB3260489030	100.00	4.5296	468.48	452.96	0.0000	4.3300	50.0000	0.0000	(0.0563)	(0.0063)	0.0000	1	(0.0626)	01/06/2025
601601.SH	12/30/2024	SDB3260489030	200.00	4.5296	936.96	905.91	0.0000	4.3300	50.0000	0.0000	(0.1127)	(0.0126)	0.0000	1	(0.1253)	01/06/2025
601601.SH	12/30/2024	SDB3260489030	100.00	4.5296	468.48	452.96	0.0000	4.3300	50.0000	0.0000	(0.0563)	(0.0063)	0.0000	1	(0.0626)	01/06/2025
601601.SH	12/27/2024	SDB3260489030	3,700.00	4.5156	16,815.96	16,707.72	0.0000	4.3300	50.0000	0.0000	(0.6678)	(0.6962)	0.0000	3	(6.7639)	01/06/2025
601601.SH	12/27/2024	SDB3260489030	5,500.00	4.5156	25,054.83	24,835.79	0.0000	4.3300	50.0000	0.0000	(9.0406)	(1.0348)	0.0000	3	(10.0754)	01/06/2025
601601.SH	12/27/2024	SDB3260489030	800.00	4.5156	3,747.85	3,612.48	0.0000	4.3300	50.0000	0.0000	(1.3523)	(0.1505)	0.0000	3	(1.5029)	01/06/2025
601601.SH	12/27/2024	SDB3260489030	100.00	4.5156	468.48	451.56	0.0000	4.3300	50.0000	0.0000	(0.1690)	(0.0188)	0.0000	3	(0.1879)	01/06/2025
601601.SH	12/27/2024	SDB3260489030	10,500.00	4.5156	49,190.53	47,413.79	0.0000	4.3300	50.0000	0.0000	(1.9756)	(1.9756)	0.0000	3	(19.7252)	01/06/2025
601601.SH	12/27/2024	SDB3260489030	900.00	4.5156	4,216.33	4,064.04	0.0000	4.3300	50.0000	0.0000	(1.5214)	(0.1693)	0.0000	3	(1.6907)	01/06/2025
601601.SH	12/27/2024	SDB3260489030	200.00	4.5156	936.96	903.12	0.0000	4.3300	50.0000	0.0000	(0.3381)	(0.0376)	0.0000	3	(0.3757)	01/06/2025
601601.SH	12/27/2024	SDB3260489030	1,200.00	4.5156	5,621.77	5,418.72	0.0000	4.3300	50.0000	0.0000	(2.0285)	(0.2258)	0.0000	3	(2.2543)	01/06/2025
601601.SH	12/27/2024	SDB3260489030	6,100.00	4.5156	28,577.35	27,545.15	0.0000	4.3300	50.0000	0.0000	(10.3117)	(1.1477)	0.0000	3	(11.4594)	01/06/2025
601601.SH	12/27/2024	SDB3260489030	3,100.00	4.5156	14,522.92	13,998.36	0.0000	4.3300	50.0000	0.0000	(5.2404)	(0.5833)	0.0000	3	(5.8236)	01/06/2025
601601.SH	12/27/2024	SDB3260489030	100.00	4.5156	468.48	451.56	0.0000	4.3300	50.0000	0.0000	(0.1690)	(0.0188)	0.0000	3	(0.1879)	01/06/2025
601601.SH	12/27/2024	SDB3260489030	200.00	4.5156	936.96	903.12	0.0000	4.3300	50.0000	0.0000	(0.3381)	(0.0376)	0.0000	3	(0.3757)	01/06/2025
601601.SH	12/27/2024	SDB3260489030	100.00	4.5156	468.48	451.56	0.0000	4.3300	50.0000	0.0000	(0.1690)	(0.0188)	0.0000	3	(0.1879)	01/06/2025
601601.SH	12/26/2024	SDB3260489030	800.00	4.5912	3,747.85	3,672.96	0.0000	4.3300	50.0000	0.0000	(0.4508)	(0.0510)	0.0000	1	(0.5018)	01/06/2025
601601.SH	12/26/2024	SDB3260489030	100.00	4.5912	468.48	459.12	0.0000	4.3300	50.0000	0.0000	(0.0563)	(0.0064)	0.0000	1	(0.0627)	01/06/2025
601601.SH	12/26/2024	SDB3260489030	10,500.00	4.5912	49,190.53	48,207.55	0.0000	4.3300	50.0000	0.0000	(5.9165)	(0.6695)	0.0000	1	(6.5861)	01/06/2025
601601.SH	12/26/2024	SDB3260489030	900.00	4.5912	4,216.33	4,132.08	0.0000	4.3300	50.0000	0.0000	(0.5071)	(0.0574)	0.0000	1	(0.5645)	01/06/2025
601601.SH	12/26/2024	SDB3260489030	200.00	4.5912	936.96	918.24	0.0000	4.3300	50.0000	0.0000	(0.1127)	(0.0128)	0.0000	1	(0.1254)	01/06/2025
601601.SH	12/26/2024	SDB3260489030	1,200.00	4.5912	5,621.77	5,509.43	0.0000	4.3300	50.0000	0.0000	(0.6762)	(0.0765)	0.0000	1	(0.7527)	01/06/2025
601601.SH	12/26/2024	SDB3260489030	6,100.00	4.5912	28,577.35	28,006.29	0.0000	4.3300	50.0000	0.0000	(3.4372)	(0.3890)	0.0000	1	(3.8262)	01/06/2025
601601.SH	12/26/2024	SDB3260489030	3,100.00	4.5912	14,522.92	14,232.70	0.0000	4.3300	50.0000	0.0000	(1.7468)	(0.1977)	0.0000	1	(1.9445)	01/06/2025
601601.SH	12/26/2024	SDB3260489030	100.00	4.5912	468.48	459.12	0.0000	4.3300	50.0000	0.0000	(0.0563)	(0.0064)	0.0000	1	(0.0627)	01/06/2025
601601.SH	12/26/2024	SDB3260489030	200.00	4.5912	936.96	918.24	0.0000	4.3300	50.0000	0.0000	(0.1127)	(0.0128)	0.0000	1	(0.1254)	01/06/2025
601601.SH	12/26/2024	SDB3260489030	100.00	4.5912	468.48	459.12	0.0000	4.3300	50.0000	0.0000	(0.0563)	(0.0064)	0.0000	1	(0.0627)	01/06/2025
601601.SH	12/24/2024	SDB3260489030	800.00	4.5912	3,747.85	3,672.96	0.0000	4.3300	50.0000	0.0000	(0.9016)	(0.1020)	0.0000	2	(1.0036)	01/06/2025
601601.SH	12/24/2024	SDB3260489030	100.00	4.5912	468.48	459.12	0.0000	4.3300	50.0000	0.0000	(0.1127)	(0.0128)	0.0000	2	(0.1254)	01/06/2025
601601.SH	12/24/2024	SDB3260489030	10,500.00	4.5912	49,190.53	48,207.55	0.0000	4.3300	50.0000	0.0000	(11.8331)	(1.3391)	0.0000	2	(13.1722)	01/06/2025
601601.SH	12/24/2024	SDB3260489030	900.00	4.5912	4,216.33	4,132.08	0.0000	4.3300	50.0000	0.0000	(0.1143)	(0.0148)	0.0000	2	(1.1290)	01/06/2025
601601.SH	12/24/2024	SDB3260489030	200.00	4.5912	936.96	918.24	0.0000	4.3300	50.0000	0.0000	(0.2254)	(0.0255)	0.0000	2	(0.2509)	01/06/2025
601601.SH	12/24/2024	SDB3260489030	1,200.00	4.5912	5,621.77	5,509.43	0.0000	4.3300	50.0000	0.0000	(1.3523)	(0.1530)	0.0000	2	(1.5054)	01/06/2025
601601.SH	12/24/2024	SDB3260489030	6,100.00	4.5912	28,577.35	28,006.29	0.0000	4.3300	50.0000	0.0000	(6.8744)	(0.7780)	0.0000	2	(7.6524)	01/06/2025
601601.SH	12/24/2024	SDB3260489030	3,100.00	4.5912	14,522.92	14,232.70	0.0000	4.3300	50.0000	0.0000	(3.4936)	(0.3954)	0.0000	2	(3.8889)	01/06/2025
601601.SH	12/24/2024	SDB3260489030	100.00	4.5912	468.48	459.12	0.0000	4.3300	50.0000	0.0000	(0.1127)	(0.0128)	0.0000	2	(0.1254)	01/06/2025
601601.SH	12/24/2024	SDB3260489030	200.00	4.5912	936.96	918.24	0.0000	4.3300	50.0000	0.0000	(0.2254)	(0.0255)	0.0000	2	(0.2509)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHINA PACIFIC INSURANCE (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
601601.SH	12/24/2024	SDB3260489030	100.00	4.5912	468.48	459.12	0.0000	4.3300	50.0000	0.0000	(0.1127)	(0.0128)	0.0000	2	(0.1254)	01/06/2025
601601.SH	12/23/2024	SDB3260489030	800.00	4.6472	3,747.85	3,717.77	0.0000	4.3300	50.0000	0.0000	(0.4508)	(0.0516)	0.0000	1	(0.5024)	01/06/2025
601601.SH	12/23/2024	SDB3260489030	100.00	4.6472	468.48	464.72	0.0000	4.3300	50.0000	0.0000	(0.0563)	(0.0065)	0.0000	1	(0.0628)	01/06/2025
601601.SH	12/23/2024	SDB3260489030	10,500.00	4.6472	49,190.53	48,795.67	0.0000	4.3300	50.0000	0.0000	(5.9165)	(0.6777)	0.0000	1	(6.5942)	01/06/2025
601601.SH	12/23/2024	SDB3260489030	900.00	4.6472	4,216.33	4,182.49	0.0000	4.3300	50.0000	0.0000	(0.5071)	(0.0581)	0.0000	1	(0.5652)	01/06/2025
601601.SH	12/23/2024	SDB3260489030	200.00	4.6472	936.96	929.44	0.0000	4.3300	50.0000	0.0000	(0.1127)	(0.0129)	0.0000	1	(0.1256)	01/06/2025
601601.SH	12/23/2024	SDB3260489030	1,200.00	4.6472	5,621.77	5,576.65	0.0000	4.3300	50.0000	0.0000	(0.6762)	(0.0775)	0.0000	1	(0.7536)	01/06/2025
601601.SH	12/23/2024	SDB3260489030	6,100.00	4.6472	28,577.35	28,347.96	0.0000	4.3300	50.0000	0.0000	(3.4372)	(0.3937)	0.0000	1	(3.8309)	01/06/2025
601601.SH	12/23/2024	SDB3260489030	3,100.00	4.6472	14,522.92	14,406.34	0.0000	4.3300	50.0000	0.0000	(1.7468)	(0.2001)	0.0000	1	(1.9469)	01/06/2025
601601.SH	12/23/2024	SDB3260489030	100.00	4.6472	468.48	464.72	0.0000	4.3300	50.0000	0.0000	(0.0563)	(0.0065)	0.0000	1	(0.0628)	01/06/2025
601601.SH	12/23/2024	SDB3260489030	200.00	4.6472	936.96	929.44	0.0000	4.3300	50.0000	0.0000	(0.1127)	(0.0129)	0.0000	1	(0.1256)	01/06/2025
601601.SH	12/23/2024	SDB3260489030	100.00	4.6472	468.48	464.72	0.0000	4.3300	50.0000	0.0000	(0.0563)	(0.0065)	0.0000	1	(0.0628)	01/06/2025
601601.SH	12/20/2024	SDB3260489030	800.00	4.6243	3,747.85	3,699.47	0.0000	4.3300	50.0000	0.0000	(1.3523)	(0.1541)	0.0000	3	(1.5065)	01/06/2025
601601.SH	12/20/2024	SDB3260489030	100.00	4.6243	468.48	462.43	0.0000	4.3300	50.0000	0.0000	(0.1690)	(0.0193)	0.0000	3	(0.1883)	01/06/2025
601601.SH	12/20/2024	SDB3260489030	10,500.00	4.6243	49,190.53	48,555.58	0.0000	4.3300	50.0000	0.0000	(17.7496)	(2.0231)	0.0000	3	(19.7727)	01/06/2025
601601.SH	12/20/2024	SDB3260489030	900.00	4.6243	4,216.33	4,161.91	0.0000	4.3300	50.0000	0.0000	(1.5214)	(0.1734)	0.0000	3	(1.6948)	01/06/2025
601601.SH	12/20/2024	SDB3260489030	200.00	4.6243	936.96	924.87	0.0000	4.3300	50.0000	0.0000	(0.3381)	(0.0385)	0.0000	3	(0.3766)	01/06/2025
601601.SH	12/20/2024	SDB3260489030	1,200.00	4.6243	5,621.77	5,549.21	0.0000	4.3300	50.0000	0.0000	(2.0285)	(0.2312)	0.0000	3	(2.2597)	01/06/2025
601601.SH	12/20/2024	SDB3260489030	6,100.00	4.6243	28,577.35	28,208.48	0.0000	4.3300	50.0000	0.0000	(10.3117)	(1.1754)	0.0000	3	(11.4870)	01/06/2025
601601.SH	12/20/2024	SDB3260489030	3,100.00	4.6243	14,522.92	14,335.46	0.0000	4.3300	50.0000	0.0000	(5.2404)	(0.5973)	0.0000	3	(5.8377)	01/06/2025
601601.SH	12/20/2024	SDB3260489030	100.00	4.6243	468.48	462.43	0.0000	4.3300	50.0000	0.0000	(0.1690)	(0.0193)	0.0000	3	(0.1883)	01/06/2025
601601.SH	12/20/2024	SDB3260489030	200.00	4.6243	936.96	924.87	0.0000	4.3300	50.0000	0.0000	(0.3381)	(0.0385)	0.0000	3	(0.3766)	01/06/2025
601601.SH	12/20/2024	SDB3260489030	100.00	4.6243	468.48	462.43	0.0000	4.3300	50.0000	0.0000	(0.1690)	(0.0193)	0.0000	3	(0.1883)	01/06/2025
601601.SH	12/19/2024	SDB3260489030	800.00	4.6395	3,747.85	3,711.64	0.0000	4.5800	50.0000	0.0000	(0.4768)	(0.0516)	0.0000	1	(0.5284)	01/06/2025
601601.SH	12/19/2024	SDB3260489030	100.00	4.6395	468.48	463.95	0.0000	4.5800	50.0000	0.0000	(0.0596)	(0.0064)	0.0000	1	(0.0660)	01/06/2025
601601.SH	12/19/2024	SDB3260489030	10,500.00	4.6395	49,190.53	48,715.24	0.0000	4.5800	50.0000	0.0000	(6.2581)	(0.6766)	0.0000	1	(6.9347)	01/06/2025
601601.SH	12/19/2024	SDB3260489030	900.00	4.6395	4,216.33	4,175.59	0.0000	4.5800	50.0000	0.0000	(0.5364)	(0.0580)	0.0000	1	(0.5944)	01/06/2025
601601.SH	12/19/2024	SDB3260489030	200.00	4.6395	936.96	927.91	0.0000	4.5800	50.0000	0.0000	(0.1192)	(0.0129)	0.0000	1	(0.1321)	01/06/2025
601601.SH	12/19/2024	SDB3260489030	1,200.00	4.6395	5,621.77	5,567.46	0.0000	4.5800	50.0000	0.0000	(0.7152)	(0.0773)	0.0000	1	(0.7925)	01/06/2025
601601.SH	12/19/2024	SDB3260489030	6,100.00	4.6395	28,577.35	28,301.24	0.0000	4.5800	50.0000	0.0000	(3.6357)	(0.3931)	0.0000	1	(4.0287)	01/06/2025
601601.SH	12/19/2024	SDB3260489030	3,100.00	4.6395	14,522.92	14,382.60	0.0000	4.5800	50.0000	0.0000	(1.8476)	(0.1998)	0.0000	1	(2.0474)	01/06/2025
601601.SH	12/19/2024	SDB3260489030	100.00	4.6395	468.48	463.95	0.0000	4.5800	50.0000	0.0000	(0.0596)	(0.0064)	0.0000	1	(0.0660)	01/06/2025
601601.SH	12/19/2024	SDB3260489030	200.00	4.6395	936.96	927.91	0.0000	4.5800	50.0000	0.0000	(0.1192)	(0.0129)	0.0000	1	(0.1321)	01/06/2025
601601.SH	12/19/2024	SDB3260489030	100.00	4.6395	468.48	463.95	0.0000	4.5800	50.0000	0.0000	(0.0596)	(0.0064)	0.0000	1	(0.0660)	01/06/2025
601601.SH	12/18/2024	SDB3260489030	800.00	4.7252	3,747.85	3,780.12	0.0000	4.5800	50.0000	0.0000	(0.4768)	(0.0525)	0.0000	1	(0.5293)	01/06/2025
601601.SH	12/18/2024	SDB3260489030	100.00	4.7252	468.48	472.52	0.0000	4.5800	50.0000	0.0000	(0.0596)	(0.0066)	0.0000	1	(0.0662)	01/06/2025
601601.SH	12/18/2024	SDB3260489030	10,500.00	4.7252	49,190.53	49,614.13	0.0000	4.5800	50.0000	0.0000	(6.2581)	(0.6891)	0.0000	1	(6.9472)	01/06/2025
601601.SH	12/18/2024	SDB3260489030	900.00	4.7252	4,216.33	4,252.64	0.0000	4.5800	50.0000	0.0000	(0.5364)	(0.0591)	0.0000	1	(0.5955)	01/06/2025
601601.SH	12/18/2024	SDB3260489030	200.00	4.7252	936.96	945.03	0.0000	4.5800	50.0000	0.0000	(0.1192)	(0.0131)	0.0000	1	(0.1323)	01/06/2025
601601.SH	12/18/2024	SDB3260489030	1,200.00	4.7252	5,621.77	5,670.19	0.0000	4.5800	50.0000	0.0000	(0.7152)	(0.0788)	0.0000	1	(0.7940)	01/06/2025
601601.SH	12/18/2024	SDB3260489030	6,100.00	4.7252	28,577.35	28,823.45	0.0000	4.5800	50.0000	0.0000	(3.6357)	(0.4003)	0.0000	1	(4.0360)	01/06/2025
601601.SH	12/18/2024	SDB3260489030	3,100.00	4.7252	14,522.92	14,647.98	0.0000	4.5800	50.0000	0.0000	(1.8476)	(0.2034)	0.0000	1	(2.0511)	01/06/2025
601601.SH	12/18/2024	SDB3260489030	100.00	4.7252	468.48	472.52	0.0000	4.5800	50.0000	0.0000	(0.0596)	(0.0066)	0.0000	1	(0.0662)	01/06/2025
601601.SH	12/18/2024	SDB3260489030	200.00	4.7252	936.96	945.03	0.0000	4.5800	50.0000	0.0000	(0.1192)	(0.0131)	0.0000	1	(0.1323)	01/06/2025
601601.SH	12/18/2024	SDB3260489030	100.00	4.7252	468.48	472.52	0.0000	4.5800	50.0000	0.0000	(0.0596)	(0.0066)	0.0000	1	(0.0662)	01/06/2025
601601.SH	12/17/2024	SDB3260489030	800.00	4.8981	3,747.85	3,918.44	0.0000	4.5800	50.0000	0.0000	(0.4768)	(0.0544)	0.0000	1	(0.5312)	01/06/2025
601601.SH	12/17/2024	SDB3260489030	100.00	4.8981	468.48	489.81	0.0000	4.5800	50.0000	0.0000	(0.0596)	(0.0068)	0.0000	1	(0.0664)	01/06/2025
601601.SH	12/17/2024	SDB3260489030	10,500.00	4.8981	49,190.53	51,429.58	0.0000	4.5800	50.0000	0.0000	(6.2581)	(0.7143)	0.0000	1	(6.9724)	01/06/2025
601601.SH	12/17/2024	SDB3260489030	900.00	4.8981	4,216.33	4,408.25	0.0000	4.5800	50.0000	0.0000	(0.5364)	(0.0612)	0.0000	1	(0.5976)	01/06/2025
601601.SH	12/17/2024	SDB3260489030	200.00	4.8981	936.96	979.61	0.0000	4.5800	50.0000	0.0000	(0.1192)	(0.0136)	0.0000	1	(0.1328)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHINA PACIFIC INSURANCE (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
601601.SH	12/17/2024	SDB3260489030	1,200.00	4.8981	5,621.77	5,877.67	0.0000	4.5800	50.0000	0.0000	(0.7152)	(0.0816)	0.0000	1	(0.7968)	01/06/2025
601601.SH	12/17/2024	SDB3260489030	6,100.00	4.8981	28,577.35	29,878.14	0.0000	4.5800	50.0000	0.0000	(3.6357)	(0.4150)	0.0000	1	(4.0506)	01/06/2025
601601.SH	12/17/2024	SDB3260489030	3,100.00	4.8981	14,522.92	15,183.97	0.0000	4.5800	50.0000	0.0000	(1.8476)	(0.2109)	0.0000	1	(2.0585)	01/06/2025
601601.SH	12/17/2024	SDB3260489030	100.00	4.8981	468.48	489.81	0.0000	4.5800	50.0000	0.0000	(0.0596)	(0.0068)	0.0000	1	(0.0664)	01/06/2025
601601.SH	12/17/2024	SDB3260489030	200.00	4.8981	936.96	979.61	0.0000	4.5800	50.0000	0.0000	(0.1192)	(0.0136)	0.0000	1	(0.1328)	01/06/2025
601601.SH	12/17/2024	SDB3260489030	100.00	4.8981	468.48	489.81	0.0000	4.5800	50.0000	0.0000	(0.0596)	(0.0068)	0.0000	1	(0.0664)	01/06/2025
601601.SH	12/16/2024	SDB3260489030	800.00	4.8507	3,747.85	3,880.58	0.0000	4.5800	50.0000	0.0000	(0.4768)	(0.0539)	0.0000	1	(0.5307)	01/06/2025
601601.SH	12/16/2024	SDB3260489030	100.00	4.8507	468.48	485.07	0.0000	4.5800	50.0000	0.0000	(0.0596)	(0.0067)	0.0000	1	(0.0663)	01/06/2025
601601.SH	12/16/2024	SDB3260489030	10,500.00	4.8507	49,190.53	50,932.59	0.0000	4.5800	50.0000	0.0000	(6.2581)	(0.7074)	0.0000	1	(6.9655)	01/06/2025
601601.SH	12/16/2024	SDB3260489030	900.00	4.8507	4,216.33	4,365.65	0.0000	4.5800	50.0000	0.0000	(0.5364)	(0.0606)	0.0000	1	(0.5970)	01/06/2025
601601.SH	12/16/2024	SDB3260489030	200.00	4.8507	936.96	970.14	0.0000	4.5800	50.0000	0.0000	(0.1192)	(0.0135)	0.0000	1	(0.1327)	01/06/2025
601601.SH	12/16/2024	SDB3260489030	1,200.00	4.8507	5,621.77	5,820.87	0.0000	4.5800	50.0000	0.0000	(0.7152)	(0.0808)	0.0000	1	(0.7961)	01/06/2025
601601.SH	12/16/2024	SDB3260489030	6,100.00	4.8507	28,577.35	29,589.41	0.0000	4.5800	50.0000	0.0000	(3.6357)	(0.4110)	0.0000	1	(4.0466)	01/06/2025
601601.SH	12/16/2024	SDB3260489030	3,100.00	4.8507	14,522.92	15,037.24	0.0000	4.5800	50.0000	0.0000	(1.8476)	(0.2089)	0.0000	1	(2.0565)	01/06/2025
601601.SH	12/16/2024	SDB3260489030	100.00	4.8507	468.48	485.07	0.0000	4.5800	50.0000	0.0000	(0.0596)	(0.0067)	0.0000	1	(0.0663)	01/06/2025
601601.SH	12/16/2024	SDB3260489030	200.00	4.8507	936.96	970.14	0.0000	4.5800	50.0000	0.0000	(0.1192)	(0.0135)	0.0000	1	(0.1327)	01/06/2025
601601.SH	12/16/2024	SDB3260489030	100.00	4.8507	468.48	485.07	0.0000	4.5800	50.0000	0.0000	(0.0596)	(0.0067)	0.0000	1	(0.0663)	01/06/2025
601601.SH	12/13/2024	SDB3260489030	4,600.00	4.9850	21,550.14	22,930.94	0.0000	4.5800	50.0000	0.0000	(8.2250)	(0.9555)	0.0000	3	(9.1804)	01/06/2025
601601.SH	12/13/2024	SDB3260489030	14,100.00	4.9850	66,055.85	70,288.32	0.0000	4.5800	50.0000	0.0000	(25.2113)	(2.9287)	0.0000	3	(28.1400)	01/06/2025
601601.SH	12/13/2024	SDB3260489030	100.00	4.9850	468.48	498.50	0.0000	4.5800	50.0000	0.0000	(0.1788)	(0.0208)	0.0000	3	(0.1996)	01/06/2025
601601.SH	12/13/2024	SDB3260489030	10,500.00	4.9850	49,190.53	52,342.36	0.0000	4.5800	50.0000	0.0000	(18.7744)	(2.1809)	0.0000	3	(20.9553)	01/06/2025
601601.SH	12/13/2024	SDB3260489030	900.00	4.9850	4,216.33	4,486.49	0.0000	4.5800	50.0000	0.0000	(1.6092)	(0.1869)	0.0000	3	(1.7962)	01/06/2025
601601.SH	12/13/2024	SDB3260489030	200.00	4.9850	936.96	997.00	0.0000	4.5800	50.0000	0.0000	(0.3576)	(0.0415)	0.0000	3	(0.3991)	01/06/2025
601601.SH	12/13/2024	SDB3260489030	1,200.00	4.9850	5,621.77	5,981.98	0.0000	4.5800	50.0000	0.0000	(2.1456)	(0.2492)	0.0000	3	(2.3949)	01/06/2025
601601.SH	12/13/2024	SDB3260489030	6,100.00	4.9850	28,577.35	30,408.42	0.0000	4.5800	50.0000	0.0000	(10.9070)	(1.2670)	0.0000	3	(12.1740)	01/06/2025
601601.SH	12/13/2024	SDB3260489030	3,100.00	4.9850	14,522.92	15,453.46	0.0000	4.5800	50.0000	0.0000	(5.5429)	(0.6439)	0.0000	3	(6.1868)	01/06/2025
601601.SH	12/13/2024	SDB3260489030	100.00	4.9850	468.48	498.50	0.0000	4.5800	50.0000	0.0000	(0.1788)	(0.0208)	0.0000	3	(0.1996)	01/06/2025
601601.SH	12/13/2024	SDB3260489030	200.00	4.9850	936.96	997.00	0.0000	4.5800	50.0000	0.0000	(0.3576)	(0.0415)	0.0000	3	(0.3991)	01/06/2025
601601.SH	12/13/2024	SDB3260489030	100.00	4.9850	468.48	498.50	0.0000	4.5800	50.0000	0.0000	(0.1788)	(0.0208)	0.0000	3	(0.1996)	01/06/2025
601601.SH	12/13/2024	SDB3260489030	4,300.00	4.9850	20,144.69	21,435.44	0.0000	4.5800	50.0000	0.0000	(7.6886)	(0.8931)	0.0000	3	(8.5817)	01/06/2025
601601.SH	12/13/2024	SDB3260489030	500.00	4.9850	2,342.41	2,492.49	0.0000	4.5800	50.0000	0.0000	(0.8940)	(0.1039)	0.0000	3	(0.9979)	01/06/2025
601601.SH	12/12/2024	SDB3260489030	4,600.00	4.8480	21,550.14	22,300.70	0.0000	4.5800	50.0000	0.0000	(2.7417)	(0.3097)	0.0000	1	(3.0514)	01/06/2025
601601.SH	12/12/2024	SDB3260489030	14,100.00	4.8480	66,055.85	68,356.49	0.0000	4.5800	50.0000	0.0000	(8.4038)	(0.9494)	0.0000	1	(9.3532)	01/06/2025
601601.SH	12/12/2024	SDB3260489030	100.00	4.8480	468.48	484.80	0.0000	4.5800	50.0000	0.0000	(0.0596)	(0.0067)	0.0000	1	(0.0663)	01/06/2025
601601.SH	12/12/2024	SDB3260489030	10,500.00	4.8480	49,190.53	50,903.77	0.0000	4.5800	50.0000	0.0000	(6.2581)	(0.7070)	0.0000	1	(6.9651)	01/06/2025
601601.SH	12/12/2024	SDB3260489030	900.00	4.8480	4,216.33	4,363.18	0.0000	4.5800	50.0000	0.0000	(0.5364)	(0.0606)	0.0000	1	(0.5970)	01/06/2025
601601.SH	12/12/2024	SDB3260489030	200.00	4.8480	936.96	969.60	0.0000	4.5800	50.0000	0.0000	(0.1192)	(0.0135)	0.0000	1	(0.1327)	01/06/2025
601601.SH	12/12/2024	SDB3260489030	1,200.00	4.8480	5,621.77	5,817.57	0.0000	4.5800	50.0000	0.0000	(0.7152)	(0.0808)	0.0000	1	(0.7960)	01/06/2025
601601.SH	12/12/2024	SDB3260489030	6,100.00	4.8480	28,577.35	29,572.67	0.0000	4.5800	50.0000	0.0000	(3.6357)	(0.4107)	0.0000	1	(4.0464)	01/06/2025
601601.SH	12/12/2024	SDB3260489030	3,100.00	4.8480	14,522.92	15,028.73	0.0000	4.5800	50.0000	0.0000	(1.8476)	(0.2087)	0.0000	1	(2.0564)	01/06/2025
601601.SH	12/12/2024	SDB3260489030	100.00	4.8480	468.48	484.80	0.0000	4.5800	50.0000	0.0000	(0.0596)	(0.0067)	0.0000	1	(0.0663)	01/06/2025
601601.SH	12/12/2024	SDB3260489030	200.00	4.8480	936.96	969.60	0.0000	4.5800	50.0000	0.0000	(0.1192)	(0.0135)	0.0000	1	(0.1327)	01/06/2025
601601.SH	12/12/2024	SDB3260489030	100.00	4.8480	468.48	484.80	0.0000	4.5800	50.0000	0.0000	(0.0596)	(0.0067)	0.0000	1	(0.0663)	01/06/2025
601601.SH	12/12/2024	SDB3260489030	4,300.00	4.8480	20,144.69	20,846.31	0.0000	4.5800	50.0000	0.0000	(2.5629)	(0.2895)	0.0000	1	(2.8524)	01/06/2025
601601.SH	12/12/2024	SDB3260489030	500.00	4.8480	2,342.41	2,423.99	0.0000	4.5800	50.0000	0.0000	(0.2980)	(0.0337)	0.0000	1	(0.3317)	01/06/2025
601601.SH	12/11/2024	SDB3260489030	4,600.00	4.9151	21,550.14	22,609.56	0.0000	4.5800	50.0000	0.0000	(2.7417)	(0.3140)	0.0000	1	(3.0557)	01/06/2025
601601.SH	12/11/2024	SDB3260489030	14,100.00	4.9151	66,055.85	69,303.21	0.0000	4.5800	50.0000	0.0000	(8.4038)	(0.9625)	0.0000	1	(9.3663)	01/06/2025
601601.SH	12/11/2024	SDB3260489030	100.00	4.9151	468.48	491.51	0.0000	4.5800	50.0000	0.0000	(0.0596)	(0.0068)	0.0000	1	(0.0664)	01/06/2025
601601.SH	12/11/2024	SDB3260489030	10,500.00	4.9151	49,190.53	51,608.77	0.0000	4.5800	50.0000	0.0000	(6.2581)	(0.7168)	0.0000	1	(6.9749)	01/06/2025
601601.SH	12/11/2024	SDB3260489030	900.00	4.9151	4,216.33	4,423.61	0.0000	4.5800	50.0000	0.0000	(0.5364)	(0.0614)	0.0000	1	(0.5978)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHINA PACIFIC INSURANCE (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
601601.SH	12/11/2024	SDB3260489030	200.00	4.9151	936.96	983.02	0.0000	4.5800	50.0000	0.0000	(0.1192)	(0.0137)	0.0000	1	(0.1329)	01/06/2025
601601.SH	12/11/2024	SDB3260489030	1,200.00	4.9151	5,621.77	5,898.15	0.0000	4.5800	50.0000	0.0000	(0.7152)	(0.0819)	0.0000	1	(0.7971)	01/06/2025
601601.SH	12/11/2024	SDB3260489030	6,100.00	4.9151	28,577.35	29,982.24	0.0000	4.5800	50.0000	0.0000	(3.6357)	(0.4164)	0.0000	1	(4.0521)	01/06/2025
601601.SH	12/11/2024	SDB3260489030	3,100.00	4.9151	14,522.92	15,236.88	0.0000	4.5800	50.0000	0.0000	(1.8476)	(0.2116)	0.0000	1	(2.0593)	01/06/2025
601601.SH	12/11/2024	SDB3260489030	100.00	4.9151	468.48	491.51	0.0000	4.5800	50.0000	0.0000	(0.0596)	(0.0068)	0.0000	1	(0.0664)	01/06/2025
601601.SH	12/11/2024	SDB3260489030	200.00	4.9151	936.96	983.02	0.0000	4.5800	50.0000	0.0000	(0.1192)	(0.0137)	0.0000	1	(0.1329)	01/06/2025
601601.SH	12/11/2024	SDB3260489030	100.00	4.9151	468.48	491.51	0.0000	4.5800	50.0000	0.0000	(0.0596)	(0.0068)	0.0000	1	(0.0664)	01/06/2025
601601.SH	12/11/2024	SDB3260489030	33,800.00	4.9151	158,346.65	166,131.09	0.0000	4.5800	50.0000	0.0000	(20.1452)	(2.3074)	0.0000	1	(22.4526)	01/06/2025
601601.SH	12/11/2024	SDB3260489030	500.00	4.9151	2,342.41	2,457.56	0.0000	4.5800	50.0000	0.0000	(0.2980)	(0.0341)	0.0000	1	(0.3321)	01/06/2025
601601.SH	12/10/2024	SDB3260489030	4,600.00	4.7336	21,550.14	21,774.70	0.0000	4.5800	50.0000	0.0000	(2.7417)	(0.3024)	0.0000	1	(3.0441)	01/06/2025
601601.SH	12/10/2024	SDB3260489030	14,100.00	4.7336	66,055.85	66,744.18	0.0000	4.5800	50.0000	0.0000	(8.4038)	(0.9270)	0.0000	1	(9.3308)	01/06/2025
601601.SH	12/10/2024	SDB3260489030	100.00	4.7336	468.48	473.36	0.0000	4.5800	50.0000	0.0000	(0.0596)	(0.0066)	0.0000	1	(0.0662)	01/06/2025
601601.SH	12/10/2024	SDB3260489030	10,500.00	4.7336	49,190.53	49,703.11	0.0000	4.5800	50.0000	0.0000	(6.2581)	(0.6903)	0.0000	1	(6.9484)	01/06/2025
601601.SH	12/10/2024	SDB3260489030	900.00	4.7336	4,216.33	4,260.27	0.0000	4.5800	50.0000	0.0000	(0.5364)	(0.0592)	0.0000	1	(0.5956)	01/06/2025
601601.SH	12/10/2024	SDB3260489030	200.00	4.7336	936.96	946.73	0.0000	4.5800	50.0000	0.0000	(0.1192)	(0.0131)	0.0000	1	(0.1324)	01/06/2025
601601.SH	12/10/2024	SDB3260489030	1,200.00	4.7336	5,621.77	5,680.36	0.0000	4.5800	50.0000	0.0000	(0.7152)	(0.0789)	0.0000	1	(0.7941)	01/06/2025
601601.SH	12/10/2024	SDB3260489030	6,100.00	4.7336	28,577.35	28,875.14	0.0000	4.5800	50.0000	0.0000	(3.6357)	(0.4010)	0.0000	1	(4.0367)	01/06/2025
601601.SH	12/10/2024	SDB3260489030	3,100.00	4.7336	14,522.92	14,674.25	0.0000	4.5800	50.0000	0.0000	(1.8476)	(0.2038)	0.0000	1	(2.0514)	01/06/2025
601601.SH	12/10/2024	SDB3260489030	100.00	4.7336	468.48	473.36	0.0000	4.5800	50.0000	0.0000	(0.0596)	(0.0066)	0.0000	1	(0.0662)	01/06/2025
601601.SH	12/10/2024	SDB3260489030	200.00	4.7336	936.96	946.73	0.0000	4.5800	50.0000	0.0000	(0.1192)	(0.0131)	0.0000	1	(0.1324)	01/06/2025
601601.SH	12/10/2024	SDB3260489030	100.00	4.7336	468.48	473.36	0.0000	4.5800	50.0000	0.0000	(0.0596)	(0.0066)	0.0000	1	(0.0662)	01/06/2025
601601.SH	12/10/2024	SDB3260489030	33,800.00	4.7336	158,346.65	159,996.69	0.0000	4.5800	50.0000	0.0000	(20.1452)	(2.2222)	0.0000	1	(22.3674)	01/06/2025
601601.SH	12/10/2024	SDB3260489030	500.00	4.7336	2,342.41	2,366.82	0.0000	4.5800	50.0000	0.0000	(0.2980)	(0.0329)	0.0000	1	(0.3309)	01/06/2025
601601.SH	12/09/2024	SDB3260489030	4,600.00	4.8085	21,550.14	22,119.15	0.0000	4.5800	50.0000	0.0000	(2.7417)	(0.3072)	0.0000	1	(3.0489)	01/06/2025
601601.SH	12/09/2024	SDB3260489030	14,100.00	4.8085	66,055.85	67,800.01	0.0000	4.5800	50.0000	0.0000	(8.4038)	(0.9417)	0.0000	1	(9.3454)	01/06/2025
601601.SH	12/09/2024	SDB3260489030	100.00	4.8085	468.48	480.85	0.0000	4.5800	50.0000	0.0000	(0.0596)	(0.0067)	0.0000	1	(0.0663)	01/06/2025
601601.SH	12/09/2024	SDB3260489030	10,500.00	4.8085	49,190.53	50,489.37	0.0000	4.5800	50.0000	0.0000	(6.2581)	(0.7012)	0.0000	1	(6.9594)	01/06/2025
601601.SH	12/09/2024	SDB3260489030	900.00	4.8085	4,216.33	4,327.66	0.0000	4.5800	50.0000	0.0000	(0.5364)	(0.0601)	0.0000	1	(0.5965)	01/06/2025
601601.SH	12/09/2024	SDB3260489030	200.00	4.8085	936.96	961.70	0.0000	4.5800	50.0000	0.0000	(0.1192)	(0.0134)	0.0000	1	(0.1326)	01/06/2025
601601.SH	12/09/2024	SDB3260489030	1,200.00	4.8085	5,621.77	5,770.21	0.0000	4.5800	50.0000	0.0000	(0.7152)	(0.0801)	0.0000	1	(0.7954)	01/06/2025
601601.SH	12/09/2024	SDB3260489030	6,100.00	4.8085	28,577.35	29,331.92	0.0000	4.5800	50.0000	0.0000	(3.6357)	(0.4074)	0.0000	1	(4.0431)	01/06/2025
601601.SH	12/09/2024	SDB3260489030	3,100.00	4.8085	14,522.92	14,906.38	0.0000	4.5800	50.0000	0.0000	(1.8476)	(0.2070)	0.0000	1	(2.0547)	01/06/2025
601601.SH	12/09/2024	SDB3260489030	300.00	4.8085	1,405.44	1,442.55	0.0000	4.5800	50.0000	0.0000	(0.1788)	(0.0200)	0.0000	1	(0.1988)	01/06/2025
601601.SH	12/09/2024	SDB3260489030	10,800.00	4.8085	50,595.97	51,931.92	0.0000	4.5800	50.0000	0.0000	(6.4369)	(0.7213)	0.0000	1	(7.1582)	01/06/2025
601601.SH	12/09/2024	SDB3260489030	100.00	4.8085	468.48	480.85	0.0000	4.5800	50.0000	0.0000	(0.0596)	(0.0067)	0.0000	1	(0.0663)	01/06/2025
601601.SH	12/09/2024	SDB3260489030	200.00	4.8085	936.96	961.70	0.0000	4.5800	50.0000	0.0000	(0.1192)	(0.0134)	0.0000	1	(0.1326)	01/06/2025
601601.SH	12/09/2024	SDB3260489030	100.00	4.8085	468.48	480.85	0.0000	4.5800	50.0000	0.0000	(0.0596)	(0.0067)	0.0000	1	(0.0663)	01/06/2025
601601.SH	12/09/2024	SDB3260489030	47,000.00	4.8085	220,186.16	226,000.02	0.0000	4.5800	50.0000	0.0000	(28.0126)	(3.1389)	0.0000	1	(31.1515)	01/06/2025
601601.SH	12/09/2024	SDB3260489030	500.00	4.8085	2,342.41	2,404.26	0.0000	4.5800	50.0000	0.0000	(0.2980)	(0.0334)	0.0000	1	(0.3314)	01/06/2025
601601.SH	12/06/2024	SDB3260489030	4,600.00	4.8633	21,550.14	22,371.40	0.0000	4.5800	50.0000	0.0000	(8.2250)	(0.9321)	0.0000	3	(9.1571)	01/06/2025
601601.SH	12/06/2024	SDB3260489030	14,100.00	4.8633	66,055.85	68,573.19	0.0000	4.5800	50.0000	0.0000	(25.2113)	(2.8572)	0.0000	3	(28.0685)	01/06/2025
601601.SH	12/06/2024	SDB3260489030	100.00	4.8633	468.48	486.33	0.0000	4.5800	50.0000	0.0000	(0.1788)	(0.0203)	0.0000	3	(0.1991)	01/06/2025
601601.SH	12/06/2024	SDB3260489030	10,500.00	4.8633	49,190.53	51,065.14	0.0000	4.5800	50.0000	0.0000	(18.7744)	(2.1277)	0.0000	3	(20.9021)	01/06/2025
601601.SH	12/06/2024	SDB3260489030	900.00	4.8633	4,216.33	4,377.01	0.0000	4.5800	50.0000	0.0000	(1.6092)	(0.1824)	0.0000	3	(1.7916)	01/06/2025
601601.SH	12/06/2024	SDB3260489030	200.00	4.8633	936.96	972.67	0.0000	4.5800	50.0000	0.0000	(0.3576)	(0.0405)	0.0000	3	(0.3981)	01/06/2025
601601.SH	12/06/2024	SDB3260489030	1,200.00	4.8633	5,621.77	5,836.02	0.0000	4.5800	50.0000	0.0000	(2.1456)	(0.2432)	0.0000	3	(2.3888)	01/06/2025
601601.SH	12/06/2024	SDB3260489030	1,300.00	4.8633	6,090.26	6,322.35	0.0000	4.5800	50.0000	0.0000	(2.3244)	(0.2634)	0.0000	3	(2.5879)	01/06/2025
601601.SH	12/06/2024	SDB3260489030	55,200.00	4.8633	258,601.62	268,456.75	0.0000	4.5800	50.0000	0.0000	(96.6996)	(11.1857)	0.0000	3	(109.8853)	01/06/2025
601601.SH	12/06/2024	SDB3260489030	6,100.00	4.8633	28,577.35	29,666.42	0.0000	4.5800	50.0000	0.0000	(10.9070)	(1.2361)	0.0000	3	(12.1431)	01/06/2025
601601.SH	12/06/2024	SDB3260489030	3,100.00	4.8633	14,522.92	15,076.38	0.0000	4.5800	50.0000	0.0000	(5.5429)	(0.6282)	0.0000	3	(6.1711)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHINA PACIFIC INSURANCE (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
601601.SH	12/06/2024	SDB3260489030	23,000.00	4.8633	107,750.68	111,856.98	0.0000	4.5800	50.0000	0.0000	(41.1248)	(4.6607)	0.0000	3	(45.7855)	01/06/2025
601601.SH	12/06/2024	SDB3260489030	10,800.00	4.8633	50,595.97	52,524.15	0.0000	4.5800	50.0000	0.0000	(19.3108)	(2.1885)	0.0000	3	(21.4993)	01/06/2025
601601.SH	12/06/2024	SDB3260489030	100.00	4.8633	468.48	486.33	0.0000	4.5800	50.0000	0.0000	(0.1788)	(0.0203)	0.0000	3	(0.1991)	01/06/2025
601601.SH	12/06/2024	SDB3260489030	200.00	4.8633	936.96	972.67	0.0000	4.5800	50.0000	0.0000	(0.3576)	(0.0405)	0.0000	3	(0.3981)	01/06/2025
601601.SH	12/06/2024	SDB3260489030	100.00	4.8633	468.48	486.33	0.0000	4.5800	50.0000	0.0000	(0.1788)	(0.0203)	0.0000	3	(0.1991)	01/06/2025
601601.SH	12/06/2024	SDB3260489030	47,000.00	4.8633	220,186.16	228,577.31	0.0000	4.5800	50.0000	0.0000	(84.0377)	(9.5241)	0.0000	3	(93.5618)	01/06/2025
601601.SH	12/06/2024	SDB3260489030	500.00	4.8633	2,342.41	2,431.67	0.0000	4.5800	50.0000	0.0000	(0.8940)	(0.1013)	0.0000	3	(0.9953)	01/06/2025
601601.SH	12/05/2024	SDB3260489030	4,600.00	4.7485	21,550.14	21,842.99	0.0000	4.5800	50.0000	0.0000	(2.7417)	(0.3034)	0.0000	1	(3.0450)	01/06/2025
601601.SH	12/05/2024	SDB3260489030	14,100.00	4.7485	66,055.85	66,953.50	0.0000	4.5800	50.0000	0.0000	(8.4038)	(0.9299)	0.0000	1	(9.3337)	01/06/2025
601601.SH	12/05/2024	SDB3260489030	100.00	4.7485	468.48	474.85	0.0000	4.5800	50.0000	0.0000	(0.0596)	(0.0066)	0.0000	1	(0.0662)	01/06/2025
601601.SH	12/05/2024	SDB3260489030	10,500.00	4.7485	49,190.53	49,858.99	0.0000	4.5800	50.0000	0.0000	(6.2581)	(0.6925)	0.0000	1	(6.9506)	01/06/2025
601601.SH	12/05/2024	SDB3260489030	900.00	4.7485	4,216.33	4,273.63	0.0000	4.5800	50.0000	0.0000	(0.5364)	(0.0594)	0.0000	1	(0.5958)	01/06/2025
601601.SH	12/05/2024	SDB3260489030	200.00	4.7485	936.96	949.70	0.0000	4.5800	50.0000	0.0000	(0.1192)	(0.0132)	0.0000	1	(0.1324)	01/06/2025
601601.SH	12/05/2024	SDB3260489030	1,200.00	4.7485	5,621.77	5,698.17	0.0000	4.5800	50.0000	0.0000	(0.7152)	(0.0791)	0.0000	1	(0.7944)	01/06/2025
601601.SH	12/05/2024	SDB3260489030	1,300.00	4.7485	6,090.26	6,173.02	0.0000	4.5800	50.0000	0.0000	(0.7748)	(0.0857)	0.0000	1	(0.8066)	01/06/2025
601601.SH	12/05/2024	SDB3260489030	55,200.00	4.7485	258,601.62	262,115.82	0.0000	4.5800	50.0000	0.0000	(32.8999)	(3.6405)	0.0000	1	(36.5404)	01/06/2025
601601.SH	12/05/2024	SDB3260489030	6,100.00	4.7485	28,577.35	28,965.70	0.0000	4.5800	50.0000	0.0000	(3.6357)	(0.4023)	0.0000	1	(4.0380)	01/06/2025
601601.SH	12/05/2024	SDB3260489030	3,100.00	4.7485	14,522.92	14,720.27	0.0000	4.5800	50.0000	0.0000	(1.8476)	(0.2044)	0.0000	1	(2.0521)	01/06/2025
601601.SH	12/05/2024	SDB3260489030	23,000.00	4.7485	107,750.68	109,214.93	0.0000	4.5800	50.0000	0.0000	(13.7083)	(1.5169)	0.0000	1	(15.2252)	01/06/2025
601601.SH	12/05/2024	SDB3260489030	10,800.00	4.7485	50,595.97	51,283.53	0.0000	4.5800	50.0000	0.0000	(6.4369)	(0.7123)	0.0000	1	(7.1492)	01/06/2025
601601.SH	12/05/2024	SDB3260489030	100.00	4.7485	468.48	474.85	0.0000	4.5800	50.0000	0.0000	(0.0596)	(0.0066)	0.0000	1	(0.0662)	01/06/2025
601601.SH	12/05/2024	SDB3260489030	200.00	4.7485	936.96	949.70	0.0000	4.5800	50.0000	0.0000	(0.1192)	(0.0132)	0.0000	1	(0.1324)	01/06/2025
601601.SH	12/05/2024	SDB3260489030	100.00	4.7485	468.48	474.85	0.0000	4.5800	50.0000	0.0000	(0.0596)	(0.0066)	0.0000	1	(0.0662)	01/06/2025
601601.SH	12/05/2024	SDB3260489030	47,000.00	4.7485	220,186.16	223,178.33	0.0000	4.5800	50.0000	0.0000	(28.0126)	(3.0997)	0.0000	1	(31.1123)	01/06/2025
601601.SH	12/05/2024	SDB3260489030	500.00	4.7485	2,342.41	2,374.24	0.0000	4.5800	50.0000	0.0000	(0.2980)	(0.0330)	0.0000	1	(0.3310)	01/06/2025
601601.SH	12/04/2024	SDB3260489030	4,600.00	4.6848	21,550.14	21,550.14	0.0000	4.5800	50.0000	0.0000	(2.7417)	(0.2993)	0.0000	1	(3.0410)	01/06/2025
601601.SH	12/04/2024	SDB3260489030	14,100.00	4.6848	66,055.85	66,055.85	0.0000	4.5800	50.0000	0.0000	(8.4038)	(0.9174)	0.0000	1	(9.3212)	01/06/2025
601601.SH	12/04/2024	SDB3260489030	100.00	4.6848	468.48	468.48	0.0000	4.5800	50.0000	0.0000	(0.0596)	(0.0065)	0.0000	1	(0.0661)	01/06/2025
601601.SH	12/04/2024	SDB3260489030	10,500.00	4.6848	49,190.53	49,190.53	0.0000	4.5800	50.0000	0.0000	(6.2581)	(0.6832)	0.0000	1	(6.9413)	01/06/2025
601601.SH	12/04/2024	SDB3260489030	900.00	4.6848	4,216.33	4,216.33	0.0000	4.5800	50.0000	0.0000	(0.5364)	(0.0586)	0.0000	1	(0.5950)	01/06/2025
601601.SH	12/04/2024	SDB3260489030	200.00	4.6848	936.96	936.96	0.0000	4.5800	50.0000	0.0000	(0.1192)	(0.0130)	0.0000	1	(0.1322)	01/06/2025
601601.SH	12/04/2024	SDB3260489030	1,200.00	4.6848	5,621.77	5,621.77	0.0000	4.5800	50.0000	0.0000	(0.7152)	(0.0781)	0.0000	1	(0.7933)	01/06/2025
601601.SH	12/04/2024	SDB3260489030	1,300.00	4.6848	6,090.26	6,090.26	0.0000	4.5800	50.0000	0.0000	(0.7748)	(0.0846)	0.0000	1	(0.8594)	01/06/2025
601601.SH	12/04/2024	SDB3260489030	55,200.00	4.6848	258,601.62	258,601.62	0.0000	4.5800	50.0000	0.0000	(32.8999)	(3.5917)	0.0000	1	(36.4916)	01/06/2025
601601.SH	12/04/2024	SDB3260489030	6,100.00	4.6848	28,577.35	28,577.35	0.0000	4.5800	50.0000	0.0000	(3.6357)	(0.3969)	0.0000	1	(4.0326)	01/06/2025
601601.SH	12/04/2024	SDB3260489030	3,100.00	4.6848	14,522.92	14,522.92	0.0000	4.5800	50.0000	0.0000	(1.8476)	(0.2017)	0.0000	1	(2.0493)	01/06/2025
601601.SH	12/04/2024	SDB3260489030	23,000.00	4.6848	107,750.68	107,750.68	0.0000	4.5800	50.0000	0.0000	(13.7083)	(1.4965)	0.0000	1	(15.2048)	01/06/2025
601601.SH	12/04/2024	SDB3260489030	10,800.00	4.6848	50,595.97	50,595.97	0.0000	4.5800	50.0000	0.0000	(6.4369)	(0.7027)	0.0000	1	(7.1397)	01/06/2025
601601.SH	12/04/2024	SDB3260489030	100.00	4.6848	468.48	468.48	0.0000	4.5800	50.0000	0.0000	(0.0596)	(0.0065)	0.0000	1	(0.0661)	01/06/2025
601601.SH	12/04/2024	SDB3260489030	200.00	4.6848	936.96	936.96	0.0000	4.5800	50.0000	0.0000	(0.1192)	(0.0130)	0.0000	1	(0.1322)	01/06/2025
601601.SH	12/04/2024	SDB3260489030	100.00	4.6848	468.48	468.48	0.0000	4.5800	50.0000	0.0000	(0.0596)	(0.0065)	0.0000	1	(0.0661)	01/06/2025
601601.SH	12/04/2024	SDB3260489030	47,000.00	4.6848	220,186.16	220,186.16	0.0000	4.5800	50.0000	0.0000	(28.0126)	(3.0581)	0.0000	1	(31.0707)	01/06/2025
601601.SH	12/04/2024	SDB3260489030	500.00	4.6848	2,342.41	2,342.41	0.0000	4.5800	50.0000	0.0000	(0.2980)	(0.0325)	0.0000	1	(0.3305)	01/06/2025
TOTAL CHINA PACIFIC INSURANCE (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND											(1,381.3162)	(157.4285)	0.0000	(1,538.7447)		

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHINA RAILWAY SIGNAL & COMMUNICATION CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND																
688009.SH	01/03/2025	SDB3260122838	16,700.00	0.8564	14,307.47	14,302.21	0.0000	4.3300	50.0000	0.0000	(5.1626)	(0.5959)	0.0000	3	(5.7585)	01/06/2025
688009.SH	01/03/2025	SDB3260122838	4,200.00	0.8564	3,610.33	3,596.96	0.0000	4.3300	50.0000	0.0000	(1.3027)	(0.1499)	0.0000	3	(1.4526)	01/06/2025
688009.SH	01/03/2025	SDB3260122838	5,600.00	0.8564	4,764.65	4,795.95	0.0000	4.3300	50.0000	0.0000	(1.7192)	(0.1998)	0.0000	3	(1.9191)	01/06/2025
688009.SH	01/03/2025	SDB3260122838	101,900.00	0.8564	86,027.24	87,269.20	0.0000	4.3300	50.0000	0.0000	(31.0415)	(3.6362)	0.0000	3	(34.6777)	01/06/2025
688009.SH	01/03/2025	SDB3260122838	790.00	0.8564	692.68	676.57	0.0000	4.3300	50.0000	0.0000	(0.2499)	(0.0282)	0.0000	3	(0.2781)	01/06/2025
688009.SH	01/03/2025	SDB3260122838	28,010.00	0.8564	24,476.17	23,988.32	0.0000	4.3300	50.0000	0.0000	(8.8318)	(0.9995)	0.0000	3	(9.8313)	01/06/2025
688009.SH	01/03/2025	SDB3260122838	10,855.00	0.8564	9,377.42	9,296.44	0.0000	4.3300	50.0000	0.0000	(3.3837)	(0.3874)	0.0000	3	(3.7710)	01/06/2025
688009.SH	01/03/2025	SDB3260122838	23,545.00	0.8564	20,343.56	20,164.41	0.0000	4.3300	50.0000	0.0000	(7.3406)	(0.8402)	0.0000	3	(8.1808)	01/06/2025
688009.SH	01/03/2025	SDB3260122838	802.00	0.8564	688.48	686.85	0.0000	4.3300	50.0000	0.0000	(0.2484)	(0.0286)	0.0000	3	(0.2770)	01/06/2025
688009.SH	01/03/2025	SDB3260122838	7,898.00	0.8564	6,842.53	6,764.01	0.0000	4.3300	50.0000	0.0000	(2.4690)	(0.2818)	0.0000	3	(2.7508)	01/06/2025
688009.SH	01/03/2025	SDB3260122838	228.00	0.8564	200.88	195.26	0.0000	4.3300	50.0000	0.0000	(0.0725)	(0.0081)	0.0000	3	(0.0806)	01/06/2025
688009.SH	01/03/2025	SDB3260122838	4,472.00	0.8564	3,922.50	3,829.91	0.0000	4.3300	50.0000	0.0000	(1.4154)	(0.1596)	0.0000	3	(1.5749)	01/06/2025
688009.SH	01/03/2025	SDB3260122838	4,663.00	0.8564	4,154.04	3,993.49	0.0000	4.3300	50.0000	0.0000	(1.4989)	(0.1664)	0.0000	3	(1.6653)	01/06/2025
688009.SH	01/03/2025	SDB3260122838	237.00	0.8564	211.04	202.97	0.0000	4.3300	50.0000	0.0000	(0.0762)	(0.0085)	0.0000	3	(0.0846)	01/06/2025
688009.SH	01/03/2025	SDB3260122838	1,304.00	0.8564	1,150.22	1,116.77	0.0000	4.3300	50.0000	0.0000	(0.4150)	(0.0465)	0.0000	3	(0.4616)	01/06/2025
688009.SH	01/03/2025	SDB3260122838	47,110.00	0.8564	41,632.61	40,345.95	0.0000	4.3300	50.0000	0.0000	(15.0224)	(1.6811)	0.0000	3	(16.7035)	01/06/2025
688009.SH	01/03/2025	SDB3260122838	986.00	0.8564	870.18	844.43	0.0000	4.3300	50.0000	0.0000	(0.3140)	(0.0352)	0.0000	3	(0.3492)	01/06/2025
688009.SH	01/03/2025	SDB3260122838	4,563.00	0.8564	4,084.73	3,907.84	0.0000	4.3300	50.0000	0.0000	(1.4739)	(0.1628)	0.0000	3	(1.6367)	01/06/2025
688009.SH	01/03/2025	SDB3260122838	837.00	0.8564	748.67	716.82	0.0000	4.3300	50.0000	0.0000	(0.2701)	(0.0299)	0.0000	3	(0.3000)	01/06/2025
688009.SH	01/03/2025	SDB3260122838	2,170.00	0.8564	1,918.29	1,858.43	0.0000	4.3300	50.0000	0.0000	(0.6922)	(0.0774)	0.0000	3	(0.7696)	01/06/2025
688009.SH	01/03/2025	SDB3260122838	2,530.00	0.8564	2,237.33	2,166.74	0.0000	4.3300	50.0000	0.0000	(0.8073)	(0.0903)	0.0000	3	(0.8976)	01/06/2025
688009.SH	01/03/2025	SDB3260122838	3,179.00	0.8564	2,794.09	2,722.56	0.0000	4.3300	50.0000	0.0000	(1.0082)	(0.1134)	0.0000	3	(1.1216)	01/06/2025
688009.SH	01/03/2025	SDB3260122838	5,348.00	0.8564	4,700.46	4,580.13	0.0000	4.3300	50.0000	0.0000	(1.6961)	(0.1908)	0.0000	3	(1.8869)	01/06/2025
688009.SH	01/03/2025	SDB3260122838	6,673.00	0.8564	5,865.03	5,714.89	0.0000	4.3300	50.0000	0.0000	(2.1163)	(0.2381)	0.0000	3	(2.3544)	01/06/2025
688009.SH	01/03/2025	SDB3260122838	46,381.00	0.8564	40,765.19	39,721.62	0.0000	4.3300	50.0000	0.0000	(14.7094)	(1.6551)	0.0000	3	(16.3645)	01/06/2025
688009.SH	01/03/2025	SDB3260122838	1,102.00	0.8564	968.57	943.77	0.0000	4.3300	50.0000	0.0000	(0.3495)	(0.0393)	0.0000	3	(0.3888)	01/06/2025
688009.SH	01/03/2025	SDB3260122838	24,617.00	0.8564	21,636.37	21,082.49	0.0000	4.3300	50.0000	0.0000	(7.8071)	(0.8784)	0.0000	3	(8.6856)	01/06/2025
688009.SH	01/03/2025	SDB3260122838	8,448.00	0.8564	7,425.12	7,235.04	0.0000	4.3300	50.0000	0.0000	(2.6792)	(0.3015)	0.0000	3	(2.9807)	01/06/2025
688009.SH	01/03/2025	SDB3260122838	7,040.00	0.8564	6,187.60	6,029.20	0.0000	4.3300	50.0000	0.0000	(2.2327)	(0.2512)	0.0000	3	(2.4839)	01/06/2025
688009.SH	01/03/2025	SDB3260122838	1,012.00	0.8564	889.47	866.70	0.0000	4.3300	50.0000	0.0000	(0.3209)	(0.0361)	0.0000	3	(0.3571)	01/06/2025
688009.SH	01/03/2025	SDB3260122838	3,800.00	0.8564	3,339.90	3,254.40	0.0000	4.3300	50.0000	0.0000	(1.2051)	(0.1356)	0.0000	3	(1.3407)	01/06/2025
688009.SH	01/03/2025	SDB3260122838	200.00	0.8564	175.78	171.28	0.0000	4.3300	50.0000	0.0000	(0.0634)	(0.0071)	0.0000	3	(0.0706)	01/06/2025
688009.SH	01/03/2025	SDB3260122838	3,531.00	0.8564	3,103.47	3,024.02	0.0000	4.3300	50.0000	0.0000	(1.1198)	(0.1260)	0.0000	3	(1.2458)	01/06/2025
688009.SH	01/03/2025	SDB3260122838	2,869.00	0.8564	2,521.62	2,457.07	0.0000	4.3300	50.0000	0.0000	(0.9099)	(0.1024)	0.0000	3	(1.0123)	01/06/2025
688009.SH	01/03/2025	SDB3260122838	7,100.00	0.8564	6,240.33	6,080.58	0.0000	4.3300	50.0000	0.0000	(2.2517)	(0.2534)	0.0000	3	(2.5051)	01/06/2025
688009.SH	01/03/2025	SDB3260122838	300.00	0.8564	263.68	256.93	0.0000	4.3300	50.0000	0.0000	(0.0951)	(0.0107)	0.0000	3	(0.1058)	01/06/2025
688009.SH	01/03/2025	SDB3260122838	396.00	0.8564	348.05	339.14	0.0000	4.3300	50.0000	0.0000	(0.1256)	(0.0141)	0.0000	3	(0.1397)	01/06/2025
688009.SH	01/03/2025	SDB3260122838	804.00	0.8564	706.65	688.56	0.0000	4.3300	50.0000	0.0000	(0.2550)	(0.0287)	0.0000	3	(0.2837)	01/06/2025
688009.SH	01/03/2025	SDB3260122838	4,857.00	0.8564	4,268.91	4,159.63	0.0000	4.3300	50.0000	0.0000	(1.5404)	(0.1733)	0.0000	3	(1.7137)	01/06/2025
688009.SH	01/03/2025	SDB3260122838	1,649.00	0.8564	1,449.34	1,412.24	0.0000	4.3300	50.0000	0.0000	(0.5230)	(0.0588)	0.0000	3	(0.5818)	01/06/2025
688009.SH	01/03/2025	SDB3260122838	556.00	0.8564	488.68	476.17	0.0000	4.3300	50.0000	0.0000	(0.1763)	(0.0198)	0.0000	3	(0.1962)	01/06/2025
688009.SH	01/03/2025	SDB3260122838	26,451.00	0.8564	23,248.31	22,653.17	0.0000	4.3300	50.0000	0.0000	(8.3888)	(0.9439)	0.0000	3	(9.3326)	01/06/2025
688009.SH	01/03/2025	SDB3260122838	665.00	0.8564	584.48	569.52	0.0000	4.3300	50.0000	0.0000	(0.2109)	(0.0237)	0.0000	3	(0.2346)	01/06/2025
688009.SH	01/03/2025	SDB3260122838	230.00	0.8564	202.15	196.98	0.0000	4.3300	50.0000	0.0000	(0.0729)	(0.0082)	0.0000	3	(0.0812)	01/06/2025
688009.SH	01/03/2025	SDB3260122838	1,405.00	0.8564	1,234.88	1,203.27	0.0000	4.3300	50.0000	0.0000	(0.4456)	(0.0501)	0.0000	3	(0.4957)	01/06/2025
688009.SH	01/03/2025	SDB3260122838	3,058.00	0.8564	2,687.74	2,618.93	0.0000	4.3300	50.0000	0.0000	(0.9698)	(0.1091)	0.0000	3	(1.0789)	01/06/2025
688009.SH	01/03/2025	SDB3260122838	717.00	0.8564	630.19	614.05	0.0000	4.3300	50.0000	0.0000	(0.2274)	(0.0256)	0.0000	3	(0.2530)	01/06/2025
688009.SH	01/03/2025	SDB3260122838	7,325.00	0.8564	6,438.09	6,273.28	0.0000	4.3300	50.0000	0.0000	(2.3231)	(0.2614)	0.0000	3	(2.5845)	01/06/2025
688009.SH	01/03/2025	SDB3260122838	1,235.00	0.8564	1,085.47	1,057.68	0.0000	4.3300	50.0000	0.0000	(0.3917)	(0.0441)	0.0000	3	(0.4357)	01/06/2025
688009.SH	01/03/2025	SDB3260122838	16,565.00	0.8564	14,559.31	14,186.60	0.0000	4.3300	50.0000	0.0000	(5.2535)	(0.5911)	0.0000	3	(5.8446)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6



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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHINA RAILWAY SIGNAL & COMMUNICATION CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
688009.SH	01/03/2025	SDB3260122838	37,549.00	0.8564	33,002.57	32,157.71	0.0000	4.3300	50.0000	0.0000	(11.9084)	(1.3399)	0.0000	3	(13.2483)	01/06/2025
688009.SH	01/03/2025	SDB3260122838	33,893.00	0.8564	29,789.24	29,026.64	0.0000	4.3300	50.0000	0.0000	(10.7489)	(1.2094)	0.0000	3	(11.9584)	01/06/2025
688009.SH	01/03/2025	SDB3260122838	222.00	0.8564	195.12	190.13	0.0000	4.3300	50.0000	0.0000	(0.0704)	(0.0079)	0.0000	3	(0.0783)	01/06/2025
688009.SH	01/03/2025	SDB3260122838	11,585.00	0.8564	10,182.29	9,921.63	0.0000	4.3300	50.0000	0.0000	(8.6741)	(0.4134)	0.0000	3	(4.0875)	01/06/2025
688009.SH	01/03/2025	SDB3260122838	1,212.00	0.8564	1,065.25	1,037.98	0.0000	4.3300	50.0000	0.0000	(0.3844)	(0.0432)	0.0000	3	(0.4276)	01/06/2025
688009.SH	01/03/2025	SDB3260122838	5,482.00	0.8564	4,818.24	4,694.89	0.0000	4.3300	50.0000	0.0000	(1.7386)	(0.1956)	0.0000	3	(1.9342)	01/06/2025
688009.SH	01/03/2025	SDB3260122838	7,406.00	0.8564	6,509.28	6,342.65	0.0000	4.3300	50.0000	0.0000	(2.3488)	(0.2643)	0.0000	3	(2.6130)	01/06/2025
688009.SH	01/03/2025	SDB3260122838	3,787.00	0.8564	3,328.47	3,243.26	0.0000	4.3300	50.0000	0.0000	(1.2010)	(0.1351)	0.0000	3	(1.3362)	01/06/2025
688009.SH	01/03/2025	SDB3260122838	1,013.00	0.8564	890.35	867.55	0.0000	4.3300	50.0000	0.0000	(0.3213)	(0.0361)	0.0000	3	(0.3574)	01/06/2025
688009.SH	01/03/2025	SDB3260122838	5,320.00	0.8564	4,675.85	4,556.15	0.0000	4.3300	50.0000	0.0000	(1.6872)	(0.1898)	0.0000	3	(1.8770)	01/06/2025
688009.SH	01/03/2025	SDB3260122838	280.00	0.8564	246.10	239.80	0.0000	4.3300	50.0000	0.0000	(0.0888)	(0.0100)	0.0000	3	(0.0988)	01/06/2025
688009.SH	01/02/2025	SDB3260122838	5,600.00	0.8503	4,764.65	4,761.58	0.0000	4.3300	50.0000	0.0000	(0.5731)	(0.0661)	0.0000	1	(0.6392)	01/06/2025
688009.SH	01/02/2025	SDB3260122838	101,900.00	0.8503	86,027.24	86,643.84	0.0000	4.3300	50.0000	0.0000	(10.3472)	(1.2034)	0.0000	1	(11.5506)	01/06/2025
688009.SH	01/02/2025	SDB3260122838	790.00	0.8503	692.68	671.72	0.0000	4.3300	50.0000	0.0000	(0.0833)	(0.0093)	0.0000	1	(0.0926)	01/06/2025
688009.SH	01/02/2025	SDB3260122838	28,010.00	0.8503	24,476.17	23,816.43	0.0000	4.3300	50.0000	0.0000	(2.9439)	(0.3308)	0.0000	1	(3.2747)	01/06/2025
688009.SH	01/02/2025	SDB3260122838	10,855.00	0.8503	9,377.42	9,229.82	0.0000	4.3300	50.0000	0.0000	(1.1279)	(0.1282)	0.0000	1	(1.2561)	01/06/2025
688009.SH	01/02/2025	SDB3260122838	23,545.00	0.8503	20,343.56	20,019.91	0.0000	4.3300	50.0000	0.0000	(2.4469)	(0.2781)	0.0000	1	(2.7249)	01/06/2025
688009.SH	01/02/2025	SDB3260122838	802.00	0.8503	688.48	681.93	0.0000	4.3300	50.0000	0.0000	(0.0828)	(0.0095)	0.0000	1	(0.0923)	01/06/2025
688009.SH	01/02/2025	SDB3260122838	7,898.00	0.8503	6,842.53	6,715.54	0.0000	4.3300	50.0000	0.0000	(0.8230)	(0.0933)	0.0000	1	(0.9163)	01/06/2025
688009.SH	01/02/2025	SDB3260122838	228.00	0.8503	200.88	193.86	0.0000	4.3300	50.0000	0.0000	(0.0242)	(0.0027)	0.0000	1	(0.0269)	01/06/2025
688009.SH	01/02/2025	SDB3260122838	4,472.00	0.8503	3,922.50	3,802.47	0.0000	4.3300	50.0000	0.0000	(0.4718)	(0.0528)	0.0000	1	(0.5246)	01/06/2025
688009.SH	01/02/2025	SDB3260122838	4,663.00	0.8503	4,154.04	3,964.87	0.0000	4.3300	50.0000	0.0000	(0.4996)	(0.0551)	0.0000	1	(0.5547)	01/06/2025
688009.SH	01/02/2025	SDB3260122838	237.00	0.8503	211.04	201.52	0.0000	4.3300	50.0000	0.0000	(0.0254)	(0.0028)	0.0000	1	(0.0282)	01/06/2025
688009.SH	01/02/2025	SDB3260122838	1,304.00	0.8503	1,150.22	1,108.77	0.0000	4.3300	50.0000	0.0000	(0.1383)	(0.0154)	0.0000	1	(0.1537)	01/06/2025
688009.SH	01/02/2025	SDB3260122838	47,110.00	0.8503	41,632.61	40,056.83	0.0000	4.3300	50.0000	0.0000	(5.0075)	(0.5563)	0.0000	1	(5.5638)	01/06/2025
688009.SH	01/02/2025	SDB3260122838	986.00	0.8503	870.18	838.38	0.0000	4.3300	50.0000	0.0000	(0.1047)	(0.0116)	0.0000	1	(0.1163)	01/06/2025
688009.SH	01/02/2025	SDB3260122838	4,563.00	0.8503	4,084.73	3,879.84	0.0000	4.3300	50.0000	0.0000	(0.4913)	(0.0539)	0.0000	1	(0.5452)	01/06/2025
688009.SH	01/02/2025	SDB3260122838	837.00	0.8503	748.67	711.69	0.0000	4.3300	50.0000	0.0000	(0.0900)	(0.0099)	0.0000	1	(0.0999)	01/06/2025
688009.SH	01/02/2025	SDB3260122838	2,170.00	0.8503	1,918.29	1,845.11	0.0000	4.3300	50.0000	0.0000	(0.2307)	(0.0256)	0.0000	1	(0.2564)	01/06/2025
688009.SH	01/02/2025	SDB3260122838	2,530.00	0.8503	2,237.33	2,151.22	0.0000	4.3300	50.0000	0.0000	(0.2691)	(0.0299)	0.0000	1	(0.2990)	01/06/2025
688009.SH	01/02/2025	SDB3260122838	3,179.00	0.8503	2,794.09	2,703.05	0.0000	4.3300	50.0000	0.0000	(0.3361)	(0.0375)	0.0000	1	(0.3736)	01/06/2025
688009.SH	01/02/2025	SDB3260122838	5,348.00	0.8503	4,700.46	4,547.31	0.0000	4.3300	50.0000	0.0000	(0.5654)	(0.0632)	0.0000	1	(0.6285)	01/06/2025
688009.SH	01/02/2025	SDB3260122838	6,673.00	0.8503	5,865.03	5,673.94	0.0000	4.3300	50.0000	0.0000	(0.7054)	(0.0788)	0.0000	1	(0.7842)	01/06/2025
688009.SH	01/02/2025	SDB3260122838	46,381.00	0.8503	40,765.19	39,436.98	0.0000	4.3300	50.0000	0.0000	(4.9031)	(0.5477)	0.0000	1	(5.4509)	01/06/2025
688009.SH	01/02/2025	SDB3260122838	1,102.00	0.8503	968.57	937.01	0.0000	4.3300	50.0000	0.0000	(0.1165)	(0.0130)	0.0000	1	(0.1295)	01/06/2025
688009.SH	01/02/2025	SDB3260122838	24,617.00	0.8503	21,636.37	20,931.42	0.0000	4.3300	50.0000	0.0000	(2.6024)	(0.2907)	0.0000	1	(2.8931)	01/06/2025
688009.SH	01/02/2025	SDB3260122838	8,448.00	0.8503	7,425.12	7,183.19	0.0000	4.3300	50.0000	0.0000	(0.8931)	(0.0998)	0.0000	1	(0.9928)	01/06/2025
688009.SH	01/02/2025	SDB3260122838	7,040.00	0.8503	6,187.60	5,985.99	0.0000	4.3300	50.0000	0.0000	(0.7442)	(0.0831)	0.0000	1	(0.8274)	01/06/2025
688009.SH	01/02/2025	SDB3260122838	1,012.00	0.8503	889.47	860.49	0.0000	4.3300	50.0000	0.0000	(0.1070)	(0.0120)	0.0000	1	(0.1189)	01/06/2025
688009.SH	01/02/2025	SDB3260122838	3,800.00	0.8503	3,339.90	3,231.08	0.0000	4.3300	50.0000	0.0000	(0.4017)	(0.0449)	0.0000	1	(0.4466)	01/06/2025
688009.SH	01/02/2025	SDB3260122838	200.00	0.8503	175.78	170.06	0.0000	4.3300	50.0000	0.0000	(0.0211)	(0.0024)	0.0000	1	(0.0235)	01/06/2025
688009.SH	01/02/2025	SDB3260122838	3,531.00	0.8503	3,103.47	3,002.35	0.0000	4.3300	50.0000	0.0000	(0.3733)	(0.0417)	0.0000	1	(0.4150)	01/06/2025
688009.SH	01/02/2025	SDB3260122838	2,869.00	0.8503	2,521.62	2,439.46	0.0000	4.3300	50.0000	0.0000	(0.3033)	(0.0339)	0.0000	1	(0.3372)	01/06/2025
688009.SH	01/02/2025	SDB3260122838	7,100.00	0.8503	6,240.33	6,037.01	0.0000	4.3300	50.0000	0.0000	(0.7506)	(0.0838)	0.0000	1	(0.8344)	01/06/2025
688009.SH	01/02/2025	SDB3260122838	300.00	0.8503	263.68	255.08	0.0000	4.3300	50.0000	0.0000	(0.0317)	(0.0035)	0.0000	1	(0.0353)	01/06/2025
688009.SH	01/02/2025	SDB3260122838	396.00	0.8503	348.05	336.71	0.0000	4.3300	50.0000	0.0000	(0.0419)	(0.0047)	0.0000	1	(0.0465)	01/06/2025
688009.SH	01/02/2025	SDB3260122838	804.00	0.8503	706.65	683.63	0.0000	4.3300	50.0000	0.0000	(0.0850)	(0.0095)	0.0000	1	(0.0945)	01/06/2025
688009.SH	01/02/2025	SDB3260122838	4,857.00	0.8503	4,268.91	4,129.82	0.0000	4.3300	50.0000	0.0000	(0.5135)	(0.0574)	0.0000	1	(0.5708)	01/06/2025
688009.SH	01/02/2025	SDB3260122838	1,649.00	0.8503	1,449.34	1,402.12	0.0000	4.3300	50.0000	0.0000	(0.1743)	(0.0195)	0.0000	1	(0.1938)	01/06/2025
688009.SH	01/02/2025	SDB3260122838	556.00	0.8503	488.68	472.76	0.0000	4.3300	50.0000	0.0000	(0.0588)	(0.0066)	0.0000	1	(0.0653)	01/06/2025

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

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHINA RAILWAY SIGNAL & COMMUNICATION CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
688009.SH	01/02/2025	SDB3260122838	26,451.00	0.8503	23,248.31	22,490.84	0.0000	4.3300	50.0000	0.0000	(2.7963)	(0.3124)	0.0000	1	(3.1086)	01/06/2025
688009.SH	01/02/2025	SDB3260122838	665.00	0.8503	584.48	565.44	0.0000	4.3300	50.0000	0.0000	(0.0703)	(0.0079)	0.0000	1	(0.0782)	01/06/2025
688009.SH	01/02/2025	SDB3260122838	230.00	0.8503	202.15	195.57	0.0000	4.3300	50.0000	0.0000	(0.0243)	(0.0027)	0.0000	1	(0.0270)	01/06/2025
688009.SH	01/02/2025	SDB3260122838	1,405.00	0.8503	1,234.88	1,194.65	0.0000	4.3300	50.0000	0.0000	(0.1485)	(0.0166)	0.0000	1	(0.1651)	01/06/2025
688009.SH	01/02/2025	SDB3260122838	3,058.00	0.8503	2,687.74	2,600.17	0.0000	4.3300	50.0000	0.0000	(0.3233)	(0.0361)	0.0000	1	(0.3594)	01/06/2025
688009.SH	01/02/2025	SDB3260122838	717.00	0.8503	630.19	609.65	0.0000	4.3300	50.0000	0.0000	(0.0758)	(0.0085)	0.0000	1	(0.0843)	01/06/2025
688009.SH	01/02/2025	SDB3260122838	7,325.00	0.8503	6,438.09	6,228.32	0.0000	4.3300	50.0000	0.0000	(0.7744)	(0.0865)	0.0000	1	(0.8609)	01/06/2025
688009.SH	01/02/2025	SDB3260122838	1,235.00	0.8503	1,085.47	1,050.10	0.0000	4.3300	50.0000	0.0000	(0.1306)	(0.0146)	0.0000	1	(0.1451)	01/06/2025
688009.SH	01/02/2025	SDB3260122838	16,565.00	0.8503	14,559.31	14,084.94	0.0000	4.3300	50.0000	0.0000	(1.7512)	(0.1956)	0.0000	1	(1.9468)	01/06/2025
688009.SH	01/02/2025	SDB3260122838	37,549.00	0.8503	33,002.57	31,927.28	0.0000	4.3300	50.0000	0.0000	(3.9695)	(0.4434)	0.0000	1	(4.4129)	01/06/2025
688009.SH	01/02/2025	SDB3260122838	33,893.00	0.8503	29,789.24	28,818.64	0.0000	4.3300	50.0000	0.0000	(3.5830)	(0.4003)	0.0000	1	(3.9832)	01/06/2025
688009.SH	01/02/2025	SDB3260122838	222.00	0.8503	195.12	188.76	0.0000	4.3300	50.0000	0.0000	(0.0235)	(0.0026)	0.0000	1	(0.0261)	01/06/2025
688009.SH	01/02/2025	SDB3260122838	11,585.00	0.8503	10,182.29	9,850.53	0.0000	4.3300	50.0000	0.0000	(1.2247)	(0.1368)	0.0000	1	(1.3615)	01/06/2025
688009.SH	01/02/2025	SDB3260122838	1,212.00	0.8503	1,065.25	1,030.54	0.0000	4.3300	50.0000	0.0000	(0.1281)	(0.0143)	0.0000	1	(0.1424)	01/06/2025
688009.SH	01/02/2025	SDB3260122838	5,482.00	0.8503	4,818.24	4,661.25	0.0000	4.3300	50.0000	0.0000	(0.5795)	(0.0647)	0.0000	1	(0.6443)	01/06/2025
688009.SH	01/02/2025	SDB3260122838	7,406.00	0.8503	6,509.28	6,297.20	0.0000	4.3300	50.0000	0.0000	(0.7829)	(0.0875)	0.0000	1	(0.8704)	01/06/2025
688009.SH	01/02/2025	SDB3260122838	3,787.00	0.8503	3,328.47	3,220.02	0.0000	4.3300	50.0000	0.0000	(0.4003)	(0.0447)	0.0000	1	(0.4451)	01/06/2025
688009.SH	01/02/2025	SDB3260122838	1,013.00	0.8503	890.35	861.34	0.0000	4.3300	50.0000	0.0000	(0.1071)	(0.0120)	0.0000	1	(0.1191)	01/06/2025
688009.SH	01/02/2025	SDB3260122838	5,320.00	0.8503	4,675.85	4,523.51	0.0000	4.3300	50.0000	0.0000	(0.5624)	(0.0628)	0.0000	1	(0.6252)	01/06/2025
688009.SH	01/02/2025	SDB3260122838	280.00	0.8503	246.10	238.08	0.0000	4.3300	50.0000	0.0000	(0.0296)	(0.0033)	0.0000	1	(0.0329)	01/06/2025
688009.SH	12/31/2024	SDB3260122838	790.00	0.8762	692.68	692.22	0.0000	4.3300	50.0000	0.0000	(0.1666)	(0.0192)	0.0000	2	(0.1859)	01/06/2025
688009.SH	12/31/2024	SDB3260122838	28,010.00	0.8762	24,476.17	24,543.09	0.0000	4.3300	50.0000	0.0000	(5.8879)	(0.6818)	0.0000	2	(6.5696)	01/06/2025
688009.SH	12/31/2024	SDB3260122838	10,855.00	0.8762	9,377.42	9,511.43	0.0000	4.3300	50.0000	0.0000	(2.2558)	(0.2642)	0.0000	2	(2.5200)	01/06/2025
688009.SH	12/31/2024	SDB3260122838	23,545.00	0.8762	20,343.56	20,630.74	0.0000	4.3300	50.0000	0.0000	(4.8938)	(0.5731)	0.0000	2	(5.4668)	01/06/2025
688009.SH	12/31/2024	SDB3260122838	802.00	0.8762	688.48	702.73	0.0000	4.3300	50.0000	0.0000	(0.1656)	(0.0195)	0.0000	2	(0.1851)	01/06/2025
688009.SH	12/31/2024	SDB3260122838	7,898.00	0.8762	6,842.53	6,920.43	0.0000	4.3300	50.0000	0.0000	(1.6460)	(0.1922)	0.0000	2	(1.8382)	01/06/2025
688009.SH	12/31/2024	SDB3260122838	228.00	0.8762	200.88	199.78	0.0000	4.3300	50.0000	0.0000	(0.0483)	(0.0055)	0.0000	2	(0.0539)	01/06/2025
688009.SH	12/31/2024	SDB3260122838	4,472.00	0.8762	3,922.50	3,918.48	0.0000	4.3300	50.0000	0.0000	(0.9436)	(0.1088)	0.0000	2	(1.0524)	01/06/2025
688009.SH	12/31/2024	SDB3260122838	4,663.00	0.8762	4,154.04	4,085.84	0.0000	4.3300	50.0000	0.0000	(0.9993)	(0.1135)	0.0000	2	(1.1128)	01/06/2025
688009.SH	12/31/2024	SDB3260122838	237.00	0.8762	211.04	207.67	0.0000	4.3300	50.0000	0.0000	(0.0508)	(0.0058)	0.0000	2	(0.0565)	01/06/2025
688009.SH	12/31/2024	SDB3260122838	1,304.00	0.8762	1,150.22	1,142.60	0.0000	4.3300	50.0000	0.0000	(0.2767)	(0.0317)	0.0000	2	(0.3084)	01/06/2025
688009.SH	12/31/2024	SDB3260122838	47,110.00	0.8762	41,632.61	41,279.01	0.0000	4.3300	50.0000	0.0000	(10.0150)	(1.1466)	0.0000	2	(11.1616)	01/06/2025
688009.SH	12/31/2024	SDB3260122838	986.00	0.8762	870.18	863.96	0.0000	4.3300	50.0000	0.0000	(0.2093)	(0.0240)	0.0000	2	(0.2333)	01/06/2025
688009.SH	12/31/2024	SDB3260122838	4,563.00	0.8762	4,084.73	3,998.22	0.0000	4.3300	50.0000	0.0000	(0.9826)	(0.1111)	0.0000	2	(1.0937)	01/06/2025
688009.SH	12/31/2024	SDB3260122838	837.00	0.8762	748.67	733.40	0.0000	4.3300	50.0000	0.0000	(0.1801)	(0.0204)	0.0000	2	(0.2005)	01/06/2025
688009.SH	12/31/2024	SDB3260122838	2,170.00	0.8762	1,918.29	1,901.41	0.0000	4.3300	50.0000	0.0000	(0.4615)	(0.0528)	0.0000	2	(0.5143)	01/06/2025
688009.SH	12/31/2024	SDB3260122838	2,530.00	0.8762	2,237.33	2,216.85	0.0000	4.3300	50.0000	0.0000	(0.5382)	(0.0616)	0.0000	2	(0.5988)	01/06/2025
688009.SH	12/31/2024	SDB3260122838	3,179.00	0.8762	2,794.09	2,785.52	0.0000	4.3300	50.0000	0.0000	(0.6721)	(0.0774)	0.0000	2	(0.7495)	01/06/2025
688009.SH	12/31/2024	SDB3260122838	5,348.00	0.8762	4,700.46	4,686.06	0.0000	4.3300	50.0000	0.0000	(1.1307)	(0.1302)	0.0000	2	(1.2609)	01/06/2025
688009.SH	12/31/2024	SDB3260122838	6,673.00	0.8762	5,865.03	5,847.06	0.0000	4.3300	50.0000	0.0000	(1.4109)	(0.1624)	0.0000	2	(1.5733)	01/06/2025
688009.SH	12/31/2024	SDB3260122838	46,381.00	0.8762	40,765.19	40,640.24	0.0000	4.3300	50.0000	0.0000	(9.8063)	(1.1289)	0.0000	2	(10.9352)	01/06/2025
688009.SH	12/31/2024	SDB3260122838	1,102.00	0.8762	968.57	965.60	0.0000	4.3300	50.0000	0.0000	(0.2330)	(0.0268)	0.0000	2	(0.2598)	01/06/2025
688009.SH	12/31/2024	SDB3260122838	24,617.00	0.8762	21,636.37	21,570.06	0.0000	4.3300	50.0000	0.0000	(5.2047)	(0.5992)	0.0000	2	(5.8039)	01/06/2025
688009.SH	12/31/2024	SDB3260122838	8,448.00	0.8762	7,425.12	7,402.36	0.0000	4.3300	50.0000	0.0000	(1.7862)	(0.2056)	0.0000	2	(1.9918)	01/06/2025
688009.SH	12/31/2024	SDB3260122838	7,040.00	0.8762	6,187.60	6,168.63	0.0000	4.3300	50.0000	0.0000	(1.4885)	(0.1714)	0.0000	2	(1.6598)	01/06/2025
688009.SH	12/31/2024	SDB3260122838	1,012.00	0.8762	889.47	886.74	0.0000	4.3300	50.0000	0.0000	(0.2140)	(0.0246)	0.0000	2	(0.2386)	01/06/2025
688009.SH	12/31/2024	SDB3260122838	3,800.00	0.8762	3,339.90	3,329.66	0.0000	4.3300	50.0000	0.0000	(0.8034)	(0.0925)	0.0000	2	(0.8959)	01/06/2025
688009.SH	12/31/2024	SDB3260122838	200.00	0.8762	175.78	175.25	0.0000	4.3300	50.0000	0.0000	(0.0423)	(0.0049)	0.0000	2	(0.0472)	01/06/2025
688009.SH	12/31/2024	SDB3260122838	3,531.00	0.8762	3,103.47	3,093.95	0.0000	4.3300	50.0000	0.0000	(0.7466)	(0.0859)	0.0000	2	(0.8325)	01/06/2025
688009.SH	12/31/2024	SDB3260122838	2,869.00	0.8762	2,521.62	2,513.89	0.0000	4.3300	50.0000	0.0000	(0.6066)	(0.0698)	0.0000	2	(0.6764)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHINA RAILWAY SIGNAL & COMMUNICATION CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
688009.SH	12/31/2024	SDB3260122838	7,100.00	0.8762	6,240.33	6,221.20	0.0000	4.3300	50.0000	0.0000	(1.5011)	(0.1728)	0.0000	2	(1.6740)	01/06/2025
688009.SH	12/31/2024	SDB3260122838	300.00	0.8762	263.68	262.87	0.0000	4.3300	50.0000	0.0000	(0.0634)	(0.0073)	0.0000	2	(0.0707)	01/06/2025
688009.SH	12/31/2024	SDB3260122838	396.00	0.8762	348.05	346.99	0.0000	4.3300	50.0000	0.0000	(0.0837)	(0.0096)	0.0000	2	(0.0934)	01/06/2025
688009.SH	12/31/2024	SDB3260122838	804.00	0.8762	706.65	704.49	0.0000	4.3300	50.0000	0.0000	(0.1700)	(0.0196)	0.0000	2	(0.1896)	01/06/2025
688009.SH	12/31/2024	SDB3260122838	4,857.00	0.8762	4,268.91	4,255.83	0.0000	4.3300	50.0000	0.0000	(1.0269)	(0.1182)	0.0000	2	(1.1451)	01/06/2025
688009.SH	12/31/2024	SDB3260122838	1,649.00	0.8762	1,449.34	1,444.90	0.0000	4.3300	50.0000	0.0000	(0.3486)	(0.0401)	0.0000	2	(0.3888)	01/06/2025
688009.SH	12/31/2024	SDB3260122838	556.00	0.8762	488.68	487.18	0.0000	4.3300	50.0000	0.0000	(0.1176)	(0.0135)	0.0000	2	(0.1311)	01/06/2025
688009.SH	12/31/2024	SDB3260122838	26,451.00	0.8762	23,248.31	23,177.05	0.0000	4.3300	50.0000	0.0000	(5.5925)	(0.6438)	0.0000	2	(6.2363)	01/06/2025
688009.SH	12/31/2024	SDB3260122838	665.00	0.8762	584.48	582.69	0.0000	4.3300	50.0000	0.0000	(0.1406)	(0.0162)	0.0000	2	(0.1568)	01/06/2025
688009.SH	12/31/2024	SDB3260122838	230.00	0.8762	202.15	201.53	0.0000	4.3300	50.0000	0.0000	(0.0486)	(0.0056)	0.0000	2	(0.0542)	01/06/2025
688009.SH	12/31/2024	SDB3260122838	1,405.00	0.8762	1,234.88	1,231.10	0.0000	4.3300	50.0000	0.0000	(0.2971)	(0.0342)	0.0000	2	(0.3313)	01/06/2025
688009.SH	12/31/2024	SDB3260122838	3,058.00	0.8762	2,687.74	2,679.50	0.0000	4.3300	50.0000	0.0000	(0.6466)	(0.0744)	0.0000	2	(0.7210)	01/06/2025
688009.SH	12/31/2024	SDB3260122838	717.00	0.8762	630.19	628.25	0.0000	4.3300	50.0000	0.0000	(0.1516)	(0.0175)	0.0000	2	(0.1690)	01/06/2025
688009.SH	12/31/2024	SDB3260122838	7,325.00	0.8762	6,438.09	6,418.36	0.0000	4.3300	50.0000	0.0000	(1.5487)	(0.1783)	0.0000	2	(1.7270)	01/06/2025
688009.SH	12/31/2024	SDB3260122838	1,235.00	0.8762	1,085.47	1,082.14	0.0000	4.3300	50.0000	0.0000	(0.2611)	(0.0301)	0.0000	2	(0.2912)	01/06/2025
688009.SH	12/31/2024	SDB3260122838	16,565.00	0.8762	14,559.31	14,514.68	0.0000	4.3300	50.0000	0.0000	(3.5023)	(0.4032)	0.0000	2	(3.9055)	01/06/2025
688009.SH	12/31/2024	SDB3260122838	37,549.00	0.8762	33,002.57	32,901.41	0.0000	4.3300	50.0000	0.0000	(7.9390)	(0.9139)	0.0000	2	(8.8529)	01/06/2025
688009.SH	12/31/2024	SDB3260122838	33,893.00	0.8762	29,789.24	29,697.93	0.0000	4.3300	50.0000	0.0000	(7.1660)	(0.8249)	0.0000	2	(7.9909)	01/06/2025
688009.SH	12/31/2024	SDB3260122838	222.00	0.8762	195.12	194.52	0.0000	4.3300	50.0000	0.0000	(0.0469)	(0.0054)	0.0000	2	(0.0523)	01/06/2025
688009.SH	12/31/2024	SDB3260122838	11,585.00	0.8762	10,182.29	10,151.08	0.0000	4.3300	50.0000	0.0000	(2.4494)	(0.2820)	0.0000	2	(2.7314)	01/06/2025
688009.SH	12/31/2024	SDB3260122838	1,212.00	0.8762	1,065.25	1,061.99	0.0000	4.3300	50.0000	0.0000	(0.2563)	(0.0295)	0.0000	2	(0.2858)	01/06/2025
688009.SH	12/31/2024	SDB3260122838	5,482.00	0.8762	4,818.24	4,803.47	0.0000	4.3300	50.0000	0.0000	(1.1591)	(0.1334)	0.0000	2	(1.2925)	01/06/2025
688009.SH	12/31/2024	SDB3260122838	7,406.00	0.8762	6,509.28	6,489.33	0.0000	4.3300	50.0000	0.0000	(1.5658)	(0.1803)	0.0000	2	(1.7461)	01/06/2025
688009.SH	12/31/2024	SDB3260122838	3,787.00	0.8762	3,328.47	3,318.27	0.0000	4.3300	50.0000	0.0000	(0.8007)	(0.0922)	0.0000	2	(0.8929)	01/06/2025
688009.SH	12/31/2024	SDB3260122838	1,013.00	0.8762	890.35	887.62	0.0000	4.3300	50.0000	0.0000	(0.2142)	(0.0247)	0.0000	2	(0.2388)	01/06/2025
688009.SH	12/31/2024	SDB3260122838	5,320.00	0.8762	4,675.85	4,661.52	0.0000	4.3300	50.0000	0.0000	(1.1248)	(0.1295)	0.0000	2	(1.2543)	01/06/2025
688009.SH	12/31/2024	SDB3260122838	280.00	0.8762	246.10	245.34	0.0000	4.3300	50.0000	0.0000	(0.0592)	(0.0068)	0.0000	2	(0.0660)	01/06/2025
688009.SH	12/30/2024	SDB3260122838	10,855.00	0.8624	9,377.42	9,361.16	0.0000	4.3300	50.0000	0.0000	(1.1279)	(0.1300)	0.0000	1	(1.2579)	01/06/2025
688009.SH	12/30/2024	SDB3260122838	23,545.00	0.8624	20,343.56	20,304.78	0.0000	4.3300	50.0000	0.0000	(2.4469)	(0.2820)	0.0000	1	(2.7289)	01/06/2025
688009.SH	12/30/2024	SDB3260122838	802.00	0.8624	688.48	691.63	0.0000	4.3300	50.0000	0.0000	(0.0828)	(0.0096)	0.0000	1	(0.0924)	01/06/2025
688009.SH	12/30/2024	SDB3260122838	7,898.00	0.8624	6,842.53	6,811.09	0.0000	4.3300	50.0000	0.0000	(0.8230)	(0.0946)	0.0000	1	(0.9176)	01/06/2025
688009.SH	12/30/2024	SDB3260122838	228.00	0.8624	200.88	196.62	0.0000	4.3300	50.0000	0.0000	(0.0242)	(0.0027)	0.0000	1	(0.0269)	01/06/2025
688009.SH	12/30/2024	SDB3260122838	4,472.00	0.8624	3,922.50	3,856.57	0.0000	4.3300	50.0000	0.0000	(0.4718)	(0.0536)	0.0000	1	(0.5254)	01/06/2025
688009.SH	12/30/2024	SDB3260122838	4,663.00	0.8624	4,154.04	4,021.29	0.0000	4.3300	50.0000	0.0000	(0.4996)	(0.0559)	0.0000	1	(0.5555)	01/06/2025
688009.SH	12/30/2024	SDB3260122838	237.00	0.8624	211.04	204.38	0.0000	4.3300	50.0000	0.0000	(0.0254)	(0.0028)	0.0000	1	(0.0282)	01/06/2025
688009.SH	12/30/2024	SDB3260122838	1,304.00	0.8624	1,150.22	1,124.55	0.0000	4.3300	50.0000	0.0000	(0.1383)	(0.0156)	0.0000	1	(0.1540)	01/06/2025
688009.SH	12/30/2024	SDB3260122838	47,110.00	0.8624	41,632.61	40,626.82	0.0000	4.3300	50.0000	0.0000	(5.0075)	(0.5643)	0.0000	1	(5.5717)	01/06/2025
688009.SH	12/30/2024	SDB3260122838	986.00	0.8624	870.18	850.31	0.0000	4.3300	50.0000	0.0000	(0.1047)	(0.0118)	0.0000	1	(0.1165)	01/06/2025
688009.SH	12/30/2024	SDB3260122838	4,563.00	0.8624	4,084.73	3,935.05	0.0000	4.3300	50.0000	0.0000	(0.4913)	(0.0547)	0.0000	1	(0.5460)	01/06/2025
688009.SH	12/30/2024	SDB3260122838	837.00	0.8624	748.67	721.81	0.0000	4.3300	50.0000	0.0000	(0.0900)	(0.0100)	0.0000	1	(0.1001)	01/06/2025
688009.SH	12/30/2024	SDB3260122838	2,170.00	0.8624	1,918.29	1,871.37	0.0000	4.3300	50.0000	0.0000	(0.2307)	(0.0260)	0.0000	1	(0.2567)	01/06/2025
688009.SH	12/30/2024	SDB3260122838	2,530.00	0.8624	2,237.33	2,181.83	0.0000	4.3300	50.0000	0.0000	(0.2691)	(0.0303)	0.0000	1	(0.2994)	01/06/2025
688009.SH	12/30/2024	SDB3260122838	3,179.00	0.8624	2,794.09	2,741.51	0.0000	4.3300	50.0000	0.0000	(0.3361)	(0.0381)	0.0000	1	(0.3741)	01/06/2025
688009.SH	12/30/2024	SDB3260122838	5,348.00	0.8624	4,700.46	4,612.02	0.0000	4.3300	50.0000	0.0000	(0.5654)	(0.0641)	0.0000	1	(0.6294)	01/06/2025
688009.SH	12/30/2024	SDB3260122838	6,673.00	0.8624	5,865.03	5,754.68	0.0000	4.3300	50.0000	0.0000	(0.7054)	(0.0799)	0.0000	1	(0.7854)	01/06/2025
688009.SH	12/30/2024	SDB3260122838	46,381.00	0.8624	40,765.19	39,998.14	0.0000	4.3300	50.0000	0.0000	(4.9031)	(0.5555)	0.0000	1	(5.4587)	01/06/2025
688009.SH	12/30/2024	SDB3260122838	1,102.00	0.8624	968.57	950.34	0.0000	4.3300	50.0000	0.0000	(0.1165)	(0.0132)	0.0000	1	(0.1297)	01/06/2025
688009.SH	12/30/2024	SDB3260122838	24,617.00	0.8624	21,636.37	21,229.26	0.0000	4.3300	50.0000	0.0000	(2.6024)	(0.2949)	0.0000	1	(2.8972)	01/06/2025
688009.SH	12/30/2024	SDB3260122838	8,448.00	0.8624	7,425.12	7,285.40	0.0000	4.3300	50.0000	0.0000	(0.8931)	(0.1012)	0.0000	1	(0.9943)	01/06/2025
688009.SH	12/30/2024	SDB3260122838	7,040.00	0.8624	6,187.60	6,071.17	0.0000	4.3300	50.0000	0.0000	(0.7442)	(0.0843)	0.0000	1	(0.8286)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHINA RAILWAY SIGNAL & COMMUNICATION CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
688009.SH	12/30/2024	SDB3260122838	1,012.00	0.8624	889.47	872.73	0.0000	4.3300	50.0000	0.0000	(0.1070)	(0.0121)	0.0000	1	(0.1191)	01/06/2025
688009.SH	12/30/2024	SDB3260122838	3,800.00	0.8624	3,339.90	3,277.05	0.0000	4.3300	50.0000	0.0000	(0.4017)	(0.0455)	0.0000	1	(0.4472)	01/06/2025
688009.SH	12/30/2024	SDB3260122838	200.00	0.8624	175.78	172.48	0.0000	4.3300	50.0000	0.0000	(0.0211)	(0.0024)	0.0000	1	(0.0235)	01/06/2025
688009.SH	12/30/2024	SDB3260122838	3,531.00	0.8624	3,103.47	3,045.07	0.0000	4.3300	50.0000	0.0000	(0.3733)	(0.0423)	0.0000	1	(0.4156)	01/06/2025
688009.SH	12/30/2024	SDB3260122838	2,869.00	0.8624	2,521.62	2,474.17	0.0000	4.3300	50.0000	0.0000	(0.3033)	(0.0344)	0.0000	1	(0.3377)	01/06/2025
688009.SH	12/30/2024	SDB3260122838	7,100.00	0.8624	6,240.33	6,122.91	0.0000	4.3300	50.0000	0.0000	(0.7506)	(0.0850)	0.0000	1	(0.8356)	01/06/2025
688009.SH	12/30/2024	SDB3260122838	300.00	0.8624	263.68	258.71	0.0000	4.3300	50.0000	0.0000	(0.0317)	(0.0036)	0.0000	1	(0.0353)	01/06/2025
688009.SH	12/30/2024	SDB3260122838	396.00	0.8624	348.05	341.50	0.0000	4.3300	50.0000	0.0000	(0.0419)	(0.0047)	0.0000	1	(0.0466)	01/06/2025
688009.SH	12/30/2024	SDB3260122838	804.00	0.8624	706.65	693.36	0.0000	4.3300	50.0000	0.0000	(0.0850)	(0.0096)	0.0000	1	(0.0946)	01/06/2025
688009.SH	12/30/2024	SDB3260122838	4,857.00	0.8624	4,268.91	4,188.59	0.0000	4.3300	50.0000	0.0000	(0.5135)	(0.0582)	0.0000	1	(0.5716)	01/06/2025
688009.SH	12/30/2024	SDB3260122838	1,649.00	0.8624	1,449.34	1,422.07	0.0000	4.3300	50.0000	0.0000	(0.1743)	(0.0198)	0.0000	1	(0.1941)	01/06/2025
688009.SH	12/30/2024	SDB3260122838	556.00	0.8624	488.68	479.48	0.0000	4.3300	50.0000	0.0000	(0.0588)	(0.0067)	0.0000	1	(0.0654)	01/06/2025
688009.SH	12/30/2024	SDB3260122838	26,451.00	0.8624	23,248.31	22,810.87	0.0000	4.3300	50.0000	0.0000	(2.7963)	(0.3168)	0.0000	1	(3.1131)	01/06/2025
688009.SH	12/30/2024	SDB3260122838	665.00	0.8624	584.48	573.48	0.0000	4.3300	50.0000	0.0000	(0.0703)	(0.0080)	0.0000	1	(0.0783)	01/06/2025
688009.SH	12/30/2024	SDB3260122838	230.00	0.8624	202.15	198.35	0.0000	4.3300	50.0000	0.0000	(0.0243)	(0.0028)	0.0000	1	(0.0271)	01/06/2025
688009.SH	12/30/2024	SDB3260122838	1,405.00	0.8624	1,234.88	1,211.65	0.0000	4.3300	50.0000	0.0000	(0.1485)	(0.0168)	0.0000	1	(0.1654)	01/06/2025
688009.SH	12/30/2024	SDB3260122838	3,058.00	0.8624	2,687.74	2,637.16	0.0000	4.3300	50.0000	0.0000	(0.3233)	(0.0366)	0.0000	1	(0.3599)	01/06/2025
688009.SH	12/30/2024	SDB3260122838	717.00	0.8624	630.19	618.33	0.0000	4.3300	50.0000	0.0000	(0.0758)	(0.0086)	0.0000	1	(0.0844)	01/06/2025
688009.SH	12/30/2024	SDB3260122838	7,325.00	0.8624	6,438.09	6,316.95	0.0000	4.3300	50.0000	0.0000	(0.7744)	(0.0877)	0.0000	1	(0.8621)	01/06/2025
688009.SH	12/30/2024	SDB3260122838	1,235.00	0.8624	1,085.47	1,065.04	0.0000	4.3300	50.0000	0.0000	(0.1306)	(0.0148)	0.0000	1	(0.1453)	01/06/2025
688009.SH	12/30/2024	SDB3260122838	16,565.00	0.8624	14,559.31	14,285.36	0.0000	4.3300	50.0000	0.0000	(1.7512)	(0.1984)	0.0000	1	(1.9496)	01/06/2025
688009.SH	12/30/2024	SDB3260122838	37,549.00	0.8624	33,002.57	32,381.58	0.0000	4.3300	50.0000	0.0000	(3.9695)	(0.4497)	0.0000	1	(4.4192)	01/06/2025
688009.SH	12/30/2024	SDB3260122838	33,893.00	0.8624	29,789.24	29,228.71	0.0000	4.3300	50.0000	0.0000	(3.5830)	(0.4060)	0.0000	1	(3.9889)	01/06/2025
688009.SH	12/30/2024	SDB3260122838	222.00	0.8624	195.12	191.45	0.0000	4.3300	50.0000	0.0000	(0.0235)	(0.0027)	0.0000	1	(0.0261)	01/06/2025
688009.SH	12/30/2024	SDB3260122838	11,585.00	0.8624	10,182.29	9,990.70	0.0000	4.3300	50.0000	0.0000	(1.2247)	(0.1388)	0.0000	1	(1.3635)	01/06/2025
688009.SH	12/30/2024	SDB3260122838	1,212.00	0.8624	1,065.25	1,045.21	0.0000	4.3300	50.0000	0.0000	(0.1281)	(0.0145)	0.0000	1	(0.1426)	01/06/2025
688009.SH	12/30/2024	SDB3260122838	5,482.00	0.8624	4,818.24	4,727.58	0.0000	4.3300	50.0000	0.0000	(0.5795)	(0.0657)	0.0000	1	(0.6452)	01/06/2025
688009.SH	12/30/2024	SDB3260122838	7,406.00	0.8624	6,509.28	6,386.80	0.0000	4.3300	50.0000	0.0000	(0.7829)	(0.0887)	0.0000	1	(0.8716)	01/06/2025
688009.SH	12/30/2024	SDB3260122838	3,787.00	0.8624	3,328.47	3,265.84	0.0000	4.3300	50.0000	0.0000	(0.4003)	(0.0454)	0.0000	1	(0.4457)	01/06/2025
688009.SH	12/30/2024	SDB3260122838	1,013.00	0.8624	890.35	873.59	0.0000	4.3300	50.0000	0.0000	(0.1071)	(0.0121)	0.0000	1	(0.1192)	01/06/2025
688009.SH	12/30/2024	SDB3260122838	5,320.00	0.8624	4,675.85	4,587.87	0.0000	4.3300	50.0000	0.0000	(0.5624)	(0.0637)	0.0000	1	(0.6261)	01/06/2025
688009.SH	12/30/2024	SDB3260122838	280.00	0.8624	246.10	241.47	0.0000	4.3300	50.0000	0.0000	(0.0296)	(0.0034)	0.0000	1	(0.0330)	01/06/2025
688009.SH	12/27/2024	SDB3260122838	802.00	0.8580	688.48	688.09	0.0000	4.3300	50.0000	0.0000	(0.2484)	(0.0287)	0.0000	3	(0.2771)	01/06/2025
688009.SH	12/27/2024	SDB3260122838	7,898.00	0.8580	6,842.53	6,776.20	0.0000	4.3300	50.0000	0.0000	(2.4690)	(0.2823)	0.0000	3	(2.7514)	01/06/2025
688009.SH	12/27/2024	SDB3260122838	228.00	0.8580	200.88	195.62	0.0000	4.3300	50.0000	0.0000	(0.0725)	(0.0082)	0.0000	3	(0.0806)	01/06/2025
688009.SH	12/27/2024	SDB3260122838	4,472.00	0.8580	3,922.50	3,836.82	0.0000	4.3300	50.0000	0.0000	(1.4154)	(0.1599)	0.0000	3	(1.5752)	01/06/2025
688009.SH	12/27/2024	SDB3260122838	4,663.00	0.8580	4,154.04	4,000.69	0.0000	4.3300	50.0000	0.0000	(1.4989)	(0.1667)	0.0000	3	(1.6656)	01/06/2025
688009.SH	12/27/2024	SDB3260122838	237.00	0.8580	211.04	203.34	0.0000	4.3300	50.0000	0.0000	(0.0762)	(0.0085)	0.0000	3	(0.0846)	01/06/2025
688009.SH	12/27/2024	SDB3260122838	1,304.00	0.8580	1,150.22	1,118.79	0.0000	4.3300	50.0000	0.0000	(0.4150)	(0.0466)	0.0000	3	(0.4617)	01/06/2025
688009.SH	12/27/2024	SDB3260122838	47,110.00	0.8580	41,632.61	40,418.68	0.0000	4.3300	50.0000	0.0000	(15.0224)	(1.6841)	0.0000	3	(16.7065)	01/06/2025
688009.SH	12/27/2024	SDB3260122838	986.00	0.8580	870.18	845.95	0.0000	4.3300	50.0000	0.0000	(0.3240)	(0.0352)	0.0000	3	(0.3492)	01/06/2025
688009.SH	12/27/2024	SDB3260122838	4,563.00	0.8580	4,084.73	3,914.89	0.0000	4.3300	50.0000	0.0000	(1.4739)	(0.1631)	0.0000	3	(1.6370)	01/06/2025
688009.SH	12/27/2024	SDB3260122838	837.00	0.8580	748.67	718.12	0.0000	4.3300	50.0000	0.0000	(0.2701)	(0.0299)	0.0000	3	(0.3001)	01/06/2025
688009.SH	12/27/2024	SDB3260122838	2,170.00	0.8580	1,918.29	1,861.78	0.0000	4.3300	50.0000	0.0000	(0.6922)	(0.0776)	0.0000	3	(0.7698)	01/06/2025
688009.SH	12/27/2024	SDB3260122838	2,530.00	0.8580	2,237.33	2,170.65	0.0000	4.3300	50.0000	0.0000	(0.8073)	(0.0904)	0.0000	3	(0.8977)	01/06/2025
688009.SH	12/27/2024	SDB3260122838	3,179.00	0.8580	2,794.09	2,727.47	0.0000	4.3300	50.0000	0.0000	(1.0082)	(0.1136)	0.0000	3	(1.1218)	01/06/2025
688009.SH	12/27/2024	SDB3260122838	5,348.00	0.8580	4,700.46	4,588.39	0.0000	4.3300	50.0000	0.0000	(1.6961)	(0.1912)	0.0000	3	(1.8873)	01/06/2025
688009.SH	12/27/2024	SDB3260122838	6,673.00	0.8580	5,865.03	5,725.19	0.0000	4.3300	50.0000	0.0000	(2.1163)	(0.2385)	0.0000	3	(2.3548)	01/06/2025
688009.SH	12/27/2024	SDB3260122838	46,381.00	0.8580	40,765.19	39,793.23	0.0000	4.3300	50.0000	0.0000	(14.7094)	(1.6581)	0.0000	3	(16.3675)	01/06/2025
688009.SH	12/27/2024	SDB3260122838	1,102.00	0.8580	968.57	945.48	0.0000	4.3300	50.0000	0.0000	(0.3495)	(0.0394)	0.0000	3	(0.3889)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
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CHINA RAILWAY SIGNAL & COMMUNICATION CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
688009.SH	12/27/2024	SDB3260122838	24,617.00	0.8580	21,636.37	21,120.50	0.0000	4.3300	50.0000	0.0000	(7.8071)	(0.8800)	0.0000	3	(8.6871)	01/06/2025
688009.SH	12/27/2024	SDB3260122838	8,448.00	0.8580	7,425.12	7,248.08	0.0000	4.3300	50.0000	0.0000	(2.6792)	(0.3020)	0.0000	3	(2.9812)	01/06/2025
688009.SH	12/27/2024	SDB3260122838	7,040.00	0.8580	6,187.60	6,040.07	0.0000	4.3300	50.0000	0.0000	(2.2327)	(0.2517)	0.0000	3	(2.4844)	01/06/2025
688009.SH	12/27/2024	SDB3260122838	1,012.00	0.8580	889.47	868.26	0.0000	4.3300	50.0000	0.0000	(0.3209)	(0.0362)	0.0000	3	(0.3571)	01/06/2025
688009.SH	12/27/2024	SDB3260122838	3,800.00	0.8580	3,339.90	3,260.26	0.0000	4.3300	50.0000	0.0000	(1.2051)	(0.1358)	0.0000	3	(1.3410)	01/06/2025
688009.SH	12/27/2024	SDB3260122838	200.00	0.8580	175.78	171.59	0.0000	4.3300	50.0000	0.0000	(0.0634)	(0.0071)	0.0000	3	(0.0706)	01/06/2025
688009.SH	12/27/2024	SDB3260122838	3,531.00	0.8580	3,103.47	3,029.47	0.0000	4.3300	50.0000	0.0000	(1.1198)	(0.1262)	0.0000	3	(1.2461)	01/06/2025
688009.SH	12/27/2024	SDB3260122838	2,869.00	0.8580	2,521.62	2,461.50	0.0000	4.3300	50.0000	0.0000	(0.9099)	(0.1026)	0.0000	3	(1.0124)	01/06/2025
688009.SH	12/27/2024	SDB3260122838	7,100.00	0.8580	6,240.33	6,091.54	0.0000	4.3300	50.0000	0.0000	(2.2517)	(0.2538)	0.0000	3	(2.5055)	01/06/2025
688009.SH	12/27/2024	SDB3260122838	300.00	0.8580	263.68	257.39	0.0000	4.3300	50.0000	0.0000	(0.0951)	(0.0107)	0.0000	3	(0.1059)	01/06/2025
688009.SH	12/27/2024	SDB3260122838	396.00	0.8580	348.05	339.75	0.0000	4.3300	50.0000	0.0000	(0.1256)	(0.0142)	0.0000	3	(0.1397)	01/06/2025
688009.SH	12/27/2024	SDB3260122838	804.00	0.8580	706.65	689.80	0.0000	4.3300	50.0000	0.0000	(0.2550)	(0.0287)	0.0000	3	(0.2837)	01/06/2025
688009.SH	12/27/2024	SDB3260122838	4,857.00	0.8580	4,268.91	4,167.13	0.0000	4.3300	50.0000	0.0000	(1.5404)	(0.1736)	0.0000	3	(1.7140)	01/06/2025
688009.SH	12/27/2024	SDB3260122838	1,649.00	0.8580	1,449.34	1,414.78	0.0000	4.3300	50.0000	0.0000	(0.5230)	(0.0589)	0.0000	3	(0.5819)	01/06/2025
688009.SH	12/27/2024	SDB3260122838	556.00	0.8580	488.68	477.03	0.0000	4.3300	50.0000	0.0000	(0.1763)	(0.0199)	0.0000	3	(0.1962)	01/06/2025
688009.SH	12/27/2024	SDB3260122838	26,451.00	0.8580	23,248.31	22,694.01	0.0000	4.3300	50.0000	0.0000	(8.3888)	(0.9456)	0.0000	3	(9.3343)	01/06/2025
688009.SH	12/27/2024	SDB3260122838	665.00	0.8580	584.48	570.55	0.0000	4.3300	50.0000	0.0000	(0.2109)	(0.0238)	0.0000	3	(0.2347)	01/06/2025
688009.SH	12/27/2024	SDB3260122838	230.00	0.8580	202.15	197.33	0.0000	4.3300	50.0000	0.0000	(0.0729)	(0.0082)	0.0000	3	(0.0812)	01/06/2025
688009.SH	12/27/2024	SDB3260122838	1,405.00	0.8580	1,234.88	1,205.44	0.0000	4.3300	50.0000	0.0000	(0.4456)	(0.0502)	0.0000	3	(0.4958)	01/06/2025
688009.SH	12/27/2024	SDB3260122838	3,058.00	0.8580	2,687.74	2,623.65	0.0000	4.3300	50.0000	0.0000	(0.9698)	(0.1093)	0.0000	3	(1.0791)	01/06/2025
688009.SH	12/27/2024	SDB3260122838	717.00	0.8580	630.19	615.16	0.0000	4.3300	50.0000	0.0000	(0.2274)	(0.0256)	0.0000	3	(0.2530)	01/06/2025
688009.SH	12/27/2024	SDB3260122838	7,325.00	0.8580	6,438.09	6,284.59	0.0000	4.3300	50.0000	0.0000	(2.3231)	(0.2619)	0.0000	3	(2.5849)	01/06/2025
688009.SH	12/27/2024	SDB3260122838	1,235.00	0.8580	1,085.47	1,059.59	0.0000	4.3300	50.0000	0.0000	(0.3917)	(0.0441)	0.0000	3	(0.4358)	01/06/2025
688009.SH	12/27/2024	SDB3260122838	16,565.00	0.8580	14,559.31	14,212.17	0.0000	4.3300	50.0000	0.0000	(5.2535)	(0.5922)	0.0000	3	(5.8457)	01/06/2025
688009.SH	12/27/2024	SDB3260122838	37,549.00	0.8580	33,002.57	32,215.69	0.0000	4.3300	50.0000	0.0000	(11.9084)	(1.3423)	0.0000	3	(13.2507)	01/06/2025
688009.SH	12/27/2024	SDB3260122838	33,893.00	0.8580	29,789.24	29,078.97	0.0000	4.3300	50.0000	0.0000	(10.7489)	(1.2116)	0.0000	3	(11.9606)	01/06/2025
688009.SH	12/27/2024	SDB3260122838	222.00	0.8580	195.12	190.47	0.0000	4.3300	50.0000	0.0000	(0.0704)	(0.0079)	0.0000	3	(0.0783)	01/06/2025
688009.SH	12/27/2024	SDB3260122838	11,585.00	0.8580	10,182.29	9,939.51	0.0000	4.3300	50.0000	0.0000	(3.6741)	(0.4141)	0.0000	3	(4.0883)	01/06/2025
688009.SH	12/27/2024	SDB3260122838	1,212.00	0.8580	1,065.25	1,039.85	0.0000	4.3300	50.0000	0.0000	(0.3844)	(0.0433)	0.0000	3	(0.4277)	01/06/2025
688009.SH	12/27/2024	SDB3260122838	5,482.00	0.8580	4,818.24	4,703.36	0.0000	4.3300	50.0000	0.0000	(1.7386)	(0.1960)	0.0000	3	(1.9346)	01/06/2025
688009.SH	12/27/2024	SDB3260122838	7,406.00	0.8580	6,509.28	6,354.08	0.0000	4.3300	50.0000	0.0000	(2.3488)	(0.2648)	0.0000	3	(2.6135)	01/06/2025
688009.SH	12/27/2024	SDB3260122838	3,787.00	0.8580	3,328.47	3,249.11	0.0000	4.3300	50.0000	0.0000	(1.2010)	(0.1354)	0.0000	3	(1.3364)	01/06/2025
688009.SH	12/27/2024	SDB3260122838	1,013.00	0.8580	890.35	869.12	0.0000	4.3300	50.0000	0.0000	(0.3213)	(0.0362)	0.0000	3	(0.3575)	01/06/2025
688009.SH	12/27/2024	SDB3260122838	5,320.00	0.8580	4,675.85	4,564.37	0.0000	4.3300	50.0000	0.0000	(1.6872)	(0.1902)	0.0000	3	(1.8774)	01/06/2025
688009.SH	12/27/2024	SDB3260122838	280.00	0.8580	246.10	240.23	0.0000	4.3300	50.0000	0.0000	(0.0888)	(0.0100)	0.0000	3	(0.0988)	01/06/2025
688009.SH	12/26/2024	SDB3260122838	228.00	0.8805	200.88	200.75	0.0000	4.3300	50.0000	0.0000	(0.0242)	(0.0028)	0.0000	1	(0.0269)	01/06/2025
688009.SH	12/26/2024	SDB3260122838	4,472.00	0.8805	3,922.50	3,937.61	0.0000	4.3300	50.0000	0.0000	(0.4718)	(0.0547)	0.0000	1	(0.5265)	01/06/2025
688009.SH	12/26/2024	SDB3260122838	4,663.00	0.8805	4,154.04	4,105.79	0.0000	4.3300	50.0000	0.0000	(0.4996)	(0.0570)	0.0000	1	(0.5567)	01/06/2025
688009.SH	12/26/2024	SDB3260122838	237.00	0.8805	211.04	208.68	0.0000	4.3300	50.0000	0.0000	(0.0254)	(0.0029)	0.0000	1	(0.0283)	01/06/2025
688009.SH	12/26/2024	SDB3260122838	1,304.00	0.8805	1,150.22	1,148.18	0.0000	4.3300	50.0000	0.0000	(0.1383)	(0.0159)	0.0000	1	(0.1543)	01/06/2025
688009.SH	12/26/2024	SDB3260122838	47,110.00	0.8805	41,632.61	41,480.50	0.0000	4.3300	50.0000	0.0000	(5.0075)	(0.5761)	0.0000	1	(5.5836)	01/06/2025
688009.SH	12/26/2024	SDB3260122838	986.00	0.8805	870.18	868.18	0.0000	4.3300	50.0000	0.0000	(0.1047)	(0.0121)	0.0000	1	(0.1167)	01/06/2025
688009.SH	12/26/2024	SDB3260122838	4,563.00	0.8805	4,084.73	4,017.74	0.0000	4.3300	50.0000	0.0000	(0.4913)	(0.0558)	0.0000	1	(0.5471)	01/06/2025
688009.SH	12/26/2024	SDB3260122838	837.00	0.8805	748.67	736.98	0.0000	4.3300	50.0000	0.0000	(0.0102)	(0.0000)	0.0000	1	(0.1003)	01/06/2025
688009.SH	12/26/2024	SDB3260122838	2,170.00	0.8805	1,918.29	1,910.69	0.0000	4.3300	50.0000	0.0000	(0.2307)	(0.0265)	0.0000	1	(0.2573)	01/06/2025
688009.SH	12/26/2024	SDB3260122838	2,530.00	0.8805	2,237.33	2,227.67	0.0000	4.3300	50.0000	0.0000	(0.2691)	(0.0309)	0.0000	1	(0.3000)	01/06/2025
688009.SH	12/26/2024	SDB3260122838	3,179.00	0.8805	2,794.09	2,799.12	0.0000	4.3300	50.0000	0.0000	(0.3361)	(0.0389)	0.0000	1	(0.3749)	01/06/2025
688009.SH	12/26/2024	SDB3260122838	5,348.00	0.8805	4,700.46	4,708.93	0.0000	4.3300	50.0000	0.0000	(0.5654)	(0.0654)	0.0000	1	(0.6308)	01/06/2025
688009.SH	12/26/2024	SDB3260122838	6,673.00	0.8805	5,865.03	5,875.60	0.0000	4.3300	50.0000	0.0000	(0.7054)	(0.0816)	0.0000	1	(0.7870)	01/06/2025
688009.SH	12/26/2024	SDB3260122838	46,381.00	0.8805	40,765.19	40,838.61	0.0000	4.3300	50.0000	0.0000	(4.9031)	(0.5672)	0.0000	1	(5.4703)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHINA RAILWAY SIGNAL & COMMUNICATION CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
688009.SH	12/26/2024	SDB3260122838	1,102.00	0.8805	968.57	970.31	0.0000	4.3300	50.0000	0.0000	(0.1165)	(0.0135)	0.0000	1	(0.1300)	01/06/2025
688009.SH	12/26/2024	SDB3260122838	24,617.00	0.8805	21,636.37	21,675.34	0.0000	4.3300	50.0000	0.0000	(2.6024)	(0.3010)	0.0000	1	(2.9034)	01/06/2025
688009.SH	12/26/2024	SDB3260122838	8,448.00	0.8805	7,425.12	7,438.49	0.0000	4.3300	50.0000	0.0000	(0.8931)	(0.1033)	0.0000	1	(0.9964)	01/06/2025
688009.SH	12/26/2024	SDB3260122838	7,040.00	0.8805	6,187.60	6,198.74	0.0000	4.3300	50.0000	0.0000	(0.7442)	(0.0861)	0.0000	1	(0.8303)	01/06/2025
688009.SH	12/26/2024	SDB3260122838	1,012.00	0.8805	889.47	891.07	0.0000	4.3300	50.0000	0.0000	(0.1070)	(0.0124)	0.0000	1	(0.1194)	01/06/2025
688009.SH	12/26/2024	SDB3260122838	3,800.00	0.8805	3,339.90	3,345.91	0.0000	4.3300	50.0000	0.0000	(0.4017)	(0.0465)	0.0000	1	(0.4482)	01/06/2025
688009.SH	12/26/2024	SDB3260122838	200.00	0.8805	175.78	176.10	0.0000	4.3300	50.0000	0.0000	(0.0211)	(0.0024)	0.0000	1	(0.0236)	01/06/2025
688009.SH	12/26/2024	SDB3260122838	3,531.00	0.8805	3,103.47	3,109.06	0.0000	4.3300	50.0000	0.0000	(0.3733)	(0.0432)	0.0000	1	(0.4165)	01/06/2025
688009.SH	12/26/2024	SDB3260122838	2,869.00	0.8805	2,521.62	2,526.16	0.0000	4.3300	50.0000	0.0000	(0.3033)	(0.0351)	0.0000	1	(0.3384)	01/06/2025
688009.SH	12/26/2024	SDB3260122838	7,100.00	0.8805	6,240.33	6,251.57	0.0000	4.3300	50.0000	0.0000	(0.7506)	(0.0868)	0.0000	1	(0.8374)	01/06/2025
688009.SH	12/26/2024	SDB3260122838	300.00	0.8805	263.68	264.15	0.0000	4.3300	50.0000	0.0000	(0.0317)	(0.0037)	0.0000	1	(0.0354)	01/06/2025
688009.SH	12/26/2024	SDB3260122838	396.00	0.8805	348.05	348.68	0.0000	4.3300	50.0000	0.0000	(0.0419)	(0.0048)	0.0000	1	(0.0467)	01/06/2025
688009.SH	12/26/2024	SDB3260122838	804.00	0.8805	706.65	707.92	0.0000	4.3300	50.0000	0.0000	(0.0850)	(0.0098)	0.0000	1	(0.0948)	01/06/2025
688009.SH	12/26/2024	SDB3260122838	4,857.00	0.8805	4,268.91	4,276.60	0.0000	4.3300	50.0000	0.0000	(0.5135)	(0.0594)	0.0000	1	(0.5729)	01/06/2025
688009.SH	12/26/2024	SDB3260122838	1,649.00	0.8805	1,449.34	1,451.95	0.0000	4.3300	50.0000	0.0000	(0.1743)	(0.0202)	0.0000	1	(0.1945)	01/06/2025
688009.SH	12/26/2024	SDB3260122838	556.00	0.8805	488.68	489.56	0.0000	4.3300	50.0000	0.0000	(0.0588)	(0.0068)	0.0000	1	(0.0656)	01/06/2025
688009.SH	12/26/2024	SDB3260122838	26,451.00	0.8805	23,248.31	23,290.18	0.0000	4.3300	50.0000	0.0000	(2.7963)	(0.3235)	0.0000	1	(3.1197)	01/06/2025
688009.SH	12/26/2024	SDB3260122838	665.00	0.8805	584.48	585.53	0.0000	4.3300	50.0000	0.0000	(0.0703)	(0.0081)	0.0000	1	(0.0784)	01/06/2025
688009.SH	12/26/2024	SDB3260122838	230.00	0.8805	202.15	202.52	0.0000	4.3300	50.0000	0.0000	(0.0243)	(0.0028)	0.0000	1	(0.0271)	01/06/2025
688009.SH	12/26/2024	SDB3260122838	1,405.00	0.8805	1,234.88	1,237.11	0.0000	4.3300	50.0000	0.0000	(0.1485)	(0.0172)	0.0000	1	(0.1657)	01/06/2025
688009.SH	12/26/2024	SDB3260122838	3,058.00	0.8805	2,687.74	2,692.58	0.0000	4.3300	50.0000	0.0000	(0.3233)	(0.0374)	0.0000	1	(0.3607)	01/06/2025
688009.SH	12/26/2024	SDB3260122838	717.00	0.8805	630.19	631.32	0.0000	4.3300	50.0000	0.0000	(0.0758)	(0.0088)	0.0000	1	(0.0846)	01/06/2025
688009.SH	12/26/2024	SDB3260122838	7,325.00	0.8805	6,438.09	6,449.68	0.0000	4.3300	50.0000	0.0000	(0.7744)	(0.0896)	0.0000	1	(0.8639)	01/06/2025
688009.SH	12/26/2024	SDB3260122838	1,235.00	0.8805	1,085.47	1,087.42	0.0000	4.3300	50.0000	0.0000	(0.1306)	(0.0151)	0.0000	1	(0.1457)	01/06/2025
688009.SH	12/26/2024	SDB3260122838	16,565.00	0.8805	14,559.31	14,585.53	0.0000	4.3300	50.0000	0.0000	(1.7512)	(0.2026)	0.0000	1	(1.9537)	01/06/2025
688009.SH	12/26/2024	SDB3260122838	37,549.00	0.8805	33,002.57	33,062.01	0.0000	4.3300	50.0000	0.0000	(3.9695)	(0.4592)	0.0000	1	(4.4287)	01/06/2025
688009.SH	12/26/2024	SDB3260122838	33,893.00	0.8805	29,789.24	29,842.89	0.0000	4.3300	50.0000	0.0000	(3.5830)	(0.4145)	0.0000	1	(3.9975)	01/06/2025
688009.SH	12/26/2024	SDB3260122838	222.00	0.8805	195.12	195.47	0.0000	4.3300	50.0000	0.0000	(0.0235)	(0.0027)	0.0000	1	(0.0262)	01/06/2025
688009.SH	12/26/2024	SDB3260122838	11,585.00	0.8805	10,182.29	10,200.63	0.0000	4.3300	50.0000	0.0000	(1.2247)	(0.1417)	0.0000	1	(1.3664)	01/06/2025
688009.SH	12/26/2024	SDB3260122838	1,212.00	0.8805	1,065.25	1,067.17	0.0000	4.3300	50.0000	0.0000	(0.1281)	(0.0148)	0.0000	1	(0.1429)	01/06/2025
688009.SH	12/26/2024	SDB3260122838	5,482.00	0.8805	4,818.24	4,826.92	0.0000	4.3300	50.0000	0.0000	(0.5795)	(0.0670)	0.0000	1	(0.6466)	01/06/2025
688009.SH	12/26/2024	SDB3260122838	7,406.00	0.8805	6,509.28	6,521.01	0.0000	4.3300	50.0000	0.0000	(0.7829)	(0.0906)	0.0000	1	(0.8735)	01/06/2025
688009.SH	12/26/2024	SDB3260122838	3,787.00	0.8805	3,328.47	3,334.46	0.0000	4.3300	50.0000	0.0000	(0.4003)	(0.0463)	0.0000	1	(0.4467)	01/06/2025
688009.SH	12/26/2024	SDB3260122838	1,013.00	0.8805	890.35	891.95	0.0000	4.3300	50.0000	0.0000	(0.1071)	(0.0124)	0.0000	1	(0.1195)	01/06/2025
688009.SH	12/26/2024	SDB3260122838	5,320.00	0.8805	4,675.85	4,684.28	0.0000	4.3300	50.0000	0.0000	(0.5624)	(0.0651)	0.0000	1	(0.6275)	01/06/2025
688009.SH	12/26/2024	SDB3260122838	280.00	0.8805	246.10	246.54	0.0000	4.3300	50.0000	0.0000	(0.0296)	(0.0034)	0.0000	1	(0.0330)	01/06/2025
688009.SH	12/24/2024	SDB3260122838	228.00	0.8805	200.88	200.75	0.0000	4.3300	50.0000	0.0000	(0.0483)	(0.0056)	0.0000	2	(0.0539)	01/06/2025
688009.SH	12/24/2024	SDB3260122838	4,472.00	0.8805	3,922.50	3,937.61	0.0000	4.3300	50.0000	0.0000	(0.9436)	(0.1094)	0.0000	2	(1.0530)	01/06/2025
688009.SH	12/24/2024	SDB3260122838	4,663.00	0.8805	4,154.04	4,105.79	0.0000	4.3300	50.0000	0.0000	(0.9993)	(0.1140)	0.0000	2	(1.1133)	01/06/2025
688009.SH	12/24/2024	SDB3260122838	237.00	0.8805	211.04	208.68	0.0000	4.3300	50.0000	0.0000	(0.0508)	(0.0058)	0.0000	2	(0.0566)	01/06/2025
688009.SH	12/24/2024	SDB3260122838	1,304.00	0.8805	1,150.22	1,148.18	0.0000	4.3300	50.0000	0.0000	(0.2767)	(0.0319)	0.0000	2	(0.3086)	01/06/2025
688009.SH	12/24/2024	SDB3260122838	47,110.00	0.8805	41,632.61	41,480.50	0.0000	4.3300	50.0000	0.0000	(10.0150)	(1.1522)	0.0000	2	(11.1672)	01/06/2025
688009.SH	12/24/2024	SDB3260122838	986.00	0.8805	870.18	868.18	0.0000	4.3300	50.0000	0.0000	(0.2093)	(0.0241)	0.0000	2	(0.2334)	01/06/2025
688009.SH	12/24/2024	SDB3260122838	4,563.00	0.8805	4,084.73	4,017.74	0.0000	4.3300	50.0000	0.0000	(0.9826)	(0.1116)	0.0000	2	(1.0942)	01/06/2025
688009.SH	12/24/2024	SDB3260122838	837.00	0.8805	748.67	736.98	0.0000	4.3300	50.0000	0.0000	(0.1801)	(0.0205)	0.0000	2	(0.2006)	01/06/2025
688009.SH	12/24/2024	SDB3260122838	2,170.00	0.8805	1,918.29	1,910.69	0.0000	4.3300	50.0000	0.0000	(0.4615)	(0.0531)	0.0000	2	(0.5145)	01/06/2025
688009.SH	12/24/2024	SDB3260122838	2,530.00	0.8805	2,237.33	2,227.67	0.0000	4.3300	50.0000	0.0000	(0.5382)	(0.0619)	0.0000	2	(0.6001)	01/06/2025
688009.SH	12/24/2024	SDB3260122838	3,179.00	0.8805	2,794.09	2,799.12	0.0000	4.3300	50.0000	0.0000	(0.6721)	(0.0778)	0.0000	2	(0.7499)	01/06/2025
688009.SH	12/24/2024	SDB3260122838	5,348.00	0.8805	4,700.46	4,708.93	0.0000	4.3300	50.0000	0.0000	(1.1307)	(0.1308)	0.0000	2	(1.2615)	01/06/2025
688009.SH	12/24/2024	SDB3260122838	6,673.00	0.8805	5,865.03	5,875.60	0.0000	4.3300	50.0000	0.0000	(1.4109)	(0.1632)	0.0000	2	(1.5741)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHINA RAILWAY SIGNAL & COMMUNICATION CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
688009.SH	12/24/2024	SDB3260122838	46,381.00	0.8805	40,765.19	40,838.61	0.0000	4.3300	50.0000	0.0000	(9.8063)	(1.1344)	0.0000	2	(10.9407)	01/06/2025
688009.SH	12/24/2024	SDB3260122838	1,102.00	0.8805	968.57	970.31	0.0000	4.3300	50.0000	0.0000	(0.2330)	(0.0270)	0.0000	2	(0.2599)	01/06/2025
688009.SH	12/24/2024	SDB3260122838	24,617.00	0.8805	21,636.37	21,675.34	0.0000	4.3300	50.0000	0.0000	(5.2047)	(0.6021)	0.0000	2	(5.8068)	01/06/2025
688009.SH	12/24/2024	SDB3260122838	8,448.00	0.8805	7,425.12	7,438.49	0.0000	4.3300	50.0000	0.0000	(1.7862)	(0.2066)	0.0000	2	(1.9928)	01/06/2025
688009.SH	12/24/2024	SDB3260122838	7,040.00	0.8805	6,187.60	6,198.74	0.0000	4.3300	50.0000	0.0000	(1.4885)	(0.1722)	0.0000	2	(1.6606)	01/06/2025
688009.SH	12/24/2024	SDB3260122838	1,012.00	0.8805	889.47	891.07	0.0000	4.3300	50.0000	0.0000	(0.2140)	(0.0248)	0.0000	2	(0.2387)	01/06/2025
688009.SH	12/24/2024	SDB3260122838	3,800.00	0.8805	3,339.90	3,345.91	0.0000	4.3300	50.0000	0.0000	(0.8034)	(0.0929)	0.0000	2	(0.8964)	01/06/2025
688009.SH	12/24/2024	SDB3260122838	200.00	0.8805	175.78	176.10	0.0000	4.3300	50.0000	0.0000	(0.0423)	(0.0049)	0.0000	2	(0.0472)	01/06/2025
688009.SH	12/24/2024	SDB3260122838	3,531.00	0.8805	3,103.47	3,109.06	0.0000	4.3300	50.0000	0.0000	(0.7466)	(0.0864)	0.0000	2	(0.8329)	01/06/2025
688009.SH	12/24/2024	SDB3260122838	2,869.00	0.8805	2,521.62	2,526.16	0.0000	4.3300	50.0000	0.0000	(0.6066)	(0.0702)	0.0000	2	(0.6768)	01/06/2025
688009.SH	12/24/2024	SDB3260122838	7,100.00	0.8805	6,240.33	6,251.57	0.0000	4.3300	50.0000	0.0000	(1.5011)	(0.1737)	0.0000	2	(1.6748)	01/06/2025
688009.SH	12/24/2024	SDB3260122838	300.00	0.8805	263.68	264.15	0.0000	4.3300	50.0000	0.0000	(0.0634)	(0.0073)	0.0000	2	(0.0708)	01/06/2025
688009.SH	12/24/2024	SDB3260122838	396.00	0.8805	348.05	348.68	0.0000	4.3300	50.0000	0.0000	(0.0837)	(0.0097)	0.0000	2	(0.0934)	01/06/2025
688009.SH	12/24/2024	SDB3260122838	804.00	0.8805	706.65	707.92	0.0000	4.3300	50.0000	0.0000	(0.1700)	(0.0197)	0.0000	2	(0.1897)	01/06/2025
688009.SH	12/24/2024	SDB3260122838	4,857.00	0.8805	4,268.91	4,276.60	0.0000	4.3300	50.0000	0.0000	(1.0269)	(0.1188)	0.0000	2	(1.1457)	01/06/2025
688009.SH	12/24/2024	SDB3260122838	1,649.00	0.8805	1,449.34	1,451.95	0.0000	4.3300	50.0000	0.0000	(0.3486)	(0.0403)	0.0000	2	(0.3890)	01/06/2025
688009.SH	12/24/2024	SDB3260122838	556.00	0.8805	488.68	489.56	0.0000	4.3300	50.0000	0.0000	(0.1176)	(0.0136)	0.0000	2	(0.1312)	01/06/2025
688009.SH	12/24/2024	SDB3260122838	26,451.00	0.8805	23,248.31	23,290.18	0.0000	4.3300	50.0000	0.0000	(5.5925)	(0.6469)	0.0000	2	(6.2395)	01/06/2025
688009.SH	12/24/2024	SDB3260122838	665.00	0.8805	584.48	585.53	0.0000	4.3300	50.0000	0.0000	(0.1406)	(0.0163)	0.0000	2	(0.1569)	01/06/2025
688009.SH	12/24/2024	SDB3260122838	230.00	0.8805	202.15	202.52	0.0000	4.3300	50.0000	0.0000	(0.0486)	(0.0056)	0.0000	2	(0.0543)	01/06/2025
688009.SH	12/24/2024	SDB3260122838	1,405.00	0.8805	1,234.88	1,237.11	0.0000	4.3300	50.0000	0.0000	(0.2971)	(0.0344)	0.0000	2	(0.3314)	01/06/2025
688009.SH	12/24/2024	SDB3260122838	3,058.00	0.8805	2,687.74	2,692.58	0.0000	4.3300	50.0000	0.0000	(0.6466)	(0.0748)	0.0000	2	(0.7213)	01/06/2025
688009.SH	12/24/2024	SDB3260122838	717.00	0.8805	630.19	631.32	0.0000	4.3300	50.0000	0.0000	(0.1516)	(0.0175)	0.0000	2	(0.1691)	01/06/2025
688009.SH	12/24/2024	SDB3260122838	7,325.00	0.8805	6,438.09	6,449.68	0.0000	4.3300	50.0000	0.0000	(1.5487)	(0.1792)	0.0000	2	(1.7279)	01/06/2025
688009.SH	12/24/2024	SDB3260122838	1,235.00	0.8805	1,085.47	1,087.42	0.0000	4.3300	50.0000	0.0000	(0.2611)	(0.0302)	0.0000	2	(0.2913)	01/06/2025
688009.SH	12/24/2024	SDB3260122838	16,565.00	0.8805	14,559.31	14,585.53	0.0000	4.3300	50.0000	0.0000	(3.5023)	(0.4052)	0.0000	2	(3.9075)	01/06/2025
688009.SH	12/24/2024	SDB3260122838	37,549.00	0.8805	33,002.57	33,062.01	0.0000	4.3300	50.0000	0.0000	(7.9390)	(0.9184)	0.0000	2	(8.8573)	01/06/2025
688009.SH	12/24/2024	SDB3260122838	33,893.00	0.8805	29,789.24	29,842.89	0.0000	4.3300	50.0000	0.0000	(7.1660)	(0.8290)	0.0000	2	(7.9949)	01/06/2025
688009.SH	12/24/2024	SDB3260122838	222.00	0.8805	195.12	195.47	0.0000	4.3300	50.0000	0.0000	(0.0469)	(0.0054)	0.0000	2	(0.0524)	01/06/2025
688009.SH	12/24/2024	SDB3260122838	11,585.00	0.8805	10,182.29	10,200.63	0.0000	4.3300	50.0000	0.0000	(2.4494)	(0.2834)	0.0000	2	(2.7328)	01/06/2025
688009.SH	12/24/2024	SDB3260122838	1,212.00	0.8805	1,065.25	1,067.17	0.0000	4.3300	50.0000	0.0000	(0.2563)	(0.0296)	0.0000	2	(0.2859)	01/06/2025
688009.SH	12/24/2024	SDB3260122838	5,482.00	0.8805	4,818.24	4,826.92	0.0000	4.3300	50.0000	0.0000	(1.1591)	(0.1341)	0.0000	2	(1.2931)	01/06/2025
688009.SH	12/24/2024	SDB3260122838	7,406.00	0.8805	6,509.28	6,521.01	0.0000	4.3300	50.0000	0.0000	(1.5658)	(0.1811)	0.0000	2	(1.7470)	01/06/2025
688009.SH	12/24/2024	SDB3260122838	3,787.00	0.8805	3,328.47	3,334.46	0.0000	4.3300	50.0000	0.0000	(0.8007)	(0.0926)	0.0000	2	(0.8933)	01/06/2025
688009.SH	12/24/2024	SDB3260122838	1,013.00	0.8805	890.35	891.95	0.0000	4.3300	50.0000	0.0000	(0.2142)	(0.0248)	0.0000	2	(0.2390)	01/06/2025
688009.SH	12/24/2024	SDB3260122838	5,320.00	0.8805	4,675.85	4,684.28	0.0000	4.3300	50.0000	0.0000	(1.1248)	(0.1301)	0.0000	2	(1.2549)	01/06/2025
688009.SH	12/24/2024	SDB3260122838	280.00	0.8805	246.10	246.54	0.0000	4.3300	50.0000	0.0000	(0.0592)	(0.0068)	0.0000	2	(0.0660)	01/06/2025
688009.SH	12/23/2024	SDB3260122838	4,663.00	0.8861	4,154.04	4,131.87	0.0000	4.3300	50.0000	0.0000	(0.4996)	(0.0574)	0.0000	1	(0.5570)	01/06/2025
688009.SH	12/23/2024	SDB3260122838	237.00	0.8861	211.04	210.00	0.0000	4.3300	50.0000	0.0000	(0.0254)	(0.0029)	0.0000	1	(0.0283)	01/06/2025
688009.SH	12/23/2024	SDB3260122838	1,304.00	0.8861	1,150.22	1,155.47	0.0000	4.3300	50.0000	0.0000	(0.1383)	(0.0160)	0.0000	1	(0.1544)	01/06/2025
688009.SH	12/23/2024	SDB3260122838	47,110.00	0.8861	41,632.61	41,744.03	0.0000	4.3300	50.0000	0.0000	(5.0755)	(0.5798)	0.0000	1	(5.5873)	01/06/2025
688009.SH	12/23/2024	SDB3260122838	986.00	0.8861	870.18	873.69	0.0000	4.3300	50.0000	0.0000	(0.1047)	(0.0121)	0.0000	1	(0.1168)	01/06/2025
688009.SH	12/23/2024	SDB3260122838	4,563.00	0.8861	4,084.73	4,043.26	0.0000	4.3300	50.0000	0.0000	(0.4913)	(0.0562)	0.0000	1	(0.5475)	01/06/2025
688009.SH	12/23/2024	SDB3260122838	837.00	0.8861	748.67	741.66	0.0000	4.3300	50.0000	0.0000	(0.0900)	(0.0103)	0.0000	1	(0.1003)	01/06/2025
688009.SH	12/23/2024	SDB3260122838	2,170.00	0.8861	1,918.29	1,922.83	0.0000	4.3300	50.0000	0.0000	(0.2307)	(0.0267)	0.0000	1	(0.2574)	01/06/2025
688009.SH	12/23/2024	SDB3260122838	2,530.00	0.8861	2,237.33	2,241.83	0.0000	4.3300	50.0000	0.0000	(0.2691)	(0.0311)	0.0000	1	(0.3002)	01/06/2025
688009.SH	12/23/2024	SDB3260122838	3,179.00	0.8861	2,794.09	2,816.90	0.0000	4.3300	50.0000	0.0000	(0.3361)	(0.0391)	0.0000	1	(0.3752)	01/06/2025
688009.SH	12/23/2024	SDB3260122838	5,348.00	0.8861	4,700.46	4,738.85	0.0000	4.3300	50.0000	0.0000	(0.5654)	(0.0658)	0.0000	1	(0.6312)	01/06/2025
688009.SH	12/23/2024	SDB3260122838	6,673.00	0.8861	5,865.03	5,912.93	0.0000	4.3300	50.0000	0.0000	(0.7054)	(0.0821)	0.0000	1	(0.7876)	01/06/2025
688009.SH	12/23/2024	SDB3260122838	46,381.00	0.8861	40,765.19	41,098.06	0.0000	4.3300	50.0000	0.0000	(4.9031)	(0.5708)	0.0000	1	(5.4740)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHINA RAILWAY SIGNAL & COMMUNICATION CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
688009.SH	12/23/2024	SDB3260122838	1,102.00	0.8861	968.57	976.48	0.0000	4.3300	50.0000	0.0000	(0.1165)	(0.0136)	0.0000	1	(0.1301)	01/06/2025
688009.SH	12/23/2024	SDB3260122838	24,617.00	0.8861	21,636.37	21,813.05	0.0000	4.3300	50.0000	0.0000	(2.6024)	(0.3030)	0.0000	1	(2.9053)	01/06/2025
688009.SH	12/23/2024	SDB3260122838	8,448.00	0.8861	7,425.12	7,485.75	0.0000	4.3300	50.0000	0.0000	(0.8931)	(0.1040)	0.0000	1	(0.9970)	01/06/2025
688009.SH	12/23/2024	SDB3260122838	7,040.00	0.8861	6,187.60	6,238.12	0.0000	4.3300	50.0000	0.0000	(0.7442)	(0.0866)	0.0000	1	(0.8309)	01/06/2025
688009.SH	12/23/2024	SDB3260122838	1,012.00	0.8861	889.47	896.73	0.0000	4.3300	50.0000	0.0000	(0.1070)	(0.0125)	0.0000	1	(0.1194)	01/06/2025
688009.SH	12/23/2024	SDB3260122838	3,800.00	0.8861	3,339.90	3,367.17	0.0000	4.3300	50.0000	0.0000	(0.4017)	(0.0468)	0.0000	1	(0.4485)	01/06/2025
688009.SH	12/23/2024	SDB3260122838	200.00	0.8861	175.78	177.22	0.0000	4.3300	50.0000	0.0000	(0.0211)	(0.0025)	0.0000	1	(0.0236)	01/06/2025
688009.SH	12/23/2024	SDB3260122838	3,531.00	0.8861	3,103.47	3,128.81	0.0000	4.3300	50.0000	0.0000	(0.3733)	(0.0435)	0.0000	1	(0.4167)	01/06/2025
688009.SH	12/23/2024	SDB3260122838	2,869.00	0.8861	2,521.62	2,542.21	0.0000	4.3300	50.0000	0.0000	(0.3033)	(0.0353)	0.0000	1	(0.3386)	01/06/2025
688009.SH	12/23/2024	SDB3260122838	7,100.00	0.8861	6,240.33	6,291.29	0.0000	4.3300	50.0000	0.0000	(0.7506)	(0.0874)	0.0000	1	(0.8380)	01/06/2025
688009.SH	12/23/2024	SDB3260122838	300.00	0.8861	263.68	265.83	0.0000	4.3300	50.0000	0.0000	(0.0317)	(0.0037)	0.0000	1	(0.0354)	01/06/2025
688009.SH	12/23/2024	SDB3260122838	396.00	0.8861	348.05	350.89	0.0000	4.3300	50.0000	0.0000	(0.0419)	(0.0049)	0.0000	1	(0.0467)	01/06/2025
688009.SH	12/23/2024	SDB3260122838	804.00	0.8861	706.65	712.42	0.0000	4.3300	50.0000	0.0000	(0.0850)	(0.0099)	0.0000	1	(0.0949)	01/06/2025
688009.SH	12/23/2024	SDB3260122838	4,857.00	0.8861	4,268.91	4,303.77	0.0000	4.3300	50.0000	0.0000	(0.5135)	(0.0598)	0.0000	1	(0.5732)	01/06/2025
688009.SH	12/23/2024	SDB3260122838	1,649.00	0.8861	1,449.34	1,461.17	0.0000	4.3300	50.0000	0.0000	(0.1743)	(0.0203)	0.0000	1	(0.1946)	01/06/2025
688009.SH	12/23/2024	SDB3260122838	556.00	0.8861	488.68	492.67	0.0000	4.3300	50.0000	0.0000	(0.0588)	(0.0068)	0.0000	1	(0.0656)	01/06/2025
688009.SH	12/23/2024	SDB3260122838	26,451.00	0.8861	23,248.31	23,438.15	0.0000	4.3300	50.0000	0.0000	(2.7963)	(0.3255)	0.0000	1	(3.1218)	01/06/2025
688009.SH	12/23/2024	SDB3260122838	665.00	0.8861	584.48	589.25	0.0000	4.3300	50.0000	0.0000	(0.0703)	(0.0082)	0.0000	1	(0.0785)	01/06/2025
688009.SH	12/23/2024	SDB3260122838	230.00	0.8861	202.15	203.80	0.0000	4.3300	50.0000	0.0000	(0.0243)	(0.0028)	0.0000	1	(0.0271)	01/06/2025
688009.SH	12/23/2024	SDB3260122838	1,405.00	0.8861	1,234.88	1,244.97	0.0000	4.3300	50.0000	0.0000	(0.1485)	(0.0173)	0.0000	1	(0.1658)	01/06/2025
688009.SH	12/23/2024	SDB3260122838	3,058.00	0.8861	2,687.74	2,709.68	0.0000	4.3300	50.0000	0.0000	(0.3233)	(0.0376)	0.0000	1	(0.3609)	01/06/2025
688009.SH	12/23/2024	SDB3260122838	717.00	0.8861	630.19	635.33	0.0000	4.3300	50.0000	0.0000	(0.0758)	(0.0088)	0.0000	1	(0.0846)	01/06/2025
688009.SH	12/23/2024	SDB3260122838	7,325.00	0.8861	6,438.09	6,490.66	0.0000	4.3300	50.0000	0.0000	(0.7744)	(0.0901)	0.0000	1	(0.8645)	01/06/2025
688009.SH	12/23/2024	SDB3260122838	1,235.00	0.8861	1,085.47	1,094.33	0.0000	4.3300	50.0000	0.0000	(0.1306)	(0.0152)	0.0000	1	(0.1458)	01/06/2025
688009.SH	12/23/2024	SDB3260122838	16,565.00	0.8861	14,559.31	14,678.20	0.0000	4.3300	50.0000	0.0000	(1.7512)	(0.2039)	0.0000	1	(1.9550)	01/06/2025
688009.SH	12/23/2024	SDB3260122838	37,549.00	0.8861	33,002.57	33,272.06	0.0000	4.3300	50.0000	0.0000	(3.9695)	(0.4621)	0.0000	1	(4.4316)	01/06/2025
688009.SH	12/23/2024	SDB3260122838	33,893.00	0.8861	29,789.24	30,032.49	0.0000	4.3300	50.0000	0.0000	(3.5830)	(0.4171)	0.0000	1	(4.0001)	01/06/2025
688009.SH	12/23/2024	SDB3260122838	222.00	0.8861	195.12	196.71	0.0000	4.3300	50.0000	0.0000	(0.0235)	(0.0027)	0.0000	1	(0.0262)	01/06/2025
688009.SH	12/23/2024	SDB3260122838	11,585.00	0.8861	10,182.29	10,265.43	0.0000	4.3300	50.0000	0.0000	(1.2247)	(0.1426)	0.0000	1	(1.3673)	01/06/2025
688009.SH	12/23/2024	SDB3260122838	1,212.00	0.8861	1,065.25	1,073.95	0.0000	4.3300	50.0000	0.0000	(0.1281)	(0.0149)	0.0000	1	(0.1430)	01/06/2025
688009.SH	12/23/2024	SDB3260122838	5,482.00	0.8861	4,818.24	4,857.58	0.0000	4.3300	50.0000	0.0000	(0.5795)	(0.0675)	0.0000	1	(0.6470)	01/06/2025
688009.SH	12/23/2024	SDB3260122838	7,406.00	0.8861	6,509.28	6,562.43	0.0000	4.3300	50.0000	0.0000	(0.7829)	(0.0911)	0.0000	1	(0.8741)	01/06/2025
688009.SH	12/23/2024	SDB3260122838	3,787.00	0.8861	3,328.47	3,355.65	0.0000	4.3300	50.0000	0.0000	(0.4003)	(0.0466)	0.0000	1	(0.4469)	01/06/2025
688009.SH	12/23/2024	SDB3260122838	1,013.00	0.8861	890.35	897.62	0.0000	4.3300	50.0000	0.0000	(0.1071)	(0.0125)	0.0000	1	(0.1196)	01/06/2025
688009.SH	12/23/2024	SDB3260122838	5,320.00	0.8861	4,675.85	4,714.04	0.0000	4.3300	50.0000	0.0000	(0.5624)	(0.0655)	0.0000	1	(0.6279)	01/06/2025
688009.SH	12/23/2024	SDB3260122838	280.00	0.8861	246.10	248.11	0.0000	4.3300	50.0000	0.0000	(0.0296)	(0.0034)	0.0000	1	(0.0330)	01/06/2025
688009.SH	12/20/2024	SDB3260122838	1,304.00	0.8791	1,150.22	1,146.30	0.0000	4.3300	50.0000	0.0000	(0.4150)	(0.0478)	0.0000	3	(0.4628)	01/06/2025
688009.SH	12/20/2024	SDB3260122838	47,110.00	0.8791	41,632.61	41,412.71	0.0000	4.3300	50.0000	0.0000	(15.0224)	(1.7255)	0.0000	3	(16.7480)	01/06/2025
688009.SH	12/20/2024	SDB3260122838	986.00	0.8791	870.18	866.76	0.0000	4.3300	50.0000	0.0000	(0.3140)	(0.0361)	0.0000	3	(0.3501)	01/06/2025
688009.SH	12/20/2024	SDB3260122838	4,563.00	0.8791	4,084.73	4,011.17	0.0000	4.3300	50.0000	0.0000	(1.4739)	(0.1671)	0.0000	3	(1.6410)	01/06/2025
688009.SH	12/20/2024	SDB3260122838	837.00	0.8791	748.67	735.78	0.0000	4.3300	50.0000	0.0000	(0.2701)	(0.0307)	0.0000	3	(0.3008)	01/06/2025
688009.SH	12/20/2024	SDB3260122838	2,170.00	0.8791	1,918.29	1,907.57	0.0000	4.3300	50.0000	0.0000	(0.6922)	(0.0795)	0.0000	3	(0.7717)	01/06/2025
688009.SH	12/20/2024	SDB3260122838	2,530.00	0.8791	2,237.33	2,224.03	0.0000	4.3300	50.0000	0.0000	(0.8073)	(0.0927)	0.0000	3	(0.9000)	01/06/2025
688009.SH	12/20/2024	SDB3260122838	3,179.00	0.8791	2,794.09	2,794.54	0.0000	4.3300	50.0000	0.0000	(0.1164)	(0.0126)	0.0000	3	(1.1246)	01/06/2025
688009.SH	12/20/2024	SDB3260122838	5,348.00	0.8791	4,700.46	4,701.23	0.0000	4.3300	50.0000	0.0000	(1.6961)	(0.1959)	0.0000	3	(1.8920)	01/06/2025
688009.SH	12/20/2024	SDB3260122838	6,673.00	0.8791	5,865.03	5,865.99	0.0000	4.3300	50.0000	0.0000	(2.1163)	(0.2444)	0.0000	3	(2.3607)	01/06/2025
688009.SH	12/20/2024	SDB3260122838	46,381.00	0.8791	40,765.19	40,771.87	0.0000	4.3300	50.0000	0.0000	(14.7094)	(1.6988)	0.0000	3	(16.4083)	01/06/2025
688009.SH	12/20/2024	SDB3260122838	1,102.00	0.8791	968.57	968.73	0.0000	4.3300	50.0000	0.0000	(0.3495)	(0.0404)	0.0000	3	(0.3899)	01/06/2025
688009.SH	12/20/2024	SDB3260122838	24,617.00	0.8791	21,636.37	21,639.92	0.0000	4.3300	50.0000	0.0000	(7.8071)	(0.9017)	0.0000	3	(8.7088)	01/06/2025
688009.SH	12/20/2024	SDB3260122838	8,448.00	0.8791	7,425.12	7,426.33	0.0000	4.3300	50.0000	0.0000	(2.6792)	(0.3094)	0.0000	3	(2.9887)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHINA RAILWAY SIGNAL & COMMUNICATION CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
688009.SH	12/20/2024	SDB3260122838	7,040.00	0.8791	6,187.60	6,188.61	0.0000	4.3300	50.0000	0.0000	(2.2327)	(0.2579)	0.0000	3	(2.4905)	01/06/2025
688009.SH	12/20/2024	SDB3260122838	1,012.00	0.8791	889.47	889.61	0.0000	4.3300	50.0000	0.0000	(0.3209)	(0.0371)	0.0000	3	(0.3580)	01/06/2025
688009.SH	12/20/2024	SDB3260122838	3,800.00	0.8791	3,339.90	3,340.44	0.0000	4.3300	50.0000	0.0000	(1.2051)	(0.1392)	0.0000	3	(1.3443)	01/06/2025
688009.SH	12/20/2024	SDB3260122838	200.00	0.8791	175.78	175.81	0.0000	4.3300	50.0000	0.0000	(0.0634)	(0.0073)	0.0000	3	(0.0708)	01/06/2025
688009.SH	12/20/2024	SDB3260122838	3,531.00	0.8791	3,103.47	3,103.97	0.0000	4.3300	50.0000	0.0000	(1.1198)	(0.1293)	0.0000	3	(1.2492)	01/06/2025
688009.SH	12/20/2024	SDB3260122838	2,869.00	0.8791	2,521.62	2,522.03	0.0000	4.3300	50.0000	0.0000	(0.9099)	(0.1051)	0.0000	3	(1.0150)	01/06/2025
688009.SH	12/20/2024	SDB3260122838	7,100.00	0.8791	6,240.33	6,241.35	0.0000	4.3300	50.0000	0.0000	(2.2517)	(0.2601)	0.0000	3	(2.5118)	01/06/2025
688009.SH	12/20/2024	SDB3260122838	300.00	0.8791	263.68	263.72	0.0000	4.3300	50.0000	0.0000	(0.0951)	(0.0110)	0.0000	3	(0.1061)	01/06/2025
688009.SH	12/20/2024	SDB3260122838	396.00	0.8791	348.05	348.11	0.0000	4.3300	50.0000	0.0000	(0.1256)	(0.0145)	0.0000	3	(0.1401)	01/06/2025
688009.SH	12/20/2024	SDB3260122838	804.00	0.8791	706.65	706.77	0.0000	4.3300	50.0000	0.0000	(0.2550)	(0.0294)	0.0000	3	(0.2844)	01/06/2025
688009.SH	12/20/2024	SDB3260122838	4,857.00	0.8791	4,268.91	4,269.61	0.0000	4.3300	50.0000	0.0000	(1.5404)	(0.1779)	0.0000	3	(1.7183)	01/06/2025
688009.SH	12/20/2024	SDB3260122838	1,649.00	0.8791	1,449.34	1,449.58	0.0000	4.3300	50.0000	0.0000	(0.5230)	(0.0604)	0.0000	3	(0.5834)	01/06/2025
688009.SH	12/20/2024	SDB3260122838	556.00	0.8791	488.68	488.76	0.0000	4.3300	50.0000	0.0000	(0.1763)	(0.0204)	0.0000	3	(0.1967)	01/06/2025
688009.SH	12/20/2024	SDB3260122838	26,451.00	0.8791	23,248.31	23,252.12	0.0000	4.3300	50.0000	0.0000	(8.3888)	(0.9688)	0.0000	3	(9.3576)	01/06/2025
688009.SH	12/20/2024	SDB3260122838	665.00	0.8791	584.48	584.58	0.0000	4.3300	50.0000	0.0000	(0.2109)	(0.0244)	0.0000	3	(0.2353)	01/06/2025
688009.SH	12/20/2024	SDB3260122838	230.00	0.8791	202.15	202.18	0.0000	4.3300	50.0000	0.0000	(0.0084)	(0.0004)	0.0000	3	(0.0814)	01/06/2025
688009.SH	12/20/2024	SDB3260122838	1,405.00	0.8791	1,234.88	1,235.08	0.0000	4.3300	50.0000	0.0000	(0.4456)	(0.0515)	0.0000	3	(0.4970)	01/06/2025
688009.SH	12/20/2024	SDB3260122838	3,058.00	0.8791	2,687.74	2,688.18	0.0000	4.3300	50.0000	0.0000	(0.9698)	(0.1120)	0.0000	3	(1.0818)	01/06/2025
688009.SH	12/20/2024	SDB3260122838	717.00	0.8791	630.19	630.29	0.0000	4.3300	50.0000	0.0000	(0.2274)	(0.0263)	0.0000	3	(0.2537)	01/06/2025
688009.SH	12/20/2024	SDB3260122838	7,325.00	0.8791	6,438.09	6,439.14	0.0000	4.3300	50.0000	0.0000	(2.3231)	(0.2683)	0.0000	3	(2.5914)	01/06/2025
688009.SH	12/20/2024	SDB3260122838	1,235.00	0.8791	1,085.47	1,085.64	0.0000	4.3300	50.0000	0.0000	(0.3917)	(0.0452)	0.0000	3	(0.4369)	01/06/2025
688009.SH	12/20/2024	SDB3260122838	16,565.00	0.8791	14,559.31	14,561.70	0.0000	4.3300	50.0000	0.0000	(5.2535)	(0.6067)	0.0000	3	(5.8602)	01/06/2025
688009.SH	12/20/2024	SDB3260122838	37,549.00	0.8791	33,002.57	33,007.97	0.0000	4.3300	50.0000	0.0000	(11.9084)	(1.3753)	0.0000	3	(13.2838)	01/06/2025
688009.SH	12/20/2024	SDB3260122838	33,893.00	0.8791	29,789.24	29,794.12	0.0000	4.3300	50.0000	0.0000	(10.7489)	(1.2414)	0.0000	3	(11.9904)	01/06/2025
688009.SH	12/20/2024	SDB3260122838	222.00	0.8791	195.12	195.15	0.0000	4.3300	50.0000	0.0000	(0.0704)	(0.0081)	0.0000	3	(0.0785)	01/06/2025
688009.SH	12/20/2024	SDB3260122838	11,585.00	0.8791	10,182.29	10,183.96	0.0000	4.3300	50.0000	0.0000	(3.6741)	(0.4243)	0.0000	3	(4.0984)	01/06/2025
688009.SH	12/20/2024	SDB3260122838	1,212.00	0.8791	1,065.25	1,065.43	0.0000	4.3300	50.0000	0.0000	(0.3844)	(0.0444)	0.0000	3	(0.4288)	01/06/2025
688009.SH	12/20/2024	SDB3260122838	5,482.00	0.8791	4,818.24	4,819.03	0.0000	4.3300	50.0000	0.0000	(1.7386)	(0.2008)	0.0000	3	(1.9394)	01/06/2025
688009.SH	12/20/2024	SDB3260122838	7,406.00	0.8791	6,509.28	6,510.35	0.0000	4.3300	50.0000	0.0000	(2.3488)	(0.2713)	0.0000	3	(2.6200)	01/06/2025
688009.SH	12/20/2024	SDB3260122838	3,787.00	0.8791	3,328.47	3,329.02	0.0000	4.3300	50.0000	0.0000	(1.2010)	(0.1387)	0.0000	3	(1.3397)	01/06/2025
688009.SH	12/20/2024	SDB3260122838	1,013.00	0.8791	890.35	890.49	0.0000	4.3300	50.0000	0.0000	(0.3213)	(0.0371)	0.0000	3	(0.3584)	01/06/2025
688009.SH	12/20/2024	SDB3260122838	5,320.00	0.8791	4,675.85	4,676.62	0.0000	4.3300	50.0000	0.0000	(1.6872)	(0.1949)	0.0000	3	(1.8821)	01/06/2025
688009.SH	12/20/2024	SDB3260122838	280.00	0.8791	246.10	246.14	0.0000	4.3300	50.0000	0.0000	(0.0888)	(0.0103)	0.0000	3	(0.0991)	01/06/2025
688009.SH	12/19/2024	SDB3260122838	4,563.00	0.8755	4,084.73	3,994.86	0.0000	4.5800	50.0000	0.0000	(0.5197)	(0.0555)	0.0000	1	(0.5752)	01/06/2025
688009.SH	12/19/2024	SDB3260122838	837.00	0.8755	748.67	732.79	0.0000	4.5800	50.0000	0.0000	(0.0952)	(0.0102)	0.0000	1	(0.1054)	01/06/2025
688009.SH	12/19/2024	SDB3260122838	2,170.00	0.8755	1,918.29	1,899.81	0.0000	4.5800	50.0000	0.0000	(0.2440)	(0.0264)	0.0000	1	(0.2704)	01/06/2025
688009.SH	12/19/2024	SDB3260122838	2,530.00	0.8755	2,237.33	2,214.99	0.0000	4.5800	50.0000	0.0000	(0.2846)	(0.0308)	0.0000	1	(0.3154)	01/06/2025
688009.SH	12/19/2024	SDB3260122838	3,179.00	0.8755	2,794.09	2,783.18	0.0000	4.5800	50.0000	0.0000	(0.3555)	(0.0387)	0.0000	1	(0.3941)	01/06/2025
688009.SH	12/19/2024	SDB3260122838	5,348.00	0.8755	4,700.46	4,682.12	0.0000	4.5800	50.0000	0.0000	(0.5980)	(0.0650)	0.0000	1	(0.6630)	01/06/2025
688009.SH	12/19/2024	SDB3260122838	6,673.00	0.8755	5,865.03	5,842.14	0.0000	4.5800	50.0000	0.0000	(0.7462)	(0.0811)	0.0000	1	(0.8273)	01/06/2025
688009.SH	12/19/2024	SDB3260122838	46,381.00	0.8755	40,765.19	40,606.10	0.0000	4.5800	50.0000	0.0000	(5.1862)	(0.5640)	0.0000	1	(5.7502)	01/06/2025
688009.SH	12/19/2024	SDB3260122838	1,102.00	0.8755	968.57	964.79	0.0000	4.5800	50.0000	0.0000	(0.1232)	(0.0134)	0.0000	1	(0.1366)	01/06/2025
688009.SH	12/19/2024	SDB3260122838	24,617.00	0.8755	21,636.37	21,551.94	0.0000	4.5800	50.0000	0.0000	(2.7526)	(0.2993)	0.0000	1	(3.0520)	01/06/2025
688009.SH	12/19/2024	SDB3260122838	8,448.00	0.8755	7,425.12	7,396.14	0.0000	4.5800	50.0000	0.0000	(0.9446)	(0.1027)	0.0000	1	(1.0474)	01/06/2025
688009.SH	12/19/2024	SDB3260122838	7,040.00	0.8755	6,187.60	6,163.45	0.0000	4.5800	50.0000	0.0000	(0.7872)	(0.0856)	0.0000	1	(0.8728)	01/06/2025
688009.SH	12/19/2024	SDB3260122838	1,012.00	0.8755	889.47	886.00	0.0000	4.5800	50.0000	0.0000	(0.1132)	(0.0123)	0.0000	1	(0.1255)	01/06/2025
688009.SH	12/19/2024	SDB3260122838	3,800.00	0.8755	3,339.90	3,326.86	0.0000	4.5800	50.0000	0.0000	(0.4249)	(0.0462)	0.0000	1	(0.4711)	01/06/2025
688009.SH	12/19/2024	SDB3260122838	200.00	0.8755	175.78	175.10	0.0000	4.5800	50.0000	0.0000	(0.0224)	(0.0024)	0.0000	1	(0.0248)	01/06/2025
688009.SH	12/19/2024	SDB3260122838	3,531.00	0.8755	3,103.47	3,091.36	0.0000	4.5800	50.0000	0.0000	(0.3948)	(0.0429)	0.0000	1	(0.4378)	01/06/2025
688009.SH	12/19/2024	SDB3260122838	2,869.00	0.8755	2,521.62	2,511.78	0.0000	4.5800	50.0000	0.0000	(0.3208)	(0.0349)	0.0000	1	(0.3557)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHINA RAILWAY SIGNAL & COMMUNICATION CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
688009.SH	12/19/2024	SDB3260122838	7,100.00	0.8755	6,240.33	6,215.98	0.0000	4.5800	50.0000	0.0000	(0.7939)	(0.0863)	0.0000	1	(0.8802)	01/06/2025
688009.SH	12/19/2024	SDB3260122838	300.00	0.8755	263.68	262.65	0.0000	4.5800	50.0000	0.0000	(0.0335)	(0.0036)	0.0000	1	(0.0372)	01/06/2025
688009.SH	12/19/2024	SDB3260122838	396.00	0.8755	348.05	346.69	0.0000	4.5800	50.0000	0.0000	(0.0443)	(0.0048)	0.0000	1	(0.0491)	01/06/2025
688009.SH	12/19/2024	SDB3260122838	804.00	0.8755	706.65	703.89	0.0000	4.5800	50.0000	0.0000	(0.0899)	(0.0098)	0.0000	1	(0.0997)	01/06/2025
688009.SH	12/19/2024	SDB3260122838	4,857.00	0.8755	4,268.91	4,252.25	0.0000	4.5800	50.0000	0.0000	(0.5431)	(0.0591)	0.0000	1	(0.6022)	01/06/2025
688009.SH	12/19/2024	SDB3260122838	1,649.00	0.8755	1,449.34	1,443.68	0.0000	4.5800	50.0000	0.0000	(0.1844)	(0.0201)	0.0000	1	(0.2044)	01/06/2025
688009.SH	12/19/2024	SDB3260122838	556.00	0.8755	488.68	486.77	0.0000	4.5800	50.0000	0.0000	(0.0622)	(0.0068)	0.0000	1	(0.0689)	01/06/2025
688009.SH	12/19/2024	SDB3260122838	26,451.00	0.8755	23,248.31	23,157.59	0.0000	4.5800	50.0000	0.0000	(2.9577)	(0.3216)	0.0000	1	(3.2793)	01/06/2025
688009.SH	12/19/2024	SDB3260122838	665.00	0.8755	584.48	582.20	0.0000	4.5800	50.0000	0.0000	(0.0744)	(0.0081)	0.0000	1	(0.0824)	01/06/2025
688009.SH	12/19/2024	SDB3260122838	230.00	0.8755	202.15	201.36	0.0000	4.5800	50.0000	0.0000	(0.0257)	(0.0028)	0.0000	1	(0.0285)	01/06/2025
688009.SH	12/19/2024	SDB3260122838	1,405.00	0.8755	1,234.88	1,230.06	0.0000	4.5800	50.0000	0.0000	(0.1571)	(0.0171)	0.0000	1	(0.1742)	01/06/2025
688009.SH	12/19/2024	SDB3260122838	3,058.00	0.8755	2,687.74	2,677.25	0.0000	4.5800	50.0000	0.0000	(0.3419)	(0.0372)	0.0000	1	(0.3791)	01/06/2025
688009.SH	12/19/2024	SDB3260122838	717.00	0.8755	630.19	627.73	0.0000	4.5800	50.0000	0.0000	(0.0802)	(0.0087)	0.0000	1	(0.0889)	01/06/2025
688009.SH	12/19/2024	SDB3260122838	7,325.00	0.8755	6,438.09	6,412.96	0.0000	4.5800	50.0000	0.0000	(0.8191)	(0.0891)	0.0000	1	(0.9081)	01/06/2025
688009.SH	12/19/2024	SDB3260122838	1,235.00	0.8755	1,085.47	1,081.23	0.0000	4.5800	50.0000	0.0000	(0.1381)	(0.0150)	0.0000	1	(0.1531)	01/06/2025
688009.SH	12/19/2024	SDB3260122838	16,565.00	0.8755	14,559.31	14,502.49	0.0000	4.5800	50.0000	0.0000	(1.8523)	(0.2014)	0.0000	1	(2.0537)	01/06/2025
688009.SH	12/19/2024	SDB3260122838	37,549.00	0.8755	33,002.57	32,873.77	0.0000	4.5800	50.0000	0.0000	(4.1987)	(0.4566)	0.0000	1	(4.6552)	01/06/2025
688009.SH	12/19/2024	SDB3260122838	33,893.00	0.8755	29,789.24	29,672.98	0.0000	4.5800	50.0000	0.0000	(3.7899)	(0.4121)	0.0000	1	(4.2020)	01/06/2025
688009.SH	12/19/2024	SDB3260122838	222.00	0.8755	195.12	194.36	0.0000	4.5800	50.0000	0.0000	(0.0248)	(0.0027)	0.0000	1	(0.0275)	01/06/2025
688009.SH	12/19/2024	SDB3260122838	11,585.00	0.8755	10,182.29	10,142.55	0.0000	4.5800	50.0000	0.0000	(1.2954)	(0.1409)	0.0000	1	(1.4363)	01/06/2025
688009.SH	12/19/2024	SDB3260122838	1,212.00	0.8755	1,065.25	1,061.09	0.0000	4.5800	50.0000	0.0000	(0.1355)	(0.0147)	0.0000	1	(0.1503)	01/06/2025
688009.SH	12/19/2024	SDB3260122838	5,482.00	0.8755	4,818.24	4,799.44	0.0000	4.5800	50.0000	0.0000	(0.6130)	(0.0667)	0.0000	1	(0.6796)	01/06/2025
688009.SH	12/19/2024	SDB3260122838	7,406.00	0.8755	6,509.28	6,483.88	0.0000	4.5800	50.0000	0.0000	(0.8281)	(0.0901)	0.0000	1	(0.9182)	01/06/2025
688009.SH	12/19/2024	SDB3260122838	3,787.00	0.8755	3,328.47	3,315.48	0.0000	4.5800	50.0000	0.0000	(0.4235)	(0.0460)	0.0000	1	(0.4695)	01/06/2025
688009.SH	12/19/2024	SDB3260122838	1,013.00	0.8755	890.35	886.87	0.0000	4.5800	50.0000	0.0000	(0.1133)	(0.0123)	0.0000	1	(0.1256)	01/06/2025
688009.SH	12/19/2024	SDB3260122838	5,320.00	0.8755	4,675.85	4,657.61	0.0000	4.5800	50.0000	0.0000	(0.5949)	(0.0647)	0.0000	1	(0.6596)	01/06/2025
688009.SH	12/19/2024	SDB3260122838	280.00	0.8755	246.10	245.14	0.0000	4.5800	50.0000	0.0000	(0.0313)	(0.0034)	0.0000	1	(0.0347)	01/06/2025
688009.SH	12/18/2024	SDB3260122838	4,563.00	0.8712	4,084.73	3,975.37	0.0000	4.5800	50.0000	0.0000	(0.5197)	(0.0552)	0.0000	1	(0.5749)	01/06/2025
688009.SH	12/18/2024	SDB3260122838	837.00	0.8712	748.67	729.21	0.0000	4.5800	50.0000	0.0000	(0.0952)	(0.0101)	0.0000	1	(0.1054)	01/06/2025
688009.SH	12/18/2024	SDB3260122838	2,170.00	0.8712	1,918.29	1,890.54	0.0000	4.5800	50.0000	0.0000	(0.2440)	(0.0263)	0.0000	1	(0.2703)	01/06/2025
688009.SH	12/18/2024	SDB3260122838	2,530.00	0.8712	2,237.33	2,204.18	0.0000	4.5800	50.0000	0.0000	(0.2846)	(0.0306)	0.0000	1	(0.3153)	01/06/2025
688009.SH	12/18/2024	SDB3260122838	3,179.00	0.8712	2,794.09	2,769.60	0.0000	4.5800	50.0000	0.0000	(0.3555)	(0.0385)	0.0000	1	(0.3939)	01/06/2025
688009.SH	12/18/2024	SDB3260122838	5,348.00	0.8712	4,700.46	4,659.27	0.0000	4.5800	50.0000	0.0000	(0.5980)	(0.0647)	0.0000	1	(0.6627)	01/06/2025
688009.SH	12/18/2024	SDB3260122838	6,673.00	0.8712	5,865.03	5,813.64	0.0000	4.5800	50.0000	0.0000	(0.7462)	(0.0807)	0.0000	1	(0.8269)	01/06/2025
688009.SH	12/18/2024	SDB3260122838	46,381.00	0.8712	40,765.19	40,407.96	0.0000	4.5800	50.0000	0.0000	(5.1862)	(0.5612)	0.0000	1	(5.7475)	01/06/2025
688009.SH	12/18/2024	SDB3260122838	1,102.00	0.8712	968.57	960.08	0.0000	4.5800	50.0000	0.0000	(0.1232)	(0.0133)	0.0000	1	(0.1366)	01/06/2025
688009.SH	12/18/2024	SDB3260122838	24,617.00	0.8712	21,636.37	21,446.77	0.0000	4.5800	50.0000	0.0000	(2.7526)	(0.2979)	0.0000	1	(3.0505)	01/06/2025
688009.SH	12/18/2024	SDB3260122838	8,448.00	0.8712	7,425.12	7,360.05	0.0000	4.5800	50.0000	0.0000	(0.9446)	(0.1022)	0.0000	1	(1.0469)	01/06/2025
688009.SH	12/18/2024	SDB3260122838	7,040.00	0.8712	6,187.60	6,133.37	0.0000	4.5800	50.0000	0.0000	(0.7872)	(0.0852)	0.0000	1	(0.8724)	01/06/2025
688009.SH	12/18/2024	SDB3260122838	1,012.00	0.8712	889.47	881.67	0.0000	4.5800	50.0000	0.0000	(0.1132)	(0.0122)	0.0000	1	(0.1254)	01/06/2025
688009.SH	12/18/2024	SDB3260122838	3,800.00	0.8712	3,339.90	3,310.63	0.0000	4.5800	50.0000	0.0000	(0.4249)	(0.0460)	0.0000	1	(0.4709)	01/06/2025
688009.SH	12/18/2024	SDB3260122838	200.00	0.8712	175.78	174.24	0.0000	4.5800	50.0000	0.0000	(0.0224)	(0.0024)	0.0000	1	(0.0248)	01/06/2025
688009.SH	12/18/2024	SDB3260122838	3,531.00	0.8712	3,103.47	3,076.27	0.0000	4.5800	50.0000	0.0000	(0.3948)	(0.0427)	0.0000	1	(0.4376)	01/06/2025
688009.SH	12/18/2024	SDB3260122838	2,869.00	0.8712	2,521.62	2,499.52	0.0000	4.5800	50.0000	0.0000	(0.3208)	(0.0347)	0.0000	1	(0.3555)	01/06/2025
688009.SH	12/18/2024	SDB3260122838	7,100.00	0.8712	6,240.33	6,185.65	0.0000	4.5800	50.0000	0.0000	(0.7939)	(0.0859)	0.0000	1	(0.8798)	01/06/2025
688009.SH	12/18/2024	SDB3260122838	300.00	0.8712	263.68	261.37	0.0000	4.5800	50.0000	0.0000	(0.0335)	(0.0036)	0.0000	1	(0.0372)	01/06/2025
688009.SH	12/18/2024	SDB3260122838	396.00	0.8712	348.05	345.00	0.0000	4.5800	50.0000	0.0000	(0.0443)	(0.0048)	0.0000	1	(0.0491)	01/06/2025
688009.SH	12/18/2024	SDB3260122838	804.00	0.8712	706.65	700.46	0.0000	4.5800	50.0000	0.0000	(0.0899)	(0.0097)	0.0000	1	(0.0996)	01/06/2025
688009.SH	12/18/2024	SDB3260122838	4,857.00	0.8712	4,268.91	4,231.51	0.0000	4.5800	50.0000	0.0000	(0.5431)	(0.0588)	0.0000	1	(0.6019)	01/06/2025
688009.SH	12/18/2024	SDB3260122838	1,649.00	0.8712	1,449.34	1,436.64	0.0000	4.5800	50.0000	0.0000	(0.1844)	(0.0200)	0.0000	1	(0.2043)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
068831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHINA RAILWAY SIGNAL & COMMUNICATION CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
688009.SH	12/18/2024	SDB3260122838	556.00	0.8712	488.68	484.40	0.0000	4.5800	50.0000	0.0000	(0.0622)	(0.0067)	0.0000	1	(0.0689)	01/06/2025
688009.SH	12/18/2024	SDB3260122838	26,451.00	0.8712	23,248.31	23,044.59	0.0000	4.5800	50.0000	0.0000	(2.9577)	(0.3201)	0.0000	1	(3.2778)	01/06/2025
688009.SH	12/18/2024	SDB3260122838	665.00	0.8712	584.48	579.36	0.0000	4.5800	50.0000	0.0000	(0.0744)	(0.0080)	0.0000	1	(0.0824)	01/06/2025
688009.SH	12/18/2024	SDB3260122838	230.00	0.8712	202.15	200.38	0.0000	4.5800	50.0000	0.0000	(0.0257)	(0.0028)	0.0000	1	(0.0285)	01/06/2025
688009.SH	12/18/2024	SDB3260122838	1,405.00	0.8712	1,234.88	1,224.06	0.0000	4.5800	50.0000	0.0000	(0.1571)	(0.0170)	0.0000	1	(0.1741)	01/06/2025
688009.SH	12/18/2024	SDB3260122838	3,058.00	0.8712	2,687.74	2,664.18	0.0000	4.5800	50.0000	0.0000	(0.3419)	(0.0370)	0.0000	1	(0.3789)	01/06/2025
688009.SH	12/18/2024	SDB3260122838	717.00	0.8712	630.19	624.66	0.0000	4.5800	50.0000	0.0000	(0.0802)	(0.0087)	0.0000	1	(0.0888)	01/06/2025
688009.SH	12/18/2024	SDB3260122838	7,325.00	0.8712	6,438.09	6,381.67	0.0000	4.5800	50.0000	0.0000	(0.1891)	(0.0886)	0.0000	1	(0.9077)	01/06/2025
688009.SH	12/18/2024	SDB3260122838	1,235.00	0.8712	1,085.47	1,075.95	0.0000	4.5800	50.0000	0.0000	(0.1381)	(0.0149)	0.0000	1	(0.1530)	01/06/2025
688009.SH	12/18/2024	SDB3260122838	16,565.00	0.8712	14,559.31	14,431.73	0.0000	4.5800	50.0000	0.0000	(1.8523)	(0.2004)	0.0000	1	(2.0527)	01/06/2025
688009.SH	12/18/2024	SDB3260122838	37,549.00	0.8712	33,002.57	32,713.36	0.0000	4.5800	50.0000	0.0000	(4.1987)	(0.4544)	0.0000	1	(4.6530)	01/06/2025
688009.SH	12/18/2024	SDB3260122838	33,893.00	0.8712	29,789.24	29,528.19	0.0000	4.5800	50.0000	0.0000	(3.7899)	(0.4101)	0.0000	1	(4.2000)	01/06/2025
688009.SH	12/18/2024	SDB3260122838	222.00	0.8712	195.12	193.41	0.0000	4.5800	50.0000	0.0000	(0.0248)	(0.0027)	0.0000	1	(0.0275)	01/06/2025
688009.SH	12/18/2024	SDB3260122838	11,585.00	0.8712	10,182.29	10,093.06	0.0000	4.5800	50.0000	0.0000	(1.2954)	(0.1402)	0.0000	1	(1.4356)	01/06/2025
688009.SH	12/18/2024	SDB3260122838	1,212.00	0.8712	1,065.25	1,055.92	0.0000	4.5800	50.0000	0.0000	(0.1355)	(0.0147)	0.0000	1	(0.1502)	01/06/2025
688009.SH	12/18/2024	SDB3260122838	5,482.00	0.8712	4,818.24	4,776.02	0.0000	4.5800	50.0000	0.0000	(0.6130)	(0.0663)	0.0000	1	(0.6793)	01/06/2025
688009.SH	12/18/2024	SDB3260122838	7,406.00	0.8712	6,509.28	6,452.24	0.0000	4.5800	50.0000	0.0000	(0.8281)	(0.0896)	0.0000	1	(0.9177)	01/06/2025
688009.SH	12/18/2024	SDB3260122838	3,787.00	0.8712	3,328.47	3,299.30	0.0000	4.5800	50.0000	0.0000	(0.4235)	(0.0458)	0.0000	1	(0.4693)	01/06/2025
688009.SH	12/18/2024	SDB3260122838	1,013.00	0.8712	890.35	882.54	0.0000	4.5800	50.0000	0.0000	(0.1133)	(0.0123)	0.0000	1	(0.1255)	01/06/2025
688009.SH	12/18/2024	SDB3260122838	5,320.00	0.8712	4,675.85	4,634.88	0.0000	4.5800	50.0000	0.0000	(0.5949)	(0.0644)	0.0000	1	(0.6592)	01/06/2025
688009.SH	12/18/2024	SDB3260122838	280.00	0.8712	246.10	243.94	0.0000	4.5800	50.0000	0.0000	(0.0313)	(0.0034)	0.0000	1	(0.0347)	01/06/2025
688009.SH	12/17/2024	SDB3260122838	4,563.00	0.8918	4,084.73	4,069.32	0.0000	4.5800	50.0000	0.0000	(0.5197)	(0.0565)	0.0000	1	(0.5762)	01/06/2025
688009.SH	12/17/2024	SDB3260122838	837.00	0.8918	748.67	746.44	0.0000	4.5800	50.0000	0.0000	(0.0952)	(0.0104)	0.0000	1	(0.1056)	01/06/2025
688009.SH	12/17/2024	SDB3260122838	2,170.00	0.8918	1,918.29	1,935.22	0.0000	4.5800	50.0000	0.0000	(0.2440)	(0.0269)	0.0000	1	(0.2709)	01/06/2025
688009.SH	12/17/2024	SDB3260122838	2,530.00	0.8918	2,237.33	2,256.27	0.0000	4.5800	50.0000	0.0000	(0.2846)	(0.0313)	0.0000	1	(0.3160)	01/06/2025
688009.SH	12/17/2024	SDB3260122838	3,179.00	0.8918	2,794.09	2,835.05	0.0000	4.5800	50.0000	0.0000	(0.3555)	(0.0394)	0.0000	1	(0.3948)	01/06/2025
688009.SH	12/17/2024	SDB3260122838	5,348.00	0.8918	4,700.46	4,769.38	0.0000	4.5800	50.0000	0.0000	(0.5980)	(0.0662)	0.0000	1	(0.6642)	01/06/2025
688009.SH	12/17/2024	SDB3260122838	6,673.00	0.8918	5,865.03	5,951.03	0.0000	4.5800	50.0000	0.0000	(0.7462)	(0.0827)	0.0000	1	(0.8288)	01/06/2025
688009.SH	12/17/2024	SDB3260122838	46,381.00	0.8918	40,765.19	41,362.90	0.0000	4.5800	50.0000	0.0000	(5.1862)	(0.5745)	0.0000	1	(5.7607)	01/06/2025
688009.SH	12/17/2024	SDB3260122838	1,102.00	0.8918	968.57	982.77	0.0000	4.5800	50.0000	0.0000	(0.1232)	(0.0136)	0.0000	1	(0.1369)	01/06/2025
688009.SH	12/17/2024	SDB3260122838	24,617.00	0.8918	21,636.37	21,953.61	0.0000	4.5800	50.0000	0.0000	(2.7526)	(0.3049)	0.0000	1	(3.0575)	01/06/2025
688009.SH	12/17/2024	SDB3260122838	8,448.00	0.8918	7,425.12	7,533.99	0.0000	4.5800	50.0000	0.0000	(0.9446)	(0.1046)	0.0000	1	(1.0493)	01/06/2025
688009.SH	12/17/2024	SDB3260122838	7,040.00	0.8918	6,187.60	6,278.32	0.0000	4.5800	50.0000	0.0000	(0.7872)	(0.0872)	0.0000	1	(0.8744)	01/06/2025
688009.SH	12/17/2024	SDB3260122838	1,012.00	0.8918	889.47	902.51	0.0000	4.5800	50.0000	0.0000	(0.1132)	(0.0125)	0.0000	1	(0.1257)	01/06/2025
688009.SH	12/17/2024	SDB3260122838	3,800.00	0.8918	3,339.90	3,388.87	0.0000	4.5800	50.0000	0.0000	(0.4249)	(0.0471)	0.0000	1	(0.4720)	01/06/2025
688009.SH	12/17/2024	SDB3260122838	200.00	0.8918	175.78	178.36	0.0000	4.5800	50.0000	0.0000	(0.0224)	(0.0025)	0.0000	1	(0.0248)	01/06/2025
688009.SH	12/17/2024	SDB3260122838	3,531.00	0.8918	3,103.47	3,148.97	0.0000	4.5800	50.0000	0.0000	(0.3948)	(0.0437)	0.0000	1	(0.4386)	01/06/2025
688009.SH	12/17/2024	SDB3260122838	2,869.00	0.8918	2,521.62	2,558.59	0.0000	4.5800	50.0000	0.0000	(0.3208)	(0.0355)	0.0000	1	(0.3563)	01/06/2025
688009.SH	12/17/2024	SDB3260122838	7,100.00	0.8918	6,240.33	6,331.83	0.0000	4.5800	50.0000	0.0000	(0.7939)	(0.0879)	0.0000	1	(0.8819)	01/06/2025
688009.SH	12/17/2024	SDB3260122838	300.00	0.8918	263.68	267.54	0.0000	4.5800	50.0000	0.0000	(0.0335)	(0.0037)	0.0000	1	(0.0373)	01/06/2025
688009.SH	12/17/2024	SDB3260122838	396.00	0.8918	348.05	353.16	0.0000	4.5800	50.0000	0.0000	(0.0443)	(0.0049)	0.0000	1	(0.0492)	01/06/2025
688009.SH	12/17/2024	SDB3260122838	804.00	0.8918	706.65	717.01	0.0000	4.5800	50.0000	0.0000	(0.0899)	(0.0100)	0.0000	1	(0.0999)	01/06/2025
688009.SH	12/17/2024	SDB3260122838	4,857.00	0.8918	4,268.91	4,331.51	0.0000	4.5800	50.0000	0.0000	(0.5431)	(0.0602)	0.0000	1	(0.6033)	01/06/2025
688009.SH	12/17/2024	SDB3260122838	1,649.00	0.8918	1,449.34	1,470.59	0.0000	4.5800	50.0000	0.0000	(0.1844)	(0.0204)	0.0000	1	(0.2048)	01/06/2025
688009.SH	12/17/2024	SDB3260122838	556.00	0.8918	488.68	495.84	0.0000	4.5800	50.0000	0.0000	(0.0622)	(0.0069)	0.0000	1	(0.0691)	01/06/2025
688009.SH	12/17/2024	SDB3260122838	26,451.00	0.8918	23,248.31	23,589.19	0.0000	4.5800	50.0000	0.0000	(2.9577)	(0.3276)	0.0000	1	(3.2853)	01/06/2025
688009.SH	12/17/2024	SDB3260122838	665.00	0.8918	584.48	593.05	0.0000	4.5800	50.0000	0.0000	(0.0744)	(0.0082)	0.0000	1	(0.0826)	01/06/2025
688009.SH	12/17/2024	SDB3260122838	230.00	0.8918	202.15	205.12	0.0000	4.5800	50.0000	0.0000	(0.0257)	(0.0028)	0.0000	1	(0.0286)	01/06/2025
688009.SH	12/17/2024	SDB3260122838	1,405.00	0.8918	1,234.88	1,252.99	0.0000	4.5800	50.0000	0.0000	(0.1571)	(0.0174)	0.0000	1	(0.1745)	01/06/2025
688009.SH	12/17/2024	SDB3260122838	3,058.00	0.8918	2,687.74	2,727.15	0.0000	4.5800	50.0000	0.0000	(0.3419)	(0.0379)	0.0000	1	(0.3798)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHINA RAILWAY SIGNAL & COMMUNICATION CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
688009.SH	12/17/2024	SDB3260122838	717.00	0.8918	630.19	639.43	0.0000	4.5800	50.0000	0.0000	(0.0802)	(0.0089)	0.0000	1	(0.0891)	01/06/2025
688009.SH	12/17/2024	SDB3260122838	7,325.00	0.8918	6,438.09	6,532.49	0.0000	4.5800	50.0000	0.0000	(0.8191)	(0.0907)	0.0000	1	(0.9098)	01/06/2025
688009.SH	12/17/2024	SDB3260122838	1,235.00	0.8918	1,085.47	1,101.38	0.0000	4.5800	50.0000	0.0000	(0.1381)	(0.0153)	0.0000	1	(0.1534)	01/06/2025
688009.SH	12/17/2024	SDB3260122838	16,565.00	0.8918	14,559.31	14,772.78	0.0000	4.5800	50.0000	0.0000	(1.8523)	(0.2052)	0.0000	1	(2.0574)	01/06/2025
688009.SH	12/17/2024	SDB3260122838	37,549.00	0.8918	33,002.57	33,486.46	0.0000	4.5800	50.0000	0.0000	(4.1987)	(0.4651)	0.0000	1	(4.6637)	01/06/2025
688009.SH	12/17/2024	SDB3260122838	33,893.00	0.8918	29,789.24	30,226.01	0.0000	4.5800	50.0000	0.0000	(3.7899)	(0.4198)	0.0000	1	(4.2097)	01/06/2025
688009.SH	12/17/2024	SDB3260122838	222.00	0.8918	195.12	197.98	0.0000	4.5800	50.0000	0.0000	(0.0248)	(0.0027)	0.0000	1	(0.0276)	01/06/2025
688009.SH	12/17/2024	SDB3260122838	11,585.00	0.8918	10,182.29	10,331.58	0.0000	4.5800	50.0000	0.0000	(1.2954)	(0.1435)	0.0000	1	(1.4389)	01/06/2025
688009.SH	12/17/2024	SDB3260122838	1,212.00	0.8918	1,065.25	1,080.87	0.0000	4.5800	50.0000	0.0000	(0.1355)	(0.0150)	0.0000	1	(0.1505)	01/06/2025
688009.SH	12/17/2024	SDB3260122838	5,482.00	0.8918	4,818.24	4,888.89	0.0000	4.5800	50.0000	0.0000	(0.6130)	(0.0679)	0.0000	1	(0.6809)	01/06/2025
688009.SH	12/17/2024	SDB3260122838	7,406.00	0.8918	6,509.28	6,604.72	0.0000	4.5800	50.0000	0.0000	(0.8281)	(0.0917)	0.0000	1	(0.9199)	01/06/2025
688009.SH	12/17/2024	SDB3260122838	3,787.00	0.8918	3,328.47	3,377.27	0.0000	4.5800	50.0000	0.0000	(0.4235)	(0.0469)	0.0000	1	(0.4704)	01/06/2025
688009.SH	12/17/2024	SDB3260122838	1,013.00	0.8918	890.35	903.40	0.0000	4.5800	50.0000	0.0000	(0.1133)	(0.0125)	0.0000	1	(0.1258)	01/06/2025
688009.SH	12/17/2024	SDB3260122838	5,320.00	0.8918	4,675.85	4,744.41	0.0000	4.5800	50.0000	0.0000	(0.5949)	(0.0659)	0.0000	1	(0.6608)	01/06/2025
688009.SH	12/17/2024	SDB3260122838	280.00	0.8918	246.10	249.71	0.0000	4.5800	50.0000	0.0000	(0.0313)	(0.0035)	0.0000	1	(0.0348)	01/06/2025
688009.SH	12/16/2024	SDB3260122838	4,563.00	0.8916	4,084.73	4,068.35	0.0000	4.5800	50.0000	0.0000	(0.5197)	(0.0565)	0.0000	1	(0.5762)	01/06/2025
688009.SH	12/16/2024	SDB3260122838	837.00	0.8916	748.67	746.27	0.0000	4.5800	50.0000	0.0000	(0.0952)	(0.0104)	0.0000	1	(0.1056)	01/06/2025
688009.SH	12/16/2024	SDB3260122838	2,170.00	0.8916	1,918.29	1,934.76	0.0000	4.5800	50.0000	0.0000	(0.2440)	(0.0269)	0.0000	1	(0.2709)	01/06/2025
688009.SH	12/16/2024	SDB3260122838	2,530.00	0.8916	2,237.33	2,255.74	0.0000	4.5800	50.0000	0.0000	(0.2846)	(0.0313)	0.0000	1	(0.3160)	01/06/2025
688009.SH	12/16/2024	SDB3260122838	3,179.00	0.8916	2,794.09	2,834.38	0.0000	4.5800	50.0000	0.0000	(0.3555)	(0.0394)	0.0000	1	(0.3948)	01/06/2025
688009.SH	12/16/2024	SDB3260122838	5,348.00	0.8916	4,700.46	4,768.26	0.0000	4.5800	50.0000	0.0000	(0.5980)	(0.0662)	0.0000	1	(0.6642)	01/06/2025
688009.SH	12/16/2024	SDB3260122838	6,673.00	0.8916	5,865.03	5,949.62	0.0000	4.5800	50.0000	0.0000	(0.7462)	(0.0826)	0.0000	1	(0.8288)	01/06/2025
688009.SH	12/16/2024	SDB3260122838	46,381.00	0.8916	40,765.19	41,353.11	0.0000	4.5800	50.0000	0.0000	(5.1862)	(0.5743)	0.0000	1	(5.7606)	01/06/2025
688009.SH	12/16/2024	SDB3260122838	1,102.00	0.8916	968.57	982.54	0.0000	4.5800	50.0000	0.0000	(0.1232)	(0.0136)	0.0000	1	(0.1369)	01/06/2025
688009.SH	12/16/2024	SDB3260122838	24,617.00	0.8916	21,636.37	21,948.42	0.0000	4.5800	50.0000	0.0000	(2.7526)	(0.3048)	0.0000	1	(3.0575)	01/06/2025
688009.SH	12/16/2024	SDB3260122838	8,448.00	0.8916	7,425.12	7,532.20	0.0000	4.5800	50.0000	0.0000	(0.9446)	(0.1046)	0.0000	1	(1.0493)	01/06/2025
688009.SH	12/16/2024	SDB3260122838	7,040.00	0.8916	6,187.60	6,276.84	0.0000	4.5800	50.0000	0.0000	(0.7872)	(0.0872)	0.0000	1	(0.8744)	01/06/2025
688009.SH	12/16/2024	SDB3260122838	1,012.00	0.8916	889.47	902.30	0.0000	4.5800	50.0000	0.0000	(0.1132)	(0.0125)	0.0000	1	(0.1257)	01/06/2025
688009.SH	12/16/2024	SDB3260122838	3,800.00	0.8916	3,339.90	3,388.06	0.0000	4.5800	50.0000	0.0000	(0.4249)	(0.0471)	0.0000	1	(0.4720)	01/06/2025
688009.SH	12/16/2024	SDB3260122838	200.00	0.8916	175.78	178.32	0.0000	4.5800	50.0000	0.0000	(0.0224)	(0.0025)	0.0000	1	(0.0248)	01/06/2025
688009.SH	12/16/2024	SDB3260122838	3,531.00	0.8916	3,103.47	3,148.23	0.0000	4.5800	50.0000	0.0000	(0.3948)	(0.0437)	0.0000	1	(0.4386)	01/06/2025
688009.SH	12/16/2024	SDB3260122838	2,869.00	0.8916	2,521.62	2,557.99	0.0000	4.5800	50.0000	0.0000	(0.3208)	(0.0355)	0.0000	1	(0.3563)	01/06/2025
688009.SH	12/16/2024	SDB3260122838	7,100.00	0.8916	6,240.33	6,330.33	0.0000	4.5800	50.0000	0.0000	(0.7939)	(0.0879)	0.0000	1	(0.8818)	01/06/2025
688009.SH	12/16/2024	SDB3260122838	300.00	0.8916	263.68	267.48	0.0000	4.5800	50.0000	0.0000	(0.0335)	(0.0037)	0.0000	1	(0.0373)	01/06/2025
688009.SH	12/16/2024	SDB3260122838	396.00	0.8916	348.05	353.07	0.0000	4.5800	50.0000	0.0000	(0.0443)	(0.0049)	0.0000	1	(0.0492)	01/06/2025
688009.SH	12/16/2024	SDB3260122838	804.00	0.8916	706.65	716.84	0.0000	4.5800	50.0000	0.0000	(0.0899)	(0.0100)	0.0000	1	(0.0999)	01/06/2025
688009.SH	12/16/2024	SDB3260122838	4,857.00	0.8916	4,268.91	4,330.48	0.0000	4.5800	50.0000	0.0000	(0.5431)	(0.0601)	0.0000	1	(0.6032)	01/06/2025
688009.SH	12/16/2024	SDB3260122838	1,649.00	0.8916	1,449.34	1,470.24	0.0000	4.5800	50.0000	0.0000	(0.1844)	(0.0204)	0.0000	1	(0.2048)	01/06/2025
688009.SH	12/16/2024	SDB3260122838	556.00	0.8916	488.68	495.73	0.0000	4.5800	50.0000	0.0000	(0.0622)	(0.0069)	0.0000	1	(0.0691)	01/06/2025
688009.SH	12/16/2024	SDB3260122838	26,451.00	0.8916	23,248.31	23,583.61	0.0000	4.5800	50.0000	0.0000	(2.9577)	(0.3276)	0.0000	1	(3.2853)	01/06/2025
688009.SH	12/16/2024	SDB3260122838	665.00	0.8916	584.48	592.91	0.0000	4.5800	50.0000	0.0000	(0.0744)	(0.0082)	0.0000	1	(0.0826)	01/06/2025
688009.SH	12/16/2024	SDB3260122838	230.00	0.8916	202.15	205.07	0.0000	4.5800	50.0000	0.0000	(0.0257)	(0.0028)	0.0000	1	(0.0286)	01/06/2025
688009.SH	12/16/2024	SDB3260122838	1,405.00	0.8916	1,234.88	1,252.69	0.0000	4.5800	50.0000	0.0000	(0.1571)	(0.0174)	0.0000	1	(0.1745)	01/06/2025
688009.SH	12/16/2024	SDB3260122838	3,058.00	0.8916	2,687.74	2,726.50	0.0000	4.5800	50.0000	0.0000	(0.3419)	(0.0379)	0.0000	1	(0.3798)	01/06/2025
688009.SH	12/16/2024	SDB3260122838	717.00	0.8916	630.19	639.27	0.0000	4.5800	50.0000	0.0000	(0.0802)	(0.0089)	0.0000	1	(0.0891)	01/06/2025
688009.SH	12/16/2024	SDB3260122838	7,325.00	0.8916	6,438.09	6,530.94	0.0000	4.5800	50.0000	0.0000	(0.8191)	(0.0907)	0.0000	1	(0.9098)	01/06/2025
688009.SH	12/16/2024	SDB3260122838	1,235.00	0.8916	1,085.47	1,101.12	0.0000	4.5800	50.0000	0.0000	(0.1381)	(0.0153)	0.0000	1	(0.1534)	01/06/2025
688009.SH	12/16/2024	SDB3260122838	16,565.00	0.8916	14,559.31	14,769.29	0.0000	4.5800	50.0000	0.0000	(1.8523)	(0.2051)	0.0000	1	(2.0574)	01/06/2025
688009.SH	12/16/2024	SDB3260122838	37,549.00	0.8916	33,002.57	33,478.54	0.0000	4.5800	50.0000	0.0000	(4.1987)	(0.4650)	0.0000	1	(4.6636)	01/06/2025
688009.SH	12/16/2024	SDB3260122838	33,893.00	0.8916	29,789.24	30,218.86	0.0000	4.5800	50.0000	0.0000	(3.7899)	(0.4197)	0.0000	1	(4.2096)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHINA RAILWAY SIGNAL & COMMUNICATION CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
688009.SH	12/16/2024	SDB3260122838	222.00	0.8916	195.12	197.93	0.0000	4.5800	50.0000	0.0000	(0.0248)	(0.0027)	0.0000	1	(0.0276)	01/06/2025
688009.SH	12/16/2024	SDB3260122838	11,585.00	0.8916	10,182.29	10,329.14	0.0000	4.5800	50.0000	0.0000	(1.2954)	(0.1435)	0.0000	1	(1.4389)	01/06/2025
688009.SH	12/16/2024	SDB3260122838	1,212.00	0.8916	1,065.25	1,080.61	0.0000	4.5800	50.0000	0.0000	(0.1355)	(0.0150)	0.0000	1	(0.1505)	01/06/2025
688009.SH	12/16/2024	SDB3260122838	5,482.00	0.8916	4,818.24	4,887.73	0.0000	4.5800	50.0000	0.0000	(0.6130)	(0.0679)	0.0000	1	(0.6809)	01/06/2025
688009.SH	12/16/2024	SDB3260122838	7,406.00	0.8916	6,509.28	6,603.16	0.0000	4.5800	50.0000	0.0000	(0.8281)	(0.0917)	0.0000	1	(0.9198)	01/06/2025
688009.SH	12/16/2024	SDB3260122838	3,787.00	0.8916	3,328.47	3,376.47	0.0000	4.5800	50.0000	0.0000	(0.4235)	(0.0469)	0.0000	1	(0.4704)	01/06/2025
688009.SH	12/16/2024	SDB3260122838	1,013.00	0.8916	890.35	903.19	0.0000	4.5800	50.0000	0.0000	(0.1133)	(0.0125)	0.0000	1	(0.1258)	01/06/2025
688009.SH	12/16/2024	SDB3260122838	5,320.00	0.8916	4,675.85	4,743.29	0.0000	4.5800	50.0000	0.0000	(0.5949)	(0.0659)	0.0000	1	(0.6608)	01/06/2025
688009.SH	12/16/2024	SDB3260122838	280.00	0.8916	246.10	249.65	0.0000	4.5800	50.0000	0.0000	(0.0313)	(0.0035)	0.0000	1	(0.0348)	01/06/2025
688009.SH	12/13/2024	SDB3260122838	4,563.00	0.8890	4,084.73	4,056.70	0.0000	4.5800	50.0000	0.0000	(1.5590)	(0.1690)	0.0000	3	(1.7280)	01/06/2025
688009.SH	12/13/2024	SDB3260122838	837.00	0.8890	748.67	744.13	0.0000	4.5800	50.0000	0.0000	(0.2857)	(0.0310)	0.0000	3	(0.3167)	01/06/2025
688009.SH	12/13/2024	SDB3260122838	2,170.00	0.8890	1,918.29	1,929.22	0.0000	4.5800	50.0000	0.0000	(0.7321)	(0.0804)	0.0000	3	(0.8125)	01/06/2025
688009.SH	12/13/2024	SDB3260122838	2,530.00	0.8890	2,237.33	2,249.28	0.0000	4.5800	50.0000	0.0000	(0.8539)	(0.0937)	0.0000	3	(0.9476)	01/06/2025
688009.SH	12/13/2024	SDB3260122838	3,179.00	0.8890	2,794.09	2,826.26	0.0000	4.5800	50.0000	0.0000	(1.0664)	(0.1178)	0.0000	3	(1.1842)	01/06/2025
688009.SH	12/13/2024	SDB3260122838	5,348.00	0.8890	4,700.46	4,754.60	0.0000	4.5800	50.0000	0.0000	(1.7940)	(0.1981)	0.0000	3	(1.9921)	01/06/2025
688009.SH	12/13/2024	SDB3260122838	6,673.00	0.8890	5,865.03	5,932.58	0.0000	4.5800	50.0000	0.0000	(2.2385)	(0.2472)	0.0000	3	(2.4857)	01/06/2025
688009.SH	12/13/2024	SDB3260122838	46,381.00	0.8890	40,765.19	41,234.66	0.0000	4.5800	50.0000	0.0000	(15.5587)	(1.7181)	0.0000	3	(17.2768)	01/06/2025
688009.SH	12/13/2024	SDB3260122838	1,102.00	0.8890	968.57	979.72	0.0000	4.5800	50.0000	0.0000	(0.3697)	(0.0408)	0.0000	3	(0.4105)	01/06/2025
688009.SH	12/13/2024	SDB3260122838	24,617.00	0.8890	21,636.37	21,885.55	0.0000	4.5800	50.0000	0.0000	(8.2579)	(0.9119)	0.0000	3	(9.1698)	01/06/2025
688009.SH	12/13/2024	SDB3260122838	8,448.00	0.8890	7,425.12	7,510.63	0.0000	4.5800	50.0000	0.0000	(2.8339)	(0.3129)	0.0000	3	(3.1469)	01/06/2025
688009.SH	12/13/2024	SDB3260122838	7,040.00	0.8890	6,187.60	6,258.86	0.0000	4.5800	50.0000	0.0000	(2.3616)	(0.2608)	0.0000	3	(2.6224)	01/06/2025
688009.SH	12/13/2024	SDB3260122838	1,012.00	0.8890	889.47	899.71	0.0000	4.5800	50.0000	0.0000	(0.3395)	(0.0375)	0.0000	3	(0.3770)	01/06/2025
688009.SH	12/13/2024	SDB3260122838	3,800.00	0.8890	3,339.90	3,378.36	0.0000	4.5800	50.0000	0.0000	(1.2747)	(0.1408)	0.0000	3	(1.4155)	01/06/2025
688009.SH	12/13/2024	SDB3260122838	200.00	0.8890	175.78	177.81	0.0000	4.5800	50.0000	0.0000	(0.0671)	(0.0074)	0.0000	3	(0.0745)	01/06/2025
688009.SH	12/13/2024	SDB3260122838	3,531.00	0.8890	3,103.47	3,139.21	0.0000	4.5800	50.0000	0.0000	(1.1845)	(0.1308)	0.0000	3	(1.3153)	01/06/2025
688009.SH	12/13/2024	SDB3260122838	2,869.00	0.8890	2,521.62	2,550.66	0.0000	4.5800	50.0000	0.0000	(0.9624)	(0.1063)	0.0000	3	(1.0687)	01/06/2025
688009.SH	12/13/2024	SDB3260122838	7,100.00	0.8890	6,240.33	6,312.20	0.0000	4.5800	50.0000	0.0000	(2.3817)	(0.2630)	0.0000	3	(2.6447)	01/06/2025
688009.SH	12/13/2024	SDB3260122838	300.00	0.8890	263.68	266.71	0.0000	4.5800	50.0000	0.0000	(0.1006)	(0.0111)	0.0000	3	(0.1117)	01/06/2025
688009.SH	12/13/2024	SDB3260122838	396.00	0.8890	348.05	352.06	0.0000	4.5800	50.0000	0.0000	(0.1328)	(0.0147)	0.0000	3	(0.1475)	01/06/2025
688009.SH	12/13/2024	SDB3260122838	804.00	0.8890	706.65	714.79	0.0000	4.5800	50.0000	0.0000	(0.2697)	(0.0298)	0.0000	3	(0.2995)	01/06/2025
688009.SH	12/13/2024	SDB3260122838	4,857.00	0.8890	4,268.91	4,318.08	0.0000	4.5800	50.0000	0.0000	(1.6293)	(0.1799)	0.0000	3	(1.8092)	01/06/2025
688009.SH	12/13/2024	SDB3260122838	1,649.00	0.8890	1,449.34	1,466.03	0.0000	4.5800	50.0000	0.0000	(0.5532)	(0.0611)	0.0000	3	(0.6142)	01/06/2025
688009.SH	12/13/2024	SDB3260122838	556.00	0.8890	488.68	494.31	0.0000	4.5800	50.0000	0.0000	(0.1865)	(0.0206)	0.0000	3	(0.2071)	01/06/2025
688009.SH	12/13/2024	SDB3260122838	26,451.00	0.8890	23,248.31	23,516.05	0.0000	4.5800	50.0000	0.0000	(8.8731)	(0.9798)	0.0000	3	(9.8529)	01/06/2025
688009.SH	12/13/2024	SDB3260122838	665.00	0.8890	584.48	591.21	0.0000	4.5800	50.0000	0.0000	(0.2231)	(0.0246)	0.0000	3	(0.2477)	01/06/2025
688009.SH	12/13/2024	SDB3260122838	230.00	0.8890	202.15	204.48	0.0000	4.5800	50.0000	0.0000	(0.0772)	(0.0085)	0.0000	3	(0.0857)	01/06/2025
688009.SH	12/13/2024	SDB3260122838	1,405.00	0.8890	1,234.88	1,249.10	0.0000	4.5800	50.0000	0.0000	(0.4713)	(0.0520)	0.0000	3	(0.5234)	01/06/2025
688009.SH	12/13/2024	SDB3260122838	3,058.00	0.8890	2,687.74	2,718.69	0.0000	4.5800	50.0000	0.0000	(1.0258)	(0.1133)	0.0000	3	(1.1391)	01/06/2025
688009.SH	12/13/2024	SDB3260122838	717.00	0.8890	630.19	637.44	0.0000	4.5800	50.0000	0.0000	(0.2405)	(0.0266)	0.0000	3	(0.2671)	01/06/2025
688009.SH	12/13/2024	SDB3260122838	7,325.00	0.8890	6,438.09	6,512.23	0.0000	4.5800	50.0000	0.0000	(2.4572)	(0.2713)	0.0000	3	(2.7285)	01/06/2025
688009.SH	12/13/2024	SDB3260122838	1,235.00	0.8890	1,085.47	1,097.97	0.0000	4.5800	50.0000	0.0000	(0.4143)	(0.0457)	0.0000	3	(0.4600)	01/06/2025
688009.SH	12/13/2024	SDB3260122838	16,565.00	0.8890	14,559.31	14,726.98	0.0000	4.5800	50.0000	0.0000	(5.5568)	(0.6136)	0.0000	3	(6.1704)	01/06/2025
688009.SH	12/13/2024	SDB3260122838	37,549.00	0.8890	33,002.57	33,382.64	0.0000	4.5800	50.0000	0.0000	(12.5960)	(1.3909)	0.0000	3	(13.9869)	01/06/2025
688009.SH	12/13/2024	SDB3260122838	33,893.00	0.8890	29,789.24	30,132.30	0.0000	4.5800	50.0000	0.0000	(11.3696)	(1.2555)	0.0000	3	(12.6251)	01/06/2025
688009.SH	12/13/2024	SDB3260122838	222.00	0.8890	195.12	197.37	0.0000	4.5800	50.0000	0.0000	(0.0745)	(0.0082)	0.0000	3	(0.0827)	01/06/2025
688009.SH	12/13/2024	SDB3260122838	11,585.00	0.8890	10,182.29	10,299.55	0.0000	4.5800	50.0000	0.0000	(3.8862)	(0.4291)	0.0000	3	(4.3154)	01/06/2025
688009.SH	12/13/2024	SDB3260122838	1,212.00	0.8890	1,065.25	1,077.52	0.0000	4.5800	50.0000	0.0000	(0.4066)	(0.0449)	0.0000	3	(0.4515)	01/06/2025
688009.SH	12/13/2024	SDB3260122838	5,482.00	0.8890	4,818.24	4,873.73	0.0000	4.5800	50.0000	0.0000	(1.8390)	(0.2031)	0.0000	3	(2.0420)	01/06/2025
688009.SH	12/13/2024	SDB3260122838	7,406.00	0.8890	6,509.28	6,584.25	0.0000	4.5800	50.0000	0.0000	(2.4844)	(0.2743)	0.0000	3	(2.7587)	01/06/2025
688009.SH	12/13/2024	SDB3260122838	3,787.00	0.8890	3,328.47	3,366.80	0.0000	4.5800	50.0000	0.0000	(1.2704)	(0.1403)	0.0000	3	(1.4106)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHINA RAILWAY SIGNAL & COMMUNICATION CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
688009.SH	12/13/2024	SDB3260122838	1,013.00	0.8890	890.35	900.60	0.0000	4.5800	50.0000	0.0000	(0.3398)	(0.0375)	0.0000	3	(0.3773)	01/06/2025
688009.SH	12/13/2024	SDB3260122838	5,320.00	0.8890	4,675.85	4,729.70	0.0000	4.5800	50.0000	0.0000	(1.7846)	(0.1971)	0.0000	3	(1.9817)	01/06/2025
688009.SH	12/13/2024	SDB3260122838	280.00	0.8890	246.10	248.93	0.0000	4.5800	50.0000	0.0000	(0.0939)	(0.0104)	0.0000	3	(0.1043)	01/06/2025
688009.SH	12/12/2024	SDB3260122838	2,170.00	0.8791	1,918.29	1,907.61	0.0000	4.5800	50.0000	0.0000	(0.2440)	(0.0265)	0.0000	1	(0.2705)	01/06/2025
688009.SH	12/12/2024	SDB3260122838	2,530.00	0.8791	2,237.33	2,224.08	0.0000	4.5800	50.0000	0.0000	(0.2846)	(0.0309)	0.0000	1	(0.3155)	01/06/2025
688009.SH	12/12/2024	SDB3260122838	3,179.00	0.8791	2,794.09	2,794.60	0.0000	4.5800	50.0000	0.0000	(0.3555)	(0.0388)	0.0000	1	(0.3943)	01/06/2025
688009.SH	12/12/2024	SDB3260122838	5,348.00	0.8791	4,700.46	4,701.33	0.0000	4.5800	50.0000	0.0000	(0.5980)	(0.0653)	0.0000	1	(0.6633)	01/06/2025
688009.SH	12/12/2024	SDB3260122838	6,673.00	0.8791	5,865.03	5,866.11	0.0000	4.5800	50.0000	0.0000	(0.7462)	(0.0815)	0.0000	1	(0.8276)	01/06/2025
688009.SH	12/12/2024	SDB3260122838	46,381.00	0.8791	40,765.19	40,772.70	0.0000	4.5800	50.0000	0.0000	(5.1862)	(0.5663)	0.0000	1	(5.7525)	01/06/2025
688009.SH	12/12/2024	SDB3260122838	1,102.00	0.8791	968.57	968.75	0.0000	4.5800	50.0000	0.0000	(0.1232)	(0.0135)	0.0000	1	(0.1367)	01/06/2025
688009.SH	12/12/2024	SDB3260122838	24,617.00	0.8791	21,636.37	21,640.36	0.0000	4.5800	50.0000	0.0000	(2.7526)	(0.3006)	0.0000	1	(3.0532)	01/06/2025
688009.SH	12/12/2024	SDB3260122838	8,448.00	0.8791	7,425.12	7,426.48	0.0000	4.5800	50.0000	0.0000	(0.9446)	(0.1031)	0.0000	1	(1.0478)	01/06/2025
688009.SH	12/12/2024	SDB3260122838	7,040.00	0.8791	6,187.60	6,188.74	0.0000	4.5800	50.0000	0.0000	(0.7872)	(0.0860)	0.0000	1	(0.8732)	01/06/2025
688009.SH	12/12/2024	SDB3260122838	1,012.00	0.8791	889.47	889.63	0.0000	4.5800	50.0000	0.0000	(0.1132)	(0.0124)	0.0000	1	(0.1255)	01/06/2025
688009.SH	12/12/2024	SDB3260122838	3,800.00	0.8791	3,339.90	3,340.51	0.0000	4.5800	50.0000	0.0000	(0.4249)	(0.0464)	0.0000	1	(0.4713)	01/06/2025
688009.SH	12/12/2024	SDB3260122838	200.00	0.8791	175.78	175.82	0.0000	4.5800	50.0000	0.0000	(0.0224)	(0.0024)	0.0000	1	(0.0248)	01/06/2025
688009.SH	12/12/2024	SDB3260122838	3,531.00	0.8791	3,103.47	3,104.04	0.0000	4.5800	50.0000	0.0000	(0.3948)	(0.0431)	0.0000	1	(0.4379)	01/06/2025
688009.SH	12/12/2024	SDB3260122838	2,869.00	0.8791	2,521.62	2,522.09	0.0000	4.5800	50.0000	0.0000	(0.3208)	(0.0350)	0.0000	1	(0.3558)	01/06/2025
688009.SH	12/12/2024	SDB3260122838	7,100.00	0.8791	6,240.33	6,241.48	0.0000	4.5800	50.0000	0.0000	(0.7939)	(0.0867)	0.0000	1	(0.8806)	01/06/2025
688009.SH	12/12/2024	SDB3260122838	300.00	0.8791	263.68	263.72	0.0000	4.5800	50.0000	0.0000	(0.0335)	(0.0037)	0.0000	1	(0.0372)	01/06/2025
688009.SH	12/12/2024	SDB3260122838	396.00	0.8791	348.05	348.12	0.0000	4.5800	50.0000	0.0000	(0.0443)	(0.0048)	0.0000	1	(0.0491)	01/06/2025
688009.SH	12/12/2024	SDB3260122838	804.00	0.8791	706.65	706.78	0.0000	4.5800	50.0000	0.0000	(0.0899)	(0.0098)	0.0000	1	(0.0997)	01/06/2025
688009.SH	12/12/2024	SDB3260122838	4,857.00	0.8791	4,268.91	4,269.70	0.0000	4.5800	50.0000	0.0000	(0.5431)	(0.0593)	0.0000	1	(0.6024)	01/06/2025
688009.SH	12/12/2024	SDB3260122838	1,649.00	0.8791	1,449.34	1,449.61	0.0000	4.5800	50.0000	0.0000	(0.1844)	(0.0201)	0.0000	1	(0.2045)	01/06/2025
688009.SH	12/12/2024	SDB3260122838	556.00	0.8791	488.68	488.77	0.0000	4.5800	50.0000	0.0000	(0.0622)	(0.0068)	0.0000	1	(0.0690)	01/06/2025
688009.SH	12/12/2024	SDB3260122838	26,451.00	0.8791	23,248.31	23,252.60	0.0000	4.5800	50.0000	0.0000	(2.9577)	(0.3230)	0.0000	1	(3.2807)	01/06/2025
688009.SH	12/12/2024	SDB3260122838	665.00	0.8791	584.48	584.59	0.0000	4.5800	50.0000	0.0000	(0.0744)	(0.0081)	0.0000	1	(0.0825)	01/06/2025
688009.SH	12/12/2024	SDB3260122838	230.00	0.8791	202.15	202.19	0.0000	4.5800	50.0000	0.0000	(0.0257)	(0.0028)	0.0000	1	(0.0285)	01/06/2025
688009.SH	12/12/2024	SDB3260122838	1,405.00	0.8791	1,234.88	1,235.11	0.0000	4.5800	50.0000	0.0000	(0.1571)	(0.0172)	0.0000	1	(0.1743)	01/06/2025
688009.SH	12/12/2024	SDB3260122838	3,058.00	0.8791	2,687.74	2,688.23	0.0000	4.5800	50.0000	0.0000	(0.3419)	(0.0373)	0.0000	1	(0.3793)	01/06/2025
688009.SH	12/12/2024	SDB3260122838	717.00	0.8791	630.19	630.30	0.0000	4.5800	50.0000	0.0000	(0.0802)	(0.0088)	0.0000	1	(0.0889)	01/06/2025
688009.SH	12/12/2024	SDB3260122838	7,325.00	0.8791	6,438.09	6,439.28	0.0000	4.5800	50.0000	0.0000	(0.8191)	(0.0894)	0.0000	1	(0.9085)	01/06/2025
688009.SH	12/12/2024	SDB3260122838	1,235.00	0.8791	1,085.47	1,085.67	0.0000	4.5800	50.0000	0.0000	(0.1381)	(0.0151)	0.0000	1	(0.1532)	01/06/2025
688009.SH	12/12/2024	SDB3260122838	16,565.00	0.8791	14,559.31	14,561.99	0.0000	4.5800	50.0000	0.0000	(1.8523)	(0.2022)	0.0000	1	(2.0545)	01/06/2025
688009.SH	12/12/2024	SDB3260122838	37,549.00	0.8791	33,002.57	33,008.65	0.0000	4.5800	50.0000	0.0000	(4.1987)	(0.4585)	0.0000	1	(4.6571)	01/06/2025
688009.SH	12/12/2024	SDB3260122838	33,893.00	0.8791	29,789.24	29,794.73	0.0000	4.5800	50.0000	0.0000	(3.7899)	(0.4138)	0.0000	1	(4.2037)	01/06/2025
688009.SH	12/12/2024	SDB3260122838	222.00	0.8791	195.12	195.16	0.0000	4.5800	50.0000	0.0000	(0.0248)	(0.0027)	0.0000	1	(0.0275)	01/06/2025
688009.SH	12/12/2024	SDB3260122838	11,585.00	0.8791	10,182.29	10,184.16	0.0000	4.5800	50.0000	0.0000	(1.2954)	(0.1414)	0.0000	1	(1.4369)	01/06/2025
688009.SH	12/12/2024	SDB3260122838	1,212.00	0.8791	1,065.25	1,065.45	0.0000	4.5800	50.0000	0.0000	(0.1355)	(0.0148)	0.0000	1	(0.1503)	01/06/2025
688009.SH	12/12/2024	SDB3260122838	5,482.00	0.8791	4,818.24	4,819.13	0.0000	4.5800	50.0000	0.0000	(0.6130)	(0.0669)	0.0000	1	(0.6799)	01/06/2025
688009.SH	12/12/2024	SDB3260122838	7,406.00	0.8791	6,509.28	6,510.48	0.0000	4.5800	50.0000	0.0000	(0.8281)	(0.0904)	0.0000	1	(0.9185)	01/06/2025
688009.SH	12/12/2024	SDB3260122838	3,787.00	0.8791	3,328.47	3,329.08	0.0000	4.5800	50.0000	0.0000	(0.4235)	(0.0462)	0.0000	1	(0.4697)	01/06/2025
688009.SH	12/12/2024	SDB3260122838	1,013.00	0.8791	890.35	890.51	0.0000	4.5800	50.0000	0.0000	(0.1133)	(0.0124)	0.0000	1	(0.1256)	01/06/2025
688009.SH	12/12/2024	SDB3260122838	5,320.00	0.8791	4,675.85	4,676.72	0.0000	4.5800	50.0000	0.0000	(0.5949)	(0.0650)	0.0000	1	(0.6598)	01/06/2025
688009.SH	12/12/2024	SDB3260122838	280.00	0.8791	246.10	246.14	0.0000	4.5800	50.0000	0.0000	(0.0313)	(0.0034)	0.0000	1	(0.0347)	01/06/2025
688009.SH	12/11/2024	SDB3260122838	2,170.00	0.8880	1,918.29	1,927.02	0.0000	4.5800	50.0000	0.0000	(0.2440)	(0.0268)	0.0000	1	(0.2708)	01/06/2025
688009.SH	12/11/2024	SDB3260122838	2,530.00	0.8880	2,237.33	2,246.71	0.0000	4.5800	50.0000	0.0000	(0.2846)	(0.0312)	0.0000	1	(0.3158)	01/06/2025
688009.SH	12/11/2024	SDB3260122838	3,179.00	0.8880	2,794.09	2,823.03	0.0000	4.5800	50.0000	0.0000	(0.3555)	(0.0392)	0.0000	1	(0.3947)	01/06/2025
688009.SH	12/11/2024	SDB3260122838	5,348.00	0.8880	4,700.46	4,749.16	0.0000	4.5800	50.0000	0.0000	(0.5980)	(0.0660)	0.0000	1	(0.6640)	01/06/2025
688009.SH	12/11/2024	SDB3260122838	6,673.00	0.8880	5,865.03	5,925.80	0.0000	4.5800	50.0000	0.0000	(0.7462)	(0.0823)	0.0000	1	(0.8285)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHINA RAILWAY SIGNAL & COMMUNICATION CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
688009.SH	12/11/2024	SDB3260122838	46,381.00	0.8880	40,765.19	41,187.53	0.0000	4.5800	50.0000	0.0000	(5.1862)	(0.5720)	0.0000	1	(5.7583)	01/06/2025
688009.SH	12/11/2024	SDB3260122838	1,102.00	0.8880	968.57	978.60	0.0000	4.5800	50.0000	0.0000	(0.1232)	(0.0136)	0.0000	1	(0.1368)	01/06/2025
688009.SH	12/11/2024	SDB3260122838	24,617.00	0.8880	21,636.37	21,860.54	0.0000	4.5800	50.0000	0.0000	(2.7526)	(0.3036)	0.0000	1	(3.0562)	01/06/2025
688009.SH	12/11/2024	SDB3260122838	8,448.00	0.8880	7,425.12	7,502.04	0.0000	4.5800	50.0000	0.0000	(0.9446)	(0.1042)	0.0000	1	(1.0488)	01/06/2025
688009.SH	12/11/2024	SDB3260122838	7,040.00	0.8880	6,187.60	6,251.70	0.0000	4.5800	50.0000	0.0000	(0.7872)	(0.0868)	0.0000	1	(0.8740)	01/06/2025
688009.SH	12/11/2024	SDB3260122838	1,012.00	0.8880	889.47	898.68	0.0000	4.5800	50.0000	0.0000	(0.1132)	(0.0125)	0.0000	1	(0.1256)	01/06/2025
688009.SH	12/11/2024	SDB3260122838	3,800.00	0.8880	3,339.90	3,374.50	0.0000	4.5800	50.0000	0.0000	(0.4249)	(0.0469)	0.0000	1	(0.4718)	01/06/2025
688009.SH	12/11/2024	SDB3260122838	200.00	0.8880	175.78	177.61	0.0000	4.5800	50.0000	0.0000	(0.0224)	(0.0025)	0.0000	1	(0.0248)	01/06/2025
688009.SH	12/11/2024	SDB3260122838	3,531.00	0.8880	3,103.47	3,135.62	0.0000	4.5800	50.0000	0.0000	(0.3948)	(0.0436)	0.0000	1	(0.4384)	01/06/2025
688009.SH	12/11/2024	SDB3260122838	2,869.00	0.8880	2,521.62	2,547.75	0.0000	4.5800	50.0000	0.0000	(0.3208)	(0.0354)	0.0000	1	(0.3562)	01/06/2025
688009.SH	12/11/2024	SDB3260122838	7,100.00	0.8880	6,240.33	6,304.98	0.0000	4.5800	50.0000	0.0000	(0.7939)	(0.0876)	0.0000	1	(0.8815)	01/06/2025
688009.SH	12/11/2024	SDB3260122838	300.00	0.8880	263.68	266.41	0.0000	4.5800	50.0000	0.0000	(0.0335)	(0.0037)	0.0000	1	(0.0372)	01/06/2025
688009.SH	12/11/2024	SDB3260122838	396.00	0.8880	348.05	351.66	0.0000	4.5800	50.0000	0.0000	(0.0443)	(0.0049)	0.0000	1	(0.0492)	01/06/2025
688009.SH	12/11/2024	SDB3260122838	804.00	0.8880	706.65	713.97	0.0000	4.5800	50.0000	0.0000	(0.0899)	(0.0099)	0.0000	1	(0.0998)	01/06/2025
688009.SH	12/11/2024	SDB3260122838	4,857.00	0.8880	4,268.91	4,313.14	0.0000	4.5800	50.0000	0.0000	(0.5431)	(0.0599)	0.0000	1	(0.6030)	01/06/2025
688009.SH	12/11/2024	SDB3260122838	1,649.00	0.8880	1,449.34	1,464.35	0.0000	4.5800	50.0000	0.0000	(0.1844)	(0.0203)	0.0000	1	(0.2047)	01/06/2025
688009.SH	12/11/2024	SDB3260122838	556.00	0.8880	488.68	493.74	0.0000	4.5800	50.0000	0.0000	(0.0622)	(0.0069)	0.0000	1	(0.0690)	01/06/2025
688009.SH	12/11/2024	SDB3260122838	26,451.00	0.8880	23,248.31	23,489.18	0.0000	4.5800	50.0000	0.0000	(2.9577)	(0.3262)	0.0000	1	(3.2839)	01/06/2025
688009.SH	12/11/2024	SDB3260122838	665.00	0.8880	584.48	590.54	0.0000	4.5800	50.0000	0.0000	(0.0744)	(0.0082)	0.0000	1	(0.0826)	01/06/2025
688009.SH	12/11/2024	SDB3260122838	230.00	0.8880	202.15	204.25	0.0000	4.5800	50.0000	0.0000	(0.0257)	(0.0028)	0.0000	1	(0.0286)	01/06/2025
688009.SH	12/11/2024	SDB3260122838	1,405.00	0.8880	1,234.88	1,247.68	0.0000	4.5800	50.0000	0.0000	(0.1571)	(0.0173)	0.0000	1	(0.1744)	01/06/2025
688009.SH	12/11/2024	SDB3260122838	3,058.00	0.8880	2,687.74	2,715.58	0.0000	4.5800	50.0000	0.0000	(0.3419)	(0.0377)	0.0000	1	(0.3797)	01/06/2025
688009.SH	12/11/2024	SDB3260122838	717.00	0.8880	630.19	636.71	0.0000	4.5800	50.0000	0.0000	(0.0802)	(0.0088)	0.0000	1	(0.0890)	01/06/2025
688009.SH	12/11/2024	SDB3260122838	7,325.00	0.8880	6,438.09	6,504.79	0.0000	4.5800	50.0000	0.0000	(0.8191)	(0.0903)	0.0000	1	(0.9094)	01/06/2025
688009.SH	12/11/2024	SDB3260122838	1,235.00	0.8880	1,085.47	1,096.71	0.0000	4.5800	50.0000	0.0000	(0.1381)	(0.0152)	0.0000	1	(0.1533)	01/06/2025
688009.SH	12/11/2024	SDB3260122838	16,565.00	0.8880	14,559.31	14,710.15	0.0000	4.5800	50.0000	0.0000	(1.8523)	(0.2043)	0.0000	1	(2.0566)	01/06/2025
688009.SH	12/11/2024	SDB3260122838	37,549.00	0.8880	33,002.57	33,344.49	0.0000	4.5800	50.0000	0.0000	(4.1987)	(0.4631)	0.0000	1	(4.6618)	01/06/2025
688009.SH	12/11/2024	SDB3260122838	33,893.00	0.8880	29,789.24	30,097.87	0.0000	4.5800	50.0000	0.0000	(3.7899)	(0.4180)	0.0000	1	(4.2079)	01/06/2025
688009.SH	12/11/2024	SDB3260122838	222.00	0.8880	195.12	197.14	0.0000	4.5800	50.0000	0.0000	(0.0248)	(0.0027)	0.0000	1	(0.0276)	01/06/2025
688009.SH	12/11/2024	SDB3260122838	11,585.00	0.8880	10,182.29	10,287.78	0.0000	4.5800	50.0000	0.0000	(1.2954)	(0.1429)	0.0000	1	(1.4383)	01/06/2025
688009.SH	12/11/2024	SDB3260122838	1,212.00	0.8880	1,065.25	1,076.29	0.0000	4.5800	50.0000	0.0000	(0.1355)	(0.0149)	0.0000	1	(0.1505)	01/06/2025
688009.SH	12/11/2024	SDB3260122838	5,482.00	0.8880	4,818.24	4,868.16	0.0000	4.5800	50.0000	0.0000	(0.6130)	(0.0676)	0.0000	1	(0.6806)	01/06/2025
688009.SH	12/11/2024	SDB3260122838	7,406.00	0.8880	6,509.28	6,576.72	0.0000	4.5800	50.0000	0.0000	(0.8281)	(0.0913)	0.0000	1	(0.9195)	01/06/2025
688009.SH	12/11/2024	SDB3260122838	3,787.00	0.8880	3,328.47	3,362.95	0.0000	4.5800	50.0000	0.0000	(0.4235)	(0.0467)	0.0000	1	(0.4702)	01/06/2025
688009.SH	12/11/2024	SDB3260122838	1,013.00	0.8880	890.35	899.57	0.0000	4.5800	50.0000	0.0000	(0.1133)	(0.0125)	0.0000	1	(0.1258)	01/06/2025
688009.SH	12/11/2024	SDB3260122838	5,320.00	0.8880	4,675.85	4,724.30	0.0000	4.5800	50.0000	0.0000	(0.5949)	(0.0656)	0.0000	1	(0.6605)	01/06/2025
688009.SH	12/11/2024	SDB3260122838	280.00	0.8880	246.10	248.65	0.0000	4.5800	50.0000	0.0000	(0.0313)	(0.0035)	0.0000	1	(0.0348)	01/06/2025
688009.SH	12/10/2024	SDB3260122838	2,170.00	0.8838	1,918.29	1,917.79	0.0000	4.5800	50.0000	0.0000	(0.2440)	(0.0266)	0.0000	1	(0.2707)	01/06/2025
688009.SH	12/10/2024	SDB3260122838	2,530.00	0.8838	2,237.33	2,235.95	0.0000	4.5800	50.0000	0.0000	(0.2846)	(0.0311)	0.0000	1	(0.3157)	01/06/2025
688009.SH	12/10/2024	SDB3260122838	3,179.00	0.8838	2,794.09	2,809.52	0.0000	4.5800	50.0000	0.0000	(0.3555)	(0.0390)	0.0000	1	(0.3945)	01/06/2025
688009.SH	12/10/2024	SDB3260122838	5,348.00	0.8838	4,700.46	4,726.43	0.0000	4.5800	50.0000	0.0000	(0.5980)	(0.0656)	0.0000	1	(0.6636)	01/06/2025
688009.SH	12/10/2024	SDB3260122838	6,673.00	0.8838	5,865.03	5,897.44	0.0000	4.5800	50.0000	0.0000	(0.7462)	(0.0819)	0.0000	1	(0.8281)	01/06/2025
688009.SH	12/10/2024	SDB3260122838	46,381.00	0.8838	40,765.19	40,990.41	0.0000	4.5800	50.0000	0.0000	(5.1862)	(0.5693)	0.0000	1	(5.7555)	01/06/2025
688009.SH	12/10/2024	SDB3260122838	1,102.00	0.8838	968.57	973.92	0.0000	4.5800	50.0000	0.0000	(0.1232)	(0.0135)	0.0000	1	(0.1368)	01/06/2025
688009.SH	12/10/2024	SDB3260122838	24,617.00	0.8838	21,636.37	21,755.91	0.0000	4.5800	50.0000	0.0000	(2.7526)	(0.3022)	0.0000	1	(3.0548)	01/06/2025
688009.SH	12/10/2024	SDB3260122838	8,448.00	0.8838	7,425.12	7,466.14	0.0000	4.5800	50.0000	0.0000	(0.9446)	(0.1037)	0.0000	1	(1.0483)	01/06/2025
688009.SH	12/10/2024	SDB3260122838	7,040.00	0.8838	6,187.60	6,221.78	0.0000	4.5800	50.0000	0.0000	(0.7872)	(0.0864)	0.0000	1	(0.8736)	01/06/2025
688009.SH	12/10/2024	SDB3260122838	1,012.00	0.8838	889.47	894.38	0.0000	4.5800	50.0000	0.0000	(0.1132)	(0.0124)	0.0000	1	(0.1256)	01/06/2025
688009.SH	12/10/2024	SDB3260122838	3,800.00	0.8838	3,339.90	3,358.35	0.0000	4.5800	50.0000	0.0000	(0.4249)	(0.0466)	0.0000	1	(0.4716)	01/06/2025
688009.SH	12/10/2024	SDB3260122838	200.00	0.8838	175.78	176.76	0.0000	4.5800	50.0000	0.0000	(0.0224)	(0.0025)	0.0000	1	(0.0248)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6



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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHINA RAILWAY SIGNAL & COMMUNICATION CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
688009.SH	12/10/2024	SDB3260122838	3,531.00	0.8838	3,103.47	3,120.61	0.0000	4.5800	50.0000	0.0000	(0.3948)	(0.0433)	0.0000	1	(0.4382)	01/06/2025
688009.SH	12/10/2024	SDB3260122838	2,869.00	0.8838	2,521.62	2,535.55	0.0000	4.5800	50.0000	0.0000	(0.3208)	(0.0352)	0.0000	1	(0.3560)	01/06/2025
688009.SH	12/10/2024	SDB3260122838	7,100.00	0.8838	6,240.33	6,274.81	0.0000	4.5800	50.0000	0.0000	(0.7939)	(0.0872)	0.0000	1	(0.8811)	01/06/2025
688009.SH	12/10/2024	SDB3260122838	300.00	0.8838	263.68	265.13	0.0000	4.5800	50.0000	0.0000	(0.0335)	(0.0037)	0.0000	1	(0.0372)	01/06/2025
688009.SH	12/10/2024	SDB3260122838	396.00	0.8838	348.05	349.98	0.0000	4.5800	50.0000	0.0000	(0.0443)	(0.0049)	0.0000	1	(0.0491)	01/06/2025
688009.SH	12/10/2024	SDB3260122838	804.00	0.8838	706.65	710.56	0.0000	4.5800	50.0000	0.0000	(0.0899)	(0.0099)	0.0000	1	(0.0998)	01/06/2025
688009.SH	12/10/2024	SDB3260122838	4,857.00	0.8838	4,268.91	4,292.50	0.0000	4.5800	50.0000	0.0000	(0.5431)	(0.0596)	0.0000	1	(0.6027)	01/06/2025
688009.SH	12/10/2024	SDB3260122838	1,649.00	0.8838	1,449.34	1,457.35	0.0000	4.5800	50.0000	0.0000	(0.1844)	(0.0202)	0.0000	1	(0.2046)	01/06/2025
688009.SH	12/10/2024	SDB3260122838	556.00	0.8838	488.68	491.38	0.0000	4.5800	50.0000	0.0000	(0.0622)	(0.0068)	0.0000	1	(0.0690)	01/06/2025
688009.SH	12/10/2024	SDB3260122838	26,451.00	0.8838	23,248.31	23,376.76	0.0000	4.5800	50.0000	0.0000	(2.9577)	(0.3247)	0.0000	1	(3.2824)	01/06/2025
688009.SH	12/10/2024	SDB3260122838	665.00	0.8838	584.48	587.71	0.0000	4.5800	50.0000	0.0000	(0.0744)	(0.0082)	0.0000	1	(0.0825)	01/06/2025
688009.SH	12/10/2024	SDB3260122838	230.00	0.8838	202.15	203.27	0.0000	4.5800	50.0000	0.0000	(0.0257)	(0.0028)	0.0000	1	(0.0285)	01/06/2025
688009.SH	12/10/2024	SDB3260122838	1,405.00	0.8838	1,234.88	1,241.71	0.0000	4.5800	50.0000	0.0000	(0.1571)	(0.0172)	0.0000	1	(0.1744)	01/06/2025
688009.SH	12/10/2024	SDB3260122838	3,058.00	0.8838	2,687.74	2,702.59	0.0000	4.5800	50.0000	0.0000	(0.3419)	(0.0375)	0.0000	1	(0.3795)	01/06/2025
688009.SH	12/10/2024	SDB3260122838	717.00	0.8838	630.19	633.67	0.0000	4.5800	50.0000	0.0000	(0.0802)	(0.0088)	0.0000	1	(0.0890)	01/06/2025
688009.SH	12/10/2024	SDB3260122838	7,325.00	0.8838	6,438.09	6,473.66	0.0000	4.5800	50.0000	0.0000	(0.8191)	(0.0899)	0.0000	1	(0.9090)	01/06/2025
688009.SH	12/10/2024	SDB3260122838	1,235.00	0.8838	1,085.47	1,091.46	0.0000	4.5800	50.0000	0.0000	(0.1381)	(0.0152)	0.0000	1	(0.1533)	01/06/2025
688009.SH	12/10/2024	SDB3260122838	16,565.00	0.8838	14,559.31	14,639.75	0.0000	4.5800	50.0000	0.0000	(1.8523)	(0.2033)	0.0000	1	(2.0556)	01/06/2025
688009.SH	12/10/2024	SDB3260122838	37,549.00	0.8838	33,002.57	33,184.91	0.0000	4.5800	50.0000	0.0000	(4.1987)	(0.4609)	0.0000	1	(4.6596)	01/06/2025
688009.SH	12/10/2024	SDB3260122838	33,893.00	0.8838	29,789.24	29,953.82	0.0000	4.5800	50.0000	0.0000	(3.7899)	(0.4160)	0.0000	1	(4.2059)	01/06/2025
688009.SH	12/10/2024	SDB3260122838	222.00	0.8838	195.12	196.20	0.0000	4.5800	50.0000	0.0000	(0.0248)	(0.0027)	0.0000	1	(0.0275)	01/06/2025
688009.SH	12/10/2024	SDB3260122838	11,585.00	0.8838	10,182.29	10,238.54	0.0000	4.5800	50.0000	0.0000	(1.2954)	(0.1422)	0.0000	1	(1.4376)	01/06/2025
688009.SH	12/10/2024	SDB3260122838	1,212.00	0.8838	1,065.25	1,071.14	0.0000	4.5800	50.0000	0.0000	(0.1355)	(0.0149)	0.0000	1	(0.1504)	01/06/2025
688009.SH	12/10/2024	SDB3260122838	5,482.00	0.8838	4,818.24	4,844.86	0.0000	4.5800	50.0000	0.0000	(0.6130)	(0.0673)	0.0000	1	(0.6803)	01/06/2025
688009.SH	12/10/2024	SDB3260122838	7,406.00	0.8838	6,509.28	6,545.25	0.0000	4.5800	50.0000	0.0000	(0.8281)	(0.0909)	0.0000	1	(0.9190)	01/06/2025
688009.SH	12/10/2024	SDB3260122838	3,787.00	0.8838	3,328.47	3,346.86	0.0000	4.5800	50.0000	0.0000	(0.4235)	(0.0465)	0.0000	1	(0.4699)	01/06/2025
688009.SH	12/10/2024	SDB3260122838	1,013.00	0.8838	890.35	895.27	0.0000	4.5800	50.0000	0.0000	(0.1133)	(0.0124)	0.0000	1	(0.1257)	01/06/2025
688009.SH	12/10/2024	SDB3260122838	5,320.00	0.8838	4,675.85	4,701.69	0.0000	4.5800	50.0000	0.0000	(0.5949)	(0.0653)	0.0000	1	(0.6602)	01/06/2025
688009.SH	12/10/2024	SDB3260122838	280.00	0.8838	246.10	247.46	0.0000	4.5800	50.0000	0.0000	(0.0313)	(0.0034)	0.0000	1	(0.0347)	01/06/2025
688009.SH	12/09/2024	SDB3260122838	3,179.00	0.8813	2,794.09	2,801.54	0.0000	4.5800	50.0000	0.0000	(0.3555)	(0.0389)	0.0000	1	(0.3944)	01/06/2025
688009.SH	12/09/2024	SDB3260122838	5,348.00	0.8813	4,700.46	4,712.99	0.0000	4.5800	50.0000	0.0000	(0.5980)	(0.0655)	0.0000	1	(0.6635)	01/06/2025
688009.SH	12/09/2024	SDB3260122838	6,673.00	0.8813	5,865.03	5,880.67	0.0000	4.5800	50.0000	0.0000	(0.7462)	(0.0817)	0.0000	1	(0.8278)	01/06/2025
688009.SH	12/09/2024	SDB3260122838	46,381.00	0.8813	40,765.19	40,873.86	0.0000	4.5800	50.0000	0.0000	(5.1862)	(0.5677)	0.0000	1	(5.7539)	01/06/2025
688009.SH	12/09/2024	SDB3260122838	1,102.00	0.8813	968.57	971.15	0.0000	4.5800	50.0000	0.0000	(0.1232)	(0.0135)	0.0000	1	(0.1367)	01/06/2025
688009.SH	12/09/2024	SDB3260122838	24,617.00	0.8813	21,636.37	21,694.05	0.0000	4.5800	50.0000	0.0000	(2.7526)	(0.3013)	0.0000	1	(3.0539)	01/06/2025
688009.SH	12/09/2024	SDB3260122838	8,448.00	0.8813	7,425.12	7,444.91	0.0000	4.5800	50.0000	0.0000	(0.9446)	(0.1034)	0.0000	1	(1.0480)	01/06/2025
688009.SH	12/09/2024	SDB3260122838	7,040.00	0.8813	6,187.60	6,204.09	0.0000	4.5800	50.0000	0.0000	(0.7872)	(0.0862)	0.0000	1	(0.8734)	01/06/2025
688009.SH	12/09/2024	SDB3260122838	1,012.00	0.8813	889.47	891.84	0.0000	4.5800	50.0000	0.0000	(0.1132)	(0.0124)	0.0000	1	(0.1255)	01/06/2025
688009.SH	12/09/2024	SDB3260122838	3,800.00	0.8813	3,339.90	3,348.80	0.0000	4.5800	50.0000	0.0000	(0.4249)	(0.0465)	0.0000	1	(0.4714)	01/06/2025
688009.SH	12/09/2024	SDB3260122838	200.00	0.8813	175.78	176.25	0.0000	4.5800	50.0000	0.0000	(0.0224)	(0.0024)	0.0000	1	(0.0248)	01/06/2025
688009.SH	12/09/2024	SDB3260122838	3,531.00	0.8813	3,103.47	3,111.74	0.0000	4.5800	50.0000	0.0000	(0.3948)	(0.0432)	0.0000	1	(0.4380)	01/06/2025
688009.SH	12/09/2024	SDB3260122838	2,869.00	0.8813	2,521.62	2,528.34	0.0000	4.5800	50.0000	0.0000	(0.3208)	(0.0351)	0.0000	1	(0.3559)	01/06/2025
688009.SH	12/09/2024	SDB3260122838	7,100.00	0.8813	6,240.33	6,256.97	0.0000	4.5800	50.0000	0.0000	(0.7939)	(0.0869)	0.0000	1	(0.8808)	01/06/2025
688009.SH	12/09/2024	SDB3260122838	300.00	0.8813	263.68	264.38	0.0000	4.5800	50.0000	0.0000	(0.0335)	(0.0037)	0.0000	1	(0.0372)	01/06/2025
688009.SH	12/09/2024	SDB3260122838	396.00	0.8813	348.05	348.98	0.0000	4.5800	50.0000	0.0000	(0.0443)	(0.0048)	0.0000	1	(0.0491)	01/06/2025
688009.SH	12/09/2024	SDB3260122838	804.00	0.8813	706.65	708.54	0.0000	4.5800	50.0000	0.0000	(0.0899)	(0.0098)	0.0000	1	(0.0997)	01/06/2025
688009.SH	12/09/2024	SDB3260122838	4,857.00	0.8813	4,268.91	4,280.29	0.0000	4.5800	50.0000	0.0000	(0.5431)	(0.0594)	0.0000	1	(0.6025)	01/06/2025
688009.SH	12/09/2024	SDB3260122838	1,649.00	0.8813	1,449.34	1,453.20	0.0000	4.5800	50.0000	0.0000	(0.1844)	(0.0202)	0.0000	1	(0.2046)	01/06/2025
688009.SH	12/09/2024	SDB3260122838	556.00	0.8813	488.68	489.98	0.0000	4.5800	50.0000	0.0000	(0.0622)	(0.0068)	0.0000	1	(0.0690)	01/06/2025
688009.SH	12/09/2024	SDB3260122838	26,451.00	0.8813	23,248.31	23,310.29	0.0000	4.5800	50.0000	0.0000	(2.9577)	(0.3238)	0.0000	1	(3.2815)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6



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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHINA RAILWAY SIGNAL & COMMUNICATION CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
688009.SH	12/09/2024	SDB3260122838	665.00	0.8813	584.48	586.04	0.0000	4.5800	50.0000	0.0000	(0.0744)	(0.0081)	0.0000	1	(0.0825)	01/06/2025
688009.SH	12/09/2024	SDB3260122838	230.00	0.8813	202.15	202.69	0.0000	4.5800	50.0000	0.0000	(0.0257)	(0.0028)	0.0000	1	(0.0285)	01/06/2025
688009.SH	12/09/2024	SDB3260122838	1,405.00	0.8813	1,234.88	1,238.17	0.0000	4.5800	50.0000	0.0000	(0.1571)	(0.0172)	0.0000	1	(0.1743)	01/06/2025
688009.SH	12/09/2024	SDB3260122838	3,058.00	0.8813	2,687.74	2,694.90	0.0000	4.5800	50.0000	0.0000	(0.3419)	(0.0374)	0.0000	1	(0.3794)	01/06/2025
688009.SH	12/09/2024	SDB3260122838	717.00	0.8813	630.19	631.87	0.0000	4.5800	50.0000	0.0000	(0.0802)	(0.0088)	0.0000	1	(0.0889)	01/06/2025
688009.SH	12/09/2024	SDB3260122838	7,325.00	0.8813	6,438.09	6,455.25	0.0000	4.5800	50.0000	0.0000	(0.8191)	(0.0897)	0.0000	1	(0.9087)	01/06/2025
688009.SH	12/09/2024	SDB3260122838	1,235.00	0.8813	1,085.47	1,088.36	0.0000	4.5800	50.0000	0.0000	(0.1381)	(0.0151)	0.0000	1	(0.1532)	01/06/2025
688009.SH	12/09/2024	SDB3260122838	16,565.00	0.8813	14,559.31	14,598.12	0.0000	4.5800	50.0000	0.0000	(1.8523)	(0.2028)	0.0000	1	(2.0550)	01/06/2025
688009.SH	12/09/2024	SDB3260122838	37,549.00	0.8813	33,002.57	33,090.54	0.0000	4.5800	50.0000	0.0000	(4.1987)	(0.4596)	0.0000	1	(4.6583)	01/06/2025
688009.SH	12/09/2024	SDB3260122838	33,893.00	0.8813	29,789.24	29,868.65	0.0000	4.5800	50.0000	0.0000	(3.7899)	(0.4148)	0.0000	1	(4.2047)	01/06/2025
688009.SH	12/09/2024	SDB3260122838	222.00	0.8813	195.12	195.64	0.0000	4.5800	50.0000	0.0000	(0.0248)	(0.0027)	0.0000	1	(0.0275)	01/06/2025
688009.SH	12/09/2024	SDB3260122838	11,585.00	0.8813	10,182.29	10,209.43	0.0000	4.5800	50.0000	0.0000	(1.2954)	(0.1418)	0.0000	1	(1.4372)	01/06/2025
688009.SH	12/09/2024	SDB3260122838	1,212.00	0.8813	1,065.25	1,068.09	0.0000	4.5800	50.0000	0.0000	(0.1355)	(0.0148)	0.0000	1	(0.1504)	01/06/2025
688009.SH	12/09/2024	SDB3260122838	5,482.00	0.8813	4,818.24	4,831.08	0.0000	4.5800	50.0000	0.0000	(0.6130)	(0.0671)	0.0000	1	(0.6801)	01/06/2025
688009.SH	12/09/2024	SDB3260122838	7,406.00	0.8813	6,509.28	6,526.63	0.0000	4.5800	50.0000	0.0000	(0.8281)	(0.0906)	0.0000	1	(0.9188)	01/06/2025
688009.SH	12/09/2024	SDB3260122838	3,787.00	0.8813	3,328.47	3,337.34	0.0000	4.5800	50.0000	0.0000	(0.4235)	(0.0464)	0.0000	1	(0.4698)	01/06/2025
688009.SH	12/09/2024	SDB3260122838	1,013.00	0.8813	890.35	892.72	0.0000	4.5800	50.0000	0.0000	(0.1133)	(0.0124)	0.0000	1	(0.1257)	01/06/2025
688009.SH	12/09/2024	SDB3260122838	5,320.00	0.8813	4,675.85	4,688.32	0.0000	4.5800	50.0000	0.0000	(0.5949)	(0.0651)	0.0000	1	(0.6600)	01/06/2025
688009.SH	12/09/2024	SDB3260122838	280.00	0.8813	246.10	246.75	0.0000	4.5800	50.0000	0.0000	(0.0313)	(0.0034)	0.0000	1	(0.0347)	01/06/2025
688009.SH	12/06/2024	SDB3260122838	3,179.00	0.8823	2,794.09	2,804.68	0.0000	4.5800	50.0000	0.0000	(1.0664)	(0.1169)	0.0000	3	(1.1833)	01/06/2025
688009.SH	12/06/2024	SDB3260122838	5,348.00	0.8823	4,700.46	4,718.28	0.0000	4.5800	50.0000	0.0000	(1.7940)	(0.1966)	0.0000	3	(1.9906)	01/06/2025
688009.SH	12/06/2024	SDB3260122838	6,673.00	0.8823	5,865.03	5,887.27	0.0000	4.5800	50.0000	0.0000	(2.2385)	(0.2453)	0.0000	3	(2.4838)	01/06/2025
688009.SH	12/06/2024	SDB3260122838	46,381.00	0.8823	40,765.19	40,919.73	0.0000	4.5800	50.0000	0.0000	(15.5587)	(1.7050)	0.0000	3	(17.2637)	01/06/2025
688009.SH	12/06/2024	SDB3260122838	1,102.00	0.8823	968.57	972.24	0.0000	4.5800	50.0000	0.0000	(0.3697)	(0.0405)	0.0000	3	(0.4102)	01/06/2025
688009.SH	12/06/2024	SDB3260122838	24,617.00	0.8823	21,636.37	21,718.40	0.0000	4.5800	50.0000	0.0000	(8.2579)	(0.9049)	0.0000	3	(9.1628)	01/06/2025
688009.SH	12/06/2024	SDB3260122838	8,448.00	0.8823	7,425.12	7,453.26	0.0000	4.5800	50.0000	0.0000	(2.8339)	(0.3106)	0.0000	3	(3.1445)	01/06/2025
688009.SH	12/06/2024	SDB3260122838	7,040.00	0.8823	6,187.60	6,211.05	0.0000	4.5800	50.0000	0.0000	(2.3616)	(0.2588)	0.0000	3	(2.6204)	01/06/2025
688009.SH	12/06/2024	SDB3260122838	1,012.00	0.8823	889.47	892.84	0.0000	4.5800	50.0000	0.0000	(0.3395)	(0.0372)	0.0000	3	(0.3767)	01/06/2025
688009.SH	12/06/2024	SDB3260122838	3,800.00	0.8823	3,339.90	3,352.56	0.0000	4.5800	50.0000	0.0000	(1.2747)	(0.1397)	0.0000	3	(1.4144)	01/06/2025
688009.SH	12/06/2024	SDB3260122838	200.00	0.8823	175.78	176.45	0.0000	4.5800	50.0000	0.0000	(0.0671)	(0.0074)	0.0000	3	(0.0744)	01/06/2025
688009.SH	12/06/2024	SDB3260122838	3,531.00	0.8823	3,103.47	3,115.23	0.0000	4.5800	50.0000	0.0000	(1.1845)	(0.1298)	0.0000	3	(1.3143)	01/06/2025
688009.SH	12/06/2024	SDB3260122838	2,869.00	0.8823	2,521.62	2,531.18	0.0000	4.5800	50.0000	0.0000	(0.9624)	(0.1055)	0.0000	3	(1.0679)	01/06/2025
688009.SH	12/06/2024	SDB3260122838	7,100.00	0.8823	6,240.33	6,263.99	0.0000	4.5800	50.0000	0.0000	(2.3817)	(0.2610)	0.0000	3	(2.6427)	01/06/2025
688009.SH	12/06/2024	SDB3260122838	300.00	0.8823	263.68	264.68	0.0000	4.5800	50.0000	0.0000	(0.1006)	(0.0110)	0.0000	3	(0.1117)	01/06/2025
688009.SH	12/06/2024	SDB3260122838	396.00	0.8823	348.05	349.37	0.0000	4.5800	50.0000	0.0000	(0.1328)	(0.0146)	0.0000	3	(0.1474)	01/06/2025
688009.SH	12/06/2024	SDB3260122838	804.00	0.8823	706.65	709.33	0.0000	4.5800	50.0000	0.0000	(0.2697)	(0.0296)	0.0000	3	(0.2993)	01/06/2025
688009.SH	12/06/2024	SDB3260122838	4,857.00	0.8823	4,268.91	4,285.10	0.0000	4.5800	50.0000	0.0000	(1.6293)	(0.1785)	0.0000	3	(1.8078)	01/06/2025
688009.SH	12/06/2024	SDB3260122838	1,649.00	0.8823	1,449.34	1,454.83	0.0000	4.5800	50.0000	0.0000	(0.5532)	(0.0606)	0.0000	3	(0.6138)	01/06/2025
688009.SH	12/06/2024	SDB3260122838	556.00	0.8823	488.68	490.53	0.0000	4.5800	50.0000	0.0000	(0.1865)	(0.0204)	0.0000	3	(0.2070)	01/06/2025
688009.SH	12/06/2024	SDB3260122838	26,451.00	0.8823	23,248.31	23,336.45	0.0000	4.5800	50.0000	0.0000	(8.8731)	(0.9724)	0.0000	3	(9.8455)	01/06/2025
688009.SH	12/06/2024	SDB3260122838	665.00	0.8823	584.48	586.70	0.0000	4.5800	50.0000	0.0000	(0.2231)	(0.0244)	0.0000	3	(0.2475)	01/06/2025
688009.SH	12/06/2024	SDB3260122838	230.00	0.8823	202.15	202.92	0.0000	4.5800	50.0000	0.0000	(0.0772)	(0.0085)	0.0000	3	(0.0856)	01/06/2025
688009.SH	12/06/2024	SDB3260122838	1,405.00	0.8823	1,234.88	1,239.56	0.0000	4.5800	50.0000	0.0000	(0.4713)	(0.0516)	0.0000	3	(0.5230)	01/06/2025
688009.SH	12/06/2024	SDB3260122838	3,058.00	0.8823	2,687.74	2,697.93	0.0000	4.5800	50.0000	0.0000	(1.0258)	(0.1124)	0.0000	3	(1.1382)	01/06/2025
688009.SH	12/06/2024	SDB3260122838	717.00	0.8823	630.19	632.57	0.0000	4.5800	50.0000	0.0000	(0.2405)	(0.0264)	0.0000	3	(0.2669)	01/06/2025
688009.SH	12/06/2024	SDB3260122838	7,325.00	0.8823	6,438.09	6,462.50	0.0000	4.5800	50.0000	0.0000	(2.4572)	(0.2693)	0.0000	3	(2.7265)	01/06/2025
688009.SH	12/06/2024	SDB3260122838	1,235.00	0.8823	1,085.47	1,089.58	0.0000	4.5800	50.0000	0.0000	(0.4143)	(0.0454)	0.0000	3	(0.4597)	01/06/2025
688009.SH	12/06/2024	SDB3260122838	16,565.00	0.8823	14,559.31	14,614.50	0.0000	4.5800	50.0000	0.0000	(5.5568)	(0.6089)	0.0000	3	(6.1657)	01/06/2025
688009.SH	12/06/2024	SDB3260122838	37,549.00	0.8823	33,002.57	33,127.68	0.0000	4.5800	50.0000	0.0000	(12.5960)	(1.3803)	0.0000	3	(13.9763)	01/06/2025
688009.SH	12/06/2024	SDB3260122838	33,893.00	0.8823	29,789.24	29,902.17	0.0000	4.5800	50.0000	0.0000	(11.3696)	(1.2459)	0.0000	3	(12.6155)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6



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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHINA RAILWAY SIGNAL & COMMUNICATION CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
688009.SH	12/06/2024	SDB3260122838	222.00	0.8823	195.12	195.86	0.0000	4.5800	50.0000	0.0000	(0.0745)	(0.0082)	0.0000	3	(0.0826)	01/06/2025
688009.SH	12/06/2024	SDB3260122838	11,585.00	0.8823	10,182.29	10,220.89	0.0000	4.5800	50.0000	0.0000	(3.8862)	(0.4259)	0.0000	3	(4.3121)	01/06/2025
688009.SH	12/06/2024	SDB3260122838	1,212.00	0.8823	1,065.25	1,069.29	0.0000	4.5800	50.0000	0.0000	(0.4066)	(0.0446)	0.0000	3	(0.4511)	01/06/2025
688009.SH	12/06/2024	SDB3260122838	5,482.00	0.8823	4,818.24	4,836.51	0.0000	4.5800	50.0000	0.0000	(1.8390)	(0.2015)	0.0000	3	(2.0405)	01/06/2025
688009.SH	12/06/2024	SDB3260122838	7,406.00	0.8823	6,509.28	6,533.96	0.0000	4.5800	50.0000	0.0000	(2.4844)	(0.2722)	0.0000	3	(2.7566)	01/06/2025
688009.SH	12/06/2024	SDB3260122838	3,787.00	0.8823	3,328.47	3,341.09	0.0000	4.5800	50.0000	0.0000	(1.2704)	(0.1392)	0.0000	3	(1.4096)	01/06/2025
688009.SH	12/06/2024	SDB3260122838	1,013.00	0.8823	890.35	893.72	0.0000	4.5800	50.0000	0.0000	(0.3398)	(0.0372)	0.0000	3	(0.3771)	01/06/2025
688009.SH	12/06/2024	SDB3260122838	5,320.00	0.8823	4,675.85	4,693.58	0.0000	4.5800	50.0000	0.0000	(1.7846)	(0.1956)	0.0000	3	(1.9802)	01/06/2025
688009.SH	12/06/2024	SDB3260122838	280.00	0.8823	246.10	247.03	0.0000	4.5800	50.0000	0.0000	(0.0939)	(0.0103)	0.0000	3	(0.1042)	01/06/2025
688009.SH	12/05/2024	SDB3260122838	3,179.00	0.8824	2,794.09	2,805.30	0.0000	4.5800	50.0000	0.0000	(0.3555)	(0.0390)	0.0000	1	(0.3944)	01/06/2025
688009.SH	12/05/2024	SDB3260122838	5,348.00	0.8824	4,700.46	4,719.33	0.0000	4.5800	50.0000	0.0000	(0.5980)	(0.0655)	0.0000	1	(0.6635)	01/06/2025
688009.SH	12/05/2024	SDB3260122838	6,673.00	0.8824	5,865.03	5,888.58	0.0000	4.5800	50.0000	0.0000	(0.7462)	(0.0818)	0.0000	1	(0.8279)	01/06/2025
688009.SH	12/05/2024	SDB3260122838	46,381.00	0.8824	40,765.19	40,928.82	0.0000	4.5800	50.0000	0.0000	(5.1862)	(0.5685)	0.0000	1	(5.7547)	01/06/2025
688009.SH	12/05/2024	SDB3260122838	1,102.00	0.8824	968.57	972.46	0.0000	4.5800	50.0000	0.0000	(0.1232)	(0.0135)	0.0000	1	(0.1367)	01/06/2025
688009.SH	12/05/2024	SDB3260122838	24,617.00	0.8824	21,636.37	21,723.22	0.0000	4.5800	50.0000	0.0000	(2.7526)	(0.3017)	0.0000	1	(3.0543)	01/06/2025
688009.SH	12/05/2024	SDB3260122838	8,448.00	0.8824	7,425.12	7,454.92	0.0000	4.5800	50.0000	0.0000	(0.9446)	(0.1035)	0.0000	1	(1.0482)	01/06/2025
688009.SH	12/05/2024	SDB3260122838	7,040.00	0.8824	6,187.60	6,212.43	0.0000	4.5800	50.0000	0.0000	(0.7872)	(0.0863)	0.0000	1	(0.8735)	01/06/2025
688009.SH	12/05/2024	SDB3260122838	1,012.00	0.8824	889.47	893.04	0.0000	4.5800	50.0000	0.0000	(0.1132)	(0.0124)	0.0000	1	(0.1256)	01/06/2025
688009.SH	12/05/2024	SDB3260122838	3,800.00	0.8824	3,339.90	3,353.30	0.0000	4.5800	50.0000	0.0000	(0.4249)	(0.0466)	0.0000	1	(0.4715)	01/06/2025
688009.SH	12/05/2024	SDB3260122838	200.00	0.8824	175.78	176.49	0.0000	4.5800	50.0000	0.0000	(0.0224)	(0.0025)	0.0000	1	(0.0248)	01/06/2025
688009.SH	12/05/2024	SDB3260122838	3,531.00	0.8824	3,103.47	3,115.92	0.0000	4.5800	50.0000	0.0000	(0.3948)	(0.0433)	0.0000	1	(0.4381)	01/06/2025
688009.SH	12/05/2024	SDB3260122838	2,869.00	0.8824	2,521.62	2,531.74	0.0000	4.5800	50.0000	0.0000	(0.3208)	(0.0352)	0.0000	1	(0.3560)	01/06/2025
688009.SH	12/05/2024	SDB3260122838	7,100.00	0.8824	6,240.33	6,265.38	0.0000	4.5800	50.0000	0.0000	(0.7939)	(0.0870)	0.0000	1	(0.8809)	01/06/2025
688009.SH	12/05/2024	SDB3260122838	300.00	0.8824	263.68	264.73	0.0000	4.5800	50.0000	0.0000	(0.0335)	(0.0037)	0.0000	1	(0.0372)	01/06/2025
688009.SH	12/05/2024	SDB3260122838	396.00	0.8824	348.05	349.45	0.0000	4.5800	50.0000	0.0000	(0.0443)	(0.0049)	0.0000	1	(0.0491)	01/06/2025
688009.SH	12/05/2024	SDB3260122838	804.00	0.8824	706.65	709.49	0.0000	4.5800	50.0000	0.0000	(0.0899)	(0.0099)	0.0000	1	(0.0998)	01/06/2025
688009.SH	12/05/2024	SDB3260122838	4,857.00	0.8824	4,268.91	4,286.05	0.0000	4.5800	50.0000	0.0000	(0.5431)	(0.0595)	0.0000	1	(0.6026)	01/06/2025
688009.SH	12/05/2024	SDB3260122838	1,649.00	0.8824	1,449.34	1,455.16	0.0000	4.5800	50.0000	0.0000	(0.1844)	(0.0202)	0.0000	1	(0.2046)	01/06/2025
688009.SH	12/05/2024	SDB3260122838	556.00	0.8824	488.68	490.64	0.0000	4.5800	50.0000	0.0000	(0.0622)	(0.0068)	0.0000	1	(0.0690)	01/06/2025
688009.SH	12/05/2024	SDB3260122838	26,451.00	0.8824	23,248.31	23,341.63	0.0000	4.5800	50.0000	0.0000	(2.9577)	(0.3242)	0.0000	1	(3.2819)	01/06/2025
688009.SH	12/05/2024	SDB3260122838	665.00	0.8824	584.48	586.83	0.0000	4.5800	50.0000	0.0000	(0.0744)	(0.0082)	0.0000	1	(0.0825)	01/06/2025
688009.SH	12/05/2024	SDB3260122838	230.00	0.8824	202.15	202.96	0.0000	4.5800	50.0000	0.0000	(0.0257)	(0.0028)	0.0000	1	(0.0285)	01/06/2025
688009.SH	12/05/2024	SDB3260122838	1,405.00	0.8824	1,234.88	1,239.84	0.0000	4.5800	50.0000	0.0000	(0.1571)	(0.0172)	0.0000	1	(0.1743)	01/06/2025
688009.SH	12/05/2024	SDB3260122838	3,058.00	0.8824	2,687.74	2,698.53	0.0000	4.5800	50.0000	0.0000	(0.3419)	(0.0375)	0.0000	1	(0.3794)	01/06/2025
688009.SH	12/05/2024	SDB3260122838	717.00	0.8824	630.19	632.72	0.0000	4.5800	50.0000	0.0000	(0.0802)	(0.0088)	0.0000	1	(0.0890)	01/06/2025
688009.SH	12/05/2024	SDB3260122838	7,325.00	0.8824	6,438.09	6,463.93	0.0000	4.5800	50.0000	0.0000	(0.8191)	(0.0898)	0.0000	1	(0.9088)	01/06/2025
688009.SH	12/05/2024	SDB3260122838	1,235.00	0.8824	1,085.47	1,089.82	0.0000	4.5800	50.0000	0.0000	(0.1381)	(0.0151)	0.0000	1	(0.1532)	01/06/2025
688009.SH	12/05/2024	SDB3260122838	16,565.00	0.8824	14,559.31	14,617.75	0.0000	4.5800	50.0000	0.0000	(1.8523)	(0.2030)	0.0000	1	(2.0553)	01/06/2025
688009.SH	12/05/2024	SDB3260122838	37,549.00	0.8824	33,002.57	33,135.04	0.0000	4.5800	50.0000	0.0000	(4.1987)	(0.4602)	0.0000	1	(4.6589)	01/06/2025
688009.SH	12/05/2024	SDB3260122838	33,893.00	0.8824	29,789.24	29,908.81	0.0000	4.5800	50.0000	0.0000	(3.7899)	(0.4154)	0.0000	1	(4.2053)	01/06/2025
688009.SH	12/05/2024	SDB3260122838	222.00	0.8824	195.12	195.90	0.0000	4.5800	50.0000	0.0000	(0.0248)	(0.0027)	0.0000	1	(0.0275)	01/06/2025
688009.SH	12/05/2024	SDB3260122838	11,585.00	0.8824	10,182.29	10,223.16	0.0000	4.5800	50.0000	0.0000	(1.2954)	(0.1420)	0.0000	1	(1.4374)	01/06/2025
688009.SH	12/05/2024	SDB3260122838	1,212.00	0.8824	1,065.25	1,069.53	0.0000	4.5800	50.0000	0.0000	(0.1355)	(0.0149)	0.0000	1	(0.1504)	01/06/2025
688009.SH	12/05/2024	SDB3260122838	5,482.00	0.8824	4,818.24	4,837.58	0.0000	4.5800	50.0000	0.0000	(0.6130)	(0.0672)	0.0000	1	(0.6802)	01/06/2025
688009.SH	12/05/2024	SDB3260122838	7,406.00	0.8824	6,509.28	6,535.41	0.0000	4.5800	50.0000	0.0000	(0.8281)	(0.0908)	0.0000	1	(0.9189)	01/06/2025
688009.SH	12/05/2024	SDB3260122838	3,787.00	0.8824	3,328.47	3,341.83	0.0000	4.5800	50.0000	0.0000	(0.4235)	(0.0464)	0.0000	1	(0.4699)	01/06/2025
688009.SH	12/05/2024	SDB3260122838	1,013.00	0.8824	890.35	893.92	0.0000	4.5800	50.0000	0.0000	(0.1133)	(0.0124)	0.0000	1	(0.1257)	01/06/2025
688009.SH	12/05/2024	SDB3260122838	5,320.00	0.8824	4,675.85	4,694.62	0.0000	4.5800	50.0000	0.0000	(0.5949)	(0.0652)	0.0000	1	(0.6601)	01/06/2025
688009.SH	12/05/2024	SDB3260122838	280.00	0.8824	246.10	247.09	0.0000	4.5800	50.0000	0.0000	(0.0313)	(0.0034)	0.0000	1	(0.0347)	01/06/2025
688009.SH	12/04/2024	SDB3260122838	3,179.00	0.8789	2,794.09	2,794.09	0.0000	4.5800	50.0000	0.0000	(0.3555)	(0.0388)	0.0000	1	(0.3943)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHINA RAILWAY SIGNAL & COMMUNICATION CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
688009.SH	12/04/2024	SDB3260122838	5,348.00	0.8789	4,700.46	4,700.46	0.0000	4.5800	50.0000	0.0000	(0.5980)	(0.0653)	0.0000	1	(0.6633)	01/06/2025
688009.SH	12/04/2024	SDB3260122838	6,673.00	0.8789	5,865.03	5,865.03	0.0000	4.5800	50.0000	0.0000	(0.7462)	(0.0815)	0.0000	1	(0.8276)	01/06/2025
688009.SH	12/04/2024	SDB3260122838	46,381.00	0.8789	40,765.19	40,765.19	0.0000	4.5800	50.0000	0.0000	(5.1862)	(0.5662)	0.0000	1	(5.7524)	01/06/2025
688009.SH	12/04/2024	SDB3260122838	1,102.00	0.8789	968.57	968.57	0.0000	4.5800	50.0000	0.0000	(0.1232)	(0.0135)	0.0000	1	(0.1367)	01/06/2025
688009.SH	12/04/2024	SDB3260122838	24,617.00	0.8789	21,636.37	21,636.37	0.0000	4.5800	50.0000	0.0000	(2.7526)	(0.3005)	0.0000	1	(3.0531)	01/06/2025
688009.SH	12/04/2024	SDB3260122838	8,448.00	0.8789	7,425.12	7,425.12	0.0000	4.5800	50.0000	0.0000	(0.9446)	(0.1031)	0.0000	1	(1.0478)	01/06/2025
688009.SH	12/04/2024	SDB3260122838	7,040.00	0.8789	6,187.60	6,187.60	0.0000	4.5800	50.0000	0.0000	(0.7872)	(0.0859)	0.0000	1	(0.8731)	01/06/2025
688009.SH	12/04/2024	SDB3260122838	1,012.00	0.8789	889.47	889.47	0.0000	4.5800	50.0000	0.0000	(0.1132)	(0.0124)	0.0000	1	(0.1255)	01/06/2025
688009.SH	12/04/2024	SDB3260122838	3,800.00	0.8789	3,339.90	3,339.90	0.0000	4.5800	50.0000	0.0000	(0.4249)	(0.0464)	0.0000	1	(0.4713)	01/06/2025
688009.SH	12/04/2024	SDB3260122838	200.00	0.8789	175.78	175.78	0.0000	4.5800	50.0000	0.0000	(0.0224)	(0.0024)	0.0000	1	(0.0248)	01/06/2025
688009.SH	12/04/2024	SDB3260122838	3,531.00	0.8789	3,103.47	3,103.47	0.0000	4.5800	50.0000	0.0000	(0.3948)	(0.0431)	0.0000	1	(0.4379)	01/06/2025
688009.SH	12/04/2024	SDB3260122838	2,869.00	0.8789	2,521.62	2,521.62	0.0000	4.5800	50.0000	0.0000	(0.3208)	(0.0350)	0.0000	1	(0.3558)	01/06/2025
688009.SH	12/04/2024	SDB3260122838	7,100.00	0.8789	6,240.33	6,240.33	0.0000	4.5800	50.0000	0.0000	(0.7939)	(0.0867)	0.0000	1	(0.8806)	01/06/2025
688009.SH	12/04/2024	SDB3260122838	300.00	0.8789	263.68	263.68	0.0000	4.5800	50.0000	0.0000	(0.0335)	(0.0037)	0.0000	1	(0.0372)	01/06/2025
688009.SH	12/04/2024	SDB3260122838	396.00	0.8789	348.05	348.05	0.0000	4.5800	50.0000	0.0000	(0.0443)	(0.0048)	0.0000	1	(0.0491)	01/06/2025
688009.SH	12/04/2024	SDB3260122838	804.00	0.8789	706.65	706.65	0.0000	4.5800	50.0000	0.0000	(0.0899)	(0.0098)	0.0000	1	(0.0997)	01/06/2025
688009.SH	12/04/2024	SDB3260122838	4,857.00	0.8789	4,268.91	4,268.91	0.0000	4.5800	50.0000	0.0000	(0.5431)	(0.0593)	0.0000	1	(0.6024)	01/06/2025
688009.SH	12/04/2024	SDB3260122838	1,649.00	0.8789	1,449.34	1,449.34	0.0000	4.5800	50.0000	0.0000	(0.1844)	(0.0201)	0.0000	1	(0.2045)	01/06/2025
688009.SH	12/04/2024	SDB3260122838	556.00	0.8789	488.68	488.68	0.0000	4.5800	50.0000	0.0000	(0.0622)	(0.0068)	0.0000	1	(0.0690)	01/06/2025
688009.SH	12/04/2024	SDB3260122838	26,451.00	0.8789	23,248.31	23,248.31	0.0000	4.5800	50.0000	0.0000	(2.9577)	(0.3229)	0.0000	1	(3.2806)	01/06/2025
688009.SH	12/04/2024	SDB3260122838	665.00	0.8789	584.48	584.48	0.0000	4.5800	50.0000	0.0000	(0.0744)	(0.0081)	0.0000	1	(0.0825)	01/06/2025
688009.SH	12/04/2024	SDB3260122838	230.00	0.8789	202.15	202.15	0.0000	4.5800	50.0000	0.0000	(0.0257)	(0.0028)	0.0000	1	(0.0285)	01/06/2025
688009.SH	12/04/2024	SDB3260122838	1,405.00	0.8789	1,234.88	1,234.88	0.0000	4.5800	50.0000	0.0000	(0.1571)	(0.0172)	0.0000	1	(0.1743)	01/06/2025
688009.SH	12/04/2024	SDB3260122838	3,058.00	0.8789	2,687.74	2,687.74	0.0000	4.5800	50.0000	0.0000	(0.3419)	(0.0373)	0.0000	1	(0.3793)	01/06/2025
688009.SH	12/04/2024	SDB3260122838	717.00	0.8789	630.19	630.19	0.0000	4.5800	50.0000	0.0000	(0.0802)	(0.0088)	0.0000	1	(0.0889)	01/06/2025
688009.SH	12/04/2024	SDB3260122838	7,325.00	0.8789	6,438.09	6,438.09	0.0000	4.5800	50.0000	0.0000	(0.8191)	(0.0894)	0.0000	1	(0.9085)	01/06/2025
688009.SH	12/04/2024	SDB3260122838	1,235.00	0.8789	1,085.47	1,085.47	0.0000	4.5800	50.0000	0.0000	(0.1381)	(0.0151)	0.0000	1	(0.1532)	01/06/2025
688009.SH	12/04/2024	SDB3260122838	16,565.00	0.8789	14,559.31	14,559.31	0.0000	4.5800	50.0000	0.0000	(1.8523)	(0.2022)	0.0000	1	(2.0545)	01/06/2025
688009.SH	12/04/2024	SDB3260122838	37,549.00	0.8789	33,002.57	33,002.57	0.0000	4.5800	50.0000	0.0000	(4.1987)	(0.4584)	0.0000	1	(4.6570)	01/06/2025
688009.SH	12/04/2024	SDB3260122838	33,893.00	0.8789	29,789.24	29,789.24	0.0000	4.5800	50.0000	0.0000	(3.7899)	(0.4137)	0.0000	1	(4.2036)	01/06/2025
688009.SH	12/04/2024	SDB3260122838	222.00	0.8789	195.12	195.12	0.0000	4.5800	50.0000	0.0000	(0.0248)	(0.0027)	0.0000	1	(0.0275)	01/06/2025
688009.SH	12/04/2024	SDB3260122838	11,585.00	0.8789	10,182.29	10,182.29	0.0000	4.5800	50.0000	0.0000	(1.2954)	(0.1414)	0.0000	1	(1.4368)	01/06/2025
688009.SH	12/04/2024	SDB3260122838	1,212.00	0.8789	1,065.25	1,065.25	0.0000	4.5800	50.0000	0.0000	(0.1355)	(0.0148)	0.0000	1	(0.1503)	01/06/2025
688009.SH	12/04/2024	SDB3260122838	5,482.00	0.8789	4,818.24	4,818.24	0.0000	4.5800	50.0000	0.0000	(0.6130)	(0.0669)	0.0000	1	(0.6799)	01/06/2025
688009.SH	12/04/2024	SDB3260122838	7,406.00	0.8789	6,509.28	6,509.28	0.0000	4.5800	50.0000	0.0000	(0.8281)	(0.0904)	0.0000	1	(0.9185)	01/06/2025
688009.SH	12/04/2024	SDB3260122838	3,787.00	0.8789	3,328.47	3,328.47	0.0000	4.5800	50.0000	0.0000	(0.4235)	(0.0462)	0.0000	1	(0.4697)	01/06/2025
688009.SH	12/04/2024	SDB3260122838	1,013.00	0.8789	890.35	890.35	0.0000	4.5800	50.0000	0.0000	(0.1133)	(0.0124)	0.0000	1	(0.1256)	01/06/2025
688009.SH	12/04/2024	SDB3260122838	5,320.00	0.8789	4,675.85	4,675.85	0.0000	4.5800	50.0000	0.0000	(0.5949)	(0.0649)	0.0000	1	(0.6598)	01/06/2025
688009.SH	12/04/2024	SDB3260122838	280.00	0.8789	246.10	246.10	0.0000	4.5800	50.0000	0.0000	(0.0313)	(0.0034)	0.0000	1	(0.0347)	01/06/2025
TOTAL CHINA RAILWAY SIGNAL & COMMUNICATION CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND											(1,292.2985)	(145.2126)	0.0000	(1,437.5111)		

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHINA SOUTHERN AIRLINES CO., LTD. CMN CLASS A SERIES NORTHBOUND																
600029.SH	01/03/2025	SDB3260123281	27,000.00	0.9002	24,389.86	24,305.35	0.0000	4.3300	50.0000	0.0000	(8.8007)	(1.0127)	0.0000	3	(9.8134)	01/06/2025
600029.SH	01/03/2025	SDB3260123281	9,200.00	0.9002	8,353.51	8,281.82	0.0000	4.3300	50.0000	0.0000	(3.0142)	(0.3451)	0.0000	3	(3.3593)	01/06/2025
600029.SH	01/03/2025	SDB3260123281	56,000.00	0.9002	50,946.00	50,411.09	0.0000	4.3300	50.0000	0.0000	(18.3830)	(2.1005)	0.0000	3	(20.4835)	01/06/2025
600029.SH	01/03/2025	SDB3260123281	38,900.00	0.9002	35,358.23	35,017.70	0.0000	4.3300	50.0000	0.0000	(12.7584)	(1.4591)	0.0000	3	(14.2175)	01/06/2025
600029.SH	01/03/2025	SDB3260123281	10,500.00	0.9002	9,805.10	9,452.08	0.0000	4.3300	50.0000	0.0000	(3.5380)	(0.3938)	0.0000	3	(3.9318)	01/06/2025
600029.SH	01/03/2025	SDB3260123281	84,000.00	0.9002	78,004.42	75,616.63	0.0000	4.3300	50.0000	0.0000	(28.1466)	(3.1507)	0.0000	3	(31.2973)	01/06/2025
600029.SH	01/03/2025	SDB3260123281	3,000.00	0.9002	2,802.59	2,700.59	0.0000	4.3300	50.0000	0.0000	(1.0113)	(0.1125)	0.0000	3	(1.1238)	01/06/2025
600029.SH	01/03/2025	SDB3260123281	4,500.00	0.9002	4,203.89	4,050.89	0.0000	4.3300	50.0000	0.0000	(1.5169)	(0.1688)	0.0000	3	(1.6857)	01/06/2025
600029.SH	01/03/2025	SDB3260123281	35,400.00	0.9002	33,070.61	31,867.01	0.0000	4.3300	50.0000	0.0000	(11.9330)	(1.3278)	0.0000	3	(13.2608)	01/06/2025
600029.SH	01/03/2025	SDB3260123281	1,000.00	0.9002	934.20	900.20	0.0000	4.3300	50.0000	0.0000	(0.3371)	(0.0375)	0.0000	3	(0.3746)	01/06/2025
600029.SH	01/03/2025	SDB3260123281	25,000.00	0.9002	23,354.95	22,504.95	0.0000	4.3300	50.0000	0.0000	(8.4272)	(0.9377)	0.0000	3	(9.3650)	01/06/2025
600029.SH	01/03/2025	SDB3260123281	3,300.00	0.9002	3,082.85	2,970.65	0.0000	4.3300	50.0000	0.0000	(1.1124)	(0.1238)	0.0000	3	(1.2362)	01/06/2025
600029.SH	01/03/2025	SDB3260123281	27,500.00	0.9002	25,690.44	24,755.44	0.0000	4.3300	50.0000	0.0000	(9.2700)	(1.0315)	0.0000	3	(10.3014)	01/06/2025
600029.SH	01/03/2025	SDB3260123281	12,000.00	0.9002	11,210.38	10,802.38	0.0000	4.3300	50.0000	0.0000	(4.0451)	(0.4501)	0.0000	3	(4.4952)	01/06/2025
600029.SH	01/03/2025	SDB3260123281	900.00	0.9002	840.78	810.18	0.0000	4.3300	50.0000	0.0000	(0.3034)	(0.0338)	0.0000	3	(0.3371)	01/06/2025
600029.SH	01/03/2025	SDB3260123281	6,800.00	0.9002	6,352.55	6,121.35	0.0000	4.3300	50.0000	0.0000	(2.2922)	(0.2551)	0.0000	3	(2.5473)	01/06/2025
600029.SH	01/03/2025	SDB3260123281	15,300.00	0.9002	14,293.23	13,773.03	0.0000	4.3300	50.0000	0.0000	(5.1575)	(0.5739)	0.0000	3	(5.7313)	01/06/2025
600029.SH	01/03/2025	SDB3260123281	900.00	0.9002	840.78	810.18	0.0000	4.3300	50.0000	0.0000	(0.3034)	(0.0338)	0.0000	3	(0.3371)	01/06/2025
600029.SH	01/03/2025	SDB3260123281	1,500.00	0.9002	1,401.30	1,350.30	0.0000	4.3300	50.0000	0.0000	(0.5056)	(0.0563)	0.0000	3	(0.5619)	01/06/2025
600029.SH	01/03/2025	SDB3260123281	22,800.00	0.9002	21,299.71	20,524.51	0.0000	4.3300	50.0000	0.0000	(7.6856)	(0.8552)	0.0000	3	(8.5408)	01/06/2025
600029.SH	01/03/2025	SDB3260123281	6,600.00	0.9002	6,165.71	5,941.31	0.0000	4.3300	50.0000	0.0000	(2.2248)	(0.2476)	0.0000	3	(2.4723)	01/06/2025
600029.SH	01/03/2025	SDB3260123281	5,900.00	0.9002	5,511.77	5,311.17	0.0000	4.3300	50.0000	0.0000	(1.9888)	(0.2213)	0.0000	3	(2.2101)	01/06/2025
600029.SH	01/03/2025	SDB3260123281	300.00	0.9002	280.26	270.06	0.0000	4.3300	50.0000	0.0000	(0.1011)	(0.0113)	0.0000	3	(0.1124)	01/06/2025
600029.SH	01/03/2025	SDB3260123281	6,200.00	0.9002	5,792.03	5,581.23	0.0000	4.3300	50.0000	0.0000	(2.0900)	(0.2326)	0.0000	3	(2.3225)	01/06/2025
600029.SH	01/03/2025	SDB3260123281	17,300.00	0.9002	16,161.63	15,573.43	0.0000	4.3300	50.0000	0.0000	(5.8317)	(0.6489)	0.0000	3	(6.4805)	01/06/2025
600029.SH	01/03/2025	SDB3260123281	800.00	0.9002	747.36	720.16	0.0000	4.3300	50.0000	0.0000	(0.2697)	(0.0300)	0.0000	3	(0.2997)	01/06/2025
600029.SH	01/03/2025	SDB3260123281	30,500.00	0.9002	28,493.04	27,456.04	0.0000	4.3300	50.0000	0.0000	(10.2812)	(1.1440)	0.0000	3	(11.4252)	01/06/2025
600029.SH	01/03/2025	SDB3260123281	3,200.00	0.9002	2,989.43	2,880.63	0.0000	4.3300	50.0000	0.0000	(1.0787)	(0.1200)	0.0000	3	(1.1987)	01/06/2025
600029.SH	01/03/2025	SDB3260123281	8,200.00	0.9002	7,660.42	7,381.62	0.0000	4.3300	50.0000	0.0000	(2.7641)	(0.3076)	0.0000	3	(3.0717)	01/06/2025
600029.SH	01/03/2025	SDB3260123281	8,800.00	0.9002	8,220.94	7,921.74	0.0000	4.3300	50.0000	0.0000	(2.9664)	(0.3301)	0.0000	3	(3.2965)	01/06/2025
600029.SH	01/03/2025	SDB3260123281	48,200.00	0.9002	45,028.34	43,389.54	0.0000	4.3300	50.0000	0.0000	(16.2477)	(1.8079)	0.0000	3	(18.0556)	01/06/2025
600029.SH	01/03/2025	SDB3260123281	14,700.00	0.9002	13,732.71	13,232.91	0.0000	4.3300	50.0000	0.0000	(4.9552)	(0.5514)	0.0000	3	(5.5066)	01/06/2025
600029.SH	01/03/2025	SDB3260123281	1,900.00	0.9002	1,774.98	1,710.38	0.0000	4.3300	50.0000	0.0000	(0.6405)	(0.0713)	0.0000	3	(0.7117)	01/06/2025
600029.SH	01/03/2025	SDB3260123281	1,700.00	0.9002	1,588.14	1,530.34	0.0000	4.3300	50.0000	0.0000	(0.5731)	(0.0638)	0.0000	3	(0.6368)	01/06/2025
600029.SH	01/03/2025	SDB3260123281	5,300.00	0.9002	4,951.25	4,771.05	0.0000	4.3300	50.0000	0.0000	(1.7866)	(0.1988)	0.0000	3	(1.9854)	01/06/2025
600029.SH	01/02/2025	SDB3260123281	56,000.00	0.9119	50,946.00	51,066.29	0.0000	4.3300	50.0000	0.0000	(6.1277)	(0.7093)	0.0000	1	(6.8369)	01/06/2025
600029.SH	01/02/2025	SDB3260123281	38,900.00	0.9119	35,358.23	35,472.83	0.0000	4.3300	50.0000	0.0000	(4.2528)	(0.4927)	0.0000	1	(4.7455)	01/06/2025
600029.SH	01/02/2025	SDB3260123281	10,500.00	0.9119	9,805.10	9,574.93	0.0000	4.3300	50.0000	0.0000	(1.1793)	(0.1330)	0.0000	1	(1.3123)	01/06/2025
600029.SH	01/02/2025	SDB3260123281	84,000.00	0.9119	78,004.42	76,599.43	0.0000	4.3300	50.0000	0.0000	(9.3822)	(1.0639)	0.0000	1	(10.4461)	01/06/2025
600029.SH	01/02/2025	SDB3260123281	3,000.00	0.9119	2,802.59	2,735.69	0.0000	4.3300	50.0000	0.0000	(0.3371)	(0.0380)	0.0000	1	(0.3751)	01/06/2025
600029.SH	01/02/2025	SDB3260123281	4,500.00	0.9119	4,203.89	4,103.54	0.0000	4.3300	50.0000	0.0000	(0.5056)	(0.0570)	0.0000	1	(0.5626)	01/06/2025
600029.SH	01/02/2025	SDB3260123281	35,400.00	0.9119	33,070.61	32,281.19	0.0000	4.3300	50.0000	0.0000	(3.9777)	(0.4483)	0.0000	1	(4.4260)	01/06/2025
600029.SH	01/02/2025	SDB3260123281	1,000.00	0.9119	934.20	911.90	0.0000	4.3300	50.0000	0.0000	(0.1124)	(0.0127)	0.0000	1	(0.1250)	01/06/2025
600029.SH	01/02/2025	SDB3260123281	25,000.00	0.9119	23,354.95	22,797.45	0.0000	4.3300	50.0000	0.0000	(2.8091)	(0.3166)	0.0000	1	(3.1257)	01/06/2025
600029.SH	01/02/2025	SDB3260123281	3,300.00	0.9119	3,082.85	3,009.26	0.0000	4.3300	50.0000	0.0000	(0.3708)	(0.0418)	0.0000	1	(0.4126)	01/06/2025
600029.SH	01/02/2025	SDB3260123281	27,500.00	0.9119	25,690.44	25,077.19	0.0000	4.3300	50.0000	0.0000	(3.0900)	(0.3483)	0.0000	1	(3.4383)	01/06/2025
600029.SH	01/02/2025	SDB3260123281	12,000.00	0.9119	11,210.38	10,942.78	0.0000	4.3300	50.0000	0.0000	(1.3484)	(0.1520)	0.0000	1	(1.5003)	01/06/2025
600029.SH	01/02/2025	SDB3260123281	900.00	0.9119	840.78	820.71	0.0000	4.3300	50.0000	0.0000	(0.1011)	(0.0114)	0.0000	1	(0.1125)	01/06/2025
600029.SH	01/02/2025	SDB3260123281	6,800.00	0.9119	6,352.55	6,200.91	0.0000	4.3300	50.0000	0.0000	(0.7641)	(0.0861)	0.0000	1	(0.8502)	01/06/2025
600029.SH	01/02/2025	SDB3260123281	15,300.00	0.9119	14,293.23	13,952.04	0.0000	4.3300	50.0000	0.0000	(1.7192)	(0.1938)	0.0000	1	(1.9129)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHINA SOUTHERN AIRLINES CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600029.SH	01/02/2025	SDB3260123281	900.00	0.9119	840.78	820.71	0.0000	4.3300	50.0000	0.0000	(0.1011)	(0.0114)	0.0000	1	(0.1125)	01/06/2025
600029.SH	01/02/2025	SDB3260123281	1,500.00	0.9119	1,401.30	1,367.85	0.0000	4.3300	50.0000	0.0000	(0.1685)	(0.0190)	0.0000	1	(0.1875)	01/06/2025
600029.SH	01/02/2025	SDB3260123281	22,800.00	0.9119	21,299.71	20,791.27	0.0000	4.3300	50.0000	0.0000	(2.5619)	(0.2888)	0.0000	1	(2.8507)	01/06/2025
600029.SH	01/02/2025	SDB3260123281	6,600.00	0.9119	6,165.71	6,018.53	0.0000	4.3300	50.0000	0.0000	(0.7416)	(0.0836)	0.0000	1	(0.8252)	01/06/2025
600029.SH	01/02/2025	SDB3260123281	5,900.00	0.9119	5,511.77	5,380.20	0.0000	4.3300	50.0000	0.0000	(0.6629)	(0.0747)	0.0000	1	(0.7377)	01/06/2025
600029.SH	01/02/2025	SDB3260123281	300.00	0.9119	280.26	273.57	0.0000	4.3300	50.0000	0.0000	(0.0337)	(0.0038)	0.0000	1	(0.0375)	01/06/2025
600029.SH	01/02/2025	SDB3260123281	6,200.00	0.9119	5,792.03	5,653.77	0.0000	4.3300	50.0000	0.0000	(0.6967)	(0.0785)	0.0000	1	(0.7752)	01/06/2025
600029.SH	01/02/2025	SDB3260123281	17,300.00	0.9119	16,161.63	15,775.84	0.0000	4.3300	50.0000	0.0000	(1.9439)	(0.2191)	0.0000	1	(2.1630)	01/06/2025
600029.SH	01/02/2025	SDB3260123281	800.00	0.9119	747.36	729.52	0.0000	4.3300	50.0000	0.0000	(0.0899)	(0.0101)	0.0000	1	(0.1000)	01/06/2025
600029.SH	01/02/2025	SDB3260123281	30,500.00	0.9119	28,493.04	27,812.89	0.0000	4.3300	50.0000	0.0000	(3.4271)	(0.3863)	0.0000	1	(3.8134)	01/06/2025
600029.SH	01/02/2025	SDB3260123281	3,200.00	0.9119	2,989.43	2,918.07	0.0000	4.3300	50.0000	0.0000	(0.3596)	(0.0405)	0.0000	1	(0.4001)	01/06/2025
600029.SH	01/02/2025	SDB3260123281	8,200.00	0.9119	7,660.42	7,477.56	0.0000	4.3300	50.0000	0.0000	(0.9214)	(0.1039)	0.0000	1	(1.0252)	01/06/2025
600029.SH	01/02/2025	SDB3260123281	8,800.00	0.9119	8,220.94	8,024.70	0.0000	4.3300	50.0000	0.0000	(0.9888)	(0.1115)	0.0000	1	(1.1003)	01/06/2025
600029.SH	01/02/2025	SDB3260123281	48,200.00	0.9119	45,028.34	43,953.48	0.0000	4.3300	50.0000	0.0000	(5.4159)	(0.6105)	0.0000	1	(6.0264)	01/06/2025
600029.SH	01/02/2025	SDB3260123281	14,700.00	0.9119	13,732.71	13,404.90	0.0000	4.3300	50.0000	0.0000	(1.6517)	(0.1862)	0.0000	1	(1.8379)	01/06/2025
600029.SH	01/02/2025	SDB3260123281	1,900.00	0.9119	1,774.98	1,732.61	0.0000	4.3300	50.0000	0.0000	(0.2135)	(0.0241)	0.0000	1	(0.2376)	01/06/2025
600029.SH	01/02/2025	SDB3260123281	1,700.00	0.9119	1,588.14	1,550.23	0.0000	4.3300	50.0000	0.0000	(0.1910)	(0.0215)	0.0000	1	(0.2125)	01/06/2025
600029.SH	01/02/2025	SDB3260123281	5,300.00	0.9119	4,951.25	4,833.06	0.0000	4.3300	50.0000	0.0000	(0.5955)	(0.0671)	0.0000	1	(0.6627)	01/06/2025
600029.SH	12/31/2024	SDB3260123281	10,500.00	0.9337	9,805.10	9,804.15	0.0000	4.3300	50.0000	0.0000	(2.3587)	(0.2723)	0.0000	2	(2.6310)	01/06/2025
600029.SH	12/31/2024	SDB3260123281	84,000.00	0.9337	78,004.42	78,433.24	0.0000	4.3300	50.0000	0.0000	(18.7644)	(2.1787)	0.0000	2	(20.9431)	01/06/2025
600029.SH	12/31/2024	SDB3260123281	3,000.00	0.9337	2,802.59	2,801.19	0.0000	4.3300	50.0000	0.0000	(0.6742)	(0.0778)	0.0000	2	(0.7520)	01/06/2025
600029.SH	12/31/2024	SDB3260123281	4,500.00	0.9337	4,203.89	4,201.78	0.0000	4.3300	50.0000	0.0000	(1.0113)	(0.1167)	0.0000	2	(1.1280)	01/06/2025
600029.SH	12/31/2024	SDB3260123281	35,400.00	0.9337	33,070.61	33,054.01	0.0000	4.3300	50.0000	0.0000	(7.9553)	(0.9182)	0.0000	2	(8.8735)	01/06/2025
600029.SH	12/31/2024	SDB3260123281	1,000.00	0.9337	934.20	933.73	0.0000	4.3300	50.0000	0.0000	(0.2247)	(0.0259)	0.0000	2	(0.2507)	01/06/2025
600029.SH	12/31/2024	SDB3260123281	25,000.00	0.9337	23,354.95	23,343.23	0.0000	4.3300	50.0000	0.0000	(5.6182)	(0.6484)	0.0000	2	(6.2666)	01/06/2025
600029.SH	12/31/2024	SDB3260123281	3,300.00	0.9337	3,082.85	3,081.31	0.0000	4.3300	50.0000	0.0000	(0.7416)	(0.0856)	0.0000	2	(0.8272)	01/06/2025
600029.SH	12/31/2024	SDB3260123281	27,500.00	0.9337	25,690.44	25,677.55	0.0000	4.3300	50.0000	0.0000	(6.1800)	(0.7133)	0.0000	2	(6.8932)	01/06/2025
600029.SH	12/31/2024	SDB3260123281	12,000.00	0.9337	11,210.38	11,204.75	0.0000	4.3300	50.0000	0.0000	(2.6967)	(0.3112)	0.0000	2	(3.0080)	01/06/2025
600029.SH	12/31/2024	SDB3260123281	900.00	0.9337	840.78	840.36	0.0000	4.3300	50.0000	0.0000	(0.2023)	(0.0233)	0.0000	2	(0.2256)	01/06/2025
600029.SH	12/31/2024	SDB3260123281	6,800.00	0.9337	6,352.55	6,349.36	0.0000	4.3300	50.0000	0.0000	(1.5281)	(0.1764)	0.0000	2	(1.7045)	01/06/2025
600029.SH	12/31/2024	SDB3260123281	15,300.00	0.9337	14,293.23	14,286.05	0.0000	4.3300	50.0000	0.0000	(3.4383)	(0.3968)	0.0000	2	(3.8352)	01/06/2025
600029.SH	12/31/2024	SDB3260123281	900.00	0.9337	840.78	840.36	0.0000	4.3300	50.0000	0.0000	(0.2023)	(0.0233)	0.0000	2	(0.2256)	01/06/2025
600029.SH	12/31/2024	SDB3260123281	1,500.00	0.9337	1,401.30	1,400.59	0.0000	4.3300	50.0000	0.0000	(0.3371)	(0.0389)	0.0000	2	(0.3760)	01/06/2025
600029.SH	12/31/2024	SDB3260123281	22,800.00	0.9337	21,299.71	21,289.02	0.0000	4.3300	50.0000	0.0000	(5.1238)	(0.5914)	0.0000	2	(5.7151)	01/06/2025
600029.SH	12/31/2024	SDB3260123281	6,600.00	0.9337	6,165.71	6,162.61	0.0000	4.3300	50.0000	0.0000	(1.4832)	(0.1712)	0.0000	2	(1.6544)	01/06/2025
600029.SH	12/31/2024	SDB3260123281	5,900.00	0.9337	5,511.77	5,509.00	0.0000	4.3300	50.0000	0.0000	(1.3259)	(0.1530)	0.0000	2	(1.4789)	01/06/2025
600029.SH	12/31/2024	SDB3260123281	300.00	0.9337	280.26	280.12	0.0000	4.3300	50.0000	0.0000	(0.0674)	(0.0078)	0.0000	2	(0.0752)	01/06/2025
600029.SH	12/31/2024	SDB3260123281	6,200.00	0.9337	5,792.03	5,789.12	0.0000	4.3300	50.0000	0.0000	(1.3933)	(0.1608)	0.0000	2	(1.5541)	01/06/2025
600029.SH	12/31/2024	SDB3260123281	17,300.00	0.9337	16,161.63	16,153.51	0.0000	4.3300	50.0000	0.0000	(3.8878)	(0.4487)	0.0000	2	(4.3365)	01/06/2025
600029.SH	12/31/2024	SDB3260123281	800.00	0.9337	747.36	746.98	0.0000	4.3300	50.0000	0.0000	(0.1798)	(0.0207)	0.0000	2	(0.2005)	01/06/2025
600029.SH	12/31/2024	SDB3260123281	30,500.00	0.9337	28,493.04	28,478.73	0.0000	4.3300	50.0000	0.0000	(6.8542)	(0.7911)	0.0000	2	(7.6452)	01/06/2025
600029.SH	12/31/2024	SDB3260123281	3,200.00	0.9337	2,989.43	2,987.93	0.0000	4.3300	50.0000	0.0000	(0.7191)	(0.0830)	0.0000	2	(0.8021)	01/06/2025
600029.SH	12/31/2024	SDB3260123281	8,200.00	0.9337	7,660.42	7,656.58	0.0000	4.3300	50.0000	0.0000	(1.8428)	(0.2127)	0.0000	2	(2.0554)	01/06/2025
600029.SH	12/31/2024	SDB3260123281	8,800.00	0.9337	8,220.94	8,216.82	0.0000	4.3300	50.0000	0.0000	(1.9776)	(0.2282)	0.0000	2	(2.2058)	01/06/2025
600029.SH	12/31/2024	SDB3260123281	48,200.00	0.9337	45,028.34	45,005.74	0.0000	4.3300	50.0000	0.0000	(10.8318)	(1.2502)	0.0000	2	(12.0820)	01/06/2025
600029.SH	12/31/2024	SDB3260123281	14,700.00	0.9337	13,732.71	13,725.82	0.0000	4.3300	50.0000	0.0000	(3.3035)	(0.3813)	0.0000	2	(3.6848)	01/06/2025
600029.SH	12/31/2024	SDB3260123281	1,900.00	0.9337	1,774.98	1,774.09	0.0000	4.3300	50.0000	0.0000	(0.4270)	(0.0493)	0.0000	2	(0.4763)	01/06/2025
600029.SH	12/31/2024	SDB3260123281	1,700.00	0.9337	1,588.14	1,587.34	0.0000	4.3300	50.0000	0.0000	(0.3820)	(0.0441)	0.0000	2	(0.4261)	01/06/2025
600029.SH	12/31/2024	SDB3260123281	5,300.00	0.9337	4,951.25	4,948.76	0.0000	4.3300	50.0000	0.0000	(1.1911)	(0.1375)	0.0000	2	(1.3285)	01/06/2025
600029.SH	12/30/2024	SDB3260123281	10,500.00	0.9267	9,805.10	9,730.54	0.0000	4.3300	50.0000	0.0000	(1.1793)	(0.1351)	0.0000	1	(1.3145)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHINA SOUTHERN AIRLINES CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600029.SH	12/30/2024	SDB3260123281	84,000.00	0.9267	78,004.42	77,844.31	0.0000	4.3300	50.0000	0.0000	(9.3822)	(1.0812)	0.0000	1	(10.4634)	01/06/2025
600029.SH	12/30/2024	SDB3260123281	3,000.00	0.9267	2,802.59	2,780.15	0.0000	4.3300	50.0000	0.0000	(0.3371)	(0.0386)	0.0000	1	(0.3757)	01/06/2025
600029.SH	12/30/2024	SDB3260123281	4,500.00	0.9267	4,203.89	4,170.23	0.0000	4.3300	50.0000	0.0000	(0.5056)	(0.0579)	0.0000	1	(0.5636)	01/06/2025
600029.SH	12/30/2024	SDB3260123281	35,400.00	0.9267	33,070.61	32,805.82	0.0000	4.3300	50.0000	0.0000	(3.9777)	(0.4556)	0.0000	1	(4.4333)	01/06/2025
600029.SH	12/30/2024	SDB3260123281	1,000.00	0.9267	934.20	926.72	0.0000	4.3300	50.0000	0.0000	(0.1124)	(0.0129)	0.0000	1	(0.1252)	01/06/2025
600029.SH	12/30/2024	SDB3260123281	25,000.00	0.9267	23,354.95	23,167.95	0.0000	4.3300	50.0000	0.0000	(2.8091)	(0.3218)	0.0000	1	(3.1309)	01/06/2025
600029.SH	12/30/2024	SDB3260123281	3,300.00	0.9267	3,082.85	3,058.17	0.0000	4.3300	50.0000	0.0000	(0.3708)	(0.0425)	0.0000	1	(0.4133)	01/06/2025
600029.SH	12/30/2024	SDB3260123281	27,500.00	0.9267	25,690.44	25,484.75	0.0000	4.3300	50.0000	0.0000	(3.0900)	(0.3540)	0.0000	1	(3.4439)	01/06/2025
600029.SH	12/30/2024	SDB3260123281	12,000.00	0.9267	11,210.38	11,120.62	0.0000	4.3300	50.0000	0.0000	(1.3484)	(0.1545)	0.0000	1	(1.5028)	01/06/2025
600029.SH	12/30/2024	SDB3260123281	900.00	0.9267	840.78	834.05	0.0000	4.3300	50.0000	0.0000	(0.1011)	(0.0116)	0.0000	1	(0.1127)	01/06/2025
600029.SH	12/30/2024	SDB3260123281	6,800.00	0.9267	6,352.55	6,301.68	0.0000	4.3300	50.0000	0.0000	(0.7641)	(0.0875)	0.0000	1	(0.8516)	01/06/2025
600029.SH	12/30/2024	SDB3260123281	15,300.00	0.9267	14,293.23	14,178.79	0.0000	4.3300	50.0000	0.0000	(1.7192)	(0.1969)	0.0000	1	(1.9161)	01/06/2025
600029.SH	12/30/2024	SDB3260123281	900.00	0.9267	840.78	834.05	0.0000	4.3300	50.0000	0.0000	(0.1011)	(0.0116)	0.0000	1	(0.1127)	01/06/2025
600029.SH	12/30/2024	SDB3260123281	1,500.00	0.9267	1,401.30	1,390.08	0.0000	4.3300	50.0000	0.0000	(0.1685)	(0.0193)	0.0000	1	(0.1879)	01/06/2025
600029.SH	12/30/2024	SDB3260123281	22,800.00	0.9267	21,299.71	21,129.17	0.0000	4.3300	50.0000	0.0000	(2.5619)	(0.2935)	0.0000	1	(2.8553)	01/06/2025
600029.SH	12/30/2024	SDB3260123281	6,600.00	0.9267	6,165.71	6,116.34	0.0000	4.3300	50.0000	0.0000	(0.7416)	(0.0849)	0.0000	1	(0.8265)	01/06/2025
600029.SH	12/30/2024	SDB3260123281	5,900.00	0.9267	5,511.77	5,467.64	0.0000	4.3300	50.0000	0.0000	(0.6629)	(0.0759)	0.0000	1	(0.7389)	01/06/2025
600029.SH	12/30/2024	SDB3260123281	300.00	0.9267	280.26	278.02	0.0000	4.3300	50.0000	0.0000	(0.0337)	(0.0039)	0.0000	1	(0.0376)	01/06/2025
600029.SH	12/30/2024	SDB3260123281	6,200.00	0.9267	5,792.03	5,745.65	0.0000	4.3300	50.0000	0.0000	(0.6967)	(0.0798)	0.0000	1	(0.7765)	01/06/2025
600029.SH	12/30/2024	SDB3260123281	17,300.00	0.9267	16,161.63	16,032.22	0.0000	4.3300	50.0000	0.0000	(1.9439)	(0.2227)	0.0000	1	(2.1666)	01/06/2025
600029.SH	12/30/2024	SDB3260123281	800.00	0.9267	747.36	741.37	0.0000	4.3300	50.0000	0.0000	(0.0899)	(0.0103)	0.0000	1	(0.1002)	01/06/2025
600029.SH	12/30/2024	SDB3260123281	30,500.00	0.9267	28,493.04	28,264.90	0.0000	4.3300	50.0000	0.0000	(3.4271)	(0.3926)	0.0000	1	(3.8196)	01/06/2025
600029.SH	12/30/2024	SDB3260123281	3,200.00	0.9267	2,989.43	2,965.50	0.0000	4.3300	50.0000	0.0000	(0.3596)	(0.0412)	0.0000	1	(0.4007)	01/06/2025
600029.SH	12/30/2024	SDB3260123281	8,200.00	0.9267	7,660.42	7,599.09	0.0000	4.3300	50.0000	0.0000	(0.9214)	(0.1055)	0.0000	1	(1.0269)	01/06/2025
600029.SH	12/30/2024	SDB3260123281	8,800.00	0.9267	8,220.94	8,155.12	0.0000	4.3300	50.0000	0.0000	(0.9888)	(0.1133)	0.0000	1	(1.1021)	01/06/2025
600029.SH	12/30/2024	SDB3260123281	48,200.00	0.9267	45,028.34	44,667.81	0.0000	4.3300	50.0000	0.0000	(5.4159)	(0.6204)	0.0000	1	(6.0363)	01/06/2025
600029.SH	12/30/2024	SDB3260123281	14,700.00	0.9267	13,732.71	13,622.75	0.0000	4.3300	50.0000	0.0000	(1.6517)	(0.1892)	0.0000	1	(1.8409)	01/06/2025
600029.SH	12/30/2024	SDB3260123281	1,900.00	0.9267	1,774.98	1,760.76	0.0000	4.3300	50.0000	0.0000	(0.2135)	(0.0245)	0.0000	1	(0.2379)	01/06/2025
600029.SH	12/30/2024	SDB3260123281	1,700.00	0.9267	1,588.14	1,575.42	0.0000	4.3300	50.0000	0.0000	(0.1910)	(0.0219)	0.0000	1	(0.2129)	01/06/2025
600029.SH	12/30/2024	SDB3260123281	5,300.00	0.9267	4,951.25	4,911.61	0.0000	4.3300	50.0000	0.0000	(0.5955)	(0.0682)	0.0000	1	(0.6637)	01/06/2025
600029.SH	12/27/2024	SDB3260123281	3,000.00	0.9127	2,802.59	2,738.09	0.0000	4.3300	50.0000	0.0000	(0.1013)	(0.1141)	0.0000	3	(1.1254)	01/06/2025
600029.SH	12/27/2024	SDB3260123281	4,500.00	0.9127	4,203.89	4,107.14	0.0000	4.3300	50.0000	0.0000	(1.5169)	(0.1711)	0.0000	3	(1.6880)	01/06/2025
600029.SH	12/27/2024	SDB3260123281	35,400.00	0.9127	33,070.61	32,309.51	0.0000	4.3300	50.0000	0.0000	(11.9330)	(1.3462)	0.0000	3	(13.2792)	01/06/2025
600029.SH	12/27/2024	SDB3260123281	1,000.00	0.9127	934.20	912.70	0.0000	4.3300	50.0000	0.0000	(0.3371)	(0.0380)	0.0000	3	(0.3751)	01/06/2025
600029.SH	12/27/2024	SDB3260123281	25,000.00	0.9127	23,354.95	22,817.45	0.0000	4.3300	50.0000	0.0000	(8.4272)	(0.9507)	0.0000	3	(9.3780)	01/06/2025
600029.SH	12/27/2024	SDB3260123281	3,300.00	0.9127	3,082.85	3,011.90	0.0000	4.3300	50.0000	0.0000	(1.1124)	(0.1255)	0.0000	3	(1.2379)	01/06/2025
600029.SH	12/27/2024	SDB3260123281	27,500.00	0.9127	25,690.44	25,099.19	0.0000	4.3300	50.0000	0.0000	(9.2700)	(1.0458)	0.0000	3	(10.3158)	01/06/2025
600029.SH	12/27/2024	SDB3260123281	12,000.00	0.9127	11,210.38	10,952.38	0.0000	4.3300	50.0000	0.0000	(4.0451)	(0.4563)	0.0000	3	(4.5014)	01/06/2025
600029.SH	12/27/2024	SDB3260123281	900.00	0.9127	840.78	821.43	0.0000	4.3300	50.0000	0.0000	(0.3034)	(0.0342)	0.0000	3	(0.3376)	01/06/2025
600029.SH	12/27/2024	SDB3260123281	6,800.00	0.9127	6,352.55	6,206.35	0.0000	4.3300	50.0000	0.0000	(2.2922)	(0.2586)	0.0000	3	(2.5508)	01/06/2025
600029.SH	12/27/2024	SDB3260123281	15,300.00	0.9127	14,293.23	13,964.28	0.0000	4.3300	50.0000	0.0000	(5.1575)	(0.5818)	0.0000	3	(5.7393)	01/06/2025
600029.SH	12/27/2024	SDB3260123281	900.00	0.9127	840.78	821.43	0.0000	4.3300	50.0000	0.0000	(0.3034)	(0.0342)	0.0000	3	(0.3376)	01/06/2025
600029.SH	12/27/2024	SDB3260123281	1,500.00	0.9127	1,401.30	1,369.05	0.0000	4.3300	50.0000	0.0000	(0.5056)	(0.0570)	0.0000	3	(0.5627)	01/06/2025
600029.SH	12/27/2024	SDB3260123281	22,800.00	0.9127	21,299.71	20,809.51	0.0000	4.3300	50.0000	0.0000	(7.6856)	(0.8671)	0.0000	3	(8.5527)	01/06/2025
600029.SH	12/27/2024	SDB3260123281	6,600.00	0.9127	6,165.71	6,023.81	0.0000	4.3300	50.0000	0.0000	(2.2248)	(0.2510)	0.0000	3	(2.4758)	01/06/2025
600029.SH	12/27/2024	SDB3260123281	5,900.00	0.9127	5,511.77	5,384.92	0.0000	4.3300	50.0000	0.0000	(1.9888)	(0.2244)	0.0000	3	(2.2132)	01/06/2025
600029.SH	12/27/2024	SDB3260123281	300.00	0.9127	280.26	273.81	0.0000	4.3300	50.0000	0.0000	(0.1011)	(0.0114)	0.0000	3	(0.1125)	01/06/2025
600029.SH	12/27/2024	SDB3260123281	6,200.00	0.9127	5,792.03	5,658.73	0.0000	4.3300	50.0000	0.0000	(2.0900)	(0.2358)	0.0000	3	(2.3257)	01/06/2025
600029.SH	12/27/2024	SDB3260123281	17,300.00	0.9127	16,161.63	15,789.68	0.0000	4.3300	50.0000	0.0000	(5.8317)	(0.6579)	0.0000	3	(6.4896)	01/06/2025
600029.SH	12/27/2024	SDB3260123281	800.00	0.9127	747.36	730.16	0.0000	4.3300	50.0000	0.0000	(0.2697)	(0.0304)	0.0000	3	(0.3001)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHINA SOUTHERN AIRLINES CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600029.SH	12/27/2024	SDB3260123281	30,500.00	0.9127	28,493.04	27,837.29	0.0000	4.3300	50.0000	0.0000	(10.2812)	(1.1599)	0.0000	3	(11.4411)	01/06/2025
600029.SH	12/27/2024	SDB3260123281	3,200.00	0.9127	2,989.43	2,920.63	0.0000	4.3300	50.0000	0.0000	(1.0787)	(0.1217)	0.0000	3	(1.2004)	01/06/2025
600029.SH	12/27/2024	SDB3260123281	8,200.00	0.9127	7,660.42	7,484.12	0.0000	4.3300	50.0000	0.0000	(2.7641)	(0.3118)	0.0000	3	(3.0760)	01/06/2025
600029.SH	12/27/2024	SDB3260123281	8,800.00	0.9127	8,220.94	8,031.74	0.0000	4.3300	50.0000	0.0000	(2.9664)	(0.3347)	0.0000	3	(3.3010)	01/06/2025
600029.SH	12/27/2024	SDB3260123281	48,200.00	0.9127	45,028.34	43,992.04	0.0000	4.3300	50.0000	0.0000	(16.2477)	(1.8330)	0.0000	3	(18.0807)	01/06/2025
600029.SH	12/27/2024	SDB3260123281	14,700.00	0.9127	13,732.71	13,416.66	0.0000	4.3300	50.0000	0.0000	(4.9552)	(0.5590)	0.0000	3	(5.5142)	01/06/2025
600029.SH	12/27/2024	SDB3260123281	1,900.00	0.9127	1,774.98	1,734.13	0.0000	4.3300	50.0000	0.0000	(0.6405)	(0.0723)	0.0000	3	(0.7127)	01/06/2025
600029.SH	12/27/2024	SDB3260123281	1,700.00	0.9127	1,588.14	1,551.59	0.0000	4.3300	50.0000	0.0000	(0.5731)	(0.0646)	0.0000	3	(0.6377)	01/06/2025
600029.SH	12/27/2024	SDB3260123281	5,300.00	0.9127	4,951.25	4,837.30	0.0000	4.3300	50.0000	0.0000	(1.7866)	(0.2016)	0.0000	3	(1.9881)	01/06/2025
600029.SH	12/26/2024	SDB3260123281	3,000.00	0.9297	2,802.59	2,789.17	0.0000	4.3300	50.0000	0.0000	(0.3371)	(0.0387)	0.0000	1	(0.3758)	01/06/2025
600029.SH	12/26/2024	SDB3260123281	4,500.00	0.9297	4,203.89	4,183.76	0.0000	4.3300	50.0000	0.0000	(0.5056)	(0.0581)	0.0000	1	(0.5637)	01/06/2025
600029.SH	12/26/2024	SDB3260123281	35,400.00	0.9297	33,070.61	32,912.23	0.0000	4.3300	50.0000	0.0000	(3.9777)	(0.4571)	0.0000	1	(4.4348)	01/06/2025
600029.SH	12/26/2024	SDB3260123281	1,000.00	0.9297	934.20	929.72	0.0000	4.3300	50.0000	0.0000	(0.1124)	(0.0129)	0.0000	1	(0.1253)	01/06/2025
600029.SH	12/26/2024	SDB3260123281	25,000.00	0.9297	23,354.95	23,243.10	0.0000	4.3300	50.0000	0.0000	(2.8091)	(0.3228)	0.0000	1	(3.1319)	01/06/2025
600029.SH	12/26/2024	SDB3260123281	3,300.00	0.9297	3,082.85	3,068.09	0.0000	4.3300	50.0000	0.0000	(0.3708)	(0.0426)	0.0000	1	(0.4134)	01/06/2025
600029.SH	12/26/2024	SDB3260123281	27,500.00	0.9297	25,690.44	25,567.41	0.0000	4.3300	50.0000	0.0000	(3.0900)	(0.3551)	0.0000	1	(3.4451)	01/06/2025
600029.SH	12/26/2024	SDB3260123281	12,000.00	0.9297	11,210.38	11,156.69	0.0000	4.3300	50.0000	0.0000	(1.3484)	(0.1550)	0.0000	1	(1.5033)	01/06/2025
600029.SH	12/26/2024	SDB3260123281	900.00	0.9297	840.78	836.75	0.0000	4.3300	50.0000	0.0000	(0.1011)	(0.0116)	0.0000	1	(0.1127)	01/06/2025
600029.SH	12/26/2024	SDB3260123281	6,800.00	0.9297	6,352.55	6,322.12	0.0000	4.3300	50.0000	0.0000	(0.7641)	(0.0878)	0.0000	1	(0.8519)	01/06/2025
600029.SH	12/26/2024	SDB3260123281	15,300.00	0.9297	14,293.23	14,224.78	0.0000	4.3300	50.0000	0.0000	(1.7192)	(0.1976)	0.0000	1	(1.9167)	01/06/2025
600029.SH	12/26/2024	SDB3260123281	900.00	0.9297	840.78	836.75	0.0000	4.3300	50.0000	0.0000	(0.1011)	(0.0116)	0.0000	1	(0.1127)	01/06/2025
600029.SH	12/26/2024	SDB3260123281	1,500.00	0.9297	1,401.30	1,394.59	0.0000	4.3300	50.0000	0.0000	(0.1685)	(0.0194)	0.0000	1	(0.1879)	01/06/2025
600029.SH	12/26/2024	SDB3260123281	22,800.00	0.9297	21,299.71	21,197.71	0.0000	4.3300	50.0000	0.0000	(2.5619)	(0.2944)	0.0000	1	(2.8563)	01/06/2025
600029.SH	12/26/2024	SDB3260123281	6,600.00	0.9297	6,165.71	6,136.18	0.0000	4.3300	50.0000	0.0000	(0.7416)	(0.0852)	0.0000	1	(0.8268)	01/06/2025
600029.SH	12/26/2024	SDB3260123281	5,900.00	0.9297	5,511.77	5,485.37	0.0000	4.3300	50.0000	0.0000	(0.6629)	(0.0762)	0.0000	1	(0.7391)	01/06/2025
600029.SH	12/26/2024	SDB3260123281	300.00	0.9297	280.26	278.92	0.0000	4.3300	50.0000	0.0000	(0.0337)	(0.0039)	0.0000	1	(0.0376)	01/06/2025
600029.SH	12/26/2024	SDB3260123281	6,200.00	0.9297	5,792.03	5,764.29	0.0000	4.3300	50.0000	0.0000	(0.6967)	(0.0801)	0.0000	1	(0.7767)	01/06/2025
600029.SH	12/26/2024	SDB3260123281	17,300.00	0.9297	16,161.63	16,084.23	0.0000	4.3300	50.0000	0.0000	(1.9439)	(0.2234)	0.0000	1	(2.1673)	01/06/2025
600029.SH	12/26/2024	SDB3260123281	800.00	0.9297	747.36	743.78	0.0000	4.3300	50.0000	0.0000	(0.0899)	(0.0103)	0.0000	1	(0.1002)	01/06/2025
600029.SH	12/26/2024	SDB3260123281	30,500.00	0.9297	28,493.04	28,356.58	0.0000	4.3300	50.0000	0.0000	(3.4271)	(0.3938)	0.0000	1	(3.8209)	01/06/2025
600029.SH	12/26/2024	SDB3260123281	3,200.00	0.9297	2,989.43	2,975.12	0.0000	4.3300	50.0000	0.0000	(0.3596)	(0.0413)	0.0000	1	(0.4009)	01/06/2025
600029.SH	12/26/2024	SDB3260123281	8,200.00	0.9297	7,660.42	7,623.74	0.0000	4.3300	50.0000	0.0000	(0.9214)	(0.1059)	0.0000	1	(1.0273)	01/06/2025
600029.SH	12/26/2024	SDB3260123281	8,800.00	0.9297	8,220.94	8,181.57	0.0000	4.3300	50.0000	0.0000	(0.9888)	(0.1136)	0.0000	1	(1.1024)	01/06/2025
600029.SH	12/26/2024	SDB3260123281	48,200.00	0.9297	45,028.34	44,812.70	0.0000	4.3300	50.0000	0.0000	(5.4159)	(0.6224)	0.0000	1	(6.0383)	01/06/2025
600029.SH	12/26/2024	SDB3260123281	14,700.00	0.9297	13,732.71	13,666.94	0.0000	4.3300	50.0000	0.0000	(1.6517)	(0.1898)	0.0000	1	(1.8416)	01/06/2025
600029.SH	12/26/2024	SDB3260123281	1,900.00	0.9297	1,774.98	1,766.48	0.0000	4.3300	50.0000	0.0000	(0.2135)	(0.0245)	0.0000	1	(0.2380)	01/06/2025
600029.SH	12/26/2024	SDB3260123281	1,700.00	0.9297	1,588.14	1,580.53	0.0000	4.3300	50.0000	0.0000	(0.1910)	(0.0220)	0.0000	1	(0.2130)	01/06/2025
600029.SH	12/26/2024	SDB3260123281	5,300.00	0.9297	4,951.25	4,927.54	0.0000	4.3300	50.0000	0.0000	(0.5955)	(0.0684)	0.0000	1	(0.6640)	01/06/2025
600029.SH	12/24/2024	SDB3260123281	3,000.00	0.9297	2,802.59	2,789.17	0.0000	4.3300	50.0000	0.0000	(0.6742)	(0.0775)	0.0000	2	(0.7517)	01/06/2025
600029.SH	12/24/2024	SDB3260123281	4,500.00	0.9297	4,203.89	4,183.76	0.0000	4.3300	50.0000	0.0000	(1.0113)	(0.1162)	0.0000	2	(1.1275)	01/06/2025
600029.SH	12/24/2024	SDB3260123281	35,400.00	0.9297	33,070.61	32,912.23	0.0000	4.3300	50.0000	0.0000	(7.9553)	(0.9142)	0.0000	2	(8.8695)	01/06/2025
600029.SH	12/24/2024	SDB3260123281	1,000.00	0.9297	934.20	929.72	0.0000	4.3300	50.0000	0.0000	(0.2247)	(0.0258)	0.0000	2	(0.2506)	01/06/2025
600029.SH	12/24/2024	SDB3260123281	25,000.00	0.9297	23,354.95	23,243.10	0.0000	4.3300	50.0000	0.0000	(5.6182)	(0.6456)	0.0000	2	(6.2638)	01/06/2025
600029.SH	12/24/2024	SDB3260123281	3,300.00	0.9297	3,082.85	3,068.09	0.0000	4.3300	50.0000	0.0000	(0.7416)	(0.0852)	0.0000	2	(0.8268)	01/06/2025
600029.SH	12/24/2024	SDB3260123281	27,500.00	0.9297	25,690.44	25,567.41	0.0000	4.3300	50.0000	0.0000	(6.1800)	(0.7102)	0.0000	2	(6.8902)	01/06/2025
600029.SH	12/24/2024	SDB3260123281	12,000.00	0.9297	11,210.38	11,156.69	0.0000	4.3300	50.0000	0.0000	(2.6967)	(0.3099)	0.0000	2	(3.0066)	01/06/2025
600029.SH	12/24/2024	SDB3260123281	900.00	0.9297	840.78	836.75	0.0000	4.3300	50.0000	0.0000	(0.2023)	(0.0232)	0.0000	2	(0.2255)	01/06/2025
600029.SH	12/24/2024	SDB3260123281	6,800.00	0.9297	6,352.55	6,322.12	0.0000	4.3300	50.0000	0.0000	(1.5281)	(0.1756)	0.0000	2	(1.7038)	01/06/2025
600029.SH	12/24/2024	SDB3260123281	15,300.00	0.9297	14,293.23	14,224.78	0.0000	4.3300	50.0000	0.0000	(3.4383)	(0.3951)	0.0000	2	(3.8334)	01/06/2025
600029.SH	12/24/2024	SDB3260123281	900.00	0.9297	840.78	836.75	0.0000	4.3300	50.0000	0.0000	(0.2023)	(0.0232)	0.0000	2	(0.2255)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHINA SOUTHERN AIRLINES CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600029.SH	12/24/2024	SDB3260123281	1,500.00	0.9297	1,401.30	1,394.59	0.0000	4.3300	50.0000	0.0000	(0.3371)	(0.0387)	0.0000	2	(0.3758)	01/06/2025
600029.SH	12/24/2024	SDB3260123281	22,800.00	0.9297	21,299.71	21,197.71	0.0000	4.3300	50.0000	0.0000	(5.1238)	(0.5888)	0.0000	2	(5.7126)	01/06/2025
600029.SH	12/24/2024	SDB3260123281	6,600.00	0.9297	6,165.71	6,136.18	0.0000	4.3300	50.0000	0.0000	(1.4832)	(0.1704)	0.0000	2	(1.6536)	01/06/2025
600029.SH	12/24/2024	SDB3260123281	5,900.00	0.9297	5,511.77	5,485.37	0.0000	4.3300	50.0000	0.0000	(1.3259)	(0.1524)	0.0000	2	(1.4783)	01/06/2025
600029.SH	12/24/2024	SDB3260123281	300.00	0.9297	280.26	278.92	0.0000	4.3300	50.0000	0.0000	(0.0674)	(0.0077)	0.0000	2	(0.0752)	01/06/2025
600029.SH	12/24/2024	SDB3260123281	6,200.00	0.9297	5,792.03	5,764.29	0.0000	4.3300	50.0000	0.0000	(1.3933)	(0.1601)	0.0000	2	(1.5534)	01/06/2025
600029.SH	12/24/2024	SDB3260123281	17,300.00	0.9297	16,161.63	16,084.23	0.0000	4.3300	50.0000	0.0000	(3.8878)	(0.4468)	0.0000	2	(4.3346)	01/06/2025
600029.SH	12/24/2024	SDB3260123281	800.00	0.9297	747.36	743.78	0.0000	4.3300	50.0000	0.0000	(0.1798)	(0.0207)	0.0000	2	(0.2004)	01/06/2025
600029.SH	12/24/2024	SDB3260123281	30,500.00	0.9297	28,493.04	28,356.58	0.0000	4.3300	50.0000	0.0000	(6.8542)	(0.7877)	0.0000	2	(7.6418)	01/06/2025
600029.SH	12/24/2024	SDB3260123281	3,200.00	0.9297	2,989.43	2,975.12	0.0000	4.3300	50.0000	0.0000	(0.7191)	(0.0826)	0.0000	2	(0.8018)	01/06/2025
600029.SH	12/24/2024	SDB3260123281	8,200.00	0.9297	7,660.42	7,623.74	0.0000	4.3300	50.0000	0.0000	(1.8428)	(0.2118)	0.0000	2	(2.0545)	01/06/2025
600029.SH	12/24/2024	SDB3260123281	8,800.00	0.9297	8,220.94	8,181.57	0.0000	4.3300	50.0000	0.0000	(1.9776)	(0.2273)	0.0000	2	(2.2049)	01/06/2025
600029.SH	12/24/2024	SDB3260123281	48,200.00	0.9297	45,028.34	44,812.70	0.0000	4.3300	50.0000	0.0000	(10.8318)	(1.2448)	0.0000	2	(12.0766)	01/06/2025
600029.SH	12/24/2024	SDB3260123281	14,700.00	0.9297	13,732.71	13,666.94	0.0000	4.3300	50.0000	0.0000	(3.3035)	(0.3796)	0.0000	2	(3.6831)	01/06/2025
600029.SH	12/24/2024	SDB3260123281	1,900.00	0.9297	1,774.98	1,766.48	0.0000	4.3300	50.0000	0.0000	(0.4270)	(0.0491)	0.0000	2	(0.4760)	01/06/2025
600029.SH	12/24/2024	SDB3260123281	1,700.00	0.9297	1,588.14	1,580.53	0.0000	4.3300	50.0000	0.0000	(0.3820)	(0.0439)	0.0000	2	(0.4259)	01/06/2025
600029.SH	12/24/2024	SDB3260123281	5,300.00	0.9297	4,951.25	4,927.54	0.0000	4.3300	50.0000	0.0000	(1.1911)	(0.1369)	0.0000	2	(1.3279)	01/06/2025
600029.SH	12/23/2024	SDB3260123281	3,000.00	0.9314	2,802.59	2,794.09	0.0000	4.3300	50.0000	0.0000	(0.3371)	(0.0388)	0.0000	1	(0.3759)	01/06/2025
600029.SH	12/23/2024	SDB3260123281	4,500.00	0.9314	4,203.89	4,191.13	0.0000	4.3300	50.0000	0.0000	(0.5056)	(0.0582)	0.0000	1	(0.5638)	01/06/2025
600029.SH	12/23/2024	SDB3260123281	35,400.00	0.9314	33,070.61	32,970.21	0.0000	4.3300	50.0000	0.0000	(3.9777)	(0.4579)	0.0000	1	(4.4356)	01/06/2025
600029.SH	12/23/2024	SDB3260123281	1,000.00	0.9314	934.20	931.36	0.0000	4.3300	50.0000	0.0000	(0.1124)	(0.0129)	0.0000	1	(0.1253)	01/06/2025
600029.SH	12/23/2024	SDB3260123281	25,000.00	0.9314	23,354.95	23,284.05	0.0000	4.3300	50.0000	0.0000	(2.8091)	(0.3234)	0.0000	1	(3.1325)	01/06/2025
600029.SH	12/23/2024	SDB3260123281	3,300.00	0.9314	3,082.85	3,073.49	0.0000	4.3300	50.0000	0.0000	(0.3708)	(0.0427)	0.0000	1	(0.4135)	01/06/2025
600029.SH	12/23/2024	SDB3260123281	27,500.00	0.9314	25,690.44	25,612.46	0.0000	4.3300	50.0000	0.0000	(3.0900)	(0.3557)	0.0000	1	(3.4457)	01/06/2025
600029.SH	12/23/2024	SDB3260123281	12,000.00	0.9314	11,210.38	11,176.34	0.0000	4.3300	50.0000	0.0000	(1.3484)	(0.1552)	0.0000	1	(1.5036)	01/06/2025
600029.SH	12/23/2024	SDB3260123281	900.00	0.9314	840.78	838.23	0.0000	4.3300	50.0000	0.0000	(0.1011)	(0.0116)	0.0000	1	(0.1128)	01/06/2025
600029.SH	12/23/2024	SDB3260123281	6,800.00	0.9314	6,352.55	6,333.26	0.0000	4.3300	50.0000	0.0000	(0.7641)	(0.0880)	0.0000	1	(0.8520)	01/06/2025
600029.SH	12/23/2024	SDB3260123281	15,300.00	0.9314	14,293.23	14,249.84	0.0000	4.3300	50.0000	0.0000	(1.7192)	(0.1979)	0.0000	1	(1.9171)	01/06/2025
600029.SH	12/23/2024	SDB3260123281	900.00	0.9314	840.78	838.23	0.0000	4.3300	50.0000	0.0000	(0.1011)	(0.0116)	0.0000	1	(0.1128)	01/06/2025
600029.SH	12/23/2024	SDB3260123281	1,500.00	0.9314	1,401.30	1,397.04	0.0000	4.3300	50.0000	0.0000	(0.1685)	(0.0194)	0.0000	1	(0.1879)	01/06/2025
600029.SH	12/23/2024	SDB3260123281	22,800.00	0.9314	21,299.71	21,235.05	0.0000	4.3300	50.0000	0.0000	(2.5619)	(0.2949)	0.0000	1	(2.8568)	01/06/2025
600029.SH	12/23/2024	SDB3260123281	6,600.00	0.9314	6,165.71	6,146.99	0.0000	4.3300	50.0000	0.0000	(0.7416)	(0.0854)	0.0000	1	(0.8270)	01/06/2025
600029.SH	12/23/2024	SDB3260123281	5,900.00	0.9314	5,511.77	5,495.04	0.0000	4.3300	50.0000	0.0000	(0.6629)	(0.0763)	0.0000	1	(0.7393)	01/06/2025
600029.SH	12/23/2024	SDB3260123281	300.00	0.9314	280.26	279.41	0.0000	4.3300	50.0000	0.0000	(0.0337)	(0.0039)	0.0000	1	(0.0376)	01/06/2025
600029.SH	12/23/2024	SDB3260123281	6,200.00	0.9314	5,792.03	5,774.44	0.0000	4.3300	50.0000	0.0000	(0.6967)	(0.0802)	0.0000	1	(0.7769)	01/06/2025
600029.SH	12/23/2024	SDB3260123281	17,300.00	0.9314	16,161.63	16,112.56	0.0000	4.3300	50.0000	0.0000	(1.9439)	(0.2238)	0.0000	1	(2.1677)	01/06/2025
600029.SH	12/23/2024	SDB3260123281	800.00	0.9314	747.36	745.09	0.0000	4.3300	50.0000	0.0000	(0.0899)	(0.0103)	0.0000	1	(0.1002)	01/06/2025
600029.SH	12/23/2024	SDB3260123281	30,500.00	0.9314	28,493.04	28,406.54	0.0000	4.3300	50.0000	0.0000	(3.4271)	(0.3945)	0.0000	1	(3.8216)	01/06/2025
600029.SH	12/23/2024	SDB3260123281	3,200.00	0.9314	2,989.43	2,980.36	0.0000	4.3300	50.0000	0.0000	(0.3596)	(0.0414)	0.0000	1	(0.4010)	01/06/2025
600029.SH	12/23/2024	SDB3260123281	8,200.00	0.9314	7,660.42	7,637.17	0.0000	4.3300	50.0000	0.0000	(0.9214)	(0.1061)	0.0000	1	(1.0275)	01/06/2025
600029.SH	12/23/2024	SDB3260123281	8,800.00	0.9314	8,220.94	8,195.99	0.0000	4.3300	50.0000	0.0000	(0.9888)	(0.1138)	0.0000	1	(1.1026)	01/06/2025
600029.SH	12/23/2024	SDB3260123281	48,200.00	0.9314	45,028.34	44,891.65	0.0000	4.3300	50.0000	0.0000	(5.4159)	(0.6235)	0.0000	1	(6.0394)	01/06/2025
600029.SH	12/23/2024	SDB3260123281	14,700.00	0.9314	13,732.71	13,691.02	0.0000	4.3300	50.0000	0.0000	(1.6517)	(0.1902)	0.0000	1	(1.8419)	01/06/2025
600029.SH	12/23/2024	SDB3260123281	1,900.00	0.9314	1,774.98	1,769.59	0.0000	4.3300	50.0000	0.0000	(0.2135)	(0.0246)	0.0000	1	(0.2381)	01/06/2025
600029.SH	12/23/2024	SDB3260123281	1,700.00	0.9314	1,588.14	1,583.32	0.0000	4.3300	50.0000	0.0000	(0.1910)	(0.0220)	0.0000	1	(0.2130)	01/06/2025
600029.SH	12/23/2024	SDB3260123281	5,300.00	0.9314	4,951.25	4,936.22	0.0000	4.3300	50.0000	0.0000	(0.5955)	(0.0686)	0.0000	1	(0.6641)	01/06/2025
600029.SH	12/20/2024	SDB3260123281	3,000.00	0.9325	2,802.59	2,797.64	0.0000	4.3300	50.0000	0.0000	(1.0113)	(0.1166)	0.0000	3	(1.1278)	01/06/2025
600029.SH	12/20/2024	SDB3260123281	4,500.00	0.9325	4,203.89	4,196.47	0.0000	4.3300	50.0000	0.0000	(1.5169)	(0.1749)	0.0000	3	(1.6918)	01/06/2025
600029.SH	12/20/2024	SDB3260123281	35,400.00	0.9325	33,070.61	33,012.20	0.0000	4.3300	50.0000	0.0000	(11.9330)	(1.3755)	0.0000	3	(13.3085)	01/06/2025
600029.SH	12/20/2024	SDB3260123281	1,000.00	0.9325	934.20	932.55	0.0000	4.3300	50.0000	0.0000	(0.3371)	(0.0389)	0.0000	3	(0.3759)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHINA SOUTHERN AIRLINES CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600029.SH	12/20/2024	SDB3260123281	25,000.00	0.9325	23,354.95	23,313.70	0.0000	4.3300	50.0000	0.0000	(8.4272)	(0.9714)	0.0000	3	(9.3986)	01/06/2025
600029.SH	12/20/2024	SDB3260123281	3,300.00	0.9325	3,082.85	3,077.41	0.0000	4.3300	50.0000	0.0000	(1.1124)	(0.1282)	0.0000	3	(1.2406)	01/06/2025
600029.SH	12/20/2024	SDB3260123281	27,500.00	0.9325	25,690.44	25,645.07	0.0000	4.3300	50.0000	0.0000	(9.2700)	(1.0685)	0.0000	3	(10.3385)	01/06/2025
600029.SH	12/20/2024	SDB3260123281	12,000.00	0.9325	11,210.38	11,190.58	0.0000	4.3300	50.0000	0.0000	(4.0451)	(0.4663)	0.0000	3	(4.5114)	01/06/2025
600029.SH	12/20/2024	SDB3260123281	900.00	0.9325	840.78	839.29	0.0000	4.3300	50.0000	0.0000	(0.3034)	(0.0350)	0.0000	3	(0.3384)	01/06/2025
600029.SH	12/20/2024	SDB3260123281	6,800.00	0.9325	6,352.55	6,341.33	0.0000	4.3300	50.0000	0.0000	(2.2922)	(0.2642)	0.0000	3	(2.5564)	01/06/2025
600029.SH	12/20/2024	SDB3260123281	15,300.00	0.9325	14,293.23	14,267.98	0.0000	4.3300	50.0000	0.0000	(5.1575)	(0.5945)	0.0000	3	(5.7520)	01/06/2025
600029.SH	12/20/2024	SDB3260123281	900.00	0.9325	840.78	839.29	0.0000	4.3300	50.0000	0.0000	(0.3034)	(0.0350)	0.0000	3	(0.3384)	01/06/2025
600029.SH	12/20/2024	SDB3260123281	1,500.00	0.9325	1,401.30	1,398.82	0.0000	4.3300	50.0000	0.0000	(0.5056)	(0.0583)	0.0000	3	(0.5639)	01/06/2025
600029.SH	12/20/2024	SDB3260123281	22,800.00	0.9325	21,299.71	21,262.09	0.0000	4.3300	50.0000	0.0000	(7.6856)	(0.8859)	0.0000	3	(8.5716)	01/06/2025
600029.SH	12/20/2024	SDB3260123281	6,600.00	0.9325	6,165.71	6,154.82	0.0000	4.3300	50.0000	0.0000	(2.2248)	(0.2565)	0.0000	3	(2.4812)	01/06/2025
600029.SH	12/20/2024	SDB3260123281	5,900.00	0.9325	5,511.77	5,502.03	0.0000	4.3300	50.0000	0.0000	(1.9888)	(0.2293)	0.0000	3	(2.2181)	01/06/2025
600029.SH	12/20/2024	SDB3260123281	300.00	0.9325	280.26	279.76	0.0000	4.3300	50.0000	0.0000	(0.1011)	(0.0117)	0.0000	3	(0.1128)	01/06/2025
600029.SH	12/20/2024	SDB3260123281	6,200.00	0.9325	5,792.03	5,781.80	0.0000	4.3300	50.0000	0.0000	(2.0900)	(0.2409)	0.0000	3	(2.3309)	01/06/2025
600029.SH	12/20/2024	SDB3260123281	17,300.00	0.9325	16,161.63	16,133.08	0.0000	4.3300	50.0000	0.0000	(5.8317)	(0.6722)	0.0000	3	(6.5039)	01/06/2025
600029.SH	12/20/2024	SDB3260123281	800.00	0.9325	747.36	746.04	0.0000	4.3300	50.0000	0.0000	(0.2697)	(0.0311)	0.0000	3	(0.3008)	01/06/2025
600029.SH	12/20/2024	SDB3260123281	30,500.00	0.9325	28,493.04	28,442.71	0.0000	4.3300	50.0000	0.0000	(10.2812)	(1.1851)	0.0000	3	(11.4664)	01/06/2025
600029.SH	12/20/2024	SDB3260123281	3,200.00	0.9325	2,989.43	2,984.15	0.0000	4.3300	50.0000	0.0000	(1.0787)	(0.1243)	0.0000	3	(1.2030)	01/06/2025
600029.SH	12/20/2024	SDB3260123281	8,200.00	0.9325	7,660.42	7,646.89	0.0000	4.3300	50.0000	0.0000	(2.7641)	(0.3186)	0.0000	3	(3.0828)	01/06/2025
600029.SH	12/20/2024	SDB3260123281	8,800.00	0.9325	8,220.94	8,206.42	0.0000	4.3300	50.0000	0.0000	(2.9664)	(0.3419)	0.0000	3	(3.3083)	01/06/2025
600029.SH	12/20/2024	SDB3260123281	48,200.00	0.9325	45,028.34	44,948.81	0.0000	4.3300	50.0000	0.0000	(16.2477)	(1.8729)	0.0000	3	(18.1206)	01/06/2025
600029.SH	12/20/2024	SDB3260123281	14,700.00	0.9325	13,732.71	13,708.46	0.0000	4.3300	50.0000	0.0000	(4.9552)	(0.5712)	0.0000	3	(5.5264)	01/06/2025
600029.SH	12/20/2024	SDB3260123281	1,900.00	0.9325	1,774.98	1,771.84	0.0000	4.3300	50.0000	0.0000	(0.6405)	(0.0738)	0.0000	3	(0.7143)	01/06/2025
600029.SH	12/20/2024	SDB3260123281	1,700.00	0.9325	1,588.14	1,585.33	0.0000	4.3300	50.0000	0.0000	(0.5731)	(0.0661)	0.0000	3	(0.6391)	01/06/2025
600029.SH	12/20/2024	SDB3260123281	5,300.00	0.9325	4,951.25	4,942.50	0.0000	4.3300	50.0000	0.0000	(1.7866)	(0.2059)	0.0000	3	(1.9925)	01/06/2025
600029.SH	12/19/2024	SDB3260123281	3,000.00	0.9345	2,802.59	2,803.49	0.0000	4.5800	50.0000	0.0000	(0.3566)	(0.0389)	0.0000	1	(0.3955)	01/06/2025
600029.SH	12/19/2024	SDB3260123281	4,500.00	0.9345	4,203.89	4,205.23	0.0000	4.5800	50.0000	0.0000	(0.5348)	(0.0584)	0.0000	1	(0.5932)	01/06/2025
600029.SH	12/19/2024	SDB3260123281	35,400.00	0.9345	33,070.61	33,081.16	0.0000	4.5800	50.0000	0.0000	(4.2073)	(0.4595)	0.0000	1	(4.6668)	01/06/2025
600029.SH	12/19/2024	SDB3260123281	1,000.00	0.9345	934.20	934.50	0.0000	4.5800	50.0000	0.0000	(0.1189)	(0.0130)	0.0000	1	(0.1318)	01/06/2025
600029.SH	12/19/2024	SDB3260123281	25,000.00	0.9345	23,354.95	23,362.40	0.0000	4.5800	50.0000	0.0000	(2.9713)	(0.3245)	0.0000	1	(3.2957)	01/06/2025
600029.SH	12/19/2024	SDB3260123281	3,300.00	0.9345	3,082.85	3,083.84	0.0000	4.5800	50.0000	0.0000	(0.3922)	(0.0428)	0.0000	1	(0.4350)	01/06/2025
600029.SH	12/19/2024	SDB3260123281	27,500.00	0.9345	25,690.44	25,698.64	0.0000	4.5800	50.0000	0.0000	(3.2684)	(0.3569)	0.0000	1	(3.6253)	01/06/2025
600029.SH	12/19/2024	SDB3260123281	12,000.00	0.9345	11,210.38	11,213.95	0.0000	4.5800	50.0000	0.0000	(1.4262)	(0.1557)	0.0000	1	(1.5820)	01/06/2025
600029.SH	12/19/2024	SDB3260123281	900.00	0.9345	840.78	841.05	0.0000	4.5800	50.0000	0.0000	(0.1070)	(0.0117)	0.0000	1	(0.1186)	01/06/2025
600029.SH	12/19/2024	SDB3260123281	6,800.00	0.9345	6,352.55	6,354.57	0.0000	4.5800	50.0000	0.0000	(0.8082)	(0.0883)	0.0000	1	(0.8964)	01/06/2025
600029.SH	12/19/2024	SDB3260123281	15,300.00	0.9345	14,293.23	14,297.79	0.0000	4.5800	50.0000	0.0000	(1.8184)	(0.1986)	0.0000	1	(2.0170)	01/06/2025
600029.SH	12/19/2024	SDB3260123281	900.00	0.9345	840.78	841.05	0.0000	4.5800	50.0000	0.0000	(0.1070)	(0.0117)	0.0000	1	(0.1186)	01/06/2025
600029.SH	12/19/2024	SDB3260123281	1,500.00	0.9345	1,401.30	1,401.74	0.0000	4.5800	50.0000	0.0000	(0.1783)	(0.0195)	0.0000	1	(0.1977)	01/06/2025
600029.SH	12/19/2024	SDB3260123281	22,800.00	0.9345	21,299.71	21,306.51	0.0000	4.5800	50.0000	0.0000	(2.7098)	(0.2959)	0.0000	1	(3.0057)	01/06/2025
600029.SH	12/19/2024	SDB3260123281	6,600.00	0.9345	6,165.71	6,167.67	0.0000	4.5800	50.0000	0.0000	(0.7844)	(0.0857)	0.0000	1	(0.8701)	01/06/2025
600029.SH	12/19/2024	SDB3260123281	5,900.00	0.9345	5,511.77	5,513.53	0.0000	4.5800	50.0000	0.0000	(0.7012)	(0.0766)	0.0000	1	(0.7778)	01/06/2025
600029.SH	12/19/2024	SDB3260123281	300.00	0.9345	280.26	280.35	0.0000	4.5800	50.0000	0.0000	(0.0357)	(0.0039)	0.0000	1	(0.0395)	01/06/2025
600029.SH	12/19/2024	SDB3260123281	6,200.00	0.9345	5,792.03	5,793.88	0.0000	4.5800	50.0000	0.0000	(0.7369)	(0.0805)	0.0000	1	(0.8173)	01/06/2025
600029.SH	12/19/2024	SDB3260123281	17,300.00	0.9345	16,161.63	16,166.78	0.0000	4.5800	50.0000	0.0000	(2.0561)	(0.2245)	0.0000	1	(2.2807)	01/06/2025
600029.SH	12/19/2024	SDB3260123281	800.00	0.9345	747.36	747.60	0.0000	4.5800	50.0000	0.0000	(0.0951)	(0.0104)	0.0000	1	(0.1055)	01/06/2025
600029.SH	12/19/2024	SDB3260123281	30,500.00	0.9345	28,493.04	28,502.13	0.0000	4.5800	50.0000	0.0000	(3.6249)	(0.3959)	0.0000	1	(4.0208)	01/06/2025
600029.SH	12/19/2024	SDB3260123281	3,200.00	0.9345	2,989.43	2,990.39	0.0000	4.5800	50.0000	0.0000	(0.3803)	(0.0415)	0.0000	1	(0.4219)	01/06/2025
600029.SH	12/19/2024	SDB3260123281	8,200.00	0.9345	7,660.42	7,662.87	0.0000	4.5800	50.0000	0.0000	(0.9746)	(0.1064)	0.0000	1	(1.0810)	01/06/2025
600029.SH	12/19/2024	SDB3260123281	8,800.00	0.9345	8,220.94	8,223.56	0.0000	4.5800	50.0000	0.0000	(1.0459)	(0.1142)	0.0000	1	(1.1601)	01/06/2025
600029.SH	12/19/2024	SDB3260123281	48,200.00	0.9345	45,028.34	45,042.71	0.0000	4.5800	50.0000	0.0000	(5.7286)	(0.6256)	0.0000	1	(6.3542)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHINA SOUTHERN AIRLINES CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600029.SH	12/19/2024	SDB3260123281	14,700.00	0.9345	13,732.71	13,737.09	0.0000	4.5800	50.0000	0.0000	(1.7471)	(0.1908)	0.0000	1	(1.9379)	01/06/2025
600029.SH	12/19/2024	SDB3260123281	1,900.00	0.9345	1,774.98	1,775.54	0.0000	4.5800	50.0000	0.0000	(0.2258)	(0.0247)	0.0000	1	(0.2505)	01/06/2025
600029.SH	12/19/2024	SDB3260123281	1,700.00	0.9345	1,588.14	1,588.64	0.0000	4.5800	50.0000	0.0000	(0.2020)	(0.0221)	0.0000	1	(0.2241)	01/06/2025
600029.SH	12/19/2024	SDB3260123281	5,300.00	0.9345	4,951.25	4,952.83	0.0000	4.5800	50.0000	0.0000	(0.6299)	(0.0688)	0.0000	1	(0.6987)	01/06/2025
600029.SH	12/18/2024	SDB3260123281	3,000.00	0.9810	2,802.59	2,942.93	0.0000	4.5800	50.0000	0.0000	(0.3566)	(0.0409)	0.0000	1	(0.3974)	01/06/2025
600029.SH	12/18/2024	SDB3260123281	4,500.00	0.9810	4,203.89	4,414.40	0.0000	4.5800	50.0000	0.0000	(0.5348)	(0.0613)	0.0000	1	(0.5961)	01/06/2025
600029.SH	12/18/2024	SDB3260123281	35,400.00	0.9810	33,070.61	34,726.59	0.0000	4.5800	50.0000	0.0000	(4.2073)	(0.4823)	0.0000	1	(4.6896)	01/06/2025
600029.SH	12/18/2024	SDB3260123281	1,000.00	0.9810	934.20	980.98	0.0000	4.5800	50.0000	0.0000	(0.1189)	(0.0136)	0.0000	1	(0.1325)	01/06/2025
600029.SH	12/18/2024	SDB3260123281	25,000.00	0.9810	23,354.95	24,524.42	0.0000	4.5800	50.0000	0.0000	(2.9713)	(0.3406)	0.0000	1	(3.3119)	01/06/2025
600029.SH	12/18/2024	SDB3260123281	3,300.00	0.9810	3,082.85	3,237.22	0.0000	4.5800	50.0000	0.0000	(0.3922)	(0.0450)	0.0000	1	(0.4372)	01/06/2025
600029.SH	12/18/2024	SDB3260123281	27,500.00	0.9810	25,690.44	26,976.87	0.0000	4.5800	50.0000	0.0000	(3.2684)	(0.3747)	0.0000	1	(3.6431)	01/06/2025
600029.SH	12/18/2024	SDB3260123281	12,000.00	0.9810	11,210.38	11,771.72	0.0000	4.5800	50.0000	0.0000	(1.4262)	(0.1635)	0.0000	1	(1.5897)	01/06/2025
600029.SH	12/18/2024	SDB3260123281	900.00	0.9810	840.78	882.88	0.0000	4.5800	50.0000	0.0000	(0.1070)	(0.0123)	0.0000	1	(0.1192)	01/06/2025
600029.SH	12/18/2024	SDB3260123281	6,800.00	0.9810	6,352.55	6,670.64	0.0000	4.5800	50.0000	0.0000	(0.8082)	(0.0926)	0.0000	1	(0.9008)	01/06/2025
600029.SH	12/18/2024	SDB3260123281	15,300.00	0.9810	14,293.23	15,008.95	0.0000	4.5800	50.0000	0.0000	(1.8184)	(0.2085)	0.0000	1	(2.0269)	01/06/2025
600029.SH	12/18/2024	SDB3260123281	900.00	0.9810	840.78	882.88	0.0000	4.5800	50.0000	0.0000	(0.1070)	(0.0123)	0.0000	1	(0.1192)	01/06/2025
600029.SH	12/18/2024	SDB3260123281	1,500.00	0.9810	1,401.30	1,471.47	0.0000	4.5800	50.0000	0.0000	(0.1783)	(0.0204)	0.0000	1	(0.1987)	01/06/2025
600029.SH	12/18/2024	SDB3260123281	22,800.00	0.9810	21,299.71	22,366.28	0.0000	4.5800	50.0000	0.0000	(2.7098)	(0.3106)	0.0000	1	(3.0204)	01/06/2025
600029.SH	12/18/2024	SDB3260123281	6,600.00	0.9810	6,165.71	6,474.45	0.0000	4.5800	50.0000	0.0000	(0.7844)	(0.0899)	0.0000	1	(0.8743)	01/06/2025
600029.SH	12/18/2024	SDB3260123281	5,900.00	0.9810	5,511.77	5,787.76	0.0000	4.5800	50.0000	0.0000	(0.7012)	(0.0804)	0.0000	1	(0.7816)	01/06/2025
600029.SH	12/18/2024	SDB3260123281	300.00	0.9810	280.26	294.29	0.0000	4.5800	50.0000	0.0000	(0.0357)	(0.0041)	0.0000	1	(0.0397)	01/06/2025
600029.SH	12/18/2024	SDB3260123281	6,200.00	0.9810	5,792.03	6,082.06	0.0000	4.5800	50.0000	0.0000	(0.7369)	(0.0845)	0.0000	1	(0.8213)	01/06/2025
600029.SH	12/18/2024	SDB3260123281	17,300.00	0.9810	16,161.63	16,970.90	0.0000	4.5800	50.0000	0.0000	(2.0561)	(0.2357)	0.0000	1	(2.2918)	01/06/2025
600029.SH	12/18/2024	SDB3260123281	800.00	0.9810	747.36	784.78	0.0000	4.5800	50.0000	0.0000	(0.0951)	(0.0109)	0.0000	1	(0.1060)	01/06/2025
600029.SH	12/18/2024	SDB3260123281	30,500.00	0.9810	28,493.04	29,919.80	0.0000	4.5800	50.0000	0.0000	(3.6249)	(0.4156)	0.0000	1	(4.0405)	01/06/2025
600029.SH	12/18/2024	SDB3260123281	3,200.00	0.9810	2,989.43	3,139.13	0.0000	4.5800	50.0000	0.0000	(0.3803)	(0.0436)	0.0000	1	(0.4239)	01/06/2025
600029.SH	12/18/2024	SDB3260123281	8,200.00	0.9810	7,660.42	8,044.01	0.0000	4.5800	50.0000	0.0000	(0.9746)	(0.1117)	0.0000	1	(1.0863)	01/06/2025
600029.SH	12/18/2024	SDB3260123281	8,800.00	0.9810	8,220.94	8,632.60	0.0000	4.5800	50.0000	0.0000	(1.0459)	(0.1199)	0.0000	1	(1.1658)	01/06/2025
600029.SH	12/18/2024	SDB3260123281	48,200.00	0.9810	45,028.34	47,283.09	0.0000	4.5800	50.0000	0.0000	(5.7286)	(0.6567)	0.0000	1	(6.3853)	01/06/2025
600029.SH	12/18/2024	SDB3260123281	14,700.00	0.9810	13,732.71	14,420.36	0.0000	4.5800	50.0000	0.0000	(1.7471)	(0.2003)	0.0000	1	(1.9474)	01/06/2025
600029.SH	12/18/2024	SDB3260123281	1,900.00	0.9810	1,774.98	1,863.86	0.0000	4.5800	50.0000	0.0000	(0.2258)	(0.0259)	0.0000	1	(0.2517)	01/06/2025
600029.SH	12/18/2024	SDB3260123281	1,700.00	0.9810	1,588.14	1,667.66	0.0000	4.5800	50.0000	0.0000	(0.2020)	(0.0232)	0.0000	1	(0.2252)	01/06/2025
600029.SH	12/18/2024	SDB3260123281	5,300.00	0.9810	4,951.25	5,199.18	0.0000	4.5800	50.0000	0.0000	(0.6299)	(0.0722)	0.0000	1	(0.7021)	01/06/2025
600029.SH	12/17/2024	SDB3260123281	3,000.00	0.9895	2,802.59	2,968.56	0.0000	4.5800	50.0000	0.0000	(0.3566)	(0.0412)	0.0000	1	(0.3978)	01/06/2025
600029.SH	12/17/2024	SDB3260123281	4,500.00	0.9895	4,203.89	4,452.84	0.0000	4.5800	50.0000	0.0000	(0.5348)	(0.0618)	0.0000	1	(0.5967)	01/06/2025
600029.SH	12/17/2024	SDB3260123281	35,400.00	0.9895	33,070.61	35,029.01	0.0000	4.5800	50.0000	0.0000	(4.2073)	(0.4865)	0.0000	1	(4.6938)	01/06/2025
600029.SH	12/17/2024	SDB3260123281	1,000.00	0.9895	934.20	989.52	0.0000	4.5800	50.0000	0.0000	(0.1189)	(0.0137)	0.0000	1	(0.1326)	01/06/2025
600029.SH	12/17/2024	SDB3260123281	25,000.00	0.9895	23,354.95	24,738.00	0.0000	4.5800	50.0000	0.0000	(2.9713)	(0.3436)	0.0000	1	(3.3149)	01/06/2025
600029.SH	12/17/2024	SDB3260123281	3,300.00	0.9895	3,082.85	3,265.42	0.0000	4.5800	50.0000	0.0000	(0.3922)	(0.0454)	0.0000	1	(0.4376)	01/06/2025
600029.SH	12/17/2024	SDB3260123281	27,500.00	0.9895	25,690.44	27,211.80	0.0000	4.5800	50.0000	0.0000	(3.2684)	(0.3779)	0.0000	1	(3.6463)	01/06/2025
600029.SH	12/17/2024	SDB3260123281	12,000.00	0.9895	11,210.38	11,874.24	0.0000	4.5800	50.0000	0.0000	(1.4262)	(0.1649)	0.0000	1	(1.5911)	01/06/2025
600029.SH	12/17/2024	SDB3260123281	900.00	0.9895	840.78	890.57	0.0000	4.5800	50.0000	0.0000	(0.1070)	(0.0124)	0.0000	1	(0.1193)	01/06/2025
600029.SH	12/17/2024	SDB3260123281	6,800.00	0.9895	6,352.55	6,728.74	0.0000	4.5800	50.0000	0.0000	(0.8082)	(0.0935)	0.0000	1	(0.9016)	01/06/2025
600029.SH	12/17/2024	SDB3260123281	15,300.00	0.9895	14,293.23	15,139.66	0.0000	4.5800	50.0000	0.0000	(1.8184)	(0.2103)	0.0000	1	(2.0287)	01/06/2025
600029.SH	12/17/2024	SDB3260123281	900.00	0.9895	840.78	890.57	0.0000	4.5800	50.0000	0.0000	(0.1070)	(0.0124)	0.0000	1	(0.1193)	01/06/2025
600029.SH	12/17/2024	SDB3260123281	1,500.00	0.9895	1,401.30	1,484.28	0.0000	4.5800	50.0000	0.0000	(0.1783)	(0.0206)	0.0000	1	(0.1989)	01/06/2025
600029.SH	12/17/2024	SDB3260123281	22,800.00	0.9895	21,299.71	22,561.06	0.0000	4.5800	50.0000	0.0000	(2.7098)	(0.3133)	0.0000	1	(3.0231)	01/06/2025
600029.SH	12/17/2024	SDB3260123281	6,600.00	0.9895	6,165.71	6,530.83	0.0000	4.5800	50.0000	0.0000	(0.7844)	(0.0907)	0.0000	1	(0.8751)	01/06/2025
600029.SH	12/17/2024	SDB3260123281	5,900.00	0.9895	5,511.77	5,838.17	0.0000	4.5800	50.0000	0.0000	(0.7012)	(0.0811)	0.0000	1	(0.7823)	01/06/2025
600029.SH	12/17/2024	SDB3260123281	300.00	0.9895	280.26	296.86	0.0000	4.5800	50.0000	0.0000	(0.0357)	(0.0041)	0.0000	1	(0.0398)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHINA SOUTHERN AIRLINES CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600029.SH	12/17/2024	SDB3260123281	6,200.00	0.9895	5,792.03	6,135.02	0.0000	4.5800	50.0000	0.0000	(0.7369)	(0.0852)	0.0000	1	(0.8221)	01/06/2025
600029.SH	12/17/2024	SDB3260123281	17,300.00	0.9895	16,161.63	17,118.70	0.0000	4.5800	50.0000	0.0000	(2.0561)	(0.2378)	0.0000	1	(2.2939)	01/06/2025
600029.SH	12/17/2024	SDB3260123281	800.00	0.9895	747.36	791.62	0.0000	4.5800	50.0000	0.0000	(0.0951)	(0.0110)	0.0000	1	(0.1061)	01/06/2025
600029.SH	12/17/2024	SDB3260123281	30,500.00	0.9895	28,493.04	30,180.36	0.0000	4.5800	50.0000	0.0000	(3.6249)	(0.4192)	0.0000	1	(4.0441)	01/06/2025
600029.SH	12/17/2024	SDB3260123281	3,200.00	0.9895	2,989.43	3,166.46	0.0000	4.5800	50.0000	0.0000	(0.3803)	(0.0440)	0.0000	1	(0.4243)	01/06/2025
600029.SH	12/17/2024	SDB3260123281	8,200.00	0.9895	7,660.42	8,114.06	0.0000	4.5800	50.0000	0.0000	(0.9746)	(0.1127)	0.0000	1	(1.0873)	01/06/2025
600029.SH	12/17/2024	SDB3260123281	8,800.00	0.9895	8,220.94	8,707.78	0.0000	4.5800	50.0000	0.0000	(1.0459)	(0.1209)	0.0000	1	(1.1668)	01/06/2025
600029.SH	12/17/2024	SDB3260123281	48,200.00	0.9895	45,028.34	47,694.86	0.0000	4.5800	50.0000	0.0000	(5.7286)	(0.6624)	0.0000	1	(6.3910)	01/06/2025
600029.SH	12/17/2024	SDB3260123281	14,700.00	0.9895	13,732.71	14,545.94	0.0000	4.5800	50.0000	0.0000	(1.7471)	(0.2020)	0.0000	1	(1.9491)	01/06/2025
600029.SH	12/17/2024	SDB3260123281	1,900.00	0.9895	1,774.98	1,880.09	0.0000	4.5800	50.0000	0.0000	(0.2258)	(0.0261)	0.0000	1	(0.2519)	01/06/2025
600029.SH	12/17/2024	SDB3260123281	1,700.00	0.9895	1,588.14	1,682.18	0.0000	4.5800	50.0000	0.0000	(0.2020)	(0.0234)	0.0000	1	(0.2254)	01/06/2025
600029.SH	12/17/2024	SDB3260123281	5,300.00	0.9895	4,951.25	5,244.46	0.0000	4.5800	50.0000	0.0000	(0.6299)	(0.0728)	0.0000	1	(0.7027)	01/06/2025
600029.SH	12/16/2024	SDB3260123281	3,000.00	1.0018	2,802.59	3,005.52	0.0000	4.5800	50.0000	0.0000	(0.3566)	(0.0417)	0.0000	1	(0.3983)	01/06/2025
600029.SH	12/16/2024	SDB3260123281	4,500.00	1.0018	4,203.89	4,508.28	0.0000	4.5800	50.0000	0.0000	(0.5348)	(0.0626)	0.0000	1	(0.5974)	01/06/2025
600029.SH	12/16/2024	SDB3260123281	35,400.00	1.0018	33,070.61	35,465.14	0.0000	4.5800	50.0000	0.0000	(4.2073)	(0.4926)	0.0000	1	(4.6999)	01/06/2025
600029.SH	12/16/2024	SDB3260123281	1,000.00	1.0018	934.20	1,001.84	0.0000	4.5800	50.0000	0.0000	(0.1189)	(0.0139)	0.0000	1	(0.1328)	01/06/2025
600029.SH	12/16/2024	SDB3260123281	25,000.00	1.0018	23,354.95	25,046.00	0.0000	4.5800	50.0000	0.0000	(2.9713)	(0.3479)	0.0000	1	(3.3191)	01/06/2025
600029.SH	12/16/2024	SDB3260123281	3,300.00	1.0018	3,082.85	3,306.07	0.0000	4.5800	50.0000	0.0000	(0.3922)	(0.0459)	0.0000	1	(0.4381)	01/06/2025
600029.SH	12/16/2024	SDB3260123281	27,500.00	1.0018	25,690.44	27,550.60	0.0000	4.5800	50.0000	0.0000	(3.2684)	(0.3826)	0.0000	1	(3.6510)	01/06/2025
600029.SH	12/16/2024	SDB3260123281	12,000.00	1.0018	11,210.38	12,022.08	0.0000	4.5800	50.0000	0.0000	(1.4262)	(0.1670)	0.0000	1	(1.5932)	01/06/2025
600029.SH	12/16/2024	SDB3260123281	900.00	1.0018	840.78	901.66	0.0000	4.5800	50.0000	0.0000	(0.1070)	(0.0125)	0.0000	1	(0.1195)	01/06/2025
600029.SH	12/16/2024	SDB3260123281	6,800.00	1.0018	6,352.55	6,812.51	0.0000	4.5800	50.0000	0.0000	(0.8082)	(0.0946)	0.0000	1	(0.9028)	01/06/2025
600029.SH	12/16/2024	SDB3260123281	15,300.00	1.0018	14,293.23	15,328.15	0.0000	4.5800	50.0000	0.0000	(1.8184)	(0.2129)	0.0000	1	(2.0313)	01/06/2025
600029.SH	12/16/2024	SDB3260123281	900.00	1.0018	840.78	901.66	0.0000	4.5800	50.0000	0.0000	(0.1070)	(0.0125)	0.0000	1	(0.1195)	01/06/2025
600029.SH	12/16/2024	SDB3260123281	1,500.00	1.0018	1,401.30	1,502.76	0.0000	4.5800	50.0000	0.0000	(0.1783)	(0.0209)	0.0000	1	(0.1991)	01/06/2025
600029.SH	12/16/2024	SDB3260123281	22,800.00	1.0018	21,299.71	22,841.95	0.0000	4.5800	50.0000	0.0000	(2.7098)	(0.3172)	0.0000	1	(3.0270)	01/06/2025
600029.SH	12/16/2024	SDB3260123281	52,000.00	1.0018	48,578.30	52,095.68	0.0000	4.5800	50.0000	0.0000	(6.1802)	(0.7236)	0.0000	1	(6.9038)	01/06/2025
600029.SH	12/16/2024	SDB3260123281	6,600.00	1.0018	6,165.71	6,612.14	0.0000	4.5800	50.0000	0.0000	(0.7844)	(0.0918)	0.0000	1	(0.8763)	01/06/2025
600029.SH	12/16/2024	SDB3260123281	5,900.00	1.0018	5,511.77	5,910.86	0.0000	4.5800	50.0000	0.0000	(0.7012)	(0.0821)	0.0000	1	(0.7833)	01/06/2025
600029.SH	12/16/2024	SDB3260123281	300.00	1.0018	280.26	300.55	0.0000	4.5800	50.0000	0.0000	(0.0357)	(0.0042)	0.0000	1	(0.0398)	01/06/2025
600029.SH	12/16/2024	SDB3260123281	6,200.00	1.0018	5,792.03	6,211.41	0.0000	4.5800	50.0000	0.0000	(0.7369)	(0.0863)	0.0000	1	(0.8231)	01/06/2025
600029.SH	12/16/2024	SDB3260123281	17,300.00	1.0018	16,161.63	17,331.83	0.0000	4.5800	50.0000	0.0000	(2.0561)	(0.2407)	0.0000	1	(2.2968)	01/06/2025
600029.SH	12/16/2024	SDB3260123281	800.00	1.0018	747.36	801.47	0.0000	4.5800	50.0000	0.0000	(0.0951)	(0.0111)	0.0000	1	(0.1062)	01/06/2025
600029.SH	12/16/2024	SDB3260123281	30,500.00	1.0018	28,493.04	30,556.12	0.0000	4.5800	50.0000	0.0000	(3.6249)	(0.4244)	0.0000	1	(4.0493)	01/06/2025
600029.SH	12/16/2024	SDB3260123281	3,200.00	1.0018	2,989.43	3,205.89	0.0000	4.5800	50.0000	0.0000	(0.3803)	(0.0445)	0.0000	1	(0.4248)	01/06/2025
600029.SH	12/16/2024	SDB3260123281	8,200.00	1.0018	7,660.42	8,215.09	0.0000	4.5800	50.0000	0.0000	(0.9746)	(0.1141)	0.0000	1	(1.0887)	01/06/2025
600029.SH	12/16/2024	SDB3260123281	8,800.00	1.0018	8,220.94	8,816.19	0.0000	4.5800	50.0000	0.0000	(1.0459)	(0.1224)	0.0000	1	(1.1683)	01/06/2025
600029.SH	12/16/2024	SDB3260123281	48,200.00	1.0018	45,028.34	48,288.69	0.0000	4.5800	50.0000	0.0000	(5.7286)	(0.6707)	0.0000	1	(6.3993)	01/06/2025
600029.SH	12/16/2024	SDB3260123281	14,700.00	1.0018	13,732.71	14,727.05	0.0000	4.5800	50.0000	0.0000	(1.7471)	(0.2045)	0.0000	1	(1.9516)	01/06/2025
600029.SH	12/16/2024	SDB3260123281	1,900.00	1.0018	1,774.98	1,903.50	0.0000	4.5800	50.0000	0.0000	(0.2258)	(0.0264)	0.0000	1	(0.2523)	01/06/2025
600029.SH	12/16/2024	SDB3260123281	1,700.00	1.0018	1,588.14	1,703.13	0.0000	4.5800	50.0000	0.0000	(0.2020)	(0.0237)	0.0000	1	(0.2257)	01/06/2025
600029.SH	12/16/2024	SDB3260123281	5,300.00	1.0018	4,951.25	5,309.75	0.0000	4.5800	50.0000	0.0000	(0.6299)	(0.0737)	0.0000	1	(0.7037)	01/06/2025
600029.SH	12/13/2024	SDB3260123281	3,000.00	0.9995	2,802.59	2,998.45	0.0000	4.5800	50.0000	0.0000	(1.0697)	(0.1249)	0.0000	3	(1.1946)	01/06/2025
600029.SH	12/13/2024	SDB3260123281	4,500.00	0.9995	4,203.89	4,497.67	0.0000	4.5800	50.0000	0.0000	(1.6045)	(0.1874)	0.0000	3	(1.7919)	01/06/2025
600029.SH	12/13/2024	SDB3260123281	35,400.00	0.9995	33,070.61	35,381.66	0.0000	4.5800	50.0000	0.0000	(12.6219)	(1.4742)	0.0000	3	(14.0962)	01/06/2025
600029.SH	12/13/2024	SDB3260123281	1,000.00	0.9995	934.20	999.48	0.0000	4.5800	50.0000	0.0000	(0.3566)	(0.0416)	0.0000	3	(0.3982)	01/06/2025
600029.SH	12/13/2024	SDB3260123281	25,000.00	0.9995	23,354.95	24,987.05	0.0000	4.5800	50.0000	0.0000	(8.9138)	(1.0411)	0.0000	3	(9.9549)	01/06/2025
600029.SH	12/13/2024	SDB3260123281	3,300.00	0.9995	3,082.85	3,298.29	0.0000	4.5800	50.0000	0.0000	(1.1766)	(0.1374)	0.0000	3	(1.3141)	01/06/2025
600029.SH	12/13/2024	SDB3260123281	27,500.00	0.9995	25,690.44	27,485.76	0.0000	4.5800	50.0000	0.0000	(9.8052)	(1.1452)	0.0000	3	(10.9504)	01/06/2025
600029.SH	12/13/2024	SDB3260123281	12,000.00	0.9995	11,210.38	11,993.78	0.0000	4.5800	50.0000	0.0000	(4.2786)	(0.4997)	0.0000	3	(4.7784)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHINA SOUTHERN AIRLINES CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600029.SH	12/13/2024	SDB3260123281	900.00	0.9995	840.78	899.53	0.0000	4.5800	50.0000	0.0000	(0.3209)	(0.0375)	0.0000	3	(0.3584)	01/06/2025
600029.SH	12/13/2024	SDB3260123281	6,800.00	0.9995	6,352.55	6,796.48	0.0000	4.5800	50.0000	0.0000	(2.4246)	(0.2832)	0.0000	3	(2.7077)	01/06/2025
600029.SH	12/13/2024	SDB3260123281	15,300.00	0.9995	14,293.23	15,292.07	0.0000	4.5800	50.0000	0.0000	(5.4552)	(0.6372)	0.0000	3	(6.0924)	01/06/2025
600029.SH	12/13/2024	SDB3260123281	900.00	0.9995	840.78	899.53	0.0000	4.5800	50.0000	0.0000	(0.3209)	(0.0375)	0.0000	3	(0.3584)	01/06/2025
600029.SH	12/13/2024	SDB3260123281	1,500.00	0.9995	1,401.30	1,499.22	0.0000	4.5800	50.0000	0.0000	(0.5348)	(0.0625)	0.0000	3	(0.5973)	01/06/2025
600029.SH	12/13/2024	SDB3260123281	22,800.00	0.9995	21,299.71	22,788.19	0.0000	4.5800	50.0000	0.0000	(8.1294)	(0.9495)	0.0000	3	(9.0789)	01/06/2025
600029.SH	12/13/2024	SDB3260123281	53,400.00	0.9995	49,886.17	53,372.34	0.0000	4.5800	50.0000	0.0000	(19.0399)	(2.2238)	0.0000	3	(21.2637)	01/06/2025
600029.SH	12/13/2024	SDB3260123281	6,600.00	0.9995	6,165.71	6,596.58	0.0000	4.5800	50.0000	0.0000	(2.3532)	(0.2749)	0.0000	3	(2.6281)	01/06/2025
600029.SH	12/13/2024	SDB3260123281	5,900.00	0.9995	5,511.77	5,896.94	0.0000	4.5800	50.0000	0.0000	(2.1037)	(0.2457)	0.0000	3	(2.3494)	01/06/2025
600029.SH	12/13/2024	SDB3260123281	300.00	0.9995	280.26	299.84	0.0000	4.5800	50.0000	0.0000	(0.1070)	(0.0125)	0.0000	3	(0.1195)	01/06/2025
600029.SH	12/13/2024	SDB3260123281	6,200.00	0.9995	5,792.03	6,196.79	0.0000	4.5800	50.0000	0.0000	(2.2106)	(0.2582)	0.0000	3	(2.4688)	01/06/2025
600029.SH	12/13/2024	SDB3260123281	17,300.00	0.9995	16,161.63	17,291.04	0.0000	4.5800	50.0000	0.0000	(6.1684)	(0.7205)	0.0000	3	(6.8888)	01/06/2025
600029.SH	12/13/2024	SDB3260123281	800.00	0.9995	747.36	799.59	0.0000	4.5800	50.0000	0.0000	(0.2852)	(0.0333)	0.0000	3	(0.3186)	01/06/2025
600029.SH	12/13/2024	SDB3260123281	30,500.00	0.9995	28,493.04	30,484.20	0.0000	4.5800	50.0000	0.0000	(10.8748)	(1.2702)	0.0000	3	(12.1450)	01/06/2025
600029.SH	12/13/2024	SDB3260123281	3,200.00	0.9995	2,989.43	3,198.34	0.0000	4.5800	50.0000	0.0000	(1.1410)	(0.1333)	0.0000	3	(1.2742)	01/06/2025
600029.SH	12/13/2024	SDB3260123281	8,200.00	0.9995	7,660.42	8,195.75	0.0000	4.5800	50.0000	0.0000	(2.9237)	(0.3415)	0.0000	3	(3.2652)	01/06/2025
600029.SH	12/13/2024	SDB3260123281	8,800.00	0.9995	8,220.94	8,795.44	0.0000	4.5800	50.0000	0.0000	(3.1377)	(0.3665)	0.0000	3	(3.5041)	01/06/2025
600029.SH	12/13/2024	SDB3260123281	48,200.00	0.9995	45,028.34	48,175.03	0.0000	4.5800	50.0000	0.0000	(17.1858)	(2.0073)	0.0000	3	(19.1931)	01/06/2025
600029.SH	12/13/2024	SDB3260123281	14,700.00	0.9995	13,732.71	14,692.39	0.0000	4.5800	50.0000	0.0000	(5.2413)	(0.6122)	0.0000	3	(5.8535)	01/06/2025
600029.SH	12/13/2024	SDB3260123281	1,900.00	0.9995	1,774.98	1,899.02	0.0000	4.5800	50.0000	0.0000	(0.6774)	(0.0791)	0.0000	3	(0.7566)	01/06/2025
600029.SH	12/13/2024	SDB3260123281	1,700.00	0.9995	1,588.14	1,699.12	0.0000	4.5800	50.0000	0.0000	(0.6061)	(0.0708)	0.0000	3	(0.6769)	01/06/2025
600029.SH	12/13/2024	SDB3260123281	5,300.00	0.9995	4,951.25	5,297.25	0.0000	4.5800	50.0000	0.0000	(1.8897)	(0.2207)	0.0000	3	(2.1104)	01/06/2025
600029.SH	12/12/2024	SDB3260123281	3,000.00	0.9792	2,802.59	2,937.59	0.0000	4.5800	50.0000	0.0000	(0.3566)	(0.0408)	0.0000	1	(0.3974)	01/06/2025
600029.SH	12/12/2024	SDB3260123281	4,500.00	0.9792	4,203.89	4,406.38	0.0000	4.5800	50.0000	0.0000	(0.5348)	(0.0612)	0.0000	1	(0.5960)	01/06/2025
600029.SH	12/12/2024	SDB3260123281	35,400.00	0.9792	33,070.61	34,663.54	0.0000	4.5800	50.0000	0.0000	(4.2073)	(0.4814)	0.0000	1	(4.6888)	01/06/2025
600029.SH	12/12/2024	SDB3260123281	1,000.00	0.9792	934.20	979.20	0.0000	4.5800	50.0000	0.0000	(0.1189)	(0.0136)	0.0000	1	(0.1325)	01/06/2025
600029.SH	12/12/2024	SDB3260123281	25,000.00	0.9792	23,354.95	24,479.90	0.0000	4.5800	50.0000	0.0000	(2.9713)	(0.3400)	0.0000	1	(3.3113)	01/06/2025
600029.SH	12/12/2024	SDB3260123281	3,300.00	0.9792	3,082.85	3,231.35	0.0000	4.5800	50.0000	0.0000	(0.3922)	(0.0449)	0.0000	1	(0.4371)	01/06/2025
600029.SH	12/12/2024	SDB3260123281	27,500.00	0.9792	25,690.44	26,927.89	0.0000	4.5800	50.0000	0.0000	(3.2684)	(0.3740)	0.0000	1	(3.6424)	01/06/2025
600029.SH	12/12/2024	SDB3260123281	12,000.00	0.9792	11,210.38	11,750.35	0.0000	4.5800	50.0000	0.0000	(1.4262)	(0.1632)	0.0000	1	(1.5894)	01/06/2025
600029.SH	12/12/2024	SDB3260123281	900.00	0.9792	840.78	881.28	0.0000	4.5800	50.0000	0.0000	(0.1070)	(0.0122)	0.0000	1	(0.1192)	01/06/2025
600029.SH	12/12/2024	SDB3260123281	6,800.00	0.9792	6,352.55	6,658.53	0.0000	4.5800	50.0000	0.0000	(0.8082)	(0.0925)	0.0000	1	(0.9007)	01/06/2025
600029.SH	12/12/2024	SDB3260123281	15,300.00	0.9792	14,293.23	14,981.70	0.0000	4.5800	50.0000	0.0000	(1.8184)	(0.2081)	0.0000	1	(2.0265)	01/06/2025
600029.SH	12/12/2024	SDB3260123281	900.00	0.9792	840.78	881.28	0.0000	4.5800	50.0000	0.0000	(0.1070)	(0.0122)	0.0000	1	(0.1192)	01/06/2025
600029.SH	12/12/2024	SDB3260123281	1,500.00	0.9792	1,401.30	1,468.79	0.0000	4.5800	50.0000	0.0000	(0.1783)	(0.0204)	0.0000	1	(0.1987)	01/06/2025
600029.SH	12/12/2024	SDB3260123281	22,800.00	0.9792	21,299.71	22,325.67	0.0000	4.5800	50.0000	0.0000	(2.7098)	(0.3101)	0.0000	1	(3.0199)	01/06/2025
600029.SH	12/12/2024	SDB3260123281	53,700.00	0.9792	50,166.43	52,582.83	0.0000	4.5800	50.0000	0.0000	(6.3823)	(0.7303)	0.0000	1	(7.1126)	01/06/2025
600029.SH	12/12/2024	SDB3260123281	6,600.00	0.9792	6,165.71	6,462.69	0.0000	4.5800	50.0000	0.0000	(0.7844)	(0.0898)	0.0000	1	(0.8742)	01/06/2025
600029.SH	12/12/2024	SDB3260123281	5,900.00	0.9792	5,511.77	5,777.26	0.0000	4.5800	50.0000	0.0000	(0.7012)	(0.0802)	0.0000	1	(0.7815)	01/06/2025
600029.SH	12/12/2024	SDB3260123281	300.00	0.9792	280.26	293.76	0.0000	4.5800	50.0000	0.0000	(0.0357)	(0.0041)	0.0000	1	(0.0397)	01/06/2025
600029.SH	12/12/2024	SDB3260123281	6,200.00	0.9792	5,792.03	6,071.02	0.0000	4.5800	50.0000	0.0000	(0.7369)	(0.0843)	0.0000	1	(0.8212)	01/06/2025
600029.SH	12/12/2024	SDB3260123281	17,300.00	0.9792	16,161.63	16,940.09	0.0000	4.5800	50.0000	0.0000	(2.0561)	(0.2353)	0.0000	1	(2.2914)	01/06/2025
600029.SH	12/12/2024	SDB3260123281	800.00	0.9792	747.36	783.36	0.0000	4.5800	50.0000	0.0000	(0.0951)	(0.0109)	0.0000	1	(0.1060)	01/06/2025
600029.SH	12/12/2024	SDB3260123281	30,500.00	0.9792	28,493.04	29,865.48	0.0000	4.5800	50.0000	0.0000	(3.6249)	(0.4148)	0.0000	1	(4.0397)	01/06/2025
600029.SH	12/12/2024	SDB3260123281	3,200.00	0.9792	2,989.43	3,133.43	0.0000	4.5800	50.0000	0.0000	(0.3803)	(0.0435)	0.0000	1	(0.4238)	01/06/2025
600029.SH	12/12/2024	SDB3260123281	8,200.00	0.9792	7,660.42	8,029.41	0.0000	4.5800	50.0000	0.0000	(0.9746)	(0.1115)	0.0000	1	(1.0861)	01/06/2025
600029.SH	12/12/2024	SDB3260123281	8,800.00	0.9792	8,220.94	8,616.92	0.0000	4.5800	50.0000	0.0000	(1.0459)	(0.1197)	0.0000	1	(1.1656)	01/06/2025
600029.SH	12/12/2024	SDB3260123281	48,200.00	0.9792	45,028.34	47,197.25	0.0000	4.5800	50.0000	0.0000	(5.7286)	(0.6555)	0.0000	1	(6.3841)	01/06/2025
600029.SH	12/12/2024	SDB3260123281	14,700.00	0.9792	13,732.71	14,394.18	0.0000	4.5800	50.0000	0.0000	(1.7471)	(0.1999)	0.0000	1	(1.9470)	01/06/2025
600029.SH	12/12/2024	SDB3260123281	1,900.00	0.9792	1,774.98	1,860.47	0.0000	4.5800	50.0000	0.0000	(0.2258)	(0.0258)	0.0000	1	(0.2517)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHINA SOUTHERN AIRLINES CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600029.SH	12/12/2024	SDB3260123281	1,700.00	0.9792	1,588.14	1,664.63	0.0000	4.5800	50.0000	0.0000	(0.2020)	(0.0231)	0.0000	1	(0.2252)	01/06/2025
600029.SH	12/12/2024	SDB3260123281	5,300.00	0.9792	4,951.25	5,189.74	0.0000	4.5800	50.0000	0.0000	(0.6299)	(0.0721)	0.0000	1	(0.7020)	01/06/2025
600029.SH	12/11/2024	SDB3260123281	3,000.00	0.9596	2,802.59	2,878.86	0.0000	4.5800	50.0000	0.0000	(0.3566)	(0.0400)	0.0000	1	(0.3965)	01/06/2025
600029.SH	12/11/2024	SDB3260123281	4,500.00	0.9596	4,203.89	4,318.29	0.0000	4.5800	50.0000	0.0000	(0.5348)	(0.0600)	0.0000	1	(0.5948)	01/06/2025
600029.SH	12/11/2024	SDB3260123281	35,400.00	0.9596	33,070.61	33,970.51	0.0000	4.5800	50.0000	0.0000	(4.2073)	(0.4718)	0.0000	1	(4.6791)	01/06/2025
600029.SH	12/11/2024	SDB3260123281	1,000.00	0.9596	934.20	959.62	0.0000	4.5800	50.0000	0.0000	(0.1189)	(0.0133)	0.0000	1	(0.1322)	01/06/2025
600029.SH	12/11/2024	SDB3260123281	25,000.00	0.9596	23,354.95	23,990.47	0.0000	4.5800	50.0000	0.0000	(2.9713)	(0.3332)	0.0000	1	(3.3045)	01/06/2025
600029.SH	12/11/2024	SDB3260123281	3,300.00	0.9596	3,082.85	3,166.74	0.0000	4.5800	50.0000	0.0000	(0.3922)	(0.0440)	0.0000	1	(0.4362)	01/06/2025
600029.SH	12/11/2024	SDB3260123281	27,500.00	0.9596	25,690.44	26,389.52	0.0000	4.5800	50.0000	0.0000	(3.2684)	(0.3665)	0.0000	1	(3.6349)	01/06/2025
600029.SH	12/11/2024	SDB3260123281	12,000.00	0.9596	11,210.38	11,515.43	0.0000	4.5800	50.0000	0.0000	(1.4262)	(0.1599)	0.0000	1	(1.5861)	01/06/2025
600029.SH	12/11/2024	SDB3260123281	900.00	0.9596	840.78	863.66	0.0000	4.5800	50.0000	0.0000	(0.1070)	(0.0120)	0.0000	1	(0.1190)	01/06/2025
600029.SH	12/11/2024	SDB3260123281	6,800.00	0.9596	6,352.55	6,525.41	0.0000	4.5800	50.0000	0.0000	(0.8082)	(0.0906)	0.0000	1	(0.8988)	01/06/2025
600029.SH	12/11/2024	SDB3260123281	15,300.00	0.9596	14,293.23	14,682.17	0.0000	4.5800	50.0000	0.0000	(1.8184)	(0.2039)	0.0000	1	(2.0223)	01/06/2025
600029.SH	12/11/2024	SDB3260123281	900.00	0.9596	840.78	863.66	0.0000	4.5800	50.0000	0.0000	(0.1070)	(0.0120)	0.0000	1	(0.1190)	01/06/2025
600029.SH	12/11/2024	SDB3260123281	1,500.00	0.9596	1,401.30	1,439.43	0.0000	4.5800	50.0000	0.0000	(0.1783)	(0.0200)	0.0000	1	(0.1983)	01/06/2025
600029.SH	12/11/2024	SDB3260123281	22,800.00	0.9596	21,299.71	21,879.31	0.0000	4.5800	50.0000	0.0000	(2.7098)	(0.3039)	0.0000	1	(3.0137)	01/06/2025
600029.SH	12/11/2024	SDB3260123281	53,700.00	0.9596	50,166.43	51,531.54	0.0000	4.5800	50.0000	0.0000	(6.3823)	(0.7157)	0.0000	1	(7.0980)	01/06/2025
600029.SH	12/11/2024	SDB3260123281	6,600.00	0.9596	6,165.71	6,333.49	0.0000	4.5800	50.0000	0.0000	(0.7844)	(0.0880)	0.0000	1	(0.8724)	01/06/2025
600029.SH	12/11/2024	SDB3260123281	5,900.00	0.9596	5,511.77	5,661.75	0.0000	4.5800	50.0000	0.0000	(0.7012)	(0.0786)	0.0000	1	(0.7799)	01/06/2025
600029.SH	12/11/2024	SDB3260123281	300.00	0.9596	280.26	287.89	0.0000	4.5800	50.0000	0.0000	(0.0357)	(0.0040)	0.0000	1	(0.0397)	01/06/2025
600029.SH	12/11/2024	SDB3260123281	6,200.00	0.9596	5,792.03	5,949.64	0.0000	4.5800	50.0000	0.0000	(0.7369)	(0.0826)	0.0000	1	(0.8195)	01/06/2025
600029.SH	12/11/2024	SDB3260123281	17,300.00	0.9596	16,161.63	16,601.41	0.0000	4.5800	50.0000	0.0000	(2.0561)	(0.2306)	0.0000	1	(2.2867)	01/06/2025
600029.SH	12/11/2024	SDB3260123281	800.00	0.9596	747.36	767.70	0.0000	4.5800	50.0000	0.0000	(0.0951)	(0.0107)	0.0000	1	(0.1057)	01/06/2025
600029.SH	12/11/2024	SDB3260123281	30,500.00	0.9596	28,493.04	29,268.38	0.0000	4.5800	50.0000	0.0000	(3.6249)	(0.4065)	0.0000	1	(4.0315)	01/06/2025
600029.SH	12/11/2024	SDB3260123281	3,200.00	0.9596	2,989.43	3,070.78	0.0000	4.5800	50.0000	0.0000	(0.3803)	(0.0426)	0.0000	1	(0.4230)	01/06/2025
600029.SH	12/11/2024	SDB3260123281	8,200.00	0.9596	7,660.42	7,868.88	0.0000	4.5800	50.0000	0.0000	(0.9746)	(0.1093)	0.0000	1	(1.0839)	01/06/2025
600029.SH	12/11/2024	SDB3260123281	8,800.00	0.9596	8,220.94	8,444.65	0.0000	4.5800	50.0000	0.0000	(1.0459)	(0.1173)	0.0000	1	(1.1632)	01/06/2025
600029.SH	12/11/2024	SDB3260123281	48,200.00	0.9596	45,028.34	46,253.64	0.0000	4.5800	50.0000	0.0000	(5.7286)	(0.6424)	0.0000	1	(6.3710)	01/06/2025
600029.SH	12/11/2024	SDB3260123281	14,700.00	0.9596	13,732.71	14,106.40	0.0000	4.5800	50.0000	0.0000	(1.7471)	(0.1959)	0.0000	1	(1.9430)	01/06/2025
600029.SH	12/11/2024	SDB3260123281	1,900.00	0.9596	1,774.98	1,823.28	0.0000	4.5800	50.0000	0.0000	(0.2258)	(0.0253)	0.0000	1	(0.2511)	01/06/2025
600029.SH	12/11/2024	SDB3260123281	1,700.00	0.9596	1,588.14	1,631.35	0.0000	4.5800	50.0000	0.0000	(0.2020)	(0.0227)	0.0000	1	(0.2247)	01/06/2025
600029.SH	12/11/2024	SDB3260123281	5,300.00	0.9596	4,951.25	5,085.98	0.0000	4.5800	50.0000	0.0000	(0.6299)	(0.0706)	0.0000	1	(0.7005)	01/06/2025
600029.SH	12/10/2024	SDB3260123281	3,000.00	0.9126	2,802.59	2,737.92	0.0000	4.5800	50.0000	0.0000	(0.3566)	(0.0380)	0.0000	1	(0.3946)	01/06/2025
600029.SH	12/10/2024	SDB3260123281	4,500.00	0.9126	4,203.89	4,106.88	0.0000	4.5800	50.0000	0.0000	(0.5348)	(0.0570)	0.0000	1	(0.5919)	01/06/2025
600029.SH	12/10/2024	SDB3260123281	35,400.00	0.9126	33,070.61	32,307.46	0.0000	4.5800	50.0000	0.0000	(4.2073)	(0.4487)	0.0000	1	(4.6560)	01/06/2025
600029.SH	12/10/2024	SDB3260123281	1,000.00	0.9126	934.20	912.64	0.0000	4.5800	50.0000	0.0000	(0.1189)	(0.0127)	0.0000	1	(0.1315)	01/06/2025
600029.SH	12/10/2024	SDB3260123281	25,000.00	0.9126	23,354.95	22,816.00	0.0000	4.5800	50.0000	0.0000	(2.9713)	(0.3169)	0.0000	1	(3.2882)	01/06/2025
600029.SH	12/10/2024	SDB3260123281	3,300.00	0.9126	3,082.85	3,011.71	0.0000	4.5800	50.0000	0.0000	(0.3922)	(0.0418)	0.0000	1	(0.4340)	01/06/2025
600029.SH	12/10/2024	SDB3260123281	27,500.00	0.9126	25,690.44	25,097.60	0.0000	4.5800	50.0000	0.0000	(3.2684)	(0.3486)	0.0000	1	(3.6170)	01/06/2025
600029.SH	12/10/2024	SDB3260123281	12,000.00	0.9126	11,210.38	10,951.68	0.0000	4.5800	50.0000	0.0000	(1.4262)	(0.1521)	0.0000	1	(1.5783)	01/06/2025
600029.SH	12/10/2024	SDB3260123281	900.00	0.9126	840.78	821.38	0.0000	4.5800	50.0000	0.0000	(0.1070)	(0.0114)	0.0000	1	(0.1184)	01/06/2025
600029.SH	12/10/2024	SDB3260123281	6,800.00	0.9126	6,352.55	6,205.95	0.0000	4.5800	50.0000	0.0000	(0.8082)	(0.0862)	0.0000	1	(0.8944)	01/06/2025
600029.SH	12/10/2024	SDB3260123281	15,300.00	0.9126	14,293.23	13,963.39	0.0000	4.5800	50.0000	0.0000	(1.8184)	(0.1939)	0.0000	1	(2.0124)	01/06/2025
600029.SH	12/10/2024	SDB3260123281	900.00	0.9126	840.78	821.38	0.0000	4.5800	50.0000	0.0000	(0.1070)	(0.0114)	0.0000	1	(0.1184)	01/06/2025
600029.SH	12/10/2024	SDB3260123281	1,500.00	0.9126	1,401.30	1,368.96	0.0000	4.5800	50.0000	0.0000	(0.1783)	(0.0190)	0.0000	1	(0.1973)	01/06/2025
600029.SH	12/10/2024	SDB3260123281	22,800.00	0.9126	21,299.71	20,808.19	0.0000	4.5800	50.0000	0.0000	(2.7098)	(0.2890)	0.0000	1	(2.9988)	01/06/2025
600029.SH	12/10/2024	SDB3260123281	53,700.00	0.9126	50,166.43	49,008.77	0.0000	4.5800	50.0000	0.0000	(6.3823)	(0.6807)	0.0000	1	(7.0630)	01/06/2025
600029.SH	12/10/2024	SDB3260123281	6,800.00	0.9126	6,165.71	6,023.42	0.0000	4.5800	50.0000	0.0000	(0.7844)	(0.0837)	0.0000	1	(0.8681)	01/06/2025
600029.SH	12/10/2024	SDB3260123281	5,900.00	0.9126	5,511.77	5,384.58	0.0000	4.5800	50.0000	0.0000	(0.7012)	(0.0748)	0.0000	1	(0.7760)	01/06/2025
600029.SH	12/10/2024	SDB3260123281	300.00	0.9126	280.26	273.79	0.0000	4.5800	50.0000	0.0000	(0.0357)	(0.0038)	0.0000	1	(0.0395)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHINA SOUTHERN AIRLINES CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600029.SH	12/10/2024	SDB3260123281	6,200.00	0.9126	5,792.03	5,658.37	0.0000	4.5800	50.0000	0.0000	(0.7369)	(0.0786)	0.0000	1	(0.8155)	01/06/2025
600029.SH	12/10/2024	SDB3260123281	17,300.00	0.9126	16,161.63	15,788.67	0.0000	4.5800	50.0000	0.0000	(2.0561)	(0.2193)	0.0000	1	(2.2754)	01/06/2025
600029.SH	12/10/2024	SDB3260123281	800.00	0.9126	747.36	730.11	0.0000	4.5800	50.0000	0.0000	(0.0951)	(0.0101)	0.0000	1	(0.1052)	01/06/2025
600029.SH	12/10/2024	SDB3260123281	30,500.00	0.9126	28,493.04	27,835.52	0.0000	4.5800	50.0000	0.0000	(3.6249)	(0.3866)	0.0000	1	(4.0116)	01/06/2025
600029.SH	12/10/2024	SDB3260123281	3,200.00	0.9126	2,989.43	2,920.45	0.0000	4.5800	50.0000	0.0000	(0.3803)	(0.0406)	0.0000	1	(0.4209)	01/06/2025
600029.SH	12/10/2024	SDB3260123281	8,200.00	0.9126	7,660.42	7,483.65	0.0000	4.5800	50.0000	0.0000	(0.9746)	(0.1039)	0.0000	1	(1.0785)	01/06/2025
600029.SH	12/10/2024	SDB3260123281	8,800.00	0.9126	8,220.94	8,031.23	0.0000	4.5800	50.0000	0.0000	(1.0459)	(0.1115)	0.0000	1	(1.1574)	01/06/2025
600029.SH	12/10/2024	SDB3260123281	48,200.00	0.9126	45,028.34	43,989.25	0.0000	4.5800	50.0000	0.0000	(5.7286)	(0.6110)	0.0000	1	(6.3396)	01/06/2025
600029.SH	12/10/2024	SDB3260123281	14,700.00	0.9126	13,732.71	13,415.81	0.0000	4.5800	50.0000	0.0000	(1.7471)	(0.1863)	0.0000	1	(1.9334)	01/06/2025
600029.SH	12/10/2024	SDB3260123281	1,900.00	0.9126	1,774.98	1,734.02	0.0000	4.5800	50.0000	0.0000	(0.2258)	(0.0241)	0.0000	1	(0.2499)	01/06/2025
600029.SH	12/10/2024	SDB3260123281	1,700.00	0.9126	1,588.14	1,551.49	0.0000	4.5800	50.0000	0.0000	(0.2020)	(0.0215)	0.0000	1	(0.2236)	01/06/2025
600029.SH	12/10/2024	SDB3260123281	5,300.00	0.9126	4,951.25	4,836.99	0.0000	4.5800	50.0000	0.0000	(0.6299)	(0.0672)	0.0000	1	(0.6971)	01/06/2025
600029.SH	12/09/2024	SDB3260123281	3,000.00	0.8881	2,802.59	2,664.38	0.0000	4.5800	50.0000	0.0000	(0.3566)	(0.0370)	0.0000	1	(0.3936)	01/06/2025
600029.SH	12/09/2024	SDB3260123281	4,500.00	0.8881	4,203.89	3,996.57	0.0000	4.5800	50.0000	0.0000	(0.5348)	(0.0555)	0.0000	1	(0.5903)	01/06/2025
600029.SH	12/09/2024	SDB3260123281	35,400.00	0.8881	33,070.61	31,439.66	0.0000	4.5800	50.0000	0.0000	(4.2073)	(0.4367)	0.0000	1	(4.6440)	01/06/2025
600029.SH	12/09/2024	SDB3260123281	1,000.00	0.8881	934.20	888.13	0.0000	4.5800	50.0000	0.0000	(0.1089)	(0.0123)	0.0000	1	(0.1312)	01/06/2025
600029.SH	12/09/2024	SDB3260123281	25,000.00	0.8881	23,354.95	22,203.15	0.0000	4.5800	50.0000	0.0000	(2.9713)	(0.3084)	0.0000	1	(3.2796)	01/06/2025
600029.SH	12/09/2024	SDB3260123281	3,300.00	0.8881	3,082.85	2,930.82	0.0000	4.5800	50.0000	0.0000	(0.3922)	(0.0407)	0.0000	1	(0.4329)	01/06/2025
600029.SH	12/09/2024	SDB3260123281	27,500.00	0.8881	25,690.44	24,423.47	0.0000	4.5800	50.0000	0.0000	(3.2684)	(0.3392)	0.0000	1	(3.6076)	01/06/2025
600029.SH	12/09/2024	SDB3260123281	12,000.00	0.8881	11,210.38	10,657.51	0.0000	4.5800	50.0000	0.0000	(1.4262)	(0.1480)	0.0000	1	(1.5742)	01/06/2025
600029.SH	12/09/2024	SDB3260123281	900.00	0.8881	840.78	799.31	0.0000	4.5800	50.0000	0.0000	(0.1070)	(0.0111)	0.0000	1	(0.1181)	01/06/2025
600029.SH	12/09/2024	SDB3260123281	6,800.00	0.8881	6,352.55	6,039.26	0.0000	4.5800	50.0000	0.0000	(0.8082)	(0.0839)	0.0000	1	(0.8921)	01/06/2025
600029.SH	12/09/2024	SDB3260123281	15,300.00	0.8881	14,293.23	13,588.33	0.0000	4.5800	50.0000	0.0000	(1.8184)	(0.1887)	0.0000	1	(2.0071)	01/06/2025
600029.SH	12/09/2024	SDB3260123281	900.00	0.8881	840.78	799.31	0.0000	4.5800	50.0000	0.0000	(0.1070)	(0.0111)	0.0000	1	(0.1181)	01/06/2025
600029.SH	12/09/2024	SDB3260123281	1,500.00	0.8881	1,401.30	1,332.19	0.0000	4.5800	50.0000	0.0000	(0.1783)	(0.0185)	0.0000	1	(0.1968)	01/06/2025
600029.SH	12/09/2024	SDB3260123281	22,800.00	0.8881	21,299.71	20,249.27	0.0000	4.5800	50.0000	0.0000	(2.7098)	(0.2812)	0.0000	1	(2.9910)	01/06/2025
600029.SH	12/09/2024	SDB3260123281	53,700.00	0.8881	50,166.43	47,692.37	0.0000	4.5800	50.0000	0.0000	(6.3823)	(0.6624)	0.0000	1	(7.0447)	01/06/2025
600029.SH	12/09/2024	SDB3260123281	6,600.00	0.8881	6,165.71	5,861.63	0.0000	4.5800	50.0000	0.0000	(0.7844)	(0.0814)	0.0000	1	(0.8658)	01/06/2025
600029.SH	12/09/2024	SDB3260123281	5,900.00	0.8881	5,511.77	5,239.94	0.0000	4.5800	50.0000	0.0000	(0.7012)	(0.0728)	0.0000	1	(0.7740)	01/06/2025
600029.SH	12/09/2024	SDB3260123281	300.00	0.8881	280.26	266.44	0.0000	4.5800	50.0000	0.0000	(0.0357)	(0.0037)	0.0000	1	(0.0394)	01/06/2025
600029.SH	12/09/2024	SDB3260123281	6,200.00	0.8881	5,792.03	5,506.38	0.0000	4.5800	50.0000	0.0000	(0.7369)	(0.0765)	0.0000	1	(0.8134)	01/06/2025
600029.SH	12/09/2024	SDB3260123281	17,300.00	0.8881	16,161.63	15,364.58	0.0000	4.5800	50.0000	0.0000	(2.0561)	(0.2134)	0.0000	1	(2.2695)	01/06/2025
600029.SH	12/09/2024	SDB3260123281	800.00	0.8881	747.36	710.50	0.0000	4.5800	50.0000	0.0000	(0.0951)	(0.0099)	0.0000	1	(0.1049)	01/06/2025
600029.SH	12/09/2024	SDB3260123281	30,500.00	0.8881	28,493.04	27,087.84	0.0000	4.5800	50.0000	0.0000	(3.6249)	(0.3762)	0.0000	1	(4.0012)	01/06/2025
600029.SH	12/09/2024	SDB3260123281	3,200.00	0.8881	2,989.43	2,842.00	0.0000	4.5800	50.0000	0.0000	(0.3803)	(0.0395)	0.0000	1	(0.4198)	01/06/2025
600029.SH	12/09/2024	SDB3260123281	8,200.00	0.8881	7,660.42	7,282.63	0.0000	4.5800	50.0000	0.0000	(0.9746)	(0.1011)	0.0000	1	(1.0757)	01/06/2025
600029.SH	12/09/2024	SDB3260123281	8,800.00	0.8881	8,220.94	7,815.51	0.0000	4.5800	50.0000	0.0000	(1.0459)	(0.1085)	0.0000	1	(1.1544)	01/06/2025
600029.SH	12/09/2024	SDB3260123281	48,200.00	0.8881	45,028.34	42,807.67	0.0000	4.5800	50.0000	0.0000	(5.7286)	(0.5946)	0.0000	1	(6.3232)	01/06/2025
600029.SH	12/09/2024	SDB3260123281	14,700.00	0.8881	13,732.71	13,055.45	0.0000	4.5800	50.0000	0.0000	(1.7471)	(0.1813)	0.0000	1	(1.9284)	01/06/2025
600029.SH	12/09/2024	SDB3260123281	1,900.00	0.8881	1,774.98	1,687.44	0.0000	4.5800	50.0000	0.0000	(0.2258)	(0.0234)	0.0000	1	(0.2493)	01/06/2025
600029.SH	12/09/2024	SDB3260123281	1,700.00	0.8881	1,588.14	1,509.81	0.0000	4.5800	50.0000	0.0000	(0.2020)	(0.0210)	0.0000	1	(0.2230)	01/06/2025
600029.SH	12/09/2024	SDB3260123281	5,300.00	0.8881	4,951.25	4,707.07	0.0000	4.5800	50.0000	0.0000	(0.6299)	(0.0654)	0.0000	1	(0.6953)	01/06/2025
600029.SH	12/06/2024	SDB3260123281	3,000.00	0.9014	2,802.59	2,704.30	0.0000	4.5800	50.0000	0.0000	(1.0697)	(0.1127)	0.0000	3	(1.1823)	01/06/2025
600029.SH	12/06/2024	SDB3260123281	4,500.00	0.9014	4,203.89	4,056.44	0.0000	4.5800	50.0000	0.0000	(1.6045)	(0.1690)	0.0000	3	(1.7735)	01/06/2025
600029.SH	12/06/2024	SDB3260123281	35,400.00	0.9014	33,070.61	31,910.69	0.0000	4.5800	50.0000	0.0000	(12.6219)	(1.3296)	0.0000	3	(13.9516)	01/06/2025
600029.SH	12/06/2024	SDB3260123281	1,000.00	0.9014	934.20	901.43	0.0000	4.5800	50.0000	0.0000	(0.3566)	(0.0376)	0.0000	3	(0.3941)	01/06/2025
600029.SH	12/06/2024	SDB3260123281	25,000.00	0.9014	23,354.95	22,535.80	0.0000	4.5800	50.0000	0.0000	(8.9138)	(0.9390)	0.0000	3	(9.8528)	01/06/2025
600029.SH	12/06/2024	SDB3260123281	3,300.00	0.9014	3,082.85	2,974.73	0.0000	4.5800	50.0000	0.0000	(1.1766)	(0.1239)	0.0000	3	(1.3006)	01/06/2025
600029.SH	12/06/2024	SDB3260123281	27,500.00	0.9014	25,690.44	24,789.38	0.0000	4.5800	50.0000	0.0000	(9.8052)	(1.0329)	0.0000	3	(10.8381)	01/06/2025
600029.SH	12/06/2024	SDB3260123281	12,000.00	0.9014	11,210.38	10,817.18	0.0000	4.5800	50.0000	0.0000	(4.2786)	(0.4507)	0.0000	3	(4.7293)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHINA SOUTHERN AIRLINES CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600029.SH	12/06/2024	SDB3260123281	900.00	0.9014	840.78	811.29	0.0000	4.5800	50.0000	0.0000	(0.3209)	(0.0338)	0.0000	3	(0.3547)	01/06/2025
600029.SH	12/06/2024	SDB3260123281	6,800.00	0.9014	6,352.55	6,129.74	0.0000	4.5800	50.0000	0.0000	(2.4246)	(0.2554)	0.0000	3	(2.6800)	01/06/2025
600029.SH	12/06/2024	SDB3260123281	15,300.00	0.9014	14,293.23	13,791.91	0.0000	4.5800	50.0000	0.0000	(5.4552)	(0.5747)	0.0000	3	(6.0299)	01/06/2025
600029.SH	12/06/2024	SDB3260123281	900.00	0.9014	840.78	811.29	0.0000	4.5800	50.0000	0.0000	(0.3209)	(0.0338)	0.0000	3	(0.3547)	01/06/2025
600029.SH	12/06/2024	SDB3260123281	1,500.00	0.9014	1,401.30	1,352.15	0.0000	4.5800	50.0000	0.0000	(0.5348)	(0.0563)	0.0000	3	(0.5912)	01/06/2025
600029.SH	12/06/2024	SDB3260123281	22,800.00	0.9014	21,299.71	20,552.65	0.0000	4.5800	50.0000	0.0000	(8.1294)	(0.8564)	0.0000	3	(8.9858)	01/06/2025
600029.SH	12/06/2024	SDB3260123281	53,700.00	0.9014	50,166.43	48,406.90	0.0000	4.5800	50.0000	0.0000	(19.1469)	(2.0170)	0.0000	3	(21.1638)	01/06/2025
600029.SH	12/06/2024	SDB3260123281	6,600.00	0.9014	6,165.71	5,949.45	0.0000	4.5800	50.0000	0.0000	(2.3532)	(0.2479)	0.0000	3	(2.6011)	01/06/2025
600029.SH	12/06/2024	SDB3260123281	5,900.00	0.9014	5,511.77	5,318.45	0.0000	4.5800	50.0000	0.0000	(2.1037)	(0.2216)	0.0000	3	(2.3253)	01/06/2025
600029.SH	12/06/2024	SDB3260123281	300.00	0.9014	280.26	270.43	0.0000	4.5800	50.0000	0.0000	(0.1070)	(0.0113)	0.0000	3	(0.1182)	01/06/2025
600029.SH	12/06/2024	SDB3260123281	6,200.00	0.9014	5,792.03	5,588.88	0.0000	4.5800	50.0000	0.0000	(2.2106)	(0.2329)	0.0000	3	(2.4435)	01/06/2025
600029.SH	12/06/2024	SDB3260123281	17,300.00	0.9014	16,161.63	15,594.77	0.0000	4.5800	50.0000	0.0000	(6.1684)	(0.6498)	0.0000	3	(6.8181)	01/06/2025
600029.SH	12/06/2024	SDB3260123281	800.00	0.9014	747.36	721.15	0.0000	4.5800	50.0000	0.0000	(0.2852)	(0.0300)	0.0000	3	(0.3153)	01/06/2025
600029.SH	12/06/2024	SDB3260123281	30,500.00	0.9014	28,493.04	27,493.68	0.0000	4.5800	50.0000	0.0000	(10.8748)	(1.1456)	0.0000	3	(12.0204)	01/06/2025
600029.SH	12/06/2024	SDB3260123281	3,200.00	0.9014	2,989.43	2,884.58	0.0000	4.5800	50.0000	0.0000	(1.1410)	(0.1202)	0.0000	3	(1.2612)	01/06/2025
600029.SH	12/06/2024	SDB3260123281	8,200.00	0.9014	7,660.42	7,391.74	0.0000	4.5800	50.0000	0.0000	(2.9237)	(0.3080)	0.0000	3	(3.2317)	01/06/2025
600029.SH	12/06/2024	SDB3260123281	8,800.00	0.9014	8,220.94	7,932.60	0.0000	4.5800	50.0000	0.0000	(3.1377)	(0.3305)	0.0000	3	(3.4682)	01/06/2025
600029.SH	12/06/2024	SDB3260123281	48,200.00	0.9014	45,028.34	43,449.02	0.0000	4.5800	50.0000	0.0000	(17.1858)	(1.8104)	0.0000	3	(18.9962)	01/06/2025
600029.SH	12/06/2024	SDB3260123281	14,700.00	0.9014	13,732.71	13,251.05	0.0000	4.5800	50.0000	0.0000	(5.2413)	(0.5521)	0.0000	3	(5.7934)	01/06/2025
600029.SH	12/06/2024	SDB3260123281	1,900.00	0.9014	1,774.98	1,712.72	0.0000	4.5800	50.0000	0.0000	(0.6774)	(0.0714)	0.0000	3	(0.7488)	01/06/2025
600029.SH	12/06/2024	SDB3260123281	1,700.00	0.9014	1,588.14	1,532.43	0.0000	4.5800	50.0000	0.0000	(0.6061)	(0.0639)	0.0000	3	(0.6700)	01/06/2025
600029.SH	12/06/2024	SDB3260123281	5,300.00	0.9014	4,951.25	4,777.59	0.0000	4.5800	50.0000	0.0000	(1.8897)	(0.1991)	0.0000	3	(2.0888)	01/06/2025
600029.SH	12/05/2024	SDB3260123281	3,000.00	0.9113	2,802.59	2,733.80	0.0000	4.5800	50.0000	0.0000	(0.3566)	(0.0380)	0.0000	1	(0.3945)	01/06/2025
600029.SH	12/05/2024	SDB3260123281	4,500.00	0.9113	4,203.89	4,100.71	0.0000	4.5800	50.0000	0.0000	(0.5348)	(0.0570)	0.0000	1	(0.5918)	01/06/2025
600029.SH	12/05/2024	SDB3260123281	35,400.00	0.9113	33,070.61	32,258.89	0.0000	4.5800	50.0000	0.0000	(4.2073)	(0.4480)	0.0000	1	(4.6554)	01/06/2025
600029.SH	12/05/2024	SDB3260123281	1,000.00	0.9113	934.20	911.27	0.0000	4.5800	50.0000	0.0000	(0.1189)	(0.0127)	0.0000	1	(0.1315)	01/06/2025
600029.SH	12/05/2024	SDB3260123281	25,000.00	0.9113	23,354.95	22,781.70	0.0000	4.5800	50.0000	0.0000	(2.9713)	(0.3164)	0.0000	1	(3.2877)	01/06/2025
600029.SH	12/05/2024	SDB3260123281	3,300.00	0.9113	3,082.85	3,007.18	0.0000	4.5800	50.0000	0.0000	(0.3922)	(0.0418)	0.0000	1	(0.4340)	01/06/2025
600029.SH	12/05/2024	SDB3260123281	27,500.00	0.9113	25,690.44	25,059.87	0.0000	4.5800	50.0000	0.0000	(3.2684)	(0.3481)	0.0000	1	(3.6164)	01/06/2025
600029.SH	12/05/2024	SDB3260123281	12,000.00	0.9113	11,210.38	10,935.22	0.0000	4.5800	50.0000	0.0000	(1.4262)	(0.1519)	0.0000	1	(1.5781)	01/06/2025
600029.SH	12/05/2024	SDB3260123281	900.00	0.9113	840.78	820.14	0.0000	4.5800	50.0000	0.0000	(0.1070)	(0.0114)	0.0000	1	(0.1184)	01/06/2025
600029.SH	12/05/2024	SDB3260123281	6,800.00	0.9113	6,352.55	6,196.62	0.0000	4.5800	50.0000	0.0000	(0.8082)	(0.0861)	0.0000	1	(0.8942)	01/06/2025
600029.SH	12/05/2024	SDB3260123281	15,300.00	0.9113	14,293.23	13,942.40	0.0000	4.5800	50.0000	0.0000	(1.8184)	(0.1936)	0.0000	1	(2.0121)	01/06/2025
600029.SH	12/05/2024	SDB3260123281	900.00	0.9113	840.78	820.14	0.0000	4.5800	50.0000	0.0000	(0.1070)	(0.0114)	0.0000	1	(0.1184)	01/06/2025
600029.SH	12/05/2024	SDB3260123281	1,500.00	0.9113	1,401.30	1,366.90	0.0000	4.5800	50.0000	0.0000	(0.1783)	(0.0190)	0.0000	1	(0.1973)	01/06/2025
600029.SH	12/05/2024	SDB3260123281	22,800.00	0.9113	21,299.71	20,776.91	0.0000	4.5800	50.0000	0.0000	(2.7098)	(0.2886)	0.0000	1	(2.9984)	01/06/2025
600029.SH	12/05/2024	SDB3260123281	53,700.00	0.9113	50,166.43	48,935.09	0.0000	4.5800	50.0000	0.0000	(6.3823)	(0.6797)	0.0000	1	(7.0619)	01/06/2025
600029.SH	12/05/2024	SDB3260123281	6,600.00	0.9113	6,165.71	6,014.37	0.0000	4.5800	50.0000	0.0000	(0.7844)	(0.0835)	0.0000	1	(0.8679)	01/06/2025
600029.SH	12/05/2024	SDB3260123281	5,900.00	0.9113	5,511.77	5,376.48	0.0000	4.5800	50.0000	0.0000	(0.7012)	(0.0747)	0.0000	1	(0.7759)	01/06/2025
600029.SH	12/05/2024	SDB3260123281	300.00	0.9113	280.26	273.38	0.0000	4.5800	50.0000	0.0000	(0.0357)	(0.0038)	0.0000	1	(0.0395)	01/06/2025
600029.SH	12/05/2024	SDB3260123281	6,200.00	0.9113	5,792.03	5,649.86	0.0000	4.5800	50.0000	0.0000	(0.7369)	(0.0785)	0.0000	1	(0.8153)	01/06/2025
600029.SH	12/05/2024	SDB3260123281	17,300.00	0.9113	16,161.63	15,764.94	0.0000	4.5800	50.0000	0.0000	(2.0561)	(0.2190)	0.0000	1	(2.2751)	01/06/2025
600029.SH	12/05/2024	SDB3260123281	800.00	0.9113	747.36	729.01	0.0000	4.5800	50.0000	0.0000	(0.0951)	(0.0101)	0.0000	1	(0.1052)	01/06/2025
600029.SH	12/05/2024	SDB3260123281	30,500.00	0.9113	28,493.04	27,793.67	0.0000	4.5800	50.0000	0.0000	(3.6249)	(0.3860)	0.0000	1	(4.0110)	01/06/2025
600029.SH	12/05/2024	SDB3260123281	3,200.00	0.9113	2,989.43	2,916.06	0.0000	4.5800	50.0000	0.0000	(0.3803)	(0.0405)	0.0000	1	(0.4208)	01/06/2025
600029.SH	12/05/2024	SDB3260123281	8,200.00	0.9113	7,660.42	7,472.40	0.0000	4.5800	50.0000	0.0000	(0.9746)	(0.1038)	0.0000	1	(1.0784)	01/06/2025
600029.SH	12/05/2024	SDB3260123281	8,800.00	0.9113	8,220.94	8,019.16	0.0000	4.5800	50.0000	0.0000	(1.0459)	(0.1114)	0.0000	1	(1.1573)	01/06/2025
600029.SH	12/05/2024	SDB3260123281	48,200.00	0.9113	45,028.34	43,923.12	0.0000	4.5800	50.0000	0.0000	(5.7286)	(0.6100)	0.0000	1	(6.3386)	01/06/2025
600029.SH	12/05/2024	SDB3260123281	14,700.00	0.9113	13,732.71	13,395.64	0.0000	4.5800	50.0000	0.0000	(1.7471)	(0.1861)	0.0000	1	(1.9332)	01/06/2025
600029.SH	12/05/2024	SDB3260123281	1,900.00	0.9113	1,774.98	1,731.41	0.0000	4.5800	50.0000	0.0000	(0.2258)	(0.0240)	0.0000	1	(0.2499)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHINA SOUTHERN AIRLINES CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600029.SH	12/05/2024	SDB3260123281	1,700.00	0.9113	1,588.14	1,549.16	0.0000	4.5800	50.0000	0.0000	(0.2020)	(0.0215)	0.0000	1	(0.2236)	01/06/2025
600029.SH	12/05/2024	SDB3260123281	5,300.00	0.9113	4,951.25	4,829.72	0.0000	4.5800	50.0000	0.0000	(0.6299)	(0.0671)	0.0000	1	(0.6970)	01/06/2025
600029.SH	12/04/2024	SDB3260123281	3,000.00	0.9342	2,802.59	2,802.59	0.0000	4.5800	50.0000	0.0000	(0.3566)	(0.0389)	0.0000	1	(0.3955)	01/06/2025
600029.SH	12/04/2024	SDB3260123281	4,500.00	0.9342	4,203.89	4,203.89	0.0000	4.5800	50.0000	0.0000	(0.5348)	(0.0584)	0.0000	1	(0.5932)	01/06/2025
600029.SH	12/04/2024	SDB3260123281	35,400.00	0.9342	33,070.61	33,070.61	0.0000	4.5800	50.0000	0.0000	(4.2073)	(0.4593)	0.0000	1	(4.6666)	01/06/2025
600029.SH	12/04/2024	SDB3260123281	1,000.00	0.9342	934.20	934.20	0.0000	4.5800	50.0000	0.0000	(0.1189)	(0.0130)	0.0000	1	(0.1318)	01/06/2025
600029.SH	12/04/2024	SDB3260123281	25,000.00	0.9342	23,354.95	23,354.95	0.0000	4.5800	50.0000	0.0000	(2.9713)	(0.3244)	0.0000	1	(3.2956)	01/06/2025
600029.SH	12/04/2024	SDB3260123281	3,300.00	0.9342	3,082.85	3,082.85	0.0000	4.5800	50.0000	0.0000	(0.3922)	(0.0428)	0.0000	1	(0.4350)	01/06/2025
600029.SH	12/04/2024	SDB3260123281	27,500.00	0.9342	25,690.44	25,690.44	0.0000	4.5800	50.0000	0.0000	(3.2684)	(0.3568)	0.0000	1	(3.6252)	01/06/2025
600029.SH	12/04/2024	SDB3260123281	12,000.00	0.9342	11,210.38	11,210.38	0.0000	4.5800	50.0000	0.0000	(1.4262)	(0.1557)	0.0000	1	(1.5819)	01/06/2025
600029.SH	12/04/2024	SDB3260123281	900.00	0.9342	840.78	840.78	0.0000	4.5800	50.0000	0.0000	(0.1070)	(0.0117)	0.0000	1	(0.1186)	01/06/2025
600029.SH	12/04/2024	SDB3260123281	6,800.00	0.9342	6,352.55	6,352.55	0.0000	4.5800	50.0000	0.0000	(0.8082)	(0.0882)	0.0000	1	(0.8964)	01/06/2025
600029.SH	12/04/2024	SDB3260123281	15,300.00	0.9342	14,293.23	14,293.23	0.0000	4.5800	50.0000	0.0000	(1.8184)	(0.1985)	0.0000	1	(2.0169)	01/06/2025
600029.SH	12/04/2024	SDB3260123281	900.00	0.9342	840.78	840.78	0.0000	4.5800	50.0000	0.0000	(0.1070)	(0.0117)	0.0000	1	(0.1186)	01/06/2025
600029.SH	12/04/2024	SDB3260123281	1,500.00	0.9342	1,401.30	1,401.30	0.0000	4.5800	50.0000	0.0000	(0.1783)	(0.0195)	0.0000	1	(0.1977)	01/06/2025
600029.SH	12/04/2024	SDB3260123281	22,800.00	0.9342	21,299.71	21,299.71	0.0000	4.5800	50.0000	0.0000	(2.7098)	(0.2958)	0.0000	1	(3.0056)	01/06/2025
600029.SH	12/04/2024	SDB3260123281	53,700.00	0.9342	50,166.43	50,166.43	0.0000	4.5800	50.0000	0.0000	(6.3823)	(0.6968)	0.0000	1	(7.0790)	01/06/2025
600029.SH	12/04/2024	SDB3260123281	6,600.00	0.9342	6,165.71	6,165.71	0.0000	4.5800	50.0000	0.0000	(0.7844)	(0.0856)	0.0000	1	(0.8700)	01/06/2025
600029.SH	12/04/2024	SDB3260123281	5,900.00	0.9342	5,511.77	5,511.77	0.0000	4.5800	50.0000	0.0000	(0.7012)	(0.0766)	0.0000	1	(0.7778)	01/06/2025
600029.SH	12/04/2024	SDB3260123281	300.00	0.9342	280.26	280.26	0.0000	4.5800	50.0000	0.0000	(0.0357)	(0.0039)	0.0000	1	(0.0395)	01/06/2025
600029.SH	12/04/2024	SDB3260123281	6,200.00	0.9342	5,792.03	5,792.03	0.0000	4.5800	50.0000	0.0000	(0.7369)	(0.0804)	0.0000	1	(0.8173)	01/06/2025
600029.SH	12/04/2024	SDB3260123281	17,300.00	0.9342	16,161.63	16,161.63	0.0000	4.5800	50.0000	0.0000	(2.0561)	(0.2245)	0.0000	1	(2.2806)	01/06/2025
600029.SH	12/04/2024	SDB3260123281	800.00	0.9342	747.36	747.36	0.0000	4.5800	50.0000	0.0000	(0.0951)	(0.0104)	0.0000	1	(0.1055)	01/06/2025
600029.SH	12/04/2024	SDB3260123281	30,500.00	0.9342	28,493.04	28,493.04	0.0000	4.5800	50.0000	0.0000	(3.6249)	(0.3957)	0.0000	1	(4.0207)	01/06/2025
600029.SH	12/04/2024	SDB3260123281	3,200.00	0.9342	2,989.43	2,989.43	0.0000	4.5800	50.0000	0.0000	(0.3803)	(0.0415)	0.0000	1	(0.4218)	01/06/2025
600029.SH	12/04/2024	SDB3260123281	8,200.00	0.9342	7,660.42	7,660.42	0.0000	4.5800	50.0000	0.0000	(0.9746)	(0.1064)	0.0000	1	(1.0810)	01/06/2025
600029.SH	12/04/2024	SDB3260123281	8,800.00	0.9342	8,220.94	8,220.94	0.0000	4.5800	50.0000	0.0000	(1.0459)	(0.1142)	0.0000	1	(1.1601)	01/06/2025
600029.SH	12/04/2024	SDB3260123281	48,200.00	0.9342	45,028.34	45,028.34	0.0000	4.5800	50.0000	0.0000	(5.7286)	(0.6254)	0.0000	1	(6.3540)	01/06/2025
600029.SH	12/04/2024	SDB3260123281	14,700.00	0.9342	13,732.71	13,732.71	0.0000	4.5800	50.0000	0.0000	(1.7471)	(0.1907)	0.0000	1	(1.9378)	01/06/2025
600029.SH	12/04/2024	SDB3260123281	1,900.00	0.9342	1,774.98	1,774.98	0.0000	4.5800	50.0000	0.0000	(0.2258)	(0.0247)	0.0000	1	(0.2505)	01/06/2025
600029.SH	12/04/2024	SDB3260123281	1,700.00	0.9342	1,588.14	1,588.14	0.0000	4.5800	50.0000	0.0000	(0.2020)	(0.0221)	0.0000	1	(0.2241)	01/06/2025
600029.SH	12/04/2024	SDB3260123281	5,300.00	0.9342	4,951.25	4,951.25	0.0000	4.5800	50.0000	0.0000	(0.6299)	(0.0688)	0.0000	1	(0.6987)	01/06/2025
TOTAL CHINA SOUTHERN AIRLINES CO., LTD. CMN CLASS A SERIES NORTHBOUND												(1,427.7943)	(160.5883)	0.0000	(1,588.3826)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHINA WORLD TRADE CENTER COMPANY LTD. CMN CLASS A SERIES NORTHBOUND																
600007.SH	01/03/2025	SDB3260962422	200.00	3.3121	661.16	662.43	0.0000	4.3300	50.0000	0.0000	(0.2386)	(0.0276)	0.0000	3	(0.2662)	01/06/2025
600007.SH	01/03/2025	SDB3260962422	500.00	3.3121	1,651.47	1,656.06	0.0000	4.3300	50.0000	0.0000	(0.5959)	(0.0690)	0.0000	3	(0.6649)	01/06/2025
600007.SH	01/03/2025	SDB3260962422	700.00	3.3121	2,280.38	2,318.49	0.0000	4.3300	50.0000	0.0000	(0.8228)	(0.0966)	0.0000	3	(0.9194)	01/06/2025
600007.SH	01/03/2025	SDB3260962422	800.00	3.3121	2,600.45	2,649.70	0.0000	4.3300	50.0000	0.0000	(0.9383)	(0.1104)	0.0000	3	(1.0487)	01/06/2025
600007.SH	01/03/2025	SDB3260962422	400.00	3.3121	1,278.34	1,324.85	0.0000	4.3300	50.0000	0.0000	(0.4613)	(0.0552)	0.0000	3	(0.5165)	01/06/2025
600007.SH	01/03/2025	SDB3260962422	6,200.00	3.3121	19,736.72	20,535.19	0.0000	4.3300	50.0000	0.0000	(7.1217)	(0.8556)	0.0000	3	(7.9773)	01/06/2025
600007.SH	01/03/2025	SDB3260962422	400.00	3.3121	1,245.56	1,324.85	0.0000	4.3300	50.0000	0.0000	(0.4494)	(0.0552)	0.0000	3	(0.5046)	01/06/2025
600007.SH	01/03/2025	SDB3260962422	2,200.00	3.3121	6,869.29	7,286.68	0.0000	4.3300	50.0000	0.0000	(2.4787)	(0.3036)	0.0000	3	(2.7823)	01/06/2025
600007.SH	01/03/2025	SDB3260962422	1,800.00	3.3121	5,586.95	5,961.83	0.0000	4.3300	50.0000	0.0000	(2.0160)	(0.2484)	0.0000	3	(2.2644)	01/06/2025
600007.SH	01/03/2025	SDB3260962422	4,000.00	3.3121	12,415.44	13,248.51	0.0000	4.3300	50.0000	0.0000	(4.4799)	(0.5520)	0.0000	3	(5.0319)	01/06/2025
600007.SH	01/03/2025	SDB3260962422	500.00	3.3121	1,551.93	1,656.06	0.0000	4.3300	50.0000	0.0000	(0.5600)	(0.0690)	0.0000	3	(0.6290)	01/06/2025
600007.SH	01/03/2025	SDB3260962422	2,200.00	3.3121	6,828.49	7,286.68	0.0000	4.3300	50.0000	0.0000	(2.4639)	(0.3036)	0.0000	3	(2.7676)	01/06/2025
600007.SH	01/03/2025	SDB3260962422	11,700.00	3.3121	36,315.16	38,751.90	0.0000	4.3300	50.0000	0.0000	(13.1037)	(1.6147)	0.0000	3	(14.7184)	01/06/2025
600007.SH	01/03/2025	SDB3260962422	8,100.00	3.3121	25,141.27	26,828.24	0.0000	4.3300	50.0000	0.0000	(9.0718)	(1.1178)	0.0000	3	(10.1897)	01/06/2025
600007.SH	01/03/2025	SDB3260962422	400.00	3.3121	1,241.54	1,324.85	0.0000	4.3300	50.0000	0.0000	(0.4480)	(0.0552)	0.0000	3	(0.5032)	01/06/2025
600007.SH	01/03/2025	SDB3260962422	1,600.00	3.3121	4,966.18	5,299.40	0.0000	4.3300	50.0000	0.0000	(1.7920)	(0.2208)	0.0000	3	(2.0128)	01/06/2025
600007.SH	01/03/2025	SDB3260962422	4,400.00	3.3121	13,656.98	14,573.36	0.0000	4.3300	50.0000	0.0000	(4.9279)	(0.6072)	0.0000	3	(5.5351)	01/06/2025
600007.SH	01/03/2025	SDB3260962422	2,400.00	3.3121	7,449.26	7,949.11	0.0000	4.3300	50.0000	0.0000	(2.6879)	(0.3312)	0.0000	3	(3.0192)	01/06/2025
600007.SH	01/03/2025	SDB3260962422	300.00	3.3121	931.16	993.64	0.0000	4.3300	50.0000	0.0000	(0.3360)	(0.0414)	0.0000	3	(0.3774)	01/06/2025
600007.SH	01/03/2025	SDB3260962422	1,800.00	3.3121	5,586.95	5,961.83	0.0000	4.3300	50.0000	0.0000	(2.0160)	(0.2484)	0.0000	3	(2.2644)	01/06/2025
600007.SH	01/03/2025	SDB3260962422	3,900.00	3.3121	12,105.05	12,917.30	0.0000	4.3300	50.0000	0.0000	(4.3679)	(0.5382)	0.0000	3	(4.9061)	01/06/2025
600007.SH	01/03/2025	SDB3260962422	11,000.00	3.3121	34,142.46	36,433.41	0.0000	4.3300	50.0000	0.0000	(12.3197)	(1.5181)	0.0000	3	(13.8378)	01/06/2025
600007.SH	01/03/2025	SDB3260962422	12,800.00	3.3121	39,729.41	42,395.24	0.0000	4.3300	50.0000	0.0000	(14.3357)	(1.7665)	0.0000	3	(16.1022)	01/06/2025
600007.SH	01/03/2025	SDB3260962422	34,900.00	3.3121	108,324.71	115,593.27	0.0000	4.3300	50.0000	0.0000	(39.0872)	(4.8164)	0.0000	3	(43.9036)	01/06/2025
600007.SH	01/03/2025	SDB3260962422	4,300.00	3.3121	13,346.60	14,242.15	0.0000	4.3300	50.0000	0.0000	(4.8159)	(0.5934)	0.0000	3	(5.4093)	01/06/2025
600007.SH	01/03/2025	SDB3260962422	7,800.00	3.3121	24,210.11	25,834.60	0.0000	4.3300	50.0000	0.0000	(8.7358)	(1.0764)	0.0000	3	(9.8123)	01/06/2025
600007.SH	01/03/2025	SDB3260962422	1,200.00	3.3121	3,724.63	3,974.55	0.0000	4.3300	50.0000	0.0000	(1.3440)	(0.1656)	0.0000	3	(1.5096)	01/06/2025
600007.SH	01/03/2025	SDB3260962422	1,300.00	3.3121	4,035.02	4,305.77	0.0000	4.3300	50.0000	0.0000	(1.4560)	(0.1794)	0.0000	3	(1.6354)	01/06/2025
600007.SH	01/03/2025	SDB3260962422	3,100.00	3.3121	9,621.97	10,267.60	0.0000	4.3300	50.0000	0.0000	(3.4719)	(0.4278)	0.0000	3	(3.8997)	01/06/2025
600007.SH	01/03/2025	SDB3260962422	7,400.00	3.3121	22,968.56	24,509.75	0.0000	4.3300	50.0000	0.0000	(8.2878)	(1.0212)	0.0000	3	(9.3091)	01/06/2025
600007.SH	01/03/2025	SDB3260962422	3,000.00	3.3121	9,311.58	9,936.38	0.0000	4.3300	50.0000	0.0000	(3.3599)	(0.4140)	0.0000	3	(3.7739)	01/06/2025
600007.SH	01/03/2025	SDB3260962422	1,700.00	3.3121	5,276.56	5,630.62	0.0000	4.3300	50.0000	0.0000	(1.9040)	(0.2346)	0.0000	3	(2.1386)	01/06/2025
600007.SH	01/03/2025	SDB3260962422	1,100.00	3.3121	3,414.25	3,643.34	0.0000	4.3300	50.0000	0.0000	(1.2320)	(0.1518)	0.0000	3	(1.3838)	01/06/2025
600007.SH	01/03/2025	SDB3260962422	1,300.00	3.3121	4,035.02	4,305.77	0.0000	4.3300	50.0000	0.0000	(1.4560)	(0.1794)	0.0000	3	(1.6354)	01/06/2025
600007.SH	01/03/2025	SDB3260962422	3,600.00	3.3121	11,173.90	11,923.66	0.0000	4.3300	50.0000	0.0000	(4.0319)	(0.4968)	0.0000	3	(4.5287)	01/06/2025
600007.SH	01/03/2025	SDB3260962422	1,800.00	3.3121	5,586.95	5,961.83	0.0000	4.3300	50.0000	0.0000	(2.0160)	(0.2484)	0.0000	3	(2.2644)	01/06/2025
600007.SH	01/03/2025	SDB3260962422	2,800.00	3.3121	8,690.81	9,273.96	0.0000	4.3300	50.0000	0.0000	(3.1359)	(0.3864)	0.0000	3	(3.5223)	01/06/2025
600007.SH	01/03/2025	SDB3260962422	600.00	3.3121	1,862.32	1,987.28	0.0000	4.3300	50.0000	0.0000	(0.6720)	(0.0828)	0.0000	3	(0.7548)	01/06/2025
600007.SH	01/03/2025	SDB3260962422	300.00	3.3121	931.16	993.64	0.0000	4.3300	50.0000	0.0000	(0.3360)	(0.0414)	0.0000	3	(0.3774)	01/06/2025
600007.SH	01/03/2025	SDB3260962422	1,200.00	3.3121	3,724.63	3,974.55	0.0000	4.3300	50.0000	0.0000	(1.3440)	(0.1656)	0.0000	3	(1.5096)	01/06/2025
600007.SH	01/03/2025	SDB3260962422	100.00	3.3121	310.39	331.21	0.0000	4.3300	50.0000	0.0000	(0.1120)	(0.0138)	0.0000	3	(0.1258)	01/06/2025
600007.SH	01/03/2025	SDB3260962422	5,400.00	3.3121	16,760.84	17,885.49	0.0000	4.3300	50.0000	0.0000	(6.0479)	(0.7452)	0.0000	3	(6.7931)	01/06/2025
600007.SH	01/03/2025	SDB3260962422	4,200.00	3.3121	13,036.21	13,910.94	0.0000	4.3300	50.0000	0.0000	(4.7039)	(0.5796)	0.0000	3	(5.2835)	01/06/2025
600007.SH	01/03/2025	SDB3260962422	3,800.00	3.3121	11,794.67	12,586.09	0.0000	4.3300	50.0000	0.0000	(4.2559)	(0.5244)	0.0000	3	(4.7803)	01/06/2025
600007.SH	01/03/2025	SDB3260962422	3,000.00	3.3121	9,311.58	9,936.38	0.0000	4.3300	50.0000	0.0000	(3.3599)	(0.4140)	0.0000	3	(3.7739)	01/06/2025
600007.SH	01/03/2025	SDB3260962422	2,400.00	3.3121	7,449.26	7,949.11	0.0000	4.3300	50.0000	0.0000	(2.6879)	(0.3312)	0.0000	3	(3.0192)	01/06/2025
600007.SH	01/03/2025	SDB3260962422	15,200.00	3.3121	47,178.67	50,344.35	0.0000	4.3300	50.0000	0.0000	(17.0236)	(2.0977)	0.0000	3	(19.1213)	01/06/2025
600007.SH	01/03/2025	SDB3260962422	1,400.00	3.3121	4,345.40	4,636.98	0.0000	4.3300	50.0000	0.0000	(1.5680)	(0.1932)	0.0000	3	(1.7612)	01/06/2025
600007.SH	01/03/2025	SDB3260962422	100.00	3.3121	310.39	331.21	0.0000	4.3300	50.0000	0.0000	(0.1120)	(0.0138)	0.0000	3	(0.1258)	01/06/2025
600007.SH	01/03/2025	SDB3260962422	10,300.00	3.3121	31,969.76	34,114.92	0.0000	4.3300	50.0000	0.0000	(11.5358)	(1.4215)	0.0000	3	(12.9572)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHINA WORLD TRADE CENTER COMPANY LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600007.SH	01/03/2025	SDB3260962422	9,800.00	3.3121	30,417.83	32,458.85	0.0000	4.3300	50.0000	0.0000	(10.9758)	(1.3525)	0.0000	3	(12.3282)	01/06/2025
600007.SH	01/03/2025	SDB3260962422	800.00	3.3121	2,483.09	2,649.70	0.0000	4.3300	50.0000	0.0000	(0.8960)	(0.1104)	0.0000	3	(1.0064)	01/06/2025
600007.SH	01/03/2025	SDB3260962422	1,200.00	3.3121	3,724.63	3,974.55	0.0000	4.3300	50.0000	0.0000	(1.3440)	(0.1656)	0.0000	3	(1.5096)	01/06/2025
600007.SH	01/03/2025	SDB3260962422	800.00	3.3121	2,483.09	2,649.70	0.0000	4.3300	50.0000	0.0000	(0.8960)	(0.1104)	0.0000	3	(1.0064)	01/06/2025
600007.SH	01/03/2025	SDB3260962422	3,900.00	3.3121	12,105.05	12,917.30	0.0000	4.3300	50.0000	0.0000	(4.3679)	(0.5382)	0.0000	3	(4.9061)	01/06/2025
600007.SH	01/02/2025	SDB3260962422	700.00	3.3450	2,280.38	2,341.50	0.0000	4.3300	50.0000	0.0000	(0.2743)	(0.0325)	0.0000	1	(0.3068)	01/06/2025
600007.SH	01/02/2025	SDB3260962422	800.00	3.3450	2,600.45	2,676.00	0.0000	4.3300	50.0000	0.0000	(0.3128)	(0.0372)	0.0000	1	(0.3499)	01/06/2025
600007.SH	01/02/2025	SDB3260962422	400.00	3.3450	1,278.34	1,338.00	0.0000	4.3300	50.0000	0.0000	(0.1538)	(0.0186)	0.0000	1	(0.1723)	01/06/2025
600007.SH	01/02/2025	SDB3260962422	6,200.00	3.3450	19,736.72	20,738.96	0.0000	4.3300	50.0000	0.0000	(2.3739)	(0.2880)	0.0000	1	(2.6619)	01/06/2025
600007.SH	01/02/2025	SDB3260962422	400.00	3.3450	1,245.56	1,338.00	0.0000	4.3300	50.0000	0.0000	(0.1498)	(0.0186)	0.0000	1	(0.1684)	01/06/2025
600007.SH	01/02/2025	SDB3260962422	2,200.00	3.3450	6,869.29	7,358.99	0.0000	4.3300	50.0000	0.0000	(0.8262)	(0.1022)	0.0000	1	(0.9284)	01/06/2025
600007.SH	01/02/2025	SDB3260962422	1,800.00	3.3450	5,586.95	6,020.99	0.0000	4.3300	50.0000	0.0000	(0.6720)	(0.0836)	0.0000	1	(0.7556)	01/06/2025
600007.SH	01/02/2025	SDB3260962422	4,000.00	3.3450	12,415.44	13,379.98	0.0000	4.3300	50.0000	0.0000	(1.4933)	(0.1858)	0.0000	1	(1.6791)	01/06/2025
600007.SH	01/02/2025	SDB3260962422	500.00	3.3450	1,551.93	1,672.50	0.0000	4.3300	50.0000	0.0000	(0.1867)	(0.0232)	0.0000	1	(0.2099)	01/06/2025
600007.SH	01/02/2025	SDB3260962422	2,200.00	3.3450	6,828.49	7,358.99	0.0000	4.3300	50.0000	0.0000	(0.8213)	(0.1022)	0.0000	1	(0.9235)	01/06/2025
600007.SH	01/02/2025	SDB3260962422	11,700.00	3.3450	36,315.16	39,136.43	0.0000	4.3300	50.0000	0.0000	(4.3679)	(0.5436)	0.0000	1	(4.9115)	01/06/2025
600007.SH	01/02/2025	SDB3260962422	8,100.00	3.3450	25,141.27	27,094.45	0.0000	4.3300	50.0000	0.0000	(3.0239)	(0.3763)	0.0000	1	(3.4002)	01/06/2025
600007.SH	01/02/2025	SDB3260962422	400.00	3.3450	1,241.54	1,338.00	0.0000	4.3300	50.0000	0.0000	(0.1493)	(0.0186)	0.0000	1	(0.1679)	01/06/2025
600007.SH	01/02/2025	SDB3260962422	1,600.00	3.3450	4,966.18	5,351.99	0.0000	4.3300	50.0000	0.0000	(0.5973)	(0.0743)	0.0000	1	(0.6717)	01/06/2025
600007.SH	01/02/2025	SDB3260962422	4,400.00	3.3450	13,656.98	14,717.97	0.0000	4.3300	50.0000	0.0000	(1.6426)	(0.2044)	0.0000	1	(1.8470)	01/06/2025
600007.SH	01/02/2025	SDB3260962422	2,400.00	3.3450	7,449.26	8,027.99	0.0000	4.3300	50.0000	0.0000	(0.8960)	(0.1115)	0.0000	1	(1.0075)	01/06/2025
600007.SH	01/02/2025	SDB3260962422	300.00	3.3450	931.16	1,003.50	0.0000	4.3300	50.0000	0.0000	(0.1120)	(0.0139)	0.0000	1	(0.1259)	01/06/2025
600007.SH	01/02/2025	SDB3260962422	1,800.00	3.3450	5,586.95	6,020.99	0.0000	4.3300	50.0000	0.0000	(0.6720)	(0.0836)	0.0000	1	(0.7556)	01/06/2025
600007.SH	01/02/2025	SDB3260962422	3,900.00	3.3450	12,105.05	13,045.48	0.0000	4.3300	50.0000	0.0000	(1.4560)	(0.1812)	0.0000	1	(1.6372)	01/06/2025
600007.SH	01/02/2025	SDB3260962422	11,000.00	3.3450	34,142.46	36,794.93	0.0000	4.3300	50.0000	0.0000	(4.1066)	(0.5110)	0.0000	1	(4.6176)	01/06/2025
600007.SH	01/02/2025	SDB3260962422	12,800.00	3.3450	39,729.41	42,815.92	0.0000	4.3300	50.0000	0.0000	(4.7786)	(0.5947)	0.0000	1	(5.3732)	01/06/2025
600007.SH	01/02/2025	SDB3260962422	34,900.00	3.3450	108,324.71	116,740.29	0.0000	4.3300	50.0000	0.0000	(13.0291)	(1.6214)	0.0000	1	(14.6504)	01/06/2025
600007.SH	01/02/2025	SDB3260962422	4,300.00	3.3450	13,346.60	14,383.47	0.0000	4.3300	50.0000	0.0000	(1.6053)	(0.1998)	0.0000	1	(1.8051)	01/06/2025
600007.SH	01/02/2025	SDB3260962422	7,800.00	3.3450	24,210.11	26,090.95	0.0000	4.3300	50.0000	0.0000	(2.9119)	(0.3624)	0.0000	1	(3.2743)	01/06/2025
600007.SH	01/02/2025	SDB3260962422	1,200.00	3.3450	3,724.63	4,013.99	0.0000	4.3300	50.0000	0.0000	(0.4480)	(0.0557)	0.0000	1	(0.5037)	01/06/2025
600007.SH	01/02/2025	SDB3260962422	1,300.00	3.3450	4,035.02	4,348.49	0.0000	4.3300	50.0000	0.0000	(0.4853)	(0.0604)	0.0000	1	(0.5457)	01/06/2025
600007.SH	01/02/2025	SDB3260962422	3,100.00	3.3450	9,621.97	10,369.48	0.0000	4.3300	50.0000	0.0000	(1.1573)	(0.1440)	0.0000	1	(1.3013)	01/06/2025
600007.SH	01/02/2025	SDB3260962422	7,400.00	3.3450	22,968.56	24,752.96	0.0000	4.3300	50.0000	0.0000	(2.7626)	(0.3438)	0.0000	1	(3.1064)	01/06/2025
600007.SH	01/02/2025	SDB3260962422	3,000.00	3.3450	9,311.58	10,034.98	0.0000	4.3300	50.0000	0.0000	(1.1200)	(0.1394)	0.0000	1	(1.2594)	01/06/2025
600007.SH	01/02/2025	SDB3260962422	1,700.00	3.3450	5,276.56	5,686.49	0.0000	4.3300	50.0000	0.0000	(0.6347)	(0.0790)	0.0000	1	(0.7136)	01/06/2025
600007.SH	01/02/2025	SDB3260962422	1,100.00	3.3450	3,414.25	3,679.49	0.0000	4.3300	50.0000	0.0000	(0.4107)	(0.0511)	0.0000	1	(0.4618)	01/06/2025
600007.SH	01/02/2025	SDB3260962422	1,300.00	3.3450	4,035.02	4,348.49	0.0000	4.3300	50.0000	0.0000	(0.4853)	(0.0604)	0.0000	1	(0.5457)	01/06/2025
600007.SH	01/02/2025	SDB3260962422	3,600.00	3.3450	11,173.90	12,041.98	0.0000	4.3300	50.0000	0.0000	(1.3440)	(0.1672)	0.0000	1	(1.5112)	01/06/2025
600007.SH	01/02/2025	SDB3260962422	1,800.00	3.3450	5,586.95	6,020.99	0.0000	4.3300	50.0000	0.0000	(0.6720)	(0.0836)	0.0000	1	(0.7556)	01/06/2025
600007.SH	01/02/2025	SDB3260962422	2,800.00	3.3450	8,690.81	9,365.98	0.0000	4.3300	50.0000	0.0000	(1.0453)	(0.1301)	0.0000	1	(1.1754)	01/06/2025
600007.SH	01/02/2025	SDB3260962422	600.00	3.3450	1,862.32	2,007.00	0.0000	4.3300	50.0000	0.0000	(0.2240)	(0.0279)	0.0000	1	(0.2519)	01/06/2025
600007.SH	01/02/2025	SDB3260962422	300.00	3.3450	931.16	1,003.50	0.0000	4.3300	50.0000	0.0000	(0.1120)	(0.0139)	0.0000	1	(0.1259)	01/06/2025
600007.SH	01/02/2025	SDB3260962422	1,200.00	3.3450	3,724.63	4,013.99	0.0000	4.3300	50.0000	0.0000	(0.4480)	(0.0557)	0.0000	1	(0.5037)	01/06/2025
600007.SH	01/02/2025	SDB3260962422	100.00	3.3450	310.39	334.50	0.0000	4.3300	50.0000	0.0000	(0.0373)	(0.0046)	0.0000	1	(0.0420)	01/06/2025
600007.SH	01/02/2025	SDB3260962422	5,400.00	3.3450	16,760.84	18,062.97	0.0000	4.3300	50.0000	0.0000	(2.0160)	(0.2509)	0.0000	1	(2.2668)	01/06/2025
600007.SH	01/02/2025	SDB3260962422	4,200.00	3.3450	13,036.21	14,048.97	0.0000	4.3300	50.0000	0.0000	(1.5680)	(0.1951)	0.0000	1	(1.7631)	01/06/2025
600007.SH	01/02/2025	SDB3260962422	3,800.00	3.3450	11,794.67	12,710.98	0.0000	4.3300	50.0000	0.0000	(1.4186)	(0.1765)	0.0000	1	(1.5952)	01/06/2025
600007.SH	01/02/2025	SDB3260962422	3,000.00	3.3450	9,311.58	10,034.98	0.0000	4.3300	50.0000	0.0000	(1.1200)	(0.1394)	0.0000	1	(1.2594)	01/06/2025
600007.SH	01/02/2025	SDB3260962422	2,400.00	3.3450	7,449.26	8,027.99	0.0000	4.3300	50.0000	0.0000	(0.8960)	(0.1115)	0.0000	1	(1.0075)	01/06/2025
600007.SH	01/02/2025	SDB3260962422	15,200.00	3.3450	47,178.67	50,843.91	0.0000	4.3300	50.0000	0.0000	(5.6745)	(0.7062)	0.0000	1	(6.3807)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHINA WORLD TRADE CENTER COMPANY LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600007.SH	01/02/2025	SDB3260962422	1,400.00	3.3450	4,345.40	4,682.99	0.0000	4.3300	50.0000	0.0000	(0.5227)	(0.0650)	0.0000	1	(0.5877)	01/06/2025
600007.SH	01/02/2025	SDB3260962422	100.00	3.3450	310.39	334.50	0.0000	4.3300	50.0000	0.0000	(0.0373)	(0.0046)	0.0000	1	(0.0420)	01/06/2025
600007.SH	01/02/2025	SDB3260962422	10,300.00	3.3450	31,969.76	34,453.44	0.0000	4.3300	50.0000	0.0000	(3.8453)	(0.4785)	0.0000	1	(4.3238)	01/06/2025
600007.SH	01/02/2025	SDB3260962422	9,800.00	3.3450	30,417.83	32,780.94	0.0000	4.3300	50.0000	0.0000	(3.6586)	(0.4553)	0.0000	1	(4.1139)	01/06/2025
600007.SH	01/02/2025	SDB3260962422	800.00	3.3450	2,483.09	2,676.00	0.0000	4.3300	50.0000	0.0000	(0.2987)	(0.0372)	0.0000	1	(0.3358)	01/06/2025
600007.SH	01/02/2025	SDB3260962422	1,200.00	3.3450	3,724.63	4,013.99	0.0000	4.3300	50.0000	0.0000	(0.4480)	(0.0557)	0.0000	1	(0.5037)	01/06/2025
600007.SH	01/02/2025	SDB3260962422	800.00	3.3450	2,483.09	2,676.00	0.0000	4.3300	50.0000	0.0000	(0.2987)	(0.0372)	0.0000	1	(0.3358)	01/06/2025
600007.SH	01/02/2025	SDB3260962422	3,900.00	3.3450	12,105.05	13,045.48	0.0000	4.3300	50.0000	0.0000	(1.4560)	(0.1812)	0.0000	1	(1.6372)	01/06/2025
600007.SH	12/31/2024	SDB3260962422	700.00	3.3434	2,280.38	2,340.35	0.0000	4.3300	50.0000	0.0000	(0.5486)	(0.0650)	0.0000	2	(0.6136)	01/06/2025
600007.SH	12/31/2024	SDB3260962422	800.00	3.3434	2,600.45	2,674.68	0.0000	4.3300	50.0000	0.0000	(0.6256)	(0.0743)	0.0000	2	(0.6998)	01/06/2025
600007.SH	12/31/2024	SDB3260962422	400.00	3.3434	1,278.34	1,337.34	0.0000	4.3300	50.0000	0.0000	(0.3075)	(0.0371)	0.0000	2	(0.3447)	01/06/2025
600007.SH	12/31/2024	SDB3260962422	6,200.00	3.3434	19,736.72	20,728.78	0.0000	4.3300	50.0000	0.0000	(4.7478)	(0.5758)	0.0000	2	(5.3236)	01/06/2025
600007.SH	12/31/2024	SDB3260962422	400.00	3.3434	1,245.56	1,337.34	0.0000	4.3300	50.0000	0.0000	(0.2996)	(0.0371)	0.0000	2	(0.3368)	01/06/2025
600007.SH	12/31/2024	SDB3260962422	2,200.00	3.3434	6,869.29	7,355.37	0.0000	4.3300	50.0000	0.0000	(1.6524)	(0.2043)	0.0000	2	(1.8568)	01/06/2025
600007.SH	12/31/2024	SDB3260962422	1,800.00	3.3434	5,586.95	6,018.03	0.0000	4.3300	50.0000	0.0000	(1.3440)	(0.1672)	0.0000	2	(1.5111)	01/06/2025
600007.SH	12/31/2024	SDB3260962422	4,000.00	3.3434	12,415.44	13,373.40	0.0000	4.3300	50.0000	0.0000	(2.9866)	(0.3715)	0.0000	2	(3.3581)	01/06/2025
600007.SH	12/31/2024	SDB3260962422	500.00	3.3434	1,551.93	1,671.68	0.0000	4.3300	50.0000	0.0000	(0.3733)	(0.0464)	0.0000	2	(0.4198)	01/06/2025
600007.SH	12/31/2024	SDB3260962422	2,200.00	3.3434	6,828.49	7,355.37	0.0000	4.3300	50.0000	0.0000	(1.6426)	(0.2043)	0.0000	2	(1.8469)	01/06/2025
600007.SH	12/31/2024	SDB3260962422	11,700.00	3.3434	36,315.16	39,117.21	0.0000	4.3300	50.0000	0.0000	(8.7358)	(1.0866)	0.0000	2	(9.8224)	01/06/2025
600007.SH	12/31/2024	SDB3260962422	8,100.00	3.3434	25,141.27	27,081.14	0.0000	4.3300	50.0000	0.0000	(6.0479)	(0.7523)	0.0000	2	(6.8001)	01/06/2025
600007.SH	12/31/2024	SDB3260962422	400.00	3.3434	1,241.54	1,337.34	0.0000	4.3300	50.0000	0.0000	(0.2987)	(0.0371)	0.0000	2	(0.3358)	01/06/2025
600007.SH	12/31/2024	SDB3260962422	1,600.00	3.3434	4,966.18	5,349.36	0.0000	4.3300	50.0000	0.0000	(1.1946)	(0.1486)	0.0000	2	(1.3432)	01/06/2025
600007.SH	12/31/2024	SDB3260962422	4,400.00	3.3434	13,656.98	14,710.74	0.0000	4.3300	50.0000	0.0000	(3.2853)	(0.4086)	0.0000	2	(3.6939)	01/06/2025
600007.SH	12/31/2024	SDB3260962422	2,400.00	3.3434	7,449.26	8,024.04	0.0000	4.3300	50.0000	0.0000	(1.7920)	(0.2229)	0.0000	2	(2.0149)	01/06/2025
600007.SH	12/31/2024	SDB3260962422	300.00	3.3434	931.16	1,003.01	0.0000	4.3300	50.0000	0.0000	(0.2240)	(0.0279)	0.0000	2	(0.2519)	01/06/2025
600007.SH	12/31/2024	SDB3260962422	1,800.00	3.3434	5,586.95	6,018.03	0.0000	4.3300	50.0000	0.0000	(1.3440)	(0.1672)	0.0000	2	(1.5111)	01/06/2025
600007.SH	12/31/2024	SDB3260962422	3,900.00	3.3434	12,105.05	13,039.07	0.0000	4.3300	50.0000	0.0000	(2.9119)	(0.3622)	0.0000	2	(3.2741)	01/06/2025
600007.SH	12/31/2024	SDB3260962422	11,000.00	3.3434	34,142.46	36,776.86	0.0000	4.3300	50.0000	0.0000	(8.2132)	(1.0216)	0.0000	2	(9.2347)	01/06/2025
600007.SH	12/31/2024	SDB3260962422	12,800.00	3.3434	39,729.41	42,794.89	0.0000	4.3300	50.0000	0.0000	(9.5571)	(1.1887)	0.0000	2	(10.7459)	01/06/2025
600007.SH	12/31/2024	SDB3260962422	34,900.00	3.3434	108,324.71	116,682.95	0.0000	4.3300	50.0000	0.0000	(26.0581)	(3.2412)	0.0000	2	(29.2993)	01/06/2025
600007.SH	12/31/2024	SDB3260962422	4,300.00	3.3434	13,346.60	14,376.41	0.0000	4.3300	50.0000	0.0000	(3.2106)	(0.3993)	0.0000	2	(3.6099)	01/06/2025
600007.SH	12/31/2024	SDB3260962422	7,800.00	3.3434	24,210.11	26,078.14	0.0000	4.3300	50.0000	0.0000	(5.8239)	(0.7244)	0.0000	2	(6.5483)	01/06/2025
600007.SH	12/31/2024	SDB3260962422	1,200.00	3.3434	3,724.63	4,012.02	0.0000	4.3300	50.0000	0.0000	(0.8960)	(0.1114)	0.0000	2	(1.0074)	01/06/2025
600007.SH	12/31/2024	SDB3260962422	1,300.00	3.3434	4,035.02	4,346.36	0.0000	4.3300	50.0000	0.0000	(0.9706)	(0.1207)	0.0000	2	(1.0914)	01/06/2025
600007.SH	12/31/2024	SDB3260962422	3,100.00	3.3434	9,621.97	10,364.39	0.0000	4.3300	50.0000	0.0000	(2.3146)	(0.2879)	0.0000	2	(2.6025)	01/06/2025
600007.SH	12/31/2024	SDB3260962422	7,400.00	3.3434	22,968.56	24,740.80	0.0000	4.3300	50.0000	0.0000	(5.5252)	(0.6872)	0.0000	2	(6.2125)	01/06/2025
600007.SH	12/31/2024	SDB3260962422	3,000.00	3.3434	9,311.58	10,030.05	0.0000	4.3300	50.0000	0.0000	(2.2400)	(0.2786)	0.0000	2	(2.5186)	01/06/2025
600007.SH	12/31/2024	SDB3260962422	1,700.00	3.3434	5,276.56	5,683.70	0.0000	4.3300	50.0000	0.0000	(1.2693)	(0.1579)	0.0000	2	(1.4272)	01/06/2025
600007.SH	12/31/2024	SDB3260962422	1,100.00	3.3434	3,414.25	3,677.69	0.0000	4.3300	50.0000	0.0000	(0.8213)	(0.1022)	0.0000	2	(0.9235)	01/06/2025
600007.SH	12/31/2024	SDB3260962422	1,300.00	3.3434	4,035.02	4,346.36	0.0000	4.3300	50.0000	0.0000	(0.9706)	(0.1207)	0.0000	2	(1.0914)	01/06/2025
600007.SH	12/31/2024	SDB3260962422	3,600.00	3.3434	11,173.90	12,036.06	0.0000	4.3300	50.0000	0.0000	(2.6879)	(0.3343)	0.0000	2	(3.0223)	01/06/2025
600007.SH	12/31/2024	SDB3260962422	1,800.00	3.3434	5,586.95	6,018.03	0.0000	4.3300	50.0000	0.0000	(1.3440)	(0.1672)	0.0000	2	(1.5111)	01/06/2025
600007.SH	12/31/2024	SDB3260962422	2,800.00	3.3434	8,690.81	9,361.38	0.0000	4.3300	50.0000	0.0000	(2.0906)	(0.2600)	0.0000	2	(2.3507)	01/06/2025
600007.SH	12/31/2024	SDB3260962422	600.00	3.3434	1,862.32	2,006.01	0.0000	4.3300	50.0000	0.0000	(0.4480)	(0.0557)	0.0000	2	(0.5037)	01/06/2025
600007.SH	12/31/2024	SDB3260962422	300.00	3.3434	931.16	1,003.01	0.0000	4.3300	50.0000	0.0000	(0.2240)	(0.0279)	0.0000	2	(0.2519)	01/06/2025
600007.SH	12/31/2024	SDB3260962422	1,200.00	3.3434	3,724.63	4,012.02	0.0000	4.3300	50.0000	0.0000	(0.8960)	(0.1114)	0.0000	2	(1.0074)	01/06/2025
600007.SH	12/31/2024	SDB3260962422	100.00	3.3434	310.39	334.34	0.0000	4.3300	50.0000	0.0000	(0.0747)	(0.0093)	0.0000	2	(0.0840)	01/06/2025
600007.SH	12/31/2024	SDB3260962422	5,400.00	3.3434	16,760.84	18,054.10	0.0000	4.3300	50.0000	0.0000	(4.0319)	(0.5015)	0.0000	2	(4.5334)	01/06/2025
600007.SH	12/31/2024	SDB3260962422	4,200.00	3.3434	13,036.21	14,042.07	0.0000	4.3300	50.0000	0.0000	(3.1359)	(0.3901)	0.0000	2	(3.5260)	01/06/2025
600007.SH	12/31/2024	SDB3260962422	3,800.00	3.3434	11,794.67	12,704.73	0.0000	4.3300	50.0000	0.0000	(2.8373)	(0.3529)	0.0000	2	(3.1902)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHINA WORLD TRADE CENTER COMPANY LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600007.SH	12/31/2024	SDB3260962422	3,000.00	3.3434	9,311.58	10,030.05	0.0000	4.3300	50.0000	0.0000	(2.2400)	(0.2786)	0.0000	2	(2.5186)	01/06/2025
600007.SH	12/31/2024	SDB3260962422	2,400.00	3.3434	7,449.26	8,024.04	0.0000	4.3300	50.0000	0.0000	(1.7920)	(0.2229)	0.0000	2	(2.0149)	01/06/2025
600007.SH	12/31/2024	SDB3260962422	15,200.00	3.3434	47,178.67	50,818.94	0.0000	4.3300	50.0000	0.0000	(11.3491)	(1.4116)	0.0000	2	(12.7607)	01/06/2025
600007.SH	12/31/2024	SDB3260962422	1,400.00	3.3434	4,345.40	4,680.69	0.0000	4.3300	50.0000	0.0000	(1.0453)	(0.1300)	0.0000	2	(1.1753)	01/06/2025
600007.SH	12/31/2024	SDB3260962422	100.00	3.3434	310.39	334.34	0.0000	4.3300	50.0000	0.0000	(0.0747)	(0.0093)	0.0000	2	(0.0840)	01/06/2025
600007.SH	12/31/2024	SDB3260962422	10,300.00	3.3434	31,969.76	34,436.52	0.0000	4.3300	50.0000	0.0000	(7.6905)	(0.9566)	0.0000	2	(8.6471)	01/06/2025
600007.SH	12/31/2024	SDB3260962422	9,800.00	3.3434	30,417.83	32,764.84	0.0000	4.3300	50.0000	0.0000	(7.3172)	(0.9101)	0.0000	2	(8.2273)	01/06/2025
600007.SH	12/31/2024	SDB3260962422	800.00	3.3434	2,483.09	2,674.68	0.0000	4.3300	50.0000	0.0000	(0.5973)	(0.0743)	0.0000	2	(0.6716)	01/06/2025
600007.SH	12/31/2024	SDB3260962422	1,200.00	3.3434	3,724.63	4,012.02	0.0000	4.3300	50.0000	0.0000	(0.8960)	(0.1114)	0.0000	2	(1.0074)	01/06/2025
600007.SH	12/31/2024	SDB3260962422	800.00	3.3434	2,483.09	2,674.68	0.0000	4.3300	50.0000	0.0000	(0.5973)	(0.0743)	0.0000	2	(0.6716)	01/06/2025
600007.SH	12/31/2024	SDB3260962422	3,900.00	3.3434	12,105.05	13,039.07	0.0000	4.3300	50.0000	0.0000	(2.9119)	(0.3622)	0.0000	2	(3.2741)	01/06/2025
600007.SH	12/30/2024	SDB3260962422	700.00	3.2757	2,280.38	2,292.98	0.0000	4.3300	50.0000	0.0000	(0.2743)	(0.0318)	0.0000	1	(0.3061)	01/06/2025
600007.SH	12/30/2024	SDB3260962422	800.00	3.2757	2,600.45	2,620.55	0.0000	4.3300	50.0000	0.0000	(0.3128)	(0.0364)	0.0000	1	(0.3492)	01/06/2025
600007.SH	12/30/2024	SDB3260962422	400.00	3.2757	1,278.34	1,310.27	0.0000	4.3300	50.0000	0.0000	(0.1538)	(0.0182)	0.0000	1	(0.1720)	01/06/2025
600007.SH	12/30/2024	SDB3260962422	6,200.00	3.2757	19,736.72	20,309.23	0.0000	4.3300	50.0000	0.0000	(2.3739)	(0.2821)	0.0000	1	(2.6560)	01/06/2025
600007.SH	12/30/2024	SDB3260962422	400.00	3.2757	1,245.56	1,310.27	0.0000	4.3300	50.0000	0.0000	(0.1498)	(0.0182)	0.0000	1	(0.1680)	01/06/2025
600007.SH	12/30/2024	SDB3260962422	2,200.00	3.2757	6,869.29	7,206.50	0.0000	4.3300	50.0000	0.0000	(0.8262)	(0.1001)	0.0000	1	(0.9263)	01/06/2025
600007.SH	12/30/2024	SDB3260962422	1,800.00	3.2757	5,586.95	5,896.23	0.0000	4.3300	50.0000	0.0000	(0.6720)	(0.0819)	0.0000	1	(0.7539)	01/06/2025
600007.SH	12/30/2024	SDB3260962422	4,000.00	3.2757	12,415.44	13,102.73	0.0000	4.3300	50.0000	0.0000	(1.4933)	(0.1820)	0.0000	1	(1.6753)	01/06/2025
600007.SH	12/30/2024	SDB3260962422	500.00	3.2757	1,551.93	1,637.84	0.0000	4.3300	50.0000	0.0000	(0.1867)	(0.0227)	0.0000	1	(0.2094)	01/06/2025
600007.SH	12/30/2024	SDB3260962422	2,200.00	3.2757	6,828.49	7,206.50	0.0000	4.3300	50.0000	0.0000	(0.8213)	(0.1001)	0.0000	1	(0.9214)	01/06/2025
600007.SH	12/30/2024	SDB3260962422	11,700.00	3.2757	36,315.16	38,325.48	0.0000	4.3300	50.0000	0.0000	(4.3679)	(0.5323)	0.0000	1	(4.9002)	01/06/2025
600007.SH	12/30/2024	SDB3260962422	8,100.00	3.2757	25,141.27	26,533.02	0.0000	4.3300	50.0000	0.0000	(3.0239)	(0.3685)	0.0000	1	(3.3924)	01/06/2025
600007.SH	12/30/2024	SDB3260962422	400.00	3.2757	1,241.54	1,310.27	0.0000	4.3300	50.0000	0.0000	(0.1493)	(0.0182)	0.0000	1	(0.1675)	01/06/2025
600007.SH	12/30/2024	SDB3260962422	1,600.00	3.2757	4,966.18	5,241.09	0.0000	4.3300	50.0000	0.0000	(0.5973)	(0.0728)	0.0000	1	(0.6701)	01/06/2025
600007.SH	12/30/2024	SDB3260962422	4,400.00	3.2757	13,656.98	14,413.00	0.0000	4.3300	50.0000	0.0000	(1.6426)	(0.2002)	0.0000	1	(1.8428)	01/06/2025
600007.SH	12/30/2024	SDB3260962422	2,400.00	3.2757	7,449.26	7,861.64	0.0000	4.3300	50.0000	0.0000	(0.8960)	(0.1092)	0.0000	1	(1.0052)	01/06/2025
600007.SH	12/30/2024	SDB3260962422	300.00	3.2757	931.16	982.70	0.0000	4.3300	50.0000	0.0000	(0.1120)	(0.0136)	0.0000	1	(0.1256)	01/06/2025
600007.SH	12/30/2024	SDB3260962422	1,800.00	3.2757	5,586.95	5,896.23	0.0000	4.3300	50.0000	0.0000	(0.6720)	(0.0819)	0.0000	1	(0.7539)	01/06/2025
600007.SH	12/30/2024	SDB3260962422	3,900.00	3.2757	12,105.05	12,775.16	0.0000	4.3300	50.0000	0.0000	(1.4560)	(0.1774)	0.0000	1	(1.6334)	01/06/2025
600007.SH	12/30/2024	SDB3260962422	11,000.00	3.2757	34,142.46	36,032.50	0.0000	4.3300	50.0000	0.0000	(4.1066)	(0.5005)	0.0000	1	(4.6070)	01/06/2025
600007.SH	12/30/2024	SDB3260962422	12,800.00	3.2757	39,729.41	41,928.73	0.0000	4.3300	50.0000	0.0000	(4.7786)	(0.5823)	0.0000	1	(5.3609)	01/06/2025
600007.SH	12/30/2024	SDB3260962422	34,900.00	3.2757	108,324.71	114,321.30	0.0000	4.3300	50.0000	0.0000	(13.0291)	(1.5878)	0.0000	1	(14.6169)	01/06/2025
600007.SH	12/30/2024	SDB3260962422	4,300.00	3.2757	13,346.60	14,085.43	0.0000	4.3300	50.0000	0.0000	(1.6053)	(0.1956)	0.0000	1	(1.8009)	01/06/2025
600007.SH	12/30/2024	SDB3260962422	7,800.00	3.2757	24,210.11	25,550.32	0.0000	4.3300	50.0000	0.0000	(2.9119)	(0.3549)	0.0000	1	(3.2668)	01/06/2025
600007.SH	12/30/2024	SDB3260962422	1,200.00	3.2757	3,724.63	3,930.82	0.0000	4.3300	50.0000	0.0000	(0.4480)	(0.0546)	0.0000	1	(0.5026)	01/06/2025
600007.SH	12/30/2024	SDB3260962422	1,300.00	3.2757	4,035.02	4,258.39	0.0000	4.3300	50.0000	0.0000	(0.4853)	(0.0591)	0.0000	1	(0.5445)	01/06/2025
600007.SH	12/30/2024	SDB3260962422	3,100.00	3.2757	9,621.97	10,154.61	0.0000	4.3300	50.0000	0.0000	(1.1573)	(0.1410)	0.0000	1	(1.2983)	01/06/2025
600007.SH	12/30/2024	SDB3260962422	7,400.00	3.2757	22,968.56	24,240.05	0.0000	4.3300	50.0000	0.0000	(2.7626)	(0.3367)	0.0000	1	(3.0993)	01/06/2025
600007.SH	12/30/2024	SDB3260962422	3,000.00	3.2757	9,311.58	9,827.05	0.0000	4.3300	50.0000	0.0000	(1.1200)	(0.1365)	0.0000	1	(1.2565)	01/06/2025
600007.SH	12/30/2024	SDB3260962422	1,700.00	3.2757	5,276.56	5,568.66	0.0000	4.3300	50.0000	0.0000	(0.6347)	(0.0773)	0.0000	1	(0.7120)	01/06/2025
600007.SH	12/30/2024	SDB3260962422	1,100.00	3.2757	3,414.25	3,603.25	0.0000	4.3300	50.0000	0.0000	(0.4107)	(0.0500)	0.0000	1	(0.4607)	01/06/2025
600007.SH	12/30/2024	SDB3260962422	1,300.00	3.2757	4,035.02	4,258.39	0.0000	4.3300	50.0000	0.0000	(0.4853)	(0.0591)	0.0000	1	(0.5445)	01/06/2025
600007.SH	12/30/2024	SDB3260962422	3,600.00	3.2757	11,173.90	11,792.46	0.0000	4.3300	50.0000	0.0000	(1.3440)	(0.1638)	0.0000	1	(1.5078)	01/06/2025
600007.SH	12/30/2024	SDB3260962422	1,800.00	3.2757	5,586.95	5,896.23	0.0000	4.3300	50.0000	0.0000	(0.6720)	(0.0819)	0.0000	1	(0.7539)	01/06/2025
600007.SH	12/30/2024	SDB3260962422	2,800.00	3.2757	8,690.81	9,171.91	0.0000	4.3300	50.0000	0.0000	(1.0453)	(0.1274)	0.0000	1	(1.1727)	01/06/2025
600007.SH	12/30/2024	SDB3260962422	600.00	3.2757	1,862.32	1,965.41	0.0000	4.3300	50.0000	0.0000	(0.2240)	(0.0273)	0.0000	1	(0.2513)	01/06/2025
600007.SH	12/30/2024	SDB3260962422	300.00	3.2757	931.16	982.70	0.0000	4.3300	50.0000	0.0000	(0.1120)	(0.0136)	0.0000	1	(0.1256)	01/06/2025
600007.SH	12/30/2024	SDB3260962422	1,200.00	3.2757	3,724.63	3,930.82	0.0000	4.3300	50.0000	0.0000	(0.4480)	(0.0546)	0.0000	1	(0.5026)	01/06/2025
600007.SH	12/30/2024	SDB3260962422	100.00	3.2757	310.39	327.57	0.0000	4.3300	50.0000	0.0000	(0.0373)	(0.0045)	0.0000	1	(0.0419)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHINA WORLD TRADE CENTER COMPANY LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600007.SH	12/30/2024	SDB3260962422	5,400.00	3.2757	16,760.84	17,688.68	0.0000	4.3300	50.0000	0.0000	(2.0160)	(0.2457)	0.0000	1	(2.2616)	01/06/2025
600007.SH	12/30/2024	SDB3260962422	4,200.00	3.2757	13,036.21	13,757.86	0.0000	4.3300	50.0000	0.0000	(1.5680)	(0.1911)	0.0000	1	(1.7590)	01/06/2025
600007.SH	12/30/2024	SDB3260962422	3,800.00	3.2757	11,794.67	12,447.59	0.0000	4.3300	50.0000	0.0000	(1.4186)	(0.1729)	0.0000	1	(1.5915)	01/06/2025
600007.SH	12/30/2024	SDB3260962422	3,000.00	3.2757	9,311.58	9,827.05	0.0000	4.3300	50.0000	0.0000	(1.1200)	(0.1365)	0.0000	1	(1.2565)	01/06/2025
600007.SH	12/30/2024	SDB3260962422	2,400.00	3.2757	7,449.26	7,861.64	0.0000	4.3300	50.0000	0.0000	(0.8960)	(0.1092)	0.0000	1	(1.0052)	01/06/2025
600007.SH	12/30/2024	SDB3260962422	15,200.00	3.2757	47,178.67	49,790.37	0.0000	4.3300	50.0000	0.0000	(5.6745)	(0.6915)	0.0000	1	(6.3661)	01/06/2025
600007.SH	12/30/2024	SDB3260962422	1,400.00	3.2757	4,345.40	4,585.95	0.0000	4.3300	50.0000	0.0000	(0.5227)	(0.0637)	0.0000	1	(0.5863)	01/06/2025
600007.SH	12/30/2024	SDB3260962422	100.00	3.2757	310.39	327.57	0.0000	4.3300	50.0000	0.0000	(0.0373)	(0.0045)	0.0000	1	(0.0419)	01/06/2025
600007.SH	12/30/2024	SDB3260962422	10,300.00	3.2757	31,969.76	33,739.52	0.0000	4.3300	50.0000	0.0000	(3.8453)	(0.4686)	0.0000	1	(4.3139)	01/06/2025
600007.SH	12/30/2024	SDB3260962422	9,800.00	3.2757	30,417.83	32,101.68	0.0000	4.3300	50.0000	0.0000	(3.6586)	(0.4459)	0.0000	1	(4.1044)	01/06/2025
600007.SH	12/30/2024	SDB3260962422	800.00	3.2757	2,483.09	2,620.55	0.0000	4.3300	50.0000	0.0000	(0.2987)	(0.0364)	0.0000	1	(0.3351)	01/06/2025
600007.SH	12/30/2024	SDB3260962422	1,200.00	3.2757	3,724.63	3,930.82	0.0000	4.3300	50.0000	0.0000	(0.4480)	(0.0546)	0.0000	1	(0.5026)	01/06/2025
600007.SH	12/30/2024	SDB3260962422	800.00	3.2757	2,483.09	2,620.55	0.0000	4.3300	50.0000	0.0000	(0.2987)	(0.0364)	0.0000	1	(0.3351)	01/06/2025
600007.SH	12/30/2024	SDB3260962422	3,900.00	3.2757	12,105.05	12,775.16	0.0000	4.3300	50.0000	0.0000	(1.4560)	(0.1774)	0.0000	1	(1.6334)	01/06/2025
600007.SH	12/27/2024	SDB3260962422	700.00	3.2622	2,280.38	2,283.52	0.0000	4.3300	50.0000	0.0000	(0.8228)	(0.0951)	0.0000	3	(0.9180)	01/06/2025
600007.SH	12/27/2024	SDB3260962422	800.00	3.2622	2,600.45	2,609.74	0.0000	4.3300	50.0000	0.0000	(0.9383)	(0.1087)	0.0000	3	(1.0471)	01/06/2025
600007.SH	12/27/2024	SDB3260962422	400.00	3.2622	1,278.34	1,304.87	0.0000	4.3300	50.0000	0.0000	(0.4613)	(0.0544)	0.0000	3	(0.5156)	01/06/2025
600007.SH	12/27/2024	SDB3260962422	6,200.00	3.2622	19,736.72	20,225.50	0.0000	4.3300	50.0000	0.0000	(7.1217)	(0.8427)	0.0000	3	(7.9644)	01/06/2025
600007.SH	12/27/2024	SDB3260962422	400.00	3.2622	1,245.56	1,304.87	0.0000	4.3300	50.0000	0.0000	(0.4494)	(0.0544)	0.0000	3	(0.5038)	01/06/2025
600007.SH	12/27/2024	SDB3260962422	2,200.00	3.2622	6,869.29	7,176.79	0.0000	4.3300	50.0000	0.0000	(2.4787)	(0.2990)	0.0000	3	(2.7777)	01/06/2025
600007.SH	12/27/2024	SDB3260962422	1,800.00	3.2622	5,586.95	5,871.92	0.0000	4.3300	50.0000	0.0000	(2.0160)	(0.2447)	0.0000	3	(2.2606)	01/06/2025
600007.SH	12/27/2024	SDB3260962422	4,000.00	3.2622	12,415.44	13,048.71	0.0000	4.3300	50.0000	0.0000	(4.4799)	(0.5437)	0.0000	3	(5.0236)	01/06/2025
600007.SH	12/27/2024	SDB3260962422	500.00	3.2622	1,551.93	1,631.09	0.0000	4.3300	50.0000	0.0000	(0.5600)	(0.0680)	0.0000	3	(0.6280)	01/06/2025
600007.SH	12/27/2024	SDB3260962422	2,200.00	3.2622	6,828.49	7,176.79	0.0000	4.3300	50.0000	0.0000	(2.4639)	(0.2990)	0.0000	3	(2.7630)	01/06/2025
600007.SH	12/27/2024	SDB3260962422	11,700.00	3.2622	36,315.16	38,167.48	0.0000	4.3300	50.0000	0.0000	(13.1037)	(1.5903)	0.0000	3	(14.6940)	01/06/2025
600007.SH	12/27/2024	SDB3260962422	8,100.00	3.2622	25,141.27	26,423.64	0.0000	4.3300	50.0000	0.0000	(9.0718)	(1.1010)	0.0000	3	(10.1728)	01/06/2025
600007.SH	12/27/2024	SDB3260962422	400.00	3.2622	1,241.54	1,304.87	0.0000	4.3300	50.0000	0.0000	(0.4480)	(0.0544)	0.0000	3	(0.5024)	01/06/2025
600007.SH	12/27/2024	SDB3260962422	1,600.00	3.2622	4,966.18	5,219.48	0.0000	4.3300	50.0000	0.0000	(1.7920)	(0.2175)	0.0000	3	(2.0094)	01/06/2025
600007.SH	12/27/2024	SDB3260962422	4,400.00	3.2622	13,656.98	14,353.58	0.0000	4.3300	50.0000	0.0000	(4.9279)	(0.5981)	0.0000	3	(5.5260)	01/06/2025
600007.SH	12/27/2024	SDB3260962422	2,400.00	3.2622	7,449.26	7,829.23	0.0000	4.3300	50.0000	0.0000	(2.6879)	(0.3262)	0.0000	3	(3.0142)	01/06/2025
600007.SH	12/27/2024	SDB3260962422	300.00	3.2622	931.16	978.65	0.0000	4.3300	50.0000	0.0000	(0.3360)	(0.0408)	0.0000	3	(0.3768)	01/06/2025
600007.SH	12/27/2024	SDB3260962422	1,800.00	3.2622	5,586.95	5,871.92	0.0000	4.3300	50.0000	0.0000	(2.0160)	(0.2447)	0.0000	3	(2.2606)	01/06/2025
600007.SH	12/27/2024	SDB3260962422	3,900.00	3.2622	12,105.05	12,722.49	0.0000	4.3300	50.0000	0.0000	(4.3679)	(0.5301)	0.0000	3	(4.8980)	01/06/2025
600007.SH	12/27/2024	SDB3260962422	11,000.00	3.2622	34,142.46	35,883.96	0.0000	4.3300	50.0000	0.0000	(12.3197)	(1.4952)	0.0000	3	(13.8149)	01/06/2025
600007.SH	12/27/2024	SDB3260962422	12,800.00	3.2622	39,729.41	41,755.88	0.0000	4.3300	50.0000	0.0000	(14.3357)	(1.7398)	0.0000	3	(16.0755)	01/06/2025
600007.SH	12/27/2024	SDB3260962422	34,900.00	3.2622	108,324.71	113,850.01	0.0000	4.3300	50.0000	0.0000	(36.0872)	(4.7438)	0.0000	3	(43.8309)	01/06/2025
600007.SH	12/27/2024	SDB3260962422	4,300.00	3.2622	13,346.60	14,027.37	0.0000	4.3300	50.0000	0.0000	(4.8159)	(0.5845)	0.0000	3	(5.4004)	01/06/2025
600007.SH	12/27/2024	SDB3260962422	7,800.00	3.2622	24,210.11	25,444.99	0.0000	4.3300	50.0000	0.0000	(8.7358)	(1.0602)	0.0000	3	(9.7960)	01/06/2025
600007.SH	12/27/2024	SDB3260962422	1,200.00	3.2622	3,724.63	3,914.61	0.0000	4.3300	50.0000	0.0000	(1.3440)	(0.1631)	0.0000	3	(1.5071)	01/06/2025
600007.SH	12/27/2024	SDB3260962422	1,300.00	3.2622	4,035.02	4,240.83	0.0000	4.3300	50.0000	0.0000	(1.4560)	(0.1767)	0.0000	3	(1.6327)	01/06/2025
600007.SH	12/27/2024	SDB3260962422	3,100.00	3.2622	9,621.97	10,112.75	0.0000	4.3300	50.0000	0.0000	(3.4719)	(0.4214)	0.0000	3	(3.8933)	01/06/2025
600007.SH	12/27/2024	SDB3260962422	7,400.00	3.2622	22,968.56	24,140.12	0.0000	4.3300	50.0000	0.0000	(8.2878)	(1.0058)	0.0000	3	(9.2937)	01/06/2025
600007.SH	12/27/2024	SDB3260962422	3,000.00	3.2622	9,311.58	9,786.53	0.0000	4.3300	50.0000	0.0000	(3.3599)	(0.4078)	0.0000	3	(3.7677)	01/06/2025
600007.SH	12/27/2024	SDB3260962422	1,700.00	3.2622	5,276.56	5,545.70	0.0000	4.3300	50.0000	0.0000	(1.9040)	(0.2311)	0.0000	3	(2.1350)	01/06/2025
600007.SH	12/27/2024	SDB3260962422	1,100.00	3.2622	3,414.25	3,588.40	0.0000	4.3300	50.0000	0.0000	(1.2320)	(0.1495)	0.0000	3	(1.3815)	01/06/2025
600007.SH	12/27/2024	SDB3260962422	1,300.00	3.2622	4,035.02	4,240.83	0.0000	4.3300	50.0000	0.0000	(1.4560)	(0.1767)	0.0000	3	(1.6327)	01/06/2025
600007.SH	12/27/2024	SDB3260962422	3,600.00	3.2622	11,173.90	11,743.84	0.0000	4.3300	50.0000	0.0000	(4.0319)	(0.4893)	0.0000	3	(4.5212)	01/06/2025
600007.SH	12/27/2024	SDB3260962422	1,800.00	3.2622	5,586.95	5,871.92	0.0000	4.3300	50.0000	0.0000	(2.0160)	(0.2447)	0.0000	3	(2.2606)	01/06/2025
600007.SH	12/27/2024	SDB3260962422	2,800.00	3.2622	8,690.81	9,134.10	0.0000	4.3300	50.0000	0.0000	(3.1359)	(0.3806)	0.0000	3	(3.5165)	01/06/2025
600007.SH	12/27/2024	SDB3260962422	600.00	3.2622	1,862.32	1,957.31	0.0000	4.3300	50.0000	0.0000	(0.6720)	(0.0816)	0.0000	3	(0.7535)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHINA WORLD TRADE CENTER COMPANY LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600007.SH	12/27/2024	SDB3260962422	300.00	3.2622	931.16	978.65	0.0000	4.3300	50.0000	0.0000	(0.3360)	(0.0408)	0.0000	3	(0.3768)	01/06/2025
600007.SH	12/27/2024	SDB3260962422	1,200.00	3.2622	3,724.63	3,914.61	0.0000	4.3300	50.0000	0.0000	(1.3440)	(0.1631)	0.0000	3	(1.5071)	01/06/2025
600007.SH	12/27/2024	SDB3260962422	100.00	3.2622	310.39	326.22	0.0000	4.3300	50.0000	0.0000	(0.1120)	(0.0136)	0.0000	3	(0.1256)	01/06/2025
600007.SH	12/27/2024	SDB3260962422	5,400.00	3.2622	16,760.84	17,615.76	0.0000	4.3300	50.0000	0.0000	(6.0479)	(0.7340)	0.0000	3	(6.7819)	01/06/2025
600007.SH	12/27/2024	SDB3260962422	4,200.00	3.2622	13,036.21	13,701.15	0.0000	4.3300	50.0000	0.0000	(4.7039)	(0.5709)	0.0000	3	(5.2748)	01/06/2025
600007.SH	12/27/2024	SDB3260962422	3,800.00	3.2622	11,794.67	12,396.28	0.0000	4.3300	50.0000	0.0000	(4.2559)	(0.5165)	0.0000	3	(4.7724)	01/06/2025
600007.SH	12/27/2024	SDB3260962422	3,000.00	3.2622	9,311.58	9,786.53	0.0000	4.3300	50.0000	0.0000	(3.3599)	(0.4078)	0.0000	3	(3.7677)	01/06/2025
600007.SH	12/27/2024	SDB3260962422	2,400.00	3.2622	7,449.26	7,829.23	0.0000	4.3300	50.0000	0.0000	(2.6879)	(0.3262)	0.0000	3	(3.0142)	01/06/2025
600007.SH	12/27/2024	SDB3260962422	15,200.00	3.2622	47,178.67	49,585.11	0.0000	4.3300	50.0000	0.0000	(17.0236)	(2.0660)	0.0000	3	(19.0897)	01/06/2025
600007.SH	12/27/2024	SDB3260962422	1,400.00	3.2622	4,345.40	4,567.05	0.0000	4.3300	50.0000	0.0000	(1.5680)	(0.1903)	0.0000	3	(1.7583)	01/06/2025
600007.SH	12/27/2024	SDB3260962422	100.00	3.2622	310.39	326.22	0.0000	4.3300	50.0000	0.0000	(0.1120)	(0.0136)	0.0000	3	(0.1256)	01/06/2025
600007.SH	12/27/2024	SDB3260962422	10,300.00	3.2622	31,969.76	33,600.43	0.0000	4.3300	50.0000	0.0000	(11.5358)	(1.4000)	0.0000	3	(12.9358)	01/06/2025
600007.SH	12/27/2024	SDB3260962422	9,800.00	3.2622	30,417.83	31,969.34	0.0000	4.3300	50.0000	0.0000	(10.9758)	(1.3321)	0.0000	3	(12.3078)	01/06/2025
600007.SH	12/27/2024	SDB3260962422	800.00	3.2622	2,483.09	2,609.74	0.0000	4.3300	50.0000	0.0000	(0.8960)	(0.1087)	0.0000	3	(1.0047)	01/06/2025
600007.SH	12/27/2024	SDB3260962422	1,200.00	3.2622	3,724.63	3,914.61	0.0000	4.3300	50.0000	0.0000	(1.3440)	(0.1631)	0.0000	3	(1.5071)	01/06/2025
600007.SH	12/27/2024	SDB3260962422	800.00	3.2622	2,483.09	2,609.74	0.0000	4.3300	50.0000	0.0000	(0.8960)	(0.1087)	0.0000	3	(1.0047)	01/06/2025
600007.SH	12/27/2024	SDB3260962422	3,900.00	3.2622	12,105.05	12,722.49	0.0000	4.3300	50.0000	0.0000	(4.3679)	(0.5301)	0.0000	3	(4.8980)	01/06/2025
600007.SH	12/26/2024	SDB3260962422	700.00	3.2814	2,280.38	2,296.96	0.0000	4.3300	50.0000	0.0000	(0.2743)	(0.0319)	0.0000	1	(0.3062)	01/06/2025
600007.SH	12/26/2024	SDB3260962422	800.00	3.2814	2,600.45	2,625.10	0.0000	4.3300	50.0000	0.0000	(0.3128)	(0.0365)	0.0000	1	(0.3492)	01/06/2025
600007.SH	12/26/2024	SDB3260962422	400.00	3.2814	1,278.34	1,312.55	0.0000	4.3300	50.0000	0.0000	(0.1538)	(0.0182)	0.0000	1	(0.1720)	01/06/2025
600007.SH	12/26/2024	SDB3260962422	6,200.00	3.2814	19,736.72	20,344.54	0.0000	4.3300	50.0000	0.0000	(2.3739)	(0.2826)	0.0000	1	(2.6565)	01/06/2025
600007.SH	12/26/2024	SDB3260962422	400.00	3.2814	1,245.56	1,312.55	0.0000	4.3300	50.0000	0.0000	(0.1498)	(0.0182)	0.0000	1	(0.1680)	01/06/2025
600007.SH	12/26/2024	SDB3260962422	2,200.00	3.2814	6,869.29	7,219.03	0.0000	4.3300	50.0000	0.0000	(0.8262)	(0.1003)	0.0000	1	(0.9265)	01/06/2025
600007.SH	12/26/2024	SDB3260962422	1,800.00	3.2814	5,586.95	5,906.48	0.0000	4.3300	50.0000	0.0000	(0.6720)	(0.0820)	0.0000	1	(0.7540)	01/06/2025
600007.SH	12/26/2024	SDB3260962422	4,000.00	3.2814	12,415.44	13,125.51	0.0000	4.3300	50.0000	0.0000	(1.4933)	(0.1823)	0.0000	1	(1.6756)	01/06/2025
600007.SH	12/26/2024	SDB3260962422	500.00	3.2814	1,551.93	1,640.69	0.0000	4.3300	50.0000	0.0000	(0.1867)	(0.0228)	0.0000	1	(0.2095)	01/06/2025
600007.SH	12/26/2024	SDB3260962422	2,200.00	3.2814	6,828.49	7,219.03	0.0000	4.3300	50.0000	0.0000	(0.8213)	(0.1003)	0.0000	1	(0.9216)	01/06/2025
600007.SH	12/26/2024	SDB3260962422	11,700.00	3.2814	36,315.16	38,392.12	0.0000	4.3300	50.0000	0.0000	(4.3679)	(0.5332)	0.0000	1	(4.9011)	01/06/2025
600007.SH	12/26/2024	SDB3260962422	8,100.00	3.2814	25,141.27	26,579.16	0.0000	4.3300	50.0000	0.0000	(3.0239)	(0.3692)	0.0000	1	(3.3931)	01/06/2025
600007.SH	12/26/2024	SDB3260962422	400.00	3.2814	1,241.54	1,312.55	0.0000	4.3300	50.0000	0.0000	(0.1493)	(0.0182)	0.0000	1	(0.1676)	01/06/2025
600007.SH	12/26/2024	SDB3260962422	1,600.00	3.2814	4,966.18	5,250.20	0.0000	4.3300	50.0000	0.0000	(0.5973)	(0.0729)	0.0000	1	(0.6702)	01/06/2025
600007.SH	12/26/2024	SDB3260962422	4,400.00	3.2814	13,656.98	14,438.06	0.0000	4.3300	50.0000	0.0000	(1.6426)	(0.2005)	0.0000	1	(1.8432)	01/06/2025
600007.SH	12/26/2024	SDB3260962422	2,400.00	3.2814	7,449.26	7,875.31	0.0000	4.3300	50.0000	0.0000	(0.8960)	(0.1094)	0.0000	1	(1.0054)	01/06/2025
600007.SH	12/26/2024	SDB3260962422	300.00	3.2814	931.16	984.41	0.0000	4.3300	50.0000	0.0000	(0.1120)	(0.0137)	0.0000	1	(0.1257)	01/06/2025
600007.SH	12/26/2024	SDB3260962422	1,800.00	3.2814	5,586.95	5,906.48	0.0000	4.3300	50.0000	0.0000	(0.6720)	(0.0820)	0.0000	1	(0.7540)	01/06/2025
600007.SH	12/26/2024	SDB3260962422	3,900.00	3.2814	12,105.05	12,797.37	0.0000	4.3300	50.0000	0.0000	(1.4560)	(0.1777)	0.0000	1	(1.6337)	01/06/2025
600007.SH	12/26/2024	SDB3260962422	11,000.00	3.2814	34,142.46	36,095.16	0.0000	4.3300	50.0000	0.0000	(4.1066)	(0.5013)	0.0000	1	(4.6079)	01/06/2025
600007.SH	12/26/2024	SDB3260962422	12,800.00	3.2814	39,729.41	42,001.64	0.0000	4.3300	50.0000	0.0000	(4.7786)	(0.5834)	0.0000	1	(5.3619)	01/06/2025
600007.SH	12/26/2024	SDB3260962422	34,900.00	3.2814	108,324.71	114,520.09	0.0000	4.3300	50.0000	0.0000	(13.0291)	(1.5906)	0.0000	1	(14.6196)	01/06/2025
600007.SH	12/26/2024	SDB3260962422	4,300.00	3.2814	13,346.60	14,109.93	0.0000	4.3300	50.0000	0.0000	(1.6053)	(0.1960)	0.0000	1	(1.8013)	01/06/2025
600007.SH	12/26/2024	SDB3260962422	7,800.00	3.2814	24,210.11	25,594.75	0.0000	4.3300	50.0000	0.0000	(2.9119)	(0.3555)	0.0000	1	(3.2674)	01/06/2025
600007.SH	12/26/2024	SDB3260962422	1,200.00	3.2814	3,724.63	3,937.65	0.0000	4.3300	50.0000	0.0000	(0.4480)	(0.0547)	0.0000	1	(0.5027)	01/06/2025
600007.SH	12/26/2024	SDB3260962422	1,300.00	3.2814	4,035.02	4,265.79	0.0000	4.3300	50.0000	0.0000	(0.4853)	(0.0592)	0.0000	1	(0.5446)	01/06/2025
600007.SH	12/26/2024	SDB3260962422	3,100.00	3.2814	9,621.97	10,172.27	0.0000	4.3300	50.0000	0.0000	(1.1573)	(0.1413)	0.0000	1	(1.2986)	01/06/2025
600007.SH	12/26/2024	SDB3260962422	7,400.00	3.2814	22,968.56	24,282.20	0.0000	4.3300	50.0000	0.0000	(2.7626)	(0.3373)	0.0000	1	(3.0999)	01/06/2025
600007.SH	12/26/2024	SDB3260962422	3,000.00	3.2814	9,311.58	9,844.13	0.0000	4.3300	50.0000	0.0000	(1.1200)	(0.1367)	0.0000	1	(1.2567)	01/06/2025
600007.SH	12/26/2024	SDB3260962422	1,700.00	3.2814	5,276.56	5,578.34	0.0000	4.3300	50.0000	0.0000	(0.6347)	(0.0775)	0.0000	1	(0.7121)	01/06/2025
600007.SH	12/26/2024	SDB3260962422	1,100.00	3.2814	3,414.25	3,609.52	0.0000	4.3300	50.0000	0.0000	(0.4107)	(0.0501)	0.0000	1	(0.4608)	01/06/2025
600007.SH	12/26/2024	SDB3260962422	1,300.00	3.2814	4,035.02	4,265.79	0.0000	4.3300	50.0000	0.0000	(0.4853)	(0.0592)	0.0000	1	(0.5446)	01/06/2025
600007.SH	12/26/2024	SDB3260962422	3,600.00	3.2814	11,173.90	11,812.96	0.0000	4.3300	50.0000	0.0000	(1.3440)	(0.1641)	0.0000	1	(1.5080)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHINA WORLD TRADE CENTER COMPANY LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600007.SH	12/26/2024	SDB3260962422	1,800.00	3.2814	5,586.95	5,906.48	0.0000	4.3300	50.0000	0.0000	(0.6720)	(0.0820)	0.0000	1	(0.7540)	01/06/2025
600007.SH	12/26/2024	SDB3260962422	2,800.00	3.2814	8,690.81	9,187.86	0.0000	4.3300	50.0000	0.0000	(1.0453)	(0.1276)	0.0000	1	(1.1729)	01/06/2025
600007.SH	12/26/2024	SDB3260962422	600.00	3.2814	1,862.32	1,968.83	0.0000	4.3300	50.0000	0.0000	(0.2240)	(0.0273)	0.0000	1	(0.2513)	01/06/2025
600007.SH	12/26/2024	SDB3260962422	300.00	3.2814	931.16	984.41	0.0000	4.3300	50.0000	0.0000	(0.1120)	(0.0137)	0.0000	1	(0.1257)	01/06/2025
600007.SH	12/26/2024	SDB3260962422	1,200.00	3.2814	3,724.63	3,937.65	0.0000	4.3300	50.0000	0.0000	(0.4480)	(0.0547)	0.0000	1	(0.5027)	01/06/2025
600007.SH	12/26/2024	SDB3260962422	100.00	3.2814	310.39	328.14	0.0000	4.3300	50.0000	0.0000	(0.0373)	(0.0046)	0.0000	1	(0.0419)	01/06/2025
600007.SH	12/26/2024	SDB3260962422	5,400.00	3.2814	16,760.84	17,719.44	0.0000	4.3300	50.0000	0.0000	(2.0160)	(0.2461)	0.0000	1	(2.2621)	01/06/2025
600007.SH	12/26/2024	SDB3260962422	4,200.00	3.2814	13,036.21	13,781.79	0.0000	4.3300	50.0000	0.0000	(1.5680)	(0.1914)	0.0000	1	(1.7594)	01/06/2025
600007.SH	12/26/2024	SDB3260962422	3,800.00	3.2814	11,794.67	12,469.24	0.0000	4.3300	50.0000	0.0000	(1.4186)	(0.1732)	0.0000	1	(1.5918)	01/06/2025
600007.SH	12/26/2024	SDB3260962422	3,000.00	3.2814	9,311.58	9,844.13	0.0000	4.3300	50.0000	0.0000	(1.1200)	(0.1367)	0.0000	1	(1.2567)	01/06/2025
600007.SH	12/26/2024	SDB3260962422	2,400.00	3.2814	7,449.26	7,875.31	0.0000	4.3300	50.0000	0.0000	(0.8960)	(0.1094)	0.0000	1	(1.0054)	01/06/2025
600007.SH	12/26/2024	SDB3260962422	15,200.00	3.2814	47,178.67	49,876.95	0.0000	4.3300	50.0000	0.0000	(5.6745)	(0.6927)	0.0000	1	(6.3673)	01/06/2025
600007.SH	12/26/2024	SDB3260962422	1,400.00	3.2814	4,345.40	4,593.93	0.0000	4.3300	50.0000	0.0000	(0.5227)	(0.0638)	0.0000	1	(0.5865)	01/06/2025
600007.SH	12/26/2024	SDB3260962422	100.00	3.2814	310.39	328.14	0.0000	4.3300	50.0000	0.0000	(0.0373)	(0.0046)	0.0000	1	(0.0419)	01/06/2025
600007.SH	12/26/2024	SDB3260962422	10,300.00	3.2814	31,969.76	33,798.19	0.0000	4.3300	50.0000	0.0000	(3.8453)	(0.4694)	0.0000	1	(4.3147)	01/06/2025
600007.SH	12/26/2024	SDB3260962422	9,800.00	3.2814	30,417.83	32,157.50	0.0000	4.3300	50.0000	0.0000	(3.6586)	(0.4466)	0.0000	1	(4.1052)	01/06/2025
600007.SH	12/26/2024	SDB3260962422	800.00	3.2814	2,483.09	2,625.10	0.0000	4.3300	50.0000	0.0000	(0.2987)	(0.0365)	0.0000	1	(0.3351)	01/06/2025
600007.SH	12/26/2024	SDB3260962422	1,200.00	3.2814	3,724.63	3,937.65	0.0000	4.3300	50.0000	0.0000	(0.4480)	(0.0547)	0.0000	1	(0.5027)	01/06/2025
600007.SH	12/26/2024	SDB3260962422	800.00	3.2814	2,483.09	2,625.10	0.0000	4.3300	50.0000	0.0000	(0.2987)	(0.0365)	0.0000	1	(0.3351)	01/06/2025
600007.SH	12/26/2024	SDB3260962422	3,900.00	3.2814	12,105.05	12,797.37	0.0000	4.3300	50.0000	0.0000	(1.4560)	(0.1777)	0.0000	1	(1.6337)	01/06/2025
600007.SH	12/24/2024	SDB3260962422	700.00	3.2814	2,280.38	2,296.96	0.0000	4.3300	50.0000	0.0000	(0.5486)	(0.0638)	0.0000	2	(0.6124)	01/06/2025
600007.SH	12/24/2024	SDB3260962422	800.00	3.2814	2,600.45	2,625.10	0.0000	4.3300	50.0000	0.0000	(0.6256)	(0.0729)	0.0000	2	(0.6985)	01/06/2025
600007.SH	12/24/2024	SDB3260962422	400.00	3.2814	1,278.34	1,312.55	0.0000	4.3300	50.0000	0.0000	(0.3075)	(0.0365)	0.0000	2	(0.3440)	01/06/2025
600007.SH	12/24/2024	SDB3260962422	6,200.00	3.2814	19,736.72	20,344.54	0.0000	4.3300	50.0000	0.0000	(4.7478)	(0.5651)	0.0000	2	(5.3129)	01/06/2025
600007.SH	12/24/2024	SDB3260962422	400.00	3.2814	1,245.56	1,312.55	0.0000	4.3300	50.0000	0.0000	(0.2996)	(0.0365)	0.0000	2	(0.3361)	01/06/2025
600007.SH	12/24/2024	SDB3260962422	2,200.00	3.2814	6,869.29	7,219.03	0.0000	4.3300	50.0000	0.0000	(1.6524)	(0.2005)	0.0000	2	(1.8530)	01/06/2025
600007.SH	12/24/2024	SDB3260962422	1,800.00	3.2814	5,586.95	5,906.48	0.0000	4.3300	50.0000	0.0000	(1.3440)	(0.1641)	0.0000	2	(1.5080)	01/06/2025
600007.SH	12/24/2024	SDB3260962422	4,000.00	3.2814	12,415.44	13,125.51	0.0000	4.3300	50.0000	0.0000	(2.9866)	(0.3646)	0.0000	2	(3.3512)	01/06/2025
600007.SH	12/24/2024	SDB3260962422	500.00	3.2814	1,551.93	1,640.69	0.0000	4.3300	50.0000	0.0000	(0.3733)	(0.0456)	0.0000	2	(0.4189)	01/06/2025
600007.SH	12/24/2024	SDB3260962422	2,200.00	3.2814	6,828.49	7,219.03	0.0000	4.3300	50.0000	0.0000	(1.6426)	(0.2005)	0.0000	2	(1.8432)	01/06/2025
600007.SH	12/24/2024	SDB3260962422	11,700.00	3.2814	36,315.16	38,392.12	0.0000	4.3300	50.0000	0.0000	(8.7358)	(1.0664)	0.0000	2	(9.8023)	01/06/2025
600007.SH	12/24/2024	SDB3260962422	8,100.00	3.2814	25,141.27	26,579.16	0.0000	4.3300	50.0000	0.0000	(6.0479)	(0.7383)	0.0000	2	(6.7862)	01/06/2025
600007.SH	12/24/2024	SDB3260962422	400.00	3.2814	1,241.54	1,312.55	0.0000	4.3300	50.0000	0.0000	(0.2987)	(0.0365)	0.0000	2	(0.3351)	01/06/2025
600007.SH	12/24/2024	SDB3260962422	1,600.00	3.2814	4,966.18	5,250.20	0.0000	4.3300	50.0000	0.0000	(1.1946)	(0.1458)	0.0000	2	(1.3405)	01/06/2025
600007.SH	12/24/2024	SDB3260962422	4,400.00	3.2814	13,656.98	14,438.06	0.0000	4.3300	50.0000	0.0000	(3.2853)	(0.4011)	0.0000	2	(3.6863)	01/06/2025
600007.SH	12/24/2024	SDB3260962422	2,400.00	3.2814	7,449.26	7,875.31	0.0000	4.3300	50.0000	0.0000	(1.7920)	(0.2188)	0.0000	2	(2.0107)	01/06/2025
600007.SH	12/24/2024	SDB3260962422	300.00	3.2814	931.16	984.41	0.0000	4.3300	50.0000	0.0000	(0.2240)	(0.0273)	0.0000	2	(0.2513)	01/06/2025
600007.SH	12/24/2024	SDB3260962422	1,800.00	3.2814	5,586.95	5,906.48	0.0000	4.3300	50.0000	0.0000	(1.3440)	(0.1641)	0.0000	2	(1.5080)	01/06/2025
600007.SH	12/24/2024	SDB3260962422	3,900.00	3.2814	12,105.05	12,797.37	0.0000	4.3300	50.0000	0.0000	(2.9119)	(0.3555)	0.0000	2	(3.2674)	01/06/2025
600007.SH	12/24/2024	SDB3260962422	11,000.00	3.2814	34,142.46	36,095.16	0.0000	4.3300	50.0000	0.0000	(8.2132)	(1.0026)	0.0000	2	(9.2158)	01/06/2025
600007.SH	12/24/2024	SDB3260962422	12,800.00	3.2814	39,729.41	42,001.64	0.0000	4.3300	50.0000	0.0000	(9.5571)	(1.1667)	0.0000	2	(10.7238)	01/06/2025
600007.SH	12/24/2024	SDB3260962422	34,900.00	3.2814	108,324.71	114,520.09	0.0000	4.3300	50.0000	0.0000	(26.0581)	(3.1811)	0.0000	2	(29.2392)	01/06/2025
600007.SH	12/24/2024	SDB3260962422	4,300.00	3.2814	13,346.60	14,109.93	0.0000	4.3300	50.0000	0.0000	(3.2106)	(0.3919)	0.0000	2	(3.6025)	01/06/2025
600007.SH	12/24/2024	SDB3260962422	7,800.00	3.2814	24,210.11	25,594.75	0.0000	4.3300	50.0000	0.0000	(5.8239)	(0.7110)	0.0000	2	(6.5348)	01/06/2025
600007.SH	12/24/2024	SDB3260962422	1,200.00	3.2814	3,724.63	3,937.65	0.0000	4.3300	50.0000	0.0000	(0.8960)	(0.1094)	0.0000	2	(1.0054)	01/06/2025
600007.SH	12/24/2024	SDB3260962422	1,300.00	3.2814	4,035.02	4,265.79	0.0000	4.3300	50.0000	0.0000	(0.9706)	(0.1185)	0.0000	2	(1.0891)	01/06/2025
600007.SH	12/24/2024	SDB3260962422	3,100.00	3.2814	9,621.97	10,172.27	0.0000	4.3300	50.0000	0.0000	(2.3146)	(0.2826)	0.0000	2	(2.5972)	01/06/2025
600007.SH	12/24/2024	SDB3260962422	7,400.00	3.2814	22,968.56	24,282.20	0.0000	4.3300	50.0000	0.0000	(5.5252)	(0.6745)	0.0000	2	(6.1997)	01/06/2025
600007.SH	12/24/2024	SDB3260962422	3,000.00	3.2814	9,311.58	9,844.13	0.0000	4.3300	50.0000	0.0000	(2.2400)	(0.2734)	0.0000	2	(2.5134)	01/06/2025
600007.SH	12/24/2024	SDB3260962422	1,700.00	3.2814	5,276.56	5,578.34	0.0000	4.3300	50.0000	0.0000	(1.2693)	(0.1550)	0.0000	2	(1.4243)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHINA WORLD TRADE CENTER COMPANY LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600007.SH	12/24/2024	SDB3260962422	1,100.00	3.2814	3,414.25	3,609.52	0.0000	4.3300	50.0000	0.0000	(0.8213)	(0.1003)	0.0000	2	(0.9216)	01/06/2025
600007.SH	12/24/2024	SDB3260962422	1,300.00	3.2814	4,035.02	4,265.79	0.0000	4.3300	50.0000	0.0000	(0.9706)	(0.1185)	0.0000	2	(1.0891)	01/06/2025
600007.SH	12/24/2024	SDB3260962422	3,600.00	3.2814	11,173.90	11,812.96	0.0000	4.3300	50.0000	0.0000	(2.6879)	(0.3281)	0.0000	2	(3.0161)	01/06/2025
600007.SH	12/24/2024	SDB3260962422	1,800.00	3.2814	5,586.95	5,906.48	0.0000	4.3300	50.0000	0.0000	(1.3440)	(0.1641)	0.0000	2	(1.5080)	01/06/2025
600007.SH	12/24/2024	SDB3260962422	2,800.00	3.2814	8,690.81	9,187.86	0.0000	4.3300	50.0000	0.0000	(2.0906)	(0.2552)	0.0000	2	(2.3458)	01/06/2025
600007.SH	12/24/2024	SDB3260962422	600.00	3.2814	1,862.32	1,968.83	0.0000	4.3300	50.0000	0.0000	(0.4480)	(0.0547)	0.0000	2	(0.5027)	01/06/2025
600007.SH	12/24/2024	SDB3260962422	300.00	3.2814	931.16	984.41	0.0000	4.3300	50.0000	0.0000	(0.2240)	(0.0273)	0.0000	2	(0.2513)	01/06/2025
600007.SH	12/24/2024	SDB3260962422	1,200.00	3.2814	3,724.63	3,937.65	0.0000	4.3300	50.0000	0.0000	(0.8960)	(0.1094)	0.0000	2	(1.0054)	01/06/2025
600007.SH	12/24/2024	SDB3260962422	100.00	3.2814	310.39	328.14	0.0000	4.3300	50.0000	0.0000	(0.0747)	(0.0091)	0.0000	2	(0.0838)	01/06/2025
600007.SH	12/24/2024	SDB3260962422	5,400.00	3.2814	16,760.84	17,719.44	0.0000	4.3300	50.0000	0.0000	(4.0319)	(0.4922)	0.0000	2	(4.5241)	01/06/2025
600007.SH	12/24/2024	SDB3260962422	4,200.00	3.2814	13,036.21	13,781.79	0.0000	4.3300	50.0000	0.0000	(3.1359)	(0.3828)	0.0000	2	(3.5188)	01/06/2025
600007.SH	12/24/2024	SDB3260962422	3,800.00	3.2814	11,794.67	12,469.24	0.0000	4.3300	50.0000	0.0000	(2.8373)	(0.3464)	0.0000	2	(3.1836)	01/06/2025
600007.SH	12/24/2024	SDB3260962422	3,000.00	3.2814	9,311.58	9,844.13	0.0000	4.3300	50.0000	0.0000	(2.2400)	(0.2734)	0.0000	2	(2.5134)	01/06/2025
600007.SH	12/24/2024	SDB3260962422	2,400.00	3.2814	7,449.26	7,875.31	0.0000	4.3300	50.0000	0.0000	(1.7920)	(0.2188)	0.0000	2	(2.0107)	01/06/2025
600007.SH	12/24/2024	SDB3260962422	15,200.00	3.2814	47,178.67	49,876.95	0.0000	4.3300	50.0000	0.0000	(11.3491)	(1.3855)	0.0000	2	(12.7346)	01/06/2025
600007.SH	12/24/2024	SDB3260962422	1,400.00	3.2814	4,345.40	4,593.93	0.0000	4.3300	50.0000	0.0000	(1.0453)	(0.1276)	0.0000	2	(1.1729)	01/06/2025
600007.SH	12/24/2024	SDB3260962422	100.00	3.2814	310.39	328.14	0.0000	4.3300	50.0000	0.0000	(0.0747)	(0.0091)	0.0000	2	(0.0838)	01/06/2025
600007.SH	12/24/2024	SDB3260962422	10,300.00	3.2814	31,969.76	33,798.19	0.0000	4.3300	50.0000	0.0000	(7.6905)	(0.9388)	0.0000	2	(8.6293)	01/06/2025
600007.SH	12/24/2024	SDB3260962422	9,800.00	3.2814	30,417.83	32,157.50	0.0000	4.3300	50.0000	0.0000	(7.3172)	(0.8933)	0.0000	2	(8.2104)	01/06/2025
600007.SH	12/24/2024	SDB3260962422	800.00	3.2814	2,483.09	2,625.10	0.0000	4.3300	50.0000	0.0000	(0.5973)	(0.0729)	0.0000	2	(0.6702)	01/06/2025
600007.SH	12/24/2024	SDB3260962422	1,200.00	3.2814	3,724.63	3,937.65	0.0000	4.3300	50.0000	0.0000	(0.8960)	(0.1094)	0.0000	2	(1.0054)	01/06/2025
600007.SH	12/24/2024	SDB3260962422	800.00	3.2814	2,483.09	2,625.10	0.0000	4.3300	50.0000	0.0000	(0.5973)	(0.0729)	0.0000	2	(0.6702)	01/06/2025
600007.SH	12/24/2024	SDB3260962422	3,900.00	3.2814	12,105.05	12,797.37	0.0000	4.3300	50.0000	0.0000	(2.9119)	(0.3555)	0.0000	2	(3.2674)	01/06/2025
600007.SH	12/23/2024	SDB3260962422	700.00	3.3688	2,280.38	2,358.17	0.0000	4.3300	50.0000	0.0000	(0.2743)	(0.0328)	0.0000	1	(0.3070)	01/06/2025
600007.SH	12/23/2024	SDB3260962422	800.00	3.3688	2,600.45	2,695.05	0.0000	4.3300	50.0000	0.0000	(0.3128)	(0.0374)	0.0000	1	(0.3502)	01/06/2025
600007.SH	12/23/2024	SDB3260962422	400.00	3.3688	1,278.34	1,347.53	0.0000	4.3300	50.0000	0.0000	(0.1538)	(0.0187)	0.0000	1	(0.1725)	01/06/2025
600007.SH	12/23/2024	SDB3260962422	6,200.00	3.3688	19,736.72	20,886.65	0.0000	4.3300	50.0000	0.0000	(2.3739)	(0.2901)	0.0000	1	(2.6640)	01/06/2025
600007.SH	12/23/2024	SDB3260962422	400.00	3.3688	1,245.56	1,347.53	0.0000	4.3300	50.0000	0.0000	(0.1498)	(0.0187)	0.0000	1	(0.1685)	01/06/2025
600007.SH	12/23/2024	SDB3260962422	2,200.00	3.3688	6,869.29	7,411.39	0.0000	4.3300	50.0000	0.0000	(0.8262)	(0.1029)	0.0000	1	(0.9292)	01/06/2025
600007.SH	12/23/2024	SDB3260962422	1,800.00	3.3688	5,586.95	6,063.87	0.0000	4.3300	50.0000	0.0000	(0.6720)	(0.0842)	0.0000	1	(0.7562)	01/06/2025
600007.SH	12/23/2024	SDB3260962422	4,000.00	3.3688	12,415.44	13,475.26	0.0000	4.3300	50.0000	0.0000	(1.4933)	(0.1872)	0.0000	1	(1.6805)	01/06/2025
600007.SH	12/23/2024	SDB3260962422	500.00	3.3688	1,551.93	1,684.41	0.0000	4.3300	50.0000	0.0000	(0.1867)	(0.0234)	0.0000	1	(0.2101)	01/06/2025
600007.SH	12/23/2024	SDB3260962422	2,200.00	3.3688	6,828.49	7,411.39	0.0000	4.3300	50.0000	0.0000	(0.8213)	(0.1029)	0.0000	1	(0.9243)	01/06/2025
600007.SH	12/23/2024	SDB3260962422	11,700.00	3.3688	36,315.16	39,415.12	0.0000	4.3300	50.0000	0.0000	(4.3679)	(0.5474)	0.0000	1	(4.9153)	01/06/2025
600007.SH	12/23/2024	SDB3260962422	8,100.00	3.3688	25,141.27	27,287.39	0.0000	4.3300	50.0000	0.0000	(3.0239)	(0.3790)	0.0000	1	(3.4029)	01/06/2025
600007.SH	12/23/2024	SDB3260962422	400.00	3.3688	1,241.54	1,347.53	0.0000	4.3300	50.0000	0.0000	(0.1493)	(0.0187)	0.0000	1	(0.1680)	01/06/2025
600007.SH	12/23/2024	SDB3260962422	1,600.00	3.3688	4,966.18	5,390.10	0.0000	4.3300	50.0000	0.0000	(0.5973)	(0.0749)	0.0000	1	(0.6722)	01/06/2025
600007.SH	12/23/2024	SDB3260962422	4,400.00	3.3688	13,656.98	14,822.78	0.0000	4.3300	50.0000	0.0000	(1.6426)	(0.2059)	0.0000	1	(1.8485)	01/06/2025
600007.SH	12/23/2024	SDB3260962422	2,400.00	3.3688	7,449.26	8,085.15	0.0000	4.3300	50.0000	0.0000	(0.8960)	(0.1123)	0.0000	1	(1.0083)	01/06/2025
600007.SH	12/23/2024	SDB3260962422	300.00	3.3688	931.16	1,010.64	0.0000	4.3300	50.0000	0.0000	(0.1120)	(0.0140)	0.0000	1	(0.1260)	01/06/2025
600007.SH	12/23/2024	SDB3260962422	1,800.00	3.3688	5,586.95	6,063.87	0.0000	4.3300	50.0000	0.0000	(0.6720)	(0.0842)	0.0000	1	(0.7562)	01/06/2025
600007.SH	12/23/2024	SDB3260962422	3,900.00	3.3688	12,105.05	13,138.37	0.0000	4.3300	50.0000	0.0000	(1.4560)	(0.1825)	0.0000	1	(1.6384)	01/06/2025
600007.SH	12/23/2024	SDB3260962422	11,000.00	3.3688	34,142.46	37,056.95	0.0000	4.3300	50.0000	0.0000	(4.1066)	(0.5147)	0.0000	1	(4.6213)	01/06/2025
600007.SH	12/23/2024	SDB3260962422	12,800.00	3.3688	39,729.41	43,120.82	0.0000	4.3300	50.0000	0.0000	(4.7786)	(0.5989)	0.0000	1	(5.3775)	01/06/2025
600007.SH	12/23/2024	SDB3260962422	34,900.00	3.3688	108,324.71	117,571.61	0.0000	4.3300	50.0000	0.0000	(13.0291)	(1.6329)	0.0000	1	(14.6620)	01/06/2025
600007.SH	12/23/2024	SDB3260962422	4,300.00	3.3688	13,346.60	14,485.90	0.0000	4.3300	50.0000	0.0000	(1.6053)	(0.2012)	0.0000	1	(1.8065)	01/06/2025
600007.SH	12/23/2024	SDB3260962422	7,800.00	3.3688	24,210.11	26,276.75	0.0000	4.3300	50.0000	0.0000	(2.9119)	(0.3650)	0.0000	1	(3.2769)	01/06/2025
600007.SH	12/23/2024	SDB3260962422	1,200.00	3.3688	3,724.63	4,042.58	0.0000	4.3300	50.0000	0.0000	(0.4480)	(0.0561)	0.0000	1	(0.5041)	01/06/2025
600007.SH	12/23/2024	SDB3260962422	1,300.00	3.3688	4,035.02	4,379.46	0.0000	4.3300	50.0000	0.0000	(0.4853)	(0.0608)	0.0000	1	(0.5461)	01/06/2025
600007.SH	12/23/2024	SDB3260962422	3,100.00	3.3688	9,621.97	10,443.32	0.0000	4.3300	50.0000	0.0000	(1.1573)	(0.1450)	0.0000	1	(1.3024)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHINA WORLD TRADE CENTER COMPANY LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600007.SH	12/23/2024	SDB3260962422	7,400.00	3.3688	22,968.56	24,929.22	0.0000	4.3300	50.0000	0.0000	(2.7626)	(0.3462)	0.0000	1	(3.1088)	01/06/2025
600007.SH	12/23/2024	SDB3260962422	3,000.00	3.3688	9,311.58	10,106.44	0.0000	4.3300	50.0000	0.0000	(1.1200)	(0.1404)	0.0000	1	(1.2603)	01/06/2025
600007.SH	12/23/2024	SDB3260962422	1,700.00	3.3688	5,276.56	5,726.98	0.0000	4.3300	50.0000	0.0000	(0.6347)	(0.0795)	0.0000	1	(0.7142)	01/06/2025
600007.SH	12/23/2024	SDB3260962422	1,100.00	3.3688	3,414.25	3,705.70	0.0000	4.3300	50.0000	0.0000	(0.4107)	(0.0515)	0.0000	1	(0.4621)	01/06/2025
600007.SH	12/23/2024	SDB3260962422	1,300.00	3.3688	4,035.02	4,379.46	0.0000	4.3300	50.0000	0.0000	(0.4853)	(0.0608)	0.0000	1	(0.5461)	01/06/2025
600007.SH	12/23/2024	SDB3260962422	3,600.00	3.3688	11,173.90	12,127.73	0.0000	4.3300	50.0000	0.0000	(1.3440)	(0.1684)	0.0000	1	(1.5124)	01/06/2025
600007.SH	12/23/2024	SDB3260962422	1,800.00	3.3688	5,586.95	6,063.87	0.0000	4.3300	50.0000	0.0000	(0.6720)	(0.0842)	0.0000	1	(0.7562)	01/06/2025
600007.SH	12/23/2024	SDB3260962422	2,800.00	3.3688	8,690.81	9,432.68	0.0000	4.3300	50.0000	0.0000	(1.0453)	(0.1310)	0.0000	1	(1.1763)	01/06/2025
600007.SH	12/23/2024	SDB3260962422	600.00	3.3688	1,862.32	2,021.29	0.0000	4.3300	50.0000	0.0000	(0.2240)	(0.0281)	0.0000	1	(0.2521)	01/06/2025
600007.SH	12/23/2024	SDB3260962422	300.00	3.3688	931.16	1,010.64	0.0000	4.3300	50.0000	0.0000	(0.1120)	(0.0140)	0.0000	1	(0.1260)	01/06/2025
600007.SH	12/23/2024	SDB3260962422	1,200.00	3.3688	3,724.63	4,042.58	0.0000	4.3300	50.0000	0.0000	(0.4480)	(0.0561)	0.0000	1	(0.5041)	01/06/2025
600007.SH	12/23/2024	SDB3260962422	100.00	3.3688	310.39	336.88	0.0000	4.3300	50.0000	0.0000	(0.0373)	(0.0047)	0.0000	1	(0.0420)	01/06/2025
600007.SH	12/23/2024	SDB3260962422	5,400.00	3.3688	16,760.84	18,191.60	0.0000	4.3300	50.0000	0.0000	(2.0160)	(0.2527)	0.0000	1	(2.2686)	01/06/2025
600007.SH	12/23/2024	SDB3260962422	4,200.00	3.3688	13,036.21	14,149.02	0.0000	4.3300	50.0000	0.0000	(1.5680)	(0.1965)	0.0000	1	(1.7645)	01/06/2025
600007.SH	12/23/2024	SDB3260962422	3,800.00	3.3688	11,794.67	12,801.49	0.0000	4.3300	50.0000	0.0000	(1.4186)	(0.1778)	0.0000	1	(1.5964)	01/06/2025
600007.SH	12/23/2024	SDB3260962422	3,000.00	3.3688	9,311.58	10,106.44	0.0000	4.3300	50.0000	0.0000	(1.1200)	(0.1404)	0.0000	1	(1.2603)	01/06/2025
600007.SH	12/23/2024	SDB3260962422	2,400.00	3.3688	7,449.26	8,085.15	0.0000	4.3300	50.0000	0.0000	(0.8960)	(0.1123)	0.0000	1	(1.0083)	01/06/2025
600007.SH	12/23/2024	SDB3260962422	15,200.00	3.3688	47,178.67	51,205.97	0.0000	4.3300	50.0000	0.0000	(5.6745)	(0.7112)	0.0000	1	(6.3857)	01/06/2025
600007.SH	12/23/2024	SDB3260962422	1,400.00	3.3688	4,345.40	4,716.34	0.0000	4.3300	50.0000	0.0000	(0.5227)	(0.0655)	0.0000	1	(0.5882)	01/06/2025
600007.SH	12/23/2024	SDB3260962422	100.00	3.3688	310.39	336.88	0.0000	4.3300	50.0000	0.0000	(0.0373)	(0.0047)	0.0000	1	(0.0420)	01/06/2025
600007.SH	12/23/2024	SDB3260962422	10,300.00	3.3688	31,969.76	34,698.78	0.0000	4.3300	50.0000	0.0000	(3.8453)	(0.4819)	0.0000	1	(4.3272)	01/06/2025
600007.SH	12/23/2024	SDB3260962422	9,800.00	3.3688	30,417.83	33,014.38	0.0000	4.3300	50.0000	0.0000	(3.6586)	(0.4585)	0.0000	1	(4.1171)	01/06/2025
600007.SH	12/23/2024	SDB3260962422	800.00	3.3688	2,483.09	2,695.05	0.0000	4.3300	50.0000	0.0000	(0.2987)	(0.0374)	0.0000	1	(0.3361)	01/06/2025
600007.SH	12/23/2024	SDB3260962422	1,200.00	3.3688	3,724.63	4,042.58	0.0000	4.3300	50.0000	0.0000	(0.4480)	(0.0561)	0.0000	1	(0.5041)	01/06/2025
600007.SH	12/23/2024	SDB3260962422	800.00	3.3688	2,483.09	2,695.05	0.0000	4.3300	50.0000	0.0000	(0.2987)	(0.0374)	0.0000	1	(0.3361)	01/06/2025
600007.SH	12/23/2024	SDB3260962422	3,900.00	3.3688	12,105.05	13,138.37	0.0000	4.3300	50.0000	0.0000	(1.4560)	(0.1825)	0.0000	1	(1.6384)	01/06/2025
600007.SH	12/20/2024	SDB3260962422	700.00	3.3668	2,280.38	2,356.74	0.0000	4.3300	50.0000	0.0000	(0.8228)	(0.0982)	0.0000	3	(0.9210)	01/06/2025
600007.SH	12/20/2024	SDB3260962422	800.00	3.3668	2,600.45	2,693.42	0.0000	4.3300	50.0000	0.0000	(0.9383)	(0.1122)	0.0000	3	(1.0506)	01/06/2025
600007.SH	12/20/2024	SDB3260962422	400.00	3.3668	1,278.34	1,346.71	0.0000	4.3300	50.0000	0.0000	(0.4613)	(0.0561)	0.0000	3	(0.5174)	01/06/2025
600007.SH	12/20/2024	SDB3260962422	6,200.00	3.3668	19,736.72	20,873.99	0.0000	4.3300	50.0000	0.0000	(7.1217)	(0.8697)	0.0000	3	(7.9914)	01/06/2025
600007.SH	12/20/2024	SDB3260962422	400.00	3.3668	1,245.56	1,346.71	0.0000	4.3300	50.0000	0.0000	(0.4940)	(0.0561)	0.0000	3	(0.5056)	01/06/2025
600007.SH	12/20/2024	SDB3260962422	2,200.00	3.3668	6,869.29	7,406.90	0.0000	4.3300	50.0000	0.0000	(2.4787)	(0.3086)	0.0000	3	(2.7873)	01/06/2025
600007.SH	12/20/2024	SDB3260962422	1,800.00	3.3668	5,586.95	6,060.19	0.0000	4.3300	50.0000	0.0000	(2.0160)	(0.2525)	0.0000	3	(2.2685)	01/06/2025
600007.SH	12/20/2024	SDB3260962422	4,000.00	3.3668	12,415.44	13,467.09	0.0000	4.3300	50.0000	0.0000	(4.4799)	(0.5611)	0.0000	3	(5.0410)	01/06/2025
600007.SH	12/20/2024	SDB3260962422	500.00	3.3668	1,551.93	1,683.39	0.0000	4.3300	50.0000	0.0000	(0.5600)	(0.0701)	0.0000	3	(0.6301)	01/06/2025
600007.SH	12/20/2024	SDB3260962422	2,200.00	3.3668	6,828.49	7,406.90	0.0000	4.3300	50.0000	0.0000	(2.4639)	(0.3086)	0.0000	3	(2.7726)	01/06/2025
600007.SH	12/20/2024	SDB3260962422	11,700.00	3.3668	36,315.16	39,391.23	0.0000	4.3300	50.0000	0.0000	(13.1037)	(1.6413)	0.0000	3	(14.7450)	01/06/2025
600007.SH	12/20/2024	SDB3260962422	8,100.00	3.3668	25,141.27	27,270.85	0.0000	4.3300	50.0000	0.0000	(9.0718)	(1.1363)	0.0000	3	(10.2081)	01/06/2025
600007.SH	12/20/2024	SDB3260962422	400.00	3.3668	1,241.54	1,346.71	0.0000	4.3300	50.0000	0.0000	(0.4480)	(0.0561)	0.0000	3	(0.5041)	01/06/2025
600007.SH	12/20/2024	SDB3260962422	1,600.00	3.3668	4,966.18	5,386.84	0.0000	4.3300	50.0000	0.0000	(1.7920)	(0.2245)	0.0000	3	(2.0164)	01/06/2025
600007.SH	12/20/2024	SDB3260962422	4,400.00	3.3668	13,656.98	14,813.80	0.0000	4.3300	50.0000	0.0000	(4.9279)	(0.6172)	0.0000	3	(5.5451)	01/06/2025
600007.SH	12/20/2024	SDB3260962422	2,400.00	3.3668	7,449.26	8,080.25	0.0000	4.3300	50.0000	0.0000	(2.6879)	(0.3367)	0.0000	3	(3.0246)	01/06/2025
600007.SH	12/20/2024	SDB3260962422	300.00	3.3668	931.16	1,010.03	0.0000	4.3300	50.0000	0.0000	(0.3360)	(0.0421)	0.0000	3	(0.3781)	01/06/2025
600007.SH	12/20/2024	SDB3260962422	1,800.00	3.3668	5,586.95	6,060.19	0.0000	4.3300	50.0000	0.0000	(2.0160)	(0.2525)	0.0000	3	(2.2685)	01/06/2025
600007.SH	12/20/2024	SDB3260962422	3,900.00	3.3668	12,105.05	13,130.41	0.0000	4.3300	50.0000	0.0000	(4.3679)	(0.5471)	0.0000	3	(4.9150)	01/06/2025
600007.SH	12/20/2024	SDB3260962422	11,000.00	3.3668	34,142.46	37,034.49	0.0000	4.3300	50.0000	0.0000	(12.3197)	(1.5431)	0.0000	3	(13.8628)	01/06/2025
600007.SH	12/20/2024	SDB3260962422	12,800.00	3.3668	39,729.41	43,094.68	0.0000	4.3300	50.0000	0.0000	(14.3357)	(1.7956)	0.0000	3	(16.1313)	01/06/2025
600007.SH	12/20/2024	SDB3260962422	34,900.00	3.3668	108,324.71	117,500.34	0.0000	4.3300	50.0000	0.0000	(38.0872)	(4.8958)	0.0000	3	(43.9830)	01/06/2025
600007.SH	12/20/2024	SDB3260962422	4,300.00	3.3668	13,346.60	14,477.12	0.0000	4.3300	50.0000	0.0000	(4.8159)	(0.6032)	0.0000	3	(5.4191)	01/06/2025
600007.SH	12/20/2024	SDB3260962422	7,800.00	3.3668	24,210.11	26,260.82	0.0000	4.3300	50.0000	0.0000	(8.7358)	(1.0942)	0.0000	3	(9.8300)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHINA WORLD TRADE CENTER COMPANY LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600007.SH	12/20/2024	SDB3260962422	1,200.00	3.3668	3,724.63	4,040.13	0.0000	4.3300	50.0000	0.0000	(1.3440)	(0.1683)	0.0000	3	(1.5123)	01/06/2025
600007.SH	12/20/2024	SDB3260962422	1,300.00	3.3668	4,035.02	4,376.80	0.0000	4.3300	50.0000	0.0000	(1.4560)	(0.1824)	0.0000	3	(1.6383)	01/06/2025
600007.SH	12/20/2024	SDB3260962422	3,100.00	3.3668	9,621.97	10,436.99	0.0000	4.3300	50.0000	0.0000	(3.4719)	(0.4349)	0.0000	3	(3.9068)	01/06/2025
600007.SH	12/20/2024	SDB3260962422	7,400.00	3.3668	22,968.56	24,914.11	0.0000	4.3300	50.0000	0.0000	(8.2878)	(1.0381)	0.0000	3	(9.3259)	01/06/2025
600007.SH	12/20/2024	SDB3260962422	3,000.00	3.3668	9,311.58	10,100.32	0.0000	4.3300	50.0000	0.0000	(3.3599)	(0.4208)	0.0000	3	(3.7808)	01/06/2025
600007.SH	12/20/2024	SDB3260962422	1,700.00	3.3668	5,276.56	5,723.51	0.0000	4.3300	50.0000	0.0000	(1.9040)	(0.2385)	0.0000	3	(2.1424)	01/06/2025
600007.SH	12/20/2024	SDB3260962422	1,100.00	3.3668	3,414.25	3,703.45	0.0000	4.3300	50.0000	0.0000	(1.2320)	(0.1543)	0.0000	3	(1.3863)	01/06/2025
600007.SH	12/20/2024	SDB3260962422	1,300.00	3.3668	4,035.02	4,376.80	0.0000	4.3300	50.0000	0.0000	(1.4560)	(0.1824)	0.0000	3	(1.6383)	01/06/2025
600007.SH	12/20/2024	SDB3260962422	3,600.00	3.3668	11,173.90	12,120.38	0.0000	4.3300	50.0000	0.0000	(4.0319)	(0.5050)	0.0000	3	(4.5369)	01/06/2025
600007.SH	12/20/2024	SDB3260962422	1,800.00	3.3668	5,586.95	6,060.19	0.0000	4.3300	50.0000	0.0000	(2.0160)	(0.2525)	0.0000	3	(2.2685)	01/06/2025
600007.SH	12/20/2024	SDB3260962422	2,800.00	3.3668	8,690.81	9,426.96	0.0000	4.3300	50.0000	0.0000	(3.1359)	(0.3928)	0.0000	3	(3.5287)	01/06/2025
600007.SH	12/20/2024	SDB3260962422	600.00	3.3668	1,862.32	2,020.06	0.0000	4.3300	50.0000	0.0000	(0.6720)	(0.0842)	0.0000	3	(0.7562)	01/06/2025
600007.SH	12/20/2024	SDB3260962422	300.00	3.3668	931.16	1,010.03	0.0000	4.3300	50.0000	0.0000	(0.3360)	(0.0421)	0.0000	3	(0.3781)	01/06/2025
600007.SH	12/20/2024	SDB3260962422	1,200.00	3.3668	3,724.63	4,040.13	0.0000	4.3300	50.0000	0.0000	(1.3440)	(0.1683)	0.0000	3	(1.5123)	01/06/2025
600007.SH	12/20/2024	SDB3260962422	100.00	3.3668	310.39	336.68	0.0000	4.3300	50.0000	0.0000	(0.1120)	(0.0140)	0.0000	3	(0.1260)	01/06/2025
600007.SH	12/20/2024	SDB3260962422	5,400.00	3.3668	16,760.84	18,180.57	0.0000	4.3300	50.0000	0.0000	(6.0479)	(0.7575)	0.0000	3	(6.8054)	01/06/2025
600007.SH	12/20/2024	SDB3260962422	4,200.00	3.3668	13,036.21	14,140.44	0.0000	4.3300	50.0000	0.0000	(4.7039)	(0.5892)	0.0000	3	(5.2931)	01/06/2025
600007.SH	12/20/2024	SDB3260962422	1,900.00	3.3668	5,897.33	6,396.87	0.0000	4.3300	50.0000	0.0000	(2.1280)	(0.2665)	0.0000	3	(2.3945)	01/06/2025
600007.SH	12/20/2024	SDB3260962422	3,800.00	3.3668	11,794.67	12,793.73	0.0000	4.3300	50.0000	0.0000	(4.2559)	(0.5331)	0.0000	3	(4.7890)	01/06/2025
600007.SH	12/20/2024	SDB3260962422	3,000.00	3.3668	9,311.58	10,100.32	0.0000	4.3300	50.0000	0.0000	(3.3599)	(0.4208)	0.0000	3	(3.7808)	01/06/2025
600007.SH	12/20/2024	SDB3260962422	2,400.00	3.3668	7,449.26	8,080.25	0.0000	4.3300	50.0000	0.0000	(2.6879)	(0.3367)	0.0000	3	(3.0246)	01/06/2025
600007.SH	12/20/2024	SDB3260962422	15,200.00	3.3668	47,178.67	51,174.93	0.0000	4.3300	50.0000	0.0000	(17.0236)	(2.1323)	0.0000	3	(19.1559)	01/06/2025
600007.SH	12/20/2024	SDB3260962422	1,400.00	3.3668	4,345.40	4,713.48	0.0000	4.3300	50.0000	0.0000	(1.5680)	(0.1964)	0.0000	3	(1.7644)	01/06/2025
600007.SH	12/20/2024	SDB3260962422	100.00	3.3668	310.39	336.68	0.0000	4.3300	50.0000	0.0000	(0.1120)	(0.0140)	0.0000	3	(0.1260)	01/06/2025
600007.SH	12/20/2024	SDB3260962422	10,300.00	3.3668	31,969.76	34,677.75	0.0000	4.3300	50.0000	0.0000	(11.5358)	(1.4449)	0.0000	3	(12.9807)	01/06/2025
600007.SH	12/20/2024	SDB3260962422	9,800.00	3.3668	30,417.83	32,994.37	0.0000	4.3300	50.0000	0.0000	(10.9758)	(1.3748)	0.0000	3	(12.3505)	01/06/2025
600007.SH	12/20/2024	SDB3260962422	800.00	3.3668	2,483.09	2,693.42	0.0000	4.3300	50.0000	0.0000	(0.8960)	(0.1122)	0.0000	3	(1.0082)	01/06/2025
600007.SH	12/20/2024	SDB3260962422	1,200.00	3.3668	3,724.63	4,040.13	0.0000	4.3300	50.0000	0.0000	(1.3440)	(0.1683)	0.0000	3	(1.5123)	01/06/2025
600007.SH	12/20/2024	SDB3260962422	800.00	3.3668	2,483.09	2,693.42	0.0000	4.3300	50.0000	0.0000	(0.8960)	(0.1122)	0.0000	3	(1.0082)	01/06/2025
600007.SH	12/20/2024	SDB3260962422	3,900.00	3.3668	12,105.05	13,130.41	0.0000	4.3300	50.0000	0.0000	(4.3679)	(0.5471)	0.0000	3	(4.9150)	01/06/2025
600007.SH	12/19/2024	SDB3260962422	700.00	3.3359	2,280.38	2,335.14	0.0000	4.5800	50.0000	0.0000	(0.2901)	(0.0324)	0.0000	1	(0.3225)	01/06/2025
600007.SH	12/19/2024	SDB3260962422	800.00	3.3359	2,600.45	2,668.73	0.0000	4.5800	50.0000	0.0000	(0.3308)	(0.0371)	0.0000	1	(0.3679)	01/06/2025
600007.SH	12/19/2024	SDB3260962422	400.00	3.3359	1,278.34	1,334.37	0.0000	4.5800	50.0000	0.0000	(0.1626)	(0.0185)	0.0000	1	(0.1812)	01/06/2025
600007.SH	12/19/2024	SDB3260962422	6,200.00	3.3359	19,736.72	20,682.69	0.0000	4.5800	50.0000	0.0000	(2.5109)	(0.2873)	0.0000	1	(2.7982)	01/06/2025
600007.SH	12/19/2024	SDB3260962422	400.00	3.3359	1,245.56	1,334.37	0.0000	4.5800	50.0000	0.0000	(0.1585)	(0.0185)	0.0000	1	(0.1770)	01/06/2025
600007.SH	12/19/2024	SDB3260962422	2,200.00	3.3359	6,869.29	7,339.02	0.0000	4.5800	50.0000	0.0000	(0.8739)	(0.1019)	0.0000	1	(0.9759)	01/06/2025
600007.SH	12/19/2024	SDB3260962422	1,800.00	3.3359	5,586.95	6,004.65	0.0000	4.5800	50.0000	0.0000	(0.7108)	(0.0834)	0.0000	1	(0.7942)	01/06/2025
600007.SH	12/19/2024	SDB3260962422	4,000.00	3.3359	12,415.44	13,343.67	0.0000	4.5800	50.0000	0.0000	(1.5795)	(0.1853)	0.0000	1	(1.7648)	01/06/2025
600007.SH	12/19/2024	SDB3260962422	500.00	3.3359	1,551.93	1,667.96	0.0000	4.5800	50.0000	0.0000	(0.1974)	(0.0232)	0.0000	1	(0.2206)	01/06/2025
600007.SH	12/19/2024	SDB3260962422	2,200.00	3.3359	6,828.49	7,339.02	0.0000	4.5800	50.0000	0.0000	(0.8687)	(0.1019)	0.0000	1	(0.9707)	01/06/2025
600007.SH	12/19/2024	SDB3260962422	11,700.00	3.3359	36,315.16	39,030.24	0.0000	4.5800	50.0000	0.0000	(4.6201)	(0.5421)	0.0000	1	(5.1622)	01/06/2025
600007.SH	12/19/2024	SDB3260962422	8,100.00	3.3359	25,141.27	27,020.94	0.0000	4.5800	50.0000	0.0000	(3.1985)	(0.3753)	0.0000	1	(3.5738)	01/06/2025
600007.SH	12/19/2024	SDB3260962422	400.00	3.3359	1,241.54	1,334.37	0.0000	4.5800	50.0000	0.0000	(0.1580)	(0.0185)	0.0000	1	(0.1765)	01/06/2025
600007.SH	12/19/2024	SDB3260962422	1,600.00	3.3359	4,966.18	5,337.47	0.0000	4.5800	50.0000	0.0000	(0.6318)	(0.0741)	0.0000	1	(0.7059)	01/06/2025
600007.SH	12/19/2024	SDB3260962422	4,400.00	3.3359	13,656.98	14,678.04	0.0000	4.5800	50.0000	0.0000	(1.7375)	(0.2039)	0.0000	1	(1.9413)	01/06/2025
600007.SH	12/19/2024	SDB3260962422	2,400.00	3.3359	7,449.26	8,006.20	0.0000	4.5800	50.0000	0.0000	(0.9477)	(0.1112)	0.0000	1	(1.0589)	01/06/2025
600007.SH	12/19/2024	SDB3260962422	300.00	3.3359	931.16	1,000.78	0.0000	4.5800	50.0000	0.0000	(0.1185)	(0.0139)	0.0000	1	(0.1324)	01/06/2025
600007.SH	12/19/2024	SDB3260962422	1,800.00	3.3359	5,586.95	6,004.65	0.0000	4.5800	50.0000	0.0000	(0.7108)	(0.0834)	0.0000	1	(0.7942)	01/06/2025
600007.SH	12/19/2024	SDB3260962422	3,900.00	3.3359	12,105.05	13,010.08	0.0000	4.5800	50.0000	0.0000	(1.5400)	(0.1807)	0.0000	1	(1.7207)	01/06/2025
600007.SH	12/19/2024	SDB3260962422	11,000.00	3.3359	34,142.46	36,695.10	0.0000	4.5800	50.0000	0.0000	(4.3437)	(0.5097)	0.0000	1	(4.8533)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHINA WORLD TRADE CENTER COMPANY LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600007.SH	12/19/2024	SDB3260962422	12,800.00	3.3359	39,729.41	42,699.75	0.0000	4.5800	50.0000	0.0000	(5.0545)	(0.5931)	0.0000	1	(5.6475)	01/06/2025
600007.SH	12/19/2024	SDB3260962422	34,900.00	3.3359	108,324.71	116,423.54	0.0000	4.5800	50.0000	0.0000	(13.7813)	(1.6170)	0.0000	1	(15.3983)	01/06/2025
600007.SH	12/19/2024	SDB3260962422	4,300.00	3.3359	13,346.60	14,344.45	0.0000	4.5800	50.0000	0.0000	(1.6980)	(0.1992)	0.0000	1	(1.8972)	01/06/2025
600007.SH	12/19/2024	SDB3260962422	7,800.00	3.3359	24,210.11	26,020.16	0.0000	4.5800	50.0000	0.0000	(3.0801)	(0.3614)	0.0000	1	(3.4415)	01/06/2025
600007.SH	12/19/2024	SDB3260962422	1,200.00	3.3359	3,724.63	4,003.10	0.0000	4.5800	50.0000	0.0000	(0.4739)	(0.0556)	0.0000	1	(0.5295)	01/06/2025
600007.SH	12/19/2024	SDB3260962422	1,300.00	3.3359	4,035.02	4,336.69	0.0000	4.5800	50.0000	0.0000	(0.5133)	(0.0602)	0.0000	1	(0.5736)	01/06/2025
600007.SH	12/19/2024	SDB3260962422	3,100.00	3.3359	9,621.97	10,341.35	0.0000	4.5800	50.0000	0.0000	(1.2241)	(0.1436)	0.0000	1	(1.3678)	01/06/2025
600007.SH	12/19/2024	SDB3260962422	7,400.00	3.3359	22,968.56	24,685.79	0.0000	4.5800	50.0000	0.0000	(2.9221)	(0.3429)	0.0000	1	(3.2650)	01/06/2025
600007.SH	12/19/2024	SDB3260962422	3,000.00	3.3359	9,311.58	10,007.75	0.0000	4.5800	50.0000	0.0000	(1.1846)	(0.1390)	0.0000	1	(1.3236)	01/06/2025
600007.SH	12/19/2024	SDB3260962422	1,700.00	3.3359	5,276.56	5,671.06	0.0000	4.5800	50.0000	0.0000	(0.6713)	(0.0788)	0.0000	1	(0.7501)	01/06/2025
600007.SH	12/19/2024	SDB3260962422	1,100.00	3.3359	3,414.25	3,669.51	0.0000	4.5800	50.0000	0.0000	(0.4344)	(0.0510)	0.0000	1	(0.4853)	01/06/2025
600007.SH	12/19/2024	SDB3260962422	1,300.00	3.3359	4,035.02	4,336.69	0.0000	4.5800	50.0000	0.0000	(0.5133)	(0.0602)	0.0000	1	(0.5736)	01/06/2025
600007.SH	12/19/2024	SDB3260962422	3,600.00	3.3359	11,173.90	12,009.30	0.0000	4.5800	50.0000	0.0000	(1.4216)	(0.1668)	0.0000	1	(1.5884)	01/06/2025
600007.SH	12/19/2024	SDB3260962422	1,800.00	3.3359	5,586.95	6,004.65	0.0000	4.5800	50.0000	0.0000	(0.7108)	(0.0834)	0.0000	1	(0.7942)	01/06/2025
600007.SH	12/19/2024	SDB3260962422	2,800.00	3.3359	8,690.81	9,340.57	0.0000	4.5800	50.0000	0.0000	(1.1057)	(0.1297)	0.0000	1	(1.2354)	01/06/2025
600007.SH	12/19/2024	SDB3260962422	600.00	3.3359	1,862.32	2,001.55	0.0000	4.5800	50.0000	0.0000	(0.2369)	(0.0278)	0.0000	1	(0.2647)	01/06/2025
600007.SH	12/19/2024	SDB3260962422	300.00	3.3359	931.16	1,000.78	0.0000	4.5800	50.0000	0.0000	(0.1185)	(0.0139)	0.0000	1	(0.1324)	01/06/2025
600007.SH	12/19/2024	SDB3260962422	1,200.00	3.3359	3,724.63	4,003.10	0.0000	4.5800	50.0000	0.0000	(0.4739)	(0.0556)	0.0000	1	(0.5295)	01/06/2025
600007.SH	12/19/2024	SDB3260962422	100.00	3.3359	310.39	333.59	0.0000	4.5800	50.0000	0.0000	(0.0395)	(0.0046)	0.0000	1	(0.0441)	01/06/2025
600007.SH	12/19/2024	SDB3260962422	5,400.00	3.3359	16,760.84	18,013.96	0.0000	4.5800	50.0000	0.0000	(2.1324)	(0.2502)	0.0000	1	(2.3825)	01/06/2025
600007.SH	12/19/2024	SDB3260962422	4,200.00	3.3359	13,036.21	14,010.86	0.0000	4.5800	50.0000	0.0000	(1.6585)	(0.1946)	0.0000	1	(1.8531)	01/06/2025
600007.SH	12/19/2024	SDB3260962422	6,400.00	3.3359	19,864.70	21,349.88	0.0000	4.5800	50.0000	0.0000	(2.5272)	(0.2965)	0.0000	1	(2.8238)	01/06/2025
600007.SH	12/19/2024	SDB3260962422	3,800.00	3.3359	11,794.67	12,676.49	0.0000	4.5800	50.0000	0.0000	(1.5005)	(0.1761)	0.0000	1	(1.6766)	01/06/2025
600007.SH	12/19/2024	SDB3260962422	3,000.00	3.3359	9,311.58	10,007.75	0.0000	4.5800	50.0000	0.0000	(1.1846)	(0.1390)	0.0000	1	(1.3236)	01/06/2025
600007.SH	12/19/2024	SDB3260962422	2,400.00	3.3359	7,449.26	8,006.20	0.0000	4.5800	50.0000	0.0000	(0.9477)	(0.1112)	0.0000	1	(1.0589)	01/06/2025
600007.SH	12/19/2024	SDB3260962422	15,200.00	3.3359	47,178.67	50,705.95	0.0000	4.5800	50.0000	0.0000	(6.0022)	(0.7042)	0.0000	1	(6.7064)	01/06/2025
600007.SH	12/19/2024	SDB3260962422	1,400.00	3.3359	4,345.40	4,670.29	0.0000	4.5800	50.0000	0.0000	(0.5528)	(0.0649)	0.0000	1	(0.6177)	01/06/2025
600007.SH	12/19/2024	SDB3260962422	100.00	3.3359	310.39	333.59	0.0000	4.5800	50.0000	0.0000	(0.0395)	(0.0046)	0.0000	1	(0.0441)	01/06/2025
600007.SH	12/19/2024	SDB3260962422	10,300.00	3.3359	31,969.76	34,359.96	0.0000	4.5800	50.0000	0.0000	(4.0673)	(0.4772)	0.0000	1	(4.5445)	01/06/2025
600007.SH	12/19/2024	SDB3260962422	9,800.00	3.3359	30,417.83	32,692.00	0.0000	4.5800	50.0000	0.0000	(3.8698)	(0.4541)	0.0000	1	(4.3239)	01/06/2025
600007.SH	12/19/2024	SDB3260962422	800.00	3.3359	2,483.09	2,668.73	0.0000	4.5800	50.0000	0.0000	(0.3159)	(0.0371)	0.0000	1	(0.3530)	01/06/2025
600007.SH	12/19/2024	SDB3260962422	1,200.00	3.3359	3,724.63	4,003.10	0.0000	4.5800	50.0000	0.0000	(0.4739)	(0.0556)	0.0000	1	(0.5295)	01/06/2025
600007.SH	12/19/2024	SDB3260962422	800.00	3.3359	2,483.09	2,668.73	0.0000	4.5800	50.0000	0.0000	(0.3159)	(0.0371)	0.0000	1	(0.3530)	01/06/2025
600007.SH	12/19/2024	SDB3260962422	3,900.00	3.3359	12,105.05	13,010.08	0.0000	4.5800	50.0000	0.0000	(1.5400)	(0.1807)	0.0000	1	(1.7207)	01/06/2025
600007.SH	12/18/2024	SDB3260962422	400.00	3.2146	1,278.34	1,285.83	0.0000	4.5800	50.0000	0.0000	(0.1626)	(0.0179)	0.0000	1	(0.1805)	01/06/2025
600007.SH	12/18/2024	SDB3260962422	6,200.00	3.2146	19,736.72	19,930.44	0.0000	4.5800	50.0000	0.0000	(2.5109)	(0.2768)	0.0000	1	(2.7878)	01/06/2025
600007.SH	12/18/2024	SDB3260962422	400.00	3.2146	1,245.56	1,285.83	0.0000	4.5800	50.0000	0.0000	(0.1585)	(0.0179)	0.0000	1	(0.1763)	01/06/2025
600007.SH	12/18/2024	SDB3260962422	2,200.00	3.2146	6,869.29	7,072.09	0.0000	4.5800	50.0000	0.0000	(0.8739)	(0.0982)	0.0000	1	(0.9721)	01/06/2025
600007.SH	12/18/2024	SDB3260962422	1,800.00	3.2146	5,586.95	5,786.26	0.0000	4.5800	50.0000	0.0000	(0.7108)	(0.0804)	0.0000	1	(0.7911)	01/06/2025
600007.SH	12/18/2024	SDB3260962422	4,000.00	3.2146	12,415.44	12,858.35	0.0000	4.5800	50.0000	0.0000	(1.5795)	(0.1786)	0.0000	1	(1.7581)	01/06/2025
600007.SH	12/18/2024	SDB3260962422	500.00	3.2146	1,551.93	1,607.29	0.0000	4.5800	50.0000	0.0000	(0.1974)	(0.0223)	0.0000	1	(0.2198)	01/06/2025
600007.SH	12/18/2024	SDB3260962422	2,200.00	3.2146	6,828.49	7,072.09	0.0000	4.5800	50.0000	0.0000	(0.8687)	(0.0982)	0.0000	1	(0.9670)	01/06/2025
600007.SH	12/18/2024	SDB3260962422	11,700.00	3.2146	36,315.16	37,610.67	0.0000	4.5800	50.0000	0.0000	(4.6201)	(0.5224)	0.0000	1	(5.1425)	01/06/2025
600007.SH	12/18/2024	SDB3260962422	8,100.00	3.2146	25,141.27	26,038.15	0.0000	4.5800	50.0000	0.0000	(3.1985)	(0.3616)	0.0000	1	(3.5602)	01/06/2025
600007.SH	12/18/2024	SDB3260962422	400.00	3.2146	1,241.54	1,285.83	0.0000	4.5800	50.0000	0.0000	(0.1580)	(0.0179)	0.0000	1	(0.1758)	01/06/2025
600007.SH	12/18/2024	SDB3260962422	1,600.00	3.2146	4,966.18	5,143.34	0.0000	4.5800	50.0000	0.0000	(0.6318)	(0.0714)	0.0000	1	(0.7032)	01/06/2025
600007.SH	12/18/2024	SDB3260962422	4,400.00	3.2146	13,656.98	14,144.18	0.0000	4.5800	50.0000	0.0000	(1.7375)	(0.1964)	0.0000	1	(1.9339)	01/06/2025
600007.SH	12/18/2024	SDB3260962422	2,400.00	3.2146	7,449.26	7,715.01	0.0000	4.5800	50.0000	0.0000	(0.9477)	(0.1072)	0.0000	1	(1.0549)	01/06/2025
600007.SH	12/18/2024	SDB3260962422	300.00	3.2146	931.16	964.38	0.0000	4.5800	50.0000	0.0000	(0.1185)	(0.0134)	0.0000	1	(0.1319)	01/06/2025
600007.SH	12/18/2024	SDB3260962422	1,800.00	3.2146	5,586.95	5,786.26	0.0000	4.5800	50.0000	0.0000	(0.7108)	(0.0804)	0.0000	1	(0.7911)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHINA WORLD TRADE CENTER COMPANY LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600007.SH	12/18/2024	SDB3260962422	3,900.00	3.2146	12,105.05	12,536.89	0.0000	4.5800	50.0000	0.0000	(1.5400)	(0.1741)	0.0000	1	(1.7142)	01/06/2025
600007.SH	12/18/2024	SDB3260962422	11,000.00	3.2146	34,142.46	35,360.46	0.0000	4.5800	50.0000	0.0000	(4.3437)	(0.4911)	0.0000	1	(4.8348)	01/06/2025
600007.SH	12/18/2024	SDB3260962422	12,800.00	3.2146	39,729.41	41,146.71	0.0000	4.5800	50.0000	0.0000	(5.0545)	(0.5715)	0.0000	1	(5.6259)	01/06/2025
600007.SH	12/18/2024	SDB3260962422	34,900.00	3.2146	108,324.71	112,189.09	0.0000	4.5800	50.0000	0.0000	(13.7813)	(1.5582)	0.0000	1	(15.3395)	01/06/2025
600007.SH	12/18/2024	SDB3260962422	4,300.00	3.2146	13,346.60	13,822.72	0.0000	4.5800	50.0000	0.0000	(1.6980)	(0.1920)	0.0000	1	(1.8900)	01/06/2025
600007.SH	12/18/2024	SDB3260962422	7,800.00	3.2146	24,210.11	25,073.78	0.0000	4.5800	50.0000	0.0000	(3.0801)	(0.3482)	0.0000	1	(3.4283)	01/06/2025
600007.SH	12/18/2024	SDB3260962422	1,200.00	3.2146	3,724.63	3,857.50	0.0000	4.5800	50.0000	0.0000	(0.4739)	(0.0536)	0.0000	1	(0.5274)	01/06/2025
600007.SH	12/18/2024	SDB3260962422	1,300.00	3.2146	4,035.02	4,178.96	0.0000	4.5800	50.0000	0.0000	(0.5133)	(0.0580)	0.0000	1	(0.5714)	01/06/2025
600007.SH	12/18/2024	SDB3260962422	3,100.00	3.2146	9,621.97	9,965.22	0.0000	4.5800	50.0000	0.0000	(1.2241)	(0.1384)	0.0000	1	(1.3625)	01/06/2025
600007.SH	12/18/2024	SDB3260962422	7,400.00	3.2146	22,968.56	23,787.94	0.0000	4.5800	50.0000	0.0000	(2.9221)	(0.3304)	0.0000	1	(3.2525)	01/06/2025
600007.SH	12/18/2024	SDB3260962422	3,000.00	3.2146	9,311.58	9,643.76	0.0000	4.5800	50.0000	0.0000	(1.1846)	(0.1339)	0.0000	1	(1.3186)	01/06/2025
600007.SH	12/18/2024	SDB3260962422	1,700.00	3.2146	5,276.56	5,464.80	0.0000	4.5800	50.0000	0.0000	(0.6713)	(0.0759)	0.0000	1	(0.7472)	01/06/2025
600007.SH	12/18/2024	SDB3260962422	1,100.00	3.2146	3,414.25	3,536.05	0.0000	4.5800	50.0000	0.0000	(0.4344)	(0.0491)	0.0000	1	(0.4835)	01/06/2025
600007.SH	12/18/2024	SDB3260962422	1,300.00	3.2146	4,035.02	4,178.96	0.0000	4.5800	50.0000	0.0000	(0.5133)	(0.0580)	0.0000	1	(0.5714)	01/06/2025
600007.SH	12/18/2024	SDB3260962422	3,600.00	3.2146	11,173.90	11,572.51	0.0000	4.5800	50.0000	0.0000	(1.4216)	(0.1607)	0.0000	1	(1.5823)	01/06/2025
600007.SH	12/18/2024	SDB3260962422	1,800.00	3.2146	5,586.95	5,786.26	0.0000	4.5800	50.0000	0.0000	(0.7108)	(0.0804)	0.0000	1	(0.7911)	01/06/2025
600007.SH	12/18/2024	SDB3260962422	2,800.00	3.2146	8,690.81	9,000.84	0.0000	4.5800	50.0000	0.0000	(1.1057)	(0.1250)	0.0000	1	(1.2307)	01/06/2025
600007.SH	12/18/2024	SDB3260962422	600.00	3.2146	1,862.32	1,928.75	0.0000	4.5800	50.0000	0.0000	(0.2369)	(0.0268)	0.0000	1	(0.2637)	01/06/2025
600007.SH	12/18/2024	SDB3260962422	300.00	3.2146	931.16	964.38	0.0000	4.5800	50.0000	0.0000	(0.1185)	(0.0134)	0.0000	1	(0.1319)	01/06/2025
600007.SH	12/18/2024	SDB3260962422	1,200.00	3.2146	3,724.63	3,857.50	0.0000	4.5800	50.0000	0.0000	(0.4739)	(0.0536)	0.0000	1	(0.5274)	01/06/2025
600007.SH	12/18/2024	SDB3260962422	100.00	3.2146	310.39	321.46	0.0000	4.5800	50.0000	0.0000	(0.0395)	(0.0045)	0.0000	1	(0.0440)	01/06/2025
600007.SH	12/18/2024	SDB3260962422	5,400.00	3.2146	16,760.84	17,358.77	0.0000	4.5800	50.0000	0.0000	(2.1324)	(0.2411)	0.0000	1	(2.3734)	01/06/2025
600007.SH	12/18/2024	SDB3260962422	4,200.00	3.2146	13,036.21	13,501.27	0.0000	4.5800	50.0000	0.0000	(1.6585)	(0.1875)	0.0000	1	(1.8460)	01/06/2025
600007.SH	12/18/2024	SDB3260962422	6,400.00	3.2146	19,864.70	20,573.36	0.0000	4.5800	50.0000	0.0000	(2.5272)	(0.2857)	0.0000	1	(2.8130)	01/06/2025
600007.SH	12/18/2024	SDB3260962422	3,800.00	3.2146	11,794.67	12,215.43	0.0000	4.5800	50.0000	0.0000	(1.5005)	(0.1697)	0.0000	1	(1.6702)	01/06/2025
600007.SH	12/18/2024	SDB3260962422	3,000.00	3.2146	9,311.58	9,643.76	0.0000	4.5800	50.0000	0.0000	(1.1846)	(0.1339)	0.0000	1	(1.3186)	01/06/2025
600007.SH	12/18/2024	SDB3260962422	2,400.00	3.2146	7,449.26	7,715.01	0.0000	4.5800	50.0000	0.0000	(0.9477)	(0.1072)	0.0000	1	(1.0549)	01/06/2025
600007.SH	12/18/2024	SDB3260962422	15,200.00	3.2146	47,178.67	48,861.72	0.0000	4.5800	50.0000	0.0000	(6.0022)	(0.6786)	0.0000	1	(6.6808)	01/06/2025
600007.SH	12/18/2024	SDB3260962422	1,400.00	3.2146	4,345.40	4,500.42	0.0000	4.5800	50.0000	0.0000	(0.5528)	(0.0625)	0.0000	1	(0.6153)	01/06/2025
600007.SH	12/18/2024	SDB3260962422	100.00	3.2146	310.39	321.46	0.0000	4.5800	50.0000	0.0000	(0.0395)	(0.0045)	0.0000	1	(0.0440)	01/06/2025
600007.SH	12/18/2024	SDB3260962422	10,300.00	3.2146	31,969.76	33,110.25	0.0000	4.5800	50.0000	0.0000	(4.0673)	(0.4599)	0.0000	1	(4.5271)	01/06/2025
600007.SH	12/18/2024	SDB3260962422	9,800.00	3.2146	30,417.83	31,502.95	0.0000	4.5800	50.0000	0.0000	(3.8698)	(0.4375)	0.0000	1	(4.3074)	01/06/2025
600007.SH	12/18/2024	SDB3260962422	800.00	3.2146	2,483.09	2,571.67	0.0000	4.5800	50.0000	0.0000	(0.3159)	(0.0357)	0.0000	1	(0.3516)	01/06/2025
600007.SH	12/18/2024	SDB3260962422	1,200.00	3.2146	3,724.63	3,857.50	0.0000	4.5800	50.0000	0.0000	(0.4739)	(0.0536)	0.0000	1	(0.5274)	01/06/2025
600007.SH	12/18/2024	SDB3260962422	800.00	3.2146	2,483.09	2,571.67	0.0000	4.5800	50.0000	0.0000	(0.3159)	(0.0357)	0.0000	1	(0.3516)	01/06/2025
600007.SH	12/18/2024	SDB3260962422	3,900.00	3.2146	12,105.05	12,536.89	0.0000	4.5800	50.0000	0.0000	(1.5400)	(0.1741)	0.0000	1	(1.7142)	01/06/2025
600007.SH	12/17/2024	SDB3260962422	400.00	3.2947	1,278.34	1,317.89	0.0000	4.5800	50.0000	0.0000	(0.1626)	(0.0183)	0.0000	1	(0.1809)	01/06/2025
600007.SH	12/17/2024	SDB3260962422	6,200.00	3.2947	19,736.72	20,427.33	0.0000	4.5800	50.0000	0.0000	(2.5109)	(0.2837)	0.0000	1	(2.7947)	01/06/2025
600007.SH	12/17/2024	SDB3260962422	400.00	3.2947	1,245.56	1,317.89	0.0000	4.5800	50.0000	0.0000	(0.1585)	(0.0183)	0.0000	1	(0.1768)	01/06/2025
600007.SH	12/17/2024	SDB3260962422	2,200.00	3.2947	6,869.29	7,248.41	0.0000	4.5800	50.0000	0.0000	(0.8739)	(0.1007)	0.0000	1	(0.9746)	01/06/2025
600007.SH	12/17/2024	SDB3260962422	1,800.00	3.2947	5,586.95	5,930.51	0.0000	4.5800	50.0000	0.0000	(0.7108)	(0.0824)	0.0000	1	(0.7932)	01/06/2025
600007.SH	12/17/2024	SDB3260962422	4,000.00	3.2947	12,415.44	13,178.92	0.0000	4.5800	50.0000	0.0000	(1.5795)	(0.1830)	0.0000	1	(1.7626)	01/06/2025
600007.SH	12/17/2024	SDB3260962422	500.00	3.2947	1,551.93	1,647.37	0.0000	4.5800	50.0000	0.0000	(0.1974)	(0.0229)	0.0000	1	(0.2203)	01/06/2025
600007.SH	12/17/2024	SDB3260962422	2,200.00	3.2947	6,828.49	7,248.41	0.0000	4.5800	50.0000	0.0000	(0.8687)	(0.1007)	0.0000	1	(0.9694)	01/06/2025
600007.SH	12/17/2024	SDB3260962422	11,700.00	3.2947	36,315.16	38,548.34	0.0000	4.5800	50.0000	0.0000	(4.6201)	(0.5354)	0.0000	1	(5.1555)	01/06/2025
600007.SH	12/17/2024	SDB3260962422	8,100.00	3.2947	25,141.27	26,687.31	0.0000	4.5800	50.0000	0.0000	(3.1985)	(0.3707)	0.0000	1	(3.5692)	01/06/2025
600007.SH	12/17/2024	SDB3260962422	400.00	3.2947	1,241.54	1,317.89	0.0000	4.5800	50.0000	0.0000	(0.1580)	(0.0183)	0.0000	1	(0.1763)	01/06/2025
600007.SH	12/17/2024	SDB3260962422	1,600.00	3.2947	4,966.18	5,271.57	0.0000	4.5800	50.0000	0.0000	(0.6318)	(0.0732)	0.0000	1	(0.7050)	01/06/2025
600007.SH	12/17/2024	SDB3260962422	4,400.00	3.2947	13,656.98	14,496.81	0.0000	4.5800	50.0000	0.0000	(1.7375)	(0.2013)	0.0000	1	(1.9388)	01/06/2025
600007.SH	12/17/2024	SDB3260962422	2,400.00	3.2947	7,449.26	7,907.35	0.0000	4.5800	50.0000	0.0000	(0.9477)	(0.1098)	0.0000	1	(1.0575)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHINA WORLD TRADE CENTER COMPANY LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600007.SH	12/17/2024	SDB3260962422	300.00	3.2947	931.16	988.42	0.0000	4.5800	50.0000	0.0000	(0.1185)	(0.0137)	0.0000	1	(0.1322)	01/06/2025
600007.SH	12/17/2024	SDB3260962422	1,800.00	3.2947	5,586.95	5,930.51	0.0000	4.5800	50.0000	0.0000	(0.7108)	(0.0824)	0.0000	1	(0.7932)	01/06/2025
600007.SH	12/17/2024	SDB3260962422	3,900.00	3.2947	12,105.05	12,849.45	0.0000	4.5800	50.0000	0.0000	(1.5400)	(0.1785)	0.0000	1	(1.7185)	01/06/2025
600007.SH	12/17/2024	SDB3260962422	11,000.00	3.2947	34,142.46	36,242.03	0.0000	4.5800	50.0000	0.0000	(4.3437)	(0.5034)	0.0000	1	(4.8470)	01/06/2025
600007.SH	12/17/2024	SDB3260962422	12,800.00	3.2947	39,729.41	42,172.54	0.0000	4.5800	50.0000	0.0000	(5.0545)	(0.5857)	0.0000	1	(5.6402)	01/06/2025
600007.SH	12/17/2024	SDB3260962422	34,900.00	3.2947	108,324.71	114,986.08	0.0000	4.5800	50.0000	0.0000	(13.7813)	(1.5970)	0.0000	1	(15.3783)	01/06/2025
600007.SH	12/17/2024	SDB3260962422	4,300.00	3.2947	13,346.60	14,167.34	0.0000	4.5800	50.0000	0.0000	(1.6980)	(0.1968)	0.0000	1	(1.8948)	01/06/2025
600007.SH	12/17/2024	SDB3260962422	7,800.00	3.2947	24,210.11	25,698.89	0.0000	4.5800	50.0000	0.0000	(3.0801)	(0.3569)	0.0000	1	(3.4370)	01/06/2025
600007.SH	12/17/2024	SDB3260962422	1,200.00	3.2947	3,724.63	3,953.68	0.0000	4.5800	50.0000	0.0000	(0.4739)	(0.0549)	0.0000	1	(0.5288)	01/06/2025
600007.SH	12/17/2024	SDB3260962422	1,300.00	3.2947	4,035.02	4,283.15	0.0000	4.5800	50.0000	0.0000	(0.5133)	(0.0595)	0.0000	1	(0.5728)	01/06/2025
600007.SH	12/17/2024	SDB3260962422	3,100.00	3.2947	9,621.97	10,213.66	0.0000	4.5800	50.0000	0.0000	(1.2241)	(0.1419)	0.0000	1	(1.3660)	01/06/2025
600007.SH	12/17/2024	SDB3260962422	7,400.00	3.2947	22,968.56	24,381.00	0.0000	4.5800	50.0000	0.0000	(2.9221)	(0.3386)	0.0000	1	(3.2607)	01/06/2025
600007.SH	12/17/2024	SDB3260962422	3,000.00	3.2947	9,311.58	9,884.19	0.0000	4.5800	50.0000	0.0000	(1.1846)	(0.1373)	0.0000	1	(1.3219)	01/06/2025
600007.SH	12/17/2024	SDB3260962422	1,700.00	3.2947	5,276.56	5,601.04	0.0000	4.5800	50.0000	0.0000	(0.6713)	(0.0778)	0.0000	1	(0.7491)	01/06/2025
600007.SH	12/17/2024	SDB3260962422	1,100.00	3.2947	3,414.25	3,624.20	0.0000	4.5800	50.0000	0.0000	(0.4344)	(0.0503)	0.0000	1	(0.4847)	01/06/2025
600007.SH	12/17/2024	SDB3260962422	1,300.00	3.2947	4,035.02	4,283.15	0.0000	4.5800	50.0000	0.0000	(0.5133)	(0.0595)	0.0000	1	(0.5728)	01/06/2025
600007.SH	12/17/2024	SDB3260962422	3,600.00	3.2947	11,173.90	11,861.03	0.0000	4.5800	50.0000	0.0000	(1.4216)	(0.1647)	0.0000	1	(1.5863)	01/06/2025
600007.SH	12/17/2024	SDB3260962422	1,800.00	3.2947	5,586.95	5,930.51	0.0000	4.5800	50.0000	0.0000	(0.7108)	(0.0824)	0.0000	1	(0.7932)	01/06/2025
600007.SH	12/17/2024	SDB3260962422	2,800.00	3.2947	8,690.81	9,225.24	0.0000	4.5800	50.0000	0.0000	(1.1057)	(0.1281)	0.0000	1	(1.2338)	01/06/2025
600007.SH	12/17/2024	SDB3260962422	600.00	3.2947	1,862.32	1,976.84	0.0000	4.5800	50.0000	0.0000	(0.2369)	(0.0275)	0.0000	1	(0.2644)	01/06/2025
600007.SH	12/17/2024	SDB3260962422	300.00	3.2947	931.16	988.42	0.0000	4.5800	50.0000	0.0000	(0.1185)	(0.0137)	0.0000	1	(0.1322)	01/06/2025
600007.SH	12/17/2024	SDB3260962422	1,200.00	3.2947	3,724.63	3,953.68	0.0000	4.5800	50.0000	0.0000	(0.4739)	(0.0549)	0.0000	1	(0.5288)	01/06/2025
600007.SH	12/17/2024	SDB3260962422	100.00	3.2947	310.39	329.47	0.0000	4.5800	50.0000	0.0000	(0.0395)	(0.0046)	0.0000	1	(0.0441)	01/06/2025
600007.SH	12/17/2024	SDB3260962422	5,400.00	3.2947	16,760.84	17,791.54	0.0000	4.5800	50.0000	0.0000	(2.1324)	(0.2471)	0.0000	1	(2.3795)	01/06/2025
600007.SH	12/17/2024	SDB3260962422	4,200.00	3.2947	13,036.21	13,837.87	0.0000	4.5800	50.0000	0.0000	(1.6585)	(0.1922)	0.0000	1	(1.8507)	01/06/2025
600007.SH	12/17/2024	SDB3260962422	11,400.00	3.2947	35,384.00	37,559.92	0.0000	4.5800	50.0000	0.0000	(4.5016)	(0.5217)	0.0000	1	(5.0233)	01/06/2025
600007.SH	12/17/2024	SDB3260962422	3,800.00	3.2947	11,794.67	12,519.97	0.0000	4.5800	50.0000	0.0000	(1.5005)	(0.1739)	0.0000	1	(1.6744)	01/06/2025
600007.SH	12/17/2024	SDB3260962422	3,000.00	3.2947	9,311.58	9,884.19	0.0000	4.5800	50.0000	0.0000	(1.1846)	(0.1373)	0.0000	1	(1.3219)	01/06/2025
600007.SH	12/17/2024	SDB3260962422	2,400.00	3.2947	7,449.26	7,907.35	0.0000	4.5800	50.0000	0.0000	(0.9477)	(0.1098)	0.0000	1	(1.0575)	01/06/2025
600007.SH	12/17/2024	SDB3260962422	15,200.00	3.2947	47,178.67	50,079.90	0.0000	4.5800	50.0000	0.0000	(6.0022)	(0.6956)	0.0000	1	(6.6977)	01/06/2025
600007.SH	12/17/2024	SDB3260962422	1,400.00	3.2947	4,345.40	4,612.62	0.0000	4.5800	50.0000	0.0000	(0.5528)	(0.0641)	0.0000	1	(0.6169)	01/06/2025
600007.SH	12/17/2024	SDB3260962422	100.00	3.2947	310.39	329.47	0.0000	4.5800	50.0000	0.0000	(0.0395)	(0.0046)	0.0000	1	(0.0441)	01/06/2025
600007.SH	12/17/2024	SDB3260962422	10,300.00	3.2947	31,969.76	33,935.72	0.0000	4.5800	50.0000	0.0000	(4.0673)	(0.4713)	0.0000	1	(4.5386)	01/06/2025
600007.SH	12/17/2024	SDB3260962422	9,800.00	3.2947	30,417.83	32,288.35	0.0000	4.5800	50.0000	0.0000	(3.8698)	(0.4484)	0.0000	1	(4.3183)	01/06/2025
600007.SH	12/17/2024	SDB3260962422	800.00	3.2947	2,483.09	2,635.78	0.0000	4.5800	50.0000	0.0000	(0.3159)	(0.0366)	0.0000	1	(0.3525)	01/06/2025
600007.SH	12/17/2024	SDB3260962422	1,200.00	3.2947	3,724.63	3,953.68	0.0000	4.5800	50.0000	0.0000	(0.4739)	(0.0549)	0.0000	1	(0.5288)	01/06/2025
600007.SH	12/17/2024	SDB3260962422	800.00	3.2947	2,483.09	2,635.78	0.0000	4.5800	50.0000	0.0000	(0.3159)	(0.0366)	0.0000	1	(0.3525)	01/06/2025
600007.SH	12/17/2024	SDB3260962422	3,900.00	3.2947	12,105.05	12,849.45	0.0000	4.5800	50.0000	0.0000	(1.5400)	(0.1785)	0.0000	1	(1.7185)	01/06/2025
600007.SH	12/16/2024	SDB3260962422	400.00	3.2205	1,278.34	1,288.20	0.0000	4.5800	50.0000	0.0000	(0.1626)	(0.0179)	0.0000	1	(0.1805)	01/06/2025
600007.SH	12/16/2024	SDB3260962422	6,200.00	3.2205	19,736.72	19,967.06	0.0000	4.5800	50.0000	0.0000	(2.5109)	(0.2773)	0.0000	1	(2.7883)	01/06/2025
600007.SH	12/16/2024	SDB3260962422	400.00	3.2205	1,245.56	1,288.20	0.0000	4.5800	50.0000	0.0000	(0.1585)	(0.0179)	0.0000	1	(0.1764)	01/06/2025
600007.SH	12/16/2024	SDB3260962422	2,200.00	3.2205	6,869.29	7,085.09	0.0000	4.5800	50.0000	0.0000	(0.8739)	(0.0984)	0.0000	1	(0.9723)	01/06/2025
600007.SH	12/16/2024	SDB3260962422	1,800.00	3.2205	5,586.95	5,796.89	0.0000	4.5800	50.0000	0.0000	(0.7108)	(0.0805)	0.0000	1	(0.7913)	01/06/2025
600007.SH	12/16/2024	SDB3260962422	4,000.00	3.2205	12,415.44	12,881.98	0.0000	4.5800	50.0000	0.0000	(1.5795)	(0.1789)	0.0000	1	(1.7584)	01/06/2025
600007.SH	12/16/2024	SDB3260962422	500.00	3.2205	1,551.93	1,610.25	0.0000	4.5800	50.0000	0.0000	(0.1974)	(0.0224)	0.0000	1	(0.2198)	01/06/2025
600007.SH	12/16/2024	SDB3260962422	2,200.00	3.2205	6,828.49	7,085.09	0.0000	4.5800	50.0000	0.0000	(0.8687)	(0.0984)	0.0000	1	(0.9671)	01/06/2025
600007.SH	12/16/2024	SDB3260962422	11,700.00	3.2205	36,315.16	37,679.78	0.0000	4.5800	50.0000	0.0000	(4.6201)	(0.5233)	0.0000	1	(5.1434)	01/06/2025
600007.SH	12/16/2024	SDB3260962422	8,100.00	3.2205	25,141.27	26,086.00	0.0000	4.5800	50.0000	0.0000	(3.1985)	(0.3623)	0.0000	1	(3.5808)	01/06/2025
600007.SH	12/16/2024	SDB3260962422	400.00	3.2205	1,241.54	1,288.20	0.0000	4.5800	50.0000	0.0000	(0.1580)	(0.0179)	0.0000	1	(0.1758)	01/06/2025
600007.SH	12/16/2024	SDB3260962422	1,600.00	3.2205	4,966.18	5,152.79	0.0000	4.5800	50.0000	0.0000	(0.6318)	(0.0716)	0.0000	1	(0.7034)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHINA WORLD TRADE CENTER COMPANY LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600007.SH	12/16/2024	SDB3260962422	4,400.00	3.2205	13,656.98	14,170.17	0.0000	4.5800	50.0000	0.0000	(1.7375)	(0.1968)	0.0000	1	(1.9343)	01/06/2025
600007.SH	12/16/2024	SDB3260962422	2,400.00	3.2205	7,449.26	7,729.19	0.0000	4.5800	50.0000	0.0000	(0.9477)	(0.1073)	0.0000	1	(1.0551)	01/06/2025
600007.SH	12/16/2024	SDB3260962422	300.00	3.2205	931.16	966.15	0.0000	4.5800	50.0000	0.0000	(0.1185)	(0.0134)	0.0000	1	(0.1319)	01/06/2025
600007.SH	12/16/2024	SDB3260962422	1,800.00	3.2205	5,586.95	5,796.89	0.0000	4.5800	50.0000	0.0000	(0.7108)	(0.0805)	0.0000	1	(0.7913)	01/06/2025
600007.SH	12/16/2024	SDB3260962422	3,900.00	3.2205	12,105.05	12,559.93	0.0000	4.5800	50.0000	0.0000	(1.5400)	(0.1744)	0.0000	1	(1.7145)	01/06/2025
600007.SH	12/16/2024	SDB3260962422	11,000.00	3.2205	34,142.46	35,425.43	0.0000	4.5800	50.0000	0.0000	(4.3437)	(0.4920)	0.0000	1	(4.8357)	01/06/2025
600007.SH	12/16/2024	SDB3260962422	12,800.00	3.2205	39,729.41	41,222.32	0.0000	4.5800	50.0000	0.0000	(5.0545)	(0.5725)	0.0000	1	(5.6270)	01/06/2025
600007.SH	12/16/2024	SDB3260962422	34,900.00	3.2205	108,324.71	112,395.24	0.0000	4.5800	50.0000	0.0000	(13.7813)	(1.5610)	0.0000	1	(15.3424)	01/06/2025
600007.SH	12/16/2024	SDB3260962422	4,300.00	3.2205	13,346.60	13,848.12	0.0000	4.5800	50.0000	0.0000	(1.6980)	(0.1923)	0.0000	1	(1.8903)	01/06/2025
600007.SH	12/16/2024	SDB3260962422	7,800.00	3.2205	24,210.11	25,119.85	0.0000	4.5800	50.0000	0.0000	(3.0801)	(0.3489)	0.0000	1	(3.4290)	01/06/2025
600007.SH	12/16/2024	SDB3260962422	1,200.00	3.2205	3,724.63	3,864.59	0.0000	4.5800	50.0000	0.0000	(0.4739)	(0.0537)	0.0000	1	(0.5275)	01/06/2025
600007.SH	12/16/2024	SDB3260962422	1,300.00	3.2205	4,035.02	4,186.64	0.0000	4.5800	50.0000	0.0000	(0.5133)	(0.0581)	0.0000	1	(0.5715)	01/06/2025
600007.SH	12/16/2024	SDB3260962422	3,100.00	3.2205	9,621.97	9,983.53	0.0000	4.5800	50.0000	0.0000	(1.2241)	(0.1387)	0.0000	1	(1.3628)	01/06/2025
600007.SH	12/16/2024	SDB3260962422	7,400.00	3.2205	22,968.56	23,831.66	0.0000	4.5800	50.0000	0.0000	(2.9221)	(0.3310)	0.0000	1	(3.2531)	01/06/2025
600007.SH	12/16/2024	SDB3260962422	3,000.00	3.2205	9,311.58	9,661.48	0.0000	4.5800	50.0000	0.0000	(1.1846)	(0.1342)	0.0000	1	(1.3188)	01/06/2025
600007.SH	12/16/2024	SDB3260962422	1,700.00	3.2205	5,276.56	5,474.84	0.0000	4.5800	50.0000	0.0000	(0.0760)	(0.0000)	0.0000	1	(0.7473)	01/06/2025
600007.SH	12/16/2024	SDB3260962422	1,100.00	3.2205	3,414.25	3,542.54	0.0000	4.5800	50.0000	0.0000	(0.4344)	(0.0492)	0.0000	1	(0.4836)	01/06/2025
600007.SH	12/16/2024	SDB3260962422	1,300.00	3.2205	4,035.02	4,186.64	0.0000	4.5800	50.0000	0.0000	(0.5133)	(0.0581)	0.0000	1	(0.5715)	01/06/2025
600007.SH	12/16/2024	SDB3260962422	3,600.00	3.2205	11,173.90	11,593.78	0.0000	4.5800	50.0000	0.0000	(1.4216)	(0.1610)	0.0000	1	(1.5826)	01/06/2025
600007.SH	12/16/2024	SDB3260962422	1,800.00	3.2205	5,586.95	5,796.89	0.0000	4.5800	50.0000	0.0000	(0.7108)	(0.0805)	0.0000	1	(0.7913)	01/06/2025
600007.SH	12/16/2024	SDB3260962422	2,800.00	3.2205	8,690.81	9,017.38	0.0000	4.5800	50.0000	0.0000	(1.1057)	(0.1252)	0.0000	1	(1.2309)	01/06/2025
600007.SH	12/16/2024	SDB3260962422	600.00	3.2205	1,862.32	1,932.30	0.0000	4.5800	50.0000	0.0000	(0.2369)	(0.0268)	0.0000	1	(0.2638)	01/06/2025
600007.SH	12/16/2024	SDB3260962422	300.00	3.2205	931.16	966.15	0.0000	4.5800	50.0000	0.0000	(0.1185)	(0.0134)	0.0000	1	(0.1319)	01/06/2025
600007.SH	12/16/2024	SDB3260962422	1,200.00	3.2205	3,724.63	3,864.59	0.0000	4.5800	50.0000	0.0000	(0.4739)	(0.0537)	0.0000	1	(0.5275)	01/06/2025
600007.SH	12/16/2024	SDB3260962422	100.00	3.2205	310.39	322.05	0.0000	4.5800	50.0000	0.0000	(0.0395)	(0.0045)	0.0000	1	(0.0440)	01/06/2025
600007.SH	12/16/2024	SDB3260962422	5,400.00	3.2205	16,760.84	17,390.67	0.0000	4.5800	50.0000	0.0000	(2.1324)	(0.2415)	0.0000	1	(2.3739)	01/06/2025
600007.SH	12/16/2024	SDB3260962422	4,200.00	3.2205	13,036.21	13,526.07	0.0000	4.5800	50.0000	0.0000	(1.6585)	(0.1879)	0.0000	1	(1.8464)	01/06/2025
600007.SH	12/16/2024	SDB3260962422	17,100.00	3.2205	53,076.01	55,070.45	0.0000	4.5800	50.0000	0.0000	(6.7524)	(0.7649)	0.0000	1	(7.5173)	01/06/2025
600007.SH	12/16/2024	SDB3260962422	3,800.00	3.2205	11,794.67	12,237.88	0.0000	4.5800	50.0000	0.0000	(1.5005)	(0.1700)	0.0000	1	(1.6705)	01/06/2025
600007.SH	12/16/2024	SDB3260962422	3,000.00	3.2205	9,311.58	9,661.48	0.0000	4.5800	50.0000	0.0000	(1.1846)	(0.1342)	0.0000	1	(1.3188)	01/06/2025
600007.SH	12/16/2024	SDB3260962422	2,400.00	3.2205	7,449.26	7,729.19	0.0000	4.5800	50.0000	0.0000	(0.9477)	(0.1073)	0.0000	1	(1.0551)	01/06/2025
600007.SH	12/16/2024	SDB3260962422	15,200.00	3.2205	47,178.67	48,951.51	0.0000	4.5800	50.0000	0.0000	(6.0022)	(0.6799)	0.0000	1	(6.6821)	01/06/2025
600007.SH	12/16/2024	SDB3260962422	1,400.00	3.2205	4,345.40	4,508.69	0.0000	4.5800	50.0000	0.0000	(0.5528)	(0.0626)	0.0000	1	(0.6155)	01/06/2025
600007.SH	12/16/2024	SDB3260962422	100.00	3.2205	310.39	322.05	0.0000	4.5800	50.0000	0.0000	(0.0395)	(0.0045)	0.0000	1	(0.0440)	01/06/2025
600007.SH	12/16/2024	SDB3260962422	10,300.00	3.2205	31,969.76	33,171.09	0.0000	4.5800	50.0000	0.0000	(4.0673)	(0.4607)	0.0000	1	(4.5280)	01/06/2025
600007.SH	12/16/2024	SDB3260962422	9,800.00	3.2205	30,417.83	31,560.84	0.0000	4.5800	50.0000	0.0000	(3.8698)	(0.4383)	0.0000	1	(4.3082)	01/06/2025
600007.SH	12/16/2024	SDB3260962422	800.00	3.2205	2,483.09	2,576.40	0.0000	4.5800	50.0000	0.0000	(0.3159)	(0.0358)	0.0000	1	(0.3517)	01/06/2025
600007.SH	12/16/2024	SDB3260962422	1,200.00	3.2205	3,724.63	3,864.59	0.0000	4.5800	50.0000	0.0000	(0.4739)	(0.0537)	0.0000	1	(0.5275)	01/06/2025
600007.SH	12/16/2024	SDB3260962422	800.00	3.2205	2,483.09	2,576.40	0.0000	4.5800	50.0000	0.0000	(0.3159)	(0.0358)	0.0000	1	(0.3517)	01/06/2025
600007.SH	12/16/2024	SDB3260962422	3,900.00	3.2205	12,105.05	12,559.93	0.0000	4.5800	50.0000	0.0000	(1.5400)	(0.1744)	0.0000	1	(1.7145)	01/06/2025
600007.SH	12/13/2024	SDB3260962422	400.00	3.1531	1,278.34	1,261.23	0.0000	4.5800	50.0000	0.0000	(0.4879)	(0.0526)	0.0000	3	(0.5405)	01/06/2025
600007.SH	12/13/2024	SDB3260962422	6,200.00	3.1531	19,736.72	19,548.99	0.0000	4.5800	50.0000	0.0000	(7.5328)	(0.8145)	0.0000	3	(8.3474)	01/06/2025
600007.SH	12/13/2024	SDB3260962422	400.00	3.1531	1,245.56	1,261.23	0.0000	4.5800	50.0000	0.0000	(0.4754)	(0.0526)	0.0000	3	(0.5279)	01/06/2025
600007.SH	12/13/2024	SDB3260962422	2,200.00	3.1531	6,869.29	6,936.74	0.0000	4.5800	50.0000	0.0000	(2.6218)	(0.2890)	0.0000	3	(2.9108)	01/06/2025
600007.SH	12/13/2024	SDB3260962422	1,800.00	3.1531	5,586.95	5,675.51	0.0000	4.5800	50.0000	0.0000	(2.1324)	(0.2365)	0.0000	3	(2.3688)	01/06/2025
600007.SH	12/13/2024	SDB3260962422	4,000.00	3.1531	12,415.44	12,612.25	0.0000	4.5800	50.0000	0.0000	(4.7386)	(0.5255)	0.0000	3	(5.2641)	01/06/2025
600007.SH	12/13/2024	SDB3260962422	500.00	3.1531	1,551.93	1,576.53	0.0000	4.5800	50.0000	0.0000	(0.5923)	(0.0657)	0.0000	3	(0.6580)	01/06/2025
600007.SH	12/13/2024	SDB3260962422	2,200.00	3.1531	6,828.49	6,936.74	0.0000	4.5800	50.0000	0.0000	(2.6062)	(0.2890)	0.0000	3	(2.8952)	01/06/2025
600007.SH	12/13/2024	SDB3260962422	11,700.00	3.1531	36,315.16	36,890.84	0.0000	4.5800	50.0000	0.0000	(13.8603)	(1.5371)	0.0000	3	(15.3974)	01/06/2025
600007.SH	12/13/2024	SDB3260962422	8,100.00	3.1531	25,141.27	25,539.81	0.0000	4.5800	50.0000	0.0000	(9.5956)	(1.0642)	0.0000	3	(10.6597)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6



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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHINA WORLD TRADE CENTER COMPANY LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600007.SH	12/13/2024	SDB3260962422	400.00	3.1531	1,241.54	1,261.23	0.0000	4.5800	50.0000	0.0000	(0.4739)	(0.0526)	0.0000	3	(0.5264)	01/06/2025
600007.SH	12/13/2024	SDB3260962422	1,600.00	3.1531	4,966.18	5,044.90	0.0000	4.5800	50.0000	0.0000	(1.8954)	(0.2102)	0.0000	3	(2.1056)	01/06/2025
600007.SH	12/13/2024	SDB3260962422	4,400.00	3.1531	13,656.98	13,873.48	0.0000	4.5800	50.0000	0.0000	(5.2124)	(0.5781)	0.0000	3	(5.7905)	01/06/2025
600007.SH	12/13/2024	SDB3260962422	2,400.00	3.1531	7,449.26	7,567.35	0.0000	4.5800	50.0000	0.0000	(2.8431)	(0.3153)	0.0000	3	(3.1584)	01/06/2025
600007.SH	12/13/2024	SDB3260962422	300.00	3.1531	931.16	945.92	0.0000	4.5800	50.0000	0.0000	(0.3554)	(0.0394)	0.0000	3	(0.3948)	01/06/2025
600007.SH	12/13/2024	SDB3260962422	1,800.00	3.1531	5,586.95	5,675.51	0.0000	4.5800	50.0000	0.0000	(2.1324)	(0.2365)	0.0000	3	(2.3688)	01/06/2025
600007.SH	12/13/2024	SDB3260962422	3,900.00	3.1531	12,105.05	12,296.95	0.0000	4.5800	50.0000	0.0000	(4.6201)	(0.5124)	0.0000	3	(5.1325)	01/06/2025
600007.SH	12/13/2024	SDB3260962422	11,000.00	3.1531	34,142.46	34,683.69	0.0000	4.5800	50.0000	0.0000	(13.0310)	(1.4452)	0.0000	3	(14.4762)	01/06/2025
600007.SH	12/13/2024	SDB3260962422	12,800.00	3.1531	39,729.41	40,359.21	0.0000	4.5800	50.0000	0.0000	(15.1634)	(1.6816)	0.0000	3	(16.8450)	01/06/2025
600007.SH	12/13/2024	SDB3260962422	34,900.00	3.1531	108,324.71	110,041.90	0.0000	4.5800	50.0000	0.0000	(41.3439)	(4.5851)	0.0000	3	(45.9290)	01/06/2025
600007.SH	12/13/2024	SDB3260962422	4,300.00	3.1531	13,346.60	13,558.17	0.0000	4.5800	50.0000	0.0000	(5.0940)	(0.5649)	0.0000	3	(5.6589)	01/06/2025
600007.SH	12/13/2024	SDB3260962422	7,800.00	3.1531	24,210.11	24,593.89	0.0000	4.5800	50.0000	0.0000	(9.2402)	(1.0247)	0.0000	3	(10.2649)	01/06/2025
600007.SH	12/13/2024	SDB3260962422	1,200.00	3.1531	3,724.63	3,783.68	0.0000	4.5800	50.0000	0.0000	(1.4216)	(0.1577)	0.0000	3	(1.5792)	01/06/2025
600007.SH	12/13/2024	SDB3260962422	1,300.00	3.1531	4,035.02	4,098.98	0.0000	4.5800	50.0000	0.0000	(1.5400)	(0.1708)	0.0000	3	(1.7108)	01/06/2025
600007.SH	12/13/2024	SDB3260962422	3,100.00	3.1531	9,621.97	9,774.50	0.0000	4.5800	50.0000	0.0000	(3.6724)	(0.4073)	0.0000	3	(4.0797)	01/06/2025
600007.SH	12/13/2024	SDB3260962422	7,400.00	3.1531	22,968.56	23,332.67	0.0000	4.5800	50.0000	0.0000	(8.7663)	(0.9722)	0.0000	3	(9.7385)	01/06/2025
600007.SH	12/13/2024	SDB3260962422	3,000.00	3.1531	9,311.58	9,459.19	0.0000	4.5800	50.0000	0.0000	(3.5539)	(0.3941)	0.0000	3	(3.9481)	01/06/2025
600007.SH	12/13/2024	SDB3260962422	1,700.00	3.1531	5,276.56	5,360.21	0.0000	4.5800	50.0000	0.0000	(2.0139)	(0.2233)	0.0000	3	(2.2372)	01/06/2025
600007.SH	12/13/2024	SDB3260962422	1,100.00	3.1531	3,414.25	3,468.37	0.0000	4.5800	50.0000	0.0000	(1.3031)	(0.1445)	0.0000	3	(1.4476)	01/06/2025
600007.SH	12/13/2024	SDB3260962422	1,300.00	3.1531	4,035.02	4,098.98	0.0000	4.5800	50.0000	0.0000	(1.5400)	(0.1708)	0.0000	3	(1.7108)	01/06/2025
600007.SH	12/13/2024	SDB3260962422	3,600.00	3.1531	11,173.90	11,351.03	0.0000	4.5800	50.0000	0.0000	(4.2647)	(0.4730)	0.0000	3	(4.7377)	01/06/2025
600007.SH	12/13/2024	SDB3260962422	1,800.00	3.1531	5,586.95	5,675.51	0.0000	4.5800	50.0000	0.0000	(2.1324)	(0.2365)	0.0000	3	(2.3688)	01/06/2025
600007.SH	12/13/2024	SDB3260962422	2,800.00	3.1531	8,690.81	8,828.58	0.0000	4.5800	50.0000	0.0000	(3.3170)	(0.3679)	0.0000	3	(3.6848)	01/06/2025
600007.SH	12/13/2024	SDB3260962422	600.00	3.1531	1,862.32	1,891.84	0.0000	4.5800	50.0000	0.0000	(0.7108)	(0.0788)	0.0000	3	(0.7896)	01/06/2025
600007.SH	12/13/2024	SDB3260962422	300.00	3.1531	931.16	945.92	0.0000	4.5800	50.0000	0.0000	(0.3554)	(0.0394)	0.0000	3	(0.3948)	01/06/2025
600007.SH	12/13/2024	SDB3260962422	1,200.00	3.1531	3,724.63	3,783.68	0.0000	4.5800	50.0000	0.0000	(1.4216)	(0.1577)	0.0000	3	(1.5792)	01/06/2025
600007.SH	12/13/2024	SDB3260962422	100.00	3.1531	310.39	315.31	0.0000	4.5800	50.0000	0.0000	(0.1185)	(0.0131)	0.0000	3	(0.1316)	01/06/2025
600007.SH	12/13/2024	SDB3260962422	5,400.00	3.1531	16,760.84	17,026.54	0.0000	4.5800	50.0000	0.0000	(6.3971)	(0.7094)	0.0000	3	(7.1065)	01/06/2025
600007.SH	12/13/2024	SDB3260962422	4,200.00	3.1531	13,036.21	13,242.86	0.0000	4.5800	50.0000	0.0000	(4.9755)	(0.5518)	0.0000	3	(5.5273)	01/06/2025
600007.SH	12/13/2024	SDB3260962422	17,700.00	3.1531	54,938.32	55,809.22	0.0000	4.5800	50.0000	0.0000	(20.9681)	(2.3254)	0.0000	3	(23.2935)	01/06/2025
600007.SH	12/13/2024	SDB3260962422	3,800.00	3.1531	11,794.67	11,981.64	0.0000	4.5800	50.0000	0.0000	(4.5016)	(0.4992)	0.0000	3	(5.0009)	01/06/2025
600007.SH	12/13/2024	SDB3260962422	3,000.00	3.1531	9,311.58	9,459.19	0.0000	4.5800	50.0000	0.0000	(3.5539)	(0.3941)	0.0000	3	(3.9481)	01/06/2025
600007.SH	12/13/2024	SDB3260962422	2,400.00	3.1531	7,449.26	7,567.35	0.0000	4.5800	50.0000	0.0000	(2.8431)	(0.3153)	0.0000	3	(3.1584)	01/06/2025
600007.SH	12/13/2024	SDB3260962422	15,200.00	3.1531	47,178.67	47,926.56	0.0000	4.5800	50.0000	0.0000	(18.0065)	(1.9969)	0.0000	3	(20.0035)	01/06/2025
600007.SH	12/13/2024	SDB3260962422	1,400.00	3.1531	4,345.40	4,414.29	0.0000	4.5800	50.0000	0.0000	(1.6585)	(0.1839)	0.0000	3	(1.8424)	01/06/2025
600007.SH	12/13/2024	SDB3260962422	100.00	3.1531	310.39	315.31	0.0000	4.5800	50.0000	0.0000	(0.1185)	(0.0131)	0.0000	3	(0.1316)	01/06/2025
600007.SH	12/13/2024	SDB3260962422	10,300.00	3.1531	31,969.76	32,476.55	0.0000	4.5800	50.0000	0.0000	(12.2018)	(1.3532)	0.0000	3	(13.5550)	01/06/2025
600007.SH	12/13/2024	SDB3260962422	9,800.00	3.1531	30,417.83	30,900.02	0.0000	4.5800	50.0000	0.0000	(11.6095)	(1.2875)	0.0000	3	(12.8970)	01/06/2025
600007.SH	12/13/2024	SDB3260962422	800.00	3.1531	2,483.09	2,522.45	0.0000	4.5800	50.0000	0.0000	(0.9477)	(0.1051)	0.0000	3	(1.0528)	01/06/2025
600007.SH	12/13/2024	SDB3260962422	1,200.00	3.1531	3,724.63	3,783.68	0.0000	4.5800	50.0000	0.0000	(1.4216)	(0.1577)	0.0000	3	(1.5792)	01/06/2025
600007.SH	12/13/2024	SDB3260962422	800.00	3.1531	2,483.09	2,522.45	0.0000	4.5800	50.0000	0.0000	(0.9477)	(0.1051)	0.0000	3	(1.0528)	01/06/2025
600007.SH	12/13/2024	SDB3260962422	3,900.00	3.1531	12,105.05	12,296.95	0.0000	4.5800	50.0000	0.0000	(4.6201)	(0.5124)	0.0000	3	(5.1325)	01/06/2025
600007.SH	12/12/2024	SDB3260962422	400.00	3.1268	1,245.56	1,250.74	0.0000	4.5800	50.0000	0.0000	(0.1585)	(0.0174)	0.0000	1	(0.1758)	01/06/2025
600007.SH	12/12/2024	SDB3260962422	2,200.00	3.1268	6,869.29	6,879.05	0.0000	4.5800	50.0000	0.0000	(0.8739)	(0.0955)	0.0000	1	(0.9695)	01/06/2025
600007.SH	12/12/2024	SDB3260962422	1,800.00	3.1268	5,586.95	5,628.32	0.0000	4.5800	50.0000	0.0000	(0.7108)	(0.0782)	0.0000	1	(0.7890)	01/06/2025
600007.SH	12/12/2024	SDB3260962422	4,000.00	3.1268	12,415.44	12,507.37	0.0000	4.5800	50.0000	0.0000	(1.5795)	(0.1737)	0.0000	1	(1.7532)	01/06/2025
600007.SH	12/12/2024	SDB3260962422	500.00	3.1268	1,551.93	1,563.42	0.0000	4.5800	50.0000	0.0000	(0.1974)	(0.0217)	0.0000	1	(0.2192)	01/06/2025
600007.SH	12/12/2024	SDB3260962422	2,200.00	3.1268	6,828.49	6,879.05	0.0000	4.5800	50.0000	0.0000	(0.8687)	(0.0955)	0.0000	1	(0.9643)	01/06/2025
600007.SH	12/12/2024	SDB3260962422	11,700.00	3.1268	36,315.16	36,584.06	0.0000	4.5800	50.0000	0.0000	(4.6201)	(0.5081)	0.0000	1	(5.1282)	01/06/2025
600007.SH	12/12/2024	SDB3260962422	8,100.00	3.1268	25,141.27	25,327.43	0.0000	4.5800	50.0000	0.0000	(3.1985)	(0.3518)	0.0000	1	(3.5503)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHINA WORLD TRADE CENTER COMPANY LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600007.SH	12/12/2024	SDB3260962422	400.00	3.1268	1,241.54	1,250.74	0.0000	4.5800	50.0000	0.0000	(0.1580)	(0.0174)	0.0000	1	(0.1753)	01/06/2025
600007.SH	12/12/2024	SDB3260962422	1,600.00	3.1268	4,966.18	5,002.95	0.0000	4.5800	50.0000	0.0000	(0.6318)	(0.0695)	0.0000	1	(0.7013)	01/06/2025
600007.SH	12/12/2024	SDB3260962422	4,400.00	3.1268	13,656.98	13,758.11	0.0000	4.5800	50.0000	0.0000	(1.7375)	(0.1911)	0.0000	1	(1.9286)	01/06/2025
600007.SH	12/12/2024	SDB3260962422	2,400.00	3.1268	7,449.26	7,504.42	0.0000	4.5800	50.0000	0.0000	(0.9477)	(0.1042)	0.0000	1	(1.0519)	01/06/2025
600007.SH	12/12/2024	SDB3260962422	300.00	3.1268	931.16	938.05	0.0000	4.5800	50.0000	0.0000	(0.1185)	(0.0130)	0.0000	1	(0.1315)	01/06/2025
600007.SH	12/12/2024	SDB3260962422	1,800.00	3.1268	5,586.95	5,628.32	0.0000	4.5800	50.0000	0.0000	(0.7108)	(0.0782)	0.0000	1	(0.7890)	01/06/2025
600007.SH	12/12/2024	SDB3260962422	3,900.00	3.1268	12,105.05	12,194.69	0.0000	4.5800	50.0000	0.0000	(1.5400)	(0.1694)	0.0000	1	(1.7094)	01/06/2025
600007.SH	12/12/2024	SDB3260962422	11,000.00	3.1268	34,142.46	34,395.27	0.0000	4.5800	50.0000	0.0000	(4.3437)	(0.4777)	0.0000	1	(4.8214)	01/06/2025
600007.SH	12/12/2024	SDB3260962422	12,800.00	3.1268	39,729.41	40,023.59	0.0000	4.5800	50.0000	0.0000	(5.0545)	(0.5559)	0.0000	1	(5.6103)	01/06/2025
600007.SH	12/12/2024	SDB3260962422	34,900.00	3.1268	108,324.71	109,126.82	0.0000	4.5800	50.0000	0.0000	(13.7813)	(1.5157)	0.0000	1	(15.2970)	01/06/2025
600007.SH	12/12/2024	SDB3260962422	4,300.00	3.1268	13,346.60	13,445.42	0.0000	4.5800	50.0000	0.0000	(1.6980)	(0.1867)	0.0000	1	(1.8847)	01/06/2025
600007.SH	12/12/2024	SDB3260962422	7,800.00	3.1268	24,210.11	24,389.38	0.0000	4.5800	50.0000	0.0000	(3.0801)	(0.3387)	0.0000	1	(3.4188)	01/06/2025
600007.SH	12/12/2024	SDB3260962422	1,200.00	3.1268	3,724.63	3,752.21	0.0000	4.5800	50.0000	0.0000	(0.4739)	(0.0521)	0.0000	1	(0.5260)	01/06/2025
600007.SH	12/12/2024	SDB3260962422	1,300.00	3.1268	4,035.02	4,064.90	0.0000	4.5800	50.0000	0.0000	(0.5133)	(0.0565)	0.0000	1	(0.5698)	01/06/2025
600007.SH	12/12/2024	SDB3260962422	3,100.00	3.1268	9,621.97	9,693.21	0.0000	4.5800	50.0000	0.0000	(1.2241)	(0.1346)	0.0000	1	(1.3588)	01/06/2025
600007.SH	12/12/2024	SDB3260962422	7,400.00	3.1268	22,968.56	23,138.64	0.0000	4.5800	50.0000	0.0000	(2.9221)	(0.3214)	0.0000	1	(3.2435)	01/06/2025
600007.SH	12/12/2024	SDB3260962422	3,000.00	3.1268	9,311.58	9,380.53	0.0000	4.5800	50.0000	0.0000	(1.1846)	(0.1303)	0.0000	1	(1.3149)	01/06/2025
600007.SH	12/12/2024	SDB3260962422	1,700.00	3.1268	5,276.56	5,315.63	0.0000	4.5800	50.0000	0.0000	(0.6713)	(0.0738)	0.0000	1	(0.7451)	01/06/2025
600007.SH	12/12/2024	SDB3260962422	1,100.00	3.1268	3,414.25	3,439.53	0.0000	4.5800	50.0000	0.0000	(0.4344)	(0.0478)	0.0000	1	(0.4821)	01/06/2025
600007.SH	12/12/2024	SDB3260962422	1,300.00	3.1268	4,035.02	4,064.90	0.0000	4.5800	50.0000	0.0000	(0.5133)	(0.0565)	0.0000	1	(0.5698)	01/06/2025
600007.SH	12/12/2024	SDB3260962422	3,600.00	3.1268	11,173.90	11,256.63	0.0000	4.5800	50.0000	0.0000	(1.4216)	(0.1563)	0.0000	1	(1.5779)	01/06/2025
600007.SH	12/12/2024	SDB3260962422	1,800.00	3.1268	5,586.95	5,628.32	0.0000	4.5800	50.0000	0.0000	(0.7108)	(0.0782)	0.0000	1	(0.7890)	01/06/2025
600007.SH	12/12/2024	SDB3260962422	2,800.00	3.1268	8,690.81	8,755.16	0.0000	4.5800	50.0000	0.0000	(1.1057)	(0.1216)	0.0000	1	(1.2273)	01/06/2025
600007.SH	12/12/2024	SDB3260962422	600.00	3.1268	1,862.32	1,876.11	0.0000	4.5800	50.0000	0.0000	(0.2369)	(0.0261)	0.0000	1	(0.2630)	01/06/2025
600007.SH	12/12/2024	SDB3260962422	300.00	3.1268	931.16	938.05	0.0000	4.5800	50.0000	0.0000	(0.1185)	(0.0130)	0.0000	1	(0.1315)	01/06/2025
600007.SH	12/12/2024	SDB3260962422	1,200.00	3.1268	3,724.63	3,752.21	0.0000	4.5800	50.0000	0.0000	(0.4739)	(0.0521)	0.0000	1	(0.5260)	01/06/2025
600007.SH	12/12/2024	SDB3260962422	100.00	3.1268	310.39	312.68	0.0000	4.5800	50.0000	0.0000	(0.0395)	(0.0043)	0.0000	1	(0.0438)	01/06/2025
600007.SH	12/12/2024	SDB3260962422	5,400.00	3.1268	16,760.84	16,884.95	0.0000	4.5800	50.0000	0.0000	(2.1324)	(0.2345)	0.0000	1	(2.3669)	01/06/2025
600007.SH	12/12/2024	SDB3260962422	4,200.00	3.1268	13,036.21	13,132.74	0.0000	4.5800	50.0000	0.0000	(1.6585)	(0.1824)	0.0000	1	(1.8409)	01/06/2025
600007.SH	12/12/2024	SDB3260962422	17,700.00	3.1268	54,938.32	55,345.12	0.0000	4.5800	50.0000	0.0000	(6.9894)	(0.7687)	0.0000	1	(7.7581)	01/06/2025
600007.SH	12/12/2024	SDB3260962422	3,800.00	3.1268	11,794.67	11,882.00	0.0000	4.5800	50.0000	0.0000	(1.5005)	(0.1650)	0.0000	1	(1.6656)	01/06/2025
600007.SH	12/12/2024	SDB3260962422	3,000.00	3.1268	9,311.58	9,380.53	0.0000	4.5800	50.0000	0.0000	(1.1846)	(0.1303)	0.0000	1	(1.3149)	01/06/2025
600007.SH	12/12/2024	SDB3260962422	2,400.00	3.1268	7,449.26	7,504.42	0.0000	4.5800	50.0000	0.0000	(0.9477)	(0.1042)	0.0000	1	(1.0519)	01/06/2025
600007.SH	12/12/2024	SDB3260962422	15,200.00	3.1268	47,178.67	47,528.01	0.0000	4.5800	50.0000	0.0000	(6.0022)	(0.6601)	0.0000	1	(6.6623)	01/06/2025
600007.SH	12/12/2024	SDB3260962422	1,400.00	3.1268	4,345.40	4,377.58	0.0000	4.5800	50.0000	0.0000	(0.5528)	(0.0608)	0.0000	1	(0.6136)	01/06/2025
600007.SH	12/12/2024	SDB3260962422	100.00	3.1268	310.39	312.68	0.0000	4.5800	50.0000	0.0000	(0.0395)	(0.0043)	0.0000	1	(0.0438)	01/06/2025
600007.SH	12/12/2024	SDB3260962422	10,300.00	3.1268	31,969.76	32,206.48	0.0000	4.5800	50.0000	0.0000	(4.0673)	(0.4473)	0.0000	1	(4.5146)	01/06/2025
600007.SH	12/12/2024	SDB3260962422	9,800.00	3.1268	30,417.83	30,643.06	0.0000	4.5800	50.0000	0.0000	(3.8698)	(0.4256)	0.0000	1	(4.2954)	01/06/2025
600007.SH	12/12/2024	SDB3260962422	800.00	3.1268	2,483.09	2,501.47	0.0000	4.5800	50.0000	0.0000	(0.3159)	(0.0347)	0.0000	1	(0.3506)	01/06/2025
600007.SH	12/12/2024	SDB3260962422	1,200.00	3.1268	3,724.63	3,752.21	0.0000	4.5800	50.0000	0.0000	(0.4739)	(0.0521)	0.0000	1	(0.5260)	01/06/2025
600007.SH	12/12/2024	SDB3260962422	800.00	3.1268	2,483.09	2,501.47	0.0000	4.5800	50.0000	0.0000	(0.3159)	(0.0347)	0.0000	1	(0.3506)	01/06/2025
600007.SH	12/12/2024	SDB3260962422	3,900.00	3.1268	12,105.05	12,194.69	0.0000	4.5800	50.0000	0.0000	(1.5400)	(0.1694)	0.0000	1	(1.7094)	01/06/2025
600007.SH	12/11/2024	SDB3260962422	1,800.00	3.1377	5,586.95	5,647.85	0.0000	4.5800	50.0000	0.0000	(0.7108)	(0.0784)	0.0000	1	(0.7892)	01/06/2025
600007.SH	12/11/2024	SDB3260962422	4,000.00	3.1377	12,415.44	12,550.77	0.0000	4.5800	50.0000	0.0000	(1.5795)	(0.1743)	0.0000	1	(1.7538)	01/06/2025
600007.SH	12/11/2024	SDB3260962422	500.00	3.1377	1,551.93	1,568.85	0.0000	4.5800	50.0000	0.0000	(0.1974)	(0.0218)	0.0000	1	(0.2192)	01/06/2025
600007.SH	12/11/2024	SDB3260962422	2,200.00	3.1377	6,828.49	6,902.92	0.0000	4.5800	50.0000	0.0000	(0.8687)	(0.0959)	0.0000	1	(0.9646)	01/06/2025
600007.SH	12/11/2024	SDB3260962422	11,700.00	3.1377	36,315.16	36,711.00	0.0000	4.5800	50.0000	0.0000	(4.6201)	(0.5099)	0.0000	1	(5.1300)	01/06/2025
600007.SH	12/11/2024	SDB3260962422	8,100.00	3.1377	25,141.27	25,415.31	0.0000	4.5800	50.0000	0.0000	(3.1985)	(0.3530)	0.0000	1	(3.5515)	01/06/2025
600007.SH	12/11/2024	SDB3260962422	400.00	3.1377	1,241.54	1,255.08	0.0000	4.5800	50.0000	0.0000	(0.1580)	(0.0174)	0.0000	1	(0.1754)	01/06/2025
600007.SH	12/11/2024	SDB3260962422	1,600.00	3.1377	4,966.18	5,020.31	0.0000	4.5800	50.0000	0.0000	(0.6318)	(0.0697)	0.0000	1	(0.7015)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHINA WORLD TRADE CENTER COMPANY LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600007.SH	12/11/2024	SDB3260962422	4,400.00	3.1377	13,656.98	13,805.84	0.0000	4.5800	50.0000	0.0000	(1.7375)	(0.1917)	0.0000	1	(1.9292)	01/06/2025
600007.SH	12/11/2024	SDB3260962422	2,400.00	3.1377	7,449.26	7,530.46	0.0000	4.5800	50.0000	0.0000	(0.9477)	(0.1046)	0.0000	1	(1.0523)	01/06/2025
600007.SH	12/11/2024	SDB3260962422	300.00	3.1377	931.16	941.31	0.0000	4.5800	50.0000	0.0000	(0.1185)	(0.0131)	0.0000	1	(0.1315)	01/06/2025
600007.SH	12/11/2024	SDB3260962422	1,800.00	3.1377	5,586.95	5,647.85	0.0000	4.5800	50.0000	0.0000	(0.7108)	(0.0784)	0.0000	1	(0.7892)	01/06/2025
600007.SH	12/11/2024	SDB3260962422	3,900.00	3.1377	12,105.05	12,237.00	0.0000	4.5800	50.0000	0.0000	(1.5400)	(0.1700)	0.0000	1	(1.7100)	01/06/2025
600007.SH	12/11/2024	SDB3260962422	11,000.00	3.1377	34,142.46	34,514.61	0.0000	4.5800	50.0000	0.0000	(4.3437)	(0.4794)	0.0000	1	(4.8230)	01/06/2025
600007.SH	12/11/2024	SDB3260962422	12,800.00	3.1377	39,729.41	40,162.46	0.0000	4.5800	50.0000	0.0000	(5.0545)	(0.5578)	0.0000	1	(5.6123)	01/06/2025
600007.SH	12/11/2024	SDB3260962422	34,900.00	3.1377	108,324.71	109,505.45	0.0000	4.5800	50.0000	0.0000	(13.7813)	(1.5209)	0.0000	1	(15.3022)	01/06/2025
600007.SH	12/11/2024	SDB3260962422	4,300.00	3.1377	13,346.60	13,492.08	0.0000	4.5800	50.0000	0.0000	(1.6980)	(0.1874)	0.0000	1	(1.8854)	01/06/2025
600007.SH	12/11/2024	SDB3260962422	7,800.00	3.1377	24,210.11	24,474.00	0.0000	4.5800	50.0000	0.0000	(3.0801)	(0.3399)	0.0000	1	(3.4200)	01/06/2025
600007.SH	12/11/2024	SDB3260962422	1,200.00	3.1377	3,724.63	3,765.23	0.0000	4.5800	50.0000	0.0000	(0.4739)	(0.0523)	0.0000	1	(0.5262)	01/06/2025
600007.SH	12/11/2024	SDB3260962422	1,300.00	3.1377	4,035.02	4,079.00	0.0000	4.5800	50.0000	0.0000	(0.5133)	(0.0567)	0.0000	1	(0.5700)	01/06/2025
600007.SH	12/11/2024	SDB3260962422	3,100.00	3.1377	9,621.97	9,726.85	0.0000	4.5800	50.0000	0.0000	(1.2241)	(0.1351)	0.0000	1	(1.3592)	01/06/2025
600007.SH	12/11/2024	SDB3260962422	7,400.00	3.1377	22,968.56	23,218.92	0.0000	4.5800	50.0000	0.0000	(2.9221)	(0.3225)	0.0000	1	(3.2446)	01/06/2025
600007.SH	12/11/2024	SDB3260962422	3,000.00	3.1377	9,311.58	9,413.08	0.0000	4.5800	50.0000	0.0000	(1.1846)	(0.1307)	0.0000	1	(1.3154)	01/06/2025
600007.SH	12/11/2024	SDB3260962422	1,700.00	3.1377	5,276.56	5,334.08	0.0000	4.5800	50.0000	0.0000	(0.6713)	(0.0741)	0.0000	1	(0.7454)	01/06/2025
600007.SH	12/11/2024	SDB3260962422	1,100.00	3.1377	3,414.25	3,451.46	0.0000	4.5800	50.0000	0.0000	(0.4344)	(0.0479)	0.0000	1	(0.4823)	01/06/2025
600007.SH	12/11/2024	SDB3260962422	1,300.00	3.1377	4,035.02	4,079.00	0.0000	4.5800	50.0000	0.0000	(0.5133)	(0.0567)	0.0000	1	(0.5700)	01/06/2025
600007.SH	12/11/2024	SDB3260962422	3,600.00	3.1377	11,173.90	11,295.69	0.0000	4.5800	50.0000	0.0000	(1.4216)	(0.1569)	0.0000	1	(1.5785)	01/06/2025
600007.SH	12/11/2024	SDB3260962422	1,800.00	3.1377	5,586.95	5,647.85	0.0000	4.5800	50.0000	0.0000	(0.7108)	(0.0784)	0.0000	1	(0.7892)	01/06/2025
600007.SH	12/11/2024	SDB3260962422	2,800.00	3.1377	8,690.81	8,785.54	0.0000	4.5800	50.0000	0.0000	(1.1057)	(0.1220)	0.0000	1	(1.2277)	01/06/2025
600007.SH	12/11/2024	SDB3260962422	600.00	3.1377	1,862.32	1,882.62	0.0000	4.5800	50.0000	0.0000	(0.2369)	(0.0261)	0.0000	1	(0.2631)	01/06/2025
600007.SH	12/11/2024	SDB3260962422	300.00	3.1377	931.16	941.31	0.0000	4.5800	50.0000	0.0000	(0.1185)	(0.0131)	0.0000	1	(0.1315)	01/06/2025
600007.SH	12/11/2024	SDB3260962422	1,200.00	3.1377	3,724.63	3,765.23	0.0000	4.5800	50.0000	0.0000	(0.4739)	(0.0523)	0.0000	1	(0.5262)	01/06/2025
600007.SH	12/11/2024	SDB3260962422	100.00	3.1377	310.39	313.77	0.0000	4.5800	50.0000	0.0000	(0.0395)	(0.0044)	0.0000	1	(0.0438)	01/06/2025
600007.SH	12/11/2024	SDB3260962422	5,400.00	3.1377	16,760.84	16,943.54	0.0000	4.5800	50.0000	0.0000	(2.1324)	(0.2353)	0.0000	1	(2.3677)	01/06/2025
600007.SH	12/11/2024	SDB3260962422	4,200.00	3.1377	13,036.21	13,178.31	0.0000	4.5800	50.0000	0.0000	(1.6585)	(0.1830)	0.0000	1	(1.8415)	01/06/2025
600007.SH	12/11/2024	SDB3260962422	17,700.00	3.1377	54,938.32	55,537.15	0.0000	4.5800	50.0000	0.0000	(6.9894)	(0.7713)	0.0000	1	(7.7607)	01/06/2025
600007.SH	12/11/2024	SDB3260962422	3,800.00	3.1377	11,794.67	11,923.23	0.0000	4.5800	50.0000	0.0000	(1.5005)	(0.1656)	0.0000	1	(1.6661)	01/06/2025
600007.SH	12/11/2024	SDB3260962422	3,000.00	3.1377	9,311.58	9,413.08	0.0000	4.5800	50.0000	0.0000	(1.1846)	(0.1307)	0.0000	1	(1.3154)	01/06/2025
600007.SH	12/11/2024	SDB3260962422	2,400.00	3.1377	7,449.26	7,530.46	0.0000	4.5800	50.0000	0.0000	(0.9477)	(0.1046)	0.0000	1	(1.0523)	01/06/2025
600007.SH	12/11/2024	SDB3260962422	15,200.00	3.1377	47,178.67	47,692.92	0.0000	4.5800	50.0000	0.0000	(6.0022)	(0.6624)	0.0000	1	(6.6646)	01/06/2025
600007.SH	12/11/2024	SDB3260962422	1,400.00	3.1377	4,345.40	4,392.77	0.0000	4.5800	50.0000	0.0000	(0.5528)	(0.0610)	0.0000	1	(0.6138)	01/06/2025
600007.SH	12/11/2024	SDB3260962422	100.00	3.1377	310.39	313.77	0.0000	4.5800	50.0000	0.0000	(0.0395)	(0.0044)	0.0000	1	(0.0438)	01/06/2025
600007.SH	12/11/2024	SDB3260962422	10,300.00	3.1377	31,969.76	32,318.23	0.0000	4.5800	50.0000	0.0000	(4.0673)	(0.4489)	0.0000	1	(4.5161)	01/06/2025
600007.SH	12/11/2024	SDB3260962422	9,800.00	3.1377	30,417.83	30,749.38	0.0000	4.5800	50.0000	0.0000	(3.8698)	(0.4271)	0.0000	1	(4.2969)	01/06/2025
600007.SH	12/11/2024	SDB3260962422	800.00	3.1377	2,483.09	2,510.15	0.0000	4.5800	50.0000	0.0000	(0.3159)	(0.0349)	0.0000	1	(0.3508)	01/06/2025
600007.SH	12/11/2024	SDB3260962422	1,200.00	3.1377	3,724.63	3,765.23	0.0000	4.5800	50.0000	0.0000	(0.4739)	(0.0523)	0.0000	1	(0.5262)	01/06/2025
600007.SH	12/11/2024	SDB3260962422	800.00	3.1377	2,483.09	2,510.15	0.0000	4.5800	50.0000	0.0000	(0.3159)	(0.0349)	0.0000	1	(0.3508)	01/06/2025
600007.SH	12/11/2024	SDB3260962422	3,900.00	3.1377	12,105.05	12,237.00	0.0000	4.5800	50.0000	0.0000	(1.5400)	(0.1700)	0.0000	1	(1.7100)	01/06/2025
600007.SH	12/10/2024	SDB3260962422	1,800.00	3.1709	5,586.95	5,707.57	0.0000	4.5800	50.0000	0.0000	(0.7108)	(0.0793)	0.0000	1	(0.7901)	01/06/2025
600007.SH	12/10/2024	SDB3260962422	4,000.00	3.1709	12,415.44	12,683.49	0.0000	4.5800	50.0000	0.0000	(1.5795)	(0.1762)	0.0000	1	(1.7557)	01/06/2025
600007.SH	12/10/2024	SDB3260962422	500.00	3.1709	1,551.93	1,585.44	0.0000	4.5800	50.0000	0.0000	(0.1974)	(0.0220)	0.0000	1	(0.2195)	01/06/2025
600007.SH	12/10/2024	SDB3260962422	2,200.00	3.1709	6,828.49	6,975.92	0.0000	4.5800	50.0000	0.0000	(0.8687)	(0.0969)	0.0000	1	(0.9656)	01/06/2025
600007.SH	12/10/2024	SDB3260962422	11,700.00	3.1709	36,315.16	37,099.21	0.0000	4.5800	50.0000	0.0000	(4.6201)	(0.5153)	0.0000	1	(5.1354)	01/06/2025
600007.SH	12/10/2024	SDB3260962422	8,100.00	3.1709	25,141.27	25,684.07	0.0000	4.5800	50.0000	0.0000	(3.1985)	(0.3567)	0.0000	1	(3.5553)	01/06/2025
600007.SH	12/10/2024	SDB3260962422	400.00	3.1709	1,241.54	1,268.35	0.0000	4.5800	50.0000	0.0000	(0.1580)	(0.0176)	0.0000	1	(0.1756)	01/06/2025
600007.SH	12/10/2024	SDB3260962422	1,600.00	3.1709	4,966.18	5,073.40	0.0000	4.5800	50.0000	0.0000	(0.6318)	(0.0705)	0.0000	1	(0.7023)	01/06/2025
600007.SH	12/10/2024	SDB3260962422	4,400.00	3.1709	13,656.98	13,951.84	0.0000	4.5800	50.0000	0.0000	(1.7375)	(0.1938)	0.0000	1	(1.9312)	01/06/2025
600007.SH	12/10/2024	SDB3260962422	2,400.00	3.1709	7,449.26	7,610.10	0.0000	4.5800	50.0000	0.0000	(0.9477)	(0.1057)	0.0000	1	(1.0534)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHINA WORLD TRADE CENTER COMPANY LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600007.SH	12/10/2024	SDB3260962422	300.00	3.1709	931.16	951.26	0.0000	4.5800	50.0000	0.0000	(0.1185)	(0.0132)	0.0000	1	(0.1317)	01/06/2025
600007.SH	12/10/2024	SDB3260962422	1,800.00	3.1709	5,586.95	5,707.57	0.0000	4.5800	50.0000	0.0000	(0.7108)	(0.0793)	0.0000	1	(0.7901)	01/06/2025
600007.SH	12/10/2024	SDB3260962422	3,900.00	3.1709	12,105.05	12,366.40	0.0000	4.5800	50.0000	0.0000	(1.5400)	(0.1718)	0.0000	1	(1.7118)	01/06/2025
600007.SH	12/10/2024	SDB3260962422	11,000.00	3.1709	34,142.46	34,879.60	0.0000	4.5800	50.0000	0.0000	(4.3437)	(0.4844)	0.0000	1	(4.8281)	01/06/2025
600007.SH	12/10/2024	SDB3260962422	12,800.00	3.1709	39,729.41	40,587.17	0.0000	4.5800	50.0000	0.0000	(5.0545)	(0.5637)	0.0000	1	(5.6182)	01/06/2025
600007.SH	12/10/2024	SDB3260962422	34,900.00	3.1709	108,324.71	110,663.47	0.0000	4.5800	50.0000	0.0000	(13.7813)	(1.5370)	0.0000	1	(15.3183)	01/06/2025
600007.SH	12/10/2024	SDB3260962422	4,300.00	3.1709	13,346.60	13,634.75	0.0000	4.5800	50.0000	0.0000	(1.6980)	(0.1894)	0.0000	1	(1.8874)	01/06/2025
600007.SH	12/10/2024	SDB3260962422	7,800.00	3.1709	24,210.11	24,732.81	0.0000	4.5800	50.0000	0.0000	(3.0801)	(0.3435)	0.0000	1	(3.4236)	01/06/2025
600007.SH	12/10/2024	SDB3260962422	1,200.00	3.1709	3,724.63	3,805.05	0.0000	4.5800	50.0000	0.0000	(0.4739)	(0.0528)	0.0000	1	(0.5267)	01/06/2025
600007.SH	12/10/2024	SDB3260962422	1,300.00	3.1709	4,035.02	4,122.13	0.0000	4.5800	50.0000	0.0000	(0.5133)	(0.0573)	0.0000	1	(0.5706)	01/06/2025
600007.SH	12/10/2024	SDB3260962422	3,100.00	3.1709	9,621.97	9,829.71	0.0000	4.5800	50.0000	0.0000	(1.2241)	(0.1365)	0.0000	1	(1.3607)	01/06/2025
600007.SH	12/10/2024	SDB3260962422	7,400.00	3.1709	22,968.56	23,464.46	0.0000	4.5800	50.0000	0.0000	(2.9221)	(0.3259)	0.0000	1	(3.2480)	01/06/2025
600007.SH	12/10/2024	SDB3260962422	3,000.00	3.1709	9,311.58	9,512.62	0.0000	4.5800	50.0000	0.0000	(1.1846)	(0.1321)	0.0000	1	(1.3168)	01/06/2025
600007.SH	12/10/2024	SDB3260962422	1,700.00	3.1709	5,276.56	5,390.48	0.0000	4.5800	50.0000	0.0000	(0.6713)	(0.0749)	0.0000	1	(0.7462)	01/06/2025
600007.SH	12/10/2024	SDB3260962422	1,100.00	3.1709	3,414.25	3,487.96	0.0000	4.5800	50.0000	0.0000	(0.4344)	(0.0484)	0.0000	1	(0.4828)	01/06/2025
600007.SH	12/10/2024	SDB3260962422	1,300.00	3.1709	4,035.02	4,122.13	0.0000	4.5800	50.0000	0.0000	(0.5133)	(0.0573)	0.0000	1	(0.5706)	01/06/2025
600007.SH	12/10/2024	SDB3260962422	3,600.00	3.1709	11,173.90	11,415.14	0.0000	4.5800	50.0000	0.0000	(1.4216)	(0.1585)	0.0000	1	(1.5801)	01/06/2025
600007.SH	12/10/2024	SDB3260962422	1,800.00	3.1709	5,586.95	5,707.57	0.0000	4.5800	50.0000	0.0000	(0.7108)	(0.0793)	0.0000	1	(0.7901)	01/06/2025
600007.SH	12/10/2024	SDB3260962422	2,800.00	3.1709	8,690.81	8,878.44	0.0000	4.5800	50.0000	0.0000	(1.1057)	(0.1233)	0.0000	1	(1.2290)	01/06/2025
600007.SH	12/10/2024	SDB3260962422	600.00	3.1709	1,862.32	1,902.52	0.0000	4.5800	50.0000	0.0000	(0.2369)	(0.0264)	0.0000	1	(0.2634)	01/06/2025
600007.SH	12/10/2024	SDB3260962422	300.00	3.1709	931.16	951.26	0.0000	4.5800	50.0000	0.0000	(0.1185)	(0.0132)	0.0000	1	(0.1317)	01/06/2025
600007.SH	12/10/2024	SDB3260962422	1,200.00	3.1709	3,724.63	3,805.05	0.0000	4.5800	50.0000	0.0000	(0.4739)	(0.0528)	0.0000	1	(0.5267)	01/06/2025
600007.SH	12/10/2024	SDB3260962422	100.00	3.1709	310.39	317.09	0.0000	4.5800	50.0000	0.0000	(0.0395)	(0.0044)	0.0000	1	(0.0439)	01/06/2025
600007.SH	12/10/2024	SDB3260962422	5,400.00	3.1709	16,760.84	17,122.71	0.0000	4.5800	50.0000	0.0000	(2.1324)	(0.2378)	0.0000	1	(2.3702)	01/06/2025
600007.SH	12/10/2024	SDB3260962422	4,200.00	3.1709	13,036.21	13,317.67	0.0000	4.5800	50.0000	0.0000	(1.6585)	(0.1850)	0.0000	1	(1.8435)	01/06/2025
600007.SH	12/10/2024	SDB3260962422	17,700.00	3.1709	54,938.32	56,124.45	0.0000	4.5800	50.0000	0.0000	(6.9894)	(0.7795)	0.0000	1	(7.7689)	01/06/2025
600007.SH	12/10/2024	SDB3260962422	3,800.00	3.1709	11,794.67	12,049.32	0.0000	4.5800	50.0000	0.0000	(1.5005)	(0.1674)	0.0000	1	(1.6679)	01/06/2025
600007.SH	12/10/2024	SDB3260962422	3,000.00	3.1709	9,311.58	9,512.62	0.0000	4.5800	50.0000	0.0000	(1.1846)	(0.1321)	0.0000	1	(1.3168)	01/06/2025
600007.SH	12/10/2024	SDB3260962422	2,400.00	3.1709	7,449.26	7,610.10	0.0000	4.5800	50.0000	0.0000	(0.9477)	(0.1057)	0.0000	1	(1.0534)	01/06/2025
600007.SH	12/10/2024	SDB3260962422	15,200.00	3.1709	47,178.67	48,197.27	0.0000	4.5800	50.0000	0.0000	(6.0022)	(0.6694)	0.0000	1	(6.6716)	01/06/2025
600007.SH	12/10/2024	SDB3260962422	1,400.00	3.1709	4,345.40	4,439.22	0.0000	4.5800	50.0000	0.0000	(0.5528)	(0.0617)	0.0000	1	(0.6145)	01/06/2025
600007.SH	12/10/2024	SDB3260962422	100.00	3.1709	310.39	317.09	0.0000	4.5800	50.0000	0.0000	(0.0395)	(0.0044)	0.0000	1	(0.0439)	01/06/2025
600007.SH	12/10/2024	SDB3260962422	10,300.00	3.1709	31,969.76	32,659.99	0.0000	4.5800	50.0000	0.0000	(4.0673)	(0.4536)	0.0000	1	(4.5209)	01/06/2025
600007.SH	12/10/2024	SDB3260962422	9,800.00	3.1709	30,417.83	31,074.56	0.0000	4.5800	50.0000	0.0000	(3.8698)	(0.4316)	0.0000	1	(4.3014)	01/06/2025
600007.SH	12/10/2024	SDB3260962422	800.00	3.1709	2,483.09	2,536.70	0.0000	4.5800	50.0000	0.0000	(0.3159)	(0.0352)	0.0000	1	(0.3511)	01/06/2025
600007.SH	12/10/2024	SDB3260962422	1,200.00	3.1709	3,724.63	3,805.05	0.0000	4.5800	50.0000	0.0000	(0.4739)	(0.0528)	0.0000	1	(0.5267)	01/06/2025
600007.SH	12/10/2024	SDB3260962422	800.00	3.1709	2,483.09	2,536.70	0.0000	4.5800	50.0000	0.0000	(0.3159)	(0.0352)	0.0000	1	(0.3511)	01/06/2025
600007.SH	12/10/2024	SDB3260962422	3,900.00	3.1709	12,105.05	12,366.40	0.0000	4.5800	50.0000	0.0000	(1.5400)	(0.1718)	0.0000	1	(1.7118)	01/06/2025
600007.SH	12/09/2024	SDB3260962422	1,800.00	3.2203	5,586.95	5,796.57	0.0000	4.5800	50.0000	0.0000	(0.7108)	(0.0805)	0.0000	1	(0.7913)	01/06/2025
600007.SH	12/09/2024	SDB3260962422	4,000.00	3.2203	12,415.44	12,881.26	0.0000	4.5800	50.0000	0.0000	(1.5795)	(0.1789)	0.0000	1	(1.7584)	01/06/2025
600007.SH	12/09/2024	SDB3260962422	500.00	3.2203	1,551.93	1,610.16	0.0000	4.5800	50.0000	0.0000	(0.1974)	(0.0224)	0.0000	1	(0.2198)	01/06/2025
600007.SH	12/09/2024	SDB3260962422	2,200.00	3.2203	6,828.49	7,084.70	0.0000	4.5800	50.0000	0.0000	(0.8687)	(0.0984)	0.0000	1	(0.9671)	01/06/2025
600007.SH	12/09/2024	SDB3260962422	11,700.00	3.2203	36,315.16	37,677.70	0.0000	4.5800	50.0000	0.0000	(4.6201)	(0.5233)	0.0000	1	(5.1434)	01/06/2025
600007.SH	12/09/2024	SDB3260962422	8,100.00	3.2203	25,141.27	26,084.56	0.0000	4.5800	50.0000	0.0000	(3.1985)	(0.3623)	0.0000	1	(3.5608)	01/06/2025
600007.SH	12/09/2024	SDB3260962422	400.00	3.2203	1,241.54	1,288.13	0.0000	4.5800	50.0000	0.0000	(0.1580)	(0.0179)	0.0000	1	(0.1758)	01/06/2025
600007.SH	12/09/2024	SDB3260962422	1,600.00	3.2203	4,966.18	5,152.51	0.0000	4.5800	50.0000	0.0000	(0.6318)	(0.0716)	0.0000	1	(0.7034)	01/06/2025
600007.SH	12/09/2024	SDB3260962422	4,400.00	3.2203	13,656.98	14,169.39	0.0000	4.5800	50.0000	0.0000	(1.7375)	(0.1968)	0.0000	1	(1.9343)	01/06/2025
600007.SH	12/09/2024	SDB3260962422	2,400.00	3.2203	7,449.26	7,728.76	0.0000	4.5800	50.0000	0.0000	(0.9477)	(0.1073)	0.0000	1	(1.0551)	01/06/2025
600007.SH	12/09/2024	SDB3260962422	300.00	3.2203	931.16	966.09	0.0000	4.5800	50.0000	0.0000	(0.1185)	(0.0134)	0.0000	1	(0.1319)	01/06/2025
600007.SH	12/09/2024	SDB3260962422	1,800.00	3.2203	5,586.95	5,796.57	0.0000	4.5800	50.0000	0.0000	(0.7108)	(0.0805)	0.0000	1	(0.7913)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHINA WORLD TRADE CENTER COMPANY LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600007.SH	12/09/2024	SDB3260962422	3,900.00	3.2203	12,105.05	12,559.23	0.0000	4.5800	50.0000	0.0000	(1.5400)	(0.1744)	0.0000	1	(1.7145)	01/06/2025
600007.SH	12/09/2024	SDB3260962422	11,000.00	3.2203	34,142.46	35,423.48	0.0000	4.5800	50.0000	0.0000	(4.3437)	(0.4920)	0.0000	1	(4.8357)	01/06/2025
600007.SH	12/09/2024	SDB3260962422	12,800.00	3.2203	39,729.41	41,220.04	0.0000	4.5800	50.0000	0.0000	(5.0545)	(0.5725)	0.0000	1	(5.6270)	01/06/2025
600007.SH	12/09/2024	SDB3260962422	34,900.00	3.2203	108,324.71	112,389.03	0.0000	4.5800	50.0000	0.0000	(13.7813)	(1.5610)	0.0000	1	(15.3423)	01/06/2025
600007.SH	12/09/2024	SDB3260962422	4,300.00	3.2203	13,346.60	13,847.36	0.0000	4.5800	50.0000	0.0000	(1.6980)	(0.1923)	0.0000	1	(1.8903)	01/06/2025
600007.SH	12/09/2024	SDB3260962422	7,800.00	3.2203	24,210.11	25,118.46	0.0000	4.5800	50.0000	0.0000	(3.0801)	(0.3489)	0.0000	1	(3.4289)	01/06/2025
600007.SH	12/09/2024	SDB3260962422	1,200.00	3.2203	3,724.63	3,864.38	0.0000	4.5800	50.0000	0.0000	(0.4739)	(0.0537)	0.0000	1	(0.5275)	01/06/2025
600007.SH	12/09/2024	SDB3260962422	1,300.00	3.2203	4,035.02	4,186.41	0.0000	4.5800	50.0000	0.0000	(0.5133)	(0.0581)	0.0000	1	(0.5715)	01/06/2025
600007.SH	12/09/2024	SDB3260962422	3,100.00	3.2203	9,621.97	9,982.98	0.0000	4.5800	50.0000	0.0000	(1.2241)	(0.1387)	0.0000	1	(1.3628)	01/06/2025
600007.SH	12/09/2024	SDB3260962422	7,400.00	3.2203	22,968.56	23,830.34	0.0000	4.5800	50.0000	0.0000	(2.9221)	(0.3310)	0.0000	1	(3.2531)	01/06/2025
600007.SH	12/09/2024	SDB3260962422	3,000.00	3.2203	9,311.58	9,660.95	0.0000	4.5800	50.0000	0.0000	(1.1846)	(0.1342)	0.0000	1	(1.3188)	01/06/2025
600007.SH	12/09/2024	SDB3260962422	1,700.00	3.2203	5,276.56	5,474.54	0.0000	4.5800	50.0000	0.0000	(0.6713)	(0.0760)	0.0000	1	(0.7473)	01/06/2025
600007.SH	12/09/2024	SDB3260962422	1,100.00	3.2203	3,414.25	3,542.35	0.0000	4.5800	50.0000	0.0000	(0.4344)	(0.0492)	0.0000	1	(0.4836)	01/06/2025
600007.SH	12/09/2024	SDB3260962422	1,300.00	3.2203	4,035.02	4,186.41	0.0000	4.5800	50.0000	0.0000	(0.5133)	(0.0581)	0.0000	1	(0.5715)	01/06/2025
600007.SH	12/09/2024	SDB3260962422	3,600.00	3.2203	11,173.90	11,593.14	0.0000	4.5800	50.0000	0.0000	(1.4216)	(0.1610)	0.0000	1	(1.5826)	01/06/2025
600007.SH	12/09/2024	SDB3260962422	1,800.00	3.2203	5,586.95	5,796.57	0.0000	4.5800	50.0000	0.0000	(0.7108)	(0.0805)	0.0000	1	(0.7913)	01/06/2025
600007.SH	12/09/2024	SDB3260962422	2,800.00	3.2203	8,690.81	9,016.88	0.0000	4.5800	50.0000	0.0000	(1.1057)	(0.1252)	0.0000	1	(1.2309)	01/06/2025
600007.SH	12/09/2024	SDB3260962422	600.00	3.2203	1,862.32	1,932.19	0.0000	4.5800	50.0000	0.0000	(0.2369)	(0.0268)	0.0000	1	(0.2638)	01/06/2025
600007.SH	12/09/2024	SDB3260962422	300.00	3.2203	931.16	966.09	0.0000	4.5800	50.0000	0.0000	(0.1185)	(0.0134)	0.0000	1	(0.1319)	01/06/2025
600007.SH	12/09/2024	SDB3260962422	1,200.00	3.2203	3,724.63	3,864.38	0.0000	4.5800	50.0000	0.0000	(0.4739)	(0.0537)	0.0000	1	(0.5275)	01/06/2025
600007.SH	12/09/2024	SDB3260962422	100.00	3.2203	310.39	322.03	0.0000	4.5800	50.0000	0.0000	(0.0395)	(0.0045)	0.0000	1	(0.0440)	01/06/2025
600007.SH	12/09/2024	SDB3260962422	5,400.00	3.2203	16,760.84	17,389.71	0.0000	4.5800	50.0000	0.0000	(2.1324)	(0.2415)	0.0000	1	(2.3739)	01/06/2025
600007.SH	12/09/2024	SDB3260962422	4,200.00	3.2203	13,036.21	13,525.33	0.0000	4.5800	50.0000	0.0000	(1.6585)	(0.1879)	0.0000	1	(1.8463)	01/06/2025
600007.SH	12/09/2024	SDB3260962422	17,700.00	3.2203	54,938.32	56,999.59	0.0000	4.5800	50.0000	0.0000	(6.9894)	(0.7917)	0.0000	1	(7.7810)	01/06/2025
600007.SH	12/09/2024	SDB3260962422	3,800.00	3.2203	11,794.67	12,237.20	0.0000	4.5800	50.0000	0.0000	(1.5005)	(0.1700)	0.0000	1	(1.6705)	01/06/2025
600007.SH	12/09/2024	SDB3260962422	3,000.00	3.2203	9,311.58	9,660.95	0.0000	4.5800	50.0000	0.0000	(1.1846)	(0.1342)	0.0000	1	(1.3188)	01/06/2025
600007.SH	12/09/2024	SDB3260962422	2,400.00	3.2203	7,449.26	7,728.76	0.0000	4.5800	50.0000	0.0000	(0.9477)	(0.1073)	0.0000	1	(1.0551)	01/06/2025
600007.SH	12/09/2024	SDB3260962422	15,200.00	3.2203	47,178.67	48,948.80	0.0000	4.5800	50.0000	0.0000	(6.0022)	(0.6798)	0.0000	1	(6.6820)	01/06/2025
600007.SH	12/09/2024	SDB3260962422	1,400.00	3.2203	4,345.40	4,508.44	0.0000	4.5800	50.0000	0.0000	(0.5528)	(0.0626)	0.0000	1	(0.6154)	01/06/2025
600007.SH	12/09/2024	SDB3260962422	100.00	3.2203	310.39	322.03	0.0000	4.5800	50.0000	0.0000	(0.0395)	(0.0045)	0.0000	1	(0.0440)	01/06/2025
600007.SH	12/09/2024	SDB3260962422	10,300.00	3.2203	31,969.76	33,169.25	0.0000	4.5800	50.0000	0.0000	(4.0673)	(0.4607)	0.0000	1	(4.5279)	01/06/2025
600007.SH	12/09/2024	SDB3260962422	9,800.00	3.2203	30,417.83	31,559.10	0.0000	4.5800	50.0000	0.0000	(3.8698)	(0.4383)	0.0000	1	(4.3081)	01/06/2025
600007.SH	12/09/2024	SDB3260962422	800.00	3.2203	2,483.09	2,576.25	0.0000	4.5800	50.0000	0.0000	(0.3159)	(0.0358)	0.0000	1	(0.3517)	01/06/2025
600007.SH	12/09/2024	SDB3260962422	1,200.00	3.2203	3,724.63	3,864.38	0.0000	4.5800	50.0000	0.0000	(0.4739)	(0.0537)	0.0000	1	(0.5275)	01/06/2025
600007.SH	12/09/2024	SDB3260962422	800.00	3.2203	2,483.09	2,576.25	0.0000	4.5800	50.0000	0.0000	(0.3159)	(0.0358)	0.0000	1	(0.3517)	01/06/2025
600007.SH	12/09/2024	SDB3260962422	3,900.00	3.2203	12,105.05	12,559.23	0.0000	4.5800	50.0000	0.0000	(1.5400)	(0.1744)	0.0000	1	(1.7145)	01/06/2025
600007.SH	12/06/2024	SDB3260962422	1,800.00	3.2536	5,586.95	5,856.57	0.0000	4.5800	50.0000	0.0000	(2.1324)	(0.2440)	0.0000	3	(2.3764)	01/06/2025
600007.SH	12/06/2024	SDB3260962422	4,000.00	3.2536	12,415.44	13,014.59	0.0000	4.5800	50.0000	0.0000	(4.7386)	(0.5423)	0.0000	3	(5.2808)	01/06/2025
600007.SH	12/06/2024	SDB3260962422	500.00	3.2536	1,551.93	1,626.82	0.0000	4.5800	50.0000	0.0000	(0.5923)	(0.0678)	0.0000	3	(0.6601)	01/06/2025
600007.SH	12/06/2024	SDB3260962422	2,200.00	3.2536	6,828.49	7,158.03	0.0000	4.5800	50.0000	0.0000	(2.6062)	(0.2983)	0.0000	3	(2.9045)	01/06/2025
600007.SH	12/06/2024	SDB3260962422	11,700.00	3.2536	36,315.16	38,067.68	0.0000	4.5800	50.0000	0.0000	(13.8603)	(1.5862)	0.0000	3	(15.4464)	01/06/2025
600007.SH	12/06/2024	SDB3260962422	8,100.00	3.2536	25,141.27	26,354.55	0.0000	4.5800	50.0000	0.0000	(9.5956)	(1.0981)	0.0000	3	(10.6937)	01/06/2025
600007.SH	12/06/2024	SDB3260962422	400.00	3.2536	1,241.54	1,301.46	0.0000	4.5800	50.0000	0.0000	(0.4739)	(0.0542)	0.0000	3	(0.5281)	01/06/2025
600007.SH	12/06/2024	SDB3260962422	1,600.00	3.2536	4,966.18	5,205.84	0.0000	4.5800	50.0000	0.0000	(1.8954)	(0.2169)	0.0000	3	(2.1123)	01/06/2025
600007.SH	12/06/2024	SDB3260962422	4,400.00	3.2536	13,656.98	14,316.05	0.0000	4.5800	50.0000	0.0000	(5.2124)	(0.5965)	0.0000	3	(5.8089)	01/06/2025
600007.SH	12/06/2024	SDB3260962422	2,400.00	3.2536	7,449.26	7,808.76	0.0000	4.5800	50.0000	0.0000	(2.8431)	(0.3254)	0.0000	3	(3.1685)	01/06/2025
600007.SH	12/06/2024	SDB3260962422	300.00	3.2536	931.16	976.09	0.0000	4.5800	50.0000	0.0000	(0.3554)	(0.0407)	0.0000	3	(0.3961)	01/06/2025
600007.SH	12/06/2024	SDB3260962422	1,800.00	3.2536	5,586.95	5,856.57	0.0000	4.5800	50.0000	0.0000	(2.1324)	(0.2440)	0.0000	3	(2.3764)	01/06/2025
600007.SH	12/06/2024	SDB3260962422	3,900.00	3.2536	12,105.05	12,689.23	0.0000	4.5800	50.0000	0.0000	(4.6201)	(0.5287)	0.0000	3	(5.1488)	01/06/2025
600007.SH	12/06/2024	SDB3260962422	11,000.00	3.2536	34,142.46	35,790.13	0.0000	4.5800	50.0000	0.0000	(13.0310)	(1.4913)	0.0000	3	(14.5223)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHINA WORLD TRADE CENTER COMPANY LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600007.SH	12/06/2024	SDB3260962422	12,800.00	3.2536	39,729.41	41,646.69	0.0000	4.5800	50.0000	0.0000	(15.1634)	(1.7353)	0.0000	3	(16.8987)	01/06/2025
600007.SH	12/06/2024	SDB3260962422	34,900.00	3.2536	108,324.71	113,552.32	0.0000	4.5800	50.0000	0.0000	(41.3439)	(4.7313)	0.0000	3	(46.0753)	01/06/2025
600007.SH	12/06/2024	SDB3260962422	4,300.00	3.2536	13,346.60	13,990.69	0.0000	4.5800	50.0000	0.0000	(5.0940)	(0.5829)	0.0000	3	(5.6769)	01/06/2025
600007.SH	12/06/2024	SDB3260962422	7,800.00	3.2536	24,210.11	25,378.45	0.0000	4.5800	50.0000	0.0000	(9.2402)	(1.0574)	0.0000	3	(10.2976)	01/06/2025
600007.SH	12/06/2024	SDB3260962422	1,200.00	3.2536	3,724.63	3,904.38	0.0000	4.5800	50.0000	0.0000	(1.4216)	(0.1627)	0.0000	3	(1.5843)	01/06/2025
600007.SH	12/06/2024	SDB3260962422	1,300.00	3.2536	4,035.02	4,229.74	0.0000	4.5800	50.0000	0.0000	(0.1762)	(0.1762)	0.0000	3	(1.7163)	01/06/2025
600007.SH	12/06/2024	SDB3260962422	3,100.00	3.2536	9,621.97	10,086.31	0.0000	4.5800	50.0000	0.0000	(3.6724)	(0.4203)	0.0000	3	(4.0926)	01/06/2025
600007.SH	12/06/2024	SDB3260962422	7,400.00	3.2536	22,968.56	24,077.00	0.0000	4.5800	50.0000	0.0000	(8.7663)	(1.0032)	0.0000	3	(9.7695)	01/06/2025
600007.SH	12/06/2024	SDB3260962422	3,000.00	3.2536	9,311.58	9,760.94	0.0000	4.5800	50.0000	0.0000	(3.5539)	(0.4067)	0.0000	3	(3.9606)	01/06/2025
600007.SH	12/06/2024	SDB3260962422	1,700.00	3.2536	5,276.56	5,531.20	0.0000	4.5800	50.0000	0.0000	(2.0139)	(0.2305)	0.0000	3	(2.2444)	01/06/2025
600007.SH	12/06/2024	SDB3260962422	1,100.00	3.2536	3,414.25	3,579.01	0.0000	4.5800	50.0000	0.0000	(1.3031)	(0.1491)	0.0000	3	(1.4522)	01/06/2025
600007.SH	12/06/2024	SDB3260962422	1,300.00	3.2536	4,035.02	4,229.74	0.0000	4.5800	50.0000	0.0000	(1.5400)	(0.1762)	0.0000	3	(1.7163)	01/06/2025
600007.SH	12/06/2024	SDB3260962422	3,600.00	3.2536	11,173.90	11,713.13	0.0000	4.5800	50.0000	0.0000	(4.2647)	(0.4880)	0.0000	3	(4.7528)	01/06/2025
600007.SH	12/06/2024	SDB3260962422	1,800.00	3.2536	5,586.95	5,856.57	0.0000	4.5800	50.0000	0.0000	(2.1324)	(0.2440)	0.0000	3	(2.3764)	01/06/2025
600007.SH	12/06/2024	SDB3260962422	2,800.00	3.2536	8,690.81	9,110.21	0.0000	4.5800	50.0000	0.0000	(3.3170)	(0.3796)	0.0000	3	(3.6966)	01/06/2025
600007.SH	12/06/2024	SDB3260962422	600.00	3.2536	1,862.32	1,952.19	0.0000	4.5800	50.0000	0.0000	(0.7108)	(0.0813)	0.0000	3	(0.7921)	01/06/2025
600007.SH	12/06/2024	SDB3260962422	300.00	3.2536	931.16	976.09	0.0000	4.5800	50.0000	0.0000	(0.3554)	(0.0407)	0.0000	3	(0.3961)	01/06/2025
600007.SH	12/06/2024	SDB3260962422	1,200.00	3.2536	3,724.63	3,904.38	0.0000	4.5800	50.0000	0.0000	(1.4216)	(0.1627)	0.0000	3	(1.5843)	01/06/2025
600007.SH	12/06/2024	SDB3260962422	100.00	3.2536	310.39	325.36	0.0000	4.5800	50.0000	0.0000	(0.1185)	(0.0136)	0.0000	3	(0.1320)	01/06/2025
600007.SH	12/06/2024	SDB3260962422	5,400.00	3.2536	16,760.84	17,569.70	0.0000	4.5800	50.0000	0.0000	(6.3971)	(0.7321)	0.0000	3	(7.1291)	01/06/2025
600007.SH	12/06/2024	SDB3260962422	4,200.00	3.2536	13,036.21	13,665.32	0.0000	4.5800	50.0000	0.0000	(4.9755)	(0.5694)	0.0000	3	(5.5449)	01/06/2025
600007.SH	12/06/2024	SDB3260962422	21,300.00	3.2536	66,112.22	69,302.70	0.0000	4.5800	50.0000	0.0000	(25.2328)	(2.8876)	0.0000	3	(28.1204)	01/06/2025
600007.SH	12/06/2024	SDB3260962422	3,800.00	3.2536	11,794.67	12,363.86	0.0000	4.5800	50.0000	0.0000	(4.5016)	(0.5152)	0.0000	3	(5.0168)	01/06/2025
600007.SH	12/06/2024	SDB3260962422	3,000.00	3.2536	9,311.58	9,760.94	0.0000	4.5800	50.0000	0.0000	(3.5539)	(0.4067)	0.0000	3	(3.9606)	01/06/2025
600007.SH	12/06/2024	SDB3260962422	2,400.00	3.2536	7,449.26	7,808.76	0.0000	4.5800	50.0000	0.0000	(2.8431)	(0.3254)	0.0000	3	(3.1685)	01/06/2025
600007.SH	12/06/2024	SDB3260962422	15,200.00	3.2536	47,178.67	49,455.45	0.0000	4.5800	50.0000	0.0000	(18.0065)	(2.0606)	0.0000	3	(20.0672)	01/06/2025
600007.SH	12/06/2024	SDB3260962422	1,400.00	3.2536	4,345.40	4,555.11	0.0000	4.5800	50.0000	0.0000	(1.6585)	(0.1898)	0.0000	3	(1.8483)	01/06/2025
600007.SH	12/06/2024	SDB3260962422	100.00	3.2536	310.39	325.36	0.0000	4.5800	50.0000	0.0000	(0.1185)	(0.0136)	0.0000	3	(0.1320)	01/06/2025
600007.SH	12/06/2024	SDB3260962422	10,300.00	3.2536	31,969.76	33,512.57	0.0000	4.5800	50.0000	0.0000	(12.2018)	(1.3964)	0.0000	3	(13.5981)	01/06/2025
600007.SH	12/06/2024	SDB3260962422	9,800.00	3.2536	30,417.83	31,885.75	0.0000	4.5800	50.0000	0.0000	(11.6095)	(1.3286)	0.0000	3	(12.9380)	01/06/2025
600007.SH	12/06/2024	SDB3260962422	800.00	3.2536	2,483.09	2,602.92	0.0000	4.5800	50.0000	0.0000	(0.9477)	(0.1085)	0.0000	3	(1.0562)	01/06/2025
600007.SH	12/06/2024	SDB3260962422	1,200.00	3.2536	3,724.63	3,904.38	0.0000	4.5800	50.0000	0.0000	(1.4216)	(0.1627)	0.0000	3	(1.5843)	01/06/2025
600007.SH	12/06/2024	SDB3260962422	800.00	3.2536	2,483.09	2,602.92	0.0000	4.5800	50.0000	0.0000	(0.9477)	(0.1085)	0.0000	3	(1.0562)	01/06/2025
600007.SH	12/06/2024	SDB3260962422	3,900.00	3.2536	12,105.05	12,689.23	0.0000	4.5800	50.0000	0.0000	(4.6201)	(0.5287)	0.0000	3	(5.1488)	01/06/2025
600007.SH	12/05/2024	SDB3260962422	1,800.00	3.1949	5,586.95	5,750.87	0.0000	4.5800	50.0000	0.0000	(0.7108)	(0.0799)	0.0000	1	(0.7907)	01/06/2025
600007.SH	12/05/2024	SDB3260962422	4,000.00	3.1949	12,415.44	12,779.71	0.0000	4.5800	50.0000	0.0000	(1.5795)	(0.1775)	0.0000	1	(1.7570)	01/06/2025
600007.SH	12/05/2024	SDB3260962422	500.00	3.1949	1,551.93	1,597.46	0.0000	4.5800	50.0000	0.0000	(0.1974)	(0.0222)	0.0000	1	(0.2196)	01/06/2025
600007.SH	12/05/2024	SDB3260962422	2,200.00	3.1949	6,828.49	7,028.84	0.0000	4.5800	50.0000	0.0000	(0.8687)	(0.0976)	0.0000	1	(0.9664)	01/06/2025
600007.SH	12/05/2024	SDB3260962422	11,700.00	3.1949	36,315.16	37,380.66	0.0000	4.5800	50.0000	0.0000	(4.6201)	(0.5192)	0.0000	1	(5.1393)	01/06/2025
600007.SH	12/05/2024	SDB3260962422	8,100.00	3.1949	25,141.27	25,878.92	0.0000	4.5800	50.0000	0.0000	(3.1985)	(0.3594)	0.0000	1	(3.5580)	01/06/2025
600007.SH	12/05/2024	SDB3260962422	400.00	3.1949	1,241.54	1,277.97	0.0000	4.5800	50.0000	0.0000	(0.1580)	(0.0177)	0.0000	1	(0.1757)	01/06/2025
600007.SH	12/05/2024	SDB3260962422	1,600.00	3.1949	4,966.18	5,111.88	0.0000	4.5800	50.0000	0.0000	(0.6318)	(0.0710)	0.0000	1	(0.7028)	01/06/2025
600007.SH	12/05/2024	SDB3260962422	4,400.00	3.1949	13,656.98	14,057.68	0.0000	4.5800	50.0000	0.0000	(1.7375)	(0.1952)	0.0000	1	(1.9327)	01/06/2025
600007.SH	12/05/2024	SDB3260962422	2,400.00	3.1949	7,449.26	7,667.83	0.0000	4.5800	50.0000	0.0000	(0.9477)	(0.1065)	0.0000	1	(1.0542)	01/06/2025
600007.SH	12/05/2024	SDB3260962422	300.00	3.1949	931.16	958.48	0.0000	4.5800	50.0000	0.0000	(0.1185)	(0.0133)	0.0000	1	(0.1318)	01/06/2025
600007.SH	12/05/2024	SDB3260962422	1,800.00	3.1949	5,586.95	5,750.87	0.0000	4.5800	50.0000	0.0000	(0.7108)	(0.0799)	0.0000	1	(0.7907)	01/06/2025
600007.SH	12/05/2024	SDB3260962422	3,900.00	3.1949	12,105.05	12,460.22	0.0000	4.5800	50.0000	0.0000	(1.5400)	(0.1731)	0.0000	1	(1.7131)	01/06/2025
600007.SH	12/05/2024	SDB3260962422	11,000.00	3.1949	34,142.46	35,144.21	0.0000	4.5800	50.0000	0.0000	(4.3437)	(0.4881)	0.0000	1	(4.8318)	01/06/2025
600007.SH	12/05/2024	SDB3260962422	12,800.00	3.1949	39,729.41	40,895.08	0.0000	4.5800	50.0000	0.0000	(5.0545)	(0.5680)	0.0000	1	(5.6225)	01/06/2025
600007.SH	12/05/2024	SDB3260962422	34,900.00	3.1949	108,324.71	111,502.99	0.0000	4.5800	50.0000	0.0000	(13.7813)	(1.5487)	0.0000	1	(15.3300)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHINA WORLD TRADE CENTER COMPANY LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600007.SH	12/05/2024	SDB3260962422	4,300.00	3.1949	13,346.60	13,738.19	0.0000	4.5800	50.0000	0.0000	(1.6980)	(0.1908)	0.0000	1	(1.8888)	01/06/2025
600007.SH	12/05/2024	SDB3260962422	7,800.00	3.1949	24,210.11	24,920.44	0.0000	4.5800	50.0000	0.0000	(3.0801)	(0.3461)	0.0000	1	(3.4262)	01/06/2025
600007.SH	12/05/2024	SDB3260962422	1,200.00	3.1949	3,724.63	3,833.91	0.0000	4.5800	50.0000	0.0000	(0.4739)	(0.0532)	0.0000	1	(0.5271)	01/06/2025
600007.SH	12/05/2024	SDB3260962422	1,300.00	3.1949	4,035.02	4,153.41	0.0000	4.5800	50.0000	0.0000	(0.5133)	(0.0577)	0.0000	1	(0.5710)	01/06/2025
600007.SH	12/05/2024	SDB3260962422	3,100.00	3.1949	9,621.97	9,904.28	0.0000	4.5800	50.0000	0.0000	(1.2241)	(0.1376)	0.0000	1	(1.3617)	01/06/2025
600007.SH	12/05/2024	SDB3260962422	7,400.00	3.1949	22,968.56	23,642.47	0.0000	4.5800	50.0000	0.0000	(2.9221)	(0.3284)	0.0000	1	(3.2505)	01/06/2025
600007.SH	12/05/2024	SDB3260962422	3,000.00	3.1949	9,311.58	9,584.78	0.0000	4.5800	50.0000	0.0000	(1.1846)	(0.1331)	0.0000	1	(1.3178)	01/06/2025
600007.SH	12/05/2024	SDB3260962422	1,700.00	3.1949	5,276.56	5,431.38	0.0000	4.5800	50.0000	0.0000	(0.6713)	(0.0754)	0.0000	1	(0.7467)	01/06/2025
600007.SH	12/05/2024	SDB3260962422	1,100.00	3.1949	3,414.25	3,514.42	0.0000	4.5800	50.0000	0.0000	(0.4344)	(0.0488)	0.0000	1	(0.4832)	01/06/2025
600007.SH	12/05/2024	SDB3260962422	1,300.00	3.1949	4,035.02	4,153.41	0.0000	4.5800	50.0000	0.0000	(0.5133)	(0.0577)	0.0000	1	(0.5710)	01/06/2025
600007.SH	12/05/2024	SDB3260962422	3,600.00	3.1949	11,173.90	11,501.74	0.0000	4.5800	50.0000	0.0000	(1.4216)	(0.1597)	0.0000	1	(1.5813)	01/06/2025
600007.SH	12/05/2024	SDB3260962422	1,800.00	3.1949	5,586.95	5,750.87	0.0000	4.5800	50.0000	0.0000	(0.7108)	(0.0799)	0.0000	1	(0.7907)	01/06/2025
600007.SH	12/05/2024	SDB3260962422	2,800.00	3.1949	8,690.81	8,945.80	0.0000	4.5800	50.0000	0.0000	(1.1057)	(0.1242)	0.0000	1	(1.2299)	01/06/2025
600007.SH	12/05/2024	SDB3260962422	600.00	3.1949	1,862.32	1,916.96	0.0000	4.5800	50.0000	0.0000	(0.2369)	(0.0266)	0.0000	1	(0.2636)	01/06/2025
600007.SH	12/05/2024	SDB3260962422	300.00	3.1949	931.16	958.48	0.0000	4.5800	50.0000	0.0000	(0.1185)	(0.0133)	0.0000	1	(0.1318)	01/06/2025
600007.SH	12/05/2024	SDB3260962422	1,200.00	3.1949	3,724.63	3,833.91	0.0000	4.5800	50.0000	0.0000	(0.4739)	(0.0532)	0.0000	1	(0.5271)	01/06/2025
600007.SH	12/05/2024	SDB3260962422	100.00	3.1949	310.39	319.49	0.0000	4.5800	50.0000	0.0000	(0.0395)	(0.0044)	0.0000	1	(0.0439)	01/06/2025
600007.SH	12/05/2024	SDB3260962422	5,400.00	3.1949	16,760.84	17,252.61	0.0000	4.5800	50.0000	0.0000	(2.1324)	(0.2396)	0.0000	1	(2.3720)	01/06/2025
600007.SH	12/05/2024	SDB3260962422	4,200.00	3.1949	13,036.21	13,418.70	0.0000	4.5800	50.0000	0.0000	(1.6585)	(0.1864)	0.0000	1	(1.8449)	01/06/2025
600007.SH	12/05/2024	SDB3260962422	25,900.00	3.1949	80,389.97	82,748.64	0.0000	4.5800	50.0000	0.0000	(10.2274)	(1.1493)	0.0000	1	(11.3767)	01/06/2025
600007.SH	12/05/2024	SDB3260962422	3,800.00	3.1949	11,794.67	12,140.73	0.0000	4.5800	50.0000	0.0000	(1.5505)	(0.1686)	0.0000	1	(1.6692)	01/06/2025
600007.SH	12/05/2024	SDB3260962422	3,000.00	3.1949	9,311.58	9,584.78	0.0000	4.5800	50.0000	0.0000	(1.1846)	(0.1331)	0.0000	1	(1.3178)	01/06/2025
600007.SH	12/05/2024	SDB3260962422	2,400.00	3.1949	7,449.26	7,667.83	0.0000	4.5800	50.0000	0.0000	(0.9477)	(0.1065)	0.0000	1	(1.0542)	01/06/2025
600007.SH	12/05/2024	SDB3260962422	15,200.00	3.1949	47,178.67	48,562.91	0.0000	4.5800	50.0000	0.0000	(6.0022)	(0.6745)	0.0000	1	(6.6767)	01/06/2025
600007.SH	12/05/2024	SDB3260962422	1,400.00	3.1949	4,345.40	4,472.90	0.0000	4.5800	50.0000	0.0000	(0.5528)	(0.0621)	0.0000	1	(0.6150)	01/06/2025
600007.SH	12/05/2024	SDB3260962422	100.00	3.1949	310.39	319.49	0.0000	4.5800	50.0000	0.0000	(0.0395)	(0.0044)	0.0000	1	(0.0439)	01/06/2025
600007.SH	12/05/2024	SDB3260962422	10,300.00	3.1949	31,969.76	32,907.76	0.0000	4.5800	50.0000	0.0000	(4.0673)	(0.4571)	0.0000	1	(4.5243)	01/06/2025
600007.SH	12/05/2024	SDB3260962422	9,800.00	3.1949	30,417.83	31,310.29	0.0000	4.5800	50.0000	0.0000	(3.8698)	(0.4349)	0.0000	1	(4.3047)	01/06/2025
600007.SH	12/05/2024	SDB3260962422	800.00	3.1949	2,483.09	2,555.94	0.0000	4.5800	50.0000	0.0000	(0.3159)	(0.0355)	0.0000	1	(0.3514)	01/06/2025
600007.SH	12/05/2024	SDB3260962422	1,200.00	3.1949	3,724.63	3,833.91	0.0000	4.5800	50.0000	0.0000	(0.4739)	(0.0532)	0.0000	1	(0.5271)	01/06/2025
600007.SH	12/05/2024	SDB3260962422	800.00	3.1949	2,483.09	2,555.94	0.0000	4.5800	50.0000	0.0000	(0.3159)	(0.0355)	0.0000	1	(0.3514)	01/06/2025
600007.SH	12/05/2024	SDB3260962422	3,900.00	3.1949	12,105.05	12,460.22	0.0000	4.5800	50.0000	0.0000	(1.5400)	(0.1731)	0.0000	1	(1.7131)	01/06/2025
600007.SH	12/04/2024	SDB3260962422	1,800.00	3.1039	5,586.95	5,586.95	0.0000	4.5800	50.0000	0.0000	(0.7108)	(0.0776)	0.0000	1	(0.7884)	01/06/2025
600007.SH	12/04/2024	SDB3260962422	4,000.00	3.1039	12,415.44	12,415.44	0.0000	4.5800	50.0000	0.0000	(1.5795)	(0.1724)	0.0000	1	(1.7520)	01/06/2025
600007.SH	12/04/2024	SDB3260962422	500.00	3.1039	1,551.93	1,551.93	0.0000	4.5800	50.0000	0.0000	(0.1974)	(0.0216)	0.0000	1	(0.2190)	01/06/2025
600007.SH	12/04/2024	SDB3260962422	2,200.00	3.1039	6,828.49	6,828.49	0.0000	4.5800	50.0000	0.0000	(0.8687)	(0.0948)	0.0000	1	(0.9636)	01/06/2025
600007.SH	12/04/2024	SDB3260962422	11,700.00	3.1039	36,315.16	36,315.16	0.0000	4.5800	50.0000	0.0000	(4.6201)	(0.5044)	0.0000	1	(5.1245)	01/06/2025
600007.SH	12/04/2024	SDB3260962422	8,100.00	3.1039	25,141.27	25,141.27	0.0000	4.5800	50.0000	0.0000	(3.1985)	(0.3492)	0.0000	1	(3.5477)	01/06/2025
600007.SH	12/04/2024	SDB3260962422	400.00	3.1039	1,241.54	1,241.54	0.0000	4.5800	50.0000	0.0000	(0.1580)	(0.0172)	0.0000	1	(0.1752)	01/06/2025
600007.SH	12/04/2024	SDB3260962422	1,600.00	3.1039	4,966.18	4,966.18	0.0000	4.5800	50.0000	0.0000	(0.6318)	(0.0690)	0.0000	1	(0.7008)	01/06/2025
600007.SH	12/04/2024	SDB3260962422	4,400.00	3.1039	13,656.98	13,656.98	0.0000	4.5800	50.0000	0.0000	(1.7375)	(0.1897)	0.0000	1	(1.9272)	01/06/2025
600007.SH	12/04/2024	SDB3260962422	2,400.00	3.1039	7,449.26	7,449.26	0.0000	4.5800	50.0000	0.0000	(0.9477)	(0.1035)	0.0000	1	(1.0512)	01/06/2025
600007.SH	12/04/2024	SDB3260962422	300.00	3.1039	931.16	931.16	0.0000	4.5800	50.0000	0.0000	(0.1185)	(0.0129)	0.0000	1	(0.1314)	01/06/2025
600007.SH	12/04/2024	SDB3260962422	1,800.00	3.1039	5,586.95	5,586.95	0.0000	4.5800	50.0000	0.0000	(0.7108)	(0.0776)	0.0000	1	(0.7884)	01/06/2025
600007.SH	12/04/2024	SDB3260962422	3,900.00	3.1039	12,105.05	12,105.05	0.0000	4.5800	50.0000	0.0000	(1.5400)	(0.1681)	0.0000	1	(1.7082)	01/06/2025
600007.SH	12/04/2024	SDB3260962422	11,000.00	3.1039	34,142.46	34,142.46	0.0000	4.5800	50.0000	0.0000	(4.3437)	(0.4742)	0.0000	1	(4.8179)	01/06/2025
600007.SH	12/04/2024	SDB3260962422	12,800.00	3.1039	39,729.41	39,729.41	0.0000	4.5800	50.0000	0.0000	(5.0545)	(0.5518)	0.0000	1	(5.6063)	01/06/2025
600007.SH	12/04/2024	SDB3260962422	34,900.00	3.1039	108,324.71	108,324.71	0.0000	4.5800	50.0000	0.0000	(13.7813)	(1.5045)	0.0000	1	(15.2858)	01/06/2025
600007.SH	12/04/2024	SDB3260962422	4,300.00	3.1039	13,346.60	13,346.60	0.0000	4.5800	50.0000	0.0000	(1.6980)	(0.1854)	0.0000	1	(1.8834)	01/06/2025
600007.SH	12/04/2024	SDB3260962422	7,800.00	3.1039	24,210.11	24,210.11	0.0000	4.5800	50.0000	0.0000	(3.0801)	(0.3363)	0.0000	1	(3.4163)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHINA WORLD TRADE CENTER COMPANY LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600007.SH	12/04/2024	SDB3260962422	1,200.00	3.1039	3,724.63	3,724.63	0.0000	4.5800	50.0000	0.0000	(0.4739)	(0.0517)	0.0000	1	(0.5256)	01/06/2025
600007.SH	12/04/2024	SDB3260962422	1,300.00	3.1039	4,035.02	4,035.02	0.0000	4.5800	50.0000	0.0000	(0.5133)	(0.0560)	0.0000	1	(0.5694)	01/06/2025
600007.SH	12/04/2024	SDB3260962422	3,100.00	3.1039	9,621.97	9,621.97	0.0000	4.5800	50.0000	0.0000	(1.2241)	(0.1336)	0.0000	1	(1.3578)	01/06/2025
600007.SH	12/04/2024	SDB3260962422	7,400.00	3.1039	22,968.56	22,968.56	0.0000	4.5800	50.0000	0.0000	(2.9221)	(0.3190)	0.0000	1	(3.2411)	01/06/2025
600007.SH	12/04/2024	SDB3260962422	3,000.00	3.1039	9,311.58	9,311.58	0.0000	4.5800	50.0000	0.0000	(1.1846)	(0.1293)	0.0000	1	(1.3140)	01/06/2025
600007.SH	12/04/2024	SDB3260962422	1,700.00	3.1039	5,276.56	5,276.56	0.0000	4.5800	50.0000	0.0000	(0.6713)	(0.0733)	0.0000	1	(0.7446)	01/06/2025
600007.SH	12/04/2024	SDB3260962422	1,100.00	3.1039	3,414.25	3,414.25	0.0000	4.5800	50.0000	0.0000	(0.4344)	(0.0474)	0.0000	1	(0.4818)	01/06/2025
600007.SH	12/04/2024	SDB3260962422	1,300.00	3.1039	4,035.02	4,035.02	0.0000	4.5800	50.0000	0.0000	(0.5133)	(0.0560)	0.0000	1	(0.5694)	01/06/2025
600007.SH	12/04/2024	SDB3260962422	3,600.00	3.1039	11,173.90	11,173.90	0.0000	4.5800	50.0000	0.0000	(1.4216)	(0.1552)	0.0000	1	(1.5768)	01/06/2025
600007.SH	12/04/2024	SDB3260962422	1,800.00	3.1039	5,586.95	5,586.95	0.0000	4.5800	50.0000	0.0000	(0.7108)	(0.0776)	0.0000	1	(0.7884)	01/06/2025
600007.SH	12/04/2024	SDB3260962422	2,800.00	3.1039	8,690.81	8,690.81	0.0000	4.5800	50.0000	0.0000	(1.1057)	(0.1207)	0.0000	1	(1.2264)	01/06/2025
600007.SH	12/04/2024	SDB3260962422	600.00	3.1039	1,862.32	1,862.32	0.0000	4.5800	50.0000	0.0000	(0.2369)	(0.0259)	0.0000	1	(0.2628)	01/06/2025
600007.SH	12/04/2024	SDB3260962422	300.00	3.1039	931.16	931.16	0.0000	4.5800	50.0000	0.0000	(0.1185)	(0.0129)	0.0000	1	(0.1314)	01/06/2025
600007.SH	12/04/2024	SDB3260962422	1,200.00	3.1039	3,724.63	3,724.63	0.0000	4.5800	50.0000	0.0000	(0.4739)	(0.0517)	0.0000	1	(0.5256)	01/06/2025
600007.SH	12/04/2024	SDB3260962422	100.00	3.1039	310.39	310.39	0.0000	4.5800	50.0000	0.0000	(0.0395)	(0.0043)	0.0000	1	(0.0438)	01/06/2025
600007.SH	12/04/2024	SDB3260962422	5,400.00	3.1039	16,760.84	16,760.84	0.0000	4.5800	50.0000	0.0000	(2.1324)	(0.2328)	0.0000	1	(2.3651)	01/06/2025
600007.SH	12/04/2024	SDB3260962422	4,200.00	3.1039	13,036.21	13,036.21	0.0000	4.5800	50.0000	0.0000	(1.6585)	(0.1811)	0.0000	1	(1.8396)	01/06/2025
600007.SH	12/04/2024	SDB3260962422	25,900.00	3.1039	80,389.97	80,389.97	0.0000	4.5800	50.0000	0.0000	(10.2274)	(1.1165)	0.0000	1	(11.3439)	01/06/2025
600007.SH	12/04/2024	SDB3260962422	3,800.00	3.1039	11,794.67	11,794.67	0.0000	4.5800	50.0000	0.0000	(1.5005)	(0.1638)	0.0000	1	(1.6644)	01/06/2025
600007.SH	12/04/2024	SDB3260962422	3,000.00	3.1039	9,311.58	9,311.58	0.0000	4.5800	50.0000	0.0000	(1.1846)	(0.1293)	0.0000	1	(1.3140)	01/06/2025
600007.SH	12/04/2024	SDB3260962422	2,400.00	3.1039	7,449.26	7,449.26	0.0000	4.5800	50.0000	0.0000	(0.9477)	(0.1035)	0.0000	1	(1.0512)	01/06/2025
600007.SH	12/04/2024	SDB3260962422	15,200.00	3.1039	47,178.67	47,178.67	0.0000	4.5800	50.0000	0.0000	(6.0022)	(0.6553)	0.0000	1	(6.6574)	01/06/2025
600007.SH	12/04/2024	SDB3260962422	1,400.00	3.1039	4,345.40	4,345.40	0.0000	4.5800	50.0000	0.0000	(0.5528)	(0.0604)	0.0000	1	(0.6132)	01/06/2025
600007.SH	12/04/2024	SDB3260962422	100.00	3.1039	310.39	310.39	0.0000	4.5800	50.0000	0.0000	(0.0395)	(0.0043)	0.0000	1	(0.0438)	01/06/2025
600007.SH	12/04/2024	SDB3260962422	10,300.00	3.1039	31,969.76	31,969.76	0.0000	4.5800	50.0000	0.0000	(4.0673)	(0.4440)	0.0000	1	(4.5113)	01/06/2025
600007.SH	12/04/2024	SDB3260962422	9,800.00	3.1039	30,417.83	30,417.83	0.0000	4.5800	50.0000	0.0000	(3.8698)	(0.4225)	0.0000	1	(4.2923)	01/06/2025
600007.SH	12/04/2024	SDB3260962422	800.00	3.1039	2,483.09	2,483.09	0.0000	4.5800	50.0000	0.0000	(0.3159)	(0.0345)	0.0000	1	(0.3504)	01/06/2025
600007.SH	12/04/2024	SDB3260962422	1,200.00	3.1039	3,724.63	3,724.63	0.0000	4.5800	50.0000	0.0000	(0.4739)	(0.0517)	0.0000	1	(0.5256)	01/06/2025
600007.SH	12/04/2024	SDB3260962422	800.00	3.1039	2,483.09	2,483.09	0.0000	4.5800	50.0000	0.0000	(0.3159)	(0.0345)	0.0000	1	(0.3504)	01/06/2025
600007.SH	12/04/2024	SDB3260962422	3,900.00	3.1039	12,105.05	12,105.05	0.0000	4.5800	50.0000	0.0000	(1.5400)	(0.1681)	0.0000	1	(1.7082)	01/06/2025
TOTAL CHINA WORLD TRADE CENTER COMPANY LTD. CMN CLASS A SERIES NORTHBOUND											(2,828.7970)	(333.1114)	0.0000		(3,161.9083)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHINA XD ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND																
601179.SH	01/03/2025	SDB3262867364	13,000.00	1.0548	13,581.80	13,712.30	0.0000	4.3300	50.0000	0.0000	(4.9008)	(0.5713)	0.0000	3	(5.4721)	01/06/2025
601179.SH	01/03/2025	SDB3262867364	35,200.00	1.0548	36,775.34	37,128.68	0.0000	4.3300	50.0000	0.0000	(13.2698)	(1.5470)	0.0000	3	(14.8168)	01/06/2025
601179.SH	01/02/2025	SDB3262867364	13,000.00	1.0789	13,581.80	14,026.25	0.0000	4.3300	50.0000	0.0000	(1.6336)	(0.1948)	0.0000	1	(1.8284)	01/06/2025
601179.SH	01/02/2025	SDB3262867364	35,200.00	1.0789	36,775.34	37,978.76	0.0000	4.3300	50.0000	0.0000	(4.4233)	(0.5275)	0.0000	1	(4.9507)	01/06/2025
601179.SH	12/31/2024	SDB3262867364	13,000.00	1.0912	13,581.80	14,185.27	0.0000	4.3300	50.0000	0.0000	(3.2672)	(0.3940)	0.0000	2	(3.6612)	01/06/2025
601179.SH	12/31/2024	SDB3262867364	35,200.00	1.0912	36,775.34	38,409.36	0.0000	4.3300	50.0000	0.0000	(8.8465)	(1.0669)	0.0000	2	(9.9134)	01/06/2025
601179.SH	12/30/2024	SDB3262867364	13,000.00	1.0636	13,581.80	13,826.85	0.0000	4.3300	50.0000	0.0000	(1.6336)	(0.1920)	0.0000	1	(1.8256)	01/06/2025
601179.SH	12/30/2024	SDB3262867364	35,200.00	1.0636	36,775.34	37,438.86	0.0000	4.3300	50.0000	0.0000	(4.4233)	(0.5200)	0.0000	1	(4.9432)	01/06/2025
601179.SH	12/27/2024	SDB3262867364	13,000.00	1.0618	13,581.80	13,804.05	0.0000	4.3300	50.0000	0.0000	(4.9008)	(0.5752)	0.0000	3	(5.4759)	01/06/2025
601179.SH	12/27/2024	SDB3262867364	35,200.00	1.0618	36,775.34	37,377.12	0.0000	4.3300	50.0000	0.0000	(13.2698)	(1.5574)	0.0000	3	(14.8271)	01/06/2025
601179.SH	12/27/2024	SDB3262867364	2,500.00	1.0618	2,611.89	2,654.63	0.0000	4.3300	50.0000	0.0000	(0.9425)	(0.1106)	0.0000	3	(1.0531)	01/06/2025
601179.SH	12/27/2024	SDB3262867364	1,200.00	1.0618	1,253.70	1,274.22	0.0000	4.3300	50.0000	0.0000	(0.4524)	(0.0531)	0.0000	3	(0.5055)	01/06/2025
601179.SH	12/27/2024	SDB3262867364	600.00	1.0618	626.85	637.11	0.0000	4.3300	50.0000	0.0000	(0.2262)	(0.0265)	0.0000	3	(0.2527)	01/06/2025
601179.SH	12/27/2024	SDB3262867364	3,700.00	1.0618	3,865.59	3,928.84	0.0000	4.3300	50.0000	0.0000	(1.3948)	(0.1637)	0.0000	3	(1.5585)	01/06/2025
601179.SH	12/26/2024	SDB3262867364	13,000.00	1.0487	13,581.80	13,632.76	0.0000	4.3300	50.0000	0.0000	(1.6336)	(0.1893)	0.0000	1	(1.8229)	01/06/2025
601179.SH	12/26/2024	SDB3262867364	35,200.00	1.0487	36,775.34	36,913.32	0.0000	4.3300	50.0000	0.0000	(4.4233)	(0.5127)	0.0000	1	(4.9359)	01/06/2025
601179.SH	12/26/2024	SDB3262867364	2,500.00	1.0487	2,611.89	2,621.68	0.0000	4.3300	50.0000	0.0000	(0.3142)	(0.0364)	0.0000	1	(0.3506)	01/06/2025
601179.SH	12/26/2024	SDB3262867364	1,200.00	1.0487	1,253.70	1,258.41	0.0000	4.3300	50.0000	0.0000	(0.1508)	(0.0175)	0.0000	1	(0.1683)	01/06/2025
601179.SH	12/26/2024	SDB3262867364	600.00	1.0487	626.85	629.20	0.0000	4.3300	50.0000	0.0000	(0.0754)	(0.0087)	0.0000	1	(0.0841)	01/06/2025
601179.SH	12/26/2024	SDB3262867364	4,000.00	1.0487	4,179.02	4,194.70	0.0000	4.3300	50.0000	0.0000	(0.5026)	(0.0583)	0.0000	1	(0.5609)	01/06/2025
601179.SH	12/24/2024	SDB3262867364	13,000.00	1.0487	13,581.80	13,632.76	0.0000	4.3300	50.0000	0.0000	(3.2672)	(0.3787)	0.0000	2	(3.6459)	01/06/2025
601179.SH	12/24/2024	SDB3262867364	35,200.00	1.0487	36,775.34	36,913.32	0.0000	4.3300	50.0000	0.0000	(8.8465)	(1.0254)	0.0000	2	(9.8719)	01/06/2025
601179.SH	12/24/2024	SDB3262867364	2,500.00	1.0487	2,611.89	2,621.68	0.0000	4.3300	50.0000	0.0000	(0.6283)	(0.0728)	0.0000	2	(0.7011)	01/06/2025
601179.SH	12/24/2024	SDB3262867364	1,200.00	1.0487	1,253.70	1,258.41	0.0000	4.3300	50.0000	0.0000	(0.3016)	(0.0350)	0.0000	2	(0.3365)	01/06/2025
601179.SH	12/24/2024	SDB3262867364	600.00	1.0487	626.85	629.20	0.0000	4.3300	50.0000	0.0000	(0.1508)	(0.0175)	0.0000	2	(0.1683)	01/06/2025
601179.SH	12/24/2024	SDB3262867364	4,000.00	1.0487	4,179.02	4,194.70	0.0000	4.3300	50.0000	0.0000	(1.0053)	(0.1165)	0.0000	2	(1.1218)	01/06/2025
601179.SH	12/23/2024	SDB3262867364	13,000.00	1.0699	13,581.80	13,908.70	0.0000	4.3300	50.0000	0.0000	(1.6336)	(0.1932)	0.0000	1	(1.8268)	01/06/2025
601179.SH	12/23/2024	SDB3262867364	35,200.00	1.0699	36,775.34	37,660.48	0.0000	4.3300	50.0000	0.0000	(4.4233)	(0.5231)	0.0000	1	(4.9463)	01/06/2025
601179.SH	12/23/2024	SDB3262867364	2,500.00	1.0699	2,611.89	2,674.75	0.0000	4.3300	50.0000	0.0000	(0.3142)	(0.0371)	0.0000	1	(0.3513)	01/06/2025
601179.SH	12/23/2024	SDB3262867364	1,200.00	1.0699	1,253.70	1,283.88	0.0000	4.3300	50.0000	0.0000	(0.1508)	(0.0178)	0.0000	1	(0.1686)	01/06/2025
601179.SH	12/23/2024	SDB3262867364	600.00	1.0699	626.85	641.94	0.0000	4.3300	50.0000	0.0000	(0.0754)	(0.0089)	0.0000	1	(0.0843)	01/06/2025
601179.SH	12/23/2024	SDB3262867364	6,400.00	1.0699	6,686.43	6,847.36	0.0000	4.3300	50.0000	0.0000	(8.042)	(0.0951)	0.0000	1	(0.8993)	01/06/2025
601179.SH	12/23/2024	SDB3262867364	1,700.00	1.0699	1,776.08	1,818.83	0.0000	4.3300	50.0000	0.0000	(0.2136)	(0.0253)	0.0000	1	(0.2389)	01/06/2025
601179.SH	12/23/2024	SDB3262867364	100.00	1.0699	104.48	106.99	0.0000	4.3300	50.0000	0.0000	(0.0126)	(0.0015)	0.0000	1	(0.0141)	01/06/2025
601179.SH	12/23/2024	SDB3262867364	700.00	1.0699	731.33	748.93	0.0000	4.3300	50.0000	0.0000	(0.0880)	(0.0104)	0.0000	1	(0.0984)	01/06/2025
601179.SH	12/23/2024	SDB3262867364	4,000.00	1.0699	4,179.02	4,279.60	0.0000	4.3300	50.0000	0.0000	(0.5026)	(0.0594)	0.0000	1	(0.5621)	01/06/2025
601179.SH	12/20/2024	SDB3262867364	13,000.00	1.0560	13,581.80	13,727.65	0.0000	4.3300	50.0000	0.0000	(4.9008)	(0.5720)	0.0000	3	(5.4728)	01/06/2025
601179.SH	12/20/2024	SDB3262867364	35,200.00	1.0560	36,775.34	37,170.25	0.0000	4.3300	50.0000	0.0000	(13.2698)	(1.5488)	0.0000	3	(14.8185)	01/06/2025
601179.SH	12/20/2024	SDB3262867364	2,500.00	1.0560	2,611.89	2,639.93	0.0000	4.3300	50.0000	0.0000	(0.9425)	(0.1100)	0.0000	3	(1.0525)	01/06/2025
601179.SH	12/20/2024	SDB3262867364	1,200.00	1.0560	1,253.70	1,267.17	0.0000	4.3300	50.0000	0.0000	(0.4524)	(0.0528)	0.0000	3	(0.5052)	01/06/2025
601179.SH	12/20/2024	SDB3262867364	600.00	1.0560	626.85	633.58	0.0000	4.3300	50.0000	0.0000	(0.2262)	(0.0264)	0.0000	3	(0.2526)	01/06/2025
601179.SH	12/20/2024	SDB3262867364	6,400.00	1.0560	6,686.43	6,758.23	0.0000	4.3300	50.0000	0.0000	(2.4127)	(0.2816)	0.0000	3	(2.6943)	01/06/2025
601179.SH	12/20/2024	SDB3262867364	1,700.00	1.0560	1,776.08	1,795.15	0.0000	4.3300	50.0000	0.0000	(0.6409)	(0.0748)	0.0000	3	(0.7157)	01/06/2025
601179.SH	12/20/2024	SDB3262867364	100.00	1.0560	104.48	105.60	0.0000	4.3300	50.0000	0.0000	(0.0377)	(0.0044)	0.0000	3	(0.0421)	01/06/2025
601179.SH	12/20/2024	SDB3262867364	700.00	1.0560	731.33	739.18	0.0000	4.3300	50.0000	0.0000	(0.2639)	(0.0308)	0.0000	3	(0.2947)	01/06/2025
601179.SH	12/20/2024	SDB3262867364	4,000.00	1.0560	4,179.02	4,223.89	0.0000	4.3300	50.0000	0.0000	(1.5079)	(0.1760)	0.0000	3	(1.6839)	01/06/2025
601179.SH	12/19/2024	SDB3262867364	13,000.00	1.0525	13,581.80	13,682.62	0.0000	4.5800	50.0000	0.0000	(1.7279)	(0.1900)	0.0000	1	(1.9179)	01/06/2025
601179.SH	12/19/2024	SDB3262867364	35,200.00	1.0525	36,775.34	37,048.32	0.0000	4.5800	50.0000	0.0000	(4.6786)	(0.5146)	0.0000	1	(5.1932)	01/06/2025
601179.SH	12/19/2024	SDB3262867364	2,500.00	1.0525	2,611.89	2,631.27	0.0000	4.5800	50.0000	0.0000	(0.3323)	(0.0365)	0.0000	1	(0.3688)	01/06/2025
601179.SH	12/19/2024	SDB3262867364	1,200.00	1.0525	1,253.70	1,263.01	0.0000	4.5800	50.0000	0.0000	(0.1595)	(0.0175)	0.0000	1	(0.1770)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHINA XD ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
601179.SH	12/19/2024	SDB3262867364	600.00	1.0525	626.85	631.51	0.0000	4.5800	50.0000	0.0000	(0.0797)	(0.0088)	0.0000	1	(0.0885)	01/06/2025
601179.SH	12/19/2024	SDB3262867364	6,400.00	1.0525	6,686.43	6,736.06	0.0000	4.5800	50.0000	0.0000	(0.8507)	(0.0936)	0.0000	1	(0.9442)	01/06/2025
601179.SH	12/19/2024	SDB3262867364	1,700.00	1.0525	1,776.08	1,789.27	0.0000	4.5800	50.0000	0.0000	(0.2260)	(0.0249)	0.0000	1	(0.2508)	01/06/2025
601179.SH	12/19/2024	SDB3262867364	100.00	1.0525	104.48	105.25	0.0000	4.5800	50.0000	0.0000	(0.0133)	(0.0015)	0.0000	1	(0.0148)	01/06/2025
601179.SH	12/19/2024	SDB3262867364	700.00	1.0525	731.33	736.76	0.0000	4.5800	50.0000	0.0000	(0.0930)	(0.0102)	0.0000	1	(0.1033)	01/06/2025
601179.SH	12/19/2024	SDB3262867364	4,000.00	1.0525	4,179.02	4,210.04	0.0000	4.5800	50.0000	0.0000	(0.5317)	(0.0585)	0.0000	1	(0.5901)	01/06/2025
601179.SH	12/18/2024	SDB3262867364	13,000.00	1.0482	13,581.80	13,626.67	0.0000	4.5800	50.0000	0.0000	(1.7279)	(0.1893)	0.0000	1	(1.9172)	01/06/2025
601179.SH	12/18/2024	SDB3262867364	35,200.00	1.0482	36,775.34	36,896.82	0.0000	4.5800	50.0000	0.0000	(4.6786)	(0.5125)	0.0000	1	(5.1911)	01/06/2025
601179.SH	12/18/2024	SDB3262867364	2,500.00	1.0482	2,611.89	2,620.51	0.0000	4.5800	50.0000	0.0000	(0.3323)	(0.0364)	0.0000	1	(0.3687)	01/06/2025
601179.SH	12/18/2024	SDB3262867364	1,200.00	1.0482	1,253.70	1,257.85	0.0000	4.5800	50.0000	0.0000	(0.1595)	(0.0175)	0.0000	1	(0.1770)	01/06/2025
601179.SH	12/18/2024	SDB3262867364	600.00	1.0482	626.85	628.92	0.0000	4.5800	50.0000	0.0000	(0.0797)	(0.0087)	0.0000	1	(0.0885)	01/06/2025
601179.SH	12/18/2024	SDB3262867364	6,400.00	1.0482	6,686.43	6,708.51	0.0000	4.5800	50.0000	0.0000	(0.8507)	(0.0932)	0.0000	1	(0.9438)	01/06/2025
601179.SH	12/18/2024	SDB3262867364	1,700.00	1.0482	1,776.08	1,781.95	0.0000	4.5800	50.0000	0.0000	(0.2260)	(0.0247)	0.0000	1	(0.2507)	01/06/2025
601179.SH	12/18/2024	SDB3262867364	100.00	1.0482	104.48	104.82	0.0000	4.5800	50.0000	0.0000	(0.0133)	(0.0015)	0.0000	1	(0.0147)	01/06/2025
601179.SH	12/18/2024	SDB3262867364	700.00	1.0482	731.33	733.74	0.0000	4.5800	50.0000	0.0000	(0.0930)	(0.0102)	0.0000	1	(0.1032)	01/06/2025
601179.SH	12/18/2024	SDB3262867364	8,100.00	1.0482	8,462.51	8,490.46	0.0000	4.5800	50.0000	0.0000	(1.0766)	(0.1179)	0.0000	1	(1.1945)	01/06/2025
601179.SH	12/18/2024	SDB3262867364	4,700.00	1.0482	4,910.34	4,926.56	0.0000	4.5800	50.0000	0.0000	(0.6247)	(0.0684)	0.0000	1	(0.6931)	01/06/2025
601179.SH	12/17/2024	SDB3262867364	13,000.00	1.0638	13,581.80	13,829.88	0.0000	4.5800	50.0000	0.0000	(1.7279)	(0.1921)	0.0000	1	(1.9200)	01/06/2025
601179.SH	12/17/2024	SDB3262867364	35,200.00	1.0638	36,775.34	37,447.06	0.0000	4.5800	50.0000	0.0000	(4.6786)	(0.5201)	0.0000	1	(5.1987)	01/06/2025
601179.SH	12/17/2024	SDB3262867364	2,500.00	1.0638	2,611.89	2,659.59	0.0000	4.5800	50.0000	0.0000	(0.3323)	(0.0369)	0.0000	1	(0.3692)	01/06/2025
601179.SH	12/17/2024	SDB3262867364	1,200.00	1.0638	1,253.70	1,276.60	0.0000	4.5800	50.0000	0.0000	(0.1595)	(0.0177)	0.0000	1	(0.1772)	01/06/2025
601179.SH	12/17/2024	SDB3262867364	600.00	1.0638	626.85	638.30	0.0000	4.5800	50.0000	0.0000	(0.0797)	(0.0089)	0.0000	1	(0.0886)	01/06/2025
601179.SH	12/17/2024	SDB3262867364	6,400.00	1.0638	6,686.43	6,808.56	0.0000	4.5800	50.0000	0.0000	(0.8507)	(0.0946)	0.0000	1	(0.9452)	01/06/2025
601179.SH	12/17/2024	SDB3262867364	1,700.00	1.0638	1,776.08	1,808.52	0.0000	4.5800	50.0000	0.0000	(0.2260)	(0.0251)	0.0000	1	(0.2511)	01/06/2025
601179.SH	12/17/2024	SDB3262867364	100.00	1.0638	104.48	106.38	0.0000	4.5800	50.0000	0.0000	(0.0133)	(0.0015)	0.0000	1	(0.0148)	01/06/2025
601179.SH	12/17/2024	SDB3262867364	700.00	1.0638	731.33	744.69	0.0000	4.5800	50.0000	0.0000	(0.0930)	(0.0103)	0.0000	1	(0.1034)	01/06/2025
601179.SH	12/17/2024	SDB3262867364	8,100.00	1.0638	8,462.51	8,617.08	0.0000	4.5800	50.0000	0.0000	(1.0766)	(0.1197)	0.0000	1	(1.1963)	01/06/2025
601179.SH	12/17/2024	SDB3262867364	4,700.00	1.0638	4,910.34	5,000.03	0.0000	4.5800	50.0000	0.0000	(0.6247)	(0.0694)	0.0000	1	(0.6941)	01/06/2025
601179.SH	12/16/2024	SDB3262867364	13,000.00	1.0652	13,581.80	13,847.99	0.0000	4.5800	50.0000	0.0000	(1.7279)	(0.1923)	0.0000	1	(1.9202)	01/06/2025
601179.SH	12/16/2024	SDB3262867364	35,200.00	1.0652	36,775.34	37,496.10	0.0000	4.5800	50.0000	0.0000	(4.6786)	(0.5208)	0.0000	1	(5.1994)	01/06/2025
601179.SH	12/16/2024	SDB3262867364	2,500.00	1.0652	2,611.89	2,663.07	0.0000	4.5800	50.0000	0.0000	(0.3323)	(0.0370)	0.0000	1	(0.3693)	01/06/2025
601179.SH	12/16/2024	SDB3262867364	1,200.00	1.0652	1,253.70	1,278.28	0.0000	4.5800	50.0000	0.0000	(0.1595)	(0.0178)	0.0000	1	(0.1773)	01/06/2025
601179.SH	12/16/2024	SDB3262867364	600.00	1.0652	626.85	639.14	0.0000	4.5800	50.0000	0.0000	(0.0797)	(0.0089)	0.0000	1	(0.0886)	01/06/2025
601179.SH	12/16/2024	SDB3262867364	6,400.00	1.0652	6,686.43	6,817.47	0.0000	4.5800	50.0000	0.0000	(0.8507)	(0.0947)	0.0000	1	(0.9453)	01/06/2025
601179.SH	12/16/2024	SDB3262867364	1,700.00	1.0652	1,776.08	1,810.89	0.0000	4.5800	50.0000	0.0000	(0.2260)	(0.0252)	0.0000	1	(0.2511)	01/06/2025
601179.SH	12/16/2024	SDB3262867364	100.00	1.0652	104.48	106.52	0.0000	4.5800	50.0000	0.0000	(0.0133)	(0.0015)	0.0000	1	(0.0148)	01/06/2025
601179.SH	12/16/2024	SDB3262867364	700.00	1.0652	731.33	745.66	0.0000	4.5800	50.0000	0.0000	(0.0930)	(0.0104)	0.0000	1	(0.1034)	01/06/2025
601179.SH	12/16/2024	SDB3262867364	9,500.00	1.0652	9,925.16	10,119.68	0.0000	4.5800	50.0000	0.0000	(1.2627)	(0.1406)	0.0000	1	(1.4033)	01/06/2025
601179.SH	12/16/2024	SDB3262867364	4,700.00	1.0652	4,910.34	5,006.58	0.0000	4.5800	50.0000	0.0000	(0.6247)	(0.0695)	0.0000	1	(0.6942)	01/06/2025
601179.SH	12/13/2024	SDB3262867364	13,000.00	1.0657	13,581.80	13,854.70	0.0000	4.5800	50.0000	0.0000	(5.1837)	(0.5773)	0.0000	3	(5.7610)	01/06/2025
601179.SH	12/13/2024	SDB3262867364	35,200.00	1.0657	36,775.34	37,514.26	0.0000	4.5800	50.0000	0.0000	(14.0359)	(1.5631)	0.0000	3	(15.5990)	01/06/2025
601179.SH	12/13/2024	SDB3262867364	2,500.00	1.0657	2,611.89	2,664.36	0.0000	4.5800	50.0000	0.0000	(0.9969)	(0.1110)	0.0000	3	(1.1079)	01/06/2025
601179.SH	12/13/2024	SDB3262867364	1,200.00	1.0657	1,253.70	1,278.90	0.0000	4.5800	50.0000	0.0000	(0.4785)	(0.0533)	0.0000	3	(0.5318)	01/06/2025
601179.SH	12/13/2024	SDB3262867364	600.00	1.0657	626.85	639.45	0.0000	4.5800	50.0000	0.0000	(0.2392)	(0.0266)	0.0000	3	(0.2659)	01/06/2025
601179.SH	12/13/2024	SDB3262867364	6,400.00	1.0657	6,686.43	6,820.77	0.0000	4.5800	50.0000	0.0000	(2.5520)	(0.2842)	0.0000	3	(2.8362)	01/06/2025
601179.SH	12/13/2024	SDB3262867364	1,700.00	1.0657	1,776.08	1,811.77	0.0000	4.5800	50.0000	0.0000	(0.6779)	(0.0755)	0.0000	3	(0.7534)	01/06/2025
601179.SH	12/13/2024	SDB3262867364	100.00	1.0657	104.48	106.57	0.0000	4.5800	50.0000	0.0000	(0.0399)	(0.0044)	0.0000	3	(0.0443)	01/06/2025
601179.SH	12/13/2024	SDB3262867364	700.00	1.0657	731.33	746.02	0.0000	4.5800	50.0000	0.0000	(0.2791)	(0.0311)	0.0000	3	(0.3102)	01/06/2025
601179.SH	12/13/2024	SDB3262867364	9,500.00	1.0657	9,925.16	10,124.59	0.0000	4.5800	50.0000	0.0000	(3.7881)	(0.4219)	0.0000	3	(4.2100)	01/06/2025
601179.SH	12/13/2024	SDB3262867364	4,700.00	1.0657	4,910.34	5,009.01	0.0000	4.5800	50.0000	0.0000	(1.8741)	(0.2087)	0.0000	3	(2.0828)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHINA XD ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
601179.SH	12/12/2024	SDB3262867364	13,000.00	1.0711	13,581.80	13,924.05	0.0000	4.5800	50.0000	0.0000	(1.7279)	(0.1934)	0.0000	1	(1.9213)	01/06/2025
601179.SH	12/12/2024	SDB3262867364	35,200.00	1.0711	36,775.34	37,702.05	0.0000	4.5800	50.0000	0.0000	(4.6786)	(0.5236)	0.0000	1	(5.2023)	01/06/2025
601179.SH	12/12/2024	SDB3262867364	2,500.00	1.0711	2,611.89	2,677.70	0.0000	4.5800	50.0000	0.0000	(0.3323)	(0.0372)	0.0000	1	(0.3695)	01/06/2025
601179.SH	12/12/2024	SDB3262867364	1,200.00	1.0711	1,253.70	1,285.30	0.0000	4.5800	50.0000	0.0000	(0.1595)	(0.0179)	0.0000	1	(0.1774)	01/06/2025
601179.SH	12/12/2024	SDB3262867364	600.00	1.0711	626.85	642.65	0.0000	4.5800	50.0000	0.0000	(0.0797)	(0.0089)	0.0000	1	(0.0887)	01/06/2025
601179.SH	12/12/2024	SDB3262867364	6,400.00	1.0711	6,686.43	6,854.92	0.0000	4.5800	50.0000	0.0000	(0.8507)	(0.0952)	0.0000	1	(0.9459)	01/06/2025
601179.SH	12/12/2024	SDB3262867364	1,700.00	1.0711	1,776.08	1,820.84	0.0000	4.5800	50.0000	0.0000	(0.2260)	(0.0253)	0.0000	1	(0.2512)	01/06/2025
601179.SH	12/12/2024	SDB3262867364	100.00	1.0711	104.48	107.11	0.0000	4.5800	50.0000	0.0000	(0.0133)	(0.0015)	0.0000	1	(0.0148)	01/06/2025
601179.SH	12/12/2024	SDB3262867364	700.00	1.0711	731.33	749.76	0.0000	4.5800	50.0000	0.0000	(0.0930)	(0.0104)	0.0000	1	(0.1035)	01/06/2025
601179.SH	12/12/2024	SDB3262867364	9,500.00	1.0711	9,925.16	10,175.27	0.0000	4.5800	50.0000	0.0000	(1.2627)	(0.1413)	0.0000	1	(1.4040)	01/06/2025
601179.SH	12/12/2024	SDB3262867364	4,700.00	1.0711	4,910.34	5,034.08	0.0000	4.5800	50.0000	0.0000	(0.6247)	(0.0699)	0.0000	1	(0.6946)	01/06/2025
601179.SH	12/11/2024	SDB3262867364	13,000.00	1.0643	13,581.80	13,835.31	0.0000	4.5800	50.0000	0.0000	(1.7279)	(0.1922)	0.0000	1	(1.9201)	01/06/2025
601179.SH	12/11/2024	SDB3262867364	35,200.00	1.0643	36,775.34	37,461.78	0.0000	4.5800	50.0000	0.0000	(4.6786)	(0.5203)	0.0000	1	(5.1989)	01/06/2025
601179.SH	12/11/2024	SDB3262867364	2,500.00	1.0643	2,611.89	2,660.64	0.0000	4.5800	50.0000	0.0000	(0.3323)	(0.0370)	0.0000	1	(0.3692)	01/06/2025
601179.SH	12/11/2024	SDB3262867364	1,200.00	1.0643	1,253.70	1,277.11	0.0000	4.5800	50.0000	0.0000	(0.1595)	(0.0177)	0.0000	1	(0.1772)	01/06/2025
601179.SH	12/11/2024	SDB3262867364	600.00	1.0643	626.85	638.55	0.0000	4.5800	50.0000	0.0000	(0.0797)	(0.0089)	0.0000	1	(0.0886)	01/06/2025
601179.SH	12/11/2024	SDB3262867364	6,400.00	1.0643	6,686.43	6,811.23	0.0000	4.5800	50.0000	0.0000	(0.8507)	(0.0946)	0.0000	1	(0.9453)	01/06/2025
601179.SH	12/11/2024	SDB3262867364	1,700.00	1.0643	1,776.08	1,809.23	0.0000	4.5800	50.0000	0.0000	(0.2260)	(0.0251)	0.0000	1	(0.2511)	01/06/2025
601179.SH	12/11/2024	SDB3262867364	100.00	1.0643	104.48	106.43	0.0000	4.5800	50.0000	0.0000	(0.0133)	(0.0015)	0.0000	1	(0.0148)	01/06/2025
601179.SH	12/11/2024	SDB3262867364	700.00	1.0643	731.33	744.98	0.0000	4.5800	50.0000	0.0000	(0.0930)	(0.0103)	0.0000	1	(0.1034)	01/06/2025
601179.SH	12/11/2024	SDB3262867364	9,500.00	1.0643	9,925.16	10,110.42	0.0000	4.5800	50.0000	0.0000	(1.2627)	(0.1404)	0.0000	1	(1.4031)	01/06/2025
601179.SH	12/11/2024	SDB3262867364	4,700.00	1.0643	4,910.34	5,002.00	0.0000	4.5800	50.0000	0.0000	(0.6247)	(0.0695)	0.0000	1	(0.6942)	01/06/2025
601179.SH	12/10/2024	SDB3262867364	13,000.00	1.0556	13,581.80	13,722.58	0.0000	4.5800	50.0000	0.0000	(1.7279)	(0.1906)	0.0000	1	(1.9185)	01/06/2025
601179.SH	12/10/2024	SDB3262867364	35,200.00	1.0556	36,775.34	37,156.52	0.0000	4.5800	50.0000	0.0000	(4.6786)	(0.5161)	0.0000	1	(5.1947)	01/06/2025
601179.SH	12/10/2024	SDB3262867364	2,500.00	1.0556	2,611.89	2,638.96	0.0000	4.5800	50.0000	0.0000	(0.3323)	(0.0367)	0.0000	1	(0.3689)	01/06/2025
601179.SH	12/10/2024	SDB3262867364	1,200.00	1.0556	1,253.70	1,266.70	0.0000	4.5800	50.0000	0.0000	(0.1595)	(0.0176)	0.0000	1	(0.1771)	01/06/2025
601179.SH	12/10/2024	SDB3262867364	600.00	1.0556	626.85	633.35	0.0000	4.5800	50.0000	0.0000	(0.0797)	(0.0088)	0.0000	1	(0.0885)	01/06/2025
601179.SH	12/10/2024	SDB3262867364	6,400.00	1.0556	6,686.43	6,755.73	0.0000	4.5800	50.0000	0.0000	(0.8507)	(0.0938)	0.0000	1	(0.9445)	01/06/2025
601179.SH	12/10/2024	SDB3262867364	1,700.00	1.0556	1,776.08	1,794.49	0.0000	4.5800	50.0000	0.0000	(0.2260)	(0.0249)	0.0000	1	(0.2509)	01/06/2025
601179.SH	12/10/2024	SDB3262867364	100.00	1.0556	104.48	105.56	0.0000	4.5800	50.0000	0.0000	(0.0133)	(0.0015)	0.0000	1	(0.0148)	01/06/2025
601179.SH	12/10/2024	SDB3262867364	700.00	1.0556	731.33	738.91	0.0000	4.5800	50.0000	0.0000	(0.0930)	(0.0103)	0.0000	1	(0.1033)	01/06/2025
601179.SH	12/10/2024	SDB3262867364	9,500.00	1.0556	9,925.16	10,028.04	0.0000	4.5800	50.0000	0.0000	(1.2627)	(0.1393)	0.0000	1	(1.4020)	01/06/2025
601179.SH	12/10/2024	SDB3262867364	4,700.00	1.0556	4,910.34	4,961.24	0.0000	4.5800	50.0000	0.0000	(0.6247)	(0.0689)	0.0000	1	(0.6936)	01/06/2025
601179.SH	12/09/2024	SDB3262867364	13,000.00	1.0625	13,581.80	13,811.94	0.0000	4.5800	50.0000	0.0000	(1.7279)	(0.1918)	0.0000	1	(1.9197)	01/06/2025
601179.SH	12/09/2024	SDB3262867364	35,200.00	1.0625	36,775.34	37,398.49	0.0000	4.5800	50.0000	0.0000	(4.6786)	(0.5194)	0.0000	1	(5.1981)	01/06/2025
601179.SH	12/09/2024	SDB3262867364	2,500.00	1.0625	2,611.89	2,656.14	0.0000	4.5800	50.0000	0.0000	(0.3323)	(0.0369)	0.0000	1	(0.3692)	01/06/2025
601179.SH	12/09/2024	SDB3262867364	1,200.00	1.0625	1,253.70	1,274.95	0.0000	4.5800	50.0000	0.0000	(0.1595)	(0.0177)	0.0000	1	(0.1772)	01/06/2025
601179.SH	12/09/2024	SDB3262867364	600.00	1.0625	626.85	637.47	0.0000	4.5800	50.0000	0.0000	(0.0797)	(0.0089)	0.0000	1	(0.0886)	01/06/2025
601179.SH	12/09/2024	SDB3262867364	6,400.00	1.0625	6,686.43	6,799.72	0.0000	4.5800	50.0000	0.0000	(0.8507)	(0.0944)	0.0000	1	(0.9451)	01/06/2025
601179.SH	12/09/2024	SDB3262867364	1,700.00	1.0625	1,776.08	1,806.18	0.0000	4.5800	50.0000	0.0000	(0.2260)	(0.0251)	0.0000	1	(0.2510)	01/06/2025
601179.SH	12/09/2024	SDB3262867364	100.00	1.0625	104.48	106.25	0.0000	4.5800	50.0000	0.0000	(0.0133)	(0.0015)	0.0000	1	(0.0148)	01/06/2025
601179.SH	12/09/2024	SDB3262867364	700.00	1.0625	731.33	743.72	0.0000	4.5800	50.0000	0.0000	(0.0930)	(0.0103)	0.0000	1	(0.1034)	01/06/2025
601179.SH	12/09/2024	SDB3262867364	9,500.00	1.0625	9,925.16	10,093.34	0.0000	4.5800	50.0000	0.0000	(1.2627)	(0.1402)	0.0000	1	(1.4029)	01/06/2025
601179.SH	12/09/2024	SDB3262867364	4,700.00	1.0625	4,910.34	4,993.55	0.0000	4.5800	50.0000	0.0000	(0.6247)	(0.0694)	0.0000	1	(0.6941)	01/06/2025
601179.SH	12/06/2024	SDB3262867364	13,000.00	1.0782	13,581.80	14,016.03	0.0000	4.5800	50.0000	0.0000	(5.1837)	(0.5840)	0.0000	3	(5.7677)	01/06/2025
601179.SH	12/06/2024	SDB3262867364	35,200.00	1.0782	36,775.34	37,951.09	0.0000	4.5800	50.0000	0.0000	(14.0359)	(1.5813)	0.0000	3	(15.6172)	01/06/2025
601179.SH	12/06/2024	SDB3262867364	2,500.00	1.0782	2,611.89	2,695.39	0.0000	4.5800	50.0000	0.0000	(0.9969)	(0.1123)	0.0000	3	(1.1092)	01/06/2025
601179.SH	12/06/2024	SDB3262867364	1,200.00	1.0782	1,253.70	1,293.79	0.0000	4.5800	50.0000	0.0000	(0.4785)	(0.0539)	0.0000	3	(0.5324)	01/06/2025
601179.SH	12/06/2024	SDB3262867364	600.00	1.0782	626.85	646.89	0.0000	4.5800	50.0000	0.0000	(0.2392)	(0.0270)	0.0000	3	(0.2662)	01/06/2025
601179.SH	12/06/2024	SDB3262867364	6,400.00	1.0782	6,686.43	6,900.20	0.0000	4.5800	50.0000	0.0000	(2.5520)	(0.2875)	0.0000	3	(2.8395)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHINA XD ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
601179.SH	12/06/2024	SDB3262867364	1,700.00	1.0782	1,776.08	1,832.87	0.0000	4.5800	50.0000	0.0000	(0.6779)	(0.0764)	0.0000	3	(0.7542)	01/06/2025
601179.SH	12/06/2024	SDB3262867364	100.00	1.0782	104.48	107.82	0.0000	4.5800	50.0000	0.0000	(0.0399)	(0.0045)	0.0000	3	(0.0444)	01/06/2025
601179.SH	12/06/2024	SDB3262867364	700.00	1.0782	731.33	754.71	0.0000	4.5800	50.0000	0.0000	(0.2791)	(0.0314)	0.0000	3	(0.3106)	01/06/2025
601179.SH	12/06/2024	SDB3262867364	9,500.00	1.0782	9,925.16	10,242.48	0.0000	4.5800	50.0000	0.0000	(3.7881)	(0.4268)	0.0000	3	(4.2149)	01/06/2025
601179.SH	12/06/2024	SDB3262867364	4,700.00	1.0782	4,910.34	5,067.33	0.0000	4.5800	50.0000	0.0000	(1.8741)	(0.2111)	0.0000	3	(2.0853)	01/06/2025
601179.SH	12/05/2024	SDB3262867364	13,000.00	1.0513	13,581.80	13,666.28	0.0000	4.5800	50.0000	0.0000	(1.7279)	(0.1898)	0.0000	1	(1.9177)	01/06/2025
601179.SH	12/05/2024	SDB3262867364	35,200.00	1.0513	36,775.34	37,004.07	0.0000	4.5800	50.0000	0.0000	(4.6786)	(0.5139)	0.0000	1	(5.1926)	01/06/2025
601179.SH	12/05/2024	SDB3262867364	2,500.00	1.0513	2,611.89	2,628.13	0.0000	4.5800	50.0000	0.0000	(0.3323)	(0.0365)	0.0000	1	(0.3688)	01/06/2025
601179.SH	12/05/2024	SDB3262867364	1,200.00	1.0513	1,253.70	1,261.50	0.0000	4.5800	50.0000	0.0000	(0.1595)	(0.0175)	0.0000	1	(0.1770)	01/06/2025
601179.SH	12/05/2024	SDB3262867364	600.00	1.0513	626.85	630.75	0.0000	4.5800	50.0000	0.0000	(0.0797)	(0.0088)	0.0000	1	(0.0885)	01/06/2025
601179.SH	12/05/2024	SDB3262867364	6,400.00	1.0513	6,686.43	6,728.01	0.0000	4.5800	50.0000	0.0000	(0.8507)	(0.0934)	0.0000	1	(0.9441)	01/06/2025
601179.SH	12/05/2024	SDB3262867364	1,700.00	1.0513	1,776.08	1,787.13	0.0000	4.5800	50.0000	0.0000	(0.2260)	(0.0248)	0.0000	1	(0.2508)	01/06/2025
601179.SH	12/05/2024	SDB3262867364	100.00	1.0513	104.48	105.13	0.0000	4.5800	50.0000	0.0000	(0.0133)	(0.0015)	0.0000	1	(0.0148)	01/06/2025
601179.SH	12/05/2024	SDB3262867364	700.00	1.0513	731.33	735.88	0.0000	4.5800	50.0000	0.0000	(0.0930)	(0.0102)	0.0000	1	(0.1033)	01/06/2025
601179.SH	12/05/2024	SDB3262867364	9,500.00	1.0513	9,925.16	9,986.89	0.0000	4.5800	50.0000	0.0000	(1.2627)	(0.1387)	0.0000	1	(1.4014)	01/06/2025
601179.SH	12/05/2024	SDB3262867364	4,700.00	1.0513	4,910.34	4,940.88	0.0000	4.5800	50.0000	0.0000	(0.6247)	(0.0686)	0.0000	1	(0.6933)	01/06/2025
601179.SH	12/04/2024	SDB3262867364	13,000.00	1.0448	13,581.80	13,581.80	0.0000	4.5800	50.0000	0.0000	(1.7279)	(0.1886)	0.0000	1	(1.9165)	01/06/2025
601179.SH	12/04/2024	SDB3262867364	35,200.00	1.0448	36,775.34	36,775.34	0.0000	4.5800	50.0000	0.0000	(4.6786)	(0.5108)	0.0000	1	(5.1894)	01/06/2025
601179.SH	12/04/2024	SDB3262867364	2,500.00	1.0448	2,611.89	2,611.89	0.0000	4.5800	50.0000	0.0000	(0.3323)	(0.0363)	0.0000	1	(0.3686)	01/06/2025
601179.SH	12/04/2024	SDB3262867364	1,200.00	1.0448	1,253.70	1,253.70	0.0000	4.5800	50.0000	0.0000	(0.1595)	(0.0174)	0.0000	1	(0.1769)	01/06/2025
601179.SH	12/04/2024	SDB3262867364	600.00	1.0448	626.85	626.85	0.0000	4.5800	50.0000	0.0000	(0.0797)	(0.0087)	0.0000	1	(0.0885)	01/06/2025
601179.SH	12/04/2024	SDB3262867364	6,400.00	1.0448	6,686.43	6,686.43	0.0000	4.5800	50.0000	0.0000	(0.8507)	(0.0929)	0.0000	1	(0.9435)	01/06/2025
601179.SH	12/04/2024	SDB3262867364	1,700.00	1.0448	1,776.08	1,776.08	0.0000	4.5800	50.0000	0.0000	(0.2260)	(0.0247)	0.0000	1	(0.2506)	01/06/2025
601179.SH	12/04/2024	SDB3262867364	100.00	1.0448	104.48	104.48	0.0000	4.5800	50.0000	0.0000	(0.0133)	(0.0015)	0.0000	1	(0.0147)	01/06/2025
601179.SH	12/04/2024	SDB3262867364	700.00	1.0448	731.33	731.33	0.0000	4.5800	50.0000	0.0000	(0.0930)	(0.0102)	0.0000	1	(0.1032)	01/06/2025
601179.SH	12/04/2024	SDB3262867364	9,500.00	1.0448	9,925.16	9,925.16	0.0000	4.5800	50.0000	0.0000	(1.2627)	(0.1378)	0.0000	1	(1.4006)	01/06/2025
601179.SH	12/04/2024	SDB3262867364	4,700.00	1.0448	4,910.34	4,910.34	0.0000	4.5800	50.0000	0.0000	(0.6247)	(0.0682)	0.0000	1	(0.6929)	01/06/2025
TOTAL CHINA XD ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND												(276.8038)	(31.4895)	0.0000	(308.2933)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHONGQING CHUANYI AUTOMATION CO.,LTD. CMN CLASS A SERIES NORTHBOUND																
603100.SH	01/03/2025	SDB3260122966	800.00	2.9797	2,396.85	2,383.75	0.0000	4.3300	50.0000	0.0000	(0.8649)	(0.0993)	0.0000	3	(0.9642)	01/06/2025
603100.SH	01/03/2025	SDB3260122966	100.00	2.9797	299.61	297.97	0.0000	4.3300	50.0000	0.0000	(0.1081)	(0.0124)	0.0000	3	(0.1205)	01/06/2025
603100.SH	01/03/2025	SDB3260122966	1,000.00	2.9797	2,996.07	2,979.68	0.0000	4.3300	50.0000	0.0000	(0.1081)	(0.1242)	0.0000	3	(1.2052)	01/06/2025
603100.SH	01/03/2025	SDB3260122966	300.00	2.9797	898.82	893.91	0.0000	4.3300	50.0000	0.0000	(0.3243)	(0.0372)	0.0000	3	(0.3616)	01/06/2025
603100.SH	01/03/2025	SDB3260122966	700.00	2.9797	2,097.25	2,085.78	0.0000	4.3300	50.0000	0.0000	(0.7568)	(0.0869)	0.0000	3	(0.8437)	01/06/2025
603100.SH	01/03/2025	SDB3260122966	100.00	2.9797	299.61	297.97	0.0000	4.3300	50.0000	0.0000	(0.1081)	(0.0124)	0.0000	3	(0.1205)	01/06/2025
603100.SH	01/03/2025	SDB3260122966	800.00	2.9797	2,396.85	2,383.75	0.0000	4.3300	50.0000	0.0000	(0.8649)	(0.0993)	0.0000	3	(0.9642)	01/06/2025
603100.SH	01/03/2025	SDB3260122966	900.00	2.9797	2,696.46	2,681.72	0.0000	4.3300	50.0000	0.0000	(0.9730)	(0.1117)	0.0000	3	(1.0847)	01/06/2025
603100.SH	01/03/2025	SDB3260122966	900.00	2.9797	2,696.46	2,681.72	0.0000	4.3300	50.0000	0.0000	(0.9730)	(0.1117)	0.0000	3	(1.0847)	01/06/2025
603100.SH	01/03/2025	SDB3260122966	700.00	2.9797	2,097.25	2,085.78	0.0000	4.3300	50.0000	0.0000	(0.7568)	(0.0869)	0.0000	3	(0.8437)	01/06/2025
603100.SH	01/02/2025	SDB3260122966	800.00	2.9438	2,396.85	2,355.05	0.0000	4.3300	50.0000	0.0000	(0.2883)	(0.0327)	0.0000	1	(0.3210)	01/06/2025
603100.SH	01/02/2025	SDB3260122966	100.00	2.9438	299.61	294.38	0.0000	4.3300	50.0000	0.0000	(0.0360)	(0.0041)	0.0000	1	(0.0401)	01/06/2025
603100.SH	01/02/2025	SDB3260122966	1,000.00	2.9438	2,996.07	2,943.81	0.0000	4.3300	50.0000	0.0000	(0.3604)	(0.0409)	0.0000	1	(0.4012)	01/06/2025
603100.SH	01/02/2025	SDB3260122966	300.00	2.9438	898.82	883.14	0.0000	4.3300	50.0000	0.0000	(0.1081)	(0.0123)	0.0000	1	(0.1204)	01/06/2025
603100.SH	01/02/2025	SDB3260122966	700.00	2.9438	2,097.25	2,060.67	0.0000	4.3300	50.0000	0.0000	(0.2523)	(0.0286)	0.0000	1	(0.2809)	01/06/2025
603100.SH	01/02/2025	SDB3260122966	100.00	2.9438	299.61	294.38	0.0000	4.3300	50.0000	0.0000	(0.0360)	(0.0041)	0.0000	1	(0.0401)	01/06/2025
603100.SH	01/02/2025	SDB3260122966	800.00	2.9438	2,396.85	2,355.05	0.0000	4.3300	50.0000	0.0000	(0.2883)	(0.0327)	0.0000	1	(0.3210)	01/06/2025
603100.SH	01/02/2025	SDB3260122966	900.00	2.9438	2,696.46	2,649.43	0.0000	4.3300	50.0000	0.0000	(0.3243)	(0.0368)	0.0000	1	(0.3611)	01/06/2025
603100.SH	01/02/2025	SDB3260122966	900.00	2.9438	2,696.46	2,649.43	0.0000	4.3300	50.0000	0.0000	(0.3243)	(0.0368)	0.0000	1	(0.3611)	01/06/2025
603100.SH	01/02/2025	SDB3260122966	700.00	2.9438	2,097.25	2,060.67	0.0000	4.3300	50.0000	0.0000	(0.2523)	(0.0286)	0.0000	1	(0.2809)	01/06/2025
603100.SH	12/31/2024	SDB3260122966	800.00	2.8313	2,396.85	2,265.04	0.0000	4.3300	50.0000	0.0000	(0.5766)	(0.0629)	0.0000	2	(0.6395)	01/06/2025
603100.SH	12/31/2024	SDB3260122966	1,700.00	2.8313	5,093.32	4,813.22	0.0000	4.3300	50.0000	0.0000	(1.2252)	(0.1337)	0.0000	2	(1.3589)	01/06/2025
603100.SH	12/31/2024	SDB3260122966	1,000.00	2.8313	2,996.07	2,831.31	0.0000	4.3300	50.0000	0.0000	(0.7207)	(0.0786)	0.0000	2	(0.7944)	01/06/2025
603100.SH	12/31/2024	SDB3260122966	300.00	2.8313	898.82	849.39	0.0000	4.3300	50.0000	0.0000	(0.2162)	(0.0236)	0.0000	2	(0.2398)	01/06/2025
603100.SH	12/31/2024	SDB3260122966	700.00	2.8313	2,097.25	1,981.91	0.0000	4.3300	50.0000	0.0000	(0.5045)	(0.0551)	0.0000	2	(0.5596)	01/06/2025
603100.SH	12/31/2024	SDB3260122966	100.00	2.8313	299.61	283.13	0.0000	4.3300	50.0000	0.0000	(0.0721)	(0.0079)	0.0000	2	(0.0799)	01/06/2025
603100.SH	12/31/2024	SDB3260122966	800.00	2.8313	2,396.85	2,265.04	0.0000	4.3300	50.0000	0.0000	(0.5766)	(0.0629)	0.0000	2	(0.6395)	01/06/2025
603100.SH	12/31/2024	SDB3260122966	900.00	2.8313	2,696.46	2,548.18	0.0000	4.3300	50.0000	0.0000	(0.6486)	(0.0708)	0.0000	2	(0.7194)	01/06/2025
603100.SH	12/31/2024	SDB3260122966	900.00	2.8313	2,696.46	2,548.18	0.0000	4.3300	50.0000	0.0000	(0.6486)	(0.0708)	0.0000	2	(0.7194)	01/06/2025
603100.SH	12/31/2024	SDB3260122966	700.00	2.8313	2,097.25	1,981.91	0.0000	4.3300	50.0000	0.0000	(0.5045)	(0.0551)	0.0000	2	(0.5596)	01/06/2025
603100.SH	12/30/2024	SDB3260122966	800.00	2.7952	2,396.85	2,236.17	0.0000	4.3300	50.0000	0.0000	(0.0311)	(0.0311)	0.0000	1	(0.3193)	01/06/2025
603100.SH	12/30/2024	SDB3260122966	1,700.00	2.7952	5,093.32	4,751.86	0.0000	4.3300	50.0000	0.0000	(0.6126)	(0.0660)	0.0000	1	(0.6786)	01/06/2025
603100.SH	12/30/2024	SDB3260122966	1,000.00	2.7952	2,996.07	2,795.21	0.0000	4.3300	50.0000	0.0000	(0.3604)	(0.0388)	0.0000	1	(0.3992)	01/06/2025
603100.SH	12/30/2024	SDB3260122966	300.00	2.7952	898.82	838.56	0.0000	4.3300	50.0000	0.0000	(0.1081)	(0.0116)	0.0000	1	(0.1198)	01/06/2025
603100.SH	12/30/2024	SDB3260122966	700.00	2.7952	2,097.25	1,956.65	0.0000	4.3300	50.0000	0.0000	(0.2523)	(0.0272)	0.0000	1	(0.2794)	01/06/2025
603100.SH	12/30/2024	SDB3260122966	100.00	2.7952	299.61	279.52	0.0000	4.3300	50.0000	0.0000	(0.0360)	(0.0039)	0.0000	1	(0.0399)	01/06/2025
603100.SH	12/30/2024	SDB3260122966	800.00	2.7952	2,396.85	2,236.17	0.0000	4.3300	50.0000	0.0000	(0.2883)	(0.0311)	0.0000	1	(0.3193)	01/06/2025
603100.SH	12/30/2024	SDB3260122966	900.00	2.7952	2,696.46	2,515.69	0.0000	4.3300	50.0000	0.0000	(0.3243)	(0.0349)	0.0000	1	(0.3593)	01/06/2025
603100.SH	12/30/2024	SDB3260122966	900.00	2.7952	2,696.46	2,515.69	0.0000	4.3300	50.0000	0.0000	(0.3243)	(0.0349)	0.0000	1	(0.3593)	01/06/2025
603100.SH	12/30/2024	SDB3260122966	700.00	2.7952	2,097.25	1,956.65	0.0000	4.3300	50.0000	0.0000	(0.2523)	(0.0272)	0.0000	1	(0.2794)	01/06/2025
603100.SH	12/27/2024	SDB3260122966	800.00	2.8695	2,396.85	2,295.57	0.0000	4.3300	50.0000	0.0000	(0.8649)	(0.0956)	0.0000	3	(0.9605)	01/06/2025
603100.SH	12/27/2024	SDB3260122966	1,700.00	2.8695	5,093.32	4,878.08	0.0000	4.3300	50.0000	0.0000	(1.8378)	(0.2033)	0.0000	3	(2.0411)	01/06/2025
603100.SH	12/27/2024	SDB3260122966	1,000.00	2.8695	2,996.07	2,869.46	0.0000	4.3300	50.0000	0.0000	(1.0811)	(0.1196)	0.0000	3	(1.2006)	01/06/2025
603100.SH	12/27/2024	SDB3260122966	300.00	2.8695	898.82	860.84	0.0000	4.3300	50.0000	0.0000	(0.3243)	(0.0359)	0.0000	3	(0.3602)	01/06/2025
603100.SH	12/27/2024	SDB3260122966	700.00	2.8695	2,097.25	2,008.62	0.0000	4.3300	50.0000	0.0000	(0.7568)	(0.0837)	0.0000	3	(0.8404)	01/06/2025
603100.SH	12/27/2024	SDB3260122966	100.00	2.8695	299.61	286.95	0.0000	4.3300	50.0000	0.0000	(0.1081)	(0.0120)	0.0000	3	(0.1201)	01/06/2025
603100.SH	12/27/2024	SDB3260122966	800.00	2.8695	2,396.85	2,295.57	0.0000	4.3300	50.0000	0.0000	(0.8649)	(0.0956)	0.0000	3	(0.9605)	01/06/2025
603100.SH	12/27/2024	SDB3260122966	900.00	2.8695	2,696.46	2,582.51	0.0000	4.3300	50.0000	0.0000	(0.9730)	(0.1076)	0.0000	3	(1.0806)	01/06/2025
603100.SH	12/27/2024	SDB3260122966	900.00	2.8695	2,696.46	2,582.51	0.0000	4.3300	50.0000	0.0000	(0.9730)	(0.1076)	0.0000	3	(1.0806)	01/06/2025
603100.SH	12/27/2024	SDB3260122966	700.00	2.8695	2,097.25	2,008.62	0.0000	4.3300	50.0000	0.0000	(0.7568)	(0.0837)	0.0000	3	(0.8404)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHONGQING CHUANYI AUTOMATION CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603100.SH	12/26/2024	SDB3260122966	800.00	2.8685	2,396.85	2,294.78	0.0000	4.3300	50.0000	0.0000	(0.2883)	(0.0319)	0.0000	1	(0.3202)	01/06/2025
603100.SH	12/26/2024	SDB3260122966	1,700.00	2.8685	5,093.32	4,876.40	0.0000	4.3300	50.0000	0.0000	(0.6126)	(0.0677)	0.0000	1	(0.6803)	01/06/2025
603100.SH	12/26/2024	SDB3260122966	1,000.00	2.8685	2,996.07	2,868.47	0.0000	4.3300	50.0000	0.0000	(0.3604)	(0.0398)	0.0000	1	(0.4002)	01/06/2025
603100.SH	12/26/2024	SDB3260122966	300.00	2.8685	898.82	860.54	0.0000	4.3300	50.0000	0.0000	(0.1081)	(0.0120)	0.0000	1	(0.1201)	01/06/2025
603100.SH	12/26/2024	SDB3260122966	700.00	2.8685	2,097.25	2,007.93	0.0000	4.3300	50.0000	0.0000	(0.2523)	(0.0279)	0.0000	1	(0.2801)	01/06/2025
603100.SH	12/26/2024	SDB3260122966	100.00	2.8685	299.61	286.85	0.0000	4.3300	50.0000	0.0000	(0.0360)	(0.0040)	0.0000	1	(0.0400)	01/06/2025
603100.SH	12/26/2024	SDB3260122966	800.00	2.8685	2,396.85	2,294.78	0.0000	4.3300	50.0000	0.0000	(0.2883)	(0.0319)	0.0000	1	(0.3202)	01/06/2025
603100.SH	12/26/2024	SDB3260122966	900.00	2.8685	2,696.46	2,581.62	0.0000	4.3300	50.0000	0.0000	(0.3243)	(0.0359)	0.0000	1	(0.3602)	01/06/2025
603100.SH	12/26/2024	SDB3260122966	900.00	2.8685	2,696.46	2,581.62	0.0000	4.3300	50.0000	0.0000	(0.3243)	(0.0359)	0.0000	1	(0.3602)	01/06/2025
603100.SH	12/26/2024	SDB3260122966	700.00	2.8685	2,097.25	2,007.93	0.0000	4.3300	50.0000	0.0000	(0.2523)	(0.0279)	0.0000	1	(0.2801)	01/06/2025
603100.SH	12/24/2024	SDB3260122966	800.00	2.8685	2,396.85	2,294.78	0.0000	4.3300	50.0000	0.0000	(0.5766)	(0.0637)	0.0000	2	(0.6403)	01/06/2025
603100.SH	12/24/2024	SDB3260122966	1,700.00	2.8685	5,093.32	4,876.40	0.0000	4.3300	50.0000	0.0000	(1.2252)	(0.1355)	0.0000	2	(1.3607)	01/06/2025
603100.SH	12/24/2024	SDB3260122966	1,000.00	2.8685	2,996.07	2,868.47	0.0000	4.3300	50.0000	0.0000	(0.7207)	(0.0797)	0.0000	2	(0.8004)	01/06/2025
603100.SH	12/24/2024	SDB3260122966	300.00	2.8685	898.82	860.54	0.0000	4.3300	50.0000	0.0000	(0.2162)	(0.0239)	0.0000	2	(0.2401)	01/06/2025
603100.SH	12/24/2024	SDB3260122966	700.00	2.8685	2,097.25	2,007.93	0.0000	4.3300	50.0000	0.0000	(0.5045)	(0.0558)	0.0000	2	(0.5603)	01/06/2025
603100.SH	12/24/2024	SDB3260122966	100.00	2.8685	299.61	286.85	0.0000	4.3300	50.0000	0.0000	(0.0721)	(0.0080)	0.0000	2	(0.0800)	01/06/2025
603100.SH	12/24/2024	SDB3260122966	800.00	2.8685	2,396.85	2,294.78	0.0000	4.3300	50.0000	0.0000	(0.5766)	(0.0637)	0.0000	2	(0.6403)	01/06/2025
603100.SH	12/24/2024	SDB3260122966	900.00	2.8685	2,696.46	2,581.62	0.0000	4.3300	50.0000	0.0000	(0.6486)	(0.0717)	0.0000	2	(0.7204)	01/06/2025
603100.SH	12/24/2024	SDB3260122966	900.00	2.8685	2,696.46	2,581.62	0.0000	4.3300	50.0000	0.0000	(0.6486)	(0.0717)	0.0000	2	(0.7204)	01/06/2025
603100.SH	12/24/2024	SDB3260122966	700.00	2.8685	2,097.25	2,007.93	0.0000	4.3300	50.0000	0.0000	(0.5045)	(0.0558)	0.0000	2	(0.5603)	01/06/2025
603100.SH	12/23/2024	SDB3260122966	800.00	2.8668	2,396.85	2,293.43	0.0000	4.3300	50.0000	0.0000	(0.2883)	(0.0319)	0.0000	1	(0.3201)	01/06/2025
603100.SH	12/23/2024	SDB3260122966	1,700.00	2.8668	5,093.32	4,873.53	0.0000	4.3300	50.0000	0.0000	(0.6126)	(0.0677)	0.0000	1	(0.6803)	01/06/2025
603100.SH	12/23/2024	SDB3260122966	1,000.00	2.8668	2,996.07	2,866.78	0.0000	4.3300	50.0000	0.0000	(0.3604)	(0.0398)	0.0000	1	(0.4002)	01/06/2025
603100.SH	12/23/2024	SDB3260122966	300.00	2.8668	898.82	860.04	0.0000	4.3300	50.0000	0.0000	(0.1081)	(0.0119)	0.0000	1	(0.1201)	01/06/2025
603100.SH	12/23/2024	SDB3260122966	700.00	2.8668	2,097.25	2,006.75	0.0000	4.3300	50.0000	0.0000	(0.2523)	(0.0279)	0.0000	1	(0.2801)	01/06/2025
603100.SH	12/23/2024	SDB3260122966	100.00	2.8668	299.61	286.68	0.0000	4.3300	50.0000	0.0000	(0.0360)	(0.0040)	0.0000	1	(0.0400)	01/06/2025
603100.SH	12/23/2024	SDB3260122966	800.00	2.8668	2,396.85	2,293.43	0.0000	4.3300	50.0000	0.0000	(0.2883)	(0.0319)	0.0000	1	(0.3201)	01/06/2025
603100.SH	12/23/2024	SDB3260122966	900.00	2.8668	2,696.46	2,580.11	0.0000	4.3300	50.0000	0.0000	(0.3243)	(0.0358)	0.0000	1	(0.3602)	01/06/2025
603100.SH	12/23/2024	SDB3260122966	900.00	2.8668	2,696.46	2,580.11	0.0000	4.3300	50.0000	0.0000	(0.3243)	(0.0358)	0.0000	1	(0.3602)	01/06/2025
603100.SH	12/23/2024	SDB3260122966	700.00	2.8668	2,097.25	2,006.75	0.0000	4.3300	50.0000	0.0000	(0.2523)	(0.0279)	0.0000	1	(0.2801)	01/06/2025
603100.SH	12/20/2024	SDB3260122966	800.00	2.8360	2,396.85	2,268.83	0.0000	4.3300	50.0000	0.0000	(0.8649)	(0.0945)	0.0000	3	(0.9594)	01/06/2025
603100.SH	12/20/2024	SDB3260122966	1,700.00	2.8360	5,093.32	4,821.27	0.0000	4.3300	50.0000	0.0000	(1.8378)	(0.2009)	0.0000	3	(2.0387)	01/06/2025
603100.SH	12/20/2024	SDB3260122966	1,000.00	2.8360	2,996.07	2,836.04	0.0000	4.3300	50.0000	0.0000	(1.0811)	(0.1182)	0.0000	3	(1.1992)	01/06/2025
603100.SH	12/20/2024	SDB3260122966	300.00	2.8360	898.82	850.81	0.0000	4.3300	50.0000	0.0000	(0.3243)	(0.0355)	0.0000	3	(0.3598)	01/06/2025
603100.SH	12/20/2024	SDB3260122966	700.00	2.8360	2,097.25	1,985.23	0.0000	4.3300	50.0000	0.0000	(0.7568)	(0.0827)	0.0000	3	(0.8395)	01/06/2025
603100.SH	12/20/2024	SDB3260122966	100.00	2.8360	299.61	283.60	0.0000	4.3300	50.0000	0.0000	(0.1081)	(0.0118)	0.0000	3	(0.1199)	01/06/2025
603100.SH	12/20/2024	SDB3260122966	800.00	2.8360	2,396.85	2,268.83	0.0000	4.3300	50.0000	0.0000	(0.8649)	(0.0945)	0.0000	3	(0.9594)	01/06/2025
603100.SH	12/20/2024	SDB3260122966	900.00	2.8360	2,696.46	2,552.44	0.0000	4.3300	50.0000	0.0000	(0.9730)	(0.1064)	0.0000	3	(1.0793)	01/06/2025
603100.SH	12/20/2024	SDB3260122966	900.00	2.8360	2,696.46	2,552.44	0.0000	4.3300	50.0000	0.0000	(0.9730)	(0.1064)	0.0000	3	(1.0793)	01/06/2025
603100.SH	12/20/2024	SDB3260122966	700.00	2.8360	2,097.25	1,985.23	0.0000	4.3300	50.0000	0.0000	(0.7568)	(0.0827)	0.0000	3	(0.8395)	01/06/2025
603100.SH	12/19/2024	SDB3260122966	800.00	2.8515	2,396.85	2,281.21	0.0000	4.5800	50.0000	0.0000	(0.3049)	(0.0317)	0.0000	1	(0.3366)	01/06/2025
603100.SH	12/19/2024	SDB3260122966	1,700.00	2.8515	5,093.32	4,847.58	0.0000	4.5800	50.0000	0.0000	(0.6480)	(0.0673)	0.0000	1	(0.7153)	01/06/2025
603100.SH	12/19/2024	SDB3260122966	1,000.00	2.8515	2,996.07	2,851.52	0.0000	4.5800	50.0000	0.0000	(0.3812)	(0.0396)	0.0000	1	(0.4208)	01/06/2025
603100.SH	12/19/2024	SDB3260122966	300.00	2.8515	898.82	855.46	0.0000	4.5800	50.0000	0.0000	(0.1143)	(0.0119)	0.0000	1	(0.1262)	01/06/2025
603100.SH	12/19/2024	SDB3260122966	700.00	2.8515	2,097.25	1,996.06	0.0000	4.5800	50.0000	0.0000	(0.2668)	(0.0277)	0.0000	1	(0.2945)	01/06/2025
603100.SH	12/19/2024	SDB3260122966	100.00	2.8515	299.61	285.15	0.0000	4.5800	50.0000	0.0000	(0.0381)	(0.0040)	0.0000	1	(0.0421)	01/06/2025
603100.SH	12/19/2024	SDB3260122966	800.00	2.8515	2,396.85	2,281.21	0.0000	4.5800	50.0000	0.0000	(0.3049)	(0.0317)	0.0000	1	(0.3366)	01/06/2025
603100.SH	12/19/2024	SDB3260122966	900.00	2.8515	2,696.46	2,566.37	0.0000	4.5800	50.0000	0.0000	(0.3430)	(0.0356)	0.0000	1	(0.3787)	01/06/2025
603100.SH	12/19/2024	SDB3260122966	900.00	2.8515	2,696.46	2,566.37	0.0000	4.5800	50.0000	0.0000	(0.3430)	(0.0356)	0.0000	1	(0.3787)	01/06/2025
603100.SH	12/19/2024	SDB3260122966	700.00	2.8515	2,097.25	1,996.06	0.0000	4.5800	50.0000	0.0000	(0.2668)	(0.0277)	0.0000	1	(0.2945)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHONGQING CHUANYI AUTOMATION CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603100.SH	12/18/2024	SDB3260122966	800.00	2.9278	2,396.85	2,342.27	0.0000	4.5800	50.0000	0.0000	(0.3049)	(0.0325)	0.0000	1	(0.3375)	01/06/2025
603100.SH	12/18/2024	SDB3260122966	1,700.00	2.9278	5,093.32	4,977.33	0.0000	4.5800	50.0000	0.0000	(0.6480)	(0.0691)	0.0000	1	(0.7171)	01/06/2025
603100.SH	12/18/2024	SDB3260122966	1,000.00	2.9278	2,996.07	2,927.84	0.0000	4.5800	50.0000	0.0000	(0.3812)	(0.0407)	0.0000	1	(0.4218)	01/06/2025
603100.SH	12/18/2024	SDB3260122966	300.00	2.9278	898.82	878.35	0.0000	4.5800	50.0000	0.0000	(0.1143)	(0.0122)	0.0000	1	(0.1265)	01/06/2025
603100.SH	12/18/2024	SDB3260122966	700.00	2.9278	2,097.25	2,049.49	0.0000	4.5800	50.0000	0.0000	(0.2668)	(0.0285)	0.0000	1	(0.2953)	01/06/2025
603100.SH	12/18/2024	SDB3260122966	100.00	2.9278	299.61	292.78	0.0000	4.5800	50.0000	0.0000	(0.0381)	(0.0041)	0.0000	1	(0.0422)	01/06/2025
603100.SH	12/18/2024	SDB3260122966	800.00	2.9278	2,396.85	2,342.27	0.0000	4.5800	50.0000	0.0000	(0.3049)	(0.0325)	0.0000	1	(0.3375)	01/06/2025
603100.SH	12/18/2024	SDB3260122966	900.00	2.9278	2,696.46	2,635.06	0.0000	4.5800	50.0000	0.0000	(0.3430)	(0.0366)	0.0000	1	(0.3796)	01/06/2025
603100.SH	12/18/2024	SDB3260122966	900.00	2.9278	2,696.46	2,635.06	0.0000	4.5800	50.0000	0.0000	(0.3430)	(0.0366)	0.0000	1	(0.3796)	01/06/2025
603100.SH	12/18/2024	SDB3260122966	700.00	2.9278	2,097.25	2,049.49	0.0000	4.5800	50.0000	0.0000	(0.2668)	(0.0285)	0.0000	1	(0.2953)	01/06/2025
603100.SH	12/17/2024	SDB3260122966	800.00	3.0057	2,396.85	2,404.57	0.0000	4.5800	50.0000	0.0000	(0.3049)	(0.0334)	0.0000	1	(0.3383)	01/06/2025
603100.SH	12/17/2024	SDB3260122966	1,700.00	3.0057	5,093.32	5,109.72	0.0000	4.5800	50.0000	0.0000	(0.6480)	(0.0710)	0.0000	1	(0.7190)	01/06/2025
603100.SH	12/17/2024	SDB3260122966	1,000.00	3.0057	2,996.07	3,005.72	0.0000	4.5800	50.0000	0.0000	(0.3812)	(0.0417)	0.0000	1	(0.4229)	01/06/2025
603100.SH	12/17/2024	SDB3260122966	300.00	3.0057	898.82	901.72	0.0000	4.5800	50.0000	0.0000	(0.1143)	(0.0125)	0.0000	1	(0.1269)	01/06/2025
603100.SH	12/17/2024	SDB3260122966	700.00	3.0057	2,097.25	2,104.00	0.0000	4.5800	50.0000	0.0000	(0.2668)	(0.0292)	0.0000	1	(0.2960)	01/06/2025
603100.SH	12/17/2024	SDB3260122966	100.00	3.0057	299.61	300.57	0.0000	4.5800	50.0000	0.0000	(0.0381)	(0.0042)	0.0000	1	(0.0423)	01/06/2025
603100.SH	12/17/2024	SDB3260122966	800.00	3.0057	2,396.85	2,404.57	0.0000	4.5800	50.0000	0.0000	(0.3049)	(0.0334)	0.0000	1	(0.3383)	01/06/2025
603100.SH	12/17/2024	SDB3260122966	900.00	3.0057	2,696.46	2,705.15	0.0000	4.5800	50.0000	0.0000	(0.3430)	(0.0376)	0.0000	1	(0.3806)	01/06/2025
603100.SH	12/17/2024	SDB3260122966	900.00	3.0057	2,696.46	2,705.15	0.0000	4.5800	50.0000	0.0000	(0.3430)	(0.0376)	0.0000	1	(0.3806)	01/06/2025
603100.SH	12/17/2024	SDB3260122966	700.00	3.0057	2,097.25	2,104.00	0.0000	4.5800	50.0000	0.0000	(0.2668)	(0.0292)	0.0000	1	(0.2960)	01/06/2025
603100.SH	12/16/2024	SDB3260122966	800.00	3.0772	2,396.85	2,461.74	0.0000	4.5800	50.0000	0.0000	(0.3049)	(0.0342)	0.0000	1	(0.3391)	01/06/2025
603100.SH	12/16/2024	SDB3260122966	1,700.00	3.0772	5,093.32	5,231.20	0.0000	4.5800	50.0000	0.0000	(0.6480)	(0.0727)	0.0000	1	(0.7206)	01/06/2025
603100.SH	12/16/2024	SDB3260122966	1,000.00	3.0772	2,996.07	3,077.18	0.0000	4.5800	50.0000	0.0000	(0.3812)	(0.0427)	0.0000	1	(0.4239)	01/06/2025
603100.SH	12/16/2024	SDB3260122966	300.00	3.0772	898.82	923.15	0.0000	4.5800	50.0000	0.0000	(0.1143)	(0.0128)	0.0000	1	(0.1272)	01/06/2025
603100.SH	12/16/2024	SDB3260122966	700.00	3.0772	2,097.25	2,154.02	0.0000	4.5800	50.0000	0.0000	(0.2668)	(0.0299)	0.0000	1	(0.2967)	01/06/2025
603100.SH	12/16/2024	SDB3260122966	100.00	3.0772	299.61	307.72	0.0000	4.5800	50.0000	0.0000	(0.0381)	(0.0043)	0.0000	1	(0.0424)	01/06/2025
603100.SH	12/16/2024	SDB3260122966	800.00	3.0772	2,396.85	2,461.74	0.0000	4.5800	50.0000	0.0000	(0.3049)	(0.0342)	0.0000	1	(0.3391)	01/06/2025
603100.SH	12/16/2024	SDB3260122966	900.00	3.0772	2,696.46	2,769.46	0.0000	4.5800	50.0000	0.0000	(0.3430)	(0.0385)	0.0000	1	(0.3815)	01/06/2025
603100.SH	12/16/2024	SDB3260122966	100.00	3.0772	299.61	307.72	0.0000	4.5800	50.0000	0.0000	(0.0381)	(0.0043)	0.0000	1	(0.0424)	01/06/2025
603100.SH	12/16/2024	SDB3260122966	900.00	3.0772	2,696.46	2,769.46	0.0000	4.5800	50.0000	0.0000	(0.3430)	(0.0385)	0.0000	1	(0.3815)	01/06/2025
603100.SH	12/16/2024	SDB3260122966	700.00	3.0772	2,097.25	2,154.02	0.0000	4.5800	50.0000	0.0000	(0.2668)	(0.0299)	0.0000	1	(0.2967)	01/06/2025
603100.SH	12/13/2024	SDB3260122966	800.00	3.0454	2,396.85	2,436.31	0.0000	4.5800	50.0000	0.0000	(0.9148)	(0.1015)	0.0000	3	(1.0163)	01/06/2025
603100.SH	12/13/2024	SDB3260122966	1,700.00	3.0454	5,093.32	5,177.15	0.0000	4.5800	50.0000	0.0000	(1.9439)	(0.2157)	0.0000	3	(2.1597)	01/06/2025
603100.SH	12/13/2024	SDB3260122966	1,000.00	3.0454	2,996.07	3,045.38	0.0000	4.5800	50.0000	0.0000	(1.1435)	(0.1269)	0.0000	3	(1.2704)	01/06/2025
603100.SH	12/13/2024	SDB3260122966	300.00	3.0454	898.82	913.62	0.0000	4.5800	50.0000	0.0000	(0.3430)	(0.0381)	0.0000	3	(0.3811)	01/06/2025
603100.SH	12/13/2024	SDB3260122966	700.00	3.0454	2,097.25	2,131.77	0.0000	4.5800	50.0000	0.0000	(0.8004)	(0.0888)	0.0000	3	(0.8893)	01/06/2025
603100.SH	12/13/2024	SDB3260122966	100.00	3.0454	299.61	304.54	0.0000	4.5800	50.0000	0.0000	(0.1143)	(0.0127)	0.0000	3	(0.1270)	01/06/2025
603100.SH	12/13/2024	SDB3260122966	800.00	3.0454	2,396.85	2,436.31	0.0000	4.5800	50.0000	0.0000	(0.9148)	(0.1015)	0.0000	3	(1.0163)	01/06/2025
603100.SH	12/13/2024	SDB3260122966	900.00	3.0454	2,696.46	2,740.85	0.0000	4.5800	50.0000	0.0000	(1.0291)	(0.1142)	0.0000	3	(1.1434)	01/06/2025
603100.SH	12/13/2024	SDB3260122966	100.00	3.0454	299.61	304.54	0.0000	4.5800	50.0000	0.0000	(0.1143)	(0.0127)	0.0000	3	(0.1270)	01/06/2025
603100.SH	12/13/2024	SDB3260122966	900.00	3.0454	2,696.46	2,740.85	0.0000	4.5800	50.0000	0.0000	(1.0291)	(0.1142)	0.0000	3	(1.1434)	01/06/2025
603100.SH	12/13/2024	SDB3260122966	700.00	3.0454	2,097.25	2,131.77	0.0000	4.5800	50.0000	0.0000	(0.8004)	(0.0888)	0.0000	3	(0.8893)	01/06/2025
603100.SH	12/12/2024	SDB3260122966	800.00	3.0514	2,396.85	2,441.13	0.0000	4.5800	50.0000	0.0000	(0.3049)	(0.0339)	0.0000	1	(0.3388)	01/06/2025
603100.SH	12/12/2024	SDB3260122966	1,700.00	3.0514	5,093.32	5,187.41	0.0000	4.5800	50.0000	0.0000	(0.6480)	(0.0720)	0.0000	1	(0.7200)	01/06/2025
603100.SH	12/12/2024	SDB3260122966	1,000.00	3.0514	2,996.07	3,051.41	0.0000	4.5800	50.0000	0.0000	(0.3812)	(0.0424)	0.0000	1	(0.4235)	01/06/2025
603100.SH	12/12/2024	SDB3260122966	300.00	3.0514	898.82	915.42	0.0000	4.5800	50.0000	0.0000	(0.1143)	(0.0127)	0.0000	1	(0.1271)	01/06/2025
603100.SH	12/12/2024	SDB3260122966	700.00	3.0514	2,097.25	2,135.99	0.0000	4.5800	50.0000	0.0000	(0.2668)	(0.0297)	0.0000	1	(0.2965)	01/06/2025
603100.SH	12/12/2024	SDB3260122966	100.00	3.0514	299.61	305.14	0.0000	4.5800	50.0000	0.0000	(0.0381)	(0.0042)	0.0000	1	(0.0424)	01/06/2025
603100.SH	12/12/2024	SDB3260122966	800.00	3.0514	2,396.85	2,441.13	0.0000	4.5800	50.0000	0.0000	(0.3049)	(0.0339)	0.0000	1	(0.3388)	01/06/2025
603100.SH	12/12/2024	SDB3260122966	900.00	3.0514	2,696.46	2,746.27	0.0000	4.5800	50.0000	0.0000	(0.3430)	(0.0381)	0.0000	1	(0.3812)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHONGQING CHUANYI AUTOMATION CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603100.SH	12/12/2024	SDB3260122966	100.00	3.0514	299.61	305.14	0.0000	4.5800	50.0000	0.0000	(0.0381)	(0.0042)	0.0000	1	(0.0424)	01/06/2025
603100.SH	12/12/2024	SDB3260122966	900.00	3.0514	2,696.46	2,746.27	0.0000	4.5800	50.0000	0.0000	(0.3430)	(0.0381)	0.0000	1	(0.3812)	01/06/2025
603100.SH	12/12/2024	SDB3260122966	700.00	3.0514	2,097.25	2,135.99	0.0000	4.5800	50.0000	0.0000	(0.2668)	(0.0297)	0.0000	1	(0.2965)	01/06/2025
603100.SH	12/11/2024	SDB3260122966	800.00	3.0799	2,396.85	2,463.89	0.0000	4.5800	50.0000	0.0000	(0.3049)	(0.0342)	0.0000	1	(0.3392)	01/06/2025
603100.SH	12/11/2024	SDB3260122966	1,700.00	3.0799	5,093.32	5,235.77	0.0000	4.5800	50.0000	0.0000	(0.6480)	(0.0727)	0.0000	1	(0.7207)	01/06/2025
603100.SH	12/11/2024	SDB3260122966	1,000.00	3.0799	2,996.07	3,079.87	0.0000	4.5800	50.0000	0.0000	(0.3812)	(0.0428)	0.0000	1	(0.4239)	01/06/2025
603100.SH	12/11/2024	SDB3260122966	300.00	3.0799	898.82	923.96	0.0000	4.5800	50.0000	0.0000	(0.1143)	(0.0128)	0.0000	1	(0.1272)	01/06/2025
603100.SH	12/11/2024	SDB3260122966	700.00	3.0799	2,097.25	2,155.91	0.0000	4.5800	50.0000	0.0000	(0.2668)	(0.0299)	0.0000	1	(0.2968)	01/06/2025
603100.SH	12/11/2024	SDB3260122966	100.00	3.0799	299.61	307.99	0.0000	4.5800	50.0000	0.0000	(0.0381)	(0.0043)	0.0000	1	(0.0424)	01/06/2025
603100.SH	12/11/2024	SDB3260122966	800.00	3.0799	2,396.85	2,463.89	0.0000	4.5800	50.0000	0.0000	(0.3049)	(0.0342)	0.0000	1	(0.3392)	01/06/2025
603100.SH	12/11/2024	SDB3260122966	900.00	3.0799	2,696.46	2,771.88	0.0000	4.5800	50.0000	0.0000	(0.3430)	(0.0385)	0.0000	1	(0.3815)	01/06/2025
603100.SH	12/11/2024	SDB3260122966	3,000.00	3.0799	8,988.20	9,239.60	0.0000	4.5800	50.0000	0.0000	(1.1435)	(0.1283)	0.0000	1	(1.2718)	01/06/2025
603100.SH	12/11/2024	SDB3260122966	1,200.00	3.0799	3,595.28	3,695.84	0.0000	4.5800	50.0000	0.0000	(0.4574)	(0.0513)	0.0000	1	(0.5087)	01/06/2025
603100.SH	12/11/2024	SDB3260122966	2,100.00	3.0799	6,291.74	6,467.72	0.0000	4.5800	50.0000	0.0000	(0.8004)	(0.0898)	0.0000	1	(0.8903)	01/06/2025
603100.SH	12/11/2024	SDB3260122966	900.00	3.0799	2,696.46	2,771.88	0.0000	4.5800	50.0000	0.0000	(0.3430)	(0.0385)	0.0000	1	(0.3815)	01/06/2025
603100.SH	12/11/2024	SDB3260122966	700.00	3.0799	2,097.25	2,155.91	0.0000	4.5800	50.0000	0.0000	(0.2668)	(0.0299)	0.0000	1	(0.2968)	01/06/2025
603100.SH	12/10/2024	SDB3260122966	800.00	2.9716	2,396.85	2,377.26	0.0000	4.5800	50.0000	0.0000	(0.3049)	(0.0330)	0.0000	1	(0.3380)	01/06/2025
603100.SH	12/10/2024	SDB3260122966	1,700.00	2.9716	5,093.32	5,051.68	0.0000	4.5800	50.0000	0.0000	(0.6480)	(0.0702)	0.0000	1	(0.7181)	01/06/2025
603100.SH	12/10/2024	SDB3260122966	1,000.00	2.9716	2,996.07	2,971.58	0.0000	4.5800	50.0000	0.0000	(0.3812)	(0.0413)	0.0000	1	(0.4224)	01/06/2025
603100.SH	12/10/2024	SDB3260122966	300.00	2.9716	898.82	891.47	0.0000	4.5800	50.0000	0.0000	(0.1143)	(0.0124)	0.0000	1	(0.1267)	01/06/2025
603100.SH	12/10/2024	SDB3260122966	700.00	2.9716	2,097.25	2,080.10	0.0000	4.5800	50.0000	0.0000	(0.2668)	(0.0289)	0.0000	1	(0.2957)	01/06/2025
603100.SH	12/10/2024	SDB3260122966	100.00	2.9716	299.61	297.16	0.0000	4.5800	50.0000	0.0000	(0.0381)	(0.0041)	0.0000	1	(0.0422)	01/06/2025
603100.SH	12/10/2024	SDB3260122966	800.00	2.9716	2,396.85	2,377.26	0.0000	4.5800	50.0000	0.0000	(0.3049)	(0.0330)	0.0000	1	(0.3380)	01/06/2025
603100.SH	12/10/2024	SDB3260122966	900.00	2.9716	2,696.46	2,674.42	0.0000	4.5800	50.0000	0.0000	(0.3430)	(0.0371)	0.0000	1	(0.3802)	01/06/2025
603100.SH	12/10/2024	SDB3260122966	3,000.00	2.9716	8,988.20	8,914.73	0.0000	4.5800	50.0000	0.0000	(1.1435)	(0.1238)	0.0000	1	(1.2673)	01/06/2025
603100.SH	12/10/2024	SDB3260122966	1,200.00	2.9716	3,595.28	3,565.89	0.0000	4.5800	50.0000	0.0000	(0.4574)	(0.0495)	0.0000	1	(0.5069)	01/06/2025
603100.SH	12/10/2024	SDB3260122966	2,100.00	2.9716	6,291.74	6,240.31	0.0000	4.5800	50.0000	0.0000	(0.8004)	(0.0867)	0.0000	1	(0.8871)	01/06/2025
603100.SH	12/10/2024	SDB3260122966	900.00	2.9716	2,696.46	2,674.42	0.0000	4.5800	50.0000	0.0000	(0.3430)	(0.0371)	0.0000	1	(0.3802)	01/06/2025
603100.SH	12/10/2024	SDB3260122966	700.00	2.9716	2,097.25	2,080.10	0.0000	4.5800	50.0000	0.0000	(0.2668)	(0.0289)	0.0000	1	(0.2957)	01/06/2025
603100.SH	12/09/2024	SDB3260122966	800.00	2.9142	2,396.85	2,331.37	0.0000	4.5800	50.0000	0.0000	(0.3049)	(0.0324)	0.0000	1	(0.3373)	01/06/2025
603100.SH	12/09/2024	SDB3260122966	1,700.00	2.9142	5,093.32	4,954.15	0.0000	4.5800	50.0000	0.0000	(0.6480)	(0.0688)	0.0000	1	(0.7168)	01/06/2025
603100.SH	12/09/2024	SDB3260122966	1,000.00	2.9142	2,996.07	2,914.21	0.0000	4.5800	50.0000	0.0000	(0.3812)	(0.0405)	0.0000	1	(0.4216)	01/06/2025
603100.SH	12/09/2024	SDB3260122966	300.00	2.9142	898.82	874.26	0.0000	4.5800	50.0000	0.0000	(0.1143)	(0.0121)	0.0000	1	(0.1265)	01/06/2025
603100.SH	12/09/2024	SDB3260122966	700.00	2.9142	2,097.25	2,039.94	0.0000	4.5800	50.0000	0.0000	(0.2668)	(0.0283)	0.0000	1	(0.2951)	01/06/2025
603100.SH	12/09/2024	SDB3260122966	100.00	2.9142	299.61	291.42	0.0000	4.5800	50.0000	0.0000	(0.0381)	(0.0040)	0.0000	1	(0.0422)	01/06/2025
603100.SH	12/09/2024	SDB3260122966	800.00	2.9142	2,396.85	2,331.37	0.0000	4.5800	50.0000	0.0000	(0.3049)	(0.0324)	0.0000	1	(0.3373)	01/06/2025
603100.SH	12/09/2024	SDB3260122966	900.00	2.9142	2,696.46	2,622.79	0.0000	4.5800	50.0000	0.0000	(0.3430)	(0.0364)	0.0000	1	(0.3795)	01/06/2025
603100.SH	12/09/2024	SDB3260122966	3,000.00	2.9142	8,988.20	8,742.62	0.0000	4.5800	50.0000	0.0000	(1.1435)	(0.1214)	0.0000	1	(1.2649)	01/06/2025
603100.SH	12/09/2024	SDB3260122966	1,200.00	2.9142	3,595.28	3,497.05	0.0000	4.5800	50.0000	0.0000	(0.4574)	(0.0486)	0.0000	1	(0.5060)	01/06/2025
603100.SH	12/09/2024	SDB3260122966	2,100.00	2.9142	6,291.74	6,119.83	0.0000	4.5800	50.0000	0.0000	(0.8004)	(0.0850)	0.0000	1	(0.8854)	01/06/2025
603100.SH	12/09/2024	SDB3260122966	900.00	2.9142	2,696.46	2,622.79	0.0000	4.5800	50.0000	0.0000	(0.3430)	(0.0364)	0.0000	1	(0.3795)	01/06/2025
603100.SH	12/09/2024	SDB3260122966	700.00	2.9142	2,097.25	2,039.94	0.0000	4.5800	50.0000	0.0000	(0.2668)	(0.0283)	0.0000	1	(0.2951)	01/06/2025
603100.SH	12/06/2024	SDB3260122966	800.00	2.9783	2,396.85	2,382.63	0.0000	4.5800	50.0000	0.0000	(0.9148)	(0.0993)	0.0000	3	(1.0141)	01/06/2025
603100.SH	12/06/2024	SDB3260122966	1,700.00	2.9783	5,093.32	5,063.09	0.0000	4.5800	50.0000	0.0000	(1.9439)	(0.2110)	0.0000	3	(2.1549)	01/06/2025
603100.SH	12/06/2024	SDB3260122966	1,000.00	2.9783	2,996.07	2,978.29	0.0000	4.5800	50.0000	0.0000	(1.1435)	(0.1241)	0.0000	3	(1.2676)	01/06/2025
603100.SH	12/06/2024	SDB3260122966	300.00	2.9783	898.82	893.49	0.0000	4.5800	50.0000	0.0000	(0.3430)	(0.0372)	0.0000	3	(0.3803)	01/06/2025
603100.SH	12/06/2024	SDB3260122966	700.00	2.9783	2,097.25	2,084.80	0.0000	4.5800	50.0000	0.0000	(0.8004)	(0.0869)	0.0000	3	(0.8873)	01/06/2025
603100.SH	12/06/2024	SDB3260122966	100.00	2.9783	299.61	297.83	0.0000	4.5800	50.0000	0.0000	(0.1143)	(0.0124)	0.0000	3	(0.1268)	01/06/2025
603100.SH	12/06/2024	SDB3260122966	800.00	2.9783	2,396.85	2,382.63	0.0000	4.5800	50.0000	0.0000	(0.9148)	(0.0993)	0.0000	3	(1.0141)	01/06/2025
603100.SH	12/06/2024	SDB3260122966	900.00	2.9783	2,696.46	2,680.46	0.0000	4.5800	50.0000	0.0000	(1.0291)	(0.1117)	0.0000	3	(1.1408)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHONGQING CHUANYI AUTOMATION CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603100.SH	12/06/2024	SDB3260122966	3,000.00	2.9783	8,988.20	8,934.86	0.0000	4.5800	50.0000	0.0000	(3.4305)	(0.3723)	0.0000	3	(3.8028)	01/06/2025
603100.SH	12/06/2024	SDB3260122966	1,200.00	2.9783	3,595.28	3,573.94	0.0000	4.5800	50.0000	0.0000	(1.3722)	(0.1489)	0.0000	3	(1.5211)	01/06/2025
603100.SH	12/06/2024	SDB3260122966	2,100.00	2.9783	6,291.74	6,254.40	0.0000	4.5800	50.0000	0.0000	(2.4013)	(0.2606)	0.0000	3	(2.6619)	01/06/2025
603100.SH	12/06/2024	SDB3260122966	900.00	2.9783	2,696.46	2,680.46	0.0000	4.5800	50.0000	0.0000	(1.0291)	(0.1117)	0.0000	3	(1.1408)	01/06/2025
603100.SH	12/06/2024	SDB3260122966	700.00	2.9783	2,097.25	2,084.80	0.0000	4.5800	50.0000	0.0000	(0.8004)	(0.0869)	0.0000	3	(0.8873)	01/06/2025
603100.SH	12/05/2024	SDB3260122966	800.00	3.0220	2,396.85	2,417.60	0.0000	4.5800	50.0000	0.0000	(0.3049)	(0.0336)	0.0000	1	(0.3385)	01/06/2025
603100.SH	12/05/2024	SDB3260122966	1,700.00	3.0220	5,093.32	5,137.41	0.0000	4.5800	50.0000	0.0000	(0.6480)	(0.0714)	0.0000	1	(0.7193)	01/06/2025
603100.SH	12/05/2024	SDB3260122966	1,000.00	3.0220	2,996.07	3,022.01	0.0000	4.5800	50.0000	0.0000	(0.3812)	(0.0420)	0.0000	1	(0.4231)	01/06/2025
603100.SH	12/05/2024	SDB3260122966	300.00	3.0220	898.82	906.60	0.0000	4.5800	50.0000	0.0000	(0.1143)	(0.0126)	0.0000	1	(0.1269)	01/06/2025
603100.SH	12/05/2024	SDB3260122966	700.00	3.0220	2,097.25	2,115.40	0.0000	4.5800	50.0000	0.0000	(0.2668)	(0.0294)	0.0000	1	(0.2962)	01/06/2025
603100.SH	12/05/2024	SDB3260122966	100.00	3.0220	299.61	302.20	0.0000	4.5800	50.0000	0.0000	(0.0381)	(0.0042)	0.0000	1	(0.0423)	01/06/2025
603100.SH	12/05/2024	SDB3260122966	800.00	3.0220	2,396.85	2,417.60	0.0000	4.5800	50.0000	0.0000	(0.3049)	(0.0336)	0.0000	1	(0.3385)	01/06/2025
603100.SH	12/05/2024	SDB3260122966	900.00	3.0220	2,696.46	2,719.81	0.0000	4.5800	50.0000	0.0000	(0.3430)	(0.0378)	0.0000	1	(0.3808)	01/06/2025
603100.SH	12/05/2024	SDB3260122966	3,000.00	3.0220	8,988.20	9,066.02	0.0000	4.5800	50.0000	0.0000	(1.1435)	(0.1259)	0.0000	1	(1.2694)	01/06/2025
603100.SH	12/05/2024	SDB3260122966	1,200.00	3.0220	3,595.28	3,626.41	0.0000	4.5800	50.0000	0.0000	(0.4574)	(0.0504)	0.0000	1	(0.5078)	01/06/2025
603100.SH	12/05/2024	SDB3260122966	2,100.00	3.0220	6,291.74	6,346.21	0.0000	4.5800	50.0000	0.0000	(0.8004)	(0.0881)	0.0000	1	(0.8886)	01/06/2025
603100.SH	12/05/2024	SDB3260122966	900.00	3.0220	2,696.46	2,719.81	0.0000	4.5800	50.0000	0.0000	(0.3430)	(0.0378)	0.0000	1	(0.3808)	01/06/2025
603100.SH	12/05/2024	SDB3260122966	700.00	3.0220	2,097.25	2,115.40	0.0000	4.5800	50.0000	0.0000	(0.2668)	(0.0294)	0.0000	1	(0.2962)	01/06/2025
603100.SH	12/04/2024	SDB3260122966	800.00	2.9961	2,396.85	2,396.85	0.0000	4.5800	50.0000	0.0000	(0.3049)	(0.0333)	0.0000	1	(0.3382)	01/06/2025
603100.SH	12/04/2024	SDB3260122966	1,700.00	2.9961	5,093.32	5,093.32	0.0000	4.5800	50.0000	0.0000	(0.6480)	(0.0707)	0.0000	1	(0.7187)	01/06/2025
603100.SH	12/04/2024	SDB3260122966	1,000.00	2.9961	2,996.07	2,996.07	0.0000	4.5800	50.0000	0.0000	(0.3812)	(0.0416)	0.0000	1	(0.4228)	01/06/2025
603100.SH	12/04/2024	SDB3260122966	300.00	2.9961	898.82	898.82	0.0000	4.5800	50.0000	0.0000	(0.1143)	(0.0125)	0.0000	1	(0.1268)	01/06/2025
603100.SH	12/04/2024	SDB3260122966	700.00	2.9961	2,097.25	2,097.25	0.0000	4.5800	50.0000	0.0000	(0.2668)	(0.0291)	0.0000	1	(0.2959)	01/06/2025
603100.SH	12/04/2024	SDB3260122966	100.00	2.9961	299.61	299.61	0.0000	4.5800	50.0000	0.0000	(0.0381)	(0.0042)	0.0000	1	(0.0423)	01/06/2025
603100.SH	12/04/2024	SDB3260122966	800.00	2.9961	2,396.85	2,396.85	0.0000	4.5800	50.0000	0.0000	(0.3049)	(0.0333)	0.0000	1	(0.3382)	01/06/2025
603100.SH	12/04/2024	SDB3260122966	900.00	2.9961	2,696.46	2,696.46	0.0000	4.5800	50.0000	0.0000	(0.3430)	(0.0375)	0.0000	1	(0.3805)	01/06/2025
603100.SH	12/04/2024	SDB3260122966	3,000.00	2.9961	8,988.20	8,988.20	0.0000	4.5800	50.0000	0.0000	(1.1435)	(0.1248)	0.0000	1	(1.2683)	01/06/2025
603100.SH	12/04/2024	SDB3260122966	1,200.00	2.9961	3,595.28	3,595.28	0.0000	4.5800	50.0000	0.0000	(0.4574)	(0.0499)	0.0000	1	(0.5073)	01/06/2025
603100.SH	12/04/2024	SDB3260122966	2,100.00	2.9961	6,291.74	6,291.74	0.0000	4.5800	50.0000	0.0000	(0.8004)	(0.0874)	0.0000	1	(0.8878)	01/06/2025
603100.SH	12/04/2024	SDB3260122966	900.00	2.9961	2,696.46	2,696.46	0.0000	4.5800	50.0000	0.0000	(0.3430)	(0.0375)	0.0000	1	(0.3805)	01/06/2025
603100.SH	12/04/2024	SDB3260122966	700.00	2.9961	2,097.25	2,097.25	0.0000	4.5800	50.0000	0.0000	(0.2668)	(0.0291)	0.0000	1	(0.2959)	01/06/2025
TOTAL CHONGQING CHUANYI AUTOMATION CO.,LTD. CMN CLASS A SERIES NORTHBOUND												(113.6709)	(12.4819)	0.0000	(126.1528)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHONGQING FULING ELECTRIC POWER INDUSTRIAL CO LTD CMN CLASS A SERIES NORTHBOUND																
600452.SH	01/03/2025	SDB3260123128	200.00	1.4502	295.40	290.03	0.0000	4.3300	50.0000	0.0000	(0.1066)	(0.0121)	0.0000	3	(0.1187)	01/06/2025
600452.SH	01/03/2025	SDB3260123128	300.00	1.4502	448.43	435.05	0.0000	4.3300	50.0000	0.0000	(0.1618)	(0.0181)	0.0000	3	(0.1799)	01/06/2025
600452.SH	01/03/2025	SDB3260123128	200.00	1.4502	290.80	290.03	0.0000	4.3300	50.0000	0.0000	(0.1049)	(0.0121)	0.0000	3	(0.1170)	01/06/2025
600452.SH	01/03/2025	SDB3260123128	100.00	1.4502	145.24	145.02	0.0000	4.3300	50.0000	0.0000	(0.0524)	(0.0060)	0.0000	3	(0.0585)	01/06/2025
600452.SH	01/03/2025	SDB3260123128	9,700.00	1.4502	14,088.57	14,066.63	0.0000	4.3300	50.0000	0.0000	(5.0836)	(0.5861)	0.0000	3	(5.6697)	01/06/2025
600452.SH	01/03/2025	SDB3260123128	19,200.00	1.4502	27,886.66	27,843.23	0.0000	4.3300	50.0000	0.0000	(10.0624)	(1.1601)	0.0000	3	(11.2226)	01/06/2025
600452.SH	01/03/2025	SDB3260123128	3,500.00	1.4502	5,083.51	5,075.59	0.0000	4.3300	50.0000	0.0000	(1.8343)	(0.2115)	0.0000	3	(2.0458)	01/06/2025
600452.SH	01/03/2025	SDB3260123128	1,700.00	1.4502	2,469.13	2,465.29	0.0000	4.3300	50.0000	0.0000	(0.8909)	(0.1027)	0.0000	3	(0.9937)	01/06/2025
600452.SH	01/03/2025	SDB3260123128	400.00	1.4502	580.97	580.07	0.0000	4.3300	50.0000	0.0000	(0.2096)	(0.0242)	0.0000	3	(0.2338)	01/06/2025
600452.SH	01/03/2025	SDB3260123128	1,000.00	1.4502	1,452.43	1,450.17	0.0000	4.3300	50.0000	0.0000	(0.5241)	(0.0604)	0.0000	3	(0.5845)	01/06/2025
600452.SH	01/03/2025	SDB3260123128	7,800.00	1.4502	11,328.95	11,311.31	0.0000	4.3300	50.0000	0.0000	(4.0879)	(0.4713)	0.0000	3	(4.5592)	01/06/2025
600452.SH	01/03/2025	SDB3260123128	4,400.00	1.4502	6,390.69	6,380.74	0.0000	4.3300	50.0000	0.0000	(2.3060)	(0.2659)	0.0000	3	(2.5718)	01/06/2025
600452.SH	01/03/2025	SDB3260123128	500.00	1.4502	726.22	725.08	0.0000	4.3300	50.0000	0.0000	(0.2620)	(0.0302)	0.0000	3	(0.2923)	01/06/2025
600452.SH	01/03/2025	SDB3260123128	1,000.00	1.4502	1,452.43	1,450.17	0.0000	4.3300	50.0000	0.0000	(0.5241)	(0.0604)	0.0000	3	(0.5845)	01/06/2025
600452.SH	01/03/2025	SDB3260123128	10,100.00	1.4502	14,669.54	14,646.70	0.0000	4.3300	50.0000	0.0000	(5.2933)	(0.6103)	0.0000	3	(5.9035)	01/06/2025
600452.SH	01/03/2025	SDB3260123128	3,500.00	1.4502	5,083.51	5,075.59	0.0000	4.3300	50.0000	0.0000	(1.8343)	(0.2115)	0.0000	3	(2.0458)	01/06/2025
600452.SH	01/03/2025	SDB3260123128	1,400.00	1.4502	2,033.40	2,030.24	0.0000	4.3300	50.0000	0.0000	(0.7337)	(0.0846)	0.0000	3	(0.8183)	01/06/2025
600452.SH	01/03/2025	SDB3260123128	1,000.00	1.4502	1,452.43	1,450.17	0.0000	4.3300	50.0000	0.0000	(0.5241)	(0.0604)	0.0000	3	(0.5845)	01/06/2025
600452.SH	01/03/2025	SDB3260123128	8,500.00	1.4502	12,345.66	12,326.43	0.0000	4.3300	50.0000	0.0000	(4.4547)	(0.5136)	0.0000	3	(4.9683)	01/06/2025
600452.SH	01/03/2025	SDB3260123128	24,900.00	1.4502	36,165.51	36,109.18	0.0000	4.3300	50.0000	0.0000	(13.0497)	(1.5045)	0.0000	3	(14.5543)	01/06/2025
600452.SH	01/03/2025	SDB3260123128	2,800.00	1.4502	4,066.80	4,060.47	0.0000	4.3300	50.0000	0.0000	(1.4674)	(0.1692)	0.0000	3	(1.6366)	01/06/2025
600452.SH	01/03/2025	SDB3260123128	6,200.00	1.4502	9,005.07	8,991.04	0.0000	4.3300	50.0000	0.0000	(3.2493)	(0.3746)	0.0000	3	(3.6240)	01/06/2025
600452.SH	01/03/2025	SDB3260123128	5,500.00	1.4502	7,988.37	7,975.92	0.0000	4.3300	50.0000	0.0000	(2.8825)	(0.3323)	0.0000	3	(3.2148)	01/06/2025
600452.SH	01/03/2025	SDB3260123128	5,200.00	1.4502	7,552.64	7,540.87	0.0000	4.3300	50.0000	0.0000	(2.7252)	(0.3142)	0.0000	3	(3.0394)	01/06/2025
600452.SH	01/03/2025	SDB3260123128	700.00	1.4502	1,016.70	1,015.12	0.0000	4.3300	50.0000	0.0000	(0.3669)	(0.0423)	0.0000	3	(0.4092)	01/06/2025
600452.SH	01/03/2025	SDB3260123128	1,700.00	1.4502	2,469.13	2,465.29	0.0000	4.3300	50.0000	0.0000	(0.8909)	(0.1027)	0.0000	3	(0.9937)	01/06/2025
600452.SH	01/03/2025	SDB3260123128	18,300.00	1.4502	26,579.47	26,538.07	0.0000	4.3300	50.0000	0.0000	(9.5908)	(1.1058)	0.0000	3	(10.6965)	01/06/2025
600452.SH	01/03/2025	SDB3260123128	11,100.00	1.4502	16,121.97	16,096.86	0.0000	4.3300	50.0000	0.0000	(5.8173)	(0.6707)	0.0000	3	(6.4880)	01/06/2025
600452.SH	01/03/2025	SDB3260123128	7,300.00	1.4502	10,602.74	10,586.23	0.0000	4.3300	50.0000	0.0000	(3.8258)	(0.4411)	0.0000	3	(4.2669)	01/06/2025
600452.SH	01/03/2025	SDB3260123128	14,800.00	1.4502	21,495.96	21,462.49	0.0000	4.3300	50.0000	0.0000	(7.7565)	(0.8943)	0.0000	3	(8.6507)	01/06/2025
600452.SH	01/03/2025	SDB3260123128	3,200.00	1.4502	4,647.78	4,640.54	0.0000	4.3300	50.0000	0.0000	(1.6771)	(0.1934)	0.0000	3	(1.8704)	01/06/2025
600452.SH	01/03/2025	SDB3260123128	10,100.00	1.4502	14,669.54	14,646.70	0.0000	4.3300	50.0000	0.0000	(5.2933)	(0.6103)	0.0000	3	(5.9035)	01/06/2025
600452.SH	01/03/2025	SDB3260123128	9,300.00	1.4502	13,507.60	13,486.56	0.0000	4.3300	50.0000	0.0000	(4.8740)	(0.5619)	0.0000	3	(5.4359)	01/06/2025
600452.SH	01/03/2025	SDB3260123128	17,900.00	1.4502	25,998.50	25,958.01	0.0000	4.3300	50.0000	0.0000	(9.3811)	(1.0816)	0.0000	3	(10.4627)	01/06/2025
600452.SH	01/03/2025	SDB3260123128	68,000.00	1.4502	98,765.24	98,611.42	0.0000	4.3300	50.0000	0.0000	(35.6378)	(4.1088)	0.0000	3	(39.7466)	01/06/2025
600452.SH	01/03/2025	SDB3260123128	15,900.00	1.4502	23,093.64	23,057.67	0.0000	4.3300	50.0000	0.0000	(8.3330)	(0.9607)	0.0000	3	(9.2937)	01/06/2025
600452.SH	01/03/2025	SDB3260123128	400.00	1.4502	580.97	580.07	0.0000	4.3300	50.0000	0.0000	(0.2096)	(0.0242)	0.0000	3	(0.2338)	01/06/2025
600452.SH	01/03/2025	SDB3260123128	200.00	1.4502	290.49	290.03	0.0000	4.3300	50.0000	0.0000	(0.1048)	(0.0121)	0.0000	3	(0.1169)	01/06/2025
600452.SH	01/03/2025	SDB3260123128	1,100.00	1.4502	1,597.67	1,595.18	0.0000	4.3300	50.0000	0.0000	(0.5765)	(0.0665)	0.0000	3	(0.6430)	01/06/2025
600452.SH	01/03/2025	SDB3260123128	900.00	1.4502	1,307.19	1,305.15	0.0000	4.3300	50.0000	0.0000	(0.4717)	(0.0544)	0.0000	3	(0.5261)	01/06/2025
600452.SH	01/03/2025	SDB3260123128	500.00	1.4502	726.22	725.08	0.0000	4.3300	50.0000	0.0000	(0.2620)	(0.0302)	0.0000	3	(0.2923)	01/06/2025
600452.SH	01/03/2025	SDB3260123128	500.00	1.4502	726.22	725.08	0.0000	4.3300	50.0000	0.0000	(0.2620)	(0.0302)	0.0000	3	(0.2923)	01/06/2025
600452.SH	01/03/2025	SDB3260123128	1,700.00	1.4502	2,469.13	2,465.29	0.0000	4.3300	50.0000	0.0000	(0.8909)	(0.1027)	0.0000	3	(0.9937)	01/06/2025
600452.SH	01/03/2025	SDB3260123128	4,500.00	1.4502	6,535.94	6,525.76	0.0000	4.3300	50.0000	0.0000	(2.3584)	(0.2719)	0.0000	3	(2.6303)	01/06/2025
600452.SH	01/03/2025	SDB3260123128	6,800.00	1.4502	9,876.52	9,861.14	0.0000	4.3300	50.0000	0.0000	(3.5638)	(0.4109)	0.0000	3	(3.9747)	01/06/2025
600452.SH	01/03/2025	SDB3260123128	2,000.00	1.4502	2,904.86	2,900.34	0.0000	4.3300	50.0000	0.0000	(1.0482)	(0.1208)	0.0000	3	(1.1690)	01/06/2025
600452.SH	01/03/2025	SDB3260123128	28,400.00	1.4502	41,249.01	41,184.77	0.0000	4.3300	50.0000	0.0000	(14.8840)	(1.7160)	0.0000	3	(16.6001)	01/06/2025
600452.SH	01/03/2025	SDB3260123128	8,200.00	1.4502	11,909.93	11,891.38	0.0000	4.3300	50.0000	0.0000	(4.2975)	(0.4955)	0.0000	3	(4.7930)	01/06/2025
600452.SH	01/03/2025	SDB3260123128	2,100.00	1.4502	3,050.10	3,045.35	0.0000	4.3300	50.0000	0.0000	(1.1006)	(0.1269)	0.0000	3	(1.2275)	01/06/2025
600452.SH	01/03/2025	SDB3260123128	4,200.00	1.4502	6,100.21	6,090.71	0.0000	4.3300	50.0000	0.0000	(2.2012)	(0.2538)	0.0000	3	(2.4549)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHONGQING FULING ELECTRIC POWER INDUSTRIAL CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600452.SH	01/03/2025	SDB3260123128	39,000.00	1.4502	56,644.77	56,556.55	0.0000	4.3300	50.0000	0.0000	(20.4393)	(2.3565)	0.0000	3	(22.7958)	01/06/2025
600452.SH	01/03/2025	SDB3260123128	28,700.00	1.4502	41,684.74	41,619.82	0.0000	4.3300	50.0000	0.0000	(15.0412)	(1.7342)	0.0000	3	(16.7754)	01/06/2025
600452.SH	01/03/2025	SDB3260123128	8,800.00	1.4502	12,781.38	12,761.48	0.0000	4.3300	50.0000	0.0000	(4.6119)	(0.5317)	0.0000	3	(5.1437)	01/06/2025
600452.SH	01/03/2025	SDB3260123128	25,100.00	1.4502	36,455.99	36,399.22	0.0000	4.3300	50.0000	0.0000	(13.1545)	(1.5166)	0.0000	3	(14.6712)	01/06/2025
600452.SH	01/03/2025	SDB3260123128	25,000.00	1.4502	36,310.75	36,254.20	0.0000	4.3300	50.0000	0.0000	(13.1021)	(1.5106)	0.0000	3	(14.6127)	01/06/2025
600452.SH	01/03/2025	SDB3260123128	3,000.00	1.4502	4,357.29	4,350.50	0.0000	4.3300	50.0000	0.0000	(1.5723)	(0.1813)	0.0000	3	(1.7535)	01/06/2025
600452.SH	01/03/2025	SDB3260123128	5,000.00	1.4502	7,262.15	7,250.84	0.0000	4.3300	50.0000	0.0000	(2.6204)	(0.3021)	0.0000	3	(2.9225)	01/06/2025
600452.SH	01/03/2025	SDB3260123128	6,400.00	1.4502	9,295.55	9,281.08	0.0000	4.3300	50.0000	0.0000	(3.3541)	(0.3867)	0.0000	3	(3.7409)	01/06/2025
600452.SH	01/02/2025	SDB3260123128	200.00	1.5294	295.40	305.88	0.0000	4.3300	50.0000	0.0000	(0.0355)	(0.0042)	0.0000	1	(0.0398)	01/06/2025
600452.SH	01/02/2025	SDB3260123128	300.00	1.5294	448.43	458.82	0.0000	4.3300	50.0000	0.0000	(0.0539)	(0.0064)	0.0000	1	(0.0603)	01/06/2025
600452.SH	01/02/2025	SDB3260123128	200.00	1.5294	290.80	305.88	0.0000	4.3300	50.0000	0.0000	(0.0350)	(0.0042)	0.0000	1	(0.0392)	01/06/2025
600452.SH	01/02/2025	SDB3260123128	100.00	1.5294	145.24	152.94	0.0000	4.3300	50.0000	0.0000	(0.0175)	(0.0021)	0.0000	1	(0.0196)	01/06/2025
600452.SH	01/02/2025	SDB3260123128	9,700.00	1.5294	14,088.57	14,835.32	0.0000	4.3300	50.0000	0.0000	(1.6945)	(0.2060)	0.0000	1	(1.9006)	01/06/2025
600452.SH	01/02/2025	SDB3260123128	19,200.00	1.5294	27,886.66	29,364.75	0.0000	4.3300	50.0000	0.0000	(3.3541)	(0.4078)	0.0000	1	(3.7620)	01/06/2025
600452.SH	01/02/2025	SDB3260123128	3,500.00	1.5294	5,083.51	5,352.95	0.0000	4.3300	50.0000	0.0000	(0.6114)	(0.0743)	0.0000	1	(0.6858)	01/06/2025
600452.SH	01/02/2025	SDB3260123128	1,700.00	1.5294	2,469.13	2,600.00	0.0000	4.3300	50.0000	0.0000	(0.2970)	(0.0361)	0.0000	1	(0.3331)	01/06/2025
600452.SH	01/02/2025	SDB3260123128	400.00	1.5294	580.97	611.77	0.0000	4.3300	50.0000	0.0000	(0.0699)	(0.0085)	0.0000	1	(0.0784)	01/06/2025
600452.SH	01/02/2025	SDB3260123128	1,000.00	1.5294	1,452.43	1,529.41	0.0000	4.3300	50.0000	0.0000	(0.1747)	(0.0212)	0.0000	1	(0.1959)	01/06/2025
600452.SH	01/02/2025	SDB3260123128	7,800.00	1.5294	11,328.95	11,929.43	0.0000	4.3300	50.0000	0.0000	(1.3626)	(0.1657)	0.0000	1	(1.5283)	01/06/2025
600452.SH	01/02/2025	SDB3260123128	4,400.00	1.5294	6,390.69	6,729.42	0.0000	4.3300	50.0000	0.0000	(0.7687)	(0.0935)	0.0000	1	(0.8621)	01/06/2025
600452.SH	01/02/2025	SDB3260123128	500.00	1.5294	726.22	764.71	0.0000	4.3300	50.0000	0.0000	(0.0873)	(0.0106)	0.0000	1	(0.0980)	01/06/2025
600452.SH	01/02/2025	SDB3260123128	1,000.00	1.5294	1,452.43	1,529.41	0.0000	4.3300	50.0000	0.0000	(0.1747)	(0.0212)	0.0000	1	(0.1959)	01/06/2025
600452.SH	01/02/2025	SDB3260123128	10,100.00	1.5294	14,669.54	15,447.08	0.0000	4.3300	50.0000	0.0000	(1.7644)	(0.2145)	0.0000	1	(1.9790)	01/06/2025
600452.SH	01/02/2025	SDB3260123128	3,500.00	1.5294	5,083.51	5,352.95	0.0000	4.3300	50.0000	0.0000	(0.6114)	(0.0743)	0.0000	1	(0.6858)	01/06/2025
600452.SH	01/02/2025	SDB3260123128	1,400.00	1.5294	2,033.40	2,141.18	0.0000	4.3300	50.0000	0.0000	(0.2446)	(0.0297)	0.0000	1	(0.2743)	01/06/2025
600452.SH	01/02/2025	SDB3260123128	1,000.00	1.5294	1,452.43	1,529.41	0.0000	4.3300	50.0000	0.0000	(0.1747)	(0.0212)	0.0000	1	(0.1959)	01/06/2025
600452.SH	01/02/2025	SDB3260123128	8,500.00	1.5294	12,345.66	13,000.02	0.0000	4.3300	50.0000	0.0000	(1.4849)	(0.1806)	0.0000	1	(1.6655)	01/06/2025
600452.SH	01/02/2025	SDB3260123128	24,900.00	1.5294	36,165.51	38,082.41	0.0000	4.3300	50.0000	0.0000	(4.3499)	(0.5289)	0.0000	1	(4.8788)	01/06/2025
600452.SH	01/02/2025	SDB3260123128	2,800.00	1.5294	4,066.80	4,282.36	0.0000	4.3300	50.0000	0.0000	(0.4891)	(0.0595)	0.0000	1	(0.5486)	01/06/2025
600452.SH	01/02/2025	SDB3260123128	6,200.00	1.5294	9,005.07	9,482.37	0.0000	4.3300	50.0000	0.0000	(1.0831)	(0.1317)	0.0000	1	(1.2148)	01/06/2025
600452.SH	01/02/2025	SDB3260123128	5,500.00	1.5294	7,988.37	8,411.78	0.0000	4.3300	50.0000	0.0000	(0.9608)	(0.1168)	0.0000	1	(1.0777)	01/06/2025
600452.SH	01/02/2025	SDB3260123128	5,200.00	1.5294	7,552.64	7,952.95	0.0000	4.3300	50.0000	0.0000	(0.9084)	(0.1105)	0.0000	1	(1.0189)	01/06/2025
600452.SH	01/02/2025	SDB3260123128	700.00	1.5294	1,016.70	1,070.59	0.0000	4.3300	50.0000	0.0000	(0.1223)	(0.0149)	0.0000	1	(0.1372)	01/06/2025
600452.SH	01/02/2025	SDB3260123128	1,700.00	1.5294	2,469.13	2,600.00	0.0000	4.3300	50.0000	0.0000	(0.2970)	(0.0361)	0.0000	1	(0.3331)	01/06/2025
600452.SH	01/02/2025	SDB3260123128	18,300.00	1.5294	26,579.47	27,988.28	0.0000	4.3300	50.0000	0.0000	(3.1969)	(0.3887)	0.0000	1	(3.5856)	01/06/2025
600452.SH	01/02/2025	SDB3260123128	11,100.00	1.5294	16,121.97	16,976.50	0.0000	4.3300	50.0000	0.0000	(1.9391)	(0.2358)	0.0000	1	(2.1749)	01/06/2025
600452.SH	01/02/2025	SDB3260123128	7,300.00	1.5294	10,602.74	11,164.72	0.0000	4.3300	50.0000	0.0000	(1.2753)	(0.1551)	0.0000	1	(1.4303)	01/06/2025
600452.SH	01/02/2025	SDB3260123128	14,800.00	1.5294	21,495.96	22,635.33	0.0000	4.3300	50.0000	0.0000	(2.5855)	(0.3144)	0.0000	1	(2.8999)	01/06/2025
600452.SH	01/02/2025	SDB3260123128	3,200.00	1.5294	4,647.78	4,894.12	0.0000	4.3300	50.0000	0.0000	(0.5590)	(0.0680)	0.0000	1	(0.6270)	01/06/2025
600452.SH	01/02/2025	SDB3260123128	10,100.00	1.5294	14,669.54	15,447.08	0.0000	4.3300	50.0000	0.0000	(1.7644)	(0.2145)	0.0000	1	(1.9790)	01/06/2025
600452.SH	01/02/2025	SDB3260123128	9,300.00	1.5294	13,507.60	14,223.55	0.0000	4.3300	50.0000	0.0000	(1.6247)	(0.1975)	0.0000	1	(1.8222)	01/06/2025
600452.SH	01/02/2025	SDB3260123128	17,900.00	1.5294	25,998.50	27,376.51	0.0000	4.3300	50.0000	0.0000	(3.1270)	(0.3802)	0.0000	1	(3.5073)	01/06/2025
600452.SH	01/02/2025	SDB3260123128	68,000.00	1.5294	98,765.24	104,000.15	0.0000	4.3300	50.0000	0.0000	(11.8793)	(1.4444)	0.0000	1	(13.3237)	01/06/2025
600452.SH	01/02/2025	SDB3260123128	15,900.00	1.5294	23,093.64	24,317.68	0.0000	4.3300	50.0000	0.0000	(2.7777)	(0.3377)	0.0000	1	(3.1154)	01/06/2025
600452.SH	01/02/2025	SDB3260123128	400.00	1.5294	580.97	611.77	0.0000	4.3300	50.0000	0.0000	(0.0699)	(0.0085)	0.0000	1	(0.0784)	01/06/2025
600452.SH	01/02/2025	SDB3260123128	200.00	1.5294	290.49	305.88	0.0000	4.3300	50.0000	0.0000	(0.0349)	(0.0042)	0.0000	1	(0.0392)	01/06/2025
600452.SH	01/02/2025	SDB3260123128	1,100.00	1.5294	1,597.67	1,682.36	0.0000	4.3300	50.0000	0.0000	(0.1922)	(0.0234)	0.0000	1	(0.2155)	01/06/2025
600452.SH	01/02/2025	SDB3260123128	900.00	1.5294	1,307.19	1,376.47	0.0000	4.3300	50.0000	0.0000	(0.1572)	(0.0191)	0.0000	1	(0.1763)	01/06/2025
600452.SH	01/02/2025	SDB3260123128	500.00	1.5294	726.22	764.71	0.0000	4.3300	50.0000	0.0000	(0.0873)	(0.0106)	0.0000	1	(0.0980)	01/06/2025
600452.SH	01/02/2025	SDB3260123128	500.00	1.5294	726.22	764.71	0.0000	4.3300	50.0000	0.0000	(0.0873)	(0.0106)	0.0000	1	(0.0980)	01/06/2025

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Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHONGQING FULING ELECTRIC POWER INDUSTRIAL CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600452.SH	01/02/2025	SDB3260123128	1,700.00	1.5294	2,469.13	2,600.00	0.0000	4.3300	50.0000	0.0000	(0.2970)	(0.0361)	0.0000	1	(0.3331)	01/06/2025
600452.SH	01/02/2025	SDB3260123128	4,500.00	1.5294	6,535.94	6,882.36	0.0000	4.3300	50.0000	0.0000	(0.7861)	(0.0956)	0.0000	1	(0.8817)	01/06/2025
600452.SH	01/02/2025	SDB3260123128	6,800.00	1.5294	9,876.52	10,400.02	0.0000	4.3300	50.0000	0.0000	(1.1879)	(0.1444)	0.0000	1	(1.3324)	01/06/2025
600452.SH	01/02/2025	SDB3260123128	2,000.00	1.5294	2,904.86	3,058.83	0.0000	4.3300	50.0000	0.0000	(0.3494)	(0.0425)	0.0000	1	(0.3919)	01/06/2025
600452.SH	01/02/2025	SDB3260123128	28,400.00	1.5294	41,249.01	43,435.36	0.0000	4.3300	50.0000	0.0000	(4.9613)	(0.6033)	0.0000	1	(5.5646)	01/06/2025
600452.SH	01/02/2025	SDB3260123128	8,200.00	1.5294	11,909.93	12,541.19	0.0000	4.3300	50.0000	0.0000	(1.4325)	(0.1742)	0.0000	1	(1.6067)	01/06/2025
600452.SH	01/02/2025	SDB3260123128	2,100.00	1.5294	3,050.10	3,211.77	0.0000	4.3300	50.0000	0.0000	(0.3669)	(0.0446)	0.0000	1	(0.4115)	01/06/2025
600452.SH	01/02/2025	SDB3260123128	4,200.00	1.5294	6,100.21	6,423.54	0.0000	4.3300	50.0000	0.0000	(0.7337)	(0.0892)	0.0000	1	(0.8229)	01/06/2025
600452.SH	01/02/2025	SDB3260123128	39,000.00	1.5294	56,644.77	59,647.15	0.0000	4.3300	50.0000	0.0000	(6.8131)	(0.8284)	0.0000	1	(7.6415)	01/06/2025
600452.SH	01/02/2025	SDB3260123128	28,700.00	1.5294	41,684.74	43,894.18	0.0000	4.3300	50.0000	0.0000	(5.0137)	(0.6096)	0.0000	1	(5.6234)	01/06/2025
600452.SH	01/02/2025	SDB3260123128	8,800.00	1.5294	12,781.38	13,458.84	0.0000	4.3300	50.0000	0.0000	(1.5373)	(0.1869)	0.0000	1	(1.7242)	01/06/2025
600452.SH	01/02/2025	SDB3260123128	25,100.00	1.5294	36,455.99	38,388.29	0.0000	4.3300	50.0000	0.0000	(4.3848)	(0.5332)	0.0000	1	(4.9180)	01/06/2025
600452.SH	01/02/2025	SDB3260123128	25,000.00	1.5294	36,310.75	38,235.35	0.0000	4.3300	50.0000	0.0000	(4.3674)	(0.5310)	0.0000	1	(4.8984)	01/06/2025
600452.SH	01/02/2025	SDB3260123128	3,000.00	1.5294	4,357.29	4,588.24	0.0000	4.3300	50.0000	0.0000	(0.5241)	(0.0637)	0.0000	1	(0.5878)	01/06/2025
600452.SH	01/02/2025	SDB3260123128	5,000.00	1.5294	7,262.15	7,647.07	0.0000	4.3300	50.0000	0.0000	(0.8735)	(0.1062)	0.0000	1	(0.9797)	01/06/2025
600452.SH	01/02/2025	SDB3260123128	6,400.00	1.5294	9,295.55	9,788.25	0.0000	4.3300	50.0000	0.0000	(1.1180)	(0.1359)	0.0000	1	(1.2540)	01/06/2025
600452.SH	12/31/2024	SDB3260123128	200.00	1.4814	295.40	296.27	0.0000	4.3300	50.0000	0.0000	(0.0711)	(0.0082)	0.0000	2	(0.0793)	01/06/2025
600452.SH	12/31/2024	SDB3260123128	300.00	1.4814	448.43	444.41	0.0000	4.3300	50.0000	0.0000	(0.1079)	(0.0123)	0.0000	2	(0.1202)	01/06/2025
600452.SH	12/31/2024	SDB3260123128	200.00	1.4814	290.80	296.27	0.0000	4.3300	50.0000	0.0000	(0.0700)	(0.0082)	0.0000	2	(0.0782)	01/06/2025
600452.SH	12/31/2024	SDB3260123128	100.00	1.4814	145.24	148.14	0.0000	4.3300	50.0000	0.0000	(0.0349)	(0.0041)	0.0000	2	(0.0391)	01/06/2025
600452.SH	12/31/2024	SDB3260123128	9,700.00	1.4814	14,088.57	14,369.29	0.0000	4.3300	50.0000	0.0000	(3.3891)	(0.3991)	0.0000	2	(3.7882)	01/06/2025
600452.SH	12/31/2024	SDB3260123128	19,200.00	1.4814	27,886.66	28,442.30	0.0000	4.3300	50.0000	0.0000	(6.7083)	(0.7901)	0.0000	2	(7.4984)	01/06/2025
600452.SH	12/31/2024	SDB3260123128	3,500.00	1.4814	5,083.51	5,184.80	0.0000	4.3300	50.0000	0.0000	(1.2229)	(0.1440)	0.0000	2	(1.3669)	01/06/2025
600452.SH	12/31/2024	SDB3260123128	1,700.00	1.4814	2,469.13	2,518.33	0.0000	4.3300	50.0000	0.0000	(0.5940)	(0.0700)	0.0000	2	(0.6639)	01/06/2025
600452.SH	12/31/2024	SDB3260123128	400.00	1.4814	580.97	592.55	0.0000	4.3300	50.0000	0.0000	(0.1398)	(0.0165)	0.0000	2	(0.1562)	01/06/2025
600452.SH	12/31/2024	SDB3260123128	1,000.00	1.4814	1,452.43	1,481.37	0.0000	4.3300	50.0000	0.0000	(0.3494)	(0.0411)	0.0000	2	(0.3905)	01/06/2025
600452.SH	12/31/2024	SDB3260123128	7,800.00	1.4814	11,328.95	11,554.69	0.0000	4.3300	50.0000	0.0000	(2.7252)	(0.3210)	0.0000	2	(3.0462)	01/06/2025
600452.SH	12/31/2024	SDB3260123128	4,400.00	1.4814	6,390.69	6,518.03	0.0000	4.3300	50.0000	0.0000	(1.5373)	(0.1811)	0.0000	2	(1.7184)	01/06/2025
600452.SH	12/31/2024	SDB3260123128	500.00	1.4814	726.22	740.68	0.0000	4.3300	50.0000	0.0000	(0.1747)	(0.0206)	0.0000	2	(0.1953)	01/06/2025
600452.SH	12/31/2024	SDB3260123128	1,000.00	1.4814	1,452.43	1,481.37	0.0000	4.3300	50.0000	0.0000	(0.3494)	(0.0411)	0.0000	2	(0.3905)	01/06/2025
600452.SH	12/31/2024	SDB3260123128	10,100.00	1.4814	14,669.54	14,961.84	0.0000	4.3300	50.0000	0.0000	(3.5288)	(0.4156)	0.0000	2	(3.9444)	01/06/2025
600452.SH	12/31/2024	SDB3260123128	3,500.00	1.4814	5,083.51	5,184.80	0.0000	4.3300	50.0000	0.0000	(1.2229)	(0.1440)	0.0000	2	(1.3669)	01/06/2025
600452.SH	12/31/2024	SDB3260123128	1,400.00	1.4814	2,033.40	2,073.92	0.0000	4.3300	50.0000	0.0000	(0.4891)	(0.0576)	0.0000	2	(0.5468)	01/06/2025
600452.SH	12/31/2024	SDB3260123128	1,000.00	1.4814	1,452.43	1,481.37	0.0000	4.3300	50.0000	0.0000	(0.3494)	(0.0411)	0.0000	2	(0.3905)	01/06/2025
600452.SH	12/31/2024	SDB3260123128	8,500.00	1.4814	12,345.66	12,591.65	0.0000	4.3300	50.0000	0.0000	(2.9698)	(0.3498)	0.0000	2	(3.3196)	01/06/2025
600452.SH	12/31/2024	SDB3260123128	24,900.00	1.4814	36,165.51	36,886.11	0.0000	4.3300	50.0000	0.0000	(8.6998)	(1.0246)	0.0000	2	(9.7244)	01/06/2025
600452.SH	12/31/2024	SDB3260123128	2,800.00	1.4814	4,066.80	4,147.84	0.0000	4.3300	50.0000	0.0000	(0.9783)	(0.1152)	0.0000	2	(1.0935)	01/06/2025
600452.SH	12/31/2024	SDB3260123128	6,200.00	1.4814	9,005.07	9,184.49	0.0000	4.3300	50.0000	0.0000	(2.1662)	(0.2551)	0.0000	2	(2.4213)	01/06/2025
600452.SH	12/31/2024	SDB3260123128	5,500.00	1.4814	7,988.37	8,147.54	0.0000	4.3300	50.0000	0.0000	(1.9216)	(0.2263)	0.0000	2	(2.1480)	01/06/2025
600452.SH	12/31/2024	SDB3260123128	5,200.00	1.4814	7,552.64	7,703.12	0.0000	4.3300	50.0000	0.0000	(1.8168)	(0.2140)	0.0000	2	(2.0308)	01/06/2025
600452.SH	12/31/2024	SDB3260123128	700.00	1.4814	1,016.70	1,036.96	0.0000	4.3300	50.0000	0.0000	(0.2446)	(0.0288)	0.0000	2	(0.2734)	01/06/2025
600452.SH	12/31/2024	SDB3260123128	1,700.00	1.4814	2,469.13	2,518.33	0.0000	4.3300	50.0000	0.0000	(0.5940)	(0.0700)	0.0000	2	(0.6639)	01/06/2025
600452.SH	12/31/2024	SDB3260123128	18,300.00	1.4814	26,579.47	27,109.07	0.0000	4.3300	50.0000	0.0000	(6.3938)	(0.7530)	0.0000	2	(7.1469)	01/06/2025
600452.SH	12/31/2024	SDB3260123128	11,100.00	1.4814	16,121.97	16,443.21	0.0000	4.3300	50.0000	0.0000	(3.8782)	(0.4568)	0.0000	2	(4.3350)	01/06/2025
600452.SH	12/31/2024	SDB3260123128	7,300.00	1.4814	10,602.74	10,814.00	0.0000	4.3300	50.0000	0.0000	(2.5505)	(0.3004)	0.0000	2	(2.8509)	01/06/2025
600452.SH	12/31/2024	SDB3260123128	14,800.00	1.4814	21,495.96	21,924.28	0.0000	4.3300	50.0000	0.0000	(5.1710)	(0.6090)	0.0000	2	(5.7800)	01/06/2025
600452.SH	12/31/2024	SDB3260123128	3,200.00	1.4814	4,647.78	4,740.38	0.0000	4.3300	50.0000	0.0000	(1.1180)	(0.1317)	0.0000	2	(1.2497)	01/06/2025
600452.SH	12/31/2024	SDB3260123128	10,100.00	1.4814	14,669.54	14,961.84	0.0000	4.3300	50.0000	0.0000	(3.5288)	(0.4156)	0.0000	2	(3.9444)	01/06/2025
600452.SH	12/31/2024	SDB3260123128	9,300.00	1.4814	13,507.60	13,776.74	0.0000	4.3300	50.0000	0.0000	(3.2493)	(0.3827)	0.0000	2	(3.6320)	01/06/2025
600452.SH	12/31/2024	SDB3260123128	17,900.00	1.4814	25,998.50	26,516.52	0.0000	4.3300	50.0000	0.0000	(6.2541)	(0.7366)	0.0000	2	(6.9907)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHONGQING FULING ELECTRIC POWER INDUSTRIAL CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600452.SH	12/31/2024	SDB3260123128	68,000.00	1.4814	98,765.24	100,733.16	0.0000	4.3300	50.0000	0.0000	(23.7585)	(2.7981)	0.0000	2	(26.5567)	01/06/2025
600452.SH	12/31/2024	SDB3260123128	15,900.00	1.4814	23,093.64	23,553.78	0.0000	4.3300	50.0000	0.0000	(5.5553)	(0.6543)	0.0000	2	(6.2096)	01/06/2025
600452.SH	12/31/2024	SDB3260123128	400.00	1.4814	580.97	592.55	0.0000	4.3300	50.0000	0.0000	(0.1398)	(0.0165)	0.0000	2	(0.1562)	01/06/2025
600452.SH	12/31/2024	SDB3260123128	200.00	1.4814	290.49	296.27	0.0000	4.3300	50.0000	0.0000	(0.0699)	(0.0082)	0.0000	2	(0.0781)	01/06/2025
600452.SH	12/31/2024	SDB3260123128	1,100.00	1.4814	1,597.67	1,629.51	0.0000	4.3300	50.0000	0.0000	(0.3843)	(0.0453)	0.0000	2	(0.4296)	01/06/2025
600452.SH	12/31/2024	SDB3260123128	900.00	1.4814	1,307.19	1,333.23	0.0000	4.3300	50.0000	0.0000	(0.3145)	(0.0370)	0.0000	2	(0.3515)	01/06/2025
600452.SH	12/31/2024	SDB3260123128	500.00	1.4814	726.22	740.68	0.0000	4.3300	50.0000	0.0000	(0.1747)	(0.0206)	0.0000	2	(0.1953)	01/06/2025
600452.SH	12/31/2024	SDB3260123128	500.00	1.4814	726.22	740.68	0.0000	4.3300	50.0000	0.0000	(0.1747)	(0.0206)	0.0000	2	(0.1953)	01/06/2025
600452.SH	12/31/2024	SDB3260123128	1,700.00	1.4814	2,469.13	2,518.33	0.0000	4.3300	50.0000	0.0000	(0.5940)	(0.0700)	0.0000	2	(0.6639)	01/06/2025
600452.SH	12/31/2024	SDB3260123128	4,500.00	1.4814	6,535.94	6,666.16	0.0000	4.3300	50.0000	0.0000	(1.5723)	(0.1852)	0.0000	2	(1.7574)	01/06/2025
600452.SH	12/31/2024	SDB3260123128	6,800.00	1.4814	9,876.52	10,073.32	0.0000	4.3300	50.0000	0.0000	(2.3759)	(0.2798)	0.0000	2	(2.6557)	01/06/2025
600452.SH	12/31/2024	SDB3260123128	2,000.00	1.4814	2,904.86	2,962.74	0.0000	4.3300	50.0000	0.0000	(0.6988)	(0.0823)	0.0000	2	(0.7811)	01/06/2025
600452.SH	12/31/2024	SDB3260123128	28,400.00	1.4814	41,249.01	42,070.91	0.0000	4.3300	50.0000	0.0000	(9.9227)	(1.1686)	0.0000	2	(11.0913)	01/06/2025
600452.SH	12/31/2024	SDB3260123128	8,200.00	1.4814	11,909.93	12,147.23	0.0000	4.3300	50.0000	0.0000	(2.8650)	(0.3374)	0.0000	2	(3.2024)	01/06/2025
600452.SH	12/31/2024	SDB3260123128	2,100.00	1.4814	3,050.10	3,110.88	0.0000	4.3300	50.0000	0.0000	(0.7337)	(0.0864)	0.0000	2	(0.8201)	01/06/2025
600452.SH	12/31/2024	SDB3260123128	4,200.00	1.4814	6,100.21	6,221.75	0.0000	4.3300	50.0000	0.0000	(1.4674)	(0.1728)	0.0000	2	(1.6403)	01/06/2025
600452.SH	12/31/2024	SDB3260123128	39,000.00	1.4814	56,644.77	57,773.43	0.0000	4.3300	50.0000	0.0000	(13.6262)	(1.6048)	0.0000	2	(15.2310)	01/06/2025
600452.SH	12/31/2024	SDB3260123128	28,700.00	1.4814	41,684.74	42,515.32	0.0000	4.3300	50.0000	0.0000	(10.0275)	(1.1810)	0.0000	2	(11.2085)	01/06/2025
600452.SH	12/31/2024	SDB3260123128	8,800.00	1.4814	12,781.38	13,036.06	0.0000	4.3300	50.0000	0.0000	(3.0746)	(0.3621)	0.0000	2	(3.4367)	01/06/2025
600452.SH	12/31/2024	SDB3260123128	25,100.00	1.4814	36,455.99	37,182.39	0.0000	4.3300	50.0000	0.0000	(8.7697)	(1.0328)	0.0000	2	(9.8025)	01/06/2025
600452.SH	12/31/2024	SDB3260123128	25,000.00	1.4814	36,310.75	37,034.25	0.0000	4.3300	50.0000	0.0000	(8.7348)	(1.0287)	0.0000	2	(9.7635)	01/06/2025
600452.SH	12/31/2024	SDB3260123128	3,000.00	1.4814	4,357.29	4,444.11	0.0000	4.3300	50.0000	0.0000	(1.0482)	(0.1234)	0.0000	2	(1.1716)	01/06/2025
600452.SH	12/31/2024	SDB3260123128	5,000.00	1.4814	7,262.15	7,406.85	0.0000	4.3300	50.0000	0.0000	(1.7470)	(0.2057)	0.0000	2	(1.9527)	01/06/2025
600452.SH	12/31/2024	SDB3260123128	6,400.00	1.4814	9,295.55	9,480.77	0.0000	4.3300	50.0000	0.0000	(2.2361)	(0.2634)	0.0000	2	(2.4995)	01/06/2025
600452.SH	12/30/2024	SDB3260123128	200.00	1.4702	295.40	294.03	0.0000	4.3300	50.0000	0.0000	(0.0355)	(0.0041)	0.0000	1	(0.0396)	01/06/2025
600452.SH	12/30/2024	SDB3260123128	300.00	1.4702	448.43	441.05	0.0000	4.3300	50.0000	0.0000	(0.0539)	(0.0061)	0.0000	1	(0.0601)	01/06/2025
600452.SH	12/30/2024	SDB3260123128	200.00	1.4702	290.80	294.03	0.0000	4.3300	50.0000	0.0000	(0.0350)	(0.0041)	0.0000	1	(0.0391)	01/06/2025
600452.SH	12/30/2024	SDB3260123128	100.00	1.4702	145.24	147.02	0.0000	4.3300	50.0000	0.0000	(0.0175)	(0.0020)	0.0000	1	(0.0195)	01/06/2025
600452.SH	12/30/2024	SDB3260123128	9,700.00	1.4702	14,088.57	14,260.50	0.0000	4.3300	50.0000	0.0000	(1.6945)	(0.1981)	0.0000	1	(1.8926)	01/06/2025
600452.SH	12/30/2024	SDB3260123128	19,200.00	1.4702	27,886.66	28,226.98	0.0000	4.3300	50.0000	0.0000	(3.3541)	(0.3920)	0.0000	1	(3.7462)	01/06/2025
600452.SH	12/30/2024	SDB3260123128	3,500.00	1.4702	5,083.51	5,145.54	0.0000	4.3300	50.0000	0.0000	(0.6114)	(0.0715)	0.0000	1	(0.6829)	01/06/2025
600452.SH	12/30/2024	SDB3260123128	1,700.00	1.4702	2,469.13	2,499.26	0.0000	4.3300	50.0000	0.0000	(0.2970)	(0.0347)	0.0000	1	(0.3317)	01/06/2025
600452.SH	12/30/2024	SDB3260123128	400.00	1.4702	580.97	588.06	0.0000	4.3300	50.0000	0.0000	(0.0699)	(0.0082)	0.0000	1	(0.0780)	01/06/2025
600452.SH	12/30/2024	SDB3260123128	1,000.00	1.4702	1,452.43	1,470.15	0.0000	4.3300	50.0000	0.0000	(0.1747)	(0.0204)	0.0000	1	(0.1951)	01/06/2025
600452.SH	12/30/2024	SDB3260123128	7,800.00	1.4702	11,328.95	11,467.21	0.0000	4.3300	50.0000	0.0000	(1.3626)	(0.1593)	0.0000	1	(1.5219)	01/06/2025
600452.SH	12/30/2024	SDB3260123128	4,400.00	1.4702	6,390.69	6,468.68	0.0000	4.3300	50.0000	0.0000	(0.7687)	(0.0898)	0.0000	1	(0.8585)	01/06/2025
600452.SH	12/30/2024	SDB3260123128	500.00	1.4702	726.22	735.08	0.0000	4.3300	50.0000	0.0000	(0.0873)	(0.0102)	0.0000	1	(0.0976)	01/06/2025
600452.SH	12/30/2024	SDB3260123128	1,000.00	1.4702	1,452.43	1,470.15	0.0000	4.3300	50.0000	0.0000	(0.1747)	(0.0204)	0.0000	1	(0.1951)	01/06/2025
600452.SH	12/30/2024	SDB3260123128	10,100.00	1.4702	14,669.54	14,848.57	0.0000	4.3300	50.0000	0.0000	(1.7644)	(0.2062)	0.0000	1	(1.9707)	01/06/2025
600452.SH	12/30/2024	SDB3260123128	3,500.00	1.4702	5,083.51	5,145.54	0.0000	4.3300	50.0000	0.0000	(0.6114)	(0.0715)	0.0000	1	(0.6829)	01/06/2025
600452.SH	12/30/2024	SDB3260123128	1,400.00	1.4702	2,033.40	2,058.22	0.0000	4.3300	50.0000	0.0000	(0.2446)	(0.0286)	0.0000	1	(0.2732)	01/06/2025
600452.SH	12/30/2024	SDB3260123128	1,000.00	1.4702	1,452.43	1,470.15	0.0000	4.3300	50.0000	0.0000	(0.1747)	(0.0204)	0.0000	1	(0.1951)	01/06/2025
600452.SH	12/30/2024	SDB3260123128	8,500.00	1.4702	12,345.66	12,496.32	0.0000	4.3300	50.0000	0.0000	(1.4849)	(0.1736)	0.0000	1	(1.6585)	01/06/2025
600452.SH	12/30/2024	SDB3260123128	24,900.00	1.4702	36,165.51	36,606.86	0.0000	4.3300	50.0000	0.0000	(4.3499)	(0.5084)	0.0000	1	(4.8583)	01/06/2025
600452.SH	12/30/2024	SDB3260123128	2,800.00	1.4702	4,066.80	4,116.43	0.0000	4.3300	50.0000	0.0000	(0.4891)	(0.0572)	0.0000	1	(0.5463)	01/06/2025
600452.SH	12/30/2024	SDB3260123128	6,200.00	1.4702	9,005.07	9,114.96	0.0000	4.3300	50.0000	0.0000	(1.0831)	(0.1266)	0.0000	1	(1.2097)	01/06/2025
600452.SH	12/30/2024	SDB3260123128	5,500.00	1.4702	7,988.37	8,085.85	0.0000	4.3300	50.0000	0.0000	(0.9608)	(0.1123)	0.0000	1	(1.0731)	01/06/2025
600452.SH	12/30/2024	SDB3260123128	5,200.00	1.4702	7,552.64	7,644.81	0.0000	4.3300	50.0000	0.0000	(0.9084)	(0.1062)	0.0000	1	(1.0146)	01/06/2025
600452.SH	12/30/2024	SDB3260123128	700.00	1.4702	1,016.70	1,029.11	0.0000	4.3300	50.0000	0.0000	(0.1223)	(0.0143)	0.0000	1	(0.1366)	01/06/2025
600452.SH	12/30/2024	SDB3260123128	1,700.00	1.4702	2,469.13	2,499.26	0.0000	4.3300	50.0000	0.0000	(0.2970)	(0.0347)	0.0000	1	(0.3317)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6



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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHONGQING FULING ELECTRIC POWER INDUSTRIAL CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600452.SH	12/30/2024	SDB3260123128	18,300.00	1.4702	26,579.47	26,903.84	0.0000	4.3300	50.0000	0.0000	(3.1969)	(0.3737)	0.0000	1	(3.5706)	01/06/2025
600452.SH	12/30/2024	SDB3260123128	11,100.00	1.4702	16,121.97	16,318.72	0.0000	4.3300	50.0000	0.0000	(1.9391)	(0.2266)	0.0000	1	(2.1658)	01/06/2025
600452.SH	12/30/2024	SDB3260123128	7,300.00	1.4702	10,602.74	10,732.13	0.0000	4.3300	50.0000	0.0000	(1.2753)	(0.1491)	0.0000	1	(1.4243)	01/06/2025
600452.SH	12/30/2024	SDB3260123128	14,800.00	1.4702	21,495.96	21,758.29	0.0000	4.3300	50.0000	0.0000	(2.5855)	(0.3022)	0.0000	1	(2.8877)	01/06/2025
600452.SH	12/30/2024	SDB3260123128	3,200.00	1.4702	4,647.78	4,704.50	0.0000	4.3300	50.0000	0.0000	(0.5590)	(0.0653)	0.0000	1	(0.6244)	01/06/2025
600452.SH	12/30/2024	SDB3260123128	10,100.00	1.4702	14,669.54	14,848.57	0.0000	4.3300	50.0000	0.0000	(1.7644)	(0.2062)	0.0000	1	(1.9707)	01/06/2025
600452.SH	12/30/2024	SDB3260123128	9,300.00	1.4702	13,507.60	13,672.44	0.0000	4.3300	50.0000	0.0000	(1.6247)	(0.1899)	0.0000	1	(1.8146)	01/06/2025
600452.SH	12/30/2024	SDB3260123128	17,900.00	1.4702	25,998.50	26,315.77	0.0000	4.3300	50.0000	0.0000	(3.1270)	(0.3655)	0.0000	1	(3.4925)	01/06/2025
600452.SH	12/30/2024	SDB3260123128	68,000.00	1.4702	98,765.24	99,970.54	0.0000	4.3300	50.0000	0.0000	(11.8793)	(1.3885)	0.0000	1	(13.2677)	01/06/2025
600452.SH	12/30/2024	SDB3260123128	15,900.00	1.4702	23,093.64	23,375.46	0.0000	4.3300	50.0000	0.0000	(2.7777)	(0.3247)	0.0000	1	(3.1023)	01/06/2025
600452.SH	12/30/2024	SDB3260123128	400.00	1.4702	580.97	588.06	0.0000	4.3300	50.0000	0.0000	(0.0699)	(0.0082)	0.0000	1	(0.0780)	01/06/2025
600452.SH	12/30/2024	SDB3260123128	200.00	1.4702	290.49	294.03	0.0000	4.3300	50.0000	0.0000	(0.0349)	(0.0041)	0.0000	1	(0.0390)	01/06/2025
600452.SH	12/30/2024	SDB3260123128	1,100.00	1.4702	1,597.67	1,617.17	0.0000	4.3300	50.0000	0.0000	(0.1922)	(0.0225)	0.0000	1	(0.2146)	01/06/2025
600452.SH	12/30/2024	SDB3260123128	900.00	1.4702	1,307.19	1,323.14	0.0000	4.3300	50.0000	0.0000	(0.1572)	(0.0184)	0.0000	1	(0.1756)	01/06/2025
600452.SH	12/30/2024	SDB3260123128	500.00	1.4702	726.22	735.08	0.0000	4.3300	50.0000	0.0000	(0.0873)	(0.0102)	0.0000	1	(0.0976)	01/06/2025
600452.SH	12/30/2024	SDB3260123128	500.00	1.4702	726.22	735.08	0.0000	4.3300	50.0000	0.0000	(0.0873)	(0.0102)	0.0000	1	(0.0976)	01/06/2025
600452.SH	12/30/2024	SDB3260123128	1,700.00	1.4702	2,469.13	2,499.26	0.0000	4.3300	50.0000	0.0000	(0.2970)	(0.0347)	0.0000	1	(0.3317)	01/06/2025
600452.SH	12/30/2024	SDB3260123128	4,500.00	1.4702	6,535.94	6,615.70	0.0000	4.3300	50.0000	0.0000	(0.7861)	(0.0919)	0.0000	1	(0.8780)	01/06/2025
600452.SH	12/30/2024	SDB3260123128	6,800.00	1.4702	9,876.52	9,997.05	0.0000	4.3300	50.0000	0.0000	(1.1879)	(0.1388)	0.0000	1	(1.3268)	01/06/2025
600452.SH	12/30/2024	SDB3260123128	2,000.00	1.4702	2,904.86	2,940.31	0.0000	4.3300	50.0000	0.0000	(0.3494)	(0.0408)	0.0000	1	(0.3902)	01/06/2025
600452.SH	12/30/2024	SDB3260123128	28,400.00	1.4702	41,249.01	41,752.40	0.0000	4.3300	50.0000	0.0000	(4.9613)	(0.5799)	0.0000	1	(5.5412)	01/06/2025
600452.SH	12/30/2024	SDB3260123128	8,200.00	1.4702	11,909.93	12,055.27	0.0000	4.3300	50.0000	0.0000	(1.4325)	(0.1674)	0.0000	1	(1.5999)	01/06/2025
600452.SH	12/30/2024	SDB3260123128	2,100.00	1.4702	3,050.10	3,087.33	0.0000	4.3300	50.0000	0.0000	(0.3669)	(0.0429)	0.0000	1	(0.4097)	01/06/2025
600452.SH	12/30/2024	SDB3260123128	4,200.00	1.4702	6,100.21	6,174.65	0.0000	4.3300	50.0000	0.0000	(0.7337)	(0.0858)	0.0000	1	(0.8195)	01/06/2025
600452.SH	12/30/2024	SDB3260123128	39,000.00	1.4702	56,644.77	57,336.05	0.0000	4.3300	50.0000	0.0000	(6.8131)	(0.7963)	0.0000	1	(7.6094)	01/06/2025
600452.SH	12/30/2024	SDB3260123128	28,700.00	1.4702	41,684.74	42,193.45	0.0000	4.3300	50.0000	0.0000	(5.0137)	(0.5860)	0.0000	1	(5.5998)	01/06/2025
600452.SH	12/30/2024	SDB3260123128	8,800.00	1.4702	12,781.38	12,937.36	0.0000	4.3300	50.0000	0.0000	(1.5373)	(0.1797)	0.0000	1	(1.7170)	01/06/2025
600452.SH	12/30/2024	SDB3260123128	25,100.00	1.4702	36,455.99	36,900.89	0.0000	4.3300	50.0000	0.0000	(4.3848)	(0.5125)	0.0000	1	(4.8974)	01/06/2025
600452.SH	12/30/2024	SDB3260123128	25,000.00	1.4702	36,310.75	36,753.88	0.0000	4.3300	50.0000	0.0000	(4.3674)	(0.5105)	0.0000	1	(4.8778)	01/06/2025
600452.SH	12/30/2024	SDB3260123128	3,000.00	1.4702	4,357.29	4,410.47	0.0000	4.3300	50.0000	0.0000	(0.5241)	(0.0613)	0.0000	1	(0.5853)	01/06/2025
600452.SH	12/30/2024	SDB3260123128	5,000.00	1.4702	7,262.15	7,350.78	0.0000	4.3300	50.0000	0.0000	(0.8735)	(0.1021)	0.0000	1	(0.9756)	01/06/2025
600452.SH	12/30/2024	SDB3260123128	6,400.00	1.4702	9,295.55	9,408.99	0.0000	4.3300	50.0000	0.0000	(1.1180)	(0.1307)	0.0000	1	(1.2487)	01/06/2025
600452.SH	12/27/2024	SDB3260123128	200.00	1.4997	295.40	299.95	0.0000	4.3300	50.0000	0.0000	(0.1066)	(0.0125)	0.0000	3	(0.1191)	01/06/2025
600452.SH	12/27/2024	SDB3260123128	300.00	1.4997	448.43	449.92	0.0000	4.3300	50.0000	0.0000	(0.1618)	(0.0187)	0.0000	3	(0.1806)	01/06/2025
600452.SH	12/27/2024	SDB3260123128	200.00	1.4997	290.80	299.95	0.0000	4.3300	50.0000	0.0000	(0.1049)	(0.0125)	0.0000	3	(0.1174)	01/06/2025
600452.SH	12/27/2024	SDB3260123128	100.00	1.4997	145.24	149.97	0.0000	4.3300	50.0000	0.0000	(0.0524)	(0.0062)	0.0000	3	(0.0587)	01/06/2025
600452.SH	12/27/2024	SDB3260123128	9,700.00	1.4997	14,088.57	14,547.34	0.0000	4.3300	50.0000	0.0000	(5.0836)	(0.6061)	0.0000	3	(5.6898)	01/06/2025
600452.SH	12/27/2024	SDB3260123128	19,200.00	1.4997	27,886.66	28,794.74	0.0000	4.3300	50.0000	0.0000	(10.0624)	(1.1998)	0.0000	3	(11.2622)	01/06/2025
600452.SH	12/27/2024	SDB3260123128	3,500.00	1.4997	5,083.51	5,249.04	0.0000	4.3300	50.0000	0.0000	(1.8343)	(0.2187)	0.0000	3	(2.0530)	01/06/2025
600452.SH	12/27/2024	SDB3260123128	1,700.00	1.4997	2,469.13	2,549.53	0.0000	4.3300	50.0000	0.0000	(0.8909)	(0.1062)	0.0000	3	(0.9972)	01/06/2025
600452.SH	12/27/2024	SDB3260123128	400.00	1.4997	580.97	599.89	0.0000	4.3300	50.0000	0.0000	(0.2096)	(0.0250)	0.0000	3	(0.2346)	01/06/2025
600452.SH	12/27/2024	SDB3260123128	1,000.00	1.4997	1,452.43	1,499.73	0.0000	4.3300	50.0000	0.0000	(0.5241)	(0.0625)	0.0000	3	(0.5866)	01/06/2025
600452.SH	12/27/2024	SDB3260123128	7,800.00	1.4997	11,328.95	11,697.86	0.0000	4.3300	50.0000	0.0000	(4.0879)	(0.4874)	0.0000	3	(4.5753)	01/06/2025
600452.SH	12/27/2024	SDB3260123128	4,400.00	1.4997	6,390.69	6,598.79	0.0000	4.3300	50.0000	0.0000	(2.3060)	(0.2749)	0.0000	3	(2.5809)	01/06/2025
600452.SH	12/27/2024	SDB3260123128	500.00	1.4997	726.22	749.86	0.0000	4.3300	50.0000	0.0000	(0.2620)	(0.0312)	0.0000	3	(0.2933)	01/06/2025
600452.SH	12/27/2024	SDB3260123128	1,000.00	1.4997	1,452.43	1,499.73	0.0000	4.3300	50.0000	0.0000	(0.5241)	(0.0625)	0.0000	3	(0.5866)	01/06/2025
600452.SH	12/27/2024	SDB3260123128	10,100.00	1.4997	14,669.54	15,147.23	0.0000	4.3300	50.0000	0.0000	(5.2933)	(0.6311)	0.0000	3	(5.9244)	01/06/2025
600452.SH	12/27/2024	SDB3260123128	3,500.00	1.4997	5,083.51	5,249.04	0.0000	4.3300	50.0000	0.0000	(1.8343)	(0.2187)	0.0000	3	(2.0530)	01/06/2025
600452.SH	12/27/2024	SDB3260123128	1,400.00	1.4997	2,033.40	2,099.62	0.0000	4.3300	50.0000	0.0000	(0.7337)	(0.0875)	0.0000	3	(0.8212)	01/06/2025
600452.SH	12/27/2024	SDB3260123128	1,000.00	1.4997	1,452.43	1,499.73	0.0000	4.3300	50.0000	0.0000	(0.5241)	(0.0625)	0.0000	3	(0.5866)	01/06/2025

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHONGQING FULING ELECTRIC POWER INDUSTRIAL CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600452.SH	12/27/2024	SDB3260123128	8,500.00	1.4997	12,345.66	12,747.67	0.0000	4.3300	50.0000	0.0000	(4.4547)	(0.5312)	0.0000	3	(4.9859)	01/06/2025
600452.SH	12/27/2024	SDB3260123128	24,900.00	1.4997	36,165.51	37,343.18	0.0000	4.3300	50.0000	0.0000	(13.0497)	(1.5560)	0.0000	3	(14.6057)	01/06/2025
600452.SH	12/27/2024	SDB3260123128	2,800.00	1.4997	4,066.80	4,199.23	0.0000	4.3300	50.0000	0.0000	(1.4674)	(0.1750)	0.0000	3	(1.6424)	01/06/2025
600452.SH	12/27/2024	SDB3260123128	6,200.00	1.4997	9,005.07	9,298.30	0.0000	4.3300	50.0000	0.0000	(3.2493)	(0.3874)	0.0000	3	(3.6368)	01/06/2025
600452.SH	12/27/2024	SDB3260123128	5,500.00	1.4997	7,988.37	8,248.49	0.0000	4.3300	50.0000	0.0000	(2.8825)	(0.3437)	0.0000	3	(3.2262)	01/06/2025
600452.SH	12/27/2024	SDB3260123128	5,200.00	1.4997	7,552.64	7,798.58	0.0000	4.3300	50.0000	0.0000	(2.7252)	(0.3249)	0.0000	3	(3.0502)	01/06/2025
600452.SH	12/27/2024	SDB3260123128	700.00	1.4997	1,016.70	1,049.81	0.0000	4.3300	50.0000	0.0000	(0.3669)	(0.0437)	0.0000	3	(0.4106)	01/06/2025
600452.SH	12/27/2024	SDB3260123128	1,700.00	1.4997	2,469.13	2,549.53	0.0000	4.3300	50.0000	0.0000	(0.8909)	(0.1062)	0.0000	3	(0.9972)	01/06/2025
600452.SH	12/27/2024	SDB3260123128	18,300.00	1.4997	26,579.47	27,444.99	0.0000	4.3300	50.0000	0.0000	(9.5908)	(1.1435)	0.0000	3	(10.7343)	01/06/2025
600452.SH	12/27/2024	SDB3260123128	11,100.00	1.4997	16,121.97	16,646.96	0.0000	4.3300	50.0000	0.0000	(5.8173)	(0.6936)	0.0000	3	(6.5110)	01/06/2025
600452.SH	12/27/2024	SDB3260123128	7,300.00	1.4997	10,602.74	10,948.00	0.0000	4.3300	50.0000	0.0000	(3.8258)	(0.4562)	0.0000	3	(4.2820)	01/06/2025
600452.SH	12/27/2024	SDB3260123128	14,800.00	1.4997	21,495.96	22,195.94	0.0000	4.3300	50.0000	0.0000	(7.7565)	(0.9248)	0.0000	3	(8.6813)	01/06/2025
600452.SH	12/27/2024	SDB3260123128	3,200.00	1.4997	4,647.78	4,799.12	0.0000	4.3300	50.0000	0.0000	(1.6771)	(0.2000)	0.0000	3	(1.8770)	01/06/2025
600452.SH	12/27/2024	SDB3260123128	10,100.00	1.4997	14,669.54	15,147.23	0.0000	4.3300	50.0000	0.0000	(5.2933)	(0.6311)	0.0000	3	(5.9244)	01/06/2025
600452.SH	12/27/2024	SDB3260123128	9,300.00	1.4997	13,507.60	13,947.45	0.0000	4.3300	50.0000	0.0000	(4.8740)	(0.5811)	0.0000	3	(5.4551)	01/06/2025
600452.SH	12/27/2024	SDB3260123128	17,900.00	1.4997	25,998.50	26,845.10	0.0000	4.3300	50.0000	0.0000	(9.3811)	(1.1185)	0.0000	3	(10.4997)	01/06/2025
600452.SH	12/27/2024	SDB3260123128	68,000.00	1.4997	98,765.24	101,981.37	0.0000	4.3300	50.0000	0.0000	(36.6378)	(4.2492)	0.0000	3	(39.8870)	01/06/2025
600452.SH	12/27/2024	SDB3260123128	15,900.00	1.4997	23,093.64	23,845.64	0.0000	4.3300	50.0000	0.0000	(8.3330)	(0.9936)	0.0000	3	(9.3265)	01/06/2025
600452.SH	12/27/2024	SDB3260123128	400.00	1.4997	580.97	599.89	0.0000	4.3300	50.0000	0.0000	(0.2096)	(0.0250)	0.0000	3	(0.2346)	01/06/2025
600452.SH	12/27/2024	SDB3260123128	200.00	1.4997	290.49	299.95	0.0000	4.3300	50.0000	0.0000	(0.1048)	(0.0125)	0.0000	3	(0.1173)	01/06/2025
600452.SH	12/27/2024	SDB3260123128	1,100.00	1.4997	1,597.67	1,649.70	0.0000	4.3300	50.0000	0.0000	(0.5765)	(0.0687)	0.0000	3	(0.6452)	01/06/2025
600452.SH	12/27/2024	SDB3260123128	900.00	1.4997	1,307.19	1,349.75	0.0000	4.3300	50.0000	0.0000	(0.4717)	(0.0562)	0.0000	3	(0.5279)	01/06/2025
600452.SH	12/27/2024	SDB3260123128	500.00	1.4997	726.22	749.86	0.0000	4.3300	50.0000	0.0000	(0.2620)	(0.0312)	0.0000	3	(0.2933)	01/06/2025
600452.SH	12/27/2024	SDB3260123128	500.00	1.4997	726.22	749.86	0.0000	4.3300	50.0000	0.0000	(0.2620)	(0.0312)	0.0000	3	(0.2933)	01/06/2025
600452.SH	12/27/2024	SDB3260123128	1,700.00	1.4997	2,469.13	2,549.53	0.0000	4.3300	50.0000	0.0000	(0.8909)	(0.1062)	0.0000	3	(0.9972)	01/06/2025
600452.SH	12/27/2024	SDB3260123128	4,500.00	1.4997	6,535.94	6,748.77	0.0000	4.3300	50.0000	0.0000	(2.3584)	(0.2812)	0.0000	3	(2.6396)	01/06/2025
600452.SH	12/27/2024	SDB3260123128	6,800.00	1.4997	9,876.52	10,198.14	0.0000	4.3300	50.0000	0.0000	(3.5638)	(0.4249)	0.0000	3	(3.9887)	01/06/2025
600452.SH	12/27/2024	SDB3260123128	2,000.00	1.4997	2,904.86	2,999.45	0.0000	4.3300	50.0000	0.0000	(1.0482)	(0.1250)	0.0000	3	(1.1731)	01/06/2025
600452.SH	12/27/2024	SDB3260123128	28,400.00	1.4997	41,249.01	42,592.22	0.0000	4.3300	50.0000	0.0000	(14.8840)	(1.7747)	0.0000	3	(16.6587)	01/06/2025
600452.SH	12/27/2024	SDB3260123128	8,200.00	1.4997	11,909.93	12,297.75	0.0000	4.3300	50.0000	0.0000	(4.2975)	(0.5124)	0.0000	3	(4.8099)	01/06/2025
600452.SH	12/27/2024	SDB3260123128	2,100.00	1.4997	3,050.10	3,149.42	0.0000	4.3300	50.0000	0.0000	(1.1006)	(0.1312)	0.0000	3	(1.2318)	01/06/2025
600452.SH	12/27/2024	SDB3260123128	4,200.00	1.4997	6,100.21	6,298.85	0.0000	4.3300	50.0000	0.0000	(2.2012)	(0.2625)	0.0000	3	(2.4636)	01/06/2025
600452.SH	12/27/2024	SDB3260123128	39,000.00	1.4997	56,644.77	58,489.31	0.0000	4.3300	50.0000	0.0000	(20.4393)	(2.4371)	0.0000	3	(22.8764)	01/06/2025
600452.SH	12/27/2024	SDB3260123128	28,700.00	1.4997	41,684.74	43,042.14	0.0000	4.3300	50.0000	0.0000	(16.0412)	(1.7934)	0.0000	3	(16.8347)	01/06/2025
600452.SH	12/27/2024	SDB3260123128	8,800.00	1.4997	12,781.38	13,197.59	0.0000	4.3300	50.0000	0.0000	(4.6119)	(0.5499)	0.0000	3	(5.1618)	01/06/2025
600452.SH	12/27/2024	SDB3260123128	25,100.00	1.4997	36,455.99	37,643.12	0.0000	4.3300	50.0000	0.0000	(13.1545)	(1.5685)	0.0000	3	(14.7230)	01/06/2025
600452.SH	12/27/2024	SDB3260123128	25,000.00	1.4997	36,310.75	37,493.15	0.0000	4.3300	50.0000	0.0000	(13.1021)	(1.5622)	0.0000	3	(14.6643)	01/06/2025
600452.SH	12/27/2024	SDB3260123128	3,000.00	1.4997	4,357.29	4,499.18	0.0000	4.3300	50.0000	0.0000	(1.5723)	(0.1875)	0.0000	3	(1.7597)	01/06/2025
600452.SH	12/27/2024	SDB3260123128	5,000.00	1.4997	7,262.15	7,498.63	0.0000	4.3300	50.0000	0.0000	(2.6204)	(0.3124)	0.0000	3	(2.9329)	01/06/2025
600452.SH	12/27/2024	SDB3260123128	6,400.00	1.4997	9,295.55	9,598.25	0.0000	4.3300	50.0000	0.0000	(3.3541)	(0.3999)	0.0000	3	(3.7541)	01/06/2025
600452.SH	12/26/2024	SDB3260123128	200.00	1.4958	295.40	299.15	0.0000	4.3300	50.0000	0.0000	(0.0355)	(0.0042)	0.0000	1	(0.0397)	01/06/2025
600452.SH	12/26/2024	SDB3260123128	300.00	1.4958	448.43	448.73	0.0000	4.3300	50.0000	0.0000	(0.0539)	(0.0062)	0.0000	1	(0.0602)	01/06/2025
600452.SH	12/26/2024	SDB3260123128	200.00	1.4958	290.80	299.15	0.0000	4.3300	50.0000	0.0000	(0.0350)	(0.0042)	0.0000	1	(0.0391)	01/06/2025
600452.SH	12/26/2024	SDB3260123128	100.00	1.4958	145.24	149.58	0.0000	4.3300	50.0000	0.0000	(0.0175)	(0.0021)	0.0000	1	(0.0195)	01/06/2025
600452.SH	12/26/2024	SDB3260123128	9,700.00	1.4958	14,088.57	14,508.89	0.0000	4.3300	50.0000	0.0000	(1.6945)	(0.2015)	0.0000	1	(1.8961)	01/06/2025
600452.SH	12/26/2024	SDB3260123128	19,200.00	1.4958	27,886.66	28,718.63	0.0000	4.3300	50.0000	0.0000	(3.3541)	(0.3989)	0.0000	1	(3.7530)	01/06/2025
600452.SH	12/26/2024	SDB3260123128	3,500.00	1.4958	5,083.51	5,235.17	0.0000	4.3300	50.0000	0.0000	(0.6114)	(0.0727)	0.0000	1	(0.6841)	01/06/2025
600452.SH	12/26/2024	SDB3260123128	1,700.00	1.4958	2,469.13	2,542.80	0.0000	4.3300	50.0000	0.0000	(0.2970)	(0.0353)	0.0000	1	(0.3323)	01/06/2025
600452.SH	12/26/2024	SDB3260123128	400.00	1.4958	580.97	598.30	0.0000	4.3300	50.0000	0.0000	(0.0699)	(0.0083)	0.0000	1	(0.0782)	01/06/2025
600452.SH	12/26/2024	SDB3260123128	1,000.00	1.4958	1,452.43	1,495.76	0.0000	4.3300	50.0000	0.0000	(0.1747)	(0.0208)	0.0000	1	(0.1955)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHONGQING FULING ELECTRIC POWER INDUSTRIAL CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600452.SH	12/26/2024	SDB3260123128	7,800.00	1.4958	11,328.95	11,666.94	0.0000	4.3300	50.0000	0.0000	(1.3626)	(0.1620)	0.0000	1	(1.5247)	01/06/2025
600452.SH	12/26/2024	SDB3260123128	4,400.00	1.4958	6,390.69	6,581.35	0.0000	4.3300	50.0000	0.0000	(0.7687)	(0.0914)	0.0000	1	(0.8601)	01/06/2025
600452.SH	12/26/2024	SDB3260123128	500.00	1.4958	726.22	747.88	0.0000	4.3300	50.0000	0.0000	(0.0873)	(0.0104)	0.0000	1	(0.0977)	01/06/2025
600452.SH	12/26/2024	SDB3260123128	1,000.00	1.4958	1,452.43	1,495.76	0.0000	4.3300	50.0000	0.0000	(0.1747)	(0.0208)	0.0000	1	(0.1955)	01/06/2025
600452.SH	12/26/2024	SDB3260123128	10,100.00	1.4958	14,669.54	15,107.20	0.0000	4.3300	50.0000	0.0000	(1.7644)	(0.2098)	0.0000	1	(1.9742)	01/06/2025
600452.SH	12/26/2024	SDB3260123128	3,500.00	1.4958	5,083.51	5,235.17	0.0000	4.3300	50.0000	0.0000	(0.6114)	(0.0727)	0.0000	1	(0.6841)	01/06/2025
600452.SH	12/26/2024	SDB3260123128	1,400.00	1.4958	2,033.40	2,094.07	0.0000	4.3300	50.0000	0.0000	(0.2446)	(0.0291)	0.0000	1	(0.2737)	01/06/2025
600452.SH	12/26/2024	SDB3260123128	1,000.00	1.4958	1,452.43	1,495.76	0.0000	4.3300	50.0000	0.0000	(0.1747)	(0.0208)	0.0000	1	(0.1955)	01/06/2025
600452.SH	12/26/2024	SDB3260123128	8,500.00	1.4958	12,345.66	12,713.98	0.0000	4.3300	50.0000	0.0000	(1.4849)	(0.1766)	0.0000	1	(1.6615)	01/06/2025
600452.SH	12/26/2024	SDB3260123128	24,900.00	1.4958	36,165.51	37,244.47	0.0000	4.3300	50.0000	0.0000	(4.3499)	(0.5173)	0.0000	1	(4.8672)	01/06/2025
600452.SH	12/26/2024	SDB3260123128	2,800.00	1.4958	4,066.80	4,188.13	0.0000	4.3300	50.0000	0.0000	(0.4891)	(0.0582)	0.0000	1	(0.5473)	01/06/2025
600452.SH	12/26/2024	SDB3260123128	6,200.00	1.4958	9,005.07	9,273.72	0.0000	4.3300	50.0000	0.0000	(1.0831)	(0.1288)	0.0000	1	(1.2119)	01/06/2025
600452.SH	12/26/2024	SDB3260123128	5,500.00	1.4958	7,988.37	8,226.69	0.0000	4.3300	50.0000	0.0000	(0.9608)	(0.1143)	0.0000	1	(1.0751)	01/06/2025
600452.SH	12/26/2024	SDB3260123128	5,200.00	1.4958	7,552.64	7,777.96	0.0000	4.3300	50.0000	0.0000	(0.9084)	(0.1080)	0.0000	1	(1.0164)	01/06/2025
600452.SH	12/26/2024	SDB3260123128	700.00	1.4958	1,016.70	1,047.03	0.0000	4.3300	50.0000	0.0000	(0.1223)	(0.0145)	0.0000	1	(0.1368)	01/06/2025
600452.SH	12/26/2024	SDB3260123128	1,700.00	1.4958	2,469.13	2,542.80	0.0000	4.3300	50.0000	0.0000	(0.2970)	(0.0353)	0.0000	1	(0.3323)	01/06/2025
600452.SH	12/26/2024	SDB3260123128	18,300.00	1.4958	26,579.47	27,372.44	0.0000	4.3300	50.0000	0.0000	(3.1969)	(0.3802)	0.0000	1	(3.5711)	01/06/2025
600452.SH	12/26/2024	SDB3260123128	11,100.00	1.4958	16,121.97	16,602.96	0.0000	4.3300	50.0000	0.0000	(1.9391)	(0.2306)	0.0000	1	(2.1697)	01/06/2025
600452.SH	12/26/2024	SDB3260123128	7,300.00	1.4958	10,602.74	10,919.06	0.0000	4.3300	50.0000	0.0000	(1.2753)	(0.1517)	0.0000	1	(1.4269)	01/06/2025
600452.SH	12/26/2024	SDB3260123128	14,800.00	1.4958	21,495.96	22,137.28	0.0000	4.3300	50.0000	0.0000	(2.5855)	(0.3075)	0.0000	1	(2.8929)	01/06/2025
600452.SH	12/26/2024	SDB3260123128	3,200.00	1.4958	4,647.78	4,786.44	0.0000	4.3300	50.0000	0.0000	(0.5590)	(0.0665)	0.0000	1	(0.6255)	01/06/2025
600452.SH	12/26/2024	SDB3260123128	10,100.00	1.4958	14,669.54	15,107.20	0.0000	4.3300	50.0000	0.0000	(1.7644)	(0.2098)	0.0000	1	(1.9742)	01/06/2025
600452.SH	12/26/2024	SDB3260123128	9,300.00	1.4958	13,507.60	13,910.59	0.0000	4.3300	50.0000	0.0000	(1.6247)	(0.1932)	0.0000	1	(1.8179)	01/06/2025
600452.SH	12/26/2024	SDB3260123128	17,900.00	1.4958	25,998.50	26,774.14	0.0000	4.3300	50.0000	0.0000	(3.1270)	(0.3719)	0.0000	1	(3.4989)	01/06/2025
600452.SH	12/26/2024	SDB3260123128	68,000.00	1.4958	98,765.24	101,711.82	0.0000	4.3300	50.0000	0.0000	(11.8793)	(1.4127)	0.0000	1	(13.2919)	01/06/2025
600452.SH	12/26/2024	SDB3260123128	15,900.00	1.4958	23,093.64	23,782.62	0.0000	4.3300	50.0000	0.0000	(2.7777)	(0.3303)	0.0000	1	(3.1080)	01/06/2025
600452.SH	12/26/2024	SDB3260123128	400.00	1.4958	580.97	598.30	0.0000	4.3300	50.0000	0.0000	(0.0699)	(0.0083)	0.0000	1	(0.0782)	01/06/2025
600452.SH	12/26/2024	SDB3260123128	200.00	1.4958	290.49	299.15	0.0000	4.3300	50.0000	0.0000	(0.0349)	(0.0042)	0.0000	1	(0.0391)	01/06/2025
600452.SH	12/26/2024	SDB3260123128	1,100.00	1.4958	1,597.67	1,645.34	0.0000	4.3300	50.0000	0.0000	(0.1922)	(0.0229)	0.0000	1	(0.2150)	01/06/2025
600452.SH	12/26/2024	SDB3260123128	900.00	1.4958	1,307.19	1,346.19	0.0000	4.3300	50.0000	0.0000	(0.1572)	(0.0187)	0.0000	1	(0.1759)	01/06/2025
600452.SH	12/26/2024	SDB3260123128	500.00	1.4958	726.22	747.88	0.0000	4.3300	50.0000	0.0000	(0.0873)	(0.0104)	0.0000	1	(0.0977)	01/06/2025
600452.SH	12/26/2024	SDB3260123128	500.00	1.4958	726.22	747.88	0.0000	4.3300	50.0000	0.0000	(0.0873)	(0.0104)	0.0000	1	(0.0977)	01/06/2025
600452.SH	12/26/2024	SDB3260123128	1,700.00	1.4958	2,469.13	2,542.80	0.0000	4.3300	50.0000	0.0000	(0.2970)	(0.0353)	0.0000	1	(0.3323)	01/06/2025
600452.SH	12/26/2024	SDB3260123128	4,500.00	1.4958	6,535.94	6,730.93	0.0000	4.3300	50.0000	0.0000	(0.7861)	(0.0935)	0.0000	1	(0.8796)	01/06/2025
600452.SH	12/26/2024	SDB3260123128	6,800.00	1.4958	9,876.52	10,171.18	0.0000	4.3300	50.0000	0.0000	(1.1879)	(0.1413)	0.0000	1	(1.3292)	01/06/2025
600452.SH	12/26/2024	SDB3260123128	2,000.00	1.4958	2,904.86	2,991.52	0.0000	4.3300	50.0000	0.0000	(0.3494)	(0.0415)	0.0000	1	(0.3909)	01/06/2025
600452.SH	12/26/2024	SDB3260123128	28,400.00	1.4958	41,249.01	42,479.64	0.0000	4.3300	50.0000	0.0000	(4.9613)	(0.5900)	0.0000	1	(5.5513)	01/06/2025
600452.SH	12/26/2024	SDB3260123128	8,200.00	1.4958	11,909.93	12,265.25	0.0000	4.3300	50.0000	0.0000	(1.4325)	(0.1704)	0.0000	1	(1.6029)	01/06/2025
600452.SH	12/26/2024	SDB3260123128	2,100.00	1.4958	3,050.10	3,141.10	0.0000	4.3300	50.0000	0.0000	(0.3669)	(0.0436)	0.0000	1	(0.4105)	01/06/2025
600452.SH	12/26/2024	SDB3260123128	4,200.00	1.4958	6,100.21	6,282.20	0.0000	4.3300	50.0000	0.0000	(0.7337)	(0.0873)	0.0000	1	(0.8210)	01/06/2025
600452.SH	12/26/2024	SDB3260123128	39,000.00	1.4958	56,644.77	58,334.72	0.0000	4.3300	50.0000	0.0000	(6.8131)	(0.8102)	0.0000	1	(7.6233)	01/06/2025
600452.SH	12/26/2024	SDB3260123128	28,700.00	1.4958	41,684.74	42,928.37	0.0000	4.3300	50.0000	0.0000	(5.0137)	(0.5962)	0.0000	1	(5.6100)	01/06/2025
600452.SH	12/26/2024	SDB3260123128	8,800.00	1.4958	12,781.38	13,162.71	0.0000	4.3300	50.0000	0.0000	(1.5373)	(0.1828)	0.0000	1	(1.7201)	01/06/2025
600452.SH	12/26/2024	SDB3260123128	25,100.00	1.4958	36,455.99	37,543.63	0.0000	4.3300	50.0000	0.0000	(4.3848)	(0.5214)	0.0000	1	(4.9063)	01/06/2025
600452.SH	12/26/2024	SDB3260123128	25,000.00	1.4958	36,310.75	37,394.05	0.0000	4.3300	50.0000	0.0000	(4.3674)	(0.5194)	0.0000	1	(4.8867)	01/06/2025
600452.SH	12/26/2024	SDB3260123128	3,000.00	1.4958	4,357.29	4,487.29	0.0000	4.3300	50.0000	0.0000	(0.5241)	(0.0623)	0.0000	1	(0.5864)	01/06/2025
600452.SH	12/26/2024	SDB3260123128	5,000.00	1.4958	7,262.15	7,478.81	0.0000	4.3300	50.0000	0.0000	(0.8735)	(0.1039)	0.0000	1	(0.9773)	01/06/2025
600452.SH	12/26/2024	SDB3260123128	6,400.00	1.4958	9,295.55	9,572.88	0.0000	4.3300	50.0000	0.0000	(1.1180)	(0.1330)	0.0000	1	(1.2510)	01/06/2025
600452.SH	12/24/2024	SDB3260123128	200.00	1.4958	295.40	299.15	0.0000	4.3300	50.0000	0.0000	(0.0711)	(0.0083)	0.0000	2	(0.0794)	01/06/2025
600452.SH	12/24/2024	SDB3260123128	300.00	1.4958	448.43	448.73	0.0000	4.3300	50.0000	0.0000	(0.1079)	(0.0125)	0.0000	2	(0.1203)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHONGQING FULING ELECTRIC POWER INDUSTRIAL CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600452.SH	12/24/2024	SDB3260123128	200.00	1.4958	290.80	299.15	0.0000	4.3300	50.0000	0.0000	(0.0700)	(0.0083)	0.0000	2	(0.0783)	01/06/2025
600452.SH	12/24/2024	SDB3260123128	100.00	1.4958	145.24	149.58	0.0000	4.3300	50.0000	0.0000	(0.0349)	(0.0042)	0.0000	2	(0.0391)	01/06/2025
600452.SH	12/24/2024	SDB3260123128	9,700.00	1.4958	14,088.57	14,508.89	0.0000	4.3300	50.0000	0.0000	(3.3891)	(0.4030)	0.0000	2	(3.7921)	01/06/2025
600452.SH	12/24/2024	SDB3260123128	19,200.00	1.4958	27,886.66	28,718.63	0.0000	4.3300	50.0000	0.0000	(6.7083)	(0.7977)	0.0000	2	(7.5060)	01/06/2025
600452.SH	12/24/2024	SDB3260123128	3,500.00	1.4958	5,083.51	5,235.17	0.0000	4.3300	50.0000	0.0000	(1.2229)	(0.1454)	0.0000	2	(1.3683)	01/06/2025
600452.SH	12/24/2024	SDB3260123128	1,700.00	1.4958	2,469.13	2,542.80	0.0000	4.3300	50.0000	0.0000	(0.5940)	(0.0706)	0.0000	2	(0.6646)	01/06/2025
600452.SH	12/24/2024	SDB3260123128	400.00	1.4958	580.97	598.30	0.0000	4.3300	50.0000	0.0000	(0.1398)	(0.0166)	0.0000	2	(0.1564)	01/06/2025
600452.SH	12/24/2024	SDB3260123128	1,000.00	1.4958	1,452.43	1,495.76	0.0000	4.3300	50.0000	0.0000	(0.3494)	(0.0415)	0.0000	2	(0.3909)	01/06/2025
600452.SH	12/24/2024	SDB3260123128	7,800.00	1.4958	11,328.95	11,666.94	0.0000	4.3300	50.0000	0.0000	(2.7252)	(0.3241)	0.0000	2	(3.0493)	01/06/2025
600452.SH	12/24/2024	SDB3260123128	4,400.00	1.4958	6,390.69	6,581.35	0.0000	4.3300	50.0000	0.0000	(1.5373)	(0.1828)	0.0000	2	(1.7201)	01/06/2025
600452.SH	12/24/2024	SDB3260123128	500.00	1.4958	726.22	747.88	0.0000	4.3300	50.0000	0.0000	(0.1747)	(0.0208)	0.0000	2	(0.1955)	01/06/2025
600452.SH	12/24/2024	SDB3260123128	1,000.00	1.4958	1,452.43	1,495.76	0.0000	4.3300	50.0000	0.0000	(0.3494)	(0.0415)	0.0000	2	(0.3909)	01/06/2025
600452.SH	12/24/2024	SDB3260123128	10,100.00	1.4958	14,669.54	15,107.20	0.0000	4.3300	50.0000	0.0000	(3.5288)	(0.4196)	0.0000	2	(3.9485)	01/06/2025
600452.SH	12/24/2024	SDB3260123128	3,500.00	1.4958	5,083.51	5,235.17	0.0000	4.3300	50.0000	0.0000	(1.2229)	(0.1454)	0.0000	2	(1.3683)	01/06/2025
600452.SH	12/24/2024	SDB3260123128	1,400.00	1.4958	2,033.40	2,094.07	0.0000	4.3300	50.0000	0.0000	(0.4891)	(0.0582)	0.0000	2	(0.5473)	01/06/2025
600452.SH	12/24/2024	SDB3260123128	1,000.00	1.4958	1,452.43	1,495.76	0.0000	4.3300	50.0000	0.0000	(0.3494)	(0.0415)	0.0000	2	(0.3909)	01/06/2025
600452.SH	12/24/2024	SDB3260123128	8,500.00	1.4958	12,345.66	12,713.98	0.0000	4.3300	50.0000	0.0000	(2.9698)	(0.3532)	0.0000	2	(3.3230)	01/06/2025
600452.SH	12/24/2024	SDB3260123128	24,900.00	1.4958	36,165.51	37,244.47	0.0000	4.3300	50.0000	0.0000	(8.6998)	(1.0346)	0.0000	2	(9.7344)	01/06/2025
600452.SH	12/24/2024	SDB3260123128	2,800.00	1.4958	4,066.80	4,188.13	0.0000	4.3300	50.0000	0.0000	(0.9783)	(0.1163)	0.0000	2	(1.0946)	01/06/2025
600452.SH	12/24/2024	SDB3260123128	6,200.00	1.4958	9,005.07	9,273.72	0.0000	4.3300	50.0000	0.0000	(2.1662)	(0.2576)	0.0000	2	(2.4238)	01/06/2025
600452.SH	12/24/2024	SDB3260123128	5,500.00	1.4958	7,988.37	8,226.69	0.0000	4.3300	50.0000	0.0000	(1.9216)	(0.2285)	0.0000	2	(2.1502)	01/06/2025
600452.SH	12/24/2024	SDB3260123128	5,200.00	1.4958	7,552.64	7,777.96	0.0000	4.3300	50.0000	0.0000	(1.8168)	(0.2161)	0.0000	2	(2.0329)	01/06/2025
600452.SH	12/24/2024	SDB3260123128	700.00	1.4958	1,016.70	1,047.03	0.0000	4.3300	50.0000	0.0000	(0.2446)	(0.0291)	0.0000	2	(0.2737)	01/06/2025
600452.SH	12/24/2024	SDB3260123128	1,700.00	1.4958	2,469.13	2,542.80	0.0000	4.3300	50.0000	0.0000	(0.5940)	(0.0706)	0.0000	2	(0.6646)	01/06/2025
600452.SH	12/24/2024	SDB3260123128	18,300.00	1.4958	26,579.47	27,372.44	0.0000	4.3300	50.0000	0.0000	(6.3938)	(0.7603)	0.0000	2	(7.1542)	01/06/2025
600452.SH	12/24/2024	SDB3260123128	11,100.00	1.4958	16,121.97	16,602.96	0.0000	4.3300	50.0000	0.0000	(3.8782)	(0.4612)	0.0000	2	(4.3394)	01/06/2025
600452.SH	12/24/2024	SDB3260123128	7,300.00	1.4958	10,602.74	10,919.06	0.0000	4.3300	50.0000	0.0000	(2.5505)	(0.3033)	0.0000	2	(2.8539)	01/06/2025
600452.SH	12/24/2024	SDB3260123128	14,800.00	1.4958	21,495.96	22,137.28	0.0000	4.3300	50.0000	0.0000	(5.1710)	(0.6149)	0.0000	2	(5.7859)	01/06/2025
600452.SH	12/24/2024	SDB3260123128	3,200.00	1.4958	4,647.78	4,786.44	0.0000	4.3300	50.0000	0.0000	(1.1180)	(0.1330)	0.0000	2	(1.2510)	01/06/2025
600452.SH	12/24/2024	SDB3260123128	10,100.00	1.4958	14,669.54	15,107.20	0.0000	4.3300	50.0000	0.0000	(3.5288)	(0.4196)	0.0000	2	(3.9485)	01/06/2025
600452.SH	12/24/2024	SDB3260123128	9,300.00	1.4958	13,507.60	13,910.59	0.0000	4.3300	50.0000	0.0000	(3.2493)	(0.3864)	0.0000	2	(3.6357)	01/06/2025
600452.SH	12/24/2024	SDB3260123128	17,900.00	1.4958	25,998.50	26,774.14	0.0000	4.3300	50.0000	0.0000	(6.2541)	(0.7437)	0.0000	2	(6.9978)	01/06/2025
600452.SH	12/24/2024	SDB3260123128	68,000.00	1.4958	98,765.24	101,711.82	0.0000	4.3300	50.0000	0.0000	(23.7585)	(2.8253)	0.0000	2	(26.5839)	01/06/2025
600452.SH	12/24/2024	SDB3260123128	15,900.00	1.4958	23,093.64	23,782.62	0.0000	4.3300	50.0000	0.0000	(5.5553)	(0.6606)	0.0000	2	(6.2159)	01/06/2025
600452.SH	12/24/2024	SDB3260123128	400.00	1.4958	580.97	598.30	0.0000	4.3300	50.0000	0.0000	(0.1398)	(0.0166)	0.0000	2	(0.1564)	01/06/2025
600452.SH	12/24/2024	SDB3260123128	200.00	1.4958	290.49	299.15	0.0000	4.3300	50.0000	0.0000	(0.0699)	(0.0083)	0.0000	2	(0.0782)	01/06/2025
600452.SH	12/24/2024	SDB3260123128	1,100.00	1.4958	1,597.67	1,645.34	0.0000	4.3300	50.0000	0.0000	(0.3843)	(0.0457)	0.0000	2	(0.4300)	01/06/2025
600452.SH	12/24/2024	SDB3260123128	900.00	1.4958	1,307.19	1,346.19	0.0000	4.3300	50.0000	0.0000	(0.3145)	(0.0374)	0.0000	2	(0.3518)	01/06/2025
600452.SH	12/24/2024	SDB3260123128	500.00	1.4958	726.22	747.88	0.0000	4.3300	50.0000	0.0000	(0.1747)	(0.0208)	0.0000	2	(0.1955)	01/06/2025
600452.SH	12/24/2024	SDB3260123128	500.00	1.4958	726.22	747.88	0.0000	4.3300	50.0000	0.0000	(0.1747)	(0.0208)	0.0000	2	(0.1955)	01/06/2025
600452.SH	12/24/2024	SDB3260123128	1,700.00	1.4958	2,469.13	2,542.80	0.0000	4.3300	50.0000	0.0000	(0.5940)	(0.0706)	0.0000	2	(0.6646)	01/06/2025
600452.SH	12/24/2024	SDB3260123128	4,500.00	1.4958	6,535.94	6,730.93	0.0000	4.3300	50.0000	0.0000	(1.5723)	(0.1870)	0.0000	2	(1.7592)	01/06/2025
600452.SH	12/24/2024	SDB3260123128	6,800.00	1.4958	9,876.52	10,171.18	0.0000	4.3300	50.0000	0.0000	(2.3759)	(0.2825)	0.0000	2	(2.6584)	01/06/2025
600452.SH	12/24/2024	SDB3260123128	2,000.00	1.4958	2,904.86	2,991.52	0.0000	4.3300	50.0000	0.0000	(0.6988)	(0.0831)	0.0000	2	(0.7819)	01/06/2025
600452.SH	12/24/2024	SDB3260123128	28,400.00	1.4958	41,249.01	42,479.64	0.0000	4.3300	50.0000	0.0000	(9.9227)	(1.1800)	0.0000	2	(11.1027)	01/06/2025
600452.SH	12/24/2024	SDB3260123128	8,200.00	1.4958	11,909.93	12,265.25	0.0000	4.3300	50.0000	0.0000	(2.8650)	(0.3407)	0.0000	2	(3.2057)	01/06/2025
600452.SH	12/24/2024	SDB3260123128	2,100.00	1.4958	3,050.10	3,141.10	0.0000	4.3300	50.0000	0.0000	(0.7337)	(0.0873)	0.0000	2	(0.8210)	01/06/2025
600452.SH	12/24/2024	SDB3260123128	4,200.00	1.4958	6,100.21	6,282.20	0.0000	4.3300	50.0000	0.0000	(1.4674)	(0.1745)	0.0000	2	(1.6419)	01/06/2025
600452.SH	12/24/2024	SDB3260123128	39,000.00	1.4958	56,644.77	58,334.72	0.0000	4.3300	50.0000	0.0000	(13.6262)	(1.6204)	0.0000	2	(15.2466)	01/06/2025
600452.SH	12/24/2024	SDB3260123128	28,700.00	1.4958	41,684.74	42,928.37	0.0000	4.3300	50.0000	0.0000	(10.0275)	(1.1925)	0.0000	2	(11.2200)	01/06/2025

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

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHONGQING FULING ELECTRIC POWER INDUSTRIAL CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600452.SH	12/24/2024	SDB3260123128	8,800.00	1.4958	12,781.38	13,162.71	0.0000	4.3300	50.0000	0.0000	(3.0746)	(0.3656)	0.0000	2	(3.4403)	01/06/2025
600452.SH	12/24/2024	SDB3260123128	25,100.00	1.4958	36,455.99	37,543.63	0.0000	4.3300	50.0000	0.0000	(8.7697)	(1.0429)	0.0000	2	(9.8126)	01/06/2025
600452.SH	12/24/2024	SDB3260123128	25,000.00	1.4958	36,310.75	37,394.05	0.0000	4.3300	50.0000	0.0000	(8.7348)	(1.0387)	0.0000	2	(9.7735)	01/06/2025
600452.SH	12/24/2024	SDB3260123128	3,000.00	1.4958	4,357.29	4,487.29	0.0000	4.3300	50.0000	0.0000	(1.0482)	(0.1246)	0.0000	2	(1.1728)	01/06/2025
600452.SH	12/24/2024	SDB3260123128	5,000.00	1.4958	7,262.15	7,478.81	0.0000	4.3300	50.0000	0.0000	(1.7470)	(0.2077)	0.0000	2	(1.9547)	01/06/2025
600452.SH	12/24/2024	SDB3260123128	6,400.00	1.4958	9,295.55	9,572.88	0.0000	4.3300	50.0000	0.0000	(2.2361)	(0.2659)	0.0000	2	(2.5020)	01/06/2025
600452.SH	12/23/2024	SDB3260123128	200.00	1.4979	295.40	299.57	0.0000	4.3300	50.0000	0.0000	(0.0355)	(0.0042)	0.0000	1	(0.0397)	01/06/2025
600452.SH	12/23/2024	SDB3260123128	300.00	1.4979	448.43	449.36	0.0000	4.3300	50.0000	0.0000	(0.0539)	(0.0062)	0.0000	1	(0.0602)	01/06/2025
600452.SH	12/23/2024	SDB3260123128	200.00	1.4979	290.80	299.57	0.0000	4.3300	50.0000	0.0000	(0.0350)	(0.0042)	0.0000	1	(0.0391)	01/06/2025
600452.SH	12/23/2024	SDB3260123128	100.00	1.4979	145.24	149.79	0.0000	4.3300	50.0000	0.0000	(0.0175)	(0.0021)	0.0000	1	(0.0195)	01/06/2025
600452.SH	12/23/2024	SDB3260123128	9,700.00	1.4979	14,088.57	14,529.24	0.0000	4.3300	50.0000	0.0000	(1.6945)	(0.2018)	0.0000	1	(1.8963)	01/06/2025
600452.SH	12/23/2024	SDB3260123128	19,200.00	1.4979	27,886.66	28,758.91	0.0000	4.3300	50.0000	0.0000	(3.3541)	(0.3994)	0.0000	1	(3.7536)	01/06/2025
600452.SH	12/23/2024	SDB3260123128	3,500.00	1.4979	5,083.51	5,242.51	0.0000	4.3300	50.0000	0.0000	(0.6114)	(0.0728)	0.0000	1	(0.6842)	01/06/2025
600452.SH	12/23/2024	SDB3260123128	1,700.00	1.4979	2,469.13	2,546.36	0.0000	4.3300	50.0000	0.0000	(0.2970)	(0.0354)	0.0000	1	(0.3323)	01/06/2025
600452.SH	12/23/2024	SDB3260123128	400.00	1.4979	580.97	599.14	0.0000	4.3300	50.0000	0.0000	(0.0699)	(0.0083)	0.0000	1	(0.0782)	01/06/2025
600452.SH	12/23/2024	SDB3260123128	1,000.00	1.4979	1,452.43	1,497.86	0.0000	4.3300	50.0000	0.0000	(0.1747)	(0.0208)	0.0000	1	(0.1955)	01/06/2025
600452.SH	12/23/2024	SDB3260123128	7,800.00	1.4979	11,328.95	11,683.31	0.0000	4.3300	50.0000	0.0000	(1.3626)	(0.1623)	0.0000	1	(1.5249)	01/06/2025
600452.SH	12/23/2024	SDB3260123128	4,400.00	1.4979	6,390.69	6,590.58	0.0000	4.3300	50.0000	0.0000	(0.7687)	(0.0915)	0.0000	1	(0.8602)	01/06/2025
600452.SH	12/23/2024	SDB3260123128	500.00	1.4979	726.22	748.93	0.0000	4.3300	50.0000	0.0000	(0.0873)	(0.0104)	0.0000	1	(0.0977)	01/06/2025
600452.SH	12/23/2024	SDB3260123128	1,000.00	1.4979	1,452.43	1,497.86	0.0000	4.3300	50.0000	0.0000	(0.1747)	(0.0208)	0.0000	1	(0.1955)	01/06/2025
600452.SH	12/23/2024	SDB3260123128	10,100.00	1.4979	14,669.54	15,128.39	0.0000	4.3300	50.0000	0.0000	(1.7644)	(0.2101)	0.0000	1	(1.9745)	01/06/2025
600452.SH	12/23/2024	SDB3260123128	3,500.00	1.4979	5,083.51	5,242.51	0.0000	4.3300	50.0000	0.0000	(0.6114)	(0.0728)	0.0000	1	(0.6842)	01/06/2025
600452.SH	12/23/2024	SDB3260123128	1,400.00	1.4979	2,033.40	2,097.00	0.0000	4.3300	50.0000	0.0000	(0.2446)	(0.0291)	0.0000	1	(0.2737)	01/06/2025
600452.SH	12/23/2024	SDB3260123128	1,000.00	1.4979	1,452.43	1,497.86	0.0000	4.3300	50.0000	0.0000	(0.1747)	(0.0208)	0.0000	1	(0.1955)	01/06/2025
600452.SH	12/23/2024	SDB3260123128	8,500.00	1.4979	12,345.66	12,731.81	0.0000	4.3300	50.0000	0.0000	(1.4849)	(0.1768)	0.0000	1	(1.6617)	01/06/2025
600452.SH	12/23/2024	SDB3260123128	24,900.00	1.4979	36,165.51	37,296.71	0.0000	4.3300	50.0000	0.0000	(4.3499)	(0.5180)	0.0000	1	(4.8679)	01/06/2025
600452.SH	12/23/2024	SDB3260123128	2,800.00	1.4979	4,066.80	4,194.01	0.0000	4.3300	50.0000	0.0000	(0.4891)	(0.0583)	0.0000	1	(0.5474)	01/06/2025
600452.SH	12/23/2024	SDB3260123128	6,200.00	1.4979	9,005.07	9,286.73	0.0000	4.3300	50.0000	0.0000	(1.0831)	(0.1290)	0.0000	1	(1.2121)	01/06/2025
600452.SH	12/23/2024	SDB3260123128	5,500.00	1.4979	7,988.37	8,238.23	0.0000	4.3300	50.0000	0.0000	(0.9608)	(0.1144)	0.0000	1	(1.0752)	01/06/2025
600452.SH	12/23/2024	SDB3260123128	5,200.00	1.4979	7,552.64	7,788.87	0.0000	4.3300	50.0000	0.0000	(0.9084)	(0.1082)	0.0000	1	(1.0166)	01/06/2025
600452.SH	12/23/2024	SDB3260123128	700.00	1.4979	1,016.70	1,048.50	0.0000	4.3300	50.0000	0.0000	(0.1223)	(0.0146)	0.0000	1	(0.1368)	01/06/2025
600452.SH	12/23/2024	SDB3260123128	1,700.00	1.4979	2,469.13	2,546.36	0.0000	4.3300	50.0000	0.0000	(0.2970)	(0.0354)	0.0000	1	(0.3323)	01/06/2025
600452.SH	12/23/2024	SDB3260123128	18,300.00	1.4979	26,579.47	27,410.84	0.0000	4.3300	50.0000	0.0000	(3.1969)	(0.3807)	0.0000	1	(3.5776)	01/06/2025
600452.SH	12/23/2024	SDB3260123128	11,100.00	1.4979	16,121.97	16,626.25	0.0000	4.3300	50.0000	0.0000	(1.9391)	(0.2309)	0.0000	1	(2.1700)	01/06/2025
600452.SH	12/23/2024	SDB3260123128	7,300.00	1.4979	10,602.74	10,934.38	0.0000	4.3300	50.0000	0.0000	(1.2753)	(0.1519)	0.0000	1	(1.4271)	01/06/2025
600452.SH	12/23/2024	SDB3260123128	14,800.00	1.4979	21,495.96	22,168.33	0.0000	4.3300	50.0000	0.0000	(2.5855)	(0.3079)	0.0000	1	(2.8934)	01/06/2025
600452.SH	12/23/2024	SDB3260123128	3,200.00	1.4979	4,647.78	4,793.15	0.0000	4.3300	50.0000	0.0000	(0.5590)	(0.0666)	0.0000	1	(0.6256)	01/06/2025
600452.SH	12/23/2024	SDB3260123128	10,100.00	1.4979	14,669.54	15,128.39	0.0000	4.3300	50.0000	0.0000	(1.7644)	(0.2101)	0.0000	1	(1.9745)	01/06/2025
600452.SH	12/23/2024	SDB3260123128	9,300.00	1.4979	13,507.60	13,930.10	0.0000	4.3300	50.0000	0.0000	(1.6247)	(0.1935)	0.0000	1	(1.8181)	01/06/2025
600452.SH	12/23/2024	SDB3260123128	17,900.00	1.4979	25,998.50	26,811.69	0.0000	4.3300	50.0000	0.0000	(3.1270)	(0.3724)	0.0000	1	(3.4994)	01/06/2025
600452.SH	12/23/2024	SDB3260123128	68,000.00	1.4979	98,765.24	101,854.48	0.0000	4.3300	50.0000	0.0000	(11.8793)	(1.4146)	0.0000	1	(13.2939)	01/06/2025
600452.SH	12/23/2024	SDB3260123128	15,900.00	1.4979	23,093.64	23,815.97	0.0000	4.3300	50.0000	0.0000	(2.7777)	(0.3308)	0.0000	1	(3.1084)	01/06/2025
600452.SH	12/23/2024	SDB3260123128	400.00	1.4979	580.97	599.14	0.0000	4.3300	50.0000	0.0000	(0.0699)	(0.0083)	0.0000	1	(0.0782)	01/06/2025
600452.SH	12/23/2024	SDB3260123128	200.00	1.4979	290.49	299.57	0.0000	4.3300	50.0000	0.0000	(0.0349)	(0.0042)	0.0000	1	(0.0391)	01/06/2025
600452.SH	12/23/2024	SDB3260123128	1,100.00	1.4979	1,597.67	1,647.65	0.0000	4.3300	50.0000	0.0000	(0.1922)	(0.0229)	0.0000	1	(0.2150)	01/06/2025
600452.SH	12/23/2024	SDB3260123128	900.00	1.4979	1,307.19	1,348.07	0.0000	4.3300	50.0000	0.0000	(0.1572)	(0.0187)	0.0000	1	(0.1759)	01/06/2025
600452.SH	12/23/2024	SDB3260123128	500.00	1.4979	726.22	748.93	0.0000	4.3300	50.0000	0.0000	(0.0873)	(0.0104)	0.0000	1	(0.0977)	01/06/2025
600452.SH	12/23/2024	SDB3260123128	500.00	1.4979	726.22	748.93	0.0000	4.3300	50.0000	0.0000	(0.0873)	(0.0104)	0.0000	1	(0.0977)	01/06/2025
600452.SH	12/23/2024	SDB3260123128	1,700.00	1.4979	2,469.13	2,546.36	0.0000	4.3300	50.0000	0.0000	(0.2970)	(0.0354)	0.0000	1	(0.3323)	01/06/2025
600452.SH	12/23/2024	SDB3260123128	4,500.00	1.4979	6,535.94	6,740.37	0.0000	4.3300	50.0000	0.0000	(0.7861)	(0.0936)	0.0000	1	(0.8797)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHONGQING FULING ELECTRIC POWER INDUSTRIAL CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600452.SH	12/23/2024	SDB3260123128	6,800.00	1.4979	9,876.52	10,185.45	0.0000	4.3300	50.0000	0.0000	(1.1879)	(0.1415)	0.0000	1	(1.3294)	01/06/2025
600452.SH	12/23/2024	SDB3260123128	2,000.00	1.4979	2,904.86	2,995.72	0.0000	4.3300	50.0000	0.0000	(0.3494)	(0.0416)	0.0000	1	(0.3910)	01/06/2025
600452.SH	12/23/2024	SDB3260123128	28,400.00	1.4979	41,249.01	42,539.22	0.0000	4.3300	50.0000	0.0000	(4.9613)	(0.5908)	0.0000	1	(5.5522)	01/06/2025
600452.SH	12/23/2024	SDB3260123128	8,200.00	1.4979	11,909.93	12,282.45	0.0000	4.3300	50.0000	0.0000	(1.4325)	(0.1706)	0.0000	1	(1.6031)	01/06/2025
600452.SH	12/23/2024	SDB3260123128	2,100.00	1.4979	3,050.10	3,145.51	0.0000	4.3300	50.0000	0.0000	(0.3669)	(0.0437)	0.0000	1	(0.4105)	01/06/2025
600452.SH	12/23/2024	SDB3260123128	4,200.00	1.4979	6,100.21	6,291.01	0.0000	4.3300	50.0000	0.0000	(0.7337)	(0.0874)	0.0000	1	(0.8211)	01/06/2025
600452.SH	12/23/2024	SDB3260123128	39,000.00	1.4979	56,644.77	58,416.54	0.0000	4.3300	50.0000	0.0000	(6.8131)	(0.8113)	0.0000	1	(7.6244)	01/06/2025
600452.SH	12/23/2024	SDB3260123128	28,700.00	1.4979	41,684.74	42,988.58	0.0000	4.3300	50.0000	0.0000	(5.0137)	(0.5971)	0.0000	1	(5.6108)	01/06/2025
600452.SH	12/23/2024	SDB3260123128	8,800.00	1.4979	12,781.38	13,181.17	0.0000	4.3300	50.0000	0.0000	(1.5373)	(0.1831)	0.0000	1	(1.7204)	01/06/2025
600452.SH	12/23/2024	SDB3260123128	25,100.00	1.4979	36,455.99	37,596.29	0.0000	4.3300	50.0000	0.0000	(4.3848)	(0.5222)	0.0000	1	(4.9070)	01/06/2025
600452.SH	12/23/2024	SDB3260123128	25,000.00	1.4979	36,310.75	37,446.50	0.0000	4.3300	50.0000	0.0000	(4.3674)	(0.5201)	0.0000	1	(4.8875)	01/06/2025
600452.SH	12/23/2024	SDB3260123128	3,000.00	1.4979	4,357.29	4,493.58	0.0000	4.3300	50.0000	0.0000	(0.5241)	(0.0624)	0.0000	1	(0.5865)	01/06/2025
600452.SH	12/23/2024	SDB3260123128	5,000.00	1.4979	7,262.15	7,489.30	0.0000	4.3300	50.0000	0.0000	(0.8735)	(0.1040)	0.0000	1	(0.9775)	01/06/2025
600452.SH	12/23/2024	SDB3260123128	6,400.00	1.4979	9,295.55	9,586.30	0.0000	4.3300	50.0000	0.0000	(1.1180)	(0.1331)	0.0000	1	(1.2512)	01/06/2025
600452.SH	12/20/2024	SDB3260123128	200.00	1.4605	290.80	292.11	0.0000	4.3300	50.0000	0.0000	(0.1049)	(0.0122)	0.0000	3	(0.1171)	01/06/2025
600452.SH	12/20/2024	SDB3260123128	100.00	1.4605	145.24	146.05	0.0000	4.3300	50.0000	0.0000	(0.0524)	(0.0061)	0.0000	3	(0.0585)	01/06/2025
600452.SH	12/20/2024	SDB3260123128	9,700.00	1.4605	14,088.57	14,167.19	0.0000	4.3300	50.0000	0.0000	(5.0836)	(0.5903)	0.0000	3	(5.6739)	01/06/2025
600452.SH	12/20/2024	SDB3260123128	19,200.00	1.4605	27,886.66	28,042.27	0.0000	4.3300	50.0000	0.0000	(10.0624)	(1.1684)	0.0000	3	(11.2309)	01/06/2025
600452.SH	12/20/2024	SDB3260123128	3,500.00	1.4605	5,083.51	5,111.87	0.0000	4.3300	50.0000	0.0000	(1.8343)	(0.2130)	0.0000	3	(2.0473)	01/06/2025
600452.SH	12/20/2024	SDB3260123128	1,700.00	1.4605	2,469.13	2,482.91	0.0000	4.3300	50.0000	0.0000	(0.8909)	(0.1035)	0.0000	3	(0.9944)	01/06/2025
600452.SH	12/20/2024	SDB3260123128	400.00	1.4605	580.97	584.21	0.0000	4.3300	50.0000	0.0000	(0.2096)	(0.0243)	0.0000	3	(0.2340)	01/06/2025
600452.SH	12/20/2024	SDB3260123128	1,000.00	1.4605	1,452.43	1,460.54	0.0000	4.3300	50.0000	0.0000	(0.5241)	(0.0609)	0.0000	3	(0.5849)	01/06/2025
600452.SH	12/20/2024	SDB3260123128	7,800.00	1.4605	11,328.95	11,392.17	0.0000	4.3300	50.0000	0.0000	(4.0879)	(0.4747)	0.0000	3	(4.5625)	01/06/2025
600452.SH	12/20/2024	SDB3260123128	4,400.00	1.4605	6,390.69	6,426.35	0.0000	4.3300	50.0000	0.0000	(2.3060)	(0.2678)	0.0000	3	(2.5737)	01/06/2025
600452.SH	12/20/2024	SDB3260123128	500.00	1.4605	726.22	730.27	0.0000	4.3300	50.0000	0.0000	(0.2620)	(0.0304)	0.0000	3	(0.2925)	01/06/2025
600452.SH	12/20/2024	SDB3260123128	1,000.00	1.4605	1,452.43	1,460.54	0.0000	4.3300	50.0000	0.0000	(0.5241)	(0.0609)	0.0000	3	(0.5849)	01/06/2025
600452.SH	12/20/2024	SDB3260123128	10,100.00	1.4605	14,669.54	14,751.40	0.0000	4.3300	50.0000	0.0000	(5.2933)	(0.6146)	0.0000	3	(5.9079)	01/06/2025
600452.SH	12/20/2024	SDB3260123128	3,500.00	1.4605	5,083.51	5,111.87	0.0000	4.3300	50.0000	0.0000	(1.8343)	(0.2130)	0.0000	3	(2.0473)	01/06/2025
600452.SH	12/20/2024	SDB3260123128	1,400.00	1.4605	2,033.40	2,044.75	0.0000	4.3300	50.0000	0.0000	(0.7337)	(0.0852)	0.0000	3	(0.8189)	01/06/2025
600452.SH	12/20/2024	SDB3260123128	1,000.00	1.4605	1,452.43	1,460.54	0.0000	4.3300	50.0000	0.0000	(0.5241)	(0.0609)	0.0000	3	(0.5849)	01/06/2025
600452.SH	12/20/2024	SDB3260123128	8,500.00	1.4605	12,345.66	12,414.55	0.0000	4.3300	50.0000	0.0000	(4.4547)	(0.5173)	0.0000	3	(4.9720)	01/06/2025
600452.SH	12/20/2024	SDB3260123128	24,900.00	1.4605	36,165.51	36,367.32	0.0000	4.3300	50.0000	0.0000	(13.0497)	(1.5153)	0.0000	3	(14.5650)	01/06/2025
600452.SH	12/20/2024	SDB3260123128	2,800.00	1.4605	4,066.80	4,089.50	0.0000	4.3300	50.0000	0.0000	(1.4674)	(0.1704)	0.0000	3	(1.6378)	01/06/2025
600452.SH	12/20/2024	SDB3260123128	6,200.00	1.4605	9,005.07	9,055.32	0.0000	4.3300	50.0000	0.0000	(3.2493)	(0.3773)	0.0000	3	(3.6266)	01/06/2025
600452.SH	12/20/2024	SDB3260123128	5,500.00	1.4605	7,988.37	8,032.94	0.0000	4.3300	50.0000	0.0000	(2.8825)	(0.3347)	0.0000	3	(3.2172)	01/06/2025
600452.SH	12/20/2024	SDB3260123128	5,200.00	1.4605	7,552.64	7,594.78	0.0000	4.3300	50.0000	0.0000	(2.7252)	(0.3164)	0.0000	3	(3.0417)	01/06/2025
600452.SH	12/20/2024	SDB3260123128	700.00	1.4605	1,016.70	1,022.37	0.0000	4.3300	50.0000	0.0000	(0.3669)	(0.0426)	0.0000	3	(0.4095)	01/06/2025
600452.SH	12/20/2024	SDB3260123128	1,700.00	1.4605	2,469.13	2,482.91	0.0000	4.3300	50.0000	0.0000	(0.8909)	(0.1035)	0.0000	3	(0.9944)	01/06/2025
600452.SH	12/20/2024	SDB3260123128	18,300.00	1.4605	26,579.47	26,727.79	0.0000	4.3300	50.0000	0.0000	(9.5908)	(1.1137)	0.0000	3	(10.7044)	01/06/2025
600452.SH	12/20/2024	SDB3260123128	11,100.00	1.4605	16,121.97	16,211.94	0.0000	4.3300	50.0000	0.0000	(5.8173)	(0.6755)	0.0000	3	(6.4928)	01/06/2025
600452.SH	12/20/2024	SDB3260123128	7,300.00	1.4605	10,602.74	10,661.91	0.0000	4.3300	50.0000	0.0000	(3.8258)	(0.4442)	0.0000	3	(4.2701)	01/06/2025
600452.SH	12/20/2024	SDB3260123128	14,800.00	1.4605	21,495.96	21,615.92	0.0000	4.3300	50.0000	0.0000	(7.7565)	(0.9007)	0.0000	3	(8.6571)	01/06/2025
600452.SH	12/20/2024	SDB3260123128	3,200.00	1.4605	4,647.78	4,673.71	0.0000	4.3300	50.0000	0.0000	(1.6771)	(0.1947)	0.0000	3	(1.8718)	01/06/2025
600452.SH	12/20/2024	SDB3260123128	10,100.00	1.4605	14,669.54	14,751.40	0.0000	4.3300	50.0000	0.0000	(5.2933)	(0.6146)	0.0000	3	(5.9079)	01/06/2025
600452.SH	12/20/2024	SDB3260123128	9,300.00	1.4605	13,507.60	13,582.98	0.0000	4.3300	50.0000	0.0000	(4.8740)	(0.5660)	0.0000	3	(5.4399)	01/06/2025
600452.SH	12/20/2024	SDB3260123128	17,900.00	1.4605	25,998.50	26,143.58	0.0000	4.3300	50.0000	0.0000	(9.3811)	(1.0893)	0.0000	3	(10.4704)	01/06/2025
600452.SH	12/20/2024	SDB3260123128	68,000.00	1.4605	98,765.24	99,316.38	0.0000	4.3300	50.0000	0.0000	(35.6378)	(4.1382)	0.0000	3	(39.7760)	01/06/2025
600452.SH	12/20/2024	SDB3260123128	15,900.00	1.4605	23,093.64	23,222.51	0.0000	4.3300	50.0000	0.0000	(8.3330)	(0.9678)	0.0000	3	(9.3006)	01/06/2025
600452.SH	12/20/2024	SDB3260123128	400.00	1.4605	580.97	584.21	0.0000	4.3300	50.0000	0.0000	(0.2096)	(0.0243)	0.0000	3	(0.2340)	01/06/2025
600452.SH	12/20/2024	SDB3260123128	200.00	1.4605	290.49	292.11	0.0000	4.3300	50.0000	0.0000	(0.1048)	(0.0122)	0.0000	3	(0.1170)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHONGQING FULING ELECTRIC POWER INDUSTRIAL CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600452.SH	12/20/2024	SDB3260123128	1,100.00	1.4605	1,597.67	1,606.59	0.0000	4.3300	50.0000	0.0000	(0.5765)	(0.0669)	0.0000	3	(0.6434)	01/06/2025
600452.SH	12/20/2024	SDB3260123128	900.00	1.4605	1,307.19	1,314.48	0.0000	4.3300	50.0000	0.0000	(0.4717)	(0.0548)	0.0000	3	(0.5264)	01/06/2025
600452.SH	12/20/2024	SDB3260123128	500.00	1.4605	726.22	730.27	0.0000	4.3300	50.0000	0.0000	(0.2620)	(0.0304)	0.0000	3	(0.2925)	01/06/2025
600452.SH	12/20/2024	SDB3260123128	500.00	1.4605	726.22	730.27	0.0000	4.3300	50.0000	0.0000	(0.2620)	(0.0304)	0.0000	3	(0.2925)	01/06/2025
600452.SH	12/20/2024	SDB3260123128	1,700.00	1.4605	2,469.13	2,482.91	0.0000	4.3300	50.0000	0.0000	(0.8909)	(0.1035)	0.0000	3	(0.9944)	01/06/2025
600452.SH	12/20/2024	SDB3260123128	4,500.00	1.4605	6,535.94	6,572.41	0.0000	4.3300	50.0000	0.0000	(2.3584)	(0.2739)	0.0000	3	(2.6322)	01/06/2025
600452.SH	12/20/2024	SDB3260123128	6,800.00	1.4605	9,876.52	9,931.64	0.0000	4.3300	50.0000	0.0000	(3.5638)	(0.4138)	0.0000	3	(3.9776)	01/06/2025
600452.SH	12/20/2024	SDB3260123128	2,000.00	1.4605	2,904.86	2,921.07	0.0000	4.3300	50.0000	0.0000	(1.0482)	(0.1217)	0.0000	3	(1.1699)	01/06/2025
600452.SH	12/20/2024	SDB3260123128	28,400.00	1.4605	41,249.01	41,479.19	0.0000	4.3300	50.0000	0.0000	(14.8840)	(1.7283)	0.0000	3	(16.6123)	01/06/2025
600452.SH	12/20/2024	SDB3260123128	8,200.00	1.4605	11,909.93	11,976.39	0.0000	4.3300	50.0000	0.0000	(4.2975)	(0.4990)	0.0000	3	(4.7965)	01/06/2025
600452.SH	12/20/2024	SDB3260123128	2,100.00	1.4605	3,050.10	3,067.12	0.0000	4.3300	50.0000	0.0000	(1.1066)	(0.1278)	0.0000	3	(1.2284)	01/06/2025
600452.SH	12/20/2024	SDB3260123128	4,200.00	1.4605	6,100.21	6,134.25	0.0000	4.3300	50.0000	0.0000	(2.2012)	(0.2556)	0.0000	3	(2.4568)	01/06/2025
600452.SH	12/20/2024	SDB3260123128	39,000.00	1.4605	56,644.77	56,960.86	0.0000	4.3300	50.0000	0.0000	(20.4393)	(2.3734)	0.0000	3	(22.8127)	01/06/2025
600452.SH	12/20/2024	SDB3260123128	28,700.00	1.4605	41,684.74	41,917.35	0.0000	4.3300	50.0000	0.0000	(15.0412)	(1.7466)	0.0000	3	(16.7878)	01/06/2025
600452.SH	12/20/2024	SDB3260123128	8,800.00	1.4605	12,781.38	12,852.71	0.0000	4.3300	50.0000	0.0000	(4.6119)	(0.5355)	0.0000	3	(5.1475)	01/06/2025
600452.SH	12/20/2024	SDB3260123128	25,100.00	1.4605	36,455.99	36,659.43	0.0000	4.3300	50.0000	0.0000	(13.1545)	(1.5275)	0.0000	3	(14.6820)	01/06/2025
600452.SH	12/20/2024	SDB3260123128	25,000.00	1.4605	36,310.75	36,513.38	0.0000	4.3300	50.0000	0.0000	(13.1021)	(1.5214)	0.0000	3	(14.6235)	01/06/2025
600452.SH	12/20/2024	SDB3260123128	3,000.00	1.4605	4,357.29	4,381.60	0.0000	4.3300	50.0000	0.0000	(1.5723)	(0.1826)	0.0000	3	(1.7548)	01/06/2025
600452.SH	12/20/2024	SDB3260123128	5,000.00	1.4605	7,262.15	7,302.67	0.0000	4.3300	50.0000	0.0000	(2.6204)	(0.3043)	0.0000	3	(2.9247)	01/06/2025
600452.SH	12/20/2024	SDB3260123128	6,400.00	1.4605	9,295.55	9,347.42	0.0000	4.3300	50.0000	0.0000	(3.3541)	(0.3895)	0.0000	3	(3.7436)	01/06/2025
600452.SH	12/19/2024	SDB3260123128	200.00	1.4532	290.80	290.64	0.0000	4.5800	50.0000	0.0000	(0.0370)	(0.0040)	0.0000	1	(0.0410)	01/06/2025
600452.SH	12/19/2024	SDB3260123128	100.00	1.4532	145.24	145.32	0.0000	4.5800	50.0000	0.0000	(0.0185)	(0.0020)	0.0000	1	(0.0205)	01/06/2025
600452.SH	12/19/2024	SDB3260123128	9,700.00	1.4532	14,088.57	14,096.07	0.0000	4.5800	50.0000	0.0000	(1.7924)	(0.1958)	0.0000	1	(1.9882)	01/06/2025
600452.SH	12/19/2024	SDB3260123128	19,200.00	1.4532	27,886.66	27,901.50	0.0000	4.5800	50.0000	0.0000	(3.5478)	(0.3875)	0.0000	1	(3.9353)	01/06/2025
600452.SH	12/19/2024	SDB3260123128	3,500.00	1.4532	5,083.51	5,086.21	0.0000	4.5800	50.0000	0.0000	(0.6467)	(0.0706)	0.0000	1	(0.7174)	01/06/2025
600452.SH	12/19/2024	SDB3260123128	1,700.00	1.4532	2,469.13	2,470.45	0.0000	4.5800	50.0000	0.0000	(0.3141)	(0.0343)	0.0000	1	(0.3484)	01/06/2025
600452.SH	12/19/2024	SDB3260123128	400.00	1.4532	580.97	581.28	0.0000	4.5800	50.0000	0.0000	(0.0739)	(0.0081)	0.0000	1	(0.0820)	01/06/2025
600452.SH	12/19/2024	SDB3260123128	1,000.00	1.4532	1,452.43	1,453.20	0.0000	4.5800	50.0000	0.0000	(0.1848)	(0.0202)	0.0000	1	(0.2050)	01/06/2025
600452.SH	12/19/2024	SDB3260123128	7,800.00	1.4532	11,328.95	11,334.98	0.0000	4.5800	50.0000	0.0000	(1.4413)	(0.1574)	0.0000	1	(1.5987)	01/06/2025
600452.SH	12/19/2024	SDB3260123128	4,400.00	1.4532	6,390.69	6,394.09	0.0000	4.5800	50.0000	0.0000	(0.8130)	(0.0888)	0.0000	1	(0.9018)	01/06/2025
600452.SH	12/19/2024	SDB3260123128	500.00	1.4532	726.22	726.60	0.0000	4.5800	50.0000	0.0000	(0.0924)	(0.0101)	0.0000	1	(0.1025)	01/06/2025
600452.SH	12/19/2024	SDB3260123128	1,000.00	1.4532	1,452.43	1,453.20	0.0000	4.5800	50.0000	0.0000	(0.1848)	(0.0202)	0.0000	1	(0.2050)	01/06/2025
600452.SH	12/19/2024	SDB3260123128	10,100.00	1.4532	14,669.54	14,677.35	0.0000	4.5800	50.0000	0.0000	(1.8663)	(0.2039)	0.0000	1	(2.0701)	01/06/2025
600452.SH	12/19/2024	SDB3260123128	3,500.00	1.4532	5,083.51	5,086.21	0.0000	4.5800	50.0000	0.0000	(0.6467)	(0.0706)	0.0000	1	(0.7174)	01/06/2025
600452.SH	12/19/2024	SDB3260123128	1,400.00	1.4532	2,033.40	2,034.48	0.0000	4.5800	50.0000	0.0000	(0.2587)	(0.0283)	0.0000	1	(0.2870)	01/06/2025
600452.SH	12/19/2024	SDB3260123128	1,000.00	1.4532	1,452.43	1,453.20	0.0000	4.5800	50.0000	0.0000	(0.1848)	(0.0202)	0.0000	1	(0.2050)	01/06/2025
600452.SH	12/19/2024	SDB3260123128	8,500.00	1.4532	12,345.66	12,352.23	0.0000	4.5800	50.0000	0.0000	(1.5706)	(0.1716)	0.0000	1	(1.7422)	01/06/2025
600452.SH	12/19/2024	SDB3260123128	24,900.00	1.4532	36,165.51	36,184.75	0.0000	4.5800	50.0000	0.0000	(4.6011)	(0.5026)	0.0000	1	(5.1036)	01/06/2025
600452.SH	12/19/2024	SDB3260123128	2,800.00	1.4532	4,066.80	4,068.97	0.0000	4.5800	50.0000	0.0000	(0.5174)	(0.0565)	0.0000	1	(0.5739)	01/06/2025
600452.SH	12/19/2024	SDB3260123128	6,200.00	1.4532	9,005.07	9,009.86	0.0000	4.5800	50.0000	0.0000	(1.1456)	(0.1251)	0.0000	1	(1.2708)	01/06/2025
600452.SH	12/19/2024	SDB3260123128	5,500.00	1.4532	7,988.37	7,992.62	0.0000	4.5800	50.0000	0.0000	(1.0163)	(0.1110)	0.0000	1	(1.1273)	01/06/2025
600452.SH	12/19/2024	SDB3260123128	5,200.00	1.4532	7,552.64	7,556.66	0.0000	4.5800	50.0000	0.0000	(0.9609)	(0.1050)	0.0000	1	(1.0658)	01/06/2025
600452.SH	12/19/2024	SDB3260123128	700.00	1.4532	1,016.70	1,017.24	0.0000	4.5800	50.0000	0.0000	(0.1293)	(0.0141)	0.0000	1	(0.1435)	01/06/2025
600452.SH	12/19/2024	SDB3260123128	1,700.00	1.4532	2,469.13	2,470.45	0.0000	4.5800	50.0000	0.0000	(0.3141)	(0.0343)	0.0000	1	(0.3484)	01/06/2025
600452.SH	12/19/2024	SDB3260123128	18,300.00	1.4532	26,579.47	26,593.61	0.0000	4.5800	50.0000	0.0000	(3.3815)	(0.3694)	0.0000	1	(3.7509)	01/06/2025
600452.SH	12/19/2024	SDB3260123128	11,100.00	1.4532	16,121.97	16,130.55	0.0000	4.5800	50.0000	0.0000	(2.0511)	(0.2240)	0.0000	1	(2.2751)	01/06/2025
600452.SH	12/19/2024	SDB3260123128	7,300.00	1.4532	10,602.74	10,608.38	0.0000	4.5800	50.0000	0.0000	(1.3489)	(0.1473)	0.0000	1	(1.4962)	01/06/2025
600452.SH	12/19/2024	SDB3260123128	14,800.00	1.4532	21,495.96	21,507.40	0.0000	4.5800	50.0000	0.0000	(2.7348)	(0.2987)	0.0000	1	(3.0335)	01/06/2025
600452.SH	12/19/2024	SDB3260123128	3,200.00	1.4532	4,647.78	4,650.25	0.0000	4.5800	50.0000	0.0000	(0.5913)	(0.0646)	0.0000	1	(0.6559)	01/06/2025
600452.SH	12/19/2024	SDB3260123128	10,100.00	1.4532	14,669.54	14,677.35	0.0000	4.5800	50.0000	0.0000	(1.8663)	(0.2039)	0.0000	1	(2.0701)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHONGQING FULING ELECTRIC POWER INDUSTRIAL CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600452.SH	12/19/2024	SDB3260123128	9,300.00	1.4532	13,507.60	13,514.79	0.0000	4.5800	50.0000	0.0000	(1.7185)	(0.1877)	0.0000	1	(1.9062)	01/06/2025
600452.SH	12/19/2024	SDB3260123128	17,900.00	1.4532	25,998.50	26,012.33	0.0000	4.5800	50.0000	0.0000	(3.3076)	(0.3613)	0.0000	1	(3.6689)	01/06/2025
600452.SH	12/19/2024	SDB3260123128	68,000.00	1.4532	98,765.24	98,817.80	0.0000	4.5800	50.0000	0.0000	(12.5651)	(1.3725)	0.0000	1	(13.9376)	01/06/2025
600452.SH	12/19/2024	SDB3260123128	15,900.00	1.4532	23,093.64	23,105.93	0.0000	4.5800	50.0000	0.0000	(2.9380)	(0.3209)	0.0000	1	(3.2589)	01/06/2025
600452.SH	12/19/2024	SDB3260123128	400.00	1.4532	580.97	581.28	0.0000	4.5800	50.0000	0.0000	(0.0739)	(0.0081)	0.0000	1	(0.0820)	01/06/2025
600452.SH	12/19/2024	SDB3260123128	200.00	1.4532	290.49	290.64	0.0000	4.5800	50.0000	0.0000	(0.0370)	(0.0040)	0.0000	1	(0.0410)	01/06/2025
600452.SH	12/19/2024	SDB3260123128	1,100.00	1.4532	1,597.67	1,598.52	0.0000	4.5800	50.0000	0.0000	(0.2033)	(0.0222)	0.0000	1	(0.2255)	01/06/2025
600452.SH	12/19/2024	SDB3260123128	900.00	1.4532	1,307.19	1,307.88	0.0000	4.5800	50.0000	0.0000	(0.1663)	(0.0182)	0.0000	1	(0.1845)	01/06/2025
600452.SH	12/19/2024	SDB3260123128	500.00	1.4532	726.22	726.60	0.0000	4.5800	50.0000	0.0000	(0.0924)	(0.0101)	0.0000	1	(0.1025)	01/06/2025
600452.SH	12/19/2024	SDB3260123128	500.00	1.4532	726.22	726.60	0.0000	4.5800	50.0000	0.0000	(0.0924)	(0.0101)	0.0000	1	(0.1025)	01/06/2025
600452.SH	12/19/2024	SDB3260123128	1,700.00	1.4532	2,469.13	2,470.45	0.0000	4.5800	50.0000	0.0000	(0.3141)	(0.0343)	0.0000	1	(0.3484)	01/06/2025
600452.SH	12/19/2024	SDB3260123128	4,500.00	1.4532	6,535.94	6,539.41	0.0000	4.5800	50.0000	0.0000	(0.8315)	(0.0908)	0.0000	1	(0.9223)	01/06/2025
600452.SH	12/19/2024	SDB3260123128	6,800.00	1.4532	9,876.52	9,881.78	0.0000	4.5800	50.0000	0.0000	(1.2565)	(0.1372)	0.0000	1	(1.3938)	01/06/2025
600452.SH	12/19/2024	SDB3260123128	2,000.00	1.4532	2,904.86	2,906.41	0.0000	4.5800	50.0000	0.0000	(0.3696)	(0.0404)	0.0000	1	(0.4099)	01/06/2025
600452.SH	12/19/2024	SDB3260123128	28,400.00	1.4532	41,249.01	41,270.97	0.0000	4.5800	50.0000	0.0000	(5.2478)	(0.5732)	0.0000	1	(5.8210)	01/06/2025
600452.SH	12/19/2024	SDB3260123128	8,200.00	1.4532	11,909.93	11,916.26	0.0000	4.5800	50.0000	0.0000	(1.5152)	(0.1655)	0.0000	1	(1.6807)	01/06/2025
600452.SH	12/19/2024	SDB3260123128	2,100.00	1.4532	3,050.10	3,051.73	0.0000	4.5800	50.0000	0.0000	(0.3880)	(0.0424)	0.0000	1	(0.4304)	01/06/2025
600452.SH	12/19/2024	SDB3260123128	4,200.00	1.4532	6,100.21	6,103.45	0.0000	4.5800	50.0000	0.0000	(0.7761)	(0.0848)	0.0000	1	(0.8609)	01/06/2025
600452.SH	12/19/2024	SDB3260123128	39,000.00	1.4532	56,644.77	56,674.92	0.0000	4.5800	50.0000	0.0000	(7.2065)	(0.7872)	0.0000	1	(7.9936)	01/06/2025
600452.SH	12/19/2024	SDB3260123128	28,700.00	1.4532	41,684.74	41,706.93	0.0000	4.5800	50.0000	0.0000	(5.3032)	(0.5793)	0.0000	1	(5.8825)	01/06/2025
600452.SH	12/19/2024	SDB3260123128	8,800.00	1.4532	12,781.38	12,788.19	0.0000	4.5800	50.0000	0.0000	(1.6261)	(0.1776)	0.0000	1	(1.8037)	01/06/2025
600452.SH	12/19/2024	SDB3260123128	25,100.00	1.4532	36,455.99	36,475.40	0.0000	4.5800	50.0000	0.0000	(4.6380)	(0.5066)	0.0000	1	(5.1446)	01/06/2025
600452.SH	12/19/2024	SDB3260123128	25,000.00	1.4532	36,310.75	36,330.07	0.0000	4.5800	50.0000	0.0000	(4.6195)	(0.5046)	0.0000	1	(5.1241)	01/06/2025
600452.SH	12/19/2024	SDB3260123128	3,000.00	1.4532	4,357.29	4,359.61	0.0000	4.5800	50.0000	0.0000	(0.5543)	(0.0606)	0.0000	1	(0.6149)	01/06/2025
600452.SH	12/19/2024	SDB3260123128	5,000.00	1.4532	7,262.15	7,266.02	0.0000	4.5800	50.0000	0.0000	(0.9239)	(0.1009)	0.0000	1	(1.0248)	01/06/2025
600452.SH	12/19/2024	SDB3260123128	6,400.00	1.4532	9,295.55	9,300.50	0.0000	4.5800	50.0000	0.0000	(1.1826)	(0.1292)	0.0000	1	(1.3118)	01/06/2025
600452.SH	12/18/2024	SDB3260123128	100.00	1.4900	145.24	149.00	0.0000	4.5800	50.0000	0.0000	(0.0185)	(0.0021)	0.0000	1	(0.0205)	01/06/2025
600452.SH	12/18/2024	SDB3260123128	9,700.00	1.4900	14,088.57	14,452.88	0.0000	4.5800	50.0000	0.0000	(1.7924)	(0.2007)	0.0000	1	(1.9931)	01/06/2025
600452.SH	12/18/2024	SDB3260123128	19,200.00	1.4900	27,886.66	28,607.77	0.0000	4.5800	50.0000	0.0000	(3.5478)	(0.3973)	0.0000	1	(3.9451)	01/06/2025
600452.SH	12/18/2024	SDB3260123128	3,500.00	1.4900	5,083.51	5,214.96	0.0000	4.5800	50.0000	0.0000	(0.6467)	(0.0724)	0.0000	1	(0.7192)	01/06/2025
600452.SH	12/18/2024	SDB3260123128	1,700.00	1.4900	2,469.13	2,532.98	0.0000	4.5800	50.0000	0.0000	(0.3141)	(0.0352)	0.0000	1	(0.3493)	01/06/2025
600452.SH	12/18/2024	SDB3260123128	400.00	1.4900	580.97	596.00	0.0000	4.5800	50.0000	0.0000	(0.0739)	(0.0083)	0.0000	1	(0.0822)	01/06/2025
600452.SH	12/18/2024	SDB3260123128	1,000.00	1.4900	1,452.43	1,489.99	0.0000	4.5800	50.0000	0.0000	(0.1848)	(0.0207)	0.0000	1	(0.2055)	01/06/2025
600452.SH	12/18/2024	SDB3260123128	7,800.00	1.4900	11,328.95	11,621.91	0.0000	4.5800	50.0000	0.0000	(1.4413)	(0.1614)	0.0000	1	(1.6027)	01/06/2025
600452.SH	12/18/2024	SDB3260123128	4,400.00	1.4900	6,390.69	6,555.95	0.0000	4.5800	50.0000	0.0000	(0.8130)	(0.0911)	0.0000	1	(0.9041)	01/06/2025
600452.SH	12/18/2024	SDB3260123128	500.00	1.4900	726.22	744.99	0.0000	4.5800	50.0000	0.0000	(0.0924)	(0.0103)	0.0000	1	(0.1027)	01/06/2025
600452.SH	12/18/2024	SDB3260123128	1,000.00	1.4900	1,452.43	1,489.99	0.0000	4.5800	50.0000	0.0000	(0.1848)	(0.0207)	0.0000	1	(0.2055)	01/06/2025
600452.SH	12/18/2024	SDB3260123128	10,100.00	1.4900	14,669.54	15,048.88	0.0000	4.5800	50.0000	0.0000	(1.8663)	(0.2090)	0.0000	1	(2.0753)	01/06/2025
600452.SH	12/18/2024	SDB3260123128	3,500.00	1.4900	5,083.51	5,214.96	0.0000	4.5800	50.0000	0.0000	(0.6467)	(0.0724)	0.0000	1	(0.7192)	01/06/2025
600452.SH	12/18/2024	SDB3260123128	1,400.00	1.4900	2,033.40	2,085.98	0.0000	4.5800	50.0000	0.0000	(0.2587)	(0.0290)	0.0000	1	(0.2877)	01/06/2025
600452.SH	12/18/2024	SDB3260123128	1,000.00	1.4900	1,452.43	1,489.99	0.0000	4.5800	50.0000	0.0000	(0.1848)	(0.0207)	0.0000	1	(0.2055)	01/06/2025
600452.SH	12/18/2024	SDB3260123128	8,500.00	1.4900	12,345.66	12,664.90	0.0000	4.5800	50.0000	0.0000	(1.5706)	(0.1759)	0.0000	1	(1.7465)	01/06/2025
600452.SH	12/18/2024	SDB3260123128	24,900.00	1.4900	36,165.51	37,100.70	0.0000	4.5800	50.0000	0.0000	(4.6011)	(0.5153)	0.0000	1	(5.1163)	01/06/2025
600452.SH	12/18/2024	SDB3260123128	2,800.00	1.4900	4,066.80	4,171.97	0.0000	4.5800	50.0000	0.0000	(0.5174)	(0.0579)	0.0000	1	(0.5753)	01/06/2025
600452.SH	12/18/2024	SDB3260123128	6,200.00	1.4900	9,005.07	9,237.93	0.0000	4.5800	50.0000	0.0000	(1.1456)	(0.1283)	0.0000	1	(1.2739)	01/06/2025
600452.SH	12/18/2024	SDB3260123128	5,500.00	1.4900	7,988.37	8,194.93	0.0000	4.5800	50.0000	0.0000	(1.0163)	(0.1138)	0.0000	1	(1.1301)	01/06/2025
600452.SH	12/18/2024	SDB3260123128	5,200.00	1.4900	7,552.64	7,747.94	0.0000	4.5800	50.0000	0.0000	(0.9609)	(0.1076)	0.0000	1	(1.0685)	01/06/2025
600452.SH	12/18/2024	SDB3260123128	700.00	1.4900	1,016.70	1,042.99	0.0000	4.5800	50.0000	0.0000	(0.1293)	(0.0145)	0.0000	1	(0.1438)	01/06/2025
600452.SH	12/18/2024	SDB3260123128	1,700.00	1.4900	2,469.13	2,532.98	0.0000	4.5800	50.0000	0.0000	(0.3141)	(0.0352)	0.0000	1	(0.3493)	01/06/2025
600452.SH	12/18/2024	SDB3260123128	18,300.00	1.4900	26,579.47	27,266.78	0.0000	4.5800	50.0000	0.0000	(3.3815)	(0.3787)	0.0000	1	(3.7602)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHONGQING FULING ELECTRIC POWER INDUSTRIAL CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600452.SH	12/18/2024	SDB3260123128	11,100.00	1.4900	16,121.97	16,538.87	0.0000	4.5800	50.0000	0.0000	(2.0511)	(0.2297)	0.0000	1	(2.2808)	01/06/2025
600452.SH	12/18/2024	SDB3260123128	7,300.00	1.4900	10,602.74	10,876.91	0.0000	4.5800	50.0000	0.0000	(1.3489)	(0.1511)	0.0000	1	(1.5000)	01/06/2025
600452.SH	12/18/2024	SDB3260123128	14,800.00	1.4900	21,495.96	22,051.82	0.0000	4.5800	50.0000	0.0000	(2.7348)	(0.3063)	0.0000	1	(3.0410)	01/06/2025
600452.SH	12/18/2024	SDB3260123128	3,200.00	1.4900	4,647.78	4,767.96	0.0000	4.5800	50.0000	0.0000	(0.5913)	(0.0662)	0.0000	1	(0.6575)	01/06/2025
600452.SH	12/18/2024	SDB3260123128	10,100.00	1.4900	14,669.54	15,048.88	0.0000	4.5800	50.0000	0.0000	(1.8663)	(0.2090)	0.0000	1	(2.0753)	01/06/2025
600452.SH	12/18/2024	SDB3260123128	9,300.00	1.4900	13,507.60	13,856.89	0.0000	4.5800	50.0000	0.0000	(1.7185)	(0.1925)	0.0000	1	(1.9109)	01/06/2025
600452.SH	12/18/2024	SDB3260123128	17,900.00	1.4900	25,998.50	26,670.79	0.0000	4.5800	50.0000	0.0000	(3.3076)	(0.3704)	0.0000	1	(3.6780)	01/06/2025
600452.SH	12/18/2024	SDB3260123128	68,000.00	1.4900	98,765.24	101,319.18	0.0000	4.5800	50.0000	0.0000	(12.5651)	(1.4072)	0.0000	1	(13.9723)	01/06/2025
600452.SH	12/18/2024	SDB3260123128	15,900.00	1.4900	23,093.64	23,690.81	0.0000	4.5800	50.0000	0.0000	(2.9380)	(0.3290)	0.0000	1	(3.2671)	01/06/2025
600452.SH	12/18/2024	SDB3260123128	400.00	1.4900	580.97	596.00	0.0000	4.5800	50.0000	0.0000	(0.0739)	(0.0083)	0.0000	1	(0.0822)	01/06/2025
600452.SH	12/18/2024	SDB3260123128	200.00	1.4900	290.49	298.00	0.0000	4.5800	50.0000	0.0000	(0.0370)	(0.0041)	0.0000	1	(0.0411)	01/06/2025
600452.SH	12/18/2024	SDB3260123128	1,100.00	1.4900	1,597.67	1,638.99	0.0000	4.5800	50.0000	0.0000	(0.2033)	(0.0228)	0.0000	1	(0.2260)	01/06/2025
600452.SH	12/18/2024	SDB3260123128	900.00	1.4900	1,307.19	1,340.99	0.0000	4.5800	50.0000	0.0000	(0.1663)	(0.0186)	0.0000	1	(0.1849)	01/06/2025
600452.SH	12/18/2024	SDB3260123128	500.00	1.4900	726.22	744.99	0.0000	4.5800	50.0000	0.0000	(0.0924)	(0.0103)	0.0000	1	(0.1027)	01/06/2025
600452.SH	12/18/2024	SDB3260123128	500.00	1.4900	726.22	744.99	0.0000	4.5800	50.0000	0.0000	(0.0924)	(0.0103)	0.0000	1	(0.1027)	01/06/2025
600452.SH	12/18/2024	SDB3260123128	1,700.00	1.4900	2,469.13	2,532.98	0.0000	4.5800	50.0000	0.0000	(0.3141)	(0.0352)	0.0000	1	(0.3493)	01/06/2025
600452.SH	12/18/2024	SDB3260123128	4,500.00	1.4900	6,535.94	6,704.95	0.0000	4.5800	50.0000	0.0000	(0.8315)	(0.0931)	0.0000	1	(0.9246)	01/06/2025
600452.SH	12/18/2024	SDB3260123128	6,800.00	1.4900	9,876.52	10,131.92	0.0000	4.5800	50.0000	0.0000	(1.2565)	(0.1407)	0.0000	1	(1.3972)	01/06/2025
600452.SH	12/18/2024	SDB3260123128	2,000.00	1.4900	2,904.86	2,979.98	0.0000	4.5800	50.0000	0.0000	(0.3696)	(0.0414)	0.0000	1	(0.4110)	01/06/2025
600452.SH	12/18/2024	SDB3260123128	28,400.00	1.4900	41,249.01	42,315.66	0.0000	4.5800	50.0000	0.0000	(5.2478)	(0.5877)	0.0000	1	(5.8355)	01/06/2025
600452.SH	12/18/2024	SDB3260123128	8,200.00	1.4900	11,909.93	12,217.90	0.0000	4.5800	50.0000	0.0000	(1.5152)	(0.1697)	0.0000	1	(1.6849)	01/06/2025
600452.SH	12/18/2024	SDB3260123128	2,100.00	1.4900	3,050.10	3,128.97	0.0000	4.5800	50.0000	0.0000	(0.3880)	(0.0435)	0.0000	1	(0.4315)	01/06/2025
600452.SH	12/18/2024	SDB3260123128	4,200.00	1.4900	6,100.21	6,257.95	0.0000	4.5800	50.0000	0.0000	(0.7761)	(0.0869)	0.0000	1	(0.8630)	01/06/2025
600452.SH	12/18/2024	SDB3260123128	39,000.00	1.4900	56,644.77	58,109.53	0.0000	4.5800	50.0000	0.0000	(7.2065)	(0.8071)	0.0000	1	(8.0136)	01/06/2025
600452.SH	12/18/2024	SDB3260123128	28,700.00	1.4900	41,684.74	42,762.66	0.0000	4.5800	50.0000	0.0000	(5.3032)	(0.5939)	0.0000	1	(5.8972)	01/06/2025
600452.SH	12/18/2024	SDB3260123128	8,800.00	1.4900	12,781.38	13,111.89	0.0000	4.5800	50.0000	0.0000	(1.6261)	(0.1821)	0.0000	1	(1.8082)	01/06/2025
600452.SH	12/18/2024	SDB3260123128	25,100.00	1.4900	36,455.99	37,398.70	0.0000	4.5800	50.0000	0.0000	(4.6380)	(0.5194)	0.0000	1	(5.1574)	01/06/2025
600452.SH	12/18/2024	SDB3260123128	25,000.00	1.4900	36,310.75	37,249.70	0.0000	4.5800	50.0000	0.0000	(4.6195)	(0.5174)	0.0000	1	(5.1369)	01/06/2025
600452.SH	12/18/2024	SDB3260123128	3,000.00	1.4900	4,357.29	4,469.96	0.0000	4.5800	50.0000	0.0000	(0.5543)	(0.0621)	0.0000	1	(0.6164)	01/06/2025
600452.SH	12/18/2024	SDB3260123128	5,000.00	1.4900	7,262.15	7,449.94	0.0000	4.5800	50.0000	0.0000	(0.9239)	(0.1035)	0.0000	1	(1.0274)	01/06/2025
600452.SH	12/18/2024	SDB3260123128	6,400.00	1.4900	9,295.55	9,535.92	0.0000	4.5800	50.0000	0.0000	(1.1826)	(0.1324)	0.0000	1	(1.3150)	01/06/2025
600452.SH	12/17/2024	SDB3260123128	100.00	1.5290	145.24	152.90	0.0000	4.5800	50.0000	0.0000	(0.0185)	(0.0021)	0.0000	1	(0.0206)	01/06/2025
600452.SH	12/17/2024	SDB3260123128	9,700.00	1.5290	14,088.57	14,831.38	0.0000	4.5800	50.0000	0.0000	(1.7924)	(0.2060)	0.0000	1	(1.9984)	01/06/2025
600452.SH	12/17/2024	SDB3260123128	19,200.00	1.5290	27,886.66	29,356.95	0.0000	4.5800	50.0000	0.0000	(3.5478)	(0.4077)	0.0000	1	(3.9555)	01/06/2025
600452.SH	12/17/2024	SDB3260123128	3,500.00	1.5290	5,083.51	5,351.53	0.0000	4.5800	50.0000	0.0000	(0.6467)	(0.0743)	0.0000	1	(0.7211)	01/06/2025
600452.SH	12/17/2024	SDB3260123128	1,700.00	1.5290	2,469.13	2,599.31	0.0000	4.5800	50.0000	0.0000	(0.3141)	(0.0361)	0.0000	1	(0.3502)	01/06/2025
600452.SH	12/17/2024	SDB3260123128	400.00	1.5290	580.97	611.60	0.0000	4.5800	50.0000	0.0000	(0.0739)	(0.0085)	0.0000	1	(0.0824)	01/06/2025
600452.SH	12/17/2024	SDB3260123128	1,000.00	1.5290	1,452.43	1,529.01	0.0000	4.5800	50.0000	0.0000	(0.1848)	(0.0212)	0.0000	1	(0.2060)	01/06/2025
600452.SH	12/17/2024	SDB3260123128	7,800.00	1.5290	11,328.95	11,926.26	0.0000	4.5800	50.0000	0.0000	(1.4413)	(0.1656)	0.0000	1	(1.6069)	01/06/2025
600452.SH	12/17/2024	SDB3260123128	4,400.00	1.5290	6,390.69	6,727.64	0.0000	4.5800	50.0000	0.0000	(0.8130)	(0.0934)	0.0000	1	(0.9065)	01/06/2025
600452.SH	12/17/2024	SDB3260123128	500.00	1.5290	726.22	764.50	0.0000	4.5800	50.0000	0.0000	(0.0924)	(0.0106)	0.0000	1	(0.1030)	01/06/2025
600452.SH	12/17/2024	SDB3260123128	1,000.00	1.5290	1,452.43	1,529.01	0.0000	4.5800	50.0000	0.0000	(0.1848)	(0.0212)	0.0000	1	(0.2060)	01/06/2025
600452.SH	12/17/2024	SDB3260123128	10,100.00	1.5290	14,669.54	15,442.98	0.0000	4.5800	50.0000	0.0000	(1.8663)	(0.2145)	0.0000	1	(2.0808)	01/06/2025
600452.SH	12/17/2024	SDB3260123128	3,500.00	1.5290	5,083.51	5,351.53	0.0000	4.5800	50.0000	0.0000	(0.6467)	(0.0743)	0.0000	1	(0.7211)	01/06/2025
600452.SH	12/17/2024	SDB3260123128	1,400.00	1.5290	2,033.40	2,140.61	0.0000	4.5800	50.0000	0.0000	(0.2587)	(0.0297)	0.0000	1	(0.2884)	01/06/2025
600452.SH	12/17/2024	SDB3260123128	1,000.00	1.5290	1,452.43	1,529.01	0.0000	4.5800	50.0000	0.0000	(0.1848)	(0.0212)	0.0000	1	(0.2060)	01/06/2025
600452.SH	12/17/2024	SDB3260123128	8,500.00	1.5290	12,345.66	12,996.57	0.0000	4.5800	50.0000	0.0000	(1.5706)	(0.1805)	0.0000	1	(1.7511)	01/06/2025
600452.SH	12/17/2024	SDB3260123128	24,900.00	1.5290	36,165.51	38,072.30	0.0000	4.5800	50.0000	0.0000	(4.6011)	(0.5288)	0.0000	1	(5.1298)	01/06/2025
600452.SH	12/17/2024	SDB3260123128	2,800.00	1.5290	4,066.80	4,281.22	0.0000	4.5800	50.0000	0.0000	(0.5174)	(0.0595)	0.0000	1	(0.5768)	01/06/2025
600452.SH	12/17/2024	SDB3260123128	6,200.00	1.5290	9,005.07	9,479.85	0.0000	4.5800	50.0000	0.0000	(1.1456)	(0.1317)	0.0000	1	(1.2773)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHONGQING FULING ELECTRIC POWER INDUSTRIAL CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600452.SH	12/17/2024	SDB3260123128	5,500.00	1.5290	7,988.37	8,409.54	0.0000	4.5800	50.0000	0.0000	(1.0163)	(0.1168)	0.0000	1	(1.1331)	01/06/2025
600452.SH	12/17/2024	SDB3260123128	5,200.00	1.5290	7,552.64	7,950.84	0.0000	4.5800	50.0000	0.0000	(0.9609)	(0.1104)	0.0000	1	(1.0713)	01/06/2025
600452.SH	12/17/2024	SDB3260123128	700.00	1.5290	1,016.70	1,070.31	0.0000	4.5800	50.0000	0.0000	(0.1293)	(0.0149)	0.0000	1	(0.1442)	01/06/2025
600452.SH	12/17/2024	SDB3260123128	1,700.00	1.5290	2,469.13	2,599.31	0.0000	4.5800	50.0000	0.0000	(0.3141)	(0.0361)	0.0000	1	(0.3502)	01/06/2025
600452.SH	12/17/2024	SDB3260123128	18,300.00	1.5290	26,579.47	27,980.85	0.0000	4.5800	50.0000	0.0000	(3.3815)	(0.3886)	0.0000	1	(3.7701)	01/06/2025
600452.SH	12/17/2024	SDB3260123128	11,100.00	1.5290	16,121.97	16,971.99	0.0000	4.5800	50.0000	0.0000	(2.0511)	(0.2357)	0.0000	1	(2.2868)	01/06/2025
600452.SH	12/17/2024	SDB3260123128	7,300.00	1.5290	10,602.74	11,161.76	0.0000	4.5800	50.0000	0.0000	(1.3489)	(0.1550)	0.0000	1	(1.5039)	01/06/2025
600452.SH	12/17/2024	SDB3260123128	14,800.00	1.5290	21,495.96	22,629.32	0.0000	4.5800	50.0000	0.0000	(2.7348)	(0.3143)	0.0000	1	(3.0491)	01/06/2025
600452.SH	12/17/2024	SDB3260123128	3,200.00	1.5290	4,647.78	4,892.83	0.0000	4.5800	50.0000	0.0000	(0.5913)	(0.0680)	0.0000	1	(0.6593)	01/06/2025
600452.SH	12/17/2024	SDB3260123128	10,100.00	1.5290	14,669.54	15,442.98	0.0000	4.5800	50.0000	0.0000	(1.8663)	(0.2145)	0.0000	1	(2.0808)	01/06/2025
600452.SH	12/17/2024	SDB3260123128	9,300.00	1.5290	13,507.60	14,219.77	0.0000	4.5800	50.0000	0.0000	(1.7185)	(0.1975)	0.0000	1	(1.9160)	01/06/2025
600452.SH	12/17/2024	SDB3260123128	17,900.00	1.5290	25,998.50	27,369.24	0.0000	4.5800	50.0000	0.0000	(3.3076)	(0.3801)	0.0000	1	(3.6877)	01/06/2025
600452.SH	12/17/2024	SDB3260123128	68,000.00	1.5290	98,765.24	103,972.54	0.0000	4.5800	50.0000	0.0000	(12.5651)	(1.4441)	0.0000	1	(14.0092)	01/06/2025
600452.SH	12/17/2024	SDB3260123128	15,900.00	1.5290	23,093.64	24,311.23	0.0000	4.5800	50.0000	0.0000	(2.9380)	(0.3377)	0.0000	1	(3.2757)	01/06/2025
600452.SH	12/17/2024	SDB3260123128	400.00	1.5290	580.97	611.60	0.0000	4.5800	50.0000	0.0000	(0.0739)	(0.0085)	0.0000	1	(0.0824)	01/06/2025
600452.SH	12/17/2024	SDB3260123128	200.00	1.5290	290.49	305.80	0.0000	4.5800	50.0000	0.0000	(0.0370)	(0.0042)	0.0000	1	(0.0412)	01/06/2025
600452.SH	12/17/2024	SDB3260123128	1,100.00	1.5290	1,597.67	1,681.91	0.0000	4.5800	50.0000	0.0000	(0.2033)	(0.0234)	0.0000	1	(0.2266)	01/06/2025
600452.SH	12/17/2024	SDB3260123128	900.00	1.5290	1,307.19	1,376.11	0.0000	4.5800	50.0000	0.0000	(0.1663)	(0.0191)	0.0000	1	(0.1854)	01/06/2025
600452.SH	12/17/2024	SDB3260123128	500.00	1.5290	726.22	764.50	0.0000	4.5800	50.0000	0.0000	(0.0924)	(0.0106)	0.0000	1	(0.1030)	01/06/2025
600452.SH	12/17/2024	SDB3260123128	500.00	1.5290	726.22	764.50	0.0000	4.5800	50.0000	0.0000	(0.0924)	(0.0106)	0.0000	1	(0.1030)	01/06/2025
600452.SH	12/17/2024	SDB3260123128	1,700.00	1.5290	2,469.13	2,599.31	0.0000	4.5800	50.0000	0.0000	(0.3141)	(0.0361)	0.0000	1	(0.3502)	01/06/2025
600452.SH	12/17/2024	SDB3260123128	4,500.00	1.5290	6,535.94	6,880.54	0.0000	4.5800	50.0000	0.0000	(0.8315)	(0.0956)	0.0000	1	(0.9271)	01/06/2025
600452.SH	12/17/2024	SDB3260123128	6,800.00	1.5290	9,876.52	10,397.25	0.0000	4.5800	50.0000	0.0000	(1.2565)	(0.1444)	0.0000	1	(1.4009)	01/06/2025
600452.SH	12/17/2024	SDB3260123128	2,000.00	1.5290	2,904.86	3,058.02	0.0000	4.5800	50.0000	0.0000	(0.3696)	(0.0425)	0.0000	1	(0.4120)	01/06/2025
600452.SH	12/17/2024	SDB3260123128	28,400.00	1.5290	41,249.01	43,423.83	0.0000	4.5800	50.0000	0.0000	(5.2478)	(0.6031)	0.0000	1	(5.8509)	01/06/2025
600452.SH	12/17/2024	SDB3260123128	8,200.00	1.5290	11,909.93	12,537.87	0.0000	4.5800	50.0000	0.0000	(1.5152)	(0.1741)	0.0000	1	(1.6893)	01/06/2025
600452.SH	12/17/2024	SDB3260123128	2,100.00	1.5290	3,050.10	3,210.92	0.0000	4.5800	50.0000	0.0000	(0.3880)	(0.0446)	0.0000	1	(0.4326)	01/06/2025
600452.SH	12/17/2024	SDB3260123128	4,200.00	1.5290	6,100.21	6,421.83	0.0000	4.5800	50.0000	0.0000	(0.7761)	(0.0892)	0.0000	1	(0.8653)	01/06/2025
600452.SH	12/17/2024	SDB3260123128	39,000.00	1.5290	56,644.77	59,631.31	0.0000	4.5800	50.0000	0.0000	(7.2065)	(0.8282)	0.0000	1	(8.0347)	01/06/2025
600452.SH	12/17/2024	SDB3260123128	28,700.00	1.5290	41,684.74	43,882.53	0.0000	4.5800	50.0000	0.0000	(5.3032)	(0.6095)	0.0000	1	(5.9127)	01/06/2025
600452.SH	12/17/2024	SDB3260123128	8,800.00	1.5290	12,781.38	13,455.27	0.0000	4.5800	50.0000	0.0000	(1.6261)	(0.1869)	0.0000	1	(1.8130)	01/06/2025
600452.SH	12/17/2024	SDB3260123128	25,100.00	1.5290	36,455.99	38,378.10	0.0000	4.5800	50.0000	0.0000	(4.6380)	(0.5330)	0.0000	1	(5.1710)	01/06/2025
600452.SH	12/17/2024	SDB3260123128	25,000.00	1.5290	36,310.75	38,225.20	0.0000	4.5800	50.0000	0.0000	(4.6195)	(0.5309)	0.0000	1	(5.1504)	01/06/2025
600452.SH	12/17/2024	SDB3260123128	3,000.00	1.5290	4,357.29	4,587.02	0.0000	4.5800	50.0000	0.0000	(0.5543)	(0.0637)	0.0000	1	(0.6181)	01/06/2025
600452.SH	12/17/2024	SDB3260123128	5,000.00	1.5290	7,262.15	7,645.04	0.0000	4.5800	50.0000	0.0000	(0.9239)	(0.1062)	0.0000	1	(1.0301)	01/06/2025
600452.SH	12/17/2024	SDB3260123128	6,400.00	1.5290	9,295.55	9,785.65	0.0000	4.5800	50.0000	0.0000	(1.1826)	(0.1359)	0.0000	1	(1.3185)	01/06/2025
600452.SH	12/16/2024	SDB3260123128	100.00	1.5269	145.24	152.69	0.0000	4.5800	50.0000	0.0000	(0.0185)	(0.0021)	0.0000	1	(0.0206)	01/06/2025
600452.SH	12/16/2024	SDB3260123128	9,700.00	1.5269	14,088.57	14,810.69	0.0000	4.5800	50.0000	0.0000	(1.7924)	(0.2057)	0.0000	1	(1.9981)	01/06/2025
600452.SH	12/16/2024	SDB3260123128	19,200.00	1.5269	27,886.66	29,316.00	0.0000	4.5800	50.0000	0.0000	(3.5478)	(0.4072)	0.0000	1	(3.9550)	01/06/2025
600452.SH	12/16/2024	SDB3260123128	3,500.00	1.5269	5,083.51	5,344.06	0.0000	4.5800	50.0000	0.0000	(0.6467)	(0.0742)	0.0000	1	(0.7210)	01/06/2025
600452.SH	12/16/2024	SDB3260123128	1,700.00	1.5269	2,469.13	2,595.69	0.0000	4.5800	50.0000	0.0000	(0.3141)	(0.0361)	0.0000	1	(0.3502)	01/06/2025
600452.SH	12/16/2024	SDB3260123128	400.00	1.5269	580.97	610.75	0.0000	4.5800	50.0000	0.0000	(0.0739)	(0.0085)	0.0000	1	(0.0824)	01/06/2025
600452.SH	12/16/2024	SDB3260123128	1,000.00	1.5269	1,452.43	1,526.88	0.0000	4.5800	50.0000	0.0000	(0.1848)	(0.0212)	0.0000	1	(0.2060)	01/06/2025
600452.SH	12/16/2024	SDB3260123128	7,800.00	1.5269	11,328.95	11,909.63	0.0000	4.5800	50.0000	0.0000	(1.4413)	(0.1654)	0.0000	1	(1.6067)	01/06/2025
600452.SH	12/16/2024	SDB3260123128	4,400.00	1.5269	6,390.69	6,718.25	0.0000	4.5800	50.0000	0.0000	(0.8130)	(0.0933)	0.0000	1	(0.9063)	01/06/2025
600452.SH	12/16/2024	SDB3260123128	500.00	1.5269	726.22	763.44	0.0000	4.5800	50.0000	0.0000	(0.0924)	(0.0106)	0.0000	1	(0.1030)	01/06/2025
600452.SH	12/16/2024	SDB3260123128	1,000.00	1.5269	1,452.43	1,526.88	0.0000	4.5800	50.0000	0.0000	(0.1848)	(0.0212)	0.0000	1	(0.2060)	01/06/2025
600452.SH	12/16/2024	SDB3260123128	10,100.00	1.5269	14,669.54	15,421.44	0.0000	4.5800	50.0000	0.0000	(1.8663)	(0.2142)	0.0000	1	(2.0805)	01/06/2025
600452.SH	12/16/2024	SDB3260123128	3,500.00	1.5269	5,083.51	5,344.06	0.0000	4.5800	50.0000	0.0000	(0.6467)	(0.0742)	0.0000	1	(0.7210)	01/06/2025
600452.SH	12/16/2024	SDB3260123128	1,400.00	1.5269	2,033.40	2,137.63	0.0000	4.5800	50.0000	0.0000	(0.2587)	(0.0297)	0.0000	1	(0.2884)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHONGQING FULING ELECTRIC POWER INDUSTRIAL CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600452.SH	12/16/2024	SDB3260123128	1,000.00	1.5269	1,452.43	1,526.88	0.0000	4.5800	50.0000	0.0000	(0.1848)	(0.0212)	0.0000	1	(0.2060)	01/06/2025
600452.SH	12/16/2024	SDB3260123128	8,500.00	1.5269	12,345.66	12,978.44	0.0000	4.5800	50.0000	0.0000	(1.5706)	(0.1803)	0.0000	1	(1.7509)	01/06/2025
600452.SH	12/16/2024	SDB3260123128	24,900.00	1.5269	36,165.51	38,019.19	0.0000	4.5800	50.0000	0.0000	(4.6011)	(0.5280)	0.0000	1	(5.1291)	01/06/2025
600452.SH	12/16/2024	SDB3260123128	2,800.00	1.5269	4,066.80	4,275.25	0.0000	4.5800	50.0000	0.0000	(0.5174)	(0.0594)	0.0000	1	(0.5768)	01/06/2025
600452.SH	12/16/2024	SDB3260123128	6,200.00	1.5269	9,005.07	9,466.63	0.0000	4.5800	50.0000	0.0000	(1.1456)	(0.1315)	0.0000	1	(1.2771)	01/06/2025
600452.SH	12/16/2024	SDB3260123128	5,500.00	1.5269	7,988.37	8,397.81	0.0000	4.5800	50.0000	0.0000	(1.0163)	(0.1166)	0.0000	1	(1.1329)	01/06/2025
600452.SH	12/16/2024	SDB3260123128	5,200.00	1.5269	7,552.64	7,939.75	0.0000	4.5800	50.0000	0.0000	(0.9609)	(0.1103)	0.0000	1	(1.0711)	01/06/2025
600452.SH	12/16/2024	SDB3260123128	700.00	1.5269	1,016.70	1,068.81	0.0000	4.5800	50.0000	0.0000	(0.1293)	(0.0148)	0.0000	1	(0.1442)	01/06/2025
600452.SH	12/16/2024	SDB3260123128	1,700.00	1.5269	2,469.13	2,595.69	0.0000	4.5800	50.0000	0.0000	(0.3141)	(0.0361)	0.0000	1	(0.3502)	01/06/2025
600452.SH	12/16/2024	SDB3260123128	18,300.00	1.5269	26,579.47	27,941.81	0.0000	4.5800	50.0000	0.0000	(3.3815)	(0.3881)	0.0000	1	(3.7696)	01/06/2025
600452.SH	12/16/2024	SDB3260123128	11,100.00	1.5269	16,121.97	16,948.31	0.0000	4.5800	50.0000	0.0000	(2.0511)	(0.2354)	0.0000	1	(2.2865)	01/06/2025
600452.SH	12/16/2024	SDB3260123128	7,300.00	1.5269	10,602.74	11,146.19	0.0000	4.5800	50.0000	0.0000	(1.3489)	(0.1548)	0.0000	1	(1.5037)	01/06/2025
600452.SH	12/16/2024	SDB3260123128	14,800.00	1.5269	21,495.96	22,597.75	0.0000	4.5800	50.0000	0.0000	(2.7348)	(0.3139)	0.0000	1	(3.0486)	01/06/2025
600452.SH	12/16/2024	SDB3260123128	3,200.00	1.5269	4,647.78	4,886.00	0.0000	4.5800	50.0000	0.0000	(0.5913)	(0.0679)	0.0000	1	(0.6592)	01/06/2025
600452.SH	12/16/2024	SDB3260123128	10,100.00	1.5269	14,669.54	15,421.44	0.0000	4.5800	50.0000	0.0000	(1.8663)	(0.2142)	0.0000	1	(2.0805)	01/06/2025
600452.SH	12/16/2024	SDB3260123128	9,300.00	1.5269	13,507.60	14,199.94	0.0000	4.5800	50.0000	0.0000	(1.7185)	(0.1972)	0.0000	1	(1.9157)	01/06/2025
600452.SH	12/16/2024	SDB3260123128	17,900.00	1.5269	25,998.50	27,331.06	0.0000	4.5800	50.0000	0.0000	(3.3076)	(0.3796)	0.0000	1	(3.6872)	01/06/2025
600452.SH	12/16/2024	SDB3260123128	68,000.00	1.5269	98,765.24	103,827.50	0.0000	4.5800	50.0000	0.0000	(12.5651)	(1.4420)	0.0000	1	(14.0072)	01/06/2025
600452.SH	12/16/2024	SDB3260123128	15,900.00	1.5269	23,093.64	24,277.31	0.0000	4.5800	50.0000	0.0000	(2.9380)	(0.3372)	0.0000	1	(3.2752)	01/06/2025
600452.SH	12/16/2024	SDB3260123128	400.00	1.5269	580.97	610.75	0.0000	4.5800	50.0000	0.0000	(0.0739)	(0.0085)	0.0000	1	(0.0824)	01/06/2025
600452.SH	12/16/2024	SDB3260123128	200.00	1.5269	290.49	305.38	0.0000	4.5800	50.0000	0.0000	(0.0370)	(0.0042)	0.0000	1	(0.0412)	01/06/2025
600452.SH	12/16/2024	SDB3260123128	1,100.00	1.5269	1,597.67	1,679.56	0.0000	4.5800	50.0000	0.0000	(0.2033)	(0.0233)	0.0000	1	(0.2266)	01/06/2025
600452.SH	12/16/2024	SDB3260123128	900.00	1.5269	1,307.19	1,374.19	0.0000	4.5800	50.0000	0.0000	(0.1663)	(0.0191)	0.0000	1	(0.1854)	01/06/2025
600452.SH	12/16/2024	SDB3260123128	500.00	1.5269	726.22	763.44	0.0000	4.5800	50.0000	0.0000	(0.0924)	(0.0106)	0.0000	1	(0.1030)	01/06/2025
600452.SH	12/16/2024	SDB3260123128	500.00	1.5269	726.22	763.44	0.0000	4.5800	50.0000	0.0000	(0.0924)	(0.0106)	0.0000	1	(0.1030)	01/06/2025
600452.SH	12/16/2024	SDB3260123128	1,700.00	1.5269	2,469.13	2,595.69	0.0000	4.5800	50.0000	0.0000	(0.3141)	(0.0361)	0.0000	1	(0.3502)	01/06/2025
600452.SH	12/16/2024	SDB3260123128	4,500.00	1.5269	6,535.94	6,870.94	0.0000	4.5800	50.0000	0.0000	(0.8315)	(0.0954)	0.0000	1	(0.9269)	01/06/2025
600452.SH	12/16/2024	SDB3260123128	6,800.00	1.5269	9,876.52	10,382.75	0.0000	4.5800	50.0000	0.0000	(1.2565)	(0.1442)	0.0000	1	(1.4007)	01/06/2025
600452.SH	12/16/2024	SDB3260123128	2,000.00	1.5269	2,904.86	3,053.75	0.0000	4.5800	50.0000	0.0000	(0.3696)	(0.0424)	0.0000	1	(0.4120)	01/06/2025
600452.SH	12/16/2024	SDB3260123128	28,400.00	1.5269	41,249.01	43,363.25	0.0000	4.5800	50.0000	0.0000	(5.2478)	(0.6023)	0.0000	1	(5.8501)	01/06/2025
600452.SH	12/16/2024	SDB3260123128	8,200.00	1.5269	11,909.93	12,520.38	0.0000	4.5800	50.0000	0.0000	(1.5152)	(0.1739)	0.0000	1	(1.6891)	01/06/2025
600452.SH	12/16/2024	SDB3260123128	2,100.00	1.5269	3,050.10	3,206.44	0.0000	4.5800	50.0000	0.0000	(0.3880)	(0.0445)	0.0000	1	(0.4326)	01/06/2025
600452.SH	12/16/2024	SDB3260123128	4,200.00	1.5269	6,100.21	6,412.88	0.0000	4.5800	50.0000	0.0000	(0.7761)	(0.0891)	0.0000	1	(0.8651)	01/06/2025
600452.SH	12/16/2024	SDB3260123128	39,000.00	1.5269	56,644.77	59,548.13	0.0000	4.5800	50.0000	0.0000	(7.2065)	(0.8271)	0.0000	1	(8.0335)	01/06/2025
600452.SH	12/16/2024	SDB3260123128	28,700.00	1.5269	41,684.74	43,821.31	0.0000	4.5800	50.0000	0.0000	(5.3032)	(0.6086)	0.0000	1	(5.9119)	01/06/2025
600452.SH	12/16/2024	SDB3260123128	8,800.00	1.5269	12,781.38	13,436.50	0.0000	4.5800	50.0000	0.0000	(1.6261)	(0.1866)	0.0000	1	(1.8127)	01/06/2025
600452.SH	12/16/2024	SDB3260123128	25,100.00	1.5269	36,455.99	38,324.56	0.0000	4.5800	50.0000	0.0000	(4.6380)	(0.5323)	0.0000	1	(5.1703)	01/06/2025
600452.SH	12/16/2024	SDB3260123128	25,000.00	1.5269	36,310.75	38,171.88	0.0000	4.5800	50.0000	0.0000	(4.6195)	(0.5302)	0.0000	1	(5.1497)	01/06/2025
600452.SH	12/16/2024	SDB3260123128	3,000.00	1.5269	4,357.29	4,580.63	0.0000	4.5800	50.0000	0.0000	(0.5543)	(0.0636)	0.0000	1	(0.6180)	01/06/2025
600452.SH	12/16/2024	SDB3260123128	5,000.00	1.5269	7,262.15	7,634.38	0.0000	4.5800	50.0000	0.0000	(0.9239)	(0.1060)	0.0000	1	(1.0299)	01/06/2025
600452.SH	12/16/2024	SDB3260123128	6,400.00	1.5269	9,295.55	9,772.00	0.0000	4.5800	50.0000	0.0000	(1.1826)	(0.1357)	0.0000	1	(1.3183)	01/06/2025
600452.SH	12/13/2024	SDB3260123128	100.00	1.5351	145.24	153.51	0.0000	4.5800	50.0000	0.0000	(0.0554)	(0.0064)	0.0000	3	(0.0618)	01/06/2025
600452.SH	12/13/2024	SDB3260123128	9,700.00	1.5351	14,088.57	14,890.63	0.0000	4.5800	50.0000	0.0000	(5.3771)	(0.6204)	0.0000	3	(5.9976)	01/06/2025
600452.SH	12/13/2024	SDB3260123128	19,200.00	1.5351	27,886.66	29,474.23	0.0000	4.5800	50.0000	0.0000	(10.6434)	(1.2281)	0.0000	3	(11.8715)	01/06/2025
600452.SH	12/13/2024	SDB3260123128	3,500.00	1.5351	5,083.51	5,372.91	0.0000	4.5800	50.0000	0.0000	(1.9402)	(0.2239)	0.0000	3	(2.1641)	01/06/2025
600452.SH	12/13/2024	SDB3260123128	1,700.00	1.5351	2,469.13	2,609.70	0.0000	4.5800	50.0000	0.0000	(0.9424)	(0.1087)	0.0000	3	(1.0511)	01/06/2025
600452.SH	12/13/2024	SDB3260123128	400.00	1.5351	580.97	614.05	0.0000	4.5800	50.0000	0.0000	(0.2217)	(0.0256)	0.0000	3	(0.2473)	01/06/2025
600452.SH	12/13/2024	SDB3260123128	1,000.00	1.5351	1,452.43	1,535.12	0.0000	4.5800	50.0000	0.0000	(0.5543)	(0.0640)	0.0000	3	(0.6183)	01/06/2025
600452.SH	12/13/2024	SDB3260123128	7,800.00	1.5351	11,328.95	11,973.90	0.0000	4.5800	50.0000	0.0000	(4.3239)	(0.4989)	0.0000	3	(4.8228)	01/06/2025
600452.SH	12/13/2024	SDB3260123128	4,400.00	1.5351	6,390.69	6,754.51	0.0000	4.5800	50.0000	0.0000	(2.4391)	(0.2814)	0.0000	3	(2.7206)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHONGQING FULING ELECTRIC POWER INDUSTRIAL CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600452.SH	12/13/2024	SDB3260123128	500.00	1.5351	726.22	767.56	0.0000	4.5800	50.0000	0.0000	(0.2772)	(0.0320)	0.0000	3	(0.3092)	01/06/2025
600452.SH	12/13/2024	SDB3260123128	1,000.00	1.5351	1,452.43	1,535.12	0.0000	4.5800	50.0000	0.0000	(0.5543)	(0.0640)	0.0000	3	(0.6183)	01/06/2025
600452.SH	12/13/2024	SDB3260123128	10,100.00	1.5351	14,669.54	15,504.67	0.0000	4.5800	50.0000	0.0000	(5.5989)	(0.6460)	0.0000	3	(6.2449)	01/06/2025
600452.SH	12/13/2024	SDB3260123128	3,500.00	1.5351	5,083.51	5,372.91	0.0000	4.5800	50.0000	0.0000	(1.9402)	(0.2239)	0.0000	3	(2.1641)	01/06/2025
600452.SH	12/13/2024	SDB3260123128	1,400.00	1.5351	2,033.40	2,149.16	0.0000	4.5800	50.0000	0.0000	(0.7761)	(0.0895)	0.0000	3	(0.8656)	01/06/2025
600452.SH	12/13/2024	SDB3260123128	1,000.00	1.5351	1,452.43	1,535.12	0.0000	4.5800	50.0000	0.0000	(0.5543)	(0.0640)	0.0000	3	(0.6183)	01/06/2025
600452.SH	12/13/2024	SDB3260123128	8,500.00	1.5351	12,345.66	13,048.49	0.0000	4.5800	50.0000	0.0000	(4.7119)	(0.5437)	0.0000	3	(5.2556)	01/06/2025
600452.SH	12/13/2024	SDB3260123128	24,900.00	1.5351	36,165.51	38,224.39	0.0000	4.5800	50.0000	0.0000	(13.8032)	(1.5927)	0.0000	3	(15.3959)	01/06/2025
600452.SH	12/13/2024	SDB3260123128	2,800.00	1.5351	4,066.80	4,298.32	0.0000	4.5800	50.0000	0.0000	(1.5522)	(0.1791)	0.0000	3	(1.7313)	01/06/2025
600452.SH	12/13/2024	SDB3260123128	6,200.00	1.5351	9,005.07	9,517.72	0.0000	4.5800	50.0000	0.0000	(3.4369)	(0.3966)	0.0000	3	(3.8335)	01/06/2025
600452.SH	12/13/2024	SDB3260123128	5,500.00	1.5351	7,988.37	8,443.14	0.0000	4.5800	50.0000	0.0000	(3.0489)	(0.3518)	0.0000	3	(3.4007)	01/06/2025
600452.SH	12/13/2024	SDB3260123128	5,200.00	1.5351	7,552.64	7,982.60	0.0000	4.5800	50.0000	0.0000	(2.8826)	(0.3326)	0.0000	3	(3.2152)	01/06/2025
600452.SH	12/13/2024	SDB3260123128	700.00	1.5351	1,016.70	1,074.58	0.0000	4.5800	50.0000	0.0000	(0.3880)	(0.0448)	0.0000	3	(0.4328)	01/06/2025
600452.SH	12/13/2024	SDB3260123128	1,700.00	1.5351	2,469.13	2,609.70	0.0000	4.5800	50.0000	0.0000	(0.9424)	(0.1087)	0.0000	3	(1.0511)	01/06/2025
600452.SH	12/13/2024	SDB3260123128	18,300.00	1.5351	26,579.47	28,092.62	0.0000	4.5800	50.0000	0.0000	(10.1445)	(1.1705)	0.0000	3	(11.3150)	01/06/2025
600452.SH	12/13/2024	SDB3260123128	11,100.00	1.5351	16,121.97	17,039.79	0.0000	4.5800	50.0000	0.0000	(6.1532)	(0.7100)	0.0000	3	(6.8632)	01/06/2025
600452.SH	12/13/2024	SDB3260123128	7,300.00	1.5351	10,602.74	11,206.35	0.0000	4.5800	50.0000	0.0000	(4.0467)	(0.4669)	0.0000	3	(4.5136)	01/06/2025
600452.SH	12/13/2024	SDB3260123128	14,800.00	1.5351	21,495.96	22,719.72	0.0000	4.5800	50.0000	0.0000	(8.2043)	(0.9467)	0.0000	3	(9.1509)	01/06/2025
600452.SH	12/13/2024	SDB3260123128	3,200.00	1.5351	4,647.78	4,912.37	0.0000	4.5800	50.0000	0.0000	(1.7739)	(0.2047)	0.0000	3	(1.9786)	01/06/2025
600452.SH	12/13/2024	SDB3260123128	10,100.00	1.5351	14,669.54	15,504.67	0.0000	4.5800	50.0000	0.0000	(5.5989)	(0.6460)	0.0000	3	(6.2449)	01/06/2025
600452.SH	12/13/2024	SDB3260123128	9,300.00	1.5351	13,507.60	14,276.58	0.0000	4.5800	50.0000	0.0000	(5.1554)	(0.5949)	0.0000	3	(5.7503)	01/06/2025
600452.SH	12/13/2024	SDB3260123128	17,900.00	1.5351	25,998.50	27,478.58	0.0000	4.5800	50.0000	0.0000	(9.9228)	(1.1449)	0.0000	3	(11.0677)	01/06/2025
600452.SH	12/13/2024	SDB3260123128	68,000.00	1.5351	98,765.24	104,387.89	0.0000	4.5800	50.0000	0.0000	(37.6954)	(4.3495)	0.0000	3	(42.0449)	01/06/2025
600452.SH	12/13/2024	SDB3260123128	15,900.00	1.5351	23,093.64	24,408.34	0.0000	4.5800	50.0000	0.0000	(8.8141)	(1.0170)	0.0000	3	(9.8311)	01/06/2025
600452.SH	12/13/2024	SDB3260123128	400.00	1.5351	580.97	614.05	0.0000	4.5800	50.0000	0.0000	(0.2217)	(0.0256)	0.0000	3	(0.2473)	01/06/2025
600452.SH	12/13/2024	SDB3260123128	200.00	1.5351	290.49	307.02	0.0000	4.5800	50.0000	0.0000	(0.1109)	(0.0128)	0.0000	3	(0.1237)	01/06/2025
600452.SH	12/13/2024	SDB3260123128	1,100.00	1.5351	1,597.67	1,688.63	0.0000	4.5800	50.0000	0.0000	(0.6098)	(0.0704)	0.0000	3	(0.6801)	01/06/2025
600452.SH	12/13/2024	SDB3260123128	900.00	1.5351	1,307.19	1,381.60	0.0000	4.5800	50.0000	0.0000	(0.4989)	(0.0576)	0.0000	3	(0.5565)	01/06/2025
600452.SH	12/13/2024	SDB3260123128	500.00	1.5351	726.22	767.56	0.0000	4.5800	50.0000	0.0000	(0.2772)	(0.0320)	0.0000	3	(0.3092)	01/06/2025
600452.SH	12/13/2024	SDB3260123128	500.00	1.5351	726.22	767.56	0.0000	4.5800	50.0000	0.0000	(0.2772)	(0.0320)	0.0000	3	(0.3092)	01/06/2025
600452.SH	12/13/2024	SDB3260123128	1,700.00	1.5351	2,469.13	2,609.70	0.0000	4.5800	50.0000	0.0000	(0.9424)	(0.1087)	0.0000	3	(1.0511)	01/06/2025
600452.SH	12/13/2024	SDB3260123128	4,500.00	1.5351	6,535.94	6,908.02	0.0000	4.5800	50.0000	0.0000	(2.4945)	(0.2878)	0.0000	3	(2.7824)	01/06/2025
600452.SH	12/13/2024	SDB3260123128	6,800.00	1.5351	9,876.52	10,438.79	0.0000	4.5800	50.0000	0.0000	(3.7695)	(0.4349)	0.0000	3	(4.2045)	01/06/2025
600452.SH	12/13/2024	SDB3260123128	2,000.00	1.5351	2,904.86	3,070.23	0.0000	4.5800	50.0000	0.0000	(1.1087)	(0.1279)	0.0000	3	(1.2366)	01/06/2025
600452.SH	12/13/2024	SDB3260123128	28,400.00	1.5351	41,249.01	43,597.29	0.0000	4.5800	50.0000	0.0000	(15.7434)	(1.8166)	0.0000	3	(17.5599)	01/06/2025
600452.SH	12/13/2024	SDB3260123128	8,200.00	1.5351	11,909.93	12,587.95	0.0000	4.5800	50.0000	0.0000	(4.5456)	(0.5245)	0.0000	3	(5.0701)	01/06/2025
600452.SH	12/13/2024	SDB3260123128	2,100.00	1.5351	3,050.10	3,223.74	0.0000	4.5800	50.0000	0.0000	(1.1641)	(0.1343)	0.0000	3	(1.2984)	01/06/2025
600452.SH	12/13/2024	SDB3260123128	4,200.00	1.5351	6,100.21	6,447.49	0.0000	4.5800	50.0000	0.0000	(2.3282)	(0.2686)	0.0000	3	(2.5969)	01/06/2025
600452.SH	12/13/2024	SDB3260123128	39,000.00	1.5351	56,644.77	59,869.52	0.0000	4.5800	50.0000	0.0000	(21.6194)	(2.4946)	0.0000	3	(24.1140)	01/06/2025
600452.SH	12/13/2024	SDB3260123128	28,700.00	1.5351	41,684.74	44,057.83	0.0000	4.5800	50.0000	0.0000	(15.9097)	(1.8357)	0.0000	3	(17.7454)	01/06/2025
600452.SH	12/13/2024	SDB3260123128	8,800.00	1.5351	12,781.38	13,509.02	0.0000	4.5800	50.0000	0.0000	(4.8782)	(0.5629)	0.0000	3	(5.4411)	01/06/2025
600452.SH	12/13/2024	SDB3260123128	25,100.00	1.5351	36,455.99	38,531.41	0.0000	4.5800	50.0000	0.0000	(13.9140)	(1.6055)	0.0000	3	(15.5195)	01/06/2025
600452.SH	12/13/2024	SDB3260123128	25,000.00	1.5351	36,310.75	38,377.90	0.0000	4.5800	50.0000	0.0000	(13.8586)	(1.5991)	0.0000	3	(15.4577)	01/06/2025
600452.SH	12/13/2024	SDB3260123128	3,000.00	1.5351	4,357.29	4,605.35	0.0000	4.5800	50.0000	0.0000	(1.6630)	(0.1919)	0.0000	3	(1.8549)	01/06/2025
600452.SH	12/13/2024	SDB3260123128	5,000.00	1.5351	7,262.15	7,675.58	0.0000	4.5800	50.0000	0.0000	(2.7717)	(0.3198)	0.0000	3	(3.0915)	01/06/2025
600452.SH	12/13/2024	SDB3260123128	6,400.00	1.5351	9,295.55	9,824.74	0.0000	4.5800	50.0000	0.0000	(3.5478)	(0.4094)	0.0000	3	(3.9572)	01/06/2025
600452.SH	12/12/2024	SDB3260123128	100.00	1.5017	145.24	150.17	0.0000	4.5800	50.0000	0.0000	(0.0185)	(0.0021)	0.0000	1	(0.0206)	01/06/2025
600452.SH	12/12/2024	SDB3260123128	9,700.00	1.5017	14,088.57	14,566.56	0.0000	4.5800	50.0000	0.0000	(1.7924)	(0.2023)	0.0000	1	(1.9947)	01/06/2025
600452.SH	12/12/2024	SDB3260123128	19,200.00	1.5017	27,886.66	28,832.77	0.0000	4.5800	50.0000	0.0000	(3.5478)	(0.4005)	0.0000	1	(3.9483)	01/06/2025
600452.SH	12/12/2024	SDB3260123128	3,500.00	1.5017	5,083.51	5,255.97	0.0000	4.5800	50.0000	0.0000	(0.6467)	(0.0730)	0.0000	1	(0.7197)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHONGQING FULING ELECTRIC POWER INDUSTRIAL CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600452.SH	12/12/2024	SDB3260123128	1,700.00	1.5017	2,469.13	2,552.90	0.0000	4.5800	50.0000	0.0000	(0.3141)	(0.0355)	0.0000	1	(0.3496)	01/06/2025
600452.SH	12/12/2024	SDB3260123128	400.00	1.5017	580.97	600.68	0.0000	4.5800	50.0000	0.0000	(0.0739)	(0.0083)	0.0000	1	(0.0823)	01/06/2025
600452.SH	12/12/2024	SDB3260123128	1,000.00	1.5017	1,452.43	1,501.71	0.0000	4.5800	50.0000	0.0000	(0.1848)	(0.0209)	0.0000	1	(0.2056)	01/06/2025
600452.SH	12/12/2024	SDB3260123128	7,800.00	1.5017	11,328.95	11,713.31	0.0000	4.5800	50.0000	0.0000	(1.4413)	(0.1627)	0.0000	1	(1.6040)	01/06/2025
600452.SH	12/12/2024	SDB3260123128	4,400.00	1.5017	6,390.69	6,607.51	0.0000	4.5800	50.0000	0.0000	(0.8130)	(0.0918)	0.0000	1	(0.9048)	01/06/2025
600452.SH	12/12/2024	SDB3260123128	500.00	1.5017	726.22	750.85	0.0000	4.5800	50.0000	0.0000	(0.0924)	(0.0104)	0.0000	1	(0.1028)	01/06/2025
600452.SH	12/12/2024	SDB3260123128	1,000.00	1.5017	1,452.43	1,501.71	0.0000	4.5800	50.0000	0.0000	(0.1848)	(0.0209)	0.0000	1	(0.2056)	01/06/2025
600452.SH	12/12/2024	SDB3260123128	10,100.00	1.5017	14,669.54	15,167.24	0.0000	4.5800	50.0000	0.0000	(1.8663)	(0.2107)	0.0000	1	(2.0769)	01/06/2025
600452.SH	12/12/2024	SDB3260123128	3,500.00	1.5017	5,083.51	5,255.97	0.0000	4.5800	50.0000	0.0000	(0.6467)	(0.0730)	0.0000	1	(0.7197)	01/06/2025
600452.SH	12/12/2024	SDB3260123128	1,400.00	1.5017	2,033.40	2,102.39	0.0000	4.5800	50.0000	0.0000	(0.2587)	(0.0292)	0.0000	1	(0.2879)	01/06/2025
600452.SH	12/12/2024	SDB3260123128	1,000.00	1.5017	1,452.43	1,501.71	0.0000	4.5800	50.0000	0.0000	(0.1848)	(0.0209)	0.0000	1	(0.2056)	01/06/2025
600452.SH	12/12/2024	SDB3260123128	8,500.00	1.5017	12,345.66	12,764.51	0.0000	4.5800	50.0000	0.0000	(1.5706)	(0.1773)	0.0000	1	(1.7479)	01/06/2025
600452.SH	12/12/2024	SDB3260123128	24,900.00	1.5017	36,165.51	37,392.50	0.0000	4.5800	50.0000	0.0000	(4.6011)	(0.5193)	0.0000	1	(5.1204)	01/06/2025
600452.SH	12/12/2024	SDB3260123128	2,800.00	1.5017	4,066.80	4,204.78	0.0000	4.5800	50.0000	0.0000	(0.5174)	(0.0584)	0.0000	1	(0.5758)	01/06/2025
600452.SH	12/12/2024	SDB3260123128	6,200.00	1.5017	9,005.07	9,310.58	0.0000	4.5800	50.0000	0.0000	(1.1456)	(0.1293)	0.0000	1	(1.2750)	01/06/2025
600452.SH	12/12/2024	SDB3260123128	5,500.00	1.5017	7,988.37	8,259.39	0.0000	4.5800	50.0000	0.0000	(1.0163)	(0.1147)	0.0000	1	(1.1310)	01/06/2025
600452.SH	12/12/2024	SDB3260123128	5,200.00	1.5017	7,552.64	7,808.88	0.0000	4.5800	50.0000	0.0000	(0.9609)	(0.1085)	0.0000	1	(1.0693)	01/06/2025
600452.SH	12/12/2024	SDB3260123128	700.00	1.5017	1,016.70	1,051.19	0.0000	4.5800	50.0000	0.0000	(0.1293)	(0.0146)	0.0000	1	(0.1439)	01/06/2025
600452.SH	12/12/2024	SDB3260123128	1,700.00	1.5017	2,469.13	2,552.90	0.0000	4.5800	50.0000	0.0000	(0.3141)	(0.0355)	0.0000	1	(0.3496)	01/06/2025
600452.SH	12/12/2024	SDB3260123128	18,300.00	1.5017	26,579.47	27,481.24	0.0000	4.5800	50.0000	0.0000	(3.3815)	(0.3817)	0.0000	1	(3.7632)	01/06/2025
600452.SH	12/12/2024	SDB3260123128	11,100.00	1.5017	16,121.97	16,668.95	0.0000	4.5800	50.0000	0.0000	(2.0511)	(0.2315)	0.0000	1	(2.2826)	01/06/2025
600452.SH	12/12/2024	SDB3260123128	7,300.00	1.5017	10,602.74	10,962.46	0.0000	4.5800	50.0000	0.0000	(1.3489)	(0.1523)	0.0000	1	(1.5012)	01/06/2025
600452.SH	12/12/2024	SDB3260123128	14,800.00	1.5017	21,495.96	22,225.26	0.0000	4.5800	50.0000	0.0000	(2.7348)	(0.3087)	0.0000	1	(3.0434)	01/06/2025
600452.SH	12/12/2024	SDB3260123128	3,200.00	1.5017	4,647.78	4,805.46	0.0000	4.5800	50.0000	0.0000	(0.5913)	(0.0667)	0.0000	1	(0.6580)	01/06/2025
600452.SH	12/12/2024	SDB3260123128	10,100.00	1.5017	14,669.54	15,167.24	0.0000	4.5800	50.0000	0.0000	(1.8663)	(0.2107)	0.0000	1	(2.0769)	01/06/2025
600452.SH	12/12/2024	SDB3260123128	9,300.00	1.5017	13,507.60	13,965.88	0.0000	4.5800	50.0000	0.0000	(1.7185)	(0.1940)	0.0000	1	(1.9124)	01/06/2025
600452.SH	12/12/2024	SDB3260123128	17,900.00	1.5017	25,998.50	26,880.56	0.0000	4.5800	50.0000	0.0000	(3.3076)	(0.3733)	0.0000	1	(3.6809)	01/06/2025
600452.SH	12/12/2024	SDB3260123128	68,000.00	1.5017	98,765.24	102,116.08	0.0000	4.5800	50.0000	0.0000	(12.5651)	(1.4183)	0.0000	1	(13.9834)	01/06/2025
600452.SH	12/12/2024	SDB3260123128	15,900.00	1.5017	23,093.64	23,877.14	0.0000	4.5800	50.0000	0.0000	(2.9380)	(0.3316)	0.0000	1	(3.2697)	01/06/2025
600452.SH	12/12/2024	SDB3260123128	400.00	1.5017	580.97	600.68	0.0000	4.5800	50.0000	0.0000	(0.0739)	(0.0083)	0.0000	1	(0.0823)	01/06/2025
600452.SH	12/12/2024	SDB3260123128	200.00	1.5017	290.49	300.34	0.0000	4.5800	50.0000	0.0000	(0.0370)	(0.0042)	0.0000	1	(0.0411)	01/06/2025
600452.SH	12/12/2024	SDB3260123128	1,100.00	1.5017	1,597.67	1,651.88	0.0000	4.5800	50.0000	0.0000	(0.2033)	(0.0229)	0.0000	1	(0.2262)	01/06/2025
600452.SH	12/12/2024	SDB3260123128	900.00	1.5017	1,307.19	1,351.54	0.0000	4.5800	50.0000	0.0000	(0.1663)	(0.0188)	0.0000	1	(0.1851)	01/06/2025
600452.SH	12/12/2024	SDB3260123128	500.00	1.5017	726.22	750.85	0.0000	4.5800	50.0000	0.0000	(0.0924)	(0.0104)	0.0000	1	(0.1028)	01/06/2025
600452.SH	12/12/2024	SDB3260123128	500.00	1.5017	726.22	750.85	0.0000	4.5800	50.0000	0.0000	(0.0924)	(0.0104)	0.0000	1	(0.1028)	01/06/2025
600452.SH	12/12/2024	SDB3260123128	1,700.00	1.5017	2,469.13	2,552.90	0.0000	4.5800	50.0000	0.0000	(0.3141)	(0.0355)	0.0000	1	(0.3496)	01/06/2025
600452.SH	12/12/2024	SDB3260123128	4,500.00	1.5017	6,535.94	6,757.68	0.0000	4.5800	50.0000	0.0000	(0.8315)	(0.0939)	0.0000	1	(0.9254)	01/06/2025
600452.SH	12/12/2024	SDB3260123128	6,800.00	1.5017	9,876.52	10,211.61	0.0000	4.5800	50.0000	0.0000	(1.2565)	(0.1418)	0.0000	1	(1.3983)	01/06/2025
600452.SH	12/12/2024	SDB3260123128	2,000.00	1.5017	2,904.86	3,003.41	0.0000	4.5800	50.0000	0.0000	(0.3696)	(0.0417)	0.0000	1	(0.4113)	01/06/2025
600452.SH	12/12/2024	SDB3260123128	28,400.00	1.5017	41,249.01	42,648.48	0.0000	4.5800	50.0000	0.0000	(5.2478)	(0.5923)	0.0000	1	(5.8401)	01/06/2025
600452.SH	12/12/2024	SDB3260123128	8,200.00	1.5017	11,909.93	12,314.00	0.0000	4.5800	50.0000	0.0000	(1.5152)	(0.1710)	0.0000	1	(1.6862)	01/06/2025
600452.SH	12/12/2024	SDB3260123128	2,100.00	1.5017	3,050.10	3,153.58	0.0000	4.5800	50.0000	0.0000	(0.3880)	(0.0438)	0.0000	1	(0.4318)	01/06/2025
600452.SH	12/12/2024	SDB3260123128	4,200.00	1.5017	6,100.21	6,307.17	0.0000	4.5800	50.0000	0.0000	(0.7761)	(0.0876)	0.0000	1	(0.8637)	01/06/2025
600452.SH	12/12/2024	SDB3260123128	39,000.00	1.5017	56,644.77	58,566.57	0.0000	4.5800	50.0000	0.0000	(7.2065)	(0.8134)	0.0000	1	(8.0199)	01/06/2025
600452.SH	12/12/2024	SDB3260123128	28,700.00	1.5017	41,684.74	43,098.99	0.0000	4.5800	50.0000	0.0000	(5.3032)	(0.5986)	0.0000	1	(5.9018)	01/06/2025
600452.SH	12/12/2024	SDB3260123128	8,800.00	1.5017	12,781.38	13,215.02	0.0000	4.5800	50.0000	0.0000	(1.6261)	(0.1835)	0.0000	1	(1.8096)	01/06/2025
600452.SH	12/12/2024	SDB3260123128	25,100.00	1.5017	36,455.99	37,692.85	0.0000	4.5800	50.0000	0.0000	(4.6380)	(0.5235)	0.0000	1	(5.1615)	01/06/2025
600452.SH	12/12/2024	SDB3260123128	25,000.00	1.5017	36,310.75	37,542.67	0.0000	4.5800	50.0000	0.0000	(4.6195)	(0.5214)	0.0000	1	(5.1410)	01/06/2025
600452.SH	12/12/2024	SDB3260123128	3,000.00	1.5017	4,357.29	4,505.12	0.0000	4.5800	50.0000	0.0000	(0.5543)	(0.0626)	0.0000	1	(0.6169)	01/06/2025
600452.SH	12/12/2024	SDB3260123128	5,000.00	1.5017	7,262.15	7,508.53	0.0000	4.5800	50.0000	0.0000	(0.9239)	(0.1043)	0.0000	1	(1.0282)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHONGQING FULING ELECTRIC POWER INDUSTRIAL CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600452.SH	12/12/2024	SDB3260123128	6,400.00	1.5017	9,295.55	9,610.92	0.0000	4.5800	50.0000	0.0000	(1.1826)	(0.1335)	0.0000	1	(1.3161)	01/06/2025
600452.SH	12/11/2024	SDB3260123128	100.00	1.4828	145.24	148.28	0.0000	4.5800	50.0000	0.0000	(0.0185)	(0.0021)	0.0000	1	(0.0205)	01/06/2025
600452.SH	12/11/2024	SDB3260123128	9,700.00	1.4828	14,088.57	14,383.13	0.0000	4.5800	50.0000	0.0000	(1.7924)	(0.1998)	0.0000	1	(1.9921)	01/06/2025
600452.SH	12/11/2024	SDB3260123128	19,200.00	1.4828	27,886.66	28,469.70	0.0000	4.5800	50.0000	0.0000	(3.5478)	(0.3954)	0.0000	1	(3.9432)	01/06/2025
600452.SH	12/11/2024	SDB3260123128	3,500.00	1.4828	5,083.51	5,189.79	0.0000	4.5800	50.0000	0.0000	(0.6467)	(0.0721)	0.0000	1	(0.7188)	01/06/2025
600452.SH	12/11/2024	SDB3260123128	1,700.00	1.4828	2,469.13	2,520.75	0.0000	4.5800	50.0000	0.0000	(0.3141)	(0.0350)	0.0000	1	(0.3491)	01/06/2025
600452.SH	12/11/2024	SDB3260123128	400.00	1.4828	580.97	593.12	0.0000	4.5800	50.0000	0.0000	(0.0739)	(0.0082)	0.0000	1	(0.0822)	01/06/2025
600452.SH	12/11/2024	SDB3260123128	1,000.00	1.4828	1,452.43	1,482.80	0.0000	4.5800	50.0000	0.0000	(0.1848)	(0.0206)	0.0000	1	(0.2054)	01/06/2025
600452.SH	12/11/2024	SDB3260123128	7,800.00	1.4828	11,328.95	11,565.82	0.0000	4.5800	50.0000	0.0000	(1.4413)	(0.1606)	0.0000	1	(1.6019)	01/06/2025
600452.SH	12/11/2024	SDB3260123128	4,400.00	1.4828	6,390.69	6,524.31	0.0000	4.5800	50.0000	0.0000	(0.8130)	(0.0906)	0.0000	1	(0.9037)	01/06/2025
600452.SH	12/11/2024	SDB3260123128	500.00	1.4828	726.22	741.40	0.0000	4.5800	50.0000	0.0000	(0.0924)	(0.0103)	0.0000	1	(0.1027)	01/06/2025
600452.SH	12/11/2024	SDB3260123128	1,000.00	1.4828	1,452.43	1,482.80	0.0000	4.5800	50.0000	0.0000	(0.1848)	(0.0206)	0.0000	1	(0.2054)	01/06/2025
600452.SH	12/11/2024	SDB3260123128	10,100.00	1.4828	14,669.54	14,976.25	0.0000	4.5800	50.0000	0.0000	(1.8663)	(0.2080)	0.0000	1	(2.0743)	01/06/2025
600452.SH	12/11/2024	SDB3260123128	3,500.00	1.4828	5,083.51	5,189.79	0.0000	4.5800	50.0000	0.0000	(0.6467)	(0.0721)	0.0000	1	(0.7188)	01/06/2025
600452.SH	12/11/2024	SDB3260123128	1,400.00	1.4828	2,033.40	2,075.92	0.0000	4.5800	50.0000	0.0000	(0.2587)	(0.0288)	0.0000	1	(0.2875)	01/06/2025
600452.SH	12/11/2024	SDB3260123128	1,000.00	1.4828	1,452.43	1,482.80	0.0000	4.5800	50.0000	0.0000	(0.1848)	(0.0206)	0.0000	1	(0.2054)	01/06/2025
600452.SH	12/11/2024	SDB3260123128	8,500.00	1.4828	12,345.66	12,603.77	0.0000	4.5800	50.0000	0.0000	(1.5706)	(0.1751)	0.0000	1	(1.7457)	01/06/2025
600452.SH	12/11/2024	SDB3260123128	24,900.00	1.4828	36,165.51	36,921.65	0.0000	4.5800	50.0000	0.0000	(4.6011)	(0.5128)	0.0000	1	(5.1139)	01/06/2025
600452.SH	12/11/2024	SDB3260123128	2,800.00	1.4828	4,066.80	4,151.83	0.0000	4.5800	50.0000	0.0000	(0.5174)	(0.0577)	0.0000	1	(0.5751)	01/06/2025
600452.SH	12/11/2024	SDB3260123128	6,200.00	1.4828	9,005.07	9,193.34	0.0000	4.5800	50.0000	0.0000	(1.1456)	(0.1277)	0.0000	1	(1.2733)	01/06/2025
600452.SH	12/11/2024	SDB3260123128	5,500.00	1.4828	7,988.37	8,155.38	0.0000	4.5800	50.0000	0.0000	(1.1333)	(0.1133)	0.0000	1	(1.1296)	01/06/2025
600452.SH	12/11/2024	SDB3260123128	5,200.00	1.4828	7,552.64	7,710.54	0.0000	4.5800	50.0000	0.0000	(0.9609)	(0.1071)	0.0000	1	(1.0680)	01/06/2025
600452.SH	12/11/2024	SDB3260123128	700.00	1.4828	1,016.70	1,037.96	0.0000	4.5800	50.0000	0.0000	(0.1293)	(0.0144)	0.0000	1	(0.1438)	01/06/2025
600452.SH	12/11/2024	SDB3260123128	1,700.00	1.4828	2,469.13	2,520.75	0.0000	4.5800	50.0000	0.0000	(0.3141)	(0.0350)	0.0000	1	(0.3491)	01/06/2025
600452.SH	12/11/2024	SDB3260123128	18,300.00	1.4828	26,579.47	27,135.19	0.0000	4.5800	50.0000	0.0000	(3.3815)	(0.3769)	0.0000	1	(3.7584)	01/06/2025
600452.SH	12/11/2024	SDB3260123128	11,100.00	1.4828	16,121.97	16,459.05	0.0000	4.5800	50.0000	0.0000	(2.0511)	(0.2286)	0.0000	1	(2.2797)	01/06/2025
600452.SH	12/11/2024	SDB3260123128	7,300.00	1.4828	10,602.74	10,824.42	0.0000	4.5800	50.0000	0.0000	(1.3489)	(0.1503)	0.0000	1	(1.4992)	01/06/2025
600452.SH	12/11/2024	SDB3260123128	14,800.00	1.4828	21,495.96	21,945.40	0.0000	4.5800	50.0000	0.0000	(2.7348)	(0.3048)	0.0000	1	(3.0396)	01/06/2025
600452.SH	12/11/2024	SDB3260123128	3,200.00	1.4828	4,647.78	4,744.95	0.0000	4.5800	50.0000	0.0000	(0.5913)	(0.0659)	0.0000	1	(0.6572)	01/06/2025
600452.SH	12/11/2024	SDB3260123128	10,100.00	1.4828	14,669.54	14,976.25	0.0000	4.5800	50.0000	0.0000	(1.8663)	(0.2080)	0.0000	1	(2.0743)	01/06/2025
600452.SH	12/11/2024	SDB3260123128	9,300.00	1.4828	13,507.60	13,790.01	0.0000	4.5800	50.0000	0.0000	(1.7185)	(0.1915)	0.0000	1	(1.9100)	01/06/2025
600452.SH	12/11/2024	SDB3260123128	17,900.00	1.4828	25,998.50	26,542.07	0.0000	4.5800	50.0000	0.0000	(3.3076)	(0.3686)	0.0000	1	(3.6762)	01/06/2025
600452.SH	12/11/2024	SDB3260123128	68,000.00	1.4828	98,765.24	100,830.20	0.0000	4.5800	50.0000	0.0000	(12.5651)	(1.4004)	0.0000	1	(13.9656)	01/06/2025
600452.SH	12/11/2024	SDB3260123128	15,900.00	1.4828	23,093.64	23,576.47	0.0000	4.5800	50.0000	0.0000	(2.9380)	(0.3275)	0.0000	1	(3.2655)	01/06/2025
600452.SH	12/11/2024	SDB3260123128	400.00	1.4828	580.97	593.12	0.0000	4.5800	50.0000	0.0000	(0.0739)	(0.0082)	0.0000	1	(0.0822)	01/06/2025
600452.SH	12/11/2024	SDB3260123128	200.00	1.4828	290.49	296.56	0.0000	4.5800	50.0000	0.0000	(0.0370)	(0.0041)	0.0000	1	(0.0411)	01/06/2025
600452.SH	12/11/2024	SDB3260123128	1,100.00	1.4828	1,597.67	1,631.08	0.0000	4.5800	50.0000	0.0000	(0.2033)	(0.0227)	0.0000	1	(0.2259)	01/06/2025
600452.SH	12/11/2024	SDB3260123128	900.00	1.4828	1,307.19	1,334.52	0.0000	4.5800	50.0000	0.0000	(0.1663)	(0.0185)	0.0000	1	(0.1848)	01/06/2025
600452.SH	12/11/2024	SDB3260123128	500.00	1.4828	726.22	741.40	0.0000	4.5800	50.0000	0.0000	(0.0924)	(0.0103)	0.0000	1	(0.1027)	01/06/2025
600452.SH	12/11/2024	SDB3260123128	500.00	1.4828	726.22	741.40	0.0000	4.5800	50.0000	0.0000	(0.0924)	(0.0103)	0.0000	1	(0.1027)	01/06/2025
600452.SH	12/11/2024	SDB3260123128	1,700.00	1.4828	2,469.13	2,520.75	0.0000	4.5800	50.0000	0.0000	(0.3141)	(0.0350)	0.0000	1	(0.3491)	01/06/2025
600452.SH	12/11/2024	SDB3260123128	4,500.00	1.4828	6,535.94	6,672.59	0.0000	4.5800	50.0000	0.0000	(0.8315)	(0.0927)	0.0000	1	(0.9242)	01/06/2025
600452.SH	12/11/2024	SDB3260123128	6,800.00	1.4828	9,876.52	10,083.02	0.0000	4.5800	50.0000	0.0000	(1.2565)	(0.1400)	0.0000	1	(1.3966)	01/06/2025
600452.SH	12/11/2024	SDB3260123128	2,000.00	1.4828	2,904.86	2,965.59	0.0000	4.5800	50.0000	0.0000	(0.3696)	(0.0412)	0.0000	1	(0.4108)	01/06/2025
600452.SH	12/11/2024	SDB3260123128	28,400.00	1.4828	41,249.01	42,111.43	0.0000	4.5800	50.0000	0.0000	(5.2478)	(0.5849)	0.0000	1	(5.8327)	01/06/2025
600452.SH	12/11/2024	SDB3260123128	8,200.00	1.4828	11,909.93	12,158.94	0.0000	4.5800	50.0000	0.0000	(1.5152)	(0.1689)	0.0000	1	(1.6841)	01/06/2025
600452.SH	12/11/2024	SDB3260123128	2,100.00	1.4828	3,050.10	3,113.87	0.0000	4.5800	50.0000	0.0000	(0.3880)	(0.0432)	0.0000	1	(0.4313)	01/06/2025
600452.SH	12/11/2024	SDB3260123128	4,200.00	1.4828	6,100.21	6,227.75	0.0000	4.5800	50.0000	0.0000	(0.7761)	(0.0865)	0.0000	1	(0.8626)	01/06/2025
600452.SH	12/11/2024	SDB3260123128	39,000.00	1.4828	56,644.77	57,829.08	0.0000	4.5800	50.0000	0.0000	(7.2065)	(0.8032)	0.0000	1	(8.0097)	01/06/2025
600452.SH	12/11/2024	SDB3260123128	28,700.00	1.4828	41,684.74	42,556.27	0.0000	4.5800	50.0000	0.0000	(5.3032)	(0.5911)	0.0000	1	(5.8943)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHONGQING FULING ELECTRIC POWER INDUSTRIAL CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600452.SH	12/11/2024	SDB3260123128	8,800.00	1.4828	12,781.38	13,048.61	0.0000	4.5800	50.0000	0.0000	(1.6261)	(0.1812)	0.0000	1	(1.8073)	01/06/2025
600452.SH	12/11/2024	SDB3260123128	25,100.00	1.4828	36,455.99	37,218.20	0.0000	4.5800	50.0000	0.0000	(4.6380)	(0.5169)	0.0000	1	(5.1549)	01/06/2025
600452.SH	12/11/2024	SDB3260123128	25,000.00	1.4828	36,310.75	37,069.92	0.0000	4.5800	50.0000	0.0000	(4.6195)	(0.5149)	0.0000	1	(5.1344)	01/06/2025
600452.SH	12/11/2024	SDB3260123128	3,000.00	1.4828	4,357.29	4,448.39	0.0000	4.5800	50.0000	0.0000	(0.5543)	(0.0618)	0.0000	1	(0.6161)	01/06/2025
600452.SH	12/11/2024	SDB3260123128	5,000.00	1.4828	7,262.15	7,413.98	0.0000	4.5800	50.0000	0.0000	(0.9239)	(0.1030)	0.0000	1	(1.0269)	01/06/2025
600452.SH	12/11/2024	SDB3260123128	6,400.00	1.4828	9,295.55	9,489.90	0.0000	4.5800	50.0000	0.0000	(1.1826)	(0.1318)	0.0000	1	(1.3144)	01/06/2025
600452.SH	12/10/2024	SDB3260123128	100.00	1.4803	145.24	148.03	0.0000	4.5800	50.0000	0.0000	(0.0185)	(0.0021)	0.0000	1	(0.0205)	01/06/2025
600452.SH	12/10/2024	SDB3260123128	9,700.00	1.4803	14,088.57	14,358.81	0.0000	4.5800	50.0000	0.0000	(1.7924)	(0.1994)	0.0000	1	(1.9918)	01/06/2025
600452.SH	12/10/2024	SDB3260123128	19,200.00	1.4803	27,886.66	28,421.57	0.0000	4.5800	50.0000	0.0000	(3.5478)	(0.3947)	0.0000	1	(3.9425)	01/06/2025
600452.SH	12/10/2024	SDB3260123128	3,500.00	1.4803	5,083.51	5,181.02	0.0000	4.5800	50.0000	0.0000	(0.6467)	(0.0720)	0.0000	1	(0.7187)	01/06/2025
600452.SH	12/10/2024	SDB3260123128	1,700.00	1.4803	2,469.13	2,516.49	0.0000	4.5800	50.0000	0.0000	(0.3141)	(0.0350)	0.0000	1	(0.3491)	01/06/2025
600452.SH	12/10/2024	SDB3260123128	400.00	1.4803	580.97	592.12	0.0000	4.5800	50.0000	0.0000	(0.0739)	(0.0082)	0.0000	1	(0.0821)	01/06/2025
600452.SH	12/10/2024	SDB3260123128	1,000.00	1.4803	1,452.43	1,480.29	0.0000	4.5800	50.0000	0.0000	(0.1848)	(0.0206)	0.0000	1	(0.2053)	01/06/2025
600452.SH	12/10/2024	SDB3260123128	7,800.00	1.4803	11,328.95	11,546.26	0.0000	4.5800	50.0000	0.0000	(1.4413)	(0.1604)	0.0000	1	(1.6017)	01/06/2025
600452.SH	12/10/2024	SDB3260123128	4,400.00	1.4803	6,390.69	6,513.28	0.0000	4.5800	50.0000	0.0000	(0.8130)	(0.0905)	0.0000	1	(0.9035)	01/06/2025
600452.SH	12/10/2024	SDB3260123128	500.00	1.4803	726.22	740.14	0.0000	4.5800	50.0000	0.0000	(0.0924)	(0.0103)	0.0000	1	(0.1027)	01/06/2025
600452.SH	12/10/2024	SDB3260123128	1,000.00	1.4803	1,452.43	1,480.29	0.0000	4.5800	50.0000	0.0000	(0.1848)	(0.0206)	0.0000	1	(0.2053)	01/06/2025
600452.SH	12/10/2024	SDB3260123128	10,100.00	1.4803	14,669.54	14,950.93	0.0000	4.5800	50.0000	0.0000	(1.8663)	(0.2077)	0.0000	1	(2.0739)	01/06/2025
600452.SH	12/10/2024	SDB3260123128	3,500.00	1.4803	5,083.51	5,181.02	0.0000	4.5800	50.0000	0.0000	(0.6467)	(0.0720)	0.0000	1	(0.7187)	01/06/2025
600452.SH	12/10/2024	SDB3260123128	1,400.00	1.4803	2,033.40	2,072.41	0.0000	4.5800	50.0000	0.0000	(0.2587)	(0.0288)	0.0000	1	(0.2875)	01/06/2025
600452.SH	12/10/2024	SDB3260123128	1,000.00	1.4803	1,452.43	1,480.29	0.0000	4.5800	50.0000	0.0000	(0.1848)	(0.0206)	0.0000	1	(0.2053)	01/06/2025
600452.SH	12/10/2024	SDB3260123128	8,500.00	1.4803	12,345.66	12,582.47	0.0000	4.5800	50.0000	0.0000	(1.5706)	(0.1748)	0.0000	1	(1.7454)	01/06/2025
600452.SH	12/10/2024	SDB3260123128	24,900.00	1.4803	36,165.51	36,859.22	0.0000	4.5800	50.0000	0.0000	(4.6011)	(0.5119)	0.0000	1	(5.1130)	01/06/2025
600452.SH	12/10/2024	SDB3260123128	2,800.00	1.4803	4,066.80	4,144.81	0.0000	4.5800	50.0000	0.0000	(0.5174)	(0.0576)	0.0000	1	(0.5750)	01/06/2025
600452.SH	12/10/2024	SDB3260123128	6,200.00	1.4803	9,005.07	9,177.80	0.0000	4.5800	50.0000	0.0000	(1.1456)	(0.1275)	0.0000	1	(1.2731)	01/06/2025
600452.SH	12/10/2024	SDB3260123128	5,500.00	1.4803	7,988.37	8,141.60	0.0000	4.5800	50.0000	0.0000	(1.0163)	(0.1131)	0.0000	1	(1.1294)	01/06/2025
600452.SH	12/10/2024	SDB3260123128	5,200.00	1.4803	7,552.64	7,697.51	0.0000	4.5800	50.0000	0.0000	(0.9609)	(0.1069)	0.0000	1	(1.0678)	01/06/2025
600452.SH	12/10/2024	SDB3260123128	700.00	1.4803	1,016.70	1,036.20	0.0000	4.5800	50.0000	0.0000	(0.1293)	(0.0144)	0.0000	1	(0.1437)	01/06/2025
600452.SH	12/10/2024	SDB3260123128	1,700.00	1.4803	2,469.13	2,516.49	0.0000	4.5800	50.0000	0.0000	(0.3141)	(0.0350)	0.0000	1	(0.3491)	01/06/2025
600452.SH	12/10/2024	SDB3260123128	18,300.00	1.4803	26,579.47	27,089.31	0.0000	4.5800	50.0000	0.0000	(3.3815)	(0.3762)	0.0000	1	(3.7577)	01/06/2025
600452.SH	12/10/2024	SDB3260123128	11,100.00	1.4803	16,121.97	16,431.22	0.0000	4.5800	50.0000	0.0000	(2.0511)	(0.2282)	0.0000	1	(2.2793)	01/06/2025
600452.SH	12/10/2024	SDB3260123128	7,300.00	1.4803	10,602.74	10,806.12	0.0000	4.5800	50.0000	0.0000	(1.3489)	(0.1501)	0.0000	1	(1.4990)	01/06/2025
600452.SH	12/10/2024	SDB3260123128	14,800.00	1.4803	21,495.96	21,908.29	0.0000	4.5800	50.0000	0.0000	(2.7348)	(0.3043)	0.0000	1	(3.0390)	01/06/2025
600452.SH	12/10/2024	SDB3260123128	3,200.00	1.4803	4,647.78	4,736.93	0.0000	4.5800	50.0000	0.0000	(0.5913)	(0.0658)	0.0000	1	(0.6571)	01/06/2025
600452.SH	12/10/2024	SDB3260123128	10,100.00	1.4803	14,669.54	14,950.93	0.0000	4.5800	50.0000	0.0000	(1.8663)	(0.2077)	0.0000	1	(2.0739)	01/06/2025
600452.SH	12/10/2024	SDB3260123128	9,300.00	1.4803	13,507.60	13,766.70	0.0000	4.5800	50.0000	0.0000	(1.7185)	(0.1912)	0.0000	1	(1.9097)	01/06/2025
600452.SH	12/10/2024	SDB3260123128	17,900.00	1.4803	25,998.50	26,497.19	0.0000	4.5800	50.0000	0.0000	(3.3076)	(0.3680)	0.0000	1	(3.6756)	01/06/2025
600452.SH	12/10/2024	SDB3260123128	68,000.00	1.4803	98,765.24	100,659.72	0.0000	4.5800	50.0000	0.0000	(12.5651)	(1.3981)	0.0000	1	(13.9632)	01/06/2025
600452.SH	12/10/2024	SDB3260123128	15,900.00	1.4803	23,093.64	23,536.61	0.0000	4.5800	50.0000	0.0000	(2.9380)	(0.3269)	0.0000	1	(3.2649)	01/06/2025
600452.SH	12/10/2024	SDB3260123128	400.00	1.4803	580.97	592.12	0.0000	4.5800	50.0000	0.0000	(0.0739)	(0.0082)	0.0000	1	(0.0821)	01/06/2025
600452.SH	12/10/2024	SDB3260123128	200.00	1.4803	290.49	296.06	0.0000	4.5800	50.0000	0.0000	(0.0370)	(0.0041)	0.0000	1	(0.0411)	01/06/2025
600452.SH	12/10/2024	SDB3260123128	1,100.00	1.4803	1,597.67	1,628.32	0.0000	4.5800	50.0000	0.0000	(0.2033)	(0.0226)	0.0000	1	(0.2259)	01/06/2025
600452.SH	12/10/2024	SDB3260123128	900.00	1.4803	1,307.19	1,332.26	0.0000	4.5800	50.0000	0.0000	(0.1663)	(0.0185)	0.0000	1	(0.1848)	01/06/2025
600452.SH	12/10/2024	SDB3260123128	500.00	1.4803	726.22	740.14	0.0000	4.5800	50.0000	0.0000	(0.0924)	(0.0103)	0.0000	1	(0.1027)	01/06/2025
600452.SH	12/10/2024	SDB3260123128	500.00	1.4803	726.22	740.14	0.0000	4.5800	50.0000	0.0000	(0.0924)	(0.0103)	0.0000	1	(0.1027)	01/06/2025
600452.SH	12/10/2024	SDB3260123128	1,700.00	1.4803	2,469.13	2,516.49	0.0000	4.5800	50.0000	0.0000	(0.3141)	(0.0350)	0.0000	1	(0.3491)	01/06/2025
600452.SH	12/10/2024	SDB3260123128	4,500.00	1.4803	6,535.94	6,661.31	0.0000	4.5800	50.0000	0.0000	(0.8315)	(0.0925)	0.0000	1	(0.9240)	01/06/2025
600452.SH	12/10/2024	SDB3260123128	6,800.00	1.4803	9,876.52	10,065.97	0.0000	4.5800	50.0000	0.0000	(1.2565)	(0.1398)	0.0000	1	(1.3963)	01/06/2025
600452.SH	12/10/2024	SDB3260123128	2,000.00	1.4803	2,904.86	2,960.58	0.0000	4.5800	50.0000	0.0000	(0.3696)	(0.0411)	0.0000	1	(0.4107)	01/06/2025
600452.SH	12/10/2024	SDB3260123128	28,400.00	1.4803	41,249.01	42,040.24	0.0000	4.5800	50.0000	0.0000	(5.2478)	(0.5839)	0.0000	1	(5.8317)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHONGQING FULING ELECTRIC POWER INDUSTRIAL CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600452.SH	12/10/2024	SDB3260123128	8,200.00	1.4803	11,909.93	12,138.38	0.0000	4.5800	50.0000	0.0000	(1.5152)	(0.1686)	0.0000	1	(1.6838)	01/06/2025
600452.SH	12/10/2024	SDB3260123128	2,100.00	1.4803	3,050.10	3,108.61	0.0000	4.5800	50.0000	0.0000	(0.3880)	(0.0432)	0.0000	1	(0.4312)	01/06/2025
600452.SH	12/10/2024	SDB3260123128	4,200.00	1.4803	6,100.21	6,217.22	0.0000	4.5800	50.0000	0.0000	(0.7761)	(0.0864)	0.0000	1	(0.8624)	01/06/2025
600452.SH	12/10/2024	SDB3260123128	39,000.00	1.4803	56,644.77	57,731.31	0.0000	4.5800	50.0000	0.0000	(7.2065)	(0.8018)	0.0000	1	(8.0083)	01/06/2025
600452.SH	12/10/2024	SDB3260123128	28,700.00	1.4803	41,684.74	42,484.32	0.0000	4.5800	50.0000	0.0000	(5.3032)	(0.5901)	0.0000	1	(5.8933)	01/06/2025
600452.SH	12/10/2024	SDB3260123128	8,800.00	1.4803	12,781.38	13,026.55	0.0000	4.5800	50.0000	0.0000	(1.6261)	(0.1809)	0.0000	1	(1.8070)	01/06/2025
600452.SH	12/10/2024	SDB3260123128	25,100.00	1.4803	36,455.99	37,155.28	0.0000	4.5800	50.0000	0.0000	(4.6380)	(0.5160)	0.0000	1	(5.1541)	01/06/2025
600452.SH	12/10/2024	SDB3260123128	25,000.00	1.4803	36,310.75	37,007.25	0.0000	4.5800	50.0000	0.0000	(4.6195)	(0.5140)	0.0000	1	(5.1335)	01/06/2025
600452.SH	12/10/2024	SDB3260123128	3,000.00	1.4803	4,357.29	4,440.87	0.0000	4.5800	50.0000	0.0000	(0.5543)	(0.0617)	0.0000	1	(0.6160)	01/06/2025
600452.SH	12/10/2024	SDB3260123128	5,000.00	1.4803	7,262.15	7,401.45	0.0000	4.5800	50.0000	0.0000	(0.9239)	(0.1028)	0.0000	1	(1.0267)	01/06/2025
600452.SH	12/10/2024	SDB3260123128	6,400.00	1.4803	9,295.55	9,473.86	0.0000	4.5800	50.0000	0.0000	(1.1826)	(0.1316)	0.0000	1	(1.3142)	01/06/2025
600452.SH	12/09/2024	SDB3260123128	100.00	1.4990	145.24	149.90	0.0000	4.5800	50.0000	0.0000	(0.0185)	(0.0021)	0.0000	1	(0.0206)	01/06/2025
600452.SH	12/09/2024	SDB3260123128	9,700.00	1.4990	14,088.57	14,540.01	0.0000	4.5800	50.0000	0.0000	(1.7924)	(0.2019)	0.0000	1	(1.9943)	01/06/2025
600452.SH	12/09/2024	SDB3260123128	19,200.00	1.4990	27,886.66	28,780.22	0.0000	4.5800	50.0000	0.0000	(3.5478)	(0.3997)	0.0000	1	(3.9475)	01/06/2025
600452.SH	12/09/2024	SDB3260123128	3,500.00	1.4990	5,083.51	5,246.40	0.0000	4.5800	50.0000	0.0000	(0.6467)	(0.0729)	0.0000	1	(0.7196)	01/06/2025
600452.SH	12/09/2024	SDB3260123128	1,700.00	1.4990	2,469.13	2,548.25	0.0000	4.5800	50.0000	0.0000	(0.3141)	(0.0354)	0.0000	1	(0.3495)	01/06/2025
600452.SH	12/09/2024	SDB3260123128	400.00	1.4990	580.97	599.59	0.0000	4.5800	50.0000	0.0000	(0.0739)	(0.0083)	0.0000	1	(0.0822)	01/06/2025
600452.SH	12/09/2024	SDB3260123128	1,000.00	1.4990	1,452.43	1,498.97	0.0000	4.5800	50.0000	0.0000	(0.1848)	(0.0208)	0.0000	1	(0.2056)	01/06/2025
600452.SH	12/09/2024	SDB3260123128	7,800.00	1.4990	11,328.95	11,691.97	0.0000	4.5800	50.0000	0.0000	(1.4413)	(0.1624)	0.0000	1	(1.6037)	01/06/2025
600452.SH	12/09/2024	SDB3260123128	4,400.00	1.4990	6,390.69	6,595.47	0.0000	4.5800	50.0000	0.0000	(0.8130)	(0.0916)	0.0000	1	(0.9046)	01/06/2025
600452.SH	12/09/2024	SDB3260123128	500.00	1.4990	726.22	749.49	0.0000	4.5800	50.0000	0.0000	(0.0924)	(0.0104)	0.0000	1	(0.1028)	01/06/2025
600452.SH	12/09/2024	SDB3260123128	1,000.00	1.4990	1,452.43	1,498.97	0.0000	4.5800	50.0000	0.0000	(0.1848)	(0.0208)	0.0000	1	(0.2056)	01/06/2025
600452.SH	12/09/2024	SDB3260123128	10,100.00	1.4990	14,669.54	15,139.60	0.0000	4.5800	50.0000	0.0000	(1.8663)	(0.2103)	0.0000	1	(2.0766)	01/06/2025
600452.SH	12/09/2024	SDB3260123128	3,500.00	1.4990	5,083.51	5,246.40	0.0000	4.5800	50.0000	0.0000	(0.6467)	(0.0729)	0.0000	1	(0.7196)	01/06/2025
600452.SH	12/09/2024	SDB3260123128	1,400.00	1.4990	2,033.40	2,098.56	0.0000	4.5800	50.0000	0.0000	(0.2587)	(0.0291)	0.0000	1	(0.2878)	01/06/2025
600452.SH	12/09/2024	SDB3260123128	1,000.00	1.4990	1,452.43	1,498.97	0.0000	4.5800	50.0000	0.0000	(0.1848)	(0.0208)	0.0000	1	(0.2056)	01/06/2025
600452.SH	12/09/2024	SDB3260123128	8,500.00	1.4990	12,345.66	12,741.24	0.0000	4.5800	50.0000	0.0000	(1.5706)	(0.1770)	0.0000	1	(1.7476)	01/06/2025
600452.SH	12/09/2024	SDB3260123128	24,900.00	1.4990	36,165.51	37,324.35	0.0000	4.5800	50.0000	0.0000	(4.6011)	(0.5184)	0.0000	1	(5.1194)	01/06/2025
600452.SH	12/09/2024	SDB3260123128	2,800.00	1.4990	4,066.80	4,197.12	0.0000	4.5800	50.0000	0.0000	(0.5174)	(0.0583)	0.0000	1	(0.5757)	01/06/2025
600452.SH	12/09/2024	SDB3260123128	6,200.00	1.4990	9,005.07	9,293.61	0.0000	4.5800	50.0000	0.0000	(1.1456)	(0.1291)	0.0000	1	(1.2747)	01/06/2025
600452.SH	12/09/2024	SDB3260123128	5,500.00	1.4990	7,988.37	8,244.33	0.0000	4.5800	50.0000	0.0000	(1.0163)	(0.1145)	0.0000	1	(1.1308)	01/06/2025
600452.SH	12/09/2024	SDB3260123128	5,200.00	1.4990	7,552.64	7,794.64	0.0000	4.5800	50.0000	0.0000	(0.9609)	(0.1083)	0.0000	1	(1.0691)	01/06/2025
600452.SH	12/09/2024	SDB3260123128	700.00	1.4990	1,016.70	1,049.28	0.0000	4.5800	50.0000	0.0000	(0.1293)	(0.0146)	0.0000	1	(0.1439)	01/06/2025
600452.SH	12/09/2024	SDB3260123128	1,700.00	1.4990	2,469.13	2,548.25	0.0000	4.5800	50.0000	0.0000	(0.3141)	(0.0354)	0.0000	1	(0.3495)	01/06/2025
600452.SH	12/09/2024	SDB3260123128	18,300.00	1.4990	26,579.47	27,431.15	0.0000	4.5800	50.0000	0.0000	(3.3815)	(0.3810)	0.0000	1	(3.7625)	01/06/2025
600452.SH	12/09/2024	SDB3260123128	11,100.00	1.4990	16,121.97	16,638.57	0.0000	4.5800	50.0000	0.0000	(2.0511)	(0.2311)	0.0000	1	(2.2822)	01/06/2025
600452.SH	12/09/2024	SDB3260123128	7,300.00	1.4990	10,602.74	10,942.48	0.0000	4.5800	50.0000	0.0000	(1.3489)	(0.1520)	0.0000	1	(1.5009)	01/06/2025
600452.SH	12/09/2024	SDB3260123128	14,800.00	1.4990	21,495.96	22,184.76	0.0000	4.5800	50.0000	0.0000	(2.7348)	(0.3081)	0.0000	1	(3.0429)	01/06/2025
600452.SH	12/09/2024	SDB3260123128	3,200.00	1.4990	4,647.78	4,796.70	0.0000	4.5800	50.0000	0.0000	(0.5913)	(0.0666)	0.0000	1	(0.6579)	01/06/2025
600452.SH	12/09/2024	SDB3260123128	10,100.00	1.4990	14,669.54	15,139.60	0.0000	4.5800	50.0000	0.0000	(1.8663)	(0.2103)	0.0000	1	(2.0766)	01/06/2025
600452.SH	12/09/2024	SDB3260123128	9,300.00	1.4990	13,507.60	13,940.42	0.0000	4.5800	50.0000	0.0000	(1.7185)	(0.1936)	0.0000	1	(1.9121)	01/06/2025
600452.SH	12/09/2024	SDB3260123128	17,900.00	1.4990	25,998.50	26,831.56	0.0000	4.5800	50.0000	0.0000	(3.3076)	(0.3727)	0.0000	1	(3.6802)	01/06/2025
600452.SH	12/09/2024	SDB3260123128	68,000.00	1.4990	98,765.24	101,929.96	0.0000	4.5800	50.0000	0.0000	(12.5651)	(1.4157)	0.0000	1	(13.9808)	01/06/2025
600452.SH	12/09/2024	SDB3260123128	15,900.00	1.4990	23,093.64	23,833.62	0.0000	4.5800	50.0000	0.0000	(2.9380)	(0.3310)	0.0000	1	(3.2690)	01/06/2025
600452.SH	12/09/2024	SDB3260123128	400.00	1.4990	580.97	599.59	0.0000	4.5800	50.0000	0.0000	(0.0739)	(0.0083)	0.0000	1	(0.0822)	01/06/2025
600452.SH	12/09/2024	SDB3260123128	200.00	1.4990	290.49	299.79	0.0000	4.5800	50.0000	0.0000	(0.0370)	(0.0042)	0.0000	1	(0.0411)	01/06/2025
600452.SH	12/09/2024	SDB3260123128	1,100.00	1.4990	1,597.67	1,648.87	0.0000	4.5800	50.0000	0.0000	(0.2033)	(0.0229)	0.0000	1	(0.2262)	01/06/2025
600452.SH	12/09/2024	SDB3260123128	900.00	1.4990	1,307.19	1,349.07	0.0000	4.5800	50.0000	0.0000	(0.1663)	(0.0187)	0.0000	1	(0.1850)	01/06/2025
600452.SH	12/09/2024	SDB3260123128	500.00	1.4990	726.22	749.49	0.0000	4.5800	50.0000	0.0000	(0.0924)	(0.0104)	0.0000	1	(0.1028)	01/06/2025
600452.SH	12/09/2024	SDB3260123128	500.00	1.4990	726.22	749.49	0.0000	4.5800	50.0000	0.0000	(0.0924)	(0.0104)	0.0000	1	(0.1028)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHONGQING FULING ELECTRIC POWER INDUSTRIAL CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600452.SH	12/09/2024	SDB3260123128	1,700.00	1.4990	2,469.13	2,548.25	0.0000	4.5800	50.0000	0.0000	(0.3141)	(0.0354)	0.0000	1	(0.3495)	01/06/2025
600452.SH	12/09/2024	SDB3260123128	4,500.00	1.4990	6,535.94	6,745.36	0.0000	4.5800	50.0000	0.0000	(0.8315)	(0.0937)	0.0000	1	(0.9252)	01/06/2025
600452.SH	12/09/2024	SDB3260123128	6,800.00	1.4990	9,876.52	10,193.00	0.0000	4.5800	50.0000	0.0000	(1.2565)	(0.1416)	0.0000	1	(1.3981)	01/06/2025
600452.SH	12/09/2024	SDB3260123128	2,000.00	1.4990	2,904.86	2,997.94	0.0000	4.5800	50.0000	0.0000	(0.3696)	(0.0416)	0.0000	1	(0.4112)	01/06/2025
600452.SH	12/09/2024	SDB3260123128	28,400.00	1.4990	41,249.01	42,570.75	0.0000	4.5800	50.0000	0.0000	(5.2478)	(0.5913)	0.0000	1	(5.8391)	01/06/2025
600452.SH	12/09/2024	SDB3260123128	8,200.00	1.4990	11,909.93	12,291.55	0.0000	4.5800	50.0000	0.0000	(1.5152)	(0.1707)	0.0000	1	(1.6859)	01/06/2025
600452.SH	12/09/2024	SDB3260123128	2,100.00	1.4990	3,050.10	3,147.84	0.0000	4.5800	50.0000	0.0000	(0.3880)	(0.0437)	0.0000	1	(0.4318)	01/06/2025
600452.SH	12/09/2024	SDB3260123128	4,200.00	1.4990	6,100.21	6,295.67	0.0000	4.5800	50.0000	0.0000	(0.7761)	(0.0874)	0.0000	1	(0.8635)	01/06/2025
600452.SH	12/09/2024	SDB3260123128	39,000.00	1.4990	56,644.77	58,459.83	0.0000	4.5800	50.0000	0.0000	(7.2065)	(0.8119)	0.0000	1	(8.0184)	01/06/2025
600452.SH	12/09/2024	SDB3260123128	28,700.00	1.4990	41,684.74	43,020.44	0.0000	4.5800	50.0000	0.0000	(5.3032)	(0.5975)	0.0000	1	(5.9007)	01/06/2025
600452.SH	12/09/2024	SDB3260123128	8,800.00	1.4990	12,781.38	13,190.94	0.0000	4.5800	50.0000	0.0000	(1.6261)	(0.1832)	0.0000	1	(1.8093)	01/06/2025
600452.SH	12/09/2024	SDB3260123128	25,100.00	1.4990	36,455.99	37,624.15	0.0000	4.5800	50.0000	0.0000	(4.6380)	(0.5226)	0.0000	1	(5.1606)	01/06/2025
600452.SH	12/09/2024	SDB3260123128	25,000.00	1.4990	36,310.75	37,474.25	0.0000	4.5800	50.0000	0.0000	(4.6195)	(0.5205)	0.0000	1	(5.1400)	01/06/2025
600452.SH	12/09/2024	SDB3260123128	3,000.00	1.4990	4,357.29	4,496.91	0.0000	4.5800	50.0000	0.0000	(0.5543)	(0.0625)	0.0000	1	(0.6168)	01/06/2025
600452.SH	12/09/2024	SDB3260123128	5,000.00	1.4990	7,262.15	7,494.85	0.0000	4.5800	50.0000	0.0000	(0.9239)	(0.1041)	0.0000	1	(1.0280)	01/06/2025
600452.SH	12/09/2024	SDB3260123128	6,400.00	1.4990	9,295.55	9,593.41	0.0000	4.5800	50.0000	0.0000	(1.1826)	(0.1332)	0.0000	1	(1.3158)	01/06/2025
600452.SH	12/06/2024	SDB3260123128	100.00	1.4837	145.24	148.37	0.0000	4.5800	50.0000	0.0000	(0.0554)	(0.0062)	0.0000	3	(0.0616)	01/06/2025
600452.SH	12/06/2024	SDB3260123128	9,700.00	1.4837	14,088.57	14,391.53	0.0000	4.5800	50.0000	0.0000	(5.3771)	(0.5996)	0.0000	3	(5.9768)	01/06/2025
600452.SH	12/06/2024	SDB3260123128	19,200.00	1.4837	27,886.66	28,486.33	0.0000	4.5800	50.0000	0.0000	(10.6434)	(1.1869)	0.0000	3	(11.8303)	01/06/2025
600452.SH	12/06/2024	SDB3260123128	3,500.00	1.4837	5,083.51	5,192.82	0.0000	4.5800	50.0000	0.0000	(1.9402)	(0.2164)	0.0000	3	(2.1566)	01/06/2025
600452.SH	12/06/2024	SDB3260123128	1,700.00	1.4837	2,469.13	2,522.23	0.0000	4.5800	50.0000	0.0000	(0.9424)	(0.1051)	0.0000	3	(1.0475)	01/06/2025
600452.SH	12/06/2024	SDB3260123128	400.00	1.4837	580.97	593.47	0.0000	4.5800	50.0000	0.0000	(0.2217)	(0.0247)	0.0000	3	(0.2465)	01/06/2025
600452.SH	12/06/2024	SDB3260123128	1,000.00	1.4837	1,452.43	1,483.66	0.0000	4.5800	50.0000	0.0000	(0.5543)	(0.0618)	0.0000	3	(0.6162)	01/06/2025
600452.SH	12/06/2024	SDB3260123128	7,800.00	1.4837	11,328.95	11,572.57	0.0000	4.5800	50.0000	0.0000	(4.3239)	(0.4822)	0.0000	3	(4.8061)	01/06/2025
600452.SH	12/06/2024	SDB3260123128	4,400.00	1.4837	6,390.69	6,528.12	0.0000	4.5800	50.0000	0.0000	(2.4391)	(0.2720)	0.0000	3	(2.7111)	01/06/2025
600452.SH	12/06/2024	SDB3260123128	500.00	1.4837	726.22	741.83	0.0000	4.5800	50.0000	0.0000	(0.2772)	(0.0309)	0.0000	3	(0.3081)	01/06/2025
600452.SH	12/06/2024	SDB3260123128	1,000.00	1.4837	1,452.43	1,483.66	0.0000	4.5800	50.0000	0.0000	(0.5543)	(0.0618)	0.0000	3	(0.6162)	01/06/2025
600452.SH	12/06/2024	SDB3260123128	10,100.00	1.4837	14,669.54	14,985.00	0.0000	4.5800	50.0000	0.0000	(5.5989)	(0.6244)	0.0000	3	(6.2233)	01/06/2025
600452.SH	12/06/2024	SDB3260123128	3,500.00	1.4837	5,083.51	5,192.82	0.0000	4.5800	50.0000	0.0000	(1.9402)	(0.2164)	0.0000	3	(2.1566)	01/06/2025
600452.SH	12/06/2024	SDB3260123128	1,400.00	1.4837	2,033.40	2,077.13	0.0000	4.5800	50.0000	0.0000	(0.7761)	(0.0865)	0.0000	3	(0.8626)	01/06/2025
600452.SH	12/06/2024	SDB3260123128	1,000.00	1.4837	1,452.43	1,483.66	0.0000	4.5800	50.0000	0.0000	(0.5543)	(0.0618)	0.0000	3	(0.6162)	01/06/2025
600452.SH	12/06/2024	SDB3260123128	8,500.00	1.4837	12,345.66	12,611.14	0.0000	4.5800	50.0000	0.0000	(4.7119)	(0.5255)	0.0000	3	(5.2374)	01/06/2025
600452.SH	12/06/2024	SDB3260123128	24,900.00	1.4837	36,165.51	36,943.21	0.0000	4.5800	50.0000	0.0000	(13.8032)	(1.5393)	0.0000	3	(15.3425)	01/06/2025
600452.SH	12/06/2024	SDB3260123128	2,800.00	1.4837	4,066.80	4,154.26	0.0000	4.5800	50.0000	0.0000	(1.5522)	(0.1731)	0.0000	3	(1.7253)	01/06/2025
600452.SH	12/06/2024	SDB3260123128	6,200.00	1.4837	9,005.07	9,198.71	0.0000	4.5800	50.0000	0.0000	(3.4369)	(0.3833)	0.0000	3	(3.8202)	01/06/2025
600452.SH	12/06/2024	SDB3260123128	5,500.00	1.4837	7,988.37	8,160.15	0.0000	4.5800	50.0000	0.0000	(3.0489)	(0.3400)	0.0000	3	(3.3889)	01/06/2025
600452.SH	12/06/2024	SDB3260123128	5,200.00	1.4837	7,552.64	7,715.05	0.0000	4.5800	50.0000	0.0000	(2.8826)	(0.3215)	0.0000	3	(3.2040)	01/06/2025
600452.SH	12/06/2024	SDB3260123128	700.00	1.4837	1,016.70	1,038.56	0.0000	4.5800	50.0000	0.0000	(0.3880)	(0.0433)	0.0000	3	(0.4313)	01/06/2025
600452.SH	12/06/2024	SDB3260123128	1,700.00	1.4837	2,469.13	2,522.23	0.0000	4.5800	50.0000	0.0000	(0.9424)	(0.1051)	0.0000	3	(1.0475)	01/06/2025
600452.SH	12/06/2024	SDB3260123128	18,300.00	1.4837	26,579.47	27,151.03	0.0000	4.5800	50.0000	0.0000	(10.1445)	(1.1313)	0.0000	3	(11.2758)	01/06/2025
600452.SH	12/06/2024	SDB3260123128	11,100.00	1.4837	16,121.97	16,468.66	0.0000	4.5800	50.0000	0.0000	(6.1532)	(0.6862)	0.0000	3	(6.8394)	01/06/2025
600452.SH	12/06/2024	SDB3260123128	7,300.00	1.4837	10,602.74	10,830.74	0.0000	4.5800	50.0000	0.0000	(4.0467)	(0.4513)	0.0000	3	(4.4980)	01/06/2025
600452.SH	12/06/2024	SDB3260123128	14,800.00	1.4837	21,495.96	21,958.21	0.0000	4.5800	50.0000	0.0000	(8.2043)	(0.9149)	0.0000	3	(9.1192)	01/06/2025
600452.SH	12/06/2024	SDB3260123128	3,200.00	1.4837	4,647.78	4,747.72	0.0000	4.5800	50.0000	0.0000	(1.7739)	(0.1978)	0.0000	3	(1.9717)	01/06/2025
600452.SH	12/06/2024	SDB3260123128	10,100.00	1.4837	14,669.54	14,985.00	0.0000	4.5800	50.0000	0.0000	(5.5989)	(0.6244)	0.0000	3	(6.2233)	01/06/2025
600452.SH	12/06/2024	SDB3260123128	9,300.00	1.4837	13,507.60	13,798.07	0.0000	4.5800	50.0000	0.0000	(5.1554)	(0.5749)	0.0000	3	(5.7303)	01/06/2025
600452.SH	12/06/2024	SDB3260123128	17,900.00	1.4837	25,998.50	26,557.57	0.0000	4.5800	50.0000	0.0000	(9.9228)	(1.1066)	0.0000	3	(11.0293)	01/06/2025
600452.SH	12/06/2024	SDB3260123128	68,000.00	1.4837	98,765.24	100,889.08	0.0000	4.5800	50.0000	0.0000	(37.6954)	(4.2037)	0.0000	3	(41.8991)	01/06/2025
600452.SH	12/06/2024	SDB3260123128	15,900.00	1.4837	23,093.64	23,590.24	0.0000	4.5800	50.0000	0.0000	(8.8141)	(0.9829)	0.0000	3	(9.7970)	01/06/2025
600452.SH	12/06/2024	SDB3260123128	400.00	1.4837	580.97	593.47	0.0000	4.5800	50.0000	0.0000	(0.2217)	(0.0247)	0.0000	3	(0.2465)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHONGQING FULING ELECTRIC POWER INDUSTRIAL CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600452.SH	12/06/2024	SDB3260123128	200.00	1.4837	290.49	296.73	0.0000	4.5800	50.0000	0.0000	(0.1109)	(0.0124)	0.0000	3	(0.1232)	01/06/2025
600452.SH	12/06/2024	SDB3260123128	1,100.00	1.4837	1,597.67	1,632.03	0.0000	4.5800	50.0000	0.0000	(0.6098)	(0.0680)	0.0000	3	(0.6778)	01/06/2025
600452.SH	12/06/2024	SDB3260123128	900.00	1.4837	1,307.19	1,335.30	0.0000	4.5800	50.0000	0.0000	(0.4989)	(0.0556)	0.0000	3	(0.5545)	01/06/2025
600452.SH	12/06/2024	SDB3260123128	500.00	1.4837	726.22	741.83	0.0000	4.5800	50.0000	0.0000	(0.2772)	(0.0309)	0.0000	3	(0.3081)	01/06/2025
600452.SH	12/06/2024	SDB3260123128	500.00	1.4837	726.22	741.83	0.0000	4.5800	50.0000	0.0000	(0.2772)	(0.0309)	0.0000	3	(0.3081)	01/06/2025
600452.SH	12/06/2024	SDB3260123128	1,700.00	1.4837	2,469.13	2,522.23	0.0000	4.5800	50.0000	0.0000	(0.9424)	(0.1051)	0.0000	3	(1.0475)	01/06/2025
600452.SH	12/06/2024	SDB3260123128	4,500.00	1.4837	6,535.94	6,676.48	0.0000	4.5800	50.0000	0.0000	(2.4945)	(0.2782)	0.0000	3	(2.7727)	01/06/2025
600452.SH	12/06/2024	SDB3260123128	6,800.00	1.4837	9,876.52	10,088.91	0.0000	4.5800	50.0000	0.0000	(3.7695)	(0.4204)	0.0000	3	(4.1899)	01/06/2025
600452.SH	12/06/2024	SDB3260123128	2,000.00	1.4837	2,904.86	2,967.33	0.0000	4.5800	50.0000	0.0000	(1.1087)	(0.1236)	0.0000	3	(1.2323)	01/06/2025
600452.SH	12/06/2024	SDB3260123128	28,400.00	1.4837	41,249.01	42,136.03	0.0000	4.5800	50.0000	0.0000	(15.7434)	(1.7557)	0.0000	3	(17.4990)	01/06/2025
600452.SH	12/06/2024	SDB3260123128	8,200.00	1.4837	11,909.93	12,166.04	0.0000	4.5800	50.0000	0.0000	(4.5456)	(0.5069)	0.0000	3	(5.0525)	01/06/2025
600452.SH	12/06/2024	SDB3260123128	2,100.00	1.4837	3,050.10	3,115.69	0.0000	4.5800	50.0000	0.0000	(1.1641)	(0.1298)	0.0000	3	(1.2939)	01/06/2025
600452.SH	12/06/2024	SDB3260123128	4,200.00	1.4837	6,100.21	6,231.38	0.0000	4.5800	50.0000	0.0000	(2.3282)	(0.2596)	0.0000	3	(2.5879)	01/06/2025
600452.SH	12/06/2024	SDB3260123128	39,000.00	1.4837	56,644.77	57,862.86	0.0000	4.5800	50.0000	0.0000	(21.6194)	(2.4110)	0.0000	3	(24.0304)	01/06/2025
600452.SH	12/06/2024	SDB3260123128	28,700.00	1.4837	41,684.74	42,581.13	0.0000	4.5800	50.0000	0.0000	(15.9097)	(1.7742)	0.0000	3	(17.6839)	01/06/2025
600452.SH	12/06/2024	SDB3260123128	8,800.00	1.4837	12,781.38	13,056.23	0.0000	4.5800	50.0000	0.0000	(4.8782)	(0.5440)	0.0000	3	(5.4222)	01/06/2025
600452.SH	12/06/2024	SDB3260123128	25,100.00	1.4837	36,455.99	37,239.94	0.0000	4.5800	50.0000	0.0000	(13.9140)	(1.5517)	0.0000	3	(15.4657)	01/06/2025
600452.SH	12/06/2024	SDB3260123128	25,000.00	1.4837	36,310.75	37,091.57	0.0000	4.5800	50.0000	0.0000	(13.8586)	(1.5455)	0.0000	3	(15.4041)	01/06/2025
600452.SH	12/06/2024	SDB3260123128	3,000.00	1.4837	4,357.29	4,450.99	0.0000	4.5800	50.0000	0.0000	(1.6630)	(0.1855)	0.0000	3	(1.8485)	01/06/2025
600452.SH	12/06/2024	SDB3260123128	5,000.00	1.4837	7,262.15	7,418.31	0.0000	4.5800	50.0000	0.0000	(2.7717)	(0.3091)	0.0000	3	(3.0808)	01/06/2025
600452.SH	12/06/2024	SDB3260123128	6,400.00	1.4837	9,295.55	9,495.44	0.0000	4.5800	50.0000	0.0000	(3.5478)	(0.3956)	0.0000	3	(3.9434)	01/06/2025
600452.SH	12/05/2024	SDB3260123128	100.00	1.4355	145.24	143.55	0.0000	4.5800	50.0000	0.0000	(0.0185)	(0.0020)	0.0000	1	(0.0205)	01/06/2025
600452.SH	12/05/2024	SDB3260123128	9,700.00	1.4355	14,088.57	13,924.56	0.0000	4.5800	50.0000	0.0000	(1.7924)	(0.1934)	0.0000	1	(1.9858)	01/06/2025
600452.SH	12/05/2024	SDB3260123128	19,200.00	1.4355	27,886.66	27,562.02	0.0000	4.5800	50.0000	0.0000	(3.5478)	(0.3828)	0.0000	1	(3.9306)	01/06/2025
600452.SH	12/05/2024	SDB3260123128	3,500.00	1.4355	5,083.51	5,024.33	0.0000	4.5800	50.0000	0.0000	(0.6467)	(0.0698)	0.0000	1	(0.7165)	01/06/2025
600452.SH	12/05/2024	SDB3260123128	1,700.00	1.4355	2,469.13	2,440.39	0.0000	4.5800	50.0000	0.0000	(0.3141)	(0.0339)	0.0000	1	(0.3480)	01/06/2025
600452.SH	12/05/2024	SDB3260123128	400.00	1.4355	580.97	574.21	0.0000	4.5800	50.0000	0.0000	(0.0739)	(0.0080)	0.0000	1	(0.0819)	01/06/2025
600452.SH	12/05/2024	SDB3260123128	1,000.00	1.4355	1,452.43	1,435.52	0.0000	4.5800	50.0000	0.0000	(0.1848)	(0.0199)	0.0000	1	(0.2047)	01/06/2025
600452.SH	12/05/2024	SDB3260123128	7,800.00	1.4355	11,328.95	11,197.07	0.0000	4.5800	50.0000	0.0000	(1.4413)	(0.1555)	0.0000	1	(1.5968)	01/06/2025
600452.SH	12/05/2024	SDB3260123128	4,400.00	1.4355	6,390.69	6,316.30	0.0000	4.5800	50.0000	0.0000	(0.8130)	(0.0877)	0.0000	1	(0.9008)	01/06/2025
600452.SH	12/05/2024	SDB3260123128	500.00	1.4355	726.22	717.76	0.0000	4.5800	50.0000	0.0000	(0.0924)	(0.0100)	0.0000	1	(0.1024)	01/06/2025
600452.SH	12/05/2024	SDB3260123128	1,000.00	1.4355	1,452.43	1,435.52	0.0000	4.5800	50.0000	0.0000	(0.1848)	(0.0199)	0.0000	1	(0.2047)	01/06/2025
600452.SH	12/05/2024	SDB3260123128	10,100.00	1.4355	14,669.54	14,498.77	0.0000	4.5800	50.0000	0.0000	(1.8663)	(0.2014)	0.0000	1	(2.0677)	01/06/2025
600452.SH	12/05/2024	SDB3260123128	3,500.00	1.4355	5,083.51	5,024.33	0.0000	4.5800	50.0000	0.0000	(0.6467)	(0.0698)	0.0000	1	(0.7165)	01/06/2025
600452.SH	12/05/2024	SDB3260123128	1,400.00	1.4355	2,033.40	2,009.73	0.0000	4.5800	50.0000	0.0000	(0.2587)	(0.0279)	0.0000	1	(0.2866)	01/06/2025
600452.SH	12/05/2024	SDB3260123128	1,000.00	1.4355	1,452.43	1,435.52	0.0000	4.5800	50.0000	0.0000	(0.1848)	(0.0199)	0.0000	1	(0.2047)	01/06/2025
600452.SH	12/05/2024	SDB3260123128	8,500.00	1.4355	12,345.66	12,201.94	0.0000	4.5800	50.0000	0.0000	(1.5706)	(0.1695)	0.0000	1	(1.7401)	01/06/2025
600452.SH	12/05/2024	SDB3260123128	24,900.00	1.4355	36,165.51	35,744.50	0.0000	4.5800	50.0000	0.0000	(4.6011)	(0.4965)	0.0000	1	(5.0975)	01/06/2025
600452.SH	12/05/2024	SDB3260123128	2,800.00	1.4355	4,066.80	4,019.46	0.0000	4.5800	50.0000	0.0000	(0.5174)	(0.0558)	0.0000	1	(0.5732)	01/06/2025
600452.SH	12/05/2024	SDB3260123128	6,200.00	1.4355	9,005.07	8,900.24	0.0000	4.5800	50.0000	0.0000	(1.1456)	(0.1236)	0.0000	1	(1.2693)	01/06/2025
600452.SH	12/05/2024	SDB3260123128	5,500.00	1.4355	7,988.37	7,895.37	0.0000	4.5800	50.0000	0.0000	(1.0163)	(0.1097)	0.0000	1	(1.1260)	01/06/2025
600452.SH	12/05/2024	SDB3260123128	5,200.00	1.4355	7,552.64	7,464.71	0.0000	4.5800	50.0000	0.0000	(0.9609)	(0.1037)	0.0000	1	(1.0645)	01/06/2025
600452.SH	12/05/2024	SDB3260123128	700.00	1.4355	1,016.70	1,004.87	0.0000	4.5800	50.0000	0.0000	(0.1293)	(0.0140)	0.0000	1	(0.1433)	01/06/2025
600452.SH	12/05/2024	SDB3260123128	1,700.00	1.4355	2,469.13	2,440.39	0.0000	4.5800	50.0000	0.0000	(0.3141)	(0.0339)	0.0000	1	(0.3480)	01/06/2025
600452.SH	12/05/2024	SDB3260123128	18,300.00	1.4355	26,579.47	26,270.05	0.0000	4.5800	50.0000	0.0000	(3.3815)	(0.3649)	0.0000	1	(3.7464)	01/06/2025
600452.SH	12/05/2024	SDB3260123128	11,100.00	1.4355	16,121.97	15,934.29	0.0000	4.5800	50.0000	0.0000	(2.0511)	(0.2213)	0.0000	1	(2.2724)	01/06/2025
600452.SH	12/05/2024	SDB3260123128	7,300.00	1.4355	10,602.74	10,479.31	0.0000	4.5800	50.0000	0.0000	(1.3489)	(0.1455)	0.0000	1	(1.4944)	01/06/2025
600452.SH	12/05/2024	SDB3260123128	14,800.00	1.4355	21,495.96	21,245.73	0.0000	4.5800	50.0000	0.0000	(2.7348)	(0.2951)	0.0000	1	(3.0298)	01/06/2025
600452.SH	12/05/2024	SDB3260123128	3,200.00	1.4355	4,647.78	4,593.67	0.0000	4.5800	50.0000	0.0000	(0.5913)	(0.0638)	0.0000	1	(0.6551)	01/06/2025
600452.SH	12/05/2024	SDB3260123128	10,100.00	1.4355	14,669.54	14,498.77	0.0000	4.5800	50.0000	0.0000	(1.8663)	(0.2014)	0.0000	1	(2.0677)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHONGQING FULING ELECTRIC POWER INDUSTRIAL CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600452.SH	12/05/2024	SDB3260123128	9,300.00	1.4355	13,507.60	13,350.35	0.0000	4.5800	50.0000	0.0000	(1.7185)	(0.1854)	0.0000	1	(1.9039)	01/06/2025
600452.SH	12/05/2024	SDB3260123128	17,900.00	1.4355	25,998.50	25,695.84	0.0000	4.5800	50.0000	0.0000	(3.3076)	(0.3569)	0.0000	1	(3.6645)	01/06/2025
600452.SH	12/05/2024	SDB3260123128	68,000.00	1.4355	98,765.24	97,615.50	0.0000	4.5800	50.0000	0.0000	(12.5651)	(1.3558)	0.0000	1	(13.9209)	01/06/2025
600452.SH	12/05/2024	SDB3260123128	15,900.00	1.4355	23,093.64	22,824.80	0.0000	4.5800	50.0000	0.0000	(2.9380)	(0.3170)	0.0000	1	(3.2550)	01/06/2025
600452.SH	12/05/2024	SDB3260123128	400.00	1.4355	580.97	574.21	0.0000	4.5800	50.0000	0.0000	(0.0739)	(0.0080)	0.0000	1	(0.0819)	01/06/2025
600452.SH	12/05/2024	SDB3260123128	200.00	1.4355	290.49	287.10	0.0000	4.5800	50.0000	0.0000	(0.0370)	(0.0040)	0.0000	1	(0.0409)	01/06/2025
600452.SH	12/05/2024	SDB3260123128	1,100.00	1.4355	1,597.67	1,579.07	0.0000	4.5800	50.0000	0.0000	(0.2033)	(0.0219)	0.0000	1	(0.2252)	01/06/2025
600452.SH	12/05/2024	SDB3260123128	900.00	1.4355	1,307.19	1,291.97	0.0000	4.5800	50.0000	0.0000	(0.1663)	(0.0179)	0.0000	1	(0.1842)	01/06/2025
600452.SH	12/05/2024	SDB3260123128	500.00	1.4355	726.22	717.76	0.0000	4.5800	50.0000	0.0000	(0.0924)	(0.0100)	0.0000	1	(0.1024)	01/06/2025
600452.SH	12/05/2024	SDB3260123128	500.00	1.4355	726.22	717.76	0.0000	4.5800	50.0000	0.0000	(0.0924)	(0.0100)	0.0000	1	(0.1024)	01/06/2025
600452.SH	12/05/2024	SDB3260123128	1,700.00	1.4355	2,469.13	2,440.39	0.0000	4.5800	50.0000	0.0000	(0.3141)	(0.0339)	0.0000	1	(0.3480)	01/06/2025
600452.SH	12/05/2024	SDB3260123128	4,500.00	1.4355	6,535.94	6,459.85	0.0000	4.5800	50.0000	0.0000	(0.8315)	(0.0897)	0.0000	1	(0.9212)	01/06/2025
600452.SH	12/05/2024	SDB3260123128	6,800.00	1.4355	9,876.52	9,761.55	0.0000	4.5800	50.0000	0.0000	(1.2565)	(0.1356)	0.0000	1	(1.3921)	01/06/2025
600452.SH	12/05/2024	SDB3260123128	2,000.00	1.4355	2,904.86	2,871.04	0.0000	4.5800	50.0000	0.0000	(0.3696)	(0.0399)	0.0000	1	(0.4094)	01/06/2025
600452.SH	12/05/2024	SDB3260123128	28,400.00	1.4355	41,249.01	40,768.82	0.0000	4.5800	50.0000	0.0000	(5.2478)	(0.5662)	0.0000	1	(5.8140)	01/06/2025
600452.SH	12/05/2024	SDB3260123128	8,200.00	1.4355	11,909.93	11,771.28	0.0000	4.5800	50.0000	0.0000	(1.5152)	(0.1635)	0.0000	1	(1.6787)	01/06/2025
600452.SH	12/05/2024	SDB3260123128	2,100.00	1.4355	3,050.10	3,014.60	0.0000	4.5800	50.0000	0.0000	(0.3880)	(0.0419)	0.0000	1	(0.4299)	01/06/2025
600452.SH	12/05/2024	SDB3260123128	4,200.00	1.4355	6,100.21	6,029.19	0.0000	4.5800	50.0000	0.0000	(0.7761)	(0.0837)	0.0000	1	(0.8598)	01/06/2025
600452.SH	12/05/2024	SDB3260123128	39,000.00	1.4355	56,644.77	55,985.36	0.0000	4.5800	50.0000	0.0000	(7.2065)	(0.7776)	0.0000	1	(7.9840)	01/06/2025
600452.SH	12/05/2024	SDB3260123128	28,700.00	1.4355	41,684.74	41,199.48	0.0000	4.5800	50.0000	0.0000	(5.3032)	(0.5722)	0.0000	1	(5.8754)	01/06/2025
600452.SH	12/05/2024	SDB3260123128	8,800.00	1.4355	12,781.38	12,632.59	0.0000	4.5800	50.0000	0.0000	(1.6261)	(0.1755)	0.0000	1	(1.8015)	01/06/2025
600452.SH	12/05/2024	SDB3260123128	25,100.00	1.4355	36,455.99	36,031.60	0.0000	4.5800	50.0000	0.0000	(4.6380)	(0.5004)	0.0000	1	(5.1385)	01/06/2025
600452.SH	12/05/2024	SDB3260123128	25,000.00	1.4355	36,310.75	35,888.05	0.0000	4.5800	50.0000	0.0000	(4.6195)	(0.4984)	0.0000	1	(5.1180)	01/06/2025
600452.SH	12/05/2024	SDB3260123128	3,000.00	1.4355	4,357.29	4,306.57	0.0000	4.5800	50.0000	0.0000	(0.5543)	(0.0598)	0.0000	1	(0.6142)	01/06/2025
600452.SH	12/05/2024	SDB3260123128	5,000.00	1.4355	7,262.15	7,177.61	0.0000	4.5800	50.0000	0.0000	(0.9239)	(0.0997)	0.0000	1	(1.0236)	01/06/2025
600452.SH	12/05/2024	SDB3260123128	6,400.00	1.4355	9,295.55	9,187.34	0.0000	4.5800	50.0000	0.0000	(1.1826)	(0.1276)	0.0000	1	(1.3102)	01/06/2025
600452.SH	12/04/2024	SDB3260123128	100.00	1.4524	145.24	145.24	0.0000	4.5800	50.0000	0.0000	(0.0185)	(0.0020)	0.0000	1	(0.0205)	01/06/2025
600452.SH	12/04/2024	SDB3260123128	9,700.00	1.4524	14,088.57	14,088.57	0.0000	4.5800	50.0000	0.0000	(1.7924)	(0.1957)	0.0000	1	(1.9881)	01/06/2025
600452.SH	12/04/2024	SDB3260123128	19,200.00	1.4524	27,886.66	27,886.66	0.0000	4.5800	50.0000	0.0000	(3.5478)	(0.3873)	0.0000	1	(3.9351)	01/06/2025
600452.SH	12/04/2024	SDB3260123128	3,500.00	1.4524	5,083.51	5,083.51	0.0000	4.5800	50.0000	0.0000	(0.6467)	(0.0706)	0.0000	1	(0.7173)	01/06/2025
600452.SH	12/04/2024	SDB3260123128	1,700.00	1.4524	2,469.13	2,469.13	0.0000	4.5800	50.0000	0.0000	(0.3141)	(0.0343)	0.0000	1	(0.3484)	01/06/2025
600452.SH	12/04/2024	SDB3260123128	400.00	1.4524	580.97	580.97	0.0000	4.5800	50.0000	0.0000	(0.0739)	(0.0081)	0.0000	1	(0.0820)	01/06/2025
600452.SH	12/04/2024	SDB3260123128	1,000.00	1.4524	1,452.43	1,452.43	0.0000	4.5800	50.0000	0.0000	(0.1848)	(0.0202)	0.0000	1	(0.2050)	01/06/2025
600452.SH	12/04/2024	SDB3260123128	7,800.00	1.4524	11,328.95	11,328.95	0.0000	4.5800	50.0000	0.0000	(1.4413)	(0.1573)	0.0000	1	(1.5986)	01/06/2025
600452.SH	12/04/2024	SDB3260123128	4,400.00	1.4524	6,390.69	6,390.69	0.0000	4.5800	50.0000	0.0000	(0.8130)	(0.0888)	0.0000	1	(0.9018)	01/06/2025
600452.SH	12/04/2024	SDB3260123128	500.00	1.4524	726.22	726.22	0.0000	4.5800	50.0000	0.0000	(0.0924)	(0.0101)	0.0000	1	(0.1025)	01/06/2025
600452.SH	12/04/2024	SDB3260123128	1,000.00	1.4524	1,452.43	1,452.43	0.0000	4.5800	50.0000	0.0000	(0.1848)	(0.0202)	0.0000	1	(0.2050)	01/06/2025
600452.SH	12/04/2024	SDB3260123128	10,100.00	1.4524	14,669.54	14,669.54	0.0000	4.5800	50.0000	0.0000	(1.8663)	(0.2037)	0.0000	1	(2.0700)	01/06/2025
600452.SH	12/04/2024	SDB3260123128	3,500.00	1.4524	5,083.51	5,083.51	0.0000	4.5800	50.0000	0.0000	(0.6467)	(0.0706)	0.0000	1	(0.7173)	01/06/2025
600452.SH	12/04/2024	SDB3260123128	1,400.00	1.4524	2,033.40	2,033.40	0.0000	4.5800	50.0000	0.0000	(0.2587)	(0.0282)	0.0000	1	(0.2869)	01/06/2025
600452.SH	12/04/2024	SDB3260123128	1,000.00	1.4524	1,452.43	1,452.43	0.0000	4.5800	50.0000	0.0000	(0.1848)	(0.0202)	0.0000	1	(0.2050)	01/06/2025
600452.SH	12/04/2024	SDB3260123128	8,500.00	1.4524	12,345.66	12,345.66	0.0000	4.5800	50.0000	0.0000	(1.5706)	(0.1715)	0.0000	1	(1.7421)	01/06/2025
600452.SH	12/04/2024	SDB3260123128	24,900.00	1.4524	36,165.51	36,165.51	0.0000	4.5800	50.0000	0.0000	(4.6011)	(0.5023)	0.0000	1	(5.1034)	01/06/2025
600452.SH	12/04/2024	SDB3260123128	2,800.00	1.4524	4,066.80	4,066.80	0.0000	4.5800	50.0000	0.0000	(0.5174)	(0.0565)	0.0000	1	(0.5739)	01/06/2025
600452.SH	12/04/2024	SDB3260123128	6,200.00	1.4524	9,005.07	9,005.07	0.0000	4.5800	50.0000	0.0000	(1.1456)	(0.1251)	0.0000	1	(1.2707)	01/06/2025
600452.SH	12/04/2024	SDB3260123128	5,500.00	1.4524	7,988.37	7,988.37	0.0000	4.5800	50.0000	0.0000	(1.0163)	(0.1109)	0.0000	1	(1.1272)	01/06/2025
600452.SH	12/04/2024	SDB3260123128	5,200.00	1.4524	7,552.64	7,552.64	0.0000	4.5800	50.0000	0.0000	(0.9609)	(0.1049)	0.0000	1	(1.0658)	01/06/2025
600452.SH	12/04/2024	SDB3260123128	700.00	1.4524	1,016.70	1,016.70	0.0000	4.5800	50.0000	0.0000	(0.1293)	(0.0141)	0.0000	1	(0.1435)	01/06/2025
600452.SH	12/04/2024	SDB3260123128	1,700.00	1.4524	2,469.13	2,469.13	0.0000	4.5800	50.0000	0.0000	(0.3141)	(0.0343)	0.0000	1	(0.3484)	01/06/2025
600452.SH	12/04/2024	SDB3260123128	18,300.00	1.4524	26,579.47	26,579.47	0.0000	4.5800	50.0000	0.0000	(3.3815)	(0.3692)	0.0000	1	(3.7507)	01/06/2025

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

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHONGQING FULING ELECTRIC POWER INDUSTRIAL CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600452.SH	12/04/2024	SDB3260123128	11,100.00	1.4524	16,121.97	16,121.97	0.0000	4.5800	50.0000	0.0000	(2.0511)	(0.2239)	0.0000	1	(2.2750)	01/06/2025
600452.SH	12/04/2024	SDB3260123128	7,300.00	1.4524	10,602.74	10,602.74	0.0000	4.5800	50.0000	0.0000	(1.3489)	(0.1473)	0.0000	1	(1.4962)	01/06/2025
600452.SH	12/04/2024	SDB3260123128	14,800.00	1.4524	21,495.96	21,495.96	0.0000	4.5800	50.0000	0.0000	(2.7348)	(0.2986)	0.0000	1	(3.0333)	01/06/2025
600452.SH	12/04/2024	SDB3260123128	3,200.00	1.4524	4,647.78	4,647.78	0.0000	4.5800	50.0000	0.0000	(0.5913)	(0.0646)	0.0000	1	(0.6559)	01/06/2025
600452.SH	12/04/2024	SDB3260123128	10,100.00	1.4524	14,669.54	14,669.54	0.0000	4.5800	50.0000	0.0000	(1.8663)	(0.2037)	0.0000	1	(2.0700)	01/06/2025
600452.SH	12/04/2024	SDB3260123128	9,300.00	1.4524	13,507.60	13,507.60	0.0000	4.5800	50.0000	0.0000	(1.7185)	(0.1876)	0.0000	1	(1.9061)	01/06/2025
600452.SH	12/04/2024	SDB3260123128	17,900.00	1.4524	25,998.50	25,998.50	0.0000	4.5800	50.0000	0.0000	(3.3076)	(0.3611)	0.0000	1	(3.6687)	01/06/2025
600452.SH	12/04/2024	SDB3260123128	68,000.00	1.4524	98,765.24	98,765.24	0.0000	4.5800	50.0000	0.0000	(12.5651)	(1.3717)	0.0000	1	(13.9369)	01/06/2025
600452.SH	12/04/2024	SDB3260123128	15,900.00	1.4524	23,093.64	23,093.64	0.0000	4.5800	50.0000	0.0000	(2.9380)	(0.3207)	0.0000	1	(3.2588)	01/06/2025
600452.SH	12/04/2024	SDB3260123128	400.00	1.4524	580.97	580.97	0.0000	4.5800	50.0000	0.0000	(0.0739)	(0.0081)	0.0000	1	(0.0820)	01/06/2025
600452.SH	12/04/2024	SDB3260123128	200.00	1.4524	290.49	290.49	0.0000	4.5800	50.0000	0.0000	(0.0370)	(0.0040)	0.0000	1	(0.0410)	01/06/2025
600452.SH	12/04/2024	SDB3260123128	1,100.00	1.4524	1,597.67	1,597.67	0.0000	4.5800	50.0000	0.0000	(0.2033)	(0.0222)	0.0000	1	(0.2254)	01/06/2025
600452.SH	12/04/2024	SDB3260123128	900.00	1.4524	1,307.19	1,307.19	0.0000	4.5800	50.0000	0.0000	(0.1663)	(0.0182)	0.0000	1	(0.1845)	01/06/2025
600452.SH	12/04/2024	SDB3260123128	500.00	1.4524	726.22	726.22	0.0000	4.5800	50.0000	0.0000	(0.0924)	(0.0101)	0.0000	1	(0.1025)	01/06/2025
600452.SH	12/04/2024	SDB3260123128	500.00	1.4524	726.22	726.22	0.0000	4.5800	50.0000	0.0000	(0.0924)	(0.0101)	0.0000	1	(0.1025)	01/06/2025
600452.SH	12/04/2024	SDB3260123128	1,700.00	1.4524	2,469.13	2,469.13	0.0000	4.5800	50.0000	0.0000	(0.3141)	(0.0343)	0.0000	1	(0.3484)	01/06/2025
600452.SH	12/04/2024	SDB3260123128	4,500.00	1.4524	6,535.94	6,535.94	0.0000	4.5800	50.0000	0.0000	(0.8315)	(0.0908)	0.0000	1	(0.9223)	01/06/2025
600452.SH	12/04/2024	SDB3260123128	6,800.00	1.4524	9,876.52	9,876.52	0.0000	4.5800	50.0000	0.0000	(1.2565)	(0.1372)	0.0000	1	(1.3937)	01/06/2025
600452.SH	12/04/2024	SDB3260123128	2,000.00	1.4524	2,904.86	2,904.86	0.0000	4.5800	50.0000	0.0000	(0.3696)	(0.0403)	0.0000	1	(0.4099)	01/06/2025
600452.SH	12/04/2024	SDB3260123128	28,400.00	1.4524	41,249.01	41,249.01	0.0000	4.5800	50.0000	0.0000	(5.2478)	(0.5729)	0.0000	1	(5.8207)	01/06/2025
600452.SH	12/04/2024	SDB3260123128	8,200.00	1.4524	11,909.93	11,909.93	0.0000	4.5800	50.0000	0.0000	(1.5152)	(0.1654)	0.0000	1	(1.6806)	01/06/2025
600452.SH	12/04/2024	SDB3260123128	2,100.00	1.4524	3,050.10	3,050.10	0.0000	4.5800	50.0000	0.0000	(0.3880)	(0.0424)	0.0000	1	(0.4304)	01/06/2025
600452.SH	12/04/2024	SDB3260123128	4,200.00	1.4524	6,100.21	6,100.21	0.0000	4.5800	50.0000	0.0000	(0.7761)	(0.0847)	0.0000	1	(0.8608)	01/06/2025
600452.SH	12/04/2024	SDB3260123128	39,000.00	1.4524	56,644.77	56,644.77	0.0000	4.5800	50.0000	0.0000	(7.2065)	(0.7867)	0.0000	1	(7.9932)	01/06/2025
600452.SH	12/04/2024	SDB3260123128	28,700.00	1.4524	41,684.74	41,684.74	0.0000	4.5800	50.0000	0.0000	(5.3032)	(0.5790)	0.0000	1	(5.8822)	01/06/2025
600452.SH	12/04/2024	SDB3260123128	8,800.00	1.4524	12,781.38	12,781.38	0.0000	4.5800	50.0000	0.0000	(1.6261)	(0.1775)	0.0000	1	(1.8036)	01/06/2025
600452.SH	12/04/2024	SDB3260123128	25,100.00	1.4524	36,455.99	36,455.99	0.0000	4.5800	50.0000	0.0000	(4.6380)	(0.5063)	0.0000	1	(5.1443)	01/06/2025
600452.SH	12/04/2024	SDB3260123128	25,000.00	1.4524	36,310.75	36,310.75	0.0000	4.5800	50.0000	0.0000	(4.6195)	(0.5043)	0.0000	1	(5.1239)	01/06/2025
600452.SH	12/04/2024	SDB3260123128	3,000.00	1.4524	4,357.29	4,357.29	0.0000	4.5800	50.0000	0.0000	(0.5543)	(0.0605)	0.0000	1	(0.6149)	01/06/2025
600452.SH	12/04/2024	SDB3260123128	5,000.00	1.4524	7,262.15	7,262.15	0.0000	4.5800	50.0000	0.0000	(0.9239)	(0.1009)	0.0000	1	(1.0248)	01/06/2025
600452.SH	12/04/2024	SDB3260123128	6,400.00	1.4524	9,295.55	9,295.55	0.0000	4.5800	50.0000	0.0000	(1.1826)	(0.1291)	0.0000	1	(1.3117)	01/06/2025
TOTAL CHONGQING FULING ELECTRIC POWER INDUSTRIAL CO LTD CMN CLASS A SERIES NORTHBOUND												(2,960.3020)	(340.5471)	0.0000	(3,300.8491)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHONGQING FULING ZHACAI GROUP CO LTD CMN CLASS A SERIES NORTHBOUND																
002507.ZK	01/03/2025	SDB3260588397	19,400.00	1.9646	38,465.68	38,112.60	0.0000	4.3300	50.0000	0.0000	(13.8797)	(1.5880)	0.0000	3	(15.4677)	01/06/2025
002507.ZK	01/03/2025	SDB3260588397	13,700.00	1.9646	26,876.24	26,914.57	0.0000	4.3300	50.0000	0.0000	(9.6978)	(1.1214)	0.0000	3	(10.8193)	01/06/2025
002507.ZK	01/03/2025	SDB3260588397	10,500.00	1.9646	20,750.52	20,627.95	0.0000	4.3300	50.0000	0.0000	(7.4875)	(0.8595)	0.0000	3	(8.3470)	01/06/2025
002507.ZK	01/03/2025	SDB3260588397	8,500.00	1.9646	16,799.52	16,698.82	0.0000	4.3300	50.0000	0.0000	(6.0618)	(0.6958)	0.0000	3	(6.7576)	01/06/2025
002507.ZK	01/03/2025	SDB3260588397	11,000.00	1.9646	21,854.66	21,610.24	0.0000	4.3300	50.0000	0.0000	(7.8859)	(0.9004)	0.0000	3	(8.7863)	01/06/2025
002507.ZK	01/03/2025	SDB3260588397	2,600.00	1.9646	5,180.18	5,107.87	0.0000	4.3300	50.0000	0.0000	(1.8692)	(0.2128)	0.0000	3	(2.0820)	01/06/2025
002507.ZK	01/03/2025	SDB3260588397	1,000.00	1.9646	1,998.93	1,964.57	0.0000	4.3300	50.0000	0.0000	(0.7213)	(0.0819)	0.0000	3	(0.8031)	01/06/2025
002507.ZK	01/03/2025	SDB3260588397	7,000.00	1.9646	13,947.14	13,751.97	0.0000	4.3300	50.0000	0.0000	(5.0326)	(0.5730)	0.0000	3	(5.6056)	01/06/2025
002507.ZK	01/03/2025	SDB3260588397	1,100.00	1.9646	2,218.75	2,161.02	0.0000	4.3300	50.0000	0.0000	(0.8006)	(0.0900)	0.0000	3	(0.8906)	01/06/2025
002507.ZK	01/03/2025	SDB3260588397	400.00	1.9646	805.46	785.83	0.0000	4.3300	50.0000	0.0000	(0.2906)	(0.0327)	0.0000	3	(0.3234)	01/06/2025
002507.ZK	01/03/2025	SDB3260588397	6,300.00	1.9646	12,581.18	12,376.77	0.0000	4.3300	50.0000	0.0000	(4.5397)	(0.5157)	0.0000	3	(5.0554)	01/06/2025
002507.ZK	01/03/2025	SDB3260588397	900.00	1.9646	1,793.63	1,768.11	0.0000	4.3300	50.0000	0.0000	(0.6472)	(0.0737)	0.0000	3	(0.7209)	01/06/2025
002507.ZK	01/03/2025	SDB3260588397	2,300.00	1.9646	4,708.81	4,518.50	0.0000	4.3300	50.0000	0.0000	(1.6991)	(0.1883)	0.0000	3	(1.8874)	01/06/2025
002507.ZK	01/03/2025	SDB3260588397	13,800.00	1.9646	28,217.81	27,111.02	0.0000	4.3300	50.0000	0.0000	(10.1819)	(1.1296)	0.0000	3	(11.3116)	01/06/2025
002507.ZK	01/03/2025	SDB3260588397	200.00	1.9646	418.08	392.91	0.0000	4.3300	50.0000	0.0000	(0.1509)	(0.0164)	0.0000	3	(0.1672)	01/06/2025
002507.ZK	01/03/2025	SDB3260588397	500.00	1.9646	1,026.85	982.28	0.0000	4.3300	50.0000	0.0000	(0.3705)	(0.0409)	0.0000	3	(0.4114)	01/06/2025
002507.ZK	01/03/2025	SDB3260588397	5,200.00	1.9646	10,628.22	10,215.75	0.0000	4.3300	50.0000	0.0000	(3.8350)	(0.4257)	0.0000	3	(4.2607)	01/06/2025
002507.ZK	01/03/2025	SDB3260588397	100.00	1.9646	202.87	196.46	0.0000	4.3300	50.0000	0.0000	(0.0732)	(0.0082)	0.0000	3	(0.0814)	01/06/2025
002507.ZK	01/03/2025	SDB3260588397	400.00	1.9646	811.48	785.83	0.0000	4.3300	50.0000	0.0000	(0.2928)	(0.0327)	0.0000	3	(0.3256)	01/06/2025
002507.ZK	01/03/2025	SDB3260588397	2,000.00	1.9646	4,057.41	3,929.13	0.0000	4.3300	50.0000	0.0000	(1.4640)	(0.1637)	0.0000	3	(1.6278)	01/06/2025
002507.ZK	01/03/2025	SDB3260588397	22,600.00	1.9646	45,848.69	44,399.21	0.0000	4.3300	50.0000	0.0000	(16.5437)	(1.8500)	0.0000	3	(18.3937)	01/06/2025
002507.ZK	01/03/2025	SDB3260588397	600.00	1.9646	1,217.22	1,178.74	0.0000	4.3300	50.0000	0.0000	(0.4392)	(0.0491)	0.0000	3	(0.4883)	01/06/2025
002507.ZK	01/03/2025	SDB3260588397	4,000.00	1.9646	8,114.81	7,858.27	0.0000	4.3300	50.0000	0.0000	(2.9281)	(0.3274)	0.0000	3	(3.2555)	01/06/2025
002507.ZK	01/03/2025	SDB3260588397	400.00	1.9646	811.48	785.83	0.0000	4.3300	50.0000	0.0000	(0.2928)	(0.0327)	0.0000	3	(0.3256)	01/06/2025
002507.ZK	01/03/2025	SDB3260588397	400.00	1.9646	811.48	785.83	0.0000	4.3300	50.0000	0.0000	(0.2928)	(0.0327)	0.0000	3	(0.3256)	01/06/2025
002507.ZK	01/03/2025	SDB3260588397	300.00	1.9646	608.61	589.37	0.0000	4.3300	50.0000	0.0000	(0.2196)	(0.0246)	0.0000	3	(0.2442)	01/06/2025
002507.ZK	01/03/2025	SDB3260588397	1,000.00	1.9646	2,028.70	1,964.57	0.0000	4.3300	50.0000	0.0000	(0.7320)	(0.0819)	0.0000	3	(0.8139)	01/06/2025
002507.ZK	01/03/2025	SDB3260588397	3,700.00	1.9646	7,506.20	7,268.90	0.0000	4.3300	50.0000	0.0000	(2.7085)	(0.3029)	0.0000	3	(3.0114)	01/06/2025
002507.ZK	01/03/2025	SDB3260588397	1,600.00	1.9646	3,245.92	3,143.31	0.0000	4.3300	50.0000	0.0000	(1.1712)	(0.1310)	0.0000	3	(1.3022)	01/06/2025
002507.ZK	01/03/2025	SDB3260588397	600.00	1.9646	1,217.22	1,178.74	0.0000	4.3300	50.0000	0.0000	(0.4392)	(0.0491)	0.0000	3	(0.4883)	01/06/2025
002507.ZK	01/03/2025	SDB3260588397	100.00	1.9646	202.87	196.46	0.0000	4.3300	50.0000	0.0000	(0.0732)	(0.0082)	0.0000	3	(0.0814)	01/06/2025
002507.ZK	01/03/2025	SDB3260588397	900.00	1.9646	1,825.83	1,768.11	0.0000	4.3300	50.0000	0.0000	(0.6588)	(0.0737)	0.0000	3	(0.7325)	01/06/2025
002507.ZK	01/03/2025	SDB3260588397	1,400.00	1.9646	2,840.18	2,750.39	0.0000	4.3300	50.0000	0.0000	(1.0248)	(0.1146)	0.0000	3	(1.1394)	01/06/2025
002507.ZK	01/03/2025	SDB3260588397	400.00	1.9646	811.48	785.83	0.0000	4.3300	50.0000	0.0000	(0.2928)	(0.0327)	0.0000	3	(0.3256)	01/06/2025
002507.ZK	01/02/2025	SDB3260588397	10,500.00	1.9826	20,750.52	20,817.56	0.0000	4.3300	50.0000	0.0000	(2.4958)	(0.2891)	0.0000	1	(2.7850)	01/06/2025
002507.ZK	01/02/2025	SDB3260588397	8,500.00	1.9826	16,799.52	16,852.31	0.0000	4.3300	50.0000	0.0000	(2.0206)	(0.2341)	0.0000	1	(2.2547)	01/06/2025
002507.ZK	01/02/2025	SDB3260588397	11,000.00	1.9826	21,854.66	21,808.88	0.0000	4.3300	50.0000	0.0000	(2.6286)	(0.3029)	0.0000	1	(2.9315)	01/06/2025
002507.ZK	01/02/2025	SDB3260588397	2,600.00	1.9826	5,180.18	5,154.82	0.0000	4.3300	50.0000	0.0000	(0.6231)	(0.0716)	0.0000	1	(0.6947)	01/06/2025
002507.ZK	01/02/2025	SDB3260588397	1,000.00	1.9826	1,998.93	1,982.63	0.0000	4.3300	50.0000	0.0000	(0.2404)	(0.0275)	0.0000	1	(0.2680)	01/06/2025
002507.ZK	01/02/2025	SDB3260588397	7,000.00	1.9826	13,947.14	13,878.38	0.0000	4.3300	50.0000	0.0000	(1.6775)	(0.1928)	0.0000	1	(1.8703)	01/06/2025
002507.ZK	01/02/2025	SDB3260588397	1,100.00	1.9826	2,218.75	2,180.89	0.0000	4.3300	50.0000	0.0000	(0.2669)	(0.0303)	0.0000	1	(0.2972)	01/06/2025
002507.ZK	01/02/2025	SDB3260588397	400.00	1.9826	805.46	793.05	0.0000	4.3300	50.0000	0.0000	(0.0969)	(0.0110)	0.0000	1	(0.1079)	01/06/2025
002507.ZK	01/02/2025	SDB3260588397	6,300.00	1.9826	12,581.18	12,490.54	0.0000	4.3300	50.0000	0.0000	(1.5132)	(0.1735)	0.0000	1	(1.6867)	01/06/2025
002507.ZK	01/02/2025	SDB3260588397	900.00	1.9826	1,793.63	1,784.36	0.0000	4.3300	50.0000	0.0000	(0.2157)	(0.0248)	0.0000	1	(0.2405)	01/06/2025
002507.ZK	01/02/2025	SDB3260588397	2,300.00	1.9826	4,708.81	4,560.04	0.0000	4.3300	50.0000	0.0000	(0.5664)	(0.0633)	0.0000	1	(0.6297)	01/06/2025
002507.ZK	01/02/2025	SDB3260588397	13,800.00	1.9826	28,217.81	27,360.23	0.0000	4.3300	50.0000	0.0000	(3.3940)	(0.3800)	0.0000	1	(3.7740)	01/06/2025
002507.ZK	01/02/2025	SDB3260588397	200.00	1.9826	418.08	396.52	0.0000	4.3300	50.0000	0.0000	(0.0503)	(0.0055)	0.0000	1	(0.0558)	01/06/2025
002507.ZK	01/02/2025	SDB3260588397	500.00	1.9826	1,026.85	991.31	0.0000	4.3300	50.0000	0.0000	(0.1235)	(0.0138)	0.0000	1	(0.1373)	01/06/2025
002507.ZK	01/02/2025	SDB3260588397	5,200.00	1.9826	10,628.22	10,309.65	0.0000	4.3300	50.0000	0.0000	(1.2783)	(0.1432)	0.0000	1	(1.4215)	01/06/2025
002507.ZK	01/02/2025	SDB3260588397	100.00	1.9826	202.87	198.26	0.0000	4.3300	50.0000	0.0000	(0.0244)	(0.0028)	0.0000	1	(0.0272)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHONGQING FULING ZHACAI GROUP CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002507.ZK	01/02/2025	SDB3260588397	400.00	1.9826	811.48	793.05	0.0000	4.3300	50.0000	0.0000	(0.0976)	(0.0110)	0.0000	1	(0.1086)	01/06/2025
002507.ZK	01/02/2025	SDB3260588397	2,000.00	1.9826	4,057.41	3,965.25	0.0000	4.3300	50.0000	0.0000	(0.4880)	(0.0551)	0.0000	1	(0.5431)	01/06/2025
002507.ZK	01/02/2025	SDB3260588397	22,600.00	1.9826	45,848.69	44,807.33	0.0000	4.3300	50.0000	0.0000	(5.5146)	(0.6223)	0.0000	1	(6.1369)	01/06/2025
002507.ZK	01/02/2025	SDB3260588397	600.00	1.9826	1,217.22	1,189.58	0.0000	4.3300	50.0000	0.0000	(0.1464)	(0.0165)	0.0000	1	(0.1629)	01/06/2025
002507.ZK	01/02/2025	SDB3260588397	4,000.00	1.9826	8,114.81	7,930.50	0.0000	4.3300	50.0000	0.0000	(0.9760)	(0.1101)	0.0000	1	(1.0862)	01/06/2025
002507.ZK	01/02/2025	SDB3260588397	400.00	1.9826	811.48	793.05	0.0000	4.3300	50.0000	0.0000	(0.0976)	(0.0110)	0.0000	1	(0.1086)	01/06/2025
002507.ZK	01/02/2025	SDB3260588397	400.00	1.9826	811.48	793.05	0.0000	4.3300	50.0000	0.0000	(0.0976)	(0.0110)	0.0000	1	(0.1086)	01/06/2025
002507.ZK	01/02/2025	SDB3260588397	300.00	1.9826	608.61	594.79	0.0000	4.3300	50.0000	0.0000	(0.0732)	(0.0083)	0.0000	1	(0.0815)	01/06/2025
002507.ZK	01/02/2025	SDB3260588397	1,000.00	1.9826	2,028.70	1,982.63	0.0000	4.3300	50.0000	0.0000	(0.2440)	(0.0275)	0.0000	1	(0.2715)	01/06/2025
002507.ZK	01/02/2025	SDB3260588397	3,700.00	1.9826	7,506.20	7,335.71	0.0000	4.3300	50.0000	0.0000	(0.9028)	(0.1019)	0.0000	1	(1.0047)	01/06/2025
002507.ZK	01/02/2025	SDB3260588397	1,600.00	1.9826	3,245.92	3,172.20	0.0000	4.3300	50.0000	0.0000	(0.3904)	(0.0441)	0.0000	1	(0.4345)	01/06/2025
002507.ZK	01/02/2025	SDB3260588397	600.00	1.9826	1,217.22	1,189.58	0.0000	4.3300	50.0000	0.0000	(0.1464)	(0.0165)	0.0000	1	(0.1629)	01/06/2025
002507.ZK	01/02/2025	SDB3260588397	100.00	1.9826	202.87	198.26	0.0000	4.3300	50.0000	0.0000	(0.0244)	(0.0028)	0.0000	1	(0.0272)	01/06/2025
002507.ZK	01/02/2025	SDB3260588397	900.00	1.9826	1,825.83	1,784.36	0.0000	4.3300	50.0000	0.0000	(0.2196)	(0.0248)	0.0000	1	(0.2444)	01/06/2025
002507.ZK	01/02/2025	SDB3260588397	1,400.00	1.9826	2,840.18	2,775.68	0.0000	4.3300	50.0000	0.0000	(0.3416)	(0.0386)	0.0000	1	(0.3802)	01/06/2025
002507.ZK	01/02/2025	SDB3260588397	400.00	1.9826	811.48	793.05	0.0000	4.3300	50.0000	0.0000	(0.0976)	(0.0110)	0.0000	1	(0.1086)	01/06/2025
002507.ZK	12/31/2024	SDB3260588397	11,000.00	2.0030	21,854.66	22,032.98	0.0000	4.3300	50.0000	0.0000	(5.2573)	(0.6120)	0.0000	2	(5.8693)	01/06/2025
002507.ZK	12/31/2024	SDB3260588397	2,600.00	2.0030	5,180.18	5,207.79	0.0000	4.3300	50.0000	0.0000	(1.2461)	(0.1447)	0.0000	2	(1.3908)	01/06/2025
002507.ZK	12/31/2024	SDB3260588397	1,000.00	2.0030	1,998.93	2,003.00	0.0000	4.3300	50.0000	0.0000	(0.4809)	(0.0556)	0.0000	2	(0.5365)	01/06/2025
002507.ZK	12/31/2024	SDB3260588397	7,000.00	2.0030	13,947.14	14,020.99	0.0000	4.3300	50.0000	0.0000	(3.3551)	(0.3895)	0.0000	2	(3.7445)	01/06/2025
002507.ZK	12/31/2024	SDB3260588397	1,100.00	2.0030	2,218.75	2,203.30	0.0000	4.3300	50.0000	0.0000	(0.5337)	(0.0612)	0.0000	2	(0.5949)	01/06/2025
002507.ZK	12/31/2024	SDB3260588397	400.00	2.0030	805.46	801.20	0.0000	4.3300	50.0000	0.0000	(0.1938)	(0.0223)	0.0000	2	(0.2160)	01/06/2025
002507.ZK	12/31/2024	SDB3260588397	6,300.00	2.0030	12,581.18	12,618.89	0.0000	4.3300	50.0000	0.0000	(3.0265)	(0.3505)	0.0000	2	(3.3770)	01/06/2025
002507.ZK	12/31/2024	SDB3260588397	900.00	2.0030	1,793.63	1,802.70	0.0000	4.3300	50.0000	0.0000	(0.4315)	(0.0501)	0.0000	2	(0.4815)	01/06/2025
002507.ZK	12/31/2024	SDB3260588397	2,300.00	2.0030	4,708.81	4,606.90	0.0000	4.3300	50.0000	0.0000	(1.1327)	(0.1280)	0.0000	2	(1.2607)	01/06/2025
002507.ZK	12/31/2024	SDB3260588397	13,800.00	2.0030	28,217.81	27,641.37	0.0000	4.3300	50.0000	0.0000	(6.7880)	(0.7678)	0.0000	2	(7.5558)	01/06/2025
002507.ZK	12/31/2024	SDB3260588397	200.00	2.0030	418.08	400.60	0.0000	4.3300	50.0000	0.0000	(0.1006)	(0.0111)	0.0000	2	(0.1117)	01/06/2025
002507.ZK	12/31/2024	SDB3260588397	500.00	2.0030	1,026.85	1,001.50	0.0000	4.3300	50.0000	0.0000	(0.2470)	(0.0278)	0.0000	2	(0.2748)	01/06/2025
002507.ZK	12/31/2024	SDB3260588397	5,200.00	2.0030	10,628.22	10,415.59	0.0000	4.3300	50.0000	0.0000	(2.5567)	(0.2893)	0.0000	2	(2.8460)	01/06/2025
002507.ZK	12/31/2024	SDB3260588397	100.00	2.0030	202.87	200.30	0.0000	4.3300	50.0000	0.0000	(0.0488)	(0.0056)	0.0000	2	(0.0544)	01/06/2025
002507.ZK	12/31/2024	SDB3260588397	400.00	2.0030	811.48	801.20	0.0000	4.3300	50.0000	0.0000	(0.1952)	(0.0223)	0.0000	2	(0.2175)	01/06/2025
002507.ZK	12/31/2024	SDB3260588397	2,000.00	2.0030	4,057.41	4,006.00	0.0000	4.3300	50.0000	0.0000	(0.9760)	(0.1113)	0.0000	2	(1.0873)	01/06/2025
002507.ZK	12/31/2024	SDB3260588397	22,600.00	2.0030	45,848.69	45,267.75	0.0000	4.3300	50.0000	0.0000	(11.0292)	(1.2574)	0.0000	2	(12.2866)	01/06/2025
002507.ZK	12/31/2024	SDB3260588397	600.00	2.0030	1,217.22	1,201.80	0.0000	4.3300	50.0000	0.0000	(0.2928)	(0.0334)	0.0000	2	(0.3262)	01/06/2025
002507.ZK	12/31/2024	SDB3260588397	4,000.00	2.0030	8,114.81	8,011.99	0.0000	4.3300	50.0000	0.0000	(1.9521)	(0.2226)	0.0000	2	(2.1746)	01/06/2025
002507.ZK	12/31/2024	SDB3260588397	400.00	2.0030	811.48	801.20	0.0000	4.3300	50.0000	0.0000	(0.1952)	(0.0223)	0.0000	2	(0.2175)	01/06/2025
002507.ZK	12/31/2024	SDB3260588397	400.00	2.0030	811.48	801.20	0.0000	4.3300	50.0000	0.0000	(0.1952)	(0.0223)	0.0000	2	(0.2175)	01/06/2025
002507.ZK	12/31/2024	SDB3260588397	300.00	2.0030	608.61	600.90	0.0000	4.3300	50.0000	0.0000	(0.1464)	(0.0167)	0.0000	2	(0.1631)	01/06/2025
002507.ZK	12/31/2024	SDB3260588397	1,000.00	2.0030	2,028.70	2,003.00	0.0000	4.3300	50.0000	0.0000	(0.4880)	(0.0556)	0.0000	2	(0.5437)	01/06/2025
002507.ZK	12/31/2024	SDB3260588397	3,700.00	2.0030	7,506.20	7,411.09	0.0000	4.3300	50.0000	0.0000	(1.8057)	(0.2059)	0.0000	2	(2.0115)	01/06/2025
002507.ZK	12/31/2024	SDB3260588397	1,600.00	2.0030	3,245.92	3,204.80	0.0000	4.3300	50.0000	0.0000	(0.7808)	(0.0890)	0.0000	2	(0.8698)	01/06/2025
002507.ZK	12/31/2024	SDB3260588397	600.00	2.0030	1,217.22	1,201.80	0.0000	4.3300	50.0000	0.0000	(0.2928)	(0.0334)	0.0000	2	(0.3262)	01/06/2025
002507.ZK	12/31/2024	SDB3260588397	100.00	2.0030	202.87	200.30	0.0000	4.3300	50.0000	0.0000	(0.0488)	(0.0056)	0.0000	2	(0.0544)	01/06/2025
002507.ZK	12/31/2024	SDB3260588397	900.00	2.0030	1,825.83	1,802.70	0.0000	4.3300	50.0000	0.0000	(0.4392)	(0.0501)	0.0000	2	(0.4893)	01/06/2025
002507.ZK	12/31/2024	SDB3260588397	1,400.00	2.0030	2,840.18	2,804.20	0.0000	4.3300	50.0000	0.0000	(0.6832)	(0.0779)	0.0000	2	(0.7611)	01/06/2025
002507.ZK	12/31/2024	SDB3260588397	400.00	2.0030	811.48	801.20	0.0000	4.3300	50.0000	0.0000	(0.1952)	(0.0223)	0.0000	2	(0.2175)	01/06/2025
002507.ZK	12/30/2024	SDB3260588397	1,000.00	1.9794	1,998.93	1,979.37	0.0000	4.3300	50.0000	0.0000	(0.2404)	(0.0275)	0.0000	1	(0.2679)	01/06/2025
002507.ZK	12/30/2024	SDB3260588397	7,000.00	1.9794	13,947.14	13,855.60	0.0000	4.3300	50.0000	0.0000	(1.6775)	(0.1924)	0.0000	1	(1.8700)	01/06/2025
002507.ZK	12/30/2024	SDB3260588397	1,100.00	1.9794	2,218.75	2,177.31	0.0000	4.3300	50.0000	0.0000	(0.2669)	(0.0302)	0.0000	1	(0.2971)	01/06/2025
002507.ZK	12/30/2024	SDB3260588397	400.00	1.9794	805.46	791.75	0.0000	4.3300	50.0000	0.0000	(0.0969)	(0.0110)	0.0000	1	(0.1079)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHONGQING FULING ZHACAI GROUP CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002507.ZK	12/30/2024	SDB3260588397	6,300.00	1.9794	12,581.18	12,470.04	0.0000	4.3300	50.0000	0.0000	(1.5132)	(0.1732)	0.0000	1	(1.6864)	01/06/2025
002507.ZK	12/30/2024	SDB3260588397	900.00	1.9794	1,793.63	1,781.43	0.0000	4.3300	50.0000	0.0000	(0.2157)	(0.0247)	0.0000	1	(0.2405)	01/06/2025
002507.ZK	12/30/2024	SDB3260588397	2,300.00	1.9794	4,708.81	4,552.55	0.0000	4.3300	50.0000	0.0000	(0.5664)	(0.0632)	0.0000	1	(0.6296)	01/06/2025
002507.ZK	12/30/2024	SDB3260588397	13,800.00	1.9794	28,217.81	27,315.32	0.0000	4.3300	50.0000	0.0000	(3.3940)	(0.3794)	0.0000	1	(3.7734)	01/06/2025
002507.ZK	12/30/2024	SDB3260588397	200.00	1.9794	418.08	395.87	0.0000	4.3300	50.0000	0.0000	(0.0503)	(0.0055)	0.0000	1	(0.0558)	01/06/2025
002507.ZK	12/30/2024	SDB3260588397	500.00	1.9794	1,026.85	989.69	0.0000	4.3300	50.0000	0.0000	(0.1235)	(0.0137)	0.0000	1	(0.1373)	01/06/2025
002507.ZK	12/30/2024	SDB3260588397	5,200.00	1.9794	10,628.22	10,292.73	0.0000	4.3300	50.0000	0.0000	(1.2783)	(0.1430)	0.0000	1	(1.4213)	01/06/2025
002507.ZK	12/30/2024	SDB3260588397	100.00	1.9794	202.87	197.94	0.0000	4.3300	50.0000	0.0000	(0.0244)	(0.0027)	0.0000	1	(0.0271)	01/06/2025
002507.ZK	12/30/2024	SDB3260588397	400.00	1.9794	811.48	791.75	0.0000	4.3300	50.0000	0.0000	(0.0976)	(0.0110)	0.0000	1	(0.1086)	01/06/2025
002507.ZK	12/30/2024	SDB3260588397	2,000.00	1.9794	4,057.41	3,958.74	0.0000	4.3300	50.0000	0.0000	(0.4880)	(0.0550)	0.0000	1	(0.5430)	01/06/2025
002507.ZK	12/30/2024	SDB3260588397	22,600.00	1.9794	45,848.69	44,733.78	0.0000	4.3300	50.0000	0.0000	(5.5146)	(0.6213)	0.0000	1	(6.1359)	01/06/2025
002507.ZK	12/30/2024	SDB3260588397	600.00	1.9794	1,217.22	1,187.62	0.0000	4.3300	50.0000	0.0000	(0.1464)	(0.0165)	0.0000	1	(0.1629)	01/06/2025
002507.ZK	12/30/2024	SDB3260588397	4,000.00	1.9794	8,114.81	7,917.48	0.0000	4.3300	50.0000	0.0000	(0.9760)	(0.1100)	0.0000	1	(1.0860)	01/06/2025
002507.ZK	12/30/2024	SDB3260588397	400.00	1.9794	811.48	791.75	0.0000	4.3300	50.0000	0.0000	(0.0976)	(0.0110)	0.0000	1	(0.1086)	01/06/2025
002507.ZK	12/30/2024	SDB3260588397	400.00	1.9794	811.48	791.75	0.0000	4.3300	50.0000	0.0000	(0.0976)	(0.0110)	0.0000	1	(0.1086)	01/06/2025
002507.ZK	12/30/2024	SDB3260588397	300.00	1.9794	608.61	593.81	0.0000	4.3300	50.0000	0.0000	(0.0732)	(0.0082)	0.0000	1	(0.0814)	01/06/2025
002507.ZK	12/30/2024	SDB3260588397	1,000.00	1.9794	2,028.70	1,979.37	0.0000	4.3300	50.0000	0.0000	(0.2440)	(0.0275)	0.0000	1	(0.2715)	01/06/2025
002507.ZK	12/30/2024	SDB3260588397	3,700.00	1.9794	7,506.20	7,323.67	0.0000	4.3300	50.0000	0.0000	(0.9028)	(0.1017)	0.0000	1	(1.0045)	01/06/2025
002507.ZK	12/30/2024	SDB3260588397	1,600.00	1.9794	3,245.92	3,166.99	0.0000	4.3300	50.0000	0.0000	(0.3904)	(0.0440)	0.0000	1	(0.4344)	01/06/2025
002507.ZK	12/30/2024	SDB3260588397	600.00	1.9794	1,217.22	1,187.62	0.0000	4.3300	50.0000	0.0000	(0.1464)	(0.0165)	0.0000	1	(0.1629)	01/06/2025
002507.ZK	12/30/2024	SDB3260588397	100.00	1.9794	202.87	197.94	0.0000	4.3300	50.0000	0.0000	(0.0244)	(0.0027)	0.0000	1	(0.0271)	01/06/2025
002507.ZK	12/30/2024	SDB3260588397	900.00	1.9794	1,825.83	1,781.43	0.0000	4.3300	50.0000	0.0000	(0.2196)	(0.0247)	0.0000	1	(0.2443)	01/06/2025
002507.ZK	12/30/2024	SDB3260588397	1,400.00	1.9794	2,840.18	2,771.12	0.0000	4.3300	50.0000	0.0000	(0.3416)	(0.0385)	0.0000	1	(0.3801)	01/06/2025
002507.ZK	12/30/2024	SDB3260588397	400.00	1.9794	811.48	791.75	0.0000	4.3300	50.0000	0.0000	(0.0976)	(0.0110)	0.0000	1	(0.1086)	01/06/2025
002507.ZK	12/27/2024	SDB3260588397	1,100.00	2.0060	2,218.75	2,206.62	0.0000	4.3300	50.0000	0.0000	(0.8006)	(0.0919)	0.0000	3	(0.8925)	01/06/2025
002507.ZK	12/27/2024	SDB3260588397	400.00	2.0060	805.46	802.41	0.0000	4.3300	50.0000	0.0000	(0.2906)	(0.0334)	0.0000	3	(0.3241)	01/06/2025
002507.ZK	12/27/2024	SDB3260588397	6,300.00	2.0060	12,581.18	12,637.93	0.0000	4.3300	50.0000	0.0000	(4.5397)	(0.5266)	0.0000	3	(5.0663)	01/06/2025
002507.ZK	12/27/2024	SDB3260588397	900.00	2.0060	1,793.63	1,805.42	0.0000	4.3300	50.0000	0.0000	(0.6472)	(0.0752)	0.0000	3	(0.7224)	01/06/2025
002507.ZK	12/27/2024	SDB3260588397	2,300.00	2.0060	4,708.81	4,613.85	0.0000	4.3300	50.0000	0.0000	(1.6991)	(0.1922)	0.0000	3	(1.8913)	01/06/2025
002507.ZK	12/27/2024	SDB3260588397	13,800.00	2.0060	28,217.81	27,683.09	0.0000	4.3300	50.0000	0.0000	(10.1819)	(1.1535)	0.0000	3	(11.3354)	01/06/2025
002507.ZK	12/27/2024	SDB3260588397	200.00	2.0060	418.08	401.20	0.0000	4.3300	50.0000	0.0000	(0.1509)	(0.0167)	0.0000	3	(0.1676)	01/06/2025
002507.ZK	12/27/2024	SDB3260588397	500.00	2.0060	1,026.85	1,003.01	0.0000	4.3300	50.0000	0.0000	(0.3705)	(0.0418)	0.0000	3	(0.4123)	01/06/2025
002507.ZK	12/27/2024	SDB3260588397	5,200.00	2.0060	10,628.22	10,431.31	0.0000	4.3300	50.0000	0.0000	(3.8350)	(0.4346)	0.0000	3	(4.2697)	01/06/2025
002507.ZK	12/27/2024	SDB3260588397	100.00	2.0060	202.87	200.60	0.0000	4.3300	50.0000	0.0000	(0.0732)	(0.0084)	0.0000	3	(0.0816)	01/06/2025
002507.ZK	12/27/2024	SDB3260588397	400.00	2.0060	811.48	802.41	0.0000	4.3300	50.0000	0.0000	(0.2928)	(0.0334)	0.0000	3	(0.3262)	01/06/2025
002507.ZK	12/27/2024	SDB3260588397	2,000.00	2.0060	4,057.41	4,012.04	0.0000	4.3300	50.0000	0.0000	(1.4640)	(0.1672)	0.0000	3	(1.6312)	01/06/2025
002507.ZK	12/27/2024	SDB3260588397	22,600.00	2.0060	45,848.69	45,336.07	0.0000	4.3300	50.0000	0.0000	(16.5437)	(1.8890)	0.0000	3	(18.4327)	01/06/2025
002507.ZK	12/27/2024	SDB3260588397	600.00	2.0060	1,217.22	1,203.61	0.0000	4.3300	50.0000	0.0000	(0.4392)	(0.0502)	0.0000	3	(0.4894)	01/06/2025
002507.ZK	12/27/2024	SDB3260588397	4,000.00	2.0060	8,114.81	8,024.08	0.0000	4.3300	50.0000	0.0000	(2.9281)	(0.3343)	0.0000	3	(3.2624)	01/06/2025
002507.ZK	12/27/2024	SDB3260588397	400.00	2.0060	811.48	802.41	0.0000	4.3300	50.0000	0.0000	(0.2928)	(0.0334)	0.0000	3	(0.3262)	01/06/2025
002507.ZK	12/27/2024	SDB3260588397	400.00	2.0060	811.48	802.41	0.0000	4.3300	50.0000	0.0000	(0.2928)	(0.0334)	0.0000	3	(0.3262)	01/06/2025
002507.ZK	12/27/2024	SDB3260588397	300.00	2.0060	608.61	601.81	0.0000	4.3300	50.0000	0.0000	(0.2196)	(0.0251)	0.0000	3	(0.2447)	01/06/2025
002507.ZK	12/27/2024	SDB3260588397	1,000.00	2.0060	2,028.70	2,006.02	0.0000	4.3300	50.0000	0.0000	(0.7320)	(0.0836)	0.0000	3	(0.8156)	01/06/2025
002507.ZK	12/27/2024	SDB3260588397	3,700.00	2.0060	7,506.20	7,422.28	0.0000	4.3300	50.0000	0.0000	(2.7085)	(0.3093)	0.0000	3	(3.0177)	01/06/2025
002507.ZK	12/27/2024	SDB3260588397	1,600.00	2.0060	3,245.92	3,209.63	0.0000	4.3300	50.0000	0.0000	(1.1712)	(0.1337)	0.0000	3	(1.3050)	01/06/2025
002507.ZK	12/27/2024	SDB3260588397	600.00	2.0060	1,217.22	1,203.61	0.0000	4.3300	50.0000	0.0000	(0.4392)	(0.0502)	0.0000	3	(0.4894)	01/06/2025
002507.ZK	12/27/2024	SDB3260588397	100.00	2.0060	202.87	200.60	0.0000	4.3300	50.0000	0.0000	(0.0732)	(0.0084)	0.0000	3	(0.0816)	01/06/2025
002507.ZK	12/27/2024	SDB3260588397	900.00	2.0060	1,825.83	1,805.42	0.0000	4.3300	50.0000	0.0000	(0.6588)	(0.0752)	0.0000	3	(0.7340)	01/06/2025
002507.ZK	12/27/2024	SDB3260588397	1,400.00	2.0060	2,840.18	2,808.43	0.0000	4.3300	50.0000	0.0000	(1.0248)	(0.1170)	0.0000	3	(1.1419)	01/06/2025
002507.ZK	12/27/2024	SDB3260588397	400.00	2.0060	811.48	802.41	0.0000	4.3300	50.0000	0.0000	(0.2928)	(0.0334)	0.0000	3	(0.3262)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHONGQING FULING ZHACAI GROUP CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002507.ZK	12/26/2024	SDB3260588397	6,300.00	1.9893	12,581.18	12,532.82	0.0000	4.3300	50.0000	0.0000	(1.5132)	(0.1741)	0.0000	1	(1.6873)	01/06/2025
002507.ZK	12/26/2024	SDB3260588397	900.00	1.9893	1,793.63	1,790.40	0.0000	4.3300	50.0000	0.0000	(0.2157)	(0.0249)	0.0000	1	(0.2406)	01/06/2025
002507.ZK	12/26/2024	SDB3260588397	2,300.00	1.9893	4,708.81	4,575.47	0.0000	4.3300	50.0000	0.0000	(0.5664)	(0.0635)	0.0000	1	(0.6299)	01/06/2025
002507.ZK	12/26/2024	SDB3260588397	13,800.00	1.9893	28,217.81	27,452.84	0.0000	4.3300	50.0000	0.0000	(3.3940)	(0.3813)	0.0000	1	(3.7753)	01/06/2025
002507.ZK	12/26/2024	SDB3260588397	200.00	1.9893	418.08	397.87	0.0000	4.3300	50.0000	0.0000	(0.0503)	(0.0055)	0.0000	1	(0.0558)	01/06/2025
002507.ZK	12/26/2024	SDB3260588397	500.00	1.9893	1,026.85	994.67	0.0000	4.3300	50.0000	0.0000	(0.1235)	(0.0138)	0.0000	1	(0.1373)	01/06/2025
002507.ZK	12/26/2024	SDB3260588397	5,200.00	1.9893	10,628.22	10,344.55	0.0000	4.3300	50.0000	0.0000	(1.2783)	(0.1437)	0.0000	1	(1.4220)	01/06/2025
002507.ZK	12/26/2024	SDB3260588397	100.00	1.9893	202.87	198.93	0.0000	4.3300	50.0000	0.0000	(0.0244)	(0.0028)	0.0000	1	(0.0272)	01/06/2025
002507.ZK	12/26/2024	SDB3260588397	400.00	1.9893	811.48	795.73	0.0000	4.3300	50.0000	0.0000	(0.0976)	(0.0111)	0.0000	1	(0.1087)	01/06/2025
002507.ZK	12/26/2024	SDB3260588397	2,000.00	1.9893	4,057.41	3,978.67	0.0000	4.3300	50.0000	0.0000	(0.4880)	(0.0553)	0.0000	1	(0.5433)	01/06/2025
002507.ZK	12/26/2024	SDB3260588397	22,600.00	1.9893	45,848.69	44,958.99	0.0000	4.3300	50.0000	0.0000	(5.5146)	(0.6244)	0.0000	1	(6.1390)	01/06/2025
002507.ZK	12/26/2024	SDB3260588397	600.00	1.9893	1,217.22	1,193.60	0.0000	4.3300	50.0000	0.0000	(0.1464)	(0.0166)	0.0000	1	(0.1630)	01/06/2025
002507.ZK	12/26/2024	SDB3260588397	4,000.00	1.9893	8,114.81	7,957.34	0.0000	4.3300	50.0000	0.0000	(0.9760)	(0.1105)	0.0000	1	(1.0866)	01/06/2025
002507.ZK	12/26/2024	SDB3260588397	400.00	1.9893	811.48	795.73	0.0000	4.3300	50.0000	0.0000	(0.0976)	(0.0111)	0.0000	1	(0.1087)	01/06/2025
002507.ZK	12/26/2024	SDB3260588397	400.00	1.9893	811.48	795.73	0.0000	4.3300	50.0000	0.0000	(0.0976)	(0.0111)	0.0000	1	(0.1087)	01/06/2025
002507.ZK	12/26/2024	SDB3260588397	300.00	1.9893	608.61	596.80	0.0000	4.3300	50.0000	0.0000	(0.0732)	(0.0083)	0.0000	1	(0.0815)	01/06/2025
002507.ZK	12/26/2024	SDB3260588397	1,000.00	1.9893	2,028.70	1,989.34	0.0000	4.3300	50.0000	0.0000	(0.2440)	(0.0276)	0.0000	1	(0.2716)	01/06/2025
002507.ZK	12/26/2024	SDB3260588397	3,700.00	1.9893	7,506.20	7,360.54	0.0000	4.3300	50.0000	0.0000	(0.9028)	(0.1022)	0.0000	1	(1.0051)	01/06/2025
002507.ZK	12/26/2024	SDB3260588397	1,600.00	1.9893	3,245.92	3,182.94	0.0000	4.3300	50.0000	0.0000	(0.3904)	(0.0442)	0.0000	1	(0.4346)	01/06/2025
002507.ZK	12/26/2024	SDB3260588397	600.00	1.9893	1,217.22	1,193.60	0.0000	4.3300	50.0000	0.0000	(0.1464)	(0.0166)	0.0000	1	(0.1630)	01/06/2025
002507.ZK	12/26/2024	SDB3260588397	100.00	1.9893	202.87	198.93	0.0000	4.3300	50.0000	0.0000	(0.0244)	(0.0028)	0.0000	1	(0.0272)	01/06/2025
002507.ZK	12/26/2024	SDB3260588397	900.00	1.9893	1,825.83	1,790.40	0.0000	4.3300	50.0000	0.0000	(0.2196)	(0.0249)	0.0000	1	(0.2445)	01/06/2025
002507.ZK	12/26/2024	SDB3260588397	1,400.00	1.9893	2,840.18	2,785.07	0.0000	4.3300	50.0000	0.0000	(0.3416)	(0.0387)	0.0000	1	(0.3803)	01/06/2025
002507.ZK	12/26/2024	SDB3260588397	400.00	1.9893	811.48	795.73	0.0000	4.3300	50.0000	0.0000	(0.0976)	(0.0111)	0.0000	1	(0.1087)	01/06/2025
002507.ZK	12/24/2024	SDB3260588397	6,300.00	1.9893	12,581.18	12,532.82	0.0000	4.3300	50.0000	0.0000	(3.0265)	(0.3481)	0.0000	2	(3.3746)	01/06/2025
002507.ZK	12/24/2024	SDB3260588397	900.00	1.9893	1,793.63	1,790.40	0.0000	4.3300	50.0000	0.0000	(0.4315)	(0.0497)	0.0000	2	(0.4812)	01/06/2025
002507.ZK	12/24/2024	SDB3260588397	2,300.00	1.9893	4,708.81	4,575.47	0.0000	4.3300	50.0000	0.0000	(1.1327)	(0.1271)	0.0000	2	(1.2598)	01/06/2025
002507.ZK	12/24/2024	SDB3260588397	13,800.00	1.9893	28,217.81	27,452.84	0.0000	4.3300	50.0000	0.0000	(6.7880)	(0.7626)	0.0000	2	(7.5505)	01/06/2025
002507.ZK	12/24/2024	SDB3260588397	200.00	1.9893	418.08	397.87	0.0000	4.3300	50.0000	0.0000	(0.1006)	(0.0111)	0.0000	2	(0.1116)	01/06/2025
002507.ZK	12/24/2024	SDB3260588397	500.00	1.9893	1,026.85	994.67	0.0000	4.3300	50.0000	0.0000	(0.2470)	(0.0276)	0.0000	2	(0.2746)	01/06/2025
002507.ZK	12/24/2024	SDB3260588397	5,200.00	1.9893	10,628.22	10,344.55	0.0000	4.3300	50.0000	0.0000	(2.5567)	(0.2873)	0.0000	2	(2.8440)	01/06/2025
002507.ZK	12/24/2024	SDB3260588397	100.00	1.9893	202.87	198.93	0.0000	4.3300	50.0000	0.0000	(0.0488)	(0.0055)	0.0000	2	(0.0543)	01/06/2025
002507.ZK	12/24/2024	SDB3260588397	400.00	1.9893	811.48	795.73	0.0000	4.3300	50.0000	0.0000	(0.1952)	(0.0221)	0.0000	2	(0.2173)	01/06/2025
002507.ZK	12/24/2024	SDB3260588397	2,000.00	1.9893	4,057.41	3,978.67	0.0000	4.3300	50.0000	0.0000	(0.9760)	(0.1105)	0.0000	2	(1.0866)	01/06/2025
002507.ZK	12/24/2024	SDB3260588397	22,600.00	1.9893	45,848.69	44,958.99	0.0000	4.3300	50.0000	0.0000	(11.0292)	(1.2489)	0.0000	2	(12.2780)	01/06/2025
002507.ZK	12/24/2024	SDB3260588397	600.00	1.9893	1,217.22	1,193.60	0.0000	4.3300	50.0000	0.0000	(0.0332)	(0.0032)	0.0000	2	(0.3260)	01/06/2025
002507.ZK	12/24/2024	SDB3260588397	4,000.00	1.9893	8,114.81	7,957.34	0.0000	4.3300	50.0000	0.0000	(1.9521)	(0.2210)	0.0000	2	(2.1731)	01/06/2025
002507.ZK	12/24/2024	SDB3260588397	400.00	1.9893	811.48	795.73	0.0000	4.3300	50.0000	0.0000	(0.1952)	(0.0221)	0.0000	2	(0.2173)	01/06/2025
002507.ZK	12/24/2024	SDB3260588397	400.00	1.9893	811.48	795.73	0.0000	4.3300	50.0000	0.0000	(0.1952)	(0.0221)	0.0000	2	(0.2173)	01/06/2025
002507.ZK	12/24/2024	SDB3260588397	300.00	1.9893	608.61	596.80	0.0000	4.3300	50.0000	0.0000	(0.1464)	(0.0166)	0.0000	2	(0.1630)	01/06/2025
002507.ZK	12/24/2024	SDB3260588397	1,000.00	1.9893	2,028.70	1,989.34	0.0000	4.3300	50.0000	0.0000	(0.4880)	(0.0553)	0.0000	2	(0.5433)	01/06/2025
002507.ZK	12/24/2024	SDB3260588397	3,700.00	1.9893	7,506.20	7,360.54	0.0000	4.3300	50.0000	0.0000	(1.8057)	(0.2045)	0.0000	2	(2.0101)	01/06/2025
002507.ZK	12/24/2024	SDB3260588397	1,600.00	1.9893	3,245.92	3,182.94	0.0000	4.3300	50.0000	0.0000	(0.7808)	(0.0884)	0.0000	2	(0.8692)	01/06/2025
002507.ZK	12/24/2024	SDB3260588397	600.00	1.9893	1,217.22	1,193.60	0.0000	4.3300	50.0000	0.0000	(0.2928)	(0.0332)	0.0000	2	(0.3260)	01/06/2025
002507.ZK	12/24/2024	SDB3260588397	100.00	1.9893	202.87	198.93	0.0000	4.3300	50.0000	0.0000	(0.0488)	(0.0055)	0.0000	2	(0.0543)	01/06/2025
002507.ZK	12/24/2024	SDB3260588397	900.00	1.9893	1,825.83	1,790.40	0.0000	4.3300	50.0000	0.0000	(0.4392)	(0.0497)	0.0000	2	(0.4889)	01/06/2025
002507.ZK	12/24/2024	SDB3260588397	1,400.00	1.9893	2,840.18	2,785.07	0.0000	4.3300	50.0000	0.0000	(0.6832)	(0.0774)	0.0000	2	(0.7606)	01/06/2025
002507.ZK	12/24/2024	SDB3260588397	400.00	1.9893	811.48	795.73	0.0000	4.3300	50.0000	0.0000	(0.1952)	(0.0221)	0.0000	2	(0.2173)	01/06/2025
002507.ZK	12/23/2024	SDB3260588397	2,300.00	2.0383	4,708.81	4,688.08	0.0000	4.3300	50.0000	0.0000	(0.5664)	(0.0651)	0.0000	1	(0.6315)	01/06/2025
002507.ZK	12/23/2024	SDB3260588397	13,800.00	2.0383	28,217.81	28,128.50	0.0000	4.3300	50.0000	0.0000	(3.3940)	(0.3907)	0.0000	1	(3.7846)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHONGQING FULING ZHACAI GROUP CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002507.ZK	12/23/2024	SDB3260588397	200.00	2.0383	418.08	407.66	0.0000	4.3300	50.0000	0.0000	(0.0503)	(0.0057)	0.0000	1	(0.0559)	01/06/2025
002507.ZK	12/23/2024	SDB3260588397	500.00	2.0383	1,026.85	1,019.15	0.0000	4.3300	50.0000	0.0000	(0.1235)	(0.0142)	0.0000	1	(0.1377)	01/06/2025
002507.ZK	12/23/2024	SDB3260588397	5,200.00	2.0383	10,628.22	10,599.14	0.0000	4.3300	50.0000	0.0000	(1.2783)	(0.1472)	0.0000	1	(1.4255)	01/06/2025
002507.ZK	12/23/2024	SDB3260588397	100.00	2.0383	202.87	203.83	0.0000	4.3300	50.0000	0.0000	(0.0244)	(0.0028)	0.0000	1	(0.0272)	01/06/2025
002507.ZK	12/23/2024	SDB3260588397	400.00	2.0383	811.48	815.32	0.0000	4.3300	50.0000	0.0000	(0.0976)	(0.0113)	0.0000	1	(0.1089)	01/06/2025
002507.ZK	12/23/2024	SDB3260588397	2,000.00	2.0383	4,057.41	4,076.59	0.0000	4.3300	50.0000	0.0000	(0.4880)	(0.0566)	0.0000	1	(0.5446)	01/06/2025
002507.ZK	12/23/2024	SDB3260588397	22,600.00	2.0383	45,848.69	46,065.51	0.0000	4.3300	50.0000	0.0000	(5.5146)	(0.6398)	0.0000	1	(6.1544)	01/06/2025
002507.ZK	12/23/2024	SDB3260588397	600.00	2.0383	1,217.22	1,222.98	0.0000	4.3300	50.0000	0.0000	(0.1464)	(0.0170)	0.0000	1	(0.1634)	01/06/2025
002507.ZK	12/23/2024	SDB3260588397	4,000.00	2.0383	8,114.81	8,153.19	0.0000	4.3300	50.0000	0.0000	(0.9760)	(0.1132)	0.0000	1	(1.0893)	01/06/2025
002507.ZK	12/23/2024	SDB3260588397	400.00	2.0383	811.48	815.32	0.0000	4.3300	50.0000	0.0000	(0.0976)	(0.0113)	0.0000	1	(0.1089)	01/06/2025
002507.ZK	12/23/2024	SDB3260588397	400.00	2.0383	811.48	815.32	0.0000	4.3300	50.0000	0.0000	(0.0976)	(0.0113)	0.0000	1	(0.1089)	01/06/2025
002507.ZK	12/23/2024	SDB3260588397	300.00	2.0383	608.61	611.49	0.0000	4.3300	50.0000	0.0000	(0.0732)	(0.0085)	0.0000	1	(0.0817)	01/06/2025
002507.ZK	12/23/2024	SDB3260588397	1,000.00	2.0383	2,028.70	2,038.30	0.0000	4.3300	50.0000	0.0000	(0.2440)	(0.0283)	0.0000	1	(0.2723)	01/06/2025
002507.ZK	12/23/2024	SDB3260588397	3,700.00	2.0383	7,506.20	7,541.70	0.0000	4.3300	50.0000	0.0000	(0.9028)	(0.1047)	0.0000	1	(1.0076)	01/06/2025
002507.ZK	12/23/2024	SDB3260588397	1,600.00	2.0383	3,245.92	3,261.28	0.0000	4.3300	50.0000	0.0000	(0.3904)	(0.0453)	0.0000	1	(0.4357)	01/06/2025
002507.ZK	12/23/2024	SDB3260588397	600.00	2.0383	1,217.22	1,222.98	0.0000	4.3300	50.0000	0.0000	(0.1464)	(0.0170)	0.0000	1	(0.1634)	01/06/2025
002507.ZK	12/23/2024	SDB3260588397	100.00	2.0383	202.87	203.83	0.0000	4.3300	50.0000	0.0000	(0.0244)	(0.0028)	0.0000	1	(0.0272)	01/06/2025
002507.ZK	12/23/2024	SDB3260588397	900.00	2.0383	1,825.83	1,834.47	0.0000	4.3300	50.0000	0.0000	(0.2196)	(0.0255)	0.0000	1	(0.2451)	01/06/2025
002507.ZK	12/23/2024	SDB3260588397	1,400.00	2.0383	2,840.18	2,853.62	0.0000	4.3300	50.0000	0.0000	(0.3416)	(0.0396)	0.0000	1	(0.3812)	01/06/2025
002507.ZK	12/23/2024	SDB3260588397	400.00	2.0383	811.48	815.32	0.0000	4.3300	50.0000	0.0000	(0.0976)	(0.0113)	0.0000	1	(0.1089)	01/06/2025
002507.ZK	12/20/2024	SDB3260588397	200.00	2.0324	418.08	406.48	0.0000	4.3300	50.0000	0.0000	(0.1509)	(0.0169)	0.0000	3	(0.1678)	01/06/2025
002507.ZK	12/20/2024	SDB3260588397	500.00	2.0324	1,026.85	1,016.20	0.0000	4.3300	50.0000	0.0000	(0.3705)	(0.0423)	0.0000	3	(0.4129)	01/06/2025
002507.ZK	12/20/2024	SDB3260588397	5,200.00	2.0324	10,628.22	10,568.51	0.0000	4.3300	50.0000	0.0000	(3.8350)	(0.4404)	0.0000	3	(4.2754)	01/06/2025
002507.ZK	12/20/2024	SDB3260588397	100.00	2.0324	202.87	203.24	0.0000	4.3300	50.0000	0.0000	(0.0732)	(0.0085)	0.0000	3	(0.0817)	01/06/2025
002507.ZK	12/20/2024	SDB3260588397	400.00	2.0324	811.48	812.96	0.0000	4.3300	50.0000	0.0000	(0.2928)	(0.0339)	0.0000	3	(0.3267)	01/06/2025
002507.ZK	12/20/2024	SDB3260588397	2,000.00	2.0324	4,057.41	4,064.81	0.0000	4.3300	50.0000	0.0000	(1.4640)	(0.1694)	0.0000	3	(1.6334)	01/06/2025
002507.ZK	12/20/2024	SDB3260588397	22,600.00	2.0324	45,848.69	45,932.38	0.0000	4.3300	50.0000	0.0000	(16.5437)	(1.9138)	0.0000	3	(18.4576)	01/06/2025
002507.ZK	12/20/2024	SDB3260588397	600.00	2.0324	1,217.22	1,219.44	0.0000	4.3300	50.0000	0.0000	(0.4392)	(0.0508)	0.0000	3	(0.4900)	01/06/2025
002507.ZK	12/20/2024	SDB3260588397	4,000.00	2.0324	8,114.81	8,129.62	0.0000	4.3300	50.0000	0.0000	(2.9281)	(0.3387)	0.0000	3	(3.2668)	01/06/2025
002507.ZK	12/20/2024	SDB3260588397	400.00	2.0324	811.48	812.96	0.0000	4.3300	50.0000	0.0000	(0.2928)	(0.0339)	0.0000	3	(0.3267)	01/06/2025
002507.ZK	12/20/2024	SDB3260588397	400.00	2.0324	811.48	812.96	0.0000	4.3300	50.0000	0.0000	(0.2928)	(0.0339)	0.0000	3	(0.3267)	01/06/2025
002507.ZK	12/20/2024	SDB3260588397	300.00	2.0324	608.61	609.72	0.0000	4.3300	50.0000	0.0000	(0.2196)	(0.0254)	0.0000	3	(0.2450)	01/06/2025
002507.ZK	12/20/2024	SDB3260588397	1,000.00	2.0324	2,028.70	2,032.41	0.0000	4.3300	50.0000	0.0000	(0.7320)	(0.0847)	0.0000	3	(0.8167)	01/06/2025
002507.ZK	12/20/2024	SDB3260588397	3,700.00	2.0324	7,506.20	7,519.90	0.0000	4.3300	50.0000	0.0000	(2.7085)	(0.3133)	0.0000	3	(3.0218)	01/06/2025
002507.ZK	12/20/2024	SDB3260588397	1,600.00	2.0324	3,245.92	3,251.85	0.0000	4.3300	50.0000	0.0000	(1.1712)	(0.1355)	0.0000	3	(1.3067)	01/06/2025
002507.ZK	12/20/2024	SDB3260588397	600.00	2.0324	1,217.22	1,219.44	0.0000	4.3300	50.0000	0.0000	(0.4392)	(0.0508)	0.0000	3	(0.4900)	01/06/2025
002507.ZK	12/20/2024	SDB3260588397	100.00	2.0324	202.87	203.24	0.0000	4.3300	50.0000	0.0000	(0.0732)	(0.0085)	0.0000	3	(0.0817)	01/06/2025
002507.ZK	12/20/2024	SDB3260588397	900.00	2.0324	1,825.83	1,829.17	0.0000	4.3300	50.0000	0.0000	(0.6588)	(0.0762)	0.0000	3	(0.7350)	01/06/2025
002507.ZK	12/20/2024	SDB3260588397	1,400.00	2.0324	2,840.18	2,845.37	0.0000	4.3300	50.0000	0.0000	(1.0248)	(0.1186)	0.0000	3	(1.1434)	01/06/2025
002507.ZK	12/20/2024	SDB3260588397	400.00	2.0324	811.48	812.96	0.0000	4.3300	50.0000	0.0000	(0.2928)	(0.0339)	0.0000	3	(0.3267)	01/06/2025
002507.ZK	12/19/2024	SDB3260588397	200.00	2.0638	418.08	412.77	0.0000	4.5800	50.0000	0.0000	(0.0532)	(0.0057)	0.0000	1	(0.0589)	01/06/2025
002507.ZK	12/19/2024	SDB3260588397	500.00	2.0638	1,026.85	1,031.92	0.0000	4.5800	50.0000	0.0000	(0.1306)	(0.0143)	0.0000	1	(0.1450)	01/06/2025
002507.ZK	12/19/2024	SDB3260588397	5,200.00	2.0638	10,628.22	10,732.02	0.0000	4.5800	50.0000	0.0000	(1.3521)	(0.1491)	0.0000	1	(1.5012)	01/06/2025
002507.ZK	12/19/2024	SDB3260588397	100.00	2.0638	202.87	206.38	0.0000	4.5800	50.0000	0.0000	(0.0258)	(0.0029)	0.0000	1	(0.0287)	01/06/2025
002507.ZK	12/19/2024	SDB3260588397	400.00	2.0638	811.48	825.54	0.0000	4.5800	50.0000	0.0000	(0.1032)	(0.0115)	0.0000	1	(0.1147)	01/06/2025
002507.ZK	12/19/2024	SDB3260588397	2,000.00	2.0638	4,057.41	4,127.70	0.0000	4.5800	50.0000	0.0000	(0.5162)	(0.0573)	0.0000	1	(0.5735)	01/06/2025
002507.ZK	12/19/2024	SDB3260588397	22,600.00	2.0638	45,848.69	46,643.01	0.0000	4.5800	50.0000	0.0000	(5.8330)	(0.6478)	0.0000	1	(6.4808)	01/06/2025
002507.ZK	12/19/2024	SDB3260588397	600.00	2.0638	1,217.22	1,238.31	0.0000	4.5800	50.0000	0.0000	(0.1549)	(0.0172)	0.0000	1	(0.1721)	01/06/2025
002507.ZK	12/19/2024	SDB3260588397	4,000.00	2.0638	8,114.81	8,255.40	0.0000	4.5800	50.0000	0.0000	(1.0324)	(0.1147)	0.0000	1	(1.1470)	01/06/2025
002507.ZK	12/19/2024	SDB3260588397	400.00	2.0638	811.48	825.54	0.0000	4.5800	50.0000	0.0000	(0.1032)	(0.0115)	0.0000	1	(0.1147)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHONGQING FULING ZHACAI GROUP CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002507.ZK	12/19/2024	SDB3260588397	400.00	2.0638	811.48	825.54	0.0000	4.5800	50.0000	0.0000	(0.1032)	(0.0115)	0.0000	1	(0.1147)	01/06/2025
002507.ZK	12/19/2024	SDB3260588397	300.00	2.0638	608.61	619.15	0.0000	4.5800	50.0000	0.0000	(0.0774)	(0.0086)	0.0000	1	(0.0860)	01/06/2025
002507.ZK	12/19/2024	SDB3260588397	1,000.00	2.0638	2,028.70	2,063.85	0.0000	4.5800	50.0000	0.0000	(0.2581)	(0.0287)	0.0000	1	(0.2868)	01/06/2025
002507.ZK	12/19/2024	SDB3260588397	3,700.00	2.0638	7,506.20	7,636.24	0.0000	4.5800	50.0000	0.0000	(0.9550)	(0.1061)	0.0000	1	(1.0610)	01/06/2025
002507.ZK	12/19/2024	SDB3260588397	1,600.00	2.0638	3,245.92	3,302.16	0.0000	4.5800	50.0000	0.0000	(0.4130)	(0.0459)	0.0000	1	(0.4588)	01/06/2025
002507.ZK	12/19/2024	SDB3260588397	600.00	2.0638	1,217.22	1,238.31	0.0000	4.5800	50.0000	0.0000	(0.1549)	(0.0172)	0.0000	1	(0.1721)	01/06/2025
002507.ZK	12/19/2024	SDB3260588397	100.00	2.0638	202.87	206.38	0.0000	4.5800	50.0000	0.0000	(0.0258)	(0.0029)	0.0000	1	(0.0287)	01/06/2025
002507.ZK	12/19/2024	SDB3260588397	900.00	2.0638	1,825.83	1,857.46	0.0000	4.5800	50.0000	0.0000	(0.2323)	(0.0258)	0.0000	1	(0.2581)	01/06/2025
002507.ZK	12/19/2024	SDB3260588397	1,400.00	2.0638	2,840.18	2,889.39	0.0000	4.5800	50.0000	0.0000	(0.3613)	(0.0401)	0.0000	1	(0.4015)	01/06/2025
002507.ZK	12/19/2024	SDB3260588397	400.00	2.0638	811.48	825.54	0.0000	4.5800	50.0000	0.0000	(0.1032)	(0.0115)	0.0000	1	(0.1147)	01/06/2025
002507.ZK	12/18/2024	SDB3260588397	200.00	2.0882	418.08	417.64	0.0000	4.5800	50.0000	0.0000	(0.0532)	(0.0058)	0.0000	1	(0.0590)	01/06/2025
002507.ZK	12/18/2024	SDB3260588397	500.00	2.0882	1,026.85	1,044.09	0.0000	4.5800	50.0000	0.0000	(0.1306)	(0.0145)	0.0000	1	(0.1451)	01/06/2025
002507.ZK	12/18/2024	SDB3260588397	5,200.00	2.0882	10,628.22	10,858.53	0.0000	4.5800	50.0000	0.0000	(1.3521)	(0.1508)	0.0000	1	(1.5030)	01/06/2025
002507.ZK	12/18/2024	SDB3260588397	100.00	2.0882	202.87	208.82	0.0000	4.5800	50.0000	0.0000	(0.0258)	(0.0029)	0.0000	1	(0.0287)	01/06/2025
002507.ZK	12/18/2024	SDB3260588397	400.00	2.0882	811.48	835.27	0.0000	4.5800	50.0000	0.0000	(0.1032)	(0.0116)	0.0000	1	(0.1148)	01/06/2025
002507.ZK	12/18/2024	SDB3260588397	2,000.00	2.0882	4,057.41	4,176.36	0.0000	4.5800	50.0000	0.0000	(0.5162)	(0.0580)	0.0000	1	(0.5742)	01/06/2025
002507.ZK	12/18/2024	SDB3260588397	22,600.00	2.0882	45,848.69	47,192.82	0.0000	4.5800	50.0000	0.0000	(5.8330)	(0.6555)	0.0000	1	(6.4884)	01/06/2025
002507.ZK	12/18/2024	SDB3260588397	600.00	2.0882	1,217.22	1,252.91	0.0000	4.5800	50.0000	0.0000	(0.1549)	(0.0174)	0.0000	1	(0.1723)	01/06/2025
002507.ZK	12/18/2024	SDB3260588397	4,000.00	2.0882	8,114.81	8,352.71	0.0000	4.5800	50.0000	0.0000	(1.0324)	(0.1160)	0.0000	1	(1.1484)	01/06/2025
002507.ZK	12/18/2024	SDB3260588397	400.00	2.0882	811.48	835.27	0.0000	4.5800	50.0000	0.0000	(0.1032)	(0.0116)	0.0000	1	(0.1148)	01/06/2025
002507.ZK	12/18/2024	SDB3260588397	400.00	2.0882	811.48	835.27	0.0000	4.5800	50.0000	0.0000	(0.1032)	(0.0116)	0.0000	1	(0.1148)	01/06/2025
002507.ZK	12/18/2024	SDB3260588397	300.00	2.0882	608.61	626.45	0.0000	4.5800	50.0000	0.0000	(0.0774)	(0.0087)	0.0000	1	(0.0861)	01/06/2025
002507.ZK	12/18/2024	SDB3260588397	1,000.00	2.0882	2,028.70	2,088.18	0.0000	4.5800	50.0000	0.0000	(0.2581)	(0.0290)	0.0000	1	(0.2871)	01/06/2025
002507.ZK	12/18/2024	SDB3260588397	3,700.00	2.0882	7,506.20	7,726.26	0.0000	4.5800	50.0000	0.0000	(0.9550)	(0.1073)	0.0000	1	(1.0623)	01/06/2025
002507.ZK	12/18/2024	SDB3260588397	1,600.00	2.0882	3,245.92	3,341.08	0.0000	4.5800	50.0000	0.0000	(0.4130)	(0.0464)	0.0000	1	(0.4594)	01/06/2025
002507.ZK	12/18/2024	SDB3260588397	600.00	2.0882	1,217.22	1,252.91	0.0000	4.5800	50.0000	0.0000	(0.1549)	(0.0174)	0.0000	1	(0.1723)	01/06/2025
002507.ZK	12/18/2024	SDB3260588397	100.00	2.0882	202.87	208.82	0.0000	4.5800	50.0000	0.0000	(0.0258)	(0.0029)	0.0000	1	(0.0287)	01/06/2025
002507.ZK	12/18/2024	SDB3260588397	900.00	2.0882	1,825.83	1,879.36	0.0000	4.5800	50.0000	0.0000	(0.2323)	(0.0261)	0.0000	1	(0.2584)	01/06/2025
002507.ZK	12/18/2024	SDB3260588397	1,400.00	2.0882	2,840.18	2,923.45	0.0000	4.5800	50.0000	0.0000	(0.3613)	(0.0406)	0.0000	1	(0.4019)	01/06/2025
002507.ZK	12/18/2024	SDB3260588397	400.00	2.0882	811.48	835.27	0.0000	4.5800	50.0000	0.0000	(0.1032)	(0.0116)	0.0000	1	(0.1148)	01/06/2025
002507.ZK	12/17/2024	SDB3260588397	200.00	2.1566	418.08	431.31	0.0000	4.5800	50.0000	0.0000	(0.0532)	(0.0060)	0.0000	1	(0.0592)	01/06/2025
002507.ZK	12/17/2024	SDB3260588397	500.00	2.1566	1,026.85	1,078.29	0.0000	4.5800	50.0000	0.0000	(0.1306)	(0.0150)	0.0000	1	(0.1456)	01/06/2025
002507.ZK	12/17/2024	SDB3260588397	5,200.00	2.1566	10,628.22	11,214.19	0.0000	4.5800	50.0000	0.0000	(1.3521)	(0.1558)	0.0000	1	(1.5079)	01/06/2025
002507.ZK	12/17/2024	SDB3260588397	100.00	2.1566	202.87	215.66	0.0000	4.5800	50.0000	0.0000	(0.0258)	(0.0030)	0.0000	1	(0.0288)	01/06/2025
002507.ZK	12/17/2024	SDB3260588397	400.00	2.1566	811.48	862.63	0.0000	4.5800	50.0000	0.0000	(0.1032)	(0.0120)	0.0000	1	(0.1152)	01/06/2025
002507.ZK	12/17/2024	SDB3260588397	2,000.00	2.1566	4,057.41	4,313.15	0.0000	4.5800	50.0000	0.0000	(0.5162)	(0.0599)	0.0000	1	(0.5761)	01/06/2025
002507.ZK	12/17/2024	SDB3260588397	22,600.00	2.1566	45,848.69	48,738.60	0.0000	4.5800	50.0000	0.0000	(5.8330)	(0.6769)	0.0000	1	(6.5099)	01/06/2025
002507.ZK	12/17/2024	SDB3260588397	600.00	2.1566	1,217.22	1,293.94	0.0000	4.5800	50.0000	0.0000	(0.1549)	(0.0180)	0.0000	1	(0.1728)	01/06/2025
002507.ZK	12/17/2024	SDB3260588397	4,000.00	2.1566	8,114.81	8,626.30	0.0000	4.5800	50.0000	0.0000	(1.0324)	(0.1198)	0.0000	1	(1.1522)	01/06/2025
002507.ZK	12/17/2024	SDB3260588397	400.00	2.1566	811.48	862.63	0.0000	4.5800	50.0000	0.0000	(0.1032)	(0.0120)	0.0000	1	(0.1152)	01/06/2025
002507.ZK	12/17/2024	SDB3260588397	400.00	2.1566	811.48	862.63	0.0000	4.5800	50.0000	0.0000	(0.1032)	(0.0120)	0.0000	1	(0.1152)	01/06/2025
002507.ZK	12/17/2024	SDB3260588397	300.00	2.1566	608.61	646.97	0.0000	4.5800	50.0000	0.0000	(0.0774)	(0.0090)	0.0000	1	(0.0864)	01/06/2025
002507.ZK	12/17/2024	SDB3260588397	1,000.00	2.1566	2,028.70	2,156.57	0.0000	4.5800	50.0000	0.0000	(0.2581)	(0.0300)	0.0000	1	(0.2880)	01/06/2025
002507.ZK	12/17/2024	SDB3260588397	3,700.00	2.1566	7,506.20	7,979.33	0.0000	4.5800	50.0000	0.0000	(0.9550)	(0.1108)	0.0000	1	(1.0658)	01/06/2025
002507.ZK	12/17/2024	SDB3260588397	1,600.00	2.1566	3,245.92	3,450.52	0.0000	4.5800	50.0000	0.0000	(0.4130)	(0.0479)	0.0000	1	(0.4609)	01/06/2025
002507.ZK	12/17/2024	SDB3260588397	600.00	2.1566	1,217.22	1,293.94	0.0000	4.5800	50.0000	0.0000	(0.1549)	(0.0180)	0.0000	1	(0.1728)	01/06/2025
002507.ZK	12/17/2024	SDB3260588397	100.00	2.1566	202.87	215.66	0.0000	4.5800	50.0000	0.0000	(0.0258)	(0.0030)	0.0000	1	(0.0288)	01/06/2025
002507.ZK	12/17/2024	SDB3260588397	900.00	2.1566	1,825.83	1,940.92	0.0000	4.5800	50.0000	0.0000	(0.2323)	(0.0270)	0.0000	1	(0.2592)	01/06/2025
002507.ZK	12/17/2024	SDB3260588397	1,400.00	2.1566	2,840.18	3,019.20	0.0000	4.5800	50.0000	0.0000	(0.3613)	(0.0419)	0.0000	1	(0.4033)	01/06/2025
002507.ZK	12/17/2024	SDB3260588397	400.00	2.1566	811.48	862.63	0.0000	4.5800	50.0000	0.0000	(0.1032)	(0.0120)	0.0000	1	(0.1152)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHONGQING FULING ZHACAI GROUP CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002507.ZK	12/16/2024	SDB3260588397	200.00	2.0988	418.08	419.75	0.0000	4.5800	50.0000	0.0000	(0.0532)	(0.0058)	0.0000	1	(0.0590)	01/06/2025
002507.ZK	12/16/2024	SDB3260588397	500.00	2.0988	1,026.85	1,049.38	0.0000	4.5800	50.0000	0.0000	(0.1306)	(0.0146)	0.0000	1	(0.1452)	01/06/2025
002507.ZK	12/16/2024	SDB3260588397	5,200.00	2.0988	10,628.22	10,913.58	0.0000	4.5800	50.0000	0.0000	(1.3521)	(0.1516)	0.0000	1	(1.5037)	01/06/2025
002507.ZK	12/16/2024	SDB3260588397	100.00	2.0988	202.87	209.88	0.0000	4.5800	50.0000	0.0000	(0.0258)	(0.0029)	0.0000	1	(0.0287)	01/06/2025
002507.ZK	12/16/2024	SDB3260588397	400.00	2.0988	811.48	839.51	0.0000	4.5800	50.0000	0.0000	(0.1032)	(0.0117)	0.0000	1	(0.1149)	01/06/2025
002507.ZK	12/16/2024	SDB3260588397	2,000.00	2.0988	4,057.41	4,197.53	0.0000	4.5800	50.0000	0.0000	(0.5162)	(0.0583)	0.0000	1	(0.5745)	01/06/2025
002507.ZK	12/16/2024	SDB3260588397	22,600.00	2.0988	45,848.69	47,432.09	0.0000	4.5800	50.0000	0.0000	(5.8330)	(0.6588)	0.0000	1	(6.4918)	01/06/2025
002507.ZK	12/16/2024	SDB3260588397	600.00	2.0988	1,217.22	1,259.26	0.0000	4.5800	50.0000	0.0000	(0.1549)	(0.0175)	0.0000	1	(0.1723)	01/06/2025
002507.ZK	12/16/2024	SDB3260588397	4,000.00	2.0988	8,114.81	8,395.06	0.0000	4.5800	50.0000	0.0000	(1.0324)	(0.1166)	0.0000	1	(1.1490)	01/06/2025
002507.ZK	12/16/2024	SDB3260588397	400.00	2.0988	811.48	839.51	0.0000	4.5800	50.0000	0.0000	(0.1032)	(0.0117)	0.0000	1	(0.1149)	01/06/2025
002507.ZK	12/16/2024	SDB3260588397	400.00	2.0988	811.48	839.51	0.0000	4.5800	50.0000	0.0000	(0.1032)	(0.0117)	0.0000	1	(0.1149)	01/06/2025
002507.ZK	12/16/2024	SDB3260588397	300.00	2.0988	608.61	629.63	0.0000	4.5800	50.0000	0.0000	(0.0774)	(0.0087)	0.0000	1	(0.0862)	01/06/2025
002507.ZK	12/16/2024	SDB3260588397	1,000.00	2.0988	2,028.70	2,098.76	0.0000	4.5800	50.0000	0.0000	(0.2581)	(0.0291)	0.0000	1	(0.2872)	01/06/2025
002507.ZK	12/16/2024	SDB3260588397	3,700.00	2.0988	7,506.20	7,765.43	0.0000	4.5800	50.0000	0.0000	(0.9550)	(0.1079)	0.0000	1	(1.0628)	01/06/2025
002507.ZK	12/16/2024	SDB3260588397	1,600.00	2.0988	3,245.92	3,358.02	0.0000	4.5800	50.0000	0.0000	(0.4130)	(0.0466)	0.0000	1	(0.4596)	01/06/2025
002507.ZK	12/16/2024	SDB3260588397	600.00	2.0988	1,217.22	1,259.26	0.0000	4.5800	50.0000	0.0000	(0.1549)	(0.0175)	0.0000	1	(0.1723)	01/06/2025
002507.ZK	12/16/2024	SDB3260588397	100.00	2.0988	202.87	209.88	0.0000	4.5800	50.0000	0.0000	(0.0258)	(0.0029)	0.0000	1	(0.0287)	01/06/2025
002507.ZK	12/16/2024	SDB3260588397	900.00	2.0988	1,825.83	1,888.89	0.0000	4.5800	50.0000	0.0000	(0.2323)	(0.0262)	0.0000	1	(0.2585)	01/06/2025
002507.ZK	12/16/2024	SDB3260588397	1,400.00	2.0988	2,840.18	2,938.27	0.0000	4.5800	50.0000	0.0000	(0.3613)	(0.0408)	0.0000	1	(0.4021)	01/06/2025
002507.ZK	12/16/2024	SDB3260588397	400.00	2.0988	811.48	839.51	0.0000	4.5800	50.0000	0.0000	(0.1032)	(0.0117)	0.0000	1	(0.1149)	01/06/2025
002507.ZK	12/13/2024	SDB3260588397	500.00	2.0169	1,026.85	1,008.46	0.0000	4.5800	50.0000	0.0000	(0.3919)	(0.0420)	0.0000	3	(0.4339)	01/06/2025
002507.ZK	12/13/2024	SDB3260588397	5,200.00	2.0169	10,628.22	10,487.94	0.0000	4.5800	50.0000	0.0000	(4.0564)	(0.4370)	0.0000	3	(4.4934)	01/06/2025
002507.ZK	12/13/2024	SDB3260588397	100.00	2.0169	202.87	201.69	0.0000	4.5800	50.0000	0.0000	(0.0774)	(0.0084)	0.0000	3	(0.0858)	01/06/2025
002507.ZK	12/13/2024	SDB3260588397	400.00	2.0169	811.48	806.76	0.0000	4.5800	50.0000	0.0000	(0.3097)	(0.0336)	0.0000	3	(0.3433)	01/06/2025
002507.ZK	12/13/2024	SDB3260588397	2,000.00	2.0169	4,057.41	4,033.82	0.0000	4.5800	50.0000	0.0000	(1.5486)	(0.1681)	0.0000	3	(1.7167)	01/06/2025
002507.ZK	12/13/2024	SDB3260588397	22,600.00	2.0169	45,848.69	45,582.19	0.0000	4.5800	50.0000	0.0000	(17.4989)	(1.8993)	0.0000	3	(19.3982)	01/06/2025
002507.ZK	12/13/2024	SDB3260588397	600.00	2.0169	1,217.22	1,210.15	0.0000	4.5800	50.0000	0.0000	(0.4646)	(0.0504)	0.0000	3	(0.5150)	01/06/2025
002507.ZK	12/13/2024	SDB3260588397	4,000.00	2.0169	8,114.81	8,067.64	0.0000	4.5800	50.0000	0.0000	(3.0972)	(0.3362)	0.0000	3	(3.4333)	01/06/2025
002507.ZK	12/13/2024	SDB3260588397	400.00	2.0169	811.48	806.76	0.0000	4.5800	50.0000	0.0000	(0.3097)	(0.0336)	0.0000	3	(0.3433)	01/06/2025
002507.ZK	12/13/2024	SDB3260588397	400.00	2.0169	811.48	806.76	0.0000	4.5800	50.0000	0.0000	(0.3097)	(0.0336)	0.0000	3	(0.3433)	01/06/2025
002507.ZK	12/13/2024	SDB3260588397	300.00	2.0169	608.61	605.07	0.0000	4.5800	50.0000	0.0000	(0.2323)	(0.0252)	0.0000	3	(0.2575)	01/06/2025
002507.ZK	12/13/2024	SDB3260588397	1,000.00	2.0169	2,028.70	2,016.91	0.0000	4.5800	50.0000	0.0000	(0.7743)	(0.0840)	0.0000	3	(0.8583)	01/06/2025
002507.ZK	12/13/2024	SDB3260588397	3,700.00	2.0169	7,506.20	7,462.57	0.0000	4.5800	50.0000	0.0000	(2.8649)	(0.3109)	0.0000	3	(3.1758)	01/06/2025
002507.ZK	12/13/2024	SDB3260588397	1,600.00	2.0169	3,245.92	3,227.06	0.0000	4.5800	50.0000	0.0000	(1.2389)	(0.1345)	0.0000	3	(1.3733)	01/06/2025
002507.ZK	12/13/2024	SDB3260588397	600.00	2.0169	1,217.22	1,210.15	0.0000	4.5800	50.0000	0.0000	(0.4646)	(0.0504)	0.0000	3	(0.5150)	01/06/2025
002507.ZK	12/13/2024	SDB3260588397	100.00	2.0169	202.87	201.69	0.0000	4.5800	50.0000	0.0000	(0.0774)	(0.0084)	0.0000	3	(0.0858)	01/06/2025
002507.ZK	12/13/2024	SDB3260588397	900.00	2.0169	1,825.83	1,815.22	0.0000	4.5800	50.0000	0.0000	(0.6969)	(0.0756)	0.0000	3	(0.7725)	01/06/2025
002507.ZK	12/13/2024	SDB3260588397	1,400.00	2.0169	2,840.18	2,823.68	0.0000	4.5800	50.0000	0.0000	(1.0840)	(0.1177)	0.0000	3	(1.2017)	01/06/2025
002507.ZK	12/13/2024	SDB3260588397	400.00	2.0169	811.48	806.76	0.0000	4.5800	50.0000	0.0000	(0.3097)	(0.0336)	0.0000	3	(0.3433)	01/06/2025
002507.ZK	12/12/2024	SDB3260588397	100.00	1.9817	202.87	198.17	0.0000	4.5800	50.0000	0.0000	(0.0258)	(0.0028)	0.0000	1	(0.0286)	01/06/2025
002507.ZK	12/12/2024	SDB3260588397	400.00	1.9817	811.48	792.68	0.0000	4.5800	50.0000	0.0000	(0.1032)	(0.0110)	0.0000	1	(0.1142)	01/06/2025
002507.ZK	12/12/2024	SDB3260588397	2,000.00	1.9817	4,057.41	3,963.41	0.0000	4.5800	50.0000	0.0000	(0.5162)	(0.0550)	0.0000	1	(0.5712)	01/06/2025
002507.ZK	12/12/2024	SDB3260588397	22,600.00	1.9817	45,848.69	44,786.53	0.0000	4.5800	50.0000	0.0000	(5.8330)	(0.6220)	0.0000	1	(6.4550)	01/06/2025
002507.ZK	12/12/2024	SDB3260588397	600.00	1.9817	1,217.22	1,189.02	0.0000	4.5800	50.0000	0.0000	(0.1549)	(0.0165)	0.0000	1	(0.1714)	01/06/2025
002507.ZK	12/12/2024	SDB3260588397	4,000.00	1.9817	8,114.81	7,926.82	0.0000	4.5800	50.0000	0.0000	(1.0324)	(0.1101)	0.0000	1	(1.1425)	01/06/2025
002507.ZK	12/12/2024	SDB3260588397	400.00	1.9817	811.48	792.68	0.0000	4.5800	50.0000	0.0000	(0.1032)	(0.0110)	0.0000	1	(0.1142)	01/06/2025
002507.ZK	12/12/2024	SDB3260588397	400.00	1.9817	811.48	792.68	0.0000	4.5800	50.0000	0.0000	(0.1032)	(0.0110)	0.0000	1	(0.1142)	01/06/2025
002507.ZK	12/12/2024	SDB3260588397	300.00	1.9817	608.61	594.51	0.0000	4.5800	50.0000	0.0000	(0.0774)	(0.0083)	0.0000	1	(0.0857)	01/06/2025
002507.ZK	12/12/2024	SDB3260588397	1,000.00	1.9817	2,028.70	1,981.70	0.0000	4.5800	50.0000	0.0000	(0.2581)	(0.0275)	0.0000	1	(0.2856)	01/06/2025
002507.ZK	12/12/2024	SDB3260588397	3,700.00	1.9817	7,506.20	7,332.31	0.0000	4.5800	50.0000	0.0000	(0.9550)	(0.1018)	0.0000	1	(1.0568)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHONGQING FULING ZHACAI GROUP CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002507.ZK	12/12/2024	SDB3260588397	1,600.00	1.9817	3,245.92	3,170.73	0.0000	4.5800	50.0000	0.0000	(0.4130)	(0.0440)	0.0000	1	(0.4570)	01/06/2025
002507.ZK	12/12/2024	SDB3260588397	600.00	1.9817	1,217.22	1,189.02	0.0000	4.5800	50.0000	0.0000	(0.1549)	(0.0165)	0.0000	1	(0.1714)	01/06/2025
002507.ZK	12/12/2024	SDB3260588397	100.00	1.9817	202.87	198.17	0.0000	4.5800	50.0000	0.0000	(0.0258)	(0.0028)	0.0000	1	(0.0286)	01/06/2025
002507.ZK	12/12/2024	SDB3260588397	900.00	1.9817	1,825.83	1,783.53	0.0000	4.5800	50.0000	0.0000	(0.2323)	(0.0248)	0.0000	1	(0.2571)	01/06/2025
002507.ZK	12/12/2024	SDB3260588397	1,400.00	1.9817	2,840.18	2,774.39	0.0000	4.5800	50.0000	0.0000	(0.3613)	(0.0385)	0.0000	1	(0.3999)	01/06/2025
002507.ZK	12/12/2024	SDB3260588397	400.00	1.9817	811.48	792.68	0.0000	4.5800	50.0000	0.0000	(0.1032)	(0.0110)	0.0000	1	(0.1142)	01/06/2025
002507.ZK	12/11/2024	SDB3260588397	100.00	2.0046	202.87	200.46	0.0000	4.5800	50.0000	0.0000	(0.0258)	(0.0028)	0.0000	1	(0.0286)	01/06/2025
002507.ZK	12/11/2024	SDB3260588397	400.00	2.0046	811.48	801.84	0.0000	4.5800	50.0000	0.0000	(0.1032)	(0.0111)	0.0000	1	(0.1144)	01/06/2025
002507.ZK	12/11/2024	SDB3260588397	2,000.00	2.0046	4,057.41	4,009.20	0.0000	4.5800	50.0000	0.0000	(0.5162)	(0.0557)	0.0000	1	(0.5719)	01/06/2025
002507.ZK	12/11/2024	SDB3260588397	22,600.00	2.0046	45,848.69	45,303.91	0.0000	4.5800	50.0000	0.0000	(5.8330)	(0.6292)	0.0000	1	(6.4622)	01/06/2025
002507.ZK	12/11/2024	SDB3260588397	600.00	2.0046	1,217.22	1,202.76	0.0000	4.5800	50.0000	0.0000	(0.1549)	(0.0167)	0.0000	1	(0.1716)	01/06/2025
002507.ZK	12/11/2024	SDB3260588397	4,000.00	2.0046	8,114.81	8,018.39	0.0000	4.5800	50.0000	0.0000	(1.0324)	(0.1114)	0.0000	1	(1.1438)	01/06/2025
002507.ZK	12/11/2024	SDB3260588397	400.00	2.0046	811.48	801.84	0.0000	4.5800	50.0000	0.0000	(0.1032)	(0.0111)	0.0000	1	(0.1144)	01/06/2025
002507.ZK	12/11/2024	SDB3260588397	400.00	2.0046	811.48	801.84	0.0000	4.5800	50.0000	0.0000	(0.1032)	(0.0111)	0.0000	1	(0.1144)	01/06/2025
002507.ZK	12/11/2024	SDB3260588397	300.00	2.0046	608.61	601.38	0.0000	4.5800	50.0000	0.0000	(0.0774)	(0.0084)	0.0000	1	(0.0858)	01/06/2025
002507.ZK	12/11/2024	SDB3260588397	1,000.00	2.0046	2,028.70	2,004.60	0.0000	4.5800	50.0000	0.0000	(0.2581)	(0.0278)	0.0000	1	(0.2859)	01/06/2025
002507.ZK	12/11/2024	SDB3260588397	3,700.00	2.0046	7,506.20	7,417.01	0.0000	4.5800	50.0000	0.0000	(0.9550)	(0.1030)	0.0000	1	(1.0580)	01/06/2025
002507.ZK	12/11/2024	SDB3260588397	1,600.00	2.0046	3,245.92	3,207.36	0.0000	4.5800	50.0000	0.0000	(0.4130)	(0.0445)	0.0000	1	(0.4575)	01/06/2025
002507.ZK	12/11/2024	SDB3260588397	600.00	2.0046	1,217.22	1,202.76	0.0000	4.5800	50.0000	0.0000	(0.1549)	(0.0167)	0.0000	1	(0.1716)	01/06/2025
002507.ZK	12/11/2024	SDB3260588397	100.00	2.0046	202.87	200.46	0.0000	4.5800	50.0000	0.0000	(0.0258)	(0.0028)	0.0000	1	(0.0286)	01/06/2025
002507.ZK	12/11/2024	SDB3260588397	900.00	2.0046	1,825.83	1,804.14	0.0000	4.5800	50.0000	0.0000	(0.2323)	(0.0251)	0.0000	1	(0.2573)	01/06/2025
002507.ZK	12/11/2024	SDB3260588397	1,400.00	2.0046	2,840.18	2,806.44	0.0000	4.5800	50.0000	0.0000	(0.3613)	(0.0390)	0.0000	1	(0.4003)	01/06/2025
002507.ZK	12/11/2024	SDB3260588397	400.00	2.0046	811.48	801.84	0.0000	4.5800	50.0000	0.0000	(0.1032)	(0.0111)	0.0000	1	(0.1144)	01/06/2025
002507.ZK	12/10/2024	SDB3260588397	100.00	1.9957	202.87	199.57	0.0000	4.5800	50.0000	0.0000	(0.0258)	(0.0028)	0.0000	1	(0.0286)	01/06/2025
002507.ZK	12/10/2024	SDB3260588397	400.00	1.9957	811.48	798.28	0.0000	4.5800	50.0000	0.0000	(0.1032)	(0.0111)	0.0000	1	(0.1143)	01/06/2025
002507.ZK	12/10/2024	SDB3260588397	2,000.00	1.9957	4,057.41	3,991.42	0.0000	4.5800	50.0000	0.0000	(0.5162)	(0.0554)	0.0000	1	(0.5716)	01/06/2025
002507.ZK	12/10/2024	SDB3260588397	22,600.00	1.9957	45,848.69	45,103.09	0.0000	4.5800	50.0000	0.0000	(5.8330)	(0.6264)	0.0000	1	(6.4594)	01/06/2025
002507.ZK	12/10/2024	SDB3260588397	600.00	1.9957	1,217.22	1,197.43	0.0000	4.5800	50.0000	0.0000	(0.1549)	(0.0166)	0.0000	1	(0.1715)	01/06/2025
002507.ZK	12/10/2024	SDB3260588397	4,000.00	1.9957	8,114.81	7,982.85	0.0000	4.5800	50.0000	0.0000	(1.0324)	(0.1109)	0.0000	1	(1.1433)	01/06/2025
002507.ZK	12/10/2024	SDB3260588397	400.00	1.9957	811.48	798.28	0.0000	4.5800	50.0000	0.0000	(0.1032)	(0.0111)	0.0000	1	(0.1143)	01/06/2025
002507.ZK	12/10/2024	SDB3260588397	400.00	1.9957	811.48	798.28	0.0000	4.5800	50.0000	0.0000	(0.1032)	(0.0111)	0.0000	1	(0.1143)	01/06/2025
002507.ZK	12/10/2024	SDB3260588397	300.00	1.9957	608.61	598.71	0.0000	4.5800	50.0000	0.0000	(0.0774)	(0.0083)	0.0000	1	(0.0857)	01/06/2025
002507.ZK	12/10/2024	SDB3260588397	1,000.00	1.9957	2,028.70	1,995.71	0.0000	4.5800	50.0000	0.0000	(0.2581)	(0.0277)	0.0000	1	(0.2858)	01/06/2025
002507.ZK	12/10/2024	SDB3260588397	3,700.00	1.9957	7,506.20	7,384.13	0.0000	4.5800	50.0000	0.0000	(0.9550)	(0.1026)	0.0000	1	(1.0575)	01/06/2025
002507.ZK	12/10/2024	SDB3260588397	1,600.00	1.9957	3,245.92	3,193.14	0.0000	4.5800	50.0000	0.0000	(0.4130)	(0.0443)	0.0000	1	(0.4573)	01/06/2025
002507.ZK	12/10/2024	SDB3260588397	600.00	1.9957	1,217.22	1,197.43	0.0000	4.5800	50.0000	0.0000	(0.1549)	(0.0166)	0.0000	1	(0.1715)	01/06/2025
002507.ZK	12/10/2024	SDB3260588397	100.00	1.9957	202.87	199.57	0.0000	4.5800	50.0000	0.0000	(0.0258)	(0.0028)	0.0000	1	(0.0286)	01/06/2025
002507.ZK	12/10/2024	SDB3260588397	900.00	1.9957	1,825.83	1,796.14	0.0000	4.5800	50.0000	0.0000	(0.2323)	(0.0249)	0.0000	1	(0.2572)	01/06/2025
002507.ZK	12/10/2024	SDB3260588397	1,400.00	1.9957	2,840.18	2,794.00	0.0000	4.5800	50.0000	0.0000	(0.3613)	(0.0388)	0.0000	1	(0.4001)	01/06/2025
002507.ZK	12/10/2024	SDB3260588397	400.00	1.9957	811.48	798.28	0.0000	4.5800	50.0000	0.0000	(0.1032)	(0.0111)	0.0000	1	(0.1143)	01/06/2025
002507.ZK	12/09/2024	SDB3260588397	100.00	1.9973	202.87	199.73	0.0000	4.5800	50.0000	0.0000	(0.0258)	(0.0028)	0.0000	1	(0.0286)	01/06/2025
002507.ZK	12/09/2024	SDB3260588397	400.00	1.9973	811.48	798.90	0.0000	4.5800	50.0000	0.0000	(0.1032)	(0.0111)	0.0000	1	(0.1143)	01/06/2025
002507.ZK	12/09/2024	SDB3260588397	2,000.00	1.9973	4,057.41	3,994.51	0.0000	4.5800	50.0000	0.0000	(0.5162)	(0.0555)	0.0000	1	(0.5717)	01/06/2025
002507.ZK	12/09/2024	SDB3260588397	22,600.00	1.9973	45,848.69	45,137.96	0.0000	4.5800	50.0000	0.0000	(5.8330)	(0.6269)	0.0000	1	(6.4599)	01/06/2025
002507.ZK	12/09/2024	SDB3260588397	600.00	1.9973	1,217.22	1,198.35	0.0000	4.5800	50.0000	0.0000	(0.1549)	(0.0166)	0.0000	1	(0.1715)	01/06/2025
002507.ZK	12/09/2024	SDB3260588397	4,000.00	1.9973	8,114.81	7,989.02	0.0000	4.5800	50.0000	0.0000	(1.0324)	(0.1110)	0.0000	1	(1.1433)	01/06/2025
002507.ZK	12/09/2024	SDB3260588397	400.00	1.9973	811.48	798.90	0.0000	4.5800	50.0000	0.0000	(0.1032)	(0.0111)	0.0000	1	(0.1143)	01/06/2025
002507.ZK	12/09/2024	SDB3260588397	400.00	1.9973	811.48	798.90	0.0000	4.5800	50.0000	0.0000	(0.1032)	(0.0111)	0.0000	1	(0.1143)	01/06/2025
002507.ZK	12/09/2024	SDB3260588397	300.00	1.9973	608.61	599.18	0.0000	4.5800	50.0000	0.0000	(0.0774)	(0.0083)	0.0000	1	(0.0858)	01/06/2025
002507.ZK	12/09/2024	SDB3260588397	1,000.00	1.9973	2,028.70	1,997.26	0.0000	4.5800	50.0000	0.0000	(0.2581)	(0.0277)	0.0000	1	(0.2858)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHONGQING FULING ZHACAI GROUP CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002507.ZK	12/09/2024	SDB3260588397	3,700.00	1.9973	7,506.20	7,389.84	0.0000	4.5800	50.0000	0.0000	(0.9550)	(0.1026)	0.0000	1	(1.0576)	01/06/2025
002507.ZK	12/09/2024	SDB3260588397	1,600.00	1.9973	3,245.92	3,195.61	0.0000	4.5800	50.0000	0.0000	(0.4130)	(0.0444)	0.0000	1	(0.4573)	01/06/2025
002507.ZK	12/09/2024	SDB3260588397	600.00	1.9973	1,217.22	1,198.35	0.0000	4.5800	50.0000	0.0000	(0.1549)	(0.0166)	0.0000	1	(0.1715)	01/06/2025
002507.ZK	12/09/2024	SDB3260588397	100.00	1.9973	202.87	199.73	0.0000	4.5800	50.0000	0.0000	(0.0258)	(0.0028)	0.0000	1	(0.0286)	01/06/2025
002507.ZK	12/09/2024	SDB3260588397	900.00	1.9973	1,825.83	1,797.53	0.0000	4.5800	50.0000	0.0000	(0.2323)	(0.0250)	0.0000	1	(0.2573)	01/06/2025
002507.ZK	12/09/2024	SDB3260588397	1,400.00	1.9973	2,840.18	2,796.16	0.0000	4.5800	50.0000	0.0000	(0.3613)	(0.0388)	0.0000	1	(0.4002)	01/06/2025
002507.ZK	12/09/2024	SDB3260588397	400.00	1.9973	811.48	798.90	0.0000	4.5800	50.0000	0.0000	(0.1032)	(0.0111)	0.0000	1	(0.1143)	01/06/2025
002507.ZK	12/06/2024	SDB3260588397	100.00	2.0234	202.87	202.34	0.0000	4.5800	50.0000	0.0000	(0.0774)	(0.0084)	0.0000	3	(0.0859)	01/06/2025
002507.ZK	12/06/2024	SDB3260588397	400.00	2.0234	811.48	809.37	0.0000	4.5800	50.0000	0.0000	(0.3097)	(0.0337)	0.0000	3	(0.3434)	01/06/2025
002507.ZK	12/06/2024	SDB3260588397	2,000.00	2.0234	4,057.41	4,046.85	0.0000	4.5800	50.0000	0.0000	(1.5486)	(0.1686)	0.0000	3	(1.7172)	01/06/2025
002507.ZK	12/06/2024	SDB3260588397	22,600.00	2.0234	45,848.69	45,729.43	0.0000	4.5800	50.0000	0.0000	(17.4989)	(1.9054)	0.0000	3	(19.4043)	01/06/2025
002507.ZK	12/06/2024	SDB3260588397	600.00	2.0234	1,217.22	1,214.06	0.0000	4.5800	50.0000	0.0000	(0.4646)	(0.0506)	0.0000	3	(0.5152)	01/06/2025
002507.ZK	12/06/2024	SDB3260588397	4,000.00	2.0234	8,114.81	8,093.70	0.0000	4.5800	50.0000	0.0000	(3.0972)	(0.3372)	0.0000	3	(3.4344)	01/06/2025
002507.ZK	12/06/2024	SDB3260588397	400.00	2.0234	811.48	809.37	0.0000	4.5800	50.0000	0.0000	(0.3097)	(0.0337)	0.0000	3	(0.3434)	01/06/2025
002507.ZK	12/06/2024	SDB3260588397	400.00	2.0234	811.48	809.37	0.0000	4.5800	50.0000	0.0000	(0.3097)	(0.0337)	0.0000	3	(0.3434)	01/06/2025
002507.ZK	12/06/2024	SDB3260588397	300.00	2.0234	608.61	607.03	0.0000	4.5800	50.0000	0.0000	(0.2323)	(0.0253)	0.0000	3	(0.2576)	01/06/2025
002507.ZK	12/06/2024	SDB3260588397	1,000.00	2.0234	2,028.70	2,023.43	0.0000	4.5800	50.0000	0.0000	(0.7743)	(0.0843)	0.0000	3	(0.8586)	01/06/2025
002507.ZK	12/06/2024	SDB3260588397	3,700.00	2.0234	7,506.20	7,486.68	0.0000	4.5800	50.0000	0.0000	(2.8649)	(0.3119)	0.0000	3	(3.1768)	01/06/2025
002507.ZK	12/06/2024	SDB3260588397	1,600.00	2.0234	3,245.92	3,237.48	0.0000	4.5800	50.0000	0.0000	(1.2389)	(0.1349)	0.0000	3	(1.3738)	01/06/2025
002507.ZK	12/06/2024	SDB3260588397	600.00	2.0234	1,217.22	1,214.06	0.0000	4.5800	50.0000	0.0000	(0.4646)	(0.0506)	0.0000	3	(0.5152)	01/06/2025
002507.ZK	12/06/2024	SDB3260588397	100.00	2.0234	202.87	202.34	0.0000	4.5800	50.0000	0.0000	(0.0774)	(0.0084)	0.0000	3	(0.0859)	01/06/2025
002507.ZK	12/06/2024	SDB3260588397	900.00	2.0234	1,825.83	1,821.08	0.0000	4.5800	50.0000	0.0000	(0.6969)	(0.0759)	0.0000	3	(0.7727)	01/06/2025
002507.ZK	12/06/2024	SDB3260588397	1,400.00	2.0234	2,840.18	2,832.80	0.0000	4.5800	50.0000	0.0000	(1.0840)	(0.1180)	0.0000	3	(1.2020)	01/06/2025
002507.ZK	12/06/2024	SDB3260588397	400.00	2.0234	811.48	809.37	0.0000	4.5800	50.0000	0.0000	(0.3097)	(0.0337)	0.0000	3	(0.3434)	01/06/2025
002507.ZK	12/05/2024	SDB3260588397	100.00	2.0257	202.87	202.56	0.0000	4.5800	50.0000	0.0000	(0.0258)	(0.0028)	0.0000	1	(0.0286)	01/06/2025
002507.ZK	12/05/2024	SDB3260588397	400.00	2.0257	811.48	810.26	0.0000	4.5800	50.0000	0.0000	(0.1032)	(0.0113)	0.0000	1	(0.1145)	01/06/2025
002507.ZK	12/05/2024	SDB3260588397	2,000.00	2.0257	4,057.41	4,051.30	0.0000	4.5800	50.0000	0.0000	(0.5162)	(0.0563)	0.0000	1	(0.5725)	01/06/2025
002507.ZK	12/05/2024	SDB3260588397	22,600.00	2.0257	45,848.69	45,779.69	0.0000	4.5800	50.0000	0.0000	(5.8330)	(0.6358)	0.0000	1	(6.4688)	01/06/2025
002507.ZK	12/05/2024	SDB3260588397	600.00	2.0257	1,217.22	1,215.39	0.0000	4.5800	50.0000	0.0000	(0.1549)	(0.0169)	0.0000	1	(0.1717)	01/06/2025
002507.ZK	12/05/2024	SDB3260588397	4,000.00	2.0257	8,114.81	8,102.60	0.0000	4.5800	50.0000	0.0000	(1.0324)	(0.1125)	0.0000	1	(1.1449)	01/06/2025
002507.ZK	12/05/2024	SDB3260588397	400.00	2.0257	811.48	810.26	0.0000	4.5800	50.0000	0.0000	(0.1032)	(0.0113)	0.0000	1	(0.1145)	01/06/2025
002507.ZK	12/05/2024	SDB3260588397	400.00	2.0257	811.48	810.26	0.0000	4.5800	50.0000	0.0000	(0.1032)	(0.0113)	0.0000	1	(0.1145)	01/06/2025
002507.ZK	12/05/2024	SDB3260588397	300.00	2.0257	608.61	607.70	0.0000	4.5800	50.0000	0.0000	(0.0774)	(0.0084)	0.0000	1	(0.0859)	01/06/2025
002507.ZK	12/05/2024	SDB3260588397	1,000.00	2.0257	2,028.70	2,025.65	0.0000	4.5800	50.0000	0.0000	(0.2581)	(0.0281)	0.0000	1	(0.2862)	01/06/2025
002507.ZK	12/05/2024	SDB3260588397	3,700.00	2.0257	7,506.20	7,494.91	0.0000	4.5800	50.0000	0.0000	(0.9550)	(0.1041)	0.0000	1	(1.0591)	01/06/2025
002507.ZK	12/05/2024	SDB3260588397	1,600.00	2.0257	3,245.92	3,241.04	0.0000	4.5800	50.0000	0.0000	(0.4130)	(0.0450)	0.0000	1	(0.4580)	01/06/2025
002507.ZK	12/05/2024	SDB3260588397	600.00	2.0257	1,217.22	1,215.39	0.0000	4.5800	50.0000	0.0000	(0.1549)	(0.0169)	0.0000	1	(0.1717)	01/06/2025
002507.ZK	12/05/2024	SDB3260588397	100.00	2.0257	202.87	202.56	0.0000	4.5800	50.0000	0.0000	(0.0258)	(0.0028)	0.0000	1	(0.0286)	01/06/2025
002507.ZK	12/05/2024	SDB3260588397	900.00	2.0257	1,825.83	1,823.09	0.0000	4.5800	50.0000	0.0000	(0.2323)	(0.0253)	0.0000	1	(0.2576)	01/06/2025
002507.ZK	12/05/2024	SDB3260588397	1,400.00	2.0257	2,840.18	2,835.91	0.0000	4.5800	50.0000	0.0000	(0.3613)	(0.0394)	0.0000	1	(0.4007)	01/06/2025
002507.ZK	12/05/2024	SDB3260588397	400.00	2.0257	811.48	810.26	0.0000	4.5800	50.0000	0.0000	(0.1032)	(0.0113)	0.0000	1	(0.1145)	01/06/2025
002507.ZK	12/04/2024	SDB3260588397	100.00	2.0287	202.87	202.87	0.0000	4.5800	50.0000	0.0000	(0.0258)	(0.0028)	0.0000	1	(0.0286)	01/06/2025
002507.ZK	12/04/2024	SDB3260588397	400.00	2.0287	811.48	811.48	0.0000	4.5800	50.0000	0.0000	(0.1032)	(0.0113)	0.0000	1	(0.1145)	01/06/2025
002507.ZK	12/04/2024	SDB3260588397	2,000.00	2.0287	4,057.41	4,057.41	0.0000	4.5800	50.0000	0.0000	(0.5162)	(0.0564)	0.0000	1	(0.5725)	01/06/2025
002507.ZK	12/04/2024	SDB3260588397	22,600.00	2.0287	45,848.69	45,848.69	0.0000	4.5800	50.0000	0.0000	(5.8330)	(0.6368)	0.0000	1	(6.4698)	01/06/2025
002507.ZK	12/04/2024	SDB3260588397	600.00	2.0287	1,217.22	1,217.22	0.0000	4.5800	50.0000	0.0000	(0.1549)	(0.0169)	0.0000	1	(0.1718)	01/06/2025
002507.ZK	12/04/2024	SDB3260588397	4,000.00	2.0287	8,114.81	8,114.81	0.0000	4.5800	50.0000	0.0000	(1.0324)	(0.1127)	0.0000	1	(1.1451)	01/06/2025
002507.ZK	12/04/2024	SDB3260588397	400.00	2.0287	811.48	811.48	0.0000	4.5800	50.0000	0.0000	(0.1032)	(0.0113)	0.0000	1	(0.1145)	01/06/2025
002507.ZK	12/04/2024	SDB3260588397	400.00	2.0287	811.48	811.48	0.0000	4.5800	50.0000	0.0000	(0.1032)	(0.0113)	0.0000	1	(0.1145)	01/06/2025
002507.ZK	12/04/2024	SDB3260588397	300.00	2.0287	608.61	608.61	0.0000	4.5800	50.0000	0.0000	(0.0774)	(0.0085)	0.0000	1	(0.0859)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHONGQING FULING ZHACAI GROUP CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002507.ZK	12/04/2024	SDB3260588397	1,000.00	2.0287	2,028.70	2,028.70	0.0000	4.5800	50.0000	0.0000	(0.2581)	(0.0282)	0.0000	1	(0.2863)	01/06/2025
002507.ZK	12/04/2024	SDB3260588397	3,700.00	2.0287	7,506.20	7,506.20	0.0000	4.5800	50.0000	0.0000	(0.9550)	(0.1043)	0.0000	1	(1.0592)	01/06/2025
002507.ZK	12/04/2024	SDB3260588397	1,600.00	2.0287	3,245.92	3,245.92	0.0000	4.5800	50.0000	0.0000	(0.4130)	(0.0451)	0.0000	1	(0.4580)	01/06/2025
002507.ZK	12/04/2024	SDB3260588397	600.00	2.0287	1,217.22	1,217.22	0.0000	4.5800	50.0000	0.0000	(0.1549)	(0.0169)	0.0000	1	(0.1718)	01/06/2025
002507.ZK	12/04/2024	SDB3260588397	100.00	2.0287	202.87	202.87	0.0000	4.5800	50.0000	0.0000	(0.0258)	(0.0028)	0.0000	1	(0.0286)	01/06/2025
002507.ZK	12/04/2024	SDB3260588397	900.00	2.0287	1,825.83	1,825.83	0.0000	4.5800	50.0000	0.0000	(0.2323)	(0.0254)	0.0000	1	(0.2576)	01/06/2025
002507.ZK	12/04/2024	SDB3260588397	1,400.00	2.0287	2,840.18	2,840.18	0.0000	4.5800	50.0000	0.0000	(0.3613)	(0.0394)	0.0000	1	(0.4008)	01/06/2025
002507.ZK	12/04/2024	SDB3260588397	400.00	2.0287	811.48	811.48	0.0000	4.5800	50.0000	0.0000	(0.1032)	(0.0113)	0.0000	1	(0.1145)	01/06/2025
TOTAL CHONGQING FULING ZHACAI GROUP CO LTD CMN CLASS A SERIES NORTHBOUND												(526.6621)	(59.1916)	0.0000	(585.8537)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHONGQING RURAL COMMERCIAL BANK CO., LTD. CMN CLASS A SERIES NORTHBOUND																
601077.SH	01/03/2025	SDB3264649720	25,600.00	0.8304	20,367.51	21,258.91	0.0000	4.3300	50.0000	0.0000	(7.3493)	(0.8858)	0.0000	3	(8.2351)	01/06/2025
601077.SH	01/02/2025	SDB3264649720	25,600.00	0.8092	20,367.51	20,715.70	0.0000	4.3300	50.0000	0.0000	(2.4498)	(0.2877)	0.0000	1	(2.7375)	01/06/2025
601077.SH	12/31/2024	SDB3264649720	25,600.00	0.8160	20,367.51	20,889.24	0.0000	4.3300	50.0000	0.0000	(4.8995)	(0.5803)	0.0000	2	(5.4798)	01/06/2025
601077.SH	12/30/2024	SDB3264649720	25,600.00	0.7956	20,367.51	20,367.51	0.0000	4.3300	50.0000	0.0000	(2.4498)	(0.2829)	0.0000	1	(2.7326)	01/06/2025
TOTAL CHONGQING RURAL COMMERCIAL BANK CO., LTD. CMN CLASS A SERIES NORTHBOUND											(17.1483)	(2.0366)	0.0000		(19.1850)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CIMC VEHICLES (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND																
301039.ZK	01/03/2025	SDB3260123124	23,300.00	1.2641	31,748.65	29,453.72	0.0000	4.3300	50.0000	0.0000	(11.4560)	(1.2272)	0.0000	3	(12.6832)	01/06/2025
301039.ZK	01/03/2025	SDB3260123124	9,700.00	1.2641	13,217.25	12,261.85	0.0000	4.3300	50.0000	0.0000	(4.7692)	(0.5109)	0.0000	3	(5.2801)	01/06/2025
301039.ZK	01/03/2025	SDB3260123124	25,500.00	1.2641	34,746.38	32,234.75	0.0000	4.3300	50.0000	0.0000	(12.5377)	(1.3431)	0.0000	3	(13.8808)	01/06/2025
301039.ZK	01/03/2025	SDB3260123124	13,500.00	1.2641	18,395.14	17,065.46	0.0000	4.3300	50.0000	0.0000	(6.6376)	(0.7111)	0.0000	3	(7.3486)	01/06/2025
301039.ZK	01/03/2025	SDB3260123124	2,400.00	1.2641	3,270.25	3,033.86	0.0000	4.3300	50.0000	0.0000	(1.1800)	(0.1264)	0.0000	3	(1.3064)	01/06/2025
301039.ZK	01/03/2025	SDB3260123124	10,100.00	1.2641	13,762.29	12,767.49	0.0000	4.3300	50.0000	0.0000	(4.9659)	(0.5320)	0.0000	3	(5.4979)	01/06/2025
301039.ZK	01/03/2025	SDB3260123124	4,900.00	1.2641	6,676.75	6,194.13	0.0000	4.3300	50.0000	0.0000	(2.4092)	(0.2581)	0.0000	3	(2.6673)	01/06/2025
301039.ZK	01/03/2025	SDB3260123124	8,000.00	1.2641	10,900.82	10,112.86	0.0000	4.3300	50.0000	0.0000	(3.9334)	(0.4214)	0.0000	3	(4.3547)	01/06/2025
301039.ZK	01/03/2025	SDB3260123124	9,500.00	1.2641	12,944.73	12,009.03	0.0000	4.3300	50.0000	0.0000	(4.6709)	(0.5004)	0.0000	3	(5.1713)	01/06/2025
301039.ZK	01/03/2025	SDB3260123124	4,300.00	1.2641	5,859.19	5,435.66	0.0000	4.3300	50.0000	0.0000	(2.1142)	(0.2265)	0.0000	3	(2.3407)	01/06/2025
301039.ZK	01/03/2025	SDB3260123124	1,700.00	1.2641	2,316.43	2,148.98	0.0000	4.3300	50.0000	0.0000	(0.8358)	(0.0895)	0.0000	3	(0.9254)	01/06/2025
301039.ZK	01/03/2025	SDB3260123124	9,800.00	1.2641	13,353.51	12,388.26	0.0000	4.3300	50.0000	0.0000	(4.8184)	(0.5162)	0.0000	3	(5.3346)	01/06/2025
301039.ZK	01/03/2025	SDB3260123124	300.00	1.2641	408.78	379.23	0.0000	4.3300	50.0000	0.0000	(0.1475)	(0.0158)	0.0000	3	(0.1633)	01/06/2025
301039.ZK	01/03/2025	SDB3260123124	800.00	1.2641	1,090.08	1,011.29	0.0000	4.3300	50.0000	0.0000	(0.3933)	(0.0421)	0.0000	3	(0.4355)	01/06/2025
301039.ZK	01/03/2025	SDB3260123124	12,600.00	1.2641	17,168.80	15,927.76	0.0000	4.3300	50.0000	0.0000	(6.1951)	(0.6637)	0.0000	3	(6.8587)	01/06/2025
301039.ZK	01/03/2025	SDB3260123124	9,700.00	1.2641	13,217.25	12,261.85	0.0000	4.3300	50.0000	0.0000	(4.7692)	(0.5109)	0.0000	3	(5.2801)	01/06/2025
301039.ZK	01/03/2025	SDB3260123124	5,700.00	1.2641	7,766.84	7,205.42	0.0000	4.3300	50.0000	0.0000	(2.8025)	(0.3002)	0.0000	3	(3.1028)	01/06/2025
301039.ZK	01/03/2025	SDB3260123124	11,300.00	1.2641	15,397.41	14,284.42	0.0000	4.3300	50.0000	0.0000	(5.5559)	(0.5952)	0.0000	3	(6.1511)	01/06/2025
301039.ZK	01/03/2025	SDB3260123124	13,700.00	1.2641	18,667.66	17,318.28	0.0000	4.3300	50.0000	0.0000	(6.7359)	(0.7216)	0.0000	3	(7.4575)	01/06/2025
301039.ZK	01/03/2025	SDB3260123124	28,800.00	1.2641	39,242.97	36,406.31	0.0000	4.3300	50.0000	0.0000	(14.1602)	(1.5169)	0.0000	3	(15.6771)	01/06/2025
301039.ZK	01/03/2025	SDB3260123124	27,700.00	1.2641	37,744.10	35,015.79	0.0000	4.3300	50.0000	0.0000	(13.6193)	(1.4590)	0.0000	3	(15.0783)	01/06/2025
301039.ZK	01/03/2025	SDB3260123124	33,100.00	1.2641	45,102.16	41,841.97	0.0000	4.3300	50.0000	0.0000	(16.2744)	(1.7434)	0.0000	3	(18.0178)	01/06/2025
301039.ZK	01/03/2025	SDB3260123124	100.00	1.2641	136.26	126.41	0.0000	4.3300	50.0000	0.0000	(0.0049)	(0.0053)	0.0000	3	(0.0544)	01/06/2025
301039.ZK	01/03/2025	SDB3260123124	200.00	1.2641	272.52	252.82	0.0000	4.3300	50.0000	0.0000	(0.0983)	(0.0105)	0.0000	3	(0.1089)	01/06/2025
301039.ZK	01/03/2025	SDB3260123124	8,700.00	1.2641	11,854.65	10,997.74	0.0000	4.3300	50.0000	0.0000	(4.2776)	(0.4582)	0.0000	3	(4.7358)	01/06/2025
301039.ZK	01/03/2025	SDB3260123124	300.00	1.2641	408.78	379.23	0.0000	4.3300	50.0000	0.0000	(0.1475)	(0.0158)	0.0000	3	(0.1633)	01/06/2025
301039.ZK	01/03/2025	SDB3260123124	800.00	1.2641	1,090.08	1,011.29	0.0000	4.3300	50.0000	0.0000	(0.3933)	(0.0421)	0.0000	3	(0.4355)	01/06/2025
301039.ZK	01/03/2025	SDB3260123124	8,100.00	1.2641	11,037.08	10,239.27	0.0000	4.3300	50.0000	0.0000	(3.9825)	(0.4266)	0.0000	3	(4.4092)	01/06/2025
301039.ZK	01/03/2025	SDB3260123124	9,400.00	1.2641	12,808.47	11,882.62	0.0000	4.3300	50.0000	0.0000	(4.6217)	(0.4951)	0.0000	3	(5.1168)	01/06/2025
301039.ZK	01/03/2025	SDB3260123124	5,100.00	1.2641	6,949.28	6,446.95	0.0000	4.3300	50.0000	0.0000	(2.5075)	(0.2686)	0.0000	3	(2.7762)	01/06/2025
301039.ZK	01/03/2025	SDB3260123124	20,100.00	1.2641	27,388.32	25,408.57	0.0000	4.3300	50.0000	0.0000	(9.8826)	(1.0587)	0.0000	3	(10.9413)	01/06/2025
301039.ZK	01/03/2025	SDB3260123124	1,200.00	1.2641	1,635.12	1,516.93	0.0000	4.3300	50.0000	0.0000	(0.5900)	(0.0632)	0.0000	3	(0.6532)	01/06/2025
301039.ZK	01/03/2025	SDB3260123124	1,600.00	1.2641	2,180.16	2,022.57	0.0000	4.3300	50.0000	0.0000	(0.7867)	(0.0843)	0.0000	3	(0.8709)	01/06/2025
301039.ZK	01/02/2025	SDB3260123124	23,300.00	1.2788	31,748.65	29,797.16	0.0000	4.3300	50.0000	0.0000	(3.8187)	(0.4138)	0.0000	1	(4.2325)	01/06/2025
301039.ZK	01/02/2025	SDB3260123124	9,700.00	1.2788	13,217.25	12,404.83	0.0000	4.3300	50.0000	0.0000	(1.5897)	(0.1723)	0.0000	1	(1.7620)	01/06/2025
301039.ZK	01/02/2025	SDB3260123124	25,500.00	1.2788	34,746.38	32,610.62	0.0000	4.3300	50.0000	0.0000	(4.1792)	(0.4529)	0.0000	1	(4.6321)	01/06/2025
301039.ZK	01/02/2025	SDB3260123124	13,500.00	1.2788	18,395.14	17,264.45	0.0000	4.3300	50.0000	0.0000	(2.2125)	(0.2398)	0.0000	1	(2.4523)	01/06/2025
301039.ZK	01/02/2025	SDB3260123124	2,400.00	1.2788	3,270.25	3,069.24	0.0000	4.3300	50.0000	0.0000	(0.3933)	(0.0426)	0.0000	1	(0.4360)	01/06/2025
301039.ZK	01/02/2025	SDB3260123124	10,100.00	1.2788	13,762.29	12,916.36	0.0000	4.3300	50.0000	0.0000	(1.6553)	(0.1794)	0.0000	1	(1.8347)	01/06/2025
301039.ZK	01/02/2025	SDB3260123124	4,900.00	1.2788	6,676.75	6,266.36	0.0000	4.3300	50.0000	0.0000	(0.8031)	(0.0870)	0.0000	1	(0.8901)	01/06/2025
301039.ZK	01/02/2025	SDB3260123124	8,000.00	1.2788	10,900.82	10,230.78	0.0000	4.3300	50.0000	0.0000	(1.3111)	(0.1421)	0.0000	1	(1.4532)	01/06/2025
301039.ZK	01/02/2025	SDB3260123124	9,500.00	1.2788	12,944.73	12,149.06	0.0000	4.3300	50.0000	0.0000	(1.5570)	(0.1687)	0.0000	1	(1.7257)	01/06/2025
301039.ZK	01/02/2025	SDB3260123124	4,300.00	1.2788	5,859.19	5,499.05	0.0000	4.3300	50.0000	0.0000	(0.7047)	(0.0764)	0.0000	1	(0.7811)	01/06/2025
301039.ZK	01/02/2025	SDB3260123124	1,700.00	1.2788	2,316.43	2,174.04	0.0000	4.3300	50.0000	0.0000	(0.2786)	(0.0302)	0.0000	1	(0.3088)	01/06/2025
301039.ZK	01/02/2025	SDB3260123124	9,800.00	1.2788	13,353.51	12,532.71	0.0000	4.3300	50.0000	0.0000	(1.6061)	(0.1741)	0.0000	1	(1.7802)	01/06/2025
301039.ZK	01/02/2025	SDB3260123124	300.00	1.2788	408.78	383.65	0.0000	4.3300	50.0000	0.0000	(0.0049)	(0.0053)	0.0000	1	(0.0545)	01/06/2025
301039.ZK	01/02/2025	SDB3260123124	800.00	1.2788	1,090.08	1,023.08	0.0000	4.3300	50.0000	0.0000	(0.1311)	(0.0142)	0.0000	1	(0.1453)	01/06/2025
301039.ZK	01/02/2025	SDB3260123124	12,600.00	1.2788	17,168.80	16,113.48	0.0000	4.3300	50.0000	0.0000	(2.0650)	(0.2238)	0.0000	1	(2.2888)	01/06/2025
301039.ZK	01/02/2025	SDB3260123124	9,700.00	1.2788	13,217.25	12,404.83	0.0000	4.3300	50.0000	0.0000	(1.5897)	(0.1723)	0.0000	1	(1.7620)	01/06/2025
301039.ZK	01/02/2025	SDB3260123124	5,700.00	1.2788	7,766.84	7,289.43	0.0000	4.3300	50.0000	0.0000	(0.9342)	(0.1012)	0.0000	1	(1.0354)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CIMC VEHICLES (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
301039.ZK	01/02/2025	SDB3260123124	11,300.00	1.2788	15,397.41	14,450.98	0.0000	4.3300	50.0000	0.0000	(1.8520)	(0.2007)	0.0000	1	(2.0527)	01/06/2025
301039.ZK	01/02/2025	SDB3260123124	13,700.00	1.2788	18,667.66	17,520.22	0.0000	4.3300	50.0000	0.0000	(2.2453)	(0.2433)	0.0000	1	(2.4886)	01/06/2025
301039.ZK	01/02/2025	SDB3260123124	28,800.00	1.2788	39,242.97	36,830.82	0.0000	4.3300	50.0000	0.0000	(4.7201)	(0.5115)	0.0000	1	(5.2316)	01/06/2025
301039.ZK	01/02/2025	SDB3260123124	27,700.00	1.2788	37,744.10	35,424.09	0.0000	4.3300	50.0000	0.0000	(4.5398)	(0.4920)	0.0000	1	(5.0318)	01/06/2025
301039.ZK	01/02/2025	SDB3260123124	33,100.00	1.2788	45,102.16	42,329.87	0.0000	4.3300	50.0000	0.0000	(5.4248)	(0.5879)	0.0000	1	(6.0127)	01/06/2025
301039.ZK	01/02/2025	SDB3260123124	100.00	1.2788	136.26	127.88	0.0000	4.3300	50.0000	0.0000	(0.0164)	(0.0018)	0.0000	1	(0.0182)	01/06/2025
301039.ZK	01/02/2025	SDB3260123124	200.00	1.2788	272.52	255.77	0.0000	4.3300	50.0000	0.0000	(0.0328)	(0.0036)	0.0000	1	(0.0363)	01/06/2025
301039.ZK	01/02/2025	SDB3260123124	8,700.00	1.2788	11,854.65	11,125.98	0.0000	4.3300	50.0000	0.0000	(1.4259)	(0.1545)	0.0000	1	(1.5804)	01/06/2025
301039.ZK	01/02/2025	SDB3260123124	300.00	1.2788	408.78	383.65	0.0000	4.3300	50.0000	0.0000	(0.0492)	(0.0053)	0.0000	1	(0.0545)	01/06/2025
301039.ZK	01/02/2025	SDB3260123124	800.00	1.2788	1,090.08	1,023.08	0.0000	4.3300	50.0000	0.0000	(0.1311)	(0.0142)	0.0000	1	(0.1453)	01/06/2025
301039.ZK	01/02/2025	SDB3260123124	8,100.00	1.2788	11,037.08	10,358.67	0.0000	4.3300	50.0000	0.0000	(1.3275)	(0.1439)	0.0000	1	(1.4714)	01/06/2025
301039.ZK	01/02/2025	SDB3260123124	9,400.00	1.2788	12,808.47	12,021.17	0.0000	4.3300	50.0000	0.0000	(1.5406)	(0.1670)	0.0000	1	(1.7075)	01/06/2025
301039.ZK	01/02/2025	SDB3260123124	5,100.00	1.2788	6,949.28	6,522.12	0.0000	4.3300	50.0000	0.0000	(0.8358)	(0.0906)	0.0000	1	(0.9264)	01/06/2025
301039.ZK	01/02/2025	SDB3260123124	20,100.00	1.2788	27,388.32	25,704.84	0.0000	4.3300	50.0000	0.0000	(3.2942)	(0.3570)	0.0000	1	(3.6512)	01/06/2025
301039.ZK	01/02/2025	SDB3260123124	1,200.00	1.2788	1,635.12	1,534.62	0.0000	4.3300	50.0000	0.0000	(0.1967)	(0.0213)	0.0000	1	(0.2180)	01/06/2025
301039.ZK	01/02/2025	SDB3260123124	1,600.00	1.2788	2,180.16	2,046.16	0.0000	4.3300	50.0000	0.0000	(0.2622)	(0.0284)	0.0000	1	(0.2906)	01/06/2025
301039.ZK	12/31/2024	SDB3260123124	23,300.00	1.3048	31,748.65	30,400.81	0.0000	4.3300	50.0000	0.0000	(7.6373)	(0.8445)	0.0000	2	(8.4818)	01/06/2025
301039.ZK	12/31/2024	SDB3260123124	9,700.00	1.3048	13,217.25	12,656.13	0.0000	4.3300	50.0000	0.0000	(3.1795)	(0.3516)	0.0000	2	(3.5310)	01/06/2025
301039.ZK	12/31/2024	SDB3260123124	25,500.00	1.3048	34,746.38	33,271.28	0.0000	4.3300	50.0000	0.0000	(8.3584)	(0.9242)	0.0000	2	(9.2826)	01/06/2025
301039.ZK	12/31/2024	SDB3260123124	13,500.00	1.3048	18,395.14	17,614.21	0.0000	4.3300	50.0000	0.0000	(4.4251)	(0.4893)	0.0000	2	(4.9143)	01/06/2025
301039.ZK	12/31/2024	SDB3260123124	2,400.00	1.3048	3,270.25	3,131.41	0.0000	4.3300	50.0000	0.0000	(0.7867)	(0.0870)	0.0000	2	(0.8737)	01/06/2025
301039.ZK	12/31/2024	SDB3260123124	10,100.00	1.3048	13,762.29	13,178.04	0.0000	4.3300	50.0000	0.0000	(3.3106)	(0.3661)	0.0000	2	(3.6767)	01/06/2025
301039.ZK	12/31/2024	SDB3260123124	4,900.00	1.3048	6,676.75	6,393.30	0.0000	4.3300	50.0000	0.0000	(1.6061)	(0.1776)	0.0000	2	(1.7837)	01/06/2025
301039.ZK	12/31/2024	SDB3260123124	8,000.00	1.3048	10,900.82	10,438.05	0.0000	4.3300	50.0000	0.0000	(2.6223)	(0.2899)	0.0000	2	(2.9122)	01/06/2025
301039.ZK	12/31/2024	SDB3260123124	9,500.00	1.3048	12,944.73	12,395.18	0.0000	4.3300	50.0000	0.0000	(3.1139)	(0.3443)	0.0000	2	(3.4582)	01/06/2025
301039.ZK	12/31/2024	SDB3260123124	4,300.00	1.3048	5,859.19	5,610.45	0.0000	4.3300	50.0000	0.0000	(1.4095)	(0.1558)	0.0000	2	(1.5653)	01/06/2025
301039.ZK	12/31/2024	SDB3260123124	1,700.00	1.3048	2,316.43	2,218.09	0.0000	4.3300	50.0000	0.0000	(0.5572)	(0.0616)	0.0000	2	(0.6188)	01/06/2025
301039.ZK	12/31/2024	SDB3260123124	9,800.00	1.3048	13,353.51	12,786.61	0.0000	4.3300	50.0000	0.0000	(3.2123)	(0.3552)	0.0000	2	(3.5674)	01/06/2025
301039.ZK	12/31/2024	SDB3260123124	300.00	1.3048	408.78	391.43	0.0000	4.3300	50.0000	0.0000	(0.0983)	(0.0109)	0.0000	2	(0.1092)	01/06/2025
301039.ZK	12/31/2024	SDB3260123124	800.00	1.3048	1,090.08	1,043.80	0.0000	4.3300	50.0000	0.0000	(0.2622)	(0.0290)	0.0000	2	(0.2912)	01/06/2025
301039.ZK	12/31/2024	SDB3260123124	12,600.00	1.3048	17,168.80	16,439.93	0.0000	4.3300	50.0000	0.0000	(4.1300)	(0.4567)	0.0000	2	(4.5867)	01/06/2025
301039.ZK	12/31/2024	SDB3260123124	9,700.00	1.3048	13,217.25	12,656.13	0.0000	4.3300	50.0000	0.0000	(3.1795)	(0.3516)	0.0000	2	(3.5310)	01/06/2025
301039.ZK	12/31/2024	SDB3260123124	5,700.00	1.3048	7,766.84	7,437.11	0.0000	4.3300	50.0000	0.0000	(1.8684)	(0.2066)	0.0000	2	(2.0749)	01/06/2025
301039.ZK	12/31/2024	SDB3260123124	11,300.00	1.3048	15,397.41	14,743.74	0.0000	4.3300	50.0000	0.0000	(3.7039)	(0.4095)	0.0000	2	(4.1135)	01/06/2025
301039.ZK	12/31/2024	SDB3260123124	11,300.00	1.3048	15,397.41	14,743.74	0.0000	4.3300	50.0000	0.0000	(3.7039)	(0.4095)	0.0000	2	(4.1135)	01/06/2025
301039.ZK	12/31/2024	SDB3260123124	13,700.00	1.3048	18,667.66	17,875.16	0.0000	4.3300	50.0000	0.0000	(4.4906)	(0.4965)	0.0000	2	(4.9871)	01/06/2025
301039.ZK	12/31/2024	SDB3260123124	28,800.00	1.3048	39,242.97	37,576.97	0.0000	4.3300	50.0000	0.0000	(9.4401)	(1.0438)	0.0000	2	(10.4839)	01/06/2025
301039.ZK	12/31/2024	SDB3260123124	27,700.00	1.3048	37,744.10	36,141.74	0.0000	4.3300	50.0000	0.0000	(9.0796)	(1.0039)	0.0000	2	(10.0835)	01/06/2025
301039.ZK	12/31/2024	SDB3260123124	33,100.00	1.3048	45,102.16	43,187.42	0.0000	4.3300	50.0000	0.0000	(10.8496)	(1.1997)	0.0000	2	(12.0492)	01/06/2025
301039.ZK	12/31/2024	SDB3260123124	100.00	1.3048	136.26	130.48	0.0000	4.3300	50.0000	0.0000	(0.0328)	(0.0036)	0.0000	2	(0.0364)	01/06/2025
301039.ZK	12/31/2024	SDB3260123124	200.00	1.3048	272.52	260.95	0.0000	4.3300	50.0000	0.0000	(0.0656)	(0.0072)	0.0000	2	(0.0728)	01/06/2025
301039.ZK	12/31/2024	SDB3260123124	8,700.00	1.3048	11,854.65	11,351.38	0.0000	4.3300	50.0000	0.0000	(2.8517)	(0.3153)	0.0000	2	(3.1670)	01/06/2025
301039.ZK	12/31/2024	SDB3260123124	300.00	1.3048	408.78	391.43	0.0000	4.3300	50.0000	0.0000	(0.0983)	(0.0109)	0.0000	2	(0.1092)	01/06/2025
301039.ZK	12/31/2024	SDB3260123124	800.00	1.3048	1,090.08	1,043.80	0.0000	4.3300	50.0000	0.0000	(0.2622)	(0.0290)	0.0000	2	(0.2912)	01/06/2025
301039.ZK	12/31/2024	SDB3260123124	8,100.00	1.3048	11,037.08	10,568.52	0.0000	4.3300	50.0000	0.0000	(2.6550)	(0.2936)	0.0000	2	(2.9486)	01/06/2025
301039.ZK	12/31/2024	SDB3260123124	9,400.00	1.3048	12,808.47	12,264.71	0.0000	4.3300	50.0000	0.0000	(3.0811)	(0.3407)	0.0000	2	(3.4218)	01/06/2025
301039.ZK	12/31/2024	SDB3260123124	5,100.00	1.3048	6,949.28	6,654.26	0.0000	4.3300	50.0000	0.0000	(1.6717)	(0.1848)	0.0000	2	(1.8565)	01/06/2025
301039.ZK	12/31/2024	SDB3260123124	20,100.00	1.3048	27,388.32	26,225.60	0.0000	4.3300	50.0000	0.0000	(6.5884)	(0.7285)	0.0000	2	(7.3169)	01/06/2025
301039.ZK	12/31/2024	SDB3260123124	1,200.00	1.3048	1,635.12	1,565.71	0.0000	4.3300	50.0000	0.0000	(0.3933)	(0.0435)	0.0000	2	(0.4368)	01/06/2025
301039.ZK	12/31/2024	SDB3260123124	1,600.00	1.3048	2,180.16	2,087.61	0.0000	4.3300	50.0000	0.0000	(0.5245)	(0.0580)	0.0000	2	(0.5824)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CIMC VEHICLES (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
301039.ZK	12/30/2024	SDB3260123124	23,300.00	1.2744	31,748.65	29,693.71	0.0000	4.3300	50.0000	0.0000	(3.8187)	(0.4124)	0.0000	1	(4.2311)	01/06/2025
301039.ZK	12/30/2024	SDB3260123124	9,700.00	1.2744	13,217.25	12,361.76	0.0000	4.3300	50.0000	0.0000	(1.5897)	(0.1717)	0.0000	1	(1.7614)	01/06/2025
301039.ZK	12/30/2024	SDB3260123124	25,500.00	1.2744	34,746.38	32,497.40	0.0000	4.3300	50.0000	0.0000	(4.1792)	(0.4514)	0.0000	1	(4.6306)	01/06/2025
301039.ZK	12/30/2024	SDB3260123124	13,500.00	1.2744	18,395.14	17,204.51	0.0000	4.3300	50.0000	0.0000	(2.2125)	(0.2390)	0.0000	1	(2.4515)	01/06/2025
301039.ZK	12/30/2024	SDB3260123124	2,400.00	1.2744	3,270.25	3,058.58	0.0000	4.3300	50.0000	0.0000	(0.3933)	(0.0425)	0.0000	1	(0.4358)	01/06/2025
301039.ZK	12/30/2024	SDB3260123124	10,100.00	1.2744	13,762.29	12,871.52	0.0000	4.3300	50.0000	0.0000	(1.6553)	(0.1788)	0.0000	1	(1.8341)	01/06/2025
301039.ZK	12/30/2024	SDB3260123124	4,900.00	1.2744	6,676.75	6,244.60	0.0000	4.3300	50.0000	0.0000	(0.8031)	(0.0867)	0.0000	1	(0.8898)	01/06/2025
301039.ZK	12/30/2024	SDB3260123124	8,000.00	1.2744	10,900.82	10,195.26	0.0000	4.3300	50.0000	0.0000	(1.3111)	(0.1416)	0.0000	1	(1.4527)	01/06/2025
301039.ZK	12/30/2024	SDB3260123124	9,500.00	1.2744	12,944.73	12,106.88	0.0000	4.3300	50.0000	0.0000	(1.5570)	(0.1682)	0.0000	1	(1.7251)	01/06/2025
301039.ZK	12/30/2024	SDB3260123124	4,300.00	1.2744	5,859.19	5,479.95	0.0000	4.3300	50.0000	0.0000	(0.7047)	(0.0761)	0.0000	1	(0.7808)	01/06/2025
301039.ZK	12/30/2024	SDB3260123124	1,700.00	1.2744	2,316.43	2,166.49	0.0000	4.3300	50.0000	0.0000	(0.2786)	(0.0301)	0.0000	1	(0.3087)	01/06/2025
301039.ZK	12/30/2024	SDB3260123124	9,800.00	1.2744	13,353.51	12,489.20	0.0000	4.3300	50.0000	0.0000	(1.6061)	(0.1735)	0.0000	1	(1.7796)	01/06/2025
301039.ZK	12/30/2024	SDB3260123124	300.00	1.2744	408.78	382.32	0.0000	4.3300	50.0000	0.0000	(0.0492)	(0.0053)	0.0000	1	(0.0545)	01/06/2025
301039.ZK	12/30/2024	SDB3260123124	800.00	1.2744	1,090.08	1,019.53	0.0000	4.3300	50.0000	0.0000	(0.1311)	(0.0142)	0.0000	1	(0.1453)	01/06/2025
301039.ZK	12/30/2024	SDB3260123124	12,600.00	1.2744	17,168.80	16,057.54	0.0000	4.3300	50.0000	0.0000	(2.0650)	(0.2230)	0.0000	1	(2.2880)	01/06/2025
301039.ZK	12/30/2024	SDB3260123124	9,700.00	1.2744	13,217.25	12,361.76	0.0000	4.3300	50.0000	0.0000	(1.5897)	(0.1717)	0.0000	1	(1.7614)	01/06/2025
301039.ZK	12/30/2024	SDB3260123124	5,700.00	1.2744	7,766.84	7,264.13	0.0000	4.3300	50.0000	0.0000	(0.9342)	(0.1009)	0.0000	1	(1.0351)	01/06/2025
301039.ZK	12/30/2024	SDB3260123124	11,300.00	1.2744	15,397.41	14,400.81	0.0000	4.3300	50.0000	0.0000	(1.8520)	(0.2000)	0.0000	1	(2.0520)	01/06/2025
301039.ZK	12/30/2024	SDB3260123124	11,300.00	1.2744	15,397.41	14,400.81	0.0000	4.3300	50.0000	0.0000	(1.8520)	(0.2000)	0.0000	1	(2.0520)	01/06/2025
301039.ZK	12/30/2024	SDB3260123124	13,700.00	1.2744	18,667.66	17,459.39	0.0000	4.3300	50.0000	0.0000	(2.2453)	(0.2425)	0.0000	1	(2.4878)	01/06/2025
301039.ZK	12/30/2024	SDB3260123124	28,800.00	1.2744	39,242.97	36,702.95	0.0000	4.3300	50.0000	0.0000	(4.7201)	(0.5098)	0.0000	1	(5.2298)	01/06/2025
301039.ZK	12/30/2024	SDB3260123124	27,700.00	1.2744	37,744.10	35,301.10	0.0000	4.3300	50.0000	0.0000	(4.5398)	(0.4903)	0.0000	1	(5.0301)	01/06/2025
301039.ZK	12/30/2024	SDB3260123124	33,100.00	1.2744	45,102.16	42,182.90	0.0000	4.3300	50.0000	0.0000	(5.4248)	(0.5859)	0.0000	1	(6.0107)	01/06/2025
301039.ZK	12/30/2024	SDB3260123124	100.00	1.2744	136.26	127.44	0.0000	4.3300	50.0000	0.0000	(0.0164)	(0.0018)	0.0000	1	(0.0182)	01/06/2025
301039.ZK	12/30/2024	SDB3260123124	200.00	1.2744	272.52	254.88	0.0000	4.3300	50.0000	0.0000	(0.0328)	(0.0035)	0.0000	1	(0.0363)	01/06/2025
301039.ZK	12/30/2024	SDB3260123124	8,700.00	1.2744	11,854.65	11,087.35	0.0000	4.3300	50.0000	0.0000	(1.4259)	(0.1540)	0.0000	1	(1.5798)	01/06/2025
301039.ZK	12/30/2024	SDB3260123124	300.00	1.2744	408.78	382.32	0.0000	4.3300	50.0000	0.0000	(0.0492)	(0.0053)	0.0000	1	(0.0545)	01/06/2025
301039.ZK	12/30/2024	SDB3260123124	800.00	1.2744	1,090.08	1,019.53	0.0000	4.3300	50.0000	0.0000	(0.1311)	(0.0142)	0.0000	1	(0.1453)	01/06/2025
301039.ZK	12/30/2024	SDB3260123124	8,100.00	1.2744	11,037.08	10,322.70	0.0000	4.3300	50.0000	0.0000	(1.3275)	(0.1434)	0.0000	1	(1.4709)	01/06/2025
301039.ZK	12/30/2024	SDB3260123124	9,400.00	1.2744	12,808.47	11,979.44	0.0000	4.3300	50.0000	0.0000	(1.5406)	(0.1664)	0.0000	1	(1.7070)	01/06/2025
301039.ZK	12/30/2024	SDB3260123124	5,100.00	1.2744	6,949.28	6,499.48	0.0000	4.3300	50.0000	0.0000	(0.8358)	(0.0903)	0.0000	1	(0.9261)	01/06/2025
301039.ZK	12/30/2024	SDB3260123124	20,100.00	1.2744	27,388.32	25,615.60	0.0000	4.3300	50.0000	0.0000	(3.2942)	(0.3558)	0.0000	1	(3.6500)	01/06/2025
301039.ZK	12/30/2024	SDB3260123124	1,200.00	1.2744	1,635.12	1,529.29	0.0000	4.3300	50.0000	0.0000	(0.1967)	(0.0212)	0.0000	1	(0.2179)	01/06/2025
301039.ZK	12/30/2024	SDB3260123124	1,600.00	1.2744	2,180.16	2,039.05	0.0000	4.3300	50.0000	0.0000	(0.2622)	(0.0283)	0.0000	1	(0.2905)	01/06/2025
301039.ZK	12/27/2024	SDB3260123124	23,300.00	1.2863	31,748.65	29,969.90	0.0000	4.3300	50.0000	0.0000	(11.4560)	(1.2487)	0.0000	3	(12.7047)	01/06/2025
301039.ZK	12/27/2024	SDB3260123124	9,700.00	1.2863	13,217.25	12,476.74	0.0000	4.3300	50.0000	0.0000	(4.7692)	(0.5199)	0.0000	3	(5.2891)	01/06/2025
301039.ZK	12/27/2024	SDB3260123124	25,500.00	1.2863	34,746.38	32,799.68	0.0000	4.3300	50.0000	0.0000	(12.5377)	(1.3667)	0.0000	3	(13.9043)	01/06/2025
301039.ZK	12/27/2024	SDB3260123124	13,500.00	1.2863	18,395.14	17,364.54	0.0000	4.3300	50.0000	0.0000	(6.6376)	(0.7235)	0.0000	3	(7.3611)	01/06/2025
301039.ZK	12/27/2024	SDB3260123124	2,400.00	1.2863	3,270.25	3,087.03	0.0000	4.3300	50.0000	0.0000	(1.1800)	(0.1286)	0.0000	3	(1.3086)	01/06/2025
301039.ZK	12/27/2024	SDB3260123124	10,100.00	1.2863	13,762.29	12,991.25	0.0000	4.3300	50.0000	0.0000	(4.9659)	(0.5413)	0.0000	3	(5.5072)	01/06/2025
301039.ZK	12/27/2024	SDB3260123124	4,900.00	1.2863	6,676.75	6,302.68	0.0000	4.3300	50.0000	0.0000	(2.4092)	(0.2626)	0.0000	3	(2.6718)	01/06/2025
301039.ZK	12/27/2024	SDB3260123124	8,000.00	1.2863	10,900.82	10,290.10	0.0000	4.3300	50.0000	0.0000	(3.9334)	(0.4288)	0.0000	3	(4.3621)	01/06/2025
301039.ZK	12/27/2024	SDB3260123124	9,500.00	1.2863	12,944.73	12,219.49	0.0000	4.3300	50.0000	0.0000	(4.6709)	(0.5091)	0.0000	3	(5.1800)	01/06/2025
301039.ZK	12/27/2024	SDB3260123124	4,300.00	1.2863	5,859.19	5,530.93	0.0000	4.3300	50.0000	0.0000	(2.1142)	(0.2305)	0.0000	3	(2.3446)	01/06/2025
301039.ZK	12/27/2024	SDB3260123124	1,700.00	1.2863	2,316.43	2,186.65	0.0000	4.3300	50.0000	0.0000	(0.8358)	(0.0911)	0.0000	3	(0.9270)	01/06/2025
301039.ZK	12/27/2024	SDB3260123124	9,800.00	1.2863	13,353.51	12,605.37	0.0000	4.3300	50.0000	0.0000	(4.8184)	(0.5252)	0.0000	3	(5.3436)	01/06/2025
301039.ZK	12/27/2024	SDB3260123124	300.00	1.2863	408.78	385.88	0.0000	4.3300	50.0000	0.0000	(0.1475)	(0.0161)	0.0000	3	(0.1636)	01/06/2025
301039.ZK	12/27/2024	SDB3260123124	800.00	1.2863	1,090.08	1,029.01	0.0000	4.3300	50.0000	0.0000	(0.3933)	(0.0429)	0.0000	3	(0.4362)	01/06/2025
301039.ZK	12/27/2024	SDB3260123124	12,600.00	1.2863	17,168.80	16,206.90	0.0000	4.3300	50.0000	0.0000	(6.1951)	(0.6753)	0.0000	3	(6.8704)	01/06/2025
301039.ZK	12/27/2024	SDB3260123124	9,700.00	1.2863	13,217.25	12,476.74	0.0000	4.3300	50.0000	0.0000	(4.7692)	(0.5199)	0.0000	3	(5.2891)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CIMC VEHICLES (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
301039.ZK	12/27/2024	SDB3260123124	5,700.00	1.2863	7,766.84	7,331.69	0.0000	4.3300	50.0000	0.0000	(2.8025)	(0.3055)	0.0000	3	(3.1080)	01/06/2025
301039.ZK	12/27/2024	SDB3260123124	13,500.00	1.2863	18,395.14	17,364.54	0.0000	4.3300	50.0000	0.0000	(6.6376)	(0.7235)	0.0000	3	(7.3611)	01/06/2025
301039.ZK	12/27/2024	SDB3260123124	11,300.00	1.2863	15,397.41	14,534.76	0.0000	4.3300	50.0000	0.0000	(5.5559)	(0.6056)	0.0000	3	(6.1615)	01/06/2025
301039.ZK	12/27/2024	SDB3260123124	13,700.00	1.2863	18,667.66	17,621.79	0.0000	4.3300	50.0000	0.0000	(6.7359)	(0.7342)	0.0000	3	(7.4702)	01/06/2025
301039.ZK	12/27/2024	SDB3260123124	28,800.00	1.2863	39,242.97	37,044.35	0.0000	4.3300	50.0000	0.0000	(14.1602)	(1.5435)	0.0000	3	(15.7037)	01/06/2025
301039.ZK	12/27/2024	SDB3260123124	27,700.00	1.2863	37,744.10	35,629.46	0.0000	4.3300	50.0000	0.0000	(13.6193)	(1.4846)	0.0000	3	(15.1039)	01/06/2025
301039.ZK	12/27/2024	SDB3260123124	33,100.00	1.2863	45,102.16	42,575.27	0.0000	4.3300	50.0000	0.0000	(16.2744)	(1.7740)	0.0000	3	(18.0483)	01/06/2025
301039.ZK	12/27/2024	SDB3260123124	100.00	1.2863	136.26	128.63	0.0000	4.3300	50.0000	0.0000	(0.0492)	(0.0054)	0.0000	3	(0.0545)	01/06/2025
301039.ZK	12/27/2024	SDB3260123124	200.00	1.2863	272.52	257.25	0.0000	4.3300	50.0000	0.0000	(0.0983)	(0.0107)	0.0000	3	(0.1091)	01/06/2025
301039.ZK	12/27/2024	SDB3260123124	8,700.00	1.2863	11,854.65	11,190.48	0.0000	4.3300	50.0000	0.0000	(4.2776)	(0.4663)	0.0000	3	(4.7438)	01/06/2025
301039.ZK	12/27/2024	SDB3260123124	300.00	1.2863	408.78	385.88	0.0000	4.3300	50.0000	0.0000	(0.1475)	(0.0161)	0.0000	3	(0.1636)	01/06/2025
301039.ZK	12/27/2024	SDB3260123124	800.00	1.2863	1,090.08	1,029.01	0.0000	4.3300	50.0000	0.0000	(0.3933)	(0.0429)	0.0000	3	(0.4362)	01/06/2025
301039.ZK	12/27/2024	SDB3260123124	8,100.00	1.2863	11,037.08	10,418.72	0.0000	4.3300	50.0000	0.0000	(3.9825)	(0.4341)	0.0000	3	(4.4167)	01/06/2025
301039.ZK	12/27/2024	SDB3260123124	9,400.00	1.2863	12,808.47	12,090.86	0.0000	4.3300	50.0000	0.0000	(4.6217)	(0.5038)	0.0000	3	(5.1255)	01/06/2025
301039.ZK	12/27/2024	SDB3260123124	5,100.00	1.2863	6,949.28	6,559.94	0.0000	4.3300	50.0000	0.0000	(2.5075)	(0.2733)	0.0000	3	(2.7809)	01/06/2025
301039.ZK	12/27/2024	SDB3260123124	20,100.00	1.2863	27,388.32	25,853.87	0.0000	4.3300	50.0000	0.0000	(9.8826)	(1.0772)	0.0000	3	(10.9599)	01/06/2025
301039.ZK	12/27/2024	SDB3260123124	1,200.00	1.2863	1,635.12	1,543.51	0.0000	4.3300	50.0000	0.0000	(0.5900)	(0.0643)	0.0000	3	(0.6543)	01/06/2025
301039.ZK	12/27/2024	SDB3260123124	1,600.00	1.2863	2,180.16	2,058.02	0.0000	4.3300	50.0000	0.0000	(0.7867)	(0.0858)	0.0000	3	(0.8724)	01/06/2025
301039.ZK	12/26/2024	SDB3260123124	23,300.00	1.3084	31,748.65	30,486.88	0.0000	4.3300	50.0000	0.0000	(3.8187)	(0.4234)	0.0000	1	(4.2421)	01/06/2025
301039.ZK	12/26/2024	SDB3260123124	9,700.00	1.3084	13,217.25	12,691.96	0.0000	4.3300	50.0000	0.0000	(1.5897)	(0.1763)	0.0000	1	(1.7660)	01/06/2025
301039.ZK	12/26/2024	SDB3260123124	25,500.00	1.3084	34,746.38	33,365.47	0.0000	4.3300	50.0000	0.0000	(4.1792)	(0.4634)	0.0000	1	(4.6426)	01/06/2025
301039.ZK	12/26/2024	SDB3260123124	13,500.00	1.3084	18,395.14	17,664.07	0.0000	4.3300	50.0000	0.0000	(2.2125)	(0.2453)	0.0000	1	(2.4579)	01/06/2025
301039.ZK	12/26/2024	SDB3260123124	2,400.00	1.3084	3,270.25	3,140.28	0.0000	4.3300	50.0000	0.0000	(0.3933)	(0.0436)	0.0000	1	(0.4370)	01/06/2025
301039.ZK	12/26/2024	SDB3260123124	10,100.00	1.3084	13,762.29	13,215.34	0.0000	4.3300	50.0000	0.0000	(1.6553)	(0.1835)	0.0000	1	(1.8388)	01/06/2025
301039.ZK	12/26/2024	SDB3260123124	4,900.00	1.3084	6,676.75	6,411.40	0.0000	4.3300	50.0000	0.0000	(0.8031)	(0.0890)	0.0000	1	(0.8921)	01/06/2025
301039.ZK	12/26/2024	SDB3260123124	8,000.00	1.3084	10,900.82	10,467.60	0.0000	4.3300	50.0000	0.0000	(1.3111)	(0.1454)	0.0000	1	(1.4565)	01/06/2025
301039.ZK	12/26/2024	SDB3260123124	9,500.00	1.3084	12,944.73	12,430.27	0.0000	4.3300	50.0000	0.0000	(1.5570)	(0.1726)	0.0000	1	(1.7296)	01/06/2025
301039.ZK	12/26/2024	SDB3260123124	4,300.00	1.3084	5,859.19	5,626.33	0.0000	4.3300	50.0000	0.0000	(0.7047)	(0.0781)	0.0000	1	(0.7829)	01/06/2025
301039.ZK	12/26/2024	SDB3260123124	1,700.00	1.3084	2,316.43	2,224.36	0.0000	4.3300	50.0000	0.0000	(0.2786)	(0.0309)	0.0000	1	(0.3095)	01/06/2025
301039.ZK	12/26/2024	SDB3260123124	9,800.00	1.3084	13,353.51	12,822.81	0.0000	4.3300	50.0000	0.0000	(1.6061)	(0.1781)	0.0000	1	(1.7842)	01/06/2025
301039.ZK	12/26/2024	SDB3260123124	300.00	1.3084	408.78	392.54	0.0000	4.3300	50.0000	0.0000	(0.0492)	(0.0055)	0.0000	1	(0.0546)	01/06/2025
301039.ZK	12/26/2024	SDB3260123124	800.00	1.3084	1,090.08	1,046.76	0.0000	4.3300	50.0000	0.0000	(0.1311)	(0.0145)	0.0000	1	(0.1457)	01/06/2025
301039.ZK	12/26/2024	SDB3260123124	12,600.00	1.3084	17,168.80	16,486.47	0.0000	4.3300	50.0000	0.0000	(2.0650)	(0.2290)	0.0000	1	(2.2940)	01/06/2025
301039.ZK	12/26/2024	SDB3260123124	9,700.00	1.3084	13,217.25	12,691.96	0.0000	4.3300	50.0000	0.0000	(1.5897)	(0.1763)	0.0000	1	(1.7660)	01/06/2025
301039.ZK	12/26/2024	SDB3260123124	5,700.00	1.3084	7,766.84	7,458.16	0.0000	4.3300	50.0000	0.0000	(0.9342)	(0.1036)	0.0000	1	(1.0378)	01/06/2025
301039.ZK	12/26/2024	SDB3260123124	13,500.00	1.3084	18,395.14	17,664.07	0.0000	4.3300	50.0000	0.0000	(2.2125)	(0.2453)	0.0000	1	(2.4579)	01/06/2025
301039.ZK	12/26/2024	SDB3260123124	11,300.00	1.3084	15,397.41	14,785.48	0.0000	4.3300	50.0000	0.0000	(1.8520)	(0.2054)	0.0000	1	(2.0573)	01/06/2025
301039.ZK	12/26/2024	SDB3260123124	13,700.00	1.3084	18,667.66	17,925.76	0.0000	4.3300	50.0000	0.0000	(2.2453)	(0.2490)	0.0000	1	(2.4943)	01/06/2025
301039.ZK	12/26/2024	SDB3260123124	28,800.00	1.3084	39,242.97	37,683.36	0.0000	4.3300	50.0000	0.0000	(4.7201)	(0.5234)	0.0000	1	(5.2434)	01/06/2025
301039.ZK	12/26/2024	SDB3260123124	27,700.00	1.3084	37,744.10	36,244.06	0.0000	4.3300	50.0000	0.0000	(4.5398)	(0.5034)	0.0000	1	(5.0432)	01/06/2025
301039.ZK	12/26/2024	SDB3260123124	33,100.00	1.3084	45,102.16	43,309.69	0.0000	4.3300	50.0000	0.0000	(5.4248)	(0.6015)	0.0000	1	(6.0263)	01/06/2025
301039.ZK	12/26/2024	SDB3260123124	100.00	1.3084	136.26	130.84	0.0000	4.3300	50.0000	0.0000	(0.0164)	(0.0018)	0.0000	1	(0.0182)	01/06/2025
301039.ZK	12/26/2024	SDB3260123124	200.00	1.3084	272.52	261.69	0.0000	4.3300	50.0000	0.0000	(0.0328)	(0.0036)	0.0000	1	(0.0364)	01/06/2025
301039.ZK	12/26/2024	SDB3260123124	8,700.00	1.3084	11,854.65	11,383.51	0.0000	4.3300	50.0000	0.0000	(1.4259)	(0.1581)	0.0000	1	(1.5840)	01/06/2025
301039.ZK	12/26/2024	SDB3260123124	300.00	1.3084	408.78	392.54	0.0000	4.3300	50.0000	0.0000	(0.0492)	(0.0055)	0.0000	1	(0.0546)	01/06/2025
301039.ZK	12/26/2024	SDB3260123124	800.00	1.3084	1,090.08	1,046.76	0.0000	4.3300	50.0000	0.0000	(0.1311)	(0.0145)	0.0000	1	(0.1457)	01/06/2025
301039.ZK	12/26/2024	SDB3260123124	8,100.00	1.3084	11,037.08	10,598.44	0.0000	4.3300	50.0000	0.0000	(1.3275)	(0.1472)	0.0000	1	(1.4747)	01/06/2025
301039.ZK	12/26/2024	SDB3260123124	9,400.00	1.3084	12,808.47	12,299.43	0.0000	4.3300	50.0000	0.0000	(1.5406)	(0.1708)	0.0000	1	(1.7114)	01/06/2025
301039.ZK	12/26/2024	SDB3260123124	5,100.00	1.3084	6,949.28	6,673.09	0.0000	4.3300	50.0000	0.0000	(0.8358)	(0.0927)	0.0000	1	(0.9285)	01/06/2025
301039.ZK	12/26/2024	SDB3260123124	20,100.00	1.3084	27,388.32	26,299.84	0.0000	4.3300	50.0000	0.0000	(3.2942)	(0.3653)	0.0000	1	(3.6595)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CIMC VEHICLES (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
301039.ZK	12/26/2024	SDB3260123124	1,200.00	1.3084	1,635.12	1,570.14	0.0000	4.3300	50.0000	0.0000	(0.1967)	(0.0218)	0.0000	1	(0.2185)	01/06/2025
301039.ZK	12/26/2024	SDB3260123124	1,600.00	1.3084	2,180.16	2,093.52	0.0000	4.3300	50.0000	0.0000	(0.2622)	(0.0291)	0.0000	1	(0.2913)	01/06/2025
301039.ZK	12/24/2024	SDB3260123124	23,300.00	1.3084	31,748.65	30,486.88	0.0000	4.3300	50.0000	0.0000	(7.6373)	(0.8469)	0.0000	2	(8.4842)	01/06/2025
301039.ZK	12/24/2024	SDB3260123124	9,700.00	1.3084	13,217.25	12,691.96	0.0000	4.3300	50.0000	0.0000	(3.1795)	(0.3526)	0.0000	2	(3.5320)	01/06/2025
301039.ZK	12/24/2024	SDB3260123124	25,500.00	1.3084	34,746.38	33,365.47	0.0000	4.3300	50.0000	0.0000	(8.3584)	(0.9268)	0.0000	2	(9.2853)	01/06/2025
301039.ZK	12/24/2024	SDB3260123124	13,500.00	1.3084	18,395.14	17,664.07	0.0000	4.3300	50.0000	0.0000	(4.4251)	(0.4907)	0.0000	2	(4.9157)	01/06/2025
301039.ZK	12/24/2024	SDB3260123124	2,400.00	1.3084	3,270.25	3,140.28	0.0000	4.3300	50.0000	0.0000	(0.7867)	(0.0872)	0.0000	2	(0.8739)	01/06/2025
301039.ZK	12/24/2024	SDB3260123124	10,100.00	1.3084	13,762.29	13,215.34	0.0000	4.3300	50.0000	0.0000	(3.3106)	(0.3671)	0.0000	2	(3.6777)	01/06/2025
301039.ZK	12/24/2024	SDB3260123124	4,900.00	1.3084	6,676.75	6,411.40	0.0000	4.3300	50.0000	0.0000	(1.6061)	(0.1781)	0.0000	2	(1.7842)	01/06/2025
301039.ZK	12/24/2024	SDB3260123124	8,000.00	1.3084	10,900.82	10,467.60	0.0000	4.3300	50.0000	0.0000	(2.6223)	(0.2908)	0.0000	2	(2.9130)	01/06/2025
301039.ZK	12/24/2024	SDB3260123124	9,500.00	1.3084	12,944.73	12,430.27	0.0000	4.3300	50.0000	0.0000	(3.1139)	(0.3453)	0.0000	2	(3.4592)	01/06/2025
301039.ZK	12/24/2024	SDB3260123124	4,300.00	1.3084	5,859.19	5,626.33	0.0000	4.3300	50.0000	0.0000	(1.4095)	(0.1563)	0.0000	2	(1.5657)	01/06/2025
301039.ZK	12/24/2024	SDB3260123124	1,700.00	1.3084	2,316.43	2,224.36	0.0000	4.3300	50.0000	0.0000	(0.5572)	(0.0618)	0.0000	2	(0.6190)	01/06/2025
301039.ZK	12/24/2024	SDB3260123124	9,800.00	1.3084	13,353.51	12,822.81	0.0000	4.3300	50.0000	0.0000	(3.2123)	(0.3562)	0.0000	2	(3.5685)	01/06/2025
301039.ZK	12/24/2024	SDB3260123124	300.00	1.3084	408.78	392.54	0.0000	4.3300	50.0000	0.0000	(0.0983)	(0.0109)	0.0000	2	(0.1092)	01/06/2025
301039.ZK	12/24/2024	SDB3260123124	800.00	1.3084	1,090.08	1,046.76	0.0000	4.3300	50.0000	0.0000	(0.2622)	(0.0291)	0.0000	2	(0.2913)	01/06/2025
301039.ZK	12/24/2024	SDB3260123124	12,600.00	1.3084	17,168.80	16,486.47	0.0000	4.3300	50.0000	0.0000	(4.1300)	(0.4580)	0.0000	2	(4.5880)	01/06/2025
301039.ZK	12/24/2024	SDB3260123124	9,700.00	1.3084	13,217.25	12,691.96	0.0000	4.3300	50.0000	0.0000	(3.1795)	(0.3526)	0.0000	2	(3.5320)	01/06/2025
301039.ZK	12/24/2024	SDB3260123124	5,700.00	1.3084	7,766.84	7,458.16	0.0000	4.3300	50.0000	0.0000	(1.8684)	(0.2072)	0.0000	2	(2.0755)	01/06/2025
301039.ZK	12/24/2024	SDB3260123124	13,500.00	1.3084	18,395.14	17,664.07	0.0000	4.3300	50.0000	0.0000	(4.4251)	(0.4907)	0.0000	2	(4.9157)	01/06/2025
301039.ZK	12/24/2024	SDB3260123124	11,300.00	1.3084	15,397.41	14,785.48	0.0000	4.3300	50.0000	0.0000	(3.7039)	(0.4107)	0.0000	2	(4.1146)	01/06/2025
301039.ZK	12/24/2024	SDB3260123124	13,700.00	1.3084	18,667.66	17,925.76	0.0000	4.3300	50.0000	0.0000	(4.4906)	(0.4979)	0.0000	2	(4.9885)	01/06/2025
301039.ZK	12/24/2024	SDB3260123124	28,800.00	1.3084	39,242.97	37,683.36	0.0000	4.3300	50.0000	0.0000	(9.4401)	(1.0468)	0.0000	2	(10.4869)	01/06/2025
301039.ZK	12/24/2024	SDB3260123124	27,700.00	1.3084	37,744.10	36,244.06	0.0000	4.3300	50.0000	0.0000	(9.0796)	(1.0068)	0.0000	2	(10.0863)	01/06/2025
301039.ZK	12/24/2024	SDB3260123124	33,100.00	1.3084	45,102.16	43,309.69	0.0000	4.3300	50.0000	0.0000	(10.8496)	(1.2030)	0.0000	2	(12.0526)	01/06/2025
301039.ZK	12/24/2024	SDB3260123124	100.00	1.3084	136.26	130.84	0.0000	4.3300	50.0000	0.0000	(0.0328)	(0.0036)	0.0000	2	(0.0364)	01/06/2025
301039.ZK	12/24/2024	SDB3260123124	200.00	1.3084	272.52	261.69	0.0000	4.3300	50.0000	0.0000	(0.0656)	(0.0073)	0.0000	2	(0.0728)	01/06/2025
301039.ZK	12/24/2024	SDB3260123124	8,700.00	1.3084	11,854.65	11,383.51	0.0000	4.3300	50.0000	0.0000	(2.8517)	(0.3162)	0.0000	2	(3.1679)	01/06/2025
301039.ZK	12/24/2024	SDB3260123124	300.00	1.3084	408.78	392.54	0.0000	4.3300	50.0000	0.0000	(0.0983)	(0.0109)	0.0000	2	(0.1092)	01/06/2025
301039.ZK	12/24/2024	SDB3260123124	800.00	1.3084	1,090.08	1,046.76	0.0000	4.3300	50.0000	0.0000	(0.2622)	(0.0291)	0.0000	2	(0.2913)	01/06/2025
301039.ZK	12/24/2024	SDB3260123124	8,100.00	1.3084	11,037.08	10,598.44	0.0000	4.3300	50.0000	0.0000	(2.6550)	(0.2944)	0.0000	2	(2.9494)	01/06/2025
301039.ZK	12/24/2024	SDB3260123124	9,400.00	1.3084	12,808.47	12,299.43	0.0000	4.3300	50.0000	0.0000	(3.0811)	(0.3417)	0.0000	2	(3.4228)	01/06/2025
301039.ZK	12/24/2024	SDB3260123124	5,100.00	1.3084	6,949.28	6,673.09	0.0000	4.3300	50.0000	0.0000	(1.6717)	(0.1854)	0.0000	2	(1.8571)	01/06/2025
301039.ZK	12/24/2024	SDB3260123124	20,100.00	1.3084	27,388.32	26,299.84	0.0000	4.3300	50.0000	0.0000	(6.5884)	(0.7306)	0.0000	2	(7.3190)	01/06/2025
301039.ZK	12/24/2024	SDB3260123124	1,200.00	1.3084	1,635.12	1,570.14	0.0000	4.3300	50.0000	0.0000	(0.3933)	(0.0436)	0.0000	2	(0.4370)	01/06/2025
301039.ZK	12/24/2024	SDB3260123124	1,600.00	1.3084	2,180.16	2,093.52	0.0000	4.3300	50.0000	0.0000	(0.5245)	(0.0582)	0.0000	2	(0.5826)	01/06/2025
301039.ZK	12/23/2024	SDB3260123124	23,300.00	1.3141	31,748.65	30,617.53	0.0000	4.3300	50.0000	0.0000	(3.8187)	(0.4252)	0.0000	1	(4.2439)	01/06/2025
301039.ZK	12/23/2024	SDB3260123124	9,700.00	1.3141	13,217.25	12,746.35	0.0000	4.3300	50.0000	0.0000	(1.5897)	(0.1770)	0.0000	1	(1.7668)	01/06/2025
301039.ZK	12/23/2024	SDB3260123124	25,500.00	1.3141	34,746.38	33,508.45	0.0000	4.3300	50.0000	0.0000	(4.1792)	(0.4654)	0.0000	1	(4.6446)	01/06/2025
301039.ZK	12/23/2024	SDB3260123124	13,500.00	1.3141	18,395.14	17,739.77	0.0000	4.3300	50.0000	0.0000	(2.2125)	(0.2464)	0.0000	1	(2.4589)	01/06/2025
301039.ZK	12/23/2024	SDB3260123124	2,400.00	1.3141	3,270.25	3,153.74	0.0000	4.3300	50.0000	0.0000	(0.3933)	(0.0438)	0.0000	1	(0.4371)	01/06/2025
301039.ZK	12/23/2024	SDB3260123124	10,100.00	1.3141	13,762.29	13,271.98	0.0000	4.3300	50.0000	0.0000	(1.6553)	(0.1843)	0.0000	1	(1.8396)	01/06/2025
301039.ZK	12/23/2024	SDB3260123124	4,900.00	1.3141	6,676.75	6,438.88	0.0000	4.3300	50.0000	0.0000	(0.8031)	(0.0894)	0.0000	1	(0.8925)	01/06/2025
301039.ZK	12/23/2024	SDB3260123124	8,000.00	1.3141	10,900.82	10,512.46	0.0000	4.3300	50.0000	0.0000	(1.3111)	(0.1460)	0.0000	1	(1.4571)	01/06/2025
301039.ZK	12/23/2024	SDB3260123124	9,500.00	1.3141	12,944.73	12,483.54	0.0000	4.3300	50.0000	0.0000	(1.5570)	(0.1734)	0.0000	1	(1.7303)	01/06/2025
301039.ZK	12/23/2024	SDB3260123124	4,300.00	1.3141	5,859.19	5,650.45	0.0000	4.3300	50.0000	0.0000	(0.7047)	(0.0785)	0.0000	1	(0.7832)	01/06/2025
301039.ZK	12/23/2024	SDB3260123124	1,700.00	1.3141	2,316.43	2,233.90	0.0000	4.3300	50.0000	0.0000	(0.2786)	(0.0310)	0.0000	1	(0.3096)	01/06/2025
301039.ZK	12/23/2024	SDB3260123124	9,800.00	1.3141	13,353.51	12,877.76	0.0000	4.3300	50.0000	0.0000	(1.6061)	(0.1789)	0.0000	1	(1.7850)	01/06/2025
301039.ZK	12/23/2024	SDB3260123124	300.00	1.3141	408.78	394.22	0.0000	4.3300	50.0000	0.0000	(0.0492)	(0.0055)	0.0000	1	(0.0546)	01/06/2025
301039.ZK	12/23/2024	SDB3260123124	800.00	1.3141	1,090.08	1,051.25	0.0000	4.3300	50.0000	0.0000	(0.1311)	(0.0146)	0.0000	1	(0.1457)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CIMC VEHICLES (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
301039.ZK	12/23/2024	SDB3260123124	12,600.00	1.3141	17,168.80	16,557.12	0.0000	4.3300	50.0000	0.0000	(2.0650)	(0.2300)	0.0000	1	(2.2950)	01/06/2025
301039.ZK	12/23/2024	SDB3260123124	9,700.00	1.3141	13,217.25	12,746.35	0.0000	4.3300	50.0000	0.0000	(1.5897)	(0.1770)	0.0000	1	(1.7668)	01/06/2025
301039.ZK	12/23/2024	SDB3260123124	5,700.00	1.3141	7,766.84	7,490.12	0.0000	4.3300	50.0000	0.0000	(0.9342)	(0.1040)	0.0000	1	(1.0382)	01/06/2025
301039.ZK	12/23/2024	SDB3260123124	13,500.00	1.3141	18,395.14	17,739.77	0.0000	4.3300	50.0000	0.0000	(2.2125)	(0.2464)	0.0000	1	(2.4589)	01/06/2025
301039.ZK	12/23/2024	SDB3260123124	11,300.00	1.3141	15,397.41	14,848.84	0.0000	4.3300	50.0000	0.0000	(1.8520)	(0.2062)	0.0000	1	(2.0582)	01/06/2025
301039.ZK	12/23/2024	SDB3260123124	13,700.00	1.3141	18,667.66	18,002.58	0.0000	4.3300	50.0000	0.0000	(2.2453)	(0.2500)	0.0000	1	(2.4953)	01/06/2025
301039.ZK	12/23/2024	SDB3260123124	28,800.00	1.3141	39,242.97	37,844.84	0.0000	4.3300	50.0000	0.0000	(4.7201)	(0.5256)	0.0000	1	(5.2457)	01/06/2025
301039.ZK	12/23/2024	SDB3260123124	27,700.00	1.3141	37,744.10	36,399.38	0.0000	4.3300	50.0000	0.0000	(4.5398)	(0.5055)	0.0000	1	(5.0453)	01/06/2025
301039.ZK	12/23/2024	SDB3260123124	33,100.00	1.3141	45,102.16	43,495.29	0.0000	4.3300	50.0000	0.0000	(5.4248)	(0.6041)	0.0000	1	(6.0289)	01/06/2025
301039.ZK	12/23/2024	SDB3260123124	100.00	1.3141	136.26	131.41	0.0000	4.3300	50.0000	0.0000	(0.0164)	(0.0018)	0.0000	1	(0.0182)	01/06/2025
301039.ZK	12/23/2024	SDB3260123124	200.00	1.3141	272.52	262.81	0.0000	4.3300	50.0000	0.0000	(0.0328)	(0.0037)	0.0000	1	(0.0364)	01/06/2025
301039.ZK	12/23/2024	SDB3260123124	8,700.00	1.3141	11,854.65	11,432.30	0.0000	4.3300	50.0000	0.0000	(1.4259)	(0.1588)	0.0000	1	(1.5846)	01/06/2025
301039.ZK	12/23/2024	SDB3260123124	300.00	1.3141	408.78	394.22	0.0000	4.3300	50.0000	0.0000	(0.0492)	(0.0055)	0.0000	1	(0.0546)	01/06/2025
301039.ZK	12/23/2024	SDB3260123124	800.00	1.3141	1,090.08	1,051.25	0.0000	4.3300	50.0000	0.0000	(0.1311)	(0.0146)	0.0000	1	(0.1457)	01/06/2025
301039.ZK	12/23/2024	SDB3260123124	8,100.00	1.3141	11,037.08	10,643.86	0.0000	4.3300	50.0000	0.0000	(1.3275)	(0.1478)	0.0000	1	(1.4753)	01/06/2025
301039.ZK	12/23/2024	SDB3260123124	9,400.00	1.3141	12,808.47	12,352.14	0.0000	4.3300	50.0000	0.0000	(0.1716)	(0.0000)	0.0000	1	(1.7121)	01/06/2025
301039.ZK	12/23/2024	SDB3260123124	5,100.00	1.3141	6,949.28	6,701.69	0.0000	4.3300	50.0000	0.0000	(0.8358)	(0.0931)	0.0000	1	(0.9289)	01/06/2025
301039.ZK	12/23/2024	SDB3260123124	20,100.00	1.3141	27,388.32	26,412.55	0.0000	4.3300	50.0000	0.0000	(3.2942)	(0.3668)	0.0000	1	(3.6610)	01/06/2025
301039.ZK	12/23/2024	SDB3260123124	1,200.00	1.3141	1,635.12	1,576.87	0.0000	4.3300	50.0000	0.0000	(0.1967)	(0.0219)	0.0000	1	(0.2186)	01/06/2025
301039.ZK	12/23/2024	SDB3260123124	1,600.00	1.3141	2,180.16	2,102.49	0.0000	4.3300	50.0000	0.0000	(0.2622)	(0.0292)	0.0000	1	(0.2914)	01/06/2025
301039.ZK	12/20/2024	SDB3260123124	23,300.00	1.3289	31,748.65	30,962.93	0.0000	4.3300	50.0000	0.0000	(11.4560)	(1.2901)	0.0000	3	(12.7461)	01/06/2025
301039.ZK	12/20/2024	SDB3260123124	9,700.00	1.3289	13,217.25	12,890.15	0.0000	4.3300	50.0000	0.0000	(4.7692)	(0.5371)	0.0000	3	(5.3063)	01/06/2025
301039.ZK	12/20/2024	SDB3260123124	25,500.00	1.3289	34,746.38	33,886.47	0.0000	4.3300	50.0000	0.0000	(12.5377)	(1.4119)	0.0000	3	(13.9496)	01/06/2025
301039.ZK	12/20/2024	SDB3260123124	13,500.00	1.3289	18,395.14	17,939.89	0.0000	4.3300	50.0000	0.0000	(6.6376)	(0.7475)	0.0000	3	(7.3851)	01/06/2025
301039.ZK	12/20/2024	SDB3260123124	2,400.00	1.3289	3,270.25	3,189.31	0.0000	4.3300	50.0000	0.0000	(1.1800)	(0.1329)	0.0000	3	(1.3129)	01/06/2025
301039.ZK	12/20/2024	SDB3260123124	10,100.00	1.3289	13,762.29	13,421.70	0.0000	4.3300	50.0000	0.0000	(4.9659)	(0.5592)	0.0000	3	(5.5251)	01/06/2025
301039.ZK	12/20/2024	SDB3260123124	4,900.00	1.3289	6,676.75	6,511.52	0.0000	4.3300	50.0000	0.0000	(2.4092)	(0.2713)	0.0000	3	(2.6805)	01/06/2025
301039.ZK	12/20/2024	SDB3260123124	8,000.00	1.3289	10,900.82	10,631.05	0.0000	4.3300	50.0000	0.0000	(3.9334)	(0.4430)	0.0000	3	(4.3763)	01/06/2025
301039.ZK	12/20/2024	SDB3260123124	9,500.00	1.3289	12,944.73	12,624.37	0.0000	4.3300	50.0000	0.0000	(4.6709)	(0.5260)	0.0000	3	(5.1969)	01/06/2025
301039.ZK	12/20/2024	SDB3260123124	4,300.00	1.3289	5,859.19	5,714.19	0.0000	4.3300	50.0000	0.0000	(2.1142)	(0.2381)	0.0000	3	(2.3523)	01/06/2025
301039.ZK	12/20/2024	SDB3260123124	1,700.00	1.3289	2,316.43	2,259.10	0.0000	4.3300	50.0000	0.0000	(0.8358)	(0.0941)	0.0000	3	(0.9300)	01/06/2025
301039.ZK	12/20/2024	SDB3260123124	9,800.00	1.3289	13,353.51	13,023.03	0.0000	4.3300	50.0000	0.0000	(4.8184)	(0.5426)	0.0000	3	(5.3610)	01/06/2025
301039.ZK	12/20/2024	SDB3260123124	300.00	1.3289	408.78	398.66	0.0000	4.3300	50.0000	0.0000	(0.1475)	(0.0166)	0.0000	3	(0.1641)	01/06/2025
301039.ZK	12/20/2024	SDB3260123124	800.00	1.3289	1,090.08	1,063.10	0.0000	4.3300	50.0000	0.0000	(0.3933)	(0.0443)	0.0000	3	(0.4376)	01/06/2025
301039.ZK	12/20/2024	SDB3260123124	12,600.00	1.3289	17,168.80	16,743.90	0.0000	4.3300	50.0000	0.0000	(6.1951)	(0.6977)	0.0000	3	(6.8927)	01/06/2025
301039.ZK	12/20/2024	SDB3260123124	9,700.00	1.3289	13,217.25	12,890.15	0.0000	4.3300	50.0000	0.0000	(4.7692)	(0.5371)	0.0000	3	(5.3063)	01/06/2025
301039.ZK	12/20/2024	SDB3260123124	5,700.00	1.3289	7,766.84	7,574.62	0.0000	4.3300	50.0000	0.0000	(2.8025)	(0.3156)	0.0000	3	(3.1181)	01/06/2025
301039.ZK	12/20/2024	SDB3260123124	13,500.00	1.3289	18,395.14	17,939.89	0.0000	4.3300	50.0000	0.0000	(6.6376)	(0.7475)	0.0000	3	(7.3851)	01/06/2025
301039.ZK	12/20/2024	SDB3260123124	11,300.00	1.3289	15,397.41	15,016.36	0.0000	4.3300	50.0000	0.0000	(5.5559)	(0.6257)	0.0000	3	(6.1816)	01/06/2025
301039.ZK	12/20/2024	SDB3260123124	13,700.00	1.3289	18,667.66	18,205.67	0.0000	4.3300	50.0000	0.0000	(6.7359)	(0.7586)	0.0000	3	(7.4945)	01/06/2025
301039.ZK	12/20/2024	SDB3260123124	28,800.00	1.3289	39,242.97	38,271.77	0.0000	4.3300	50.0000	0.0000	(14.1602)	(1.5947)	0.0000	3	(15.7548)	01/06/2025
301039.ZK	12/20/2024	SDB3260123124	27,700.00	1.3289	37,744.10	36,810.00	0.0000	4.3300	50.0000	0.0000	(13.6193)	(1.5338)	0.0000	3	(15.1531)	01/06/2025
301039.ZK	12/20/2024	SDB3260123124	33,100.00	1.3289	45,102.16	43,985.96	0.0000	4.3300	50.0000	0.0000	(16.2744)	(1.8327)	0.0000	3	(18.1071)	01/06/2025
301039.ZK	12/20/2024	SDB3260123124	100.00	1.3289	136.26	132.89	0.0000	4.3300	50.0000	0.0000	(0.0492)	(0.0055)	0.0000	3	(0.0547)	01/06/2025
301039.ZK	12/20/2024	SDB3260123124	200.00	1.3289	272.52	265.78	0.0000	4.3300	50.0000	0.0000	(0.0983)	(0.0111)	0.0000	3	(0.1094)	01/06/2025
301039.ZK	12/20/2024	SDB3260123124	8,700.00	1.3289	11,854.65	11,561.26	0.0000	4.3300	50.0000	0.0000	(4.2776)	(0.4817)	0.0000	3	(4.7593)	01/06/2025
301039.ZK	12/20/2024	SDB3260123124	300.00	1.3289	408.78	398.66	0.0000	4.3300	50.0000	0.0000	(0.1475)	(0.0166)	0.0000	3	(0.1641)	01/06/2025
301039.ZK	12/20/2024	SDB3260123124	800.00	1.3289	1,090.08	1,063.10	0.0000	4.3300	50.0000	0.0000	(0.3933)	(0.0443)	0.0000	3	(0.4376)	01/06/2025
301039.ZK	12/20/2024	SDB3260123124	8,100.00	1.3289	11,037.08	10,763.94	0.0000	4.3300	50.0000	0.0000	(3.9825)	(0.4485)	0.0000	3	(4.4310)	01/06/2025
301039.ZK	12/20/2024	SDB3260123124	9,400.00	1.3289	12,808.47	12,491.48	0.0000	4.3300	50.0000	0.0000	(4.6217)	(0.5205)	0.0000	3	(5.1422)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CIMC VEHICLES (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
301039.ZK	12/20/2024	SDB3260123124	5,100.00	1.3289	6,949.28	6,777.29	0.0000	4.3300	50.0000	0.0000	(2.5075)	(0.2824)	0.0000	3	(2.7899)	01/06/2025
301039.ZK	12/20/2024	SDB3260123124	20,100.00	1.3289	27,388.32	26,710.51	0.0000	4.3300	50.0000	0.0000	(9.8826)	(1.1129)	0.0000	3	(10.9956)	01/06/2025
301039.ZK	12/20/2024	SDB3260123124	1,200.00	1.3289	1,635.12	1,594.66	0.0000	4.3300	50.0000	0.0000	(0.0664)	(0.5900)	0.0000	3	(0.6565)	01/06/2025
301039.ZK	12/20/2024	SDB3260123124	1,600.00	1.3289	2,180.16	2,126.21	0.0000	4.3300	50.0000	0.0000	(0.7867)	(0.0886)	0.0000	3	(0.8753)	01/06/2025
301039.ZK	12/19/2024	SDB3260123124	23,300.00	1.3338	31,748.65	31,077.96	0.0000	4.5800	50.0000	0.0000	(4.0391)	(0.4316)	0.0000	1	(4.4708)	01/06/2025
301039.ZK	12/19/2024	SDB3260123124	9,700.00	1.3338	13,217.25	12,938.03	0.0000	4.5800	50.0000	0.0000	(1.6815)	(0.1797)	0.0000	1	(1.8612)	01/06/2025
301039.ZK	12/19/2024	SDB3260123124	25,500.00	1.3338	34,746.38	34,012.36	0.0000	4.5800	50.0000	0.0000	(4.4205)	(0.4724)	0.0000	1	(4.8929)	01/06/2025
301039.ZK	12/19/2024	SDB3260123124	13,500.00	1.3338	18,395.14	18,006.54	0.0000	4.5800	50.0000	0.0000	(2.3403)	(0.2501)	0.0000	1	(2.5904)	01/06/2025
301039.ZK	12/19/2024	SDB3260123124	2,400.00	1.3338	3,270.25	3,201.16	0.0000	4.5800	50.0000	0.0000	(0.4160)	(0.0445)	0.0000	1	(0.4605)	01/06/2025
301039.ZK	12/19/2024	SDB3260123124	10,100.00	1.3338	13,762.29	13,471.56	0.0000	4.5800	50.0000	0.0000	(1.7509)	(0.1871)	0.0000	1	(1.9380)	01/06/2025
301039.ZK	12/19/2024	SDB3260123124	4,900.00	1.3338	6,676.75	6,535.71	0.0000	4.5800	50.0000	0.0000	(0.8494)	(0.0908)	0.0000	1	(0.9402)	01/06/2025
301039.ZK	12/19/2024	SDB3260123124	8,000.00	1.3338	10,900.82	10,670.54	0.0000	4.5800	50.0000	0.0000	(1.3868)	(0.1482)	0.0000	1	(1.5350)	01/06/2025
301039.ZK	12/19/2024	SDB3260123124	9,500.00	1.3338	12,944.73	12,671.27	0.0000	4.5800	50.0000	0.0000	(1.6469)	(0.1760)	0.0000	1	(1.8228)	01/06/2025
301039.ZK	12/19/2024	SDB3260123124	4,300.00	1.3338	5,859.19	5,735.42	0.0000	4.5800	50.0000	0.0000	(0.7454)	(0.0797)	0.0000	1	(0.8251)	01/06/2025
301039.ZK	12/19/2024	SDB3260123124	1,700.00	1.3338	2,316.43	2,267.49	0.0000	4.5800	50.0000	0.0000	(0.2947)	(0.0315)	0.0000	1	(0.3262)	01/06/2025
301039.ZK	12/19/2024	SDB3260123124	9,800.00	1.3338	13,353.51	13,071.42	0.0000	4.5800	50.0000	0.0000	(1.6989)	(0.1815)	0.0000	1	(1.8804)	01/06/2025
301039.ZK	12/19/2024	SDB3260123124	300.00	1.3338	408.78	400.15	0.0000	4.5800	50.0000	0.0000	(0.0520)	(0.0056)	0.0000	1	(0.0576)	01/06/2025
301039.ZK	12/19/2024	SDB3260123124	800.00	1.3338	1,090.08	1,067.05	0.0000	4.5800	50.0000	0.0000	(0.1387)	(0.0148)	0.0000	1	(0.1535)	01/06/2025
301039.ZK	12/19/2024	SDB3260123124	12,600.00	1.3338	17,168.80	16,806.11	0.0000	4.5800	50.0000	0.0000	(2.1843)	(0.2334)	0.0000	1	(2.4177)	01/06/2025
301039.ZK	12/19/2024	SDB3260123124	9,700.00	1.3338	13,217.25	12,938.03	0.0000	4.5800	50.0000	0.0000	(1.6815)	(0.1797)	0.0000	1	(1.8612)	01/06/2025
301039.ZK	12/19/2024	SDB3260123124	5,700.00	1.3338	7,766.84	7,602.76	0.0000	4.5800	50.0000	0.0000	(0.9881)	(0.1056)	0.0000	1	(1.0937)	01/06/2025
301039.ZK	12/19/2024	SDB3260123124	13,500.00	1.3338	18,395.14	18,006.54	0.0000	4.5800	50.0000	0.0000	(2.3403)	(0.2501)	0.0000	1	(2.5904)	01/06/2025
301039.ZK	12/19/2024	SDB3260123124	11,300.00	1.3338	15,397.41	15,072.14	0.0000	4.5800	50.0000	0.0000	(1.9589)	(0.2093)	0.0000	1	(2.1682)	01/06/2025
301039.ZK	12/19/2024	SDB3260123124	13,700.00	1.3338	18,667.66	18,273.31	0.0000	4.5800	50.0000	0.0000	(2.3749)	(0.2538)	0.0000	1	(2.6287)	01/06/2025
301039.ZK	12/19/2024	SDB3260123124	28,800.00	1.3338	39,242.97	38,413.96	0.0000	4.5800	50.0000	0.0000	(4.9926)	(0.5335)	0.0000	1	(5.5261)	01/06/2025
301039.ZK	12/19/2024	SDB3260123124	27,700.00	1.3338	37,744.10	36,946.76	0.0000	4.5800	50.0000	0.0000	(4.8019)	(0.5131)	0.0000	1	(5.3150)	01/06/2025
301039.ZK	12/19/2024	SDB3260123124	33,100.00	1.3338	45,102.16	44,149.38	0.0000	4.5800	50.0000	0.0000	(5.7380)	(0.6132)	0.0000	1	(6.3512)	01/06/2025
301039.ZK	12/19/2024	SDB3260123124	100.00	1.3338	136.26	133.38	0.0000	4.5800	50.0000	0.0000	(0.0173)	(0.0019)	0.0000	1	(0.0192)	01/06/2025
301039.ZK	12/19/2024	SDB3260123124	200.00	1.3338	272.52	266.76	0.0000	4.5800	50.0000	0.0000	(0.0347)	(0.0037)	0.0000	1	(0.0384)	01/06/2025
301039.ZK	12/19/2024	SDB3260123124	8,700.00	1.3338	11,854.65	11,604.22	0.0000	4.5800	50.0000	0.0000	(1.5082)	(0.1612)	0.0000	1	(1.6693)	01/06/2025
301039.ZK	12/19/2024	SDB3260123124	300.00	1.3338	408.78	400.15	0.0000	4.5800	50.0000	0.0000	(0.0520)	(0.0056)	0.0000	1	(0.0576)	01/06/2025
301039.ZK	12/19/2024	SDB3260123124	800.00	1.3338	1,090.08	1,067.05	0.0000	4.5800	50.0000	0.0000	(0.1387)	(0.0148)	0.0000	1	(0.1535)	01/06/2025
301039.ZK	12/19/2024	SDB3260123124	8,100.00	1.3338	11,037.08	10,803.93	0.0000	4.5800	50.0000	0.0000	(1.4042)	(0.1501)	0.0000	1	(1.5542)	01/06/2025
301039.ZK	12/19/2024	SDB3260123124	9,400.00	1.3338	12,808.47	12,537.89	0.0000	4.5800	50.0000	0.0000	(1.6295)	(0.1741)	0.0000	1	(1.8037)	01/06/2025
301039.ZK	12/19/2024	SDB3260123124	5,100.00	1.3338	6,949.28	6,802.47	0.0000	4.5800	50.0000	0.0000	(0.8841)	(0.0945)	0.0000	1	(0.9786)	01/06/2025
301039.ZK	12/19/2024	SDB3260123124	20,100.00	1.3338	27,388.32	26,809.74	0.0000	4.5800	50.0000	0.0000	(3.4844)	(0.3724)	0.0000	1	(3.8568)	01/06/2025
301039.ZK	12/19/2024	SDB3260123124	1,200.00	1.3338	1,635.12	1,600.58	0.0000	4.5800	50.0000	0.0000	(0.2080)	(0.0222)	0.0000	1	(0.2303)	01/06/2025
301039.ZK	12/19/2024	SDB3260123124	1,600.00	1.3338	2,180.16	2,134.11	0.0000	4.5800	50.0000	0.0000	(0.2774)	(0.0296)	0.0000	1	(0.3070)	01/06/2025
301039.ZK	12/18/2024	SDB3260123124	23,300.00	1.3542	31,748.65	31,551.93	0.0000	4.5800	50.0000	0.0000	(4.0391)	(0.4382)	0.0000	1	(4.4774)	01/06/2025
301039.ZK	12/18/2024	SDB3260123124	9,700.00	1.3542	13,217.25	13,135.35	0.0000	4.5800	50.0000	0.0000	(1.6815)	(0.1824)	0.0000	1	(1.8640)	01/06/2025
301039.ZK	12/18/2024	SDB3260123124	25,500.00	1.3542	34,746.38	34,531.08	0.0000	4.5800	50.0000	0.0000	(4.4205)	(0.4796)	0.0000	1	(4.9001)	01/06/2025
301039.ZK	12/18/2024	SDB3260123124	13,500.00	1.3542	18,395.14	18,281.16	0.0000	4.5800	50.0000	0.0000	(2.3403)	(0.2539)	0.0000	1	(2.5942)	01/06/2025
301039.ZK	12/18/2024	SDB3260123124	2,400.00	1.3542	3,270.25	3,249.98	0.0000	4.5800	50.0000	0.0000	(0.4160)	(0.0451)	0.0000	1	(0.4612)	01/06/2025
301039.ZK	12/18/2024	SDB3260123124	10,100.00	1.3542	13,762.29	13,677.02	0.0000	4.5800	50.0000	0.0000	(1.7509)	(0.1900)	0.0000	1	(1.9408)	01/06/2025
301039.ZK	12/18/2024	SDB3260123124	4,900.00	1.3542	6,676.75	6,635.38	0.0000	4.5800	50.0000	0.0000	(0.8494)	(0.0922)	0.0000	1	(0.9416)	01/06/2025
301039.ZK	12/18/2024	SDB3260123124	8,000.00	1.3542	10,900.82	10,833.28	0.0000	4.5800	50.0000	0.0000	(1.3868)	(0.1505)	0.0000	1	(1.5373)	01/06/2025
301039.ZK	12/18/2024	SDB3260123124	9,500.00	1.3542	12,944.73	12,864.52	0.0000	4.5800	50.0000	0.0000	(1.6469)	(0.1787)	0.0000	1	(1.8255)	01/06/2025
301039.ZK	12/18/2024	SDB3260123124	4,300.00	1.3542	5,859.19	5,822.89	0.0000	4.5800	50.0000	0.0000	(0.7454)	(0.0809)	0.0000	1	(0.8263)	01/06/2025
301039.ZK	12/18/2024	SDB3260123124	1,700.00	1.3542	2,316.43	2,302.07	0.0000	4.5800	50.0000	0.0000	(0.2947)	(0.0320)	0.0000	1	(0.3267)	01/06/2025
301039.ZK	12/18/2024	SDB3260123124	9,800.00	1.3542	13,353.51	13,270.77	0.0000	4.5800	50.0000	0.0000	(1.6989)	(0.1843)	0.0000	1	(1.8832)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CIMC VEHICLES (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
301039.ZK	12/18/2024	SDB3260123124	300.00	1.3542	408.78	406.25	0.0000	4.5800	50.0000	0.0000	(0.0520)	(0.0056)	0.0000	1	(0.0576)	01/06/2025
301039.ZK	12/18/2024	SDB3260123124	800.00	1.3542	1,090.08	1,083.33	0.0000	4.5800	50.0000	0.0000	(0.1387)	(0.0150)	0.0000	1	(0.1537)	01/06/2025
301039.ZK	12/18/2024	SDB3260123124	12,600.00	1.3542	17,168.80	17,062.42	0.0000	4.5800	50.0000	0.0000	(2.1843)	(0.2370)	0.0000	1	(2.4212)	01/06/2025
301039.ZK	12/18/2024	SDB3260123124	9,700.00	1.3542	13,217.25	13,135.35	0.0000	4.5800	50.0000	0.0000	(1.6815)	(0.1824)	0.0000	1	(1.8640)	01/06/2025
301039.ZK	12/18/2024	SDB3260123124	5,700.00	1.3542	7,766.84	7,718.71	0.0000	4.5800	50.0000	0.0000	(0.9881)	(0.1072)	0.0000	1	(1.0953)	01/06/2025
301039.ZK	12/18/2024	SDB3260123124	13,500.00	1.3542	18,395.14	18,281.16	0.0000	4.5800	50.0000	0.0000	(2.3403)	(0.2539)	0.0000	1	(2.5942)	01/06/2025
301039.ZK	12/18/2024	SDB3260123124	11,300.00	1.3542	15,397.41	15,302.01	0.0000	4.5800	50.0000	0.0000	(1.9589)	(0.2125)	0.0000	1	(2.1714)	01/06/2025
301039.ZK	12/18/2024	SDB3260123124	13,700.00	1.3542	18,667.66	18,551.99	0.0000	4.5800	50.0000	0.0000	(2.3749)	(0.2577)	0.0000	1	(2.6326)	01/06/2025
301039.ZK	12/18/2024	SDB3260123124	28,800.00	1.3542	39,242.97	38,999.81	0.0000	4.5800	50.0000	0.0000	(4.9926)	(0.5417)	0.0000	1	(5.5342)	01/06/2025
301039.ZK	12/18/2024	SDB3260123124	27,700.00	1.3542	37,744.10	37,510.23	0.0000	4.5800	50.0000	0.0000	(4.8019)	(0.5210)	0.0000	1	(5.3229)	01/06/2025
301039.ZK	12/18/2024	SDB3260123124	33,100.00	1.3542	45,102.16	44,822.70	0.0000	4.5800	50.0000	0.0000	(5.7380)	(0.6225)	0.0000	1	(6.3605)	01/06/2025
301039.ZK	12/18/2024	SDB3260123124	100.00	1.3542	136.26	135.42	0.0000	4.5800	50.0000	0.0000	(0.0173)	(0.0019)	0.0000	1	(0.0192)	01/06/2025
301039.ZK	12/18/2024	SDB3260123124	200.00	1.3542	272.52	270.83	0.0000	4.5800	50.0000	0.0000	(0.0347)	(0.0038)	0.0000	1	(0.0384)	01/06/2025
301039.ZK	12/18/2024	SDB3260123124	8,700.00	1.3542	11,854.65	11,781.19	0.0000	4.5800	50.0000	0.0000	(1.5082)	(0.1636)	0.0000	1	(1.6718)	01/06/2025
301039.ZK	12/18/2024	SDB3260123124	300.00	1.3542	408.78	406.25	0.0000	4.5800	50.0000	0.0000	(0.0520)	(0.0056)	0.0000	1	(0.0576)	01/06/2025
301039.ZK	12/18/2024	SDB3260123124	800.00	1.3542	1,090.08	1,083.33	0.0000	4.5800	50.0000	0.0000	(0.1387)	(0.0150)	0.0000	1	(0.1537)	01/06/2025
301039.ZK	12/18/2024	SDB3260123124	8,100.00	1.3542	11,037.08	10,968.70	0.0000	4.5800	50.0000	0.0000	(1.4042)	(0.1523)	0.0000	1	(1.5565)	01/06/2025
301039.ZK	12/18/2024	SDB3260123124	9,400.00	1.3542	12,808.47	12,729.10	0.0000	4.5800	50.0000	0.0000	(1.6295)	(0.1768)	0.0000	1	(1.8063)	01/06/2025
301039.ZK	12/18/2024	SDB3260123124	5,100.00	1.3542	6,949.28	6,906.22	0.0000	4.5800	50.0000	0.0000	(0.8841)	(0.0959)	0.0000	1	(0.9800)	01/06/2025
301039.ZK	12/18/2024	SDB3260123124	20,100.00	1.3542	27,388.32	27,218.62	0.0000	4.5800	50.0000	0.0000	(3.4844)	(0.3780)	0.0000	1	(3.8624)	01/06/2025
301039.ZK	12/18/2024	SDB3260123124	1,200.00	1.3542	1,635.12	1,624.99	0.0000	4.5800	50.0000	0.0000	(0.0226)	(0.0000)	0.0000	1	(0.2306)	01/06/2025
301039.ZK	12/18/2024	SDB3260123124	1,600.00	1.3542	2,180.16	2,166.66	0.0000	4.5800	50.0000	0.0000	(0.2774)	(0.0301)	0.0000	1	(0.3075)	01/06/2025
301039.ZK	12/17/2024	SDB3260123124	23,300.00	1.3969	31,748.65	32,547.49	0.0000	4.5800	50.0000	0.0000	(4.0391)	(0.4520)	0.0000	1	(4.4912)	01/06/2025
301039.ZK	12/17/2024	SDB3260123124	9,700.00	1.3969	13,217.25	13,549.81	0.0000	4.5800	50.0000	0.0000	(1.6815)	(0.1882)	0.0000	1	(1.8697)	01/06/2025
301039.ZK	12/17/2024	SDB3260123124	25,500.00	1.3969	34,746.38	35,620.64	0.0000	4.5800	50.0000	0.0000	(4.4205)	(0.4947)	0.0000	1	(4.9152)	01/06/2025
301039.ZK	12/17/2024	SDB3260123124	13,500.00	1.3969	18,395.14	18,857.99	0.0000	4.5800	50.0000	0.0000	(2.3403)	(0.2619)	0.0000	1	(2.6022)	01/06/2025
301039.ZK	12/17/2024	SDB3260123124	2,400.00	1.3969	3,270.25	3,352.53	0.0000	4.5800	50.0000	0.0000	(0.4160)	(0.0466)	0.0000	1	(0.4626)	01/06/2025
301039.ZK	12/17/2024	SDB3260123124	10,100.00	1.3969	13,762.29	14,108.57	0.0000	4.5800	50.0000	0.0000	(1.7509)	(0.1960)	0.0000	1	(1.9468)	01/06/2025
301039.ZK	12/17/2024	SDB3260123124	4,900.00	1.3969	6,676.75	6,844.75	0.0000	4.5800	50.0000	0.0000	(0.8494)	(0.0951)	0.0000	1	(0.9445)	01/06/2025
301039.ZK	12/17/2024	SDB3260123124	8,000.00	1.3969	10,900.82	11,175.10	0.0000	4.5800	50.0000	0.0000	(1.3868)	(0.1552)	0.0000	1	(1.5420)	01/06/2025
301039.ZK	12/17/2024	SDB3260123124	9,500.00	1.3969	12,944.73	13,270.44	0.0000	4.5800	50.0000	0.0000	(1.6469)	(0.1843)	0.0000	1	(1.8312)	01/06/2025
301039.ZK	12/17/2024	SDB3260123124	4,300.00	1.3969	5,859.19	6,006.62	0.0000	4.5800	50.0000	0.0000	(0.7454)	(0.0834)	0.0000	1	(0.8288)	01/06/2025
301039.ZK	12/17/2024	SDB3260123124	1,700.00	1.3969	2,316.43	2,374.71	0.0000	4.5800	50.0000	0.0000	(0.2947)	(0.0330)	0.0000	1	(0.3277)	01/06/2025
301039.ZK	12/17/2024	SDB3260123124	9,800.00	1.3969	13,353.51	13,689.50	0.0000	4.5800	50.0000	0.0000	(1.6989)	(0.1901)	0.0000	1	(1.8890)	01/06/2025
301039.ZK	12/17/2024	SDB3260123124	300.00	1.3969	408.78	419.07	0.0000	4.5800	50.0000	0.0000	(0.0520)	(0.0058)	0.0000	1	(0.0578)	01/06/2025
301039.ZK	12/17/2024	SDB3260123124	800.00	1.3969	1,090.08	1,117.51	0.0000	4.5800	50.0000	0.0000	(0.1387)	(0.0155)	0.0000	1	(0.1542)	01/06/2025
301039.ZK	12/17/2024	SDB3260123124	12,600.00	1.3969	17,168.80	17,600.79	0.0000	4.5800	50.0000	0.0000	(2.1843)	(0.2445)	0.0000	1	(2.4287)	01/06/2025
301039.ZK	12/17/2024	SDB3260123124	9,700.00	1.3969	13,217.25	13,549.81	0.0000	4.5800	50.0000	0.0000	(1.6815)	(0.1882)	0.0000	1	(1.8697)	01/06/2025
301039.ZK	12/17/2024	SDB3260123124	5,700.00	1.3969	7,766.84	7,962.26	0.0000	4.5800	50.0000	0.0000	(0.9881)	(0.1106)	0.0000	1	(1.0987)	01/06/2025
301039.ZK	12/17/2024	SDB3260123124	13,500.00	1.3969	18,395.14	18,857.99	0.0000	4.5800	50.0000	0.0000	(2.3403)	(0.2619)	0.0000	1	(2.6022)	01/06/2025
301039.ZK	12/17/2024	SDB3260123124	11,300.00	1.3969	15,397.41	15,784.83	0.0000	4.5800	50.0000	0.0000	(1.9589)	(0.2192)	0.0000	1	(2.1781)	01/06/2025
301039.ZK	12/17/2024	SDB3260123124	13,700.00	1.3969	18,667.66	19,137.37	0.0000	4.5800	50.0000	0.0000	(2.3749)	(0.2658)	0.0000	1	(2.6407)	01/06/2025
301039.ZK	12/17/2024	SDB3260123124	28,800.00	1.3969	39,242.97	40,230.37	0.0000	4.5800	50.0000	0.0000	(4.9926)	(0.5588)	0.0000	1	(5.5513)	01/06/2025
301039.ZK	12/17/2024	SDB3260123124	27,700.00	1.3969	37,744.10	38,693.80	0.0000	4.5800	50.0000	0.0000	(4.8019)	(0.5374)	0.0000	1	(5.3393)	01/06/2025
301039.ZK	12/17/2024	SDB3260123124	33,100.00	1.3969	45,102.16	46,236.99	0.0000	4.5800	50.0000	0.0000	(5.7380)	(0.6422)	0.0000	1	(6.3802)	01/06/2025
301039.ZK	12/17/2024	SDB3260123124	100.00	1.3969	136.26	139.69	0.0000	4.5800	50.0000	0.0000	(0.0173)	(0.0019)	0.0000	1	(0.0193)	01/06/2025
301039.ZK	12/17/2024	SDB3260123124	200.00	1.3969	272.52	279.38	0.0000	4.5800	50.0000	0.0000	(0.0347)	(0.0039)	0.0000	1	(0.0386)	01/06/2025
301039.ZK	12/17/2024	SDB3260123124	8,700.00	1.3969	11,854.65	12,152.93	0.0000	4.5800	50.0000	0.0000	(1.5082)	(0.1688)	0.0000	1	(1.6770)	01/06/2025
301039.ZK	12/17/2024	SDB3260123124	300.00	1.3969	408.78	419.07	0.0000	4.5800	50.0000	0.0000	(0.0520)	(0.0058)	0.0000	1	(0.0578)	01/06/2025
301039.ZK	12/17/2024	SDB3260123124	800.00	1.3969	1,090.08	1,117.51	0.0000	4.5800	50.0000	0.0000	(0.1387)	(0.0155)	0.0000	1	(0.1542)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CIMC VEHICLES (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
301039.ZK	12/17/2024	SDB3260123124	8,100.00	1.3969	11,037.08	11,314.79	0.0000	4.5800	50.0000	0.0000	(1.4042)	(0.1571)	0.0000	1	(1.5613)	01/06/2025
301039.ZK	12/17/2024	SDB3260123124	9,400.00	1.3969	12,808.47	13,130.75	0.0000	4.5800	50.0000	0.0000	(1.6295)	(0.1824)	0.0000	1	(1.8119)	01/06/2025
301039.ZK	12/17/2024	SDB3260123124	5,100.00	1.3969	6,949.28	7,124.13	0.0000	4.5800	50.0000	0.0000	(0.8841)	(0.0989)	0.0000	1	(0.9830)	01/06/2025
301039.ZK	12/17/2024	SDB3260123124	20,100.00	1.3969	27,388.32	28,077.45	0.0000	4.5800	50.0000	0.0000	(3.4844)	(0.3900)	0.0000	1	(3.8744)	01/06/2025
301039.ZK	12/17/2024	SDB3260123124	1,200.00	1.3969	1,635.12	1,676.27	0.0000	4.5800	50.0000	0.0000	(0.2080)	(0.0233)	0.0000	1	(0.2313)	01/06/2025
301039.ZK	12/17/2024	SDB3260123124	1,600.00	1.3969	2,180.16	2,235.02	0.0000	4.5800	50.0000	0.0000	(0.2774)	(0.0310)	0.0000	1	(0.3084)	01/06/2025
301039.ZK	12/16/2024	SDB3260123124	23,300.00	1.3780	31,748.65	32,108.47	0.0000	4.5800	50.0000	0.0000	(4.0391)	(0.4460)	0.0000	1	(4.4851)	01/06/2025
301039.ZK	12/16/2024	SDB3260123124	9,700.00	1.3780	13,217.25	13,367.05	0.0000	4.5800	50.0000	0.0000	(1.6815)	(0.1857)	0.0000	1	(1.8672)	01/06/2025
301039.ZK	12/16/2024	SDB3260123124	25,500.00	1.3780	34,746.38	35,140.17	0.0000	4.5800	50.0000	0.0000	(4.4205)	(0.4881)	0.0000	1	(4.9086)	01/06/2025
301039.ZK	12/16/2024	SDB3260123124	13,500.00	1.3780	18,395.14	18,603.62	0.0000	4.5800	50.0000	0.0000	(2.3403)	(0.2584)	0.0000	1	(2.5987)	01/06/2025
301039.ZK	12/16/2024	SDB3260123124	2,400.00	1.3780	3,270.25	3,307.31	0.0000	4.5800	50.0000	0.0000	(0.4160)	(0.0459)	0.0000	1	(0.4620)	01/06/2025
301039.ZK	12/16/2024	SDB3260123124	10,100.00	1.3780	13,762.29	13,918.26	0.0000	4.5800	50.0000	0.0000	(1.7509)	(0.1933)	0.0000	1	(1.9442)	01/06/2025
301039.ZK	12/16/2024	SDB3260123124	4,900.00	1.3780	6,676.75	6,752.43	0.0000	4.5800	50.0000	0.0000	(0.8494)	(0.0938)	0.0000	1	(0.9432)	01/06/2025
301039.ZK	12/16/2024	SDB3260123124	8,000.00	1.3780	10,900.82	11,024.37	0.0000	4.5800	50.0000	0.0000	(1.3868)	(0.1531)	0.0000	1	(1.5399)	01/06/2025
301039.ZK	12/16/2024	SDB3260123124	9,500.00	1.3780	12,944.73	13,091.44	0.0000	4.5800	50.0000	0.0000	(1.6469)	(0.1818)	0.0000	1	(1.8287)	01/06/2025
301039.ZK	12/16/2024	SDB3260123124	4,300.00	1.3780	5,859.19	5,925.60	0.0000	4.5800	50.0000	0.0000	(0.7454)	(0.0823)	0.0000	1	(0.8277)	01/06/2025
301039.ZK	12/16/2024	SDB3260123124	1,700.00	1.3780	2,316.43	2,342.68	0.0000	4.5800	50.0000	0.0000	(0.2947)	(0.0325)	0.0000	1	(0.3272)	01/06/2025
301039.ZK	12/16/2024	SDB3260123124	9,800.00	1.3780	13,353.51	13,504.85	0.0000	4.5800	50.0000	0.0000	(1.6989)	(0.1876)	0.0000	1	(1.8864)	01/06/2025
301039.ZK	12/16/2024	SDB3260123124	300.00	1.3780	408.78	413.41	0.0000	4.5800	50.0000	0.0000	(0.0520)	(0.0057)	0.0000	1	(0.0577)	01/06/2025
301039.ZK	12/16/2024	SDB3260123124	800.00	1.3780	1,090.08	1,102.44	0.0000	4.5800	50.0000	0.0000	(0.1387)	(0.0153)	0.0000	1	(0.1540)	01/06/2025
301039.ZK	12/16/2024	SDB3260123124	12,600.00	1.3780	17,168.80	17,363.38	0.0000	4.5800	50.0000	0.0000	(2.1843)	(0.2412)	0.0000	1	(2.4254)	01/06/2025
301039.ZK	12/16/2024	SDB3260123124	9,700.00	1.3780	13,217.25	13,367.05	0.0000	4.5800	50.0000	0.0000	(1.6815)	(0.1857)	0.0000	1	(1.8672)	01/06/2025
301039.ZK	12/16/2024	SDB3260123124	5,700.00	1.3780	7,766.84	7,854.86	0.0000	4.5800	50.0000	0.0000	(0.9881)	(0.1091)	0.0000	1	(1.0972)	01/06/2025
301039.ZK	12/16/2024	SDB3260123124	13,500.00	1.3780	18,395.14	18,603.62	0.0000	4.5800	50.0000	0.0000	(2.3403)	(0.2584)	0.0000	1	(2.5987)	01/06/2025
301039.ZK	12/16/2024	SDB3260123124	11,300.00	1.3780	15,397.41	15,571.92	0.0000	4.5800	50.0000	0.0000	(1.9589)	(0.2163)	0.0000	1	(2.1752)	01/06/2025
301039.ZK	12/16/2024	SDB3260123124	13,700.00	1.3780	18,667.66	18,879.23	0.0000	4.5800	50.0000	0.0000	(2.3749)	(0.2622)	0.0000	1	(2.6372)	01/06/2025
301039.ZK	12/16/2024	SDB3260123124	28,800.00	1.3780	39,242.97	39,687.72	0.0000	4.5800	50.0000	0.0000	(4.9926)	(0.5512)	0.0000	1	(5.5438)	01/06/2025
301039.ZK	12/16/2024	SDB3260123124	27,700.00	1.3780	37,744.10	38,171.87	0.0000	4.5800	50.0000	0.0000	(4.8019)	(0.5302)	0.0000	1	(5.3321)	01/06/2025
301039.ZK	12/16/2024	SDB3260123124	33,100.00	1.3780	45,102.16	45,613.32	0.0000	4.5800	50.0000	0.0000	(5.7380)	(0.6335)	0.0000	1	(6.3715)	01/06/2025
301039.ZK	12/16/2024	SDB3260123124	100.00	1.3780	136.26	137.80	0.0000	4.5800	50.0000	0.0000	(0.0173)	(0.0019)	0.0000	1	(0.0192)	01/06/2025
301039.ZK	12/16/2024	SDB3260123124	200.00	1.3780	272.52	275.61	0.0000	4.5800	50.0000	0.0000	(0.0347)	(0.0038)	0.0000	1	(0.0385)	01/06/2025
301039.ZK	12/16/2024	SDB3260123124	8,700.00	1.3780	11,854.65	11,989.00	0.0000	4.5800	50.0000	0.0000	(1.5082)	(0.1665)	0.0000	1	(1.6747)	01/06/2025
301039.ZK	12/16/2024	SDB3260123124	300.00	1.3780	408.78	413.41	0.0000	4.5800	50.0000	0.0000	(0.0520)	(0.0057)	0.0000	1	(0.0577)	01/06/2025
301039.ZK	12/16/2024	SDB3260123124	800.00	1.3780	1,090.08	1,102.44	0.0000	4.5800	50.0000	0.0000	(0.1387)	(0.0153)	0.0000	1	(0.1540)	01/06/2025
301039.ZK	12/16/2024	SDB3260123124	8,100.00	1.3780	11,037.08	11,162.17	0.0000	4.5800	50.0000	0.0000	(1.4042)	(0.1550)	0.0000	1	(1.5592)	01/06/2025
301039.ZK	12/16/2024	SDB3260123124	9,400.00	1.3780	12,808.47	12,953.63	0.0000	4.5800	50.0000	0.0000	(1.6295)	(0.1799)	0.0000	1	(1.8094)	01/06/2025
301039.ZK	12/16/2024	SDB3260123124	5,100.00	1.3780	6,949.28	7,028.03	0.0000	4.5800	50.0000	0.0000	(0.8841)	(0.0976)	0.0000	1	(0.9817)	01/06/2025
301039.ZK	12/16/2024	SDB3260123124	20,100.00	1.3780	27,388.32	27,698.72	0.0000	4.5800	50.0000	0.0000	(3.4844)	(0.3847)	0.0000	1	(3.8691)	01/06/2025
301039.ZK	12/16/2024	SDB3260123124	1,200.00	1.3780	1,635.12	1,653.66	0.0000	4.5800	50.0000	0.0000	(0.2080)	(0.0230)	0.0000	1	(0.2310)	01/06/2025
301039.ZK	12/16/2024	SDB3260123124	1,600.00	1.3780	2,180.16	2,204.87	0.0000	4.5800	50.0000	0.0000	(0.2774)	(0.0306)	0.0000	1	(0.3080)	01/06/2025
301039.ZK	12/13/2024	SDB3260123124	23,300.00	1.3626	31,748.65	31,747.51	0.0000	4.5800	50.0000	0.0000	(12.1174)	(1.3228)	0.0000	3	(13.4402)	01/06/2025
301039.ZK	12/13/2024	SDB3260123124	9,700.00	1.3626	13,217.25	13,216.77	0.0000	4.5800	50.0000	0.0000	(5.0446)	(0.5507)	0.0000	3	(5.5953)	01/06/2025
301039.ZK	12/13/2024	SDB3260123124	25,500.00	1.3626	34,746.38	34,745.13	0.0000	4.5800	50.0000	0.0000	(13.2615)	(1.4477)	0.0000	3	(14.7092)	01/06/2025
301039.ZK	12/13/2024	SDB3260123124	13,500.00	1.3626	18,395.14	18,394.48	0.0000	4.5800	50.0000	0.0000	(7.0208)	(0.7664)	0.0000	3	(7.7872)	01/06/2025
301039.ZK	12/13/2024	SDB3260123124	2,400.00	1.3626	3,270.25	3,270.13	0.0000	4.5800	50.0000	0.0000	(1.2481)	(0.1363)	0.0000	3	(1.3844)	01/06/2025
301039.ZK	12/13/2024	SDB3260123124	10,100.00	1.3626	13,762.29	13,761.80	0.0000	4.5800	50.0000	0.0000	(5.2526)	(0.5734)	0.0000	3	(5.8260)	01/06/2025
301039.ZK	12/13/2024	SDB3260123124	4,900.00	1.3626	6,676.75	6,676.51	0.0000	4.5800	50.0000	0.0000	(2.5483)	(0.2782)	0.0000	3	(2.8265)	01/06/2025
301039.ZK	12/13/2024	SDB3260123124	8,000.00	1.3626	10,900.82	10,900.43	0.0000	4.5800	50.0000	0.0000	(4.1605)	(0.4542)	0.0000	3	(4.6147)	01/06/2025
301039.ZK	12/13/2024	SDB3260123124	9,500.00	1.3626	12,944.73	12,944.26	0.0000	4.5800	50.0000	0.0000	(4.9406)	(0.5393)	0.0000	3	(5.4799)	01/06/2025
301039.ZK	12/13/2024	SDB3260123124	4,300.00	1.3626	5,859.19	5,858.98	0.0000	4.5800	50.0000	0.0000	(2.2363)	(0.2441)	0.0000	3	(2.4804)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CIMC VEHICLES (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
301039.ZK	12/13/2024	SDB3260123124	1,700.00	1.3626	2,316.43	2,316.34	0.0000	4.5800	50.0000	0.0000	(0.8841)	(0.0965)	0.0000	3	(0.9806)	01/06/2025
301039.ZK	12/13/2024	SDB3260123124	9,800.00	1.3626	13,353.51	13,353.03	0.0000	4.5800	50.0000	0.0000	(5.0966)	(0.5564)	0.0000	3	(5.6530)	01/06/2025
301039.ZK	12/13/2024	SDB3260123124	300.00	1.3626	408.78	408.77	0.0000	4.5800	50.0000	0.0000	(0.1560)	(0.0170)	0.0000	3	(0.1730)	01/06/2025
301039.ZK	12/13/2024	SDB3260123124	800.00	1.3626	1,090.08	1,090.04	0.0000	4.5800	50.0000	0.0000	(0.4160)	(0.0454)	0.0000	3	(0.4615)	01/06/2025
301039.ZK	12/13/2024	SDB3260123124	12,600.00	1.3626	17,168.80	17,168.18	0.0000	4.5800	50.0000	0.0000	(6.5528)	(0.7153)	0.0000	3	(7.2681)	01/06/2025
301039.ZK	12/13/2024	SDB3260123124	9,700.00	1.3626	13,217.25	13,216.77	0.0000	4.5800	50.0000	0.0000	(5.0446)	(0.5507)	0.0000	3	(5.5953)	01/06/2025
301039.ZK	12/13/2024	SDB3260123124	5,700.00	1.3626	7,766.84	7,766.56	0.0000	4.5800	50.0000	0.0000	(2.9643)	(0.3236)	0.0000	3	(3.2879)	01/06/2025
301039.ZK	12/13/2024	SDB3260123124	13,500.00	1.3626	18,395.14	18,394.48	0.0000	4.5800	50.0000	0.0000	(7.0208)	(0.7664)	0.0000	3	(7.7872)	01/06/2025
301039.ZK	12/13/2024	SDB3260123124	11,300.00	1.3626	15,397.41	15,396.86	0.0000	4.5800	50.0000	0.0000	(5.8767)	(0.6415)	0.0000	3	(6.5182)	01/06/2025
301039.ZK	12/13/2024	SDB3260123124	13,700.00	1.3626	18,667.66	18,666.99	0.0000	4.5800	50.0000	0.0000	(7.1248)	(0.7778)	0.0000	3	(7.9026)	01/06/2025
301039.ZK	12/13/2024	SDB3260123124	28,800.00	1.3626	39,242.97	39,241.56	0.0000	4.5800	50.0000	0.0000	(14.9777)	(1.6351)	0.0000	3	(16.6128)	01/06/2025
301039.ZK	12/13/2024	SDB3260123124	27,700.00	1.3626	37,744.10	37,742.75	0.0000	4.5800	50.0000	0.0000	(14.4057)	(1.5726)	0.0000	3	(15.9783)	01/06/2025
301039.ZK	12/13/2024	SDB3260123124	33,100.00	1.3626	45,102.16	45,100.54	0.0000	4.5800	50.0000	0.0000	(17.2140)	(1.8792)	0.0000	3	(19.0932)	01/06/2025
301039.ZK	12/13/2024	SDB3260123124	100.00	1.3626	136.26	136.26	0.0000	4.5800	50.0000	0.0000	(0.0520)	(0.0057)	0.0000	3	(0.0577)	01/06/2025
301039.ZK	12/13/2024	SDB3260123124	200.00	1.3626	272.52	272.51	0.0000	4.5800	50.0000	0.0000	(0.1040)	(0.0114)	0.0000	3	(0.1154)	01/06/2025
301039.ZK	12/13/2024	SDB3260123124	8,700.00	1.3626	11,854.65	11,854.22	0.0000	4.5800	50.0000	0.0000	(4.5245)	(0.4939)	0.0000	3	(5.0184)	01/06/2025
301039.ZK	12/13/2024	SDB3260123124	300.00	1.3626	408.78	408.77	0.0000	4.5800	50.0000	0.0000	(0.1560)	(0.0170)	0.0000	3	(0.1730)	01/06/2025
301039.ZK	12/13/2024	SDB3260123124	800.00	1.3626	1,090.08	1,090.04	0.0000	4.5800	50.0000	0.0000	(0.4160)	(0.0454)	0.0000	3	(0.4615)	01/06/2025
301039.ZK	12/13/2024	SDB3260123124	8,100.00	1.3626	11,037.08	11,036.69	0.0000	4.5800	50.0000	0.0000	(4.2125)	(0.4599)	0.0000	3	(4.6723)	01/06/2025
301039.ZK	12/13/2024	SDB3260123124	9,400.00	1.3626	12,808.47	12,808.01	0.0000	4.5800	50.0000	0.0000	(4.8886)	(0.5337)	0.0000	3	(5.4222)	01/06/2025
301039.ZK	12/13/2024	SDB3260123124	5,100.00	1.3626	6,949.28	6,949.03	0.0000	4.5800	50.0000	0.0000	(2.6523)	(0.2895)	0.0000	3	(2.9418)	01/06/2025
301039.ZK	12/13/2024	SDB3260123124	20,100.00	1.3626	27,388.32	27,387.34	0.0000	4.5800	50.0000	0.0000	(10.4532)	(1.1411)	0.0000	3	(11.5943)	01/06/2025
301039.ZK	12/13/2024	SDB3260123124	1,200.00	1.3626	1,635.12	1,635.06	0.0000	4.5800	50.0000	0.0000	(0.6241)	(0.0681)	0.0000	3	(0.6922)	01/06/2025
301039.ZK	12/13/2024	SDB3260123124	1,600.00	1.3626	2,180.16	2,180.09	0.0000	4.5800	50.0000	0.0000	(0.8321)	(0.0908)	0.0000	3	(0.9229)	01/06/2025
301039.ZK	12/12/2024	SDB3260123124	23,300.00	1.3481	31,748.65	31,410.92	0.0000	4.5800	50.0000	0.0000	(4.0391)	(0.4363)	0.0000	1	(4.4754)	01/06/2025
301039.ZK	12/12/2024	SDB3260123124	9,700.00	1.3481	13,217.25	13,076.65	0.0000	4.5800	50.0000	0.0000	(1.6815)	(0.1816)	0.0000	1	(1.8631)	01/06/2025
301039.ZK	12/12/2024	SDB3260123124	25,500.00	1.3481	34,746.38	34,376.75	0.0000	4.5800	50.0000	0.0000	(4.4205)	(0.4775)	0.0000	1	(4.8980)	01/06/2025
301039.ZK	12/12/2024	SDB3260123124	13,500.00	1.3481	18,395.14	18,199.46	0.0000	4.5800	50.0000	0.0000	(2.3403)	(0.2528)	0.0000	1	(2.5930)	01/06/2025
301039.ZK	12/12/2024	SDB3260123124	2,400.00	1.3481	3,270.25	3,235.46	0.0000	4.5800	50.0000	0.0000	(0.4160)	(0.0449)	0.0000	1	(0.4610)	01/06/2025
301039.ZK	12/12/2024	SDB3260123124	10,100.00	1.3481	13,762.29	13,615.89	0.0000	4.5800	50.0000	0.0000	(1.7509)	(0.1891)	0.0000	1	(1.9400)	01/06/2025
301039.ZK	12/12/2024	SDB3260123124	4,900.00	1.3481	6,676.75	6,605.73	0.0000	4.5800	50.0000	0.0000	(0.8494)	(0.0917)	0.0000	1	(0.9412)	01/06/2025
301039.ZK	12/12/2024	SDB3260123124	8,000.00	1.3481	10,900.82	10,784.86	0.0000	4.5800	50.0000	0.0000	(1.3868)	(0.1498)	0.0000	1	(1.5366)	01/06/2025
301039.ZK	12/12/2024	SDB3260123124	9,500.00	1.3481	12,944.73	12,807.03	0.0000	4.5800	50.0000	0.0000	(1.6469)	(0.1779)	0.0000	1	(1.8247)	01/06/2025
301039.ZK	12/12/2024	SDB3260123124	4,300.00	1.3481	5,859.19	5,796.86	0.0000	4.5800	50.0000	0.0000	(0.7454)	(0.0805)	0.0000	1	(0.8259)	01/06/2025
301039.ZK	12/12/2024	SDB3260123124	1,700.00	1.3481	2,316.43	2,291.78	0.0000	4.5800	50.0000	0.0000	(0.2947)	(0.0318)	0.0000	1	(0.3265)	01/06/2025
301039.ZK	12/12/2024	SDB3260123124	9,800.00	1.3481	13,353.51	13,211.46	0.0000	4.5800	50.0000	0.0000	(1.6989)	(0.1835)	0.0000	1	(1.8824)	01/06/2025
301039.ZK	12/12/2024	SDB3260123124	300.00	1.3481	408.78	404.43	0.0000	4.5800	50.0000	0.0000	(0.0520)	(0.0056)	0.0000	1	(0.0576)	01/06/2025
301039.ZK	12/12/2024	SDB3260123124	800.00	1.3481	1,090.08	1,078.49	0.0000	4.5800	50.0000	0.0000	(0.1387)	(0.0150)	0.0000	1	(0.1537)	01/06/2025
301039.ZK	12/12/2024	SDB3260123124	12,600.00	1.3481	17,168.80	16,986.16	0.0000	4.5800	50.0000	0.0000	(2.1843)	(0.2359)	0.0000	1	(2.4202)	01/06/2025
301039.ZK	12/12/2024	SDB3260123124	9,700.00	1.3481	13,217.25	13,076.65	0.0000	4.5800	50.0000	0.0000	(1.6815)	(0.1816)	0.0000	1	(1.8631)	01/06/2025
301039.ZK	12/12/2024	SDB3260123124	5,700.00	1.3481	7,766.84	7,684.22	0.0000	4.5800	50.0000	0.0000	(0.9881)	(0.1067)	0.0000	1	(1.0948)	01/06/2025
301039.ZK	12/12/2024	SDB3260123124	13,500.00	1.3481	18,395.14	18,199.46	0.0000	4.5800	50.0000	0.0000	(2.3403)	(0.2528)	0.0000	1	(2.5930)	01/06/2025
301039.ZK	12/12/2024	SDB3260123124	11,300.00	1.3481	15,397.41	15,233.62	0.0000	4.5800	50.0000	0.0000	(1.9589)	(0.2116)	0.0000	1	(2.1705)	01/06/2025
301039.ZK	12/12/2024	SDB3260123124	13,700.00	1.3481	18,667.66	18,469.08	0.0000	4.5800	50.0000	0.0000	(2.3749)	(0.2565)	0.0000	1	(2.6315)	01/06/2025
301039.ZK	12/12/2024	SDB3260123124	28,800.00	1.3481	39,242.97	38,825.51	0.0000	4.5800	50.0000	0.0000	(4.9926)	(0.5392)	0.0000	1	(5.5318)	01/06/2025
301039.ZK	12/12/2024	SDB3260123124	27,700.00	1.3481	37,744.10	37,342.59	0.0000	4.5800	50.0000	0.0000	(4.8019)	(0.5186)	0.0000	1	(5.3205)	01/06/2025
301039.ZK	12/12/2024	SDB3260123124	33,100.00	1.3481	45,102.16	44,622.37	0.0000	4.5800	50.0000	0.0000	(5.7380)	(0.6198)	0.0000	1	(6.3578)	01/06/2025
301039.ZK	12/12/2024	SDB3260123124	100.00	1.3481	136.26	134.81	0.0000	4.5800	50.0000	0.0000	(0.0173)	(0.0019)	0.0000	1	(0.0192)	01/06/2025
301039.ZK	12/12/2024	SDB3260123124	200.00	1.3481	272.52	269.62	0.0000	4.5800	50.0000	0.0000	(0.0347)	(0.0037)	0.0000	1	(0.0384)	01/06/2025
301039.ZK	12/12/2024	SDB3260123124	8,700.00	1.3481	11,854.65	11,728.54	0.0000	4.5800	50.0000	0.0000	(1.5082)	(0.1629)	0.0000	1	(1.6711)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CIMC VEHICLES (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
301039.ZK	12/12/2024	SDB3260123124	300.00	1.3481	408.78	404.43	0.0000	4.5800	50.0000	0.0000	(0.0520)	(0.0056)	0.0000	1	(0.0576)	01/06/2025
301039.ZK	12/12/2024	SDB3260123124	800.00	1.3481	1,090.08	1,078.49	0.0000	4.5800	50.0000	0.0000	(0.1387)	(0.0150)	0.0000	1	(0.1537)	01/06/2025
301039.ZK	12/12/2024	SDB3260123124	8,100.00	1.3481	11,037.08	10,919.67	0.0000	4.5800	50.0000	0.0000	(1.4042)	(0.1517)	0.0000	1	(1.5558)	01/06/2025
301039.ZK	12/12/2024	SDB3260123124	9,400.00	1.3481	12,808.47	12,672.22	0.0000	4.5800	50.0000	0.0000	(1.6295)	(0.1760)	0.0000	1	(1.8055)	01/06/2025
301039.ZK	12/12/2024	SDB3260123124	5,100.00	1.3481	6,949.28	6,875.35	0.0000	4.5800	50.0000	0.0000	(0.8841)	(0.0955)	0.0000	1	(0.9796)	01/06/2025
301039.ZK	12/12/2024	SDB3260123124	20,100.00	1.3481	27,388.32	27,096.97	0.0000	4.5800	50.0000	0.0000	(3.4844)	(0.3763)	0.0000	1	(3.8607)	01/06/2025
301039.ZK	12/12/2024	SDB3260123124	1,200.00	1.3481	1,635.12	1,617.73	0.0000	4.5800	50.0000	0.0000	(0.2080)	(0.0225)	0.0000	1	(0.2305)	01/06/2025
301039.ZK	12/12/2024	SDB3260123124	1,600.00	1.3481	2,180.16	2,156.97	0.0000	4.5800	50.0000	0.0000	(0.2774)	(0.0300)	0.0000	1	(0.3073)	01/06/2025
301039.ZK	12/11/2024	SDB3260123124	23,300.00	1.3603	31,748.65	31,694.13	0.0000	4.5800	50.0000	0.0000	(4.0391)	(0.4402)	0.0000	1	(4.4793)	01/06/2025
301039.ZK	12/11/2024	SDB3260123124	9,700.00	1.3603	13,217.25	13,194.55	0.0000	4.5800	50.0000	0.0000	(1.6815)	(0.1833)	0.0000	1	(1.8648)	01/06/2025
301039.ZK	12/11/2024	SDB3260123124	25,500.00	1.3603	34,746.38	34,686.71	0.0000	4.5800	50.0000	0.0000	(4.4205)	(0.4818)	0.0000	1	(4.9023)	01/06/2025
301039.ZK	12/11/2024	SDB3260123124	13,500.00	1.3603	18,395.14	18,363.55	0.0000	4.5800	50.0000	0.0000	(2.3403)	(0.2550)	0.0000	1	(2.5953)	01/06/2025
301039.ZK	12/11/2024	SDB3260123124	2,400.00	1.3603	3,270.25	3,264.63	0.0000	4.5800	50.0000	0.0000	(0.4160)	(0.0453)	0.0000	1	(0.4614)	01/06/2025
301039.ZK	12/11/2024	SDB3260123124	10,100.00	1.3603	13,762.29	13,738.66	0.0000	4.5800	50.0000	0.0000	(1.7509)	(0.1908)	0.0000	1	(1.9417)	01/06/2025
301039.ZK	12/11/2024	SDB3260123124	4,900.00	1.3603	6,676.75	6,665.29	0.0000	4.5800	50.0000	0.0000	(0.8494)	(0.0926)	0.0000	1	(0.9420)	01/06/2025
301039.ZK	12/11/2024	SDB3260123124	8,000.00	1.3603	10,900.82	10,882.10	0.0000	4.5800	50.0000	0.0000	(1.3868)	(0.1511)	0.0000	1	(1.5380)	01/06/2025
301039.ZK	12/11/2024	SDB3260123124	9,500.00	1.3603	12,944.73	12,922.50	0.0000	4.5800	50.0000	0.0000	(1.6469)	(0.1795)	0.0000	1	(1.8263)	01/06/2025
301039.ZK	12/11/2024	SDB3260123124	4,300.00	1.3603	5,859.19	5,849.13	0.0000	4.5800	50.0000	0.0000	(0.7454)	(0.0812)	0.0000	1	(0.8267)	01/06/2025
301039.ZK	12/11/2024	SDB3260123124	1,700.00	1.3603	2,316.43	2,312.45	0.0000	4.5800	50.0000	0.0000	(0.2947)	(0.0321)	0.0000	1	(0.3268)	01/06/2025
301039.ZK	12/11/2024	SDB3260123124	9,800.00	1.3603	13,353.51	13,330.58	0.0000	4.5800	50.0000	0.0000	(1.6989)	(0.1851)	0.0000	1	(1.8840)	01/06/2025
301039.ZK	12/11/2024	SDB3260123124	300.00	1.3603	408.78	408.08	0.0000	4.5800	50.0000	0.0000	(0.0520)	(0.0057)	0.0000	1	(0.0577)	01/06/2025
301039.ZK	12/11/2024	SDB3260123124	800.00	1.3603	1,090.08	1,088.21	0.0000	4.5800	50.0000	0.0000	(0.1387)	(0.0151)	0.0000	1	(0.1538)	01/06/2025
301039.ZK	12/11/2024	SDB3260123124	12,600.00	1.3603	17,168.80	17,139.31	0.0000	4.5800	50.0000	0.0000	(2.1843)	(0.2380)	0.0000	1	(2.4223)	01/06/2025
301039.ZK	12/11/2024	SDB3260123124	9,700.00	1.3603	13,217.25	13,194.55	0.0000	4.5800	50.0000	0.0000	(1.6815)	(0.1833)	0.0000	1	(1.8648)	01/06/2025
301039.ZK	12/11/2024	SDB3260123124	5,700.00	1.3603	7,766.84	7,753.50	0.0000	4.5800	50.0000	0.0000	(0.9881)	(0.1077)	0.0000	1	(1.0958)	01/06/2025
301039.ZK	12/11/2024	SDB3260123124	13,500.00	1.3603	18,395.14	18,363.55	0.0000	4.5800	50.0000	0.0000	(2.3403)	(0.2550)	0.0000	1	(2.5953)	01/06/2025
301039.ZK	12/11/2024	SDB3260123124	11,300.00	1.3603	15,397.41	15,370.97	0.0000	4.5800	50.0000	0.0000	(1.9589)	(0.2135)	0.0000	1	(2.1724)	01/06/2025
301039.ZK	12/11/2024	SDB3260123124	13,700.00	1.3603	18,667.66	18,635.60	0.0000	4.5800	50.0000	0.0000	(2.3749)	(0.2588)	0.0000	1	(2.6338)	01/06/2025
301039.ZK	12/11/2024	SDB3260123124	28,800.00	1.3603	39,242.97	39,175.57	0.0000	4.5800	50.0000	0.0000	(4.9926)	(0.5441)	0.0000	1	(5.5367)	01/06/2025
301039.ZK	12/11/2024	SDB3260123124	27,700.00	1.3603	37,744.10	37,679.29	0.0000	4.5800	50.0000	0.0000	(4.8019)	(0.5233)	0.0000	1	(5.3252)	01/06/2025
301039.ZK	12/11/2024	SDB3260123124	33,100.00	1.3603	45,102.16	45,024.71	0.0000	4.5800	50.0000	0.0000	(5.7380)	(0.6253)	0.0000	1	(6.3633)	01/06/2025
301039.ZK	12/11/2024	SDB3260123124	100.00	1.3603	136.26	136.03	0.0000	4.5800	50.0000	0.0000	(0.0173)	(0.0019)	0.0000	1	(0.0192)	01/06/2025
301039.ZK	12/11/2024	SDB3260123124	200.00	1.3603	272.52	272.05	0.0000	4.5800	50.0000	0.0000	(0.0347)	(0.0038)	0.0000	1	(0.0384)	01/06/2025
301039.ZK	12/11/2024	SDB3260123124	8,700.00	1.3603	11,854.65	11,834.29	0.0000	4.5800	50.0000	0.0000	(1.5082)	(0.1644)	0.0000	1	(1.6725)	01/06/2025
301039.ZK	12/11/2024	SDB3260123124	300.00	1.3603	408.78	408.08	0.0000	4.5800	50.0000	0.0000	(0.0520)	(0.0057)	0.0000	1	(0.0577)	01/06/2025
301039.ZK	12/11/2024	SDB3260123124	800.00	1.3603	1,090.08	1,088.21	0.0000	4.5800	50.0000	0.0000	(0.1387)	(0.0151)	0.0000	1	(0.1538)	01/06/2025
301039.ZK	12/11/2024	SDB3260123124	8,100.00	1.3603	11,037.08	11,018.13	0.0000	4.5800	50.0000	0.0000	(1.4042)	(0.1530)	0.0000	1	(1.5572)	01/06/2025
301039.ZK	12/11/2024	SDB3260123124	9,400.00	1.3603	12,808.47	12,786.47	0.0000	4.5800	50.0000	0.0000	(1.6295)	(0.1776)	0.0000	1	(1.8071)	01/06/2025
301039.ZK	12/11/2024	SDB3260123124	5,100.00	1.3603	6,949.28	6,937.34	0.0000	4.5800	50.0000	0.0000	(0.8841)	(0.0964)	0.0000	1	(0.9805)	01/06/2025
301039.ZK	12/11/2024	SDB3260123124	20,100.00	1.3603	27,388.32	27,341.29	0.0000	4.5800	50.0000	0.0000	(3.4844)	(0.3797)	0.0000	1	(3.8641)	01/06/2025
301039.ZK	12/11/2024	SDB3260123124	1,200.00	1.3603	1,635.12	1,632.32	0.0000	4.5800	50.0000	0.0000	(0.2080)	(0.0227)	0.0000	1	(0.2307)	01/06/2025
301039.ZK	12/11/2024	SDB3260123124	1,600.00	1.3603	2,180.16	2,176.42	0.0000	4.5800	50.0000	0.0000	(0.2774)	(0.0302)	0.0000	1	(0.3076)	01/06/2025
301039.ZK	12/10/2024	SDB3260123124	23,300.00	1.3676	31,748.65	31,864.73	0.0000	4.5800	50.0000	0.0000	(4.0391)	(0.4426)	0.0000	1	(4.4817)	01/06/2025
301039.ZK	12/10/2024	SDB3260123124	9,700.00	1.3676	13,217.25	13,265.57	0.0000	4.5800	50.0000	0.0000	(1.6815)	(0.1842)	0.0000	1	(1.8658)	01/06/2025
301039.ZK	12/10/2024	SDB3260123124	25,500.00	1.3676	34,746.38	34,873.42	0.0000	4.5800	50.0000	0.0000	(4.4205)	(0.4844)	0.0000	1	(4.9049)	01/06/2025
301039.ZK	12/10/2024	SDB3260123124	13,500.00	1.3676	18,395.14	18,462.40	0.0000	4.5800	50.0000	0.0000	(2.3403)	(0.2564)	0.0000	1	(2.5967)	01/06/2025
301039.ZK	12/10/2024	SDB3260123124	2,400.00	1.3676	3,270.25	3,282.20	0.0000	4.5800	50.0000	0.0000	(0.4160)	(0.0456)	0.0000	1	(0.4616)	01/06/2025
301039.ZK	12/10/2024	SDB3260123124	10,100.00	1.3676	13,762.29	13,812.61	0.0000	4.5800	50.0000	0.0000	(1.7509)	(0.1918)	0.0000	1	(1.9427)	01/06/2025
301039.ZK	12/10/2024	SDB3260123124	4,900.00	1.3676	6,676.75	6,701.17	0.0000	4.5800	50.0000	0.0000	(0.8494)	(0.0931)	0.0000	1	(0.9425)	01/06/2025
301039.ZK	12/10/2024	SDB3260123124	8,000.00	1.3676	10,900.82	10,940.68	0.0000	4.5800	50.0000	0.0000	(1.3868)	(0.1520)	0.0000	1	(1.5388)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CIMC VEHICLES (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
301039.ZK	12/10/2024	SDB3260123124	9,500.00	1.3676	12,944.73	12,992.06	0.0000	4.5800	50.0000	0.0000	(1.6469)	(0.1804)	0.0000	1	(1.8273)	01/06/2025
301039.ZK	12/10/2024	SDB3260123124	4,300.00	1.3676	5,859.19	5,880.62	0.0000	4.5800	50.0000	0.0000	(0.7454)	(0.0817)	0.0000	1	(0.8271)	01/06/2025
301039.ZK	12/10/2024	SDB3260123124	1,700.00	1.3676	2,316.43	2,324.89	0.0000	4.5800	50.0000	0.0000	(0.2947)	(0.0323)	0.0000	1	(0.3270)	01/06/2025
301039.ZK	12/10/2024	SDB3260123124	9,800.00	1.3676	13,353.51	13,402.33	0.0000	4.5800	50.0000	0.0000	(1.6989)	(0.1861)	0.0000	1	(1.8850)	01/06/2025
301039.ZK	12/10/2024	SDB3260123124	300.00	1.3676	408.78	410.28	0.0000	4.5800	50.0000	0.0000	(0.0520)	(0.0057)	0.0000	1	(0.0577)	01/06/2025
301039.ZK	12/10/2024	SDB3260123124	800.00	1.3676	1,090.08	1,094.07	0.0000	4.5800	50.0000	0.0000	(0.1387)	(0.0152)	0.0000	1	(0.1539)	01/06/2025
301039.ZK	12/10/2024	SDB3260123124	12,600.00	1.3676	17,168.80	17,231.57	0.0000	4.5800	50.0000	0.0000	(2.1843)	(0.2393)	0.0000	1	(2.4236)	01/06/2025
301039.ZK	12/10/2024	SDB3260123124	9,700.00	1.3676	13,217.25	13,265.57	0.0000	4.5800	50.0000	0.0000	(1.6815)	(0.1842)	0.0000	1	(1.8658)	01/06/2025
301039.ZK	12/10/2024	SDB3260123124	5,700.00	1.3676	7,766.84	7,795.23	0.0000	4.5800	50.0000	0.0000	(0.9881)	(0.1083)	0.0000	1	(1.0964)	01/06/2025
301039.ZK	12/10/2024	SDB3260123124	18,900.00	1.3676	25,753.20	25,847.36	0.0000	4.5800	50.0000	0.0000	(3.2764)	(0.3590)	0.0000	1	(3.6354)	01/06/2025
301039.ZK	12/10/2024	SDB3260123124	11,300.00	1.3676	15,397.41	15,453.71	0.0000	4.5800	50.0000	0.0000	(1.9589)	(0.2146)	0.0000	1	(2.1735)	01/06/2025
301039.ZK	12/10/2024	SDB3260123124	13,700.00	1.3676	18,667.66	18,735.91	0.0000	4.5800	50.0000	0.0000	(2.3749)	(0.2602)	0.0000	1	(2.6352)	01/06/2025
301039.ZK	12/10/2024	SDB3260123124	28,800.00	1.3676	39,242.97	39,386.45	0.0000	4.5800	50.0000	0.0000	(4.9926)	(0.5470)	0.0000	1	(5.5396)	01/06/2025
301039.ZK	12/10/2024	SDB3260123124	27,700.00	1.3676	37,744.10	37,882.10	0.0000	4.5800	50.0000	0.0000	(4.8019)	(0.5261)	0.0000	1	(5.3280)	01/06/2025
301039.ZK	12/10/2024	SDB3260123124	33,100.00	1.3676	45,102.16	45,267.06	0.0000	4.5800	50.0000	0.0000	(5.7380)	(0.6287)	0.0000	1	(6.3667)	01/06/2025
301039.ZK	12/10/2024	SDB3260123124	100.00	1.3676	136.26	136.76	0.0000	4.5800	50.0000	0.0000	(0.0173)	(0.0019)	0.0000	1	(0.0192)	01/06/2025
301039.ZK	12/10/2024	SDB3260123124	200.00	1.3676	272.52	273.52	0.0000	4.5800	50.0000	0.0000	(0.0347)	(0.0038)	0.0000	1	(0.0385)	01/06/2025
301039.ZK	12/10/2024	SDB3260123124	8,700.00	1.3676	11,854.65	11,897.99	0.0000	4.5800	50.0000	0.0000	(1.5082)	(0.1652)	0.0000	1	(1.6734)	01/06/2025
301039.ZK	12/10/2024	SDB3260123124	300.00	1.3676	408.78	410.28	0.0000	4.5800	50.0000	0.0000	(0.0520)	(0.0057)	0.0000	1	(0.0577)	01/06/2025
301039.ZK	12/10/2024	SDB3260123124	800.00	1.3676	1,090.08	1,094.07	0.0000	4.5800	50.0000	0.0000	(0.1387)	(0.0152)	0.0000	1	(0.1539)	01/06/2025
301039.ZK	12/10/2024	SDB3260123124	8,100.00	1.3676	11,037.08	11,077.44	0.0000	4.5800	50.0000	0.0000	(1.4042)	(0.1539)	0.0000	1	(1.5580)	01/06/2025
301039.ZK	12/10/2024	SDB3260123124	9,400.00	1.3676	12,808.47	12,855.30	0.0000	4.5800	50.0000	0.0000	(1.6295)	(0.1785)	0.0000	1	(1.8081)	01/06/2025
301039.ZK	12/10/2024	SDB3260123124	5,100.00	1.3676	6,949.28	6,974.68	0.0000	4.5800	50.0000	0.0000	(0.8841)	(0.0969)	0.0000	1	(0.9810)	01/06/2025
301039.ZK	12/10/2024	SDB3260123124	20,100.00	1.3676	27,388.32	27,488.46	0.0000	4.5800	50.0000	0.0000	(3.4844)	(0.3818)	0.0000	1	(3.8662)	01/06/2025
301039.ZK	12/10/2024	SDB3260123124	1,200.00	1.3676	1,635.12	1,641.10	0.0000	4.5800	50.0000	0.0000	(0.2080)	(0.0228)	0.0000	1	(0.2308)	01/06/2025
301039.ZK	12/10/2024	SDB3260123124	1,600.00	1.3676	2,180.16	2,188.14	0.0000	4.5800	50.0000	0.0000	(0.2774)	(0.0304)	0.0000	1	(0.3078)	01/06/2025
301039.ZK	12/09/2024	SDB3260123124	23,300.00	1.3603	31,748.65	31,695.67	0.0000	4.5800	50.0000	0.0000	(4.0391)	(0.4402)	0.0000	1	(4.4794)	01/06/2025
301039.ZK	12/09/2024	SDB3260123124	9,700.00	1.3603	13,217.25	13,195.19	0.0000	4.5800	50.0000	0.0000	(1.6815)	(0.1833)	0.0000	1	(1.8648)	01/06/2025
301039.ZK	12/09/2024	SDB3260123124	25,500.00	1.3603	34,746.38	34,688.39	0.0000	4.5800	50.0000	0.0000	(4.4205)	(0.4818)	0.0000	1	(4.9023)	01/06/2025
301039.ZK	12/09/2024	SDB3260123124	13,500.00	1.3603	18,395.14	18,364.44	0.0000	4.5800	50.0000	0.0000	(2.3403)	(0.2551)	0.0000	1	(2.5953)	01/06/2025
301039.ZK	12/09/2024	SDB3260123124	2,400.00	1.3603	3,270.25	3,264.79	0.0000	4.5800	50.0000	0.0000	(0.4160)	(0.0453)	0.0000	1	(0.4614)	01/06/2025
301039.ZK	12/09/2024	SDB3260123124	10,100.00	1.3603	13,762.29	13,739.32	0.0000	4.5800	50.0000	0.0000	(1.7509)	(0.1908)	0.0000	1	(1.9417)	01/06/2025
301039.ZK	12/09/2024	SDB3260123124	4,900.00	1.3603	6,676.75	6,665.61	0.0000	4.5800	50.0000	0.0000	(0.8494)	(0.0926)	0.0000	1	(0.9420)	01/06/2025
301039.ZK	12/09/2024	SDB3260123124	8,000.00	1.3603	10,900.82	10,882.63	0.0000	4.5800	50.0000	0.0000	(1.3868)	(0.1511)	0.0000	1	(1.5380)	01/06/2025
301039.ZK	12/09/2024	SDB3260123124	9,500.00	1.3603	12,944.73	12,923.13	0.0000	4.5800	50.0000	0.0000	(1.6469)	(0.1795)	0.0000	1	(1.8263)	01/06/2025
301039.ZK	12/09/2024	SDB3260123124	4,300.00	1.3603	5,859.19	5,849.41	0.0000	4.5800	50.0000	0.0000	(0.7454)	(0.0812)	0.0000	1	(0.8267)	01/06/2025
301039.ZK	12/09/2024	SDB3260123124	1,700.00	1.3603	2,316.43	2,312.56	0.0000	4.5800	50.0000	0.0000	(0.2947)	(0.0321)	0.0000	1	(0.3268)	01/06/2025
301039.ZK	12/09/2024	SDB3260123124	9,800.00	1.3603	13,353.51	13,331.22	0.0000	4.5800	50.0000	0.0000	(1.6989)	(0.1852)	0.0000	1	(1.8840)	01/06/2025
301039.ZK	12/09/2024	SDB3260123124	300.00	1.3603	408.78	408.10	0.0000	4.5800	50.0000	0.0000	(0.0520)	(0.0057)	0.0000	1	(0.0577)	01/06/2025
301039.ZK	12/09/2024	SDB3260123124	800.00	1.3603	1,090.08	1,088.26	0.0000	4.5800	50.0000	0.0000	(0.1387)	(0.0151)	0.0000	1	(0.1538)	01/06/2025
301039.ZK	12/09/2024	SDB3260123124	12,600.00	1.3603	17,168.80	17,140.15	0.0000	4.5800	50.0000	0.0000	(2.1843)	(0.2381)	0.0000	1	(2.4223)	01/06/2025
301039.ZK	12/09/2024	SDB3260123124	9,700.00	1.3603	13,217.25	13,195.19	0.0000	4.5800	50.0000	0.0000	(1.6815)	(0.1833)	0.0000	1	(1.8648)	01/06/2025
301039.ZK	12/09/2024	SDB3260123124	5,700.00	1.3603	7,766.84	7,753.88	0.0000	4.5800	50.0000	0.0000	(0.9881)	(0.1077)	0.0000	1	(1.0958)	01/06/2025
301039.ZK	12/09/2024	SDB3260123124	18,900.00	1.3603	25,753.20	25,710.22	0.0000	4.5800	50.0000	0.0000	(3.2764)	(0.3571)	0.0000	1	(3.6335)	01/06/2025
301039.ZK	12/09/2024	SDB3260123124	11,300.00	1.3603	15,397.41	15,371.72	0.0000	4.5800	50.0000	0.0000	(1.9589)	(0.2135)	0.0000	1	(2.1724)	01/06/2025
301039.ZK	12/09/2024	SDB3260123124	13,700.00	1.3603	18,667.66	18,636.51	0.0000	4.5800	50.0000	0.0000	(2.3749)	(0.2588)	0.0000	1	(2.6338)	01/06/2025
301039.ZK	12/09/2024	SDB3260123124	28,800.00	1.3603	39,242.97	39,177.48	0.0000	4.5800	50.0000	0.0000	(4.9926)	(0.5441)	0.0000	1	(5.5367)	01/06/2025
301039.ZK	12/09/2024	SDB3260123124	27,700.00	1.3603	37,744.10	37,681.11	0.0000	4.5800	50.0000	0.0000	(4.8019)	(0.5233)	0.0000	1	(5.3252)	01/06/2025
301039.ZK	12/09/2024	SDB3260123124	33,100.00	1.3603	45,102.16	45,026.89	0.0000	4.5800	50.0000	0.0000	(5.7380)	(0.6254)	0.0000	1	(6.3634)	01/06/2025
301039.ZK	12/09/2024	SDB3260123124	100.00	1.3603	136.26	136.03	0.0000	4.5800	50.0000	0.0000	(0.0173)	(0.0019)	0.0000	1	(0.0192)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CIMC VEHICLES (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
301039.ZK	12/09/2024	SDB3260123124	200.00	1.3603	272.52	272.07	0.0000	4.5800	50.0000	0.0000	(0.0347)	(0.0038)	0.0000	1	(0.0384)	01/06/2025
301039.ZK	12/09/2024	SDB3260123124	8,700.00	1.3603	11,854.65	11,834.86	0.0000	4.5800	50.0000	0.0000	(1.5082)	(0.1644)	0.0000	1	(1.6725)	01/06/2025
301039.ZK	12/09/2024	SDB3260123124	300.00	1.3603	408.78	408.10	0.0000	4.5800	50.0000	0.0000	(0.0520)	(0.0057)	0.0000	1	(0.0577)	01/06/2025
301039.ZK	12/09/2024	SDB3260123124	800.00	1.3603	1,090.08	1,088.26	0.0000	4.5800	50.0000	0.0000	(0.1387)	(0.0151)	0.0000	1	(0.1538)	01/06/2025
301039.ZK	12/09/2024	SDB3260123124	8,100.00	1.3603	11,037.08	11,018.66	0.0000	4.5800	50.0000	0.0000	(1.4042)	(0.1530)	0.0000	1	(1.5572)	01/06/2025
301039.ZK	12/09/2024	SDB3260123124	9,400.00	1.3603	12,808.47	12,787.09	0.0000	4.5800	50.0000	0.0000	(1.6295)	(0.1776)	0.0000	1	(1.8071)	01/06/2025
301039.ZK	12/09/2024	SDB3260123124	5,100.00	1.3603	6,949.28	6,937.68	0.0000	4.5800	50.0000	0.0000	(0.8841)	(0.0964)	0.0000	1	(0.9805)	01/06/2025
301039.ZK	12/09/2024	SDB3260123124	20,100.00	1.3603	27,388.32	27,342.61	0.0000	4.5800	50.0000	0.0000	(3.4844)	(0.3798)	0.0000	1	(3.8642)	01/06/2025
301039.ZK	12/09/2024	SDB3260123124	1,200.00	1.3603	1,635.12	1,632.39	0.0000	4.5800	50.0000	0.0000	(0.2080)	(0.0227)	0.0000	1	(0.2307)	01/06/2025
301039.ZK	12/09/2024	SDB3260123124	1,600.00	1.3603	2,180.16	2,176.53	0.0000	4.5800	50.0000	0.0000	(0.2774)	(0.0302)	0.0000	1	(0.3076)	01/06/2025
301039.ZK	12/06/2024	SDB3260123124	23,300.00	1.3850	31,748.65	32,271.11	0.0000	4.5800	50.0000	0.0000	(12.1174)	(1.3446)	0.0000	3	(13.4620)	01/06/2025
301039.ZK	12/06/2024	SDB3260123124	9,700.00	1.3850	13,217.25	13,434.75	0.0000	4.5800	50.0000	0.0000	(5.0446)	(0.5598)	0.0000	3	(5.6044)	01/06/2025
301039.ZK	12/06/2024	SDB3260123124	25,500.00	1.3850	34,746.38	35,318.16	0.0000	4.5800	50.0000	0.0000	(13.2615)	(1.4716)	0.0000	3	(14.7331)	01/06/2025
301039.ZK	12/06/2024	SDB3260123124	13,500.00	1.3850	18,395.14	18,697.85	0.0000	4.5800	50.0000	0.0000	(7.0208)	(0.7791)	0.0000	3	(7.7999)	01/06/2025
301039.ZK	12/06/2024	SDB3260123124	2,400.00	1.3850	3,270.25	3,324.06	0.0000	4.5800	50.0000	0.0000	(1.2481)	(0.1385)	0.0000	3	(1.3866)	01/06/2025
301039.ZK	12/06/2024	SDB3260123124	10,100.00	1.3850	13,762.29	13,988.76	0.0000	4.5800	50.0000	0.0000	(5.2526)	(0.5829)	0.0000	3	(5.8355)	01/06/2025
301039.ZK	12/06/2024	SDB3260123124	4,900.00	1.3850	6,676.75	6,786.63	0.0000	4.5800	50.0000	0.0000	(2.5483)	(0.2828)	0.0000	3	(2.8311)	01/06/2025
301039.ZK	12/06/2024	SDB3260123124	8,000.00	1.3850	10,900.82	11,080.21	0.0000	4.5800	50.0000	0.0000	(4.1605)	(0.4617)	0.0000	3	(4.6222)	01/06/2025
301039.ZK	12/06/2024	SDB3260123124	9,500.00	1.3850	12,944.73	13,157.75	0.0000	4.5800	50.0000	0.0000	(4.9406)	(0.5482)	0.0000	3	(5.4888)	01/06/2025
301039.ZK	12/06/2024	SDB3260123124	4,300.00	1.3850	5,859.19	5,955.61	0.0000	4.5800	50.0000	0.0000	(2.2363)	(0.2482)	0.0000	3	(2.4844)	01/06/2025
301039.ZK	12/06/2024	SDB3260123124	1,700.00	1.3850	2,316.43	2,354.54	0.0000	4.5800	50.0000	0.0000	(0.8841)	(0.0981)	0.0000	3	(0.9822)	01/06/2025
301039.ZK	12/06/2024	SDB3260123124	9,800.00	1.3850	13,353.51	13,573.25	0.0000	4.5800	50.0000	0.0000	(5.0966)	(0.5656)	0.0000	3	(5.6621)	01/06/2025
301039.ZK	12/06/2024	SDB3260123124	300.00	1.3850	408.78	415.51	0.0000	4.5800	50.0000	0.0000	(0.1560)	(0.0173)	0.0000	3	(0.1733)	01/06/2025
301039.ZK	12/06/2024	SDB3260123124	800.00	1.3850	1,090.08	1,108.02	0.0000	4.5800	50.0000	0.0000	(0.4160)	(0.0462)	0.0000	3	(0.4622)	01/06/2025
301039.ZK	12/06/2024	SDB3260123124	12,600.00	1.3850	17,168.80	17,451.33	0.0000	4.5800	50.0000	0.0000	(6.5528)	(0.7271)	0.0000	3	(7.2799)	01/06/2025
301039.ZK	12/06/2024	SDB3260123124	9,700.00	1.3850	13,217.25	13,434.75	0.0000	4.5800	50.0000	0.0000	(5.0446)	(0.5598)	0.0000	3	(5.6044)	01/06/2025
301039.ZK	12/06/2024	SDB3260123124	5,700.00	1.3850	7,766.84	7,894.65	0.0000	4.5800	50.0000	0.0000	(2.9643)	(0.3289)	0.0000	3	(3.2933)	01/06/2025
301039.ZK	12/06/2024	SDB3260123124	19,800.00	1.3850	26,979.54	27,423.51	0.0000	4.5800	50.0000	0.0000	(10.2972)	(1.1426)	0.0000	3	(11.4398)	01/06/2025
301039.ZK	12/06/2024	SDB3260123124	11,300.00	1.3850	15,397.41	15,650.79	0.0000	4.5800	50.0000	0.0000	(5.8767)	(0.6521)	0.0000	3	(6.5288)	01/06/2025
301039.ZK	12/06/2024	SDB3260123124	13,700.00	1.3850	18,667.66	18,974.86	0.0000	4.5800	50.0000	0.0000	(7.1248)	(0.7906)	0.0000	3	(7.9154)	01/06/2025
301039.ZK	12/06/2024	SDB3260123124	28,800.00	1.3850	39,242.97	39,888.75	0.0000	4.5800	50.0000	0.0000	(14.9777)	(1.6620)	0.0000	3	(16.6398)	01/06/2025
301039.ZK	12/06/2024	SDB3260123124	27,700.00	1.3850	37,744.10	38,365.22	0.0000	4.5800	50.0000	0.0000	(14.4057)	(1.5986)	0.0000	3	(16.0042)	01/06/2025
301039.ZK	12/06/2024	SDB3260123124	33,100.00	1.3850	45,102.16	45,844.36	0.0000	4.5800	50.0000	0.0000	(17.2140)	(1.9102)	0.0000	3	(19.1242)	01/06/2025
301039.ZK	12/06/2024	SDB3260123124	100.00	1.3850	136.26	138.50	0.0000	4.5800	50.0000	0.0000	(0.0520)	(0.0058)	0.0000	3	(0.0578)	01/06/2025
301039.ZK	12/06/2024	SDB3260123124	200.00	1.3850	272.52	277.01	0.0000	4.5800	50.0000	0.0000	(0.1040)	(0.0115)	0.0000	3	(0.1156)	01/06/2025
301039.ZK	12/06/2024	SDB3260123124	8,700.00	1.3850	11,854.65	12,049.73	0.0000	4.5800	50.0000	0.0000	(4.5245)	(0.5021)	0.0000	3	(5.0266)	01/06/2025
301039.ZK	12/06/2024	SDB3260123124	300.00	1.3850	408.78	415.51	0.0000	4.5800	50.0000	0.0000	(0.1560)	(0.0173)	0.0000	3	(0.1733)	01/06/2025
301039.ZK	12/06/2024	SDB3260123124	800.00	1.3850	1,090.08	1,108.02	0.0000	4.5800	50.0000	0.0000	(0.4160)	(0.0462)	0.0000	3	(0.4622)	01/06/2025
301039.ZK	12/06/2024	SDB3260123124	8,100.00	1.3850	11,037.08	11,218.71	0.0000	4.5800	50.0000	0.0000	(4.2125)	(0.4674)	0.0000	3	(4.6799)	01/06/2025
301039.ZK	12/06/2024	SDB3260123124	9,400.00	1.3850	12,808.47	13,019.24	0.0000	4.5800	50.0000	0.0000	(4.8886)	(0.5425)	0.0000	3	(5.4310)	01/06/2025
301039.ZK	12/06/2024	SDB3260123124	5,100.00	1.3850	6,949.28	7,063.63	0.0000	4.5800	50.0000	0.0000	(2.6523)	(0.2943)	0.0000	3	(2.9466)	01/06/2025
301039.ZK	12/06/2024	SDB3260123124	20,100.00	1.3850	27,388.32	27,839.02	0.0000	4.5800	50.0000	0.0000	(10.4532)	(1.1600)	0.0000	3	(11.6132)	01/06/2025
301039.ZK	12/06/2024	SDB3260123124	1,200.00	1.3850	1,635.12	1,662.03	0.0000	4.5800	50.0000	0.0000	(0.6241)	(0.0693)	0.0000	3	(0.6933)	01/06/2025
301039.ZK	12/06/2024	SDB3260123124	1,600.00	1.3850	2,180.16	2,216.04	0.0000	4.5800	50.0000	0.0000	(0.8321)	(0.0923)	0.0000	3	(0.9244)	01/06/2025
301039.ZK	12/05/2024	SDB3260123124	23,300.00	1.3875	31,748.65	32,328.47	0.0000	4.5800	50.0000	0.0000	(4.0391)	(0.4490)	0.0000	1	(4.4881)	01/06/2025
301039.ZK	12/05/2024	SDB3260123124	9,700.00	1.3875	13,217.25	13,458.63	0.0000	4.5800	50.0000	0.0000	(1.6815)	(0.1869)	0.0000	1	(1.8685)	01/06/2025
301039.ZK	12/05/2024	SDB3260123124	25,500.00	1.3875	34,746.38	35,380.94	0.0000	4.5800	50.0000	0.0000	(4.4205)	(0.4914)	0.0000	1	(4.9119)	01/06/2025
301039.ZK	12/05/2024	SDB3260123124	13,500.00	1.3875	18,395.14	18,731.09	0.0000	4.5800	50.0000	0.0000	(2.3403)	(0.2602)	0.0000	1	(2.6004)	01/06/2025
301039.ZK	12/05/2024	SDB3260123124	2,400.00	1.3875	3,270.25	3,329.97	0.0000	4.5800	50.0000	0.0000	(0.4160)	(0.0462)	0.0000	1	(0.4623)	01/06/2025
301039.ZK	12/05/2024	SDB3260123124	10,100.00	1.3875	13,762.29	14,013.63	0.0000	4.5800	50.0000	0.0000	(1.7509)	(0.1946)	0.0000	1	(1.9455)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CIMC VEHICLES (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
301039.ZK	12/05/2024	SDB3260123124	4,900.00	1.3875	6,676.75	6,798.69	0.0000	4.5800	50.0000	0.0000	(0.8494)	(0.0944)	0.0000	1	(0.9439)	01/06/2025
301039.ZK	12/05/2024	SDB3260123124	8,000.00	1.3875	10,900.82	11,099.90	0.0000	4.5800	50.0000	0.0000	(1.3868)	(0.1542)	0.0000	1	(1.5410)	01/06/2025
301039.ZK	12/05/2024	SDB3260123124	9,500.00	1.3875	12,944.73	13,181.14	0.0000	4.5800	50.0000	0.0000	(1.6469)	(0.1831)	0.0000	1	(1.8299)	01/06/2025
301039.ZK	12/05/2024	SDB3260123124	4,300.00	1.3875	5,859.19	5,966.20	0.0000	4.5800	50.0000	0.0000	(0.7454)	(0.0829)	0.0000	1	(0.8283)	01/06/2025
301039.ZK	12/05/2024	SDB3260123124	1,700.00	1.3875	2,316.43	2,358.73	0.0000	4.5800	50.0000	0.0000	(0.2947)	(0.0328)	0.0000	1	(0.3275)	01/06/2025
301039.ZK	12/05/2024	SDB3260123124	9,800.00	1.3875	13,353.51	13,597.38	0.0000	4.5800	50.0000	0.0000	(1.6989)	(0.1889)	0.0000	1	(1.8877)	01/06/2025
301039.ZK	12/05/2024	SDB3260123124	300.00	1.3875	408.78	416.25	0.0000	4.5800	50.0000	0.0000	(0.0520)	(0.0058)	0.0000	1	(0.0578)	01/06/2025
301039.ZK	12/05/2024	SDB3260123124	800.00	1.3875	1,090.08	1,109.99	0.0000	4.5800	50.0000	0.0000	(0.1387)	(0.0154)	0.0000	1	(0.1541)	01/06/2025
301039.ZK	12/05/2024	SDB3260123124	12,600.00	1.3875	17,168.80	17,482.35	0.0000	4.5800	50.0000	0.0000	(2.1843)	(0.2428)	0.0000	1	(2.4271)	01/06/2025
301039.ZK	12/05/2024	SDB3260123124	9,700.00	1.3875	13,217.25	13,458.63	0.0000	4.5800	50.0000	0.0000	(1.6815)	(0.1869)	0.0000	1	(1.8685)	01/06/2025
301039.ZK	12/05/2024	SDB3260123124	5,700.00	1.3875	7,766.84	7,908.68	0.0000	4.5800	50.0000	0.0000	(0.9881)	(0.1098)	0.0000	1	(1.0980)	01/06/2025
301039.ZK	12/05/2024	SDB3260123124	25,000.00	1.3875	34,065.07	34,687.20	0.0000	4.5800	50.0000	0.0000	(4.3338)	(0.4818)	0.0000	1	(4.8156)	01/06/2025
301039.ZK	12/05/2024	SDB3260123124	11,300.00	1.3875	15,397.41	15,678.61	0.0000	4.5800	50.0000	0.0000	(1.9589)	(0.2178)	0.0000	1	(2.1767)	01/06/2025
301039.ZK	12/05/2024	SDB3260123124	13,700.00	1.3875	18,667.66	19,008.59	0.0000	4.5800	50.0000	0.0000	(2.3749)	(0.2640)	0.0000	1	(2.6389)	01/06/2025
301039.ZK	12/05/2024	SDB3260123124	28,800.00	1.3875	39,242.97	39,959.65	0.0000	4.5800	50.0000	0.0000	(4.9926)	(0.5550)	0.0000	1	(5.5476)	01/06/2025
301039.ZK	12/05/2024	SDB3260123124	27,700.00	1.3875	37,744.10	38,433.42	0.0000	4.5800	50.0000	0.0000	(4.8019)	(0.5338)	0.0000	1	(5.3357)	01/06/2025
301039.ZK	12/05/2024	SDB3260123124	33,100.00	1.3875	45,102.16	45,925.85	0.0000	4.5800	50.0000	0.0000	(5.7380)	(0.6379)	0.0000	1	(6.3759)	01/06/2025
301039.ZK	12/05/2024	SDB3260123124	100.00	1.3875	136.26	138.75	0.0000	4.5800	50.0000	0.0000	(0.0173)	(0.0019)	0.0000	1	(0.0193)	01/06/2025
301039.ZK	12/05/2024	SDB3260123124	200.00	1.3875	272.52	277.50	0.0000	4.5800	50.0000	0.0000	(0.0347)	(0.0039)	0.0000	1	(0.0385)	01/06/2025
301039.ZK	12/05/2024	SDB3260123124	8,700.00	1.3875	11,854.65	12,071.15	0.0000	4.5800	50.0000	0.0000	(1.5082)	(0.1677)	0.0000	1	(1.6758)	01/06/2025
301039.ZK	12/05/2024	SDB3260123124	300.00	1.3875	408.78	416.25	0.0000	4.5800	50.0000	0.0000	(0.0520)	(0.0058)	0.0000	1	(0.0578)	01/06/2025
301039.ZK	12/05/2024	SDB3260123124	800.00	1.3875	1,090.08	1,109.99	0.0000	4.5800	50.0000	0.0000	(0.1387)	(0.0154)	0.0000	1	(0.1541)	01/06/2025
301039.ZK	12/05/2024	SDB3260123124	8,100.00	1.3875	11,037.08	11,238.65	0.0000	4.5800	50.0000	0.0000	(1.4042)	(0.1561)	0.0000	1	(1.5603)	01/06/2025
301039.ZK	12/05/2024	SDB3260123124	9,400.00	1.3875	12,808.47	13,042.39	0.0000	4.5800	50.0000	0.0000	(1.6295)	(0.1811)	0.0000	1	(1.8107)	01/06/2025
301039.ZK	12/05/2024	SDB3260123124	5,100.00	1.3875	6,949.28	7,076.19	0.0000	4.5800	50.0000	0.0000	(0.8841)	(0.0983)	0.0000	1	(0.9824)	01/06/2025
301039.ZK	12/05/2024	SDB3260123124	20,100.00	1.3875	27,388.32	27,888.51	0.0000	4.5800	50.0000	0.0000	(3.4844)	(0.3873)	0.0000	1	(3.8717)	01/06/2025
301039.ZK	12/05/2024	SDB3260123124	1,200.00	1.3875	1,635.12	1,664.99	0.0000	4.5800	50.0000	0.0000	(0.2080)	(0.0231)	0.0000	1	(0.2311)	01/06/2025
301039.ZK	12/05/2024	SDB3260123124	1,600.00	1.3875	2,180.16	2,219.98	0.0000	4.5800	50.0000	0.0000	(0.2774)	(0.0308)	0.0000	1	(0.3082)	01/06/2025
301039.ZK	12/04/2024	SDB3260123124	23,300.00	1.3626	31,748.65	31,748.65	0.0000	4.5800	50.0000	0.0000	(4.0391)	(0.4410)	0.0000	1	(4.4801)	01/06/2025
301039.ZK	12/04/2024	SDB3260123124	9,700.00	1.3626	13,217.25	13,217.25	0.0000	4.5800	50.0000	0.0000	(1.6815)	(0.1836)	0.0000	1	(1.8651)	01/06/2025
301039.ZK	12/04/2024	SDB3260123124	25,500.00	1.3626	34,746.38	34,746.38	0.0000	4.5800	50.0000	0.0000	(4.4205)	(0.4826)	0.0000	1	(4.9031)	01/06/2025
301039.ZK	12/04/2024	SDB3260123124	13,500.00	1.3626	18,395.14	18,395.14	0.0000	4.5800	50.0000	0.0000	(2.3403)	(0.2555)	0.0000	1	(2.5958)	01/06/2025
301039.ZK	12/04/2024	SDB3260123124	2,400.00	1.3626	3,270.25	3,270.25	0.0000	4.5800	50.0000	0.0000	(0.4160)	(0.0454)	0.0000	1	(0.4615)	01/06/2025
301039.ZK	12/04/2024	SDB3260123124	10,100.00	1.3626	13,762.29	13,762.29	0.0000	4.5800	50.0000	0.0000	(1.7509)	(0.1911)	0.0000	1	(1.9420)	01/06/2025
301039.ZK	12/04/2024	SDB3260123124	4,900.00	1.3626	6,676.75	6,676.75	0.0000	4.5800	50.0000	0.0000	(0.8494)	(0.0927)	0.0000	1	(0.9422)	01/06/2025
301039.ZK	12/04/2024	SDB3260123124	8,000.00	1.3626	10,900.82	10,900.82	0.0000	4.5800	50.0000	0.0000	(1.3868)	(0.1514)	0.0000	1	(1.5382)	01/06/2025
301039.ZK	12/04/2024	SDB3260123124	9,500.00	1.3626	12,944.73	12,944.73	0.0000	4.5800	50.0000	0.0000	(1.6469)	(0.1798)	0.0000	1	(1.8266)	01/06/2025
301039.ZK	12/04/2024	SDB3260123124	4,300.00	1.3626	5,859.19	5,859.19	0.0000	4.5800	50.0000	0.0000	(0.7454)	(0.0814)	0.0000	1	(0.8268)	01/06/2025
301039.ZK	12/04/2024	SDB3260123124	1,700.00	1.3626	2,316.43	2,316.43	0.0000	4.5800	50.0000	0.0000	(0.2947)	(0.0322)	0.0000	1	(0.3269)	01/06/2025
301039.ZK	12/04/2024	SDB3260123124	9,800.00	1.3626	13,353.51	13,353.51	0.0000	4.5800	50.0000	0.0000	(1.6989)	(0.1855)	0.0000	1	(1.8843)	01/06/2025
301039.ZK	12/04/2024	SDB3260123124	300.00	1.3626	408.78	408.78	0.0000	4.5800	50.0000	0.0000	(0.0520)	(0.0057)	0.0000	1	(0.0577)	01/06/2025
301039.ZK	12/04/2024	SDB3260123124	800.00	1.3626	1,090.08	1,090.08	0.0000	4.5800	50.0000	0.0000	(0.1387)	(0.0151)	0.0000	1	(0.1538)	01/06/2025
301039.ZK	12/04/2024	SDB3260123124	12,600.00	1.3626	17,168.80	17,168.80	0.0000	4.5800	50.0000	0.0000	(2.1843)	(0.2385)	0.0000	1	(2.4227)	01/06/2025
301039.ZK	12/04/2024	SDB3260123124	9,700.00	1.3626	13,217.25	13,217.25	0.0000	4.5800	50.0000	0.0000	(1.6815)	(0.1836)	0.0000	1	(1.8651)	01/06/2025
301039.ZK	12/04/2024	SDB3260123124	5,700.00	1.3626	7,766.84	7,766.84	0.0000	4.5800	50.0000	0.0000	(0.9881)	(0.1079)	0.0000	1	(1.0960)	01/06/2025
301039.ZK	12/04/2024	SDB3260123124	26,600.00	1.3626	36,245.24	36,245.24	0.0000	4.5800	50.0000	0.0000	(4.6112)	(0.5034)	0.0000	1	(5.1146)	01/06/2025
301039.ZK	12/04/2024	SDB3260123124	11,300.00	1.3626	15,397.41	15,397.41	0.0000	4.5800	50.0000	0.0000	(1.9589)	(0.2139)	0.0000	1	(2.1727)	01/06/2025
301039.ZK	12/04/2024	SDB3260123124	13,700.00	1.3626	18,667.66	18,667.66	0.0000	4.5800	50.0000	0.0000	(2.3749)	(0.2593)	0.0000	1	(2.6342)	01/06/2025
301039.ZK	12/04/2024	SDB3260123124	28,800.00	1.3626	39,242.97	39,242.97	0.0000	4.5800	50.0000	0.0000	(4.9926)	(0.5450)	0.0000	1	(5.5376)	01/06/2025
301039.ZK	12/04/2024	SDB3260123124	27,700.00	1.3626	37,744.10	37,744.10	0.0000	4.5800	50.0000	0.0000	(4.8019)	(0.5242)	0.0000	1	(5.3261)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CIMC VEHICLES (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
301039.ZK	12/04/2024	SDB3260123124	33,100.00	1.3626	45,102.16	45,102.16	0.0000	4.5800	50.0000	0.0000	(5.7380)	(0.6264)	0.0000	1	(6.3644)	01/06/2025
301039.ZK	12/04/2024	SDB3260123124	100.00	1.3626	136.26	136.26	0.0000	4.5800	50.0000	0.0000	(0.0173)	(0.0019)	0.0000	1	(0.0192)	01/06/2025
301039.ZK	12/04/2024	SDB3260123124	200.00	1.3626	272.52	272.52	0.0000	4.5800	50.0000	0.0000	(0.0347)	(0.0038)	0.0000	1	(0.0385)	01/06/2025
301039.ZK	12/04/2024	SDB3260123124	8,700.00	1.3626	11,854.65	11,854.65	0.0000	4.5800	50.0000	0.0000	(1.5082)	(0.1646)	0.0000	1	(1.6728)	01/06/2025
301039.ZK	12/04/2024	SDB3260123124	300.00	1.3626	408.78	408.78	0.0000	4.5800	50.0000	0.0000	(0.0520)	(0.0057)	0.0000	1	(0.0577)	01/06/2025
301039.ZK	12/04/2024	SDB3260123124	800.00	1.3626	1,090.08	1,090.08	0.0000	4.5800	50.0000	0.0000	(0.1387)	(0.0151)	0.0000	1	(0.1538)	01/06/2025
301039.ZK	12/04/2024	SDB3260123124	8,100.00	1.3626	11,037.08	11,037.08	0.0000	4.5800	50.0000	0.0000	(1.4042)	(0.1533)	0.0000	1	(1.5575)	01/06/2025
301039.ZK	12/04/2024	SDB3260123124	9,400.00	1.3626	12,808.47	12,808.47	0.0000	4.5800	50.0000	0.0000	(1.6295)	(0.1779)	0.0000	1	(1.8074)	01/06/2025
301039.ZK	12/04/2024	SDB3260123124	5,100.00	1.3626	6,949.28	6,949.28	0.0000	4.5800	50.0000	0.0000	(0.8841)	(0.0965)	0.0000	1	(0.9806)	01/06/2025
301039.ZK	12/04/2024	SDB3260123124	20,100.00	1.3626	27,388.32	27,388.32	0.0000	4.5800	50.0000	0.0000	(3.4844)	(0.3804)	0.0000	1	(3.8648)	01/06/2025
301039.ZK	12/04/2024	SDB3260123124	1,200.00	1.3626	1,635.12	1,635.12	0.0000	4.5800	50.0000	0.0000	(0.2080)	(0.0227)	0.0000	1	(0.2307)	01/06/2025
301039.ZK	12/04/2024	SDB3260123124	1,600.00	1.3626	2,180.16	2,180.16	0.0000	4.5800	50.0000	0.0000	(0.2774)	(0.0303)	0.0000	1	(0.3076)	01/06/2025
TOTAL CIMC VEHICLES (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND											(1,864.7938)	(204.6789)	0.0000	(2,069.4727)		

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CINDA SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND																
601059.SH	12/16/2024	SDB3261097676	700.00	2.1994	1,469.43	1,539.55	0.0000	4.5800	50.0000	0.0000	(0.1869)	(0.0214)	0.0000	1	(0.2083)	01/06/2025
601059.SH	12/16/2024	SDB3261097676	1,000.00	2.1994	2,099.18	2,199.36	0.0000	4.5800	50.0000	0.0000	(0.2671)	(0.0305)	0.0000	1	(0.2976)	01/06/2025
601059.SH	12/16/2024	SDB3261097676	400.00	2.1994	839.67	879.74	0.0000	4.5800	50.0000	0.0000	(0.1068)	(0.0122)	0.0000	1	(0.1190)	01/06/2025
601059.SH	12/16/2024	SDB3261097676	1,700.00	2.1994	3,568.61	3,738.92	0.0000	4.5800	50.0000	0.0000	(0.4540)	(0.0519)	0.0000	1	(0.5059)	01/06/2025
601059.SH	12/16/2024	SDB3261097676	14,700.00	2.1994	30,857.99	32,330.62	0.0000	4.5800	50.0000	0.0000	(3.9258)	(0.4490)	0.0000	1	(4.3749)	01/06/2025
601059.SH	12/16/2024	SDB3261097676	200.00	2.1994	419.84	439.87	0.0000	4.5800	50.0000	0.0000	(0.0534)	(0.0061)	0.0000	1	(0.0595)	01/06/2025
601059.SH	12/16/2024	SDB3261097676	400.00	2.1994	839.67	879.74	0.0000	4.5800	50.0000	0.0000	(0.1068)	(0.0122)	0.0000	1	(0.1190)	01/06/2025
601059.SH	12/16/2024	SDB3261097676	1,200.00	2.1994	2,519.02	2,639.23	0.0000	4.5800	50.0000	0.0000	(0.3205)	(0.0367)	0.0000	1	(0.3571)	01/06/2025
601059.SH	12/16/2024	SDB3261097676	22,900.00	2.1994	48,071.29	50,365.39	0.0000	4.5800	50.0000	0.0000	(6.1157)	(0.6995)	0.0000	1	(6.8153)	01/06/2025
601059.SH	12/16/2024	SDB3261097676	3,800.00	2.1994	7,976.90	8,357.58	0.0000	4.5800	50.0000	0.0000	(1.0148)	(0.1161)	0.0000	1	(1.1309)	01/06/2025
601059.SH	12/16/2024	SDB3261097676	200.00	2.1994	419.84	439.87	0.0000	4.5800	50.0000	0.0000	(0.0534)	(0.0061)	0.0000	1	(0.0595)	01/06/2025
601059.SH	12/16/2024	SDB3261097676	100.00	2.1994	209.92	219.94	0.0000	4.5800	50.0000	0.0000	(0.0267)	(0.0031)	0.0000	1	(0.0298)	01/06/2025
601059.SH	12/13/2024	SDB3261097676	700.00	2.1536	1,469.43	1,507.51	0.0000	4.5800	50.0000	0.0000	(0.5608)	(0.0628)	0.0000	3	(0.6236)	01/06/2025
601059.SH	12/13/2024	SDB3261097676	1,000.00	2.1536	2,099.18	2,153.58	0.0000	4.5800	50.0000	0.0000	(0.8012)	(0.0897)	0.0000	3	(0.8909)	01/06/2025
601059.SH	12/13/2024	SDB3261097676	400.00	2.1536	839.67	861.43	0.0000	4.5800	50.0000	0.0000	(0.3205)	(0.0359)	0.0000	3	(0.3564)	01/06/2025
601059.SH	12/13/2024	SDB3261097676	1,700.00	2.1536	3,568.61	3,661.09	0.0000	4.5800	50.0000	0.0000	(1.3620)	(0.1525)	0.0000	3	(1.5146)	01/06/2025
601059.SH	12/13/2024	SDB3261097676	14,700.00	2.1536	30,857.99	31,657.64	0.0000	4.5800	50.0000	0.0000	(11.7775)	(1.3191)	0.0000	3	(13.0965)	01/06/2025
601059.SH	12/13/2024	SDB3261097676	200.00	2.1536	419.84	430.72	0.0000	4.5800	50.0000	0.0000	(0.1602)	(0.0179)	0.0000	3	(0.1782)	01/06/2025
601059.SH	12/13/2024	SDB3261097676	400.00	2.1536	839.67	861.43	0.0000	4.5800	50.0000	0.0000	(0.3205)	(0.0359)	0.0000	3	(0.3564)	01/06/2025
601059.SH	12/13/2024	SDB3261097676	1,200.00	2.1536	2,519.02	2,584.30	0.0000	4.5800	50.0000	0.0000	(0.9614)	(0.1077)	0.0000	3	(1.0691)	01/06/2025
601059.SH	12/13/2024	SDB3261097676	22,900.00	2.1536	48,071.29	49,317.00	0.0000	4.5800	50.0000	0.0000	(18.3472)	(2.0549)	0.0000	3	(20.4021)	01/06/2025
601059.SH	12/13/2024	SDB3261097676	3,800.00	2.1536	7,976.90	8,183.61	0.0000	4.5800	50.0000	0.0000	(3.0445)	(0.3410)	0.0000	3	(3.3855)	01/06/2025
601059.SH	12/13/2024	SDB3261097676	200.00	2.1536	419.84	430.72	0.0000	4.5800	50.0000	0.0000	(0.1602)	(0.0179)	0.0000	3	(0.1782)	01/06/2025
601059.SH	12/13/2024	SDB3261097676	100.00	2.1536	209.92	215.36	0.0000	4.5800	50.0000	0.0000	(0.0801)	(0.0090)	0.0000	3	(0.0891)	01/06/2025
601059.SH	12/12/2024	SDB3261097676	700.00	2.1065	1,469.43	1,474.55	0.0000	4.5800	50.0000	0.0000	(0.1869)	(0.0205)	0.0000	1	(0.2074)	01/06/2025
601059.SH	12/12/2024	SDB3261097676	1,000.00	2.1065	2,099.18	2,106.51	0.0000	4.5800	50.0000	0.0000	(0.2671)	(0.0293)	0.0000	1	(0.2963)	01/06/2025
601059.SH	12/12/2024	SDB3261097676	400.00	2.1065	839.67	842.60	0.0000	4.5800	50.0000	0.0000	(0.1068)	(0.0117)	0.0000	1	(0.1185)	01/06/2025
601059.SH	12/12/2024	SDB3261097676	1,700.00	2.1065	3,568.61	3,581.06	0.0000	4.5800	50.0000	0.0000	(0.4540)	(0.0497)	0.0000	1	(0.5037)	01/06/2025
601059.SH	12/12/2024	SDB3261097676	14,700.00	2.1065	30,857.99	30,965.62	0.0000	4.5800	50.0000	0.0000	(3.9258)	(0.4301)	0.0000	1	(4.3559)	01/06/2025
601059.SH	12/12/2024	SDB3261097676	200.00	2.1065	419.84	421.30	0.0000	4.5800	50.0000	0.0000	(0.0534)	(0.0059)	0.0000	1	(0.0593)	01/06/2025
601059.SH	12/12/2024	SDB3261097676	400.00	2.1065	839.67	842.60	0.0000	4.5800	50.0000	0.0000	(0.1068)	(0.0117)	0.0000	1	(0.1185)	01/06/2025
601059.SH	12/12/2024	SDB3261097676	1,200.00	2.1065	2,519.02	2,527.81	0.0000	4.5800	50.0000	0.0000	(0.3205)	(0.0351)	0.0000	1	(0.3556)	01/06/2025
601059.SH	12/12/2024	SDB3261097676	22,900.00	2.1065	48,071.29	48,238.96	0.0000	4.5800	50.0000	0.0000	(6.1157)	(0.6700)	0.0000	1	(6.7857)	01/06/2025
601059.SH	12/12/2024	SDB3261097676	3,800.00	2.1065	7,976.90	8,004.72	0.0000	4.5800	50.0000	0.0000	(1.0148)	(0.1112)	0.0000	1	(1.1260)	01/06/2025
601059.SH	12/12/2024	SDB3261097676	200.00	2.1065	419.84	421.30	0.0000	4.5800	50.0000	0.0000	(0.0534)	(0.0059)	0.0000	1	(0.0593)	01/06/2025
601059.SH	12/12/2024	SDB3261097676	100.00	2.1065	209.92	210.65	0.0000	4.5800	50.0000	0.0000	(0.0267)	(0.0029)	0.0000	1	(0.0296)	01/06/2025
601059.SH	12/11/2024	SDB3261097676	700.00	2.1313	1,469.43	1,491.88	0.0000	4.5800	50.0000	0.0000	(0.1869)	(0.0207)	0.0000	1	(0.2077)	01/06/2025
601059.SH	12/11/2024	SDB3261097676	1,000.00	2.1313	2,099.18	2,131.26	0.0000	4.5800	50.0000	0.0000	(0.2671)	(0.0296)	0.0000	1	(0.2967)	01/06/2025
601059.SH	12/11/2024	SDB3261097676	400.00	2.1313	839.67	852.51	0.0000	4.5800	50.0000	0.0000	(0.1068)	(0.0118)	0.0000	1	(0.1187)	01/06/2025
601059.SH	12/11/2024	SDB3261097676	1,700.00	2.1313	3,568.61	3,623.15	0.0000	4.5800	50.0000	0.0000	(0.4540)	(0.0503)	0.0000	1	(0.5043)	01/06/2025
601059.SH	12/11/2024	SDB3261097676	14,700.00	2.1313	30,857.99	31,329.57	0.0000	4.5800	50.0000	0.0000	(3.9258)	(0.4351)	0.0000	1	(4.3610)	01/06/2025
601059.SH	12/11/2024	SDB3261097676	200.00	2.1313	419.84	426.25	0.0000	4.5800	50.0000	0.0000	(0.0534)	(0.0059)	0.0000	1	(0.0593)	01/06/2025
601059.SH	12/11/2024	SDB3261097676	400.00	2.1313	839.67	852.51	0.0000	4.5800	50.0000	0.0000	(0.1068)	(0.0118)	0.0000	1	(0.1187)	01/06/2025
601059.SH	12/11/2024	SDB3261097676	1,200.00	2.1313	2,519.02	2,557.52	0.0000	4.5800	50.0000	0.0000	(0.3205)	(0.0355)	0.0000	1	(0.3560)	01/06/2025
601059.SH	12/11/2024	SDB3261097676	22,900.00	2.1313	48,071.29	48,805.92	0.0000	4.5800	50.0000	0.0000	(6.1157)	(0.6779)	0.0000	1	(6.7936)	01/06/2025
601059.SH	12/11/2024	SDB3261097676	3,800.00	2.1313	7,976.90	8,098.80	0.0000	4.5800	50.0000	0.0000	(1.0148)	(0.1125)	0.0000	1	(1.1273)	01/06/2025
601059.SH	12/11/2024	SDB3261097676	200.00	2.1313	419.84	426.25	0.0000	4.5800	50.0000	0.0000	(0.0534)	(0.0059)	0.0000	1	(0.0593)	01/06/2025
601059.SH	12/11/2024	SDB3261097676	100.00	2.1313	209.92	213.13	0.0000	4.5800	50.0000	0.0000	(0.0267)	(0.0030)	0.0000	1	(0.0297)	01/06/2025
601059.SH	12/10/2024	SDB3261097676	700.00	2.1139	1,469.43	1,479.74	0.0000	4.5800	50.0000	0.0000	(0.1869)	(0.0206)	0.0000	1	(0.2075)	01/06/2025
601059.SH	12/10/2024	SDB3261097676	1,000.00	2.1139	2,099.18	2,113.91	0.0000	4.5800	50.0000	0.0000	(0.2671)	(0.0294)	0.0000	1	(0.2964)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CINDA SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
601059.SH	12/10/2024	SDB3261097676	400.00	2.1139	839.67	845.57	0.0000	4.5800	50.0000	0.0000	(0.1068)	(0.0117)	0.0000	1	(0.1186)	01/06/2025
601059.SH	12/10/2024	SDB3261097676	1,700.00	2.1139	3,568.61	3,593.66	0.0000	4.5800	50.0000	0.0000	(0.4540)	(0.0499)	0.0000	1	(0.5039)	01/06/2025
601059.SH	12/10/2024	SDB3261097676	14,700.00	2.1139	30,857.99	31,074.55	0.0000	4.5800	50.0000	0.0000	(3.9258)	(0.4316)	0.0000	1	(4.3574)	01/06/2025
601059.SH	12/10/2024	SDB3261097676	200.00	2.1139	419.84	422.78	0.0000	4.5800	50.0000	0.0000	(0.0534)	(0.0059)	0.0000	1	(0.0593)	01/06/2025
601059.SH	12/10/2024	SDB3261097676	400.00	2.1139	839.67	845.57	0.0000	4.5800	50.0000	0.0000	(0.1068)	(0.0117)	0.0000	1	(0.1186)	01/06/2025
601059.SH	12/10/2024	SDB3261097676	1,200.00	2.1139	2,519.02	2,536.70	0.0000	4.5800	50.0000	0.0000	(0.3205)	(0.0352)	0.0000	1	(0.3557)	01/06/2025
601059.SH	12/10/2024	SDB3261097676	6,300.00	2.1139	13,224.85	13,317.66	0.0000	4.5800	50.0000	0.0000	(1.6825)	(0.1850)	0.0000	1	(1.8675)	01/06/2025
601059.SH	12/10/2024	SDB3261097676	23,700.00	2.1139	49,750.64	50,099.79	0.0000	4.5800	50.0000	0.0000	(6.3294)	(0.6958)	0.0000	1	(7.0252)	01/06/2025
601059.SH	12/10/2024	SDB3261097676	3,800.00	2.1139	7,976.90	8,032.88	0.0000	4.5800	50.0000	0.0000	(1.0148)	(0.1116)	0.0000	1	(1.1264)	01/06/2025
601059.SH	12/10/2024	SDB3261097676	200.00	2.1139	419.84	422.78	0.0000	4.5800	50.0000	0.0000	(0.0534)	(0.0059)	0.0000	1	(0.0593)	01/06/2025
601059.SH	12/10/2024	SDB3261097676	100.00	2.1139	209.92	211.39	0.0000	4.5800	50.0000	0.0000	(0.0267)	(0.0029)	0.0000	1	(0.0296)	01/06/2025
601059.SH	12/09/2024	SDB3261097676	700.00	2.0796	1,469.43	1,455.73	0.0000	4.5800	50.0000	0.0000	(0.1869)	(0.0202)	0.0000	1	(0.2072)	01/06/2025
601059.SH	12/09/2024	SDB3261097676	1,000.00	2.0796	2,099.18	2,079.62	0.0000	4.5800	50.0000	0.0000	(0.2671)	(0.0289)	0.0000	1	(0.2959)	01/06/2025
601059.SH	12/09/2024	SDB3261097676	400.00	2.0796	839.67	831.85	0.0000	4.5800	50.0000	0.0000	(0.1068)	(0.0116)	0.0000	1	(0.1184)	01/06/2025
601059.SH	12/09/2024	SDB3261097676	1,700.00	2.0796	3,568.61	3,535.35	0.0000	4.5800	50.0000	0.0000	(0.4540)	(0.0491)	0.0000	1	(0.5031)	01/06/2025
601059.SH	12/09/2024	SDB3261097676	14,700.00	2.0796	30,857.99	30,570.36	0.0000	4.5800	50.0000	0.0000	(3.9258)	(0.4246)	0.0000	1	(4.3504)	01/06/2025
601059.SH	12/09/2024	SDB3261097676	200.00	2.0796	419.84	415.92	0.0000	4.5800	50.0000	0.0000	(0.0534)	(0.0058)	0.0000	1	(0.0592)	01/06/2025
601059.SH	12/09/2024	SDB3261097676	400.00	2.0796	839.67	831.85	0.0000	4.5800	50.0000	0.0000	(0.1068)	(0.0116)	0.0000	1	(0.1184)	01/06/2025
601059.SH	12/09/2024	SDB3261097676	1,200.00	2.0796	2,519.02	2,495.54	0.0000	4.5800	50.0000	0.0000	(0.3205)	(0.0347)	0.0000	1	(0.3551)	01/06/2025
601059.SH	12/09/2024	SDB3261097676	6,300.00	2.0796	13,224.85	13,101.58	0.0000	4.5800	50.0000	0.0000	(1.6825)	(0.1820)	0.0000	1	(1.8645)	01/06/2025
601059.SH	12/09/2024	SDB3261097676	23,700.00	2.0796	49,750.64	49,286.90	0.0000	4.5800	50.0000	0.0000	(6.3294)	(0.6845)	0.0000	1	(7.0139)	01/06/2025
601059.SH	12/09/2024	SDB3261097676	3,800.00	2.0796	7,976.90	7,902.54	0.0000	4.5800	50.0000	0.0000	(1.0148)	(0.1098)	0.0000	1	(1.1246)	01/06/2025
601059.SH	12/09/2024	SDB3261097676	200.00	2.0796	419.84	415.92	0.0000	4.5800	50.0000	0.0000	(0.0534)	(0.0058)	0.0000	1	(0.0592)	01/06/2025
601059.SH	12/09/2024	SDB3261097676	100.00	2.0796	209.92	207.96	0.0000	4.5800	50.0000	0.0000	(0.0267)	(0.0029)	0.0000	1	(0.0296)	01/06/2025
601059.SH	12/06/2024	SDB3261097676	700.00	2.1056	1,469.43	1,473.94	0.0000	4.5800	50.0000	0.0000	(0.5608)	(0.0614)	0.0000	3	(0.6222)	01/06/2025
601059.SH	12/06/2024	SDB3261097676	1,000.00	2.1056	2,099.18	2,105.62	0.0000	4.5800	50.0000	0.0000	(0.8012)	(0.0877)	0.0000	3	(0.8889)	01/06/2025
601059.SH	12/06/2024	SDB3261097676	400.00	2.1056	839.67	842.25	0.0000	4.5800	50.0000	0.0000	(0.3205)	(0.0351)	0.0000	3	(0.3556)	01/06/2025
601059.SH	12/06/2024	SDB3261097676	1,700.00	2.1056	3,568.61	3,579.56	0.0000	4.5800	50.0000	0.0000	(1.3620)	(0.1491)	0.0000	3	(1.5112)	01/06/2025
601059.SH	12/06/2024	SDB3261097676	14,700.00	2.1056	30,857.99	30,952.67	0.0000	4.5800	50.0000	0.0000	(11.7775)	(1.2897)	0.0000	3	(13.0672)	01/06/2025
601059.SH	12/06/2024	SDB3261097676	200.00	2.1056	419.84	421.12	0.0000	4.5800	50.0000	0.0000	(0.1602)	(0.0175)	0.0000	3	(0.1778)	01/06/2025
601059.SH	12/06/2024	SDB3261097676	400.00	2.1056	839.67	842.25	0.0000	4.5800	50.0000	0.0000	(0.3205)	(0.0351)	0.0000	3	(0.3556)	01/06/2025
601059.SH	12/06/2024	SDB3261097676	1,200.00	2.1056	2,519.02	2,526.75	0.0000	4.5800	50.0000	0.0000	(0.9614)	(0.1053)	0.0000	3	(1.0667)	01/06/2025
601059.SH	12/06/2024	SDB3261097676	6,300.00	2.1056	13,224.85	13,265.43	0.0000	4.5800	50.0000	0.0000	(5.0475)	(0.5527)	0.0000	3	(5.6002)	01/06/2025
601059.SH	12/06/2024	SDB3261097676	23,700.00	2.1056	49,750.64	49,903.29	0.0000	4.5800	50.0000	0.0000	(18.9882)	(2.0793)	0.0000	3	(21.0675)	01/06/2025
601059.SH	12/06/2024	SDB3261097676	3,800.00	2.1056	7,976.90	8,001.37	0.0000	4.5800	50.0000	0.0000	(3.0445)	(0.3334)	0.0000	3	(3.3779)	01/06/2025
601059.SH	12/06/2024	SDB3261097676	200.00	2.1056	419.84	421.12	0.0000	4.5800	50.0000	0.0000	(0.1602)	(0.0175)	0.0000	3	(0.1778)	01/06/2025
601059.SH	12/06/2024	SDB3261097676	100.00	2.1056	209.92	210.56	0.0000	4.5800	50.0000	0.0000	(0.0801)	(0.0088)	0.0000	3	(0.0889)	01/06/2025
601059.SH	12/05/2024	SDB3261097676	700.00	2.1121	1,469.43	1,478.48	0.0000	4.5800	50.0000	0.0000	(0.1869)	(0.0205)	0.0000	1	(0.2075)	01/06/2025
601059.SH	12/05/2024	SDB3261097676	1,000.00	2.1121	2,099.18	2,112.11	0.0000	4.5800	50.0000	0.0000	(0.2671)	(0.0293)	0.0000	1	(0.2964)	01/06/2025
601059.SH	12/05/2024	SDB3261097676	400.00	2.1121	839.67	844.84	0.0000	4.5800	50.0000	0.0000	(0.1068)	(0.0117)	0.0000	1	(0.1186)	01/06/2025
601059.SH	12/05/2024	SDB3261097676	1,700.00	2.1121	3,568.61	3,590.59	0.0000	4.5800	50.0000	0.0000	(0.4540)	(0.0499)	0.0000	1	(0.5039)	01/06/2025
601059.SH	12/05/2024	SDB3261097676	14,700.00	2.1121	30,857.99	31,048.03	0.0000	4.5800	50.0000	0.0000	(3.9258)	(0.4312)	0.0000	1	(4.3570)	01/06/2025
601059.SH	12/05/2024	SDB3261097676	200.00	2.1121	419.84	422.42	0.0000	4.5800	50.0000	0.0000	(0.0534)	(0.0059)	0.0000	1	(0.0593)	01/06/2025
601059.SH	12/05/2024	SDB3261097676	400.00	2.1121	839.67	844.84	0.0000	4.5800	50.0000	0.0000	(0.1068)	(0.0117)	0.0000	1	(0.1186)	01/06/2025
601059.SH	12/05/2024	SDB3261097676	1,200.00	2.1121	2,519.02	2,534.53	0.0000	4.5800	50.0000	0.0000	(0.3205)	(0.0352)	0.0000	1	(0.3557)	01/06/2025
601059.SH	12/05/2024	SDB3261097676	6,300.00	2.1121	13,224.85	13,306.30	0.0000	4.5800	50.0000	0.0000	(1.6825)	(0.1848)	0.0000	1	(1.8673)	01/06/2025
601059.SH	12/05/2024	SDB3261097676	23,700.00	2.1121	49,750.64	50,057.03	0.0000	4.5800	50.0000	0.0000	(6.3294)	(0.6952)	0.0000	1	(7.0246)	01/06/2025
601059.SH	12/05/2024	SDB3261097676	3,800.00	2.1121	7,976.90	8,026.02	0.0000	4.5800	50.0000	0.0000	(1.0148)	(0.1115)	0.0000	1	(1.1263)	01/06/2025
601059.SH	12/05/2024	SDB3261097676	200.00	2.1121	419.84	422.42	0.0000	4.5800	50.0000	0.0000	(0.0534)	(0.0059)	0.0000	1	(0.0593)	01/06/2025
601059.SH	12/05/2024	SDB3261097676	100.00	2.1121	209.92	211.21	0.0000	4.5800	50.0000	0.0000	(0.0267)	(0.0029)	0.0000	1	(0.0296)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CINDA SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
601059.SH	12/04/2024	SDB3261097676	700.00	2.0992	1,469.43	1,469.43	0.0000	4.5800	50.0000	0.0000	(0.1869)	(0.0204)	0.0000	1	(0.2074)	01/06/2025
601059.SH	12/04/2024	SDB3261097676	1,000.00	2.0992	2,099.18	2,099.18	0.0000	4.5800	50.0000	0.0000	(0.2671)	(0.0292)	0.0000	1	(0.2962)	01/06/2025
601059.SH	12/04/2024	SDB3261097676	400.00	2.0992	839.67	839.67	0.0000	4.5800	50.0000	0.0000	(0.1068)	(0.0117)	0.0000	1	(0.1185)	01/06/2025
601059.SH	12/04/2024	SDB3261097676	1,700.00	2.0992	3,568.61	3,568.61	0.0000	4.5800	50.0000	0.0000	(0.4540)	(0.0496)	0.0000	1	(0.5036)	01/06/2025
601059.SH	12/04/2024	SDB3261097676	14,700.00	2.0992	30,857.99	30,857.99	0.0000	4.5800	50.0000	0.0000	(3.9258)	(0.4286)	0.0000	1	(4.3544)	01/06/2025
601059.SH	12/04/2024	SDB3261097676	200.00	2.0992	419.84	419.84	0.0000	4.5800	50.0000	0.0000	(0.0534)	(0.0058)	0.0000	1	(0.0592)	01/06/2025
601059.SH	12/04/2024	SDB3261097676	400.00	2.0992	839.67	839.67	0.0000	4.5800	50.0000	0.0000	(0.1068)	(0.0117)	0.0000	1	(0.1185)	01/06/2025
601059.SH	12/04/2024	SDB3261097676	1,200.00	2.0992	2,519.02	2,519.02	0.0000	4.5800	50.0000	0.0000	(0.3205)	(0.0350)	0.0000	1	(0.3555)	01/06/2025
601059.SH	12/04/2024	SDB3261097676	6,300.00	2.0992	13,224.85	13,224.85	0.0000	4.5800	50.0000	0.0000	(1.6825)	(0.1837)	0.0000	1	(1.8662)	01/06/2025
601059.SH	12/04/2024	SDB3261097676	23,700.00	2.0992	49,750.64	49,750.64	0.0000	4.5800	50.0000	0.0000	(6.3294)	(0.6910)	0.0000	1	(7.0204)	01/06/2025
601059.SH	12/04/2024	SDB3261097676	3,800.00	2.0992	7,976.90	7,976.90	0.0000	4.5800	50.0000	0.0000	(1.0148)	(0.1108)	0.0000	1	(1.1256)	01/06/2025
601059.SH	12/04/2024	SDB3261097676	200.00	2.0992	419.84	419.84	0.0000	4.5800	50.0000	0.0000	(0.0534)	(0.0058)	0.0000	1	(0.0592)	01/06/2025
601059.SH	12/04/2024	SDB3261097676	100.00	2.0992	209.92	209.92	0.0000	4.5800	50.0000	0.0000	(0.0267)	(0.0029)	0.0000	1	(0.0296)	01/06/2025
TOTAL CINDA SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND											(177.4899)	(19.5962)	0.0000		(197.0861)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CITIC SECURITIES COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND																
600030.SH	01/03/2025	SDB3262867394	7,400.00	4.1740	31,446.28	30,887.75	0.0000	4.3300	50.0000	0.0000	(11.3469)	(1.2870)	0.0000	3	(12.6339)	01/06/2025
600030.SH	01/03/2025	SDB3262867394	5,800.00	4.1740	24,647.08	24,209.32	0.0000	4.3300	50.0000	0.0000	(8.8935)	(1.0087)	0.0000	3	(9.9022)	01/06/2025
600030.SH	01/03/2025	SDB3262867394	31,200.00	4.1740	132,584.31	130,229.42	0.0000	4.3300	50.0000	0.0000	(47.8408)	(5.4262)	0.0000	3	(53.2671)	01/06/2025
600030.SH	01/03/2025	SDB3262867394	2,600.00	4.1740	11,048.69	10,852.45	0.0000	4.3300	50.0000	0.0000	(3.9867)	(0.4522)	0.0000	3	(4.4389)	01/06/2025
600030.SH	01/03/2025	SDB3262867394	26,700.00	4.1740	113,461.57	111,446.33	0.0000	4.3300	50.0000	0.0000	(40.9407)	(4.6436)	0.0000	3	(45.5843)	01/06/2025
600030.SH	01/03/2025	SDB3262867394	600.00	4.1740	2,549.70	2,504.41	0.0000	4.3300	50.0000	0.0000	(0.9200)	(0.1044)	0.0000	3	(1.0244)	01/06/2025
600030.SH	01/02/2025	SDB3262867394	7,400.00	4.1378	31,446.28	30,619.51	0.0000	4.3300	50.0000	0.0000	(3.7823)	(0.4253)	0.0000	1	(4.2076)	01/06/2025
600030.SH	01/02/2025	SDB3262867394	5,800.00	4.1378	24,647.08	23,999.07	0.0000	4.3300	50.0000	0.0000	(2.9645)	(0.3333)	0.0000	1	(3.2978)	01/06/2025
600030.SH	01/02/2025	SDB3262867394	31,200.00	4.1378	132,584.31	129,098.46	0.0000	4.3300	50.0000	0.0000	(15.9469)	(1.7930)	0.0000	1	(17.7400)	01/06/2025
600030.SH	01/02/2025	SDB3262867394	2,600.00	4.1378	11,048.69	10,758.20	0.0000	4.3300	50.0000	0.0000	(1.3289)	(0.1494)	0.0000	1	(1.4783)	01/06/2025
600030.SH	01/02/2025	SDB3262867394	26,700.00	4.1378	113,461.57	110,478.49	0.0000	4.3300	50.0000	0.0000	(13.6469)	(1.5344)	0.0000	1	(15.1813)	01/06/2025
600030.SH	01/02/2025	SDB3262867394	600.00	4.1378	2,549.70	2,482.66	0.0000	4.3300	50.0000	0.0000	(0.3067)	(0.0345)	0.0000	1	(0.3412)	01/06/2025
600030.SH	12/31/2024	SDB3262867394	7,400.00	4.1511	31,446.28	30,718.30	0.0000	4.3300	50.0000	0.0000	(7.5646)	(0.8533)	0.0000	2	(8.4179)	01/06/2025
600030.SH	12/31/2024	SDB3262867394	5,800.00	4.1511	24,647.08	24,076.51	0.0000	4.3300	50.0000	0.0000	(5.9290)	(0.6688)	0.0000	2	(6.5978)	01/06/2025
600030.SH	12/31/2024	SDB3262867394	31,200.00	4.1511	132,584.31	129,515.01	0.0000	4.3300	50.0000	0.0000	(31.8939)	(3.5976)	0.0000	2	(35.4915)	01/06/2025
600030.SH	12/31/2024	SDB3262867394	2,600.00	4.1511	11,048.69	10,792.92	0.0000	4.3300	50.0000	0.0000	(2.6578)	(0.2998)	0.0000	2	(2.9576)	01/06/2025
600030.SH	12/31/2024	SDB3262867394	26,700.00	4.1511	113,461.57	110,834.96	0.0000	4.3300	50.0000	0.0000	(27.2938)	(3.0787)	0.0000	2	(30.3726)	01/06/2025
600030.SH	12/31/2024	SDB3262867394	600.00	4.1511	2,549.70	2,490.67	0.0000	4.3300	50.0000	0.0000	(0.6133)	(0.0692)	0.0000	2	(0.6825)	01/06/2025
600030.SH	12/30/2024	SDB3262867394	7,400.00	4.0956	31,446.28	30,307.65	0.0000	4.3300	50.0000	0.0000	(3.7823)	(0.4209)	0.0000	1	(4.2032)	01/06/2025
600030.SH	12/30/2024	SDB3262867394	5,800.00	4.0956	24,647.08	23,754.65	0.0000	4.3300	50.0000	0.0000	(2.9645)	(0.3299)	0.0000	1	(3.2944)	01/06/2025
600030.SH	12/30/2024	SDB3262867394	31,200.00	4.0956	132,584.31	127,783.62	0.0000	4.3300	50.0000	0.0000	(15.9469)	(1.7748)	0.0000	1	(17.7217)	01/06/2025
600030.SH	12/30/2024	SDB3262867394	2,600.00	4.0956	11,048.69	10,648.64	0.0000	4.3300	50.0000	0.0000	(1.3289)	(0.1479)	0.0000	1	(1.4768)	01/06/2025
600030.SH	12/30/2024	SDB3262867394	26,700.00	4.0956	113,461.57	109,353.29	0.0000	4.3300	50.0000	0.0000	(13.6469)	(1.5188)	0.0000	1	(15.1657)	01/06/2025
600030.SH	12/30/2024	SDB3262867394	600.00	4.0956	2,549.70	2,457.38	0.0000	4.3300	50.0000	0.0000	(0.3067)	(0.0341)	0.0000	1	(0.3408)	01/06/2025
600030.SH	12/27/2024	SDB3262867394	7,400.00	4.1516	31,446.28	30,721.95	0.0000	4.3300	50.0000	0.0000	(11.3469)	(1.2801)	0.0000	3	(12.6269)	01/06/2025
600030.SH	12/27/2024	SDB3262867394	5,800.00	4.1516	24,647.08	24,079.37	0.0000	4.3300	50.0000	0.0000	(8.8935)	(1.0033)	0.0000	3	(9.8968)	01/06/2025
600030.SH	12/27/2024	SDB3262867394	31,200.00	4.1516	132,584.31	129,530.39	0.0000	4.3300	50.0000	0.0000	(47.8408)	(5.3971)	0.0000	3	(53.2379)	01/06/2025
600030.SH	12/27/2024	SDB3262867394	2,600.00	4.1516	11,048.69	10,794.20	0.0000	4.3300	50.0000	0.0000	(3.9867)	(0.4498)	0.0000	3	(4.4365)	01/06/2025
600030.SH	12/27/2024	SDB3262867394	900.00	4.1516	3,824.55	3,736.45	0.0000	4.3300	50.0000	0.0000	(1.3800)	(0.1557)	0.0000	3	(1.5357)	01/06/2025
600030.SH	12/27/2024	SDB3262867394	26,700.00	4.1516	113,461.57	110,848.12	0.0000	4.3300	50.0000	0.0000	(40.9407)	(4.6187)	0.0000	3	(45.5594)	01/06/2025
600030.SH	12/27/2024	SDB3262867394	600.00	4.1516	2,549.70	2,490.97	0.0000	4.3300	50.0000	0.0000	(0.9200)	(0.1038)	0.0000	3	(1.0238)	01/06/2025
600030.SH	12/26/2024	SDB3262867394	7,400.00	4.1468	31,446.28	30,686.63	0.0000	4.3300	50.0000	0.0000	(3.7823)	(0.4262)	0.0000	1	(4.2085)	01/06/2025
600030.SH	12/26/2024	SDB3262867394	5,800.00	4.1468	24,647.08	24,051.68	0.0000	4.3300	50.0000	0.0000	(2.9645)	(0.3341)	0.0000	1	(3.2985)	01/06/2025
600030.SH	12/26/2024	SDB3262867394	31,200.00	4.1468	132,584.31	129,381.47	0.0000	4.3300	50.0000	0.0000	(15.9469)	(1.7970)	0.0000	1	(17.7439)	01/06/2025
600030.SH	12/26/2024	SDB3262867394	2,600.00	4.1468	11,048.69	10,781.79	0.0000	4.3300	50.0000	0.0000	(1.3289)	(0.1497)	0.0000	1	(1.4787)	01/06/2025
600030.SH	12/26/2024	SDB3262867394	900.00	4.1468	3,824.55	3,732.16	0.0000	4.3300	50.0000	0.0000	(0.4600)	(0.0518)	0.0000	1	(0.5118)	01/06/2025
600030.SH	12/26/2024	SDB3262867394	26,700.00	4.1468	113,461.57	110,720.68	0.0000	4.3300	50.0000	0.0000	(13.6469)	(1.5378)	0.0000	1	(15.1847)	01/06/2025
600030.SH	12/26/2024	SDB3262867394	600.00	4.1468	2,549.70	2,488.11	0.0000	4.3300	50.0000	0.0000	(0.3067)	(0.0346)	0.0000	1	(0.3412)	01/06/2025
600030.SH	12/24/2024	SDB3262867394	7,400.00	4.1468	31,446.28	30,686.63	0.0000	4.3300	50.0000	0.0000	(7.5646)	(0.8524)	0.0000	2	(8.4170)	01/06/2025
600030.SH	12/24/2024	SDB3262867394	5,800.00	4.1468	24,647.08	24,051.68	0.0000	4.3300	50.0000	0.0000	(5.9290)	(0.6681)	0.0000	2	(6.5971)	01/06/2025
600030.SH	12/24/2024	SDB3262867394	31,200.00	4.1468	132,584.31	129,381.47	0.0000	4.3300	50.0000	0.0000	(31.8939)	(3.5939)	0.0000	2	(35.4878)	01/06/2025
600030.SH	12/24/2024	SDB3262867394	2,600.00	4.1468	11,048.69	10,781.79	0.0000	4.3300	50.0000	0.0000	(2.6578)	(0.2995)	0.0000	2	(2.9573)	01/06/2025
600030.SH	12/24/2024	SDB3262867394	900.00	4.1468	3,824.55	3,732.16	0.0000	4.3300	50.0000	0.0000	(0.9200)	(0.1037)	0.0000	2	(1.0237)	01/06/2025
600030.SH	12/24/2024	SDB3262867394	26,700.00	4.1468	113,461.57	110,720.68	0.0000	4.3300	50.0000	0.0000	(27.2938)	(3.0756)	0.0000	2	(30.3694)	01/06/2025
600030.SH	12/24/2024	SDB3262867394	600.00	4.1468	2,549.70	2,488.11	0.0000	4.3300	50.0000	0.0000	(0.6133)	(0.0691)	0.0000	2	(0.6825)	01/06/2025
600030.SH	12/23/2024	SDB3262867394	7,400.00	4.1548	31,446.28	30,745.36	0.0000	4.3300	50.0000	0.0000	(3.7823)	(0.4270)	0.0000	1	(4.2093)	01/06/2025
600030.SH	12/23/2024	SDB3262867394	5,800.00	4.1548	24,647.08	24,097.72	0.0000	4.3300	50.0000	0.0000	(2.9645)	(0.3347)	0.0000	1	(3.2992)	01/06/2025
600030.SH	12/23/2024	SDB3262867394	31,200.00	4.1548	132,584.31	129,629.10	0.0000	4.3300	50.0000	0.0000	(15.9469)	(1.8004)	0.0000	1	(17.7473)	01/06/2025
600030.SH	12/23/2024	SDB3262867394	2,600.00	4.1548	11,048.69	10,802.43	0.0000	4.3300	50.0000	0.0000	(1.3289)	(0.1500)	0.0000	1	(1.4789)	01/06/2025
600030.SH	12/23/2024	SDB3262867394	900.00	4.1548	3,824.55	3,739.30	0.0000	4.3300	50.0000	0.0000	(0.4600)	(0.0519)	0.0000	1	(0.5119)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CITIC SECURITIES COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
600030.SH	12/23/2024	SDB3262867394	26,700.00	4.1548	113,461.57	110,932.60	0.0000	4.3300	50.0000	0.0000	(13.6469)	(1.5407)	0.0000	1	(15.1876)	01/06/2025
600030.SH	12/23/2024	SDB3262867394	600.00	4.1548	2,549.70	2,492.87	0.0000	4.3300	50.0000	0.0000	(0.3067)	(0.0346)	0.0000	1	(0.3413)	01/06/2025
600030.SH	12/20/2024	SDB3262867394	7,400.00	4.1457	31,446.28	30,678.36	0.0000	4.3300	50.0000	0.0000	(11.3469)	(1.2783)	0.0000	3	(12.6251)	01/06/2025
600030.SH	12/20/2024	SDB3262867394	5,800.00	4.1457	24,647.08	24,045.20	0.0000	4.3300	50.0000	0.0000	(8.8935)	(1.0019)	0.0000	3	(9.8954)	01/06/2025
600030.SH	12/20/2024	SDB3262867394	31,200.00	4.1457	132,584.31	129,346.59	0.0000	4.3300	50.0000	0.0000	(47.8408)	(5.3894)	0.0000	3	(53.2303)	01/06/2025
600030.SH	12/20/2024	SDB3262867394	2,600.00	4.1457	11,048.69	10,778.88	0.0000	4.3300	50.0000	0.0000	(3.9867)	(0.4491)	0.0000	3	(4.4359)	01/06/2025
600030.SH	12/20/2024	SDB3262867394	900.00	4.1457	3,824.55	3,731.15	0.0000	4.3300	50.0000	0.0000	(1.3800)	(0.1555)	0.0000	3	(1.5355)	01/06/2025
600030.SH	12/20/2024	SDB3262867394	26,700.00	4.1457	113,461.57	110,690.83	0.0000	4.3300	50.0000	0.0000	(40.9407)	(4.6121)	0.0000	3	(45.5528)	01/06/2025
600030.SH	12/20/2024	SDB3262867394	600.00	4.1457	2,549.70	2,487.43	0.0000	4.3300	50.0000	0.0000	(0.9200)	(0.1036)	0.0000	3	(1.0237)	01/06/2025
600030.SH	12/19/2024	SDB3262867394	7,400.00	4.1208	31,446.28	30,494.22	0.0000	4.5800	50.0000	0.0000	(4.0007)	(0.4235)	0.0000	1	(4.4242)	01/06/2025
600030.SH	12/19/2024	SDB3262867394	5,800.00	4.1208	24,647.08	23,900.87	0.0000	4.5800	50.0000	0.0000	(3.1357)	(0.3320)	0.0000	1	(3.4676)	01/06/2025
600030.SH	12/19/2024	SDB3262867394	31,200.00	4.1208	132,584.31	128,570.21	0.0000	4.5800	50.0000	0.0000	(16.8677)	(1.7857)	0.0000	1	(18.6534)	01/06/2025
600030.SH	12/19/2024	SDB3262867394	2,600.00	4.1208	11,048.69	10,714.18	0.0000	4.5800	50.0000	0.0000	(1.4056)	(0.1488)	0.0000	1	(1.5544)	01/06/2025
600030.SH	12/19/2024	SDB3262867394	900.00	4.1208	3,824.55	3,708.76	0.0000	4.5800	50.0000	0.0000	(0.4866)	(0.0515)	0.0000	1	(0.5381)	01/06/2025
600030.SH	12/19/2024	SDB3262867394	26,700.00	4.1208	113,461.57	110,026.43	0.0000	4.5800	50.0000	0.0000	(14.4348)	(1.5281)	0.0000	1	(15.9630)	01/06/2025
600030.SH	12/19/2024	SDB3262867394	600.00	4.1208	2,549.70	2,472.50	0.0000	4.5800	50.0000	0.0000	(0.3244)	(0.0343)	0.0000	1	(0.3587)	01/06/2025
600030.SH	12/18/2024	SDB3262867394	7,400.00	4.1736	31,446.28	30,884.73	0.0000	4.5800	50.0000	0.0000	(4.0007)	(0.4290)	0.0000	1	(4.4296)	01/06/2025
600030.SH	12/18/2024	SDB3262867394	5,800.00	4.1736	24,647.08	24,206.95	0.0000	4.5800	50.0000	0.0000	(3.1357)	(0.3362)	0.0000	1	(3.4719)	01/06/2025
600030.SH	12/18/2024	SDB3262867394	31,200.00	4.1736	132,584.31	130,216.69	0.0000	4.5800	50.0000	0.0000	(16.8677)	(1.8086)	0.0000	1	(18.6762)	01/06/2025
600030.SH	12/18/2024	SDB3262867394	2,600.00	4.1736	11,048.69	10,851.39	0.0000	4.5800	50.0000	0.0000	(1.4056)	(0.1507)	0.0000	1	(1.5564)	01/06/2025
600030.SH	12/18/2024	SDB3262867394	900.00	4.1736	3,824.55	3,756.25	0.0000	4.5800	50.0000	0.0000	(0.4866)	(0.0522)	0.0000	1	(0.5387)	01/06/2025
600030.SH	12/18/2024	SDB3262867394	26,700.00	4.1736	113,461.57	111,435.44	0.0000	4.5800	50.0000	0.0000	(14.4348)	(1.5477)	0.0000	1	(15.9825)	01/06/2025
600030.SH	12/18/2024	SDB3262867394	600.00	4.1736	2,549.70	2,504.17	0.0000	4.5800	50.0000	0.0000	(0.3244)	(0.0348)	0.0000	1	(0.3592)	01/06/2025
600030.SH	12/17/2024	SDB3262867394	7,400.00	4.3572	31,446.28	32,243.21	0.0000	4.5800	50.0000	0.0000	(4.0007)	(0.4478)	0.0000	1	(4.4485)	01/06/2025
600030.SH	12/17/2024	SDB3262867394	5,800.00	4.3572	24,647.08	25,271.71	0.0000	4.5800	50.0000	0.0000	(3.1357)	(0.3510)	0.0000	1	(3.4867)	01/06/2025
600030.SH	12/17/2024	SDB3262867394	31,200.00	4.3572	132,584.31	135,944.36	0.0000	4.5800	50.0000	0.0000	(16.8677)	(1.8881)	0.0000	1	(18.7558)	01/06/2025
600030.SH	12/17/2024	SDB3262867394	2,600.00	4.3572	11,048.69	11,328.70	0.0000	4.5800	50.0000	0.0000	(1.4056)	(0.1573)	0.0000	1	(1.5630)	01/06/2025
600030.SH	12/17/2024	SDB3262867394	900.00	4.3572	3,824.55	3,921.47	0.0000	4.5800	50.0000	0.0000	(0.4866)	(0.0545)	0.0000	1	(0.5410)	01/06/2025
600030.SH	12/17/2024	SDB3262867394	26,700.00	4.3572	113,461.57	116,337.00	0.0000	4.5800	50.0000	0.0000	(14.4348)	(1.6158)	0.0000	1	(16.0506)	01/06/2025
600030.SH	12/17/2024	SDB3262867394	600.00	4.3572	2,549.70	2,614.31	0.0000	4.5800	50.0000	0.0000	(0.3244)	(0.0363)	0.0000	1	(0.3607)	01/06/2025
600030.SH	12/16/2024	SDB3262867394	7,400.00	4.3188	31,446.28	31,959.10	0.0000	4.5800	50.0000	0.0000	(4.0007)	(0.4439)	0.0000	1	(4.4445)	01/06/2025
600030.SH	12/16/2024	SDB3262867394	5,800.00	4.3188	24,647.08	25,049.02	0.0000	4.5800	50.0000	0.0000	(3.1357)	(0.3479)	0.0000	1	(3.4836)	01/06/2025
600030.SH	12/16/2024	SDB3262867394	31,200.00	4.3188	132,584.31	134,746.47	0.0000	4.5800	50.0000	0.0000	(16.8677)	(1.8715)	0.0000	1	(18.7391)	01/06/2025
600030.SH	12/16/2024	SDB3262867394	2,600.00	4.3188	11,048.69	11,228.87	0.0000	4.5800	50.0000	0.0000	(1.4056)	(0.1560)	0.0000	1	(1.5616)	01/06/2025
600030.SH	12/16/2024	SDB3262867394	900.00	4.3188	3,824.55	3,886.92	0.0000	4.5800	50.0000	0.0000	(0.4866)	(0.0540)	0.0000	1	(0.5406)	01/06/2025
600030.SH	12/16/2024	SDB3262867394	26,700.00	4.3188	113,461.57	115,311.88	0.0000	4.5800	50.0000	0.0000	(14.4348)	(1.6016)	0.0000	1	(16.0364)	01/06/2025
600030.SH	12/16/2024	SDB3262867394	600.00	4.3188	2,549.70	2,591.28	0.0000	4.5800	50.0000	0.0000	(0.3244)	(0.0360)	0.0000	1	(0.3604)	01/06/2025
600030.SH	12/13/2024	SDB3262867394	7,400.00	4.3458	31,446.28	32,159.03	0.0000	4.5800	50.0000	0.0000	(12.0020)	(1.3400)	0.0000	3	(13.3420)	01/06/2025
600030.SH	12/13/2024	SDB3262867394	5,800.00	4.3458	24,647.08	25,205.73	0.0000	4.5800	50.0000	0.0000	(9.4070)	(1.0502)	0.0000	3	(10.4572)	01/06/2025
600030.SH	12/13/2024	SDB3262867394	31,200.00	4.3458	132,584.31	135,589.43	0.0000	4.5800	50.0000	0.0000	(50.6030)	(5.6496)	0.0000	3	(56.2526)	01/06/2025
600030.SH	12/13/2024	SDB3262867394	2,600.00	4.3458	11,048.69	11,299.12	0.0000	4.5800	50.0000	0.0000	(4.2169)	(0.4708)	0.0000	3	(4.6877)	01/06/2025
600030.SH	12/13/2024	SDB3262867394	900.00	4.3458	3,824.55	3,911.23	0.0000	4.5800	50.0000	0.0000	(1.4597)	(0.1630)	0.0000	3	(1.6227)	01/06/2025
600030.SH	12/13/2024	SDB3262867394	26,700.00	4.3458	113,461.57	116,033.26	0.0000	4.5800	50.0000	0.0000	(43.3045)	(4.8347)	0.0000	3	(48.1392)	01/06/2025
600030.SH	12/13/2024	SDB3262867394	600.00	4.3458	2,549.70	2,607.49	0.0000	4.5800	50.0000	0.0000	(0.9731)	(0.1086)	0.0000	3	(1.0818)	01/06/2025
600030.SH	12/12/2024	SDB3262867394	7,400.00	4.2679	31,446.28	31,582.21	0.0000	4.5800	50.0000	0.0000	(4.0007)	(0.4386)	0.0000	1	(4.4393)	01/06/2025
600030.SH	12/12/2024	SDB3262867394	5,800.00	4.2679	24,647.08	24,753.62	0.0000	4.5800	50.0000	0.0000	(3.1357)	(0.3438)	0.0000	1	(3.4795)	01/06/2025
600030.SH	12/12/2024	SDB3262867394	31,200.00	4.2679	132,584.31	133,157.42	0.0000	4.5800	50.0000	0.0000	(16.8677)	(1.8494)	0.0000	1	(18.7171)	01/06/2025
600030.SH	12/12/2024	SDB3262867394	2,600.00	4.2679	11,048.69	11,096.45	0.0000	4.5800	50.0000	0.0000	(1.4056)	(0.1541)	0.0000	1	(1.5598)	01/06/2025
600030.SH	12/12/2024	SDB3262867394	900.00	4.2679	3,824.55	3,841.08	0.0000	4.5800	50.0000	0.0000	(0.4866)	(0.0533)	0.0000	1	(0.5399)	01/06/2025
600030.SH	12/12/2024	SDB3262867394	26,700.00	4.2679	113,461.57	113,952.02	0.0000	4.5800	50.0000	0.0000	(14.4348)	(1.5827)	0.0000	1	(16.0175)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CITIC SECURITIES COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
600030.SH	12/12/2024	SDB3262867394	600.00	4.2679	2,549.70	2,560.72	0.0000	4.5800	50.0000	0.0000	(0.3244)	(0.0356)	0.0000	1	(0.3599)	01/06/2025
600030.SH	12/11/2024	SDB3262867394	7,400.00	4.3011	31,446.28	31,827.95	0.0000	4.5800	50.0000	0.0000	(4.0007)	(0.4421)	0.0000	1	(4.4427)	01/06/2025
600030.SH	12/11/2024	SDB3262867394	5,800.00	4.3011	24,647.08	24,946.24	0.0000	4.5800	50.0000	0.0000	(3.1357)	(0.3465)	0.0000	1	(3.4821)	01/06/2025
600030.SH	12/11/2024	SDB3262867394	31,200.00	4.3011	132,584.31	134,193.54	0.0000	4.5800	50.0000	0.0000	(16.8677)	(1.8638)	0.0000	1	(18.7315)	01/06/2025
600030.SH	12/11/2024	SDB3262867394	2,600.00	4.3011	11,048.69	11,182.80	0.0000	4.5800	50.0000	0.0000	(1.4056)	(0.1553)	0.0000	1	(1.5610)	01/06/2025
600030.SH	12/11/2024	SDB3262867394	900.00	4.3011	3,824.55	3,870.97	0.0000	4.5800	50.0000	0.0000	(0.4866)	(0.0538)	0.0000	1	(0.5403)	01/06/2025
600030.SH	12/11/2024	SDB3262867394	26,700.00	4.3011	113,461.57	114,838.70	0.0000	4.5800	50.0000	0.0000	(14.4348)	(1.5950)	0.0000	1	(16.0298)	01/06/2025
600030.SH	12/11/2024	SDB3262867394	600.00	4.3011	2,549.70	2,580.64	0.0000	4.5800	50.0000	0.0000	(0.3244)	(0.0358)	0.0000	1	(0.3602)	01/06/2025
600030.SH	12/10/2024	SDB3262867394	7,400.00	4.2471	31,446.28	31,428.33	0.0000	4.5800	50.0000	0.0000	(4.0007)	(0.4365)	0.0000	1	(4.4372)	01/06/2025
600030.SH	12/10/2024	SDB3262867394	5,800.00	4.2471	24,647.08	24,633.02	0.0000	4.5800	50.0000	0.0000	(3.1357)	(0.3421)	0.0000	1	(3.4778)	01/06/2025
600030.SH	12/10/2024	SDB3262867394	31,200.00	4.2471	132,584.31	132,508.65	0.0000	4.5800	50.0000	0.0000	(16.8677)	(1.8404)	0.0000	1	(18.7081)	01/06/2025
600030.SH	12/10/2024	SDB3262867394	2,600.00	4.2471	11,048.69	11,042.39	0.0000	4.5800	50.0000	0.0000	(1.4056)	(0.1534)	0.0000	1	(1.5590)	01/06/2025
600030.SH	12/10/2024	SDB3262867394	900.00	4.2471	3,824.55	3,822.36	0.0000	4.5800	50.0000	0.0000	(0.4866)	(0.0531)	0.0000	1	(0.5397)	01/06/2025
600030.SH	12/10/2024	SDB3262867394	26,700.00	4.2471	113,461.57	113,396.82	0.0000	4.5800	50.0000	0.0000	(14.4348)	(1.5750)	0.0000	1	(16.0098)	01/06/2025
600030.SH	12/10/2024	SDB3262867394	600.00	4.2471	2,549.70	2,548.24	0.0000	4.5800	50.0000	0.0000	(0.3244)	(0.0354)	0.0000	1	(0.3598)	01/06/2025
600030.SH	12/09/2024	SDB3262867394	7,400.00	4.2279	31,446.28	31,286.20	0.0000	4.5800	50.0000	0.0000	(4.0007)	(0.4345)	0.0000	1	(4.4352)	01/06/2025
600030.SH	12/09/2024	SDB3262867394	5,800.00	4.2279	24,647.08	24,521.62	0.0000	4.5800	50.0000	0.0000	(3.1357)	(0.3406)	0.0000	1	(3.4762)	01/06/2025
600030.SH	12/09/2024	SDB3262867394	31,200.00	4.2279	132,584.31	131,909.39	0.0000	4.5800	50.0000	0.0000	(16.8677)	(1.8321)	0.0000	1	(18.6997)	01/06/2025
600030.SH	12/09/2024	SDB3262867394	2,600.00	4.2279	11,048.69	10,992.45	0.0000	4.5800	50.0000	0.0000	(1.4056)	(0.1527)	0.0000	1	(1.5583)	01/06/2025
600030.SH	12/09/2024	SDB3262867394	900.00	4.2279	3,824.55	3,805.08	0.0000	4.5800	50.0000	0.0000	(0.4866)	(0.0528)	0.0000	1	(0.5394)	01/06/2025
600030.SH	12/09/2024	SDB3262867394	26,700.00	4.2279	113,461.57	112,884.00	0.0000	4.5800	50.0000	0.0000	(14.4348)	(1.5678)	0.0000	1	(16.0027)	01/06/2025
600030.SH	12/09/2024	SDB3262867394	600.00	4.2279	2,549.70	2,536.72	0.0000	4.5800	50.0000	0.0000	(0.3244)	(0.0352)	0.0000	1	(0.3596)	01/06/2025
600030.SH	12/06/2024	SDB3262867394	7,400.00	4.2578	31,446.28	31,507.91	0.0000	4.5800	50.0000	0.0000	(12.0020)	(1.3128)	0.0000	3	(13.3148)	01/06/2025
600030.SH	12/06/2024	SDB3262867394	5,800.00	4.2578	24,647.08	24,695.39	0.0000	4.5800	50.0000	0.0000	(9.4070)	(1.0290)	0.0000	3	(10.4359)	01/06/2025
600030.SH	12/06/2024	SDB3262867394	31,200.00	4.2578	132,584.31	132,844.17	0.0000	4.5800	50.0000	0.0000	(50.6030)	(5.5352)	0.0000	3	(56.1382)	01/06/2025
600030.SH	12/06/2024	SDB3262867394	2,600.00	4.2578	11,048.69	11,070.35	0.0000	4.5800	50.0000	0.0000	(4.2169)	(0.4613)	0.0000	3	(4.6782)	01/06/2025
600030.SH	12/06/2024	SDB3262867394	900.00	4.2578	3,824.55	3,832.04	0.0000	4.5800	50.0000	0.0000	(1.4597)	(0.1597)	0.0000	3	(1.6194)	01/06/2025
600030.SH	12/06/2024	SDB3262867394	26,700.00	4.2578	113,461.57	113,683.95	0.0000	4.5800	50.0000	0.0000	(43.3045)	(4.7368)	0.0000	3	(48.0413)	01/06/2025
600030.SH	12/06/2024	SDB3262867394	600.00	4.2578	2,549.70	2,554.70	0.0000	4.5800	50.0000	0.0000	(0.9731)	(0.1064)	0.0000	3	(1.0796)	01/06/2025
600030.SH	12/05/2024	SDB3262867394	7,400.00	4.2915	31,446.28	31,756.87	0.0000	4.5800	50.0000	0.0000	(4.0007)	(0.4411)	0.0000	1	(4.4417)	01/06/2025
600030.SH	12/05/2024	SDB3262867394	5,800.00	4.2915	24,647.08	24,890.52	0.0000	4.5800	50.0000	0.0000	(3.1357)	(0.3457)	0.0000	1	(3.4814)	01/06/2025
600030.SH	12/05/2024	SDB3262867394	31,200.00	4.2915	132,584.31	133,893.83	0.0000	4.5800	50.0000	0.0000	(16.8677)	(1.8596)	0.0000	1	(18.7273)	01/06/2025
600030.SH	12/05/2024	SDB3262867394	2,600.00	4.2915	11,048.69	11,157.82	0.0000	4.5800	50.0000	0.0000	(1.4056)	(0.1550)	0.0000	1	(1.5606)	01/06/2025
600030.SH	12/05/2024	SDB3262867394	2,100.00	4.2915	8,923.94	9,012.08	0.0000	4.5800	50.0000	0.0000	(1.1353)	(0.1252)	0.0000	1	(1.2605)	01/06/2025
600030.SH	12/05/2024	SDB3262867394	26,700.00	4.2915	113,461.57	114,582.22	0.0000	4.5800	50.0000	0.0000	(14.4348)	(1.5914)	0.0000	1	(16.0263)	01/06/2025
600030.SH	12/05/2024	SDB3262867394	600.00	4.2915	2,549.70	2,574.88	0.0000	4.5800	50.0000	0.0000	(0.3244)	(0.0358)	0.0000	1	(0.3601)	01/06/2025
600030.SH	12/04/2024	SDB3262867394	7,400.00	4.2495	31,446.28	31,446.28	0.0000	4.5800	50.0000	0.0000	(4.0007)	(0.4368)	0.0000	1	(4.4374)	01/06/2025
600030.SH	12/04/2024	SDB3262867394	5,800.00	4.2495	24,647.08	24,647.08	0.0000	4.5800	50.0000	0.0000	(3.1357)	(0.3423)	0.0000	1	(3.4780)	01/06/2025
600030.SH	12/04/2024	SDB3262867394	31,200.00	4.2495	132,584.31	132,584.31	0.0000	4.5800	50.0000	0.0000	(16.8677)	(1.8414)	0.0000	1	(18.7091)	01/06/2025
600030.SH	12/04/2024	SDB3262867394	2,600.00	4.2495	11,048.69	11,048.69	0.0000	4.5800	50.0000	0.0000	(1.4056)	(0.1535)	0.0000	1	(1.5591)	01/06/2025
600030.SH	12/04/2024	SDB3262867394	2,100.00	4.2495	8,923.94	8,923.94	0.0000	4.5800	50.0000	0.0000	(1.1353)	(0.1239)	0.0000	1	(1.2593)	01/06/2025
600030.SH	12/04/2024	SDB3262867394	26,700.00	4.2495	113,461.57	113,461.57	0.0000	4.5800	50.0000	0.0000	(14.4348)	(1.5759)	0.0000	1	(16.0107)	01/06/2025
600030.SH	12/04/2024	SDB3262867394	600.00	4.2495	2,549.70	2,549.70	0.0000	4.5800	50.0000	0.0000	(0.3244)	(0.0354)	0.0000	1	(0.3598)	01/06/2025
TOTAL CITIC SECURITIES COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND												(1,301.9799)	(144.8642)	0.0000	(1,446.8441)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CNPC CAPITAL COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND																
000617.ZK	01/03/2025	SDB3260123268	1,300.00	0.9823	1,275.87	1,276.97	0.0000	4.3300	50.0000	0.0000	(0.4604)	(0.0532)	0.0000	3	(0.5136)	01/06/2025
000617.ZK	01/03/2025	SDB3260123268	600.00	0.9823	588.56	589.37	0.0000	4.3300	50.0000	0.0000	(0.2124)	(0.0246)	0.0000	3	(0.2369)	01/06/2025
000617.ZK	01/03/2025	SDB3260123268	600.00	0.9823	618.56	589.37	0.0000	4.3300	50.0000	0.0000	(0.2232)	(0.0246)	0.0000	3	(0.2478)	01/06/2025
000617.ZK	01/03/2025	SDB3260123268	6,700.00	0.9823	6,907.26	6,581.30	0.0000	4.3300	50.0000	0.0000	(2.4924)	(0.2742)	0.0000	3	(2.7666)	01/06/2025
000617.ZK	01/03/2025	SDB3260123268	40,800.00	0.9823	42,062.15	40,077.15	0.0000	4.3300	50.0000	0.0000	(15.1774)	(1.6699)	0.0000	3	(16.8473)	01/06/2025
000617.ZK	01/03/2025	SDB3260123268	19,900.00	0.9823	20,515.61	19,547.43	0.0000	4.3300	50.0000	0.0000	(7.4027)	(0.8145)	0.0000	3	(8.2172)	01/06/2025
000617.ZK	01/03/2025	SDB3260123268	22,300.00	0.9823	22,989.85	21,904.91	0.0000	4.3300	50.0000	0.0000	(8.2955)	(0.9127)	0.0000	3	(9.2082)	01/06/2025
000617.ZK	01/03/2025	SDB3260123268	2,000.00	0.9823	2,061.87	1,964.57	0.0000	4.3300	50.0000	0.0000	(0.7440)	(0.0819)	0.0000	3	(0.8258)	01/06/2025
000617.ZK	01/03/2025	SDB3260123268	1,500.00	0.9823	1,546.40	1,473.42	0.0000	4.3300	50.0000	0.0000	(0.5580)	(0.0614)	0.0000	3	(0.6194)	01/06/2025
000617.ZK	01/03/2025	SDB3260123268	600.00	0.9823	618.56	589.37	0.0000	4.3300	50.0000	0.0000	(0.2232)	(0.0246)	0.0000	3	(0.2478)	01/06/2025
000617.ZK	01/03/2025	SDB3260123268	15,500.00	0.9823	15,979.49	15,225.39	0.0000	4.3300	50.0000	0.0000	(5.7659)	(0.6344)	0.0000	3	(6.4003)	01/06/2025
000617.ZK	01/03/2025	SDB3260123268	8,000.00	0.9823	8,247.48	7,858.26	0.0000	4.3300	50.0000	0.0000	(2.9760)	(0.3274)	0.0000	3	(3.3034)	01/06/2025
000617.ZK	01/03/2025	SDB3260123268	100.00	0.9823	103.09	98.23	0.0000	4.3300	50.0000	0.0000	(0.0372)	(0.0041)	0.0000	3	(0.0413)	01/06/2025
000617.ZK	01/03/2025	SDB3260123268	500.00	0.9823	515.47	491.14	0.0000	4.3300	50.0000	0.0000	(0.1860)	(0.0205)	0.0000	3	(0.2065)	01/06/2025
000617.ZK	01/03/2025	SDB3260123268	100.00	0.9823	103.09	98.23	0.0000	4.3300	50.0000	0.0000	(0.0372)	(0.0041)	0.0000	3	(0.0413)	01/06/2025
000617.ZK	01/03/2025	SDB3260123268	900.00	0.9823	927.84	884.05	0.0000	4.3300	50.0000	0.0000	(0.3348)	(0.0368)	0.0000	3	(0.3716)	01/06/2025
000617.ZK	01/03/2025	SDB3260123268	100.00	0.9823	103.09	98.23	0.0000	4.3300	50.0000	0.0000	(0.0372)	(0.0041)	0.0000	3	(0.0413)	01/06/2025
000617.ZK	01/03/2025	SDB3260123268	500.00	0.9823	515.47	491.14	0.0000	4.3300	50.0000	0.0000	(0.1860)	(0.0205)	0.0000	3	(0.2065)	01/06/2025
000617.ZK	01/03/2025	SDB3260123268	3,100.00	0.9823	3,195.90	3,045.08	0.0000	4.3300	50.0000	0.0000	(1.1532)	(0.1269)	0.0000	3	(1.2801)	01/06/2025
000617.ZK	01/03/2025	SDB3260123268	7,800.00	0.9823	8,041.29	7,661.81	0.0000	4.3300	50.0000	0.0000	(2.9016)	(0.3192)	0.0000	3	(3.2208)	01/06/2025
000617.ZK	01/03/2025	SDB3260123268	100.00	0.9823	103.09	98.23	0.0000	4.3300	50.0000	0.0000	(0.0372)	(0.0041)	0.0000	3	(0.0413)	01/06/2025
000617.ZK	01/03/2025	SDB3260123268	4,200.00	0.9823	4,329.93	4,125.59	0.0000	4.3300	50.0000	0.0000	(1.5624)	(0.1719)	0.0000	3	(1.7343)	01/06/2025
000617.ZK	01/03/2025	SDB3260123268	7,000.00	0.9823	7,216.54	6,875.98	0.0000	4.3300	50.0000	0.0000	(2.6040)	(0.2865)	0.0000	3	(2.8905)	01/06/2025
000617.ZK	01/03/2025	SDB3260123268	3,300.00	0.9823	3,402.09	3,241.53	0.0000	4.3300	50.0000	0.0000	(1.2276)	(0.1351)	0.0000	3	(1.3626)	01/06/2025
000617.ZK	01/03/2025	SDB3260123268	2,500.00	0.9823	2,577.34	2,455.71	0.0000	4.3300	50.0000	0.0000	(0.9300)	(0.1023)	0.0000	3	(1.0323)	01/06/2025
000617.ZK	01/03/2025	SDB3260123268	15,600.00	0.9823	16,082.59	15,323.61	0.0000	4.3300	50.0000	0.0000	(5.8031)	(0.6385)	0.0000	3	(6.4416)	01/06/2025
000617.ZK	01/03/2025	SDB3260123268	8,800.00	0.9823	9,072.23	8,644.09	0.0000	4.3300	50.0000	0.0000	(3.2736)	(0.3602)	0.0000	3	(3.6337)	01/06/2025
000617.ZK	01/03/2025	SDB3260123268	1,000.00	0.9823	1,030.93	982.28	0.0000	4.3300	50.0000	0.0000	(0.3720)	(0.0409)	0.0000	3	(0.4129)	01/06/2025
000617.ZK	01/03/2025	SDB3260123268	600.00	0.9823	618.56	589.37	0.0000	4.3300	50.0000	0.0000	(0.2232)	(0.0246)	0.0000	3	(0.2478)	01/06/2025
000617.ZK	01/03/2025	SDB3260123268	100.00	0.9823	103.09	98.23	0.0000	4.3300	50.0000	0.0000	(0.0372)	(0.0041)	0.0000	3	(0.0413)	01/06/2025
000617.ZK	01/03/2025	SDB3260123268	27,800.00	0.9823	28,659.99	27,307.47	0.0000	4.3300	50.0000	0.0000	(10.3415)	(1.1378)	0.0000	3	(11.4793)	01/06/2025
000617.ZK	01/03/2025	SDB3260123268	1,800.00	0.9823	1,855.68	1,768.11	0.0000	4.3300	50.0000	0.0000	(0.6696)	(0.0737)	0.0000	3	(0.7433)	01/06/2025
000617.ZK	01/03/2025	SDB3260123268	4,800.00	0.9823	4,948.49	4,714.96	0.0000	4.3300	50.0000	0.0000	(1.7856)	(0.1965)	0.0000	3	(1.9820)	01/06/2025
000617.ZK	01/03/2025	SDB3260123268	6,600.00	0.9823	6,804.17	6,483.07	0.0000	4.3300	50.0000	0.0000	(2.4552)	(0.2701)	0.0000	3	(2.7253)	01/06/2025
000617.ZK	01/03/2025	SDB3260123268	1,600.00	0.9823	1,649.50	1,571.65	0.0000	4.3300	50.0000	0.0000	(0.5952)	(0.0655)	0.0000	3	(0.6607)	01/06/2025
000617.ZK	01/03/2025	SDB3260123268	5,000.00	0.9823	5,154.67	4,911.41	0.0000	4.3300	50.0000	0.0000	(1.8600)	(0.2046)	0.0000	3	(2.0646)	01/06/2025
000617.ZK	01/03/2025	SDB3260123268	18,000.00	0.9823	18,556.83	17,681.09	0.0000	4.3300	50.0000	0.0000	(6.6959)	(0.7367)	0.0000	3	(7.4326)	01/06/2025
000617.ZK	01/03/2025	SDB3260123268	100.00	0.9823	103.09	98.23	0.0000	4.3300	50.0000	0.0000	(0.0372)	(0.0041)	0.0000	3	(0.0413)	01/06/2025
000617.ZK	01/03/2025	SDB3260123268	1,000.00	0.9823	1,030.93	982.28	0.0000	4.3300	50.0000	0.0000	(0.3720)	(0.0409)	0.0000	3	(0.4129)	01/06/2025
000617.ZK	01/03/2025	SDB3260123268	8,600.00	0.9823	8,866.04	8,447.63	0.0000	4.3300	50.0000	0.0000	(3.1992)	(0.3520)	0.0000	3	(3.5511)	01/06/2025
000617.ZK	01/03/2025	SDB3260123268	100.00	0.9823	103.09	98.23	0.0000	4.3300	50.0000	0.0000	(0.0372)	(0.0041)	0.0000	3	(0.0413)	01/06/2025
000617.ZK	01/03/2025	SDB3260123268	6,100.00	0.9823	6,288.70	5,991.93	0.0000	4.3300	50.0000	0.0000	(2.2692)	(0.2497)	0.0000	3	(2.5188)	01/06/2025
000617.ZK	01/03/2025	SDB3260123268	5,500.00	0.9823	5,670.14	5,402.56	0.0000	4.3300	50.0000	0.0000	(2.0460)	(0.2251)	0.0000	3	(2.2711)	01/06/2025
000617.ZK	01/03/2025	SDB3260123268	41,400.00	0.9823	42,680.71	40,666.52	0.0000	4.3300	50.0000	0.0000	(15.4006)	(1.6944)	0.0000	3	(17.0951)	01/06/2025
000617.ZK	01/03/2025	SDB3260123268	6,700.00	0.9823	6,907.26	6,581.30	0.0000	4.3300	50.0000	0.0000	(2.4924)	(0.2742)	0.0000	3	(2.7666)	01/06/2025
000617.ZK	01/02/2025	SDB3260123268	1,300.00	0.9804	1,275.87	1,274.47	0.0000	4.3300	50.0000	0.0000	(0.1535)	(0.0177)	0.0000	1	(0.1712)	01/06/2025
000617.ZK	01/02/2025	SDB3260123268	600.00	0.9804	588.56	588.22	0.0000	4.3300	50.0000	0.0000	(0.0708)	(0.0082)	0.0000	1	(0.0790)	01/06/2025
000617.ZK	01/02/2025	SDB3260123268	600.00	0.9804	618.56	588.22	0.0000	4.3300	50.0000	0.0000	(0.0744)	(0.0082)	0.0000	1	(0.0826)	01/06/2025
000617.ZK	01/02/2025	SDB3260123268	6,700.00	0.9804	6,907.26	6,568.41	0.0000	4.3300	50.0000	0.0000	(8.8308)	(0.0912)	0.0000	1	(9.9220)	01/06/2025
000617.ZK	01/02/2025	SDB3260123268	40,800.00	0.9804	42,062.15	39,998.65	0.0000	4.3300	50.0000	0.0000	(5.0591)	(0.5555)	0.0000	1	(5.6147)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6



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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CNPC CAPITAL COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
000617.ZK	01/02/2025	SDB3260123268	19,900.00	0.9804	20,515.61	19,509.14	0.0000	4.3300	50.0000	0.0000	(2.4676)	(0.2710)	0.0000	1	(2.7385)	01/06/2025
000617.ZK	01/02/2025	SDB3260123268	22,300.00	0.9804	22,989.85	21,862.01	0.0000	4.3300	50.0000	0.0000	(2.7652)	(0.3036)	0.0000	1	(3.0688)	01/06/2025
000617.ZK	01/02/2025	SDB3260123268	2,000.00	0.9804	2,061.87	1,960.72	0.0000	4.3300	50.0000	0.0000	(0.2480)	(0.0272)	0.0000	1	(0.2752)	01/06/2025
000617.ZK	01/02/2025	SDB3260123268	1,500.00	0.9804	1,546.40	1,470.54	0.0000	4.3300	50.0000	0.0000	(0.1860)	(0.0204)	0.0000	1	(0.2064)	01/06/2025
000617.ZK	01/02/2025	SDB3260123268	600.00	0.9804	618.56	588.22	0.0000	4.3300	50.0000	0.0000	(0.0744)	(0.0082)	0.0000	1	(0.0826)	01/06/2025
000617.ZK	01/02/2025	SDB3260123268	15,500.00	0.9804	15,979.49	15,195.56	0.0000	4.3300	50.0000	0.0000	(1.9220)	(0.2110)	0.0000	1	(2.1330)	01/06/2025
000617.ZK	01/02/2025	SDB3260123268	8,000.00	0.9804	8,247.48	7,842.87	0.0000	4.3300	50.0000	0.0000	(0.9920)	(0.1089)	0.0000	1	(1.1009)	01/06/2025
000617.ZK	01/02/2025	SDB3260123268	100.00	0.9804	103.09	98.04	0.0000	4.3300	50.0000	0.0000	(0.0124)	(0.0014)	0.0000	1	(0.0138)	01/06/2025
000617.ZK	01/02/2025	SDB3260123268	500.00	0.9804	515.47	490.18	0.0000	4.3300	50.0000	0.0000	(0.0620)	(0.0068)	0.0000	1	(0.0688)	01/06/2025
000617.ZK	01/02/2025	SDB3260123268	100.00	0.9804	103.09	98.04	0.0000	4.3300	50.0000	0.0000	(0.0124)	(0.0014)	0.0000	1	(0.0138)	01/06/2025
000617.ZK	01/02/2025	SDB3260123268	900.00	0.9804	927.84	882.32	0.0000	4.3300	50.0000	0.0000	(0.1116)	(0.0123)	0.0000	1	(0.1239)	01/06/2025
000617.ZK	01/02/2025	SDB3260123268	100.00	0.9804	103.09	98.04	0.0000	4.3300	50.0000	0.0000	(0.0124)	(0.0014)	0.0000	1	(0.0138)	01/06/2025
000617.ZK	01/02/2025	SDB3260123268	500.00	0.9804	515.47	490.18	0.0000	4.3300	50.0000	0.0000	(0.0620)	(0.0068)	0.0000	1	(0.0688)	01/06/2025
000617.ZK	01/02/2025	SDB3260123268	3,100.00	0.9804	3,195.90	3,039.11	0.0000	4.3300	50.0000	0.0000	(0.3844)	(0.0422)	0.0000	1	(0.4266)	01/06/2025
000617.ZK	01/02/2025	SDB3260123268	7,800.00	0.9804	8,041.29	7,646.80	0.0000	4.3300	50.0000	0.0000	(0.9672)	(0.1062)	0.0000	1	(1.0734)	01/06/2025
000617.ZK	01/02/2025	SDB3260123268	100.00	0.9804	103.09	98.04	0.0000	4.3300	50.0000	0.0000	(0.0124)	(0.0014)	0.0000	1	(0.0138)	01/06/2025
000617.ZK	01/02/2025	SDB3260123268	4,200.00	0.9804	4,329.93	4,117.51	0.0000	4.3300	50.0000	0.0000	(0.5208)	(0.0572)	0.0000	1	(0.5780)	01/06/2025
000617.ZK	01/02/2025	SDB3260123268	7,000.00	0.9804	7,216.54	6,862.51	0.0000	4.3300	50.0000	0.0000	(0.8680)	(0.0953)	0.0000	1	(0.9633)	01/06/2025
000617.ZK	01/02/2025	SDB3260123268	3,300.00	0.9804	3,402.09	3,235.18	0.0000	4.3300	50.0000	0.0000	(0.4092)	(0.0449)	0.0000	1	(0.4541)	01/06/2025
000617.ZK	01/02/2025	SDB3260123268	2,500.00	0.9804	2,577.34	2,450.90	0.0000	4.3300	50.0000	0.0000	(0.3100)	(0.0340)	0.0000	1	(0.3440)	01/06/2025
000617.ZK	01/02/2025	SDB3260123268	15,600.00	0.9804	16,082.59	15,293.60	0.0000	4.3300	50.0000	0.0000	(1.9344)	(0.2124)	0.0000	1	(2.1468)	01/06/2025
000617.ZK	01/02/2025	SDB3260123268	8,800.00	0.9804	9,072.23	8,627.16	0.0000	4.3300	50.0000	0.0000	(1.0912)	(0.1198)	0.0000	1	(1.2110)	01/06/2025
000617.ZK	01/02/2025	SDB3260123268	1,000.00	0.9804	1,030.93	980.36	0.0000	4.3300	50.0000	0.0000	(0.1240)	(0.0136)	0.0000	1	(0.1376)	01/06/2025
000617.ZK	01/02/2025	SDB3260123268	600.00	0.9804	618.56	588.22	0.0000	4.3300	50.0000	0.0000	(0.0744)	(0.0082)	0.0000	1	(0.0826)	01/06/2025
000617.ZK	01/02/2025	SDB3260123268	100.00	0.9804	103.09	98.04	0.0000	4.3300	50.0000	0.0000	(0.0124)	(0.0014)	0.0000	1	(0.0138)	01/06/2025
000617.ZK	01/02/2025	SDB3260123268	27,800.00	0.9804	28,659.99	27,253.98	0.0000	4.3300	50.0000	0.0000	(3.4472)	(0.3785)	0.0000	1	(3.8257)	01/06/2025
000617.ZK	01/02/2025	SDB3260123268	1,800.00	0.9804	1,855.68	1,764.65	0.0000	4.3300	50.0000	0.0000	(0.2232)	(0.0245)	0.0000	1	(0.2477)	01/06/2025
000617.ZK	01/02/2025	SDB3260123268	4,800.00	0.9804	4,948.49	4,705.72	0.0000	4.3300	50.0000	0.0000	(0.5952)	(0.0654)	0.0000	1	(0.6606)	01/06/2025
000617.ZK	01/02/2025	SDB3260123268	6,800.00	0.9804	6,804.17	6,470.37	0.0000	4.3300	50.0000	0.0000	(0.8184)	(0.0899)	0.0000	1	(0.9083)	01/06/2025
000617.ZK	01/02/2025	SDB3260123268	1,600.00	0.9804	1,649.50	1,568.57	0.0000	4.3300	50.0000	0.0000	(0.1984)	(0.0218)	0.0000	1	(0.2202)	01/06/2025
000617.ZK	01/02/2025	SDB3260123268	5,000.00	0.9804	5,154.67	4,901.80	0.0000	4.3300	50.0000	0.0000	(0.6800)	(0.0681)	0.0000	1	(0.6881)	01/06/2025
000617.ZK	01/02/2025	SDB3260123268	18,000.00	0.9804	18,556.83	17,646.46	0.0000	4.3300	50.0000	0.0000	(2.2320)	(0.2451)	0.0000	1	(2.4771)	01/06/2025
000617.ZK	01/02/2025	SDB3260123268	100.00	0.9804	103.09	98.04	0.0000	4.3300	50.0000	0.0000	(0.0124)	(0.0014)	0.0000	1	(0.0138)	01/06/2025
000617.ZK	01/02/2025	SDB3260123268	1,000.00	0.9804	1,030.93	980.36	0.0000	4.3300	50.0000	0.0000	(0.1240)	(0.0136)	0.0000	1	(0.1376)	01/06/2025
000617.ZK	01/02/2025	SDB3260123268	8,600.00	0.9804	8,866.04	8,431.09	0.0000	4.3300	50.0000	0.0000	(1.0664)	(0.1171)	0.0000	1	(1.1835)	01/06/2025
000617.ZK	01/02/2025	SDB3260123268	100.00	0.9804	103.09	98.04	0.0000	4.3300	50.0000	0.0000	(0.0124)	(0.0014)	0.0000	1	(0.0138)	01/06/2025
000617.ZK	01/02/2025	SDB3260123268	6,100.00	0.9804	6,288.70	5,980.19	0.0000	4.3300	50.0000	0.0000	(0.7564)	(0.0831)	0.0000	1	(0.8394)	01/06/2025
000617.ZK	01/02/2025	SDB3260123268	5,500.00	0.9804	5,670.14	5,391.97	0.0000	4.3300	50.0000	0.0000	(0.6820)	(0.0749)	0.0000	1	(0.7569)	01/06/2025
000617.ZK	01/02/2025	SDB3260123268	41,400.00	0.9804	42,680.71	40,586.86	0.0000	4.3300	50.0000	0.0000	(5.1335)	(0.5637)	0.0000	1	(5.6972)	01/06/2025
000617.ZK	01/02/2025	SDB3260123268	6,700.00	0.9804	6,907.26	6,568.41	0.0000	4.3300	50.0000	0.0000	(0.8308)	(0.0912)	0.0000	1	(0.9220)	01/06/2025
000617.ZK	12/31/2024	SDB3260123268	600.00	0.9830	618.56	589.81	0.0000	4.3300	50.0000	0.0000	(0.1488)	(0.0164)	0.0000	2	(0.1652)	01/06/2025
000617.ZK	12/31/2024	SDB3260123268	6,700.00	0.9830	6,907.26	6,586.21	0.0000	4.3300	50.0000	0.0000	(1.6616)	(0.1830)	0.0000	2	(1.8445)	01/06/2025
000617.ZK	12/31/2024	SDB3260123268	40,800.00	0.9830	42,062.15	40,107.05	0.0000	4.3300	50.0000	0.0000	(10.1183)	(1.1141)	0.0000	2	(11.2324)	01/06/2025
000617.ZK	12/31/2024	SDB3260123268	19,900.00	0.9830	20,515.61	19,562.02	0.0000	4.3300	50.0000	0.0000	(4.9351)	(0.5434)	0.0000	2	(5.4785)	01/06/2025
000617.ZK	12/31/2024	SDB3260123268	22,300.00	0.9830	22,989.85	21,921.26	0.0000	4.3300	50.0000	0.0000	(5.5303)	(0.6089)	0.0000	2	(6.1393)	01/06/2025
000617.ZK	12/31/2024	SDB3260123268	2,000.00	0.9830	2,061.87	1,966.03	0.0000	4.3300	50.0000	0.0000	(0.4960)	(0.0546)	0.0000	2	(0.5506)	01/06/2025
000617.ZK	12/31/2024	SDB3260123268	1,500.00	0.9830	1,546.40	1,474.52	0.0000	4.3300	50.0000	0.0000	(0.3720)	(0.0410)	0.0000	2	(0.4130)	01/06/2025
000617.ZK	12/31/2024	SDB3260123268	600.00	0.9830	618.56	589.81	0.0000	4.3300	50.0000	0.0000	(0.1488)	(0.0164)	0.0000	2	(0.1652)	01/06/2025
000617.ZK	12/31/2024	SDB3260123268	15,500.00	0.9830	15,979.49	15,236.75	0.0000	4.3300	50.0000	0.0000	(3.8440)	(0.4232)	0.0000	2	(4.2672)	01/06/2025
000617.ZK	12/31/2024	SDB3260123268	8,000.00	0.9830	8,247.48	7,864.13	0.0000	4.3300	50.0000	0.0000	(1.9840)	(0.2184)	0.0000	2	(2.2024)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CNPC CAPITAL COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
000617.ZK	12/31/2024	SDB3260123268	100.00	0.9830	103.09	98.30	0.0000	4.3300	50.0000	0.0000	(0.0248)	(0.0027)	0.0000	2	(0.0275)	01/06/2025
000617.ZK	12/31/2024	SDB3260123268	500.00	0.9830	515.47	491.51	0.0000	4.3300	50.0000	0.0000	(0.1240)	(0.0137)	0.0000	2	(0.1377)	01/06/2025
000617.ZK	12/31/2024	SDB3260123268	100.00	0.9830	103.09	98.30	0.0000	4.3300	50.0000	0.0000	(0.0248)	(0.0027)	0.0000	2	(0.0275)	01/06/2025
000617.ZK	12/31/2024	SDB3260123268	900.00	0.9830	927.84	884.71	0.0000	4.3300	50.0000	0.0000	(0.2232)	(0.0246)	0.0000	2	(0.2478)	01/06/2025
000617.ZK	12/31/2024	SDB3260123268	100.00	0.9830	103.09	98.30	0.0000	4.3300	50.0000	0.0000	(0.0248)	(0.0027)	0.0000	2	(0.0275)	01/06/2025
000617.ZK	12/31/2024	SDB3260123268	500.00	0.9830	515.47	491.51	0.0000	4.3300	50.0000	0.0000	(0.1240)	(0.0137)	0.0000	2	(0.1377)	01/06/2025
000617.ZK	12/31/2024	SDB3260123268	3,100.00	0.9830	3,195.90	3,047.35	0.0000	4.3300	50.0000	0.0000	(0.7688)	(0.0846)	0.0000	2	(0.8534)	01/06/2025
000617.ZK	12/31/2024	SDB3260123268	7,800.00	0.9830	8,041.29	7,667.52	0.0000	4.3300	50.0000	0.0000	(1.9344)	(0.2130)	0.0000	2	(2.1474)	01/06/2025
000617.ZK	12/31/2024	SDB3260123268	100.00	0.9830	103.09	98.30	0.0000	4.3300	50.0000	0.0000	(0.0248)	(0.0027)	0.0000	2	(0.0275)	01/06/2025
000617.ZK	12/31/2024	SDB3260123268	4,200.00	0.9830	4,329.93	4,128.67	0.0000	4.3300	50.0000	0.0000	(1.0416)	(0.1147)	0.0000	2	(1.1563)	01/06/2025
000617.ZK	12/31/2024	SDB3260123268	7,000.00	0.9830	7,216.54	6,881.11	0.0000	4.3300	50.0000	0.0000	(1.7360)	(0.1911)	0.0000	2	(1.9271)	01/06/2025
000617.ZK	12/31/2024	SDB3260123268	3,300.00	0.9830	3,402.09	3,243.95	0.0000	4.3300	50.0000	0.0000	(0.8184)	(0.0901)	0.0000	2	(0.9085)	01/06/2025
000617.ZK	12/31/2024	SDB3260123268	2,500.00	0.9830	2,577.34	2,457.54	0.0000	4.3300	50.0000	0.0000	(0.6200)	(0.0683)	0.0000	2	(0.6883)	01/06/2025
000617.ZK	12/31/2024	SDB3260123268	15,600.00	0.9830	16,082.59	15,335.05	0.0000	4.3300	50.0000	0.0000	(3.8688)	(0.4260)	0.0000	2	(4.2947)	01/06/2025
000617.ZK	12/31/2024	SDB3260123268	8,800.00	0.9830	9,072.23	8,650.54	0.0000	4.3300	50.0000	0.0000	(2.1824)	(0.2403)	0.0000	2	(2.4227)	01/06/2025
000617.ZK	12/31/2024	SDB3260123268	1,000.00	0.9830	1,030.93	983.02	0.0000	4.3300	50.0000	0.0000	(0.2840)	(0.0273)	0.0000	2	(0.2753)	01/06/2025
000617.ZK	12/31/2024	SDB3260123268	600.00	0.9830	618.56	589.81	0.0000	4.3300	50.0000	0.0000	(0.1488)	(0.0164)	0.0000	2	(0.1652)	01/06/2025
000617.ZK	12/31/2024	SDB3260123268	100.00	0.9830	103.09	98.30	0.0000	4.3300	50.0000	0.0000	(0.0248)	(0.0027)	0.0000	2	(0.0275)	01/06/2025
000617.ZK	12/31/2024	SDB3260123268	27,800.00	0.9830	28,659.99	27,327.84	0.0000	4.3300	50.0000	0.0000	(6.8943)	(0.7591)	0.0000	2	(7.6534)	01/06/2025
000617.ZK	12/31/2024	SDB3260123268	1,800.00	0.9830	1,855.68	1,769.43	0.0000	4.3300	50.0000	0.0000	(0.4464)	(0.0492)	0.0000	2	(0.4955)	01/06/2025
000617.ZK	12/31/2024	SDB3260123268	4,800.00	0.9830	4,948.49	4,718.48	0.0000	4.3300	50.0000	0.0000	(1.1904)	(0.1311)	0.0000	2	(1.3215)	01/06/2025
000617.ZK	12/31/2024	SDB3260123268	6,600.00	0.9830	6,804.17	6,487.91	0.0000	4.3300	50.0000	0.0000	(1.6368)	(0.1802)	0.0000	2	(1.8170)	01/06/2025
000617.ZK	12/31/2024	SDB3260123268	1,600.00	0.9830	1,649.50	1,572.83	0.0000	4.3300	50.0000	0.0000	(0.3968)	(0.0437)	0.0000	2	(0.4405)	01/06/2025
000617.ZK	12/31/2024	SDB3260123268	5,000.00	0.9830	5,154.67	4,915.08	0.0000	4.3300	50.0000	0.0000	(1.2400)	(0.1365)	0.0000	2	(1.3765)	01/06/2025
000617.ZK	12/31/2024	SDB3260123268	18,000.00	0.9830	18,556.83	17,694.29	0.0000	4.3300	50.0000	0.0000	(4.4639)	(0.4915)	0.0000	2	(4.9555)	01/06/2025
000617.ZK	12/31/2024	SDB3260123268	100.00	0.9830	103.09	98.30	0.0000	4.3300	50.0000	0.0000	(0.0248)	(0.0027)	0.0000	2	(0.0275)	01/06/2025
000617.ZK	12/31/2024	SDB3260123268	1,000.00	0.9830	1,030.93	983.02	0.0000	4.3300	50.0000	0.0000	(0.2480)	(0.0273)	0.0000	2	(0.2753)	01/06/2025
000617.ZK	12/31/2024	SDB3260123268	8,600.00	0.9830	8,866.04	8,453.94	0.0000	4.3300	50.0000	0.0000	(2.1328)	(0.2348)	0.0000	2	(2.3676)	01/06/2025
000617.ZK	12/31/2024	SDB3260123268	100.00	0.9830	103.09	98.30	0.0000	4.3300	50.0000	0.0000	(0.0248)	(0.0027)	0.0000	2	(0.0275)	01/06/2025
000617.ZK	12/31/2024	SDB3260123268	6,100.00	0.9830	6,288.70	5,996.40	0.0000	4.3300	50.0000	0.0000	(1.5128)	(0.1666)	0.0000	2	(1.6793)	01/06/2025
000617.ZK	12/31/2024	SDB3260123268	5,500.00	0.9830	5,670.14	5,406.59	0.0000	4.3300	50.0000	0.0000	(1.3640)	(0.1502)	0.0000	2	(1.5142)	01/06/2025
000617.ZK	12/31/2024	SDB3260123268	41,400.00	0.9830	42,680.71	40,696.86	0.0000	4.3300	50.0000	0.0000	(10.2671)	(1.1305)	0.0000	2	(11.3976)	01/06/2025
000617.ZK	12/31/2024	SDB3260123268	6,700.00	0.9830	6,907.26	6,586.21	0.0000	4.3300	50.0000	0.0000	(1.6616)	(0.1830)	0.0000	2	(1.8445)	01/06/2025
000617.ZK	12/30/2024	SDB3260123268	600.00	0.9692	618.56	581.49	0.0000	4.3300	50.0000	0.0000	(0.0744)	(0.0081)	0.0000	1	(0.0825)	01/06/2025
000617.ZK	12/30/2024	SDB3260123268	6,700.00	0.9692	6,907.26	6,493.33	0.0000	4.3300	50.0000	0.0000	(0.8308)	(0.0902)	0.0000	1	(0.9210)	01/06/2025
000617.ZK	12/30/2024	SDB3260123268	40,800.00	0.9692	42,062.15	39,541.44	0.0000	4.3300	50.0000	0.0000	(5.0591)	(0.5492)	0.0000	1	(5.6083)	01/06/2025
000617.ZK	12/30/2024	SDB3260123268	19,900.00	0.9692	20,515.61	19,286.14	0.0000	4.3300	50.0000	0.0000	(2.4676)	(0.2679)	0.0000	1	(2.7354)	01/06/2025
000617.ZK	12/30/2024	SDB3260123268	22,300.00	0.9692	22,989.85	21,612.11	0.0000	4.3300	50.0000	0.0000	(2.7652)	(0.3002)	0.0000	1	(3.0653)	01/06/2025
000617.ZK	12/30/2024	SDB3260123268	2,000.00	0.9692	2,061.87	1,938.31	0.0000	4.3300	50.0000	0.0000	(0.2480)	(0.0269)	0.0000	1	(0.2749)	01/06/2025
000617.ZK	12/30/2024	SDB3260123268	1,500.00	0.9692	1,546.40	1,453.73	0.0000	4.3300	50.0000	0.0000	(0.1860)	(0.0202)	0.0000	1	(0.2062)	01/06/2025
000617.ZK	12/30/2024	SDB3260123268	600.00	0.9692	618.56	581.49	0.0000	4.3300	50.0000	0.0000	(0.0744)	(0.0081)	0.0000	1	(0.0825)	01/06/2025
000617.ZK	12/30/2024	SDB3260123268	15,500.00	0.9692	15,979.49	15,021.87	0.0000	4.3300	50.0000	0.0000	(1.9220)	(0.2086)	0.0000	1	(2.1306)	01/06/2025
000617.ZK	12/30/2024	SDB3260123268	8,000.00	0.9692	8,247.48	7,753.22	0.0000	4.3300	50.0000	0.0000	(0.9920)	(0.1077)	0.0000	1	(1.0997)	01/06/2025
000617.ZK	12/30/2024	SDB3260123268	100.00	0.9692	103.09	96.92	0.0000	4.3300	50.0000	0.0000	(0.0124)	(0.0013)	0.0000	1	(0.0137)	01/06/2025
000617.ZK	12/30/2024	SDB3260123268	500.00	0.9692	515.47	484.58	0.0000	4.3300	50.0000	0.0000	(0.0620)	(0.0067)	0.0000	1	(0.0687)	01/06/2025
000617.ZK	12/30/2024	SDB3260123268	100.00	0.9692	103.09	96.92	0.0000	4.3300	50.0000	0.0000	(0.0124)	(0.0013)	0.0000	1	(0.0137)	01/06/2025
000617.ZK	12/30/2024	SDB3260123268	500.00	0.9692	515.47	484.58	0.0000	4.3300	50.0000	0.0000	(0.0620)	(0.0067)	0.0000	1	(0.0687)	01/06/2025
000617.ZK	12/30/2024	SDB3260123268	3,100.00	0.9692	3,195.90	3,004.37	0.0000	4.3300	50.0000	0.0000	(0.3844)	(0.0417)	0.0000	1	(0.4261)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CNPC CAPITAL COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
000617.ZK	12/30/2024	SDB3260123268	7,800.00	0.9692	8,041.29	7,559.39	0.0000	4.3300	50.0000	0.0000	(0.9672)	(0.1050)	0.0000	1	(1.0722)	01/06/2025
000617.ZK	12/30/2024	SDB3260123268	100.00	0.9692	103.09	96.92	0.0000	4.3300	50.0000	0.0000	(0.0124)	(0.0013)	0.0000	1	(0.0137)	01/06/2025
000617.ZK	12/30/2024	SDB3260123268	4,200.00	0.9692	4,329.93	4,070.44	0.0000	4.3300	50.0000	0.0000	(0.5208)	(0.0565)	0.0000	1	(0.5773)	01/06/2025
000617.ZK	12/30/2024	SDB3260123268	7,000.00	0.9692	7,216.54	6,784.07	0.0000	4.3300	50.0000	0.0000	(0.8680)	(0.0942)	0.0000	1	(0.9622)	01/06/2025
000617.ZK	12/30/2024	SDB3260123268	3,300.00	0.9692	3,402.09	3,198.20	0.0000	4.3300	50.0000	0.0000	(0.4092)	(0.0444)	0.0000	1	(0.4536)	01/06/2025
000617.ZK	12/30/2024	SDB3260123268	2,500.00	0.9692	2,577.34	2,422.88	0.0000	4.3300	50.0000	0.0000	(0.3100)	(0.0337)	0.0000	1	(0.3436)	01/06/2025
000617.ZK	12/30/2024	SDB3260123268	15,600.00	0.9692	16,082.59	15,118.79	0.0000	4.3300	50.0000	0.0000	(1.9344)	(0.2100)	0.0000	1	(2.1444)	01/06/2025
000617.ZK	12/30/2024	SDB3260123268	8,800.00	0.9692	9,072.23	8,528.55	0.0000	4.3300	50.0000	0.0000	(1.0912)	(0.1185)	0.0000	1	(1.2096)	01/06/2025
000617.ZK	12/30/2024	SDB3260123268	1,000.00	0.9692	1,030.93	969.15	0.0000	4.3300	50.0000	0.0000	(0.1240)	(0.0135)	0.0000	1	(0.1375)	01/06/2025
000617.ZK	12/30/2024	SDB3260123268	600.00	0.9692	618.56	581.49	0.0000	4.3300	50.0000	0.0000	(0.0744)	(0.0081)	0.0000	1	(0.0825)	01/06/2025
000617.ZK	12/30/2024	SDB3260123268	100.00	0.9692	103.09	96.92	0.0000	4.3300	50.0000	0.0000	(0.0124)	(0.0013)	0.0000	1	(0.0137)	01/06/2025
000617.ZK	12/30/2024	SDB3260123268	27,800.00	0.9692	28,659.99	26,942.45	0.0000	4.3300	50.0000	0.0000	(3.4472)	(0.3742)	0.0000	1	(3.8214)	01/06/2025
000617.ZK	12/30/2024	SDB3260123268	1,800.00	0.9692	1,855.68	1,744.48	0.0000	4.3300	50.0000	0.0000	(0.2232)	(0.0242)	0.0000	1	(0.2474)	01/06/2025
000617.ZK	12/30/2024	SDB3260123268	4,800.00	0.9692	4,948.49	4,651.93	0.0000	4.3300	50.0000	0.0000	(0.5952)	(0.0646)	0.0000	1	(0.6598)	01/06/2025
000617.ZK	12/30/2024	SDB3260123268	6,600.00	0.9692	6,804.17	6,396.41	0.0000	4.3300	50.0000	0.0000	(0.8184)	(0.0888)	0.0000	1	(0.9072)	01/06/2025
000617.ZK	12/30/2024	SDB3260123268	1,600.00	0.9692	1,649.50	1,550.64	0.0000	4.3300	50.0000	0.0000	(0.1984)	(0.0215)	0.0000	1	(0.2199)	01/06/2025
000617.ZK	12/30/2024	SDB3260123268	5,000.00	0.9692	5,154.67	4,845.77	0.0000	4.3300	50.0000	0.0000	(0.6200)	(0.0673)	0.0000	1	(0.6873)	01/06/2025
000617.ZK	12/30/2024	SDB3260123268	18,000.00	0.9692	18,556.83	17,444.75	0.0000	4.3300	50.0000	0.0000	(2.2320)	(0.2423)	0.0000	1	(2.4743)	01/06/2025
000617.ZK	12/30/2024	SDB3260123268	100.00	0.9692	103.09	96.92	0.0000	4.3300	50.0000	0.0000	(0.0124)	(0.0013)	0.0000	1	(0.0137)	01/06/2025
000617.ZK	12/30/2024	SDB3260123268	1,000.00	0.9692	1,030.93	969.15	0.0000	4.3300	50.0000	0.0000	(0.1240)	(0.0135)	0.0000	1	(0.1375)	01/06/2025
000617.ZK	12/30/2024	SDB3260123268	8,600.00	0.9692	8,866.04	8,334.72	0.0000	4.3300	50.0000	0.0000	(1.0664)	(0.1158)	0.0000	1	(1.1821)	01/06/2025
000617.ZK	12/30/2024	SDB3260123268	100.00	0.9692	103.09	96.92	0.0000	4.3300	50.0000	0.0000	(0.0124)	(0.0013)	0.0000	1	(0.0137)	01/06/2025
000617.ZK	12/30/2024	SDB3260123268	6,100.00	0.9692	6,288.70	5,911.83	0.0000	4.3300	50.0000	0.0000	(0.7564)	(0.0821)	0.0000	1	(0.8385)	01/06/2025
000617.ZK	12/30/2024	SDB3260123268	5,500.00	0.9692	5,670.14	5,330.34	0.0000	4.3300	50.0000	0.0000	(0.6820)	(0.0740)	0.0000	1	(0.7560)	01/06/2025
000617.ZK	12/30/2024	SDB3260123268	41,400.00	0.9692	42,680.71	40,122.93	0.0000	4.3300	50.0000	0.0000	(5.1335)	(0.5573)	0.0000	1	(5.6908)	01/06/2025
000617.ZK	12/30/2024	SDB3260123268	6,700.00	0.9692	6,907.26	6,493.33	0.0000	4.3300	50.0000	0.0000	(0.8308)	(0.0902)	0.0000	1	(0.9210)	01/06/2025
000617.ZK	12/27/2024	SDB3260123268	600.00	0.9811	618.56	588.67	0.0000	4.3300	50.0000	0.0000	(0.2232)	(0.0245)	0.0000	3	(0.2477)	01/06/2025
000617.ZK	12/27/2024	SDB3260123268	6,700.00	0.9811	6,907.26	6,573.48	0.0000	4.3300	50.0000	0.0000	(2.4924)	(0.2739)	0.0000	3	(2.7663)	01/06/2025
000617.ZK	12/27/2024	SDB3260123268	40,800.00	0.9811	42,062.15	40,029.57	0.0000	4.3300	50.0000	0.0000	(15.1774)	(1.6679)	0.0000	3	(16.8453)	01/06/2025
000617.ZK	12/27/2024	SDB3260123268	19,900.00	0.9811	20,515.61	19,524.23	0.0000	4.3300	50.0000	0.0000	(7.4027)	(0.8135)	0.0000	3	(8.2162)	01/06/2025
000617.ZK	12/27/2024	SDB3260123268	22,300.00	0.9811	22,989.85	21,878.91	0.0000	4.3300	50.0000	0.0000	(8.2955)	(0.9116)	0.0000	3	(9.2071)	01/06/2025
000617.ZK	12/27/2024	SDB3260123268	2,000.00	0.9811	2,061.87	1,962.23	0.0000	4.3300	50.0000	0.0000	(0.7440)	(0.0818)	0.0000	3	(0.8258)	01/06/2025
000617.ZK	12/27/2024	SDB3260123268	1,500.00	0.9811	1,546.40	1,471.68	0.0000	4.3300	50.0000	0.0000	(0.5580)	(0.0613)	0.0000	3	(0.6193)	01/06/2025
000617.ZK	12/27/2024	SDB3260123268	600.00	0.9811	618.56	588.67	0.0000	4.3300	50.0000	0.0000	(0.2232)	(0.0245)	0.0000	3	(0.2477)	01/06/2025
000617.ZK	12/27/2024	SDB3260123268	15,500.00	0.9811	15,979.49	15,207.31	0.0000	4.3300	50.0000	0.0000	(5.7659)	(0.6336)	0.0000	3	(6.3996)	01/06/2025
000617.ZK	12/27/2024	SDB3260123268	8,000.00	0.9811	8,247.48	7,848.94	0.0000	4.3300	50.0000	0.0000	(2.9760)	(0.3270)	0.0000	3	(3.3030)	01/06/2025
000617.ZK	12/27/2024	SDB3260123268	100.00	0.9811	103.09	98.11	0.0000	4.3300	50.0000	0.0000	(0.0372)	(0.0041)	0.0000	3	(0.0413)	01/06/2025
000617.ZK	12/27/2024	SDB3260123268	500.00	0.9811	515.47	490.56	0.0000	4.3300	50.0000	0.0000	(0.1860)	(0.0204)	0.0000	3	(0.2064)	01/06/2025
000617.ZK	12/27/2024	SDB3260123268	100.00	0.9811	103.09	98.11	0.0000	4.3300	50.0000	0.0000	(0.0372)	(0.0041)	0.0000	3	(0.0413)	01/06/2025
000617.ZK	12/27/2024	SDB3260123268	900.00	0.9811	927.84	883.01	0.0000	4.3300	50.0000	0.0000	(0.3348)	(0.0368)	0.0000	3	(0.3716)	01/06/2025
000617.ZK	12/27/2024	SDB3260123268	100.00	0.9811	103.09	98.11	0.0000	4.3300	50.0000	0.0000	(0.0372)	(0.0041)	0.0000	3	(0.0413)	01/06/2025
000617.ZK	12/27/2024	SDB3260123268	500.00	0.9811	515.47	490.56	0.0000	4.3300	50.0000	0.0000	(0.1860)	(0.0204)	0.0000	3	(0.2064)	01/06/2025
000617.ZK	12/27/2024	SDB3260123268	3,100.00	0.9811	3,195.90	3,041.46	0.0000	4.3300	50.0000	0.0000	(1.1532)	(0.1267)	0.0000	3	(1.2799)	01/06/2025
000617.ZK	12/27/2024	SDB3260123268	7,800.00	0.9811	8,041.29	7,652.71	0.0000	4.3300	50.0000	0.0000	(2.9016)	(0.3189)	0.0000	3	(3.2204)	01/06/2025
000617.ZK	12/27/2024	SDB3260123268	100.00	0.9811	103.09	98.11	0.0000	4.3300	50.0000	0.0000	(0.0372)	(0.0041)	0.0000	3	(0.0413)	01/06/2025
000617.ZK	12/27/2024	SDB3260123268	4,200.00	0.9811	4,329.93	4,120.69	0.0000	4.3300	50.0000	0.0000	(1.5624)	(0.1717)	0.0000	3	(1.7341)	01/06/2025
000617.ZK	12/27/2024	SDB3260123268	7,000.00	0.9811	7,216.54	6,867.82	0.0000	4.3300	50.0000	0.0000	(2.6040)	(0.2862)	0.0000	3	(2.8901)	01/06/2025
000617.ZK	12/27/2024	SDB3260123268	3,300.00	0.9811	3,402.09	3,237.69	0.0000	4.3300	50.0000	0.0000	(1.2276)	(0.1349)	0.0000	3	(1.3625)	01/06/2025
000617.ZK	12/27/2024	SDB3260123268	2,500.00	0.9811	2,577.34	2,452.79	0.0000	4.3300	50.0000	0.0000	(0.9300)	(0.1022)	0.0000	3	(1.0322)	01/06/2025
000617.ZK	12/27/2024	SDB3260123268	15,600.00	0.9811	16,082.59	15,305.43	0.0000	4.3300	50.0000	0.0000	(5.8031)	(0.6377)	0.0000	3	(6.4409)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CNPC CAPITAL COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
000617.ZK	12/27/2024	SDB3260123268	8,800.00	0.9811	9,072.23	8,633.83	0.0000	4.3300	50.0000	0.0000	(3.2736)	(0.3597)	0.0000	3	(3.6333)	01/06/2025
000617.ZK	12/27/2024	SDB3260123268	1,000.00	0.9811	1,030.93	981.12	0.0000	4.3300	50.0000	0.0000	(0.3720)	(0.0409)	0.0000	3	(0.4129)	01/06/2025
000617.ZK	12/27/2024	SDB3260123268	600.00	0.9811	618.56	588.67	0.0000	4.3300	50.0000	0.0000	(0.2232)	(0.0245)	0.0000	3	(0.2477)	01/06/2025
000617.ZK	12/27/2024	SDB3260123268	100.00	0.9811	103.09	98.11	0.0000	4.3300	50.0000	0.0000	(0.0372)	(0.0041)	0.0000	3	(0.0413)	01/06/2025
000617.ZK	12/27/2024	SDB3260123268	27,800.00	0.9811	28,659.99	27,275.05	0.0000	4.3300	50.0000	0.0000	(10.3415)	(1.1365)	0.0000	3	(11.4779)	01/06/2025
000617.ZK	12/27/2024	SDB3260123268	1,800.00	0.9811	1,855.68	1,766.01	0.0000	4.3300	50.0000	0.0000	(0.6696)	(0.0736)	0.0000	3	(0.7432)	01/06/2025
000617.ZK	12/27/2024	SDB3260123268	4,800.00	0.9811	4,948.49	4,709.36	0.0000	4.3300	50.0000	0.0000	(1.7856)	(0.1962)	0.0000	3	(1.9818)	01/06/2025
000617.ZK	12/27/2024	SDB3260123268	6,600.00	0.9811	6,804.17	6,475.37	0.0000	4.3300	50.0000	0.0000	(2.4552)	(0.2698)	0.0000	3	(2.7250)	01/06/2025
000617.ZK	12/27/2024	SDB3260123268	1,600.00	0.9811	1,649.50	1,569.79	0.0000	4.3300	50.0000	0.0000	(0.5952)	(0.0654)	0.0000	3	(0.6606)	01/06/2025
000617.ZK	12/27/2024	SDB3260123268	5,000.00	0.9811	5,154.67	4,905.59	0.0000	4.3300	50.0000	0.0000	(1.8600)	(0.2044)	0.0000	3	(2.0644)	01/06/2025
000617.ZK	12/27/2024	SDB3260123268	18,000.00	0.9811	18,556.83	17,660.11	0.0000	4.3300	50.0000	0.0000	(6.6959)	(0.7358)	0.0000	3	(7.4318)	01/06/2025
000617.ZK	12/27/2024	SDB3260123268	100.00	0.9811	103.09	98.11	0.0000	4.3300	50.0000	0.0000	(0.0372)	(0.0041)	0.0000	3	(0.0413)	01/06/2025
000617.ZK	12/27/2024	SDB3260123268	1,000.00	0.9811	1,030.93	981.12	0.0000	4.3300	50.0000	0.0000	(0.3720)	(0.0409)	0.0000	3	(0.4129)	01/06/2025
000617.ZK	12/27/2024	SDB3260123268	8,600.00	0.9811	8,866.04	8,437.61	0.0000	4.3300	50.0000	0.0000	(3.1992)	(0.3516)	0.0000	3	(3.5507)	01/06/2025
000617.ZK	12/27/2024	SDB3260123268	100.00	0.9811	103.09	98.11	0.0000	4.3300	50.0000	0.0000	(0.0372)	(0.0041)	0.0000	3	(0.0413)	01/06/2025
000617.ZK	12/27/2024	SDB3260123268	6,100.00	0.9811	6,288.70	5,984.81	0.0000	4.3300	50.0000	0.0000	(2.2692)	(0.2494)	0.0000	3	(2.5185)	01/06/2025
000617.ZK	12/27/2024	SDB3260123268	5,500.00	0.9811	5,670.14	5,396.14	0.0000	4.3300	50.0000	0.0000	(2.0460)	(0.2248)	0.0000	3	(2.2708)	01/06/2025
000617.ZK	12/27/2024	SDB3260123268	41,400.00	0.9811	42,680.71	40,618.24	0.0000	4.3300	50.0000	0.0000	(15.4006)	(1.6924)	0.0000	3	(17.0930)	01/06/2025
000617.ZK	12/27/2024	SDB3260123268	6,700.00	0.9811	6,907.26	6,573.48	0.0000	4.3300	50.0000	0.0000	(2.4924)	(0.2739)	0.0000	3	(2.7663)	01/06/2025
000617.ZK	12/26/2024	SDB3260123268	600.00	0.9858	618.56	591.47	0.0000	4.3300	50.0000	0.0000	(0.0744)	(0.0082)	0.0000	1	(0.0826)	01/06/2025
000617.ZK	12/26/2024	SDB3260123268	6,700.00	0.9858	6,907.26	6,604.73	0.0000	4.3300	50.0000	0.0000	(0.8308)	(0.0917)	0.0000	1	(0.9225)	01/06/2025
000617.ZK	12/26/2024	SDB3260123268	40,800.00	0.9858	42,062.15	40,219.86	0.0000	4.3300	50.0000	0.0000	(5.0591)	(0.5586)	0.0000	1	(5.6178)	01/06/2025
000617.ZK	12/26/2024	SDB3260123268	19,900.00	0.9858	20,515.61	19,617.04	0.0000	4.3300	50.0000	0.0000	(2.4676)	(0.2725)	0.0000	1	(2.7400)	01/06/2025
000617.ZK	12/26/2024	SDB3260123268	22,300.00	0.9858	22,989.85	21,982.92	0.0000	4.3300	50.0000	0.0000	(2.7652)	(0.3053)	0.0000	1	(3.0705)	01/06/2025
000617.ZK	12/26/2024	SDB3260123268	2,000.00	0.9858	2,061.87	1,971.56	0.0000	4.3300	50.0000	0.0000	(0.2480)	(0.0274)	0.0000	1	(0.2754)	01/06/2025
000617.ZK	12/26/2024	SDB3260123268	1,500.00	0.9858	1,546.40	1,478.67	0.0000	4.3300	50.0000	0.0000	(0.1860)	(0.0205)	0.0000	1	(0.2065)	01/06/2025
000617.ZK	12/26/2024	SDB3260123268	600.00	0.9858	618.56	591.47	0.0000	4.3300	50.0000	0.0000	(0.0744)	(0.0082)	0.0000	1	(0.0826)	01/06/2025
000617.ZK	12/26/2024	SDB3260123268	15,500.00	0.9858	15,979.49	15,279.61	0.0000	4.3300	50.0000	0.0000	(1.9220)	(0.2122)	0.0000	1	(2.1342)	01/06/2025
000617.ZK	12/26/2024	SDB3260123268	8,000.00	0.9858	8,247.48	7,886.25	0.0000	4.3300	50.0000	0.0000	(0.9920)	(0.1095)	0.0000	1	(1.1015)	01/06/2025
000617.ZK	12/26/2024	SDB3260123268	100.00	0.9858	103.09	98.58	0.0000	4.3300	50.0000	0.0000	(0.0124)	(0.0014)	0.0000	1	(0.0138)	01/06/2025
000617.ZK	12/26/2024	SDB3260123268	500.00	0.9858	515.47	492.89	0.0000	4.3300	50.0000	0.0000	(0.0620)	(0.0068)	0.0000	1	(0.0688)	01/06/2025
000617.ZK	12/26/2024	SDB3260123268	100.00	0.9858	103.09	98.58	0.0000	4.3300	50.0000	0.0000	(0.0124)	(0.0014)	0.0000	1	(0.0138)	01/06/2025
000617.ZK	12/26/2024	SDB3260123268	900.00	0.9858	927.84	887.20	0.0000	4.3300	50.0000	0.0000	(0.1116)	(0.0123)	0.0000	1	(0.1239)	01/06/2025
000617.ZK	12/26/2024	SDB3260123268	100.00	0.9858	103.09	98.58	0.0000	4.3300	50.0000	0.0000	(0.0124)	(0.0014)	0.0000	1	(0.0138)	01/06/2025
000617.ZK	12/26/2024	SDB3260123268	500.00	0.9858	515.47	492.89	0.0000	4.3300	50.0000	0.0000	(0.0620)	(0.0068)	0.0000	1	(0.0688)	01/06/2025
000617.ZK	12/26/2024	SDB3260123268	3,100.00	0.9858	3,195.90	3,055.92	0.0000	4.3300	50.0000	0.0000	(0.3844)	(0.0424)	0.0000	1	(0.4268)	01/06/2025
000617.ZK	12/26/2024	SDB3260123268	7,800.00	0.9858	8,041.29	7,689.09	0.0000	4.3300	50.0000	0.0000	(0.9672)	(0.1068)	0.0000	1	(1.0740)	01/06/2025
000617.ZK	12/26/2024	SDB3260123268	100.00	0.9858	103.09	98.58	0.0000	4.3300	50.0000	0.0000	(0.0124)	(0.0014)	0.0000	1	(0.0138)	01/06/2025
000617.ZK	12/26/2024	SDB3260123268	4,200.00	0.9858	4,329.93	4,140.28	0.0000	4.3300	50.0000	0.0000	(0.5208)	(0.0575)	0.0000	1	(0.5783)	01/06/2025
000617.ZK	12/26/2024	SDB3260123268	7,000.00	0.9858	7,216.54	6,900.47	0.0000	4.3300	50.0000	0.0000	(0.8680)	(0.0958)	0.0000	1	(0.9638)	01/06/2025
000617.ZK	12/26/2024	SDB3260123268	3,300.00	0.9858	3,402.09	3,253.08	0.0000	4.3300	50.0000	0.0000	(0.4092)	(0.0452)	0.0000	1	(0.4544)	01/06/2025
000617.ZK	12/26/2024	SDB3260123268	2,500.00	0.9858	2,577.34	2,464.45	0.0000	4.3300	50.0000	0.0000	(0.3100)	(0.0342)	0.0000	1	(0.3442)	01/06/2025
000617.ZK	12/26/2024	SDB3260123268	15,600.00	0.9858	16,082.59	15,378.18	0.0000	4.3300	50.0000	0.0000	(1.9344)	(0.2136)	0.0000	1	(2.1480)	01/06/2025
000617.ZK	12/26/2024	SDB3260123268	8,800.00	0.9858	9,072.23	8,674.87	0.0000	4.3300	50.0000	0.0000	(1.0912)	(0.1205)	0.0000	1	(1.2117)	01/06/2025
000617.ZK	12/26/2024	SDB3260123268	1,000.00	0.9858	1,030.93	985.78	0.0000	4.3300	50.0000	0.0000	(0.1240)	(0.0137)	0.0000	1	(0.1377)	01/06/2025
000617.ZK	12/26/2024	SDB3260123268	600.00	0.9858	618.56	591.47	0.0000	4.3300	50.0000	0.0000	(0.0744)	(0.0082)	0.0000	1	(0.0826)	01/06/2025
000617.ZK	12/26/2024	SDB3260123268	100.00	0.9858	103.09	98.58	0.0000	4.3300	50.0000	0.0000	(0.0124)	(0.0014)	0.0000	1	(0.0138)	01/06/2025
000617.ZK	12/26/2024	SDB3260123268	27,800.00	0.9858	28,659.99	27,404.71	0.0000	4.3300	50.0000	0.0000	(3.4472)	(0.3806)	0.0000	1	(3.8278)	01/06/2025
000617.ZK	12/26/2024	SDB3260123268	1,800.00	0.9858	1,855.68	1,774.41	0.0000	4.3300	50.0000	0.0000	(0.2232)	(0.0246)	0.0000	1	(0.2478)	01/06/2025
000617.ZK	12/26/2024	SDB3260123268	4,800.00	0.9858	4,948.49	4,731.75	0.0000	4.3300	50.0000	0.0000	(0.5952)	(0.0657)	0.0000	1	(0.6609)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CNPC CAPITAL COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
000617.ZK	12/26/2024	SDB3260123268	6,600.00	0.9858	6,804.17	6,506.15	0.0000	4.3300	50.0000	0.0000	(0.8184)	(0.0904)	0.0000	1	(0.9088)	01/06/2025
000617.ZK	12/26/2024	SDB3260123268	1,600.00	0.9858	1,649.50	1,577.25	0.0000	4.3300	50.0000	0.0000	(0.1984)	(0.0219)	0.0000	1	(0.2203)	01/06/2025
000617.ZK	12/26/2024	SDB3260123268	5,000.00	0.9858	5,154.67	4,928.90	0.0000	4.3300	50.0000	0.0000	(0.6200)	(0.0685)	0.0000	1	(0.6884)	01/06/2025
000617.ZK	12/26/2024	SDB3260123268	18,000.00	0.9858	18,556.83	17,744.06	0.0000	4.3300	50.0000	0.0000	(2.2320)	(0.2464)	0.0000	1	(2.4784)	01/06/2025
000617.ZK	12/26/2024	SDB3260123268	100.00	0.9858	103.09	98.58	0.0000	4.3300	50.0000	0.0000	(0.0124)	(0.0014)	0.0000	1	(0.0138)	01/06/2025
000617.ZK	12/26/2024	SDB3260123268	1,000.00	0.9858	1,030.93	985.78	0.0000	4.3300	50.0000	0.0000	(0.1240)	(0.0137)	0.0000	1	(0.1377)	01/06/2025
000617.ZK	12/26/2024	SDB3260123268	8,600.00	0.9858	8,866.04	8,477.72	0.0000	4.3300	50.0000	0.0000	(1.0664)	(0.1177)	0.0000	1	(1.1841)	01/06/2025
000617.ZK	12/26/2024	SDB3260123268	100.00	0.9858	103.09	98.58	0.0000	4.3300	50.0000	0.0000	(0.0124)	(0.0014)	0.0000	1	(0.0138)	01/06/2025
000617.ZK	12/26/2024	SDB3260123268	6,100.00	0.9858	6,288.70	6,013.26	0.0000	4.3300	50.0000	0.0000	(0.7564)	(0.0835)	0.0000	1	(0.8399)	01/06/2025
000617.ZK	12/26/2024	SDB3260123268	5,500.00	0.9858	5,670.14	5,421.80	0.0000	4.3300	50.0000	0.0000	(0.6820)	(0.0753)	0.0000	1	(0.7573)	01/06/2025
000617.ZK	12/26/2024	SDB3260123268	41,400.00	0.9858	42,680.71	40,811.33	0.0000	4.3300	50.0000	0.0000	(5.1335)	(0.5668)	0.0000	1	(5.7004)	01/06/2025
000617.ZK	12/26/2024	SDB3260123268	6,700.00	0.9858	6,907.26	6,604.73	0.0000	4.3300	50.0000	0.0000	(0.8308)	(0.0917)	0.0000	1	(0.9225)	01/06/2025
000617.ZK	12/24/2024	SDB3260123268	600.00	0.9858	618.56	591.47	0.0000	4.3300	50.0000	0.0000	(0.1488)	(0.0164)	0.0000	2	(0.1652)	01/06/2025
000617.ZK	12/24/2024	SDB3260123268	6,700.00	0.9858	6,907.26	6,604.73	0.0000	4.3300	50.0000	0.0000	(1.6616)	(0.1835)	0.0000	2	(1.8450)	01/06/2025
000617.ZK	12/24/2024	SDB3260123268	40,800.00	0.9858	42,062.15	40,219.86	0.0000	4.3300	50.0000	0.0000	(10.1183)	(1.1172)	0.0000	2	(11.2355)	01/06/2025
000617.ZK	12/24/2024	SDB3260123268	19,900.00	0.9858	20,515.61	19,617.04	0.0000	4.3300	50.0000	0.0000	(4.9351)	(0.5449)	0.0000	2	(5.4801)	01/06/2025
000617.ZK	12/24/2024	SDB3260123268	22,300.00	0.9858	22,989.85	21,982.92	0.0000	4.3300	50.0000	0.0000	(5.5303)	(0.6106)	0.0000	2	(6.1410)	01/06/2025
000617.ZK	12/24/2024	SDB3260123268	2,000.00	0.9858	2,061.87	1,971.56	0.0000	4.3300	50.0000	0.0000	(0.4960)	(0.0548)	0.0000	2	(0.5508)	01/06/2025
000617.ZK	12/24/2024	SDB3260123268	1,500.00	0.9858	1,546.40	1,478.67	0.0000	4.3300	50.0000	0.0000	(0.3720)	(0.0411)	0.0000	2	(0.4131)	01/06/2025
000617.ZK	12/24/2024	SDB3260123268	600.00	0.9858	618.56	591.47	0.0000	4.3300	50.0000	0.0000	(0.1488)	(0.0164)	0.0000	2	(0.1652)	01/06/2025
000617.ZK	12/24/2024	SDB3260123268	15,500.00	0.9858	15,979.49	15,279.61	0.0000	4.3300	50.0000	0.0000	(3.8440)	(0.4244)	0.0000	2	(4.2684)	01/06/2025
000617.ZK	12/24/2024	SDB3260123268	8,000.00	0.9858	8,247.48	7,886.25	0.0000	4.3300	50.0000	0.0000	(1.9840)	(0.2191)	0.0000	2	(2.2030)	01/06/2025
000617.ZK	12/24/2024	SDB3260123268	100.00	0.9858	103.09	98.58	0.0000	4.3300	50.0000	0.0000	(0.0248)	(0.0027)	0.0000	2	(0.0275)	01/06/2025
000617.ZK	12/24/2024	SDB3260123268	500.00	0.9858	515.47	492.89	0.0000	4.3300	50.0000	0.0000	(0.1240)	(0.0137)	0.0000	2	(0.1377)	01/06/2025
000617.ZK	12/24/2024	SDB3260123268	100.00	0.9858	103.09	98.58	0.0000	4.3300	50.0000	0.0000	(0.0248)	(0.0027)	0.0000	2	(0.0275)	01/06/2025
000617.ZK	12/24/2024	SDB3260123268	900.00	0.9858	927.84	887.20	0.0000	4.3300	50.0000	0.0000	(0.2232)	(0.0246)	0.0000	2	(0.2478)	01/06/2025
000617.ZK	12/24/2024	SDB3260123268	100.00	0.9858	103.09	98.58	0.0000	4.3300	50.0000	0.0000	(0.0248)	(0.0027)	0.0000	2	(0.0275)	01/06/2025
000617.ZK	12/24/2024	SDB3260123268	500.00	0.9858	515.47	492.89	0.0000	4.3300	50.0000	0.0000	(0.1240)	(0.0137)	0.0000	2	(0.1377)	01/06/2025
000617.ZK	12/24/2024	SDB3260123268	3,100.00	0.9858	3,195.90	3,055.92	0.0000	4.3300	50.0000	0.0000	(0.7688)	(0.0849)	0.0000	2	(0.8537)	01/06/2025
000617.ZK	12/24/2024	SDB3260123268	7,800.00	0.9858	8,041.29	7,689.09	0.0000	4.3300	50.0000	0.0000	(1.9344)	(0.2136)	0.0000	2	(2.1480)	01/06/2025
000617.ZK	12/24/2024	SDB3260123268	100.00	0.9858	103.09	98.58	0.0000	4.3300	50.0000	0.0000	(0.0248)	(0.0027)	0.0000	2	(0.0275)	01/06/2025
000617.ZK	12/24/2024	SDB3260123268	4,200.00	0.9858	4,329.93	4,140.28	0.0000	4.3300	50.0000	0.0000	(1.0416)	(0.1150)	0.0000	2	(1.1566)	01/06/2025
000617.ZK	12/24/2024	SDB3260123268	7,000.00	0.9858	7,216.54	6,900.47	0.0000	4.3300	50.0000	0.0000	(1.7360)	(0.1917)	0.0000	2	(1.9277)	01/06/2025
000617.ZK	12/24/2024	SDB3260123268	3,300.00	0.9858	3,402.09	3,253.08	0.0000	4.3300	50.0000	0.0000	(0.8184)	(0.0904)	0.0000	2	(0.9088)	01/06/2025
000617.ZK	12/24/2024	SDB3260123268	2,500.00	0.9858	2,577.34	2,464.45	0.0000	4.3300	50.0000	0.0000	(0.6200)	(0.0685)	0.0000	2	(0.6884)	01/06/2025
000617.ZK	12/24/2024	SDB3260123268	15,600.00	0.9858	16,082.59	15,378.18	0.0000	4.3300	50.0000	0.0000	(3.8688)	(0.4272)	0.0000	2	(4.2959)	01/06/2025
000617.ZK	12/24/2024	SDB3260123268	8,800.00	0.9858	9,072.23	8,674.87	0.0000	4.3300	50.0000	0.0000	(2.1824)	(0.2410)	0.0000	2	(2.4233)	01/06/2025
000617.ZK	12/24/2024	SDB3260123268	1,000.00	0.9858	1,030.93	985.78	0.0000	4.3300	50.0000	0.0000	(0.2480)	(0.0274)	0.0000	2	(0.2754)	01/06/2025
000617.ZK	12/24/2024	SDB3260123268	600.00	0.9858	618.56	591.47	0.0000	4.3300	50.0000	0.0000	(0.1488)	(0.0164)	0.0000	2	(0.1652)	01/06/2025
000617.ZK	12/24/2024	SDB3260123268	100.00	0.9858	103.09	98.58	0.0000	4.3300	50.0000	0.0000	(0.0248)	(0.0027)	0.0000	2	(0.0275)	01/06/2025
000617.ZK	12/24/2024	SDB3260123268	27,800.00	0.9858	28,659.99	27,404.71	0.0000	4.3300	50.0000	0.0000	(6.8943)	(0.7612)	0.0000	2	(7.6556)	01/06/2025
000617.ZK	12/24/2024	SDB3260123268	1,800.00	0.9858	1,855.68	1,774.41	0.0000	4.3300	50.0000	0.0000	(0.4464)	(0.0493)	0.0000	2	(0.4957)	01/06/2025
000617.ZK	12/24/2024	SDB3260123268	4,800.00	0.9858	4,948.49	4,731.75	0.0000	4.3300	50.0000	0.0000	(1.1904)	(0.1314)	0.0000	2	(1.3218)	01/06/2025
000617.ZK	12/24/2024	SDB3260123268	6,600.00	0.9858	6,804.17	6,506.15	0.0000	4.3300	50.0000	0.0000	(1.6368)	(0.1807)	0.0000	2	(1.8175)	01/06/2025
000617.ZK	12/24/2024	SDB3260123268	1,600.00	0.9858	1,649.50	1,577.25	0.0000	4.3300	50.0000	0.0000	(0.3968)	(0.0438)	0.0000	2	(0.4406)	01/06/2025
000617.ZK	12/24/2024	SDB3260123268	5,000.00	0.9858	5,154.67	4,928.90	0.0000	4.3300	50.0000	0.0000	(1.2400)	(0.1369)	0.0000	2	(1.3769)	01/06/2025
000617.ZK	12/24/2024	SDB3260123268	18,000.00	0.9858	18,556.83	17,744.06	0.0000	4.3300	50.0000	0.0000	(4.4639)	(0.4929)	0.0000	2	(4.9568)	01/06/2025
000617.ZK	12/24/2024	SDB3260123268	100.00	0.9858	103.09	98.58	0.0000	4.3300	50.0000	0.0000	(0.0248)	(0.0027)	0.0000	2	(0.0275)	01/06/2025
000617.ZK	12/24/2024	SDB3260123268	1,000.00	0.9858	1,030.93	985.78	0.0000	4.3300	50.0000	0.0000	(0.2480)	(0.0274)	0.0000	2	(0.2754)	01/06/2025
000617.ZK	12/24/2024	SDB3260123268	8,600.00	0.9858	8,866.04	8,477.72	0.0000	4.3300	50.0000	0.0000	(2.1328)	(0.2355)	0.0000	2	(2.3683)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CNPC CAPITAL COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
000617.ZK	12/24/2024	SDB3260123268	100.00	0.9858	103.09	98.58	0.0000	4.3300	50.0000	0.0000	(0.0248)	(0.0027)	0.0000	2	(0.0275)	01/06/2025
000617.ZK	12/24/2024	SDB3260123268	6,100.00	0.9858	6,288.70	6,013.26	0.0000	4.3300	50.0000	0.0000	(1.5128)	(0.1670)	0.0000	2	(1.6798)	01/06/2025
000617.ZK	12/24/2024	SDB3260123268	5,500.00	0.9858	5,670.14	5,421.80	0.0000	4.3300	50.0000	0.0000	(1.3640)	(0.1506)	0.0000	2	(1.5146)	01/06/2025
000617.ZK	12/24/2024	SDB3260123268	41,400.00	0.9858	42,680.71	40,811.33	0.0000	4.3300	50.0000	0.0000	(10.2671)	(1.1336)	0.0000	2	(11.4007)	01/06/2025
000617.ZK	12/24/2024	SDB3260123268	6,700.00	0.9858	6,907.26	6,604.73	0.0000	4.3300	50.0000	0.0000	(1.6616)	(0.1835)	0.0000	2	(1.8450)	01/06/2025
000617.ZK	12/23/2024	SDB3260123268	600.00	0.9876	618.56	592.56	0.0000	4.3300	50.0000	0.0000	(0.0744)	(0.0082)	0.0000	1	(0.0826)	01/06/2025
000617.ZK	12/23/2024	SDB3260123268	6,700.00	0.9876	6,907.26	6,616.92	0.0000	4.3300	50.0000	0.0000	(0.8308)	(0.0919)	0.0000	1	(0.9227)	01/06/2025
000617.ZK	12/23/2024	SDB3260123268	40,800.00	0.9876	42,062.15	40,294.08	0.0000	4.3300	50.0000	0.0000	(5.0591)	(0.5596)	0.0000	1	(5.6188)	01/06/2025
000617.ZK	12/23/2024	SDB3260123268	19,900.00	0.9876	20,515.61	19,653.24	0.0000	4.3300	50.0000	0.0000	(2.4676)	(0.2730)	0.0000	1	(2.7405)	01/06/2025
000617.ZK	12/23/2024	SDB3260123268	22,300.00	0.9876	22,989.85	22,023.48	0.0000	4.3300	50.0000	0.0000	(2.7652)	(0.3059)	0.0000	1	(3.0710)	01/06/2025
000617.ZK	12/23/2024	SDB3260123268	2,000.00	0.9876	2,061.87	1,975.20	0.0000	4.3300	50.0000	0.0000	(0.2480)	(0.0274)	0.0000	1	(0.2754)	01/06/2025
000617.ZK	12/23/2024	SDB3260123268	1,500.00	0.9876	1,546.40	1,481.40	0.0000	4.3300	50.0000	0.0000	(0.1860)	(0.0206)	0.0000	1	(0.2066)	01/06/2025
000617.ZK	12/23/2024	SDB3260123268	600.00	0.9876	618.56	592.56	0.0000	4.3300	50.0000	0.0000	(0.0744)	(0.0082)	0.0000	1	(0.0826)	01/06/2025
000617.ZK	12/23/2024	SDB3260123268	15,500.00	0.9876	15,979.49	15,307.80	0.0000	4.3300	50.0000	0.0000	(1.9220)	(0.2126)	0.0000	1	(2.1346)	01/06/2025
000617.ZK	12/23/2024	SDB3260123268	8,000.00	0.9876	8,247.48	7,900.80	0.0000	4.3300	50.0000	0.0000	(0.9920)	(0.1097)	0.0000	1	(1.1017)	01/06/2025
000617.ZK	12/23/2024	SDB3260123268	100.00	0.9876	103.09	98.76	0.0000	4.3300	50.0000	0.0000	(0.0124)	(0.0014)	0.0000	1	(0.0138)	01/06/2025
000617.ZK	12/23/2024	SDB3260123268	500.00	0.9876	515.47	493.80	0.0000	4.3300	50.0000	0.0000	(0.0620)	(0.0069)	0.0000	1	(0.0689)	01/06/2025
000617.ZK	12/23/2024	SDB3260123268	100.00	0.9876	103.09	98.76	0.0000	4.3300	50.0000	0.0000	(0.0124)	(0.0014)	0.0000	1	(0.0138)	01/06/2025
000617.ZK	12/23/2024	SDB3260123268	900.00	0.9876	927.84	888.84	0.0000	4.3300	50.0000	0.0000	(0.1116)	(0.0123)	0.0000	1	(0.1239)	01/06/2025
000617.ZK	12/23/2024	SDB3260123268	100.00	0.9876	103.09	98.76	0.0000	4.3300	50.0000	0.0000	(0.0124)	(0.0014)	0.0000	1	(0.0138)	01/06/2025
000617.ZK	12/23/2024	SDB3260123268	500.00	0.9876	515.47	493.80	0.0000	4.3300	50.0000	0.0000	(0.0620)	(0.0069)	0.0000	1	(0.0689)	01/06/2025
000617.ZK	12/23/2024	SDB3260123268	3,100.00	0.9876	3,195.90	3,061.56	0.0000	4.3300	50.0000	0.0000	(0.3844)	(0.0425)	0.0000	1	(0.4269)	01/06/2025
000617.ZK	12/23/2024	SDB3260123268	7,800.00	0.9876	8,041.29	7,703.28	0.0000	4.3300	50.0000	0.0000	(0.9672)	(0.1070)	0.0000	1	(1.0742)	01/06/2025
000617.ZK	12/23/2024	SDB3260123268	100.00	0.9876	103.09	98.76	0.0000	4.3300	50.0000	0.0000	(0.0124)	(0.0014)	0.0000	1	(0.0138)	01/06/2025
000617.ZK	12/23/2024	SDB3260123268	4,200.00	0.9876	4,329.93	4,147.92	0.0000	4.3300	50.0000	0.0000	(0.5208)	(0.0576)	0.0000	1	(0.5784)	01/06/2025
000617.ZK	12/23/2024	SDB3260123268	7,000.00	0.9876	7,216.54	6,913.20	0.0000	4.3300	50.0000	0.0000	(0.8680)	(0.0960)	0.0000	1	(0.9640)	01/06/2025
000617.ZK	12/23/2024	SDB3260123268	3,300.00	0.9876	3,402.09	3,259.08	0.0000	4.3300	50.0000	0.0000	(0.4092)	(0.0453)	0.0000	1	(0.4545)	01/06/2025
000617.ZK	12/23/2024	SDB3260123268	2,500.00	0.9876	2,577.34	2,469.00	0.0000	4.3300	50.0000	0.0000	(0.3100)	(0.0343)	0.0000	1	(0.3443)	01/06/2025
000617.ZK	12/23/2024	SDB3260123268	15,800.00	0.9876	16,082.59	15,406.56	0.0000	4.3300	50.0000	0.0000	(1.9344)	(0.2140)	0.0000	1	(2.1484)	01/06/2025
000617.ZK	12/23/2024	SDB3260123268	8,800.00	0.9876	9,072.23	8,690.88	0.0000	4.3300	50.0000	0.0000	(1.0912)	(0.1207)	0.0000	1	(1.2119)	01/06/2025
000617.ZK	12/23/2024	SDB3260123268	1,000.00	0.9876	1,030.93	987.60	0.0000	4.3300	50.0000	0.0000	(0.1240)	(0.0137)	0.0000	1	(0.1377)	01/06/2025
000617.ZK	12/23/2024	SDB3260123268	600.00	0.9876	618.56	592.56	0.0000	4.3300	50.0000	0.0000	(0.0744)	(0.0082)	0.0000	1	(0.0826)	01/06/2025
000617.ZK	12/23/2024	SDB3260123268	100.00	0.9876	103.09	98.76	0.0000	4.3300	50.0000	0.0000	(0.0124)	(0.0014)	0.0000	1	(0.0138)	01/06/2025
000617.ZK	12/23/2024	SDB3260123268	27,800.00	0.9876	28,659.99	27,455.28	0.0000	4.3300	50.0000	0.0000	(3.4472)	(0.3813)	0.0000	1	(3.8285)	01/06/2025
000617.ZK	12/23/2024	SDB3260123268	1,800.00	0.9876	1,855.68	1,777.68	0.0000	4.3300	50.0000	0.0000	(0.2232)	(0.0247)	0.0000	1	(0.2479)	01/06/2025
000617.ZK	12/23/2024	SDB3260123268	4,800.00	0.9876	4,948.49	4,740.48	0.0000	4.3300	50.0000	0.0000	(0.5952)	(0.0658)	0.0000	1	(0.6610)	01/06/2025
000617.ZK	12/23/2024	SDB3260123268	6,600.00	0.9876	6,804.17	6,518.16	0.0000	4.3300	50.0000	0.0000	(0.8184)	(0.0905)	0.0000	1	(0.9089)	01/06/2025
000617.ZK	12/23/2024	SDB3260123268	1,600.00	0.9876	1,649.50	1,580.16	0.0000	4.3300	50.0000	0.0000	(0.1984)	(0.0219)	0.0000	1	(0.2203)	01/06/2025
000617.ZK	12/23/2024	SDB3260123268	5,000.00	0.9876	5,154.67	4,938.00	0.0000	4.3300	50.0000	0.0000	(0.6200)	(0.0686)	0.0000	1	(0.6886)	01/06/2025
000617.ZK	12/23/2024	SDB3260123268	18,000.00	0.9876	18,556.83	17,776.80	0.0000	4.3300	50.0000	0.0000	(2.2320)	(0.2469)	0.0000	1	(2.4789)	01/06/2025
000617.ZK	12/23/2024	SDB3260123268	100.00	0.9876	103.09	98.76	0.0000	4.3300	50.0000	0.0000	(0.0124)	(0.0014)	0.0000	1	(0.0138)	01/06/2025
000617.ZK	12/23/2024	SDB3260123268	1,000.00	0.9876	1,030.93	987.60	0.0000	4.3300	50.0000	0.0000	(0.1240)	(0.0137)	0.0000	1	(0.1377)	01/06/2025
000617.ZK	12/23/2024	SDB3260123268	8,600.00	0.9876	8,866.04	8,493.36	0.0000	4.3300	50.0000	0.0000	(1.0664)	(0.1180)	0.0000	1	(1.1844)	01/06/2025
000617.ZK	12/23/2024	SDB3260123268	100.00	0.9876	103.09	98.76	0.0000	4.3300	50.0000	0.0000	(0.0124)	(0.0014)	0.0000	1	(0.0138)	01/06/2025
000617.ZK	12/23/2024	SDB3260123268	6,100.00	0.9876	6,288.70	6,024.36	0.0000	4.3300	50.0000	0.0000	(0.7564)	(0.0837)	0.0000	1	(0.8401)	01/06/2025
000617.ZK	12/23/2024	SDB3260123268	5,500.00	0.9876	5,670.14	5,431.80	0.0000	4.3300	50.0000	0.0000	(0.6820)	(0.0754)	0.0000	1	(0.7574)	01/06/2025
000617.ZK	12/23/2024	SDB3260123268	41,400.00	0.9876	42,680.71	40,886.64	0.0000	4.3300	50.0000	0.0000	(5.1335)	(0.5679)	0.0000	1	(5.7014)	01/06/2025
000617.ZK	12/23/2024	SDB3260123268	6,700.00	0.9876	6,907.26	6,616.92	0.0000	4.3300	50.0000	0.0000	(0.8308)	(0.0919)	0.0000	1	(0.9227)	01/06/2025
000617.ZK	12/20/2024	SDB3260123268	600.00	0.9764	618.56	585.86	0.0000	4.3300	50.0000	0.0000	(0.2232)	(0.0244)	0.0000	3	(0.2476)	01/06/2025
000617.ZK	12/20/2024	SDB3260123268	6,700.00	0.9764	6,907.26	6,542.10	0.0000	4.3300	50.0000	0.0000	(2.4924)	(0.2726)	0.0000	3	(2.7650)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CNPC CAPITAL COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
000617.ZK	12/20/2024	SDB3260123268	40,800.00	0.9764	42,062.15	39,838.47	0.0000	4.3300	50.0000	0.0000	(15.1774)	(1.6599)	0.0000	3	(16.8374)	01/06/2025
000617.ZK	12/20/2024	SDB3260123268	19,900.00	0.9764	20,515.61	19,431.02	0.0000	4.3300	50.0000	0.0000	(7.4027)	(0.8096)	0.0000	3	(8.2123)	01/06/2025
000617.ZK	12/20/2024	SDB3260123268	22,300.00	0.9764	22,989.85	21,774.46	0.0000	4.3300	50.0000	0.0000	(8.2955)	(0.9073)	0.0000	3	(9.2028)	01/06/2025
000617.ZK	12/20/2024	SDB3260123268	2,000.00	0.9764	2,061.87	1,952.87	0.0000	4.3300	50.0000	0.0000	(0.7440)	(0.0814)	0.0000	3	(0.8254)	01/06/2025
000617.ZK	12/20/2024	SDB3260123268	1,500.00	0.9764	1,546.40	1,464.65	0.0000	4.3300	50.0000	0.0000	(0.5580)	(0.0610)	0.0000	3	(0.6190)	01/06/2025
000617.ZK	12/20/2024	SDB3260123268	600.00	0.9764	618.56	585.86	0.0000	4.3300	50.0000	0.0000	(0.2232)	(0.0244)	0.0000	3	(0.2476)	01/06/2025
000617.ZK	12/20/2024	SDB3260123268	15,500.00	0.9764	15,979.49	15,134.71	0.0000	4.3300	50.0000	0.0000	(5.7659)	(0.6306)	0.0000	3	(6.3965)	01/06/2025
000617.ZK	12/20/2024	SDB3260123268	8,000.00	0.9764	8,247.48	7,811.46	0.0000	4.3300	50.0000	0.0000	(2.9760)	(0.3255)	0.0000	3	(3.3014)	01/06/2025
000617.ZK	12/20/2024	SDB3260123268	100.00	0.9764	103.09	97.64	0.0000	4.3300	50.0000	0.0000	(0.0372)	(0.0041)	0.0000	3	(0.0413)	01/06/2025
000617.ZK	12/20/2024	SDB3260123268	500.00	0.9764	515.47	488.22	0.0000	4.3300	50.0000	0.0000	(0.1860)	(0.0203)	0.0000	3	(0.2063)	01/06/2025
000617.ZK	12/20/2024	SDB3260123268	100.00	0.9764	103.09	97.64	0.0000	4.3300	50.0000	0.0000	(0.0372)	(0.0041)	0.0000	3	(0.0413)	01/06/2025
000617.ZK	12/20/2024	SDB3260123268	900.00	0.9764	927.84	878.79	0.0000	4.3300	50.0000	0.0000	(0.3348)	(0.0366)	0.0000	3	(0.3714)	01/06/2025
000617.ZK	12/20/2024	SDB3260123268	100.00	0.9764	103.09	97.64	0.0000	4.3300	50.0000	0.0000	(0.0372)	(0.0041)	0.0000	3	(0.0413)	01/06/2025
000617.ZK	12/20/2024	SDB3260123268	500.00	0.9764	515.47	488.22	0.0000	4.3300	50.0000	0.0000	(0.1860)	(0.0203)	0.0000	3	(0.2063)	01/06/2025
000617.ZK	12/20/2024	SDB3260123268	3,100.00	0.9764	3,195.90	3,026.94	0.0000	4.3300	50.0000	0.0000	(1.1532)	(0.1261)	0.0000	3	(1.2793)	01/06/2025
000617.ZK	12/20/2024	SDB3260123268	7,800.00	0.9764	8,041.29	7,616.18	0.0000	4.3300	50.0000	0.0000	(2.9016)	(0.3173)	0.0000	3	(3.2189)	01/06/2025
000617.ZK	12/20/2024	SDB3260123268	100.00	0.9764	103.09	97.64	0.0000	4.3300	50.0000	0.0000	(0.0372)	(0.0041)	0.0000	3	(0.0413)	01/06/2025
000617.ZK	12/20/2024	SDB3260123268	4,200.00	0.9764	4,329.93	4,101.02	0.0000	4.3300	50.0000	0.0000	(1.5624)	(0.1709)	0.0000	3	(1.7333)	01/06/2025
000617.ZK	12/20/2024	SDB3260123268	7,000.00	0.9764	7,216.54	6,835.03	0.0000	4.3300	50.0000	0.0000	(2.6040)	(0.2848)	0.0000	3	(2.8888)	01/06/2025
000617.ZK	12/20/2024	SDB3260123268	3,300.00	0.9764	3,402.09	3,222.23	0.0000	4.3300	50.0000	0.0000	(1.2276)	(0.1343)	0.0000	3	(1.3618)	01/06/2025
000617.ZK	12/20/2024	SDB3260123268	2,500.00	0.9764	2,577.34	2,441.08	0.0000	4.3300	50.0000	0.0000	(0.1017)	(0.0300)	0.0000	3	(1.0317)	01/06/2025
000617.ZK	12/20/2024	SDB3260123268	15,600.00	0.9764	16,082.59	15,232.35	0.0000	4.3300	50.0000	0.0000	(5.8031)	(0.6347)	0.0000	3	(6.4378)	01/06/2025
000617.ZK	12/20/2024	SDB3260123268	8,800.00	0.9764	9,072.23	8,592.61	0.0000	4.3300	50.0000	0.0000	(3.2736)	(0.3580)	0.0000	3	(3.6316)	01/06/2025
000617.ZK	12/20/2024	SDB3260123268	1,000.00	0.9764	1,030.93	976.43	0.0000	4.3300	50.0000	0.0000	(0.3720)	(0.0407)	0.0000	3	(0.4127)	01/06/2025
000617.ZK	12/20/2024	SDB3260123268	600.00	0.9764	618.56	585.86	0.0000	4.3300	50.0000	0.0000	(0.2232)	(0.0244)	0.0000	3	(0.2476)	01/06/2025
000617.ZK	12/20/2024	SDB3260123268	100.00	0.9764	103.09	97.64	0.0000	4.3300	50.0000	0.0000	(0.0372)	(0.0041)	0.0000	3	(0.0413)	01/06/2025
000617.ZK	12/20/2024	SDB3260123268	27,800.00	0.9764	28,659.99	27,144.84	0.0000	4.3300	50.0000	0.0000	(10.3415)	(1.1310)	0.0000	3	(11.4725)	01/06/2025
000617.ZK	12/20/2024	SDB3260123268	1,800.00	0.9764	1,855.68	1,757.58	0.0000	4.3300	50.0000	0.0000	(0.6696)	(0.0732)	0.0000	3	(0.7428)	01/06/2025
000617.ZK	12/20/2024	SDB3260123268	4,800.00	0.9764	4,948.49	4,686.88	0.0000	4.3300	50.0000	0.0000	(1.7856)	(0.1953)	0.0000	3	(1.9809)	01/06/2025
000617.ZK	12/20/2024	SDB3260123268	6,600.00	0.9764	6,804.17	6,444.46	0.0000	4.3300	50.0000	0.0000	(2.4552)	(0.2685)	0.0000	3	(2.7237)	01/06/2025
000617.ZK	12/20/2024	SDB3260123268	1,600.00	0.9764	1,649.50	1,562.29	0.0000	4.3300	50.0000	0.0000	(0.5952)	(0.0651)	0.0000	3	(0.6603)	01/06/2025
000617.ZK	12/20/2024	SDB3260123268	5,000.00	0.9764	5,154.67	4,882.16	0.0000	4.3300	50.0000	0.0000	(1.8600)	(0.2034)	0.0000	3	(2.0634)	01/06/2025
000617.ZK	12/20/2024	SDB3260123268	18,000.00	0.9764	18,556.83	17,575.79	0.0000	4.3300	50.0000	0.0000	(6.6959)	(0.7323)	0.0000	3	(7.4282)	01/06/2025
000617.ZK	12/20/2024	SDB3260123268	100.00	0.9764	103.09	97.64	0.0000	4.3300	50.0000	0.0000	(0.0372)	(0.0041)	0.0000	3	(0.0413)	01/06/2025
000617.ZK	12/20/2024	SDB3260123268	1,000.00	0.9764	1,030.93	976.43	0.0000	4.3300	50.0000	0.0000	(0.3720)	(0.0407)	0.0000	3	(0.4127)	01/06/2025
000617.ZK	12/20/2024	SDB3260123268	8,600.00	0.9764	8,866.04	8,397.32	0.0000	4.3300	50.0000	0.0000	(3.1992)	(0.3499)	0.0000	3	(3.5491)	01/06/2025
000617.ZK	12/20/2024	SDB3260123268	100.00	0.9764	103.09	97.64	0.0000	4.3300	50.0000	0.0000	(0.0372)	(0.0041)	0.0000	3	(0.0413)	01/06/2025
000617.ZK	12/20/2024	SDB3260123268	6,100.00	0.9764	6,288.70	5,956.24	0.0000	4.3300	50.0000	0.0000	(2.2692)	(0.2482)	0.0000	3	(2.5174)	01/06/2025
000617.ZK	12/20/2024	SDB3260123268	5,500.00	0.9764	5,670.14	5,370.38	0.0000	4.3300	50.0000	0.0000	(2.0460)	(0.2238)	0.0000	3	(2.2697)	01/06/2025
000617.ZK	12/20/2024	SDB3260123268	41,400.00	0.9764	42,680.71	40,424.33	0.0000	4.3300	50.0000	0.0000	(15.4006)	(1.6843)	0.0000	3	(17.0850)	01/06/2025
000617.ZK	12/20/2024	SDB3260123268	6,700.00	0.9764	6,907.26	6,542.10	0.0000	4.3300	50.0000	0.0000	(2.4924)	(0.2726)	0.0000	3	(2.7650)	01/06/2025
000617.ZK	12/19/2024	SDB3260123268	600.00	0.9839	618.56	590.34	0.0000	4.5800	50.0000	0.0000	(0.0787)	(0.0082)	0.0000	1	(0.0869)	01/06/2025
000617.ZK	12/19/2024	SDB3260123268	6,700.00	0.9839	6,907.26	6,592.11	0.0000	4.5800	50.0000	0.0000	(0.8788)	(0.0916)	0.0000	1	(0.9703)	01/06/2025
000617.ZK	12/19/2024	SDB3260123268	40,800.00	0.9839	42,062.15	40,143.00	0.0000	4.5800	50.0000	0.0000	(5.3512)	(0.5575)	0.0000	1	(5.9088)	01/06/2025
000617.ZK	12/19/2024	SDB3260123268	19,900.00	0.9839	20,515.61	19,579.55	0.0000	4.5800	50.0000	0.0000	(2.6100)	(0.2719)	0.0000	1	(2.8820)	01/06/2025
000617.ZK	12/19/2024	SDB3260123268	22,300.00	0.9839	22,989.85	21,940.90	0.0000	4.5800	50.0000	0.0000	(2.9248)	(0.3047)	0.0000	1	(3.2296)	01/06/2025
000617.ZK	12/19/2024	SDB3260123268	2,000.00	0.9839	2,061.87	1,967.79	0.0000	4.5800	50.0000	0.0000	(0.2623)	(0.0273)	0.0000	1	(0.2896)	01/06/2025
000617.ZK	12/19/2024	SDB3260123268	1,500.00	0.9839	1,546.40	1,475.85	0.0000	4.5800	50.0000	0.0000	(0.1967)	(0.0205)	0.0000	1	(0.2172)	01/06/2025
000617.ZK	12/19/2024	SDB3260123268	600.00	0.9839	618.56	590.34	0.0000	4.5800	50.0000	0.0000	(0.0787)	(0.0082)	0.0000	1	(0.0869)	01/06/2025
000617.ZK	12/19/2024	SDB3260123268	15,500.00	0.9839	15,979.49	15,250.40	0.0000	4.5800	50.0000	0.0000	(2.0329)	(0.2118)	0.0000	1	(2.2448)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CNPC CAPITAL COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
000617.ZK	12/19/2024	SDB3260123268	8,000.00	0.9839	8,247.48	7,871.18	0.0000	4.5800	50.0000	0.0000	(1.0493)	(0.1093)	0.0000	1	(1.1586)	01/06/2025
000617.ZK	12/19/2024	SDB3260123268	100.00	0.9839	103.09	98.39	0.0000	4.5800	50.0000	0.0000	(0.0131)	(0.0014)	0.0000	1	(0.0145)	01/06/2025
000617.ZK	12/19/2024	SDB3260123268	500.00	0.9839	515.47	491.95	0.0000	4.5800	50.0000	0.0000	(0.0656)	(0.0068)	0.0000	1	(0.0724)	01/06/2025
000617.ZK	12/19/2024	SDB3260123268	100.00	0.9839	103.09	98.39	0.0000	4.5800	50.0000	0.0000	(0.0131)	(0.0014)	0.0000	1	(0.0145)	01/06/2025
000617.ZK	12/19/2024	SDB3260123268	900.00	0.9839	927.84	885.51	0.0000	4.5800	50.0000	0.0000	(0.1180)	(0.0123)	0.0000	1	(0.1303)	01/06/2025
000617.ZK	12/19/2024	SDB3260123268	100.00	0.9839	103.09	98.39	0.0000	4.5800	50.0000	0.0000	(0.0131)	(0.0014)	0.0000	1	(0.0145)	01/06/2025
000617.ZK	12/19/2024	SDB3260123268	500.00	0.9839	515.47	491.95	0.0000	4.5800	50.0000	0.0000	(0.0656)	(0.0068)	0.0000	1	(0.0724)	01/06/2025
000617.ZK	12/19/2024	SDB3260123268	3,100.00	0.9839	3,195.90	3,050.08	0.0000	4.5800	50.0000	0.0000	(0.4066)	(0.0424)	0.0000	1	(0.4490)	01/06/2025
000617.ZK	12/19/2024	SDB3260123268	7,800.00	0.9839	8,041.29	7,674.40	0.0000	4.5800	50.0000	0.0000	(1.0230)	(0.1066)	0.0000	1	(1.1296)	01/06/2025
000617.ZK	12/19/2024	SDB3260123268	100.00	0.9839	103.09	98.39	0.0000	4.5800	50.0000	0.0000	(0.0131)	(0.0014)	0.0000	1	(0.0145)	01/06/2025
000617.ZK	12/19/2024	SDB3260123268	4,200.00	0.9839	4,329.93	4,132.37	0.0000	4.5800	50.0000	0.0000	(0.5509)	(0.0574)	0.0000	1	(0.6083)	01/06/2025
000617.ZK	12/19/2024	SDB3260123268	7,000.00	0.9839	7,216.54	6,887.28	0.0000	4.5800	50.0000	0.0000	(0.9181)	(0.0957)	0.0000	1	(1.0138)	01/06/2025
000617.ZK	12/19/2024	SDB3260123268	3,300.00	0.9839	3,402.09	3,246.86	0.0000	4.5800	50.0000	0.0000	(0.4328)	(0.0451)	0.0000	1	(0.4779)	01/06/2025
000617.ZK	12/19/2024	SDB3260123268	2,500.00	0.9839	2,577.34	2,459.74	0.0000	4.5800	50.0000	0.0000	(0.3279)	(0.0342)	0.0000	1	(0.3621)	01/06/2025
000617.ZK	12/19/2024	SDB3260123268	15,600.00	0.9839	16,082.59	15,348.79	0.0000	4.5800	50.0000	0.0000	(2.0461)	(0.2132)	0.0000	1	(2.2592)	01/06/2025
000617.ZK	12/19/2024	SDB3260123268	8,800.00	0.9839	9,072.23	8,658.29	0.0000	4.5800	50.0000	0.0000	(1.1542)	(0.1203)	0.0000	1	(1.2744)	01/06/2025
000617.ZK	12/19/2024	SDB3260123268	1,000.00	0.9839	1,030.93	983.90	0.0000	4.5800	50.0000	0.0000	(0.1312)	(0.0137)	0.0000	1	(0.1448)	01/06/2025
000617.ZK	12/19/2024	SDB3260123268	600.00	0.9839	618.56	590.34	0.0000	4.5800	50.0000	0.0000	(0.0787)	(0.0082)	0.0000	1	(0.0869)	01/06/2025
000617.ZK	12/19/2024	SDB3260123268	100.00	0.9839	103.09	98.39	0.0000	4.5800	50.0000	0.0000	(0.0131)	(0.0014)	0.0000	1	(0.0145)	01/06/2025
000617.ZK	12/19/2024	SDB3260123268	27,800.00	0.9839	28,659.99	27,352.34	0.0000	4.5800	50.0000	0.0000	(3.6462)	(0.3799)	0.0000	1	(4.0261)	01/06/2025
000617.ZK	12/19/2024	SDB3260123268	1,800.00	0.9839	1,855.68	1,771.01	0.0000	4.5800	50.0000	0.0000	(0.2361)	(0.0246)	0.0000	1	(0.2607)	01/06/2025
000617.ZK	12/19/2024	SDB3260123268	4,800.00	0.9839	4,948.49	4,722.71	0.0000	4.5800	50.0000	0.0000	(0.6296)	(0.0656)	0.0000	1	(0.6952)	01/06/2025
000617.ZK	12/19/2024	SDB3260123268	6,600.00	0.9839	6,804.17	6,493.72	0.0000	4.5800	50.0000	0.0000	(0.8656)	(0.0902)	0.0000	1	(0.9558)	01/06/2025
000617.ZK	12/19/2024	SDB3260123268	1,600.00	0.9839	1,649.50	1,574.24	0.0000	4.5800	50.0000	0.0000	(0.2099)	(0.0219)	0.0000	1	(0.2317)	01/06/2025
000617.ZK	12/19/2024	SDB3260123268	5,000.00	0.9839	5,154.67	4,919.48	0.0000	4.5800	50.0000	0.0000	(0.6558)	(0.0683)	0.0000	1	(0.7241)	01/06/2025
000617.ZK	12/19/2024	SDB3260123268	18,000.00	0.9839	18,556.83	17,710.15	0.0000	4.5800	50.0000	0.0000	(2.3608)	(0.2460)	0.0000	1	(2.6068)	01/06/2025
000617.ZK	12/19/2024	SDB3260123268	100.00	0.9839	103.09	98.39	0.0000	4.5800	50.0000	0.0000	(0.0131)	(0.0014)	0.0000	1	(0.0145)	01/06/2025
000617.ZK	12/19/2024	SDB3260123268	1,000.00	0.9839	1,030.93	983.90	0.0000	4.5800	50.0000	0.0000	(0.1312)	(0.0137)	0.0000	1	(0.1448)	01/06/2025
000617.ZK	12/19/2024	SDB3260123268	8,600.00	0.9839	8,866.04	8,461.51	0.0000	4.5800	50.0000	0.0000	(1.1280)	(0.1175)	0.0000	1	(1.2455)	01/06/2025
000617.ZK	12/19/2024	SDB3260123268	100.00	0.9839	103.09	98.39	0.0000	4.5800	50.0000	0.0000	(0.0131)	(0.0014)	0.0000	1	(0.0145)	01/06/2025
000617.ZK	12/19/2024	SDB3260123268	6,100.00	0.9839	6,288.70	6,001.77	0.0000	4.5800	50.0000	0.0000	(0.8031)	(0.0834)	0.0000	1	(0.8834)	01/06/2025
000617.ZK	12/19/2024	SDB3260123268	5,500.00	0.9839	5,670.14	5,411.43	0.0000	4.5800	50.0000	0.0000	(0.7214)	(0.0752)	0.0000	1	(0.7965)	01/06/2025
000617.ZK	12/19/2024	SDB3260123268	41,400.00	0.9839	42,680.71	40,733.34	0.0000	4.5800	50.0000	0.0000	(5.4299)	(0.5657)	0.0000	1	(5.9957)	01/06/2025
000617.ZK	12/19/2024	SDB3260123268	6,700.00	0.9839	6,907.26	6,592.11	0.0000	4.5800	50.0000	0.0000	(0.8788)	(0.0916)	0.0000	1	(0.9703)	01/06/2025
000617.ZK	12/18/2024	SDB3260123268	600.00	0.9961	618.56	597.64	0.0000	4.5800	50.0000	0.0000	(0.0787)	(0.0083)	0.0000	1	(0.0870)	01/06/2025
000617.ZK	12/18/2024	SDB3260123268	6,700.00	0.9961	6,907.26	6,673.66	0.0000	4.5800	50.0000	0.0000	(0.8788)	(0.0927)	0.0000	1	(0.9714)	01/06/2025
000617.ZK	12/18/2024	SDB3260123268	40,800.00	0.9961	42,062.15	40,639.62	0.0000	4.5800	50.0000	0.0000	(5.3512)	(0.5644)	0.0000	1	(5.9157)	01/06/2025
000617.ZK	12/18/2024	SDB3260123268	19,900.00	0.9961	20,515.61	19,821.77	0.0000	4.5800	50.0000	0.0000	(2.6100)	(0.2753)	0.0000	1	(2.8853)	01/06/2025
000617.ZK	12/18/2024	SDB3260123268	22,300.00	0.9961	22,989.85	22,212.34	0.0000	4.5800	50.0000	0.0000	(2.9248)	(0.3085)	0.0000	1	(3.2333)	01/06/2025
000617.ZK	12/18/2024	SDB3260123268	2,000.00	0.9961	2,061.87	1,992.14	0.0000	4.5800	50.0000	0.0000	(0.2623)	(0.0277)	0.0000	1	(0.2900)	01/06/2025
000617.ZK	12/18/2024	SDB3260123268	1,500.00	0.9961	1,546.40	1,494.10	0.0000	4.5800	50.0000	0.0000	(0.1967)	(0.0208)	0.0000	1	(0.2175)	01/06/2025
000617.ZK	12/18/2024	SDB3260123268	600.00	0.9961	618.56	597.64	0.0000	4.5800	50.0000	0.0000	(0.0787)	(0.0083)	0.0000	1	(0.0870)	01/06/2025
000617.ZK	12/18/2024	SDB3260123268	15,500.00	0.9961	15,979.49	15,439.07	0.0000	4.5800	50.0000	0.0000	(2.0329)	(0.2144)	0.0000	1	(2.2474)	01/06/2025
000617.ZK	12/18/2024	SDB3260123268	8,000.00	0.9961	8,247.48	7,968.55	0.0000	4.5800	50.0000	0.0000	(1.0493)	(0.1107)	0.0000	1	(1.1599)	01/06/2025
000617.ZK	12/18/2024	SDB3260123268	100.00	0.9961	103.09	99.61	0.0000	4.5800	50.0000	0.0000	(0.0131)	(0.0014)	0.0000	1	(0.0145)	01/06/2025
000617.ZK	12/18/2024	SDB3260123268	500.00	0.9961	515.47	498.03	0.0000	4.5800	50.0000	0.0000	(0.0656)	(0.0069)	0.0000	1	(0.0725)	01/06/2025
000617.ZK	12/18/2024	SDB3260123268	100.00	0.9961	103.09	99.61	0.0000	4.5800	50.0000	0.0000	(0.0131)	(0.0014)	0.0000	1	(0.0145)	01/06/2025
000617.ZK	12/18/2024	SDB3260123268	900.00	0.9961	927.84	896.46	0.0000	4.5800	50.0000	0.0000	(0.1180)	(0.0125)	0.0000	1	(0.1305)	01/06/2025
000617.ZK	12/18/2024	SDB3260123268	100.00	0.9961	103.09	99.61	0.0000	4.5800	50.0000	0.0000	(0.0131)	(0.0014)	0.0000	1	(0.0145)	01/06/2025
000617.ZK	12/18/2024	SDB3260123268	500.00	0.9961	515.47	498.03	0.0000	4.5800	50.0000	0.0000	(0.0656)	(0.0069)	0.0000	1	(0.0725)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CNPC CAPITAL COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
000617.ZK	12/18/2024	SDB3260123268	3,100.00	0.9961	3,195.90	3,087.81	0.0000	4.5800	50.0000	0.0000	(0.4066)	(0.0429)	0.0000	1	(0.4495)	01/06/2025
000617.ZK	12/18/2024	SDB3260123268	7,800.00	0.9961	8,041.29	7,769.34	0.0000	4.5800	50.0000	0.0000	(1.0230)	(0.1079)	0.0000	1	(1.1309)	01/06/2025
000617.ZK	12/18/2024	SDB3260123268	100.00	0.9961	103.09	99.61	0.0000	4.5800	50.0000	0.0000	(0.0131)	(0.0014)	0.0000	1	(0.0145)	01/06/2025
000617.ZK	12/18/2024	SDB3260123268	4,200.00	0.9961	4,329.93	4,183.49	0.0000	4.5800	50.0000	0.0000	(0.5509)	(0.0581)	0.0000	1	(0.6090)	01/06/2025
000617.ZK	12/18/2024	SDB3260123268	7,000.00	0.9961	7,216.54	6,972.48	0.0000	4.5800	50.0000	0.0000	(0.9181)	(0.0968)	0.0000	1	(1.0149)	01/06/2025
000617.ZK	12/18/2024	SDB3260123268	3,300.00	0.9961	3,402.09	3,287.03	0.0000	4.5800	50.0000	0.0000	(0.4328)	(0.0457)	0.0000	1	(0.4785)	01/06/2025
000617.ZK	12/18/2024	SDB3260123268	2,500.00	0.9961	2,577.34	2,490.17	0.0000	4.5800	50.0000	0.0000	(0.3279)	(0.0346)	0.0000	1	(0.3625)	01/06/2025
000617.ZK	12/18/2024	SDB3260123268	15,600.00	0.9961	16,082.59	15,538.68	0.0000	4.5800	50.0000	0.0000	(2.0461)	(0.2158)	0.0000	1	(2.2619)	01/06/2025
000617.ZK	12/18/2024	SDB3260123268	8,800.00	0.9961	9,072.23	8,765.41	0.0000	4.5800	50.0000	0.0000	(1.1542)	(0.1217)	0.0000	1	(1.2759)	01/06/2025
000617.ZK	12/18/2024	SDB3260123268	1,000.00	0.9961	1,030.93	996.07	0.0000	4.5800	50.0000	0.0000	(0.1312)	(0.0138)	0.0000	1	(0.1450)	01/06/2025
000617.ZK	12/18/2024	SDB3260123268	600.00	0.9961	618.56	597.64	0.0000	4.5800	50.0000	0.0000	(0.0787)	(0.0083)	0.0000	1	(0.0870)	01/06/2025
000617.ZK	12/18/2024	SDB3260123268	100.00	0.9961	103.09	99.61	0.0000	4.5800	50.0000	0.0000	(0.0131)	(0.0014)	0.0000	1	(0.0145)	01/06/2025
000617.ZK	12/18/2024	SDB3260123268	27,800.00	0.9961	28,659.99	27,690.72	0.0000	4.5800	50.0000	0.0000	(3.6462)	(0.3846)	0.0000	1	(4.0308)	01/06/2025
000617.ZK	12/18/2024	SDB3260123268	1,800.00	0.9961	1,855.68	1,792.92	0.0000	4.5800	50.0000	0.0000	(0.2361)	(0.0249)	0.0000	1	(0.2610)	01/06/2025
000617.ZK	12/18/2024	SDB3260123268	4,800.00	0.9961	4,948.49	4,781.13	0.0000	4.5800	50.0000	0.0000	(0.6296)	(0.0664)	0.0000	1	(0.6960)	01/06/2025
000617.ZK	12/18/2024	SDB3260123268	6,600.00	0.9961	6,804.17	6,574.06	0.0000	4.5800	50.0000	0.0000	(0.8656)	(0.0913)	0.0000	1	(0.9569)	01/06/2025
000617.ZK	12/18/2024	SDB3260123268	1,600.00	0.9961	1,649.50	1,593.71	0.0000	4.5800	50.0000	0.0000	(0.2099)	(0.0221)	0.0000	1	(0.2320)	01/06/2025
000617.ZK	12/18/2024	SDB3260123268	5,000.00	0.9961	5,154.67	4,980.35	0.0000	4.5800	50.0000	0.0000	(0.6558)	(0.0692)	0.0000	1	(0.7250)	01/06/2025
000617.ZK	12/18/2024	SDB3260123268	18,000.00	0.9961	18,556.83	17,929.24	0.0000	4.5800	50.0000	0.0000	(2.3608)	(0.2490)	0.0000	1	(2.6099)	01/06/2025
000617.ZK	12/18/2024	SDB3260123268	100.00	0.9961	103.09	99.61	0.0000	4.5800	50.0000	0.0000	(0.0131)	(0.0014)	0.0000	1	(0.0145)	01/06/2025
000617.ZK	12/18/2024	SDB3260123268	1,000.00	0.9961	1,030.93	996.07	0.0000	4.5800	50.0000	0.0000	(0.1312)	(0.0138)	0.0000	1	(0.1450)	01/06/2025
000617.ZK	12/18/2024	SDB3260123268	8,600.00	0.9961	8,866.04	8,566.19	0.0000	4.5800	50.0000	0.0000	(1.1280)	(0.1190)	0.0000	1	(1.2469)	01/06/2025
000617.ZK	12/18/2024	SDB3260123268	100.00	0.9961	103.09	99.61	0.0000	4.5800	50.0000	0.0000	(0.0131)	(0.0014)	0.0000	1	(0.0145)	01/06/2025
000617.ZK	12/18/2024	SDB3260123268	6,100.00	0.9961	6,288.70	6,076.02	0.0000	4.5800	50.0000	0.0000	(0.8001)	(0.0844)	0.0000	1	(0.8845)	01/06/2025
000617.ZK	12/18/2024	SDB3260123268	5,500.00	0.9961	5,670.14	5,478.38	0.0000	4.5800	50.0000	0.0000	(0.7214)	(0.0761)	0.0000	1	(0.7975)	01/06/2025
000617.ZK	12/18/2024	SDB3260123268	41,400.00	0.9961	42,680.71	41,237.26	0.0000	4.5800	50.0000	0.0000	(5.4299)	(0.5727)	0.0000	1	(6.0027)	01/06/2025
000617.ZK	12/18/2024	SDB3260123268	6,700.00	0.9961	6,907.26	6,673.66	0.0000	4.5800	50.0000	0.0000	(0.8788)	(0.0927)	0.0000	1	(0.9714)	01/06/2025
000617.ZK	12/17/2024	SDB3260123268	600.00	1.0363	618.56	621.79	0.0000	4.5800	50.0000	0.0000	(0.0787)	(0.0086)	0.0000	1	(0.0873)	01/06/2025
000617.ZK	12/17/2024	SDB3260123268	6,700.00	1.0363	6,907.26	6,943.29	0.0000	4.5800	50.0000	0.0000	(0.8788)	(0.0964)	0.0000	1	(0.9752)	01/06/2025
000617.ZK	12/17/2024	SDB3260123268	40,800.00	1.0363	42,062.15	42,281.53	0.0000	4.5800	50.0000	0.0000	(5.3512)	(0.5872)	0.0000	1	(5.9385)	01/06/2025
000617.ZK	12/17/2024	SDB3260123268	19,900.00	1.0363	20,515.61	20,622.61	0.0000	4.5800	50.0000	0.0000	(2.6100)	(0.2864)	0.0000	1	(2.8965)	01/06/2025
000617.ZK	12/17/2024	SDB3260123268	22,300.00	1.0363	22,989.85	23,109.76	0.0000	4.5800	50.0000	0.0000	(2.9248)	(0.3210)	0.0000	1	(3.2458)	01/06/2025
000617.ZK	12/17/2024	SDB3260123268	2,000.00	1.0363	2,061.87	2,072.62	0.0000	4.5800	50.0000	0.0000	(0.2623)	(0.0288)	0.0000	1	(0.2911)	01/06/2025
000617.ZK	12/17/2024	SDB3260123268	1,500.00	1.0363	1,546.40	1,554.47	0.0000	4.5800	50.0000	0.0000	(0.1967)	(0.0216)	0.0000	1	(0.2183)	01/06/2025
000617.ZK	12/17/2024	SDB3260123268	600.00	1.0363	618.56	621.79	0.0000	4.5800	50.0000	0.0000	(0.0787)	(0.0086)	0.0000	1	(0.0873)	01/06/2025
000617.ZK	12/17/2024	SDB3260123268	15,500.00	1.0363	15,979.49	16,062.84	0.0000	4.5800	50.0000	0.0000	(2.0329)	(0.2231)	0.0000	1	(2.2560)	01/06/2025
000617.ZK	12/17/2024	SDB3260123268	8,000.00	1.0363	8,247.48	8,290.50	0.0000	4.5800	50.0000	0.0000	(1.0493)	(0.1151)	0.0000	1	(1.1644)	01/06/2025
000617.ZK	12/17/2024	SDB3260123268	100.00	1.0363	103.09	103.63	0.0000	4.5800	50.0000	0.0000	(0.0131)	(0.0014)	0.0000	1	(0.0146)	01/06/2025
000617.ZK	12/17/2024	SDB3260123268	500.00	1.0363	515.47	518.16	0.0000	4.5800	50.0000	0.0000	(0.0656)	(0.0072)	0.0000	1	(0.0728)	01/06/2025
000617.ZK	12/17/2024	SDB3260123268	100.00	1.0363	103.09	103.63	0.0000	4.5800	50.0000	0.0000	(0.0131)	(0.0014)	0.0000	1	(0.0146)	01/06/2025
000617.ZK	12/17/2024	SDB3260123268	900.00	1.0363	927.84	932.68	0.0000	4.5800	50.0000	0.0000	(0.1180)	(0.0130)	0.0000	1	(0.1310)	01/06/2025
000617.ZK	12/17/2024	SDB3260123268	100.00	1.0363	103.09	103.63	0.0000	4.5800	50.0000	0.0000	(0.0131)	(0.0014)	0.0000	1	(0.0146)	01/06/2025
000617.ZK	12/17/2024	SDB3260123268	500.00	1.0363	515.47	518.16	0.0000	4.5800	50.0000	0.0000	(0.0656)	(0.0072)	0.0000	1	(0.0728)	01/06/2025
000617.ZK	12/17/2024	SDB3260123268	3,100.00	1.0363	3,195.90	3,212.57	0.0000	4.5800	50.0000	0.0000	(0.4066)	(0.0446)	0.0000	1	(0.4512)	01/06/2025
000617.ZK	12/17/2024	SDB3260123268	7,800.00	1.0363	8,041.29	8,083.23	0.0000	4.5800	50.0000	0.0000	(1.0230)	(0.1123)	0.0000	1	(1.1353)	01/06/2025
000617.ZK	12/17/2024	SDB3260123268	100.00	1.0363	103.09	103.63	0.0000	4.5800	50.0000	0.0000	(0.0131)	(0.0014)	0.0000	1	(0.0146)	01/06/2025
000617.ZK	12/17/2024	SDB3260123268	4,200.00	1.0363	4,329.93	4,352.51	0.0000	4.5800	50.0000	0.0000	(0.5509)	(0.0605)	0.0000	1	(0.6113)	01/06/2025
000617.ZK	12/17/2024	SDB3260123268	7,000.00	1.0363	7,216.54	7,254.18	0.0000	4.5800	50.0000	0.0000	(0.9181)	(0.1008)	0.0000	1	(1.0189)	01/06/2025
000617.ZK	12/17/2024	SDB3260123268	3,300.00	1.0363	3,402.09	3,419.83	0.0000	4.5800	50.0000	0.0000	(0.4328)	(0.0475)	0.0000	1	(0.4803)	01/06/2025
000617.ZK	12/17/2024	SDB3260123268	2,500.00	1.0363	2,577.34	2,590.78	0.0000	4.5800	50.0000	0.0000	(0.3279)	(0.0360)	0.0000	1	(0.3639)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CNPC CAPITAL COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
000617.ZK	12/17/2024	SDB3260123268	15,600.00	1.0363	16,082.59	16,166.47	0.0000	4.5800	50.0000	0.0000	(2.0461)	(0.2245)	0.0000	1	(2.2706)	01/06/2025
000617.ZK	12/17/2024	SDB3260123268	8,800.00	1.0363	9,072.23	9,119.55	0.0000	4.5800	50.0000	0.0000	(1.1542)	(0.1267)	0.0000	1	(1.2808)	01/06/2025
000617.ZK	12/17/2024	SDB3260123268	1,000.00	1.0363	1,030.93	1,036.31	0.0000	4.5800	50.0000	0.0000	(0.1312)	(0.0144)	0.0000	1	(0.1456)	01/06/2025
000617.ZK	12/17/2024	SDB3260123268	600.00	1.0363	618.56	621.79	0.0000	4.5800	50.0000	0.0000	(0.0787)	(0.0086)	0.0000	1	(0.0873)	01/06/2025
000617.ZK	12/17/2024	SDB3260123268	100.00	1.0363	103.09	103.63	0.0000	4.5800	50.0000	0.0000	(0.0131)	(0.0014)	0.0000	1	(0.0146)	01/06/2025
000617.ZK	12/17/2024	SDB3260123268	27,800.00	1.0363	28,659.99	28,809.47	0.0000	4.5800	50.0000	0.0000	(3.6462)	(0.4001)	0.0000	1	(4.0463)	01/06/2025
000617.ZK	12/17/2024	SDB3260123268	1,800.00	1.0363	1,855.68	1,865.36	0.0000	4.5800	50.0000	0.0000	(0.2361)	(0.0259)	0.0000	1	(0.2620)	01/06/2025
000617.ZK	12/17/2024	SDB3260123268	4,800.00	1.0363	4,948.49	4,974.30	0.0000	4.5800	50.0000	0.0000	(0.6296)	(0.0691)	0.0000	1	(0.6986)	01/06/2025
000617.ZK	12/17/2024	SDB3260123268	6,600.00	1.0363	6,804.17	6,839.66	0.0000	4.5800	50.0000	0.0000	(0.8656)	(0.0950)	0.0000	1	(0.9606)	01/06/2025
000617.ZK	12/17/2024	SDB3260123268	1,600.00	1.0363	1,649.50	1,658.10	0.0000	4.5800	50.0000	0.0000	(0.2099)	(0.0230)	0.0000	1	(0.2329)	01/06/2025
000617.ZK	12/17/2024	SDB3260123268	5,000.00	1.0363	5,154.67	5,181.56	0.0000	4.5800	50.0000	0.0000	(0.6558)	(0.0720)	0.0000	1	(0.7278)	01/06/2025
000617.ZK	12/17/2024	SDB3260123268	18,000.00	1.0363	18,556.83	18,653.62	0.0000	4.5800	50.0000	0.0000	(2.3608)	(0.2591)	0.0000	1	(2.6199)	01/06/2025
000617.ZK	12/17/2024	SDB3260123268	100.00	1.0363	103.09	103.63	0.0000	4.5800	50.0000	0.0000	(0.0131)	(0.0014)	0.0000	1	(0.0146)	01/06/2025
000617.ZK	12/17/2024	SDB3260123268	1,000.00	1.0363	1,030.93	1,036.31	0.0000	4.5800	50.0000	0.0000	(0.1312)	(0.0144)	0.0000	1	(0.1456)	01/06/2025
000617.ZK	12/17/2024	SDB3260123268	8,600.00	1.0363	8,866.04	8,912.28	0.0000	4.5800	50.0000	0.0000	(1.1280)	(0.1238)	0.0000	1	(1.2517)	01/06/2025
000617.ZK	12/17/2024	SDB3260123268	100.00	1.0363	103.09	103.63	0.0000	4.5800	50.0000	0.0000	(0.0131)	(0.0014)	0.0000	1	(0.0146)	01/06/2025
000617.ZK	12/17/2024	SDB3260123268	6,100.00	1.0363	6,288.70	6,321.50	0.0000	4.5800	50.0000	0.0000	(0.8001)	(0.0878)	0.0000	1	(0.8879)	01/06/2025
000617.ZK	12/17/2024	SDB3260123268	5,500.00	1.0363	5,670.14	5,699.72	0.0000	4.5800	50.0000	0.0000	(0.7214)	(0.0792)	0.0000	1	(0.8005)	01/06/2025
000617.ZK	12/17/2024	SDB3260123268	41,400.00	1.0363	42,680.71	42,903.32	0.0000	4.5800	50.0000	0.0000	(5.4299)	(0.5959)	0.0000	1	(6.0258)	01/06/2025
000617.ZK	12/17/2024	SDB3260123268	6,700.00	1.0363	6,907.26	6,943.29	0.0000	4.5800	50.0000	0.0000	(0.8788)	(0.0964)	0.0000	1	(0.9752)	01/06/2025
000617.ZK	12/16/2024	SDB3260123268	600.00	1.0404	618.56	624.25	0.0000	4.5800	50.0000	0.0000	(0.0787)	(0.0087)	0.0000	1	(0.0874)	01/06/2025
000617.ZK	12/16/2024	SDB3260123268	6,700.00	1.0404	6,907.26	6,970.85	0.0000	4.5800	50.0000	0.0000	(0.8788)	(0.0968)	0.0000	1	(0.9756)	01/06/2025
000617.ZK	12/16/2024	SDB3260123268	40,800.00	1.0404	42,062.15	42,449.34	0.0000	4.5800	50.0000	0.0000	(5.3512)	(0.5896)	0.0000	1	(5.9408)	01/06/2025
000617.ZK	12/16/2024	SDB3260123268	19,900.00	1.0404	20,515.61	20,704.46	0.0000	4.5800	50.0000	0.0000	(2.6100)	(0.2876)	0.0000	1	(2.8976)	01/06/2025
000617.ZK	12/16/2024	SDB3260123268	22,300.00	1.0404	22,989.85	23,201.48	0.0000	4.5800	50.0000	0.0000	(2.9248)	(0.3222)	0.0000	1	(3.2471)	01/06/2025
000617.ZK	12/16/2024	SDB3260123268	2,000.00	1.0404	2,061.87	2,080.85	0.0000	4.5800	50.0000	0.0000	(0.2623)	(0.0289)	0.0000	1	(0.2912)	01/06/2025
000617.ZK	12/16/2024	SDB3260123268	1,500.00	1.0404	1,546.40	1,560.64	0.0000	4.5800	50.0000	0.0000	(0.1967)	(0.0217)	0.0000	1	(0.2184)	01/06/2025
000617.ZK	12/16/2024	SDB3260123268	600.00	1.0404	618.56	624.25	0.0000	4.5800	50.0000	0.0000	(0.0787)	(0.0087)	0.0000	1	(0.0874)	01/06/2025
000617.ZK	12/16/2024	SDB3260123268	15,500.00	1.0404	15,979.49	16,126.59	0.0000	4.5800	50.0000	0.0000	(2.0329)	(0.2240)	0.0000	1	(2.2569)	01/06/2025
000617.ZK	12/16/2024	SDB3260123268	8,000.00	1.0404	8,247.48	8,323.40	0.0000	4.5800	50.0000	0.0000	(1.0493)	(0.1156)	0.0000	1	(1.1649)	01/06/2025
000617.ZK	12/16/2024	SDB3260123268	100.00	1.0404	103.09	104.04	0.0000	4.5800	50.0000	0.0000	(0.0131)	(0.0014)	0.0000	1	(0.0146)	01/06/2025
000617.ZK	12/16/2024	SDB3260123268	500.00	1.0404	515.47	520.21	0.0000	4.5800	50.0000	0.0000	(0.0656)	(0.0072)	0.0000	1	(0.0728)	01/06/2025
000617.ZK	12/16/2024	SDB3260123268	100.00	1.0404	103.09	104.04	0.0000	4.5800	50.0000	0.0000	(0.0131)	(0.0014)	0.0000	1	(0.0146)	01/06/2025
000617.ZK	12/16/2024	SDB3260123268	900.00	1.0404	927.84	936.38	0.0000	4.5800	50.0000	0.0000	(0.1180)	(0.0130)	0.0000	1	(0.1310)	01/06/2025
000617.ZK	12/16/2024	SDB3260123268	100.00	1.0404	103.09	104.04	0.0000	4.5800	50.0000	0.0000	(0.0131)	(0.0014)	0.0000	1	(0.0146)	01/06/2025
000617.ZK	12/16/2024	SDB3260123268	500.00	1.0404	515.47	520.21	0.0000	4.5800	50.0000	0.0000	(0.0656)	(0.0072)	0.0000	1	(0.0728)	01/06/2025
000617.ZK	12/16/2024	SDB3260123268	3,100.00	1.0404	3,195.90	3,225.32	0.0000	4.5800	50.0000	0.0000	(0.4066)	(0.0448)	0.0000	1	(0.4514)	01/06/2025
000617.ZK	12/16/2024	SDB3260123268	7,800.00	1.0404	8,041.29	8,115.31	0.0000	4.5800	50.0000	0.0000	(1.0230)	(0.1127)	0.0000	1	(1.1357)	01/06/2025
000617.ZK	12/16/2024	SDB3260123268	100.00	1.0404	103.09	104.04	0.0000	4.5800	50.0000	0.0000	(0.0131)	(0.0014)	0.0000	1	(0.0146)	01/06/2025
000617.ZK	12/16/2024	SDB3260123268	4,200.00	1.0404	4,329.93	4,369.78	0.0000	4.5800	50.0000	0.0000	(0.5509)	(0.0607)	0.0000	1	(0.6116)	01/06/2025
000617.ZK	12/16/2024	SDB3260123268	7,000.00	1.0404	7,216.54	7,282.97	0.0000	4.5800	50.0000	0.0000	(0.9181)	(0.1012)	0.0000	1	(1.0193)	01/06/2025
000617.ZK	12/16/2024	SDB3260123268	3,300.00	1.0404	3,402.09	3,433.40	0.0000	4.5800	50.0000	0.0000	(0.4328)	(0.0477)	0.0000	1	(0.4805)	01/06/2025
000617.ZK	12/16/2024	SDB3260123268	2,500.00	1.0404	2,577.34	2,601.06	0.0000	4.5800	50.0000	0.0000	(0.3279)	(0.0361)	0.0000	1	(0.3640)	01/06/2025
000617.ZK	12/16/2024	SDB3260123268	15,600.00	1.0404	16,082.59	16,230.63	0.0000	4.5800	50.0000	0.0000	(2.0461)	(0.2254)	0.0000	1	(2.2715)	01/06/2025
000617.ZK	12/16/2024	SDB3260123268	8,800.00	1.0404	9,072.23	9,155.74	0.0000	4.5800	50.0000	0.0000	(1.1542)	(0.1272)	0.0000	1	(1.2814)	01/06/2025
000617.ZK	12/16/2024	SDB3260123268	1,000.00	1.0404	1,030.93	1,040.42	0.0000	4.5800	50.0000	0.0000	(0.1312)	(0.0145)	0.0000	1	(0.1456)	01/06/2025
000617.ZK	12/16/2024	SDB3260123268	600.00	1.0404	618.56	624.25	0.0000	4.5800	50.0000	0.0000	(0.0787)	(0.0087)	0.0000	1	(0.0874)	01/06/2025
000617.ZK	12/16/2024	SDB3260123268	100.00	1.0404	103.09	104.04	0.0000	4.5800	50.0000	0.0000	(0.0131)	(0.0014)	0.0000	1	(0.0146)	01/06/2025
000617.ZK	12/16/2024	SDB3260123268	27,800.00	1.0404	28,659.99	28,923.81	0.0000	4.5800	50.0000	0.0000	(3.6462)	(0.4017)	0.0000	1	(4.0479)	01/06/2025
000617.ZK	12/16/2024	SDB3260123268	1,800.00	1.0404	1,855.68	1,872.77	0.0000	4.5800	50.0000	0.0000	(0.2361)	(0.0260)	0.0000	1	(0.2621)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CNPC CAPITAL COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
000617.ZK	12/16/2024	SDB3260123268	4,800.00	1.0404	4,948.49	4,994.04	0.0000	4.5800	50.0000	0.0000	(0.6296)	(0.0694)	0.0000	1	(0.6989)	01/06/2025
000617.ZK	12/16/2024	SDB3260123268	6,600.00	1.0404	6,804.17	6,866.80	0.0000	4.5800	50.0000	0.0000	(0.8656)	(0.0954)	0.0000	1	(0.9610)	01/06/2025
000617.ZK	12/16/2024	SDB3260123268	1,600.00	1.0404	1,649.50	1,664.68	0.0000	4.5800	50.0000	0.0000	(0.2099)	(0.0231)	0.0000	1	(0.2330)	01/06/2025
000617.ZK	12/16/2024	SDB3260123268	5,000.00	1.0404	5,154.67	5,202.13	0.0000	4.5800	50.0000	0.0000	(0.6558)	(0.0723)	0.0000	1	(0.7280)	01/06/2025
000617.ZK	12/16/2024	SDB3260123268	18,000.00	1.0404	18,556.83	18,727.65	0.0000	4.5800	50.0000	0.0000	(2.3608)	(0.2601)	0.0000	1	(2.6209)	01/06/2025
000617.ZK	12/16/2024	SDB3260123268	100.00	1.0404	103.09	104.04	0.0000	4.5800	50.0000	0.0000	(0.0131)	(0.0014)	0.0000	1	(0.0146)	01/06/2025
000617.ZK	12/16/2024	SDB3260123268	1,000.00	1.0404	1,030.93	1,040.42	0.0000	4.5800	50.0000	0.0000	(0.1312)	(0.0145)	0.0000	1	(0.1456)	01/06/2025
000617.ZK	12/16/2024	SDB3260123268	8,600.00	1.0404	8,866.04	8,947.65	0.0000	4.5800	50.0000	0.0000	(1.1280)	(0.1243)	0.0000	1	(1.2522)	01/06/2025
000617.ZK	12/16/2024	SDB3260123268	100.00	1.0404	103.09	104.04	0.0000	4.5800	50.0000	0.0000	(0.0131)	(0.0014)	0.0000	1	(0.0146)	01/06/2025
000617.ZK	12/16/2024	SDB3260123268	6,100.00	1.0404	6,288.70	6,346.59	0.0000	4.5800	50.0000	0.0000	(0.8001)	(0.0881)	0.0000	1	(0.8882)	01/06/2025
000617.ZK	12/16/2024	SDB3260123268	5,500.00	1.0404	5,670.14	5,722.34	0.0000	4.5800	50.0000	0.0000	(0.7214)	(0.0795)	0.0000	1	(0.8008)	01/06/2025
000617.ZK	12/16/2024	SDB3260123268	41,400.00	1.0404	42,680.71	43,073.59	0.0000	4.5800	50.0000	0.0000	(5.4299)	(0.5982)	0.0000	1	(6.0282)	01/06/2025
000617.ZK	12/16/2024	SDB3260123268	6,700.00	1.0404	6,907.26	6,970.85	0.0000	4.5800	50.0000	0.0000	(0.8788)	(0.0968)	0.0000	1	(0.9756)	01/06/2025
000617.ZK	12/13/2024	SDB3260123268	600.00	1.0492	618.56	629.51	0.0000	4.5800	50.0000	0.0000	(0.2361)	(0.0262)	0.0000	3	(0.2623)	01/06/2025
000617.ZK	12/13/2024	SDB3260123268	6,700.00	1.0492	6,907.26	7,029.51	0.0000	4.5800	50.0000	0.0000	(2.6363)	(0.2929)	0.0000	3	(2.9292)	01/06/2025
000617.ZK	12/13/2024	SDB3260123268	40,800.00	1.0492	42,062.15	42,806.54	0.0000	4.5800	50.0000	0.0000	(16.0537)	(1.7836)	0.0000	3	(17.8373)	01/06/2025
000617.ZK	12/13/2024	SDB3260123268	19,900.00	1.0492	20,515.61	20,878.68	0.0000	4.5800	50.0000	0.0000	(7.8301)	(0.8699)	0.0000	3	(8.7001)	01/06/2025
000617.ZK	12/13/2024	SDB3260123268	22,300.00	1.0492	22,989.85	23,396.71	0.0000	4.5800	50.0000	0.0000	(8.7745)	(0.9749)	0.0000	3	(9.7493)	01/06/2025
000617.ZK	12/13/2024	SDB3260123268	2,000.00	1.0492	2,061.87	2,098.36	0.0000	4.5800	50.0000	0.0000	(0.7869)	(0.0874)	0.0000	3	(0.8744)	01/06/2025
000617.ZK	12/13/2024	SDB3260123268	1,500.00	1.0492	1,546.40	1,573.77	0.0000	4.5800	50.0000	0.0000	(0.5902)	(0.0656)	0.0000	3	(0.6558)	01/06/2025
000617.ZK	12/13/2024	SDB3260123268	600.00	1.0492	618.56	629.51	0.0000	4.5800	50.0000	0.0000	(0.2361)	(0.0262)	0.0000	3	(0.2623)	01/06/2025
000617.ZK	12/13/2024	SDB3260123268	15,500.00	1.0492	15,979.49	16,262.29	0.0000	4.5800	50.0000	0.0000	(6.0988)	(0.6776)	0.0000	3	(6.7764)	01/06/2025
000617.ZK	12/13/2024	SDB3260123268	8,000.00	1.0492	8,247.48	8,393.44	0.0000	4.5800	50.0000	0.0000	(3.1478)	(0.3497)	0.0000	3	(3.4975)	01/06/2025
000617.ZK	12/13/2024	SDB3260123268	100.00	1.0492	103.09	104.92	0.0000	4.5800	50.0000	0.0000	(0.0393)	(0.0044)	0.0000	3	(0.0437)	01/06/2025
000617.ZK	12/13/2024	SDB3260123268	500.00	1.0492	515.47	524.59	0.0000	4.5800	50.0000	0.0000	(0.1967)	(0.0219)	0.0000	3	(0.2186)	01/06/2025
000617.ZK	12/13/2024	SDB3260123268	100.00	1.0492	103.09	104.92	0.0000	4.5800	50.0000	0.0000	(0.0393)	(0.0044)	0.0000	3	(0.0437)	01/06/2025
000617.ZK	12/13/2024	SDB3260123268	900.00	1.0492	927.84	944.26	0.0000	4.5800	50.0000	0.0000	(0.3541)	(0.0393)	0.0000	3	(0.3935)	01/06/2025
000617.ZK	12/13/2024	SDB3260123268	100.00	1.0492	103.09	104.92	0.0000	4.5800	50.0000	0.0000	(0.0393)	(0.0044)	0.0000	3	(0.0437)	01/06/2025
000617.ZK	12/13/2024	SDB3260123268	500.00	1.0492	515.47	524.59	0.0000	4.5800	50.0000	0.0000	(0.1967)	(0.0219)	0.0000	3	(0.2186)	01/06/2025
000617.ZK	12/13/2024	SDB3260123268	3,100.00	1.0492	3,195.90	3,252.46	0.0000	4.5800	50.0000	0.0000	(1.2198)	(0.1355)	0.0000	3	(1.3553)	01/06/2025
000617.ZK	12/13/2024	SDB3260123268	7,800.00	1.0492	8,041.29	8,183.60	0.0000	4.5800	50.0000	0.0000	(3.0691)	(0.3410)	0.0000	3	(3.4101)	01/06/2025
000617.ZK	12/13/2024	SDB3260123268	100.00	1.0492	103.09	104.92	0.0000	4.5800	50.0000	0.0000	(0.0393)	(0.0044)	0.0000	3	(0.0437)	01/06/2025
000617.ZK	12/13/2024	SDB3260123268	4,200.00	1.0492	4,329.93	4,406.56	0.0000	4.5800	50.0000	0.0000	(1.6526)	(0.1836)	0.0000	3	(1.8362)	01/06/2025
000617.ZK	12/13/2024	SDB3260123268	7,000.00	1.0492	7,216.54	7,344.26	0.0000	4.5800	50.0000	0.0000	(2.7543)	(0.3060)	0.0000	3	(3.0603)	01/06/2025
000617.ZK	12/13/2024	SDB3260123268	3,300.00	1.0492	3,402.09	3,462.29	0.0000	4.5800	50.0000	0.0000	(1.2985)	(0.1443)	0.0000	3	(1.4427)	01/06/2025
000617.ZK	12/13/2024	SDB3260123268	2,500.00	1.0492	2,577.34	2,622.95	0.0000	4.5800	50.0000	0.0000	(0.9837)	(0.1093)	0.0000	3	(1.0930)	01/06/2025
000617.ZK	12/13/2024	SDB3260123268	15,600.00	1.0492	16,082.59	16,367.21	0.0000	4.5800	50.0000	0.0000	(6.1382)	(0.6820)	0.0000	3	(6.8202)	01/06/2025
000617.ZK	12/13/2024	SDB3260123268	8,800.00	1.0492	9,072.23	9,232.78	0.0000	4.5800	50.0000	0.0000	(3.4626)	(0.3847)	0.0000	3	(3.8473)	01/06/2025
000617.ZK	12/13/2024	SDB3260123268	1,000.00	1.0492	1,030.93	1,049.18	0.0000	4.5800	50.0000	0.0000	(0.3935)	(0.0437)	0.0000	3	(0.4372)	01/06/2025
000617.ZK	12/13/2024	SDB3260123268	600.00	1.0492	618.56	629.51	0.0000	4.5800	50.0000	0.0000	(0.2361)	(0.0262)	0.0000	3	(0.2623)	01/06/2025
000617.ZK	12/13/2024	SDB3260123268	100.00	1.0492	103.09	104.92	0.0000	4.5800	50.0000	0.0000	(0.0393)	(0.0044)	0.0000	3	(0.0437)	01/06/2025
000617.ZK	12/13/2024	SDB3260123268	27,800.00	1.0492	28,659.99	29,167.20	0.0000	4.5800	50.0000	0.0000	(10.9386)	(1.2153)	0.0000	3	(12.1539)	01/06/2025
000617.ZK	12/13/2024	SDB3260123268	1,800.00	1.0492	1,855.68	1,888.52	0.0000	4.5800	50.0000	0.0000	(0.7083)	(0.0787)	0.0000	3	(0.7869)	01/06/2025
000617.ZK	12/13/2024	SDB3260123268	4,800.00	1.0492	4,948.49	5,036.06	0.0000	4.5800	50.0000	0.0000	(1.8887)	(0.2098)	0.0000	3	(2.0985)	01/06/2025
000617.ZK	12/13/2024	SDB3260123268	6,600.00	1.0492	6,804.17	6,924.59	0.0000	4.5800	50.0000	0.0000	(2.5969)	(0.2885)	0.0000	3	(2.8854)	01/06/2025
000617.ZK	12/13/2024	SDB3260123268	1,600.00	1.0492	1,649.50	1,678.69	0.0000	4.5800	50.0000	0.0000	(0.6296)	(0.0699)	0.0000	3	(0.6995)	01/06/2025
000617.ZK	12/13/2024	SDB3260123268	5,000.00	1.0492	5,154.67	5,245.90	0.0000	4.5800	50.0000	0.0000	(1.9674)	(0.2186)	0.0000	3	(2.1859)	01/06/2025
000617.ZK	12/13/2024	SDB3260123268	18,000.00	1.0492	18,556.83	18,885.24	0.0000	4.5800	50.0000	0.0000	(7.0825)	(0.7869)	0.0000	3	(7.8694)	01/06/2025
000617.ZK	12/13/2024	SDB3260123268	100.00	1.0492	103.09	104.92	0.0000	4.5800	50.0000	0.0000	(0.0393)	(0.0044)	0.0000	3	(0.0437)	01/06/2025
000617.ZK	12/13/2024	SDB3260123268	1,000.00	1.0492	1,030.93	1,049.18	0.0000	4.5800	50.0000	0.0000	(0.3935)	(0.0437)	0.0000	3	(0.4372)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6



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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CNPC CAPITAL COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
000617.ZK	12/13/2024	SDB3260123268	8,600.00	1.0492	8,866.04	9,022.95	0.0000	4.5800	50.0000	0.0000	(3.3839)	(0.3760)	0.0000	3	(3.7598)	01/06/2025
000617.ZK	12/13/2024	SDB3260123268	100.00	1.0492	103.09	104.92	0.0000	4.5800	50.0000	0.0000	(0.0393)	(0.0044)	0.0000	3	(0.0437)	01/06/2025
000617.ZK	12/13/2024	SDB3260123268	6,100.00	1.0492	6,288.70	6,400.00	0.0000	4.5800	50.0000	0.0000	(2.4002)	(0.2667)	0.0000	3	(2.6669)	01/06/2025
000617.ZK	12/13/2024	SDB3260123268	5,500.00	1.0492	5,670.14	5,770.49	0.0000	4.5800	50.0000	0.0000	(2.1641)	(0.2404)	0.0000	3	(2.4045)	01/06/2025
000617.ZK	12/13/2024	SDB3260123268	41,400.00	1.0492	42,680.71	43,436.05	0.0000	4.5800	50.0000	0.0000	(16.2898)	(1.8098)	0.0000	3	(18.0996)	01/06/2025
000617.ZK	12/13/2024	SDB3260123268	6,700.00	1.0492	6,907.26	7,029.51	0.0000	4.5800	50.0000	0.0000	(2.6363)	(0.2929)	0.0000	3	(2.9292)	01/06/2025
000617.ZK	12/12/2024	SDB3260123268	600.00	1.0190	618.56	611.38	0.0000	4.5800	50.0000	0.0000	(0.0787)	(0.0085)	0.0000	1	(0.0872)	01/06/2025
000617.ZK	12/12/2024	SDB3260123268	6,700.00	1.0190	6,907.26	6,827.08	0.0000	4.5800	50.0000	0.0000	(0.8788)	(0.0948)	0.0000	1	(0.9736)	01/06/2025
000617.ZK	12/12/2024	SDB3260123268	40,800.00	1.0190	42,062.15	41,573.85	0.0000	4.5800	50.0000	0.0000	(5.3512)	(0.5774)	0.0000	1	(5.9287)	01/06/2025
000617.ZK	12/12/2024	SDB3260123268	19,900.00	1.0190	20,515.61	20,277.44	0.0000	4.5800	50.0000	0.0000	(2.6100)	(0.2816)	0.0000	1	(2.8917)	01/06/2025
000617.ZK	12/12/2024	SDB3260123268	22,300.00	1.0190	22,989.85	22,722.96	0.0000	4.5800	50.0000	0.0000	(2.9248)	(0.3156)	0.0000	1	(3.2404)	01/06/2025
000617.ZK	12/12/2024	SDB3260123268	2,000.00	1.0190	2,061.87	2,037.93	0.0000	4.5800	50.0000	0.0000	(0.2623)	(0.0283)	0.0000	1	(0.2906)	01/06/2025
000617.ZK	12/12/2024	SDB3260123268	1,500.00	1.0190	1,546.40	1,528.45	0.0000	4.5800	50.0000	0.0000	(0.1967)	(0.0212)	0.0000	1	(0.2180)	01/06/2025
000617.ZK	12/12/2024	SDB3260123268	600.00	1.0190	618.56	611.38	0.0000	4.5800	50.0000	0.0000	(0.0787)	(0.0085)	0.0000	1	(0.0872)	01/06/2025
000617.ZK	12/12/2024	SDB3260123268	15,500.00	1.0190	15,979.49	15,793.99	0.0000	4.5800	50.0000	0.0000	(2.0329)	(0.2194)	0.0000	1	(2.2523)	01/06/2025
000617.ZK	12/12/2024	SDB3260123268	8,000.00	1.0190	8,247.48	8,151.74	0.0000	4.5800	50.0000	0.0000	(1.0493)	(0.1132)	0.0000	1	(1.1625)	01/06/2025
000617.ZK	12/12/2024	SDB3260123268	100.00	1.0190	103.09	101.90	0.0000	4.5800	50.0000	0.0000	(0.0131)	(0.0014)	0.0000	1	(0.0145)	01/06/2025
000617.ZK	12/12/2024	SDB3260123268	500.00	1.0190	515.47	509.48	0.0000	4.5800	50.0000	0.0000	(0.0656)	(0.0071)	0.0000	1	(0.0727)	01/06/2025
000617.ZK	12/12/2024	SDB3260123268	100.00	1.0190	103.09	101.90	0.0000	4.5800	50.0000	0.0000	(0.0131)	(0.0014)	0.0000	1	(0.0145)	01/06/2025
000617.ZK	12/12/2024	SDB3260123268	900.00	1.0190	927.84	917.07	0.0000	4.5800	50.0000	0.0000	(0.1180)	(0.0127)	0.0000	1	(0.1308)	01/06/2025
000617.ZK	12/12/2024	SDB3260123268	100.00	1.0190	103.09	101.90	0.0000	4.5800	50.0000	0.0000	(0.0131)	(0.0014)	0.0000	1	(0.0145)	01/06/2025
000617.ZK	12/12/2024	SDB3260123268	500.00	1.0190	515.47	509.48	0.0000	4.5800	50.0000	0.0000	(0.0656)	(0.0071)	0.0000	1	(0.0727)	01/06/2025
000617.ZK	12/12/2024	SDB3260123268	3,100.00	1.0190	3,195.90	3,158.80	0.0000	4.5800	50.0000	0.0000	(0.4066)	(0.0439)	0.0000	1	(0.4505)	01/06/2025
000617.ZK	12/12/2024	SDB3260123268	7,800.00	1.0190	8,041.29	7,947.94	0.0000	4.5800	50.0000	0.0000	(1.0230)	(0.1104)	0.0000	1	(1.1334)	01/06/2025
000617.ZK	12/12/2024	SDB3260123268	100.00	1.0190	103.09	101.90	0.0000	4.5800	50.0000	0.0000	(0.0131)	(0.0014)	0.0000	1	(0.0145)	01/06/2025
000617.ZK	12/12/2024	SDB3260123268	4,200.00	1.0190	4,329.93	4,279.66	0.0000	4.5800	50.0000	0.0000	(0.5509)	(0.0594)	0.0000	1	(0.6103)	01/06/2025
000617.ZK	12/12/2024	SDB3260123268	7,000.00	1.0190	7,216.54	7,132.77	0.0000	4.5800	50.0000	0.0000	(0.9181)	(0.0991)	0.0000	1	(1.0172)	01/06/2025
000617.ZK	12/12/2024	SDB3260123268	3,300.00	1.0190	3,402.09	3,362.59	0.0000	4.5800	50.0000	0.0000	(0.4328)	(0.0467)	0.0000	1	(0.4795)	01/06/2025
000617.ZK	12/12/2024	SDB3260123268	2,500.00	1.0190	2,577.34	2,547.42	0.0000	4.5800	50.0000	0.0000	(0.3279)	(0.0354)	0.0000	1	(0.3633)	01/06/2025
000617.ZK	12/12/2024	SDB3260123268	15,600.00	1.0190	16,082.59	15,895.89	0.0000	4.5800	50.0000	0.0000	(2.0461)	(0.2208)	0.0000	1	(2.2668)	01/06/2025
000617.ZK	12/12/2024	SDB3260123268	8,800.00	1.0190	9,072.23	8,966.91	0.0000	4.5800	50.0000	0.0000	(1.1542)	(0.1245)	0.0000	1	(1.2787)	01/06/2025
000617.ZK	12/12/2024	SDB3260123268	1,000.00	1.0190	1,030.93	1,018.97	0.0000	4.5800	50.0000	0.0000	(0.1312)	(0.0142)	0.0000	1	(0.1453)	01/06/2025
000617.ZK	12/12/2024	SDB3260123268	600.00	1.0190	618.56	611.38	0.0000	4.5800	50.0000	0.0000	(0.0787)	(0.0085)	0.0000	1	(0.0872)	01/06/2025
000617.ZK	12/12/2024	SDB3260123268	100.00	1.0190	103.09	101.90	0.0000	4.5800	50.0000	0.0000	(0.0131)	(0.0014)	0.0000	1	(0.0145)	01/06/2025
000617.ZK	12/12/2024	SDB3260123268	27,800.00	1.0190	28,659.99	28,327.28	0.0000	4.5800	50.0000	0.0000	(3.6462)	(0.3934)	0.0000	1	(4.0396)	01/06/2025
000617.ZK	12/12/2024	SDB3260123268	1,800.00	1.0190	1,855.68	1,834.14	0.0000	4.5800	50.0000	0.0000	(0.2361)	(0.0255)	0.0000	1	(0.2616)	01/06/2025
000617.ZK	12/12/2024	SDB3260123268	4,800.00	1.0190	4,948.49	4,891.04	0.0000	4.5800	50.0000	0.0000	(0.6296)	(0.0679)	0.0000	1	(0.6975)	01/06/2025
000617.ZK	12/12/2024	SDB3260123268	6,600.00	1.0190	6,804.17	6,725.18	0.0000	4.5800	50.0000	0.0000	(0.8656)	(0.0934)	0.0000	1	(0.9590)	01/06/2025
000617.ZK	12/12/2024	SDB3260123268	1,600.00	1.0190	1,649.50	1,630.35	0.0000	4.5800	50.0000	0.0000	(0.2099)	(0.0226)	0.0000	1	(0.2325)	01/06/2025
000617.ZK	12/12/2024	SDB3260123268	5,000.00	1.0190	5,154.67	5,094.84	0.0000	4.5800	50.0000	0.0000	(0.6558)	(0.0708)	0.0000	1	(0.7266)	01/06/2025
000617.ZK	12/12/2024	SDB3260123268	18,000.00	1.0190	18,556.83	18,341.41	0.0000	4.5800	50.0000	0.0000	(2.3608)	(0.2547)	0.0000	1	(2.6156)	01/06/2025
000617.ZK	12/12/2024	SDB3260123268	100.00	1.0190	103.09	101.90	0.0000	4.5800	50.0000	0.0000	(0.0131)	(0.0014)	0.0000	1	(0.0145)	01/06/2025
000617.ZK	12/12/2024	SDB3260123268	1,000.00	1.0190	1,030.93	1,018.97	0.0000	4.5800	50.0000	0.0000	(0.1312)	(0.0142)	0.0000	1	(0.1453)	01/06/2025
000617.ZK	12/12/2024	SDB3260123268	8,600.00	1.0190	8,866.04	8,763.12	0.0000	4.5800	50.0000	0.0000	(1.1280)	(0.1217)	0.0000	1	(1.2497)	01/06/2025
000617.ZK	12/12/2024	SDB3260123268	100.00	1.0190	103.09	101.90	0.0000	4.5800	50.0000	0.0000	(0.0131)	(0.0014)	0.0000	1	(0.0145)	01/06/2025
000617.ZK	12/12/2024	SDB3260123268	6,100.00	1.0190	6,288.70	6,215.70	0.0000	4.5800	50.0000	0.0000	(0.8863)	(0.0863)	0.0000	1	(0.8864)	01/06/2025
000617.ZK	12/12/2024	SDB3260123268	5,500.00	1.0190	5,670.14	5,604.32	0.0000	4.5800	50.0000	0.0000	(0.7214)	(0.0778)	0.0000	1	(0.7992)	01/06/2025
000617.ZK	12/12/2024	SDB3260123268	41,400.00	1.0190	42,680.71	42,185.23	0.0000	4.5800	50.0000	0.0000	(5.4299)	(0.5859)	0.0000	1	(6.0158)	01/06/2025
000617.ZK	12/12/2024	SDB3260123268	6,700.00	1.0190	6,907.26	6,827.08	0.0000	4.5800	50.0000	0.0000	(0.8788)	(0.0948)	0.0000	1	(0.9736)	01/06/2025
000617.ZK	12/11/2024	SDB3260123268	600.00	1.0408	618.56	624.51	0.0000	4.5800	50.0000	0.0000	(0.0787)	(0.0087)	0.0000	1	(0.0874)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CNPC CAPITAL COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
000617.ZK	12/11/2024	SDB3260123268	6,700.00	1.0408	6,907.26	6,973.69	0.0000	4.5800	50.0000	0.0000	(0.8788)	(0.0969)	0.0000	1	(0.9756)	01/06/2025
000617.ZK	12/11/2024	SDB3260123268	40,800.00	1.0408	42,062.15	42,466.64	0.0000	4.5800	50.0000	0.0000	(5.3512)	(0.5898)	0.0000	1	(5.9411)	01/06/2025
000617.ZK	12/11/2024	SDB3260123268	19,900.00	1.0408	20,515.61	20,712.90	0.0000	4.5800	50.0000	0.0000	(2.6100)	(0.2877)	0.0000	1	(2.8977)	01/06/2025
000617.ZK	12/11/2024	SDB3260123268	22,300.00	1.0408	22,989.85	23,210.93	0.0000	4.5800	50.0000	0.0000	(2.9248)	(0.3224)	0.0000	1	(3.2472)	01/06/2025
000617.ZK	12/11/2024	SDB3260123268	2,000.00	1.0408	2,061.87	2,081.70	0.0000	4.5800	50.0000	0.0000	(0.2623)	(0.0289)	0.0000	1	(0.2912)	01/06/2025
000617.ZK	12/11/2024	SDB3260123268	1,500.00	1.0408	1,546.40	1,561.27	0.0000	4.5800	50.0000	0.0000	(0.1967)	(0.0217)	0.0000	1	(0.2184)	01/06/2025
000617.ZK	12/11/2024	SDB3260123268	600.00	1.0408	618.56	624.51	0.0000	4.5800	50.0000	0.0000	(0.0787)	(0.0087)	0.0000	1	(0.0874)	01/06/2025
000617.ZK	12/11/2024	SDB3260123268	15,500.00	1.0408	15,979.49	16,133.16	0.0000	4.5800	50.0000	0.0000	(0.2029)	(0.2241)	0.0000	1	(2.2570)	01/06/2025
000617.ZK	12/11/2024	SDB3260123268	8,000.00	1.0408	8,247.48	8,326.79	0.0000	4.5800	50.0000	0.0000	(1.0493)	(0.1156)	0.0000	1	(1.1649)	01/06/2025
000617.ZK	12/11/2024	SDB3260123268	100.00	1.0408	103.09	104.08	0.0000	4.5800	50.0000	0.0000	(0.0131)	(0.0014)	0.0000	1	(0.0146)	01/06/2025
000617.ZK	12/11/2024	SDB3260123268	500.00	1.0408	515.47	520.42	0.0000	4.5800	50.0000	0.0000	(0.0656)	(0.0072)	0.0000	1	(0.0728)	01/06/2025
000617.ZK	12/11/2024	SDB3260123268	100.00	1.0408	103.09	104.08	0.0000	4.5800	50.0000	0.0000	(0.0131)	(0.0014)	0.0000	1	(0.0146)	01/06/2025
000617.ZK	12/11/2024	SDB3260123268	900.00	1.0408	927.84	936.76	0.0000	4.5800	50.0000	0.0000	(0.1180)	(0.0130)	0.0000	1	(0.1311)	01/06/2025
000617.ZK	12/11/2024	SDB3260123268	100.00	1.0408	103.09	104.08	0.0000	4.5800	50.0000	0.0000	(0.0131)	(0.0014)	0.0000	1	(0.0146)	01/06/2025
000617.ZK	12/11/2024	SDB3260123268	500.00	1.0408	515.47	520.42	0.0000	4.5800	50.0000	0.0000	(0.0656)	(0.0072)	0.0000	1	(0.0728)	01/06/2025
000617.ZK	12/11/2024	SDB3260123268	3,100.00	1.0408	3,195.90	3,226.63	0.0000	4.5800	50.0000	0.0000	(0.0466)	(0.0448)	0.0000	1	(0.4514)	01/06/2025
000617.ZK	12/11/2024	SDB3260123268	7,800.00	1.0408	8,041.29	8,118.62	0.0000	4.5800	50.0000	0.0000	(1.0230)	(0.1128)	0.0000	1	(1.1358)	01/06/2025
000617.ZK	12/11/2024	SDB3260123268	100.00	1.0408	103.09	104.08	0.0000	4.5800	50.0000	0.0000	(0.0131)	(0.0014)	0.0000	1	(0.0146)	01/06/2025
000617.ZK	12/11/2024	SDB3260123268	4,200.00	1.0408	4,329.93	4,371.57	0.0000	4.5800	50.0000	0.0000	(0.5509)	(0.0607)	0.0000	1	(0.6116)	01/06/2025
000617.ZK	12/11/2024	SDB3260123268	7,000.00	1.0408	7,216.54	7,285.94	0.0000	4.5800	50.0000	0.0000	(0.9181)	(0.1012)	0.0000	1	(1.0193)	01/06/2025
000617.ZK	12/11/2024	SDB3260123268	3,300.00	1.0408	3,402.09	3,434.80	0.0000	4.5800	50.0000	0.0000	(0.4328)	(0.0477)	0.0000	1	(0.4805)	01/06/2025
000617.ZK	12/11/2024	SDB3260123268	2,500.00	1.0408	2,577.34	2,602.12	0.0000	4.5800	50.0000	0.0000	(0.3279)	(0.0361)	0.0000	1	(0.3640)	01/06/2025
000617.ZK	12/11/2024	SDB3260123268	15,600.00	1.0408	16,082.59	16,237.24	0.0000	4.5800	50.0000	0.0000	(2.0461)	(0.2255)	0.0000	1	(2.2716)	01/06/2025
000617.ZK	12/11/2024	SDB3260123268	8,800.00	1.0408	9,072.23	9,159.47	0.0000	4.5800	50.0000	0.0000	(1.1542)	(0.1272)	0.0000	1	(1.2814)	01/06/2025
000617.ZK	12/11/2024	SDB3260123268	1,000.00	1.0408	1,030.93	1,040.85	0.0000	4.5800	50.0000	0.0000	(0.1312)	(0.0145)	0.0000	1	(0.1456)	01/06/2025
000617.ZK	12/11/2024	SDB3260123268	600.00	1.0408	618.56	624.51	0.0000	4.5800	50.0000	0.0000	(0.0787)	(0.0087)	0.0000	1	(0.0874)	01/06/2025
000617.ZK	12/11/2024	SDB3260123268	100.00	1.0408	103.09	104.08	0.0000	4.5800	50.0000	0.0000	(0.0131)	(0.0014)	0.0000	1	(0.0146)	01/06/2025
000617.ZK	12/11/2024	SDB3260123268	27,800.00	1.0408	28,659.99	28,935.60	0.0000	4.5800	50.0000	0.0000	(3.6462)	(0.4019)	0.0000	1	(4.0481)	01/06/2025
000617.ZK	12/11/2024	SDB3260123268	1,800.00	1.0408	1,855.68	1,873.53	0.0000	4.5800	50.0000	0.0000	(0.2361)	(0.0260)	0.0000	1	(0.2621)	01/06/2025
000617.ZK	12/11/2024	SDB3260123268	4,800.00	1.0408	4,948.49	4,996.08	0.0000	4.5800	50.0000	0.0000	(0.6296)	(0.0694)	0.0000	1	(0.6989)	01/06/2025
000617.ZK	12/11/2024	SDB3260123268	6,600.00	1.0408	6,804.17	6,869.60	0.0000	4.5800	50.0000	0.0000	(0.8656)	(0.0954)	0.0000	1	(0.9611)	01/06/2025
000617.ZK	12/11/2024	SDB3260123268	1,600.00	1.0408	1,649.50	1,665.36	0.0000	4.5800	50.0000	0.0000	(0.2099)	(0.0231)	0.0000	1	(0.2330)	01/06/2025
000617.ZK	12/11/2024	SDB3260123268	5,000.00	1.0408	5,154.67	5,204.24	0.0000	4.5800	50.0000	0.0000	(0.6558)	(0.0723)	0.0000	1	(0.7281)	01/06/2025
000617.ZK	12/11/2024	SDB3260123268	18,000.00	1.0408	18,556.83	18,735.28	0.0000	4.5800	50.0000	0.0000	(2.3608)	(0.2602)	0.0000	1	(2.6211)	01/06/2025
000617.ZK	12/11/2024	SDB3260123268	100.00	1.0408	103.09	104.08	0.0000	4.5800	50.0000	0.0000	(0.0131)	(0.0014)	0.0000	1	(0.0146)	01/06/2025
000617.ZK	12/11/2024	SDB3260123268	1,000.00	1.0408	1,030.93	1,040.85	0.0000	4.5800	50.0000	0.0000	(0.1312)	(0.0145)	0.0000	1	(0.1456)	01/06/2025
000617.ZK	12/11/2024	SDB3260123268	8,600.00	1.0408	8,866.04	8,951.30	0.0000	4.5800	50.0000	0.0000	(1.1280)	(0.1243)	0.0000	1	(1.2523)	01/06/2025
000617.ZK	12/11/2024	SDB3260123268	100.00	1.0408	103.09	104.08	0.0000	4.5800	50.0000	0.0000	(0.0131)	(0.0014)	0.0000	1	(0.0146)	01/06/2025
000617.ZK	12/11/2024	SDB3260123268	6,100.00	1.0408	6,288.70	6,349.18	0.0000	4.5800	50.0000	0.0000	(0.8001)	(0.0882)	0.0000	1	(0.8882)	01/06/2025
000617.ZK	12/11/2024	SDB3260123268	5,500.00	1.0408	5,670.14	5,724.67	0.0000	4.5800	50.0000	0.0000	(0.7214)	(0.0795)	0.0000	1	(0.8009)	01/06/2025
000617.ZK	12/11/2024	SDB3260123268	41,400.00	1.0408	42,680.71	43,091.15	0.0000	4.5800	50.0000	0.0000	(5.4299)	(0.5985)	0.0000	1	(6.0284)	01/06/2025
000617.ZK	12/11/2024	SDB3260123268	6,700.00	1.0408	6,907.26	6,973.69	0.0000	4.5800	50.0000	0.0000	(0.8788)	(0.0969)	0.0000	1	(0.9756)	01/06/2025
000617.ZK	12/10/2024	SDB3260123268	600.00	1.0253	618.56	615.21	0.0000	4.5800	50.0000	0.0000	(0.0787)	(0.0085)	0.0000	1	(0.0872)	01/06/2025
000617.ZK	12/10/2024	SDB3260123268	6,700.00	1.0253	6,907.26	6,869.81	0.0000	4.5800	50.0000	0.0000	(0.8788)	(0.0954)	0.0000	1	(0.9742)	01/06/2025
000617.ZK	12/10/2024	SDB3260123268	40,800.00	1.0253	42,062.15	41,834.08	0.0000	4.5800	50.0000	0.0000	(5.3512)	(0.5810)	0.0000	1	(5.9323)	01/06/2025
000617.ZK	12/10/2024	SDB3260123268	19,900.00	1.0253	20,515.61	20,404.37	0.0000	4.5800	50.0000	0.0000	(2.6100)	(0.2834)	0.0000	1	(2.8934)	01/06/2025
000617.ZK	12/10/2024	SDB3260123268	22,300.00	1.0253	22,989.85	22,865.19	0.0000	4.5800	50.0000	0.0000	(2.9248)	(0.3176)	0.0000	1	(3.2424)	01/06/2025
000617.ZK	12/10/2024	SDB3260123268	2,000.00	1.0253	2,061.87	2,050.69	0.0000	4.5800	50.0000	0.0000	(0.2623)	(0.0285)	0.0000	1	(0.2908)	01/06/2025
000617.ZK	12/10/2024	SDB3260123268	1,500.00	1.0253	1,546.40	1,538.02	0.0000	4.5800	50.0000	0.0000	(0.1967)	(0.0214)	0.0000	1	(0.2181)	01/06/2025
000617.ZK	12/10/2024	SDB3260123268	600.00	1.0253	618.56	615.21	0.0000	4.5800	50.0000	0.0000	(0.0787)	(0.0085)	0.0000	1	(0.0872)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6



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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CNPC CAPITAL COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
000617.ZK	12/10/2024	SDB3260123268	15,500.00	1.0253	15,979.49	15,892.85	0.0000	4.5800	50.0000	0.0000	(2.0329)	(0.2207)	0.0000	1	(2.2537)	01/06/2025
000617.ZK	12/10/2024	SDB3260123268	8,000.00	1.0253	8,247.48	8,202.76	0.0000	4.5800	50.0000	0.0000	(1.0493)	(0.1139)	0.0000	1	(1.1632)	01/06/2025
000617.ZK	12/10/2024	SDB3260123268	100.00	1.0253	103.09	102.53	0.0000	4.5800	50.0000	0.0000	(0.0131)	(0.0014)	0.0000	1	(0.0145)	01/06/2025
000617.ZK	12/10/2024	SDB3260123268	500.00	1.0253	515.47	512.67	0.0000	4.5800	50.0000	0.0000	(0.0656)	(0.0071)	0.0000	1	(0.0727)	01/06/2025
000617.ZK	12/10/2024	SDB3260123268	100.00	1.0253	103.09	102.53	0.0000	4.5800	50.0000	0.0000	(0.0131)	(0.0014)	0.0000	1	(0.0145)	01/06/2025
000617.ZK	12/10/2024	SDB3260123268	900.00	1.0253	927.84	922.81	0.0000	4.5800	50.0000	0.0000	(0.1180)	(0.0128)	0.0000	1	(0.1309)	01/06/2025
000617.ZK	12/10/2024	SDB3260123268	100.00	1.0253	103.09	102.53	0.0000	4.5800	50.0000	0.0000	(0.0131)	(0.0014)	0.0000	1	(0.0145)	01/06/2025
000617.ZK	12/10/2024	SDB3260123268	500.00	1.0253	515.47	512.67	0.0000	4.5800	50.0000	0.0000	(0.0656)	(0.0071)	0.0000	1	(0.0727)	01/06/2025
000617.ZK	12/10/2024	SDB3260123268	3,100.00	1.0253	3,195.90	3,178.57	0.0000	4.5800	50.0000	0.0000	(0.4066)	(0.0441)	0.0000	1	(0.4507)	01/06/2025
000617.ZK	12/10/2024	SDB3260123268	7,800.00	1.0253	8,041.29	7,997.69	0.0000	4.5800	50.0000	0.0000	(1.0230)	(0.1111)	0.0000	1	(1.1341)	01/06/2025
000617.ZK	12/10/2024	SDB3260123268	100.00	1.0253	103.09	102.53	0.0000	4.5800	50.0000	0.0000	(0.0131)	(0.0014)	0.0000	1	(0.0145)	01/06/2025
000617.ZK	12/10/2024	SDB3260123268	4,200.00	1.0253	4,329.93	4,306.45	0.0000	4.5800	50.0000	0.0000	(0.5509)	(0.0598)	0.0000	1	(0.6107)	01/06/2025
000617.ZK	12/10/2024	SDB3260123268	7,000.00	1.0253	7,216.54	7,177.41	0.0000	4.5800	50.0000	0.0000	(0.9181)	(0.0997)	0.0000	1	(1.0178)	01/06/2025
000617.ZK	12/10/2024	SDB3260123268	3,300.00	1.0253	3,402.09	3,383.64	0.0000	4.5800	50.0000	0.0000	(0.4328)	(0.0470)	0.0000	1	(0.4798)	01/06/2025
000617.ZK	12/10/2024	SDB3260123268	2,500.00	1.0253	2,577.34	2,563.36	0.0000	4.5800	50.0000	0.0000	(0.3279)	(0.0356)	0.0000	1	(0.3635)	01/06/2025
000617.ZK	12/10/2024	SDB3260123268	15,600.00	1.0253	16,082.59	15,995.38	0.0000	4.5800	50.0000	0.0000	(2.0461)	(0.2222)	0.0000	1	(2.2682)	01/06/2025
000617.ZK	12/10/2024	SDB3260123268	8,800.00	1.0253	9,072.23	9,023.04	0.0000	4.5800	50.0000	0.0000	(1.1542)	(0.1253)	0.0000	1	(1.2795)	01/06/2025
000617.ZK	12/10/2024	SDB3260123268	1,000.00	1.0253	1,030.93	1,025.35	0.0000	4.5800	50.0000	0.0000	(0.1312)	(0.0142)	0.0000	1	(0.1454)	01/06/2025
000617.ZK	12/10/2024	SDB3260123268	600.00	1.0253	618.56	615.21	0.0000	4.5800	50.0000	0.0000	(0.0787)	(0.0085)	0.0000	1	(0.0872)	01/06/2025
000617.ZK	12/10/2024	SDB3260123268	100.00	1.0253	103.09	102.53	0.0000	4.5800	50.0000	0.0000	(0.0131)	(0.0014)	0.0000	1	(0.0145)	01/06/2025
000617.ZK	12/10/2024	SDB3260123268	27,800.00	1.0253	28,659.99	28,504.59	0.0000	4.5800	50.0000	0.0000	(3.6462)	(0.3959)	0.0000	1	(4.0421)	01/06/2025
000617.ZK	12/10/2024	SDB3260123268	1,800.00	1.0253	1,855.68	1,845.62	0.0000	4.5800	50.0000	0.0000	(0.2361)	(0.0256)	0.0000	1	(0.2617)	01/06/2025
000617.ZK	12/10/2024	SDB3260123268	4,800.00	1.0253	4,948.49	4,921.66	0.0000	4.5800	50.0000	0.0000	(0.6296)	(0.0684)	0.0000	1	(0.6979)	01/06/2025
000617.ZK	12/10/2024	SDB3260123268	6,600.00	1.0253	6,804.17	6,767.28	0.0000	4.5800	50.0000	0.0000	(0.8656)	(0.0940)	0.0000	1	(0.9596)	01/06/2025
000617.ZK	12/10/2024	SDB3260123268	1,600.00	1.0253	1,649.50	1,640.55	0.0000	4.5800	50.0000	0.0000	(0.2099)	(0.0228)	0.0000	1	(0.2326)	01/06/2025
000617.ZK	12/10/2024	SDB3260123268	5,000.00	1.0253	5,154.67	5,126.72	0.0000	4.5800	50.0000	0.0000	(0.6558)	(0.0712)	0.0000	1	(0.7270)	01/06/2025
000617.ZK	12/10/2024	SDB3260123268	18,000.00	1.0253	18,556.83	18,456.21	0.0000	4.5800	50.0000	0.0000	(2.3608)	(0.2563)	0.0000	1	(2.6172)	01/06/2025
000617.ZK	12/10/2024	SDB3260123268	100.00	1.0253	103.09	102.53	0.0000	4.5800	50.0000	0.0000	(0.0131)	(0.0014)	0.0000	1	(0.0145)	01/06/2025
000617.ZK	12/10/2024	SDB3260123268	1,000.00	1.0253	1,030.93	1,025.35	0.0000	4.5800	50.0000	0.0000	(0.1312)	(0.0142)	0.0000	1	(0.1454)	01/06/2025
000617.ZK	12/10/2024	SDB3260123268	8,600.00	1.0253	8,866.04	8,817.97	0.0000	4.5800	50.0000	0.0000	(1.1280)	(0.1225)	0.0000	1	(1.2504)	01/06/2025
000617.ZK	12/10/2024	SDB3260123268	100.00	1.0253	103.09	102.53	0.0000	4.5800	50.0000	0.0000	(0.0131)	(0.0014)	0.0000	1	(0.0145)	01/06/2025
000617.ZK	12/10/2024	SDB3260123268	6,100.00	1.0253	6,288.70	6,254.60	0.0000	4.5800	50.0000	0.0000	(0.8001)	(0.0869)	0.0000	1	(0.8869)	01/06/2025
000617.ZK	12/10/2024	SDB3260123268	5,500.00	1.0253	5,670.14	5,639.40	0.0000	4.5800	50.0000	0.0000	(0.7214)	(0.0783)	0.0000	1	(0.7997)	01/06/2025
000617.ZK	12/10/2024	SDB3260123268	41,400.00	1.0253	42,680.71	42,449.28	0.0000	4.5800	50.0000	0.0000	(5.4299)	(0.5896)	0.0000	1	(6.0195)	01/06/2025
000617.ZK	12/10/2024	SDB3260123268	6,700.00	1.0253	6,907.26	6,869.81	0.0000	4.5800	50.0000	0.0000	(0.8788)	(0.0954)	0.0000	1	(0.9742)	01/06/2025
000617.ZK	12/09/2024	SDB3260123268	600.00	1.0199	618.56	611.94	0.0000	4.5800	50.0000	0.0000	(0.0787)	(0.0085)	0.0000	1	(0.0872)	01/06/2025
000617.ZK	12/09/2024	SDB3260123268	6,700.00	1.0199	6,907.26	6,833.36	0.0000	4.5800	50.0000	0.0000	(0.8788)	(0.0949)	0.0000	1	(0.9737)	01/06/2025
000617.ZK	12/09/2024	SDB3260123268	40,800.00	1.0199	42,062.15	41,612.08	0.0000	4.5800	50.0000	0.0000	(5.3512)	(0.5779)	0.0000	1	(5.9292)	01/06/2025
000617.ZK	12/09/2024	SDB3260123268	19,900.00	1.0199	20,515.61	20,296.09	0.0000	4.5800	50.0000	0.0000	(2.6100)	(0.2819)	0.0000	1	(2.8919)	01/06/2025
000617.ZK	12/09/2024	SDB3260123268	22,300.00	1.0199	22,989.85	22,743.86	0.0000	4.5800	50.0000	0.0000	(2.9248)	(0.3159)	0.0000	1	(3.2407)	01/06/2025
000617.ZK	12/09/2024	SDB3260123268	2,000.00	1.0199	2,061.87	2,039.81	0.0000	4.5800	50.0000	0.0000	(0.2623)	(0.0283)	0.0000	1	(0.2906)	01/06/2025
000617.ZK	12/09/2024	SDB3260123268	1,500.00	1.0199	1,546.40	1,529.86	0.0000	4.5800	50.0000	0.0000	(0.1967)	(0.0212)	0.0000	1	(0.2180)	01/06/2025
000617.ZK	12/09/2024	SDB3260123268	600.00	1.0199	618.56	611.94	0.0000	4.5800	50.0000	0.0000	(0.0787)	(0.0085)	0.0000	1	(0.0872)	01/06/2025
000617.ZK	12/09/2024	SDB3260123268	15,500.00	1.0199	15,979.49	15,808.51	0.0000	4.5800	50.0000	0.0000	(2.0329)	(0.2196)	0.0000	1	(2.2525)	01/06/2025
000617.ZK	12/09/2024	SDB3260123268	8,000.00	1.0199	8,247.48	8,159.23	0.0000	4.5800	50.0000	0.0000	(1.0493)	(0.1133)	0.0000	1	(1.1626)	01/06/2025
000617.ZK	12/09/2024	SDB3260123268	100.00	1.0199	103.09	101.99	0.0000	4.5800	50.0000	0.0000	(0.0131)	(0.0014)	0.0000	1	(0.0145)	01/06/2025
000617.ZK	12/09/2024	SDB3260123268	500.00	1.0199	515.47	509.95	0.0000	4.5800	50.0000	0.0000	(0.0656)	(0.0071)	0.0000	1	(0.0727)	01/06/2025
000617.ZK	12/09/2024	SDB3260123268	100.00	1.0199	103.09	101.99	0.0000	4.5800	50.0000	0.0000	(0.0131)	(0.0014)	0.0000	1	(0.0145)	01/06/2025
000617.ZK	12/09/2024	SDB3260123268	900.00	1.0199	927.84	917.91	0.0000	4.5800	50.0000	0.0000	(0.1180)	(0.0127)	0.0000	1	(0.1308)	01/06/2025
000617.ZK	12/09/2024	SDB3260123268	100.00	1.0199	103.09	101.99	0.0000	4.5800	50.0000	0.0000	(0.0131)	(0.0014)	0.0000	1	(0.0145)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CNPC CAPITAL COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
000617.ZK	12/09/2024	SDB3260123268	500.00	1.0199	515.47	509.95	0.0000	4.5800	50.0000	0.0000	(0.0656)	(0.0071)	0.0000	1	(0.0727)	01/06/2025
000617.ZK	12/09/2024	SDB3260123268	3,100.00	1.0199	3,195.90	3,161.70	0.0000	4.5800	50.0000	0.0000	(0.4066)	(0.0439)	0.0000	1	(0.4505)	01/06/2025
000617.ZK	12/09/2024	SDB3260123268	7,800.00	1.0199	8,041.29	7,955.25	0.0000	4.5800	50.0000	0.0000	(1.0230)	(0.1105)	0.0000	1	(1.1335)	01/06/2025
000617.ZK	12/09/2024	SDB3260123268	100.00	1.0199	103.09	101.99	0.0000	4.5800	50.0000	0.0000	(0.0131)	(0.0014)	0.0000	1	(0.0145)	01/06/2025
000617.ZK	12/09/2024	SDB3260123268	4,200.00	1.0199	4,329.93	4,283.60	0.0000	4.5800	50.0000	0.0000	(0.5509)	(0.0595)	0.0000	1	(0.6104)	01/06/2025
000617.ZK	12/09/2024	SDB3260123268	7,000.00	1.0199	7,216.54	7,139.33	0.0000	4.5800	50.0000	0.0000	(0.9181)	(0.0992)	0.0000	1	(1.0173)	01/06/2025
000617.ZK	12/09/2024	SDB3260123268	3,300.00	1.0199	3,402.09	3,365.68	0.0000	4.5800	50.0000	0.0000	(0.4328)	(0.0467)	0.0000	1	(0.4796)	01/06/2025
000617.ZK	12/09/2024	SDB3260123268	2,500.00	1.0199	2,577.34	2,549.76	0.0000	4.5800	50.0000	0.0000	(0.3279)	(0.0354)	0.0000	1	(0.3633)	01/06/2025
000617.ZK	12/09/2024	SDB3260123268	15,600.00	1.0199	16,082.59	15,910.50	0.0000	4.5800	50.0000	0.0000	(2.0461)	(0.2210)	0.0000	1	(2.2670)	01/06/2025
000617.ZK	12/09/2024	SDB3260123268	8,800.00	1.0199	9,072.23	8,975.16	0.0000	4.5800	50.0000	0.0000	(1.1542)	(0.1247)	0.0000	1	(1.2788)	01/06/2025
000617.ZK	12/09/2024	SDB3260123268	1,000.00	1.0199	1,030.93	1,019.90	0.0000	4.5800	50.0000	0.0000	(0.1312)	(0.0142)	0.0000	1	(0.1453)	01/06/2025
000617.ZK	12/09/2024	SDB3260123268	600.00	1.0199	618.56	611.94	0.0000	4.5800	50.0000	0.0000	(0.0787)	(0.0085)	0.0000	1	(0.0872)	01/06/2025
000617.ZK	12/09/2024	SDB3260123268	100.00	1.0199	103.09	101.99	0.0000	4.5800	50.0000	0.0000	(0.0131)	(0.0014)	0.0000	1	(0.0145)	01/06/2025
000617.ZK	12/09/2024	SDB3260123268	27,800.00	1.0199	28,659.99	28,353.33	0.0000	4.5800	50.0000	0.0000	(3.6462)	(0.3938)	0.0000	1	(4.0400)	01/06/2025
000617.ZK	12/09/2024	SDB3260123268	1,800.00	1.0199	1,855.68	1,835.83	0.0000	4.5800	50.0000	0.0000	(0.2361)	(0.0255)	0.0000	1	(0.2616)	01/06/2025
000617.ZK	12/09/2024	SDB3260123268	4,800.00	1.0199	4,948.49	4,895.54	0.0000	4.5800	50.0000	0.0000	(0.6296)	(0.0680)	0.0000	1	(0.6976)	01/06/2025
000617.ZK	12/09/2024	SDB3260123268	6,600.00	1.0199	6,804.17	6,731.37	0.0000	4.5800	50.0000	0.0000	(0.8656)	(0.0935)	0.0000	1	(0.9591)	01/06/2025
000617.ZK	12/09/2024	SDB3260123268	1,600.00	1.0199	1,649.50	1,631.85	0.0000	4.5800	50.0000	0.0000	(0.2099)	(0.0227)	0.0000	1	(0.2325)	01/06/2025
000617.ZK	12/09/2024	SDB3260123268	5,000.00	1.0199	5,154.67	5,099.52	0.0000	4.5800	50.0000	0.0000	(0.6558)	(0.0708)	0.0000	1	(0.7266)	01/06/2025
000617.ZK	12/09/2024	SDB3260123268	18,000.00	1.0199	18,556.83	18,358.27	0.0000	4.5800	50.0000	0.0000	(2.3608)	(0.2550)	0.0000	1	(2.6158)	01/06/2025
000617.ZK	12/09/2024	SDB3260123268	100.00	1.0199	103.09	101.99	0.0000	4.5800	50.0000	0.0000	(0.0131)	(0.0014)	0.0000	1	(0.0145)	01/06/2025
000617.ZK	12/09/2024	SDB3260123268	1,000.00	1.0199	1,030.93	1,019.90	0.0000	4.5800	50.0000	0.0000	(0.1312)	(0.0142)	0.0000	1	(0.1453)	01/06/2025
000617.ZK	12/09/2024	SDB3260123268	8,600.00	1.0199	8,866.04	8,771.17	0.0000	4.5800	50.0000	0.0000	(1.1280)	(0.1218)	0.0000	1	(1.2498)	01/06/2025
000617.ZK	12/09/2024	SDB3260123268	100.00	1.0199	103.09	101.99	0.0000	4.5800	50.0000	0.0000	(0.0131)	(0.0014)	0.0000	1	(0.0145)	01/06/2025
000617.ZK	12/09/2024	SDB3260123268	6,100.00	1.0199	6,288.70	6,221.41	0.0000	4.5800	50.0000	0.0000	(0.8001)	(0.0864)	0.0000	1	(0.8865)	01/06/2025
000617.ZK	12/09/2024	SDB3260123268	5,500.00	1.0199	5,670.14	5,609.47	0.0000	4.5800	50.0000	0.0000	(0.7214)	(0.0779)	0.0000	1	(0.7993)	01/06/2025
000617.ZK	12/09/2024	SDB3260123268	41,400.00	1.0199	42,680.71	42,224.03	0.0000	4.5800	50.0000	0.0000	(5.4299)	(0.5864)	0.0000	1	(6.0164)	01/06/2025
000617.ZK	12/09/2024	SDB3260123268	6,700.00	1.0199	6,907.26	6,833.36	0.0000	4.5800	50.0000	0.0000	(0.8788)	(0.0949)	0.0000	1	(0.9737)	01/06/2025
000617.ZK	12/06/2024	SDB3260123268	600.00	1.0357	618.56	621.41	0.0000	4.5800	50.0000	0.0000	(0.2361)	(0.0259)	0.0000	3	(0.2620)	01/06/2025
000617.ZK	12/06/2024	SDB3260123268	6,700.00	1.0357	6,907.26	6,939.10	0.0000	4.5800	50.0000	0.0000	(2.6363)	(0.2891)	0.0000	3	(2.9254)	01/06/2025
000617.ZK	12/06/2024	SDB3260123268	40,800.00	1.0357	42,062.15	42,256.03	0.0000	4.5800	50.0000	0.0000	(16.0537)	(1.7607)	0.0000	3	(17.8144)	01/06/2025
000617.ZK	12/06/2024	SDB3260123268	19,900.00	1.0357	20,515.61	20,610.17	0.0000	4.5800	50.0000	0.0000	(7.8301)	(0.8588)	0.0000	3	(8.6889)	01/06/2025
000617.ZK	12/06/2024	SDB3260123268	22,300.00	1.0357	22,989.85	23,095.82	0.0000	4.5800	50.0000	0.0000	(8.7745)	(0.9623)	0.0000	3	(9.7368)	01/06/2025
000617.ZK	12/06/2024	SDB3260123268	2,000.00	1.0357	2,061.87	2,071.37	0.0000	4.5800	50.0000	0.0000	(0.7869)	(0.0863)	0.0000	3	(0.8733)	01/06/2025
000617.ZK	12/06/2024	SDB3260123268	1,500.00	1.0357	1,546.40	1,553.53	0.0000	4.5800	50.0000	0.0000	(0.5902)	(0.0647)	0.0000	3	(0.6549)	01/06/2025
000617.ZK	12/06/2024	SDB3260123268	600.00	1.0357	618.56	621.41	0.0000	4.5800	50.0000	0.0000	(0.2361)	(0.0259)	0.0000	3	(0.2620)	01/06/2025
000617.ZK	12/06/2024	SDB3260123268	15,500.00	1.0357	15,979.49	16,053.15	0.0000	4.5800	50.0000	0.0000	(6.0988)	(0.6689)	0.0000	3	(6.7677)	01/06/2025
000617.ZK	12/06/2024	SDB3260123268	8,000.00	1.0357	8,247.48	8,285.50	0.0000	4.5800	50.0000	0.0000	(3.1478)	(0.3452)	0.0000	3	(3.4930)	01/06/2025
000617.ZK	12/06/2024	SDB3260123268	100.00	1.0357	103.09	103.57	0.0000	4.5800	50.0000	0.0000	(0.0393)	(0.0043)	0.0000	3	(0.0437)	01/06/2025
000617.ZK	12/06/2024	SDB3260123268	500.00	1.0357	515.47	517.84	0.0000	4.5800	50.0000	0.0000	(0.1967)	(0.0216)	0.0000	3	(0.2183)	01/06/2025
000617.ZK	12/06/2024	SDB3260123268	100.00	1.0357	103.09	103.57	0.0000	4.5800	50.0000	0.0000	(0.0393)	(0.0043)	0.0000	3	(0.0437)	01/06/2025
000617.ZK	12/06/2024	SDB3260123268	900.00	1.0357	927.84	932.12	0.0000	4.5800	50.0000	0.0000	(0.3541)	(0.0388)	0.0000	3	(0.3930)	01/06/2025
000617.ZK	12/06/2024	SDB3260123268	100.00	1.0357	103.09	103.57	0.0000	4.5800	50.0000	0.0000	(0.0393)	(0.0043)	0.0000	3	(0.0437)	01/06/2025
000617.ZK	12/06/2024	SDB3260123268	500.00	1.0357	515.47	517.84	0.0000	4.5800	50.0000	0.0000	(0.1967)	(0.0216)	0.0000	3	(0.2183)	01/06/2025
000617.ZK	12/06/2024	SDB3260123268	3,100.00	1.0357	3,195.90	3,210.63	0.0000	4.5800	50.0000	0.0000	(1.2198)	(0.1338)	0.0000	3	(1.3535)	01/06/2025
000617.ZK	12/06/2024	SDB3260123268	7,800.00	1.0357	8,041.29	8,078.36	0.0000	4.5800	50.0000	0.0000	(3.0691)	(0.3366)	0.0000	3	(3.4057)	01/06/2025
000617.ZK	12/06/2024	SDB3260123268	100.00	1.0357	103.09	103.57	0.0000	4.5800	50.0000	0.0000	(0.0393)	(0.0043)	0.0000	3	(0.0437)	01/06/2025
000617.ZK	12/06/2024	SDB3260123268	4,200.00	1.0357	4,329.93	4,349.89	0.0000	4.5800	50.0000	0.0000	(1.6526)	(0.1812)	0.0000	3	(1.8338)	01/06/2025
000617.ZK	12/06/2024	SDB3260123268	7,000.00	1.0357	7,216.54	7,249.81	0.0000	4.5800	50.0000	0.0000	(2.7543)	(0.3021)	0.0000	3	(3.0564)	01/06/2025
000617.ZK	12/06/2024	SDB3260123268	3,300.00	1.0357	3,402.09	3,417.77	0.0000	4.5800	50.0000	0.0000	(1.2985)	(0.1424)	0.0000	3	(1.4409)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CNPC CAPITAL COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
000617.ZK	12/06/2024	SDB3260123268	2,500.00	1.0357	2,577.34	2,589.22	0.0000	4.5800	50.0000	0.0000	(0.9837)	(0.1079)	0.0000	3	(1.0916)	01/06/2025
000617.ZK	12/06/2024	SDB3260123268	15,600.00	1.0357	16,082.59	16,156.72	0.0000	4.5800	50.0000	0.0000	(6.1382)	(0.6732)	0.0000	3	(6.8114)	01/06/2025
000617.ZK	12/06/2024	SDB3260123268	8,800.00	1.0357	9,072.23	9,114.05	0.0000	4.5800	50.0000	0.0000	(3.4626)	(0.3798)	0.0000	3	(3.8423)	01/06/2025
000617.ZK	12/06/2024	SDB3260123268	1,000.00	1.0357	1,030.93	1,035.69	0.0000	4.5800	50.0000	0.0000	(0.3935)	(0.0432)	0.0000	3	(0.4366)	01/06/2025
000617.ZK	12/06/2024	SDB3260123268	600.00	1.0357	618.56	621.41	0.0000	4.5800	50.0000	0.0000	(0.2361)	(0.0259)	0.0000	3	(0.2620)	01/06/2025
000617.ZK	12/06/2024	SDB3260123268	100.00	1.0357	103.09	103.57	0.0000	4.5800	50.0000	0.0000	(0.0393)	(0.0043)	0.0000	3	(0.0437)	01/06/2025
000617.ZK	12/06/2024	SDB3260123268	27,800.00	1.0357	28,659.99	28,792.10	0.0000	4.5800	50.0000	0.0000	(10.9386)	(1.1997)	0.0000	3	(12.1382)	01/06/2025
000617.ZK	12/06/2024	SDB3260123268	1,800.00	1.0357	1,855.68	1,864.24	0.0000	4.5800	50.0000	0.0000	(0.7083)	(0.0777)	0.0000	3	(0.7859)	01/06/2025
000617.ZK	12/06/2024	SDB3260123268	4,800.00	1.0357	4,948.49	4,971.30	0.0000	4.5800	50.0000	0.0000	(1.8887)	(0.2071)	0.0000	3	(2.0958)	01/06/2025
000617.ZK	12/06/2024	SDB3260123268	6,800.00	1.0357	6,804.17	6,835.53	0.0000	4.5800	50.0000	0.0000	(2.5969)	(0.2848)	0.0000	3	(2.8817)	01/06/2025
000617.ZK	12/06/2024	SDB3260123268	1,600.00	1.0357	1,649.50	1,657.10	0.0000	4.5800	50.0000	0.0000	(0.6296)	(0.0690)	0.0000	3	(0.6986)	01/06/2025
000617.ZK	12/06/2024	SDB3260123268	5,000.00	1.0357	5,154.67	5,178.44	0.0000	4.5800	50.0000	0.0000	(1.9674)	(0.2158)	0.0000	3	(2.1831)	01/06/2025
000617.ZK	12/06/2024	SDB3260123268	18,000.00	1.0357	18,556.83	18,642.37	0.0000	4.5800	50.0000	0.0000	(7.7682)	(0.7768)	0.0000	3	(7.8593)	01/06/2025
000617.ZK	12/06/2024	SDB3260123268	100.00	1.0357	103.09	103.57	0.0000	4.5800	50.0000	0.0000	(0.0393)	(0.0043)	0.0000	3	(0.0437)	01/06/2025
000617.ZK	12/06/2024	SDB3260123268	1,000.00	1.0357	1,030.93	1,035.69	0.0000	4.5800	50.0000	0.0000	(0.3935)	(0.0432)	0.0000	3	(0.4366)	01/06/2025
000617.ZK	12/06/2024	SDB3260123268	8,600.00	1.0357	8,866.04	8,906.91	0.0000	4.5800	50.0000	0.0000	(3.3839)	(0.3711)	0.0000	3	(3.7550)	01/06/2025
000617.ZK	12/06/2024	SDB3260123268	100.00	1.0357	103.09	103.57	0.0000	4.5800	50.0000	0.0000	(0.0393)	(0.0043)	0.0000	3	(0.0437)	01/06/2025
000617.ZK	12/06/2024	SDB3260123268	6,100.00	1.0357	6,288.70	6,317.69	0.0000	4.5800	50.0000	0.0000	(2.4002)	(0.2632)	0.0000	3	(2.6634)	01/06/2025
000617.ZK	12/06/2024	SDB3260123268	5,500.00	1.0357	5,670.14	5,696.28	0.0000	4.5800	50.0000	0.0000	(2.1641)	(0.2373)	0.0000	3	(2.4014)	01/06/2025
000617.ZK	12/06/2024	SDB3260123268	41,400.00	1.0357	42,680.71	42,877.44	0.0000	4.5800	50.0000	0.0000	(16.2898)	(1.7866)	0.0000	3	(18.0764)	01/06/2025
000617.ZK	12/06/2024	SDB3260123268	6,700.00	1.0357	6,907.26	6,939.10	0.0000	4.5800	50.0000	0.0000	(2.6363)	(0.2891)	0.0000	3	(2.9254)	01/06/2025
000617.ZK	12/05/2024	SDB3260123268	600.00	1.0389	618.56	623.34	0.0000	4.5800	50.0000	0.0000	(0.0787)	(0.0087)	0.0000	1	(0.0874)	01/06/2025
000617.ZK	12/05/2024	SDB3260123268	6,700.00	1.0389	6,907.26	6,960.63	0.0000	4.5800	50.0000	0.0000	(0.8788)	(0.0967)	0.0000	1	(0.9754)	01/06/2025
000617.ZK	12/05/2024	SDB3260123268	40,800.00	1.0389	42,062.15	42,387.12	0.0000	4.5800	50.0000	0.0000	(5.3512)	(0.5887)	0.0000	1	(5.9399)	01/06/2025
000617.ZK	12/05/2024	SDB3260123268	19,900.00	1.0389	20,515.61	20,674.11	0.0000	4.5800	50.0000	0.0000	(2.6100)	(0.2871)	0.0000	1	(2.8972)	01/06/2025
000617.ZK	12/05/2024	SDB3260123268	22,300.00	1.0389	22,989.85	23,167.47	0.0000	4.5800	50.0000	0.0000	(2.9248)	(0.3218)	0.0000	1	(3.2466)	01/06/2025
000617.ZK	12/05/2024	SDB3260123268	2,000.00	1.0389	2,061.87	2,077.80	0.0000	4.5800	50.0000	0.0000	(0.2623)	(0.0289)	0.0000	1	(0.2912)	01/06/2025
000617.ZK	12/05/2024	SDB3260123268	1,500.00	1.0389	1,546.40	1,558.35	0.0000	4.5800	50.0000	0.0000	(0.1967)	(0.0216)	0.0000	1	(0.2184)	01/06/2025
000617.ZK	12/05/2024	SDB3260123268	600.00	1.0389	618.56	623.34	0.0000	4.5800	50.0000	0.0000	(0.0787)	(0.0087)	0.0000	1	(0.0874)	01/06/2025
000617.ZK	12/05/2024	SDB3260123268	15,500.00	1.0389	15,979.49	16,102.95	0.0000	4.5800	50.0000	0.0000	(2.0329)	(0.2237)	0.0000	1	(2.2566)	01/06/2025
000617.ZK	12/05/2024	SDB3260123268	8,000.00	1.0389	8,247.48	8,311.20	0.0000	4.5800	50.0000	0.0000	(1.0493)	(0.1154)	0.0000	1	(1.1647)	01/06/2025
000617.ZK	12/05/2024	SDB3260123268	100.00	1.0389	103.09	103.89	0.0000	4.5800	50.0000	0.0000	(0.0131)	(0.0014)	0.0000	1	(0.0146)	01/06/2025
000617.ZK	12/05/2024	SDB3260123268	500.00	1.0389	515.47	519.45	0.0000	4.5800	50.0000	0.0000	(0.0656)	(0.0072)	0.0000	1	(0.0728)	01/06/2025
000617.ZK	12/05/2024	SDB3260123268	100.00	1.0389	103.09	103.89	0.0000	4.5800	50.0000	0.0000	(0.0131)	(0.0014)	0.0000	1	(0.0146)	01/06/2025
000617.ZK	12/05/2024	SDB3260123268	900.00	1.0389	927.84	935.01	0.0000	4.5800	50.0000	0.0000	(0.1180)	(0.0130)	0.0000	1	(0.1310)	01/06/2025
000617.ZK	12/05/2024	SDB3260123268	100.00	1.0389	103.09	103.89	0.0000	4.5800	50.0000	0.0000	(0.0131)	(0.0014)	0.0000	1	(0.0146)	01/06/2025
000617.ZK	12/05/2024	SDB3260123268	500.00	1.0389	515.47	519.45	0.0000	4.5800	50.0000	0.0000	(0.0656)	(0.0072)	0.0000	1	(0.0728)	01/06/2025
000617.ZK	12/05/2024	SDB3260123268	3,100.00	1.0389	3,195.90	3,220.59	0.0000	4.5800	50.0000	0.0000	(0.4066)	(0.0447)	0.0000	1	(0.4513)	01/06/2025
000617.ZK	12/05/2024	SDB3260123268	7,800.00	1.0389	8,041.29	8,103.42	0.0000	4.5800	50.0000	0.0000	(1.0230)	(0.1125)	0.0000	1	(1.1356)	01/06/2025
000617.ZK	12/05/2024	SDB3260123268	100.00	1.0389	103.09	103.89	0.0000	4.5800	50.0000	0.0000	(0.0131)	(0.0014)	0.0000	1	(0.0146)	01/06/2025
000617.ZK	12/05/2024	SDB3260123268	4,200.00	1.0389	4,329.93	4,363.38	0.0000	4.5800	50.0000	0.0000	(0.5509)	(0.0606)	0.0000	1	(0.6115)	01/06/2025
000617.ZK	12/05/2024	SDB3260123268	7,000.00	1.0389	7,216.54	7,272.30	0.0000	4.5800	50.0000	0.0000	(0.9181)	(0.1010)	0.0000	1	(1.0191)	01/06/2025
000617.ZK	12/05/2024	SDB3260123268	3,300.00	1.0389	3,402.09	3,428.37	0.0000	4.5800	50.0000	0.0000	(0.4328)	(0.0476)	0.0000	1	(0.4804)	01/06/2025
000617.ZK	12/05/2024	SDB3260123268	2,500.00	1.0389	2,577.34	2,597.25	0.0000	4.5800	50.0000	0.0000	(0.3279)	(0.0361)	0.0000	1	(0.3640)	01/06/2025
000617.ZK	12/05/2024	SDB3260123268	15,600.00	1.0389	16,082.59	16,206.84	0.0000	4.5800	50.0000	0.0000	(2.0461)	(0.2251)	0.0000	1	(2.2712)	01/06/2025
000617.ZK	12/05/2024	SDB3260123268	8,800.00	1.0389	9,072.23	9,142.32	0.0000	4.5800	50.0000	0.0000	(1.1542)	(0.1270)	0.0000	1	(1.2812)	01/06/2025
000617.ZK	12/05/2024	SDB3260123268	1,000.00	1.0389	1,030.93	1,038.90	0.0000	4.5800	50.0000	0.0000	(0.1312)	(0.0144)	0.0000	1	(0.1456)	01/06/2025
000617.ZK	12/05/2024	SDB3260123268	600.00	1.0389	618.56	623.34	0.0000	4.5800	50.0000	0.0000	(0.0787)	(0.0087)	0.0000	1	(0.0874)	01/06/2025
000617.ZK	12/05/2024	SDB3260123268	100.00	1.0389	103.09	103.89	0.0000	4.5800	50.0000	0.0000	(0.0131)	(0.0014)	0.0000	1	(0.0146)	01/06/2025
000617.ZK	12/05/2024	SDB3260123268	27,800.00	1.0389	28,659.99	28,881.42	0.0000	4.5800	50.0000	0.0000	(3.6462)	(0.4011)	0.0000	1	(4.0473)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CNPC CAPITAL COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
000617.ZK	12/05/2024	SDB3260123268	1,800.00	1.0389	1,855.68	1,870.02	0.0000	4.5800	50.0000	0.0000	(0.2361)	(0.0260)	0.0000	1	(0.2621)	01/06/2025
000617.ZK	12/05/2024	SDB3260123268	4,800.00	1.0389	4,948.49	4,986.72	0.0000	4.5800	50.0000	0.0000	(0.6296)	(0.0693)	0.0000	1	(0.6988)	01/06/2025
000617.ZK	12/05/2024	SDB3260123268	6,600.00	1.0389	6,804.17	6,856.74	0.0000	4.5800	50.0000	0.0000	(0.8656)	(0.0952)	0.0000	1	(0.9609)	01/06/2025
000617.ZK	12/05/2024	SDB3260123268	1,600.00	1.0389	1,649.50	1,662.24	0.0000	4.5800	50.0000	0.0000	(0.2099)	(0.0231)	0.0000	1	(0.2329)	01/06/2025
000617.ZK	12/05/2024	SDB3260123268	5,000.00	1.0389	5,154.67	5,194.50	0.0000	4.5800	50.0000	0.0000	(0.6558)	(0.0721)	0.0000	1	(0.7279)	01/06/2025
000617.ZK	12/05/2024	SDB3260123268	18,000.00	1.0389	18,556.83	18,700.20	0.0000	4.5800	50.0000	0.0000	(2.3608)	(0.2597)	0.0000	1	(2.6206)	01/06/2025
000617.ZK	12/05/2024	SDB3260123268	100.00	1.0389	103.09	103.89	0.0000	4.5800	50.0000	0.0000	(0.0131)	(0.0014)	0.0000	1	(0.0146)	01/06/2025
000617.ZK	12/05/2024	SDB3260123268	1,000.00	1.0389	1,030.93	1,038.90	0.0000	4.5800	50.0000	0.0000	(0.1312)	(0.0144)	0.0000	1	(0.1456)	01/06/2025
000617.ZK	12/05/2024	SDB3260123268	8,600.00	1.0389	8,866.04	8,934.54	0.0000	4.5800	50.0000	0.0000	(1.1280)	(0.1241)	0.0000	1	(1.2520)	01/06/2025
000617.ZK	12/05/2024	SDB3260123268	100.00	1.0389	103.09	103.89	0.0000	4.5800	50.0000	0.0000	(0.0131)	(0.0014)	0.0000	1	(0.0146)	01/06/2025
000617.ZK	12/05/2024	SDB3260123268	6,100.00	1.0389	6,288.70	6,337.29	0.0000	4.5800	50.0000	0.0000	(0.8001)	(0.0880)	0.0000	1	(0.8881)	01/06/2025
000617.ZK	12/05/2024	SDB3260123268	5,500.00	1.0389	5,670.14	5,713.95	0.0000	4.5800	50.0000	0.0000	(0.7214)	(0.0794)	0.0000	1	(0.8007)	01/06/2025
000617.ZK	12/05/2024	SDB3260123268	41,400.00	1.0389	42,680.71	43,010.46	0.0000	4.5800	50.0000	0.0000	(5.4299)	(0.5974)	0.0000	1	(6.0273)	01/06/2025
000617.ZK	12/05/2024	SDB3260123268	6,700.00	1.0389	6,907.26	6,960.63	0.0000	4.5800	50.0000	0.0000	(0.8788)	(0.0967)	0.0000	1	(0.9754)	01/06/2025
000617.ZK	12/04/2024	SDB3260123268	600.00	1.0309	618.56	618.56	0.0000	4.5800	50.0000	0.0000	(0.0787)	(0.0086)	0.0000	1	(0.0873)	01/06/2025
000617.ZK	12/04/2024	SDB3260123268	6,700.00	1.0309	6,907.26	6,907.26	0.0000	4.5800	50.0000	0.0000	(0.0788)	(0.0959)	0.0000	1	(0.9747)	01/06/2025
000617.ZK	12/04/2024	SDB3260123268	40,800.00	1.0309	42,062.15	42,062.15	0.0000	4.5800	50.0000	0.0000	(5.3512)	(0.5842)	0.0000	1	(5.9354)	01/06/2025
000617.ZK	12/04/2024	SDB3260123268	19,900.00	1.0309	20,515.61	20,515.61	0.0000	4.5800	50.0000	0.0000	(2.6100)	(0.2849)	0.0000	1	(2.8950)	01/06/2025
000617.ZK	12/04/2024	SDB3260123268	22,300.00	1.0309	22,989.85	22,989.85	0.0000	4.5800	50.0000	0.0000	(2.9248)	(0.3193)	0.0000	1	(3.2441)	01/06/2025
000617.ZK	12/04/2024	SDB3260123268	2,000.00	1.0309	2,061.87	2,061.87	0.0000	4.5800	50.0000	0.0000	(0.2623)	(0.0286)	0.0000	1	(0.2910)	01/06/2025
000617.ZK	12/04/2024	SDB3260123268	1,500.00	1.0309	1,546.40	1,546.40	0.0000	4.5800	50.0000	0.0000	(0.1967)	(0.0215)	0.0000	1	(0.2182)	01/06/2025
000617.ZK	12/04/2024	SDB3260123268	600.00	1.0309	618.56	618.56	0.0000	4.5800	50.0000	0.0000	(0.0787)	(0.0086)	0.0000	1	(0.0873)	01/06/2025
000617.ZK	12/04/2024	SDB3260123268	15,500.00	1.0309	15,979.49	15,979.49	0.0000	4.5800	50.0000	0.0000	(2.0329)	(0.2219)	0.0000	1	(2.2549)	01/06/2025
000617.ZK	12/04/2024	SDB3260123268	8,000.00	1.0309	8,247.48	8,247.48	0.0000	4.5800	50.0000	0.0000	(1.0493)	(0.1145)	0.0000	1	(1.1638)	01/06/2025
000617.ZK	12/04/2024	SDB3260123268	100.00	1.0309	103.09	103.09	0.0000	4.5800	50.0000	0.0000	(0.0131)	(0.0014)	0.0000	1	(0.0145)	01/06/2025
000617.ZK	12/04/2024	SDB3260123268	500.00	1.0309	515.47	515.47	0.0000	4.5800	50.0000	0.0000	(0.0656)	(0.0072)	0.0000	1	(0.0727)	01/06/2025
000617.ZK	12/04/2024	SDB3260123268	100.00	1.0309	103.09	103.09	0.0000	4.5800	50.0000	0.0000	(0.0131)	(0.0014)	0.0000	1	(0.0145)	01/06/2025
000617.ZK	12/04/2024	SDB3260123268	900.00	1.0309	927.84	927.84	0.0000	4.5800	50.0000	0.0000	(0.1180)	(0.0129)	0.0000	1	(0.1309)	01/06/2025
000617.ZK	12/04/2024	SDB3260123268	100.00	1.0309	103.09	103.09	0.0000	4.5800	50.0000	0.0000	(0.0131)	(0.0014)	0.0000	1	(0.0145)	01/06/2025
000617.ZK	12/04/2024	SDB3260123268	500.00	1.0309	515.47	515.47	0.0000	4.5800	50.0000	0.0000	(0.0656)	(0.0072)	0.0000	1	(0.0727)	01/06/2025
000617.ZK	12/04/2024	SDB3260123268	3,100.00	1.0309	3,195.90	3,195.90	0.0000	4.5800	50.0000	0.0000	(0.0466)	(0.0444)	0.0000	1	(0.4510)	01/06/2025
000617.ZK	12/04/2024	SDB3260123268	7,800.00	1.0309	8,041.29	8,041.29	0.0000	4.5800	50.0000	0.0000	(1.0230)	(0.1117)	0.0000	1	(1.1347)	01/06/2025
000617.ZK	12/04/2024	SDB3260123268	100.00	1.0309	103.09	103.09	0.0000	4.5800	50.0000	0.0000	(0.0131)	(0.0014)	0.0000	1	(0.0145)	01/06/2025
000617.ZK	12/04/2024	SDB3260123268	4,200.00	1.0309	4,329.93	4,329.93	0.0000	4.5800	50.0000	0.0000	(0.5509)	(0.0601)	0.0000	1	(0.6110)	01/06/2025
000617.ZK	12/04/2024	SDB3260123268	7,000.00	1.0309	7,216.54	7,216.54	0.0000	4.5800	50.0000	0.0000	(0.9181)	(0.1002)	0.0000	1	(1.0183)	01/06/2025
000617.ZK	12/04/2024	SDB3260123268	3,300.00	1.0309	3,402.09	3,402.09	0.0000	4.5800	50.0000	0.0000	(0.4328)	(0.0473)	0.0000	1	(0.4801)	01/06/2025
000617.ZK	12/04/2024	SDB3260123268	2,500.00	1.0309	2,577.34	2,577.34	0.0000	4.5800	50.0000	0.0000	(0.3279)	(0.0358)	0.0000	1	(0.3637)	01/06/2025
000617.ZK	12/04/2024	SDB3260123268	15,600.00	1.0309	16,082.59	16,082.59	0.0000	4.5800	50.0000	0.0000	(2.0461)	(0.2234)	0.0000	1	(2.2694)	01/06/2025
000617.ZK	12/04/2024	SDB3260123268	8,800.00	1.0309	9,072.23	9,072.23	0.0000	4.5800	50.0000	0.0000	(1.1542)	(0.1260)	0.0000	1	(1.2802)	01/06/2025
000617.ZK	12/04/2024	SDB3260123268	1,000.00	1.0309	1,030.93	1,030.93	0.0000	4.5800	50.0000	0.0000	(0.1312)	(0.0143)	0.0000	1	(0.1455)	01/06/2025
000617.ZK	12/04/2024	SDB3260123268	600.00	1.0309	618.56	618.56	0.0000	4.5800	50.0000	0.0000	(0.0787)	(0.0086)	0.0000	1	(0.0873)	01/06/2025
000617.ZK	12/04/2024	SDB3260123268	100.00	1.0309	103.09	103.09	0.0000	4.5800	50.0000	0.0000	(0.0131)	(0.0014)	0.0000	1	(0.0145)	01/06/2025
000617.ZK	12/04/2024	SDB3260123268	27,800.00	1.0309	28,659.99	28,659.99	0.0000	4.5800	50.0000	0.0000	(3.6462)	(0.3981)	0.0000	1	(4.0442)	01/06/2025
000617.ZK	12/04/2024	SDB3260123268	1,800.00	1.0309	1,855.68	1,855.68	0.0000	4.5800	50.0000	0.0000	(0.2361)	(0.0258)	0.0000	1	(0.2619)	01/06/2025
000617.ZK	12/04/2024	SDB3260123268	4,800.00	1.0309	4,948.49	4,948.49	0.0000	4.5800	50.0000	0.0000	(0.6296)	(0.0687)	0.0000	1	(0.6983)	01/06/2025
000617.ZK	12/04/2024	SDB3260123268	6,600.00	1.0309	6,804.17	6,804.17	0.0000	4.5800	50.0000	0.0000	(0.8656)	(0.0945)	0.0000	1	(0.9601)	01/06/2025
000617.ZK	12/04/2024	SDB3260123268	1,600.00	1.0309	1,649.50	1,649.50	0.0000	4.5800	50.0000	0.0000	(0.2099)	(0.0229)	0.0000	1	(0.2328)	01/06/2025
000617.ZK	12/04/2024	SDB3260123268	5,000.00	1.0309	5,154.67	5,154.67	0.0000	4.5800	50.0000	0.0000	(0.6558)	(0.0716)	0.0000	1	(0.7274)	01/06/2025
000617.ZK	12/04/2024	SDB3260123268	18,000.00	1.0309	18,556.83	18,556.83	0.0000	4.5800	50.0000	0.0000	(2.3608)	(0.2577)	0.0000	1	(2.6186)	01/06/2025
000617.ZK	12/04/2024	SDB3260123268	100.00	1.0309	103.09	103.09	0.0000	4.5800	50.0000	0.0000	(0.0131)	(0.0014)	0.0000	1	(0.0145)	01/06/2025

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Fund: ALL
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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CNPC CAPITAL COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
000617.ZK	12/04/2024	SDB3260123268	1,000.00	1.0309	1,030.93	1,030.93	0.0000	4.5800	50.0000	0.0000	(0.1312)	(0.0143)	0.0000	1	(0.1455)	01/06/2025
000617.ZK	12/04/2024	SDB3260123268	8,600.00	1.0309	8,866.04	8,866.04	0.0000	4.5800	50.0000	0.0000	(1.1280)	(0.1231)	0.0000	1	(1.2511)	01/06/2025
000617.ZK	12/04/2024	SDB3260123268	100.00	1.0309	103.09	103.09	0.0000	4.5800	50.0000	0.0000	(0.0131)	(0.0014)	0.0000	1	(0.0145)	01/06/2025
000617.ZK	12/04/2024	SDB3260123268	6,100.00	1.0309	6,288.70	6,288.70	0.0000	4.5800	50.0000	0.0000	(0.8001)	(0.0873)	0.0000	1	(0.8874)	01/06/2025
000617.ZK	12/04/2024	SDB3260123268	5,500.00	1.0309	5,670.14	5,670.14	0.0000	4.5800	50.0000	0.0000	(0.7214)	(0.0788)	0.0000	1	(0.8001)	01/06/2025
000617.ZK	12/04/2024	SDB3260123268	41,400.00	1.0309	42,680.71	42,680.71	0.0000	4.5800	50.0000	0.0000	(5.4299)	(0.5928)	0.0000	1	(6.0227)	01/06/2025
000617.ZK	12/04/2024	SDB3260123268	6,700.00	1.0309	6,907.26	6,907.26	0.0000	4.5800	50.0000	0.0000	(0.8788)	(0.0959)	0.0000	1	(0.9747)	01/06/2025
TOTAL CNPC CAPITAL COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND											(1,301.9678)	(142.5801)	0.0000		(1,444.5479)	

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Underlier RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CONTEMPORARY AMPEREX TECHNOLOGY CO., LIMITED CMN CLASS A SERIES NORTHBOUND																
300750.ZK	01/03/2025	SDB3264857805	5,800.00	36.4703	206,562.16	211,528.01	0.0000	4.3300	50.0000	0.0000	(74.5345)	(8.8137)	0.0000	3	(83.3482)	01/06/2025
300750.ZK	01/03/2025	SDB3264857805	12,122.00	36.4703	433,131.41	442,093.55	0.0000	4.3300	50.0000	0.0000	(156.2883)	(18.4206)	0.0000	3	(174.7088)	01/06/2025
300750.ZK	01/02/2025	SDB3264857805	5,800.00	35.6142	206,562.16	206,562.16	0.0000	4.3300	50.0000	0.0000	(24.8448)	(2.8689)	0.0000	1	(27.7138)	01/06/2025
300750.ZK	01/02/2025	SDB3264857805	12,122.00	35.7310	433,131.41	433,131.41	0.0000	4.3300	50.0000	0.0000	(52.0961)	(6.0157)	0.0000	1	(58.1118)	01/06/2025
TOTAL CONTEMPORARY AMPEREX TECHNOLOGY CO., LIMITED CMN CLASS A SERIES NORTHBOUND											(307.7637)	(36.1189)	0.0000		(343.8825)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
COSCO SHIPPING HOLDINGS COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND																
601919.SH	12/10/2024	SDB3262441821	1,400.00	1.9325	2,629.30	2,705.48	0.0000	4.5800	50.0000	0.0000	(0.3345)	(0.0376)	0.0000	1	(0.3721)	01/06/2025
601919.SH	12/10/2024	SDB3262441821	7,900.00	1.9325	14,836.76	15,266.65	0.0000	4.5800	50.0000	0.0000	(1.8876)	(0.2120)	0.0000	1	(2.0996)	01/06/2025
601919.SH	12/09/2024	SDB3262441821	1,400.00	1.9478	2,629.30	2,726.97	0.0000	4.5800	50.0000	0.0000	(0.3345)	(0.0379)	0.0000	1	(0.3724)	01/06/2025
601919.SH	12/09/2024	SDB3262441821	10,400.00	1.9478	19,531.94	20,257.52	0.0000	4.5800	50.0000	0.0000	(2.4849)	(0.2814)	0.0000	1	(2.7663)	01/06/2025
601919.SH	12/09/2024	SDB3262441821	1,000.00	1.9478	1,878.07	1,947.84	0.0000	4.5800	50.0000	0.0000	(0.2389)	(0.0271)	0.0000	1	(0.2660)	01/06/2025
601919.SH	12/09/2024	SDB3262441821	7,300.00	1.9478	13,709.92	14,219.22	0.0000	4.5800	50.0000	0.0000	(1.7442)	(0.1975)	0.0000	1	(1.9417)	01/06/2025
601919.SH	12/09/2024	SDB3262441821	5,600.00	1.9478	10,517.20	10,907.89	0.0000	4.5800	50.0000	0.0000	(1.3380)	(0.1515)	0.0000	1	(1.4895)	01/06/2025
601919.SH	12/09/2024	SDB3262441821	27,900.00	1.9478	52,398.18	54,344.68	0.0000	4.5800	50.0000	0.0000	(6.6662)	(0.7548)	0.0000	1	(7.4210)	01/06/2025
601919.SH	12/09/2024	SDB3262441821	2,100.00	1.9478	3,943.95	4,090.46	0.0000	4.5800	50.0000	0.0000	(0.5018)	(0.0568)	0.0000	1	(0.5586)	01/06/2025
601919.SH	12/09/2024	SDB3262441821	2,800.00	1.9478	5,258.60	5,453.95	0.0000	4.5800	50.0000	0.0000	(0.6690)	(0.0757)	0.0000	1	(0.7448)	01/06/2025
601919.SH	12/09/2024	SDB3262441821	9,800.00	1.9478	18,405.10	19,088.81	0.0000	4.5800	50.0000	0.0000	(2.3415)	(0.2651)	0.0000	1	(2.6067)	01/06/2025
601919.SH	12/09/2024	SDB3262441821	2,000.00	1.9478	3,756.14	3,895.68	0.0000	4.5800	50.0000	0.0000	(0.4779)	(0.0541)	0.0000	1	(0.5320)	01/06/2025
601919.SH	12/09/2024	SDB3262441821	2,800.00	1.9478	5,258.60	5,453.95	0.0000	4.5800	50.0000	0.0000	(0.6690)	(0.0757)	0.0000	1	(0.7448)	01/06/2025
601919.SH	12/09/2024	SDB3262441821	100.00	1.9478	187.81	194.78	0.0000	4.5800	50.0000	0.0000	(0.0239)	(0.0027)	0.0000	1	(0.0266)	01/06/2025
601919.SH	12/09/2024	SDB3262441821	21,500.00	1.9478	40,378.53	41,878.52	0.0000	4.5800	50.0000	0.0000	(5.1370)	(0.5816)	0.0000	1	(5.7187)	01/06/2025
601919.SH	12/09/2024	SDB3262441821	11,600.00	1.9478	21,785.62	22,594.92	0.0000	4.5800	50.0000	0.0000	(2.7716)	(0.3138)	0.0000	1	(3.0854)	01/06/2025
601919.SH	12/06/2024	SDB3262441821	1,400.00	1.9508	2,629.30	2,731.15	0.0000	4.5800	50.0000	0.0000	(1.0035)	(0.1138)	0.0000	3	(1.1173)	01/06/2025
601919.SH	12/06/2024	SDB3262441821	10,400.00	1.9508	19,531.94	20,288.52	0.0000	4.5800	50.0000	0.0000	(7.4547)	(0.8454)	0.0000	3	(8.3000)	01/06/2025
601919.SH	12/06/2024	SDB3262441821	1,000.00	1.9508	1,878.07	1,950.82	0.0000	4.5800	50.0000	0.0000	(0.7168)	(0.0813)	0.0000	3	(0.7981)	01/06/2025
601919.SH	12/06/2024	SDB3262441821	111,700.00	1.9508	209,780.53	217,906.48	0.0000	4.5800	50.0000	0.0000	(80.0662)	(9.0794)	0.0000	3	(89.1457)	01/06/2025
601919.SH	12/06/2024	SDB3262441821	12,700.00	1.9508	23,851.50	24,775.40	0.0000	4.5800	50.0000	0.0000	(9.1033)	(1.0323)	0.0000	3	(10.1356)	01/06/2025
601919.SH	12/06/2024	SDB3262441821	55,400.00	1.9508	104,045.13	108,075.37	0.0000	4.5800	50.0000	0.0000	(39.7106)	(4.5031)	0.0000	3	(44.2137)	01/06/2025
601919.SH	12/06/2024	SDB3262441821	5,600.00	1.9508	10,517.20	10,924.59	0.0000	4.5800	50.0000	0.0000	(4.0141)	(0.4552)	0.0000	3	(4.4693)	01/06/2025
601919.SH	12/06/2024	SDB3262441821	27,900.00	1.9508	52,398.18	54,427.85	0.0000	4.5800	50.0000	0.0000	(19.9986)	(2.2678)	0.0000	3	(22.2665)	01/06/2025
601919.SH	12/06/2024	SDB3262441821	2,100.00	1.9508	3,943.95	4,096.72	0.0000	4.5800	50.0000	0.0000	(1.5053)	(0.1707)	0.0000	3	(1.6760)	01/06/2025
601919.SH	12/06/2024	SDB3262441821	2,800.00	1.9508	5,258.60	5,462.29	0.0000	4.5800	50.0000	0.0000	(2.0070)	(0.2276)	0.0000	3	(2.2346)	01/06/2025
601919.SH	12/06/2024	SDB3262441821	9,800.00	1.9508	18,405.10	19,118.03	0.0000	4.5800	50.0000	0.0000	(7.0246)	(0.7966)	0.0000	3	(7.8212)	01/06/2025
601919.SH	12/06/2024	SDB3262441821	2,000.00	1.9508	3,756.14	3,901.64	0.0000	4.5800	50.0000	0.0000	(1.4336)	(0.1626)	0.0000	3	(1.5962)	01/06/2025
601919.SH	12/06/2024	SDB3262441821	2,800.00	1.9508	5,258.60	5,462.29	0.0000	4.5800	50.0000	0.0000	(2.0070)	(0.2276)	0.0000	3	(2.2346)	01/06/2025
601919.SH	12/06/2024	SDB3262441821	100.00	1.9508	187.81	195.08	0.0000	4.5800	50.0000	0.0000	(0.0717)	(0.0081)	0.0000	3	(0.0798)	01/06/2025
601919.SH	12/06/2024	SDB3262441821	21,500.00	1.9508	40,378.53	41,942.61	0.0000	4.5800	50.0000	0.0000	(15.4111)	(1.7476)	0.0000	3	(17.1587)	01/06/2025
601919.SH	12/06/2024	SDB3262441821	11,600.00	1.9508	21,785.62	22,629.50	0.0000	4.5800	50.0000	0.0000	(8.3148)	(0.9429)	0.0000	3	(9.2577)	01/06/2025
601919.SH	12/05/2024	SDB3262441821	1,400.00	1.9076	2,629.30	2,670.67	0.0000	4.5800	50.0000	0.0000	(0.3345)	(0.0371)	0.0000	1	(0.3716)	01/06/2025
601919.SH	12/05/2024	SDB3262441821	10,400.00	1.9076	19,531.94	19,839.29	0.0000	4.5800	50.0000	0.0000	(2.4849)	(0.2755)	0.0000	1	(2.7604)	01/06/2025
601919.SH	12/05/2024	SDB3262441821	1,000.00	1.9076	1,878.07	1,907.62	0.0000	4.5800	50.0000	0.0000	(0.2389)	(0.0265)	0.0000	1	(0.2654)	01/06/2025
601919.SH	12/05/2024	SDB3262441821	135,800.00	1.9076	255,042.04	259,055.34	0.0000	4.5800	50.0000	0.0000	(32.4470)	(3.5980)	0.0000	1	(36.0450)	01/06/2025
601919.SH	12/05/2024	SDB3262441821	12,700.00	1.9076	23,851.50	24,226.82	0.0000	4.5800	50.0000	0.0000	(3.0344)	(0.3365)	0.0000	1	(3.3709)	01/06/2025
601919.SH	12/05/2024	SDB3262441821	55,400.00	1.9076	104,045.13	105,682.37	0.0000	4.5800	50.0000	0.0000	(13.2369)	(1.4678)	0.0000	1	(14.7047)	01/06/2025
601919.SH	12/05/2024	SDB3262441821	5,600.00	1.9076	10,517.20	10,682.69	0.0000	4.5800	50.0000	0.0000	(1.3380)	(0.1484)	0.0000	1	(1.4864)	01/06/2025
601919.SH	12/05/2024	SDB3262441821	27,900.00	1.9076	52,398.18	53,222.71	0.0000	4.5800	50.0000	0.0000	(6.6662)	(0.7392)	0.0000	1	(7.4054)	01/06/2025
601919.SH	12/05/2024	SDB3262441821	2,100.00	1.9076	3,943.95	4,006.01	0.0000	4.5800	50.0000	0.0000	(0.5018)	(0.0556)	0.0000	1	(0.5574)	01/06/2025
601919.SH	12/05/2024	SDB3262441821	2,800.00	1.9076	5,258.60	5,341.35	0.0000	4.5800	50.0000	0.0000	(0.6690)	(0.0742)	0.0000	1	(0.7432)	01/06/2025
601919.SH	12/05/2024	SDB3262441821	9,800.00	1.9076	18,405.10	18,694.72	0.0000	4.5800	50.0000	0.0000	(2.3415)	(0.2596)	0.0000	1	(2.6012)	01/06/2025
601919.SH	12/05/2024	SDB3262441821	2,000.00	1.9076	3,756.14	3,815.25	0.0000	4.5800	50.0000	0.0000	(0.4779)	(0.0530)	0.0000	1	(0.5309)	01/06/2025
601919.SH	12/05/2024	SDB3262441821	2,800.00	1.9076	5,258.60	5,341.35	0.0000	4.5800	50.0000	0.0000	(0.6690)	(0.0742)	0.0000	1	(0.7432)	01/06/2025
601919.SH	12/05/2024	SDB3262441821	100.00	1.9076	187.81	190.76	0.0000	4.5800	50.0000	0.0000	(0.0239)	(0.0026)	0.0000	1	(0.0265)	01/06/2025
601919.SH	12/05/2024	SDB3262441821	21,500.00	1.9076	40,378.53	41,013.92	0.0000	4.5800	50.0000	0.0000	(5.1370)	(0.5696)	0.0000	1	(5.7067)	01/06/2025
601919.SH	12/05/2024	SDB3262441821	11,600.00	1.9076	21,785.62	22,128.44	0.0000	4.5800	50.0000	0.0000	(2.7716)	(0.3073)	0.0000	1	(3.0790)	01/06/2025
601919.SH	12/05/2024	SDB3262441821	27,800.00	1.9076	52,210.37	53,031.95	0.0000	4.5800	50.0000	0.0000	(6.6423)	(0.7366)	0.0000	1	(7.3789)	01/06/2025
601919.SH	12/05/2024	SDB3262441821	5,700.00	1.9076	10,705.00	10,873.46	0.0000	4.5800	50.0000	0.0000	(1.3619)	(0.1510)	0.0000	1	(1.5129)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
COSCO SHIPPING HOLDINGS COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
601919.SH	12/04/2024	SDB3262441821	1,400.00	1.8781	2,629.30	2,629.30	0.0000	4.5800	50.0000	0.0000	(0.3345)	(0.0365)	0.0000	1	(0.3710)	01/06/2025
601919.SH	12/04/2024	SDB3262441821	10,400.00	1.8781	19,531.94	19,531.94	0.0000	4.5800	50.0000	0.0000	(2.4849)	(0.2713)	0.0000	1	(2.7562)	01/06/2025
601919.SH	12/04/2024	SDB3262441821	1,000.00	1.8781	1,878.07	1,878.07	0.0000	4.5800	50.0000	0.0000	(0.2389)	(0.0261)	0.0000	1	(0.2650)	01/06/2025
601919.SH	12/04/2024	SDB3262441821	135,800.00	1.8781	255,042.04	255,042.04	0.0000	4.5800	50.0000	0.0000	(32.4470)	(3.5423)	0.0000	1	(35.9893)	01/06/2025
601919.SH	12/04/2024	SDB3262441821	12,700.00	1.8781	23,851.50	23,851.50	0.0000	4.5800	50.0000	0.0000	(3.0344)	(0.3313)	0.0000	1	(3.3657)	01/06/2025
601919.SH	12/04/2024	SDB3262441821	55,400.00	1.8781	104,045.13	104,045.13	0.0000	4.5800	50.0000	0.0000	(13.2369)	(1.4451)	0.0000	1	(14.6819)	01/06/2025
601919.SH	12/04/2024	SDB3262441821	5,600.00	1.8781	10,517.20	10,517.20	0.0000	4.5800	50.0000	0.0000	(1.3380)	(0.1461)	0.0000	1	(1.4841)	01/06/2025
601919.SH	12/04/2024	SDB3262441821	27,900.00	1.8781	52,398.18	52,398.18	0.0000	4.5800	50.0000	0.0000	(6.6662)	(0.7278)	0.0000	1	(7.3940)	01/06/2025
601919.SH	12/04/2024	SDB3262441821	2,100.00	1.8781	3,943.95	3,943.95	0.0000	4.5800	50.0000	0.0000	(0.5018)	(0.0548)	0.0000	1	(0.5565)	01/06/2025
601919.SH	12/04/2024	SDB3262441821	2,800.00	1.8781	5,258.60	5,258.60	0.0000	4.5800	50.0000	0.0000	(0.6690)	(0.0730)	0.0000	1	(0.7420)	01/06/2025
601919.SH	12/04/2024	SDB3262441821	9,800.00	1.8781	18,405.10	18,405.10	0.0000	4.5800	50.0000	0.0000	(2.3415)	(0.2556)	0.0000	1	(2.5972)	01/06/2025
601919.SH	12/04/2024	SDB3262441821	2,000.00	1.8781	3,756.14	3,756.14	0.0000	4.5800	50.0000	0.0000	(0.4779)	(0.0522)	0.0000	1	(0.5300)	01/06/2025
601919.SH	12/04/2024	SDB3262441821	2,800.00	1.8781	5,258.60	5,258.60	0.0000	4.5800	50.0000	0.0000	(0.6690)	(0.0730)	0.0000	1	(0.7420)	01/06/2025
601919.SH	12/04/2024	SDB3262441821	100.00	1.8781	187.81	187.81	0.0000	4.5800	50.0000	0.0000	(0.0239)	(0.0026)	0.0000	1	(0.0265)	01/06/2025
601919.SH	12/04/2024	SDB3262441821	21,500.00	1.8781	40,378.53	40,378.53	0.0000	4.5800	50.0000	0.0000	(5.1370)	(0.5608)	0.0000	1	(5.6979)	01/06/2025
601919.SH	12/04/2024	SDB3262441821	11,600.00	1.8781	21,785.62	21,785.62	0.0000	4.5800	50.0000	0.0000	(2.7716)	(0.3026)	0.0000	1	(3.0742)	01/06/2025
601919.SH	12/04/2024	SDB3262441821	27,800.00	1.8781	52,210.37	52,210.37	0.0000	4.5800	50.0000	0.0000	(6.6423)	(0.7251)	0.0000	1	(7.3675)	01/06/2025
601919.SH	12/04/2024	SDB3262441821	5,700.00	1.8781	10,705.00	10,705.00	0.0000	4.5800	50.0000	0.0000	(1.3619)	(0.1487)	0.0000	1	(1.5106)	01/06/2025
TOTAL COSCO SHIPPING HOLDINGS COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND												(388.2173)	(43.4750)	0.0000	(431.6923)	

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

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CRRC CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND																
601766.SH	01/03/2025	SDB3260588261	25,100.00	1.1451	28,025.71	28,741.63	0.0000	4.3300	50.0000	0.0000	(10.1126)	(1.1976)	0.0000	3	(11.3102)	01/06/2025
601766.SH	01/03/2025	SDB3260588261	105,900.00	1.1451	117,724.37	121,264.50	0.0000	4.3300	50.0000	0.0000	(42.4789)	(5.0527)	0.0000	3	(47.5316)	01/06/2025
601766.SH	01/03/2025	SDB3260588261	285,700.00	1.1451	315,272.81	327,150.78	0.0000	4.3300	50.0000	0.0000	(113.7609)	(13.6313)	0.0000	3	(127.3922)	01/06/2025
601766.SH	01/03/2025	SDB3260588261	2,700.00	1.1451	2,976.51	3,091.73	0.0000	4.3300	50.0000	0.0000	(1.0740)	(0.1288)	0.0000	3	(1.2028)	01/06/2025
601766.SH	01/03/2025	SDB3260588261	28,800.00	1.1451	31,811.82	32,978.45	0.0000	4.3300	50.0000	0.0000	(11.4789)	(1.3741)	0.0000	3	(12.8529)	01/06/2025
601766.SH	01/03/2025	SDB3260588261	1,700.00	1.1451	1,863.01	1,946.64	0.0000	4.3300	50.0000	0.0000	(0.6722)	(0.0811)	0.0000	3	(0.7533)	01/06/2025
601766.SH	01/03/2025	SDB3260588261	100.00	1.1451	109.59	114.51	0.0000	4.3300	50.0000	0.0000	(0.0395)	(0.0048)	0.0000	3	(0.0443)	01/06/2025
601766.SH	01/03/2025	SDB3260588261	12,200.00	1.1451	13,369.82	13,970.04	0.0000	4.3300	50.0000	0.0000	(4.8243)	(0.5821)	0.0000	3	(5.4064)	01/06/2025
601766.SH	01/03/2025	SDB3260588261	300.00	1.1451	328.77	343.53	0.0000	4.3300	50.0000	0.0000	(0.1186)	(0.0143)	0.0000	3	(0.1329)	01/06/2025
601766.SH	01/03/2025	SDB3260588261	8,500.00	1.1451	9,315.04	9,733.22	0.0000	4.3300	50.0000	0.0000	(3.3612)	(0.4056)	0.0000	3	(3.7667)	01/06/2025
601766.SH	01/03/2025	SDB3260588261	34,000.00	1.1451	37,260.16	38,932.89	0.0000	4.3300	50.0000	0.0000	(13.4447)	(1.6222)	0.0000	3	(15.0669)	01/06/2025
601766.SH	01/03/2025	SDB3260588261	1,800.00	1.1451	1,972.60	2,061.15	0.0000	4.3300	50.0000	0.0000	(0.7118)	(0.0859)	0.0000	3	(0.7977)	01/06/2025
601766.SH	01/03/2025	SDB3260588261	2,200.00	1.1451	2,410.95	2,519.19	0.0000	4.3300	50.0000	0.0000	(0.1050)	(0.0700)	0.0000	3	(0.9749)	01/06/2025
601766.SH	01/03/2025	SDB3260588261	25,400.00	1.1451	27,835.53	29,085.16	0.0000	4.3300	50.0000	0.0000	(10.0440)	(1.2119)	0.0000	3	(11.2559)	01/06/2025
601766.SH	01/03/2025	SDB3260588261	6,700.00	1.1451	7,342.44	7,672.07	0.0000	4.3300	50.0000	0.0000	(2.6494)	(0.3197)	0.0000	3	(2.9691)	01/06/2025
601766.SH	01/03/2025	SDB3260588261	3,200.00	1.1451	3,506.84	3,664.27	0.0000	4.3300	50.0000	0.0000	(1.2654)	(0.1527)	0.0000	3	(1.4181)	01/06/2025
601766.SH	01/03/2025	SDB3260588261	28,200.00	1.1451	30,904.01	32,291.40	0.0000	4.3300	50.0000	0.0000	(11.1512)	(1.3455)	0.0000	3	(12.4967)	01/06/2025
601766.SH	01/03/2025	SDB3260588261	44,100.00	1.1451	48,328.62	50,498.25	0.0000	4.3300	50.0000	0.0000	(17.4386)	(2.1041)	0.0000	3	(19.5427)	01/06/2025
601766.SH	01/03/2025	SDB3260588261	1,500.00	1.1451	1,643.83	1,717.63	0.0000	4.3300	50.0000	0.0000	(0.5931)	(0.0716)	0.0000	3	(0.6647)	01/06/2025
601766.SH	01/03/2025	SDB3260588261	282,700.00	1.1451	309,807.25	323,715.53	0.0000	4.3300	50.0000	0.0000	(111.7888)	(13.4881)	0.0000	3	(125.2769)	01/06/2025
601766.SH	01/03/2025	SDB3260588261	281,500.00	1.1451	308,492.19	322,341.43	0.0000	4.3300	50.0000	0.0000	(111.3143)	(13.4309)	0.0000	3	(124.7452)	01/06/2025
601766.SH	01/03/2025	SDB3260588261	23,400.00	1.1451	25,643.76	26,794.99	0.0000	4.3300	50.0000	0.0000	(9.2531)	(1.1165)	0.0000	3	(10.3696)	01/06/2025
601766.SH	01/03/2025	SDB3260588261	91,700.00	1.1451	100,492.84	105,004.29	0.0000	4.3300	50.0000	0.0000	(36.2612)	(4.3752)	0.0000	3	(40.6363)	01/06/2025
601766.SH	01/03/2025	SDB3260588261	200.00	1.1451	219.18	229.02	0.0000	4.3300	50.0000	0.0000	(0.0791)	(0.0095)	0.0000	3	(0.0886)	01/06/2025
601766.SH	01/03/2025	SDB3260588261	500.00	1.1451	547.94	572.54	0.0000	4.3300	50.0000	0.0000	(0.1977)	(0.0239)	0.0000	3	(0.2216)	01/06/2025
601766.SH	01/03/2025	SDB3260588261	3,200.00	1.1451	3,506.84	3,664.27	0.0000	4.3300	50.0000	0.0000	(1.2654)	(0.1527)	0.0000	3	(1.4181)	01/06/2025
601766.SH	01/03/2025	SDB3260588261	110,200.00	1.1451	120,766.75	126,188.37	0.0000	4.3300	50.0000	0.0000	(43.5767)	(5.2578)	0.0000	3	(48.8345)	01/06/2025
601766.SH	01/03/2025	SDB3260588261	10,400.00	1.1451	11,397.22	11,908.88	0.0000	4.3300	50.0000	0.0000	(4.1125)	(0.4962)	0.0000	3	(4.6087)	01/06/2025
601766.SH	01/03/2025	SDB3260588261	200.00	1.1451	219.18	229.02	0.0000	4.3300	50.0000	0.0000	(0.0791)	(0.0095)	0.0000	3	(0.0886)	01/06/2025
601766.SH	01/03/2025	SDB3260588261	3,400.00	1.1451	3,726.02	3,893.29	0.0000	4.3300	50.0000	0.0000	(1.3445)	(0.1622)	0.0000	3	(1.5067)	01/06/2025
601766.SH	01/03/2025	SDB3260588261	3,300.00	1.1451	3,616.43	3,778.78	0.0000	4.3300	50.0000	0.0000	(1.1314)	(0.1574)	0.0000	3	(1.4624)	01/06/2025
601766.SH	01/03/2025	SDB3260588261	19,700.00	1.1451	21,588.97	22,558.17	0.0000	4.3300	50.0000	0.0000	(7.7900)	(0.9399)	0.0000	3	(8.7299)	01/06/2025
601766.SH	01/02/2025	SDB3260588261	25,100.00	1.1433	28,025.71	28,696.70	0.0000	4.3300	50.0000	0.0000	(3.3709)	(0.3986)	0.0000	1	(3.7694)	01/06/2025
601766.SH	01/02/2025	SDB3260588261	105,900.00	1.1433	117,724.37	121,074.94	0.0000	4.3300	50.0000	0.0000	(14.1596)	(1.6816)	0.0000	1	(15.8412)	01/06/2025
601766.SH	01/02/2025	SDB3260588261	285,700.00	1.1433	315,272.81	326,639.38	0.0000	4.3300	50.0000	0.0000	(37.9203)	(4.5367)	0.0000	1	(42.4570)	01/06/2025
601766.SH	01/02/2025	SDB3260588261	2,700.00	1.1433	2,976.51	3,086.90	0.0000	4.3300	50.0000	0.0000	(0.3580)	(0.0429)	0.0000	1	(0.4009)	01/06/2025
601766.SH	01/02/2025	SDB3260588261	28,800.00	1.1433	31,811.82	32,926.90	0.0000	4.3300	50.0000	0.0000	(3.8263)	(0.4573)	0.0000	1	(4.2836)	01/06/2025
601766.SH	01/02/2025	SDB3260588261	1,700.00	1.1433	1,863.01	1,943.60	0.0000	4.3300	50.0000	0.0000	(0.2241)	(0.0270)	0.0000	1	(0.2511)	01/06/2025
601766.SH	01/02/2025	SDB3260588261	100.00	1.1433	109.59	114.33	0.0000	4.3300	50.0000	0.0000	(0.0132)	(0.0016)	0.0000	1	(0.0148)	01/06/2025
601766.SH	01/02/2025	SDB3260588261	12,200.00	1.1433	13,369.82	13,948.20	0.0000	4.3300	50.0000	0.0000	(1.6081)	(0.1937)	0.0000	1	(1.8018)	01/06/2025
601766.SH	01/02/2025	SDB3260588261	300.00	1.1433	328.77	342.99	0.0000	4.3300	50.0000	0.0000	(0.0395)	(0.0048)	0.0000	1	(0.0443)	01/06/2025
601766.SH	01/02/2025	SDB3260588261	8,500.00	1.1433	9,315.04	9,718.01	0.0000	4.3300	50.0000	0.0000	(1.1204)	(0.1350)	0.0000	1	(1.2554)	01/06/2025
601766.SH	01/02/2025	SDB3260588261	34,000.00	1.1433	37,260.16	38,872.03	0.0000	4.3300	50.0000	0.0000	(4.4816)	(0.5399)	0.0000	1	(5.0215)	01/06/2025
601766.SH	01/02/2025	SDB3260588261	1,800.00	1.1433	1,972.60	2,057.93	0.0000	4.3300	50.0000	0.0000	(0.2373)	(0.0286)	0.0000	1	(0.2658)	01/06/2025
601766.SH	01/02/2025	SDB3260588261	2,200.00	1.1433	2,410.95	2,515.25	0.0000	4.3300	50.0000	0.0000	(0.2900)	(0.0349)	0.0000	1	(0.3249)	01/06/2025
601766.SH	01/02/2025	SDB3260588261	25,400.00	1.1433	27,835.53	29,039.69	0.0000	4.3300	50.0000	0.0000	(3.3480)	(0.4033)	0.0000	1	(3.7513)	01/06/2025
601766.SH	01/02/2025	SDB3260588261	6,700.00	1.1433	7,342.44	7,660.08	0.0000	4.3300	50.0000	0.0000	(0.8831)	(0.1064)	0.0000	1	(0.9895)	01/06/2025
601766.SH	01/02/2025	SDB3260588261	3,200.00	1.1433	3,506.84	3,658.54	0.0000	4.3300	50.0000	0.0000	(0.4218)	(0.0508)	0.0000	1	(0.4726)	01/06/2025
601766.SH	01/02/2025	SDB3260588261	28,200.00	1.1433	30,904.01	32,240.92	0.0000	4.3300	50.0000	0.0000	(3.7171)	(0.4478)	0.0000	1	(4.1649)	01/06/2025
601766.SH	01/02/2025	SDB3260588261	44,100.00	1.1433	48,328.62	50,419.31	0.0000	4.3300	50.0000	0.0000	(5.8129)	(0.7003)	0.0000	1	(6.5131)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CRRC CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
601766.SH	01/02/2025	SDB3260588261	1,500.00	1.1433	1,643.83	1,714.94	0.0000	4.3300	50.0000	0.0000	(0.1977)	(0.0238)	0.0000	1	(0.2215)	01/06/2025
601766.SH	01/02/2025	SDB3260588261	282,700.00	1.1433	309,807.25	323,209.50	0.0000	4.3300	50.0000	0.0000	(37.2629)	(4.4890)	0.0000	1	(41.7519)	01/06/2025
601766.SH	01/02/2025	SDB3260588261	281,500.00	1.1433	308,492.19	321,837.54	0.0000	4.3300	50.0000	0.0000	(37.1048)	(4.4700)	0.0000	1	(41.5747)	01/06/2025
601766.SH	01/02/2025	SDB3260588261	23,400.00	1.1433	25,643.76	26,753.10	0.0000	4.3300	50.0000	0.0000	(3.0844)	(0.3716)	0.0000	1	(3.4559)	01/06/2025
601766.SH	01/02/2025	SDB3260588261	91,700.00	1.1433	100,492.84	104,840.15	0.0000	4.3300	50.0000	0.0000	(12.0871)	(1.4561)	0.0000	1	(13.5432)	01/06/2025
601766.SH	01/02/2025	SDB3260588261	200.00	1.1433	219.18	228.66	0.0000	4.3300	50.0000	0.0000	(0.0264)	(0.0032)	0.0000	1	(0.0295)	01/06/2025
601766.SH	01/02/2025	SDB3260588261	500.00	1.1433	547.94	571.65	0.0000	4.3300	50.0000	0.0000	(0.0659)	(0.0079)	0.0000	1	(0.0738)	01/06/2025
601766.SH	01/02/2025	SDB3260588261	3,200.00	1.1433	3,506.84	3,658.54	0.0000	4.3300	50.0000	0.0000	(0.4218)	(0.0508)	0.0000	1	(0.4726)	01/06/2025
601766.SH	01/02/2025	SDB3260588261	110,200.00	1.1433	120,766.75	125,991.11	0.0000	4.3300	50.0000	0.0000	(14.5256)	(1.7499)	0.0000	1	(16.2754)	01/06/2025
601766.SH	01/02/2025	SDB3260588261	10,400.00	1.1433	11,397.22	11,890.27	0.0000	4.3300	50.0000	0.0000	(1.3708)	(0.1651)	0.0000	1	(1.5360)	01/06/2025
601766.SH	01/02/2025	SDB3260588261	200.00	1.1433	219.18	228.66	0.0000	4.3300	50.0000	0.0000	(0.0264)	(0.0032)	0.0000	1	(0.0295)	01/06/2025
601766.SH	01/02/2025	SDB3260588261	3,400.00	1.1433	3,726.02	3,887.20	0.0000	4.3300	50.0000	0.0000	(0.4482)	(0.0540)	0.0000	1	(0.5021)	01/06/2025
601766.SH	01/02/2025	SDB3260588261	3,300.00	1.1433	3,616.43	3,772.87	0.0000	4.3300	50.0000	0.0000	(0.4350)	(0.0524)	0.0000	1	(0.4874)	01/06/2025
601766.SH	01/02/2025	SDB3260588261	19,700.00	1.1433	21,588.97	22,522.91	0.0000	4.3300	50.0000	0.0000	(2.5967)	(0.3128)	0.0000	1	(2.9095)	01/06/2025
601766.SH	12/31/2024	SDB3260588261	25,100.00	1.1473	28,025.71	28,797.46	0.0000	4.3300	50.0000	0.0000	(6.7417)	(0.7999)	0.0000	2	(7.5417)	01/06/2025
601766.SH	12/31/2024	SDB3260588261	105,900.00	1.1473	117,724.37	121,500.02	0.0000	4.3300	50.0000	0.0000	(28.3193)	(3.3750)	0.0000	2	(31.6943)	01/06/2025
601766.SH	12/31/2024	SDB3260588261	285,700.00	1.1473	315,272.81	327,786.18	0.0000	4.3300	50.0000	0.0000	(75.8406)	(9.1052)	0.0000	2	(84.9458)	01/06/2025
601766.SH	12/31/2024	SDB3260588261	2,700.00	1.1473	2,976.51	3,097.73	0.0000	4.3300	50.0000	0.0000	(0.7160)	(0.0860)	0.0000	2	(0.8021)	01/06/2025
601766.SH	12/31/2024	SDB3260588261	28,800.00	1.1473	31,811.82	33,042.50	0.0000	4.3300	50.0000	0.0000	(7.6525)	(0.9178)	0.0000	2	(8.5704)	01/06/2025
601766.SH	12/31/2024	SDB3260588261	1,700.00	1.1473	1,863.01	1,950.43	0.0000	4.3300	50.0000	0.0000	(0.4482)	(0.0542)	0.0000	2	(0.5023)	01/06/2025
601766.SH	12/31/2024	SDB3260588261	100.00	1.1473	109.59	114.73	0.0000	4.3300	50.0000	0.0000	(0.0264)	(0.0032)	0.0000	2	(0.0295)	01/06/2025
601766.SH	12/31/2024	SDB3260588261	12,200.00	1.1473	13,369.82	13,997.17	0.0000	4.3300	50.0000	0.0000	(3.2162)	(0.3888)	0.0000	2	(3.6050)	01/06/2025
601766.SH	12/31/2024	SDB3260588261	300.00	1.1473	328.77	344.19	0.0000	4.3300	50.0000	0.0000	(0.0791)	(0.0096)	0.0000	2	(0.0886)	01/06/2025
601766.SH	12/31/2024	SDB3260588261	8,500.00	1.1473	9,315.04	9,752.13	0.0000	4.3300	50.0000	0.0000	(2.2408)	(0.2709)	0.0000	2	(2.5117)	01/06/2025
601766.SH	12/31/2024	SDB3260588261	34,000.00	1.1473	37,260.16	39,008.51	0.0000	4.3300	50.0000	0.0000	(8.9631)	(1.0836)	0.0000	2	(10.0467)	01/06/2025
601766.SH	12/31/2024	SDB3260588261	1,800.00	1.1473	1,972.60	2,065.16	0.0000	4.3300	50.0000	0.0000	(0.4745)	(0.0574)	0.0000	2	(0.5319)	01/06/2025
601766.SH	12/31/2024	SDB3260588261	2,200.00	1.1473	2,410.95	2,524.08	0.0000	4.3300	50.0000	0.0000	(0.5800)	(0.0701)	0.0000	2	(0.6501)	01/06/2025
601766.SH	12/31/2024	SDB3260588261	25,400.00	1.1473	27,835.53	29,141.65	0.0000	4.3300	50.0000	0.0000	(6.6960)	(0.8095)	0.0000	2	(7.5055)	01/06/2025
601766.SH	12/31/2024	SDB3260588261	6,700.00	1.1473	7,342.44	7,686.97	0.0000	4.3300	50.0000	0.0000	(1.7663)	(0.2135)	0.0000	2	(1.9798)	01/06/2025
601766.SH	12/31/2024	SDB3260588261	3,200.00	1.1473	3,506.84	3,671.39	0.0000	4.3300	50.0000	0.0000	(0.8436)	(0.1020)	0.0000	2	(0.9456)	01/06/2025
601766.SH	12/31/2024	SDB3260588261	28,200.00	1.1473	30,904.01	32,354.11	0.0000	4.3300	50.0000	0.0000	(7.4341)	(0.8987)	0.0000	2	(8.3329)	01/06/2025
601766.SH	12/31/2024	SDB3260588261	44,100.00	1.1473	48,328.62	50,596.33	0.0000	4.3300	50.0000	0.0000	(11.6257)	(1.4055)	0.0000	2	(13.0312)	01/06/2025
601766.SH	12/31/2024	SDB3260588261	1,500.00	1.1473	1,643.83	1,720.96	0.0000	4.3300	50.0000	0.0000	(0.3954)	(0.0478)	0.0000	2	(0.4432)	01/06/2025
601766.SH	12/31/2024	SDB3260588261	282,700.00	1.1473	309,807.25	324,344.25	0.0000	4.3300	50.0000	0.0000	(74.5259)	(9.0096)	0.0000	2	(83.5354)	01/06/2025
601766.SH	12/31/2024	SDB3260588261	281,500.00	1.1473	308,492.19	322,967.48	0.0000	4.3300	50.0000	0.0000	(74.2095)	(8.9713)	0.0000	2	(83.1808)	01/06/2025
601766.SH	12/31/2024	SDB3260588261	23,400.00	1.1473	25,643.76	26,847.03	0.0000	4.3300	50.0000	0.0000	(6.1687)	(0.7458)	0.0000	2	(6.9145)	01/06/2025
601766.SH	12/31/2024	SDB3260588261	91,700.00	1.1473	100,492.84	105,208.24	0.0000	4.3300	50.0000	0.0000	(24.1741)	(2.9225)	0.0000	2	(27.0966)	01/06/2025
601766.SH	12/31/2024	SDB3260588261	200.00	1.1473	219.18	229.46	0.0000	4.3300	50.0000	0.0000	(0.0527)	(0.0064)	0.0000	2	(0.0591)	01/06/2025
601766.SH	12/31/2024	SDB3260588261	500.00	1.1473	547.94	573.65	0.0000	4.3300	50.0000	0.0000	(0.1318)	(0.0159)	0.0000	2	(0.1477)	01/06/2025
601766.SH	12/31/2024	SDB3260588261	3,200.00	1.1473	3,506.84	3,671.39	0.0000	4.3300	50.0000	0.0000	(0.8436)	(0.1020)	0.0000	2	(0.9456)	01/06/2025
601766.SH	12/31/2024	SDB3260588261	110,200.00	1.1473	120,766.75	126,433.45	0.0000	4.3300	50.0000	0.0000	(29.0511)	(3.5120)	0.0000	2	(32.5632)	01/06/2025
601766.SH	12/31/2024	SDB3260588261	10,400.00	1.1473	11,397.22	11,932.01	0.0000	4.3300	50.0000	0.0000	(2.7417)	(0.3314)	0.0000	2	(3.0731)	01/06/2025
601766.SH	12/31/2024	SDB3260588261	200.00	1.1473	219.18	229.46	0.0000	4.3300	50.0000	0.0000	(0.0527)	(0.0064)	0.0000	2	(0.0591)	01/06/2025
601766.SH	12/31/2024	SDB3260588261	3,400.00	1.1473	3,726.02	3,900.85	0.0000	4.3300	50.0000	0.0000	(0.8963)	(0.1084)	0.0000	2	(1.0047)	01/06/2025
601766.SH	12/31/2024	SDB3260588261	3,300.00	1.1473	3,616.43	3,786.12	0.0000	4.3300	50.0000	0.0000	(0.8700)	(0.1052)	0.0000	2	(0.9751)	01/06/2025
601766.SH	12/31/2024	SDB3260588261	19,700.00	1.1473	21,588.97	22,601.99	0.0000	4.3300	50.0000	0.0000	(5.1933)	(0.6278)	0.0000	2	(5.8212)	01/06/2025
601766.SH	12/30/2024	SDB3260588261	25,100.00	1.1074	28,025.71	27,795.94	0.0000	4.3300	50.0000	0.0000	(3.3709)	(0.3861)	0.0000	1	(3.7569)	01/06/2025
601766.SH	12/30/2024	SDB3260588261	105,900.00	1.1074	117,724.37	117,274.51	0.0000	4.3300	50.0000	0.0000	(14.1596)	(1.6288)	0.0000	1	(15.7884)	01/06/2025
601766.SH	12/30/2024	SDB3260588261	285,700.00	1.1074	315,272.81	316,386.47	0.0000	4.3300	50.0000	0.0000	(37.9203)	(4.3943)	0.0000	1	(42.3146)	01/06/2025
601766.SH	12/30/2024	SDB3260588261	2,700.00	1.1074	2,976.51	2,990.00	0.0000	4.3300	50.0000	0.0000	(0.3580)	(0.0415)	0.0000	1	(0.3995)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CRRC CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
601766.SH	12/30/2024	SDB3260588261	28,800.00	1.1074	31,811.82	31,893.35	0.0000	4.3300	50.0000	0.0000	(3.8263)	(0.4430)	0.0000	1	(4.2692)	01/06/2025
601766.SH	12/30/2024	SDB3260588261	1,700.00	1.1074	1,863.01	1,882.59	0.0000	4.3300	50.0000	0.0000	(0.2241)	(0.0261)	0.0000	1	(0.2502)	01/06/2025
601766.SH	12/30/2024	SDB3260588261	100.00	1.1074	109.59	110.74	0.0000	4.3300	50.0000	0.0000	(0.0132)	(0.0015)	0.0000	1	(0.0147)	01/06/2025
601766.SH	12/30/2024	SDB3260588261	12,200.00	1.1074	13,369.82	13,510.38	0.0000	4.3300	50.0000	0.0000	(1.6081)	(0.1876)	0.0000	1	(1.7957)	01/06/2025
601766.SH	12/30/2024	SDB3260588261	300.00	1.1074	328.77	332.22	0.0000	4.3300	50.0000	0.0000	(0.0395)	(0.0046)	0.0000	1	(0.0442)	01/06/2025
601766.SH	12/30/2024	SDB3260588261	8,500.00	1.1074	9,315.04	9,412.97	0.0000	4.3300	50.0000	0.0000	(1.1204)	(0.1307)	0.0000	1	(1.2511)	01/06/2025
601766.SH	12/30/2024	SDB3260588261	34,000.00	1.1074	37,260.16	37,651.87	0.0000	4.3300	50.0000	0.0000	(4.4816)	(0.5229)	0.0000	1	(5.0045)	01/06/2025
601766.SH	12/30/2024	SDB3260588261	1,800.00	1.1074	1,972.60	1,993.33	0.0000	4.3300	50.0000	0.0000	(0.2373)	(0.0277)	0.0000	1	(0.2649)	01/06/2025
601766.SH	12/30/2024	SDB3260588261	2,200.00	1.1074	2,410.95	2,436.30	0.0000	4.3300	50.0000	0.0000	(0.2900)	(0.0338)	0.0000	1	(0.3238)	01/06/2025
601766.SH	12/30/2024	SDB3260588261	25,400.00	1.1074	27,835.53	28,128.16	0.0000	4.3300	50.0000	0.0000	(3.3480)	(0.3907)	0.0000	1	(3.7387)	01/06/2025
601766.SH	12/30/2024	SDB3260588261	6,700.00	1.1074	7,342.44	7,419.63	0.0000	4.3300	50.0000	0.0000	(0.8831)	(0.1031)	0.0000	1	(0.9862)	01/06/2025
601766.SH	12/30/2024	SDB3260588261	3,200.00	1.1074	3,506.84	3,543.71	0.0000	4.3300	50.0000	0.0000	(0.4218)	(0.0492)	0.0000	1	(0.4710)	01/06/2025
601766.SH	12/30/2024	SDB3260588261	28,200.00	1.1074	30,904.01	31,228.91	0.0000	4.3300	50.0000	0.0000	(3.7171)	(0.4337)	0.0000	1	(4.1508)	01/06/2025
601766.SH	12/30/2024	SDB3260588261	44,100.00	1.1074	48,328.62	48,836.69	0.0000	4.3300	50.0000	0.0000	(5.8129)	(0.6783)	0.0000	1	(6.4911)	01/06/2025
601766.SH	12/30/2024	SDB3260588261	1,500.00	1.1074	1,643.83	1,661.11	0.0000	4.3300	50.0000	0.0000	(0.1977)	(0.0231)	0.0000	1	(0.2208)	01/06/2025
601766.SH	12/30/2024	SDB3260588261	282,700.00	1.1074	309,807.25	313,064.24	0.0000	4.3300	50.0000	0.0000	(37.2629)	(4.3481)	0.0000	1	(41.6110)	01/06/2025
601766.SH	12/30/2024	SDB3260588261	281,500.00	1.1074	308,492.19	311,735.35	0.0000	4.3300	50.0000	0.0000	(37.1048)	(4.3297)	0.0000	1	(41.4344)	01/06/2025
601766.SH	12/30/2024	SDB3260588261	23,400.00	1.1074	25,643.76	25,913.35	0.0000	4.3300	50.0000	0.0000	(3.0844)	(0.3599)	0.0000	1	(3.4443)	01/06/2025
601766.SH	12/30/2024	SDB3260588261	91,700.00	1.1074	100,492.84	101,549.31	0.0000	4.3300	50.0000	0.0000	(12.0871)	(1.4104)	0.0000	1	(13.4975)	01/06/2025
601766.SH	12/30/2024	SDB3260588261	200.00	1.1074	219.18	221.48	0.0000	4.3300	50.0000	0.0000	(0.0264)	(0.0031)	0.0000	1	(0.0294)	01/06/2025
601766.SH	12/30/2024	SDB3260588261	500.00	1.1074	547.94	553.70	0.0000	4.3300	50.0000	0.0000	(0.0659)	(0.0077)	0.0000	1	(0.0736)	01/06/2025
601766.SH	12/30/2024	SDB3260588261	3,200.00	1.1074	3,506.84	3,543.71	0.0000	4.3300	50.0000	0.0000	(0.4218)	(0.0492)	0.0000	1	(0.4710)	01/06/2025
601766.SH	12/30/2024	SDB3260588261	110,200.00	1.1074	120,766.75	122,036.36	0.0000	4.3300	50.0000	0.0000	(14.5256)	(1.6949)	0.0000	1	(16.2205)	01/06/2025
601766.SH	12/30/2024	SDB3260588261	10,400.00	1.1074	11,397.22	11,517.04	0.0000	4.3300	50.0000	0.0000	(1.3708)	(0.1600)	0.0000	1	(1.5308)	01/06/2025
601766.SH	12/30/2024	SDB3260588261	200.00	1.1074	219.18	221.48	0.0000	4.3300	50.0000	0.0000	(0.0264)	(0.0031)	0.0000	1	(0.0294)	01/06/2025
601766.SH	12/30/2024	SDB3260588261	3,400.00	1.1074	3,726.02	3,765.19	0.0000	4.3300	50.0000	0.0000	(0.4482)	(0.0523)	0.0000	1	(0.5005)	01/06/2025
601766.SH	12/30/2024	SDB3260588261	3,300.00	1.1074	3,616.43	3,654.45	0.0000	4.3300	50.0000	0.0000	(0.4350)	(0.0508)	0.0000	1	(0.4857)	01/06/2025
601766.SH	12/30/2024	SDB3260588261	19,700.00	1.1074	21,588.97	21,815.94	0.0000	4.3300	50.0000	0.0000	(2.5967)	(0.3030)	0.0000	1	(2.8997)	01/06/2025
601766.SH	12/27/2024	SDB3260588261	25,100.00	1.1056	28,025.71	27,751.51	0.0000	4.3300	50.0000	0.0000	(10.1126)	(1.1563)	0.0000	3	(11.2689)	01/06/2025
601766.SH	12/27/2024	SDB3260588261	105,900.00	1.1056	117,724.37	117,087.06	0.0000	4.3300	50.0000	0.0000	(42.4789)	(4.8786)	0.0000	3	(47.3575)	01/06/2025
601766.SH	12/27/2024	SDB3260588261	285,700.00	1.1056	315,272.81	315,880.78	0.0000	4.3300	50.0000	0.0000	(113.7609)	(13.1617)	0.0000	3	(126.9226)	01/06/2025
601766.SH	12/27/2024	SDB3260588261	2,700.00	1.1056	2,976.51	2,985.22	0.0000	4.3300	50.0000	0.0000	(1.0740)	(0.1244)	0.0000	3	(1.1984)	01/06/2025
601766.SH	12/27/2024	SDB3260588261	28,800.00	1.1056	31,811.82	31,842.37	0.0000	4.3300	50.0000	0.0000	(11.4788)	(1.3268)	0.0000	3	(12.8055)	01/06/2025
601766.SH	12/27/2024	SDB3260588261	1,700.00	1.1056	1,863.01	1,879.58	0.0000	4.3300	50.0000	0.0000	(0.6722)	(0.0783)	0.0000	3	(0.7506)	01/06/2025
601766.SH	12/27/2024	SDB3260588261	100.00	1.1056	109.59	110.56	0.0000	4.3300	50.0000	0.0000	(0.0395)	(0.0046)	0.0000	3	(0.0442)	01/06/2025
601766.SH	12/27/2024	SDB3260588261	12,200.00	1.1056	13,369.82	13,488.78	0.0000	4.3300	50.0000	0.0000	(4.8243)	(0.5620)	0.0000	3	(5.3863)	01/06/2025
601766.SH	12/27/2024	SDB3260588261	300.00	1.1056	328.77	331.69	0.0000	4.3300	50.0000	0.0000	(0.1186)	(0.0138)	0.0000	3	(0.1325)	01/06/2025
601766.SH	12/27/2024	SDB3260588261	8,500.00	1.1056	9,315.04	9,397.92	0.0000	4.3300	50.0000	0.0000	(3.3612)	(0.3916)	0.0000	3	(3.7528)	01/06/2025
601766.SH	12/27/2024	SDB3260588261	34,000.00	1.1056	37,260.16	37,591.69	0.0000	4.3300	50.0000	0.0000	(13.4447)	(1.5663)	0.0000	3	(15.0110)	01/06/2025
601766.SH	12/27/2024	SDB3260588261	1,800.00	1.1056	1,972.60	1,990.15	0.0000	4.3300	50.0000	0.0000	(0.7118)	(0.0829)	0.0000	3	(0.7947)	01/06/2025
601766.SH	12/27/2024	SDB3260588261	2,200.00	1.1056	2,410.95	2,432.40	0.0000	4.3300	50.0000	0.0000	(0.8000)	(0.1014)	0.0000	3	(0.9713)	01/06/2025
601766.SH	12/27/2024	SDB3260588261	25,400.00	1.1056	27,835.53	28,083.21	0.0000	4.3300	50.0000	0.0000	(10.0440)	(1.1701)	0.0000	3	(11.2141)	01/06/2025
601766.SH	12/27/2024	SDB3260588261	6,700.00	1.1056	7,342.44	7,407.77	0.0000	4.3300	50.0000	0.0000	(2.6494)	(0.3087)	0.0000	3	(2.9581)	01/06/2025
601766.SH	12/27/2024	SDB3260588261	3,200.00	1.1056	3,506.84	3,538.04	0.0000	4.3300	50.0000	0.0000	(1.2654)	(0.1474)	0.0000	3	(1.4128)	01/06/2025
601766.SH	12/27/2024	SDB3260588261	28,200.00	1.1056	30,904.01	31,178.99	0.0000	4.3300	50.0000	0.0000	(11.1512)	(1.2991)	0.0000	3	(12.4503)	01/06/2025
601766.SH	12/27/2024	SDB3260588261	44,100.00	1.1056	48,328.62	48,758.64	0.0000	4.3300	50.0000	0.0000	(17.4386)	(2.0316)	0.0000	3	(19.4702)	01/06/2025
601766.SH	12/27/2024	SDB3260588261	1,500.00	1.1056	1,643.83	1,658.46	0.0000	4.3300	50.0000	0.0000	(0.5931)	(0.0691)	0.0000	3	(0.6623)	01/06/2025
601766.SH	12/27/2024	SDB3260588261	282,700.00	1.1056	309,807.25	312,563.86	0.0000	4.3300	50.0000	0.0000	(111.7888)	(13.0235)	0.0000	3	(124.8123)	01/06/2025
601766.SH	12/27/2024	SDB3260588261	281,500.00	1.1056	308,492.19	311,237.10	0.0000	4.3300	50.0000	0.0000	(111.3143)	(12.9682)	0.0000	3	(124.2825)	01/06/2025
601766.SH	12/27/2024	SDB3260588261	23,400.00	1.1056	25,643.76	25,871.93	0.0000	4.3300	50.0000	0.0000	(9.2531)	(1.0780)	0.0000	3	(10.3311)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CRRC CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
601766.SH	12/27/2024	SDB3260588261	91,700.00	1.1056	100,492.84	101,387.00	0.0000	4.3300	50.0000	0.0000	(36.2612)	(4.2245)	0.0000	3	(40.4856)	01/06/2025
601766.SH	12/27/2024	SDB3260588261	200.00	1.1056	219.18	221.13	0.0000	4.3300	50.0000	0.0000	(0.0791)	(0.0092)	0.0000	3	(0.0883)	01/06/2025
601766.SH	12/27/2024	SDB3260588261	500.00	1.1056	547.94	552.82	0.0000	4.3300	50.0000	0.0000	(0.1977)	(0.0230)	0.0000	3	(0.2208)	01/06/2025
601766.SH	12/27/2024	SDB3260588261	3,200.00	1.1056	3,506.84	3,538.04	0.0000	4.3300	50.0000	0.0000	(1.2654)	(0.1474)	0.0000	3	(1.4128)	01/06/2025
601766.SH	12/27/2024	SDB3260588261	110,200.00	1.1056	120,766.75	121,841.31	0.0000	4.3300	50.0000	0.0000	(43.5767)	(5.0767)	0.0000	3	(48.6534)	01/06/2025
601766.SH	12/27/2024	SDB3260588261	10,400.00	1.1056	11,397.22	11,498.64	0.0000	4.3300	50.0000	0.0000	(4.1125)	(0.4791)	0.0000	3	(4.5916)	01/06/2025
601766.SH	12/27/2024	SDB3260588261	200.00	1.1056	219.18	221.13	0.0000	4.3300	50.0000	0.0000	(0.0791)	(0.0092)	0.0000	3	(0.0883)	01/06/2025
601766.SH	12/27/2024	SDB3260588261	3,400.00	1.1056	3,726.02	3,759.17	0.0000	4.3300	50.0000	0.0000	(1.3445)	(0.1566)	0.0000	3	(1.5011)	01/06/2025
601766.SH	12/27/2024	SDB3260588261	3,300.00	1.1056	3,616.43	3,648.61	0.0000	4.3300	50.0000	0.0000	(1.3049)	(0.1520)	0.0000	3	(1.4570)	01/06/2025
601766.SH	12/27/2024	SDB3260588261	19,700.00	1.1056	21,588.97	21,781.07	0.0000	4.3300	50.0000	0.0000	(7.7900)	(0.9075)	0.0000	3	(8.6976)	01/06/2025
601766.SH	12/26/2024	SDB3260588261	25,100.00	1.1129	28,025.71	27,934.64	0.0000	4.3300	50.0000	0.0000	(3.3709)	(0.3880)	0.0000	1	(3.7589)	01/06/2025
601766.SH	12/26/2024	SDB3260588261	105,900.00	1.1129	117,724.37	117,859.71	0.0000	4.3300	50.0000	0.0000	(14.1596)	(1.6369)	0.0000	1	(15.7966)	01/06/2025
601766.SH	12/26/2024	SDB3260588261	285,700.00	1.1129	315,272.81	317,965.24	0.0000	4.3300	50.0000	0.0000	(37.9203)	(4.4162)	0.0000	1	(42.3365)	01/06/2025
601766.SH	12/26/2024	SDB3260588261	2,700.00	1.1129	2,976.51	3,004.92	0.0000	4.3300	50.0000	0.0000	(0.3580)	(0.0417)	0.0000	1	(0.3997)	01/06/2025
601766.SH	12/26/2024	SDB3260588261	28,800.00	1.1129	31,811.82	32,052.50	0.0000	4.3300	50.0000	0.0000	(3.8263)	(0.4452)	0.0000	1	(4.2714)	01/06/2025
601766.SH	12/26/2024	SDB3260588261	1,700.00	1.1129	1,863.01	1,891.99	0.0000	4.3300	50.0000	0.0000	(0.2241)	(0.0263)	0.0000	1	(0.2504)	01/06/2025
601766.SH	12/26/2024	SDB3260588261	100.00	1.1129	109.59	111.29	0.0000	4.3300	50.0000	0.0000	(0.0132)	(0.0015)	0.0000	1	(0.0147)	01/06/2025
601766.SH	12/26/2024	SDB3260588261	12,200.00	1.1129	13,369.82	13,577.79	0.0000	4.3300	50.0000	0.0000	(1.6081)	(0.1886)	0.0000	1	(1.7967)	01/06/2025
601766.SH	12/26/2024	SDB3260588261	300.00	1.1129	328.77	333.88	0.0000	4.3300	50.0000	0.0000	(0.0395)	(0.0046)	0.0000	1	(0.0442)	01/06/2025
601766.SH	12/26/2024	SDB3260588261	8,500.00	1.1129	9,315.04	9,459.94	0.0000	4.3300	50.0000	0.0000	(1.1204)	(0.1314)	0.0000	1	(1.2518)	01/06/2025
601766.SH	12/26/2024	SDB3260588261	34,000.00	1.1129	37,260.16	37,839.76	0.0000	4.3300	50.0000	0.0000	(4.4816)	(0.5256)	0.0000	1	(5.0071)	01/06/2025
601766.SH	12/26/2024	SDB3260588261	1,800.00	1.1129	1,972.60	2,003.28	0.0000	4.3300	50.0000	0.0000	(0.2373)	(0.0278)	0.0000	1	(0.2651)	01/06/2025
601766.SH	12/26/2024	SDB3260588261	2,200.00	1.1129	2,410.95	2,448.45	0.0000	4.3300	50.0000	0.0000	(0.2900)	(0.0340)	0.0000	1	(0.3240)	01/06/2025
601766.SH	12/26/2024	SDB3260588261	25,400.00	1.1129	27,835.53	28,268.52	0.0000	4.3300	50.0000	0.0000	(3.3480)	(0.3926)	0.0000	1	(3.7406)	01/06/2025
601766.SH	12/26/2024	SDB3260588261	6,700.00	1.1129	7,342.44	7,456.66	0.0000	4.3300	50.0000	0.0000	(0.8831)	(0.1036)	0.0000	1	(0.9867)	01/06/2025
601766.SH	12/26/2024	SDB3260588261	3,200.00	1.1129	3,506.84	3,561.39	0.0000	4.3300	50.0000	0.0000	(0.4218)	(0.0495)	0.0000	1	(0.4713)	01/06/2025
601766.SH	12/26/2024	SDB3260588261	28,200.00	1.1129	30,904.01	31,384.74	0.0000	4.3300	50.0000	0.0000	(3.7171)	(0.4359)	0.0000	1	(4.1530)	01/06/2025
601766.SH	12/26/2024	SDB3260588261	44,100.00	1.1129	48,328.62	49,080.39	0.0000	4.3300	50.0000	0.0000	(5.8129)	(0.6817)	0.0000	1	(6.4945)	01/06/2025
601766.SH	12/26/2024	SDB3260588261	1,500.00	1.1129	1,643.83	1,669.40	0.0000	4.3300	50.0000	0.0000	(0.1977)	(0.0232)	0.0000	1	(0.2209)	01/06/2025
601766.SH	12/26/2024	SDB3260588261	282,700.00	1.1129	309,807.25	314,626.44	0.0000	4.3300	50.0000	0.0000	(37.2629)	(4.3698)	0.0000	1	(41.6327)	01/06/2025
601766.SH	12/26/2024	SDB3260588261	281,500.00	1.1129	308,492.19	313,290.92	0.0000	4.3300	50.0000	0.0000	(37.1048)	(4.3513)	0.0000	1	(41.4560)	01/06/2025
601766.SH	12/26/2024	SDB3260588261	23,400.00	1.1129	25,643.76	26,042.66	0.0000	4.3300	50.0000	0.0000	(3.0844)	(0.3617)	0.0000	1	(3.4461)	01/06/2025
601766.SH	12/26/2024	SDB3260588261	91,700.00	1.1129	100,492.84	102,056.05	0.0000	4.3300	50.0000	0.0000	(12.0871)	(1.4174)	0.0000	1	(13.5045)	01/06/2025
601766.SH	12/26/2024	SDB3260588261	200.00	1.1129	219.18	222.59	0.0000	4.3300	50.0000	0.0000	(0.0264)	(0.0031)	0.0000	1	(0.0295)	01/06/2025
601766.SH	12/26/2024	SDB3260588261	500.00	1.1129	547.94	556.47	0.0000	4.3300	50.0000	0.0000	(0.0659)	(0.0077)	0.0000	1	(0.0736)	01/06/2025
601766.SH	12/26/2024	SDB3260588261	3,200.00	1.1129	3,506.84	3,561.39	0.0000	4.3300	50.0000	0.0000	(0.4218)	(0.0495)	0.0000	1	(0.4713)	01/06/2025
601766.SH	12/26/2024	SDB3260588261	110,200.00	1.1129	120,766.75	122,645.33	0.0000	4.3300	50.0000	0.0000	(14.5256)	(1.7034)	0.0000	1	(16.2290)	01/06/2025
601766.SH	12/26/2024	SDB3260588261	10,400.00	1.1129	11,397.22	11,574.51	0.0000	4.3300	50.0000	0.0000	(1.3708)	(0.1608)	0.0000	1	(1.5316)	01/06/2025
601766.SH	12/26/2024	SDB3260588261	200.00	1.1129	219.18	222.59	0.0000	4.3300	50.0000	0.0000	(0.0264)	(0.0031)	0.0000	1	(0.0295)	01/06/2025
601766.SH	12/26/2024	SDB3260588261	3,400.00	1.1129	3,726.02	3,783.98	0.0000	4.3300	50.0000	0.0000	(0.4482)	(0.0526)	0.0000	1	(0.5007)	01/06/2025
601766.SH	12/26/2024	SDB3260588261	3,300.00	1.1129	3,616.43	3,672.68	0.0000	4.3300	50.0000	0.0000	(0.4350)	(0.0510)	0.0000	1	(0.4860)	01/06/2025
601766.SH	12/26/2024	SDB3260588261	19,700.00	1.1129	21,588.97	21,924.80	0.0000	4.3300	50.0000	0.0000	(2.5967)	(0.3045)	0.0000	1	(2.9012)	01/06/2025
601766.SH	12/24/2024	SDB3260588261	25,100.00	1.1129	28,025.71	27,934.64	0.0000	4.3300	50.0000	0.0000	(6.7417)	(0.7760)	0.0000	2	(7.5177)	01/06/2025
601766.SH	12/24/2024	SDB3260588261	105,900.00	1.1129	117,724.37	117,859.71	0.0000	4.3300	50.0000	0.0000	(28.3193)	(3.2739)	0.0000	2	(31.5931)	01/06/2025
601766.SH	12/24/2024	SDB3260588261	285,700.00	1.1129	315,272.81	317,965.24	0.0000	4.3300	50.0000	0.0000	(76.8406)	(8.8324)	0.0000	2	(84.6730)	01/06/2025
601766.SH	12/24/2024	SDB3260588261	2,700.00	1.1129	2,976.51	3,004.92	0.0000	4.3300	50.0000	0.0000	(0.7160)	(0.0835)	0.0000	2	(0.7995)	01/06/2025
601766.SH	12/24/2024	SDB3260588261	28,800.00	1.1129	31,811.82	32,052.50	0.0000	4.3300	50.0000	0.0000	(7.6525)	(0.8903)	0.0000	2	(8.5429)	01/06/2025
601766.SH	12/24/2024	SDB3260588261	1,700.00	1.1129	1,863.01	1,891.99	0.0000	4.3300	50.0000	0.0000	(0.0482)	(0.0526)	0.0000	2	(0.5007)	01/06/2025
601766.SH	12/24/2024	SDB3260588261	100.00	1.1129	109.59	111.29	0.0000	4.3300	50.0000	0.0000	(0.0264)	(0.0031)	0.0000	2	(0.0295)	01/06/2025
601766.SH	12/24/2024	SDB3260588261	12,200.00	1.1129	13,369.82	13,577.79	0.0000	4.3300	50.0000	0.0000	(3.2162)	(0.3772)	0.0000	2	(3.5933)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CRRC CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
601766.SH	12/24/2024	SDB3260588261	300.00	1.1129	328.77	333.88	0.0000	4.3300	50.0000	0.0000	(0.0791)	(0.0093)	0.0000	2	(0.0884)	01/06/2025
601766.SH	12/24/2024	SDB3260588261	8,500.00	1.1129	9,315.04	9,459.94	0.0000	4.3300	50.0000	0.0000	(2.2408)	(0.2628)	0.0000	2	(2.5036)	01/06/2025
601766.SH	12/24/2024	SDB3260588261	34,000.00	1.1129	37,260.16	37,839.76	0.0000	4.3300	50.0000	0.0000	(8.9631)	(1.0511)	0.0000	2	(10.0142)	01/06/2025
601766.SH	12/24/2024	SDB3260588261	1,800.00	1.1129	1,972.60	2,003.28	0.0000	4.3300	50.0000	0.0000	(0.4745)	(0.0556)	0.0000	2	(0.5302)	01/06/2025
601766.SH	12/24/2024	SDB3260588261	2,200.00	1.1129	2,410.95	2,448.45	0.0000	4.3300	50.0000	0.0000	(0.5800)	(0.0680)	0.0000	2	(0.6480)	01/06/2025
601766.SH	12/24/2024	SDB3260588261	25,400.00	1.1129	27,835.53	28,268.52	0.0000	4.3300	50.0000	0.0000	(6.6960)	(0.7852)	0.0000	2	(7.4812)	01/06/2025
601766.SH	12/24/2024	SDB3260588261	6,700.00	1.1129	7,342.44	7,456.66	0.0000	4.3300	50.0000	0.0000	(1.7663)	(0.2071)	0.0000	2	(1.9734)	01/06/2025
601766.SH	12/24/2024	SDB3260588261	3,200.00	1.1129	3,506.84	3,561.39	0.0000	4.3300	50.0000	0.0000	(0.8436)	(0.0989)	0.0000	2	(0.9425)	01/06/2025
601766.SH	12/24/2024	SDB3260588261	28,200.00	1.1129	30,904.01	31,384.74	0.0000	4.3300	50.0000	0.0000	(7.4341)	(0.8718)	0.0000	2	(8.3059)	01/06/2025
601766.SH	12/24/2024	SDB3260588261	44,100.00	1.1129	48,328.62	49,080.39	0.0000	4.3300	50.0000	0.0000	(11.6257)	(1.3633)	0.0000	2	(12.9891)	01/06/2025
601766.SH	12/24/2024	SDB3260588261	1,500.00	1.1129	1,643.83	1,669.40	0.0000	4.3300	50.0000	0.0000	(0.3954)	(0.0464)	0.0000	2	(0.4418)	01/06/2025
601766.SH	12/24/2024	SDB3260588261	282,700.00	1.1129	309,807.25	314,626.44	0.0000	4.3300	50.0000	0.0000	(74.5259)	(8.7396)	0.0000	2	(83.2655)	01/06/2025
601766.SH	12/24/2024	SDB3260588261	281,500.00	1.1129	308,492.19	313,290.92	0.0000	4.3300	50.0000	0.0000	(74.2095)	(8.7025)	0.0000	2	(82.9120)	01/06/2025
601766.SH	12/24/2024	SDB3260588261	23,400.00	1.1129	25,643.76	26,042.66	0.0000	4.3300	50.0000	0.0000	(6.1687)	(0.7234)	0.0000	2	(6.8922)	01/06/2025
601766.SH	12/24/2024	SDB3260588261	91,700.00	1.1129	100,492.84	102,056.05	0.0000	4.3300	50.0000	0.0000	(24.1741)	(2.8349)	0.0000	2	(27.0090)	01/06/2025
601766.SH	12/24/2024	SDB3260588261	200.00	1.1129	219.18	222.59	0.0000	4.3300	50.0000	0.0000	(0.0527)	(0.0062)	0.0000	2	(0.0589)	01/06/2025
601766.SH	12/24/2024	SDB3260588261	500.00	1.1129	547.94	556.47	0.0000	4.3300	50.0000	0.0000	(0.1318)	(0.0155)	0.0000	2	(0.1473)	01/06/2025
601766.SH	12/24/2024	SDB3260588261	3,200.00	1.1129	3,506.84	3,561.39	0.0000	4.3300	50.0000	0.0000	(0.8436)	(0.0989)	0.0000	2	(0.9425)	01/06/2025
601766.SH	12/24/2024	SDB3260588261	110,200.00	1.1129	120,766.75	122,645.33	0.0000	4.3300	50.0000	0.0000	(29.0511)	(3.4068)	0.0000	2	(32.4579)	01/06/2025
601766.SH	12/24/2024	SDB3260588261	10,400.00	1.1129	11,397.22	11,574.51	0.0000	4.3300	50.0000	0.0000	(2.7417)	(0.3215)	0.0000	2	(3.0632)	01/06/2025
601766.SH	12/24/2024	SDB3260588261	200.00	1.1129	219.18	222.59	0.0000	4.3300	50.0000	0.0000	(0.0527)	(0.0062)	0.0000	2	(0.0589)	01/06/2025
601766.SH	12/24/2024	SDB3260588261	3,400.00	1.1129	3,726.02	3,783.98	0.0000	4.3300	50.0000	0.0000	(0.8963)	(0.1051)	0.0000	2	(1.0014)	01/06/2025
601766.SH	12/24/2024	SDB3260588261	3,300.00	1.1129	3,616.43	3,672.68	0.0000	4.3300	50.0000	0.0000	(0.8700)	(0.1020)	0.0000	2	(0.9720)	01/06/2025
601766.SH	12/24/2024	SDB3260588261	19,700.00	1.1129	21,588.97	21,924.80	0.0000	4.3300	50.0000	0.0000	(5.1933)	(0.6090)	0.0000	2	(5.8024)	01/06/2025
601766.SH	12/23/2024	SDB3260588261	25,100.00	1.1303	28,025.71	28,369.35	0.0000	4.3300	50.0000	0.0000	(3.3709)	(0.3940)	0.0000	1	(3.7649)	01/06/2025
601766.SH	12/23/2024	SDB3260588261	105,900.00	1.1303	117,724.37	119,693.79	0.0000	4.3300	50.0000	0.0000	(14.1596)	(1.6624)	0.0000	1	(15.8220)	01/06/2025
601766.SH	12/23/2024	SDB3260588261	285,700.00	1.1303	315,272.81	322,913.28	0.0000	4.3300	50.0000	0.0000	(37.9203)	(4.4849)	0.0000	1	(42.4052)	01/06/2025
601766.SH	12/23/2024	SDB3260588261	2,700.00	1.1303	2,976.51	3,051.68	0.0000	4.3300	50.0000	0.0000	(0.3580)	(0.0424)	0.0000	1	(0.4004)	01/06/2025
601766.SH	12/23/2024	SDB3260588261	28,800.00	1.1303	31,811.82	32,551.29	0.0000	4.3300	50.0000	0.0000	(3.8263)	(0.4521)	0.0000	1	(4.2784)	01/06/2025
601766.SH	12/23/2024	SDB3260588261	1,700.00	1.1303	1,863.01	1,921.43	0.0000	4.3300	50.0000	0.0000	(0.2241)	(0.0267)	0.0000	1	(0.2508)	01/06/2025
601766.SH	12/23/2024	SDB3260588261	100.00	1.1303	109.59	113.03	0.0000	4.3300	50.0000	0.0000	(0.0132)	(0.0016)	0.0000	1	(0.0148)	01/06/2025
601766.SH	12/23/2024	SDB3260588261	12,200.00	1.1303	13,369.82	13,789.09	0.0000	4.3300	50.0000	0.0000	(1.6081)	(0.1915)	0.0000	1	(1.7996)	01/06/2025
601766.SH	12/23/2024	SDB3260588261	300.00	1.1303	328.77	339.08	0.0000	4.3300	50.0000	0.0000	(0.0395)	(0.0047)	0.0000	1	(0.0443)	01/06/2025
601766.SH	12/23/2024	SDB3260588261	8,500.00	1.1303	9,315.04	9,607.15	0.0000	4.3300	50.0000	0.0000	(1.1204)	(0.1334)	0.0000	1	(1.2538)	01/06/2025
601766.SH	12/23/2024	SDB3260588261	34,000.00	1.1303	37,260.16	38,428.60	0.0000	4.3300	50.0000	0.0000	(4.4816)	(0.5337)	0.0000	1	(5.0153)	01/06/2025
601766.SH	12/23/2024	SDB3260588261	1,800.00	1.1303	1,972.60	2,034.46	0.0000	4.3300	50.0000	0.0000	(0.2373)	(0.0283)	0.0000	1	(0.2655)	01/06/2025
601766.SH	12/23/2024	SDB3260588261	2,200.00	1.1303	2,410.95	2,486.56	0.0000	4.3300	50.0000	0.0000	(0.2900)	(0.0345)	0.0000	1	(0.3245)	01/06/2025
601766.SH	12/23/2024	SDB3260588261	25,400.00	1.1303	27,835.53	28,708.43	0.0000	4.3300	50.0000	0.0000	(3.3480)	(0.3987)	0.0000	1	(3.7467)	01/06/2025
601766.SH	12/23/2024	SDB3260588261	6,700.00	1.1303	7,342.44	7,572.70	0.0000	4.3300	50.0000	0.0000	(0.8831)	(0.1052)	0.0000	1	(0.9883)	01/06/2025
601766.SH	12/23/2024	SDB3260588261	3,200.00	1.1303	3,506.84	3,616.81	0.0000	4.3300	50.0000	0.0000	(0.4218)	(0.0502)	0.0000	1	(0.4720)	01/06/2025
601766.SH	12/23/2024	SDB3260588261	200.00	1.1303	219.18	226.05	0.0000	4.3300	50.0000	0.0000	(0.0264)	(0.0031)	0.0000	1	(0.0295)	01/06/2025
601766.SH	12/23/2024	SDB3260588261	28,200.00	1.1303	30,904.01	31,873.13	0.0000	4.3300	50.0000	0.0000	(3.7171)	(0.4427)	0.0000	1	(4.1597)	01/06/2025
601766.SH	12/23/2024	SDB3260588261	44,100.00	1.1303	48,328.62	49,844.16	0.0000	4.3300	50.0000	0.0000	(5.8129)	(0.6923)	0.0000	1	(6.5051)	01/06/2025
601766.SH	12/23/2024	SDB3260588261	1,500.00	1.1303	1,643.83	1,695.38	0.0000	4.3300	50.0000	0.0000	(0.1977)	(0.0235)	0.0000	1	(0.2213)	01/06/2025
601766.SH	12/23/2024	SDB3260588261	282,700.00	1.1303	309,807.25	319,522.52	0.0000	4.3300	50.0000	0.0000	(37.2629)	(4.4378)	0.0000	1	(41.7007)	01/06/2025
601766.SH	12/23/2024	SDB3260588261	281,500.00	1.1303	308,492.19	318,166.22	0.0000	4.3300	50.0000	0.0000	(37.1048)	(4.4190)	0.0000	1	(41.5237)	01/06/2025
601766.SH	12/23/2024	SDB3260588261	23,400.00	1.1303	25,643.76	26,447.92	0.0000	4.3300	50.0000	0.0000	(3.0844)	(0.3673)	0.0000	1	(3.4517)	01/06/2025
601766.SH	12/23/2024	SDB3260588261	91,700.00	1.1303	100,492.84	103,644.20	0.0000	4.3300	50.0000	0.0000	(12.0871)	(1.4395)	0.0000	1	(13.5266)	01/06/2025
601766.SH	12/23/2024	SDB3260588261	200.00	1.1303	219.18	226.05	0.0000	4.3300	50.0000	0.0000	(0.0264)	(0.0031)	0.0000	1	(0.0295)	01/06/2025
601766.SH	12/23/2024	SDB3260588261	500.00	1.1303	547.94	565.13	0.0000	4.3300	50.0000	0.0000	(0.0659)	(0.0078)	0.0000	1	(0.0738)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CRRC CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
601766.SH	12/23/2024	SDB3260588261	3,200.00	1.1303	3,506.84	3,616.81	0.0000	4.3300	50.0000	0.0000	(0.4218)	(0.0502)	0.0000	1	(0.4720)	01/06/2025
601766.SH	12/23/2024	SDB3260588261	9,900.00	1.1303	10,849.28	11,189.50	0.0000	4.3300	50.0000	0.0000	(1.3049)	(0.1554)	0.0000	1	(1.4603)	01/06/2025
601766.SH	12/23/2024	SDB3260588261	110,200.00	1.1303	120,766.75	124,553.88	0.0000	4.3300	50.0000	0.0000	(14.5256)	(1.7299)	0.0000	1	(16.2555)	01/06/2025
601766.SH	12/23/2024	SDB3260588261	4,000.00	1.1303	4,383.55	4,521.01	0.0000	4.3300	50.0000	0.0000	(0.5272)	(0.0628)	0.0000	1	(0.5900)	01/06/2025
601766.SH	12/23/2024	SDB3260588261	10,400.00	1.1303	11,397.22	11,754.63	0.0000	4.3300	50.0000	0.0000	(1.3708)	(0.1633)	0.0000	1	(1.5341)	01/06/2025
601766.SH	12/23/2024	SDB3260588261	200.00	1.1303	219.18	226.05	0.0000	4.3300	50.0000	0.0000	(0.0264)	(0.0031)	0.0000	1	(0.0295)	01/06/2025
601766.SH	12/23/2024	SDB3260588261	3,400.00	1.1303	3,726.02	3,842.86	0.0000	4.3300	50.0000	0.0000	(0.4482)	(0.0534)	0.0000	1	(0.5015)	01/06/2025
601766.SH	12/23/2024	SDB3260588261	3,300.00	1.1303	3,616.43	3,729.83	0.0000	4.3300	50.0000	0.0000	(0.4350)	(0.0518)	0.0000	1	(0.4868)	01/06/2025
601766.SH	12/23/2024	SDB3260588261	19,700.00	1.1303	21,588.97	22,265.98	0.0000	4.3300	50.0000	0.0000	(2.5967)	(0.3092)	0.0000	1	(2.9059)	01/06/2025
601766.SH	12/20/2024	SDB3260588261	25,100.00	1.1191	28,025.71	28,088.36	0.0000	4.3300	50.0000	0.0000	(10.1126)	(1.1703)	0.0000	3	(11.2830)	01/06/2025
601766.SH	12/20/2024	SDB3260588261	105,900.00	1.1191	117,724.37	118,508.24	0.0000	4.3300	50.0000	0.0000	(42.4789)	(4.9378)	0.0000	3	(47.4167)	01/06/2025
601766.SH	12/20/2024	SDB3260588261	285,700.00	1.1191	315,272.81	319,714.87	0.0000	4.3300	50.0000	0.0000	(113.7609)	(13.3215)	0.0000	3	(127.0824)	01/06/2025
601766.SH	12/20/2024	SDB3260588261	2,700.00	1.1191	2,976.51	3,021.46	0.0000	4.3300	50.0000	0.0000	(1.0740)	(0.1259)	0.0000	3	(1.1999)	01/06/2025
601766.SH	12/20/2024	SDB3260588261	28,800.00	1.1191	31,811.82	32,228.87	0.0000	4.3300	50.0000	0.0000	(11.4788)	(1.3429)	0.0000	3	(12.8216)	01/06/2025
601766.SH	12/20/2024	SDB3260588261	1,700.00	1.1191	1,863.01	1,902.40	0.0000	4.3300	50.0000	0.0000	(0.6722)	(0.0793)	0.0000	3	(0.7515)	01/06/2025
601766.SH	12/20/2024	SDB3260588261	100.00	1.1191	109.59	111.91	0.0000	4.3300	50.0000	0.0000	(0.0395)	(0.0047)	0.0000	3	(0.0442)	01/06/2025
601766.SH	12/20/2024	SDB3260588261	12,200.00	1.1191	13,369.82	13,652.51	0.0000	4.3300	50.0000	0.0000	(4.8243)	(0.5689)	0.0000	3	(5.3931)	01/06/2025
601766.SH	12/20/2024	SDB3260588261	300.00	1.1191	328.77	335.72	0.0000	4.3300	50.0000	0.0000	(0.1186)	(0.0140)	0.0000	3	(0.1326)	01/06/2025
601766.SH	12/20/2024	SDB3260588261	8,500.00	1.1191	9,315.04	9,511.99	0.0000	4.3300	50.0000	0.0000	(3.3612)	(0.3963)	0.0000	3	(3.7575)	01/06/2025
601766.SH	12/20/2024	SDB3260588261	34,000.00	1.1191	37,260.16	38,047.97	0.0000	4.3300	50.0000	0.0000	(13.4447)	(1.5853)	0.0000	3	(15.0300)	01/06/2025
601766.SH	12/20/2024	SDB3260588261	1,800.00	1.1191	1,972.60	2,014.30	0.0000	4.3300	50.0000	0.0000	(0.7118)	(0.0839)	0.0000	3	(0.7957)	01/06/2025
601766.SH	12/20/2024	SDB3260588261	2,200.00	1.1191	2,410.95	2,461.93	0.0000	4.3300	50.0000	0.0000	(0.8700)	(0.1026)	0.0000	3	(0.9725)	01/06/2025
601766.SH	12/20/2024	SDB3260588261	25,400.00	1.1191	27,835.53	28,424.07	0.0000	4.3300	50.0000	0.0000	(10.0440)	(1.1843)	0.0000	3	(11.2283)	01/06/2025
601766.SH	12/20/2024	SDB3260588261	6,700.00	1.1191	7,342.44	7,497.69	0.0000	4.3300	50.0000	0.0000	(2.6494)	(0.3124)	0.0000	3	(2.9618)	01/06/2025
601766.SH	12/20/2024	SDB3260588261	3,200.00	1.1191	3,506.84	3,580.99	0.0000	4.3300	50.0000	0.0000	(1.2654)	(0.1492)	0.0000	3	(1.4146)	01/06/2025
601766.SH	12/20/2024	SDB3260588261	27,700.00	1.1191	30,356.07	30,997.91	0.0000	4.3300	50.0000	0.0000	(10.9535)	(1.2916)	0.0000	3	(12.2451)	01/06/2025
601766.SH	12/20/2024	SDB3260588261	28,200.00	1.1191	30,904.01	31,557.44	0.0000	4.3300	50.0000	0.0000	(11.1512)	(1.3149)	0.0000	3	(12.4661)	01/06/2025
601766.SH	12/20/2024	SDB3260588261	44,100.00	1.1191	48,328.62	49,350.46	0.0000	4.3300	50.0000	0.0000	(17.4386)	(2.0563)	0.0000	3	(19.4948)	01/06/2025
601766.SH	12/20/2024	SDB3260588261	1,500.00	1.1191	1,643.83	1,678.59	0.0000	4.3300	50.0000	0.0000	(0.5931)	(0.0699)	0.0000	3	(0.6631)	01/06/2025
601766.SH	12/20/2024	SDB3260588261	282,700.00	1.1191	309,807.25	316,357.70	0.0000	4.3300	50.0000	0.0000	(111.7888)	(13.1816)	0.0000	3	(124.9704)	01/06/2025
601766.SH	12/20/2024	SDB3260588261	281,500.00	1.1191	308,492.19	315,014.83	0.0000	4.3300	50.0000	0.0000	(111.3143)	(13.1256)	0.0000	3	(124.4399)	01/06/2025
601766.SH	12/20/2024	SDB3260588261	23,400.00	1.1191	25,643.76	26,185.96	0.0000	4.3300	50.0000	0.0000	(9.2531)	(1.0911)	0.0000	3	(10.3442)	01/06/2025
601766.SH	12/20/2024	SDB3260588261	91,700.00	1.1191	100,492.84	102,617.62	0.0000	4.3300	50.0000	0.0000	(36.2612)	(4.2757)	0.0000	3	(40.5369)	01/06/2025
601766.SH	12/20/2024	SDB3260588261	200.00	1.1191	219.18	223.81	0.0000	4.3300	50.0000	0.0000	(0.0791)	(0.0093)	0.0000	3	(0.0884)	01/06/2025
601766.SH	12/20/2024	SDB3260588261	500.00	1.1191	547.94	559.53	0.0000	4.3300	50.0000	0.0000	(0.1977)	(0.0233)	0.0000	3	(0.2210)	01/06/2025
601766.SH	12/20/2024	SDB3260588261	3,200.00	1.1191	3,506.84	3,580.99	0.0000	4.3300	50.0000	0.0000	(1.2654)	(0.1492)	0.0000	3	(1.4146)	01/06/2025
601766.SH	12/20/2024	SDB3260588261	9,900.00	1.1191	10,849.28	11,078.67	0.0000	4.3300	50.0000	0.0000	(3.9148)	(0.4616)	0.0000	3	(4.3764)	01/06/2025
601766.SH	12/20/2024	SDB3260588261	110,200.00	1.1191	120,766.75	123,320.19	0.0000	4.3300	50.0000	0.0000	(43.5767)	(5.1383)	0.0000	3	(48.7150)	01/06/2025
601766.SH	12/20/2024	SDB3260588261	4,000.00	1.1191	4,383.55	4,476.23	0.0000	4.3300	50.0000	0.0000	(1.5817)	(0.1865)	0.0000	3	(1.7682)	01/06/2025
601766.SH	12/20/2024	SDB3260588261	10,400.00	1.1191	11,397.22	11,638.20	0.0000	4.3300	50.0000	0.0000	(4.1125)	(0.4849)	0.0000	3	(4.5974)	01/06/2025
601766.SH	12/20/2024	SDB3260588261	200.00	1.1191	219.18	223.81	0.0000	4.3300	50.0000	0.0000	(0.0791)	(0.0093)	0.0000	3	(0.0884)	01/06/2025
601766.SH	12/20/2024	SDB3260588261	3,400.00	1.1191	3,726.02	3,804.80	0.0000	4.3300	50.0000	0.0000	(1.3445)	(0.1585)	0.0000	3	(1.5030)	01/06/2025
601766.SH	12/20/2024	SDB3260588261	3,300.00	1.1191	3,616.43	3,692.89	0.0000	4.3300	50.0000	0.0000	(1.3049)	(0.1539)	0.0000	3	(1.4588)	01/06/2025
601766.SH	12/20/2024	SDB3260588261	19,700.00	1.1191	21,588.97	22,045.44	0.0000	4.3300	50.0000	0.0000	(9.9186)	(7.7900)	0.0000	3	(8.7086)	01/06/2025
601766.SH	12/19/2024	SDB3260588261	285,700.00	1.0978	315,272.81	313,639.46	0.0000	4.5800	50.0000	0.0000	(40.1097)	(4.3561)	0.0000	1	(44.4658)	01/06/2025
601766.SH	12/19/2024	SDB3260588261	2,700.00	1.0978	2,976.51	2,964.04	0.0000	4.5800	50.0000	0.0000	(0.3787)	(0.0412)	0.0000	1	(0.4198)	01/06/2025
601766.SH	12/19/2024	SDB3260588261	28,800.00	1.0978	31,811.82	31,616.44	0.0000	4.5800	50.0000	0.0000	(4.0472)	(0.4391)	0.0000	1	(4.4863)	01/06/2025
601766.SH	12/19/2024	SDB3260588261	1,700.00	1.0978	1,863.01	1,866.25	0.0000	4.5800	50.0000	0.0000	(0.2370)	(0.0259)	0.0000	1	(0.2629)	01/06/2025
601766.SH	12/19/2024	SDB3260588261	100.00	1.0978	109.59	109.78	0.0000	4.5800	50.0000	0.0000	(0.0139)	(0.0015)	0.0000	1	(0.0155)	01/06/2025
601766.SH	12/19/2024	SDB3260588261	12,200.00	1.0978	13,369.82	13,393.07	0.0000	4.5800	50.0000	0.0000	(1.7009)	(0.1860)	0.0000	1	(1.8870)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CRRC CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
601766.SH	12/19/2024	SDB3260588261	300.00	1.0978	328.77	329.34	0.0000	4.5800	50.0000	0.0000	(0.0418)	(0.0046)	0.0000	1	(0.0464)	01/06/2025
601766.SH	12/19/2024	SDB3260588261	8,500.00	1.0978	9,315.04	9,331.24	0.0000	4.5800	50.0000	0.0000	(1.1851)	(0.1296)	0.0000	1	(1.3147)	01/06/2025
601766.SH	12/19/2024	SDB3260588261	34,000.00	1.0978	37,260.16	37,324.96	0.0000	4.5800	50.0000	0.0000	(4.7403)	(0.5184)	0.0000	1	(5.2587)	01/06/2025
601766.SH	12/19/2024	SDB3260588261	1,800.00	1.0978	1,972.60	1,976.03	0.0000	4.5800	50.0000	0.0000	(0.2510)	(0.0274)	0.0000	1	(0.2784)	01/06/2025
601766.SH	12/19/2024	SDB3260588261	2,200.00	1.0978	2,410.95	2,415.14	0.0000	4.5800	50.0000	0.0000	(0.3067)	(0.0335)	0.0000	1	(0.3403)	01/06/2025
601766.SH	12/19/2024	SDB3260588261	25,400.00	1.0978	27,835.53	27,883.94	0.0000	4.5800	50.0000	0.0000	(3.5413)	(0.3873)	0.0000	1	(3.9286)	01/06/2025
601766.SH	12/19/2024	SDB3260588261	6,700.00	1.0978	7,342.44	7,355.21	0.0000	4.5800	50.0000	0.0000	(0.9341)	(0.1022)	0.0000	1	(1.0363)	01/06/2025
601766.SH	12/19/2024	SDB3260588261	3,200.00	1.0978	3,506.84	3,512.94	0.0000	4.5800	50.0000	0.0000	(0.4461)	(0.0488)	0.0000	1	(0.4949)	01/06/2025
601766.SH	12/19/2024	SDB3260588261	27,700.00	1.0978	30,356.07	30,408.87	0.0000	4.5800	50.0000	0.0000	(3.8620)	(0.4223)	0.0000	1	(4.2843)	01/06/2025
601766.SH	12/19/2024	SDB3260588261	28,200.00	1.0978	30,904.01	30,957.76	0.0000	4.5800	50.0000	0.0000	(3.9317)	(0.4300)	0.0000	1	(4.3616)	01/06/2025
601766.SH	12/19/2024	SDB3260588261	44,100.00	1.0978	48,328.62	48,412.67	0.0000	4.5800	50.0000	0.0000	(6.1485)	(0.6724)	0.0000	1	(6.8209)	01/06/2025
601766.SH	12/19/2024	SDB3260588261	1,500.00	1.0978	1,643.83	1,646.69	0.0000	4.5800	50.0000	0.0000	(0.2091)	(0.0229)	0.0000	1	(0.2320)	01/06/2025
601766.SH	12/19/2024	SDB3260588261	282,700.00	1.0978	309,807.25	310,346.08	0.0000	4.5800	50.0000	0.0000	(39.4144)	(4.3104)	0.0000	1	(43.7247)	01/06/2025
601766.SH	12/19/2024	SDB3260588261	281,500.00	1.0978	308,492.19	309,028.73	0.0000	4.5800	50.0000	0.0000	(39.2471)	(4.2921)	0.0000	1	(43.5391)	01/06/2025
601766.SH	12/19/2024	SDB3260588261	23,400.00	1.0978	25,643.76	25,688.36	0.0000	4.5800	50.0000	0.0000	(3.2625)	(0.3568)	0.0000	1	(3.6192)	01/06/2025
601766.SH	12/19/2024	SDB3260588261	91,700.00	1.0978	100,492.84	100,667.62	0.0000	4.5800	50.0000	0.0000	(12.7849)	(1.3982)	0.0000	1	(14.1831)	01/06/2025
601766.SH	12/19/2024	SDB3260588261	200.00	1.0978	219.18	219.56	0.0000	4.5800	50.0000	0.0000	(0.0279)	(0.0030)	0.0000	1	(0.0309)	01/06/2025
601766.SH	12/19/2024	SDB3260588261	500.00	1.0978	547.94	548.90	0.0000	4.5800	50.0000	0.0000	(0.0697)	(0.0076)	0.0000	1	(0.0773)	01/06/2025
601766.SH	12/19/2024	SDB3260588261	3,200.00	1.0978	3,506.84	3,512.94	0.0000	4.5800	50.0000	0.0000	(0.4461)	(0.0488)	0.0000	1	(0.4949)	01/06/2025
601766.SH	12/19/2024	SDB3260588261	9,900.00	1.0978	10,849.28	10,868.15	0.0000	4.5800	50.0000	0.0000	(1.3803)	(0.1509)	0.0000	1	(1.5312)	01/06/2025
601766.SH	12/19/2024	SDB3260588261	110,200.00	1.0978	120,766.75	120,976.79	0.0000	4.5800	50.0000	0.0000	(15.3642)	(1.6802)	0.0000	1	(17.0444)	01/06/2025
601766.SH	12/19/2024	SDB3260588261	4,000.00	1.0978	4,383.55	4,391.17	0.0000	4.5800	50.0000	0.0000	(0.5577)	(0.0610)	0.0000	1	(0.6187)	01/06/2025
601766.SH	12/19/2024	SDB3260588261	10,400.00	1.0978	11,397.22	11,417.05	0.0000	4.5800	50.0000	0.0000	(1.4500)	(0.1586)	0.0000	1	(1.6086)	01/06/2025
601766.SH	12/19/2024	SDB3260588261	200.00	1.0978	219.18	219.56	0.0000	4.5800	50.0000	0.0000	(0.0279)	(0.0030)	0.0000	1	(0.0309)	01/06/2025
601766.SH	12/19/2024	SDB3260588261	3,400.00	1.0978	3,726.02	3,732.50	0.0000	4.5800	50.0000	0.0000	(0.4740)	(0.0518)	0.0000	1	(0.5259)	01/06/2025
601766.SH	12/19/2024	SDB3260588261	3,300.00	1.0978	3,616.43	3,622.72	0.0000	4.5800	50.0000	0.0000	(0.4601)	(0.0503)	0.0000	1	(0.5104)	01/06/2025
601766.SH	12/19/2024	SDB3260588261	19,700.00	1.0978	21,588.97	21,626.52	0.0000	4.5800	50.0000	0.0000	(2.7466)	(0.3004)	0.0000	1	(3.0470)	01/06/2025
601766.SH	12/18/2024	SDB3260588261	1,700.00	1.1017	1,863.01	1,872.91	0.0000	4.5800	50.0000	0.0000	(0.2370)	(0.0260)	0.0000	1	(0.2630)	01/06/2025
601766.SH	12/18/2024	SDB3260588261	100.00	1.1017	109.59	110.17	0.0000	4.5800	50.0000	0.0000	(0.0139)	(0.0015)	0.0000	1	(0.0155)	01/06/2025
601766.SH	12/18/2024	SDB3260588261	12,200.00	1.1017	13,369.82	13,440.90	0.0000	4.5800	50.0000	0.0000	(1.7009)	(0.1867)	0.0000	1	(1.8876)	01/06/2025
601766.SH	12/18/2024	SDB3260588261	300.00	1.1017	328.77	330.51	0.0000	4.5800	50.0000	0.0000	(0.0418)	(0.0046)	0.0000	1	(0.0464)	01/06/2025
601766.SH	12/18/2024	SDB3260588261	8,500.00	1.1017	9,315.04	9,364.56	0.0000	4.5800	50.0000	0.0000	(1.1851)	(0.1301)	0.0000	1	(1.3151)	01/06/2025
601766.SH	12/18/2024	SDB3260588261	34,000.00	1.1017	37,260.16	37,458.24	0.0000	4.5800	50.0000	0.0000	(4.7403)	(0.5203)	0.0000	1	(5.2606)	01/06/2025
601766.SH	12/18/2024	SDB3260588261	1,800.00	1.1017	1,972.60	1,983.08	0.0000	4.5800	50.0000	0.0000	(0.2510)	(0.0275)	0.0000	1	(0.2785)	01/06/2025
601766.SH	12/18/2024	SDB3260588261	2,200.00	1.1017	2,410.95	2,423.77	0.0000	4.5800	50.0000	0.0000	(0.3067)	(0.0337)	0.0000	1	(0.3404)	01/06/2025
601766.SH	12/18/2024	SDB3260588261	25,400.00	1.1017	27,835.53	27,983.51	0.0000	4.5800	50.0000	0.0000	(3.5413)	(0.3887)	0.0000	1	(3.9300)	01/06/2025
601766.SH	12/18/2024	SDB3260588261	6,700.00	1.1017	7,342.44	7,381.48	0.0000	4.5800	50.0000	0.0000	(0.9341)	(0.1025)	0.0000	1	(1.0366)	01/06/2025
601766.SH	12/18/2024	SDB3260588261	3,200.00	1.1017	3,506.84	3,525.48	0.0000	4.5800	50.0000	0.0000	(0.4461)	(0.0490)	0.0000	1	(0.4951)	01/06/2025
601766.SH	12/18/2024	SDB3260588261	27,700.00	1.1017	30,356.07	30,517.45	0.0000	4.5800	50.0000	0.0000	(3.8620)	(0.4239)	0.0000	1	(4.2858)	01/06/2025
601766.SH	12/18/2024	SDB3260588261	28,200.00	1.1017	30,904.01	31,068.31	0.0000	4.5800	50.0000	0.0000	(3.9317)	(0.4315)	0.0000	1	(4.3632)	01/06/2025
601766.SH	12/18/2024	SDB3260588261	44,100.00	1.1017	48,328.62	48,585.54	0.0000	4.5800	50.0000	0.0000	(6.1485)	(0.6748)	0.0000	1	(6.8233)	01/06/2025
601766.SH	12/18/2024	SDB3260588261	1,500.00	1.1017	1,643.83	1,652.57	0.0000	4.5800	50.0000	0.0000	(0.2091)	(0.0230)	0.0000	1	(0.2321)	01/06/2025
601766.SH	12/18/2024	SDB3260588261	282,700.00	1.1017	309,807.25	311,454.27	0.0000	4.5800	50.0000	0.0000	(39.4144)	(4.3258)	0.0000	1	(43.7401)	01/06/2025
601766.SH	12/18/2024	SDB3260588261	281,500.00	1.1017	308,492.19	310,132.21	0.0000	4.5800	50.0000	0.0000	(39.2471)	(4.3074)	0.0000	1	(43.5545)	01/06/2025
601766.SH	12/18/2024	SDB3260588261	23,400.00	1.1017	25,643.76	25,780.08	0.0000	4.5800	50.0000	0.0000	(3.2625)	(0.3581)	0.0000	1	(3.6205)	01/06/2025
601766.SH	12/18/2024	SDB3260588261	91,700.00	1.1017	100,492.84	101,027.08	0.0000	4.5800	50.0000	0.0000	(12.7849)	(1.4032)	0.0000	1	(14.1881)	01/06/2025
601766.SH	12/18/2024	SDB3260588261	200.00	1.1017	219.18	220.34	0.0000	4.5800	50.0000	0.0000	(0.0279)	(0.0031)	0.0000	1	(0.0309)	01/06/2025
601766.SH	12/18/2024	SDB3260588261	500.00	1.1017	547.94	550.86	0.0000	4.5800	50.0000	0.0000	(0.0697)	(0.0077)	0.0000	1	(0.0774)	01/06/2025
601766.SH	12/18/2024	SDB3260588261	3,200.00	1.1017	3,506.84	3,525.48	0.0000	4.5800	50.0000	0.0000	(0.4461)	(0.0490)	0.0000	1	(0.4951)	01/06/2025
601766.SH	12/18/2024	SDB3260588261	9,900.00	1.1017	10,849.28	10,906.96	0.0000	4.5800	50.0000	0.0000	(1.3803)	(0.1515)	0.0000	1	(1.5318)	01/06/2025

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Fund: ALL
Business Date: Jan 6, 2025
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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CRRC CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
601766.SH	12/18/2024	SDB3260588261	110,200.00	1.1017	120,766.75	121,408.77	0.0000	4.5800	50.0000	0.0000	(15.3642)	(1.6862)	0.0000	1	(17.0504)	01/06/2025
601766.SH	12/18/2024	SDB3260588261	4,000.00	1.1017	4,383.55	4,406.85	0.0000	4.5800	50.0000	0.0000	(0.5577)	(0.0612)	0.0000	1	(0.6189)	01/06/2025
601766.SH	12/18/2024	SDB3260588261	10,400.00	1.1017	11,397.22	11,457.82	0.0000	4.5800	50.0000	0.0000	(1.4500)	(0.1591)	0.0000	1	(1.6091)	01/06/2025
601766.SH	12/18/2024	SDB3260588261	200.00	1.1017	219.18	220.34	0.0000	4.5800	50.0000	0.0000	(0.0279)	(0.0031)	0.0000	1	(0.0309)	01/06/2025
601766.SH	12/18/2024	SDB3260588261	3,400.00	1.1017	3,726.02	3,745.82	0.0000	4.5800	50.0000	0.0000	(0.4740)	(0.0520)	0.0000	1	(0.5261)	01/06/2025
601766.SH	12/18/2024	SDB3260588261	3,300.00	1.1017	3,616.43	3,635.65	0.0000	4.5800	50.0000	0.0000	(0.4601)	(0.0505)	0.0000	1	(0.5106)	01/06/2025
601766.SH	12/18/2024	SDB3260588261	19,700.00	1.1017	21,588.97	21,703.75	0.0000	4.5800	50.0000	0.0000	(2.7466)	(0.3014)	0.0000	1	(3.0480)	01/06/2025
601766.SH	12/17/2024	SDB3260588261	1,700.00	1.1492	1,863.01	1,953.58	0.0000	4.5800	50.0000	0.0000	(0.2370)	(0.0271)	0.0000	1	(0.2641)	01/06/2025
601766.SH	12/17/2024	SDB3260588261	100.00	1.1492	109.59	114.92	0.0000	4.5800	50.0000	0.0000	(0.0139)	(0.0016)	0.0000	1	(0.0155)	01/06/2025
601766.SH	12/17/2024	SDB3260588261	12,200.00	1.1492	13,369.82	14,019.80	0.0000	4.5800	50.0000	0.0000	(1.7009)	(0.1947)	0.0000	1	(1.8957)	01/06/2025
601766.SH	12/17/2024	SDB3260588261	300.00	1.1492	328.77	344.75	0.0000	4.5800	50.0000	0.0000	(0.0418)	(0.0048)	0.0000	1	(0.0466)	01/06/2025
601766.SH	12/17/2024	SDB3260588261	8,500.00	1.1492	9,315.04	9,767.89	0.0000	4.5800	50.0000	0.0000	(1.1851)	(0.1357)	0.0000	1	(1.3207)	01/06/2025
601766.SH	12/17/2024	SDB3260588261	34,000.00	1.1492	37,260.16	39,071.58	0.0000	4.5800	50.0000	0.0000	(4.7403)	(0.5427)	0.0000	1	(5.2830)	01/06/2025
601766.SH	12/17/2024	SDB3260588261	1,800.00	1.1492	1,972.60	2,068.50	0.0000	4.5800	50.0000	0.0000	(0.2510)	(0.0287)	0.0000	1	(0.2797)	01/06/2025
601766.SH	12/17/2024	SDB3260588261	2,200.00	1.1492	2,410.95	2,528.16	0.0000	4.5800	50.0000	0.0000	(0.3067)	(0.0351)	0.0000	1	(0.3418)	01/06/2025
601766.SH	12/17/2024	SDB3260588261	25,400.00	1.1492	27,835.53	29,188.77	0.0000	4.5800	50.0000	0.0000	(3.5413)	(0.4054)	0.0000	1	(3.9467)	01/06/2025
601766.SH	12/17/2024	SDB3260588261	6,700.00	1.1492	7,342.44	7,699.40	0.0000	4.5800	50.0000	0.0000	(0.9341)	(0.1069)	0.0000	1	(1.0411)	01/06/2025
601766.SH	12/17/2024	SDB3260588261	3,200.00	1.1492	3,506.84	3,677.32	0.0000	4.5800	50.0000	0.0000	(0.4461)	(0.0511)	0.0000	1	(0.4972)	01/06/2025
601766.SH	12/17/2024	SDB3260588261	27,700.00	1.1492	30,356.07	31,831.84	0.0000	4.5800	50.0000	0.0000	(3.8620)	(0.4421)	0.0000	1	(4.3041)	01/06/2025
601766.SH	12/17/2024	SDB3260588261	28,200.00	1.1492	30,904.01	32,406.42	0.0000	4.5800	50.0000	0.0000	(3.9317)	(0.4501)	0.0000	1	(4.3818)	01/06/2025
601766.SH	12/17/2024	SDB3260588261	44,100.00	1.1492	48,328.62	50,678.13	0.0000	4.5800	50.0000	0.0000	(6.1485)	(0.7039)	0.0000	1	(6.8523)	01/06/2025
601766.SH	12/17/2024	SDB3260588261	1,500.00	1.1492	1,643.83	1,723.75	0.0000	4.5800	50.0000	0.0000	(0.2091)	(0.0239)	0.0000	1	(0.2331)	01/06/2025
601766.SH	12/17/2024	SDB3260588261	282,700.00	1.1492	309,807.25	324,868.66	0.0000	4.5800	50.0000	0.0000	(39.4144)	(4.5121)	0.0000	1	(43.9264)	01/06/2025
601766.SH	12/17/2024	SDB3260588261	281,500.00	1.1492	308,492.19	323,489.67	0.0000	4.5800	50.0000	0.0000	(39.2471)	(4.4929)	0.0000	1	(43.7400)	01/06/2025
601766.SH	12/17/2024	SDB3260588261	23,400.00	1.1492	25,643.76	26,890.44	0.0000	4.5800	50.0000	0.0000	(3.2625)	(0.3735)	0.0000	1	(3.6359)	01/06/2025
601766.SH	12/17/2024	SDB3260588261	91,700.00	1.1492	100,492.84	105,378.34	0.0000	4.5800	50.0000	0.0000	(12.7849)	(1.4636)	0.0000	1	(14.2485)	01/06/2025
601766.SH	12/17/2024	SDB3260588261	200.00	1.1492	219.18	229.83	0.0000	4.5800	50.0000	0.0000	(0.0279)	(0.0032)	0.0000	1	(0.0311)	01/06/2025
601766.SH	12/17/2024	SDB3260588261	500.00	1.1492	547.94	574.58	0.0000	4.5800	50.0000	0.0000	(0.0697)	(0.0080)	0.0000	1	(0.0777)	01/06/2025
601766.SH	12/17/2024	SDB3260588261	3,200.00	1.1492	3,506.84	3,677.32	0.0000	4.5800	50.0000	0.0000	(0.4461)	(0.0511)	0.0000	1	(0.4972)	01/06/2025
601766.SH	12/17/2024	SDB3260588261	9,900.00	1.1492	10,849.28	11,376.72	0.0000	4.5800	50.0000	0.0000	(1.3803)	(0.1580)	0.0000	1	(1.5383)	01/06/2025
601766.SH	12/17/2024	SDB3260588261	110,200.00	1.1492	120,766.75	126,637.87	0.0000	4.5800	50.0000	0.0000	(15.3642)	(1.7589)	0.0000	1	(17.1231)	01/06/2025
601766.SH	12/17/2024	SDB3260588261	4,000.00	1.1492	4,383.55	4,596.66	0.0000	4.5800	50.0000	0.0000	(0.5577)	(0.0638)	0.0000	1	(0.6215)	01/06/2025
601766.SH	12/17/2024	SDB3260588261	10,400.00	1.1492	11,397.22	11,951.31	0.0000	4.5800	50.0000	0.0000	(1.4500)	(0.1660)	0.0000	1	(1.6160)	01/06/2025
601766.SH	12/17/2024	SDB3260588261	200.00	1.1492	219.18	229.83	0.0000	4.5800	50.0000	0.0000	(0.0279)	(0.0032)	0.0000	1	(0.0311)	01/06/2025
601766.SH	12/17/2024	SDB3260588261	3,400.00	1.1492	3,726.02	3,907.16	0.0000	4.5800	50.0000	0.0000	(0.4740)	(0.0543)	0.0000	1	(0.5283)	01/06/2025
601766.SH	12/17/2024	SDB3260588261	3,300.00	1.1492	3,616.43	3,792.24	0.0000	4.5800	50.0000	0.0000	(0.4601)	(0.0527)	0.0000	1	(0.5128)	01/06/2025
601766.SH	12/17/2024	SDB3260588261	19,700.00	1.1492	21,588.97	22,638.53	0.0000	4.5800	50.0000	0.0000	(2.7466)	(0.3144)	0.0000	1	(3.0610)	01/06/2025
601766.SH	12/16/2024	SDB3260588261	1,700.00	1.1548	1,863.01	1,963.17	0.0000	4.5800	50.0000	0.0000	(0.2370)	(0.0273)	0.0000	1	(0.2643)	01/06/2025
601766.SH	12/16/2024	SDB3260588261	100.00	1.1548	109.59	115.48	0.0000	4.5800	50.0000	0.0000	(0.0139)	(0.0016)	0.0000	1	(0.0155)	01/06/2025
601766.SH	12/16/2024	SDB3260588261	12,200.00	1.1548	13,369.82	14,088.60	0.0000	4.5800	50.0000	0.0000	(1.7009)	(0.1957)	0.0000	1	(1.8966)	01/06/2025
601766.SH	12/16/2024	SDB3260588261	300.00	1.1548	328.77	346.44	0.0000	4.5800	50.0000	0.0000	(0.0418)	(0.0048)	0.0000	1	(0.0466)	01/06/2025
601766.SH	12/16/2024	SDB3260588261	8,500.00	1.1548	9,315.04	9,815.83	0.0000	4.5800	50.0000	0.0000	(1.1851)	(0.1363)	0.0000	1	(1.3214)	01/06/2025
601766.SH	12/16/2024	SDB3260588261	34,000.00	1.1548	37,260.16	39,263.30	0.0000	4.5800	50.0000	0.0000	(4.7403)	(0.5453)	0.0000	1	(5.2856)	01/06/2025
601766.SH	12/16/2024	SDB3260588261	1,800.00	1.1548	1,972.60	2,078.65	0.0000	4.5800	50.0000	0.0000	(0.2510)	(0.0289)	0.0000	1	(0.2798)	01/06/2025
601766.SH	12/16/2024	SDB3260588261	2,200.00	1.1548	2,410.95	2,540.57	0.0000	4.5800	50.0000	0.0000	(0.3067)	(0.0353)	0.0000	1	(0.3420)	01/06/2025
601766.SH	12/16/2024	SDB3260588261	25,400.00	1.1548	27,835.53	29,332.00	0.0000	4.5800	50.0000	0.0000	(3.5413)	(0.4074)	0.0000	1	(3.9487)	01/06/2025
601766.SH	12/16/2024	SDB3260588261	6,700.00	1.1548	7,342.44	7,737.18	0.0000	4.5800	50.0000	0.0000	(0.9341)	(0.1075)	0.0000	1	(1.0416)	01/06/2025
601766.SH	12/16/2024	SDB3260588261	3,200.00	1.1548	3,506.84	3,695.37	0.0000	4.5800	50.0000	0.0000	(0.4461)	(0.0513)	0.0000	1	(0.4975)	01/06/2025
601766.SH	12/16/2024	SDB3260588261	5,700.00	1.1548	6,246.56	6,582.38	0.0000	4.5800	50.0000	0.0000	(0.7947)	(0.0914)	0.0000	1	(0.8861)	01/06/2025
601766.SH	12/16/2024	SDB3260588261	12,000.00	1.1548	13,150.64	13,857.64	0.0000	4.5800	50.0000	0.0000	(1.6731)	(0.1925)	0.0000	1	(1.8655)	01/06/2025

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Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CRRC CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
601766.SH	12/16/2024	SDB3260588261	33,100.00	1.1548	36,273.86	38,223.98	0.0000	4.5800	50.0000	0.0000	(4.6148)	(0.5309)	0.0000	1	(5.1457)	01/06/2025
601766.SH	12/16/2024	SDB3260588261	28,200.00	1.1548	30,904.01	32,565.44	0.0000	4.5800	50.0000	0.0000	(3.9317)	(0.4523)	0.0000	1	(4.3840)	01/06/2025
601766.SH	12/16/2024	SDB3260588261	44,100.00	1.1548	48,328.62	50,926.81	0.0000	4.5800	50.0000	0.0000	(6.1485)	(0.7073)	0.0000	1	(6.8558)	01/06/2025
601766.SH	12/16/2024	SDB3260588261	1,500.00	1.1548	1,643.83	1,732.20	0.0000	4.5800	50.0000	0.0000	(0.2091)	(0.0241)	0.0000	1	(0.2332)	01/06/2025
601766.SH	12/16/2024	SDB3260588261	282,700.00	1.1548	309,807.25	326,462.81	0.0000	4.5800	50.0000	0.0000	(39.4144)	(4.5342)	0.0000	1	(43.9486)	01/06/2025
601766.SH	12/16/2024	SDB3260588261	7,300.00	1.1548	7,999.98	8,430.06	0.0000	4.5800	50.0000	0.0000	(1.0178)	(0.1171)	0.0000	1	(1.1349)	01/06/2025
601766.SH	12/16/2024	SDB3260588261	281,500.00	1.1548	308,492.19	325,077.04	0.0000	4.5800	50.0000	0.0000	(39.2471)	(4.5150)	0.0000	1	(43.7620)	01/06/2025
601766.SH	12/16/2024	SDB3260588261	23,400.00	1.1548	25,643.76	27,022.39	0.0000	4.5800	50.0000	0.0000	(3.2625)	(0.3753)	0.0000	1	(3.6378)	01/06/2025
601766.SH	12/16/2024	SDB3260588261	91,700.00	1.1548	100,492.84	105,895.44	0.0000	4.5800	50.0000	0.0000	(12.7849)	(1.4708)	0.0000	1	(14.2557)	01/06/2025
601766.SH	12/16/2024	SDB3260588261	200.00	1.1548	219.18	230.96	0.0000	4.5800	50.0000	0.0000	(0.0279)	(0.0032)	0.0000	1	(0.0311)	01/06/2025
601766.SH	12/16/2024	SDB3260588261	500.00	1.1548	547.94	577.40	0.0000	4.5800	50.0000	0.0000	(0.0697)	(0.0080)	0.0000	1	(0.0777)	01/06/2025
601766.SH	12/16/2024	SDB3260588261	3,200.00	1.1548	3,506.84	3,695.37	0.0000	4.5800	50.0000	0.0000	(0.4461)	(0.0513)	0.0000	1	(0.4975)	01/06/2025
601766.SH	12/16/2024	SDB3260588261	9,900.00	1.1548	10,849.28	11,432.55	0.0000	4.5800	50.0000	0.0000	(1.3803)	(0.1588)	0.0000	1	(1.5391)	01/06/2025
601766.SH	12/16/2024	SDB3260588261	110,200.00	1.1548	120,766.75	127,259.29	0.0000	4.5800	50.0000	0.0000	(15.3642)	(1.7675)	0.0000	1	(17.1317)	01/06/2025
601766.SH	12/16/2024	SDB3260588261	4,000.00	1.1548	4,383.55	4,619.21	0.0000	4.5800	50.0000	0.0000	(0.5577)	(0.0642)	0.0000	1	(0.6218)	01/06/2025
601766.SH	12/16/2024	SDB3260588261	10,400.00	1.1548	11,397.22	12,009.95	0.0000	4.5800	50.0000	0.0000	(1.4500)	(0.1668)	0.0000	1	(1.6168)	01/06/2025
601766.SH	12/16/2024	SDB3260588261	200.00	1.1548	219.18	230.96	0.0000	4.5800	50.0000	0.0000	(0.0279)	(0.0032)	0.0000	1	(0.0311)	01/06/2025
601766.SH	12/16/2024	SDB3260588261	3,400.00	1.1548	3,726.02	3,926.33	0.0000	4.5800	50.0000	0.0000	(0.4740)	(0.0545)	0.0000	1	(0.5286)	01/06/2025
601766.SH	12/16/2024	SDB3260588261	900.00	1.1548	986.30	1,039.32	0.0000	4.5800	50.0000	0.0000	(0.1255)	(0.0144)	0.0000	1	(0.1399)	01/06/2025
601766.SH	12/16/2024	SDB3260588261	300.00	1.1548	328.77	346.44	0.0000	4.5800	50.0000	0.0000	(0.0418)	(0.0048)	0.0000	1	(0.0466)	01/06/2025
601766.SH	12/16/2024	SDB3260588261	3,300.00	1.1548	3,616.43	3,810.85	0.0000	4.5800	50.0000	0.0000	(0.4601)	(0.0529)	0.0000	1	(0.5130)	01/06/2025
601766.SH	12/16/2024	SDB3260588261	19,700.00	1.1548	21,588.97	22,749.62	0.0000	4.5800	50.0000	0.0000	(2.7466)	(0.3160)	0.0000	1	(3.0626)	01/06/2025
601766.SH	12/13/2024	SDB3260588261	1,700.00	1.1624	1,863.01	1,976.05	0.0000	4.5800	50.0000	0.0000	(0.7110)	(0.0823)	0.0000	3	(0.7934)	01/06/2025
601766.SH	12/13/2024	SDB3260588261	100.00	1.1624	109.59	116.24	0.0000	4.5800	50.0000	0.0000	(0.0418)	(0.0048)	0.0000	3	(0.0467)	01/06/2025
601766.SH	12/13/2024	SDB3260588261	12,200.00	1.1624	13,369.82	14,181.05	0.0000	4.5800	50.0000	0.0000	(5.1028)	(0.5909)	0.0000	3	(5.6937)	01/06/2025
601766.SH	12/13/2024	SDB3260588261	300.00	1.1624	328.77	348.71	0.0000	4.5800	50.0000	0.0000	(0.1255)	(0.0145)	0.0000	3	(0.1400)	01/06/2025
601766.SH	12/13/2024	SDB3260588261	8,500.00	1.1624	9,315.04	9,880.24	0.0000	4.5800	50.0000	0.0000	(3.5552)	(0.4117)	0.0000	3	(3.9669)	01/06/2025
601766.SH	12/13/2024	SDB3260588261	34,000.00	1.1624	37,260.16	39,520.95	0.0000	4.5800	50.0000	0.0000	(14.2210)	(1.6467)	0.0000	3	(15.8677)	01/06/2025
601766.SH	12/13/2024	SDB3260588261	1,800.00	1.1624	1,972.60	2,092.29	0.0000	4.5800	50.0000	0.0000	(0.7529)	(0.0872)	0.0000	3	(0.8401)	01/06/2025
601766.SH	12/13/2024	SDB3260588261	2,200.00	1.1624	2,410.95	2,557.24	0.0000	4.5800	50.0000	0.0000	(0.9202)	(0.1066)	0.0000	3	(1.0267)	01/06/2025
601766.SH	12/13/2024	SDB3260588261	25,400.00	1.1624	27,835.53	29,524.48	0.0000	4.5800	50.0000	0.0000	(10.6239)	(1.2302)	0.0000	3	(11.8541)	01/06/2025
601766.SH	12/13/2024	SDB3260588261	6,700.00	1.1624	7,342.44	7,787.95	0.0000	4.5800	50.0000	0.0000	(2.8024)	(0.3245)	0.0000	3	(3.1269)	01/06/2025
601766.SH	12/13/2024	SDB3260588261	3,200.00	1.1624	3,506.84	3,719.62	0.0000	4.5800	50.0000	0.0000	(1.3384)	(0.1550)	0.0000	3	(1.4934)	01/06/2025
601766.SH	12/13/2024	SDB3260588261	5,700.00	1.1624	6,246.56	6,625.57	0.0000	4.5800	50.0000	0.0000	(2.3841)	(0.2761)	0.0000	3	(2.6602)	01/06/2025
601766.SH	12/13/2024	SDB3260588261	12,000.00	1.1624	13,150.64	13,948.57	0.0000	4.5800	50.0000	0.0000	(5.0192)	(0.5812)	0.0000	3	(5.6004)	01/06/2025
601766.SH	12/13/2024	SDB3260588261	33,100.00	1.1624	36,273.86	38,474.81	0.0000	4.5800	50.0000	0.0000	(13.8445)	(1.6031)	0.0000	3	(15.4476)	01/06/2025
601766.SH	12/13/2024	SDB3260588261	28,200.00	1.1624	30,904.01	32,779.14	0.0000	4.5800	50.0000	0.0000	(11.7950)	(1.3658)	0.0000	3	(13.1608)	01/06/2025
601766.SH	12/13/2024	SDB3260588261	44,100.00	1.1624	48,328.62	51,261.00	0.0000	4.5800	50.0000	0.0000	(18.4454)	(2.1359)	0.0000	3	(20.5813)	01/06/2025
601766.SH	12/13/2024	SDB3260588261	1,500.00	1.1624	1,643.83	1,743.57	0.0000	4.5800	50.0000	0.0000	(0.6274)	(0.0726)	0.0000	3	(0.7000)	01/06/2025
601766.SH	12/13/2024	SDB3260588261	282,700.00	1.1624	309,807.25	328,605.11	0.0000	4.5800	50.0000	0.0000	(118.2431)	(13.6919)	0.0000	3	(131.9350)	01/06/2025
601766.SH	12/13/2024	SDB3260588261	14,300.00	1.1624	15,671.18	16,622.05	0.0000	4.5800	50.0000	0.0000	(5.2843)	(0.6926)	0.0000	3	(6.6738)	01/06/2025
601766.SH	12/13/2024	SDB3260588261	281,500.00	1.1624	308,492.19	327,210.25	0.0000	4.5800	50.0000	0.0000	(117.7412)	(13.6338)	0.0000	3	(131.3749)	01/06/2025
601766.SH	12/13/2024	SDB3260588261	23,400.00	1.1624	25,643.76	27,199.72	0.0000	4.5800	50.0000	0.0000	(9.7874)	(1.1333)	0.0000	3	(10.9207)	01/06/2025
601766.SH	12/13/2024	SDB3260588261	91,700.00	1.1624	100,492.84	106,590.34	0.0000	4.5800	50.0000	0.0000	(38.3548)	(4.4413)	0.0000	3	(42.7960)	01/06/2025
601766.SH	12/13/2024	SDB3260588261	200.00	1.1624	219.18	232.48	0.0000	4.5800	50.0000	0.0000	(0.0837)	(0.0097)	0.0000	3	(0.0933)	01/06/2025
601766.SH	12/13/2024	SDB3260588261	500.00	1.1624	547.94	581.19	0.0000	4.5800	50.0000	0.0000	(0.2091)	(0.0242)	0.0000	3	(0.2333)	01/06/2025
601766.SH	12/13/2024	SDB3260588261	3,200.00	1.1624	3,506.84	3,719.62	0.0000	4.5800	50.0000	0.0000	(1.3384)	(0.1550)	0.0000	3	(1.4934)	01/06/2025
601766.SH	12/13/2024	SDB3260588261	9,900.00	1.1624	10,849.28	11,507.57	0.0000	4.5800	50.0000	0.0000	(4.1408)	(0.4795)	0.0000	3	(4.6203)	01/06/2025
601766.SH	12/13/2024	SDB3260588261	110,200.00	1.1624	120,766.75	128,094.39	0.0000	4.5800	50.0000	0.0000	(46.0926)	(5.3373)	0.0000	3	(51.4299)	01/06/2025
601766.SH	12/13/2024	SDB3260588261	4,000.00	1.1624	4,383.55	4,649.52	0.0000	4.5800	50.0000	0.0000	(1.6731)	(0.1937)	0.0000	3	(1.8668)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CRRC CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
601766.SH	12/13/2024	SDB3260588261	10,400.00	1.1624	11,397.22	12,088.76	0.0000	4.5800	50.0000	0.0000	(4.3499)	(0.5037)	0.0000	3	(4.8536)	01/06/2025
601766.SH	12/13/2024	SDB3260588261	200.00	1.1624	219.18	232.48	0.0000	4.5800	50.0000	0.0000	(0.0837)	(0.0097)	0.0000	3	(0.0933)	01/06/2025
601766.SH	12/13/2024	SDB3260588261	3,400.00	1.1624	3,726.02	3,952.10	0.0000	4.5800	50.0000	0.0000	(1.4221)	(0.1647)	0.0000	3	(1.5868)	01/06/2025
601766.SH	12/13/2024	SDB3260588261	900.00	1.1624	986.30	1,046.14	0.0000	4.5800	50.0000	0.0000	(0.3764)	(0.0436)	0.0000	3	(0.4200)	01/06/2025
601766.SH	12/13/2024	SDB3260588261	300.00	1.1624	328.77	348.71	0.0000	4.5800	50.0000	0.0000	(0.1255)	(0.0145)	0.0000	3	(0.1400)	01/06/2025
601766.SH	12/13/2024	SDB3260588261	3,300.00	1.1624	3,616.43	3,835.86	0.0000	4.5800	50.0000	0.0000	(1.3803)	(0.1598)	0.0000	3	(1.5401)	01/06/2025
601766.SH	12/13/2024	SDB3260588261	19,700.00	1.1624	21,588.97	22,898.91	0.0000	4.5800	50.0000	0.0000	(8.2398)	(0.9541)	0.0000	3	(9.1939)	01/06/2025
601766.SH	12/12/2024	SDB3260588261	1,700.00	1.1479	1,863.01	1,951.40	0.0000	4.5800	50.0000	0.0000	(0.2370)	(0.0271)	0.0000	1	(0.2641)	01/06/2025
601766.SH	12/12/2024	SDB3260588261	100.00	1.1479	109.59	114.79	0.0000	4.5800	50.0000	0.0000	(0.0139)	(0.0016)	0.0000	1	(0.0155)	01/06/2025
601766.SH	12/12/2024	SDB3260588261	12,200.00	1.1479	13,369.82	14,004.14	0.0000	4.5800	50.0000	0.0000	(1.7009)	(0.1945)	0.0000	1	(1.8954)	01/06/2025
601766.SH	12/12/2024	SDB3260588261	300.00	1.1479	328.77	344.36	0.0000	4.5800	50.0000	0.0000	(0.0418)	(0.0048)	0.0000	1	(0.0466)	01/06/2025
601766.SH	12/12/2024	SDB3260588261	8,500.00	1.1479	9,315.04	9,756.98	0.0000	4.5800	50.0000	0.0000	(1.1851)	(0.1355)	0.0000	1	(1.3206)	01/06/2025
601766.SH	12/12/2024	SDB3260588261	34,000.00	1.1479	37,260.16	39,027.92	0.0000	4.5800	50.0000	0.0000	(4.7403)	(0.5421)	0.0000	1	(5.2824)	01/06/2025
601766.SH	12/12/2024	SDB3260588261	1,800.00	1.1479	1,972.60	2,066.18	0.0000	4.5800	50.0000	0.0000	(0.2510)	(0.0287)	0.0000	1	(0.2797)	01/06/2025
601766.SH	12/12/2024	SDB3260588261	2,200.00	1.1479	2,410.95	2,525.34	0.0000	4.5800	50.0000	0.0000	(0.3067)	(0.0351)	0.0000	1	(0.3418)	01/06/2025
601766.SH	12/12/2024	SDB3260588261	25,400.00	1.1479	27,835.53	29,156.15	0.0000	4.5800	50.0000	0.0000	(3.5413)	(0.4049)	0.0000	1	(3.9462)	01/06/2025
601766.SH	12/12/2024	SDB3260588261	6,700.00	1.1479	7,342.44	7,690.80	0.0000	4.5800	50.0000	0.0000	(0.9341)	(0.1068)	0.0000	1	(1.0409)	01/06/2025
601766.SH	12/12/2024	SDB3260588261	3,200.00	1.1479	3,506.84	3,673.22	0.0000	4.5800	50.0000	0.0000	(0.4461)	(0.0510)	0.0000	1	(0.4972)	01/06/2025
601766.SH	12/12/2024	SDB3260588261	5,700.00	1.1479	6,246.56	6,542.92	0.0000	4.5800	50.0000	0.0000	(0.7947)	(0.0909)	0.0000	1	(0.8856)	01/06/2025
601766.SH	12/12/2024	SDB3260588261	12,000.00	1.1479	13,150.64	13,774.56	0.0000	4.5800	50.0000	0.0000	(1.6731)	(0.1913)	0.0000	1	(1.8644)	01/06/2025
601766.SH	12/12/2024	SDB3260588261	33,100.00	1.1479	36,273.86	37,994.83	0.0000	4.5800	50.0000	0.0000	(4.6148)	(0.5277)	0.0000	1	(5.1425)	01/06/2025
601766.SH	12/12/2024	SDB3260588261	28,200.00	1.1479	30,904.01	32,370.22	0.0000	4.5800	50.0000	0.0000	(3.9317)	(0.4496)	0.0000	1	(4.3813)	01/06/2025
601766.SH	12/12/2024	SDB3260588261	44,100.00	1.1479	48,328.62	50,621.51	0.0000	4.5800	50.0000	0.0000	(6.1485)	(0.7031)	0.0000	1	(6.8516)	01/06/2025
601766.SH	12/12/2024	SDB3260588261	1,500.00	1.1479	1,643.83	1,721.82	0.0000	4.5800	50.0000	0.0000	(0.2091)	(0.0239)	0.0000	1	(0.2330)	01/06/2025
601766.SH	12/12/2024	SDB3260588261	282,700.00	1.1479	309,807.25	324,505.68	0.0000	4.5800	50.0000	0.0000	(39.4144)	(4.5070)	0.0000	1	(43.9214)	01/06/2025
601766.SH	12/12/2024	SDB3260588261	14,300.00	1.1479	15,671.18	16,414.68	0.0000	4.5800	50.0000	0.0000	(1.9937)	(0.2280)	0.0000	1	(2.2217)	01/06/2025
601766.SH	12/12/2024	SDB3260588261	281,500.00	1.1479	308,492.19	323,128.22	0.0000	4.5800	50.0000	0.0000	(39.2471)	(4.4879)	0.0000	1	(43.7350)	01/06/2025
601766.SH	12/12/2024	SDB3260588261	23,400.00	1.1479	25,643.76	26,860.39	0.0000	4.5800	50.0000	0.0000	(3.2625)	(0.3731)	0.0000	1	(3.6355)	01/06/2025
601766.SH	12/12/2024	SDB3260588261	91,700.00	1.1479	100,492.84	105,260.60	0.0000	4.5800	50.0000	0.0000	(12.7849)	(1.4620)	0.0000	1	(14.2469)	01/06/2025
601766.SH	12/12/2024	SDB3260588261	200.00	1.1479	219.18	229.58	0.0000	4.5800	50.0000	0.0000	(0.0279)	(0.0032)	0.0000	1	(0.0311)	01/06/2025
601766.SH	12/12/2024	SDB3260588261	500.00	1.1479	547.94	573.94	0.0000	4.5800	50.0000	0.0000	(0.0697)	(0.0080)	0.0000	1	(0.0777)	01/06/2025
601766.SH	12/12/2024	SDB3260588261	3,200.00	1.1479	3,506.84	3,673.22	0.0000	4.5800	50.0000	0.0000	(0.4461)	(0.0510)	0.0000	1	(0.4972)	01/06/2025
601766.SH	12/12/2024	SDB3260588261	9,900.00	1.1479	10,849.28	11,364.01	0.0000	4.5800	50.0000	0.0000	(1.3803)	(0.1578)	0.0000	1	(1.5381)	01/06/2025
601766.SH	12/12/2024	SDB3260588261	110,200.00	1.1479	120,766.75	126,496.38	0.0000	4.5800	50.0000	0.0000	(15.3642)	(1.7569)	0.0000	1	(17.1211)	01/06/2025
601766.SH	12/12/2024	SDB3260588261	4,000.00	1.1479	4,383.55	4,591.52	0.0000	4.5800	50.0000	0.0000	(0.5577)	(0.0638)	0.0000	1	(0.6215)	01/06/2025
601766.SH	12/12/2024	SDB3260588261	10,400.00	1.1479	11,397.22	11,937.95	0.0000	4.5800	50.0000	0.0000	(1.4500)	(0.1658)	0.0000	1	(1.6158)	01/06/2025
601766.SH	12/12/2024	SDB3260588261	200.00	1.1479	219.18	229.58	0.0000	4.5800	50.0000	0.0000	(0.0279)	(0.0032)	0.0000	1	(0.0311)	01/06/2025
601766.SH	12/12/2024	SDB3260588261	3,400.00	1.1479	3,726.02	3,902.79	0.0000	4.5800	50.0000	0.0000	(0.4740)	(0.0542)	0.0000	1	(0.5282)	01/06/2025
601766.SH	12/12/2024	SDB3260588261	900.00	1.1479	986.30	1,033.09	0.0000	4.5800	50.0000	0.0000	(0.1255)	(0.0143)	0.0000	1	(0.1398)	01/06/2025
601766.SH	12/12/2024	SDB3260588261	300.00	1.1479	328.77	344.36	0.0000	4.5800	50.0000	0.0000	(0.0418)	(0.0048)	0.0000	1	(0.0466)	01/06/2025
601766.SH	12/12/2024	SDB3260588261	3,300.00	1.1479	3,616.43	3,788.00	0.0000	4.5800	50.0000	0.0000	(0.4601)	(0.0526)	0.0000	1	(0.5127)	01/06/2025
601766.SH	12/12/2024	SDB3260588261	19,700.00	1.1479	21,588.97	22,613.24	0.0000	4.5800	50.0000	0.0000	(2.7466)	(0.3141)	0.0000	1	(3.0607)	01/06/2025
601766.SH	12/11/2024	SDB3260588261	1,700.00	1.1400	1,863.01	1,937.96	0.0000	4.5800	50.0000	0.0000	(0.2370)	(0.0269)	0.0000	1	(0.2639)	01/06/2025
601766.SH	12/11/2024	SDB3260588261	100.00	1.1400	109.59	114.00	0.0000	4.5800	50.0000	0.0000	(0.0139)	(0.0016)	0.0000	1	(0.0155)	01/06/2025
601766.SH	12/11/2024	SDB3260588261	12,200.00	1.1400	13,369.82	13,907.73	0.0000	4.5800	50.0000	0.0000	(1.7009)	(0.1932)	0.0000	1	(1.8941)	01/06/2025
601766.SH	12/11/2024	SDB3260588261	300.00	1.1400	328.77	341.99	0.0000	4.5800	50.0000	0.0000	(0.0418)	(0.0047)	0.0000	1	(0.0466)	01/06/2025
601766.SH	12/11/2024	SDB3260588261	8,500.00	1.1400	9,315.04	9,689.81	0.0000	4.5800	50.0000	0.0000	(1.1851)	(0.1346)	0.0000	1	(1.3197)	01/06/2025
601766.SH	12/11/2024	SDB3260588261	34,000.00	1.1400	37,260.16	38,759.25	0.0000	4.5800	50.0000	0.0000	(4.7403)	(0.5383)	0.0000	1	(5.2786)	01/06/2025
601766.SH	12/11/2024	SDB3260588261	1,800.00	1.1400	1,972.60	2,051.96	0.0000	4.5800	50.0000	0.0000	(0.2510)	(0.0285)	0.0000	1	(0.2795)	01/06/2025
601766.SH	12/11/2024	SDB3260588261	2,200.00	1.1400	2,410.95	2,507.95	0.0000	4.5800	50.0000	0.0000	(0.3067)	(0.0348)	0.0000	1	(0.3416)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6



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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CRRC CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
601766.SH	12/11/2024	SDB3260588261	25,400.00	1.1400	27,835.53	28,955.44	0.0000	4.5800	50.0000	0.0000	(3.5413)	(0.4022)	0.0000	1	(3.9435)	01/06/2025
601766.SH	12/11/2024	SDB3260588261	6,700.00	1.1400	7,342.44	7,637.85	0.0000	4.5800	50.0000	0.0000	(0.9341)	(0.1061)	0.0000	1	(1.0402)	01/06/2025
601766.SH	12/11/2024	SDB3260588261	3,200.00	1.1400	3,506.84	3,647.93	0.0000	4.5800	50.0000	0.0000	(0.4461)	(0.0507)	0.0000	1	(0.4968)	01/06/2025
601766.SH	12/11/2024	SDB3260588261	5,700.00	1.1400	6,246.56	6,497.87	0.0000	4.5800	50.0000	0.0000	(0.7947)	(0.0902)	0.0000	1	(0.8849)	01/06/2025
601766.SH	12/11/2024	SDB3260588261	12,000.00	1.1400	13,150.64	13,679.74	0.0000	4.5800	50.0000	0.0000	(1.6731)	(0.1900)	0.0000	1	(1.8631)	01/06/2025
601766.SH	12/11/2024	SDB3260588261	33,100.00	1.1400	36,273.86	37,733.27	0.0000	4.5800	50.0000	0.0000	(4.6148)	(0.5241)	0.0000	1	(5.1389)	01/06/2025
601766.SH	12/11/2024	SDB3260588261	28,200.00	1.1400	30,904.01	32,147.38	0.0000	4.5800	50.0000	0.0000	(3.9317)	(0.4465)	0.0000	1	(4.3782)	01/06/2025
601766.SH	12/11/2024	SDB3260588261	44,100.00	1.1400	48,328.62	50,273.03	0.0000	4.5800	50.0000	0.0000	(6.1485)	(0.6982)	0.0000	1	(6.8467)	01/06/2025
601766.SH	12/11/2024	SDB3260588261	1,500.00	1.1400	1,643.83	1,709.97	0.0000	4.5800	50.0000	0.0000	(0.2091)	(0.0237)	0.0000	1	(0.2329)	01/06/2025
601766.SH	12/11/2024	SDB3260588261	282,700.00	1.1400	309,807.25	322,271.78	0.0000	4.5800	50.0000	0.0000	(39.4144)	(4.4760)	0.0000	1	(43.8904)	01/06/2025
601766.SH	12/11/2024	SDB3260588261	14,300.00	1.1400	15,671.18	16,301.69	0.0000	4.5800	50.0000	0.0000	(1.9937)	(0.2264)	0.0000	1	(2.2201)	01/06/2025
601766.SH	12/11/2024	SDB3260588261	281,500.00	1.1400	308,492.19	320,903.81	0.0000	4.5800	50.0000	0.0000	(39.2471)	(4.4570)	0.0000	1	(43.7041)	01/06/2025
601766.SH	12/11/2024	SDB3260588261	23,400.00	1.1400	25,643.76	26,675.49	0.0000	4.5800	50.0000	0.0000	(3.2625)	(0.3705)	0.0000	1	(3.6329)	01/06/2025
601766.SH	12/11/2024	SDB3260588261	91,700.00	1.1400	100,492.84	104,535.98	0.0000	4.5800	50.0000	0.0000	(12.7849)	(1.4519)	0.0000	1	(14.2368)	01/06/2025
601766.SH	12/11/2024	SDB3260588261	200.00	1.1400	219.18	228.00	0.0000	4.5800	50.0000	0.0000	(0.0279)	(0.0032)	0.0000	1	(0.0311)	01/06/2025
601766.SH	12/11/2024	SDB3260588261	500.00	1.1400	547.94	569.99	0.0000	4.5800	50.0000	0.0000	(0.0697)	(0.0079)	0.0000	1	(0.0776)	01/06/2025
601766.SH	12/11/2024	SDB3260588261	3,200.00	1.1400	3,506.84	3,647.93	0.0000	4.5800	50.0000	0.0000	(0.4461)	(0.0507)	0.0000	1	(0.4968)	01/06/2025
601766.SH	12/11/2024	SDB3260588261	9,900.00	1.1400	10,849.28	11,285.78	0.0000	4.5800	50.0000	0.0000	(1.3803)	(0.1567)	0.0000	1	(1.5370)	01/06/2025
601766.SH	12/11/2024	SDB3260588261	110,200.00	1.1400	120,766.75	125,625.58	0.0000	4.5800	50.0000	0.0000	(15.3642)	(1.7448)	0.0000	1	(17.1090)	01/06/2025
601766.SH	12/11/2024	SDB3260588261	4,000.00	1.1400	4,383.55	4,559.91	0.0000	4.5800	50.0000	0.0000	(0.5577)	(0.0633)	0.0000	1	(0.6210)	01/06/2025
601766.SH	12/11/2024	SDB3260588261	10,400.00	1.1400	11,397.22	11,855.77	0.0000	4.5800	50.0000	0.0000	(1.4500)	(0.1647)	0.0000	1	(1.6146)	01/06/2025
601766.SH	12/11/2024	SDB3260588261	200.00	1.1400	219.18	228.00	0.0000	4.5800	50.0000	0.0000	(0.0279)	(0.0032)	0.0000	1	(0.0311)	01/06/2025
601766.SH	12/11/2024	SDB3260588261	3,400.00	1.1400	3,726.02	3,875.93	0.0000	4.5800	50.0000	0.0000	(0.4740)	(0.0538)	0.0000	1	(0.5279)	01/06/2025
601766.SH	12/11/2024	SDB3260588261	900.00	1.1400	986.30	1,025.98	0.0000	4.5800	50.0000	0.0000	(0.1255)	(0.0142)	0.0000	1	(0.1397)	01/06/2025
601766.SH	12/11/2024	SDB3260588261	300.00	1.1400	328.77	341.99	0.0000	4.5800	50.0000	0.0000	(0.0418)	(0.0047)	0.0000	1	(0.0466)	01/06/2025
601766.SH	12/11/2024	SDB3260588261	3,300.00	1.1400	3,616.43	3,761.93	0.0000	4.5800	50.0000	0.0000	(0.4601)	(0.0522)	0.0000	1	(0.5123)	01/06/2025
601766.SH	12/11/2024	SDB3260588261	19,700.00	1.1400	21,588.97	22,457.57	0.0000	4.5800	50.0000	0.0000	(2.7466)	(0.3119)	0.0000	1	(3.0585)	01/06/2025
601766.SH	12/10/2024	SDB3260588261	1,700.00	1.1312	1,863.01	1,923.00	0.0000	4.5800	50.0000	0.0000	(0.2370)	(0.0267)	0.0000	1	(0.2637)	01/06/2025
601766.SH	12/10/2024	SDB3260588261	100.00	1.1312	109.59	113.12	0.0000	4.5800	50.0000	0.0000	(0.0139)	(0.0016)	0.0000	1	(0.0155)	01/06/2025
601766.SH	12/10/2024	SDB3260588261	12,200.00	1.1312	13,369.82	13,800.37	0.0000	4.5800	50.0000	0.0000	(1.7009)	(0.1917)	0.0000	1	(1.8926)	01/06/2025
601766.SH	12/10/2024	SDB3260588261	300.00	1.1312	328.77	339.35	0.0000	4.5800	50.0000	0.0000	(0.0418)	(0.0047)	0.0000	1	(0.0465)	01/06/2025
601766.SH	12/10/2024	SDB3260588261	8,500.00	1.1312	9,315.04	9,615.01	0.0000	4.5800	50.0000	0.0000	(1.1851)	(0.1335)	0.0000	1	(1.3186)	01/06/2025
601766.SH	12/10/2024	SDB3260588261	34,000.00	1.1312	37,260.16	38,460.05	0.0000	4.5800	50.0000	0.0000	(4.7403)	(0.5342)	0.0000	1	(5.2745)	01/06/2025
601766.SH	12/10/2024	SDB3260588261	1,800.00	1.1312	1,972.60	2,036.12	0.0000	4.5800	50.0000	0.0000	(0.2510)	(0.0283)	0.0000	1	(0.2792)	01/06/2025
601766.SH	12/10/2024	SDB3260588261	2,200.00	1.1312	2,410.95	2,488.59	0.0000	4.5800	50.0000	0.0000	(0.3067)	(0.0346)	0.0000	1	(0.3413)	01/06/2025
601766.SH	12/10/2024	SDB3260588261	25,400.00	1.1312	27,835.53	28,731.92	0.0000	4.5800	50.0000	0.0000	(3.5413)	(0.3991)	0.0000	1	(3.9404)	01/06/2025
601766.SH	12/10/2024	SDB3260588261	6,700.00	1.1312	7,342.44	7,578.89	0.0000	4.5800	50.0000	0.0000	(0.9341)	(0.1053)	0.0000	1	(1.0394)	01/06/2025
601766.SH	12/10/2024	SDB3260588261	3,200.00	1.1312	3,506.84	3,619.77	0.0000	4.5800	50.0000	0.0000	(0.4461)	(0.0503)	0.0000	1	(0.4964)	01/06/2025
601766.SH	12/10/2024	SDB3260588261	5,700.00	1.1312	6,246.56	6,447.71	0.0000	4.5800	50.0000	0.0000	(0.7947)	(0.0896)	0.0000	1	(0.8843)	01/06/2025
601766.SH	12/10/2024	SDB3260588261	12,000.00	1.1312	13,150.64	13,574.14	0.0000	4.5800	50.0000	0.0000	(1.6731)	(0.1885)	0.0000	1	(1.8616)	01/06/2025
601766.SH	12/10/2024	SDB3260588261	33,100.00	1.1312	36,273.86	37,441.99	0.0000	4.5800	50.0000	0.0000	(4.6148)	(0.5200)	0.0000	1	(5.1349)	01/06/2025
601766.SH	12/10/2024	SDB3260588261	28,200.00	1.1312	30,904.01	31,899.22	0.0000	4.5800	50.0000	0.0000	(3.9317)	(0.4430)	0.0000	1	(4.3747)	01/06/2025
601766.SH	12/10/2024	SDB3260588261	44,100.00	1.1312	48,328.62	49,884.95	0.0000	4.5800	50.0000	0.0000	(6.1485)	(0.6928)	0.0000	1	(6.8413)	01/06/2025
601766.SH	12/10/2024	SDB3260588261	1,500.00	1.1312	1,643.83	1,696.77	0.0000	4.5800	50.0000	0.0000	(0.2091)	(0.0236)	0.0000	1	(0.2327)	01/06/2025
601766.SH	12/10/2024	SDB3260588261	282,700.00	1.1312	309,807.25	319,784.02	0.0000	4.5800	50.0000	0.0000	(39.4144)	(4.4414)	0.0000	1	(43.8558)	01/06/2025
601766.SH	12/10/2024	SDB3260588261	21,200.00	1.1312	23,232.80	23,980.97	0.0000	4.5800	50.0000	0.0000	(2.9557)	(0.3331)	0.0000	1	(3.2888)	01/06/2025
601766.SH	12/10/2024	SDB3260588261	281,500.00	1.1312	308,492.19	318,426.61	0.0000	4.5800	50.0000	0.0000	(39.2471)	(4.4226)	0.0000	1	(43.6697)	01/06/2025
601766.SH	12/10/2024	SDB3260588261	23,400.00	1.1312	25,643.76	26,469.57	0.0000	4.5800	50.0000	0.0000	(3.2625)	(0.3678)	0.0000	1	(3.6301)	01/06/2025
601766.SH	12/10/2024	SDB3260588261	91,700.00	1.1312	100,492.84	103,729.02	0.0000	4.5800	50.0000	0.0000	(12.7849)	(1.4407)	0.0000	1	(14.2256)	01/06/2025
601766.SH	12/10/2024	SDB3260588261	200.00	1.1312	219.18	226.24	0.0000	4.5800	50.0000	0.0000	(0.0279)	(0.0031)	0.0000	1	(0.0310)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CRRC CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
601766.SH	12/10/2024	SDB3260588261	500.00	1.1312	547.94	565.59	0.0000	4.5800	50.0000	0.0000	(0.0697)	(0.0079)	0.0000	1	(0.0776)	01/06/2025
601766.SH	12/10/2024	SDB3260588261	3,200.00	1.1312	3,506.84	3,619.77	0.0000	4.5800	50.0000	0.0000	(0.4461)	(0.0503)	0.0000	1	(0.4964)	01/06/2025
601766.SH	12/10/2024	SDB3260588261	9,900.00	1.1312	10,849.28	11,198.66	0.0000	4.5800	50.0000	0.0000	(1.3803)	(0.1555)	0.0000	1	(1.5358)	01/06/2025
601766.SH	12/10/2024	SDB3260588261	110,200.00	1.1312	120,766.75	124,655.82	0.0000	4.5800	50.0000	0.0000	(15.3642)	(1.7313)	0.0000	1	(17.0955)	01/06/2025
601766.SH	12/10/2024	SDB3260588261	4,000.00	1.1312	4,383.55	4,524.71	0.0000	4.5800	50.0000	0.0000	(0.5577)	(0.0628)	0.0000	1	(0.6205)	01/06/2025
601766.SH	12/10/2024	SDB3260588261	10,400.00	1.1312	11,397.22	11,764.25	0.0000	4.5800	50.0000	0.0000	(1.4500)	(0.1634)	0.0000	1	(1.6134)	01/06/2025
601766.SH	12/10/2024	SDB3260588261	200.00	1.1312	219.18	226.24	0.0000	4.5800	50.0000	0.0000	(0.0279)	(0.0031)	0.0000	1	(0.0310)	01/06/2025
601766.SH	12/10/2024	SDB3260588261	3,400.00	1.1312	3,726.02	3,846.01	0.0000	4.5800	50.0000	0.0000	(0.4740)	(0.0534)	0.0000	1	(0.5274)	01/06/2025
601766.SH	12/10/2024	SDB3260588261	900.00	1.1312	986.30	1,018.06	0.0000	4.5800	50.0000	0.0000	(0.1255)	(0.0141)	0.0000	1	(0.1396)	01/06/2025
601766.SH	12/10/2024	SDB3260588261	300.00	1.1312	328.77	339.35	0.0000	4.5800	50.0000	0.0000	(0.0418)	(0.0047)	0.0000	1	(0.0465)	01/06/2025
601766.SH	12/10/2024	SDB3260588261	3,300.00	1.1312	3,616.43	3,732.89	0.0000	4.5800	50.0000	0.0000	(0.4601)	(0.0518)	0.0000	1	(0.5119)	01/06/2025
601766.SH	12/10/2024	SDB3260588261	19,700.00	1.1312	21,588.97	22,284.21	0.0000	4.5800	50.0000	0.0000	(2.7466)	(0.3095)	0.0000	1	(3.0561)	01/06/2025
601766.SH	12/09/2024	SDB3260588261	1,700.00	1.1256	1,863.01	1,913.52	0.0000	4.5800	50.0000	0.0000	(0.2370)	(0.0266)	0.0000	1	(0.2636)	01/06/2025
601766.SH	12/09/2024	SDB3260588261	100.00	1.1256	109.59	112.56	0.0000	4.5800	50.0000	0.0000	(0.0139)	(0.0016)	0.0000	1	(0.0155)	01/06/2025
601766.SH	12/09/2024	SDB3260588261	12,200.00	1.1256	13,369.82	13,732.33	0.0000	4.5800	50.0000	0.0000	(1.7009)	(0.1907)	0.0000	1	(1.8917)	01/06/2025
601766.SH	12/09/2024	SDB3260588261	300.00	1.1256	328.77	337.68	0.0000	4.5800	50.0000	0.0000	(0.0418)	(0.0047)	0.0000	1	(0.0465)	01/06/2025
601766.SH	12/09/2024	SDB3260588261	8,500.00	1.1256	9,315.04	9,567.61	0.0000	4.5800	50.0000	0.0000	(1.1851)	(0.1329)	0.0000	1	(1.3180)	01/06/2025
601766.SH	12/09/2024	SDB3260588261	34,000.00	1.1256	37,260.16	38,270.43	0.0000	4.5800	50.0000	0.0000	(4.7403)	(0.5315)	0.0000	1	(5.2719)	01/06/2025
601766.SH	12/09/2024	SDB3260588261	1,800.00	1.1256	1,972.60	2,026.08	0.0000	4.5800	50.0000	0.0000	(0.2510)	(0.0281)	0.0000	1	(0.2791)	01/06/2025
601766.SH	12/09/2024	SDB3260588261	2,200.00	1.1256	2,410.95	2,476.32	0.0000	4.5800	50.0000	0.0000	(0.3067)	(0.0344)	0.0000	1	(0.3411)	01/06/2025
601766.SH	12/09/2024	SDB3260588261	25,400.00	1.1256	27,835.53	28,590.27	0.0000	4.5800	50.0000	0.0000	(3.5413)	(0.3971)	0.0000	1	(3.9384)	01/06/2025
601766.SH	12/09/2024	SDB3260588261	6,700.00	1.1256	7,342.44	7,541.53	0.0000	4.5800	50.0000	0.0000	(0.9341)	(0.1047)	0.0000	1	(1.0389)	01/06/2025
601766.SH	12/09/2024	SDB3260588261	3,200.00	1.1256	3,506.84	3,601.92	0.0000	4.5800	50.0000	0.0000	(0.4461)	(0.0500)	0.0000	1	(0.4962)	01/06/2025
601766.SH	12/09/2024	SDB3260588261	5,700.00	1.1256	6,246.56	6,415.93	0.0000	4.5800	50.0000	0.0000	(0.7947)	(0.0891)	0.0000	1	(0.8838)	01/06/2025
601766.SH	12/09/2024	SDB3260588261	12,000.00	1.1256	13,150.64	13,507.21	0.0000	4.5800	50.0000	0.0000	(1.6731)	(0.1876)	0.0000	1	(1.8607)	01/06/2025
601766.SH	12/09/2024	SDB3260588261	33,100.00	1.1256	36,273.86	37,257.39	0.0000	4.5800	50.0000	0.0000	(4.6148)	(0.5175)	0.0000	1	(5.1323)	01/06/2025
601766.SH	12/09/2024	SDB3260588261	28,200.00	1.1256	30,904.01	31,741.95	0.0000	4.5800	50.0000	0.0000	(3.9317)	(0.4409)	0.0000	1	(4.3725)	01/06/2025
601766.SH	12/09/2024	SDB3260588261	44,100.00	1.1256	48,328.62	49,639.00	0.0000	4.5800	50.0000	0.0000	(6.1485)	(0.6894)	0.0000	1	(6.8379)	01/06/2025
601766.SH	12/09/2024	SDB3260588261	1,500.00	1.1256	1,643.83	1,688.40	0.0000	4.5800	50.0000	0.0000	(0.2091)	(0.0235)	0.0000	1	(0.2326)	01/06/2025
601766.SH	12/09/2024	SDB3260588261	282,700.00	1.1256	309,807.25	318,207.40	0.0000	4.5800	50.0000	0.0000	(39.4144)	(4.4195)	0.0000	1	(43.8339)	01/06/2025
601766.SH	12/09/2024	SDB3260588261	21,200.00	1.1256	23,232.80	23,862.74	0.0000	4.5800	50.0000	0.0000	(2.9557)	(0.3314)	0.0000	1	(3.2872)	01/06/2025
601766.SH	12/09/2024	SDB3260588261	281,500.00	1.1256	308,492.19	316,856.68	0.0000	4.5800	50.0000	0.0000	(39.2471)	(4.4008)	0.0000	1	(43.6478)	01/06/2025
601766.SH	12/09/2024	SDB3260588261	23,400.00	1.1256	25,643.76	26,339.06	0.0000	4.5800	50.0000	0.0000	(3.2625)	(0.3658)	0.0000	1	(3.6283)	01/06/2025
601766.SH	12/09/2024	SDB3260588261	91,700.00	1.1256	100,492.84	103,217.61	0.0000	4.5800	50.0000	0.0000	(12.7849)	(1.4336)	0.0000	1	(14.2185)	01/06/2025
601766.SH	12/09/2024	SDB3260588261	200.00	1.1256	219.18	225.12	0.0000	4.5800	50.0000	0.0000	(0.0279)	(0.0031)	0.0000	1	(0.0310)	01/06/2025
601766.SH	12/09/2024	SDB3260588261	500.00	1.1256	547.94	562.80	0.0000	4.5800	50.0000	0.0000	(0.0697)	(0.0078)	0.0000	1	(0.0775)	01/06/2025
601766.SH	12/09/2024	SDB3260588261	3,200.00	1.1256	3,506.84	3,601.92	0.0000	4.5800	50.0000	0.0000	(0.4461)	(0.0500)	0.0000	1	(0.4962)	01/06/2025
601766.SH	12/09/2024	SDB3260588261	9,900.00	1.1256	10,849.28	11,143.45	0.0000	4.5800	50.0000	0.0000	(1.3803)	(0.1548)	0.0000	1	(1.5350)	01/06/2025
601766.SH	12/09/2024	SDB3260588261	110,200.00	1.1256	120,766.75	124,041.23	0.0000	4.5800	50.0000	0.0000	(15.3642)	(1.7228)	0.0000	1	(17.0870)	01/06/2025
601766.SH	12/09/2024	SDB3260588261	4,000.00	1.1256	4,383.55	4,502.40	0.0000	4.5800	50.0000	0.0000	(0.5577)	(0.0625)	0.0000	1	(0.6202)	01/06/2025
601766.SH	12/09/2024	SDB3260588261	10,400.00	1.1256	11,397.22	11,706.25	0.0000	4.5800	50.0000	0.0000	(1.4500)	(0.1626)	0.0000	1	(1.6126)	01/06/2025
601766.SH	12/09/2024	SDB3260588261	200.00	1.1256	219.18	225.12	0.0000	4.5800	50.0000	0.0000	(0.0279)	(0.0031)	0.0000	1	(0.0310)	01/06/2025
601766.SH	12/09/2024	SDB3260588261	3,400.00	1.1256	3,726.02	3,827.04	0.0000	4.5800	50.0000	0.0000	(0.4740)	(0.0532)	0.0000	1	(0.5272)	01/06/2025
601766.SH	12/09/2024	SDB3260588261	900.00	1.1256	986.30	1,013.04	0.0000	4.5800	50.0000	0.0000	(0.1255)	(0.0141)	0.0000	1	(0.1395)	01/06/2025
601766.SH	12/09/2024	SDB3260588261	300.00	1.1256	328.77	337.68	0.0000	4.5800	50.0000	0.0000	(0.0418)	(0.0047)	0.0000	1	(0.0465)	01/06/2025
601766.SH	12/09/2024	SDB3260588261	3,300.00	1.1256	3,616.43	3,714.48	0.0000	4.5800	50.0000	0.0000	(0.4601)	(0.0516)	0.0000	1	(0.5117)	01/06/2025
601766.SH	12/09/2024	SDB3260588261	19,700.00	1.1256	21,588.97	22,174.34	0.0000	4.5800	50.0000	0.0000	(2.7466)	(0.3080)	0.0000	1	(3.0546)	01/06/2025
601766.SH	12/06/2024	SDB3260588261	1,700.00	1.1302	1,863.01	1,921.36	0.0000	4.5800	50.0000	0.0000	(0.7110)	(0.0801)	0.0000	3	(0.7911)	01/06/2025
601766.SH	12/06/2024	SDB3260588261	100.00	1.1302	109.59	113.02	0.0000	4.5800	50.0000	0.0000	(0.0418)	(0.0047)	0.0000	3	(0.0465)	01/06/2025
601766.SH	12/06/2024	SDB3260588261	12,200.00	1.1302	13,369.82	13,788.61	0.0000	4.5800	50.0000	0.0000	(5.1028)	(0.5745)	0.0000	3	(5.6773)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CRRC CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
601766.SH	12/06/2024	SDB3260588261	300.00	1.1302	328.77	339.06	0.0000	4.5800	50.0000	0.0000	(0.1255)	(0.0141)	0.0000	3	(0.1396)	01/06/2025
601766.SH	12/06/2024	SDB3260588261	8,500.00	1.1302	9,315.04	9,606.82	0.0000	4.5800	50.0000	0.0000	(3.5552)	(0.4003)	0.0000	3	(3.9555)	01/06/2025
601766.SH	12/06/2024	SDB3260588261	34,000.00	1.1302	37,260.16	38,427.28	0.0000	4.5800	50.0000	0.0000	(14.2210)	(1.6011)	0.0000	3	(15.8221)	01/06/2025
601766.SH	12/06/2024	SDB3260588261	1,800.00	1.1302	1,972.60	2,034.39	0.0000	4.5800	50.0000	0.0000	(0.7529)	(0.0848)	0.0000	3	(0.8376)	01/06/2025
601766.SH	12/06/2024	SDB3260588261	2,200.00	1.1302	2,410.95	2,486.47	0.0000	4.5800	50.0000	0.0000	(0.9202)	(0.1036)	0.0000	3	(1.0238)	01/06/2025
601766.SH	12/06/2024	SDB3260588261	25,400.00	1.1302	27,835.53	28,707.44	0.0000	4.5800	50.0000	0.0000	(10.6239)	(1.1961)	0.0000	3	(11.8200)	01/06/2025
601766.SH	12/06/2024	SDB3260588261	6,700.00	1.1302	7,342.44	7,572.43	0.0000	4.5800	50.0000	0.0000	(2.8024)	(0.3155)	0.0000	3	(3.1179)	01/06/2025
601766.SH	12/06/2024	SDB3260588261	3,200.00	1.1302	3,506.84	3,616.68	0.0000	4.5800	50.0000	0.0000	(1.3384)	(0.1507)	0.0000	3	(1.4891)	01/06/2025
601766.SH	12/06/2024	SDB3260588261	44,900.00	1.1302	49,205.33	50,746.61	0.0000	4.5800	50.0000	0.0000	(18.7800)	(2.1144)	0.0000	3	(20.8945)	01/06/2025
601766.SH	12/06/2024	SDB3260588261	96,400.00	1.1302	105,643.51	108,952.63	0.0000	4.5800	50.0000	0.0000	(40.3206)	(4.5397)	0.0000	3	(44.8603)	01/06/2025
601766.SH	12/06/2024	SDB3260588261	5,700.00	1.1302	6,246.56	6,442.22	0.0000	4.5800	50.0000	0.0000	(2.3841)	(0.2684)	0.0000	3	(2.6525)	01/06/2025
601766.SH	12/06/2024	SDB3260588261	12,000.00	1.1302	13,150.64	13,562.57	0.0000	4.5800	50.0000	0.0000	(5.0192)	(0.5651)	0.0000	3	(5.5843)	01/06/2025
601766.SH	12/06/2024	SDB3260588261	33,100.00	1.1302	36,273.86	37,410.08	0.0000	4.5800	50.0000	0.0000	(13.8445)	(1.5588)	0.0000	3	(15.4033)	01/06/2025
601766.SH	12/06/2024	SDB3260588261	28,200.00	1.1302	30,904.01	31,872.03	0.0000	4.5800	50.0000	0.0000	(11.7950)	(1.3280)	0.0000	3	(13.1230)	01/06/2025
601766.SH	12/06/2024	SDB3260588261	44,100.00	1.1302	48,328.62	49,842.44	0.0000	4.5800	50.0000	0.0000	(18.4454)	(2.0768)	0.0000	3	(20.5222)	01/06/2025
601766.SH	12/06/2024	SDB3260588261	1,500.00	1.1302	1,643.83	1,695.32	0.0000	4.5800	50.0000	0.0000	(0.6274)	(0.0706)	0.0000	3	(0.6980)	01/06/2025
601766.SH	12/06/2024	SDB3260588261	282,700.00	1.1302	309,807.25	319,511.50	0.0000	4.5800	50.0000	0.0000	(118.2431)	(13.3130)	0.0000	3	(131.5561)	01/06/2025
601766.SH	12/06/2024	SDB3260588261	114,400.00	1.1302	125,369.47	129,296.48	0.0000	4.5800	50.0000	0.0000	(47.8493)	(5.3874)	0.0000	3	(53.2367)	01/06/2025
601766.SH	12/06/2024	SDB3260588261	87,900.00	1.1302	96,328.47	99,345.81	0.0000	4.5800	50.0000	0.0000	(36.7654)	(4.1394)	0.0000	3	(40.9048)	01/06/2025
601766.SH	12/06/2024	SDB3260588261	281,500.00	1.1302	308,492.19	318,155.24	0.0000	4.5800	50.0000	0.0000	(117.7412)	(13.2565)	0.0000	3	(130.9977)	01/06/2025
601766.SH	12/06/2024	SDB3260588261	23,400.00	1.1302	25,643.76	26,447.01	0.0000	4.5800	50.0000	0.0000	(9.7874)	(1.1020)	0.0000	3	(10.8893)	01/06/2025
601766.SH	12/06/2024	SDB3260588261	91,700.00	1.1302	100,492.84	103,640.62	0.0000	4.5800	50.0000	0.0000	(38.3548)	(4.3184)	0.0000	3	(42.6731)	01/06/2025
601766.SH	12/06/2024	SDB3260588261	200.00	1.1302	219.18	226.04	0.0000	4.5800	50.0000	0.0000	(0.0837)	(0.0094)	0.0000	3	(0.0931)	01/06/2025
601766.SH	12/06/2024	SDB3260588261	500.00	1.1302	547.94	565.11	0.0000	4.5800	50.0000	0.0000	(0.2091)	(0.0235)	0.0000	3	(0.2327)	01/06/2025
601766.SH	12/06/2024	SDB3260588261	3,200.00	1.1302	3,506.84	3,616.68	0.0000	4.5800	50.0000	0.0000	(1.3384)	(0.1507)	0.0000	3	(1.4891)	01/06/2025
601766.SH	12/06/2024	SDB3260588261	9,900.00	1.1302	10,849.28	11,189.12	0.0000	4.5800	50.0000	0.0000	(4.1408)	(0.4662)	0.0000	3	(4.6070)	01/06/2025
601766.SH	12/06/2024	SDB3260588261	110,200.00	1.1302	120,766.75	124,549.58	0.0000	4.5800	50.0000	0.0000	(46.0926)	(5.1896)	0.0000	3	(51.2822)	01/06/2025
601766.SH	12/06/2024	SDB3260588261	4,000.00	1.1302	4,383.55	4,520.86	0.0000	4.5800	50.0000	0.0000	(1.6731)	(0.1884)	0.0000	3	(1.8614)	01/06/2025
601766.SH	12/06/2024	SDB3260588261	10,400.00	1.1302	11,397.22	11,754.23	0.0000	4.5800	50.0000	0.0000	(4.3499)	(0.4898)	0.0000	3	(4.8397)	01/06/2025
601766.SH	12/06/2024	SDB3260588261	200.00	1.1302	219.18	226.04	0.0000	4.5800	50.0000	0.0000	(0.0837)	(0.0094)	0.0000	3	(0.0931)	01/06/2025
601766.SH	12/06/2024	SDB3260588261	3,400.00	1.1302	3,726.02	3,842.73	0.0000	4.5800	50.0000	0.0000	(1.4221)	(0.1601)	0.0000	3	(1.5822)	01/06/2025
601766.SH	12/06/2024	SDB3260588261	900.00	1.1302	986.30	1,017.19	0.0000	4.5800	50.0000	0.0000	(0.3764)	(0.0424)	0.0000	3	(0.4188)	01/06/2025
601766.SH	12/06/2024	SDB3260588261	300.00	1.1302	328.77	339.06	0.0000	4.5800	50.0000	0.0000	(0.1255)	(0.0141)	0.0000	3	(0.1396)	01/06/2025
601766.SH	12/06/2024	SDB3260588261	3,300.00	1.1302	3,616.43	3,729.71	0.0000	4.5800	50.0000	0.0000	(1.3803)	(0.1554)	0.0000	3	(1.5357)	01/06/2025
601766.SH	12/06/2024	SDB3260588261	19,700.00	1.1302	21,588.97	22,265.22	0.0000	4.5800	50.0000	0.0000	(8.2398)	(0.9277)	0.0000	3	(9.1675)	01/06/2025
601766.SH	12/05/2024	SDB3260588261	1,700.00	1.1199	1,863.01	1,903.78	0.0000	4.5800	50.0000	0.0000	(0.2370)	(0.0264)	0.0000	1	(0.2635)	01/06/2025
601766.SH	12/05/2024	SDB3260588261	100.00	1.1199	109.59	111.99	0.0000	4.5800	50.0000	0.0000	(0.0139)	(0.0016)	0.0000	1	(0.0155)	01/06/2025
601766.SH	12/05/2024	SDB3260588261	12,200.00	1.1199	13,369.82	13,662.44	0.0000	4.5800	50.0000	0.0000	(1.7009)	(0.1898)	0.0000	1	(1.8907)	01/06/2025
601766.SH	12/05/2024	SDB3260588261	300.00	1.1199	328.77	335.96	0.0000	4.5800	50.0000	0.0000	(0.0418)	(0.0047)	0.0000	1	(0.0465)	01/06/2025
601766.SH	12/05/2024	SDB3260588261	8,500.00	1.1199	9,315.04	9,518.91	0.0000	4.5800	50.0000	0.0000	(1.1851)	(0.1322)	0.0000	1	(1.3173)	01/06/2025
601766.SH	12/05/2024	SDB3260588261	34,000.00	1.1199	37,260.16	38,075.65	0.0000	4.5800	50.0000	0.0000	(4.7403)	(0.5288)	0.0000	1	(5.2691)	01/06/2025
601766.SH	12/05/2024	SDB3260588261	1,800.00	1.1199	1,972.60	2,015.77	0.0000	4.5800	50.0000	0.0000	(0.2510)	(0.0280)	0.0000	1	(0.2790)	01/06/2025
601766.SH	12/05/2024	SDB3260588261	2,200.00	1.1199	2,410.95	2,463.72	0.0000	4.5800	50.0000	0.0000	(0.3067)	(0.0342)	0.0000	1	(0.3409)	01/06/2025
601766.SH	12/05/2024	SDB3260588261	25,400.00	1.1199	27,835.53	28,444.75	0.0000	4.5800	50.0000	0.0000	(3.5413)	(0.3951)	0.0000	1	(3.9364)	01/06/2025
601766.SH	12/05/2024	SDB3260588261	6,700.00	1.1199	7,342.44	7,503.14	0.0000	4.5800	50.0000	0.0000	(0.9341)	(0.1042)	0.0000	1	(1.0383)	01/06/2025
601766.SH	12/05/2024	SDB3260588261	3,200.00	1.1199	3,506.84	3,583.59	0.0000	4.5800	50.0000	0.0000	(0.4461)	(0.0498)	0.0000	1	(0.4959)	01/06/2025
601766.SH	12/05/2024	SDB3260588261	79,400.00	1.1199	87,013.43	88,917.84	0.0000	4.5800	50.0000	0.0000	(11.0700)	(1.2350)	0.0000	1	(12.3050)	01/06/2025
601766.SH	12/05/2024	SDB3260588261	96,400.00	1.1199	105,643.51	107,955.66	0.0000	4.5800	50.0000	0.0000	(13.4402)	(1.4994)	0.0000	1	(14.9396)	01/06/2025
601766.SH	12/05/2024	SDB3260588261	5,700.00	1.1199	6,246.56	6,383.27	0.0000	4.5800	50.0000	0.0000	(0.7947)	(0.0887)	0.0000	1	(0.8834)	01/06/2025
601766.SH	12/05/2024	SDB3260588261	12,000.00	1.1199	13,150.64	13,438.46	0.0000	4.5800	50.0000	0.0000	(1.6731)	(0.1866)	0.0000	1	(1.8597)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CRRC CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
601766.SH	12/05/2024	SDB3260588261	33,100.00	1.1199	36,273.86	37,067.76	0.0000	4.5800	50.0000	0.0000	(4.6148)	(0.5148)	0.0000	1	(5.1297)	01/06/2025
601766.SH	12/05/2024	SDB3260588261	28,200.00	1.1199	30,904.01	31,580.39	0.0000	4.5800	50.0000	0.0000	(3.9317)	(0.4386)	0.0000	1	(4.3703)	01/06/2025
601766.SH	12/05/2024	SDB3260588261	44,100.00	1.1199	48,328.62	49,386.36	0.0000	4.5800	50.0000	0.0000	(6.1485)	(0.6859)	0.0000	1	(6.8344)	01/06/2025
601766.SH	12/05/2024	SDB3260588261	1,500.00	1.1199	1,643.83	1,679.81	0.0000	4.5800	50.0000	0.0000	(0.2091)	(0.0233)	0.0000	1	(0.2325)	01/06/2025
601766.SH	12/05/2024	SDB3260588261	282,700.00	1.1199	309,807.25	316,587.81	0.0000	4.5800	50.0000	0.0000	(39.4144)	(4.3971)	0.0000	1	(43.8114)	01/06/2025
601766.SH	12/05/2024	SDB3260588261	114,400.00	1.1199	125,369.47	128,113.36	0.0000	4.5800	50.0000	0.0000	(15.9498)	(1.7794)	0.0000	1	(17.7291)	01/06/2025
601766.SH	12/05/2024	SDB3260588261	87,900.00	1.1199	96,328.47	98,436.75	0.0000	4.5800	50.0000	0.0000	(12.2551)	(1.3672)	0.0000	1	(13.6223)	01/06/2025
601766.SH	12/05/2024	SDB3260588261	281,500.00	1.1199	308,492.19	315,243.97	0.0000	4.5800	50.0000	0.0000	(39.2471)	(4.3784)	0.0000	1	(43.6255)	01/06/2025
601766.SH	12/05/2024	SDB3260588261	23,400.00	1.1199	25,643.76	26,205.00	0.0000	4.5800	50.0000	0.0000	(3.2625)	(0.3640)	0.0000	1	(3.6264)	01/06/2025
601766.SH	12/05/2024	SDB3260588261	91,700.00	1.1199	100,492.84	102,692.26	0.0000	4.5800	50.0000	0.0000	(12.7849)	(1.4263)	0.0000	1	(14.2112)	01/06/2025
601766.SH	12/05/2024	SDB3260588261	200.00	1.1199	219.18	223.97	0.0000	4.5800	50.0000	0.0000	(0.0279)	(0.0031)	0.0000	1	(0.0310)	01/06/2025
601766.SH	12/05/2024	SDB3260588261	500.00	1.1199	547.94	559.94	0.0000	4.5800	50.0000	0.0000	(0.0697)	(0.0078)	0.0000	1	(0.0775)	01/06/2025
601766.SH	12/05/2024	SDB3260588261	3,200.00	1.1199	3,506.84	3,583.59	0.0000	4.5800	50.0000	0.0000	(0.4461)	(0.0498)	0.0000	1	(0.4959)	01/06/2025
601766.SH	12/05/2024	SDB3260588261	9,900.00	1.1199	10,849.28	11,086.73	0.0000	4.5800	50.0000	0.0000	(1.3803)	(0.1540)	0.0000	1	(1.5343)	01/06/2025
601766.SH	12/05/2024	SDB3260588261	110,200.00	1.1199	120,766.75	123,409.89	0.0000	4.5800	50.0000	0.0000	(15.3642)	(1.7140)	0.0000	1	(17.0782)	01/06/2025
601766.SH	12/05/2024	SDB3260588261	4,000.00	1.1199	4,383.55	4,479.49	0.0000	4.5800	50.0000	0.0000	(0.5577)	(0.0622)	0.0000	1	(0.6199)	01/06/2025
601766.SH	12/05/2024	SDB3260588261	10,400.00	1.1199	11,397.22	11,646.67	0.0000	4.5800	50.0000	0.0000	(1.4500)	(0.1618)	0.0000	1	(1.6117)	01/06/2025
601766.SH	12/05/2024	SDB3260588261	200.00	1.1199	219.18	223.97	0.0000	4.5800	50.0000	0.0000	(0.0279)	(0.0031)	0.0000	1	(0.0310)	01/06/2025
601766.SH	12/05/2024	SDB3260588261	3,400.00	1.1199	3,726.02	3,807.56	0.0000	4.5800	50.0000	0.0000	(0.4740)	(0.0529)	0.0000	1	(0.5269)	01/06/2025
601766.SH	12/05/2024	SDB3260588261	43,400.00	1.1199	47,561.50	48,602.44	0.0000	4.5800	50.0000	0.0000	(6.0509)	(0.6750)	0.0000	1	(6.7259)	01/06/2025
601766.SH	12/05/2024	SDB3260588261	900.00	1.1199	986.30	1,007.88	0.0000	4.5800	50.0000	0.0000	(0.1255)	(0.0140)	0.0000	1	(0.1395)	01/06/2025
601766.SH	12/05/2024	SDB3260588261	300.00	1.1199	328.77	335.96	0.0000	4.5800	50.0000	0.0000	(0.0418)	(0.0047)	0.0000	1	(0.0465)	01/06/2025
601766.SH	12/05/2024	SDB3260588261	3,300.00	1.1199	3,616.43	3,695.58	0.0000	4.5800	50.0000	0.0000	(0.4601)	(0.0513)	0.0000	1	(0.5114)	01/06/2025
601766.SH	12/05/2024	SDB3260588261	19,700.00	1.1199	21,588.97	22,061.48	0.0000	4.5800	50.0000	0.0000	(2.7466)	(0.3064)	0.0000	1	(3.0530)	01/06/2025
601766.SH	12/04/2024	SDB3260588261	1,700.00	1.0959	1,863.01	1,863.01	0.0000	4.5800	50.0000	0.0000	(0.2370)	(0.0259)	0.0000	1	(0.2629)	01/06/2025
601766.SH	12/04/2024	SDB3260588261	100.00	1.0959	109.59	109.59	0.0000	4.5800	50.0000	0.0000	(0.0139)	(0.0015)	0.0000	1	(0.0155)	01/06/2025
601766.SH	12/04/2024	SDB3260588261	12,200.00	1.0959	13,369.82	13,369.82	0.0000	4.5800	50.0000	0.0000	(1.7009)	(0.1857)	0.0000	1	(1.8866)	01/06/2025
601766.SH	12/04/2024	SDB3260588261	300.00	1.0959	328.77	328.77	0.0000	4.5800	50.0000	0.0000	(0.0418)	(0.0046)	0.0000	1	(0.0464)	01/06/2025
601766.SH	12/04/2024	SDB3260588261	8,500.00	1.0959	9,315.04	9,315.04	0.0000	4.5800	50.0000	0.0000	(1.1851)	(0.1294)	0.0000	1	(1.3145)	01/06/2025
601766.SH	12/04/2024	SDB3260588261	34,000.00	1.0959	37,260.16	37,260.16	0.0000	4.5800	50.0000	0.0000	(4.7403)	(0.5175)	0.0000	1	(5.2578)	01/06/2025
601766.SH	12/04/2024	SDB3260588261	1,800.00	1.0959	1,972.60	1,972.60	0.0000	4.5800	50.0000	0.0000	(0.2510)	(0.0274)	0.0000	1	(0.2784)	01/06/2025
601766.SH	12/04/2024	SDB3260588261	2,200.00	1.0959	2,410.95	2,410.95	0.0000	4.5800	50.0000	0.0000	(0.3067)	(0.0335)	0.0000	1	(0.3402)	01/06/2025
601766.SH	12/04/2024	SDB3260588261	25,400.00	1.0959	27,835.53	27,835.53	0.0000	4.5800	50.0000	0.0000	(3.5413)	(0.3866)	0.0000	1	(3.9279)	01/06/2025
601766.SH	12/04/2024	SDB3260588261	6,700.00	1.0959	7,342.44	7,342.44	0.0000	4.5800	50.0000	0.0000	(0.9341)	(0.1020)	0.0000	1	(1.0361)	01/06/2025
601766.SH	12/04/2024	SDB3260588261	3,200.00	1.0959	3,506.84	3,506.84	0.0000	4.5800	50.0000	0.0000	(0.4461)	(0.0487)	0.0000	1	(0.4949)	01/06/2025
601766.SH	12/04/2024	SDB3260588261	79,400.00	1.0959	87,013.43	87,013.43	0.0000	4.5800	50.0000	0.0000	(11.0700)	(1.2085)	0.0000	1	(12.2786)	01/06/2025
601766.SH	12/04/2024	SDB3260588261	96,400.00	1.0959	105,643.51	105,643.51	0.0000	4.5800	50.0000	0.0000	(13.4402)	(1.4673)	0.0000	1	(14.9075)	01/06/2025
601766.SH	12/04/2024	SDB3260588261	5,700.00	1.0959	6,246.56	6,246.56	0.0000	4.5800	50.0000	0.0000	(0.7947)	(0.0868)	0.0000	1	(0.8815)	01/06/2025
601766.SH	12/04/2024	SDB3260588261	12,000.00	1.0959	13,150.64	13,150.64	0.0000	4.5800	50.0000	0.0000	(1.6731)	(0.1826)	0.0000	1	(1.8557)	01/06/2025
601766.SH	12/04/2024	SDB3260588261	33,100.00	1.0959	36,273.86	36,273.86	0.0000	4.5800	50.0000	0.0000	(4.6148)	(0.5038)	0.0000	1	(5.1186)	01/06/2025
601766.SH	12/04/2024	SDB3260588261	28,200.00	1.0959	30,904.01	30,904.01	0.0000	4.5800	50.0000	0.0000	(3.9317)	(0.4292)	0.0000	1	(4.3609)	01/06/2025
601766.SH	12/04/2024	SDB3260588261	44,100.00	1.0959	48,328.62	48,328.62	0.0000	4.5800	50.0000	0.0000	(6.1485)	(0.6712)	0.0000	1	(6.8197)	01/06/2025
601766.SH	12/04/2024	SDB3260588261	1,500.00	1.0959	1,643.83	1,643.83	0.0000	4.5800	50.0000	0.0000	(0.2091)	(0.0228)	0.0000	1	(0.2320)	01/06/2025
601766.SH	12/04/2024	SDB3260588261	282,700.00	1.0959	309,807.25	309,807.25	0.0000	4.5800	50.0000	0.0000	(39.4144)	(4.3029)	0.0000	1	(43.7172)	01/06/2025
601766.SH	12/04/2024	SDB3260588261	114,400.00	1.0959	125,369.47	125,369.47	0.0000	4.5800	50.0000	0.0000	(15.9498)	(1.7412)	0.0000	1	(17.6910)	01/06/2025
601766.SH	12/04/2024	SDB3260588261	87,900.00	1.0959	96,328.47	96,328.47	0.0000	4.5800	50.0000	0.0000	(12.2551)	(1.3379)	0.0000	1	(13.5930)	01/06/2025
601766.SH	12/04/2024	SDB3260588261	281,500.00	1.0959	308,492.19	308,492.19	0.0000	4.5800	50.0000	0.0000	(39.2471)	(4.2846)	0.0000	1	(43.5317)	01/06/2025
601766.SH	12/04/2024	SDB3260588261	23,400.00	1.0959	25,643.76	25,643.76	0.0000	4.5800	50.0000	0.0000	(3.2625)	(0.3562)	0.0000	1	(3.6186)	01/06/2025
601766.SH	12/04/2024	SDB3260588261	91,700.00	1.0959	100,492.84	100,492.84	0.0000	4.5800	50.0000	0.0000	(12.7849)	(1.3957)	0.0000	1	(14.1807)	01/06/2025
601766.SH	12/04/2024	SDB3260588261	200.00	1.0959	219.18	219.18	0.0000	4.5800	50.0000	0.0000	(0.0279)	(0.0030)	0.0000	1	(0.0309)	01/06/2025

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CRRC CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
601766.SH	12/04/2024	SDB3260588261	500.00	1.0959	547.94	547.94	0.0000	4.5800	50.0000	0.0000	(0.0697)	(0.0076)	0.0000	1	(0.0773)	01/06/2025
601766.SH	12/04/2024	SDB3260588261	3,200.00	1.0959	3,506.84	3,506.84	0.0000	4.5800	50.0000	0.0000	(0.4461)	(0.0487)	0.0000	1	(0.4949)	01/06/2025
601766.SH	12/04/2024	SDB3260588261	9,900.00	1.0959	10,849.28	10,849.28	0.0000	4.5800	50.0000	0.0000	(1.3803)	(0.1507)	0.0000	1	(1.5310)	01/06/2025
601766.SH	12/04/2024	SDB3260588261	110,200.00	1.0959	120,766.75	120,766.75	0.0000	4.5800	50.0000	0.0000	(15.3642)	(1.6773)	0.0000	1	(17.0415)	01/06/2025
601766.SH	12/04/2024	SDB3260588261	4,000.00	1.0959	4,383.55	4,383.55	0.0000	4.5800	50.0000	0.0000	(0.5577)	(0.0609)	0.0000	1	(0.6186)	01/06/2025
601766.SH	12/04/2024	SDB3260588261	10,400.00	1.0959	11,397.22	11,397.22	0.0000	4.5800	50.0000	0.0000	(1.4500)	(0.1583)	0.0000	1	(1.6083)	01/06/2025
601766.SH	12/04/2024	SDB3260588261	200.00	1.0959	219.18	219.18	0.0000	4.5800	50.0000	0.0000	(0.0279)	(0.0030)	0.0000	1	(0.0309)	01/06/2025
601766.SH	12/04/2024	SDB3260588261	3,400.00	1.0959	3,726.02	3,726.02	0.0000	4.5800	50.0000	0.0000	(0.4740)	(0.0518)	0.0000	1	(0.5258)	01/06/2025
601766.SH	12/04/2024	SDB3260588261	43,400.00	1.0959	47,561.50	47,561.50	0.0000	4.5800	50.0000	0.0000	(6.0509)	(0.6606)	0.0000	1	(6.7115)	01/06/2025
601766.SH	12/04/2024	SDB3260588261	900.00	1.0959	986.30	986.30	0.0000	4.5800	50.0000	0.0000	(0.1255)	(0.0137)	0.0000	1	(0.1392)	01/06/2025
601766.SH	12/04/2024	SDB3260588261	300.00	1.0959	328.77	328.77	0.0000	4.5800	50.0000	0.0000	(0.0418)	(0.0046)	0.0000	1	(0.0464)	01/06/2025
601766.SH	12/04/2024	SDB3260588261	3,300.00	1.0959	3,616.43	3,616.43	0.0000	4.5800	50.0000	0.0000	(0.4601)	(0.0502)	0.0000	1	(0.5103)	01/06/2025
601766.SH	12/04/2024	SDB3260588261	19,700.00	1.0959	21,588.97	21,588.97	0.0000	4.5800	50.0000	0.0000	(2.7466)	(0.2998)	0.0000	1	(3.0464)	01/06/2025
TOTAL CRRC CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND												(5,964.4922)	(690.3278)	0.0000	(6,654.8201)	

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066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CYBRID TECHNOLOGIES INC. CMN CLASS A SERIES NORTHBOUND																
603212.SH	01/03/2025	SDB3262115482	500.00	1.4365	842.99	718.24	0.0000	4.3300	50.0000	0.0000	(0.3042)	(0.0299)	0.0000	3	(0.3341)	01/06/2025
603212.SH	01/03/2025	SDB3262115482	900.00	1.4365	1,517.38	1,292.84	0.0000	4.3300	50.0000	0.0000	(0.5475)	(0.0539)	0.0000	3	(0.6014)	01/06/2025
603212.SH	01/03/2025	SDB3262115482	18,600.00	1.4365	31,359.21	26,718.66	0.0000	4.3300	50.0000	0.0000	(11.3154)	(1.1133)	0.0000	3	(12.4287)	01/06/2025
603212.SH	01/03/2025	SDB3262115482	11,400.00	1.4365	19,220.16	16,375.95	0.0000	4.3300	50.0000	0.0000	(6.9353)	(0.6823)	0.0000	3	(7.6176)	01/06/2025
603212.SH	01/03/2025	SDB3262115482	1,600.00	1.4365	2,697.57	2,298.38	0.0000	4.3300	50.0000	0.0000	(0.9734)	(0.0958)	0.0000	3	(1.0691)	01/06/2025
603212.SH	01/03/2025	SDB3262115482	400.00	1.4365	674.39	574.59	0.0000	4.3300	50.0000	0.0000	(0.2433)	(0.0239)	0.0000	3	(0.2673)	01/06/2025
603212.SH	01/03/2025	SDB3262115482	16,100.00	1.4365	27,144.26	23,127.44	0.0000	4.3300	50.0000	0.0000	(9.7946)	(0.9636)	0.0000	3	(10.7582)	01/06/2025
603212.SH	01/03/2025	SDB3262115482	300.00	1.4365	505.79	430.95	0.0000	4.3300	50.0000	0.0000	(0.1825)	(0.0180)	0.0000	3	(0.2005)	01/06/2025
603212.SH	01/03/2025	SDB3262115482	700.00	1.4365	1,180.19	1,005.54	0.0000	4.3300	50.0000	0.0000	(0.4259)	(0.0419)	0.0000	3	(0.4677)	01/06/2025
603212.SH	01/03/2025	SDB3262115482	500.00	1.4365	842.99	718.24	0.0000	4.3300	50.0000	0.0000	(0.3042)	(0.0299)	0.0000	3	(0.3341)	01/06/2025
603212.SH	01/03/2025	SDB3262115482	7,400.00	1.4365	12,476.24	10,630.00	0.0000	4.3300	50.0000	0.0000	(4.5018)	(0.4429)	0.0000	3	(4.9448)	01/06/2025
603212.SH	01/03/2025	SDB3262115482	1,400.00	1.4365	2,360.37	2,011.08	0.0000	4.3300	50.0000	0.0000	(0.8517)	(0.0838)	0.0000	3	(0.9355)	01/06/2025
603212.SH	01/03/2025	SDB3262115482	4,300.00	1.4365	7,249.71	6,176.89	0.0000	4.3300	50.0000	0.0000	(2.6159)	(0.2574)	0.0000	3	(2.8733)	01/06/2025
603212.SH	01/03/2025	SDB3262115482	1,000.00	1.4365	1,685.98	1,436.49	0.0000	4.3300	50.0000	0.0000	(0.6084)	(0.0599)	0.0000	3	(0.6682)	01/06/2025
603212.SH	01/02/2025	SDB3262115482	500.00	1.4610	842.99	730.48	0.0000	4.3300	50.0000	0.0000	(0.1014)	(0.0101)	0.0000	1	(0.1115)	01/06/2025
603212.SH	01/02/2025	SDB3262115482	900.00	1.4610	1,517.38	1,314.86	0.0000	4.3300	50.0000	0.0000	(0.1825)	(0.0183)	0.0000	1	(0.2008)	01/06/2025
603212.SH	01/02/2025	SDB3262115482	18,600.00	1.4610	31,359.21	27,173.73	0.0000	4.3300	50.0000	0.0000	(3.7718)	(0.3774)	0.0000	1	(4.1492)	01/06/2025
603212.SH	01/02/2025	SDB3262115482	11,400.00	1.4610	19,220.16	16,654.86	0.0000	4.3300	50.0000	0.0000	(2.3118)	(0.2313)	0.0000	1	(2.5431)	01/06/2025
603212.SH	01/02/2025	SDB3262115482	1,600.00	1.4610	2,697.57	2,337.52	0.0000	4.3300	50.0000	0.0000	(0.3245)	(0.0325)	0.0000	1	(0.3569)	01/06/2025
603212.SH	01/02/2025	SDB3262115482	400.00	1.4610	674.39	584.38	0.0000	4.3300	50.0000	0.0000	(0.0811)	(0.0081)	0.0000	1	(0.0892)	01/06/2025
603212.SH	01/02/2025	SDB3262115482	16,100.00	1.4610	27,144.26	23,521.34	0.0000	4.3300	50.0000	0.0000	(3.2649)	(0.3267)	0.0000	1	(3.5915)	01/06/2025
603212.SH	01/02/2025	SDB3262115482	300.00	1.4610	505.79	438.29	0.0000	4.3300	50.0000	0.0000	(0.0608)	(0.0061)	0.0000	1	(0.0669)	01/06/2025
603212.SH	01/02/2025	SDB3262115482	700.00	1.4610	1,180.19	1,022.67	0.0000	4.3300	50.0000	0.0000	(0.1420)	(0.0142)	0.0000	1	(0.1562)	01/06/2025
603212.SH	01/02/2025	SDB3262115482	500.00	1.4610	842.99	730.48	0.0000	4.3300	50.0000	0.0000	(0.1014)	(0.0101)	0.0000	1	(0.1115)	01/06/2025
603212.SH	01/02/2025	SDB3262115482	7,400.00	1.4610	12,476.24	10,811.05	0.0000	4.3300	50.0000	0.0000	(1.5006)	(0.1502)	0.0000	1	(1.6508)	01/06/2025
603212.SH	01/02/2025	SDB3262115482	1,400.00	1.4610	2,360.37	2,045.33	0.0000	4.3300	50.0000	0.0000	(0.2839)	(0.0284)	0.0000	1	(0.3123)	01/06/2025
603212.SH	01/02/2025	SDB3262115482	4,300.00	1.4610	7,249.71	6,282.10	0.0000	4.3300	50.0000	0.0000	(0.8720)	(0.0873)	0.0000	1	(0.9592)	01/06/2025
603212.SH	01/02/2025	SDB3262115482	1,000.00	1.4610	1,685.98	1,460.95	0.0000	4.3300	50.0000	0.0000	(0.2028)	(0.0203)	0.0000	1	(0.2231)	01/06/2025
603212.SH	12/31/2024	SDB3262115482	500.00	1.5033	842.99	751.64	0.0000	4.3300	50.0000	0.0000	(0.2028)	(0.0209)	0.0000	2	(0.2237)	01/06/2025
603212.SH	12/31/2024	SDB3262115482	900.00	1.5033	1,517.38	1,352.95	0.0000	4.3300	50.0000	0.0000	(0.3650)	(0.0376)	0.0000	2	(0.4026)	01/06/2025
603212.SH	12/31/2024	SDB3262115482	18,600.00	1.5033	31,359.21	27,960.93	0.0000	4.3300	50.0000	0.0000	(7.5436)	(0.7767)	0.0000	2	(8.3203)	01/06/2025
603212.SH	12/31/2024	SDB3262115482	11,400.00	1.5033	19,220.16	17,137.35	0.0000	4.3300	50.0000	0.0000	(4.6235)	(0.4760)	0.0000	2	(5.0996)	01/06/2025
603212.SH	12/31/2024	SDB3262115482	1,600.00	1.5033	2,697.57	2,405.24	0.0000	4.3300	50.0000	0.0000	(0.6489)	(0.0668)	0.0000	2	(0.7157)	01/06/2025
603212.SH	12/31/2024	SDB3262115482	400.00	1.5033	674.39	601.31	0.0000	4.3300	50.0000	0.0000	(0.1622)	(0.0167)	0.0000	2	(0.1789)	01/06/2025
603212.SH	12/31/2024	SDB3262115482	16,100.00	1.5033	27,144.26	24,202.74	0.0000	4.3300	50.0000	0.0000	(6.5297)	(0.6723)	0.0000	2	(7.2020)	01/06/2025
603212.SH	12/31/2024	SDB3262115482	300.00	1.5033	505.79	450.98	0.0000	4.3300	50.0000	0.0000	(0.1217)	(0.0125)	0.0000	2	(0.1342)	01/06/2025
603212.SH	12/31/2024	SDB3262115482	700.00	1.5033	1,180.19	1,052.29	0.0000	4.3300	50.0000	0.0000	(0.2839)	(0.0292)	0.0000	2	(0.3131)	01/06/2025
603212.SH	12/31/2024	SDB3262115482	500.00	1.5033	842.99	751.64	0.0000	4.3300	50.0000	0.0000	(0.2028)	(0.0209)	0.0000	2	(0.2237)	01/06/2025
603212.SH	12/31/2024	SDB3262115482	7,400.00	1.5033	12,476.24	11,124.24	0.0000	4.3300	50.0000	0.0000	(3.0012)	(0.3090)	0.0000	2	(3.3102)	01/06/2025
603212.SH	12/31/2024	SDB3262115482	1,400.00	1.5033	2,360.37	2,104.59	0.0000	4.3300	50.0000	0.0000	(0.5678)	(0.0585)	0.0000	2	(0.6263)	01/06/2025
603212.SH	12/31/2024	SDB3262115482	4,300.00	1.5033	7,249.71	6,464.09	0.0000	4.3300	50.0000	0.0000	(1.7440)	(0.1796)	0.0000	2	(1.9235)	01/06/2025
603212.SH	12/31/2024	SDB3262115482	1,000.00	1.5033	1,685.98	1,503.28	0.0000	4.3300	50.0000	0.0000	(0.4056)	(0.0418)	0.0000	2	(0.4473)	01/06/2025
603212.SH	12/30/2024	SDB3262115482	500.00	1.4825	842.99	741.24	0.0000	4.3300	50.0000	0.0000	(0.1014)	(0.0103)	0.0000	1	(0.1117)	01/06/2025
603212.SH	12/30/2024	SDB3262115482	900.00	1.4825	1,517.38	1,334.23	0.0000	4.3300	50.0000	0.0000	(0.1825)	(0.0185)	0.0000	1	(0.2010)	01/06/2025
603212.SH	12/30/2024	SDB3262115482	18,600.00	1.4825	31,359.21	27,574.03	0.0000	4.3300	50.0000	0.0000	(3.7718)	(0.3830)	0.0000	1	(4.1548)	01/06/2025
603212.SH	12/30/2024	SDB3262115482	11,400.00	1.4825	19,220.16	16,900.22	0.0000	4.3300	50.0000	0.0000	(2.3118)	(0.2347)	0.0000	1	(2.5465)	01/06/2025
603212.SH	12/30/2024	SDB3262115482	1,600.00	1.4825	2,697.57	2,371.96	0.0000	4.3300	50.0000	0.0000	(0.3245)	(0.0329)	0.0000	1	(0.3574)	01/06/2025
603212.SH	12/30/2024	SDB3262115482	400.00	1.4825	674.39	592.99	0.0000	4.3300	50.0000	0.0000	(0.0811)	(0.0082)	0.0000	1	(0.0894)	01/06/2025
603212.SH	12/30/2024	SDB3262115482	16,100.00	1.4825	27,144.26	23,867.85	0.0000	4.3300	50.0000	0.0000	(3.3155)	(0.3315)	0.0000	1	(3.5963)	01/06/2025
603212.SH	12/30/2024	SDB3262115482	300.00	1.4825	505.79	444.74	0.0000	4.3300	50.0000	0.0000	(0.0608)	(0.0062)	0.0000	1	(0.0670)	01/06/2025

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CYBRID TECHNOLOGIES INC. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603212.SH	12/30/2024	SDB3262115482	700.00	1.4825	1,180.19	1,037.73	0.0000	4.3300	50.0000	0.0000	(0.1420)	(0.0144)	0.0000	1	(0.1564)	01/06/2025
603212.SH	12/30/2024	SDB3262115482	500.00	1.4825	842.99	741.24	0.0000	4.3300	50.0000	0.0000	(0.1014)	(0.0103)	0.0000	1	(0.1117)	01/06/2025
603212.SH	12/30/2024	SDB3262115482	7,400.00	1.4825	12,476.24	10,970.32	0.0000	4.3300	50.0000	0.0000	(0.1506)	(0.1524)	0.0000	1	(1.6530)	01/06/2025
603212.SH	12/30/2024	SDB3262115482	1,400.00	1.4825	2,360.37	2,075.47	0.0000	4.3300	50.0000	0.0000	(0.2839)	(0.0288)	0.0000	1	(0.3127)	01/06/2025
603212.SH	12/30/2024	SDB3262115482	4,300.00	1.4825	7,249.71	6,374.64	0.0000	4.3300	50.0000	0.0000	(0.8720)	(0.0885)	0.0000	1	(0.9605)	01/06/2025
603212.SH	12/30/2024	SDB3262115482	1,000.00	1.4825	1,685.98	1,482.47	0.0000	4.3300	50.0000	0.0000	(0.2028)	(0.0206)	0.0000	1	(0.2234)	01/06/2025
603212.SH	12/27/2024	SDB3262115482	500.00	1.5421	842.99	771.07	0.0000	4.3300	50.0000	0.0000	(0.3042)	(0.0321)	0.0000	3	(0.3363)	01/06/2025
603212.SH	12/27/2024	SDB3262115482	900.00	1.5421	1,517.38	1,387.93	0.0000	4.3300	50.0000	0.0000	(0.5475)	(0.0578)	0.0000	3	(0.6054)	01/06/2025
603212.SH	12/27/2024	SDB3262115482	18,600.00	1.5421	31,359.21	28,683.92	0.0000	4.3300	50.0000	0.0000	(11.3154)	(1.1952)	0.0000	3	(12.5106)	01/06/2025
603212.SH	12/27/2024	SDB3262115482	11,400.00	1.5421	19,220.16	17,580.46	0.0000	4.3300	50.0000	0.0000	(6.9353)	(0.7325)	0.0000	3	(7.6678)	01/06/2025
603212.SH	12/27/2024	SDB3262115482	1,600.00	1.5421	2,697.57	2,467.43	0.0000	4.3300	50.0000	0.0000	(0.9734)	(0.1028)	0.0000	3	(1.0762)	01/06/2025
603212.SH	12/27/2024	SDB3262115482	400.00	1.5421	674.39	616.86	0.0000	4.3300	50.0000	0.0000	(0.2433)	(0.0257)	0.0000	3	(0.2690)	01/06/2025
603212.SH	12/27/2024	SDB3262115482	16,100.00	1.5421	27,144.26	24,828.55	0.0000	4.3300	50.0000	0.0000	(9.7946)	(1.0345)	0.0000	3	(10.8291)	01/06/2025
603212.SH	12/27/2024	SDB3262115482	300.00	1.5421	505.79	462.64	0.0000	4.3300	50.0000	0.0000	(0.1825)	(0.0193)	0.0000	3	(0.2018)	01/06/2025
603212.SH	12/27/2024	SDB3262115482	700.00	1.5421	1,180.19	1,079.50	0.0000	4.3300	50.0000	0.0000	(0.4259)	(0.0450)	0.0000	3	(0.4708)	01/06/2025
603212.SH	12/27/2024	SDB3262115482	500.00	1.5421	842.99	771.07	0.0000	4.3300	50.0000	0.0000	(0.3042)	(0.0321)	0.0000	3	(0.3363)	01/06/2025
603212.SH	12/27/2024	SDB3262115482	7,400.00	1.5421	12,476.24	11,411.88	0.0000	4.3300	50.0000	0.0000	(4.5018)	(0.4755)	0.0000	3	(4.9773)	01/06/2025
603212.SH	12/27/2024	SDB3262115482	1,400.00	1.5421	2,360.37	2,159.00	0.0000	4.3300	50.0000	0.0000	(0.8517)	(0.0900)	0.0000	3	(0.9417)	01/06/2025
603212.SH	12/27/2024	SDB3262115482	4,300.00	1.5421	7,249.71	6,631.23	0.0000	4.3300	50.0000	0.0000	(2.6159)	(0.2763)	0.0000	3	(2.8922)	01/06/2025
603212.SH	12/27/2024	SDB3262115482	1,000.00	1.5421	1,685.98	1,542.15	0.0000	4.3300	50.0000	0.0000	(0.6084)	(0.0643)	0.0000	3	(0.6726)	01/06/2025
603212.SH	12/26/2024	SDB3262115482	500.00	1.5272	842.99	763.60	0.0000	4.3300	50.0000	0.0000	(0.1014)	(0.0106)	0.0000	1	(0.1120)	01/06/2025
603212.SH	12/26/2024	SDB3262115482	900.00	1.5272	1,517.38	1,374.49	0.0000	4.3300	50.0000	0.0000	(0.1825)	(0.0191)	0.0000	1	(0.2016)	01/06/2025
603212.SH	12/26/2024	SDB3262115482	18,600.00	1.5272	31,359.21	28,406.07	0.0000	4.3300	50.0000	0.0000	(3.7718)	(0.3945)	0.0000	1	(4.1663)	01/06/2025
603212.SH	12/26/2024	SDB3262115482	11,400.00	1.5272	19,220.16	17,410.17	0.0000	4.3300	50.0000	0.0000	(2.3118)	(0.2418)	0.0000	1	(2.5536)	01/06/2025
603212.SH	12/26/2024	SDB3262115482	1,600.00	1.5272	2,697.57	2,443.53	0.0000	4.3300	50.0000	0.0000	(0.3245)	(0.0339)	0.0000	1	(0.3584)	01/06/2025
603212.SH	12/26/2024	SDB3262115482	400.00	1.5272	674.39	610.88	0.0000	4.3300	50.0000	0.0000	(0.0811)	(0.0085)	0.0000	1	(0.0896)	01/06/2025
603212.SH	12/26/2024	SDB3262115482	16,100.00	1.5272	27,144.26	24,588.05	0.0000	4.3300	50.0000	0.0000	(3.2649)	(0.3415)	0.0000	1	(3.6064)	01/06/2025
603212.SH	12/26/2024	SDB3262115482	300.00	1.5272	505.79	458.16	0.0000	4.3300	50.0000	0.0000	(0.0608)	(0.0064)	0.0000	1	(0.0672)	01/06/2025
603212.SH	12/26/2024	SDB3262115482	700.00	1.5272	1,180.19	1,069.05	0.0000	4.3300	50.0000	0.0000	(0.1420)	(0.0148)	0.0000	1	(0.1568)	01/06/2025
603212.SH	12/26/2024	SDB3262115482	500.00	1.5272	842.99	763.60	0.0000	4.3300	50.0000	0.0000	(0.1014)	(0.0106)	0.0000	1	(0.1120)	01/06/2025
603212.SH	12/26/2024	SDB3262115482	7,400.00	1.5272	12,476.24	11,301.34	0.0000	4.3300	50.0000	0.0000	(1.5060)	(0.1570)	0.0000	1	(1.6576)	01/06/2025
603212.SH	12/26/2024	SDB3262115482	1,400.00	1.5272	2,360.37	2,138.09	0.0000	4.3300	50.0000	0.0000	(0.2839)	(0.0297)	0.0000	1	(0.3136)	01/06/2025
603212.SH	12/26/2024	SDB3262115482	4,300.00	1.5272	7,249.71	6,566.99	0.0000	4.3300	50.0000	0.0000	(0.8720)	(0.0912)	0.0000	1	(0.9632)	01/06/2025
603212.SH	12/26/2024	SDB3262115482	1,000.00	1.5272	1,685.98	1,527.21	0.0000	4.3300	50.0000	0.0000	(0.2028)	(0.0212)	0.0000	1	(0.2240)	01/06/2025
603212.SH	12/24/2024	SDB3262115482	500.00	1.5272	842.99	763.60	0.0000	4.3300	50.0000	0.0000	(0.2028)	(0.0212)	0.0000	2	(0.2240)	01/06/2025
603212.SH	12/24/2024	SDB3262115482	900.00	1.5272	1,517.38	1,374.49	0.0000	4.3300	50.0000	0.0000	(0.3650)	(0.0382)	0.0000	2	(0.4032)	01/06/2025
603212.SH	12/24/2024	SDB3262115482	18,600.00	1.5272	31,359.21	28,406.07	0.0000	4.3300	50.0000	0.0000	(7.5436)	(0.7891)	0.0000	2	(8.3327)	01/06/2025
603212.SH	12/24/2024	SDB3262115482	11,400.00	1.5272	19,220.16	17,410.17	0.0000	4.3300	50.0000	0.0000	(4.6235)	(0.4836)	0.0000	2	(5.1071)	01/06/2025
603212.SH	12/24/2024	SDB3262115482	1,600.00	1.5272	2,697.57	2,443.53	0.0000	4.3300	50.0000	0.0000	(0.6489)	(0.0679)	0.0000	2	(0.7168)	01/06/2025
603212.SH	12/24/2024	SDB3262115482	400.00	1.5272	674.39	610.88	0.0000	4.3300	50.0000	0.0000	(0.1622)	(0.0170)	0.0000	2	(0.1792)	01/06/2025
603212.SH	12/24/2024	SDB3262115482	16,100.00	1.5272	27,144.26	24,588.05	0.0000	4.3300	50.0000	0.0000	(6.5297)	(0.6830)	0.0000	2	(7.2127)	01/06/2025
603212.SH	12/24/2024	SDB3262115482	300.00	1.5272	505.79	458.16	0.0000	4.3300	50.0000	0.0000	(0.1217)	(0.0127)	0.0000	2	(0.1344)	01/06/2025
603212.SH	12/24/2024	SDB3262115482	700.00	1.5272	1,180.19	1,069.05	0.0000	4.3300	50.0000	0.0000	(0.2839)	(0.0297)	0.0000	2	(0.3136)	01/06/2025
603212.SH	12/24/2024	SDB3262115482	500.00	1.5272	842.99	763.60	0.0000	4.3300	50.0000	0.0000	(0.2028)	(0.0212)	0.0000	2	(0.2240)	01/06/2025
603212.SH	12/24/2024	SDB3262115482	7,400.00	1.5272	12,476.24	11,301.34	0.0000	4.3300	50.0000	0.0000	(3.0012)	(0.3139)	0.0000	2	(3.3152)	01/06/2025
603212.SH	12/24/2024	SDB3262115482	1,400.00	1.5272	2,360.37	2,138.09	0.0000	4.3300	50.0000	0.0000	(0.5678)	(0.0594)	0.0000	2	(0.6272)	01/06/2025
603212.SH	12/24/2024	SDB3262115482	4,300.00	1.5272	7,249.71	6,566.99	0.0000	4.3300	50.0000	0.0000	(1.7440)	(0.1824)	0.0000	2	(1.9264)	01/06/2025
603212.SH	12/24/2024	SDB3262115482	1,000.00	1.5272	1,685.98	1,527.21	0.0000	4.3300	50.0000	0.0000	(0.4056)	(0.0424)	0.0000	2	(0.4480)	01/06/2025
603212.SH	12/23/2024	SDB3262115482	500.00	1.5198	842.99	759.90	0.0000	4.3300	50.0000	0.0000	(0.1014)	(0.0106)	0.0000	1	(0.1119)	01/06/2025
603212.SH	12/23/2024	SDB3262115482	900.00	1.5198	1,517.38	1,367.83	0.0000	4.3300	50.0000	0.0000	(0.1825)	(0.0190)	0.0000	1	(0.2015)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CYBRID TECHNOLOGIES INC. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603212.SH	12/23/2024	SDB3262115482	18,600.00	1.5198	31,359.21	28,268.41	0.0000	4.3300	50.0000	0.0000	(3.7718)	(0.3926)	0.0000	1	(4.1644)	01/06/2025
603212.SH	12/23/2024	SDB3262115482	11,400.00	1.5198	19,220.16	17,325.80	0.0000	4.3300	50.0000	0.0000	(2.3118)	(0.2406)	0.0000	1	(2.5524)	01/06/2025
603212.SH	12/23/2024	SDB3262115482	1,600.00	1.5198	2,697.57	2,431.69	0.0000	4.3300	50.0000	0.0000	(0.3245)	(0.0338)	0.0000	1	(0.3582)	01/06/2025
603212.SH	12/23/2024	SDB3262115482	400.00	1.5198	674.39	607.92	0.0000	4.3300	50.0000	0.0000	(0.0811)	(0.0084)	0.0000	1	(0.0896)	01/06/2025
603212.SH	12/23/2024	SDB3262115482	16,100.00	1.5198	27,144.26	24,468.89	0.0000	4.3300	50.0000	0.0000	(3.2649)	(0.3398)	0.0000	1	(3.6047)	01/06/2025
603212.SH	12/23/2024	SDB3262115482	300.00	1.5198	505.79	455.94	0.0000	4.3300	50.0000	0.0000	(0.0608)	(0.0063)	0.0000	1	(0.0672)	01/06/2025
603212.SH	12/23/2024	SDB3262115482	700.00	1.5198	1,180.19	1,063.86	0.0000	4.3300	50.0000	0.0000	(0.1420)	(0.0148)	0.0000	1	(0.1567)	01/06/2025
603212.SH	12/23/2024	SDB3262115482	500.00	1.5198	842.99	759.90	0.0000	4.3300	50.0000	0.0000	(0.1014)	(0.0106)	0.0000	1	(0.1119)	01/06/2025
603212.SH	12/23/2024	SDB3262115482	7,400.00	1.5198	12,476.24	11,246.57	0.0000	4.3300	50.0000	0.0000	(1.5006)	(0.1562)	0.0000	1	(1.6568)	01/06/2025
603212.SH	12/23/2024	SDB3262115482	1,400.00	1.5198	2,360.37	2,127.73	0.0000	4.3300	50.0000	0.0000	(0.2839)	(0.0296)	0.0000	1	(0.3135)	01/06/2025
603212.SH	12/23/2024	SDB3262115482	4,300.00	1.5198	7,249.71	6,535.17	0.0000	4.3300	50.0000	0.0000	(0.0682)	(0.0098)	0.0000	1	(0.0627)	01/06/2025
603212.SH	12/23/2024	SDB3262115482	1,000.00	1.5198	1,685.98	1,519.81	0.0000	4.3300	50.0000	0.0000	(0.2028)	(0.0211)	0.0000	1	(0.2239)	01/06/2025
603212.SH	12/20/2024	SDB3262115482	500.00	1.5236	842.99	761.81	0.0000	4.3300	50.0000	0.0000	(0.3042)	(0.0317)	0.0000	3	(0.3359)	01/06/2025
603212.SH	12/20/2024	SDB3262115482	900.00	1.5236	1,517.38	1,371.26	0.0000	4.3300	50.0000	0.0000	(0.5475)	(0.0571)	0.0000	3	(0.6047)	01/06/2025
603212.SH	12/20/2024	SDB3262115482	18,600.00	1.5236	31,359.21	28,339.31	0.0000	4.3300	50.0000	0.0000	(11.3154)	(1.1808)	0.0000	3	(12.4963)	01/06/2025
603212.SH	12/20/2024	SDB3262115482	11,400.00	1.5236	19,220.16	17,369.26	0.0000	4.3300	50.0000	0.0000	(6.9353)	(0.7237)	0.0000	3	(7.6590)	01/06/2025
603212.SH	12/20/2024	SDB3262115482	1,600.00	1.5236	2,697.57	2,437.79	0.0000	4.3300	50.0000	0.0000	(0.9734)	(0.1016)	0.0000	3	(1.0749)	01/06/2025
603212.SH	12/20/2024	SDB3262115482	400.00	1.5236	674.39	609.45	0.0000	4.3300	50.0000	0.0000	(0.2433)	(0.0254)	0.0000	3	(0.2687)	01/06/2025
603212.SH	12/20/2024	SDB3262115482	16,100.00	1.5236	27,144.26	24,530.27	0.0000	4.3300	50.0000	0.0000	(9.7946)	(1.0221)	0.0000	3	(10.8166)	01/06/2025
603212.SH	12/20/2024	SDB3262115482	300.00	1.5236	505.79	457.09	0.0000	4.3300	50.0000	0.0000	(0.1825)	(0.0190)	0.0000	3	(0.2016)	01/06/2025
603212.SH	12/20/2024	SDB3262115482	700.00	1.5236	1,180.19	1,066.53	0.0000	4.3300	50.0000	0.0000	(0.4259)	(0.0444)	0.0000	3	(0.4703)	01/06/2025
603212.SH	12/20/2024	SDB3262115482	500.00	1.5236	842.99	761.81	0.0000	4.3300	50.0000	0.0000	(0.3042)	(0.0317)	0.0000	3	(0.3359)	01/06/2025
603212.SH	12/20/2024	SDB3262115482	7,400.00	1.5236	12,476.24	11,274.78	0.0000	4.3300	50.0000	0.0000	(4.5018)	(0.4698)	0.0000	3	(4.9716)	01/06/2025
603212.SH	12/20/2024	SDB3262115482	1,400.00	1.5236	2,360.37	2,133.07	0.0000	4.3300	50.0000	0.0000	(0.8517)	(0.0889)	0.0000	3	(0.9406)	01/06/2025
603212.SH	12/20/2024	SDB3262115482	4,300.00	1.5236	7,249.71	6,551.56	0.0000	4.3300	50.0000	0.0000	(2.6159)	(0.2730)	0.0000	3	(2.8889)	01/06/2025
603212.SH	12/20/2024	SDB3262115482	1,000.00	1.5236	1,685.98	1,523.62	0.0000	4.3300	50.0000	0.0000	(0.6084)	(0.0635)	0.0000	3	(0.6718)	01/06/2025
603212.SH	12/19/2024	SDB3262115482	500.00	1.5822	842.99	791.10	0.0000	4.5800	50.0000	0.0000	(0.1072)	(0.0110)	0.0000	1	(0.1182)	01/06/2025
603212.SH	12/19/2024	SDB3262115482	900.00	1.5822	1,517.38	1,423.97	0.0000	4.5800	50.0000	0.0000	(0.1930)	(0.0198)	0.0000	1	(0.2128)	01/06/2025
603212.SH	12/19/2024	SDB3262115482	18,600.00	1.5822	31,359.21	29,428.81	0.0000	4.5800	50.0000	0.0000	(3.9896)	(0.4087)	0.0000	1	(4.3983)	01/06/2025
603212.SH	12/19/2024	SDB3262115482	11,400.00	1.5822	19,220.16	18,037.01	0.0000	4.5800	50.0000	0.0000	(2.4452)	(0.2505)	0.0000	1	(2.6957)	01/06/2025
603212.SH	12/19/2024	SDB3262115482	1,600.00	1.5822	2,697.57	2,531.51	0.0000	4.5800	50.0000	0.0000	(0.3432)	(0.0352)	0.0000	1	(0.3784)	01/06/2025
603212.SH	12/19/2024	SDB3262115482	400.00	1.5822	674.39	632.88	0.0000	4.5800	50.0000	0.0000	(0.0858)	(0.0088)	0.0000	1	(0.0946)	01/06/2025
603212.SH	12/19/2024	SDB3262115482	16,100.00	1.5822	27,144.26	25,473.32	0.0000	4.5800	50.0000	0.0000	(3.4534)	(0.3538)	0.0000	1	(3.8071)	01/06/2025
603212.SH	12/19/2024	SDB3262115482	300.00	1.5822	505.79	474.66	0.0000	4.5800	50.0000	0.0000	(0.0643)	(0.0066)	0.0000	1	(0.0709)	01/06/2025
603212.SH	12/19/2024	SDB3262115482	700.00	1.5822	1,180.19	1,107.54	0.0000	4.5800	50.0000	0.0000	(0.1501)	(0.0154)	0.0000	1	(0.1655)	01/06/2025
603212.SH	12/19/2024	SDB3262115482	500.00	1.5822	842.99	791.10	0.0000	4.5800	50.0000	0.0000	(0.1072)	(0.0110)	0.0000	1	(0.1182)	01/06/2025
603212.SH	12/19/2024	SDB3262115482	7,400.00	1.5822	12,476.24	11,708.24	0.0000	4.5800	50.0000	0.0000	(1.5873)	(0.1626)	0.0000	1	(1.7499)	01/06/2025
603212.SH	12/19/2024	SDB3262115482	1,400.00	1.5822	2,360.37	2,215.07	0.0000	4.5800	50.0000	0.0000	(0.3003)	(0.0308)	0.0000	1	(0.3311)	01/06/2025
603212.SH	12/19/2024	SDB3262115482	4,300.00	1.5822	7,249.71	6,803.43	0.0000	4.5800	50.0000	0.0000	(0.9223)	(0.0945)	0.0000	1	(1.0168)	01/06/2025
603212.SH	12/19/2024	SDB3262115482	1,000.00	1.5822	1,685.98	1,582.19	0.0000	4.5800	50.0000	0.0000	(0.2145)	(0.0220)	0.0000	1	(0.2365)	01/06/2025
603212.SH	12/18/2024	SDB3262115482	500.00	1.6080	842.99	803.99	0.0000	4.5800	50.0000	0.0000	(0.1072)	(0.0112)	0.0000	1	(0.1184)	01/06/2025
603212.SH	12/18/2024	SDB3262115482	900.00	1.6080	1,517.38	1,447.18	0.0000	4.5800	50.0000	0.0000	(0.1930)	(0.0201)	0.0000	1	(0.2131)	01/06/2025
603212.SH	12/18/2024	SDB3262115482	18,600.00	1.6080	31,359.21	29,908.43	0.0000	4.5800	50.0000	0.0000	(3.9896)	(0.4154)	0.0000	1	(4.4050)	01/06/2025
603212.SH	12/18/2024	SDB3262115482	11,400.00	1.6080	19,220.16	18,330.97	0.0000	4.5800	50.0000	0.0000	(2.4452)	(0.2546)	0.0000	1	(2.6998)	01/06/2025
603212.SH	12/18/2024	SDB3262115482	1,600.00	1.6080	2,697.57	2,572.77	0.0000	4.5800	50.0000	0.0000	(0.3432)	(0.0357)	0.0000	1	(0.3789)	01/06/2025
603212.SH	12/18/2024	SDB3262115482	400.00	1.6080	674.39	643.19	0.0000	4.5800	50.0000	0.0000	(0.0858)	(0.0089)	0.0000	1	(0.0947)	01/06/2025
603212.SH	12/18/2024	SDB3262115482	16,100.00	1.6080	27,144.26	25,888.48	0.0000	4.5800	50.0000	0.0000	(3.4534)	(0.3596)	0.0000	1	(3.8129)	01/06/2025
603212.SH	12/18/2024	SDB3262115482	300.00	1.6080	505.79	482.39	0.0000	4.5800	50.0000	0.0000	(0.0643)	(0.0067)	0.0000	1	(0.0710)	01/06/2025
603212.SH	12/18/2024	SDB3262115482	700.00	1.6080	1,180.19	1,125.59	0.0000	4.5800	50.0000	0.0000	(0.1501)	(0.0156)	0.0000	1	(0.1658)	01/06/2025
603212.SH	12/18/2024	SDB3262115482	500.00	1.6080	842.99	803.99	0.0000	4.5800	50.0000	0.0000	(0.1072)	(0.0112)	0.0000	1	(0.1184)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CYBRID TECHNOLOGIES INC. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603212.SH	12/18/2024	SDB3262115482	7,400.00	1.6080	12,476.24	11,899.05	0.0000	4.5800	50.0000	0.0000	(1.5873)	(0.1653)	0.0000	1	(1.7525)	01/06/2025
603212.SH	12/18/2024	SDB3262115482	1,400.00	1.6080	2,360.37	2,251.17	0.0000	4.5800	50.0000	0.0000	(0.3003)	(0.0313)	0.0000	1	(0.3316)	01/06/2025
603212.SH	12/18/2024	SDB3262115482	4,300.00	1.6080	7,249.71	6,914.31	0.0000	4.5800	50.0000	0.0000	(0.9223)	(0.0960)	0.0000	1	(1.0184)	01/06/2025
603212.SH	12/18/2024	SDB3262115482	1,000.00	1.6080	1,685.98	1,607.98	0.0000	4.5800	50.0000	0.0000	(0.2145)	(0.0223)	0.0000	1	(0.2368)	01/06/2025
603212.SH	12/17/2024	SDB3262115482	500.00	1.6776	842.99	838.82	0.0000	4.5800	50.0000	0.0000	(0.1072)	(0.0117)	0.0000	1	(0.1189)	01/06/2025
603212.SH	12/17/2024	SDB3262115482	900.00	1.6776	1,517.38	1,509.88	0.0000	4.5800	50.0000	0.0000	(0.1930)	(0.0210)	0.0000	1	(0.2140)	01/06/2025
603212.SH	12/17/2024	SDB3262115482	18,600.00	1.6776	31,359.21	31,204.14	0.0000	4.5800	50.0000	0.0000	(3.9896)	(0.4334)	0.0000	1	(4.4230)	01/06/2025
603212.SH	12/17/2024	SDB3262115482	11,400.00	1.6776	19,220.16	19,125.12	0.0000	4.5800	50.0000	0.0000	(2.4452)	(0.2656)	0.0000	1	(2.7109)	01/06/2025
603212.SH	12/17/2024	SDB3262115482	1,600.00	1.6776	2,697.57	2,684.23	0.0000	4.5800	50.0000	0.0000	(0.3432)	(0.0373)	0.0000	1	(0.3805)	01/06/2025
603212.SH	12/17/2024	SDB3262115482	400.00	1.6776	674.39	671.06	0.0000	4.5800	50.0000	0.0000	(0.0858)	(0.0093)	0.0000	1	(0.0951)	01/06/2025
603212.SH	12/17/2024	SDB3262115482	16,100.00	1.6776	27,144.26	27,010.04	0.0000	4.5800	50.0000	0.0000	(3.4534)	(0.3751)	0.0000	1	(3.8285)	01/06/2025
603212.SH	12/17/2024	SDB3262115482	300.00	1.6776	505.79	503.29	0.0000	4.5800	50.0000	0.0000	(0.0643)	(0.0070)	0.0000	1	(0.0713)	01/06/2025
603212.SH	12/17/2024	SDB3262115482	700.00	1.6776	1,180.19	1,174.35	0.0000	4.5800	50.0000	0.0000	(0.1501)	(0.0163)	0.0000	1	(0.1665)	01/06/2025
603212.SH	12/17/2024	SDB3262115482	500.00	1.6776	842.99	838.82	0.0000	4.5800	50.0000	0.0000	(0.1072)	(0.0117)	0.0000	1	(0.1189)	01/06/2025
603212.SH	12/17/2024	SDB3262115482	7,400.00	1.6776	12,476.24	12,414.55	0.0000	4.5800	50.0000	0.0000	(1.5873)	(0.1724)	0.0000	1	(1.7597)	01/06/2025
603212.SH	12/17/2024	SDB3262115482	1,400.00	1.6776	2,360.37	2,348.70	0.0000	4.5800	50.0000	0.0000	(0.3003)	(0.0326)	0.0000	1	(0.3329)	01/06/2025
603212.SH	12/17/2024	SDB3262115482	4,300.00	1.6776	7,249.71	7,213.86	0.0000	4.5800	50.0000	0.0000	(0.9223)	(0.1002)	0.0000	1	(1.0225)	01/06/2025
603212.SH	12/17/2024	SDB3262115482	1,000.00	1.6776	1,685.98	1,677.64	0.0000	4.5800	50.0000	0.0000	(0.2145)	(0.0233)	0.0000	1	(0.2378)	01/06/2025
603212.SH	12/16/2024	SDB3262115482	500.00	1.6798	842.99	839.92	0.0000	4.5800	50.0000	0.0000	(0.1072)	(0.0117)	0.0000	1	(0.1189)	01/06/2025
603212.SH	12/16/2024	SDB3262115482	900.00	1.6798	1,517.38	1,511.85	0.0000	4.5800	50.0000	0.0000	(0.1930)	(0.0210)	0.0000	1	(0.2140)	01/06/2025
603212.SH	12/16/2024	SDB3262115482	18,600.00	1.6798	31,359.21	31,244.99	0.0000	4.5800	50.0000	0.0000	(3.9896)	(0.4340)	0.0000	1	(4.4235)	01/06/2025
603212.SH	12/16/2024	SDB3262115482	11,400.00	1.6798	19,220.16	19,150.15	0.0000	4.5800	50.0000	0.0000	(2.4452)	(0.2660)	0.0000	1	(2.7112)	01/06/2025
603212.SH	12/16/2024	SDB3262115482	1,600.00	1.6798	2,697.57	2,687.74	0.0000	4.5800	50.0000	0.0000	(0.3432)	(0.0373)	0.0000	1	(0.3805)	01/06/2025
603212.SH	12/16/2024	SDB3262115482	400.00	1.6798	674.39	671.94	0.0000	4.5800	50.0000	0.0000	(0.0858)	(0.0093)	0.0000	1	(0.0951)	01/06/2025
603212.SH	12/16/2024	SDB3262115482	16,100.00	1.6798	27,144.26	27,045.39	0.0000	4.5800	50.0000	0.0000	(3.4534)	(0.3756)	0.0000	1	(3.8290)	01/06/2025
603212.SH	12/16/2024	SDB3262115482	300.00	1.6798	505.79	503.95	0.0000	4.5800	50.0000	0.0000	(0.0643)	(0.0070)	0.0000	1	(0.0713)	01/06/2025
603212.SH	12/16/2024	SDB3262115482	700.00	1.6798	1,180.19	1,175.89	0.0000	4.5800	50.0000	0.0000	(0.1501)	(0.0163)	0.0000	1	(0.1665)	01/06/2025
603212.SH	12/16/2024	SDB3262115482	500.00	1.6798	842.99	839.92	0.0000	4.5800	50.0000	0.0000	(0.1072)	(0.0117)	0.0000	1	(0.1189)	01/06/2025
603212.SH	12/16/2024	SDB3262115482	7,400.00	1.6798	12,476.24	12,430.80	0.0000	4.5800	50.0000	0.0000	(1.5873)	(0.1727)	0.0000	1	(1.7599)	01/06/2025
603212.SH	12/16/2024	SDB3262115482	1,400.00	1.6798	2,360.37	2,351.77	0.0000	4.5800	50.0000	0.0000	(0.3003)	(0.0327)	0.0000	1	(0.3330)	01/06/2025
603212.SH	12/16/2024	SDB3262115482	4,300.00	1.6798	7,249.71	7,223.30	0.0000	4.5800	50.0000	0.0000	(0.9223)	(0.1003)	0.0000	1	(1.0226)	01/06/2025
603212.SH	12/16/2024	SDB3262115482	1,000.00	1.6798	1,685.98	1,679.84	0.0000	4.5800	50.0000	0.0000	(0.2145)	(0.0233)	0.0000	1	(0.2378)	01/06/2025
603212.SH	12/13/2024	SDB3262115482	500.00	1.6676	842.99	833.82	0.0000	4.5800	50.0000	0.0000	(0.3217)	(0.0347)	0.0000	3	(0.3565)	01/06/2025
603212.SH	12/13/2024	SDB3262115482	900.00	1.6676	1,517.38	1,500.88	0.0000	4.5800	50.0000	0.0000	(0.5791)	(0.0625)	0.0000	3	(0.6417)	01/06/2025
603212.SH	12/13/2024	SDB3262115482	18,600.00	1.6676	31,359.21	31,018.20	0.0000	4.5800	50.0000	0.0000	(11.9688)	(1.2924)	0.0000	3	(13.2612)	01/06/2025
603212.SH	12/13/2024	SDB3262115482	11,400.00	1.6676	19,220.16	19,011.15	0.0000	4.5800	50.0000	0.0000	(7.3357)	(0.7921)	0.0000	3	(8.1278)	01/06/2025
603212.SH	12/13/2024	SDB3262115482	1,600.00	1.6676	2,697.57	2,668.23	0.0000	4.5800	50.0000	0.0000	(1.0296)	(0.1112)	0.0000	3	(1.1407)	01/06/2025
603212.SH	12/13/2024	SDB3262115482	400.00	1.6676	674.39	667.06	0.0000	4.5800	50.0000	0.0000	(0.2574)	(0.0278)	0.0000	3	(0.2852)	01/06/2025
603212.SH	12/13/2024	SDB3262115482	16,100.00	1.6676	27,144.26	26,849.08	0.0000	4.5800	50.0000	0.0000	(10.3601)	(1.1187)	0.0000	3	(11.4788)	01/06/2025
603212.SH	12/13/2024	SDB3262115482	300.00	1.6676	505.79	500.29	0.0000	4.5800	50.0000	0.0000	(0.1930)	(0.0208)	0.0000	3	(0.2139)	01/06/2025
603212.SH	12/13/2024	SDB3262115482	700.00	1.6676	1,180.19	1,167.35	0.0000	4.5800	50.0000	0.0000	(0.4504)	(0.0486)	0.0000	3	(0.4991)	01/06/2025
603212.SH	12/13/2024	SDB3262115482	500.00	1.6676	842.99	833.82	0.0000	4.5800	50.0000	0.0000	(0.3217)	(0.0347)	0.0000	3	(0.3565)	01/06/2025
603212.SH	12/13/2024	SDB3262115482	7,400.00	1.6676	12,476.24	12,340.57	0.0000	4.5800	50.0000	0.0000	(4.7618)	(0.5142)	0.0000	3	(5.2760)	01/06/2025
603212.SH	12/13/2024	SDB3262115482	1,400.00	1.6676	2,360.37	2,334.70	0.0000	4.5800	50.0000	0.0000	(0.9099)	(0.0973)	0.0000	3	(0.9982)	01/06/2025
603212.SH	12/13/2024	SDB3262115482	4,300.00	1.6676	7,249.71	7,170.87	0.0000	4.5800	50.0000	0.0000	(2.7670)	(0.2988)	0.0000	3	(3.0658)	01/06/2025
603212.SH	12/13/2024	SDB3262115482	1,000.00	1.6676	1,685.98	1,667.64	0.0000	4.5800	50.0000	0.0000	(0.6435)	(0.0695)	0.0000	3	(0.7130)	01/06/2025
603212.SH	12/12/2024	SDB3262115482	500.00	1.6553	842.99	827.65	0.0000	4.5800	50.0000	0.0000	(0.1072)	(0.0115)	0.0000	1	(0.1187)	01/06/2025
603212.SH	12/12/2024	SDB3262115482	900.00	1.6553	1,517.38	1,489.78	0.0000	4.5800	50.0000	0.0000	(0.1930)	(0.0207)	0.0000	1	(0.2137)	01/06/2025
603212.SH	12/12/2024	SDB3262115482	18,600.00	1.6553	31,359.21	30,788.71	0.0000	4.5800	50.0000	0.0000	(3.9896)	(0.4276)	0.0000	1	(4.4172)	01/06/2025
603212.SH	12/12/2024	SDB3262115482	11,400.00	1.6553	19,220.16	18,870.50	0.0000	4.5800	50.0000	0.0000	(2.4452)	(0.2621)	0.0000	1	(2.7073)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6



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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CYBRID TECHNOLOGIES INC. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603212.SH	12/12/2024	SDB3262115482	1,600.00	1.6553	2,697.57	2,648.49	0.0000	4.5800	50.0000	0.0000	(0.3432)	(0.0368)	0.0000	1	(0.3800)	01/06/2025
603212.SH	12/12/2024	SDB3262115482	400.00	1.6553	674.39	662.12	0.0000	4.5800	50.0000	0.0000	(0.0858)	(0.0092)	0.0000	1	(0.0950)	01/06/2025
603212.SH	12/12/2024	SDB3262115482	16,100.00	1.6553	27,144.26	26,650.44	0.0000	4.5800	50.0000	0.0000	(3.4534)	(0.3701)	0.0000	1	(3.8235)	01/06/2025
603212.SH	12/12/2024	SDB3262115482	300.00	1.6553	505.79	496.59	0.0000	4.5800	50.0000	0.0000	(0.0643)	(0.0069)	0.0000	1	(0.0712)	01/06/2025
603212.SH	12/12/2024	SDB3262115482	700.00	1.6553	1,180.19	1,158.71	0.0000	4.5800	50.0000	0.0000	(0.1501)	(0.0161)	0.0000	1	(0.1662)	01/06/2025
603212.SH	12/12/2024	SDB3262115482	500.00	1.6553	842.99	827.65	0.0000	4.5800	50.0000	0.0000	(0.1072)	(0.0115)	0.0000	1	(0.1187)	01/06/2025
603212.SH	12/12/2024	SDB3262115482	7,400.00	1.6553	12,476.24	12,249.27	0.0000	4.5800	50.0000	0.0000	(1.5873)	(0.1701)	0.0000	1	(1.7574)	01/06/2025
603212.SH	12/12/2024	SDB3262115482	1,400.00	1.6553	2,360.37	2,317.43	0.0000	4.5800	50.0000	0.0000	(0.3003)	(0.0322)	0.0000	1	(0.3325)	01/06/2025
603212.SH	12/12/2024	SDB3262115482	4,300.00	1.6553	7,249.71	7,117.82	0.0000	4.5800	50.0000	0.0000	(0.9223)	(0.0989)	0.0000	1	(1.0212)	01/06/2025
603212.SH	12/12/2024	SDB3262115482	1,000.00	1.6553	1,685.98	1,655.31	0.0000	4.5800	50.0000	0.0000	(0.2145)	(0.0230)	0.0000	1	(0.2375)	01/06/2025
603212.SH	12/11/2024	SDB3262115482	500.00	1.6618	842.99	830.89	0.0000	4.5800	50.0000	0.0000	(0.1072)	(0.0115)	0.0000	1	(0.1188)	01/06/2025
603212.SH	12/11/2024	SDB3262115482	900.00	1.6618	1,517.38	1,495.60	0.0000	4.5800	50.0000	0.0000	(0.1930)	(0.0208)	0.0000	1	(0.2138)	01/06/2025
603212.SH	12/11/2024	SDB3262115482	18,600.00	1.6618	31,359.21	30,909.09	0.0000	4.5800	50.0000	0.0000	(3.9896)	(0.4293)	0.0000	1	(4.4189)	01/06/2025
603212.SH	12/11/2024	SDB3262115482	11,400.00	1.6618	19,220.16	18,944.28	0.0000	4.5800	50.0000	0.0000	(2.4452)	(0.2631)	0.0000	1	(2.7083)	01/06/2025
603212.SH	12/11/2024	SDB3262115482	1,600.00	1.6618	2,697.57	2,658.85	0.0000	4.5800	50.0000	0.0000	(0.3432)	(0.0369)	0.0000	1	(0.3801)	01/06/2025
603212.SH	12/11/2024	SDB3262115482	400.00	1.6618	674.39	664.71	0.0000	4.5800	50.0000	0.0000	(0.0858)	(0.0092)	0.0000	1	(0.0950)	01/06/2025
603212.SH	12/11/2024	SDB3262115482	16,100.00	1.6618	27,144.26	26,754.64	0.0000	4.5800	50.0000	0.0000	(3.4534)	(0.3716)	0.0000	1	(3.8249)	01/06/2025
603212.SH	12/11/2024	SDB3262115482	300.00	1.6618	505.79	498.53	0.0000	4.5800	50.0000	0.0000	(0.0643)	(0.0069)	0.0000	1	(0.0713)	01/06/2025
603212.SH	12/11/2024	SDB3262115482	700.00	1.6618	1,180.19	1,163.25	0.0000	4.5800	50.0000	0.0000	(0.1501)	(0.0162)	0.0000	1	(0.1663)	01/06/2025
603212.SH	12/11/2024	SDB3262115482	500.00	1.6618	842.99	830.89	0.0000	4.5800	50.0000	0.0000	(0.1072)	(0.0115)	0.0000	1	(0.1188)	01/06/2025
603212.SH	12/11/2024	SDB3262115482	7,400.00	1.6618	12,476.24	12,297.16	0.0000	4.5800	50.0000	0.0000	(1.5873)	(0.1708)	0.0000	1	(1.7580)	01/06/2025
603212.SH	12/11/2024	SDB3262115482	1,400.00	1.6618	2,360.37	2,326.49	0.0000	4.5800	50.0000	0.0000	(0.3003)	(0.0323)	0.0000	1	(0.3326)	01/06/2025
603212.SH	12/11/2024	SDB3262115482	4,300.00	1.6618	7,249.71	7,145.65	0.0000	4.5800	50.0000	0.0000	(0.9223)	(0.0992)	0.0000	1	(1.0216)	01/06/2025
603212.SH	12/11/2024	SDB3262115482	1,000.00	1.6618	1,685.98	1,661.78	0.0000	4.5800	50.0000	0.0000	(0.2145)	(0.0231)	0.0000	1	(0.2376)	01/06/2025
603212.SH	12/10/2024	SDB3262115482	500.00	1.6521	842.99	826.05	0.0000	4.5800	50.0000	0.0000	(0.1072)	(0.0115)	0.0000	1	(0.1187)	01/06/2025
603212.SH	12/10/2024	SDB3262115482	900.00	1.6521	1,517.38	1,486.89	0.0000	4.5800	50.0000	0.0000	(0.1930)	(0.0207)	0.0000	1	(0.2137)	01/06/2025
603212.SH	12/10/2024	SDB3262115482	18,600.00	1.6521	31,359.21	30,729.00	0.0000	4.5800	50.0000	0.0000	(3.9896)	(0.4268)	0.0000	1	(4.4164)	01/06/2025
603212.SH	12/10/2024	SDB3262115482	11,400.00	1.6521	19,220.16	18,833.91	0.0000	4.5800	50.0000	0.0000	(2.4452)	(0.2616)	0.0000	1	(2.7068)	01/06/2025
603212.SH	12/10/2024	SDB3262115482	1,600.00	1.6521	2,697.57	2,643.36	0.0000	4.5800	50.0000	0.0000	(0.3432)	(0.0367)	0.0000	1	(0.3799)	01/06/2025
603212.SH	12/10/2024	SDB3262115482	400.00	1.6521	674.39	660.84	0.0000	4.5800	50.0000	0.0000	(0.0858)	(0.0092)	0.0000	1	(0.0950)	01/06/2025
603212.SH	12/10/2024	SDB3262115482	16,100.00	1.6521	27,144.26	26,598.76	0.0000	4.5800	50.0000	0.0000	(3.4534)	(0.3694)	0.0000	1	(3.8228)	01/06/2025
603212.SH	12/10/2024	SDB3262115482	300.00	1.6521	505.79	495.63	0.0000	4.5800	50.0000	0.0000	(0.0643)	(0.0069)	0.0000	1	(0.0712)	01/06/2025
603212.SH	12/10/2024	SDB3262115482	700.00	1.6521	1,180.19	1,156.47	0.0000	4.5800	50.0000	0.0000	(0.1501)	(0.0161)	0.0000	1	(0.1662)	01/06/2025
603212.SH	12/10/2024	SDB3262115482	500.00	1.6521	842.99	826.05	0.0000	4.5800	50.0000	0.0000	(0.1072)	(0.0115)	0.0000	1	(0.1187)	01/06/2025
603212.SH	12/10/2024	SDB3262115482	7,400.00	1.6521	12,476.24	12,225.52	0.0000	4.5800	50.0000	0.0000	(1.5873)	(0.1698)	0.0000	1	(1.7571)	01/06/2025
603212.SH	12/10/2024	SDB3262115482	1,400.00	1.6521	2,360.37	2,312.94	0.0000	4.5800	50.0000	0.0000	(0.3003)	(0.0321)	0.0000	1	(0.3324)	01/06/2025
603212.SH	12/10/2024	SDB3262115482	4,300.00	1.6521	7,249.71	7,104.02	0.0000	4.5800	50.0000	0.0000	(0.9223)	(0.0987)	0.0000	1	(1.0210)	01/06/2025
603212.SH	12/10/2024	SDB3262115482	1,000.00	1.6521	1,685.98	1,652.10	0.0000	4.5800	50.0000	0.0000	(0.2145)	(0.0229)	0.0000	1	(0.2374)	01/06/2025
603212.SH	12/09/2024	SDB3262115482	500.00	1.6307	842.99	815.37	0.0000	4.5800	50.0000	0.0000	(0.1072)	(0.0113)	0.0000	1	(0.1186)	01/06/2025
603212.SH	12/09/2024	SDB3262115482	900.00	1.6307	1,517.38	1,467.67	0.0000	4.5800	50.0000	0.0000	(0.1930)	(0.0204)	0.0000	1	(0.2134)	01/06/2025
603212.SH	12/09/2024	SDB3262115482	18,600.00	1.6307	31,359.21	30,331.91	0.0000	4.5800	50.0000	0.0000	(3.9896)	(0.4213)	0.0000	1	(4.4109)	01/06/2025
603212.SH	12/09/2024	SDB3262115482	11,400.00	1.6307	19,220.16	18,590.53	0.0000	4.5800	50.0000	0.0000	(2.4452)	(0.2582)	0.0000	1	(2.7034)	01/06/2025
603212.SH	12/09/2024	SDB3262115482	1,600.00	1.6307	2,697.57	2,609.20	0.0000	4.5800	50.0000	0.0000	(0.3432)	(0.0362)	0.0000	1	(0.3794)	01/06/2025
603212.SH	12/09/2024	SDB3262115482	400.00	1.6307	674.39	652.30	0.0000	4.5800	50.0000	0.0000	(0.0858)	(0.0091)	0.0000	1	(0.0949)	01/06/2025
603212.SH	12/09/2024	SDB3262115482	16,100.00	1.6307	27,144.26	26,255.04	0.0000	4.5800	50.0000	0.0000	(3.4534)	(0.3647)	0.0000	1	(3.8180)	01/06/2025
603212.SH	12/09/2024	SDB3262115482	300.00	1.6307	505.79	489.22	0.0000	4.5800	50.0000	0.0000	(0.0643)	(0.0068)	0.0000	1	(0.0711)	01/06/2025
603212.SH	12/09/2024	SDB3262115482	700.00	1.6307	1,180.19	1,141.52	0.0000	4.5800	50.0000	0.0000	(0.1501)	(0.0159)	0.0000	1	(0.1660)	01/06/2025
603212.SH	12/09/2024	SDB3262115482	500.00	1.6307	842.99	815.37	0.0000	4.5800	50.0000	0.0000	(0.1072)	(0.0113)	0.0000	1	(0.1186)	01/06/2025
603212.SH	12/09/2024	SDB3262115482	7,400.00	1.6307	12,476.24	12,067.54	0.0000	4.5800	50.0000	0.0000	(1.5873)	(0.1676)	0.0000	1	(1.7549)	01/06/2025
603212.SH	12/09/2024	SDB3262115482	1,400.00	1.6307	2,360.37	2,283.05	0.0000	4.5800	50.0000	0.0000	(0.3003)	(0.0317)	0.0000	1	(0.3320)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CYBRID TECHNOLOGIES INC. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603212.SH	12/09/2024	SDB3262115482	4,300.00	1.6307	7,249.71	7,012.22	0.0000	4.5800	50.0000	0.0000	(0.9223)	(0.0974)	0.0000	1	(1.0197)	01/06/2025
603212.SH	12/09/2024	SDB3262115482	1,000.00	1.6307	1,685.98	1,630.75	0.0000	4.5800	50.0000	0.0000	(0.2145)	(0.0226)	0.0000	1	(0.2371)	01/06/2025
603212.SH	12/06/2024	SDB3262115482	500.00	1.6672	842.99	833.62	0.0000	4.5800	50.0000	0.0000	(0.3217)	(0.0347)	0.0000	3	(0.3565)	01/06/2025
603212.SH	12/06/2024	SDB3262115482	900.00	1.6672	1,517.38	1,500.51	0.0000	4.5800	50.0000	0.0000	(0.5791)	(0.0625)	0.0000	3	(0.6417)	01/06/2025
603212.SH	12/06/2024	SDB3262115482	18,600.00	1.6672	31,359.21	31,010.61	0.0000	4.5800	50.0000	0.0000	(11.9688)	(1.2921)	0.0000	3	(13.2609)	01/06/2025
603212.SH	12/06/2024	SDB3262115482	11,400.00	1.6672	19,220.16	19,006.50	0.0000	4.5800	50.0000	0.0000	(7.3357)	(0.7919)	0.0000	3	(8.1276)	01/06/2025
603212.SH	12/06/2024	SDB3262115482	1,600.00	1.6672	2,697.57	2,667.58	0.0000	4.5800	50.0000	0.0000	(1.0296)	(0.1111)	0.0000	3	(1.1407)	01/06/2025
603212.SH	12/06/2024	SDB3262115482	400.00	1.6672	674.39	666.89	0.0000	4.5800	50.0000	0.0000	(0.2574)	(0.0278)	0.0000	3	(0.2852)	01/06/2025
603212.SH	12/06/2024	SDB3262115482	16,100.00	1.6672	27,144.26	26,842.52	0.0000	4.5800	50.0000	0.0000	(10.3601)	(1.1184)	0.0000	3	(11.4785)	01/06/2025
603212.SH	12/06/2024	SDB3262115482	300.00	1.6672	505.79	500.17	0.0000	4.5800	50.0000	0.0000	(0.1930)	(0.0208)	0.0000	3	(0.2139)	01/06/2025
603212.SH	12/06/2024	SDB3262115482	700.00	1.6672	1,180.19	1,167.07	0.0000	4.5800	50.0000	0.0000	(0.4504)	(0.0486)	0.0000	3	(0.4991)	01/06/2025
603212.SH	12/06/2024	SDB3262115482	500.00	1.6672	842.99	833.62	0.0000	4.5800	50.0000	0.0000	(0.3217)	(0.0347)	0.0000	3	(0.3565)	01/06/2025
603212.SH	12/06/2024	SDB3262115482	7,400.00	1.6672	12,476.24	12,337.55	0.0000	4.5800	50.0000	0.0000	(4.7618)	(0.5141)	0.0000	3	(5.2758)	01/06/2025
603212.SH	12/06/2024	SDB3262115482	1,400.00	1.6672	2,360.37	2,334.13	0.0000	4.5800	50.0000	0.0000	(0.9009)	(0.0973)	0.0000	3	(0.9981)	01/06/2025
603212.SH	12/06/2024	SDB3262115482	4,300.00	1.6672	7,249.71	7,169.12	0.0000	4.5800	50.0000	0.0000	(2.7670)	(0.2987)	0.0000	3	(3.0657)	01/06/2025
603212.SH	12/06/2024	SDB3262115482	1,000.00	1.6672	1,685.98	1,667.24	0.0000	4.5800	50.0000	0.0000	(0.6435)	(0.0695)	0.0000	3	(0.7130)	01/06/2025
603212.SH	12/05/2024	SDB3262115482	500.00	1.6798	842.99	839.90	0.0000	4.5800	50.0000	0.0000	(0.1072)	(0.0117)	0.0000	1	(0.1189)	01/06/2025
603212.SH	12/05/2024	SDB3262115482	900.00	1.6798	1,517.38	1,511.83	0.0000	4.5800	50.0000	0.0000	(0.1930)	(0.0210)	0.0000	1	(0.2140)	01/06/2025
603212.SH	12/05/2024	SDB3262115482	18,600.00	1.6798	31,359.21	31,244.41	0.0000	4.5800	50.0000	0.0000	(3.9896)	(0.4340)	0.0000	1	(4.4235)	01/06/2025
603212.SH	12/05/2024	SDB3262115482	11,400.00	1.6798	19,220.16	19,149.80	0.0000	4.5800	50.0000	0.0000	(2.4452)	(0.2660)	0.0000	1	(2.7112)	01/06/2025
603212.SH	12/05/2024	SDB3262115482	1,600.00	1.6798	2,697.57	2,687.69	0.0000	4.5800	50.0000	0.0000	(0.3432)	(0.0373)	0.0000	1	(0.3805)	01/06/2025
603212.SH	12/05/2024	SDB3262115482	400.00	1.6798	674.39	671.92	0.0000	4.5800	50.0000	0.0000	(0.0858)	(0.0093)	0.0000	1	(0.0951)	01/06/2025
603212.SH	12/05/2024	SDB3262115482	16,100.00	1.6798	27,144.26	27,044.89	0.0000	4.5800	50.0000	0.0000	(3.4534)	(0.3756)	0.0000	1	(3.8290)	01/06/2025
603212.SH	12/05/2024	SDB3262115482	300.00	1.6798	505.79	503.94	0.0000	4.5800	50.0000	0.0000	(0.0643)	(0.0070)	0.0000	1	(0.0713)	01/06/2025
603212.SH	12/05/2024	SDB3262115482	700.00	1.6798	1,180.19	1,175.86	0.0000	4.5800	50.0000	0.0000	(0.1501)	(0.0163)	0.0000	1	(0.1665)	01/06/2025
603212.SH	12/05/2024	SDB3262115482	500.00	1.6798	842.99	839.90	0.0000	4.5800	50.0000	0.0000	(0.1072)	(0.0117)	0.0000	1	(0.1189)	01/06/2025
603212.SH	12/05/2024	SDB3262115482	7,400.00	1.6798	12,476.24	12,430.57	0.0000	4.5800	50.0000	0.0000	(1.5873)	(0.1726)	0.0000	1	(1.7599)	01/06/2025
603212.SH	12/05/2024	SDB3262115482	1,400.00	1.6798	2,360.37	2,351.73	0.0000	4.5800	50.0000	0.0000	(0.3003)	(0.0327)	0.0000	1	(0.3330)	01/06/2025
603212.SH	12/05/2024	SDB3262115482	4,300.00	1.6798	7,249.71	7,223.17	0.0000	4.5800	50.0000	0.0000	(0.9223)	(0.1003)	0.0000	1	(1.0226)	01/06/2025
603212.SH	12/05/2024	SDB3262115482	1,000.00	1.6798	1,685.98	1,679.81	0.0000	4.5800	50.0000	0.0000	(0.2145)	(0.0233)	0.0000	1	(0.2378)	01/06/2025
603212.SH	12/04/2024	SDB3262115482	500.00	1.6860	842.99	842.99	0.0000	4.5800	50.0000	0.0000	(0.1072)	(0.0117)	0.0000	1	(0.1190)	01/06/2025
603212.SH	12/04/2024	SDB3262115482	900.00	1.6860	1,517.38	1,517.38	0.0000	4.5800	50.0000	0.0000	(0.1930)	(0.0211)	0.0000	1	(0.2141)	01/06/2025
603212.SH	12/04/2024	SDB3262115482	18,600.00	1.6860	31,359.21	31,359.21	0.0000	4.5800	50.0000	0.0000	(3.9896)	(0.4355)	0.0000	1	(4.4251)	01/06/2025
603212.SH	12/04/2024	SDB3262115482	11,400.00	1.6860	19,220.16	19,220.16	0.0000	4.5800	50.0000	0.0000	(2.4452)	(0.2669)	0.0000	1	(2.7122)	01/06/2025
603212.SH	12/04/2024	SDB3262115482	1,600.00	1.6860	2,697.57	2,697.57	0.0000	4.5800	50.0000	0.0000	(0.3432)	(0.0375)	0.0000	1	(0.3807)	01/06/2025
603212.SH	12/04/2024	SDB3262115482	400.00	1.6860	674.39	674.39	0.0000	4.5800	50.0000	0.0000	(0.0858)	(0.0094)	0.0000	1	(0.0952)	01/06/2025
603212.SH	12/04/2024	SDB3262115482	16,100.00	1.6860	27,144.26	27,144.26	0.0000	4.5800	50.0000	0.0000	(3.4534)	(0.3770)	0.0000	1	(3.8304)	01/06/2025
603212.SH	12/04/2024	SDB3262115482	300.00	1.6860	505.79	505.79	0.0000	4.5800	50.0000	0.0000	(0.0643)	(0.0070)	0.0000	1	(0.0714)	01/06/2025
603212.SH	12/04/2024	SDB3262115482	700.00	1.6860	1,180.19	1,180.19	0.0000	4.5800	50.0000	0.0000	(0.1501)	(0.0164)	0.0000	1	(0.1665)	01/06/2025
603212.SH	12/04/2024	SDB3262115482	500.00	1.6860	842.99	842.99	0.0000	4.5800	50.0000	0.0000	(0.1072)	(0.0117)	0.0000	1	(0.1190)	01/06/2025
603212.SH	12/04/2024	SDB3262115482	7,400.00	1.6860	12,476.24	12,476.24	0.0000	4.5800	50.0000	0.0000	(1.5873)	(0.1733)	0.0000	1	(1.7605)	01/06/2025
603212.SH	12/04/2024	SDB3262115482	1,400.00	1.6860	2,360.37	2,360.37	0.0000	4.5800	50.0000	0.0000	(0.3003)	(0.0328)	0.0000	1	(0.3331)	01/06/2025
603212.SH	12/04/2024	SDB3262115482	4,300.00	1.6860	7,249.71	7,249.71	0.0000	4.5800	50.0000	0.0000	(0.9223)	(0.1007)	0.0000	1	(1.0230)	01/06/2025
603212.SH	12/04/2024	SDB3262115482	1,000.00	1.6860	1,685.98	1,685.98	0.0000	4.5800	50.0000	0.0000	(0.2145)	(0.0234)	0.0000	1	(0.2379)	01/06/2025
TOTAL CYBRID TECHNOLOGIES INC. CMN CLASS A SERIES NORTHBOUND												(447.8400)	(47.0855)	0.0000	(494.9255)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
DONGGUAN YIHEDA AUTOMATION CO., LTD. CMN CLASS A SERIES NORTHBOUND																
301029.ZK	01/03/2025	SDB3262322888	200.00	3.5091	701.89	701.83	0.0000	4.3300	50.0000	0.0000	(0.2533)	(0.0292)	0.0000	3	(0.2825)	01/06/2025
301029.ZK	01/03/2025	SDB3262322888	300.00	3.5091	1,069.36	1,052.74	0.0000	4.3300	50.0000	0.0000	(0.3859)	(0.0439)	0.0000	3	(0.4297)	01/06/2025
301029.ZK	01/03/2025	SDB3262322888	400.00	3.5091	1,436.65	1,403.65	0.0000	4.3300	50.0000	0.0000	(0.5184)	(0.0585)	0.0000	3	(0.5769)	01/06/2025
301029.ZK	01/03/2025	SDB3262322888	100.00	3.5091	361.59	350.91	0.0000	4.3300	50.0000	0.0000	(0.1305)	(0.0146)	0.0000	3	(0.1451)	01/06/2025
301029.ZK	01/03/2025	SDB3262322888	1,700.00	3.5091	5,849.80	5,965.52	0.0000	4.3300	50.0000	0.0000	(2.1108)	(0.2486)	0.0000	3	(2.3594)	01/06/2025
301029.ZK	01/03/2025	SDB3262322888	3,500.00	3.5091	12,043.70	12,281.96	0.0000	4.3300	50.0000	0.0000	(4.3458)	(0.5117)	0.0000	3	(4.8575)	01/06/2025
301029.ZK	01/03/2025	SDB3262322888	200.00	3.5091	688.21	701.83	0.0000	4.3300	50.0000	0.0000	(0.2483)	(0.0292)	0.0000	3	(0.2776)	01/06/2025
301029.ZK	01/03/2025	SDB3262322888	200.00	3.5091	688.21	701.83	0.0000	4.3300	50.0000	0.0000	(0.2483)	(0.0292)	0.0000	3	(0.2776)	01/06/2025
301029.ZK	01/03/2025	SDB3262322888	3,400.00	3.5091	11,699.59	11,931.05	0.0000	4.3300	50.0000	0.0000	(4.2216)	(0.4971)	0.0000	3	(4.7187)	01/06/2025
301029.ZK	01/03/2025	SDB3262322888	100.00	3.5091	344.11	350.91	0.0000	4.3300	50.0000	0.0000	(0.1242)	(0.0146)	0.0000	3	(0.1388)	01/06/2025
301029.ZK	01/03/2025	SDB3262322888	300.00	3.5091	1,032.32	1,052.74	0.0000	4.3300	50.0000	0.0000	(0.3725)	(0.0439)	0.0000	3	(0.4164)	01/06/2025
301029.ZK	01/03/2025	SDB3262322888	800.00	3.5091	2,752.84	2,807.31	0.0000	4.3300	50.0000	0.0000	(0.9933)	(0.1170)	0.0000	3	(1.1103)	01/06/2025
301029.ZK	01/03/2025	SDB3262322888	100.00	3.5091	344.11	350.91	0.0000	4.3300	50.0000	0.0000	(0.1242)	(0.0146)	0.0000	3	(0.1388)	01/06/2025
301029.ZK	01/03/2025	SDB3262322888	300.00	3.5091	1,032.32	1,052.74	0.0000	4.3300	50.0000	0.0000	(0.3725)	(0.0439)	0.0000	3	(0.4164)	01/06/2025
301029.ZK	01/03/2025	SDB3262322888	100.00	3.5091	344.11	350.91	0.0000	4.3300	50.0000	0.0000	(0.1242)	(0.0146)	0.0000	3	(0.1388)	01/06/2025
301029.ZK	01/03/2025	SDB3262322888	100.00	3.5091	344.11	350.91	0.0000	4.3300	50.0000	0.0000	(0.1242)	(0.0146)	0.0000	3	(0.1388)	01/06/2025
301029.ZK	01/03/2025	SDB3262322888	300.00	3.5091	1,032.32	1,052.74	0.0000	4.3300	50.0000	0.0000	(0.3725)	(0.0439)	0.0000	3	(0.4164)	01/06/2025
301029.ZK	01/03/2025	SDB3262322888	200.00	3.5091	688.21	701.83	0.0000	4.3300	50.0000	0.0000	(0.2483)	(0.0292)	0.0000	3	(0.2776)	01/06/2025
301029.ZK	01/03/2025	SDB3262322888	300.00	3.5091	1,032.32	1,052.74	0.0000	4.3300	50.0000	0.0000	(0.3725)	(0.0439)	0.0000	3	(0.4164)	01/06/2025
301029.ZK	01/02/2025	SDB3262322888	300.00	3.5449	1,069.36	1,063.47	0.0000	4.3300	50.0000	0.0000	(0.1286)	(0.0148)	0.0000	1	(0.1434)	01/06/2025
301029.ZK	01/02/2025	SDB3262322888	400.00	3.5449	1,436.65	1,417.96	0.0000	4.3300	50.0000	0.0000	(0.1728)	(0.0197)	0.0000	1	(0.1925)	01/06/2025
301029.ZK	01/02/2025	SDB3262322888	100.00	3.5449	361.59	354.49	0.0000	4.3300	50.0000	0.0000	(0.0435)	(0.0049)	0.0000	1	(0.0484)	01/06/2025
301029.ZK	01/02/2025	SDB3262322888	1,700.00	3.5449	5,849.80	6,026.33	0.0000	4.3300	50.0000	0.0000	(0.7036)	(0.0837)	0.0000	1	(0.7873)	01/06/2025
301029.ZK	01/02/2025	SDB3262322888	3,500.00	3.5449	12,043.70	12,407.15	0.0000	4.3300	50.0000	0.0000	(1.4486)	(0.1723)	0.0000	1	(1.6209)	01/06/2025
301029.ZK	01/02/2025	SDB3262322888	200.00	3.5449	688.21	708.98	0.0000	4.3300	50.0000	0.0000	(0.0828)	(0.0098)	0.0000	1	(0.0926)	01/06/2025
301029.ZK	01/02/2025	SDB3262322888	200.00	3.5449	688.21	708.98	0.0000	4.3300	50.0000	0.0000	(0.0828)	(0.0098)	0.0000	1	(0.0926)	01/06/2025
301029.ZK	01/02/2025	SDB3262322888	3,400.00	3.5449	11,699.59	12,052.66	0.0000	4.3300	50.0000	0.0000	(1.4072)	(0.1674)	0.0000	1	(1.5746)	01/06/2025
301029.ZK	01/02/2025	SDB3262322888	100.00	3.5449	344.11	354.49	0.0000	4.3300	50.0000	0.0000	(0.0414)	(0.0049)	0.0000	1	(0.0463)	01/06/2025
301029.ZK	01/02/2025	SDB3262322888	300.00	3.5449	1,032.32	1,063.47	0.0000	4.3300	50.0000	0.0000	(0.1242)	(0.0148)	0.0000	1	(0.1389)	01/06/2025
301029.ZK	01/02/2025	SDB3262322888	800.00	3.5449	2,752.84	2,835.92	0.0000	4.3300	50.0000	0.0000	(0.3311)	(0.0394)	0.0000	1	(0.3705)	01/06/2025
301029.ZK	01/02/2025	SDB3262322888	100.00	3.5449	344.11	354.49	0.0000	4.3300	50.0000	0.0000	(0.0414)	(0.0049)	0.0000	1	(0.0463)	01/06/2025
301029.ZK	01/02/2025	SDB3262322888	300.00	3.5449	1,032.32	1,063.47	0.0000	4.3300	50.0000	0.0000	(0.1242)	(0.0148)	0.0000	1	(0.1389)	01/06/2025
301029.ZK	01/02/2025	SDB3262322888	100.00	3.5449	344.11	354.49	0.0000	4.3300	50.0000	0.0000	(0.0414)	(0.0049)	0.0000	1	(0.0463)	01/06/2025
301029.ZK	01/02/2025	SDB3262322888	100.00	3.5449	344.11	354.49	0.0000	4.3300	50.0000	0.0000	(0.0414)	(0.0049)	0.0000	1	(0.0463)	01/06/2025
301029.ZK	01/02/2025	SDB3262322888	300.00	3.5449	1,032.32	1,063.47	0.0000	4.3300	50.0000	0.0000	(0.1242)	(0.0148)	0.0000	1	(0.1389)	01/06/2025
301029.ZK	01/02/2025	SDB3262322888	200.00	3.5449	688.21	708.98	0.0000	4.3300	50.0000	0.0000	(0.0828)	(0.0098)	0.0000	1	(0.0926)	01/06/2025
301029.ZK	01/02/2025	SDB3262322888	300.00	3.5449	1,032.32	1,063.47	0.0000	4.3300	50.0000	0.0000	(0.1242)	(0.0148)	0.0000	1	(0.1389)	01/06/2025
301029.ZK	12/31/2024	SDB3262322888	300.00	3.6144	1,069.36	1,084.33	0.0000	4.3300	50.0000	0.0000	(0.2572)	(0.0301)	0.0000	2	(0.2874)	01/06/2025
301029.ZK	12/31/2024	SDB3262322888	400.00	3.6144	1,436.65	1,445.77	0.0000	4.3300	50.0000	0.0000	(0.3456)	(0.0402)	0.0000	2	(0.3858)	01/06/2025
301029.ZK	12/31/2024	SDB3262322888	100.00	3.6144	361.59	361.44	0.0000	4.3300	50.0000	0.0000	(0.0870)	(0.0100)	0.0000	2	(0.0970)	01/06/2025
301029.ZK	12/31/2024	SDB3262322888	1,700.00	3.6144	5,849.80	6,144.54	0.0000	4.3300	50.0000	0.0000	(1.4072)	(0.1707)	0.0000	2	(1.5779)	01/06/2025
301029.ZK	12/31/2024	SDB3262322888	3,500.00	3.6144	12,043.70	12,650.52	0.0000	4.3300	50.0000	0.0000	(2.8972)	(0.3514)	0.0000	2	(3.2486)	01/06/2025
301029.ZK	12/31/2024	SDB3262322888	200.00	3.6144	688.21	722.89	0.0000	4.3300	50.0000	0.0000	(0.1656)	(0.0201)	0.0000	2	(0.1856)	01/06/2025
301029.ZK	12/31/2024	SDB3262322888	200.00	3.6144	688.21	722.89	0.0000	4.3300	50.0000	0.0000	(0.1656)	(0.0201)	0.0000	2	(0.1856)	01/06/2025
301029.ZK	12/31/2024	SDB3262322888	3,400.00	3.6144	11,699.59	12,289.07	0.0000	4.3300	50.0000	0.0000	(2.8144)	(0.3414)	0.0000	2	(3.1558)	01/06/2025
301029.ZK	12/31/2024	SDB3262322888	100.00	3.6144	344.11	361.44	0.0000	4.3300	50.0000	0.0000	(0.0828)	(0.0100)	0.0000	2	(0.0928)	01/06/2025
301029.ZK	12/31/2024	SDB3262322888	300.00	3.6144	1,032.32	1,084.33	0.0000	4.3300	50.0000	0.0000	(0.2483)	(0.0301)	0.0000	2	(0.2784)	01/06/2025
301029.ZK	12/31/2024	SDB3262322888	800.00	3.6144	2,752.84	2,891.55	0.0000	4.3300	50.0000	0.0000	(0.6622)	(0.0803)	0.0000	2	(0.7425)	01/06/2025
301029.ZK	12/31/2024	SDB3262322888	100.00	3.6144	344.11	361.44	0.0000	4.3300	50.0000	0.0000	(0.0828)	(0.0100)	0.0000	2	(0.0928)	01/06/2025
301029.ZK	12/31/2024	SDB3262322888	300.00	3.6144	1,032.32	1,084.33	0.0000	4.3300	50.0000	0.0000	(0.2483)	(0.0301)	0.0000	2	(0.2784)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
DONGGUAN YIHEDA AUTOMATION CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
301029.ZK	12/31/2024	SDB3262322888	100.00	3.6144	344.11	361.44	0.0000	4.3300	50.0000	0.0000	(0.0828)	(0.0100)	0.0000	2	(0.0928)	01/06/2025
301029.ZK	12/31/2024	SDB3262322888	100.00	3.6144	344.11	361.44	0.0000	4.3300	50.0000	0.0000	(0.0828)	(0.0100)	0.0000	2	(0.0928)	01/06/2025
301029.ZK	12/31/2024	SDB3262322888	300.00	3.6144	1,032.32	1,084.33	0.0000	4.3300	50.0000	0.0000	(0.2483)	(0.0301)	0.0000	2	(0.2784)	01/06/2025
301029.ZK	12/31/2024	SDB3262322888	200.00	3.6144	688.21	722.89	0.0000	4.3300	50.0000	0.0000	(0.1656)	(0.0201)	0.0000	2	(0.1856)	01/06/2025
301029.ZK	12/31/2024	SDB3262322888	300.00	3.6144	1,032.32	1,084.33	0.0000	4.3300	50.0000	0.0000	(0.2483)	(0.0301)	0.0000	2	(0.2784)	01/06/2025
301029.ZK	12/30/2024	SDB3262322888	100.00	3.4988	361.59	349.88	0.0000	4.3300	50.0000	0.0000	(0.0435)	(0.0049)	0.0000	1	(0.0484)	01/06/2025
301029.ZK	12/30/2024	SDB3262322888	1,700.00	3.4988	5,849.80	5,947.97	0.0000	4.3300	50.0000	0.0000	(0.7036)	(0.0826)	0.0000	1	(0.7862)	01/06/2025
301029.ZK	12/30/2024	SDB3262322888	3,500.00	3.4988	12,043.70	12,245.82	0.0000	4.3300	50.0000	0.0000	(1.4486)	(0.1701)	0.0000	1	(1.6187)	01/06/2025
301029.ZK	12/30/2024	SDB3262322888	200.00	3.4988	688.21	699.76	0.0000	4.3300	50.0000	0.0000	(0.0828)	(0.0097)	0.0000	1	(0.0925)	01/06/2025
301029.ZK	12/30/2024	SDB3262322888	200.00	3.4988	688.21	699.76	0.0000	4.3300	50.0000	0.0000	(0.0828)	(0.0097)	0.0000	1	(0.0925)	01/06/2025
301029.ZK	12/30/2024	SDB3262322888	3,400.00	3.4988	11,699.59	11,895.94	0.0000	4.3300	50.0000	0.0000	(1.4072)	(0.1652)	0.0000	1	(1.5724)	01/06/2025
301029.ZK	12/30/2024	SDB3262322888	100.00	3.4988	344.11	349.88	0.0000	4.3300	50.0000	0.0000	(0.0414)	(0.0049)	0.0000	1	(0.0462)	01/06/2025
301029.ZK	12/30/2024	SDB3262322888	300.00	3.4988	1,032.32	1,049.64	0.0000	4.3300	50.0000	0.0000	(0.1242)	(0.0146)	0.0000	1	(0.1387)	01/06/2025
301029.ZK	12/30/2024	SDB3262322888	800.00	3.4988	2,752.84	2,799.04	0.0000	4.3300	50.0000	0.0000	(0.3311)	(0.0389)	0.0000	1	(0.3700)	01/06/2025
301029.ZK	12/30/2024	SDB3262322888	100.00	3.4988	344.11	349.88	0.0000	4.3300	50.0000	0.0000	(0.0414)	(0.0049)	0.0000	1	(0.0462)	01/06/2025
301029.ZK	12/30/2024	SDB3262322888	300.00	3.4988	1,032.32	1,049.64	0.0000	4.3300	50.0000	0.0000	(0.1242)	(0.0146)	0.0000	1	(0.1387)	01/06/2025
301029.ZK	12/30/2024	SDB3262322888	100.00	3.4988	344.11	349.88	0.0000	4.3300	50.0000	0.0000	(0.0414)	(0.0049)	0.0000	1	(0.0462)	01/06/2025
301029.ZK	12/30/2024	SDB3262322888	100.00	3.4988	344.11	349.88	0.0000	4.3300	50.0000	0.0000	(0.0414)	(0.0049)	0.0000	1	(0.0462)	01/06/2025
301029.ZK	12/30/2024	SDB3262322888	300.00	3.4988	1,032.32	1,049.64	0.0000	4.3300	50.0000	0.0000	(0.1242)	(0.0146)	0.0000	1	(0.1387)	01/06/2025
301029.ZK	12/30/2024	SDB3262322888	200.00	3.4988	688.21	699.76	0.0000	4.3300	50.0000	0.0000	(0.0828)	(0.0097)	0.0000	1	(0.0925)	01/06/2025
301029.ZK	12/30/2024	SDB3262322888	300.00	3.4988	1,032.32	1,049.64	0.0000	4.3300	50.0000	0.0000	(0.1242)	(0.0146)	0.0000	1	(0.1387)	01/06/2025
301029.ZK	12/27/2024	SDB3262322888	100.00	3.6138	361.59	361.38	0.0000	4.3300	50.0000	0.0000	(0.1305)	(0.0151)	0.0000	3	(0.1455)	01/06/2025
301029.ZK	12/27/2024	SDB3262322888	1,700.00	3.6138	5,849.80	6,143.54	0.0000	4.3300	50.0000	0.0000	(2.1108)	(0.2560)	0.0000	3	(2.3668)	01/06/2025
301029.ZK	12/27/2024	SDB3262322888	3,500.00	3.6138	12,043.70	12,648.47	0.0000	4.3300	50.0000	0.0000	(4.3458)	(0.5270)	0.0000	3	(4.8728)	01/06/2025
301029.ZK	12/27/2024	SDB3262322888	200.00	3.6138	688.21	722.77	0.0000	4.3300	50.0000	0.0000	(0.2483)	(0.0301)	0.0000	3	(0.2784)	01/06/2025
301029.ZK	12/27/2024	SDB3262322888	200.00	3.6138	688.21	722.77	0.0000	4.3300	50.0000	0.0000	(0.2483)	(0.0301)	0.0000	3	(0.2784)	01/06/2025
301029.ZK	12/27/2024	SDB3262322888	3,400.00	3.6138	11,699.59	12,287.08	0.0000	4.3300	50.0000	0.0000	(4.2216)	(0.5120)	0.0000	3	(4.7336)	01/06/2025
301029.ZK	12/27/2024	SDB3262322888	100.00	3.6138	344.11	361.38	0.0000	4.3300	50.0000	0.0000	(0.1242)	(0.0151)	0.0000	3	(0.1392)	01/06/2025
301029.ZK	12/27/2024	SDB3262322888	300.00	3.6138	1,032.32	1,084.15	0.0000	4.3300	50.0000	0.0000	(0.3725)	(0.0452)	0.0000	3	(0.4177)	01/06/2025
301029.ZK	12/27/2024	SDB3262322888	800.00	3.6138	2,752.84	2,891.08	0.0000	4.3300	50.0000	0.0000	(0.9933)	(0.1205)	0.0000	3	(1.1138)	01/06/2025
301029.ZK	12/27/2024	SDB3262322888	100.00	3.6138	344.11	361.38	0.0000	4.3300	50.0000	0.0000	(0.1242)	(0.0151)	0.0000	3	(0.1392)	01/06/2025
301029.ZK	12/27/2024	SDB3262322888	300.00	3.6138	1,032.32	1,084.15	0.0000	4.3300	50.0000	0.0000	(0.3725)	(0.0452)	0.0000	3	(0.4177)	01/06/2025
301029.ZK	12/27/2024	SDB3262322888	100.00	3.6138	344.11	361.38	0.0000	4.3300	50.0000	0.0000	(0.1242)	(0.0151)	0.0000	3	(0.1392)	01/06/2025
301029.ZK	12/27/2024	SDB3262322888	100.00	3.6138	344.11	361.38	0.0000	4.3300	50.0000	0.0000	(0.1242)	(0.0151)	0.0000	3	(0.1392)	01/06/2025
301029.ZK	12/27/2024	SDB3262322888	300.00	3.6138	1,032.32	1,084.15	0.0000	4.3300	50.0000	0.0000	(0.3725)	(0.0452)	0.0000	3	(0.4177)	01/06/2025
301029.ZK	12/27/2024	SDB3262322888	200.00	3.6138	688.21	722.77	0.0000	4.3300	50.0000	0.0000	(0.2483)	(0.0301)	0.0000	3	(0.2784)	01/06/2025
301029.ZK	12/27/2024	SDB3262322888	300.00	3.6138	1,032.32	1,084.15	0.0000	4.3300	50.0000	0.0000	(0.3725)	(0.0452)	0.0000	3	(0.4177)	01/06/2025
301029.ZK	12/26/2024	SDB3262322888	1,700.00	3.5849	5,849.80	6,094.34	0.0000	4.3300	50.0000	0.0000	(0.7036)	(0.0846)	0.0000	1	(0.7882)	01/06/2025
301029.ZK	12/26/2024	SDB3262322888	3,500.00	3.5849	12,043.70	12,547.17	0.0000	4.3300	50.0000	0.0000	(1.4486)	(0.1743)	0.0000	1	(1.6229)	01/06/2025
301029.ZK	12/26/2024	SDB3262322888	200.00	3.5849	688.21	716.98	0.0000	4.3300	50.0000	0.0000	(0.0828)	(0.0100)	0.0000	1	(0.0927)	01/06/2025
301029.ZK	12/26/2024	SDB3262322888	200.00	3.5849	688.21	716.98	0.0000	4.3300	50.0000	0.0000	(0.0828)	(0.0100)	0.0000	1	(0.0927)	01/06/2025
301029.ZK	12/26/2024	SDB3262322888	3,400.00	3.5849	11,699.59	12,188.68	0.0000	4.3300	50.0000	0.0000	(1.4072)	(0.1693)	0.0000	1	(1.5765)	01/06/2025
301029.ZK	12/26/2024	SDB3262322888	100.00	3.5849	344.11	358.49	0.0000	4.3300	50.0000	0.0000	(0.0414)	(0.0050)	0.0000	1	(0.0464)	01/06/2025
301029.ZK	12/26/2024	SDB3262322888	300.00	3.5849	1,032.32	1,075.47	0.0000	4.3300	50.0000	0.0000	(0.1242)	(0.0149)	0.0000	1	(0.1391)	01/06/2025
301029.ZK	12/26/2024	SDB3262322888	800.00	3.5849	2,752.84	2,867.92	0.0000	4.3300	50.0000	0.0000	(0.3311)	(0.0398)	0.0000	1	(0.3709)	01/06/2025
301029.ZK	12/26/2024	SDB3262322888	100.00	3.5849	344.11	358.49	0.0000	4.3300	50.0000	0.0000	(0.0414)	(0.0050)	0.0000	1	(0.0464)	01/06/2025
301029.ZK	12/26/2024	SDB3262322888	300.00	3.5849	1,032.32	1,075.47	0.0000	4.3300	50.0000	0.0000	(0.1242)	(0.0149)	0.0000	1	(0.1391)	01/06/2025
301029.ZK	12/26/2024	SDB3262322888	100.00	3.5849	344.11	358.49	0.0000	4.3300	50.0000	0.0000	(0.0414)	(0.0050)	0.0000	1	(0.0464)	01/06/2025
301029.ZK	12/26/2024	SDB3262322888	100.00	3.5849	344.11	358.49	0.0000	4.3300	50.0000	0.0000	(0.0414)	(0.0050)	0.0000	1	(0.0464)	01/06/2025
301029.ZK	12/26/2024	SDB3262322888	300.00	3.5849	1,032.32	1,075.47	0.0000	4.3300	50.0000	0.0000	(0.1242)	(0.0149)	0.0000	1	(0.1391)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
DONGGUAN YIHEDA AUTOMATION CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
301029.ZK	12/26/2024	SDB3262322888	200.00	3.5849	688.21	716.98	0.0000	4.3300	50.0000	0.0000	(0.0828)	(0.0100)	0.0000	1	(0.0927)	01/06/2025
301029.ZK	12/26/2024	SDB3262322888	300.00	3.5849	1,032.32	1,075.47	0.0000	4.3300	50.0000	0.0000	(0.1242)	(0.0149)	0.0000	1	(0.1391)	01/06/2025
301029.ZK	12/24/2024	SDB3262322888	1,700.00	3.5849	5,849.80	6,094.34	0.0000	4.3300	50.0000	0.0000	(0.14072)	(0.1693)	0.0000	2	(1.5765)	01/06/2025
301029.ZK	12/24/2024	SDB3262322888	3,500.00	3.5849	12,043.70	12,547.17	0.0000	4.3300	50.0000	0.0000	(2.8972)	(0.3485)	0.0000	2	(3.2457)	01/06/2025
301029.ZK	12/24/2024	SDB3262322888	200.00	3.5849	688.21	716.98	0.0000	4.3300	50.0000	0.0000	(0.1656)	(0.0199)	0.0000	2	(0.1855)	01/06/2025
301029.ZK	12/24/2024	SDB3262322888	200.00	3.5849	688.21	716.98	0.0000	4.3300	50.0000	0.0000	(0.1656)	(0.0199)	0.0000	2	(0.1855)	01/06/2025
301029.ZK	12/24/2024	SDB3262322888	3,400.00	3.5849	11,699.59	12,188.68	0.0000	4.3300	50.0000	0.0000	(2.8144)	(0.3386)	0.0000	2	(3.1530)	01/06/2025
301029.ZK	12/24/2024	SDB3262322888	100.00	3.5849	344.11	358.49	0.0000	4.3300	50.0000	0.0000	(0.0828)	(0.0100)	0.0000	2	(0.0927)	01/06/2025
301029.ZK	12/24/2024	SDB3262322888	300.00	3.5849	1,032.32	1,075.47	0.0000	4.3300	50.0000	0.0000	(0.2483)	(0.0299)	0.0000	2	(0.2782)	01/06/2025
301029.ZK	12/24/2024	SDB3262322888	800.00	3.5849	2,752.84	2,867.92	0.0000	4.3300	50.0000	0.0000	(0.6622)	(0.0797)	0.0000	2	(0.7419)	01/06/2025
301029.ZK	12/24/2024	SDB3262322888	100.00	3.5849	344.11	358.49	0.0000	4.3300	50.0000	0.0000	(0.0828)	(0.0100)	0.0000	2	(0.0927)	01/06/2025
301029.ZK	12/24/2024	SDB3262322888	300.00	3.5849	1,032.32	1,075.47	0.0000	4.3300	50.0000	0.0000	(0.2483)	(0.0299)	0.0000	2	(0.2782)	01/06/2025
301029.ZK	12/24/2024	SDB3262322888	100.00	3.5849	344.11	358.49	0.0000	4.3300	50.0000	0.0000	(0.0828)	(0.0100)	0.0000	2	(0.0927)	01/06/2025
301029.ZK	12/24/2024	SDB3262322888	100.00	3.5849	344.11	358.49	0.0000	4.3300	50.0000	0.0000	(0.0828)	(0.0100)	0.0000	2	(0.0927)	01/06/2025
301029.ZK	12/24/2024	SDB3262322888	300.00	3.5849	1,032.32	1,075.47	0.0000	4.3300	50.0000	0.0000	(0.2483)	(0.0299)	0.0000	2	(0.2782)	01/06/2025
301029.ZK	12/24/2024	SDB3262322888	200.00	3.5849	688.21	716.98	0.0000	4.3300	50.0000	0.0000	(0.1656)	(0.0199)	0.0000	2	(0.1855)	01/06/2025
301029.ZK	12/24/2024	SDB3262322888	300.00	3.5849	1,032.32	1,075.47	0.0000	4.3300	50.0000	0.0000	(0.2483)	(0.0299)	0.0000	2	(0.2782)	01/06/2025
301029.ZK	12/23/2024	SDB3262322888	1,700.00	3.6253	5,849.80	6,163.04	0.0000	4.3300	50.0000	0.0000	(0.7036)	(0.0856)	0.0000	1	(0.7892)	01/06/2025
301029.ZK	12/23/2024	SDB3262322888	3,500.00	3.6253	12,043.70	12,688.60	0.0000	4.3300	50.0000	0.0000	(1.4486)	(0.1762)	0.0000	1	(1.6248)	01/06/2025
301029.ZK	12/23/2024	SDB3262322888	200.00	3.6253	688.21	725.06	0.0000	4.3300	50.0000	0.0000	(0.0828)	(0.0101)	0.0000	1	(0.0928)	01/06/2025
301029.ZK	12/23/2024	SDB3262322888	200.00	3.6253	688.21	725.06	0.0000	4.3300	50.0000	0.0000	(0.0828)	(0.0101)	0.0000	1	(0.0928)	01/06/2025
301029.ZK	12/23/2024	SDB3262322888	3,400.00	3.6253	11,699.59	12,326.07	0.0000	4.3300	50.0000	0.0000	(1.4072)	(0.1712)	0.0000	1	(1.5784)	01/06/2025
301029.ZK	12/23/2024	SDB3262322888	100.00	3.6253	344.11	362.53	0.0000	4.3300	50.0000	0.0000	(0.0414)	(0.0050)	0.0000	1	(0.0464)	01/06/2025
301029.ZK	12/23/2024	SDB3262322888	300.00	3.6253	1,032.32	1,087.59	0.0000	4.3300	50.0000	0.0000	(0.1242)	(0.0151)	0.0000	1	(0.1393)	01/06/2025
301029.ZK	12/23/2024	SDB3262322888	800.00	3.6253	2,752.84	2,900.25	0.0000	4.3300	50.0000	0.0000	(0.3311)	(0.0403)	0.0000	1	(0.3714)	01/06/2025
301029.ZK	12/23/2024	SDB3262322888	100.00	3.6253	344.11	362.53	0.0000	4.3300	50.0000	0.0000	(0.0414)	(0.0050)	0.0000	1	(0.0464)	01/06/2025
301029.ZK	12/23/2024	SDB3262322888	300.00	3.6253	1,032.32	1,087.59	0.0000	4.3300	50.0000	0.0000	(0.1242)	(0.0151)	0.0000	1	(0.1393)	01/06/2025
301029.ZK	12/23/2024	SDB3262322888	100.00	3.6253	344.11	362.53	0.0000	4.3300	50.0000	0.0000	(0.0414)	(0.0050)	0.0000	1	(0.0464)	01/06/2025
301029.ZK	12/23/2024	SDB3262322888	100.00	3.6253	344.11	362.53	0.0000	4.3300	50.0000	0.0000	(0.0414)	(0.0050)	0.0000	1	(0.0464)	01/06/2025
301029.ZK	12/23/2024	SDB3262322888	300.00	3.6253	1,032.32	1,087.59	0.0000	4.3300	50.0000	0.0000	(0.1242)	(0.0151)	0.0000	1	(0.1393)	01/06/2025
301029.ZK	12/23/2024	SDB3262322888	200.00	3.6253	688.21	725.06	0.0000	4.3300	50.0000	0.0000	(0.0828)	(0.0101)	0.0000	1	(0.0928)	01/06/2025
301029.ZK	12/23/2024	SDB3262322888	300.00	3.6253	1,032.32	1,087.59	0.0000	4.3300	50.0000	0.0000	(0.1242)	(0.0151)	0.0000	1	(0.1393)	01/06/2025
301029.ZK	12/20/2024	SDB3262322888	1,700.00	3.6177	5,849.80	6,150.15	0.0000	4.3300	50.0000	0.0000	(2.1108)	(0.2563)	0.0000	3	(2.3671)	01/06/2025
301029.ZK	12/20/2024	SDB3262322888	3,500.00	3.6177	12,043.70	12,662.08	0.0000	4.3300	50.0000	0.0000	(4.3458)	(0.5278)	0.0000	3	(4.8734)	01/06/2025
301029.ZK	12/20/2024	SDB3262322888	200.00	3.6177	688.21	723.55	0.0000	4.3300	50.0000	0.0000	(0.2483)	(0.0301)	0.0000	3	(0.2785)	01/06/2025
301029.ZK	12/20/2024	SDB3262322888	200.00	3.6177	688.21	723.55	0.0000	4.3300	50.0000	0.0000	(0.2483)	(0.0301)	0.0000	3	(0.2785)	01/06/2025
301029.ZK	12/20/2024	SDB3262322888	3,400.00	3.6177	11,699.59	12,300.31	0.0000	4.3300	50.0000	0.0000	(4.2216)	(0.5125)	0.0000	3	(4.7341)	01/06/2025
301029.ZK	12/20/2024	SDB3262322888	100.00	3.6177	344.11	361.77	0.0000	4.3300	50.0000	0.0000	(0.1242)	(0.0151)	0.0000	3	(0.1392)	01/06/2025
301029.ZK	12/20/2024	SDB3262322888	300.00	3.6177	1,032.32	1,085.32	0.0000	4.3300	50.0000	0.0000	(0.3725)	(0.0452)	0.0000	3	(0.4177)	01/06/2025
301029.ZK	12/20/2024	SDB3262322888	800.00	3.6177	2,752.84	2,894.19	0.0000	4.3300	50.0000	0.0000	(0.9933)	(0.1206)	0.0000	3	(1.1139)	01/06/2025
301029.ZK	12/20/2024	SDB3262322888	100.00	3.6177	344.11	361.77	0.0000	4.3300	50.0000	0.0000	(0.1242)	(0.0151)	0.0000	3	(0.1392)	01/06/2025
301029.ZK	12/20/2024	SDB3262322888	300.00	3.6177	1,032.32	1,085.32	0.0000	4.3300	50.0000	0.0000	(0.3725)	(0.0452)	0.0000	3	(0.4177)	01/06/2025
301029.ZK	12/20/2024	SDB3262322888	100.00	3.6177	344.11	361.77	0.0000	4.3300	50.0000	0.0000	(0.1242)	(0.0151)	0.0000	3	(0.1392)	01/06/2025
301029.ZK	12/20/2024	SDB3262322888	100.00	3.6177	344.11	361.77	0.0000	4.3300	50.0000	0.0000	(0.1242)	(0.0151)	0.0000	3	(0.1392)	01/06/2025
301029.ZK	12/20/2024	SDB3262322888	300.00	3.6177	1,032.32	1,085.32	0.0000	4.3300	50.0000	0.0000	(0.3725)	(0.0452)	0.0000	3	(0.4177)	01/06/2025
301029.ZK	12/20/2024	SDB3262322888	200.00	3.6177	688.21	723.55	0.0000	4.3300	50.0000	0.0000	(0.2483)	(0.0301)	0.0000	3	(0.2785)	01/06/2025
301029.ZK	12/20/2024	SDB3262322888	300.00	3.6177	1,032.32	1,085.32	0.0000	4.3300	50.0000	0.0000	(0.3725)	(0.0452)	0.0000	3	(0.4177)	01/06/2025
301029.ZK	12/19/2024	SDB3262322888	1,700.00	3.7325	5,849.80	6,345.24	0.0000	4.5800	50.0000	0.0000	(0.7442)	(0.0881)	0.0000	1	(0.8324)	01/06/2025
301029.ZK	12/19/2024	SDB3262322888	3,500.00	3.7325	12,043.70	13,063.73	0.0000	4.5800	50.0000	0.0000	(1.5322)	(0.1814)	0.0000	1	(1.7137)	01/06/2025
301029.ZK	12/19/2024	SDB3262322888	200.00	3.7325	688.21	746.50	0.0000	4.5800	50.0000	0.0000	(0.0876)	(0.0104)	0.0000	1	(0.0979)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
DONGGUAN YIHEDA AUTOMATION CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
301029.ZK	12/19/2024	SDB3262322888	200.00	3.7325	688.21	746.50	0.0000	4.5800	50.0000	0.0000	(0.0876)	(0.0104)	0.0000	1	(0.0979)	01/06/2025
301029.ZK	12/19/2024	SDB3262322888	3,400.00	3.7325	11,699.59	12,690.48	0.0000	4.5800	50.0000	0.0000	(1.4884)	(0.1763)	0.0000	1	(1.6647)	01/06/2025
301029.ZK	12/19/2024	SDB3262322888	100.00	3.7325	344.11	373.25	0.0000	4.5800	50.0000	0.0000	(0.0438)	(0.0052)	0.0000	1	(0.0490)	01/06/2025
301029.ZK	12/19/2024	SDB3262322888	300.00	3.7325	1,032.32	1,119.75	0.0000	4.5800	50.0000	0.0000	(0.1313)	(0.0156)	0.0000	1	(0.1469)	01/06/2025
301029.ZK	12/19/2024	SDB3262322888	800.00	3.7325	2,752.84	2,986.00	0.0000	4.5800	50.0000	0.0000	(0.3502)	(0.0415)	0.0000	1	(0.3917)	01/06/2025
301029.ZK	12/19/2024	SDB3262322888	100.00	3.7325	344.11	373.25	0.0000	4.5800	50.0000	0.0000	(0.0438)	(0.0052)	0.0000	1	(0.0490)	01/06/2025
301029.ZK	12/19/2024	SDB3262322888	300.00	3.7325	1,032.32	1,119.75	0.0000	4.5800	50.0000	0.0000	(0.1313)	(0.0156)	0.0000	1	(0.1469)	01/06/2025
301029.ZK	12/19/2024	SDB3262322888	100.00	3.7325	344.11	373.25	0.0000	4.5800	50.0000	0.0000	(0.0438)	(0.0052)	0.0000	1	(0.0490)	01/06/2025
301029.ZK	12/19/2024	SDB3262322888	100.00	3.7325	344.11	373.25	0.0000	4.5800	50.0000	0.0000	(0.0438)	(0.0052)	0.0000	1	(0.0490)	01/06/2025
301029.ZK	12/19/2024	SDB3262322888	300.00	3.7325	1,032.32	1,119.75	0.0000	4.5800	50.0000	0.0000	(0.1313)	(0.0156)	0.0000	1	(0.1469)	01/06/2025
301029.ZK	12/18/2024	SDB3262322888	1,700.00	3.9212	5,849.80	6,665.98	0.0000	4.5800	50.0000	0.0000	(0.7442)	(0.0926)	0.0000	1	(0.8368)	01/06/2025
301029.ZK	12/18/2024	SDB3262322888	3,500.00	3.9212	12,043.70	13,724.08	0.0000	4.5800	50.0000	0.0000	(1.5322)	(0.1906)	0.0000	1	(1.7228)	01/06/2025
301029.ZK	12/18/2024	SDB3262322888	200.00	3.9212	688.21	784.23	0.0000	4.5800	50.0000	0.0000	(0.0876)	(0.0109)	0.0000	1	(0.0984)	01/06/2025
301029.ZK	12/18/2024	SDB3262322888	200.00	3.9212	688.21	784.23	0.0000	4.5800	50.0000	0.0000	(0.0876)	(0.0109)	0.0000	1	(0.0984)	01/06/2025
301029.ZK	12/18/2024	SDB3262322888	3,400.00	3.9212	11,699.59	13,331.96	0.0000	4.5800	50.0000	0.0000	(1.4884)	(0.1852)	0.0000	1	(1.6736)	01/06/2025
301029.ZK	12/18/2024	SDB3262322888	100.00	3.9212	344.11	392.12	0.0000	4.5800	50.0000	0.0000	(0.0438)	(0.0054)	0.0000	1	(0.0492)	01/06/2025
301029.ZK	12/18/2024	SDB3262322888	300.00	3.9212	1,032.32	1,176.35	0.0000	4.5800	50.0000	0.0000	(0.1313)	(0.0163)	0.0000	1	(0.1477)	01/06/2025
301029.ZK	12/18/2024	SDB3262322888	800.00	3.9212	2,752.84	3,136.93	0.0000	4.5800	50.0000	0.0000	(0.3502)	(0.0436)	0.0000	1	(0.3938)	01/06/2025
301029.ZK	12/18/2024	SDB3262322888	100.00	3.9212	344.11	392.12	0.0000	4.5800	50.0000	0.0000	(0.0438)	(0.0054)	0.0000	1	(0.0492)	01/06/2025
301029.ZK	12/18/2024	SDB3262322888	300.00	3.9212	1,032.32	1,176.35	0.0000	4.5800	50.0000	0.0000	(0.1313)	(0.0163)	0.0000	1	(0.1477)	01/06/2025
301029.ZK	12/18/2024	SDB3262322888	100.00	3.9212	344.11	392.12	0.0000	4.5800	50.0000	0.0000	(0.0438)	(0.0054)	0.0000	1	(0.0492)	01/06/2025
301029.ZK	12/18/2024	SDB3262322888	100.00	3.9212	344.11	392.12	0.0000	4.5800	50.0000	0.0000	(0.0438)	(0.0054)	0.0000	1	(0.0492)	01/06/2025
301029.ZK	12/18/2024	SDB3262322888	300.00	3.9212	1,032.32	1,176.35	0.0000	4.5800	50.0000	0.0000	(0.1313)	(0.0163)	0.0000	1	(0.1477)	01/06/2025
301029.ZK	12/18/2024	SDB3262322888	200.00	3.9212	688.21	784.23	0.0000	4.5800	50.0000	0.0000	(0.0876)	(0.0109)	0.0000	1	(0.0984)	01/06/2025
301029.ZK	12/18/2024	SDB3262322888	300.00	3.9212	1,032.32	1,176.35	0.0000	4.5800	50.0000	0.0000	(0.1313)	(0.0163)	0.0000	1	(0.1477)	01/06/2025
301029.ZK	12/18/2024	SDB3262322888	300.00	3.9212	1,032.32	1,176.35	0.0000	4.5800	50.0000	0.0000	(0.1313)	(0.0163)	0.0000	1	(0.1477)	01/06/2025
301029.ZK	12/17/2024	SDB3262322888	1,700.00	3.8039	5,849.80	6,466.70	0.0000	4.5800	50.0000	0.0000	(0.7442)	(0.0898)	0.0000	1	(0.8340)	01/06/2025
301029.ZK	12/17/2024	SDB3262322888	3,500.00	3.8039	12,043.70	13,313.79	0.0000	4.5800	50.0000	0.0000	(1.5322)	(0.1849)	0.0000	1	(1.7171)	01/06/2025
301029.ZK	12/17/2024	SDB3262322888	200.00	3.8039	688.21	760.79	0.0000	4.5800	50.0000	0.0000	(0.0876)	(0.0106)	0.0000	1	(0.0981)	01/06/2025
301029.ZK	12/17/2024	SDB3262322888	200.00	3.8039	688.21	760.79	0.0000	4.5800	50.0000	0.0000	(0.0876)	(0.0106)	0.0000	1	(0.0981)	01/06/2025
301029.ZK	12/17/2024	SDB3262322888	3,400.00	3.8039	11,699.59	12,933.40	0.0000	4.5800	50.0000	0.0000	(1.4884)	(0.1796)	0.0000	1	(1.6681)	01/06/2025
301029.ZK	12/17/2024	SDB3262322888	100.00	3.8039	344.11	380.39	0.0000	4.5800	50.0000	0.0000	(0.0438)	(0.0053)	0.0000	1	(0.0491)	01/06/2025
301029.ZK	12/17/2024	SDB3262322888	300.00	3.8039	1,032.32	1,141.18	0.0000	4.5800	50.0000	0.0000	(0.1313)	(0.0158)	0.0000	1	(0.1472)	01/06/2025
301029.ZK	12/17/2024	SDB3262322888	800.00	3.8039	2,752.84	3,043.15	0.0000	4.5800	50.0000	0.0000	(0.3502)	(0.0423)	0.0000	1	(0.3925)	01/06/2025
301029.ZK	12/17/2024	SDB3262322888	100.00	3.8039	344.11	380.39	0.0000	4.5800	50.0000	0.0000	(0.0438)	(0.0053)	0.0000	1	(0.0491)	01/06/2025
301029.ZK	12/17/2024	SDB3262322888	300.00	3.8039	1,032.32	1,141.18	0.0000	4.5800	50.0000	0.0000	(0.1313)	(0.0158)	0.0000	1	(0.1472)	01/06/2025
301029.ZK	12/17/2024	SDB3262322888	100.00	3.8039	344.11	380.39	0.0000	4.5800	50.0000	0.0000	(0.0438)	(0.0053)	0.0000	1	(0.0491)	01/06/2025
301029.ZK	12/17/2024	SDB3262322888	300.00	3.8039	1,032.32	1,141.18	0.0000	4.5800	50.0000	0.0000	(0.1313)	(0.0158)	0.0000	1	(0.1472)	01/06/2025
301029.ZK	12/17/2024	SDB3262322888	200.00	3.8039	688.21	760.79	0.0000	4.5800	50.0000	0.0000	(0.0876)	(0.0106)	0.0000	1	(0.0981)	01/06/2025
301029.ZK	12/17/2024	SDB3262322888	300.00	3.8039	1,032.32	1,141.18	0.0000	4.5800	50.0000	0.0000	(0.1313)	(0.0158)	0.0000	1	(0.1472)	01/06/2025
301029.ZK	12/17/2024	SDB3262322888	300.00	3.8039	1,032.32	1,141.18	0.0000	4.5800	50.0000	0.0000	(0.1313)	(0.0158)	0.0000	1	(0.1472)	01/06/2025
301029.ZK	12/16/2024	SDB3262322888	1,700.00	3.9109	5,849.80	6,648.52	0.0000	4.5800	50.0000	0.0000	(0.7442)	(0.0923)	0.0000	1	(0.8366)	01/06/2025
301029.ZK	12/16/2024	SDB3262322888	3,500.00	3.9109	12,043.70	13,688.14	0.0000	4.5800	50.0000	0.0000	(1.5322)	(0.1901)	0.0000	1	(1.7223)	01/06/2025
301029.ZK	12/16/2024	SDB3262322888	200.00	3.9109	688.21	782.18	0.0000	4.5800	50.0000	0.0000	(0.0876)	(0.0109)	0.0000	1	(0.0984)	01/06/2025
301029.ZK	12/16/2024	SDB3262322888	200.00	3.9109	688.21	782.18	0.0000	4.5800	50.0000	0.0000	(0.0876)	(0.0109)	0.0000	1	(0.0984)	01/06/2025
301029.ZK	12/16/2024	SDB3262322888	3,400.00	3.9109	11,699.59	13,297.05	0.0000	4.5800	50.0000	0.0000	(1.4884)	(0.1847)	0.0000	1	(1.6731)	01/06/2025
301029.ZK	12/16/2024	SDB3262322888	100.00	3.9109	344.11	391.09	0.0000	4.5800	50.0000	0.0000	(0.0438)	(0.0054)	0.0000	1	(0.0492)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
DONGGUAN YIHEDA AUTOMATION CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
301029.ZK	12/16/2024	SDB3262322888	300.00	3.9109	1,032.32	1,173.27	0.0000	4.5800	50.0000	0.0000	(0.1313)	(0.0163)	0.0000	1	(0.1476)	01/06/2025
301029.ZK	12/16/2024	SDB3262322888	800.00	3.9109	2,752.84	3,128.72	0.0000	4.5800	50.0000	0.0000	(0.3502)	(0.0435)	0.0000	1	(0.3937)	01/06/2025
301029.ZK	12/16/2024	SDB3262322888	100.00	3.9109	344.11	391.09	0.0000	4.5800	50.0000	0.0000	(0.0438)	(0.0054)	0.0000	1	(0.0492)	01/06/2025
301029.ZK	12/16/2024	SDB3262322888	300.00	3.9109	1,032.32	1,173.27	0.0000	4.5800	50.0000	0.0000	(0.1313)	(0.0163)	0.0000	1	(0.1476)	01/06/2025
301029.ZK	12/16/2024	SDB3262322888	100.00	3.9109	344.11	391.09	0.0000	4.5800	50.0000	0.0000	(0.0438)	(0.0054)	0.0000	1	(0.0492)	01/06/2025
301029.ZK	12/16/2024	SDB3262322888	100.00	3.9109	344.11	391.09	0.0000	4.5800	50.0000	0.0000	(0.0438)	(0.0054)	0.0000	1	(0.0492)	01/06/2025
301029.ZK	12/16/2024	SDB3262322888	300.00	3.9109	1,032.32	1,173.27	0.0000	4.5800	50.0000	0.0000	(0.1313)	(0.0163)	0.0000	1	(0.1476)	01/06/2025
301029.ZK	12/16/2024	SDB3262322888	200.00	3.9109	688.21	782.18	0.0000	4.5800	50.0000	0.0000	(0.0876)	(0.0109)	0.0000	1	(0.0984)	01/06/2025
301029.ZK	12/16/2024	SDB3262322888	300.00	3.9109	1,032.32	1,173.27	0.0000	4.5800	50.0000	0.0000	(0.1313)	(0.0163)	0.0000	1	(0.1476)	01/06/2025
301029.ZK	12/16/2024	SDB3262322888	300.00	3.9109	1,032.32	1,173.27	0.0000	4.5800	50.0000	0.0000	(0.1313)	(0.0163)	0.0000	1	(0.1476)	01/06/2025
301029.ZK	12/13/2024	SDB3262322888	1,700.00	3.8654	5,849.80	6,571.18	0.0000	4.5800	50.0000	0.0000	(2.2327)	(0.2738)	0.0000	3	(2.5065)	01/06/2025
301029.ZK	12/13/2024	SDB3262322888	3,500.00	3.8654	12,043.70	13,528.90	0.0000	4.5800	50.0000	0.0000	(4.5967)	(0.5637)	0.0000	3	(5.1604)	01/06/2025
301029.ZK	12/13/2024	SDB3262322888	200.00	3.8654	688.21	773.08	0.0000	4.5800	50.0000	0.0000	(0.2627)	(0.0322)	0.0000	3	(0.2949)	01/06/2025
301029.ZK	12/13/2024	SDB3262322888	200.00	3.8654	688.21	773.08	0.0000	4.5800	50.0000	0.0000	(0.2627)	(0.0322)	0.0000	3	(0.2949)	01/06/2025
301029.ZK	12/13/2024	SDB3262322888	3,400.00	3.8654	11,699.59	13,142.36	0.0000	4.5800	50.0000	0.0000	(4.4653)	(0.5476)	0.0000	3	(5.0129)	01/06/2025
301029.ZK	12/13/2024	SDB3262322888	100.00	3.8654	344.11	386.54	0.0000	4.5800	50.0000	0.0000	(0.1313)	(0.0161)	0.0000	3	(0.1474)	01/06/2025
301029.ZK	12/13/2024	SDB3262322888	300.00	3.8654	1,032.32	1,159.62	0.0000	4.5800	50.0000	0.0000	(0.3940)	(0.0483)	0.0000	3	(0.4423)	01/06/2025
301029.ZK	12/13/2024	SDB3262322888	800.00	3.8654	2,752.84	3,092.32	0.0000	4.5800	50.0000	0.0000	(1.0507)	(0.1288)	0.0000	3	(1.1795)	01/06/2025
301029.ZK	12/13/2024	SDB3262322888	100.00	3.8654	344.11	386.54	0.0000	4.5800	50.0000	0.0000	(0.1313)	(0.0161)	0.0000	3	(0.1474)	01/06/2025
301029.ZK	12/13/2024	SDB3262322888	300.00	3.8654	1,032.32	1,159.62	0.0000	4.5800	50.0000	0.0000	(0.3940)	(0.0483)	0.0000	3	(0.4423)	01/06/2025
301029.ZK	12/13/2024	SDB3262322888	100.00	3.8654	344.11	386.54	0.0000	4.5800	50.0000	0.0000	(0.1313)	(0.0161)	0.0000	3	(0.1474)	01/06/2025
301029.ZK	12/13/2024	SDB3262322888	100.00	3.8654	344.11	386.54	0.0000	4.5800	50.0000	0.0000	(0.1313)	(0.0161)	0.0000	3	(0.1474)	01/06/2025
301029.ZK	12/13/2024	SDB3262322888	300.00	3.8654	1,032.32	1,159.62	0.0000	4.5800	50.0000	0.0000	(0.3940)	(0.0483)	0.0000	3	(0.4423)	01/06/2025
301029.ZK	12/13/2024	SDB3262322888	200.00	3.8654	688.21	773.08	0.0000	4.5800	50.0000	0.0000	(0.2627)	(0.0322)	0.0000	3	(0.2949)	01/06/2025
301029.ZK	12/13/2024	SDB3262322888	300.00	3.8654	1,032.32	1,159.62	0.0000	4.5800	50.0000	0.0000	(0.3940)	(0.0483)	0.0000	3	(0.4423)	01/06/2025
301029.ZK	12/13/2024	SDB3262322888	300.00	3.8654	1,032.32	1,159.62	0.0000	4.5800	50.0000	0.0000	(0.3940)	(0.0483)	0.0000	3	(0.4423)	01/06/2025
301029.ZK	12/12/2024	SDB3262322888	1,700.00	3.6905	5,849.80	6,273.84	0.0000	4.5800	50.0000	0.0000	(0.7442)	(0.0871)	0.0000	1	(0.8314)	01/06/2025
301029.ZK	12/12/2024	SDB3262322888	3,500.00	3.6905	12,043.70	12,916.74	0.0000	4.5800	50.0000	0.0000	(1.5322)	(0.1794)	0.0000	1	(1.7116)	01/06/2025
301029.ZK	12/12/2024	SDB3262322888	200.00	3.6905	688.21	738.10	0.0000	4.5800	50.0000	0.0000	(0.0876)	(0.0103)	0.0000	1	(0.0978)	01/06/2025
301029.ZK	12/12/2024	SDB3262322888	200.00	3.6905	688.21	738.10	0.0000	4.5800	50.0000	0.0000	(0.0876)	(0.0103)	0.0000	1	(0.0978)	01/06/2025
301029.ZK	12/12/2024	SDB3262322888	3,400.00	3.6905	11,699.59	12,547.69	0.0000	4.5800	50.0000	0.0000	(1.4884)	(0.1743)	0.0000	1	(1.6627)	01/06/2025
301029.ZK	12/12/2024	SDB3262322888	100.00	3.6905	344.11	369.05	0.0000	4.5800	50.0000	0.0000	(0.0438)	(0.0051)	0.0000	1	(0.0489)	01/06/2025
301029.ZK	12/12/2024	SDB3262322888	300.00	3.6905	1,032.32	1,107.15	0.0000	4.5800	50.0000	0.0000	(0.1313)	(0.0154)	0.0000	1	(0.1467)	01/06/2025
301029.ZK	12/12/2024	SDB3262322888	800.00	3.6905	2,752.84	2,952.40	0.0000	4.5800	50.0000	0.0000	(0.3502)	(0.0410)	0.0000	1	(0.3912)	01/06/2025
301029.ZK	12/12/2024	SDB3262322888	100.00	3.6905	344.11	369.05	0.0000	4.5800	50.0000	0.0000	(0.0438)	(0.0051)	0.0000	1	(0.0489)	01/06/2025
301029.ZK	12/12/2024	SDB3262322888	300.00	3.6905	1,032.32	1,107.15	0.0000	4.5800	50.0000	0.0000	(0.1313)	(0.0154)	0.0000	1	(0.1467)	01/06/2025
301029.ZK	12/12/2024	SDB3262322888	100.00	3.6905	344.11	369.05	0.0000	4.5800	50.0000	0.0000	(0.0438)	(0.0051)	0.0000	1	(0.0489)	01/06/2025
301029.ZK	12/12/2024	SDB3262322888	100.00	3.6905	344.11	369.05	0.0000	4.5800	50.0000	0.0000	(0.0438)	(0.0051)	0.0000	1	(0.0489)	01/06/2025
301029.ZK	12/12/2024	SDB3262322888	300.00	3.6905	1,032.32	1,107.15	0.0000	4.5800	50.0000	0.0000	(0.1313)	(0.0154)	0.0000	1	(0.1467)	01/06/2025
301029.ZK	12/12/2024	SDB3262322888	200.00	3.6905	688.21	738.10	0.0000	4.5800	50.0000	0.0000	(0.0876)	(0.0103)	0.0000	1	(0.0978)	01/06/2025
301029.ZK	12/12/2024	SDB3262322888	300.00	3.6905	1,032.32	1,107.15	0.0000	4.5800	50.0000	0.0000	(0.1313)	(0.0154)	0.0000	1	(0.1467)	01/06/2025
301029.ZK	12/12/2024	SDB3262322888	300.00	3.6905	1,032.32	1,107.15	0.0000	4.5800	50.0000	0.0000	(0.1313)	(0.0154)	0.0000	1	(0.1467)	01/06/2025
301029.ZK	12/11/2024	SDB3262322888	1,700.00	3.7063	5,849.80	6,300.72	0.0000	4.5800	50.0000	0.0000	(0.7442)	(0.0875)	0.0000	1	(0.8317)	01/06/2025
301029.ZK	12/11/2024	SDB3262322888	3,500.00	3.7063	12,043.70	12,972.06	0.0000	4.5800	50.0000	0.0000	(1.5322)	(0.1802)	0.0000	1	(1.7124)	01/06/2025
301029.ZK	12/11/2024	SDB3262322888	200.00	3.7063	688.21	741.26	0.0000	4.5800	50.0000	0.0000	(0.0876)	(0.0103)	0.0000	1	(0.0979)	01/06/2025
301029.ZK	12/11/2024	SDB3262322888	200.00	3.7063	688.21	741.26	0.0000	4.5800	50.0000	0.0000	(0.0876)	(0.0103)	0.0000	1	(0.0979)	01/06/2025
301029.ZK	12/11/2024	SDB3262322888	3,400.00	3.7063	11,699.59	12,601.43	0.0000	4.5800	50.0000	0.0000	(1.4884)	(0.1750)	0.0000	1	(1.6635)	01/06/2025
301029.ZK	12/11/2024	SDB3262322888	100.00	3.7063	344.11	370.63	0.0000	4.5800	50.0000	0.0000	(0.0438)	(0.0051)	0.0000	1	(0.0489)	01/06/2025
301029.ZK	12/11/2024	SDB3262322888	300.00	3.7063	1,032.32	1,111.89	0.0000	4.5800	50.0000	0.0000	(0.1313)	(0.0154)	0.0000	1	(0.1468)	01/06/2025
301029.ZK	12/11/2024	SDB3262322888	800.00	3.7063	2,752.84	2,965.04	0.0000	4.5800	50.0000	0.0000	(0.3502)	(0.0412)	0.0000	1	(0.3914)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
DONGGUAN YIHEDA AUTOMATION CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
301029.ZK	12/11/2024	SDB3262322888	100.00	3.7063	344.11	370.63	0.0000	4.5800	50.0000	0.0000	(0.0438)	(0.0051)	0.0000	1	(0.0489)	01/06/2025
301029.ZK	12/11/2024	SDB3262322888	300.00	3.7063	1,032.32	1,111.89	0.0000	4.5800	50.0000	0.0000	(0.1313)	(0.0154)	0.0000	1	(0.1468)	01/06/2025
301029.ZK	12/11/2024	SDB3262322888	100.00	3.7063	344.11	370.63	0.0000	4.5800	50.0000	0.0000	(0.0438)	(0.0051)	0.0000	1	(0.0489)	01/06/2025
301029.ZK	12/11/2024	SDB3262322888	100.00	3.7063	344.11	370.63	0.0000	4.5800	50.0000	0.0000	(0.0438)	(0.0051)	0.0000	1	(0.0489)	01/06/2025
301029.ZK	12/11/2024	SDB3262322888	300.00	3.7063	1,032.32	1,111.89	0.0000	4.5800	50.0000	0.0000	(0.1313)	(0.0154)	0.0000	1	(0.1468)	01/06/2025
301029.ZK	12/11/2024	SDB3262322888	200.00	3.7063	688.21	741.26	0.0000	4.5800	50.0000	0.0000	(0.0876)	(0.0103)	0.0000	1	(0.0979)	01/06/2025
301029.ZK	12/11/2024	SDB3262322888	300.00	3.7063	1,032.32	1,111.89	0.0000	4.5800	50.0000	0.0000	(0.1313)	(0.0154)	0.0000	1	(0.1468)	01/06/2025
301029.ZK	12/11/2024	SDB3262322888	300.00	3.7063	1,032.32	1,111.89	0.0000	4.5800	50.0000	0.0000	(0.1313)	(0.0154)	0.0000	1	(0.1468)	01/06/2025
301029.ZK	12/10/2024	SDB3262322888	1,700.00	3.7426	5,849.80	6,362.50	0.0000	4.5800	50.0000	0.0000	(0.7442)	(0.0884)	0.0000	1	(0.8326)	01/06/2025
301029.ZK	12/10/2024	SDB3262322888	3,500.00	3.7426	12,043.70	13,099.26	0.0000	4.5800	50.0000	0.0000	(1.5322)	(0.1819)	0.0000	1	(1.7142)	01/06/2025
301029.ZK	12/10/2024	SDB3262322888	200.00	3.7426	688.21	748.53	0.0000	4.5800	50.0000	0.0000	(0.0876)	(0.0104)	0.0000	1	(0.0980)	01/06/2025
301029.ZK	12/10/2024	SDB3262322888	200.00	3.7426	688.21	748.53	0.0000	4.5800	50.0000	0.0000	(0.0876)	(0.0104)	0.0000	1	(0.0980)	01/06/2025
301029.ZK	12/10/2024	SDB3262322888	3,400.00	3.7426	11,699.59	12,725.00	0.0000	4.5800	50.0000	0.0000	(1.4884)	(0.1767)	0.0000	1	(1.6652)	01/06/2025
301029.ZK	12/10/2024	SDB3262322888	100.00	3.7426	344.11	374.26	0.0000	4.5800	50.0000	0.0000	(0.0438)	(0.0052)	0.0000	1	(0.0490)	01/06/2025
301029.ZK	12/10/2024	SDB3262322888	300.00	3.7426	1,032.32	1,122.79	0.0000	4.5800	50.0000	0.0000	(0.1313)	(0.0156)	0.0000	1	(0.1469)	01/06/2025
301029.ZK	12/10/2024	SDB3262322888	800.00	3.7426	2,752.84	2,994.12	0.0000	4.5800	50.0000	0.0000	(0.3502)	(0.0416)	0.0000	1	(0.3918)	01/06/2025
301029.ZK	12/10/2024	SDB3262322888	100.00	3.7426	344.11	374.26	0.0000	4.5800	50.0000	0.0000	(0.0438)	(0.0052)	0.0000	1	(0.0490)	01/06/2025
301029.ZK	12/10/2024	SDB3262322888	300.00	3.7426	1,032.32	1,122.79	0.0000	4.5800	50.0000	0.0000	(0.1313)	(0.0156)	0.0000	1	(0.1469)	01/06/2025
301029.ZK	12/10/2024	SDB3262322888	100.00	3.7426	344.11	374.26	0.0000	4.5800	50.0000	0.0000	(0.0438)	(0.0052)	0.0000	1	(0.0490)	01/06/2025
301029.ZK	12/10/2024	SDB3262322888	100.00	3.7426	344.11	374.26	0.0000	4.5800	50.0000	0.0000	(0.0438)	(0.0052)	0.0000	1	(0.0490)	01/06/2025
301029.ZK	12/10/2024	SDB3262322888	300.00	3.7426	1,032.32	1,122.79	0.0000	4.5800	50.0000	0.0000	(0.1313)	(0.0156)	0.0000	1	(0.1469)	01/06/2025
301029.ZK	12/10/2024	SDB3262322888	200.00	3.7426	688.21	748.53	0.0000	4.5800	50.0000	0.0000	(0.0876)	(0.0104)	0.0000	1	(0.0980)	01/06/2025
301029.ZK	12/10/2024	SDB3262322888	1,100.00	3.7426	3,785.16	4,116.91	0.0000	4.5800	50.0000	0.0000	(0.4816)	(0.0572)	0.0000	1	(0.5387)	01/06/2025
301029.ZK	12/10/2024	SDB3262322888	300.00	3.7426	1,032.32	1,122.79	0.0000	4.5800	50.0000	0.0000	(0.1313)	(0.0156)	0.0000	1	(0.1469)	01/06/2025
301029.ZK	12/09/2024	SDB3262322888	1,700.00	3.6060	5,849.80	6,130.27	0.0000	4.5800	50.0000	0.0000	(0.7442)	(0.0851)	0.0000	1	(0.8294)	01/06/2025
301029.ZK	12/09/2024	SDB3262322888	3,500.00	3.6060	12,043.70	12,621.14	0.0000	4.5800	50.0000	0.0000	(1.5322)	(0.1753)	0.0000	1	(1.7075)	01/06/2025
301029.ZK	12/09/2024	SDB3262322888	200.00	3.6060	688.21	721.21	0.0000	4.5800	50.0000	0.0000	(0.0876)	(0.0100)	0.0000	1	(0.0976)	01/06/2025
301029.ZK	12/09/2024	SDB3262322888	200.00	3.6060	688.21	721.21	0.0000	4.5800	50.0000	0.0000	(0.0876)	(0.0100)	0.0000	1	(0.0976)	01/06/2025
301029.ZK	12/09/2024	SDB3262322888	3,400.00	3.6060	11,699.59	12,260.54	0.0000	4.5800	50.0000	0.0000	(1.4884)	(0.1703)	0.0000	1	(1.6587)	01/06/2025
301029.ZK	12/09/2024	SDB3262322888	100.00	3.6060	344.11	360.60	0.0000	4.5800	50.0000	0.0000	(0.0438)	(0.0050)	0.0000	1	(0.0488)	01/06/2025
301029.ZK	12/09/2024	SDB3262322888	300.00	3.6060	1,032.32	1,081.81	0.0000	4.5800	50.0000	0.0000	(0.1313)	(0.0150)	0.0000	1	(0.1464)	01/06/2025
301029.ZK	12/09/2024	SDB3262322888	800.00	3.6060	2,752.84	2,884.83	0.0000	4.5800	50.0000	0.0000	(0.3502)	(0.0401)	0.0000	1	(0.3903)	01/06/2025
301029.ZK	12/09/2024	SDB3262322888	100.00	3.6060	344.11	360.60	0.0000	4.5800	50.0000	0.0000	(0.0438)	(0.0050)	0.0000	1	(0.0488)	01/06/2025
301029.ZK	12/09/2024	SDB3262322888	300.00	3.6060	1,032.32	1,081.81	0.0000	4.5800	50.0000	0.0000	(0.1313)	(0.0150)	0.0000	1	(0.1464)	01/06/2025
301029.ZK	12/09/2024	SDB3262322888	100.00	3.6060	344.11	360.60	0.0000	4.5800	50.0000	0.0000	(0.0438)	(0.0050)	0.0000	1	(0.0488)	01/06/2025
301029.ZK	12/09/2024	SDB3262322888	100.00	3.6060	344.11	360.60	0.0000	4.5800	50.0000	0.0000	(0.0438)	(0.0050)	0.0000	1	(0.0488)	01/06/2025
301029.ZK	12/09/2024	SDB3262322888	300.00	3.6060	1,032.32	1,081.81	0.0000	4.5800	50.0000	0.0000	(0.1313)	(0.0150)	0.0000	1	(0.1464)	01/06/2025
301029.ZK	12/09/2024	SDB3262322888	200.00	3.6060	688.21	721.21	0.0000	4.5800	50.0000	0.0000	(0.0876)	(0.0100)	0.0000	1	(0.0976)	01/06/2025
301029.ZK	12/09/2024	SDB3262322888	1,100.00	3.6060	3,785.16	3,966.64	0.0000	4.5800	50.0000	0.0000	(0.4816)	(0.0551)	0.0000	1	(0.5366)	01/06/2025
301029.ZK	12/09/2024	SDB3262322888	300.00	3.6060	1,032.32	1,081.81	0.0000	4.5800	50.0000	0.0000	(0.1313)	(0.0150)	0.0000	1	(0.1464)	01/06/2025
301029.ZK	12/06/2024	SDB3262322888	1,700.00	3.5838	5,849.80	6,092.47	0.0000	4.5800	50.0000	0.0000	(2.2327)	(0.2539)	0.0000	3	(2.4865)	01/06/2025
301029.ZK	12/06/2024	SDB3262322888	3,500.00	3.5838	12,043.70	12,543.32	0.0000	4.5800	50.0000	0.0000	(4.5967)	(0.5226)	0.0000	3	(5.1193)	01/06/2025
301029.ZK	12/06/2024	SDB3262322888	200.00	3.5838	688.21	716.76	0.0000	4.5800	50.0000	0.0000	(0.2627)	(0.0299)	0.0000	3	(0.2925)	01/06/2025
301029.ZK	12/06/2024	SDB3262322888	200.00	3.5838	688.21	716.76	0.0000	4.5800	50.0000	0.0000	(0.2627)	(0.0299)	0.0000	3	(0.2925)	01/06/2025
301029.ZK	12/06/2024	SDB3262322888	3,400.00	3.5838	11,699.59	12,184.94	0.0000	4.5800	50.0000	0.0000	(4.4653)	(0.5077)	0.0000	3	(4.9730)	01/06/2025
301029.ZK	12/06/2024	SDB3262322888	100.00	3.5838	344.11	358.38	0.0000	4.5800	50.0000	0.0000	(0.1313)	(0.0149)	0.0000	3	(0.1463)	01/06/2025
301029.ZK	12/06/2024	SDB3262322888	300.00	3.5838	1,032.32	1,075.14	0.0000	4.5800	50.0000	0.0000	(0.3940)	(0.0448)	0.0000	3	(0.4388)	01/06/2025
301029.ZK	12/06/2024	SDB3262322888	800.00	3.5838	2,752.84	2,867.05	0.0000	4.5800	50.0000	0.0000	(1.0507)	(0.1195)	0.0000	3	(1.1701)	01/06/2025
301029.ZK	12/06/2024	SDB3262322888	100.00	3.5838	344.11	358.38	0.0000	4.5800	50.0000	0.0000	(0.1313)	(0.0149)	0.0000	3	(0.1463)	01/06/2025
301029.ZK	12/06/2024	SDB3262322888	300.00	3.5838	1,032.32	1,075.14	0.0000	4.5800	50.0000	0.0000	(0.3940)	(0.0448)	0.0000	3	(0.4388)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
DONGGUAN YIHEDA AUTOMATION CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
301029.ZK	12/06/2024	SDB3262322888	100.00	3.5838	344.11	358.38	0.0000	4.5800	50.0000	0.0000	(0.1313)	(0.0149)	0.0000	3	(0.1463)	01/06/2025
301029.ZK	12/06/2024	SDB3262322888	100.00	3.5838	344.11	358.38	0.0000	4.5800	50.0000	0.0000	(0.1313)	(0.0149)	0.0000	3	(0.1463)	01/06/2025
301029.ZK	12/06/2024	SDB3262322888	300.00	3.5838	1,032.32	1,075.14	0.0000	4.5800	50.0000	0.0000	(0.3940)	(0.0448)	0.0000	3	(0.4388)	01/06/2025
301029.ZK	12/06/2024	SDB3262322888	200.00	3.5838	688.21	716.76	0.0000	4.5800	50.0000	0.0000	(0.2627)	(0.0299)	0.0000	3	(0.2925)	01/06/2025
301029.ZK	12/06/2024	SDB3262322888	1,100.00	3.5838	3,785.16	3,942.19	0.0000	4.5800	50.0000	0.0000	(1.4447)	(0.1643)	0.0000	3	(1.6089)	01/06/2025
301029.ZK	12/06/2024	SDB3262322888	300.00	3.5838	1,032.32	1,075.14	0.0000	4.5800	50.0000	0.0000	(0.3940)	(0.0448)	0.0000	3	(0.4388)	01/06/2025
301029.ZK	12/05/2024	SDB3262322888	1,700.00	3.5998	5,849.80	6,119.63	0.0000	4.5800	50.0000	0.0000	(0.7442)	(0.0850)	0.0000	1	(0.8292)	01/06/2025
301029.ZK	12/05/2024	SDB3262322888	3,500.00	3.5998	12,043.70	12,599.24	0.0000	4.5800	50.0000	0.0000	(1.5322)	(0.1750)	0.0000	1	(1.7072)	01/06/2025
301029.ZK	12/05/2024	SDB3262322888	200.00	3.5998	688.21	719.96	0.0000	4.5800	50.0000	0.0000	(0.0876)	(0.0100)	0.0000	1	(0.0976)	01/06/2025
301029.ZK	12/05/2024	SDB3262322888	200.00	3.5998	688.21	719.96	0.0000	4.5800	50.0000	0.0000	(0.0876)	(0.0100)	0.0000	1	(0.0976)	01/06/2025
301029.ZK	12/05/2024	SDB3262322888	3,400.00	3.5998	11,699.59	12,239.26	0.0000	4.5800	50.0000	0.0000	(1.4884)	(0.1700)	0.0000	1	(1.6584)	01/06/2025
301029.ZK	12/05/2024	SDB3262322888	100.00	3.5998	344.11	359.98	0.0000	4.5800	50.0000	0.0000	(0.0438)	(0.0050)	0.0000	1	(0.0488)	01/06/2025
301029.ZK	12/05/2024	SDB3262322888	300.00	3.5998	1,032.32	1,079.93	0.0000	4.5800	50.0000	0.0000	(0.1313)	(0.0150)	0.0000	1	(0.1463)	01/06/2025
301029.ZK	12/05/2024	SDB3262322888	800.00	3.5998	2,752.84	2,879.83	0.0000	4.5800	50.0000	0.0000	(0.3502)	(0.0400)	0.0000	1	(0.3902)	01/06/2025
301029.ZK	12/05/2024	SDB3262322888	100.00	3.5998	344.11	359.98	0.0000	4.5800	50.0000	0.0000	(0.0438)	(0.0050)	0.0000	1	(0.0488)	01/06/2025
301029.ZK	12/05/2024	SDB3262322888	300.00	3.5998	1,032.32	1,079.93	0.0000	4.5800	50.0000	0.0000	(0.1313)	(0.0150)	0.0000	1	(0.1463)	01/06/2025
301029.ZK	12/05/2024	SDB3262322888	100.00	3.5998	344.11	359.98	0.0000	4.5800	50.0000	0.0000	(0.0438)	(0.0050)	0.0000	1	(0.0488)	01/06/2025
301029.ZK	12/05/2024	SDB3262322888	100.00	3.5998	344.11	359.98	0.0000	4.5800	50.0000	0.0000	(0.0438)	(0.0050)	0.0000	1	(0.0488)	01/06/2025
301029.ZK	12/05/2024	SDB3262322888	300.00	3.5998	1,032.32	1,079.93	0.0000	4.5800	50.0000	0.0000	(0.1313)	(0.0150)	0.0000	1	(0.1463)	01/06/2025
301029.ZK	12/05/2024	SDB3262322888	200.00	3.5998	688.21	719.96	0.0000	4.5800	50.0000	0.0000	(0.0876)	(0.0100)	0.0000	1	(0.0976)	01/06/2025
301029.ZK	12/05/2024	SDB3262322888	1,100.00	3.5998	3,785.16	3,959.76	0.0000	4.5800	50.0000	0.0000	(0.4816)	(0.0550)	0.0000	1	(0.5366)	01/06/2025
301029.ZK	12/05/2024	SDB3262322888	300.00	3.5998	1,032.32	1,079.93	0.0000	4.5800	50.0000	0.0000	(0.1313)	(0.0150)	0.0000	1	(0.1463)	01/06/2025
301029.ZK	12/04/2024	SDB3262322888	1,700.00	3.4411	5,849.80	5,849.80	0.0000	4.5800	50.0000	0.0000	(0.7442)	(0.0812)	0.0000	1	(0.8255)	01/06/2025
301029.ZK	12/04/2024	SDB3262322888	3,500.00	3.4411	12,043.70	12,043.70	0.0000	4.5800	50.0000	0.0000	(1.5322)	(0.1673)	0.0000	1	(1.6995)	01/06/2025
301029.ZK	12/04/2024	SDB3262322888	200.00	3.4411	688.21	688.21	0.0000	4.5800	50.0000	0.0000	(0.0876)	(0.0096)	0.0000	1	(0.0971)	01/06/2025
301029.ZK	12/04/2024	SDB3262322888	200.00	3.4411	688.21	688.21	0.0000	4.5800	50.0000	0.0000	(0.0876)	(0.0096)	0.0000	1	(0.0971)	01/06/2025
301029.ZK	12/04/2024	SDB3262322888	3,400.00	3.4411	11,699.59	11,699.59	0.0000	4.5800	50.0000	0.0000	(1.4884)	(0.1625)	0.0000	1	(1.6509)	01/06/2025
301029.ZK	12/04/2024	SDB3262322888	100.00	3.4411	344.11	344.11	0.0000	4.5800	50.0000	0.0000	(0.0438)	(0.0048)	0.0000	1	(0.0486)	01/06/2025
301029.ZK	12/04/2024	SDB3262322888	300.00	3.4411	1,032.32	1,032.32	0.0000	4.5800	50.0000	0.0000	(0.1313)	(0.0143)	0.0000	1	(0.1457)	01/06/2025
301029.ZK	12/04/2024	SDB3262322888	800.00	3.4411	2,752.84	2,752.84	0.0000	4.5800	50.0000	0.0000	(0.3502)	(0.0382)	0.0000	1	(0.3885)	01/06/2025
301029.ZK	12/04/2024	SDB3262322888	100.00	3.4411	344.11	344.11	0.0000	4.5800	50.0000	0.0000	(0.0438)	(0.0048)	0.0000	1	(0.0486)	01/06/2025
301029.ZK	12/04/2024	SDB3262322888	300.00	3.4411	1,032.32	1,032.32	0.0000	4.5800	50.0000	0.0000	(0.1313)	(0.0143)	0.0000	1	(0.1457)	01/06/2025
301029.ZK	12/04/2024	SDB3262322888	100.00	3.4411	344.11	344.11	0.0000	4.5800	50.0000	0.0000	(0.0438)	(0.0048)	0.0000	1	(0.0486)	01/06/2025
301029.ZK	12/04/2024	SDB3262322888	300.00	3.4411	1,032.32	1,032.32	0.0000	4.5800	50.0000	0.0000	(0.1313)	(0.0143)	0.0000	1	(0.1457)	01/06/2025
301029.ZK	12/04/2024	SDB3262322888	200.00	3.4411	688.21	688.21	0.0000	4.5800	50.0000	0.0000	(0.0876)	(0.0096)	0.0000	1	(0.0971)	01/06/2025
301029.ZK	12/04/2024	SDB3262322888	1,100.00	3.4411	3,785.16	3,785.16	0.0000	4.5800	50.0000	0.0000	(0.4816)	(0.0526)	0.0000	1	(0.5341)	01/06/2025
301029.ZK	12/04/2024	SDB3262322888	300.00	3.4411	1,032.32	1,032.32	0.0000	4.5800	50.0000	0.0000	(0.1313)	(0.0143)	0.0000	1	(0.1457)	01/06/2025
TOTAL DONGGUAN YIHEDA AUTOMATION CO., LTD. CMN CLASS A SERIES NORTHBOUND											(169.7876)	(20.1917)	0.0000		(189.9793)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
EAST MONEY INFORMATION CO., LTD. CMN CLASS A SERIES NORTHBOUND																
300059.ZK	01/03/2025	SDB3264178808	4,500.00	3.7157	15,953.57	16,720.70	0.0000	4.3300	50.0000	0.0000	(5.7566)	(0.6967)	0.0000	3	(6.4533)	01/06/2025
300059.ZK	01/03/2025	SDB3264178808	1,300.00	3.7157	4,626.71	4,830.43	0.0000	4.3300	50.0000	0.0000	(1.6695)	(0.2013)	0.0000	3	(1.8707)	01/06/2025
300059.ZK	01/03/2025	SDB3264178808	29,700.00	3.7157	105,476.91	110,356.65	0.0000	4.3300	50.0000	0.0000	(38.0596)	(4.5982)	0.0000	3	(42.6578)	01/06/2025
300059.ZK	01/03/2025	SDB3264178808	21,400.00	3.7157	76,000.20	79,516.24	0.0000	4.3300	50.0000	0.0000	(27.4234)	(3.3132)	0.0000	3	(30.7366)	01/06/2025
300059.ZK	01/03/2025	SDB3264178808	6,800.00	3.7157	24,209.22	25,266.84	0.0000	4.3300	50.0000	0.0000	(8.7355)	(1.0528)	0.0000	3	(9.7883)	01/06/2025
300059.ZK	01/02/2025	SDB3264178808	4,500.00	3.6353	15,953.57	16,358.71	0.0000	4.3300	50.0000	0.0000	(1.9189)	(0.2272)	0.0000	1	(2.1461)	01/06/2025
300059.ZK	01/02/2025	SDB3264178808	1,300.00	3.6353	4,626.71	4,725.85	0.0000	4.3300	50.0000	0.0000	(0.5565)	(0.0656)	0.0000	1	(0.6221)	01/06/2025
300059.ZK	01/02/2025	SDB3264178808	29,700.00	3.6353	105,476.91	107,967.46	0.0000	4.3300	50.0000	0.0000	(12.6865)	(1.4995)	0.0000	1	(14.1861)	01/06/2025
300059.ZK	01/02/2025	SDB3264178808	21,400.00	3.6353	76,000.20	77,794.74	0.0000	4.3300	50.0000	0.0000	(9.1411)	(1.0805)	0.0000	1	(10.2216)	01/06/2025
300059.ZK	01/02/2025	SDB3264178808	10,300.00	3.6353	36,669.84	37,443.26	0.0000	4.3300	50.0000	0.0000	(4.4106)	(0.5200)	0.0000	1	(4.9306)	01/06/2025
300059.ZK	01/02/2025	SDB3264178808	16,200.00	3.6353	60,217.68	58,891.34	0.0000	4.3300	50.0000	0.0000	(7.2428)	(0.8179)	0.0000	1	(8.0608)	01/06/2025
300059.ZK	01/02/2025	SDB3264178808	6,400.00	3.6353	23,856.42	23,265.72	0.0000	4.3300	50.0000	0.0000	(2.8694)	(0.3231)	0.0000	1	(3.1925)	01/06/2025
300059.ZK	01/02/2025	SDB3264178808	800.00	3.6353	3,080.95	2,908.21	0.0000	4.3300	50.0000	0.0000	(0.3706)	(0.0404)	0.0000	1	(0.4110)	01/06/2025
300059.ZK	01/02/2025	SDB3264178808	700.00	3.6353	2,670.06	2,544.69	0.0000	4.3300	50.0000	0.0000	(0.3211)	(0.0353)	0.0000	1	(0.3565)	01/06/2025
300059.ZK	12/31/2024	SDB3264178808	4,500.00	3.5994	15,953.57	16,197.18	0.0000	4.3300	50.0000	0.0000	(3.8377)	(0.4499)	0.0000	2	(4.2876)	01/06/2025
300059.ZK	12/31/2024	SDB3264178808	1,300.00	3.5994	4,626.71	4,679.18	0.0000	4.3300	50.0000	0.0000	(1.1130)	(0.1300)	0.0000	2	(1.2430)	01/06/2025
300059.ZK	12/31/2024	SDB3264178808	29,700.00	3.5994	105,476.91	106,901.38	0.0000	4.3300	50.0000	0.0000	(26.3731)	(2.9695)	0.0000	2	(28.3425)	01/06/2025
300059.ZK	12/31/2024	SDB3264178808	21,400.00	3.5994	76,000.20	77,026.58	0.0000	4.3300	50.0000	0.0000	(18.2823)	(2.1396)	0.0000	2	(20.4219)	01/06/2025
300059.ZK	12/31/2024	SDB3264178808	10,300.00	3.5994	36,669.84	37,073.54	0.0000	4.3300	50.0000	0.0000	(8.8211)	(1.0298)	0.0000	2	(9.8510)	01/06/2025
300059.ZK	12/31/2024	SDB3264178808	16,200.00	3.5994	60,217.68	58,309.84	0.0000	4.3300	50.0000	0.0000	(14.4857)	(1.6197)	0.0000	2	(16.1054)	01/06/2025
300059.ZK	12/31/2024	SDB3264178808	6,400.00	3.5994	23,856.42	23,035.99	0.0000	4.3300	50.0000	0.0000	(5.7388)	(0.6399)	0.0000	2	(6.3787)	01/06/2025
300059.ZK	12/31/2024	SDB3264178808	800.00	3.5994	3,080.95	2,879.50	0.0000	4.3300	50.0000	0.0000	(0.7411)	(0.0800)	0.0000	2	(0.8211)	01/06/2025
300059.ZK	12/31/2024	SDB3264178808	700.00	3.5994	2,670.06	2,519.56	0.0000	4.3300	50.0000	0.0000	(0.6423)	(0.0700)	0.0000	2	(0.7123)	01/06/2025
300059.ZK	12/30/2024	SDB3264178808	4,500.00	3.5453	15,953.57	15,954.06	0.0000	4.3300	50.0000	0.0000	(1.9189)	(0.2216)	0.0000	1	(2.1404)	01/06/2025
300059.ZK	12/30/2024	SDB3264178808	1,300.00	3.5453	4,626.71	4,608.95	0.0000	4.3300	50.0000	0.0000	(0.5565)	(0.0640)	0.0000	1	(0.6205)	01/06/2025
300059.ZK	12/30/2024	SDB3264178808	29,700.00	3.5453	105,476.91	105,296.81	0.0000	4.3300	50.0000	0.0000	(12.6865)	(1.4625)	0.0000	1	(14.1490)	01/06/2025
300059.ZK	12/30/2024	SDB3264178808	21,400.00	3.5453	76,000.20	75,870.43	0.0000	4.3300	50.0000	0.0000	(9.1411)	(1.0538)	0.0000	1	(10.1949)	01/06/2025
300059.ZK	12/30/2024	SDB3264178808	10,300.00	3.5453	36,669.84	36,517.07	0.0000	4.3300	50.0000	0.0000	(4.4106)	(0.5072)	0.0000	1	(4.9177)	01/06/2025
300059.ZK	12/30/2024	SDB3264178808	16,200.00	3.5453	60,217.68	57,434.62	0.0000	4.3300	50.0000	0.0000	(7.2428)	(0.7977)	0.0000	1	(8.0406)	01/06/2025
300059.ZK	12/30/2024	SDB3264178808	6,400.00	3.5453	23,856.42	22,690.22	0.0000	4.3300	50.0000	0.0000	(2.8694)	(0.3151)	0.0000	1	(3.1845)	01/06/2025
300059.ZK	12/30/2024	SDB3264178808	800.00	3.5453	3,080.95	2,836.28	0.0000	4.3300	50.0000	0.0000	(0.3706)	(0.0394)	0.0000	1	(0.4100)	01/06/2025
300059.ZK	12/30/2024	SDB3264178808	8,000.00	3.5453	30,514.98	28,362.78	0.0000	4.3300	50.0000	0.0000	(3.6703)	(0.3939)	0.0000	1	(4.0642)	01/06/2025
300059.ZK	12/27/2024	SDB3264178808	4,500.00	3.5728	15,953.57	16,077.59	0.0000	4.3300	50.0000	0.0000	(5.7566)	(0.6699)	0.0000	3	(6.4265)	01/06/2025
300059.ZK	12/27/2024	SDB3264178808	1,300.00	3.5728	4,626.71	4,644.64	0.0000	4.3300	50.0000	0.0000	(1.6695)	(0.1935)	0.0000	3	(1.8630)	01/06/2025
300059.ZK	12/27/2024	SDB3264178808	29,700.00	3.5728	105,476.91	106,112.07	0.0000	4.3300	50.0000	0.0000	(38.0596)	(4.4213)	0.0000	3	(42.4809)	01/06/2025
300059.ZK	12/27/2024	SDB3264178808	21,400.00	3.5728	76,000.20	76,457.86	0.0000	4.3300	50.0000	0.0000	(27.4234)	(3.1857)	0.0000	3	(30.6091)	01/06/2025
300059.ZK	12/27/2024	SDB3264178808	10,300.00	3.5728	36,669.84	36,799.81	0.0000	4.3300	50.0000	0.0000	(13.2317)	(1.5333)	0.0000	3	(14.7650)	01/06/2025
300059.ZK	12/27/2024	SDB3264178808	16,200.00	3.5728	60,217.68	57,879.31	0.0000	4.3300	50.0000	0.0000	(21.7285)	(2.4116)	0.0000	3	(24.1402)	01/06/2025
300059.ZK	12/27/2024	SDB3264178808	6,400.00	3.5728	23,856.42	22,865.90	0.0000	4.3300	50.0000	0.0000	(8.6082)	(0.9527)	0.0000	3	(9.5609)	01/06/2025
300059.ZK	12/27/2024	SDB3264178808	800.00	3.5728	3,080.95	2,858.24	0.0000	4.3300	50.0000	0.0000	(1.1117)	(0.1191)	0.0000	3	(1.2308)	01/06/2025
300059.ZK	12/27/2024	SDB3264178808	9,500.00	3.5728	36,236.53	33,941.57	0.0000	4.3300	50.0000	0.0000	(13.0753)	(1.4142)	0.0000	3	(14.4896)	01/06/2025
300059.ZK	12/26/2024	SDB3264178808	4,500.00	3.5343	15,953.57	15,904.43	0.0000	4.3300	50.0000	0.0000	(1.9189)	(0.2209)	0.0000	1	(2.1398)	01/06/2025
300059.ZK	12/26/2024	SDB3264178808	1,300.00	3.5343	4,626.71	4,594.61	0.0000	4.3300	50.0000	0.0000	(0.5565)	(0.0638)	0.0000	1	(0.6203)	01/06/2025
300059.ZK	12/26/2024	SDB3264178808	29,700.00	3.5343	105,476.91	104,969.24	0.0000	4.3300	50.0000	0.0000	(12.6865)	(1.4579)	0.0000	1	(14.1444)	01/06/2025
300059.ZK	12/26/2024	SDB3264178808	21,400.00	3.5343	76,000.20	75,634.41	0.0000	4.3300	50.0000	0.0000	(9.1411)	(1.0505)	0.0000	1	(10.1916)	01/06/2025
300059.ZK	12/26/2024	SDB3264178808	10,300.00	3.5343	36,669.84	36,403.48	0.0000	4.3300	50.0000	0.0000	(4.4106)	(0.5056)	0.0000	1	(4.9162)	01/06/2025
300059.ZK	12/26/2024	SDB3264178808	16,200.00	3.5343	60,217.68	57,255.95	0.0000	4.3300	50.0000	0.0000	(7.2428)	(0.7952)	0.0000	1	(8.0381)	01/06/2025
300059.ZK	12/26/2024	SDB3264178808	6,400.00	3.5343	23,856.42	22,619.64	0.0000	4.3300	50.0000	0.0000	(2.8694)	(0.3142)	0.0000	1	(3.1836)	01/06/2025
300059.ZK	12/26/2024	SDB3264178808	800.00	3.5343	3,080.95	2,827.45	0.0000	4.3300	50.0000	0.0000	(0.3706)	(0.0393)	0.0000	1	(0.4098)	01/06/2025
300059.ZK	12/26/2024	SDB3264178808	9,500.00	3.5343	36,236.53	33,576.02	0.0000	4.3300	50.0000	0.0000	(4.3584)	(0.4663)	0.0000	1	(4.8248)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
EAST MONEY INFORMATION CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300059.ZK	12/24/2024	SDB3264178808	4,500.00	3.5343	15,953.57	15,904.43	0.0000	4.3300	50.0000	0.0000	(3.8377)	(0.4418)	0.0000	2	(4.2795)	01/06/2025
300059.ZK	12/24/2024	SDB3264178808	1,300.00	3.5343	4,626.71	4,594.61	0.0000	4.3300	50.0000	0.0000	(1.1130)	(0.1276)	0.0000	2	(1.2406)	01/06/2025
300059.ZK	12/24/2024	SDB3264178808	29,700.00	3.5343	105,476.91	104,969.24	0.0000	4.3300	50.0000	0.0000	(25.3731)	(2.9158)	0.0000	2	(28.2889)	01/06/2025
300059.ZK	12/24/2024	SDB3264178808	21,400.00	3.5343	76,000.20	75,634.41	0.0000	4.3300	50.0000	0.0000	(18.2823)	(2.1010)	0.0000	2	(20.3832)	01/06/2025
300059.ZK	12/24/2024	SDB3264178808	10,300.00	3.5343	36,669.84	36,403.48	0.0000	4.3300	50.0000	0.0000	(8.8211)	(1.0112)	0.0000	2	(9.8323)	01/06/2025
300059.ZK	12/24/2024	SDB3264178808	16,200.00	3.5343	60,217.68	57,255.95	0.0000	4.3300	50.0000	0.0000	(14.4857)	(1.5904)	0.0000	2	(16.0761)	01/06/2025
300059.ZK	12/24/2024	SDB3264178808	6,400.00	3.5343	23,856.42	22,619.64	0.0000	4.3300	50.0000	0.0000	(5.7388)	(0.6283)	0.0000	2	(6.3671)	01/06/2025
300059.ZK	12/24/2024	SDB3264178808	800.00	3.5343	3,080.95	2,827.45	0.0000	4.3300	50.0000	0.0000	(0.7411)	(0.0785)	0.0000	2	(0.8197)	01/06/2025
300059.ZK	12/24/2024	SDB3264178808	9,500.00	3.5343	36,236.53	33,576.02	0.0000	4.3300	50.0000	0.0000	(8.7169)	(0.9327)	0.0000	2	(9.6496)	01/06/2025
300059.ZK	12/23/2024	SDB3264178808	4,500.00	3.5403	15,953.57	15,931.22	0.0000	4.3300	50.0000	0.0000	(1.9189)	(0.2213)	0.0000	1	(2.1401)	01/06/2025
300059.ZK	12/23/2024	SDB3264178808	1,300.00	3.5403	4,626.71	4,602.35	0.0000	4.3300	50.0000	0.0000	(0.5565)	(0.0639)	0.0000	1	(0.6204)	01/06/2025
300059.ZK	12/23/2024	SDB3264178808	29,700.00	3.5403	105,476.91	105,146.08	0.0000	4.3300	50.0000	0.0000	(12.6865)	(1.4604)	0.0000	1	(14.1469)	01/06/2025
300059.ZK	12/23/2024	SDB3264178808	21,400.00	3.5403	76,000.20	75,761.82	0.0000	4.3300	50.0000	0.0000	(9.1411)	(1.0522)	0.0000	1	(10.1934)	01/06/2025
300059.ZK	12/23/2024	SDB3264178808	10,300.00	3.5403	36,669.84	36,464.80	0.0000	4.3300	50.0000	0.0000	(4.4106)	(0.5065)	0.0000	1	(4.9170)	01/06/2025
300059.ZK	12/23/2024	SDB3264178808	16,200.00	3.5403	60,217.68	57,352.41	0.0000	4.3300	50.0000	0.0000	(7.2428)	(0.7966)	0.0000	1	(8.0394)	01/06/2025
300059.ZK	12/23/2024	SDB3264178808	6,400.00	3.5403	23,856.42	22,657.74	0.0000	4.3300	50.0000	0.0000	(2.8694)	(0.3147)	0.0000	1	(3.1841)	01/06/2025
300059.ZK	12/23/2024	SDB3264178808	800.00	3.5403	3,080.95	2,832.22	0.0000	4.3300	50.0000	0.0000	(0.3706)	(0.0393)	0.0000	1	(0.4099)	01/06/2025
300059.ZK	12/23/2024	SDB3264178808	9,500.00	3.5403	36,236.53	33,632.58	0.0000	4.3300	50.0000	0.0000	(4.3584)	(0.4671)	0.0000	1	(4.8256)	01/06/2025
300059.ZK	12/20/2024	SDB3264178808	4,500.00	3.5492	15,953.57	15,971.26	0.0000	4.3300	50.0000	0.0000	(5.7566)	(0.6655)	0.0000	3	(6.4220)	01/06/2025
300059.ZK	12/20/2024	SDB3264178808	1,300.00	3.5492	4,626.71	4,613.92	0.0000	4.3300	50.0000	0.0000	(1.6695)	(0.1922)	0.0000	3	(1.8617)	01/06/2025
300059.ZK	12/20/2024	SDB3264178808	29,700.00	3.5492	105,476.91	105,410.29	0.0000	4.3300	50.0000	0.0000	(38.0596)	(4.3921)	0.0000	3	(42.4517)	01/06/2025
300059.ZK	12/20/2024	SDB3264178808	21,400.00	3.5492	76,000.20	75,952.20	0.0000	4.3300	50.0000	0.0000	(27.4234)	(3.1647)	0.0000	3	(30.5881)	01/06/2025
300059.ZK	12/20/2024	SDB3264178808	10,300.00	3.5492	36,669.84	36,556.43	0.0000	4.3300	50.0000	0.0000	(13.2317)	(1.5232)	0.0000	3	(14.7549)	01/06/2025
300059.ZK	12/20/2024	SDB3264178808	16,200.00	3.5492	60,217.68	57,496.52	0.0000	4.3300	50.0000	0.0000	(21.7285)	(2.3957)	0.0000	3	(24.1242)	01/06/2025
300059.ZK	12/20/2024	SDB3264178808	6,400.00	3.5492	23,856.42	22,714.68	0.0000	4.3300	50.0000	0.0000	(8.6082)	(0.9464)	0.0000	3	(9.5546)	01/06/2025
300059.ZK	12/20/2024	SDB3264178808	800.00	3.5492	3,080.95	2,839.33	0.0000	4.3300	50.0000	0.0000	(1.1117)	(0.1183)	0.0000	3	(1.2300)	01/06/2025
300059.ZK	12/20/2024	SDB3264178808	9,500.00	3.5492	36,236.53	33,717.10	0.0000	4.3300	50.0000	0.0000	(13.0753)	(1.4049)	0.0000	3	(14.4802)	01/06/2025
300059.ZK	12/19/2024	SDB3264178808	29,700.00	3.5335	105,476.91	104,945.54	0.0000	4.5800	50.0000	0.0000	(13.4190)	(1.4576)	0.0000	1	(14.8766)	01/06/2025
300059.ZK	12/19/2024	SDB3264178808	21,400.00	3.5335	76,000.20	75,617.33	0.0000	4.5800	50.0000	0.0000	(9.6689)	(1.0502)	0.0000	1	(10.7192)	01/06/2025
300059.ZK	12/19/2024	SDB3264178808	10,300.00	3.5335	36,669.84	36,395.26	0.0000	4.5800	50.0000	0.0000	(4.6652)	(0.5055)	0.0000	1	(5.1707)	01/06/2025
300059.ZK	12/19/2024	SDB3264178808	16,200.00	3.5335	60,217.68	57,243.02	0.0000	4.5800	50.0000	0.0000	(7.6610)	(0.7950)	0.0000	1	(8.4561)	01/06/2025
300059.ZK	12/19/2024	SDB3264178808	6,400.00	3.5335	23,856.42	22,614.53	0.0000	4.5800	50.0000	0.0000	(3.0351)	(0.3141)	0.0000	1	(3.3492)	01/06/2025
300059.ZK	12/19/2024	SDB3264178808	800.00	3.5335	3,080.95	2,826.82	0.0000	4.5800	50.0000	0.0000	(0.3920)	(0.0393)	0.0000	1	(0.4312)	01/06/2025
300059.ZK	12/19/2024	SDB3264178808	9,500.00	3.5335	36,236.53	33,568.44	0.0000	4.5800	50.0000	0.0000	(4.6101)	(0.4662)	0.0000	1	(5.0763)	01/06/2025
300059.ZK	12/18/2024	SDB3264178808	16,200.00	3.6234	60,217.68	58,699.76	0.0000	4.5800	50.0000	0.0000	(7.6610)	(0.8153)	0.0000	1	(8.4763)	01/06/2025
300059.ZK	12/18/2024	SDB3264178808	6,400.00	3.6234	23,856.42	23,190.03	0.0000	4.5800	50.0000	0.0000	(3.0351)	(0.3221)	0.0000	1	(3.3572)	01/06/2025
300059.ZK	12/18/2024	SDB3264178808	800.00	3.6234	3,080.95	2,898.75	0.0000	4.5800	50.0000	0.0000	(0.3920)	(0.0403)	0.0000	1	(0.4322)	01/06/2025
300059.ZK	12/18/2024	SDB3264178808	9,500.00	3.6234	36,236.53	34,422.70	0.0000	4.5800	50.0000	0.0000	(4.6101)	(0.4781)	0.0000	1	(5.0882)	01/06/2025
300059.ZK	12/17/2024	SDB3264178808	800.00	3.8512	3,080.95	3,080.95	0.0000	4.5800	50.0000	0.0000	(0.3920)	(0.0428)	0.0000	1	(0.4348)	01/06/2025
300059.ZK	12/17/2024	SDB3264178808	9,500.00	3.8144	36,236.53	36,236.53	0.0000	4.5800	50.0000	0.0000	(4.6101)	(0.5033)	0.0000	1	(5.1134)	01/06/2025
TOTAL EAST MONEY INFORMATION CO., LTD. CMN CLASS A SERIES NORTHBOUND											(742.7638)	(84.6527)	0.0000		(827.4165)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
EASTCOMPEACE TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND																
002017.ZK	01/03/2025	SDB3260487804	18,100.00	1.5213	27,420.34	27,535.67	0.0000	4.3300	50.0000	0.0000	(9.8942)	(1.1473)	0.0000	3	(11.0415)	01/06/2025
002017.ZK	01/03/2025	SDB3260487804	5,800.00	1.5213	8,847.84	8,823.59	0.0000	4.3300	50.0000	0.0000	(3.1926)	(0.3676)	0.0000	3	(3.5602)	01/06/2025
002017.ZK	01/03/2025	SDB3260487804	7,800.00	1.5213	12,025.46	11,866.20	0.0000	4.3300	50.0000	0.0000	(4.3392)	(0.4944)	0.0000	3	(4.8336)	01/06/2025
002017.ZK	01/03/2025	SDB3260487804	900.00	1.5213	1,390.52	1,369.18	0.0000	4.3300	50.0000	0.0000	(0.5017)	(0.0570)	0.0000	3	(0.5588)	01/06/2025
002017.ZK	01/03/2025	SDB3260487804	2,800.00	1.5213	4,293.64	4,259.66	0.0000	4.3300	50.0000	0.0000	(1.5493)	(0.1775)	0.0000	3	(1.7268)	01/06/2025
002017.ZK	01/03/2025	SDB3260487804	500.00	1.5213	774.89	760.65	0.0000	4.3300	50.0000	0.0000	(0.2796)	(0.0317)	0.0000	3	(0.3113)	01/06/2025
002017.ZK	01/03/2025	SDB3260487804	300.00	1.5213	463.78	456.39	0.0000	4.3300	50.0000	0.0000	(0.1673)	(0.0190)	0.0000	3	(0.1864)	01/06/2025
002017.ZK	01/03/2025	SDB3260487804	1,800.00	1.5213	2,804.56	2,738.35	0.0000	4.3300	50.0000	0.0000	(0.1020)	(0.1141)	0.0000	3	(1.1261)	01/06/2025
002017.ZK	01/03/2025	SDB3260487804	29,500.00	1.5213	44,865.61	44,878.59	0.0000	4.3300	50.0000	0.0000	(16.1890)	(1.8699)	0.0000	3	(18.0589)	01/06/2025
002017.ZK	01/03/2025	SDB3260487804	6,100.00	1.5213	9,078.04	9,279.98	0.0000	4.3300	50.0000	0.0000	(3.2757)	(0.3867)	0.0000	3	(3.6623)	01/06/2025
002017.ZK	01/03/2025	SDB3260487804	5,800.00	1.5213	8,568.08	8,823.59	0.0000	4.3300	50.0000	0.0000	(3.0917)	(0.3676)	0.0000	3	(3.4593)	01/06/2025
002017.ZK	01/03/2025	SDB3260487804	1,400.00	1.5213	2,072.08	2,129.83	0.0000	4.3300	50.0000	0.0000	(0.7477)	(0.0887)	0.0000	3	(0.8364)	01/06/2025
002017.ZK	01/03/2025	SDB3260487804	3,100.00	1.5213	4,724.08	4,716.05	0.0000	4.3300	50.0000	0.0000	(1.7046)	(0.1965)	0.0000	3	(1.9011)	01/06/2025
002017.ZK	01/03/2025	SDB3260487804	12,500.00	1.5213	18,938.33	19,016.35	0.0000	4.3300	50.0000	0.0000	(6.8336)	(0.7923)	0.0000	3	(7.6259)	01/06/2025
002017.ZK	01/03/2025	SDB3260487804	500.00	1.5213	798.86	760.65	0.0000	4.3300	50.0000	0.0000	(0.2883)	(0.0317)	0.0000	3	(0.3200)	01/06/2025
002017.ZK	01/03/2025	SDB3260487804	800.00	1.5213	1,273.47	1,217.05	0.0000	4.3300	50.0000	0.0000	(0.4595)	(0.0507)	0.0000	3	(0.5102)	01/06/2025
002017.ZK	01/03/2025	SDB3260487804	3,600.00	1.5213	5,583.84	5,476.71	0.0000	4.3300	50.0000	0.0000	(2.0148)	(0.2282)	0.0000	3	(2.2430)	01/06/2025
002017.ZK	01/03/2025	SDB3260487804	200.00	1.5213	311.77	304.26	0.0000	4.3300	50.0000	0.0000	(0.1125)	(0.0127)	0.0000	3	(0.1252)	01/06/2025
002017.ZK	01/03/2025	SDB3260487804	100.00	1.5213	152.97	152.13	0.0000	4.3300	50.0000	0.0000	(0.0552)	(0.0063)	0.0000	3	(0.0615)	01/06/2025
002017.ZK	01/03/2025	SDB3260487804	600.00	1.5213	916.19	912.78	0.0000	4.3300	50.0000	0.0000	(0.3306)	(0.0380)	0.0000	3	(0.3686)	01/06/2025
002017.ZK	01/03/2025	SDB3260487804	2,900.00	1.5213	4,513.72	4,411.79	0.0000	4.3300	50.0000	0.0000	(1.6287)	(0.1838)	0.0000	3	(1.8125)	01/06/2025
002017.ZK	01/03/2025	SDB3260487804	5,200.00	1.5213	8,041.04	7,910.80	0.0000	4.3300	50.0000	0.0000	(2.9015)	(0.3296)	0.0000	3	(3.2311)	01/06/2025
002017.ZK	01/03/2025	SDB3260487804	2,800.00	1.5213	4,295.10	4,259.66	0.0000	4.3300	50.0000	0.0000	(1.5498)	(0.1775)	0.0000	3	(1.7273)	01/06/2025
002017.ZK	01/03/2025	SDB3260487804	6,500.00	1.5213	9,970.77	9,888.50	0.0000	4.3300	50.0000	0.0000	(3.5978)	(0.4120)	0.0000	3	(4.0098)	01/06/2025
002017.ZK	01/03/2025	SDB3260487804	800.00	1.5213	1,227.17	1,217.05	0.0000	4.3300	50.0000	0.0000	(0.4428)	(0.0507)	0.0000	3	(0.4935)	01/06/2025
002017.ZK	01/03/2025	SDB3260487804	100.00	1.5213	153.40	152.13	0.0000	4.3300	50.0000	0.0000	(0.0554)	(0.0063)	0.0000	3	(0.0617)	01/06/2025
002017.ZK	01/03/2025	SDB3260487804	400.00	1.5213	613.59	608.52	0.0000	4.3300	50.0000	0.0000	(0.2214)	(0.0254)	0.0000	3	(0.2468)	01/06/2025
002017.ZK	01/03/2025	SDB3260487804	2,300.00	1.5213	3,528.12	3,499.01	0.0000	4.3300	50.0000	0.0000	(1.2731)	(0.1458)	0.0000	3	(1.4189)	01/06/2025
002017.ZK	01/03/2025	SDB3260487804	300.00	1.5213	460.19	456.39	0.0000	4.3300	50.0000	0.0000	(0.1661)	(0.0190)	0.0000	3	(0.1851)	01/06/2025
002017.ZK	01/03/2025	SDB3260487804	10,200.00	1.5213	15,646.44	15,517.34	0.0000	4.3300	50.0000	0.0000	(5.6458)	(0.6466)	0.0000	3	(6.2923)	01/06/2025
002017.ZK	01/03/2025	SDB3260487804	5,100.00	1.5213	7,823.22	7,758.67	0.0000	4.3300	50.0000	0.0000	(2.8229)	(0.3233)	0.0000	3	(3.1462)	01/06/2025
002017.ZK	01/03/2025	SDB3260487804	800.00	1.5213	1,227.17	1,217.05	0.0000	4.3300	50.0000	0.0000	(0.4428)	(0.0507)	0.0000	3	(0.4935)	01/06/2025
002017.ZK	01/03/2025	SDB3260487804	3,700.00	1.5213	5,675.67	5,628.84	0.0000	4.3300	50.0000	0.0000	(2.0480)	(0.2345)	0.0000	3	(2.2825)	01/06/2025
002017.ZK	01/03/2025	SDB3260487804	200.00	1.5213	306.79	304.26	0.0000	4.3300	50.0000	0.0000	(0.1107)	(0.0127)	0.0000	3	(0.1234)	01/06/2025
002017.ZK	01/03/2025	SDB3260487804	1,000.00	1.5213	1,533.96	1,521.31	0.0000	4.3300	50.0000	0.0000	(0.5535)	(0.0634)	0.0000	3	(0.6169)	01/06/2025
002017.ZK	01/03/2025	SDB3260487804	7,700.00	1.5213	11,811.53	11,714.07	0.0000	4.3300	50.0000	0.0000	(4.2620)	(0.4881)	0.0000	3	(4.7501)	01/06/2025
002017.ZK	01/03/2025	SDB3260487804	1,900.00	1.5213	2,914.53	2,890.49	0.0000	4.3300	50.0000	0.0000	(1.0517)	(0.1204)	0.0000	3	(1.1721)	01/06/2025
002017.ZK	01/03/2025	SDB3260487804	700.00	1.5213	1,073.78	1,064.92	0.0000	4.3300	50.0000	0.0000	(0.3875)	(0.0444)	0.0000	3	(0.4318)	01/06/2025
002017.ZK	01/03/2025	SDB3260487804	1,000.00	1.5213	1,533.96	1,521.31	0.0000	4.3300	50.0000	0.0000	(0.5535)	(0.0634)	0.0000	3	(0.6169)	01/06/2025
002017.ZK	01/03/2025	SDB3260487804	1,000.00	1.5213	1,533.96	1,521.31	0.0000	4.3300	50.0000	0.0000	(0.5535)	(0.0634)	0.0000	3	(0.6169)	01/06/2025
002017.ZK	01/03/2025	SDB3260487804	2,600.00	1.5213	3,988.31	3,955.40	0.0000	4.3300	50.0000	0.0000	(1.4391)	(0.1648)	0.0000	3	(1.6039)	01/06/2025
002017.ZK	01/03/2025	SDB3260487804	4,000.00	1.5213	6,135.86	6,085.23	0.0000	4.3300	50.0000	0.0000	(2.2140)	(0.2536)	0.0000	3	(2.4676)	01/06/2025
002017.ZK	01/03/2025	SDB3260487804	200.00	1.5213	306.79	304.26	0.0000	4.3300	50.0000	0.0000	(0.1107)	(0.0127)	0.0000	3	(0.1234)	01/06/2025
002017.ZK	01/03/2025	SDB3260487804	1,400.00	1.5213	2,147.55	2,129.83	0.0000	4.3300	50.0000	0.0000	(0.7749)	(0.0887)	0.0000	3	(0.8637)	01/06/2025
002017.ZK	01/03/2025	SDB3260487804	13,100.00	1.5213	20,094.94	19,929.13	0.0000	4.3300	50.0000	0.0000	(7.2509)	(0.8304)	0.0000	3	(8.0813)	01/06/2025
002017.ZK	01/03/2025	SDB3260487804	18,400.00	1.5213	28,224.96	27,992.07	0.0000	4.3300	50.0000	0.0000	(10.1845)	(1.1663)	0.0000	3	(11.3508)	01/06/2025
002017.ZK	01/03/2025	SDB3260487804	1,100.00	1.5213	1,687.36	1,673.44	0.0000	4.3300	50.0000	0.0000	(0.6089)	(0.0697)	0.0000	3	(0.6786)	01/06/2025
002017.ZK	01/03/2025	SDB3260487804	400.00	1.5213	613.59	608.52	0.0000	4.3300	50.0000	0.0000	(0.2214)	(0.0254)	0.0000	3	(0.2468)	01/06/2025
002017.ZK	01/03/2025	SDB3260487804	400.00	1.5213	613.59	608.52	0.0000	4.3300	50.0000	0.0000	(0.2214)	(0.0254)	0.0000	3	(0.2468)	01/06/2025
002017.ZK	01/03/2025	SDB3260487804	400.00	1.5213	613.59	608.52	0.0000	4.3300	50.0000	0.0000	(0.2214)	(0.0254)	0.0000	3	(0.2468)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
EASTCOMPEACE TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002017.ZK	01/03/2025	SDB3260487804	3,100.00	1.5213	4,755.29	4,716.05	0.0000	4.3300	50.0000	0.0000	(1.7159)	(0.1965)	0.0000	3	(1.9124)	01/06/2025
002017.ZK	01/03/2025	SDB3260487804	4,300.00	1.5213	6,596.05	6,541.62	0.0000	4.3300	50.0000	0.0000	(2.3801)	(0.2726)	0.0000	3	(2.6526)	01/06/2025
002017.ZK	01/03/2025	SDB3260487804	2,800.00	1.5213	4,295.10	4,259.66	0.0000	4.3300	50.0000	0.0000	(1.5498)	(0.1775)	0.0000	3	(1.7273)	01/06/2025
002017.ZK	01/03/2025	SDB3260487804	1,100.00	1.5213	1,687.36	1,673.44	0.0000	4.3300	50.0000	0.0000	(0.6089)	(0.0697)	0.0000	3	(0.6786)	01/06/2025
002017.ZK	01/03/2025	SDB3260487804	2,100.00	1.5213	3,221.33	3,194.75	0.0000	4.3300	50.0000	0.0000	(1.1624)	(0.1331)	0.0000	3	(1.2955)	01/06/2025
002017.ZK	01/03/2025	SDB3260487804	1,100.00	1.5213	1,687.36	1,673.44	0.0000	4.3300	50.0000	0.0000	(0.6089)	(0.0697)	0.0000	3	(0.6786)	01/06/2025
002017.ZK	01/03/2025	SDB3260487804	300.00	1.5213	460.19	456.39	0.0000	4.3300	50.0000	0.0000	(0.1661)	(0.0190)	0.0000	3	(0.1851)	01/06/2025
002017.ZK	01/02/2025	SDB3260487804	7,800.00	1.5253	12,025.46	11,897.39	0.0000	4.3300	50.0000	0.0000	(1.4464)	(0.1652)	0.0000	1	(1.6116)	01/06/2025
002017.ZK	01/02/2025	SDB3260487804	900.00	1.5253	1,390.52	1,372.78	0.0000	4.3300	50.0000	0.0000	(0.1672)	(0.0191)	0.0000	1	(0.1863)	01/06/2025
002017.ZK	01/02/2025	SDB3260487804	2,800.00	1.5253	4,293.64	4,270.86	0.0000	4.3300	50.0000	0.0000	(0.5164)	(0.0593)	0.0000	1	(0.5757)	01/06/2025
002017.ZK	01/02/2025	SDB3260487804	500.00	1.5253	774.89	762.65	0.0000	4.3300	50.0000	0.0000	(0.0932)	(0.0106)	0.0000	1	(0.1038)	01/06/2025
002017.ZK	01/02/2025	SDB3260487804	300.00	1.5253	463.78	457.59	0.0000	4.3300	50.0000	0.0000	(0.0558)	(0.0064)	0.0000	1	(0.0621)	01/06/2025
002017.ZK	01/02/2025	SDB3260487804	1,800.00	1.5253	2,804.56	2,745.55	0.0000	4.3300	50.0000	0.0000	(0.3373)	(0.0381)	0.0000	1	(0.3755)	01/06/2025
002017.ZK	01/02/2025	SDB3260487804	29,500.00	1.5253	44,865.61	44,996.56	0.0000	4.3300	50.0000	0.0000	(5.3963)	(0.6250)	0.0000	1	(6.0213)	01/06/2025
002017.ZK	01/02/2025	SDB3260487804	6,100.00	1.5253	9,078.04	9,304.37	0.0000	4.3300	50.0000	0.0000	(1.0919)	(0.1292)	0.0000	1	(1.2211)	01/06/2025
002017.ZK	01/02/2025	SDB3260487804	5,800.00	1.5253	8,568.08	8,846.78	0.0000	4.3300	50.0000	0.0000	(0.1229)	(0.0000)	0.0000	1	(1.1534)	01/06/2025
002017.ZK	01/02/2025	SDB3260487804	1,400.00	1.5253	2,072.08	2,135.43	0.0000	4.3300	50.0000	0.0000	(0.2492)	(0.0297)	0.0000	1	(0.2789)	01/06/2025
002017.ZK	01/02/2025	SDB3260487804	3,100.00	1.5253	4,724.08	4,728.45	0.0000	4.3300	50.0000	0.0000	(0.5682)	(0.0657)	0.0000	1	(0.6339)	01/06/2025
002017.ZK	01/02/2025	SDB3260487804	12,500.00	1.5253	18,938.33	19,066.34	0.0000	4.3300	50.0000	0.0000	(2.2779)	(0.2648)	0.0000	1	(2.5427)	01/06/2025
002017.ZK	01/02/2025	SDB3260487804	500.00	1.5253	798.86	762.65	0.0000	4.3300	50.0000	0.0000	(0.0961)	(0.0106)	0.0000	1	(0.1067)	01/06/2025
002017.ZK	01/02/2025	SDB3260487804	800.00	1.5253	1,273.47	1,220.25	0.0000	4.3300	50.0000	0.0000	(0.1532)	(0.0169)	0.0000	1	(0.1701)	01/06/2025
002017.ZK	01/02/2025	SDB3260487804	3,600.00	1.5253	5,583.84	5,491.11	0.0000	4.3300	50.0000	0.0000	(0.6716)	(0.0763)	0.0000	1	(0.7479)	01/06/2025
002017.ZK	01/02/2025	SDB3260487804	200.00	1.5253	311.77	305.06	0.0000	4.3300	50.0000	0.0000	(0.0375)	(0.0042)	0.0000	1	(0.0417)	01/06/2025
002017.ZK	01/02/2025	SDB3260487804	100.00	1.5253	152.97	152.53	0.0000	4.3300	50.0000	0.0000	(0.0184)	(0.0021)	0.0000	1	(0.0205)	01/06/2025
002017.ZK	01/02/2025	SDB3260487804	600.00	1.5253	916.19	915.18	0.0000	4.3300	50.0000	0.0000	(0.1102)	(0.0127)	0.0000	1	(0.1229)	01/06/2025
002017.ZK	01/02/2025	SDB3260487804	2,900.00	1.5253	4,513.72	4,423.39	0.0000	4.3300	50.0000	0.0000	(0.5429)	(0.0614)	0.0000	1	(0.6043)	01/06/2025
002017.ZK	01/02/2025	SDB3260487804	5,200.00	1.5253	8,041.04	7,931.60	0.0000	4.3300	50.0000	0.0000	(0.9672)	(0.1102)	0.0000	1	(1.0773)	01/06/2025
002017.ZK	01/02/2025	SDB3260487804	2,800.00	1.5253	4,295.10	4,270.86	0.0000	4.3300	50.0000	0.0000	(0.5166)	(0.0593)	0.0000	1	(0.5759)	01/06/2025
002017.ZK	01/02/2025	SDB3260487804	6,500.00	1.5253	9,970.77	9,914.50	0.0000	4.3300	50.0000	0.0000	(1.1993)	(0.1377)	0.0000	1	(1.3370)	01/06/2025
002017.ZK	01/02/2025	SDB3260487804	800.00	1.5253	1,227.17	1,220.25	0.0000	4.3300	50.0000	0.0000	(0.1476)	(0.0169)	0.0000	1	(0.1645)	01/06/2025
002017.ZK	01/02/2025	SDB3260487804	100.00	1.5253	153.40	152.53	0.0000	4.3300	50.0000	0.0000	(0.0021)	(0.0000)	0.0000	1	(0.0206)	01/06/2025
002017.ZK	01/02/2025	SDB3260487804	400.00	1.5253	613.59	610.12	0.0000	4.3300	50.0000	0.0000	(0.0738)	(0.0085)	0.0000	1	(0.0823)	01/06/2025
002017.ZK	01/02/2025	SDB3260487804	2,300.00	1.5253	3,528.12	3,508.21	0.0000	4.3300	50.0000	0.0000	(0.4244)	(0.0487)	0.0000	1	(0.4731)	01/06/2025
002017.ZK	01/02/2025	SDB3260487804	300.00	1.5253	460.19	457.59	0.0000	4.3300	50.0000	0.0000	(0.0554)	(0.0064)	0.0000	1	(0.0617)	01/06/2025
002017.ZK	01/02/2025	SDB3260487804	10,200.00	1.5253	15,646.44	15,558.13	0.0000	4.3300	50.0000	0.0000	(1.8819)	(0.2161)	0.0000	1	(2.0980)	01/06/2025
002017.ZK	01/02/2025	SDB3260487804	5,100.00	1.5253	7,823.22	7,779.07	0.0000	4.3300	50.0000	0.0000	(0.9410)	(0.1080)	0.0000	1	(1.0490)	01/06/2025
002017.ZK	01/02/2025	SDB3260487804	800.00	1.5253	1,227.17	1,220.25	0.0000	4.3300	50.0000	0.0000	(0.1476)	(0.0169)	0.0000	1	(0.1645)	01/06/2025
002017.ZK	01/02/2025	SDB3260487804	3,700.00	1.5253	5,675.67	5,643.64	0.0000	4.3300	50.0000	0.0000	(0.6827)	(0.0784)	0.0000	1	(0.7610)	01/06/2025
002017.ZK	01/02/2025	SDB3260487804	200.00	1.5253	306.79	305.06	0.0000	4.3300	50.0000	0.0000	(0.0369)	(0.0042)	0.0000	1	(0.0411)	01/06/2025
002017.ZK	01/02/2025	SDB3260487804	1,000.00	1.5253	1,533.96	1,525.31	0.0000	4.3300	50.0000	0.0000	(0.1845)	(0.0212)	0.0000	1	(0.2057)	01/06/2025
002017.ZK	01/02/2025	SDB3260487804	7,700.00	1.5253	11,811.53	11,744.86	0.0000	4.3300	50.0000	0.0000	(1.4207)	(0.1631)	0.0000	1	(1.5838)	01/06/2025
002017.ZK	01/02/2025	SDB3260487804	1,900.00	1.5253	2,914.53	2,898.08	0.0000	4.3300	50.0000	0.0000	(0.3506)	(0.0403)	0.0000	1	(0.3908)	01/06/2025
002017.ZK	01/02/2025	SDB3260487804	700.00	1.5253	1,073.78	1,067.71	0.0000	4.3300	50.0000	0.0000	(0.1292)	(0.0148)	0.0000	1	(0.1440)	01/06/2025
002017.ZK	01/02/2025	SDB3260487804	1,000.00	1.5253	1,533.96	1,525.31	0.0000	4.3300	50.0000	0.0000	(0.1845)	(0.0212)	0.0000	1	(0.2057)	01/06/2025
002017.ZK	01/02/2025	SDB3260487804	1,000.00	1.5253	1,533.96	1,525.31	0.0000	4.3300	50.0000	0.0000	(0.1845)	(0.0212)	0.0000	1	(0.2057)	01/06/2025
002017.ZK	01/02/2025	SDB3260487804	2,600.00	1.5253	3,988.31	3,965.80	0.0000	4.3300	50.0000	0.0000	(0.4797)	(0.0551)	0.0000	1	(0.5348)	01/06/2025
002017.ZK	01/02/2025	SDB3260487804	4,000.00	1.5253	6,135.86	6,101.23	0.0000	4.3300	50.0000	0.0000	(0.7380)	(0.0847)	0.0000	1	(0.8227)	01/06/2025
002017.ZK	01/02/2025	SDB3260487804	200.00	1.5253	306.79	305.06	0.0000	4.3300	50.0000	0.0000	(0.0369)	(0.0042)	0.0000	1	(0.0411)	01/06/2025
002017.ZK	01/02/2025	SDB3260487804	1,400.00	1.5253	2,147.55	2,135.43	0.0000	4.3300	50.0000	0.0000	(0.2583)	(0.0297)	0.0000	1	(0.2880)	01/06/2025
002017.ZK	01/02/2025	SDB3260487804	13,100.00	1.5253	20,094.94	19,981.52	0.0000	4.3300	50.0000	0.0000	(2.4170)	(0.2775)	0.0000	1	(2.6945)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
EASTCOMPEACE TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002017.ZK	01/02/2025	SDB3260487804	18,400.00	1.5253	28,224.96	28,065.65	0.0000	4.3300	50.0000	0.0000	(3.3948)	(0.3898)	0.0000	1	(3.7846)	01/06/2025
002017.ZK	01/02/2025	SDB3260487804	1,100.00	1.5253	1,687.36	1,677.84	0.0000	4.3300	50.0000	0.0000	(0.2030)	(0.0233)	0.0000	1	(0.2263)	01/06/2025
002017.ZK	01/02/2025	SDB3260487804	400.00	1.5253	613.59	610.12	0.0000	4.3300	50.0000	0.0000	(0.0738)	(0.0085)	0.0000	1	(0.0823)	01/06/2025
002017.ZK	01/02/2025	SDB3260487804	400.00	1.5253	613.59	610.12	0.0000	4.3300	50.0000	0.0000	(0.0738)	(0.0085)	0.0000	1	(0.0823)	01/06/2025
002017.ZK	01/02/2025	SDB3260487804	400.00	1.5253	613.59	610.12	0.0000	4.3300	50.0000	0.0000	(0.0738)	(0.0085)	0.0000	1	(0.0823)	01/06/2025
002017.ZK	01/02/2025	SDB3260487804	3,100.00	1.5253	4,755.29	4,728.45	0.0000	4.3300	50.0000	0.0000	(0.5720)	(0.0657)	0.0000	1	(0.6376)	01/06/2025
002017.ZK	01/02/2025	SDB3260487804	4,300.00	1.5253	6,596.05	6,558.82	0.0000	4.3300	50.0000	0.0000	(0.7934)	(0.0911)	0.0000	1	(0.8845)	01/06/2025
002017.ZK	01/02/2025	SDB3260487804	2,800.00	1.5253	4,295.10	4,270.86	0.0000	4.3300	50.0000	0.0000	(0.5166)	(0.0593)	0.0000	1	(0.5759)	01/06/2025
002017.ZK	01/02/2025	SDB3260487804	1,100.00	1.5253	1,687.36	1,677.84	0.0000	4.3300	50.0000	0.0000	(0.2030)	(0.0233)	0.0000	1	(0.2263)	01/06/2025
002017.ZK	01/02/2025	SDB3260487804	2,100.00	1.5253	3,221.33	3,203.14	0.0000	4.3300	50.0000	0.0000	(0.3875)	(0.0445)	0.0000	1	(0.4319)	01/06/2025
002017.ZK	01/02/2025	SDB3260487804	1,100.00	1.5253	1,687.36	1,677.84	0.0000	4.3300	50.0000	0.0000	(0.2030)	(0.0233)	0.0000	1	(0.2263)	01/06/2025
002017.ZK	01/02/2025	SDB3260487804	300.00	1.5253	460.19	457.59	0.0000	4.3300	50.0000	0.0000	(0.0554)	(0.0064)	0.0000	1	(0.0617)	01/06/2025
002017.ZK	12/31/2024	SDB3260487804	2,800.00	1.5663	4,293.64	4,385.51	0.0000	4.3300	50.0000	0.0000	(1.0329)	(0.1218)	0.0000	2	(1.1547)	01/06/2025
002017.ZK	12/31/2024	SDB3260487804	500.00	1.5663	774.89	783.13	0.0000	4.3300	50.0000	0.0000	(0.1864)	(0.0218)	0.0000	2	(0.2082)	01/06/2025
002017.ZK	12/31/2024	SDB3260487804	300.00	1.5663	463.78	469.88	0.0000	4.3300	50.0000	0.0000	(0.1116)	(0.0131)	0.0000	2	(0.1246)	01/06/2025
002017.ZK	12/31/2024	SDB3260487804	1,800.00	1.5663	2,804.56	2,819.26	0.0000	4.3300	50.0000	0.0000	(0.0783)	(0.0078)	0.0000	2	(0.7530)	01/06/2025
002017.ZK	12/31/2024	SDB3260487804	29,500.00	1.5663	44,865.61	46,204.49	0.0000	4.3300	50.0000	0.0000	(10.7927)	(1.2835)	0.0000	2	(12.0761)	01/06/2025
002017.ZK	12/31/2024	SDB3260487804	6,100.00	1.5663	9,078.04	9,554.15	0.0000	4.3300	50.0000	0.0000	(2.1838)	(0.2654)	0.0000	2	(2.4492)	01/06/2025
002017.ZK	12/31/2024	SDB3260487804	5,800.00	1.5663	8,568.08	9,084.27	0.0000	4.3300	50.0000	0.0000	(2.0611)	(0.2523)	0.0000	2	(2.3134)	01/06/2025
002017.ZK	12/31/2024	SDB3260487804	1,400.00	1.5663	2,072.08	2,192.76	0.0000	4.3300	50.0000	0.0000	(0.4985)	(0.0609)	0.0000	2	(0.5594)	01/06/2025
002017.ZK	12/31/2024	SDB3260487804	3,100.00	1.5663	4,724.08	4,855.39	0.0000	4.3300	50.0000	0.0000	(1.1364)	(0.1349)	0.0000	2	(1.2713)	01/06/2025
002017.ZK	12/31/2024	SDB3260487804	12,500.00	1.5663	18,938.33	19,578.17	0.0000	4.3300	50.0000	0.0000	(4.5557)	(0.5438)	0.0000	2	(5.0966)	01/06/2025
002017.ZK	12/31/2024	SDB3260487804	500.00	1.5663	798.86	783.13	0.0000	4.3300	50.0000	0.0000	(0.1922)	(0.0218)	0.0000	2	(0.2139)	01/06/2025
002017.ZK	12/31/2024	SDB3260487804	800.00	1.5663	1,273.47	1,253.00	0.0000	4.3300	50.0000	0.0000	(0.3063)	(0.0348)	0.0000	2	(0.3411)	01/06/2025
002017.ZK	12/31/2024	SDB3260487804	3,600.00	1.5663	5,583.84	5,638.51	0.0000	4.3300	50.0000	0.0000	(1.3432)	(0.1566)	0.0000	2	(1.4999)	01/06/2025
002017.ZK	12/31/2024	SDB3260487804	200.00	1.5663	311.77	313.25	0.0000	4.3300	50.0000	0.0000	(0.0750)	(0.0087)	0.0000	2	(0.0837)	01/06/2025
002017.ZK	12/31/2024	SDB3260487804	100.00	1.5663	152.97	156.63	0.0000	4.3300	50.0000	0.0000	(0.0368)	(0.0044)	0.0000	2	(0.0411)	01/06/2025
002017.ZK	12/31/2024	SDB3260487804	600.00	1.5663	916.19	939.75	0.0000	4.3300	50.0000	0.0000	(0.2204)	(0.0261)	0.0000	2	(0.2465)	01/06/2025
002017.ZK	12/31/2024	SDB3260487804	2,900.00	1.5663	4,513.72	4,542.14	0.0000	4.3300	50.0000	0.0000	(1.0858)	(0.1262)	0.0000	2	(1.2120)	01/06/2025
002017.ZK	12/31/2024	SDB3260487804	5,200.00	1.5663	8,041.04	8,144.52	0.0000	4.3300	50.0000	0.0000	(1.9343)	(0.2262)	0.0000	2	(2.1606)	01/06/2025
002017.ZK	12/31/2024	SDB3260487804	2,800.00	1.5663	4,295.10	4,385.51	0.0000	4.3300	50.0000	0.0000	(1.0332)	(0.1218)	0.0000	2	(1.1550)	01/06/2025
002017.ZK	12/31/2024	SDB3260487804	6,500.00	1.5663	9,970.77	10,180.65	0.0000	4.3300	50.0000	0.0000	(2.3985)	(0.2828)	0.0000	2	(2.6813)	01/06/2025
002017.ZK	12/31/2024	SDB3260487804	800.00	1.5663	1,227.17	1,253.00	0.0000	4.3300	50.0000	0.0000	(0.2952)	(0.0348)	0.0000	2	(0.3300)	01/06/2025
002017.ZK	12/31/2024	SDB3260487804	100.00	1.5663	153.40	156.63	0.0000	4.3300	50.0000	0.0000	(0.0369)	(0.0044)	0.0000	2	(0.0413)	01/06/2025
002017.ZK	12/31/2024	SDB3260487804	400.00	1.5663	613.59	626.50	0.0000	4.3300	50.0000	0.0000	(0.1476)	(0.0174)	0.0000	2	(0.1650)	01/06/2025
002017.ZK	12/31/2024	SDB3260487804	2,300.00	1.5663	3,528.12	3,602.38	0.0000	4.3300	50.0000	0.0000	(0.8487)	(0.1001)	0.0000	2	(0.9488)	01/06/2025
002017.ZK	12/31/2024	SDB3260487804	300.00	1.5663	460.19	469.88	0.0000	4.3300	50.0000	0.0000	(0.1107)	(0.0131)	0.0000	2	(0.1238)	01/06/2025
002017.ZK	12/31/2024	SDB3260487804	10,200.00	1.5663	15,646.44	15,975.79	0.0000	4.3300	50.0000	0.0000	(3.7638)	(0.4438)	0.0000	2	(4.2076)	01/06/2025
002017.ZK	12/31/2024	SDB3260487804	5,100.00	1.5663	7,823.22	7,987.90	0.0000	4.3300	50.0000	0.0000	(1.8819)	(0.2219)	0.0000	2	(2.1038)	01/06/2025
002017.ZK	12/31/2024	SDB3260487804	800.00	1.5663	1,227.17	1,253.00	0.0000	4.3300	50.0000	0.0000	(0.2952)	(0.0348)	0.0000	2	(0.3300)	01/06/2025
002017.ZK	12/31/2024	SDB3260487804	3,700.00	1.5663	5,675.67	5,795.14	0.0000	4.3300	50.0000	0.0000	(1.3653)	(0.1610)	0.0000	2	(1.5263)	01/06/2025
002017.ZK	12/31/2024	SDB3260487804	200.00	1.5663	306.79	313.25	0.0000	4.3300	50.0000	0.0000	(0.0738)	(0.0087)	0.0000	2	(0.0825)	01/06/2025
002017.ZK	12/31/2024	SDB3260487804	1,000.00	1.5663	1,533.96	1,566.25	0.0000	4.3300	50.0000	0.0000	(0.3690)	(0.0435)	0.0000	2	(0.4125)	01/06/2025
002017.ZK	12/31/2024	SDB3260487804	7,700.00	1.5663	11,811.53	12,060.16	0.0000	4.3300	50.0000	0.0000	(2.8413)	(0.3350)	0.0000	2	(3.1763)	01/06/2025
002017.ZK	12/31/2024	SDB3260487804	1,900.00	1.5663	2,914.53	2,975.88	0.0000	4.3300	50.0000	0.0000	(0.7011)	(0.0827)	0.0000	2	(0.7838)	01/06/2025
002017.ZK	12/31/2024	SDB3260487804	700.00	1.5663	1,073.78	1,096.38	0.0000	4.3300	50.0000	0.0000	(0.2583)	(0.0305)	0.0000	2	(0.2888)	01/06/2025
002017.ZK	12/31/2024	SDB3260487804	1,000.00	1.5663	1,533.96	1,566.25	0.0000	4.3300	50.0000	0.0000	(0.3690)	(0.0435)	0.0000	2	(0.4125)	01/06/2025
002017.ZK	12/31/2024	SDB3260487804	1,000.00	1.5663	1,533.96	1,566.25	0.0000	4.3300	50.0000	0.0000	(0.3690)	(0.0435)	0.0000	2	(0.4125)	01/06/2025
002017.ZK	12/31/2024	SDB3260487804	2,600.00	1.5663	3,988.31	4,072.26	0.0000	4.3300	50.0000	0.0000	(0.9594)	(0.1131)	0.0000	2	(1.0725)	01/06/2025
002017.ZK	12/31/2024	SDB3260487804	4,000.00	1.5663	6,135.86	6,265.02	0.0000	4.3300	50.0000	0.0000	(1.4760)	(0.1740)	0.0000	2	(1.6500)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
EASTCOMPEACE TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002017.ZK	12/31/2024	SDB3260487804	200.00	1.5663	306.79	313.25	0.0000	4.3300	50.0000	0.0000	(0.0738)	(0.0087)	0.0000	2	(0.0825)	01/06/2025
002017.ZK	12/31/2024	SDB3260487804	1,400.00	1.5663	2,147.55	2,192.76	0.0000	4.3300	50.0000	0.0000	(0.5166)	(0.0609)	0.0000	2	(0.5775)	01/06/2025
002017.ZK	12/31/2024	SDB3260487804	13,100.00	1.5663	20,094.94	20,517.93	0.0000	4.3300	50.0000	0.0000	(4.8339)	(0.5699)	0.0000	2	(5.4039)	01/06/2025
002017.ZK	12/31/2024	SDB3260487804	18,400.00	1.5663	28,224.96	28,819.07	0.0000	4.3300	50.0000	0.0000	(6.7897)	(0.8005)	0.0000	2	(7.5902)	01/06/2025
002017.ZK	12/31/2024	SDB3260487804	1,100.00	1.5663	1,687.36	1,722.88	0.0000	4.3300	50.0000	0.0000	(0.4059)	(0.0479)	0.0000	2	(0.4538)	01/06/2025
002017.ZK	12/31/2024	SDB3260487804	400.00	1.5663	613.59	626.50	0.0000	4.3300	50.0000	0.0000	(0.1476)	(0.0174)	0.0000	2	(0.1650)	01/06/2025
002017.ZK	12/31/2024	SDB3260487804	400.00	1.5663	613.59	626.50	0.0000	4.3300	50.0000	0.0000	(0.1476)	(0.0174)	0.0000	2	(0.1650)	01/06/2025
002017.ZK	12/31/2024	SDB3260487804	400.00	1.5663	613.59	626.50	0.0000	4.3300	50.0000	0.0000	(0.1476)	(0.0174)	0.0000	2	(0.1650)	01/06/2025
002017.ZK	12/31/2024	SDB3260487804	3,100.00	1.5663	4,755.29	4,855.39	0.0000	4.3300	50.0000	0.0000	(1.1439)	(0.1349)	0.0000	2	(1.2788)	01/06/2025
002017.ZK	12/31/2024	SDB3260487804	4,300.00	1.5663	6,596.05	6,734.89	0.0000	4.3300	50.0000	0.0000	(1.5867)	(0.1871)	0.0000	2	(1.7738)	01/06/2025
002017.ZK	12/31/2024	SDB3260487804	2,800.00	1.5663	4,295.10	4,385.51	0.0000	4.3300	50.0000	0.0000	(1.0332)	(0.1218)	0.0000	2	(1.1550)	01/06/2025
002017.ZK	12/31/2024	SDB3260487804	1,100.00	1.5663	1,687.36	1,722.88	0.0000	4.3300	50.0000	0.0000	(0.4059)	(0.0479)	0.0000	2	(0.4538)	01/06/2025
002017.ZK	12/31/2024	SDB3260487804	2,100.00	1.5663	3,221.33	3,289.13	0.0000	4.3300	50.0000	0.0000	(0.7749)	(0.0914)	0.0000	2	(0.8663)	01/06/2025
002017.ZK	12/31/2024	SDB3260487804	1,100.00	1.5663	1,687.36	1,722.88	0.0000	4.3300	50.0000	0.0000	(0.4059)	(0.0479)	0.0000	2	(0.4538)	01/06/2025
002017.ZK	12/31/2024	SDB3260487804	300.00	1.5663	460.19	469.88	0.0000	4.3300	50.0000	0.0000	(0.1107)	(0.0131)	0.0000	2	(0.1238)	01/06/2025
002017.ZK	12/30/2024	SDB3260487804	300.00	1.5099	463.78	452.96	0.0000	4.3300	50.0000	0.0000	(0.0558)	(0.0063)	0.0000	1	(0.0621)	01/06/2025
002017.ZK	12/30/2024	SDB3260487804	1,800.00	1.5099	2,804.56	2,717.73	0.0000	4.3300	50.0000	0.0000	(0.3373)	(0.0377)	0.0000	1	(0.3751)	01/06/2025
002017.ZK	12/30/2024	SDB3260487804	29,500.00	1.5099	44,865.61	44,540.63	0.0000	4.3300	50.0000	0.0000	(5.3963)	(0.6186)	0.0000	1	(6.0150)	01/06/2025
002017.ZK	12/30/2024	SDB3260487804	6,100.00	1.5099	9,078.04	9,210.10	0.0000	4.3300	50.0000	0.0000	(1.0919)	(0.1279)	0.0000	1	(1.2198)	01/06/2025
002017.ZK	12/30/2024	SDB3260487804	5,800.00	1.5099	8,568.08	8,757.14	0.0000	4.3300	50.0000	0.0000	(1.0306)	(0.1216)	0.0000	1	(1.1522)	01/06/2025
002017.ZK	12/30/2024	SDB3260487804	1,400.00	1.5099	2,072.08	2,113.79	0.0000	4.3300	50.0000	0.0000	(0.2492)	(0.0294)	0.0000	1	(0.2786)	01/06/2025
002017.ZK	12/30/2024	SDB3260487804	3,100.00	1.5099	4,724.08	4,680.54	0.0000	4.3300	50.0000	0.0000	(0.5682)	(0.0650)	0.0000	1	(0.6332)	01/06/2025
002017.ZK	12/30/2024	SDB3260487804	12,500.00	1.5099	18,938.33	18,873.15	0.0000	4.3300	50.0000	0.0000	(2.2779)	(0.2621)	0.0000	1	(2.5400)	01/06/2025
002017.ZK	12/30/2024	SDB3260487804	500.00	1.5099	798.86	754.93	0.0000	4.3300	50.0000	0.0000	(0.0961)	(0.0105)	0.0000	1	(0.1066)	01/06/2025
002017.ZK	12/30/2024	SDB3260487804	800.00	1.5099	1,273.47	1,207.88	0.0000	4.3300	50.0000	0.0000	(0.1532)	(0.0168)	0.0000	1	(0.1699)	01/06/2025
002017.ZK	12/30/2024	SDB3260487804	3,600.00	1.5099	5,583.84	5,435.47	0.0000	4.3300	50.0000	0.0000	(0.6716)	(0.0755)	0.0000	1	(0.7471)	01/06/2025
002017.ZK	12/30/2024	SDB3260487804	200.00	1.5099	311.77	301.97	0.0000	4.3300	50.0000	0.0000	(0.0375)	(0.0042)	0.0000	1	(0.0417)	01/06/2025
002017.ZK	12/30/2024	SDB3260487804	100.00	1.5099	152.97	150.99	0.0000	4.3300	50.0000	0.0000	(0.0184)	(0.0021)	0.0000	1	(0.0205)	01/06/2025
002017.ZK	12/30/2024	SDB3260487804	600.00	1.5099	916.19	905.91	0.0000	4.3300	50.0000	0.0000	(0.1102)	(0.0126)	0.0000	1	(0.1228)	01/06/2025
002017.ZK	12/30/2024	SDB3260487804	2,900.00	1.5099	4,513.72	4,378.57	0.0000	4.3300	50.0000	0.0000	(0.5429)	(0.0608)	0.0000	1	(0.6037)	01/06/2025
002017.ZK	12/30/2024	SDB3260487804	5,200.00	1.5099	8,041.04	7,851.23	0.0000	4.3300	50.0000	0.0000	(0.9672)	(0.1090)	0.0000	1	(1.0762)	01/06/2025
002017.ZK	12/30/2024	SDB3260487804	2,800.00	1.5099	4,295.10	4,227.59	0.0000	4.3300	50.0000	0.0000	(0.5166)	(0.0587)	0.0000	1	(0.5753)	01/06/2025
002017.ZK	12/30/2024	SDB3260487804	6,500.00	1.5099	9,970.77	9,814.04	0.0000	4.3300	50.0000	0.0000	(1.1993)	(0.1363)	0.0000	1	(1.3356)	01/06/2025
002017.ZK	12/30/2024	SDB3260487804	800.00	1.5099	1,227.17	1,207.88	0.0000	4.3300	50.0000	0.0000	(0.1476)	(0.0168)	0.0000	1	(0.1644)	01/06/2025
002017.ZK	12/30/2024	SDB3260487804	100.00	1.5099	153.40	150.99	0.0000	4.3300	50.0000	0.0000	(0.0185)	(0.0021)	0.0000	1	(0.0205)	01/06/2025
002017.ZK	12/30/2024	SDB3260487804	400.00	1.5099	613.59	603.94	0.0000	4.3300	50.0000	0.0000	(0.0738)	(0.0084)	0.0000	1	(0.0822)	01/06/2025
002017.ZK	12/30/2024	SDB3260487804	2,300.00	1.5099	3,528.12	3,472.66	0.0000	4.3300	50.0000	0.0000	(0.4244)	(0.0482)	0.0000	1	(0.4726)	01/06/2025
002017.ZK	12/30/2024	SDB3260487804	300.00	1.5099	460.19	452.96	0.0000	4.3300	50.0000	0.0000	(0.0554)	(0.0063)	0.0000	1	(0.0616)	01/06/2025
002017.ZK	12/30/2024	SDB3260487804	10,200.00	1.5099	15,646.44	15,400.49	0.0000	4.3300	50.0000	0.0000	(1.8819)	(0.2139)	0.0000	1	(2.0958)	01/06/2025
002017.ZK	12/30/2024	SDB3260487804	5,100.00	1.5099	7,823.22	7,700.25	0.0000	4.3300	50.0000	0.0000	(0.9410)	(0.1069)	0.0000	1	(1.0479)	01/06/2025
002017.ZK	12/30/2024	SDB3260487804	800.00	1.5099	1,227.17	1,207.88	0.0000	4.3300	50.0000	0.0000	(0.1476)	(0.0168)	0.0000	1	(0.1644)	01/06/2025
002017.ZK	12/30/2024	SDB3260487804	3,700.00	1.5099	5,675.67	5,586.45	0.0000	4.3300	50.0000	0.0000	(0.6827)	(0.0776)	0.0000	1	(0.7602)	01/06/2025
002017.ZK	12/30/2024	SDB3260487804	200.00	1.5099	306.79	301.97	0.0000	4.3300	50.0000	0.0000	(0.0369)	(0.0042)	0.0000	1	(0.0411)	01/06/2025
002017.ZK	12/30/2024	SDB3260487804	1,000.00	1.5099	1,533.96	1,509.85	0.0000	4.3300	50.0000	0.0000	(0.1845)	(0.0210)	0.0000	1	(0.2055)	01/06/2025
002017.ZK	12/30/2024	SDB3260487804	7,700.00	1.5099	11,811.53	11,625.86	0.0000	4.3300	50.0000	0.0000	(1.4207)	(0.1615)	0.0000	1	(1.5821)	01/06/2025
002017.ZK	12/30/2024	SDB3260487804	1,900.00	1.5099	2,914.53	2,868.72	0.0000	4.3300	50.0000	0.0000	(0.3506)	(0.0398)	0.0000	1	(0.3904)	01/06/2025
002017.ZK	12/30/2024	SDB3260487804	700.00	1.5099	1,073.78	1,056.90	0.0000	4.3300	50.0000	0.0000	(0.1292)	(0.0147)	0.0000	1	(0.1438)	01/06/2025
002017.ZK	12/30/2024	SDB3260487804	1,000.00	1.5099	1,533.96	1,509.85	0.0000	4.3300	50.0000	0.0000	(0.1845)	(0.0210)	0.0000	1	(0.2055)	01/06/2025
002017.ZK	12/30/2024	SDB3260487804	1,000.00	1.5099	1,533.96	1,509.85	0.0000	4.3300	50.0000	0.0000	(0.1845)	(0.0210)	0.0000	1	(0.2055)	01/06/2025
002017.ZK	12/30/2024	SDB3260487804	2,600.00	1.5099	3,988.31	3,925.62	0.0000	4.3300	50.0000	0.0000	(0.4797)	(0.0545)	0.0000	1	(0.5342)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
EASTCOMPEACE TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002017.ZK	12/30/2024	SDB3260487804	4,000.00	1.5099	6,135.86	6,039.41	0.0000	4.3300	50.0000	0.0000	(0.7380)	(0.0839)	0.0000	1	(0.8219)	01/06/2025
002017.ZK	12/30/2024	SDB3260487804	200.00	1.5099	306.79	301.97	0.0000	4.3300	50.0000	0.0000	(0.0369)	(0.0042)	0.0000	1	(0.0411)	01/06/2025
002017.ZK	12/30/2024	SDB3260487804	1,400.00	1.5099	2,147.55	2,113.79	0.0000	4.3300	50.0000	0.0000	(0.0294)	(0.0000)	0.0000	1	(0.2877)	01/06/2025
002017.ZK	12/30/2024	SDB3260487804	13,100.00	1.5099	20,094.94	19,779.06	0.0000	4.3300	50.0000	0.0000	(2.4170)	(0.2747)	0.0000	1	(2.6917)	01/06/2025
002017.ZK	12/30/2024	SDB3260487804	18,400.00	1.5099	28,224.96	27,781.28	0.0000	4.3300	50.0000	0.0000	(3.3948)	(0.3859)	0.0000	1	(3.7807)	01/06/2025
002017.ZK	12/30/2024	SDB3260487804	1,100.00	1.5099	1,687.36	1,660.84	0.0000	4.3300	50.0000	0.0000	(0.2030)	(0.0231)	0.0000	1	(0.2260)	01/06/2025
002017.ZK	12/30/2024	SDB3260487804	400.00	1.5099	613.59	603.94	0.0000	4.3300	50.0000	0.0000	(0.0738)	(0.0084)	0.0000	1	(0.0822)	01/06/2025
002017.ZK	12/30/2024	SDB3260487804	400.00	1.5099	613.59	603.94	0.0000	4.3300	50.0000	0.0000	(0.0738)	(0.0084)	0.0000	1	(0.0822)	01/06/2025
002017.ZK	12/30/2024	SDB3260487804	3,100.00	1.5099	4,755.29	4,680.54	0.0000	4.3300	50.0000	0.0000	(0.5720)	(0.0650)	0.0000	1	(0.6370)	01/06/2025
002017.ZK	12/30/2024	SDB3260487804	4,300.00	1.5099	6,596.05	6,492.36	0.0000	4.3300	50.0000	0.0000	(0.7934)	(0.0902)	0.0000	1	(0.8835)	01/06/2025
002017.ZK	12/30/2024	SDB3260487804	2,800.00	1.5099	4,295.10	4,227.59	0.0000	4.3300	50.0000	0.0000	(0.5166)	(0.0587)	0.0000	1	(0.5753)	01/06/2025
002017.ZK	12/30/2024	SDB3260487804	1,100.00	1.5099	1,687.36	1,660.84	0.0000	4.3300	50.0000	0.0000	(0.2030)	(0.0231)	0.0000	1	(0.2260)	01/06/2025
002017.ZK	12/30/2024	SDB3260487804	2,100.00	1.5099	3,221.33	3,170.69	0.0000	4.3300	50.0000	0.0000	(0.3875)	(0.0440)	0.0000	1	(0.4315)	01/06/2025
002017.ZK	12/30/2024	SDB3260487804	1,100.00	1.5099	1,687.36	1,660.84	0.0000	4.3300	50.0000	0.0000	(0.2030)	(0.0231)	0.0000	1	(0.2260)	01/06/2025
002017.ZK	12/30/2024	SDB3260487804	300.00	1.5099	460.19	452.96	0.0000	4.3300	50.0000	0.0000	(0.0554)	(0.0063)	0.0000	1	(0.0616)	01/06/2025
002017.ZK	12/27/2024	SDB3260487804	300.00	1.5955	463.78	478.65	0.0000	4.3300	50.0000	0.0000	(0.1673)	(0.0199)	0.0000	3	(0.1873)	01/06/2025
002017.ZK	12/27/2024	SDB3260487804	1,800.00	1.5955	2,804.56	2,871.92	0.0000	4.3300	50.0000	0.0000	(0.1020)	(0.1197)	0.0000	3	(1.1316)	01/06/2025
002017.ZK	12/27/2024	SDB3260487804	29,500.00	1.5955	44,865.61	47,067.60	0.0000	4.3300	50.0000	0.0000	(16.1890)	(1.9612)	0.0000	3	(18.1502)	01/06/2025
002017.ZK	12/27/2024	SDB3260487804	6,100.00	1.5955	9,078.04	9,732.62	0.0000	4.3300	50.0000	0.0000	(3.2757)	(0.4055)	0.0000	3	(3.6812)	01/06/2025
002017.ZK	12/27/2024	SDB3260487804	5,800.00	1.5955	8,568.08	9,253.97	0.0000	4.3300	50.0000	0.0000	(3.0917)	(0.3856)	0.0000	3	(3.4772)	01/06/2025
002017.ZK	12/27/2024	SDB3260487804	1,400.00	1.5955	2,072.08	2,233.72	0.0000	4.3300	50.0000	0.0000	(0.7477)	(0.0931)	0.0000	3	(0.8407)	01/06/2025
002017.ZK	12/27/2024	SDB3260487804	3,100.00	1.5955	4,724.08	4,946.09	0.0000	4.3300	50.0000	0.0000	(1.7046)	(0.2061)	0.0000	3	(1.9107)	01/06/2025
002017.ZK	12/27/2024	SDB3260487804	12,500.00	1.5955	18,938.33	19,943.90	0.0000	4.3300	50.0000	0.0000	(6.8336)	(0.8310)	0.0000	3	(7.6646)	01/06/2025
002017.ZK	12/27/2024	SDB3260487804	500.00	1.5955	798.86	797.76	0.0000	4.3300	50.0000	0.0000	(0.2883)	(0.0332)	0.0000	3	(0.3215)	01/06/2025
002017.ZK	12/27/2024	SDB3260487804	800.00	1.5955	1,273.47	1,276.41	0.0000	4.3300	50.0000	0.0000	(0.4595)	(0.0532)	0.0000	3	(0.5127)	01/06/2025
002017.ZK	12/27/2024	SDB3260487804	3,600.00	1.5955	5,583.84	5,743.84	0.0000	4.3300	50.0000	0.0000	(2.0148)	(0.2393)	0.0000	3	(2.2542)	01/06/2025
002017.ZK	12/27/2024	SDB3260487804	200.00	1.5955	311.77	319.10	0.0000	4.3300	50.0000	0.0000	(0.1125)	(0.0133)	0.0000	3	(0.1258)	01/06/2025
002017.ZK	12/27/2024	SDB3260487804	100.00	1.5955	152.97	159.55	0.0000	4.3300	50.0000	0.0000	(0.0552)	(0.0066)	0.0000	3	(0.0618)	01/06/2025
002017.ZK	12/27/2024	SDB3260487804	600.00	1.5955	916.19	957.31	0.0000	4.3300	50.0000	0.0000	(0.3306)	(0.0399)	0.0000	3	(0.3705)	01/06/2025
002017.ZK	12/27/2024	SDB3260487804	2,900.00	1.5955	4,513.72	4,626.98	0.0000	4.3300	50.0000	0.0000	(1.6287)	(0.1928)	0.0000	3	(1.8215)	01/06/2025
002017.ZK	12/27/2024	SDB3260487804	5,200.00	1.5955	8,041.04	8,296.66	0.0000	4.3300	50.0000	0.0000	(2.9015)	(0.3457)	0.0000	3	(3.2472)	01/06/2025
002017.ZK	12/27/2024	SDB3260487804	2,800.00	1.5955	4,295.10	4,467.43	0.0000	4.3300	50.0000	0.0000	(1.5498)	(0.1861)	0.0000	3	(1.7360)	01/06/2025
002017.ZK	12/27/2024	SDB3260487804	6,500.00	1.5955	9,970.77	10,370.83	0.0000	4.3300	50.0000	0.0000	(3.5978)	(0.4321)	0.0000	3	(4.0299)	01/06/2025
002017.ZK	12/27/2024	SDB3260487804	800.00	1.5955	1,227.17	1,276.41	0.0000	4.3300	50.0000	0.0000	(0.4428)	(0.0532)	0.0000	3	(0.4960)	01/06/2025
002017.ZK	12/27/2024	SDB3260487804	100.00	1.5955	153.40	159.55	0.0000	4.3300	50.0000	0.0000	(0.0554)	(0.0066)	0.0000	3	(0.0620)	01/06/2025
002017.ZK	12/27/2024	SDB3260487804	400.00	1.5955	613.59	638.20	0.0000	4.3300	50.0000	0.0000	(0.2214)	(0.0266)	0.0000	3	(0.2480)	01/06/2025
002017.ZK	12/27/2024	SDB3260487804	2,300.00	1.5955	3,528.12	3,669.68	0.0000	4.3300	50.0000	0.0000	(1.2731)	(0.1529)	0.0000	3	(1.4260)	01/06/2025
002017.ZK	12/27/2024	SDB3260487804	300.00	1.5955	460.19	478.65	0.0000	4.3300	50.0000	0.0000	(0.1661)	(0.0199)	0.0000	3	(0.1860)	01/06/2025
002017.ZK	12/27/2024	SDB3260487804	10,200.00	1.5955	15,646.44	16,274.22	0.0000	4.3300	50.0000	0.0000	(5.6458)	(0.6781)	0.0000	3	(6.3239)	01/06/2025
002017.ZK	12/27/2024	SDB3260487804	5,100.00	1.5955	7,823.22	8,137.11	0.0000	4.3300	50.0000	0.0000	(2.8229)	(0.3390)	0.0000	3	(3.1619)	01/06/2025
002017.ZK	12/27/2024	SDB3260487804	800.00	1.5955	1,227.17	1,276.41	0.0000	4.3300	50.0000	0.0000	(0.4428)	(0.0532)	0.0000	3	(0.4960)	01/06/2025
002017.ZK	12/27/2024	SDB3260487804	3,700.00	1.5955	5,675.67	5,903.39	0.0000	4.3300	50.0000	0.0000	(2.0480)	(0.2460)	0.0000	3	(2.2939)	01/06/2025
002017.ZK	12/27/2024	SDB3260487804	200.00	1.5955	306.79	319.10	0.0000	4.3300	50.0000	0.0000	(0.1107)	(0.0133)	0.0000	3	(0.1240)	01/06/2025
002017.ZK	12/27/2024	SDB3260487804	1,000.00	1.5955	1,533.96	1,595.51	0.0000	4.3300	50.0000	0.0000	(0.5535)	(0.0665)	0.0000	3	(0.6200)	01/06/2025
002017.ZK	12/27/2024	SDB3260487804	7,700.00	1.5955	11,811.53	12,285.44	0.0000	4.3300	50.0000	0.0000	(4.2620)	(0.5119)	0.0000	3	(4.7739)	01/06/2025
002017.ZK	12/27/2024	SDB3260487804	1,900.00	1.5955	2,914.53	3,031.47	0.0000	4.3300	50.0000	0.0000	(1.0517)	(0.1263)	0.0000	3	(1.1780)	01/06/2025
002017.ZK	12/27/2024	SDB3260487804	700.00	1.5955	1,073.78	1,116.86	0.0000	4.3300	50.0000	0.0000	(0.3875)	(0.0465)	0.0000	3	(0.4340)	01/06/2025
002017.ZK	12/27/2024	SDB3260487804	1,000.00	1.5955	1,533.96	1,595.51	0.0000	4.3300	50.0000	0.0000	(0.5535)	(0.0665)	0.0000	3	(0.6200)	01/06/2025
002017.ZK	12/27/2024	SDB3260487804	1,000.00	1.5955	1,533.96	1,595.51	0.0000	4.3300	50.0000	0.0000	(0.5535)	(0.0665)	0.0000	3	(0.6200)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
EASTCOMPEACE TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002017.ZK	12/27/2024	SDB3260487804	2,600.00	1.5955	3,988.31	4,148.33	0.0000	4.3300	50.0000	0.0000	(1.4391)	(0.1728)	0.0000	3	(1.6120)	01/06/2025
002017.ZK	12/27/2024	SDB3260487804	4,000.00	1.5955	6,135.86	6,382.05	0.0000	4.3300	50.0000	0.0000	(2.2140)	(0.2659)	0.0000	3	(2.4799)	01/06/2025
002017.ZK	12/27/2024	SDB3260487804	200.00	1.5955	306.79	319.10	0.0000	4.3300	50.0000	0.0000	(0.1107)	(0.0133)	0.0000	3	(0.1240)	01/06/2025
002017.ZK	12/27/2024	SDB3260487804	1,400.00	1.5955	2,147.55	2,233.72	0.0000	4.3300	50.0000	0.0000	(0.7749)	(0.0931)	0.0000	3	(0.8680)	01/06/2025
002017.ZK	12/27/2024	SDB3260487804	13,100.00	1.5955	20,094.94	20,901.21	0.0000	4.3300	50.0000	0.0000	(7.2509)	(0.8709)	0.0000	3	(8.1218)	01/06/2025
002017.ZK	12/27/2024	SDB3260487804	18,400.00	1.5955	28,224.96	29,357.42	0.0000	4.3300	50.0000	0.0000	(10.1845)	(1.2232)	0.0000	3	(11.4077)	01/06/2025
002017.ZK	12/27/2024	SDB3260487804	1,100.00	1.5955	1,687.36	1,755.06	0.0000	4.3300	50.0000	0.0000	(0.6089)	(0.0731)	0.0000	3	(0.6820)	01/06/2025
002017.ZK	12/27/2024	SDB3260487804	400.00	1.5955	613.59	638.20	0.0000	4.3300	50.0000	0.0000	(0.2214)	(0.0266)	0.0000	3	(0.2480)	01/06/2025
002017.ZK	12/27/2024	SDB3260487804	400.00	1.5955	613.59	638.20	0.0000	4.3300	50.0000	0.0000	(0.2214)	(0.0266)	0.0000	3	(0.2480)	01/06/2025
002017.ZK	12/27/2024	SDB3260487804	3,100.00	1.5955	4,755.29	4,946.09	0.0000	4.3300	50.0000	0.0000	(1.7159)	(0.2061)	0.0000	3	(1.9220)	01/06/2025
002017.ZK	12/27/2024	SDB3260487804	4,300.00	1.5955	6,596.05	6,860.70	0.0000	4.3300	50.0000	0.0000	(2.3801)	(0.2859)	0.0000	3	(2.6659)	01/06/2025
002017.ZK	12/27/2024	SDB3260487804	2,800.00	1.5955	4,295.10	4,467.43	0.0000	4.3300	50.0000	0.0000	(1.5498)	(0.1861)	0.0000	3	(1.7360)	01/06/2025
002017.ZK	12/27/2024	SDB3260487804	1,100.00	1.5955	1,687.36	1,755.06	0.0000	4.3300	50.0000	0.0000	(0.6089)	(0.0731)	0.0000	3	(0.6820)	01/06/2025
002017.ZK	12/27/2024	SDB3260487804	2,100.00	1.5955	3,221.33	3,350.58	0.0000	4.3300	50.0000	0.0000	(1.1624)	(0.1396)	0.0000	3	(1.3020)	01/06/2025
002017.ZK	12/27/2024	SDB3260487804	1,100.00	1.5955	1,687.36	1,755.06	0.0000	4.3300	50.0000	0.0000	(0.6089)	(0.0731)	0.0000	3	(0.6820)	01/06/2025
002017.ZK	12/27/2024	SDB3260487804	300.00	1.5955	460.19	478.65	0.0000	4.3300	50.0000	0.0000	(0.1661)	(0.0199)	0.0000	3	(0.1860)	01/06/2025
002017.ZK	12/26/2024	SDB3260487804	300.00	1.5751	463.78	472.52	0.0000	4.3300	50.0000	0.0000	(0.0558)	(0.0066)	0.0000	1	(0.0623)	01/06/2025
002017.ZK	12/26/2024	SDB3260487804	1,800.00	1.5751	2,804.56	2,835.11	0.0000	4.3300	50.0000	0.0000	(0.3373)	(0.0394)	0.0000	1	(0.3767)	01/06/2025
002017.ZK	12/26/2024	SDB3260487804	29,500.00	1.5751	44,865.61	46,464.33	0.0000	4.3300	50.0000	0.0000	(5.3963)	(0.6453)	0.0000	1	(6.0417)	01/06/2025
002017.ZK	12/26/2024	SDB3260487804	6,100.00	1.5751	9,078.04	9,607.88	0.0000	4.3300	50.0000	0.0000	(1.0919)	(0.1334)	0.0000	1	(1.2253)	01/06/2025
002017.ZK	12/26/2024	SDB3260487804	5,800.00	1.5751	8,568.08	9,135.36	0.0000	4.3300	50.0000	0.0000	(1.0306)	(0.1269)	0.0000	1	(1.1574)	01/06/2025
002017.ZK	12/26/2024	SDB3260487804	1,400.00	1.5751	2,072.08	2,205.09	0.0000	4.3300	50.0000	0.0000	(0.2492)	(0.0306)	0.0000	1	(0.2799)	01/06/2025
002017.ZK	12/26/2024	SDB3260487804	3,100.00	1.5751	4,724.08	4,882.69	0.0000	4.3300	50.0000	0.0000	(0.5682)	(0.0678)	0.0000	1	(0.6360)	01/06/2025
002017.ZK	12/26/2024	SDB3260487804	12,500.00	1.5751	18,938.33	19,688.27	0.0000	4.3300	50.0000	0.0000	(2.2779)	(0.2734)	0.0000	1	(2.5513)	01/06/2025
002017.ZK	12/26/2024	SDB3260487804	500.00	1.5751	798.86	787.53	0.0000	4.3300	50.0000	0.0000	(0.0961)	(0.0109)	0.0000	1	(0.1070)	01/06/2025
002017.ZK	12/26/2024	SDB3260487804	800.00	1.5751	1,273.47	1,260.05	0.0000	4.3300	50.0000	0.0000	(0.1532)	(0.0175)	0.0000	1	(0.1707)	01/06/2025
002017.ZK	12/26/2024	SDB3260487804	3,600.00	1.5751	5,583.84	5,670.22	0.0000	4.3300	50.0000	0.0000	(0.6716)	(0.0788)	0.0000	1	(0.7504)	01/06/2025
002017.ZK	12/26/2024	SDB3260487804	200.00	1.5751	311.77	315.01	0.0000	4.3300	50.0000	0.0000	(0.0375)	(0.0044)	0.0000	1	(0.0419)	01/06/2025
002017.ZK	12/26/2024	SDB3260487804	100.00	1.5751	152.97	157.51	0.0000	4.3300	50.0000	0.0000	(0.0184)	(0.0022)	0.0000	1	(0.0206)	01/06/2025
002017.ZK	12/26/2024	SDB3260487804	600.00	1.5751	916.19	945.04	0.0000	4.3300	50.0000	0.0000	(0.1102)	(0.0131)	0.0000	1	(0.1233)	01/06/2025
002017.ZK	12/26/2024	SDB3260487804	2,900.00	1.5751	4,513.72	4,567.68	0.0000	4.3300	50.0000	0.0000	(0.5429)	(0.0634)	0.0000	1	(0.6063)	01/06/2025
002017.ZK	12/26/2024	SDB3260487804	5,200.00	1.5751	8,041.04	8,190.32	0.0000	4.3300	50.0000	0.0000	(0.9672)	(0.1138)	0.0000	1	(1.0809)	01/06/2025
002017.ZK	12/26/2024	SDB3260487804	2,800.00	1.5751	4,295.10	4,410.17	0.0000	4.3300	50.0000	0.0000	(0.5166)	(0.0613)	0.0000	1	(0.5779)	01/06/2025
002017.ZK	12/26/2024	SDB3260487804	6,500.00	1.5751	9,970.77	10,237.90	0.0000	4.3300	50.0000	0.0000	(1.1993)	(0.1422)	0.0000	1	(1.3415)	01/06/2025
002017.ZK	12/26/2024	SDB3260487804	800.00	1.5751	1,227.17	1,260.05	0.0000	4.3300	50.0000	0.0000	(0.1476)	(0.0175)	0.0000	1	(0.1651)	01/06/2025
002017.ZK	12/26/2024	SDB3260487804	100.00	1.5751	153.40	157.51	0.0000	4.3300	50.0000	0.0000	(0.0185)	(0.0022)	0.0000	1	(0.0206)	01/06/2025
002017.ZK	12/26/2024	SDB3260487804	400.00	1.5751	613.59	630.02	0.0000	4.3300	50.0000	0.0000	(0.0738)	(0.0088)	0.0000	1	(0.0826)	01/06/2025
002017.ZK	12/26/2024	SDB3260487804	2,300.00	1.5751	3,528.12	3,622.64	0.0000	4.3300	50.0000	0.0000	(0.4244)	(0.0503)	0.0000	1	(0.4747)	01/06/2025
002017.ZK	12/26/2024	SDB3260487804	300.00	1.5751	460.19	472.52	0.0000	4.3300	50.0000	0.0000	(0.0554)	(0.0066)	0.0000	1	(0.0619)	01/06/2025
002017.ZK	12/26/2024	SDB3260487804	10,200.00	1.5751	15,646.44	16,065.63	0.0000	4.3300	50.0000	0.0000	(1.8819)	(0.2231)	0.0000	1	(2.1051)	01/06/2025
002017.ZK	12/26/2024	SDB3260487804	5,100.00	1.5751	7,823.22	8,032.82	0.0000	4.3300	50.0000	0.0000	(0.9410)	(0.1116)	0.0000	1	(1.0525)	01/06/2025
002017.ZK	12/26/2024	SDB3260487804	800.00	1.5751	1,227.17	1,260.05	0.0000	4.3300	50.0000	0.0000	(0.1476)	(0.0175)	0.0000	1	(0.1651)	01/06/2025
002017.ZK	12/26/2024	SDB3260487804	3,700.00	1.5751	5,675.67	5,827.73	0.0000	4.3300	50.0000	0.0000	(0.6827)	(0.0809)	0.0000	1	(0.7636)	01/06/2025
002017.ZK	12/26/2024	SDB3260487804	200.00	1.5751	306.79	315.01	0.0000	4.3300	50.0000	0.0000	(0.0369)	(0.0044)	0.0000	1	(0.0413)	01/06/2025
002017.ZK	12/26/2024	SDB3260487804	1,000.00	1.5751	1,533.96	1,575.06	0.0000	4.3300	50.0000	0.0000	(0.1845)	(0.0219)	0.0000	1	(0.2064)	01/06/2025
002017.ZK	12/26/2024	SDB3260487804	7,700.00	1.5751	11,811.53	12,127.98	0.0000	4.3300	50.0000	0.0000	(1.4207)	(0.1684)	0.0000	1	(1.5891)	01/06/2025
002017.ZK	12/26/2024	SDB3260487804	1,900.00	1.5751	2,914.53	2,992.62	0.0000	4.3300	50.0000	0.0000	(0.3506)	(0.0418)	0.0000	1	(0.3921)	01/06/2025
002017.ZK	12/26/2024	SDB3260487804	700.00	1.5751	1,073.78	1,102.54	0.0000	4.3300	50.0000	0.0000	(0.1292)	(0.0153)	0.0000	1	(0.1445)	01/06/2025
002017.ZK	12/26/2024	SDB3260487804	1,000.00	1.5751	1,533.96	1,575.06	0.0000	4.3300	50.0000	0.0000	(0.1845)	(0.0219)	0.0000	1	(0.2064)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
EASTCOMPEACE TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002017.ZK	12/26/2024	SDB3260487804	1,000.00	1.5751	1,533.96	1,575.06	0.0000	4.3300	50.0000	0.0000	(0.1845)	(0.0219)	0.0000	1	(0.2064)	01/06/2025
002017.ZK	12/26/2024	SDB3260487804	2,600.00	1.5751	3,988.31	4,095.16	0.0000	4.3300	50.0000	0.0000	(0.4797)	(0.0569)	0.0000	1	(0.5366)	01/06/2025
002017.ZK	12/26/2024	SDB3260487804	4,000.00	1.5751	6,135.86	6,300.25	0.0000	4.3300	50.0000	0.0000	(0.7380)	(0.0875)	0.0000	1	(0.8255)	01/06/2025
002017.ZK	12/26/2024	SDB3260487804	200.00	1.5751	306.79	315.01	0.0000	4.3300	50.0000	0.0000	(0.0369)	(0.0044)	0.0000	1	(0.0413)	01/06/2025
002017.ZK	12/26/2024	SDB3260487804	1,400.00	1.5751	2,147.55	2,205.09	0.0000	4.3300	50.0000	0.0000	(0.2583)	(0.0306)	0.0000	1	(0.2889)	01/06/2025
002017.ZK	12/26/2024	SDB3260487804	13,100.00	1.5751	20,094.94	20,633.31	0.0000	4.3300	50.0000	0.0000	(2.4170)	(0.2866)	0.0000	1	(2.7035)	01/06/2025
002017.ZK	12/26/2024	SDB3260487804	18,400.00	1.5751	28,224.96	28,981.14	0.0000	4.3300	50.0000	0.0000	(3.3948)	(0.4025)	0.0000	1	(3.7974)	01/06/2025
002017.ZK	12/26/2024	SDB3260487804	1,100.00	1.5751	1,687.36	1,732.57	0.0000	4.3300	50.0000	0.0000	(0.2030)	(0.0241)	0.0000	1	(0.2270)	01/06/2025
002017.ZK	12/26/2024	SDB3260487804	400.00	1.5751	613.59	630.02	0.0000	4.3300	50.0000	0.0000	(0.0738)	(0.0088)	0.0000	1	(0.0826)	01/06/2025
002017.ZK	12/26/2024	SDB3260487804	400.00	1.5751	613.59	630.02	0.0000	4.3300	50.0000	0.0000	(0.0738)	(0.0088)	0.0000	1	(0.0826)	01/06/2025
002017.ZK	12/26/2024	SDB3260487804	400.00	1.5751	613.59	630.02	0.0000	4.3300	50.0000	0.0000	(0.0738)	(0.0088)	0.0000	1	(0.0826)	01/06/2025
002017.ZK	12/26/2024	SDB3260487804	3,100.00	1.5751	4,755.29	4,882.69	0.0000	4.3300	50.0000	0.0000	(0.5720)	(0.0678)	0.0000	1	(0.6398)	01/06/2025
002017.ZK	12/26/2024	SDB3260487804	4,300.00	1.5751	6,596.05	6,772.77	0.0000	4.3300	50.0000	0.0000	(0.7934)	(0.0941)	0.0000	1	(0.8874)	01/06/2025
002017.ZK	12/26/2024	SDB3260487804	2,800.00	1.5751	4,295.10	4,410.17	0.0000	4.3300	50.0000	0.0000	(0.5166)	(0.0613)	0.0000	1	(0.5779)	01/06/2025
002017.ZK	12/26/2024	SDB3260487804	1,100.00	1.5751	1,687.36	1,732.57	0.0000	4.3300	50.0000	0.0000	(0.2030)	(0.0241)	0.0000	1	(0.2270)	01/06/2025
002017.ZK	12/26/2024	SDB3260487804	2,100.00	1.5751	3,221.33	3,307.63	0.0000	4.3300	50.0000	0.0000	(0.3875)	(0.0459)	0.0000	1	(0.4334)	01/06/2025
002017.ZK	12/26/2024	SDB3260487804	1,100.00	1.5751	1,687.36	1,732.57	0.0000	4.3300	50.0000	0.0000	(0.2030)	(0.0241)	0.0000	1	(0.2270)	01/06/2025
002017.ZK	12/26/2024	SDB3260487804	300.00	1.5751	460.19	472.52	0.0000	4.3300	50.0000	0.0000	(0.0554)	(0.0066)	0.0000	1	(0.0619)	01/06/2025
002017.ZK	12/24/2024	SDB3260487804	300.00	1.5751	463.78	472.52	0.0000	4.3300	50.0000	0.0000	(0.1116)	(0.0131)	0.0000	2	(0.1247)	01/06/2025
002017.ZK	12/24/2024	SDB3260487804	1,800.00	1.5751	2,804.56	2,835.11	0.0000	4.3300	50.0000	0.0000	(0.6747)	(0.0788)	0.0000	2	(0.7534)	01/06/2025
002017.ZK	12/24/2024	SDB3260487804	29,500.00	1.5751	44,865.61	46,464.33	0.0000	4.3300	50.0000	0.0000	(10.7927)	(1.2907)	0.0000	2	(12.0833)	01/06/2025
002017.ZK	12/24/2024	SDB3260487804	6,100.00	1.5751	9,078.04	9,607.88	0.0000	4.3300	50.0000	0.0000	(2.1838)	(0.2669)	0.0000	2	(2.4507)	01/06/2025
002017.ZK	12/24/2024	SDB3260487804	5,800.00	1.5751	8,568.08	9,135.36	0.0000	4.3300	50.0000	0.0000	(2.0611)	(0.2538)	0.0000	2	(2.3149)	01/06/2025
002017.ZK	12/24/2024	SDB3260487804	1,400.00	1.5751	2,072.08	2,205.09	0.0000	4.3300	50.0000	0.0000	(0.4985)	(0.0613)	0.0000	2	(0.5597)	01/06/2025
002017.ZK	12/24/2024	SDB3260487804	3,100.00	1.5751	4,724.08	4,882.69	0.0000	4.3300	50.0000	0.0000	(1.1364)	(0.1356)	0.0000	2	(1.2720)	01/06/2025
002017.ZK	12/24/2024	SDB3260487804	12,500.00	1.5751	18,938.33	19,688.27	0.0000	4.3300	50.0000	0.0000	(4.5557)	(0.5469)	0.0000	2	(5.1026)	01/06/2025
002017.ZK	12/24/2024	SDB3260487804	500.00	1.5751	798.86	787.53	0.0000	4.3300	50.0000	0.0000	(0.1922)	(0.0219)	0.0000	2	(0.2140)	01/06/2025
002017.ZK	12/24/2024	SDB3260487804	800.00	1.5751	1,273.47	1,260.05	0.0000	4.3300	50.0000	0.0000	(0.3063)	(0.0350)	0.0000	2	(0.3413)	01/06/2025
002017.ZK	12/24/2024	SDB3260487804	3,600.00	1.5751	5,583.84	5,670.22	0.0000	4.3300	50.0000	0.0000	(1.3432)	(0.1575)	0.0000	2	(1.5007)	01/06/2025
002017.ZK	12/24/2024	SDB3260487804	200.00	1.5751	311.77	315.01	0.0000	4.3300	50.0000	0.0000	(0.0750)	(0.0088)	0.0000	2	(0.0837)	01/06/2025
002017.ZK	12/24/2024	SDB3260487804	100.00	1.5751	152.97	157.51	0.0000	4.3300	50.0000	0.0000	(0.0368)	(0.0044)	0.0000	2	(0.0412)	01/06/2025
002017.ZK	12/24/2024	SDB3260487804	600.00	1.5751	916.19	945.04	0.0000	4.3300	50.0000	0.0000	(0.2204)	(0.0263)	0.0000	2	(0.2466)	01/06/2025
002017.ZK	12/24/2024	SDB3260487804	2,900.00	1.5751	4,513.72	4,567.68	0.0000	4.3300	50.0000	0.0000	(1.0858)	(0.1269)	0.0000	2	(1.2127)	01/06/2025
002017.ZK	12/24/2024	SDB3260487804	5,200.00	1.5751	8,041.04	8,190.32	0.0000	4.3300	50.0000	0.0000	(1.9343)	(0.2275)	0.0000	2	(2.1618)	01/06/2025
002017.ZK	12/24/2024	SDB3260487804	2,800.00	1.5751	4,295.10	4,410.17	0.0000	4.3300	50.0000	0.0000	(1.0332)	(0.1225)	0.0000	2	(1.1557)	01/06/2025
002017.ZK	12/24/2024	SDB3260487804	6,500.00	1.5751	9,970.77	10,237.90	0.0000	4.3300	50.0000	0.0000	(2.3985)	(0.2844)	0.0000	2	(2.6829)	01/06/2025
002017.ZK	12/24/2024	SDB3260487804	800.00	1.5751	1,227.17	1,260.05	0.0000	4.3300	50.0000	0.0000	(0.2952)	(0.0350)	0.0000	2	(0.3302)	01/06/2025
002017.ZK	12/24/2024	SDB3260487804	100.00	1.5751	153.40	157.51	0.0000	4.3300	50.0000	0.0000	(0.0369)	(0.0044)	0.0000	2	(0.0413)	01/06/2025
002017.ZK	12/24/2024	SDB3260487804	400.00	1.5751	613.59	630.02	0.0000	4.3300	50.0000	0.0000	(0.1476)	(0.0175)	0.0000	2	(0.1651)	01/06/2025
002017.ZK	12/24/2024	SDB3260487804	2,300.00	1.5751	3,528.12	3,622.64	0.0000	4.3300	50.0000	0.0000	(0.8487)	(0.1006)	0.0000	2	(0.9493)	01/06/2025
002017.ZK	12/24/2024	SDB3260487804	300.00	1.5751	460.19	472.52	0.0000	4.3300	50.0000	0.0000	(0.1107)	(0.0131)	0.0000	2	(0.1238)	01/06/2025
002017.ZK	12/24/2024	SDB3260487804	10,200.00	1.5751	15,646.44	16,065.63	0.0000	4.3300	50.0000	0.0000	(3.7638)	(0.4463)	0.0000	2	(4.2101)	01/06/2025
002017.ZK	12/24/2024	SDB3260487804	5,100.00	1.5751	7,823.22	8,032.82	0.0000	4.3300	50.0000	0.0000	(1.8819)	(0.2231)	0.0000	2	(2.1051)	01/06/2025
002017.ZK	12/24/2024	SDB3260487804	800.00	1.5751	1,227.17	1,260.05	0.0000	4.3300	50.0000	0.0000	(0.2952)	(0.0350)	0.0000	2	(0.3302)	01/06/2025
002017.ZK	12/24/2024	SDB3260487804	3,700.00	1.5751	5,675.67	5,827.73	0.0000	4.3300	50.0000	0.0000	(1.3653)	(0.1619)	0.0000	2	(1.5272)	01/06/2025
002017.ZK	12/24/2024	SDB3260487804	200.00	1.5751	306.79	315.01	0.0000	4.3300	50.0000	0.0000	(0.0738)	(0.0088)	0.0000	2	(0.0826)	01/06/2025
002017.ZK	12/24/2024	SDB3260487804	1,000.00	1.5751	1,533.96	1,575.06	0.0000	4.3300	50.0000	0.0000	(0.3690)	(0.0438)	0.0000	2	(0.4128)	01/06/2025
002017.ZK	12/24/2024	SDB3260487804	7,700.00	1.5751	11,811.53	12,127.98	0.0000	4.3300	50.0000	0.0000	(2.8413)	(0.3369)	0.0000	2	(3.1782)	01/06/2025
002017.ZK	12/24/2024	SDB3260487804	1,900.00	1.5751	2,914.53	2,992.62	0.0000	4.3300	50.0000	0.0000	(0.7011)	(0.0831)	0.0000	2	(0.7842)	01/06/2025
002017.ZK	12/24/2024	SDB3260487804	700.00	1.5751	1,073.78	1,102.54	0.0000	4.3300	50.0000	0.0000	(0.2583)	(0.0306)	0.0000	2	(0.2889)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
EASTCOMPEACE TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002017.ZK	12/24/2024	SDB3260487804	1,000.00	1.5751	1,533.96	1,575.06	0.0000	4.3300	50.0000	0.0000	(0.3690)	(0.0438)	0.0000	2	(0.4128)	01/06/2025
002017.ZK	12/24/2024	SDB3260487804	1,000.00	1.5751	1,533.96	1,575.06	0.0000	4.3300	50.0000	0.0000	(0.3690)	(0.0438)	0.0000	2	(0.4128)	01/06/2025
002017.ZK	12/24/2024	SDB3260487804	2,600.00	1.5751	3,988.31	4,095.16	0.0000	4.3300	50.0000	0.0000	(0.9594)	(0.1138)	0.0000	2	(1.0732)	01/06/2025
002017.ZK	12/24/2024	SDB3260487804	4,000.00	1.5751	6,135.86	6,300.25	0.0000	4.3300	50.0000	0.0000	(1.4760)	(0.1750)	0.0000	2	(1.6510)	01/06/2025
002017.ZK	12/24/2024	SDB3260487804	200.00	1.5751	306.79	315.01	0.0000	4.3300	50.0000	0.0000	(0.0738)	(0.0088)	0.0000	2	(0.0826)	01/06/2025
002017.ZK	12/24/2024	SDB3260487804	1,400.00	1.5751	2,147.55	2,205.09	0.0000	4.3300	50.0000	0.0000	(0.5166)	(0.0613)	0.0000	2	(0.5779)	01/06/2025
002017.ZK	12/24/2024	SDB3260487804	13,100.00	1.5751	20,094.94	20,633.31	0.0000	4.3300	50.0000	0.0000	(4.8339)	(0.5731)	0.0000	2	(5.4071)	01/06/2025
002017.ZK	12/24/2024	SDB3260487804	18,400.00	1.5751	28,224.96	28,981.14	0.0000	4.3300	50.0000	0.0000	(6.7897)	(0.8050)	0.0000	2	(7.5947)	01/06/2025
002017.ZK	12/24/2024	SDB3260487804	1,100.00	1.5751	1,687.36	1,732.57	0.0000	4.3300	50.0000	0.0000	(0.4059)	(0.0481)	0.0000	2	(0.4540)	01/06/2025
002017.ZK	12/24/2024	SDB3260487804	400.00	1.5751	613.59	630.02	0.0000	4.3300	50.0000	0.0000	(0.1476)	(0.0175)	0.0000	2	(0.1651)	01/06/2025
002017.ZK	12/24/2024	SDB3260487804	400.00	1.5751	613.59	630.02	0.0000	4.3300	50.0000	0.0000	(0.1476)	(0.0175)	0.0000	2	(0.1651)	01/06/2025
002017.ZK	12/24/2024	SDB3260487804	400.00	1.5751	613.59	630.02	0.0000	4.3300	50.0000	0.0000	(0.1476)	(0.0175)	0.0000	2	(0.1651)	01/06/2025
002017.ZK	12/24/2024	SDB3260487804	3,100.00	1.5751	4,755.29	4,882.69	0.0000	4.3300	50.0000	0.0000	(1.1439)	(0.1356)	0.0000	2	(1.2795)	01/06/2025
002017.ZK	12/24/2024	SDB3260487804	4,300.00	1.5751	6,596.05	6,772.77	0.0000	4.3300	50.0000	0.0000	(1.5867)	(0.1881)	0.0000	2	(1.7748)	01/06/2025
002017.ZK	12/24/2024	SDB3260487804	2,800.00	1.5751	4,295.10	4,410.17	0.0000	4.3300	50.0000	0.0000	(1.0332)	(0.1225)	0.0000	2	(1.1557)	01/06/2025
002017.ZK	12/24/2024	SDB3260487804	1,100.00	1.5751	1,687.36	1,732.57	0.0000	4.3300	50.0000	0.0000	(0.4059)	(0.0481)	0.0000	2	(0.4540)	01/06/2025
002017.ZK	12/24/2024	SDB3260487804	2,100.00	1.5751	3,221.33	3,307.63	0.0000	4.3300	50.0000	0.0000	(0.7749)	(0.0919)	0.0000	2	(0.8668)	01/06/2025
002017.ZK	12/24/2024	SDB3260487804	1,100.00	1.5751	1,687.36	1,732.57	0.0000	4.3300	50.0000	0.0000	(0.4059)	(0.0481)	0.0000	2	(0.4540)	01/06/2025
002017.ZK	12/24/2024	SDB3260487804	300.00	1.5751	460.19	472.52	0.0000	4.3300	50.0000	0.0000	(0.1107)	(0.0131)	0.0000	2	(0.1238)	01/06/2025
002017.ZK	12/23/2024	SDB3260487804	29,500.00	1.5239	44,865.61	44,955.70	0.0000	4.3300	50.0000	0.0000	(5.3963)	(0.6244)	0.0000	1	(6.0207)	01/06/2025
002017.ZK	12/23/2024	SDB3260487804	6,100.00	1.5239	9,078.04	9,295.92	0.0000	4.3300	50.0000	0.0000	(1.0919)	(0.1291)	0.0000	1	(1.2210)	01/06/2025
002017.ZK	12/23/2024	SDB3260487804	5,800.00	1.5239	8,568.08	8,838.75	0.0000	4.3300	50.0000	0.0000	(1.0306)	(0.1228)	0.0000	1	(1.1533)	01/06/2025
002017.ZK	12/23/2024	SDB3260487804	1,400.00	1.5239	2,072.08	2,133.49	0.0000	4.3300	50.0000	0.0000	(0.2492)	(0.0296)	0.0000	1	(0.2789)	01/06/2025
002017.ZK	12/23/2024	SDB3260487804	3,100.00	1.5239	4,724.08	4,724.16	0.0000	4.3300	50.0000	0.0000	(0.5682)	(0.0656)	0.0000	1	(0.6338)	01/06/2025
002017.ZK	12/23/2024	SDB3260487804	12,500.00	1.5239	18,938.33	19,049.03	0.0000	4.3300	50.0000	0.0000	(2.2779)	(0.2646)	0.0000	1	(2.5424)	01/06/2025
002017.ZK	12/23/2024	SDB3260487804	500.00	1.5239	798.86	761.96	0.0000	4.3300	50.0000	0.0000	(0.0961)	(0.0106)	0.0000	1	(0.1067)	01/06/2025
002017.ZK	12/23/2024	SDB3260487804	800.00	1.5239	1,273.47	1,219.14	0.0000	4.3300	50.0000	0.0000	(0.1532)	(0.0169)	0.0000	1	(0.1701)	01/06/2025
002017.ZK	12/23/2024	SDB3260487804	3,600.00	1.5239	5,583.84	5,486.12	0.0000	4.3300	50.0000	0.0000	(0.6716)	(0.0762)	0.0000	1	(0.7478)	01/06/2025
002017.ZK	12/23/2024	SDB3260487804	200.00	1.5239	311.77	304.78	0.0000	4.3300	50.0000	0.0000	(0.0375)	(0.0042)	0.0000	1	(0.0417)	01/06/2025
002017.ZK	12/23/2024	SDB3260487804	100.00	1.5239	152.97	152.39	0.0000	4.3300	50.0000	0.0000	(0.0184)	(0.0021)	0.0000	1	(0.0205)	01/06/2025
002017.ZK	12/23/2024	SDB3260487804	600.00	1.5239	916.19	914.35	0.0000	4.3300	50.0000	0.0000	(0.1102)	(0.0127)	0.0000	1	(0.1229)	01/06/2025
002017.ZK	12/23/2024	SDB3260487804	2,900.00	1.5239	4,513.72	4,419.37	0.0000	4.3300	50.0000	0.0000	(0.5429)	(0.0614)	0.0000	1	(0.6043)	01/06/2025
002017.ZK	12/23/2024	SDB3260487804	5,200.00	1.5239	8,041.04	7,924.39	0.0000	4.3300	50.0000	0.0000	(0.9672)	(0.1101)	0.0000	1	(1.0772)	01/06/2025
002017.ZK	12/23/2024	SDB3260487804	2,800.00	1.5239	4,295.10	4,266.98	0.0000	4.3300	50.0000	0.0000	(0.5166)	(0.0593)	0.0000	1	(0.5759)	01/06/2025
002017.ZK	12/23/2024	SDB3260487804	6,500.00	1.5239	9,970.77	9,905.49	0.0000	4.3300	50.0000	0.0000	(1.1993)	(0.1376)	0.0000	1	(1.3368)	01/06/2025
002017.ZK	12/23/2024	SDB3260487804	800.00	1.5239	1,227.17	1,219.14	0.0000	4.3300	50.0000	0.0000	(0.1476)	(0.0169)	0.0000	1	(0.1645)	01/06/2025
002017.ZK	12/23/2024	SDB3260487804	100.00	1.5239	153.40	152.39	0.0000	4.3300	50.0000	0.0000	(0.0185)	(0.0021)	0.0000	1	(0.0206)	01/06/2025
002017.ZK	12/23/2024	SDB3260487804	400.00	1.5239	613.59	609.57	0.0000	4.3300	50.0000	0.0000	(0.0738)	(0.0085)	0.0000	1	(0.0823)	01/06/2025
002017.ZK	12/23/2024	SDB3260487804	2,300.00	1.5239	3,528.12	3,505.02	0.0000	4.3300	50.0000	0.0000	(0.4244)	(0.0487)	0.0000	1	(0.4730)	01/06/2025
002017.ZK	12/23/2024	SDB3260487804	300.00	1.5239	460.19	457.18	0.0000	4.3300	50.0000	0.0000	(0.0554)	(0.0063)	0.0000	1	(0.0617)	01/06/2025
002017.ZK	12/23/2024	SDB3260487804	10,200.00	1.5239	15,646.44	15,544.00	0.0000	4.3300	50.0000	0.0000	(1.8819)	(0.2159)	0.0000	1	(2.0978)	01/06/2025
002017.ZK	12/23/2024	SDB3260487804	5,100.00	1.5239	7,823.22	7,772.00	0.0000	4.3300	50.0000	0.0000	(0.9410)	(0.1079)	0.0000	1	(1.0489)	01/06/2025
002017.ZK	12/23/2024	SDB3260487804	800.00	1.5239	1,227.17	1,219.14	0.0000	4.3300	50.0000	0.0000	(0.1476)	(0.0169)	0.0000	1	(0.1645)	01/06/2025
002017.ZK	12/23/2024	SDB3260487804	3,700.00	1.5239	5,675.67	5,638.51	0.0000	4.3300	50.0000	0.0000	(0.6827)	(0.0783)	0.0000	1	(0.7610)	01/06/2025
002017.ZK	12/23/2024	SDB3260487804	200.00	1.5239	306.79	304.78	0.0000	4.3300	50.0000	0.0000	(0.0369)	(0.0042)	0.0000	1	(0.0411)	01/06/2025
002017.ZK	12/23/2024	SDB3260487804	1,000.00	1.5239	1,533.96	1,523.92	0.0000	4.3300	50.0000	0.0000	(0.1845)	(0.0212)	0.0000	1	(0.2057)	01/06/2025
002017.ZK	12/23/2024	SDB3260487804	7,700.00	1.5239	11,811.53	11,734.20	0.0000	4.3300	50.0000	0.0000	(1.4207)	(0.1630)	0.0000	1	(1.5836)	01/06/2025
002017.ZK	12/23/2024	SDB3260487804	1,900.00	1.5239	2,914.53	2,895.45	0.0000	4.3300	50.0000	0.0000	(0.3506)	(0.0402)	0.0000	1	(0.3908)	01/06/2025
002017.ZK	12/23/2024	SDB3260487804	700.00	1.5239	1,073.78	1,066.75	0.0000	4.3300	50.0000	0.0000	(0.1292)	(0.0148)	0.0000	1	(0.1440)	01/06/2025
002017.ZK	12/23/2024	SDB3260487804	1,000.00	1.5239	1,533.96	1,523.92	0.0000	4.3300	50.0000	0.0000	(0.1845)	(0.0212)	0.0000	1	(0.2057)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
EASTCOMPEACE TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002017.ZK	12/23/2024	SDB3260487804	1,000.00	1.5239	1,533.96	1,523.92	0.0000	4.3300	50.0000	0.0000	(0.1845)	(0.0212)	0.0000	1	(0.2057)	01/06/2025
002017.ZK	12/23/2024	SDB3260487804	2,600.00	1.5239	3,988.31	3,962.20	0.0000	4.3300	50.0000	0.0000	(0.4797)	(0.0550)	0.0000	1	(0.5347)	01/06/2025
002017.ZK	12/23/2024	SDB3260487804	4,000.00	1.5239	6,135.86	6,095.69	0.0000	4.3300	50.0000	0.0000	(0.7380)	(0.0847)	0.0000	1	(0.8227)	01/06/2025
002017.ZK	12/23/2024	SDB3260487804	200.00	1.5239	306.79	304.78	0.0000	4.3300	50.0000	0.0000	(0.0369)	(0.0042)	0.0000	1	(0.0411)	01/06/2025
002017.ZK	12/23/2024	SDB3260487804	1,400.00	1.5239	2,147.55	2,133.49	0.0000	4.3300	50.0000	0.0000	(0.2583)	(0.0296)	0.0000	1	(0.2879)	01/06/2025
002017.ZK	12/23/2024	SDB3260487804	13,100.00	1.5239	20,094.94	19,963.38	0.0000	4.3300	50.0000	0.0000	(2.4170)	(0.2773)	0.0000	1	(2.6942)	01/06/2025
002017.ZK	12/23/2024	SDB3260487804	18,400.00	1.5239	28,224.96	28,040.16	0.0000	4.3300	50.0000	0.0000	(3.3948)	(0.3894)	0.0000	1	(3.7843)	01/06/2025
002017.ZK	12/23/2024	SDB3260487804	1,100.00	1.5239	1,687.36	1,676.31	0.0000	4.3300	50.0000	0.0000	(0.2030)	(0.0233)	0.0000	1	(0.2262)	01/06/2025
002017.ZK	12/23/2024	SDB3260487804	400.00	1.5239	613.59	609.57	0.0000	4.3300	50.0000	0.0000	(0.0738)	(0.0085)	0.0000	1	(0.0823)	01/06/2025
002017.ZK	12/23/2024	SDB3260487804	400.00	1.5239	613.59	609.57	0.0000	4.3300	50.0000	0.0000	(0.0738)	(0.0085)	0.0000	1	(0.0823)	01/06/2025
002017.ZK	12/23/2024	SDB3260487804	400.00	1.5239	613.59	609.57	0.0000	4.3300	50.0000	0.0000	(0.0738)	(0.0085)	0.0000	1	(0.0823)	01/06/2025
002017.ZK	12/23/2024	SDB3260487804	3,100.00	1.5239	4,755.29	4,724.16	0.0000	4.3300	50.0000	0.0000	(0.5720)	(0.0656)	0.0000	1	(0.6376)	01/06/2025
002017.ZK	12/23/2024	SDB3260487804	4,300.00	1.5239	6,596.05	6,552.86	0.0000	4.3300	50.0000	0.0000	(0.7934)	(0.0910)	0.0000	1	(0.8844)	01/06/2025
002017.ZK	12/23/2024	SDB3260487804	2,800.00	1.5239	4,295.10	4,266.98	0.0000	4.3300	50.0000	0.0000	(0.5166)	(0.0593)	0.0000	1	(0.5759)	01/06/2025
002017.ZK	12/23/2024	SDB3260487804	1,100.00	1.5239	1,687.36	1,676.31	0.0000	4.3300	50.0000	0.0000	(0.2030)	(0.0233)	0.0000	1	(0.2262)	01/06/2025
002017.ZK	12/23/2024	SDB3260487804	2,100.00	1.5239	3,221.33	3,200.24	0.0000	4.3300	50.0000	0.0000	(0.3875)	(0.0444)	0.0000	1	(0.4319)	01/06/2025
002017.ZK	12/23/2024	SDB3260487804	1,100.00	1.5239	1,687.36	1,676.31	0.0000	4.3300	50.0000	0.0000	(0.2030)	(0.0233)	0.0000	1	(0.2262)	01/06/2025
002017.ZK	12/23/2024	SDB3260487804	300.00	1.5239	460.19	457.18	0.0000	4.3300	50.0000	0.0000	(0.0554)	(0.0063)	0.0000	1	(0.0617)	01/06/2025
002017.ZK	12/20/2024	SDB3260487804	5,800.00	1.4537	8,568.08	8,431.33	0.0000	4.3300	50.0000	0.0000	(3.0917)	(0.3513)	0.0000	3	(3.4430)	01/06/2025
002017.ZK	12/20/2024	SDB3260487804	1,400.00	1.4537	2,072.08	2,035.15	0.0000	4.3300	50.0000	0.0000	(0.7477)	(0.0848)	0.0000	3	(0.8325)	01/06/2025
002017.ZK	12/20/2024	SDB3260487804	3,100.00	1.4537	4,724.08	4,506.40	0.0000	4.3300	50.0000	0.0000	(1.7046)	(0.1878)	0.0000	3	(1.8924)	01/06/2025
002017.ZK	12/20/2024	SDB3260487804	12,500.00	1.4537	18,938.33	18,170.97	0.0000	4.3300	50.0000	0.0000	(6.8336)	(0.7571)	0.0000	3	(7.5907)	01/06/2025
002017.ZK	12/20/2024	SDB3260487804	500.00	1.4537	798.86	726.84	0.0000	4.3300	50.0000	0.0000	(0.2883)	(0.0303)	0.0000	3	(0.3185)	01/06/2025
002017.ZK	12/20/2024	SDB3260487804	800.00	1.4537	1,273.47	1,162.94	0.0000	4.3300	50.0000	0.0000	(0.4595)	(0.0485)	0.0000	3	(0.5080)	01/06/2025
002017.ZK	12/20/2024	SDB3260487804	3,600.00	1.4537	5,583.84	5,233.24	0.0000	4.3300	50.0000	0.0000	(2.0148)	(0.2181)	0.0000	3	(2.2329)	01/06/2025
002017.ZK	12/20/2024	SDB3260487804	200.00	1.4537	311.77	290.74	0.0000	4.3300	50.0000	0.0000	(0.1125)	(0.0121)	0.0000	3	(0.1246)	01/06/2025
002017.ZK	12/20/2024	SDB3260487804	100.00	1.4537	152.97	145.37	0.0000	4.3300	50.0000	0.0000	(0.0552)	(0.0061)	0.0000	3	(0.0613)	01/06/2025
002017.ZK	12/20/2024	SDB3260487804	600.00	1.4537	916.19	872.21	0.0000	4.3300	50.0000	0.0000	(0.3306)	(0.0363)	0.0000	3	(0.3669)	01/06/2025
002017.ZK	12/20/2024	SDB3260487804	2,900.00	1.4537	4,513.72	4,215.67	0.0000	4.3300	50.0000	0.0000	(1.6287)	(0.1757)	0.0000	3	(1.8044)	01/06/2025
002017.ZK	12/20/2024	SDB3260487804	5,200.00	1.4537	8,041.04	7,559.13	0.0000	4.3300	50.0000	0.0000	(2.9015)	(0.3150)	0.0000	3	(3.2164)	01/06/2025
002017.ZK	12/20/2024	SDB3260487804	2,800.00	1.4537	4,295.10	4,070.30	0.0000	4.3300	50.0000	0.0000	(1.5498)	(0.1696)	0.0000	3	(1.7194)	01/06/2025
002017.ZK	12/20/2024	SDB3260487804	6,500.00	1.4537	9,970.77	9,448.91	0.0000	4.3300	50.0000	0.0000	(3.5978)	(0.3937)	0.0000	3	(3.9915)	01/06/2025
002017.ZK	12/20/2024	SDB3260487804	800.00	1.4537	1,227.17	1,162.94	0.0000	4.3300	50.0000	0.0000	(0.4428)	(0.0485)	0.0000	3	(0.4913)	01/06/2025
002017.ZK	12/20/2024	SDB3260487804	100.00	1.4537	153.40	145.37	0.0000	4.3300	50.0000	0.0000	(0.0554)	(0.0061)	0.0000	3	(0.0614)	01/06/2025
002017.ZK	12/20/2024	SDB3260487804	400.00	1.4537	613.59	581.47	0.0000	4.3300	50.0000	0.0000	(0.2214)	(0.0242)	0.0000	3	(0.2456)	01/06/2025
002017.ZK	12/20/2024	SDB3260487804	2,300.00	1.4537	3,528.12	3,343.46	0.0000	4.3300	50.0000	0.0000	(1.2731)	(0.1393)	0.0000	3	(1.4124)	01/06/2025
002017.ZK	12/20/2024	SDB3260487804	300.00	1.4537	460.19	436.10	0.0000	4.3300	50.0000	0.0000	(0.1661)	(0.0182)	0.0000	3	(0.1842)	01/06/2025
002017.ZK	12/20/2024	SDB3260487804	10,200.00	1.4537	15,646.44	14,827.52	0.0000	4.3300	50.0000	0.0000	(5.6458)	(0.6178)	0.0000	3	(6.2636)	01/06/2025
002017.ZK	12/20/2024	SDB3260487804	5,100.00	1.4537	7,823.22	7,413.76	0.0000	4.3300	50.0000	0.0000	(2.8229)	(0.3089)	0.0000	3	(3.1318)	01/06/2025
002017.ZK	12/20/2024	SDB3260487804	800.00	1.4537	1,227.17	1,162.94	0.0000	4.3300	50.0000	0.0000	(0.4428)	(0.0485)	0.0000	3	(0.4913)	01/06/2025
002017.ZK	12/20/2024	SDB3260487804	3,700.00	1.4537	5,675.67	5,378.61	0.0000	4.3300	50.0000	0.0000	(2.2241)	(0.2241)	0.0000	3	(2.2721)	01/06/2025
002017.ZK	12/20/2024	SDB3260487804	200.00	1.4537	306.79	290.74	0.0000	4.3300	50.0000	0.0000	(0.1107)	(0.0121)	0.0000	3	(0.1228)	01/06/2025
002017.ZK	12/20/2024	SDB3260487804	1,000.00	1.4537	1,533.96	1,453.68	0.0000	4.3300	50.0000	0.0000	(0.5535)	(0.0606)	0.0000	3	(0.6141)	01/06/2025
002017.ZK	12/20/2024	SDB3260487804	7,700.00	1.4537	11,811.53	11,193.32	0.0000	4.3300	50.0000	0.0000	(4.2620)	(0.4664)	0.0000	3	(4.7284)	01/06/2025
002017.ZK	12/20/2024	SDB3260487804	1,900.00	1.4537	2,914.53	2,761.99	0.0000	4.3300	50.0000	0.0000	(1.0517)	(0.1151)	0.0000	3	(1.1667)	01/06/2025
002017.ZK	12/20/2024	SDB3260487804	700.00	1.4537	1,073.78	1,017.57	0.0000	4.3300	50.0000	0.0000	(0.3875)	(0.0424)	0.0000	3	(0.4299)	01/06/2025
002017.ZK	12/20/2024	SDB3260487804	1,000.00	1.4537	1,533.96	1,453.68	0.0000	4.3300	50.0000	0.0000	(0.5535)	(0.0606)	0.0000	3	(0.6141)	01/06/2025
002017.ZK	12/20/2024	SDB3260487804	1,000.00	1.4537	1,533.96	1,453.68	0.0000	4.3300	50.0000	0.0000	(0.5535)	(0.0606)	0.0000	3	(0.6141)	01/06/2025
002017.ZK	12/20/2024	SDB3260487804	2,600.00	1.4537	3,988.31	3,779.56	0.0000	4.3300	50.0000	0.0000	(1.4391)	(0.1575)	0.0000	3	(1.5966)	01/06/2025
002017.ZK	12/20/2024	SDB3260487804	4,000.00	1.4537	6,135.86	5,814.71	0.0000	4.3300	50.0000	0.0000	(2.2140)	(0.2423)	0.0000	3	(2.4563)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
EASTCOMPEACE TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002017.ZK	12/20/2024	SDB3260487804	200.00	1.4537	306.79	290.74	0.0000	4.3300	50.0000	0.0000	(0.1107)	(0.0121)	0.0000	3	(0.1228)	01/06/2025
002017.ZK	12/20/2024	SDB3260487804	1,400.00	1.4537	2,147.55	2,035.15	0.0000	4.3300	50.0000	0.0000	(0.7749)	(0.0848)	0.0000	3	(0.8597)	01/06/2025
002017.ZK	12/20/2024	SDB3260487804	13,100.00	1.4537	20,094.94	19,043.18	0.0000	4.3300	50.0000	0.0000	(7.2509)	(0.7935)	0.0000	3	(8.0444)	01/06/2025
002017.ZK	12/20/2024	SDB3260487804	18,400.00	1.4537	28,224.96	26,747.68	0.0000	4.3300	50.0000	0.0000	(10.1845)	(1.1145)	0.0000	3	(11.2990)	01/06/2025
002017.ZK	12/20/2024	SDB3260487804	1,100.00	1.4537	1,687.36	1,599.05	0.0000	4.3300	50.0000	0.0000	(0.6089)	(0.0666)	0.0000	3	(0.6755)	01/06/2025
002017.ZK	12/20/2024	SDB3260487804	400.00	1.4537	613.59	581.47	0.0000	4.3300	50.0000	0.0000	(0.2214)	(0.0242)	0.0000	3	(0.2456)	01/06/2025
002017.ZK	12/20/2024	SDB3260487804	400.00	1.4537	613.59	581.47	0.0000	4.3300	50.0000	0.0000	(0.2214)	(0.0242)	0.0000	3	(0.2456)	01/06/2025
002017.ZK	12/20/2024	SDB3260487804	400.00	1.4537	613.59	581.47	0.0000	4.3300	50.0000	0.0000	(0.2214)	(0.0242)	0.0000	3	(0.2456)	01/06/2025
002017.ZK	12/20/2024	SDB3260487804	3,100.00	1.4537	4,755.29	4,506.40	0.0000	4.3300	50.0000	0.0000	(1.7159)	(0.1878)	0.0000	3	(1.9036)	01/06/2025
002017.ZK	12/20/2024	SDB3260487804	4,300.00	1.4537	6,596.05	6,250.82	0.0000	4.3300	50.0000	0.0000	(2.3801)	(0.2605)	0.0000	3	(2.6405)	01/06/2025
002017.ZK	12/20/2024	SDB3260487804	2,800.00	1.4537	4,295.10	4,070.30	0.0000	4.3300	50.0000	0.0000	(1.5498)	(0.1696)	0.0000	3	(1.7194)	01/06/2025
002017.ZK	12/20/2024	SDB3260487804	1,100.00	1.4537	1,687.36	1,599.05	0.0000	4.3300	50.0000	0.0000	(0.6089)	(0.0666)	0.0000	3	(0.6755)	01/06/2025
002017.ZK	12/20/2024	SDB3260487804	2,100.00	1.4537	3,221.33	3,052.72	0.0000	4.3300	50.0000	0.0000	(1.1624)	(0.1272)	0.0000	3	(1.2896)	01/06/2025
002017.ZK	12/20/2024	SDB3260487804	1,100.00	1.4537	1,687.36	1,599.05	0.0000	4.3300	50.0000	0.0000	(0.6089)	(0.0666)	0.0000	3	(0.6755)	01/06/2025
002017.ZK	12/20/2024	SDB3260487804	300.00	1.4537	460.19	436.10	0.0000	4.3300	50.0000	0.0000	(0.1661)	(0.0182)	0.0000	3	(0.1842)	01/06/2025
002017.ZK	12/19/2024	SDB3260487804	3,100.00	1.4985	4,724.08	4,645.31	0.0000	4.5800	50.0000	0.0000	(0.6010)	(0.0645)	0.0000	1	(0.6655)	01/06/2025
002017.ZK	12/19/2024	SDB3260487804	12,500.00	1.4985	18,938.33	18,731.09	0.0000	4.5800	50.0000	0.0000	(2.4094)	(0.2602)	0.0000	1	(2.6695)	01/06/2025
002017.ZK	12/19/2024	SDB3260487804	500.00	1.4985	798.86	749.24	0.0000	4.5800	50.0000	0.0000	(0.1016)	(0.0104)	0.0000	1	(0.1120)	01/06/2025
002017.ZK	12/19/2024	SDB3260487804	800.00	1.4985	1,273.47	1,198.79	0.0000	4.5800	50.0000	0.0000	(0.1620)	(0.0166)	0.0000	1	(0.1787)	01/06/2025
002017.ZK	12/19/2024	SDB3260487804	3,600.00	1.4985	5,583.84	5,394.55	0.0000	4.5800	50.0000	0.0000	(0.7104)	(0.0749)	0.0000	1	(0.7853)	01/06/2025
002017.ZK	12/19/2024	SDB3260487804	200.00	1.4985	311.77	299.70	0.0000	4.5800	50.0000	0.0000	(0.0397)	(0.0042)	0.0000	1	(0.0438)	01/06/2025
002017.ZK	12/19/2024	SDB3260487804	100.00	1.4985	152.97	149.85	0.0000	4.5800	50.0000	0.0000	(0.0195)	(0.0021)	0.0000	1	(0.0215)	01/06/2025
002017.ZK	12/19/2024	SDB3260487804	600.00	1.4985	916.19	899.09	0.0000	4.5800	50.0000	0.0000	(0.1166)	(0.0125)	0.0000	1	(0.1290)	01/06/2025
002017.ZK	12/19/2024	SDB3260487804	2,900.00	1.4985	4,513.72	4,345.61	0.0000	4.5800	50.0000	0.0000	(0.5742)	(0.0604)	0.0000	1	(0.6346)	01/06/2025
002017.ZK	12/19/2024	SDB3260487804	5,200.00	1.4985	8,041.04	7,792.13	0.0000	4.5800	50.0000	0.0000	(1.0230)	(0.1082)	0.0000	1	(1.1312)	01/06/2025
002017.ZK	12/19/2024	SDB3260487804	2,800.00	1.4985	4,295.10	4,195.76	0.0000	4.5800	50.0000	0.0000	(0.5464)	(0.0583)	0.0000	1	(0.6047)	01/06/2025
002017.ZK	12/19/2024	SDB3260487804	6,500.00	1.4985	9,970.77	9,740.17	0.0000	4.5800	50.0000	0.0000	(1.2685)	(0.1353)	0.0000	1	(1.4038)	01/06/2025
002017.ZK	12/19/2024	SDB3260487804	800.00	1.4985	1,227.17	1,198.79	0.0000	4.5800	50.0000	0.0000	(0.1561)	(0.0166)	0.0000	1	(0.1728)	01/06/2025
002017.ZK	12/19/2024	SDB3260487804	100.00	1.4985	153.40	149.85	0.0000	4.5800	50.0000	0.0000	(0.0195)	(0.0021)	0.0000	1	(0.0216)	01/06/2025
002017.ZK	12/19/2024	SDB3260487804	400.00	1.4985	613.59	599.39	0.0000	4.5800	50.0000	0.0000	(0.0781)	(0.0083)	0.0000	1	(0.0864)	01/06/2025
002017.ZK	12/19/2024	SDB3260487804	2,300.00	1.4985	3,528.12	3,446.52	0.0000	4.5800	50.0000	0.0000	(0.0479)	(0.0047)	0.0000	1	(0.4967)	01/06/2025
002017.ZK	12/19/2024	SDB3260487804	300.00	1.4985	460.19	449.55	0.0000	4.5800	50.0000	0.0000	(0.0585)	(0.0062)	0.0000	1	(0.0648)	01/06/2025
002017.ZK	12/19/2024	SDB3260487804	10,200.00	1.4985	15,646.44	15,284.57	0.0000	4.5800	50.0000	0.0000	(1.9906)	(0.2123)	0.0000	1	(2.2029)	01/06/2025
002017.ZK	12/19/2024	SDB3260487804	5,100.00	1.4985	7,823.22	7,642.28	0.0000	4.5800	50.0000	0.0000	(0.9953)	(0.1061)	0.0000	1	(1.1014)	01/06/2025
002017.ZK	12/19/2024	SDB3260487804	800.00	1.4985	1,227.17	1,198.79	0.0000	4.5800	50.0000	0.0000	(0.1561)	(0.0166)	0.0000	1	(0.1728)	01/06/2025
002017.ZK	12/19/2024	SDB3260487804	3,700.00	1.4985	5,675.67	5,544.40	0.0000	4.5800	50.0000	0.0000	(0.7221)	(0.0770)	0.0000	1	(0.7991)	01/06/2025
002017.ZK	12/19/2024	SDB3260487804	200.00	1.4985	306.79	299.70	0.0000	4.5800	50.0000	0.0000	(0.0390)	(0.0042)	0.0000	1	(0.0432)	01/06/2025
002017.ZK	12/19/2024	SDB3260487804	1,000.00	1.4985	1,533.96	1,498.49	0.0000	4.5800	50.0000	0.0000	(0.1952)	(0.0208)	0.0000	1	(0.2160)	01/06/2025
002017.ZK	12/19/2024	SDB3260487804	7,700.00	1.4985	11,811.53	11,538.35	0.0000	4.5800	50.0000	0.0000	(1.5027)	(0.1603)	0.0000	1	(1.6629)	01/06/2025
002017.ZK	12/19/2024	SDB3260487804	1,900.00	1.4985	2,914.53	2,847.13	0.0000	4.5800	50.0000	0.0000	(0.3708)	(0.0395)	0.0000	1	(0.4103)	01/06/2025
002017.ZK	12/19/2024	SDB3260487804	700.00	1.4985	1,073.78	1,048.94	0.0000	4.5800	50.0000	0.0000	(0.1366)	(0.0146)	0.0000	1	(0.1512)	01/06/2025
002017.ZK	12/19/2024	SDB3260487804	1,000.00	1.4985	1,533.96	1,498.49	0.0000	4.5800	50.0000	0.0000	(0.1952)	(0.0208)	0.0000	1	(0.2160)	01/06/2025
002017.ZK	12/19/2024	SDB3260487804	1,000.00	1.4985	1,533.96	1,498.49	0.0000	4.5800	50.0000	0.0000	(0.1952)	(0.0208)	0.0000	1	(0.2160)	01/06/2025
002017.ZK	12/19/2024	SDB3260487804	2,600.00	1.4985	3,988.31	3,896.07	0.0000	4.5800	50.0000	0.0000	(0.5074)	(0.0541)	0.0000	1	(0.5615)	01/06/2025
002017.ZK	12/19/2024	SDB3260487804	4,000.00	1.4985	6,135.86	5,993.95	0.0000	4.5800	50.0000	0.0000	(0.7806)	(0.0832)	0.0000	1	(0.8639)	01/06/2025
002017.ZK	12/19/2024	SDB3260487804	200.00	1.4985	306.79	299.70	0.0000	4.5800	50.0000	0.0000	(0.0390)	(0.0042)	0.0000	1	(0.0432)	01/06/2025
002017.ZK	12/19/2024	SDB3260487804	1,400.00	1.4985	2,147.55	2,097.88	0.0000	4.5800	50.0000	0.0000	(0.2732)	(0.0291)	0.0000	1	(0.3024)	01/06/2025
002017.ZK	12/19/2024	SDB3260487804	13,100.00	1.4985	20,094.94	19,630.18	0.0000	4.5800	50.0000	0.0000	(2.5565)	(0.2726)	0.0000	1	(2.8292)	01/06/2025
002017.ZK	12/19/2024	SDB3260487804	18,400.00	1.4985	28,224.96	27,572.16	0.0000	4.5800	50.0000	0.0000	(3.5908)	(0.3829)	0.0000	1	(3.9738)	01/06/2025
002017.ZK	12/19/2024	SDB3260487804	1,100.00	1.4985	1,687.36	1,648.34	0.0000	4.5800	50.0000	0.0000	(0.2147)	(0.0229)	0.0000	1	(0.2376)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
EASTCOMPEACE TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002017.ZK	12/19/2024	SDB3260487804	400.00	1.4985	613.59	599.39	0.0000	4.5800	50.0000	0.0000	(0.0781)	(0.0083)	0.0000	1	(0.0864)	01/06/2025
002017.ZK	12/19/2024	SDB3260487804	400.00	1.4985	613.59	599.39	0.0000	4.5800	50.0000	0.0000	(0.0781)	(0.0083)	0.0000	1	(0.0864)	01/06/2025
002017.ZK	12/19/2024	SDB3260487804	400.00	1.4985	613.59	599.39	0.0000	4.5800	50.0000	0.0000	(0.0781)	(0.0083)	0.0000	1	(0.0864)	01/06/2025
002017.ZK	12/19/2024	SDB3260487804	3,100.00	1.4985	4,755.29	4,645.31	0.0000	4.5800	50.0000	0.0000	(0.6050)	(0.0645)	0.0000	1	(0.6695)	01/06/2025
002017.ZK	12/19/2024	SDB3260487804	4,300.00	1.4985	6,596.05	6,443.49	0.0000	4.5800	50.0000	0.0000	(0.8392)	(0.0895)	0.0000	1	(0.9287)	01/06/2025
002017.ZK	12/19/2024	SDB3260487804	2,800.00	1.4985	4,295.10	4,195.76	0.0000	4.5800	50.0000	0.0000	(0.5464)	(0.0583)	0.0000	1	(0.6047)	01/06/2025
002017.ZK	12/19/2024	SDB3260487804	1,100.00	1.4985	1,687.36	1,648.34	0.0000	4.5800	50.0000	0.0000	(0.2147)	(0.0229)	0.0000	1	(0.2376)	01/06/2025
002017.ZK	12/19/2024	SDB3260487804	2,100.00	1.4985	3,221.33	3,146.82	0.0000	4.5800	50.0000	0.0000	(0.4098)	(0.0437)	0.0000	1	(0.4535)	01/06/2025
002017.ZK	12/19/2024	SDB3260487804	1,100.00	1.4985	1,687.36	1,648.34	0.0000	4.5800	50.0000	0.0000	(0.2147)	(0.0229)	0.0000	1	(0.2376)	01/06/2025
002017.ZK	12/19/2024	SDB3260487804	300.00	1.4985	460.19	449.55	0.0000	4.5800	50.0000	0.0000	(0.0585)	(0.0062)	0.0000	1	(0.0648)	01/06/2025
002017.ZK	12/18/2024	SDB3260487804	500.00	1.5353	798.86	767.63	0.0000	4.5800	50.0000	0.0000	(0.1016)	(0.0107)	0.0000	1	(0.1123)	01/06/2025
002017.ZK	12/18/2024	SDB3260487804	800.00	1.5353	1,273.47	1,228.21	0.0000	4.5800	50.0000	0.0000	(0.1620)	(0.0171)	0.0000	1	(0.1791)	01/06/2025
002017.ZK	12/18/2024	SDB3260487804	3,600.00	1.5353	5,583.84	5,526.95	0.0000	4.5800	50.0000	0.0000	(0.7104)	(0.0768)	0.0000	1	(0.7872)	01/06/2025
002017.ZK	12/18/2024	SDB3260487804	200.00	1.5353	311.77	307.05	0.0000	4.5800	50.0000	0.0000	(0.0397)	(0.0043)	0.0000	1	(0.0439)	01/06/2025
002017.ZK	12/18/2024	SDB3260487804	100.00	1.5353	152.97	153.53	0.0000	4.5800	50.0000	0.0000	(0.0195)	(0.0021)	0.0000	1	(0.0216)	01/06/2025
002017.ZK	12/18/2024	SDB3260487804	600.00	1.5353	916.19	921.16	0.0000	4.5800	50.0000	0.0000	(0.1128)	(0.0128)	0.0000	1	(0.1294)	01/06/2025
002017.ZK	12/18/2024	SDB3260487804	2,900.00	1.5353	4,513.72	4,452.27	0.0000	4.5800	50.0000	0.0000	(0.5742)	(0.0618)	0.0000	1	(0.6361)	01/06/2025
002017.ZK	12/18/2024	SDB3260487804	5,200.00	1.5353	8,041.04	7,983.37	0.0000	4.5800	50.0000	0.0000	(0.1109)	(0.0119)	0.0000	1	(1.1339)	01/06/2025
002017.ZK	12/18/2024	SDB3260487804	2,800.00	1.5353	4,295.10	4,298.74	0.0000	4.5800	50.0000	0.0000	(0.5464)	(0.0597)	0.0000	1	(0.6061)	01/06/2025
002017.ZK	12/18/2024	SDB3260487804	6,500.00	1.5353	9,970.77	9,979.22	0.0000	4.5800	50.0000	0.0000	(1.2685)	(0.1386)	0.0000	1	(1.4071)	01/06/2025
002017.ZK	12/18/2024	SDB3260487804	800.00	1.5353	1,227.17	1,228.21	0.0000	4.5800	50.0000	0.0000	(0.1561)	(0.0171)	0.0000	1	(0.1732)	01/06/2025
002017.ZK	12/18/2024	SDB3260487804	100.00	1.5353	153.40	153.53	0.0000	4.5800	50.0000	0.0000	(0.0195)	(0.0021)	0.0000	1	(0.0216)	01/06/2025
002017.ZK	12/18/2024	SDB3260487804	400.00	1.5353	613.59	614.11	0.0000	4.5800	50.0000	0.0000	(0.0781)	(0.0085)	0.0000	1	(0.0866)	01/06/2025
002017.ZK	12/18/2024	SDB3260487804	2,300.00	1.5353	3,528.12	3,531.11	0.0000	4.5800	50.0000	0.0000	(0.4489)	(0.0490)	0.0000	1	(0.4979)	01/06/2025
002017.ZK	12/18/2024	SDB3260487804	300.00	1.5353	460.19	460.58	0.0000	4.5800	50.0000	0.0000	(0.0585)	(0.0064)	0.0000	1	(0.0649)	01/06/2025
002017.ZK	12/18/2024	SDB3260487804	10,200.00	1.5353	15,646.44	15,659.69	0.0000	4.5800	50.0000	0.0000	(1.9906)	(0.2175)	0.0000	1	(2.2081)	01/06/2025
002017.ZK	12/18/2024	SDB3260487804	5,100.00	1.5353	7,823.22	7,829.85	0.0000	4.5800	50.0000	0.0000	(0.9953)	(0.1087)	0.0000	1	(1.1040)	01/06/2025
002017.ZK	12/18/2024	SDB3260487804	800.00	1.5353	1,227.17	1,228.21	0.0000	4.5800	50.0000	0.0000	(0.1561)	(0.0171)	0.0000	1	(0.1732)	01/06/2025
002017.ZK	12/18/2024	SDB3260487804	3,700.00	1.5353	5,675.67	5,680.48	0.0000	4.5800	50.0000	0.0000	(0.7221)	(0.0789)	0.0000	1	(0.8010)	01/06/2025
002017.ZK	12/18/2024	SDB3260487804	200.00	1.5353	306.79	307.05	0.0000	4.5800	50.0000	0.0000	(0.0390)	(0.0043)	0.0000	1	(0.0433)	01/06/2025
002017.ZK	12/18/2024	SDB3260487804	1,000.00	1.5353	1,533.96	1,535.26	0.0000	4.5800	50.0000	0.0000	(0.1952)	(0.0213)	0.0000	1	(0.2165)	01/06/2025
002017.ZK	12/18/2024	SDB3260487804	7,700.00	1.5353	11,811.53	11,821.53	0.0000	4.5800	50.0000	0.0000	(1.5027)	(0.1642)	0.0000	1	(1.6669)	01/06/2025
002017.ZK	12/18/2024	SDB3260487804	1,900.00	1.5353	2,914.53	2,917.00	0.0000	4.5800	50.0000	0.0000	(0.3708)	(0.0405)	0.0000	1	(0.4113)	01/06/2025
002017.ZK	12/18/2024	SDB3260487804	700.00	1.5353	1,073.78	1,074.68	0.0000	4.5800	50.0000	0.0000	(0.1366)	(0.0149)	0.0000	1	(0.1515)	01/06/2025
002017.ZK	12/18/2024	SDB3260487804	1,000.00	1.5353	1,533.96	1,535.26	0.0000	4.5800	50.0000	0.0000	(0.1952)	(0.0213)	0.0000	1	(0.2165)	01/06/2025
002017.ZK	12/18/2024	SDB3260487804	1,000.00	1.5353	1,533.96	1,535.26	0.0000	4.5800	50.0000	0.0000	(0.1952)	(0.0213)	0.0000	1	(0.2165)	01/06/2025
002017.ZK	12/18/2024	SDB3260487804	2,600.00	1.5353	3,988.31	3,991.69	0.0000	4.5800	50.0000	0.0000	(0.5074)	(0.0554)	0.0000	1	(0.5628)	01/06/2025
002017.ZK	12/18/2024	SDB3260487804	4,000.00	1.5353	6,135.86	6,141.06	0.0000	4.5800	50.0000	0.0000	(0.7806)	(0.0853)	0.0000	1	(0.8659)	01/06/2025
002017.ZK	12/18/2024	SDB3260487804	200.00	1.5353	306.79	307.05	0.0000	4.5800	50.0000	0.0000	(0.0390)	(0.0043)	0.0000	1	(0.0433)	01/06/2025
002017.ZK	12/18/2024	SDB3260487804	1,400.00	1.5353	2,147.55	2,149.37	0.0000	4.5800	50.0000	0.0000	(0.2732)	(0.0299)	0.0000	1	(0.3031)	01/06/2025
002017.ZK	12/18/2024	SDB3260487804	13,100.00	1.5353	20,094.94	20,111.96	0.0000	4.5800	50.0000	0.0000	(2.5565)	(0.2793)	0.0000	1	(2.8359)	01/06/2025
002017.ZK	12/18/2024	SDB3260487804	18,400.00	1.5353	28,224.96	28,248.86	0.0000	4.5800	50.0000	0.0000	(3.5908)	(0.3923)	0.0000	1	(3.9832)	01/06/2025
002017.ZK	12/18/2024	SDB3260487804	1,100.00	1.5353	1,687.36	1,688.79	0.0000	4.5800	50.0000	0.0000	(0.2147)	(0.0235)	0.0000	1	(0.2381)	01/06/2025
002017.ZK	12/18/2024	SDB3260487804	400.00	1.5353	613.59	614.11	0.0000	4.5800	50.0000	0.0000	(0.0781)	(0.0085)	0.0000	1	(0.0866)	01/06/2025
002017.ZK	12/18/2024	SDB3260487804	400.00	1.5353	613.59	614.11	0.0000	4.5800	50.0000	0.0000	(0.0781)	(0.0085)	0.0000	1	(0.0866)	01/06/2025
002017.ZK	12/18/2024	SDB3260487804	400.00	1.5353	613.59	614.11	0.0000	4.5800	50.0000	0.0000	(0.0781)	(0.0085)	0.0000	1	(0.0866)	01/06/2025
002017.ZK	12/18/2024	SDB3260487804	3,100.00	1.5353	4,755.29	4,759.32	0.0000	4.5800	50.0000	0.0000	(0.6050)	(0.0661)	0.0000	1	(0.6711)	01/06/2025
002017.ZK	12/18/2024	SDB3260487804	4,300.00	1.5353	6,596.05	6,601.64	0.0000	4.5800	50.0000	0.0000	(0.8392)	(0.0917)	0.0000	1	(0.9309)	01/06/2025
002017.ZK	12/18/2024	SDB3260487804	2,800.00	1.5353	4,295.10	4,298.74	0.0000	4.5800	50.0000	0.0000	(0.5464)	(0.0597)	0.0000	1	(0.6061)	01/06/2025
002017.ZK	12/18/2024	SDB3260487804	1,100.00	1.5353	1,687.36	1,688.79	0.0000	4.5800	50.0000	0.0000	(0.2147)	(0.0235)	0.0000	1	(0.2381)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
EASTCOMPEACE TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002017.ZK	12/18/2024	SDB3260487804	2,100.00	1.5353	3,221.33	3,224.05	0.0000	4.5800	50.0000	0.0000	(0.4098)	(0.0448)	0.0000	1	(0.4546)	01/06/2025
002017.ZK	12/18/2024	SDB3260487804	1,100.00	1.5353	1,687.36	1,688.79	0.0000	4.5800	50.0000	0.0000	(0.2147)	(0.0235)	0.0000	1	(0.2381)	01/06/2025
002017.ZK	12/18/2024	SDB3260487804	300.00	1.5353	460.19	460.58	0.0000	4.5800	50.0000	0.0000	(0.0585)	(0.0064)	0.0000	1	(0.0649)	01/06/2025
002017.ZK	12/17/2024	SDB3260487804	500.00	1.5964	798.86	798.22	0.0000	4.5800	50.0000	0.0000	(0.1016)	(0.0111)	0.0000	1	(0.1127)	01/06/2025
002017.ZK	12/17/2024	SDB3260487804	800.00	1.5964	1,273.47	1,277.16	0.0000	4.5800	50.0000	0.0000	(0.1620)	(0.0177)	0.0000	1	(0.1798)	01/06/2025
002017.ZK	12/17/2024	SDB3260487804	3,600.00	1.5964	5,583.84	5,747.20	0.0000	4.5800	50.0000	0.0000	(0.7104)	(0.0798)	0.0000	1	(0.7902)	01/06/2025
002017.ZK	12/17/2024	SDB3260487804	200.00	1.5964	311.77	319.29	0.0000	4.5800	50.0000	0.0000	(0.0397)	(0.0044)	0.0000	1	(0.0441)	01/06/2025
002017.ZK	12/17/2024	SDB3260487804	100.00	1.5964	152.97	159.64	0.0000	4.5800	50.0000	0.0000	(0.0195)	(0.0022)	0.0000	1	(0.0217)	01/06/2025
002017.ZK	12/17/2024	SDB3260487804	600.00	1.5964	916.19	957.87	0.0000	4.5800	50.0000	0.0000	(0.1166)	(0.0133)	0.0000	1	(0.1299)	01/06/2025
002017.ZK	12/17/2024	SDB3260487804	2,900.00	1.5964	4,513.72	4,629.69	0.0000	4.5800	50.0000	0.0000	(0.5742)	(0.0643)	0.0000	1	(0.6385)	01/06/2025
002017.ZK	12/17/2024	SDB3260487804	5,200.00	1.5964	8,041.04	8,301.51	0.0000	4.5800	50.0000	0.0000	(1.0230)	(0.1153)	0.0000	1	(1.1383)	01/06/2025
002017.ZK	12/17/2024	SDB3260487804	2,800.00	1.5964	4,295.10	4,470.04	0.0000	4.5800	50.0000	0.0000	(0.5464)	(0.0621)	0.0000	1	(0.6085)	01/06/2025
002017.ZK	12/17/2024	SDB3260487804	6,500.00	1.5964	9,970.77	10,376.89	0.0000	4.5800	50.0000	0.0000	(1.2685)	(0.1441)	0.0000	1	(1.4126)	01/06/2025
002017.ZK	12/17/2024	SDB3260487804	800.00	1.5964	1,227.17	1,277.16	0.0000	4.5800	50.0000	0.0000	(0.1561)	(0.0177)	0.0000	1	(0.1739)	01/06/2025
002017.ZK	12/17/2024	SDB3260487804	100.00	1.5964	153.40	159.64	0.0000	4.5800	50.0000	0.0000	(0.0195)	(0.0022)	0.0000	1	(0.0217)	01/06/2025
002017.ZK	12/17/2024	SDB3260487804	400.00	1.5964	613.59	638.58	0.0000	4.5800	50.0000	0.0000	(0.0781)	(0.0089)	0.0000	1	(0.0869)	01/06/2025
002017.ZK	12/17/2024	SDB3260487804	2,300.00	1.5964	3,528.12	3,671.82	0.0000	4.5800	50.0000	0.0000	(0.4489)	(0.0510)	0.0000	1	(0.4999)	01/06/2025
002017.ZK	12/17/2024	SDB3260487804	300.00	1.5964	460.19	478.93	0.0000	4.5800	50.0000	0.0000	(0.0585)	(0.0067)	0.0000	1	(0.0652)	01/06/2025
002017.ZK	12/17/2024	SDB3260487804	10,200.00	1.5964	15,646.44	16,283.73	0.0000	4.5800	50.0000	0.0000	(1.9906)	(0.2262)	0.0000	1	(2.2167)	01/06/2025
002017.ZK	12/17/2024	SDB3260487804	5,100.00	1.5964	7,823.22	8,141.86	0.0000	4.5800	50.0000	0.0000	(0.9953)	(0.1131)	0.0000	1	(1.1084)	01/06/2025
002017.ZK	12/17/2024	SDB3260487804	800.00	1.5964	1,227.17	1,277.16	0.0000	4.5800	50.0000	0.0000	(0.1561)	(0.0177)	0.0000	1	(0.1739)	01/06/2025
002017.ZK	12/17/2024	SDB3260487804	3,700.00	1.5964	5,675.67	5,906.84	0.0000	4.5800	50.0000	0.0000	(0.7221)	(0.0820)	0.0000	1	(0.8041)	01/06/2025
002017.ZK	12/17/2024	SDB3260487804	200.00	1.5964	306.79	319.29	0.0000	4.5800	50.0000	0.0000	(0.0390)	(0.0044)	0.0000	1	(0.0435)	01/06/2025
002017.ZK	12/17/2024	SDB3260487804	1,000.00	1.5964	1,533.96	1,596.44	0.0000	4.5800	50.0000	0.0000	(0.1952)	(0.0222)	0.0000	1	(0.2173)	01/06/2025
002017.ZK	12/17/2024	SDB3260487804	7,700.00	1.5964	11,811.53	12,292.62	0.0000	4.5800	50.0000	0.0000	(1.5027)	(0.1707)	0.0000	1	(1.6734)	01/06/2025
002017.ZK	12/17/2024	SDB3260487804	1,900.00	1.5964	2,914.53	3,033.24	0.0000	4.5800	50.0000	0.0000	(0.3708)	(0.0421)	0.0000	1	(0.4129)	01/06/2025
002017.ZK	12/17/2024	SDB3260487804	700.00	1.5964	1,073.78	1,117.51	0.0000	4.5800	50.0000	0.0000	(0.1366)	(0.0155)	0.0000	1	(0.1521)	01/06/2025
002017.ZK	12/17/2024	SDB3260487804	1,000.00	1.5964	1,533.96	1,596.44	0.0000	4.5800	50.0000	0.0000	(0.1952)	(0.0222)	0.0000	1	(0.2173)	01/06/2025
002017.ZK	12/17/2024	SDB3260487804	1,000.00	1.5964	1,533.96	1,596.44	0.0000	4.5800	50.0000	0.0000	(0.1952)	(0.0222)	0.0000	1	(0.2173)	01/06/2025
002017.ZK	12/17/2024	SDB3260487804	2,600.00	1.5964	3,988.31	4,150.75	0.0000	4.5800	50.0000	0.0000	(0.5074)	(0.0576)	0.0000	1	(0.5651)	01/06/2025
002017.ZK	12/17/2024	SDB3260487804	4,000.00	1.5964	6,135.86	6,385.78	0.0000	4.5800	50.0000	0.0000	(0.7806)	(0.0887)	0.0000	1	(0.8693)	01/06/2025
002017.ZK	12/17/2024	SDB3260487804	200.00	1.5964	306.79	319.29	0.0000	4.5800	50.0000	0.0000	(0.0390)	(0.0044)	0.0000	1	(0.0435)	01/06/2025
002017.ZK	12/17/2024	SDB3260487804	1,400.00	1.5964	2,147.55	2,235.02	0.0000	4.5800	50.0000	0.0000	(0.2732)	(0.0310)	0.0000	1	(0.3043)	01/06/2025
002017.ZK	12/17/2024	SDB3260487804	13,100.00	1.5964	20,094.94	20,913.42	0.0000	4.5800	50.0000	0.0000	(2.5565)	(0.2905)	0.0000	1	(2.8470)	01/06/2025
002017.ZK	12/17/2024	SDB3260487804	18,400.00	1.5964	28,224.96	29,374.57	0.0000	4.5800	50.0000	0.0000	(3.5908)	(0.4080)	0.0000	1	(3.9988)	01/06/2025
002017.ZK	12/17/2024	SDB3260487804	1,100.00	1.5964	1,687.36	1,756.09	0.0000	4.5800	50.0000	0.0000	(0.2147)	(0.0244)	0.0000	1	(0.2391)	01/06/2025
002017.ZK	12/17/2024	SDB3260487804	400.00	1.5964	613.59	638.58	0.0000	4.5800	50.0000	0.0000	(0.0781)	(0.0089)	0.0000	1	(0.0869)	01/06/2025
002017.ZK	12/17/2024	SDB3260487804	400.00	1.5964	613.59	638.58	0.0000	4.5800	50.0000	0.0000	(0.0781)	(0.0089)	0.0000	1	(0.0869)	01/06/2025
002017.ZK	12/17/2024	SDB3260487804	3,100.00	1.5964	4,755.29	4,948.98	0.0000	4.5800	50.0000	0.0000	(0.6050)	(0.0687)	0.0000	1	(0.6737)	01/06/2025
002017.ZK	12/17/2024	SDB3260487804	4,300.00	1.5964	6,596.05	6,864.71	0.0000	4.5800	50.0000	0.0000	(0.8392)	(0.0953)	0.0000	1	(0.9345)	01/06/2025
002017.ZK	12/17/2024	SDB3260487804	2,800.00	1.5964	4,295.10	4,470.04	0.0000	4.5800	50.0000	0.0000	(0.5464)	(0.0621)	0.0000	1	(0.6085)	01/06/2025
002017.ZK	12/17/2024	SDB3260487804	1,100.00	1.5964	1,687.36	1,756.09	0.0000	4.5800	50.0000	0.0000	(0.2147)	(0.0244)	0.0000	1	(0.2391)	01/06/2025
002017.ZK	12/17/2024	SDB3260487804	2,100.00	1.5964	3,221.33	3,352.53	0.0000	4.5800	50.0000	0.0000	(0.4098)	(0.0466)	0.0000	1	(0.4564)	01/06/2025
002017.ZK	12/17/2024	SDB3260487804	1,100.00	1.5964	1,687.36	1,756.09	0.0000	4.5800	50.0000	0.0000	(0.2147)	(0.0244)	0.0000	1	(0.2391)	01/06/2025
002017.ZK	12/17/2024	SDB3260487804	300.00	1.5964	460.19	478.93	0.0000	4.5800	50.0000	0.0000	(0.0585)	(0.0067)	0.0000	1	(0.0652)	01/06/2025
002017.ZK	12/16/2024	SDB3260487804	500.00	1.6054	798.86	802.71	0.0000	4.5800	50.0000	0.0000	(0.1016)	(0.0111)	0.0000	1	(0.1128)	01/06/2025
002017.ZK	12/16/2024	SDB3260487804	800.00	1.6054	1,273.47	1,284.34	0.0000	4.5800	50.0000	0.0000	(0.1620)	(0.0178)	0.0000	1	(0.1799)	01/06/2025
002017.ZK	12/16/2024	SDB3260487804	3,600.00	1.6054	5,583.84	5,779.53	0.0000	4.5800	50.0000	0.0000	(0.7104)	(0.0803)	0.0000	1	(0.7907)	01/06/2025
002017.ZK	12/16/2024	SDB3260487804	200.00	1.6054	311.77	321.08	0.0000	4.5800	50.0000	0.0000	(0.0397)	(0.0045)	0.0000	1	(0.0441)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
EASTCOMPEACE TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002017.ZK	12/16/2024	SDB3260487804	100.00	1.6054	152.97	160.54	0.0000	4.5800	50.0000	0.0000	(0.0195)	(0.0022)	0.0000	1	(0.0217)	01/06/2025
002017.ZK	12/16/2024	SDB3260487804	600.00	1.6054	916.19	963.25	0.0000	4.5800	50.0000	0.0000	(0.1166)	(0.0134)	0.0000	1	(0.1299)	01/06/2025
002017.ZK	12/16/2024	SDB3260487804	2,900.00	1.6054	4,513.72	4,655.73	0.0000	4.5800	50.0000	0.0000	(0.5742)	(0.0647)	0.0000	1	(0.6389)	01/06/2025
002017.ZK	12/16/2024	SDB3260487804	5,200.00	1.6054	8,041.04	8,348.20	0.0000	4.5800	50.0000	0.0000	(1.0230)	(0.1159)	0.0000	1	(1.1389)	01/06/2025
002017.ZK	12/16/2024	SDB3260487804	2,800.00	1.6054	4,295.10	4,495.19	0.0000	4.5800	50.0000	0.0000	(0.5464)	(0.0624)	0.0000	1	(0.6089)	01/06/2025
002017.ZK	12/16/2024	SDB3260487804	6,500.00	1.6054	9,970.77	10,435.26	0.0000	4.5800	50.0000	0.0000	(1.2685)	(0.1449)	0.0000	1	(1.4134)	01/06/2025
002017.ZK	12/16/2024	SDB3260487804	800.00	1.6054	1,227.17	1,284.34	0.0000	4.5800	50.0000	0.0000	(0.1561)	(0.0178)	0.0000	1	(0.1740)	01/06/2025
002017.ZK	12/16/2024	SDB3260487804	100.00	1.6054	153.40	160.54	0.0000	4.5800	50.0000	0.0000	(0.0195)	(0.0022)	0.0000	1	(0.0217)	01/06/2025
002017.ZK	12/16/2024	SDB3260487804	400.00	1.6054	613.59	642.17	0.0000	4.5800	50.0000	0.0000	(0.0781)	(0.0089)	0.0000	1	(0.0870)	01/06/2025
002017.ZK	12/16/2024	SDB3260487804	2,300.00	1.6054	3,528.12	3,692.48	0.0000	4.5800	50.0000	0.0000	(0.4489)	(0.0513)	0.0000	1	(0.5001)	01/06/2025
002017.ZK	12/16/2024	SDB3260487804	300.00	1.6054	460.19	481.63	0.0000	4.5800	50.0000	0.0000	(0.0585)	(0.0067)	0.0000	1	(0.0652)	01/06/2025
002017.ZK	12/16/2024	SDB3260487804	10,200.00	1.6054	15,646.44	16,375.32	0.0000	4.5800	50.0000	0.0000	(1.9906)	(0.2274)	0.0000	1	(2.2180)	01/06/2025
002017.ZK	12/16/2024	SDB3260487804	5,100.00	1.6054	7,823.22	8,187.66	0.0000	4.5800	50.0000	0.0000	(0.9953)	(0.1137)	0.0000	1	(1.1090)	01/06/2025
002017.ZK	12/16/2024	SDB3260487804	800.00	1.6054	1,227.17	1,284.34	0.0000	4.5800	50.0000	0.0000	(0.1561)	(0.0178)	0.0000	1	(0.1740)	01/06/2025
002017.ZK	12/16/2024	SDB3260487804	3,700.00	1.6054	5,675.67	5,940.07	0.0000	4.5800	50.0000	0.0000	(0.7221)	(0.0825)	0.0000	1	(0.8046)	01/06/2025
002017.ZK	12/16/2024	SDB3260487804	200.00	1.6054	306.79	321.08	0.0000	4.5800	50.0000	0.0000	(0.0450)	(0.0045)	0.0000	1	(0.0435)	01/06/2025
002017.ZK	12/16/2024	SDB3260487804	1,000.00	1.6054	1,533.96	1,605.42	0.0000	4.5800	50.0000	0.0000	(0.1952)	(0.0223)	0.0000	1	(0.2175)	01/06/2025
002017.ZK	12/16/2024	SDB3260487804	7,700.00	1.6054	11,811.53	12,361.76	0.0000	4.5800	50.0000	0.0000	(1.5027)	(0.1717)	0.0000	1	(1.6744)	01/06/2025
002017.ZK	12/16/2024	SDB3260487804	1,900.00	1.6054	2,914.53	3,050.31	0.0000	4.5800	50.0000	0.0000	(0.3708)	(0.0424)	0.0000	1	(0.4132)	01/06/2025
002017.ZK	12/16/2024	SDB3260487804	700.00	1.6054	1,073.78	1,123.80	0.0000	4.5800	50.0000	0.0000	(0.1366)	(0.0156)	0.0000	1	(0.1522)	01/06/2025
002017.ZK	12/16/2024	SDB3260487804	1,000.00	1.6054	1,533.96	1,605.42	0.0000	4.5800	50.0000	0.0000	(0.1952)	(0.0223)	0.0000	1	(0.2175)	01/06/2025
002017.ZK	12/16/2024	SDB3260487804	1,000.00	1.6054	1,533.96	1,605.42	0.0000	4.5800	50.0000	0.0000	(0.1952)	(0.0223)	0.0000	1	(0.2175)	01/06/2025
002017.ZK	12/16/2024	SDB3260487804	2,600.00	1.6054	3,988.31	4,174.10	0.0000	4.5800	50.0000	0.0000	(0.5074)	(0.0580)	0.0000	1	(0.5654)	01/06/2025
002017.ZK	12/16/2024	SDB3260487804	4,000.00	1.6054	6,135.86	6,421.70	0.0000	4.5800	50.0000	0.0000	(0.7806)	(0.0892)	0.0000	1	(0.8698)	01/06/2025
002017.ZK	12/16/2024	SDB3260487804	200.00	1.6054	306.79	321.08	0.0000	4.5800	50.0000	0.0000	(0.0390)	(0.0045)	0.0000	1	(0.0435)	01/06/2025
002017.ZK	12/16/2024	SDB3260487804	1,400.00	1.6054	2,147.55	2,247.59	0.0000	4.5800	50.0000	0.0000	(0.2732)	(0.0312)	0.0000	1	(0.3044)	01/06/2025
002017.ZK	12/16/2024	SDB3260487804	13,100.00	1.6054	20,094.94	21,031.05	0.0000	4.5800	50.0000	0.0000	(2.5565)	(0.2921)	0.0000	1	(2.8486)	01/06/2025
002017.ZK	12/16/2024	SDB3260487804	18,400.00	1.6054	28,224.96	29,539.80	0.0000	4.5800	50.0000	0.0000	(3.5908)	(0.4103)	0.0000	1	(4.0011)	01/06/2025
002017.ZK	12/16/2024	SDB3260487804	1,100.00	1.6054	1,687.36	1,765.97	0.0000	4.5800	50.0000	0.0000	(0.2147)	(0.0245)	0.0000	1	(0.2392)	01/06/2025
002017.ZK	12/16/2024	SDB3260487804	400.00	1.6054	613.59	642.17	0.0000	4.5800	50.0000	0.0000	(0.0781)	(0.0089)	0.0000	1	(0.0870)	01/06/2025
002017.ZK	12/16/2024	SDB3260487804	400.00	1.6054	613.59	642.17	0.0000	4.5800	50.0000	0.0000	(0.0781)	(0.0089)	0.0000	1	(0.0870)	01/06/2025
002017.ZK	12/16/2024	SDB3260487804	400.00	1.6054	613.59	642.17	0.0000	4.5800	50.0000	0.0000	(0.0781)	(0.0089)	0.0000	1	(0.0870)	01/06/2025
002017.ZK	12/16/2024	SDB3260487804	3,100.00	1.6054	4,755.29	4,976.81	0.0000	4.5800	50.0000	0.0000	(0.6050)	(0.0691)	0.0000	1	(0.6741)	01/06/2025
002017.ZK	12/16/2024	SDB3260487804	4,300.00	1.6054	6,596.05	6,903.32	0.0000	4.5800	50.0000	0.0000	(0.8392)	(0.0959)	0.0000	1	(0.9350)	01/06/2025
002017.ZK	12/16/2024	SDB3260487804	2,800.00	1.6054	4,295.10	4,495.19	0.0000	4.5800	50.0000	0.0000	(0.5464)	(0.0624)	0.0000	1	(0.6089)	01/06/2025
002017.ZK	12/16/2024	SDB3260487804	1,100.00	1.6054	1,687.36	1,765.97	0.0000	4.5800	50.0000	0.0000	(0.2147)	(0.0245)	0.0000	1	(0.2392)	01/06/2025
002017.ZK	12/16/2024	SDB3260487804	2,100.00	1.6054	3,221.33	3,371.39	0.0000	4.5800	50.0000	0.0000	(0.4098)	(0.0468)	0.0000	1	(0.4566)	01/06/2025
002017.ZK	12/16/2024	SDB3260487804	1,100.00	1.6054	1,687.36	1,765.97	0.0000	4.5800	50.0000	0.0000	(0.2147)	(0.0245)	0.0000	1	(0.2392)	01/06/2025
002017.ZK	12/16/2024	SDB3260487804	300.00	1.6054	460.19	481.63	0.0000	4.5800	50.0000	0.0000	(0.0585)	(0.0067)	0.0000	1	(0.0652)	01/06/2025
002017.ZK	12/13/2024	SDB3260487804	3,600.00	1.5462	5,583.84	5,566.18	0.0000	4.5800	50.0000	0.0000	(2.1312)	(0.2319)	0.0000	3	(2.3631)	01/06/2025
002017.ZK	12/13/2024	SDB3260487804	200.00	1.5462	311.77	309.23	0.0000	4.5800	50.0000	0.0000	(0.1190)	(0.0129)	0.0000	3	(0.1319)	01/06/2025
002017.ZK	12/13/2024	SDB3260487804	100.00	1.5462	152.97	154.62	0.0000	4.5800	50.0000	0.0000	(0.0584)	(0.0064)	0.0000	3	(0.0648)	01/06/2025
002017.ZK	12/13/2024	SDB3260487804	600.00	1.5462	916.19	927.70	0.0000	4.5800	50.0000	0.0000	(0.3497)	(0.0387)	0.0000	3	(0.3883)	01/06/2025
002017.ZK	12/13/2024	SDB3260487804	2,900.00	1.5462	4,513.72	4,483.86	0.0000	4.5800	50.0000	0.0000	(1.7227)	(0.1868)	0.0000	3	(1.9096)	01/06/2025
002017.ZK	12/13/2024	SDB3260487804	5,200.00	1.5462	8,041.04	8,040.03	0.0000	4.5800	50.0000	0.0000	(3.0690)	(0.3350)	0.0000	3	(3.4040)	01/06/2025
002017.ZK	12/13/2024	SDB3260487804	2,800.00	1.5462	4,295.10	4,329.25	0.0000	4.5800	50.0000	0.0000	(1.6393)	(0.1804)	0.0000	3	(1.8197)	01/06/2025
002017.ZK	12/13/2024	SDB3260487804	6,500.00	1.5462	9,970.77	10,050.04	0.0000	4.5800	50.0000	0.0000	(3.8055)	(0.4188)	0.0000	3	(4.2243)	01/06/2025
002017.ZK	12/13/2024	SDB3260487804	800.00	1.5462	1,227.17	1,236.93	0.0000	4.5800	50.0000	0.0000	(0.4684)	(0.0515)	0.0000	3	(0.5199)	01/06/2025
002017.ZK	12/13/2024	SDB3260487804	100.00	1.5462	153.40	154.62	0.0000	4.5800	50.0000	0.0000	(0.0585)	(0.0064)	0.0000	3	(0.0650)	01/06/2025
002017.ZK	12/13/2024	SDB3260487804	400.00	1.5462	613.59	618.46	0.0000	4.5800	50.0000	0.0000	(0.2342)	(0.0258)	0.0000	3	(0.2600)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
EASTCOMPEACE TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002017.ZK	12/13/2024	SDB3260487804	2,300.00	1.5462	3,528.12	3,556.17	0.0000	4.5800	50.0000	0.0000	(1.3466)	(0.1482)	0.0000	3	(1.4947)	01/06/2025
002017.ZK	12/13/2024	SDB3260487804	300.00	1.5462	460.19	463.85	0.0000	4.5800	50.0000	0.0000	(0.1756)	(0.0193)	0.0000	3	(0.1950)	01/06/2025
002017.ZK	12/13/2024	SDB3260487804	10,200.00	1.5462	15,646.44	15,770.83	0.0000	4.5800	50.0000	0.0000	(5.9717)	(0.6571)	0.0000	3	(6.6288)	01/06/2025
002017.ZK	12/13/2024	SDB3260487804	5,100.00	1.5462	7,823.22	7,885.42	0.0000	4.5800	50.0000	0.0000	(2.9859)	(0.3286)	0.0000	3	(3.3144)	01/06/2025
002017.ZK	12/13/2024	SDB3260487804	800.00	1.5462	1,227.17	1,236.93	0.0000	4.5800	50.0000	0.0000	(0.4684)	(0.0515)	0.0000	3	(0.5199)	01/06/2025
002017.ZK	12/13/2024	SDB3260487804	3,700.00	1.5462	5,675.67	5,720.79	0.0000	4.5800	50.0000	0.0000	(2.1662)	(0.2384)	0.0000	3	(2.4046)	01/06/2025
002017.ZK	12/13/2024	SDB3260487804	200.00	1.5462	306.79	309.23	0.0000	4.5800	50.0000	0.0000	(0.1171)	(0.0129)	0.0000	3	(0.1300)	01/06/2025
002017.ZK	12/13/2024	SDB3260487804	1,000.00	1.5462	1,533.96	1,546.16	0.0000	4.5800	50.0000	0.0000	(0.5855)	(0.0644)	0.0000	3	(0.6499)	01/06/2025
002017.ZK	12/13/2024	SDB3260487804	7,700.00	1.5462	11,811.53	11,905.43	0.0000	4.5800	50.0000	0.0000	(4.5081)	(0.4961)	0.0000	3	(5.0041)	01/06/2025
002017.ZK	12/13/2024	SDB3260487804	1,900.00	1.5462	2,914.53	2,937.70	0.0000	4.5800	50.0000	0.0000	(1.1124)	(0.1224)	0.0000	3	(1.2348)	01/06/2025
002017.ZK	12/13/2024	SDB3260487804	700.00	1.5462	1,073.78	1,082.31	0.0000	4.5800	50.0000	0.0000	(0.4098)	(0.0451)	0.0000	3	(0.4549)	01/06/2025
002017.ZK	12/13/2024	SDB3260487804	1,000.00	1.5462	1,533.96	1,546.16	0.0000	4.5800	50.0000	0.0000	(0.5855)	(0.0644)	0.0000	3	(0.6499)	01/06/2025
002017.ZK	12/13/2024	SDB3260487804	1,000.00	1.5462	1,533.96	1,546.16	0.0000	4.5800	50.0000	0.0000	(0.5855)	(0.0644)	0.0000	3	(0.6499)	01/06/2025
002017.ZK	12/13/2024	SDB3260487804	2,600.00	1.5462	3,988.31	4,020.02	0.0000	4.5800	50.0000	0.0000	(1.5222)	(0.1675)	0.0000	3	(1.6897)	01/06/2025
002017.ZK	12/13/2024	SDB3260487804	4,000.00	1.5462	6,135.86	6,184.64	0.0000	4.5800	50.0000	0.0000	(2.3419)	(0.2577)	0.0000	3	(2.5995)	01/06/2025
002017.ZK	12/13/2024	SDB3260487804	200.00	1.5462	306.79	309.23	0.0000	4.5800	50.0000	0.0000	(0.1171)	(0.0129)	0.0000	3	(0.1300)	01/06/2025
002017.ZK	12/13/2024	SDB3260487804	1,400.00	1.5462	2,147.55	2,164.62	0.0000	4.5800	50.0000	0.0000	(0.8196)	(0.0902)	0.0000	3	(0.9098)	01/06/2025
002017.ZK	12/13/2024	SDB3260487804	13,100.00	1.5462	20,094.94	20,254.70	0.0000	4.5800	50.0000	0.0000	(7.6696)	(0.8439)	0.0000	3	(8.5135)	01/06/2025
002017.ZK	12/13/2024	SDB3260487804	18,400.00	1.5462	28,224.96	28,449.34	0.0000	4.5800	50.0000	0.0000	(10.7725)	(1.1854)	0.0000	3	(11.9579)	01/06/2025
002017.ZK	12/13/2024	SDB3260487804	1,100.00	1.5462	1,687.36	1,700.78	0.0000	4.5800	50.0000	0.0000	(0.6440)	(0.0709)	0.0000	3	(0.7149)	01/06/2025
002017.ZK	12/13/2024	SDB3260487804	400.00	1.5462	613.59	618.46	0.0000	4.5800	50.0000	0.0000	(0.2342)	(0.0258)	0.0000	3	(0.2600)	01/06/2025
002017.ZK	12/13/2024	SDB3260487804	400.00	1.5462	613.59	618.46	0.0000	4.5800	50.0000	0.0000	(0.2342)	(0.0258)	0.0000	3	(0.2600)	01/06/2025
002017.ZK	12/13/2024	SDB3260487804	400.00	1.5462	613.59	618.46	0.0000	4.5800	50.0000	0.0000	(0.2342)	(0.0258)	0.0000	3	(0.2600)	01/06/2025
002017.ZK	12/13/2024	SDB3260487804	3,100.00	1.5462	4,755.29	4,793.10	0.0000	4.5800	50.0000	0.0000	(1.8149)	(0.1997)	0.0000	3	(2.0146)	01/06/2025
002017.ZK	12/13/2024	SDB3260487804	4,300.00	1.5462	6,596.05	6,648.49	0.0000	4.5800	50.0000	0.0000	(2.5175)	(0.2770)	0.0000	3	(2.7945)	01/06/2025
002017.ZK	12/13/2024	SDB3260487804	2,800.00	1.5462	4,295.10	4,329.25	0.0000	4.5800	50.0000	0.0000	(1.6393)	(0.1804)	0.0000	3	(1.8197)	01/06/2025
002017.ZK	12/13/2024	SDB3260487804	1,100.00	1.5462	1,687.36	1,700.78	0.0000	4.5800	50.0000	0.0000	(0.6440)	(0.0709)	0.0000	3	(0.7149)	01/06/2025
002017.ZK	12/13/2024	SDB3260487804	2,100.00	1.5462	3,221.33	3,246.94	0.0000	4.5800	50.0000	0.0000	(1.2295)	(0.1353)	0.0000	3	(1.3648)	01/06/2025
002017.ZK	12/13/2024	SDB3260487804	1,100.00	1.5462	1,687.36	1,700.78	0.0000	4.5800	50.0000	0.0000	(0.6440)	(0.0709)	0.0000	3	(0.7149)	01/06/2025
002017.ZK	12/13/2024	SDB3260487804	300.00	1.5462	460.19	463.85	0.0000	4.5800	50.0000	0.0000	(0.1756)	(0.0193)	0.0000	3	(0.1950)	01/06/2025
002017.ZK	12/12/2024	SDB3260487804	100.00	1.5195	152.97	151.95	0.0000	4.5800	50.0000	0.0000	(0.0195)	(0.0021)	0.0000	1	(0.0216)	01/06/2025
002017.ZK	12/12/2024	SDB3260487804	600.00	1.5195	916.19	911.72	0.0000	4.5800	50.0000	0.0000	(0.1166)	(0.0127)	0.0000	1	(0.1292)	01/06/2025
002017.ZK	12/12/2024	SDB3260487804	2,900.00	1.5195	4,513.72	4,406.65	0.0000	4.5800	50.0000	0.0000	(0.5742)	(0.0612)	0.0000	1	(0.6354)	01/06/2025
002017.ZK	12/12/2024	SDB3260487804	5,200.00	1.5195	8,041.04	7,901.59	0.0000	4.5800	50.0000	0.0000	(1.0230)	(0.1097)	0.0000	1	(1.1327)	01/06/2025
002017.ZK	12/12/2024	SDB3260487804	2,800.00	1.5195	4,295.10	4,254.70	0.0000	4.5800	50.0000	0.0000	(0.5464)	(0.0591)	0.0000	1	(0.6055)	01/06/2025
002017.ZK	12/12/2024	SDB3260487804	6,500.00	1.5195	9,970.77	9,876.98	0.0000	4.5800	50.0000	0.0000	(1.2685)	(0.1372)	0.0000	1	(1.4057)	01/06/2025
002017.ZK	12/12/2024	SDB3260487804	800.00	1.5195	1,227.17	1,215.63	0.0000	4.5800	50.0000	0.0000	(0.1561)	(0.0169)	0.0000	1	(0.1730)	01/06/2025
002017.ZK	12/12/2024	SDB3260487804	100.00	1.5195	153.40	151.95	0.0000	4.5800	50.0000	0.0000	(0.0195)	(0.0021)	0.0000	1	(0.0216)	01/06/2025
002017.ZK	12/12/2024	SDB3260487804	400.00	1.5195	613.59	607.81	0.0000	4.5800	50.0000	0.0000	(0.0781)	(0.0084)	0.0000	1	(0.0865)	01/06/2025
002017.ZK	12/12/2024	SDB3260487804	2,300.00	1.5195	3,528.12	3,494.93	0.0000	4.5800	50.0000	0.0000	(0.4489)	(0.0485)	0.0000	1	(0.4974)	01/06/2025
002017.ZK	12/12/2024	SDB3260487804	300.00	1.5195	460.19	455.86	0.0000	4.5800	50.0000	0.0000	(0.0585)	(0.0063)	0.0000	1	(0.0649)	01/06/2025
002017.ZK	12/12/2024	SDB3260487804	10,200.00	1.5195	15,646.44	15,499.27	0.0000	4.5800	50.0000	0.0000	(1.9906)	(0.2153)	0.0000	1	(2.2058)	01/06/2025
002017.ZK	12/12/2024	SDB3260487804	5,100.00	1.5195	7,823.22	7,749.63	0.0000	4.5800	50.0000	0.0000	(0.9953)	(0.1076)	0.0000	1	(1.1029)	01/06/2025
002017.ZK	12/12/2024	SDB3260487804	800.00	1.5195	1,227.17	1,215.63	0.0000	4.5800	50.0000	0.0000	(0.1561)	(0.0169)	0.0000	1	(0.1730)	01/06/2025
002017.ZK	12/12/2024	SDB3260487804	3,700.00	1.5195	5,675.67	5,622.28	0.0000	4.5800	50.0000	0.0000	(0.7221)	(0.0781)	0.0000	1	(0.8002)	01/06/2025
002017.ZK	12/12/2024	SDB3260487804	200.00	1.5195	306.79	303.91	0.0000	4.5800	50.0000	0.0000	(0.0390)	(0.0042)	0.0000	1	(0.0433)	01/06/2025
002017.ZK	12/12/2024	SDB3260487804	1,000.00	1.5195	1,533.96	1,519.54	0.0000	4.5800	50.0000	0.0000	(0.1952)	(0.0211)	0.0000	1	(0.2163)	01/06/2025
002017.ZK	12/12/2024	SDB3260487804	7,700.00	1.5195	11,811.53	11,700.43	0.0000	4.5800	50.0000	0.0000	(1.5027)	(0.1625)	0.0000	1	(1.6652)	01/06/2025
002017.ZK	12/12/2024	SDB3260487804	1,900.00	1.5195	2,914.53	2,887.12	0.0000	4.5800	50.0000	0.0000	(0.3708)	(0.0401)	0.0000	1	(0.4109)	01/06/2025
002017.ZK	12/12/2024	SDB3260487804	700.00	1.5195	1,073.78	1,063.68	0.0000	4.5800	50.0000	0.0000	(0.1366)	(0.0148)	0.0000	1	(0.1514)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
EASTCOMPEACE TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002017.ZK	12/12/2024	SDB3260487804	1,000.00	1.5195	1,533.96	1,519.54	0.0000	4.5800	50.0000	0.0000	(0.1952)	(0.0211)	0.0000	1	(0.2163)	01/06/2025
002017.ZK	12/12/2024	SDB3260487804	1,000.00	1.5195	1,533.96	1,519.54	0.0000	4.5800	50.0000	0.0000	(0.1952)	(0.0211)	0.0000	1	(0.2163)	01/06/2025
002017.ZK	12/12/2024	SDB3260487804	2,600.00	1.5195	3,988.31	3,950.79	0.0000	4.5800	50.0000	0.0000	(0.5074)	(0.0549)	0.0000	1	(0.5623)	01/06/2025
002017.ZK	12/12/2024	SDB3260487804	4,000.00	1.5195	6,135.86	6,078.14	0.0000	4.5800	50.0000	0.0000	(0.7806)	(0.0844)	0.0000	1	(0.8650)	01/06/2025
002017.ZK	12/12/2024	SDB3260487804	200.00	1.5195	306.79	303.91	0.0000	4.5800	50.0000	0.0000	(0.0390)	(0.0042)	0.0000	1	(0.0433)	01/06/2025
002017.ZK	12/12/2024	SDB3260487804	1,400.00	1.5195	2,147.55	2,127.35	0.0000	4.5800	50.0000	0.0000	(0.2732)	(0.0295)	0.0000	1	(0.3028)	01/06/2025
002017.ZK	12/12/2024	SDB3260487804	13,100.00	1.5195	20,094.94	19,905.92	0.0000	4.5800	50.0000	0.0000	(2.5565)	(0.2765)	0.0000	1	(2.8330)	01/06/2025
002017.ZK	12/12/2024	SDB3260487804	18,400.00	1.5195	28,224.96	27,959.46	0.0000	4.5800	50.0000	0.0000	(3.5908)	(0.3883)	0.0000	1	(3.9792)	01/06/2025
002017.ZK	12/12/2024	SDB3260487804	1,100.00	1.5195	1,687.36	1,671.49	0.0000	4.5800	50.0000	0.0000	(0.2147)	(0.0232)	0.0000	1	(0.2379)	01/06/2025
002017.ZK	12/12/2024	SDB3260487804	400.00	1.5195	613.59	607.81	0.0000	4.5800	50.0000	0.0000	(0.0781)	(0.0084)	0.0000	1	(0.0865)	01/06/2025
002017.ZK	12/12/2024	SDB3260487804	400.00	1.5195	613.59	607.81	0.0000	4.5800	50.0000	0.0000	(0.0781)	(0.0084)	0.0000	1	(0.0865)	01/06/2025
002017.ZK	12/12/2024	SDB3260487804	400.00	1.5195	613.59	607.81	0.0000	4.5800	50.0000	0.0000	(0.0781)	(0.0084)	0.0000	1	(0.0865)	01/06/2025
002017.ZK	12/12/2024	SDB3260487804	3,100.00	1.5195	4,755.29	4,710.56	0.0000	4.5800	50.0000	0.0000	(0.6050)	(0.0654)	0.0000	1	(0.6704)	01/06/2025
002017.ZK	12/12/2024	SDB3260487804	4,300.00	1.5195	6,596.05	6,534.00	0.0000	4.5800	50.0000	0.0000	(0.8392)	(0.0908)	0.0000	1	(0.9299)	01/06/2025
002017.ZK	12/12/2024	SDB3260487804	2,800.00	1.5195	4,295.10	4,254.70	0.0000	4.5800	50.0000	0.0000	(0.5464)	(0.0591)	0.0000	1	(0.6055)	01/06/2025
002017.ZK	12/12/2024	SDB3260487804	1,100.00	1.5195	1,687.36	1,671.49	0.0000	4.5800	50.0000	0.0000	(0.2147)	(0.0232)	0.0000	1	(0.2379)	01/06/2025
002017.ZK	12/12/2024	SDB3260487804	2,100.00	1.5195	3,221.33	3,191.03	0.0000	4.5800	50.0000	0.0000	(0.4098)	(0.0443)	0.0000	1	(0.4541)	01/06/2025
002017.ZK	12/12/2024	SDB3260487804	1,100.00	1.5195	1,687.36	1,671.49	0.0000	4.5800	50.0000	0.0000	(0.2147)	(0.0232)	0.0000	1	(0.2379)	01/06/2025
002017.ZK	12/12/2024	SDB3260487804	300.00	1.5195	460.19	455.86	0.0000	4.5800	50.0000	0.0000	(0.0585)	(0.0063)	0.0000	1	(0.0649)	01/06/2025
002017.ZK	12/11/2024	SDB3260487804	2,900.00	1.5530	4,513.72	4,503.74	0.0000	4.5800	50.0000	0.0000	(0.5742)	(0.0626)	0.0000	1	(0.6368)	01/06/2025
002017.ZK	12/11/2024	SDB3260487804	5,200.00	1.5530	8,041.04	8,075.67	0.0000	4.5800	50.0000	0.0000	(0.1230)	(0.1122)	0.0000	1	(1.1352)	01/06/2025
002017.ZK	12/11/2024	SDB3260487804	2,800.00	1.5530	4,295.10	4,348.44	0.0000	4.5800	50.0000	0.0000	(0.5464)	(0.0604)	0.0000	1	(0.6068)	01/06/2025
002017.ZK	12/11/2024	SDB3260487804	6,500.00	1.5530	9,970.77	10,094.58	0.0000	4.5800	50.0000	0.0000	(1.2685)	(0.1402)	0.0000	1	(1.4087)	01/06/2025
002017.ZK	12/11/2024	SDB3260487804	800.00	1.5530	1,227.17	1,242.41	0.0000	4.5800	50.0000	0.0000	(0.1561)	(0.0173)	0.0000	1	(0.1734)	01/06/2025
002017.ZK	12/11/2024	SDB3260487804	100.00	1.5530	153.40	155.30	0.0000	4.5800	50.0000	0.0000	(0.0195)	(0.0022)	0.0000	1	(0.0217)	01/06/2025
002017.ZK	12/11/2024	SDB3260487804	400.00	1.5530	613.59	621.21	0.0000	4.5800	50.0000	0.0000	(0.0781)	(0.0086)	0.0000	1	(0.0867)	01/06/2025
002017.ZK	12/11/2024	SDB3260487804	2,300.00	1.5530	3,528.12	3,571.93	0.0000	4.5800	50.0000	0.0000	(0.4489)	(0.0496)	0.0000	1	(0.4985)	01/06/2025
002017.ZK	12/11/2024	SDB3260487804	300.00	1.5530	460.19	465.90	0.0000	4.5800	50.0000	0.0000	(0.0585)	(0.0065)	0.0000	1	(0.0650)	01/06/2025
002017.ZK	12/11/2024	SDB3260487804	10,200.00	1.5530	15,646.44	15,840.73	0.0000	4.5800	50.0000	0.0000	(1.9906)	(0.2200)	0.0000	1	(2.2106)	01/06/2025
002017.ZK	12/11/2024	SDB3260487804	5,100.00	1.5530	7,823.22	7,920.37	0.0000	4.5800	50.0000	0.0000	(0.9953)	(0.1100)	0.0000	1	(1.1053)	01/06/2025
002017.ZK	12/11/2024	SDB3260487804	800.00	1.5530	1,227.17	1,242.41	0.0000	4.5800	50.0000	0.0000	(0.1561)	(0.0173)	0.0000	1	(0.1734)	01/06/2025
002017.ZK	12/11/2024	SDB3260487804	3,700.00	1.5530	5,675.67	5,746.15	0.0000	4.5800	50.0000	0.0000	(0.7221)	(0.0798)	0.0000	1	(0.8019)	01/06/2025
002017.ZK	12/11/2024	SDB3260487804	200.00	1.5530	306.79	310.60	0.0000	4.5800	50.0000	0.0000	(0.0390)	(0.0043)	0.0000	1	(0.0433)	01/06/2025
002017.ZK	12/11/2024	SDB3260487804	1,000.00	1.5530	1,533.96	1,553.01	0.0000	4.5800	50.0000	0.0000	(0.1952)	(0.0216)	0.0000	1	(0.2167)	01/06/2025
002017.ZK	12/11/2024	SDB3260487804	7,700.00	1.5530	11,811.53	11,958.20	0.0000	4.5800	50.0000	0.0000	(1.5027)	(0.1661)	0.0000	1	(1.6688)	01/06/2025
002017.ZK	12/11/2024	SDB3260487804	1,900.00	1.5530	2,914.53	2,950.72	0.0000	4.5800	50.0000	0.0000	(0.3708)	(0.0410)	0.0000	1	(0.4118)	01/06/2025
002017.ZK	12/11/2024	SDB3260487804	700.00	1.5530	1,073.78	1,087.11	0.0000	4.5800	50.0000	0.0000	(0.1366)	(0.0151)	0.0000	1	(0.1517)	01/06/2025
002017.ZK	12/11/2024	SDB3260487804	1,000.00	1.5530	1,533.96	1,553.01	0.0000	4.5800	50.0000	0.0000	(0.1952)	(0.0216)	0.0000	1	(0.2167)	01/06/2025
002017.ZK	12/11/2024	SDB3260487804	1,000.00	1.5530	1,533.96	1,553.01	0.0000	4.5800	50.0000	0.0000	(0.1952)	(0.0216)	0.0000	1	(0.2167)	01/06/2025
002017.ZK	12/11/2024	SDB3260487804	2,600.00	1.5530	3,988.31	4,037.83	0.0000	4.5800	50.0000	0.0000	(0.5074)	(0.0561)	0.0000	1	(0.5635)	01/06/2025
002017.ZK	12/11/2024	SDB3260487804	4,000.00	1.5530	6,135.86	6,212.05	0.0000	4.5800	50.0000	0.0000	(0.7806)	(0.0863)	0.0000	1	(0.8669)	01/06/2025
002017.ZK	12/11/2024	SDB3260487804	200.00	1.5530	306.79	310.60	0.0000	4.5800	50.0000	0.0000	(0.0390)	(0.0043)	0.0000	1	(0.0433)	01/06/2025
002017.ZK	12/11/2024	SDB3260487804	1,400.00	1.5530	2,147.55	2,174.22	0.0000	4.5800	50.0000	0.0000	(0.2732)	(0.0302)	0.0000	1	(0.3034)	01/06/2025
002017.ZK	12/11/2024	SDB3260487804	13,100.00	1.5530	20,094.94	20,344.47	0.0000	4.5800	50.0000	0.0000	(2.5565)	(0.2826)	0.0000	1	(2.8391)	01/06/2025
002017.ZK	12/11/2024	SDB3260487804	18,400.00	1.5530	28,224.96	28,575.44	0.0000	4.5800	50.0000	0.0000	(3.5908)	(0.3969)	0.0000	1	(3.9877)	01/06/2025
002017.ZK	12/11/2024	SDB3260487804	1,100.00	1.5530	1,687.36	1,708.31	0.0000	4.5800	50.0000	0.0000	(0.2147)	(0.0237)	0.0000	1	(0.2384)	01/06/2025
002017.ZK	12/11/2024	SDB3260487804	400.00	1.5530	613.59	621.21	0.0000	4.5800	50.0000	0.0000	(0.0781)	(0.0086)	0.0000	1	(0.0867)	01/06/2025
002017.ZK	12/11/2024	SDB3260487804	400.00	1.5530	613.59	621.21	0.0000	4.5800	50.0000	0.0000	(0.0781)	(0.0086)	0.0000	1	(0.0867)	01/06/2025
002017.ZK	12/11/2024	SDB3260487804	400.00	1.5530	613.59	621.21	0.0000	4.5800	50.0000	0.0000	(0.0781)	(0.0086)	0.0000	1	(0.0867)	01/06/2025
002017.ZK	12/11/2024	SDB3260487804	3,100.00	1.5530	4,755.29	4,814.34	0.0000	4.5800	50.0000	0.0000	(0.6050)	(0.0669)	0.0000	1	(0.6718)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
EASTCOMPEACE TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002017.ZK	12/11/2024	SDB3260487804	4,300.00	1.5530	6,596.05	6,677.96	0.0000	4.5800	50.0000	0.0000	(0.8392)	(0.0927)	0.0000	1	(0.9319)	01/06/2025
002017.ZK	12/11/2024	SDB3260487804	2,800.00	1.5530	4,295.10	4,348.44	0.0000	4.5800	50.0000	0.0000	(0.5464)	(0.0604)	0.0000	1	(0.6068)	01/06/2025
002017.ZK	12/11/2024	SDB3260487804	1,100.00	1.5530	1,687.36	1,708.31	0.0000	4.5800	50.0000	0.0000	(0.2147)	(0.0237)	0.0000	1	(0.2384)	01/06/2025
002017.ZK	12/11/2024	SDB3260487804	2,100.00	1.5530	3,221.33	3,261.33	0.0000	4.5800	50.0000	0.0000	(0.4098)	(0.0453)	0.0000	1	(0.4551)	01/06/2025
002017.ZK	12/11/2024	SDB3260487804	1,100.00	1.5530	1,687.36	1,708.31	0.0000	4.5800	50.0000	0.0000	(0.2147)	(0.0237)	0.0000	1	(0.2384)	01/06/2025
002017.ZK	12/11/2024	SDB3260487804	300.00	1.5530	460.19	465.90	0.0000	4.5800	50.0000	0.0000	(0.0585)	(0.0065)	0.0000	1	(0.0650)	01/06/2025
002017.ZK	12/10/2024	SDB3260487804	2,900.00	1.5614	4,513.72	4,528.01	0.0000	4.5800	50.0000	0.0000	(0.5742)	(0.0629)	0.0000	1	(0.6371)	01/06/2025
002017.ZK	12/10/2024	SDB3260487804	5,200.00	1.5614	8,041.04	8,119.19	0.0000	4.5800	50.0000	0.0000	(0.1230)	(0.1128)	0.0000	1	(1.1358)	01/06/2025
002017.ZK	12/10/2024	SDB3260487804	2,800.00	1.5614	4,295.10	4,371.87	0.0000	4.5800	50.0000	0.0000	(0.5464)	(0.0607)	0.0000	1	(0.6072)	01/06/2025
002017.ZK	12/10/2024	SDB3260487804	6,500.00	1.5614	9,970.77	10,148.99	0.0000	4.5800	50.0000	0.0000	(1.2685)	(0.1410)	0.0000	1	(1.4095)	01/06/2025
002017.ZK	12/10/2024	SDB3260487804	800.00	1.5614	1,227.17	1,249.11	0.0000	4.5800	50.0000	0.0000	(0.1561)	(0.0173)	0.0000	1	(0.1735)	01/06/2025
002017.ZK	12/10/2024	SDB3260487804	100.00	1.5614	153.40	156.14	0.0000	4.5800	50.0000	0.0000	(0.0195)	(0.0022)	0.0000	1	(0.0217)	01/06/2025
002017.ZK	12/10/2024	SDB3260487804	400.00	1.5614	613.59	624.55	0.0000	4.5800	50.0000	0.0000	(0.0781)	(0.0087)	0.0000	1	(0.0867)	01/06/2025
002017.ZK	12/10/2024	SDB3260487804	2,300.00	1.5614	3,528.12	3,591.18	0.0000	4.5800	50.0000	0.0000	(0.4489)	(0.0499)	0.0000	1	(0.4987)	01/06/2025
002017.ZK	12/10/2024	SDB3260487804	300.00	1.5614	460.19	468.41	0.0000	4.5800	50.0000	0.0000	(0.0585)	(0.0065)	0.0000	1	(0.0651)	01/06/2025
002017.ZK	12/10/2024	SDB3260487804	10,200.00	1.5614	15,646.44	15,926.11	0.0000	4.5800	50.0000	0.0000	(1.9906)	(0.2212)	0.0000	1	(2.2118)	01/06/2025
002017.ZK	12/10/2024	SDB3260487804	5,100.00	1.5614	7,823.22	7,963.05	0.0000	4.5800	50.0000	0.0000	(0.9953)	(0.1106)	0.0000	1	(1.1059)	01/06/2025
002017.ZK	12/10/2024	SDB3260487804	800.00	1.5614	1,227.17	1,249.11	0.0000	4.5800	50.0000	0.0000	(0.1561)	(0.0173)	0.0000	1	(0.1735)	01/06/2025
002017.ZK	12/10/2024	SDB3260487804	3,700.00	1.5614	5,675.67	5,777.12	0.0000	4.5800	50.0000	0.0000	(0.7221)	(0.0802)	0.0000	1	(0.8023)	01/06/2025
002017.ZK	12/10/2024	SDB3260487804	200.00	1.5614	306.79	312.28	0.0000	4.5800	50.0000	0.0000	(0.0390)	(0.0043)	0.0000	1	(0.0434)	01/06/2025
002017.ZK	12/10/2024	SDB3260487804	1,000.00	1.5614	1,533.96	1,561.38	0.0000	4.5800	50.0000	0.0000	(0.1952)	(0.0217)	0.0000	1	(0.2168)	01/06/2025
002017.ZK	12/10/2024	SDB3260487804	7,700.00	1.5614	11,811.53	12,022.65	0.0000	4.5800	50.0000	0.0000	(1.5027)	(0.1670)	0.0000	1	(1.6697)	01/06/2025
002017.ZK	12/10/2024	SDB3260487804	1,900.00	1.5614	2,914.53	2,966.63	0.0000	4.5800	50.0000	0.0000	(0.3708)	(0.0412)	0.0000	1	(0.4120)	01/06/2025
002017.ZK	12/10/2024	SDB3260487804	700.00	1.5614	1,073.78	1,092.97	0.0000	4.5800	50.0000	0.0000	(0.1366)	(0.0152)	0.0000	1	(0.1518)	01/06/2025
002017.ZK	12/10/2024	SDB3260487804	1,000.00	1.5614	1,533.96	1,561.38	0.0000	4.5800	50.0000	0.0000	(0.1952)	(0.0217)	0.0000	1	(0.2168)	01/06/2025
002017.ZK	12/10/2024	SDB3260487804	1,000.00	1.5614	1,533.96	1,561.38	0.0000	4.5800	50.0000	0.0000	(0.1952)	(0.0217)	0.0000	1	(0.2168)	01/06/2025
002017.ZK	12/10/2024	SDB3260487804	2,600.00	1.5614	3,988.31	4,059.60	0.0000	4.5800	50.0000	0.0000	(0.5074)	(0.0564)	0.0000	1	(0.5638)	01/06/2025
002017.ZK	12/10/2024	SDB3260487804	4,000.00	1.5614	6,135.86	6,245.53	0.0000	4.5800	50.0000	0.0000	(0.7806)	(0.0867)	0.0000	1	(0.8674)	01/06/2025
002017.ZK	12/10/2024	SDB3260487804	200.00	1.5614	306.79	312.28	0.0000	4.5800	50.0000	0.0000	(0.0390)	(0.0043)	0.0000	1	(0.0434)	01/06/2025
002017.ZK	12/10/2024	SDB3260487804	1,400.00	1.5614	2,147.55	2,185.94	0.0000	4.5800	50.0000	0.0000	(0.2732)	(0.0304)	0.0000	1	(0.3036)	01/06/2025
002017.ZK	12/10/2024	SDB3260487804	13,100.00	1.5614	20,094.94	20,454.12	0.0000	4.5800	50.0000	0.0000	(2.5565)	(0.2841)	0.0000	1	(2.8406)	01/06/2025
002017.ZK	12/10/2024	SDB3260487804	18,400.00	1.5614	28,224.96	28,729.45	0.0000	4.5800	50.0000	0.0000	(3.5908)	(0.3990)	0.0000	1	(3.9899)	01/06/2025
002017.ZK	12/10/2024	SDB3260487804	1,100.00	1.5614	1,687.36	1,717.52	0.0000	4.5800	50.0000	0.0000	(0.2147)	(0.0239)	0.0000	1	(0.2385)	01/06/2025
002017.ZK	12/10/2024	SDB3260487804	400.00	1.5614	613.59	624.55	0.0000	4.5800	50.0000	0.0000	(0.0781)	(0.0087)	0.0000	1	(0.0867)	01/06/2025
002017.ZK	12/10/2024	SDB3260487804	400.00	1.5614	613.59	624.55	0.0000	4.5800	50.0000	0.0000	(0.0781)	(0.0087)	0.0000	1	(0.0867)	01/06/2025
002017.ZK	12/10/2024	SDB3260487804	400.00	1.5614	613.59	624.55	0.0000	4.5800	50.0000	0.0000	(0.0781)	(0.0087)	0.0000	1	(0.0867)	01/06/2025
002017.ZK	12/10/2024	SDB3260487804	3,100.00	1.5614	4,755.29	4,840.29	0.0000	4.5800	50.0000	0.0000	(0.6050)	(0.0672)	0.0000	1	(0.6722)	01/06/2025
002017.ZK	12/10/2024	SDB3260487804	4,300.00	1.5614	6,596.05	6,713.95	0.0000	4.5800	50.0000	0.0000	(0.8392)	(0.0932)	0.0000	1	(0.9324)	01/06/2025
002017.ZK	12/10/2024	SDB3260487804	2,800.00	1.5614	4,295.10	4,371.87	0.0000	4.5800	50.0000	0.0000	(0.5464)	(0.0607)	0.0000	1	(0.6072)	01/06/2025
002017.ZK	12/10/2024	SDB3260487804	1,100.00	1.5614	1,687.36	1,717.52	0.0000	4.5800	50.0000	0.0000	(0.2147)	(0.0239)	0.0000	1	(0.2385)	01/06/2025
002017.ZK	12/10/2024	SDB3260487804	2,100.00	1.5614	3,221.33	3,278.90	0.0000	4.5800	50.0000	0.0000	(0.4098)	(0.0455)	0.0000	1	(0.4554)	01/06/2025
002017.ZK	12/10/2024	SDB3260487804	1,100.00	1.5614	1,687.36	1,717.52	0.0000	4.5800	50.0000	0.0000	(0.2147)	(0.0239)	0.0000	1	(0.2385)	01/06/2025
002017.ZK	12/10/2024	SDB3260487804	300.00	1.5614	460.19	468.41	0.0000	4.5800	50.0000	0.0000	(0.0585)	(0.0065)	0.0000	1	(0.0651)	01/06/2025
002017.ZK	12/09/2024	SDB3260487804	2,800.00	1.4990	4,295.10	4,197.12	0.0000	4.5800	50.0000	0.0000	(0.5464)	(0.0583)	0.0000	1	(0.6047)	01/06/2025
002017.ZK	12/09/2024	SDB3260487804	6,500.00	1.4990	9,970.77	9,743.31	0.0000	4.5800	50.0000	0.0000	(1.2685)	(0.1353)	0.0000	1	(1.4038)	01/06/2025
002017.ZK	12/09/2024	SDB3260487804	800.00	1.4990	1,227.17	1,199.18	0.0000	4.5800	50.0000	0.0000	(0.1561)	(0.0167)	0.0000	1	(0.1728)	01/06/2025
002017.ZK	12/09/2024	SDB3260487804	100.00	1.4990	153.40	149.90	0.0000	4.5800	50.0000	0.0000	(0.0195)	(0.0021)	0.0000	1	(0.0216)	01/06/2025
002017.ZK	12/09/2024	SDB3260487804	400.00	1.4990	613.59	599.59	0.0000	4.5800	50.0000	0.0000	(0.0781)	(0.0083)	0.0000	1	(0.0864)	01/06/2025
002017.ZK	12/09/2024	SDB3260487804	2,300.00	1.4990	3,528.12	3,447.63	0.0000	4.5800	50.0000	0.0000	(0.4489)	(0.0479)	0.0000	1	(0.4967)	01/06/2025
002017.ZK	12/09/2024	SDB3260487804	300.00	1.4990	460.19	449.69	0.0000	4.5800	50.0000	0.0000	(0.0585)	(0.0062)	0.0000	1	(0.0648)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
EASTCOMPEACE TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002017.ZK	12/09/2024	SDB3260487804	10,200.00	1.4990	15,646.44	15,289.49	0.0000	4.5800	50.0000	0.0000	(1.9906)	(0.2124)	0.0000	1	(2.2029)	01/06/2025
002017.ZK	12/09/2024	SDB3260487804	5,100.00	1.4990	7,823.22	7,644.75	0.0000	4.5800	50.0000	0.0000	(0.9953)	(0.1062)	0.0000	1	(1.1015)	01/06/2025
002017.ZK	12/09/2024	SDB3260487804	800.00	1.4990	1,227.17	1,199.18	0.0000	4.5800	50.0000	0.0000	(0.1561)	(0.0167)	0.0000	1	(0.1728)	01/06/2025
002017.ZK	12/09/2024	SDB3260487804	3,700.00	1.4990	5,675.67	5,546.19	0.0000	4.5800	50.0000	0.0000	(0.7221)	(0.0770)	0.0000	1	(0.7991)	01/06/2025
002017.ZK	12/09/2024	SDB3260487804	200.00	1.4990	306.79	299.79	0.0000	4.5800	50.0000	0.0000	(0.0390)	(0.0042)	0.0000	1	(0.0432)	01/06/2025
002017.ZK	12/09/2024	SDB3260487804	1,000.00	1.4990	1,533.96	1,498.97	0.0000	4.5800	50.0000	0.0000	(0.1952)	(0.0208)	0.0000	1	(0.2160)	01/06/2025
002017.ZK	12/09/2024	SDB3260487804	7,700.00	1.4990	11,811.53	11,542.07	0.0000	4.5800	50.0000	0.0000	(1.5027)	(0.1603)	0.0000	1	(1.6630)	01/06/2025
002017.ZK	12/09/2024	SDB3260487804	1,900.00	1.4990	2,914.53	2,848.04	0.0000	4.5800	50.0000	0.0000	(0.3708)	(0.0396)	0.0000	1	(0.4103)	01/06/2025
002017.ZK	12/09/2024	SDB3260487804	700.00	1.4990	1,073.78	1,049.28	0.0000	4.5800	50.0000	0.0000	(0.1366)	(0.0146)	0.0000	1	(0.1512)	01/06/2025
002017.ZK	12/09/2024	SDB3260487804	1,000.00	1.4990	1,533.96	1,498.97	0.0000	4.5800	50.0000	0.0000	(0.1952)	(0.0208)	0.0000	1	(0.2160)	01/06/2025
002017.ZK	12/09/2024	SDB3260487804	1,000.00	1.4990	1,533.96	1,498.97	0.0000	4.5800	50.0000	0.0000	(0.1952)	(0.0208)	0.0000	1	(0.2160)	01/06/2025
002017.ZK	12/09/2024	SDB3260487804	2,600.00	1.4990	3,988.31	3,897.32	0.0000	4.5800	50.0000	0.0000	(0.5074)	(0.0541)	0.0000	1	(0.5615)	01/06/2025
002017.ZK	12/09/2024	SDB3260487804	4,000.00	1.4990	6,135.86	5,995.88	0.0000	4.5800	50.0000	0.0000	(0.7806)	(0.0833)	0.0000	1	(0.8639)	01/06/2025
002017.ZK	12/09/2024	SDB3260487804	200.00	1.4990	306.79	299.79	0.0000	4.5800	50.0000	0.0000	(0.0390)	(0.0042)	0.0000	1	(0.0432)	01/06/2025
002017.ZK	12/09/2024	SDB3260487804	1,400.00	1.4990	2,147.55	2,098.56	0.0000	4.5800	50.0000	0.0000	(0.2732)	(0.0291)	0.0000	1	(0.3024)	01/06/2025
002017.ZK	12/09/2024	SDB3260487804	13,100.00	1.4990	20,094.94	19,636.51	0.0000	4.5800	50.0000	0.0000	(2.5565)	(0.2727)	0.0000	1	(2.8293)	01/06/2025
002017.ZK	12/09/2024	SDB3260487804	18,400.00	1.4990	28,224.96	27,581.05	0.0000	4.5800	50.0000	0.0000	(3.5908)	(0.3831)	0.0000	1	(3.9739)	01/06/2025
002017.ZK	12/09/2024	SDB3260487804	1,100.00	1.4990	1,687.36	1,648.87	0.0000	4.5800	50.0000	0.0000	(0.2147)	(0.0229)	0.0000	1	(0.2376)	01/06/2025
002017.ZK	12/09/2024	SDB3260487804	400.00	1.4990	613.59	599.59	0.0000	4.5800	50.0000	0.0000	(0.0781)	(0.0083)	0.0000	1	(0.0864)	01/06/2025
002017.ZK	12/09/2024	SDB3260487804	400.00	1.4990	613.59	599.59	0.0000	4.5800	50.0000	0.0000	(0.0781)	(0.0083)	0.0000	1	(0.0864)	01/06/2025
002017.ZK	12/09/2024	SDB3260487804	400.00	1.4990	613.59	599.59	0.0000	4.5800	50.0000	0.0000	(0.0781)	(0.0083)	0.0000	1	(0.0864)	01/06/2025
002017.ZK	12/09/2024	SDB3260487804	3,100.00	1.4990	4,755.29	4,646.81	0.0000	4.5800	50.0000	0.0000	(0.6050)	(0.0645)	0.0000	1	(0.6695)	01/06/2025
002017.ZK	12/09/2024	SDB3260487804	4,300.00	1.4990	6,596.05	6,445.57	0.0000	4.5800	50.0000	0.0000	(0.8392)	(0.0895)	0.0000	1	(0.9287)	01/06/2025
002017.ZK	12/09/2024	SDB3260487804	2,800.00	1.4990	4,295.10	4,197.12	0.0000	4.5800	50.0000	0.0000	(0.5464)	(0.0583)	0.0000	1	(0.6047)	01/06/2025
002017.ZK	12/09/2024	SDB3260487804	1,100.00	1.4990	1,687.36	1,648.87	0.0000	4.5800	50.0000	0.0000	(0.2147)	(0.0229)	0.0000	1	(0.2376)	01/06/2025
002017.ZK	12/09/2024	SDB3260487804	2,100.00	1.4990	3,221.33	3,147.84	0.0000	4.5800	50.0000	0.0000	(0.4098)	(0.0437)	0.0000	1	(0.4535)	01/06/2025
002017.ZK	12/09/2024	SDB3260487804	1,100.00	1.4990	1,687.36	1,648.87	0.0000	4.5800	50.0000	0.0000	(0.2147)	(0.0229)	0.0000	1	(0.2376)	01/06/2025
002017.ZK	12/09/2024	SDB3260487804	300.00	1.4990	460.19	449.69	0.0000	4.5800	50.0000	0.0000	(0.0585)	(0.0062)	0.0000	1	(0.0648)	01/06/2025
002017.ZK	12/06/2024	SDB3260487804	2,800.00	1.5330	4,295.10	4,292.35	0.0000	4.5800	50.0000	0.0000	(1.6393)	(0.1788)	0.0000	3	(1.8181)	01/06/2025
002017.ZK	12/06/2024	SDB3260487804	6,500.00	1.5330	9,970.77	9,964.38	0.0000	4.5800	50.0000	0.0000	(3.8055)	(0.4152)	0.0000	3	(4.2207)	01/06/2025
002017.ZK	12/06/2024	SDB3260487804	800.00	1.5330	1,227.17	1,226.39	0.0000	4.5800	50.0000	0.0000	(0.4684)	(0.0511)	0.0000	3	(0.5195)	01/06/2025
002017.ZK	12/06/2024	SDB3260487804	100.00	1.5330	153.40	153.30	0.0000	4.5800	50.0000	0.0000	(0.0585)	(0.0064)	0.0000	3	(0.0649)	01/06/2025
002017.ZK	12/06/2024	SDB3260487804	400.00	1.5330	613.59	613.19	0.0000	4.5800	50.0000	0.0000	(0.2342)	(0.0255)	0.0000	3	(0.2597)	01/06/2025
002017.ZK	12/06/2024	SDB3260487804	2,300.00	1.5330	3,528.12	3,525.86	0.0000	4.5800	50.0000	0.0000	(1.3466)	(0.1469)	0.0000	3	(1.4935)	01/06/2025
002017.ZK	12/06/2024	SDB3260487804	300.00	1.5330	460.19	459.89	0.0000	4.5800	50.0000	0.0000	(0.1756)	(0.0192)	0.0000	3	(0.1948)	01/06/2025
002017.ZK	12/06/2024	SDB3260487804	10,200.00	1.5330	15,646.44	15,636.42	0.0000	4.5800	50.0000	0.0000	(5.9717)	(0.6515)	0.0000	3	(6.6232)	01/06/2025
002017.ZK	12/06/2024	SDB3260487804	5,100.00	1.5330	7,823.22	7,818.21	0.0000	4.5800	50.0000	0.0000	(2.9859)	(0.3258)	0.0000	3	(3.3116)	01/06/2025
002017.ZK	12/06/2024	SDB3260487804	800.00	1.5330	1,227.17	1,226.39	0.0000	4.5800	50.0000	0.0000	(0.4684)	(0.0511)	0.0000	3	(0.5195)	01/06/2025
002017.ZK	12/06/2024	SDB3260487804	3,700.00	1.5330	5,675.67	5,672.03	0.0000	4.5800	50.0000	0.0000	(2.1662)	(0.2363)	0.0000	3	(2.4025)	01/06/2025
002017.ZK	12/06/2024	SDB3260487804	200.00	1.5330	306.79	306.60	0.0000	4.5800	50.0000	0.0000	(0.1171)	(0.0128)	0.0000	3	(0.1299)	01/06/2025
002017.ZK	12/06/2024	SDB3260487804	1,000.00	1.5330	1,533.96	1,532.98	0.0000	4.5800	50.0000	0.0000	(0.5855)	(0.0639)	0.0000	3	(0.6493)	01/06/2025
002017.ZK	12/06/2024	SDB3260487804	7,700.00	1.5330	11,811.53	11,803.96	0.0000	4.5800	50.0000	0.0000	(4.5081)	(0.4918)	0.0000	3	(4.9999)	01/06/2025
002017.ZK	12/06/2024	SDB3260487804	1,900.00	1.5330	2,914.53	2,912.67	0.0000	4.5800	50.0000	0.0000	(1.1124)	(0.1214)	0.0000	3	(1.2337)	01/06/2025
002017.ZK	12/06/2024	SDB3260487804	700.00	1.5330	1,073.78	1,073.09	0.0000	4.5800	50.0000	0.0000	(0.4098)	(0.0447)	0.0000	3	(0.4545)	01/06/2025
002017.ZK	12/06/2024	SDB3260487804	1,000.00	1.5330	1,533.96	1,532.98	0.0000	4.5800	50.0000	0.0000	(0.5855)	(0.0639)	0.0000	3	(0.6493)	01/06/2025
002017.ZK	12/06/2024	SDB3260487804	1,000.00	1.5330	1,533.96	1,532.98	0.0000	4.5800	50.0000	0.0000	(0.5855)	(0.0639)	0.0000	3	(0.6493)	01/06/2025
002017.ZK	12/06/2024	SDB3260487804	2,600.00	1.5330	3,988.31	3,985.75	0.0000	4.5800	50.0000	0.0000	(1.5222)	(0.1661)	0.0000	3	(1.6883)	01/06/2025
002017.ZK	12/06/2024	SDB3260487804	4,000.00	1.5330	6,135.86	6,131.93	0.0000	4.5800	50.0000	0.0000	(2.3419)	(0.2555)	0.0000	3	(2.5974)	01/06/2025
002017.ZK	12/06/2024	SDB3260487804	200.00	1.5330	306.79	306.60	0.0000	4.5800	50.0000	0.0000	(0.1171)	(0.0128)	0.0000	3	(0.1299)	01/06/2025
002017.ZK	12/06/2024	SDB3260487804	1,400.00	1.5330	2,147.55	2,146.17	0.0000	4.5800	50.0000	0.0000	(0.8196)	(0.0894)	0.0000	3	(0.9091)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
EASTCOMPEACE TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002017.ZK	12/06/2024	SDB3260487804	13,100.00	1.5330	20,094.94	20,082.06	0.0000	4.5800	50.0000	0.0000	(7.6696)	(0.8368)	0.0000	3	(8.5063)	01/06/2025
002017.ZK	12/06/2024	SDB3260487804	18,400.00	1.5330	28,224.96	28,206.87	0.0000	4.5800	50.0000	0.0000	(10.7725)	(1.1753)	0.0000	3	(11.9478)	01/06/2025
002017.ZK	12/06/2024	SDB3260487804	1,100.00	1.5330	1,687.36	1,686.28	0.0000	4.5800	50.0000	0.0000	(0.6440)	(0.0703)	0.0000	3	(0.7143)	01/06/2025
002017.ZK	12/06/2024	SDB3260487804	400.00	1.5330	613.59	613.19	0.0000	4.5800	50.0000	0.0000	(0.2342)	(0.0255)	0.0000	3	(0.2597)	01/06/2025
002017.ZK	12/06/2024	SDB3260487804	400.00	1.5330	613.59	613.19	0.0000	4.5800	50.0000	0.0000	(0.2342)	(0.0255)	0.0000	3	(0.2597)	01/06/2025
002017.ZK	12/06/2024	SDB3260487804	400.00	1.5330	613.59	613.19	0.0000	4.5800	50.0000	0.0000	(0.2342)	(0.0255)	0.0000	3	(0.2597)	01/06/2025
002017.ZK	12/06/2024	SDB3260487804	3,100.00	1.5330	4,755.29	4,752.24	0.0000	4.5800	50.0000	0.0000	(1.8149)	(0.1980)	0.0000	3	(2.0129)	01/06/2025
002017.ZK	12/06/2024	SDB3260487804	4,300.00	1.5330	6,596.05	6,591.82	0.0000	4.5800	50.0000	0.0000	(2.5175)	(0.2747)	0.0000	3	(2.7922)	01/06/2025
002017.ZK	12/06/2024	SDB3260487804	2,800.00	1.5330	4,295.10	4,292.35	0.0000	4.5800	50.0000	0.0000	(1.6393)	(0.1788)	0.0000	3	(1.8181)	01/06/2025
002017.ZK	12/06/2024	SDB3260487804	1,100.00	1.5330	1,687.36	1,686.28	0.0000	4.5800	50.0000	0.0000	(0.6440)	(0.0703)	0.0000	3	(0.7143)	01/06/2025
002017.ZK	12/06/2024	SDB3260487804	2,100.00	1.5330	3,221.33	3,219.26	0.0000	4.5800	50.0000	0.0000	(1.2295)	(0.1341)	0.0000	3	(1.3636)	01/06/2025
002017.ZK	12/06/2024	SDB3260487804	1,100.00	1.5330	1,687.36	1,686.28	0.0000	4.5800	50.0000	0.0000	(0.6440)	(0.0703)	0.0000	3	(0.7143)	01/06/2025
002017.ZK	12/06/2024	SDB3260487804	300.00	1.5330	460.19	459.89	0.0000	4.5800	50.0000	0.0000	(0.1756)	(0.0192)	0.0000	3	(0.1948)	01/06/2025
002017.ZK	12/05/2024	SDB3260487804	2,800.00	1.5398	4,295.10	4,311.50	0.0000	4.5800	50.0000	0.0000	(0.5464)	(0.0599)	0.0000	1	(0.6063)	01/06/2025
002017.ZK	12/05/2024	SDB3260487804	6,500.00	1.5398	9,970.77	10,008.85	0.0000	4.5800	50.0000	0.0000	(1.2685)	(0.1390)	0.0000	1	(1.4075)	01/06/2025
002017.ZK	12/05/2024	SDB3260487804	800.00	1.5398	1,227.17	1,231.86	0.0000	4.5800	50.0000	0.0000	(0.1561)	(0.0171)	0.0000	1	(0.1732)	01/06/2025
002017.ZK	12/05/2024	SDB3260487804	100.00	1.5398	153.40	153.98	0.0000	4.5800	50.0000	0.0000	(0.0195)	(0.0021)	0.0000	1	(0.0217)	01/06/2025
002017.ZK	12/05/2024	SDB3260487804	400.00	1.5398	613.59	615.93	0.0000	4.5800	50.0000	0.0000	(0.0781)	(0.0086)	0.0000	1	(0.0866)	01/06/2025
002017.ZK	12/05/2024	SDB3260487804	2,300.00	1.5398	3,528.12	3,541.59	0.0000	4.5800	50.0000	0.0000	(0.4489)	(0.0492)	0.0000	1	(0.4980)	01/06/2025
002017.ZK	12/05/2024	SDB3260487804	300.00	1.5398	460.19	461.95	0.0000	4.5800	50.0000	0.0000	(0.0585)	(0.0064)	0.0000	1	(0.0650)	01/06/2025
002017.ZK	12/05/2024	SDB3260487804	10,200.00	1.5398	15,646.44	15,706.19	0.0000	4.5800	50.0000	0.0000	(1.9906)	(0.2181)	0.0000	1	(2.2087)	01/06/2025
002017.ZK	12/05/2024	SDB3260487804	5,100.00	1.5398	7,823.22	7,853.10	0.0000	4.5800	50.0000	0.0000	(0.9953)	(0.1091)	0.0000	1	(1.1044)	01/06/2025
002017.ZK	12/05/2024	SDB3260487804	800.00	1.5398	1,227.17	1,231.86	0.0000	4.5800	50.0000	0.0000	(0.1561)	(0.0171)	0.0000	1	(0.1732)	01/06/2025
002017.ZK	12/05/2024	SDB3260487804	3,700.00	1.5398	5,675.67	5,697.35	0.0000	4.5800	50.0000	0.0000	(0.7221)	(0.0791)	0.0000	1	(0.8012)	01/06/2025
002017.ZK	12/05/2024	SDB3260487804	200.00	1.5398	306.79	307.96	0.0000	4.5800	50.0000	0.0000	(0.0390)	(0.0043)	0.0000	1	(0.0433)	01/06/2025
002017.ZK	12/05/2024	SDB3260487804	1,000.00	1.5398	1,533.96	1,539.82	0.0000	4.5800	50.0000	0.0000	(0.1952)	(0.0214)	0.0000	1	(0.2165)	01/06/2025
002017.ZK	12/05/2024	SDB3260487804	7,700.00	1.5398	11,811.53	11,856.64	0.0000	4.5800	50.0000	0.0000	(1.5027)	(0.1647)	0.0000	1	(1.6674)	01/06/2025
002017.ZK	12/05/2024	SDB3260487804	1,900.00	1.5398	2,914.53	2,925.66	0.0000	4.5800	50.0000	0.0000	(0.3708)	(0.0406)	0.0000	1	(0.4114)	01/06/2025
002017.ZK	12/05/2024	SDB3260487804	700.00	1.5398	1,073.78	1,077.88	0.0000	4.5800	50.0000	0.0000	(0.1366)	(0.0150)	0.0000	1	(0.1516)	01/06/2025
002017.ZK	12/05/2024	SDB3260487804	1,000.00	1.5398	1,533.96	1,539.82	0.0000	4.5800	50.0000	0.0000	(0.1952)	(0.0214)	0.0000	1	(0.2165)	01/06/2025
002017.ZK	12/05/2024	SDB3260487804	1,000.00	1.5398	1,533.96	1,539.82	0.0000	4.5800	50.0000	0.0000	(0.1952)	(0.0214)	0.0000	1	(0.2165)	01/06/2025
002017.ZK	12/05/2024	SDB3260487804	2,600.00	1.5398	3,988.31	4,003.54	0.0000	4.5800	50.0000	0.0000	(0.5074)	(0.0556)	0.0000	1	(0.5630)	01/06/2025
002017.ZK	12/05/2024	SDB3260487804	4,000.00	1.5398	6,135.86	6,159.29	0.0000	4.5800	50.0000	0.0000	(0.7806)	(0.0855)	0.0000	1	(0.8662)	01/06/2025
002017.ZK	12/05/2024	SDB3260487804	200.00	1.5398	306.79	307.96	0.0000	4.5800	50.0000	0.0000	(0.0390)	(0.0043)	0.0000	1	(0.0433)	01/06/2025
002017.ZK	12/05/2024	SDB3260487804	1,400.00	1.5398	2,147.55	2,155.75	0.0000	4.5800	50.0000	0.0000	(0.2732)	(0.0299)	0.0000	1	(0.3032)	01/06/2025
002017.ZK	12/05/2024	SDB3260487804	13,100.00	1.5398	20,094.94	20,171.68	0.0000	4.5800	50.0000	0.0000	(2.5565)	(0.2802)	0.0000	1	(2.8367)	01/06/2025
002017.ZK	12/05/2024	SDB3260487804	18,400.00	1.5398	28,224.96	28,332.74	0.0000	4.5800	50.0000	0.0000	(3.5908)	(0.3935)	0.0000	1	(3.9844)	01/06/2025
002017.ZK	12/05/2024	SDB3260487804	1,100.00	1.5398	1,687.36	1,693.81	0.0000	4.5800	50.0000	0.0000	(0.2147)	(0.0235)	0.0000	1	(0.2382)	01/06/2025
002017.ZK	12/05/2024	SDB3260487804	400.00	1.5398	613.59	615.93	0.0000	4.5800	50.0000	0.0000	(0.0781)	(0.0086)	0.0000	1	(0.0866)	01/06/2025
002017.ZK	12/05/2024	SDB3260487804	400.00	1.5398	613.59	615.93	0.0000	4.5800	50.0000	0.0000	(0.0781)	(0.0086)	0.0000	1	(0.0866)	01/06/2025
002017.ZK	12/05/2024	SDB3260487804	400.00	1.5398	613.59	615.93	0.0000	4.5800	50.0000	0.0000	(0.0781)	(0.0086)	0.0000	1	(0.0866)	01/06/2025
002017.ZK	12/05/2024	SDB3260487804	3,100.00	1.5398	4,755.29	4,773.45	0.0000	4.5800	50.0000	0.0000	(0.6050)	(0.0663)	0.0000	1	(0.6713)	01/06/2025
002017.ZK	12/05/2024	SDB3260487804	4,300.00	1.5398	6,596.05	6,621.24	0.0000	4.5800	50.0000	0.0000	(0.8392)	(0.0920)	0.0000	1	(0.9311)	01/06/2025
002017.ZK	12/05/2024	SDB3260487804	2,800.00	1.5398	4,295.10	4,311.50	0.0000	4.5800	50.0000	0.0000	(0.5464)	(0.0599)	0.0000	1	(0.6063)	01/06/2025
002017.ZK	12/05/2024	SDB3260487804	1,100.00	1.5398	1,687.36	1,693.81	0.0000	4.5800	50.0000	0.0000	(0.2147)	(0.0235)	0.0000	1	(0.2382)	01/06/2025
002017.ZK	12/05/2024	SDB3260487804	2,100.00	1.5398	3,221.33	3,233.63	0.0000	4.5800	50.0000	0.0000	(0.0498)	(0.0049)	0.0000	1	(0.4547)	01/06/2025
002017.ZK	12/05/2024	SDB3260487804	1,100.00	1.5398	1,687.36	1,693.81	0.0000	4.5800	50.0000	0.0000	(0.2147)	(0.0235)	0.0000	1	(0.2382)	01/06/2025
002017.ZK	12/05/2024	SDB3260487804	300.00	1.5398	460.19	461.95	0.0000	4.5800	50.0000	0.0000	(0.0585)	(0.0064)	0.0000	1	(0.0650)	01/06/2025
002017.ZK	12/04/2024	SDB3260487804	2,800.00	1.5340	4,295.10	4,295.10	0.0000	4.5800	50.0000	0.0000	(0.5464)	(0.0597)	0.0000	1	(0.6061)	01/06/2025
002017.ZK	12/04/2024	SDB3260487804	6,500.00	1.5340	9,970.77	9,970.77	0.0000	4.5800	50.0000	0.0000	(1.2685)	(0.1385)	0.0000	1	(1.4070)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
EASTCOMPEACE TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002017.ZK	12/04/2024	SDB3260487804	800.00	1.5340	1,227.17	1,227.17	0.0000	4.5800	50.0000	0.0000	(0.1561)	(0.0170)	0.0000	1	(0.1732)	01/06/2025
002017.ZK	12/04/2024	SDB3260487804	100.00	1.5340	153.40	153.40	0.0000	4.5800	50.0000	0.0000	(0.0195)	(0.0021)	0.0000	1	(0.0216)	01/06/2025
002017.ZK	12/04/2024	SDB3260487804	400.00	1.5340	613.59	613.59	0.0000	4.5800	50.0000	0.0000	(0.0781)	(0.0085)	0.0000	1	(0.0866)	01/06/2025
002017.ZK	12/04/2024	SDB3260487804	2,300.00	1.5340	3,528.12	3,528.12	0.0000	4.5800	50.0000	0.0000	(0.4489)	(0.0490)	0.0000	1	(0.4979)	01/06/2025
002017.ZK	12/04/2024	SDB3260487804	300.00	1.5340	460.19	460.19	0.0000	4.5800	50.0000	0.0000	(0.0585)	(0.0064)	0.0000	1	(0.0649)	01/06/2025
002017.ZK	12/04/2024	SDB3260487804	10,200.00	1.5340	15,646.44	15,646.44	0.0000	4.5800	50.0000	0.0000	(1.9906)	(0.2173)	0.0000	1	(2.2079)	01/06/2025
002017.ZK	12/04/2024	SDB3260487804	5,100.00	1.5340	7,823.22	7,823.22	0.0000	4.5800	50.0000	0.0000	(0.9953)	(0.1087)	0.0000	1	(1.1039)	01/06/2025
002017.ZK	12/04/2024	SDB3260487804	800.00	1.5340	1,227.17	1,227.17	0.0000	4.5800	50.0000	0.0000	(0.1561)	(0.0170)	0.0000	1	(0.1732)	01/06/2025
002017.ZK	12/04/2024	SDB3260487804	3,700.00	1.5340	5,675.67	5,675.67	0.0000	4.5800	50.0000	0.0000	(0.7221)	(0.0788)	0.0000	1	(0.8009)	01/06/2025
002017.ZK	12/04/2024	SDB3260487804	200.00	1.5340	306.79	306.79	0.0000	4.5800	50.0000	0.0000	(0.0390)	(0.0043)	0.0000	1	(0.0433)	01/06/2025
002017.ZK	12/04/2024	SDB3260487804	1,000.00	1.5340	1,533.96	1,533.96	0.0000	4.5800	50.0000	0.0000	(0.1952)	(0.0213)	0.0000	1	(0.2165)	01/06/2025
002017.ZK	12/04/2024	SDB3260487804	7,700.00	1.5340	11,811.53	11,811.53	0.0000	4.5800	50.0000	0.0000	(1.5027)	(0.1640)	0.0000	1	(1.6667)	01/06/2025
002017.ZK	12/04/2024	SDB3260487804	1,900.00	1.5340	2,914.53	2,914.53	0.0000	4.5800	50.0000	0.0000	(0.3708)	(0.0405)	0.0000	1	(0.4113)	01/06/2025
002017.ZK	12/04/2024	SDB3260487804	700.00	1.5340	1,073.78	1,073.78	0.0000	4.5800	50.0000	0.0000	(0.1366)	(0.0149)	0.0000	1	(0.1515)	01/06/2025
002017.ZK	12/04/2024	SDB3260487804	1,000.00	1.5340	1,533.96	1,533.96	0.0000	4.5800	50.0000	0.0000	(0.1952)	(0.0213)	0.0000	1	(0.2165)	01/06/2025
002017.ZK	12/04/2024	SDB3260487804	1,000.00	1.5340	1,533.96	1,533.96	0.0000	4.5800	50.0000	0.0000	(0.1952)	(0.0213)	0.0000	1	(0.2165)	01/06/2025
002017.ZK	12/04/2024	SDB3260487804	2,600.00	1.5340	3,988.31	3,988.31	0.0000	4.5800	50.0000	0.0000	(0.5074)	(0.0554)	0.0000	1	(0.5628)	01/06/2025
002017.ZK	12/04/2024	SDB3260487804	4,000.00	1.5340	6,135.86	6,135.86	0.0000	4.5800	50.0000	0.0000	(0.7806)	(0.0852)	0.0000	1	(0.8658)	01/06/2025
002017.ZK	12/04/2024	SDB3260487804	200.00	1.5340	306.79	306.79	0.0000	4.5800	50.0000	0.0000	(0.0390)	(0.0043)	0.0000	1	(0.0433)	01/06/2025
002017.ZK	12/04/2024	SDB3260487804	1,400.00	1.5340	2,147.55	2,147.55	0.0000	4.5800	50.0000	0.0000	(0.2732)	(0.0298)	0.0000	1	(0.3030)	01/06/2025
002017.ZK	12/04/2024	SDB3260487804	13,100.00	1.5340	20,094.94	20,094.94	0.0000	4.5800	50.0000	0.0000	(2.5565)	(0.2791)	0.0000	1	(2.8356)	01/06/2025
002017.ZK	12/04/2024	SDB3260487804	18,400.00	1.5340	28,224.96	28,224.96	0.0000	4.5800	50.0000	0.0000	(3.5908)	(0.3920)	0.0000	1	(3.9829)	01/06/2025
002017.ZK	12/04/2024	SDB3260487804	1,100.00	1.5340	1,687.36	1,687.36	0.0000	4.5800	50.0000	0.0000	(0.2147)	(0.0234)	0.0000	1	(0.2381)	01/06/2025
002017.ZK	12/04/2024	SDB3260487804	400.00	1.5340	613.59	613.59	0.0000	4.5800	50.0000	0.0000	(0.0781)	(0.0085)	0.0000	1	(0.0866)	01/06/2025
002017.ZK	12/04/2024	SDB3260487804	400.00	1.5340	613.59	613.59	0.0000	4.5800	50.0000	0.0000	(0.0781)	(0.0085)	0.0000	1	(0.0866)	01/06/2025
002017.ZK	12/04/2024	SDB3260487804	400.00	1.5340	613.59	613.59	0.0000	4.5800	50.0000	0.0000	(0.0781)	(0.0085)	0.0000	1	(0.0866)	01/06/2025
002017.ZK	12/04/2024	SDB3260487804	3,100.00	1.5340	4,755.29	4,755.29	0.0000	4.5800	50.0000	0.0000	(0.6050)	(0.0660)	0.0000	1	(0.6710)	01/06/2025
002017.ZK	12/04/2024	SDB3260487804	4,300.00	1.5340	6,596.05	6,596.05	0.0000	4.5800	50.0000	0.0000	(0.8392)	(0.0916)	0.0000	1	(0.9308)	01/06/2025
002017.ZK	12/04/2024	SDB3260487804	2,800.00	1.5340	4,295.10	4,295.10	0.0000	4.5800	50.0000	0.0000	(0.5464)	(0.0597)	0.0000	1	(0.6061)	01/06/2025
002017.ZK	12/04/2024	SDB3260487804	1,100.00	1.5340	1,687.36	1,687.36	0.0000	4.5800	50.0000	0.0000	(0.2147)	(0.0234)	0.0000	1	(0.2381)	01/06/2025
002017.ZK	12/04/2024	SDB3260487804	2,100.00	1.5340	3,221.33	3,221.33	0.0000	4.5800	50.0000	0.0000	(0.4098)	(0.0447)	0.0000	1	(0.4546)	01/06/2025
002017.ZK	12/04/2024	SDB3260487804	1,100.00	1.5340	1,687.36	1,687.36	0.0000	4.5800	50.0000	0.0000	(0.2147)	(0.0234)	0.0000	1	(0.2381)	01/06/2025
002017.ZK	12/04/2024	SDB3260487804	300.00	1.5340	460.19	460.19	0.0000	4.5800	50.0000	0.0000	(0.0585)	(0.0064)	0.0000	1	(0.0649)	01/06/2025
TOTAL EASTCOMPEACE TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND											(906.3643)	(103.1164)	0.0000		(1,009.4806)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
EDIFIER TECHNOLOGY CO LTD. CMN CLASS A SERIES NORTHBOUND																
002351.ZK	12/18/2024	SDB3260123047	100.00	2.7495	223.88	274.95	0.0000	4.5800	50.0000	0.0000	(0.0285)	(0.0038)	0.0000	1	(0.0323)	01/06/2025
002351.ZK	12/18/2024	SDB3260123047	3,800.00	2.7495	8,507.29	10,448.02	0.0000	4.5800	50.0000	0.0000	(1.0823)	(0.1451)	0.0000	1	(1.2274)	01/06/2025
002351.ZK	12/17/2024	SDB3260123047	100.00	2.5529	223.88	255.29	0.0000	4.5800	50.0000	0.0000	(0.0285)	(0.0035)	0.0000	1	(0.0320)	01/06/2025
002351.ZK	12/17/2024	SDB3260123047	4,100.00	2.5529	9,178.92	10,467.03	0.0000	4.5800	50.0000	0.0000	(1.1678)	(0.1454)	0.0000	1	(1.3131)	01/06/2025
002351.ZK	12/16/2024	SDB3260123047	100.00	2.5563	223.88	255.63	0.0000	4.5800	50.0000	0.0000	(0.0285)	(0.0036)	0.0000	1	(0.0320)	01/06/2025
002351.ZK	12/16/2024	SDB3260123047	6,300.00	2.5563	14,104.19	16,104.54	0.0000	4.5800	50.0000	0.0000	(1.7944)	(0.2237)	0.0000	1	(2.0180)	01/06/2025
002351.ZK	12/13/2024	SDB3260123047	100.00	2.3275	223.88	232.75	0.0000	4.5800	50.0000	0.0000	(0.0854)	(0.0097)	0.0000	3	(0.0951)	01/06/2025
002351.ZK	12/13/2024	SDB3260123047	6,300.00	2.3275	14,104.19	14,663.40	0.0000	4.5800	50.0000	0.0000	(5.3831)	(0.6110)	0.0000	3	(5.9941)	01/06/2025
002351.ZK	12/12/2024	SDB3260123047	100.00	2.2368	223.88	223.68	0.0000	4.5800	50.0000	0.0000	(0.0285)	(0.0031)	0.0000	1	(0.0316)	01/06/2025
002351.ZK	12/12/2024	SDB3260123047	6,300.00	2.2368	14,104.19	14,091.78	0.0000	4.5800	50.0000	0.0000	(1.7944)	(0.1957)	0.0000	1	(1.9901)	01/06/2025
002351.ZK	12/11/2024	SDB3260123047	100.00	2.2221	223.88	222.21	0.0000	4.5800	50.0000	0.0000	(0.0285)	(0.0031)	0.0000	1	(0.0316)	01/06/2025
002351.ZK	12/11/2024	SDB3260123047	6,300.00	2.2221	14,104.19	13,999.42	0.0000	4.5800	50.0000	0.0000	(1.7944)	(0.1944)	0.0000	1	(1.9888)	01/06/2025
002351.ZK	12/10/2024	SDB3260123047	100.00	2.2129	223.88	221.29	0.0000	4.5800	50.0000	0.0000	(0.0285)	(0.0031)	0.0000	1	(0.0316)	01/06/2025
002351.ZK	12/10/2024	SDB3260123047	6,300.00	2.2129	14,104.19	13,941.12	0.0000	4.5800	50.0000	0.0000	(1.7944)	(0.1936)	0.0000	1	(1.9880)	01/06/2025
002351.ZK	12/09/2024	SDB3260123047	100.00	2.1771	223.88	217.71	0.0000	4.5800	50.0000	0.0000	(0.0285)	(0.0030)	0.0000	1	(0.0315)	01/06/2025
002351.ZK	12/09/2024	SDB3260123047	6,300.00	2.1771	14,104.19	13,715.58	0.0000	4.5800	50.0000	0.0000	(1.7944)	(0.1905)	0.0000	1	(1.9849)	01/06/2025
002351.ZK	12/06/2024	SDB3260123047	100.00	2.2700	223.88	227.00	0.0000	4.5800	50.0000	0.0000	(0.0854)	(0.0095)	0.0000	3	(0.0949)	01/06/2025
002351.ZK	12/06/2024	SDB3260123047	6,300.00	2.2700	14,104.19	14,301.11	0.0000	4.5800	50.0000	0.0000	(5.3831)	(0.5959)	0.0000	3	(5.9790)	01/06/2025
002351.ZK	12/05/2024	SDB3260123047	100.00	2.3097	223.88	230.97	0.0000	4.5800	50.0000	0.0000	(0.0285)	(0.0032)	0.0000	1	(0.0317)	01/06/2025
002351.ZK	12/05/2024	SDB3260123047	6,300.00	2.3097	14,104.19	14,551.33	0.0000	4.5800	50.0000	0.0000	(1.7944)	(0.2021)	0.0000	1	(1.9965)	01/06/2025
002351.ZK	12/04/2024	SDB3260123047	100.00	2.2388	223.88	223.88	0.0000	4.5800	50.0000	0.0000	(0.0285)	(0.0031)	0.0000	1	(0.0316)	01/06/2025
002351.ZK	12/04/2024	SDB3260123047	6,300.00	2.2388	14,104.19	14,104.19	0.0000	4.5800	50.0000	0.0000	(1.7944)	(0.1959)	0.0000	1	(1.9903)	01/06/2025
TOTAL EDIFIER TECHNOLOGY CO LTD. CMN CLASS A SERIES NORTHBOUND											(26.0041)	(2.9420)	0.0000		(28.9460)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
EVERBRIGHT SECURITIES COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND																
601788.SH	01/03/2025	SDB3264583139	44,000.00	2.6418	112.635.73	116,237.79	0.0000	4.3300	50.0000	0.0000	(40.6427)	(4.8432)	0.0000	3	(45.4860)	01/06/2025
601788.SH	01/03/2025	SDB3264583139	2,100.00	2.6418	5.383.74	5,547.71	0.0000	4.3300	50.0000	0.0000	(1.9426)	(0.2312)	0.0000	3	(2.1738)	01/06/2025
601788.SH	01/03/2025	SDB3264583139	2,800.00	2.6418	7.261.32	7,396.95	0.0000	4.3300	50.0000	0.0000	(2.6201)	(0.3082)	0.0000	3	(2.9283)	01/06/2025
601788.SH	01/03/2025	SDB3264583139	21,200.00	2.6418	55,032.44	56,005.48	0.0000	4.3300	50.0000	0.0000	(19.8575)	(2.3336)	0.0000	3	(22.1911)	01/06/2025
601788.SH	01/02/2025	SDB3264583139	44,000.00	2.6385	112.635.73	116,093.08	0.0000	4.3300	50.0000	0.0000	(13.5476)	(1.6124)	0.0000	1	(15.1600)	01/06/2025
601788.SH	01/02/2025	SDB3264583139	2,100.00	2.6385	5.383.74	5,540.81	0.0000	4.3300	50.0000	0.0000	(0.6475)	(0.0770)	0.0000	1	(0.7245)	01/06/2025
601788.SH	01/02/2025	SDB3264583139	2,800.00	2.6385	7.261.32	7,387.74	0.0000	4.3300	50.0000	0.0000	(0.8734)	(0.1026)	0.0000	1	(0.9760)	01/06/2025
601788.SH	01/02/2025	SDB3264583139	21,200.00	2.6385	55,032.44	55,935.75	0.0000	4.3300	50.0000	0.0000	(6.6192)	(0.7769)	0.0000	1	(7.3961)	01/06/2025
601788.SH	12/31/2024	SDB3264583139	44,000.00	2.5767	112.635.73	113,372.73	0.0000	4.3300	50.0000	0.0000	(27.0952)	(3.1492)	0.0000	2	(30.2444)	01/06/2025
601788.SH	12/31/2024	SDB3264583139	2,100.00	2.5767	5.383.74	5,410.97	0.0000	4.3300	50.0000	0.0000	(1.2951)	(0.1503)	0.0000	2	(1.4454)	01/06/2025
601788.SH	12/31/2024	SDB3264583139	2,800.00	2.5767	7.261.32	7,214.63	0.0000	4.3300	50.0000	0.0000	(1.7468)	(0.2004)	0.0000	2	(1.9472)	01/06/2025
601788.SH	12/31/2024	SDB3264583139	21,200.00	2.5767	55,032.44	54,625.04	0.0000	4.3300	50.0000	0.0000	(13.2384)	(1.5174)	0.0000	2	(14.7557)	01/06/2025
601788.SH	12/30/2024	SDB3264583139	2,800.00	2.5392	7.261.32	7,109.86	0.0000	4.3300	50.0000	0.0000	(0.8734)	(0.0987)	0.0000	1	(0.9721)	01/06/2025
601788.SH	12/30/2024	SDB3264583139	21,200.00	2.5392	55,032.44	53,831.78	0.0000	4.3300	50.0000	0.0000	(6.6192)	(0.7477)	0.0000	1	(7.3668)	01/06/2025
601788.SH	12/27/2024	SDB3264583139	2,800.00	2.5933	7.261.32	7,261.32	0.0000	4.3300	50.0000	0.0000	(2.6201)	(0.3026)	0.0000	3	(2.9227)	01/06/2025
601788.SH	12/27/2024	SDB3264583139	21,200.00	2.5959	55,032.44	55,032.44	0.0000	4.3300	50.0000	0.0000	(19.8575)	(2.2930)	0.0000	3	(22.1506)	01/06/2025
TOTAL EVERBRIGHT SECURITIES COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND												(160.0963)	(18.7443)	0.0000	(178.8406)	

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
FICONT INDUSTRY (BEIJING) CO., LTD. CMN CLASS A SERIES NORTHBOUND																
605305.SH	01/03/2025	SDB3260122847	100.00	3.9264	388.30	392.64	0.0000	4.3300	50.0000	0.0000	(0.1401)	(0.0164)	0.0000	3	(0.1565)	01/06/2025
605305.SH	01/03/2025	SDB3260122847	100.00	3.9264	380.01	392.64	0.0000	4.3300	50.0000	0.0000	(0.1371)	(0.0164)	0.0000	3	(0.1535)	01/06/2025
605305.SH	01/03/2025	SDB3260122847	500.00	3.9264	1,905.17	1,963.20	0.0000	4.3300	50.0000	0.0000	(0.6874)	(0.0818)	0.0000	3	(0.7692)	01/06/2025
605305.SH	01/03/2025	SDB3260122847	100.00	3.9264	386.40	392.64	0.0000	4.3300	50.0000	0.0000	(0.1394)	(0.0164)	0.0000	3	(0.1558)	01/06/2025
605305.SH	01/03/2025	SDB3260122847	800.00	3.9264	3,198.39	3,141.12	0.0000	4.3300	50.0000	0.0000	(1.1541)	(0.1309)	0.0000	3	(1.2850)	01/06/2025
605305.SH	01/03/2025	SDB3260122847	400.00	3.9264	1,599.19	1,570.56	0.0000	4.3300	50.0000	0.0000	(0.5770)	(0.0654)	0.0000	3	(0.6425)	01/06/2025
605305.SH	01/03/2025	SDB3260122847	5,100.00	3.9264	20,389.71	20,024.62	0.0000	4.3300	50.0000	0.0000	(7.3573)	(0.8344)	0.0000	3	(8.1916)	01/06/2025
605305.SH	01/03/2025	SDB3260122847	5,400.00	3.9264	21,589.10	21,202.54	0.0000	4.3300	50.0000	0.0000	(7.7901)	(0.8834)	0.0000	3	(8.6735)	01/06/2025
605305.SH	01/03/2025	SDB3260122847	800.00	3.9264	3,198.39	3,141.12	0.0000	4.3300	50.0000	0.0000	(1.1541)	(0.1309)	0.0000	3	(1.2850)	01/06/2025
605305.SH	01/03/2025	SDB3260122847	500.00	3.9264	1,998.99	1,963.20	0.0000	4.3300	50.0000	0.0000	(0.7213)	(0.0818)	0.0000	3	(0.8031)	01/06/2025
605305.SH	01/03/2025	SDB3260122847	300.00	3.9264	1,199.39	1,177.92	0.0000	4.3300	50.0000	0.0000	(0.4328)	(0.0491)	0.0000	3	(0.4819)	01/06/2025
605305.SH	01/03/2025	SDB3260122847	200.00	3.9264	799.60	785.28	0.0000	4.3300	50.0000	0.0000	(0.2885)	(0.0327)	0.0000	3	(0.3212)	01/06/2025
605305.SH	01/03/2025	SDB3260122847	1,600.00	3.9264	6,396.77	6,282.24	0.0000	4.3300	50.0000	0.0000	(2.3082)	(0.2618)	0.0000	3	(2.5699)	01/06/2025
605305.SH	01/03/2025	SDB3260122847	200.00	3.9264	799.60	785.28	0.0000	4.3300	50.0000	0.0000	(0.2885)	(0.0327)	0.0000	3	(0.3212)	01/06/2025
605305.SH	01/03/2025	SDB3260122847	100.00	3.9264	399.80	392.64	0.0000	4.3300	50.0000	0.0000	(0.1443)	(0.0164)	0.0000	3	(0.1606)	01/06/2025
605305.SH	01/03/2025	SDB3260122847	400.00	3.9264	1,599.19	1,570.56	0.0000	4.3300	50.0000	0.0000	(0.5770)	(0.0654)	0.0000	3	(0.6425)	01/06/2025
605305.SH	01/03/2025	SDB3260122847	800.00	3.9264	3,198.39	3,141.12	0.0000	4.3300	50.0000	0.0000	(1.1541)	(0.1309)	0.0000	3	(1.2850)	01/06/2025
605305.SH	01/03/2025	SDB3260122847	900.00	3.9264	3,598.18	3,533.76	0.0000	4.3300	50.0000	0.0000	(1.2983)	(0.1472)	0.0000	3	(1.4456)	01/06/2025
605305.SH	01/03/2025	SDB3260122847	2,800.00	3.9264	11,194.35	10,993.91	0.0000	4.3300	50.0000	0.0000	(4.0393)	(0.4581)	0.0000	3	(4.4974)	01/06/2025
605305.SH	01/03/2025	SDB3260122847	6,000.00	3.9264	23,987.89	23,558.38	0.0000	4.3300	50.0000	0.0000	(8.6556)	(0.9816)	0.0000	3	(9.6372)	01/06/2025
605305.SH	01/03/2025	SDB3260122847	200.00	3.9264	799.60	785.28	0.0000	4.3300	50.0000	0.0000	(0.2885)	(0.0327)	0.0000	3	(0.3212)	01/06/2025
605305.SH	01/03/2025	SDB3260122847	200.00	3.9264	799.60	785.28	0.0000	4.3300	50.0000	0.0000	(0.2885)	(0.0327)	0.0000	3	(0.3212)	01/06/2025
605305.SH	01/03/2025	SDB3260122847	1,000.00	3.9264	3,997.98	3,926.40	0.0000	4.3300	50.0000	0.0000	(1.4426)	(0.1636)	0.0000	3	(1.6062)	01/06/2025
605305.SH	01/03/2025	SDB3260122847	1,700.00	3.9264	6,796.57	6,674.87	0.0000	4.3300	50.0000	0.0000	(2.4524)	(0.2781)	0.0000	3	(2.7305)	01/06/2025
605305.SH	01/03/2025	SDB3260122847	1,100.00	3.9264	4,397.78	4,319.04	0.0000	4.3300	50.0000	0.0000	(1.5869)	(0.1800)	0.0000	3	(1.7668)	01/06/2025
605305.SH	01/03/2025	SDB3260122847	4,500.00	3.9264	17,990.92	17,668.79	0.0000	4.3300	50.0000	0.0000	(6.4917)	(0.7362)	0.0000	3	(7.2279)	01/06/2025
605305.SH	01/03/2025	SDB3260122847	200.00	3.9264	799.60	785.28	0.0000	4.3300	50.0000	0.0000	(0.2885)	(0.0327)	0.0000	3	(0.3212)	01/06/2025
605305.SH	01/03/2025	SDB3260122847	400.00	3.9264	1,599.19	1,570.56	0.0000	4.3300	50.0000	0.0000	(0.5770)	(0.0654)	0.0000	3	(0.6425)	01/06/2025
605305.SH	01/03/2025	SDB3260122847	600.00	3.9264	2,398.79	2,355.84	0.0000	4.3300	50.0000	0.0000	(0.8656)	(0.0982)	0.0000	3	(0.9637)	01/06/2025
605305.SH	01/03/2025	SDB3260122847	3,400.00	3.9264	13,593.14	13,349.75	0.0000	4.3300	50.0000	0.0000	(4.9049)	(0.5562)	0.0000	3	(5.4611)	01/06/2025
605305.SH	01/02/2025	SDB3260122847	100.00	3.9228	388.30	392.28	0.0000	4.3300	50.0000	0.0000	(0.0467)	(0.0054)	0.0000	1	(0.0522)	01/06/2025
605305.SH	01/02/2025	SDB3260122847	100.00	3.9228	380.01	392.28	0.0000	4.3300	50.0000	0.0000	(0.0457)	(0.0054)	0.0000	1	(0.0512)	01/06/2025
605305.SH	01/02/2025	SDB3260122847	500.00	3.9228	1,905.17	1,961.40	0.0000	4.3300	50.0000	0.0000	(0.2291)	(0.0272)	0.0000	1	(0.2564)	01/06/2025
605305.SH	01/02/2025	SDB3260122847	100.00	3.9228	386.40	392.28	0.0000	4.3300	50.0000	0.0000	(0.0465)	(0.0054)	0.0000	1	(0.0519)	01/06/2025
605305.SH	01/02/2025	SDB3260122847	800.00	3.9228	3,198.39	3,138.24	0.0000	4.3300	50.0000	0.0000	(0.3847)	(0.0436)	0.0000	1	(0.4283)	01/06/2025
605305.SH	01/02/2025	SDB3260122847	400.00	3.9228	1,599.19	1,569.12	0.0000	4.3300	50.0000	0.0000	(0.1923)	(0.0218)	0.0000	1	(0.2141)	01/06/2025
605305.SH	01/02/2025	SDB3260122847	5,100.00	3.9228	20,389.71	20,006.30	0.0000	4.3300	50.0000	0.0000	(2.4524)	(0.2779)	0.0000	1	(2.7303)	01/06/2025
605305.SH	01/02/2025	SDB3260122847	5,400.00	3.9228	21,589.10	21,183.14	0.0000	4.3300	50.0000	0.0000	(2.5967)	(0.2942)	0.0000	1	(2.8909)	01/06/2025
605305.SH	01/02/2025	SDB3260122847	800.00	3.9228	3,198.39	3,138.24	0.0000	4.3300	50.0000	0.0000	(0.3847)	(0.0436)	0.0000	1	(0.4283)	01/06/2025
605305.SH	01/02/2025	SDB3260122847	500.00	3.9228	1,998.99	1,961.40	0.0000	4.3300	50.0000	0.0000	(0.2404)	(0.0272)	0.0000	1	(0.2677)	01/06/2025
605305.SH	01/02/2025	SDB3260122847	300.00	3.9228	1,199.39	1,176.84	0.0000	4.3300	50.0000	0.0000	(0.1443)	(0.0163)	0.0000	1	(0.1606)	01/06/2025
605305.SH	01/02/2025	SDB3260122847	200.00	3.9228	799.60	784.56	0.0000	4.3300	50.0000	0.0000	(0.0962)	(0.0109)	0.0000	1	(0.1071)	01/06/2025
605305.SH	01/02/2025	SDB3260122847	1,600.00	3.9228	6,396.77	6,276.49	0.0000	4.3300	50.0000	0.0000	(0.7694)	(0.0872)	0.0000	1	(0.8566)	01/06/2025
605305.SH	01/02/2025	SDB3260122847	200.00	3.9228	799.60	784.56	0.0000	4.3300	50.0000	0.0000	(0.0962)	(0.0109)	0.0000	1	(0.1071)	01/06/2025
605305.SH	01/02/2025	SDB3260122847	100.00	3.9228	399.80	392.28	0.0000	4.3300	50.0000	0.0000	(0.0481)	(0.0054)	0.0000	1	(0.0535)	01/06/2025
605305.SH	01/02/2025	SDB3260122847	400.00	3.9228	1,599.19	1,569.12	0.0000	4.3300	50.0000	0.0000	(0.1923)	(0.0218)	0.0000	1	(0.2141)	01/06/2025
605305.SH	01/02/2025	SDB3260122847	800.00	3.9228	3,198.39	3,138.24	0.0000	4.3300	50.0000	0.0000	(0.3847)	(0.0436)	0.0000	1	(0.4283)	01/06/2025
605305.SH	01/02/2025	SDB3260122847	900.00	3.9228	3,598.18	3,530.52	0.0000	4.3300	50.0000	0.0000	(0.4328)	(0.0490)	0.0000	1	(0.4818)	01/06/2025
605305.SH	01/02/2025	SDB3260122847	2,800.00	3.9228	11,194.35	10,983.85	0.0000	4.3300	50.0000	0.0000	(1.3464)	(0.1526)	0.0000	1	(1.4990)	01/06/2025
605305.SH	01/02/2025	SDB3260122847	6,000.00	3.9228	23,987.89	23,536.82	0.0000	4.3300	50.0000	0.0000	(2.8852)	(0.3269)	0.0000	1	(3.2121)	01/06/2025

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
FICONT INDUSTRY (BEIJING) CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
605305.SH	01/02/2025	SDB3260122847	200.00	3.9228	799.60	784.56	0.0000	4.3300	50.0000	0.0000	(0.0962)	(0.0109)	0.0000	1	(0.1071)	01/06/2025
605305.SH	01/02/2025	SDB3260122847	200.00	3.9228	799.60	784.56	0.0000	4.3300	50.0000	0.0000	(0.0962)	(0.0109)	0.0000	1	(0.1071)	01/06/2025
605305.SH	01/02/2025	SDB3260122847	1,000.00	3.9228	3,997.98	3,922.80	0.0000	4.3300	50.0000	0.0000	(0.4809)	(0.0545)	0.0000	1	(0.5354)	01/06/2025
605305.SH	01/02/2025	SDB3260122847	1,700.00	3.9228	6,796.57	6,668.77	0.0000	4.3300	50.0000	0.0000	(0.8175)	(0.0926)	0.0000	1	(0.9101)	01/06/2025
605305.SH	01/02/2025	SDB3260122847	1,100.00	3.9228	4,397.78	4,315.08	0.0000	4.3300	50.0000	0.0000	(0.5290)	(0.0599)	0.0000	1	(0.5889)	01/06/2025
605305.SH	01/02/2025	SDB3260122847	4,500.00	3.9228	17,990.92	17,652.62	0.0000	4.3300	50.0000	0.0000	(2.1639)	(0.2452)	0.0000	1	(2.4091)	01/06/2025
605305.SH	01/02/2025	SDB3260122847	200.00	3.9228	799.60	784.56	0.0000	4.3300	50.0000	0.0000	(0.0962)	(0.0109)	0.0000	1	(0.1071)	01/06/2025
605305.SH	01/02/2025	SDB3260122847	400.00	3.9228	1,599.19	1,569.12	0.0000	4.3300	50.0000	0.0000	(0.1923)	(0.0218)	0.0000	1	(0.2141)	01/06/2025
605305.SH	01/02/2025	SDB3260122847	600.00	3.9228	2,398.79	2,353.68	0.0000	4.3300	50.0000	0.0000	(0.2885)	(0.0327)	0.0000	1	(0.3212)	01/06/2025
605305.SH	01/02/2025	SDB3260122847	3,400.00	3.9228	13,593.14	13,337.53	0.0000	4.3300	50.0000	0.0000	(1.6350)	(0.1852)	0.0000	1	(1.8202)	01/06/2025
605305.SH	12/31/2024	SDB3260122847	100.00	4.0430	388.30	404.30	0.0000	4.3300	50.0000	0.0000	(0.0934)	(0.0112)	0.0000	2	(0.1046)	01/06/2025
605305.SH	12/31/2024	SDB3260122847	100.00	4.0430	380.01	404.30	0.0000	4.3300	50.0000	0.0000	(0.0914)	(0.0112)	0.0000	2	(0.1026)	01/06/2025
605305.SH	12/31/2024	SDB3260122847	500.00	4.0430	1,905.17	2,021.48	0.0000	4.3300	50.0000	0.0000	(0.4583)	(0.0562)	0.0000	2	(0.5145)	01/06/2025
605305.SH	12/31/2024	SDB3260122847	100.00	4.0430	386.40	404.30	0.0000	4.3300	50.0000	0.0000	(0.0930)	(0.0112)	0.0000	2	(0.1042)	01/06/2025
605305.SH	12/31/2024	SDB3260122847	800.00	4.0430	3,198.39	3,234.37	0.0000	4.3300	50.0000	0.0000	(0.7694)	(0.0898)	0.0000	2	(0.8592)	01/06/2025
605305.SH	12/31/2024	SDB3260122847	400.00	4.0430	1,599.19	1,617.18	0.0000	4.3300	50.0000	0.0000	(0.3847)	(0.0449)	0.0000	2	(0.4296)	01/06/2025
605305.SH	12/31/2024	SDB3260122847	5,100.00	4.0430	20,389.71	20,619.11	0.0000	4.3300	50.0000	0.0000	(4.9049)	(0.5728)	0.0000	2	(5.4776)	01/06/2025
605305.SH	12/31/2024	SDB3260122847	5,400.00	4.0430	21,589.10	21,831.99	0.0000	4.3300	50.0000	0.0000	(5.1934)	(0.6064)	0.0000	2	(5.7998)	01/06/2025
605305.SH	12/31/2024	SDB3260122847	800.00	4.0430	3,198.39	3,234.37	0.0000	4.3300	50.0000	0.0000	(0.7694)	(0.0898)	0.0000	2	(0.8592)	01/06/2025
605305.SH	12/31/2024	SDB3260122847	500.00	4.0430	1,998.99	2,021.48	0.0000	4.3300	50.0000	0.0000	(0.4809)	(0.0562)	0.0000	2	(0.5370)	01/06/2025
605305.SH	12/31/2024	SDB3260122847	300.00	4.0430	1,199.39	1,212.89	0.0000	4.3300	50.0000	0.0000	(0.2885)	(0.0337)	0.0000	2	(0.3222)	01/06/2025
605305.SH	12/31/2024	SDB3260122847	200.00	4.0430	799.60	808.59	0.0000	4.3300	50.0000	0.0000	(0.1923)	(0.0225)	0.0000	2	(0.2148)	01/06/2025
605305.SH	12/31/2024	SDB3260122847	1,600.00	4.0430	6,396.77	6,468.74	0.0000	4.3300	50.0000	0.0000	(1.5388)	(0.1797)	0.0000	2	(1.7185)	01/06/2025
605305.SH	12/31/2024	SDB3260122847	200.00	4.0430	799.60	808.59	0.0000	4.3300	50.0000	0.0000	(0.1923)	(0.0225)	0.0000	2	(0.2148)	01/06/2025
605305.SH	12/31/2024	SDB3260122847	100.00	4.0430	399.80	404.30	0.0000	4.3300	50.0000	0.0000	(0.0962)	(0.0112)	0.0000	2	(0.1074)	01/06/2025
605305.SH	12/31/2024	SDB3260122847	400.00	4.0430	1,599.19	1,617.18	0.0000	4.3300	50.0000	0.0000	(0.3847)	(0.0449)	0.0000	2	(0.4296)	01/06/2025
605305.SH	12/31/2024	SDB3260122847	800.00	4.0430	3,198.39	3,234.37	0.0000	4.3300	50.0000	0.0000	(0.7694)	(0.0898)	0.0000	2	(0.8592)	01/06/2025
605305.SH	12/31/2024	SDB3260122847	900.00	4.0430	3,598.18	3,638.67	0.0000	4.3300	50.0000	0.0000	(0.8656)	(0.1011)	0.0000	2	(0.9666)	01/06/2025
605305.SH	12/31/2024	SDB3260122847	2,800.00	4.0430	11,194.35	11,320.29	0.0000	4.3300	50.0000	0.0000	(2.6929)	(0.3145)	0.0000	2	(3.0073)	01/06/2025
605305.SH	12/31/2024	SDB3260122847	500.00	4.0430	1,998.99	2,021.48	0.0000	4.3300	50.0000	0.0000	(0.4809)	(0.0562)	0.0000	2	(0.5370)	01/06/2025
605305.SH	12/31/2024	SDB3260122847	6,000.00	4.0430	23,987.89	24,257.77	0.0000	4.3300	50.0000	0.0000	(5.7704)	(0.6738)	0.0000	2	(6.4442)	01/06/2025
605305.SH	12/31/2024	SDB3260122847	200.00	4.0430	799.60	808.59	0.0000	4.3300	50.0000	0.0000	(0.1923)	(0.0225)	0.0000	2	(0.2148)	01/06/2025
605305.SH	12/31/2024	SDB3260122847	200.00	4.0430	799.60	808.59	0.0000	4.3300	50.0000	0.0000	(0.1923)	(0.0225)	0.0000	2	(0.2148)	01/06/2025
605305.SH	12/31/2024	SDB3260122847	1,000.00	4.0430	3,997.98	4,042.96	0.0000	4.3300	50.0000	0.0000	(0.9617)	(0.1123)	0.0000	2	(1.0740)	01/06/2025
605305.SH	12/31/2024	SDB3260122847	1,700.00	4.0430	6,796.57	6,873.04	0.0000	4.3300	50.0000	0.0000	(1.6350)	(0.1909)	0.0000	2	(1.8259)	01/06/2025
605305.SH	12/31/2024	SDB3260122847	1,100.00	4.0430	4,397.78	4,447.26	0.0000	4.3300	50.0000	0.0000	(1.0579)	(0.1235)	0.0000	2	(1.1814)	01/06/2025
605305.SH	12/31/2024	SDB3260122847	4,500.00	4.0430	17,990.92	18,193.33	0.0000	4.3300	50.0000	0.0000	(4.3278)	(0.5054)	0.0000	2	(4.8332)	01/06/2025
605305.SH	12/31/2024	SDB3260122847	200.00	4.0430	799.60	808.59	0.0000	4.3300	50.0000	0.0000	(0.1923)	(0.0225)	0.0000	2	(0.2148)	01/06/2025
605305.SH	12/31/2024	SDB3260122847	400.00	4.0430	1,599.19	1,617.18	0.0000	4.3300	50.0000	0.0000	(0.3847)	(0.0449)	0.0000	2	(0.4296)	01/06/2025
605305.SH	12/31/2024	SDB3260122847	600.00	4.0430	2,398.79	2,425.78	0.0000	4.3300	50.0000	0.0000	(0.5770)	(0.0674)	0.0000	2	(0.6444)	01/06/2025
605305.SH	12/31/2024	SDB3260122847	3,400.00	4.0430	13,593.14	13,746.07	0.0000	4.3300	50.0000	0.0000	(3.2699)	(0.3818)	0.0000	2	(3.6517)	01/06/2025
605305.SH	12/30/2024	SDB3260122847	100.00	3.8205	388.30	382.05	0.0000	4.3300	50.0000	0.0000	(0.0467)	(0.0053)	0.0000	1	(0.0520)	01/06/2025
605305.SH	12/30/2024	SDB3260122847	100.00	3.8205	380.01	382.05	0.0000	4.3300	50.0000	0.0000	(0.0457)	(0.0053)	0.0000	1	(0.0510)	01/06/2025
605305.SH	12/30/2024	SDB3260122847	500.00	3.8205	1,905.17	1,910.24	0.0000	4.3300	50.0000	0.0000	(0.2291)	(0.0265)	0.0000	1	(0.2557)	01/06/2025
605305.SH	12/30/2024	SDB3260122847	100.00	3.8205	386.40	382.05	0.0000	4.3300	50.0000	0.0000	(0.0465)	(0.0053)	0.0000	1	(0.0518)	01/06/2025
605305.SH	12/30/2024	SDB3260122847	800.00	3.8205	3,198.39	3,056.39	0.0000	4.3300	50.0000	0.0000	(0.3847)	(0.0424)	0.0000	1	(0.4271)	01/06/2025
605305.SH	12/30/2024	SDB3260122847	400.00	3.8205	1,599.19	1,528.20	0.0000	4.3300	50.0000	0.0000	(0.1923)	(0.0212)	0.0000	1	(0.2136)	01/06/2025
605305.SH	12/30/2024	SDB3260122847	5,100.00	3.8205	20,389.71	19,484.49	0.0000	4.3300	50.0000	0.0000	(2.4524)	(0.2706)	0.0000	1	(2.7230)	01/06/2025
605305.SH	12/30/2024	SDB3260122847	5,400.00	3.8205	21,589.10	20,630.64	0.0000	4.3300	50.0000	0.0000	(2.5967)	(0.2865)	0.0000	1	(2.8832)	01/06/2025
605305.SH	12/30/2024	SDB3260122847	800.00	3.8205	3,198.39	3,056.39	0.0000	4.3300	50.0000	0.0000	(0.3847)	(0.0424)	0.0000	1	(0.4271)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
FICONT INDUSTRY (BEIJING) CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
605305.SH	12/30/2024	SDB3260122847	500.00	3.8205	1,998.99	1,910.24	0.0000	4.3300	50.0000	0.0000	(0.2404)	(0.0265)	0.0000	1	(0.2670)	01/06/2025
605305.SH	12/30/2024	SDB3260122847	300.00	3.8205	1,199.39	1,146.15	0.0000	4.3300	50.0000	0.0000	(0.1443)	(0.0159)	0.0000	1	(0.1602)	01/06/2025
605305.SH	12/30/2024	SDB3260122847	200.00	3.8205	799.60	764.10	0.0000	4.3300	50.0000	0.0000	(0.0962)	(0.0106)	0.0000	1	(0.1068)	01/06/2025
605305.SH	12/30/2024	SDB3260122847	1,600.00	3.8205	6,396.77	6,112.78	0.0000	4.3300	50.0000	0.0000	(0.7694)	(0.0849)	0.0000	1	(0.8543)	01/06/2025
605305.SH	12/30/2024	SDB3260122847	200.00	3.8205	799.60	764.10	0.0000	4.3300	50.0000	0.0000	(0.0962)	(0.0106)	0.0000	1	(0.1068)	01/06/2025
605305.SH	12/30/2024	SDB3260122847	100.00	3.8205	399.80	382.05	0.0000	4.3300	50.0000	0.0000	(0.0481)	(0.0053)	0.0000	1	(0.0534)	01/06/2025
605305.SH	12/30/2024	SDB3260122847	400.00	3.8205	1,599.19	1,528.20	0.0000	4.3300	50.0000	0.0000	(0.1923)	(0.0212)	0.0000	1	(0.2136)	01/06/2025
605305.SH	12/30/2024	SDB3260122847	800.00	3.8205	3,198.39	3,056.39	0.0000	4.3300	50.0000	0.0000	(0.3847)	(0.0424)	0.0000	1	(0.4271)	01/06/2025
605305.SH	12/30/2024	SDB3260122847	900.00	3.8205	3,598.18	3,438.44	0.0000	4.3300	50.0000	0.0000	(0.4328)	(0.0478)	0.0000	1	(0.4805)	01/06/2025
605305.SH	12/30/2024	SDB3260122847	2,800.00	3.8205	11,194.35	10,697.37	0.0000	4.3300	50.0000	0.0000	(1.3464)	(0.1486)	0.0000	1	(1.4950)	01/06/2025
605305.SH	12/30/2024	SDB3260122847	500.00	3.8205	1,998.99	1,910.24	0.0000	4.3300	50.0000	0.0000	(0.2404)	(0.0265)	0.0000	1	(0.2670)	01/06/2025
605305.SH	12/30/2024	SDB3260122847	6,000.00	3.8205	23,987.89	22,922.93	0.0000	4.3300	50.0000	0.0000	(2.8852)	(0.3184)	0.0000	1	(3.2036)	01/06/2025
605305.SH	12/30/2024	SDB3260122847	200.00	3.8205	799.60	764.10	0.0000	4.3300	50.0000	0.0000	(0.0962)	(0.0106)	0.0000	1	(0.1068)	01/06/2025
605305.SH	12/30/2024	SDB3260122847	200.00	3.8205	799.60	764.10	0.0000	4.3300	50.0000	0.0000	(0.0962)	(0.0106)	0.0000	1	(0.1068)	01/06/2025
605305.SH	12/30/2024	SDB3260122847	1,000.00	3.8205	3,997.98	3,820.49	0.0000	4.3300	50.0000	0.0000	(0.4809)	(0.0531)	0.0000	1	(0.5339)	01/06/2025
605305.SH	12/30/2024	SDB3260122847	1,700.00	3.8205	6,796.57	6,494.83	0.0000	4.3300	50.0000	0.0000	(0.8175)	(0.0902)	0.0000	1	(0.9077)	01/06/2025
605305.SH	12/30/2024	SDB3260122847	1,100.00	3.8205	4,397.78	4,202.54	0.0000	4.3300	50.0000	0.0000	(0.5290)	(0.0584)	0.0000	1	(0.5873)	01/06/2025
605305.SH	12/30/2024	SDB3260122847	4,500.00	3.8205	17,990.92	17,192.20	0.0000	4.3300	50.0000	0.0000	(2.1639)	(0.2388)	0.0000	1	(2.4027)	01/06/2025
605305.SH	12/30/2024	SDB3260122847	200.00	3.8205	799.60	764.10	0.0000	4.3300	50.0000	0.0000	(0.0962)	(0.0106)	0.0000	1	(0.1068)	01/06/2025
605305.SH	12/30/2024	SDB3260122847	400.00	3.8205	1,599.19	1,528.20	0.0000	4.3300	50.0000	0.0000	(0.1923)	(0.0212)	0.0000	1	(0.2136)	01/06/2025
605305.SH	12/30/2024	SDB3260122847	600.00	3.8205	2,398.79	2,292.29	0.0000	4.3300	50.0000	0.0000	(0.2885)	(0.0318)	0.0000	1	(0.3204)	01/06/2025
605305.SH	12/30/2024	SDB3260122847	3,400.00	3.8205	13,593.14	12,989.66	0.0000	4.3300	50.0000	0.0000	(1.6350)	(0.1804)	0.0000	1	(1.8154)	01/06/2025
605305.SH	12/27/2024	SDB3260122847	100.00	3.7397	388.30	373.97	0.0000	4.3300	50.0000	0.0000	(0.1401)	(0.0156)	0.0000	3	(0.1557)	01/06/2025
605305.SH	12/27/2024	SDB3260122847	100.00	3.7397	380.01	373.97	0.0000	4.3300	50.0000	0.0000	(0.1371)	(0.0156)	0.0000	3	(0.1527)	01/06/2025
605305.SH	12/27/2024	SDB3260122847	500.00	3.7397	1,905.17	1,869.87	0.0000	4.3300	50.0000	0.0000	(0.6874)	(0.0779)	0.0000	3	(0.7654)	01/06/2025
605305.SH	12/27/2024	SDB3260122847	100.00	3.7397	386.40	373.97	0.0000	4.3300	50.0000	0.0000	(0.1394)	(0.0156)	0.0000	3	(0.1550)	01/06/2025
605305.SH	12/27/2024	SDB3260122847	800.00	3.7397	3,198.39	2,991.79	0.0000	4.3300	50.0000	0.0000	(1.1541)	(0.1247)	0.0000	3	(1.2787)	01/06/2025
605305.SH	12/27/2024	SDB3260122847	400.00	3.7397	1,599.19	1,495.89	0.0000	4.3300	50.0000	0.0000	(0.5770)	(0.0623)	0.0000	3	(0.6394)	01/06/2025
605305.SH	12/27/2024	SDB3260122847	5,100.00	3.7397	20,389.71	19,072.66	0.0000	4.3300	50.0000	0.0000	(7.3573)	(0.7947)	0.0000	3	(8.1520)	01/06/2025
605305.SH	12/27/2024	SDB3260122847	5,400.00	3.7397	21,589.10	20,194.58	0.0000	4.3300	50.0000	0.0000	(7.7901)	(0.8414)	0.0000	3	(8.6315)	01/06/2025
605305.SH	12/27/2024	SDB3260122847	800.00	3.7397	3,198.39	2,991.79	0.0000	4.3300	50.0000	0.0000	(1.1541)	(0.1247)	0.0000	3	(1.2787)	01/06/2025
605305.SH	12/27/2024	SDB3260122847	500.00	3.7397	1,998.99	1,869.87	0.0000	4.3300	50.0000	0.0000	(0.7213)	(0.0779)	0.0000	3	(0.7992)	01/06/2025
605305.SH	12/27/2024	SDB3260122847	300.00	3.7397	1,199.39	1,121.92	0.0000	4.3300	50.0000	0.0000	(0.4328)	(0.0467)	0.0000	3	(0.4795)	01/06/2025
605305.SH	12/27/2024	SDB3260122847	200.00	3.7397	799.60	747.95	0.0000	4.3300	50.0000	0.0000	(0.2885)	(0.0312)	0.0000	3	(0.3197)	01/06/2025
605305.SH	12/27/2024	SDB3260122847	1,600.00	3.7397	6,396.77	5,983.58	0.0000	4.3300	50.0000	0.0000	(2.3082)	(0.2493)	0.0000	3	(2.5575)	01/06/2025
605305.SH	12/27/2024	SDB3260122847	200.00	3.7397	799.60	747.95	0.0000	4.3300	50.0000	0.0000	(0.2885)	(0.0312)	0.0000	3	(0.3197)	01/06/2025
605305.SH	12/27/2024	SDB3260122847	100.00	3.7397	399.80	373.97	0.0000	4.3300	50.0000	0.0000	(0.1443)	(0.0156)	0.0000	3	(0.1598)	01/06/2025
605305.SH	12/27/2024	SDB3260122847	400.00	3.7397	1,599.19	1,495.89	0.0000	4.3300	50.0000	0.0000	(0.5770)	(0.0623)	0.0000	3	(0.6394)	01/06/2025
605305.SH	12/27/2024	SDB3260122847	800.00	3.7397	3,198.39	2,991.79	0.0000	4.3300	50.0000	0.0000	(1.1541)	(0.1247)	0.0000	3	(1.2787)	01/06/2025
605305.SH	12/27/2024	SDB3260122847	900.00	3.7397	3,598.18	3,365.76	0.0000	4.3300	50.0000	0.0000	(1.2983)	(0.1402)	0.0000	3	(1.4386)	01/06/2025
605305.SH	12/27/2024	SDB3260122847	2,800.00	3.7397	11,194.35	10,471.26	0.0000	4.3300	50.0000	0.0000	(4.0393)	(0.4363)	0.0000	3	(4.4756)	01/06/2025
605305.SH	12/27/2024	SDB3260122847	500.00	3.7397	1,998.99	1,869.87	0.0000	4.3300	50.0000	0.0000	(0.7213)	(0.0779)	0.0000	3	(0.7992)	01/06/2025
605305.SH	12/27/2024	SDB3260122847	6,000.00	3.7397	23,987.89	22,438.42	0.0000	4.3300	50.0000	0.0000	(8.6556)	(0.9349)	0.0000	3	(9.5906)	01/06/2025
605305.SH	12/27/2024	SDB3260122847	200.00	3.7397	799.60	747.95	0.0000	4.3300	50.0000	0.0000	(0.2885)	(0.0312)	0.0000	3	(0.3197)	01/06/2025
605305.SH	12/27/2024	SDB3260122847	200.00	3.7397	799.60	747.95	0.0000	4.3300	50.0000	0.0000	(0.2885)	(0.0312)	0.0000	3	(0.3197)	01/06/2025
605305.SH	12/27/2024	SDB3260122847	1,000.00	3.7397	3,997.98	3,739.74	0.0000	4.3300	50.0000	0.0000	(1.4426)	(0.1558)	0.0000	3	(1.5984)	01/06/2025
605305.SH	12/27/2024	SDB3260122847	1,700.00	3.7397	6,796.57	6,357.55	0.0000	4.3300	50.0000	0.0000	(2.4524)	(0.2649)	0.0000	3	(2.7173)	01/06/2025
605305.SH	12/27/2024	SDB3260122847	1,100.00	3.7397	4,397.78	4,113.71	0.0000	4.3300	50.0000	0.0000	(1.5869)	(0.1714)	0.0000	3	(1.7583)	01/06/2025
605305.SH	12/27/2024	SDB3260122847	4,500.00	3.7397	17,990.92	16,828.82	0.0000	4.3300	50.0000	0.0000	(6.4917)	(0.7012)	0.0000	3	(7.1929)	01/06/2025
605305.SH	12/27/2024	SDB3260122847	200.00	3.7397	799.60	747.95	0.0000	4.3300	50.0000	0.0000	(0.2885)	(0.0312)	0.0000	3	(0.3197)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
FICONT INDUSTRY (BEIJING) CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
605305.SH	12/27/2024	SDB3260122847	400.00	3.7397	1,599.19	1,495.89	0.0000	4.3300	50.0000	0.0000	(0.5770)	(0.0623)	0.0000	3	(0.6394)	01/06/2025
605305.SH	12/27/2024	SDB3260122847	600.00	3.7397	2,398.79	2,243.84	0.0000	4.3300	50.0000	0.0000	(0.8656)	(0.0935)	0.0000	3	(0.9591)	01/06/2025
605305.SH	12/27/2024	SDB3260122847	3,400.00	3.7397	13,593.14	12,715.11	0.0000	4.3300	50.0000	0.0000	(4.9049)	(0.5298)	0.0000	3	(5.4347)	01/06/2025
605305.SH	12/26/2024	SDB3260122847	100.00	3.7148	388.30	371.48	0.0000	4.3300	50.0000	0.0000	(0.0467)	(0.0052)	0.0000	1	(0.0519)	01/06/2025
605305.SH	12/26/2024	SDB3260122847	100.00	3.7148	380.01	371.48	0.0000	4.3300	50.0000	0.0000	(0.0457)	(0.0052)	0.0000	1	(0.0509)	01/06/2025
605305.SH	12/26/2024	SDB3260122847	500.00	3.7148	1,905.17	1,857.40	0.0000	4.3300	50.0000	0.0000	(0.2291)	(0.0258)	0.0000	1	(0.2549)	01/06/2025
605305.SH	12/26/2024	SDB3260122847	100.00	3.7148	386.40	371.48	0.0000	4.3300	50.0000	0.0000	(0.0465)	(0.0052)	0.0000	1	(0.0516)	01/06/2025
605305.SH	12/26/2024	SDB3260122847	800.00	3.7148	3,198.39	2,971.84	0.0000	4.3300	50.0000	0.0000	(0.3847)	(0.0413)	0.0000	1	(0.4260)	01/06/2025
605305.SH	12/26/2024	SDB3260122847	400.00	3.7148	1,599.19	1,485.92	0.0000	4.3300	50.0000	0.0000	(0.1923)	(0.0206)	0.0000	1	(0.2130)	01/06/2025
605305.SH	12/26/2024	SDB3260122847	5,100.00	3.7148	20,389.71	18,945.45	0.0000	4.3300	50.0000	0.0000	(2.4524)	(0.2631)	0.0000	1	(2.7156)	01/06/2025
605305.SH	12/26/2024	SDB3260122847	5,400.00	3.7148	21,589.10	20,059.89	0.0000	4.3300	50.0000	0.0000	(2.5967)	(0.2786)	0.0000	1	(2.8753)	01/06/2025
605305.SH	12/26/2024	SDB3260122847	800.00	3.7148	3,198.39	2,971.84	0.0000	4.3300	50.0000	0.0000	(0.3847)	(0.0413)	0.0000	1	(0.4260)	01/06/2025
605305.SH	12/26/2024	SDB3260122847	500.00	3.7148	1,998.99	1,857.40	0.0000	4.3300	50.0000	0.0000	(0.2404)	(0.0258)	0.0000	1	(0.2662)	01/06/2025
605305.SH	12/26/2024	SDB3260122847	300.00	3.7148	1,199.39	1,114.44	0.0000	4.3300	50.0000	0.0000	(0.1443)	(0.0155)	0.0000	1	(0.1597)	01/06/2025
605305.SH	12/26/2024	SDB3260122847	200.00	3.7148	799.60	742.96	0.0000	4.3300	50.0000	0.0000	(0.0962)	(0.0103)	0.0000	1	(0.1065)	01/06/2025
605305.SH	12/26/2024	SDB3260122847	1,600.00	3.7148	6,396.77	5,943.67	0.0000	4.3300	50.0000	0.0000	(0.7694)	(0.0826)	0.0000	1	(0.8519)	01/06/2025
605305.SH	12/26/2024	SDB3260122847	200.00	3.7148	799.60	742.96	0.0000	4.3300	50.0000	0.0000	(0.0962)	(0.0103)	0.0000	1	(0.1065)	01/06/2025
605305.SH	12/26/2024	SDB3260122847	100.00	3.7148	399.80	371.48	0.0000	4.3300	50.0000	0.0000	(0.0481)	(0.0052)	0.0000	1	(0.0532)	01/06/2025
605305.SH	12/26/2024	SDB3260122847	400.00	3.7148	1,599.19	1,485.92	0.0000	4.3300	50.0000	0.0000	(0.1923)	(0.0206)	0.0000	1	(0.2130)	01/06/2025
605305.SH	12/26/2024	SDB3260122847	800.00	3.7148	3,198.39	2,971.84	0.0000	4.3300	50.0000	0.0000	(0.3847)	(0.0413)	0.0000	1	(0.4260)	01/06/2025
605305.SH	12/26/2024	SDB3260122847	900.00	3.7148	3,598.18	3,343.31	0.0000	4.3300	50.0000	0.0000	(0.4328)	(0.0464)	0.0000	1	(0.4792)	01/06/2025
605305.SH	12/26/2024	SDB3260122847	2,800.00	3.7148	11,194.35	10,401.42	0.0000	4.3300	50.0000	0.0000	(1.3464)	(0.1445)	0.0000	1	(1.4909)	01/06/2025
605305.SH	12/26/2024	SDB3260122847	500.00	3.7148	1,998.99	1,857.40	0.0000	4.3300	50.0000	0.0000	(0.2404)	(0.0258)	0.0000	1	(0.2662)	01/06/2025
605305.SH	12/26/2024	SDB3260122847	6,000.00	3.7148	23,987.89	22,288.76	0.0000	4.3300	50.0000	0.0000	(2.8852)	(0.3096)	0.0000	1	(3.1948)	01/06/2025
605305.SH	12/26/2024	SDB3260122847	200.00	3.7148	799.60	742.96	0.0000	4.3300	50.0000	0.0000	(0.0962)	(0.0103)	0.0000	1	(0.1065)	01/06/2025
605305.SH	12/26/2024	SDB3260122847	200.00	3.7148	799.60	742.96	0.0000	4.3300	50.0000	0.0000	(0.0962)	(0.0103)	0.0000	1	(0.1065)	01/06/2025
605305.SH	12/26/2024	SDB3260122847	1,000.00	3.7148	3,997.98	3,714.79	0.0000	4.3300	50.0000	0.0000	(0.4809)	(0.0516)	0.0000	1	(0.5325)	01/06/2025
605305.SH	12/26/2024	SDB3260122847	1,700.00	3.7148	6,796.57	6,315.15	0.0000	4.3300	50.0000	0.0000	(0.8175)	(0.0877)	0.0000	1	(0.9052)	01/06/2025
605305.SH	12/26/2024	SDB3260122847	1,100.00	3.7148	4,397.78	4,086.27	0.0000	4.3300	50.0000	0.0000	(0.5290)	(0.0568)	0.0000	1	(0.5857)	01/06/2025
605305.SH	12/26/2024	SDB3260122847	4,500.00	3.7148	17,990.92	16,716.57	0.0000	4.3300	50.0000	0.0000	(2.1639)	(0.2322)	0.0000	1	(2.3961)	01/06/2025
605305.SH	12/26/2024	SDB3260122847	200.00	3.7148	799.60	742.96	0.0000	4.3300	50.0000	0.0000	(0.0962)	(0.0103)	0.0000	1	(0.1065)	01/06/2025
605305.SH	12/26/2024	SDB3260122847	400.00	3.7148	1,599.19	1,485.92	0.0000	4.3300	50.0000	0.0000	(0.1923)	(0.0206)	0.0000	1	(0.2130)	01/06/2025
605305.SH	12/26/2024	SDB3260122847	600.00	3.7148	2,398.79	2,228.88	0.0000	4.3300	50.0000	0.0000	(0.2885)	(0.0310)	0.0000	1	(0.3195)	01/06/2025
605305.SH	12/26/2024	SDB3260122847	3,400.00	3.7148	13,593.14	12,630.30	0.0000	4.3300	50.0000	0.0000	(1.6350)	(0.1754)	0.0000	1	(1.8104)	01/06/2025
605305.SH	12/24/2024	SDB3260122847	100.00	3.7148	388.30	371.48	0.0000	4.3300	50.0000	0.0000	(0.0934)	(0.0103)	0.0000	2	(0.1037)	01/06/2025
605305.SH	12/24/2024	SDB3260122847	100.00	3.7148	380.01	371.48	0.0000	4.3300	50.0000	0.0000	(0.0914)	(0.0103)	0.0000	2	(0.1017)	01/06/2025
605305.SH	12/24/2024	SDB3260122847	500.00	3.7148	1,905.17	1,857.40	0.0000	4.3300	50.0000	0.0000	(0.4583)	(0.0516)	0.0000	2	(0.5099)	01/06/2025
605305.SH	12/24/2024	SDB3260122847	100.00	3.7148	386.40	371.48	0.0000	4.3300	50.0000	0.0000	(0.0930)	(0.0103)	0.0000	2	(0.1033)	01/06/2025
605305.SH	12/24/2024	SDB3260122847	800.00	3.7148	3,198.39	2,971.84	0.0000	4.3300	50.0000	0.0000	(0.7694)	(0.0826)	0.0000	2	(0.8519)	01/06/2025
605305.SH	12/24/2024	SDB3260122847	400.00	3.7148	1,599.19	1,485.92	0.0000	4.3300	50.0000	0.0000	(0.3847)	(0.0413)	0.0000	2	(0.4260)	01/06/2025
605305.SH	12/24/2024	SDB3260122847	5,100.00	3.7148	20,389.71	18,945.45	0.0000	4.3300	50.0000	0.0000	(4.9049)	(0.5263)	0.0000	2	(5.4311)	01/06/2025
605305.SH	12/24/2024	SDB3260122847	5,400.00	3.7148	21,589.10	20,059.89	0.0000	4.3300	50.0000	0.0000	(5.1934)	(0.5572)	0.0000	2	(5.7506)	01/06/2025
605305.SH	12/24/2024	SDB3260122847	800.00	3.7148	3,198.39	2,971.84	0.0000	4.3300	50.0000	0.0000	(0.7694)	(0.0826)	0.0000	2	(0.8519)	01/06/2025
605305.SH	12/24/2024	SDB3260122847	500.00	3.7148	1,998.99	1,857.40	0.0000	4.3300	50.0000	0.0000	(0.4809)	(0.0516)	0.0000	2	(0.5325)	01/06/2025
605305.SH	12/24/2024	SDB3260122847	300.00	3.7148	1,199.39	1,114.44	0.0000	4.3300	50.0000	0.0000	(0.2885)	(0.0310)	0.0000	2	(0.3195)	01/06/2025
605305.SH	12/24/2024	SDB3260122847	200.00	3.7148	799.60	742.96	0.0000	4.3300	50.0000	0.0000	(0.1923)	(0.0206)	0.0000	2	(0.2130)	01/06/2025
605305.SH	12/24/2024	SDB3260122847	1,600.00	3.7148	6,396.77	5,943.67	0.0000	4.3300	50.0000	0.0000	(1.5388)	(0.1651)	0.0000	2	(1.7039)	01/06/2025
605305.SH	12/24/2024	SDB3260122847	200.00	3.7148	799.60	742.96	0.0000	4.3300	50.0000	0.0000	(0.1923)	(0.0206)	0.0000	2	(0.2130)	01/06/2025
605305.SH	12/24/2024	SDB3260122847	100.00	3.7148	399.80	371.48	0.0000	4.3300	50.0000	0.0000	(0.0962)	(0.0103)	0.0000	2	(0.1065)	01/06/2025
605305.SH	12/24/2024	SDB3260122847	400.00	3.7148	1,599.19	1,485.92	0.0000	4.3300	50.0000	0.0000	(0.3847)	(0.0413)	0.0000	2	(0.4260)	01/06/2025

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

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
FICONT INDUSTRY (BEIJING) CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
605305.SH	12/24/2024	SDB3260122847	800.00	3.7148	3,198.39	2,971.84	0.0000	4.3300	50.0000	0.0000	(0.7694)	(0.0826)	0.0000	2	(0.8519)	01/06/2025
605305.SH	12/24/2024	SDB3260122847	900.00	3.7148	3,598.18	3,343.31	0.0000	4.3300	50.0000	0.0000	(0.8656)	(0.0929)	0.0000	2	(0.9584)	01/06/2025
605305.SH	12/24/2024	SDB3260122847	2,800.00	3.7148	11,194.35	10,401.42	0.0000	4.3300	50.0000	0.0000	(2.6929)	(0.2889)	0.0000	2	(2.9818)	01/06/2025
605305.SH	12/24/2024	SDB3260122847	500.00	3.7148	1,998.99	1,857.40	0.0000	4.3300	50.0000	0.0000	(0.4809)	(0.0516)	0.0000	2	(0.5325)	01/06/2025
605305.SH	12/24/2024	SDB3260122847	6,000.00	3.7148	23,987.89	22,288.76	0.0000	4.3300	50.0000	0.0000	(5.7704)	(0.6191)	0.0000	2	(6.3896)	01/06/2025
605305.SH	12/24/2024	SDB3260122847	200.00	3.7148	799.60	742.96	0.0000	4.3300	50.0000	0.0000	(0.1923)	(0.0206)	0.0000	2	(0.2130)	01/06/2025
605305.SH	12/24/2024	SDB3260122847	200.00	3.7148	799.60	742.96	0.0000	4.3300	50.0000	0.0000	(0.1923)	(0.0206)	0.0000	2	(0.2130)	01/06/2025
605305.SH	12/24/2024	SDB3260122847	1,000.00	3.7148	3,997.98	3,714.79	0.0000	4.3300	50.0000	0.0000	(0.9617)	(0.1032)	0.0000	2	(1.0649)	01/06/2025
605305.SH	12/24/2024	SDB3260122847	1,700.00	3.7148	6,796.57	6,315.15	0.0000	4.3300	50.0000	0.0000	(1.6350)	(0.1754)	0.0000	2	(1.8104)	01/06/2025
605305.SH	12/24/2024	SDB3260122847	1,100.00	3.7148	4,397.78	4,086.27	0.0000	4.3300	50.0000	0.0000	(1.0579)	(0.1135)	0.0000	2	(1.1714)	01/06/2025
605305.SH	12/24/2024	SDB3260122847	4,500.00	3.7148	17,990.92	16,716.57	0.0000	4.3300	50.0000	0.0000	(4.3278)	(0.4643)	0.0000	2	(4.7922)	01/06/2025
605305.SH	12/24/2024	SDB3260122847	200.00	3.7148	799.60	742.96	0.0000	4.3300	50.0000	0.0000	(0.1923)	(0.0206)	0.0000	2	(0.2130)	01/06/2025
605305.SH	12/24/2024	SDB3260122847	400.00	3.7148	1,599.19	1,485.92	0.0000	4.3300	50.0000	0.0000	(0.3847)	(0.0413)	0.0000	2	(0.4260)	01/06/2025
605305.SH	12/24/2024	SDB3260122847	600.00	3.7148	2,398.79	2,228.88	0.0000	4.3300	50.0000	0.0000	(0.5770)	(0.0619)	0.0000	2	(0.6390)	01/06/2025
605305.SH	12/24/2024	SDB3260122847	3,400.00	3.7148	13,593.14	12,630.30	0.0000	4.3300	50.0000	0.0000	(3.2699)	(0.3508)	0.0000	2	(3.6207)	01/06/2025
605305.SH	12/23/2024	SDB3260122847	100.00	3.7104	388.30	371.04	0.0000	4.3300	50.0000	0.0000	(0.0467)	(0.0052)	0.0000	1	(0.0519)	01/06/2025
605305.SH	12/23/2024	SDB3260122847	100.00	3.7104	380.01	371.04	0.0000	4.3300	50.0000	0.0000	(0.0457)	(0.0052)	0.0000	1	(0.0509)	01/06/2025
605305.SH	12/23/2024	SDB3260122847	500.00	3.7104	1,905.17	1,855.18	0.0000	4.3300	50.0000	0.0000	(0.2291)	(0.0258)	0.0000	1	(0.2549)	01/06/2025
605305.SH	12/23/2024	SDB3260122847	100.00	3.7104	386.40	371.04	0.0000	4.3300	50.0000	0.0000	(0.0465)	(0.0052)	0.0000	1	(0.0516)	01/06/2025
605305.SH	12/23/2024	SDB3260122847	800.00	3.7104	3,198.39	2,968.29	0.0000	4.3300	50.0000	0.0000	(0.3847)	(0.0412)	0.0000	1	(0.4259)	01/06/2025
605305.SH	12/23/2024	SDB3260122847	400.00	3.7104	1,599.19	1,484.14	0.0000	4.3300	50.0000	0.0000	(0.1923)	(0.0206)	0.0000	1	(0.2130)	01/06/2025
605305.SH	12/23/2024	SDB3260122847	5,100.00	3.7104	20,389.71	18,922.83	0.0000	4.3300	50.0000	0.0000	(2.4524)	(0.2628)	0.0000	1	(2.7152)	01/06/2025
605305.SH	12/23/2024	SDB3260122847	5,400.00	3.7104	21,589.10	20,035.94	0.0000	4.3300	50.0000	0.0000	(2.5967)	(0.2783)	0.0000	1	(2.8750)	01/06/2025
605305.SH	12/23/2024	SDB3260122847	800.00	3.7104	3,198.39	2,968.29	0.0000	4.3300	50.0000	0.0000	(0.3847)	(0.0412)	0.0000	1	(0.4259)	01/06/2025
605305.SH	12/23/2024	SDB3260122847	500.00	3.7104	1,998.99	1,855.18	0.0000	4.3300	50.0000	0.0000	(0.2404)	(0.0258)	0.0000	1	(0.2662)	01/06/2025
605305.SH	12/23/2024	SDB3260122847	300.00	3.7104	1,199.39	1,113.11	0.0000	4.3300	50.0000	0.0000	(0.1443)	(0.0155)	0.0000	1	(0.1597)	01/06/2025
605305.SH	12/23/2024	SDB3260122847	200.00	3.7104	799.60	742.07	0.0000	4.3300	50.0000	0.0000	(0.0962)	(0.0103)	0.0000	1	(0.1065)	01/06/2025
605305.SH	12/23/2024	SDB3260122847	1,600.00	3.7104	6,396.77	5,936.57	0.0000	4.3300	50.0000	0.0000	(0.7694)	(0.0825)	0.0000	1	(0.8518)	01/06/2025
605305.SH	12/23/2024	SDB3260122847	200.00	3.7104	799.60	742.07	0.0000	4.3300	50.0000	0.0000	(0.0962)	(0.0103)	0.0000	1	(0.1065)	01/06/2025
605305.SH	12/23/2024	SDB3260122847	100.00	3.7104	399.80	371.04	0.0000	4.3300	50.0000	0.0000	(0.0481)	(0.0052)	0.0000	1	(0.0532)	01/06/2025
605305.SH	12/23/2024	SDB3260122847	400.00	3.7104	1,599.19	1,484.14	0.0000	4.3300	50.0000	0.0000	(0.1923)	(0.0206)	0.0000	1	(0.2130)	01/06/2025
605305.SH	12/23/2024	SDB3260122847	800.00	3.7104	3,198.39	2,968.29	0.0000	4.3300	50.0000	0.0000	(0.3847)	(0.0412)	0.0000	1	(0.4259)	01/06/2025
605305.SH	12/23/2024	SDB3260122847	900.00	3.7104	3,598.18	3,339.32	0.0000	4.3300	50.0000	0.0000	(0.4328)	(0.0464)	0.0000	1	(0.4792)	01/06/2025
605305.SH	12/23/2024	SDB3260122847	2,800.00	3.7104	11,194.35	10,389.01	0.0000	4.3300	50.0000	0.0000	(1.3464)	(0.1443)	0.0000	1	(1.4907)	01/06/2025
605305.SH	12/23/2024	SDB3260122847	500.00	3.7104	1,998.99	1,855.18	0.0000	4.3300	50.0000	0.0000	(0.2404)	(0.0258)	0.0000	1	(0.2662)	01/06/2025
605305.SH	12/23/2024	SDB3260122847	6,000.00	3.7104	23,987.89	22,262.15	0.0000	4.3300	50.0000	0.0000	(2.8852)	(0.3092)	0.0000	1	(3.1944)	01/06/2025
605305.SH	12/23/2024	SDB3260122847	200.00	3.7104	799.60	742.07	0.0000	4.3300	50.0000	0.0000	(0.0962)	(0.0103)	0.0000	1	(0.1065)	01/06/2025
605305.SH	12/23/2024	SDB3260122847	200.00	3.7104	799.60	742.07	0.0000	4.3300	50.0000	0.0000	(0.0962)	(0.0103)	0.0000	1	(0.1065)	01/06/2025
605305.SH	12/23/2024	SDB3260122847	1,000.00	3.7104	3,997.98	3,710.36	0.0000	4.3300	50.0000	0.0000	(0.4809)	(0.0515)	0.0000	1	(0.5324)	01/06/2025
605305.SH	12/23/2024	SDB3260122847	1,700.00	3.7104	6,796.57	6,307.61	0.0000	4.3300	50.0000	0.0000	(0.8175)	(0.0876)	0.0000	1	(0.9051)	01/06/2025
605305.SH	12/23/2024	SDB3260122847	1,100.00	3.7104	4,397.78	4,081.39	0.0000	4.3300	50.0000	0.0000	(0.5290)	(0.0567)	0.0000	1	(0.5856)	01/06/2025
605305.SH	12/23/2024	SDB3260122847	4,500.00	3.7104	17,990.92	16,696.62	0.0000	4.3300	50.0000	0.0000	(2.1639)	(0.2319)	0.0000	1	(2.3958)	01/06/2025
605305.SH	12/23/2024	SDB3260122847	200.00	3.7104	799.60	742.07	0.0000	4.3300	50.0000	0.0000	(0.0962)	(0.0103)	0.0000	1	(0.1065)	01/06/2025
605305.SH	12/23/2024	SDB3260122847	400.00	3.7104	1,599.19	1,484.14	0.0000	4.3300	50.0000	0.0000	(0.1923)	(0.0206)	0.0000	1	(0.2130)	01/06/2025
605305.SH	12/23/2024	SDB3260122847	600.00	3.7104	2,398.79	2,226.22	0.0000	4.3300	50.0000	0.0000	(0.2885)	(0.0309)	0.0000	1	(0.3194)	01/06/2025
605305.SH	12/23/2024	SDB3260122847	3,400.00	3.7104	13,593.14	12,615.22	0.0000	4.3300	50.0000	0.0000	(1.6350)	(0.1752)	0.0000	1	(1.8102)	01/06/2025
605305.SH	12/20/2024	SDB3260122847	100.00	3.6767	388.30	367.67	0.0000	4.3300	50.0000	0.0000	(0.1401)	(0.0153)	0.0000	3	(0.1554)	01/06/2025
605305.SH	12/20/2024	SDB3260122847	100.00	3.6767	380.01	367.67	0.0000	4.3300	50.0000	0.0000	(0.1371)	(0.0153)	0.0000	3	(0.1524)	01/06/2025
605305.SH	12/20/2024	SDB3260122847	500.00	3.6767	1,905.17	1,838.35	0.0000	4.3300	50.0000	0.0000	(0.6874)	(0.0766)	0.0000	3	(0.7640)	01/06/2025
605305.SH	12/20/2024	SDB3260122847	100.00	3.6767	386.40	367.67	0.0000	4.3300	50.0000	0.0000	(0.1394)	(0.0153)	0.0000	3	(0.1547)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
FICONT INDUSTRY (BEIJING) CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
605305.SH	12/20/2024	SDB3260122847	800.00	3.6767	3,198.39	2,941.37	0.0000	4.3300	50.0000	0.0000	(1.1541)	(0.1226)	0.0000	3	(1.2766)	01/06/2025
605305.SH	12/20/2024	SDB3260122847	400.00	3.6767	1,599.19	1,470.68	0.0000	4.3300	50.0000	0.0000	(0.5770)	(0.0613)	0.0000	3	(0.6383)	01/06/2025
605305.SH	12/20/2024	SDB3260122847	5,100.00	3.6767	20,389.71	18,751.21	0.0000	4.3300	50.0000	0.0000	(7.3573)	(0.7813)	0.0000	3	(8.1386)	01/06/2025
605305.SH	12/20/2024	SDB3260122847	5,400.00	3.6767	21,589.10	19,854.22	0.0000	4.3300	50.0000	0.0000	(7.7901)	(0.8273)	0.0000	3	(8.6173)	01/06/2025
605305.SH	12/20/2024	SDB3260122847	800.00	3.6767	3,198.39	2,941.37	0.0000	4.3300	50.0000	0.0000	(1.1541)	(0.1226)	0.0000	3	(1.2766)	01/06/2025
605305.SH	12/20/2024	SDB3260122847	500.00	3.6767	1,998.99	1,838.35	0.0000	4.3300	50.0000	0.0000	(0.7213)	(0.0766)	0.0000	3	(0.7979)	01/06/2025
605305.SH	12/20/2024	SDB3260122847	300.00	3.6767	1,199.39	1,103.01	0.0000	4.3300	50.0000	0.0000	(0.4328)	(0.0460)	0.0000	3	(0.4787)	01/06/2025
605305.SH	12/20/2024	SDB3260122847	200.00	3.6767	799.60	735.34	0.0000	4.3300	50.0000	0.0000	(0.2885)	(0.0306)	0.0000	3	(0.3192)	01/06/2025
605305.SH	12/20/2024	SDB3260122847	1,600.00	3.6767	6,396.77	5,882.73	0.0000	4.3300	50.0000	0.0000	(2.3082)	(0.2451)	0.0000	3	(2.5533)	01/06/2025
605305.SH	12/20/2024	SDB3260122847	200.00	3.6767	799.60	735.34	0.0000	4.3300	50.0000	0.0000	(0.2885)	(0.0306)	0.0000	3	(0.3192)	01/06/2025
605305.SH	12/20/2024	SDB3260122847	100.00	3.6767	399.80	367.67	0.0000	4.3300	50.0000	0.0000	(0.1443)	(0.0153)	0.0000	3	(0.1596)	01/06/2025
605305.SH	12/20/2024	SDB3260122847	400.00	3.6767	1,599.19	1,470.68	0.0000	4.3300	50.0000	0.0000	(0.5770)	(0.0613)	0.0000	3	(0.6383)	01/06/2025
605305.SH	12/20/2024	SDB3260122847	800.00	3.6767	3,198.39	2,941.37	0.0000	4.3300	50.0000	0.0000	(1.1541)	(0.1226)	0.0000	3	(1.2766)	01/06/2025
605305.SH	12/20/2024	SDB3260122847	900.00	3.6767	3,598.18	3,309.04	0.0000	4.3300	50.0000	0.0000	(1.2983)	(0.1379)	0.0000	3	(1.4362)	01/06/2025
605305.SH	12/20/2024	SDB3260122847	2,800.00	3.6767	11,194.35	10,294.78	0.0000	4.3300	50.0000	0.0000	(4.0393)	(0.4289)	0.0000	3	(4.4682)	01/06/2025
605305.SH	12/20/2024	SDB3260122847	500.00	3.6767	1,998.99	1,838.35	0.0000	4.3300	50.0000	0.0000	(0.7213)	(0.0766)	0.0000	3	(0.7979)	01/06/2025
605305.SH	12/20/2024	SDB3260122847	6,000.00	3.6767	23,987.89	22,060.25	0.0000	4.3300	50.0000	0.0000	(6.6566)	(0.9192)	0.0000	3	(9.5748)	01/06/2025
605305.SH	12/20/2024	SDB3260122847	200.00	3.6767	799.60	735.34	0.0000	4.3300	50.0000	0.0000	(0.2885)	(0.0306)	0.0000	3	(0.3192)	01/06/2025
605305.SH	12/20/2024	SDB3260122847	200.00	3.6767	799.60	735.34	0.0000	4.3300	50.0000	0.0000	(0.2885)	(0.0306)	0.0000	3	(0.3192)	01/06/2025
605305.SH	12/20/2024	SDB3260122847	1,000.00	3.6767	3,997.98	3,676.71	0.0000	4.3300	50.0000	0.0000	(1.4426)	(0.1532)	0.0000	3	(1.5958)	01/06/2025
605305.SH	12/20/2024	SDB3260122847	1,700.00	3.6767	6,796.57	6,250.40	0.0000	4.3300	50.0000	0.0000	(2.4524)	(0.2604)	0.0000	3	(2.7129)	01/06/2025
605305.SH	12/20/2024	SDB3260122847	1,100.00	3.6767	4,397.78	4,044.38	0.0000	4.3300	50.0000	0.0000	(1.5869)	(0.1685)	0.0000	3	(1.7554)	01/06/2025
605305.SH	12/20/2024	SDB3260122847	4,500.00	3.6767	17,990.92	16,545.19	0.0000	4.3300	50.0000	0.0000	(6.4917)	(0.6894)	0.0000	3	(7.1811)	01/06/2025
605305.SH	12/20/2024	SDB3260122847	200.00	3.6767	799.60	735.34	0.0000	4.3300	50.0000	0.0000	(0.2885)	(0.0306)	0.0000	3	(0.3192)	01/06/2025
605305.SH	12/20/2024	SDB3260122847	400.00	3.6767	1,599.19	1,470.68	0.0000	4.3300	50.0000	0.0000	(0.5770)	(0.0613)	0.0000	3	(0.6383)	01/06/2025
605305.SH	12/20/2024	SDB3260122847	600.00	3.6767	2,398.79	2,206.02	0.0000	4.3300	50.0000	0.0000	(0.8656)	(0.0919)	0.0000	3	(0.9575)	01/06/2025
605305.SH	12/20/2024	SDB3260122847	3,400.00	3.6767	13,593.14	12,500.81	0.0000	4.3300	50.0000	0.0000	(4.9049)	(0.5209)	0.0000	3	(5.4257)	01/06/2025
605305.SH	12/19/2024	SDB3260122847	100.00	3.7970	388.30	379.70	0.0000	4.5800	50.0000	0.0000	(0.0494)	(0.0053)	0.0000	1	(0.0547)	01/06/2025
605305.SH	12/19/2024	SDB3260122847	100.00	3.7970	380.01	379.70	0.0000	4.5800	50.0000	0.0000	(0.0483)	(0.0053)	0.0000	1	(0.0536)	01/06/2025
605305.SH	12/19/2024	SDB3260122847	500.00	3.7970	1,905.17	1,898.50	0.0000	4.5800	50.0000	0.0000	(0.2424)	(0.0264)	0.0000	1	(0.2687)	01/06/2025
605305.SH	12/19/2024	SDB3260122847	100.00	3.7970	386.40	379.70	0.0000	4.5800	50.0000	0.0000	(0.0492)	(0.0053)	0.0000	1	(0.0544)	01/06/2025
605305.SH	12/19/2024	SDB3260122847	800.00	3.7970	3,198.39	3,037.59	0.0000	4.5800	50.0000	0.0000	(0.4069)	(0.0422)	0.0000	1	(0.4491)	01/06/2025
605305.SH	12/19/2024	SDB3260122847	400.00	3.7970	1,599.19	1,518.80	0.0000	4.5800	50.0000	0.0000	(0.2035)	(0.0211)	0.0000	1	(0.2245)	01/06/2025
605305.SH	12/19/2024	SDB3260122847	5,100.00	3.7970	20,389.71	19,364.65	0.0000	4.5800	50.0000	0.0000	(2.5940)	(0.2690)	0.0000	1	(2.8630)	01/06/2025
605305.SH	12/19/2024	SDB3260122847	5,400.00	3.7970	21,589.10	20,503.75	0.0000	4.5800	50.0000	0.0000	(2.7466)	(0.2848)	0.0000	1	(3.0314)	01/06/2025
605305.SH	12/19/2024	SDB3260122847	800.00	3.7970	3,198.39	3,037.59	0.0000	4.5800	50.0000	0.0000	(0.4069)	(0.0422)	0.0000	1	(0.4491)	01/06/2025
605305.SH	12/19/2024	SDB3260122847	500.00	3.7970	1,998.99	1,898.50	0.0000	4.5800	50.0000	0.0000	(0.2543)	(0.0264)	0.0000	1	(0.2807)	01/06/2025
605305.SH	12/19/2024	SDB3260122847	300.00	3.7970	1,199.39	1,139.10	0.0000	4.5800	50.0000	0.0000	(0.1526)	(0.0158)	0.0000	1	(0.1684)	01/06/2025
605305.SH	12/19/2024	SDB3260122847	200.00	3.7970	799.60	759.40	0.0000	4.5800	50.0000	0.0000	(0.1017)	(0.0105)	0.0000	1	(0.1123)	01/06/2025
605305.SH	12/19/2024	SDB3260122847	1,600.00	3.7970	6,396.77	6,075.19	0.0000	4.5800	50.0000	0.0000	(0.8138)	(0.0844)	0.0000	1	(0.8982)	01/06/2025
605305.SH	12/19/2024	SDB3260122847	200.00	3.7970	799.60	759.40	0.0000	4.5800	50.0000	0.0000	(0.1017)	(0.0105)	0.0000	1	(0.1123)	01/06/2025
605305.SH	12/19/2024	SDB3260122847	100.00	3.7970	399.80	379.70	0.0000	4.5800	50.0000	0.0000	(0.0509)	(0.0053)	0.0000	1	(0.0561)	01/06/2025
605305.SH	12/19/2024	SDB3260122847	400.00	3.7970	1,599.19	1,518.80	0.0000	4.5800	50.0000	0.0000	(0.2035)	(0.0211)	0.0000	1	(0.2245)	01/06/2025
605305.SH	12/19/2024	SDB3260122847	800.00	3.7970	3,198.39	3,037.59	0.0000	4.5800	50.0000	0.0000	(0.4069)	(0.0422)	0.0000	1	(0.4491)	01/06/2025
605305.SH	12/19/2024	SDB3260122847	900.00	3.7970	3,598.18	3,417.29	0.0000	4.5800	50.0000	0.0000	(0.4578)	(0.0475)	0.0000	1	(0.5052)	01/06/2025
605305.SH	12/19/2024	SDB3260122847	2,800.00	3.7970	11,194.35	10,631.57	0.0000	4.5800	50.0000	0.0000	(1.4242)	(0.1477)	0.0000	1	(1.5718)	01/06/2025
605305.SH	12/19/2024	SDB3260122847	500.00	3.7970	1,998.99	1,898.50	0.0000	4.5800	50.0000	0.0000	(0.2543)	(0.0264)	0.0000	1	(0.2807)	01/06/2025
605305.SH	12/19/2024	SDB3260122847	6,000.00	3.7970	23,987.89	22,781.95	0.0000	4.5800	50.0000	0.0000	(3.0518)	(0.3164)	0.0000	1	(3.3682)	01/06/2025
605305.SH	12/19/2024	SDB3260122847	200.00	3.7970	799.60	759.40	0.0000	4.5800	50.0000	0.0000	(0.1017)	(0.0105)	0.0000	1	(0.1123)	01/06/2025
605305.SH	12/19/2024	SDB3260122847	200.00	3.7970	799.60	759.40	0.0000	4.5800	50.0000	0.0000	(0.1017)	(0.0105)	0.0000	1	(0.1123)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
FICONT INDUSTRY (BEIJING) CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
605305.SH	12/19/2024	SDB3260122847	1,000.00	3.7970	3,997.98	3,796.99	0.0000	4.5800	50.0000	0.0000	(0.5086)	(0.0527)	0.0000	1	(0.5614)	01/06/2025
605305.SH	12/19/2024	SDB3260122847	1,700.00	3.7970	6,796.57	6,454.88	0.0000	4.5800	50.0000	0.0000	(0.8647)	(0.0897)	0.0000	1	(0.9543)	01/06/2025
605305.SH	12/19/2024	SDB3260122847	1,100.00	3.7970	4,397.78	4,176.69	0.0000	4.5800	50.0000	0.0000	(0.5595)	(0.0580)	0.0000	1	(0.6175)	01/06/2025
605305.SH	12/19/2024	SDB3260122847	4,500.00	3.7970	17,990.92	17,086.46	0.0000	4.5800	50.0000	0.0000	(2.2888)	(0.2373)	0.0000	1	(2.5262)	01/06/2025
605305.SH	12/19/2024	SDB3260122847	200.00	3.7970	799.60	759.40	0.0000	4.5800	50.0000	0.0000	(0.1017)	(0.0105)	0.0000	1	(0.1123)	01/06/2025
605305.SH	12/19/2024	SDB3260122847	400.00	3.7970	1,599.19	1,518.80	0.0000	4.5800	50.0000	0.0000	(0.2035)	(0.0211)	0.0000	1	(0.2245)	01/06/2025
605305.SH	12/19/2024	SDB3260122847	600.00	3.7970	2,398.79	2,278.19	0.0000	4.5800	50.0000	0.0000	(0.3052)	(0.0316)	0.0000	1	(0.3368)	01/06/2025
605305.SH	12/19/2024	SDB3260122847	3,400.00	3.7970	13,593.14	12,909.77	0.0000	4.5800	50.0000	0.0000	(1.7293)	(0.1793)	0.0000	1	(1.9087)	01/06/2025
605305.SH	12/18/2024	SDB3260122847	100.00	3.8663	388.30	386.63	0.0000	4.5800	50.0000	0.0000	(0.0494)	(0.0054)	0.0000	1	(0.0548)	01/06/2025
605305.SH	12/18/2024	SDB3260122847	100.00	3.8663	380.01	386.63	0.0000	4.5800	50.0000	0.0000	(0.0483)	(0.0054)	0.0000	1	(0.0537)	01/06/2025
605305.SH	12/18/2024	SDB3260122847	500.00	3.8663	1,905.17	1,933.14	0.0000	4.5800	50.0000	0.0000	(0.2424)	(0.0268)	0.0000	1	(0.2692)	01/06/2025
605305.SH	12/18/2024	SDB3260122847	100.00	3.8663	386.40	386.63	0.0000	4.5800	50.0000	0.0000	(0.0492)	(0.0054)	0.0000	1	(0.0545)	01/06/2025
605305.SH	12/18/2024	SDB3260122847	800.00	3.8663	3,198.39	3,093.03	0.0000	4.5800	50.0000	0.0000	(0.4069)	(0.0430)	0.0000	1	(0.4499)	01/06/2025
605305.SH	12/18/2024	SDB3260122847	400.00	3.8663	1,599.19	1,546.51	0.0000	4.5800	50.0000	0.0000	(0.2035)	(0.0215)	0.0000	1	(0.2249)	01/06/2025
605305.SH	12/18/2024	SDB3260122847	5,100.00	3.8663	20,389.71	19,718.05	0.0000	4.5800	50.0000	0.0000	(2.5940)	(0.2739)	0.0000	1	(2.8679)	01/06/2025
605305.SH	12/18/2024	SDB3260122847	5,400.00	3.8663	21,589.10	20,877.94	0.0000	4.5800	50.0000	0.0000	(2.7466)	(0.2900)	0.0000	1	(3.0366)	01/06/2025
605305.SH	12/18/2024	SDB3260122847	800.00	3.8663	3,198.39	3,093.03	0.0000	4.5800	50.0000	0.0000	(0.4069)	(0.0430)	0.0000	1	(0.4499)	01/06/2025
605305.SH	12/18/2024	SDB3260122847	500.00	3.8663	1,998.99	1,933.14	0.0000	4.5800	50.0000	0.0000	(0.2543)	(0.0268)	0.0000	1	(0.2812)	01/06/2025
605305.SH	12/18/2024	SDB3260122847	300.00	3.8663	1,199.39	1,159.89	0.0000	4.5800	50.0000	0.0000	(0.1526)	(0.0161)	0.0000	1	(0.1687)	01/06/2025
605305.SH	12/18/2024	SDB3260122847	200.00	3.8663	799.60	773.26	0.0000	4.5800	50.0000	0.0000	(0.1017)	(0.0107)	0.0000	1	(0.1125)	01/06/2025
605305.SH	12/18/2024	SDB3260122847	1,600.00	3.8663	6,396.77	6,186.06	0.0000	4.5800	50.0000	0.0000	(0.8138)	(0.0859)	0.0000	1	(0.8997)	01/06/2025
605305.SH	12/18/2024	SDB3260122847	200.00	3.8663	799.60	773.26	0.0000	4.5800	50.0000	0.0000	(0.1017)	(0.0107)	0.0000	1	(0.1125)	01/06/2025
605305.SH	12/18/2024	SDB3260122847	100.00	3.8663	399.80	386.63	0.0000	4.5800	50.0000	0.0000	(0.0509)	(0.0054)	0.0000	1	(0.0562)	01/06/2025
605305.SH	12/18/2024	SDB3260122847	400.00	3.8663	1,599.19	1,546.51	0.0000	4.5800	50.0000	0.0000	(0.2035)	(0.0215)	0.0000	1	(0.2249)	01/06/2025
605305.SH	12/18/2024	SDB3260122847	800.00	3.8663	3,198.39	3,093.03	0.0000	4.5800	50.0000	0.0000	(0.4069)	(0.0430)	0.0000	1	(0.4499)	01/06/2025
605305.SH	12/18/2024	SDB3260122847	900.00	3.8663	3,598.18	3,479.66	0.0000	4.5800	50.0000	0.0000	(0.4578)	(0.0483)	0.0000	1	(0.5061)	01/06/2025
605305.SH	12/18/2024	SDB3260122847	2,800.00	3.8663	11,194.35	10,825.60	0.0000	4.5800	50.0000	0.0000	(1.4242)	(0.1504)	0.0000	1	(1.5745)	01/06/2025
605305.SH	12/18/2024	SDB3260122847	500.00	3.8663	1,998.99	1,933.14	0.0000	4.5800	50.0000	0.0000	(0.2543)	(0.0268)	0.0000	1	(0.2812)	01/06/2025
605305.SH	12/18/2024	SDB3260122847	6,000.00	3.8663	23,987.89	23,197.71	0.0000	4.5800	50.0000	0.0000	(3.0518)	(0.3222)	0.0000	1	(3.3740)	01/06/2025
605305.SH	12/18/2024	SDB3260122847	200.00	3.8663	799.60	773.26	0.0000	4.5800	50.0000	0.0000	(0.1017)	(0.0107)	0.0000	1	(0.1125)	01/06/2025
605305.SH	12/18/2024	SDB3260122847	200.00	3.8663	799.60	773.26	0.0000	4.5800	50.0000	0.0000	(0.1017)	(0.0107)	0.0000	1	(0.1125)	01/06/2025
605305.SH	12/18/2024	SDB3260122847	1,000.00	3.8663	3,997.98	3,866.28	0.0000	4.5800	50.0000	0.0000	(0.5086)	(0.0537)	0.0000	1	(0.5623)	01/06/2025
605305.SH	12/18/2024	SDB3260122847	1,700.00	3.8663	6,796.57	6,572.68	0.0000	4.5800	50.0000	0.0000	(0.8647)	(0.0913)	0.0000	1	(0.9560)	01/06/2025
605305.SH	12/18/2024	SDB3260122847	1,100.00	3.8663	4,397.78	4,252.91	0.0000	4.5800	50.0000	0.0000	(0.5595)	(0.0591)	0.0000	1	(0.6186)	01/06/2025
605305.SH	12/18/2024	SDB3260122847	4,500.00	3.8663	17,990.92	17,398.28	0.0000	4.5800	50.0000	0.0000	(2.2888)	(0.2416)	0.0000	1	(2.5305)	01/06/2025
605305.SH	12/18/2024	SDB3260122847	200.00	3.8663	799.60	773.26	0.0000	4.5800	50.0000	0.0000	(0.1017)	(0.0107)	0.0000	1	(0.1125)	01/06/2025
605305.SH	12/18/2024	SDB3260122847	400.00	3.8663	1,599.19	1,546.51	0.0000	4.5800	50.0000	0.0000	(0.2035)	(0.0215)	0.0000	1	(0.2249)	01/06/2025
605305.SH	12/18/2024	SDB3260122847	600.00	3.8663	2,398.79	2,319.77	0.0000	4.5800	50.0000	0.0000	(0.3052)	(0.0322)	0.0000	1	(0.3374)	01/06/2025
605305.SH	12/18/2024	SDB3260122847	3,400.00	3.8663	13,593.14	13,145.37	0.0000	4.5800	50.0000	0.0000	(1.7293)	(0.1826)	0.0000	1	(1.9119)	01/06/2025
605305.SH	12/17/2024	SDB3260122847	100.00	3.9264	388.30	392.64	0.0000	4.5800	50.0000	0.0000	(0.0494)	(0.0055)	0.0000	1	(0.0549)	01/06/2025
605305.SH	12/17/2024	SDB3260122847	100.00	3.9264	380.01	392.64	0.0000	4.5800	50.0000	0.0000	(0.0483)	(0.0055)	0.0000	1	(0.0538)	01/06/2025
605305.SH	12/17/2024	SDB3260122847	500.00	3.9264	1,905.17	1,963.21	0.0000	4.5800	50.0000	0.0000	(0.2424)	(0.0273)	0.0000	1	(0.2696)	01/06/2025
605305.SH	12/17/2024	SDB3260122847	100.00	3.9264	386.40	392.64	0.0000	4.5800	50.0000	0.0000	(0.0492)	(0.0055)	0.0000	1	(0.0546)	01/06/2025
605305.SH	12/17/2024	SDB3260122847	800.00	3.9264	3,198.39	3,141.14	0.0000	4.5800	50.0000	0.0000	(0.4069)	(0.0436)	0.0000	1	(0.4505)	01/06/2025
605305.SH	12/17/2024	SDB3260122847	400.00	3.9264	1,599.19	1,570.57	0.0000	4.5800	50.0000	0.0000	(0.2035)	(0.0218)	0.0000	1	(0.2253)	01/06/2025
605305.SH	12/17/2024	SDB3260122847	5,100.00	3.9264	20,389.71	20,024.77	0.0000	4.5800	50.0000	0.0000	(2.5940)	(0.2781)	0.0000	1	(2.8721)	01/06/2025
605305.SH	12/17/2024	SDB3260122847	5,400.00	3.9264	21,589.10	21,202.70	0.0000	4.5800	50.0000	0.0000	(2.7466)	(0.2945)	0.0000	1	(3.0411)	01/06/2025
605305.SH	12/17/2024	SDB3260122847	800.00	3.9264	3,198.39	3,141.14	0.0000	4.5800	50.0000	0.0000	(0.4069)	(0.0436)	0.0000	1	(0.4505)	01/06/2025
605305.SH	12/17/2024	SDB3260122847	500.00	3.9264	1,998.99	1,963.21	0.0000	4.5800	50.0000	0.0000	(0.2543)	(0.0273)	0.0000	1	(0.2816)	01/06/2025
605305.SH	12/17/2024	SDB3260122847	300.00	3.9264	1,199.39	1,177.93	0.0000	4.5800	50.0000	0.0000	(0.1526)	(0.0164)	0.0000	1	(0.1689)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
FICONT INDUSTRY (BEIJING) CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
605305.SH	12/17/2024	SDB3260122847	200.00	3.9264	799.60	785.29	0.0000	4.5800	50.0000	0.0000	(0.1017)	(0.0109)	0.0000	1	(0.1126)	01/06/2025
605305.SH	12/17/2024	SDB3260122847	1,600.00	3.9264	6,396.77	6,282.28	0.0000	4.5800	50.0000	0.0000	(0.8138)	(0.0873)	0.0000	1	(0.9011)	01/06/2025
605305.SH	12/17/2024	SDB3260122847	200.00	3.9264	799.60	785.29	0.0000	4.5800	50.0000	0.0000	(0.1017)	(0.0109)	0.0000	1	(0.1126)	01/06/2025
605305.SH	12/17/2024	SDB3260122847	100.00	3.9264	399.80	392.64	0.0000	4.5800	50.0000	0.0000	(0.0509)	(0.0055)	0.0000	1	(0.0563)	01/06/2025
605305.SH	12/17/2024	SDB3260122847	400.00	3.9264	1,599.19	1,570.57	0.0000	4.5800	50.0000	0.0000	(0.2035)	(0.0218)	0.0000	1	(0.2253)	01/06/2025
605305.SH	12/17/2024	SDB3260122847	800.00	3.9264	3,198.39	3,141.14	0.0000	4.5800	50.0000	0.0000	(0.4069)	(0.0436)	0.0000	1	(0.4505)	01/06/2025
605305.SH	12/17/2024	SDB3260122847	900.00	3.9264	3,598.18	3,533.78	0.0000	4.5800	50.0000	0.0000	(0.4578)	(0.0491)	0.0000	1	(0.5068)	01/06/2025
605305.SH	12/17/2024	SDB3260122847	2,800.00	3.9264	11,194.35	10,993.99	0.0000	4.5800	50.0000	0.0000	(1.4242)	(0.1527)	0.0000	1	(1.5769)	01/06/2025
605305.SH	12/17/2024	SDB3260122847	500.00	3.9264	1,998.99	1,963.21	0.0000	4.5800	50.0000	0.0000	(0.2543)	(0.0273)	0.0000	1	(0.2816)	01/06/2025
605305.SH	12/17/2024	SDB3260122847	6,000.00	3.9264	23,987.89	23,558.56	0.0000	4.5800	50.0000	0.0000	(3.0518)	(0.3272)	0.0000	1	(3.3790)	01/06/2025
605305.SH	12/17/2024	SDB3260122847	200.00	3.9264	799.60	785.29	0.0000	4.5800	50.0000	0.0000	(0.1017)	(0.0109)	0.0000	1	(0.1126)	01/06/2025
605305.SH	12/17/2024	SDB3260122847	200.00	3.9264	799.60	785.29	0.0000	4.5800	50.0000	0.0000	(0.1017)	(0.0109)	0.0000	1	(0.1126)	01/06/2025
605305.SH	12/17/2024	SDB3260122847	1,000.00	3.9264	3,997.98	3,926.43	0.0000	4.5800	50.0000	0.0000	(0.5086)	(0.0545)	0.0000	1	(0.5632)	01/06/2025
605305.SH	12/17/2024	SDB3260122847	1,700.00	3.9264	6,796.57	6,674.92	0.0000	4.5800	50.0000	0.0000	(0.8647)	(0.0927)	0.0000	1	(0.9574)	01/06/2025
605305.SH	12/17/2024	SDB3260122847	1,100.00	3.9264	4,397.78	4,319.07	0.0000	4.5800	50.0000	0.0000	(0.5595)	(0.0600)	0.0000	1	(0.6195)	01/06/2025
605305.SH	12/17/2024	SDB3260122847	4,500.00	3.9264	17,990.92	17,668.92	0.0000	4.5800	50.0000	0.0000	(2.2888)	(0.2454)	0.0000	1	(2.5342)	01/06/2025
605305.SH	12/17/2024	SDB3260122847	200.00	3.9264	799.60	785.29	0.0000	4.5800	50.0000	0.0000	(0.1017)	(0.0109)	0.0000	1	(0.1126)	01/06/2025
605305.SH	12/17/2024	SDB3260122847	400.00	3.9264	1,599.19	1,570.57	0.0000	4.5800	50.0000	0.0000	(0.2035)	(0.0218)	0.0000	1	(0.2253)	01/06/2025
605305.SH	12/17/2024	SDB3260122847	600.00	3.9264	2,398.79	2,355.86	0.0000	4.5800	50.0000	0.0000	(0.3052)	(0.0327)	0.0000	1	(0.3379)	01/06/2025
605305.SH	12/17/2024	SDB3260122847	3,400.00	3.9264	13,593.14	13,349.85	0.0000	4.5800	50.0000	0.0000	(1.7293)	(0.1854)	0.0000	1	(1.9148)	01/06/2025
605305.SH	12/16/2024	SDB3260122847	100.00	3.9784	388.30	397.84	0.0000	4.5800	50.0000	0.0000	(0.0055)	(0.0055)	0.0000	1	(0.0549)	01/06/2025
605305.SH	12/16/2024	SDB3260122847	100.00	3.9784	380.01	397.84	0.0000	4.5800	50.0000	0.0000	(0.0483)	(0.0055)	0.0000	1	(0.0539)	01/06/2025
605305.SH	12/16/2024	SDB3260122847	500.00	3.9784	1,905.17	1,989.21	0.0000	4.5800	50.0000	0.0000	(0.2424)	(0.0276)	0.0000	1	(0.2700)	01/06/2025
605305.SH	12/16/2024	SDB3260122847	100.00	3.9784	386.40	397.84	0.0000	4.5800	50.0000	0.0000	(0.0492)	(0.0055)	0.0000	1	(0.0547)	01/06/2025
605305.SH	12/16/2024	SDB3260122847	800.00	3.9784	3,198.39	3,182.74	0.0000	4.5800	50.0000	0.0000	(0.4069)	(0.0442)	0.0000	1	(0.4511)	01/06/2025
605305.SH	12/16/2024	SDB3260122847	400.00	3.9784	1,599.19	1,591.37	0.0000	4.5800	50.0000	0.0000	(0.2035)	(0.0221)	0.0000	1	(0.2256)	01/06/2025
605305.SH	12/16/2024	SDB3260122847	5,100.00	3.9784	20,389.71	20,289.94	0.0000	4.5800	50.0000	0.0000	(2.5940)	(0.2818)	0.0000	1	(2.8758)	01/06/2025
605305.SH	12/16/2024	SDB3260122847	5,400.00	3.9784	21,589.10	21,483.47	0.0000	4.5800	50.0000	0.0000	(2.7466)	(0.2984)	0.0000	1	(3.0450)	01/06/2025
605305.SH	12/16/2024	SDB3260122847	800.00	3.9784	3,198.39	3,182.74	0.0000	4.5800	50.0000	0.0000	(0.4069)	(0.0442)	0.0000	1	(0.4511)	01/06/2025
605305.SH	12/16/2024	SDB3260122847	500.00	3.9784	1,998.99	1,989.21	0.0000	4.5800	50.0000	0.0000	(0.2543)	(0.0276)	0.0000	1	(0.2819)	01/06/2025
605305.SH	12/16/2024	SDB3260122847	300.00	3.9784	1,199.39	1,193.53	0.0000	4.5800	50.0000	0.0000	(0.1526)	(0.0166)	0.0000	1	(0.1692)	01/06/2025
605305.SH	12/16/2024	SDB3260122847	200.00	3.9784	799.60	795.68	0.0000	4.5800	50.0000	0.0000	(0.1017)	(0.0111)	0.0000	1	(0.1128)	01/06/2025
605305.SH	12/16/2024	SDB3260122847	1,600.00	3.9784	6,396.77	6,365.47	0.0000	4.5800	50.0000	0.0000	(0.8138)	(0.0884)	0.0000	1	(0.9022)	01/06/2025
605305.SH	12/16/2024	SDB3260122847	200.00	3.9784	799.60	795.68	0.0000	4.5800	50.0000	0.0000	(0.1017)	(0.0111)	0.0000	1	(0.1128)	01/06/2025
605305.SH	12/16/2024	SDB3260122847	100.00	3.9784	399.80	397.84	0.0000	4.5800	50.0000	0.0000	(0.0509)	(0.0055)	0.0000	1	(0.0564)	01/06/2025
605305.SH	12/16/2024	SDB3260122847	400.00	3.9784	1,599.19	1,591.37	0.0000	4.5800	50.0000	0.0000	(0.2035)	(0.0221)	0.0000	1	(0.2256)	01/06/2025
605305.SH	12/16/2024	SDB3260122847	800.00	3.9784	3,198.39	3,182.74	0.0000	4.5800	50.0000	0.0000	(0.4069)	(0.0442)	0.0000	1	(0.4511)	01/06/2025
605305.SH	12/16/2024	SDB3260122847	900.00	3.9784	3,598.18	3,580.58	0.0000	4.5800	50.0000	0.0000	(0.4578)	(0.0497)	0.0000	1	(0.5075)	01/06/2025
605305.SH	12/16/2024	SDB3260122847	2,800.00	3.9784	11,194.35	11,139.58	0.0000	4.5800	50.0000	0.0000	(1.4242)	(0.1547)	0.0000	1	(1.5789)	01/06/2025
605305.SH	12/16/2024	SDB3260122847	500.00	3.9784	1,998.99	1,989.21	0.0000	4.5800	50.0000	0.0000	(0.2543)	(0.0276)	0.0000	1	(0.2819)	01/06/2025
605305.SH	12/16/2024	SDB3260122847	6,000.00	3.9784	23,987.89	23,870.52	0.0000	4.5800	50.0000	0.0000	(3.0518)	(0.3315)	0.0000	1	(3.3833)	01/06/2025
605305.SH	12/16/2024	SDB3260122847	200.00	3.9784	799.60	795.68	0.0000	4.5800	50.0000	0.0000	(0.1017)	(0.0111)	0.0000	1	(0.1128)	01/06/2025
605305.SH	12/16/2024	SDB3260122847	200.00	3.9784	799.60	795.68	0.0000	4.5800	50.0000	0.0000	(0.1017)	(0.0111)	0.0000	1	(0.1128)	01/06/2025
605305.SH	12/16/2024	SDB3260122847	1,000.00	3.9784	3,997.98	3,978.42	0.0000	4.5800	50.0000	0.0000	(0.5086)	(0.0553)	0.0000	1	(0.5639)	01/06/2025
605305.SH	12/16/2024	SDB3260122847	1,700.00	3.9784	6,796.57	6,763.31	0.0000	4.5800	50.0000	0.0000	(0.8647)	(0.0939)	0.0000	1	(0.9586)	01/06/2025
605305.SH	12/16/2024	SDB3260122847	1,100.00	3.9784	4,397.78	4,376.26	0.0000	4.5800	50.0000	0.0000	(0.5595)	(0.0608)	0.0000	1	(0.6203)	01/06/2025
605305.SH	12/16/2024	SDB3260122847	4,500.00	3.9784	17,990.92	17,902.89	0.0000	4.5800	50.0000	0.0000	(2.2888)	(0.2487)	0.0000	1	(2.5375)	01/06/2025
605305.SH	12/16/2024	SDB3260122847	200.00	3.9784	799.60	795.68	0.0000	4.5800	50.0000	0.0000	(0.1017)	(0.0111)	0.0000	1	(0.1128)	01/06/2025
605305.SH	12/16/2024	SDB3260122847	400.00	3.9784	1,599.19	1,591.37	0.0000	4.5800	50.0000	0.0000	(0.2035)	(0.0221)	0.0000	1	(0.2256)	01/06/2025
605305.SH	12/16/2024	SDB3260122847	600.00	3.9784	2,398.79	2,387.05	0.0000	4.5800	50.0000	0.0000	(0.3052)	(0.0332)	0.0000	1	(0.3383)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
FICONT INDUSTRY (BEIJING) CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
605305.SH	12/16/2024	SDB3260122847	3,400.00	3.9784	13,593.14	13,526.63	0.0000	4.5800	50.0000	0.0000	(1.7293)	(0.1879)	0.0000	1	(1.9172)	01/06/2025
605305.SH	12/13/2024	SDB3260122847	100.00	3.9662	388.30	396.62	0.0000	4.5800	50.0000	0.0000	(0.1482)	(0.0165)	0.0000	3	(0.1647)	01/06/2025
605305.SH	12/13/2024	SDB3260122847	100.00	3.9662	380.01	396.62	0.0000	4.5800	50.0000	0.0000	(0.1450)	(0.0165)	0.0000	3	(0.1616)	01/06/2025
605305.SH	12/13/2024	SDB3260122847	500.00	3.9662	1,905.17	1,983.09	0.0000	4.5800	50.0000	0.0000	(0.7271)	(0.0826)	0.0000	3	(0.8098)	01/06/2025
605305.SH	12/13/2024	SDB3260122847	100.00	3.9662	386.40	396.62	0.0000	4.5800	50.0000	0.0000	(0.1475)	(0.0165)	0.0000	3	(0.1640)	01/06/2025
605305.SH	12/13/2024	SDB3260122847	800.00	3.9662	3,198.39	3,172.94	0.0000	4.5800	50.0000	0.0000	(1.2207)	(0.1322)	0.0000	3	(1.3529)	01/06/2025
605305.SH	12/13/2024	SDB3260122847	400.00	3.9662	1,599.19	1,586.47	0.0000	4.5800	50.0000	0.0000	(0.6104)	(0.0661)	0.0000	3	(0.6765)	01/06/2025
605305.SH	12/13/2024	SDB3260122847	5,100.00	3.9662	20,389.71	20,227.51	0.0000	4.5800	50.0000	0.0000	(7.7821)	(0.8428)	0.0000	3	(8.6249)	01/06/2025
605305.SH	12/13/2024	SDB3260122847	5,400.00	3.9662	21,589.10	21,417.36	0.0000	4.5800	50.0000	0.0000	(8.2398)	(0.8924)	0.0000	3	(9.1322)	01/06/2025
605305.SH	12/13/2024	SDB3260122847	800.00	3.9662	3,198.39	3,172.94	0.0000	4.5800	50.0000	0.0000	(1.2207)	(0.1322)	0.0000	3	(1.3529)	01/06/2025
605305.SH	12/13/2024	SDB3260122847	500.00	3.9662	1,998.99	1,983.09	0.0000	4.5800	50.0000	0.0000	(0.7629)	(0.0826)	0.0000	3	(0.8456)	01/06/2025
605305.SH	12/13/2024	SDB3260122847	300.00	3.9662	1,199.39	1,189.85	0.0000	4.5800	50.0000	0.0000	(0.4578)	(0.0496)	0.0000	3	(0.5073)	01/06/2025
605305.SH	12/13/2024	SDB3260122847	200.00	3.9662	799.60	793.24	0.0000	4.5800	50.0000	0.0000	(0.3052)	(0.0331)	0.0000	3	(0.3382)	01/06/2025
605305.SH	12/13/2024	SDB3260122847	1,600.00	3.9662	6,396.77	6,345.88	0.0000	4.5800	50.0000	0.0000	(2.4414)	(0.2644)	0.0000	3	(2.7058)	01/06/2025
605305.SH	12/13/2024	SDB3260122847	200.00	3.9662	799.60	793.24	0.0000	4.5800	50.0000	0.0000	(0.3052)	(0.0331)	0.0000	3	(0.3382)	01/06/2025
605305.SH	12/13/2024	SDB3260122847	100.00	3.9662	399.80	396.62	0.0000	4.5800	50.0000	0.0000	(0.1526)	(0.0165)	0.0000	3	(0.1691)	01/06/2025
605305.SH	12/13/2024	SDB3260122847	400.00	3.9662	1,599.19	1,586.47	0.0000	4.5800	50.0000	0.0000	(0.6104)	(0.0661)	0.0000	3	(0.6765)	01/06/2025
605305.SH	12/13/2024	SDB3260122847	800.00	3.9662	3,198.39	3,172.94	0.0000	4.5800	50.0000	0.0000	(1.2207)	(0.1322)	0.0000	3	(1.3529)	01/06/2025
605305.SH	12/13/2024	SDB3260122847	900.00	3.9662	3,598.18	3,569.56	0.0000	4.5800	50.0000	0.0000	(1.3733)	(0.1487)	0.0000	3	(1.5220)	01/06/2025
605305.SH	12/13/2024	SDB3260122847	2,800.00	3.9662	11,194.35	11,105.30	0.0000	4.5800	50.0000	0.0000	(4.2725)	(0.4627)	0.0000	3	(4.7352)	01/06/2025
605305.SH	12/13/2024	SDB3260122847	500.00	3.9662	1,998.99	1,983.09	0.0000	4.5800	50.0000	0.0000	(0.7629)	(0.0826)	0.0000	3	(0.8456)	01/06/2025
605305.SH	12/13/2024	SDB3260122847	6,000.00	3.9662	23,987.89	23,797.07	0.0000	4.5800	50.0000	0.0000	(9.1554)	(0.9915)	0.0000	3	(10.1469)	01/06/2025
605305.SH	12/13/2024	SDB3260122847	200.00	3.9662	799.60	793.24	0.0000	4.5800	50.0000	0.0000	(0.3052)	(0.0331)	0.0000	3	(0.3382)	01/06/2025
605305.SH	12/13/2024	SDB3260122847	200.00	3.9662	799.60	793.24	0.0000	4.5800	50.0000	0.0000	(0.3052)	(0.0331)	0.0000	3	(0.3382)	01/06/2025
605305.SH	12/13/2024	SDB3260122847	1,000.00	3.9662	3,997.98	3,966.18	0.0000	4.5800	50.0000	0.0000	(1.5259)	(0.1653)	0.0000	3	(1.6912)	01/06/2025
605305.SH	12/13/2024	SDB3260122847	1,700.00	3.9662	6,796.57	6,742.50	0.0000	4.5800	50.0000	0.0000	(2.5940)	(0.2809)	0.0000	3	(2.8750)	01/06/2025
605305.SH	12/13/2024	SDB3260122847	1,100.00	3.9662	4,397.78	4,362.80	0.0000	4.5800	50.0000	0.0000	(1.6785)	(0.1818)	0.0000	3	(1.8603)	01/06/2025
605305.SH	12/13/2024	SDB3260122847	4,500.00	3.9662	17,990.92	17,847.80	0.0000	4.5800	50.0000	0.0000	(6.8665)	(0.7437)	0.0000	3	(7.6102)	01/06/2025
605305.SH	12/13/2024	SDB3260122847	200.00	3.9662	799.60	793.24	0.0000	4.5800	50.0000	0.0000	(0.3052)	(0.0331)	0.0000	3	(0.3382)	01/06/2025
605305.SH	12/13/2024	SDB3260122847	400.00	3.9662	1,599.19	1,586.47	0.0000	4.5800	50.0000	0.0000	(0.6104)	(0.0661)	0.0000	3	(0.6765)	01/06/2025
605305.SH	12/13/2024	SDB3260122847	600.00	3.9662	2,398.79	2,379.71	0.0000	4.5800	50.0000	0.0000	(0.9155)	(0.0992)	0.0000	3	(1.0147)	01/06/2025
605305.SH	12/13/2024	SDB3260122847	3,400.00	3.9662	13,593.14	13,485.01	0.0000	4.5800	50.0000	0.0000	(5.1880)	(0.5619)	0.0000	3	(5.7499)	01/06/2025
605305.SH	12/12/2024	SDB3260122847	100.00	3.9579	388.30	395.79	0.0000	4.5800	50.0000	0.0000	(0.0494)	(0.0055)	0.0000	1	(0.0549)	01/06/2025
605305.SH	12/12/2024	SDB3260122847	100.00	3.9579	380.01	395.79	0.0000	4.5800	50.0000	0.0000	(0.0483)	(0.0055)	0.0000	1	(0.0538)	01/06/2025
605305.SH	12/12/2024	SDB3260122847	500.00	3.9579	1,905.17	1,978.96	0.0000	4.5800	50.0000	0.0000	(0.2424)	(0.0275)	0.0000	1	(0.2699)	01/06/2025
605305.SH	12/12/2024	SDB3260122847	100.00	3.9579	386.40	395.79	0.0000	4.5800	50.0000	0.0000	(0.0492)	(0.0055)	0.0000	1	(0.0547)	01/06/2025
605305.SH	12/12/2024	SDB3260122847	800.00	3.9579	3,198.39	3,166.34	0.0000	4.5800	50.0000	0.0000	(0.4069)	(0.0440)	0.0000	1	(0.4509)	01/06/2025
605305.SH	12/12/2024	SDB3260122847	400.00	3.9579	1,599.19	1,583.17	0.0000	4.5800	50.0000	0.0000	(0.2035)	(0.0220)	0.0000	1	(0.2254)	01/06/2025
605305.SH	12/12/2024	SDB3260122847	5,100.00	3.9579	20,389.71	20,185.42	0.0000	4.5800	50.0000	0.0000	(2.5940)	(0.2804)	0.0000	1	(2.8744)	01/06/2025
605305.SH	12/12/2024	SDB3260122847	5,400.00	3.9579	21,589.10	21,372.79	0.0000	4.5800	50.0000	0.0000	(2.7466)	(0.2968)	0.0000	1	(3.0435)	01/06/2025
605305.SH	12/12/2024	SDB3260122847	800.00	3.9579	3,198.39	3,166.34	0.0000	4.5800	50.0000	0.0000	(0.4069)	(0.0440)	0.0000	1	(0.4509)	01/06/2025
605305.SH	12/12/2024	SDB3260122847	500.00	3.9579	1,998.99	1,978.96	0.0000	4.5800	50.0000	0.0000	(0.2543)	(0.0275)	0.0000	1	(0.2818)	01/06/2025
605305.SH	12/12/2024	SDB3260122847	300.00	3.9579	1,199.39	1,187.38	0.0000	4.5800	50.0000	0.0000	(0.1526)	(0.0165)	0.0000	1	(0.1691)	01/06/2025
605305.SH	12/12/2024	SDB3260122847	200.00	3.9579	799.60	791.59	0.0000	4.5800	50.0000	0.0000	(0.1017)	(0.0110)	0.0000	1	(0.1127)	01/06/2025
605305.SH	12/12/2024	SDB3260122847	1,600.00	3.9579	6,396.77	6,332.68	0.0000	4.5800	50.0000	0.0000	(0.8138)	(0.0880)	0.0000	1	(0.9018)	01/06/2025
605305.SH	12/12/2024	SDB3260122847	200.00	3.9579	799.60	791.59	0.0000	4.5800	50.0000	0.0000	(0.1017)	(0.0110)	0.0000	1	(0.1127)	01/06/2025
605305.SH	12/12/2024	SDB3260122847	100.00	3.9579	399.80	395.79	0.0000	4.5800	50.0000	0.0000	(0.0509)	(0.0055)	0.0000	1	(0.0564)	01/06/2025
605305.SH	12/12/2024	SDB3260122847	400.00	3.9579	1,599.19	1,583.17	0.0000	4.5800	50.0000	0.0000	(0.2035)	(0.0220)	0.0000	1	(0.2254)	01/06/2025
605305.SH	12/12/2024	SDB3260122847	800.00	3.9579	3,198.39	3,166.34	0.0000	4.5800	50.0000	0.0000	(0.4069)	(0.0440)	0.0000	1	(0.4509)	01/06/2025
605305.SH	12/12/2024	SDB3260122847	900.00	3.9579	3,598.18	3,562.13	0.0000	4.5800	50.0000	0.0000	(0.4578)	(0.0495)	0.0000	1	(0.5072)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
FICONT INDUSTRY (BEIJING) CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
605305.SH	12/12/2024	SDB3260122847	2,800.00	3.9579	11,194.35	11,082.19	0.0000	4.5800	50.0000	0.0000	(1.4242)	(0.1539)	0.0000	1	(1.5781)	01/06/2025
605305.SH	12/12/2024	SDB3260122847	500.00	3.9579	1,998.99	1,978.96	0.0000	4.5800	50.0000	0.0000	(0.2543)	(0.0275)	0.0000	1	(0.2818)	01/06/2025
605305.SH	12/12/2024	SDB3260122847	6,000.00	3.9579	23,987.89	23,747.55	0.0000	4.5800	50.0000	0.0000	(3.0518)	(0.3298)	0.0000	1	(3.3816)	01/06/2025
605305.SH	12/12/2024	SDB3260122847	200.00	3.9579	799.60	791.59	0.0000	4.5800	50.0000	0.0000	(0.1017)	(0.0110)	0.0000	1	(0.1127)	01/06/2025
605305.SH	12/12/2024	SDB3260122847	200.00	3.9579	799.60	791.59	0.0000	4.5800	50.0000	0.0000	(0.1017)	(0.0110)	0.0000	1	(0.1127)	01/06/2025
605305.SH	12/12/2024	SDB3260122847	1,000.00	3.9579	3,997.98	3,957.93	0.0000	4.5800	50.0000	0.0000	(0.5086)	(0.0550)	0.0000	1	(0.5636)	01/06/2025
605305.SH	12/12/2024	SDB3260122847	1,700.00	3.9579	6,796.57	6,728.47	0.0000	4.5800	50.0000	0.0000	(0.8647)	(0.0935)	0.0000	1	(0.9581)	01/06/2025
605305.SH	12/12/2024	SDB3260122847	1,100.00	3.9579	4,397.78	4,353.72	0.0000	4.5800	50.0000	0.0000	(0.5595)	(0.0605)	0.0000	1	(0.6200)	01/06/2025
605305.SH	12/12/2024	SDB3260122847	4,500.00	3.9579	17,990.92	17,810.66	0.0000	4.5800	50.0000	0.0000	(2.2888)	(0.2474)	0.0000	1	(2.5362)	01/06/2025
605305.SH	12/12/2024	SDB3260122847	200.00	3.9579	799.60	791.59	0.0000	4.5800	50.0000	0.0000	(0.1017)	(0.0110)	0.0000	1	(0.1127)	01/06/2025
605305.SH	12/12/2024	SDB3260122847	400.00	3.9579	1,599.19	1,583.17	0.0000	4.5800	50.0000	0.0000	(0.2035)	(0.0220)	0.0000	1	(0.2254)	01/06/2025
605305.SH	12/12/2024	SDB3260122847	600.00	3.9579	2,398.79	2,374.76	0.0000	4.5800	50.0000	0.0000	(0.3052)	(0.0330)	0.0000	1	(0.3382)	01/06/2025
605305.SH	12/12/2024	SDB3260122847	3,400.00	3.9579	13,593.14	13,456.94	0.0000	4.5800	50.0000	0.0000	(1.7293)	(0.1869)	0.0000	1	(1.9163)	01/06/2025
605305.SH	12/11/2024	SDB3260122847	100.00	3.8825	388.30	388.25	0.0000	4.5800	50.0000	0.0000	(0.0494)	(0.0054)	0.0000	1	(0.0548)	01/06/2025
605305.SH	12/11/2024	SDB3260122847	100.00	3.8825	380.01	388.25	0.0000	4.5800	50.0000	0.0000	(0.0483)	(0.0054)	0.0000	1	(0.0537)	01/06/2025
605305.SH	12/11/2024	SDB3260122847	500.00	3.8825	1,905.17	1,941.27	0.0000	4.5800	50.0000	0.0000	(0.2424)	(0.0270)	0.0000	1	(0.2693)	01/06/2025
605305.SH	12/11/2024	SDB3260122847	100.00	3.8825	386.40	388.25	0.0000	4.5800	50.0000	0.0000	(0.0492)	(0.0054)	0.0000	1	(0.0546)	01/06/2025
605305.SH	12/11/2024	SDB3260122847	800.00	3.8825	3,198.39	3,106.03	0.0000	4.5800	50.0000	0.0000	(0.4069)	(0.0431)	0.0000	1	(0.4500)	01/06/2025
605305.SH	12/11/2024	SDB3260122847	400.00	3.8825	1,599.19	1,553.01	0.0000	4.5800	50.0000	0.0000	(0.2035)	(0.0216)	0.0000	1	(0.2250)	01/06/2025
605305.SH	12/11/2024	SDB3260122847	5,100.00	3.8825	20,389.71	19,800.92	0.0000	4.5800	50.0000	0.0000	(2.5940)	(0.2750)	0.0000	1	(2.8690)	01/06/2025
605305.SH	12/11/2024	SDB3260122847	5,400.00	3.8825	21,589.10	20,965.68	0.0000	4.5800	50.0000	0.0000	(2.7466)	(0.2912)	0.0000	1	(3.0378)	01/06/2025
605305.SH	12/11/2024	SDB3260122847	800.00	3.8825	3,198.39	3,106.03	0.0000	4.5800	50.0000	0.0000	(0.4069)	(0.0431)	0.0000	1	(0.4500)	01/06/2025
605305.SH	12/11/2024	SDB3260122847	500.00	3.8825	1,998.99	1,941.27	0.0000	4.5800	50.0000	0.0000	(0.2543)	(0.0270)	0.0000	1	(0.2813)	01/06/2025
605305.SH	12/11/2024	SDB3260122847	300.00	3.8825	1,199.39	1,164.76	0.0000	4.5800	50.0000	0.0000	(0.1526)	(0.0162)	0.0000	1	(0.1688)	01/06/2025
605305.SH	12/11/2024	SDB3260122847	200.00	3.8825	799.60	776.51	0.0000	4.5800	50.0000	0.0000	(0.1017)	(0.0108)	0.0000	1	(0.1125)	01/06/2025
605305.SH	12/11/2024	SDB3260122847	1,600.00	3.8825	6,396.77	6,212.05	0.0000	4.5800	50.0000	0.0000	(0.8138)	(0.0863)	0.0000	1	(0.9001)	01/06/2025
605305.SH	12/11/2024	SDB3260122847	200.00	3.8825	799.60	776.51	0.0000	4.5800	50.0000	0.0000	(0.1017)	(0.0108)	0.0000	1	(0.1125)	01/06/2025
605305.SH	12/11/2024	SDB3260122847	100.00	3.8825	399.80	388.25	0.0000	4.5800	50.0000	0.0000	(0.0509)	(0.0054)	0.0000	1	(0.0563)	01/06/2025
605305.SH	12/11/2024	SDB3260122847	400.00	3.8825	1,599.19	1,553.01	0.0000	4.5800	50.0000	0.0000	(0.2035)	(0.0216)	0.0000	1	(0.2250)	01/06/2025
605305.SH	12/11/2024	SDB3260122847	800.00	3.8825	3,198.39	3,106.03	0.0000	4.5800	50.0000	0.0000	(0.4069)	(0.0431)	0.0000	1	(0.4500)	01/06/2025
605305.SH	12/11/2024	SDB3260122847	900.00	3.8825	3,598.18	3,494.28	0.0000	4.5800	50.0000	0.0000	(0.4578)	(0.0485)	0.0000	1	(0.5063)	01/06/2025
605305.SH	12/11/2024	SDB3260122847	2,800.00	3.8825	11,194.35	10,871.09	0.0000	4.5800	50.0000	0.0000	(1.4242)	(0.1510)	0.0000	1	(1.5752)	01/06/2025
605305.SH	12/11/2024	SDB3260122847	500.00	3.8825	1,998.99	1,941.27	0.0000	4.5800	50.0000	0.0000	(0.2543)	(0.0270)	0.0000	1	(0.2813)	01/06/2025
605305.SH	12/11/2024	SDB3260122847	6,000.00	3.8825	23,987.89	23,295.20	0.0000	4.5800	50.0000	0.0000	(3.0518)	(0.3235)	0.0000	1	(3.3753)	01/06/2025
605305.SH	12/11/2024	SDB3260122847	200.00	3.8825	799.60	776.51	0.0000	4.5800	50.0000	0.0000	(0.1017)	(0.0108)	0.0000	1	(0.1125)	01/06/2025
605305.SH	12/11/2024	SDB3260122847	200.00	3.8825	799.60	776.51	0.0000	4.5800	50.0000	0.0000	(0.1017)	(0.0108)	0.0000	1	(0.1125)	01/06/2025
605305.SH	12/11/2024	SDB3260122847	1,000.00	3.8825	3,997.98	3,882.53	0.0000	4.5800	50.0000	0.0000	(0.5086)	(0.0539)	0.0000	1	(0.5626)	01/06/2025
605305.SH	12/11/2024	SDB3260122847	1,700.00	3.8825	6,796.57	6,600.31	0.0000	4.5800	50.0000	0.0000	(0.8647)	(0.0917)	0.0000	1	(0.9563)	01/06/2025
605305.SH	12/11/2024	SDB3260122847	1,100.00	3.8825	4,397.78	4,270.79	0.0000	4.5800	50.0000	0.0000	(0.5595)	(0.0593)	0.0000	1	(0.6188)	01/06/2025
605305.SH	12/11/2024	SDB3260122847	4,500.00	3.8825	17,990.92	17,471.40	0.0000	4.5800	50.0000	0.0000	(2.2888)	(0.2427)	0.0000	1	(2.5315)	01/06/2025
605305.SH	12/11/2024	SDB3260122847	200.00	3.8825	799.60	776.51	0.0000	4.5800	50.0000	0.0000	(0.1017)	(0.0108)	0.0000	1	(0.1125)	01/06/2025
605305.SH	12/11/2024	SDB3260122847	400.00	3.8825	1,599.19	1,553.01	0.0000	4.5800	50.0000	0.0000	(0.2035)	(0.0216)	0.0000	1	(0.2250)	01/06/2025
605305.SH	12/11/2024	SDB3260122847	600.00	3.8825	2,398.79	2,329.52	0.0000	4.5800	50.0000	0.0000	(0.3052)	(0.0324)	0.0000	1	(0.3375)	01/06/2025
605305.SH	12/11/2024	SDB3260122847	3,400.00	3.8825	13,593.14	13,200.61	0.0000	4.5800	50.0000	0.0000	(1.7293)	(0.1833)	0.0000	1	(1.9127)	01/06/2025
605305.SH	12/10/2024	SDB3260122847	100.00	3.7976	380.01	379.76	0.0000	4.5800	50.0000	0.0000	(0.0483)	(0.0053)	0.0000	1	(0.0536)	01/06/2025
605305.SH	12/10/2024	SDB3260122847	500.00	3.7976	1,905.17	1,898.81	0.0000	4.5800	50.0000	0.0000	(0.2424)	(0.0264)	0.0000	1	(0.2688)	01/06/2025
605305.SH	12/10/2024	SDB3260122847	100.00	3.7976	386.40	379.76	0.0000	4.5800	50.0000	0.0000	(0.0492)	(0.0053)	0.0000	1	(0.0544)	01/06/2025
605305.SH	12/10/2024	SDB3260122847	800.00	3.7976	3,198.39	3,038.10	0.0000	4.5800	50.0000	0.0000	(0.4069)	(0.0422)	0.0000	1	(0.4491)	01/06/2025
605305.SH	12/10/2024	SDB3260122847	400.00	3.7976	1,599.19	1,519.05	0.0000	4.5800	50.0000	0.0000	(0.2035)	(0.0211)	0.0000	1	(0.2246)	01/06/2025
605305.SH	12/10/2024	SDB3260122847	5,100.00	3.7976	20,389.71	19,367.89	0.0000	4.5800	50.0000	0.0000	(2.5940)	(0.2690)	0.0000	1	(2.8630)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
FICONT INDUSTRY (BEIJING) CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
605305.SH	12/10/2024	SDB3260122847	5,400.00	3.7976	21,589.10	20,507.17	0.0000	4.5800	50.0000	0.0000	(2.7466)	(0.2848)	0.0000	1	(3.0314)	01/06/2025
605305.SH	12/10/2024	SDB3260122847	800.00	3.7976	3,198.39	3,038.10	0.0000	4.5800	50.0000	0.0000	(0.4069)	(0.0422)	0.0000	1	(0.4491)	01/06/2025
605305.SH	12/10/2024	SDB3260122847	500.00	3.7976	1,998.99	1,898.81	0.0000	4.5800	50.0000	0.0000	(0.2543)	(0.0264)	0.0000	1	(0.2807)	01/06/2025
605305.SH	12/10/2024	SDB3260122847	300.00	3.7976	1,199.39	1,139.29	0.0000	4.5800	50.0000	0.0000	(0.1526)	(0.0158)	0.0000	1	(0.1684)	01/06/2025
605305.SH	12/10/2024	SDB3260122847	200.00	3.7976	799.60	759.52	0.0000	4.5800	50.0000	0.0000	(0.1017)	(0.0105)	0.0000	1	(0.1123)	01/06/2025
605305.SH	12/10/2024	SDB3260122847	1,600.00	3.7976	6,396.77	6,076.20	0.0000	4.5800	50.0000	0.0000	(0.8138)	(0.0844)	0.0000	1	(0.8982)	01/06/2025
605305.SH	12/10/2024	SDB3260122847	200.00	3.7976	799.60	759.52	0.0000	4.5800	50.0000	0.0000	(0.1017)	(0.0105)	0.0000	1	(0.1123)	01/06/2025
605305.SH	12/10/2024	SDB3260122847	100.00	3.7976	399.80	379.76	0.0000	4.5800	50.0000	0.0000	(0.0509)	(0.0053)	0.0000	1	(0.0561)	01/06/2025
605305.SH	12/10/2024	SDB3260122847	400.00	3.7976	1,599.19	1,519.05	0.0000	4.5800	50.0000	0.0000	(0.2035)	(0.0211)	0.0000	1	(0.2246)	01/06/2025
605305.SH	12/10/2024	SDB3260122847	800.00	3.7976	3,198.39	3,038.10	0.0000	4.5800	50.0000	0.0000	(0.4069)	(0.0422)	0.0000	1	(0.4491)	01/06/2025
605305.SH	12/10/2024	SDB3260122847	900.00	3.7976	3,598.18	3,417.86	0.0000	4.5800	50.0000	0.0000	(0.4578)	(0.0475)	0.0000	1	(0.5052)	01/06/2025
605305.SH	12/10/2024	SDB3260122847	2,800.00	3.7976	11,194.35	10,633.35	0.0000	4.5800	50.0000	0.0000	(1.4242)	(0.1477)	0.0000	1	(1.5719)	01/06/2025
605305.SH	12/10/2024	SDB3260122847	500.00	3.7976	1,998.99	1,898.81	0.0000	4.5800	50.0000	0.0000	(0.2543)	(0.0264)	0.0000	1	(0.2807)	01/06/2025
605305.SH	12/10/2024	SDB3260122847	6,000.00	3.7976	23,987.89	22,785.75	0.0000	4.5800	50.0000	0.0000	(3.0518)	(0.3165)	0.0000	1	(3.3683)	01/06/2025
605305.SH	12/10/2024	SDB3260122847	200.00	3.7976	799.60	759.52	0.0000	4.5800	50.0000	0.0000	(0.1017)	(0.0105)	0.0000	1	(0.1123)	01/06/2025
605305.SH	12/10/2024	SDB3260122847	200.00	3.7976	799.60	759.52	0.0000	4.5800	50.0000	0.0000	(0.1017)	(0.0105)	0.0000	1	(0.1123)	01/06/2025
605305.SH	12/10/2024	SDB3260122847	1,000.00	3.7976	3,997.98	3,797.63	0.0000	4.5800	50.0000	0.0000	(0.5086)	(0.0527)	0.0000	1	(0.5614)	01/06/2025
605305.SH	12/10/2024	SDB3260122847	1,700.00	3.7976	6,796.57	6,455.96	0.0000	4.5800	50.0000	0.0000	(0.8647)	(0.0897)	0.0000	1	(0.9543)	01/06/2025
605305.SH	12/10/2024	SDB3260122847	1,100.00	3.7976	4,397.78	4,177.39	0.0000	4.5800	50.0000	0.0000	(0.5595)	(0.0580)	0.0000	1	(0.6175)	01/06/2025
605305.SH	12/10/2024	SDB3260122847	4,500.00	3.7976	17,990.92	17,089.31	0.0000	4.5800	50.0000	0.0000	(2.2888)	(0.2374)	0.0000	1	(2.5262)	01/06/2025
605305.SH	12/10/2024	SDB3260122847	200.00	3.7976	799.60	759.52	0.0000	4.5800	50.0000	0.0000	(0.1017)	(0.0105)	0.0000	1	(0.1123)	01/06/2025
605305.SH	12/10/2024	SDB3260122847	400.00	3.7976	1,599.19	1,519.05	0.0000	4.5800	50.0000	0.0000	(0.2035)	(0.0211)	0.0000	1	(0.2246)	01/06/2025
605305.SH	12/10/2024	SDB3260122847	600.00	3.7976	2,398.79	2,278.57	0.0000	4.5800	50.0000	0.0000	(0.3052)	(0.0316)	0.0000	1	(0.3368)	01/06/2025
605305.SH	12/10/2024	SDB3260122847	3,400.00	3.7976	13,593.14	12,911.92	0.0000	4.5800	50.0000	0.0000	(1.7293)	(0.1793)	0.0000	1	(1.9087)	01/06/2025
605305.SH	12/09/2024	SDB3260122847	100.00	3.8600	386.40	386.00	0.0000	4.5800	50.0000	0.0000	(0.0492)	(0.0054)	0.0000	1	(0.0545)	01/06/2025
605305.SH	12/09/2024	SDB3260122847	800.00	3.8600	3,198.39	3,087.99	0.0000	4.5800	50.0000	0.0000	(0.4069)	(0.0429)	0.0000	1	(0.4498)	01/06/2025
605305.SH	12/09/2024	SDB3260122847	400.00	3.8600	1,599.19	1,543.99	0.0000	4.5800	50.0000	0.0000	(0.2035)	(0.0214)	0.0000	1	(0.2249)	01/06/2025
605305.SH	12/09/2024	SDB3260122847	5,100.00	3.8600	20,389.71	19,685.93	0.0000	4.5800	50.0000	0.0000	(2.5940)	(0.2734)	0.0000	1	(2.8674)	01/06/2025
605305.SH	12/09/2024	SDB3260122847	5,400.00	3.8600	21,589.10	20,843.92	0.0000	4.5800	50.0000	0.0000	(2.7466)	(0.2895)	0.0000	1	(3.0361)	01/06/2025
605305.SH	12/09/2024	SDB3260122847	800.00	3.8600	3,198.39	3,087.99	0.0000	4.5800	50.0000	0.0000	(0.4069)	(0.0429)	0.0000	1	(0.4498)	01/06/2025
605305.SH	12/09/2024	SDB3260122847	500.00	3.8600	1,998.99	1,929.99	0.0000	4.5800	50.0000	0.0000	(0.2543)	(0.0268)	0.0000	1	(0.2811)	01/06/2025
605305.SH	12/09/2024	SDB3260122847	300.00	3.8600	1,199.39	1,158.00	0.0000	4.5800	50.0000	0.0000	(0.1526)	(0.0161)	0.0000	1	(0.1687)	01/06/2025
605305.SH	12/09/2024	SDB3260122847	200.00	3.8600	799.60	772.00	0.0000	4.5800	50.0000	0.0000	(0.1017)	(0.0107)	0.0000	1	(0.1124)	01/06/2025
605305.SH	12/09/2024	SDB3260122847	1,600.00	3.8600	6,396.77	6,175.98	0.0000	4.5800	50.0000	0.0000	(0.8138)	(0.0858)	0.0000	1	(0.8996)	01/06/2025
605305.SH	12/09/2024	SDB3260122847	200.00	3.8600	799.60	772.00	0.0000	4.5800	50.0000	0.0000	(0.1017)	(0.0107)	0.0000	1	(0.1124)	01/06/2025
605305.SH	12/09/2024	SDB3260122847	100.00	3.8600	399.80	386.00	0.0000	4.5800	50.0000	0.0000	(0.0509)	(0.0054)	0.0000	1	(0.0562)	01/06/2025
605305.SH	12/09/2024	SDB3260122847	400.00	3.8600	1,599.19	1,543.99	0.0000	4.5800	50.0000	0.0000	(0.2035)	(0.0214)	0.0000	1	(0.2249)	01/06/2025
605305.SH	12/09/2024	SDB3260122847	800.00	3.8600	3,198.39	3,087.99	0.0000	4.5800	50.0000	0.0000	(0.4069)	(0.0429)	0.0000	1	(0.4498)	01/06/2025
605305.SH	12/09/2024	SDB3260122847	900.00	3.8600	3,598.18	3,473.99	0.0000	4.5800	50.0000	0.0000	(0.4578)	(0.0482)	0.0000	1	(0.5060)	01/06/2025
605305.SH	12/09/2024	SDB3260122847	2,800.00	3.8600	11,194.35	10,807.96	0.0000	4.5800	50.0000	0.0000	(1.4242)	(0.1501)	0.0000	1	(1.5743)	01/06/2025
605305.SH	12/09/2024	SDB3260122847	500.00	3.8600	1,998.99	1,929.99	0.0000	4.5800	50.0000	0.0000	(0.2543)	(0.0268)	0.0000	1	(0.2811)	01/06/2025
605305.SH	12/09/2024	SDB3260122847	6,000.00	3.8600	23,987.89	23,159.92	0.0000	4.5800	50.0000	0.0000	(3.0518)	(0.3217)	0.0000	1	(3.3735)	01/06/2025
605305.SH	12/09/2024	SDB3260122847	200.00	3.8600	799.60	772.00	0.0000	4.5800	50.0000	0.0000	(0.1017)	(0.0107)	0.0000	1	(0.1124)	01/06/2025
605305.SH	12/09/2024	SDB3260122847	200.00	3.8600	799.60	772.00	0.0000	4.5800	50.0000	0.0000	(0.1017)	(0.0107)	0.0000	1	(0.1124)	01/06/2025
605305.SH	12/09/2024	SDB3260122847	1,000.00	3.8600	3,997.98	3,859.99	0.0000	4.5800	50.0000	0.0000	(0.5086)	(0.0536)	0.0000	1	(0.5622)	01/06/2025
605305.SH	12/09/2024	SDB3260122847	1,700.00	3.8600	6,796.57	6,561.98	0.0000	4.5800	50.0000	0.0000	(0.8647)	(0.0911)	0.0000	1	(0.9558)	01/06/2025
605305.SH	12/09/2024	SDB3260122847	1,100.00	3.8600	4,397.78	4,245.98	0.0000	4.5800	50.0000	0.0000	(0.5595)	(0.0590)	0.0000	1	(0.6185)	01/06/2025
605305.SH	12/09/2024	SDB3260122847	4,500.00	3.8600	17,990.92	17,369.94	0.0000	4.5800	50.0000	0.0000	(2.2888)	(0.2412)	0.0000	1	(2.5301)	01/06/2025
605305.SH	12/09/2024	SDB3260122847	200.00	3.8600	799.60	772.00	0.0000	4.5800	50.0000	0.0000	(0.1017)	(0.0107)	0.0000	1	(0.1124)	01/06/2025
605305.SH	12/09/2024	SDB3260122847	400.00	3.8600	1,599.19	1,543.99	0.0000	4.5800	50.0000	0.0000	(0.2035)	(0.0214)	0.0000	1	(0.2249)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
FICONT INDUSTRY (BEIJING) CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
605305.SH	12/09/2024	SDB3260122847	600.00	3.8600	2,398.79	2,315.99	0.0000	4.5800	50.0000	0.0000	(0.3052)	(0.0322)	0.0000	1	(0.3373)	01/06/2025
605305.SH	12/09/2024	SDB3260122847	3,400.00	3.8600	13,593.14	13,123.95	0.0000	4.5800	50.0000	0.0000	(1.7293)	(0.1823)	0.0000	1	(1.9116)	01/06/2025
605305.SH	12/06/2024	SDB3260122847	800.00	3.9263	3,198.39	3,141.04	0.0000	4.5800	50.0000	0.0000	(1.2207)	(0.1309)	0.0000	3	(1.3516)	01/06/2025
605305.SH	12/06/2024	SDB3260122847	400.00	3.9263	1,599.19	1,570.52	0.0000	4.5800	50.0000	0.0000	(0.6104)	(0.0654)	0.0000	3	(0.6758)	01/06/2025
605305.SH	12/06/2024	SDB3260122847	5,100.00	3.9263	20,389.71	20,024.11	0.0000	4.5800	50.0000	0.0000	(7.7821)	(0.8343)	0.0000	3	(8.6164)	01/06/2025
605305.SH	12/06/2024	SDB3260122847	5,400.00	3.9263	21,589.10	21,202.00	0.0000	4.5800	50.0000	0.0000	(8.2398)	(0.8834)	0.0000	3	(9.1233)	01/06/2025
605305.SH	12/06/2024	SDB3260122847	800.00	3.9263	3,198.39	3,141.04	0.0000	4.5800	50.0000	0.0000	(1.2207)	(0.1309)	0.0000	3	(1.3516)	01/06/2025
605305.SH	12/06/2024	SDB3260122847	500.00	3.9263	1,998.99	1,963.15	0.0000	4.5800	50.0000	0.0000	(0.7629)	(0.0818)	0.0000	3	(0.8447)	01/06/2025
605305.SH	12/06/2024	SDB3260122847	300.00	3.9263	1,199.39	1,177.89	0.0000	4.5800	50.0000	0.0000	(0.4578)	(0.0491)	0.0000	3	(0.5068)	01/06/2025
605305.SH	12/06/2024	SDB3260122847	200.00	3.9263	799.60	785.26	0.0000	4.5800	50.0000	0.0000	(0.3052)	(0.0327)	0.0000	3	(0.3379)	01/06/2025
605305.SH	12/06/2024	SDB3260122847	1,600.00	3.9263	6,396.77	6,282.07	0.0000	4.5800	50.0000	0.0000	(2.4414)	(0.2618)	0.0000	3	(2.7032)	01/06/2025
605305.SH	12/06/2024	SDB3260122847	200.00	3.9263	799.60	785.26	0.0000	4.5800	50.0000	0.0000	(0.3052)	(0.0327)	0.0000	3	(0.3379)	01/06/2025
605305.SH	12/06/2024	SDB3260122847	100.00	3.9263	399.80	392.63	0.0000	4.5800	50.0000	0.0000	(0.1526)	(0.0164)	0.0000	3	(0.1689)	01/06/2025
605305.SH	12/06/2024	SDB3260122847	400.00	3.9263	1,599.19	1,570.52	0.0000	4.5800	50.0000	0.0000	(0.6104)	(0.0654)	0.0000	3	(0.6758)	01/06/2025
605305.SH	12/06/2024	SDB3260122847	800.00	3.9263	3,198.39	3,141.04	0.0000	4.5800	50.0000	0.0000	(1.2207)	(0.1309)	0.0000	3	(1.3516)	01/06/2025
605305.SH	12/06/2024	SDB3260122847	900.00	3.9263	3,598.18	3,533.67	0.0000	4.5800	50.0000	0.0000	(1.3733)	(0.1472)	0.0000	3	(1.5205)	01/06/2025
605305.SH	12/06/2024	SDB3260122847	2,800.00	3.9263	11,194.35	10,993.63	0.0000	4.5800	50.0000	0.0000	(4.2725)	(0.4581)	0.0000	3	(4.7306)	01/06/2025
605305.SH	12/06/2024	SDB3260122847	500.00	3.9263	1,998.99	1,963.15	0.0000	4.5800	50.0000	0.0000	(0.7629)	(0.0818)	0.0000	3	(0.8447)	01/06/2025
605305.SH	12/06/2024	SDB3260122847	6,000.00	3.9263	23,987.89	23,557.78	0.0000	4.5800	50.0000	0.0000	(9.1554)	(0.9816)	0.0000	3	(10.1370)	01/06/2025
605305.SH	12/06/2024	SDB3260122847	200.00	3.9263	799.60	785.26	0.0000	4.5800	50.0000	0.0000	(0.3052)	(0.0327)	0.0000	3	(0.3379)	01/06/2025
605305.SH	12/06/2024	SDB3260122847	200.00	3.9263	799.60	785.26	0.0000	4.5800	50.0000	0.0000	(0.3052)	(0.0327)	0.0000	3	(0.3379)	01/06/2025
605305.SH	12/06/2024	SDB3260122847	1,000.00	3.9263	3,997.98	3,926.30	0.0000	4.5800	50.0000	0.0000	(1.5259)	(0.1636)	0.0000	3	(1.6895)	01/06/2025
605305.SH	12/06/2024	SDB3260122847	1,700.00	3.9263	6,796.57	6,674.70	0.0000	4.5800	50.0000	0.0000	(2.5940)	(0.2781)	0.0000	3	(2.8721)	01/06/2025
605305.SH	12/06/2024	SDB3260122847	1,100.00	3.9263	4,397.78	4,318.93	0.0000	4.5800	50.0000	0.0000	(1.6785)	(0.1800)	0.0000	3	(1.8584)	01/06/2025
605305.SH	12/06/2024	SDB3260122847	4,500.00	3.9263	17,990.92	17,668.33	0.0000	4.5800	50.0000	0.0000	(6.8665)	(0.7362)	0.0000	3	(7.6027)	01/06/2025
605305.SH	12/06/2024	SDB3260122847	200.00	3.9263	799.60	785.26	0.0000	4.5800	50.0000	0.0000	(0.3052)	(0.0327)	0.0000	3	(0.3379)	01/06/2025
605305.SH	12/06/2024	SDB3260122847	400.00	3.9263	1,599.19	1,570.52	0.0000	4.5800	50.0000	0.0000	(0.6104)	(0.0654)	0.0000	3	(0.6758)	01/06/2025
605305.SH	12/06/2024	SDB3260122847	600.00	3.9263	2,398.79	2,355.78	0.0000	4.5800	50.0000	0.0000	(0.9155)	(0.0982)	0.0000	3	(1.0137)	01/06/2025
605305.SH	12/06/2024	SDB3260122847	3,400.00	3.9263	13,593.14	13,349.41	0.0000	4.5800	50.0000	0.0000	(5.1880)	(0.5562)	0.0000	3	(5.7443)	01/06/2025
605305.SH	12/05/2024	SDB3260122847	800.00	4.0239	3,198.39	3,219.08	0.0000	4.5800	50.0000	0.0000	(0.4069)	(0.0447)	0.0000	1	(0.4516)	01/06/2025
605305.SH	12/05/2024	SDB3260122847	400.00	4.0239	1,599.19	1,609.54	0.0000	4.5800	50.0000	0.0000	(0.0224)	(0.0000)	0.0000	1	(0.2258)	01/06/2025
605305.SH	12/05/2024	SDB3260122847	5,100.00	4.0239	20,389.71	20,521.65	0.0000	4.5800	50.0000	0.0000	(2.5940)	(0.2850)	0.0000	1	(2.8790)	01/06/2025
605305.SH	12/05/2024	SDB3260122847	5,400.00	4.0239	21,589.10	21,728.80	0.0000	4.5800	50.0000	0.0000	(2.7466)	(0.3018)	0.0000	1	(3.0484)	01/06/2025
605305.SH	12/05/2024	SDB3260122847	800.00	4.0239	3,198.39	3,219.08	0.0000	4.5800	50.0000	0.0000	(0.4069)	(0.0447)	0.0000	1	(0.4516)	01/06/2025
605305.SH	12/05/2024	SDB3260122847	500.00	4.0239	1,998.99	2,011.93	0.0000	4.5800	50.0000	0.0000	(0.2543)	(0.0279)	0.0000	1	(0.2823)	01/06/2025
605305.SH	12/05/2024	SDB3260122847	300.00	4.0239	1,199.39	1,207.16	0.0000	4.5800	50.0000	0.0000	(0.1526)	(0.0168)	0.0000	1	(0.1694)	01/06/2025
605305.SH	12/05/2024	SDB3260122847	200.00	4.0239	799.60	804.77	0.0000	4.5800	50.0000	0.0000	(0.1017)	(0.0112)	0.0000	1	(0.1129)	01/06/2025
605305.SH	12/05/2024	SDB3260122847	1,600.00	4.0239	6,396.77	6,438.16	0.0000	4.5800	50.0000	0.0000	(0.8138)	(0.0894)	0.0000	1	(0.9032)	01/06/2025
605305.SH	12/05/2024	SDB3260122847	200.00	4.0239	799.60	804.77	0.0000	4.5800	50.0000	0.0000	(0.1017)	(0.0112)	0.0000	1	(0.1129)	01/06/2025
605305.SH	12/05/2024	SDB3260122847	100.00	4.0239	399.80	402.39	0.0000	4.5800	50.0000	0.0000	(0.0509)	(0.0056)	0.0000	1	(0.0565)	01/06/2025
605305.SH	12/05/2024	SDB3260122847	400.00	4.0239	1,599.19	1,609.54	0.0000	4.5800	50.0000	0.0000	(0.0224)	(0.0000)	0.0000	1	(0.2258)	01/06/2025
605305.SH	12/05/2024	SDB3260122847	800.00	4.0239	3,198.39	3,219.08	0.0000	4.5800	50.0000	0.0000	(0.4069)	(0.0447)	0.0000	1	(0.4516)	01/06/2025
605305.SH	12/05/2024	SDB3260122847	900.00	4.0239	3,598.18	3,621.47	0.0000	4.5800	50.0000	0.0000	(0.4578)	(0.0503)	0.0000	1	(0.5081)	01/06/2025
605305.SH	12/05/2024	SDB3260122847	2,800.00	4.0239	11,194.35	11,266.79	0.0000	4.5800	50.0000	0.0000	(1.4242)	(0.1565)	0.0000	1	(1.5807)	01/06/2025
605305.SH	12/05/2024	SDB3260122847	500.00	4.0239	1,998.99	2,011.93	0.0000	4.5800	50.0000	0.0000	(0.2543)	(0.0279)	0.0000	1	(0.2823)	01/06/2025
605305.SH	12/05/2024	SDB3260122847	6,000.00	4.0239	23,987.89	24,143.11	0.0000	4.5800	50.0000	0.0000	(3.0518)	(0.3353)	0.0000	1	(3.3871)	01/06/2025
605305.SH	12/05/2024	SDB3260122847	200.00	4.0239	799.60	804.77	0.0000	4.5800	50.0000	0.0000	(0.1017)	(0.0112)	0.0000	1	(0.1129)	01/06/2025
605305.SH	12/05/2024	SDB3260122847	200.00	4.0239	799.60	804.77	0.0000	4.5800	50.0000	0.0000	(0.1017)	(0.0112)	0.0000	1	(0.1129)	01/06/2025
605305.SH	12/05/2024	SDB3260122847	1,000.00	4.0239	3,997.98	4,023.85	0.0000	4.5800	50.0000	0.0000	(0.5086)	(0.0559)	0.0000	1	(0.5645)	01/06/2025
605305.SH	12/05/2024	SDB3260122847	1,700.00	4.0239	6,796.57	6,840.55	0.0000	4.5800	50.0000	0.0000	(0.8647)	(0.0950)	0.0000	1	(0.9597)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
FICONT INDUSTRY (BEIJING) CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
605305.SH	12/05/2024	SDB3260122847	1,100.00	4.0239	4,397.78	4,426.24	0.0000	4.5800	50.0000	0.0000	(0.5595)	(0.0615)	0.0000	1	(0.6210)	01/06/2025
605305.SH	12/05/2024	SDB3260122847	4,500.00	4.0239	17,990.92	18,107.33	0.0000	4.5800	50.0000	0.0000	(2.2888)	(0.2515)	0.0000	1	(2.5403)	01/06/2025
605305.SH	12/05/2024	SDB3260122847	200.00	4.0239	799.60	804.77	0.0000	4.5800	50.0000	0.0000	(0.1017)	(0.0112)	0.0000	1	(0.1129)	01/06/2025
605305.SH	12/05/2024	SDB3260122847	400.00	4.0239	1,599.19	1,609.54	0.0000	4.5800	50.0000	0.0000	(0.2035)	(0.0224)	0.0000	1	(0.2258)	01/06/2025
605305.SH	12/05/2024	SDB3260122847	600.00	4.0239	2,398.79	2,414.31	0.0000	4.5800	50.0000	0.0000	(0.3052)	(0.0335)	0.0000	1	(0.3387)	01/06/2025
605305.SH	12/05/2024	SDB3260122847	3,400.00	4.0239	13,593.14	13,681.10	0.0000	4.5800	50.0000	0.0000	(1.7293)	(0.1900)	0.0000	1	(1.9194)	01/06/2025
605305.SH	12/04/2024	SDB3260122847	800.00	3.9980	3,198.39	3,198.39	0.0000	4.5800	50.0000	0.0000	(0.4069)	(0.0444)	0.0000	1	(0.4513)	01/06/2025
605305.SH	12/04/2024	SDB3260122847	400.00	3.9980	1,599.19	1,599.19	0.0000	4.5800	50.0000	0.0000	(0.2035)	(0.0222)	0.0000	1	(0.2257)	01/06/2025
605305.SH	12/04/2024	SDB3260122847	5,100.00	3.9980	20,389.71	20,389.71	0.0000	4.5800	50.0000	0.0000	(2.5940)	(0.2832)	0.0000	1	(2.8772)	01/06/2025
605305.SH	12/04/2024	SDB3260122847	5,400.00	3.9980	21,589.10	21,589.10	0.0000	4.5800	50.0000	0.0000	(2.7466)	(0.2998)	0.0000	1	(3.0465)	01/06/2025
605305.SH	12/04/2024	SDB3260122847	800.00	3.9980	3,198.39	3,198.39	0.0000	4.5800	50.0000	0.0000	(0.4069)	(0.0444)	0.0000	1	(0.4513)	01/06/2025
605305.SH	12/04/2024	SDB3260122847	500.00	3.9980	1,998.99	1,998.99	0.0000	4.5800	50.0000	0.0000	(0.2543)	(0.0278)	0.0000	1	(0.2821)	01/06/2025
605305.SH	12/04/2024	SDB3260122847	300.00	3.9980	1,199.39	1,199.39	0.0000	4.5800	50.0000	0.0000	(0.1526)	(0.0167)	0.0000	1	(0.1692)	01/06/2025
605305.SH	12/04/2024	SDB3260122847	200.00	3.9980	799.60	799.60	0.0000	4.5800	50.0000	0.0000	(0.1017)	(0.0111)	0.0000	1	(0.1128)	01/06/2025
605305.SH	12/04/2024	SDB3260122847	1,600.00	3.9980	6,396.77	6,396.77	0.0000	4.5800	50.0000	0.0000	(0.8138)	(0.0888)	0.0000	1	(0.9027)	01/06/2025
605305.SH	12/04/2024	SDB3260122847	200.00	3.9980	799.60	799.60	0.0000	4.5800	50.0000	0.0000	(0.1017)	(0.0111)	0.0000	1	(0.1128)	01/06/2025
605305.SH	12/04/2024	SDB3260122847	100.00	3.9980	399.80	399.80	0.0000	4.5800	50.0000	0.0000	(0.0509)	(0.0056)	0.0000	1	(0.0564)	01/06/2025
605305.SH	12/04/2024	SDB3260122847	400.00	3.9980	1,599.19	1,599.19	0.0000	4.5800	50.0000	0.0000	(0.2035)	(0.0222)	0.0000	1	(0.2257)	01/06/2025
605305.SH	12/04/2024	SDB3260122847	800.00	3.9980	3,198.39	3,198.39	0.0000	4.5800	50.0000	0.0000	(0.4069)	(0.0444)	0.0000	1	(0.4513)	01/06/2025
605305.SH	12/04/2024	SDB3260122847	900.00	3.9980	3,598.18	3,598.18	0.0000	4.5800	50.0000	0.0000	(0.4578)	(0.0500)	0.0000	1	(0.5077)	01/06/2025
605305.SH	12/04/2024	SDB3260122847	2,800.00	3.9980	11,194.35	11,194.35	0.0000	4.5800	50.0000	0.0000	(1.4242)	(0.1555)	0.0000	1	(1.5796)	01/06/2025
605305.SH	12/04/2024	SDB3260122847	500.00	3.9980	1,998.99	1,998.99	0.0000	4.5800	50.0000	0.0000	(0.2543)	(0.0278)	0.0000	1	(0.2821)	01/06/2025
605305.SH	12/04/2024	SDB3260122847	6,000.00	3.9980	23,987.89	23,987.89	0.0000	4.5800	50.0000	0.0000	(3.0518)	(0.3332)	0.0000	1	(3.3850)	01/06/2025
605305.SH	12/04/2024	SDB3260122847	200.00	3.9980	799.60	799.60	0.0000	4.5800	50.0000	0.0000	(0.1017)	(0.0111)	0.0000	1	(0.1128)	01/06/2025
605305.SH	12/04/2024	SDB3260122847	200.00	3.9980	799.60	799.60	0.0000	4.5800	50.0000	0.0000	(0.1017)	(0.0111)	0.0000	1	(0.1128)	01/06/2025
605305.SH	12/04/2024	SDB3260122847	1,000.00	3.9980	3,997.98	3,997.98	0.0000	4.5800	50.0000	0.0000	(0.5086)	(0.0555)	0.0000	1	(0.5642)	01/06/2025
605305.SH	12/04/2024	SDB3260122847	1,700.00	3.9980	6,796.57	6,796.57	0.0000	4.5800	50.0000	0.0000	(0.8647)	(0.0944)	0.0000	1	(0.9591)	01/06/2025
605305.SH	12/04/2024	SDB3260122847	1,100.00	3.9980	4,397.78	4,397.78	0.0000	4.5800	50.0000	0.0000	(0.5595)	(0.0611)	0.0000	1	(0.6206)	01/06/2025
605305.SH	12/04/2024	SDB3260122847	4,500.00	3.9980	17,990.92	17,990.92	0.0000	4.5800	50.0000	0.0000	(2.2888)	(0.2499)	0.0000	1	(2.5387)	01/06/2025
605305.SH	12/04/2024	SDB3260122847	200.00	3.9980	799.60	799.60	0.0000	4.5800	50.0000	0.0000	(0.1017)	(0.0111)	0.0000	1	(0.1128)	01/06/2025
605305.SH	12/04/2024	SDB3260122847	400.00	3.9980	1,599.19	1,599.19	0.0000	4.5800	50.0000	0.0000	(0.2035)	(0.0222)	0.0000	1	(0.2257)	01/06/2025
605305.SH	12/04/2024	SDB3260122847	600.00	3.9980	2,398.79	2,398.79	0.0000	4.5800	50.0000	0.0000	(0.3052)	(0.0333)	0.0000	1	(0.3385)	01/06/2025
605305.SH	12/04/2024	SDB3260122847	3,400.00	3.9980	13,593.14	13,593.14	0.0000	4.5800	50.0000	0.0000	(1.7293)	(0.1888)	0.0000	1	(1.9181)	01/06/2025
TOTAL FICONT INDUSTRY (BEIJING) CO., LTD. CMN CLASS A SERIES NORTHBOUND												(663.3339)	(72.0427)	0.0000	(735.3766)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
FIRST TRACTOR CO LTD CMN CLASS A SERIES NORTHBOUND																
601038.SH	01/03/2025	SDB3260427153	1,400.00	2.0699	2,942.72	2,897.87	0.0000	4.3300	50.0000	0.0000	(1.0618)	(0.1207)	0.0000	3	(1.1826)	01/06/2025
601038.SH	01/03/2025	SDB3260427153	500.00	2.0699	1,050.97	1,034.95	0.0000	4.3300	50.0000	0.0000	(0.3792)	(0.0431)	0.0000	3	(0.4223)	01/06/2025
601038.SH	01/03/2025	SDB3260427153	3,600.00	2.0699	7,567.01	7,451.67	0.0000	4.3300	50.0000	0.0000	(2.7304)	(0.3105)	0.0000	3	(3.0409)	01/06/2025
601038.SH	01/03/2025	SDB3260427153	2,400.00	2.0699	5,044.67	4,967.78	0.0000	4.3300	50.0000	0.0000	(1.8203)	(0.2070)	0.0000	3	(2.0273)	01/06/2025
601038.SH	01/03/2025	SDB3260427153	400.00	2.0699	840.78	827.96	0.0000	4.3300	50.0000	0.0000	(0.3034)	(0.0345)	0.0000	3	(0.3379)	01/06/2025
601038.SH	01/03/2025	SDB3260427153	1,600.00	2.0699	3,363.11	3,311.85	0.0000	4.3300	50.0000	0.0000	(1.2135)	(0.1380)	0.0000	3	(1.3515)	01/06/2025
601038.SH	01/03/2025	SDB3260427153	2,600.00	2.0699	5,465.06	5,381.76	0.0000	4.3300	50.0000	0.0000	(1.9720)	(0.2242)	0.0000	3	(2.1962)	01/06/2025
601038.SH	01/03/2025	SDB3260427153	3,700.00	2.0699	7,777.20	7,658.66	0.0000	4.3300	50.0000	0.0000	(2.8063)	(0.3191)	0.0000	3	(3.1254)	01/06/2025
601038.SH	01/03/2025	SDB3260427153	100.00	2.0699	210.19	206.99	0.0000	4.3300	50.0000	0.0000	(0.0758)	(0.0086)	0.0000	3	(0.0845)	01/06/2025
601038.SH	01/03/2025	SDB3260427153	400.00	2.0699	840.78	827.96	0.0000	4.3300	50.0000	0.0000	(0.3034)	(0.0345)	0.0000	3	(0.3379)	01/06/2025
601038.SH	01/03/2025	SDB3260427153	100.00	2.0699	210.19	206.99	0.0000	4.3300	50.0000	0.0000	(0.0758)	(0.0086)	0.0000	3	(0.0845)	01/06/2025
601038.SH	01/03/2025	SDB3260427153	100.00	2.0699	210.19	206.99	0.0000	4.3300	50.0000	0.0000	(0.0758)	(0.0086)	0.0000	3	(0.0845)	01/06/2025
601038.SH	01/03/2025	SDB3260427153	500.00	2.0699	1,050.97	1,034.95	0.0000	4.3300	50.0000	0.0000	(0.3792)	(0.0431)	0.0000	3	(0.4223)	01/06/2025
601038.SH	01/03/2025	SDB3260427153	100.00	2.0699	210.19	206.99	0.0000	4.3300	50.0000	0.0000	(0.0758)	(0.0086)	0.0000	3	(0.0845)	01/06/2025
601038.SH	01/03/2025	SDB3260427153	2,700.00	2.0699	5,675.25	5,588.75	0.0000	4.3300	50.0000	0.0000	(2.0478)	(0.2329)	0.0000	3	(2.2807)	01/06/2025
601038.SH	01/03/2025	SDB3260427153	12,000.00	2.0699	25,223.35	24,838.91	0.0000	4.3300	50.0000	0.0000	(9.1014)	(1.0350)	0.0000	3	(10.1364)	01/06/2025
601038.SH	01/03/2025	SDB3260427153	11,100.00	2.0699	23,331.60	22,975.99	0.0000	4.3300	50.0000	0.0000	(8.4188)	(0.9573)	0.0000	3	(9.3762)	01/06/2025
601038.SH	01/03/2025	SDB3260427153	400.00	2.0699	840.78	827.96	0.0000	4.3300	50.0000	0.0000	(0.3034)	(0.0345)	0.0000	3	(0.3379)	01/06/2025
601038.SH	01/03/2025	SDB3260427153	400.00	2.0699	840.78	827.96	0.0000	4.3300	50.0000	0.0000	(0.3034)	(0.0345)	0.0000	3	(0.3379)	01/06/2025
601038.SH	01/03/2025	SDB3260427153	1,700.00	2.0699	3,573.31	3,518.85	0.0000	4.3300	50.0000	0.0000	(1.2894)	(0.1466)	0.0000	3	(1.4360)	01/06/2025
601038.SH	01/03/2025	SDB3260427153	600.00	2.0699	1,261.17	1,241.95	0.0000	4.3300	50.0000	0.0000	(0.4551)	(0.0517)	0.0000	3	(0.5068)	01/06/2025
601038.SH	01/03/2025	SDB3260427153	900.00	2.0699	1,891.75	1,862.92	0.0000	4.3300	50.0000	0.0000	(0.6826)	(0.0776)	0.0000	3	(0.7602)	01/06/2025
601038.SH	01/02/2025	SDB3260427153	1,400.00	2.0812	2,942.72	2,913.69	0.0000	4.3300	50.0000	0.0000	(0.3539)	(0.0405)	0.0000	1	(0.3944)	01/06/2025
601038.SH	01/02/2025	SDB3260427153	500.00	2.0812	1,050.97	1,040.60	0.0000	4.3300	50.0000	0.0000	(0.1264)	(0.0145)	0.0000	1	(0.1409)	01/06/2025
601038.SH	01/02/2025	SDB3260427153	3,600.00	2.0812	7,567.01	7,492.35	0.0000	4.3300	50.0000	0.0000	(0.9101)	(0.1041)	0.0000	1	(1.0142)	01/06/2025
601038.SH	01/02/2025	SDB3260427153	2,400.00	2.0812	5,044.67	4,994.90	0.0000	4.3300	50.0000	0.0000	(0.6068)	(0.0694)	0.0000	1	(0.6761)	01/06/2025
601038.SH	01/02/2025	SDB3260427153	400.00	2.0812	840.78	832.48	0.0000	4.3300	50.0000	0.0000	(0.1011)	(0.0116)	0.0000	1	(0.1127)	01/06/2025
601038.SH	01/02/2025	SDB3260427153	1,600.00	2.0812	3,363.11	3,329.93	0.0000	4.3300	50.0000	0.0000	(0.4045)	(0.0462)	0.0000	1	(0.4508)	01/06/2025
601038.SH	01/02/2025	SDB3260427153	2,600.00	2.0812	5,465.06	5,411.14	0.0000	4.3300	50.0000	0.0000	(0.6573)	(0.0752)	0.0000	1	(0.7325)	01/06/2025
601038.SH	01/02/2025	SDB3260427153	3,700.00	2.0812	7,777.20	7,700.47	0.0000	4.3300	50.0000	0.0000	(0.9354)	(0.1070)	0.0000	1	(1.0424)	01/06/2025
601038.SH	01/02/2025	SDB3260427153	100.00	2.0812	210.19	208.12	0.0000	4.3300	50.0000	0.0000	(0.0253)	(0.0029)	0.0000	1	(0.0282)	01/06/2025
601038.SH	01/02/2025	SDB3260427153	400.00	2.0812	840.78	832.48	0.0000	4.3300	50.0000	0.0000	(0.1011)	(0.0116)	0.0000	1	(0.1127)	01/06/2025
601038.SH	01/02/2025	SDB3260427153	100.00	2.0812	210.19	208.12	0.0000	4.3300	50.0000	0.0000	(0.0253)	(0.0029)	0.0000	1	(0.0282)	01/06/2025
601038.SH	01/02/2025	SDB3260427153	100.00	2.0812	1,050.97	1,040.60	0.0000	4.3300	50.0000	0.0000	(0.1264)	(0.0145)	0.0000	1	(0.1409)	01/06/2025
601038.SH	01/02/2025	SDB3260427153	100.00	2.0812	210.19	208.12	0.0000	4.3300	50.0000	0.0000	(0.0253)	(0.0029)	0.0000	1	(0.0282)	01/06/2025
601038.SH	01/02/2025	SDB3260427153	2,700.00	2.0812	5,675.25	5,619.26	0.0000	4.3300	50.0000	0.0000	(0.6826)	(0.0780)	0.0000	1	(0.7607)	01/06/2025
601038.SH	01/02/2025	SDB3260427153	12,000.00	2.0812	25,223.35	24,974.50	0.0000	4.3300	50.0000	0.0000	(3.0338)	(0.3469)	0.0000	1	(3.3807)	01/06/2025
601038.SH	01/02/2025	SDB3260427153	11,100.00	2.0812	23,331.60	23,101.41	0.0000	4.3300	50.0000	0.0000	(2.8063)	(0.3209)	0.0000	1	(3.1271)	01/06/2025
601038.SH	01/02/2025	SDB3260427153	400.00	2.0812	840.78	832.48	0.0000	4.3300	50.0000	0.0000	(0.1011)	(0.0116)	0.0000	1	(0.1127)	01/06/2025
601038.SH	01/02/2025	SDB3260427153	400.00	2.0812	840.78	832.48	0.0000	4.3300	50.0000	0.0000	(0.1011)	(0.0116)	0.0000	1	(0.1127)	01/06/2025
601038.SH	01/02/2025	SDB3260427153	1,700.00	2.0812	3,573.31	3,538.05	0.0000	4.3300	50.0000	0.0000	(0.4298)	(0.0491)	0.0000	1	(0.4789)	01/06/2025
601038.SH	01/02/2025	SDB3260427153	600.00	2.0812	1,261.17	1,248.72	0.0000	4.3300	50.0000	0.0000	(0.1517)	(0.0173)	0.0000	1	(0.1690)	01/06/2025
601038.SH	01/02/2025	SDB3260427153	900.00	2.0812	1,891.75	1,873.09	0.0000	4.3300	50.0000	0.0000	(0.2275)	(0.0260)	0.0000	1	(0.2536)	01/06/2025
601038.SH	12/31/2024	SDB3260427153	1,400.00	2.0756	2,942.72	2,905.79	0.0000	4.3300	50.0000	0.0000	(0.7079)	(0.0807)	0.0000	2	(0.7886)	01/06/2025
601038.SH	12/31/2024	SDB3260427153	500.00	2.0756	1,050.97	1,037.78	0.0000	4.3300	50.0000	0.0000	(0.2528)	(0.0288)	0.0000	2	(0.2816)	01/06/2025
601038.SH	12/31/2024	SDB3260427153	3,600.00	2.0756	7,567.01	7,472.02	0.0000	4.3300	50.0000	0.0000	(1.8203)	(0.2076)	0.0000	2	(2.0278)	01/06/2025
601038.SH	12/31/2024	SDB3260427153	2,400.00	2.0756	5,044.67	4,981.35	0.0000	4.3300	50.0000	0.0000	(1.2135)	(0.1384)	0.0000	2	(1.3519)	01/06/2025
601038.SH	12/31/2024	SDB3260427153	400.00	2.0756	840.78	830.22	0.0000	4.3300	50.0000	0.0000	(0.2023)	(0.0231)	0.0000	2	(0.2253)	01/06/2025
601038.SH	12/31/2024	SDB3260427153	1,600.00	2.0756	3,363.11	3,320.90	0.0000	4.3300	50.0000	0.0000	(0.8090)	(0.0922)	0.0000	2	(0.9013)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
FIRST TRACTOR CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
601038.SH	12/31/2024	SDB3260427153	2,600.00	2.0756	5,465.06	5,396.46	0.0000	4.3300	50.0000	0.0000	(1.3147)	(0.1499)	0.0000	2	(1.4646)	01/06/2025
601038.SH	12/31/2024	SDB3260427153	3,700.00	2.0756	7,777.20	7,679.58	0.0000	4.3300	50.0000	0.0000	(1.8708)	(0.2133)	0.0000	2	(2.0842)	01/06/2025
601038.SH	12/31/2024	SDB3260427153	100.00	2.0756	210.19	207.56	0.0000	4.3300	50.0000	0.0000	(0.0506)	(0.0058)	0.0000	2	(0.0563)	01/06/2025
601038.SH	12/31/2024	SDB3260427153	400.00	2.0756	840.78	830.22	0.0000	4.3300	50.0000	0.0000	(0.2023)	(0.0231)	0.0000	2	(0.2253)	01/06/2025
601038.SH	12/31/2024	SDB3260427153	100.00	2.0756	210.19	207.56	0.0000	4.3300	50.0000	0.0000	(0.0506)	(0.0058)	0.0000	2	(0.0563)	01/06/2025
601038.SH	12/31/2024	SDB3260427153	100.00	2.0756	210.19	207.56	0.0000	4.3300	50.0000	0.0000	(0.0506)	(0.0058)	0.0000	2	(0.0563)	01/06/2025
601038.SH	12/31/2024	SDB3260427153	500.00	2.0756	1,050.97	1,037.78	0.0000	4.3300	50.0000	0.0000	(0.2528)	(0.0288)	0.0000	2	(0.2816)	01/06/2025
601038.SH	12/31/2024	SDB3260427153	100.00	2.0756	210.19	207.56	0.0000	4.3300	50.0000	0.0000	(0.0506)	(0.0058)	0.0000	2	(0.0563)	01/06/2025
601038.SH	12/31/2024	SDB3260427153	2,700.00	2.0756	5,675.25	5,604.01	0.0000	4.3300	50.0000	0.0000	(1.3652)	(0.1557)	0.0000	2	(1.5209)	01/06/2025
601038.SH	12/31/2024	SDB3260427153	12,000.00	2.0756	25,223.35	24,906.73	0.0000	4.3300	50.0000	0.0000	(6.0676)	(0.6919)	0.0000	2	(6.7595)	01/06/2025
601038.SH	12/31/2024	SDB3260427153	11,100.00	2.0756	23,331.60	23,038.73	0.0000	4.3300	50.0000	0.0000	(5.6125)	(0.6400)	0.0000	2	(6.2525)	01/06/2025
601038.SH	12/31/2024	SDB3260427153	400.00	2.0756	840.78	830.22	0.0000	4.3300	50.0000	0.0000	(0.2023)	(0.0231)	0.0000	2	(0.2253)	01/06/2025
601038.SH	12/31/2024	SDB3260427153	400.00	2.0756	840.78	830.22	0.0000	4.3300	50.0000	0.0000	(0.2023)	(0.0231)	0.0000	2	(0.2253)	01/06/2025
601038.SH	12/31/2024	SDB3260427153	1,700.00	2.0756	3,573.31	3,528.45	0.0000	4.3300	50.0000	0.0000	(0.8596)	(0.0980)	0.0000	2	(0.9576)	01/06/2025
601038.SH	12/31/2024	SDB3260427153	600.00	2.0756	1,261.17	1,245.34	0.0000	4.3300	50.0000	0.0000	(0.3034)	(0.0346)	0.0000	2	(0.3380)	01/06/2025
601038.SH	12/31/2024	SDB3260427153	900.00	2.0756	1,891.75	1,868.00	0.0000	4.3300	50.0000	0.0000	(0.4551)	(0.0519)	0.0000	2	(0.5070)	01/06/2025
601038.SH	12/30/2024	SDB3260427153	1,400.00	2.0670	2,942.72	2,893.77	0.0000	4.3300	50.0000	0.0000	(0.3539)	(0.0402)	0.0000	1	(0.3941)	01/06/2025
601038.SH	12/30/2024	SDB3260427153	500.00	2.0670	1,050.97	1,033.49	0.0000	4.3300	50.0000	0.0000	(0.1264)	(0.0144)	0.0000	1	(0.1408)	01/06/2025
601038.SH	12/30/2024	SDB3260427153	3,600.00	2.0670	7,567.01	7,441.12	0.0000	4.3300	50.0000	0.0000	(0.9101)	(0.1033)	0.0000	1	(1.0135)	01/06/2025
601038.SH	12/30/2024	SDB3260427153	2,400.00	2.0670	5,044.67	4,960.75	0.0000	4.3300	50.0000	0.0000	(0.6068)	(0.0689)	0.0000	1	(0.6757)	01/06/2025
601038.SH	12/30/2024	SDB3260427153	400.00	2.0670	840.78	826.79	0.0000	4.3300	50.0000	0.0000	(0.1011)	(0.0115)	0.0000	1	(0.1126)	01/06/2025
601038.SH	12/30/2024	SDB3260427153	1,600.00	2.0670	3,363.11	3,307.16	0.0000	4.3300	50.0000	0.0000	(0.4045)	(0.0459)	0.0000	1	(0.4504)	01/06/2025
601038.SH	12/30/2024	SDB3260427153	2,600.00	2.0670	5,465.06	5,374.14	0.0000	4.3300	50.0000	0.0000	(0.6573)	(0.0746)	0.0000	1	(0.7320)	01/06/2025
601038.SH	12/30/2024	SDB3260427153	3,700.00	2.0670	7,777.20	7,647.82	0.0000	4.3300	50.0000	0.0000	(0.9354)	(0.1062)	0.0000	1	(1.0416)	01/06/2025
601038.SH	12/30/2024	SDB3260427153	100.00	2.0670	210.19	206.70	0.0000	4.3300	50.0000	0.0000	(0.0253)	(0.0029)	0.0000	1	(0.0282)	01/06/2025
601038.SH	12/30/2024	SDB3260427153	400.00	2.0670	840.78	826.79	0.0000	4.3300	50.0000	0.0000	(0.1011)	(0.0115)	0.0000	1	(0.1126)	01/06/2025
601038.SH	12/30/2024	SDB3260427153	100.00	2.0670	210.19	206.70	0.0000	4.3300	50.0000	0.0000	(0.0253)	(0.0029)	0.0000	1	(0.0282)	01/06/2025
601038.SH	12/30/2024	SDB3260427153	100.00	2.0670	210.19	206.70	0.0000	4.3300	50.0000	0.0000	(0.0253)	(0.0029)	0.0000	1	(0.0282)	01/06/2025
601038.SH	12/30/2024	SDB3260427153	500.00	2.0670	1,050.97	1,033.49	0.0000	4.3300	50.0000	0.0000	(0.1264)	(0.0144)	0.0000	1	(0.1408)	01/06/2025
601038.SH	12/30/2024	SDB3260427153	100.00	2.0670	210.19	206.70	0.0000	4.3300	50.0000	0.0000	(0.0253)	(0.0029)	0.0000	1	(0.0282)	01/06/2025
601038.SH	12/30/2024	SDB3260427153	2,700.00	2.0670	5,675.25	5,580.84	0.0000	4.3300	50.0000	0.0000	(0.6826)	(0.0775)	0.0000	1	(0.7601)	01/06/2025
601038.SH	12/30/2024	SDB3260427153	12,000.00	2.0670	25,223.35	24,803.74	0.0000	4.3300	50.0000	0.0000	(3.0338)	(0.3445)	0.0000	1	(3.3783)	01/06/2025
601038.SH	12/30/2024	SDB3260427153	11,100.00	2.0670	23,331.60	22,943.46	0.0000	4.3300	50.0000	0.0000	(2.8063)	(0.3187)	0.0000	1	(3.1249)	01/06/2025
601038.SH	12/30/2024	SDB3260427153	400.00	2.0670	840.78	826.79	0.0000	4.3300	50.0000	0.0000	(0.1011)	(0.0115)	0.0000	1	(0.1126)	01/06/2025
601038.SH	12/30/2024	SDB3260427153	400.00	2.0670	840.78	826.79	0.0000	4.3300	50.0000	0.0000	(0.1011)	(0.0115)	0.0000	1	(0.1126)	01/06/2025
601038.SH	12/30/2024	SDB3260427153	1,700.00	2.0670	3,573.31	3,513.86	0.0000	4.3300	50.0000	0.0000	(0.4298)	(0.0488)	0.0000	1	(0.4786)	01/06/2025
601038.SH	12/30/2024	SDB3260427153	600.00	2.0670	1,261.17	1,240.19	0.0000	4.3300	50.0000	0.0000	(0.1517)	(0.0172)	0.0000	1	(0.1689)	01/06/2025
601038.SH	12/30/2024	SDB3260427153	900.00	2.0670	1,891.75	1,860.28	0.0000	4.3300	50.0000	0.0000	(0.2275)	(0.0258)	0.0000	1	(0.2534)	01/06/2025
601038.SH	12/27/2024	SDB3260427153	1,400.00	2.1565	2,942.72	3,019.16	0.0000	4.3300	50.0000	0.0000	(0.10618)	(0.1258)	0.0000	3	(1.1876)	01/06/2025
601038.SH	12/27/2024	SDB3260427153	500.00	2.1565	1,050.97	1,078.27	0.0000	4.3300	50.0000	0.0000	(0.3792)	(0.0449)	0.0000	3	(0.4242)	01/06/2025
601038.SH	12/27/2024	SDB3260427153	3,600.00	2.1565	7,567.01	7,763.55	0.0000	4.3300	50.0000	0.0000	(2.7304)	(0.3235)	0.0000	3	(3.0539)	01/06/2025
601038.SH	12/27/2024	SDB3260427153	2,400.00	2.1565	5,044.67	5,175.70	0.0000	4.3300	50.0000	0.0000	(1.8203)	(0.2157)	0.0000	3	(2.0359)	01/06/2025
601038.SH	12/27/2024	SDB3260427153	400.00	2.1565	840.78	862.62	0.0000	4.3300	50.0000	0.0000	(0.3034)	(0.0359)	0.0000	3	(0.3393)	01/06/2025
601038.SH	12/27/2024	SDB3260427153	1,600.00	2.1565	3,363.11	3,450.47	0.0000	4.3300	50.0000	0.0000	(1.2135)	(0.1438)	0.0000	3	(1.3573)	01/06/2025
601038.SH	12/27/2024	SDB3260427153	2,600.00	2.1565	5,465.06	5,607.01	0.0000	4.3300	50.0000	0.0000	(1.9720)	(0.2336)	0.0000	3	(2.2056)	01/06/2025
601038.SH	12/27/2024	SDB3260427153	3,700.00	2.1565	7,777.20	7,979.20	0.0000	4.3300	50.0000	0.0000	(2.8063)	(0.3325)	0.0000	3	(3.1387)	01/06/2025
601038.SH	12/27/2024	SDB3260427153	100.00	2.1565	210.19	215.65	0.0000	4.3300	50.0000	0.0000	(0.0758)	(0.0090)	0.0000	3	(0.0848)	01/06/2025
601038.SH	12/27/2024	SDB3260427153	400.00	2.1565	840.78	862.62	0.0000	4.3300	50.0000	0.0000	(0.3034)	(0.0359)	0.0000	3	(0.3393)	01/06/2025
601038.SH	12/27/2024	SDB3260427153	100.00	2.1565	210.19	215.65	0.0000	4.3300	50.0000	0.0000	(0.0758)	(0.0090)	0.0000	3	(0.0848)	01/06/2025
601038.SH	12/27/2024	SDB3260427153	100.00	2.1565	210.19	215.65	0.0000	4.3300	50.0000	0.0000	(0.0758)	(0.0090)	0.0000	3	(0.0848)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
FIRST TRACTOR CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
601038.SH	12/27/2024	SDB3260427153	500.00	2.1565	1,050.97	1,078.27	0.0000	4.3300	50.0000	0.0000	(0.3792)	(0.0449)	0.0000	3	(0.4242)	01/06/2025
601038.SH	12/27/2024	SDB3260427153	100.00	2.1565	210.19	215.65	0.0000	4.3300	50.0000	0.0000	(0.0758)	(0.0090)	0.0000	3	(0.0848)	01/06/2025
601038.SH	12/27/2024	SDB3260427153	2,700.00	2.1565	5,675.25	5,822.66	0.0000	4.3300	50.0000	0.0000	(2.0478)	(0.2426)	0.0000	3	(2.2904)	01/06/2025
601038.SH	12/27/2024	SDB3260427153	12,000.00	2.1565	25,223.35	25,878.49	0.0000	4.3300	50.0000	0.0000	(9.1014)	(1.0783)	0.0000	3	(10.1797)	01/06/2025
601038.SH	12/27/2024	SDB3260427153	11,100.00	2.1565	23,331.60	23,937.61	0.0000	4.3300	50.0000	0.0000	(8.4188)	(0.9974)	0.0000	3	(9.4162)	01/06/2025
601038.SH	12/27/2024	SDB3260427153	400.00	2.1565	840.78	862.62	0.0000	4.3300	50.0000	0.0000	(0.3034)	(0.0359)	0.0000	3	(0.3393)	01/06/2025
601038.SH	12/27/2024	SDB3260427153	400.00	2.1565	840.78	862.62	0.0000	4.3300	50.0000	0.0000	(0.3034)	(0.0359)	0.0000	3	(0.3393)	01/06/2025
601038.SH	12/27/2024	SDB3260427153	1,700.00	2.1565	3,573.31	3,666.12	0.0000	4.3300	50.0000	0.0000	(1.2894)	(0.1528)	0.0000	3	(1.4421)	01/06/2025
601038.SH	12/27/2024	SDB3260427153	600.00	2.1565	1,261.17	1,293.92	0.0000	4.3300	50.0000	0.0000	(0.4551)	(0.0539)	0.0000	3	(0.5090)	01/06/2025
601038.SH	12/27/2024	SDB3260427153	900.00	2.1565	1,891.75	1,940.89	0.0000	4.3300	50.0000	0.0000	(0.6826)	(0.0809)	0.0000	3	(0.7635)	01/06/2025
601038.SH	12/26/2024	SDB3260427153	1,400.00	2.1698	2,942.72	3,037.74	0.0000	4.3300	50.0000	0.0000	(0.3539)	(0.0422)	0.0000	1	(0.3961)	01/06/2025
601038.SH	12/26/2024	SDB3260427153	500.00	2.1698	1,050.97	1,084.91	0.0000	4.3300	50.0000	0.0000	(0.1264)	(0.0151)	0.0000	1	(0.1415)	01/06/2025
601038.SH	12/26/2024	SDB3260427153	3,600.00	2.1698	7,567.01	7,811.32	0.0000	4.3300	50.0000	0.0000	(9.9101)	(1.085)	0.0000	1	(10.186)	01/06/2025
601038.SH	12/26/2024	SDB3260427153	2,400.00	2.1698	5,044.67	5,207.55	0.0000	4.3300	50.0000	0.0000	(0.6068)	(0.0723)	0.0000	1	(0.6791)	01/06/2025
601038.SH	12/26/2024	SDB3260427153	400.00	2.1698	840.78	867.92	0.0000	4.3300	50.0000	0.0000	(0.1011)	(0.0121)	0.0000	1	(0.1132)	01/06/2025
601038.SH	12/26/2024	SDB3260427153	1,600.00	2.1698	3,363.11	3,471.70	0.0000	4.3300	50.0000	0.0000	(0.4045)	(0.0482)	0.0000	1	(0.4527)	01/06/2025
601038.SH	12/26/2024	SDB3260427153	2,600.00	2.1698	5,465.06	5,641.51	0.0000	4.3300	50.0000	0.0000	(0.6573)	(0.0784)	0.0000	1	(0.7357)	01/06/2025
601038.SH	12/26/2024	SDB3260427153	3,700.00	2.1698	7,777.20	8,028.30	0.0000	4.3300	50.0000	0.0000	(9.9354)	(0.1115)	0.0000	1	(10.0469)	01/06/2025
601038.SH	12/26/2024	SDB3260427153	100.00	2.1698	210.19	216.98	0.0000	4.3300	50.0000	0.0000	(0.0253)	(0.0030)	0.0000	1	(0.0283)	01/06/2025
601038.SH	12/26/2024	SDB3260427153	400.00	2.1698	840.78	867.92	0.0000	4.3300	50.0000	0.0000	(0.1011)	(0.0121)	0.0000	1	(0.1132)	01/06/2025
601038.SH	12/26/2024	SDB3260427153	100.00	2.1698	210.19	216.98	0.0000	4.3300	50.0000	0.0000	(0.0253)	(0.0030)	0.0000	1	(0.0283)	01/06/2025
601038.SH	12/26/2024	SDB3260427153	100.00	2.1698	210.19	216.98	0.0000	4.3300	50.0000	0.0000	(0.0253)	(0.0030)	0.0000	1	(0.0283)	01/06/2025
601038.SH	12/26/2024	SDB3260427153	500.00	2.1698	1,050.97	1,084.91	0.0000	4.3300	50.0000	0.0000	(0.1264)	(0.0151)	0.0000	1	(0.1415)	01/06/2025
601038.SH	12/26/2024	SDB3260427153	100.00	2.1698	210.19	216.98	0.0000	4.3300	50.0000	0.0000	(0.0253)	(0.0030)	0.0000	1	(0.0283)	01/06/2025
601038.SH	12/26/2024	SDB3260427153	2,700.00	2.1698	5,675.25	5,858.49	0.0000	4.3300	50.0000	0.0000	(0.6826)	(0.0814)	0.0000	1	(0.7640)	01/06/2025
601038.SH	12/26/2024	SDB3260427153	12,000.00	2.1698	25,223.35	26,037.73	0.0000	4.3300	50.0000	0.0000	(3.0338)	(0.3616)	0.0000	1	(3.3954)	01/06/2025
601038.SH	12/26/2024	SDB3260427153	11,100.00	2.1698	23,331.60	24,084.90	0.0000	4.3300	50.0000	0.0000	(2.8063)	(0.3345)	0.0000	1	(3.1408)	01/06/2025
601038.SH	12/26/2024	SDB3260427153	400.00	2.1698	840.78	867.92	0.0000	4.3300	50.0000	0.0000	(0.1011)	(0.0121)	0.0000	1	(0.1132)	01/06/2025
601038.SH	12/26/2024	SDB3260427153	400.00	2.1698	840.78	867.92	0.0000	4.3300	50.0000	0.0000	(0.1011)	(0.0121)	0.0000	1	(0.1132)	01/06/2025
601038.SH	12/26/2024	SDB3260427153	1,700.00	2.1698	3,573.31	3,688.68	0.0000	4.3300	50.0000	0.0000	(0.4298)	(0.0512)	0.0000	1	(0.4810)	01/06/2025
601038.SH	12/26/2024	SDB3260427153	600.00	2.1698	1,261.17	1,301.89	0.0000	4.3300	50.0000	0.0000	(0.1517)	(0.0181)	0.0000	1	(0.1698)	01/06/2025
601038.SH	12/26/2024	SDB3260427153	900.00	2.1698	1,891.75	1,952.83	0.0000	4.3300	50.0000	0.0000	(0.2275)	(0.0271)	0.0000	1	(0.2547)	01/06/2025
601038.SH	12/24/2024	SDB3260427153	1,400.00	2.1698	2,942.72	3,037.74	0.0000	4.3300	50.0000	0.0000	(0.7079)	(0.0844)	0.0000	2	(0.7923)	01/06/2025
601038.SH	12/24/2024	SDB3260427153	500.00	2.1698	1,050.97	1,084.91	0.0000	4.3300	50.0000	0.0000	(0.2528)	(0.0301)	0.0000	2	(0.2830)	01/06/2025
601038.SH	12/24/2024	SDB3260427153	3,600.00	2.1698	7,567.01	7,811.32	0.0000	4.3300	50.0000	0.0000	(1.8203)	(0.2170)	0.0000	2	(2.0373)	01/06/2025
601038.SH	12/24/2024	SDB3260427153	2,400.00	2.1698	5,044.67	5,207.55	0.0000	4.3300	50.0000	0.0000	(1.2135)	(0.1447)	0.0000	2	(1.3582)	01/06/2025
601038.SH	12/24/2024	SDB3260427153	400.00	2.1698	840.78	867.92	0.0000	4.3300	50.0000	0.0000	(0.2023)	(0.0241)	0.0000	2	(0.2264)	01/06/2025
601038.SH	12/24/2024	SDB3260427153	1,600.00	2.1698	3,363.11	3,471.70	0.0000	4.3300	50.0000	0.0000	(0.8090)	(0.0964)	0.0000	2	(0.9055)	01/06/2025
601038.SH	12/24/2024	SDB3260427153	2,600.00	2.1698	5,465.06	5,641.51	0.0000	4.3300	50.0000	0.0000	(1.3147)	(0.1567)	0.0000	2	(1.4714)	01/06/2025
601038.SH	12/24/2024	SDB3260427153	3,700.00	2.1698	7,777.20	8,028.30	0.0000	4.3300	50.0000	0.0000	(1.8708)	(0.2230)	0.0000	2	(2.0939)	01/06/2025
601038.SH	12/24/2024	SDB3260427153	100.00	2.1698	210.19	216.98	0.0000	4.3300	50.0000	0.0000	(0.0506)	(0.0060)	0.0000	2	(0.0566)	01/06/2025
601038.SH	12/24/2024	SDB3260427153	400.00	2.1698	840.78	867.92	0.0000	4.3300	50.0000	0.0000	(0.2023)	(0.0241)	0.0000	2	(0.2264)	01/06/2025
601038.SH	12/24/2024	SDB3260427153	100.00	2.1698	210.19	216.98	0.0000	4.3300	50.0000	0.0000	(0.0506)	(0.0060)	0.0000	2	(0.0566)	01/06/2025
601038.SH	12/24/2024	SDB3260427153	100.00	2.1698	210.19	216.98	0.0000	4.3300	50.0000	0.0000	(0.0506)	(0.0060)	0.0000	2	(0.0566)	01/06/2025
601038.SH	12/24/2024	SDB3260427153	500.00	2.1698	1,050.97	1,084.91	0.0000	4.3300	50.0000	0.0000	(0.2528)	(0.0301)	0.0000	2	(0.2830)	01/06/2025
601038.SH	12/24/2024	SDB3260427153	100.00	2.1698	210.19	216.98	0.0000	4.3300	50.0000	0.0000	(0.0506)	(0.0060)	0.0000	2	(0.0566)	01/06/2025
601038.SH	12/24/2024	SDB3260427153	2,700.00	2.1698	5,675.25	5,858.49	0.0000	4.3300	50.0000	0.0000	(1.3652)	(0.1627)	0.0000	2	(1.5279)	01/06/2025
601038.SH	12/24/2024	SDB3260427153	12,000.00	2.1698	25,223.35	26,037.73	0.0000	4.3300	50.0000	0.0000	(6.0676)	(0.7233)	0.0000	2	(6.7909)	01/06/2025
601038.SH	12/24/2024	SDB3260427153	11,100.00	2.1698	23,331.60	24,084.90	0.0000	4.3300	50.0000	0.0000	(5.6125)	(0.6690)	0.0000	2	(6.2816)	01/06/2025
601038.SH	12/24/2024	SDB3260427153	400.00	2.1698	840.78	867.92	0.0000	4.3300	50.0000	0.0000	(0.2023)	(0.0241)	0.0000	2	(0.2264)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
FIRST TRACTOR CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
601038.SH	12/24/2024	SDB3260427153	400.00	2.1698	840.78	867.92	0.0000	4.3300	50.0000	0.0000	(0.2023)	(0.0241)	0.0000	2	(0.2264)	01/06/2025
601038.SH	12/24/2024	SDB3260427153	1,700.00	2.1698	3,573.31	3,688.68	0.0000	4.3300	50.0000	0.0000	(0.8596)	(0.1025)	0.0000	2	(0.9620)	01/06/2025
601038.SH	12/24/2024	SDB3260427153	600.00	2.1698	1,261.17	1,301.89	0.0000	4.3300	50.0000	0.0000	(0.3034)	(0.0362)	0.0000	2	(0.3395)	01/06/2025
601038.SH	12/24/2024	SDB3260427153	900.00	2.1698	1,891.75	1,952.83	0.0000	4.3300	50.0000	0.0000	(0.4551)	(0.0542)	0.0000	2	(0.5093)	01/06/2025
601038.SH	12/23/2024	SDB3260427153	1,400.00	2.2729	2,942.72	3,181.99	0.0000	4.3300	50.0000	0.0000	(0.3539)	(0.0442)	0.0000	1	(0.3981)	01/06/2025
601038.SH	12/23/2024	SDB3260427153	500.00	2.2729	1,050.97	1,136.43	0.0000	4.3300	50.0000	0.0000	(0.1264)	(0.0158)	0.0000	1	(0.1422)	01/06/2025
601038.SH	12/23/2024	SDB3260427153	3,600.00	2.2729	7,567.01	8,182.27	0.0000	4.3300	50.0000	0.0000	(0.9101)	(0.1136)	0.0000	1	(1.0238)	01/06/2025
601038.SH	12/23/2024	SDB3260427153	2,400.00	2.2729	5,044.67	5,454.84	0.0000	4.3300	50.0000	0.0000	(0.6068)	(0.0758)	0.0000	1	(0.6825)	01/06/2025
601038.SH	12/23/2024	SDB3260427153	400.00	2.2729	840.78	909.14	0.0000	4.3300	50.0000	0.0000	(0.1011)	(0.0126)	0.0000	1	(0.1138)	01/06/2025
601038.SH	12/23/2024	SDB3260427153	1,600.00	2.2729	3,363.11	3,636.56	0.0000	4.3300	50.0000	0.0000	(0.4045)	(0.0505)	0.0000	1	(0.4550)	01/06/2025
601038.SH	12/23/2024	SDB3260427153	2,600.00	2.2729	5,465.06	5,909.42	0.0000	4.3300	50.0000	0.0000	(0.6573)	(0.0821)	0.0000	1	(0.7394)	01/06/2025
601038.SH	12/23/2024	SDB3260427153	3,700.00	2.2729	7,777.20	8,409.55	0.0000	4.3300	50.0000	0.0000	(0.9354)	(0.1168)	0.0000	1	(1.0522)	01/06/2025
601038.SH	12/23/2024	SDB3260427153	100.00	2.2729	210.19	227.29	0.0000	4.3300	50.0000	0.0000	(0.0253)	(0.0032)	0.0000	1	(0.0284)	01/06/2025
601038.SH	12/23/2024	SDB3260427153	400.00	2.2729	840.78	909.14	0.0000	4.3300	50.0000	0.0000	(0.1011)	(0.0126)	0.0000	1	(0.1138)	01/06/2025
601038.SH	12/23/2024	SDB3260427153	100.00	2.2729	210.19	227.29	0.0000	4.3300	50.0000	0.0000	(0.0253)	(0.0032)	0.0000	1	(0.0284)	01/06/2025
601038.SH	12/23/2024	SDB3260427153	100.00	2.2729	210.19	227.29	0.0000	4.3300	50.0000	0.0000	(0.0253)	(0.0032)	0.0000	1	(0.0284)	01/06/2025
601038.SH	12/23/2024	SDB3260427153	500.00	2.2729	1,050.97	1,136.43	0.0000	4.3300	50.0000	0.0000	(0.1264)	(0.0158)	0.0000	1	(0.1422)	01/06/2025
601038.SH	12/23/2024	SDB3260427153	100.00	2.2729	210.19	227.29	0.0000	4.3300	50.0000	0.0000	(0.0253)	(0.0032)	0.0000	1	(0.0284)	01/06/2025
601038.SH	12/23/2024	SDB3260427153	2,700.00	2.2729	5,675.25	6,136.70	0.0000	4.3300	50.0000	0.0000	(0.6826)	(0.0852)	0.0000	1	(0.7678)	01/06/2025
601038.SH	12/23/2024	SDB3260427153	12,000.00	2.2729	25,223.35	27,274.22	0.0000	4.3300	50.0000	0.0000	(3.0338)	(0.3788)	0.0000	1	(3.4126)	01/06/2025
601038.SH	12/23/2024	SDB3260427153	11,100.00	2.2729	23,331.60	25,228.66	0.0000	4.3300	50.0000	0.0000	(2.8063)	(0.3504)	0.0000	1	(3.1567)	01/06/2025
601038.SH	12/23/2024	SDB3260427153	400.00	2.2729	840.78	909.14	0.0000	4.3300	50.0000	0.0000	(0.1011)	(0.0126)	0.0000	1	(0.1138)	01/06/2025
601038.SH	12/23/2024	SDB3260427153	400.00	2.2729	840.78	909.14	0.0000	4.3300	50.0000	0.0000	(0.1011)	(0.0126)	0.0000	1	(0.1138)	01/06/2025
601038.SH	12/23/2024	SDB3260427153	400.00	2.2729	840.78	909.14	0.0000	4.3300	50.0000	0.0000	(0.1011)	(0.0126)	0.0000	1	(0.1138)	01/06/2025
601038.SH	12/23/2024	SDB3260427153	1,700.00	2.2729	3,573.31	3,863.85	0.0000	4.3300	50.0000	0.0000	(0.4298)	(0.0537)	0.0000	1	(0.4835)	01/06/2025
601038.SH	12/23/2024	SDB3260427153	600.00	2.2729	1,261.17	1,363.71	0.0000	4.3300	50.0000	0.0000	(0.1517)	(0.0189)	0.0000	1	(0.1706)	01/06/2025
601038.SH	12/23/2024	SDB3260427153	900.00	2.2729	1,891.75	2,045.57	0.0000	4.3300	50.0000	0.0000	(0.2275)	(0.0284)	0.0000	1	(0.2559)	01/06/2025
601038.SH	12/20/2024	SDB3260427153	1,400.00	2.2834	2,942.72	3,196.72	0.0000	4.3300	50.0000	0.0000	(1.0618)	(0.1332)	0.0000	3	(1.1950)	01/06/2025
601038.SH	12/20/2024	SDB3260427153	500.00	2.2834	1,050.97	1,141.69	0.0000	4.3300	50.0000	0.0000	(0.3792)	(0.0476)	0.0000	3	(0.4268)	01/06/2025
601038.SH	12/20/2024	SDB3260427153	3,600.00	2.2834	7,567.01	8,220.14	0.0000	4.3300	50.0000	0.0000	(2.7304)	(0.3425)	0.0000	3	(3.0729)	01/06/2025
601038.SH	12/20/2024	SDB3260427153	2,400.00	2.2834	5,044.67	5,480.09	0.0000	4.3300	50.0000	0.0000	(1.8203)	(0.2283)	0.0000	3	(2.0486)	01/06/2025
601038.SH	12/20/2024	SDB3260427153	400.00	2.2834	840.78	913.35	0.0000	4.3300	50.0000	0.0000	(0.3034)	(0.0381)	0.0000	3	(0.3414)	01/06/2025
601038.SH	12/20/2024	SDB3260427153	1,600.00	2.2834	3,363.11	3,653.39	0.0000	4.3300	50.0000	0.0000	(1.2135)	(0.1522)	0.0000	3	(1.3657)	01/06/2025
601038.SH	12/20/2024	SDB3260427153	2,600.00	2.2834	5,465.06	5,936.76	0.0000	4.3300	50.0000	0.0000	(1.9720)	(0.2474)	0.0000	3	(2.2193)	01/06/2025
601038.SH	12/20/2024	SDB3260427153	3,700.00	2.2834	7,777.20	8,448.47	0.0000	4.3300	50.0000	0.0000	(2.8063)	(0.3520)	0.0000	3	(3.1583)	01/06/2025
601038.SH	12/20/2024	SDB3260427153	100.00	2.2834	210.19	228.34	0.0000	4.3300	50.0000	0.0000	(0.0758)	(0.0095)	0.0000	3	(0.0854)	01/06/2025
601038.SH	12/20/2024	SDB3260427153	400.00	2.2834	840.78	913.35	0.0000	4.3300	50.0000	0.0000	(0.3034)	(0.0381)	0.0000	3	(0.3414)	01/06/2025
601038.SH	12/20/2024	SDB3260427153	100.00	2.2834	210.19	228.34	0.0000	4.3300	50.0000	0.0000	(0.0758)	(0.0095)	0.0000	3	(0.0854)	01/06/2025
601038.SH	12/20/2024	SDB3260427153	100.00	2.2834	210.19	228.34	0.0000	4.3300	50.0000	0.0000	(0.0758)	(0.0095)	0.0000	3	(0.0854)	01/06/2025
601038.SH	12/20/2024	SDB3260427153	500.00	2.2834	1,050.97	1,141.69	0.0000	4.3300	50.0000	0.0000	(0.3792)	(0.0476)	0.0000	3	(0.4268)	01/06/2025
601038.SH	12/20/2024	SDB3260427153	100.00	2.2834	210.19	228.34	0.0000	4.3300	50.0000	0.0000	(0.0758)	(0.0095)	0.0000	3	(0.0854)	01/06/2025
601038.SH	12/20/2024	SDB3260427153	700.00	2.2834	1,471.36	1,598.36	0.0000	4.3300	50.0000	0.0000	(0.5309)	(0.0666)	0.0000	3	(0.5975)	01/06/2025
601038.SH	12/20/2024	SDB3260427153	1,400.00	2.2834	2,942.72	3,196.72	0.0000	4.3300	50.0000	0.0000	(1.0618)	(0.1332)	0.0000	3	(1.1950)	01/06/2025
601038.SH	12/20/2024	SDB3260427153	2,700.00	2.2834	5,675.25	6,165.10	0.0000	4.3300	50.0000	0.0000	(2.0478)	(0.2569)	0.0000	3	(2.3047)	01/06/2025
601038.SH	12/20/2024	SDB3260427153	12,000.00	2.2834	25,223.35	27,400.45	0.0000	4.3300	50.0000	0.0000	(9.1014)	(1.1417)	0.0000	3	(10.2431)	01/06/2025
601038.SH	12/20/2024	SDB3260427153	11,100.00	2.2834	23,331.60	25,345.42	0.0000	4.3300	50.0000	0.0000	(8.4188)	(1.0561)	0.0000	3	(9.4749)	01/06/2025
601038.SH	12/20/2024	SDB3260427153	400.00	2.2834	840.78	913.35	0.0000	4.3300	50.0000	0.0000	(0.3034)	(0.0381)	0.0000	3	(0.3414)	01/06/2025
601038.SH	12/20/2024	SDB3260427153	1,100.00	2.2834	2,312.14	2,511.71	0.0000	4.3300	50.0000	0.0000	(0.8343)	(0.1047)	0.0000	3	(0.9390)	01/06/2025
601038.SH	12/20/2024	SDB3260427153	400.00	2.2834	840.78	913.35	0.0000	4.3300	50.0000	0.0000	(0.3034)	(0.0381)	0.0000	3	(0.3414)	01/06/2025
601038.SH	12/20/2024	SDB3260427153	1,700.00	2.2834	3,573.31	3,881.73	0.0000	4.3300	50.0000	0.0000	(1.2894)	(0.1617)	0.0000	3	(1.4511)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
FIRST TRACTOR CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
601038.SH	12/20/2024	SDB3260427153	600.00	2.2834	1,261.17	1,370.02	0.0000	4.3300	50.0000	0.0000	(0.4551)	(0.0571)	0.0000	3	(0.5122)	01/06/2025
601038.SH	12/20/2024	SDB3260427153	900.00	2.2834	1,891.75	2,055.03	0.0000	4.3300	50.0000	0.0000	(0.6826)	(0.0856)	0.0000	3	(0.7682)	01/06/2025
601038.SH	12/19/2024	SDB3260427153	1,400.00	2.2175	2,942.72	3,104.56	0.0000	4.5800	50.0000	0.0000	(0.3744)	(0.0431)	0.0000	1	(0.4175)	01/06/2025
601038.SH	12/19/2024	SDB3260427153	500.00	2.2175	1,050.97	1,108.77	0.0000	4.5800	50.0000	0.0000	(0.1337)	(0.0154)	0.0000	1	(0.1491)	01/06/2025
601038.SH	12/19/2024	SDB3260427153	3,600.00	2.2175	7,567.01	7,983.15	0.0000	4.5800	50.0000	0.0000	(0.9627)	(0.1109)	0.0000	1	(1.0736)	01/06/2025
601038.SH	12/19/2024	SDB3260427153	2,400.00	2.2175	5,044.67	5,322.10	0.0000	4.5800	50.0000	0.0000	(0.6418)	(0.0739)	0.0000	1	(0.7157)	01/06/2025
601038.SH	12/19/2024	SDB3260427153	400.00	2.2175	840.78	887.02	0.0000	4.5800	50.0000	0.0000	(0.1070)	(0.0123)	0.0000	1	(0.1193)	01/06/2025
601038.SH	12/19/2024	SDB3260427153	1,600.00	2.2175	3,363.11	3,548.07	0.0000	4.5800	50.0000	0.0000	(0.4279)	(0.0493)	0.0000	1	(0.4771)	01/06/2025
601038.SH	12/19/2024	SDB3260427153	2,600.00	2.2175	5,465.06	5,765.61	0.0000	4.5800	50.0000	0.0000	(0.6953)	(0.0801)	0.0000	1	(0.7754)	01/06/2025
601038.SH	12/19/2024	SDB3260427153	3,700.00	2.2175	7,777.20	8,204.90	0.0000	4.5800	50.0000	0.0000	(0.9894)	(0.1140)	0.0000	1	(1.1034)	01/06/2025
601038.SH	12/19/2024	SDB3260427153	100.00	2.2175	210.19	221.75	0.0000	4.5800	50.0000	0.0000	(0.0267)	(0.0031)	0.0000	1	(0.0298)	01/06/2025
601038.SH	12/19/2024	SDB3260427153	400.00	2.2175	840.78	887.02	0.0000	4.5800	50.0000	0.0000	(0.1070)	(0.0123)	0.0000	1	(0.1193)	01/06/2025
601038.SH	12/19/2024	SDB3260427153	100.00	2.2175	210.19	221.75	0.0000	4.5800	50.0000	0.0000	(0.0267)	(0.0031)	0.0000	1	(0.0298)	01/06/2025
601038.SH	12/19/2024	SDB3260427153	100.00	2.2175	210.19	221.75	0.0000	4.5800	50.0000	0.0000	(0.0267)	(0.0031)	0.0000	1	(0.0298)	01/06/2025
601038.SH	12/19/2024	SDB3260427153	500.00	2.2175	1,050.97	1,108.77	0.0000	4.5800	50.0000	0.0000	(0.1337)	(0.0154)	0.0000	1	(0.1491)	01/06/2025
601038.SH	12/19/2024	SDB3260427153	100.00	2.2175	210.19	221.75	0.0000	4.5800	50.0000	0.0000	(0.0267)	(0.0031)	0.0000	1	(0.0298)	01/06/2025
601038.SH	12/19/2024	SDB3260427153	700.00	2.2175	1,471.36	1,552.28	0.0000	4.5800	50.0000	0.0000	(0.1872)	(0.0216)	0.0000	1	(0.2087)	01/06/2025
601038.SH	12/19/2024	SDB3260427153	1,400.00	2.2175	2,942.72	3,104.56	0.0000	4.5800	50.0000	0.0000	(0.3744)	(0.0431)	0.0000	1	(0.4175)	01/06/2025
601038.SH	12/19/2024	SDB3260427153	2,700.00	2.2175	5,675.25	5,987.36	0.0000	4.5800	50.0000	0.0000	(0.7220)	(0.0832)	0.0000	1	(0.8052)	01/06/2025
601038.SH	12/19/2024	SDB3260427153	12,000.00	2.2175	25,223.35	26,610.49	0.0000	4.5800	50.0000	0.0000	(3.2090)	(0.3696)	0.0000	1	(3.5786)	01/06/2025
601038.SH	12/19/2024	SDB3260427153	11,100.00	2.2175	23,331.60	24,614.71	0.0000	4.5800	50.0000	0.0000	(2.9683)	(0.3419)	0.0000	1	(3.3102)	01/06/2025
601038.SH	12/19/2024	SDB3260427153	400.00	2.2175	840.78	887.02	0.0000	4.5800	50.0000	0.0000	(0.1070)	(0.0123)	0.0000	1	(0.1193)	01/06/2025
601038.SH	12/19/2024	SDB3260427153	1,100.00	2.2175	2,312.14	2,439.30	0.0000	4.5800	50.0000	0.0000	(0.2942)	(0.0339)	0.0000	1	(0.3280)	01/06/2025
601038.SH	12/19/2024	SDB3260427153	400.00	2.2175	840.78	887.02	0.0000	4.5800	50.0000	0.0000	(0.1070)	(0.0123)	0.0000	1	(0.1193)	01/06/2025
601038.SH	12/19/2024	SDB3260427153	1,700.00	2.2175	3,573.31	3,769.82	0.0000	4.5800	50.0000	0.0000	(0.4546)	(0.0524)	0.0000	1	(0.5070)	01/06/2025
601038.SH	12/19/2024	SDB3260427153	600.00	2.2175	1,261.17	1,330.52	0.0000	4.5800	50.0000	0.0000	(0.1604)	(0.0185)	0.0000	1	(0.1789)	01/06/2025
601038.SH	12/19/2024	SDB3260427153	900.00	2.2175	1,891.75	1,995.79	0.0000	4.5800	50.0000	0.0000	(0.2407)	(0.0277)	0.0000	1	(0.2684)	01/06/2025
601038.SH	12/18/2024	SDB3260427153	1,400.00	2.2364	2,942.72	3,130.90	0.0000	4.5800	50.0000	0.0000	(0.3744)	(0.0435)	0.0000	1	(0.4179)	01/06/2025
601038.SH	12/18/2024	SDB3260427153	500.00	2.2364	1,050.97	1,118.18	0.0000	4.5800	50.0000	0.0000	(0.1337)	(0.0155)	0.0000	1	(0.1492)	01/06/2025
601038.SH	12/18/2024	SDB3260427153	3,600.00	2.2364	7,567.01	8,050.87	0.0000	4.5800	50.0000	0.0000	(0.9627)	(0.1118)	0.0000	1	(1.0745)	01/06/2025
601038.SH	12/18/2024	SDB3260427153	2,400.00	2.2364	5,044.67	5,367.25	0.0000	4.5800	50.0000	0.0000	(0.6418)	(0.0745)	0.0000	1	(0.7163)	01/06/2025
601038.SH	12/18/2024	SDB3260427153	400.00	2.2364	840.78	894.54	0.0000	4.5800	50.0000	0.0000	(0.1070)	(0.0124)	0.0000	1	(0.1194)	01/06/2025
601038.SH	12/18/2024	SDB3260427153	1,600.00	2.2364	3,363.11	3,578.17	0.0000	4.5800	50.0000	0.0000	(0.4279)	(0.0497)	0.0000	1	(0.4776)	01/06/2025
601038.SH	12/18/2024	SDB3260427153	2,600.00	2.2364	5,465.06	5,814.52	0.0000	4.5800	50.0000	0.0000	(0.6953)	(0.0808)	0.0000	1	(0.7760)	01/06/2025
601038.SH	12/18/2024	SDB3260427153	3,700.00	2.2364	7,777.20	8,274.51	0.0000	4.5800	50.0000	0.0000	(0.9894)	(0.1149)	0.0000	1	(1.1044)	01/06/2025
601038.SH	12/18/2024	SDB3260427153	100.00	2.2364	210.19	223.64	0.0000	4.5800	50.0000	0.0000	(0.0267)	(0.0031)	0.0000	1	(0.0298)	01/06/2025
601038.SH	12/18/2024	SDB3260427153	400.00	2.2364	840.78	894.54	0.0000	4.5800	50.0000	0.0000	(0.1070)	(0.0124)	0.0000	1	(0.1194)	01/06/2025
601038.SH	12/18/2024	SDB3260427153	100.00	2.2364	210.19	223.64	0.0000	4.5800	50.0000	0.0000	(0.0267)	(0.0031)	0.0000	1	(0.0298)	01/06/2025
601038.SH	12/18/2024	SDB3260427153	100.00	2.2364	210.19	223.64	0.0000	4.5800	50.0000	0.0000	(0.0267)	(0.0031)	0.0000	1	(0.0298)	01/06/2025
601038.SH	12/18/2024	SDB3260427153	500.00	2.2364	1,050.97	1,118.18	0.0000	4.5800	50.0000	0.0000	(0.1337)	(0.0155)	0.0000	1	(0.1492)	01/06/2025
601038.SH	12/18/2024	SDB3260427153	100.00	2.2364	210.19	223.64	0.0000	4.5800	50.0000	0.0000	(0.0267)	(0.0031)	0.0000	1	(0.0298)	01/06/2025
601038.SH	12/18/2024	SDB3260427153	1,100.00	2.2364	2,312.14	2,459.99	0.0000	4.5800	50.0000	0.0000	(0.2942)	(0.0342)	0.0000	1	(0.3283)	01/06/2025
601038.SH	12/18/2024	SDB3260427153	1,400.00	2.2364	2,942.72	3,130.90	0.0000	4.5800	50.0000	0.0000	(0.3744)	(0.0435)	0.0000	1	(0.4179)	01/06/2025
601038.SH	12/18/2024	SDB3260427153	2,700.00	2.2364	5,675.25	6,038.16	0.0000	4.5800	50.0000	0.0000	(0.7220)	(0.0839)	0.0000	1	(0.8059)	01/06/2025
601038.SH	12/18/2024	SDB3260427153	12,000.00	2.2364	25,223.35	26,836.25	0.0000	4.5800	50.0000	0.0000	(3.2090)	(0.3727)	0.0000	1	(3.5817)	01/06/2025
601038.SH	12/18/2024	SDB3260427153	11,100.00	2.2364	23,331.60	24,823.53	0.0000	4.5800	50.0000	0.0000	(2.9683)	(0.3448)	0.0000	1	(3.3131)	01/06/2025
601038.SH	12/18/2024	SDB3260427153	400.00	2.2364	840.78	894.54	0.0000	4.5800	50.0000	0.0000	(0.1070)	(0.0124)	0.0000	1	(0.1194)	01/06/2025
601038.SH	12/18/2024	SDB3260427153	1,100.00	2.2364	2,312.14	2,459.99	0.0000	4.5800	50.0000	0.0000	(0.2942)	(0.0342)	0.0000	1	(0.3283)	01/06/2025
601038.SH	12/18/2024	SDB3260427153	400.00	2.2364	840.78	894.54	0.0000	4.5800	50.0000	0.0000	(0.1070)	(0.0124)	0.0000	1	(0.1194)	01/06/2025
601038.SH	12/18/2024	SDB3260427153	1,700.00	2.2364	3,573.31	3,801.80	0.0000	4.5800	50.0000	0.0000	(0.4546)	(0.0528)	0.0000	1	(0.5074)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
FIRST TRACTOR CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
601038.SH	12/18/2024	SDB3260427153	600.00	2.2364	1,261.17	1,341.81	0.0000	4.5800	50.0000	0.0000	(0.1604)	(0.0186)	0.0000	1	(0.1791)	01/06/2025
601038.SH	12/18/2024	SDB3260427153	900.00	2.2364	1,891.75	2,012.72	0.0000	4.5800	50.0000	0.0000	(0.2407)	(0.0280)	0.0000	1	(0.2686)	01/06/2025
601038.SH	12/17/2024	SDB3260427153	1,400.00	2.1951	2,942.72	3,073.15	0.0000	4.5800	50.0000	0.0000	(0.3744)	(0.0427)	0.0000	1	(0.4171)	01/06/2025
601038.SH	12/17/2024	SDB3260427153	500.00	2.1951	1,050.97	1,097.56	0.0000	4.5800	50.0000	0.0000	(0.1337)	(0.0152)	0.0000	1	(0.1490)	01/06/2025
601038.SH	12/17/2024	SDB3260427153	3,600.00	2.1951	7,567.01	7,902.40	0.0000	4.5800	50.0000	0.0000	(0.9627)	(0.1098)	0.0000	1	(1.0724)	01/06/2025
601038.SH	12/17/2024	SDB3260427153	2,400.00	2.1951	5,044.67	5,268.26	0.0000	4.5800	50.0000	0.0000	(0.6418)	(0.0732)	0.0000	1	(0.7150)	01/06/2025
601038.SH	12/17/2024	SDB3260427153	400.00	2.1951	840.78	878.04	0.0000	4.5800	50.0000	0.0000	(0.1070)	(0.0122)	0.0000	1	(0.1192)	01/06/2025
601038.SH	12/17/2024	SDB3260427153	1,600.00	2.1951	3,363.11	3,512.18	0.0000	4.5800	50.0000	0.0000	(0.4279)	(0.0488)	0.0000	1	(0.4766)	01/06/2025
601038.SH	12/17/2024	SDB3260427153	2,600.00	2.1951	5,465.06	5,707.29	0.0000	4.5800	50.0000	0.0000	(0.6953)	(0.0793)	0.0000	1	(0.7745)	01/06/2025
601038.SH	12/17/2024	SDB3260427153	3,700.00	2.1951	7,777.20	8,121.91	0.0000	4.5800	50.0000	0.0000	(0.9894)	(0.1128)	0.0000	1	(1.1022)	01/06/2025
601038.SH	12/17/2024	SDB3260427153	100.00	2.1951	210.19	219.51	0.0000	4.5800	50.0000	0.0000	(0.0267)	(0.0030)	0.0000	1	(0.0298)	01/06/2025
601038.SH	12/17/2024	SDB3260427153	400.00	2.1951	840.78	878.04	0.0000	4.5800	50.0000	0.0000	(0.1070)	(0.0122)	0.0000	1	(0.1192)	01/06/2025
601038.SH	12/17/2024	SDB3260427153	100.00	2.1951	210.19	219.51	0.0000	4.5800	50.0000	0.0000	(0.0267)	(0.0030)	0.0000	1	(0.0298)	01/06/2025
601038.SH	12/17/2024	SDB3260427153	100.00	2.1951	210.19	219.51	0.0000	4.5800	50.0000	0.0000	(0.0267)	(0.0030)	0.0000	1	(0.0298)	01/06/2025
601038.SH	12/17/2024	SDB3260427153	500.00	2.1951	1,050.97	1,097.56	0.0000	4.5800	50.0000	0.0000	(0.1337)	(0.0152)	0.0000	1	(0.1490)	01/06/2025
601038.SH	12/17/2024	SDB3260427153	100.00	2.1951	210.19	219.51	0.0000	4.5800	50.0000	0.0000	(0.0267)	(0.0030)	0.0000	1	(0.0298)	01/06/2025
601038.SH	12/17/2024	SDB3260427153	1,100.00	2.1951	2,312.14	2,414.62	0.0000	4.5800	50.0000	0.0000	(0.2942)	(0.0335)	0.0000	1	(0.3277)	01/06/2025
601038.SH	12/17/2024	SDB3260427153	1,400.00	2.1951	2,942.72	3,073.15	0.0000	4.5800	50.0000	0.0000	(0.3744)	(0.0427)	0.0000	1	(0.4171)	01/06/2025
601038.SH	12/17/2024	SDB3260427153	2,700.00	2.1951	5,675.25	5,926.80	0.0000	4.5800	50.0000	0.0000	(0.7220)	(0.0823)	0.0000	1	(0.8043)	01/06/2025
601038.SH	12/17/2024	SDB3260427153	12,000.00	2.1951	25,223.35	26,341.32	0.0000	4.5800	50.0000	0.0000	(3.2090)	(0.3659)	0.0000	1	(3.5748)	01/06/2025
601038.SH	12/17/2024	SDB3260427153	11,100.00	2.1951	23,331.60	24,365.72	0.0000	4.5800	50.0000	0.0000	(2.9683)	(0.3384)	0.0000	1	(3.3067)	01/06/2025
601038.SH	12/17/2024	SDB3260427153	400.00	2.1951	840.78	878.04	0.0000	4.5800	50.0000	0.0000	(0.1070)	(0.0122)	0.0000	1	(0.1192)	01/06/2025
601038.SH	12/17/2024	SDB3260427153	1,100.00	2.1951	2,312.14	2,414.62	0.0000	4.5800	50.0000	0.0000	(0.2942)	(0.0335)	0.0000	1	(0.3277)	01/06/2025
601038.SH	12/17/2024	SDB3260427153	400.00	2.1951	840.78	878.04	0.0000	4.5800	50.0000	0.0000	(0.1070)	(0.0122)	0.0000	1	(0.1192)	01/06/2025
601038.SH	12/17/2024	SDB3260427153	1,700.00	2.1951	3,573.31	3,731.69	0.0000	4.5800	50.0000	0.0000	(0.4546)	(0.0518)	0.0000	1	(0.5064)	01/06/2025
601038.SH	12/17/2024	SDB3260427153	600.00	2.1951	1,261.17	1,317.07	0.0000	4.5800	50.0000	0.0000	(0.1604)	(0.0183)	0.0000	1	(0.1787)	01/06/2025
601038.SH	12/17/2024	SDB3260427153	900.00	2.1951	1,891.75	1,975.60	0.0000	4.5800	50.0000	0.0000	(0.2407)	(0.0274)	0.0000	1	(0.2681)	01/06/2025
601038.SH	12/16/2024	SDB3260427153	1,400.00	2.1249	2,942.72	2,974.93	0.0000	4.5800	50.0000	0.0000	(0.3744)	(0.0413)	0.0000	1	(0.4157)	01/06/2025
601038.SH	12/16/2024	SDB3260427153	500.00	2.1249	1,050.97	1,062.47	0.0000	4.5800	50.0000	0.0000	(0.1337)	(0.0148)	0.0000	1	(0.1485)	01/06/2025
601038.SH	12/16/2024	SDB3260427153	3,600.00	2.1249	7,567.01	7,649.81	0.0000	4.5800	50.0000	0.0000	(0.9627)	(0.1062)	0.0000	1	(1.0689)	01/06/2025
601038.SH	12/16/2024	SDB3260427153	2,400.00	2.1249	5,044.67	5,099.87	0.0000	4.5800	50.0000	0.0000	(0.6418)	(0.0708)	0.0000	1	(0.7126)	01/06/2025
601038.SH	12/16/2024	SDB3260427153	400.00	2.1249	840.78	849.98	0.0000	4.5800	50.0000	0.0000	(0.1070)	(0.0118)	0.0000	1	(0.1188)	01/06/2025
601038.SH	12/16/2024	SDB3260427153	1,600.00	2.1249	3,363.11	3,399.92	0.0000	4.5800	50.0000	0.0000	(0.4279)	(0.0472)	0.0000	1	(0.4751)	01/06/2025
601038.SH	12/16/2024	SDB3260427153	2,600.00	2.1249	5,465.06	5,524.86	0.0000	4.5800	50.0000	0.0000	(0.6953)	(0.0767)	0.0000	1	(0.7720)	01/06/2025
601038.SH	12/16/2024	SDB3260427153	3,700.00	2.1249	7,777.20	7,862.30	0.0000	4.5800	50.0000	0.0000	(0.9894)	(0.1092)	0.0000	1	(1.0986)	01/06/2025
601038.SH	12/16/2024	SDB3260427153	100.00	2.1249	210.19	212.49	0.0000	4.5800	50.0000	0.0000	(0.0267)	(0.0030)	0.0000	1	(0.0297)	01/06/2025
601038.SH	12/16/2024	SDB3260427153	400.00	2.1249	840.78	849.98	0.0000	4.5800	50.0000	0.0000	(0.1070)	(0.0118)	0.0000	1	(0.1188)	01/06/2025
601038.SH	12/16/2024	SDB3260427153	100.00	2.1249	210.19	212.49	0.0000	4.5800	50.0000	0.0000	(0.0267)	(0.0030)	0.0000	1	(0.0297)	01/06/2025
601038.SH	12/16/2024	SDB3260427153	100.00	2.1249	210.19	212.49	0.0000	4.5800	50.0000	0.0000	(0.0267)	(0.0030)	0.0000	1	(0.0297)	01/06/2025
601038.SH	12/16/2024	SDB3260427153	500.00	2.1249	1,050.97	1,062.47	0.0000	4.5800	50.0000	0.0000	(0.1337)	(0.0148)	0.0000	1	(0.1485)	01/06/2025
601038.SH	12/16/2024	SDB3260427153	100.00	2.1249	210.19	212.49	0.0000	4.5800	50.0000	0.0000	(0.0267)	(0.0030)	0.0000	1	(0.0297)	01/06/2025
601038.SH	12/16/2024	SDB3260427153	1,100.00	2.1249	2,312.14	2,337.44	0.0000	4.5800	50.0000	0.0000	(0.2942)	(0.0325)	0.0000	1	(0.3266)	01/06/2025
601038.SH	12/16/2024	SDB3260427153	1,400.00	2.1249	2,942.72	2,974.93	0.0000	4.5800	50.0000	0.0000	(0.3744)	(0.0413)	0.0000	1	(0.4157)	01/06/2025
601038.SH	12/16/2024	SDB3260427153	2,700.00	2.1249	5,675.25	5,737.36	0.0000	4.5800	50.0000	0.0000	(0.7220)	(0.0797)	0.0000	1	(0.8017)	01/06/2025
601038.SH	12/16/2024	SDB3260427153	12,000.00	2.1249	25,223.35	25,499.36	0.0000	4.5800	50.0000	0.0000	(3.2090)	(0.3542)	0.0000	1	(3.5631)	01/06/2025
601038.SH	12/16/2024	SDB3260427153	11,100.00	2.1249	23,331.60	23,586.91	0.0000	4.5800	50.0000	0.0000	(2.9683)	(0.3276)	0.0000	1	(3.2959)	01/06/2025
601038.SH	12/16/2024	SDB3260427153	400.00	2.1249	840.78	849.98	0.0000	4.5800	50.0000	0.0000	(0.1070)	(0.0118)	0.0000	1	(0.1188)	01/06/2025
601038.SH	12/16/2024	SDB3260427153	1,100.00	2.1249	2,312.14	2,337.44	0.0000	4.5800	50.0000	0.0000	(0.2942)	(0.0325)	0.0000	1	(0.3266)	01/06/2025
601038.SH	12/16/2024	SDB3260427153	400.00	2.1249	840.78	849.98	0.0000	4.5800	50.0000	0.0000	(0.1070)	(0.0118)	0.0000	1	(0.1188)	01/06/2025
601038.SH	12/16/2024	SDB3260427153	1,700.00	2.1249	3,573.31	3,612.41	0.0000	4.5800	50.0000	0.0000	(0.4546)	(0.0502)	0.0000	1	(0.5048)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
FIRST TRACTOR CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
601038.SH	12/16/2024	SDB3260427153	600.00	2.1249	1,261.17	1,274.97	0.0000	4.5800	50.0000	0.0000	(0.1604)	(0.0177)	0.0000	1	(0.1782)	01/06/2025
601038.SH	12/16/2024	SDB3260427153	900.00	2.1249	1,891.75	1,912.45	0.0000	4.5800	50.0000	0.0000	(0.2407)	(0.0266)	0.0000	1	(0.2672)	01/06/2025
601038.SH	12/13/2024	SDB3260427153	1,400.00	2.1274	2,942.72	2,978.29	0.0000	4.5800	50.0000	0.0000	(1.1231)	(0.1241)	0.0000	3	(1.2472)	01/06/2025
601038.SH	12/13/2024	SDB3260427153	500.00	2.1274	1,050.97	1,063.68	0.0000	4.5800	50.0000	0.0000	(0.4011)	(0.0443)	0.0000	3	(0.4454)	01/06/2025
601038.SH	12/13/2024	SDB3260427153	3,600.00	2.1274	7,567.01	7,658.46	0.0000	4.5800	50.0000	0.0000	(2.8881)	(0.3191)	0.0000	3	(3.2072)	01/06/2025
601038.SH	12/13/2024	SDB3260427153	2,400.00	2.1274	5,044.67	5,105.64	0.0000	4.5800	50.0000	0.0000	(1.9254)	(0.2127)	0.0000	3	(2.1381)	01/06/2025
601038.SH	12/13/2024	SDB3260427153	400.00	2.1274	840.78	850.94	0.0000	4.5800	50.0000	0.0000	(0.3209)	(0.0355)	0.0000	3	(0.3564)	01/06/2025
601038.SH	12/13/2024	SDB3260427153	1,600.00	2.1274	3,363.11	3,403.76	0.0000	4.5800	50.0000	0.0000	(1.2836)	(0.1418)	0.0000	3	(1.4254)	01/06/2025
601038.SH	12/13/2024	SDB3260427153	2,600.00	2.1274	5,465.06	5,531.11	0.0000	4.5800	50.0000	0.0000	(2.0858)	(0.2305)	0.0000	3	(2.3163)	01/06/2025
601038.SH	12/13/2024	SDB3260427153	3,700.00	2.1274	7,777.20	7,871.20	0.0000	4.5800	50.0000	0.0000	(2.9683)	(0.3280)	0.0000	3	(3.2963)	01/06/2025
601038.SH	12/13/2024	SDB3260427153	100.00	2.1274	210.19	212.74	0.0000	4.5800	50.0000	0.0000	(0.0802)	(0.0089)	0.0000	3	(0.0891)	01/06/2025
601038.SH	12/13/2024	SDB3260427153	400.00	2.1274	840.78	850.94	0.0000	4.5800	50.0000	0.0000	(0.3209)	(0.0355)	0.0000	3	(0.3564)	01/06/2025
601038.SH	12/13/2024	SDB3260427153	100.00	2.1274	210.19	212.74	0.0000	4.5800	50.0000	0.0000	(0.0802)	(0.0089)	0.0000	3	(0.0891)	01/06/2025
601038.SH	12/13/2024	SDB3260427153	100.00	2.1274	210.19	212.74	0.0000	4.5800	50.0000	0.0000	(0.0802)	(0.0089)	0.0000	3	(0.0891)	01/06/2025
601038.SH	12/13/2024	SDB3260427153	500.00	2.1274	1,050.97	1,063.68	0.0000	4.5800	50.0000	0.0000	(0.4011)	(0.0443)	0.0000	3	(0.4454)	01/06/2025
601038.SH	12/13/2024	SDB3260427153	100.00	2.1274	210.19	212.74	0.0000	4.5800	50.0000	0.0000	(0.0802)	(0.0089)	0.0000	3	(0.0891)	01/06/2025
601038.SH	12/13/2024	SDB3260427153	1,100.00	2.1274	2,312.14	2,340.09	0.0000	4.5800	50.0000	0.0000	(0.8825)	(0.0975)	0.0000	3	(0.9800)	01/06/2025
601038.SH	12/13/2024	SDB3260427153	1,400.00	2.1274	2,942.72	2,978.29	0.0000	4.5800	50.0000	0.0000	(1.1231)	(0.1241)	0.0000	3	(1.2472)	01/06/2025
601038.SH	12/13/2024	SDB3260427153	2,700.00	2.1274	5,675.25	5,743.85	0.0000	4.5800	50.0000	0.0000	(2.1661)	(0.2393)	0.0000	3	(2.4054)	01/06/2025
601038.SH	12/13/2024	SDB3260427153	12,000.00	2.1274	25,223.35	25,528.21	0.0000	4.5800	50.0000	0.0000	(9.6269)	(1.0637)	0.0000	3	(10.6906)	01/06/2025
601038.SH	12/13/2024	SDB3260427153	11,100.00	2.1274	23,331.60	23,613.60	0.0000	4.5800	50.0000	0.0000	(8.9049)	(0.9839)	0.0000	3	(9.8888)	01/06/2025
601038.SH	12/13/2024	SDB3260427153	400.00	2.1274	840.78	850.94	0.0000	4.5800	50.0000	0.0000	(0.3209)	(0.0355)	0.0000	3	(0.3564)	01/06/2025
601038.SH	12/13/2024	SDB3260427153	1,100.00	2.1274	2,312.14	2,340.09	0.0000	4.5800	50.0000	0.0000	(0.8825)	(0.0975)	0.0000	3	(0.9800)	01/06/2025
601038.SH	12/13/2024	SDB3260427153	400.00	2.1274	840.78	850.94	0.0000	4.5800	50.0000	0.0000	(0.3209)	(0.0355)	0.0000	3	(0.3564)	01/06/2025
601038.SH	12/13/2024	SDB3260427153	1,700.00	2.1274	3,573.31	3,616.50	0.0000	4.5800	50.0000	0.0000	(1.3638)	(0.1507)	0.0000	3	(1.5145)	01/06/2025
601038.SH	12/13/2024	SDB3260427153	600.00	2.1274	1,261.17	1,276.41	0.0000	4.5800	50.0000	0.0000	(0.4813)	(0.0532)	0.0000	3	(0.5345)	01/06/2025
601038.SH	12/13/2024	SDB3260427153	900.00	2.1274	1,891.75	1,914.62	0.0000	4.5800	50.0000	0.0000	(0.7220)	(0.0798)	0.0000	3	(0.8018)	01/06/2025
601038.SH	12/12/2024	SDB3260427153	1,400.00	2.1257	2,942.72	2,975.99	0.0000	4.5800	50.0000	0.0000	(0.3744)	(0.0413)	0.0000	1	(0.4157)	01/06/2025
601038.SH	12/12/2024	SDB3260427153	500.00	2.1257	1,050.97	1,062.85	0.0000	4.5800	50.0000	0.0000	(0.1337)	(0.0148)	0.0000	1	(0.1485)	01/06/2025
601038.SH	12/12/2024	SDB3260427153	3,600.00	2.1257	7,567.01	7,652.54	0.0000	4.5800	50.0000	0.0000	(0.9627)	(0.1063)	0.0000	1	(1.0690)	01/06/2025
601038.SH	12/12/2024	SDB3260427153	2,400.00	2.1257	5,044.67	5,101.69	0.0000	4.5800	50.0000	0.0000	(0.6418)	(0.0709)	0.0000	1	(0.7127)	01/06/2025
601038.SH	12/12/2024	SDB3260427153	400.00	2.1257	840.78	850.28	0.0000	4.5800	50.0000	0.0000	(0.1070)	(0.0118)	0.0000	1	(0.1188)	01/06/2025
601038.SH	12/12/2024	SDB3260427153	1,600.00	2.1257	3,363.11	3,401.13	0.0000	4.5800	50.0000	0.0000	(0.4279)	(0.0472)	0.0000	1	(0.4751)	01/06/2025
601038.SH	12/12/2024	SDB3260427153	2,600.00	2.1257	5,465.06	5,526.83	0.0000	4.5800	50.0000	0.0000	(0.6953)	(0.0768)	0.0000	1	(0.7720)	01/06/2025
601038.SH	12/12/2024	SDB3260427153	3,700.00	2.1257	7,777.20	7,865.11	0.0000	4.5800	50.0000	0.0000	(0.9894)	(0.1092)	0.0000	1	(1.0987)	01/06/2025
601038.SH	12/12/2024	SDB3260427153	100.00	2.1257	210.19	212.57	0.0000	4.5800	50.0000	0.0000	(0.0267)	(0.0030)	0.0000	1	(0.0297)	01/06/2025
601038.SH	12/12/2024	SDB3260427153	400.00	2.1257	840.78	850.28	0.0000	4.5800	50.0000	0.0000	(0.1070)	(0.0118)	0.0000	1	(0.1188)	01/06/2025
601038.SH	12/12/2024	SDB3260427153	100.00	2.1257	210.19	212.57	0.0000	4.5800	50.0000	0.0000	(0.0267)	(0.0030)	0.0000	1	(0.0297)	01/06/2025
601038.SH	12/12/2024	SDB3260427153	100.00	2.1257	210.19	212.57	0.0000	4.5800	50.0000	0.0000	(0.0267)	(0.0030)	0.0000	1	(0.0297)	01/06/2025
601038.SH	12/12/2024	SDB3260427153	500.00	2.1257	1,050.97	1,062.85	0.0000	4.5800	50.0000	0.0000	(0.1337)	(0.0148)	0.0000	1	(0.1485)	01/06/2025
601038.SH	12/12/2024	SDB3260427153	100.00	2.1257	210.19	212.57	0.0000	4.5800	50.0000	0.0000	(0.0267)	(0.0030)	0.0000	1	(0.0297)	01/06/2025
601038.SH	12/12/2024	SDB3260427153	1,100.00	2.1257	2,312.14	2,338.28	0.0000	4.5800	50.0000	0.0000	(0.2942)	(0.0325)	0.0000	1	(0.3266)	01/06/2025
601038.SH	12/12/2024	SDB3260427153	1,400.00	2.1257	2,942.72	2,975.99	0.0000	4.5800	50.0000	0.0000	(0.3744)	(0.0413)	0.0000	1	(0.4157)	01/06/2025
601038.SH	12/12/2024	SDB3260427153	2,700.00	2.1257	5,675.25	5,739.40	0.0000	4.5800	50.0000	0.0000	(0.7220)	(0.0797)	0.0000	1	(0.8017)	01/06/2025
601038.SH	12/12/2024	SDB3260427153	12,000.00	2.1257	25,223.35	25,508.46	0.0000	4.5800	50.0000	0.0000	(3.2090)	(0.3543)	0.0000	1	(3.5633)	01/06/2025
601038.SH	12/12/2024	SDB3260427153	11,100.00	2.1257	23,331.60	23,595.33	0.0000	4.5800	50.0000	0.0000	(2.9683)	(0.3277)	0.0000	1	(3.2960)	01/06/2025
601038.SH	12/12/2024	SDB3260427153	400.00	2.1257	840.78	850.28	0.0000	4.5800	50.0000	0.0000	(0.1070)	(0.0118)	0.0000	1	(0.1188)	01/06/2025
601038.SH	12/12/2024	SDB3260427153	1,100.00	2.1257	2,312.14	2,338.28	0.0000	4.5800	50.0000	0.0000	(0.2942)	(0.0325)	0.0000	1	(0.3266)	01/06/2025
601038.SH	12/12/2024	SDB3260427153	400.00	2.1257	840.78	850.28	0.0000	4.5800	50.0000	0.0000	(0.1070)	(0.0118)	0.0000	1	(0.1188)	01/06/2025
601038.SH	12/12/2024	SDB3260427153	1,700.00	2.1257	3,573.31	3,613.70	0.0000	4.5800	50.0000	0.0000	(0.4546)	(0.0502)	0.0000	1	(0.5048)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
FIRST TRACTOR CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
601038.SH	12/12/2024	SDB3260427153	600.00	2.1257	1,261.17	1,275.42	0.0000	4.5800	50.0000	0.0000	(0.1604)	(0.0177)	0.0000	1	(0.1782)	01/06/2025
601038.SH	12/12/2024	SDB3260427153	900.00	2.1257	1,891.75	1,913.13	0.0000	4.5800	50.0000	0.0000	(0.2407)	(0.0266)	0.0000	1	(0.2672)	01/06/2025
601038.SH	12/11/2024	SDB3260427153	1,400.00	2.2001	2,942.72	3,080.14	0.0000	4.5800	50.0000	0.0000	(0.3744)	(0.0428)	0.0000	1	(0.4172)	01/06/2025
601038.SH	12/11/2024	SDB3260427153	500.00	2.2001	1,050.97	1,100.05	0.0000	4.5800	50.0000	0.0000	(0.1337)	(0.0153)	0.0000	1	(0.1490)	01/06/2025
601038.SH	12/11/2024	SDB3260427153	3,600.00	2.2001	7,567.01	7,920.37	0.0000	4.5800	50.0000	0.0000	(0.9627)	(0.1100)	0.0000	1	(1.0727)	01/06/2025
601038.SH	12/11/2024	SDB3260427153	2,400.00	2.2001	5,044.67	5,280.24	0.0000	4.5800	50.0000	0.0000	(0.6418)	(0.0733)	0.0000	1	(0.7151)	01/06/2025
601038.SH	12/11/2024	SDB3260427153	400.00	2.2001	840.78	880.04	0.0000	4.5800	50.0000	0.0000	(0.1070)	(0.0122)	0.0000	1	(0.1192)	01/06/2025
601038.SH	12/11/2024	SDB3260427153	1,600.00	2.2001	3,363.11	3,520.16	0.0000	4.5800	50.0000	0.0000	(0.4279)	(0.0489)	0.0000	1	(0.4768)	01/06/2025
601038.SH	12/11/2024	SDB3260427153	2,600.00	2.2001	5,465.06	5,720.27	0.0000	4.5800	50.0000	0.0000	(0.6953)	(0.0794)	0.0000	1	(0.7747)	01/06/2025
601038.SH	12/11/2024	SDB3260427153	3,700.00	2.2001	7,777.20	8,140.38	0.0000	4.5800	50.0000	0.0000	(0.9894)	(0.1131)	0.0000	1	(1.1025)	01/06/2025
601038.SH	12/11/2024	SDB3260427153	100.00	2.2001	210.19	220.01	0.0000	4.5800	50.0000	0.0000	(0.0267)	(0.0031)	0.0000	1	(0.0298)	01/06/2025
601038.SH	12/11/2024	SDB3260427153	400.00	2.2001	840.78	880.04	0.0000	4.5800	50.0000	0.0000	(0.1070)	(0.0122)	0.0000	1	(0.1192)	01/06/2025
601038.SH	12/11/2024	SDB3260427153	100.00	2.2001	210.19	220.01	0.0000	4.5800	50.0000	0.0000	(0.0267)	(0.0031)	0.0000	1	(0.0298)	01/06/2025
601038.SH	12/11/2024	SDB3260427153	100.00	2.2001	210.19	220.01	0.0000	4.5800	50.0000	0.0000	(0.0267)	(0.0031)	0.0000	1	(0.0298)	01/06/2025
601038.SH	12/11/2024	SDB3260427153	500.00	2.2001	1,050.97	1,100.05	0.0000	4.5800	50.0000	0.0000	(0.1337)	(0.0153)	0.0000	1	(0.1490)	01/06/2025
601038.SH	12/11/2024	SDB3260427153	100.00	2.2001	210.19	220.01	0.0000	4.5800	50.0000	0.0000	(0.0267)	(0.0031)	0.0000	1	(0.0298)	01/06/2025
601038.SH	12/11/2024	SDB3260427153	1,100.00	2.2001	2,312.14	2,420.11	0.0000	4.5800	50.0000	0.0000	(0.2942)	(0.0336)	0.0000	1	(0.3278)	01/06/2025
601038.SH	12/11/2024	SDB3260427153	1,400.00	2.2001	2,942.72	3,080.14	0.0000	4.5800	50.0000	0.0000	(0.3744)	(0.0428)	0.0000	1	(0.4172)	01/06/2025
601038.SH	12/11/2024	SDB3260427153	2,700.00	2.2001	5,675.25	5,940.28	0.0000	4.5800	50.0000	0.0000	(0.7220)	(0.0825)	0.0000	1	(0.8045)	01/06/2025
601038.SH	12/11/2024	SDB3260427153	12,000.00	2.2001	25,223.35	26,401.22	0.0000	4.5800	50.0000	0.0000	(3.2090)	(0.3667)	0.0000	1	(3.5757)	01/06/2025
601038.SH	12/11/2024	SDB3260427153	11,100.00	2.2001	23,331.60	24,421.13	0.0000	4.5800	50.0000	0.0000	(2.9683)	(0.3392)	0.0000	1	(3.3075)	01/06/2025
601038.SH	12/11/2024	SDB3260427153	400.00	2.2001	840.78	880.04	0.0000	4.5800	50.0000	0.0000	(0.1070)	(0.0122)	0.0000	1	(0.1192)	01/06/2025
601038.SH	12/11/2024	SDB3260427153	1,100.00	2.2001	2,312.14	2,420.11	0.0000	4.5800	50.0000	0.0000	(0.2942)	(0.0336)	0.0000	1	(0.3278)	01/06/2025
601038.SH	12/11/2024	SDB3260427153	400.00	2.2001	840.78	880.04	0.0000	4.5800	50.0000	0.0000	(0.1070)	(0.0122)	0.0000	1	(0.1192)	01/06/2025
601038.SH	12/11/2024	SDB3260427153	1,700.00	2.2001	3,573.31	3,740.17	0.0000	4.5800	50.0000	0.0000	(0.4546)	(0.0519)	0.0000	1	(0.5066)	01/06/2025
601038.SH	12/11/2024	SDB3260427153	600.00	2.2001	1,261.17	1,320.06	0.0000	4.5800	50.0000	0.0000	(0.1604)	(0.0183)	0.0000	1	(0.1788)	01/06/2025
601038.SH	12/11/2024	SDB3260427153	900.00	2.2001	1,891.75	1,980.09	0.0000	4.5800	50.0000	0.0000	(0.2407)	(0.0275)	0.0000	1	(0.2682)	01/06/2025
601038.SH	12/10/2024	SDB3260427153	1,400.00	2.1606	2,942.72	3,024.91	0.0000	4.5800	50.0000	0.0000	(0.3744)	(0.0420)	0.0000	1	(0.4164)	01/06/2025
601038.SH	12/10/2024	SDB3260427153	500.00	2.1606	1,050.97	1,080.32	0.0000	4.5800	50.0000	0.0000	(0.1337)	(0.0150)	0.0000	1	(0.1487)	01/06/2025
601038.SH	12/10/2024	SDB3260427153	3,600.00	2.1606	7,567.01	7,778.33	0.0000	4.5800	50.0000	0.0000	(0.9627)	(0.1080)	0.0000	1	(1.0707)	01/06/2025
601038.SH	12/10/2024	SDB3260427153	2,400.00	2.1606	5,044.67	5,185.55	0.0000	4.5800	50.0000	0.0000	(0.6418)	(0.0720)	0.0000	1	(0.7138)	01/06/2025
601038.SH	12/10/2024	SDB3260427153	400.00	2.1606	840.78	864.26	0.0000	4.5800	50.0000	0.0000	(0.1070)	(0.0120)	0.0000	1	(0.1190)	01/06/2025
601038.SH	12/10/2024	SDB3260427153	1,600.00	2.1606	3,363.11	3,457.04	0.0000	4.5800	50.0000	0.0000	(0.4279)	(0.0480)	0.0000	1	(0.4759)	01/06/2025
601038.SH	12/10/2024	SDB3260427153	2,600.00	2.1606	5,465.06	5,617.68	0.0000	4.5800	50.0000	0.0000	(0.6953)	(0.0780)	0.0000	1	(0.7733)	01/06/2025
601038.SH	12/10/2024	SDB3260427153	3,700.00	2.1606	7,777.20	7,994.39	0.0000	4.5800	50.0000	0.0000	(0.9894)	(0.1110)	0.0000	1	(1.1005)	01/06/2025
601038.SH	12/10/2024	SDB3260427153	100.00	2.1606	210.19	216.06	0.0000	4.5800	50.0000	0.0000	(0.0267)	(0.0030)	0.0000	1	(0.0297)	01/06/2025
601038.SH	12/10/2024	SDB3260427153	400.00	2.1606	840.78	864.26	0.0000	4.5800	50.0000	0.0000	(0.1070)	(0.0120)	0.0000	1	(0.1190)	01/06/2025
601038.SH	12/10/2024	SDB3260427153	100.00	2.1606	210.19	216.06	0.0000	4.5800	50.0000	0.0000	(0.0267)	(0.0030)	0.0000	1	(0.0297)	01/06/2025
601038.SH	12/10/2024	SDB3260427153	100.00	2.1606	210.19	216.06	0.0000	4.5800	50.0000	0.0000	(0.0267)	(0.0030)	0.0000	1	(0.0297)	01/06/2025
601038.SH	12/10/2024	SDB3260427153	500.00	2.1606	1,050.97	1,080.32	0.0000	4.5800	50.0000	0.0000	(0.1337)	(0.0150)	0.0000	1	(0.1487)	01/06/2025
601038.SH	12/10/2024	SDB3260427153	100.00	2.1606	210.19	216.06	0.0000	4.5800	50.0000	0.0000	(0.0267)	(0.0030)	0.0000	1	(0.0297)	01/06/2025
601038.SH	12/10/2024	SDB3260427153	1,100.00	2.1606	2,312.14	2,376.71	0.0000	4.5800	50.0000	0.0000	(0.2942)	(0.0330)	0.0000	1	(0.3272)	01/06/2025
601038.SH	12/10/2024	SDB3260427153	1,400.00	2.1606	2,942.72	3,024.91	0.0000	4.5800	50.0000	0.0000	(0.3744)	(0.0420)	0.0000	1	(0.4164)	01/06/2025
601038.SH	12/10/2024	SDB3260427153	2,700.00	2.1606	5,675.25	5,833.75	0.0000	4.5800	50.0000	0.0000	(0.7220)	(0.0810)	0.0000	1	(0.8030)	01/06/2025
601038.SH	12/10/2024	SDB3260427153	12,000.00	2.1606	25,223.35	25,927.76	0.0000	4.5800	50.0000	0.0000	(3.2090)	(0.3601)	0.0000	1	(3.5691)	01/06/2025
601038.SH	12/10/2024	SDB3260427153	11,100.00	2.1606	23,331.60	23,983.18	0.0000	4.5800	50.0000	0.0000	(2.9683)	(0.3331)	0.0000	1	(3.3014)	01/06/2025
601038.SH	12/10/2024	SDB3260427153	400.00	2.1606	840.78	864.26	0.0000	4.5800	50.0000	0.0000	(0.1070)	(0.0120)	0.0000	1	(0.1190)	01/06/2025
601038.SH	12/10/2024	SDB3260427153	1,100.00	2.1606	2,312.14	2,376.71	0.0000	4.5800	50.0000	0.0000	(0.2942)	(0.0330)	0.0000	1	(0.3272)	01/06/2025
601038.SH	12/10/2024	SDB3260427153	400.00	2.1606	840.78	864.26	0.0000	4.5800	50.0000	0.0000	(0.1070)	(0.0120)	0.0000	1	(0.1190)	01/06/2025
601038.SH	12/10/2024	SDB3260427153	1,700.00	2.1606	3,573.31	3,673.10	0.0000	4.5800	50.0000	0.0000	(0.4546)	(0.0510)	0.0000	1	(0.5056)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
FIRST TRACTOR CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
601038.SH	12/10/2024	SDB3260427153	600.00	2.1606	1,261.17	1,296.39	0.0000	4.5800	50.0000	0.0000	(0.1604)	(0.0180)	0.0000	1	(0.1785)	01/06/2025
601038.SH	12/10/2024	SDB3260427153	900.00	2.1606	1,891.75	1,944.58	0.0000	4.5800	50.0000	0.0000	(0.2407)	(0.0270)	0.0000	1	(0.2677)	01/06/2025
601038.SH	12/09/2024	SDB3260427153	1,400.00	2.1414	2,942.72	2,997.94	0.0000	4.5800	50.0000	0.0000	(0.3744)	(0.0416)	0.0000	1	(0.4160)	01/06/2025
601038.SH	12/09/2024	SDB3260427153	500.00	2.1414	1,050.97	1,070.69	0.0000	4.5800	50.0000	0.0000	(0.1337)	(0.0149)	0.0000	1	(0.1486)	01/06/2025
601038.SH	12/09/2024	SDB3260427153	3,600.00	2.1414	7,567.01	7,708.99	0.0000	4.5800	50.0000	0.0000	(0.9627)	(0.1071)	0.0000	1	(1.0698)	01/06/2025
601038.SH	12/09/2024	SDB3260427153	2,400.00	2.1414	5,044.67	5,139.33	0.0000	4.5800	50.0000	0.0000	(0.6418)	(0.0714)	0.0000	1	(0.7132)	01/06/2025
601038.SH	12/09/2024	SDB3260427153	400.00	2.1414	840.78	856.55	0.0000	4.5800	50.0000	0.0000	(0.1070)	(0.0119)	0.0000	1	(0.1189)	01/06/2025
601038.SH	12/09/2024	SDB3260427153	1,600.00	2.1414	3,363.11	3,426.22	0.0000	4.5800	50.0000	0.0000	(0.4279)	(0.0476)	0.0000	1	(0.4754)	01/06/2025
601038.SH	12/09/2024	SDB3260427153	2,600.00	2.1414	5,465.06	5,567.60	0.0000	4.5800	50.0000	0.0000	(0.6953)	(0.0773)	0.0000	1	(0.7726)	01/06/2025
601038.SH	12/09/2024	SDB3260427153	3,700.00	2.1414	7,777.20	7,923.13	0.0000	4.5800	50.0000	0.0000	(0.9894)	(0.1100)	0.0000	1	(1.0995)	01/06/2025
601038.SH	12/09/2024	SDB3260427153	100.00	2.1414	210.19	214.14	0.0000	4.5800	50.0000	0.0000	(0.0267)	(0.0030)	0.0000	1	(0.0297)	01/06/2025
601038.SH	12/09/2024	SDB3260427153	400.00	2.1414	840.78	856.55	0.0000	4.5800	50.0000	0.0000	(0.1070)	(0.0119)	0.0000	1	(0.1189)	01/06/2025
601038.SH	12/09/2024	SDB3260427153	100.00	2.1414	210.19	214.14	0.0000	4.5800	50.0000	0.0000	(0.0267)	(0.0030)	0.0000	1	(0.0297)	01/06/2025
601038.SH	12/09/2024	SDB3260427153	100.00	2.1414	210.19	214.14	0.0000	4.5800	50.0000	0.0000	(0.0267)	(0.0030)	0.0000	1	(0.0297)	01/06/2025
601038.SH	12/09/2024	SDB3260427153	500.00	2.1414	1,050.97	1,070.69	0.0000	4.5800	50.0000	0.0000	(0.1337)	(0.0149)	0.0000	1	(0.1486)	01/06/2025
601038.SH	12/09/2024	SDB3260427153	100.00	2.1414	210.19	214.14	0.0000	4.5800	50.0000	0.0000	(0.0267)	(0.0030)	0.0000	1	(0.0297)	01/06/2025
601038.SH	12/09/2024	SDB3260427153	1,100.00	2.1414	2,312.14	2,355.52	0.0000	4.5800	50.0000	0.0000	(0.2942)	(0.0327)	0.0000	1	(0.3269)	01/06/2025
601038.SH	12/09/2024	SDB3260427153	1,400.00	2.1414	2,942.72	2,997.94	0.0000	4.5800	50.0000	0.0000	(0.3744)	(0.0416)	0.0000	1	(0.4160)	01/06/2025
601038.SH	12/09/2024	SDB3260427153	2,700.00	2.1414	5,675.25	5,781.74	0.0000	4.5800	50.0000	0.0000	(0.7220)	(0.0803)	0.0000	1	(0.8023)	01/06/2025
601038.SH	12/09/2024	SDB3260427153	12,000.00	2.1414	25,223.35	25,696.63	0.0000	4.5800	50.0000	0.0000	(3.2090)	(0.3569)	0.0000	1	(3.5659)	01/06/2025
601038.SH	12/09/2024	SDB3260427153	11,100.00	2.1414	23,331.60	23,769.38	0.0000	4.5800	50.0000	0.0000	(2.9683)	(0.3301)	0.0000	1	(3.2984)	01/06/2025
601038.SH	12/09/2024	SDB3260427153	400.00	2.1414	840.78	856.55	0.0000	4.5800	50.0000	0.0000	(0.1070)	(0.0119)	0.0000	1	(0.1189)	01/06/2025
601038.SH	12/09/2024	SDB3260427153	1,100.00	2.1414	2,312.14	2,355.52	0.0000	4.5800	50.0000	0.0000	(0.2942)	(0.0327)	0.0000	1	(0.3269)	01/06/2025
601038.SH	12/09/2024	SDB3260427153	400.00	2.1414	840.78	856.55	0.0000	4.5800	50.0000	0.0000	(0.1070)	(0.0119)	0.0000	1	(0.1189)	01/06/2025
601038.SH	12/09/2024	SDB3260427153	1,700.00	2.1414	3,573.31	3,640.36	0.0000	4.5800	50.0000	0.0000	(0.4546)	(0.0506)	0.0000	1	(0.5052)	01/06/2025
601038.SH	12/09/2024	SDB3260427153	600.00	2.1414	1,261.17	1,284.83	0.0000	4.5800	50.0000	0.0000	(0.1604)	(0.0178)	0.0000	1	(0.1783)	01/06/2025
601038.SH	12/09/2024	SDB3260427153	900.00	2.1414	1,891.75	1,927.25	0.0000	4.5800	50.0000	0.0000	(0.2407)	(0.0268)	0.0000	1	(0.2674)	01/06/2025
601038.SH	12/06/2024	SDB3260427153	1,400.00	2.1221	2,942.72	2,970.89	0.0000	4.5800	50.0000	0.0000	(1.1231)	(0.1238)	0.0000	3	(1.2469)	01/06/2025
601038.SH	12/06/2024	SDB3260427153	500.00	2.1221	1,050.97	1,061.03	0.0000	4.5800	50.0000	0.0000	(0.4011)	(0.0442)	0.0000	3	(0.4453)	01/06/2025
601038.SH	12/06/2024	SDB3260427153	3,600.00	2.1221	7,567.01	7,639.43	0.0000	4.5800	50.0000	0.0000	(2.8881)	(0.3183)	0.0000	3	(3.2064)	01/06/2025
601038.SH	12/06/2024	SDB3260427153	2,400.00	2.1221	5,044.67	5,092.95	0.0000	4.5800	50.0000	0.0000	(1.9254)	(0.2122)	0.0000	3	(2.1376)	01/06/2025
601038.SH	12/06/2024	SDB3260427153	400.00	2.1221	840.78	848.83	0.0000	4.5800	50.0000	0.0000	(0.3209)	(0.0354)	0.0000	3	(0.3563)	01/06/2025
601038.SH	12/06/2024	SDB3260427153	1,600.00	2.1221	3,363.11	3,395.30	0.0000	4.5800	50.0000	0.0000	(1.2836)	(0.1415)	0.0000	3	(1.4251)	01/06/2025
601038.SH	12/06/2024	SDB3260427153	2,600.00	2.1221	5,465.06	5,517.36	0.0000	4.5800	50.0000	0.0000	(2.0858)	(0.2299)	0.0000	3	(2.3157)	01/06/2025
601038.SH	12/06/2024	SDB3260427153	3,700.00	2.1221	7,777.20	7,851.63	0.0000	4.5800	50.0000	0.0000	(2.9683)	(0.3272)	0.0000	3	(3.2954)	01/06/2025
601038.SH	12/06/2024	SDB3260427153	100.00	2.1221	210.19	212.21	0.0000	4.5800	50.0000	0.0000	(0.0802)	(0.0088)	0.0000	3	(0.0891)	01/06/2025
601038.SH	12/06/2024	SDB3260427153	400.00	2.1221	840.78	848.83	0.0000	4.5800	50.0000	0.0000	(0.3209)	(0.0354)	0.0000	3	(0.3563)	01/06/2025
601038.SH	12/06/2024	SDB3260427153	100.00	2.1221	210.19	212.21	0.0000	4.5800	50.0000	0.0000	(0.0802)	(0.0088)	0.0000	3	(0.0891)	01/06/2025
601038.SH	12/06/2024	SDB3260427153	100.00	2.1221	210.19	212.21	0.0000	4.5800	50.0000	0.0000	(0.0802)	(0.0088)	0.0000	3	(0.0891)	01/06/2025
601038.SH	12/06/2024	SDB3260427153	500.00	2.1221	1,050.97	1,061.03	0.0000	4.5800	50.0000	0.0000	(0.4011)	(0.0442)	0.0000	3	(0.4453)	01/06/2025
601038.SH	12/06/2024	SDB3260427153	100.00	2.1221	210.19	212.21	0.0000	4.5800	50.0000	0.0000	(0.0802)	(0.0088)	0.0000	3	(0.0891)	01/06/2025
601038.SH	12/06/2024	SDB3260427153	1,100.00	2.1221	2,312.14	2,334.27	0.0000	4.5800	50.0000	0.0000	(0.8825)	(0.0973)	0.0000	3	(0.9797)	01/06/2025
601038.SH	12/06/2024	SDB3260427153	1,400.00	2.1221	2,942.72	2,970.89	0.0000	4.5800	50.0000	0.0000	(1.1231)	(0.1238)	0.0000	3	(1.2469)	01/06/2025
601038.SH	12/06/2024	SDB3260427153	2,700.00	2.1221	5,675.25	5,729.57	0.0000	4.5800	50.0000	0.0000	(2.1661)	(0.2387)	0.0000	3	(2.4048)	01/06/2025
601038.SH	12/06/2024	SDB3260427153	12,000.00	2.1221	25,223.35	25,464.76	0.0000	4.5800	50.0000	0.0000	(9.6269)	(1.0610)	0.0000	3	(10.6879)	01/06/2025
601038.SH	12/06/2024	SDB3260427153	11,100.00	2.1221	23,331.60	23,554.90	0.0000	4.5800	50.0000	0.0000	(8.9049)	(0.9815)	0.0000	3	(9.8863)	01/06/2025
601038.SH	12/06/2024	SDB3260427153	400.00	2.1221	840.78	848.83	0.0000	4.5800	50.0000	0.0000	(0.3209)	(0.0354)	0.0000	3	(0.3563)	01/06/2025
601038.SH	12/06/2024	SDB3260427153	1,100.00	2.1221	2,312.14	2,334.27	0.0000	4.5800	50.0000	0.0000	(0.8825)	(0.0973)	0.0000	3	(0.9797)	01/06/2025
601038.SH	12/06/2024	SDB3260427153	400.00	2.1221	840.78	848.83	0.0000	4.5800	50.0000	0.0000	(0.3209)	(0.0354)	0.0000	3	(0.3563)	01/06/2025
601038.SH	12/06/2024	SDB3260427153	1,700.00	2.1221	3,573.31	3,607.51	0.0000	4.5800	50.0000	0.0000	(1.3638)	(0.1503)	0.0000	3	(1.5141)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
FIRST TRACTOR CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
601038.SH	12/06/2024	SDB3260427153	600.00	2.1221	1,261.17	1,273.24	0.0000	4.5800	50.0000	0.0000	(0.4813)	(0.0531)	0.0000	3	(0.5344)	01/06/2025
601038.SH	12/06/2024	SDB3260427153	900.00	2.1221	1,891.75	1,909.86	0.0000	4.5800	50.0000	0.0000	(0.7220)	(0.0796)	0.0000	3	(0.8016)	01/06/2025
601038.SH	12/05/2024	SDB3260427153	1,400.00	2.1409	2,942.72	2,997.30	0.0000	4.5800	50.0000	0.0000	(0.3744)	(0.0416)	0.0000	1	(0.4160)	01/06/2025
601038.SH	12/05/2024	SDB3260427153	500.00	2.1409	1,050.97	1,070.47	0.0000	4.5800	50.0000	0.0000	(0.1337)	(0.0149)	0.0000	1	(0.1486)	01/06/2025
601038.SH	12/05/2024	SDB3260427153	3,600.00	2.1409	7,567.01	7,707.35	0.0000	4.5800	50.0000	0.0000	(0.9627)	(0.1070)	0.0000	1	(1.0697)	01/06/2025
601038.SH	12/05/2024	SDB3260427153	2,400.00	2.1409	5,044.67	5,138.23	0.0000	4.5800	50.0000	0.0000	(0.6418)	(0.0714)	0.0000	1	(0.7132)	01/06/2025
601038.SH	12/05/2024	SDB3260427153	400.00	2.1409	840.78	856.37	0.0000	4.5800	50.0000	0.0000	(0.1070)	(0.0119)	0.0000	1	(0.1189)	01/06/2025
601038.SH	12/05/2024	SDB3260427153	1,600.00	2.1409	3,363.11	3,425.49	0.0000	4.5800	50.0000	0.0000	(0.4279)	(0.0476)	0.0000	1	(0.4754)	01/06/2025
601038.SH	12/05/2024	SDB3260427153	2,600.00	2.1409	5,465.06	5,566.42	0.0000	4.5800	50.0000	0.0000	(0.6953)	(0.0773)	0.0000	1	(0.7726)	01/06/2025
601038.SH	12/05/2024	SDB3260427153	3,700.00	2.1409	7,777.20	7,921.44	0.0000	4.5800	50.0000	0.0000	(0.9894)	(0.1100)	0.0000	1	(1.0995)	01/06/2025
601038.SH	12/05/2024	SDB3260427153	100.00	2.1409	210.19	214.09	0.0000	4.5800	50.0000	0.0000	(0.0267)	(0.0030)	0.0000	1	(0.0297)	01/06/2025
601038.SH	12/05/2024	SDB3260427153	400.00	2.1409	840.78	856.37	0.0000	4.5800	50.0000	0.0000	(0.1070)	(0.0119)	0.0000	1	(0.1189)	01/06/2025
601038.SH	12/05/2024	SDB3260427153	100.00	2.1409	210.19	214.09	0.0000	4.5800	50.0000	0.0000	(0.0267)	(0.0030)	0.0000	1	(0.0297)	01/06/2025
601038.SH	12/05/2024	SDB3260427153	100.00	2.1409	210.19	214.09	0.0000	4.5800	50.0000	0.0000	(0.0267)	(0.0030)	0.0000	1	(0.0297)	01/06/2025
601038.SH	12/05/2024	SDB3260427153	500.00	2.1409	1,050.97	1,070.47	0.0000	4.5800	50.0000	0.0000	(0.1337)	(0.0149)	0.0000	1	(0.1486)	01/06/2025
601038.SH	12/05/2024	SDB3260427153	100.00	2.1409	210.19	214.09	0.0000	4.5800	50.0000	0.0000	(0.0267)	(0.0030)	0.0000	1	(0.0297)	01/06/2025
601038.SH	12/05/2024	SDB3260427153	1,100.00	2.1409	2,312.14	2,355.02	0.0000	4.5800	50.0000	0.0000	(0.2942)	(0.0327)	0.0000	1	(0.3269)	01/06/2025
601038.SH	12/05/2024	SDB3260427153	1,400.00	2.1409	2,942.72	2,997.30	0.0000	4.5800	50.0000	0.0000	(0.3744)	(0.0416)	0.0000	1	(0.4160)	01/06/2025
601038.SH	12/05/2024	SDB3260427153	2,700.00	2.1409	5,675.25	5,780.51	0.0000	4.5800	50.0000	0.0000	(0.7220)	(0.0803)	0.0000	1	(0.8023)	01/06/2025
601038.SH	12/05/2024	SDB3260427153	12,000.00	2.1409	25,223.35	25,691.17	0.0000	4.5800	50.0000	0.0000	(3.2090)	(0.3568)	0.0000	1	(3.5658)	01/06/2025
601038.SH	12/05/2024	SDB3260427153	11,100.00	2.1409	23,331.60	23,764.33	0.0000	4.5800	50.0000	0.0000	(2.9683)	(0.3301)	0.0000	1	(3.2984)	01/06/2025
601038.SH	12/05/2024	SDB3260427153	400.00	2.1409	840.78	856.37	0.0000	4.5800	50.0000	0.0000	(0.1070)	(0.0119)	0.0000	1	(0.1189)	01/06/2025
601038.SH	12/05/2024	SDB3260427153	1,100.00	2.1409	2,312.14	2,355.02	0.0000	4.5800	50.0000	0.0000	(0.2942)	(0.0327)	0.0000	1	(0.3269)	01/06/2025
601038.SH	12/05/2024	SDB3260427153	400.00	2.1409	840.78	856.37	0.0000	4.5800	50.0000	0.0000	(0.1070)	(0.0119)	0.0000	1	(0.1189)	01/06/2025
601038.SH	12/05/2024	SDB3260427153	1,700.00	2.1409	3,573.31	3,639.58	0.0000	4.5800	50.0000	0.0000	(0.4546)	(0.0505)	0.0000	1	(0.5052)	01/06/2025
601038.SH	12/05/2024	SDB3260427153	600.00	2.1409	1,261.17	1,284.56	0.0000	4.5800	50.0000	0.0000	(0.1604)	(0.0178)	0.0000	1	(0.1783)	01/06/2025
601038.SH	12/05/2024	SDB3260427153	900.00	2.1409	1,891.75	1,926.84	0.0000	4.5800	50.0000	0.0000	(0.2407)	(0.0268)	0.0000	1	(0.2674)	01/06/2025
601038.SH	12/04/2024	SDB3260427153	1,400.00	2.1019	2,942.72	2,942.72	0.0000	4.5800	50.0000	0.0000	(0.3744)	(0.0409)	0.0000	1	(0.4153)	01/06/2025
601038.SH	12/04/2024	SDB3260427153	500.00	2.1019	1,050.97	1,050.97	0.0000	4.5800	50.0000	0.0000	(0.1337)	(0.0146)	0.0000	1	(0.1483)	01/06/2025
601038.SH	12/04/2024	SDB3260427153	3,600.00	2.1019	7,567.01	7,567.01	0.0000	4.5800	50.0000	0.0000	(0.9627)	(0.1051)	0.0000	1	(1.0678)	01/06/2025
601038.SH	12/04/2024	SDB3260427153	2,400.00	2.1019	5,044.67	5,044.67	0.0000	4.5800	50.0000	0.0000	(0.6418)	(0.0701)	0.0000	1	(0.7119)	01/06/2025
601038.SH	12/04/2024	SDB3260427153	400.00	2.1019	840.78	840.78	0.0000	4.5800	50.0000	0.0000	(0.1070)	(0.0117)	0.0000	1	(0.1186)	01/06/2025
601038.SH	12/04/2024	SDB3260427153	1,600.00	2.1019	3,363.11	3,363.11	0.0000	4.5800	50.0000	0.0000	(0.4279)	(0.0467)	0.0000	1	(0.4746)	01/06/2025
601038.SH	12/04/2024	SDB3260427153	2,600.00	2.1019	5,465.06	5,465.06	0.0000	4.5800	50.0000	0.0000	(0.6953)	(0.0759)	0.0000	1	(0.7712)	01/06/2025
601038.SH	12/04/2024	SDB3260427153	3,700.00	2.1019	7,777.20	7,777.20	0.0000	4.5800	50.0000	0.0000	(0.9894)	(0.1080)	0.0000	1	(1.0974)	01/06/2025
601038.SH	12/04/2024	SDB3260427153	100.00	2.1019	210.19	210.19	0.0000	4.5800	50.0000	0.0000	(0.0267)	(0.0029)	0.0000	1	(0.0297)	01/06/2025
601038.SH	12/04/2024	SDB3260427153	400.00	2.1019	840.78	840.78	0.0000	4.5800	50.0000	0.0000	(0.1070)	(0.0117)	0.0000	1	(0.1186)	01/06/2025
601038.SH	12/04/2024	SDB3260427153	100.00	2.1019	210.19	210.19	0.0000	4.5800	50.0000	0.0000	(0.0267)	(0.0029)	0.0000	1	(0.0297)	01/06/2025
601038.SH	12/04/2024	SDB3260427153	100.00	2.1019	210.19	210.19	0.0000	4.5800	50.0000	0.0000	(0.0267)	(0.0029)	0.0000	1	(0.0297)	01/06/2025
601038.SH	12/04/2024	SDB3260427153	500.00	2.1019	1,050.97	1,050.97	0.0000	4.5800	50.0000	0.0000	(0.1337)	(0.0146)	0.0000	1	(0.1483)	01/06/2025
601038.SH	12/04/2024	SDB3260427153	100.00	2.1019	210.19	210.19	0.0000	4.5800	50.0000	0.0000	(0.0267)	(0.0029)	0.0000	1	(0.0297)	01/06/2025
601038.SH	12/04/2024	SDB3260427153	1,100.00	2.1019	2,312.14	2,312.14	0.0000	4.5800	50.0000	0.0000	(0.2942)	(0.0321)	0.0000	1	(0.3263)	01/06/2025
601038.SH	12/04/2024	SDB3260427153	1,400.00	2.1019	2,942.72	2,942.72	0.0000	4.5800	50.0000	0.0000	(0.3744)	(0.0409)	0.0000	1	(0.4153)	01/06/2025
601038.SH	12/04/2024	SDB3260427153	2,700.00	2.1019	5,675.25	5,675.25	0.0000	4.5800	50.0000	0.0000	(0.7220)	(0.0788)	0.0000	1	(0.8008)	01/06/2025
601038.SH	12/04/2024	SDB3260427153	12,000.00	2.1019	25,223.35	25,223.35	0.0000	4.5800	50.0000	0.0000	(3.2090)	(0.3503)	0.0000	1	(3.5593)	01/06/2025
601038.SH	12/04/2024	SDB3260427153	11,100.00	2.1019	23,331.60	23,331.60	0.0000	4.5800	50.0000	0.0000	(2.9683)	(0.3241)	0.0000	1	(3.2923)	01/06/2025
601038.SH	12/04/2024	SDB3260427153	400.00	2.1019	840.78	840.78	0.0000	4.5800	50.0000	0.0000	(0.1070)	(0.0117)	0.0000	1	(0.1186)	01/06/2025
601038.SH	12/04/2024	SDB3260427153	1,100.00	2.1019	2,312.14	2,312.14	0.0000	4.5800	50.0000	0.0000	(0.2942)	(0.0321)	0.0000	1	(0.3263)	01/06/2025
601038.SH	12/04/2024	SDB3260427153	400.00	2.1019	840.78	840.78	0.0000	4.5800	50.0000	0.0000	(0.1070)	(0.0117)	0.0000	1	(0.1186)	01/06/2025
601038.SH	12/04/2024	SDB3260427153	1,700.00	2.1019	3,573.31	3,573.31	0.0000	4.5800	50.0000	0.0000	(0.4546)	(0.0496)	0.0000	1	(0.5042)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
FIRST TRACTOR CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
601038.SH	12/04/2024	SDB3260427153	600.00	2.1019	1,261.17	1,261.17	0.0000	4.5800	50.0000	0.0000	(0.1604)	(0.0175)	0.0000	1	(0.1780)	01/06/2025
601038.SH	12/04/2024	SDB3260427153	900.00	2.1019	1,891.75	1,891.75	0.0000	4.5800	50.0000	0.0000	(0.2407)	(0.0263)	0.0000	1	(0.2669)	01/06/2025
TOTAL FIRST TRACTOR CO LTD CMN CLASS A SERIES NORTHBOUND												(423.4938)	(48.6701)	0.0000	(472.1639)	

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

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
FOCUS MEDIA INFORMATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND																
002027.ZK	01/03/2025	SDB3259782151	4,700.00	0.9481	4,618.66	4,455.98	0.0000	4.3300	50.0000	0.0000	(1.6666)	(0.1857)	0.0000	3	(1.8522)	01/06/2025
002027.ZK	01/03/2025	SDB3259782151	200.00	0.9481	196.92	189.62	0.0000	4.3300	50.0000	0.0000	(0.0711)	(0.0079)	0.0000	3	(0.0790)	01/06/2025
002027.ZK	01/03/2025	SDB3259782151	100.00	0.9481	94.46	94.81	0.0000	4.3300	50.0000	0.0000	(0.0341)	(0.0040)	0.0000	3	(0.0380)	01/06/2025
002027.ZK	01/03/2025	SDB3259782151	100.00	0.9481	94.45	94.81	0.0000	4.3300	50.0000	0.0000	(0.0341)	(0.0040)	0.0000	3	(0.0380)	01/06/2025
002027.ZK	01/03/2025	SDB3259782151	2,500.00	0.9481	2,397.72	2,370.20	0.0000	4.3300	50.0000	0.0000	(0.8652)	(0.0988)	0.0000	3	(0.9639)	01/06/2025
002027.ZK	01/03/2025	SDB3259782151	2,800.00	0.9481	2,692.70	2,654.63	0.0000	4.3300	50.0000	0.0000	(0.9716)	(0.1106)	0.0000	3	(1.0822)	01/06/2025
002027.ZK	01/03/2025	SDB3259782151	100.00	0.9481	96.08	94.81	0.0000	4.3300	50.0000	0.0000	(0.0347)	(0.0040)	0.0000	3	(0.0386)	01/06/2025
002027.ZK	01/03/2025	SDB3259782151	5,900.00	0.9481	5,678.41	5,593.68	0.0000	4.3300	50.0000	0.0000	(2.0490)	(0.2331)	0.0000	3	(2.2820)	01/06/2025
002027.ZK	01/03/2025	SDB3259782151	300.00	0.9481	288.52	284.42	0.0000	4.3300	50.0000	0.0000	(0.1041)	(0.0119)	0.0000	3	(0.1160)	01/06/2025
002027.ZK	01/03/2025	SDB3259782151	7,000.00	0.9481	6,707.48	6,636.57	0.0000	4.3300	50.0000	0.0000	(2.4203)	(0.2765)	0.0000	3	(2.6968)	01/06/2025
002027.ZK	01/03/2025	SDB3259782151	153,700.00	0.9481	146,560.02	145,720.05	0.0000	4.3300	50.0000	0.0000	(52.8837)	(6.0717)	0.0000	3	(58.9554)	01/06/2025
002027.ZK	01/03/2025	SDB3259782151	8,000.00	0.9481	7,628.37	7,584.65	0.0000	4.3300	50.0000	0.0000	(2.7526)	(0.3160)	0.0000	3	(3.0686)	01/06/2025
002027.ZK	01/03/2025	SDB3259782151	1,400.00	0.9481	1,334.96	1,327.31	0.0000	4.3300	50.0000	0.0000	(0.4817)	(0.0553)	0.0000	3	(0.5370)	01/06/2025
002027.ZK	01/03/2025	SDB3259782151	9,500.00	0.9481	9,058.69	9,006.77	0.0000	4.3300	50.0000	0.0000	(3.2687)	(0.3753)	0.0000	3	(3.6440)	01/06/2025
002027.ZK	01/03/2025	SDB3259782151	100.00	0.9481	95.35	94.81	0.0000	4.3300	50.0000	0.0000	(0.0344)	(0.0040)	0.0000	3	(0.0384)	01/06/2025
002027.ZK	01/03/2025	SDB3259782151	6,200.00	0.9481	5,911.99	5,878.10	0.0000	4.3300	50.0000	0.0000	(2.1332)	(0.2449)	0.0000	3	(2.3782)	01/06/2025
002027.ZK	01/03/2025	SDB3259782151	34,200.00	0.9481	32,611.27	32,424.37	0.0000	4.3300	50.0000	0.0000	(11.7672)	(1.3510)	0.0000	3	(13.1182)	01/06/2025
002027.ZK	01/03/2025	SDB3259782151	17,900.00	0.9481	17,068.47	16,970.65	0.0000	4.3300	50.0000	0.0000	(6.1589)	(0.7071)	0.0000	3	(6.8660)	01/06/2025
002027.ZK	01/03/2025	SDB3259782151	400.00	0.9481	381.42	379.23	0.0000	4.3300	50.0000	0.0000	(0.1376)	(0.0158)	0.0000	3	(0.1534)	01/06/2025
002027.ZK	01/03/2025	SDB3259782151	100.00	0.9481	95.35	94.81	0.0000	4.3300	50.0000	0.0000	(0.0344)	(0.0040)	0.0000	3	(0.0384)	01/06/2025
002027.ZK	01/03/2025	SDB3259782151	94,200.00	0.9481	89,824.03	89,309.23	0.0000	4.3300	50.0000	0.0000	(32.4115)	(3.7212)	0.0000	3	(36.1327)	01/06/2025
002027.ZK	01/03/2025	SDB3259782151	22,500.00	0.9481	21,454.78	21,331.82	0.0000	4.3300	50.0000	0.0000	(7.7416)	(0.8888)	0.0000	3	(8.6304)	01/06/2025
002027.ZK	01/03/2025	SDB3259782151	700.00	0.9481	667.48	663.66	0.0000	4.3300	50.0000	0.0000	(0.2408)	(0.0277)	0.0000	3	(0.2685)	01/06/2025
002027.ZK	01/03/2025	SDB3259782151	100.00	0.9481	95.35	94.81	0.0000	4.3300	50.0000	0.0000	(0.0344)	(0.0040)	0.0000	3	(0.0384)	01/06/2025
002027.ZK	01/03/2025	SDB3259782151	200.00	0.9481	190.71	189.62	0.0000	4.3300	50.0000	0.0000	(0.0688)	(0.0079)	0.0000	3	(0.0767)	01/06/2025
002027.ZK	01/03/2025	SDB3259782151	5,300.00	0.9481	5,053.79	5,024.83	0.0000	4.3300	50.0000	0.0000	(1.8236)	(0.2094)	0.0000	3	(2.0329)	01/06/2025
002027.ZK	01/03/2025	SDB3259782151	200.00	0.9481	190.71	189.62	0.0000	4.3300	50.0000	0.0000	(0.0688)	(0.0079)	0.0000	3	(0.0767)	01/06/2025
002027.ZK	01/03/2025	SDB3259782151	14,900.00	0.9481	14,207.84	14,126.41	0.0000	4.3300	50.0000	0.0000	(5.1267)	(0.5886)	0.0000	3	(5.7153)	01/06/2025
002027.ZK	01/03/2025	SDB3259782151	15,600.00	0.9481	14,875.32	14,790.06	0.0000	4.3300	50.0000	0.0000	(5.3675)	(0.6163)	0.0000	3	(5.9838)	01/06/2025
002027.ZK	01/03/2025	SDB3259782151	21,900.00	0.9481	20,882.66	20,762.97	0.0000	4.3300	50.0000	0.0000	(7.5352)	(0.8651)	0.0000	3	(8.4003)	01/06/2025
002027.ZK	01/03/2025	SDB3259782151	7,200.00	0.9481	6,865.53	6,826.18	0.0000	4.3300	50.0000	0.0000	(2.4773)	(0.2844)	0.0000	3	(2.7617)	01/06/2025
002027.ZK	01/03/2025	SDB3259782151	96,500.00	0.9481	92,017.19	91,489.82	0.0000	4.3300	50.0000	0.0000	(33.2029)	(3.8121)	0.0000	3	(37.0149)	01/06/2025
002027.ZK	01/03/2025	SDB3259782151	74,000.00	0.9481	70,562.40	70,157.99	0.0000	4.3300	50.0000	0.0000	(25.4613)	(2.9232)	0.0000	3	(28.3845)	01/06/2025
002027.ZK	01/03/2025	SDB3259782151	39,600.00	0.9481	37,760.42	37,544.01	0.0000	4.3300	50.0000	0.0000	(13.6252)	(1.5643)	0.0000	3	(15.1896)	01/06/2025
002027.ZK	01/03/2025	SDB3259782151	29,200.00	0.9481	27,843.54	27,683.97	0.0000	4.3300	50.0000	0.0000	(10.0469)	(1.1535)	0.0000	3	(11.2004)	01/06/2025
002027.ZK	01/03/2025	SDB3259782151	500.00	0.9481	476.77	474.04	0.0000	4.3300	50.0000	0.0000	(0.1720)	(0.0198)	0.0000	3	(0.1918)	01/06/2025
002027.ZK	01/03/2025	SDB3259782151	3,300.00	0.9481	3,146.70	3,128.67	0.0000	4.3300	50.0000	0.0000	(1.1354)	(0.1304)	0.0000	3	(1.2658)	01/06/2025
002027.ZK	01/03/2025	SDB3259782151	19,600.00	0.9481	18,689.50	18,582.39	0.0000	4.3300	50.0000	0.0000	(6.7438)	(0.7743)	0.0000	3	(7.5181)	01/06/2025
002027.ZK	01/03/2025	SDB3259782151	21,000.00	0.9481	20,024.47	19,909.70	0.0000	4.3300	50.0000	0.0000	(7.7255)	(0.8296)	0.0000	3	(8.0551)	01/06/2025
002027.ZK	01/03/2025	SDB3259782151	32,200.00	0.9481	30,704.18	30,528.21	0.0000	4.3300	50.0000	0.0000	(11.0791)	(1.2720)	0.0000	3	(12.3511)	01/06/2025
002027.ZK	01/03/2025	SDB3259782151	100.00	0.9481	95.35	94.81	0.0000	4.3300	50.0000	0.0000	(0.0344)	(0.0040)	0.0000	3	(0.0384)	01/06/2025
002027.ZK	01/03/2025	SDB3259782151	14,600.00	0.9481	13,921.77	13,841.98	0.0000	4.3300	50.0000	0.0000	(5.0234)	(0.5767)	0.0000	3	(5.6002)	01/06/2025
002027.ZK	01/03/2025	SDB3259782151	7,500.00	0.9481	7,151.60	7,110.61	0.0000	4.3300	50.0000	0.0000	(2.5805)	(0.2963)	0.0000	3	(2.8768)	01/06/2025
002027.ZK	01/03/2025	SDB3259782151	7,700.00	0.9481	7,342.30	7,300.22	0.0000	4.3300	50.0000	0.0000	(2.6493)	(0.3042)	0.0000	3	(2.9535)	01/06/2025
002027.ZK	01/03/2025	SDB3259782151	10,100.00	0.9481	9,630.81	9,575.62	0.0000	4.3300	50.0000	0.0000	(3.4751)	(0.3990)	0.0000	3	(3.8741)	01/06/2025
002027.ZK	01/03/2025	SDB3259782151	7,000.00	0.9481	6,674.82	6,636.57	0.0000	4.3300	50.0000	0.0000	(2.4085)	(0.2765)	0.0000	3	(2.6850)	01/06/2025
002027.ZK	01/03/2025	SDB3259782151	14,900.00	0.9481	14,207.84	14,126.41	0.0000	4.3300	50.0000	0.0000	(5.1267)	(0.5886)	0.0000	3	(5.7153)	01/06/2025
002027.ZK	01/03/2025	SDB3259782151	30,400.00	0.9481	28,987.80	28,821.66	0.0000	4.3300	50.0000	0.0000	(10.4598)	(1.2009)	0.0000	3	(11.6607)	01/06/2025
002027.ZK	01/03/2025	SDB3259782151	500.00	0.9481	476.77	474.04	0.0000	4.3300	50.0000	0.0000	(0.1720)	(0.0198)	0.0000	3	(0.1918)	01/06/2025
002027.ZK	01/03/2025	SDB3259782151	100.00	0.9481	95.35	94.81	0.0000	4.3300	50.0000	0.0000	(0.0344)	(0.0040)	0.0000	3	(0.0384)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
FOCUS MEDIA INFORMATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002027.ZK	01/03/2025	SDB3259782151	8,500.00	0.9481	8,105.14	8,058.69	0.0000	4.3300	50.0000	0.0000	(2.9246)	(0.3358)	0.0000	3	(3.2604)	01/06/2025
002027.ZK	01/03/2025	SDB3259782151	100.00	0.9481	95.35	94.81	0.0000	4.3300	50.0000	0.0000	(0.0344)	(0.0040)	0.0000	3	(0.0384)	01/06/2025
002027.ZK	01/03/2025	SDB3259782151	500.00	0.9481	476.77	474.04	0.0000	4.3300	50.0000	0.0000	(0.1720)	(0.0198)	0.0000	3	(0.1918)	01/06/2025
002027.ZK	01/03/2025	SDB3259782151	100.00	0.9481	95.35	94.81	0.0000	4.3300	50.0000	0.0000	(0.0344)	(0.0040)	0.0000	3	(0.0384)	01/06/2025
002027.ZK	01/03/2025	SDB3259782151	81,100.00	0.9481	77,332.58	76,889.37	0.0000	4.3300	50.0000	0.0000	(27.9042)	(3.2037)	0.0000	3	(31.1079)	01/06/2025
002027.ZK	01/03/2025	SDB3259782151	65,600.00	0.9481	62,552.62	62,194.11	0.0000	4.3300	50.0000	0.0000	(22.5711)	(2.5914)	0.0000	3	(25.1625)	01/06/2025
002027.ZK	01/03/2025	SDB3259782151	38,400.00	0.9481	36,616.17	36,406.31	0.0000	4.3300	50.0000	0.0000	(13.2123)	(1.5169)	0.0000	3	(14.7293)	01/06/2025
002027.ZK	01/03/2025	SDB3259782151	67,500.00	0.9481	64,364.36	63,995.47	0.0000	4.3300	50.0000	0.0000	(23.2248)	(2.6665)	0.0000	3	(25.8913)	01/06/2025
002027.ZK	01/03/2025	SDB3259782151	58,200.00	0.9481	55,496.38	55,178.31	0.0000	4.3300	50.0000	0.0000	(20.0249)	(2.2991)	0.0000	3	(22.3240)	01/06/2025
002027.ZK	01/03/2025	SDB3259782151	200.00	0.9481	190.71	189.62	0.0000	4.3300	50.0000	0.0000	(0.0688)	(0.0079)	0.0000	3	(0.0767)	01/06/2025
002027.ZK	01/02/2025	SDB3259782151	4,700.00	0.9407	4,618.66	4,421.06	0.0000	4.3300	50.0000	0.0000	(0.5555)	(0.0614)	0.0000	1	(0.6169)	01/06/2025
002027.ZK	01/02/2025	SDB3259782151	200.00	0.9407	196.92	188.13	0.0000	4.3300	50.0000	0.0000	(0.0237)	(0.0026)	0.0000	1	(0.0263)	01/06/2025
002027.ZK	01/02/2025	SDB3259782151	100.00	0.9407	94.46	94.07	0.0000	4.3300	50.0000	0.0000	(0.0114)	(0.0013)	0.0000	1	(0.0127)	01/06/2025
002027.ZK	01/02/2025	SDB3259782151	100.00	0.9407	94.45	94.07	0.0000	4.3300	50.0000	0.0000	(0.0114)	(0.0013)	0.0000	1	(0.0127)	01/06/2025
002027.ZK	01/02/2025	SDB3259782151	2,500.00	0.9407	2,397.72	2,351.63	0.0000	4.3300	50.0000	0.0000	(0.2884)	(0.0327)	0.0000	1	(0.3211)	01/06/2025
002027.ZK	01/02/2025	SDB3259782151	2,800.00	0.9407	2,692.70	2,633.82	0.0000	4.3300	50.0000	0.0000	(0.3239)	(0.0366)	0.0000	1	(0.3605)	01/06/2025
002027.ZK	01/02/2025	SDB3259782151	100.00	0.9407	96.08	94.07	0.0000	4.3300	50.0000	0.0000	(0.0116)	(0.0013)	0.0000	1	(0.0129)	01/06/2025
002027.ZK	01/02/2025	SDB3259782151	5,900.00	0.9407	5,678.41	5,549.84	0.0000	4.3300	50.0000	0.0000	(0.6830)	(0.0771)	0.0000	1	(0.7601)	01/06/2025
002027.ZK	01/02/2025	SDB3259782151	300.00	0.9407	288.52	282.20	0.0000	4.3300	50.0000	0.0000	(0.0347)	(0.0039)	0.0000	1	(0.0386)	01/06/2025
002027.ZK	01/02/2025	SDB3259782151	7,000.00	0.9407	6,707.48	6,584.56	0.0000	4.3300	50.0000	0.0000	(0.8068)	(0.0915)	0.0000	1	(0.8982)	01/06/2025
002027.ZK	01/02/2025	SDB3259782151	153,700.00	0.9407	146,560.02	144,578.06	0.0000	4.3300	50.0000	0.0000	(17.6279)	(2.0080)	0.0000	1	(19.6359)	01/06/2025
002027.ZK	01/02/2025	SDB3259782151	8,000.00	0.9407	7,628.37	7,525.21	0.0000	4.3300	50.0000	0.0000	(0.9175)	(0.1045)	0.0000	1	(1.0220)	01/06/2025
002027.ZK	01/02/2025	SDB3259782151	1,400.00	0.9407	1,334.96	1,316.91	0.0000	4.3300	50.0000	0.0000	(0.1606)	(0.0183)	0.0000	1	(0.1789)	01/06/2025
002027.ZK	01/02/2025	SDB3259782151	9,500.00	0.9407	9,058.69	8,936.18	0.0000	4.3300	50.0000	0.0000	(1.0896)	(0.1241)	0.0000	1	(1.2137)	01/06/2025
002027.ZK	01/02/2025	SDB3259782151	100.00	0.9407	95.35	94.07	0.0000	4.3300	50.0000	0.0000	(0.0115)	(0.0013)	0.0000	1	(0.0128)	01/06/2025
002027.ZK	01/02/2025	SDB3259782151	6,200.00	0.9407	5,911.99	5,832.04	0.0000	4.3300	50.0000	0.0000	(0.7111)	(0.0810)	0.0000	1	(0.7921)	01/06/2025
002027.ZK	01/02/2025	SDB3259782151	34,200.00	0.9407	32,611.27	32,170.26	0.0000	4.3300	50.0000	0.0000	(3.9224)	(0.4468)	0.0000	1	(4.3692)	01/06/2025
002027.ZK	01/02/2025	SDB3259782151	17,900.00	0.9407	17,068.47	16,837.65	0.0000	4.3300	50.0000	0.0000	(2.0530)	(0.2339)	0.0000	1	(2.2868)	01/06/2025
002027.ZK	01/02/2025	SDB3259782151	400.00	0.9407	381.42	376.26	0.0000	4.3300	50.0000	0.0000	(0.0459)	(0.0052)	0.0000	1	(0.0511)	01/06/2025
002027.ZK	01/02/2025	SDB3259782151	100.00	0.9407	95.35	94.07	0.0000	4.3300	50.0000	0.0000	(0.0115)	(0.0013)	0.0000	1	(0.0128)	01/06/2025
002027.ZK	01/02/2025	SDB3259782151	94,200.00	0.9407	89,824.03	88,609.32	0.0000	4.3300	50.0000	0.0000	(10.8038)	(1.2307)	0.0000	1	(12.0345)	01/06/2025
002027.ZK	01/02/2025	SDB3259782151	22,500.00	0.9407	21,454.78	21,164.65	0.0000	4.3300	50.0000	0.0000	(2.5805)	(0.2940)	0.0000	1	(2.8745)	01/06/2025
002027.ZK	01/02/2025	SDB3259782151	700.00	0.9407	667.48	658.46	0.0000	4.3300	50.0000	0.0000	(0.0803)	(0.0091)	0.0000	1	(0.0894)	01/06/2025
002027.ZK	01/02/2025	SDB3259782151	100.00	0.9407	95.35	94.07	0.0000	4.3300	50.0000	0.0000	(0.0115)	(0.0013)	0.0000	1	(0.0128)	01/06/2025
002027.ZK	01/02/2025	SDB3259782151	200.00	0.9407	190.71	188.13	0.0000	4.3300	50.0000	0.0000	(0.0229)	(0.0026)	0.0000	1	(0.0256)	01/06/2025
002027.ZK	01/02/2025	SDB3259782151	5,300.00	0.9407	5,053.79	4,985.45	0.0000	4.3300	50.0000	0.0000	(0.6079)	(0.0692)	0.0000	1	(0.6771)	01/06/2025
002027.ZK	01/02/2025	SDB3259782151	200.00	0.9407	190.71	188.13	0.0000	4.3300	50.0000	0.0000	(0.0229)	(0.0026)	0.0000	1	(0.0256)	01/06/2025
002027.ZK	01/02/2025	SDB3259782151	14,900.00	0.9407	14,207.84	14,015.70	0.0000	4.3300	50.0000	0.0000	(1.7089)	(0.1947)	0.0000	1	(1.9035)	01/06/2025
002027.ZK	01/02/2025	SDB3259782151	15,600.00	0.9407	14,875.32	14,674.16	0.0000	4.3300	50.0000	0.0000	(1.7892)	(0.2038)	0.0000	1	(1.9930)	01/06/2025
002027.ZK	01/02/2025	SDB3259782151	21,900.00	0.9407	20,882.66	20,600.26	0.0000	4.3300	50.0000	0.0000	(2.5117)	(0.2861)	0.0000	1	(2.7978)	01/06/2025
002027.ZK	01/02/2025	SDB3259782151	7,200.00	0.9407	6,865.53	6,772.69	0.0000	4.3300	50.0000	0.0000	(0.8258)	(0.0941)	0.0000	1	(0.9198)	01/06/2025
002027.ZK	01/02/2025	SDB3259782151	96,500.00	0.9407	92,017.19	90,772.82	0.0000	4.3300	50.0000	0.0000	(11.0676)	(1.2607)	0.0000	1	(12.3284)	01/06/2025
002027.ZK	01/02/2025	SDB3259782151	74,000.00	0.9407	70,562.40	69,608.17	0.0000	4.3300	50.0000	0.0000	(8.4871)	(0.9668)	0.0000	1	(9.4539)	01/06/2025
002027.ZK	01/02/2025	SDB3259782151	39,600.00	0.9407	37,760.42	37,249.78	0.0000	4.3300	50.0000	0.0000	(4.5417)	(0.5174)	0.0000	1	(5.0591)	01/06/2025
002027.ZK	01/02/2025	SDB3259782151	29,200.00	0.9407	27,843.54	27,467.01	0.0000	4.3300	50.0000	0.0000	(3.3490)	(0.3815)	0.0000	1	(3.7304)	01/06/2025
002027.ZK	01/02/2025	SDB3259782151	500.00	0.9407	476.77	470.33	0.0000	4.3300	50.0000	0.0000	(0.0573)	(0.0065)	0.0000	1	(0.0639)	01/06/2025
002027.ZK	01/02/2025	SDB3259782151	3,300.00	0.9407	3,146.70	3,104.15	0.0000	4.3300	50.0000	0.0000	(0.3785)	(0.0431)	0.0000	1	(0.4216)	01/06/2025
002027.ZK	01/02/2025	SDB3259782151	19,800.00	0.9407	18,689.50	18,436.76	0.0000	4.3300	50.0000	0.0000	(2.2479)	(0.2561)	0.0000	1	(2.5040)	01/06/2025
002027.ZK	01/02/2025	SDB3259782151	21,000.00	0.9407	20,024.47	19,753.67	0.0000	4.3300	50.0000	0.0000	(2.4085)	(0.2744)	0.0000	1	(2.6829)	01/06/2025
002027.ZK	01/02/2025	SDB3259782151	32,200.00	0.9407	30,704.18	30,288.96	0.0000	4.3300	50.0000	0.0000	(3.6930)	(0.4207)	0.0000	1	(4.1137)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
FOCUS MEDIA INFORMATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002027.ZK	01/02/2025	SDB3259782151	100.00	0.9407	95.35	94.07	0.0000	4.3300	50.0000	0.0000	(0.0115)	(0.0013)	0.0000	1	(0.0128)	01/06/2025
002027.ZK	01/02/2025	SDB3259782151	14,600.00	0.9407	13,921.77	13,733.50	0.0000	4.3300	50.0000	0.0000	(1.6745)	(0.1907)	0.0000	1	(1.8652)	01/06/2025
002027.ZK	01/02/2025	SDB3259782151	7,500.00	0.9407	7,151.60	7,054.88	0.0000	4.3300	50.0000	0.0000	(0.8602)	(0.0980)	0.0000	1	(0.9582)	01/06/2025
002027.ZK	01/02/2025	SDB3259782151	7,700.00	0.9407	7,342.30	7,243.01	0.0000	4.3300	50.0000	0.0000	(0.8831)	(0.1006)	0.0000	1	(0.9837)	01/06/2025
002027.ZK	01/02/2025	SDB3259782151	10,100.00	0.9407	9,630.81	9,500.58	0.0000	4.3300	50.0000	0.0000	(1.1584)	(0.1320)	0.0000	1	(1.2903)	01/06/2025
002027.ZK	01/02/2025	SDB3259782151	7,000.00	0.9407	6,674.82	6,584.56	0.0000	4.3300	50.0000	0.0000	(0.8028)	(0.0915)	0.0000	1	(0.8943)	01/06/2025
002027.ZK	01/02/2025	SDB3259782151	14,900.00	0.9407	14,207.84	14,015.70	0.0000	4.3300	50.0000	0.0000	(1.7089)	(0.1947)	0.0000	1	(1.9035)	01/06/2025
002027.ZK	01/02/2025	SDB3259782151	30,400.00	0.9407	28,987.80	28,595.79	0.0000	4.3300	50.0000	0.0000	(3.4866)	(0.3972)	0.0000	1	(3.8838)	01/06/2025
002027.ZK	01/02/2025	SDB3259782151	500.00	0.9407	476.77	470.33	0.0000	4.3300	50.0000	0.0000	(0.0573)	(0.0065)	0.0000	1	(0.0639)	01/06/2025
002027.ZK	01/02/2025	SDB3259782151	100.00	0.9407	95.35	94.07	0.0000	4.3300	50.0000	0.0000	(0.0115)	(0.0013)	0.0000	1	(0.0128)	01/06/2025
002027.ZK	01/02/2025	SDB3259782151	8,500.00	0.9407	8,105.14	7,995.53	0.0000	4.3300	50.0000	0.0000	(0.9749)	(0.1110)	0.0000	1	(1.0859)	01/06/2025
002027.ZK	01/02/2025	SDB3259782151	100.00	0.9407	95.35	94.07	0.0000	4.3300	50.0000	0.0000	(0.0115)	(0.0013)	0.0000	1	(0.0128)	01/06/2025
002027.ZK	01/02/2025	SDB3259782151	500.00	0.9407	476.77	470.33	0.0000	4.3300	50.0000	0.0000	(0.0573)	(0.0065)	0.0000	1	(0.0639)	01/06/2025
002027.ZK	01/02/2025	SDB3259782151	100.00	0.9407	95.35	94.07	0.0000	4.3300	50.0000	0.0000	(0.0115)	(0.0013)	0.0000	1	(0.0128)	01/06/2025
002027.ZK	01/02/2025	SDB3259782151	81,100.00	0.9407	77,332.58	76,286.80	0.0000	4.3300	50.0000	0.0000	(9.3014)	(1.0595)	0.0000	1	(10.3609)	01/06/2025
002027.ZK	01/02/2025	SDB3259782151	65,600.00	0.9407	62,552.62	61,706.71	0.0000	4.3300	50.0000	0.0000	(7.5237)	(0.8570)	0.0000	1	(8.3807)	01/06/2025
002027.ZK	01/02/2025	SDB3259782151	38,400.00	0.9407	36,616.17	36,121.00	0.0000	4.3300	50.0000	0.0000	(4.4041)	(0.5017)	0.0000	1	(4.9058)	01/06/2025
002027.ZK	01/02/2025	SDB3259782151	67,500.00	0.9407	64,364.36	63,493.94	0.0000	4.3300	50.0000	0.0000	(7.7416)	(0.8819)	0.0000	1	(8.6235)	01/06/2025
002027.ZK	01/02/2025	SDB3259782151	58,200.00	0.9407	55,496.38	54,745.89	0.0000	4.3300	50.0000	0.0000	(6.6750)	(0.7604)	0.0000	1	(7.4353)	01/06/2025
002027.ZK	01/02/2025	SDB3259782151	200.00	0.9407	190.71	188.13	0.0000	4.3300	50.0000	0.0000	(0.0229)	(0.0026)	0.0000	1	(0.0256)	01/06/2025
002027.ZK	12/31/2024	SDB3259782151	4,700.00	0.9762	4,618.66	4,588.00	0.0000	4.3300	50.0000	0.0000	(1.1110)	(0.1274)	0.0000	2	(1.2385)	01/06/2025
002027.ZK	12/31/2024	SDB3259782151	200.00	0.9762	196.92	195.23	0.0000	4.3300	50.0000	0.0000	(0.0474)	(0.0054)	0.0000	2	(0.0528)	01/06/2025
002027.ZK	12/31/2024	SDB3259782151	100.00	0.9762	94.46	97.62	0.0000	4.3300	50.0000	0.0000	(0.0227)	(0.0027)	0.0000	2	(0.0254)	01/06/2025
002027.ZK	12/31/2024	SDB3259782151	100.00	0.9762	94.45	97.62	0.0000	4.3300	50.0000	0.0000	(0.0227)	(0.0027)	0.0000	2	(0.0254)	01/06/2025
002027.ZK	12/31/2024	SDB3259782151	2,500.00	0.9762	2,397.72	2,440.43	0.0000	4.3300	50.0000	0.0000	(0.5768)	(0.0678)	0.0000	2	(0.6446)	01/06/2025
002027.ZK	12/31/2024	SDB3259782151	2,800.00	0.9762	2,692.70	2,733.28	0.0000	4.3300	50.0000	0.0000	(0.6477)	(0.0759)	0.0000	2	(0.7237)	01/06/2025
002027.ZK	12/31/2024	SDB3259782151	100.00	0.9762	96.08	97.62	0.0000	4.3300	50.0000	0.0000	(0.0231)	(0.0027)	0.0000	2	(0.0258)	01/06/2025
002027.ZK	12/31/2024	SDB3259782151	5,900.00	0.9762	5,678.41	5,759.41	0.0000	4.3300	50.0000	0.0000	(1.3660)	(0.1600)	0.0000	2	(1.5260)	01/06/2025
002027.ZK	12/31/2024	SDB3259782151	300.00	0.9762	288.52	292.85	0.0000	4.3300	50.0000	0.0000	(0.0694)	(0.0081)	0.0000	2	(0.0775)	01/06/2025
002027.ZK	12/31/2024	SDB3259782151	7,000.00	0.9762	6,707.48	6,833.20	0.0000	4.3300	50.0000	0.0000	(1.6135)	(0.1898)	0.0000	2	(1.8033)	01/06/2025
002027.ZK	12/31/2024	SDB3259782151	153,700.00	0.9762	146,560.02	150,037.48	0.0000	4.3300	50.0000	0.0000	(35.2558)	(4.1677)	0.0000	2	(39.4235)	01/06/2025
002027.ZK	12/31/2024	SDB3259782151	8,000.00	0.9762	7,628.37	7,809.37	0.0000	4.3300	50.0000	0.0000	(1.8350)	(0.2169)	0.0000	2	(2.0520)	01/06/2025
002027.ZK	12/31/2024	SDB3259782151	1,400.00	0.9762	1,334.96	1,366.64	0.0000	4.3300	50.0000	0.0000	(0.3211)	(0.0380)	0.0000	2	(0.3591)	01/06/2025
002027.ZK	12/31/2024	SDB3259782151	9,500.00	0.9762	9,058.69	9,273.62	0.0000	4.3300	50.0000	0.0000	(2.1791)	(0.2576)	0.0000	2	(2.4367)	01/06/2025
002027.ZK	12/31/2024	SDB3259782151	100.00	0.9762	95.35	97.62	0.0000	4.3300	50.0000	0.0000	(0.0229)	(0.0027)	0.0000	2	(0.0256)	01/06/2025
002027.ZK	12/31/2024	SDB3259782151	6,200.00	0.9762	5,911.99	6,052.26	0.0000	4.3300	50.0000	0.0000	(1.4222)	(0.1681)	0.0000	2	(1.5903)	01/06/2025
002027.ZK	12/31/2024	SDB3259782151	34,200.00	0.9762	32,611.27	33,385.05	0.0000	4.3300	50.0000	0.0000	(7.8448)	(0.9274)	0.0000	2	(8.7722)	01/06/2025
002027.ZK	12/31/2024	SDB3259782151	17,900.00	0.9762	17,068.47	17,473.46	0.0000	4.3300	50.0000	0.0000	(4.1059)	(0.4854)	0.0000	2	(4.5913)	01/06/2025
002027.ZK	12/31/2024	SDB3259782151	400.00	0.9762	381.42	390.47	0.0000	4.3300	50.0000	0.0000	(0.0918)	(0.0108)	0.0000	2	(0.1026)	01/06/2025
002027.ZK	12/31/2024	SDB3259782151	100.00	0.9762	95.35	97.62	0.0000	4.3300	50.0000	0.0000	(0.0229)	(0.0027)	0.0000	2	(0.0256)	01/06/2025
002027.ZK	12/31/2024	SDB3259782151	94,200.00	0.9762	89,824.03	91,955.31	0.0000	4.3300	50.0000	0.0000	(21.6077)	(2.5543)	0.0000	2	(24.1620)	01/06/2025
002027.ZK	12/31/2024	SDB3259782151	22,500.00	0.9762	21,454.78	21,963.85	0.0000	4.3300	50.0000	0.0000	(5.1611)	(0.6101)	0.0000	2	(5.7712)	01/06/2025
002027.ZK	12/31/2024	SDB3259782151	700.00	0.9762	667.48	683.32	0.0000	4.3300	50.0000	0.0000	(0.1606)	(0.0190)	0.0000	2	(0.1795)	01/06/2025
002027.ZK	12/31/2024	SDB3259782151	100.00	0.9762	95.35	97.62	0.0000	4.3300	50.0000	0.0000	(0.0229)	(0.0027)	0.0000	2	(0.0256)	01/06/2025
002027.ZK	12/31/2024	SDB3259782151	200.00	0.9762	190.71	195.23	0.0000	4.3300	50.0000	0.0000	(0.0459)	(0.0054)	0.0000	2	(0.0513)	01/06/2025
002027.ZK	12/31/2024	SDB3259782151	5,300.00	0.9762	5,053.79	5,173.71	0.0000	4.3300	50.0000	0.0000	(1.2157)	(0.1437)	0.0000	2	(1.3594)	01/06/2025
002027.ZK	12/31/2024	SDB3259782151	200.00	0.9762	190.71	195.23	0.0000	4.3300	50.0000	0.0000	(0.0459)	(0.0054)	0.0000	2	(0.0513)	01/06/2025
002027.ZK	12/31/2024	SDB3259782151	14,900.00	0.9762	14,207.84	14,544.95	0.0000	4.3300	50.0000	0.0000	(3.4178)	(0.4040)	0.0000	2	(3.8218)	01/06/2025
002027.ZK	12/31/2024	SDB3259782151	15,600.00	0.9762	14,875.32	15,228.27	0.0000	4.3300	50.0000	0.0000	(3.5783)	(0.4230)	0.0000	2	(4.0013)	01/06/2025
002027.ZK	12/31/2024	SDB3259782151	21,900.00	0.9762	20,882.66	21,378.14	0.0000	4.3300	50.0000	0.0000	(5.0234)	(0.5938)	0.0000	2	(5.6173)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
FOCUS MEDIA INFORMATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002027.ZK	12/31/2024	SDB3259782151	7,200.00	0.9762	6,865.53	7,028.43	0.0000	4.3300	50.0000	0.0000	(1.6515)	(0.1952)	0.0000	2	(1.8468)	01/06/2025
002027.ZK	12/31/2024	SDB3259782151	96,500.00	0.9762	92,017.19	94,200.50	0.0000	4.3300	50.0000	0.0000	(22.1352)	(2.6167)	0.0000	2	(24.7519)	01/06/2025
002027.ZK	12/31/2024	SDB3259782151	74,000.00	0.9762	70,562.40	72,236.65	0.0000	4.3300	50.0000	0.0000	(16.9742)	(2.0066)	0.0000	2	(18.9808)	01/06/2025
002027.ZK	12/31/2024	SDB3259782151	39,600.00	0.9762	37,760.42	38,656.37	0.0000	4.3300	50.0000	0.0000	(9.0835)	(1.0738)	0.0000	2	(10.1573)	01/06/2025
002027.ZK	12/31/2024	SDB3259782151	29,200.00	0.9762	27,843.54	28,504.19	0.0000	4.3300	50.0000	0.0000	(6.6979)	(0.7918)	0.0000	2	(7.4897)	01/06/2025
002027.ZK	12/31/2024	SDB3259782151	500.00	0.9762	476.77	488.09	0.0000	4.3300	50.0000	0.0000	(0.1147)	(0.0136)	0.0000	2	(0.1282)	01/06/2025
002027.ZK	12/31/2024	SDB3259782151	3,300.00	0.9762	3,146.70	3,221.36	0.0000	4.3300	50.0000	0.0000	(0.7570)	(0.0895)	0.0000	2	(0.8464)	01/06/2025
002027.ZK	12/31/2024	SDB3259782151	19,600.00	0.9762	18,689.50	19,132.95	0.0000	4.3300	50.0000	0.0000	(4.4959)	(0.5315)	0.0000	2	(5.0273)	01/06/2025
002027.ZK	12/31/2024	SDB3259782151	21,000.00	0.9762	20,024.47	20,499.59	0.0000	4.3300	50.0000	0.0000	(4.8170)	(0.5694)	0.0000	2	(5.3864)	01/06/2025
002027.ZK	12/31/2024	SDB3259782151	32,200.00	0.9762	30,704.18	31,432.71	0.0000	4.3300	50.0000	0.0000	(7.3861)	(0.8731)	0.0000	2	(8.2592)	01/06/2025
002027.ZK	12/31/2024	SDB3259782151	100.00	0.9762	95.35	97.62	0.0000	4.3300	50.0000	0.0000	(0.0229)	(0.0027)	0.0000	2	(0.0256)	01/06/2025
002027.ZK	12/31/2024	SDB3259782151	15,600.00	0.9762	14,875.32	15,228.27	0.0000	4.3300	50.0000	0.0000	(3.5783)	(0.4230)	0.0000	2	(4.0013)	01/06/2025
002027.ZK	12/31/2024	SDB3259782151	7,500.00	0.9762	7,151.60	7,321.28	0.0000	4.3300	50.0000	0.0000	(1.7204)	(0.2034)	0.0000	2	(1.9237)	01/06/2025
002027.ZK	12/31/2024	SDB3259782151	7,700.00	0.9762	7,342.30	7,516.52	0.0000	4.3300	50.0000	0.0000	(1.7662)	(0.2088)	0.0000	2	(1.9750)	01/06/2025
002027.ZK	12/31/2024	SDB3259782151	10,100.00	0.9762	9,630.81	9,859.33	0.0000	4.3300	50.0000	0.0000	(2.3167)	(0.2739)	0.0000	2	(2.5906)	01/06/2025
002027.ZK	12/31/2024	SDB3259782151	80,800.00	0.9762	77,046.52	78,874.62	0.0000	4.3300	50.0000	0.0000	(18.5340)	(2.1910)	0.0000	2	(20.7249)	01/06/2025
002027.ZK	12/31/2024	SDB3259782151	12,100.00	0.9762	11,537.91	11,811.67	0.0000	4.3300	50.0000	0.0000	(2.7755)	(0.3281)	0.0000	2	(3.1036)	01/06/2025
002027.ZK	12/31/2024	SDB3259782151	7,000.00	0.9762	6,674.82	6,833.20	0.0000	4.3300	50.0000	0.0000	(1.6057)	(0.1898)	0.0000	2	(1.7955)	01/06/2025
002027.ZK	12/31/2024	SDB3259782151	14,900.00	0.9762	14,207.84	14,544.95	0.0000	4.3300	50.0000	0.0000	(3.4178)	(0.4040)	0.0000	2	(3.8218)	01/06/2025
002027.ZK	12/31/2024	SDB3259782151	30,400.00	0.9762	28,967.80	29,675.60	0.0000	4.3300	50.0000	0.0000	(6.9732)	(0.8243)	0.0000	2	(7.7975)	01/06/2025
002027.ZK	12/31/2024	SDB3259782151	500.00	0.9762	476.77	488.09	0.0000	4.3300	50.0000	0.0000	(0.1147)	(0.0136)	0.0000	2	(0.1282)	01/06/2025
002027.ZK	12/31/2024	SDB3259782151	100.00	0.9762	95.35	97.62	0.0000	4.3300	50.0000	0.0000	(0.0229)	(0.0027)	0.0000	2	(0.0256)	01/06/2025
002027.ZK	12/31/2024	SDB3259782151	8,500.00	0.9762	8,105.14	8,297.45	0.0000	4.3300	50.0000	0.0000	(1.9497)	(0.2305)	0.0000	2	(2.1802)	01/06/2025
002027.ZK	12/31/2024	SDB3259782151	100.00	0.9762	95.35	97.62	0.0000	4.3300	50.0000	0.0000	(0.0229)	(0.0027)	0.0000	2	(0.0256)	01/06/2025
002027.ZK	12/31/2024	SDB3259782151	500.00	0.9762	476.77	488.09	0.0000	4.3300	50.0000	0.0000	(0.1147)	(0.0136)	0.0000	2	(0.1282)	01/06/2025
002027.ZK	12/31/2024	SDB3259782151	100.00	0.9762	95.35	97.62	0.0000	4.3300	50.0000	0.0000	(0.0229)	(0.0027)	0.0000	2	(0.0256)	01/06/2025
002027.ZK	12/31/2024	SDB3259782151	81,100.00	0.9762	77,332.58	79,167.47	0.0000	4.3300	50.0000	0.0000	(18.6028)	(2.1991)	0.0000	2	(20.8019)	01/06/2025
002027.ZK	12/31/2024	SDB3259782151	65,600.00	0.9762	62,552.62	64,036.82	0.0000	4.3300	50.0000	0.0000	(15.0474)	(1.7788)	0.0000	2	(16.8262)	01/06/2025
002027.ZK	12/31/2024	SDB3259782151	38,400.00	0.9762	36,616.17	37,484.97	0.0000	4.3300	50.0000	0.0000	(8.8082)	(1.0412)	0.0000	2	(9.8495)	01/06/2025
002027.ZK	12/31/2024	SDB3259782151	67,500.00	0.9762	64,364.36	65,891.54	0.0000	4.3300	50.0000	0.0000	(15.4832)	(1.8303)	0.0000	2	(17.3135)	01/06/2025
002027.ZK	12/31/2024	SDB3259782151	58,200.00	0.9762	55,496.38	56,813.15	0.0000	4.3300	50.0000	0.0000	(13.3500)	(1.5781)	0.0000	2	(14.9281)	01/06/2025
002027.ZK	12/31/2024	SDB3259782151	200.00	0.9762	190.71	195.23	0.0000	4.3300	50.0000	0.0000	(0.0459)	(0.0054)	0.0000	2	(0.0513)	01/06/2025
002027.ZK	12/30/2024	SDB3259782151	4,700.00	0.9418	4,618.66	4,426.35	0.0000	4.3300	50.0000	0.0000	(0.5555)	(0.0615)	0.0000	1	(0.6170)	01/06/2025
002027.ZK	12/30/2024	SDB3259782151	200.00	0.9418	196.92	188.36	0.0000	4.3300	50.0000	0.0000	(0.0237)	(0.0026)	0.0000	1	(0.0263)	01/06/2025
002027.ZK	12/30/2024	SDB3259782151	100.00	0.9418	94.46	94.18	0.0000	4.3300	50.0000	0.0000	(0.0114)	(0.0013)	0.0000	1	(0.0127)	01/06/2025
002027.ZK	12/30/2024	SDB3259782151	100.00	0.9418	94.45	94.18	0.0000	4.3300	50.0000	0.0000	(0.0114)	(0.0013)	0.0000	1	(0.0127)	01/06/2025
002027.ZK	12/30/2024	SDB3259782151	2,500.00	0.9418	2,397.72	2,354.44	0.0000	4.3300	50.0000	0.0000	(0.2884)	(0.0327)	0.0000	1	(0.3211)	01/06/2025
002027.ZK	12/30/2024	SDB3259782151	2,800.00	0.9418	2,692.70	2,636.97	0.0000	4.3300	50.0000	0.0000	(0.3239)	(0.0366)	0.0000	1	(0.3605)	01/06/2025
002027.ZK	12/30/2024	SDB3259782151	100.00	0.9418	96.08	94.18	0.0000	4.3300	50.0000	0.0000	(0.0116)	(0.0013)	0.0000	1	(0.0129)	01/06/2025
002027.ZK	12/30/2024	SDB3259782151	5,900.00	0.9418	5,678.41	5,556.48	0.0000	4.3300	50.0000	0.0000	(0.6830)	(0.0772)	0.0000	1	(0.7602)	01/06/2025
002027.ZK	12/30/2024	SDB3259782151	300.00	0.9418	288.52	282.53	0.0000	4.3300	50.0000	0.0000	(0.0347)	(0.0039)	0.0000	1	(0.0386)	01/06/2025
002027.ZK	12/30/2024	SDB3259782151	7,000.00	0.9418	6,707.48	6,592.43	0.0000	4.3300	50.0000	0.0000	(8.0668)	(0.0916)	0.0000	1	(0.8983)	01/06/2025
002027.ZK	12/30/2024	SDB3259782151	153,700.00	0.9418	146,560.02	144,750.97	0.0000	4.3300	50.0000	0.0000	(17.6279)	(2.0104)	0.0000	1	(19.6383)	01/06/2025
002027.ZK	12/30/2024	SDB3259782151	8,000.00	0.9418	7,628.37	7,534.21	0.0000	4.3300	50.0000	0.0000	(0.9175)	(0.1046)	0.0000	1	(1.0222)	01/06/2025
002027.ZK	12/30/2024	SDB3259782151	1,400.00	0.9418	1,334.96	1,318.49	0.0000	4.3300	50.0000	0.0000	(0.1606)	(0.0183)	0.0000	1	(0.1789)	01/06/2025
002027.ZK	12/30/2024	SDB3259782151	9,500.00	0.9418	9,058.69	8,946.87	0.0000	4.3300	50.0000	0.0000	(1.0896)	(0.1243)	0.0000	1	(1.2138)	01/06/2025
002027.ZK	12/30/2024	SDB3259782151	100.00	0.9418	95.35	94.18	0.0000	4.3300	50.0000	0.0000	(0.0115)	(0.0013)	0.0000	1	(0.0128)	01/06/2025
002027.ZK	12/30/2024	SDB3259782151	6,200.00	0.9418	5,911.99	5,839.01	0.0000	4.3300	50.0000	0.0000	(0.7111)	(0.0811)	0.0000	1	(0.7922)	01/06/2025
002027.ZK	12/30/2024	SDB3259782151	34,200.00	0.9418	32,611.27	32,208.74	0.0000	4.3300	50.0000	0.0000	(3.9224)	(0.4473)	0.0000	1	(4.3698)	01/06/2025
002027.ZK	12/30/2024	SDB3259782151	17,900.00	0.9418	17,068.47	16,857.79	0.0000	4.3300	50.0000	0.0000	(2.0530)	(0.2341)	0.0000	1	(2.2871)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
FOCUS MEDIA INFORMATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002027.ZK	12/30/2024	SDB3259782151	400.00	0.9418	381.42	376.71	0.0000	4.3300	50.0000	0.0000	(0.0459)	(0.0052)	0.0000	1	(0.0511)	01/06/2025
002027.ZK	12/30/2024	SDB3259782151	100.00	0.9418	95.35	94.18	0.0000	4.3300	50.0000	0.0000	(0.0115)	(0.0013)	0.0000	1	(0.0128)	01/06/2025
002027.ZK	12/30/2024	SDB3259782151	94,200.00	0.9418	89,824.03	88,715.30	0.0000	4.3300	50.0000	0.0000	(10.8038)	(1.2322)	0.0000	1	(12.0360)	01/06/2025
002027.ZK	12/30/2024	SDB3259782151	22,500.00	0.9418	21,454.78	21,189.96	0.0000	4.3300	50.0000	0.0000	(2.5805)	(0.2943)	0.0000	1	(2.8748)	01/06/2025
002027.ZK	12/30/2024	SDB3259782151	700.00	0.9418	667.48	659.24	0.0000	4.3300	50.0000	0.0000	(0.0803)	(0.0092)	0.0000	1	(0.0894)	01/06/2025
002027.ZK	12/30/2024	SDB3259782151	100.00	0.9418	95.35	94.18	0.0000	4.3300	50.0000	0.0000	(0.0115)	(0.0013)	0.0000	1	(0.0128)	01/06/2025
002027.ZK	12/30/2024	SDB3259782151	200.00	0.9418	190.71	188.36	0.0000	4.3300	50.0000	0.0000	(0.0229)	(0.0026)	0.0000	1	(0.0256)	01/06/2025
002027.ZK	12/30/2024	SDB3259782151	5,300.00	0.9418	5,053.79	4,991.41	0.0000	4.3300	50.0000	0.0000	(0.6079)	(0.0693)	0.0000	1	(0.6772)	01/06/2025
002027.ZK	12/30/2024	SDB3259782151	200.00	0.9418	190.71	188.36	0.0000	4.3300	50.0000	0.0000	(0.0229)	(0.0026)	0.0000	1	(0.0256)	01/06/2025
002027.ZK	12/30/2024	SDB3259782151	14,900.00	0.9418	14,207.84	14,032.46	0.0000	4.3300	50.0000	0.0000	(1.7089)	(0.1949)	0.0000	1	(1.9038)	01/06/2025
002027.ZK	12/30/2024	SDB3259782151	15,600.00	0.9418	14,875.32	14,691.71	0.0000	4.3300	50.0000	0.0000	(1.7892)	(0.2041)	0.0000	1	(1.9932)	01/06/2025
002027.ZK	12/30/2024	SDB3259782151	21,900.00	0.9418	20,882.66	20,624.89	0.0000	4.3300	50.0000	0.0000	(2.5117)	(0.2865)	0.0000	1	(2.7982)	01/06/2025
002027.ZK	12/30/2024	SDB3259782151	7,200.00	0.9418	6,865.53	6,780.79	0.0000	4.3300	50.0000	0.0000	(0.8258)	(0.0942)	0.0000	1	(0.9199)	01/06/2025
002027.ZK	12/30/2024	SDB3259782151	96,500.00	0.9418	92,017.19	90,881.38	0.0000	4.3300	50.0000	0.0000	(11.0676)	(1.2622)	0.0000	1	(12.3299)	01/06/2025
002027.ZK	12/30/2024	SDB3259782151	74,000.00	0.9418	70,562.40	69,691.42	0.0000	4.3300	50.0000	0.0000	(8.4871)	(0.9679)	0.0000	1	(9.4550)	01/06/2025
002027.ZK	12/30/2024	SDB3259782151	39,600.00	0.9418	37,760.42	37,294.33	0.0000	4.3300	50.0000	0.0000	(4.5417)	(0.5180)	0.0000	1	(5.0597)	01/06/2025
002027.ZK	12/30/2024	SDB3259782151	29,200.00	0.9418	27,843.54	27,499.86	0.0000	4.3300	50.0000	0.0000	(3.3490)	(0.3819)	0.0000	1	(3.7309)	01/06/2025
002027.ZK	12/30/2024	SDB3259782151	500.00	0.9418	476.77	470.89	0.0000	4.3300	50.0000	0.0000	(0.0573)	(0.0065)	0.0000	1	(0.0639)	01/06/2025
002027.ZK	12/30/2024	SDB3259782151	3,300.00	0.9418	3,146.70	3,107.86	0.0000	4.3300	50.0000	0.0000	(0.3785)	(0.0432)	0.0000	1	(0.4216)	01/06/2025
002027.ZK	12/30/2024	SDB3259782151	19,600.00	0.9418	18,689.50	18,458.81	0.0000	4.3300	50.0000	0.0000	(2.2479)	(0.2564)	0.0000	1	(2.5043)	01/06/2025
002027.ZK	12/30/2024	SDB3259782151	21,000.00	0.9418	20,024.47	19,777.30	0.0000	4.3300	50.0000	0.0000	(2.4085)	(0.2747)	0.0000	1	(2.6832)	01/06/2025
002027.ZK	12/30/2024	SDB3259782151	32,200.00	0.9418	30,704.18	30,325.19	0.0000	4.3300	50.0000	0.0000	(3.6930)	(0.4212)	0.0000	1	(4.1142)	01/06/2025
002027.ZK	12/30/2024	SDB3259782151	100.00	0.9418	95.35	94.18	0.0000	4.3300	50.0000	0.0000	(0.0115)	(0.0013)	0.0000	1	(0.0128)	01/06/2025
002027.ZK	12/30/2024	SDB3259782151	15,600.00	0.9418	14,875.32	14,691.71	0.0000	4.3300	50.0000	0.0000	(1.7892)	(0.2041)	0.0000	1	(1.9932)	01/06/2025
002027.ZK	12/30/2024	SDB3259782151	7,500.00	0.9418	7,151.60	7,063.32	0.0000	4.3300	50.0000	0.0000	(0.8602)	(0.0981)	0.0000	1	(0.9583)	01/06/2025
002027.ZK	12/30/2024	SDB3259782151	7,700.00	0.9418	7,342.30	7,251.68	0.0000	4.3300	50.0000	0.0000	(0.8831)	(0.1007)	0.0000	1	(0.9838)	01/06/2025
002027.ZK	12/30/2024	SDB3259782151	10,100.00	0.9418	9,630.81	9,511.94	0.0000	4.3300	50.0000	0.0000	(1.1584)	(0.1321)	0.0000	1	(1.2905)	01/06/2025
002027.ZK	12/30/2024	SDB3259782151	80,800.00	0.9418	77,046.52	76,095.50	0.0000	4.3300	50.0000	0.0000	(9.2670)	(1.0569)	0.0000	1	(10.3239)	01/06/2025
002027.ZK	12/30/2024	SDB3259782151	12,100.00	0.9418	11,537.91	11,395.49	0.0000	4.3300	50.0000	0.0000	(1.3878)	(0.1583)	0.0000	1	(1.5460)	01/06/2025
002027.ZK	12/30/2024	SDB3259782151	7,000.00	0.9418	6,674.82	6,592.43	0.0000	4.3300	50.0000	0.0000	(0.8028)	(0.0916)	0.0000	1	(0.8944)	01/06/2025
002027.ZK	12/30/2024	SDB3259782151	14,900.00	0.9418	14,207.84	14,032.46	0.0000	4.3300	50.0000	0.0000	(1.7089)	(0.1949)	0.0000	1	(1.9038)	01/06/2025
002027.ZK	12/30/2024	SDB3259782151	30,400.00	0.9418	28,987.80	28,629.99	0.0000	4.3300	50.0000	0.0000	(3.4866)	(0.3976)	0.0000	1	(3.8842)	01/06/2025
002027.ZK	12/30/2024	SDB3259782151	500.00	0.9418	476.77	470.89	0.0000	4.3300	50.0000	0.0000	(0.0573)	(0.0065)	0.0000	1	(0.0639)	01/06/2025
002027.ZK	12/30/2024	SDB3259782151	100.00	0.9418	95.35	94.18	0.0000	4.3300	50.0000	0.0000	(0.0115)	(0.0013)	0.0000	1	(0.0128)	01/06/2025
002027.ZK	12/30/2024	SDB3259782151	8,500.00	0.9418	8,105.14	8,005.10	0.0000	4.3300	50.0000	0.0000	(0.9749)	(0.1112)	0.0000	1	(1.0861)	01/06/2025
002027.ZK	12/30/2024	SDB3259782151	100.00	0.9418	95.35	94.18	0.0000	4.3300	50.0000	0.0000	(0.0115)	(0.0013)	0.0000	1	(0.0128)	01/06/2025
002027.ZK	12/30/2024	SDB3259782151	500.00	0.9418	476.77	470.89	0.0000	4.3300	50.0000	0.0000	(0.0573)	(0.0065)	0.0000	1	(0.0639)	01/06/2025
002027.ZK	12/30/2024	SDB3259782151	100.00	0.9418	95.35	94.18	0.0000	4.3300	50.0000	0.0000	(0.0115)	(0.0013)	0.0000	1	(0.0128)	01/06/2025
002027.ZK	12/30/2024	SDB3259782151	81,100.00	0.9418	77,332.58	76,378.03	0.0000	4.3300	50.0000	0.0000	(9.3014)	(1.0608)	0.0000	1	(10.3622)	01/06/2025
002027.ZK	12/30/2024	SDB3259782151	65,600.00	0.9418	62,552.62	61,780.51	0.0000	4.3300	50.0000	0.0000	(7.5237)	(0.8581)	0.0000	1	(8.3818)	01/06/2025
002027.ZK	12/30/2024	SDB3259782151	38,400.00	0.9418	36,616.17	36,164.20	0.0000	4.3300	50.0000	0.0000	(4.4041)	(0.5023)	0.0000	1	(4.9064)	01/06/2025
002027.ZK	12/30/2024	SDB3259782151	67,500.00	0.9418	64,364.36	63,569.88	0.0000	4.3300	50.0000	0.0000	(7.7416)	(0.8829)	0.0000	1	(8.6245)	01/06/2025
002027.ZK	12/30/2024	SDB3259782151	58,200.00	0.9418	55,496.38	54,811.36	0.0000	4.3300	50.0000	0.0000	(6.6750)	(0.7613)	0.0000	1	(7.4362)	01/06/2025
002027.ZK	12/30/2024	SDB3259782151	200.00	0.9418	190.71	188.36	0.0000	4.3300	50.0000	0.0000	(0.0229)	(0.0026)	0.0000	1	(0.0256)	01/06/2025
002027.ZK	12/27/2024	SDB3259782151	4,700.00	0.9469	4,618.66	4,450.46	0.0000	4.3300	50.0000	0.0000	(1.6666)	(0.1854)	0.0000	3	(1.8520)	01/06/2025
002027.ZK	12/27/2024	SDB3259782151	200.00	0.9469	196.92	189.38	0.0000	4.3300	50.0000	0.0000	(0.0711)	(0.0079)	0.0000	3	(0.0789)	01/06/2025
002027.ZK	12/27/2024	SDB3259782151	100.00	0.9469	94.46	94.69	0.0000	4.3300	50.0000	0.0000	(0.0341)	(0.0039)	0.0000	3	(0.0380)	01/06/2025
002027.ZK	12/27/2024	SDB3259782151	100.00	0.9469	94.45	94.69	0.0000	4.3300	50.0000	0.0000	(0.0341)	(0.0039)	0.0000	3	(0.0380)	01/06/2025
002027.ZK	12/27/2024	SDB3259782151	2,500.00	0.9469	2,397.72	2,367.27	0.0000	4.3300	50.0000	0.0000	(0.8652)	(0.0986)	0.0000	3	(0.9638)	01/06/2025
002027.ZK	12/27/2024	SDB3259782151	2,800.00	0.9469	2,692.70	2,651.34	0.0000	4.3300	50.0000	0.0000	(0.9716)	(0.1105)	0.0000	3	(1.0821)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
FOCUS MEDIA INFORMATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002027.ZK	12/27/2024	SDB3259782151	100.00	0.9469	96.08	94.69	0.0000	4.3300	50.0000	0.0000	(0.0347)	(0.0039)	0.0000	3	(0.0386)	01/06/2025
002027.ZK	12/27/2024	SDB3259782151	5,900.00	0.9469	5,678.41	5,586.75	0.0000	4.3300	50.0000	0.0000	(2.0490)	(0.2328)	0.0000	3	(2.2817)	01/06/2025
002027.ZK	12/27/2024	SDB3259782151	300.00	0.9469	288.52	284.07	0.0000	4.3300	50.0000	0.0000	(0.1041)	(0.0118)	0.0000	3	(0.1159)	01/06/2025
002027.ZK	12/27/2024	SDB3259782151	7,000.00	0.9469	6,707.48	6,628.35	0.0000	4.3300	50.0000	0.0000	(2.4203)	(0.2762)	0.0000	3	(2.6965)	01/06/2025
002027.ZK	12/27/2024	SDB3259782151	153,700.00	0.9469	146,560.02	145,539.61	0.0000	4.3300	50.0000	0.0000	(52.8837)	(6.0642)	0.0000	3	(58.9479)	01/06/2025
002027.ZK	12/27/2024	SDB3259782151	8,000.00	0.9469	7,628.37	7,575.26	0.0000	4.3300	50.0000	0.0000	(2.7526)	(0.3156)	0.0000	3	(3.0682)	01/06/2025
002027.ZK	12/27/2024	SDB3259782151	1,400.00	0.9469	1,334.96	1,325.67	0.0000	4.3300	50.0000	0.0000	(0.4817)	(0.0552)	0.0000	3	(0.5369)	01/06/2025
002027.ZK	12/27/2024	SDB3259782151	9,500.00	0.9469	9,058.69	8,995.62	0.0000	4.3300	50.0000	0.0000	(3.2687)	(0.3748)	0.0000	3	(3.6435)	01/06/2025
002027.ZK	12/27/2024	SDB3259782151	100.00	0.9469	95.35	94.69	0.0000	4.3300	50.0000	0.0000	(0.0344)	(0.0039)	0.0000	3	(0.0384)	01/06/2025
002027.ZK	12/27/2024	SDB3259782151	6,200.00	0.9469	5,911.99	5,870.82	0.0000	4.3300	50.0000	0.0000	(2.1332)	(0.2446)	0.0000	3	(2.3779)	01/06/2025
002027.ZK	12/27/2024	SDB3259782151	34,200.00	0.9469	32,611.27	32,384.22	0.0000	4.3300	50.0000	0.0000	(11.7672)	(1.3493)	0.0000	3	(13.1166)	01/06/2025
002027.ZK	12/27/2024	SDB3259782151	17,900.00	0.9469	17,068.47	16,949.64	0.0000	4.3300	50.0000	0.0000	(6.1589)	(0.7062)	0.0000	3	(6.8651)	01/06/2025
002027.ZK	12/27/2024	SDB3259782151	400.00	0.9469	381.42	378.76	0.0000	4.3300	50.0000	0.0000	(0.1376)	(0.0158)	0.0000	3	(0.1534)	01/06/2025
002027.ZK	12/27/2024	SDB3259782151	100.00	0.9469	95.35	94.69	0.0000	4.3300	50.0000	0.0000	(0.0344)	(0.0039)	0.0000	3	(0.0384)	01/06/2025
002027.ZK	12/27/2024	SDB3259782151	94,200.00	0.9469	89,824.03	89,198.64	0.0000	4.3300	50.0000	0.0000	(32.4115)	(3.7166)	0.0000	3	(36.1281)	01/06/2025
002027.ZK	12/27/2024	SDB3259782151	22,500.00	0.9469	21,454.78	21,305.41	0.0000	4.3300	50.0000	0.0000	(7.7416)	(0.8877)	0.0000	3	(8.6293)	01/06/2025
002027.ZK	12/27/2024	SDB3259782151	700.00	0.9469	667.48	662.83	0.0000	4.3300	50.0000	0.0000	(0.2408)	(0.0276)	0.0000	3	(0.2685)	01/06/2025
002027.ZK	12/27/2024	SDB3259782151	100.00	0.9469	95.35	94.69	0.0000	4.3300	50.0000	0.0000	(0.0344)	(0.0039)	0.0000	3	(0.0384)	01/06/2025
002027.ZK	12/27/2024	SDB3259782151	200.00	0.9469	190.71	189.38	0.0000	4.3300	50.0000	0.0000	(0.0688)	(0.0079)	0.0000	3	(0.0767)	01/06/2025
002027.ZK	12/27/2024	SDB3259782151	5,300.00	0.9469	5,053.79	5,018.61	0.0000	4.3300	50.0000	0.0000	(1.8236)	(0.2091)	0.0000	3	(2.0327)	01/06/2025
002027.ZK	12/27/2024	SDB3259782151	200.00	0.9469	190.71	189.38	0.0000	4.3300	50.0000	0.0000	(0.0688)	(0.0079)	0.0000	3	(0.0767)	01/06/2025
002027.ZK	12/27/2024	SDB3259782151	14,900.00	0.9469	14,207.84	14,108.91	0.0000	4.3300	50.0000	0.0000	(5.1267)	(0.5879)	0.0000	3	(5.7145)	01/06/2025
002027.ZK	12/27/2024	SDB3259782151	15,600.00	0.9469	14,875.32	14,771.75	0.0000	4.3300	50.0000	0.0000	(5.3675)	(0.6155)	0.0000	3	(5.9830)	01/06/2025
002027.ZK	12/27/2024	SDB3259782151	21,900.00	0.9469	20,882.66	20,737.26	0.0000	4.3300	50.0000	0.0000	(7.5352)	(0.8641)	0.0000	3	(8.3992)	01/06/2025
002027.ZK	12/27/2024	SDB3259782151	7,200.00	0.9469	6,865.53	6,817.73	0.0000	4.3300	50.0000	0.0000	(2.4773)	(0.2841)	0.0000	3	(2.7614)	01/06/2025
002027.ZK	12/27/2024	SDB3259782151	96,500.00	0.9469	92,017.19	91,376.53	0.0000	4.3300	50.0000	0.0000	(33.2029)	(3.8074)	0.0000	3	(37.0102)	01/06/2025
002027.ZK	12/27/2024	SDB3259782151	74,000.00	0.9469	70,562.40	70,071.12	0.0000	4.3300	50.0000	0.0000	(25.4613)	(2.9196)	0.0000	3	(28.3809)	01/06/2025
002027.ZK	12/27/2024	SDB3259782151	39,600.00	0.9469	37,760.42	37,497.52	0.0000	4.3300	50.0000	0.0000	(13.6252)	(1.5624)	0.0000	3	(15.1876)	01/06/2025
002027.ZK	12/27/2024	SDB3259782151	29,200.00	0.9469	27,843.54	27,649.68	0.0000	4.3300	50.0000	0.0000	(10.0469)	(1.1521)	0.0000	3	(11.1989)	01/06/2025
002027.ZK	12/27/2024	SDB3259782151	500.00	0.9469	476.77	473.45	0.0000	4.3300	50.0000	0.0000	(0.1720)	(0.0197)	0.0000	3	(0.1918)	01/06/2025
002027.ZK	12/27/2024	SDB3259782151	3,300.00	0.9469	3,146.70	3,124.79	0.0000	4.3300	50.0000	0.0000	(1.1354)	(0.1302)	0.0000	3	(1.2656)	01/06/2025
002027.ZK	12/27/2024	SDB3259782151	19,600.00	0.9469	18,689.50	18,559.38	0.0000	4.3300	50.0000	0.0000	(6.7438)	(0.7733)	0.0000	3	(7.5171)	01/06/2025
002027.ZK	12/27/2024	SDB3259782151	21,000.00	0.9469	20,024.47	19,885.05	0.0000	4.3300	50.0000	0.0000	(7.2255)	(0.8285)	0.0000	3	(8.0540)	01/06/2025
002027.ZK	12/27/2024	SDB3259782151	32,200.00	0.9469	30,704.18	30,490.41	0.0000	4.3300	50.0000	0.0000	(11.0791)	(1.2704)	0.0000	3	(12.3495)	01/06/2025
002027.ZK	12/27/2024	SDB3259782151	100.00	0.9469	95.35	94.69	0.0000	4.3300	50.0000	0.0000	(0.0344)	(0.0039)	0.0000	3	(0.0384)	01/06/2025
002027.ZK	12/27/2024	SDB3259782151	15,600.00	0.9469	14,875.32	14,771.75	0.0000	4.3300	50.0000	0.0000	(5.3675)	(0.6155)	0.0000	3	(5.9830)	01/06/2025
002027.ZK	12/27/2024	SDB3259782151	7,500.00	0.9469	7,151.60	7,101.80	0.0000	4.3300	50.0000	0.0000	(2.5805)	(0.2959)	0.0000	3	(2.8764)	01/06/2025
002027.ZK	12/27/2024	SDB3259782151	7,700.00	0.9469	7,342.30	7,291.18	0.0000	4.3300	50.0000	0.0000	(2.6493)	(0.3038)	0.0000	3	(2.9531)	01/06/2025
002027.ZK	12/27/2024	SDB3259782151	10,100.00	0.9469	9,630.81	9,563.76	0.0000	4.3300	50.0000	0.0000	(3.4751)	(0.3985)	0.0000	3	(3.8736)	01/06/2025
002027.ZK	12/27/2024	SDB3259782151	80,800.00	0.9469	77,046.52	76,510.09	0.0000	4.3300	50.0000	0.0000	(27.8010)	(3.1879)	0.0000	3	(30.9889)	01/06/2025
002027.ZK	12/27/2024	SDB3259782151	12,100.00	0.9469	11,537.91	11,457.57	0.0000	4.3300	50.0000	0.0000	(4.1633)	(0.4774)	0.0000	3	(4.6407)	01/06/2025
002027.ZK	12/27/2024	SDB3259782151	7,000.00	0.9469	6,674.82	6,628.35	0.0000	4.3300	50.0000	0.0000	(2.4085)	(0.2762)	0.0000	3	(2.6847)	01/06/2025
002027.ZK	12/27/2024	SDB3259782151	14,900.00	0.9469	14,207.84	14,108.91	0.0000	4.3300	50.0000	0.0000	(5.1267)	(0.5879)	0.0000	3	(5.7145)	01/06/2025
002027.ZK	12/27/2024	SDB3259782151	30,400.00	0.9469	28,987.80	28,785.97	0.0000	4.3300	50.0000	0.0000	(10.4598)	(1.1994)	0.0000	3	(11.6592)	01/06/2025
002027.ZK	12/27/2024	SDB3259782151	500.00	0.9469	476.77	473.45	0.0000	4.3300	50.0000	0.0000	(0.1720)	(0.0197)	0.0000	3	(0.1918)	01/06/2025
002027.ZK	12/27/2024	SDB3259782151	100.00	0.9469	95.35	94.69	0.0000	4.3300	50.0000	0.0000	(0.0344)	(0.0039)	0.0000	3	(0.0384)	01/06/2025
002027.ZK	12/27/2024	SDB3259782151	8,500.00	0.9469	8,105.14	8,048.71	0.0000	4.3300	50.0000	0.0000	(2.9246)	(0.3354)	0.0000	3	(3.2600)	01/06/2025
002027.ZK	12/27/2024	SDB3259782151	100.00	0.9469	95.35	94.69	0.0000	4.3300	50.0000	0.0000	(0.0344)	(0.0039)	0.0000	3	(0.0384)	01/06/2025
002027.ZK	12/27/2024	SDB3259782151	500.00	0.9469	476.77	473.45	0.0000	4.3300	50.0000	0.0000	(0.1720)	(0.0197)	0.0000	3	(0.1918)	01/06/2025
002027.ZK	12/27/2024	SDB3259782151	100.00	0.9469	95.35	94.69	0.0000	4.3300	50.0000	0.0000	(0.0344)	(0.0039)	0.0000	3	(0.0384)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
FOCUS MEDIA INFORMATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002027.ZK	12/27/2024	SDB3259782151	81,100.00	0.9469	77,332.58	76,794.16	0.0000	4.3300	50.0000	0.0000	(27.9042)	(3.1998)	0.0000	3	(31.1039)	01/06/2025
002027.ZK	12/27/2024	SDB3259782151	65,600.00	0.9469	62,552.62	62,117.10	0.0000	4.3300	50.0000	0.0000	(22.5711)	(2.5882)	0.0000	3	(25.1593)	01/06/2025
002027.ZK	12/27/2024	SDB3259782151	38,400.00	0.9469	36,616.17	36,361.23	0.0000	4.3300	50.0000	0.0000	(13.2123)	(1.5151)	0.0000	3	(14.7274)	01/06/2025
002027.ZK	12/27/2024	SDB3259782151	67,500.00	0.9469	64,364.36	63,916.22	0.0000	4.3300	50.0000	0.0000	(23.2248)	(2.6632)	0.0000	3	(25.8880)	01/06/2025
002027.ZK	12/27/2024	SDB3259782151	58,200.00	0.9469	55,496.38	55,109.99	0.0000	4.3300	50.0000	0.0000	(20.0249)	(2.2962)	0.0000	3	(22.3212)	01/06/2025
002027.ZK	12/27/2024	SDB3259782151	200.00	0.9469	190.71	189.38	0.0000	4.3300	50.0000	0.0000	(0.0688)	(0.0079)	0.0000	3	(0.0767)	01/06/2025
002027.ZK	12/26/2024	SDB3259782151	4,700.00	0.9461	4,618.66	4,446.82	0.0000	4.3300	50.0000	0.0000	(0.5555)	(0.0618)	0.0000	1	(0.6173)	01/06/2025
002027.ZK	12/26/2024	SDB3259782151	200.00	0.9461	196.92	189.23	0.0000	4.3300	50.0000	0.0000	(0.0237)	(0.0026)	0.0000	1	(0.0263)	01/06/2025
002027.ZK	12/26/2024	SDB3259782151	100.00	0.9461	94.46	94.61	0.0000	4.3300	50.0000	0.0000	(0.0114)	(0.0013)	0.0000	1	(0.0127)	01/06/2025
002027.ZK	12/26/2024	SDB3259782151	100.00	0.9461	94.45	94.61	0.0000	4.3300	50.0000	0.0000	(0.0114)	(0.0013)	0.0000	1	(0.0127)	01/06/2025
002027.ZK	12/26/2024	SDB3259782151	2,500.00	0.9461	2,397.72	2,365.33	0.0000	4.3300	50.0000	0.0000	(0.2884)	(0.0329)	0.0000	1	(0.3212)	01/06/2025
002027.ZK	12/26/2024	SDB3259782151	2,800.00	0.9461	2,692.70	2,649.17	0.0000	4.3300	50.0000	0.0000	(0.3239)	(0.0368)	0.0000	1	(0.3607)	01/06/2025
002027.ZK	12/26/2024	SDB3259782151	100.00	0.9461	96.08	94.61	0.0000	4.3300	50.0000	0.0000	(0.0116)	(0.0013)	0.0000	1	(0.0129)	01/06/2025
002027.ZK	12/26/2024	SDB3259782151	5,900.00	0.9461	5,678.41	5,582.17	0.0000	4.3300	50.0000	0.0000	(0.6830)	(0.0775)	0.0000	1	(0.7605)	01/06/2025
002027.ZK	12/26/2024	SDB3259782151	300.00	0.9461	288.52	283.84	0.0000	4.3300	50.0000	0.0000	(0.0347)	(0.0039)	0.0000	1	(0.0386)	01/06/2025
002027.ZK	12/26/2024	SDB3259782151	7,000.00	0.9461	6,707.48	6,622.92	0.0000	4.3300	50.0000	0.0000	(0.0868)	(0.0920)	0.0000	1	(0.8987)	01/06/2025
002027.ZK	12/26/2024	SDB3259782151	153,700.00	0.9461	146,560.02	145,420.33	0.0000	4.3300	50.0000	0.0000	(17.6279)	(2.0197)	0.0000	1	(19.6476)	01/06/2025
002027.ZK	12/26/2024	SDB3259782151	8,000.00	0.9461	7,628.37	7,569.05	0.0000	4.3300	50.0000	0.0000	(0.9175)	(0.1051)	0.0000	1	(1.0226)	01/06/2025
002027.ZK	12/26/2024	SDB3259782151	1,400.00	0.9461	1,334.96	1,324.58	0.0000	4.3300	50.0000	0.0000	(0.1606)	(0.0184)	0.0000	1	(0.1790)	01/06/2025
002027.ZK	12/26/2024	SDB3259782151	9,500.00	0.9461	9,058.69	8,988.24	0.0000	4.3300	50.0000	0.0000	(1.0896)	(0.1248)	0.0000	1	(1.2144)	01/06/2025
002027.ZK	12/26/2024	SDB3259782151	100.00	0.9461	95.35	94.61	0.0000	4.3300	50.0000	0.0000	(0.0115)	(0.0013)	0.0000	1	(0.0128)	01/06/2025
002027.ZK	12/26/2024	SDB3259782151	6,200.00	0.9461	5,911.99	5,866.01	0.0000	4.3300	50.0000	0.0000	(0.7111)	(0.0815)	0.0000	1	(0.7926)	01/06/2025
002027.ZK	12/26/2024	SDB3259782151	34,200.00	0.9461	32,611.27	32,357.68	0.0000	4.3300	50.0000	0.0000	(3.9224)	(0.4494)	0.0000	1	(4.3718)	01/06/2025
002027.ZK	12/26/2024	SDB3259782151	17,900.00	0.9461	17,068.47	16,935.74	0.0000	4.3300	50.0000	0.0000	(2.0530)	(0.2352)	0.0000	1	(2.2882)	01/06/2025
002027.ZK	12/26/2024	SDB3259782151	400.00	0.9461	381.42	378.45	0.0000	4.3300	50.0000	0.0000	(0.0459)	(0.0053)	0.0000	1	(0.0511)	01/06/2025
002027.ZK	12/26/2024	SDB3259782151	100.00	0.9461	95.35	94.61	0.0000	4.3300	50.0000	0.0000	(0.0115)	(0.0013)	0.0000	1	(0.0128)	01/06/2025
002027.ZK	12/26/2024	SDB3259782151	94,200.00	0.9461	89,824.03	89,125.54	0.0000	4.3300	50.0000	0.0000	(10.8038)	(1.2379)	0.0000	1	(12.0417)	01/06/2025
002027.ZK	12/26/2024	SDB3259782151	22,500.00	0.9461	21,454.78	21,287.95	0.0000	4.3300	50.0000	0.0000	(2.5805)	(0.2957)	0.0000	1	(2.8762)	01/06/2025
002027.ZK	12/26/2024	SDB3259782151	700.00	0.9461	667.48	662.29	0.0000	4.3300	50.0000	0.0000	(0.0803)	(0.0092)	0.0000	1	(0.0895)	01/06/2025
002027.ZK	12/26/2024	SDB3259782151	100.00	0.9461	95.35	94.61	0.0000	4.3300	50.0000	0.0000	(0.0115)	(0.0013)	0.0000	1	(0.0128)	01/06/2025
002027.ZK	12/26/2024	SDB3259782151	200.00	0.9461	190.71	189.23	0.0000	4.3300	50.0000	0.0000	(0.0229)	(0.0026)	0.0000	1	(0.0256)	01/06/2025
002027.ZK	12/26/2024	SDB3259782151	5,300.00	0.9461	5,053.79	5,014.49	0.0000	4.3300	50.0000	0.0000	(0.6079)	(0.0696)	0.0000	1	(0.6775)	01/06/2025
002027.ZK	12/26/2024	SDB3259782151	200.00	0.9461	190.71	189.23	0.0000	4.3300	50.0000	0.0000	(0.0229)	(0.0026)	0.0000	1	(0.0256)	01/06/2025
002027.ZK	12/26/2024	SDB3259782151	14,900.00	0.9461	14,207.84	14,097.35	0.0000	4.3300	50.0000	0.0000	(1.7089)	(0.1958)	0.0000	1	(1.9047)	01/06/2025
002027.ZK	12/26/2024	SDB3259782151	15,600.00	0.9461	14,875.32	14,759.64	0.0000	4.3300	50.0000	0.0000	(1.7892)	(0.2050)	0.0000	1	(1.9942)	01/06/2025
002027.ZK	12/26/2024	SDB3259782151	21,900.00	0.9461	20,882.66	20,720.27	0.0000	4.3300	50.0000	0.0000	(2.5117)	(0.2878)	0.0000	1	(2.7995)	01/06/2025
002027.ZK	12/26/2024	SDB3259782151	7,200.00	0.9461	6,865.53	6,812.14	0.0000	4.3300	50.0000	0.0000	(0.8258)	(0.0946)	0.0000	1	(0.9204)	01/06/2025
002027.ZK	12/26/2024	SDB3259782151	96,500.00	0.9461	92,017.19	91,301.64	0.0000	4.3300	50.0000	0.0000	(11.0676)	(1.2681)	0.0000	1	(12.3357)	01/06/2025
002027.ZK	12/26/2024	SDB3259782151	74,000.00	0.9461	70,562.40	70,013.69	0.0000	4.3300	50.0000	0.0000	(8.4871)	(0.9724)	0.0000	1	(9.4595)	01/06/2025
002027.ZK	12/26/2024	SDB3259782151	39,600.00	0.9461	37,760.42	37,466.79	0.0000	4.3300	50.0000	0.0000	(4.5417)	(0.5204)	0.0000	1	(5.0621)	01/06/2025
002027.ZK	12/26/2024	SDB3259782151	29,200.00	0.9461	27,843.54	27,627.03	0.0000	4.3300	50.0000	0.0000	(3.3490)	(0.3837)	0.0000	1	(3.7327)	01/06/2025
002027.ZK	12/26/2024	SDB3259782151	500.00	0.9461	476.77	473.07	0.0000	4.3300	50.0000	0.0000	(0.0573)	(0.0066)	0.0000	1	(0.0639)	01/06/2025
002027.ZK	12/26/2024	SDB3259782151	3,300.00	0.9461	3,146.70	3,122.23	0.0000	4.3300	50.0000	0.0000	(0.3785)	(0.0434)	0.0000	1	(0.4218)	01/06/2025
002027.ZK	12/26/2024	SDB3259782151	19,600.00	0.9461	18,689.50	18,544.17	0.0000	4.3300	50.0000	0.0000	(2.2479)	(0.2576)	0.0000	1	(2.5055)	01/06/2025
002027.ZK	12/26/2024	SDB3259782151	21,000.00	0.9461	20,024.47	19,868.75	0.0000	4.3300	50.0000	0.0000	(2.4085)	(0.2760)	0.0000	1	(2.6845)	01/06/2025
002027.ZK	12/26/2024	SDB3259782151	32,200.00	0.9461	30,704.18	30,465.42	0.0000	4.3300	50.0000	0.0000	(3.6930)	(0.4231)	0.0000	1	(4.1162)	01/06/2025
002027.ZK	12/26/2024	SDB3259782151	100.00	0.9461	95.35	94.61	0.0000	4.3300	50.0000	0.0000	(0.0115)	(0.0013)	0.0000	1	(0.0128)	01/06/2025
002027.ZK	12/26/2024	SDB3259782151	15,600.00	0.9461	14,875.32	14,759.64	0.0000	4.3300	50.0000	0.0000	(1.7892)	(0.2050)	0.0000	1	(1.9942)	01/06/2025
002027.ZK	12/26/2024	SDB3259782151	7,500.00	0.9461	7,151.60	7,095.98	0.0000	4.3300	50.0000	0.0000	(0.8602)	(0.0986)	0.0000	1	(0.9587)	01/06/2025
002027.ZK	12/26/2024	SDB3259782151	7,700.00	0.9461	7,342.30	7,285.21	0.0000	4.3300	50.0000	0.0000	(0.8831)	(0.1012)	0.0000	1	(0.9843)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
FOCUS MEDIA INFORMATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002027.ZK	12/26/2024	SDB3259782151	10,100.00	0.9461	9,630.81	9,555.92	0.0000	4.3300	50.0000	0.0000	(1.1584)	(0.1327)	0.0000	1	(1.2911)	01/06/2025
002027.ZK	12/26/2024	SDB3259782151	80,800.00	0.9461	77,046.52	76,447.38	0.0000	4.3300	50.0000	0.0000	(9.2670)	(1.0618)	0.0000	1	(10.3288)	01/06/2025
002027.ZK	12/26/2024	SDB3259782151	12,100.00	0.9461	11,537.91	11,448.19	0.0000	4.3300	50.0000	0.0000	(1.3878)	(0.1590)	0.0000	1	(1.5468)	01/06/2025
002027.ZK	12/26/2024	SDB3259782151	7,000.00	0.9461	6,674.82	6,622.92	0.0000	4.3300	50.0000	0.0000	(0.8028)	(0.0920)	0.0000	1	(0.8948)	01/06/2025
002027.ZK	12/26/2024	SDB3259782151	14,900.00	0.9461	14,207.84	14,097.35	0.0000	4.3300	50.0000	0.0000	(1.7089)	(0.1958)	0.0000	1	(1.9047)	01/06/2025
002027.ZK	12/26/2024	SDB3259782151	30,400.00	0.9461	28,987.80	28,762.38	0.0000	4.3300	50.0000	0.0000	(3.4866)	(0.3995)	0.0000	1	(3.8861)	01/06/2025
002027.ZK	12/26/2024	SDB3259782151	500.00	0.9461	476.77	473.07	0.0000	4.3300	50.0000	0.0000	(0.0573)	(0.0066)	0.0000	1	(0.0639)	01/06/2025
002027.ZK	12/26/2024	SDB3259782151	100.00	0.9461	95.35	94.61	0.0000	4.3300	50.0000	0.0000	(0.0115)	(0.0013)	0.0000	1	(0.0128)	01/06/2025
002027.ZK	12/26/2024	SDB3259782151	8,500.00	0.9461	8,105.14	8,042.11	0.0000	4.3300	50.0000	0.0000	(0.9749)	(0.1117)	0.0000	1	(1.0866)	01/06/2025
002027.ZK	12/26/2024	SDB3259782151	100.00	0.9461	95.35	94.61	0.0000	4.3300	50.0000	0.0000	(0.0115)	(0.0013)	0.0000	1	(0.0128)	01/06/2025
002027.ZK	12/26/2024	SDB3259782151	500.00	0.9461	476.77	473.07	0.0000	4.3300	50.0000	0.0000	(0.0573)	(0.0066)	0.0000	1	(0.0639)	01/06/2025
002027.ZK	12/26/2024	SDB3259782151	100.00	0.9461	95.35	94.61	0.0000	4.3300	50.0000	0.0000	(0.0115)	(0.0013)	0.0000	1	(0.0128)	01/06/2025
002027.ZK	12/26/2024	SDB3259782151	81,100.00	0.9461	77,332.58	76,731.22	0.0000	4.3300	50.0000	0.0000	(9.3014)	(1.0657)	0.0000	1	(10.3671)	01/06/2025
002027.ZK	12/26/2024	SDB3259782151	65,600.00	0.9461	62,552.62	62,066.19	0.0000	4.3300	50.0000	0.0000	(7.5237)	(0.8620)	0.0000	1	(8.3857)	01/06/2025
002027.ZK	12/26/2024	SDB3259782151	38,400.00	0.9461	36,616.17	36,331.43	0.0000	4.3300	50.0000	0.0000	(4.4041)	(0.5046)	0.0000	1	(4.9087)	01/06/2025
002027.ZK	12/26/2024	SDB3259782151	67,500.00	0.9461	64,364.36	63,863.84	0.0000	4.3300	50.0000	0.0000	(7.7416)	(0.8870)	0.0000	1	(8.6286)	01/06/2025
002027.ZK	12/26/2024	SDB3259782151	58,200.00	0.9461	55,496.38	55,064.82	0.0000	4.3300	50.0000	0.0000	(6.6750)	(0.7648)	0.0000	1	(7.4398)	01/06/2025
002027.ZK	12/26/2024	SDB3259782151	200.00	0.9461	190.71	189.23	0.0000	4.3300	50.0000	0.0000	(0.0229)	(0.0026)	0.0000	1	(0.0256)	01/06/2025
002027.ZK	12/24/2024	SDB3259782151	4,700.00	0.9461	4,618.66	4,446.82	0.0000	4.3300	50.0000	0.0000	(1.1110)	(0.1235)	0.0000	2	(1.2346)	01/06/2025
002027.ZK	12/24/2024	SDB3259782151	200.00	0.9461	196.92	189.23	0.0000	4.3300	50.0000	0.0000	(0.0474)	(0.0053)	0.0000	2	(0.0526)	01/06/2025
002027.ZK	12/24/2024	SDB3259782151	100.00	0.9461	94.46	94.61	0.0000	4.3300	50.0000	0.0000	(0.0227)	(0.0026)	0.0000	2	(0.0254)	01/06/2025
002027.ZK	12/24/2024	SDB3259782151	100.00	0.9461	94.45	94.61	0.0000	4.3300	50.0000	0.0000	(0.0227)	(0.0026)	0.0000	2	(0.0253)	01/06/2025
002027.ZK	12/24/2024	SDB3259782151	2,500.00	0.9461	2,397.72	2,365.33	0.0000	4.3300	50.0000	0.0000	(0.5768)	(0.0657)	0.0000	2	(0.6425)	01/06/2025
002027.ZK	12/24/2024	SDB3259782151	2,800.00	0.9461	2,692.70	2,649.17	0.0000	4.3300	50.0000	0.0000	(0.6477)	(0.0736)	0.0000	2	(0.7213)	01/06/2025
002027.ZK	12/24/2024	SDB3259782151	100.00	0.9461	96.08	94.61	0.0000	4.3300	50.0000	0.0000	(0.0231)	(0.0026)	0.0000	2	(0.0257)	01/06/2025
002027.ZK	12/24/2024	SDB3259782151	5,900.00	0.9461	5,678.41	5,582.17	0.0000	4.3300	50.0000	0.0000	(1.3660)	(0.1551)	0.0000	2	(1.5210)	01/06/2025
002027.ZK	12/24/2024	SDB3259782151	300.00	0.9461	288.52	283.84	0.0000	4.3300	50.0000	0.0000	(0.0694)	(0.0079)	0.0000	2	(0.0773)	01/06/2025
002027.ZK	12/24/2024	SDB3259782151	7,000.00	0.9461	6,707.48	6,622.92	0.0000	4.3300	50.0000	0.0000	(1.6135)	(0.1840)	0.0000	2	(1.7975)	01/06/2025
002027.ZK	12/24/2024	SDB3259782151	153,700.00	0.9461	146,560.02	145,420.33	0.0000	4.3300	50.0000	0.0000	(35.2558)	(4.0395)	0.0000	2	(39.2953)	01/06/2025
002027.ZK	12/24/2024	SDB3259782151	8,000.00	0.9461	7,628.37	7,569.05	0.0000	4.3300	50.0000	0.0000	(1.8350)	(0.2103)	0.0000	2	(2.0453)	01/06/2025
002027.ZK	12/24/2024	SDB3259782151	1,400.00	0.9461	1,334.96	1,324.58	0.0000	4.3300	50.0000	0.0000	(0.3211)	(0.0368)	0.0000	2	(0.3579)	01/06/2025
002027.ZK	12/24/2024	SDB3259782151	9,500.00	0.9461	9,058.69	8,988.24	0.0000	4.3300	50.0000	0.0000	(2.1791)	(0.2497)	0.0000	2	(2.4288)	01/06/2025
002027.ZK	12/24/2024	SDB3259782151	100.00	0.9461	95.35	94.61	0.0000	4.3300	50.0000	0.0000	(0.0229)	(0.0026)	0.0000	2	(0.0256)	01/06/2025
002027.ZK	12/24/2024	SDB3259782151	6,200.00	0.9461	5,911.99	5,866.01	0.0000	4.3300	50.0000	0.0000	(1.4222)	(0.1629)	0.0000	2	(1.5851)	01/06/2025
002027.ZK	12/24/2024	SDB3259782151	34,200.00	0.9461	32,611.27	32,357.68	0.0000	4.3300	50.0000	0.0000	(7.8448)	(0.8988)	0.0000	2	(8.7436)	01/06/2025
002027.ZK	12/24/2024	SDB3259782151	17,900.00	0.9461	17,068.47	16,935.74	0.0000	4.3300	50.0000	0.0000	(4.1059)	(0.4704)	0.0000	2	(4.5764)	01/06/2025
002027.ZK	12/24/2024	SDB3259782151	400.00	0.9461	381.42	378.45	0.0000	4.3300	50.0000	0.0000	(0.0918)	(0.0105)	0.0000	2	(0.1023)	01/06/2025
002027.ZK	12/24/2024	SDB3259782151	100.00	0.9461	95.35	94.61	0.0000	4.3300	50.0000	0.0000	(0.0229)	(0.0026)	0.0000	2	(0.0256)	01/06/2025
002027.ZK	12/24/2024	SDB3259782151	94,200.00	0.9461	89,824.03	89,125.54	0.0000	4.3300	50.0000	0.0000	(21.6077)	(2.4757)	0.0000	2	(24.0834)	01/06/2025
002027.ZK	12/24/2024	SDB3259782151	22,500.00	0.9461	21,454.78	21,287.95	0.0000	4.3300	50.0000	0.0000	(5.1611)	(0.5913)	0.0000	2	(5.7524)	01/06/2025
002027.ZK	12/24/2024	SDB3259782151	700.00	0.9461	667.48	662.29	0.0000	4.3300	50.0000	0.0000	(0.1606)	(0.0184)	0.0000	2	(0.1790)	01/06/2025
002027.ZK	12/24/2024	SDB3259782151	100.00	0.9461	95.35	94.61	0.0000	4.3300	50.0000	0.0000	(0.0229)	(0.0026)	0.0000	2	(0.0256)	01/06/2025
002027.ZK	12/24/2024	SDB3259782151	200.00	0.9461	190.71	189.23	0.0000	4.3300	50.0000	0.0000	(0.0459)	(0.0053)	0.0000	2	(0.0511)	01/06/2025
002027.ZK	12/24/2024	SDB3259782151	5,300.00	0.9461	5,053.79	5,014.49	0.0000	4.3300	50.0000	0.0000	(1.2157)	(0.1393)	0.0000	2	(1.3550)	01/06/2025
002027.ZK	12/24/2024	SDB3259782151	200.00	0.9461	190.71	189.23	0.0000	4.3300	50.0000	0.0000	(0.0459)	(0.0053)	0.0000	2	(0.0511)	01/06/2025
002027.ZK	12/24/2024	SDB3259782151	14,900.00	0.9461	14,207.84	14,097.35	0.0000	4.3300	50.0000	0.0000	(3.4178)	(0.3916)	0.0000	2	(3.8094)	01/06/2025
002027.ZK	12/24/2024	SDB3259782151	15,600.00	0.9461	14,875.32	14,759.64	0.0000	4.3300	50.0000	0.0000	(3.5783)	(0.4100)	0.0000	2	(3.9883)	01/06/2025
002027.ZK	12/24/2024	SDB3259782151	21,900.00	0.9461	20,882.66	20,720.27	0.0000	4.3300	50.0000	0.0000	(5.0234)	(0.5758)	0.0000	2	(5.5990)	01/06/2025
002027.ZK	12/24/2024	SDB3259782151	7,200.00	0.9461	6,865.53	6,812.14	0.0000	4.3300	50.0000	0.0000	(1.6515)	(0.1892)	0.0000	2	(1.8408)	01/06/2025
002027.ZK	12/24/2024	SDB3259782151	96,500.00	0.9461	92,017.19	91,301.64	0.0000	4.3300	50.0000	0.0000	(22.1352)	(2.5362)	0.0000	2	(24.6714)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
FOCUS MEDIA INFORMATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002027.ZK	12/24/2024	SDB3259782151	74,000.00	0.9461	70,562.40	70,013.69	0.0000	4.3300	50.0000	0.0000	(16.9742)	(1.9448)	0.0000	2	(18.9190)	01/06/2025
002027.ZK	12/24/2024	SDB3259782151	39,600.00	0.9461	37,760.42	37,466.79	0.0000	4.3300	50.0000	0.0000	(9.0835)	(1.0407)	0.0000	2	(10.1242)	01/06/2025
002027.ZK	12/24/2024	SDB3259782151	29,200.00	0.9461	27,843.54	27,627.03	0.0000	4.3300	50.0000	0.0000	(6.6979)	(0.7674)	0.0000	2	(7.4653)	01/06/2025
002027.ZK	12/24/2024	SDB3259782151	500.00	0.9461	476.77	473.07	0.0000	4.3300	50.0000	0.0000	(0.1147)	(0.0131)	0.0000	2	(0.1278)	01/06/2025
002027.ZK	12/24/2024	SDB3259782151	3,300.00	0.9461	3,146.70	3,122.23	0.0000	4.3300	50.0000	0.0000	(0.7570)	(0.0867)	0.0000	2	(0.8437)	01/06/2025
002027.ZK	12/24/2024	SDB3259782151	19,600.00	0.9461	18,689.50	18,544.17	0.0000	4.3300	50.0000	0.0000	(4.4959)	(0.5151)	0.0000	2	(5.0110)	01/06/2025
002027.ZK	12/24/2024	SDB3259782151	21,000.00	0.9461	20,024.47	19,868.75	0.0000	4.3300	50.0000	0.0000	(4.8170)	(0.5519)	0.0000	2	(5.3689)	01/06/2025
002027.ZK	12/24/2024	SDB3259782151	32,200.00	0.9461	30,704.18	30,465.42	0.0000	4.3300	50.0000	0.0000	(7.3861)	(0.8463)	0.0000	2	(8.2323)	01/06/2025
002027.ZK	12/24/2024	SDB3259782151	100.00	0.9461	95.35	94.61	0.0000	4.3300	50.0000	0.0000	(0.0229)	(0.0026)	0.0000	2	(0.0256)	01/06/2025
002027.ZK	12/24/2024	SDB3259782151	15,600.00	0.9461	14,875.32	14,759.64	0.0000	4.3300	50.0000	0.0000	(3.5783)	(0.4100)	0.0000	2	(3.9883)	01/06/2025
002027.ZK	12/24/2024	SDB3259782151	7,500.00	0.9461	7,151.60	7,095.98	0.0000	4.3300	50.0000	0.0000	(1.7204)	(0.1971)	0.0000	2	(1.9175)	01/06/2025
002027.ZK	12/24/2024	SDB3259782151	7,700.00	0.9461	7,342.30	7,285.21	0.0000	4.3300	50.0000	0.0000	(1.7662)	(0.2024)	0.0000	2	(1.9686)	01/06/2025
002027.ZK	12/24/2024	SDB3259782151	10,100.00	0.9461	9,630.81	9,555.92	0.0000	4.3300	50.0000	0.0000	(2.3167)	(0.2654)	0.0000	2	(2.5822)	01/06/2025
002027.ZK	12/24/2024	SDB3259782151	80,800.00	0.9461	77,046.52	76,447.38	0.0000	4.3300	50.0000	0.0000	(18.5340)	(2.1235)	0.0000	2	(20.6575)	01/06/2025
002027.ZK	12/24/2024	SDB3259782151	12,100.00	0.9461	11,537.91	11,448.19	0.0000	4.3300	50.0000	0.0000	(2.7755)	(0.3180)	0.0000	2	(3.0935)	01/06/2025
002027.ZK	12/24/2024	SDB3259782151	7,000.00	0.9461	6,674.82	6,622.92	0.0000	4.3300	50.0000	0.0000	(1.6057)	(0.1840)	0.0000	2	(1.7896)	01/06/2025
002027.ZK	12/24/2024	SDB3259782151	14,900.00	0.9461	14,207.84	14,097.35	0.0000	4.3300	50.0000	0.0000	(3.4178)	(0.3916)	0.0000	2	(3.8094)	01/06/2025
002027.ZK	12/24/2024	SDB3259782151	30,400.00	0.9461	28,987.80	28,762.38	0.0000	4.3300	50.0000	0.0000	(6.9732)	(0.7990)	0.0000	2	(7.7721)	01/06/2025
002027.ZK	12/24/2024	SDB3259782151	500.00	0.9461	476.77	473.07	0.0000	4.3300	50.0000	0.0000	(0.1147)	(0.0131)	0.0000	2	(0.1278)	01/06/2025
002027.ZK	12/24/2024	SDB3259782151	100.00	0.9461	95.35	94.61	0.0000	4.3300	50.0000	0.0000	(0.0229)	(0.0026)	0.0000	2	(0.0256)	01/06/2025
002027.ZK	12/24/2024	SDB3259782151	8,500.00	0.9461	8,105.14	8,042.11	0.0000	4.3300	50.0000	0.0000	(1.9497)	(0.2234)	0.0000	2	(2.1731)	01/06/2025
002027.ZK	12/24/2024	SDB3259782151	100.00	0.9461	95.35	94.61	0.0000	4.3300	50.0000	0.0000	(0.0229)	(0.0026)	0.0000	2	(0.0256)	01/06/2025
002027.ZK	12/24/2024	SDB3259782151	500.00	0.9461	476.77	473.07	0.0000	4.3300	50.0000	0.0000	(0.1147)	(0.0131)	0.0000	2	(0.1278)	01/06/2025
002027.ZK	12/24/2024	SDB3259782151	100.00	0.9461	95.35	94.61	0.0000	4.3300	50.0000	0.0000	(0.0229)	(0.0026)	0.0000	2	(0.0256)	01/06/2025
002027.ZK	12/24/2024	SDB3259782151	81,100.00	0.9461	77,332.58	76,731.22	0.0000	4.3300	50.0000	0.0000	(18.6028)	(2.1314)	0.0000	2	(20.7342)	01/06/2025
002027.ZK	12/24/2024	SDB3259782151	65,600.00	0.9461	62,552.62	62,066.19	0.0000	4.3300	50.0000	0.0000	(15.0474)	(1.7241)	0.0000	2	(16.7714)	01/06/2025
002027.ZK	12/24/2024	SDB3259782151	38,400.00	0.9461	36,616.17	36,331.43	0.0000	4.3300	50.0000	0.0000	(8.8082)	(1.0092)	0.0000	2	(9.8174)	01/06/2025
002027.ZK	12/24/2024	SDB3259782151	67,500.00	0.9461	64,364.36	63,863.84	0.0000	4.3300	50.0000	0.0000	(15.4832)	(1.7740)	0.0000	2	(17.2572)	01/06/2025
002027.ZK	12/24/2024	SDB3259782151	58,200.00	0.9461	55,496.38	55,064.82	0.0000	4.3300	50.0000	0.0000	(13.3500)	(1.5296)	0.0000	2	(14.8795)	01/06/2025
002027.ZK	12/24/2024	SDB3259782151	200.00	0.9461	190.71	189.23	0.0000	4.3300	50.0000	0.0000	(0.0459)	(0.0053)	0.0000	2	(0.0511)	01/06/2025
002027.ZK	12/23/2024	SDB3259782151	4,700.00	0.9533	4,618.66	4,480.55	0.0000	4.3300	50.0000	0.0000	(0.5555)	(0.0622)	0.0000	1	(0.6178)	01/06/2025
002027.ZK	12/23/2024	SDB3259782151	200.00	0.9533	196.92	190.66	0.0000	4.3300	50.0000	0.0000	(0.0237)	(0.0026)	0.0000	1	(0.0263)	01/06/2025
002027.ZK	12/23/2024	SDB3259782151	100.00	0.9533	94.46	95.33	0.0000	4.3300	50.0000	0.0000	(0.0114)	(0.0013)	0.0000	1	(0.0127)	01/06/2025
002027.ZK	12/23/2024	SDB3259782151	100.00	0.9533	94.45	95.33	0.0000	4.3300	50.0000	0.0000	(0.0114)	(0.0013)	0.0000	1	(0.0127)	01/06/2025
002027.ZK	12/23/2024	SDB3259782151	2,500.00	0.9533	2,397.72	2,383.27	0.0000	4.3300	50.0000	0.0000	(0.2884)	(0.0331)	0.0000	1	(0.3215)	01/06/2025
002027.ZK	12/23/2024	SDB3259782151	2,800.00	0.9533	2,692.70	2,669.26	0.0000	4.3300	50.0000	0.0000	(0.3239)	(0.0371)	0.0000	1	(0.3609)	01/06/2025
002027.ZK	12/23/2024	SDB3259782151	100.00	0.9533	96.08	95.33	0.0000	4.3300	50.0000	0.0000	(0.0116)	(0.0013)	0.0000	1	(0.0129)	01/06/2025
002027.ZK	12/23/2024	SDB3259782151	5,900.00	0.9533	5,678.41	5,624.52	0.0000	4.3300	50.0000	0.0000	(0.6830)	(0.0781)	0.0000	1	(0.7611)	01/06/2025
002027.ZK	12/23/2024	SDB3259782151	300.00	0.9533	288.52	285.99	0.0000	4.3300	50.0000	0.0000	(0.0347)	(0.0040)	0.0000	1	(0.0387)	01/06/2025
002027.ZK	12/23/2024	SDB3259782151	7,000.00	0.9533	6,707.48	6,673.16	0.0000	4.3300	50.0000	0.0000	(0.8068)	(0.0927)	0.0000	1	(0.8994)	01/06/2025
002027.ZK	12/23/2024	SDB3259782151	153,700.00	0.9533	146,560.02	146,523.44	0.0000	4.3300	50.0000	0.0000	(17.6279)	(2.0350)	0.0000	1	(19.6630)	01/06/2025
002027.ZK	12/23/2024	SDB3259782151	8,000.00	0.9533	7,628.37	7,626.46	0.0000	4.3300	50.0000	0.0000	(0.9175)	(0.1059)	0.0000	1	(1.0234)	01/06/2025
002027.ZK	12/23/2024	SDB3259782151	1,400.00	0.9533	1,334.96	1,334.63	0.0000	4.3300	50.0000	0.0000	(0.1606)	(0.0185)	0.0000	1	(0.1791)	01/06/2025
002027.ZK	12/23/2024	SDB3259782151	9,500.00	0.9533	9,058.69	9,056.43	0.0000	4.3300	50.0000	0.0000	(1.0896)	(0.1258)	0.0000	1	(1.2153)	01/06/2025
002027.ZK	12/23/2024	SDB3259782151	100.00	0.9533	95.35	95.33	0.0000	4.3300	50.0000	0.0000	(0.0115)	(0.0013)	0.0000	1	(0.0128)	01/06/2025
002027.ZK	12/23/2024	SDB3259782151	6,200.00	0.9533	5,911.99	5,910.51	0.0000	4.3300	50.0000	0.0000	(0.7111)	(0.0821)	0.0000	1	(0.7932)	01/06/2025
002027.ZK	12/23/2024	SDB3259782151	34,200.00	0.9533	32,611.27	32,603.13	0.0000	4.3300	50.0000	0.0000	(3.9224)	(0.4528)	0.0000	1	(4.3752)	01/06/2025
002027.ZK	12/23/2024	SDB3259782151	17,900.00	0.9533	17,068.47	17,064.21	0.0000	4.3300	50.0000	0.0000	(2.0530)	(0.2370)	0.0000	1	(2.2900)	01/06/2025
002027.ZK	12/23/2024	SDB3259782151	400.00	0.9533	381.42	381.32	0.0000	4.3300	50.0000	0.0000	(0.0459)	(0.0053)	0.0000	1	(0.0512)	01/06/2025
002027.ZK	12/23/2024	SDB3259782151	100.00	0.9533	95.35	95.33	0.0000	4.3300	50.0000	0.0000	(0.0115)	(0.0013)	0.0000	1	(0.0128)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
FOCUS MEDIA INFORMATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002027.ZK	12/23/2024	SDB3259782151	94,200.00	0.9533	89,824.03	89,801.61	0.0000	4.3300	50.0000	0.0000	(10.8038)	(1.2472)	0.0000	1	(12.0511)	01/06/2025
002027.ZK	12/23/2024	SDB3259782151	22,500.00	0.9533	21,454.78	21,449.43	0.0000	4.3300	50.0000	0.0000	(2.5805)	(0.2979)	0.0000	1	(2.8784)	01/06/2025
002027.ZK	12/23/2024	SDB3259782151	700.00	0.9533	667.48	667.32	0.0000	4.3300	50.0000	0.0000	(0.0803)	(0.0093)	0.0000	1	(0.0896)	01/06/2025
002027.ZK	12/23/2024	SDB3259782151	100.00	0.9533	95.35	95.33	0.0000	4.3300	50.0000	0.0000	(0.0115)	(0.0013)	0.0000	1	(0.0128)	01/06/2025
002027.ZK	12/23/2024	SDB3259782151	200.00	0.9533	190.71	190.66	0.0000	4.3300	50.0000	0.0000	(0.0229)	(0.0026)	0.0000	1	(0.0256)	01/06/2025
002027.ZK	12/23/2024	SDB3259782151	5,300.00	0.9533	5,053.79	5,052.53	0.0000	4.3300	50.0000	0.0000	(0.6079)	(0.0702)	0.0000	1	(0.6780)	01/06/2025
002027.ZK	12/23/2024	SDB3259782151	200.00	0.9533	190.71	190.66	0.0000	4.3300	50.0000	0.0000	(0.0229)	(0.0026)	0.0000	1	(0.0256)	01/06/2025
002027.ZK	12/23/2024	SDB3259782151	14,900.00	0.9533	14,207.84	14,204.29	0.0000	4.3300	50.0000	0.0000	(1.7089)	(0.1973)	0.0000	1	(1.9062)	01/06/2025
002027.ZK	12/23/2024	SDB3259782151	15,600.00	0.9533	14,875.32	14,871.60	0.0000	4.3300	50.0000	0.0000	(1.7892)	(0.2066)	0.0000	1	(1.9957)	01/06/2025
002027.ZK	12/23/2024	SDB3259782151	21,900.00	0.9533	20,882.66	20,877.45	0.0000	4.3300	50.0000	0.0000	(2.5117)	(0.2900)	0.0000	1	(2.8017)	01/06/2025
002027.ZK	12/23/2024	SDB3259782151	7,200.00	0.9533	6,865.53	6,863.82	0.0000	4.3300	50.0000	0.0000	(0.8258)	(0.0953)	0.0000	1	(0.9211)	01/06/2025
002027.ZK	12/23/2024	SDB3259782151	96,500.00	0.9533	92,017.19	91,994.22	0.0000	4.3300	50.0000	0.0000	(11.0676)	(1.2777)	0.0000	1	(12.3453)	01/06/2025
002027.ZK	12/23/2024	SDB3259782151	74,000.00	0.9533	70,562.40	70,544.79	0.0000	4.3300	50.0000	0.0000	(8.4871)	(0.9798)	0.0000	1	(9.4669)	01/06/2025
002027.ZK	12/23/2024	SDB3259782151	39,600.00	0.9533	37,760.42	37,751.00	0.0000	4.3300	50.0000	0.0000	(4.5417)	(0.5243)	0.0000	1	(5.0661)	01/06/2025
002027.ZK	12/23/2024	SDB3259782151	29,200.00	0.9533	27,843.54	27,836.59	0.0000	4.3300	50.0000	0.0000	(3.3490)	(0.3866)	0.0000	1	(3.7356)	01/06/2025
002027.ZK	12/23/2024	SDB3259782151	500.00	0.9533	476.77	476.65	0.0000	4.3300	50.0000	0.0000	(0.0573)	(0.0066)	0.0000	1	(0.0640)	01/06/2025
002027.ZK	12/23/2024	SDB3259782151	3,300.00	0.9533	3,146.70	3,145.92	0.0000	4.3300	50.0000	0.0000	(0.3785)	(0.0437)	0.0000	1	(0.4222)	01/06/2025
002027.ZK	12/23/2024	SDB3259782151	19,600.00	0.9533	18,689.50	18,684.84	0.0000	4.3300	50.0000	0.0000	(2.2479)	(0.2595)	0.0000	1	(2.5074)	01/06/2025
002027.ZK	12/23/2024	SDB3259782151	21,000.00	0.9533	20,024.47	20,019.47	0.0000	4.3300	50.0000	0.0000	(2.4085)	(0.2780)	0.0000	1	(2.6865)	01/06/2025
002027.ZK	12/23/2024	SDB3259782151	32,200.00	0.9533	30,704.18	30,696.52	0.0000	4.3300	50.0000	0.0000	(3.6930)	(0.4263)	0.0000	1	(4.1194)	01/06/2025
002027.ZK	12/23/2024	SDB3259782151	100.00	0.9533	95.35	95.33	0.0000	4.3300	50.0000	0.0000	(0.0115)	(0.0013)	0.0000	1	(0.0128)	01/06/2025
002027.ZK	12/23/2024	SDB3259782151	15,600.00	0.9533	14,875.32	14,871.60	0.0000	4.3300	50.0000	0.0000	(1.7892)	(0.2066)	0.0000	1	(1.9957)	01/06/2025
002027.ZK	12/23/2024	SDB3259782151	7,500.00	0.9533	7,151.60	7,149.81	0.0000	4.3300	50.0000	0.0000	(0.8602)	(0.0993)	0.0000	1	(0.9595)	01/06/2025
002027.ZK	12/23/2024	SDB3259782151	7,700.00	0.9533	7,342.30	7,340.47	0.0000	4.3300	50.0000	0.0000	(0.8831)	(0.1020)	0.0000	1	(0.9851)	01/06/2025
002027.ZK	12/23/2024	SDB3259782151	10,100.00	0.9533	9,630.81	9,628.41	0.0000	4.3300	50.0000	0.0000	(1.1584)	(0.1337)	0.0000	1	(1.2921)	01/06/2025
002027.ZK	12/23/2024	SDB3259782151	107,100.00	0.9533	102,124.78	102,099.29	0.0000	4.3300	50.0000	0.0000	(12.2833)	(1.4180)	0.0000	1	(13.7014)	01/06/2025
002027.ZK	12/23/2024	SDB3259782151	12,100.00	0.9533	11,537.91	11,535.03	0.0000	4.3300	50.0000	0.0000	(1.3878)	(0.1602)	0.0000	1	(1.5480)	01/06/2025
002027.ZK	12/23/2024	SDB3259782151	7,000.00	0.9533	6,674.82	6,673.16	0.0000	4.3300	50.0000	0.0000	(0.8028)	(0.0927)	0.0000	1	(0.8955)	01/06/2025
002027.ZK	12/23/2024	SDB3259782151	14,900.00	0.9533	14,207.84	14,204.29	0.0000	4.3300	50.0000	0.0000	(1.7089)	(0.1973)	0.0000	1	(1.9062)	01/06/2025
002027.ZK	12/23/2024	SDB3259782151	30,400.00	0.9533	28,987.80	28,980.56	0.0000	4.3300	50.0000	0.0000	(3.4866)	(0.4025)	0.0000	1	(3.8891)	01/06/2025
002027.ZK	12/23/2024	SDB3259782151	500.00	0.9533	476.77	476.65	0.0000	4.3300	50.0000	0.0000	(0.0573)	(0.0066)	0.0000	1	(0.0640)	01/06/2025
002027.ZK	12/23/2024	SDB3259782151	100.00	0.9533	95.35	95.33	0.0000	4.3300	50.0000	0.0000	(0.0115)	(0.0013)	0.0000	1	(0.0128)	01/06/2025
002027.ZK	12/23/2024	SDB3259782151	8,500.00	0.9533	8,105.14	8,103.12	0.0000	4.3300	50.0000	0.0000	(0.9749)	(0.1125)	0.0000	1	(1.0874)	01/06/2025
002027.ZK	12/23/2024	SDB3259782151	100.00	0.9533	95.35	95.33	0.0000	4.3300	50.0000	0.0000	(0.0115)	(0.0013)	0.0000	1	(0.0128)	01/06/2025
002027.ZK	12/23/2024	SDB3259782151	500.00	0.9533	476.77	476.65	0.0000	4.3300	50.0000	0.0000	(0.0573)	(0.0066)	0.0000	1	(0.0640)	01/06/2025
002027.ZK	12/23/2024	SDB3259782151	100.00	0.9533	95.35	95.33	0.0000	4.3300	50.0000	0.0000	(0.0115)	(0.0013)	0.0000	1	(0.0128)	01/06/2025
002027.ZK	12/23/2024	SDB3259782151	81,100.00	0.9533	77,332.58	77,313.28	0.0000	4.3300	50.0000	0.0000	(9.3014)	(1.0738)	0.0000	1	(10.3752)	01/06/2025
002027.ZK	12/23/2024	SDB3259782151	65,600.00	0.9533	62,552.62	62,537.00	0.0000	4.3300	50.0000	0.0000	(7.5237)	(0.8686)	0.0000	1	(8.3923)	01/06/2025
002027.ZK	12/23/2024	SDB3259782151	38,400.00	0.9533	36,616.17	36,607.03	0.0000	4.3300	50.0000	0.0000	(4.4041)	(0.5084)	0.0000	1	(4.9125)	01/06/2025
002027.ZK	12/23/2024	SDB3259782151	67,500.00	0.9533	64,364.36	64,348.29	0.0000	4.3300	50.0000	0.0000	(7.7416)	(0.8937)	0.0000	1	(8.6353)	01/06/2025
002027.ZK	12/23/2024	SDB3259782151	58,200.00	0.9533	55,496.38	55,482.53	0.0000	4.3300	50.0000	0.0000	(6.6750)	(0.7706)	0.0000	1	(7.4456)	01/06/2025
002027.ZK	12/23/2024	SDB3259782151	200.00	0.9533	190.71	190.66	0.0000	4.3300	50.0000	0.0000	(0.0229)	(0.0026)	0.0000	1	(0.0256)	01/06/2025
002027.ZK	12/20/2024	SDB3259782151	4,700.00	0.9463	4,618.66	4,447.43	0.0000	4.3300	50.0000	0.0000	(1.6666)	(0.1853)	0.0000	3	(1.8519)	01/06/2025
002027.ZK	12/20/2024	SDB3259782151	200.00	0.9463	196.92	189.25	0.0000	4.3300	50.0000	0.0000	(0.0711)	(0.0079)	0.0000	3	(0.0789)	01/06/2025
002027.ZK	12/20/2024	SDB3259782151	100.00	0.9463	94.46	94.63	0.0000	4.3300	50.0000	0.0000	(0.0341)	(0.0039)	0.0000	3	(0.0380)	01/06/2025
002027.ZK	12/20/2024	SDB3259782151	100.00	0.9463	94.45	94.63	0.0000	4.3300	50.0000	0.0000	(0.0341)	(0.0039)	0.0000	3	(0.0380)	01/06/2025
002027.ZK	12/20/2024	SDB3259782151	2,500.00	0.9463	2,397.72	2,365.66	0.0000	4.3300	50.0000	0.0000	(0.8652)	(0.0986)	0.0000	3	(0.9637)	01/06/2025
002027.ZK	12/20/2024	SDB3259782151	2,800.00	0.9463	2,692.70	2,649.53	0.0000	4.3300	50.0000	0.0000	(0.9716)	(0.1104)	0.0000	3	(1.0820)	01/06/2025
002027.ZK	12/20/2024	SDB3259782151	100.00	0.9463	96.08	94.63	0.0000	4.3300	50.0000	0.0000	(0.0347)	(0.0039)	0.0000	3	(0.0386)	01/06/2025
002027.ZK	12/20/2024	SDB3259782151	5,900.00	0.9463	5,678.41	5,582.95	0.0000	4.3300	50.0000	0.0000	(2.0490)	(0.2326)	0.0000	3	(2.2816)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
FOCUS MEDIA INFORMATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002027.ZK	12/20/2024	SDB3259782151	300.00	0.9463	288.52	283.88	0.0000	4.3300	50.0000	0.0000	(0.1041)	(0.0118)	0.0000	3	(0.1159)	01/06/2025
002027.ZK	12/20/2024	SDB3259782151	7,000.00	0.9463	6,707.48	6,623.83	0.0000	4.3300	50.0000	0.0000	(2.4203)	(0.2760)	0.0000	3	(2.6963)	01/06/2025
002027.ZK	12/20/2024	SDB3259782151	153,700.00	0.9463	146,560.02	145,440.47	0.0000	4.3300	50.0000	0.0000	(52.8837)	(6.0600)	0.0000	3	(58.9438)	01/06/2025
002027.ZK	12/20/2024	SDB3259782151	8,000.00	0.9463	7,628.37	7,570.10	0.0000	4.3300	50.0000	0.0000	(2.7526)	(0.3154)	0.0000	3	(3.0680)	01/06/2025
002027.ZK	12/20/2024	SDB3259782151	1,400.00	0.9463	1,334.96	1,324.77	0.0000	4.3300	50.0000	0.0000	(0.4817)	(0.0552)	0.0000	3	(0.5369)	01/06/2025
002027.ZK	12/20/2024	SDB3259782151	9,500.00	0.9463	9,058.69	8,989.49	0.0000	4.3300	50.0000	0.0000	(3.2687)	(0.3746)	0.0000	3	(3.6432)	01/06/2025
002027.ZK	12/20/2024	SDB3259782151	100.00	0.9463	95.35	94.63	0.0000	4.3300	50.0000	0.0000	(0.0344)	(0.0039)	0.0000	3	(0.0383)	01/06/2025
002027.ZK	12/20/2024	SDB3259782151	6,200.00	0.9463	5,911.99	5,866.82	0.0000	4.3300	50.0000	0.0000	(2.1332)	(0.2445)	0.0000	3	(2.3777)	01/06/2025
002027.ZK	12/20/2024	SDB3259782151	34,200.00	0.9463	32,611.27	32,362.16	0.0000	4.3300	50.0000	0.0000	(11.7672)	(1.3484)	0.0000	3	(13.1157)	01/06/2025
002027.ZK	12/20/2024	SDB3259782151	17,900.00	0.9463	17,068.47	16,938.09	0.0000	4.3300	50.0000	0.0000	(6.1589)	(0.7058)	0.0000	3	(6.8646)	01/06/2025
002027.ZK	12/20/2024	SDB3259782151	400.00	0.9463	381.42	378.50	0.0000	4.3300	50.0000	0.0000	(0.1376)	(0.0158)	0.0000	3	(0.1534)	01/06/2025
002027.ZK	12/20/2024	SDB3259782151	100.00	0.9463	95.35	94.63	0.0000	4.3300	50.0000	0.0000	(0.0344)	(0.0039)	0.0000	3	(0.0383)	01/06/2025
002027.ZK	12/20/2024	SDB3259782151	94,200.00	0.9463	89,824.03	89,137.88	0.0000	4.3300	50.0000	0.0000	(32.4115)	(3.7141)	0.0000	3	(36.1256)	01/06/2025
002027.ZK	12/20/2024	SDB3259782151	22,500.00	0.9463	21,454.78	21,290.90	0.0000	4.3300	50.0000	0.0000	(7.7416)	(0.8871)	0.0000	3	(8.6287)	01/06/2025
002027.ZK	12/20/2024	SDB3259782151	700.00	0.9463	667.48	662.38	0.0000	4.3300	50.0000	0.0000	(0.2408)	(0.0276)	0.0000	3	(0.2684)	01/06/2025
002027.ZK	12/20/2024	SDB3259782151	100.00	0.9463	95.35	94.63	0.0000	4.3300	50.0000	0.0000	(0.0344)	(0.0039)	0.0000	3	(0.0383)	01/06/2025
002027.ZK	12/20/2024	SDB3259782151	200.00	0.9463	190.71	189.25	0.0000	4.3300	50.0000	0.0000	(0.0688)	(0.0079)	0.0000	3	(0.0767)	01/06/2025
002027.ZK	12/20/2024	SDB3259782151	5,300.00	0.9463	5,053.79	5,015.19	0.0000	4.3300	50.0000	0.0000	(1.8236)	(0.2090)	0.0000	3	(2.0325)	01/06/2025
002027.ZK	12/20/2024	SDB3259782151	200.00	0.9463	190.71	189.25	0.0000	4.3300	50.0000	0.0000	(0.0688)	(0.0079)	0.0000	3	(0.0767)	01/06/2025
002027.ZK	12/20/2024	SDB3259782151	14,900.00	0.9463	14,207.84	14,099.30	0.0000	4.3300	50.0000	0.0000	(5.1267)	(0.5875)	0.0000	3	(5.7141)	01/06/2025
002027.ZK	12/20/2024	SDB3259782151	15,600.00	0.9463	14,875.32	14,761.69	0.0000	4.3300	50.0000	0.0000	(5.3675)	(0.6151)	0.0000	3	(5.9826)	01/06/2025
002027.ZK	12/20/2024	SDB3259782151	21,900.00	0.9463	20,882.66	20,723.14	0.0000	4.3300	50.0000	0.0000	(7.5352)	(0.8635)	0.0000	3	(8.3986)	01/06/2025
002027.ZK	12/20/2024	SDB3259782151	7,200.00	0.9463	6,865.53	6,813.09	0.0000	4.3300	50.0000	0.0000	(2.4773)	(0.2839)	0.0000	3	(2.7612)	01/06/2025
002027.ZK	12/20/2024	SDB3259782151	96,500.00	0.9463	92,017.19	91,314.28	0.0000	4.3300	50.0000	0.0000	(33.2029)	(3.8048)	0.0000	3	(37.0076)	01/06/2025
002027.ZK	12/20/2024	SDB3259782151	74,000.00	0.9463	70,562.40	70,023.39	0.0000	4.3300	50.0000	0.0000	(25.4613)	(2.9176)	0.0000	3	(28.3789)	01/06/2025
002027.ZK	12/20/2024	SDB3259782151	39,600.00	0.9463	37,760.42	37,471.98	0.0000	4.3300	50.0000	0.0000	(13.6252)	(1.5613)	0.0000	3	(15.1866)	01/06/2025
002027.ZK	12/20/2024	SDB3259782151	29,200.00	0.9463	27,843.54	27,630.85	0.0000	4.3300	50.0000	0.0000	(10.0469)	(1.1513)	0.0000	3	(11.1982)	01/06/2025
002027.ZK	12/20/2024	SDB3259782151	500.00	0.9463	476.77	473.13	0.0000	4.3300	50.0000	0.0000	(0.1720)	(0.0197)	0.0000	3	(0.1917)	01/06/2025
002027.ZK	12/20/2024	SDB3259782151	3,300.00	0.9463	3,146.70	3,122.66	0.0000	4.3300	50.0000	0.0000	(1.1354)	(0.1301)	0.0000	3	(1.2655)	01/06/2025
002027.ZK	12/20/2024	SDB3259782151	19,600.00	0.9463	18,689.50	18,546.74	0.0000	4.3300	50.0000	0.0000	(6.7438)	(0.7728)	0.0000	3	(7.5166)	01/06/2025
002027.ZK	12/20/2024	SDB3259782151	21,000.00	0.9463	20,024.47	19,871.50	0.0000	4.3300	50.0000	0.0000	(7.2255)	(0.8280)	0.0000	3	(8.0535)	01/06/2025
002027.ZK	12/20/2024	SDB3259782151	32,200.00	0.9463	30,704.18	30,469.64	0.0000	4.3300	50.0000	0.0000	(11.0791)	(1.2696)	0.0000	3	(12.3487)	01/06/2025
002027.ZK	12/20/2024	SDB3259782151	100.00	0.9463	95.35	94.63	0.0000	4.3300	50.0000	0.0000	(0.0344)	(0.0039)	0.0000	3	(0.0383)	01/06/2025
002027.ZK	12/20/2024	SDB3259782151	15,600.00	0.9463	14,875.32	14,761.69	0.0000	4.3300	50.0000	0.0000	(5.3675)	(0.6151)	0.0000	3	(5.9826)	01/06/2025
002027.ZK	12/20/2024	SDB3259782151	7,500.00	0.9463	7,151.60	7,096.97	0.0000	4.3300	50.0000	0.0000	(2.5805)	(0.2957)	0.0000	3	(2.8762)	01/06/2025
002027.ZK	12/20/2024	SDB3259782151	7,700.00	0.9463	7,342.30	7,286.22	0.0000	4.3300	50.0000	0.0000	(2.6493)	(0.3036)	0.0000	3	(2.9529)	01/06/2025
002027.ZK	12/20/2024	SDB3259782151	10,100.00	0.9463	9,630.81	9,557.25	0.0000	4.3300	50.0000	0.0000	(3.4751)	(0.3982)	0.0000	3	(3.8733)	01/06/2025
002027.ZK	12/20/2024	SDB3259782151	107,100.00	0.9463	102,124.78	101,344.66	0.0000	4.3300	50.0000	0.0000	(36.8500)	(4.2227)	0.0000	3	(41.0727)	01/06/2025
002027.ZK	12/20/2024	SDB3259782151	12,100.00	0.9463	11,537.91	11,449.77	0.0000	4.3300	50.0000	0.0000	(4.1633)	(0.4771)	0.0000	3	(4.6403)	01/06/2025
002027.ZK	12/20/2024	SDB3259782151	7,000.00	0.9463	6,674.82	6,623.83	0.0000	4.3300	50.0000	0.0000	(2.4085)	(0.2760)	0.0000	3	(2.6845)	01/06/2025
002027.ZK	12/20/2024	SDB3259782151	14,900.00	0.9463	14,207.84	14,099.30	0.0000	4.3300	50.0000	0.0000	(5.1267)	(0.5875)	0.0000	3	(5.7141)	01/06/2025
002027.ZK	12/20/2024	SDB3259782151	30,400.00	0.9463	28,987.80	28,766.36	0.0000	4.3300	50.0000	0.0000	(10.4598)	(1.1986)	0.0000	3	(11.6584)	01/06/2025
002027.ZK	12/20/2024	SDB3259782151	500.00	0.9463	476.77	473.13	0.0000	4.3300	50.0000	0.0000	(0.1720)	(0.0197)	0.0000	3	(0.1917)	01/06/2025
002027.ZK	12/20/2024	SDB3259782151	100.00	0.9463	95.35	94.63	0.0000	4.3300	50.0000	0.0000	(0.0344)	(0.0039)	0.0000	3	(0.0383)	01/06/2025
002027.ZK	12/20/2024	SDB3259782151	8,500.00	0.9463	8,105.14	8,043.23	0.0000	4.3300	50.0000	0.0000	(2.9246)	(0.3351)	0.0000	3	(3.2597)	01/06/2025
002027.ZK	12/20/2024	SDB3259782151	100.00	0.9463	95.35	94.63	0.0000	4.3300	50.0000	0.0000	(0.0344)	(0.0039)	0.0000	3	(0.0383)	01/06/2025
002027.ZK	12/20/2024	SDB3259782151	500.00	0.9463	476.77	473.13	0.0000	4.3300	50.0000	0.0000	(0.1720)	(0.0197)	0.0000	3	(0.1917)	01/06/2025
002027.ZK	12/20/2024	SDB3259782151	100.00	0.9463	95.35	94.63	0.0000	4.3300	50.0000	0.0000	(0.0344)	(0.0039)	0.0000	3	(0.0383)	01/06/2025
002027.ZK	12/20/2024	SDB3259782151	81,100.00	0.9463	77,332.58	76,741.85	0.0000	4.3300	50.0000	0.0000	(27.9042)	(3.1976)	0.0000	3	(31.1017)	01/06/2025
002027.ZK	12/20/2024	SDB3259782151	65,600.00	0.9463	62,552.62	62,074.79	0.0000	4.3300	50.0000	0.0000	(22.5711)	(2.5864)	0.0000	3	(25.1575)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
FOCUS MEDIA INFORMATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002027.ZK	12/20/2024	SDB3259782151	38,400.00	0.9463	36,616.17	36,336.46	0.0000	4.3300	50.0000	0.0000	(13.2123)	(1.5140)	0.0000	3	(14.7264)	01/06/2025
002027.ZK	12/20/2024	SDB3259782151	67,500.00	0.9463	64,364.36	63,872.69	0.0000	4.3300	50.0000	0.0000	(23.2248)	(2.6614)	0.0000	3	(25.8862)	01/06/2025
002027.ZK	12/20/2024	SDB3259782151	58,200.00	0.9463	55,496.38	55,072.45	0.0000	4.3300	50.0000	0.0000	(20.0249)	(2.2947)	0.0000	3	(22.3196)	01/06/2025
002027.ZK	12/20/2024	SDB3259782151	200.00	0.9463	190.71	189.25	0.0000	4.3300	50.0000	0.0000	(0.0688)	(0.0079)	0.0000	3	(0.0767)	01/06/2025
002027.ZK	12/19/2024	SDB3259782151	4,700.00	0.9468	4,618.66	4,450.18	0.0000	4.5800	50.0000	0.0000	(0.5876)	(0.0618)	0.0000	1	(0.6494)	01/06/2025
002027.ZK	12/19/2024	SDB3259782151	200.00	0.9468	196.92	189.37	0.0000	4.5800	50.0000	0.0000	(0.0251)	(0.0026)	0.0000	1	(0.0277)	01/06/2025
002027.ZK	12/19/2024	SDB3259782151	100.00	0.9468	94.46	94.68	0.0000	4.5800	50.0000	0.0000	(0.0120)	(0.0013)	0.0000	1	(0.0133)	01/06/2025
002027.ZK	12/19/2024	SDB3259782151	100.00	0.9468	94.45	94.68	0.0000	4.5800	50.0000	0.0000	(0.0120)	(0.0013)	0.0000	1	(0.0133)	01/06/2025
002027.ZK	12/19/2024	SDB3259782151	2,500.00	0.9468	2,397.72	2,367.11	0.0000	4.5800	50.0000	0.0000	(0.3050)	(0.0329)	0.0000	1	(0.3379)	01/06/2025
002027.ZK	12/19/2024	SDB3259782151	2,800.00	0.9468	2,692.70	2,651.17	0.0000	4.5800	50.0000	0.0000	(0.3426)	(0.0368)	0.0000	1	(0.3794)	01/06/2025
002027.ZK	12/19/2024	SDB3259782151	100.00	0.9468	96.08	94.68	0.0000	4.5800	50.0000	0.0000	(0.0122)	(0.0013)	0.0000	1	(0.0135)	01/06/2025
002027.ZK	12/19/2024	SDB3259782151	5,900.00	0.9468	5,678.41	5,586.39	0.0000	4.5800	50.0000	0.0000	(0.7224)	(0.0776)	0.0000	1	(0.8000)	01/06/2025
002027.ZK	12/19/2024	SDB3259782151	300.00	0.9468	288.52	284.05	0.0000	4.5800	50.0000	0.0000	(0.0367)	(0.0039)	0.0000	1	(0.0407)	01/06/2025
002027.ZK	12/19/2024	SDB3259782151	7,000.00	0.9468	6,707.48	6,627.92	0.0000	4.5800	50.0000	0.0000	(0.8533)	(0.0921)	0.0000	1	(0.9454)	01/06/2025
002027.ZK	12/19/2024	SDB3259782151	153,700.00	0.9468	146,560.02	145,530.23	0.0000	4.5800	50.0000	0.0000	(18.6457)	(2.0213)	0.0000	1	(20.6669)	01/06/2025
002027.ZK	12/19/2024	SDB3259782151	8,000.00	0.9468	7,628.37	7,574.77	0.0000	4.5800	50.0000	0.0000	(0.9705)	(0.1052)	0.0000	1	(1.0757)	01/06/2025
002027.ZK	12/19/2024	SDB3259782151	1,400.00	0.9468	1,334.96	1,325.58	0.0000	4.5800	50.0000	0.0000	(0.1698)	(0.0184)	0.0000	1	(0.1882)	01/06/2025
002027.ZK	12/19/2024	SDB3259782151	9,500.00	0.9468	9,058.69	8,995.04	0.0000	4.5800	50.0000	0.0000	(1.1525)	(0.1249)	0.0000	1	(1.2774)	01/06/2025
002027.ZK	12/19/2024	SDB3259782151	100.00	0.9468	95.35	94.68	0.0000	4.5800	50.0000	0.0000	(0.0121)	(0.0013)	0.0000	1	(0.0134)	01/06/2025
002027.ZK	12/19/2024	SDB3259782151	6,200.00	0.9468	5,911.99	5,870.45	0.0000	4.5800	50.0000	0.0000	(0.7521)	(0.0815)	0.0000	1	(0.8337)	01/06/2025
002027.ZK	12/19/2024	SDB3259782151	34,200.00	0.9468	32,611.27	32,382.13	0.0000	4.5800	50.0000	0.0000	(4.1489)	(0.4498)	0.0000	1	(4.5986)	01/06/2025
002027.ZK	12/19/2024	SDB3259782151	17,900.00	0.9468	17,068.47	16,948.54	0.0000	4.5800	50.0000	0.0000	(2.1715)	(0.2354)	0.0000	1	(2.4069)	01/06/2025
002027.ZK	12/19/2024	SDB3259782151	400.00	0.9468	381.42	378.74	0.0000	4.5800	50.0000	0.0000	(0.0485)	(0.0053)	0.0000	1	(0.0538)	01/06/2025
002027.ZK	12/19/2024	SDB3259782151	100.00	0.9468	95.35	94.68	0.0000	4.5800	50.0000	0.0000	(0.0121)	(0.0013)	0.0000	1	(0.0134)	01/06/2025
002027.ZK	12/19/2024	SDB3259782151	94,200.00	0.9468	89,824.03	89,192.89	0.0000	4.5800	50.0000	0.0000	(11.4276)	(1.2388)	0.0000	1	(12.6664)	01/06/2025
002027.ZK	12/19/2024	SDB3259782151	22,500.00	0.9468	21,454.78	21,304.03	0.0000	4.5800	50.0000	0.0000	(2.7295)	(0.2959)	0.0000	1	(3.0254)	01/06/2025
002027.ZK	12/19/2024	SDB3259782151	700.00	0.9468	667.48	662.79	0.0000	4.5800	50.0000	0.0000	(0.0849)	(0.0092)	0.0000	1	(0.0941)	01/06/2025
002027.ZK	12/19/2024	SDB3259782151	100.00	0.9468	95.35	94.68	0.0000	4.5800	50.0000	0.0000	(0.0121)	(0.0013)	0.0000	1	(0.0134)	01/06/2025
002027.ZK	12/19/2024	SDB3259782151	200.00	0.9468	190.71	189.37	0.0000	4.5800	50.0000	0.0000	(0.0243)	(0.0026)	0.0000	1	(0.0269)	01/06/2025
002027.ZK	12/19/2024	SDB3259782151	5,300.00	0.9468	5,053.79	5,018.28	0.0000	4.5800	50.0000	0.0000	(0.6430)	(0.0697)	0.0000	1	(0.7127)	01/06/2025
002027.ZK	12/19/2024	SDB3259782151	200.00	0.9468	190.71	189.37	0.0000	4.5800	50.0000	0.0000	(0.0243)	(0.0026)	0.0000	1	(0.0269)	01/06/2025
002027.ZK	12/19/2024	SDB3259782151	14,900.00	0.9468	14,207.84	14,108.01	0.0000	4.5800	50.0000	0.0000	(1.8076)	(0.1959)	0.0000	1	(2.0035)	01/06/2025
002027.ZK	12/19/2024	SDB3259782151	15,600.00	0.9468	14,875.32	14,770.80	0.0000	4.5800	50.0000	0.0000	(1.8925)	(0.2051)	0.0000	1	(2.0976)	01/06/2025
002027.ZK	12/19/2024	SDB3259782151	21,900.00	0.9468	20,882.66	20,735.93	0.0000	4.5800	50.0000	0.0000	(2.6567)	(0.2880)	0.0000	1	(2.9447)	01/06/2025
002027.ZK	12/19/2024	SDB3259782151	7,200.00	0.9468	6,865.53	6,817.29	0.0000	4.5800	50.0000	0.0000	(0.8734)	(0.0947)	0.0000	1	(0.9681)	01/06/2025
002027.ZK	12/19/2024	SDB3259782151	96,500.00	0.9468	92,017.19	91,370.64	0.0000	4.5800	50.0000	0.0000	(11.7066)	(1.2690)	0.0000	1	(12.9757)	01/06/2025
002027.ZK	12/19/2024	SDB3259782151	74,000.00	0.9468	70,562.40	70,066.60	0.0000	4.5800	50.0000	0.0000	(8.9771)	(0.9731)	0.0000	1	(9.9503)	01/06/2025
002027.ZK	12/19/2024	SDB3259782151	39,600.00	0.9468	37,760.42	37,495.10	0.0000	4.5800	50.0000	0.0000	(4.8040)	(0.5208)	0.0000	1	(5.3247)	01/06/2025
002027.ZK	12/19/2024	SDB3259782151	29,200.00	0.9468	27,843.54	27,647.90	0.0000	4.5800	50.0000	0.0000	(3.5423)	(0.3840)	0.0000	1	(3.9263)	01/06/2025
002027.ZK	12/19/2024	SDB3259782151	500.00	0.9468	476.77	473.42	0.0000	4.5800	50.0000	0.0000	(0.0607)	(0.0066)	0.0000	1	(0.0672)	01/06/2025
002027.ZK	12/19/2024	SDB3259782151	3,300.00	0.9468	3,146.70	3,124.59	0.0000	4.5800	50.0000	0.0000	(0.4003)	(0.0434)	0.0000	1	(0.4437)	01/06/2025
002027.ZK	12/19/2024	SDB3259782151	19,600.00	0.9468	18,689.50	18,558.18	0.0000	4.5800	50.0000	0.0000	(2.3777)	(0.2578)	0.0000	1	(2.6355)	01/06/2025
002027.ZK	12/19/2024	SDB3259782151	21,000.00	0.9468	20,024.47	19,883.77	0.0000	4.5800	50.0000	0.0000	(2.5476)	(0.2762)	0.0000	1	(2.8237)	01/06/2025
002027.ZK	12/19/2024	SDB3259782151	32,200.00	0.9468	30,704.18	30,488.44	0.0000	4.5800	50.0000	0.0000	(3.9063)	(0.4235)	0.0000	1	(4.3297)	01/06/2025
002027.ZK	12/19/2024	SDB3259782151	100.00	0.9468	95.35	94.68	0.0000	4.5800	50.0000	0.0000	(0.0121)	(0.0013)	0.0000	1	(0.0134)	01/06/2025
002027.ZK	12/19/2024	SDB3259782151	15,600.00	0.9468	14,875.32	14,770.80	0.0000	4.5800	50.0000	0.0000	(1.8925)	(0.2051)	0.0000	1	(2.0976)	01/06/2025
002027.ZK	12/19/2024	SDB3259782151	7,500.00	0.9468	7,151.60	7,101.34	0.0000	4.5800	50.0000	0.0000	(0.9098)	(0.0986)	0.0000	1	(1.0085)	01/06/2025
002027.ZK	12/19/2024	SDB3259782151	7,700.00	0.9468	7,342.30	7,290.71	0.0000	4.5800	50.0000	0.0000	(0.9341)	(0.1013)	0.0000	1	(1.0354)	01/06/2025
002027.ZK	12/19/2024	SDB3259782151	10,100.00	0.9468	9,630.81	9,563.14	0.0000	4.5800	50.0000	0.0000	(1.2253)	(0.1328)	0.0000	1	(1.3581)	01/06/2025
002027.ZK	12/19/2024	SDB3259782151	107,100.00	0.9468	102,124.78	101,407.21	0.0000	4.5800	50.0000	0.0000	(12.9925)	(1.4084)	0.0000	1	(14.4010)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6



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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
FOCUS MEDIA INFORMATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002027.ZK	12/19/2024	SDB3259782151	12,100.00	0.9468	11,537.91	11,456.84	0.0000	4.5800	50.0000	0.0000	(1.4679)	(0.1591)	0.0000	1	(1.6270)	01/06/2025
002027.ZK	12/19/2024	SDB3259782151	7,000.00	0.9468	6,674.82	6,627.92	0.0000	4.5800	50.0000	0.0000	(0.8492)	(0.0921)	0.0000	1	(0.9412)	01/06/2025
002027.ZK	12/19/2024	SDB3259782151	14,900.00	0.9468	14,207.84	14,108.01	0.0000	4.5800	50.0000	0.0000	(1.8076)	(0.1959)	0.0000	1	(2.0035)	01/06/2025
002027.ZK	12/19/2024	SDB3259782151	30,400.00	0.9468	28,987.80	28,784.12	0.0000	4.5800	50.0000	0.0000	(3.6879)	(0.3998)	0.0000	1	(4.0877)	01/06/2025
002027.ZK	12/19/2024	SDB3259782151	500.00	0.9468	476.77	473.42	0.0000	4.5800	50.0000	0.0000	(0.0607)	(0.0066)	0.0000	1	(0.0672)	01/06/2025
002027.ZK	12/19/2024	SDB3259782151	100.00	0.9468	95.35	94.68	0.0000	4.5800	50.0000	0.0000	(0.0121)	(0.0013)	0.0000	1	(0.0134)	01/06/2025
002027.ZK	12/19/2024	SDB3259782151	8,500.00	0.9468	8,105.14	8,048.19	0.0000	4.5800	50.0000	0.0000	(1.0312)	(0.1118)	0.0000	1	(1.1429)	01/06/2025
002027.ZK	12/19/2024	SDB3259782151	100.00	0.9468	95.35	94.68	0.0000	4.5800	50.0000	0.0000	(0.0121)	(0.0013)	0.0000	1	(0.0134)	01/06/2025
002027.ZK	12/19/2024	SDB3259782151	500.00	0.9468	476.77	473.42	0.0000	4.5800	50.0000	0.0000	(0.0607)	(0.0066)	0.0000	1	(0.0672)	01/06/2025
002027.ZK	12/19/2024	SDB3259782151	100.00	0.9468	95.35	94.68	0.0000	4.5800	50.0000	0.0000	(0.0121)	(0.0013)	0.0000	1	(0.0134)	01/06/2025
002027.ZK	12/19/2024	SDB3259782151	81,100.00	0.9468	77,332.58	76,789.21	0.0000	4.5800	50.0000	0.0000	(9.8384)	(1.0665)	0.0000	1	(10.9049)	01/06/2025
002027.ZK	12/19/2024	SDB3259782151	65,600.00	0.9468	62,552.62	62,113.10	0.0000	4.5800	50.0000	0.0000	(7.9581)	(0.8627)	0.0000	1	(8.8208)	01/06/2025
002027.ZK	12/19/2024	SDB3259782151	38,400.00	0.9468	36,616.17	36,358.89	0.0000	4.5800	50.0000	0.0000	(4.6584)	(0.5050)	0.0000	1	(5.1634)	01/06/2025
002027.ZK	12/19/2024	SDB3259782151	67,500.00	0.9468	64,364.36	63,912.10	0.0000	4.5800	50.0000	0.0000	(8.1886)	(0.8877)	0.0000	1	(9.0762)	01/06/2025
002027.ZK	12/19/2024	SDB3259782151	58,200.00	0.9468	55,496.38	55,106.44	0.0000	4.5800	50.0000	0.0000	(7.0604)	(0.7654)	0.0000	1	(7.8257)	01/06/2025
002027.ZK	12/19/2024	SDB3259782151	200.00	0.9468	190.71	189.37	0.0000	4.5800	50.0000	0.0000	(0.0243)	(0.0026)	0.0000	1	(0.0269)	01/06/2025
002027.ZK	12/18/2024	SDB3259782151	4,700.00	0.9535	4,618.66	4,481.62	0.0000	4.5800	50.0000	0.0000	(0.5876)	(0.0622)	0.0000	1	(0.6498)	01/06/2025
002027.ZK	12/18/2024	SDB3259782151	200.00	0.9535	196.92	190.71	0.0000	4.5800	50.0000	0.0000	(0.0251)	(0.0026)	0.0000	1	(0.0277)	01/06/2025
002027.ZK	12/18/2024	SDB3259782151	100.00	0.9535	94.46	95.35	0.0000	4.5800	50.0000	0.0000	(0.0120)	(0.0013)	0.0000	1	(0.0133)	01/06/2025
002027.ZK	12/18/2024	SDB3259782151	100.00	0.9535	94.45	95.35	0.0000	4.5800	50.0000	0.0000	(0.0120)	(0.0013)	0.0000	1	(0.0133)	01/06/2025
002027.ZK	12/18/2024	SDB3259782151	2,500.00	0.9535	2,397.72	2,383.84	0.0000	4.5800	50.0000	0.0000	(0.0350)	(0.0331)	0.0000	1	(0.3382)	01/06/2025
002027.ZK	12/18/2024	SDB3259782151	2,800.00	0.9535	2,692.70	2,669.90	0.0000	4.5800	50.0000	0.0000	(0.3426)	(0.0371)	0.0000	1	(0.3797)	01/06/2025
002027.ZK	12/18/2024	SDB3259782151	100.00	0.9535	96.08	95.35	0.0000	4.5800	50.0000	0.0000	(0.0122)	(0.0013)	0.0000	1	(0.0135)	01/06/2025
002027.ZK	12/18/2024	SDB3259782151	5,900.00	0.9535	5,678.41	5,625.87	0.0000	4.5800	50.0000	0.0000	(0.7224)	(0.0781)	0.0000	1	(0.8006)	01/06/2025
002027.ZK	12/18/2024	SDB3259782151	300.00	0.9535	288.52	286.06	0.0000	4.5800	50.0000	0.0000	(0.0367)	(0.0040)	0.0000	1	(0.0407)	01/06/2025
002027.ZK	12/18/2024	SDB3259782151	7,000.00	0.9535	6,707.48	6,674.76	0.0000	4.5800	50.0000	0.0000	(0.8533)	(0.0927)	0.0000	1	(0.9460)	01/06/2025
002027.ZK	12/18/2024	SDB3259782151	153,700.00	0.9535	146,560.02	146,558.64	0.0000	4.5800	50.0000	0.0000	(18.6457)	(2.0355)	0.0000	1	(20.6812)	01/06/2025
002027.ZK	12/18/2024	SDB3259782151	8,000.00	0.9535	7,628.37	7,628.30	0.0000	4.5800	50.0000	0.0000	(0.9705)	(0.1059)	0.0000	1	(1.0764)	01/06/2025
002027.ZK	12/18/2024	SDB3259782151	1,400.00	0.9535	1,334.96	1,334.95	0.0000	4.5800	50.0000	0.0000	(0.1698)	(0.0185)	0.0000	1	(0.1884)	01/06/2025
002027.ZK	12/18/2024	SDB3259782151	9,500.00	0.9535	9,058.69	9,058.60	0.0000	4.5800	50.0000	0.0000	(1.1525)	(0.1258)	0.0000	1	(1.2783)	01/06/2025
002027.ZK	12/18/2024	SDB3259782151	100.00	0.9535	95.35	95.35	0.0000	4.5800	50.0000	0.0000	(0.0121)	(0.0013)	0.0000	1	(0.0135)	01/06/2025
002027.ZK	12/18/2024	SDB3259782151	6,200.00	0.9535	5,911.99	5,911.93	0.0000	4.5800	50.0000	0.0000	(0.7521)	(0.0821)	0.0000	1	(0.8342)	01/06/2025
002027.ZK	12/18/2024	SDB3259782151	34,200.00	0.9535	32,611.27	32,610.97	0.0000	4.5800	50.0000	0.0000	(4.1489)	(0.4529)	0.0000	1	(4.6018)	01/06/2025
002027.ZK	12/18/2024	SDB3259782151	17,900.00	0.9535	17,068.47	17,068.31	0.0000	4.5800	50.0000	0.0000	(2.1715)	(0.2371)	0.0000	1	(2.4085)	01/06/2025
002027.ZK	12/18/2024	SDB3259782151	400.00	0.9535	381.42	381.41	0.0000	4.5800	50.0000	0.0000	(0.0485)	(0.0053)	0.0000	1	(0.0538)	01/06/2025
002027.ZK	12/18/2024	SDB3259782151	100.00	0.9535	95.35	95.35	0.0000	4.5800	50.0000	0.0000	(0.0121)	(0.0013)	0.0000	1	(0.0135)	01/06/2025
002027.ZK	12/18/2024	SDB3259782151	94,200.00	0.9535	89,824.03	89,823.19	0.0000	4.5800	50.0000	0.0000	(11.4276)	(1.2475)	0.0000	1	(12.6752)	01/06/2025
002027.ZK	12/18/2024	SDB3259782151	22,500.00	0.9535	21,454.78	21,454.58	0.0000	4.5800	50.0000	0.0000	(2.7295)	(0.2980)	0.0000	1	(3.0275)	01/06/2025
002027.ZK	12/18/2024	SDB3259782151	700.00	0.9535	667.48	667.48	0.0000	4.5800	50.0000	0.0000	(0.0849)	(0.0093)	0.0000	1	(0.0942)	01/06/2025
002027.ZK	12/18/2024	SDB3259782151	100.00	0.9535	95.35	95.35	0.0000	4.5800	50.0000	0.0000	(0.0121)	(0.0013)	0.0000	1	(0.0135)	01/06/2025
002027.ZK	12/18/2024	SDB3259782151	200.00	0.9535	190.71	190.71	0.0000	4.5800	50.0000	0.0000	(0.0243)	(0.0026)	0.0000	1	(0.0269)	01/06/2025
002027.ZK	12/18/2024	SDB3259782151	5,300.00	0.9535	5,053.79	5,053.75	0.0000	4.5800	50.0000	0.0000	(0.6430)	(0.0702)	0.0000	1	(0.7131)	01/06/2025
002027.ZK	12/18/2024	SDB3259782151	200.00	0.9535	190.71	190.71	0.0000	4.5800	50.0000	0.0000	(0.0243)	(0.0026)	0.0000	1	(0.0269)	01/06/2025
002027.ZK	12/18/2024	SDB3259782151	14,900.00	0.9535	14,207.84	14,207.70	0.0000	4.5800	50.0000	0.0000	(1.8076)	(0.1973)	0.0000	1	(2.0049)	01/06/2025
002027.ZK	12/18/2024	SDB3259782151	15,600.00	0.9535	14,875.32	14,875.18	0.0000	4.5800	50.0000	0.0000	(1.8925)	(0.2066)	0.0000	1	(2.0991)	01/06/2025
002027.ZK	12/18/2024	SDB3259782151	21,900.00	0.9535	20,882.66	20,882.46	0.0000	4.5800	50.0000	0.0000	(2.6567)	(0.2900)	0.0000	1	(2.9468)	01/06/2025
002027.ZK	12/18/2024	SDB3259782151	7,200.00	0.9535	6,865.53	6,865.47	0.0000	4.5800	50.0000	0.0000	(0.8734)	(0.0954)	0.0000	1	(0.9688)	01/06/2025
002027.ZK	12/18/2024	SDB3259782151	96,500.00	0.9535	92,017.19	92,016.32	0.0000	4.5800	50.0000	0.0000	(11.7066)	(1.2780)	0.0000	1	(12.9846)	01/06/2025
002027.ZK	12/18/2024	SDB3259782151	74,000.00	0.9535	70,562.40	70,561.74	0.0000	4.5800	50.0000	0.0000	(8.9771)	(0.9800)	0.0000	1	(9.9571)	01/06/2025
002027.ZK	12/18/2024	SDB3259782151	39,600.00	0.9535	37,760.42	37,760.07	0.0000	4.5800	50.0000	0.0000	(4.8040)	(0.5244)	0.0000	1	(5.3284)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
FOCUS MEDIA INFORMATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002027.ZK	12/18/2024	SDB3259782151	29,200.00	0.9535	27,843.54	27,843.28	0.0000	4.5800	50.0000	0.0000	(3.5423)	(0.3867)	0.0000	1	(3.9290)	01/06/2025
002027.ZK	12/18/2024	SDB3259782151	500.00	0.9535	476.77	476.77	0.0000	4.5800	50.0000	0.0000	(0.0607)	(0.0066)	0.0000	1	(0.0673)	01/06/2025
002027.ZK	12/18/2024	SDB3259782151	3,300.00	0.9535	3,146.70	3,146.67	0.0000	4.5800	50.0000	0.0000	(0.4003)	(0.0437)	0.0000	1	(0.4440)	01/06/2025
002027.ZK	12/18/2024	SDB3259782151	19,600.00	0.9535	18,689.50	18,689.33	0.0000	4.5800	50.0000	0.0000	(2.3777)	(0.2596)	0.0000	1	(2.6373)	01/06/2025
002027.ZK	12/18/2024	SDB3259782151	21,000.00	0.9535	20,024.47	20,024.28	0.0000	4.5800	50.0000	0.0000	(2.5476)	(0.2781)	0.0000	1	(2.8257)	01/06/2025
002027.ZK	12/18/2024	SDB3259782151	32,200.00	0.9535	30,704.18	30,703.89	0.0000	4.5800	50.0000	0.0000	(3.9063)	(0.4264)	0.0000	1	(4.3327)	01/06/2025
002027.ZK	12/18/2024	SDB3259782151	100.00	0.9535	95.35	95.35	0.0000	4.5800	50.0000	0.0000	(0.0121)	(0.0013)	0.0000	1	(0.0135)	01/06/2025
002027.ZK	12/18/2024	SDB3259782151	15,600.00	0.9535	14,875.32	14,875.18	0.0000	4.5800	50.0000	0.0000	(1.8925)	(0.2066)	0.0000	1	(2.0911)	01/06/2025
002027.ZK	12/18/2024	SDB3259782151	7,500.00	0.9535	7,151.60	7,151.53	0.0000	4.5800	50.0000	0.0000	(0.9098)	(0.0993)	0.0000	1	(1.0092)	01/06/2025
002027.ZK	12/18/2024	SDB3259782151	7,700.00	0.9535	7,342.30	7,342.23	0.0000	4.5800	50.0000	0.0000	(0.9341)	(0.1020)	0.0000	1	(1.0361)	01/06/2025
002027.ZK	12/18/2024	SDB3259782151	10,100.00	0.9535	9,630.81	9,630.72	0.0000	4.5800	50.0000	0.0000	(1.2253)	(0.1338)	0.0000	1	(1.3590)	01/06/2025
002027.ZK	12/18/2024	SDB3259782151	107,100.00	0.9535	102,124.78	102,123.81	0.0000	4.5800	50.0000	0.0000	(12.9925)	(1.4184)	0.0000	1	(14.4109)	01/06/2025
002027.ZK	12/18/2024	SDB3259782151	12,100.00	0.9535	11,537.91	11,537.80	0.0000	4.5800	50.0000	0.0000	(1.4679)	(0.1602)	0.0000	1	(1.6281)	01/06/2025
002027.ZK	12/18/2024	SDB3259782151	7,000.00	0.9535	6,674.82	6,674.76	0.0000	4.5800	50.0000	0.0000	(0.8492)	(0.0927)	0.0000	1	(0.9419)	01/06/2025
002027.ZK	12/18/2024	SDB3259782151	14,900.00	0.9535	14,207.84	14,207.70	0.0000	4.5800	50.0000	0.0000	(1.8076)	(0.1973)	0.0000	1	(2.0049)	01/06/2025
002027.ZK	12/18/2024	SDB3259782151	30,400.00	0.9535	28,987.80	28,987.52	0.0000	4.5800	50.0000	0.0000	(3.6879)	(0.4026)	0.0000	1	(4.0905)	01/06/2025
002027.ZK	12/18/2024	SDB3259782151	500.00	0.9535	476.77	476.77	0.0000	4.5800	50.0000	0.0000	(0.0607)	(0.0066)	0.0000	1	(0.0673)	01/06/2025
002027.ZK	12/18/2024	SDB3259782151	100.00	0.9535	95.35	95.35	0.0000	4.5800	50.0000	0.0000	(0.0121)	(0.0013)	0.0000	1	(0.0135)	01/06/2025
002027.ZK	12/18/2024	SDB3259782151	8,500.00	0.9535	8,105.14	8,105.06	0.0000	4.5800	50.0000	0.0000	(1.0312)	(0.1126)	0.0000	1	(1.1437)	01/06/2025
002027.ZK	12/18/2024	SDB3259782151	100.00	0.9535	95.35	95.35	0.0000	4.5800	50.0000	0.0000	(0.0121)	(0.0013)	0.0000	1	(0.0135)	01/06/2025
002027.ZK	12/18/2024	SDB3259782151	500.00	0.9535	476.77	476.77	0.0000	4.5800	50.0000	0.0000	(0.0607)	(0.0066)	0.0000	1	(0.0673)	01/06/2025
002027.ZK	12/18/2024	SDB3259782151	100.00	0.9535	95.35	95.35	0.0000	4.5800	50.0000	0.0000	(0.0121)	(0.0013)	0.0000	1	(0.0135)	01/06/2025
002027.ZK	12/18/2024	SDB3259782151	81,100.00	0.9535	77,332.58	77,331.85	0.0000	4.5800	50.0000	0.0000	(9.8384)	(1.0741)	0.0000	1	(10.9125)	01/06/2025
002027.ZK	12/18/2024	SDB3259782151	65,600.00	0.9535	62,552.62	62,552.03	0.0000	4.5800	50.0000	0.0000	(7.9581)	(0.8688)	0.0000	1	(8.8269)	01/06/2025
002027.ZK	12/18/2024	SDB3259782151	38,400.00	0.9535	36,616.17	36,615.82	0.0000	4.5800	50.0000	0.0000	(4.6584)	(0.5086)	0.0000	1	(5.1669)	01/06/2025
002027.ZK	12/18/2024	SDB3259782151	67,500.00	0.9535	64,364.36	64,363.75	0.0000	4.5800	50.0000	0.0000	(8.1886)	(0.8939)	0.0000	1	(9.0825)	01/06/2025
002027.ZK	12/18/2024	SDB3259782151	58,200.00	0.9535	55,496.38	55,495.85	0.0000	4.5800	50.0000	0.0000	(7.0604)	(0.7708)	0.0000	1	(7.8311)	01/06/2025
002027.ZK	12/18/2024	SDB3259782151	200.00	0.9535	190.71	190.71	0.0000	4.5800	50.0000	0.0000	(0.0243)	(0.0026)	0.0000	1	(0.0269)	01/06/2025
002027.ZK	12/17/2024	SDB3259782151	4,700.00	0.9689	4,618.66	4,553.72	0.0000	4.5800	50.0000	0.0000	(0.5876)	(0.0632)	0.0000	1	(0.6508)	01/06/2025
002027.ZK	12/17/2024	SDB3259782151	200.00	0.9689	196.92	193.78	0.0000	4.5800	50.0000	0.0000	(0.0251)	(0.0027)	0.0000	1	(0.0277)	01/06/2025
002027.ZK	12/17/2024	SDB3259782151	100.00	0.9689	94.46	96.89	0.0000	4.5800	50.0000	0.0000	(0.0120)	(0.0013)	0.0000	1	(0.0134)	01/06/2025
002027.ZK	12/17/2024	SDB3259782151	100.00	0.9689	94.45	96.89	0.0000	4.5800	50.0000	0.0000	(0.0120)	(0.0013)	0.0000	1	(0.0134)	01/06/2025
002027.ZK	12/17/2024	SDB3259782151	2,500.00	0.9689	2,397.72	2,422.19	0.0000	4.5800	50.0000	0.0000	(0.3050)	(0.0336)	0.0000	1	(0.3387)	01/06/2025
002027.ZK	12/17/2024	SDB3259782151	2,800.00	0.9689	2,692.70	2,712.85	0.0000	4.5800	50.0000	0.0000	(0.3426)	(0.0377)	0.0000	1	(0.3802)	01/06/2025
002027.ZK	12/17/2024	SDB3259782151	100.00	0.9689	96.08	96.89	0.0000	4.5800	50.0000	0.0000	(0.0122)	(0.0013)	0.0000	1	(0.0136)	01/06/2025
002027.ZK	12/17/2024	SDB3259782151	5,900.00	0.9689	5,678.41	5,716.37	0.0000	4.5800	50.0000	0.0000	(0.0794)	(0.0094)	0.0000	1	(0.0818)	01/06/2025
002027.ZK	12/17/2024	SDB3259782151	300.00	0.9689	288.52	290.66	0.0000	4.5800	50.0000	0.0000	(0.0367)	(0.0040)	0.0000	1	(0.0407)	01/06/2025
002027.ZK	12/17/2024	SDB3259782151	7,000.00	0.9689	6,707.48	6,782.13	0.0000	4.5800	50.0000	0.0000	(0.8533)	(0.0942)	0.0000	1	(0.9475)	01/06/2025
002027.ZK	12/17/2024	SDB3259782151	153,700.00	0.9689	146,560.02	148,916.24	0.0000	4.5800	50.0000	0.0000	(16.6457)	(2.0683)	0.0000	1	(20.7140)	01/06/2025
002027.ZK	12/17/2024	SDB3259782151	8,000.00	0.9689	7,628.37	7,751.01	0.0000	4.5800	50.0000	0.0000	(0.9705)	(0.1077)	0.0000	1	(1.0782)	01/06/2025
002027.ZK	12/17/2024	SDB3259782151	1,400.00	0.9689	1,334.96	1,356.43	0.0000	4.5800	50.0000	0.0000	(0.0188)	(0.0018)	0.0000	1	(0.1887)	01/06/2025
002027.ZK	12/17/2024	SDB3259782151	9,500.00	0.9689	9,058.69	9,204.32	0.0000	4.5800	50.0000	0.0000	(1.1525)	(0.1278)	0.0000	1	(1.2803)	01/06/2025
002027.ZK	12/17/2024	SDB3259782151	100.00	0.9689	95.35	96.89	0.0000	4.5800	50.0000	0.0000	(0.0121)	(0.0013)	0.0000	1	(0.0135)	01/06/2025
002027.ZK	12/17/2024	SDB3259782151	6,200.00	0.9689	5,911.99	6,007.03	0.0000	4.5800	50.0000	0.0000	(0.7521)	(0.0834)	0.0000	1	(0.8356)	01/06/2025
002027.ZK	12/17/2024	SDB3259782151	34,200.00	0.9689	32,611.27	33,135.56	0.0000	4.5800	50.0000	0.0000	(4.1489)	(0.4602)	0.0000	1	(4.6091)	01/06/2025
002027.ZK	12/17/2024	SDB3259782151	17,900.00	0.9689	17,068.47	17,342.88	0.0000	4.5800	50.0000	0.0000	(2.1715)	(0.2409)	0.0000	1	(2.4124)	01/06/2025
002027.ZK	12/17/2024	SDB3259782151	400.00	0.9689	381.42	387.55	0.0000	4.5800	50.0000	0.0000	(0.0485)	(0.0054)	0.0000	1	(0.0539)	01/06/2025
002027.ZK	12/17/2024	SDB3259782151	100.00	0.9689	95.35	96.89	0.0000	4.5800	50.0000	0.0000	(0.0121)	(0.0013)	0.0000	1	(0.0135)	01/06/2025
002027.ZK	12/17/2024	SDB3259782151	94,200.00	0.9689	89,824.03	91,268.12	0.0000	4.5800	50.0000	0.0000	(11.4276)	(1.2676)	0.0000	1	(12.6952)	01/06/2025
002027.ZK	12/17/2024	SDB3259782151	22,500.00	0.9689	21,454.78	21,799.71	0.0000	4.5800	50.0000	0.0000	(2.7295)	(0.3028)	0.0000	1	(3.0323)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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066831553 (Cont.)																
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Long (Cont.)																
FOCUS MEDIA INFORMATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002027.ZK	12/17/2024	SDB3259782151	700.00	0.9689	667.48	678.21	0.0000	4.5800	50.0000	0.0000	(0.0849)	(0.0094)	0.0000	1	(0.0943)	01/06/2025
002027.ZK	12/17/2024	SDB3259782151	100.00	0.9689	95.35	96.89	0.0000	4.5800	50.0000	0.0000	(0.0121)	(0.0013)	0.0000	1	(0.0135)	01/06/2025
002027.ZK	12/17/2024	SDB3259782151	200.00	0.9689	190.71	193.78	0.0000	4.5800	50.0000	0.0000	(0.0243)	(0.0027)	0.0000	1	(0.0270)	01/06/2025
002027.ZK	12/17/2024	SDB3259782151	5,300.00	0.9689	5,053.79	5,135.04	0.0000	4.5800	50.0000	0.0000	(0.6430)	(0.0713)	0.0000	1	(0.7143)	01/06/2025
002027.ZK	12/17/2024	SDB3259782151	200.00	0.9689	190.71	193.78	0.0000	4.5800	50.0000	0.0000	(0.0243)	(0.0027)	0.0000	1	(0.0270)	01/06/2025
002027.ZK	12/17/2024	SDB3259782151	14,900.00	0.9689	14,207.84	14,436.25	0.0000	4.5800	50.0000	0.0000	(1.8076)	(0.2005)	0.0000	1	(2.0081)	01/06/2025
002027.ZK	12/17/2024	SDB3259782151	15,600.00	0.9689	14,875.32	15,114.47	0.0000	4.5800	50.0000	0.0000	(1.8925)	(0.2099)	0.0000	1	(2.1024)	01/06/2025
002027.ZK	12/17/2024	SDB3259782151	21,900.00	0.9689	20,882.66	21,218.38	0.0000	4.5800	50.0000	0.0000	(2.6567)	(0.2947)	0.0000	1	(2.9514)	01/06/2025
002027.ZK	12/17/2024	SDB3259782151	7,200.00	0.9689	6,865.53	6,975.91	0.0000	4.5800	50.0000	0.0000	(0.8734)	(0.0969)	0.0000	1	(0.9703)	01/06/2025
002027.ZK	12/17/2024	SDB3259782151	96,500.00	0.9689	92,017.19	93,496.53	0.0000	4.5800	50.0000	0.0000	(11.7066)	(1.2986)	0.0000	1	(13.0052)	01/06/2025
002027.ZK	12/17/2024	SDB3259782151	74,000.00	0.9689	70,562.40	71,696.82	0.0000	4.5800	50.0000	0.0000	(8.9771)	(0.9958)	0.0000	1	(9.9729)	01/06/2025
002027.ZK	12/17/2024	SDB3259782151	39,600.00	0.9689	37,760.42	38,367.49	0.0000	4.5800	50.0000	0.0000	(4.8040)	(0.5329)	0.0000	1	(5.3368)	01/06/2025
002027.ZK	12/17/2024	SDB3259782151	29,200.00	0.9689	27,843.54	28,291.18	0.0000	4.5800	50.0000	0.0000	(3.5423)	(0.3929)	0.0000	1	(4.3953)	01/06/2025
002027.ZK	12/17/2024	SDB3259782151	500.00	0.9689	476.77	484.44	0.0000	4.5800	50.0000	0.0000	(0.0607)	(0.0067)	0.0000	1	(0.0674)	01/06/2025
002027.ZK	12/17/2024	SDB3259782151	3,300.00	0.9689	3,146.70	3,197.29	0.0000	4.5800	50.0000	0.0000	(0.4003)	(0.0444)	0.0000	1	(0.4447)	01/06/2025
002027.ZK	12/17/2024	SDB3259782151	19,600.00	0.9689	18,689.50	18,989.97	0.0000	4.5800	50.0000	0.0000	(2.3777)	(0.2637)	0.0000	1	(2.6415)	01/06/2025
002027.ZK	12/17/2024	SDB3259782151	21,000.00	0.9689	20,024.47	20,346.40	0.0000	4.5800	50.0000	0.0000	(2.5476)	(0.2826)	0.0000	1	(2.8301)	01/06/2025
002027.ZK	12/17/2024	SDB3259782151	32,200.00	0.9689	30,704.18	31,197.81	0.0000	4.5800	50.0000	0.0000	(3.9063)	(0.4333)	0.0000	1	(4.3396)	01/06/2025
002027.ZK	12/17/2024	SDB3259782151	100.00	0.9689	95.35	96.89	0.0000	4.5800	50.0000	0.0000	(0.0121)	(0.0013)	0.0000	1	(0.0135)	01/06/2025
002027.ZK	12/17/2024	SDB3259782151	15,600.00	0.9689	14,875.32	15,114.47	0.0000	4.5800	50.0000	0.0000	(1.8925)	(0.2099)	0.0000	1	(2.1024)	01/06/2025
002027.ZK	12/17/2024	SDB3259782151	7,500.00	0.9689	7,151.60	7,266.57	0.0000	4.5800	50.0000	0.0000	(0.9098)	(0.1009)	0.0000	1	(1.0108)	01/06/2025
002027.ZK	12/17/2024	SDB3259782151	7,700.00	0.9689	7,342.30	7,460.35	0.0000	4.5800	50.0000	0.0000	(0.9341)	(0.1036)	0.0000	1	(1.0377)	01/06/2025
002027.ZK	12/17/2024	SDB3259782151	10,100.00	0.9689	9,630.81	9,785.65	0.0000	4.5800	50.0000	0.0000	(1.2253)	(0.1359)	0.0000	1	(1.3612)	01/06/2025
002027.ZK	12/17/2024	SDB3259782151	107,100.00	0.9689	102,124.78	103,766.62	0.0000	4.5800	50.0000	0.0000	(12.9925)	(1.4412)	0.0000	1	(14.4337)	01/06/2025
002027.ZK	12/17/2024	SDB3259782151	12,100.00	0.9689	11,537.91	11,723.40	0.0000	4.5800	50.0000	0.0000	(1.4679)	(0.1628)	0.0000	1	(1.6307)	01/06/2025
002027.ZK	12/17/2024	SDB3259782151	7,000.00	0.9689	6,674.82	6,782.13	0.0000	4.5800	50.0000	0.0000	(0.8492)	(0.0942)	0.0000	1	(0.9434)	01/06/2025
002027.ZK	12/17/2024	SDB3259782151	14,900.00	0.9689	14,207.84	14,436.25	0.0000	4.5800	50.0000	0.0000	(1.8076)	(0.2005)	0.0000	1	(2.0081)	01/06/2025
002027.ZK	12/17/2024	SDB3259782151	30,400.00	0.9689	28,987.80	29,453.83	0.0000	4.5800	50.0000	0.0000	(3.6879)	(0.4091)	0.0000	1	(4.0970)	01/06/2025
002027.ZK	12/17/2024	SDB3259782151	500.00	0.9689	476.77	484.44	0.0000	4.5800	50.0000	0.0000	(0.0607)	(0.0067)	0.0000	1	(0.0674)	01/06/2025
002027.ZK	12/17/2024	SDB3259782151	100.00	0.9689	95.35	96.89	0.0000	4.5800	50.0000	0.0000	(0.0121)	(0.0013)	0.0000	1	(0.0135)	01/06/2025
002027.ZK	12/17/2024	SDB3259782151	8,500.00	0.9689	8,105.14	8,235.45	0.0000	4.5800	50.0000	0.0000	(0.1144)	(0.0144)	0.0000	1	(1.1455)	01/06/2025
002027.ZK	12/17/2024	SDB3259782151	100.00	0.9689	95.35	96.89	0.0000	4.5800	50.0000	0.0000	(0.0121)	(0.0013)	0.0000	1	(0.0135)	01/06/2025
002027.ZK	12/17/2024	SDB3259782151	500.00	0.9689	476.77	484.44	0.0000	4.5800	50.0000	0.0000	(0.0607)	(0.0067)	0.0000	1	(0.0674)	01/06/2025
002027.ZK	12/17/2024	SDB3259782151	100.00	0.9689	95.35	96.89	0.0000	4.5800	50.0000	0.0000	(0.0121)	(0.0013)	0.0000	1	(0.0135)	01/06/2025
002027.ZK	12/17/2024	SDB3259782151	81,100.00	0.9689	77,332.58	78,575.84	0.0000	4.5800	50.0000	0.0000	(9.8384)	(1.0913)	0.0000	1	(10.9298)	01/06/2025
002027.ZK	12/17/2024	SDB3259782151	65,600.00	0.9689	62,552.62	63,558.27	0.0000	4.5800	50.0000	0.0000	(7.9581)	(0.8828)	0.0000	1	(8.8408)	01/06/2025
002027.ZK	12/17/2024	SDB3259782151	38,400.00	0.9689	36,616.17	37,204.84	0.0000	4.5800	50.0000	0.0000	(4.6584)	(0.5167)	0.0000	1	(5.1751)	01/06/2025
002027.ZK	12/17/2024	SDB3259782151	67,500.00	0.9689	64,364.36	65,399.13	0.0000	4.5800	50.0000	0.0000	(8.1886)	(0.9083)	0.0000	1	(9.0969)	01/06/2025
002027.ZK	12/17/2024	SDB3259782151	58,200.00	0.9689	55,496.38	56,388.58	0.0000	4.5800	50.0000	0.0000	(7.0604)	(0.7832)	0.0000	1	(7.8435)	01/06/2025
002027.ZK	12/17/2024	SDB3259782151	200.00	0.9689	190.71	193.78	0.0000	4.5800	50.0000	0.0000	(0.0243)	(0.0027)	0.0000	1	(0.0270)	01/06/2025
002027.ZK	12/16/2024	SDB3259782151	4,700.00	0.9633	4,618.66	4,527.29	0.0000	4.5800	50.0000	0.0000	(0.5876)	(0.0629)	0.0000	1	(0.6505)	01/06/2025
002027.ZK	12/16/2024	SDB3259782151	200.00	0.9633	196.92	192.65	0.0000	4.5800	50.0000	0.0000	(0.0251)	(0.0027)	0.0000	1	(0.0277)	01/06/2025
002027.ZK	12/16/2024	SDB3259782151	100.00	0.9633	94.46	96.33	0.0000	4.5800	50.0000	0.0000	(0.0120)	(0.0013)	0.0000	1	(0.0134)	01/06/2025
002027.ZK	12/16/2024	SDB3259782151	100.00	0.9633	94.45	96.33	0.0000	4.5800	50.0000	0.0000	(0.0120)	(0.0013)	0.0000	1	(0.0134)	01/06/2025
002027.ZK	12/16/2024	SDB3259782151	2,500.00	0.9633	2,397.72	2,408.14	0.0000	4.5800	50.0000	0.0000	(0.3050)	(0.0334)	0.0000	1	(0.3385)	01/06/2025
002027.ZK	12/16/2024	SDB3259782151	2,800.00	0.9633	2,692.70	2,697.11	0.0000	4.5800	50.0000	0.0000	(0.3426)	(0.0375)	0.0000	1	(0.3800)	01/06/2025
002027.ZK	12/16/2024	SDB3259782151	100.00	0.9633	96.08	96.33	0.0000	4.5800	50.0000	0.0000	(0.0122)	(0.0013)	0.0000	1	(0.0136)	01/06/2025
002027.ZK	12/16/2024	SDB3259782151	5,900.00	0.9633	5,678.41	5,683.20	0.0000	4.5800	50.0000	0.0000	(0.7224)	(0.0789)	0.0000	1	(0.8014)	01/06/2025
002027.ZK	12/16/2024	SDB3259782151	300.00	0.9633	288.52	288.98	0.0000	4.5800	50.0000	0.0000	(0.0367)	(0.0040)	0.0000	1	(0.0407)	01/06/2025
002027.ZK	12/16/2024	SDB3259782151	7,000.00	0.9633	6,707.48	6,742.78	0.0000	4.5800	50.0000	0.0000	(0.8533)	(0.0936)	0.0000	1	(0.9470)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
FOCUS MEDIA INFORMATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002027.ZK	12/16/2024	SDB3259782151	153,700.00	0.9633	146,560.02	148,052.14	0.0000	4.5800	50.0000	0.0000	(18.6457)	(2.0563)	0.0000	1	(20.7020)	01/06/2025
002027.ZK	12/16/2024	SDB3259782151	8,000.00	0.9633	7,628.37	7,706.03	0.0000	4.5800	50.0000	0.0000	(0.9705)	(0.1070)	0.0000	1	(1.0775)	01/06/2025
002027.ZK	12/16/2024	SDB3259782151	1,400.00	0.9633	1,334.96	1,348.56	0.0000	4.5800	50.0000	0.0000	(0.1698)	(0.0187)	0.0000	1	(0.1886)	01/06/2025
002027.ZK	12/16/2024	SDB3259782151	9,500.00	0.9633	9,058.69	9,150.91	0.0000	4.5800	50.0000	0.0000	(1.1525)	(0.1271)	0.0000	1	(1.2796)	01/06/2025
002027.ZK	12/16/2024	SDB3259782151	100.00	0.9633	95.35	96.33	0.0000	4.5800	50.0000	0.0000	(0.0121)	(0.0013)	0.0000	1	(0.0135)	01/06/2025
002027.ZK	12/16/2024	SDB3259782151	6,200.00	0.9633	5,911.99	5,972.17	0.0000	4.5800	50.0000	0.0000	(0.7521)	(0.0829)	0.0000	1	(0.8351)	01/06/2025
002027.ZK	12/16/2024	SDB3259782151	34,200.00	0.9633	32,611.27	32,943.29	0.0000	4.5800	50.0000	0.0000	(4.1489)	(0.4575)	0.0000	1	(4.6064)	01/06/2025
002027.ZK	12/16/2024	SDB3259782151	17,900.00	0.9633	17,068.47	17,242.25	0.0000	4.5800	50.0000	0.0000	(2.1715)	(0.2395)	0.0000	1	(2.4110)	01/06/2025
002027.ZK	12/16/2024	SDB3259782151	400.00	0.9633	381.42	385.30	0.0000	4.5800	50.0000	0.0000	(0.0485)	(0.0054)	0.0000	1	(0.0539)	01/06/2025
002027.ZK	12/16/2024	SDB3259782151	100.00	0.9633	95.35	96.33	0.0000	4.5800	50.0000	0.0000	(0.0121)	(0.0013)	0.0000	1	(0.0135)	01/06/2025
002027.ZK	12/16/2024	SDB3259782151	94,200.00	0.9633	89,824.03	90,738.53	0.0000	4.5800	50.0000	0.0000	(11.4276)	(1.2603)	0.0000	1	(12.6879)	01/06/2025
002027.ZK	12/16/2024	SDB3259782151	22,500.00	0.9633	21,454.78	21,673.22	0.0000	4.5800	50.0000	0.0000	(2.7295)	(0.3010)	0.0000	1	(3.0305)	01/06/2025
002027.ZK	12/16/2024	SDB3259782151	700.00	0.9633	667.48	674.28	0.0000	4.5800	50.0000	0.0000	(0.0849)	(0.0094)	0.0000	1	(0.0943)	01/06/2025
002027.ZK	12/16/2024	SDB3259782151	100.00	0.9633	95.35	96.33	0.0000	4.5800	50.0000	0.0000	(0.0121)	(0.0013)	0.0000	1	(0.0135)	01/06/2025
002027.ZK	12/16/2024	SDB3259782151	200.00	0.9633	190.71	192.65	0.0000	4.5800	50.0000	0.0000	(0.0243)	(0.0027)	0.0000	1	(0.0269)	01/06/2025
002027.ZK	12/16/2024	SDB3259782151	5,300.00	0.9633	5,053.79	5,105.25	0.0000	4.5800	50.0000	0.0000	(0.6430)	(0.0709)	0.0000	1	(0.7139)	01/06/2025
002027.ZK	12/16/2024	SDB3259782151	200.00	0.9633	190.71	192.65	0.0000	4.5800	50.0000	0.0000	(0.0243)	(0.0027)	0.0000	1	(0.0269)	01/06/2025
002027.ZK	12/16/2024	SDB3259782151	14,900.00	0.9633	14,207.84	14,352.48	0.0000	4.5800	50.0000	0.0000	(1.8076)	(0.1993)	0.0000	1	(2.0069)	01/06/2025
002027.ZK	12/16/2024	SDB3259782151	15,600.00	0.9633	14,875.32	15,026.76	0.0000	4.5800	50.0000	0.0000	(1.8925)	(0.2087)	0.0000	1	(2.1012)	01/06/2025
002027.ZK	12/16/2024	SDB3259782151	21,900.00	0.9633	20,882.66	21,095.26	0.0000	4.5800	50.0000	0.0000	(2.6567)	(0.2930)	0.0000	1	(2.9497)	01/06/2025
002027.ZK	12/16/2024	SDB3259782151	7,200.00	0.9633	6,865.53	6,935.43	0.0000	4.5800	50.0000	0.0000	(0.8734)	(0.0963)	0.0000	1	(0.9698)	01/06/2025
002027.ZK	12/16/2024	SDB3259782151	96,500.00	0.9633	92,017.19	92,954.01	0.0000	4.5800	50.0000	0.0000	(11.7066)	(1.2910)	0.0000	1	(12.9977)	01/06/2025
002027.ZK	12/16/2024	SDB3259782151	74,000.00	0.9633	70,562.40	71,280.80	0.0000	4.5800	50.0000	0.0000	(8.9771)	(0.9900)	0.0000	1	(9.9671)	01/06/2025
002027.ZK	12/16/2024	SDB3259782151	39,600.00	0.9633	37,760.42	38,144.86	0.0000	4.5800	50.0000	0.0000	(4.8040)	(0.5298)	0.0000	1	(5.3338)	01/06/2025
002027.ZK	12/16/2024	SDB3259782151	29,200.00	0.9633	27,843.54	28,127.02	0.0000	4.5800	50.0000	0.0000	(3.5423)	(0.3907)	0.0000	1	(3.9330)	01/06/2025
002027.ZK	12/16/2024	SDB3259782151	500.00	0.9633	476.77	481.63	0.0000	4.5800	50.0000	0.0000	(0.0607)	(0.0067)	0.0000	1	(0.0673)	01/06/2025
002027.ZK	12/16/2024	SDB3259782151	3,300.00	0.9633	3,146.70	3,178.74	0.0000	4.5800	50.0000	0.0000	(0.4003)	(0.0441)	0.0000	1	(0.4445)	01/06/2025
002027.ZK	12/16/2024	SDB3259782151	19,600.00	0.9633	18,689.50	18,879.78	0.0000	4.5800	50.0000	0.0000	(2.3777)	(0.2622)	0.0000	1	(2.6399)	01/06/2025
002027.ZK	12/16/2024	SDB3259782151	21,000.00	0.9633	20,024.47	20,228.33	0.0000	4.5800	50.0000	0.0000	(2.5476)	(0.2809)	0.0000	1	(2.8285)	01/06/2025
002027.ZK	12/16/2024	SDB3259782151	32,200.00	0.9633	30,704.18	31,016.78	0.0000	4.5800	50.0000	0.0000	(3.9063)	(0.4308)	0.0000	1	(4.3370)	01/06/2025
002027.ZK	12/16/2024	SDB3259782151	100.00	0.9633	95.35	96.33	0.0000	4.5800	50.0000	0.0000	(0.0121)	(0.0013)	0.0000	1	(0.0135)	01/06/2025
002027.ZK	12/16/2024	SDB3259782151	15,600.00	0.9633	14,875.32	15,026.76	0.0000	4.5800	50.0000	0.0000	(1.8925)	(0.2087)	0.0000	1	(2.1012)	01/06/2025
002027.ZK	12/16/2024	SDB3259782151	7,500.00	0.9633	7,151.60	7,224.41	0.0000	4.5800	50.0000	0.0000	(0.9098)	(0.1003)	0.0000	1	(1.0102)	01/06/2025
002027.ZK	12/16/2024	SDB3259782151	7,700.00	0.9633	7,342.30	7,417.06	0.0000	4.5800	50.0000	0.0000	(0.9341)	(0.1030)	0.0000	1	(1.0371)	01/06/2025
002027.ZK	12/16/2024	SDB3259782151	10,100.00	0.9633	9,630.81	9,728.87	0.0000	4.5800	50.0000	0.0000	(1.2253)	(0.1351)	0.0000	1	(1.3604)	01/06/2025
002027.ZK	12/16/2024	SDB3259782151	107,100.00	0.9633	102,124.78	103,164.50	0.0000	4.5800	50.0000	0.0000	(12.9925)	(1.4328)	0.0000	1	(14.4254)	01/06/2025
002027.ZK	12/16/2024	SDB3259782151	12,100.00	0.9633	11,537.91	11,655.37	0.0000	4.5800	50.0000	0.0000	(1.4679)	(0.1619)	0.0000	1	(1.6298)	01/06/2025
002027.ZK	12/16/2024	SDB3259782151	7,000.00	0.9633	6,674.82	6,742.78	0.0000	4.5800	50.0000	0.0000	(0.8492)	(0.0936)	0.0000	1	(0.9428)	01/06/2025
002027.ZK	12/16/2024	SDB3259782151	14,900.00	0.9633	14,207.84	14,352.48	0.0000	4.5800	50.0000	0.0000	(1.8076)	(0.1993)	0.0000	1	(2.0069)	01/06/2025
002027.ZK	12/16/2024	SDB3259782151	30,400.00	0.9633	28,987.80	29,282.92	0.0000	4.5800	50.0000	0.0000	(3.6879)	(0.4067)	0.0000	1	(4.0946)	01/06/2025
002027.ZK	12/16/2024	SDB3259782151	500.00	0.9633	476.77	481.63	0.0000	4.5800	50.0000	0.0000	(0.0607)	(0.0067)	0.0000	1	(0.0673)	01/06/2025
002027.ZK	12/16/2024	SDB3259782151	100.00	0.9633	95.35	96.33	0.0000	4.5800	50.0000	0.0000	(0.0121)	(0.0013)	0.0000	1	(0.0135)	01/06/2025
002027.ZK	12/16/2024	SDB3259782151	8,500.00	0.9633	8,105.14	8,187.66	0.0000	4.5800	50.0000	0.0000	(1.0312)	(0.1137)	0.0000	1	(1.1449)	01/06/2025
002027.ZK	12/16/2024	SDB3259782151	100.00	0.9633	95.35	96.33	0.0000	4.5800	50.0000	0.0000	(0.0121)	(0.0013)	0.0000	1	(0.0135)	01/06/2025
002027.ZK	12/16/2024	SDB3259782151	500.00	0.9633	476.77	481.63	0.0000	4.5800	50.0000	0.0000	(0.0607)	(0.0067)	0.0000	1	(0.0673)	01/06/2025
002027.ZK	12/16/2024	SDB3259782151	100.00	0.9633	95.35	96.33	0.0000	4.5800	50.0000	0.0000	(0.0121)	(0.0013)	0.0000	1	(0.0135)	01/06/2025
002027.ZK	12/16/2024	SDB3259782151	81,100.00	0.9633	77,332.58	78,119.90	0.0000	4.5800	50.0000	0.0000	(9.8384)	(1.0850)	0.0000	1	(10.9234)	01/06/2025
002027.ZK	12/16/2024	SDB3259782151	65,600.00	0.9633	62,552.62	63,189.46	0.0000	4.5800	50.0000	0.0000	(7.9581)	(0.8776)	0.0000	1	(8.8357)	01/06/2025
002027.ZK	12/16/2024	SDB3259782151	38,400.00	0.9633	36,616.17	36,988.95	0.0000	4.5800	50.0000	0.0000	(4.6584)	(0.5137)	0.0000	1	(5.1721)	01/06/2025
002027.ZK	12/16/2024	SDB3259782151	67,500.00	0.9633	64,364.36	65,019.65	0.0000	4.5800	50.0000	0.0000	(8.1886)	(0.9031)	0.0000	1	(9.0916)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
FOCUS MEDIA INFORMATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002027.ZK	12/16/2024	SDB3259782151	58,200.00	0.9633	55,496.38	56,061.38	0.0000	4.5800	50.0000	0.0000	(7.0604)	(0.7786)	0.0000	1	(7.8390)	01/06/2025
002027.ZK	12/16/2024	SDB3259782151	200.00	0.9633	190.71	192.65	0.0000	4.5800	50.0000	0.0000	(0.0243)	(0.0027)	0.0000	1	(0.0269)	01/06/2025
002027.ZK	12/13/2024	SDB3259782151	4,700.00	0.9733	4,618.66	4,574.29	0.0000	4.5800	50.0000	0.0000	(1.7628)	(0.1906)	0.0000	3	(1.9534)	01/06/2025
002027.ZK	12/13/2024	SDB3259782151	200.00	0.9733	196.92	194.65	0.0000	4.5800	50.0000	0.0000	(0.0752)	(0.0081)	0.0000	3	(0.0833)	01/06/2025
002027.ZK	12/13/2024	SDB3259782151	100.00	0.9733	94.46	97.33	0.0000	4.5800	50.0000	0.0000	(0.0361)	(0.0041)	0.0000	3	(0.0401)	01/06/2025
002027.ZK	12/13/2024	SDB3259782151	100.00	0.9733	94.45	97.33	0.0000	4.5800	50.0000	0.0000	(0.0360)	(0.0041)	0.0000	3	(0.0401)	01/06/2025
002027.ZK	12/13/2024	SDB3259782151	2,500.00	0.9733	2,397.72	2,433.13	0.0000	4.5800	50.0000	0.0000	(0.9151)	(0.1014)	0.0000	3	(1.0165)	01/06/2025
002027.ZK	12/13/2024	SDB3259782151	2,800.00	0.9733	2,692.70	2,725.11	0.0000	4.5800	50.0000	0.0000	(0.1277)	(0.1135)	0.0000	3	(1.1413)	01/06/2025
002027.ZK	12/13/2024	SDB3259782151	100.00	0.9733	96.08	97.33	0.0000	4.5800	50.0000	0.0000	(0.0367)	(0.0041)	0.0000	3	(0.0407)	01/06/2025
002027.ZK	12/13/2024	SDB3259782151	5,900.00	0.9733	5,678.41	5,742.19	0.0000	4.5800	50.0000	0.0000	(2.1673)	(0.2393)	0.0000	3	(2.4065)	01/06/2025
002027.ZK	12/13/2024	SDB3259782151	300.00	0.9733	288.52	291.98	0.0000	4.5800	50.0000	0.0000	(0.1101)	(0.0122)	0.0000	3	(0.1223)	01/06/2025
002027.ZK	12/13/2024	SDB3259782151	7,000.00	0.9733	6,707.48	6,812.77	0.0000	4.5800	50.0000	0.0000	(2.5600)	(0.2839)	0.0000	3	(2.8439)	01/06/2025
002027.ZK	12/13/2024	SDB3259782151	153,700.00	0.9733	146,560.02	149,588.99	0.0000	4.5800	50.0000	0.0000	(56.9371)	(6.2329)	0.0000	3	(62.1699)	01/06/2025
002027.ZK	12/13/2024	SDB3259782151	8,000.00	0.9733	7,628.37	7,786.02	0.0000	4.5800	50.0000	0.0000	(2.9115)	(0.3244)	0.0000	3	(3.2359)	01/06/2025
002027.ZK	12/13/2024	SDB3259782151	1,400.00	0.9733	1,334.96	1,362.55	0.0000	4.5800	50.0000	0.0000	(0.5095)	(0.0568)	0.0000	3	(0.5663)	01/06/2025
002027.ZK	12/13/2024	SDB3259782151	9,500.00	0.9733	9,058.69	9,245.90	0.0000	4.5800	50.0000	0.0000	(3.4574)	(0.3852)	0.0000	3	(3.8426)	01/06/2025
002027.ZK	12/13/2024	SDB3259782151	100.00	0.9733	95.35	97.33	0.0000	4.5800	50.0000	0.0000	(0.0364)	(0.0041)	0.0000	3	(0.0404)	01/06/2025
002027.ZK	12/13/2024	SDB3259782151	6,200.00	0.9733	5,911.99	6,034.17	0.0000	4.5800	50.0000	0.0000	(2.2564)	(0.2514)	0.0000	3	(2.5078)	01/06/2025
002027.ZK	12/13/2024	SDB3259782151	34,200.00	0.9733	32,611.27	33,285.25	0.0000	4.5800	50.0000	0.0000	(12.4466)	(1.3869)	0.0000	3	(13.8335)	01/06/2025
002027.ZK	12/13/2024	SDB3259782151	17,900.00	0.9733	17,068.47	17,421.23	0.0000	4.5800	50.0000	0.0000	(6.5145)	(0.7259)	0.0000	3	(7.2404)	01/06/2025
002027.ZK	12/13/2024	SDB3259782151	400.00	0.9733	381.42	389.30	0.0000	4.5800	50.0000	0.0000	(0.1456)	(0.0162)	0.0000	3	(0.1618)	01/06/2025
002027.ZK	12/13/2024	SDB3259782151	100.00	0.9733	95.35	97.33	0.0000	4.5800	50.0000	0.0000	(0.0364)	(0.0041)	0.0000	3	(0.0404)	01/06/2025
002027.ZK	12/13/2024	SDB3259782151	94,200.00	0.9733	89,824.03	91,680.43	0.0000	4.5800	50.0000	0.0000	(34.2828)	(3.8200)	0.0000	3	(38.1029)	01/06/2025
002027.ZK	12/13/2024	SDB3259782151	22,500.00	0.9733	21,454.78	21,898.19	0.0000	4.5800	50.0000	0.0000	(8.1886)	(0.9124)	0.0000	3	(9.1010)	01/06/2025
002027.ZK	12/13/2024	SDB3259782151	700.00	0.9733	667.48	681.28	0.0000	4.5800	50.0000	0.0000	(0.2548)	(0.0284)	0.0000	3	(0.2831)	01/06/2025
002027.ZK	12/13/2024	SDB3259782151	100.00	0.9733	95.35	97.33	0.0000	4.5800	50.0000	0.0000	(0.0364)	(0.0041)	0.0000	3	(0.0404)	01/06/2025
002027.ZK	12/13/2024	SDB3259782151	200.00	0.9733	190.71	194.65	0.0000	4.5800	50.0000	0.0000	(0.0728)	(0.0081)	0.0000	3	(0.0809)	01/06/2025
002027.ZK	12/13/2024	SDB3259782151	5,300.00	0.9733	5,053.79	5,158.24	0.0000	4.5800	50.0000	0.0000	(1.9289)	(0.2149)	0.0000	3	(2.1438)	01/06/2025
002027.ZK	12/13/2024	SDB3259782151	200.00	0.9733	190.71	194.65	0.0000	4.5800	50.0000	0.0000	(0.0728)	(0.0081)	0.0000	3	(0.0809)	01/06/2025
002027.ZK	12/13/2024	SDB3259782151	14,900.00	0.9733	14,207.84	14,501.47	0.0000	4.5800	50.0000	0.0000	(5.4227)	(0.6042)	0.0000	3	(6.0269)	01/06/2025
002027.ZK	12/13/2024	SDB3259782151	15,600.00	0.9733	14,875.32	15,182.75	0.0000	4.5800	50.0000	0.0000	(5.6774)	(0.6326)	0.0000	3	(6.3100)	01/06/2025
002027.ZK	12/13/2024	SDB3259782151	21,900.00	0.9733	20,882.66	21,314.24	0.0000	4.5800	50.0000	0.0000	(7.9702)	(0.8881)	0.0000	3	(8.8583)	01/06/2025
002027.ZK	12/13/2024	SDB3259782151	7,200.00	0.9733	6,865.53	7,007.42	0.0000	4.5800	50.0000	0.0000	(2.6203)	(0.2920)	0.0000	3	(2.9123)	01/06/2025
002027.ZK	12/13/2024	SDB3259782151	96,500.00	0.9733	92,017.19	93,918.91	0.0000	4.5800	50.0000	0.0000	(35.1199)	(3.9133)	0.0000	3	(39.0332)	01/06/2025
002027.ZK	12/13/2024	SDB3259782151	74,000.00	0.9733	70,562.40	72,020.72	0.0000	4.5800	50.0000	0.0000	(26.9313)	(3.0099)	0.0000	3	(29.9322)	01/06/2025
002027.ZK	12/13/2024	SDB3259782151	39,600.00	0.9733	37,760.42	38,540.82	0.0000	4.5800	50.0000	0.0000	(14.4119)	(1.6059)	0.0000	3	(16.0178)	01/06/2025
002027.ZK	12/13/2024	SDB3259782151	29,200.00	0.9733	27,843.54	28,418.99	0.0000	4.5800	50.0000	0.0000	(10.6270)	(1.1841)	0.0000	3	(11.8111)	01/06/2025
002027.ZK	12/13/2024	SDB3259782151	500.00	0.9733	476.77	486.63	0.0000	4.5800	50.0000	0.0000	(0.1820)	(0.0203)	0.0000	3	(0.2022)	01/06/2025
002027.ZK	12/13/2024	SDB3259782151	3,300.00	0.9733	3,146.70	3,211.73	0.0000	4.5800	50.0000	0.0000	(1.2010)	(0.1338)	0.0000	3	(1.3348)	01/06/2025
002027.ZK	12/13/2024	SDB3259782151	19,600.00	0.9733	18,689.50	19,075.76	0.0000	4.5800	50.0000	0.0000	(7.1332)	(0.7948)	0.0000	3	(7.9280)	01/06/2025
002027.ZK	12/13/2024	SDB3259782151	21,000.00	0.9733	20,024.47	20,438.31	0.0000	4.5800	50.0000	0.0000	(7.6427)	(0.8516)	0.0000	3	(8.4943)	01/06/2025
002027.ZK	12/13/2024	SDB3259782151	32,200.00	0.9733	30,704.18	31,338.75	0.0000	4.5800	50.0000	0.0000	(11.7188)	(1.3058)	0.0000	3	(13.0245)	01/06/2025
002027.ZK	12/13/2024	SDB3259782151	100.00	0.9733	95.35	97.33	0.0000	4.5800	50.0000	0.0000	(0.0364)	(0.0041)	0.0000	3	(0.0404)	01/06/2025
002027.ZK	12/13/2024	SDB3259782151	15,600.00	0.9733	14,875.32	15,182.75	0.0000	4.5800	50.0000	0.0000	(5.6774)	(0.6326)	0.0000	3	(6.3100)	01/06/2025
002027.ZK	12/13/2024	SDB3259782151	7,500.00	0.9733	7,151.60	7,299.40	0.0000	4.5800	50.0000	0.0000	(2.7295)	(0.3041)	0.0000	3	(3.0337)	01/06/2025
002027.ZK	12/13/2024	SDB3259782151	7,700.00	0.9733	7,342.30	7,494.05	0.0000	4.5800	50.0000	0.0000	(2.8023)	(0.3123)	0.0000	3	(3.1146)	01/06/2025
002027.ZK	12/13/2024	SDB3259782151	10,100.00	0.9733	9,630.81	9,829.86	0.0000	4.5800	50.0000	0.0000	(3.6758)	(0.4096)	0.0000	3	(4.0853)	01/06/2025
002027.ZK	12/13/2024	SDB3259782151	107,100.00	0.9733	102,124.78	104,235.40	0.0000	4.5800	50.0000	0.0000	(38.9776)	(4.3431)	0.0000	3	(43.3208)	01/06/2025
002027.ZK	12/13/2024	SDB3259782151	12,100.00	0.9733	11,537.91	11,776.36	0.0000	4.5800	50.0000	0.0000	(4.4036)	(0.4907)	0.0000	3	(4.8943)	01/06/2025
002027.ZK	12/13/2024	SDB3259782151	7,000.00	0.9733	6,674.82	6,812.77	0.0000	4.5800	50.0000	0.0000	(2.5476)	(0.2839)	0.0000	3	(2.8314)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
FOCUS MEDIA INFORMATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002027.ZK	12/13/2024	SDB3259782151	14,900.00	0.9733	14,207.84	14,501.47	0.0000	4.5800	50.0000	0.0000	(5.4227)	(0.6042)	0.0000	3	(6.0269)	01/06/2025
002027.ZK	12/13/2024	SDB3259782151	30,400.00	0.9733	28,987.80	29,586.89	0.0000	4.5800	50.0000	0.0000	(11.0637)	(1.2328)	0.0000	3	(12.2965)	01/06/2025
002027.ZK	12/13/2024	SDB3259782151	500.00	0.9733	476.77	486.63	0.0000	4.5800	50.0000	0.0000	(0.1820)	(0.0203)	0.0000	3	(0.2022)	01/06/2025
002027.ZK	12/13/2024	SDB3259782151	100.00	0.9733	95.35	97.33	0.0000	4.5800	50.0000	0.0000	(0.0364)	(0.0041)	0.0000	3	(0.0404)	01/06/2025
002027.ZK	12/13/2024	SDB3259782151	8,500.00	0.9733	8,105.14	8,272.65	0.0000	4.5800	50.0000	0.0000	(3.0935)	(0.3447)	0.0000	3	(3.4382)	01/06/2025
002027.ZK	12/13/2024	SDB3259782151	100.00	0.9733	95.35	97.33	0.0000	4.5800	50.0000	0.0000	(0.0364)	(0.0041)	0.0000	3	(0.0404)	01/06/2025
002027.ZK	12/13/2024	SDB3259782151	500.00	0.9733	476.77	486.63	0.0000	4.5800	50.0000	0.0000	(0.1820)	(0.0203)	0.0000	3	(0.2022)	01/06/2025
002027.ZK	12/13/2024	SDB3259782151	100.00	0.9733	95.35	97.33	0.0000	4.5800	50.0000	0.0000	(0.0364)	(0.0041)	0.0000	3	(0.0404)	01/06/2025
002027.ZK	12/13/2024	SDB3259782151	81,100.00	0.9733	77,332.58	78,930.82	0.0000	4.5800	50.0000	0.0000	(29.5153)	(3.2888)	0.0000	3	(32.8041)	01/06/2025
002027.ZK	12/13/2024	SDB3259782151	65,600.00	0.9733	62,552.62	63,845.40	0.0000	4.5800	50.0000	0.0000	(23.8742)	(2.6602)	0.0000	3	(26.5345)	01/06/2025
002027.ZK	12/13/2024	SDB3259782151	38,400.00	0.9733	36,616.17	37,372.92	0.0000	4.5800	50.0000	0.0000	(13.9752)	(1.5572)	0.0000	3	(15.5324)	01/06/2025
002027.ZK	12/13/2024	SDB3259782151	67,500.00	0.9733	64,364.36	65,694.58	0.0000	4.5800	50.0000	0.0000	(24.5657)	(2.7373)	0.0000	3	(27.3030)	01/06/2025
002027.ZK	12/13/2024	SDB3259782151	58,200.00	0.9733	55,496.38	56,643.32	0.0000	4.5800	50.0000	0.0000	(21.1811)	(2.3601)	0.0000	3	(23.5413)	01/06/2025
002027.ZK	12/13/2024	SDB3259782151	200.00	0.9733	190.71	194.65	0.0000	4.5800	50.0000	0.0000	(0.0728)	(0.0081)	0.0000	3	(0.0809)	01/06/2025
002027.ZK	12/12/2024	SDB3259782151	100.00	0.9435	94.46	94.35	0.0000	4.5800	50.0000	0.0000	(0.0120)	(0.0013)	0.0000	1	(0.0133)	01/06/2025
002027.ZK	12/12/2024	SDB3259782151	100.00	0.9435	94.45	94.35	0.0000	4.5800	50.0000	0.0000	(0.0120)	(0.0013)	0.0000	1	(0.0133)	01/06/2025
002027.ZK	12/12/2024	SDB3259782151	2,500.00	0.9435	2,397.72	2,358.85	0.0000	4.5800	50.0000	0.0000	(0.3050)	(0.0328)	0.0000	1	(0.3378)	01/06/2025
002027.ZK	12/12/2024	SDB3259782151	2,800.00	0.9435	2,692.70	2,641.91	0.0000	4.5800	50.0000	0.0000	(0.3426)	(0.0367)	0.0000	1	(0.3793)	01/06/2025
002027.ZK	12/12/2024	SDB3259782151	100.00	0.9435	96.08	94.35	0.0000	4.5800	50.0000	0.0000	(0.0122)	(0.0013)	0.0000	1	(0.0135)	01/06/2025
002027.ZK	12/12/2024	SDB3259782151	5,900.00	0.9435	5,678.41	5,566.88	0.0000	4.5800	50.0000	0.0000	(0.7224)	(0.0773)	0.0000	1	(0.7997)	01/06/2025
002027.ZK	12/12/2024	SDB3259782151	300.00	0.9435	288.52	283.06	0.0000	4.5800	50.0000	0.0000	(0.0367)	(0.0039)	0.0000	1	(0.0406)	01/06/2025
002027.ZK	12/12/2024	SDB3259782151	7,000.00	0.9435	6,707.48	6,604.77	0.0000	4.5800	50.0000	0.0000	(0.8533)	(0.0917)	0.0000	1	(0.9451)	01/06/2025
002027.ZK	12/12/2024	SDB3259782151	153,700.00	0.9435	146,560.02	145,021.94	0.0000	4.5800	50.0000	0.0000	(18.6457)	(2.0142)	0.0000	1	(20.6599)	01/06/2025
002027.ZK	12/12/2024	SDB3259782151	8,000.00	0.9435	7,628.37	7,548.31	0.0000	4.5800	50.0000	0.0000	(0.9705)	(0.1048)	0.0000	1	(1.0753)	01/06/2025
002027.ZK	12/12/2024	SDB3259782151	1,400.00	0.9435	1,334.96	1,320.95	0.0000	4.5800	50.0000	0.0000	(0.1698)	(0.0183)	0.0000	1	(0.1882)	01/06/2025
002027.ZK	12/12/2024	SDB3259782151	9,500.00	0.9435	9,058.69	8,963.62	0.0000	4.5800	50.0000	0.0000	(1.1525)	(0.1245)	0.0000	1	(1.2770)	01/06/2025
002027.ZK	12/12/2024	SDB3259782151	100.00	0.9435	95.35	94.35	0.0000	4.5800	50.0000	0.0000	(0.0121)	(0.0013)	0.0000	1	(0.0134)	01/06/2025
002027.ZK	12/12/2024	SDB3259782151	6,200.00	0.9435	5,911.99	5,849.94	0.0000	4.5800	50.0000	0.0000	(0.7521)	(0.0812)	0.0000	1	(0.8334)	01/06/2025
002027.ZK	12/12/2024	SDB3259782151	34,200.00	0.9435	32,611.27	32,269.03	0.0000	4.5800	50.0000	0.0000	(4.1489)	(0.4482)	0.0000	1	(4.5971)	01/06/2025
002027.ZK	12/12/2024	SDB3259782151	17,900.00	0.9435	17,068.47	16,889.35	0.0000	4.5800	50.0000	0.0000	(2.1715)	(0.2346)	0.0000	1	(2.4061)	01/06/2025
002027.ZK	12/12/2024	SDB3259782151	400.00	0.9435	381.42	377.42	0.0000	4.5800	50.0000	0.0000	(0.0485)	(0.0052)	0.0000	1	(0.0538)	01/06/2025
002027.ZK	12/12/2024	SDB3259782151	100.00	0.9435	95.35	94.35	0.0000	4.5800	50.0000	0.0000	(0.0121)	(0.0013)	0.0000	1	(0.0134)	01/06/2025
002027.ZK	12/12/2024	SDB3259782151	94,200.00	0.9435	89,824.03	88,881.37	0.0000	4.5800	50.0000	0.0000	(11.4276)	(1.2345)	0.0000	1	(12.6621)	01/06/2025
002027.ZK	12/12/2024	SDB3259782151	22,500.00	0.9435	21,454.78	21,229.63	0.0000	4.5800	50.0000	0.0000	(2.7295)	(0.2949)	0.0000	1	(3.0244)	01/06/2025
002027.ZK	12/12/2024	SDB3259782151	700.00	0.9435	667.48	660.48	0.0000	4.5800	50.0000	0.0000	(0.0849)	(0.0092)	0.0000	1	(0.0941)	01/06/2025
002027.ZK	12/12/2024	SDB3259782151	100.00	0.9435	95.35	94.35	0.0000	4.5800	50.0000	0.0000	(0.0121)	(0.0013)	0.0000	1	(0.0134)	01/06/2025
002027.ZK	12/12/2024	SDB3259782151	200.00	0.9435	190.71	188.71	0.0000	4.5800	50.0000	0.0000	(0.0243)	(0.0026)	0.0000	1	(0.0269)	01/06/2025
002027.ZK	12/12/2024	SDB3259782151	5,300.00	0.9435	5,053.79	5,000.76	0.0000	4.5800	50.0000	0.0000	(0.6430)	(0.0695)	0.0000	1	(0.7124)	01/06/2025
002027.ZK	12/12/2024	SDB3259782151	200.00	0.9435	190.71	188.71	0.0000	4.5800	50.0000	0.0000	(0.0243)	(0.0026)	0.0000	1	(0.0269)	01/06/2025
002027.ZK	12/12/2024	SDB3259782151	14,900.00	0.9435	14,207.84	14,058.73	0.0000	4.5800	50.0000	0.0000	(1.8076)	(0.1953)	0.0000	1	(2.0028)	01/06/2025
002027.ZK	12/12/2024	SDB3259782151	15,600.00	0.9435	14,875.32	14,719.21	0.0000	4.5800	50.0000	0.0000	(1.8925)	(0.2044)	0.0000	1	(2.0969)	01/06/2025
002027.ZK	12/12/2024	SDB3259782151	21,900.00	0.9435	20,882.66	20,663.50	0.0000	4.5800	50.0000	0.0000	(2.6567)	(0.2870)	0.0000	1	(2.9437)	01/06/2025
002027.ZK	12/12/2024	SDB3259782151	7,200.00	0.9435	6,865.53	6,793.48	0.0000	4.5800	50.0000	0.0000	(0.8734)	(0.0944)	0.0000	1	(0.9678)	01/06/2025
002027.ZK	12/12/2024	SDB3259782151	96,500.00	0.9435	92,017.19	91,051.51	0.0000	4.5800	50.0000	0.0000	(11.7066)	(1.2646)	0.0000	1	(12.9712)	01/06/2025
002027.ZK	12/12/2024	SDB3259782151	74,000.00	0.9435	70,562.40	69,821.89	0.0000	4.5800	50.0000	0.0000	(8.9771)	(0.9697)	0.0000	1	(9.9469)	01/06/2025
002027.ZK	12/12/2024	SDB3259782151	39,600.00	0.9435	37,760.42	37,364.14	0.0000	4.5800	50.0000	0.0000	(4.8400)	(0.5189)	0.0000	1	(5.3229)	01/06/2025
002027.ZK	12/12/2024	SDB3259782151	29,200.00	0.9435	27,843.54	27,551.34	0.0000	4.5800	50.0000	0.0000	(3.5423)	(0.3827)	0.0000	1	(3.9250)	01/06/2025
002027.ZK	12/12/2024	SDB3259782151	500.00	0.9435	476.77	471.77	0.0000	4.5800	50.0000	0.0000	(0.0607)	(0.0066)	0.0000	1	(0.0672)	01/06/2025
002027.ZK	12/12/2024	SDB3259782151	3,300.00	0.9435	3,146.70	3,113.68	0.0000	4.5800	50.0000	0.0000	(0.4003)	(0.0432)	0.0000	1	(0.4436)	01/06/2025
002027.ZK	12/12/2024	SDB3259782151	19,600.00	0.9435	18,689.50	18,493.36	0.0000	4.5800	50.0000	0.0000	(2.3777)	(0.2569)	0.0000	1	(2.6346)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
FOCUS MEDIA INFORMATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002027.ZK	12/12/2024	SDB3259782151	21,000.00	0.9435	20,024.47	19,814.32	0.0000	4.5800	50.0000	0.0000	(2.5476)	(0.2752)	0.0000	1	(2.8228)	01/06/2025
002027.ZK	12/12/2024	SDB3259782151	32,200.00	0.9435	30,704.18	30,381.96	0.0000	4.5800	50.0000	0.0000	(3.9063)	(0.4220)	0.0000	1	(4.3282)	01/06/2025
002027.ZK	12/12/2024	SDB3259782151	100.00	0.9435	95.35	94.35	0.0000	4.5800	50.0000	0.0000	(0.0121)	(0.0013)	0.0000	1	(0.0134)	01/06/2025
002027.ZK	12/12/2024	SDB3259782151	15,600.00	0.9435	14,875.32	14,719.21	0.0000	4.5800	50.0000	0.0000	(1.8925)	(0.2044)	0.0000	1	(2.0969)	01/06/2025
002027.ZK	12/12/2024	SDB3259782151	7,500.00	0.9435	7,151.60	7,076.54	0.0000	4.5800	50.0000	0.0000	(0.9098)	(0.0983)	0.0000	1	(1.0081)	01/06/2025
002027.ZK	12/12/2024	SDB3259782151	7,700.00	0.9435	7,342.30	7,265.25	0.0000	4.5800	50.0000	0.0000	(0.9341)	(0.1009)	0.0000	1	(1.0350)	01/06/2025
002027.ZK	12/12/2024	SDB3259782151	10,100.00	0.9435	9,630.81	9,529.74	0.0000	4.5800	50.0000	0.0000	(1.2253)	(0.1324)	0.0000	1	(1.3576)	01/06/2025
002027.ZK	12/12/2024	SDB3259782151	107,100.00	0.9435	102,124.78	101,053.03	0.0000	4.5800	50.0000	0.0000	(12.9925)	(1.4035)	0.0000	1	(14.3961)	01/06/2025
002027.ZK	12/12/2024	SDB3259782151	12,100.00	0.9435	11,537.91	11,416.82	0.0000	4.5800	50.0000	0.0000	(1.4679)	(0.1586)	0.0000	1	(1.6264)	01/06/2025
002027.ZK	12/12/2024	SDB3259782151	7,000.00	0.9435	6,674.82	6,604.77	0.0000	4.5800	50.0000	0.0000	(0.8492)	(0.0917)	0.0000	1	(0.9409)	01/06/2025
002027.ZK	12/12/2024	SDB3259782151	14,900.00	0.9435	14,207.84	14,058.73	0.0000	4.5800	50.0000	0.0000	(1.8076)	(0.1953)	0.0000	1	(2.0028)	01/06/2025
002027.ZK	12/12/2024	SDB3259782151	30,400.00	0.9435	28,987.80	28,683.59	0.0000	4.5800	50.0000	0.0000	(3.6879)	(0.3984)	0.0000	1	(4.0863)	01/06/2025
002027.ZK	12/12/2024	SDB3259782151	500.00	0.9435	476.77	471.77	0.0000	4.5800	50.0000	0.0000	(0.0607)	(0.0066)	0.0000	1	(0.0672)	01/06/2025
002027.ZK	12/12/2024	SDB3259782151	100.00	0.9435	95.35	94.35	0.0000	4.5800	50.0000	0.0000	(0.0121)	(0.0013)	0.0000	1	(0.0134)	01/06/2025
002027.ZK	12/12/2024	SDB3259782151	8,500.00	0.9435	8,105.14	8,020.08	0.0000	4.5800	50.0000	0.0000	(1.0312)	(0.1114)	0.0000	1	(1.1425)	01/06/2025
002027.ZK	12/12/2024	SDB3259782151	100.00	0.9435	95.35	94.35	0.0000	4.5800	50.0000	0.0000	(0.0121)	(0.0013)	0.0000	1	(0.0134)	01/06/2025
002027.ZK	12/12/2024	SDB3259782151	500.00	0.9435	476.77	471.77	0.0000	4.5800	50.0000	0.0000	(0.0607)	(0.0066)	0.0000	1	(0.0672)	01/06/2025
002027.ZK	12/12/2024	SDB3259782151	100.00	0.9435	95.35	94.35	0.0000	4.5800	50.0000	0.0000	(0.0121)	(0.0013)	0.0000	1	(0.0134)	01/06/2025
002027.ZK	12/12/2024	SDB3259782151	81,100.00	0.9435	77,332.58	76,521.01	0.0000	4.5800	50.0000	0.0000	(9.8384)	(1.0628)	0.0000	1	(10.9012)	01/06/2025
002027.ZK	12/12/2024	SDB3259782151	65,600.00	0.9435	62,552.62	61,896.16	0.0000	4.5800	50.0000	0.0000	(7.9581)	(0.8597)	0.0000	1	(8.8178)	01/06/2025
002027.ZK	12/12/2024	SDB3259782151	38,400.00	0.9435	36,616.17	36,231.90	0.0000	4.5800	50.0000	0.0000	(4.6584)	(0.5032)	0.0000	1	(5.1616)	01/06/2025
002027.ZK	12/12/2024	SDB3259782151	67,500.00	0.9435	64,364.36	63,688.88	0.0000	4.5800	50.0000	0.0000	(8.1886)	(0.8846)	0.0000	1	(9.0731)	01/06/2025
002027.ZK	12/12/2024	SDB3259782151	58,200.00	0.9435	55,496.38	54,913.97	0.0000	4.5800	50.0000	0.0000	(7.0604)	(0.7627)	0.0000	1	(7.8231)	01/06/2025
002027.ZK	12/12/2024	SDB3259782151	200.00	0.9435	190.71	188.71	0.0000	4.5800	50.0000	0.0000	(0.0243)	(0.0026)	0.0000	1	(0.0269)	01/06/2025
002027.ZK	12/11/2024	SDB3259782151	2,500.00	0.9679	2,397.72	2,419.70	0.0000	4.5800	50.0000	0.0000	(0.3050)	(0.0336)	0.0000	1	(0.3386)	01/06/2025
002027.ZK	12/11/2024	SDB3259782151	2,800.00	0.9679	2,692.70	2,710.06	0.0000	4.5800	50.0000	0.0000	(0.3426)	(0.0376)	0.0000	1	(0.3802)	01/06/2025
002027.ZK	12/11/2024	SDB3259782151	100.00	0.9679	96.08	96.79	0.0000	4.5800	50.0000	0.0000	(0.0122)	(0.0013)	0.0000	1	(0.0136)	01/06/2025
002027.ZK	12/11/2024	SDB3259782151	5,900.00	0.9679	5,678.41	5,710.49	0.0000	4.5800	50.0000	0.0000	(0.7224)	(0.0793)	0.0000	1	(0.8017)	01/06/2025
002027.ZK	12/11/2024	SDB3259782151	300.00	0.9679	288.52	290.36	0.0000	4.5800	50.0000	0.0000	(0.0367)	(0.0040)	0.0000	1	(0.0407)	01/06/2025
002027.ZK	12/11/2024	SDB3259782151	7,000.00	0.9679	6,707.48	6,775.16	0.0000	4.5800	50.0000	0.0000	(0.8533)	(0.0941)	0.0000	1	(0.9474)	01/06/2025
002027.ZK	12/11/2024	SDB3259782151	153,700.00	0.9679	146,560.02	146,763.16	0.0000	4.5800	50.0000	0.0000	(18.6457)	(2.0662)	0.0000	1	(20.7118)	01/06/2025
002027.ZK	12/11/2024	SDB3259782151	8,000.00	0.9679	7,628.37	7,743.04	0.0000	4.5800	50.0000	0.0000	(0.9705)	(0.1075)	0.0000	1	(1.0780)	01/06/2025
002027.ZK	12/11/2024	SDB3259782151	1,400.00	0.9679	1,334.96	1,355.03	0.0000	4.5800	50.0000	0.0000	(0.1698)	(0.0188)	0.0000	1	(0.1887)	01/06/2025
002027.ZK	12/11/2024	SDB3259782151	9,500.00	0.9679	9,058.69	9,194.86	0.0000	4.5800	50.0000	0.0000	(1.1525)	(0.1277)	0.0000	1	(1.2802)	01/06/2025
002027.ZK	12/11/2024	SDB3259782151	100.00	0.9679	95.35	96.79	0.0000	4.5800	50.0000	0.0000	(0.0121)	(0.0013)	0.0000	1	(0.0135)	01/06/2025
002027.ZK	12/11/2024	SDB3259782151	6,200.00	0.9679	5,911.99	6,000.86	0.0000	4.5800	50.0000	0.0000	(0.7521)	(0.0833)	0.0000	1	(0.8355)	01/06/2025
002027.ZK	12/11/2024	SDB3259782151	34,200.00	0.9679	32,611.27	33,101.50	0.0000	4.5800	50.0000	0.0000	(4.1489)	(0.4597)	0.0000	1	(4.6086)	01/06/2025
002027.ZK	12/11/2024	SDB3259782151	17,900.00	0.9679	17,068.47	17,325.05	0.0000	4.5800	50.0000	0.0000	(2.1715)	(0.2406)	0.0000	1	(2.4121)	01/06/2025
002027.ZK	12/11/2024	SDB3259782151	400.00	0.9679	381.42	387.15	0.0000	4.5800	50.0000	0.0000	(0.0485)	(0.0054)	0.0000	1	(0.0539)	01/06/2025
002027.ZK	12/11/2024	SDB3259782151	100.00	0.9679	95.35	96.79	0.0000	4.5800	50.0000	0.0000	(0.0121)	(0.0013)	0.0000	1	(0.0135)	01/06/2025
002027.ZK	12/11/2024	SDB3259782151	94,200.00	0.9679	89,824.03	91,174.30	0.0000	4.5800	50.0000	0.0000	(11.4276)	(1.2663)	0.0000	1	(12.6939)	01/06/2025
002027.ZK	12/11/2024	SDB3259782151	22,500.00	0.9679	21,454.78	21,777.30	0.0000	4.5800	50.0000	0.0000	(2.7295)	(0.3025)	0.0000	1	(3.0320)	01/06/2025
002027.ZK	12/11/2024	SDB3259782151	700.00	0.9679	667.48	677.52	0.0000	4.5800	50.0000	0.0000	(0.0849)	(0.0094)	0.0000	1	(0.0943)	01/06/2025
002027.ZK	12/11/2024	SDB3259782151	100.00	0.9679	95.35	96.79	0.0000	4.5800	50.0000	0.0000	(0.0121)	(0.0013)	0.0000	1	(0.0135)	01/06/2025
002027.ZK	12/11/2024	SDB3259782151	200.00	0.9679	190.71	193.58	0.0000	4.5800	50.0000	0.0000	(0.0243)	(0.0027)	0.0000	1	(0.0270)	01/06/2025
002027.ZK	12/11/2024	SDB3259782151	5,300.00	0.9679	5,053.79	5,129.76	0.0000	4.5800	50.0000	0.0000	(0.6430)	(0.0712)	0.0000	1	(0.7142)	01/06/2025
002027.ZK	12/11/2024	SDB3259782151	200.00	0.9679	190.71	193.58	0.0000	4.5800	50.0000	0.0000	(0.0243)	(0.0027)	0.0000	1	(0.0270)	01/06/2025
002027.ZK	12/11/2024	SDB3259782151	14,900.00	0.9679	14,207.84	14,421.41	0.0000	4.5800	50.0000	0.0000	(1.8076)	(0.2003)	0.0000	1	(2.0078)	01/06/2025
002027.ZK	12/11/2024	SDB3259782151	15,600.00	0.9679	14,875.32	15,098.93	0.0000	4.5800	50.0000	0.0000	(1.8925)	(0.2097)	0.0000	1	(2.1022)	01/06/2025
002027.ZK	12/11/2024	SDB3259782151	21,900.00	0.9679	20,882.66	21,196.57	0.0000	4.5800	50.0000	0.0000	(2.6567)	(0.2944)	0.0000	1	(2.9511)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
FOCUS MEDIA INFORMATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002027.ZK	12/11/2024	SDB3259782151	7,200.00	0.9679	6,865.53	6,968.74	0.0000	4.5800	50.0000	0.0000	(0.8734)	(0.0968)	0.0000	1	(0.9702)	01/06/2025
002027.ZK	12/11/2024	SDB3259782151	96,500.00	0.9679	92,017.19	93,400.42	0.0000	4.5800	50.0000	0.0000	(11.7066)	(1.2972)	0.0000	1	(13.0039)	01/06/2025
002027.ZK	12/11/2024	SDB3259782151	74,000.00	0.9679	70,562.40	71,623.12	0.0000	4.5800	50.0000	0.0000	(8.9771)	(0.9948)	0.0000	1	(9.9719)	01/06/2025
002027.ZK	12/11/2024	SDB3259782151	39,600.00	0.9679	37,760.42	38,328.05	0.0000	4.5800	50.0000	0.0000	(4.8040)	(0.5323)	0.0000	1	(5.3363)	01/06/2025
002027.ZK	12/11/2024	SDB3259782151	29,200.00	0.9679	27,843.54	28,262.10	0.0000	4.5800	50.0000	0.0000	(3.5423)	(0.3925)	0.0000	1	(3.9348)	01/06/2025
002027.ZK	12/11/2024	SDB3259782151	500.00	0.9679	476.77	483.94	0.0000	4.5800	50.0000	0.0000	(0.0607)	(0.0067)	0.0000	1	(0.0674)	01/06/2025
002027.ZK	12/11/2024	SDB3259782151	3,300.00	0.9679	3,146.70	3,194.00	0.0000	4.5800	50.0000	0.0000	(0.4003)	(0.0444)	0.0000	1	(0.4447)	01/06/2025
002027.ZK	12/11/2024	SDB3259782151	19,600.00	0.9679	18,689.50	18,970.45	0.0000	4.5800	50.0000	0.0000	(2.3777)	(0.2635)	0.0000	1	(2.6412)	01/06/2025
002027.ZK	12/11/2024	SDB3259782151	21,000.00	0.9679	20,024.47	20,325.48	0.0000	4.5800	50.0000	0.0000	(2.5476)	(0.2823)	0.0000	1	(2.8299)	01/06/2025
002027.ZK	12/11/2024	SDB3259782151	32,200.00	0.9679	30,704.18	31,165.74	0.0000	4.5800	50.0000	0.0000	(3.9063)	(0.4329)	0.0000	1	(4.3391)	01/06/2025
002027.ZK	12/11/2024	SDB3259782151	100.00	0.9679	95.35	96.79	0.0000	4.5800	50.0000	0.0000	(0.0121)	(0.0013)	0.0000	1	(0.0135)	01/06/2025
002027.ZK	12/11/2024	SDB3259782151	15,600.00	0.9679	14,875.32	15,098.93	0.0000	4.5800	50.0000	0.0000	(1.8925)	(0.2097)	0.0000	1	(2.1022)	01/06/2025
002027.ZK	12/11/2024	SDB3259782151	7,500.00	0.9679	7,151.60	7,259.10	0.0000	4.5800	50.0000	0.0000	(0.9098)	(0.1008)	0.0000	1	(1.0107)	01/06/2025
002027.ZK	12/11/2024	SDB3259782151	7,700.00	0.9679	7,342.30	7,452.68	0.0000	4.5800	50.0000	0.0000	(0.9341)	(0.1035)	0.0000	1	(1.0376)	01/06/2025
002027.ZK	12/11/2024	SDB3259782151	10,100.00	0.9679	9,630.81	9,775.59	0.0000	4.5800	50.0000	0.0000	(1.2253)	(0.1358)	0.0000	1	(1.3610)	01/06/2025
002027.ZK	12/11/2024	SDB3259782151	107,100.00	0.9679	102,124.78	103,659.95	0.0000	4.5800	50.0000	0.0000	(12.9925)	(1.4397)	0.0000	1	(14.4323)	01/06/2025
002027.ZK	12/11/2024	SDB3259782151	12,100.00	0.9679	11,537.91	11,711.35	0.0000	4.5800	50.0000	0.0000	(1.4679)	(0.1627)	0.0000	1	(1.6305)	01/06/2025
002027.ZK	12/11/2024	SDB3259782151	7,000.00	0.9679	6,674.82	6,775.16	0.0000	4.5800	50.0000	0.0000	(0.8492)	(0.0941)	0.0000	1	(0.9433)	01/06/2025
002027.ZK	12/11/2024	SDB3259782151	14,900.00	0.9679	14,207.84	14,421.41	0.0000	4.5800	50.0000	0.0000	(1.8076)	(0.2003)	0.0000	1	(2.0078)	01/06/2025
002027.ZK	12/11/2024	SDB3259782151	30,400.00	0.9679	28,987.80	29,423.55	0.0000	4.5800	50.0000	0.0000	(3.6879)	(0.4087)	0.0000	1	(4.0966)	01/06/2025
002027.ZK	12/11/2024	SDB3259782151	500.00	0.9679	476.77	483.94	0.0000	4.5800	50.0000	0.0000	(0.0607)	(0.0067)	0.0000	1	(0.0674)	01/06/2025
002027.ZK	12/11/2024	SDB3259782151	100.00	0.9679	95.35	96.79	0.0000	4.5800	50.0000	0.0000	(0.0121)	(0.0013)	0.0000	1	(0.0135)	01/06/2025
002027.ZK	12/11/2024	SDB3259782151	8,500.00	0.9679	8,105.14	8,226.98	0.0000	4.5800	50.0000	0.0000	(1.0312)	(0.1143)	0.0000	1	(1.1454)	01/06/2025
002027.ZK	12/11/2024	SDB3259782151	100.00	0.9679	95.35	96.79	0.0000	4.5800	50.0000	0.0000	(0.0121)	(0.0013)	0.0000	1	(0.0135)	01/06/2025
002027.ZK	12/11/2024	SDB3259782151	500.00	0.9679	476.77	483.94	0.0000	4.5800	50.0000	0.0000	(0.0607)	(0.0067)	0.0000	1	(0.0674)	01/06/2025
002027.ZK	12/11/2024	SDB3259782151	100.00	0.9679	95.35	96.79	0.0000	4.5800	50.0000	0.0000	(0.0121)	(0.0013)	0.0000	1	(0.0135)	01/06/2025
002027.ZK	12/11/2024	SDB3259782151	81,100.00	0.9679	77,332.58	78,495.07	0.0000	4.5800	50.0000	0.0000	(9.8384)	(1.0902)	0.0000	1	(10.9286)	01/06/2025
002027.ZK	12/11/2024	SDB3259782151	65,600.00	0.9679	62,552.62	63,492.93	0.0000	4.5800	50.0000	0.0000	(7.9581)	(0.8818)	0.0000	1	(8.8399)	01/06/2025
002027.ZK	12/11/2024	SDB3259782151	38,400.00	0.9679	36,616.17	37,166.59	0.0000	4.5800	50.0000	0.0000	(4.6584)	(0.5162)	0.0000	1	(5.1746)	01/06/2025
002027.ZK	12/11/2024	SDB3259782151	67,500.00	0.9679	64,364.36	65,331.90	0.0000	4.5800	50.0000	0.0000	(8.1886)	(0.9074)	0.0000	1	(9.0960)	01/06/2025
002027.ZK	12/11/2024	SDB3259782151	58,200.00	0.9679	55,496.38	56,330.62	0.0000	4.5800	50.0000	0.0000	(7.0604)	(0.7824)	0.0000	1	(7.8427)	01/06/2025
002027.ZK	12/11/2024	SDB3259782151	200.00	0.9679	190.71	193.58	0.0000	4.5800	50.0000	0.0000	(0.0243)	(0.0027)	0.0000	1	(0.0270)	01/06/2025
002027.ZK	12/10/2024	SDB3259782151	2,500.00	0.9745	2,397.72	2,436.22	0.0000	4.5800	50.0000	0.0000	(0.3050)	(0.0338)	0.0000	1	(0.3389)	01/06/2025
002027.ZK	12/10/2024	SDB3259782151	2,800.00	0.9745	2,692.70	2,728.57	0.0000	4.5800	50.0000	0.0000	(0.3426)	(0.0379)	0.0000	1	(0.3805)	01/06/2025
002027.ZK	12/10/2024	SDB3259782151	100.00	0.9745	96.08	97.45	0.0000	4.5800	50.0000	0.0000	(0.0122)	(0.0014)	0.0000	1	(0.0136)	01/06/2025
002027.ZK	12/10/2024	SDB3259782151	5,900.00	0.9745	5,678.41	5,749.49	0.0000	4.5800	50.0000	0.0000	(0.7224)	(0.0799)	0.0000	1	(0.8023)	01/06/2025
002027.ZK	12/10/2024	SDB3259782151	300.00	0.9745	288.52	292.35	0.0000	4.5800	50.0000	0.0000	(0.0367)	(0.0041)	0.0000	1	(0.0408)	01/06/2025
002027.ZK	12/10/2024	SDB3259782151	7,000.00	0.9745	6,707.48	6,821.43	0.0000	4.5800	50.0000	0.0000	(0.8533)	(0.0947)	0.0000	1	(0.9481)	01/06/2025
002027.ZK	12/10/2024	SDB3259782151	153,700.00	0.9745	146,560.02	149,779.11	0.0000	4.5800	50.0000	0.0000	(18.6457)	(2.0803)	0.0000	1	(20.7260)	01/06/2025
002027.ZK	12/10/2024	SDB3259782151	8,000.00	0.9745	7,628.37	7,795.92	0.0000	4.5800	50.0000	0.0000	(0.9705)	(0.1083)	0.0000	1	(1.0788)	01/06/2025
002027.ZK	12/10/2024	SDB3259782151	1,400.00	0.9745	1,334.96	1,364.29	0.0000	4.5800	50.0000	0.0000	(0.1698)	(0.0189)	0.0000	1	(0.1888)	01/06/2025
002027.ZK	12/10/2024	SDB3259782151	9,500.00	0.9745	9,058.69	9,257.65	0.0000	4.5800	50.0000	0.0000	(1.1525)	(0.1286)	0.0000	1	(1.2810)	01/06/2025
002027.ZK	12/10/2024	SDB3259782151	100.00	0.9745	95.35	97.45	0.0000	4.5800	50.0000	0.0000	(0.0121)	(0.0014)	0.0000	1	(0.0135)	01/06/2025
002027.ZK	12/10/2024	SDB3259782151	6,200.00	0.9745	5,911.99	6,041.84	0.0000	4.5800	50.0000	0.0000	(0.7521)	(0.0839)	0.0000	1	(0.8361)	01/06/2025
002027.ZK	12/10/2024	SDB3259782151	34,200.00	0.9745	32,611.27	33,327.56	0.0000	4.5800	50.0000	0.0000	(4.1489)	(0.4629)	0.0000	1	(4.6118)	01/06/2025
002027.ZK	12/10/2024	SDB3259782151	17,900.00	0.9745	17,068.47	17,443.37	0.0000	4.5800	50.0000	0.0000	(2.1715)	(0.2423)	0.0000	1	(2.4138)	01/06/2025
002027.ZK	12/10/2024	SDB3259782151	400.00	0.9745	381.42	389.80	0.0000	4.5800	50.0000	0.0000	(0.0485)	(0.0054)	0.0000	1	(0.0539)	01/06/2025
002027.ZK	12/10/2024	SDB3259782151	100.00	0.9745	95.35	97.45	0.0000	4.5800	50.0000	0.0000	(0.0121)	(0.0014)	0.0000	1	(0.0135)	01/06/2025
002027.ZK	12/10/2024	SDB3259782151	94,200.00	0.9745	89,824.03	91,796.96	0.0000	4.5800	50.0000	0.0000	(11.4276)	(1.2750)	0.0000	1	(12.7026)	01/06/2025
002027.ZK	12/10/2024	SDB3259782151	22,500.00	0.9745	21,454.78	21,926.02	0.0000	4.5800	50.0000	0.0000	(2.7295)	(0.3045)	0.0000	1	(3.0341)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
FOCUS MEDIA INFORMATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002027.ZK	12/10/2024	SDB3259782151	700.00	0.9745	667.48	682.14	0.0000	4.5800	50.0000	0.0000	(0.0849)	(0.0095)	0.0000	1	(0.0944)	01/06/2025
002027.ZK	12/10/2024	SDB3259782151	100.00	0.9745	95.35	97.45	0.0000	4.5800	50.0000	0.0000	(0.0121)	(0.0014)	0.0000	1	(0.0135)	01/06/2025
002027.ZK	12/10/2024	SDB3259782151	200.00	0.9745	190.71	194.90	0.0000	4.5800	50.0000	0.0000	(0.0243)	(0.0027)	0.0000	1	(0.0270)	01/06/2025
002027.ZK	12/10/2024	SDB3259782151	5,300.00	0.9745	5,063.79	5,164.80	0.0000	4.5800	50.0000	0.0000	(0.6430)	(0.0717)	0.0000	1	(0.7147)	01/06/2025
002027.ZK	12/10/2024	SDB3259782151	200.00	0.9745	190.71	194.90	0.0000	4.5800	50.0000	0.0000	(0.0243)	(0.0027)	0.0000	1	(0.0270)	01/06/2025
002027.ZK	12/10/2024	SDB3259782151	14,900.00	0.9745	14,207.84	14,519.90	0.0000	4.5800	50.0000	0.0000	(1.8076)	(0.2017)	0.0000	1	(2.0092)	01/06/2025
002027.ZK	12/10/2024	SDB3259782151	15,600.00	0.9745	14,875.32	15,202.04	0.0000	4.5800	50.0000	0.0000	(1.8925)	(0.2111)	0.0000	1	(2.1036)	01/06/2025
002027.ZK	12/10/2024	SDB3259782151	21,900.00	0.9745	20,882.66	21,341.33	0.0000	4.5800	50.0000	0.0000	(2.6567)	(0.2964)	0.0000	1	(2.9531)	01/06/2025
002027.ZK	12/10/2024	SDB3259782151	7,200.00	0.9745	6,865.53	7,016.33	0.0000	4.5800	50.0000	0.0000	(0.8734)	(0.0974)	0.0000	1	(0.9709)	01/06/2025
002027.ZK	12/10/2024	SDB3259782151	96,500.00	0.9745	92,017.19	94,038.29	0.0000	4.5800	50.0000	0.0000	(11.7066)	(1.3061)	0.0000	1	(13.0127)	01/06/2025
002027.ZK	12/10/2024	SDB3259782151	74,000.00	0.9745	70,562.40	72,112.26	0.0000	4.5800	50.0000	0.0000	(8.9771)	(1.0016)	0.0000	1	(9.9787)	01/06/2025
002027.ZK	12/10/2024	SDB3259782151	39,600.00	0.9745	37,760.42	38,589.80	0.0000	4.5800	50.0000	0.0000	(4.8040)	(0.5360)	0.0000	1	(5.3399)	01/06/2025
002027.ZK	12/10/2024	SDB3259782151	29,200.00	0.9745	27,843.54	28,455.11	0.0000	4.5800	50.0000	0.0000	(3.5423)	(0.3952)	0.0000	1	(3.9375)	01/06/2025
002027.ZK	12/10/2024	SDB3259782151	500.00	0.9745	476.77	487.25	0.0000	4.5800	50.0000	0.0000	(0.0607)	(0.0068)	0.0000	1	(0.0674)	01/06/2025
002027.ZK	12/10/2024	SDB3259782151	3,300.00	0.9745	3,146.70	3,215.82	0.0000	4.5800	50.0000	0.0000	(0.4003)	(0.0447)	0.0000	1	(0.4450)	01/06/2025
002027.ZK	12/10/2024	SDB3259782151	19,600.00	0.9745	18,689.50	19,100.00	0.0000	4.5800	50.0000	0.0000	(2.3777)	(0.2653)	0.0000	1	(2.6430)	01/06/2025
002027.ZK	12/10/2024	SDB3259782151	21,000.00	0.9745	20,024.47	20,464.29	0.0000	4.5800	50.0000	0.0000	(2.5476)	(0.2842)	0.0000	1	(2.8318)	01/06/2025
002027.ZK	12/10/2024	SDB3259782151	32,200.00	0.9745	30,704.18	31,378.58	0.0000	4.5800	50.0000	0.0000	(3.9063)	(0.4358)	0.0000	1	(4.3421)	01/06/2025
002027.ZK	12/10/2024	SDB3259782151	100.00	0.9745	95.35	97.45	0.0000	4.5800	50.0000	0.0000	(0.0121)	(0.0014)	0.0000	1	(0.0135)	01/06/2025
002027.ZK	12/10/2024	SDB3259782151	15,600.00	0.9745	14,875.32	15,202.04	0.0000	4.5800	50.0000	0.0000	(1.8925)	(0.2111)	0.0000	1	(2.1036)	01/06/2025
002027.ZK	12/10/2024	SDB3259782151	7,500.00	0.9745	7,151.60	7,308.68	0.0000	4.5800	50.0000	0.0000	(0.9098)	(0.1015)	0.0000	1	(1.0114)	01/06/2025
002027.ZK	12/10/2024	SDB3259782151	7,700.00	0.9745	7,342.30	7,503.57	0.0000	4.5800	50.0000	0.0000	(0.9341)	(0.1042)	0.0000	1	(1.0383)	01/06/2025
002027.ZK	12/10/2024	SDB3259782151	10,100.00	0.9745	9,630.81	9,842.35	0.0000	4.5800	50.0000	0.0000	(1.2253)	(0.1367)	0.0000	1	(1.3620)	01/06/2025
002027.ZK	12/10/2024	SDB3259782151	27,600.00	0.9745	26,317.87	26,895.92	0.0000	4.5800	50.0000	0.0000	(3.3482)	(0.3736)	0.0000	1	(3.7218)	01/06/2025
002027.ZK	12/10/2024	SDB3259782151	112,900.00	0.9745	107,655.34	110,019.92	0.0000	4.5800	50.0000	0.0000	(13.6962)	(1.5281)	0.0000	1	(15.2242)	01/06/2025
002027.ZK	12/10/2024	SDB3259782151	12,100.00	0.9745	11,537.91	11,791.33	0.0000	4.5800	50.0000	0.0000	(1.4679)	(0.1638)	0.0000	1	(1.6316)	01/06/2025
002027.ZK	12/10/2024	SDB3259782151	7,000.00	0.9745	6,674.82	6,821.43	0.0000	4.5800	50.0000	0.0000	(0.8492)	(0.0947)	0.0000	1	(0.9439)	01/06/2025
002027.ZK	12/10/2024	SDB3259782151	14,900.00	0.9745	14,207.84	14,519.90	0.0000	4.5800	50.0000	0.0000	(1.8076)	(0.2017)	0.0000	1	(2.0092)	01/06/2025
002027.ZK	12/10/2024	SDB3259782151	30,400.00	0.9745	28,987.80	29,624.50	0.0000	4.5800	50.0000	0.0000	(3.6879)	(0.4115)	0.0000	1	(4.0993)	01/06/2025
002027.ZK	12/10/2024	SDB3259782151	500.00	0.9745	476.77	487.25	0.0000	4.5800	50.0000	0.0000	(0.0607)	(0.0068)	0.0000	1	(0.0674)	01/06/2025
002027.ZK	12/10/2024	SDB3259782151	100.00	0.9745	95.35	97.45	0.0000	4.5800	50.0000	0.0000	(0.0121)	(0.0014)	0.0000	1	(0.0135)	01/06/2025
002027.ZK	12/10/2024	SDB3259782151	8,500.00	0.9745	8,105.14	8,283.16	0.0000	4.5800	50.0000	0.0000	(1.0312)	(0.1150)	0.0000	1	(1.1462)	01/06/2025
002027.ZK	12/10/2024	SDB3259782151	100.00	0.9745	95.35	97.45	0.0000	4.5800	50.0000	0.0000	(0.0121)	(0.0014)	0.0000	1	(0.0135)	01/06/2025
002027.ZK	12/10/2024	SDB3259782151	500.00	0.9745	476.77	487.25	0.0000	4.5800	50.0000	0.0000	(0.0607)	(0.0068)	0.0000	1	(0.0674)	01/06/2025
002027.ZK	12/10/2024	SDB3259782151	100.00	0.9745	95.35	97.45	0.0000	4.5800	50.0000	0.0000	(0.0121)	(0.0014)	0.0000	1	(0.0135)	01/06/2025
002027.ZK	12/10/2024	SDB3259782151	81,100.00	0.9745	77,332.58	79,031.14	0.0000	4.5800	50.0000	0.0000	(9.8384)	(1.0977)	0.0000	1	(10.9361)	01/06/2025
002027.ZK	12/10/2024	SDB3259782151	65,600.00	0.9745	62,552.62	63,926.54	0.0000	4.5800	50.0000	0.0000	(7.9581)	(0.8879)	0.0000	1	(8.8460)	01/06/2025
002027.ZK	12/10/2024	SDB3259782151	38,400.00	0.9745	36,616.17	37,420.42	0.0000	4.5800	50.0000	0.0000	(4.6584)	(0.5197)	0.0000	1	(5.1781)	01/06/2025
002027.ZK	12/10/2024	SDB3259782151	67,500.00	0.9745	64,364.36	65,778.07	0.0000	4.5800	50.0000	0.0000	(8.1886)	(0.9136)	0.0000	1	(9.1022)	01/06/2025
002027.ZK	12/10/2024	SDB3259782151	58,200.00	0.9745	55,496.38	56,715.32	0.0000	4.5800	50.0000	0.0000	(7.0604)	(0.7877)	0.0000	1	(7.8481)	01/06/2025
002027.ZK	12/10/2024	SDB3259782151	200.00	0.9745	190.71	194.90	0.0000	4.5800	50.0000	0.0000	(0.0243)	(0.0027)	0.0000	1	(0.0270)	01/06/2025
002027.ZK	12/09/2024	SDB3259782151	2,500.00	0.9609	2,397.72	2,402.20	0.0000	4.5800	50.0000	0.0000	(0.3050)	(0.0334)	0.0000	1	(0.3384)	01/06/2025
002027.ZK	12/09/2024	SDB3259782151	2,800.00	0.9609	2,692.70	2,690.46	0.0000	4.5800	50.0000	0.0000	(0.3426)	(0.0374)	0.0000	1	(0.3799)	01/06/2025
002027.ZK	12/09/2024	SDB3259782151	100.00	0.9609	96.08	96.09	0.0000	4.5800	50.0000	0.0000	(0.0122)	(0.0013)	0.0000	1	(0.0136)	01/06/2025
002027.ZK	12/09/2024	SDB3259782151	5,900.00	0.9609	5,678.41	5,669.19	0.0000	4.5800	50.0000	0.0000	(0.7224)	(0.0787)	0.0000	1	(0.8012)	01/06/2025
002027.ZK	12/09/2024	SDB3259782151	300.00	0.9609	288.52	288.26	0.0000	4.5800	50.0000	0.0000	(0.0367)	(0.0040)	0.0000	1	(0.0407)	01/06/2025
002027.ZK	12/09/2024	SDB3259782151	7,000.00	0.9609	6,707.48	6,726.15	0.0000	4.5800	50.0000	0.0000	(0.8533)	(0.0934)	0.0000	1	(0.9468)	01/06/2025
002027.ZK	12/09/2024	SDB3259782151	153,700.00	0.9609	146,560.02	147,687.10	0.0000	4.5800	50.0000	0.0000	(18.6457)	(2.0512)	0.0000	1	(20.6969)	01/06/2025
002027.ZK	12/09/2024	SDB3259782151	8,000.00	0.9609	7,628.37	7,687.03	0.0000	4.5800	50.0000	0.0000	(0.9705)	(0.1068)	0.0000	1	(1.0773)	01/06/2025
002027.ZK	12/09/2024	SDB3259782151	1,400.00	0.9609	1,334.96	1,345.23	0.0000	4.5800	50.0000	0.0000	(0.1698)	(0.0187)	0.0000	1	(0.1885)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
FOCUS MEDIA INFORMATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002027.ZK	12/09/2024	SDB3259782151	9,500.00	0.9609	9,058.69	9,128.35	0.0000	4.5800	50.0000	0.0000	(1.1525)	(0.1268)	0.0000	1	(1.2792)	01/06/2025
002027.ZK	12/09/2024	SDB3259782151	100.00	0.9609	95.35	96.09	0.0000	4.5800	50.0000	0.0000	(0.0121)	(0.0013)	0.0000	1	(0.0135)	01/06/2025
002027.ZK	12/09/2024	SDB3259782151	6,200.00	0.9609	5,911.99	5,957.45	0.0000	4.5800	50.0000	0.0000	(0.7521)	(0.0827)	0.0000	1	(0.8349)	01/06/2025
002027.ZK	12/09/2024	SDB3259782151	34,200.00	0.9609	32,611.27	32,862.06	0.0000	4.5800	50.0000	0.0000	(4.1489)	(0.4564)	0.0000	1	(4.6053)	01/06/2025
002027.ZK	12/09/2024	SDB3259782151	17,900.00	0.9609	17,068.47	17,199.73	0.0000	4.5800	50.0000	0.0000	(2.1715)	(0.2389)	0.0000	1	(2.4104)	01/06/2025
002027.ZK	12/09/2024	SDB3259782151	400.00	0.9609	381.42	384.35	0.0000	4.5800	50.0000	0.0000	(0.0485)	(0.0053)	0.0000	1	(0.0539)	01/06/2025
002027.ZK	12/09/2024	SDB3259782151	100.00	0.9609	95.35	96.09	0.0000	4.5800	50.0000	0.0000	(0.0121)	(0.0013)	0.0000	1	(0.0135)	01/06/2025
002027.ZK	12/09/2024	SDB3259782151	94,200.00	0.9609	89,824.03	90,514.80	0.0000	4.5800	50.0000	0.0000	(11.4276)	(1.2572)	0.0000	1	(12.6848)	01/06/2025
002027.ZK	12/09/2024	SDB3259782151	22,500.00	0.9609	21,454.78	21,619.78	0.0000	4.5800	50.0000	0.0000	(2.7295)	(0.3003)	0.0000	1	(3.0298)	01/06/2025
002027.ZK	12/09/2024	SDB3259782151	700.00	0.9609	667.48	672.62	0.0000	4.5800	50.0000	0.0000	(0.0849)	(0.0093)	0.0000	1	(0.0943)	01/06/2025
002027.ZK	12/09/2024	SDB3259782151	100.00	0.9609	95.35	96.09	0.0000	4.5800	50.0000	0.0000	(0.0121)	(0.0013)	0.0000	1	(0.0135)	01/06/2025
002027.ZK	12/09/2024	SDB3259782151	200.00	0.9609	190.71	192.18	0.0000	4.5800	50.0000	0.0000	(0.0243)	(0.0027)	0.0000	1	(0.0269)	01/06/2025
002027.ZK	12/09/2024	SDB3259782151	5,300.00	0.9609	5,053.79	5,092.66	0.0000	4.5800	50.0000	0.0000	(0.0707)	(0.0070)	0.0000	1	(0.7137)	01/06/2025
002027.ZK	12/09/2024	SDB3259782151	200.00	0.9609	190.71	192.18	0.0000	4.5800	50.0000	0.0000	(0.0243)	(0.0027)	0.0000	1	(0.0269)	01/06/2025
002027.ZK	12/09/2024	SDB3259782151	14,900.00	0.9609	14,207.84	14,317.10	0.0000	4.5800	50.0000	0.0000	(1.8076)	(0.1988)	0.0000	1	(2.0064)	01/06/2025
002027.ZK	12/09/2024	SDB3259782151	15,600.00	0.9609	14,875.32	14,989.71	0.0000	4.5800	50.0000	0.0000	(1.8925)	(0.2082)	0.0000	1	(2.1007)	01/06/2025
002027.ZK	12/09/2024	SDB3259782151	21,900.00	0.9609	20,882.66	21,043.25	0.0000	4.5800	50.0000	0.0000	(2.6567)	(0.2923)	0.0000	1	(2.9490)	01/06/2025
002027.ZK	12/09/2024	SDB3259782151	7,200.00	0.9609	6,865.53	6,918.33	0.0000	4.5800	50.0000	0.0000	(0.8734)	(0.0961)	0.0000	1	(0.9695)	01/06/2025
002027.ZK	12/09/2024	SDB3259782151	96,500.00	0.9609	92,017.19	92,724.82	0.0000	4.5800	50.0000	0.0000	(11.7066)	(1.2878)	0.0000	1	(12.9945)	01/06/2025
002027.ZK	12/09/2024	SDB3259782151	74,000.00	0.9609	70,562.40	71,105.05	0.0000	4.5800	50.0000	0.0000	(8.9771)	(0.9876)	0.0000	1	(9.9647)	01/06/2025
002027.ZK	12/09/2024	SDB3259782151	39,600.00	0.9609	37,760.42	38,050.81	0.0000	4.5800	50.0000	0.0000	(4.8040)	(0.5285)	0.0000	1	(5.3324)	01/06/2025
002027.ZK	12/09/2024	SDB3259782151	29,200.00	0.9609	27,843.54	28,057.67	0.0000	4.5800	50.0000	0.0000	(3.5423)	(0.3897)	0.0000	1	(3.9320)	01/06/2025
002027.ZK	12/09/2024	SDB3259782151	500.00	0.9609	476.77	480.44	0.0000	4.5800	50.0000	0.0000	(0.0607)	(0.0067)	0.0000	1	(0.0673)	01/06/2025
002027.ZK	12/09/2024	SDB3259782151	3,300.00	0.9609	3,146.70	3,170.90	0.0000	4.5800	50.0000	0.0000	(0.4003)	(0.0440)	0.0000	1	(0.4444)	01/06/2025
002027.ZK	12/09/2024	SDB3259782151	19,600.00	0.9609	18,689.50	18,833.23	0.0000	4.5800	50.0000	0.0000	(2.3777)	(0.2616)	0.0000	1	(2.6393)	01/06/2025
002027.ZK	12/09/2024	SDB3259782151	21,000.00	0.9609	20,024.47	20,178.46	0.0000	4.5800	50.0000	0.0000	(2.5476)	(0.2803)	0.0000	1	(2.8278)	01/06/2025
002027.ZK	12/09/2024	SDB3259782151	32,200.00	0.9609	30,704.18	30,940.30	0.0000	4.5800	50.0000	0.0000	(3.9063)	(0.4297)	0.0000	1	(4.3360)	01/06/2025
002027.ZK	12/09/2024	SDB3259782151	100.00	0.9609	95.35	96.09	0.0000	4.5800	50.0000	0.0000	(0.0121)	(0.0013)	0.0000	1	(0.0135)	01/06/2025
002027.ZK	12/09/2024	SDB3259782151	15,600.00	0.9609	14,875.32	14,989.71	0.0000	4.5800	50.0000	0.0000	(1.8925)	(0.2082)	0.0000	1	(2.1007)	01/06/2025
002027.ZK	12/09/2024	SDB3259782151	7,500.00	0.9609	7,151.60	7,206.59	0.0000	4.5800	50.0000	0.0000	(0.9098)	(0.1001)	0.0000	1	(1.0099)	01/06/2025
002027.ZK	12/09/2024	SDB3259782151	7,700.00	0.9609	7,342.30	7,398.77	0.0000	4.5800	50.0000	0.0000	(0.9341)	(0.1028)	0.0000	1	(1.0369)	01/06/2025
002027.ZK	12/09/2024	SDB3259782151	10,100.00	0.9609	9,630.81	9,704.88	0.0000	4.5800	50.0000	0.0000	(1.2253)	(0.1348)	0.0000	1	(1.3600)	01/06/2025
002027.ZK	12/09/2024	SDB3259782151	27,600.00	0.9609	26,317.87	26,520.26	0.0000	4.5800	50.0000	0.0000	(3.3482)	(0.3683)	0.0000	1	(3.7166)	01/06/2025
002027.ZK	12/09/2024	SDB3259782151	112,900.00	0.9609	107,655.34	108,483.24	0.0000	4.5800	50.0000	0.0000	(18.6962)	(1.5067)	0.0000	1	(15.2029)	01/06/2025
002027.ZK	12/09/2024	SDB3259782151	12,100.00	0.9609	11,537.91	11,626.64	0.0000	4.5800	50.0000	0.0000	(1.4679)	(0.1615)	0.0000	1	(1.6294)	01/06/2025
002027.ZK	12/09/2024	SDB3259782151	7,000.00	0.9609	6,674.82	6,726.15	0.0000	4.5800	50.0000	0.0000	(0.8492)	(0.0934)	0.0000	1	(0.9426)	01/06/2025
002027.ZK	12/09/2024	SDB3259782151	14,900.00	0.9609	14,207.84	14,317.10	0.0000	4.5800	50.0000	0.0000	(1.8076)	(0.1988)	0.0000	1	(2.0064)	01/06/2025
002027.ZK	12/09/2024	SDB3259782151	30,400.00	0.9609	28,987.80	29,210.72	0.0000	4.5800	50.0000	0.0000	(3.6879)	(0.4057)	0.0000	1	(4.0936)	01/06/2025
002027.ZK	12/09/2024	SDB3259782151	500.00	0.9609	476.77	480.44	0.0000	4.5800	50.0000	0.0000	(0.0607)	(0.0067)	0.0000	1	(0.0673)	01/06/2025
002027.ZK	12/09/2024	SDB3259782151	100.00	0.9609	95.35	96.09	0.0000	4.5800	50.0000	0.0000	(0.0121)	(0.0013)	0.0000	1	(0.0135)	01/06/2025
002027.ZK	12/09/2024	SDB3259782151	8,500.00	0.9609	8,105.14	8,167.47	0.0000	4.5800	50.0000	0.0000	(1.0312)	(0.1134)	0.0000	1	(1.1446)	01/06/2025
002027.ZK	12/09/2024	SDB3259782151	100.00	0.9609	95.35	96.09	0.0000	4.5800	50.0000	0.0000	(0.0121)	(0.0013)	0.0000	1	(0.0135)	01/06/2025
002027.ZK	12/09/2024	SDB3259782151	500.00	0.9609	476.77	480.44	0.0000	4.5800	50.0000	0.0000	(0.0607)	(0.0067)	0.0000	1	(0.0673)	01/06/2025
002027.ZK	12/09/2024	SDB3259782151	100.00	0.9609	95.35	96.09	0.0000	4.5800	50.0000	0.0000	(0.0121)	(0.0013)	0.0000	1	(0.0135)	01/06/2025
002027.ZK	12/09/2024	SDB3259782151	81,100.00	0.9609	77,332.58	77,927.29	0.0000	4.5800	50.0000	0.0000	(9.8384)	(1.0823)	0.0000	1	(10.9207)	01/06/2025
002027.ZK	12/09/2024	SDB3259782151	65,600.00	0.9609	62,552.62	63,033.66	0.0000	4.5800	50.0000	0.0000	(7.9581)	(0.8755)	0.0000	1	(8.8336)	01/06/2025
002027.ZK	12/09/2024	SDB3259782151	38,400.00	0.9609	36,616.17	36,897.75	0.0000	4.5800	50.0000	0.0000	(4.6584)	(0.5125)	0.0000	1	(5.1709)	01/06/2025
002027.ZK	12/09/2024	SDB3259782151	67,500.00	0.9609	64,364.36	64,859.33	0.0000	4.5800	50.0000	0.0000	(8.1886)	(0.9008)	0.0000	1	(9.0894)	01/06/2025
002027.ZK	12/09/2024	SDB3259782151	58,200.00	0.9609	55,496.38	55,923.16	0.0000	4.5800	50.0000	0.0000	(7.0604)	(0.7767)	0.0000	1	(7.8371)	01/06/2025
002027.ZK	12/09/2024	SDB3259782151	200.00	0.9609	190.71	192.18	0.0000	4.5800	50.0000	0.0000	(0.0243)	(0.0027)	0.0000	1	(0.0269)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
FOCUS MEDIA INFORMATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002027.ZK	12/06/2024	SDB3259782151	5,900.00	0.9617	5,678.41	5,674.09	0.0000	4.5800	50.0000	0.0000	(2.1673)	(0.2364)	0.0000	3	(2.4037)	01/06/2025
002027.ZK	12/06/2024	SDB3259782151	300.00	0.9617	288.52	288.51	0.0000	4.5800	50.0000	0.0000	(0.1101)	(0.0120)	0.0000	3	(0.1221)	01/06/2025
002027.ZK	12/06/2024	SDB3259782151	7,000.00	0.9617	6,707.48	6,731.97	0.0000	4.5800	50.0000	0.0000	(2.5600)	(0.2805)	0.0000	3	(2.8405)	01/06/2025
002027.ZK	12/06/2024	SDB3259782151	153,700.00	0.9617	146,560.02	147,814.83	0.0000	4.5800	50.0000	0.0000	(55.9371)	(6.1590)	0.0000	3	(62.0960)	01/06/2025
002027.ZK	12/06/2024	SDB3259782151	8,000.00	0.9617	7,628.37	7,693.68	0.0000	4.5800	50.0000	0.0000	(2.9115)	(0.3206)	0.0000	3	(3.2321)	01/06/2025
002027.ZK	12/06/2024	SDB3259782151	1,400.00	0.9617	1,334.96	1,346.39	0.0000	4.5800	50.0000	0.0000	(0.5095)	(0.0561)	0.0000	3	(0.5656)	01/06/2025
002027.ZK	12/06/2024	SDB3259782151	9,500.00	0.9617	9,058.69	9,136.24	0.0000	4.5800	50.0000	0.0000	(3.4574)	(0.3807)	0.0000	3	(3.8381)	01/06/2025
002027.ZK	12/06/2024	SDB3259782151	100.00	0.9617	95.35	96.17	0.0000	4.5800	50.0000	0.0000	(0.0364)	(0.0040)	0.0000	3	(0.0404)	01/06/2025
002027.ZK	12/06/2024	SDB3259782151	6,200.00	0.9617	5,911.99	5,962.60	0.0000	4.5800	50.0000	0.0000	(2.2564)	(0.2484)	0.0000	3	(2.5048)	01/06/2025
002027.ZK	12/06/2024	SDB3259782151	34,200.00	0.9617	32,611.27	32,890.48	0.0000	4.5800	50.0000	0.0000	(12.4466)	(1.3704)	0.0000	3	(13.8171)	01/06/2025
002027.ZK	12/06/2024	SDB3259782151	17,900.00	0.9617	17,068.47	17,214.61	0.0000	4.5800	50.0000	0.0000	(6.5145)	(0.7173)	0.0000	3	(7.2317)	01/06/2025
002027.ZK	12/06/2024	SDB3259782151	400.00	0.9617	381.42	384.68	0.0000	4.5800	50.0000	0.0000	(0.1456)	(0.0160)	0.0000	3	(0.1616)	01/06/2025
002027.ZK	12/06/2024	SDB3259782151	100.00	0.9617	95.35	96.17	0.0000	4.5800	50.0000	0.0000	(0.0364)	(0.0040)	0.0000	3	(0.0404)	01/06/2025
002027.ZK	12/06/2024	SDB3259782151	94,200.00	0.9617	89,824.03	90,593.08	0.0000	4.5800	50.0000	0.0000	(34.2828)	(3.7747)	0.0000	3	(38.0576)	01/06/2025
002027.ZK	12/06/2024	SDB3259782151	22,500.00	0.9617	21,454.78	21,638.47	0.0000	4.5800	50.0000	0.0000	(8.1886)	(0.9016)	0.0000	3	(9.0902)	01/06/2025
002027.ZK	12/06/2024	SDB3259782151	700.00	0.9617	667.48	673.20	0.0000	4.5800	50.0000	0.0000	(0.2548)	(0.0280)	0.0000	3	(0.2828)	01/06/2025
002027.ZK	12/06/2024	SDB3259782151	100.00	0.9617	95.35	96.17	0.0000	4.5800	50.0000	0.0000	(0.0364)	(0.0040)	0.0000	3	(0.0404)	01/06/2025
002027.ZK	12/06/2024	SDB3259782151	200.00	0.9617	190.71	192.34	0.0000	4.5800	50.0000	0.0000	(0.0728)	(0.0080)	0.0000	3	(0.0808)	01/06/2025
002027.ZK	12/06/2024	SDB3259782151	5,300.00	0.9617	5,053.79	5,097.06	0.0000	4.5800	50.0000	0.0000	(1.9289)	(0.2124)	0.0000	3	(2.1412)	01/06/2025
002027.ZK	12/06/2024	SDB3259782151	200.00	0.9617	190.71	192.34	0.0000	4.5800	50.0000	0.0000	(0.0728)	(0.0080)	0.0000	3	(0.0808)	01/06/2025
002027.ZK	12/06/2024	SDB3259782151	14,900.00	0.9617	14,207.84	14,329.48	0.0000	4.5800	50.0000	0.0000	(5.4227)	(0.5971)	0.0000	3	(6.0197)	01/06/2025
002027.ZK	12/06/2024	SDB3259782151	15,600.00	0.9617	14,875.32	15,002.68	0.0000	4.5800	50.0000	0.0000	(5.6774)	(0.6251)	0.0000	3	(6.3025)	01/06/2025
002027.ZK	12/06/2024	SDB3259782151	21,900.00	0.9617	20,882.66	21,061.45	0.0000	4.5800	50.0000	0.0000	(7.9702)	(0.8776)	0.0000	3	(8.8478)	01/06/2025
002027.ZK	12/06/2024	SDB3259782151	7,200.00	0.9617	6,865.53	6,924.31	0.0000	4.5800	50.0000	0.0000	(2.6203)	(0.2885)	0.0000	3	(2.9089)	01/06/2025
002027.ZK	12/06/2024	SDB3259782151	96,500.00	0.9617	92,017.19	92,805.01	0.0000	4.5800	50.0000	0.0000	(35.1199)	(3.8669)	0.0000	3	(38.9868)	01/06/2025
002027.ZK	12/06/2024	SDB3259782151	74,000.00	0.9617	70,562.40	71,166.54	0.0000	4.5800	50.0000	0.0000	(26.9313)	(2.9653)	0.0000	3	(29.8966)	01/06/2025
002027.ZK	12/06/2024	SDB3259782151	39,600.00	0.9617	37,760.42	38,083.72	0.0000	4.5800	50.0000	0.0000	(14.4119)	(1.5868)	0.0000	3	(15.9987)	01/06/2025
002027.ZK	12/06/2024	SDB3259782151	29,200.00	0.9617	27,843.54	28,081.93	0.0000	4.5800	50.0000	0.0000	(10.6270)	(1.1701)	0.0000	3	(11.7970)	01/06/2025
002027.ZK	12/06/2024	SDB3259782151	500.00	0.9617	476.77	480.86	0.0000	4.5800	50.0000	0.0000	(0.1820)	(0.0200)	0.0000	3	(0.2020)	01/06/2025
002027.ZK	12/06/2024	SDB3259782151	3,300.00	0.9617	3,146.70	3,173.64	0.0000	4.5800	50.0000	0.0000	(1.2010)	(0.1322)	0.0000	3	(1.3332)	01/06/2025
002027.ZK	12/06/2024	SDB3259782151	19,600.00	0.9617	18,689.50	18,849.52	0.0000	4.5800	50.0000	0.0000	(7.1332)	(0.7854)	0.0000	3	(7.9186)	01/06/2025
002027.ZK	12/06/2024	SDB3259782151	21,000.00	0.9617	20,024.47	20,195.91	0.0000	4.5800	50.0000	0.0000	(7.6427)	(0.8415)	0.0000	3	(8.4842)	01/06/2025
002027.ZK	12/06/2024	SDB3259782151	32,200.00	0.9617	30,704.18	30,967.06	0.0000	4.5800	50.0000	0.0000	(11.7188)	(1.2903)	0.0000	3	(13.0091)	01/06/2025
002027.ZK	12/06/2024	SDB3259782151	100.00	0.9617	95.35	96.17	0.0000	4.5800	50.0000	0.0000	(0.0364)	(0.0040)	0.0000	3	(0.0404)	01/06/2025
002027.ZK	12/06/2024	SDB3259782151	15,600.00	0.9617	14,875.32	15,002.68	0.0000	4.5800	50.0000	0.0000	(5.6774)	(0.6251)	0.0000	3	(6.3025)	01/06/2025
002027.ZK	12/06/2024	SDB3259782151	7,500.00	0.9617	7,151.60	7,212.82	0.0000	4.5800	50.0000	0.0000	(2.7295)	(0.3005)	0.0000	3	(3.0301)	01/06/2025
002027.ZK	12/06/2024	SDB3259782151	7,700.00	0.9617	7,342.30	7,405.17	0.0000	4.5800	50.0000	0.0000	(2.8023)	(0.3085)	0.0000	3	(3.1109)	01/06/2025
002027.ZK	12/06/2024	SDB3259782151	10,100.00	0.9617	9,630.81	9,713.27	0.0000	4.5800	50.0000	0.0000	(3.6758)	(0.4047)	0.0000	3	(4.0805)	01/06/2025
002027.ZK	12/06/2024	SDB3259782151	27,600.00	0.9617	26,317.87	26,543.20	0.0000	4.5800	50.0000	0.0000	(10.0447)	(1.1060)	0.0000	3	(11.1506)	01/06/2025
002027.ZK	12/06/2024	SDB3259782151	112,900.00	0.9617	107,655.34	108,577.06	0.0000	4.5800	50.0000	0.0000	(41.0885)	(4.5240)	0.0000	3	(45.6125)	01/06/2025
002027.ZK	12/06/2024	SDB3259782151	12,100.00	0.9617	11,537.91	11,636.69	0.0000	4.5800	50.0000	0.0000	(4.4036)	(0.4849)	0.0000	3	(4.8885)	01/06/2025
002027.ZK	12/06/2024	SDB3259782151	7,000.00	0.9617	6,674.82	6,731.97	0.0000	4.5800	50.0000	0.0000	(2.5476)	(0.2805)	0.0000	3	(2.8281)	01/06/2025
002027.ZK	12/06/2024	SDB3259782151	14,900.00	0.9617	14,207.84	14,329.48	0.0000	4.5800	50.0000	0.0000	(5.4227)	(0.5971)	0.0000	3	(6.0197)	01/06/2025
002027.ZK	12/06/2024	SDB3259782151	30,400.00	0.9617	28,987.80	29,235.98	0.0000	4.5800	50.0000	0.0000	(11.0637)	(1.2182)	0.0000	3	(12.2818)	01/06/2025
002027.ZK	12/06/2024	SDB3259782151	500.00	0.9617	476.77	480.86	0.0000	4.5800	50.0000	0.0000	(0.1820)	(0.0200)	0.0000	3	(0.2020)	01/06/2025
002027.ZK	12/06/2024	SDB3259782151	100.00	0.9617	95.35	96.17	0.0000	4.5800	50.0000	0.0000	(0.0364)	(0.0040)	0.0000	3	(0.0404)	01/06/2025
002027.ZK	12/06/2024	SDB3259782151	8,500.00	0.9617	8,105.14	8,174.53	0.0000	4.5800	50.0000	0.0000	(3.0935)	(0.3406)	0.0000	3	(3.4341)	01/06/2025
002027.ZK	12/06/2024	SDB3259782151	100.00	0.9617	95.35	96.17	0.0000	4.5800	50.0000	0.0000	(0.0364)	(0.0040)	0.0000	3	(0.0404)	01/06/2025
002027.ZK	12/06/2024	SDB3259782151	500.00	0.9617	476.77	480.86	0.0000	4.5800	50.0000	0.0000	(0.1820)	(0.0200)	0.0000	3	(0.2020)	01/06/2025
002027.ZK	12/06/2024	SDB3259782151	100.00	0.9617	95.35	96.17	0.0000	4.5800	50.0000	0.0000	(0.0364)	(0.0040)	0.0000	3	(0.0404)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
FOCUS MEDIA INFORMATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002027.ZK	12/06/2024	SDB3259782151	81,100.00	0.9617	77,332.58	77,994.68	0.0000	4.5800	50.0000	0.0000	(29.5153)	(3.2498)	0.0000	3	(32.7650)	01/06/2025
002027.ZK	12/06/2024	SDB3259782151	65,600.00	0.9617	62,552.62	63,088.18	0.0000	4.5800	50.0000	0.0000	(23.8742)	(2.6287)	0.0000	3	(26.5029)	01/06/2025
002027.ZK	12/06/2024	SDB3259782151	38,400.00	0.9617	36,616.17	36,929.66	0.0000	4.5800	50.0000	0.0000	(13.9752)	(1.5387)	0.0000	3	(15.5139)	01/06/2025
002027.ZK	12/06/2024	SDB3259782151	67,500.00	0.9617	64,364.36	64,915.43	0.0000	4.5800	50.0000	0.0000	(24.5657)	(2.7048)	0.0000	3	(27.2705)	01/06/2025
002027.ZK	12/06/2024	SDB3259782151	58,200.00	0.9617	55,496.38	55,971.52	0.0000	4.5800	50.0000	0.0000	(21.1811)	(2.3321)	0.0000	3	(23.5133)	01/06/2025
002027.ZK	12/06/2024	SDB3259782151	200.00	0.9617	190.71	192.34	0.0000	4.5800	50.0000	0.0000	(0.0728)	(0.0080)	0.0000	3	(0.0808)	01/06/2025
002027.ZK	12/05/2024	SDB3259782151	153,700.00	0.9579	146,560.02	147,233.69	0.0000	4.5800	50.0000	0.0000	(18.6457)	(2.0449)	0.0000	1	(20.6906)	01/06/2025
002027.ZK	12/05/2024	SDB3259782151	8,000.00	0.9579	7,628.37	7,663.43	0.0000	4.5800	50.0000	0.0000	(0.9705)	(0.1064)	0.0000	1	(1.0769)	01/06/2025
002027.ZK	12/05/2024	SDB3259782151	1,400.00	0.9579	1,334.96	1,341.10	0.0000	4.5800	50.0000	0.0000	(0.1698)	(0.0186)	0.0000	1	(0.1885)	01/06/2025
002027.ZK	12/05/2024	SDB3259782151	9,500.00	0.9579	9,058.69	9,100.33	0.0000	4.5800	50.0000	0.0000	(1.1525)	(0.1264)	0.0000	1	(1.2789)	01/06/2025
002027.ZK	12/05/2024	SDB3259782151	100.00	0.9579	95.35	95.79	0.0000	4.5800	50.0000	0.0000	(0.0121)	(0.0013)	0.0000	1	(0.0135)	01/06/2025
002027.ZK	12/05/2024	SDB3259782151	6,200.00	0.9579	5,911.99	5,939.16	0.0000	4.5800	50.0000	0.0000	(0.7521)	(0.0825)	0.0000	1	(0.8346)	01/06/2025
002027.ZK	12/05/2024	SDB3259782151	34,200.00	0.9579	32,611.27	32,761.17	0.0000	4.5800	50.0000	0.0000	(4.1489)	(0.4550)	0.0000	1	(4.6039)	01/06/2025
002027.ZK	12/05/2024	SDB3259782151	17,900.00	0.9579	17,068.47	17,146.93	0.0000	4.5800	50.0000	0.0000	(2.1715)	(0.2382)	0.0000	1	(2.4096)	01/06/2025
002027.ZK	12/05/2024	SDB3259782151	400.00	0.9579	381.42	383.17	0.0000	4.5800	50.0000	0.0000	(0.0485)	(0.0053)	0.0000	1	(0.0538)	01/06/2025
002027.ZK	12/05/2024	SDB3259782151	100.00	0.9579	95.35	95.79	0.0000	4.5800	50.0000	0.0000	(0.0121)	(0.0013)	0.0000	1	(0.0135)	01/06/2025
002027.ZK	12/05/2024	SDB3259782151	94,200.00	0.9579	89,824.03	90,236.91	0.0000	4.5800	50.0000	0.0000	(11.4276)	(1.2533)	0.0000	1	(12.6809)	01/06/2025
002027.ZK	12/05/2024	SDB3259782151	22,500.00	0.9579	21,454.78	21,553.40	0.0000	4.5800	50.0000	0.0000	(2.7295)	(0.2994)	0.0000	1	(3.0289)	01/06/2025
002027.ZK	12/05/2024	SDB3259782151	700.00	0.9579	667.48	670.55	0.0000	4.5800	50.0000	0.0000	(0.0849)	(0.0093)	0.0000	1	(0.0942)	01/06/2025
002027.ZK	12/05/2024	SDB3259782151	100.00	0.9579	95.35	95.79	0.0000	4.5800	50.0000	0.0000	(0.0121)	(0.0013)	0.0000	1	(0.0135)	01/06/2025
002027.ZK	12/05/2024	SDB3259782151	200.00	0.9579	190.71	191.59	0.0000	4.5800	50.0000	0.0000	(0.0243)	(0.0027)	0.0000	1	(0.0269)	01/06/2025
002027.ZK	12/05/2024	SDB3259782151	5,300.00	0.9579	5,053.79	5,077.02	0.0000	4.5800	50.0000	0.0000	(0.6430)	(0.0705)	0.0000	1	(0.7135)	01/06/2025
002027.ZK	12/05/2024	SDB3259782151	200.00	0.9579	190.71	191.59	0.0000	4.5800	50.0000	0.0000	(0.0243)	(0.0027)	0.0000	1	(0.0269)	01/06/2025
002027.ZK	12/05/2024	SDB3259782151	14,900.00	0.9579	14,207.84	14,273.14	0.0000	4.5800	50.0000	0.0000	(1.8076)	(0.1982)	0.0000	1	(2.0058)	01/06/2025
002027.ZK	12/05/2024	SDB3259782151	15,600.00	0.9579	14,875.32	14,943.69	0.0000	4.5800	50.0000	0.0000	(1.8925)	(0.2076)	0.0000	1	(2.1000)	01/06/2025
002027.ZK	12/05/2024	SDB3259782151	21,900.00	0.9579	20,882.66	20,978.65	0.0000	4.5800	50.0000	0.0000	(2.6567)	(0.2914)	0.0000	1	(2.9481)	01/06/2025
002027.ZK	12/05/2024	SDB3259782151	7,200.00	0.9579	6,865.53	6,897.09	0.0000	4.5800	50.0000	0.0000	(0.8734)	(0.0958)	0.0000	1	(0.9692)	01/06/2025
002027.ZK	12/05/2024	SDB3259782151	96,500.00	0.9579	92,017.19	92,440.15	0.0000	4.5800	50.0000	0.0000	(11.7066)	(1.2839)	0.0000	1	(12.9905)	01/06/2025
002027.ZK	12/05/2024	SDB3259782151	74,000.00	0.9579	70,562.40	70,886.75	0.0000	4.5800	50.0000	0.0000	(8.9771)	(0.9845)	0.0000	1	(9.9616)	01/06/2025
002027.ZK	12/05/2024	SDB3259782151	39,600.00	0.9579	37,760.42	37,933.99	0.0000	4.5800	50.0000	0.0000	(4.8040)	(0.5269)	0.0000	1	(5.3308)	01/06/2025
002027.ZK	12/05/2024	SDB3259782151	29,200.00	0.9579	27,843.54	27,971.53	0.0000	4.5800	50.0000	0.0000	(3.5423)	(0.3885)	0.0000	1	(3.9308)	01/06/2025
002027.ZK	12/05/2024	SDB3259782151	500.00	0.9579	476.77	478.96	0.0000	4.5800	50.0000	0.0000	(0.0607)	(0.0067)	0.0000	1	(0.0673)	01/06/2025
002027.ZK	12/05/2024	SDB3259782151	3,300.00	0.9579	3,146.70	3,161.17	0.0000	4.5800	50.0000	0.0000	(0.4003)	(0.0439)	0.0000	1	(0.4442)	01/06/2025
002027.ZK	12/05/2024	SDB3259782151	19,600.00	0.9579	18,689.50	18,775.41	0.0000	4.5800	50.0000	0.0000	(2.3777)	(0.2608)	0.0000	1	(2.6385)	01/06/2025
002027.ZK	12/05/2024	SDB3259782151	21,000.00	0.9579	20,024.47	20,116.51	0.0000	4.5800	50.0000	0.0000	(2.5476)	(0.2794)	0.0000	1	(2.8270)	01/06/2025
002027.ZK	12/05/2024	SDB3259782151	32,200.00	0.9579	30,704.18	30,845.31	0.0000	4.5800	50.0000	0.0000	(3.9063)	(0.4284)	0.0000	1	(4.3347)	01/06/2025
002027.ZK	12/05/2024	SDB3259782151	100.00	0.9579	95.35	95.79	0.0000	4.5800	50.0000	0.0000	(0.0121)	(0.0013)	0.0000	1	(0.0135)	01/06/2025
002027.ZK	12/05/2024	SDB3259782151	15,600.00	0.9579	14,875.32	14,943.69	0.0000	4.5800	50.0000	0.0000	(1.8925)	(0.2076)	0.0000	1	(2.1000)	01/06/2025
002027.ZK	12/05/2024	SDB3259782151	7,500.00	0.9579	7,151.60	7,184.47	0.0000	4.5800	50.0000	0.0000	(0.9098)	(0.0998)	0.0000	1	(1.0096)	01/06/2025
002027.ZK	12/05/2024	SDB3259782151	7,700.00	0.9579	7,342.30	7,376.05	0.0000	4.5800	50.0000	0.0000	(0.9341)	(0.1024)	0.0000	1	(1.0365)	01/06/2025
002027.ZK	12/05/2024	SDB3259782151	10,100.00	0.9579	9,630.81	9,675.08	0.0000	4.5800	50.0000	0.0000	(1.2253)	(0.1344)	0.0000	1	(1.3596)	01/06/2025
002027.ZK	12/05/2024	SDB3259782151	27,600.00	0.9579	26,317.87	26,438.84	0.0000	4.5800	50.0000	0.0000	(3.3482)	(0.3672)	0.0000	1	(3.7154)	01/06/2025
002027.ZK	12/05/2024	SDB3259782151	112,900.00	0.9579	107,655.34	108,150.18	0.0000	4.5800	50.0000	0.0000	(13.6962)	(1.5021)	0.0000	1	(15.1982)	01/06/2025
002027.ZK	12/05/2024	SDB3259782151	12,100.00	0.9579	11,537.91	11,590.94	0.0000	4.5800	50.0000	0.0000	(1.4679)	(0.1610)	0.0000	1	(1.6289)	01/06/2025
002027.ZK	12/05/2024	SDB3259782151	7,000.00	0.9579	6,674.82	6,705.50	0.0000	4.5800	50.0000	0.0000	(0.8492)	(0.0931)	0.0000	1	(0.9423)	01/06/2025
002027.ZK	12/05/2024	SDB3259782151	14,900.00	0.9579	14,207.84	14,273.14	0.0000	4.5800	50.0000	0.0000	(1.8076)	(0.1982)	0.0000	1	(2.0058)	01/06/2025
002027.ZK	12/05/2024	SDB3259782151	30,400.00	0.9579	28,987.80	29,121.04	0.0000	4.5800	50.0000	0.0000	(3.6879)	(0.4045)	0.0000	1	(4.0924)	01/06/2025
002027.ZK	12/05/2024	SDB3259782151	500.00	0.9579	476.77	478.96	0.0000	4.5800	50.0000	0.0000	(0.0607)	(0.0067)	0.0000	1	(0.0673)	01/06/2025
002027.ZK	12/05/2024	SDB3259782151	100.00	0.9579	95.35	95.79	0.0000	4.5800	50.0000	0.0000	(0.0121)	(0.0013)	0.0000	1	(0.0135)	01/06/2025
002027.ZK	12/05/2024	SDB3259782151	8,500.00	0.9579	8,105.14	8,142.40	0.0000	4.5800	50.0000	0.0000	(1.0312)	(0.1131)	0.0000	1	(1.1442)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
FOCUS MEDIA INFORMATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002027.ZK	12/05/2024	SDB3259782151	100.00	0.9579	95.35	95.79	0.0000	4.5800	50.0000	0.0000	(0.0121)	(0.0013)	0.0000	1	(0.0135)	01/06/2025
002027.ZK	12/05/2024	SDB3259782151	500.00	0.9579	476.77	478.96	0.0000	4.5800	50.0000	0.0000	(0.0607)	(0.0067)	0.0000	1	(0.0673)	01/06/2025
002027.ZK	12/05/2024	SDB3259782151	100.00	0.9579	95.35	95.79	0.0000	4.5800	50.0000	0.0000	(0.0121)	(0.0013)	0.0000	1	(0.0135)	01/06/2025
002027.ZK	12/05/2024	SDB3259782151	81,100.00	0.9579	77,332.58	77,688.04	0.0000	4.5800	50.0000	0.0000	(9.8384)	(1.0790)	0.0000	1	(10.9174)	01/06/2025
002027.ZK	12/05/2024	SDB3259782151	65,600.00	0.9579	62,552.62	62,840.14	0.0000	4.5800	50.0000	0.0000	(7.9581)	(0.8728)	0.0000	1	(8.8309)	01/06/2025
002027.ZK	12/05/2024	SDB3259782151	38,400.00	0.9579	36,616.17	36,784.47	0.0000	4.5800	50.0000	0.0000	(4.6584)	(0.5109)	0.0000	1	(5.1693)	01/06/2025
002027.ZK	12/05/2024	SDB3259782151	67,500.00	0.9579	64,364.36	64,660.21	0.0000	4.5800	50.0000	0.0000	(8.1886)	(0.8981)	0.0000	1	(9.0866)	01/06/2025
002027.ZK	12/05/2024	SDB3259782151	58,200.00	0.9579	55,496.38	55,751.47	0.0000	4.5800	50.0000	0.0000	(7.0604)	(0.7743)	0.0000	1	(7.8347)	01/06/2025
002027.ZK	12/05/2024	SDB3259782151	200.00	0.9579	190.71	191.59	0.0000	4.5800	50.0000	0.0000	(0.0243)	(0.0027)	0.0000	1	(0.0269)	01/06/2025
002027.ZK	12/04/2024	SDB3259782151	153,700.00	0.9535	146,560.02	146,560.02	0.0000	4.5800	50.0000	0.0000	(18.6457)	(2.0356)	0.0000	1	(20.6812)	01/06/2025
002027.ZK	12/04/2024	SDB3259782151	8,000.00	0.9535	7,628.37	7,628.37	0.0000	4.5800	50.0000	0.0000	(0.9705)	(0.1059)	0.0000	1	(1.0764)	01/06/2025
002027.ZK	12/04/2024	SDB3259782151	1,400.00	0.9535	1,334.96	1,334.96	0.0000	4.5800	50.0000	0.0000	(0.1698)	(0.0185)	0.0000	1	(0.1884)	01/06/2025
002027.ZK	12/04/2024	SDB3259782151	9,500.00	0.9535	9,058.69	9,058.69	0.0000	4.5800	50.0000	0.0000	(1.1525)	(0.1258)	0.0000	1	(1.2783)	01/06/2025
002027.ZK	12/04/2024	SDB3259782151	100.00	0.9535	95.35	95.35	0.0000	4.5800	50.0000	0.0000	(0.0121)	(0.0013)	0.0000	1	(0.0135)	01/06/2025
002027.ZK	12/04/2024	SDB3259782151	6,200.00	0.9535	5,911.99	5,911.99	0.0000	4.5800	50.0000	0.0000	(0.7521)	(0.0821)	0.0000	1	(0.8342)	01/06/2025
002027.ZK	12/04/2024	SDB3259782151	34,200.00	0.9535	32,611.27	32,611.27	0.0000	4.5800	50.0000	0.0000	(4.1489)	(0.4529)	0.0000	1	(4.6018)	01/06/2025
002027.ZK	12/04/2024	SDB3259782151	17,900.00	0.9535	17,068.47	17,068.47	0.0000	4.5800	50.0000	0.0000	(2.1715)	(0.2371)	0.0000	1	(2.4086)	01/06/2025
002027.ZK	12/04/2024	SDB3259782151	400.00	0.9535	381.42	381.42	0.0000	4.5800	50.0000	0.0000	(0.0485)	(0.0053)	0.0000	1	(0.0538)	01/06/2025
002027.ZK	12/04/2024	SDB3259782151	100.00	0.9535	95.35	95.35	0.0000	4.5800	50.0000	0.0000	(0.0121)	(0.0013)	0.0000	1	(0.0135)	01/06/2025
002027.ZK	12/04/2024	SDB3259782151	94,200.00	0.9535	89,824.03	89,824.03	0.0000	4.5800	50.0000	0.0000	(11.4276)	(1.2476)	0.0000	1	(12.6752)	01/06/2025
002027.ZK	12/04/2024	SDB3259782151	22,500.00	0.9535	21,454.78	21,454.78	0.0000	4.5800	50.0000	0.0000	(2.7295)	(0.2980)	0.0000	1	(3.0275)	01/06/2025
002027.ZK	12/04/2024	SDB3259782151	700.00	0.9535	667.48	667.48	0.0000	4.5800	50.0000	0.0000	(0.0849)	(0.0093)	0.0000	1	(0.0942)	01/06/2025
002027.ZK	12/04/2024	SDB3259782151	100.00	0.9535	95.35	95.35	0.0000	4.5800	50.0000	0.0000	(0.0121)	(0.0013)	0.0000	1	(0.0135)	01/06/2025
002027.ZK	12/04/2024	SDB3259782151	200.00	0.9535	190.71	190.71	0.0000	4.5800	50.0000	0.0000	(0.0243)	(0.0026)	0.0000	1	(0.0269)	01/06/2025
002027.ZK	12/04/2024	SDB3259782151	5,300.00	0.9535	5,053.79	5,053.79	0.0000	4.5800	50.0000	0.0000	(0.6430)	(0.0702)	0.0000	1	(0.7131)	01/06/2025
002027.ZK	12/04/2024	SDB3259782151	200.00	0.9535	190.71	190.71	0.0000	4.5800	50.0000	0.0000	(0.0243)	(0.0026)	0.0000	1	(0.0269)	01/06/2025
002027.ZK	12/04/2024	SDB3259782151	14,900.00	0.9535	14,207.84	14,207.84	0.0000	4.5800	50.0000	0.0000	(1.8076)	(0.1973)	0.0000	1	(2.0049)	01/06/2025
002027.ZK	12/04/2024	SDB3259782151	15,600.00	0.9535	14,875.32	14,875.32	0.0000	4.5800	50.0000	0.0000	(1.8925)	(0.2066)	0.0000	1	(2.0991)	01/06/2025
002027.ZK	12/04/2024	SDB3259782151	21,900.00	0.9535	20,882.66	20,882.66	0.0000	4.5800	50.0000	0.0000	(2.6567)	(0.2900)	0.0000	1	(2.9468)	01/06/2025
002027.ZK	12/04/2024	SDB3259782151	7,200.00	0.9535	6,865.53	6,865.53	0.0000	4.5800	50.0000	0.0000	(0.8734)	(0.0954)	0.0000	1	(0.9688)	01/06/2025
002027.ZK	12/04/2024	SDB3259782151	96,500.00	0.9535	92,017.19	92,017.19	0.0000	4.5800	50.0000	0.0000	(11.7066)	(1.2780)	0.0000	1	(12.9846)	01/06/2025
002027.ZK	12/04/2024	SDB3259782151	74,000.00	0.9535	70,562.40	70,562.40	0.0000	4.5800	50.0000	0.0000	(8.9771)	(0.9800)	0.0000	1	(9.9571)	01/06/2025
002027.ZK	12/04/2024	SDB3259782151	39,600.00	0.9535	37,760.42	37,760.42	0.0000	4.5800	50.0000	0.0000	(4.8040)	(0.5245)	0.0000	1	(5.3284)	01/06/2025
002027.ZK	12/04/2024	SDB3259782151	29,200.00	0.9535	27,843.54	27,843.54	0.0000	4.5800	50.0000	0.0000	(3.5423)	(0.3867)	0.0000	1	(3.9290)	01/06/2025
002027.ZK	12/04/2024	SDB3259782151	500.00	0.9535	476.77	476.77	0.0000	4.5800	50.0000	0.0000	(0.0607)	(0.0066)	0.0000	1	(0.0673)	01/06/2025
002027.ZK	12/04/2024	SDB3259782151	3,300.00	0.9535	3,146.70	3,146.70	0.0000	4.5800	50.0000	0.0000	(0.4003)	(0.0437)	0.0000	1	(0.4440)	01/06/2025
002027.ZK	12/04/2024	SDB3259782151	19,600.00	0.9535	18,689.50	18,689.50	0.0000	4.5800	50.0000	0.0000	(2.3777)	(0.2596)	0.0000	1	(2.6373)	01/06/2025
002027.ZK	12/04/2024	SDB3259782151	21,000.00	0.9535	20,024.47	20,024.47	0.0000	4.5800	50.0000	0.0000	(2.5476)	(0.2781)	0.0000	1	(2.8257)	01/06/2025
002027.ZK	12/04/2024	SDB3259782151	32,200.00	0.9535	30,704.18	30,704.18	0.0000	4.5800	50.0000	0.0000	(3.9063)	(0.4264)	0.0000	1	(4.3327)	01/06/2025
002027.ZK	12/04/2024	SDB3259782151	100.00	0.9535	95.35	95.35	0.0000	4.5800	50.0000	0.0000	(0.0121)	(0.0013)	0.0000	1	(0.0135)	01/06/2025
002027.ZK	12/04/2024	SDB3259782151	15,600.00	0.9535	14,875.32	14,875.32	0.0000	4.5800	50.0000	0.0000	(1.8925)	(0.2066)	0.0000	1	(2.0991)	01/06/2025
002027.ZK	12/04/2024	SDB3259782151	7,500.00	0.9535	7,151.60	7,151.60	0.0000	4.5800	50.0000	0.0000	(0.9098)	(0.0993)	0.0000	1	(1.0092)	01/06/2025
002027.ZK	12/04/2024	SDB3259782151	7,700.00	0.9535	7,342.30	7,342.30	0.0000	4.5800	50.0000	0.0000	(0.9341)	(0.1020)	0.0000	1	(1.0361)	01/06/2025
002027.ZK	12/04/2024	SDB3259782151	10,100.00	0.9535	9,630.81	9,630.81	0.0000	4.5800	50.0000	0.0000	(1.2253)	(0.1338)	0.0000	1	(1.3590)	01/06/2025
002027.ZK	12/04/2024	SDB3259782151	27,600.00	0.9535	26,317.87	26,317.87	0.0000	4.5800	50.0000	0.0000	(3.3482)	(0.3655)	0.0000	1	(3.7137)	01/06/2025
002027.ZK	12/04/2024	SDB3259782151	112,900.00	0.9535	107,655.34	107,655.34	0.0000	4.5800	50.0000	0.0000	(13.6962)	(1.4952)	0.0000	1	(15.1914)	01/06/2025
002027.ZK	12/04/2024	SDB3259782151	12,100.00	0.9535	11,537.91	11,537.91	0.0000	4.5800	50.0000	0.0000	(1.4679)	(0.1602)	0.0000	1	(1.6281)	01/06/2025
002027.ZK	12/04/2024	SDB3259782151	7,000.00	0.9535	6,674.82	6,674.82	0.0000	4.5800	50.0000	0.0000	(0.8492)	(0.0927)	0.0000	1	(0.9419)	01/06/2025
002027.ZK	12/04/2024	SDB3259782151	14,900.00	0.9535	14,207.84	14,207.84	0.0000	4.5800	50.0000	0.0000	(1.8076)	(0.1973)	0.0000	1	(2.0049)	01/06/2025
002027.ZK	12/04/2024	SDB3259782151	30,400.00	0.9535	28,987.80	28,987.80	0.0000	4.5800	50.0000	0.0000	(3.6879)	(0.4026)	0.0000	1	(4.0905)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
FOCUS MEDIA INFORMATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002027.ZK	12/04/2024	SDB3259782151	500.00	0.9535	476.77	476.77	0.0000	4.5800	50.0000	0.0000	(0.0607)	(0.0066)	0.0000	1	(0.0673)	01/06/2025
002027.ZK	12/04/2024	SDB3259782151	100.00	0.9535	95.35	95.35	0.0000	4.5800	50.0000	0.0000	(0.0121)	(0.0013)	0.0000	1	(0.0135)	01/06/2025
002027.ZK	12/04/2024	SDB3259782151	8,500.00	0.9535	8,105.14	8,105.14	0.0000	4.5800	50.0000	0.0000	(1.0312)	(0.1126)	0.0000	1	(1.1437)	01/06/2025
002027.ZK	12/04/2024	SDB3259782151	100.00	0.9535	95.35	95.35	0.0000	4.5800	50.0000	0.0000	(0.0121)	(0.0013)	0.0000	1	(0.0135)	01/06/2025
002027.ZK	12/04/2024	SDB3259782151	500.00	0.9535	476.77	476.77	0.0000	4.5800	50.0000	0.0000	(0.0607)	(0.0066)	0.0000	1	(0.0673)	01/06/2025
002027.ZK	12/04/2024	SDB3259782151	100.00	0.9535	95.35	95.35	0.0000	4.5800	50.0000	0.0000	(0.0121)	(0.0013)	0.0000	1	(0.0135)	01/06/2025
002027.ZK	12/04/2024	SDB3259782151	81,100.00	0.9535	77,332.58	77,332.58	0.0000	4.5800	50.0000	0.0000	(9.8384)	(1.0741)	0.0000	1	(10.9125)	01/06/2025
002027.ZK	12/04/2024	SDB3259782151	65,600.00	0.9535	62,552.62	62,552.62	0.0000	4.5800	50.0000	0.0000	(7.9581)	(0.8688)	0.0000	1	(8.8269)	01/06/2025
002027.ZK	12/04/2024	SDB3259782151	38,400.00	0.9535	36,616.17	36,616.17	0.0000	4.5800	50.0000	0.0000	(4.6584)	(0.5086)	0.0000	1	(5.1669)	01/06/2025
002027.ZK	12/04/2024	SDB3259782151	67,500.00	0.9535	64,364.36	64,364.36	0.0000	4.5800	50.0000	0.0000	(8.1886)	(0.8939)	0.0000	1	(9.0825)	01/06/2025
002027.ZK	12/04/2024	SDB3259782151	58,200.00	0.9535	55,496.38	55,496.38	0.0000	4.5800	50.0000	0.0000	(7.0604)	(0.7708)	0.0000	1	(7.8312)	01/06/2025
002027.ZK	12/04/2024	SDB3259782151	200.00	0.9535	190.71	190.71	0.0000	4.5800	50.0000	0.0000	(0.0243)	(0.0026)	0.0000	1	(0.0269)	01/06/2025
TOTAL FOCUS MEDIA INFORMATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND											(4,943.0800)	(556.3231)	0.0000		(5,499.4031)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
FOCUS TECHNOLOGY CO., LTD CMN CLASS A SERIES NORTHBOUND																
002315.ZK	01/03/2025	SDB3260122883	400.00	5.8650	2,261.98	2,345.99	0.0000	4.3300	50.0000	0.0000	(0.8162)	(0.0977)	0.0000	3	(0.9139)	01/06/2025
002315.ZK	01/03/2025	SDB3260122883	800.00	5.8650	4,523.95	4,691.98	0.0000	4.3300	50.0000	0.0000	(1.6324)	(0.1955)	0.0000	3	(1.8279)	01/06/2025
002315.ZK	01/03/2025	SDB3260122883	4,200.00	5.8650	23,750.75	24,632.87	0.0000	4.3300	50.0000	0.0000	(8.5701)	(1.0264)	0.0000	3	(9.5964)	01/06/2025
002315.ZK	01/03/2025	SDB3260122883	700.00	5.8650	3,958.46	4,105.48	0.0000	4.3300	50.0000	0.0000	(1.4283)	(0.1711)	0.0000	3	(1.5994)	01/06/2025
002315.ZK	01/03/2025	SDB3260122883	100.00	5.8650	565.49	586.50	0.0000	4.3300	50.0000	0.0000	(0.2040)	(0.0244)	0.0000	3	(0.2285)	01/06/2025
002315.ZK	01/03/2025	SDB3260122883	300.00	5.8650	1,696.48	1,759.49	0.0000	4.3300	50.0000	0.0000	(0.6121)	(0.0733)	0.0000	3	(0.6855)	01/06/2025
002315.ZK	01/03/2025	SDB3260122883	1,700.00	5.8650	9,613.40	9,970.45	0.0000	4.3300	50.0000	0.0000	(3.4688)	(0.4154)	0.0000	3	(3.8843)	01/06/2025
002315.ZK	01/03/2025	SDB3260122883	100.00	5.8650	565.49	586.50	0.0000	4.3300	50.0000	0.0000	(0.2040)	(0.0244)	0.0000	3	(0.2285)	01/06/2025
002315.ZK	01/03/2025	SDB3260122883	400.00	5.8650	2,261.98	2,345.99	0.0000	4.3300	50.0000	0.0000	(0.8162)	(0.0977)	0.0000	3	(0.9139)	01/06/2025
002315.ZK	01/03/2025	SDB3260122883	300.00	5.8650	1,696.48	1,759.49	0.0000	4.3300	50.0000	0.0000	(0.6121)	(0.0733)	0.0000	3	(0.6855)	01/06/2025
002315.ZK	01/03/2025	SDB3260122883	12,400.00	5.8650	70,121.27	72,725.63	0.0000	4.3300	50.0000	0.0000	(25.3021)	(3.0302)	0.0000	3	(28.3323)	01/06/2025
002315.ZK	01/03/2025	SDB3260122883	1,900.00	5.8650	10,744.39	11,143.44	0.0000	4.3300	50.0000	0.0000	(3.8769)	(0.4643)	0.0000	3	(4.3412)	01/06/2025
002315.ZK	01/03/2025	SDB3260122883	400.00	5.8650	2,261.98	2,345.99	0.0000	4.3300	50.0000	0.0000	(0.8162)	(0.0977)	0.0000	3	(0.9139)	01/06/2025
002315.ZK	01/03/2025	SDB3260122883	300.00	5.8650	1,696.48	1,759.49	0.0000	4.3300	50.0000	0.0000	(0.6121)	(0.0733)	0.0000	3	(0.6855)	01/06/2025
002315.ZK	01/03/2025	SDB3260122883	2,000.00	5.8650	11,309.88	11,729.94	0.0000	4.3300	50.0000	0.0000	(4.0810)	(0.4887)	0.0000	3	(4.5697)	01/06/2025
002315.ZK	01/03/2025	SDB3260122883	200.00	5.8650	1,130.99	1,172.99	0.0000	4.3300	50.0000	0.0000	(0.4081)	(0.0489)	0.0000	3	(0.4570)	01/06/2025
002315.ZK	01/03/2025	SDB3260122883	800.00	5.8650	4,523.95	4,691.98	0.0000	4.3300	50.0000	0.0000	(1.6324)	(0.1955)	0.0000	3	(1.8279)	01/06/2025
002315.ZK	01/03/2025	SDB3260122883	500.00	5.8650	2,827.47	2,932.49	0.0000	4.3300	50.0000	0.0000	(1.0202)	(0.1222)	0.0000	3	(1.1424)	01/06/2025
002315.ZK	01/03/2025	SDB3260122883	700.00	5.8650	3,958.46	4,105.48	0.0000	4.3300	50.0000	0.0000	(1.4283)	(0.1711)	0.0000	3	(1.5994)	01/06/2025
002315.ZK	01/03/2025	SDB3260122883	7,600.00	5.8650	42,977.55	44,573.77	0.0000	4.3300	50.0000	0.0000	(15.5077)	(1.8572)	0.0000	3	(17.3650)	01/06/2025
002315.ZK	01/03/2025	SDB3260122883	11,000.00	5.8650	62,204.35	64,514.67	0.0000	4.3300	50.0000	0.0000	(22.4454)	(2.6881)	0.0000	3	(25.1335)	01/06/2025
002315.ZK	01/03/2025	SDB3260122883	1,300.00	5.8650	7,351.42	7,624.46	0.0000	4.3300	50.0000	0.0000	(2.6526)	(0.3177)	0.0000	3	(2.9703)	01/06/2025
002315.ZK	01/03/2025	SDB3260122883	2,600.00	5.8650	14,702.85	15,248.92	0.0000	4.3300	50.0000	0.0000	(5.3053)	(0.6354)	0.0000	3	(5.9406)	01/06/2025
002315.ZK	01/03/2025	SDB3260122883	100.00	5.8650	565.49	586.50	0.0000	4.3300	50.0000	0.0000	(0.2040)	(0.0244)	0.0000	3	(0.2285)	01/06/2025
002315.ZK	01/03/2025	SDB3260122883	100.00	5.8650	565.49	586.50	0.0000	4.3300	50.0000	0.0000	(0.2040)	(0.0244)	0.0000	3	(0.2285)	01/06/2025
002315.ZK	01/02/2025	SDB3260122883	400.00	5.8507	2,261.98	2,340.26	0.0000	4.3300	50.0000	0.0000	(0.2721)	(0.0325)	0.0000	1	(0.3046)	01/06/2025
002315.ZK	01/02/2025	SDB3260122883	800.00	5.8507	4,523.95	4,680.53	0.0000	4.3300	50.0000	0.0000	(0.5441)	(0.0650)	0.0000	1	(0.6091)	01/06/2025
002315.ZK	01/02/2025	SDB3260122883	4,200.00	5.8507	23,750.75	24,572.77	0.0000	4.3300	50.0000	0.0000	(2.8567)	(0.3413)	0.0000	1	(3.1980)	01/06/2025
002315.ZK	01/02/2025	SDB3260122883	700.00	5.8507	3,958.46	4,095.46	0.0000	4.3300	50.0000	0.0000	(0.4761)	(0.0569)	0.0000	1	(0.5330)	01/06/2025
002315.ZK	01/02/2025	SDB3260122883	100.00	5.8507	565.49	585.07	0.0000	4.3300	50.0000	0.0000	(0.0680)	(0.0081)	0.0000	1	(0.0761)	01/06/2025
002315.ZK	01/02/2025	SDB3260122883	300.00	5.8507	1,696.48	1,755.20	0.0000	4.3300	50.0000	0.0000	(0.0240)	(0.0244)	0.0000	1	(0.2284)	01/06/2025
002315.ZK	01/02/2025	SDB3260122883	1,700.00	5.8507	9,613.40	9,946.12	0.0000	4.3300	50.0000	0.0000	(1.1563)	(0.1381)	0.0000	1	(1.2944)	01/06/2025
002315.ZK	01/02/2025	SDB3260122883	100.00	5.8507	565.49	585.07	0.0000	4.3300	50.0000	0.0000	(0.0680)	(0.0081)	0.0000	1	(0.0761)	01/06/2025
002315.ZK	01/02/2025	SDB3260122883	400.00	5.8507	2,261.98	2,340.26	0.0000	4.3300	50.0000	0.0000	(0.2721)	(0.0325)	0.0000	1	(0.3046)	01/06/2025
002315.ZK	01/02/2025	SDB3260122883	300.00	5.8507	1,696.48	1,755.20	0.0000	4.3300	50.0000	0.0000	(0.2040)	(0.0244)	0.0000	1	(0.2284)	01/06/2025
002315.ZK	01/02/2025	SDB3260122883	12,400.00	5.8507	70,121.27	72,548.18	0.0000	4.3300	50.0000	0.0000	(8.4340)	(1.0076)	0.0000	1	(9.4416)	01/06/2025
002315.ZK	01/02/2025	SDB3260122883	1,900.00	5.8507	10,744.39	11,116.25	0.0000	4.3300	50.0000	0.0000	(1.2923)	(0.1544)	0.0000	1	(1.4467)	01/06/2025
002315.ZK	01/02/2025	SDB3260122883	400.00	5.8507	2,261.98	2,340.26	0.0000	4.3300	50.0000	0.0000	(0.2721)	(0.0325)	0.0000	1	(0.3046)	01/06/2025
002315.ZK	01/02/2025	SDB3260122883	300.00	5.8507	1,696.48	1,755.20	0.0000	4.3300	50.0000	0.0000	(0.2040)	(0.0244)	0.0000	1	(0.2284)	01/06/2025
002315.ZK	01/02/2025	SDB3260122883	2,000.00	5.8507	11,309.88	11,701.32	0.0000	4.3300	50.0000	0.0000	(1.3603)	(0.1625)	0.0000	1	(1.5228)	01/06/2025
002315.ZK	01/02/2025	SDB3260122883	200.00	5.8507	1,130.99	1,170.13	0.0000	4.3300	50.0000	0.0000	(0.1360)	(0.0163)	0.0000	1	(0.1523)	01/06/2025
002315.ZK	01/02/2025	SDB3260122883	800.00	5.8507	4,523.95	4,680.53	0.0000	4.3300	50.0000	0.0000	(0.5441)	(0.0650)	0.0000	1	(0.6091)	01/06/2025
002315.ZK	01/02/2025	SDB3260122883	500.00	5.8507	2,827.47	2,925.33	0.0000	4.3300	50.0000	0.0000	(0.3401)	(0.0406)	0.0000	1	(0.3807)	01/06/2025
002315.ZK	01/02/2025	SDB3260122883	700.00	5.8507	3,958.46	4,095.46	0.0000	4.3300	50.0000	0.0000	(0.4761)	(0.0569)	0.0000	1	(0.5330)	01/06/2025
002315.ZK	01/02/2025	SDB3260122883	7,600.00	5.8507	42,977.55	44,465.02	0.0000	4.3300	50.0000	0.0000	(5.1692)	(0.6176)	0.0000	1	(5.7868)	01/06/2025
002315.ZK	01/02/2025	SDB3260122883	11,000.00	5.8507	62,204.35	64,357.26	0.0000	4.3300	50.0000	0.0000	(7.4818)	(0.8939)	0.0000	1	(8.3757)	01/06/2025
002315.ZK	01/02/2025	SDB3260122883	1,300.00	5.8507	7,351.42	7,605.86	0.0000	4.3300	50.0000	0.0000	(0.8842)	(0.1056)	0.0000	1	(0.9898)	01/06/2025
002315.ZK	01/02/2025	SDB3260122883	2,600.00	5.8507	14,702.85	15,211.72	0.0000	4.3300	50.0000	0.0000	(1.7684)	(0.2113)	0.0000	1	(1.9797)	01/06/2025
002315.ZK	01/02/2025	SDB3260122883	100.00	5.8507	565.49	585.07	0.0000	4.3300	50.0000	0.0000	(0.0680)	(0.0081)	0.0000	1	(0.0761)	01/06/2025
002315.ZK	01/02/2025	SDB3260122883	100.00	5.8507	565.49	585.07	0.0000	4.3300	50.0000	0.0000	(0.0680)	(0.0081)	0.0000	1	(0.0761)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
FOCUS TECHNOLOGY CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002315.ZK	12/31/2024	SDB3260122883	400.00	5.8858	2,261.98	2,354.31	0.0000	4.3300	50.0000	0.0000	(0.5441)	(0.0654)	0.0000	2	(0.6095)	01/06/2025
002315.ZK	12/31/2024	SDB3260122883	800.00	5.8858	4,523.95	4,708.62	0.0000	4.3300	50.0000	0.0000	(1.0883)	(0.1308)	0.0000	2	(1.2191)	01/06/2025
002315.ZK	12/31/2024	SDB3260122883	4,200.00	5.8858	23,750.75	24,720.26	0.0000	4.3300	50.0000	0.0000	(5.7134)	(0.6867)	0.0000	2	(6.4000)	01/06/2025
002315.ZK	12/31/2024	SDB3260122883	700.00	5.8858	3,958.46	4,120.04	0.0000	4.3300	50.0000	0.0000	(0.9522)	(0.1144)	0.0000	2	(1.0667)	01/06/2025
002315.ZK	12/31/2024	SDB3260122883	100.00	5.8858	565.49	588.58	0.0000	4.3300	50.0000	0.0000	(0.1360)	(0.0163)	0.0000	2	(0.1524)	01/06/2025
002315.ZK	12/31/2024	SDB3260122883	300.00	5.8858	1,696.48	1,765.73	0.0000	4.3300	50.0000	0.0000	(0.4081)	(0.0490)	0.0000	2	(0.4571)	01/06/2025
002315.ZK	12/31/2024	SDB3260122883	1,700.00	5.8858	9,613.40	10,005.82	0.0000	4.3300	50.0000	0.0000	(2.3126)	(0.2779)	0.0000	2	(2.5905)	01/06/2025
002315.ZK	12/31/2024	SDB3260122883	100.00	5.8858	565.49	588.58	0.0000	4.3300	50.0000	0.0000	(0.1360)	(0.0163)	0.0000	2	(0.1524)	01/06/2025
002315.ZK	12/31/2024	SDB3260122883	400.00	5.8858	2,261.98	2,354.31	0.0000	4.3300	50.0000	0.0000	(0.5441)	(0.0654)	0.0000	2	(0.6095)	01/06/2025
002315.ZK	12/31/2024	SDB3260122883	300.00	5.8858	1,696.48	1,765.73	0.0000	4.3300	50.0000	0.0000	(0.4081)	(0.0490)	0.0000	2	(0.4571)	01/06/2025
002315.ZK	12/31/2024	SDB3260122883	12,400.00	5.8858	70,121.27	72,983.62	0.0000	4.3300	50.0000	0.0000	(16.8681)	(2.0273)	0.0000	2	(18.8954)	01/06/2025
002315.ZK	12/31/2024	SDB3260122883	1,900.00	5.8858	10,744.39	11,182.97	0.0000	4.3300	50.0000	0.0000	(2.5846)	(0.3106)	0.0000	2	(2.8953)	01/06/2025
002315.ZK	12/31/2024	SDB3260122883	400.00	5.8858	2,261.98	2,354.31	0.0000	4.3300	50.0000	0.0000	(0.5441)	(0.0654)	0.0000	2	(0.6095)	01/06/2025
002315.ZK	12/31/2024	SDB3260122883	300.00	5.8858	1,696.48	1,765.73	0.0000	4.3300	50.0000	0.0000	(0.4081)	(0.0490)	0.0000	2	(0.4571)	01/06/2025
002315.ZK	12/31/2024	SDB3260122883	2,000.00	5.8858	11,309.88	11,771.55	0.0000	4.3300	50.0000	0.0000	(2.7207)	(0.3270)	0.0000	2	(3.0476)	01/06/2025
002315.ZK	12/31/2024	SDB3260122883	200.00	5.8858	1,130.99	1,177.16	0.0000	4.3300	50.0000	0.0000	(0.2721)	(0.0327)	0.0000	2	(0.3048)	01/06/2025
002315.ZK	12/31/2024	SDB3260122883	800.00	5.8858	4,523.95	4,708.62	0.0000	4.3300	50.0000	0.0000	(1.0883)	(0.1308)	0.0000	2	(1.2191)	01/06/2025
002315.ZK	12/31/2024	SDB3260122883	500.00	5.8858	2,827.47	2,942.89	0.0000	4.3300	50.0000	0.0000	(0.6802)	(0.0817)	0.0000	2	(0.7619)	01/06/2025
002315.ZK	12/31/2024	SDB3260122883	700.00	5.8858	3,958.46	4,120.04	0.0000	4.3300	50.0000	0.0000	(0.9522)	(0.1144)	0.0000	2	(1.0667)	01/06/2025
002315.ZK	12/31/2024	SDB3260122883	7,600.00	5.8858	42,977.55	44,731.90	0.0000	4.3300	50.0000	0.0000	(10.3385)	(1.2426)	0.0000	2	(11.5810)	01/06/2025
002315.ZK	12/31/2024	SDB3260122883	11,000.00	5.8858	62,204.35	64,743.54	0.0000	4.3300	50.0000	0.0000	(14.9636)	(1.7984)	0.0000	2	(16.7620)	01/06/2025
002315.ZK	12/31/2024	SDB3260122883	1,300.00	5.8858	7,351.42	7,651.51	0.0000	4.3300	50.0000	0.0000	(1.7684)	(0.2125)	0.0000	2	(1.9810)	01/06/2025
002315.ZK	12/31/2024	SDB3260122883	2,600.00	5.8858	14,702.85	15,303.02	0.0000	4.3300	50.0000	0.0000	(3.5369)	(0.4251)	0.0000	2	(3.9619)	01/06/2025
002315.ZK	12/31/2024	SDB3260122883	100.00	5.8858	565.49	588.58	0.0000	4.3300	50.0000	0.0000	(0.1360)	(0.0163)	0.0000	2	(0.1524)	01/06/2025
002315.ZK	12/31/2024	SDB3260122883	100.00	5.8858	565.49	588.58	0.0000	4.3300	50.0000	0.0000	(0.1360)	(0.0163)	0.0000	2	(0.1524)	01/06/2025
002315.ZK	12/30/2024	SDB3260122883	400.00	5.8970	2,261.98	2,358.82	0.0000	4.3300	50.0000	0.0000	(0.2721)	(0.0328)	0.0000	1	(0.3048)	01/06/2025
002315.ZK	12/30/2024	SDB3260122883	800.00	5.8970	4,523.95	4,717.64	0.0000	4.3300	50.0000	0.0000	(0.5441)	(0.0655)	0.0000	1	(0.6097)	01/06/2025
002315.ZK	12/30/2024	SDB3260122883	4,200.00	5.8970	23,750.75	24,767.60	0.0000	4.3300	50.0000	0.0000	(2.8567)	(0.3440)	0.0000	1	(3.2007)	01/06/2025
002315.ZK	12/30/2024	SDB3260122883	700.00	5.8970	3,958.46	4,127.93	0.0000	4.3300	50.0000	0.0000	(0.4761)	(0.0573)	0.0000	1	(0.5334)	01/06/2025
002315.ZK	12/30/2024	SDB3260122883	100.00	5.8970	565.49	589.70	0.0000	4.3300	50.0000	0.0000	(0.0680)	(0.0082)	0.0000	1	(0.0762)	01/06/2025
002315.ZK	12/30/2024	SDB3260122883	300.00	5.8970	1,696.48	1,769.11	0.0000	4.3300	50.0000	0.0000	(0.2040)	(0.0246)	0.0000	1	(0.2286)	01/06/2025
002315.ZK	12/30/2024	SDB3260122883	1,700.00	5.8970	9,613.40	10,024.98	0.0000	4.3300	50.0000	0.0000	(1.1563)	(0.1392)	0.0000	1	(1.2955)	01/06/2025
002315.ZK	12/30/2024	SDB3260122883	100.00	5.8970	565.49	589.70	0.0000	4.3300	50.0000	0.0000	(0.0680)	(0.0082)	0.0000	1	(0.0762)	01/06/2025
002315.ZK	12/30/2024	SDB3260122883	400.00	5.8970	2,261.98	2,358.82	0.0000	4.3300	50.0000	0.0000	(0.2721)	(0.0328)	0.0000	1	(0.3048)	01/06/2025
002315.ZK	12/30/2024	SDB3260122883	300.00	5.8970	1,696.48	1,769.11	0.0000	4.3300	50.0000	0.0000	(0.2040)	(0.0246)	0.0000	1	(0.2286)	01/06/2025
002315.ZK	12/30/2024	SDB3260122883	12,400.00	5.8970	70,121.27	73,123.40	0.0000	4.3300	50.0000	0.0000	(8.4340)	(1.0156)	0.0000	1	(9.4496)	01/06/2025
002315.ZK	12/30/2024	SDB3260122883	1,900.00	5.8970	10,744.39	11,204.39	0.0000	4.3300	50.0000	0.0000	(1.2923)	(0.1556)	0.0000	1	(1.4479)	01/06/2025
002315.ZK	12/30/2024	SDB3260122883	400.00	5.8970	2,261.98	2,358.82	0.0000	4.3300	50.0000	0.0000	(0.2721)	(0.0328)	0.0000	1	(0.3048)	01/06/2025
002315.ZK	12/30/2024	SDB3260122883	300.00	5.8970	1,696.48	1,769.11	0.0000	4.3300	50.0000	0.0000	(0.2040)	(0.0246)	0.0000	1	(0.2286)	01/06/2025
002315.ZK	12/30/2024	SDB3260122883	2,000.00	5.8970	11,309.88	11,794.10	0.0000	4.3300	50.0000	0.0000	(1.3603)	(0.1638)	0.0000	1	(1.5241)	01/06/2025
002315.ZK	12/30/2024	SDB3260122883	200.00	5.8970	1,130.99	1,179.41	0.0000	4.3300	50.0000	0.0000	(0.1360)	(0.0164)	0.0000	1	(0.1524)	01/06/2025
002315.ZK	12/30/2024	SDB3260122883	800.00	5.8970	4,523.95	4,717.64	0.0000	4.3300	50.0000	0.0000	(0.5441)	(0.0655)	0.0000	1	(0.6097)	01/06/2025
002315.ZK	12/30/2024	SDB3260122883	500.00	5.8970	2,827.47	2,948.52	0.0000	4.3300	50.0000	0.0000	(0.3401)	(0.0410)	0.0000	1	(0.3810)	01/06/2025
002315.ZK	12/30/2024	SDB3260122883	700.00	5.8970	3,958.46	4,127.93	0.0000	4.3300	50.0000	0.0000	(0.4761)	(0.0573)	0.0000	1	(0.5334)	01/06/2025
002315.ZK	12/30/2024	SDB3260122883	7,600.00	5.8970	42,977.55	44,817.56	0.0000	4.3300	50.0000	0.0000	(5.1692)	(0.6225)	0.0000	1	(5.7917)	01/06/2025
002315.ZK	12/30/2024	SDB3260122883	11,000.00	5.8970	62,204.35	64,867.53	0.0000	4.3300	50.0000	0.0000	(7.4818)	(0.9009)	0.0000	1	(8.3827)	01/06/2025
002315.ZK	12/30/2024	SDB3260122883	1,300.00	5.8970	7,351.42	7,666.16	0.0000	4.3300	50.0000	0.0000	(0.8842)	(0.1065)	0.0000	1	(0.9907)	01/06/2025
002315.ZK	12/30/2024	SDB3260122883	2,600.00	5.8970	14,702.85	15,332.32	0.0000	4.3300	50.0000	0.0000	(1.7684)	(0.2129)	0.0000	1	(1.9814)	01/06/2025
002315.ZK	12/30/2024	SDB3260122883	100.00	5.8970	565.49	589.70	0.0000	4.3300	50.0000	0.0000	(0.0680)	(0.0082)	0.0000	1	(0.0762)	01/06/2025
002315.ZK	12/30/2024	SDB3260122883	100.00	5.8970	565.49	589.70	0.0000	4.3300	50.0000	0.0000	(0.0680)	(0.0082)	0.0000	1	(0.0762)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
FOCUS TECHNOLOGY CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002315.ZK	12/27/2024	SDB3260122883	400.00	6.5504	2,261.98	2,620.14	0.0000	4.3300	50.0000	0.0000	(0.8162)	(0.1092)	0.0000	3	(0.9254)	01/06/2025
002315.ZK	12/27/2024	SDB3260122883	800.00	6.5504	4,523.95	5,240.28	0.0000	4.3300	50.0000	0.0000	(1.6324)	(0.2183)	0.0000	3	(1.8507)	01/06/2025
002315.ZK	12/27/2024	SDB3260122883	4,200.00	6.5504	23,750.75	27,511.50	0.0000	4.3300	50.0000	0.0000	(8.5701)	(1.1463)	0.0000	3	(9.7164)	01/06/2025
002315.ZK	12/27/2024	SDB3260122883	700.00	6.5504	3,958.46	4,585.25	0.0000	4.3300	50.0000	0.0000	(1.4283)	(0.1911)	0.0000	3	(1.6194)	01/06/2025
002315.ZK	12/27/2024	SDB3260122883	100.00	6.5504	565.49	655.04	0.0000	4.3300	50.0000	0.0000	(0.2040)	(0.0273)	0.0000	3	(0.2313)	01/06/2025
002315.ZK	12/27/2024	SDB3260122883	300.00	6.5504	1,696.48	1,965.11	0.0000	4.3300	50.0000	0.0000	(0.6121)	(0.0819)	0.0000	3	(0.6940)	01/06/2025
002315.ZK	12/27/2024	SDB3260122883	1,700.00	6.5504	9,613.40	11,135.61	0.0000	4.3300	50.0000	0.0000	(3.4688)	(0.4640)	0.0000	3	(3.9328)	01/06/2025
002315.ZK	12/27/2024	SDB3260122883	100.00	6.5504	565.49	655.04	0.0000	4.3300	50.0000	0.0000	(0.2040)	(0.0273)	0.0000	3	(0.2313)	01/06/2025
002315.ZK	12/27/2024	SDB3260122883	400.00	6.5504	2,261.98	2,620.14	0.0000	4.3300	50.0000	0.0000	(0.8162)	(0.1092)	0.0000	3	(0.9254)	01/06/2025
002315.ZK	12/27/2024	SDB3260122883	300.00	6.5504	1,696.48	1,965.11	0.0000	4.3300	50.0000	0.0000	(0.6121)	(0.0819)	0.0000	3	(0.6940)	01/06/2025
002315.ZK	12/27/2024	SDB3260122883	12,400.00	6.5504	70,121.27	81,224.41	0.0000	4.3300	50.0000	0.0000	(25.3021)	(3.3844)	0.0000	3	(28.6864)	01/06/2025
002315.ZK	12/27/2024	SDB3260122883	1,900.00	6.5504	10,744.39	12,445.68	0.0000	4.3300	50.0000	0.0000	(3.8769)	(0.5186)	0.0000	3	(4.3955)	01/06/2025
002315.ZK	12/27/2024	SDB3260122883	400.00	6.5504	2,261.98	2,620.14	0.0000	4.3300	50.0000	0.0000	(0.8162)	(0.1092)	0.0000	3	(0.9254)	01/06/2025
002315.ZK	12/27/2024	SDB3260122883	300.00	6.5504	1,696.48	1,965.11	0.0000	4.3300	50.0000	0.0000	(0.6121)	(0.0819)	0.0000	3	(0.6940)	01/06/2025
002315.ZK	12/27/2024	SDB3260122883	2,000.00	6.5504	11,309.88	13,100.71	0.0000	4.3300	50.0000	0.0000	(4.0810)	(0.5459)	0.0000	3	(4.6268)	01/06/2025
002315.ZK	12/27/2024	SDB3260122883	200.00	6.5504	1,130.99	1,310.07	0.0000	4.3300	50.0000	0.0000	(0.4081)	(0.0546)	0.0000	3	(0.4627)	01/06/2025
002315.ZK	12/27/2024	SDB3260122883	800.00	6.5504	4,523.95	5,240.28	0.0000	4.3300	50.0000	0.0000	(1.6324)	(0.2183)	0.0000	3	(1.8507)	01/06/2025
002315.ZK	12/27/2024	SDB3260122883	1,700.00	6.5504	9,613.40	11,135.61	0.0000	4.3300	50.0000	0.0000	(3.4688)	(0.4640)	0.0000	3	(3.9328)	01/06/2025
002315.ZK	12/27/2024	SDB3260122883	500.00	6.5504	2,827.47	3,275.18	0.0000	4.3300	50.0000	0.0000	(1.0202)	(0.1365)	0.0000	3	(1.1567)	01/06/2025
002315.ZK	12/27/2024	SDB3260122883	700.00	6.5504	3,958.46	4,585.25	0.0000	4.3300	50.0000	0.0000	(1.4283)	(0.1911)	0.0000	3	(1.6194)	01/06/2025
002315.ZK	12/27/2024	SDB3260122883	7,600.00	6.5504	42,977.55	49,782.71	0.0000	4.3300	50.0000	0.0000	(15.5077)	(2.0743)	0.0000	3	(17.5820)	01/06/2025
002315.ZK	12/27/2024	SDB3260122883	11,000.00	6.5504	62,204.35	72,053.92	0.0000	4.3300	50.0000	0.0000	(22.4454)	(3.0022)	0.0000	3	(25.4476)	01/06/2025
002315.ZK	12/27/2024	SDB3260122883	1,300.00	6.5504	7,351.42	8,515.46	0.0000	4.3300	50.0000	0.0000	(2.6526)	(0.3548)	0.0000	3	(3.0074)	01/06/2025
002315.ZK	12/27/2024	SDB3260122883	2,600.00	6.5504	14,702.85	17,030.93	0.0000	4.3300	50.0000	0.0000	(5.3053)	(0.7096)	0.0000	3	(6.0149)	01/06/2025
002315.ZK	12/27/2024	SDB3260122883	100.00	6.5504	565.49	655.04	0.0000	4.3300	50.0000	0.0000	(0.2040)	(0.0273)	0.0000	3	(0.2313)	01/06/2025
002315.ZK	12/27/2024	SDB3260122883	100.00	6.5504	565.49	655.04	0.0000	4.3300	50.0000	0.0000	(0.2040)	(0.0273)	0.0000	3	(0.2313)	01/06/2025
002315.ZK	12/26/2024	SDB3260122883	400.00	6.2114	2,261.98	2,484.55	0.0000	4.3300	50.0000	0.0000	(0.2721)	(0.0345)	0.0000	1	(0.3066)	01/06/2025
002315.ZK	12/26/2024	SDB3260122883	800.00	6.2114	4,523.95	4,969.10	0.0000	4.3300	50.0000	0.0000	(0.5441)	(0.0690)	0.0000	1	(0.6131)	01/06/2025
002315.ZK	12/26/2024	SDB3260122883	4,200.00	6.2114	23,750.75	26,087.78	0.0000	4.3300	50.0000	0.0000	(2.8567)	(0.3623)	0.0000	1	(3.2190)	01/06/2025
002315.ZK	12/26/2024	SDB3260122883	700.00	6.2114	3,958.46	4,347.96	0.0000	4.3300	50.0000	0.0000	(0.4761)	(0.0604)	0.0000	1	(0.5365)	01/06/2025
002315.ZK	12/26/2024	SDB3260122883	100.00	6.2114	565.49	621.14	0.0000	4.3300	50.0000	0.0000	(0.0680)	(0.0086)	0.0000	1	(0.0766)	01/06/2025
002315.ZK	12/26/2024	SDB3260122883	300.00	6.2114	1,696.48	1,863.41	0.0000	4.3300	50.0000	0.0000	(0.2040)	(0.0259)	0.0000	1	(0.2299)	01/06/2025
002315.ZK	12/26/2024	SDB3260122883	1,700.00	6.2114	9,613.40	10,559.34	0.0000	4.3300	50.0000	0.0000	(1.1563)	(0.1467)	0.0000	1	(1.3029)	01/06/2025
002315.ZK	12/26/2024	SDB3260122883	100.00	6.2114	565.49	621.14	0.0000	4.3300	50.0000	0.0000	(0.0680)	(0.0086)	0.0000	1	(0.0766)	01/06/2025
002315.ZK	12/26/2024	SDB3260122883	400.00	6.2114	2,261.98	2,484.55	0.0000	4.3300	50.0000	0.0000	(0.2721)	(0.0345)	0.0000	1	(0.3066)	01/06/2025
002315.ZK	12/26/2024	SDB3260122883	300.00	6.2114	1,696.48	1,863.41	0.0000	4.3300	50.0000	0.0000	(0.2040)	(0.0259)	0.0000	1	(0.2299)	01/06/2025
002315.ZK	12/26/2024	SDB3260122883	12,400.00	6.2114	70,121.27	77,021.05	0.0000	4.3300	50.0000	0.0000	(8.4340)	(1.0697)	0.0000	1	(9.5038)	01/06/2025
002315.ZK	12/26/2024	SDB3260122883	1,900.00	6.2114	10,744.39	11,801.61	0.0000	4.3300	50.0000	0.0000	(1.2923)	(0.1639)	0.0000	1	(1.4562)	01/06/2025
002315.ZK	12/26/2024	SDB3260122883	400.00	6.2114	2,261.98	2,484.55	0.0000	4.3300	50.0000	0.0000	(0.2721)	(0.0345)	0.0000	1	(0.3066)	01/06/2025
002315.ZK	12/26/2024	SDB3260122883	300.00	6.2114	1,696.48	1,863.41	0.0000	4.3300	50.0000	0.0000	(0.2040)	(0.0259)	0.0000	1	(0.2299)	01/06/2025
002315.ZK	12/26/2024	SDB3260122883	2,000.00	6.2114	11,309.88	12,422.75	0.0000	4.3300	50.0000	0.0000	(1.3603)	(0.1725)	0.0000	1	(1.5329)	01/06/2025
002315.ZK	12/26/2024	SDB3260122883	200.00	6.2114	1,130.99	1,242.28	0.0000	4.3300	50.0000	0.0000	(0.1360)	(0.0173)	0.0000	1	(0.1533)	01/06/2025
002315.ZK	12/26/2024	SDB3260122883	800.00	6.2114	4,523.95	4,969.10	0.0000	4.3300	50.0000	0.0000	(0.5441)	(0.0690)	0.0000	1	(0.6131)	01/06/2025
002315.ZK	12/26/2024	SDB3260122883	1,700.00	6.2114	9,613.40	10,559.34	0.0000	4.3300	50.0000	0.0000	(1.1563)	(0.1467)	0.0000	1	(1.3029)	01/06/2025
002315.ZK	12/26/2024	SDB3260122883	500.00	6.2114	2,827.47	3,105.69	0.0000	4.3300	50.0000	0.0000	(0.3401)	(0.0431)	0.0000	1	(0.3832)	01/06/2025
002315.ZK	12/26/2024	SDB3260122883	700.00	6.2114	3,958.46	4,347.96	0.0000	4.3300	50.0000	0.0000	(0.4761)	(0.0604)	0.0000	1	(0.5365)	01/06/2025
002315.ZK	12/26/2024	SDB3260122883	7,600.00	6.2114	42,977.55	47,206.45	0.0000	4.3300	50.0000	0.0000	(5.1692)	(0.6556)	0.0000	1	(5.8249)	01/06/2025
002315.ZK	12/26/2024	SDB3260122883	11,000.00	6.2114	62,204.35	68,325.13	0.0000	4.3300	50.0000	0.0000	(7.4818)	(0.9490)	0.0000	1	(8.4308)	01/06/2025
002315.ZK	12/26/2024	SDB3260122883	1,300.00	6.2114	7,351.42	8,074.79	0.0000	4.3300	50.0000	0.0000	(0.8842)	(0.1121)	0.0000	1	(0.9964)	01/06/2025
002315.ZK	12/26/2024	SDB3260122883	2,600.00	6.2114	14,702.85	16,149.58	0.0000	4.3300	50.0000	0.0000	(1.7684)	(0.2243)	0.0000	1	(1.9927)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
FOCUS TECHNOLOGY CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002315.ZK	12/26/2024	SDB3260122883	100.00	6.2114	565.49	621.14	0.0000	4.3300	50.0000	0.0000	(0.0680)	(0.0086)	0.0000	1	(0.0766)	01/06/2025
002315.ZK	12/26/2024	SDB3260122883	100.00	6.2114	565.49	621.14	0.0000	4.3300	50.0000	0.0000	(0.0680)	(0.0086)	0.0000	1	(0.0766)	01/06/2025
002315.ZK	12/24/2024	SDB3260122883	400.00	6.2114	2,261.98	2,484.55	0.0000	4.3300	50.0000	0.0000	(0.5441)	(0.0690)	0.0000	2	(0.6131)	01/06/2025
002315.ZK	12/24/2024	SDB3260122883	800.00	6.2114	4,523.95	4,969.10	0.0000	4.3300	50.0000	0.0000	(1.0883)	(0.1380)	0.0000	2	(1.2263)	01/06/2025
002315.ZK	12/24/2024	SDB3260122883	4,200.00	6.2114	23,750.75	26,087.78	0.0000	4.3300	50.0000	0.0000	(5.7134)	(0.7247)	0.0000	2	(6.4380)	01/06/2025
002315.ZK	12/24/2024	SDB3260122883	700.00	6.2114	3,958.46	4,347.96	0.0000	4.3300	50.0000	0.0000	(0.9522)	(0.1208)	0.0000	2	(1.0730)	01/06/2025
002315.ZK	12/24/2024	SDB3260122883	100.00	6.2114	565.49	621.14	0.0000	4.3300	50.0000	0.0000	(0.1360)	(0.0173)	0.0000	2	(0.1533)	01/06/2025
002315.ZK	12/24/2024	SDB3260122883	300.00	6.2114	1,696.48	1,863.41	0.0000	4.3300	50.0000	0.0000	(0.4081)	(0.0518)	0.0000	2	(0.4599)	01/06/2025
002315.ZK	12/24/2024	SDB3260122883	1,700.00	6.2114	9,613.40	10,559.34	0.0000	4.3300	50.0000	0.0000	(2.3126)	(0.2933)	0.0000	2	(2.6059)	01/06/2025
002315.ZK	12/24/2024	SDB3260122883	100.00	6.2114	565.49	621.14	0.0000	4.3300	50.0000	0.0000	(0.1360)	(0.0173)	0.0000	2	(0.1533)	01/06/2025
002315.ZK	12/24/2024	SDB3260122883	400.00	6.2114	2,261.98	2,484.55	0.0000	4.3300	50.0000	0.0000	(0.5441)	(0.0690)	0.0000	2	(0.6131)	01/06/2025
002315.ZK	12/24/2024	SDB3260122883	300.00	6.2114	1,696.48	1,863.41	0.0000	4.3300	50.0000	0.0000	(0.4081)	(0.0518)	0.0000	2	(0.4599)	01/06/2025
002315.ZK	12/24/2024	SDB3260122883	12,400.00	6.2114	70,121.27	77,021.05	0.0000	4.3300	50.0000	0.0000	(16.8681)	(2.1395)	0.0000	2	(19.0075)	01/06/2025
002315.ZK	12/24/2024	SDB3260122883	1,900.00	6.2114	10,744.39	11,801.61	0.0000	4.3300	50.0000	0.0000	(2.5846)	(0.3278)	0.0000	2	(2.9124)	01/06/2025
002315.ZK	12/24/2024	SDB3260122883	400.00	6.2114	2,261.98	2,484.55	0.0000	4.3300	50.0000	0.0000	(0.5441)	(0.0690)	0.0000	2	(0.6131)	01/06/2025
002315.ZK	12/24/2024	SDB3260122883	300.00	6.2114	1,696.48	1,863.41	0.0000	4.3300	50.0000	0.0000	(0.4081)	(0.0518)	0.0000	2	(0.4599)	01/06/2025
002315.ZK	12/24/2024	SDB3260122883	2,000.00	6.2114	11,309.88	12,422.75	0.0000	4.3300	50.0000	0.0000	(2.7207)	(0.3451)	0.0000	2	(3.0657)	01/06/2025
002315.ZK	12/24/2024	SDB3260122883	200.00	6.2114	1,130.99	1,242.28	0.0000	4.3300	50.0000	0.0000	(0.2721)	(0.0345)	0.0000	2	(0.3066)	01/06/2025
002315.ZK	12/24/2024	SDB3260122883	800.00	6.2114	4,523.95	4,969.10	0.0000	4.3300	50.0000	0.0000	(1.0883)	(0.1380)	0.0000	2	(1.2263)	01/06/2025
002315.ZK	12/24/2024	SDB3260122883	1,700.00	6.2114	9,613.40	10,559.34	0.0000	4.3300	50.0000	0.0000	(2.3126)	(0.2933)	0.0000	2	(2.6059)	01/06/2025
002315.ZK	12/24/2024	SDB3260122883	500.00	6.2114	2,827.47	3,105.69	0.0000	4.3300	50.0000	0.0000	(0.6802)	(0.0863)	0.0000	2	(0.7664)	01/06/2025
002315.ZK	12/24/2024	SDB3260122883	700.00	6.2114	3,958.46	4,347.96	0.0000	4.3300	50.0000	0.0000	(0.9522)	(0.1208)	0.0000	2	(1.0730)	01/06/2025
002315.ZK	12/24/2024	SDB3260122883	7,600.00	6.2114	42,977.55	47,206.45	0.0000	4.3300	50.0000	0.0000	(10.3385)	(1.3113)	0.0000	2	(11.6498)	01/06/2025
002315.ZK	12/24/2024	SDB3260122883	11,000.00	6.2114	62,204.35	68,325.13	0.0000	4.3300	50.0000	0.0000	(14.9636)	(1.8979)	0.0000	2	(16.8615)	01/06/2025
002315.ZK	12/24/2024	SDB3260122883	1,300.00	6.2114	7,351.42	8,074.79	0.0000	4.3300	50.0000	0.0000	(1.7684)	(0.2243)	0.0000	2	(1.9927)	01/06/2025
002315.ZK	12/24/2024	SDB3260122883	2,600.00	6.2114	14,702.85	16,149.58	0.0000	4.3300	50.0000	0.0000	(3.5369)	(0.4486)	0.0000	2	(3.9855)	01/06/2025
002315.ZK	12/24/2024	SDB3260122883	100.00	6.2114	565.49	621.14	0.0000	4.3300	50.0000	0.0000	(0.1360)	(0.0173)	0.0000	2	(0.1533)	01/06/2025
002315.ZK	12/24/2024	SDB3260122883	100.00	6.2114	565.49	621.14	0.0000	4.3300	50.0000	0.0000	(0.1360)	(0.0173)	0.0000	2	(0.1533)	01/06/2025
002315.ZK	12/23/2024	SDB3260122883	400.00	6.1711	2,261.98	2,468.45	0.0000	4.3300	50.0000	0.0000	(0.2721)	(0.0343)	0.0000	1	(0.3063)	01/06/2025
002315.ZK	12/23/2024	SDB3260122883	800.00	6.1711	4,523.95	4,936.90	0.0000	4.3300	50.0000	0.0000	(0.5441)	(0.0686)	0.0000	1	(0.6127)	01/06/2025
002315.ZK	12/23/2024	SDB3260122883	4,200.00	6.1711	23,750.75	25,918.74	0.0000	4.3300	50.0000	0.0000	(2.8567)	(0.3600)	0.0000	1	(3.2167)	01/06/2025
002315.ZK	12/23/2024	SDB3260122883	700.00	6.1711	3,958.46	4,319.79	0.0000	4.3300	50.0000	0.0000	(0.4761)	(0.0600)	0.0000	1	(0.5361)	01/06/2025
002315.ZK	12/23/2024	SDB3260122883	100.00	6.1711	565.49	617.11	0.0000	4.3300	50.0000	0.0000	(0.0680)	(0.0086)	0.0000	1	(0.0766)	01/06/2025
002315.ZK	12/23/2024	SDB3260122883	300.00	6.1711	1,696.48	1,851.34	0.0000	4.3300	50.0000	0.0000	(0.2040)	(0.0257)	0.0000	1	(0.2298)	01/06/2025
002315.ZK	12/23/2024	SDB3260122883	1,700.00	6.1711	9,613.40	10,490.92	0.0000	4.3300	50.0000	0.0000	(1.1563)	(0.1457)	0.0000	1	(1.3020)	01/06/2025
002315.ZK	12/23/2024	SDB3260122883	100.00	6.1711	565.49	617.11	0.0000	4.3300	50.0000	0.0000	(0.0680)	(0.0086)	0.0000	1	(0.0766)	01/06/2025
002315.ZK	12/23/2024	SDB3260122883	400.00	6.1711	2,261.98	2,468.45	0.0000	4.3300	50.0000	0.0000	(0.2721)	(0.0343)	0.0000	1	(0.3063)	01/06/2025
002315.ZK	12/23/2024	SDB3260122883	300.00	6.1711	1,696.48	1,851.34	0.0000	4.3300	50.0000	0.0000	(0.2040)	(0.0257)	0.0000	1	(0.2298)	01/06/2025
002315.ZK	12/23/2024	SDB3260122883	12,400.00	6.1711	70,121.27	76,522.00	0.0000	4.3300	50.0000	0.0000	(8.4340)	(1.0628)	0.0000	1	(9.4968)	01/06/2025
002315.ZK	12/23/2024	SDB3260122883	1,900.00	6.1711	10,744.39	11,725.15	0.0000	4.3300	50.0000	0.0000	(1.2923)	(0.1628)	0.0000	1	(1.4552)	01/06/2025
002315.ZK	12/23/2024	SDB3260122883	400.00	6.1711	2,261.98	2,468.45	0.0000	4.3300	50.0000	0.0000	(0.2721)	(0.0343)	0.0000	1	(0.3063)	01/06/2025
002315.ZK	12/23/2024	SDB3260122883	300.00	6.1711	1,696.48	1,851.34	0.0000	4.3300	50.0000	0.0000	(0.2040)	(0.0257)	0.0000	1	(0.2298)	01/06/2025
002315.ZK	12/23/2024	SDB3260122883	2,000.00	6.1711	11,309.88	12,342.26	0.0000	4.3300	50.0000	0.0000	(1.3603)	(0.1714)	0.0000	1	(1.5317)	01/06/2025
002315.ZK	12/23/2024	SDB3260122883	200.00	6.1711	1,130.99	1,234.23	0.0000	4.3300	50.0000	0.0000	(0.0171)	(0.0000)	0.0000	1	(0.1532)	01/06/2025
002315.ZK	12/23/2024	SDB3260122883	800.00	6.1711	4,523.95	4,936.90	0.0000	4.3300	50.0000	0.0000	(0.5441)	(0.0686)	0.0000	1	(0.6127)	01/06/2025
002315.ZK	12/23/2024	SDB3260122883	1,700.00	6.1711	9,613.40	10,490.92	0.0000	4.3300	50.0000	0.0000	(1.1563)	(0.1457)	0.0000	1	(1.3020)	01/06/2025
002315.ZK	12/23/2024	SDB3260122883	500.00	6.1711	2,827.47	3,085.56	0.0000	4.3300	50.0000	0.0000	(0.3401)	(0.0429)	0.0000	1	(0.3829)	01/06/2025
002315.ZK	12/23/2024	SDB3260122883	700.00	6.1711	3,958.46	4,319.79	0.0000	4.3300	50.0000	0.0000	(0.4761)	(0.0600)	0.0000	1	(0.5361)	01/06/2025
002315.ZK	12/23/2024	SDB3260122883	7,600.00	6.1711	42,977.55	46,900.58	0.0000	4.3300	50.0000	0.0000	(5.1692)	(0.6514)	0.0000	1	(5.8206)	01/06/2025
002315.ZK	12/23/2024	SDB3260122883	11,000.00	6.1711	62,204.35	67,882.42	0.0000	4.3300	50.0000	0.0000	(7.4818)	(0.9428)	0.0000	1	(8.4246)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
FOCUS TECHNOLOGY CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002315.ZK	12/23/2024	SDB3260122883	1,300.00	6.1711	7,351.42	8,022.47	0.0000	4.3300	50.0000	0.0000	(0.8842)	(0.1114)	0.0000	1	(0.9956)	01/06/2025
002315.ZK	12/23/2024	SDB3260122883	2,600.00	6.1711	14,702.85	16,044.94	0.0000	4.3300	50.0000	0.0000	(1.7684)	(0.2228)	0.0000	1	(1.9913)	01/06/2025
002315.ZK	12/23/2024	SDB3260122883	100.00	6.1711	565.49	617.11	0.0000	4.3300	50.0000	0.0000	(0.0680)	(0.0086)	0.0000	1	(0.0766)	01/06/2025
002315.ZK	12/23/2024	SDB3260122883	100.00	6.1711	565.49	617.11	0.0000	4.3300	50.0000	0.0000	(0.0680)	(0.0086)	0.0000	1	(0.0766)	01/06/2025
002315.ZK	12/20/2024	SDB3260122883	400.00	5.9971	2,261.98	2,398.84	0.0000	4.3300	50.0000	0.0000	(0.8162)	(0.1000)	0.0000	3	(0.9161)	01/06/2025
002315.ZK	12/20/2024	SDB3260122883	800.00	5.9971	4,523.95	4,797.68	0.0000	4.3300	50.0000	0.0000	(1.6324)	(0.1999)	0.0000	3	(1.8323)	01/06/2025
002315.ZK	12/20/2024	SDB3260122883	4,200.00	5.9971	23,750.75	25,187.85	0.0000	4.3300	50.0000	0.0000	(8.5701)	(1.0495)	0.0000	3	(9.6196)	01/06/2025
002315.ZK	12/20/2024	SDB3260122883	700.00	5.9971	3,958.46	4,197.97	0.0000	4.3300	50.0000	0.0000	(1.4283)	(0.1749)	0.0000	3	(1.6033)	01/06/2025
002315.ZK	12/20/2024	SDB3260122883	100.00	5.9971	565.49	599.71	0.0000	4.3300	50.0000	0.0000	(0.2040)	(0.0250)	0.0000	3	(0.2290)	01/06/2025
002315.ZK	12/20/2024	SDB3260122883	300.00	5.9971	1,696.48	1,799.13	0.0000	4.3300	50.0000	0.0000	(0.6121)	(0.0750)	0.0000	3	(0.6871)	01/06/2025
002315.ZK	12/20/2024	SDB3260122883	1,700.00	5.9971	9,613.40	10,195.08	0.0000	4.3300	50.0000	0.0000	(3.4688)	(0.4248)	0.0000	3	(3.8936)	01/06/2025
002315.ZK	12/20/2024	SDB3260122883	100.00	5.9971	565.49	599.71	0.0000	4.3300	50.0000	0.0000	(0.2040)	(0.0250)	0.0000	3	(0.2290)	01/06/2025
002315.ZK	12/20/2024	SDB3260122883	400.00	5.9971	2,261.98	2,398.84	0.0000	4.3300	50.0000	0.0000	(0.8162)	(0.1000)	0.0000	3	(0.9161)	01/06/2025
002315.ZK	12/20/2024	SDB3260122883	300.00	5.9971	1,696.48	1,799.13	0.0000	4.3300	50.0000	0.0000	(0.6121)	(0.0750)	0.0000	3	(0.6871)	01/06/2025
002315.ZK	12/20/2024	SDB3260122883	12,400.00	5.9971	70,121.27	74,364.11	0.0000	4.3300	50.0000	0.0000	(25.3021)	(3.0985)	0.0000	3	(28.4006)	01/06/2025
002315.ZK	12/20/2024	SDB3260122883	1,900.00	5.9971	10,744.39	11,394.50	0.0000	4.3300	50.0000	0.0000	(3.8769)	(0.4748)	0.0000	3	(4.3517)	01/06/2025
002315.ZK	12/20/2024	SDB3260122883	400.00	5.9971	2,261.98	2,398.84	0.0000	4.3300	50.0000	0.0000	(0.8162)	(0.1000)	0.0000	3	(0.9161)	01/06/2025
002315.ZK	12/20/2024	SDB3260122883	300.00	5.9971	1,696.48	1,799.13	0.0000	4.3300	50.0000	0.0000	(0.6121)	(0.0750)	0.0000	3	(0.6871)	01/06/2025
002315.ZK	12/20/2024	SDB3260122883	2,000.00	5.9971	11,309.88	11,994.21	0.0000	4.3300	50.0000	0.0000	(4.0810)	(0.4998)	0.0000	3	(4.5807)	01/06/2025
002315.ZK	12/20/2024	SDB3260122883	200.00	5.9971	1,130.99	1,199.42	0.0000	4.3300	50.0000	0.0000	(0.4081)	(0.0500)	0.0000	3	(0.4581)	01/06/2025
002315.ZK	12/20/2024	SDB3260122883	800.00	5.9971	4,523.95	4,797.68	0.0000	4.3300	50.0000	0.0000	(1.6324)	(0.1999)	0.0000	3	(1.8323)	01/06/2025
002315.ZK	12/20/2024	SDB3260122883	1,700.00	5.9971	9,613.40	10,195.08	0.0000	4.3300	50.0000	0.0000	(3.4688)	(0.4248)	0.0000	3	(3.8936)	01/06/2025
002315.ZK	12/20/2024	SDB3260122883	500.00	5.9971	2,827.47	2,998.55	0.0000	4.3300	50.0000	0.0000	(1.0202)	(0.1249)	0.0000	3	(1.1452)	01/06/2025
002315.ZK	12/20/2024	SDB3260122883	700.00	5.9971	3,958.46	4,197.97	0.0000	4.3300	50.0000	0.0000	(1.4283)	(0.1749)	0.0000	3	(1.6033)	01/06/2025
002315.ZK	12/20/2024	SDB3260122883	7,600.00	5.9971	42,977.55	45,578.01	0.0000	4.3300	50.0000	0.0000	(15.5077)	(1.8991)	0.0000	3	(17.4068)	01/06/2025
002315.ZK	12/20/2024	SDB3260122883	11,000.00	5.9971	62,204.35	65,968.17	0.0000	4.3300	50.0000	0.0000	(22.4454)	(2.7487)	0.0000	3	(25.1941)	01/06/2025
002315.ZK	12/20/2024	SDB3260122883	1,300.00	5.9971	7,351.42	7,796.24	0.0000	4.3300	50.0000	0.0000	(2.6526)	(0.3248)	0.0000	3	(2.9775)	01/06/2025
002315.ZK	12/20/2024	SDB3260122883	2,600.00	5.9971	14,702.85	15,592.48	0.0000	4.3300	50.0000	0.0000	(5.3053)	(0.6497)	0.0000	3	(5.9550)	01/06/2025
002315.ZK	12/20/2024	SDB3260122883	100.00	5.9971	565.49	599.71	0.0000	4.3300	50.0000	0.0000	(0.2040)	(0.0250)	0.0000	3	(0.2290)	01/06/2025
002315.ZK	12/20/2024	SDB3260122883	100.00	5.9971	565.49	599.71	0.0000	4.3300	50.0000	0.0000	(0.2040)	(0.0250)	0.0000	3	(0.2290)	01/06/2025
002315.ZK	12/19/2024	SDB3260122883	400.00	6.3356	2,261.98	2,534.25	0.0000	4.5800	50.0000	0.0000	(0.2878)	(0.0352)	0.0000	1	(0.3230)	01/06/2025
002315.ZK	12/19/2024	SDB3260122883	800.00	6.3356	4,523.95	5,068.51	0.0000	4.5800	50.0000	0.0000	(0.5755)	(0.0704)	0.0000	1	(0.6459)	01/06/2025
002315.ZK	12/19/2024	SDB3260122883	4,200.00	6.3356	23,750.75	26,609.67	0.0000	4.5800	50.0000	0.0000	(3.0216)	(0.3696)	0.0000	1	(3.3912)	01/06/2025
002315.ZK	12/19/2024	SDB3260122883	700.00	6.3356	3,958.46	4,434.95	0.0000	4.5800	50.0000	0.0000	(0.5036)	(0.0616)	0.0000	1	(0.5652)	01/06/2025
002315.ZK	12/19/2024	SDB3260122883	100.00	6.3356	565.49	633.56	0.0000	4.5800	50.0000	0.0000	(0.0719)	(0.0088)	0.0000	1	(0.0807)	01/06/2025
002315.ZK	12/19/2024	SDB3260122883	300.00	6.3356	1,696.48	1,900.69	0.0000	4.5800	50.0000	0.0000	(0.2158)	(0.0264)	0.0000	1	(0.2422)	01/06/2025
002315.ZK	12/19/2024	SDB3260122883	1,700.00	6.3356	9,613.40	10,770.58	0.0000	4.5800	50.0000	0.0000	(1.2230)	(0.1496)	0.0000	1	(1.3726)	01/06/2025
002315.ZK	12/19/2024	SDB3260122883	100.00	6.3356	565.49	633.56	0.0000	4.5800	50.0000	0.0000	(0.0719)	(0.0088)	0.0000	1	(0.0807)	01/06/2025
002315.ZK	12/19/2024	SDB3260122883	400.00	6.3356	2,261.98	2,534.25	0.0000	4.5800	50.0000	0.0000	(0.2878)	(0.0352)	0.0000	1	(0.3230)	01/06/2025
002315.ZK	12/19/2024	SDB3260122883	300.00	6.3356	1,696.48	1,900.69	0.0000	4.5800	50.0000	0.0000	(0.2158)	(0.0264)	0.0000	1	(0.2422)	01/06/2025
002315.ZK	12/19/2024	SDB3260122883	12,400.00	6.3356	70,121.27	78,561.89	0.0000	4.5800	50.0000	0.0000	(8.9210)	(1.0911)	0.0000	1	(10.0121)	01/06/2025
002315.ZK	12/19/2024	SDB3260122883	1,900.00	6.3356	10,744.39	12,037.71	0.0000	4.5800	50.0000	0.0000	(1.3669)	(0.1672)	0.0000	1	(1.5341)	01/06/2025
002315.ZK	12/19/2024	SDB3260122883	400.00	6.3356	2,261.98	2,534.25	0.0000	4.5800	50.0000	0.0000	(0.2878)	(0.0352)	0.0000	1	(0.3230)	01/06/2025
002315.ZK	12/19/2024	SDB3260122883	300.00	6.3356	1,696.48	1,900.69	0.0000	4.5800	50.0000	0.0000	(0.2158)	(0.0264)	0.0000	1	(0.2422)	01/06/2025
002315.ZK	12/19/2024	SDB3260122883	2,000.00	6.3356	11,309.88	12,671.27	0.0000	4.5800	50.0000	0.0000	(1.4389)	(0.1760)	0.0000	1	(1.6149)	01/06/2025
002315.ZK	12/19/2024	SDB3260122883	200.00	6.3356	1,130.99	1,267.13	0.0000	4.5800	50.0000	0.0000	(0.1439)	(0.0176)	0.0000	1	(0.1615)	01/06/2025
002315.ZK	12/19/2024	SDB3260122883	800.00	6.3356	4,523.95	5,068.51	0.0000	4.5800	50.0000	0.0000	(0.5755)	(0.0704)	0.0000	1	(0.6459)	01/06/2025
002315.ZK	12/19/2024	SDB3260122883	1,700.00	6.3356	9,613.40	10,770.58	0.0000	4.5800	50.0000	0.0000	(1.2230)	(0.1496)	0.0000	1	(1.3726)	01/06/2025
002315.ZK	12/19/2024	SDB3260122883	500.00	6.3356	2,827.47	3,167.82	0.0000	4.5800	50.0000	0.0000	(0.3597)	(0.0440)	0.0000	1	(0.4037)	01/06/2025
002315.ZK	12/19/2024	SDB3260122883	700.00	6.3356	3,958.46	4,434.95	0.0000	4.5800	50.0000	0.0000	(0.5036)	(0.0616)	0.0000	1	(0.5652)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
FOCUS TECHNOLOGY CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002315.ZK	12/19/2024	SDB3260122883	7,600.00	6.3356	42,977.55	48,150.83	0.0000	4.5800	50.0000	0.0000	(5.4677)	(0.6688)	0.0000	1	(6.1365)	01/06/2025
002315.ZK	12/19/2024	SDB3260122883	11,000.00	6.3356	62,204.35	69,692.00	0.0000	4.5800	50.0000	0.0000	(7.9138)	(0.9679)	0.0000	1	(8.8817)	01/06/2025
002315.ZK	12/19/2024	SDB3260122883	1,300.00	6.3356	7,351.42	8,236.33	0.0000	4.5800	50.0000	0.0000	(0.9353)	(0.1144)	0.0000	1	(1.0497)	01/06/2025
002315.ZK	12/19/2024	SDB3260122883	2,600.00	6.3356	14,702.85	16,472.65	0.0000	4.5800	50.0000	0.0000	(1.8705)	(0.2288)	0.0000	1	(2.0993)	01/06/2025
002315.ZK	12/19/2024	SDB3260122883	100.00	6.3356	565.49	633.56	0.0000	4.5800	50.0000	0.0000	(0.0719)	(0.0088)	0.0000	1	(0.0807)	01/06/2025
002315.ZK	12/19/2024	SDB3260122883	100.00	6.3356	565.49	633.56	0.0000	4.5800	50.0000	0.0000	(0.0719)	(0.0088)	0.0000	1	(0.0807)	01/06/2025
002315.ZK	12/18/2024	SDB3260122883	400.00	6.2494	2,261.98	2,499.78	0.0000	4.5800	50.0000	0.0000	(0.2878)	(0.0347)	0.0000	1	(0.3225)	01/06/2025
002315.ZK	12/18/2024	SDB3260122883	800.00	6.2494	4,523.95	4,999.55	0.0000	4.5800	50.0000	0.0000	(0.5755)	(0.0694)	0.0000	1	(0.6450)	01/06/2025
002315.ZK	12/18/2024	SDB3260122883	4,200.00	6.2494	23,750.75	26,247.66	0.0000	4.5800	50.0000	0.0000	(3.0216)	(0.3646)	0.0000	1	(3.3862)	01/06/2025
002315.ZK	12/18/2024	SDB3260122883	700.00	6.2494	3,958.46	4,374.61	0.0000	4.5800	50.0000	0.0000	(0.5036)	(0.0608)	0.0000	1	(0.5644)	01/06/2025
002315.ZK	12/18/2024	SDB3260122883	100.00	6.2494	565.49	624.94	0.0000	4.5800	50.0000	0.0000	(0.0719)	(0.0087)	0.0000	1	(0.0806)	01/06/2025
002315.ZK	12/18/2024	SDB3260122883	300.00	6.2494	1,696.48	1,874.83	0.0000	4.5800	50.0000	0.0000	(0.2158)	(0.0260)	0.0000	1	(0.2419)	01/06/2025
002315.ZK	12/18/2024	SDB3260122883	1,700.00	6.2494	9,613.40	10,624.05	0.0000	4.5800	50.0000	0.0000	(1.2230)	(0.1476)	0.0000	1	(1.3706)	01/06/2025
002315.ZK	12/18/2024	SDB3260122883	100.00	6.2494	565.49	624.94	0.0000	4.5800	50.0000	0.0000	(0.0719)	(0.0087)	0.0000	1	(0.0806)	01/06/2025
002315.ZK	12/18/2024	SDB3260122883	400.00	6.2494	2,261.98	2,499.78	0.0000	4.5800	50.0000	0.0000	(0.2878)	(0.0347)	0.0000	1	(0.3225)	01/06/2025
002315.ZK	12/18/2024	SDB3260122883	300.00	6.2494	1,696.48	1,874.83	0.0000	4.5800	50.0000	0.0000	(0.2158)	(0.0260)	0.0000	1	(0.2419)	01/06/2025
002315.ZK	12/18/2024	SDB3260122883	300.00	6.2494	1,696.48	1,874.83	0.0000	4.5800	50.0000	0.0000	(0.2158)	(0.0260)	0.0000	1	(0.2419)	01/06/2025
002315.ZK	12/18/2024	SDB3260122883	12,400.00	6.2494	70,121.27	77,493.09	0.0000	4.5800	50.0000	0.0000	(8.9210)	(1.0763)	0.0000	1	(9.9973)	01/06/2025
002315.ZK	12/18/2024	SDB3260122883	1,900.00	6.2494	10,744.39	11,873.94	0.0000	4.5800	50.0000	0.0000	(1.3669)	(0.1649)	0.0000	1	(1.5318)	01/06/2025
002315.ZK	12/18/2024	SDB3260122883	400.00	6.2494	2,261.98	2,499.78	0.0000	4.5800	50.0000	0.0000	(0.2878)	(0.0347)	0.0000	1	(0.3225)	01/06/2025
002315.ZK	12/18/2024	SDB3260122883	300.00	6.2494	1,696.48	1,874.83	0.0000	4.5800	50.0000	0.0000	(0.2158)	(0.0260)	0.0000	1	(0.2419)	01/06/2025
002315.ZK	12/18/2024	SDB3260122883	2,000.00	6.2494	11,309.88	12,498.89	0.0000	4.5800	50.0000	0.0000	(1.4389)	(0.1736)	0.0000	1	(1.6125)	01/06/2025
002315.ZK	12/18/2024	SDB3260122883	200.00	6.2494	1,130.99	1,249.89	0.0000	4.5800	50.0000	0.0000	(0.1439)	(0.0174)	0.0000	1	(0.1612)	01/06/2025
002315.ZK	12/18/2024	SDB3260122883	800.00	6.2494	4,523.95	4,999.55	0.0000	4.5800	50.0000	0.0000	(0.5755)	(0.0694)	0.0000	1	(0.6450)	01/06/2025
002315.ZK	12/18/2024	SDB3260122883	1,700.00	6.2494	9,613.40	10,624.05	0.0000	4.5800	50.0000	0.0000	(1.2230)	(0.1476)	0.0000	1	(1.3706)	01/06/2025
002315.ZK	12/18/2024	SDB3260122883	500.00	6.2494	2,827.47	3,124.72	0.0000	4.5800	50.0000	0.0000	(0.3597)	(0.0434)	0.0000	1	(0.4031)	01/06/2025
002315.ZK	12/18/2024	SDB3260122883	700.00	6.2494	3,958.46	4,374.61	0.0000	4.5800	50.0000	0.0000	(0.5036)	(0.0608)	0.0000	1	(0.5644)	01/06/2025
002315.ZK	12/18/2024	SDB3260122883	7,600.00	6.2494	42,977.55	47,495.77	0.0000	4.5800	50.0000	0.0000	(5.4677)	(0.6597)	0.0000	1	(6.1274)	01/06/2025
002315.ZK	12/18/2024	SDB3260122883	11,000.00	6.2494	62,204.35	68,743.87	0.0000	4.5800	50.0000	0.0000	(7.9138)	(0.9548)	0.0000	1	(8.8886)	01/06/2025
002315.ZK	12/18/2024	SDB3260122883	1,300.00	6.2494	7,351.42	8,124.28	0.0000	4.5800	50.0000	0.0000	(0.9353)	(0.1128)	0.0000	1	(1.0481)	01/06/2025
002315.ZK	12/18/2024	SDB3260122883	2,600.00	6.2494	14,702.85	16,248.55	0.0000	4.5800	50.0000	0.0000	(1.8705)	(0.2257)	0.0000	1	(2.0962)	01/06/2025
002315.ZK	12/18/2024	SDB3260122883	100.00	6.2494	565.49	624.94	0.0000	4.5800	50.0000	0.0000	(0.0719)	(0.0087)	0.0000	1	(0.0806)	01/06/2025
002315.ZK	12/18/2024	SDB3260122883	100.00	6.2494	565.49	624.94	0.0000	4.5800	50.0000	0.0000	(0.0719)	(0.0087)	0.0000	1	(0.0806)	01/06/2025
002315.ZK	12/17/2024	SDB3260122883	400.00	6.4766	2,261.98	2,590.64	0.0000	4.5800	50.0000	0.0000	(0.2878)	(0.0360)	0.0000	1	(0.3238)	01/06/2025
002315.ZK	12/17/2024	SDB3260122883	800.00	6.4766	4,523.95	5,181.29	0.0000	4.5800	50.0000	0.0000	(0.5755)	(0.0720)	0.0000	1	(0.6475)	01/06/2025
002315.ZK	12/17/2024	SDB3260122883	4,200.00	6.4766	23,750.75	27,201.75	0.0000	4.5800	50.0000	0.0000	(3.0216)	(0.3778)	0.0000	1	(3.3994)	01/06/2025
002315.ZK	12/17/2024	SDB3260122883	700.00	6.4766	3,958.46	4,533.62	0.0000	4.5800	50.0000	0.0000	(0.5036)	(0.0630)	0.0000	1	(0.5666)	01/06/2025
002315.ZK	12/17/2024	SDB3260122883	100.00	6.4766	565.49	647.66	0.0000	4.5800	50.0000	0.0000	(0.0719)	(0.0090)	0.0000	1	(0.0809)	01/06/2025
002315.ZK	12/17/2024	SDB3260122883	300.00	6.4766	1,696.48	1,942.98	0.0000	4.5800	50.0000	0.0000	(0.2158)	(0.0270)	0.0000	1	(0.2428)	01/06/2025
002315.ZK	12/17/2024	SDB3260122883	1,700.00	6.4766	9,613.40	11,010.23	0.0000	4.5800	50.0000	0.0000	(1.2230)	(0.1529)	0.0000	1	(1.3760)	01/06/2025
002315.ZK	12/17/2024	SDB3260122883	100.00	6.4766	565.49	647.66	0.0000	4.5800	50.0000	0.0000	(0.0719)	(0.0090)	0.0000	1	(0.0809)	01/06/2025
002315.ZK	12/17/2024	SDB3260122883	400.00	6.4766	2,261.98	2,590.64	0.0000	4.5800	50.0000	0.0000	(0.2878)	(0.0360)	0.0000	1	(0.3238)	01/06/2025
002315.ZK	12/17/2024	SDB3260122883	300.00	6.4766	1,696.48	1,942.98	0.0000	4.5800	50.0000	0.0000	(0.2158)	(0.0270)	0.0000	1	(0.2428)	01/06/2025
002315.ZK	12/17/2024	SDB3260122883	12,400.00	6.4766	70,121.27	80,309.93	0.0000	4.5800	50.0000	0.0000	(8.9210)	(1.1154)	0.0000	1	(10.0364)	01/06/2025
002315.ZK	12/17/2024	SDB3260122883	1,900.00	6.4766	10,744.39	12,305.55	0.0000	4.5800	50.0000	0.0000	(1.3669)	(0.1709)	0.0000	1	(1.5378)	01/06/2025
002315.ZK	12/17/2024	SDB3260122883	400.00	6.4766	2,261.98	2,590.64	0.0000	4.5800	50.0000	0.0000	(0.2878)	(0.0360)	0.0000	1	(0.3238)	01/06/2025
002315.ZK	12/17/2024	SDB3260122883	300.00	6.4766	1,696.48	1,942.98	0.0000	4.5800	50.0000	0.0000	(0.2158)	(0.0270)	0.0000	1	(0.2428)	01/06/2025
002315.ZK	12/17/2024	SDB3260122883	2,000.00	6.4766	11,309.88	12,953.21	0.0000	4.5800	50.0000	0.0000	(1.4389)	(0.1799)	0.0000	1	(1.6188)	01/06/2025
002315.ZK	12/17/2024	SDB3260122883	200.00	6.4766	1,130.99	1,295.32	0.0000	4.5800	50.0000	0.0000	(0.1439)	(0.0180)	0.0000	1	(0.1619)	01/06/2025
002315.ZK	12/17/2024	SDB3260122883	800.00	6.4766	4,523.95	5,181.29	0.0000	4.5800	50.0000	0.0000	(0.5755)	(0.0720)	0.0000	1	(0.6475)	01/06/2025
002315.ZK	12/17/2024	SDB3260122883	1,700.00	6.4766	9,613.40	11,010.23	0.0000	4.5800	50.0000	0.0000	(1.2230)	(0.1529)	0.0000	1	(1.3760)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
FOCUS TECHNOLOGY CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002315.ZK	12/17/2024	SDB3260122883	500.00	6.4766	2,827.47	3,238.30	0.0000	4.5800	50.0000	0.0000	(0.3597)	(0.0450)	0.0000	1	(0.4047)	01/06/2025
002315.ZK	12/17/2024	SDB3260122883	700.00	6.4766	3,958.46	4,533.62	0.0000	4.5800	50.0000	0.0000	(0.5036)	(0.0630)	0.0000	1	(0.5666)	01/06/2025
002315.ZK	12/17/2024	SDB3260122883	7,600.00	6.4766	42,977.55	49,222.21	0.0000	4.5800	50.0000	0.0000	(5.4677)	(0.6836)	0.0000	1	(6.1513)	01/06/2025
002315.ZK	12/17/2024	SDB3260122883	11,000.00	6.4766	62,204.35	71,242.68	0.0000	4.5800	50.0000	0.0000	(7.9138)	(0.9895)	0.0000	1	(8.9033)	01/06/2025
002315.ZK	12/17/2024	SDB3260122883	1,300.00	6.4766	7,351.42	8,419.59	0.0000	4.5800	50.0000	0.0000	(0.9353)	(0.1169)	0.0000	1	(1.0522)	01/06/2025
002315.ZK	12/17/2024	SDB3260122883	2,600.00	6.4766	14,702.85	16,839.18	0.0000	4.5800	50.0000	0.0000	(1.8705)	(0.2339)	0.0000	1	(2.1044)	01/06/2025
002315.ZK	12/17/2024	SDB3260122883	100.00	6.4766	565.49	647.66	0.0000	4.5800	50.0000	0.0000	(0.0719)	(0.0090)	0.0000	1	(0.0809)	01/06/2025
002315.ZK	12/17/2024	SDB3260122883	100.00	6.4766	565.49	647.66	0.0000	4.5800	50.0000	0.0000	(0.0719)	(0.0090)	0.0000	1	(0.0809)	01/06/2025
002315.ZK	12/16/2024	SDB3260122883	400.00	6.9853	2,261.98	2,794.13	0.0000	4.5800	50.0000	0.0000	(0.2878)	(0.0388)	0.0000	1	(0.3266)	01/06/2025
002315.ZK	12/16/2024	SDB3260122883	800.00	6.9853	4,523.95	5,588.25	0.0000	4.5800	50.0000	0.0000	(0.5755)	(0.0776)	0.0000	1	(0.6532)	01/06/2025
002315.ZK	12/16/2024	SDB3260122883	4,200.00	6.9853	23,750.75	29,338.33	0.0000	4.5800	50.0000	0.0000	(3.0216)	(0.4075)	0.0000	1	(3.4291)	01/06/2025
002315.ZK	12/16/2024	SDB3260122883	700.00	6.9853	3,958.46	4,889.72	0.0000	4.5800	50.0000	0.0000	(0.5036)	(0.0679)	0.0000	1	(0.5715)	01/06/2025
002315.ZK	12/16/2024	SDB3260122883	100.00	6.9853	565.49	698.53	0.0000	4.5800	50.0000	0.0000	(0.0719)	(0.0097)	0.0000	1	(0.0816)	01/06/2025
002315.ZK	12/16/2024	SDB3260122883	300.00	6.9853	1,696.48	2,095.60	0.0000	4.5800	50.0000	0.0000	(0.2158)	(0.0291)	0.0000	1	(0.2449)	01/06/2025
002315.ZK	12/16/2024	SDB3260122883	1,700.00	6.9853	9,613.40	11,875.04	0.0000	4.5800	50.0000	0.0000	(1.2230)	(0.1649)	0.0000	1	(1.3880)	01/06/2025
002315.ZK	12/16/2024	SDB3260122883	100.00	6.9853	565.49	698.53	0.0000	4.5800	50.0000	0.0000	(0.0719)	(0.0097)	0.0000	1	(0.0816)	01/06/2025
002315.ZK	12/16/2024	SDB3260122883	400.00	6.9853	2,261.98	2,794.13	0.0000	4.5800	50.0000	0.0000	(0.2878)	(0.0388)	0.0000	1	(0.3266)	01/06/2025
002315.ZK	12/16/2024	SDB3260122883	300.00	6.9853	1,696.48	2,095.60	0.0000	4.5800	50.0000	0.0000	(0.2158)	(0.0291)	0.0000	1	(0.2449)	01/06/2025
002315.ZK	12/16/2024	SDB3260122883	12,400.00	6.9853	70,121.27	86,617.93	0.0000	4.5800	50.0000	0.0000	(8.9210)	(1.2030)	0.0000	1	(10.1240)	01/06/2025
002315.ZK	12/16/2024	SDB3260122883	1,900.00	6.9853	10,744.39	13,272.10	0.0000	4.5800	50.0000	0.0000	(1.3669)	(0.1843)	0.0000	1	(1.5513)	01/06/2025
002315.ZK	12/16/2024	SDB3260122883	400.00	6.9853	2,261.98	2,794.13	0.0000	4.5800	50.0000	0.0000	(0.2878)	(0.0388)	0.0000	1	(0.3266)	01/06/2025
002315.ZK	12/16/2024	SDB3260122883	300.00	6.9853	1,696.48	2,095.60	0.0000	4.5800	50.0000	0.0000	(0.2158)	(0.0291)	0.0000	1	(0.2449)	01/06/2025
002315.ZK	12/16/2024	SDB3260122883	2,000.00	6.9853	11,309.88	13,970.63	0.0000	4.5800	50.0000	0.0000	(1.4389)	(0.1940)	0.0000	1	(1.6329)	01/06/2025
002315.ZK	12/16/2024	SDB3260122883	200.00	6.9853	1,130.99	1,397.06	0.0000	4.5800	50.0000	0.0000	(0.1439)	(0.0194)	0.0000	1	(0.1633)	01/06/2025
002315.ZK	12/16/2024	SDB3260122883	800.00	6.9853	4,523.95	5,588.25	0.0000	4.5800	50.0000	0.0000	(0.5755)	(0.0776)	0.0000	1	(0.6532)	01/06/2025
002315.ZK	12/16/2024	SDB3260122883	3,400.00	6.9853	19,226.80	23,750.08	0.0000	4.5800	50.0000	0.0000	(2.4461)	(0.3299)	0.0000	1	(2.7759)	01/06/2025
002315.ZK	12/16/2024	SDB3260122883	500.00	6.9853	2,827.47	3,492.66	0.0000	4.5800	50.0000	0.0000	(0.3597)	(0.0485)	0.0000	1	(0.4082)	01/06/2025
002315.ZK	12/16/2024	SDB3260122883	700.00	6.9853	3,958.46	4,889.72	0.0000	4.5800	50.0000	0.0000	(0.5036)	(0.0679)	0.0000	1	(0.5715)	01/06/2025
002315.ZK	12/16/2024	SDB3260122883	7,600.00	6.9853	42,977.55	53,088.41	0.0000	4.5800	50.0000	0.0000	(5.4677)	(0.7373)	0.0000	1	(6.2050)	01/06/2025
002315.ZK	12/16/2024	SDB3260122883	11,000.00	6.9853	62,204.35	76,838.49	0.0000	4.5800	50.0000	0.0000	(7.9138)	(1.0672)	0.0000	1	(8.9810)	01/06/2025
002315.ZK	12/16/2024	SDB3260122883	1,300.00	6.9853	7,351.42	9,080.91	0.0000	4.5800	50.0000	0.0000	(0.9353)	(0.1261)	0.0000	1	(1.0614)	01/06/2025
002315.ZK	12/16/2024	SDB3260122883	2,600.00	6.9853	14,702.85	18,161.82	0.0000	4.5800	50.0000	0.0000	(1.8705)	(0.2522)	0.0000	1	(2.1228)	01/06/2025
002315.ZK	12/16/2024	SDB3260122883	100.00	6.9853	565.49	698.53	0.0000	4.5800	50.0000	0.0000	(0.0719)	(0.0097)	0.0000	1	(0.0816)	01/06/2025
002315.ZK	12/16/2024	SDB3260122883	100.00	6.9853	565.49	698.53	0.0000	4.5800	50.0000	0.0000	(0.0719)	(0.0097)	0.0000	1	(0.0816)	01/06/2025
002315.ZK	12/13/2024	SDB3260122883	400.00	7.3305	2,261.98	2,932.18	0.0000	4.5800	50.0000	0.0000	(0.8633)	(0.1222)	0.0000	3	(0.9855)	01/06/2025
002315.ZK	12/13/2024	SDB3260122883	800.00	7.3305	4,523.95	5,864.37	0.0000	4.5800	50.0000	0.0000	(1.7266)	(0.2443)	0.0000	3	(1.9710)	01/06/2025
002315.ZK	12/13/2024	SDB3260122883	4,200.00	7.3305	23,750.75	30,787.92	0.0000	4.5800	50.0000	0.0000	(9.0649)	(1.2828)	0.0000	3	(10.3477)	01/06/2025
002315.ZK	12/13/2024	SDB3260122883	700.00	7.3305	3,958.46	5,131.32	0.0000	4.5800	50.0000	0.0000	(1.5108)	(0.2138)	0.0000	3	(1.7246)	01/06/2025
002315.ZK	12/13/2024	SDB3260122883	100.00	7.3305	565.49	733.05	0.0000	4.5800	50.0000	0.0000	(0.2158)	(0.0305)	0.0000	3	(0.2464)	01/06/2025
002315.ZK	12/13/2024	SDB3260122883	300.00	7.3305	1,696.48	2,199.14	0.0000	4.5800	50.0000	0.0000	(0.6475)	(0.0916)	0.0000	3	(0.7391)	01/06/2025
002315.ZK	12/13/2024	SDB3260122883	1,700.00	7.3305	9,613.40	12,461.78	0.0000	4.5800	50.0000	0.0000	(3.6691)	(0.5192)	0.0000	3	(4.1884)	01/06/2025
002315.ZK	12/13/2024	SDB3260122883	100.00	7.3305	565.49	733.05	0.0000	4.5800	50.0000	0.0000	(0.2158)	(0.0305)	0.0000	3	(0.2464)	01/06/2025
002315.ZK	12/13/2024	SDB3260122883	400.00	7.3305	2,261.98	2,932.18	0.0000	4.5800	50.0000	0.0000	(0.8633)	(0.1222)	0.0000	3	(0.9855)	01/06/2025
002315.ZK	12/13/2024	SDB3260122883	400.00	7.3305	2,261.98	2,932.18	0.0000	4.5800	50.0000	0.0000	(0.8633)	(0.1222)	0.0000	3	(0.9855)	01/06/2025
002315.ZK	12/13/2024	SDB3260122883	300.00	7.3305	1,696.48	2,199.14	0.0000	4.5800	50.0000	0.0000	(0.6475)	(0.0916)	0.0000	3	(0.7391)	01/06/2025
002315.ZK	12/13/2024	SDB3260122883	600.00	7.3305	3,392.96	4,398.27	0.0000	4.5800	50.0000	0.0000	(1.2950)	(0.1833)	0.0000	3	(1.4782)	01/06/2025
002315.ZK	12/13/2024	SDB3260122883	12,400.00	7.3305	70,121.27	90,897.67	0.0000	4.5800	50.0000	0.0000	(26.7630)	(3.7874)	0.0000	3	(30.5504)	01/06/2025
002315.ZK	12/13/2024	SDB3260122883	1,900.00	7.3305	10,744.39	13,927.87	0.0000	4.5800	50.0000	0.0000	(4.1008)	(0.5803)	0.0000	3	(4.6811)	01/06/2025
002315.ZK	12/13/2024	SDB3260122883	400.00	7.3305	2,261.98	2,932.18	0.0000	4.5800	50.0000	0.0000	(0.8633)	(0.1222)	0.0000	3	(0.9855)	01/06/2025
002315.ZK	12/13/2024	SDB3260122883	300.00	7.3305	1,696.48	2,199.14	0.0000	4.5800	50.0000	0.0000	(0.6475)	(0.0916)	0.0000	3	(0.7391)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
FOCUS TECHNOLOGY CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002315.ZK	12/13/2024	SDB3260122883	2,000.00	7.3305	11,309.88	14,660.91	0.0000	4.5800	50.0000	0.0000	(4.3166)	(0.6109)	0.0000	3	(4.9275)	01/06/2025
002315.ZK	12/13/2024	SDB3260122883	200.00	7.3305	1,130.99	1,466.09	0.0000	4.5800	50.0000	0.0000	(0.4317)	(0.0611)	0.0000	3	(0.4927)	01/06/2025
002315.ZK	12/13/2024	SDB3260122883	900.00	7.3305	5,089.45	6,597.41	0.0000	4.5800	50.0000	0.0000	(1.9425)	(0.2749)	0.0000	3	(2.2174)	01/06/2025
002315.ZK	12/13/2024	SDB3260122883	500.00	7.3305	2,827.47	3,665.23	0.0000	4.5800	50.0000	0.0000	(1.0792)	(0.1527)	0.0000	3	(1.2319)	01/06/2025
002315.ZK	12/13/2024	SDB3260122883	4,000.00	7.3305	22,619.76	29,321.83	0.0000	4.5800	50.0000	0.0000	(8.6332)	(1.2217)	0.0000	3	(9.8550)	01/06/2025
002315.ZK	12/13/2024	SDB3260122883	800.00	7.3305	4,523.95	5,864.37	0.0000	4.5800	50.0000	0.0000	(1.7266)	(0.2443)	0.0000	3	(1.9710)	01/06/2025
002315.ZK	12/13/2024	SDB3260122883	800.00	7.3305	4,523.95	5,864.37	0.0000	4.5800	50.0000	0.0000	(1.7266)	(0.2443)	0.0000	3	(1.9710)	01/06/2025
002315.ZK	12/13/2024	SDB3260122883	4,400.00	7.3305	24,881.74	32,254.01	0.0000	4.5800	50.0000	0.0000	(9.4965)	(1.3439)	0.0000	3	(10.8404)	01/06/2025
002315.ZK	12/13/2024	SDB3260122883	500.00	7.3305	2,827.47	3,665.23	0.0000	4.5800	50.0000	0.0000	(1.0792)	(0.1527)	0.0000	3	(1.2319)	01/06/2025
002315.ZK	12/13/2024	SDB3260122883	500.00	7.3305	2,827.47	3,665.23	0.0000	4.5800	50.0000	0.0000	(1.0792)	(0.1527)	0.0000	3	(1.2319)	01/06/2025
002315.ZK	12/13/2024	SDB3260122883	700.00	7.3305	3,958.46	5,131.32	0.0000	4.5800	50.0000	0.0000	(1.5108)	(0.2138)	0.0000	3	(1.7246)	01/06/2025
002315.ZK	12/13/2024	SDB3260122883	7,600.00	7.3305	42,977.55	55,711.47	0.0000	4.5800	50.0000	0.0000	(16.4031)	(2.3213)	0.0000	3	(18.7244)	01/06/2025
002315.ZK	12/13/2024	SDB3260122883	11,000.00	7.3305	62,204.35	80,635.03	0.0000	4.5800	50.0000	0.0000	(23.7413)	(3.3598)	0.0000	3	(27.1011)	01/06/2025
002315.ZK	12/13/2024	SDB3260122883	1,300.00	7.3305	7,351.42	9,529.59	0.0000	4.5800	50.0000	0.0000	(2.8058)	(0.3971)	0.0000	3	(3.2029)	01/06/2025
002315.ZK	12/13/2024	SDB3260122883	2,600.00	7.3305	14,702.85	19,059.19	0.0000	4.5800	50.0000	0.0000	(5.6116)	(0.7941)	0.0000	3	(6.4057)	01/06/2025
002315.ZK	12/13/2024	SDB3260122883	100.00	7.3305	565.49	733.05	0.0000	4.5800	50.0000	0.0000	(0.2158)	(0.0305)	0.0000	3	(0.2464)	01/06/2025
002315.ZK	12/13/2024	SDB3260122883	100.00	7.3305	565.49	733.05	0.0000	4.5800	50.0000	0.0000	(0.2158)	(0.0305)	0.0000	3	(0.2464)	01/06/2025
002315.ZK	12/12/2024	SDB3260122883	400.00	6.8475	2,261.98	2,739.00	0.0000	4.5800	50.0000	0.0000	(0.2878)	(0.0380)	0.0000	1	(0.3258)	01/06/2025
002315.ZK	12/12/2024	SDB3260122883	800.00	6.8475	4,523.95	5,478.01	0.0000	4.5800	50.0000	0.0000	(0.5755)	(0.0761)	0.0000	1	(0.6516)	01/06/2025
002315.ZK	12/12/2024	SDB3260122883	4,200.00	6.8475	23,750.75	28,759.55	0.0000	4.5800	50.0000	0.0000	(3.0216)	(0.3994)	0.0000	1	(3.4211)	01/06/2025
002315.ZK	12/12/2024	SDB3260122883	700.00	6.8475	3,958.46	4,793.26	0.0000	4.5800	50.0000	0.0000	(0.5036)	(0.0666)	0.0000	1	(0.5702)	01/06/2025
002315.ZK	12/12/2024	SDB3260122883	100.00	6.8475	565.49	684.75	0.0000	4.5800	50.0000	0.0000	(0.0719)	(0.0095)	0.0000	1	(0.0815)	01/06/2025
002315.ZK	12/12/2024	SDB3260122883	300.00	6.8475	1,696.48	2,054.25	0.0000	4.5800	50.0000	0.0000	(0.2158)	(0.0285)	0.0000	1	(0.2444)	01/06/2025
002315.ZK	12/12/2024	SDB3260122883	1,700.00	6.8475	9,613.40	11,640.77	0.0000	4.5800	50.0000	0.0000	(1.2230)	(0.1617)	0.0000	1	(1.3847)	01/06/2025
002315.ZK	12/12/2024	SDB3260122883	100.00	6.8475	565.49	684.75	0.0000	4.5800	50.0000	0.0000	(0.0719)	(0.0095)	0.0000	1	(0.0815)	01/06/2025
002315.ZK	12/12/2024	SDB3260122883	400.00	6.8475	2,261.98	2,739.00	0.0000	4.5800	50.0000	0.0000	(0.2878)	(0.0380)	0.0000	1	(0.3258)	01/06/2025
002315.ZK	12/12/2024	SDB3260122883	400.00	6.8475	2,261.98	2,739.00	0.0000	4.5800	50.0000	0.0000	(0.2878)	(0.0380)	0.0000	1	(0.3258)	01/06/2025
002315.ZK	12/12/2024	SDB3260122883	300.00	6.8475	1,696.48	2,054.25	0.0000	4.5800	50.0000	0.0000	(0.2158)	(0.0285)	0.0000	1	(0.2444)	01/06/2025
002315.ZK	12/12/2024	SDB3260122883	600.00	6.8475	3,392.96	4,108.51	0.0000	4.5800	50.0000	0.0000	(0.4317)	(0.0571)	0.0000	1	(0.4887)	01/06/2025
002315.ZK	12/12/2024	SDB3260122883	12,400.00	6.8475	70,121.27	84,909.15	0.0000	4.5800	50.0000	0.0000	(8.9210)	(1.1793)	0.0000	1	(10.1003)	01/06/2025
002315.ZK	12/12/2024	SDB3260122883	1,900.00	6.8475	10,744.39	13,010.27	0.0000	4.5800	50.0000	0.0000	(1.3669)	(0.1807)	0.0000	1	(1.5476)	01/06/2025
002315.ZK	12/12/2024	SDB3260122883	400.00	6.8475	2,261.98	2,739.00	0.0000	4.5800	50.0000	0.0000	(0.2878)	(0.0380)	0.0000	1	(0.3258)	01/06/2025
002315.ZK	12/12/2024	SDB3260122883	300.00	6.8475	1,696.48	2,054.25	0.0000	4.5800	50.0000	0.0000	(0.2158)	(0.0285)	0.0000	1	(0.2444)	01/06/2025
002315.ZK	12/12/2024	SDB3260122883	2,000.00	6.8475	11,309.88	13,695.02	0.0000	4.5800	50.0000	0.0000	(1.4389)	(0.1902)	0.0000	1	(1.6291)	01/06/2025
002315.ZK	12/12/2024	SDB3260122883	200.00	6.8475	1,130.99	1,369.50	0.0000	4.5800	50.0000	0.0000	(0.1439)	(0.0190)	0.0000	1	(0.1629)	01/06/2025
002315.ZK	12/12/2024	SDB3260122883	900.00	6.8475	5,089.45	6,162.76	0.0000	4.5800	50.0000	0.0000	(0.6475)	(0.0856)	0.0000	1	(0.7331)	01/06/2025
002315.ZK	12/12/2024	SDB3260122883	500.00	6.8475	2,827.47	3,423.76	0.0000	4.5800	50.0000	0.0000	(0.3597)	(0.0476)	0.0000	1	(0.4073)	01/06/2025
002315.ZK	12/12/2024	SDB3260122883	7,600.00	6.8475	42,977.55	52,041.09	0.0000	4.5800	50.0000	0.0000	(5.4677)	(0.7228)	0.0000	1	(6.1905)	01/06/2025
002315.ZK	12/12/2024	SDB3260122883	800.00	6.8475	4,523.95	5,478.01	0.0000	4.5800	50.0000	0.0000	(0.5755)	(0.0761)	0.0000	1	(0.6516)	01/06/2025
002315.ZK	12/12/2024	SDB3260122883	800.00	6.8475	4,523.95	5,478.01	0.0000	4.5800	50.0000	0.0000	(0.5755)	(0.0761)	0.0000	1	(0.6516)	01/06/2025
002315.ZK	12/12/2024	SDB3260122883	4,400.00	6.8475	24,881.74	30,129.05	0.0000	4.5800	50.0000	0.0000	(3.1655)	(0.4185)	0.0000	1	(3.5840)	01/06/2025
002315.ZK	12/12/2024	SDB3260122883	500.00	6.8475	2,827.47	3,423.76	0.0000	4.5800	50.0000	0.0000	(0.3597)	(0.0476)	0.0000	1	(0.4073)	01/06/2025
002315.ZK	12/12/2024	SDB3260122883	500.00	6.8475	2,827.47	3,423.76	0.0000	4.5800	50.0000	0.0000	(0.3597)	(0.0476)	0.0000	1	(0.4073)	01/06/2025
002315.ZK	12/12/2024	SDB3260122883	700.00	6.8475	3,958.46	4,793.26	0.0000	4.5800	50.0000	0.0000	(0.5036)	(0.0666)	0.0000	1	(0.5702)	01/06/2025
002315.ZK	12/12/2024	SDB3260122883	7,600.00	6.8475	42,977.55	52,041.09	0.0000	4.5800	50.0000	0.0000	(5.4677)	(0.7228)	0.0000	1	(6.1905)	01/06/2025
002315.ZK	12/12/2024	SDB3260122883	11,000.00	6.8475	62,204.35	75,322.63	0.0000	4.5800	50.0000	0.0000	(7.9138)	(1.0461)	0.0000	1	(8.9599)	01/06/2025
002315.ZK	12/12/2024	SDB3260122883	1,300.00	6.8475	7,351.42	8,901.77	0.0000	4.5800	50.0000	0.0000	(0.9353)	(0.1236)	0.0000	1	(1.0589)	01/06/2025
002315.ZK	12/12/2024	SDB3260122883	2,600.00	6.8475	14,702.85	17,803.53	0.0000	4.5800	50.0000	0.0000	(1.8705)	(0.2473)	0.0000	1	(2.1178)	01/06/2025
002315.ZK	12/12/2024	SDB3260122883	100.00	6.8475	565.49	684.75	0.0000	4.5800	50.0000	0.0000	(0.0719)	(0.0095)	0.0000	1	(0.0815)	01/06/2025
002315.ZK	12/12/2024	SDB3260122883	100.00	6.8475	565.49	684.75	0.0000	4.5800	50.0000	0.0000	(0.0719)	(0.0095)	0.0000	1	(0.0815)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
FOCUS TECHNOLOGY CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002315.ZK	12/11/2024	SDB3260122883	400.00	6.2864	2,261.98	2,514.56	0.0000	4.5800	50.0000	0.0000	(0.2878)	(0.0349)	0.0000	1	(0.3227)	01/06/2025
002315.ZK	12/11/2024	SDB3260122883	800.00	6.2864	4,523.95	5,029.12	0.0000	4.5800	50.0000	0.0000	(0.5755)	(0.0698)	0.0000	1	(0.6454)	01/06/2025
002315.ZK	12/11/2024	SDB3260122883	4,200.00	6.2864	23,750.75	26,402.88	0.0000	4.5800	50.0000	0.0000	(3.0216)	(0.3667)	0.0000	1	(3.3883)	01/06/2025
002315.ZK	12/11/2024	SDB3260122883	700.00	6.2864	3,958.46	4,400.48	0.0000	4.5800	50.0000	0.0000	(0.5036)	(0.0611)	0.0000	1	(0.5647)	01/06/2025
002315.ZK	12/11/2024	SDB3260122883	100.00	6.2864	565.49	628.64	0.0000	4.5800	50.0000	0.0000	(0.0719)	(0.0087)	0.0000	1	(0.0807)	01/06/2025
002315.ZK	12/11/2024	SDB3260122883	300.00	6.2864	1,696.48	1,885.92	0.0000	4.5800	50.0000	0.0000	(0.2158)	(0.0262)	0.0000	1	(0.2420)	01/06/2025
002315.ZK	12/11/2024	SDB3260122883	1,700.00	6.2864	9,613.40	10,686.88	0.0000	4.5800	50.0000	0.0000	(1.2230)	(0.1484)	0.0000	1	(1.3715)	01/06/2025
002315.ZK	12/11/2024	SDB3260122883	100.00	6.2864	565.49	628.64	0.0000	4.5800	50.0000	0.0000	(0.0719)	(0.0087)	0.0000	1	(0.0807)	01/06/2025
002315.ZK	12/11/2024	SDB3260122883	400.00	6.2864	2,261.98	2,514.56	0.0000	4.5800	50.0000	0.0000	(0.2878)	(0.0349)	0.0000	1	(0.3227)	01/06/2025
002315.ZK	12/11/2024	SDB3260122883	400.00	6.2864	2,261.98	2,514.56	0.0000	4.5800	50.0000	0.0000	(0.2878)	(0.0349)	0.0000	1	(0.3227)	01/06/2025
002315.ZK	12/11/2024	SDB3260122883	300.00	6.2864	1,696.48	1,885.92	0.0000	4.5800	50.0000	0.0000	(0.2158)	(0.0262)	0.0000	1	(0.2420)	01/06/2025
002315.ZK	12/11/2024	SDB3260122883	600.00	6.2864	3,392.96	3,771.84	0.0000	4.5800	50.0000	0.0000	(0.4317)	(0.0524)	0.0000	1	(0.4840)	01/06/2025
002315.ZK	12/11/2024	SDB3260122883	12,400.00	6.2864	70,121.27	77,951.35	0.0000	4.5800	50.0000	0.0000	(8.9210)	(1.0827)	0.0000	1	(10.0036)	01/06/2025
002315.ZK	12/11/2024	SDB3260122883	1,900.00	6.2864	10,744.39	11,944.16	0.0000	4.5800	50.0000	0.0000	(1.3669)	(0.1659)	0.0000	1	(1.5328)	01/06/2025
002315.ZK	12/11/2024	SDB3260122883	400.00	6.2864	2,261.98	2,514.56	0.0000	4.5800	50.0000	0.0000	(0.2878)	(0.0349)	0.0000	1	(0.3227)	01/06/2025
002315.ZK	12/11/2024	SDB3260122883	300.00	6.2864	1,696.48	1,885.92	0.0000	4.5800	50.0000	0.0000	(0.2158)	(0.0262)	0.0000	1	(0.2420)	01/06/2025
002315.ZK	12/11/2024	SDB3260122883	2,000.00	6.2864	11,309.88	12,572.80	0.0000	4.5800	50.0000	0.0000	(1.4389)	(0.1746)	0.0000	1	(1.6135)	01/06/2025
002315.ZK	12/11/2024	SDB3260122883	200.00	6.2864	1,130.99	1,257.28	0.0000	4.5800	50.0000	0.0000	(0.1439)	(0.0175)	0.0000	1	(0.1613)	01/06/2025
002315.ZK	12/11/2024	SDB3260122883	900.00	6.2864	5,089.45	5,657.76	0.0000	4.5800	50.0000	0.0000	(0.6475)	(0.0786)	0.0000	1	(0.7261)	01/06/2025
002315.ZK	12/11/2024	SDB3260122883	500.00	6.2864	2,827.47	3,143.20	0.0000	4.5800	50.0000	0.0000	(0.3597)	(0.0437)	0.0000	1	(0.4034)	01/06/2025
002315.ZK	12/11/2024	SDB3260122883	15,500.00	6.2864	87,651.59	97,439.18	0.0000	4.5800	50.0000	0.0000	(11.1512)	(1.3533)	0.0000	1	(12.5046)	01/06/2025
002315.ZK	12/11/2024	SDB3260122883	800.00	6.2864	4,523.95	5,029.12	0.0000	4.5800	50.0000	0.0000	(0.5755)	(0.0698)	0.0000	1	(0.6454)	01/06/2025
002315.ZK	12/11/2024	SDB3260122883	800.00	6.2864	4,523.95	5,029.12	0.0000	4.5800	50.0000	0.0000	(0.5755)	(0.0698)	0.0000	1	(0.6454)	01/06/2025
002315.ZK	12/11/2024	SDB3260122883	4,400.00	6.2864	24,881.74	27,660.16	0.0000	4.5800	50.0000	0.0000	(3.1655)	(0.3842)	0.0000	1	(3.5497)	01/06/2025
002315.ZK	12/11/2024	SDB3260122883	500.00	6.2864	2,827.47	3,143.20	0.0000	4.5800	50.0000	0.0000	(0.3597)	(0.0437)	0.0000	1	(0.4034)	01/06/2025
002315.ZK	12/11/2024	SDB3260122883	500.00	6.2864	2,827.47	3,143.20	0.0000	4.5800	50.0000	0.0000	(0.3597)	(0.0437)	0.0000	1	(0.4034)	01/06/2025
002315.ZK	12/11/2024	SDB3260122883	700.00	6.2864	3,958.46	4,400.48	0.0000	4.5800	50.0000	0.0000	(0.5036)	(0.0611)	0.0000	1	(0.5647)	01/06/2025
002315.ZK	12/11/2024	SDB3260122883	7,600.00	6.2864	42,977.55	47,776.63	0.0000	4.5800	50.0000	0.0000	(5.4677)	(0.6636)	0.0000	1	(6.1313)	01/06/2025
002315.ZK	12/11/2024	SDB3260122883	11,000.00	6.2864	62,204.35	69,150.39	0.0000	4.5800	50.0000	0.0000	(7.9138)	(0.9604)	0.0000	1	(8.8742)	01/06/2025
002315.ZK	12/11/2024	SDB3260122883	1,300.00	6.2864	7,351.42	8,172.32	0.0000	4.5800	50.0000	0.0000	(0.9353)	(0.1135)	0.0000	1	(1.0488)	01/06/2025
002315.ZK	12/11/2024	SDB3260122883	2,600.00	6.2864	14,702.85	16,344.64	0.0000	4.5800	50.0000	0.0000	(1.8705)	(0.2270)	0.0000	1	(2.0975)	01/06/2025
002315.ZK	12/11/2024	SDB3260122883	100.00	6.2864	565.49	628.64	0.0000	4.5800	50.0000	0.0000	(0.0719)	(0.0087)	0.0000	1	(0.0807)	01/06/2025
002315.ZK	12/11/2024	SDB3260122883	100.00	6.2864	565.49	628.64	0.0000	4.5800	50.0000	0.0000	(0.0719)	(0.0087)	0.0000	1	(0.0807)	01/06/2025
002315.ZK	12/10/2024	SDB3260122883	400.00	6.0572	2,261.98	2,422.89	0.0000	4.5800	50.0000	0.0000	(0.2878)	(0.0337)	0.0000	1	(0.3214)	01/06/2025
002315.ZK	12/10/2024	SDB3260122883	800.00	6.0572	4,523.95	4,845.79	0.0000	4.5800	50.0000	0.0000	(0.5755)	(0.0673)	0.0000	1	(0.6428)	01/06/2025
002315.ZK	12/10/2024	SDB3260122883	4,200.00	6.0572	23,750.75	25,440.37	0.0000	4.5800	50.0000	0.0000	(3.0216)	(0.3533)	0.0000	1	(3.3750)	01/06/2025
002315.ZK	12/10/2024	SDB3260122883	700.00	6.0572	3,958.46	4,240.06	0.0000	4.5800	50.0000	0.0000	(0.5036)	(0.0589)	0.0000	1	(0.5625)	01/06/2025
002315.ZK	12/10/2024	SDB3260122883	100.00	6.0572	565.49	605.72	0.0000	4.5800	50.0000	0.0000	(0.0719)	(0.0084)	0.0000	1	(0.0804)	01/06/2025
002315.ZK	12/10/2024	SDB3260122883	300.00	6.0572	1,696.48	1,817.17	0.0000	4.5800	50.0000	0.0000	(0.2158)	(0.0252)	0.0000	1	(0.2411)	01/06/2025
002315.ZK	12/10/2024	SDB3260122883	1,700.00	6.0572	9,613.40	10,297.29	0.0000	4.5800	50.0000	0.0000	(1.2230)	(0.1430)	0.0000	1	(1.3661)	01/06/2025
002315.ZK	12/10/2024	SDB3260122883	100.00	6.0572	565.49	605.72	0.0000	4.5800	50.0000	0.0000	(0.0719)	(0.0084)	0.0000	1	(0.0804)	01/06/2025
002315.ZK	12/10/2024	SDB3260122883	400.00	6.0572	2,261.98	2,422.89	0.0000	4.5800	50.0000	0.0000	(0.2878)	(0.0337)	0.0000	1	(0.3214)	01/06/2025
002315.ZK	12/10/2024	SDB3260122883	400.00	6.0572	2,261.98	2,422.89	0.0000	4.5800	50.0000	0.0000	(0.2878)	(0.0337)	0.0000	1	(0.3214)	01/06/2025
002315.ZK	12/10/2024	SDB3260122883	300.00	6.0572	1,696.48	1,817.17	0.0000	4.5800	50.0000	0.0000	(0.2158)	(0.0252)	0.0000	1	(0.2411)	01/06/2025
002315.ZK	12/10/2024	SDB3260122883	600.00	6.0572	3,392.96	3,634.34	0.0000	4.5800	50.0000	0.0000	(0.4317)	(0.0505)	0.0000	1	(0.4821)	01/06/2025
002315.ZK	12/10/2024	SDB3260122883	12,400.00	6.0572	70,121.27	75,109.68	0.0000	4.5800	50.0000	0.0000	(8.9210)	(1.0432)	0.0000	1	(9.9642)	01/06/2025
002315.ZK	12/10/2024	SDB3260122883	1,900.00	6.0572	10,744.39	11,508.74	0.0000	4.5800	50.0000	0.0000	(1.3669)	(0.1598)	0.0000	1	(1.5268)	01/06/2025
002315.ZK	12/10/2024	SDB3260122883	400.00	6.0572	2,261.98	2,422.89	0.0000	4.5800	50.0000	0.0000	(0.2878)	(0.0337)	0.0000	1	(0.3214)	01/06/2025
002315.ZK	12/10/2024	SDB3260122883	300.00	6.0572	1,696.48	1,817.17	0.0000	4.5800	50.0000	0.0000	(0.2158)	(0.0252)	0.0000	1	(0.2411)	01/06/2025
002315.ZK	12/10/2024	SDB3260122883	2,000.00	6.0572	11,309.88	12,114.46	0.0000	4.5800	50.0000	0.0000	(1.4389)	(0.1683)	0.0000	1	(1.6071)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
FOCUS TECHNOLOGY CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002315.ZK	12/10/2024	SDB3260122883	200.00	6.0572	1,130.99	1,211.45	0.0000	4.5800	50.0000	0.0000	(0.1439)	(0.0168)	0.0000	1	(0.1607)	01/06/2025
002315.ZK	12/10/2024	SDB3260122883	900.00	6.0572	5,089.45	5,451.51	0.0000	4.5800	50.0000	0.0000	(0.6475)	(0.0757)	0.0000	1	(0.7232)	01/06/2025
002315.ZK	12/10/2024	SDB3260122883	500.00	6.0572	2,827.47	3,028.62	0.0000	4.5800	50.0000	0.0000	(0.3597)	(0.0421)	0.0000	1	(0.4018)	01/06/2025
002315.ZK	12/10/2024	SDB3260122883	21,400.00	6.0572	121,015.74	129,624.76	0.0000	4.5800	50.0000	0.0000	(15.3959)	(1.8003)	0.0000	1	(17.1962)	01/06/2025
002315.ZK	12/10/2024	SDB3260122883	800.00	6.0572	4,523.95	4,845.79	0.0000	4.5800	50.0000	0.0000	(0.5755)	(0.0673)	0.0000	1	(0.6428)	01/06/2025
002315.ZK	12/10/2024	SDB3260122883	800.00	6.0572	4,523.95	4,845.79	0.0000	4.5800	50.0000	0.0000	(0.5755)	(0.0673)	0.0000	1	(0.6428)	01/06/2025
002315.ZK	12/10/2024	SDB3260122883	4,400.00	6.0572	24,881.74	26,651.82	0.0000	4.5800	50.0000	0.0000	(3.1655)	(0.3702)	0.0000	1	(3.5357)	01/06/2025
002315.ZK	12/10/2024	SDB3260122883	500.00	6.0572	2,827.47	3,028.62	0.0000	4.5800	50.0000	0.0000	(0.3597)	(0.0421)	0.0000	1	(0.4018)	01/06/2025
002315.ZK	12/10/2024	SDB3260122883	500.00	6.0572	2,827.47	3,028.62	0.0000	4.5800	50.0000	0.0000	(0.3597)	(0.0421)	0.0000	1	(0.4018)	01/06/2025
002315.ZK	12/10/2024	SDB3260122883	700.00	6.0572	3,958.46	4,240.06	0.0000	4.5800	50.0000	0.0000	(0.5036)	(0.0589)	0.0000	1	(0.5625)	01/06/2025
002315.ZK	12/10/2024	SDB3260122883	7,600.00	6.0572	42,977.55	46,034.96	0.0000	4.5800	50.0000	0.0000	(5.4677)	(0.6394)	0.0000	1	(6.1071)	01/06/2025
002315.ZK	12/10/2024	SDB3260122883	11,000.00	6.0572	62,204.35	66,629.55	0.0000	4.5800	50.0000	0.0000	(7.9138)	(0.9254)	0.0000	1	(8.8392)	01/06/2025
002315.ZK	12/10/2024	SDB3260122883	1,300.00	6.0572	7,351.42	7,874.40	0.0000	4.5800	50.0000	0.0000	(0.9353)	(0.1094)	0.0000	1	(1.0446)	01/06/2025
002315.ZK	12/10/2024	SDB3260122883	2,600.00	6.0572	14,702.85	15,748.80	0.0000	4.5800	50.0000	0.0000	(1.8705)	(0.2187)	0.0000	1	(2.0893)	01/06/2025
002315.ZK	12/10/2024	SDB3260122883	100.00	6.0572	565.49	605.72	0.0000	4.5800	50.0000	0.0000	(0.0719)	(0.0084)	0.0000	1	(0.0804)	01/06/2025
002315.ZK	12/10/2024	SDB3260122883	100.00	6.0572	565.49	605.72	0.0000	4.5800	50.0000	0.0000	(0.0719)	(0.0084)	0.0000	1	(0.0804)	01/06/2025
002315.ZK	12/09/2024	SDB3260122883	400.00	5.4990	2,261.98	2,199.59	0.0000	4.5800	50.0000	0.0000	(0.2878)	(0.0305)	0.0000	1	(0.3183)	01/06/2025
002315.ZK	12/09/2024	SDB3260122883	800.00	5.4990	4,523.95	4,399.18	0.0000	4.5800	50.0000	0.0000	(0.5755)	(0.0611)	0.0000	1	(0.6366)	01/06/2025
002315.ZK	12/09/2024	SDB3260122883	4,200.00	5.4990	23,750.75	23,095.67	0.0000	4.5800	50.0000	0.0000	(3.0216)	(0.3208)	0.0000	1	(3.3424)	01/06/2025
002315.ZK	12/09/2024	SDB3260122883	700.00	5.4990	3,958.46	3,849.28	0.0000	4.5800	50.0000	0.0000	(0.5036)	(0.0535)	0.0000	1	(0.5571)	01/06/2025
002315.ZK	12/09/2024	SDB3260122883	100.00	5.4990	565.49	549.90	0.0000	4.5800	50.0000	0.0000	(0.0719)	(0.0076)	0.0000	1	(0.0796)	01/06/2025
002315.ZK	12/09/2024	SDB3260122883	300.00	5.4990	1,696.48	1,649.69	0.0000	4.5800	50.0000	0.0000	(0.2158)	(0.0229)	0.0000	1	(0.2387)	01/06/2025
002315.ZK	12/09/2024	SDB3260122883	1,700.00	5.4990	9,613.40	9,348.25	0.0000	4.5800	50.0000	0.0000	(1.2230)	(0.1298)	0.0000	1	(1.3529)	01/06/2025
002315.ZK	12/09/2024	SDB3260122883	100.00	5.4990	565.49	549.90	0.0000	4.5800	50.0000	0.0000	(0.0719)	(0.0076)	0.0000	1	(0.0796)	01/06/2025
002315.ZK	12/09/2024	SDB3260122883	400.00	5.4990	2,261.98	2,199.59	0.0000	4.5800	50.0000	0.0000	(0.2878)	(0.0305)	0.0000	1	(0.3183)	01/06/2025
002315.ZK	12/09/2024	SDB3260122883	400.00	5.4990	2,261.98	2,199.59	0.0000	4.5800	50.0000	0.0000	(0.2878)	(0.0305)	0.0000	1	(0.3183)	01/06/2025
002315.ZK	12/09/2024	SDB3260122883	300.00	5.4990	1,696.48	1,649.69	0.0000	4.5800	50.0000	0.0000	(0.2158)	(0.0229)	0.0000	1	(0.2387)	01/06/2025
002315.ZK	12/09/2024	SDB3260122883	600.00	5.4990	3,392.96	3,299.38	0.0000	4.5800	50.0000	0.0000	(0.4317)	(0.0458)	0.0000	1	(0.4775)	01/06/2025
002315.ZK	12/09/2024	SDB3260122883	12,400.00	5.4990	70,121.27	68,187.23	0.0000	4.5800	50.0000	0.0000	(8.9210)	(0.9470)	0.0000	1	(9.8680)	01/06/2025
002315.ZK	12/09/2024	SDB3260122883	1,900.00	5.4990	10,744.39	10,448.04	0.0000	4.5800	50.0000	0.0000	(1.3669)	(0.1451)	0.0000	1	(1.5120)	01/06/2025
002315.ZK	12/09/2024	SDB3260122883	400.00	5.4990	2,261.98	2,199.59	0.0000	4.5800	50.0000	0.0000	(0.2878)	(0.0305)	0.0000	1	(0.3183)	01/06/2025
002315.ZK	12/09/2024	SDB3260122883	300.00	5.4990	1,696.48	1,649.69	0.0000	4.5800	50.0000	0.0000	(0.2158)	(0.0229)	0.0000	1	(0.2387)	01/06/2025
002315.ZK	12/09/2024	SDB3260122883	2,000.00	5.4990	11,309.88	10,997.94	0.0000	4.5800	50.0000	0.0000	(1.4389)	(0.1527)	0.0000	1	(1.5916)	01/06/2025
002315.ZK	12/09/2024	SDB3260122883	200.00	5.4990	1,130.99	1,099.79	0.0000	4.5800	50.0000	0.0000	(0.1439)	(0.0153)	0.0000	1	(0.1592)	01/06/2025
002315.ZK	12/09/2024	SDB3260122883	900.00	5.4990	5,089.45	4,949.07	0.0000	4.5800	50.0000	0.0000	(0.6475)	(0.0687)	0.0000	1	(0.7162)	01/06/2025
002315.ZK	12/09/2024	SDB3260122883	500.00	5.4990	2,827.47	2,749.49	0.0000	4.5800	50.0000	0.0000	(0.3597)	(0.0382)	0.0000	1	(0.3979)	01/06/2025
002315.ZK	12/09/2024	SDB3260122883	21,400.00	5.4990	121,015.74	117,677.96	0.0000	4.5800	50.0000	0.0000	(15.3959)	(1.6344)	0.0000	1	(17.0303)	01/06/2025
002315.ZK	12/09/2024	SDB3260122883	800.00	5.4990	4,523.95	4,399.18	0.0000	4.5800	50.0000	0.0000	(0.5755)	(0.0611)	0.0000	1	(0.6366)	01/06/2025
002315.ZK	12/09/2024	SDB3260122883	800.00	5.4990	4,523.95	4,399.18	0.0000	4.5800	50.0000	0.0000	(0.5755)	(0.0611)	0.0000	1	(0.6366)	01/06/2025
002315.ZK	12/09/2024	SDB3260122883	4,400.00	5.4990	24,881.74	24,195.47	0.0000	4.5800	50.0000	0.0000	(3.1655)	(0.3360)	0.0000	1	(3.5016)	01/06/2025
002315.ZK	12/09/2024	SDB3260122883	500.00	5.4990	2,827.47	2,749.49	0.0000	4.5800	50.0000	0.0000	(0.3597)	(0.0382)	0.0000	1	(0.3979)	01/06/2025
002315.ZK	12/09/2024	SDB3260122883	500.00	5.4990	2,827.47	2,749.49	0.0000	4.5800	50.0000	0.0000	(0.3597)	(0.0382)	0.0000	1	(0.3979)	01/06/2025
002315.ZK	12/09/2024	SDB3260122883	700.00	5.4990	3,958.46	3,849.28	0.0000	4.5800	50.0000	0.0000	(0.5036)	(0.0535)	0.0000	1	(0.5571)	01/06/2025
002315.ZK	12/09/2024	SDB3260122883	7,600.00	5.4990	42,977.55	41,792.17	0.0000	4.5800	50.0000	0.0000	(5.4677)	(0.5804)	0.0000	1	(6.0481)	01/06/2025
002315.ZK	12/09/2024	SDB3260122883	11,000.00	5.4990	62,204.35	60,488.67	0.0000	4.5800	50.0000	0.0000	(7.9138)	(0.8401)	0.0000	1	(8.7539)	01/06/2025
002315.ZK	12/09/2024	SDB3260122883	1,300.00	5.4990	7,351.42	7,148.66	0.0000	4.5800	50.0000	0.0000	(0.9353)	(0.0993)	0.0000	1	(1.0346)	01/06/2025
002315.ZK	12/09/2024	SDB3260122883	2,600.00	5.4990	14,702.85	14,297.32	0.0000	4.5800	50.0000	0.0000	(1.8705)	(0.1986)	0.0000	1	(2.0691)	01/06/2025
002315.ZK	12/09/2024	SDB3260122883	100.00	5.4990	565.49	549.90	0.0000	4.5800	50.0000	0.0000	(0.0719)	(0.0076)	0.0000	1	(0.0796)	01/06/2025
002315.ZK	12/09/2024	SDB3260122883	100.00	5.4990	565.49	549.90	0.0000	4.5800	50.0000	0.0000	(0.0719)	(0.0076)	0.0000	1	(0.0796)	01/06/2025
002315.ZK	12/06/2024	SDB3260122883	400.00	5.2826	2,261.98	2,113.02	0.0000	4.5800	50.0000	0.0000	(0.8633)	(0.0880)	0.0000	3	(0.9514)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
FOCUS TECHNOLOGY CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002315.ZK	12/06/2024	SDB3260122883	800.00	5.2826	4,523.95	4,226.04	0.0000	4.5800	50.0000	0.0000	(1.7266)	(0.1761)	0.0000	3	(1.9027)	01/06/2025
002315.ZK	12/06/2024	SDB3260122883	4,200.00	5.2826	23,750.75	22,186.73	0.0000	4.5800	50.0000	0.0000	(9.0649)	(0.9244)	0.0000	3	(9.9893)	01/06/2025
002315.ZK	12/06/2024	SDB3260122883	700.00	5.2826	3,958.46	3,697.79	0.0000	4.5800	50.0000	0.0000	(1.5108)	(0.1541)	0.0000	3	(1.6649)	01/06/2025
002315.ZK	12/06/2024	SDB3260122883	100.00	5.2826	565.49	528.26	0.0000	4.5800	50.0000	0.0000	(0.2158)	(0.0220)	0.0000	3	(0.2378)	01/06/2025
002315.ZK	12/06/2024	SDB3260122883	300.00	5.2826	1,696.48	1,584.77	0.0000	4.5800	50.0000	0.0000	(0.6475)	(0.0660)	0.0000	3	(0.7135)	01/06/2025
002315.ZK	12/06/2024	SDB3260122883	1,700.00	5.2826	9,613.40	8,980.34	0.0000	4.5800	50.0000	0.0000	(3.6691)	(0.3742)	0.0000	3	(4.0433)	01/06/2025
002315.ZK	12/06/2024	SDB3260122883	100.00	5.2826	565.49	528.26	0.0000	4.5800	50.0000	0.0000	(0.2158)	(0.0220)	0.0000	3	(0.2378)	01/06/2025
002315.ZK	12/06/2024	SDB3260122883	400.00	5.2826	2,261.98	2,113.02	0.0000	4.5800	50.0000	0.0000	(0.8633)	(0.0880)	0.0000	3	(0.9514)	01/06/2025
002315.ZK	12/06/2024	SDB3260122883	400.00	5.2826	2,261.98	2,113.02	0.0000	4.5800	50.0000	0.0000	(0.8633)	(0.0880)	0.0000	3	(0.9514)	01/06/2025
002315.ZK	12/06/2024	SDB3260122883	300.00	5.2826	1,696.48	1,584.77	0.0000	4.5800	50.0000	0.0000	(0.6475)	(0.0660)	0.0000	3	(0.7135)	01/06/2025
002315.ZK	12/06/2024	SDB3260122883	600.00	5.2826	3,392.96	3,169.53	0.0000	4.5800	50.0000	0.0000	(1.2950)	(0.1321)	0.0000	3	(1.4270)	01/06/2025
002315.ZK	12/06/2024	SDB3260122883	12,400.00	5.2826	70,121.27	65,503.67	0.0000	4.5800	50.0000	0.0000	(26.7630)	(2.7293)	0.0000	3	(29.4923)	01/06/2025
002315.ZK	12/06/2024	SDB3260122883	1,900.00	5.2826	10,744.39	10,036.85	0.0000	4.5800	50.0000	0.0000	(4.1008)	(0.4182)	0.0000	3	(4.5190)	01/06/2025
002315.ZK	12/06/2024	SDB3260122883	400.00	5.2826	2,261.98	2,113.02	0.0000	4.5800	50.0000	0.0000	(0.8633)	(0.0880)	0.0000	3	(0.9514)	01/06/2025
002315.ZK	12/06/2024	SDB3260122883	300.00	5.2826	1,696.48	1,584.77	0.0000	4.5800	50.0000	0.0000	(0.6475)	(0.0660)	0.0000	3	(0.7135)	01/06/2025
002315.ZK	12/06/2024	SDB3260122883	2,000.00	5.2826	11,309.88	10,565.11	0.0000	4.5800	50.0000	0.0000	(4.3166)	(0.4402)	0.0000	3	(4.7568)	01/06/2025
002315.ZK	12/06/2024	SDB3260122883	200.00	5.2826	1,130.99	1,056.51	0.0000	4.5800	50.0000	0.0000	(0.4317)	(0.0440)	0.0000	3	(0.4757)	01/06/2025
002315.ZK	12/06/2024	SDB3260122883	900.00	5.2826	5,089.45	4,754.30	0.0000	4.5800	50.0000	0.0000	(1.9425)	(0.1981)	0.0000	3	(2.1406)	01/06/2025
002315.ZK	12/06/2024	SDB3260122883	500.00	5.2826	2,827.47	2,641.28	0.0000	4.5800	50.0000	0.0000	(1.0792)	(0.1101)	0.0000	3	(1.1892)	01/06/2025
002315.ZK	12/06/2024	SDB3260122883	21,400.00	5.2826	121,015.74	113,046.66	0.0000	4.5800	50.0000	0.0000	(46.1877)	(4.7103)	0.0000	3	(50.8980)	01/06/2025
002315.ZK	12/06/2024	SDB3260122883	800.00	5.2826	4,523.95	4,226.04	0.0000	4.5800	50.0000	0.0000	(1.7266)	(0.1761)	0.0000	3	(1.9027)	01/06/2025
002315.ZK	12/06/2024	SDB3260122883	800.00	5.2826	4,523.95	4,226.04	0.0000	4.5800	50.0000	0.0000	(1.7266)	(0.1761)	0.0000	3	(1.9027)	01/06/2025
002315.ZK	12/06/2024	SDB3260122883	4,400.00	5.2826	24,881.74	23,243.24	0.0000	4.5800	50.0000	0.0000	(9.4965)	(0.9685)	0.0000	3	(10.4650)	01/06/2025
002315.ZK	12/06/2024	SDB3260122883	500.00	5.2826	2,827.47	2,641.28	0.0000	4.5800	50.0000	0.0000	(1.0792)	(0.1101)	0.0000	3	(1.1892)	01/06/2025
002315.ZK	12/06/2024	SDB3260122883	500.00	5.2826	2,827.47	2,641.28	0.0000	4.5800	50.0000	0.0000	(1.0792)	(0.1101)	0.0000	3	(1.1892)	01/06/2025
002315.ZK	12/06/2024	SDB3260122883	700.00	5.2826	3,958.46	3,697.79	0.0000	4.5800	50.0000	0.0000	(1.5108)	(0.1541)	0.0000	3	(1.6649)	01/06/2025
002315.ZK	12/06/2024	SDB3260122883	7,600.00	5.2826	42,977.55	40,147.41	0.0000	4.5800	50.0000	0.0000	(16.4031)	(1.6728)	0.0000	3	(18.0759)	01/06/2025
002315.ZK	12/06/2024	SDB3260122883	11,000.00	5.2826	62,204.35	58,108.09	0.0000	4.5800	50.0000	0.0000	(23.7413)	(2.4212)	0.0000	3	(26.1625)	01/06/2025
002315.ZK	12/06/2024	SDB3260122883	1,300.00	5.2826	7,351.42	6,867.32	0.0000	4.5800	50.0000	0.0000	(2.8058)	(0.2861)	0.0000	3	(3.0919)	01/06/2025
002315.ZK	12/06/2024	SDB3260122883	2,600.00	5.2826	14,702.85	13,734.64	0.0000	4.5800	50.0000	0.0000	(5.6116)	(0.5723)	0.0000	3	(6.1839)	01/06/2025
002315.ZK	12/06/2024	SDB3260122883	100.00	5.2826	565.49	528.26	0.0000	4.5800	50.0000	0.0000	(0.2158)	(0.0220)	0.0000	3	(0.2378)	01/06/2025
002315.ZK	12/06/2024	SDB3260122883	100.00	5.2826	565.49	528.26	0.0000	4.5800	50.0000	0.0000	(0.2158)	(0.0220)	0.0000	3	(0.2378)	01/06/2025
002315.ZK	12/05/2024	SDB3260122883	400.00	5.4786	2,261.98	2,191.43	0.0000	4.5800	50.0000	0.0000	(0.2878)	(0.0304)	0.0000	1	(0.3182)	01/06/2025
002315.ZK	12/05/2024	SDB3260122883	800.00	5.4786	4,523.95	4,382.87	0.0000	4.5800	50.0000	0.0000	(0.5755)	(0.0609)	0.0000	1	(0.6364)	01/06/2025
002315.ZK	12/05/2024	SDB3260122883	4,200.00	5.4786	23,750.75	23,010.07	0.0000	4.5800	50.0000	0.0000	(3.0216)	(0.3196)	0.0000	1	(3.3412)	01/06/2025
002315.ZK	12/05/2024	SDB3260122883	700.00	5.4786	3,958.46	3,835.01	0.0000	4.5800	50.0000	0.0000	(0.5036)	(0.0533)	0.0000	1	(0.5569)	01/06/2025
002315.ZK	12/05/2024	SDB3260122883	100.00	5.4786	565.49	547.86	0.0000	4.5800	50.0000	0.0000	(0.0719)	(0.0076)	0.0000	1	(0.0796)	01/06/2025
002315.ZK	12/05/2024	SDB3260122883	300.00	5.4786	1,696.48	1,643.58	0.0000	4.5800	50.0000	0.0000	(0.2158)	(0.0228)	0.0000	1	(0.2387)	01/06/2025
002315.ZK	12/05/2024	SDB3260122883	1,700.00	5.4786	9,613.40	9,313.60	0.0000	4.5800	50.0000	0.0000	(1.2520)	(0.1294)	0.0000	1	(1.3524)	01/06/2025
002315.ZK	12/05/2024	SDB3260122883	100.00	5.4786	565.49	547.86	0.0000	4.5800	50.0000	0.0000	(0.0719)	(0.0076)	0.0000	1	(0.0796)	01/06/2025
002315.ZK	12/05/2024	SDB3260122883	400.00	5.4786	2,261.98	2,191.43	0.0000	4.5800	50.0000	0.0000	(0.2878)	(0.0304)	0.0000	1	(0.3182)	01/06/2025
002315.ZK	12/05/2024	SDB3260122883	400.00	5.4786	2,261.98	2,191.43	0.0000	4.5800	50.0000	0.0000	(0.2878)	(0.0304)	0.0000	1	(0.3182)	01/06/2025
002315.ZK	12/05/2024	SDB3260122883	300.00	5.4786	1,696.48	1,643.58	0.0000	4.5800	50.0000	0.0000	(0.2158)	(0.0228)	0.0000	1	(0.2387)	01/06/2025
002315.ZK	12/05/2024	SDB3260122883	600.00	5.4786	3,392.96	3,287.15	0.0000	4.5800	50.0000	0.0000	(0.4317)	(0.0457)	0.0000	1	(0.4773)	01/06/2025
002315.ZK	12/05/2024	SDB3260122883	12,400.00	5.4786	70,121.27	67,934.48	0.0000	4.5800	50.0000	0.0000	(8.9210)	(0.9435)	0.0000	1	(9.8645)	01/06/2025
002315.ZK	12/05/2024	SDB3260122883	1,900.00	5.4786	10,744.39	10,409.32	0.0000	4.5800	50.0000	0.0000	(1.3669)	(0.1446)	0.0000	1	(1.5115)	01/06/2025
002315.ZK	12/05/2024	SDB3260122883	400.00	5.4786	2,261.98	2,191.43	0.0000	4.5800	50.0000	0.0000	(0.2878)	(0.0304)	0.0000	1	(0.3182)	01/06/2025
002315.ZK	12/05/2024	SDB3260122883	300.00	5.4786	1,696.48	1,643.58	0.0000	4.5800	50.0000	0.0000	(0.2158)	(0.0228)	0.0000	1	(0.2387)	01/06/2025
002315.ZK	12/05/2024	SDB3260122883	2,000.00	5.4786	11,309.88	10,957.17	0.0000	4.5800	50.0000	0.0000	(1.4389)	(0.1522)	0.0000	1	(1.5911)	01/06/2025
002315.ZK	12/05/2024	SDB3260122883	200.00	5.4786	1,130.99	1,095.72	0.0000	4.5800	50.0000	0.0000	(0.1439)	(0.0152)	0.0000	1	(0.1591)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
FOCUS TECHNOLOGY CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002315.ZK	12/05/2024	SDB3260122883	900.00	5.4786	5,089.45	4,930.73	0.0000	4.5800	50.0000	0.0000	(0.6475)	(0.0685)	0.0000	1	(0.7160)	01/06/2025
002315.ZK	12/05/2024	SDB3260122883	500.00	5.4786	2,827.47	2,739.29	0.0000	4.5800	50.0000	0.0000	(0.3597)	(0.0380)	0.0000	1	(0.3978)	01/06/2025
002315.ZK	12/05/2024	SDB3260122883	21,400.00	5.4786	121,015.74	117,241.76	0.0000	4.5800	50.0000	0.0000	(15.3959)	(1.6284)	0.0000	1	(17.0242)	01/06/2025
002315.ZK	12/05/2024	SDB3260122883	800.00	5.4786	4,523.95	4,382.87	0.0000	4.5800	50.0000	0.0000	(0.5755)	(0.0609)	0.0000	1	(0.6364)	01/06/2025
002315.ZK	12/05/2024	SDB3260122883	800.00	5.4786	4,523.95	4,382.87	0.0000	4.5800	50.0000	0.0000	(0.5755)	(0.0609)	0.0000	1	(0.6364)	01/06/2025
002315.ZK	12/05/2024	SDB3260122883	4,400.00	5.4786	24,881.74	24,105.78	0.0000	4.5800	50.0000	0.0000	(3.1655)	(0.3348)	0.0000	1	(3.5003)	01/06/2025
002315.ZK	12/05/2024	SDB3260122883	500.00	5.4786	2,827.47	2,739.29	0.0000	4.5800	50.0000	0.0000	(0.3597)	(0.0380)	0.0000	1	(0.3978)	01/06/2025
002315.ZK	12/05/2024	SDB3260122883	500.00	5.4786	2,827.47	2,739.29	0.0000	4.5800	50.0000	0.0000	(0.3597)	(0.0380)	0.0000	1	(0.3978)	01/06/2025
002315.ZK	12/05/2024	SDB3260122883	700.00	5.4786	3,958.46	3,835.01	0.0000	4.5800	50.0000	0.0000	(0.5036)	(0.0533)	0.0000	1	(0.5569)	01/06/2025
002315.ZK	12/05/2024	SDB3260122883	7,600.00	5.4786	42,977.55	41,637.26	0.0000	4.5800	50.0000	0.0000	(5.4677)	(0.5783)	0.0000	1	(6.0460)	01/06/2025
002315.ZK	12/05/2024	SDB3260122883	11,000.00	5.4786	62,204.35	60,264.46	0.0000	4.5800	50.0000	0.0000	(7.9138)	(0.8370)	0.0000	1	(8.7508)	01/06/2025
002315.ZK	12/05/2024	SDB3260122883	1,300.00	5.4786	7,351.42	7,122.16	0.0000	4.5800	50.0000	0.0000	(0.9353)	(0.0989)	0.0000	1	(1.0342)	01/06/2025
002315.ZK	12/05/2024	SDB3260122883	2,600.00	5.4786	14,702.85	14,244.33	0.0000	4.5800	50.0000	0.0000	(1.8705)	(0.1978)	0.0000	1	(2.0684)	01/06/2025
002315.ZK	12/05/2024	SDB3260122883	100.00	5.4786	565.49	547.86	0.0000	4.5800	50.0000	0.0000	(0.0719)	(0.0076)	0.0000	1	(0.0796)	01/06/2025
002315.ZK	12/05/2024	SDB3260122883	100.00	5.4786	565.49	547.86	0.0000	4.5800	50.0000	0.0000	(0.0719)	(0.0076)	0.0000	1	(0.0796)	01/06/2025
002315.ZK	12/04/2024	SDB3260122883	400.00	5.6549	2,261.98	2,261.98	0.0000	4.5800	50.0000	0.0000	(0.2878)	(0.0314)	0.0000	1	(0.3192)	01/06/2025
002315.ZK	12/04/2024	SDB3260122883	800.00	5.6549	4,523.95	4,523.95	0.0000	4.5800	50.0000	0.0000	(0.5755)	(0.0628)	0.0000	1	(0.6384)	01/06/2025
002315.ZK	12/04/2024	SDB3260122883	4,200.00	5.6549	23,750.75	23,750.75	0.0000	4.5800	50.0000	0.0000	(3.0216)	(0.3299)	0.0000	1	(3.3515)	01/06/2025
002315.ZK	12/04/2024	SDB3260122883	700.00	5.6549	3,958.46	3,958.46	0.0000	4.5800	50.0000	0.0000	(0.5036)	(0.0550)	0.0000	1	(0.5586)	01/06/2025
002315.ZK	12/04/2024	SDB3260122883	100.00	5.6549	565.49	565.49	0.0000	4.5800	50.0000	0.0000	(0.0719)	(0.0079)	0.0000	1	(0.0798)	01/06/2025
002315.ZK	12/04/2024	SDB3260122883	300.00	5.6549	1,696.48	1,696.48	0.0000	4.5800	50.0000	0.0000	(0.2158)	(0.0236)	0.0000	1	(0.2394)	01/06/2025
002315.ZK	12/04/2024	SDB3260122883	1,700.00	5.6549	9,613.40	9,613.40	0.0000	4.5800	50.0000	0.0000	(1.2230)	(0.1335)	0.0000	1	(1.3566)	01/06/2025
002315.ZK	12/04/2024	SDB3260122883	100.00	5.6549	565.49	565.49	0.0000	4.5800	50.0000	0.0000	(0.0719)	(0.0079)	0.0000	1	(0.0798)	01/06/2025
002315.ZK	12/04/2024	SDB3260122883	400.00	5.6549	2,261.98	2,261.98	0.0000	4.5800	50.0000	0.0000	(0.2878)	(0.0314)	0.0000	1	(0.3192)	01/06/2025
002315.ZK	12/04/2024	SDB3260122883	400.00	5.6549	2,261.98	2,261.98	0.0000	4.5800	50.0000	0.0000	(0.2878)	(0.0314)	0.0000	1	(0.3192)	01/06/2025
002315.ZK	12/04/2024	SDB3260122883	300.00	5.6549	1,696.48	1,696.48	0.0000	4.5800	50.0000	0.0000	(0.2158)	(0.0236)	0.0000	1	(0.2394)	01/06/2025
002315.ZK	12/04/2024	SDB3260122883	600.00	5.6549	3,392.96	3,392.96	0.0000	4.5800	50.0000	0.0000	(0.4317)	(0.0471)	0.0000	1	(0.4788)	01/06/2025
002315.ZK	12/04/2024	SDB3260122883	12,400.00	5.6549	70,121.27	70,121.27	0.0000	4.5800	50.0000	0.0000	(8.9210)	(0.9739)	0.0000	1	(9.8949)	01/06/2025
002315.ZK	12/04/2024	SDB3260122883	1,900.00	5.6549	10,744.39	10,744.39	0.0000	4.5800	50.0000	0.0000	(1.3669)	(0.1492)	0.0000	1	(1.5162)	01/06/2025
002315.ZK	12/04/2024	SDB3260122883	400.00	5.6549	2,261.98	2,261.98	0.0000	4.5800	50.0000	0.0000	(0.2878)	(0.0314)	0.0000	1	(0.3192)	01/06/2025
002315.ZK	12/04/2024	SDB3260122883	300.00	5.6549	1,696.48	1,696.48	0.0000	4.5800	50.0000	0.0000	(0.2158)	(0.0236)	0.0000	1	(0.2394)	01/06/2025
002315.ZK	12/04/2024	SDB3260122883	2,000.00	5.6549	11,309.88	11,309.88	0.0000	4.5800	50.0000	0.0000	(1.4389)	(0.1571)	0.0000	1	(1.5960)	01/06/2025
002315.ZK	12/04/2024	SDB3260122883	200.00	5.6549	1,130.99	1,130.99	0.0000	4.5800	50.0000	0.0000	(0.1439)	(0.0157)	0.0000	1	(0.1596)	01/06/2025
002315.ZK	12/04/2024	SDB3260122883	900.00	5.6549	5,089.45	5,089.45	0.0000	4.5800	50.0000	0.0000	(0.6475)	(0.0707)	0.0000	1	(0.7182)	01/06/2025
002315.ZK	12/04/2024	SDB3260122883	500.00	5.6549	2,827.47	2,827.47	0.0000	4.5800	50.0000	0.0000	(0.3597)	(0.0393)	0.0000	1	(0.3990)	01/06/2025
002315.ZK	12/04/2024	SDB3260122883	21,700.00	5.6549	122,712.22	122,712.22	0.0000	4.5800	50.0000	0.0000	(15.6117)	(1.7043)	0.0000	1	(17.3161)	01/06/2025
002315.ZK	12/04/2024	SDB3260122883	800.00	5.6549	4,523.95	4,523.95	0.0000	4.5800	50.0000	0.0000	(0.5755)	(0.0628)	0.0000	1	(0.6384)	01/06/2025
002315.ZK	12/04/2024	SDB3260122883	800.00	5.6549	4,523.95	4,523.95	0.0000	4.5800	50.0000	0.0000	(0.5755)	(0.0628)	0.0000	1	(0.6384)	01/06/2025
002315.ZK	12/04/2024	SDB3260122883	4,400.00	5.6549	24,881.74	24,881.74	0.0000	4.5800	50.0000	0.0000	(3.1655)	(0.3456)	0.0000	1	(3.5111)	01/06/2025
002315.ZK	12/04/2024	SDB3260122883	500.00	5.6549	2,827.47	2,827.47	0.0000	4.5800	50.0000	0.0000	(0.3597)	(0.0393)	0.0000	1	(0.3990)	01/06/2025
002315.ZK	12/04/2024	SDB3260122883	500.00	5.6549	2,827.47	2,827.47	0.0000	4.5800	50.0000	0.0000	(0.3597)	(0.0393)	0.0000	1	(0.3990)	01/06/2025
002315.ZK	12/04/2024	SDB3260122883	700.00	5.6549	3,958.46	3,958.46	0.0000	4.5800	50.0000	0.0000	(0.5036)	(0.0550)	0.0000	1	(0.5586)	01/06/2025
002315.ZK	12/04/2024	SDB3260122883	7,600.00	5.6549	42,977.55	42,977.55	0.0000	4.5800	50.0000	0.0000	(5.4677)	(0.5969)	0.0000	1	(6.0646)	01/06/2025
002315.ZK	12/04/2024	SDB3260122883	11,000.00	5.6549	62,204.35	62,204.35	0.0000	4.5800	50.0000	0.0000	(7.9138)	(0.8639)	0.0000	1	(8.7777)	01/06/2025
002315.ZK	12/04/2024	SDB3260122883	1,300.00	5.6549	7,351.42	7,351.42	0.0000	4.5800	50.0000	0.0000	(0.9353)	(0.1021)	0.0000	1	(1.0374)	01/06/2025
002315.ZK	12/04/2024	SDB3260122883	2,600.00	5.6549	14,702.85	14,702.85	0.0000	4.5800	50.0000	0.0000	(1.8705)	(0.2042)	0.0000	1	(2.0747)	01/06/2025
002315.ZK	12/04/2024	SDB3260122883	100.00	5.6549	565.49	565.49	0.0000	4.5800	50.0000	0.0000	(0.0719)	(0.0079)	0.0000	1	(0.0798)	01/06/2025
002315.ZK	12/04/2024	SDB3260122883	100.00	5.6549	565.49	565.49	0.0000	4.5800	50.0000	0.0000	(0.0719)	(0.0079)	0.0000	1	(0.0798)	01/06/2025
TOTAL FOCUS TECHNOLOGY CO., LTD CMN CLASS A SERIES NORTHBOUND											(1,395.2990)	(169.0187)	0.0000	(1,564.3177)		

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
FOCUSED PHOTONICS (HANGZHOU), INC. CMN CLASS A SERIES NORTHBOUND																
300203.ZK	01/03/2025	SDB3260489974	300.00	2.1328	725.11	639.85	0.0000	4.3300	50.0000	0.0000	(0.2616)	(0.0267)	0.0000	3	(0.2883)	01/06/2025
300203.ZK	01/03/2025	SDB3260489974	1,000.00	2.1328	2,417.03	2,132.84	0.0000	4.3300	50.0000	0.0000	(0.8721)	(0.0889)	0.0000	3	(0.9610)	01/06/2025
300203.ZK	01/03/2025	SDB3260489974	1,300.00	2.1328	3,142.14	2,772.69	0.0000	4.3300	50.0000	0.0000	(1.1338)	(0.1155)	0.0000	3	(1.2493)	01/06/2025
300203.ZK	01/03/2025	SDB3260489974	1,300.00	2.1328	3,142.14	2,772.69	0.0000	4.3300	50.0000	0.0000	(1.1338)	(0.1155)	0.0000	3	(1.2493)	01/06/2025
300203.ZK	01/03/2025	SDB3260489974	1,100.00	2.1328	2,658.73	2,346.13	0.0000	4.3300	50.0000	0.0000	(0.9594)	(0.0978)	0.0000	3	(1.0571)	01/06/2025
300203.ZK	01/03/2025	SDB3260489974	500.00	2.1328	1,208.52	1,066.42	0.0000	4.3300	50.0000	0.0000	(0.4361)	(0.0444)	0.0000	3	(0.4805)	01/06/2025
300203.ZK	01/03/2025	SDB3260489974	300.00	2.1328	725.11	639.85	0.0000	4.3300	50.0000	0.0000	(0.2616)	(0.0267)	0.0000	3	(0.2883)	01/06/2025
300203.ZK	01/03/2025	SDB3260489974	200.00	2.1328	483.41	426.57	0.0000	4.3300	50.0000	0.0000	(0.1744)	(0.0178)	0.0000	3	(0.1922)	01/06/2025
300203.ZK	01/03/2025	SDB3260489974	400.00	2.1328	966.81	853.14	0.0000	4.3300	50.0000	0.0000	(0.3489)	(0.0355)	0.0000	3	(0.3844)	01/06/2025
300203.ZK	01/03/2025	SDB3260489974	1,500.00	2.1328	3,625.55	3,199.26	0.0000	4.3300	50.0000	0.0000	(1.3082)	(0.1333)	0.0000	3	(1.4415)	01/06/2025
300203.ZK	01/03/2025	SDB3260489974	1,500.00	2.1328	3,625.55	3,199.26	0.0000	4.3300	50.0000	0.0000	(1.3082)	(0.1333)	0.0000	3	(1.4415)	01/06/2025
300203.ZK	01/03/2025	SDB3260489974	100.00	2.1328	241.70	213.28	0.0000	4.3300	50.0000	0.0000	(0.0872)	(0.0089)	0.0000	3	(0.0961)	01/06/2025
300203.ZK	01/03/2025	SDB3260489974	1,500.00	2.1328	3,625.55	3,199.26	0.0000	4.3300	50.0000	0.0000	(1.3082)	(0.1333)	0.0000	3	(1.4415)	01/06/2025
300203.ZK	01/03/2025	SDB3260489974	5,300.00	2.1328	12,810.26	11,304.06	0.0000	4.3300	50.0000	0.0000	(4.6224)	(0.4710)	0.0000	3	(5.0934)	01/06/2025
300203.ZK	01/03/2025	SDB3260489974	5,000.00	2.1328	12,085.16	10,664.20	0.0000	4.3300	50.0000	0.0000	(4.3607)	(0.4443)	0.0000	3	(4.8051)	01/06/2025
300203.ZK	01/03/2025	SDB3260489974	1,700.00	2.1328	4,108.95	3,625.83	0.0000	4.3300	50.0000	0.0000	(1.4826)	(0.1511)	0.0000	3	(1.6337)	01/06/2025
300203.ZK	01/02/2025	SDB3260489974	300.00	2.1579	725.11	647.37	0.0000	4.3300	50.0000	0.0000	(0.0872)	(0.0090)	0.0000	1	(0.0962)	01/06/2025
300203.ZK	01/02/2025	SDB3260489974	1,000.00	2.1579	2,417.03	2,157.88	0.0000	4.3300	50.0000	0.0000	(0.2907)	(0.0300)	0.0000	1	(0.3207)	01/06/2025
300203.ZK	01/02/2025	SDB3260489974	1,300.00	2.1579	3,142.14	2,805.25	0.0000	4.3300	50.0000	0.0000	(0.3779)	(0.0390)	0.0000	1	(0.4169)	01/06/2025
300203.ZK	01/02/2025	SDB3260489974	1,300.00	2.1579	3,142.14	2,805.25	0.0000	4.3300	50.0000	0.0000	(0.3779)	(0.0390)	0.0000	1	(0.4169)	01/06/2025
300203.ZK	01/02/2025	SDB3260489974	1,100.00	2.1579	2,658.73	2,373.67	0.0000	4.3300	50.0000	0.0000	(0.3198)	(0.0330)	0.0000	1	(0.3528)	01/06/2025
300203.ZK	01/02/2025	SDB3260489974	500.00	2.1579	1,208.52	1,078.94	0.0000	4.3300	50.0000	0.0000	(0.1454)	(0.0150)	0.0000	1	(0.1603)	01/06/2025
300203.ZK	01/02/2025	SDB3260489974	300.00	2.1579	725.11	647.37	0.0000	4.3300	50.0000	0.0000	(0.0872)	(0.0090)	0.0000	1	(0.0962)	01/06/2025
300203.ZK	01/02/2025	SDB3260489974	200.00	2.1579	483.41	431.58	0.0000	4.3300	50.0000	0.0000	(0.0581)	(0.0060)	0.0000	1	(0.0641)	01/06/2025
300203.ZK	01/02/2025	SDB3260489974	400.00	2.1579	966.81	863.15	0.0000	4.3300	50.0000	0.0000	(0.1163)	(0.0120)	0.0000	1	(0.1283)	01/06/2025
300203.ZK	01/02/2025	SDB3260489974	1,500.00	2.1579	3,625.55	3,236.83	0.0000	4.3300	50.0000	0.0000	(0.4361)	(0.0450)	0.0000	1	(0.4810)	01/06/2025
300203.ZK	01/02/2025	SDB3260489974	1,500.00	2.1579	3,625.55	3,236.83	0.0000	4.3300	50.0000	0.0000	(0.4361)	(0.0450)	0.0000	1	(0.4810)	01/06/2025
300203.ZK	01/02/2025	SDB3260489974	100.00	2.1579	241.70	215.79	0.0000	4.3300	50.0000	0.0000	(0.0291)	(0.0030)	0.0000	1	(0.0321)	01/06/2025
300203.ZK	01/02/2025	SDB3260489974	1,500.00	2.1579	3,625.55	3,236.83	0.0000	4.3300	50.0000	0.0000	(0.4361)	(0.0450)	0.0000	1	(0.4810)	01/06/2025
300203.ZK	01/02/2025	SDB3260489974	5,300.00	2.1579	12,810.26	11,436.79	0.0000	4.3300	50.0000	0.0000	(1.5408)	(0.1588)	0.0000	1	(1.6996)	01/06/2025
300203.ZK	01/02/2025	SDB3260489974	5,000.00	2.1579	12,085.16	10,789.42	0.0000	4.3300	50.0000	0.0000	(1.4536)	(0.1499)	0.0000	1	(1.6034)	01/06/2025
300203.ZK	01/02/2025	SDB3260489974	1,700.00	2.1579	4,108.95	3,668.40	0.0000	4.3300	50.0000	0.0000	(0.4942)	(0.0510)	0.0000	1	(0.5452)	01/06/2025
300203.ZK	12/31/2024	SDB3260489974	300.00	2.0961	725.11	628.83	0.0000	4.3300	50.0000	0.0000	(0.1744)	(0.0175)	0.0000	2	(0.1919)	01/06/2025
300203.ZK	12/31/2024	SDB3260489974	1,000.00	2.0961	2,417.03	2,096.10	0.0000	4.3300	50.0000	0.0000	(0.5814)	(0.0582)	0.0000	2	(0.6397)	01/06/2025
300203.ZK	12/31/2024	SDB3260489974	1,300.00	2.0961	3,142.14	2,724.93	0.0000	4.3300	50.0000	0.0000	(0.7559)	(0.0757)	0.0000	2	(0.8316)	01/06/2025
300203.ZK	12/31/2024	SDB3260489974	1,300.00	2.0961	3,142.14	2,724.93	0.0000	4.3300	50.0000	0.0000	(0.7559)	(0.0757)	0.0000	2	(0.8316)	01/06/2025
300203.ZK	12/31/2024	SDB3260489974	1,100.00	2.0961	2,658.73	2,305.71	0.0000	4.3300	50.0000	0.0000	(0.6396)	(0.0640)	0.0000	2	(0.7036)	01/06/2025
300203.ZK	12/31/2024	SDB3260489974	500.00	2.0961	1,208.52	1,048.05	0.0000	4.3300	50.0000	0.0000	(0.2907)	(0.0291)	0.0000	2	(0.3198)	01/06/2025
300203.ZK	12/31/2024	SDB3260489974	300.00	2.0961	725.11	628.83	0.0000	4.3300	50.0000	0.0000	(0.1744)	(0.0175)	0.0000	2	(0.1919)	01/06/2025
300203.ZK	12/31/2024	SDB3260489974	200.00	2.0961	483.41	419.22	0.0000	4.3300	50.0000	0.0000	(0.1163)	(0.0116)	0.0000	2	(0.1279)	01/06/2025
300203.ZK	12/31/2024	SDB3260489974	400.00	2.0961	966.81	838.44	0.0000	4.3300	50.0000	0.0000	(0.2326)	(0.0233)	0.0000	2	(0.2559)	01/06/2025
300203.ZK	12/31/2024	SDB3260489974	1,500.00	2.0961	3,625.55	3,144.15	0.0000	4.3300	50.0000	0.0000	(0.8721)	(0.0873)	0.0000	2	(0.9595)	01/06/2025
300203.ZK	12/31/2024	SDB3260489974	1,500.00	2.0961	3,625.55	3,144.15	0.0000	4.3300	50.0000	0.0000	(0.8721)	(0.0873)	0.0000	2	(0.9595)	01/06/2025
300203.ZK	12/31/2024	SDB3260489974	100.00	2.0961	241.70	209.61	0.0000	4.3300	50.0000	0.0000	(0.0581)	(0.0058)	0.0000	2	(0.0640)	01/06/2025
300203.ZK	12/31/2024	SDB3260489974	1,500.00	2.0961	3,625.55	3,144.15	0.0000	4.3300	50.0000	0.0000	(0.8721)	(0.0873)	0.0000	2	(0.9595)	01/06/2025
300203.ZK	12/31/2024	SDB3260489974	5,300.00	2.0961	12,810.26	11,109.31	0.0000	4.3300	50.0000	0.0000	(3.0816)	(0.3086)	0.0000	2	(3.3902)	01/06/2025
300203.ZK	12/31/2024	SDB3260489974	5,000.00	2.0961	12,085.16	10,480.48	0.0000	4.3300	50.0000	0.0000	(2.9072)	(0.2911)	0.0000	2	(3.1983)	01/06/2025
300203.ZK	12/31/2024	SDB3260489974	1,700.00	2.0961	4,108.95	3,563.36	0.0000	4.3300	50.0000	0.0000	(0.9884)	(0.0990)	0.0000	2	(1.0874)	01/06/2025
300203.ZK	12/30/2024	SDB3260489974	300.00	2.1012	725.11	630.36	0.0000	4.3300	50.0000	0.0000	(0.0872)	(0.0088)	0.0000	1	(0.0960)	01/06/2025
300203.ZK	12/30/2024	SDB3260489974	1,000.00	2.1012	2,417.03	2,101.20	0.0000	4.3300	50.0000	0.0000	(0.2907)	(0.0292)	0.0000	1	(0.3199)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
FOCUSED PHOTONICS (HANGZHOU), INC. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300203.ZK	12/30/2024	SDB3260489974	1,300.00	2.1012	3,142.14	2,731.56	0.0000	4.3300	50.0000	0.0000	(0.3779)	(0.0379)	0.0000	1	(0.4159)	01/06/2025
300203.ZK	12/30/2024	SDB3260489974	1,300.00	2.1012	3,142.14	2,731.56	0.0000	4.3300	50.0000	0.0000	(0.3779)	(0.0379)	0.0000	1	(0.4159)	01/06/2025
300203.ZK	12/30/2024	SDB3260489974	1,100.00	2.1012	2,658.73	2,311.32	0.0000	4.3300	50.0000	0.0000	(0.3198)	(0.0321)	0.0000	1	(0.3519)	01/06/2025
300203.ZK	12/30/2024	SDB3260489974	500.00	2.1012	1,208.52	1,050.60	0.0000	4.3300	50.0000	0.0000	(0.1454)	(0.0146)	0.0000	1	(0.1599)	01/06/2025
300203.ZK	12/30/2024	SDB3260489974	300.00	2.1012	725.11	630.36	0.0000	4.3300	50.0000	0.0000	(0.0872)	(0.0088)	0.0000	1	(0.0960)	01/06/2025
300203.ZK	12/30/2024	SDB3260489974	200.00	2.1012	483.41	420.24	0.0000	4.3300	50.0000	0.0000	(0.0581)	(0.0058)	0.0000	1	(0.0640)	01/06/2025
300203.ZK	12/30/2024	SDB3260489974	400.00	2.1012	966.81	840.48	0.0000	4.3300	50.0000	0.0000	(0.1163)	(0.0117)	0.0000	1	(0.1280)	01/06/2025
300203.ZK	12/30/2024	SDB3260489974	1,500.00	2.1012	3,625.55	3,151.80	0.0000	4.3300	50.0000	0.0000	(0.4361)	(0.0438)	0.0000	1	(0.4798)	01/06/2025
300203.ZK	12/30/2024	SDB3260489974	1,500.00	2.1012	3,625.55	3,151.80	0.0000	4.3300	50.0000	0.0000	(0.4361)	(0.0438)	0.0000	1	(0.4798)	01/06/2025
300203.ZK	12/30/2024	SDB3260489974	100.00	2.1012	241.70	210.12	0.0000	4.3300	50.0000	0.0000	(0.0291)	(0.0029)	0.0000	1	(0.0320)	01/06/2025
300203.ZK	12/30/2024	SDB3260489974	1,500.00	2.1012	3,625.55	3,151.80	0.0000	4.3300	50.0000	0.0000	(0.4361)	(0.0438)	0.0000	1	(0.4798)	01/06/2025
300203.ZK	12/30/2024	SDB3260489974	5,300.00	2.1012	12,810.26	11,136.36	0.0000	4.3300	50.0000	0.0000	(1.5408)	(0.1547)	0.0000	1	(1.6955)	01/06/2025
300203.ZK	12/30/2024	SDB3260489974	5,000.00	2.1012	12,085.16	10,506.00	0.0000	4.3300	50.0000	0.0000	(1.4536)	(0.1459)	0.0000	1	(1.5995)	01/06/2025
300203.ZK	12/30/2024	SDB3260489974	1,700.00	2.1012	4,108.95	3,572.04	0.0000	4.3300	50.0000	0.0000	(0.4942)	(0.0496)	0.0000	1	(0.5438)	01/06/2025
300203.ZK	12/27/2024	SDB3260489974	300.00	2.2003	725.11	660.10	0.0000	4.3300	50.0000	0.0000	(0.2616)	(0.0275)	0.0000	3	(0.2891)	01/06/2025
300203.ZK	12/27/2024	SDB3260489974	1,000.00	2.2003	2,417.03	2,200.33	0.0000	4.3300	50.0000	0.0000	(0.8721)	(0.0917)	0.0000	3	(0.9638)	01/06/2025
300203.ZK	12/27/2024	SDB3260489974	1,300.00	2.2003	3,142.14	2,860.43	0.0000	4.3300	50.0000	0.0000	(1.1338)	(0.1192)	0.0000	3	(1.2530)	01/06/2025
300203.ZK	12/27/2024	SDB3260489974	1,300.00	2.2003	3,142.14	2,860.43	0.0000	4.3300	50.0000	0.0000	(1.1338)	(0.1192)	0.0000	3	(1.2530)	01/06/2025
300203.ZK	12/27/2024	SDB3260489974	1,100.00	2.2003	2,658.73	2,420.36	0.0000	4.3300	50.0000	0.0000	(0.9594)	(0.1008)	0.0000	3	(1.0602)	01/06/2025
300203.ZK	12/27/2024	SDB3260489974	500.00	2.2003	1,208.52	1,100.16	0.0000	4.3300	50.0000	0.0000	(0.4361)	(0.0458)	0.0000	3	(0.4819)	01/06/2025
300203.ZK	12/27/2024	SDB3260489974	300.00	2.2003	725.11	660.10	0.0000	4.3300	50.0000	0.0000	(0.2616)	(0.0275)	0.0000	3	(0.2891)	01/06/2025
300203.ZK	12/27/2024	SDB3260489974	200.00	2.2003	483.41	440.07	0.0000	4.3300	50.0000	0.0000	(0.1744)	(0.0183)	0.0000	3	(0.1928)	01/06/2025
300203.ZK	12/27/2024	SDB3260489974	400.00	2.2003	966.81	880.13	0.0000	4.3300	50.0000	0.0000	(0.3489)	(0.0367)	0.0000	3	(0.3855)	01/06/2025
300203.ZK	12/27/2024	SDB3260489974	1,500.00	2.2003	3,625.55	3,300.49	0.0000	4.3300	50.0000	0.0000	(1.3082)	(0.1375)	0.0000	3	(1.4457)	01/06/2025
300203.ZK	12/27/2024	SDB3260489974	1,500.00	2.2003	3,625.55	3,300.49	0.0000	4.3300	50.0000	0.0000	(1.3082)	(0.1375)	0.0000	3	(1.4457)	01/06/2025
300203.ZK	12/27/2024	SDB3260489974	100.00	2.2003	241.70	220.03	0.0000	4.3300	50.0000	0.0000	(0.0872)	(0.0092)	0.0000	3	(0.0964)	01/06/2025
300203.ZK	12/27/2024	SDB3260489974	1,500.00	2.2003	3,625.55	3,300.49	0.0000	4.3300	50.0000	0.0000	(1.3082)	(0.1375)	0.0000	3	(1.4457)	01/06/2025
300203.ZK	12/27/2024	SDB3260489974	5,300.00	2.2003	12,810.26	11,661.74	0.0000	4.3300	50.0000	0.0000	(4.6224)	(0.4859)	0.0000	3	(5.1083)	01/06/2025
300203.ZK	12/27/2024	SDB3260489974	5,000.00	2.2003	12,085.16	11,001.64	0.0000	4.3300	50.0000	0.0000	(4.3607)	(0.4584)	0.0000	3	(4.8191)	01/06/2025
300203.ZK	12/27/2024	SDB3260489974	1,700.00	2.2003	4,108.95	3,740.56	0.0000	4.3300	50.0000	0.0000	(1.4826)	(0.1559)	0.0000	3	(1.6385)	01/06/2025
300203.ZK	12/26/2024	SDB3260489974	300.00	2.2095	725.11	662.84	0.0000	4.3300	50.0000	0.0000	(0.0872)	(0.0092)	0.0000	1	(0.0964)	01/06/2025
300203.ZK	12/26/2024	SDB3260489974	1,000.00	2.2095	2,417.03	2,209.46	0.0000	4.3300	50.0000	0.0000	(0.2907)	(0.0307)	0.0000	1	(0.3214)	01/06/2025
300203.ZK	12/26/2024	SDB3260489974	1,300.00	2.2095	3,142.14	2,872.30	0.0000	4.3300	50.0000	0.0000	(0.3779)	(0.0399)	0.0000	1	(0.4178)	01/06/2025
300203.ZK	12/26/2024	SDB3260489974	1,300.00	2.2095	3,142.14	2,872.30	0.0000	4.3300	50.0000	0.0000	(0.3779)	(0.0399)	0.0000	1	(0.4178)	01/06/2025
300203.ZK	12/26/2024	SDB3260489974	1,100.00	2.2095	2,658.73	2,430.41	0.0000	4.3300	50.0000	0.0000	(0.3198)	(0.0338)	0.0000	1	(0.3535)	01/06/2025
300203.ZK	12/26/2024	SDB3260489974	500.00	2.2095	1,208.52	1,104.73	0.0000	4.3300	50.0000	0.0000	(0.1454)	(0.0153)	0.0000	1	(0.1607)	01/06/2025
300203.ZK	12/26/2024	SDB3260489974	300.00	2.2095	725.11	662.84	0.0000	4.3300	50.0000	0.0000	(0.0872)	(0.0092)	0.0000	1	(0.0964)	01/06/2025
300203.ZK	12/26/2024	SDB3260489974	200.00	2.2095	483.41	441.89	0.0000	4.3300	50.0000	0.0000	(0.0581)	(0.0061)	0.0000	1	(0.0643)	01/06/2025
300203.ZK	12/26/2024	SDB3260489974	400.00	2.2095	966.81	883.78	0.0000	4.3300	50.0000	0.0000	(0.1163)	(0.0123)	0.0000	1	(0.1286)	01/06/2025
300203.ZK	12/26/2024	SDB3260489974	1,500.00	2.2095	3,625.55	3,314.19	0.0000	4.3300	50.0000	0.0000	(0.4361)	(0.0460)	0.0000	1	(0.4821)	01/06/2025
300203.ZK	12/26/2024	SDB3260489974	1,500.00	2.2095	3,625.55	3,314.19	0.0000	4.3300	50.0000	0.0000	(0.4361)	(0.0460)	0.0000	1	(0.4821)	01/06/2025
300203.ZK	12/26/2024	SDB3260489974	100.00	2.2095	241.70	220.95	0.0000	4.3300	50.0000	0.0000	(0.0291)	(0.0031)	0.0000	1	(0.0321)	01/06/2025
300203.ZK	12/26/2024	SDB3260489974	1,500.00	2.2095	3,625.55	3,314.19	0.0000	4.3300	50.0000	0.0000	(0.4361)	(0.0460)	0.0000	1	(0.4821)	01/06/2025
300203.ZK	12/26/2024	SDB3260489974	5,300.00	2.2095	12,810.26	11,710.14	0.0000	4.3300	50.0000	0.0000	(1.5408)	(0.1626)	0.0000	1	(1.7034)	01/06/2025
300203.ZK	12/26/2024	SDB3260489974	5,000.00	2.2095	12,085.16	11,047.31	0.0000	4.3300	50.0000	0.0000	(1.4536)	(0.1534)	0.0000	1	(1.6070)	01/06/2025
300203.ZK	12/26/2024	SDB3260489974	1,700.00	2.2095	4,108.95	3,756.08	0.0000	4.3300	50.0000	0.0000	(0.4942)	(0.0522)	0.0000	1	(0.5464)	01/06/2025
300203.ZK	12/24/2024	SDB3260489974	300.00	2.2095	725.11	662.84	0.0000	4.3300	50.0000	0.0000	(0.1744)	(0.0184)	0.0000	2	(0.1928)	01/06/2025
300203.ZK	12/24/2024	SDB3260489974	1,000.00	2.2095	2,417.03	2,209.46	0.0000	4.3300	50.0000	0.0000	(0.5814)	(0.0614)	0.0000	2	(0.6428)	01/06/2025
300203.ZK	12/24/2024	SDB3260489974	1,300.00	2.2095	3,142.14	2,872.30	0.0000	4.3300	50.0000	0.0000	(0.7559)	(0.0798)	0.0000	2	(0.8356)	01/06/2025
300203.ZK	12/24/2024	SDB3260489974	1,300.00	2.2095	3,142.14	2,872.30	0.0000	4.3300	50.0000	0.0000	(0.7559)	(0.0798)	0.0000	2	(0.8356)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
FOCUSED PHOTONICS (HANGZHOU), INC. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300203.ZK	12/24/2024	SDB3260489974	1,100.00	2.2095	2,658.73	2,430.41	0.0000	4.3300	50.0000	0.0000	(0.6396)	(0.0675)	0.0000	2	(0.7071)	01/06/2025
300203.ZK	12/24/2024	SDB3260489974	500.00	2.2095	1,208.52	1,104.73	0.0000	4.3300	50.0000	0.0000	(0.2907)	(0.0307)	0.0000	2	(0.3214)	01/06/2025
300203.ZK	12/24/2024	SDB3260489974	300.00	2.2095	725.11	662.84	0.0000	4.3300	50.0000	0.0000	(0.1744)	(0.0184)	0.0000	2	(0.1928)	01/06/2025
300203.ZK	12/24/2024	SDB3260489974	200.00	2.2095	483.41	441.89	0.0000	4.3300	50.0000	0.0000	(0.1163)	(0.0123)	0.0000	2	(0.1286)	01/06/2025
300203.ZK	12/24/2024	SDB3260489974	400.00	2.2095	966.81	883.78	0.0000	4.3300	50.0000	0.0000	(0.2326)	(0.0245)	0.0000	2	(0.2571)	01/06/2025
300203.ZK	12/24/2024	SDB3260489974	1,500.00	2.2095	3,625.55	3,314.19	0.0000	4.3300	50.0000	0.0000	(0.8721)	(0.0921)	0.0000	2	(0.9642)	01/06/2025
300203.ZK	12/24/2024	SDB3260489974	1,500.00	2.2095	3,625.55	3,314.19	0.0000	4.3300	50.0000	0.0000	(0.8721)	(0.0921)	0.0000	2	(0.9642)	01/06/2025
300203.ZK	12/24/2024	SDB3260489974	100.00	2.2095	241.70	220.95	0.0000	4.3300	50.0000	0.0000	(0.0581)	(0.0061)	0.0000	2	(0.0643)	01/06/2025
300203.ZK	12/24/2024	SDB3260489974	1,500.00	2.2095	3,625.55	3,314.19	0.0000	4.3300	50.0000	0.0000	(0.8721)	(0.0921)	0.0000	2	(0.9642)	01/06/2025
300203.ZK	12/24/2024	SDB3260489974	5,300.00	2.2095	12,810.26	11,710.14	0.0000	4.3300	50.0000	0.0000	(3.0816)	(0.3253)	0.0000	2	(3.4069)	01/06/2025
300203.ZK	12/24/2024	SDB3260489974	5,000.00	2.2095	12,085.16	11,047.31	0.0000	4.3300	50.0000	0.0000	(2.9072)	(0.3069)	0.0000	2	(3.2140)	01/06/2025
300203.ZK	12/24/2024	SDB3260489974	1,700.00	2.2095	4,108.95	3,756.08	0.0000	4.3300	50.0000	0.0000	(0.9884)	(0.1043)	0.0000	2	(1.0928)	01/06/2025
300203.ZK	12/23/2024	SDB3260489974	300.00	2.2166	725.11	664.98	0.0000	4.3300	50.0000	0.0000	(0.0872)	(0.0092)	0.0000	1	(0.0965)	01/06/2025
300203.ZK	12/23/2024	SDB3260489974	1,000.00	2.2166	2,417.03	2,216.61	0.0000	4.3300	50.0000	0.0000	(0.2907)	(0.0308)	0.0000	1	(0.3215)	01/06/2025
300203.ZK	12/23/2024	SDB3260489974	1,300.00	2.2166	3,142.14	2,881.60	0.0000	4.3300	50.0000	0.0000	(0.3779)	(0.0400)	0.0000	1	(0.4180)	01/06/2025
300203.ZK	12/23/2024	SDB3260489974	1,300.00	2.2166	3,142.14	2,881.60	0.0000	4.3300	50.0000	0.0000	(0.3779)	(0.0400)	0.0000	1	(0.4180)	01/06/2025
300203.ZK	12/23/2024	SDB3260489974	1,100.00	2.2166	2,658.73	2,438.28	0.0000	4.3300	50.0000	0.0000	(0.3198)	(0.0339)	0.0000	1	(0.3537)	01/06/2025
300203.ZK	12/23/2024	SDB3260489974	500.00	2.2166	1,208.52	1,108.31	0.0000	4.3300	50.0000	0.0000	(0.1454)	(0.0154)	0.0000	1	(0.1608)	01/06/2025
300203.ZK	12/23/2024	SDB3260489974	300.00	2.2166	725.11	664.98	0.0000	4.3300	50.0000	0.0000	(0.0872)	(0.0092)	0.0000	1	(0.0965)	01/06/2025
300203.ZK	12/23/2024	SDB3260489974	200.00	2.2166	483.41	443.32	0.0000	4.3300	50.0000	0.0000	(0.0581)	(0.0062)	0.0000	1	(0.0643)	01/06/2025
300203.ZK	12/23/2024	SDB3260489974	400.00	2.2166	966.81	886.65	0.0000	4.3300	50.0000	0.0000	(0.1163)	(0.0123)	0.0000	1	(0.1286)	01/06/2025
300203.ZK	12/23/2024	SDB3260489974	1,500.00	2.2166	3,625.55	3,324.92	0.0000	4.3300	50.0000	0.0000	(0.4361)	(0.0462)	0.0000	1	(0.4823)	01/06/2025
300203.ZK	12/23/2024	SDB3260489974	1,500.00	2.2166	3,625.55	3,324.92	0.0000	4.3300	50.0000	0.0000	(0.4361)	(0.0462)	0.0000	1	(0.4823)	01/06/2025
300203.ZK	12/23/2024	SDB3260489974	100.00	2.2166	241.70	221.66	0.0000	4.3300	50.0000	0.0000	(0.0291)	(0.0031)	0.0000	1	(0.0322)	01/06/2025
300203.ZK	12/23/2024	SDB3260489974	1,500.00	2.2166	3,625.55	3,324.92	0.0000	4.3300	50.0000	0.0000	(0.4361)	(0.0462)	0.0000	1	(0.4823)	01/06/2025
300203.ZK	12/23/2024	SDB3260489974	5,300.00	2.2166	12,810.26	11,748.05	0.0000	4.3300	50.0000	0.0000	(1.5408)	(0.1632)	0.0000	1	(1.7040)	01/06/2025
300203.ZK	12/23/2024	SDB3260489974	5,000.00	2.2166	12,085.16	11,083.07	0.0000	4.3300	50.0000	0.0000	(1.4536)	(0.1539)	0.0000	1	(1.6075)	01/06/2025
300203.ZK	12/23/2024	SDB3260489974	1,700.00	2.2166	4,108.95	3,768.24	0.0000	4.3300	50.0000	0.0000	(0.4942)	(0.0523)	0.0000	1	(0.5466)	01/06/2025
300203.ZK	12/20/2024	SDB3260489974	300.00	2.2244	725.11	667.32	0.0000	4.3300	50.0000	0.0000	(0.2616)	(0.0278)	0.0000	3	(0.2894)	01/06/2025
300203.ZK	12/20/2024	SDB3260489974	1,000.00	2.2244	2,417.03	2,224.40	0.0000	4.3300	50.0000	0.0000	(0.8721)	(0.0927)	0.0000	3	(0.9648)	01/06/2025
300203.ZK	12/20/2024	SDB3260489974	1,300.00	2.2244	3,142.14	2,891.72	0.0000	4.3300	50.0000	0.0000	(1.1338)	(0.1205)	0.0000	3	(1.2543)	01/06/2025
300203.ZK	12/20/2024	SDB3260489974	1,300.00	2.2244	3,142.14	2,891.72	0.0000	4.3300	50.0000	0.0000	(1.1338)	(0.1205)	0.0000	3	(1.2543)	01/06/2025
300203.ZK	12/20/2024	SDB3260489974	1,100.00	2.2244	2,658.73	2,446.84	0.0000	4.3300	50.0000	0.0000	(0.9594)	(0.1020)	0.0000	3	(1.0613)	01/06/2025
300203.ZK	12/20/2024	SDB3260489974	500.00	2.2244	1,208.52	1,112.20	0.0000	4.3300	50.0000	0.0000	(0.4361)	(0.0463)	0.0000	3	(0.4824)	01/06/2025
300203.ZK	12/20/2024	SDB3260489974	300.00	2.2244	725.11	667.32	0.0000	4.3300	50.0000	0.0000	(0.2616)	(0.0278)	0.0000	3	(0.2894)	01/06/2025
300203.ZK	12/20/2024	SDB3260489974	200.00	2.2244	483.41	444.88	0.0000	4.3300	50.0000	0.0000	(0.1744)	(0.0185)	0.0000	3	(0.1930)	01/06/2025
300203.ZK	12/20/2024	SDB3260489974	400.00	2.2244	966.81	889.76	0.0000	4.3300	50.0000	0.0000	(0.3489)	(0.0371)	0.0000	3	(0.3859)	01/06/2025
300203.ZK	12/20/2024	SDB3260489974	1,500.00	2.2244	3,625.55	3,336.60	0.0000	4.3300	50.0000	0.0000	(1.3082)	(0.1390)	0.0000	3	(1.4472)	01/06/2025
300203.ZK	12/20/2024	SDB3260489974	1,500.00	2.2244	3,625.55	3,336.60	0.0000	4.3300	50.0000	0.0000	(1.3082)	(0.1390)	0.0000	3	(1.4472)	01/06/2025
300203.ZK	12/20/2024	SDB3260489974	100.00	2.2244	241.70	222.44	0.0000	4.3300	50.0000	0.0000	(0.0872)	(0.0093)	0.0000	3	(0.0965)	01/06/2025
300203.ZK	12/20/2024	SDB3260489974	1,500.00	2.2244	3,625.55	3,336.60	0.0000	4.3300	50.0000	0.0000	(1.3082)	(0.1390)	0.0000	3	(1.4472)	01/06/2025
300203.ZK	12/20/2024	SDB3260489974	5,300.00	2.2244	12,810.26	11,789.33	0.0000	4.3300	50.0000	0.0000	(4.6224)	(0.4912)	0.0000	3	(5.1136)	01/06/2025
300203.ZK	12/20/2024	SDB3260489974	5,000.00	2.2244	12,085.16	11,122.00	0.0000	4.3300	50.0000	0.0000	(4.3607)	(0.4634)	0.0000	3	(4.8241)	01/06/2025
300203.ZK	12/20/2024	SDB3260489974	1,700.00	2.2244	4,108.95	3,781.48	0.0000	4.3300	50.0000	0.0000	(1.4826)	(0.1576)	0.0000	3	(1.6402)	01/06/2025
300203.ZK	12/19/2024	SDB3260489974	300.00	2.3122	725.11	693.67	0.0000	4.5800	50.0000	0.0000	(0.0923)	(0.0096)	0.0000	1	(0.1019)	01/06/2025
300203.ZK	12/19/2024	SDB3260489974	1,000.00	2.3122	2,417.03	2,312.23	0.0000	4.5800	50.0000	0.0000	(0.3075)	(0.0321)	0.0000	1	(0.3396)	01/06/2025
300203.ZK	12/19/2024	SDB3260489974	1,300.00	2.3122	3,142.14	3,005.89	0.0000	4.5800	50.0000	0.0000	(0.3998)	(0.0417)	0.0000	1	(0.4415)	01/06/2025
300203.ZK	12/19/2024	SDB3260489974	1,300.00	2.3122	3,142.14	3,005.89	0.0000	4.5800	50.0000	0.0000	(0.3998)	(0.0417)	0.0000	1	(0.4415)	01/06/2025
300203.ZK	12/19/2024	SDB3260489974	1,100.00	2.3122	2,658.73	2,543.45	0.0000	4.5800	50.0000	0.0000	(0.3383)	(0.0353)	0.0000	1	(0.3736)	01/06/2025
300203.ZK	12/19/2024	SDB3260489974	500.00	2.3122	1,208.52	1,156.11	0.0000	4.5800	50.0000	0.0000	(0.1538)	(0.0161)	0.0000	1	(0.1698)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
FOCUSED PHOTONICS (HANGZHOU), INC. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300203.ZK	12/19/2024	SDB3260489974	300.00	2.3122	725.11	693.67	0.0000	4.5800	50.0000	0.0000	(0.0923)	(0.0096)	0.0000	1	(0.1019)	01/06/2025
300203.ZK	12/19/2024	SDB3260489974	200.00	2.3122	483.41	462.45	0.0000	4.5800	50.0000	0.0000	(0.0615)	(0.0064)	0.0000	1	(0.0679)	01/06/2025
300203.ZK	12/19/2024	SDB3260489974	400.00	2.3122	966.81	924.89	0.0000	4.5800	50.0000	0.0000	(0.1230)	(0.0128)	0.0000	1	(0.1358)	01/06/2025
300203.ZK	12/19/2024	SDB3260489974	1,500.00	2.3122	3,625.55	3,468.34	0.0000	4.5800	50.0000	0.0000	(0.4613)	(0.0482)	0.0000	1	(0.5094)	01/06/2025
300203.ZK	12/19/2024	SDB3260489974	1,500.00	2.3122	3,625.55	3,468.34	0.0000	4.5800	50.0000	0.0000	(0.4613)	(0.0482)	0.0000	1	(0.5094)	01/06/2025
300203.ZK	12/19/2024	SDB3260489974	100.00	2.3122	241.70	231.22	0.0000	4.5800	50.0000	0.0000	(0.0308)	(0.0032)	0.0000	1	(0.0340)	01/06/2025
300203.ZK	12/19/2024	SDB3260489974	1,500.00	2.3122	3,625.55	3,468.34	0.0000	4.5800	50.0000	0.0000	(0.4613)	(0.0482)	0.0000	1	(0.5094)	01/06/2025
300203.ZK	12/19/2024	SDB3260489974	5,300.00	2.3122	12,810.26	12,254.80	0.0000	4.5800	50.0000	0.0000	(1.6298)	(0.1702)	0.0000	1	(1.8000)	01/06/2025
300203.ZK	12/19/2024	SDB3260489974	5,000.00	2.3122	12,085.16	11,561.13	0.0000	4.5800	50.0000	0.0000	(1.5375)	(0.1606)	0.0000	1	(1.6981)	01/06/2025
300203.ZK	12/19/2024	SDB3260489974	1,700.00	2.3122	4,108.95	3,930.78	0.0000	4.5800	50.0000	0.0000	(0.5228)	(0.0546)	0.0000	1	(0.5773)	01/06/2025
300203.ZK	12/18/2024	SDB3260489974	300.00	2.3187	725.11	695.60	0.0000	4.5800	50.0000	0.0000	(0.0923)	(0.0097)	0.0000	1	(0.1019)	01/06/2025
300203.ZK	12/18/2024	SDB3260489974	1,000.00	2.3187	2,417.03	2,318.67	0.0000	4.5800	50.0000	0.0000	(0.3075)	(0.0322)	0.0000	1	(0.3397)	01/06/2025
300203.ZK	12/18/2024	SDB3260489974	1,300.00	2.3187	3,142.14	3,014.28	0.0000	4.5800	50.0000	0.0000	(0.3998)	(0.0419)	0.0000	1	(0.4416)	01/06/2025
300203.ZK	12/18/2024	SDB3260489974	1,300.00	2.3187	3,142.14	3,014.28	0.0000	4.5800	50.0000	0.0000	(0.3998)	(0.0419)	0.0000	1	(0.4416)	01/06/2025
300203.ZK	12/18/2024	SDB3260489974	1,100.00	2.3187	2,658.73	2,550.54	0.0000	4.5800	50.0000	0.0000	(0.3383)	(0.0354)	0.0000	1	(0.3737)	01/06/2025
300203.ZK	12/18/2024	SDB3260489974	500.00	2.3187	1,208.52	1,159.34	0.0000	4.5800	50.0000	0.0000	(0.1538)	(0.0161)	0.0000	1	(0.1699)	01/06/2025
300203.ZK	12/18/2024	SDB3260489974	300.00	2.3187	725.11	695.60	0.0000	4.5800	50.0000	0.0000	(0.0923)	(0.0097)	0.0000	1	(0.1019)	01/06/2025
300203.ZK	12/18/2024	SDB3260489974	200.00	2.3187	483.41	463.73	0.0000	4.5800	50.0000	0.0000	(0.0615)	(0.0064)	0.0000	1	(0.0679)	01/06/2025
300203.ZK	12/18/2024	SDB3260489974	400.00	2.3187	966.81	927.47	0.0000	4.5800	50.0000	0.0000	(0.1230)	(0.0129)	0.0000	1	(0.1359)	01/06/2025
300203.ZK	12/18/2024	SDB3260489974	1,500.00	2.3187	3,625.55	3,478.01	0.0000	4.5800	50.0000	0.0000	(0.4613)	(0.0483)	0.0000	1	(0.5096)	01/06/2025
300203.ZK	12/18/2024	SDB3260489974	1,500.00	2.3187	3,625.55	3,478.01	0.0000	4.5800	50.0000	0.0000	(0.4613)	(0.0483)	0.0000	1	(0.5096)	01/06/2025
300203.ZK	12/18/2024	SDB3260489974	100.00	2.3187	241.70	231.87	0.0000	4.5800	50.0000	0.0000	(0.0308)	(0.0032)	0.0000	1	(0.0340)	01/06/2025
300203.ZK	12/18/2024	SDB3260489974	1,500.00	2.3187	3,625.55	3,478.01	0.0000	4.5800	50.0000	0.0000	(0.4613)	(0.0483)	0.0000	1	(0.5096)	01/06/2025
300203.ZK	12/18/2024	SDB3260489974	5,300.00	2.3187	12,810.26	12,288.97	0.0000	4.5800	50.0000	0.0000	(1.6298)	(0.1707)	0.0000	1	(1.8004)	01/06/2025
300203.ZK	12/18/2024	SDB3260489974	5,000.00	2.3187	12,085.16	11,593.37	0.0000	4.5800	50.0000	0.0000	(1.5375)	(0.1610)	0.0000	1	(1.6985)	01/06/2025
300203.ZK	12/18/2024	SDB3260489974	1,700.00	2.3187	4,108.95	3,941.75	0.0000	4.5800	50.0000	0.0000	(0.5228)	(0.0547)	0.0000	1	(0.5775)	01/06/2025
300203.ZK	12/17/2024	SDB3260489974	300.00	2.4607	725.11	738.22	0.0000	4.5800	50.0000	0.0000	(0.0923)	(0.0103)	0.0000	1	(0.1025)	01/06/2025
300203.ZK	12/17/2024	SDB3260489974	1,000.00	2.4607	2,417.03	2,460.72	0.0000	4.5800	50.0000	0.0000	(0.3075)	(0.0342)	0.0000	1	(0.3417)	01/06/2025
300203.ZK	12/17/2024	SDB3260489974	1,300.00	2.4607	3,142.14	3,198.94	0.0000	4.5800	50.0000	0.0000	(0.3998)	(0.0444)	0.0000	1	(0.4442)	01/06/2025
300203.ZK	12/17/2024	SDB3260489974	1,300.00	2.4607	3,142.14	3,198.94	0.0000	4.5800	50.0000	0.0000	(0.3998)	(0.0444)	0.0000	1	(0.4442)	01/06/2025
300203.ZK	12/17/2024	SDB3260489974	1,100.00	2.4607	2,658.73	2,706.80	0.0000	4.5800	50.0000	0.0000	(0.3383)	(0.0376)	0.0000	1	(0.3758)	01/06/2025
300203.ZK	12/17/2024	SDB3260489974	500.00	2.4607	1,208.52	1,230.36	0.0000	4.5800	50.0000	0.0000	(0.1538)	(0.0171)	0.0000	1	(0.1708)	01/06/2025
300203.ZK	12/17/2024	SDB3260489974	300.00	2.4607	725.11	738.22	0.0000	4.5800	50.0000	0.0000	(0.0923)	(0.0103)	0.0000	1	(0.1025)	01/06/2025
300203.ZK	12/17/2024	SDB3260489974	200.00	2.4607	483.41	492.14	0.0000	4.5800	50.0000	0.0000	(0.0615)	(0.0068)	0.0000	1	(0.0683)	01/06/2025
300203.ZK	12/17/2024	SDB3260489974	400.00	2.4607	966.81	984.29	0.0000	4.5800	50.0000	0.0000	(0.1230)	(0.0137)	0.0000	1	(0.1367)	01/06/2025
300203.ZK	12/17/2024	SDB3260489974	1,500.00	2.4607	3,625.55	3,691.09	0.0000	4.5800	50.0000	0.0000	(0.4613)	(0.0513)	0.0000	1	(0.5125)	01/06/2025
300203.ZK	12/17/2024	SDB3260489974	1,500.00	2.4607	3,625.55	3,691.09	0.0000	4.5800	50.0000	0.0000	(0.4613)	(0.0513)	0.0000	1	(0.5125)	01/06/2025
300203.ZK	12/17/2024	SDB3260489974	100.00	2.4607	241.70	246.07	0.0000	4.5800	50.0000	0.0000	(0.0308)	(0.0034)	0.0000	1	(0.0342)	01/06/2025
300203.ZK	12/17/2024	SDB3260489974	1,500.00	2.4607	3,625.55	3,691.09	0.0000	4.5800	50.0000	0.0000	(0.4613)	(0.0513)	0.0000	1	(0.5125)	01/06/2025
300203.ZK	12/17/2024	SDB3260489974	5,300.00	2.4607	12,810.26	13,041.84	0.0000	4.5800	50.0000	0.0000	(1.6298)	(0.1811)	0.0000	1	(1.8109)	01/06/2025
300203.ZK	12/17/2024	SDB3260489974	5,000.00	2.4607	12,085.16	12,303.63	0.0000	4.5800	50.0000	0.0000	(1.5375)	(0.1709)	0.0000	1	(1.7084)	01/06/2025
300203.ZK	12/17/2024	SDB3260489974	1,700.00	2.4607	4,108.95	4,183.23	0.0000	4.5800	50.0000	0.0000	(0.5228)	(0.0581)	0.0000	1	(0.5809)	01/06/2025
300203.ZK	12/16/2024	SDB3260489974	300.00	2.4323	725.11	729.68	0.0000	4.5800	50.0000	0.0000	(0.0923)	(0.0101)	0.0000	1	(0.1024)	01/06/2025
300203.ZK	12/16/2024	SDB3260489974	1,000.00	2.4323	2,417.03	2,432.25	0.0000	4.5800	50.0000	0.0000	(0.3075)	(0.0338)	0.0000	1	(0.3413)	01/06/2025
300203.ZK	12/16/2024	SDB3260489974	1,300.00	2.4323	3,142.14	3,161.93	0.0000	4.5800	50.0000	0.0000	(0.3998)	(0.0439)	0.0000	1	(0.4437)	01/06/2025
300203.ZK	12/16/2024	SDB3260489974	1,300.00	2.4323	3,142.14	3,161.93	0.0000	4.5800	50.0000	0.0000	(0.3998)	(0.0439)	0.0000	1	(0.4437)	01/06/2025
300203.ZK	12/16/2024	SDB3260489974	1,100.00	2.4323	2,658.73	2,675.48	0.0000	4.5800	50.0000	0.0000	(0.3383)	(0.0372)	0.0000	1	(0.3754)	01/06/2025
300203.ZK	12/16/2024	SDB3260489974	500.00	2.4323	1,208.52	1,216.13	0.0000	4.5800	50.0000	0.0000	(0.1538)	(0.0169)	0.0000	1	(0.1706)	01/06/2025
300203.ZK	12/16/2024	SDB3260489974	300.00	2.4323	725.11	729.68	0.0000	4.5800	50.0000	0.0000	(0.0923)	(0.0101)	0.0000	1	(0.1024)	01/06/2025
300203.ZK	12/16/2024	SDB3260489974	200.00	2.4323	483.41	486.45	0.0000	4.5800	50.0000	0.0000	(0.0615)	(0.0068)	0.0000	1	(0.0683)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
FOCUSED PHOTONICS (HANGZHOU), INC. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300203.ZK	12/16/2024	SDB3260489974	400.00	2.4323	966.81	972.90	0.0000	4.5800	50.0000	0.0000	(0.1230)	(0.0135)	0.0000	1	(0.1365)	01/06/2025
300203.ZK	12/16/2024	SDB3260489974	1,500.00	2.4323	3,625.55	3,648.38	0.0000	4.5800	50.0000	0.0000	(0.4613)	(0.0507)	0.0000	1	(0.5119)	01/06/2025
300203.ZK	12/16/2024	SDB3260489974	1,500.00	2.4323	3,625.55	3,648.38	0.0000	4.5800	50.0000	0.0000	(0.4613)	(0.0507)	0.0000	1	(0.5119)	01/06/2025
300203.ZK	12/16/2024	SDB3260489974	100.00	2.4323	241.70	243.23	0.0000	4.5800	50.0000	0.0000	(0.0308)	(0.0034)	0.0000	1	(0.0341)	01/06/2025
300203.ZK	12/16/2024	SDB3260489974	1,500.00	2.4323	3,625.55	3,648.38	0.0000	4.5800	50.0000	0.0000	(0.4613)	(0.0507)	0.0000	1	(0.5119)	01/06/2025
300203.ZK	12/16/2024	SDB3260489974	5,300.00	2.4323	12,810.26	12,890.94	0.0000	4.5800	50.0000	0.0000	(0.16298)	(0.1790)	0.0000	1	(1.8088)	01/06/2025
300203.ZK	12/16/2024	SDB3260489974	5,000.00	2.4323	12,085.16	12,161.26	0.0000	4.5800	50.0000	0.0000	(1.5375)	(0.1689)	0.0000	1	(1.7064)	01/06/2025
300203.ZK	12/16/2024	SDB3260489974	1,700.00	2.4323	4,108.95	4,134.83	0.0000	4.5800	50.0000	0.0000	(0.5228)	(0.0574)	0.0000	1	(0.5802)	01/06/2025
300203.ZK	12/13/2024	SDB3260489974	300.00	2.4835	725.11	745.06	0.0000	4.5800	50.0000	0.0000	(0.2768)	(0.0310)	0.0000	3	(0.3078)	01/06/2025
300203.ZK	12/13/2024	SDB3260489974	1,000.00	2.4835	2,417.03	2,483.52	0.0000	4.5800	50.0000	0.0000	(0.9225)	(0.1035)	0.0000	3	(1.0260)	01/06/2025
300203.ZK	12/13/2024	SDB3260489974	1,300.00	2.4835	3,142.14	3,228.58	0.0000	4.5800	50.0000	0.0000	(1.1993)	(0.1345)	0.0000	3	(1.3338)	01/06/2025
300203.ZK	12/13/2024	SDB3260489974	1,300.00	2.4835	3,142.14	3,228.58	0.0000	4.5800	50.0000	0.0000	(1.1993)	(0.1345)	0.0000	3	(1.3338)	01/06/2025
300203.ZK	12/13/2024	SDB3260489974	1,100.00	2.4835	2,658.73	2,731.87	0.0000	4.5800	50.0000	0.0000	(1.0148)	(0.1138)	0.0000	3	(1.1286)	01/06/2025
300203.ZK	12/13/2024	SDB3260489974	500.00	2.4835	1,208.52	1,241.76	0.0000	4.5800	50.0000	0.0000	(0.4613)	(0.0517)	0.0000	3	(0.5130)	01/06/2025
300203.ZK	12/13/2024	SDB3260489974	300.00	2.4835	725.11	745.06	0.0000	4.5800	50.0000	0.0000	(0.2768)	(0.0310)	0.0000	3	(0.3078)	01/06/2025
300203.ZK	12/13/2024	SDB3260489974	200.00	2.4835	483.41	496.70	0.0000	4.5800	50.0000	0.0000	(0.1845)	(0.0207)	0.0000	3	(0.2052)	01/06/2025
300203.ZK	12/13/2024	SDB3260489974	400.00	2.4835	966.81	993.41	0.0000	4.5800	50.0000	0.0000	(0.3690)	(0.0414)	0.0000	3	(0.4104)	01/06/2025
300203.ZK	12/13/2024	SDB3260489974	1,500.00	2.4835	3,625.55	3,725.28	0.0000	4.5800	50.0000	0.0000	(1.3838)	(0.1552)	0.0000	3	(1.5390)	01/06/2025
300203.ZK	12/13/2024	SDB3260489974	1,500.00	2.4835	3,625.55	3,725.28	0.0000	4.5800	50.0000	0.0000	(1.3838)	(0.1552)	0.0000	3	(1.5390)	01/06/2025
300203.ZK	12/13/2024	SDB3260489974	100.00	2.4835	241.70	248.35	0.0000	4.5800	50.0000	0.0000	(0.0923)	(0.0103)	0.0000	3	(0.1026)	01/06/2025
300203.ZK	12/13/2024	SDB3260489974	1,500.00	2.4835	3,625.55	3,725.28	0.0000	4.5800	50.0000	0.0000	(1.3838)	(0.1552)	0.0000	3	(1.5390)	01/06/2025
300203.ZK	12/13/2024	SDB3260489974	5,300.00	2.4835	12,810.26	13,162.66	0.0000	4.5800	50.0000	0.0000	(4.8893)	(0.5484)	0.0000	3	(5.4377)	01/06/2025
300203.ZK	12/13/2024	SDB3260489974	5,000.00	2.4835	12,085.16	12,417.60	0.0000	4.5800	50.0000	0.0000	(4.6125)	(0.5174)	0.0000	3	(5.1299)	01/06/2025
300203.ZK	12/13/2024	SDB3260489974	1,700.00	2.4835	4,108.95	4,221.98	0.0000	4.5800	50.0000	0.0000	(1.5683)	(0.1759)	0.0000	3	(1.7442)	01/06/2025
300203.ZK	12/12/2024	SDB3260489974	300.00	2.4000	725.11	720.00	0.0000	4.5800	50.0000	0.0000	(0.0923)	(0.0100)	0.0000	1	(0.1022)	01/06/2025
300203.ZK	12/12/2024	SDB3260489974	1,000.00	2.4000	2,417.03	2,399.99	0.0000	4.5800	50.0000	0.0000	(0.3075)	(0.0333)	0.0000	1	(0.3408)	01/06/2025
300203.ZK	12/12/2024	SDB3260489974	1,300.00	2.4000	3,142.14	3,119.99	0.0000	4.5800	50.0000	0.0000	(0.3998)	(0.0433)	0.0000	1	(0.4431)	01/06/2025
300203.ZK	12/12/2024	SDB3260489974	1,300.00	2.4000	3,142.14	3,119.99	0.0000	4.5800	50.0000	0.0000	(0.3998)	(0.0433)	0.0000	1	(0.4431)	01/06/2025
300203.ZK	12/12/2024	SDB3260489974	1,100.00	2.4000	2,658.73	2,639.99	0.0000	4.5800	50.0000	0.0000	(0.3383)	(0.0367)	0.0000	1	(0.3749)	01/06/2025
300203.ZK	12/12/2024	SDB3260489974	500.00	2.4000	1,208.52	1,199.99	0.0000	4.5800	50.0000	0.0000	(0.1538)	(0.0167)	0.0000	1	(0.1704)	01/06/2025
300203.ZK	12/12/2024	SDB3260489974	300.00	2.4000	725.11	720.00	0.0000	4.5800	50.0000	0.0000	(0.0923)	(0.0100)	0.0000	1	(0.1022)	01/06/2025
300203.ZK	12/12/2024	SDB3260489974	200.00	2.4000	483.41	480.00	0.0000	4.5800	50.0000	0.0000	(0.0615)	(0.0067)	0.0000	1	(0.0682)	01/06/2025
300203.ZK	12/12/2024	SDB3260489974	400.00	2.4000	966.81	960.00	0.0000	4.5800	50.0000	0.0000	(0.1230)	(0.0133)	0.0000	1	(0.1363)	01/06/2025
300203.ZK	12/12/2024	SDB3260489974	1,500.00	2.4000	3,625.55	3,599.98	0.0000	4.5800	50.0000	0.0000	(0.4613)	(0.0500)	0.0000	1	(0.5112)	01/06/2025
300203.ZK	12/12/2024	SDB3260489974	1,500.00	2.4000	3,625.55	3,599.98	0.0000	4.5800	50.0000	0.0000	(0.4613)	(0.0500)	0.0000	1	(0.5112)	01/06/2025
300203.ZK	12/12/2024	SDB3260489974	100.00	2.4000	241.70	240.00	0.0000	4.5800	50.0000	0.0000	(0.0308)	(0.0033)	0.0000	1	(0.0341)	01/06/2025
300203.ZK	12/12/2024	SDB3260489974	1,500.00	2.4000	3,625.55	3,599.98	0.0000	4.5800	50.0000	0.0000	(0.4613)	(0.0500)	0.0000	1	(0.5112)	01/06/2025
300203.ZK	12/12/2024	SDB3260489974	5,300.00	2.4000	12,810.26	12,719.94	0.0000	4.5800	50.0000	0.0000	(1.6298)	(0.1767)	0.0000	1	(1.8064)	01/06/2025
300203.ZK	12/12/2024	SDB3260489974	5,000.00	2.4000	12,085.16	11,999.95	0.0000	4.5800	50.0000	0.0000	(1.5375)	(0.1667)	0.0000	1	(1.7042)	01/06/2025
300203.ZK	12/12/2024	SDB3260489974	1,700.00	2.4000	4,108.95	4,079.98	0.0000	4.5800	50.0000	0.0000	(0.5228)	(0.0567)	0.0000	1	(0.5794)	01/06/2025
300203.ZK	12/11/2024	SDB3260489974	300.00	2.4961	725.11	748.83	0.0000	4.5800	50.0000	0.0000	(0.0923)	(0.0104)	0.0000	1	(0.1027)	01/06/2025
300203.ZK	12/11/2024	SDB3260489974	1,000.00	2.4961	2,417.03	2,496.11	0.0000	4.5800	50.0000	0.0000	(0.3075)	(0.0347)	0.0000	1	(0.3422)	01/06/2025
300203.ZK	12/11/2024	SDB3260489974	1,300.00	2.4961	3,142.14	3,244.94	0.0000	4.5800	50.0000	0.0000	(0.3998)	(0.0451)	0.0000	1	(0.4448)	01/06/2025
300203.ZK	12/11/2024	SDB3260489974	1,300.00	2.4961	3,142.14	3,244.94	0.0000	4.5800	50.0000	0.0000	(0.3998)	(0.0451)	0.0000	1	(0.4448)	01/06/2025
300203.ZK	12/11/2024	SDB3260489974	1,100.00	2.4961	2,658.73	2,745.72	0.0000	4.5800	50.0000	0.0000	(0.3383)	(0.0381)	0.0000	1	(0.3764)	01/06/2025
300203.ZK	12/11/2024	SDB3260489974	500.00	2.4961	1,208.52	1,248.06	0.0000	4.5800	50.0000	0.0000	(0.1538)	(0.0173)	0.0000	1	(0.1711)	01/06/2025
300203.ZK	12/11/2024	SDB3260489974	300.00	2.4961	725.11	748.83	0.0000	4.5800	50.0000	0.0000	(0.0923)	(0.0104)	0.0000	1	(0.1027)	01/06/2025
300203.ZK	12/11/2024	SDB3260489974	200.00	2.4961	483.41	499.22	0.0000	4.5800	50.0000	0.0000	(0.0615)	(0.0069)	0.0000	1	(0.0684)	01/06/2025
300203.ZK	12/11/2024	SDB3260489974	400.00	2.4961	966.81	998.44	0.0000	4.5800	50.0000	0.0000	(0.1230)	(0.0139)	0.0000	1	(0.1369)	01/06/2025
300203.ZK	12/11/2024	SDB3260489974	1,500.00	2.4961	3,625.55	3,744.17	0.0000	4.5800	50.0000	0.0000	(0.4613)	(0.0520)	0.0000	1	(0.5133)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
FOCUSED PHOTONICS (HANGZHOU), INC. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300203.ZK	12/11/2024	SDB3260489974	1,500.00	2.4961	3,625.55	3,744.17	0.0000	4.5800	50.0000	0.0000	(0.4613)	(0.0520)	0.0000	1	(0.5133)	01/06/2025
300203.ZK	12/11/2024	SDB3260489974	100.00	2.4961	241.70	249.61	0.0000	4.5800	50.0000	0.0000	(0.0308)	(0.0035)	0.0000	1	(0.0342)	01/06/2025
300203.ZK	12/11/2024	SDB3260489974	1,500.00	2.4961	3,625.55	3,744.17	0.0000	4.5800	50.0000	0.0000	(0.4613)	(0.0520)	0.0000	1	(0.5133)	01/06/2025
300203.ZK	12/11/2024	SDB3260489974	5,300.00	2.4961	12,810.26	13,229.39	0.0000	4.5800	50.0000	0.0000	(1.6298)	(0.1837)	0.0000	1	(1.8135)	01/06/2025
300203.ZK	12/11/2024	SDB3260489974	5,000.00	2.4961	12,085.16	12,480.56	0.0000	4.5800	50.0000	0.0000	(1.5375)	(0.1733)	0.0000	1	(1.7108)	01/06/2025
300203.ZK	12/11/2024	SDB3260489974	1,700.00	2.4961	4,108.95	4,243.39	0.0000	4.5800	50.0000	0.0000	(0.5228)	(0.0589)	0.0000	1	(0.5817)	01/06/2025
300203.ZK	12/10/2024	SDB3260489974	300.00	2.3613	725.11	708.40	0.0000	4.5800	50.0000	0.0000	(0.0923)	(0.0098)	0.0000	1	(0.1021)	01/06/2025
300203.ZK	12/10/2024	SDB3260489974	1,000.00	2.3613	2,417.03	2,361.32	0.0000	4.5800	50.0000	0.0000	(0.3075)	(0.0328)	0.0000	1	(0.3403)	01/06/2025
300203.ZK	12/10/2024	SDB3260489974	1,300.00	2.3613	3,142.14	3,069.71	0.0000	4.5800	50.0000	0.0000	(0.3998)	(0.0426)	0.0000	1	(0.4424)	01/06/2025
300203.ZK	12/10/2024	SDB3260489974	1,300.00	2.3613	3,142.14	3,069.71	0.0000	4.5800	50.0000	0.0000	(0.3998)	(0.0426)	0.0000	1	(0.4424)	01/06/2025
300203.ZK	12/10/2024	SDB3260489974	1,100.00	2.3613	2,658.73	2,597.45	0.0000	4.5800	50.0000	0.0000	(0.3383)	(0.0361)	0.0000	1	(0.3743)	01/06/2025
300203.ZK	12/10/2024	SDB3260489974	500.00	2.3613	1,208.52	1,180.66	0.0000	4.5800	50.0000	0.0000	(0.1538)	(0.0164)	0.0000	1	(0.1701)	01/06/2025
300203.ZK	12/10/2024	SDB3260489974	300.00	2.3613	725.11	708.40	0.0000	4.5800	50.0000	0.0000	(0.0923)	(0.0098)	0.0000	1	(0.1021)	01/06/2025
300203.ZK	12/10/2024	SDB3260489974	200.00	2.3613	483.41	472.26	0.0000	4.5800	50.0000	0.0000	(0.0615)	(0.0066)	0.0000	1	(0.0681)	01/06/2025
300203.ZK	12/10/2024	SDB3260489974	400.00	2.3613	966.81	944.53	0.0000	4.5800	50.0000	0.0000	(0.1230)	(0.0131)	0.0000	1	(0.1361)	01/06/2025
300203.ZK	12/10/2024	SDB3260489974	1,500.00	2.3613	3,625.55	3,541.98	0.0000	4.5800	50.0000	0.0000	(0.4613)	(0.0492)	0.0000	1	(0.5104)	01/06/2025
300203.ZK	12/10/2024	SDB3260489974	1,500.00	2.3613	3,625.55	3,541.98	0.0000	4.5800	50.0000	0.0000	(0.4613)	(0.0492)	0.0000	1	(0.5104)	01/06/2025
300203.ZK	12/10/2024	SDB3260489974	100.00	2.3613	241.70	236.13	0.0000	4.5800	50.0000	0.0000	(0.0308)	(0.0033)	0.0000	1	(0.0340)	01/06/2025
300203.ZK	12/10/2024	SDB3260489974	1,500.00	2.3613	3,625.55	3,541.98	0.0000	4.5800	50.0000	0.0000	(0.4613)	(0.0492)	0.0000	1	(0.5104)	01/06/2025
300203.ZK	12/10/2024	SDB3260489974	5,300.00	2.3613	12,810.26	12,514.98	0.0000	4.5800	50.0000	0.0000	(1.6298)	(0.1738)	0.0000	1	(1.8036)	01/06/2025
300203.ZK	12/10/2024	SDB3260489974	5,000.00	2.3613	12,085.16	11,806.59	0.0000	4.5800	50.0000	0.0000	(1.5375)	(0.1640)	0.0000	1	(1.7015)	01/06/2025
300203.ZK	12/10/2024	SDB3260489974	1,700.00	2.3613	4,108.95	4,014.24	0.0000	4.5800	50.0000	0.0000	(0.5228)	(0.0558)	0.0000	1	(0.5785)	01/06/2025
300203.ZK	12/09/2024	SDB3260489974	300.00	2.3061	725.11	691.83	0.0000	4.5800	50.0000	0.0000	(0.0923)	(0.0096)	0.0000	1	(0.1019)	01/06/2025
300203.ZK	12/09/2024	SDB3260489974	1,000.00	2.3061	2,417.03	2,306.11	0.0000	4.5800	50.0000	0.0000	(0.3075)	(0.0320)	0.0000	1	(0.3395)	01/06/2025
300203.ZK	12/09/2024	SDB3260489974	1,300.00	2.3061	3,142.14	2,997.94	0.0000	4.5800	50.0000	0.0000	(0.3998)	(0.0416)	0.0000	1	(0.4414)	01/06/2025
300203.ZK	12/09/2024	SDB3260489974	1,300.00	2.3061	3,142.14	2,997.94	0.0000	4.5800	50.0000	0.0000	(0.3998)	(0.0416)	0.0000	1	(0.4414)	01/06/2025
300203.ZK	12/09/2024	SDB3260489974	1,100.00	2.3061	2,658.73	2,536.72	0.0000	4.5800	50.0000	0.0000	(0.3383)	(0.0352)	0.0000	1	(0.3735)	01/06/2025
300203.ZK	12/09/2024	SDB3260489974	500.00	2.3061	1,208.52	1,153.05	0.0000	4.5800	50.0000	0.0000	(0.1538)	(0.0160)	0.0000	1	(0.1698)	01/06/2025
300203.ZK	12/09/2024	SDB3260489974	300.00	2.3061	725.11	691.83	0.0000	4.5800	50.0000	0.0000	(0.0923)	(0.0096)	0.0000	1	(0.1019)	01/06/2025
300203.ZK	12/09/2024	SDB3260489974	200.00	2.3061	483.41	461.22	0.0000	4.5800	50.0000	0.0000	(0.0615)	(0.0064)	0.0000	1	(0.0679)	01/06/2025
300203.ZK	12/09/2024	SDB3260489974	400.00	2.3061	966.81	922.44	0.0000	4.5800	50.0000	0.0000	(0.1230)	(0.0128)	0.0000	1	(0.1358)	01/06/2025
300203.ZK	12/09/2024	SDB3260489974	1,500.00	2.3061	3,625.55	3,459.16	0.0000	4.5800	50.0000	0.0000	(0.4613)	(0.0480)	0.0000	1	(0.5093)	01/06/2025
300203.ZK	12/09/2024	SDB3260489974	1,500.00	2.3061	3,625.55	3,459.16	0.0000	4.5800	50.0000	0.0000	(0.4613)	(0.0480)	0.0000	1	(0.5093)	01/06/2025
300203.ZK	12/09/2024	SDB3260489974	100.00	2.3061	241.70	230.61	0.0000	4.5800	50.0000	0.0000	(0.0308)	(0.0032)	0.0000	1	(0.0340)	01/06/2025
300203.ZK	12/09/2024	SDB3260489974	1,500.00	2.3061	3,625.55	3,459.16	0.0000	4.5800	50.0000	0.0000	(0.4613)	(0.0480)	0.0000	1	(0.5093)	01/06/2025
300203.ZK	12/09/2024	SDB3260489974	5,300.00	2.3061	12,810.26	12,222.37	0.0000	4.5800	50.0000	0.0000	(1.6298)	(0.1698)	0.0000	1	(1.7995)	01/06/2025
300203.ZK	12/09/2024	SDB3260489974	5,000.00	2.3061	12,085.16	11,530.54	0.0000	4.5800	50.0000	0.0000	(1.5375)	(0.1601)	0.0000	1	(1.6976)	01/06/2025
300203.ZK	12/09/2024	SDB3260489974	1,700.00	2.3061	4,108.95	3,920.38	0.0000	4.5800	50.0000	0.0000	(0.5228)	(0.0544)	0.0000	1	(0.5772)	01/06/2025
300203.ZK	12/06/2024	SDB3260489974	300.00	2.3426	725.11	702.79	0.0000	4.5800	50.0000	0.0000	(0.2768)	(0.0293)	0.0000	3	(0.3060)	01/06/2025
300203.ZK	12/06/2024	SDB3260489974	1,000.00	2.3426	2,417.03	2,342.63	0.0000	4.5800	50.0000	0.0000	(0.9225)	(0.0976)	0.0000	3	(1.0201)	01/06/2025
300203.ZK	12/06/2024	SDB3260489974	1,300.00	2.3426	3,142.14	3,045.41	0.0000	4.5800	50.0000	0.0000	(1.1993)	(0.1269)	0.0000	3	(1.3261)	01/06/2025
300203.ZK	12/06/2024	SDB3260489974	1,300.00	2.3426	3,142.14	3,045.41	0.0000	4.5800	50.0000	0.0000	(1.1993)	(0.1269)	0.0000	3	(1.3261)	01/06/2025
300203.ZK	12/06/2024	SDB3260489974	1,100.00	2.3426	2,658.73	2,576.89	0.0000	4.5800	50.0000	0.0000	(1.0148)	(0.1074)	0.0000	3	(1.1221)	01/06/2025
300203.ZK	12/06/2024	SDB3260489974	500.00	2.3426	1,208.52	1,171.31	0.0000	4.5800	50.0000	0.0000	(0.4613)	(0.0488)	0.0000	3	(0.5101)	01/06/2025
300203.ZK	12/06/2024	SDB3260489974	300.00	2.3426	725.11	702.79	0.0000	4.5800	50.0000	0.0000	(0.2768)	(0.0293)	0.0000	3	(0.3060)	01/06/2025
300203.ZK	12/06/2024	SDB3260489974	200.00	2.3426	483.41	468.53	0.0000	4.5800	50.0000	0.0000	(0.1845)	(0.0195)	0.0000	3	(0.2040)	01/06/2025
300203.ZK	12/06/2024	SDB3260489974	400.00	2.3426	966.81	937.05	0.0000	4.5800	50.0000	0.0000	(0.3690)	(0.0390)	0.0000	3	(0.4080)	01/06/2025
300203.ZK	12/06/2024	SDB3260489974	1,500.00	2.3426	3,625.55	3,513.94	0.0000	4.5800	50.0000	0.0000	(1.3838)	(0.1464)	0.0000	3	(1.5302)	01/06/2025
300203.ZK	12/06/2024	SDB3260489974	1,500.00	2.3426	3,625.55	3,513.94	0.0000	4.5800	50.0000	0.0000	(1.3838)	(0.1464)	0.0000	3	(1.5302)	01/06/2025
300203.ZK	12/06/2024	SDB3260489974	100.00	2.3426	241.70	234.26	0.0000	4.5800	50.0000	0.0000	(0.0923)	(0.0098)	0.0000	3	(0.1020)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
FOCUSED PHOTONICS (HANGZHOU), INC. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300203.ZK	12/06/2024	SDB3260489974	1,500.00	2.3426	3,625.55	3,513.94	0.0000	4.5800	50.0000	0.0000	(1.3838)	(0.1464)	0.0000	3	(1.5302)	01/06/2025
300203.ZK	12/06/2024	SDB3260489974	5,300.00	2.3426	12,810.26	12,415.92	0.0000	4.5800	50.0000	0.0000	(4.8893)	(0.5173)	0.0000	3	(5.4066)	01/06/2025
300203.ZK	12/06/2024	SDB3260489974	5,000.00	2.3426	12,085.16	11,713.13	0.0000	4.5800	50.0000	0.0000	(4.6125)	(0.4880)	0.0000	3	(5.1005)	01/06/2025
300203.ZK	12/06/2024	SDB3260489974	1,700.00	2.3426	4,108.95	3,982.46	0.0000	4.5800	50.0000	0.0000	(1.5683)	(0.1659)	0.0000	3	(1.7342)	01/06/2025
300203.ZK	12/05/2024	SDB3260489974	300.00	2.3331	725.11	699.92	0.0000	4.5800	50.0000	0.0000	(0.0923)	(0.0097)	0.0000	1	(0.1020)	01/06/2025
300203.ZK	12/05/2024	SDB3260489974	1,000.00	2.3331	2,417.03	2,333.07	0.0000	4.5800	50.0000	0.0000	(0.3075)	(0.0324)	0.0000	1	(0.3399)	01/06/2025
300203.ZK	12/05/2024	SDB3260489974	1,300.00	2.3331	3,142.14	3,032.99	0.0000	4.5800	50.0000	0.0000	(0.3998)	(0.0421)	0.0000	1	(0.4419)	01/06/2025
300203.ZK	12/05/2024	SDB3260489974	1,300.00	2.3331	3,142.14	3,032.99	0.0000	4.5800	50.0000	0.0000	(0.3998)	(0.0421)	0.0000	1	(0.4419)	01/06/2025
300203.ZK	12/05/2024	SDB3260489974	1,100.00	2.3331	2,658.73	2,566.37	0.0000	4.5800	50.0000	0.0000	(0.3383)	(0.0356)	0.0000	1	(0.3739)	01/06/2025
300203.ZK	12/05/2024	SDB3260489974	500.00	2.3331	1,208.52	1,166.53	0.0000	4.5800	50.0000	0.0000	(0.1538)	(0.0162)	0.0000	1	(0.1700)	01/06/2025
300203.ZK	12/05/2024	SDB3260489974	300.00	2.3331	725.11	699.92	0.0000	4.5800	50.0000	0.0000	(0.0923)	(0.0097)	0.0000	1	(0.1020)	01/06/2025
300203.ZK	12/05/2024	SDB3260489974	200.00	2.3331	483.41	466.61	0.0000	4.5800	50.0000	0.0000	(0.0615)	(0.0065)	0.0000	1	(0.0680)	01/06/2025
300203.ZK	12/05/2024	SDB3260489974	400.00	2.3331	966.81	933.23	0.0000	4.5800	50.0000	0.0000	(0.1230)	(0.0130)	0.0000	1	(0.1360)	01/06/2025
300203.ZK	12/05/2024	SDB3260489974	1,500.00	2.3331	3,625.55	3,499.60	0.0000	4.5800	50.0000	0.0000	(0.4613)	(0.0486)	0.0000	1	(0.5099)	01/06/2025
300203.ZK	12/05/2024	SDB3260489974	1,500.00	2.3331	3,625.55	3,499.60	0.0000	4.5800	50.0000	0.0000	(0.4613)	(0.0486)	0.0000	1	(0.5099)	01/06/2025
300203.ZK	12/05/2024	SDB3260489974	100.00	2.3331	241.70	233.31	0.0000	4.5800	50.0000	0.0000	(0.0308)	(0.0032)	0.0000	1	(0.0340)	01/06/2025
300203.ZK	12/05/2024	SDB3260489974	1,500.00	2.3331	3,625.55	3,499.60	0.0000	4.5800	50.0000	0.0000	(0.4613)	(0.0486)	0.0000	1	(0.5099)	01/06/2025
300203.ZK	12/05/2024	SDB3260489974	5,300.00	2.3331	12,810.26	12,365.25	0.0000	4.5800	50.0000	0.0000	(1.6298)	(0.1717)	0.0000	1	(1.8015)	01/06/2025
300203.ZK	12/05/2024	SDB3260489974	5,000.00	2.3331	12,085.16	11,665.33	0.0000	4.5800	50.0000	0.0000	(1.5375)	(0.1620)	0.0000	1	(1.6995)	01/06/2025
300203.ZK	12/05/2024	SDB3260489974	1,700.00	2.3331	4,108.95	3,966.21	0.0000	4.5800	50.0000	0.0000	(0.5228)	(0.0551)	0.0000	1	(0.5778)	01/06/2025
300203.ZK	12/04/2024	SDB3260489974	300.00	2.4170	725.11	725.11	0.0000	4.5800	50.0000	0.0000	(0.0923)	(0.0101)	0.0000	1	(0.1023)	01/06/2025
300203.ZK	12/04/2024	SDB3260489974	1,000.00	2.4170	2,417.03	2,417.03	0.0000	4.5800	50.0000	0.0000	(0.3075)	(0.0336)	0.0000	1	(0.3411)	01/06/2025
300203.ZK	12/04/2024	SDB3260489974	1,300.00	2.4170	3,142.14	3,142.14	0.0000	4.5800	50.0000	0.0000	(0.3998)	(0.0436)	0.0000	1	(0.4434)	01/06/2025
300203.ZK	12/04/2024	SDB3260489974	1,300.00	2.4170	3,142.14	3,142.14	0.0000	4.5800	50.0000	0.0000	(0.3998)	(0.0436)	0.0000	1	(0.4434)	01/06/2025
300203.ZK	12/04/2024	SDB3260489974	1,100.00	2.4170	2,658.73	2,658.73	0.0000	4.5800	50.0000	0.0000	(0.3383)	(0.0369)	0.0000	1	(0.3752)	01/06/2025
300203.ZK	12/04/2024	SDB3260489974	500.00	2.4170	1,208.52	1,208.52	0.0000	4.5800	50.0000	0.0000	(0.1538)	(0.0168)	0.0000	1	(0.1705)	01/06/2025
300203.ZK	12/04/2024	SDB3260489974	300.00	2.4170	725.11	725.11	0.0000	4.5800	50.0000	0.0000	(0.0923)	(0.0101)	0.0000	1	(0.1023)	01/06/2025
300203.ZK	12/04/2024	SDB3260489974	200.00	2.4170	483.41	483.41	0.0000	4.5800	50.0000	0.0000	(0.0615)	(0.0067)	0.0000	1	(0.0682)	01/06/2025
300203.ZK	12/04/2024	SDB3260489974	400.00	2.4170	966.81	966.81	0.0000	4.5800	50.0000	0.0000	(0.1230)	(0.0134)	0.0000	1	(0.1364)	01/06/2025
300203.ZK	12/04/2024	SDB3260489974	1,500.00	2.4170	3,625.55	3,625.55	0.0000	4.5800	50.0000	0.0000	(0.4613)	(0.0504)	0.0000	1	(0.5116)	01/06/2025
300203.ZK	12/04/2024	SDB3260489974	1,500.00	2.4170	3,625.55	3,625.55	0.0000	4.5800	50.0000	0.0000	(0.4613)	(0.0504)	0.0000	1	(0.5116)	01/06/2025
300203.ZK	12/04/2024	SDB3260489974	100.00	2.4170	241.70	241.70	0.0000	4.5800	50.0000	0.0000	(0.0308)	(0.0034)	0.0000	1	(0.0341)	01/06/2025
300203.ZK	12/04/2024	SDB3260489974	1,500.00	2.4170	3,625.55	3,625.55	0.0000	4.5800	50.0000	0.0000	(0.4613)	(0.0504)	0.0000	1	(0.5116)	01/06/2025
300203.ZK	12/04/2024	SDB3260489974	5,300.00	2.4170	12,810.26	12,810.26	0.0000	4.5800	50.0000	0.0000	(1.6298)	(0.1779)	0.0000	1	(1.8077)	01/06/2025
300203.ZK	12/04/2024	SDB3260489974	5,000.00	2.4170	12,085.16	12,085.16	0.0000	4.5800	50.0000	0.0000	(1.5375)	(0.1678)	0.0000	1	(1.7053)	01/06/2025
300203.ZK	12/04/2024	SDB3260489974	1,700.00	2.4170	4,108.95	4,108.95	0.0000	4.5800	50.0000	0.0000	(0.5228)	(0.0571)	0.0000	1	(0.5798)	01/06/2025
TOTAL FOCUSED PHOTONICS (HANGZHOU), INC. CMN CLASS A SERIES NORTHBOUND												(226.8296)	(24.0494)	0.0000	(250.8790)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
FOSHAN HAITIAN FLAVORING & FOOD COMPANY LTD CMN CLASS A SERIES NORTHBOUND																
603288.SH	12/05/2024	SDB3260760904	100.00	6.4571	623.81	645.71	0.0000	4.5800	50.0000	0.0000	(0.0794)	(0.0090)	0.0000	1	(0.0883)	01/06/2025
603288.SH	12/05/2024	SDB3260760904	500.00	6.4571	3,119.06	3,228.55	0.0000	4.5800	50.0000	0.0000	(0.3968)	(0.0448)	0.0000	1	(0.4417)	01/06/2025
603288.SH	12/05/2024	SDB3260760904	100.00	6.4571	623.81	645.71	0.0000	4.5800	50.0000	0.0000	(0.0794)	(0.0090)	0.0000	1	(0.0883)	01/06/2025
603288.SH	12/05/2024	SDB3260760904	400.00	6.4571	2,495.25	2,582.84	0.0000	4.5800	50.0000	0.0000	(0.3175)	(0.0359)	0.0000	1	(0.3533)	01/06/2025
603288.SH	12/05/2024	SDB3260760904	200.00	6.4571	1,247.62	1,291.42	0.0000	4.5800	50.0000	0.0000	(0.1587)	(0.0179)	0.0000	1	(0.1767)	01/06/2025
603288.SH	12/05/2024	SDB3260760904	700.00	6.4571	4,366.69	4,519.97	0.0000	4.5800	50.0000	0.0000	(0.5555)	(0.0628)	0.0000	1	(0.6183)	01/06/2025
603288.SH	12/05/2024	SDB3260760904	14,100.00	6.4571	87,957.55	91,045.14	0.0000	4.5800	50.0000	0.0000	(11.1902)	(1.2645)	0.0000	1	(12.4547)	01/06/2025
603288.SH	12/05/2024	SDB3260760904	300.00	6.4571	1,871.44	1,937.13	0.0000	4.5800	50.0000	0.0000	(0.2381)	(0.0269)	0.0000	1	(0.2650)	01/06/2025
603288.SH	12/04/2024	SDB3260760904	100.00	6.2381	623.81	623.81	0.0000	4.5800	50.0000	0.0000	(0.0794)	(0.0087)	0.0000	1	(0.0880)	01/06/2025
603288.SH	12/04/2024	SDB3260760904	500.00	6.2381	3,119.06	3,119.06	0.0000	4.5800	50.0000	0.0000	(0.3968)	(0.0433)	0.0000	1	(0.4401)	01/06/2025
603288.SH	12/04/2024	SDB3260760904	100.00	6.2381	623.81	623.81	0.0000	4.5800	50.0000	0.0000	(0.0794)	(0.0087)	0.0000	1	(0.0880)	01/06/2025
603288.SH	12/04/2024	SDB3260760904	400.00	6.2381	2,495.25	2,495.25	0.0000	4.5800	50.0000	0.0000	(0.3175)	(0.0347)	0.0000	1	(0.3521)	01/06/2025
603288.SH	12/04/2024	SDB3260760904	200.00	6.2381	1,247.62	1,247.62	0.0000	4.5800	50.0000	0.0000	(0.1587)	(0.0173)	0.0000	1	(0.1761)	01/06/2025
603288.SH	12/04/2024	SDB3260760904	700.00	6.2381	4,366.69	4,366.69	0.0000	4.5800	50.0000	0.0000	(0.5555)	(0.0606)	0.0000	1	(0.6162)	01/06/2025
603288.SH	12/04/2024	SDB3260760904	14,100.00	6.2381	87,957.55	87,957.55	0.0000	4.5800	50.0000	0.0000	(11.1902)	(1.2216)	0.0000	1	(12.4118)	01/06/2025
603288.SH	12/04/2024	SDB3260760904	300.00	6.2381	1,871.44	1,871.44	0.0000	4.5800	50.0000	0.0000	(0.2381)	(0.0260)	0.0000	1	(0.2641)	01/06/2025
TOTAL FOSHAN HAITIAN FLAVORING & FOOD COMPANY LTD CMN CLASS A SERIES NORTHBOUND												(26.0310)	(2.8917)	0.0000	(28.9227)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
FOUNDER SECURITIES CO.,LTD CMN CLASS A SERIES NORTHBOUND																
601901.SH	12/09/2024	SDB3261097713	100.00	1.2258	118.43	122.58	0.0000	4.5800	50.0000	0.0000	(0.0151)	(0.0017)	0.0000	1	(0.0168)	01/06/2025
601901.SH	12/09/2024	SDB3261097713	6,600.00	1.2258	7,816.58	8,090.32	0.0000	4.5800	50.0000	0.0000	(0.9944)	(0.1124)	0.0000	1	(1.1068)	01/06/2025
601901.SH	12/09/2024	SDB3261097713	1,800.00	1.2258	2,131.80	2,206.45	0.0000	4.5800	50.0000	0.0000	(0.2712)	(0.0306)	0.0000	1	(0.3019)	01/06/2025
601901.SH	12/09/2024	SDB3261097713	300.00	1.2258	355.30	367.74	0.0000	4.5800	50.0000	0.0000	(0.0452)	(0.0051)	0.0000	1	(0.0503)	01/06/2025
601901.SH	12/09/2024	SDB3261097713	600.00	1.2258	710.60	735.48	0.0000	4.5800	50.0000	0.0000	(0.0904)	(0.0102)	0.0000	1	(0.1006)	01/06/2025
601901.SH	12/09/2024	SDB3261097713	2,200.00	1.2258	2,605.53	2,696.77	0.0000	4.5800	50.0000	0.0000	(0.3315)	(0.0375)	0.0000	1	(0.3689)	01/06/2025
601901.SH	12/09/2024	SDB3261097713	500.00	1.2258	592.17	612.90	0.0000	4.5800	50.0000	0.0000	(0.0753)	(0.0085)	0.0000	1	(0.0838)	01/06/2025
601901.SH	12/09/2024	SDB3261097713	4,100.00	1.2258	4,855.76	5,025.80	0.0000	4.5800	50.0000	0.0000	(0.6178)	(0.0698)	0.0000	1	(0.6876)	01/06/2025
601901.SH	12/09/2024	SDB3261097713	100.00	1.2258	118.43	122.58	0.0000	4.5800	50.0000	0.0000	(0.0151)	(0.0017)	0.0000	1	(0.0168)	01/06/2025
601901.SH	12/09/2024	SDB3261097713	22,700.00	1.2258	26,884.31	27,825.80	0.0000	4.5800	50.0000	0.0000	(3.4203)	(0.3865)	0.0000	1	(3.8068)	01/06/2025
601901.SH	12/09/2024	SDB3261097713	7,000.00	1.2258	8,290.32	8,580.64	0.0000	4.5800	50.0000	0.0000	(1.0547)	(0.1192)	0.0000	1	(1.1739)	01/06/2025
601901.SH	12/06/2024	SDB3261097713	100.00	1.1878	118.43	118.78	0.0000	4.5800	50.0000	0.0000	(0.0452)	(0.0049)	0.0000	3	(0.0502)	01/06/2025
601901.SH	12/06/2024	SDB3261097713	6,600.00	1.1878	7,816.58	7,839.17	0.0000	4.5800	50.0000	0.0000	(2.9833)	(0.3266)	0.0000	3	(3.3100)	01/06/2025
601901.SH	12/06/2024	SDB3261097713	1,800.00	1.1878	2,131.80	2,137.96	0.0000	4.5800	50.0000	0.0000	(0.8136)	(0.0891)	0.0000	3	(0.9027)	01/06/2025
601901.SH	12/06/2024	SDB3261097713	300.00	1.1878	355.30	356.33	0.0000	4.5800	50.0000	0.0000	(0.1356)	(0.0148)	0.0000	3	(0.1505)	01/06/2025
601901.SH	12/06/2024	SDB3261097713	600.00	1.1878	710.60	712.65	0.0000	4.5800	50.0000	0.0000	(0.2712)	(0.0297)	0.0000	3	(0.3009)	01/06/2025
601901.SH	12/06/2024	SDB3261097713	2,200.00	1.1878	2,605.53	2,613.06	0.0000	4.5800	50.0000	0.0000	(0.9944)	(0.1089)	0.0000	3	(1.1033)	01/06/2025
601901.SH	12/06/2024	SDB3261097713	500.00	1.1878	592.17	593.88	0.0000	4.5800	50.0000	0.0000	(0.2260)	(0.0247)	0.0000	3	(0.2508)	01/06/2025
601901.SH	12/06/2024	SDB3261097713	4,100.00	1.1878	4,855.76	4,869.79	0.0000	4.5800	50.0000	0.0000	(1.8533)	(0.2029)	0.0000	3	(2.0562)	01/06/2025
601901.SH	12/06/2024	SDB3261097713	100.00	1.1878	118.43	118.78	0.0000	4.5800	50.0000	0.0000	(0.0452)	(0.0049)	0.0000	3	(0.0502)	01/06/2025
601901.SH	12/06/2024	SDB3261097713	22,700.00	1.1878	26,884.31	26,961.99	0.0000	4.5800	50.0000	0.0000	(10.2608)	(1.1234)	0.0000	3	(11.3843)	01/06/2025
601901.SH	12/06/2024	SDB3261097713	7,000.00	1.1878	8,290.32	8,314.27	0.0000	4.5800	50.0000	0.0000	(3.1641)	(0.3464)	0.0000	3	(3.5106)	01/06/2025
601901.SH	12/05/2024	SDB3261097713	100.00	1.1899	118.43	118.99	0.0000	4.5800	50.0000	0.0000	(0.0151)	(0.0017)	0.0000	1	(0.0167)	01/06/2025
601901.SH	12/05/2024	SDB3261097713	6,600.00	1.1899	7,816.58	7,853.10	0.0000	4.5800	50.0000	0.0000	(0.9944)	(0.1091)	0.0000	1	(1.1035)	01/06/2025
601901.SH	12/05/2024	SDB3261097713	1,800.00	1.1899	2,131.80	2,141.76	0.0000	4.5800	50.0000	0.0000	(0.2712)	(0.0297)	0.0000	1	(0.3010)	01/06/2025
601901.SH	12/05/2024	SDB3261097713	300.00	1.1899	355.30	356.96	0.0000	4.5800	50.0000	0.0000	(0.0452)	(0.0050)	0.0000	1	(0.0502)	01/06/2025
601901.SH	12/05/2024	SDB3261097713	600.00	1.1899	710.60	713.92	0.0000	4.5800	50.0000	0.0000	(0.0904)	(0.0099)	0.0000	1	(0.1003)	01/06/2025
601901.SH	12/05/2024	SDB3261097713	2,200.00	1.1899	2,605.53	2,617.70	0.0000	4.5800	50.0000	0.0000	(0.3315)	(0.0364)	0.0000	1	(0.3678)	01/06/2025
601901.SH	12/05/2024	SDB3261097713	500.00	1.1899	592.17	594.93	0.0000	4.5800	50.0000	0.0000	(0.0753)	(0.0083)	0.0000	1	(0.0836)	01/06/2025
601901.SH	12/05/2024	SDB3261097713	4,100.00	1.1899	4,855.76	4,878.44	0.0000	4.5800	50.0000	0.0000	(0.6178)	(0.0678)	0.0000	1	(0.6855)	01/06/2025
601901.SH	12/05/2024	SDB3261097713	100.00	1.1899	118.43	118.99	0.0000	4.5800	50.0000	0.0000	(0.0151)	(0.0017)	0.0000	1	(0.0167)	01/06/2025
601901.SH	12/05/2024	SDB3261097713	22,700.00	1.1899	26,884.31	27,009.91	0.0000	4.5800	50.0000	0.0000	(3.4203)	(0.3751)	0.0000	1	(3.7954)	01/06/2025
601901.SH	12/05/2024	SDB3261097713	7,000.00	1.1899	8,290.32	8,329.05	0.0000	4.5800	50.0000	0.0000	(1.0547)	(0.1157)	0.0000	1	(1.1704)	01/06/2025
601901.SH	12/04/2024	SDB3261097713	100.00	1.1843	118.43	118.43	0.0000	4.5800	50.0000	0.0000	(0.0151)	(0.0016)	0.0000	1	(0.0167)	01/06/2025
601901.SH	12/04/2024	SDB3261097713	6,600.00	1.1843	7,816.58	7,816.58	0.0000	4.5800	50.0000	0.0000	(0.9944)	(0.1086)	0.0000	1	(1.1030)	01/06/2025
601901.SH	12/04/2024	SDB3261097713	1,800.00	1.1843	2,131.80	2,131.80	0.0000	4.5800	50.0000	0.0000	(0.2712)	(0.0296)	0.0000	1	(0.3008)	01/06/2025
601901.SH	12/04/2024	SDB3261097713	300.00	1.1843	355.30	355.30	0.0000	4.5800	50.0000	0.0000	(0.0452)	(0.0049)	0.0000	1	(0.0501)	01/06/2025
601901.SH	12/04/2024	SDB3261097713	600.00	1.1843	710.60	710.60	0.0000	4.5800	50.0000	0.0000	(0.0904)	(0.0099)	0.0000	1	(0.1003)	01/06/2025
601901.SH	12/04/2024	SDB3261097713	2,200.00	1.1843	2,605.53	2,605.53	0.0000	4.5800	50.0000	0.0000	(0.3315)	(0.0362)	0.0000	1	(0.3677)	01/06/2025
601901.SH	12/04/2024	SDB3261097713	500.00	1.1843	592.17	592.17	0.0000	4.5800	50.0000	0.0000	(0.0753)	(0.0082)	0.0000	1	(0.0836)	01/06/2025
601901.SH	12/04/2024	SDB3261097713	4,100.00	1.1843	4,855.76	4,855.76	0.0000	4.5800	50.0000	0.0000	(0.6178)	(0.0674)	0.0000	1	(0.6852)	01/06/2025
601901.SH	12/04/2024	SDB3261097713	100.00	1.1843	118.43	118.43	0.0000	4.5800	50.0000	0.0000	(0.0151)	(0.0016)	0.0000	1	(0.0167)	01/06/2025
601901.SH	12/04/2024	SDB3261097713	22,700.00	1.1843	26,884.31	26,884.31	0.0000	4.5800	50.0000	0.0000	(3.4203)	(0.3734)	0.0000	1	(3.7937)	01/06/2025
601901.SH	12/04/2024	SDB3261097713	7,000.00	1.1843	8,290.32	8,290.32	0.0000	4.5800	50.0000	0.0000	(1.0547)	(0.1151)	0.0000	1	(1.1699)	01/06/2025
TOTAL FOUNDER SECURITIES CO.,LTD CMN CLASS A SERIES NORTHBOUND												(41.5858)	(4.5765)	0.0000	(46.1623)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
FOXCONN INDUSTRIAL INTERNET CO.,LTD. CMN CLASS A SERIES NORTHBOUND																
601138.SH	01/03/2025	SDB3260188372	200.00	3.0713	599.53	614.27	0.0000	4.3300	50.0000	0.0000	(0.2163)	(0.0256)	0.0000	3	(0.2419)	01/06/2025
601138.SH	01/03/2025	SDB3260188372	200.00	3.0713	584.04	614.27	0.0000	4.3300	50.0000	0.0000	(0.2107)	(0.0256)	0.0000	3	(0.2363)	01/06/2025
601138.SH	01/03/2025	SDB3260188372	23,400.00	3.0713	67,475.07	71,869.50	0.0000	4.3300	50.0000	0.0000	(24.3473)	(2.9946)	0.0000	3	(27.3418)	01/06/2025
601138.SH	01/02/2025	SDB3260188372	200.00	3.0958	599.53	619.16	0.0000	4.3300	50.0000	0.0000	(0.0721)	(0.0086)	0.0000	1	(0.0807)	01/06/2025
601138.SH	01/02/2025	SDB3260188372	200.00	3.0958	584.04	619.16	0.0000	4.3300	50.0000	0.0000	(0.0702)	(0.0086)	0.0000	1	(0.0788)	01/06/2025
601138.SH	01/02/2025	SDB3260188372	23,400.00	3.0958	67,475.07	72,441.65	0.0000	4.3300	50.0000	0.0000	(8.1158)	(1.0061)	0.0000	1	(9.1219)	01/06/2025
601138.SH	12/31/2024	SDB3260188372	200.00	3.1489	599.53	629.79	0.0000	4.3300	50.0000	0.0000	(0.1442)	(0.0175)	0.0000	2	(0.1617)	01/06/2025
601138.SH	12/31/2024	SDB3260188372	200.00	3.1489	584.04	629.79	0.0000	4.3300	50.0000	0.0000	(0.1405)	(0.0175)	0.0000	2	(0.1580)	01/06/2025
601138.SH	12/31/2024	SDB3260188372	23,400.00	3.1489	67,475.07	73,685.15	0.0000	4.3300	50.0000	0.0000	(16.2315)	(2.0468)	0.0000	2	(18.2783)	01/06/2025
601138.SH	12/31/2024	SDB3260188372	12,200.00	3.1489	35,179.31	38,417.04	0.0000	4.3300	50.0000	0.0000	(8.4626)	(1.0671)	0.0000	2	(9.5297)	01/06/2025
601138.SH	12/31/2024	SDB3260188372	31,800.00	3.1489	91,869.88	100,136.23	0.0000	4.3300	50.0000	0.0000	(22.0998)	(2.7816)	0.0000	2	(24.8814)	01/06/2025
601138.SH	12/31/2024	SDB3260188372	1,300.00	3.1489	3,893.84	4,093.62	0.0000	4.3300	50.0000	0.0000	(0.9367)	(0.1137)	0.0000	2	(1.0504)	01/06/2025
601138.SH	12/31/2024	SDB3260188372	9,700.00	3.1489	28,874.93	30,544.70	0.0000	4.3300	50.0000	0.0000	(6.9460)	(0.8485)	0.0000	2	(7.7945)	01/06/2025
601138.SH	12/30/2024	SDB3260188372	200.00	3.0183	599.53	603.67	0.0000	4.3300	50.0000	0.0000	(0.0721)	(0.0084)	0.0000	1	(0.0805)	01/06/2025
601138.SH	12/30/2024	SDB3260188372	200.00	3.0183	584.04	603.67	0.0000	4.3300	50.0000	0.0000	(0.0702)	(0.0084)	0.0000	1	(0.0786)	01/06/2025
601138.SH	12/30/2024	SDB3260188372	23,400.00	3.0183	67,475.07	70,629.06	0.0000	4.3300	50.0000	0.0000	(8.1158)	(0.9810)	0.0000	1	(9.0967)	01/06/2025
601138.SH	12/30/2024	SDB3260188372	12,200.00	3.0183	35,179.31	36,823.70	0.0000	4.3300	50.0000	0.0000	(4.2313)	(0.5114)	0.0000	1	(4.7427)	01/06/2025
601138.SH	12/30/2024	SDB3260188372	31,800.00	3.0183	91,869.88	95,983.08	0.0000	4.3300	50.0000	0.0000	(11.0499)	(1.3331)	0.0000	1	(12.3830)	01/06/2025
601138.SH	12/30/2024	SDB3260188372	1,300.00	3.0183	3,893.84	3,923.84	0.0000	4.3300	50.0000	0.0000	(0.4683)	(0.0545)	0.0000	1	(0.5228)	01/06/2025
601138.SH	12/30/2024	SDB3260188372	45,200.00	3.0183	134,551.22	136,428.79	0.0000	4.3300	50.0000	0.0000	(16.1835)	(1.8948)	0.0000	1	(18.0784)	01/06/2025
601138.SH	12/30/2024	SDB3260188372	3,100.00	3.0183	9,422.23	9,356.84	0.0000	4.3300	50.0000	0.0000	(1.1333)	(0.1300)	0.0000	1	(1.2632)	01/06/2025
601138.SH	12/30/2024	SDB3260188372	3,400.00	3.0183	10,415.36	10,262.34	0.0000	4.3300	50.0000	0.0000	(1.2527)	(0.1425)	0.0000	1	(1.3953)	01/06/2025
601138.SH	12/27/2024	SDB3260188372	200.00	3.0131	599.53	602.63	0.0000	4.3300	50.0000	0.0000	(0.2163)	(0.0251)	0.0000	3	(0.2414)	01/06/2025
601138.SH	12/27/2024	SDB3260188372	200.00	3.0131	584.04	602.63	0.0000	4.3300	50.0000	0.0000	(0.2107)	(0.0251)	0.0000	3	(0.2359)	01/06/2025
601138.SH	12/27/2024	SDB3260188372	23,400.00	3.0131	67,475.07	70,507.38	0.0000	4.3300	50.0000	0.0000	(24.3473)	(2.9378)	0.0000	3	(27.2851)	01/06/2025
601138.SH	12/27/2024	SDB3260188372	12,200.00	3.0131	35,179.31	36,760.26	0.0000	4.3300	50.0000	0.0000	(12.6939)	(1.5317)	0.0000	3	(14.2255)	01/06/2025
601138.SH	12/27/2024	SDB3260188372	31,800.00	3.0131	91,869.88	95,817.72	0.0000	4.3300	50.0000	0.0000	(33.1497)	(3.9924)	0.0000	3	(37.1421)	01/06/2025
601138.SH	12/27/2024	SDB3260188372	1,300.00	3.0131	3,893.84	3,917.08	0.0000	4.3300	50.0000	0.0000	(1.4050)	(0.1632)	0.0000	3	(1.5682)	01/06/2025
601138.SH	12/27/2024	SDB3260188372	45,200.00	3.0131	134,551.22	136,193.75	0.0000	4.3300	50.0000	0.0000	(48.5506)	(5.6747)	0.0000	3	(54.2253)	01/06/2025
601138.SH	12/27/2024	SDB3260188372	3,100.00	3.0131	9,422.23	9,340.72	0.0000	4.3300	50.0000	0.0000	(3.3999)	(0.3892)	0.0000	3	(3.7891)	01/06/2025
601138.SH	12/27/2024	SDB3260188372	12,200.00	3.0131	37,372.77	36,760.26	0.0000	4.3300	50.0000	0.0000	(13.4853)	(1.5317)	0.0000	3	(15.0170)	01/06/2025
601138.SH	12/26/2024	SDB3260188372	200.00	3.0339	599.53	606.78	0.0000	4.3300	50.0000	0.0000	(0.0721)	(0.0084)	0.0000	1	(0.0805)	01/06/2025
601138.SH	12/26/2024	SDB3260188372	200.00	3.0339	584.04	606.78	0.0000	4.3300	50.0000	0.0000	(0.0702)	(0.0084)	0.0000	1	(0.0787)	01/06/2025
601138.SH	12/26/2024	SDB3260188372	23,400.00	3.0339	67,475.07	70,993.45	0.0000	4.3300	50.0000	0.0000	(8.1158)	(0.9860)	0.0000	1	(9.1018)	01/06/2025
601138.SH	12/26/2024	SDB3260188372	12,200.00	3.0339	35,179.31	37,013.68	0.0000	4.3300	50.0000	0.0000	(4.2313)	(0.5141)	0.0000	1	(4.7454)	01/06/2025
601138.SH	12/26/2024	SDB3260188372	31,800.00	3.0339	91,869.88	96,478.27	0.0000	4.3300	50.0000	0.0000	(11.0499)	(1.3400)	0.0000	1	(12.3899)	01/06/2025
601138.SH	12/26/2024	SDB3260188372	1,300.00	3.0339	3,893.84	3,944.08	0.0000	4.3300	50.0000	0.0000	(0.4683)	(0.0548)	0.0000	1	(0.5231)	01/06/2025
601138.SH	12/26/2024	SDB3260188372	45,200.00	3.0339	134,551.22	137,132.64	0.0000	4.3300	50.0000	0.0000	(16.1835)	(1.9046)	0.0000	1	(18.0881)	01/06/2025
601138.SH	12/26/2024	SDB3260188372	3,100.00	3.0339	9,422.23	9,405.11	0.0000	4.3300	50.0000	0.0000	(1.1333)	(0.1306)	0.0000	1	(1.2639)	01/06/2025
601138.SH	12/26/2024	SDB3260188372	12,200.00	3.0339	37,372.77	37,013.68	0.0000	4.3300	50.0000	0.0000	(4.4951)	(0.5141)	0.0000	1	(5.0092)	01/06/2025
601138.SH	12/24/2024	SDB3260188372	200.00	3.0339	599.53	606.78	0.0000	4.3300	50.0000	0.0000	(0.1442)	(0.0169)	0.0000	2	(0.1611)	01/06/2025
601138.SH	12/24/2024	SDB3260188372	200.00	3.0339	584.04	606.78	0.0000	4.3300	50.0000	0.0000	(0.1405)	(0.0169)	0.0000	2	(0.1573)	01/06/2025
601138.SH	12/24/2024	SDB3260188372	23,400.00	3.0339	67,475.07	70,993.45	0.0000	4.3300	50.0000	0.0000	(16.2315)	(1.9720)	0.0000	2	(18.2035)	01/06/2025
601138.SH	12/24/2024	SDB3260188372	12,200.00	3.0339	35,179.31	37,013.68	0.0000	4.3300	50.0000	0.0000	(8.4626)	(1.0282)	0.0000	2	(9.4907)	01/06/2025
601138.SH	12/24/2024	SDB3260188372	31,800.00	3.0339	91,869.88	96,478.27	0.0000	4.3300	50.0000	0.0000	(22.0998)	(2.6800)	0.0000	2	(24.7798)	01/06/2025
601138.SH	12/24/2024	SDB3260188372	1,300.00	3.0339	3,893.84	3,944.08	0.0000	4.3300	50.0000	0.0000	(0.9367)	(0.1096)	0.0000	2	(1.0462)	01/06/2025
601138.SH	12/24/2024	SDB3260188372	45,200.00	3.0339	134,551.22	137,132.64	0.0000	4.3300	50.0000	0.0000	(32.3670)	(3.8092)	0.0000	2	(36.1763)	01/06/2025
601138.SH	12/24/2024	SDB3260188372	3,100.00	3.0339	9,422.23	9,405.11	0.0000	4.3300	50.0000	0.0000	(2.2666)	(0.2613)	0.0000	2	(2.5278)	01/06/2025
601138.SH	12/24/2024	SDB3260188372	12,200.00	3.0339	37,372.77	37,013.68	0.0000	4.3300	50.0000	0.0000	(8.9902)	(1.0282)	0.0000	2	(10.0184)	01/06/2025
601138.SH	12/23/2024	SDB3260188372	200.00	2.9367	599.53	587.35	0.0000	4.3300	50.0000	0.0000	(0.0721)	(0.0082)	0.0000	1	(0.0803)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
FOXCONN INDUSTRIAL INTERNET CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
601138.SH	12/23/2024	SDB3260188372	200.00	2.9367	584.04	587.35	0.0000	4.3300	50.0000	0.0000	(0.0702)	(0.0082)	0.0000	1	(0.0784)	01/06/2025
601138.SH	12/23/2024	SDB3260188372	23,400.00	2.9367	67,475.07	68,719.69	0.0000	4.3300	50.0000	0.0000	(8.1158)	(0.9544)	0.0000	1	(9.0702)	01/06/2025
601138.SH	12/23/2024	SDB3260188372	12,200.00	2.9367	35,179.31	35,828.22	0.0000	4.3300	50.0000	0.0000	(4.2313)	(0.4976)	0.0000	1	(4.7289)	01/06/2025
601138.SH	12/23/2024	SDB3260188372	31,800.00	2.9367	91,869.88	93,388.30	0.0000	4.3300	50.0000	0.0000	(11.0499)	(1.2971)	0.0000	1	(12.3470)	01/06/2025
601138.SH	12/23/2024	SDB3260188372	1,300.00	2.9367	3,893.84	3,817.76	0.0000	4.3300	50.0000	0.0000	(0.4683)	(0.0530)	0.0000	1	(0.5214)	01/06/2025
601138.SH	12/23/2024	SDB3260188372	45,200.00	2.9367	134,551.22	132,740.60	0.0000	4.3300	50.0000	0.0000	(16.1835)	(1.8436)	0.0000	1	(18.0271)	01/06/2025
601138.SH	12/23/2024	SDB3260188372	3,100.00	2.9367	9,422.23	9,103.89	0.0000	4.3300	50.0000	0.0000	(1.1333)	(0.1264)	0.0000	1	(1.2597)	01/06/2025
601138.SH	12/23/2024	SDB3260188372	12,200.00	2.9367	37,372.77	35,828.22	0.0000	4.3300	50.0000	0.0000	(4.4951)	(0.4976)	0.0000	1	(4.9927)	01/06/2025
601138.SH	12/20/2024	SDB3260188372	200.00	2.9622	599.53	592.44	0.0000	4.3300	50.0000	0.0000	(0.2163)	(0.0247)	0.0000	3	(0.2410)	01/06/2025
601138.SH	12/20/2024	SDB3260188372	200.00	2.9622	584.04	592.44	0.0000	4.3300	50.0000	0.0000	(0.2107)	(0.0247)	0.0000	3	(0.2354)	01/06/2025
601138.SH	12/20/2024	SDB3260188372	23,400.00	2.9622	67,475.07	69,315.74	0.0000	4.3300	50.0000	0.0000	(24.3473)	(2.8882)	0.0000	3	(27.2354)	01/06/2025
601138.SH	12/20/2024	SDB3260188372	12,200.00	2.9622	35,179.31	36,138.97	0.0000	4.3300	50.0000	0.0000	(12.6939)	(1.5058)	0.0000	3	(14.1997)	01/06/2025
601138.SH	12/20/2024	SDB3260188372	31,800.00	2.9622	91,869.88	94,198.31	0.0000	4.3300	50.0000	0.0000	(38.1497)	(3.9249)	0.0000	3	(37.0746)	01/06/2025
601138.SH	12/20/2024	SDB3260188372	1,300.00	2.9622	3,893.84	3,850.87	0.0000	4.3300	50.0000	0.0000	(1.4050)	(0.1605)	0.0000	3	(1.5655)	01/06/2025
601138.SH	12/20/2024	SDB3260188372	45,200.00	2.9622	134,551.22	133,891.94	0.0000	4.3300	50.0000	0.0000	(48.5506)	(5.5788)	0.0000	3	(54.1294)	01/06/2025
601138.SH	12/20/2024	SDB3260188372	3,100.00	2.9622	9,422.23	9,182.85	0.0000	4.3300	50.0000	0.0000	(3.3999)	(0.3826)	0.0000	3	(3.7825)	01/06/2025
601138.SH	12/20/2024	SDB3260188372	16,300.00	2.9622	49,932.47	48,284.04	0.0000	4.3300	50.0000	0.0000	(18.0173)	(2.0118)	0.0000	3	(20.0291)	01/06/2025
601138.SH	12/20/2024	SDB3260188372	100.00	2.9622	306.77	296.22	0.0000	4.3300	50.0000	0.0000	(0.1107)	(0.0123)	0.0000	3	(0.1230)	01/06/2025
601138.SH	12/20/2024	SDB3260188372	100.00	2.9622	309.67	296.22	0.0000	4.3300	50.0000	0.0000	(0.1117)	(0.0123)	0.0000	3	(0.1241)	01/06/2025
601138.SH	12/20/2024	SDB3260188372	1,400.00	2.9622	4,318.25	4,147.10	0.0000	4.3300	50.0000	0.0000	(1.5582)	(0.1728)	0.0000	3	(1.7310)	01/06/2025
601138.SH	12/20/2024	SDB3260188372	800.00	2.9622	2,470.95	2,369.77	0.0000	4.3300	50.0000	0.0000	(0.8916)	(0.0987)	0.0000	3	(0.9903)	01/06/2025
601138.SH	12/20/2024	SDB3260188372	1,100.00	2.9622	3,373.20	3,258.43	0.0000	4.3300	50.0000	0.0000	(1.2172)	(0.1358)	0.0000	3	(1.3529)	01/06/2025
601138.SH	12/19/2024	SDB3260188372	23,400.00	2.8899	67,475.07	67,624.57	0.0000	4.5800	50.0000	0.0000	(8.5843)	(0.9392)	0.0000	1	(9.5236)	01/06/2025
601138.SH	12/19/2024	SDB3260188372	12,200.00	2.8899	35,179.31	35,257.26	0.0000	4.5800	50.0000	0.0000	(4.4756)	(0.4897)	0.0000	1	(4.9653)	01/06/2025
601138.SH	12/19/2024	SDB3260188372	31,800.00	2.8899	91,869.88	91,900.06	0.0000	4.5800	50.0000	0.0000	(11.6879)	(1.2764)	0.0000	1	(12.9643)	01/06/2025
601138.SH	12/19/2024	SDB3260188372	1,300.00	2.8899	3,893.84	3,756.92	0.0000	4.5800	50.0000	0.0000	(0.4954)	(0.0522)	0.0000	1	(0.5476)	01/06/2025
601138.SH	12/19/2024	SDB3260188372	45,200.00	2.8899	134,551.22	130,625.24	0.0000	4.5800	50.0000	0.0000	(17.1179)	(1.8142)	0.0000	1	(18.9321)	01/06/2025
601138.SH	12/19/2024	SDB3260188372	3,100.00	2.8899	9,422.23	8,958.81	0.0000	4.5800	50.0000	0.0000	(1.1987)	(0.1244)	0.0000	1	(1.3231)	01/06/2025
601138.SH	12/19/2024	SDB3260188372	16,300.00	2.8899	49,932.47	47,106.01	0.0000	4.5800	50.0000	0.0000	(6.3525)	(0.6543)	0.0000	1	(7.0068)	01/06/2025
601138.SH	12/19/2024	SDB3260188372	100.00	2.8899	306.77	288.99	0.0000	4.5800	50.0000	0.0000	(0.0390)	(0.0040)	0.0000	1	(0.0430)	01/06/2025
601138.SH	12/19/2024	SDB3260188372	100.00	2.8899	309.67	288.99	0.0000	4.5800	50.0000	0.0000	(0.0394)	(0.0040)	0.0000	1	(0.0434)	01/06/2025
601138.SH	12/19/2024	SDB3260188372	1,400.00	2.8899	4,318.25	4,045.91	0.0000	4.5800	50.0000	0.0000	(0.5494)	(0.0562)	0.0000	1	(0.6056)	01/06/2025
601138.SH	12/19/2024	SDB3260188372	800.00	2.8899	2,470.95	2,311.95	0.0000	4.5800	50.0000	0.0000	(0.3144)	(0.0321)	0.0000	1	(0.3465)	01/06/2025
601138.SH	12/19/2024	SDB3260188372	1,100.00	2.8899	3,373.20	3,178.93	0.0000	4.5800	50.0000	0.0000	(0.4291)	(0.0442)	0.0000	1	(0.4733)	01/06/2025
601138.SH	12/18/2024	SDB3260188372	1,300.00	2.9292	3,893.84	3,807.98	0.0000	4.5800	50.0000	0.0000	(0.4954)	(0.0529)	0.0000	1	(0.5483)	01/06/2025
601138.SH	12/18/2024	SDB3260188372	45,200.00	2.9292	134,551.22	132,400.38	0.0000	4.5800	50.0000	0.0000	(17.1179)	(1.8389)	0.0000	1	(18.9568)	01/06/2025
601138.SH	12/18/2024	SDB3260188372	3,100.00	2.9292	9,422.23	9,080.56	0.0000	4.5800	50.0000	0.0000	(1.1987)	(0.1261)	0.0000	1	(1.3248)	01/06/2025
601138.SH	12/18/2024	SDB3260188372	16,300.00	2.9292	49,932.47	47,746.16	0.0000	4.5800	50.0000	0.0000	(6.3525)	(0.6631)	0.0000	1	(7.0157)	01/06/2025
601138.SH	12/18/2024	SDB3260188372	100.00	2.9292	306.77	292.92	0.0000	4.5800	50.0000	0.0000	(0.0390)	(0.0041)	0.0000	1	(0.0431)	01/06/2025
601138.SH	12/18/2024	SDB3260188372	100.00	2.9292	309.67	292.92	0.0000	4.5800	50.0000	0.0000	(0.0394)	(0.0041)	0.0000	1	(0.0435)	01/06/2025
601138.SH	12/18/2024	SDB3260188372	1,400.00	2.9292	4,318.25	4,100.90	0.0000	4.5800	50.0000	0.0000	(0.5494)	(0.0570)	0.0000	1	(0.6063)	01/06/2025
601138.SH	12/18/2024	SDB3260188372	800.00	2.9292	2,470.95	2,343.37	0.0000	4.5800	50.0000	0.0000	(0.3144)	(0.0325)	0.0000	1	(0.3469)	01/06/2025
601138.SH	12/18/2024	SDB3260188372	1,100.00	2.9292	3,373.20	3,222.13	0.0000	4.5800	50.0000	0.0000	(0.4291)	(0.0448)	0.0000	1	(0.4739)	01/06/2025
601138.SH	12/17/2024	SDB3260188372	3,100.00	3.0745	9,422.23	9,531.05	0.0000	4.5800	50.0000	0.0000	(1.1987)	(0.1324)	0.0000	1	(1.3311)	01/06/2025
601138.SH	12/17/2024	SDB3260188372	16,300.00	3.0745	49,932.47	50,114.86	0.0000	4.5800	50.0000	0.0000	(6.3525)	(0.6960)	0.0000	1	(7.0486)	01/06/2025
601138.SH	12/17/2024	SDB3260188372	100.00	3.0745	306.77	307.45	0.0000	4.5800	50.0000	0.0000	(0.0390)	(0.0043)	0.0000	1	(0.0433)	01/06/2025
601138.SH	12/17/2024	SDB3260188372	100.00	3.0745	309.67	307.45	0.0000	4.5800	50.0000	0.0000	(0.0394)	(0.0043)	0.0000	1	(0.0437)	01/06/2025
601138.SH	12/17/2024	SDB3260188372	1,400.00	3.0745	4,318.25	4,304.34	0.0000	4.5800	50.0000	0.0000	(0.5494)	(0.0598)	0.0000	1	(0.6092)	01/06/2025
601138.SH	12/17/2024	SDB3260188372	800.00	3.0745	2,470.95	2,459.62	0.0000	4.5800	50.0000	0.0000	(0.3144)	(0.0342)	0.0000	1	(0.3485)	01/06/2025
601138.SH	12/17/2024	SDB3260188372	1,100.00	3.0745	3,373.20	3,381.98	0.0000	4.5800	50.0000	0.0000	(0.4291)	(0.0470)	0.0000	1	(0.4761)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
FOXCONN INDUSTRIAL INTERNET CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
601138.SH	12/16/2024	SDB3260188372	3,100.00	3.0772	9,422.23	9,539.25	0.0000	4.5800	50.0000	0.0000	(1.1987)	(0.1325)	0.0000	1	(1.3312)	01/06/2025
601138.SH	12/16/2024	SDB3260188372	16,300.00	3.0772	49,932.47	50,157.99	0.0000	4.5800	50.0000	0.0000	(6.3525)	(0.6966)	0.0000	1	(7.0492)	01/06/2025
601138.SH	12/16/2024	SDB3260188372	100.00	3.0772	306.77	307.72	0.0000	4.5800	50.0000	0.0000	(0.0390)	(0.0043)	0.0000	1	(0.0433)	01/06/2025
601138.SH	12/16/2024	SDB3260188372	100.00	3.0772	309.67	307.72	0.0000	4.5800	50.0000	0.0000	(0.0394)	(0.0043)	0.0000	1	(0.0437)	01/06/2025
601138.SH	12/16/2024	SDB3260188372	1,400.00	3.0772	4,318.25	4,308.05	0.0000	4.5800	50.0000	0.0000	(0.5494)	(0.0598)	0.0000	1	(0.6092)	01/06/2025
601138.SH	12/16/2024	SDB3260188372	800.00	3.0772	2,470.95	2,461.74	0.0000	4.5800	50.0000	0.0000	(0.3144)	(0.0342)	0.0000	1	(0.3486)	01/06/2025
601138.SH	12/16/2024	SDB3260188372	1,100.00	3.0772	3,373.20	3,384.89	0.0000	4.5800	50.0000	0.0000	(0.4291)	(0.0470)	0.0000	1	(0.4762)	01/06/2025
601138.SH	12/13/2024	SDB3260188372	100.00	3.0564	309.67	305.64	0.0000	4.5800	50.0000	0.0000	(0.1182)	(0.0127)	0.0000	3	(0.1309)	01/06/2025
601138.SH	12/13/2024	SDB3260188372	1,400.00	3.0564	4,318.25	4,279.00	0.0000	4.5800	50.0000	0.0000	(1.6481)	(0.1783)	0.0000	3	(1.8264)	01/06/2025
601138.SH	12/13/2024	SDB3260188372	800.00	3.0564	2,470.95	2,445.14	0.0000	4.5800	50.0000	0.0000	(0.9431)	(0.1019)	0.0000	3	(1.0450)	01/06/2025
601138.SH	12/13/2024	SDB3260188372	1,100.00	3.0564	3,373.20	3,362.07	0.0000	4.5800	50.0000	0.0000	(1.2874)	(0.1401)	0.0000	3	(1.4275)	01/06/2025
601138.SH	12/12/2024	SDB3260188372	100.00	3.0350	309.67	303.50	0.0000	4.5800	50.0000	0.0000	(0.0394)	(0.0042)	0.0000	1	(0.0436)	01/06/2025
601138.SH	12/12/2024	SDB3260188372	1,400.00	3.0350	4,318.25	4,248.94	0.0000	4.5800	50.0000	0.0000	(0.5494)	(0.0590)	0.0000	1	(0.6084)	01/06/2025
601138.SH	12/12/2024	SDB3260188372	800.00	3.0350	2,470.95	2,427.97	0.0000	4.5800	50.0000	0.0000	(0.3144)	(0.0337)	0.0000	1	(0.3481)	01/06/2025
601138.SH	12/12/2024	SDB3260188372	1,100.00	3.0350	3,373.20	3,338.45	0.0000	4.5800	50.0000	0.0000	(0.4291)	(0.0464)	0.0000	1	(0.4755)	01/06/2025
601138.SH	12/11/2024	SDB3260188372	100.00	3.1115	309.67	311.15	0.0000	4.5800	50.0000	0.0000	(0.0394)	(0.0043)	0.0000	1	(0.0437)	01/06/2025
601138.SH	12/11/2024	SDB3260188372	1,400.00	3.1115	4,318.25	4,356.15	0.0000	4.5800	50.0000	0.0000	(0.5494)	(0.0605)	0.0000	1	(0.6099)	01/06/2025
601138.SH	12/11/2024	SDB3260188372	800.00	3.1115	2,470.95	2,489.23	0.0000	4.5800	50.0000	0.0000	(0.3144)	(0.0346)	0.0000	1	(0.3489)	01/06/2025
601138.SH	12/11/2024	SDB3260188372	1,100.00	3.1115	3,373.20	3,422.69	0.0000	4.5800	50.0000	0.0000	(0.4291)	(0.0475)	0.0000	1	(0.4767)	01/06/2025
601138.SH	12/10/2024	SDB3260188372	100.00	3.0980	309.67	309.80	0.0000	4.5800	50.0000	0.0000	(0.0394)	(0.0043)	0.0000	1	(0.0437)	01/06/2025
601138.SH	12/10/2024	SDB3260188372	1,400.00	3.0980	4,318.25	4,337.24	0.0000	4.5800	50.0000	0.0000	(0.5494)	(0.0602)	0.0000	1	(0.6096)	01/06/2025
601138.SH	12/10/2024	SDB3260188372	800.00	3.0980	2,470.95	2,478.42	0.0000	4.5800	50.0000	0.0000	(0.3144)	(0.0344)	0.0000	1	(0.3488)	01/06/2025
601138.SH	12/10/2024	SDB3260188372	1,500.00	3.0980	4,599.82	4,647.04	0.0000	4.5800	50.0000	0.0000	(0.5852)	(0.0645)	0.0000	1	(0.6497)	01/06/2025
601138.SH	12/10/2024	SDB3260188372	300.00	3.0980	919.96	929.41	0.0000	4.5800	50.0000	0.0000	(0.1170)	(0.0129)	0.0000	1	(0.1299)	01/06/2025
601138.SH	12/10/2024	SDB3260188372	1,400.00	3.0980	4,293.17	4,337.24	0.0000	4.5800	50.0000	0.0000	(0.5462)	(0.0602)	0.0000	1	(0.6064)	01/06/2025
601138.SH	12/10/2024	SDB3260188372	5,300.00	3.0980	16,252.70	16,419.54	0.0000	4.5800	50.0000	0.0000	(2.0677)	(0.2280)	0.0000	1	(2.2958)	01/06/2025
601138.SH	12/10/2024	SDB3260188372	18,200.00	3.0980	55,811.17	56,384.07	0.0000	4.5800	50.0000	0.0000	(7.1004)	(0.7831)	0.0000	1	(7.8835)	01/06/2025
601138.SH	12/10/2024	SDB3260188372	13,100.00	3.0980	40,171.78	40,584.14	0.0000	4.5800	50.0000	0.0000	(5.1107)	(0.5637)	0.0000	1	(5.6744)	01/06/2025
601138.SH	12/10/2024	SDB3260188372	300.00	3.0980	919.96	929.41	0.0000	4.5800	50.0000	0.0000	(0.1170)	(0.0129)	0.0000	1	(0.1299)	01/06/2025
601138.SH	12/09/2024	SDB3260188372	1,500.00	3.0034	4,599.82	4,505.15	0.0000	4.5800	50.0000	0.0000	(0.5852)	(0.0626)	0.0000	1	(0.6478)	01/06/2025
601138.SH	12/09/2024	SDB3260188372	300.00	3.0034	919.96	901.03	0.0000	4.5800	50.0000	0.0000	(0.1170)	(0.0125)	0.0000	1	(0.1296)	01/06/2025
601138.SH	12/09/2024	SDB3260188372	1,400.00	3.0034	4,293.17	4,204.80	0.0000	4.5800	50.0000	0.0000	(0.5462)	(0.0584)	0.0000	1	(0.6046)	01/06/2025
601138.SH	12/09/2024	SDB3260188372	5,300.00	3.0034	16,252.70	15,918.19	0.0000	4.5800	50.0000	0.0000	(2.0677)	(0.2211)	0.0000	1	(2.2888)	01/06/2025
601138.SH	12/09/2024	SDB3260188372	18,200.00	3.0034	55,811.17	54,662.46	0.0000	4.5800	50.0000	0.0000	(7.1004)	(0.7592)	0.0000	1	(7.8596)	01/06/2025
601138.SH	12/09/2024	SDB3260188372	13,100.00	3.0034	40,171.78	39,344.96	0.0000	4.5800	50.0000	0.0000	(5.1107)	(0.5465)	0.0000	1	(5.6572)	01/06/2025
601138.SH	12/09/2024	SDB3260188372	300.00	3.0034	919.96	901.03	0.0000	4.5800	50.0000	0.0000	(0.1170)	(0.0125)	0.0000	1	(0.1296)	01/06/2025
601138.SH	12/06/2024	SDB3260188372	1,500.00	3.0468	4,599.82	4,570.18	0.0000	4.5800	50.0000	0.0000	(1.7556)	(0.1904)	0.0000	3	(1.9460)	01/06/2025
601138.SH	12/06/2024	SDB3260188372	300.00	3.0468	919.96	914.04	0.0000	4.5800	50.0000	0.0000	(0.3511)	(0.0381)	0.0000	3	(0.3892)	01/06/2025
601138.SH	12/06/2024	SDB3260188372	1,400.00	3.0468	4,293.17	4,265.50	0.0000	4.5800	50.0000	0.0000	(1.6386)	(0.1777)	0.0000	3	(1.8163)	01/06/2025
601138.SH	12/06/2024	SDB3260188372	5,300.00	3.0468	16,252.70	16,147.96	0.0000	4.5800	50.0000	0.0000	(6.2031)	(0.6728)	0.0000	3	(6.8759)	01/06/2025
601138.SH	12/06/2024	SDB3260188372	18,200.00	3.0468	55,811.17	55,451.47	0.0000	4.5800	50.0000	0.0000	(21.3013)	(2.3105)	0.0000	3	(23.6117)	01/06/2025
601138.SH	12/06/2024	SDB3260188372	13,100.00	3.0468	40,171.78	39,912.87	0.0000	4.5800	50.0000	0.0000	(15.3322)	(1.6630)	0.0000	3	(16.9953)	01/06/2025
601138.SH	12/06/2024	SDB3260188372	300.00	3.0468	919.96	914.04	0.0000	4.5800	50.0000	0.0000	(0.3511)	(0.0381)	0.0000	3	(0.3892)	01/06/2025
601138.SH	12/05/2024	SDB3260188372	1,500.00	3.0961	4,599.82	4,644.17	0.0000	4.5800	50.0000	0.0000	(0.5852)	(0.0645)	0.0000	1	(0.6497)	01/06/2025
601138.SH	12/05/2024	SDB3260188372	300.00	3.0961	919.96	928.83	0.0000	4.5800	50.0000	0.0000	(0.1170)	(0.0129)	0.0000	1	(0.1299)	01/06/2025
601138.SH	12/05/2024	SDB3260188372	1,400.00	3.0961	4,293.17	4,334.56	0.0000	4.5800	50.0000	0.0000	(0.5462)	(0.0602)	0.0000	1	(0.6064)	01/06/2025
601138.SH	12/05/2024	SDB3260188372	5,300.00	3.0961	16,252.70	16,409.41	0.0000	4.5800	50.0000	0.0000	(2.0677)	(0.2279)	0.0000	1	(2.2956)	01/06/2025
601138.SH	12/05/2024	SDB3260188372	18,200.00	3.0961	55,811.17	56,349.29	0.0000	4.5800	50.0000	0.0000	(7.1004)	(0.7826)	0.0000	1	(7.8831)	01/06/2025
601138.SH	12/05/2024	SDB3260188372	13,100.00	3.0961	40,171.78	40,559.11	0.0000	4.5800	50.0000	0.0000	(5.1107)	(0.5633)	0.0000	1	(5.6741)	01/06/2025
601138.SH	12/05/2024	SDB3260188372	300.00	3.0961	919.96	928.83	0.0000	4.5800	50.0000	0.0000	(0.1170)	(0.0129)	0.0000	1	(0.1299)	01/06/2025

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
FOXCONN INDUSTRIAL INTERNET CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
601138.SH	12/04/2024	SDB3260188372	1,500.00	3.0665	4,599.82	4,599.82	0.0000	4.5800	50.0000	0.0000	(0.5852)	(0.0639)	0.0000	1	(0.6491)	01/06/2025
601138.SH	12/04/2024	SDB3260188372	300.00	3.0665	919.96	919.96	0.0000	4.5800	50.0000	0.0000	(0.1170)	(0.0128)	0.0000	1	(0.1298)	01/06/2025
601138.SH	12/04/2024	SDB3260188372	1,400.00	3.0665	4,293.17	4,293.17	0.0000	4.5800	50.0000	0.0000	(0.5462)	(0.0596)	0.0000	1	(0.6058)	01/06/2025
601138.SH	12/04/2024	SDB3260188372	5,300.00	3.0665	16,252.70	16,252.70	0.0000	4.5800	50.0000	0.0000	(2.0677)	(0.2257)	0.0000	1	(2.2934)	01/06/2025
601138.SH	12/04/2024	SDB3260188372	18,200.00	3.0665	55,811.17	55,811.17	0.0000	4.5800	50.0000	0.0000	(7.1004)	(0.7752)	0.0000	1	(7.8756)	01/06/2025
601138.SH	12/04/2024	SDB3260188372	13,100.00	3.0665	40,171.78	40,171.78	0.0000	4.5800	50.0000	0.0000	(5.1107)	(0.5579)	0.0000	1	(5.6687)	01/06/2025
601138.SH	12/04/2024	SDB3260188372	9,600.00	3.0665	29,438.86	29,438.86	0.0000	4.5800	50.0000	0.0000	(3.7453)	(0.4089)	0.0000	1	(4.1542)	01/06/2025
TOTAL FOXCONN INDUSTRIAL INTERNET CO.,LTD. CMN CLASS A SERIES NORTHBOUND											(813.5556)	(94.3103)	0.0000		(907.8659)	

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066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
FUJIAN EXPRESSWAY DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND																
600033.SH	01/03/2025	SDB3260122729	900.00	0.5308	481.75	477.73	0.0000	4.3300	50.0000	0.0000	(0.1738)	(0.0199)	0.0000	3	(0.1937)	01/06/2025
600033.SH	01/03/2025	SDB3260122729	8,700.00	0.5308	4,633.78	4,618.10	0.0000	4.3300	50.0000	0.0000	(1.6720)	(0.1924)	0.0000	3	(1.8644)	01/06/2025
600033.SH	01/03/2025	SDB3260122729	700.00	0.5308	359.42	371.57	0.0000	4.3300	50.0000	0.0000	(0.1297)	(0.0155)	0.0000	3	(0.1452)	01/06/2025
600033.SH	01/03/2025	SDB3260122729	20,400.00	0.5308	10,521.03	10,828.65	0.0000	4.3300	50.0000	0.0000	(3.7963)	(0.4512)	0.0000	3	(4.2475)	01/06/2025
600033.SH	01/03/2025	SDB3260122729	18,400.00	0.5308	9,419.79	9,767.01	0.0000	4.3300	50.0000	0.0000	(3.3990)	(0.4070)	0.0000	3	(3.8059)	01/06/2025
600033.SH	01/03/2025	SDB3260122729	1,100.00	0.5308	565.68	583.90	0.0000	4.3300	50.0000	0.0000	(0.2041)	(0.0243)	0.0000	3	(0.2284)	01/06/2025
600033.SH	01/03/2025	SDB3260122729	15,100.00	0.5308	7,879.94	8,015.32	0.0000	4.3300	50.0000	0.0000	(2.8433)	(0.3340)	0.0000	3	(3.1773)	01/06/2025
600033.SH	01/03/2025	SDB3260122729	9,600.00	0.5308	4,986.10	5,095.83	0.0000	4.3300	50.0000	0.0000	(1.7991)	(0.2123)	0.0000	3	(2.0115)	01/06/2025
600033.SH	01/03/2025	SDB3260122729	2,800.00	0.5308	1,448.77	1,486.28	0.0000	4.3300	50.0000	0.0000	(0.5228)	(0.0619)	0.0000	3	(0.5847)	01/06/2025
600033.SH	01/03/2025	SDB3260122729	700.00	0.5308	359.04	371.57	0.0000	4.3300	50.0000	0.0000	(0.1296)	(0.0155)	0.0000	3	(0.1450)	01/06/2025
600033.SH	01/03/2025	SDB3260122729	16,800.00	0.5308	8,450.90	8,917.71	0.0000	4.3300	50.0000	0.0000	(3.0494)	(0.3716)	0.0000	3	(3.4209)	01/06/2025
600033.SH	01/03/2025	SDB3260122729	21,900.00	0.5308	11,016.36	11,624.87	0.0000	4.3300	50.0000	0.0000	(3.9751)	(0.4844)	0.0000	3	(4.4594)	01/06/2025
600033.SH	01/03/2025	SDB3260122729	2,000.00	0.5308	1,066.06	1,061.63	0.0000	4.3300	50.0000	0.0000	(0.3630)	(0.0442)	0.0000	3	(0.4073)	01/06/2025
600033.SH	01/03/2025	SDB3260122729	138,900.00	0.5308	69,870.87	73,730.34	0.0000	4.3300	50.0000	0.0000	(25.2117)	(3.0721)	0.0000	3	(28.2838)	01/06/2025
600033.SH	01/03/2025	SDB3260122729	34,400.00	0.5308	17,304.23	18,260.07	0.0000	4.3300	50.0000	0.0000	(6.2439)	(0.7608)	0.0000	3	(7.0048)	01/06/2025
600033.SH	01/03/2025	SDB3260122729	165,300.00	0.5308	83,150.86	87,743.88	0.0000	4.3300	50.0000	0.0000	(30.0066)	(3.6560)	0.0000	3	(33.6596)	01/06/2025
600033.SH	01/03/2025	SDB3260122729	19,700.00	0.5308	9,909.69	10,457.08	0.0000	4.3300	50.0000	0.0000	(3.5757)	(0.4357)	0.0000	3	(4.0115)	01/06/2025
600033.SH	01/03/2025	SDB3260122729	6,600.00	0.5308	3,320.00	3,503.39	0.0000	4.3300	50.0000	0.0000	(1.1980)	(0.1460)	0.0000	3	(1.3439)	01/06/2025
600033.SH	01/03/2025	SDB3260122729	9,000.00	0.5308	4,527.27	4,777.34	0.0000	4.3300	50.0000	0.0000	(1.6336)	(0.1991)	0.0000	3	(1.8326)	01/06/2025
600033.SH	01/03/2025	SDB3260122729	100.00	0.5308	50.30	53.08	0.0000	4.3300	50.0000	0.0000	(0.0182)	(0.0022)	0.0000	3	(0.0204)	01/06/2025
600033.SH	01/03/2025	SDB3260122729	100.00	0.5308	50.30	53.08	0.0000	4.3300	50.0000	0.0000	(0.0182)	(0.0022)	0.0000	3	(0.0204)	01/06/2025
600033.SH	01/03/2025	SDB3260122729	7,700.00	0.5308	3,873.33	4,087.28	0.0000	4.3300	50.0000	0.0000	(1.3976)	(0.1703)	0.0000	3	(1.5679)	01/06/2025
600033.SH	01/03/2025	SDB3260122729	700.00	0.5308	352.12	371.57	0.0000	4.3300	50.0000	0.0000	(0.1271)	(0.0155)	0.0000	3	(0.1425)	01/06/2025
600033.SH	01/03/2025	SDB3260122729	2,400.00	0.5308	1,207.27	1,273.96	0.0000	4.3300	50.0000	0.0000	(0.4356)	(0.0531)	0.0000	3	(0.4887)	01/06/2025
600033.SH	01/03/2025	SDB3260122729	69,200.00	0.5308	34,809.68	36,732.47	0.0000	4.3300	50.0000	0.0000	(12.5605)	(1.5305)	0.0000	3	(14.0910)	01/06/2025
600033.SH	01/03/2025	SDB3260122729	100.00	0.5308	50.30	53.08	0.0000	4.3300	50.0000	0.0000	(0.0182)	(0.0022)	0.0000	3	(0.0204)	01/06/2025
600033.SH	01/03/2025	SDB3260122729	3,500.00	0.5308	1,760.61	1,857.86	0.0000	4.3300	50.0000	0.0000	(0.6353)	(0.0774)	0.0000	3	(0.7127)	01/06/2025
600033.SH	01/03/2025	SDB3260122729	35,900.00	0.5308	18,058.78	19,056.29	0.0000	4.3300	50.0000	0.0000	(6.5162)	(0.7940)	0.0000	3	(7.3102)	01/06/2025
600033.SH	01/03/2025	SDB3260122729	15,300.00	0.5308	7,696.36	8,121.48	0.0000	4.3300	50.0000	0.0000	(2.7771)	(0.3384)	0.0000	3	(3.1155)	01/06/2025
600033.SH	01/03/2025	SDB3260122729	23,200.00	0.5308	11,670.30	12,314.93	0.0000	4.3300	50.0000	0.0000	(4.2110)	(0.5131)	0.0000	3	(4.7242)	01/06/2025
600033.SH	01/03/2025	SDB3260122729	15,200.00	0.5308	7,646.06	8,068.40	0.0000	4.3300	50.0000	0.0000	(2.7590)	(0.3362)	0.0000	3	(3.0951)	01/06/2025
600033.SH	01/03/2025	SDB3260122729	500.00	0.5308	251.51	265.41	0.0000	4.3300	50.0000	0.0000	(0.0908)	(0.0111)	0.0000	3	(0.1018)	01/06/2025
600033.SH	01/03/2025	SDB3260122729	10,200.00	0.5308	5,130.91	5,414.32	0.0000	4.3300	50.0000	0.0000	(1.8514)	(0.2256)	0.0000	3	(2.0770)	01/06/2025
600033.SH	01/03/2025	SDB3260122729	7,300.00	0.5308	3,672.12	3,874.96	0.0000	4.3300	50.0000	0.0000	(1.3250)	(0.1615)	0.0000	3	(1.4865)	01/06/2025
600033.SH	01/03/2025	SDB3260122729	100.00	0.5308	50.30	53.08	0.0000	4.3300	50.0000	0.0000	(0.0182)	(0.0022)	0.0000	3	(0.0204)	01/06/2025
600033.SH	01/03/2025	SDB3260122729	169,100.00	0.5308	85,062.37	89,760.99	0.0000	4.3300	50.0000	0.0000	(36.6933)	(3.7400)	0.0000	3	(34.4334)	01/06/2025
600033.SH	01/03/2025	SDB3260122729	114,600.00	0.5308	57,647.24	60,831.51	0.0000	4.3300	50.0000	0.0000	(20.8010)	(2.5346)	0.0000	3	(23.3357)	01/06/2025
600033.SH	01/03/2025	SDB3260122729	200.00	0.5308	100.61	106.16	0.0000	4.3300	50.0000	0.0000	(0.0363)	(0.0044)	0.0000	3	(0.0407)	01/06/2025
600033.SH	01/03/2025	SDB3260122729	400.00	0.5308	201.21	212.33	0.0000	4.3300	50.0000	0.0000	(0.0726)	(0.0088)	0.0000	3	(0.0815)	01/06/2025
600033.SH	01/03/2025	SDB3260122729	7,400.00	0.5308	3,722.42	3,928.04	0.0000	4.3300	50.0000	0.0000	(1.3432)	(0.1637)	0.0000	3	(1.5068)	01/06/2025
600033.SH	01/03/2025	SDB3260122729	193,200.00	0.5308	97,185.40	102,553.65	0.0000	4.3300	50.0000	0.0000	(36.0677)	(4.2731)	0.0000	3	(39.3408)	01/06/2025
600033.SH	01/03/2025	SDB3260122729	3,100.00	0.5308	1,559.39	1,645.53	0.0000	4.3300	50.0000	0.0000	(0.5627)	(0.0686)	0.0000	3	(0.6312)	01/06/2025
600033.SH	01/03/2025	SDB3260122729	200.00	0.5308	100.61	106.16	0.0000	4.3300	50.0000	0.0000	(0.0363)	(0.0044)	0.0000	3	(0.0407)	01/06/2025
600033.SH	01/03/2025	SDB3260122729	39,400.00	0.5308	19,819.38	20,914.15	0.0000	4.3300	50.0000	0.0000	(7.1515)	(0.8714)	0.0000	3	(8.0229)	01/06/2025
600033.SH	01/03/2025	SDB3260122729	5,200.00	0.5308	2,615.76	2,760.24	0.0000	4.3300	50.0000	0.0000	(0.9439)	(0.1150)	0.0000	3	(1.0589)	01/06/2025
600033.SH	01/03/2025	SDB3260122729	63,400.00	0.5308	31,892.10	33,653.73	0.0000	4.3300	50.0000	0.0000	(11.5077)	(1.4022)	0.0000	3	(12.9100)	01/06/2025
600033.SH	01/03/2025	SDB3260122729	167,400.00	0.5308	84,207.22	88,858.60	0.0000	4.3300	50.0000	0.0000	(30.3848)	(3.7024)	0.0000	3	(34.0872)	01/06/2025
600033.SH	01/02/2025	SDB3260122729	700.00	0.5354	359.42	374.75	0.0000	4.3300	50.0000	0.0000	(0.0432)	(0.0052)	0.0000	1	(0.0484)	01/06/2025
600033.SH	01/02/2025	SDB3260122729	20,400.00	0.5354	10,521.03	10,921.41	0.0000	4.3300	50.0000	0.0000	(1.2654)	(0.1517)	0.0000	1	(1.4171)	01/06/2025
600033.SH	01/02/2025	SDB3260122729	18,400.00	0.5354	9,419.79	9,850.68	0.0000	4.3300	50.0000	0.0000	(1.1330)	(0.1368)	0.0000	1	(1.2698)	01/06/2025

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
FUJIAN EXPRESSWAY DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600033.SH	01/02/2025	SDB3260122729	1,100.00	0.5354	565.68	588.90	0.0000	4.3300	50.0000	0.0000	(0.0680)	(0.0082)	0.0000	1	(0.0762)	01/06/2025
600033.SH	01/02/2025	SDB3260122729	15,100.00	0.5354	7,879.94	8,083.98	0.0000	4.3300	50.0000	0.0000	(0.9478)	(0.1123)	0.0000	1	(1.0601)	01/06/2025
600033.SH	01/02/2025	SDB3260122729	9,600.00	0.5354	4,986.10	5,139.48	0.0000	4.3300	50.0000	0.0000	(0.5997)	(0.0714)	0.0000	1	(0.6711)	01/06/2025
600033.SH	01/02/2025	SDB3260122729	2,800.00	0.5354	1,448.77	1,499.02	0.0000	4.3300	50.0000	0.0000	(0.1743)	(0.0208)	0.0000	1	(0.1951)	01/06/2025
600033.SH	01/02/2025	SDB3260122729	700.00	0.5354	359.04	374.75	0.0000	4.3300	50.0000	0.0000	(0.0432)	(0.0052)	0.0000	1	(0.0484)	01/06/2025
600033.SH	01/02/2025	SDB3260122729	16,800.00	0.5354	8,450.90	8,994.10	0.0000	4.3300	50.0000	0.0000	(1.0165)	(0.1249)	0.0000	1	(1.1414)	01/06/2025
600033.SH	01/02/2025	SDB3260122729	21,900.00	0.5354	11,016.36	11,724.45	0.0000	4.3300	50.0000	0.0000	(1.3250)	(0.1628)	0.0000	1	(1.4879)	01/06/2025
600033.SH	01/02/2025	SDB3260122729	2,000.00	0.5354	1,006.06	1,070.73	0.0000	4.3300	50.0000	0.0000	(0.1210)	(0.0149)	0.0000	1	(0.1359)	01/06/2025
600033.SH	01/02/2025	SDB3260122729	138,900.00	0.5354	69,870.87	74,361.92	0.0000	4.3300	50.0000	0.0000	(8.4039)	(1.0328)	0.0000	1	(9.4367)	01/06/2025
600033.SH	01/02/2025	SDB3260122729	34,400.00	0.5354	17,304.23	18,416.49	0.0000	4.3300	50.0000	0.0000	(2.0813)	(0.2558)	0.0000	1	(2.3371)	01/06/2025
600033.SH	01/02/2025	SDB3260122729	165,300.00	0.5354	83,150.86	88,495.50	0.0000	4.3300	50.0000	0.0000	(10.0012)	(1.2291)	0.0000	1	(11.2303)	01/06/2025
600033.SH	01/02/2025	SDB3260122729	19,700.00	0.5354	9,909.69	10,546.65	0.0000	4.3300	50.0000	0.0000	(1.1919)	(0.1465)	0.0000	1	(1.3384)	01/06/2025
600033.SH	01/02/2025	SDB3260122729	6,600.00	0.5354	3,320.00	3,533.40	0.0000	4.3300	50.0000	0.0000	(0.3993)	(0.0491)	0.0000	1	(0.4484)	01/06/2025
600033.SH	01/02/2025	SDB3260122729	9,000.00	0.5354	4,527.27	4,818.27	0.0000	4.3300	50.0000	0.0000	(0.5445)	(0.0669)	0.0000	1	(0.6115)	01/06/2025
600033.SH	01/02/2025	SDB3260122729	100.00	0.5354	50.30	53.54	0.0000	4.3300	50.0000	0.0000	(0.0061)	(0.0007)	0.0000	1	(0.0068)	01/06/2025
600033.SH	01/02/2025	SDB3260122729	100.00	0.5354	50.30	53.54	0.0000	4.3300	50.0000	0.0000	(0.0061)	(0.0007)	0.0000	1	(0.0068)	01/06/2025
600033.SH	01/02/2025	SDB3260122729	7,700.00	0.5354	3,873.33	4,122.30	0.0000	4.3300	50.0000	0.0000	(0.4659)	(0.0573)	0.0000	1	(0.5231)	01/06/2025
600033.SH	01/02/2025	SDB3260122729	700.00	0.5354	352.12	374.75	0.0000	4.3300	50.0000	0.0000	(0.0424)	(0.0052)	0.0000	1	(0.0476)	01/06/2025
600033.SH	01/02/2025	SDB3260122729	2,400.00	0.5354	1,207.27	1,284.87	0.0000	4.3300	50.0000	0.0000	(0.1452)	(0.0178)	0.0000	1	(0.1631)	01/06/2025
600033.SH	01/02/2025	SDB3260122729	69,200.00	0.5354	34,809.68	37,047.12	0.0000	4.3300	50.0000	0.0000	(4.1868)	(0.5145)	0.0000	1	(4.7014)	01/06/2025
600033.SH	01/02/2025	SDB3260122729	100.00	0.5354	50.30	53.54	0.0000	4.3300	50.0000	0.0000	(0.0061)	(0.0007)	0.0000	1	(0.0068)	01/06/2025
600033.SH	01/02/2025	SDB3260122729	3,500.00	0.5354	1,760.61	1,873.77	0.0000	4.3300	50.0000	0.0000	(0.2118)	(0.0260)	0.0000	1	(0.2378)	01/06/2025
600033.SH	01/02/2025	SDB3260122729	35,900.00	0.5354	18,058.78	19,219.53	0.0000	4.3300	50.0000	0.0000	(2.1721)	(0.2669)	0.0000	1	(2.4390)	01/06/2025
600033.SH	01/02/2025	SDB3260122729	15,300.00	0.5354	7,696.36	8,191.05	0.0000	4.3300	50.0000	0.0000	(0.9257)	(0.1138)	0.0000	1	(1.0395)	01/06/2025
600033.SH	01/02/2025	SDB3260122729	23,200.00	0.5354	11,670.30	12,420.42	0.0000	4.3300	50.0000	0.0000	(1.4037)	(0.1725)	0.0000	1	(1.5762)	01/06/2025
600033.SH	01/02/2025	SDB3260122729	15,200.00	0.5354	7,646.06	8,137.52	0.0000	4.3300	50.0000	0.0000	(0.9197)	(0.1130)	0.0000	1	(1.0327)	01/06/2025
600033.SH	01/02/2025	SDB3260122729	500.00	0.5354	251.51	267.68	0.0000	4.3300	50.0000	0.0000	(0.0303)	(0.0037)	0.0000	1	(0.0340)	01/06/2025
600033.SH	01/02/2025	SDB3260122729	10,200.00	0.5354	5,130.91	5,460.70	0.0000	4.3300	50.0000	0.0000	(0.6171)	(0.0758)	0.0000	1	(0.6930)	01/06/2025
600033.SH	01/02/2025	SDB3260122729	7,300.00	0.5354	3,672.12	3,908.15	0.0000	4.3300	50.0000	0.0000	(0.4417)	(0.0543)	0.0000	1	(0.4960)	01/06/2025
600033.SH	01/02/2025	SDB3260122729	100.00	0.5354	50.30	53.54	0.0000	4.3300	50.0000	0.0000	(0.0061)	(0.0007)	0.0000	1	(0.0068)	01/06/2025
600033.SH	01/02/2025	SDB3260122729	169,100.00	0.5354	85,062.37	90,529.88	0.0000	4.3300	50.0000	0.0000	(10.2311)	(1.2574)	0.0000	1	(11.4885)	01/06/2025
600033.SH	01/02/2025	SDB3260122729	114,600.00	0.5354	57,647.24	61,352.60	0.0000	4.3300	50.0000	0.0000	(6.9337)	(0.8521)	0.0000	1	(7.7858)	01/06/2025
600033.SH	01/02/2025	SDB3260122729	200.00	0.5354	100.61	107.07	0.0000	4.3300	50.0000	0.0000	(0.0121)	(0.0015)	0.0000	1	(0.0136)	01/06/2025
600033.SH	01/02/2025	SDB3260122729	400.00	0.5354	201.21	214.15	0.0000	4.3300	50.0000	0.0000	(0.0242)	(0.0030)	0.0000	1	(0.0272)	01/06/2025
600033.SH	01/02/2025	SDB3260122729	7,400.00	0.5354	3,722.42	3,961.69	0.0000	4.3300	50.0000	0.0000	(0.4477)	(0.0550)	0.0000	1	(0.5027)	01/06/2025
600033.SH	01/02/2025	SDB3260122729	193,200.00	0.5354	97,185.40	103,432.13	0.0000	4.3300	50.0000	0.0000	(11.6892)	(1.4366)	0.0000	1	(13.1258)	01/06/2025
600033.SH	01/02/2025	SDB3260122729	3,100.00	0.5354	1,559.39	1,659.63	0.0000	4.3300	50.0000	0.0000	(0.1876)	(0.0231)	0.0000	1	(0.2106)	01/06/2025
600033.SH	01/02/2025	SDB3260122729	200.00	0.5354	100.61	107.07	0.0000	4.3300	50.0000	0.0000	(0.0121)	(0.0015)	0.0000	1	(0.0136)	01/06/2025
600033.SH	01/02/2025	SDB3260122729	39,400.00	0.5354	19,819.38	21,093.30	0.0000	4.3300	50.0000	0.0000	(2.3838)	(0.2930)	0.0000	1	(2.6768)	01/06/2025
600033.SH	01/02/2025	SDB3260122729	5,200.00	0.5354	2,615.76	2,783.89	0.0000	4.3300	50.0000	0.0000	(0.3146)	(0.0387)	0.0000	1	(0.3533)	01/06/2025
600033.SH	01/02/2025	SDB3260122729	63,400.00	0.5354	31,892.10	33,942.01	0.0000	4.3300	50.0000	0.0000	(3.8359)	(0.4714)	0.0000	1	(4.3073)	01/06/2025
600033.SH	01/02/2025	SDB3260122729	167,400.00	0.5354	84,207.22	89,619.77	0.0000	4.3300	50.0000	0.0000	(10.1283)	(1.2447)	0.0000	1	(11.3730)	01/06/2025
600033.SH	12/31/2024	SDB3260122729	700.00	0.5216	359.42	365.14	0.0000	4.3300	50.0000	0.0000	(0.0865)	(0.0101)	0.0000	2	(0.0966)	01/06/2025
600033.SH	12/31/2024	SDB3260122729	20,400.00	0.5216	10,521.03	10,641.21	0.0000	4.3300	50.0000	0.0000	(2.5309)	(0.2956)	0.0000	2	(2.8265)	01/06/2025
600033.SH	12/31/2024	SDB3260122729	18,400.00	0.5216	9,419.79	9,597.96	0.0000	4.3300	50.0000	0.0000	(2.2660)	(0.2666)	0.0000	2	(2.5326)	01/06/2025
600033.SH	12/31/2024	SDB3260122729	1,100.00	0.5216	565.68	573.79	0.0000	4.3300	50.0000	0.0000	(0.1361)	(0.0159)	0.0000	2	(0.1520)	01/06/2025
600033.SH	12/31/2024	SDB3260122729	15,100.00	0.5216	7,879.94	7,876.58	0.0000	4.3300	50.0000	0.0000	(1.8956)	(0.2188)	0.0000	2	(2.1144)	01/06/2025
600033.SH	12/31/2024	SDB3260122729	9,800.00	0.5216	4,986.10	5,007.63	0.0000	4.3300	50.0000	0.0000	(1.1994)	(0.1391)	0.0000	2	(1.3385)	01/06/2025
600033.SH	12/31/2024	SDB3260122729	2,800.00	0.5216	1,448.77	1,460.56	0.0000	4.3300	50.0000	0.0000	(0.0406)	(0.0046)	0.0000	2	(0.3891)	01/06/2025
600033.SH	12/31/2024	SDB3260122729	700.00	0.5216	359.04	365.14	0.0000	4.3300	50.0000	0.0000	(0.0864)	(0.0101)	0.0000	2	(0.0965)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
FUJIAN EXPRESSWAY DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600033.SH	12/31/2024	SDB3260122729	16,800.00	0.5216	8,450.90	8,763.35	0.0000	4.3300	50.0000	0.0000	(2.0329)	(0.2434)	0.0000	2	(2.2763)	01/06/2025
600033.SH	12/31/2024	SDB3260122729	21,900.00	0.5216	11,016.36	11,423.65	0.0000	4.3300	50.0000	0.0000	(2.6500)	(0.3173)	0.0000	2	(2.9674)	01/06/2025
600033.SH	12/31/2024	SDB3260122729	2,000.00	0.5216	1,006.06	1,043.26	0.0000	4.3300	50.0000	0.0000	(0.2420)	(0.0290)	0.0000	2	(0.2710)	01/06/2025
600033.SH	12/31/2024	SDB3260122729	138,900.00	0.5216	69,870.87	72,454.13	0.0000	4.3300	50.0000	0.0000	(16.8078)	(2.0126)	0.0000	2	(18.8204)	01/06/2025
600033.SH	12/31/2024	SDB3260122729	34,400.00	0.5216	17,304.23	17,944.00	0.0000	4.3300	50.0000	0.0000	(4.1626)	(0.4984)	0.0000	2	(4.6611)	01/06/2025
600033.SH	12/31/2024	SDB3260122729	165,300.00	0.5216	83,150.86	86,225.11	0.0000	4.3300	50.0000	0.0000	(20.0024)	(2.3951)	0.0000	2	(22.3975)	01/06/2025
600033.SH	12/31/2024	SDB3260122729	19,700.00	0.5216	9,909.69	10,276.07	0.0000	4.3300	50.0000	0.0000	(2.3838)	(0.2854)	0.0000	2	(2.6693)	01/06/2025
600033.SH	12/31/2024	SDB3260122729	6,600.00	0.5216	3,320.00	3,442.74	0.0000	4.3300	50.0000	0.0000	(0.7986)	(0.0956)	0.0000	2	(0.8943)	01/06/2025
600033.SH	12/31/2024	SDB3260122729	9,000.00	0.5216	4,527.27	4,694.65	0.0000	4.3300	50.0000	0.0000	(1.0891)	(0.1304)	0.0000	2	(1.2195)	01/06/2025
600033.SH	12/31/2024	SDB3260122729	100.00	0.5216	50.30	52.16	0.0000	4.3300	50.0000	0.0000	(0.0121)	(0.0014)	0.0000	2	(0.0135)	01/06/2025
600033.SH	12/31/2024	SDB3260122729	100.00	0.5216	50.30	52.16	0.0000	4.3300	50.0000	0.0000	(0.0121)	(0.0014)	0.0000	2	(0.0135)	01/06/2025
600033.SH	12/31/2024	SDB3260122729	7,700.00	0.5216	3,873.33	4,016.54	0.0000	4.3300	50.0000	0.0000	(0.9318)	(0.1116)	0.0000	2	(1.0433)	01/06/2025
600033.SH	12/31/2024	SDB3260122729	700.00	0.5216	352.12	365.14	0.0000	4.3300	50.0000	0.0000	(0.0847)	(0.0101)	0.0000	2	(0.0948)	01/06/2025
600033.SH	12/31/2024	SDB3260122729	2,400.00	0.5216	1,207.27	1,251.91	0.0000	4.3300	50.0000	0.0000	(0.2904)	(0.0348)	0.0000	2	(0.3252)	01/06/2025
600033.SH	12/31/2024	SDB3260122729	69,200.00	0.5216	34,809.68	36,096.66	0.0000	4.3300	50.0000	0.0000	(8.3737)	(1.0027)	0.0000	2	(9.3763)	01/06/2025
600033.SH	12/31/2024	SDB3260122729	100.00	0.5216	50.30	52.16	0.0000	4.3300	50.0000	0.0000	(0.0121)	(0.0014)	0.0000	2	(0.0135)	01/06/2025
600033.SH	12/31/2024	SDB3260122729	3,500.00	0.5216	1,760.61	1,825.70	0.0000	4.3300	50.0000	0.0000	(0.4235)	(0.0507)	0.0000	2	(0.4742)	01/06/2025
600033.SH	12/31/2024	SDB3260122729	35,900.00	0.5216	18,058.78	18,726.45	0.0000	4.3300	50.0000	0.0000	(4.3441)	(0.5202)	0.0000	2	(4.8643)	01/06/2025
600033.SH	12/31/2024	SDB3260122729	15,300.00	0.5216	7,696.36	7,980.91	0.0000	4.3300	50.0000	0.0000	(1.8514)	(0.2217)	0.0000	2	(2.0731)	01/06/2025
600033.SH	12/31/2024	SDB3260122729	23,200.00	0.5216	11,670.30	12,101.77	0.0000	4.3300	50.0000	0.0000	(2.8074)	(0.3362)	0.0000	2	(3.1435)	01/06/2025
600033.SH	12/31/2024	SDB3260122729	15,200.00	0.5216	7,646.06	7,928.75	0.0000	4.3300	50.0000	0.0000	(1.8393)	(0.2202)	0.0000	2	(2.0595)	01/06/2025
600033.SH	12/31/2024	SDB3260122729	500.00	0.5216	251.51	260.81	0.0000	4.3300	50.0000	0.0000	(0.0605)	(0.0072)	0.0000	2	(0.0677)	01/06/2025
600033.SH	12/31/2024	SDB3260122729	10,200.00	0.5216	5,130.91	5,320.61	0.0000	4.3300	50.0000	0.0000	(1.2343)	(0.1478)	0.0000	2	(1.3821)	01/06/2025
600033.SH	12/31/2024	SDB3260122729	7,300.00	0.5216	3,672.12	3,807.88	0.0000	4.3300	50.0000	0.0000	(0.8833)	(0.1058)	0.0000	2	(0.9891)	01/06/2025
600033.SH	12/31/2024	SDB3260122729	100.00	0.5216	50.30	52.16	0.0000	4.3300	50.0000	0.0000	(0.0121)	(0.0014)	0.0000	2	(0.0135)	01/06/2025
600033.SH	12/31/2024	SDB3260122729	169,100.00	0.5216	85,062.37	88,207.29	0.0000	4.3300	50.0000	0.0000	(20.4622)	(2.4502)	0.0000	2	(22.9124)	01/06/2025
600033.SH	12/31/2024	SDB3260122729	114,600.00	0.5216	57,647.24	59,778.57	0.0000	4.3300	50.0000	0.0000	(13.8674)	(1.6605)	0.0000	2	(15.5279)	01/06/2025
600033.SH	12/31/2024	SDB3260122729	200.00	0.5216	100.61	104.33	0.0000	4.3300	50.0000	0.0000	(0.0242)	(0.0029)	0.0000	2	(0.0271)	01/06/2025
600033.SH	12/31/2024	SDB3260122729	400.00	0.5216	201.21	208.65	0.0000	4.3300	50.0000	0.0000	(0.0484)	(0.0058)	0.0000	2	(0.0542)	01/06/2025
600033.SH	12/31/2024	SDB3260122729	7,400.00	0.5216	3,722.42	3,860.05	0.0000	4.3300	50.0000	0.0000	(0.8954)	(0.1072)	0.0000	2	(1.0027)	01/06/2025
600033.SH	12/31/2024	SDB3260122729	193,200.00	0.5216	97,185.40	100,778.53	0.0000	4.3300	50.0000	0.0000	(23.3785)	(2.7994)	0.0000	2	(26.1779)	01/06/2025
600033.SH	12/31/2024	SDB3260122729	3,100.00	0.5216	1,559.39	1,617.05	0.0000	4.3300	50.0000	0.0000	(0.3751)	(0.0449)	0.0000	2	(0.4200)	01/06/2025
600033.SH	12/31/2024	SDB3260122729	200.00	0.5216	100.61	104.33	0.0000	4.3300	50.0000	0.0000	(0.0242)	(0.0029)	0.0000	2	(0.0271)	01/06/2025
600033.SH	12/31/2024	SDB3260122729	39,400.00	0.5216	19,819.38	20,552.14	0.0000	4.3300	50.0000	0.0000	(4.7677)	(0.5709)	0.0000	2	(5.3386)	01/06/2025
600033.SH	12/31/2024	SDB3260122729	5,200.00	0.5216	2,615.76	2,712.47	0.0000	4.3300	50.0000	0.0000	(0.6292)	(0.0753)	0.0000	2	(0.7046)	01/06/2025
600033.SH	12/31/2024	SDB3260122729	63,400.00	0.5216	31,892.10	33,071.22	0.0000	4.3300	50.0000	0.0000	(7.6718)	(0.9186)	0.0000	2	(8.5905)	01/06/2025
600033.SH	12/31/2024	SDB3260122729	167,400.00	0.5216	84,207.22	87,320.53	0.0000	4.3300	50.0000	0.0000	(20.2565)	(2.4256)	0.0000	2	(22.6821)	01/06/2025
600033.SH	12/30/2024	SDB3260122729	18,400.00	0.5078	9,419.79	9,344.38	0.0000	4.3300	50.0000	0.0000	(1.1330)	(0.1298)	0.0000	1	(1.2628)	01/06/2025
600033.SH	12/30/2024	SDB3260122729	1,100.00	0.5078	565.68	558.63	0.0000	4.3300	50.0000	0.0000	(0.0680)	(0.0078)	0.0000	1	(0.0758)	01/06/2025
600033.SH	12/30/2024	SDB3260122729	15,100.00	0.5078	7,879.94	7,668.49	0.0000	4.3300	50.0000	0.0000	(0.9478)	(0.1065)	0.0000	1	(1.0543)	01/06/2025
600033.SH	12/30/2024	SDB3260122729	9,600.00	0.5078	4,986.10	4,875.33	0.0000	4.3300	50.0000	0.0000	(0.5997)	(0.0677)	0.0000	1	(0.6674)	01/06/2025
600033.SH	12/30/2024	SDB3260122729	2,800.00	0.5078	1,448.77	1,421.97	0.0000	4.3300	50.0000	0.0000	(0.1743)	(0.0197)	0.0000	1	(0.1940)	01/06/2025
600033.SH	12/30/2024	SDB3260122729	700.00	0.5078	359.04	355.49	0.0000	4.3300	50.0000	0.0000	(0.0432)	(0.0049)	0.0000	1	(0.0481)	01/06/2025
600033.SH	12/30/2024	SDB3260122729	16,800.00	0.5078	8,450.90	8,531.83	0.0000	4.3300	50.0000	0.0000	(1.0165)	(0.1185)	0.0000	1	(1.1350)	01/06/2025
600033.SH	12/30/2024	SDB3260122729	21,900.00	0.5078	11,016.36	11,121.85	0.0000	4.3300	50.0000	0.0000	(1.3250)	(0.1545)	0.0000	1	(1.4795)	01/06/2025
600033.SH	12/30/2024	SDB3260122729	2,000.00	0.5078	1,006.06	1,015.69	0.0000	4.3300	50.0000	0.0000	(0.1210)	(0.0141)	0.0000	1	(0.1351)	01/06/2025
600033.SH	12/30/2024	SDB3260122729	138,900.00	0.5078	69,870.87	70,539.95	0.0000	4.3300	50.0000	0.0000	(8.4039)	(0.9797)	0.0000	1	(9.3836)	01/06/2025
600033.SH	12/30/2024	SDB3260122729	34,400.00	0.5078	17,304.23	17,469.94	0.0000	4.3300	50.0000	0.0000	(2.0813)	(0.2426)	0.0000	1	(2.3240)	01/06/2025
600033.SH	12/30/2024	SDB3260122729	165,300.00	0.5078	83,150.86	83,947.11	0.0000	4.3300	50.0000	0.0000	(10.0012)	(1.1659)	0.0000	1	(11.1671)	01/06/2025
600033.SH	12/30/2024	SDB3260122729	19,700.00	0.5078	9,909.69	10,004.59	0.0000	4.3300	50.0000	0.0000	(1.1919)	(0.1390)	0.0000	1	(1.3309)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
FUJIAN EXPRESSWAY DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600033.SH	12/30/2024	SDB3260122729	6,600.00	0.5078	3,320.00	3,351.79	0.0000	4.3300	50.0000	0.0000	(0.3993)	(0.0466)	0.0000	1	(0.4459)	01/06/2025
600033.SH	12/30/2024	SDB3260122729	9,000.00	0.5078	4,527.27	4,570.62	0.0000	4.3300	50.0000	0.0000	(0.5445)	(0.0635)	0.0000	1	(0.6080)	01/06/2025
600033.SH	12/30/2024	SDB3260122729	100.00	0.5078	50.30	50.78	0.0000	4.3300	50.0000	0.0000	(0.0061)	(0.0007)	0.0000	1	(0.0068)	01/06/2025
600033.SH	12/30/2024	SDB3260122729	100.00	0.5078	50.30	50.78	0.0000	4.3300	50.0000	0.0000	(0.0061)	(0.0007)	0.0000	1	(0.0068)	01/06/2025
600033.SH	12/30/2024	SDB3260122729	7,700.00	0.5078	3,873.33	3,910.42	0.0000	4.3300	50.0000	0.0000	(0.4659)	(0.0543)	0.0000	1	(0.5202)	01/06/2025
600033.SH	12/30/2024	SDB3260122729	700.00	0.5078	352.12	355.49	0.0000	4.3300	50.0000	0.0000	(0.0424)	(0.0049)	0.0000	1	(0.0473)	01/06/2025
600033.SH	12/30/2024	SDB3260122729	2,400.00	0.5078	1,207.27	1,218.83	0.0000	4.3300	50.0000	0.0000	(0.1452)	(0.0169)	0.0000	1	(0.1621)	01/06/2025
600033.SH	12/30/2024	SDB3260122729	69,200.00	0.5078	34,809.68	35,143.01	0.0000	4.3300	50.0000	0.0000	(4.1868)	(0.4881)	0.0000	1	(4.6749)	01/06/2025
600033.SH	12/30/2024	SDB3260122729	100.00	0.5078	50.30	50.78	0.0000	4.3300	50.0000	0.0000	(0.0061)	(0.0007)	0.0000	1	(0.0068)	01/06/2025
600033.SH	12/30/2024	SDB3260122729	3,500.00	0.5078	1,760.61	1,777.46	0.0000	4.3300	50.0000	0.0000	(0.2118)	(0.0247)	0.0000	1	(0.2364)	01/06/2025
600033.SH	12/30/2024	SDB3260122729	35,900.00	0.5078	18,058.78	18,231.71	0.0000	4.3300	50.0000	0.0000	(2.1721)	(0.2532)	0.0000	1	(2.4253)	01/06/2025
600033.SH	12/30/2024	SDB3260122729	15,300.00	0.5078	7,696.36	7,770.06	0.0000	4.3300	50.0000	0.0000	(0.9257)	(0.1079)	0.0000	1	(1.0336)	01/06/2025
600033.SH	12/30/2024	SDB3260122729	23,200.00	0.5078	11,670.30	11,782.05	0.0000	4.3300	50.0000	0.0000	(1.4037)	(0.1636)	0.0000	1	(1.5673)	01/06/2025
600033.SH	12/30/2024	SDB3260122729	15,200.00	0.5078	7,646.06	7,719.27	0.0000	4.3300	50.0000	0.0000	(0.9197)	(0.1072)	0.0000	1	(1.0269)	01/06/2025
600033.SH	12/30/2024	SDB3260122729	500.00	0.5078	251.51	253.92	0.0000	4.3300	50.0000	0.0000	(0.0303)	(0.0035)	0.0000	1	(0.0338)	01/06/2025
600033.SH	12/30/2024	SDB3260122729	10,200.00	0.5078	5,130.91	5,180.04	0.0000	4.3300	50.0000	0.0000	(0.6171)	(0.0719)	0.0000	1	(0.6891)	01/06/2025
600033.SH	12/30/2024	SDB3260122729	7,300.00	0.5078	3,672.12	3,707.28	0.0000	4.3300	50.0000	0.0000	(0.4417)	(0.0515)	0.0000	1	(0.4932)	01/06/2025
600033.SH	12/30/2024	SDB3260122729	100.00	0.5078	50.30	50.78	0.0000	4.3300	50.0000	0.0000	(0.0061)	(0.0007)	0.0000	1	(0.0068)	01/06/2025
600033.SH	12/30/2024	SDB3260122729	169,100.00	0.5078	85,062.37	85,876.93	0.0000	4.3300	50.0000	0.0000	(10.2311)	(1.1927)	0.0000	1	(11.4238)	01/06/2025
600033.SH	12/30/2024	SDB3260122729	114,600.00	0.5078	57,647.24	58,199.27	0.0000	4.3300	50.0000	0.0000	(6.9337)	(0.8083)	0.0000	1	(7.7420)	01/06/2025
600033.SH	12/30/2024	SDB3260122729	200.00	0.5078	100.61	101.57	0.0000	4.3300	50.0000	0.0000	(0.0121)	(0.0014)	0.0000	1	(0.0135)	01/06/2025
600033.SH	12/30/2024	SDB3260122729	400.00	0.5078	201.21	203.14	0.0000	4.3300	50.0000	0.0000	(0.0242)	(0.0028)	0.0000	1	(0.0270)	01/06/2025
600033.SH	12/30/2024	SDB3260122729	7,400.00	0.5078	3,722.42	3,758.07	0.0000	4.3300	50.0000	0.0000	(0.4477)	(0.0522)	0.0000	1	(0.4999)	01/06/2025
600033.SH	12/30/2024	SDB3260122729	193,200.00	0.5078	97,185.40	98,116.04	0.0000	4.3300	50.0000	0.0000	(11.6892)	(1.3627)	0.0000	1	(13.0520)	01/06/2025
600033.SH	12/30/2024	SDB3260122729	3,100.00	0.5078	1,559.39	1,574.33	0.0000	4.3300	50.0000	0.0000	(0.1876)	(0.0219)	0.0000	1	(0.2094)	01/06/2025
600033.SH	12/30/2024	SDB3260122729	200.00	0.5078	100.61	101.57	0.0000	4.3300	50.0000	0.0000	(0.0121)	(0.0014)	0.0000	1	(0.0135)	01/06/2025
600033.SH	12/30/2024	SDB3260122729	39,400.00	0.5078	19,819.38	20,009.17	0.0000	4.3300	50.0000	0.0000	(2.3838)	(0.2779)	0.0000	1	(2.6617)	01/06/2025
600033.SH	12/30/2024	SDB3260122729	5,200.00	0.5078	2,615.76	2,640.80	0.0000	4.3300	50.0000	0.0000	(0.3146)	(0.0367)	0.0000	1	(0.3513)	01/06/2025
600033.SH	12/30/2024	SDB3260122729	63,400.00	0.5078	31,892.10	32,197.50	0.0000	4.3300	50.0000	0.0000	(3.8359)	(0.4472)	0.0000	1	(4.2831)	01/06/2025
600033.SH	12/30/2024	SDB3260122729	167,400.00	0.5078	84,207.22	85,013.59	0.0000	4.3300	50.0000	0.0000	(10.1283)	(1.1807)	0.0000	1	(11.3090)	01/06/2025
600033.SH	12/27/2024	SDB3260122729	15,100.00	0.5145	7,879.94	7,769.03	0.0000	4.3300	50.0000	0.0000	(2.8433)	(0.3237)	0.0000	3	(3.1671)	01/06/2025
600033.SH	12/27/2024	SDB3260122729	9,600.00	0.5145	4,986.10	4,939.25	0.0000	4.3300	50.0000	0.0000	(1.7991)	(0.2058)	0.0000	3	(2.0050)	01/06/2025
600033.SH	12/27/2024	SDB3260122729	2,800.00	0.5145	1,448.77	1,440.61	0.0000	4.3300	50.0000	0.0000	(0.5228)	(0.0600)	0.0000	3	(0.5828)	01/06/2025
600033.SH	12/27/2024	SDB3260122729	700.00	0.5145	359.04	360.15	0.0000	4.3300	50.0000	0.0000	(0.1296)	(0.0150)	0.0000	3	(0.1446)	01/06/2025
600033.SH	12/27/2024	SDB3260122729	16,800.00	0.5145	8,450.90	8,643.68	0.0000	4.3300	50.0000	0.0000	(3.0494)	(0.3602)	0.0000	3	(3.4095)	01/06/2025
600033.SH	12/27/2024	SDB3260122729	21,900.00	0.5145	11,016.36	11,267.66	0.0000	4.3300	50.0000	0.0000	(3.9751)	(0.4695)	0.0000	3	(4.4446)	01/06/2025
600033.SH	12/27/2024	SDB3260122729	2,000.00	0.5145	1,006.06	1,029.01	0.0000	4.3300	50.0000	0.0000	(0.3630)	(0.0429)	0.0000	3	(0.4059)	01/06/2025
600033.SH	12/27/2024	SDB3260122729	138,900.00	0.5145	69,870.87	71,464.74	0.0000	4.3300	50.0000	0.0000	(25.2117)	(2.9777)	0.0000	3	(28.1894)	01/06/2025
600033.SH	12/27/2024	SDB3260122729	34,400.00	0.5145	17,304.23	17,698.97	0.0000	4.3300	50.0000	0.0000	(6.2439)	(0.7375)	0.0000	3	(6.9814)	01/06/2025
600033.SH	12/27/2024	SDB3260122729	165,300.00	0.5145	83,150.86	85,047.68	0.0000	4.3300	50.0000	0.0000	(30.0036)	(3.5437)	0.0000	3	(33.5473)	01/06/2025
600033.SH	12/27/2024	SDB3260122729	19,700.00	0.5145	9,909.69	10,135.75	0.0000	4.3300	50.0000	0.0000	(3.5757)	(0.4223)	0.0000	3	(3.9981)	01/06/2025
600033.SH	12/27/2024	SDB3260122729	6,600.00	0.5145	3,320.00	3,395.73	0.0000	4.3300	50.0000	0.0000	(1.1980)	(0.1415)	0.0000	3	(1.3395)	01/06/2025
600033.SH	12/27/2024	SDB3260122729	9,000.00	0.5145	4,527.27	4,630.55	0.0000	4.3300	50.0000	0.0000	(1.6336)	(0.1929)	0.0000	3	(1.8265)	01/06/2025
600033.SH	12/27/2024	SDB3260122729	100.00	0.5145	50.30	51.45	0.0000	4.3300	50.0000	0.0000	(0.0182)	(0.0021)	0.0000	3	(0.0203)	01/06/2025
600033.SH	12/27/2024	SDB3260122729	100.00	0.5145	50.30	51.45	0.0000	4.3300	50.0000	0.0000	(0.0182)	(0.0021)	0.0000	3	(0.0203)	01/06/2025
600033.SH	12/27/2024	SDB3260122729	7,700.00	0.5145	3,873.33	3,961.69	0.0000	4.3300	50.0000	0.0000	(1.3976)	(0.1651)	0.0000	3	(1.5627)	01/06/2025
600033.SH	12/27/2024	SDB3260122729	700.00	0.5145	352.12	360.15	0.0000	4.3300	50.0000	0.0000	(0.1271)	(0.0150)	0.0000	3	(0.1421)	01/06/2025
600033.SH	12/27/2024	SDB3260122729	2,400.00	0.5145	1,207.27	1,234.81	0.0000	4.3300	50.0000	0.0000	(0.4356)	(0.0515)	0.0000	3	(0.4871)	01/06/2025
600033.SH	12/27/2024	SDB3260122729	69,200.00	0.5145	34,809.68	35,603.75	0.0000	4.3300	50.0000	0.0000	(12.5605)	(1.4835)	0.0000	3	(14.0440)	01/06/2025
600033.SH	12/27/2024	SDB3260122729	100.00	0.5145	50.30	51.45	0.0000	4.3300	50.0000	0.0000	(0.0182)	(0.0021)	0.0000	3	(0.0203)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
FUJIAN EXPRESSWAY DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600033.SH	12/27/2024	SDB3260122729	3,500.00	0.5145	1,760.61	1,800.77	0.0000	4.3300	50.0000	0.0000	(0.6353)	(0.0750)	0.0000	3	(0.7103)	01/06/2025
600033.SH	12/27/2024	SDB3260122729	35,900.00	0.5145	18,058.78	18,470.73	0.0000	4.3300	50.0000	0.0000	(6.5162)	(0.7696)	0.0000	3	(7.2858)	01/06/2025
600033.SH	12/27/2024	SDB3260122729	15,300.00	0.5145	7,696.36	7,871.93	0.0000	4.3300	50.0000	0.0000	(2.7771)	(0.3280)	0.0000	3	(3.1051)	01/06/2025
600033.SH	12/27/2024	SDB3260122729	23,200.00	0.5145	11,670.30	11,936.52	0.0000	4.3300	50.0000	0.0000	(4.2110)	(0.4974)	0.0000	3	(4.7084)	01/06/2025
600033.SH	12/27/2024	SDB3260122729	15,200.00	0.5145	7,646.06	7,820.48	0.0000	4.3300	50.0000	0.0000	(2.7590)	(0.3259)	0.0000	3	(3.0848)	01/06/2025
600033.SH	12/27/2024	SDB3260122729	500.00	0.5145	251.51	257.25	0.0000	4.3300	50.0000	0.0000	(0.0908)	(0.0107)	0.0000	3	(0.1015)	01/06/2025
600033.SH	12/27/2024	SDB3260122729	10,200.00	0.5145	5,130.91	5,247.95	0.0000	4.3300	50.0000	0.0000	(1.8514)	(0.2187)	0.0000	3	(2.0701)	01/06/2025
600033.SH	12/27/2024	SDB3260122729	7,300.00	0.5145	3,672.12	3,755.89	0.0000	4.3300	50.0000	0.0000	(1.3250)	(0.1565)	0.0000	3	(1.4815)	01/06/2025
600033.SH	12/27/2024	SDB3260122729	100.00	0.5145	50.30	51.45	0.0000	4.3300	50.0000	0.0000	(0.0182)	(0.0021)	0.0000	3	(0.0203)	01/06/2025
600033.SH	12/27/2024	SDB3260122729	169,100.00	0.5145	85,062.37	87,002.80	0.0000	4.3300	50.0000	0.0000	(30.6933)	(3.6251)	0.0000	3	(34.3185)	01/06/2025
600033.SH	12/27/2024	SDB3260122729	114,600.00	0.5145	57,647.24	58,962.27	0.0000	4.3300	50.0000	0.0000	(20.8010)	(2.4568)	0.0000	3	(23.2578)	01/06/2025
600033.SH	12/27/2024	SDB3260122729	200.00	0.5145	100.61	102.90	0.0000	4.3300	50.0000	0.0000	(0.0363)	(0.0043)	0.0000	3	(0.0406)	01/06/2025
600033.SH	12/27/2024	SDB3260122729	400.00	0.5145	201.21	205.80	0.0000	4.3300	50.0000	0.0000	(0.0726)	(0.0086)	0.0000	3	(0.0812)	01/06/2025
600033.SH	12/27/2024	SDB3260122729	7,400.00	0.5145	3,722.42	3,807.34	0.0000	4.3300	50.0000	0.0000	(1.3432)	(0.1586)	0.0000	3	(1.5018)	01/06/2025
600033.SH	12/27/2024	SDB3260122729	193,200.00	0.5145	97,185.40	99,402.37	0.0000	4.3300	50.0000	0.0000	(35.0677)	(4.1418)	0.0000	3	(39.2095)	01/06/2025
600033.SH	12/27/2024	SDB3260122729	3,100.00	0.5145	1,559.39	1,594.97	0.0000	4.3300	50.0000	0.0000	(0.5627)	(0.0665)	0.0000	3	(0.6291)	01/06/2025
600033.SH	12/27/2024	SDB3260122729	200.00	0.5145	100.61	102.90	0.0000	4.3300	50.0000	0.0000	(0.0363)	(0.0043)	0.0000	3	(0.0406)	01/06/2025
600033.SH	12/27/2024	SDB3260122729	39,400.00	0.5145	19,819.38	20,271.50	0.0000	4.3300	50.0000	0.0000	(7.1515)	(0.8446)	0.0000	3	(7.9961)	01/06/2025
600033.SH	12/27/2024	SDB3260122729	5,200.00	0.5145	2,615.76	2,675.43	0.0000	4.3300	50.0000	0.0000	(0.9439)	(0.1115)	0.0000	3	(1.0553)	01/06/2025
600033.SH	12/27/2024	SDB3260122729	63,400.00	0.5145	31,892.10	32,619.62	0.0000	4.3300	50.0000	0.0000	(11.5077)	(1.3592)	0.0000	3	(12.8669)	01/06/2025
600033.SH	12/27/2024	SDB3260122729	167,400.00	0.5145	84,207.22	86,128.14	0.0000	4.3300	50.0000	0.0000	(30.3848)	(3.5887)	0.0000	3	(33.9734)	01/06/2025
600033.SH	12/26/2024	SDB3260122729	15,100.00	0.5155	7,879.94	7,783.29	0.0000	4.3300	50.0000	0.0000	(0.9478)	(0.1081)	0.0000	1	(1.0559)	01/06/2025
600033.SH	12/26/2024	SDB3260122729	9,600.00	0.5155	4,986.10	4,948.32	0.0000	4.3300	50.0000	0.0000	(0.5997)	(0.0687)	0.0000	1	(0.6684)	01/06/2025
600033.SH	12/26/2024	SDB3260122729	2,800.00	0.5155	1,448.77	1,443.26	0.0000	4.3300	50.0000	0.0000	(0.1743)	(0.0200)	0.0000	1	(0.1943)	01/06/2025
600033.SH	12/26/2024	SDB3260122729	700.00	0.5155	359.04	360.81	0.0000	4.3300	50.0000	0.0000	(0.0432)	(0.0050)	0.0000	1	(0.0482)	01/06/2025
600033.SH	12/26/2024	SDB3260122729	16,800.00	0.5155	8,450.90	8,659.56	0.0000	4.3300	50.0000	0.0000	(1.0165)	(0.1203)	0.0000	1	(1.1367)	01/06/2025
600033.SH	12/26/2024	SDB3260122729	21,900.00	0.5155	11,016.36	11,288.35	0.0000	4.3300	50.0000	0.0000	(1.3250)	(0.1568)	0.0000	1	(1.4818)	01/06/2025
600033.SH	12/26/2024	SDB3260122729	2,000.00	0.5155	1,006.06	1,030.90	0.0000	4.3300	50.0000	0.0000	(0.1210)	(0.0143)	0.0000	1	(0.1353)	01/06/2025
600033.SH	12/26/2024	SDB3260122729	138,900.00	0.5155	69,870.87	71,596.00	0.0000	4.3300	50.0000	0.0000	(8.4039)	(0.9944)	0.0000	1	(9.3983)	01/06/2025
600033.SH	12/26/2024	SDB3260122729	34,400.00	0.5155	17,304.23	17,731.48	0.0000	4.3300	50.0000	0.0000	(2.0813)	(0.2463)	0.0000	1	(2.3276)	01/06/2025
600033.SH	12/26/2024	SDB3260122729	165,300.00	0.5155	83,150.86	85,203.88	0.0000	4.3300	50.0000	0.0000	(10.0012)	(1.1834)	0.0000	1	(11.1846)	01/06/2025
600033.SH	12/26/2024	SDB3260122729	19,700.00	0.5155	9,909.69	10,154.36	0.0000	4.3300	50.0000	0.0000	(1.1919)	(0.1410)	0.0000	1	(1.3329)	01/06/2025
600033.SH	12/26/2024	SDB3260122729	6,600.00	0.5155	3,320.00	3,401.97	0.0000	4.3300	50.0000	0.0000	(0.3993)	(0.0472)	0.0000	1	(0.4466)	01/06/2025
600033.SH	12/26/2024	SDB3260122729	9,000.00	0.5155	4,527.27	4,639.05	0.0000	4.3300	50.0000	0.0000	(0.5445)	(0.0644)	0.0000	1	(0.6090)	01/06/2025
600033.SH	12/26/2024	SDB3260122729	100.00	0.5155	50.30	51.55	0.0000	4.3300	50.0000	0.0000	(0.0061)	(0.0007)	0.0000	1	(0.0068)	01/06/2025
600033.SH	12/26/2024	SDB3260122729	100.00	0.5155	50.30	51.55	0.0000	4.3300	50.0000	0.0000	(0.0061)	(0.0007)	0.0000	1	(0.0068)	01/06/2025
600033.SH	12/26/2024	SDB3260122729	7,700.00	0.5155	3,873.33	3,968.97	0.0000	4.3300	50.0000	0.0000	(0.4659)	(0.0551)	0.0000	1	(0.5210)	01/06/2025
600033.SH	12/26/2024	SDB3260122729	700.00	0.5155	352.12	360.81	0.0000	4.3300	50.0000	0.0000	(0.0424)	(0.0050)	0.0000	1	(0.0474)	01/06/2025
600033.SH	12/26/2024	SDB3260122729	2,400.00	0.5155	1,207.27	1,237.08	0.0000	4.3300	50.0000	0.0000	(0.1452)	(0.0172)	0.0000	1	(0.1624)	01/06/2025
600033.SH	12/26/2024	SDB3260122729	69,200.00	0.5155	34,809.68	35,669.14	0.0000	4.3300	50.0000	0.0000	(4.1868)	(0.4954)	0.0000	1	(4.6822)	01/06/2025
600033.SH	12/26/2024	SDB3260122729	100.00	0.5155	50.30	51.55	0.0000	4.3300	50.0000	0.0000	(0.0061)	(0.0007)	0.0000	1	(0.0068)	01/06/2025
600033.SH	12/26/2024	SDB3260122729	3,500.00	0.5155	1,760.61	1,804.08	0.0000	4.3300	50.0000	0.0000	(0.2118)	(0.0251)	0.0000	1	(0.2368)	01/06/2025
600033.SH	12/26/2024	SDB3260122729	35,900.00	0.5155	18,058.78	18,504.65	0.0000	4.3300	50.0000	0.0000	(2.1721)	(0.2570)	0.0000	1	(2.4291)	01/06/2025
600033.SH	12/26/2024	SDB3260122729	15,300.00	0.5155	7,696.36	7,886.38	0.0000	4.3300	50.0000	0.0000	(0.9257)	(0.1095)	0.0000	1	(1.0352)	01/06/2025
600033.SH	12/26/2024	SDB3260122729	23,200.00	0.5155	11,670.30	11,958.44	0.0000	4.3300	50.0000	0.0000	(1.4037)	(0.1661)	0.0000	1	(1.5698)	01/06/2025
600033.SH	12/26/2024	SDB3260122729	15,200.00	0.5155	7,646.06	7,834.84	0.0000	4.3300	50.0000	0.0000	(0.9197)	(0.1088)	0.0000	1	(1.0285)	01/06/2025
600033.SH	12/26/2024	SDB3260122729	500.00	0.5155	251.51	257.73	0.0000	4.3300	50.0000	0.0000	(0.0303)	(0.0036)	0.0000	1	(0.0338)	01/06/2025
600033.SH	12/26/2024	SDB3260122729	10,200.00	0.5155	5,130.91	5,257.59	0.0000	4.3300	50.0000	0.0000	(0.6171)	(0.0730)	0.0000	1	(0.6902)	01/06/2025
600033.SH	12/26/2024	SDB3260122729	7,300.00	0.5155	3,672.12	3,762.78	0.0000	4.3300	50.0000	0.0000	(0.4417)	(0.0523)	0.0000	1	(0.4939)	01/06/2025
600033.SH	12/26/2024	SDB3260122729	100.00	0.5155	50.30	51.55	0.0000	4.3300	50.0000	0.0000	(0.0061)	(0.0007)	0.0000	1	(0.0068)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
FUJIAN EXPRESSWAY DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600033.SH	12/26/2024	SDB3260122729	169,100.00	0.5155	85,062.37	87,162.59	0.0000	4.3300	50.0000	0.0000	(10.2311)	(1.2106)	0.0000	1	(11.4417)	01/06/2025
600033.SH	12/26/2024	SDB3260122729	114,600.00	0.5155	57,647.24	59,070.57	0.0000	4.3300	50.0000	0.0000	(6.9337)	(0.8204)	0.0000	1	(7.7541)	01/06/2025
600033.SH	12/26/2024	SDB3260122729	200.00	0.5155	100.61	103.09	0.0000	4.3300	50.0000	0.0000	(0.0121)	(0.0014)	0.0000	1	(0.0135)	01/06/2025
600033.SH	12/26/2024	SDB3260122729	400.00	0.5155	201.21	206.18	0.0000	4.3300	50.0000	0.0000	(0.0242)	(0.0029)	0.0000	1	(0.0271)	01/06/2025
600033.SH	12/26/2024	SDB3260122729	7,400.00	0.5155	3,722.42	3,814.33	0.0000	4.3300	50.0000	0.0000	(0.4477)	(0.0530)	0.0000	1	(0.5007)	01/06/2025
600033.SH	12/26/2024	SDB3260122729	193,200.00	0.5155	97,185.40	99,584.94	0.0000	4.3300	50.0000	0.0000	(11.6892)	(1.3831)	0.0000	1	(13.0724)	01/06/2025
600033.SH	12/26/2024	SDB3260122729	3,100.00	0.5155	1,559.39	1,597.89	0.0000	4.3300	50.0000	0.0000	(0.1876)	(0.0222)	0.0000	1	(0.2098)	01/06/2025
600033.SH	12/26/2024	SDB3260122729	200.00	0.5155	100.61	103.09	0.0000	4.3300	50.0000	0.0000	(0.0121)	(0.0014)	0.0000	1	(0.0135)	01/06/2025
600033.SH	12/26/2024	SDB3260122729	39,400.00	0.5155	19,819.38	20,308.73	0.0000	4.3300	50.0000	0.0000	(2.3838)	(0.2821)	0.0000	1	(2.6659)	01/06/2025
600033.SH	12/26/2024	SDB3260122729	5,200.00	0.5155	2,615.76	2,680.34	0.0000	4.3300	50.0000	0.0000	(0.3146)	(0.0372)	0.0000	1	(0.3518)	01/06/2025
600033.SH	12/26/2024	SDB3260122729	63,400.00	0.5155	31,892.10	32,679.53	0.0000	4.3300	50.0000	0.0000	(3.8359)	(0.4539)	0.0000	1	(4.2898)	01/06/2025
600033.SH	12/26/2024	SDB3260122729	167,400.00	0.5155	84,207.22	86,286.33	0.0000	4.3300	50.0000	0.0000	(10.1283)	(1.1984)	0.0000	1	(11.3267)	01/06/2025
600033.SH	12/24/2024	SDB3260122729	15,100.00	0.5155	7,879.94	7,783.29	0.0000	4.3300	50.0000	0.0000	(1.8956)	(0.2162)	0.0000	2	(2.1118)	01/06/2025
600033.SH	12/24/2024	SDB3260122729	9,600.00	0.5155	4,986.10	4,948.32	0.0000	4.3300	50.0000	0.0000	(1.1994)	(0.1375)	0.0000	2	(1.3369)	01/06/2025
600033.SH	12/24/2024	SDB3260122729	2,800.00	0.5155	1,448.77	1,443.26	0.0000	4.3300	50.0000	0.0000	(0.3485)	(0.0401)	0.0000	2	(0.3886)	01/06/2025
600033.SH	12/24/2024	SDB3260122729	700.00	0.5155	359.04	360.81	0.0000	4.3300	50.0000	0.0000	(0.0864)	(0.0100)	0.0000	2	(0.0964)	01/06/2025
600033.SH	12/24/2024	SDB3260122729	16,800.00	0.5155	8,450.90	8,659.56	0.0000	4.3300	50.0000	0.0000	(2.0329)	(0.2405)	0.0000	2	(2.2735)	01/06/2025
600033.SH	12/24/2024	SDB3260122729	21,900.00	0.5155	11,016.36	11,288.35	0.0000	4.3300	50.0000	0.0000	(2.6500)	(0.3136)	0.0000	2	(2.9636)	01/06/2025
600033.SH	12/24/2024	SDB3260122729	2,000.00	0.5155	1,006.06	1,030.90	0.0000	4.3300	50.0000	0.0000	(0.2420)	(0.0286)	0.0000	2	(0.2706)	01/06/2025
600033.SH	12/24/2024	SDB3260122729	138,900.00	0.5155	69,870.87	71,596.00	0.0000	4.3300	50.0000	0.0000	(16.8078)	(1.9888)	0.0000	2	(18.7966)	01/06/2025
600033.SH	12/24/2024	SDB3260122729	34,400.00	0.5155	17,304.23	17,731.48	0.0000	4.3300	50.0000	0.0000	(4.1626)	(0.4925)	0.0000	2	(4.6552)	01/06/2025
600033.SH	12/24/2024	SDB3260122729	165,300.00	0.5155	83,150.86	85,203.88	0.0000	4.3300	50.0000	0.0000	(20.0024)	(2.3668)	0.0000	2	(22.3692)	01/06/2025
600033.SH	12/24/2024	SDB3260122729	19,700.00	0.5155	9,909.69	10,154.36	0.0000	4.3300	50.0000	0.0000	(2.3838)	(0.2821)	0.0000	2	(2.6659)	01/06/2025
600033.SH	12/24/2024	SDB3260122729	6,600.00	0.5155	3,320.00	3,401.97	0.0000	4.3300	50.0000	0.0000	(0.7986)	(0.0945)	0.0000	2	(0.8931)	01/06/2025
600033.SH	12/24/2024	SDB3260122729	9,000.00	0.5155	4,527.27	4,639.05	0.0000	4.3300	50.0000	0.0000	(1.0891)	(0.1289)	0.0000	2	(1.2179)	01/06/2025
600033.SH	12/24/2024	SDB3260122729	100.00	0.5155	50.30	51.55	0.0000	4.3300	50.0000	0.0000	(0.0121)	(0.0014)	0.0000	2	(0.0135)	01/06/2025
600033.SH	12/24/2024	SDB3260122729	100.00	0.5155	50.30	51.55	0.0000	4.3300	50.0000	0.0000	(0.0121)	(0.0014)	0.0000	2	(0.0135)	01/06/2025
600033.SH	12/24/2024	SDB3260122729	7,700.00	0.5155	3,873.33	3,968.97	0.0000	4.3300	50.0000	0.0000	(0.9318)	(0.1102)	0.0000	2	(1.0420)	01/06/2025
600033.SH	12/24/2024	SDB3260122729	700.00	0.5155	352.12	360.81	0.0000	4.3300	50.0000	0.0000	(0.0847)	(0.0100)	0.0000	2	(0.0947)	01/06/2025
600033.SH	12/24/2024	SDB3260122729	2,400.00	0.5155	1,207.27	1,237.08	0.0000	4.3300	50.0000	0.0000	(0.2904)	(0.0344)	0.0000	2	(0.3248)	01/06/2025
600033.SH	12/24/2024	SDB3260122729	69,200.00	0.5155	34,809.68	35,669.14	0.0000	4.3300	50.0000	0.0000	(8.3737)	(0.9908)	0.0000	2	(9.3645)	01/06/2025
600033.SH	12/24/2024	SDB3260122729	100.00	0.5155	50.30	51.55	0.0000	4.3300	50.0000	0.0000	(0.0121)	(0.0014)	0.0000	2	(0.0135)	01/06/2025
600033.SH	12/24/2024	SDB3260122729	3,500.00	0.5155	1,760.61	1,804.08	0.0000	4.3300	50.0000	0.0000	(0.4235)	(0.0501)	0.0000	2	(0.4736)	01/06/2025
600033.SH	12/24/2024	SDB3260122729	35,900.00	0.5155	18,058.78	18,504.65	0.0000	4.3300	50.0000	0.0000	(4.3441)	(0.5140)	0.0000	2	(4.8582)	01/06/2025
600033.SH	12/24/2024	SDB3260122729	15,300.00	0.5155	7,696.36	7,886.38	0.0000	4.3300	50.0000	0.0000	(1.8514)	(0.2191)	0.0000	2	(2.0705)	01/06/2025
600033.SH	12/24/2024	SDB3260122729	23,200.00	0.5155	11,670.30	11,958.44	0.0000	4.3300	50.0000	0.0000	(2.8074)	(0.3322)	0.0000	2	(3.1395)	01/06/2025
600033.SH	12/24/2024	SDB3260122729	15,200.00	0.5155	7,646.06	7,834.84	0.0000	4.3300	50.0000	0.0000	(1.8393)	(0.2176)	0.0000	2	(2.0569)	01/06/2025
600033.SH	12/24/2024	SDB3260122729	500.00	0.5155	251.51	257.73	0.0000	4.3300	50.0000	0.0000	(0.0605)	(0.0072)	0.0000	2	(0.0677)	01/06/2025
600033.SH	12/24/2024	SDB3260122729	10,200.00	0.5155	5,130.91	5,257.59	0.0000	4.3300	50.0000	0.0000	(1.2343)	(0.1460)	0.0000	2	(1.3803)	01/06/2025
600033.SH	12/24/2024	SDB3260122729	7,300.00	0.5155	3,672.12	3,762.78	0.0000	4.3300	50.0000	0.0000	(0.8833)	(0.1045)	0.0000	2	(0.9879)	01/06/2025
600033.SH	12/24/2024	SDB3260122729	100.00	0.5155	50.30	51.55	0.0000	4.3300	50.0000	0.0000	(0.0121)	(0.0014)	0.0000	2	(0.0135)	01/06/2025
600033.SH	12/24/2024	SDB3260122729	169,100.00	0.5155	85,062.37	87,162.59	0.0000	4.3300	50.0000	0.0000	(20.4622)	(2.4212)	0.0000	2	(22.8834)	01/06/2025
600033.SH	12/24/2024	SDB3260122729	114,600.00	0.5155	57,647.24	59,070.57	0.0000	4.3300	50.0000	0.0000	(13.8674)	(1.6408)	0.0000	2	(15.5082)	01/06/2025
600033.SH	12/24/2024	SDB3260122729	200.00	0.5155	100.61	103.09	0.0000	4.3300	50.0000	0.0000	(0.0242)	(0.0029)	0.0000	2	(0.0271)	01/06/2025
600033.SH	12/24/2024	SDB3260122729	400.00	0.5155	201.21	206.18	0.0000	4.3300	50.0000	0.0000	(0.0484)	(0.0057)	0.0000	2	(0.0541)	01/06/2025
600033.SH	12/24/2024	SDB3260122729	7,400.00	0.5155	3,722.42	3,814.33	0.0000	4.3300	50.0000	0.0000	(0.8954)	(0.1060)	0.0000	2	(1.0014)	01/06/2025
600033.SH	12/24/2024	SDB3260122729	193,200.00	0.5155	97,185.40	99,584.94	0.0000	4.3300	50.0000	0.0000	(23.3785)	(2.7662)	0.0000	2	(26.1447)	01/06/2025
600033.SH	12/24/2024	SDB3260122729	3,100.00	0.5155	1,559.39	1,597.89	0.0000	4.3300	50.0000	0.0000	(0.3751)	(0.0444)	0.0000	2	(0.4195)	01/06/2025
600033.SH	12/24/2024	SDB3260122729	200.00	0.5155	100.61	103.09	0.0000	4.3300	50.0000	0.0000	(0.0242)	(0.0029)	0.0000	2	(0.0271)	01/06/2025
600033.SH	12/24/2024	SDB3260122729	39,400.00	0.5155	19,819.38	20,308.73	0.0000	4.3300	50.0000	0.0000	(4.7677)	(0.5641)	0.0000	2	(5.3318)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
FUJIAN EXPRESSWAY DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600033.SH	12/24/2024	SDB3260122729	5,200.00	0.5155	2,615.76	2,680.34	0.0000	4.3300	50.0000	0.0000	(0.6292)	(0.0745)	0.0000	2	(0.7037)	01/06/2025
600033.SH	12/24/2024	SDB3260122729	63,400.00	0.5155	31,892.10	32,679.53	0.0000	4.3300	50.0000	0.0000	(7.6718)	(0.9078)	0.0000	2	(8.5796)	01/06/2025
600033.SH	12/24/2024	SDB3260122729	167,400.00	0.5155	84,207.22	86,286.33	0.0000	4.3300	50.0000	0.0000	(20.2565)	(2.3968)	0.0000	2	(22.6534)	01/06/2025
600033.SH	12/23/2024	SDB3260122729	15,100.00	0.5253	7,879.94	7,932.75	0.0000	4.3300	50.0000	0.0000	(0.9478)	(0.1102)	0.0000	1	(1.0580)	01/06/2025
600033.SH	12/23/2024	SDB3260122729	9,600.00	0.5253	4,986.10	5,043.34	0.0000	4.3300	50.0000	0.0000	(0.5997)	(0.0700)	0.0000	1	(0.6698)	01/06/2025
600033.SH	12/23/2024	SDB3260122729	2,800.00	0.5253	1,448.77	1,470.97	0.0000	4.3300	50.0000	0.0000	(0.1743)	(0.0204)	0.0000	1	(0.1947)	01/06/2025
600033.SH	12/23/2024	SDB3260122729	700.00	0.5253	359.04	367.74	0.0000	4.3300	50.0000	0.0000	(0.0432)	(0.0051)	0.0000	1	(0.0483)	01/06/2025
600033.SH	12/23/2024	SDB3260122729	16,800.00	0.5253	8,450.90	8,825.85	0.0000	4.3300	50.0000	0.0000	(1.0165)	(0.1226)	0.0000	1	(1.1390)	01/06/2025
600033.SH	12/23/2024	SDB3260122729	21,900.00	0.5253	11,016.36	11,505.12	0.0000	4.3300	50.0000	0.0000	(1.3250)	(0.1598)	0.0000	1	(1.4848)	01/06/2025
600033.SH	12/23/2024	SDB3260122729	2,000.00	0.5253	1,006.06	1,050.70	0.0000	4.3300	50.0000	0.0000	(0.1210)	(0.0146)	0.0000	1	(0.1356)	01/06/2025
600033.SH	12/23/2024	SDB3260122729	138,900.00	0.5253	69,870.87	72,970.84	0.0000	4.3300	50.0000	0.0000	(8.4039)	(1.0135)	0.0000	1	(9.4174)	01/06/2025
600033.SH	12/23/2024	SDB3260122729	34,400.00	0.5253	17,304.23	18,071.97	0.0000	4.3300	50.0000	0.0000	(2.0813)	(0.2510)	0.0000	1	(2.3323)	01/06/2025
600033.SH	12/23/2024	SDB3260122729	165,300.00	0.5253	83,150.86	86,840.02	0.0000	4.3300	50.0000	0.0000	(10.0012)	(1.2061)	0.0000	1	(11.2073)	01/06/2025
600033.SH	12/23/2024	SDB3260122729	19,700.00	0.5253	9,909.69	10,349.36	0.0000	4.3300	50.0000	0.0000	(1.1919)	(0.1437)	0.0000	1	(1.3357)	01/06/2025
600033.SH	12/23/2024	SDB3260122729	6,600.00	0.5253	3,320.00	3,467.30	0.0000	4.3300	50.0000	0.0000	(0.3993)	(0.0482)	0.0000	1	(0.4475)	01/06/2025
600033.SH	12/23/2024	SDB3260122729	9,000.00	0.5253	4,527.27	4,728.13	0.0000	4.3300	50.0000	0.0000	(0.5455)	(0.0657)	0.0000	1	(0.6102)	01/06/2025
600033.SH	12/23/2024	SDB3260122729	100.00	0.5253	50.30	52.53	0.0000	4.3300	50.0000	0.0000	(0.0061)	(0.0007)	0.0000	1	(0.0068)	01/06/2025
600033.SH	12/23/2024	SDB3260122729	100.00	0.5253	50.30	52.53	0.0000	4.3300	50.0000	0.0000	(0.0061)	(0.0007)	0.0000	1	(0.0068)	01/06/2025
600033.SH	12/23/2024	SDB3260122729	7,700.00	0.5253	3,873.33	4,045.18	0.0000	4.3300	50.0000	0.0000	(0.4659)	(0.0562)	0.0000	1	(0.5221)	01/06/2025
600033.SH	12/23/2024	SDB3260122729	700.00	0.5253	352.12	367.74	0.0000	4.3300	50.0000	0.0000	(0.0424)	(0.0051)	0.0000	1	(0.0475)	01/06/2025
600033.SH	12/23/2024	SDB3260122729	2,400.00	0.5253	1,207.27	1,260.84	0.0000	4.3300	50.0000	0.0000	(0.1452)	(0.0175)	0.0000	1	(0.1627)	01/06/2025
600033.SH	12/23/2024	SDB3260122729	69,200.00	0.5253	34,809.68	36,354.08	0.0000	4.3300	50.0000	0.0000	(4.1868)	(0.5049)	0.0000	1	(4.6917)	01/06/2025
600033.SH	12/23/2024	SDB3260122729	100.00	0.5253	50.30	52.53	0.0000	4.3300	50.0000	0.0000	(0.0061)	(0.0007)	0.0000	1	(0.0068)	01/06/2025
600033.SH	12/23/2024	SDB3260122729	3,500.00	0.5253	1,760.61	1,838.72	0.0000	4.3300	50.0000	0.0000	(0.2118)	(0.0255)	0.0000	1	(0.2373)	01/06/2025
600033.SH	12/23/2024	SDB3260122729	35,900.00	0.5253	18,058.78	18,859.99	0.0000	4.3300	50.0000	0.0000	(2.1721)	(0.2619)	0.0000	1	(2.4340)	01/06/2025
600033.SH	12/23/2024	SDB3260122729	15,300.00	0.5253	7,696.36	8,037.82	0.0000	4.3300	50.0000	0.0000	(0.9257)	(0.1116)	0.0000	1	(1.0373)	01/06/2025
600033.SH	12/23/2024	SDB3260122729	23,200.00	0.5253	11,670.30	12,188.07	0.0000	4.3300	50.0000	0.0000	(1.4037)	(0.1693)	0.0000	1	(1.5730)	01/06/2025
600033.SH	12/23/2024	SDB3260122729	15,200.00	0.5253	7,646.06	7,985.29	0.0000	4.3300	50.0000	0.0000	(0.9197)	(0.1109)	0.0000	1	(1.0306)	01/06/2025
600033.SH	12/23/2024	SDB3260122729	500.00	0.5253	251.51	262.67	0.0000	4.3300	50.0000	0.0000	(0.0303)	(0.0036)	0.0000	1	(0.0339)	01/06/2025
600033.SH	12/23/2024	SDB3260122729	10,200.00	0.5253	5,130.91	5,358.55	0.0000	4.3300	50.0000	0.0000	(0.6171)	(0.0744)	0.0000	1	(0.6916)	01/06/2025
600033.SH	12/23/2024	SDB3260122729	7,300.00	0.5253	3,672.12	3,835.04	0.0000	4.3300	50.0000	0.0000	(0.4417)	(0.0533)	0.0000	1	(0.4949)	01/06/2025
600033.SH	12/23/2024	SDB3260122729	100.00	0.5253	50.30	52.53	0.0000	4.3300	50.0000	0.0000	(0.0061)	(0.0007)	0.0000	1	(0.0068)	01/06/2025
600033.SH	12/23/2024	SDB3260122729	169,100.00	0.5253	85,062.37	88,836.35	0.0000	4.3300	50.0000	0.0000	(10.2311)	(1.2338)	0.0000	1	(11.4650)	01/06/2025
600033.SH	12/23/2024	SDB3260122729	114,600.00	0.5253	57,647.24	60,204.88	0.0000	4.3300	50.0000	0.0000	(6.9337)	(0.8362)	0.0000	1	(7.7699)	01/06/2025
600033.SH	12/23/2024	SDB3260122729	200.00	0.5253	100.61	105.07	0.0000	4.3300	50.0000	0.0000	(0.0121)	(0.0015)	0.0000	1	(0.0136)	01/06/2025
600033.SH	12/23/2024	SDB3260122729	400.00	0.5253	201.21	210.14	0.0000	4.3300	50.0000	0.0000	(0.0242)	(0.0029)	0.0000	1	(0.0271)	01/06/2025
600033.SH	12/23/2024	SDB3260122729	7,400.00	0.5253	3,722.42	3,887.58	0.0000	4.3300	50.0000	0.0000	(0.4477)	(0.0540)	0.0000	1	(0.5017)	01/06/2025
600033.SH	12/23/2024	SDB3260122729	193,200.00	0.5253	97,185.40	101,497.23	0.0000	4.3300	50.0000	0.0000	(11.6892)	(1.4097)	0.0000	1	(13.0989)	01/06/2025
600033.SH	12/23/2024	SDB3260122729	3,100.00	0.5253	1,559.39	1,628.58	0.0000	4.3300	50.0000	0.0000	(0.1876)	(0.0226)	0.0000	1	(0.2102)	01/06/2025
600033.SH	12/23/2024	SDB3260122729	200.00	0.5253	100.61	105.07	0.0000	4.3300	50.0000	0.0000	(0.0121)	(0.0015)	0.0000	1	(0.0136)	01/06/2025
600033.SH	12/23/2024	SDB3260122729	39,400.00	0.5253	19,819.38	20,698.71	0.0000	4.3300	50.0000	0.0000	(2.3838)	(0.2875)	0.0000	1	(2.6713)	01/06/2025
600033.SH	12/23/2024	SDB3260122729	5,200.00	0.5253	2,615.76	2,731.81	0.0000	4.3300	50.0000	0.0000	(0.3146)	(0.0379)	0.0000	1	(0.3526)	01/06/2025
600033.SH	12/23/2024	SDB3260122729	63,400.00	0.5253	31,892.10	33,307.06	0.0000	4.3300	50.0000	0.0000	(3.8359)	(0.4626)	0.0000	1	(4.2985)	01/06/2025
600033.SH	12/23/2024	SDB3260122729	167,400.00	0.5253	84,207.22	87,943.26	0.0000	4.3300	50.0000	0.0000	(10.1283)	(1.2214)	0.0000	1	(11.3497)	01/06/2025
600033.SH	12/20/2024	SDB3260122729	15,100.00	0.5307	7,879.94	8,014.02	0.0000	4.3300	50.0000	0.0000	(2.8433)	(0.3339)	0.0000	3	(3.1773)	01/06/2025
600033.SH	12/20/2024	SDB3260122729	9,600.00	0.5307	4,986.10	5,095.01	0.0000	4.3300	50.0000	0.0000	(1.7991)	(0.2123)	0.0000	3	(2.0114)	01/06/2025
600033.SH	12/20/2024	SDB3260122729	2,800.00	0.5307	1,448.77	1,486.04	0.0000	4.3300	50.0000	0.0000	(0.5228)	(0.0619)	0.0000	3	(0.5847)	01/06/2025
600033.SH	12/20/2024	SDB3260122729	700.00	0.5307	359.04	371.51	0.0000	4.3300	50.0000	0.0000	(0.1296)	(0.0155)	0.0000	3	(0.1450)	01/06/2025
600033.SH	12/20/2024	SDB3260122729	16,800.00	0.5307	8,450.90	8,916.26	0.0000	4.3300	50.0000	0.0000	(3.0494)	(0.3715)	0.0000	3	(3.4209)	01/06/2025
600033.SH	12/20/2024	SDB3260122729	21,900.00	0.5307	11,016.36	11,622.99	0.0000	4.3300	50.0000	0.0000	(3.9751)	(0.4843)	0.0000	3	(4.4594)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
FUJIAN EXPRESSWAY DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600033.SH	12/20/2024	SDB3260122729	2,000.00	0.5307	1,006.06	1,061.46	0.0000	4.3300	50.0000	0.0000	(0.3630)	(0.0442)	0.0000	3	(0.4072)	01/06/2025
600033.SH	12/20/2024	SDB3260122729	138,900.00	0.5307	69,870.87	73,718.40	0.0000	4.3300	50.0000	0.0000	(25.2117)	(3.0716)	0.0000	3	(28.2833)	01/06/2025
600033.SH	12/20/2024	SDB3260122729	34,400.00	0.5307	17,304.23	18,257.11	0.0000	4.3300	50.0000	0.0000	(6.2439)	(0.7607)	0.0000	3	(7.0047)	01/06/2025
600033.SH	12/20/2024	SDB3260122729	165,300.00	0.5307	83,150.86	87,729.67	0.0000	4.3300	50.0000	0.0000	(30.0036)	(3.6554)	0.0000	3	(33.6590)	01/06/2025
600033.SH	12/20/2024	SDB3260122729	19,700.00	0.5307	9,909.69	10,455.38	0.0000	4.3300	50.0000	0.0000	(3.5757)	(0.4356)	0.0000	3	(4.0114)	01/06/2025
600033.SH	12/20/2024	SDB3260122729	6,600.00	0.5307	3,320.00	3,502.82	0.0000	4.3300	50.0000	0.0000	(1.1980)	(0.1460)	0.0000	3	(1.3439)	01/06/2025
600033.SH	12/20/2024	SDB3260122729	9,000.00	0.5307	4,527.27	4,776.57	0.0000	4.3300	50.0000	0.0000	(1.6336)	(0.1990)	0.0000	3	(1.8326)	01/06/2025
600033.SH	12/20/2024	SDB3260122729	100.00	0.5307	50.30	53.07	0.0000	4.3300	50.0000	0.0000	(0.0182)	(0.0022)	0.0000	3	(0.0204)	01/06/2025
600033.SH	12/20/2024	SDB3260122729	100.00	0.5307	50.30	53.07	0.0000	4.3300	50.0000	0.0000	(0.0182)	(0.0022)	0.0000	3	(0.0204)	01/06/2025
600033.SH	12/20/2024	SDB3260122729	7,700.00	0.5307	3,873.33	4,086.62	0.0000	4.3300	50.0000	0.0000	(1.3976)	(0.1703)	0.0000	3	(1.5679)	01/06/2025
600033.SH	12/20/2024	SDB3260122729	700.00	0.5307	352.12	371.51	0.0000	4.3300	50.0000	0.0000	(0.1271)	(0.0155)	0.0000	3	(0.1425)	01/06/2025
600033.SH	12/20/2024	SDB3260122729	2,400.00	0.5307	1,207.27	1,273.75	0.0000	4.3300	50.0000	0.0000	(0.4356)	(0.0531)	0.0000	3	(0.4887)	01/06/2025
600033.SH	12/20/2024	SDB3260122729	69,200.00	0.5307	34,809.68	36,726.52	0.0000	4.3300	50.0000	0.0000	(12.5605)	(1.5303)	0.0000	3	(14.0908)	01/06/2025
600033.SH	12/20/2024	SDB3260122729	100.00	0.5307	50.30	53.07	0.0000	4.3300	50.0000	0.0000	(0.0182)	(0.0022)	0.0000	3	(0.0204)	01/06/2025
600033.SH	12/20/2024	SDB3260122729	3,500.00	0.5307	1,760.61	1,857.56	0.0000	4.3300	50.0000	0.0000	(0.6353)	(0.0774)	0.0000	3	(0.7127)	01/06/2025
600033.SH	12/20/2024	SDB3260122729	35,900.00	0.5307	18,058.78	19,053.21	0.0000	4.3300	50.0000	0.0000	(6.5162)	(0.7939)	0.0000	3	(7.3101)	01/06/2025
600033.SH	12/20/2024	SDB3260122729	15,300.00	0.5307	7,696.36	8,120.17	0.0000	4.3300	50.0000	0.0000	(2.7771)	(0.3383)	0.0000	3	(3.1154)	01/06/2025
600033.SH	12/20/2024	SDB3260122729	23,200.00	0.5307	11,670.30	12,312.94	0.0000	4.3300	50.0000	0.0000	(4.2110)	(0.5130)	0.0000	3	(4.7241)	01/06/2025
600033.SH	12/20/2024	SDB3260122729	15,200.00	0.5307	7,646.06	8,067.10	0.0000	4.3300	50.0000	0.0000	(2.7590)	(0.3361)	0.0000	3	(3.0951)	01/06/2025
600033.SH	12/20/2024	SDB3260122729	500.00	0.5307	251.51	265.37	0.0000	4.3300	50.0000	0.0000	(0.0908)	(0.0111)	0.0000	3	(0.1018)	01/06/2025
600033.SH	12/20/2024	SDB3260122729	10,200.00	0.5307	5,130.91	5,413.45	0.0000	4.3300	50.0000	0.0000	(1.8514)	(0.2256)	0.0000	3	(2.0770)	01/06/2025
600033.SH	12/20/2024	SDB3260122729	16,800.00	0.5307	8,450.90	8,916.26	0.0000	4.3300	50.0000	0.0000	(3.0494)	(0.3715)	0.0000	3	(3.4209)	01/06/2025
600033.SH	12/20/2024	SDB3260122729	7,300.00	0.5307	3,672.12	3,874.33	0.0000	4.3300	50.0000	0.0000	(1.3250)	(0.1614)	0.0000	3	(1.4865)	01/06/2025
600033.SH	12/20/2024	SDB3260122729	100.00	0.5307	50.30	53.07	0.0000	4.3300	50.0000	0.0000	(0.0182)	(0.0022)	0.0000	3	(0.0204)	01/06/2025
600033.SH	12/20/2024	SDB3260122729	169,100.00	0.5307	85,062.37	89,746.44	0.0000	4.3300	50.0000	0.0000	(30.6933)	(3.7394)	0.0000	3	(34.4328)	01/06/2025
600033.SH	12/20/2024	SDB3260122729	114,600.00	0.5307	57,647.24	60,821.66	0.0000	4.3300	50.0000	0.0000	(20.8010)	(2.5342)	0.0000	3	(23.3353)	01/06/2025
600033.SH	12/20/2024	SDB3260122729	200.00	0.5307	100.61	106.15	0.0000	4.3300	50.0000	0.0000	(0.0363)	(0.0044)	0.0000	3	(0.0407)	01/06/2025
600033.SH	12/20/2024	SDB3260122729	400.00	0.5307	201.21	212.29	0.0000	4.3300	50.0000	0.0000	(0.0726)	(0.0088)	0.0000	3	(0.0814)	01/06/2025
600033.SH	12/20/2024	SDB3260122729	7,400.00	0.5307	3,722.42	3,927.40	0.0000	4.3300	50.0000	0.0000	(1.3432)	(0.1636)	0.0000	3	(1.5068)	01/06/2025
600033.SH	12/20/2024	SDB3260122729	193,200.00	0.5307	97,185.40	102,537.04	0.0000	4.3300	50.0000	0.0000	(36.0677)	(4.2724)	0.0000	3	(39.3401)	01/06/2025
600033.SH	12/20/2024	SDB3260122729	3,100.00	0.5307	1,559.39	1,645.26	0.0000	4.3300	50.0000	0.0000	(0.5627)	(0.0686)	0.0000	3	(0.6312)	01/06/2025
600033.SH	12/20/2024	SDB3260122729	200.00	0.5307	100.61	106.15	0.0000	4.3300	50.0000	0.0000	(0.0363)	(0.0044)	0.0000	3	(0.0407)	01/06/2025
600033.SH	12/20/2024	SDB3260122729	39,400.00	0.5307	19,819.38	20,910.76	0.0000	4.3300	50.0000	0.0000	(7.1515)	(0.8713)	0.0000	3	(8.0228)	01/06/2025
600033.SH	12/20/2024	SDB3260122729	5,200.00	0.5307	2,615.76	2,759.80	0.0000	4.3300	50.0000	0.0000	(0.9439)	(0.1150)	0.0000	3	(1.0588)	01/06/2025
600033.SH	12/20/2024	SDB3260122729	63,400.00	0.5307	31,892.10	33,648.28	0.0000	4.3300	50.0000	0.0000	(11.5077)	(1.4020)	0.0000	3	(12.9097)	01/06/2025
600033.SH	12/20/2024	SDB3260122729	167,400.00	0.5307	84,207.22	88,844.20	0.0000	4.3300	50.0000	0.0000	(30.3848)	(3.7018)	0.0000	3	(34.0866)	01/06/2025
600033.SH	12/19/2024	SDB3260122729	15,100.00	0.5242	7,879.94	7,915.36	0.0000	4.5800	50.0000	0.0000	(1.0025)	(0.1099)	0.0000	1	(1.1124)	01/06/2025
600033.SH	12/19/2024	SDB3260122729	9,600.00	0.5242	4,986.10	5,032.28	0.0000	4.5800	50.0000	0.0000	(0.6343)	(0.0699)	0.0000	1	(0.7042)	01/06/2025
600033.SH	12/19/2024	SDB3260122729	2,800.00	0.5242	1,448.77	1,467.75	0.0000	4.5800	50.0000	0.0000	(0.1843)	(0.0204)	0.0000	1	(0.2047)	01/06/2025
600033.SH	12/19/2024	SDB3260122729	700.00	0.5242	359.04	366.94	0.0000	4.5800	50.0000	0.0000	(0.0457)	(0.0051)	0.0000	1	(0.0508)	01/06/2025
600033.SH	12/19/2024	SDB3260122729	16,800.00	0.5242	8,450.90	8,806.49	0.0000	4.5800	50.0000	0.0000	(1.0751)	(0.1223)	0.0000	1	(1.1975)	01/06/2025
600033.SH	12/19/2024	SDB3260122729	21,900.00	0.5242	11,016.36	11,479.89	0.0000	4.5800	50.0000	0.0000	(1.4015)	(0.1594)	0.0000	1	(1.5610)	01/06/2025
600033.SH	12/19/2024	SDB3260122729	2,000.00	0.5242	1,006.06	1,048.39	0.0000	4.5800	50.0000	0.0000	(0.1280)	(0.0146)	0.0000	1	(0.1426)	01/06/2025
600033.SH	12/19/2024	SDB3260122729	138,900.00	0.5242	69,870.87	72,810.82	0.0000	4.5800	50.0000	0.0000	(8.8891)	(1.0113)	0.0000	1	(9.9004)	01/06/2025
600033.SH	12/19/2024	SDB3260122729	34,400.00	0.5242	17,304.23	18,032.34	0.0000	4.5800	50.0000	0.0000	(2.2015)	(0.2504)	0.0000	1	(2.4519)	01/06/2025
600033.SH	12/19/2024	SDB3260122729	165,300.00	0.5242	83,150.86	86,649.60	0.0000	4.5800	50.0000	0.0000	(10.5786)	(1.2035)	0.0000	1	(11.7821)	01/06/2025
600033.SH	12/19/2024	SDB3260122729	19,700.00	0.5242	9,909.69	10,326.66	0.0000	4.5800	50.0000	0.0000	(1.2607)	(0.1434)	0.0000	1	(1.4042)	01/06/2025
600033.SH	12/19/2024	SDB3260122729	6,600.00	0.5242	3,320.00	3,459.69	0.0000	4.5800	50.0000	0.0000	(0.4224)	(0.0481)	0.0000	1	(0.4704)	01/06/2025
600033.SH	12/19/2024	SDB3260122729	9,000.00	0.5242	4,527.27	4,717.76	0.0000	4.5800	50.0000	0.0000	(0.5760)	(0.0655)	0.0000	1	(0.6415)	01/06/2025
600033.SH	12/19/2024	SDB3260122729	100.00	0.5242	50.30	52.42	0.0000	4.5800	50.0000	0.0000	(0.0064)	(0.0007)	0.0000	1	(0.0071)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6



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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
FUJIAN EXPRESSWAY DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600033.SH	12/19/2024	SDB3260122729	100.00	0.5242	50.30	52.42	0.0000	4.5800	50.0000	0.0000	(0.0064)	(0.0007)	0.0000	1	(0.0071)	01/06/2025
600033.SH	12/19/2024	SDB3260122729	7,700.00	0.5242	3,873.33	4,036.31	0.0000	4.5800	50.0000	0.0000	(0.4928)	(0.0561)	0.0000	1	(0.5488)	01/06/2025
600033.SH	12/19/2024	SDB3260122729	700.00	0.5242	352.12	366.94	0.0000	4.5800	50.0000	0.0000	(0.0448)	(0.0051)	0.0000	1	(0.0499)	01/06/2025
600033.SH	12/19/2024	SDB3260122729	2,400.00	0.5242	1,207.27	1,258.07	0.0000	4.5800	50.0000	0.0000	(0.1536)	(0.0175)	0.0000	1	(0.1711)	01/06/2025
600033.SH	12/19/2024	SDB3260122729	9,300.00	0.5242	4,678.18	4,875.02	0.0000	4.5800	50.0000	0.0000	(0.5952)	(0.0677)	0.0000	1	(0.6629)	01/06/2025
600033.SH	12/19/2024	SDB3260122729	7,700.00	0.5242	3,873.33	4,036.31	0.0000	4.5800	50.0000	0.0000	(0.4928)	(0.0561)	0.0000	1	(0.5488)	01/06/2025
600033.SH	12/19/2024	SDB3260122729	69,200.00	0.5242	34,809.68	36,274.36	0.0000	4.5800	50.0000	0.0000	(4.4286)	(0.5038)	0.0000	1	(4.9324)	01/06/2025
600033.SH	12/19/2024	SDB3260122729	100.00	0.5242	50.30	52.42	0.0000	4.5800	50.0000	0.0000	(0.0064)	(0.0007)	0.0000	1	(0.0071)	01/06/2025
600033.SH	12/19/2024	SDB3260122729	3,500.00	0.5242	1,760.61	1,834.69	0.0000	4.5800	50.0000	0.0000	(0.2240)	(0.0255)	0.0000	1	(0.2495)	01/06/2025
600033.SH	12/19/2024	SDB3260122729	35,900.00	0.5242	18,058.78	18,818.64	0.0000	4.5800	50.0000	0.0000	(2.2975)	(0.2614)	0.0000	1	(2.5588)	01/06/2025
600033.SH	12/19/2024	SDB3260122729	15,300.00	0.5242	7,696.36	8,020.20	0.0000	4.5800	50.0000	0.0000	(0.9791)	(0.1114)	0.0000	1	(1.0905)	01/06/2025
600033.SH	12/19/2024	SDB3260122729	23,200.00	0.5242	11,670.30	12,161.35	0.0000	4.5800	50.0000	0.0000	(1.4847)	(0.1689)	0.0000	1	(1.6536)	01/06/2025
600033.SH	12/19/2024	SDB3260122729	15,200.00	0.5242	7,646.06	7,967.78	0.0000	4.5800	50.0000	0.0000	(0.9727)	(0.1107)	0.0000	1	(1.0834)	01/06/2025
600033.SH	12/19/2024	SDB3260122729	500.00	0.5242	251.51	262.10	0.0000	4.5800	50.0000	0.0000	(0.0320)	(0.0036)	0.0000	1	(0.0356)	01/06/2025
600033.SH	12/19/2024	SDB3260122729	4,800.00	0.5242	2,414.54	2,516.14	0.0000	4.5800	50.0000	0.0000	(0.3072)	(0.0349)	0.0000	1	(0.3421)	01/06/2025
600033.SH	12/19/2024	SDB3260122729	10,200.00	0.5242	5,130.91	5,346.80	0.0000	4.5800	50.0000	0.0000	(0.6528)	(0.0743)	0.0000	1	(0.7270)	01/06/2025
600033.SH	12/19/2024	SDB3260122729	31,800.00	0.5242	15,996.35	16,669.43	0.0000	4.5800	50.0000	0.0000	(2.0351)	(0.2315)	0.0000	1	(2.2666)	01/06/2025
600033.SH	12/19/2024	SDB3260122729	7,300.00	0.5242	3,672.12	3,826.63	0.0000	4.5800	50.0000	0.0000	(0.4672)	(0.0531)	0.0000	1	(0.5203)	01/06/2025
600033.SH	12/19/2024	SDB3260122729	100.00	0.5242	50.30	52.42	0.0000	4.5800	50.0000	0.0000	(0.0064)	(0.0007)	0.0000	1	(0.0071)	01/06/2025
600033.SH	12/19/2024	SDB3260122729	169,100.00	0.5242	85,062.37	88,641.54	0.0000	4.5800	50.0000	0.0000	(10.8218)	(1.2311)	0.0000	1	(12.0530)	01/06/2025
600033.SH	12/19/2024	SDB3260122729	114,600.00	0.5242	57,647.24	60,072.86	0.0000	4.5800	50.0000	0.0000	(7.3340)	(0.8343)	0.0000	1	(8.1684)	01/06/2025
600033.SH	12/19/2024	SDB3260122729	200.00	0.5242	100.61	104.84	0.0000	4.5800	50.0000	0.0000	(0.0128)	(0.0015)	0.0000	1	(0.0143)	01/06/2025
600033.SH	12/19/2024	SDB3260122729	400.00	0.5242	201.21	209.68	0.0000	4.5800	50.0000	0.0000	(0.0256)	(0.0029)	0.0000	1	(0.0285)	01/06/2025
600033.SH	12/19/2024	SDB3260122729	7,400.00	0.5242	3,722.42	3,879.05	0.0000	4.5800	50.0000	0.0000	(0.4736)	(0.0539)	0.0000	1	(0.5275)	01/06/2025
600033.SH	12/19/2024	SDB3260122729	193,200.00	0.5242	97,185.40	101,274.67	0.0000	4.5800	50.0000	0.0000	(12.3641)	(1.4066)	0.0000	1	(13.7707)	01/06/2025
600033.SH	12/19/2024	SDB3260122729	3,100.00	0.5242	1,559.39	1,625.01	0.0000	4.5800	50.0000	0.0000	(0.1984)	(0.0226)	0.0000	1	(0.2210)	01/06/2025
600033.SH	12/19/2024	SDB3260122729	200.00	0.5242	100.61	104.84	0.0000	4.5800	50.0000	0.0000	(0.0128)	(0.0015)	0.0000	1	(0.0143)	01/06/2025
600033.SH	12/19/2024	SDB3260122729	39,400.00	0.5242	19,819.38	20,653.32	0.0000	4.5800	50.0000	0.0000	(2.5215)	(0.2869)	0.0000	1	(2.8083)	01/06/2025
600033.SH	12/19/2024	SDB3260122729	5,200.00	0.5242	2,615.76	2,725.82	0.0000	4.5800	50.0000	0.0000	(0.3328)	(0.0379)	0.0000	1	(0.3706)	01/06/2025
600033.SH	12/19/2024	SDB3260122729	63,400.00	0.5242	31,892.10	33,234.03	0.0000	4.5800	50.0000	0.0000	(4.0574)	(0.4616)	0.0000	1	(4.5190)	01/06/2025
600033.SH	12/19/2024	SDB3260122729	167,400.00	0.5242	84,207.22	87,750.41	0.0000	4.5800	50.0000	0.0000	(10.7130)	(1.2188)	0.0000	1	(11.9318)	01/06/2025
600033.SH	12/18/2024	SDB3260122729	2,800.00	0.5104	1,448.77	1,429.07	0.0000	4.5800	50.0000	0.0000	(0.1843)	(0.0198)	0.0000	1	(0.2042)	01/06/2025
600033.SH	12/18/2024	SDB3260122729	700.00	0.5104	359.04	357.27	0.0000	4.5800	50.0000	0.0000	(0.0457)	(0.0050)	0.0000	1	(0.0506)	01/06/2025
600033.SH	12/18/2024	SDB3260122729	16,800.00	0.5104	8,450.90	8,574.43	0.0000	4.5800	50.0000	0.0000	(1.0751)	(0.1191)	0.0000	1	(1.1942)	01/06/2025
600033.SH	12/18/2024	SDB3260122729	21,900.00	0.5104	11,016.36	11,177.39	0.0000	4.5800	50.0000	0.0000	(1.4015)	(0.1552)	0.0000	1	(1.5568)	01/06/2025
600033.SH	12/18/2024	SDB3260122729	2,000.00	0.5104	1,006.06	1,020.77	0.0000	4.5800	50.0000	0.0000	(0.1280)	(0.0142)	0.0000	1	(0.1422)	01/06/2025
600033.SH	12/18/2024	SDB3260122729	138,900.00	0.5104	69,870.87	70,892.20	0.0000	4.5800	50.0000	0.0000	(8.8891)	(0.9846)	0.0000	1	(9.8737)	01/06/2025
600033.SH	12/18/2024	SDB3260122729	34,400.00	0.5104	17,304.23	17,557.18	0.0000	4.5800	50.0000	0.0000	(2.2015)	(0.2438)	0.0000	1	(2.4453)	01/06/2025
600033.SH	12/18/2024	SDB3260122729	165,300.00	0.5104	83,150.86	84,366.31	0.0000	4.5800	50.0000	0.0000	(10.5786)	(1.1718)	0.0000	1	(11.7504)	01/06/2025
600033.SH	12/18/2024	SDB3260122729	19,700.00	0.5104	9,909.69	10,054.55	0.0000	4.5800	50.0000	0.0000	(1.2607)	(0.1396)	0.0000	1	(1.4004)	01/06/2025
600033.SH	12/18/2024	SDB3260122729	6,600.00	0.5104	3,320.00	3,368.53	0.0000	4.5800	50.0000	0.0000	(0.4624)	(0.0468)	0.0000	1	(0.4692)	01/06/2025
600033.SH	12/18/2024	SDB3260122729	9,000.00	0.5104	4,527.27	4,593.45	0.0000	4.5800	50.0000	0.0000	(0.5760)	(0.0638)	0.0000	1	(0.6398)	01/06/2025
600033.SH	12/18/2024	SDB3260122729	100.00	0.5104	50.30	51.04	0.0000	4.5800	50.0000	0.0000	(0.0064)	(0.0007)	0.0000	1	(0.0071)	01/06/2025
600033.SH	12/18/2024	SDB3260122729	100.00	0.5104	50.30	51.04	0.0000	4.5800	50.0000	0.0000	(0.0064)	(0.0007)	0.0000	1	(0.0071)	01/06/2025
600033.SH	12/18/2024	SDB3260122729	7,700.00	0.5104	3,873.33	3,929.95	0.0000	4.5800	50.0000	0.0000	(0.4928)	(0.0546)	0.0000	1	(0.5474)	01/06/2025
600033.SH	12/18/2024	SDB3260122729	700.00	0.5104	352.12	357.27	0.0000	4.5800	50.0000	0.0000	(0.0448)	(0.0050)	0.0000	1	(0.0498)	01/06/2025
600033.SH	12/18/2024	SDB3260122729	2,400.00	0.5104	1,207.27	1,224.92	0.0000	4.5800	50.0000	0.0000	(0.1536)	(0.0170)	0.0000	1	(0.1706)	01/06/2025
600033.SH	12/18/2024	SDB3260122729	9,300.00	0.5104	4,678.18	4,746.56	0.0000	4.5800	50.0000	0.0000	(0.5952)	(0.0659)	0.0000	1	(0.6611)	01/06/2025
600033.SH	12/18/2024	SDB3260122729	7,700.00	0.5104	3,873.33	3,929.95	0.0000	4.5800	50.0000	0.0000	(0.4928)	(0.0546)	0.0000	1	(0.5474)	01/06/2025
600033.SH	12/18/2024	SDB3260122729	69,200.00	0.5104	34,809.68	35,318.50	0.0000	4.5800	50.0000	0.0000	(4.4286)	(0.4905)	0.0000	1	(4.9191)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
FUJIAN EXPRESSWAY DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600033.SH	12/18/2024	SDB3260122729	100.00	0.5104	50.30	51.04	0.0000	4.5800	50.0000	0.0000	(0.0064)	(0.0007)	0.0000	1	(0.0071)	01/06/2025
600033.SH	12/18/2024	SDB3260122729	3,500.00	0.5104	1,760.61	1,786.34	0.0000	4.5800	50.0000	0.0000	(0.2240)	(0.0248)	0.0000	1	(0.2488)	01/06/2025
600033.SH	12/18/2024	SDB3260122729	35,900.00	0.5104	18,058.78	18,322.75	0.0000	4.5800	50.0000	0.0000	(2.2975)	(0.2545)	0.0000	1	(2.5520)	01/06/2025
600033.SH	12/18/2024	SDB3260122729	15,300.00	0.5104	7,696.36	7,808.86	0.0000	4.5800	50.0000	0.0000	(0.9791)	(0.1085)	0.0000	1	(1.0876)	01/06/2025
600033.SH	12/18/2024	SDB3260122729	23,200.00	0.5104	11,670.30	11,840.89	0.0000	4.5800	50.0000	0.0000	(1.4847)	(0.1645)	0.0000	1	(1.6492)	01/06/2025
600033.SH	12/18/2024	SDB3260122729	15,200.00	0.5104	7,646.06	7,757.82	0.0000	4.5800	50.0000	0.0000	(0.9727)	(0.1077)	0.0000	1	(1.0805)	01/06/2025
600033.SH	12/18/2024	SDB3260122729	500.00	0.5104	251.51	255.19	0.0000	4.5800	50.0000	0.0000	(0.0320)	(0.0035)	0.0000	1	(0.0355)	01/06/2025
600033.SH	12/18/2024	SDB3260122729	4,800.00	0.5104	2,414.54	2,449.84	0.0000	4.5800	50.0000	0.0000	(0.3072)	(0.0340)	0.0000	1	(0.3412)	01/06/2025
600033.SH	12/18/2024	SDB3260122729	10,200.00	0.5104	5,130.91	5,205.91	0.0000	4.5800	50.0000	0.0000	(0.6528)	(0.0723)	0.0000	1	(0.7251)	01/06/2025
600033.SH	12/18/2024	SDB3260122729	31,800.00	0.5104	15,996.35	16,230.18	0.0000	4.5800	50.0000	0.0000	(2.0351)	(0.2254)	0.0000	1	(2.2605)	01/06/2025
600033.SH	12/18/2024	SDB3260122729	7,300.00	0.5104	3,672.12	3,725.80	0.0000	4.5800	50.0000	0.0000	(0.4672)	(0.0517)	0.0000	1	(0.5189)	01/06/2025
600033.SH	12/18/2024	SDB3260122729	100.00	0.5104	50.30	51.04	0.0000	4.5800	50.0000	0.0000	(0.0064)	(0.0007)	0.0000	1	(0.0071)	01/06/2025
600033.SH	12/18/2024	SDB3260122729	169,100.00	0.5104	85,062.37	86,305.77	0.0000	4.5800	50.0000	0.0000	(10.8218)	(1.1987)	0.0000	1	(12.0205)	01/06/2025
600033.SH	12/18/2024	SDB3260122729	114,600.00	0.5104	57,647.24	58,489.89	0.0000	4.5800	50.0000	0.0000	(7.3340)	(0.8124)	0.0000	1	(8.1464)	01/06/2025
600033.SH	12/18/2024	SDB3260122729	200.00	0.5104	100.61	102.08	0.0000	4.5800	50.0000	0.0000	(0.0128)	(0.0014)	0.0000	1	(0.0142)	01/06/2025
600033.SH	12/18/2024	SDB3260122729	400.00	0.5104	201.21	204.15	0.0000	4.5800	50.0000	0.0000	(0.0256)	(0.0028)	0.0000	1	(0.0284)	01/06/2025
600033.SH	12/18/2024	SDB3260122729	7,400.00	0.5104	3,722.42	3,776.83	0.0000	4.5800	50.0000	0.0000	(0.4736)	(0.0525)	0.0000	1	(0.5260)	01/06/2025
600033.SH	12/18/2024	SDB3260122729	193,200.00	0.5104	97,185.40	98,606.00	0.0000	4.5800	50.0000	0.0000	(12.3641)	(1.3695)	0.0000	1	(13.7337)	01/06/2025
600033.SH	12/18/2024	SDB3260122729	3,100.00	0.5104	1,559.39	1,582.19	0.0000	4.5800	50.0000	0.0000	(0.1984)	(0.0220)	0.0000	1	(0.2204)	01/06/2025
600033.SH	12/18/2024	SDB3260122729	200.00	0.5104	100.61	102.08	0.0000	4.5800	50.0000	0.0000	(0.0128)	(0.0014)	0.0000	1	(0.0142)	01/06/2025
600033.SH	12/18/2024	SDB3260122729	39,400.00	0.5104	19,819.38	20,109.09	0.0000	4.5800	50.0000	0.0000	(2.5215)	(0.2793)	0.0000	1	(2.8008)	01/06/2025
600033.SH	12/18/2024	SDB3260122729	5,200.00	0.5104	2,615.76	2,653.99	0.0000	4.5800	50.0000	0.0000	(0.3328)	(0.0369)	0.0000	1	(0.3696)	01/06/2025
600033.SH	12/18/2024	SDB3260122729	63,400.00	0.5104	31,892.10	32,358.28	0.0000	4.5800	50.0000	0.0000	(4.0574)	(0.4494)	0.0000	1	(4.5068)	01/06/2025
600033.SH	12/18/2024	SDB3260122729	167,400.00	0.5104	84,207.22	85,438.11	0.0000	4.5800	50.0000	0.0000	(10.7130)	(1.1866)	0.0000	1	(11.8997)	01/06/2025
600033.SH	12/17/2024	SDB3260122729	2,800.00	0.5202	1,448.77	1,456.62	0.0000	4.5800	50.0000	0.0000	(0.1843)	(0.0202)	0.0000	1	(0.2045)	01/06/2025
600033.SH	12/17/2024	SDB3260122729	700.00	0.5202	359.04	364.15	0.0000	4.5800	50.0000	0.0000	(0.0457)	(0.0051)	0.0000	1	(0.0507)	01/06/2025
600033.SH	12/17/2024	SDB3260122729	16,800.00	0.5202	8,450.90	8,739.70	0.0000	4.5800	50.0000	0.0000	(1.0751)	(0.1214)	0.0000	1	(1.1965)	01/06/2025
600033.SH	12/17/2024	SDB3260122729	21,900.00	0.5202	11,016.36	11,392.82	0.0000	4.5800	50.0000	0.0000	(1.4015)	(0.1582)	0.0000	1	(1.5598)	01/06/2025
600033.SH	12/17/2024	SDB3260122729	2,000.00	0.5202	1,006.06	1,040.44	0.0000	4.5800	50.0000	0.0000	(0.1280)	(0.0145)	0.0000	1	(0.1424)	01/06/2025
600033.SH	12/17/2024	SDB3260122729	138,900.00	0.5202	69,870.87	72,258.56	0.0000	4.5800	50.0000	0.0000	(8.8891)	(1.0036)	0.0000	1	(9.8927)	01/06/2025
600033.SH	12/17/2024	SDB3260122729	34,400.00	0.5202	17,304.23	17,895.57	0.0000	4.5800	50.0000	0.0000	(2.2015)	(0.2485)	0.0000	1	(2.4500)	01/06/2025
600033.SH	12/17/2024	SDB3260122729	165,300.00	0.5202	83,150.86	85,992.37	0.0000	4.5800	50.0000	0.0000	(10.5786)	(1.1943)	0.0000	1	(11.7730)	01/06/2025
600033.SH	12/17/2024	SDB3260122729	19,700.00	0.5202	9,909.69	10,248.33	0.0000	4.5800	50.0000	0.0000	(1.2607)	(0.1423)	0.0000	1	(1.4031)	01/06/2025
600033.SH	12/17/2024	SDB3260122729	6,600.00	0.5202	3,320.00	3,433.45	0.0000	4.5800	50.0000	0.0000	(0.4224)	(0.0477)	0.0000	1	(0.4701)	01/06/2025
600033.SH	12/17/2024	SDB3260122729	9,000.00	0.5202	4,527.27	4,681.98	0.0000	4.5800	50.0000	0.0000	(0.5760)	(0.0650)	0.0000	1	(0.6410)	01/06/2025
600033.SH	12/17/2024	SDB3260122729	100.00	0.5202	50.30	52.02	0.0000	4.5800	50.0000	0.0000	(0.0064)	(0.0007)	0.0000	1	(0.0071)	01/06/2025
600033.SH	12/17/2024	SDB3260122729	100.00	0.5202	50.30	52.02	0.0000	4.5800	50.0000	0.0000	(0.0064)	(0.0007)	0.0000	1	(0.0071)	01/06/2025
600033.SH	12/17/2024	SDB3260122729	7,700.00	0.5202	3,873.33	4,005.69	0.0000	4.5800	50.0000	0.0000	(0.4928)	(0.0556)	0.0000	1	(0.5484)	01/06/2025
600033.SH	12/17/2024	SDB3260122729	700.00	0.5202	352.12	364.15	0.0000	4.5800	50.0000	0.0000	(0.0448)	(0.0051)	0.0000	1	(0.0499)	01/06/2025
600033.SH	12/17/2024	SDB3260122729	2,400.00	0.5202	1,207.27	1,248.53	0.0000	4.5800	50.0000	0.0000	(0.1536)	(0.0173)	0.0000	1	(0.1709)	01/06/2025
600033.SH	12/17/2024	SDB3260122729	25,100.00	0.5202	12,626.05	13,057.52	0.0000	4.5800	50.0000	0.0000	(1.6063)	(0.1814)	0.0000	1	(1.7877)	01/06/2025
600033.SH	12/17/2024	SDB3260122729	7,700.00	0.5202	3,873.33	4,005.69	0.0000	4.5800	50.0000	0.0000	(0.4928)	(0.0556)	0.0000	1	(0.5484)	01/06/2025
600033.SH	12/17/2024	SDB3260122729	69,200.00	0.5202	34,809.68	35,999.22	0.0000	4.5800	50.0000	0.0000	(4.4286)	(0.5000)	0.0000	1	(4.9286)	01/06/2025
600033.SH	12/17/2024	SDB3260122729	100.00	0.5202	50.30	52.02	0.0000	4.5800	50.0000	0.0000	(0.0064)	(0.0007)	0.0000	1	(0.0071)	01/06/2025
600033.SH	12/17/2024	SDB3260122729	3,500.00	0.5202	1,760.61	1,820.77	0.0000	4.5800	50.0000	0.0000	(0.2240)	(0.0253)	0.0000	1	(0.2493)	01/06/2025
600033.SH	12/17/2024	SDB3260122729	35,900.00	0.5202	18,058.78	18,675.90	0.0000	4.5800	50.0000	0.0000	(2.2975)	(0.2594)	0.0000	1	(2.5569)	01/06/2025
600033.SH	12/17/2024	SDB3260122729	15,300.00	0.5202	7,696.36	7,959.37	0.0000	4.5800	50.0000	0.0000	(0.9791)	(0.1105)	0.0000	1	(1.0897)	01/06/2025
600033.SH	12/17/2024	SDB3260122729	23,200.00	0.5202	11,670.30	12,069.10	0.0000	4.5800	50.0000	0.0000	(1.4847)	(0.1678)	0.0000	1	(1.6523)	01/06/2025
600033.SH	12/17/2024	SDB3260122729	15,200.00	0.5202	7,646.06	7,907.34	0.0000	4.5800	50.0000	0.0000	(0.9727)	(0.1098)	0.0000	1	(1.0826)	01/06/2025
600033.SH	12/17/2024	SDB3260122729	500.00	0.5202	251.51	260.11	0.0000	4.5800	50.0000	0.0000	(0.0320)	(0.0036)	0.0000	1	(0.0356)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
FUJIAN EXPRESSWAY DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600033.SH	12/17/2024	SDB3260122729	4,800.00	0.5202	2,414.54	2,497.06	0.0000	4.5800	50.0000	0.0000	(0.3072)	(0.0347)	0.0000	1	(0.3419)	01/06/2025
600033.SH	12/17/2024	SDB3260122729	10,200.00	0.5202	5,130.91	5,306.24	0.0000	4.5800	50.0000	0.0000	(0.6528)	(0.0737)	0.0000	1	(0.7265)	01/06/2025
600033.SH	12/17/2024	SDB3260122729	31,800.00	0.5202	15,996.35	16,543.00	0.0000	4.5800	50.0000	0.0000	(2.0351)	(0.2298)	0.0000	1	(2.2649)	01/06/2025
600033.SH	12/17/2024	SDB3260122729	8,700.00	0.5202	4,376.36	4,525.91	0.0000	4.5800	50.0000	0.0000	(0.5568)	(0.0629)	0.0000	1	(0.6196)	01/06/2025
600033.SH	12/17/2024	SDB3260122729	7,300.00	0.5202	3,672.12	3,797.61	0.0000	4.5800	50.0000	0.0000	(0.4672)	(0.0527)	0.0000	1	(0.5199)	01/06/2025
600033.SH	12/17/2024	SDB3260122729	100.00	0.5202	50.30	52.02	0.0000	4.5800	50.0000	0.0000	(0.0064)	(0.0007)	0.0000	1	(0.0071)	01/06/2025
600033.SH	12/17/2024	SDB3260122729	169,100.00	0.5202	85,062.37	87,969.20	0.0000	4.5800	50.0000	0.0000	(10.8218)	(1.2218)	0.0000	1	(12.0436)	01/06/2025
600033.SH	12/17/2024	SDB3260122729	114,600.00	0.5202	57,647.24	59,617.21	0.0000	4.5800	50.0000	0.0000	(7.3340)	(0.8280)	0.0000	1	(8.1620)	01/06/2025
600033.SH	12/17/2024	SDB3260122729	200.00	0.5202	100.61	104.04	0.0000	4.5800	50.0000	0.0000	(0.0128)	(0.0014)	0.0000	1	(0.0142)	01/06/2025
600033.SH	12/17/2024	SDB3260122729	400.00	0.5202	201.21	208.09	0.0000	4.5800	50.0000	0.0000	(0.0256)	(0.0029)	0.0000	1	(0.0285)	01/06/2025
600033.SH	12/17/2024	SDB3260122729	7,400.00	0.5202	3,722.42	3,849.63	0.0000	4.5800	50.0000	0.0000	(0.4736)	(0.0535)	0.0000	1	(0.5270)	01/06/2025
600033.SH	12/17/2024	SDB3260122729	193,200.00	0.5202	97,185.40	100,506.50	0.0000	4.5800	50.0000	0.0000	(12.3641)	(1.3959)	0.0000	1	(13.7601)	01/06/2025
600033.SH	12/17/2024	SDB3260122729	3,100.00	0.5202	1,559.39	1,612.68	0.0000	4.5800	50.0000	0.0000	(0.1984)	(0.0224)	0.0000	1	(0.2208)	01/06/2025
600033.SH	12/17/2024	SDB3260122729	200.00	0.5202	100.61	104.04	0.0000	4.5800	50.0000	0.0000	(0.0128)	(0.0014)	0.0000	1	(0.0142)	01/06/2025
600033.SH	12/17/2024	SDB3260122729	39,400.00	0.5202	19,819.38	20,496.67	0.0000	4.5800	50.0000	0.0000	(2.5215)	(0.2847)	0.0000	1	(2.8061)	01/06/2025
600033.SH	12/17/2024	SDB3260122729	5,200.00	0.5202	2,615.76	2,705.14	0.0000	4.5800	50.0000	0.0000	(0.3328)	(0.0376)	0.0000	1	(0.3704)	01/06/2025
600033.SH	12/17/2024	SDB3260122729	63,400.00	0.5202	31,892.10	32,981.95	0.0000	4.5800	50.0000	0.0000	(4.0574)	(0.4581)	0.0000	1	(4.5155)	01/06/2025
600033.SH	12/17/2024	SDB3260122729	167,400.00	0.5202	84,207.22	87,084.83	0.0000	4.5800	50.0000	0.0000	(10.7130)	(1.2095)	0.0000	1	(11.9225)	01/06/2025
600033.SH	12/16/2024	SDB3260122729	16,800.00	0.5113	8,450.90	8,589.08	0.0000	4.5800	50.0000	0.0000	(1.0751)	(0.1193)	0.0000	1	(1.1944)	01/06/2025
600033.SH	12/16/2024	SDB3260122729	21,900.00	0.5113	11,016.36	11,196.48	0.0000	4.5800	50.0000	0.0000	(1.4015)	(0.1555)	0.0000	1	(1.5570)	01/06/2025
600033.SH	12/16/2024	SDB3260122729	2,000.00	0.5113	1,006.06	1,022.51	0.0000	4.5800	50.0000	0.0000	(0.0142)	(0.0000)	0.0000	1	(0.1422)	01/06/2025
600033.SH	12/16/2024	SDB3260122729	138,900.00	0.5113	69,870.87	71,013.32	0.0000	4.5800	50.0000	0.0000	(8.8891)	(0.9863)	0.0000	1	(9.8754)	01/06/2025
600033.SH	12/16/2024	SDB3260122729	34,400.00	0.5113	17,304.23	17,587.17	0.0000	4.5800	50.0000	0.0000	(2.2015)	(0.2443)	0.0000	1	(2.4457)	01/06/2025
600033.SH	12/16/2024	SDB3260122729	165,300.00	0.5113	83,150.86	84,510.45	0.0000	4.5800	50.0000	0.0000	(10.5786)	(1.1738)	0.0000	1	(11.7524)	01/06/2025
600033.SH	12/16/2024	SDB3260122729	19,700.00	0.5113	9,909.69	10,071.72	0.0000	4.5800	50.0000	0.0000	(1.2607)	(0.1399)	0.0000	1	(1.4006)	01/06/2025
600033.SH	12/16/2024	SDB3260122729	6,600.00	0.5113	3,320.00	3,374.28	0.0000	4.5800	50.0000	0.0000	(0.4224)	(0.0469)	0.0000	1	(0.4692)	01/06/2025
600033.SH	12/16/2024	SDB3260122729	9,000.00	0.5113	4,527.27	4,601.30	0.0000	4.5800	50.0000	0.0000	(0.5760)	(0.0639)	0.0000	1	(0.6399)	01/06/2025
600033.SH	12/16/2024	SDB3260122729	100.00	0.5113	50.30	51.13	0.0000	4.5800	50.0000	0.0000	(0.0064)	(0.0007)	0.0000	1	(0.0071)	01/06/2025
600033.SH	12/16/2024	SDB3260122729	100.00	0.5113	50.30	51.13	0.0000	4.5800	50.0000	0.0000	(0.0064)	(0.0007)	0.0000	1	(0.0071)	01/06/2025
600033.SH	12/16/2024	SDB3260122729	7,700.00	0.5113	3,873.33	3,936.66	0.0000	4.5800	50.0000	0.0000	(0.4928)	(0.0547)	0.0000	1	(0.5474)	01/06/2025
600033.SH	12/16/2024	SDB3260122729	700.00	0.5113	352.12	357.88	0.0000	4.5800	50.0000	0.0000	(0.0448)	(0.0050)	0.0000	1	(0.0498)	01/06/2025
600033.SH	12/16/2024	SDB3260122729	2,400.00	0.5113	1,207.27	1,227.01	0.0000	4.5800	50.0000	0.0000	(0.1536)	(0.0170)	0.0000	1	(0.1706)	01/06/2025
600033.SH	12/16/2024	SDB3260122729	25,100.00	0.5113	12,626.05	12,832.50	0.0000	4.5800	50.0000	0.0000	(1.6063)	(0.1782)	0.0000	1	(1.7845)	01/06/2025
600033.SH	12/16/2024	SDB3260122729	7,700.00	0.5113	3,873.33	3,936.66	0.0000	4.5800	50.0000	0.0000	(0.4928)	(0.0547)	0.0000	1	(0.5474)	01/06/2025
600033.SH	12/16/2024	SDB3260122729	69,200.00	0.5113	34,809.68	35,378.85	0.0000	4.5800	50.0000	0.0000	(4.4286)	(0.4914)	0.0000	1	(4.9199)	01/06/2025
600033.SH	12/16/2024	SDB3260122729	100.00	0.5113	50.30	51.13	0.0000	4.5800	50.0000	0.0000	(0.0064)	(0.0007)	0.0000	1	(0.0071)	01/06/2025
600033.SH	12/16/2024	SDB3260122729	3,500.00	0.5113	1,760.61	1,789.39	0.0000	4.5800	50.0000	0.0000	(0.2240)	(0.0249)	0.0000	1	(0.2488)	01/06/2025
600033.SH	12/16/2024	SDB3260122729	35,900.00	0.5113	18,058.78	18,354.05	0.0000	4.5800	50.0000	0.0000	(2.2975)	(0.2549)	0.0000	1	(2.5524)	01/06/2025
600033.SH	12/16/2024	SDB3260122729	15,300.00	0.5113	7,696.36	7,822.20	0.0000	4.5800	50.0000	0.0000	(0.9791)	(0.1086)	0.0000	1	(1.0878)	01/06/2025
600033.SH	12/16/2024	SDB3260122729	23,200.00	0.5113	11,670.30	11,861.12	0.0000	4.5800	50.0000	0.0000	(1.4847)	(0.1647)	0.0000	1	(1.6495)	01/06/2025
600033.SH	12/16/2024	SDB3260122729	15,200.00	0.5113	7,646.06	7,771.08	0.0000	4.5800	50.0000	0.0000	(0.9727)	(0.1079)	0.0000	1	(1.0807)	01/06/2025
600033.SH	12/16/2024	SDB3260122729	500.00	0.5113	251.51	255.63	0.0000	4.5800	50.0000	0.0000	(0.0320)	(0.0036)	0.0000	1	(0.0355)	01/06/2025
600033.SH	12/16/2024	SDB3260122729	4,800.00	0.5113	2,414.54	2,454.02	0.0000	4.5800	50.0000	0.0000	(0.3072)	(0.0341)	0.0000	1	(0.3413)	01/06/2025
600033.SH	12/16/2024	SDB3260122729	10,200.00	0.5113	5,130.91	5,214.80	0.0000	4.5800	50.0000	0.0000	(0.6528)	(0.0724)	0.0000	1	(0.7252)	01/06/2025
600033.SH	12/16/2024	SDB3260122729	31,800.00	0.5113	15,996.35	16,257.91	0.0000	4.5800	50.0000	0.0000	(2.0351)	(0.2258)	0.0000	1	(2.2609)	01/06/2025
600033.SH	12/16/2024	SDB3260122729	8,700.00	0.5113	4,376.36	4,447.92	0.0000	4.5800	50.0000	0.0000	(0.5568)	(0.0618)	0.0000	1	(0.6185)	01/06/2025
600033.SH	12/16/2024	SDB3260122729	7,300.00	0.5113	3,672.12	3,732.16	0.0000	4.5800	50.0000	0.0000	(0.4672)	(0.0518)	0.0000	1	(0.5190)	01/06/2025
600033.SH	12/16/2024	SDB3260122729	100.00	0.5113	50.30	51.13	0.0000	4.5800	50.0000	0.0000	(0.0064)	(0.0007)	0.0000	1	(0.0071)	01/06/2025
600033.SH	12/16/2024	SDB3260122729	169,100.00	0.5113	85,062.37	86,453.22	0.0000	4.5800	50.0000	0.0000	(10.8218)	(1.2007)	0.0000	1	(12.0226)	01/06/2025
600033.SH	12/16/2024	SDB3260122729	114,600.00	0.5113	57,647.24	58,589.82	0.0000	4.5800	50.0000	0.0000	(7.3340)	(0.8137)	0.0000	1	(8.1478)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
FUJIAN EXPRESSWAY DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600033.SH	12/16/2024	SDB3260122729	200.00	0.5113	100.61	102.25	0.0000	4.5800	50.0000	0.0000	(0.0128)	(0.0014)	0.0000	1	(0.0142)	01/06/2025
600033.SH	12/16/2024	SDB3260122729	400.00	0.5113	201.21	204.50	0.0000	4.5800	50.0000	0.0000	(0.0256)	(0.0028)	0.0000	1	(0.0284)	01/06/2025
600033.SH	12/16/2024	SDB3260122729	7,400.00	0.5113	3,722.42	3,783.29	0.0000	4.5800	50.0000	0.0000	(0.4736)	(0.0525)	0.0000	1	(0.5261)	01/06/2025
600033.SH	12/16/2024	SDB3260122729	193,200.00	0.5113	97,185.40	98,774.47	0.0000	4.5800	50.0000	0.0000	(12.3641)	(1.3719)	0.0000	1	(13.7360)	01/06/2025
600033.SH	12/16/2024	SDB3260122729	3,100.00	0.5113	1,559.39	1,584.89	0.0000	4.5800	50.0000	0.0000	(0.1984)	(0.0220)	0.0000	1	(0.2204)	01/06/2025
600033.SH	12/16/2024	SDB3260122729	200.00	0.5113	100.61	102.25	0.0000	4.5800	50.0000	0.0000	(0.0128)	(0.0014)	0.0000	1	(0.0142)	01/06/2025
600033.SH	12/16/2024	SDB3260122729	39,400.00	0.5113	19,819.38	20,143.45	0.0000	4.5800	50.0000	0.0000	(2.5215)	(0.2798)	0.0000	1	(2.8012)	01/06/2025
600033.SH	12/16/2024	SDB3260122729	5,200.00	0.5113	2,615.76	2,658.53	0.0000	4.5800	50.0000	0.0000	(0.3328)	(0.0369)	0.0000	1	(0.3697)	01/06/2025
600033.SH	12/16/2024	SDB3260122729	63,400.00	0.5113	31,892.10	32,413.57	0.0000	4.5800	50.0000	0.0000	(4.0574)	(0.4502)	0.0000	1	(4.5076)	01/06/2025
600033.SH	12/16/2024	SDB3260122729	167,400.00	0.5113	84,207.22	85,584.09	0.0000	4.5800	50.0000	0.0000	(10.7130)	(1.1887)	0.0000	1	(11.9017)	01/06/2025
600033.SH	12/13/2024	SDB3260122729	16,800.00	0.5094	8,450.90	8,558.00	0.0000	4.5800	50.0000	0.0000	(3.2254)	(0.3566)	0.0000	3	(3.5820)	01/06/2025
600033.SH	12/13/2024	SDB3260122729	21,900.00	0.5094	11,016.36	11,155.97	0.0000	4.5800	50.0000	0.0000	(4.2046)	(0.4648)	0.0000	3	(4.6694)	01/06/2025
600033.SH	12/13/2024	SDB3260122729	2,000.00	0.5094	1,006.06	1,018.81	0.0000	4.5800	50.0000	0.0000	(0.3840)	(0.0425)	0.0000	3	(0.4264)	01/06/2025
600033.SH	12/13/2024	SDB3260122729	138,900.00	0.5094	69,870.87	70,756.35	0.0000	4.5800	50.0000	0.0000	(26.6674)	(2.9482)	0.0000	3	(29.6156)	01/06/2025
600033.SH	12/13/2024	SDB3260122729	34,400.00	0.5094	17,304.23	17,523.53	0.0000	4.5800	50.0000	0.0000	(6.6044)	(0.7301)	0.0000	3	(7.3346)	01/06/2025
600033.SH	12/13/2024	SDB3260122729	165,300.00	0.5094	83,150.86	84,204.65	0.0000	4.5800	50.0000	0.0000	(31.7359)	(3.5085)	0.0000	3	(35.2444)	01/06/2025
600033.SH	12/13/2024	SDB3260122729	19,700.00	0.5094	9,909.69	10,035.28	0.0000	4.5800	50.0000	0.0000	(3.7822)	(0.4181)	0.0000	3	(4.2003)	01/06/2025
600033.SH	12/13/2024	SDB3260122729	6,600.00	0.5094	3,320.00	3,362.07	0.0000	4.5800	50.0000	0.0000	(1.2671)	(0.1401)	0.0000	3	(1.4072)	01/06/2025
600033.SH	12/13/2024	SDB3260122729	9,000.00	0.5094	4,527.27	4,584.65	0.0000	4.5800	50.0000	0.0000	(1.7279)	(0.1910)	0.0000	3	(1.9189)	01/06/2025
600033.SH	12/13/2024	SDB3260122729	100.00	0.5094	50.30	50.94	0.0000	4.5800	50.0000	0.0000	(0.0192)	(0.0021)	0.0000	3	(0.0213)	01/06/2025
600033.SH	12/13/2024	SDB3260122729	100.00	0.5094	50.30	50.94	0.0000	4.5800	50.0000	0.0000	(0.0192)	(0.0021)	0.0000	3	(0.0213)	01/06/2025
600033.SH	12/13/2024	SDB3260122729	7,700.00	0.5094	3,873.33	3,922.42	0.0000	4.5800	50.0000	0.0000	(1.4783)	(0.1634)	0.0000	3	(1.6418)	01/06/2025
600033.SH	12/13/2024	SDB3260122729	700.00	0.5094	352.12	356.58	0.0000	4.5800	50.0000	0.0000	(0.1344)	(0.0149)	0.0000	3	(0.1493)	01/06/2025
600033.SH	12/13/2024	SDB3260122729	2,400.00	0.5094	1,207.27	1,222.57	0.0000	4.5800	50.0000	0.0000	(0.4608)	(0.0509)	0.0000	3	(0.5117)	01/06/2025
600033.SH	12/13/2024	SDB3260122729	25,100.00	0.5094	12,626.05	12,786.07	0.0000	4.5800	50.0000	0.0000	(4.8189)	(0.5328)	0.0000	3	(5.3517)	01/06/2025
600033.SH	12/13/2024	SDB3260122729	7,700.00	0.5094	3,873.33	3,922.42	0.0000	4.5800	50.0000	0.0000	(1.4783)	(0.1634)	0.0000	3	(1.6418)	01/06/2025
600033.SH	12/13/2024	SDB3260122729	69,200.00	0.5094	34,809.68	35,250.83	0.0000	4.5800	50.0000	0.0000	(13.2857)	(1.4688)	0.0000	3	(14.7545)	01/06/2025
600033.SH	12/13/2024	SDB3260122729	100.00	0.5094	50.30	50.94	0.0000	4.5800	50.0000	0.0000	(0.0192)	(0.0021)	0.0000	3	(0.0213)	01/06/2025
600033.SH	12/13/2024	SDB3260122729	3,500.00	0.5094	1,760.61	1,782.92	0.0000	4.5800	50.0000	0.0000	(0.6720)	(0.0743)	0.0000	3	(0.7463)	01/06/2025
600033.SH	12/13/2024	SDB3260122729	35,900.00	0.5094	18,058.78	18,287.64	0.0000	4.5800	50.0000	0.0000	(6.8924)	(0.7620)	0.0000	3	(7.6544)	01/06/2025
600033.SH	12/13/2024	SDB3260122729	15,300.00	0.5094	7,696.36	7,793.90	0.0000	4.5800	50.0000	0.0000	(2.9374)	(0.3247)	0.0000	3	(3.2622)	01/06/2025
600033.SH	12/13/2024	SDB3260122729	23,200.00	0.5094	11,670.30	11,818.20	0.0000	4.5800	50.0000	0.0000	(4.4542)	(0.4924)	0.0000	3	(4.9466)	01/06/2025
600033.SH	12/13/2024	SDB3260122729	15,200.00	0.5094	7,646.06	7,742.96	0.0000	4.5800	50.0000	0.0000	(2.9182)	(0.3226)	0.0000	3	(3.2409)	01/06/2025
600033.SH	12/13/2024	SDB3260122729	500.00	0.5094	251.51	254.70	0.0000	4.5800	50.0000	0.0000	(0.0960)	(0.0106)	0.0000	3	(0.1066)	01/06/2025
600033.SH	12/13/2024	SDB3260122729	4,800.00	0.5094	2,414.54	2,445.14	0.0000	4.5800	50.0000	0.0000	(0.9216)	(0.1019)	0.0000	3	(1.0234)	01/06/2025
600033.SH	12/13/2024	SDB3260122729	10,200.00	0.5094	5,130.91	5,195.93	0.0000	4.5800	50.0000	0.0000	(1.9583)	(0.2165)	0.0000	3	(2.1748)	01/06/2025
600033.SH	12/13/2024	SDB3260122729	31,800.00	0.5094	15,996.35	16,199.08	0.0000	4.5800	50.0000	0.0000	(6.1053)	(0.6750)	0.0000	3	(6.7802)	01/06/2025
600033.SH	12/13/2024	SDB3260122729	8,700.00	0.5094	4,376.36	4,431.82	0.0000	4.5800	50.0000	0.0000	(1.6703)	(0.1847)	0.0000	3	(1.8550)	01/06/2025
600033.SH	12/13/2024	SDB3260122729	7,300.00	0.5094	3,672.12	3,718.66	0.0000	4.5800	50.0000	0.0000	(1.4015)	(0.1549)	0.0000	3	(1.5565)	01/06/2025
600033.SH	12/13/2024	SDB3260122729	100.00	0.5094	50.30	50.94	0.0000	4.5800	50.0000	0.0000	(0.0192)	(0.0021)	0.0000	3	(0.0213)	01/06/2025
600033.SH	12/13/2024	SDB3260122729	169,100.00	0.5094	85,062.37	86,140.39	0.0000	4.5800	50.0000	0.0000	(32.4655)	(3.5892)	0.0000	3	(36.0547)	01/06/2025
600033.SH	12/13/2024	SDB3260122729	114,600.00	0.5094	57,647.24	58,377.81	0.0000	4.5800	50.0000	0.0000	(22.0020)	(2.4324)	0.0000	3	(24.4344)	01/06/2025
600033.SH	12/13/2024	SDB3260122729	200.00	0.5094	100.61	101.88	0.0000	4.5800	50.0000	0.0000	(0.0384)	(0.0042)	0.0000	3	(0.0426)	01/06/2025
600033.SH	12/13/2024	SDB3260122729	400.00	0.5094	201.21	203.76	0.0000	4.5800	50.0000	0.0000	(0.0768)	(0.0085)	0.0000	3	(0.0853)	01/06/2025
600033.SH	12/13/2024	SDB3260122729	7,400.00	0.5094	3,722.42	3,769.60	0.0000	4.5800	50.0000	0.0000	(1.4207)	(0.1571)	0.0000	3	(1.5778)	01/06/2025
600033.SH	12/13/2024	SDB3260122729	193,200.00	0.5094	97,185.40	98,417.05	0.0000	4.5800	50.0000	0.0000	(37.0924)	(4.1007)	0.0000	3	(41.1931)	01/06/2025
600033.SH	12/13/2024	SDB3260122729	3,100.00	0.5094	1,559.39	1,579.16	0.0000	4.5800	50.0000	0.0000	(0.5952)	(0.0658)	0.0000	3	(0.6610)	01/06/2025
600033.SH	12/13/2024	SDB3260122729	200.00	0.5094	100.61	101.88	0.0000	4.5800	50.0000	0.0000	(0.0384)	(0.0042)	0.0000	3	(0.0426)	01/06/2025
600033.SH	12/13/2024	SDB3260122729	39,400.00	0.5094	19,819.38	20,070.56	0.0000	4.5800	50.0000	0.0000	(7.5644)	(0.8363)	0.0000	3	(8.4007)	01/06/2025
600033.SH	12/13/2024	SDB3260122729	5,200.00	0.5094	2,615.76	2,648.91	0.0000	4.5800	50.0000	0.0000	(0.9983)	(0.1104)	0.0000	3	(1.1087)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
FUJIAN EXPRESSWAY DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600033.SH	12/13/2024	SDB3260122729	63,400.00	0.5094	31,892.10	32,296.28	0.0000	4.5800	50.0000	0.0000	(12.1722)	(1.3457)	0.0000	3	(13.5178)	01/06/2025
600033.SH	12/13/2024	SDB3260122729	167,400.00	0.5094	84,207.22	85,274.40	0.0000	4.5800	50.0000	0.0000	(32.1391)	(3.5531)	0.0000	3	(35.6922)	01/06/2025
600033.SH	12/12/2024	SDB3260122729	16,800.00	0.5115	8,450.90	8,593.89	0.0000	4.5800	50.0000	0.0000	(1.0751)	(0.1194)	0.0000	1	(1.1945)	01/06/2025
600033.SH	12/12/2024	SDB3260122729	21,900.00	0.5115	11,016.36	11,202.75	0.0000	4.5800	50.0000	0.0000	(1.4015)	(0.1556)	0.0000	1	(1.5571)	01/06/2025
600033.SH	12/12/2024	SDB3260122729	2,000.00	0.5115	1,006.06	1,023.08	0.0000	4.5800	50.0000	0.0000	(0.1280)	(0.0142)	0.0000	1	(0.1422)	01/06/2025
600033.SH	12/12/2024	SDB3260122729	138,900.00	0.5115	68,870.87	71,053.04	0.0000	4.5800	50.0000	0.0000	(8.8891)	(0.9868)	0.0000	1	(9.8760)	01/06/2025
600033.SH	12/12/2024	SDB3260122729	34,400.00	0.5115	17,304.23	17,597.01	0.0000	4.5800	50.0000	0.0000	(2.2015)	(0.2444)	0.0000	1	(2.4459)	01/06/2025
600033.SH	12/12/2024	SDB3260122729	165,300.00	0.5115	83,150.86	84,557.73	0.0000	4.5800	50.0000	0.0000	(10.5786)	(1.1744)	0.0000	1	(11.7530)	01/06/2025
600033.SH	12/12/2024	SDB3260122729	19,700.00	0.5115	9,909.69	10,077.36	0.0000	4.5800	50.0000	0.0000	(1.2607)	(0.1400)	0.0000	1	(1.4007)	01/06/2025
600033.SH	12/12/2024	SDB3260122729	6,800.00	0.5115	3,320.00	3,376.17	0.0000	4.5800	50.0000	0.0000	(0.4224)	(0.0469)	0.0000	1	(0.4693)	01/06/2025
600033.SH	12/12/2024	SDB3260122729	9,000.00	0.5115	4,527.27	4,603.87	0.0000	4.5800	50.0000	0.0000	(0.5760)	(0.0639)	0.0000	1	(0.6399)	01/06/2025
600033.SH	12/12/2024	SDB3260122729	100.00	0.5115	50.30	51.15	0.0000	4.5800	50.0000	0.0000	(0.0064)	(0.0007)	0.0000	1	(0.0071)	01/06/2025
600033.SH	12/12/2024	SDB3260122729	100.00	0.5115	50.30	51.15	0.0000	4.5800	50.0000	0.0000	(0.0064)	(0.0007)	0.0000	1	(0.0071)	01/06/2025
600033.SH	12/12/2024	SDB3260122729	7,700.00	0.5115	3,873.33	3,938.87	0.0000	4.5800	50.0000	0.0000	(0.4928)	(0.0547)	0.0000	1	(0.5475)	01/06/2025
600033.SH	12/12/2024	SDB3260122729	700.00	0.5115	352.12	358.08	0.0000	4.5800	50.0000	0.0000	(0.0448)	(0.0050)	0.0000	1	(0.0498)	01/06/2025
600033.SH	12/12/2024	SDB3260122729	2,400.00	0.5115	1,207.27	1,227.70	0.0000	4.5800	50.0000	0.0000	(0.1536)	(0.0171)	0.0000	1	(0.1706)	01/06/2025
600033.SH	12/12/2024	SDB3260122729	25,100.00	0.5115	12,626.05	12,839.68	0.0000	4.5800	50.0000	0.0000	(1.6063)	(0.1783)	0.0000	1	(1.7846)	01/06/2025
600033.SH	12/12/2024	SDB3260122729	7,700.00	0.5115	3,873.33	3,938.87	0.0000	4.5800	50.0000	0.0000	(0.4928)	(0.0547)	0.0000	1	(0.5475)	01/06/2025
600033.SH	12/12/2024	SDB3260122729	69,200.00	0.5115	34,809.68	35,398.64	0.0000	4.5800	50.0000	0.0000	(4.4286)	(0.4916)	0.0000	1	(4.9202)	01/06/2025
600033.SH	12/12/2024	SDB3260122729	100.00	0.5115	50.30	51.15	0.0000	4.5800	50.0000	0.0000	(0.0064)	(0.0007)	0.0000	1	(0.0071)	01/06/2025
600033.SH	12/12/2024	SDB3260122729	3,500.00	0.5115	1,760.61	1,790.39	0.0000	4.5800	50.0000	0.0000	(0.2240)	(0.0249)	0.0000	1	(0.2489)	01/06/2025
600033.SH	12/12/2024	SDB3260122729	35,900.00	0.5115	18,058.78	18,364.32	0.0000	4.5800	50.0000	0.0000	(2.2975)	(0.2551)	0.0000	1	(2.5525)	01/06/2025
600033.SH	12/12/2024	SDB3260122729	15,300.00	0.5115	7,696.36	7,826.58	0.0000	4.5800	50.0000	0.0000	(0.9791)	(0.1087)	0.0000	1	(1.0879)	01/06/2025
600033.SH	12/12/2024	SDB3260122729	23,200.00	0.5115	11,670.30	11,867.75	0.0000	4.5800	50.0000	0.0000	(1.4847)	(0.1648)	0.0000	1	(1.6496)	01/06/2025
600033.SH	12/12/2024	SDB3260122729	15,200.00	0.5115	7,646.06	7,775.42	0.0000	4.5800	50.0000	0.0000	(0.9727)	(0.1080)	0.0000	1	(1.0807)	01/06/2025
600033.SH	12/12/2024	SDB3260122729	500.00	0.5115	251.51	255.77	0.0000	4.5800	50.0000	0.0000	(0.0320)	(0.0036)	0.0000	1	(0.0356)	01/06/2025
600033.SH	12/12/2024	SDB3260122729	4,800.00	0.5115	2,414.54	2,455.40	0.0000	4.5800	50.0000	0.0000	(0.3072)	(0.0341)	0.0000	1	(0.3413)	01/06/2025
600033.SH	12/12/2024	SDB3260122729	10,200.00	0.5115	5,130.91	5,217.72	0.0000	4.5800	50.0000	0.0000	(0.6528)	(0.0725)	0.0000	1	(0.7252)	01/06/2025
600033.SH	12/12/2024	SDB3260122729	31,800.00	0.5115	15,996.35	16,267.00	0.0000	4.5800	50.0000	0.0000	(2.0351)	(0.2259)	0.0000	1	(2.2610)	01/06/2025
600033.SH	12/12/2024	SDB3260122729	11,400.00	0.5115	5,734.54	5,831.57	0.0000	4.5800	50.0000	0.0000	(0.7296)	(0.0810)	0.0000	1	(0.8106)	01/06/2025
600033.SH	12/12/2024	SDB3260122729	7,300.00	0.5115	3,672.12	3,734.25	0.0000	4.5800	50.0000	0.0000	(0.4672)	(0.0519)	0.0000	1	(0.5190)	01/06/2025
600033.SH	12/12/2024	SDB3260122729	100.00	0.5115	50.30	51.15	0.0000	4.5800	50.0000	0.0000	(0.0064)	(0.0007)	0.0000	1	(0.0071)	01/06/2025
600033.SH	12/12/2024	SDB3260122729	169,100.00	0.5115	85,062.37	86,501.58	0.0000	4.5800	50.0000	0.0000	(10.8218)	(1.2014)	0.0000	1	(12.0232)	01/06/2025
600033.SH	12/12/2024	SDB3260122729	114,600.00	0.5115	57,647.24	58,622.60	0.0000	4.5800	50.0000	0.0000	(7.3340)	(0.8142)	0.0000	1	(8.1482)	01/06/2025
600033.SH	12/12/2024	SDB3260122729	200.00	0.5115	100.61	102.31	0.0000	4.5800	50.0000	0.0000	(0.0128)	(0.0014)	0.0000	1	(0.0142)	01/06/2025
600033.SH	12/12/2024	SDB3260122729	400.00	0.5115	201.21	204.62	0.0000	4.5800	50.0000	0.0000	(0.0256)	(0.0028)	0.0000	1	(0.0284)	01/06/2025
600033.SH	12/12/2024	SDB3260122729	7,400.00	0.5115	3,722.42	3,785.40	0.0000	4.5800	50.0000	0.0000	(0.4736)	(0.0526)	0.0000	1	(0.5261)	01/06/2025
600033.SH	12/12/2024	SDB3260122729	193,200.00	0.5115	97,185.40	98,829.72	0.0000	4.5800	50.0000	0.0000	(12.3641)	(1.3726)	0.0000	1	(13.7368)	01/06/2025
600033.SH	12/12/2024	SDB3260122729	3,100.00	0.5115	1,559.39	1,585.78	0.0000	4.5800	50.0000	0.0000	(0.1984)	(0.0220)	0.0000	1	(0.2204)	01/06/2025
600033.SH	12/12/2024	SDB3260122729	200.00	0.5115	100.61	102.31	0.0000	4.5800	50.0000	0.0000	(0.0128)	(0.0014)	0.0000	1	(0.0142)	01/06/2025
600033.SH	12/12/2024	SDB3260122729	39,400.00	0.5115	19,819.38	20,154.72	0.0000	4.5800	50.0000	0.0000	(2.5215)	(0.2799)	0.0000	1	(2.8014)	01/06/2025
600033.SH	12/12/2024	SDB3260122729	5,200.00	0.5115	2,615.76	2,660.01	0.0000	4.5800	50.0000	0.0000	(0.3328)	(0.0369)	0.0000	1	(0.3697)	01/06/2025
600033.SH	12/12/2024	SDB3260122729	63,400.00	0.5115	31,892.10	32,431.70	0.0000	4.5800	50.0000	0.0000	(4.0574)	(0.4504)	0.0000	1	(4.5078)	01/06/2025
600033.SH	12/12/2024	SDB3260122729	167,400.00	0.5115	84,207.22	85,631.96	0.0000	4.5800	50.0000	0.0000	(10.7130)	(1.1893)	0.0000	1	(11.9024)	01/06/2025
600033.SH	12/11/2024	SDB3260122729	16,800.00	0.5122	8,450.90	8,604.36	0.0000	4.5800	50.0000	0.0000	(1.0751)	(0.1195)	0.0000	1	(1.1946)	01/06/2025
600033.SH	12/11/2024	SDB3260122729	21,900.00	0.5122	11,016.36	11,216.39	0.0000	4.5800	50.0000	0.0000	(1.4015)	(0.1558)	0.0000	1	(1.5573)	01/06/2025
600033.SH	12/11/2024	SDB3260122729	2,000.00	0.5122	1,006.06	1,024.33	0.0000	4.5800	50.0000	0.0000	(0.1280)	(0.0142)	0.0000	1	(0.1422)	01/06/2025
600033.SH	12/11/2024	SDB3260122729	138,900.00	0.5122	69,870.87	71,139.58	0.0000	4.5800	50.0000	0.0000	(8.8891)	(0.9880)	0.0000	1	(9.8772)	01/06/2025
600033.SH	12/11/2024	SDB3260122729	34,400.00	0.5122	17,304.23	17,618.44	0.0000	4.5800	50.0000	0.0000	(2.2015)	(0.2447)	0.0000	1	(2.4462)	01/06/2025
600033.SH	12/11/2024	SDB3260122729	165,300.00	0.5122	83,150.86	84,660.71	0.0000	4.5800	50.0000	0.0000	(10.5786)	(1.1758)	0.0000	1	(11.7545)	01/06/2025

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Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6



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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
FUJIAN EXPRESSWAY DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600033.SH	12/11/2024	SDB3260122729	19,700.00	0.5122	9,909.69	10,089.63	0.0000	4.5800	50.0000	0.0000	(1.2607)	(0.1401)	0.0000	1	(1.4009)	01/06/2025
600033.SH	12/11/2024	SDB3260122729	6,600.00	0.5122	3,320.00	3,380.28	0.0000	4.5800	50.0000	0.0000	(0.4224)	(0.0469)	0.0000	1	(0.4693)	01/06/2025
600033.SH	12/11/2024	SDB3260122729	9,000.00	0.5122	4,527.27	4,609.48	0.0000	4.5800	50.0000	0.0000	(0.5760)	(0.0640)	0.0000	1	(0.6400)	01/06/2025
600033.SH	12/11/2024	SDB3260122729	100.00	0.5122	50.30	51.22	0.0000	4.5800	50.0000	0.0000	(0.0064)	(0.0007)	0.0000	1	(0.0071)	01/06/2025
600033.SH	12/11/2024	SDB3260122729	100.00	0.5122	50.30	51.22	0.0000	4.5800	50.0000	0.0000	(0.0064)	(0.0007)	0.0000	1	(0.0071)	01/06/2025
600033.SH	12/11/2024	SDB3260122729	7,700.00	0.5122	3,873.33	3,943.66	0.0000	4.5800	50.0000	0.0000	(0.4928)	(0.0548)	0.0000	1	(0.5475)	01/06/2025
600033.SH	12/11/2024	SDB3260122729	700.00	0.5122	352.12	358.51	0.0000	4.5800	50.0000	0.0000	(0.0448)	(0.0050)	0.0000	1	(0.0498)	01/06/2025
600033.SH	12/11/2024	SDB3260122729	2,400.00	0.5122	1,207.27	1,229.19	0.0000	4.5800	50.0000	0.0000	(0.1536)	(0.0171)	0.0000	1	(0.1707)	01/06/2025
600033.SH	12/11/2024	SDB3260122729	25,100.00	0.5122	12,626.05	12,855.32	0.0000	4.5800	50.0000	0.0000	(1.6063)	(0.1785)	0.0000	1	(1.7849)	01/06/2025
600033.SH	12/11/2024	SDB3260122729	7,700.00	0.5122	3,873.33	3,943.66	0.0000	4.5800	50.0000	0.0000	(0.4928)	(0.0548)	0.0000	1	(0.5475)	01/06/2025
600033.SH	12/11/2024	SDB3260122729	69,200.00	0.5122	34,809.68	35,441.75	0.0000	4.5800	50.0000	0.0000	(4.4286)	(0.4922)	0.0000	1	(4.9208)	01/06/2025
600033.SH	12/11/2024	SDB3260122729	100.00	0.5122	50.30	51.22	0.0000	4.5800	50.0000	0.0000	(0.0064)	(0.0007)	0.0000	1	(0.0071)	01/06/2025
600033.SH	12/11/2024	SDB3260122729	3,500.00	0.5122	1,760.61	1,792.57	0.0000	4.5800	50.0000	0.0000	(0.2240)	(0.0249)	0.0000	1	(0.2489)	01/06/2025
600033.SH	12/11/2024	SDB3260122729	35,900.00	0.5122	18,058.78	18,386.69	0.0000	4.5800	50.0000	0.0000	(2.2975)	(0.2554)	0.0000	1	(2.5528)	01/06/2025
600033.SH	12/11/2024	SDB3260122729	15,300.00	0.5122	7,696.36	7,836.11	0.0000	4.5800	50.0000	0.0000	(0.9791)	(0.1088)	0.0000	1	(1.0880)	01/06/2025
600033.SH	12/11/2024	SDB3260122729	23,200.00	0.5122	11,670.30	11,882.20	0.0000	4.5800	50.0000	0.0000	(1.4847)	(0.1650)	0.0000	1	(1.6498)	01/06/2025
600033.SH	12/11/2024	SDB3260122729	15,200.00	0.5122	7,646.06	7,784.89	0.0000	4.5800	50.0000	0.0000	(0.9727)	(0.1081)	0.0000	1	(1.0809)	01/06/2025
600033.SH	12/11/2024	SDB3260122729	500.00	0.5122	251.51	256.08	0.0000	4.5800	50.0000	0.0000	(0.0320)	(0.0036)	0.0000	1	(0.0356)	01/06/2025
600033.SH	12/11/2024	SDB3260122729	4,800.00	0.5122	2,414.54	2,458.39	0.0000	4.5800	50.0000	0.0000	(0.3072)	(0.0341)	0.0000	1	(0.3413)	01/06/2025
600033.SH	12/11/2024	SDB3260122729	10,200.00	0.5122	5,130.91	5,224.07	0.0000	4.5800	50.0000	0.0000	(0.6528)	(0.0726)	0.0000	1	(0.7253)	01/06/2025
600033.SH	12/11/2024	SDB3260122729	31,800.00	0.5122	15,996.35	16,286.82	0.0000	4.5800	50.0000	0.0000	(2.0351)	(0.2262)	0.0000	1	(2.2613)	01/06/2025
600033.SH	12/11/2024	SDB3260122729	34,700.00	0.5122	17,455.14	17,772.09	0.0000	4.5800	50.0000	0.0000	(2.2207)	(0.2468)	0.0000	1	(2.4675)	01/06/2025
600033.SH	12/11/2024	SDB3260122729	7,300.00	0.5122	3,672.12	3,738.80	0.0000	4.5800	50.0000	0.0000	(0.4672)	(0.0519)	0.0000	1	(0.5191)	01/06/2025
600033.SH	12/11/2024	SDB3260122729	100.00	0.5122	50.30	51.22	0.0000	4.5800	50.0000	0.0000	(0.0064)	(0.0007)	0.0000	1	(0.0071)	01/06/2025
600033.SH	12/11/2024	SDB3260122729	169,100.00	0.5122	85,062.37	86,606.93	0.0000	4.5800	50.0000	0.0000	(10.8218)	(1.2029)	0.0000	1	(12.0247)	01/06/2025
600033.SH	12/11/2024	SDB3260122729	114,600.00	0.5122	57,647.24	58,693.99	0.0000	4.5800	50.0000	0.0000	(7.3340)	(0.8152)	0.0000	1	(8.1492)	01/06/2025
600033.SH	12/11/2024	SDB3260122729	200.00	0.5122	100.61	102.43	0.0000	4.5800	50.0000	0.0000	(0.0128)	(0.0014)	0.0000	1	(0.0142)	01/06/2025
600033.SH	12/11/2024	SDB3260122729	400.00	0.5122	201.21	204.87	0.0000	4.5800	50.0000	0.0000	(0.0256)	(0.0028)	0.0000	1	(0.0284)	01/06/2025
600033.SH	12/11/2024	SDB3260122729	7,400.00	0.5122	3,722.42	3,790.01	0.0000	4.5800	50.0000	0.0000	(0.4736)	(0.0526)	0.0000	1	(0.5262)	01/06/2025
600033.SH	12/11/2024	SDB3260122729	193,200.00	0.5122	97,185.40	98,950.08	0.0000	4.5800	50.0000	0.0000	(12.3641)	(1.3743)	0.0000	1	(13.7384)	01/06/2025
600033.SH	12/11/2024	SDB3260122729	3,100.00	0.5122	1,559.39	1,587.71	0.0000	4.5800	50.0000	0.0000	(0.1984)	(0.0221)	0.0000	1	(0.2204)	01/06/2025
600033.SH	12/11/2024	SDB3260122729	200.00	0.5122	100.61	102.43	0.0000	4.5800	50.0000	0.0000	(0.0128)	(0.0014)	0.0000	1	(0.0142)	01/06/2025
600033.SH	12/11/2024	SDB3260122729	39,400.00	0.5122	19,819.38	20,179.26	0.0000	4.5800	50.0000	0.0000	(2.5215)	(0.2803)	0.0000	1	(2.8017)	01/06/2025
600033.SH	12/11/2024	SDB3260122729	5,200.00	0.5122	2,615.76	2,663.25	0.0000	4.5800	50.0000	0.0000	(0.3328)	(0.0370)	0.0000	1	(0.3698)	01/06/2025
600033.SH	12/11/2024	SDB3260122729	63,400.00	0.5122	31,892.10	32,471.20	0.0000	4.5800	50.0000	0.0000	(4.0574)	(0.4510)	0.0000	1	(4.5084)	01/06/2025
600033.SH	12/11/2024	SDB3260122729	167,400.00	0.5122	84,207.22	85,736.25	0.0000	4.5800	50.0000	0.0000	(10.7130)	(1.1908)	0.0000	1	(11.9038)	01/06/2025
600033.SH	12/10/2024	SDB3260122729	16,800.00	0.4989	8,450.90	8,381.99	0.0000	4.5800	50.0000	0.0000	(1.0751)	(0.1164)	0.0000	1	(1.1916)	01/06/2025
600033.SH	12/10/2024	SDB3260122729	21,900.00	0.4989	11,016.36	10,926.52	0.0000	4.5800	50.0000	0.0000	(1.4015)	(0.1518)	0.0000	1	(1.5533)	01/06/2025
600033.SH	12/10/2024	SDB3260122729	2,000.00	0.4989	1,006.06	997.86	0.0000	4.5800	50.0000	0.0000	(0.1280)	(0.0139)	0.0000	1	(0.1419)	01/06/2025
600033.SH	12/10/2024	SDB3260122729	138,900.00	0.4989	69,870.87	69,301.10	0.0000	4.5800	50.0000	0.0000	(8.8891)	(0.9625)	0.0000	1	(9.8516)	01/06/2025
600033.SH	12/10/2024	SDB3260122729	34,400.00	0.4989	17,304.23	17,163.12	0.0000	4.5800	50.0000	0.0000	(2.2015)	(0.2384)	0.0000	1	(2.4399)	01/06/2025
600033.SH	12/10/2024	SDB3260122729	165,300.00	0.4989	83,150.86	82,472.80	0.0000	4.5800	50.0000	0.0000	(10.5786)	(1.1455)	0.0000	1	(11.7241)	01/06/2025
600033.SH	12/10/2024	SDB3260122729	19,700.00	0.4989	9,909.69	9,828.88	0.0000	4.5800	50.0000	0.0000	(1.2607)	(0.1365)	0.0000	1	(1.3972)	01/06/2025
600033.SH	12/10/2024	SDB3260122729	6,600.00	0.4989	3,320.00	3,292.92	0.0000	4.5800	50.0000	0.0000	(0.4224)	(0.0457)	0.0000	1	(0.4681)	01/06/2025
600033.SH	12/10/2024	SDB3260122729	9,000.00	0.4989	4,527.27	4,490.35	0.0000	4.5800	50.0000	0.0000	(0.5760)	(0.0624)	0.0000	1	(0.6383)	01/06/2025
600033.SH	12/10/2024	SDB3260122729	100.00	0.4989	50.30	49.89	0.0000	4.5800	50.0000	0.0000	(0.0064)	(0.0007)	0.0000	1	(0.0071)	01/06/2025
600033.SH	12/10/2024	SDB3260122729	100.00	0.4989	50.30	49.89	0.0000	4.5800	50.0000	0.0000	(0.0064)	(0.0007)	0.0000	1	(0.0071)	01/06/2025
600033.SH	12/10/2024	SDB3260122729	7,700.00	0.4989	3,873.33	3,841.75	0.0000	4.5800	50.0000	0.0000	(0.4928)	(0.0534)	0.0000	1	(0.5461)	01/06/2025
600033.SH	12/10/2024	SDB3260122729	700.00	0.4989	352.12	349.25	0.0000	4.5800	50.0000	0.0000	(0.0448)	(0.0049)	0.0000	1	(0.0496)	01/06/2025
600033.SH	12/10/2024	SDB3260122729	2,400.00	0.4989	1,207.27	1,197.43	0.0000	4.5800	50.0000	0.0000	(0.1536)	(0.0166)	0.0000	1	(0.1702)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
FUJIAN EXPRESSWAY DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600033.SH	12/10/2024	SDB3260122729	25,100.00	0.4989	12,626.05	12,523.09	0.0000	4.5800	50.0000	0.0000	(1.6063)	(0.1739)	0.0000	1	(1.7802)	01/06/2025
600033.SH	12/10/2024	SDB3260122729	7,700.00	0.4989	3,873.33	3,841.75	0.0000	4.5800	50.0000	0.0000	(0.4928)	(0.0534)	0.0000	1	(0.5461)	01/06/2025
600033.SH	12/10/2024	SDB3260122729	69,200.00	0.4989	34,809.68	34,525.82	0.0000	4.5800	50.0000	0.0000	(4.4286)	(0.4795)	0.0000	1	(4.9081)	01/06/2025
600033.SH	12/10/2024	SDB3260122729	100.00	0.4989	50.30	49.89	0.0000	4.5800	50.0000	0.0000	(0.0064)	(0.0007)	0.0000	1	(0.0071)	01/06/2025
600033.SH	12/10/2024	SDB3260122729	3,500.00	0.4989	1,760.61	1,746.25	0.0000	4.5800	50.0000	0.0000	(0.2240)	(0.0243)	0.0000	1	(0.2482)	01/06/2025
600033.SH	12/10/2024	SDB3260122729	35,900.00	0.4989	18,058.78	17,911.52	0.0000	4.5800	50.0000	0.0000	(2.2975)	(0.2488)	0.0000	1	(2.5462)	01/06/2025
600033.SH	12/10/2024	SDB3260122729	15,300.00	0.4989	7,696.36	7,633.60	0.0000	4.5800	50.0000	0.0000	(0.9791)	(0.1060)	0.0000	1	(1.0852)	01/06/2025
600033.SH	12/10/2024	SDB3260122729	23,200.00	0.4989	11,670.30	11,575.13	0.0000	4.5800	50.0000	0.0000	(1.4847)	(0.1608)	0.0000	1	(1.6455)	01/06/2025
600033.SH	12/10/2024	SDB3260122729	15,200.00	0.4989	7,646.06	7,583.71	0.0000	4.5800	50.0000	0.0000	(0.9727)	(0.1053)	0.0000	1	(1.0781)	01/06/2025
600033.SH	12/10/2024	SDB3260122729	500.00	0.4989	251.51	249.46	0.0000	4.5800	50.0000	0.0000	(0.0320)	(0.0035)	0.0000	1	(0.0355)	01/06/2025
600033.SH	12/10/2024	SDB3260122729	4,800.00	0.4989	2,414.54	2,394.85	0.0000	4.5800	50.0000	0.0000	(0.3072)	(0.0333)	0.0000	1	(0.3404)	01/06/2025
600033.SH	12/10/2024	SDB3260122729	10,200.00	0.4989	5,130.91	5,089.07	0.0000	4.5800	50.0000	0.0000	(0.6528)	(0.0707)	0.0000	1	(0.7234)	01/06/2025
600033.SH	12/10/2024	SDB3260122729	31,800.00	0.4989	15,996.35	15,865.91	0.0000	4.5800	50.0000	0.0000	(2.0351)	(0.2204)	0.0000	1	(2.2555)	01/06/2025
600033.SH	12/10/2024	SDB3260122729	34,700.00	0.4989	17,455.14	17,312.80	0.0000	4.5800	50.0000	0.0000	(2.2207)	(0.2405)	0.0000	1	(2.4611)	01/06/2025
600033.SH	12/10/2024	SDB3260122729	7,300.00	0.4989	3,672.12	3,642.17	0.0000	4.5800	50.0000	0.0000	(0.4672)	(0.0506)	0.0000	1	(0.5178)	01/06/2025
600033.SH	12/10/2024	SDB3260122729	100.00	0.4989	50.30	49.89	0.0000	4.5800	50.0000	0.0000	(0.0064)	(0.0007)	0.0000	1	(0.0071)	01/06/2025
600033.SH	12/10/2024	SDB3260122729	169,100.00	0.4989	85,062.37	84,368.72	0.0000	4.5800	50.0000	0.0000	(10.8218)	(1.1718)	0.0000	1	(11.9936)	01/06/2025
600033.SH	12/10/2024	SDB3260122729	114,600.00	0.4989	57,647.24	57,177.15	0.0000	4.5800	50.0000	0.0000	(7.3340)	(0.7941)	0.0000	1	(8.1281)	01/06/2025
600033.SH	12/10/2024	SDB3260122729	200.00	0.4989	100.61	99.79	0.0000	4.5800	50.0000	0.0000	(0.0128)	(0.0014)	0.0000	1	(0.0142)	01/06/2025
600033.SH	12/10/2024	SDB3260122729	400.00	0.4989	201.21	199.57	0.0000	4.5800	50.0000	0.0000	(0.0256)	(0.0028)	0.0000	1	(0.0284)	01/06/2025
600033.SH	12/10/2024	SDB3260122729	7,400.00	0.4989	3,722.42	3,692.07	0.0000	4.5800	50.0000	0.0000	(0.4736)	(0.0513)	0.0000	1	(0.5249)	01/06/2025
600033.SH	12/10/2024	SDB3260122729	193,200.00	0.4989	97,185.40	96,392.89	0.0000	4.5800	50.0000	0.0000	(12.3641)	(1.3388)	0.0000	1	(13.7029)	01/06/2025
600033.SH	12/10/2024	SDB3260122729	3,100.00	0.4989	1,559.39	1,546.68	0.0000	4.5800	50.0000	0.0000	(0.1984)	(0.0215)	0.0000	1	(0.2199)	01/06/2025
600033.SH	12/10/2024	SDB3260122729	200.00	0.4989	100.61	99.79	0.0000	4.5800	50.0000	0.0000	(0.0128)	(0.0014)	0.0000	1	(0.0142)	01/06/2025
600033.SH	12/10/2024	SDB3260122729	39,400.00	0.4989	19,819.38	19,657.76	0.0000	4.5800	50.0000	0.0000	(2.5215)	(0.2730)	0.0000	1	(2.7945)	01/06/2025
600033.SH	12/10/2024	SDB3260122729	5,200.00	0.4989	2,615.76	2,594.43	0.0000	4.5800	50.0000	0.0000	(0.3328)	(0.0360)	0.0000	1	(0.3688)	01/06/2025
600033.SH	12/10/2024	SDB3260122729	63,400.00	0.4989	31,892.10	31,632.04	0.0000	4.5800	50.0000	0.0000	(4.0574)	(0.4393)	0.0000	1	(4.4967)	01/06/2025
600033.SH	12/10/2024	SDB3260122729	167,400.00	0.4989	84,207.22	83,520.55	0.0000	4.5800	50.0000	0.0000	(10.7130)	(1.1600)	0.0000	1	(11.8730)	01/06/2025
600033.SH	12/09/2024	SDB3260122729	16,800.00	0.4983	8,450.90	8,371.17	0.0000	4.5800	50.0000	0.0000	(1.0751)	(0.1163)	0.0000	1	(1.1914)	01/06/2025
600033.SH	12/09/2024	SDB3260122729	21,900.00	0.4983	11,016.36	10,912.42	0.0000	4.5800	50.0000	0.0000	(1.4015)	(0.1516)	0.0000	1	(1.5531)	01/06/2025
600033.SH	12/09/2024	SDB3260122729	2,000.00	0.4983	1,006.06	996.57	0.0000	4.5800	50.0000	0.0000	(0.1280)	(0.0138)	0.0000	1	(0.1418)	01/06/2025
600033.SH	12/09/2024	SDB3260122729	138,900.00	0.4983	69,870.87	69,211.65	0.0000	4.5800	50.0000	0.0000	(8.8891)	(0.9613)	0.0000	1	(9.8504)	01/06/2025
600033.SH	12/09/2024	SDB3260122729	34,400.00	0.4983	17,304.23	17,140.97	0.0000	4.5800	50.0000	0.0000	(2.2015)	(0.2381)	0.0000	1	(2.4396)	01/06/2025
600033.SH	12/09/2024	SDB3260122729	165,300.00	0.4983	83,150.86	82,366.35	0.0000	4.5800	50.0000	0.0000	(10.5786)	(1.1440)	0.0000	1	(11.7226)	01/06/2025
600033.SH	12/09/2024	SDB3260122729	19,700.00	0.4983	9,909.69	9,816.19	0.0000	4.5800	50.0000	0.0000	(1.2607)	(0.1363)	0.0000	1	(1.3971)	01/06/2025
600033.SH	12/09/2024	SDB3260122729	6,600.00	0.4983	3,320.00	3,288.67	0.0000	4.5800	50.0000	0.0000	(0.4224)	(0.0457)	0.0000	1	(0.4681)	01/06/2025
600033.SH	12/09/2024	SDB3260122729	9,000.00	0.4983	4,527.27	4,484.56	0.0000	4.5800	50.0000	0.0000	(0.5760)	(0.0623)	0.0000	1	(0.6383)	01/06/2025
600033.SH	12/09/2024	SDB3260122729	100.00	0.4983	50.30	49.83	0.0000	4.5800	50.0000	0.0000	(0.0064)	(0.0007)	0.0000	1	(0.0071)	01/06/2025
600033.SH	12/09/2024	SDB3260122729	100.00	0.4983	50.30	49.83	0.0000	4.5800	50.0000	0.0000	(0.0064)	(0.0007)	0.0000	1	(0.0071)	01/06/2025
600033.SH	12/09/2024	SDB3260122729	7,700.00	0.4983	3,873.33	3,836.79	0.0000	4.5800	50.0000	0.0000	(0.4928)	(0.0533)	0.0000	1	(0.5461)	01/06/2025
600033.SH	12/09/2024	SDB3260122729	700.00	0.4983	352.12	348.80	0.0000	4.5800	50.0000	0.0000	(0.0448)	(0.0048)	0.0000	1	(0.0496)	01/06/2025
600033.SH	12/09/2024	SDB3260122729	2,400.00	0.4983	1,207.27	1,195.88	0.0000	4.5800	50.0000	0.0000	(0.1536)	(0.0166)	0.0000	1	(0.1702)	01/06/2025
600033.SH	12/09/2024	SDB3260122729	25,100.00	0.4983	12,626.05	12,506.93	0.0000	4.5800	50.0000	0.0000	(1.6063)	(0.1737)	0.0000	1	(1.7800)	01/06/2025
600033.SH	12/09/2024	SDB3260122729	7,700.00	0.4983	3,873.33	3,836.79	0.0000	4.5800	50.0000	0.0000	(0.4928)	(0.0533)	0.0000	1	(0.5461)	01/06/2025
600033.SH	12/09/2024	SDB3260122729	69,200.00	0.4983	34,809.68	34,481.25	0.0000	4.5800	50.0000	0.0000	(4.4286)	(0.4789)	0.0000	1	(4.9075)	01/06/2025
600033.SH	12/09/2024	SDB3260122729	100.00	0.4983	50.30	49.83	0.0000	4.5800	50.0000	0.0000	(0.0064)	(0.0007)	0.0000	1	(0.0071)	01/06/2025
600033.SH	12/09/2024	SDB3260122729	3,500.00	0.4983	1,760.61	1,743.99	0.0000	4.5800	50.0000	0.0000	(0.2240)	(0.0242)	0.0000	1	(0.2482)	01/06/2025
600033.SH	12/09/2024	SDB3260122729	35,900.00	0.4983	18,058.78	17,888.40	0.0000	4.5800	50.0000	0.0000	(2.2975)	(0.2484)	0.0000	1	(2.5459)	01/06/2025
600033.SH	12/09/2024	SDB3260122729	15,300.00	0.4983	7,696.36	7,623.75	0.0000	4.5800	50.0000	0.0000	(0.9791)	(0.1059)	0.0000	1	(1.0850)	01/06/2025
600033.SH	12/09/2024	SDB3260122729	23,200.00	0.4983	11,670.30	11,560.19	0.0000	4.5800	50.0000	0.0000	(1.4847)	(0.1606)	0.0000	1	(1.6453)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
FUJIAN EXPRESSWAY DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600033.SH	12/09/2024	SDB3260122729	15,200.00	0.4983	7,646.06	7,573.92	0.0000	4.5800	50.0000	0.0000	(0.9727)	(0.1052)	0.0000	1	(1.0779)	01/06/2025
600033.SH	12/09/2024	SDB3260122729	500.00	0.4983	251.51	249.14	0.0000	4.5800	50.0000	0.0000	(0.0320)	(0.0035)	0.0000	1	(0.0355)	01/06/2025
600033.SH	12/09/2024	SDB3260122729	4,800.00	0.4983	2,414.54	2,391.76	0.0000	4.5800	50.0000	0.0000	(0.3072)	(0.0332)	0.0000	1	(0.3404)	01/06/2025
600033.SH	12/09/2024	SDB3260122729	10,200.00	0.4983	5,130.91	5,082.50	0.0000	4.5800	50.0000	0.0000	(0.6528)	(0.0706)	0.0000	1	(0.7234)	01/06/2025
600033.SH	12/09/2024	SDB3260122729	31,800.00	0.4983	15,996.35	15,845.43	0.0000	4.5800	50.0000	0.0000	(2.0351)	(0.2201)	0.0000	1	(2.2552)	01/06/2025
600033.SH	12/09/2024	SDB3260122729	34,700.00	0.4983	17,455.14	17,290.45	0.0000	4.5800	50.0000	0.0000	(2.2207)	(0.2401)	0.0000	1	(2.4608)	01/06/2025
600033.SH	12/09/2024	SDB3260122729	7,300.00	0.4983	3,672.12	3,637.47	0.0000	4.5800	50.0000	0.0000	(0.4672)	(0.0505)	0.0000	1	(0.5177)	01/06/2025
600033.SH	12/09/2024	SDB3260122729	100.00	0.4983	50.30	49.83	0.0000	4.5800	50.0000	0.0000	(0.0064)	(0.0007)	0.0000	1	(0.0071)	01/06/2025
600033.SH	12/09/2024	SDB3260122729	169,100.00	0.4983	85,062.37	84,259.82	0.0000	4.5800	50.0000	0.0000	(10.8218)	(1.1703)	0.0000	1	(11.9921)	01/06/2025
600033.SH	12/09/2024	SDB3260122729	114,600.00	0.4983	57,647.24	57,103.35	0.0000	4.5800	50.0000	0.0000	(7.3340)	(0.7931)	0.0000	1	(8.1271)	01/06/2025
600033.SH	12/09/2024	SDB3260122729	200.00	0.4983	100.61	99.66	0.0000	4.5800	50.0000	0.0000	(0.0128)	(0.0014)	0.0000	1	(0.0142)	01/06/2025
600033.SH	12/09/2024	SDB3260122729	400.00	0.4983	201.21	199.31	0.0000	4.5800	50.0000	0.0000	(0.0256)	(0.0028)	0.0000	1	(0.0284)	01/06/2025
600033.SH	12/09/2024	SDB3260122729	7,400.00	0.4983	3,722.42	3,687.30	0.0000	4.5800	50.0000	0.0000	(0.4736)	(0.0512)	0.0000	1	(0.5248)	01/06/2025
600033.SH	12/09/2024	SDB3260122729	193,200.00	0.4983	97,185.40	96,268.47	0.0000	4.5800	50.0000	0.0000	(12.3641)	(1.3371)	0.0000	1	(13.7012)	01/06/2025
600033.SH	12/09/2024	SDB3260122729	3,100.00	0.4983	1,559.39	1,544.68	0.0000	4.5800	50.0000	0.0000	(0.1984)	(0.0215)	0.0000	1	(0.2198)	01/06/2025
600033.SH	12/09/2024	SDB3260122729	200.00	0.4983	100.61	99.66	0.0000	4.5800	50.0000	0.0000	(0.0128)	(0.0014)	0.0000	1	(0.0142)	01/06/2025
600033.SH	12/09/2024	SDB3260122729	39,400.00	0.4983	19,819.38	19,632.39	0.0000	4.5800	50.0000	0.0000	(2.5215)	(0.2727)	0.0000	1	(2.7941)	01/06/2025
600033.SH	12/09/2024	SDB3260122729	5,200.00	0.4983	2,615.76	2,591.08	0.0000	4.5800	50.0000	0.0000	(0.3328)	(0.0360)	0.0000	1	(0.3688)	01/06/2025
600033.SH	12/09/2024	SDB3260122729	63,400.00	0.4983	31,892.10	31,591.21	0.0000	4.5800	50.0000	0.0000	(4.0574)	(0.4388)	0.0000	1	(4.4962)	01/06/2025
600033.SH	12/09/2024	SDB3260122729	167,400.00	0.4983	84,207.22	83,412.74	0.0000	4.5800	50.0000	0.0000	(10.7130)	(1.1585)	0.0000	1	(11.8715)	01/06/2025
600033.SH	12/06/2024	SDB3260122729	16,800.00	0.5014	8,450.90	8,423.59	0.0000	4.5800	50.0000	0.0000	(3.2254)	(0.3510)	0.0000	3	(3.5764)	01/06/2025
600033.SH	12/06/2024	SDB3260122729	21,900.00	0.5014	11,016.36	10,980.75	0.0000	4.5800	50.0000	0.0000	(4.2046)	(0.4575)	0.0000	3	(4.6621)	01/06/2025
600033.SH	12/06/2024	SDB3260122729	2,000.00	0.5014	1,006.06	1,002.81	0.0000	4.5800	50.0000	0.0000	(0.3840)	(0.0418)	0.0000	3	(0.4258)	01/06/2025
600033.SH	12/06/2024	SDB3260122729	138,900.00	0.5014	69,870.87	69,645.02	0.0000	4.5800	50.0000	0.0000	(26.6674)	(2.9019)	0.0000	3	(29.5693)	01/06/2025
600033.SH	12/06/2024	SDB3260122729	34,400.00	0.5014	17,304.23	17,248.30	0.0000	4.5800	50.0000	0.0000	(6.6044)	(0.7187)	0.0000	3	(7.3231)	01/06/2025
600033.SH	12/06/2024	SDB3260122729	165,300.00	0.5014	83,150.86	82,882.08	0.0000	4.5800	50.0000	0.0000	(31.7359)	(3.4534)	0.0000	3	(35.1893)	01/06/2025
600033.SH	12/06/2024	SDB3260122729	19,700.00	0.5014	9,909.69	9,877.66	0.0000	4.5800	50.0000	0.0000	(3.7822)	(0.4116)	0.0000	3	(4.1938)	01/06/2025
600033.SH	12/06/2024	SDB3260122729	6,600.00	0.5014	3,320.00	3,309.27	0.0000	4.5800	50.0000	0.0000	(1.2671)	(0.1379)	0.0000	3	(1.4050)	01/06/2025
600033.SH	12/06/2024	SDB3260122729	9,000.00	0.5014	4,527.27	4,512.64	0.0000	4.5800	50.0000	0.0000	(1.7279)	(0.1880)	0.0000	3	(1.9159)	01/06/2025
600033.SH	12/06/2024	SDB3260122729	100.00	0.5014	50.30	50.14	0.0000	4.5800	50.0000	0.0000	(0.0192)	(0.0021)	0.0000	3	(0.0213)	01/06/2025
600033.SH	12/06/2024	SDB3260122729	100.00	0.5014	50.30	50.14	0.0000	4.5800	50.0000	0.0000	(0.0192)	(0.0021)	0.0000	3	(0.0213)	01/06/2025
600033.SH	12/06/2024	SDB3260122729	7,700.00	0.5014	3,873.33	3,860.81	0.0000	4.5800	50.0000	0.0000	(1.4783)	(0.1609)	0.0000	3	(1.6392)	01/06/2025
600033.SH	12/06/2024	SDB3260122729	700.00	0.5014	352.12	350.98	0.0000	4.5800	50.0000	0.0000	(0.1344)	(0.0146)	0.0000	3	(0.1490)	01/06/2025
600033.SH	12/06/2024	SDB3260122729	2,400.00	0.5014	1,207.27	1,203.37	0.0000	4.5800	50.0000	0.0000	(0.4608)	(0.0501)	0.0000	3	(0.5109)	01/06/2025
600033.SH	12/06/2024	SDB3260122729	25,100.00	0.5014	12,626.05	12,585.24	0.0000	4.5800	50.0000	0.0000	(4.8189)	(0.5244)	0.0000	3	(5.3433)	01/06/2025
600033.SH	12/06/2024	SDB3260122729	7,700.00	0.5014	3,873.33	3,860.81	0.0000	4.5800	50.0000	0.0000	(1.4783)	(0.1609)	0.0000	3	(1.6392)	01/06/2025
600033.SH	12/06/2024	SDB3260122729	69,200.00	0.5014	34,809.68	34,697.16	0.0000	4.5800	50.0000	0.0000	(13.2857)	(1.4457)	0.0000	3	(14.7314)	01/06/2025
600033.SH	12/06/2024	SDB3260122729	100.00	0.5014	50.30	50.14	0.0000	4.5800	50.0000	0.0000	(0.0192)	(0.0021)	0.0000	3	(0.0213)	01/06/2025
600033.SH	12/06/2024	SDB3260122729	3,500.00	0.5014	1,760.61	1,754.91	0.0000	4.5800	50.0000	0.0000	(0.6720)	(0.0731)	0.0000	3	(0.7451)	01/06/2025
600033.SH	12/06/2024	SDB3260122729	35,900.00	0.5014	18,058.78	18,000.40	0.0000	4.5800	50.0000	0.0000	(6.8924)	(0.7500)	0.0000	3	(7.6425)	01/06/2025
600033.SH	12/06/2024	SDB3260122729	15,300.00	0.5014	7,696.36	7,671.48	0.0000	4.5800	50.0000	0.0000	(2.9374)	(0.3196)	0.0000	3	(3.2571)	01/06/2025
600033.SH	12/06/2024	SDB3260122729	23,200.00	0.5014	11,670.30	11,632.57	0.0000	4.5800	50.0000	0.0000	(4.4542)	(0.4847)	0.0000	3	(4.9389)	01/06/2025
600033.SH	12/06/2024	SDB3260122729	15,200.00	0.5014	7,646.06	7,621.34	0.0000	4.5800	50.0000	0.0000	(2.9182)	(0.3176)	0.0000	3	(3.2358)	01/06/2025
600033.SH	12/06/2024	SDB3260122729	500.00	0.5014	251.51	250.70	0.0000	4.5800	50.0000	0.0000	(0.0960)	(0.0104)	0.0000	3	(0.1064)	01/06/2025
600033.SH	12/06/2024	SDB3260122729	4,800.00	0.5014	2,414.54	2,406.74	0.0000	4.5800	50.0000	0.0000	(0.9216)	(0.1003)	0.0000	3	(1.0218)	01/06/2025
600033.SH	12/06/2024	SDB3260122729	10,200.00	0.5014	5,130.91	5,114.32	0.0000	4.5800	50.0000	0.0000	(1.9583)	(0.2131)	0.0000	3	(2.1714)	01/06/2025
600033.SH	12/06/2024	SDB3260122729	31,800.00	0.5014	15,996.35	15,944.65	0.0000	4.5800	50.0000	0.0000	(6.1053)	(0.6644)	0.0000	3	(6.7696)	01/06/2025
600033.SH	12/06/2024	SDB3260122729	34,700.00	0.5014	17,455.14	17,398.72	0.0000	4.5800	50.0000	0.0000	(6.6620)	(0.7249)	0.0000	3	(7.3870)	01/06/2025
600033.SH	12/06/2024	SDB3260122729	7,300.00	0.5014	3,672.12	3,660.25	0.0000	4.5800	50.0000	0.0000	(1.4015)	(0.1525)	0.0000	3	(1.5540)	01/06/2025
600033.SH	12/06/2024	SDB3260122729	100.00	0.5014	50.30	50.14	0.0000	4.5800	50.0000	0.0000	(0.0192)	(0.0021)	0.0000	3	(0.0213)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
FUJIAN EXPRESSWAY DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600033.SH	12/06/2024	SDB3260122729	169,100.00	0.5014	85,062.37	84,787.42	0.0000	4.5800	50.0000	0.0000	(32.4655)	(3.5328)	0.0000	3	(35.9983)	01/06/2025
600033.SH	12/06/2024	SDB3260122729	114,600.00	0.5014	57,647.24	57,460.90	0.0000	4.5800	50.0000	0.0000	(22.0020)	(2.3942)	0.0000	3	(24.3962)	01/06/2025
600033.SH	12/06/2024	SDB3260122729	200.00	0.5014	100.61	100.28	0.0000	4.5800	50.0000	0.0000	(0.0384)	(0.0042)	0.0000	3	(0.0426)	01/06/2025
600033.SH	12/06/2024	SDB3260122729	400.00	0.5014	201.21	200.56	0.0000	4.5800	50.0000	0.0000	(0.0768)	(0.0084)	0.0000	3	(0.0852)	01/06/2025
600033.SH	12/06/2024	SDB3260122729	7,400.00	0.5014	3,722.42	3,710.39	0.0000	4.5800	50.0000	0.0000	(1.4207)	(0.1546)	0.0000	3	(1.5753)	01/06/2025
600033.SH	12/06/2024	SDB3260122729	193,200.00	0.5014	97,185.40	96,871.25	0.0000	4.5800	50.0000	0.0000	(37.0924)	(4.0363)	0.0000	3	(41.1287)	01/06/2025
600033.SH	12/06/2024	SDB3260122729	3,100.00	0.5014	1,559.39	1,554.35	0.0000	4.5800	50.0000	0.0000	(0.5952)	(0.0648)	0.0000	3	(0.6599)	01/06/2025
600033.SH	12/06/2024	SDB3260122729	200.00	0.5014	100.61	100.28	0.0000	4.5800	50.0000	0.0000	(0.0384)	(0.0042)	0.0000	3	(0.0426)	01/06/2025
600033.SH	12/06/2024	SDB3260122729	39,400.00	0.5014	19,819.38	19,755.32	0.0000	4.5800	50.0000	0.0000	(7.5644)	(0.8231)	0.0000	3	(8.3875)	01/06/2025
600033.SH	12/06/2024	SDB3260122729	5,200.00	0.5014	2,615.76	2,607.30	0.0000	4.5800	50.0000	0.0000	(0.9983)	(0.1086)	0.0000	3	(1.1070)	01/06/2025
600033.SH	12/06/2024	SDB3260122729	63,400.00	0.5014	31,892.10	31,789.01	0.0000	4.5800	50.0000	0.0000	(12.1722)	(1.3245)	0.0000	3	(13.4967)	01/06/2025
600033.SH	12/06/2024	SDB3260122729	167,400.00	0.5014	84,207.22	83,935.03	0.0000	4.5800	50.0000	0.0000	(32.1391)	(3.4973)	0.0000	3	(35.6364)	01/06/2025
600033.SH	12/05/2024	SDB3260122729	16,800.00	0.5009	8,450.90	8,415.51	0.0000	4.5800	50.0000	0.0000	(1.0751)	(0.1169)	0.0000	1	(1.1920)	01/06/2025
600033.SH	12/05/2024	SDB3260122729	21,900.00	0.5009	11,016.36	10,970.21	0.0000	4.5800	50.0000	0.0000	(1.4015)	(0.1524)	0.0000	1	(1.5539)	01/06/2025
600033.SH	12/05/2024	SDB3260122729	2,000.00	0.5009	1,006.06	1,001.85	0.0000	4.5800	50.0000	0.0000	(0.1280)	(0.0139)	0.0000	1	(0.1419)	01/06/2025
600033.SH	12/05/2024	SDB3260122729	138,900.00	0.5009	69,870.87	69,578.20	0.0000	4.5800	50.0000	0.0000	(8.8891)	(0.9664)	0.0000	1	(9.8555)	01/06/2025
600033.SH	12/05/2024	SDB3260122729	34,400.00	0.5009	17,304.23	17,231.75	0.0000	4.5800	50.0000	0.0000	(2.2015)	(0.2393)	0.0000	1	(2.4408)	01/06/2025
600033.SH	12/05/2024	SDB3260122729	165,300.00	0.5009	83,150.86	82,802.57	0.0000	4.5800	50.0000	0.0000	(10.5786)	(1.1500)	0.0000	1	(11.7287)	01/06/2025
600033.SH	12/05/2024	SDB3260122729	19,700.00	0.5009	9,909.69	9,868.18	0.0000	4.5800	50.0000	0.0000	(1.2607)	(0.1371)	0.0000	1	(1.3978)	01/06/2025
600033.SH	12/05/2024	SDB3260122729	6,600.00	0.5009	3,320.00	3,306.09	0.0000	4.5800	50.0000	0.0000	(0.4224)	(0.0459)	0.0000	1	(0.4683)	01/06/2025
600033.SH	12/05/2024	SDB3260122729	9,000.00	0.5009	4,527.27	4,508.31	0.0000	4.5800	50.0000	0.0000	(0.5760)	(0.0626)	0.0000	1	(0.6386)	01/06/2025
600033.SH	12/05/2024	SDB3260122729	100.00	0.5009	50.30	50.09	0.0000	4.5800	50.0000	0.0000	(0.0064)	(0.0007)	0.0000	1	(0.0071)	01/06/2025
600033.SH	12/05/2024	SDB3260122729	100.00	0.5009	50.30	50.09	0.0000	4.5800	50.0000	0.0000	(0.0064)	(0.0007)	0.0000	1	(0.0071)	01/06/2025
600033.SH	12/05/2024	SDB3260122729	7,700.00	0.5009	3,873.33	3,857.11	0.0000	4.5800	50.0000	0.0000	(0.4928)	(0.0536)	0.0000	1	(0.5463)	01/06/2025
600033.SH	12/05/2024	SDB3260122729	700.00	0.5009	352.12	350.65	0.0000	4.5800	50.0000	0.0000	(0.0448)	(0.0049)	0.0000	1	(0.0497)	01/06/2025
600033.SH	12/05/2024	SDB3260122729	2,400.00	0.5009	1,207.27	1,202.22	0.0000	4.5800	50.0000	0.0000	(0.1536)	(0.0167)	0.0000	1	(0.1703)	01/06/2025
600033.SH	12/05/2024	SDB3260122729	25,100.00	0.5009	12,626.05	12,573.17	0.0000	4.5800	50.0000	0.0000	(1.6063)	(0.1746)	0.0000	1	(1.7809)	01/06/2025
600033.SH	12/05/2024	SDB3260122729	7,700.00	0.5009	3,873.33	3,857.11	0.0000	4.5800	50.0000	0.0000	(0.4928)	(0.0536)	0.0000	1	(0.5463)	01/06/2025
600033.SH	12/05/2024	SDB3260122729	69,200.00	0.5009	34,809.68	34,663.87	0.0000	4.5800	50.0000	0.0000	(4.4288)	(0.4814)	0.0000	1	(4.9100)	01/06/2025
600033.SH	12/05/2024	SDB3260122729	100.00	0.5009	50.30	50.09	0.0000	4.5800	50.0000	0.0000	(0.0064)	(0.0007)	0.0000	1	(0.0071)	01/06/2025
600033.SH	12/05/2024	SDB3260122729	3,500.00	0.5009	1,760.61	1,753.23	0.0000	4.5800	50.0000	0.0000	(0.0244)	(0.0044)	0.0000	1	(0.2483)	01/06/2025
600033.SH	12/05/2024	SDB3260122729	35,900.00	0.5009	18,058.78	17,983.14	0.0000	4.5800	50.0000	0.0000	(2.2975)	(0.2498)	0.0000	1	(2.5472)	01/06/2025
600033.SH	12/05/2024	SDB3260122729	15,300.00	0.5009	7,696.36	7,664.12	0.0000	4.5800	50.0000	0.0000	(0.9791)	(0.1064)	0.0000	1	(1.0856)	01/06/2025
600033.SH	12/05/2024	SDB3260122729	23,200.00	0.5009	11,670.30	11,621.41	0.0000	4.5800	50.0000	0.0000	(1.4847)	(0.1614)	0.0000	1	(1.6461)	01/06/2025
600033.SH	12/05/2024	SDB3260122729	15,200.00	0.5009	7,646.06	7,614.03	0.0000	4.5800	50.0000	0.0000	(0.9727)	(0.1058)	0.0000	1	(1.0785)	01/06/2025
600033.SH	12/05/2024	SDB3260122729	500.00	0.5009	251.51	250.46	0.0000	4.5800	50.0000	0.0000	(0.0320)	(0.0035)	0.0000	1	(0.0355)	01/06/2025
600033.SH	12/05/2024	SDB3260122729	4,800.00	0.5009	2,414.54	2,404.43	0.0000	4.5800	50.0000	0.0000	(0.3072)	(0.0334)	0.0000	1	(0.3406)	01/06/2025
600033.SH	12/05/2024	SDB3260122729	10,200.00	0.5009	5,130.91	5,109.41	0.0000	4.5800	50.0000	0.0000	(0.6528)	(0.0710)	0.0000	1	(0.7237)	01/06/2025
600033.SH	12/05/2024	SDB3260122729	31,800.00	0.5009	15,996.35	15,929.35	0.0000	4.5800	50.0000	0.0000	(2.0351)	(0.2212)	0.0000	1	(2.2563)	01/06/2025
600033.SH	12/05/2024	SDB3260122729	37,600.00	0.5009	18,913.93	18,834.70	0.0000	4.5800	50.0000	0.0000	(2.4063)	(0.2616)	0.0000	1	(2.6679)	01/06/2025
600033.SH	12/05/2024	SDB3260122729	7,300.00	0.5009	3,672.12	3,656.74	0.0000	4.5800	50.0000	0.0000	(0.4672)	(0.0508)	0.0000	1	(0.5180)	01/06/2025
600033.SH	12/05/2024	SDB3260122729	100.00	0.5009	50.30	50.09	0.0000	4.5800	50.0000	0.0000	(0.0064)	(0.0007)	0.0000	1	(0.0071)	01/06/2025
600033.SH	12/05/2024	SDB3260122729	169,100.00	0.5009	85,062.37	84,706.08	0.0000	4.5800	50.0000	0.0000	(10.8218)	(1.1765)	0.0000	1	(11.9983)	01/06/2025
600033.SH	12/05/2024	SDB3260122729	114,600.00	0.5009	57,647.24	57,405.78	0.0000	4.5800	50.0000	0.0000	(7.3340)	(0.7973)	0.0000	1	(8.1313)	01/06/2025
600033.SH	12/05/2024	SDB3260122729	200.00	0.5009	100.61	100.18	0.0000	4.5800	50.0000	0.0000	(0.0128)	(0.0014)	0.0000	1	(0.0142)	01/06/2025
600033.SH	12/05/2024	SDB3260122729	400.00	0.5009	201.21	200.37	0.0000	4.5800	50.0000	0.0000	(0.0256)	(0.0028)	0.0000	1	(0.0284)	01/06/2025
600033.SH	12/05/2024	SDB3260122729	7,400.00	0.5009	3,722.42	3,706.83	0.0000	4.5800	50.0000	0.0000	(0.4736)	(0.0515)	0.0000	1	(0.5251)	01/06/2025
600033.SH	12/05/2024	SDB3260122729	193,200.00	0.5009	97,185.40	96,778.32	0.0000	4.5800	50.0000	0.0000	(12.3641)	(1.3441)	0.0000	1	(13.7083)	01/06/2025
600033.SH	12/05/2024	SDB3260122729	3,100.00	0.5009	1,559.39	1,552.86	0.0000	4.5800	50.0000	0.0000	(0.1984)	(0.0216)	0.0000	1	(0.2200)	01/06/2025
600033.SH	12/05/2024	SDB3260122729	200.00	0.5009	100.61	100.18	0.0000	4.5800	50.0000	0.0000	(0.0128)	(0.0014)	0.0000	1	(0.0142)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
FUJIAN EXPRESSWAY DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600033.SH	12/05/2024	SDB3260122729	39,400.00	0.5009	19,819.38	19,736.37	0.0000	4.5800	50.0000	0.0000	(2.5215)	(0.2741)	0.0000	1	(2.7956)	01/06/2025
600033.SH	12/05/2024	SDB3260122729	5,200.00	0.5009	2,615.76	2,604.80	0.0000	4.5800	50.0000	0.0000	(0.3328)	(0.0362)	0.0000	1	(0.3690)	01/06/2025
600033.SH	12/05/2024	SDB3260122729	63,400.00	0.5009	31,892.10	31,758.52	0.0000	4.5800	50.0000	0.0000	(4.0574)	(0.4411)	0.0000	1	(4.4985)	01/06/2025
600033.SH	12/05/2024	SDB3260122729	167,400.00	0.5009	84,207.22	83,854.51	0.0000	4.5800	50.0000	0.0000	(10.7130)	(1.1646)	0.0000	1	(11.8777)	01/06/2025
600033.SH	12/04/2024	SDB3260122729	16,800.00	0.5030	8,450.90	8,450.90	0.0000	4.5800	50.0000	0.0000	(1.0751)	(0.1174)	0.0000	1	(1.1925)	01/06/2025
600033.SH	12/04/2024	SDB3260122729	21,900.00	0.5030	11,016.36	11,016.36	0.0000	4.5800	50.0000	0.0000	(1.4015)	(0.1530)	0.0000	1	(1.5545)	01/06/2025
600033.SH	12/04/2024	SDB3260122729	2,000.00	0.5030	1,006.06	1,006.06	0.0000	4.5800	50.0000	0.0000	(0.1280)	(0.0140)	0.0000	1	(0.1420)	01/06/2025
600033.SH	12/04/2024	SDB3260122729	138,900.00	0.5030	69,870.87	69,870.87	0.0000	4.5800	50.0000	0.0000	(8.8891)	(0.9704)	0.0000	1	(9.8596)	01/06/2025
600033.SH	12/04/2024	SDB3260122729	34,400.00	0.5030	17,304.23	17,304.23	0.0000	4.5800	50.0000	0.0000	(2.2015)	(0.2403)	0.0000	1	(2.4418)	01/06/2025
600033.SH	12/04/2024	SDB3260122729	165,300.00	0.5030	83,150.86	83,150.86	0.0000	4.5800	50.0000	0.0000	(10.5786)	(1.1549)	0.0000	1	(11.7335)	01/06/2025
600033.SH	12/04/2024	SDB3260122729	19,700.00	0.5030	9,909.69	9,909.69	0.0000	4.5800	50.0000	0.0000	(1.2607)	(0.1376)	0.0000	1	(1.3984)	01/06/2025
600033.SH	12/04/2024	SDB3260122729	6,600.00	0.5030	3,320.00	3,320.00	0.0000	4.5800	50.0000	0.0000	(0.4224)	(0.0461)	0.0000	1	(0.4685)	01/06/2025
600033.SH	12/04/2024	SDB3260122729	9,000.00	0.5030	4,527.27	4,527.27	0.0000	4.5800	50.0000	0.0000	(0.5760)	(0.0629)	0.0000	1	(0.6388)	01/06/2025
600033.SH	12/04/2024	SDB3260122729	100.00	0.5030	50.30	50.30	0.0000	4.5800	50.0000	0.0000	(0.0064)	(0.0007)	0.0000	1	(0.0071)	01/06/2025
600033.SH	12/04/2024	SDB3260122729	100.00	0.5030	50.30	50.30	0.0000	4.5800	50.0000	0.0000	(0.0064)	(0.0007)	0.0000	1	(0.0071)	01/06/2025
600033.SH	12/04/2024	SDB3260122729	7,700.00	0.5030	3,873.33	3,873.33	0.0000	4.5800	50.0000	0.0000	(0.4928)	(0.0538)	0.0000	1	(0.5466)	01/06/2025
600033.SH	12/04/2024	SDB3260122729	700.00	0.5030	352.12	352.12	0.0000	4.5800	50.0000	0.0000	(0.0448)	(0.0049)	0.0000	1	(0.0497)	01/06/2025
600033.SH	12/04/2024	SDB3260122729	2,400.00	0.5030	1,207.27	1,207.27	0.0000	4.5800	50.0000	0.0000	(0.1536)	(0.0168)	0.0000	1	(0.1704)	01/06/2025
600033.SH	12/04/2024	SDB3260122729	25,100.00	0.5030	12,626.05	12,626.05	0.0000	4.5800	50.0000	0.0000	(1.6063)	(0.1754)	0.0000	1	(1.7817)	01/06/2025
600033.SH	12/04/2024	SDB3260122729	7,700.00	0.5030	3,873.33	3,873.33	0.0000	4.5800	50.0000	0.0000	(0.4928)	(0.0538)	0.0000	1	(0.5466)	01/06/2025
600033.SH	12/04/2024	SDB3260122729	69,200.00	0.5030	34,809.68	34,809.68	0.0000	4.5800	50.0000	0.0000	(4.4286)	(0.4835)	0.0000	1	(4.9120)	01/06/2025
600033.SH	12/04/2024	SDB3260122729	100.00	0.5030	50.30	50.30	0.0000	4.5800	50.0000	0.0000	(0.0064)	(0.0007)	0.0000	1	(0.0071)	01/06/2025
600033.SH	12/04/2024	SDB3260122729	3,500.00	0.5030	1,760.61	1,760.61	0.0000	4.5800	50.0000	0.0000	(0.2240)	(0.0245)	0.0000	1	(0.2484)	01/06/2025
600033.SH	12/04/2024	SDB3260122729	35,900.00	0.5030	18,058.78	18,058.78	0.0000	4.5800	50.0000	0.0000	(2.2975)	(0.2508)	0.0000	1	(2.5483)	01/06/2025
600033.SH	12/04/2024	SDB3260122729	15,300.00	0.5030	7,696.36	7,696.36	0.0000	4.5800	50.0000	0.0000	(0.9791)	(0.1069)	0.0000	1	(1.0860)	01/06/2025
600033.SH	12/04/2024	SDB3260122729	23,200.00	0.5030	11,670.30	11,670.30	0.0000	4.5800	50.0000	0.0000	(1.4847)	(0.1621)	0.0000	1	(1.6468)	01/06/2025
600033.SH	12/04/2024	SDB3260122729	15,200.00	0.5030	7,646.06	7,646.06	0.0000	4.5800	50.0000	0.0000	(0.9727)	(0.1062)	0.0000	1	(1.0789)	01/06/2025
600033.SH	12/04/2024	SDB3260122729	500.00	0.5030	251.51	251.51	0.0000	4.5800	50.0000	0.0000	(0.0320)	(0.0035)	0.0000	1	(0.0355)	01/06/2025
600033.SH	12/04/2024	SDB3260122729	4,800.00	0.5030	2,414.54	2,414.54	0.0000	4.5800	50.0000	0.0000	(0.3072)	(0.0335)	0.0000	1	(0.3407)	01/06/2025
600033.SH	12/04/2024	SDB3260122729	10,200.00	0.5030	5,130.91	5,130.91	0.0000	4.5800	50.0000	0.0000	(0.6528)	(0.0713)	0.0000	1	(0.7240)	01/06/2025
600033.SH	12/04/2024	SDB3260122729	31,800.00	0.5030	15,996.35	15,996.35	0.0000	4.5800	50.0000	0.0000	(2.0351)	(0.2222)	0.0000	1	(2.2573)	01/06/2025
600033.SH	12/04/2024	SDB3260122729	60,100.00	0.5030	30,232.10	30,232.10	0.0000	4.5800	50.0000	0.0000	(3.8462)	(0.4199)	0.0000	1	(4.2661)	01/06/2025
600033.SH	12/04/2024	SDB3260122729	7,300.00	0.5030	3,672.12	3,672.12	0.0000	4.5800	50.0000	0.0000	(0.4672)	(0.0510)	0.0000	1	(0.5182)	01/06/2025
600033.SH	12/04/2024	SDB3260122729	100.00	0.5030	50.30	50.30	0.0000	4.5800	50.0000	0.0000	(0.0064)	(0.0007)	0.0000	1	(0.0071)	01/06/2025
600033.SH	12/04/2024	SDB3260122729	169,100.00	0.5030	85,062.37	85,062.37	0.0000	4.5800	50.0000	0.0000	(10.8218)	(1.1814)	0.0000	1	(12.0032)	01/06/2025
600033.SH	12/04/2024	SDB3260122729	114,600.00	0.5030	57,647.24	57,647.24	0.0000	4.5800	50.0000	0.0000	(7.3340)	(0.8007)	0.0000	1	(8.1347)	01/06/2025
600033.SH	12/04/2024	SDB3260122729	200.00	0.5030	100.61	100.61	0.0000	4.5800	50.0000	0.0000	(0.0128)	(0.0014)	0.0000	1	(0.0142)	01/06/2025
600033.SH	12/04/2024	SDB3260122729	400.00	0.5030	201.21	201.21	0.0000	4.5800	50.0000	0.0000	(0.0256)	(0.0028)	0.0000	1	(0.0284)	01/06/2025
600033.SH	12/04/2024	SDB3260122729	7,400.00	0.5030	3,722.42	3,722.42	0.0000	4.5800	50.0000	0.0000	(0.4736)	(0.0517)	0.0000	1	(0.5253)	01/06/2025
600033.SH	12/04/2024	SDB3260122729	193,200.00	0.5030	97,185.40	97,185.40	0.0000	4.5800	50.0000	0.0000	(12.3641)	(1.3498)	0.0000	1	(13.7139)	01/06/2025
600033.SH	12/04/2024	SDB3260122729	3,100.00	0.5030	1,559.39	1,559.39	0.0000	4.5800	50.0000	0.0000	(0.1984)	(0.0217)	0.0000	1	(0.2200)	01/06/2025
600033.SH	12/04/2024	SDB3260122729	200.00	0.5030	100.61	100.61	0.0000	4.5800	50.0000	0.0000	(0.0128)	(0.0014)	0.0000	1	(0.0142)	01/06/2025
600033.SH	12/04/2024	SDB3260122729	39,400.00	0.5030	19,819.38	19,819.38	0.0000	4.5800	50.0000	0.0000	(2.5215)	(0.2753)	0.0000	1	(2.7967)	01/06/2025
600033.SH	12/04/2024	SDB3260122729	5,200.00	0.5030	2,615.76	2,615.76	0.0000	4.5800	50.0000	0.0000	(0.3328)	(0.0363)	0.0000	1	(0.3691)	01/06/2025
600033.SH	12/04/2024	SDB3260122729	63,400.00	0.5030	31,892.10	31,892.10	0.0000	4.5800	50.0000	0.0000	(4.0574)	(0.4429)	0.0000	1	(4.5003)	01/06/2025
600033.SH	12/04/2024	SDB3260122729	167,400.00	0.5030	84,207.22	84,207.22	0.0000	4.5800	50.0000	0.0000	(10.7130)	(1.1695)	0.0000	1	(11.8826)	01/06/2025
TOTAL FUJIAN EXPRESSWAY DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND											(2,956.9269)	(339.9578)	0.0000		(3,296.8848)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
FUYAO GLASS INDUSTRY GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND																
600660.SH	01/03/2025	SDB3262115562	800.00	8.5013	6.191.14	6,801.01	0.0000	4.3300	50.0000	0.0000	(2.2340)	(0.2834)	0.0000	3	(2.5173)	01/06/2025
600660.SH	01/03/2025	SDB3262115562	1,900.00	8.5013	14,703.95	16,152.40	0.0000	4.3300	50.0000	0.0000	(5.3057)	(0.6730)	0.0000	3	(5.9787)	01/06/2025
600660.SH	01/03/2025	SDB3262115562	800.00	8.5013	6.191.14	6,801.01	0.0000	4.3300	50.0000	0.0000	(2.2340)	(0.2834)	0.0000	3	(2.5173)	01/06/2025
600660.SH	01/02/2025	SDB3262115562	800.00	8.4398	6.191.14	6,751.88	0.0000	4.3300	50.0000	0.0000	(0.7447)	(0.0938)	0.0000	1	(0.8384)	01/06/2025
600660.SH	01/02/2025	SDB3262115562	1,900.00	8.4398	14,703.95	16,035.71	0.0000	4.3300	50.0000	0.0000	(1.7686)	(0.2227)	0.0000	1	(1.9913)	01/06/2025
600660.SH	01/02/2025	SDB3262115562	800.00	8.4398	6.191.14	6,751.88	0.0000	4.3300	50.0000	0.0000	(0.7447)	(0.0938)	0.0000	1	(0.8384)	01/06/2025
600660.SH	12/31/2024	SDB3262115562	800.00	8.2393	6.191.14	6,591.41	0.0000	4.3300	50.0000	0.0000	(1.4893)	(0.1831)	0.0000	2	(1.6724)	01/06/2025
600660.SH	12/31/2024	SDB3262115562	1,900.00	8.2393	14,703.95	15,654.60	0.0000	4.3300	50.0000	0.0000	(3.5371)	(0.4349)	0.0000	2	(3.9720)	01/06/2025
600660.SH	12/31/2024	SDB3262115562	800.00	8.2393	6.191.14	6,591.41	0.0000	4.3300	50.0000	0.0000	(1.4893)	(0.1831)	0.0000	2	(1.6724)	01/06/2025
600660.SH	12/30/2024	SDB3262115562	800.00	8.1872	6.191.14	6,549.72	0.0000	4.3300	50.0000	0.0000	(0.7447)	(0.0910)	0.0000	1	(0.8356)	01/06/2025
600660.SH	12/30/2024	SDB3262115562	1,900.00	8.1872	14,703.95	15,555.59	0.0000	4.3300	50.0000	0.0000	(1.7686)	(0.2160)	0.0000	1	(1.9846)	01/06/2025
600660.SH	12/30/2024	SDB3262115562	800.00	8.1872	6.191.14	6,549.72	0.0000	4.3300	50.0000	0.0000	(0.7447)	(0.0910)	0.0000	1	(0.8356)	01/06/2025
600660.SH	12/27/2024	SDB3262115562	800.00	8.1431	6.191.14	6,514.50	0.0000	4.3300	50.0000	0.0000	(2.2340)	(0.2714)	0.0000	3	(2.5054)	01/06/2025
600660.SH	12/27/2024	SDB3262115562	1,900.00	8.1431	14,703.95	15,471.95	0.0000	4.3300	50.0000	0.0000	(5.3057)	(0.6447)	0.0000	3	(5.9503)	01/06/2025
600660.SH	12/27/2024	SDB3262115562	800.00	8.1431	6.191.14	6,514.50	0.0000	4.3300	50.0000	0.0000	(2.2340)	(0.2714)	0.0000	3	(2.5054)	01/06/2025
600660.SH	12/26/2024	SDB3262115562	800.00	8.2786	6.191.14	6,622.92	0.0000	4.3300	50.0000	0.0000	(0.7447)	(0.0920)	0.0000	1	(0.8366)	01/06/2025
600660.SH	12/26/2024	SDB3262115562	6,300.00	8.2786	48,755.21	52,155.46	0.0000	4.3300	50.0000	0.0000	(5.8642)	(0.7244)	0.0000	1	(6.5885)	01/06/2025
600660.SH	12/26/2024	SDB3262115562	1,900.00	8.2786	14,703.95	15,729.42	0.0000	4.3300	50.0000	0.0000	(1.7686)	(0.2185)	0.0000	1	(1.9870)	01/06/2025
600660.SH	12/26/2024	SDB3262115562	800.00	8.2786	6.191.14	6,622.92	0.0000	4.3300	50.0000	0.0000	(0.7447)	(0.0920)	0.0000	1	(0.8366)	01/06/2025
600660.SH	12/24/2024	SDB3262115562	800.00	8.2786	6.191.14	6,622.92	0.0000	4.3300	50.0000	0.0000	(1.4893)	(0.1840)	0.0000	2	(1.6733)	01/06/2025
600660.SH	12/24/2024	SDB3262115562	6,300.00	8.2786	48,755.21	52,155.46	0.0000	4.3300	50.0000	0.0000	(11.7283)	(1.4488)	0.0000	2	(13.1771)	01/06/2025
600660.SH	12/24/2024	SDB3262115562	1,900.00	8.2786	14,703.95	15,729.42	0.0000	4.3300	50.0000	0.0000	(3.5371)	(0.4369)	0.0000	2	(3.9740)	01/06/2025
600660.SH	12/24/2024	SDB3262115562	800.00	8.2786	6.191.14	6,622.92	0.0000	4.3300	50.0000	0.0000	(1.4893)	(0.1840)	0.0000	2	(1.6733)	01/06/2025
600660.SH	12/23/2024	SDB3262115562	800.00	8.0873	6.191.14	6,469.88	0.0000	4.3300	50.0000	0.0000	(0.7447)	(0.0899)	0.0000	1	(0.8345)	01/06/2025
600660.SH	12/23/2024	SDB3262115562	6,300.00	8.0873	48,755.21	50,950.29	0.0000	4.3300	50.0000	0.0000	(5.8642)	(0.7076)	0.0000	1	(6.5718)	01/06/2025
600660.SH	12/23/2024	SDB3262115562	1,900.00	8.0873	14,703.95	15,365.96	0.0000	4.3300	50.0000	0.0000	(1.7686)	(0.2134)	0.0000	1	(1.9820)	01/06/2025
600660.SH	12/23/2024	SDB3262115562	800.00	8.0873	6.191.14	6,469.88	0.0000	4.3300	50.0000	0.0000	(0.7447)	(0.0899)	0.0000	1	(0.8345)	01/06/2025
600660.SH	12/20/2024	SDB3262115562	800.00	8.0638	6.191.14	6,451.04	0.0000	4.3300	50.0000	0.0000	(2.2340)	(0.2688)	0.0000	3	(2.5028)	01/06/2025
600660.SH	12/20/2024	SDB3262115562	9,200.00	8.0638	71,198.08	74,186.93	0.0000	4.3300	50.0000	0.0000	(25.6906)	(3.0911)	0.0000	3	(28.7818)	01/06/2025
600660.SH	12/20/2024	SDB3262115562	1,900.00	8.0638	14,703.95	15,321.21	0.0000	4.3300	50.0000	0.0000	(5.3057)	(0.6384)	0.0000	3	(5.9441)	01/06/2025
600660.SH	12/20/2024	SDB3262115562	800.00	8.0638	6.191.14	6,451.04	0.0000	4.3300	50.0000	0.0000	(2.2340)	(0.2688)	0.0000	3	(2.5028)	01/06/2025
600660.SH	12/19/2024	SDB3262115562	800.00	7.8671	6.191.14	6,293.65	0.0000	4.5800	50.0000	0.0000	(0.7877)	(0.0874)	0.0000	1	(0.8751)	01/06/2025
600660.SH	12/19/2024	SDB3262115562	9,200.00	7.8671	71,198.08	72,376.92	0.0000	4.5800	50.0000	0.0000	(9.0580)	(1.0052)	0.0000	1	(10.0632)	01/06/2025
600660.SH	12/19/2024	SDB3262115562	1,900.00	7.8671	14,703.95	14,947.41	0.0000	4.5800	50.0000	0.0000	(1.8707)	(0.2076)	0.0000	1	(2.0783)	01/06/2025
600660.SH	12/19/2024	SDB3262115562	800.00	7.8671	6.191.14	6,293.65	0.0000	4.5800	50.0000	0.0000	(0.7877)	(0.0874)	0.0000	1	(0.8751)	01/06/2025
600660.SH	12/18/2024	SDB3262115562	1,500.00	7.9356	11,608.38	11,903.44	0.0000	4.5800	50.0000	0.0000	(1.4768)	(0.1653)	0.0000	1	(1.6422)	01/06/2025
600660.SH	12/18/2024	SDB3262115562	800.00	7.9356	6.191.14	6,348.50	0.0000	4.5800	50.0000	0.0000	(0.7877)	(0.0882)	0.0000	1	(0.8758)	01/06/2025
600660.SH	12/18/2024	SDB3262115562	10,100.00	7.9356	78,163.11	80,149.82	0.0000	4.5800	50.0000	0.0000	(9.9441)	(1.1132)	0.0000	1	(11.0573)	01/06/2025
600660.SH	12/18/2024	SDB3262115562	1,900.00	7.9356	14,703.95	15,077.69	0.0000	4.5800	50.0000	0.0000	(1.8707)	(0.2094)	0.0000	1	(2.0801)	01/06/2025
600660.SH	12/18/2024	SDB3262115562	800.00	7.9356	6.191.14	6,348.50	0.0000	4.5800	50.0000	0.0000	(0.7877)	(0.0882)	0.0000	1	(0.8758)	01/06/2025
600660.SH	12/17/2024	SDB3262115562	1,500.00	8.0208	11,608.38	12,031.13	0.0000	4.5800	50.0000	0.0000	(1.4768)	(0.1671)	0.0000	1	(1.6439)	01/06/2025
600660.SH	12/17/2024	SDB3262115562	800.00	8.0208	6.191.14	6,416.60	0.0000	4.5800	50.0000	0.0000	(0.7877)	(0.0891)	0.0000	1	(0.8768)	01/06/2025
600660.SH	12/17/2024	SDB3262115562	10,100.00	8.0208	78,163.11	81,009.62	0.0000	4.5800	50.0000	0.0000	(9.9441)	(1.1251)	0.0000	1	(11.0692)	01/06/2025
600660.SH	12/17/2024	SDB3262115562	1,900.00	8.0208	14,703.95	15,239.43	0.0000	4.5800	50.0000	0.0000	(1.8707)	(0.2117)	0.0000	1	(2.0823)	01/06/2025
600660.SH	12/17/2024	SDB3262115562	800.00	8.0208	6.191.14	6,416.60	0.0000	4.5800	50.0000	0.0000	(0.7877)	(0.0891)	0.0000	1	(0.8768)	01/06/2025
600660.SH	12/16/2024	SDB3262115562	1,500.00	7.9031	11,608.38	11,854.64	0.0000	4.5800	50.0000	0.0000	(1.4768)	(0.1646)	0.0000	1	(1.6415)	01/06/2025
600660.SH	12/16/2024	SDB3262115562	800.00	7.9031	6.191.14	6,322.48	0.0000	4.5800	50.0000	0.0000	(0.7877)	(0.0878)	0.0000	1	(0.8755)	01/06/2025
600660.SH	12/16/2024	SDB3262115562	10,100.00	7.9031	78,163.11	79,821.27	0.0000	4.5800	50.0000	0.0000	(9.9441)	(1.1086)	0.0000	1	(11.0527)	01/06/2025
600660.SH	12/16/2024	SDB3262115562	1,900.00	7.9031	14,703.95	15,015.88	0.0000	4.5800	50.0000	0.0000	(1.8707)	(0.2086)	0.0000	1	(2.0792)	01/06/2025
600660.SH	12/16/2024	SDB3262115562	800.00	7.9031	6.191.14	6,322.48	0.0000	4.5800	50.0000	0.0000	(0.7877)	(0.0878)	0.0000	1	(0.8755)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
FUYAO GLASS INDUSTRY GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600660.SH	12/13/2024	SDB3262115562	1,500.00	7.8136	11,608.38	11,720.45	0.0000	4.5800	50.0000	0.0000	(4.4305)	(0.4884)	0.0000	3	(4.9189)	01/06/2025
600660.SH	12/13/2024	SDB3262115562	800.00	7.8136	6,191.14	6,250.91	0.0000	4.5800	50.0000	0.0000	(2.3630)	(0.2605)	0.0000	3	(2.6234)	01/06/2025
600660.SH	12/13/2024	SDB3262115562	10,100.00	7.8136	78,163.11	78,917.68	0.0000	4.5800	50.0000	0.0000	(29.8323)	(3.2882)	0.0000	3	(33.1205)	01/06/2025
600660.SH	12/13/2024	SDB3262115562	1,900.00	7.8136	14,703.95	14,845.90	0.0000	4.5800	50.0000	0.0000	(5.6120)	(0.6186)	0.0000	3	(6.2306)	01/06/2025
600660.SH	12/13/2024	SDB3262115562	800.00	7.8136	6,191.14	6,250.91	0.0000	4.5800	50.0000	0.0000	(2.3630)	(0.2605)	0.0000	3	(2.6234)	01/06/2025
600660.SH	12/12/2024	SDB3262115562	1,500.00	7.7266	11,608.38	11,589.89	0.0000	4.5800	50.0000	0.0000	(1.4768)	(0.1610)	0.0000	1	(1.6378)	01/06/2025
600660.SH	12/12/2024	SDB3262115562	800.00	7.7266	6,191.14	6,181.27	0.0000	4.5800	50.0000	0.0000	(0.7877)	(0.0859)	0.0000	1	(0.8735)	01/06/2025
600660.SH	12/12/2024	SDB3262115562	10,100.00	7.7266	78,163.11	78,038.59	0.0000	4.5800	50.0000	0.0000	(9.9441)	(1.0839)	0.0000	1	(11.0280)	01/06/2025
600660.SH	12/12/2024	SDB3262115562	1,900.00	7.7266	14,703.95	14,680.53	0.0000	4.5800	50.0000	0.0000	(1.8707)	(0.2039)	0.0000	1	(2.0746)	01/06/2025
600660.SH	12/12/2024	SDB3262115562	800.00	7.7266	6,191.14	6,181.27	0.0000	4.5800	50.0000	0.0000	(0.7877)	(0.0859)	0.0000	1	(0.8735)	01/06/2025
600660.SH	12/11/2024	SDB3262115562	1,500.00	7.7210	11,608.38	11,581.51	0.0000	4.5800	50.0000	0.0000	(1.4768)	(0.1609)	0.0000	1	(1.6377)	01/06/2025
600660.SH	12/11/2024	SDB3262115562	800.00	7.7210	6,191.14	6,176.81	0.0000	4.5800	50.0000	0.0000	(0.7877)	(0.0858)	0.0000	1	(0.8734)	01/06/2025
600660.SH	12/11/2024	SDB3262115562	10,100.00	7.7210	78,163.11	77,982.18	0.0000	4.5800	50.0000	0.0000	(9.9441)	(1.0831)	0.0000	1	(11.0272)	01/06/2025
600660.SH	12/11/2024	SDB3262115562	1,900.00	7.7210	14,703.95	14,669.92	0.0000	4.5800	50.0000	0.0000	(1.8707)	(0.2037)	0.0000	1	(2.0744)	01/06/2025
600660.SH	12/11/2024	SDB3262115562	800.00	7.7210	6,191.14	6,176.81	0.0000	4.5800	50.0000	0.0000	(0.7877)	(0.0858)	0.0000	1	(0.8734)	01/06/2025
600660.SH	12/10/2024	SDB3262115562	1,500.00	7.7038	11,608.38	11,555.75	0.0000	4.5800	50.0000	0.0000	(1.4768)	(0.1605)	0.0000	1	(1.6373)	01/06/2025
600660.SH	12/10/2024	SDB3262115562	800.00	7.7038	6,191.14	6,163.07	0.0000	4.5800	50.0000	0.0000	(0.7877)	(0.0856)	0.0000	1	(0.8732)	01/06/2025
600660.SH	12/10/2024	SDB3262115562	10,100.00	7.7038	78,163.11	77,808.70	0.0000	4.5800	50.0000	0.0000	(9.9441)	(1.0807)	0.0000	1	(11.0248)	01/06/2025
600660.SH	12/10/2024	SDB3262115562	1,900.00	7.7038	14,703.95	14,637.28	0.0000	4.5800	50.0000	0.0000	(1.8707)	(0.2033)	0.0000	1	(2.0740)	01/06/2025
600660.SH	12/10/2024	SDB3262115562	800.00	7.7038	6,191.14	6,163.07	0.0000	4.5800	50.0000	0.0000	(0.7877)	(0.0856)	0.0000	1	(0.8732)	01/06/2025
600660.SH	12/09/2024	SDB3262115562	1,500.00	7.8627	11,608.38	11,794.10	0.0000	4.5800	50.0000	0.0000	(1.4768)	(0.1638)	0.0000	1	(1.6407)	01/06/2025
600660.SH	12/09/2024	SDB3262115562	800.00	7.8627	6,191.14	6,290.19	0.0000	4.5800	50.0000	0.0000	(0.7877)	(0.0874)	0.0000	1	(0.8750)	01/06/2025
600660.SH	12/09/2024	SDB3262115562	10,100.00	7.8627	78,163.11	79,413.59	0.0000	4.5800	50.0000	0.0000	(9.9441)	(1.1030)	0.0000	1	(11.0471)	01/06/2025
600660.SH	12/09/2024	SDB3262115562	1,900.00	7.8627	14,703.95	14,939.19	0.0000	4.5800	50.0000	0.0000	(1.8707)	(0.2075)	0.0000	1	(2.0782)	01/06/2025
600660.SH	12/09/2024	SDB3262115562	800.00	7.8627	6,191.14	6,290.19	0.0000	4.5800	50.0000	0.0000	(0.7877)	(0.0874)	0.0000	1	(0.8750)	01/06/2025
600660.SH	12/06/2024	SDB3262115562	1,500.00	7.8362	11,608.38	11,754.23	0.0000	4.5800	50.0000	0.0000	(4.4305)	(0.4898)	0.0000	3	(4.9203)	01/06/2025
600660.SH	12/06/2024	SDB3262115562	800.00	7.8362	6,191.14	6,268.92	0.0000	4.5800	50.0000	0.0000	(2.3630)	(0.2612)	0.0000	3	(2.6242)	01/06/2025
600660.SH	12/06/2024	SDB3262115562	10,100.00	7.8362	78,163.11	79,145.15	0.0000	4.5800	50.0000	0.0000	(29.8323)	(3.2977)	0.0000	3	(33.1300)	01/06/2025
600660.SH	12/06/2024	SDB3262115562	1,900.00	7.8362	14,703.95	14,888.69	0.0000	4.5800	50.0000	0.0000	(5.6120)	(0.6204)	0.0000	3	(6.2324)	01/06/2025
600660.SH	12/06/2024	SDB3262115562	800.00	7.8362	6,191.14	6,268.92	0.0000	4.5800	50.0000	0.0000	(2.3630)	(0.2612)	0.0000	3	(2.6242)	01/06/2025
600660.SH	12/05/2024	SDB3262115562	1,500.00	7.7760	11,608.38	11,663.96	0.0000	4.5800	50.0000	0.0000	(1.4768)	(0.1620)	0.0000	1	(1.6388)	01/06/2025
600660.SH	12/05/2024	SDB3262115562	800.00	7.7760	6,191.14	6,220.78	0.0000	4.5800	50.0000	0.0000	(0.7877)	(0.0864)	0.0000	1	(0.8740)	01/06/2025
600660.SH	12/05/2024	SDB3262115562	10,100.00	7.7760	78,163.11	78,537.31	0.0000	4.5800	50.0000	0.0000	(9.9441)	(1.0908)	0.0000	1	(11.0349)	01/06/2025
600660.SH	12/05/2024	SDB3262115562	1,900.00	7.7760	14,703.95	14,774.34	0.0000	4.5800	50.0000	0.0000	(1.8707)	(0.2052)	0.0000	1	(2.0759)	01/06/2025
600660.SH	12/05/2024	SDB3262115562	800.00	7.7760	6,191.14	6,220.78	0.0000	4.5800	50.0000	0.0000	(0.7877)	(0.0864)	0.0000	1	(0.8740)	01/06/2025
600660.SH	12/04/2024	SDB3262115562	1,500.00	7.7389	11,608.38	11,608.38	0.0000	4.5800	50.0000	0.0000	(1.4768)	(0.1612)	0.0000	1	(1.6381)	01/06/2025
600660.SH	12/04/2024	SDB3262115562	800.00	7.7389	6,191.14	6,191.14	0.0000	4.5800	50.0000	0.0000	(0.7877)	(0.0860)	0.0000	1	(0.8736)	01/06/2025
600660.SH	12/04/2024	SDB3262115562	10,100.00	7.7389	78,163.11	78,163.11	0.0000	4.5800	50.0000	0.0000	(9.9441)	(1.0856)	0.0000	1	(11.0297)	01/06/2025
600660.SH	12/04/2024	SDB3262115562	1,900.00	7.7389	14,703.95	14,703.95	0.0000	4.5800	50.0000	0.0000	(1.8707)	(0.2042)	0.0000	1	(2.0749)	01/06/2025
600660.SH	12/04/2024	SDB3262115562	800.00	7.7389	6,191.14	6,191.14	0.0000	4.5800	50.0000	0.0000	(0.7877)	(0.0860)	0.0000	1	(0.8736)	01/06/2025
TOTAL FUYAO GLASS INDUSTRY GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND												(340.0386)	(38.7809)	0.0000	(378.8195)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
G-BITS NETWORK TECHNOLOGY(XIAMEN)CO.,LTD. CMN CLASS A SERIES NORTHBOUND																
603444.SH	12/12/2024	SDB3260123411	100.00	30.4469	2,863.82	3,044.69	0.0000	4.5800	50.0000	0.0000	(0.3643)	(0.0423)	0.0000	1	(0.4066)	01/06/2025
603444.SH	12/12/2024	SDB3260123411	100.00	30.4469	2,863.82	3,044.69	0.0000	4.5800	50.0000	0.0000	(0.3643)	(0.0423)	0.0000	1	(0.4066)	01/06/2025
603444.SH	12/12/2024	SDB3260123411	100.00	30.4469	2,863.82	3,044.69	0.0000	4.5800	50.0000	0.0000	(0.3643)	(0.0423)	0.0000	1	(0.4066)	01/06/2025
603444.SH	12/11/2024	SDB3260123411	100.00	28.8574	2,863.82	2,885.74	0.0000	4.5800	50.0000	0.0000	(0.3643)	(0.0401)	0.0000	1	(0.4044)	01/06/2025
603444.SH	12/11/2024	SDB3260123411	100.00	28.8574	2,863.82	2,885.74	0.0000	4.5800	50.0000	0.0000	(0.3643)	(0.0401)	0.0000	1	(0.4044)	01/06/2025
603444.SH	12/11/2024	SDB3260123411	100.00	28.8574	2,863.82	2,885.74	0.0000	4.5800	50.0000	0.0000	(0.3643)	(0.0401)	0.0000	1	(0.4044)	01/06/2025
603444.SH	12/10/2024	SDB3260123411	100.00	28.4444	2,863.82	2,844.44	0.0000	4.5800	50.0000	0.0000	(0.3643)	(0.0395)	0.0000	1	(0.4038)	01/06/2025
603444.SH	12/10/2024	SDB3260123411	100.00	28.4444	2,863.82	2,844.44	0.0000	4.5800	50.0000	0.0000	(0.3643)	(0.0395)	0.0000	1	(0.4038)	01/06/2025
603444.SH	12/10/2024	SDB3260123411	100.00	28.4444	2,863.82	2,844.44	0.0000	4.5800	50.0000	0.0000	(0.3643)	(0.0395)	0.0000	1	(0.4038)	01/06/2025
603444.SH	12/09/2024	SDB3260123411	100.00	27.8449	2,863.82	2,784.49	0.0000	4.5800	50.0000	0.0000	(0.3643)	(0.0387)	0.0000	1	(0.4030)	01/06/2025
603444.SH	12/09/2024	SDB3260123411	100.00	27.8449	2,863.82	2,784.49	0.0000	4.5800	50.0000	0.0000	(0.3643)	(0.0387)	0.0000	1	(0.4030)	01/06/2025
603444.SH	12/06/2024	SDB3260123411	100.00	28.3787	2,863.82	2,837.87	0.0000	4.5800	50.0000	0.0000	(1.0930)	(0.1182)	0.0000	3	(1.2113)	01/06/2025
603444.SH	12/06/2024	SDB3260123411	100.00	28.3787	2,863.82	2,837.87	0.0000	4.5800	50.0000	0.0000	(1.0930)	(0.1182)	0.0000	3	(1.2113)	01/06/2025
603444.SH	12/06/2024	SDB3260123411	100.00	28.3787	2,863.82	2,837.87	0.0000	4.5800	50.0000	0.0000	(1.0930)	(0.1182)	0.0000	3	(1.2113)	01/06/2025
603444.SH	12/05/2024	SDB3260123411	200.00	28.8312	5,727.63	5,766.24	0.0000	4.5800	50.0000	0.0000	(0.7287)	(0.0801)	0.0000	1	(0.8088)	01/06/2025
603444.SH	12/05/2024	SDB3260123411	100.00	28.8312	2,863.82	2,883.12	0.0000	4.5800	50.0000	0.0000	(0.3643)	(0.0400)	0.0000	1	(0.4044)	01/06/2025
603444.SH	12/05/2024	SDB3260123411	100.00	28.8312	2,863.82	2,883.12	0.0000	4.5800	50.0000	0.0000	(0.3643)	(0.0400)	0.0000	1	(0.4044)	01/06/2025
603444.SH	12/05/2024	SDB3260123411	100.00	28.8312	2,863.82	2,883.12	0.0000	4.5800	50.0000	0.0000	(0.3643)	(0.0400)	0.0000	1	(0.4044)	01/06/2025
603444.SH	12/04/2024	SDB3260123411	200.00	28.6382	5,727.63	5,727.63	0.0000	4.5800	50.0000	0.0000	(0.7287)	(0.0796)	0.0000	1	(0.8082)	01/06/2025
603444.SH	12/04/2024	SDB3260123411	100.00	28.6382	2,863.82	2,863.82	0.0000	4.5800	50.0000	0.0000	(0.3643)	(0.0398)	0.0000	1	(0.4041)	01/06/2025
603444.SH	12/04/2024	SDB3260123411	100.00	28.6382	2,863.82	2,863.82	0.0000	4.5800	50.0000	0.0000	(0.3643)	(0.0398)	0.0000	1	(0.4041)	01/06/2025
603444.SH	12/04/2024	SDB3260123411	100.00	28.6382	2,863.82	2,863.82	0.0000	4.5800	50.0000	0.0000	(0.3643)	(0.0398)	0.0000	1	(0.4041)	01/06/2025
603444.SH	12/04/2024	SDB3260123411	100.00	28.6382	2,863.82	2,863.82	0.0000	4.5800	50.0000	0.0000	(0.3643)	(0.0398)	0.0000	1	(0.4041)	01/06/2025
603444.SH	12/04/2024	SDB3260123411	100.00	28.6382	2,863.82	2,863.82	0.0000	4.5800	50.0000	0.0000	(0.3643)	(0.0398)	0.0000	1	(0.4041)	01/06/2025
603444.SH	12/04/2024	SDB3260123411	200.00	28.6382	5,727.63	5,727.63	0.0000	4.5800	50.0000	0.0000	(0.7287)	(0.0796)	0.0000	1	(0.8082)	01/06/2025
TOTAL G-BITS NETWORK TECHNOLOGY(XIAMEN)CO.,LTD. CMN CLASS A SERIES NORTHBOUND												(12.3876)	(1.3548)	0.0000	(13.7424)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6



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066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GANYUAN FOODS CO., LTD. CMN CLASS A SERIES NORTHBOUND																
002991.ZK	01/03/2025	SDB3262540428	200.00	12.2293	2,171.87	2,445.86	0.0000	4.3300	50.0000	0.0000	(0.7837)	(0.1019)	0.0000	3	(0.8856)	01/06/2025
002991.ZK	01/03/2025	SDB3262540428	300.00	12.2293	3,257.81	3,668.79	0.0000	4.3300	50.0000	0.0000	(1.1755)	(0.1529)	0.0000	3	(1.3284)	01/06/2025
002991.ZK	01/03/2025	SDB3262540428	400.00	12.2293	4,343.75	4,891.72	0.0000	4.3300	50.0000	0.0000	(1.5674)	(0.2038)	0.0000	3	(1.7712)	01/06/2025
002991.ZK	01/03/2025	SDB3262540428	300.00	12.2293	3,257.81	3,668.79	0.0000	4.3300	50.0000	0.0000	(1.1755)	(0.1529)	0.0000	3	(1.3284)	01/06/2025
002991.ZK	01/03/2025	SDB3262540428	100.00	12.2293	1,085.94	1,222.93	0.0000	4.3300	50.0000	0.0000	(0.3918)	(0.0510)	0.0000	3	(0.4428)	01/06/2025
002991.ZK	01/02/2025	SDB3262540428	200.00	12.0423	2,171.87	2,408.45	0.0000	4.3300	50.0000	0.0000	(0.2612)	(0.0335)	0.0000	1	(0.2947)	01/06/2025
002991.ZK	01/02/2025	SDB3262540428	300.00	12.0423	3,257.81	3,612.68	0.0000	4.3300	50.0000	0.0000	(0.3918)	(0.0502)	0.0000	1	(0.4420)	01/06/2025
002991.ZK	01/02/2025	SDB3262540428	400.00	12.0423	4,343.75	4,816.90	0.0000	4.3300	50.0000	0.0000	(0.5225)	(0.0669)	0.0000	1	(0.5894)	01/06/2025
002991.ZK	01/02/2025	SDB3262540428	300.00	12.0423	3,257.81	3,612.68	0.0000	4.3300	50.0000	0.0000	(0.3918)	(0.0502)	0.0000	1	(0.4420)	01/06/2025
002991.ZK	01/02/2025	SDB3262540428	100.00	12.0423	1,085.94	1,204.23	0.0000	4.3300	50.0000	0.0000	(0.1306)	(0.0167)	0.0000	1	(0.1473)	01/06/2025
002991.ZK	12/31/2024	SDB3262540428	200.00	12.1549	2,171.87	2,430.98	0.0000	4.3300	50.0000	0.0000	(0.5225)	(0.0675)	0.0000	2	(0.5900)	01/06/2025
002991.ZK	12/31/2024	SDB3262540428	300.00	12.1549	3,257.81	3,646.47	0.0000	4.3300	50.0000	0.0000	(0.7837)	(0.1013)	0.0000	2	(0.8850)	01/06/2025
002991.ZK	12/31/2024	SDB3262540428	400.00	12.1549	4,343.75	4,861.96	0.0000	4.3300	50.0000	0.0000	(1.0449)	(0.1351)	0.0000	2	(1.1800)	01/06/2025
002991.ZK	12/31/2024	SDB3262540428	300.00	12.1549	3,257.81	3,646.47	0.0000	4.3300	50.0000	0.0000	(0.7837)	(0.1013)	0.0000	2	(0.8850)	01/06/2025
002991.ZK	12/31/2024	SDB3262540428	100.00	12.1549	1,085.94	1,215.49	0.0000	4.3300	50.0000	0.0000	(0.2612)	(0.0338)	0.0000	2	(0.2950)	01/06/2025
002991.ZK	12/30/2024	SDB3262540428	200.00	11.6969	2,171.87	2,339.38	0.0000	4.3300	50.0000	0.0000	(0.2612)	(0.0325)	0.0000	1	(0.2937)	01/06/2025
002991.ZK	12/30/2024	SDB3262540428	300.00	11.6969	3,257.81	3,509.07	0.0000	4.3300	50.0000	0.0000	(0.3918)	(0.0487)	0.0000	1	(0.4406)	01/06/2025
002991.ZK	12/30/2024	SDB3262540428	400.00	11.6969	4,343.75	4,678.76	0.0000	4.3300	50.0000	0.0000	(0.5225)	(0.0650)	0.0000	1	(0.5874)	01/06/2025
002991.ZK	12/30/2024	SDB3262540428	300.00	11.6969	3,257.81	3,509.07	0.0000	4.3300	50.0000	0.0000	(0.3918)	(0.0487)	0.0000	1	(0.4406)	01/06/2025
002991.ZK	12/30/2024	SDB3262540428	100.00	11.6969	1,085.94	1,169.69	0.0000	4.3300	50.0000	0.0000	(0.1306)	(0.0162)	0.0000	1	(0.1469)	01/06/2025
002991.ZK	12/27/2024	SDB3262540428	200.00	12.1388	2,171.87	2,427.75	0.0000	4.3300	50.0000	0.0000	(0.7837)	(0.1012)	0.0000	3	(0.8848)	01/06/2025
002991.ZK	12/27/2024	SDB3262540428	300.00	12.1388	3,257.81	3,641.63	0.0000	4.3300	50.0000	0.0000	(1.1755)	(0.1517)	0.0000	3	(1.3273)	01/06/2025
002991.ZK	12/27/2024	SDB3262540428	400.00	12.1388	4,343.75	4,855.50	0.0000	4.3300	50.0000	0.0000	(1.5674)	(0.2023)	0.0000	3	(1.7697)	01/06/2025
002991.ZK	12/27/2024	SDB3262540428	300.00	12.1388	3,257.81	3,641.63	0.0000	4.3300	50.0000	0.0000	(1.1755)	(0.1517)	0.0000	3	(1.3273)	01/06/2025
002991.ZK	12/27/2024	SDB3262540428	100.00	12.1388	1,085.94	1,213.88	0.0000	4.3300	50.0000	0.0000	(0.3918)	(0.0506)	0.0000	3	(0.4424)	01/06/2025
002991.ZK	12/26/2024	SDB3262540428	200.00	11.5641	2,171.87	2,312.82	0.0000	4.3300	50.0000	0.0000	(0.2612)	(0.0321)	0.0000	1	(0.2934)	01/06/2025
002991.ZK	12/26/2024	SDB3262540428	300.00	11.5641	3,257.81	3,469.24	0.0000	4.3300	50.0000	0.0000	(0.3918)	(0.0482)	0.0000	1	(0.4400)	01/06/2025
002991.ZK	12/26/2024	SDB3262540428	400.00	11.5641	4,343.75	4,625.65	0.0000	4.3300	50.0000	0.0000	(0.5225)	(0.0642)	0.0000	1	(0.5867)	01/06/2025
002991.ZK	12/26/2024	SDB3262540428	300.00	11.5641	3,257.81	3,469.24	0.0000	4.3300	50.0000	0.0000	(0.3918)	(0.0482)	0.0000	1	(0.4400)	01/06/2025
002991.ZK	12/26/2024	SDB3262540428	100.00	11.5641	1,085.94	1,156.41	0.0000	4.3300	50.0000	0.0000	(0.1306)	(0.0161)	0.0000	1	(0.1467)	01/06/2025
002991.ZK	12/24/2024	SDB3262540428	200.00	11.5641	2,171.87	2,312.82	0.0000	4.3300	50.0000	0.0000	(0.5225)	(0.0642)	0.0000	2	(0.5867)	01/06/2025
002991.ZK	12/24/2024	SDB3262540428	300.00	11.5641	3,257.81	3,469.24	0.0000	4.3300	50.0000	0.0000	(0.7837)	(0.0964)	0.0000	2	(0.8801)	01/06/2025
002991.ZK	12/24/2024	SDB3262540428	400.00	11.5641	4,343.75	4,625.65	0.0000	4.3300	50.0000	0.0000	(1.0449)	(0.1285)	0.0000	2	(1.1734)	01/06/2025
002991.ZK	12/24/2024	SDB3262540428	300.00	11.5641	3,257.81	3,469.24	0.0000	4.3300	50.0000	0.0000	(0.7837)	(0.0964)	0.0000	2	(0.8801)	01/06/2025
002991.ZK	12/24/2024	SDB3262540428	100.00	11.5641	1,085.94	1,156.41	0.0000	4.3300	50.0000	0.0000	(0.2612)	(0.0321)	0.0000	2	(0.2934)	01/06/2025
002991.ZK	12/23/2024	SDB3262540428	200.00	11.5659	2,171.87	2,313.18	0.0000	4.3300	50.0000	0.0000	(0.2612)	(0.0321)	0.0000	1	(0.2934)	01/06/2025
002991.ZK	12/23/2024	SDB3262540428	300.00	11.5659	3,257.81	3,469.77	0.0000	4.3300	50.0000	0.0000	(0.3918)	(0.0482)	0.0000	1	(0.4400)	01/06/2025
002991.ZK	12/23/2024	SDB3262540428	400.00	11.5659	4,343.75	4,626.36	0.0000	4.3300	50.0000	0.0000	(0.5225)	(0.0643)	0.0000	1	(0.5867)	01/06/2025
002991.ZK	12/23/2024	SDB3262540428	300.00	11.5659	3,257.81	3,469.77	0.0000	4.3300	50.0000	0.0000	(0.3918)	(0.0482)	0.0000	1	(0.4400)	01/06/2025
002991.ZK	12/23/2024	SDB3262540428	100.00	11.5659	1,085.94	1,156.59	0.0000	4.3300	50.0000	0.0000	(0.1306)	(0.0161)	0.0000	1	(0.1467)	01/06/2025
002991.ZK	12/20/2024	SDB3262540428	200.00	11.5924	2,171.87	2,318.48	0.0000	4.3300	50.0000	0.0000	(0.7837)	(0.0966)	0.0000	3	(0.8803)	01/06/2025
002991.ZK	12/20/2024	SDB3262540428	300.00	11.5924	3,257.81	3,477.72	0.0000	4.3300	50.0000	0.0000	(1.1755)	(0.1449)	0.0000	3	(1.3204)	01/06/2025
002991.ZK	12/20/2024	SDB3262540428	400.00	11.5924	4,343.75	4,636.96	0.0000	4.3300	50.0000	0.0000	(1.5674)	(0.1932)	0.0000	3	(1.7606)	01/06/2025
002991.ZK	12/20/2024	SDB3262540428	300.00	11.5924	3,257.81	3,477.72	0.0000	4.3300	50.0000	0.0000	(1.1755)	(0.1449)	0.0000	3	(1.3204)	01/06/2025
002991.ZK	12/20/2024	SDB3262540428	100.00	11.5924	1,085.94	1,159.24	0.0000	4.3300	50.0000	0.0000	(0.3918)	(0.0483)	0.0000	3	(0.4401)	01/06/2025
002991.ZK	12/19/2024	SDB3262540428	200.00	11.8219	2,171.87	2,364.37	0.0000	4.5800	50.0000	0.0000	(0.2763)	(0.0328)	0.0000	1	(0.3091)	01/06/2025
002991.ZK	12/19/2024	SDB3262540428	300.00	11.8219	3,257.81	3,546.56	0.0000	4.5800	50.0000	0.0000	(0.4145)	(0.0493)	0.0000	1	(0.4637)	01/06/2025
002991.ZK	12/19/2024	SDB3262540428	400.00	11.8219	4,343.75	4,728.74	0.0000	4.5800	50.0000	0.0000	(0.5526)	(0.0657)	0.0000	1	(0.6183)	01/06/2025
002991.ZK	12/19/2024	SDB3262540428	300.00	11.8219	3,257.81	3,546.56	0.0000	4.5800	50.0000	0.0000	(0.4145)	(0.0493)	0.0000	1	(0.4637)	01/06/2025
002991.ZK	12/19/2024	SDB3262540428	100.00	11.8219	1,085.94	1,182.19	0.0000	4.5800	50.0000	0.0000	(0.1382)	(0.0164)	0.0000	1	(0.1546)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GANYUAN FOODS CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002991.ZK	12/18/2024	SDB3262540428	200.00	12.0955	2,171.87	2,419.10	0.0000	4.5800	50.0000	0.0000	(0.2763)	(0.0336)	0.0000	1	(0.3099)	01/06/2025
002991.ZK	12/18/2024	SDB3262540428	300.00	12.0955	3,257.81	3,628.66	0.0000	4.5800	50.0000	0.0000	(0.4145)	(0.0504)	0.0000	1	(0.4649)	01/06/2025
002991.ZK	12/18/2024	SDB3262540428	400.00	12.0955	4,343.75	4,838.21	0.0000	4.5800	50.0000	0.0000	(0.5526)	(0.0672)	0.0000	1	(0.6198)	01/06/2025
002991.ZK	12/18/2024	SDB3262540428	300.00	12.0955	3,257.81	3,628.66	0.0000	4.5800	50.0000	0.0000	(0.4145)	(0.0504)	0.0000	1	(0.4649)	01/06/2025
002991.ZK	12/18/2024	SDB3262540428	100.00	12.0955	1,085.94	1,209.55	0.0000	4.5800	50.0000	0.0000	(0.1382)	(0.0168)	0.0000	1	(0.1550)	01/06/2025
002991.ZK	12/17/2024	SDB3262540428	200.00	11.7118	2,171.87	2,342.37	0.0000	4.5800	50.0000	0.0000	(0.2763)	(0.0325)	0.0000	1	(0.3088)	01/06/2025
002991.ZK	12/17/2024	SDB3262540428	300.00	11.7118	3,257.81	3,513.55	0.0000	4.5800	50.0000	0.0000	(0.4145)	(0.0488)	0.0000	1	(0.4633)	01/06/2025
002991.ZK	12/17/2024	SDB3262540428	400.00	11.7118	4,343.75	4,684.74	0.0000	4.5800	50.0000	0.0000	(0.5526)	(0.0651)	0.0000	1	(0.6177)	01/06/2025
002991.ZK	12/17/2024	SDB3262540428	300.00	11.7118	3,257.81	3,513.55	0.0000	4.5800	50.0000	0.0000	(0.4145)	(0.0488)	0.0000	1	(0.4633)	01/06/2025
002991.ZK	12/17/2024	SDB3262540428	100.00	11.7118	1,085.94	1,171.18	0.0000	4.5800	50.0000	0.0000	(0.1382)	(0.0163)	0.0000	1	(0.1544)	01/06/2025
002991.ZK	12/16/2024	SDB3262540428	200.00	11.2903	2,171.87	2,258.07	0.0000	4.5800	50.0000	0.0000	(0.2763)	(0.0314)	0.0000	1	(0.3077)	01/06/2025
002991.ZK	12/16/2024	SDB3262540428	300.00	11.2903	3,257.81	3,387.10	0.0000	4.5800	50.0000	0.0000	(0.4145)	(0.0470)	0.0000	1	(0.4615)	01/06/2025
002991.ZK	12/16/2024	SDB3262540428	400.00	11.2903	4,343.75	4,516.13	0.0000	4.5800	50.0000	0.0000	(0.5526)	(0.0627)	0.0000	1	(0.6153)	01/06/2025
002991.ZK	12/16/2024	SDB3262540428	300.00	11.2903	3,257.81	3,387.10	0.0000	4.5800	50.0000	0.0000	(0.4145)	(0.0470)	0.0000	1	(0.4615)	01/06/2025
002991.ZK	12/16/2024	SDB3262540428	100.00	11.2903	1,085.94	1,129.03	0.0000	4.5800	50.0000	0.0000	(0.1382)	(0.0157)	0.0000	1	(0.1538)	01/06/2025
002991.ZK	12/13/2024	SDB3262540428	200.00	10.8135	2,171.87	2,162.69	0.0000	4.5800	50.0000	0.0000	(0.2763)	(0.0901)	0.0000	3	(0.9190)	01/06/2025
002991.ZK	12/13/2024	SDB3262540428	300.00	10.8135	3,257.81	3,244.04	0.0000	4.5800	50.0000	0.0000	(1.2434)	(0.1352)	0.0000	3	(1.3786)	01/06/2025
002991.ZK	12/13/2024	SDB3262540428	400.00	10.8135	4,343.75	4,325.38	0.0000	4.5800	50.0000	0.0000	(1.6579)	(0.1802)	0.0000	3	(1.8381)	01/06/2025
002991.ZK	12/13/2024	SDB3262540428	300.00	10.8135	3,257.81	3,244.04	0.0000	4.5800	50.0000	0.0000	(1.2434)	(0.1352)	0.0000	3	(1.3786)	01/06/2025
002991.ZK	12/13/2024	SDB3262540428	100.00	10.8135	1,085.94	1,081.35	0.0000	4.5800	50.0000	0.0000	(0.4145)	(0.0451)	0.0000	3	(0.4595)	01/06/2025
002991.ZK	12/12/2024	SDB3262540428	200.00	10.3803	2,171.87	2,076.06	0.0000	4.5800	50.0000	0.0000	(0.2763)	(0.0288)	0.0000	1	(0.3051)	01/06/2025
002991.ZK	12/12/2024	SDB3262540428	300.00	10.3803	3,257.81	3,114.09	0.0000	4.5800	50.0000	0.0000	(0.4145)	(0.0433)	0.0000	1	(0.4577)	01/06/2025
002991.ZK	12/12/2024	SDB3262540428	400.00	10.3803	4,343.75	4,152.12	0.0000	4.5800	50.0000	0.0000	(0.5526)	(0.0577)	0.0000	1	(0.6103)	01/06/2025
002991.ZK	12/12/2024	SDB3262540428	300.00	10.3803	3,257.81	3,114.09	0.0000	4.5800	50.0000	0.0000	(0.4145)	(0.0433)	0.0000	1	(0.4577)	01/06/2025
002991.ZK	12/12/2024	SDB3262540428	100.00	10.3803	1,085.94	1,038.03	0.0000	4.5800	50.0000	0.0000	(0.1382)	(0.0144)	0.0000	1	(0.1526)	01/06/2025
002991.ZK	12/11/2024	SDB3262540428	200.00	10.3823	2,171.87	2,076.47	0.0000	4.5800	50.0000	0.0000	(0.2763)	(0.0288)	0.0000	1	(0.3052)	01/06/2025
002991.ZK	12/11/2024	SDB3262540428	300.00	10.3823	3,257.81	3,114.70	0.0000	4.5800	50.0000	0.0000	(0.4145)	(0.0433)	0.0000	1	(0.4577)	01/06/2025
002991.ZK	12/11/2024	SDB3262540428	400.00	10.3823	4,343.75	4,152.93	0.0000	4.5800	50.0000	0.0000	(0.5526)	(0.0577)	0.0000	1	(0.6103)	01/06/2025
002991.ZK	12/11/2024	SDB3262540428	300.00	10.3823	3,257.81	3,114.70	0.0000	4.5800	50.0000	0.0000	(0.4145)	(0.0433)	0.0000	1	(0.4577)	01/06/2025
002991.ZK	12/11/2024	SDB3262540428	100.00	10.3823	1,085.94	1,038.23	0.0000	4.5800	50.0000	0.0000	(0.1382)	(0.0144)	0.0000	1	(0.1526)	01/06/2025
002991.ZK	12/10/2024	SDB3262540428	200.00	10.3579	2,171.87	2,071.58	0.0000	4.5800	50.0000	0.0000	(0.2763)	(0.0288)	0.0000	1	(0.3051)	01/06/2025
002991.ZK	12/10/2024	SDB3262540428	300.00	10.3579	3,257.81	3,107.37	0.0000	4.5800	50.0000	0.0000	(0.4145)	(0.0432)	0.0000	1	(0.4576)	01/06/2025
002991.ZK	12/10/2024	SDB3262540428	400.00	10.3579	4,343.75	4,143.16	0.0000	4.5800	50.0000	0.0000	(0.5526)	(0.0575)	0.0000	1	(0.6102)	01/06/2025
002991.ZK	12/10/2024	SDB3262540428	300.00	10.3579	3,257.81	3,107.37	0.0000	4.5800	50.0000	0.0000	(0.4145)	(0.0432)	0.0000	1	(0.4576)	01/06/2025
002991.ZK	12/10/2024	SDB3262540428	100.00	10.3579	1,085.94	1,035.79	0.0000	4.5800	50.0000	0.0000	(0.1382)	(0.0144)	0.0000	1	(0.1525)	01/06/2025
002991.ZK	12/09/2024	SDB3262540428	200.00	10.4873	2,171.87	2,097.46	0.0000	4.5800	50.0000	0.0000	(0.2763)	(0.0291)	0.0000	1	(0.3054)	01/06/2025
002991.ZK	12/09/2024	SDB3262540428	300.00	10.4873	3,257.81	3,146.19	0.0000	4.5800	50.0000	0.0000	(0.4145)	(0.0437)	0.0000	1	(0.4582)	01/06/2025
002991.ZK	12/09/2024	SDB3262540428	400.00	10.4873	4,343.75	4,194.92	0.0000	4.5800	50.0000	0.0000	(0.5526)	(0.0583)	0.0000	1	(0.6109)	01/06/2025
002991.ZK	12/09/2024	SDB3262540428	300.00	10.4873	3,257.81	3,146.19	0.0000	4.5800	50.0000	0.0000	(0.4145)	(0.0437)	0.0000	1	(0.4582)	01/06/2025
002991.ZK	12/09/2024	SDB3262540428	100.00	10.4873	1,085.94	1,048.73	0.0000	4.5800	50.0000	0.0000	(0.1382)	(0.0146)	0.0000	1	(0.1527)	01/06/2025
002991.ZK	12/06/2024	SDB3262540428	200.00	10.6309	2,171.87	2,126.17	0.0000	4.5800	50.0000	0.0000	(0.8289)	(0.0886)	0.0000	3	(0.9175)	01/06/2025
002991.ZK	12/06/2024	SDB3262540428	300.00	10.6309	3,257.81	3,189.26	0.0000	4.5800	50.0000	0.0000	(1.2434)	(0.1329)	0.0000	3	(1.3763)	01/06/2025
002991.ZK	12/06/2024	SDB3262540428	400.00	10.6309	4,343.75	4,252.35	0.0000	4.5800	50.0000	0.0000	(1.6579)	(0.1772)	0.0000	3	(1.8350)	01/06/2025
002991.ZK	12/06/2024	SDB3262540428	300.00	10.6309	3,257.81	3,189.26	0.0000	4.5800	50.0000	0.0000	(1.2434)	(0.1329)	0.0000	3	(1.3763)	01/06/2025
002991.ZK	12/06/2024	SDB3262540428	100.00	10.6309	1,085.94	1,063.09	0.0000	4.5800	50.0000	0.0000	(0.4145)	(0.0443)	0.0000	3	(0.4588)	01/06/2025
002991.ZK	12/05/2024	SDB3262540428	200.00	10.8323	2,171.87	2,166.46	0.0000	4.5800	50.0000	0.0000	(0.2763)	(0.0301)	0.0000	1	(0.3064)	01/06/2025
002991.ZK	12/05/2024	SDB3262540428	300.00	10.8323	3,257.81	3,249.69	0.0000	4.5800	50.0000	0.0000	(0.4145)	(0.0451)	0.0000	1	(0.4596)	01/06/2025
002991.ZK	12/05/2024	SDB3262540428	400.00	10.8323	4,343.75	4,332.91	0.0000	4.5800	50.0000	0.0000	(0.5526)	(0.0602)	0.0000	1	(0.6128)	01/06/2025
002991.ZK	12/05/2024	SDB3262540428	300.00	10.8323	3,257.81	3,249.69	0.0000	4.5800	50.0000	0.0000	(0.4145)	(0.0451)	0.0000	1	(0.4596)	01/06/2025
002991.ZK	12/05/2024	SDB3262540428	100.00	10.8323	1,085.94	1,083.23	0.0000	4.5800	50.0000	0.0000	(0.1382)	(0.0150)	0.0000	1	(0.1532)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GANYUAN FOODS CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002991.ZK	12/04/2024	SDB3262540428	200.00	10.8594	2,171.87	2,171.87	0.0000	4.5800	50.0000	0.0000	(0.2763)	(0.0302)	0.0000	1	(0.3065)	01/06/2025
002991.ZK	12/04/2024	SDB3262540428	300.00	10.8594	3,257.81	3,257.81	0.0000	4.5800	50.0000	0.0000	(0.4145)	(0.0452)	0.0000	1	(0.4597)	01/06/2025
002991.ZK	12/04/2024	SDB3262540428	400.00	10.8594	4,343.75	4,343.75	0.0000	4.5800	50.0000	0.0000	(0.5526)	(0.0603)	0.0000	1	(0.6130)	01/06/2025
002991.ZK	12/04/2024	SDB3262540428	300.00	10.8594	3,257.81	3,257.81	0.0000	4.5800	50.0000	0.0000	(0.4145)	(0.0452)	0.0000	1	(0.4597)	01/06/2025
002991.ZK	12/04/2024	SDB3262540428	100.00	10.8594	1,085.94	1,085.94	0.0000	4.5800	50.0000	0.0000	(0.1382)	(0.0151)	0.0000	1	(0.1532)	01/06/2025
TOTAL GANYUAN FOODS CO., LTD. CMN CLASS A SERIES NORTHBOUND											(57.6020)	(6.8023)	0.0000		(64.4043)	

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GD POWER DEVELOPMENT CO.,LTD CMN CLASS A SERIES NORTHBOUND																
600795.SH	12/11/2024	SDB3261862952	1,900.00	0.6471	1,199.95	1,229.47	0.0000	4.5800	50.0000	0.0000	(0.1527)	(0.0171)	0.0000	1	(0.1697)	01/06/2025
600795.SH	12/11/2024	SDB3261862952	900.00	0.6471	568.40	582.38	0.0000	4.5800	50.0000	0.0000	(0.0723)	(0.0081)	0.0000	1	(0.0804)	01/06/2025
600795.SH	12/11/2024	SDB3261862952	53,800.00	0.6471	33,977.44	34,813.39	0.0000	4.5800	50.0000	0.0000	(4.3227)	(0.4835)	0.0000	1	(4.8062)	01/06/2025
600795.SH	12/10/2024	SDB3261862952	1,900.00	0.6405	1,199.95	1,216.94	0.0000	4.5800	50.0000	0.0000	(0.1527)	(0.0169)	0.0000	1	(0.1696)	01/06/2025
600795.SH	12/10/2024	SDB3261862952	900.00	0.6405	568.40	576.45	0.0000	4.5800	50.0000	0.0000	(0.0723)	(0.0080)	0.0000	1	(0.0803)	01/06/2025
600795.SH	12/10/2024	SDB3261862952	30,800.00	0.6405	19,451.77	19,727.31	0.0000	4.5800	50.0000	0.0000	(2.4747)	(0.2740)	0.0000	1	(2.7487)	01/06/2025
600795.SH	12/10/2024	SDB3261862952	125,400.00	0.6405	79,196.50	80,318.32	0.0000	4.5800	50.0000	0.0000	(10.0756)	(1.1155)	0.0000	1	(11.1911)	01/06/2025
600795.SH	12/09/2024	SDB3261862952	1,900.00	0.6438	1,199.95	1,223.20	0.0000	4.5800	50.0000	0.0000	(0.1527)	(0.0170)	0.0000	1	(0.1696)	01/06/2025
600795.SH	12/09/2024	SDB3261862952	900.00	0.6438	568.40	579.41	0.0000	4.5800	50.0000	0.0000	(0.0723)	(0.0080)	0.0000	1	(0.0804)	01/06/2025
600795.SH	12/09/2024	SDB3261862952	30,800.00	0.6438	19,451.77	19,828.70	0.0000	4.5800	50.0000	0.0000	(2.4747)	(0.2754)	0.0000	1	(2.7501)	01/06/2025
600795.SH	12/09/2024	SDB3261862952	125,400.00	0.6438	79,196.50	80,731.14	0.0000	4.5800	50.0000	0.0000	(10.0756)	(1.1213)	0.0000	1	(11.1968)	01/06/2025
600795.SH	12/06/2024	SDB3261862952	1,900.00	0.6425	1,199.95	1,220.77	0.0000	4.5800	50.0000	0.0000	(0.4580)	(0.0509)	0.0000	3	(0.5088)	01/06/2025
600795.SH	12/06/2024	SDB3261862952	900.00	0.6425	568.40	578.26	0.0000	4.5800	50.0000	0.0000	(0.2169)	(0.0241)	0.0000	3	(0.2410)	01/06/2025
600795.SH	12/06/2024	SDB3261862952	9,600.00	0.6425	6,062.89	6,168.10	0.0000	4.5800	50.0000	0.0000	(2.3140)	(0.2570)	0.0000	3	(2.5710)	01/06/2025
600795.SH	12/06/2024	SDB3261862952	6,600.00	0.6425	4,168.24	4,240.57	0.0000	4.5800	50.0000	0.0000	(1.5909)	(0.1767)	0.0000	3	(1.7676)	01/06/2025
600795.SH	12/06/2024	SDB3261862952	12,600.00	0.6425	7,957.54	8,095.63	0.0000	4.5800	50.0000	0.0000	(3.0371)	(0.3373)	0.0000	3	(3.3744)	01/06/2025
600795.SH	12/06/2024	SDB3261862952	31,300.00	0.6425	19,767.55	20,110.56	0.0000	4.5800	50.0000	0.0000	(7.5446)	(0.8379)	0.0000	3	(8.3826)	01/06/2025
600795.SH	12/06/2024	SDB3261862952	125,400.00	0.6425	79,196.50	80,570.75	0.0000	4.5800	50.0000	0.0000	(30.2267)	(3.3571)	0.0000	3	(33.5838)	01/06/2025
600795.SH	12/05/2024	SDB3261862952	1,900.00	0.6382	1,199.95	1,212.51	0.0000	4.5800	50.0000	0.0000	(0.1527)	(0.0168)	0.0000	1	(0.1695)	01/06/2025
600795.SH	12/05/2024	SDB3261862952	900.00	0.6382	568.40	574.35	0.0000	4.5800	50.0000	0.0000	(0.0723)	(0.0080)	0.0000	1	(0.0803)	01/06/2025
600795.SH	12/05/2024	SDB3261862952	9,600.00	0.6382	6,062.89	6,126.36	0.0000	4.5800	50.0000	0.0000	(0.7713)	(0.0851)	0.0000	1	(0.8564)	01/06/2025
600795.SH	12/05/2024	SDB3261862952	6,600.00	0.6382	4,168.24	4,211.87	0.0000	4.5800	50.0000	0.0000	(0.5303)	(0.0585)	0.0000	1	(0.5888)	01/06/2025
600795.SH	12/05/2024	SDB3261862952	12,600.00	0.6382	7,957.54	8,040.84	0.0000	4.5800	50.0000	0.0000	(1.0124)	(0.1117)	0.0000	1	(1.1241)	01/06/2025
600795.SH	12/05/2024	SDB3261862952	31,300.00	0.6382	19,767.55	19,974.47	0.0000	4.5800	50.0000	0.0000	(2.5149)	(0.2774)	0.0000	1	(2.7923)	01/06/2025
600795.SH	12/05/2024	SDB3261862952	125,400.00	0.6382	79,196.50	80,025.51	0.0000	4.5800	50.0000	0.0000	(10.0756)	(1.1115)	0.0000	1	(11.1870)	01/06/2025
600795.SH	12/04/2024	SDB3261862952	1,900.00	0.6316	1,199.95	1,199.95	0.0000	4.5800	50.0000	0.0000	(0.1527)	(0.0167)	0.0000	1	(0.1693)	01/06/2025
600795.SH	12/04/2024	SDB3261862952	900.00	0.6316	568.40	568.40	0.0000	4.5800	50.0000	0.0000	(0.0723)	(0.0079)	0.0000	1	(0.0802)	01/06/2025
600795.SH	12/04/2024	SDB3261862952	9,600.00	0.6316	6,062.89	6,062.89	0.0000	4.5800	50.0000	0.0000	(0.7713)	(0.0842)	0.0000	1	(0.8555)	01/06/2025
600795.SH	12/04/2024	SDB3261862952	6,600.00	0.6316	4,168.24	4,168.24	0.0000	4.5800	50.0000	0.0000	(0.5303)	(0.0579)	0.0000	1	(0.5882)	01/06/2025
600795.SH	12/04/2024	SDB3261862952	12,600.00	0.6316	7,957.54	7,957.54	0.0000	4.5800	50.0000	0.0000	(1.0124)	(0.1105)	0.0000	1	(1.1229)	01/06/2025
600795.SH	12/04/2024	SDB3261862952	31,300.00	0.6316	19,767.55	19,767.55	0.0000	4.5800	50.0000	0.0000	(2.5149)	(0.2745)	0.0000	1	(2.7894)	01/06/2025
600795.SH	12/04/2024	SDB3261862952	125,400.00	0.6316	79,196.50	79,196.50	0.0000	4.5800	50.0000	0.0000	(10.0756)	(1.1000)	0.0000	1	(11.1755)	01/06/2025
TOTAL GD POWER DEVELOPMENT CO.,LTD CMN CLASS A SERIES NORTHBOUND												(105.7451)	(11.7065)	0.0000	(117.4516)	

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066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GEO-JADE PETROLEUM CORPORATION CMN CLASS A SERIES NORTHBOUND																
600759.SH	01/03/2025	SDB3264921671	42,900.00	0.3253	13,956.23	13,956.23	0.0000	4.3300	50.0000	0.0000	(5.0359)	(0.5815)	0.0000	3	(5.6174)	01/06/2025
600759.SH	01/03/2025	SDB3264921671	43,400.00	0.3259	14,143.28	14,143.28	0.0000	4.3300	50.0000	0.0000	(5.1034)	(0.5893)	0.0000	3	(5.6927)	01/06/2025
TOTAL GEO-JADE PETROLEUM CORPORATION CMN CLASS A SERIES NORTHBOUND											(10.1392)	(1.1708)	0.0000		(11.3101)	

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Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GEPIC ENERGY DEVELOPMENT CO.,LTD. CMN CLASS A SERIES NORTHBOUND																
000791.ZK	01/03/2025	SDB3260122957	5,100.00	0.8414	4,181.25	4,290.99	0.0000	4.3300	50.0000	0.0000	(1.5087)	(0.1788)	0.0000	3	(1.6875)	01/06/2025
000791.ZK	01/03/2025	SDB3260122957	9,900.00	0.8414	8,252.91	8,329.57	0.0000	4.3300	50.0000	0.0000	(2.9779)	(0.3471)	0.0000	3	(3.3250)	01/06/2025
000791.ZK	01/03/2025	SDB3260122957	1,300.00	0.8414	1,066.22	1,093.78	0.0000	4.3300	50.0000	0.0000	(0.3847)	(0.0456)	0.0000	3	(0.4303)	01/06/2025
000791.ZK	01/03/2025	SDB3260122957	2,200.00	0.8414	1,799.42	1,851.02	0.0000	4.3300	50.0000	0.0000	(0.6493)	(0.0771)	0.0000	3	(0.7264)	01/06/2025
000791.ZK	01/03/2025	SDB3260122957	4,200.00	0.8414	3,428.21	3,533.76	0.0000	4.3300	50.0000	0.0000	(1.2370)	(0.1472)	0.0000	3	(1.3843)	01/06/2025
000791.ZK	01/03/2025	SDB3260122957	2,400.00	0.8414	1,963.80	2,019.29	0.0000	4.3300	50.0000	0.0000	(0.7086)	(0.0841)	0.0000	3	(0.7927)	01/06/2025
000791.ZK	01/03/2025	SDB3260122957	6,000.00	0.8414	4,875.37	5,048.23	0.0000	4.3300	50.0000	0.0000	(1.7592)	(0.2103)	0.0000	3	(1.9695)	01/06/2025
000791.ZK	01/03/2025	SDB3260122957	2,100.00	0.8414	1,709.67	1,766.88	0.0000	4.3300	50.0000	0.0000	(0.6169)	(0.0736)	0.0000	3	(0.6905)	01/06/2025
000791.ZK	01/03/2025	SDB3260122957	3,300.00	0.8414	2,753.02	2,776.52	0.0000	4.3300	50.0000	0.0000	(0.9934)	(0.1157)	0.0000	3	(1.1091)	01/06/2025
000791.ZK	01/03/2025	SDB3260122957	6,100.00	0.8414	5,084.45	5,132.36	0.0000	4.3300	50.0000	0.0000	(1.8346)	(0.2138)	0.0000	3	(2.0485)	01/06/2025
000791.ZK	01/03/2025	SDB3260122957	3,500.00	0.8414	2,944.06	2,944.80	0.0000	4.3300	50.0000	0.0000	(1.0623)	(0.1227)	0.0000	3	(1.1850)	01/06/2025
000791.ZK	01/03/2025	SDB3260122957	7,000.00	0.8414	5,872.51	5,889.60	0.0000	4.3300	50.0000	0.0000	(2.1190)	(0.2454)	0.0000	3	(2.3644)	01/06/2025
000791.ZK	01/03/2025	SDB3260122957	600.00	0.8414	500.37	504.82	0.0000	4.3300	50.0000	0.0000	(0.1805)	(0.0210)	0.0000	3	(0.2016)	01/06/2025
000791.ZK	01/03/2025	SDB3260122957	300.00	0.8414	250.17	252.41	0.0000	4.3300	50.0000	0.0000	(0.0903)	(0.0105)	0.0000	3	(0.1008)	01/06/2025
000791.ZK	01/03/2025	SDB3260122957	200.00	0.8414	169.41	168.27	0.0000	4.3300	50.0000	0.0000	(0.0611)	(0.0070)	0.0000	3	(0.0681)	01/06/2025
000791.ZK	01/03/2025	SDB3260122957	6,100.00	0.8414	5,136.86	5,132.36	0.0000	4.3300	50.0000	0.0000	(1.8536)	(0.2138)	0.0000	3	(2.0674)	01/06/2025
000791.ZK	01/03/2025	SDB3260122957	3,500.00	0.8414	2,906.00	2,944.80	0.0000	4.3300	50.0000	0.0000	(1.0486)	(0.1227)	0.0000	3	(1.1713)	01/06/2025
000791.ZK	01/03/2025	SDB3260122957	11,300.00	0.8414	9,369.85	9,507.49	0.0000	4.3300	50.0000	0.0000	(3.3810)	(0.3961)	0.0000	3	(3.7771)	01/06/2025
000791.ZK	01/03/2025	SDB3260122957	6,300.00	0.8414	5,283.28	5,300.64	0.0000	4.3300	50.0000	0.0000	(1.9064)	(0.2209)	0.0000	3	(2.1272)	01/06/2025
000791.ZK	01/03/2025	SDB3260122957	3,500.00	0.8414	2,938.19	2,944.80	0.0000	4.3300	50.0000	0.0000	(1.0602)	(0.1227)	0.0000	3	(1.1829)	01/06/2025
000791.ZK	01/03/2025	SDB3260122957	3,700.00	0.8414	3,130.44	3,113.07	0.0000	4.3300	50.0000	0.0000	(1.1296)	(0.1297)	0.0000	3	(1.2593)	01/06/2025
000791.ZK	01/03/2025	SDB3260122957	800.00	0.8414	679.62	673.10	0.0000	4.3300	50.0000	0.0000	(0.2452)	(0.0280)	0.0000	3	(0.2733)	01/06/2025
000791.ZK	01/03/2025	SDB3260122957	19,700.00	0.8414	16,688.26	16,575.01	0.0000	4.3300	50.0000	0.0000	(6.0217)	(0.6906)	0.0000	3	(6.7123)	01/06/2025
000791.ZK	01/03/2025	SDB3260122957	1,900.00	0.8414	1,621.97	1,598.60	0.0000	4.3300	50.0000	0.0000	(0.5853)	(0.0666)	0.0000	3	(0.6519)	01/06/2025
000791.ZK	01/03/2025	SDB3260122957	100.00	0.8414	84.44	84.14	0.0000	4.3300	50.0000	0.0000	(0.0305)	(0.0035)	0.0000	3	(0.0340)	01/06/2025
000791.ZK	01/03/2025	SDB3260122957	2,200.00	0.8414	1,857.62	1,851.02	0.0000	4.3300	50.0000	0.0000	(0.6703)	(0.0771)	0.0000	3	(0.7474)	01/06/2025
000791.ZK	01/03/2025	SDB3260122957	5,700.00	0.8414	4,812.92	4,795.81	0.0000	4.3300	50.0000	0.0000	(1.7367)	(0.1998)	0.0000	3	(1.9365)	01/06/2025
000791.ZK	01/03/2025	SDB3260122957	5,800.00	0.8414	4,897.36	4,879.95	0.0000	4.3300	50.0000	0.0000	(1.7671)	(0.2033)	0.0000	3	(1.9705)	01/06/2025
000791.ZK	01/03/2025	SDB3260122957	1,600.00	0.8414	1,351.00	1,346.19	0.0000	4.3300	50.0000	0.0000	(0.4875)	(0.0561)	0.0000	3	(0.5436)	01/06/2025
000791.ZK	01/03/2025	SDB3260122957	4,200.00	0.8414	3,546.36	3,533.76	0.0000	4.3300	50.0000	0.0000	(1.2796)	(0.1472)	0.0000	3	(1.4269)	01/06/2025
000791.ZK	01/03/2025	SDB3260122957	200.00	0.8414	168.87	168.27	0.0000	4.3300	50.0000	0.0000	(0.0609)	(0.0070)	0.0000	3	(0.0679)	01/06/2025
000791.ZK	01/03/2025	SDB3260122957	2,300.00	0.8414	1,942.06	1,935.15	0.0000	4.3300	50.0000	0.0000	(0.7008)	(0.0806)	0.0000	3	(0.7814)	01/06/2025
000791.ZK	01/03/2025	SDB3260122957	600.00	0.8414	506.62	504.82	0.0000	4.3300	50.0000	0.0000	(0.1828)	(0.0210)	0.0000	3	(0.2038)	01/06/2025
000791.ZK	01/03/2025	SDB3260122957	10,200.00	0.8414	8,612.59	8,581.98	0.0000	4.3300	50.0000	0.0000	(3.1077)	(0.3576)	0.0000	3	(3.4653)	01/06/2025
000791.ZK	01/03/2025	SDB3260122957	6,600.00	0.8414	5,572.86	5,553.05	0.0000	4.3300	50.0000	0.0000	(2.0109)	(0.2314)	0.0000	3	(2.2422)	01/06/2025
000791.ZK	01/03/2025	SDB3260122957	400.00	0.8414	337.75	336.55	0.0000	4.3300	50.0000	0.0000	(0.1219)	(0.0140)	0.0000	3	(0.1359)	01/06/2025
000791.ZK	01/03/2025	SDB3260122957	9,400.00	0.8414	7,937.10	7,908.89	0.0000	4.3300	50.0000	0.0000	(2.8640)	(0.3295)	0.0000	3	(3.1935)	01/06/2025
000791.ZK	01/03/2025	SDB3260122957	5,300.00	0.8414	4,475.17	4,459.27	0.0000	4.3300	50.0000	0.0000	(1.6148)	(0.1858)	0.0000	3	(1.8006)	01/06/2025
000791.ZK	01/03/2025	SDB3260122957	2,100.00	0.8414	1,773.18	1,766.88	0.0000	4.3300	50.0000	0.0000	(0.6398)	(0.0736)	0.0000	3	(0.7134)	01/06/2025
000791.ZK	01/03/2025	SDB3260122957	6,300.00	0.8414	5,319.54	5,300.64	0.0000	4.3300	50.0000	0.0000	(1.9195)	(0.2209)	0.0000	3	(2.1403)	01/06/2025
000791.ZK	01/03/2025	SDB3260122957	18,500.00	0.8414	15,620.88	15,565.36	0.0000	4.3300	50.0000	0.0000	(5.6365)	(0.6486)	0.0000	3	(6.2851)	01/06/2025
000791.ZK	01/03/2025	SDB3260122957	26,000.00	0.8414	21,953.67	21,875.65	0.0000	4.3300	50.0000	0.0000	(7.9216)	(0.9115)	0.0000	3	(8.8331)	01/06/2025
000791.ZK	01/03/2025	SDB3260122957	37,000.00	0.8414	31,241.76	31,130.73	0.0000	4.3300	50.0000	0.0000	(11.2731)	(1.2971)	0.0000	3	(12.5702)	01/06/2025
000791.ZK	01/03/2025	SDB3260122957	10,200.00	0.8414	8,612.59	8,581.98	0.0000	4.3300	50.0000	0.0000	(3.1077)	(0.3576)	0.0000	3	(3.4653)	01/06/2025
000791.ZK	01/03/2025	SDB3260122957	700.00	0.8414	591.06	588.96	0.0000	4.3300	50.0000	0.0000	(0.2133)	(0.0245)	0.0000	3	(0.2378)	01/06/2025
000791.ZK	01/03/2025	SDB3260122957	1,300.00	0.8414	1,097.68	1,093.78	0.0000	4.3300	50.0000	0.0000	(0.3961)	(0.0456)	0.0000	3	(0.4417)	01/06/2025
000791.ZK	01/03/2025	SDB3260122957	11,500.00	0.8414	9,710.28	9,675.77	0.0000	4.3300	50.0000	0.0000	(3.5038)	(0.4032)	0.0000	3	(3.9069)	01/06/2025
000791.ZK	01/03/2025	SDB3260122957	6,100.00	0.8414	5,150.67	5,132.36	0.0000	4.3300	50.0000	0.0000	(1.8585)	(0.2138)	0.0000	3	(2.0724)	01/06/2025
000791.ZK	01/03/2025	SDB3260122957	1,000.00	0.8414	844.37	841.37	0.0000	4.3300	50.0000	0.0000	(0.3047)	(0.0351)	0.0000	3	(0.3397)	01/06/2025
000791.ZK	01/03/2025	SDB3260122957	16,300.00	0.8414	13,763.26	13,714.35	0.0000	4.3300	50.0000	0.0000	(4.9662)	(0.5714)	0.0000	3	(5.5377)	01/06/2025

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

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GEPIC ENERGY DEVELOPMENT CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000791.ZK	01/03/2025	SDB3260122957	21,300.00	0.8414	17,985.12	17,921.20	0.0000	4.3300	50.0000	0.0000	(6.4896)	(0.7467)	0.0000	3	(7.2363)	01/06/2025
000791.ZK	01/03/2025	SDB3260122957	4,000.00	0.8414	3,377.49	3,365.48	0.0000	4.3300	50.0000	0.0000	(1.2187)	(0.1402)	0.0000	3	(1.3589)	01/06/2025
000791.ZK	01/03/2025	SDB3260122957	1,900.00	0.8414	1,604.31	1,598.60	0.0000	4.3300	50.0000	0.0000	(0.5789)	(0.0666)	0.0000	3	(0.6455)	01/06/2025
000791.ZK	01/03/2025	SDB3260122957	14,800.00	0.8414	12,496.71	12,452.29	0.0000	4.3300	50.0000	0.0000	(4.5092)	(0.5188)	0.0000	3	(5.0281)	01/06/2025
000791.ZK	01/03/2025	SDB3260122957	19,200.00	0.8414	16,211.94	16,154.32	0.0000	4.3300	50.0000	0.0000	(5.8498)	(0.6731)	0.0000	3	(6.5229)	01/06/2025
000791.ZK	01/03/2025	SDB3260122957	9,300.00	0.8414	7,852.66	7,824.75	0.0000	4.3300	50.0000	0.0000	(2.8335)	(0.3260)	0.0000	3	(3.1595)	01/06/2025
000791.ZK	01/03/2025	SDB3260122957	14,700.00	0.8414	12,412.27	12,368.15	0.0000	4.3300	50.0000	0.0000	(4.4788)	(0.5153)	0.0000	3	(4.9941)	01/06/2025
000791.ZK	01/03/2025	SDB3260122957	15,000.00	0.8414	12,665.58	12,620.57	0.0000	4.3300	50.0000	0.0000	(4.5702)	(0.5259)	0.0000	3	(5.0960)	01/06/2025
000791.ZK	01/03/2025	SDB3260122957	1,700.00	0.8414	1,435.43	1,430.33	0.0000	4.3300	50.0000	0.0000	(0.5180)	(0.0596)	0.0000	3	(0.5775)	01/06/2025
000791.ZK	01/03/2025	SDB3260122957	1,700.00	0.8414	1,435.43	1,430.33	0.0000	4.3300	50.0000	0.0000	(0.5180)	(0.0596)	0.0000	3	(0.5775)	01/06/2025
000791.ZK	01/03/2025	SDB3260122957	2,000.00	0.8414	1,688.74	1,682.74	0.0000	4.3300	50.0000	0.0000	(0.6094)	(0.0701)	0.0000	3	(0.6795)	01/06/2025
000791.ZK	01/03/2025	SDB3260122957	2,200.00	0.8414	1,857.62	1,851.02	0.0000	4.3300	50.0000	0.0000	(0.6703)	(0.0771)	0.0000	3	(0.7474)	01/06/2025
000791.ZK	01/03/2025	SDB3260122957	2,800.00	0.8414	2,364.24	2,355.84	0.0000	4.3300	50.0000	0.0000	(0.8531)	(0.0982)	0.0000	3	(0.9513)	01/06/2025
000791.ZK	01/03/2025	SDB3260122957	12,900.00	0.8414	10,892.40	10,853.69	0.0000	4.3300	50.0000	0.0000	(3.9303)	(0.4522)	0.0000	3	(4.3826)	01/06/2025
000791.ZK	01/03/2025	SDB3260122957	7,000.00	0.8414	5,910.60	5,889.60	0.0000	4.3300	50.0000	0.0000	(2.1327)	(0.2454)	0.0000	3	(2.3781)	01/06/2025
000791.ZK	01/03/2025	SDB3260122957	100.00	0.8414	84.44	84.14	0.0000	4.3300	50.0000	0.0000	(0.0305)	(0.0035)	0.0000	3	(0.0340)	01/06/2025
000791.ZK	01/03/2025	SDB3260122957	6,400.00	0.8414	5,403.98	5,384.77	0.0000	4.3300	50.0000	0.0000	(1.9499)	(0.2244)	0.0000	3	(2.1743)	01/06/2025
000791.ZK	01/03/2025	SDB3260122957	1,800.00	0.8414	1,519.87	1,514.47	0.0000	4.3300	50.0000	0.0000	(0.5484)	(0.0631)	0.0000	3	(0.6115)	01/06/2025
000791.ZK	01/03/2025	SDB3260122957	2,100.00	0.8414	1,773.18	1,766.88	0.0000	4.3300	50.0000	0.0000	(0.6398)	(0.0736)	0.0000	3	(0.7134)	01/06/2025
000791.ZK	01/03/2025	SDB3260122957	200.00	0.8414	168.87	168.27	0.0000	4.3300	50.0000	0.0000	(0.0609)	(0.0070)	0.0000	3	(0.0679)	01/06/2025
000791.ZK	01/03/2025	SDB3260122957	1,100.00	0.8414	928.81	925.51	0.0000	4.3300	50.0000	0.0000	(0.3351)	(0.0386)	0.0000	3	(0.3737)	01/06/2025
000791.ZK	01/03/2025	SDB3260122957	2,800.00	0.8414	2,364.24	2,355.84	0.0000	4.3300	50.0000	0.0000	(0.8531)	(0.0982)	0.0000	3	(0.9513)	01/06/2025
000791.ZK	01/03/2025	SDB3260122957	29,200.00	0.8414	24,655.66	24,568.03	0.0000	4.3300	50.0000	0.0000	(8.8966)	(1.0237)	0.0000	3	(9.9203)	01/06/2025
000791.ZK	01/03/2025	SDB3260122957	26,600.00	0.8414	22,460.30	22,380.47	0.0000	4.3300	50.0000	0.0000	(8.1044)	(0.9325)	0.0000	3	(9.0369)	01/06/2025
000791.ZK	01/03/2025	SDB3260122957	200.00	0.8414	168.87	168.27	0.0000	4.3300	50.0000	0.0000	(0.0609)	(0.0070)	0.0000	3	(0.0679)	01/06/2025
000791.ZK	01/03/2025	SDB3260122957	29,500.00	0.8414	24,908.97	24,820.44	0.0000	4.3300	50.0000	0.0000	(8.9880)	(1.0342)	0.0000	3	(10.0222)	01/06/2025
000791.ZK	01/03/2025	SDB3260122957	800.00	0.8414	675.50	673.10	0.0000	4.3300	50.0000	0.0000	(0.2437)	(0.0280)	0.0000	3	(0.2718)	01/06/2025
000791.ZK	01/03/2025	SDB3260122957	100.00	0.8414	84.44	84.14	0.0000	4.3300	50.0000	0.0000	(0.0305)	(0.0035)	0.0000	3	(0.0340)	01/06/2025
000791.ZK	01/03/2025	SDB3260122957	10,300.00	0.8414	8,697.03	8,666.12	0.0000	4.3300	50.0000	0.0000	(3.1382)	(0.3611)	0.0000	3	(3.4993)	01/06/2025
000791.ZK	01/03/2025	SDB3260122957	200.00	0.8414	168.87	168.27	0.0000	4.3300	50.0000	0.0000	(0.0609)	(0.0070)	0.0000	3	(0.0679)	01/06/2025
000791.ZK	01/03/2025	SDB3260122957	19,600.00	0.8414	16,549.69	16,490.87	0.0000	4.3300	50.0000	0.0000	(5.9717)	(0.6871)	0.0000	3	(6.6588)	01/06/2025
000791.ZK	01/03/2025	SDB3260122957	7,000.00	0.8414	5,910.60	5,889.60	0.0000	4.3300	50.0000	0.0000	(2.1327)	(0.2454)	0.0000	3	(2.3781)	01/06/2025
000791.ZK	01/03/2025	SDB3260122957	5,900.00	0.8414	4,981.79	4,964.09	0.0000	4.3300	50.0000	0.0000	(1.7976)	(0.2068)	0.0000	3	(2.0044)	01/06/2025
000791.ZK	01/03/2025	SDB3260122957	27,800.00	0.8414	23,473.54	23,390.11	0.0000	4.3300	50.0000	0.0000	(8.4700)	(0.9746)	0.0000	3	(9.4446)	01/06/2025
000791.ZK	01/03/2025	SDB3260122957	3,100.00	0.8414	2,617.55	2,608.25	0.0000	4.3300	50.0000	0.0000	(0.9445)	(0.1087)	0.0000	3	(1.0532)	01/06/2025
000791.ZK	01/03/2025	SDB3260122957	4,500.00	0.8414	3,799.67	3,786.17	0.0000	4.3300	50.0000	0.0000	(1.3710)	(0.1578)	0.0000	3	(1.5288)	01/06/2025
000791.ZK	01/02/2025	SDB3260122957	5,100.00	0.8558	4,181.25	4,364.38	0.0000	4.3300	50.0000	0.0000	(0.5029)	(0.0606)	0.0000	1	(0.5635)	01/06/2025
000791.ZK	01/02/2025	SDB3260122957	9,900.00	0.8558	8,252.91	8,472.02	0.0000	4.3300	50.0000	0.0000	(0.9926)	(0.1177)	0.0000	1	(1.1103)	01/06/2025
000791.ZK	01/02/2025	SDB3260122957	1,300.00	0.8558	1,066.22	1,112.49	0.0000	4.3300	50.0000	0.0000	(0.1282)	(0.0155)	0.0000	1	(0.1437)	01/06/2025
000791.ZK	01/02/2025	SDB3260122957	2,200.00	0.8558	1,799.42	1,882.67	0.0000	4.3300	50.0000	0.0000	(0.2164)	(0.0261)	0.0000	1	(0.2426)	01/06/2025
000791.ZK	01/02/2025	SDB3260122957	4,200.00	0.8558	3,428.21	3,594.19	0.0000	4.3300	50.0000	0.0000	(0.4123)	(0.0499)	0.0000	1	(0.4623)	01/06/2025
000791.ZK	01/02/2025	SDB3260122957	2,400.00	0.8558	1,963.80	2,053.82	0.0000	4.3300	50.0000	0.0000	(0.2362)	(0.0285)	0.0000	1	(0.2647)	01/06/2025
000791.ZK	01/02/2025	SDB3260122957	6,000.00	0.8558	4,875.37	5,134.56	0.0000	4.3300	50.0000	0.0000	(0.5864)	(0.0713)	0.0000	1	(0.6577)	01/06/2025
000791.ZK	01/02/2025	SDB3260122957	2,100.00	0.8558	1,709.67	1,797.10	0.0000	4.3300	50.0000	0.0000	(0.2056)	(0.0250)	0.0000	1	(0.2306)	01/06/2025
000791.ZK	01/02/2025	SDB3260122957	3,300.00	0.8558	2,753.02	2,824.01	0.0000	4.3300	50.0000	0.0000	(0.3311)	(0.0392)	0.0000	1	(0.3703)	01/06/2025
000791.ZK	01/02/2025	SDB3260122957	6,100.00	0.8558	5,084.45	5,220.14	0.0000	4.3300	50.0000	0.0000	(0.6115)	(0.0725)	0.0000	1	(0.6840)	01/06/2025
000791.ZK	01/02/2025	SDB3260122957	3,500.00	0.8558	2,944.06	2,995.16	0.0000	4.3300	50.0000	0.0000	(0.3541)	(0.0416)	0.0000	1	(0.3957)	01/06/2025
000791.ZK	01/02/2025	SDB3260122957	7,000.00	0.8558	5,872.51	5,990.32	0.0000	4.3300	50.0000	0.0000	(0.7063)	(0.0832)	0.0000	1	(0.7895)	01/06/2025
000791.ZK	01/02/2025	SDB3260122957	600.00	0.8558	500.37	513.46	0.0000	4.3300	50.0000	0.0000	(0.0602)	(0.0071)	0.0000	1	(0.0673)	01/06/2025
000791.ZK	01/02/2025	SDB3260122957	300.00	0.8558	250.17	256.73	0.0000	4.3300	50.0000	0.0000	(0.0301)	(0.0036)	0.0000	1	(0.0337)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GEPIC ENERGY DEVELOPMENT CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000791.ZK	01/02/2025	SDB3260122957	200.00	0.8558	169.41	171.15	0.0000	4.3300	50.0000	0.0000	(0.0204)	(0.0024)	0.0000	1	(0.0228)	01/06/2025
000791.ZK	01/02/2025	SDB3260122957	6,100.00	0.8558	5,136.86	5,220.14	0.0000	4.3300	50.0000	0.0000	(0.6179)	(0.0725)	0.0000	1	(0.6904)	01/06/2025
000791.ZK	01/02/2025	SDB3260122957	3,500.00	0.8558	2,906.00	2,995.16	0.0000	4.3300	50.0000	0.0000	(0.3495)	(0.0416)	0.0000	1	(0.3911)	01/06/2025
000791.ZK	01/02/2025	SDB3260122957	11,300.00	0.8558	9,369.85	9,670.09	0.0000	4.3300	50.0000	0.0000	(1.1270)	(0.1343)	0.0000	1	(1.2613)	01/06/2025
000791.ZK	01/02/2025	SDB3260122957	6,300.00	0.8558	5,283.28	5,391.29	0.0000	4.3300	50.0000	0.0000	(0.6355)	(0.0749)	0.0000	1	(0.7103)	01/06/2025
000791.ZK	01/02/2025	SDB3260122957	3,500.00	0.8558	2,938.19	2,995.16	0.0000	4.3300	50.0000	0.0000	(0.3534)	(0.0416)	0.0000	1	(0.3950)	01/06/2025
000791.ZK	01/02/2025	SDB3260122957	3,700.00	0.8558	3,130.44	3,166.31	0.0000	4.3300	50.0000	0.0000	(0.3765)	(0.0440)	0.0000	1	(0.4205)	01/06/2025
000791.ZK	01/02/2025	SDB3260122957	800.00	0.8558	679.62	684.61	0.0000	4.3300	50.0000	0.0000	(0.0817)	(0.0095)	0.0000	1	(0.0913)	01/06/2025
000791.ZK	01/02/2025	SDB3260122957	19,700.00	0.8558	16,688.26	16,858.47	0.0000	4.3300	50.0000	0.0000	(2.0072)	(0.2341)	0.0000	1	(2.2414)	01/06/2025
000791.ZK	01/02/2025	SDB3260122957	1,900.00	0.8558	1,621.97	1,625.94	0.0000	4.3300	50.0000	0.0000	(0.1951)	(0.0226)	0.0000	1	(0.2177)	01/06/2025
000791.ZK	01/02/2025	SDB3260122957	100.00	0.8558	84.44	85.58	0.0000	4.3300	50.0000	0.0000	(0.0102)	(0.0012)	0.0000	1	(0.0113)	01/06/2025
000791.ZK	01/02/2025	SDB3260122957	2,200.00	0.8558	1,857.62	1,882.67	0.0000	4.3300	50.0000	0.0000	(0.2234)	(0.0261)	0.0000	1	(0.2496)	01/06/2025
000791.ZK	01/02/2025	SDB3260122957	5,700.00	0.8558	4,812.92	4,877.83	0.0000	4.3300	50.0000	0.0000	(0.5789)	(0.0677)	0.0000	1	(0.6466)	01/06/2025
000791.ZK	01/02/2025	SDB3260122957	5,800.00	0.8558	4,897.36	4,963.41	0.0000	4.3300	50.0000	0.0000	(0.5890)	(0.0689)	0.0000	1	(0.6580)	01/06/2025
000791.ZK	01/02/2025	SDB3260122957	1,600.00	0.8558	1,351.00	1,369.22	0.0000	4.3300	50.0000	0.0000	(0.1625)	(0.0190)	0.0000	1	(0.1815)	01/06/2025
000791.ZK	01/02/2025	SDB3260122957	4,200.00	0.8558	3,546.36	3,594.19	0.0000	4.3300	50.0000	0.0000	(0.4265)	(0.0499)	0.0000	1	(0.4765)	01/06/2025
000791.ZK	01/02/2025	SDB3260122957	200.00	0.8558	168.87	171.15	0.0000	4.3300	50.0000	0.0000	(0.0203)	(0.0024)	0.0000	1	(0.0227)	01/06/2025
000791.ZK	01/02/2025	SDB3260122957	2,300.00	0.8558	1,942.06	1,968.25	0.0000	4.3300	50.0000	0.0000	(0.2336)	(0.0273)	0.0000	1	(0.2609)	01/06/2025
000791.ZK	01/02/2025	SDB3260122957	600.00	0.8558	506.62	513.46	0.0000	4.3300	50.0000	0.0000	(0.0609)	(0.0071)	0.0000	1	(0.0681)	01/06/2025
000791.ZK	01/02/2025	SDB3260122957	10,200.00	0.8558	8,612.59	8,728.75	0.0000	4.3300	50.0000	0.0000	(1.0359)	(0.1212)	0.0000	1	(1.1571)	01/06/2025
000791.ZK	01/02/2025	SDB3260122957	6,600.00	0.8558	5,572.86	5,648.02	0.0000	4.3300	50.0000	0.0000	(0.6730)	(0.0784)	0.0000	1	(0.7487)	01/06/2025
000791.ZK	01/02/2025	SDB3260122957	400.00	0.8558	337.75	342.30	0.0000	4.3300	50.0000	0.0000	(0.0406)	(0.0048)	0.0000	1	(0.0454)	01/06/2025
000791.ZK	01/02/2025	SDB3260122957	9,400.00	0.8558	7,937.10	8,044.14	0.0000	4.3300	50.0000	0.0000	(0.9547)	(0.1117)	0.0000	1	(1.0664)	01/06/2025
000791.ZK	01/02/2025	SDB3260122957	5,300.00	0.8558	4,475.17	4,535.53	0.0000	4.3300	50.0000	0.0000	(0.5383)	(0.0630)	0.0000	1	(0.6013)	01/06/2025
000791.ZK	01/02/2025	SDB3260122957	2,100.00	0.8558	1,773.18	1,797.10	0.0000	4.3300	50.0000	0.0000	(0.2133)	(0.0250)	0.0000	1	(0.2382)	01/06/2025
000791.ZK	01/02/2025	SDB3260122957	6,300.00	0.8558	5,319.54	5,391.29	0.0000	4.3300	50.0000	0.0000	(0.6398)	(0.0749)	0.0000	1	(0.7147)	01/06/2025
000791.ZK	01/02/2025	SDB3260122957	18,500.00	0.8558	15,620.88	15,831.56	0.0000	4.3300	50.0000	0.0000	(1.8788)	(0.2199)	0.0000	1	(2.0987)	01/06/2025
000791.ZK	01/02/2025	SDB3260122957	26,000.00	0.8558	21,953.67	22,249.76	0.0000	4.3300	50.0000	0.0000	(2.6405)	(0.3090)	0.0000	1	(2.9496)	01/06/2025
000791.ZK	01/02/2025	SDB3260122957	37,000.00	0.8558	31,241.76	31,663.12	0.0000	4.3300	50.0000	0.0000	(3.7577)	(0.4398)	0.0000	1	(4.1975)	01/06/2025
000791.ZK	01/02/2025	SDB3260122957	10,200.00	0.8558	8,612.59	8,728.75	0.0000	4.3300	50.0000	0.0000	(1.0359)	(0.1212)	0.0000	1	(1.1571)	01/06/2025
000791.ZK	01/02/2025	SDB3260122957	700.00	0.8558	591.06	599.03	0.0000	4.3300	50.0000	0.0000	(0.0711)	(0.0083)	0.0000	1	(0.0794)	01/06/2025
000791.ZK	01/02/2025	SDB3260122957	1,300.00	0.8558	1,097.68	1,112.49	0.0000	4.3300	50.0000	0.0000	(0.1320)	(0.0155)	0.0000	1	(0.1475)	01/06/2025
000791.ZK	01/02/2025	SDB3260122957	11,500.00	0.8558	9,710.28	9,841.24	0.0000	4.3300	50.0000	0.0000	(1.1679)	(0.1367)	0.0000	1	(1.3046)	01/06/2025
000791.ZK	01/02/2025	SDB3260122957	6,100.00	0.8558	5,150.67	5,220.14	0.0000	4.3300	50.0000	0.0000	(0.6195)	(0.0725)	0.0000	1	(0.6920)	01/06/2025
000791.ZK	01/02/2025	SDB3260122957	1,000.00	0.8558	844.37	855.76	0.0000	4.3300	50.0000	0.0000	(0.1016)	(0.0119)	0.0000	1	(0.1134)	01/06/2025
000791.ZK	01/02/2025	SDB3260122957	200.00	0.8558	168.87	171.15	0.0000	4.3300	50.0000	0.0000	(0.0203)	(0.0024)	0.0000	1	(0.0227)	01/06/2025
000791.ZK	01/02/2025	SDB3260122957	300.00	0.8558	253.31	256.73	0.0000	4.3300	50.0000	0.0000	(0.0305)	(0.0036)	0.0000	1	(0.0340)	01/06/2025
000791.ZK	01/02/2025	SDB3260122957	300.00	0.8558	253.31	256.73	0.0000	4.3300	50.0000	0.0000	(0.0305)	(0.0036)	0.0000	1	(0.0340)	01/06/2025
000791.ZK	01/02/2025	SDB3260122957	5,700.00	0.8558	4,812.92	4,877.83	0.0000	4.3300	50.0000	0.0000	(0.5789)	(0.0677)	0.0000	1	(0.6466)	01/06/2025
000791.ZK	01/02/2025	SDB3260122957	16,300.00	0.8558	13,763.26	13,948.89	0.0000	4.3300	50.0000	0.0000	(1.6554)	(0.1937)	0.0000	1	(1.8491)	01/06/2025
000791.ZK	01/02/2025	SDB3260122957	21,300.00	0.8558	17,985.12	18,227.69	0.0000	4.3300	50.0000	0.0000	(2.1632)	(0.2532)	0.0000	1	(2.4164)	01/06/2025
000791.ZK	01/02/2025	SDB3260122957	4,000.00	0.8558	3,377.49	3,423.04	0.0000	4.3300	50.0000	0.0000	(0.4062)	(0.0475)	0.0000	1	(0.4538)	01/06/2025
000791.ZK	01/02/2025	SDB3260122957	1,900.00	0.8558	1,604.31	1,625.94	0.0000	4.3300	50.0000	0.0000	(0.1930)	(0.0226)	0.0000	1	(0.2155)	01/06/2025
000791.ZK	01/02/2025	SDB3260122957	14,800.00	0.8558	12,496.71	12,665.25	0.0000	4.3300	50.0000	0.0000	(1.5031)	(0.1759)	0.0000	1	(1.6790)	01/06/2025
000791.ZK	01/02/2025	SDB3260122957	19,200.00	0.8558	16,211.94	16,430.59	0.0000	4.3300	50.0000	0.0000	(1.9499)	(0.2282)	0.0000	1	(2.1781)	01/06/2025
000791.ZK	01/02/2025	SDB3260122957	9,300.00	0.8558	7,852.66	7,958.57	0.0000	4.3300	50.0000	0.0000	(0.9445)	(0.1105)	0.0000	1	(1.0550)	01/06/2025
000791.ZK	01/02/2025	SDB3260122957	14,700.00	0.8558	12,412.27	12,579.67	0.0000	4.3300	50.0000	0.0000	(1.4929)	(0.1747)	0.0000	1	(1.6676)	01/06/2025
000791.ZK	01/02/2025	SDB3260122957	15,000.00	0.8558	12,665.58	12,836.40	0.0000	4.3300	50.0000	0.0000	(1.5234)	(0.1783)	0.0000	1	(1.7017)	01/06/2025
000791.ZK	01/02/2025	SDB3260122957	1,700.00	0.8558	1,435.43	1,454.79	0.0000	4.3300	50.0000	0.0000	(0.1727)	(0.0202)	0.0000	1	(0.1929)	01/06/2025
000791.ZK	01/02/2025	SDB3260122957	3,300.00	0.8558	2,786.43	2,824.01	0.0000	4.3300	50.0000	0.0000	(0.3351)	(0.0392)	0.0000	1	(0.3744)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GEPIC ENERGY DEVELOPMENT CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000791.ZK	01/02/2025	SDB3260122957	2,500.00	0.8558	2,110.93	2,139.40	0.0000	4.3300	50.0000	0.0000	(0.2539)	(0.0297)	0.0000	1	(0.2836)	01/06/2025
000791.ZK	01/02/2025	SDB3260122957	1,700.00	0.8558	1,435.43	1,454.79	0.0000	4.3300	50.0000	0.0000	(0.1727)	(0.0202)	0.0000	1	(0.1929)	01/06/2025
000791.ZK	01/02/2025	SDB3260122957	2,000.00	0.8558	1,688.74	1,711.52	0.0000	4.3300	50.0000	0.0000	(0.2031)	(0.0238)	0.0000	1	(0.2269)	01/06/2025
000791.ZK	01/02/2025	SDB3260122957	2,200.00	0.8558	1,857.62	1,882.67	0.0000	4.3300	50.0000	0.0000	(0.2234)	(0.0261)	0.0000	1	(0.2496)	01/06/2025
000791.ZK	01/02/2025	SDB3260122957	2,800.00	0.8558	2,364.24	2,396.13	0.0000	4.3300	50.0000	0.0000	(0.2844)	(0.0333)	0.0000	1	(0.3176)	01/06/2025
000791.ZK	01/02/2025	SDB3260122957	12,900.00	0.8558	10,892.40	11,039.30	0.0000	4.3300	50.0000	0.0000	(1.3101)	(0.1533)	0.0000	1	(1.4634)	01/06/2025
000791.ZK	01/02/2025	SDB3260122957	7,000.00	0.8558	5,910.60	5,990.32	0.0000	4.3300	50.0000	0.0000	(0.7109)	(0.0832)	0.0000	1	(0.7941)	01/06/2025
000791.ZK	01/02/2025	SDB3260122957	100.00	0.8558	84.44	85.58	0.0000	4.3300	50.0000	0.0000	(0.0102)	(0.0012)	0.0000	1	(0.0113)	01/06/2025
000791.ZK	01/02/2025	SDB3260122957	6,400.00	0.8558	5,403.98	5,476.86	0.0000	4.3300	50.0000	0.0000	(0.6500)	(0.0761)	0.0000	1	(0.7260)	01/06/2025
000791.ZK	01/02/2025	SDB3260122957	600.00	0.8558	506.62	513.46	0.0000	4.3300	50.0000	0.0000	(0.0609)	(0.0071)	0.0000	1	(0.0681)	01/06/2025
000791.ZK	01/02/2025	SDB3260122957	1,800.00	0.8558	1,519.87	1,540.37	0.0000	4.3300	50.0000	0.0000	(0.1828)	(0.0214)	0.0000	1	(0.2042)	01/06/2025
000791.ZK	01/02/2025	SDB3260122957	11,200.00	0.8558	9,456.97	9,584.51	0.0000	4.3300	50.0000	0.0000	(1.1375)	(0.1331)	0.0000	1	(1.2706)	01/06/2025
000791.ZK	01/02/2025	SDB3260122957	2,100.00	0.8558	1,773.18	1,797.10	0.0000	4.3300	50.0000	0.0000	(0.2133)	(0.0250)	0.0000	1	(0.2382)	01/06/2025
000791.ZK	01/02/2025	SDB3260122957	200.00	0.8558	168.87	171.15	0.0000	4.3300	50.0000	0.0000	(0.0203)	(0.0024)	0.0000	1	(0.0227)	01/06/2025
000791.ZK	01/02/2025	SDB3260122957	1,100.00	0.8558	928.81	941.34	0.0000	4.3300	50.0000	0.0000	(0.1117)	(0.0131)	0.0000	1	(0.1248)	01/06/2025
000791.ZK	01/02/2025	SDB3260122957	2,800.00	0.8558	2,364.24	2,396.13	0.0000	4.3300	50.0000	0.0000	(0.2844)	(0.0333)	0.0000	1	(0.3176)	01/06/2025
000791.ZK	01/02/2025	SDB3260122957	29,200.00	0.8558	24,655.66	24,988.19	0.0000	4.3300	50.0000	0.0000	(2.9655)	(0.3471)	0.0000	1	(3.3126)	01/06/2025
000791.ZK	01/02/2025	SDB3260122957	26,600.00	0.8558	22,460.30	22,763.22	0.0000	4.3300	50.0000	0.0000	(2.7015)	(0.3162)	0.0000	1	(3.0176)	01/06/2025
000791.ZK	01/02/2025	SDB3260122957	200.00	0.8558	168.87	171.15	0.0000	4.3300	50.0000	0.0000	(0.0203)	(0.0024)	0.0000	1	(0.0227)	01/06/2025
000791.ZK	01/02/2025	SDB3260122957	29,500.00	0.8558	24,908.97	25,244.92	0.0000	4.3300	50.0000	0.0000	(2.9960)	(0.3506)	0.0000	1	(3.3466)	01/06/2025
000791.ZK	01/02/2025	SDB3260122957	800.00	0.8558	675.50	684.61	0.0000	4.3300	50.0000	0.0000	(0.0812)	(0.0095)	0.0000	1	(0.0908)	01/06/2025
000791.ZK	01/02/2025	SDB3260122957	100.00	0.8558	84.44	85.58	0.0000	4.3300	50.0000	0.0000	(0.0102)	(0.0012)	0.0000	1	(0.0113)	01/06/2025
000791.ZK	01/02/2025	SDB3260122957	10,300.00	0.8558	8,697.03	8,814.33	0.0000	4.3300	50.0000	0.0000	(1.0461)	(0.1224)	0.0000	1	(1.1685)	01/06/2025
000791.ZK	01/02/2025	SDB3260122957	200.00	0.8558	168.87	171.15	0.0000	4.3300	50.0000	0.0000	(0.0203)	(0.0024)	0.0000	1	(0.0227)	01/06/2025
000791.ZK	01/02/2025	SDB3260122957	19,600.00	0.8558	16,549.69	16,772.90	0.0000	4.3300	50.0000	0.0000	(1.9906)	(0.2330)	0.0000	1	(2.2235)	01/06/2025
000791.ZK	01/02/2025	SDB3260122957	7,000.00	0.8558	5,910.60	5,990.32	0.0000	4.3300	50.0000	0.0000	(0.7109)	(0.0832)	0.0000	1	(0.7941)	01/06/2025
000791.ZK	01/02/2025	SDB3260122957	5,900.00	0.8558	4,981.79	5,048.98	0.0000	4.3300	50.0000	0.0000	(0.5992)	(0.0701)	0.0000	1	(0.6693)	01/06/2025
000791.ZK	01/02/2025	SDB3260122957	27,800.00	0.8558	23,473.54	23,790.13	0.0000	4.3300	50.0000	0.0000	(2.8233)	(0.3304)	0.0000	1	(3.1538)	01/06/2025
000791.ZK	01/02/2025	SDB3260122957	3,100.00	0.8558	2,617.55	2,652.86	0.0000	4.3300	50.0000	0.0000	(0.3148)	(0.0368)	0.0000	1	(0.3517)	01/06/2025
000791.ZK	01/02/2025	SDB3260122957	4,500.00	0.8558	3,799.67	3,850.92	0.0000	4.3300	50.0000	0.0000	(0.4570)	(0.0535)	0.0000	1	(0.5105)	01/06/2025
000791.ZK	12/31/2024	SDB3260122957	1,300.00	0.8215	1,066.22	1,067.90	0.0000	4.3300	50.0000	0.0000	(0.2565)	(0.0297)	0.0000	2	(0.2861)	01/06/2025
000791.ZK	12/31/2024	SDB3260122957	2,200.00	0.8215	1,799.42	1,807.22	0.0000	4.3300	50.0000	0.0000	(0.4329)	(0.0502)	0.0000	2	(0.4831)	01/06/2025
000791.ZK	12/31/2024	SDB3260122957	4,200.00	0.8215	3,428.21	3,450.14	0.0000	4.3300	50.0000	0.0000	(0.8247)	(0.0958)	0.0000	2	(0.9205)	01/06/2025
000791.ZK	12/31/2024	SDB3260122957	2,400.00	0.8215	1,963.80	1,971.51	0.0000	4.3300	50.0000	0.0000	(0.4724)	(0.0548)	0.0000	2	(0.5272)	01/06/2025
000791.ZK	12/31/2024	SDB3260122957	6,000.00	0.8215	4,875.37	4,928.77	0.0000	4.3300	50.0000	0.0000	(1.1728)	(0.1369)	0.0000	2	(1.3097)	01/06/2025
000791.ZK	12/31/2024	SDB3260122957	2,100.00	0.8215	1,709.67	1,725.07	0.0000	4.3300	50.0000	0.0000	(0.4113)	(0.0479)	0.0000	2	(0.4592)	01/06/2025
000791.ZK	12/31/2024	SDB3260122957	3,300.00	0.8215	2,753.02	2,710.82	0.0000	4.3300	50.0000	0.0000	(0.6623)	(0.0753)	0.0000	2	(0.7376)	01/06/2025
000791.ZK	12/31/2024	SDB3260122957	6,100.00	0.8215	5,084.45	5,010.92	0.0000	4.3300	50.0000	0.0000	(1.2231)	(0.1392)	0.0000	2	(1.3623)	01/06/2025
000791.ZK	12/31/2024	SDB3260122957	3,500.00	0.8215	2,944.06	2,875.12	0.0000	4.3300	50.0000	0.0000	(0.7082)	(0.0799)	0.0000	2	(0.7881)	01/06/2025
000791.ZK	12/31/2024	SDB3260122957	7,000.00	0.8215	5,872.51	5,750.23	0.0000	4.3300	50.0000	0.0000	(1.4127)	(0.1597)	0.0000	2	(1.5724)	01/06/2025
000791.ZK	12/31/2024	SDB3260122957	600.00	0.8215	500.37	492.88	0.0000	4.3300	50.0000	0.0000	(0.1204)	(0.0137)	0.0000	2	(0.1341)	01/06/2025
000791.ZK	12/31/2024	SDB3260122957	300.00	0.8215	250.17	246.44	0.0000	4.3300	50.0000	0.0000	(0.0602)	(0.0068)	0.0000	2	(0.0670)	01/06/2025
000791.ZK	12/31/2024	SDB3260122957	200.00	0.8215	169.41	164.29	0.0000	4.3300	50.0000	0.0000	(0.0408)	(0.0046)	0.0000	2	(0.0453)	01/06/2025
000791.ZK	12/31/2024	SDB3260122957	6,100.00	0.8215	5,136.86	5,010.92	0.0000	4.3300	50.0000	0.0000	(1.2357)	(0.1392)	0.0000	2	(1.3749)	01/06/2025
000791.ZK	12/31/2024	SDB3260122957	3,500.00	0.8215	2,906.00	2,875.12	0.0000	4.3300	50.0000	0.0000	(0.6991)	(0.0799)	0.0000	2	(0.7789)	01/06/2025
000791.ZK	12/31/2024	SDB3260122957	11,300.00	0.8215	9,369.85	9,282.52	0.0000	4.3300	50.0000	0.0000	(2.2540)	(0.2578)	0.0000	2	(2.5118)	01/06/2025
000791.ZK	12/31/2024	SDB3260122957	6,300.00	0.8215	5,283.28	5,175.21	0.0000	4.3300	50.0000	0.0000	(1.2709)	(0.1438)	0.0000	2	(1.4147)	01/06/2025
000791.ZK	12/31/2024	SDB3260122957	3,500.00	0.8215	2,938.19	2,875.12	0.0000	4.3300	50.0000	0.0000	(0.7068)	(0.0799)	0.0000	2	(0.7867)	01/06/2025
000791.ZK	12/31/2024	SDB3260122957	3,700.00	0.8215	3,130.44	3,039.41	0.0000	4.3300	50.0000	0.0000	(0.7530)	(0.0844)	0.0000	2	(0.8375)	01/06/2025
000791.ZK	12/31/2024	SDB3260122957	800.00	0.8215	679.62	657.17	0.0000	4.3300	50.0000	0.0000	(0.1635)	(0.0183)	0.0000	2	(0.1817)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GEPIC ENERGY DEVELOPMENT CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000791.ZK	12/31/2024	SDB3260122957	19,700.00	0.8215	16,688.26	16,182.80	0.0000	4.3300	50.0000	0.0000	(4.0145)	(0.4495)	0.0000	2	(4.4640)	01/06/2025
000791.ZK	12/31/2024	SDB3260122957	1,900.00	0.8215	1,621.97	1,560.78	0.0000	4.3300	50.0000	0.0000	(0.3902)	(0.0434)	0.0000	2	(0.4335)	01/06/2025
000791.ZK	12/31/2024	SDB3260122957	100.00	0.8215	84.44	82.15	0.0000	4.3300	50.0000	0.0000	(0.0203)	(0.0023)	0.0000	2	(0.0226)	01/06/2025
000791.ZK	12/31/2024	SDB3260122957	2,200.00	0.8215	1,857.62	1,807.22	0.0000	4.3300	50.0000	0.0000	(0.4469)	(0.0502)	0.0000	2	(0.4971)	01/06/2025
000791.ZK	12/31/2024	SDB3260122957	5,700.00	0.8215	4,812.92	4,682.33	0.0000	4.3300	50.0000	0.0000	(1.1578)	(0.1301)	0.0000	2	(1.2878)	01/06/2025
000791.ZK	12/31/2024	SDB3260122957	5,800.00	0.8215	4,897.36	4,764.48	0.0000	4.3300	50.0000	0.0000	(1.1781)	(0.1323)	0.0000	2	(1.3104)	01/06/2025
000791.ZK	12/31/2024	SDB3260122957	1,600.00	0.8215	1,351.00	1,314.34	0.0000	4.3300	50.0000	0.0000	(0.3250)	(0.0365)	0.0000	2	(0.3615)	01/06/2025
000791.ZK	12/31/2024	SDB3260122957	4,200.00	0.8215	3,546.36	3,450.14	0.0000	4.3300	50.0000	0.0000	(0.8531)	(0.0958)	0.0000	2	(0.9489)	01/06/2025
000791.ZK	12/31/2024	SDB3260122957	200.00	0.8215	168.87	164.29	0.0000	4.3300	50.0000	0.0000	(0.0406)	(0.0046)	0.0000	2	(0.0452)	01/06/2025
000791.ZK	12/31/2024	SDB3260122957	2,300.00	0.8215	1,942.06	1,889.36	0.0000	4.3300	50.0000	0.0000	(0.4672)	(0.0525)	0.0000	2	(0.5197)	01/06/2025
000791.ZK	12/31/2024	SDB3260122957	600.00	0.8215	506.62	492.88	0.0000	4.3300	50.0000	0.0000	(0.1219)	(0.0137)	0.0000	2	(0.1356)	01/06/2025
000791.ZK	12/31/2024	SDB3260122957	10,200.00	0.8215	8,612.59	8,378.91	0.0000	4.3300	50.0000	0.0000	(2.0718)	(0.2327)	0.0000	2	(2.3046)	01/06/2025
000791.ZK	12/31/2024	SDB3260122957	6,600.00	0.8215	5,572.86	5,421.65	0.0000	4.3300	50.0000	0.0000	(1.3406)	(0.1506)	0.0000	2	(1.4912)	01/06/2025
000791.ZK	12/31/2024	SDB3260122957	400.00	0.8215	337.75	328.58	0.0000	4.3300	50.0000	0.0000	(0.0812)	(0.0091)	0.0000	2	(0.0904)	01/06/2025
000791.ZK	12/31/2024	SDB3260122957	9,400.00	0.8215	7,937.10	7,721.74	0.0000	4.3300	50.0000	0.0000	(1.9093)	(0.2145)	0.0000	2	(2.1238)	01/06/2025
000791.ZK	12/31/2024	SDB3260122957	5,300.00	0.8215	4,475.17	4,353.75	0.0000	4.3300	50.0000	0.0000	(1.0765)	(0.1209)	0.0000	2	(1.1975)	01/06/2025
000791.ZK	12/31/2024	SDB3260122957	2,100.00	0.8215	1,773.18	1,725.07	0.0000	4.3300	50.0000	0.0000	(0.4265)	(0.0479)	0.0000	2	(0.4745)	01/06/2025
000791.ZK	12/31/2024	SDB3260122957	6,300.00	0.8215	5,319.54	5,175.21	0.0000	4.3300	50.0000	0.0000	(1.2796)	(0.1438)	0.0000	2	(1.4234)	01/06/2025
000791.ZK	12/31/2024	SDB3260122957	18,500.00	0.8215	15,620.88	15,197.05	0.0000	4.3300	50.0000	0.0000	(3.7577)	(0.4221)	0.0000	2	(4.1798)	01/06/2025
000791.ZK	12/31/2024	SDB3260122957	26,000.00	0.8215	21,953.67	21,358.01	0.0000	4.3300	50.0000	0.0000	(5.2811)	(0.5933)	0.0000	2	(5.8744)	01/06/2025
000791.ZK	12/31/2024	SDB3260122957	37,000.00	0.8215	31,241.76	30,394.09	0.0000	4.3300	50.0000	0.0000	(7.5154)	(0.8443)	0.0000	2	(8.3597)	01/06/2025
000791.ZK	12/31/2024	SDB3260122957	10,200.00	0.8215	8,612.59	8,378.91	0.0000	4.3300	50.0000	0.0000	(2.0718)	(0.2327)	0.0000	2	(2.3046)	01/06/2025
000791.ZK	12/31/2024	SDB3260122957	700.00	0.8215	591.06	575.02	0.0000	4.3300	50.0000	0.0000	(0.1422)	(0.0160)	0.0000	2	(0.1582)	01/06/2025
000791.ZK	12/31/2024	SDB3260122957	1,300.00	0.8215	1,097.68	1,067.90	0.0000	4.3300	50.0000	0.0000	(0.2641)	(0.0297)	0.0000	2	(0.2937)	01/06/2025
000791.ZK	12/31/2024	SDB3260122957	11,500.00	0.8215	9,710.28	9,446.81	0.0000	4.3300	50.0000	0.0000	(2.3359)	(0.2624)	0.0000	2	(2.5983)	01/06/2025
000791.ZK	12/31/2024	SDB3260122957	6,100.00	0.8215	5,150.67	5,010.92	0.0000	4.3300	50.0000	0.0000	(1.2390)	(0.1392)	0.0000	2	(1.3782)	01/06/2025
000791.ZK	12/31/2024	SDB3260122957	1,000.00	0.8215	844.37	821.46	0.0000	4.3300	50.0000	0.0000	(0.2031)	(0.0228)	0.0000	2	(0.2259)	01/06/2025
000791.ZK	12/31/2024	SDB3260122957	200.00	0.8215	168.87	164.29	0.0000	4.3300	50.0000	0.0000	(0.0406)	(0.0046)	0.0000	2	(0.0452)	01/06/2025
000791.ZK	12/31/2024	SDB3260122957	300.00	0.8215	253.31	246.44	0.0000	4.3300	50.0000	0.0000	(0.0609)	(0.0068)	0.0000	2	(0.0678)	01/06/2025
000791.ZK	12/31/2024	SDB3260122957	300.00	0.8215	253.31	246.44	0.0000	4.3300	50.0000	0.0000	(0.0609)	(0.0068)	0.0000	2	(0.0678)	01/06/2025
000791.ZK	12/31/2024	SDB3260122957	5,700.00	0.8215	4,812.92	4,682.33	0.0000	4.3300	50.0000	0.0000	(1.1578)	(0.1301)	0.0000	2	(1.2878)	01/06/2025
000791.ZK	12/31/2024	SDB3260122957	16,300.00	0.8215	13,763.26	13,389.83	0.0000	4.3300	50.0000	0.0000	(3.3108)	(0.3719)	0.0000	2	(3.6828)	01/06/2025
000791.ZK	12/31/2024	SDB3260122957	21,300.00	0.8215	17,985.12	17,497.14	0.0000	4.3300	50.0000	0.0000	(4.3264)	(0.4860)	0.0000	2	(4.8125)	01/06/2025
000791.ZK	12/31/2024	SDB3260122957	4,000.00	0.8215	3,377.49	3,285.85	0.0000	4.3300	50.0000	0.0000	(0.8125)	(0.0913)	0.0000	2	(0.9037)	01/06/2025
000791.ZK	12/31/2024	SDB3260122957	1,900.00	0.8215	1,604.31	1,560.78	0.0000	4.3300	50.0000	0.0000	(0.3859)	(0.0434)	0.0000	2	(0.4293)	01/06/2025
000791.ZK	12/31/2024	SDB3260122957	14,800.00	0.8215	12,496.71	12,157.64	0.0000	4.3300	50.0000	0.0000	(3.0062)	(0.3377)	0.0000	2	(3.3439)	01/06/2025
000791.ZK	12/31/2024	SDB3260122957	19,200.00	0.8215	16,211.94	15,772.07	0.0000	4.3300	50.0000	0.0000	(3.8999)	(0.4381)	0.0000	2	(4.3380)	01/06/2025
000791.ZK	12/31/2024	SDB3260122957	9,300.00	0.8215	7,852.66	7,639.60	0.0000	4.3300	50.0000	0.0000	(1.8890)	(0.2122)	0.0000	2	(2.1012)	01/06/2025
000791.ZK	12/31/2024	SDB3260122957	14,700.00	0.8215	12,412.27	12,075.49	0.0000	4.3300	50.0000	0.0000	(2.9858)	(0.3354)	0.0000	2	(3.3213)	01/06/2025
000791.ZK	12/31/2024	SDB3260122957	15,000.00	0.8215	12,665.58	12,321.93	0.0000	4.3300	50.0000	0.0000	(3.0468)	(0.3423)	0.0000	2	(3.3891)	01/06/2025
000791.ZK	12/31/2024	SDB3260122957	1,700.00	0.8215	1,435.43	1,396.49	0.0000	4.3300	50.0000	0.0000	(0.3453)	(0.0388)	0.0000	2	(0.3841)	01/06/2025
000791.ZK	12/31/2024	SDB3260122957	3,300.00	0.8215	2,786.43	2,710.82	0.0000	4.3300	50.0000	0.0000	(0.6703)	(0.0753)	0.0000	2	(0.7456)	01/06/2025
000791.ZK	12/31/2024	SDB3260122957	2,500.00	0.8215	2,110.93	2,053.66	0.0000	4.3300	50.0000	0.0000	(0.5078)	(0.0570)	0.0000	2	(0.5648)	01/06/2025
000791.ZK	12/31/2024	SDB3260122957	1,700.00	0.8215	1,435.43	1,396.49	0.0000	4.3300	50.0000	0.0000	(0.3453)	(0.0388)	0.0000	2	(0.3841)	01/06/2025
000791.ZK	12/31/2024	SDB3260122957	2,000.00	0.8215	1,688.74	1,642.92	0.0000	4.3300	50.0000	0.0000	(0.4062)	(0.0456)	0.0000	2	(0.4519)	01/06/2025
000791.ZK	12/31/2024	SDB3260122957	2,200.00	0.8215	1,857.62	1,807.22	0.0000	4.3300	50.0000	0.0000	(0.4469)	(0.0502)	0.0000	2	(0.4971)	01/06/2025
000791.ZK	12/31/2024	SDB3260122957	2,800.00	0.8215	2,364.24	2,300.09	0.0000	4.3300	50.0000	0.0000	(0.5687)	(0.0639)	0.0000	2	(0.6326)	01/06/2025
000791.ZK	12/31/2024	SDB3260122957	12,900.00	0.8215	10,892.40	10,596.86	0.0000	4.3300	50.0000	0.0000	(2.6202)	(0.2944)	0.0000	2	(2.9146)	01/06/2025
000791.ZK	12/31/2024	SDB3260122957	7,000.00	0.8215	5,910.60	5,750.23	0.0000	4.3300	50.0000	0.0000	(1.4218)	(0.1597)	0.0000	2	(1.5816)	01/06/2025
000791.ZK	12/31/2024	SDB3260122957	100.00	0.8215	84.44	82.15	0.0000	4.3300	50.0000	0.0000	(0.0203)	(0.0023)	0.0000	2	(0.0226)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GEPIC ENERGY DEVELOPMENT CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000791.ZK	12/31/2024	SDB3260122957	6,400.00	0.8215	5,403.98	5,257.36	0.0000	4.3300	50.0000	0.0000	(1.3000)	(0.1460)	0.0000	2	(1.4460)	01/06/2025
000791.ZK	12/31/2024	SDB3260122957	600.00	0.8215	506.62	492.88	0.0000	4.3300	50.0000	0.0000	(0.1219)	(0.0137)	0.0000	2	(0.1356)	01/06/2025
000791.ZK	12/31/2024	SDB3260122957	1,800.00	0.8215	1,519.87	1,478.63	0.0000	4.3300	50.0000	0.0000	(0.3656)	(0.0411)	0.0000	2	(0.4067)	01/06/2025
000791.ZK	12/31/2024	SDB3260122957	11,200.00	0.8215	9,456.97	9,200.37	0.0000	4.3300	50.0000	0.0000	(2.2749)	(0.2556)	0.0000	2	(2.5305)	01/06/2025
000791.ZK	12/31/2024	SDB3260122957	2,100.00	0.8215	1,773.18	1,725.07	0.0000	4.3300	50.0000	0.0000	(0.4265)	(0.0479)	0.0000	2	(0.4745)	01/06/2025
000791.ZK	12/31/2024	SDB3260122957	200.00	0.8215	168.87	164.29	0.0000	4.3300	50.0000	0.0000	(0.0406)	(0.0046)	0.0000	2	(0.0452)	01/06/2025
000791.ZK	12/31/2024	SDB3260122957	1,100.00	0.8215	928.81	903.61	0.0000	4.3300	50.0000	0.0000	(0.2234)	(0.0251)	0.0000	2	(0.2485)	01/06/2025
000791.ZK	12/31/2024	SDB3260122957	2,800.00	0.8215	2,364.24	2,300.09	0.0000	4.3300	50.0000	0.0000	(0.5687)	(0.0639)	0.0000	2	(0.6326)	01/06/2025
000791.ZK	12/31/2024	SDB3260122957	29,200.00	0.8215	24,655.66	23,986.69	0.0000	4.3300	50.0000	0.0000	(5.9311)	(0.6663)	0.0000	2	(6.5974)	01/06/2025
000791.ZK	12/31/2024	SDB3260122957	26,800.00	0.8215	22,460.30	21,850.89	0.0000	4.3300	50.0000	0.0000	(5.4029)	(0.6070)	0.0000	2	(6.0099)	01/06/2025
000791.ZK	12/31/2024	SDB3260122957	200.00	0.8215	168.87	164.29	0.0000	4.3300	50.0000	0.0000	(0.0406)	(0.0046)	0.0000	2	(0.0452)	01/06/2025
000791.ZK	12/31/2024	SDB3260122957	29,500.00	0.8215	24,908.97	24,233.13	0.0000	4.3300	50.0000	0.0000	(5.9920)	(0.6731)	0.0000	2	(6.6651)	01/06/2025
000791.ZK	12/31/2024	SDB3260122957	800.00	0.8215	675.50	657.17	0.0000	4.3300	50.0000	0.0000	(0.1625)	(0.0183)	0.0000	2	(0.1807)	01/06/2025
000791.ZK	12/31/2024	SDB3260122957	100.00	0.8215	84.44	82.15	0.0000	4.3300	50.0000	0.0000	(0.0203)	(0.0023)	0.0000	2	(0.0226)	01/06/2025
000791.ZK	12/31/2024	SDB3260122957	10,300.00	0.8215	8,697.03	8,461.06	0.0000	4.3300	50.0000	0.0000	(2.0921)	(0.2350)	0.0000	2	(2.3271)	01/06/2025
000791.ZK	12/31/2024	SDB3260122957	200.00	0.8215	168.87	164.29	0.0000	4.3300	50.0000	0.0000	(0.0406)	(0.0046)	0.0000	2	(0.0452)	01/06/2025
000791.ZK	12/31/2024	SDB3260122957	19,600.00	0.8215	16,549.69	16,100.66	0.0000	4.3300	50.0000	0.0000	(3.9811)	(0.4472)	0.0000	2	(4.4284)	01/06/2025
000791.ZK	12/31/2024	SDB3260122957	7,000.00	0.8215	5,910.60	5,750.23	0.0000	4.3300	50.0000	0.0000	(1.4218)	(0.1597)	0.0000	2	(1.5816)	01/06/2025
000791.ZK	12/31/2024	SDB3260122957	5,900.00	0.8215	4,981.79	4,846.63	0.0000	4.3300	50.0000	0.0000	(1.1984)	(0.1346)	0.0000	2	(1.3330)	01/06/2025
000791.ZK	12/31/2024	SDB3260122957	27,800.00	0.8215	23,473.54	22,836.64	0.0000	4.3300	50.0000	0.0000	(5.6467)	(0.6344)	0.0000	2	(6.2810)	01/06/2025
000791.ZK	12/31/2024	SDB3260122957	3,100.00	0.8215	2,617.55	2,546.53	0.0000	4.3300	50.0000	0.0000	(0.6297)	(0.0707)	0.0000	2	(0.7004)	01/06/2025
000791.ZK	12/31/2024	SDB3260122957	4,500.00	0.8215	3,799.67	3,696.58	0.0000	4.3300	50.0000	0.0000	(0.9140)	(0.1027)	0.0000	2	(1.0167)	01/06/2025
000791.ZK	12/30/2024	SDB3260122957	4,200.00	0.8145	3,428.21	3,420.78	0.0000	4.3300	50.0000	0.0000	(0.4123)	(0.0475)	0.0000	1	(0.4598)	01/06/2025
000791.ZK	12/30/2024	SDB3260122957	2,400.00	0.8145	1,963.80	1,954.73	0.0000	4.3300	50.0000	0.0000	(0.2362)	(0.0271)	0.0000	1	(0.2634)	01/06/2025
000791.ZK	12/30/2024	SDB3260122957	6,000.00	0.8145	4,875.37	4,886.83	0.0000	4.3300	50.0000	0.0000	(0.5864)	(0.0679)	0.0000	1	(0.6543)	01/06/2025
000791.ZK	12/30/2024	SDB3260122957	2,100.00	0.8145	1,709.67	1,710.39	0.0000	4.3300	50.0000	0.0000	(0.2056)	(0.0238)	0.0000	1	(0.2294)	01/06/2025
000791.ZK	12/30/2024	SDB3260122957	3,300.00	0.8145	2,753.02	2,687.76	0.0000	4.3300	50.0000	0.0000	(0.3311)	(0.0373)	0.0000	1	(0.3685)	01/06/2025
000791.ZK	12/30/2024	SDB3260122957	6,100.00	0.8145	5,084.45	4,968.28	0.0000	4.3300	50.0000	0.0000	(0.6115)	(0.0690)	0.0000	1	(0.6806)	01/06/2025
000791.ZK	12/30/2024	SDB3260122957	3,500.00	0.8145	2,944.06	2,850.65	0.0000	4.3300	50.0000	0.0000	(0.3541)	(0.0396)	0.0000	1	(0.3937)	01/06/2025
000791.ZK	12/30/2024	SDB3260122957	7,000.00	0.8145	5,872.51	5,701.30	0.0000	4.3300	50.0000	0.0000	(0.7063)	(0.0792)	0.0000	1	(0.7855)	01/06/2025
000791.ZK	12/30/2024	SDB3260122957	600.00	0.8145	500.37	488.68	0.0000	4.3300	50.0000	0.0000	(0.0602)	(0.0068)	0.0000	1	(0.0670)	01/06/2025
000791.ZK	12/30/2024	SDB3260122957	300.00	0.8145	250.17	244.34	0.0000	4.3300	50.0000	0.0000	(0.0301)	(0.0034)	0.0000	1	(0.0335)	01/06/2025
000791.ZK	12/30/2024	SDB3260122957	200.00	0.8145	169.41	162.89	0.0000	4.3300	50.0000	0.0000	(0.0204)	(0.0023)	0.0000	1	(0.0226)	01/06/2025
000791.ZK	12/30/2024	SDB3260122957	6,100.00	0.8145	5,136.86	4,968.28	0.0000	4.3300	50.0000	0.0000	(0.6179)	(0.0690)	0.0000	1	(0.6869)	01/06/2025
000791.ZK	12/30/2024	SDB3260122957	3,500.00	0.8145	2,906.00	2,850.65	0.0000	4.3300	50.0000	0.0000	(0.3495)	(0.0396)	0.0000	1	(0.3891)	01/06/2025
000791.ZK	12/30/2024	SDB3260122957	11,300.00	0.8145	9,369.85	9,203.53	0.0000	4.3300	50.0000	0.0000	(1.1270)	(0.1278)	0.0000	1	(1.2548)	01/06/2025
000791.ZK	12/30/2024	SDB3260122957	6,300.00	0.8145	5,283.28	5,131.17	0.0000	4.3300	50.0000	0.0000	(0.6355)	(0.0713)	0.0000	1	(0.7067)	01/06/2025
000791.ZK	12/30/2024	SDB3260122957	3,500.00	0.8145	2,938.19	2,850.65	0.0000	4.3300	50.0000	0.0000	(0.3534)	(0.0396)	0.0000	1	(0.3930)	01/06/2025
000791.ZK	12/30/2024	SDB3260122957	3,700.00	0.8145	3,130.44	3,013.55	0.0000	4.3300	50.0000	0.0000	(0.3765)	(0.0419)	0.0000	1	(0.4184)	01/06/2025
000791.ZK	12/30/2024	SDB3260122957	800.00	0.8145	679.62	651.58	0.0000	4.3300	50.0000	0.0000	(0.0817)	(0.0090)	0.0000	1	(0.0908)	01/06/2025
000791.ZK	12/30/2024	SDB3260122957	19,700.00	0.8145	16,688.26	16,045.10	0.0000	4.3300	50.0000	0.0000	(2.0072)	(0.2228)	0.0000	1	(2.2301)	01/06/2025
000791.ZK	12/30/2024	SDB3260122957	1,900.00	0.8145	1,621.97	1,547.50	0.0000	4.3300	50.0000	0.0000	(0.1951)	(0.0215)	0.0000	1	(0.2166)	01/06/2025
000791.ZK	12/30/2024	SDB3260122957	100.00	0.8145	84.44	81.45	0.0000	4.3300	50.0000	0.0000	(0.0102)	(0.0011)	0.0000	1	(0.0113)	01/06/2025
000791.ZK	12/30/2024	SDB3260122957	2,200.00	0.8145	1,857.62	1,791.84	0.0000	4.3300	50.0000	0.0000	(0.2234)	(0.0249)	0.0000	1	(0.2483)	01/06/2025
000791.ZK	12/30/2024	SDB3260122957	5,700.00	0.8145	4,812.92	4,642.49	0.0000	4.3300	50.0000	0.0000	(0.5789)	(0.0645)	0.0000	1	(0.6434)	01/06/2025
000791.ZK	12/30/2024	SDB3260122957	5,800.00	0.8145	4,897.36	4,723.94	0.0000	4.3300	50.0000	0.0000	(0.5890)	(0.0656)	0.0000	1	(0.6547)	01/06/2025
000791.ZK	12/30/2024	SDB3260122957	1,600.00	0.8145	1,351.00	1,303.16	0.0000	4.3300	50.0000	0.0000	(0.1625)	(0.0181)	0.0000	1	(0.1806)	01/06/2025
000791.ZK	12/30/2024	SDB3260122957	4,200.00	0.8145	3,546.36	3,420.78	0.0000	4.3300	50.0000	0.0000	(0.4265)	(0.0475)	0.0000	1	(0.4741)	01/06/2025
000791.ZK	12/30/2024	SDB3260122957	200.00	0.8145	168.87	162.89	0.0000	4.3300	50.0000	0.0000	(0.0203)	(0.0023)	0.0000	1	(0.0226)	01/06/2025
000791.ZK	12/30/2024	SDB3260122957	2,300.00	0.8145	1,942.06	1,873.29	0.0000	4.3300	50.0000	0.0000	(0.2336)	(0.0260)	0.0000	1	(0.2596)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GEPIC ENERGY DEVELOPMENT CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000791.ZK	12/30/2024	SDB3260122957	600.00	0.8145	506.62	488.68	0.0000	4.3300	50.0000	0.0000	(0.0609)	(0.0068)	0.0000	1	(0.0677)	01/06/2025
000791.ZK	12/30/2024	SDB3260122957	10,200.00	0.8145	8,612.59	8,307.61	0.0000	4.3300	50.0000	0.0000	(1.0359)	(0.1154)	0.0000	1	(1.1513)	01/06/2025
000791.ZK	12/30/2024	SDB3260122957	6,600.00	0.8145	5,572.86	5,375.52	0.0000	4.3300	50.0000	0.0000	(0.6703)	(0.0747)	0.0000	1	(0.7450)	01/06/2025
000791.ZK	12/30/2024	SDB3260122957	400.00	0.8145	337.75	325.79	0.0000	4.3300	50.0000	0.0000	(0.0406)	(0.0045)	0.0000	1	(0.0451)	01/06/2025
000791.ZK	12/30/2024	SDB3260122957	9,400.00	0.8145	7,937.10	7,656.04	0.0000	4.3300	50.0000	0.0000	(0.9547)	(0.1063)	0.0000	1	(1.0610)	01/06/2025
000791.ZK	12/30/2024	SDB3260122957	5,300.00	0.8145	4,475.17	4,316.70	0.0000	4.3300	50.0000	0.0000	(0.5383)	(0.0600)	0.0000	1	(0.5982)	01/06/2025
000791.ZK	12/30/2024	SDB3260122957	2,100.00	0.8145	1,773.18	1,710.39	0.0000	4.3300	50.0000	0.0000	(0.2133)	(0.0238)	0.0000	1	(0.2370)	01/06/2025
000791.ZK	12/30/2024	SDB3260122957	6,300.00	0.8145	5,319.54	5,131.17	0.0000	4.3300	50.0000	0.0000	(0.6398)	(0.0713)	0.0000	1	(0.7111)	01/06/2025
000791.ZK	12/30/2024	SDB3260122957	18,500.00	0.8145	15,620.88	15,067.73	0.0000	4.3300	50.0000	0.0000	(1.8788)	(0.2093)	0.0000	1	(2.0881)	01/06/2025
000791.ZK	12/30/2024	SDB3260122957	26,000.00	0.8145	21,953.67	21,176.27	0.0000	4.3300	50.0000	0.0000	(2.6405)	(0.2941)	0.0000	1	(2.9347)	01/06/2025
000791.ZK	12/30/2024	SDB3260122957	37,000.00	0.8145	31,241.76	30,135.46	0.0000	4.3300	50.0000	0.0000	(3.7577)	(0.4185)	0.0000	1	(4.1762)	01/06/2025
000791.ZK	12/30/2024	SDB3260122957	10,200.00	0.8145	8,612.59	8,307.61	0.0000	4.3300	50.0000	0.0000	(1.0359)	(0.1154)	0.0000	1	(1.1513)	01/06/2025
000791.ZK	12/30/2024	SDB3260122957	700.00	0.8145	591.06	570.13	0.0000	4.3300	50.0000	0.0000	(0.0711)	(0.0079)	0.0000	1	(0.0790)	01/06/2025
000791.ZK	12/30/2024	SDB3260122957	1,300.00	0.8145	1,097.68	1,058.81	0.0000	4.3300	50.0000	0.0000	(0.1320)	(0.0147)	0.0000	1	(0.1467)	01/06/2025
000791.ZK	12/30/2024	SDB3260122957	11,500.00	0.8145	9,710.28	9,366.43	0.0000	4.3300	50.0000	0.0000	(1.1679)	(0.1301)	0.0000	1	(1.2980)	01/06/2025
000791.ZK	12/30/2024	SDB3260122957	6,100.00	0.8145	5,150.67	4,968.28	0.0000	4.3300	50.0000	0.0000	(0.6195)	(0.0690)	0.0000	1	(0.6885)	01/06/2025
000791.ZK	12/30/2024	SDB3260122957	1,000.00	0.8145	844.37	814.47	0.0000	4.3300	50.0000	0.0000	(0.1016)	(0.0113)	0.0000	1	(0.1129)	01/06/2025
000791.ZK	12/30/2024	SDB3260122957	200.00	0.8145	168.87	162.89	0.0000	4.3300	50.0000	0.0000	(0.0203)	(0.0023)	0.0000	1	(0.0226)	01/06/2025
000791.ZK	12/30/2024	SDB3260122957	300.00	0.8145	253.31	244.34	0.0000	4.3300	50.0000	0.0000	(0.0305)	(0.0034)	0.0000	1	(0.0339)	01/06/2025
000791.ZK	12/30/2024	SDB3260122957	300.00	0.8145	253.31	244.34	0.0000	4.3300	50.0000	0.0000	(0.0305)	(0.0034)	0.0000	1	(0.0339)	01/06/2025
000791.ZK	12/30/2024	SDB3260122957	5,700.00	0.8145	4,812.92	4,642.49	0.0000	4.3300	50.0000	0.0000	(0.5789)	(0.0645)	0.0000	1	(0.6434)	01/06/2025
000791.ZK	12/30/2024	SDB3260122957	16,300.00	0.8145	13,763.26	13,275.89	0.0000	4.3300	50.0000	0.0000	(1.6554)	(0.1844)	0.0000	1	(1.8398)	01/06/2025
000791.ZK	12/30/2024	SDB3260122957	21,300.00	0.8145	17,985.12	17,348.25	0.0000	4.3300	50.0000	0.0000	(2.1632)	(0.2409)	0.0000	1	(2.4042)	01/06/2025
000791.ZK	12/30/2024	SDB3260122957	4,000.00	0.8145	3,377.49	3,257.89	0.0000	4.3300	50.0000	0.0000	(0.4062)	(0.0452)	0.0000	1	(0.4515)	01/06/2025
000791.ZK	12/30/2024	SDB3260122957	1,900.00	0.8145	1,604.31	1,547.50	0.0000	4.3300	50.0000	0.0000	(0.1930)	(0.0215)	0.0000	1	(0.2145)	01/06/2025
000791.ZK	12/30/2024	SDB3260122957	14,800.00	0.8145	12,496.71	12,054.19	0.0000	4.3300	50.0000	0.0000	(1.5031)	(0.1674)	0.0000	1	(1.6705)	01/06/2025
000791.ZK	12/30/2024	SDB3260122957	19,200.00	0.8145	16,211.94	15,637.86	0.0000	4.3300	50.0000	0.0000	(1.9499)	(0.2172)	0.0000	1	(2.1671)	01/06/2025
000791.ZK	12/30/2024	SDB3260122957	9,300.00	0.8145	7,852.66	7,574.59	0.0000	4.3300	50.0000	0.0000	(0.9445)	(0.1052)	0.0000	1	(1.0497)	01/06/2025
000791.ZK	12/30/2024	SDB3260122957	14,700.00	0.8145	12,412.27	11,972.74	0.0000	4.3300	50.0000	0.0000	(1.4929)	(0.1663)	0.0000	1	(1.6592)	01/06/2025
000791.ZK	12/30/2024	SDB3260122957	15,000.00	0.8145	12,665.58	12,217.08	0.0000	4.3300	50.0000	0.0000	(1.5234)	(0.1697)	0.0000	1	(1.6931)	01/06/2025
000791.ZK	12/30/2024	SDB3260122957	1,700.00	0.8145	1,435.43	1,384.60	0.0000	4.3300	50.0000	0.0000	(0.1727)	(0.0192)	0.0000	1	(0.1919)	01/06/2025
000791.ZK	12/30/2024	SDB3260122957	3,300.00	0.8145	2,786.43	2,687.76	0.0000	4.3300	50.0000	0.0000	(0.3351)	(0.0373)	0.0000	1	(0.3725)	01/06/2025
000791.ZK	12/30/2024	SDB3260122957	2,500.00	0.8145	2,110.93	2,036.18	0.0000	4.3300	50.0000	0.0000	(0.2539)	(0.0283)	0.0000	1	(0.2822)	01/06/2025
000791.ZK	12/30/2024	SDB3260122957	1,700.00	0.8145	1,435.43	1,384.60	0.0000	4.3300	50.0000	0.0000	(0.1727)	(0.0192)	0.0000	1	(0.1919)	01/06/2025
000791.ZK	12/30/2024	SDB3260122957	2,000.00	0.8145	1,688.74	1,628.94	0.0000	4.3300	50.0000	0.0000	(0.2031)	(0.0226)	0.0000	1	(0.2257)	01/06/2025
000791.ZK	12/30/2024	SDB3260122957	2,200.00	0.8145	1,857.62	1,791.84	0.0000	4.3300	50.0000	0.0000	(0.2234)	(0.0249)	0.0000	1	(0.2483)	01/06/2025
000791.ZK	12/30/2024	SDB3260122957	2,800.00	0.8145	2,364.24	2,280.52	0.0000	4.3300	50.0000	0.0000	(0.2844)	(0.0317)	0.0000	1	(0.3160)	01/06/2025
000791.ZK	12/30/2024	SDB3260122957	12,900.00	0.8145	10,892.40	10,506.69	0.0000	4.3300	50.0000	0.0000	(1.3101)	(0.1459)	0.0000	1	(1.4560)	01/06/2025
000791.ZK	12/30/2024	SDB3260122957	7,000.00	0.8145	5,910.60	5,701.30	0.0000	4.3300	50.0000	0.0000	(0.7109)	(0.0792)	0.0000	1	(0.7901)	01/06/2025
000791.ZK	12/30/2024	SDB3260122957	100.00	0.8145	84.44	81.45	0.0000	4.3300	50.0000	0.0000	(0.0102)	(0.0011)	0.0000	1	(0.0113)	01/06/2025
000791.ZK	12/30/2024	SDB3260122957	6,400.00	0.8145	5,403.98	5,212.62	0.0000	4.3300	50.0000	0.0000	(0.6500)	(0.0724)	0.0000	1	(0.7224)	01/06/2025
000791.ZK	12/30/2024	SDB3260122957	600.00	0.8145	506.62	488.68	0.0000	4.3300	50.0000	0.0000	(0.0609)	(0.0068)	0.0000	1	(0.0677)	01/06/2025
000791.ZK	12/30/2024	SDB3260122957	1,800.00	0.8145	1,519.87	1,466.05	0.0000	4.3300	50.0000	0.0000	(0.1828)	(0.0204)	0.0000	1	(0.2032)	01/06/2025
000791.ZK	12/30/2024	SDB3260122957	11,200.00	0.8145	9,456.97	9,122.09	0.0000	4.3300	50.0000	0.0000	(1.1375)	(0.1267)	0.0000	1	(1.2642)	01/06/2025
000791.ZK	12/30/2024	SDB3260122957	2,100.00	0.8145	1,773.18	1,710.39	0.0000	4.3300	50.0000	0.0000	(0.2133)	(0.0238)	0.0000	1	(0.2370)	01/06/2025
000791.ZK	12/30/2024	SDB3260122957	200.00	0.8145	168.87	162.89	0.0000	4.3300	50.0000	0.0000	(0.0203)	(0.0023)	0.0000	1	(0.0226)	01/06/2025
000791.ZK	12/30/2024	SDB3260122957	1,100.00	0.8145	928.81	895.92	0.0000	4.3300	50.0000	0.0000	(0.1117)	(0.0124)	0.0000	1	(0.1242)	01/06/2025
000791.ZK	12/30/2024	SDB3260122957	2,800.00	0.8145	2,364.24	2,280.52	0.0000	4.3300	50.0000	0.0000	(0.2844)	(0.0317)	0.0000	1	(0.3160)	01/06/2025
000791.ZK	12/30/2024	SDB3260122957	29,200.00	0.8145	24,655.66	23,782.58	0.0000	4.3300	50.0000	0.0000	(2.9655)	(0.3303)	0.0000	1	(3.2958)	01/06/2025
000791.ZK	12/30/2024	SDB3260122957	26,600.00	0.8145	22,460.30	21,664.96	0.0000	4.3300	50.0000	0.0000	(2.7015)	(0.3009)	0.0000	1	(3.0024)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GEPIC ENERGY DEVELOPMENT CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000791.ZK	12/30/2024	SDB3260122957	200.00	0.8145	168.87	162.89	0.0000	4.3300	50.0000	0.0000	(0.0203)	(0.0023)	0.0000	1	(0.0226)	01/06/2025
000791.ZK	12/30/2024	SDB3260122957	29,500.00	0.8145	24,908.97	24,026.92	0.0000	4.3300	50.0000	0.0000	(2.9960)	(0.3337)	0.0000	1	(3.3297)	01/06/2025
000791.ZK	12/30/2024	SDB3260122957	800.00	0.8145	675.50	651.58	0.0000	4.3300	50.0000	0.0000	(0.0812)	(0.0090)	0.0000	1	(0.0903)	01/06/2025
000791.ZK	12/30/2024	SDB3260122957	100.00	0.8145	84.44	81.45	0.0000	4.3300	50.0000	0.0000	(0.0102)	(0.0011)	0.0000	1	(0.0113)	01/06/2025
000791.ZK	12/30/2024	SDB3260122957	10,300.00	0.8145	8,697.03	8,389.06	0.0000	4.3300	50.0000	0.0000	(1.0461)	(0.1165)	0.0000	1	(1.1626)	01/06/2025
000791.ZK	12/30/2024	SDB3260122957	200.00	0.8145	168.87	162.89	0.0000	4.3300	50.0000	0.0000	(0.0203)	(0.0023)	0.0000	1	(0.0226)	01/06/2025
000791.ZK	12/30/2024	SDB3260122957	19,600.00	0.8145	16,549.69	15,963.65	0.0000	4.3300	50.0000	0.0000	(1.9906)	(0.2217)	0.0000	1	(2.2123)	01/06/2025
000791.ZK	12/30/2024	SDB3260122957	7,000.00	0.8145	5,910.60	5,701.30	0.0000	4.3300	50.0000	0.0000	(0.0792)	(0.0109)	0.0000	1	(0.7901)	01/06/2025
000791.ZK	12/30/2024	SDB3260122957	5,900.00	0.8145	4,981.79	4,805.38	0.0000	4.3300	50.0000	0.0000	(0.5992)	(0.0667)	0.0000	1	(0.6659)	01/06/2025
000791.ZK	12/30/2024	SDB3260122957	27,800.00	0.8145	23,473.54	22,642.32	0.0000	4.3300	50.0000	0.0000	(2.8233)	(0.3145)	0.0000	1	(3.1378)	01/06/2025
000791.ZK	12/30/2024	SDB3260122957	3,100.00	0.8145	2,617.55	2,524.86	0.0000	4.3300	50.0000	0.0000	(0.3148)	(0.0351)	0.0000	1	(0.3499)	01/06/2025
000791.ZK	12/30/2024	SDB3260122957	4,500.00	0.8145	3,799.67	3,665.12	0.0000	4.3300	50.0000	0.0000	(0.4570)	(0.0509)	0.0000	1	(0.5079)	01/06/2025
000791.ZK	12/27/2024	SDB3260122957	6,000.00	0.8101	4,875.37	4,860.43	0.0000	4.3300	50.0000	0.0000	(1.7592)	(0.2025)	0.0000	3	(1.9617)	01/06/2025
000791.ZK	12/27/2024	SDB3260122957	2,100.00	0.8101	1,709.67	1,701.15	0.0000	4.3300	50.0000	0.0000	(0.6169)	(0.0709)	0.0000	3	(0.6878)	01/06/2025
000791.ZK	12/27/2024	SDB3260122957	3,300.00	0.8101	2,753.02	2,673.23	0.0000	4.3300	50.0000	0.0000	(0.9934)	(0.1114)	0.0000	3	(1.1048)	01/06/2025
000791.ZK	12/27/2024	SDB3260122957	6,100.00	0.8101	5,084.45	4,941.43	0.0000	4.3300	50.0000	0.0000	(1.8346)	(0.2059)	0.0000	3	(2.0405)	01/06/2025
000791.ZK	12/27/2024	SDB3260122957	3,500.00	0.8101	2,944.06	2,835.25	0.0000	4.3300	50.0000	0.0000	(1.0623)	(0.1181)	0.0000	3	(1.1804)	01/06/2025
000791.ZK	12/27/2024	SDB3260122957	7,000.00	0.8101	5,872.51	5,670.50	0.0000	4.3300	50.0000	0.0000	(2.1190)	(0.2363)	0.0000	3	(2.3553)	01/06/2025
000791.ZK	12/27/2024	SDB3260122957	600.00	0.8101	500.37	486.04	0.0000	4.3300	50.0000	0.0000	(0.1805)	(0.0203)	0.0000	3	(0.2008)	01/06/2025
000791.ZK	12/27/2024	SDB3260122957	300.00	0.8101	250.17	243.02	0.0000	4.3300	50.0000	0.0000	(0.0903)	(0.0101)	0.0000	3	(0.1004)	01/06/2025
000791.ZK	12/27/2024	SDB3260122957	200.00	0.8101	169.41	162.01	0.0000	4.3300	50.0000	0.0000	(0.0611)	(0.0068)	0.0000	3	(0.0679)	01/06/2025
000791.ZK	12/27/2024	SDB3260122957	6,100.00	0.8101	5,136.86	4,941.43	0.0000	4.3300	50.0000	0.0000	(1.8536)	(0.2059)	0.0000	3	(2.0594)	01/06/2025
000791.ZK	12/27/2024	SDB3260122957	3,500.00	0.8101	2,906.00	2,835.25	0.0000	4.3300	50.0000	0.0000	(1.0486)	(0.1181)	0.0000	3	(1.1667)	01/06/2025
000791.ZK	12/27/2024	SDB3260122957	11,300.00	0.8101	9,369.85	9,153.80	0.0000	4.3300	50.0000	0.0000	(3.3810)	(0.3814)	0.0000	3	(3.7624)	01/06/2025
000791.ZK	12/27/2024	SDB3260122957	6,300.00	0.8101	5,283.28	5,103.45	0.0000	4.3300	50.0000	0.0000	(1.9064)	(0.2126)	0.0000	3	(2.1190)	01/06/2025
000791.ZK	12/27/2024	SDB3260122957	3,500.00	0.8101	2,938.19	2,835.25	0.0000	4.3300	50.0000	0.0000	(1.0602)	(0.1181)	0.0000	3	(1.1783)	01/06/2025
000791.ZK	12/27/2024	SDB3260122957	3,700.00	0.8101	3,130.44	2,997.26	0.0000	4.3300	50.0000	0.0000	(1.1296)	(0.1249)	0.0000	3	(1.2545)	01/06/2025
000791.ZK	12/27/2024	SDB3260122957	800.00	0.8101	679.62	648.06	0.0000	4.3300	50.0000	0.0000	(0.2452)	(0.0270)	0.0000	3	(0.2722)	01/06/2025
000791.ZK	12/27/2024	SDB3260122957	19,700.00	0.8101	16,688.26	15,958.40	0.0000	4.3300	50.0000	0.0000	(6.0217)	(0.6649)	0.0000	3	(6.6866)	01/06/2025
000791.ZK	12/27/2024	SDB3260122957	1,900.00	0.8101	1,621.97	1,539.13	0.0000	4.3300	50.0000	0.0000	(0.5853)	(0.0641)	0.0000	3	(0.6494)	01/06/2025
000791.ZK	12/27/2024	SDB3260122957	100.00	0.8101	84.44	81.01	0.0000	4.3300	50.0000	0.0000	(0.0305)	(0.0034)	0.0000	3	(0.0338)	01/06/2025
000791.ZK	12/27/2024	SDB3260122957	2,200.00	0.8101	1,857.62	1,782.16	0.0000	4.3300	50.0000	0.0000	(0.6703)	(0.0743)	0.0000	3	(0.7445)	01/06/2025
000791.ZK	12/27/2024	SDB3260122957	5,700.00	0.8101	4,812.92	4,617.40	0.0000	4.3300	50.0000	0.0000	(1.7367)	(0.1924)	0.0000	3	(1.9291)	01/06/2025
000791.ZK	12/27/2024	SDB3260122957	5,800.00	0.8101	4,897.36	4,698.41	0.0000	4.3300	50.0000	0.0000	(1.7671)	(0.1958)	0.0000	3	(1.9629)	01/06/2025
000791.ZK	12/27/2024	SDB3260122957	1,600.00	0.8101	1,351.00	1,296.11	0.0000	4.3300	50.0000	0.0000	(0.4875)	(0.0540)	0.0000	3	(0.5415)	01/06/2025
000791.ZK	12/27/2024	SDB3260122957	4,200.00	0.8101	3,546.36	3,402.30	0.0000	4.3300	50.0000	0.0000	(1.2796)	(0.1418)	0.0000	3	(1.4214)	01/06/2025
000791.ZK	12/27/2024	SDB3260122957	200.00	0.8101	168.87	162.01	0.0000	4.3300	50.0000	0.0000	(0.0609)	(0.0068)	0.0000	3	(0.0677)	01/06/2025
000791.ZK	12/27/2024	SDB3260122957	2,300.00	0.8101	1,942.06	1,863.16	0.0000	4.3300	50.0000	0.0000	(0.7008)	(0.0776)	0.0000	3	(0.7784)	01/06/2025
000791.ZK	12/27/2024	SDB3260122957	600.00	0.8101	506.62	486.04	0.0000	4.3300	50.0000	0.0000	(0.1828)	(0.0203)	0.0000	3	(0.2031)	01/06/2025
000791.ZK	12/27/2024	SDB3260122957	10,200.00	0.8101	8,612.59	8,262.72	0.0000	4.3300	50.0000	0.0000	(3.1077)	(0.3443)	0.0000	3	(3.4520)	01/06/2025
000791.ZK	12/27/2024	SDB3260122957	6,600.00	0.8101	5,572.86	5,346.47	0.0000	4.3300	50.0000	0.0000	(2.2209)	(0.2228)	0.0000	3	(2.2336)	01/06/2025
000791.ZK	12/27/2024	SDB3260122957	400.00	0.8101	337.75	324.03	0.0000	4.3300	50.0000	0.0000	(0.1219)	(0.0135)	0.0000	3	(0.1354)	01/06/2025
000791.ZK	12/27/2024	SDB3260122957	9,400.00	0.8101	7,937.10	7,614.67	0.0000	4.3300	50.0000	0.0000	(2.8640)	(0.3173)	0.0000	3	(3.1812)	01/06/2025
000791.ZK	12/27/2024	SDB3260122957	5,300.00	0.8101	4,475.17	4,293.38	0.0000	4.3300	50.0000	0.0000	(1.6148)	(0.1789)	0.0000	3	(1.7937)	01/06/2025
000791.ZK	12/27/2024	SDB3260122957	2,100.00	0.8101	1,773.18	1,701.15	0.0000	4.3300	50.0000	0.0000	(0.6398)	(0.0709)	0.0000	3	(0.7107)	01/06/2025
000791.ZK	12/27/2024	SDB3260122957	6,300.00	0.8101	5,319.54	5,103.45	0.0000	4.3300	50.0000	0.0000	(1.9195)	(0.2126)	0.0000	3	(2.1321)	01/06/2025
000791.ZK	12/27/2024	SDB3260122957	18,500.00	0.8101	15,620.88	14,986.31	0.0000	4.3300	50.0000	0.0000	(5.6365)	(0.6244)	0.0000	3	(6.2610)	01/06/2025
000791.ZK	12/27/2024	SDB3260122957	26,000.00	0.8101	21,953.67	21,061.85	0.0000	4.3300	50.0000	0.0000	(7.9216)	(0.8776)	0.0000	3	(8.7992)	01/06/2025
000791.ZK	12/27/2024	SDB3260122957	37,000.00	0.8101	31,241.76	29,972.63	0.0000	4.3300	50.0000	0.0000	(11.2731)	(1.2489)	0.0000	3	(12.5219)	01/06/2025
000791.ZK	12/27/2024	SDB3260122957	10,200.00	0.8101	8,612.59	8,262.72	0.0000	4.3300	50.0000	0.0000	(3.1077)	(0.3443)	0.0000	3	(3.4520)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6



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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GEPIC ENERGY DEVELOPMENT CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000791.ZK	12/27/2024	SDB3260122957	700.00	0.8101	591.06	567.05	0.0000	4.3300	50.0000	0.0000	(0.2133)	(0.0236)	0.0000	3	(0.2369)	01/06/2025
000791.ZK	12/27/2024	SDB3260122957	1,300.00	0.8101	1,097.68	1,053.09	0.0000	4.3300	50.0000	0.0000	(0.3961)	(0.0439)	0.0000	3	(0.4400)	01/06/2025
000791.ZK	12/27/2024	SDB3260122957	11,500.00	0.8101	9,710.28	9,315.82	0.0000	4.3300	50.0000	0.0000	(3.5038)	(0.3882)	0.0000	3	(3.8920)	01/06/2025
000791.ZK	12/27/2024	SDB3260122957	6,100.00	0.8101	5,150.67	4,941.43	0.0000	4.3300	50.0000	0.0000	(1.8585)	(0.2059)	0.0000	3	(2.0644)	01/06/2025
000791.ZK	12/27/2024	SDB3260122957	1,000.00	0.8101	844.37	810.07	0.0000	4.3300	50.0000	0.0000	(0.3047)	(0.0338)	0.0000	3	(0.3384)	01/06/2025
000791.ZK	12/27/2024	SDB3260122957	200.00	0.8101	168.87	162.01	0.0000	4.3300	50.0000	0.0000	(0.0609)	(0.0068)	0.0000	3	(0.0677)	01/06/2025
000791.ZK	12/27/2024	SDB3260122957	300.00	0.8101	253.31	243.02	0.0000	4.3300	50.0000	0.0000	(0.0914)	(0.0101)	0.0000	3	(0.1015)	01/06/2025
000791.ZK	12/27/2024	SDB3260122957	300.00	0.8101	253.31	243.02	0.0000	4.3300	50.0000	0.0000	(0.0914)	(0.0101)	0.0000	3	(0.1015)	01/06/2025
000791.ZK	12/27/2024	SDB3260122957	5,700.00	0.8101	4,812.92	4,617.40	0.0000	4.3300	50.0000	0.0000	(1.7367)	(0.1924)	0.0000	3	(1.9291)	01/06/2025
000791.ZK	12/27/2024	SDB3260122957	16,300.00	0.8101	13,763.26	13,204.16	0.0000	4.3300	50.0000	0.0000	(4.9662)	(0.5502)	0.0000	3	(5.5164)	01/06/2025
000791.ZK	12/27/2024	SDB3260122957	21,300.00	0.8101	17,985.12	17,254.51	0.0000	4.3300	50.0000	0.0000	(6.4896)	(0.7189)	0.0000	3	(7.2086)	01/06/2025
000791.ZK	12/27/2024	SDB3260122957	4,000.00	0.8101	3,377.49	3,240.28	0.0000	4.3300	50.0000	0.0000	(1.2187)	(0.1350)	0.0000	3	(1.3537)	01/06/2025
000791.ZK	12/27/2024	SDB3260122957	1,900.00	0.8101	1,604.31	1,539.13	0.0000	4.3300	50.0000	0.0000	(0.5789)	(0.0641)	0.0000	3	(0.6430)	01/06/2025
000791.ZK	12/27/2024	SDB3260122957	14,800.00	0.8101	12,496.71	11,989.05	0.0000	4.3300	50.0000	0.0000	(4.5092)	(0.4995)	0.0000	3	(5.0088)	01/06/2025
000791.ZK	12/27/2024	SDB3260122957	19,200.00	0.8101	16,211.94	15,553.36	0.0000	4.3300	50.0000	0.0000	(5.8498)	(0.6481)	0.0000	3	(6.4979)	01/06/2025
000791.ZK	12/27/2024	SDB3260122957	9,300.00	0.8101	7,852.66	7,533.66	0.0000	4.3300	50.0000	0.0000	(2.8335)	(0.3139)	0.0000	3	(3.1474)	01/06/2025
000791.ZK	12/27/2024	SDB3260122957	14,700.00	0.8101	12,412.27	11,908.04	0.0000	4.3300	50.0000	0.0000	(4.4788)	(0.4962)	0.0000	3	(4.9749)	01/06/2025
000791.ZK	12/27/2024	SDB3260122957	15,000.00	0.8101	12,665.58	12,151.07	0.0000	4.3300	50.0000	0.0000	(4.5702)	(0.5063)	0.0000	3	(5.0765)	01/06/2025
000791.ZK	12/27/2024	SDB3260122957	1,700.00	0.8101	1,435.43	1,377.12	0.0000	4.3300	50.0000	0.0000	(0.5180)	(0.0574)	0.0000	3	(0.5753)	01/06/2025
000791.ZK	12/27/2024	SDB3260122957	3,300.00	0.8101	2,786.43	2,673.23	0.0000	4.3300	50.0000	0.0000	(1.0054)	(0.1114)	0.0000	3	(1.1168)	01/06/2025
000791.ZK	12/27/2024	SDB3260122957	2,500.00	0.8101	2,110.93	2,025.18	0.0000	4.3300	50.0000	0.0000	(0.7617)	(0.0844)	0.0000	3	(0.8461)	01/06/2025
000791.ZK	12/27/2024	SDB3260122957	1,700.00	0.8101	1,435.43	1,377.12	0.0000	4.3300	50.0000	0.0000	(0.5180)	(0.0574)	0.0000	3	(0.5753)	01/06/2025
000791.ZK	12/27/2024	SDB3260122957	2,000.00	0.8101	1,688.74	1,620.14	0.0000	4.3300	50.0000	0.0000	(0.6094)	(0.0675)	0.0000	3	(0.6769)	01/06/2025
000791.ZK	12/27/2024	SDB3260122957	2,200.00	0.8101	1,857.62	1,782.16	0.0000	4.3300	50.0000	0.0000	(0.6703)	(0.0743)	0.0000	3	(0.7445)	01/06/2025
000791.ZK	12/27/2024	SDB3260122957	2,800.00	0.8101	2,364.24	2,268.20	0.0000	4.3300	50.0000	0.0000	(0.8531)	(0.0945)	0.0000	3	(0.9476)	01/06/2025
000791.ZK	12/27/2024	SDB3260122957	12,900.00	0.8101	10,892.40	10,449.92	0.0000	4.3300	50.0000	0.0000	(3.9303)	(0.4354)	0.0000	3	(4.3658)	01/06/2025
000791.ZK	12/27/2024	SDB3260122957	7,000.00	0.8101	5,910.60	5,670.50	0.0000	4.3300	50.0000	0.0000	(2.1327)	(0.2363)	0.0000	3	(2.3690)	01/06/2025
000791.ZK	12/27/2024	SDB3260122957	100.00	0.8101	84.44	81.01	0.0000	4.3300	50.0000	0.0000	(0.0305)	(0.0034)	0.0000	3	(0.0338)	01/06/2025
000791.ZK	12/27/2024	SDB3260122957	6,400.00	0.8101	5,403.98	5,184.45	0.0000	4.3300	50.0000	0.0000	(1.9499)	(0.2160)	0.0000	3	(2.1660)	01/06/2025
000791.ZK	12/27/2024	SDB3260122957	600.00	0.8101	506.62	486.04	0.0000	4.3300	50.0000	0.0000	(0.1828)	(0.0203)	0.0000	3	(0.2031)	01/06/2025
000791.ZK	12/27/2024	SDB3260122957	1,800.00	0.8101	1,519.87	1,458.13	0.0000	4.3300	50.0000	0.0000	(0.5484)	(0.0608)	0.0000	3	(0.6092)	01/06/2025
000791.ZK	12/27/2024	SDB3260122957	11,200.00	0.8101	9,456.97	9,072.80	0.0000	4.3300	50.0000	0.0000	(3.4124)	(0.3780)	0.0000	3	(3.7904)	01/06/2025
000791.ZK	12/27/2024	SDB3260122957	2,100.00	0.8101	1,773.18	1,701.15	0.0000	4.3300	50.0000	0.0000	(0.6398)	(0.0709)	0.0000	3	(0.7107)	01/06/2025
000791.ZK	12/27/2024	SDB3260122957	200.00	0.8101	168.87	162.01	0.0000	4.3300	50.0000	0.0000	(0.0609)	(0.0068)	0.0000	3	(0.0677)	01/06/2025
000791.ZK	12/27/2024	SDB3260122957	1,100.00	0.8101	928.81	891.08	0.0000	4.3300	50.0000	0.0000	(0.3351)	(0.0371)	0.0000	3	(0.3723)	01/06/2025
000791.ZK	12/27/2024	SDB3260122957	2,800.00	0.8101	2,364.24	2,268.20	0.0000	4.3300	50.0000	0.0000	(0.8531)	(0.0945)	0.0000	3	(0.9476)	01/06/2025
000791.ZK	12/27/2024	SDB3260122957	29,200.00	0.8101	24,655.66	23,654.07	0.0000	4.3300	50.0000	0.0000	(8.8966)	(0.9856)	0.0000	3	(9.8822)	01/06/2025
000791.ZK	12/27/2024	SDB3260122957	26,600.00	0.8101	22,460.30	21,547.89	0.0000	4.3300	50.0000	0.0000	(8.1044)	(0.8978)	0.0000	3	(9.0023)	01/06/2025
000791.ZK	12/27/2024	SDB3260122957	200.00	0.8101	168.87	162.01	0.0000	4.3300	50.0000	0.0000	(0.0609)	(0.0068)	0.0000	3	(0.0677)	01/06/2025
000791.ZK	12/27/2024	SDB3260122957	29,500.00	0.8101	24,908.97	23,897.09	0.0000	4.3300	50.0000	0.0000	(8.9880)	(0.9957)	0.0000	3	(9.9837)	01/06/2025
000791.ZK	12/27/2024	SDB3260122957	800.00	0.8101	675.50	648.06	0.0000	4.3300	50.0000	0.0000	(0.2437)	(0.0270)	0.0000	3	(0.2707)	01/06/2025
000791.ZK	12/27/2024	SDB3260122957	100.00	0.8101	84.44	81.01	0.0000	4.3300	50.0000	0.0000	(0.0305)	(0.0034)	0.0000	3	(0.0338)	01/06/2025
000791.ZK	12/27/2024	SDB3260122957	10,300.00	0.8101	8,697.03	8,343.73	0.0000	4.3300	50.0000	0.0000	(3.1382)	(0.3477)	0.0000	3	(3.4858)	01/06/2025
000791.ZK	12/27/2024	SDB3260122957	200.00	0.8101	168.87	162.01	0.0000	4.3300	50.0000	0.0000	(0.0609)	(0.0068)	0.0000	3	(0.0677)	01/06/2025
000791.ZK	12/27/2024	SDB3260122957	19,600.00	0.8101	16,549.69	15,877.39	0.0000	4.3300	50.0000	0.0000	(5.9717)	(0.6616)	0.0000	3	(6.6332)	01/06/2025
000791.ZK	12/27/2024	SDB3260122957	7,000.00	0.8101	5,910.60	5,670.50	0.0000	4.3300	50.0000	0.0000	(2.1327)	(0.2363)	0.0000	3	(2.3690)	01/06/2025
000791.ZK	12/27/2024	SDB3260122957	5,900.00	0.8101	4,981.79	4,779.42	0.0000	4.3300	50.0000	0.0000	(1.7976)	(0.1991)	0.0000	3	(1.9967)	01/06/2025
000791.ZK	12/27/2024	SDB3260122957	27,800.00	0.8101	23,473.54	22,519.97	0.0000	4.3300	50.0000	0.0000	(8.4700)	(0.9383)	0.0000	3	(9.4084)	01/06/2025
000791.ZK	12/27/2024	SDB3260122957	3,100.00	0.8101	2,617.55	2,511.22	0.0000	4.3300	50.0000	0.0000	(0.9445)	(0.1046)	0.0000	3	(1.0491)	01/06/2025
000791.ZK	12/27/2024	SDB3260122957	4,500.00	0.8101	3,799.67	3,645.32	0.0000	4.3300	50.0000	0.0000	(1.3710)	(0.1519)	0.0000	3	(1.5229)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GEPIC ENERGY DEVELOPMENT CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000791.ZK	12/26/2024	SDB3260122957	3,300.00	0.8176	2,753.02	2,698.11	0.0000	4.3300	50.0000	0.0000	(0.3311)	(0.0375)	0.0000	1	(0.3686)	01/06/2025
000791.ZK	12/26/2024	SDB3260122957	6,100.00	0.8176	5,084.45	4,987.42	0.0000	4.3300	50.0000	0.0000	(0.6115)	(0.0693)	0.0000	1	(0.6808)	01/06/2025
000791.ZK	12/26/2024	SDB3260122957	3,500.00	0.8176	2,944.06	2,861.64	0.0000	4.3300	50.0000	0.0000	(0.3541)	(0.0397)	0.0000	1	(0.3938)	01/06/2025
000791.ZK	12/26/2024	SDB3260122957	7,000.00	0.8176	5,872.51	5,723.27	0.0000	4.3300	50.0000	0.0000	(0.7063)	(0.0795)	0.0000	1	(0.7858)	01/06/2025
000791.ZK	12/26/2024	SDB3260122957	600.00	0.8176	500.37	490.57	0.0000	4.3300	50.0000	0.0000	(0.0602)	(0.0068)	0.0000	1	(0.0670)	01/06/2025
000791.ZK	12/26/2024	SDB3260122957	300.00	0.8176	250.17	245.28	0.0000	4.3300	50.0000	0.0000	(0.0301)	(0.0034)	0.0000	1	(0.0335)	01/06/2025
000791.ZK	12/26/2024	SDB3260122957	200.00	0.8176	169.41	163.52	0.0000	4.3300	50.0000	0.0000	(0.0204)	(0.0023)	0.0000	1	(0.0226)	01/06/2025
000791.ZK	12/26/2024	SDB3260122957	6,100.00	0.8176	5,136.86	4,987.42	0.0000	4.3300	50.0000	0.0000	(0.6179)	(0.0693)	0.0000	1	(0.6871)	01/06/2025
000791.ZK	12/26/2024	SDB3260122957	3,500.00	0.8176	2,906.00	2,861.64	0.0000	4.3300	50.0000	0.0000	(0.3495)	(0.0397)	0.0000	1	(0.3893)	01/06/2025
000791.ZK	12/26/2024	SDB3260122957	11,300.00	0.8176	9,369.85	9,238.99	0.0000	4.3300	50.0000	0.0000	(1.1270)	(0.1283)	0.0000	1	(1.2553)	01/06/2025
000791.ZK	12/26/2024	SDB3260122957	6,300.00	0.8176	5,283.28	5,150.94	0.0000	4.3300	50.0000	0.0000	(0.6355)	(0.0715)	0.0000	1	(0.7070)	01/06/2025
000791.ZK	12/26/2024	SDB3260122957	3,500.00	0.8176	2,938.19	2,861.64	0.0000	4.3300	50.0000	0.0000	(0.3534)	(0.0397)	0.0000	1	(0.3931)	01/06/2025
000791.ZK	12/26/2024	SDB3260122957	3,700.00	0.8176	3,130.44	3,025.16	0.0000	4.3300	50.0000	0.0000	(0.3765)	(0.0420)	0.0000	1	(0.4185)	01/06/2025
000791.ZK	12/26/2024	SDB3260122957	800.00	0.8176	679.62	654.09	0.0000	4.3300	50.0000	0.0000	(0.0817)	(0.0091)	0.0000	1	(0.0908)	01/06/2025
000791.ZK	12/26/2024	SDB3260122957	19,700.00	0.8176	16,688.26	16,106.92	0.0000	4.3300	50.0000	0.0000	(2.0072)	(0.2237)	0.0000	1	(2.2309)	01/06/2025
000791.ZK	12/26/2024	SDB3260122957	1,900.00	0.8176	1,621.97	1,553.46	0.0000	4.3300	50.0000	0.0000	(0.1951)	(0.0216)	0.0000	1	(0.2167)	01/06/2025
000791.ZK	12/26/2024	SDB3260122957	100.00	0.8176	84.44	81.76	0.0000	4.3300	50.0000	0.0000	(0.0102)	(0.0011)	0.0000	1	(0.0113)	01/06/2025
000791.ZK	12/26/2024	SDB3260122957	2,200.00	0.8176	1,857.62	1,798.74	0.0000	4.3300	50.0000	0.0000	(0.2234)	(0.0250)	0.0000	1	(0.2484)	01/06/2025
000791.ZK	12/26/2024	SDB3260122957	5,700.00	0.8176	4,812.92	4,660.38	0.0000	4.3300	50.0000	0.0000	(0.5789)	(0.0647)	0.0000	1	(0.6436)	01/06/2025
000791.ZK	12/26/2024	SDB3260122957	5,800.00	0.8176	4,897.36	4,742.14	0.0000	4.3300	50.0000	0.0000	(0.5890)	(0.0659)	0.0000	1	(0.6549)	01/06/2025
000791.ZK	12/26/2024	SDB3260122957	1,600.00	0.8176	1,351.00	1,308.18	0.0000	4.3300	50.0000	0.0000	(0.1625)	(0.0182)	0.0000	1	(0.1807)	01/06/2025
000791.ZK	12/26/2024	SDB3260122957	4,200.00	0.8176	3,546.36	3,433.96	0.0000	4.3300	50.0000	0.0000	(0.4265)	(0.0477)	0.0000	1	(0.4742)	01/06/2025
000791.ZK	12/26/2024	SDB3260122957	200.00	0.8176	168.87	163.52	0.0000	4.3300	50.0000	0.0000	(0.0203)	(0.0023)	0.0000	1	(0.0226)	01/06/2025
000791.ZK	12/26/2024	SDB3260122957	2,300.00	0.8176	1,942.06	1,880.50	0.0000	4.3300	50.0000	0.0000	(0.2336)	(0.0261)	0.0000	1	(0.2597)	01/06/2025
000791.ZK	12/26/2024	SDB3260122957	600.00	0.8176	506.62	490.57	0.0000	4.3300	50.0000	0.0000	(0.0609)	(0.0068)	0.0000	1	(0.0677)	01/06/2025
000791.ZK	12/26/2024	SDB3260122957	10,200.00	0.8176	8,612.59	8,339.62	0.0000	4.3300	50.0000	0.0000	(1.0359)	(0.1158)	0.0000	1	(1.1517)	01/06/2025
000791.ZK	12/26/2024	SDB3260122957	6,600.00	0.8176	5,572.86	5,396.23	0.0000	4.3300	50.0000	0.0000	(0.6703)	(0.0749)	0.0000	1	(0.7452)	01/06/2025
000791.ZK	12/26/2024	SDB3260122957	400.00	0.8176	337.75	327.04	0.0000	4.3300	50.0000	0.0000	(0.0406)	(0.0045)	0.0000	1	(0.0452)	01/06/2025
000791.ZK	12/26/2024	SDB3260122957	9,400.00	0.8176	7,937.10	7,685.53	0.0000	4.3300	50.0000	0.0000	(0.9547)	(0.1067)	0.0000	1	(1.0614)	01/06/2025
000791.ZK	12/26/2024	SDB3260122957	5,300.00	0.8176	4,475.17	4,333.33	0.0000	4.3300	50.0000	0.0000	(0.5383)	(0.0602)	0.0000	1	(0.5984)	01/06/2025
000791.ZK	12/26/2024	SDB3260122957	2,100.00	0.8176	1,773.18	1,716.98	0.0000	4.3300	50.0000	0.0000	(0.2133)	(0.0238)	0.0000	1	(0.2371)	01/06/2025
000791.ZK	12/26/2024	SDB3260122957	6,300.00	0.8176	5,319.54	5,150.94	0.0000	4.3300	50.0000	0.0000	(0.6398)	(0.0715)	0.0000	1	(0.7114)	01/06/2025
000791.ZK	12/26/2024	SDB3260122957	18,500.00	0.8176	15,620.88	15,125.78	0.0000	4.3300	50.0000	0.0000	(1.8788)	(0.2101)	0.0000	1	(2.0889)	01/06/2025
000791.ZK	12/26/2024	SDB3260122957	26,000.00	0.8176	21,953.67	21,257.86	0.0000	4.3300	50.0000	0.0000	(2.6405)	(0.2952)	0.0000	1	(2.9358)	01/06/2025
000791.ZK	12/26/2024	SDB3260122957	37,000.00	0.8176	31,241.76	30,251.57	0.0000	4.3300	50.0000	0.0000	(3.7577)	(0.4202)	0.0000	1	(4.1779)	01/06/2025
000791.ZK	12/26/2024	SDB3260122957	10,200.00	0.8176	8,612.59	8,339.62	0.0000	4.3300	50.0000	0.0000	(1.0359)	(0.1158)	0.0000	1	(1.1517)	01/06/2025
000791.ZK	12/26/2024	SDB3260122957	700.00	0.8176	591.06	572.33	0.0000	4.3300	50.0000	0.0000	(0.0711)	(0.0079)	0.0000	1	(0.0790)	01/06/2025
000791.ZK	12/26/2024	SDB3260122957	1,300.00	0.8176	1,097.68	1,062.89	0.0000	4.3300	50.0000	0.0000	(0.1320)	(0.0148)	0.0000	1	(0.1468)	01/06/2025
000791.ZK	12/26/2024	SDB3260122957	11,500.00	0.8176	9,710.28	9,402.51	0.0000	4.3300	50.0000	0.0000	(1.1679)	(0.1306)	0.0000	1	(1.2985)	01/06/2025
000791.ZK	12/26/2024	SDB3260122957	6,100.00	0.8176	5,150.67	4,987.42	0.0000	4.3300	50.0000	0.0000	(0.6195)	(0.0693)	0.0000	1	(0.6888)	01/06/2025
000791.ZK	12/26/2024	SDB3260122957	1,000.00	0.8176	844.37	817.61	0.0000	4.3300	50.0000	0.0000	(0.1016)	(0.0114)	0.0000	1	(0.1129)	01/06/2025
000791.ZK	12/26/2024	SDB3260122957	200.00	0.8176	168.87	163.52	0.0000	4.3300	50.0000	0.0000	(0.0203)	(0.0023)	0.0000	1	(0.0226)	01/06/2025
000791.ZK	12/26/2024	SDB3260122957	300.00	0.8176	253.31	245.28	0.0000	4.3300	50.0000	0.0000	(0.0305)	(0.0034)	0.0000	1	(0.0339)	01/06/2025
000791.ZK	12/26/2024	SDB3260122957	300.00	0.8176	253.31	245.28	0.0000	4.3300	50.0000	0.0000	(0.0305)	(0.0034)	0.0000	1	(0.0339)	01/06/2025
000791.ZK	12/26/2024	SDB3260122957	5,700.00	0.8176	4,812.92	4,660.38	0.0000	4.3300	50.0000	0.0000	(0.5789)	(0.0647)	0.0000	1	(0.6436)	01/06/2025
000791.ZK	12/26/2024	SDB3260122957	16,300.00	0.8176	13,763.26	13,327.04	0.0000	4.3300	50.0000	0.0000	(1.6554)	(0.1851)	0.0000	1	(1.8405)	01/06/2025
000791.ZK	12/26/2024	SDB3260122957	21,300.00	0.8176	17,985.12	17,415.09	0.0000	4.3300	50.0000	0.0000	(2.1632)	(0.2419)	0.0000	1	(2.4051)	01/06/2025
000791.ZK	12/26/2024	SDB3260122957	4,000.00	0.8176	3,377.49	3,270.44	0.0000	4.3300	50.0000	0.0000	(0.4062)	(0.0454)	0.0000	1	(0.4517)	01/06/2025
000791.ZK	12/26/2024	SDB3260122957	1,900.00	0.8176	1,604.31	1,553.46	0.0000	4.3300	50.0000	0.0000	(0.1930)	(0.0216)	0.0000	1	(0.2145)	01/06/2025
000791.ZK	12/26/2024	SDB3260122957	14,800.00	0.8176	12,496.71	12,100.63	0.0000	4.3300	50.0000	0.0000	(1.5031)	(0.1681)	0.0000	1	(1.6711)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GEPIC ENERGY DEVELOPMENT CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000791.ZK	12/26/2024	SDB3260122957	19,200.00	0.8176	16,211.94	15,698.11	0.0000	4.3300	50.0000	0.0000	(1.9499)	(0.2180)	0.0000	1	(2.1680)	01/06/2025
000791.ZK	12/26/2024	SDB3260122957	9,300.00	0.8176	7,852.66	7,603.77	0.0000	4.3300	50.0000	0.0000	(0.9445)	(0.1056)	0.0000	1	(1.0501)	01/06/2025
000791.ZK	12/26/2024	SDB3260122957	14,700.00	0.8176	12,412.27	12,018.87	0.0000	4.3300	50.0000	0.0000	(1.4929)	(0.1669)	0.0000	1	(1.6598)	01/06/2025
000791.ZK	12/26/2024	SDB3260122957	15,000.00	0.8176	12,665.58	12,264.15	0.0000	4.3300	50.0000	0.0000	(1.5234)	(0.1703)	0.0000	1	(1.6937)	01/06/2025
000791.ZK	12/26/2024	SDB3260122957	1,700.00	0.8176	1,435.43	1,389.94	0.0000	4.3300	50.0000	0.0000	(0.1727)	(0.0193)	0.0000	1	(0.1920)	01/06/2025
000791.ZK	12/26/2024	SDB3260122957	3,300.00	0.8176	2,786.43	2,698.11	0.0000	4.3300	50.0000	0.0000	(0.3351)	(0.0375)	0.0000	1	(0.3726)	01/06/2025
000791.ZK	12/26/2024	SDB3260122957	2,500.00	0.8176	2,110.93	2,044.03	0.0000	4.3300	50.0000	0.0000	(0.2539)	(0.0284)	0.0000	1	(0.2823)	01/06/2025
000791.ZK	12/26/2024	SDB3260122957	1,700.00	0.8176	1,435.43	1,389.94	0.0000	4.3300	50.0000	0.0000	(0.1727)	(0.0193)	0.0000	1	(0.1920)	01/06/2025
000791.ZK	12/26/2024	SDB3260122957	2,000.00	0.8176	1,688.74	1,635.22	0.0000	4.3300	50.0000	0.0000	(0.2031)	(0.0227)	0.0000	1	(0.2258)	01/06/2025
000791.ZK	12/26/2024	SDB3260122957	2,200.00	0.8176	1,857.62	1,798.74	0.0000	4.3300	50.0000	0.0000	(0.2234)	(0.0250)	0.0000	1	(0.2484)	01/06/2025
000791.ZK	12/26/2024	SDB3260122957	2,800.00	0.8176	2,364.24	2,289.31	0.0000	4.3300	50.0000	0.0000	(0.2844)	(0.0318)	0.0000	1	(0.3162)	01/06/2025
000791.ZK	12/26/2024	SDB3260122957	12,900.00	0.8176	10,892.40	10,547.17	0.0000	4.3300	50.0000	0.0000	(1.3101)	(0.1465)	0.0000	1	(1.4566)	01/06/2025
000791.ZK	12/26/2024	SDB3260122957	7,000.00	0.8176	5,910.60	5,723.27	0.0000	4.3300	50.0000	0.0000	(0.7109)	(0.0795)	0.0000	1	(0.7904)	01/06/2025
000791.ZK	12/26/2024	SDB3260122957	100.00	0.8176	84.44	81.76	0.0000	4.3300	50.0000	0.0000	(0.0102)	(0.0011)	0.0000	1	(0.0113)	01/06/2025
000791.ZK	12/26/2024	SDB3260122957	6,400.00	0.8176	5,403.98	5,232.70	0.0000	4.3300	50.0000	0.0000	(0.6500)	(0.0727)	0.0000	1	(0.7227)	01/06/2025
000791.ZK	12/26/2024	SDB3260122957	600.00	0.8176	506.62	490.57	0.0000	4.3300	50.0000	0.0000	(0.0609)	(0.0068)	0.0000	1	(0.0677)	01/06/2025
000791.ZK	12/26/2024	SDB3260122957	1,800.00	0.8176	1,519.87	1,471.70	0.0000	4.3300	50.0000	0.0000	(0.1828)	(0.0204)	0.0000	1	(0.2032)	01/06/2025
000791.ZK	12/26/2024	SDB3260122957	11,200.00	0.8176	9,456.97	9,157.23	0.0000	4.3300	50.0000	0.0000	(1.1375)	(0.1272)	0.0000	1	(1.2646)	01/06/2025
000791.ZK	12/26/2024	SDB3260122957	2,100.00	0.8176	1,773.18	1,716.98	0.0000	4.3300	50.0000	0.0000	(0.2133)	(0.0238)	0.0000	1	(0.2371)	01/06/2025
000791.ZK	12/26/2024	SDB3260122957	200.00	0.8176	168.87	163.52	0.0000	4.3300	50.0000	0.0000	(0.0203)	(0.0023)	0.0000	1	(0.0226)	01/06/2025
000791.ZK	12/26/2024	SDB3260122957	1,100.00	0.8176	928.81	899.37	0.0000	4.3300	50.0000	0.0000	(0.1117)	(0.0125)	0.0000	1	(0.1242)	01/06/2025
000791.ZK	12/26/2024	SDB3260122957	2,800.00	0.8176	2,364.24	2,289.31	0.0000	4.3300	50.0000	0.0000	(0.2844)	(0.0318)	0.0000	1	(0.3162)	01/06/2025
000791.ZK	12/26/2024	SDB3260122957	29,200.00	0.8176	24,655.66	23,874.21	0.0000	4.3300	50.0000	0.0000	(2.9655)	(0.3316)	0.0000	1	(3.2971)	01/06/2025
000791.ZK	12/26/2024	SDB3260122957	26,600.00	0.8176	22,460.30	21,748.43	0.0000	4.3300	50.0000	0.0000	(2.7015)	(0.3021)	0.0000	1	(3.0035)	01/06/2025
000791.ZK	12/26/2024	SDB3260122957	200.00	0.8176	168.87	163.52	0.0000	4.3300	50.0000	0.0000	(0.0203)	(0.0023)	0.0000	1	(0.0226)	01/06/2025
000791.ZK	12/26/2024	SDB3260122957	29,500.00	0.8176	24,908.97	24,119.49	0.0000	4.3300	50.0000	0.0000	(2.9960)	(0.3350)	0.0000	1	(3.3310)	01/06/2025
000791.ZK	12/26/2024	SDB3260122957	800.00	0.8176	675.50	654.09	0.0000	4.3300	50.0000	0.0000	(0.0812)	(0.0091)	0.0000	1	(0.0903)	01/06/2025
000791.ZK	12/26/2024	SDB3260122957	100.00	0.8176	84.44	81.76	0.0000	4.3300	50.0000	0.0000	(0.0102)	(0.0011)	0.0000	1	(0.0113)	01/06/2025
000791.ZK	12/26/2024	SDB3260122957	10,300.00	0.8176	8,697.03	8,421.38	0.0000	4.3300	50.0000	0.0000	(1.0461)	(0.1170)	0.0000	1	(1.1630)	01/06/2025
000791.ZK	12/26/2024	SDB3260122957	200.00	0.8176	168.87	163.52	0.0000	4.3300	50.0000	0.0000	(0.0203)	(0.0023)	0.0000	1	(0.0226)	01/06/2025
000791.ZK	12/26/2024	SDB3260122957	19,600.00	0.8176	16,549.69	16,025.16	0.0000	4.3300	50.0000	0.0000	(1.9906)	(0.2226)	0.0000	1	(2.2131)	01/06/2025
000791.ZK	12/26/2024	SDB3260122957	7,000.00	0.8176	5,910.60	5,723.27	0.0000	4.3300	50.0000	0.0000	(0.7109)	(0.0795)	0.0000	1	(0.7904)	01/06/2025
000791.ZK	12/26/2024	SDB3260122957	5,900.00	0.8176	4,981.79	4,823.90	0.0000	4.3300	50.0000	0.0000	(0.5992)	(0.0670)	0.0000	1	(0.6662)	01/06/2025
000791.ZK	12/26/2024	SDB3260122957	27,800.00	0.8176	23,473.54	22,729.56	0.0000	4.3300	50.0000	0.0000	(2.8233)	(0.3157)	0.0000	1	(3.1390)	01/06/2025
000791.ZK	12/26/2024	SDB3260122957	3,100.00	0.8176	2,617.55	2,534.59	0.0000	4.3300	50.0000	0.0000	(0.3148)	(0.0352)	0.0000	1	(0.3500)	01/06/2025
000791.ZK	12/26/2024	SDB3260122957	4,500.00	0.8176	3,799.67	3,679.24	0.0000	4.3300	50.0000	0.0000	(0.4570)	(0.0511)	0.0000	1	(0.5081)	01/06/2025
000791.ZK	12/24/2024	SDB3260122957	3,300.00	0.8176	2,753.02	2,698.11	0.0000	4.3300	50.0000	0.0000	(0.6623)	(0.0749)	0.0000	2	(0.7372)	01/06/2025
000791.ZK	12/24/2024	SDB3260122957	6,100.00	0.8176	5,084.45	4,987.42	0.0000	4.3300	50.0000	0.0000	(1.2231)	(0.1385)	0.0000	2	(1.3616)	01/06/2025
000791.ZK	12/24/2024	SDB3260122957	3,500.00	0.8176	2,944.06	2,861.64	0.0000	4.3300	50.0000	0.0000	(0.7082)	(0.0795)	0.0000	2	(0.7877)	01/06/2025
000791.ZK	12/24/2024	SDB3260122957	7,000.00	0.8176	5,872.51	5,723.27	0.0000	4.3300	50.0000	0.0000	(1.4127)	(0.1590)	0.0000	2	(1.5716)	01/06/2025
000791.ZK	12/24/2024	SDB3260122957	600.00	0.8176	500.37	490.57	0.0000	4.3300	50.0000	0.0000	(0.0136)	(0.0013)	0.0000	2	(0.1340)	01/06/2025
000791.ZK	12/24/2024	SDB3260122957	300.00	0.8176	250.17	245.28	0.0000	4.3300	50.0000	0.0000	(0.0602)	(0.0068)	0.0000	2	(0.0670)	01/06/2025
000791.ZK	12/24/2024	SDB3260122957	200.00	0.8176	169.41	163.52	0.0000	4.3300	50.0000	0.0000	(0.0408)	(0.0045)	0.0000	2	(0.0453)	01/06/2025
000791.ZK	12/24/2024	SDB3260122957	6,100.00	0.8176	5,136.86	4,987.42	0.0000	4.3300	50.0000	0.0000	(1.2357)	(0.1385)	0.0000	2	(1.3742)	01/06/2025
000791.ZK	12/24/2024	SDB3260122957	3,500.00	0.8176	2,906.00	2,861.64	0.0000	4.3300	50.0000	0.0000	(0.6991)	(0.0795)	0.0000	2	(0.7785)	01/06/2025
000791.ZK	12/24/2024	SDB3260122957	11,300.00	0.8176	9,369.85	9,238.99	0.0000	4.3300	50.0000	0.0000	(2.2540)	(0.2566)	0.0000	2	(2.5106)	01/06/2025
000791.ZK	12/24/2024	SDB3260122957	6,300.00	0.8176	5,283.28	5,150.94	0.0000	4.3300	50.0000	0.0000	(1.2709)	(0.1431)	0.0000	2	(1.4140)	01/06/2025
000791.ZK	12/24/2024	SDB3260122957	3,500.00	0.8176	2,938.19	2,861.64	0.0000	4.3300	50.0000	0.0000	(0.7068)	(0.0795)	0.0000	2	(0.7863)	01/06/2025
000791.ZK	12/24/2024	SDB3260122957	3,700.00	0.8176	3,130.44	3,025.16	0.0000	4.3300	50.0000	0.0000	(0.7530)	(0.0840)	0.0000	2	(0.8371)	01/06/2025
000791.ZK	12/24/2024	SDB3260122957	800.00	0.8176	679.62	654.09	0.0000	4.3300	50.0000	0.0000	(0.1635)	(0.0182)	0.0000	2	(0.1817)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GEPIC ENERGY DEVELOPMENT CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000791.ZK	12/24/2024	SDB3260122957	19,700.00	0.8176	16,688.26	16,106.92	0.0000	4.3300	50.0000	0.0000	(4.0145)	(0.4474)	0.0000	2	(4.4619)	01/06/2025
000791.ZK	12/24/2024	SDB3260122957	1,900.00	0.8176	1,621.97	1,553.46	0.0000	4.3300	50.0000	0.0000	(0.3902)	(0.0432)	0.0000	2	(0.4333)	01/06/2025
000791.ZK	12/24/2024	SDB3260122957	100.00	0.8176	84.44	81.76	0.0000	4.3300	50.0000	0.0000	(0.0203)	(0.0023)	0.0000	2	(0.0226)	01/06/2025
000791.ZK	12/24/2024	SDB3260122957	2,200.00	0.8176	1,857.62	1,798.74	0.0000	4.3300	50.0000	0.0000	(0.4469)	(0.0500)	0.0000	2	(0.4968)	01/06/2025
000791.ZK	12/24/2024	SDB3260122957	5,700.00	0.8176	4,812.92	4,660.38	0.0000	4.3300	50.0000	0.0000	(1.1578)	(0.1295)	0.0000	2	(1.2872)	01/06/2025
000791.ZK	12/24/2024	SDB3260122957	5,800.00	0.8176	4,897.36	4,742.14	0.0000	4.3300	50.0000	0.0000	(1.1781)	(0.1317)	0.0000	2	(1.3098)	01/06/2025
000791.ZK	12/24/2024	SDB3260122957	1,600.00	0.8176	1,351.00	1,308.18	0.0000	4.3300	50.0000	0.0000	(0.3250)	(0.0363)	0.0000	2	(0.3613)	01/06/2025
000791.ZK	12/24/2024	SDB3260122957	4,200.00	0.8176	3,546.36	3,433.96	0.0000	4.3300	50.0000	0.0000	(0.8531)	(0.0954)	0.0000	2	(0.9485)	01/06/2025
000791.ZK	12/24/2024	SDB3260122957	200.00	0.8176	168.87	163.52	0.0000	4.3300	50.0000	0.0000	(0.0406)	(0.0045)	0.0000	2	(0.0452)	01/06/2025
000791.ZK	12/24/2024	SDB3260122957	2,300.00	0.8176	1,942.06	1,880.50	0.0000	4.3300	50.0000	0.0000	(0.4672)	(0.0522)	0.0000	2	(0.5194)	01/06/2025
000791.ZK	12/24/2024	SDB3260122957	600.00	0.8176	506.62	490.57	0.0000	4.3300	50.0000	0.0000	(0.1219)	(0.0136)	0.0000	2	(0.1355)	01/06/2025
000791.ZK	12/24/2024	SDB3260122957	10,200.00	0.8176	8,612.59	8,339.62	0.0000	4.3300	50.0000	0.0000	(2.0718)	(0.2317)	0.0000	2	(2.3035)	01/06/2025
000791.ZK	12/24/2024	SDB3260122957	6,600.00	0.8176	5,572.86	5,396.23	0.0000	4.3300	50.0000	0.0000	(1.3406)	(0.1499)	0.0000	2	(1.4905)	01/06/2025
000791.ZK	12/24/2024	SDB3260122957	400.00	0.8176	337.75	327.04	0.0000	4.3300	50.0000	0.0000	(0.0812)	(0.0091)	0.0000	2	(0.0903)	01/06/2025
000791.ZK	12/24/2024	SDB3260122957	9,400.00	0.8176	7,937.10	7,685.53	0.0000	4.3300	50.0000	0.0000	(1.9093)	(0.2135)	0.0000	2	(2.1228)	01/06/2025
000791.ZK	12/24/2024	SDB3260122957	5,300.00	0.8176	4,475.17	4,333.33	0.0000	4.3300	50.0000	0.0000	(1.0765)	(0.1204)	0.0000	2	(1.1969)	01/06/2025
000791.ZK	12/24/2024	SDB3260122957	2,100.00	0.8176	1,773.18	1,716.98	0.0000	4.3300	50.0000	0.0000	(0.4265)	(0.0477)	0.0000	2	(0.4742)	01/06/2025
000791.ZK	12/24/2024	SDB3260122957	6,300.00	0.8176	5,319.54	5,150.94	0.0000	4.3300	50.0000	0.0000	(1.2796)	(0.1431)	0.0000	2	(1.4227)	01/06/2025
000791.ZK	12/24/2024	SDB3260122957	18,500.00	0.8176	15,620.88	15,125.78	0.0000	4.3300	50.0000	0.0000	(3.7577)	(0.4202)	0.0000	2	(4.1779)	01/06/2025
000791.ZK	12/24/2024	SDB3260122957	26,000.00	0.8176	21,953.67	21,257.86	0.0000	4.3300	50.0000	0.0000	(5.2811)	(0.5905)	0.0000	2	(5.8716)	01/06/2025
000791.ZK	12/24/2024	SDB3260122957	37,000.00	0.8176	31,241.76	30,251.57	0.0000	4.3300	50.0000	0.0000	(7.5154)	(0.8403)	0.0000	2	(8.3557)	01/06/2025
000791.ZK	12/24/2024	SDB3260122957	10,200.00	0.8176	8,612.59	8,339.62	0.0000	4.3300	50.0000	0.0000	(2.0718)	(0.2317)	0.0000	2	(2.3035)	01/06/2025
000791.ZK	12/24/2024	SDB3260122957	700.00	0.8176	591.06	572.33	0.0000	4.3300	50.0000	0.0000	(0.1422)	(0.0159)	0.0000	2	(0.1581)	01/06/2025
000791.ZK	12/24/2024	SDB3260122957	1,300.00	0.8176	1,097.68	1,062.89	0.0000	4.3300	50.0000	0.0000	(0.2641)	(0.0295)	0.0000	2	(0.2936)	01/06/2025
000791.ZK	12/24/2024	SDB3260122957	11,500.00	0.8176	9,710.28	9,402.51	0.0000	4.3300	50.0000	0.0000	(2.3359)	(0.2612)	0.0000	2	(2.5970)	01/06/2025
000791.ZK	12/24/2024	SDB3260122957	6,100.00	0.8176	5,150.67	4,987.42	0.0000	4.3300	50.0000	0.0000	(1.2390)	(0.1385)	0.0000	2	(1.3776)	01/06/2025
000791.ZK	12/24/2024	SDB3260122957	1,000.00	0.8176	844.37	817.61	0.0000	4.3300	50.0000	0.0000	(0.2031)	(0.0227)	0.0000	2	(0.2258)	01/06/2025
000791.ZK	12/24/2024	SDB3260122957	200.00	0.8176	168.87	163.52	0.0000	4.3300	50.0000	0.0000	(0.0406)	(0.0045)	0.0000	2	(0.0452)	01/06/2025
000791.ZK	12/24/2024	SDB3260122957	300.00	0.8176	253.31	245.28	0.0000	4.3300	50.0000	0.0000	(0.0609)	(0.0068)	0.0000	2	(0.0677)	01/06/2025
000791.ZK	12/24/2024	SDB3260122957	300.00	0.8176	253.31	245.28	0.0000	4.3300	50.0000	0.0000	(0.0609)	(0.0068)	0.0000	2	(0.0677)	01/06/2025
000791.ZK	12/24/2024	SDB3260122957	5,700.00	0.8176	4,812.92	4,660.38	0.0000	4.3300	50.0000	0.0000	(1.1578)	(0.1295)	0.0000	2	(1.2872)	01/06/2025
000791.ZK	12/24/2024	SDB3260122957	16,300.00	0.8176	13,763.26	13,327.04	0.0000	4.3300	50.0000	0.0000	(3.3108)	(0.3702)	0.0000	2	(3.6810)	01/06/2025
000791.ZK	12/24/2024	SDB3260122957	21,300.00	0.8176	17,985.12	17,415.09	0.0000	4.3300	50.0000	0.0000	(4.3264)	(0.4838)	0.0000	2	(4.8102)	01/06/2025
000791.ZK	12/24/2024	SDB3260122957	4,000.00	0.8176	3,377.49	3,270.44	0.0000	4.3300	50.0000	0.0000	(0.8125)	(0.0908)	0.0000	2	(0.9033)	01/06/2025
000791.ZK	12/24/2024	SDB3260122957	1,900.00	0.8176	1,604.31	1,553.46	0.0000	4.3300	50.0000	0.0000	(0.3859)	(0.0432)	0.0000	2	(0.4291)	01/06/2025
000791.ZK	12/24/2024	SDB3260122957	14,800.00	0.8176	12,496.71	12,100.63	0.0000	4.3300	50.0000	0.0000	(3.0062)	(0.3361)	0.0000	2	(3.3423)	01/06/2025
000791.ZK	12/24/2024	SDB3260122957	19,200.00	0.8176	16,211.94	15,698.11	0.0000	4.3300	50.0000	0.0000	(3.8999)	(0.4361)	0.0000	2	(4.3359)	01/06/2025
000791.ZK	12/24/2024	SDB3260122957	9,300.00	0.8176	7,852.66	7,603.77	0.0000	4.3300	50.0000	0.0000	(1.8890)	(0.2112)	0.0000	2	(2.1002)	01/06/2025
000791.ZK	12/24/2024	SDB3260122957	14,700.00	0.8176	12,412.27	12,018.87	0.0000	4.3300	50.0000	0.0000	(2.9858)	(0.3339)	0.0000	2	(3.3197)	01/06/2025
000791.ZK	12/24/2024	SDB3260122957	15,000.00	0.8176	12,665.58	12,264.15	0.0000	4.3300	50.0000	0.0000	(3.0468)	(0.3407)	0.0000	2	(3.3874)	01/06/2025
000791.ZK	12/24/2024	SDB3260122957	1,700.00	0.8176	1,435.43	1,389.94	0.0000	4.3300	50.0000	0.0000	(0.3453)	(0.0386)	0.0000	2	(0.3839)	01/06/2025
000791.ZK	12/24/2024	SDB3260122957	3,300.00	0.8176	2,786.43	2,698.11	0.0000	4.3300	50.0000	0.0000	(0.6703)	(0.0749)	0.0000	2	(0.7452)	01/06/2025
000791.ZK	12/24/2024	SDB3260122957	2,500.00	0.8176	2,110.93	2,044.03	0.0000	4.3300	50.0000	0.0000	(0.5078)	(0.0568)	0.0000	2	(0.5646)	01/06/2025
000791.ZK	12/24/2024	SDB3260122957	1,700.00	0.8176	1,435.43	1,389.94	0.0000	4.3300	50.0000	0.0000	(0.3453)	(0.0386)	0.0000	2	(0.3839)	01/06/2025
000791.ZK	12/24/2024	SDB3260122957	2,000.00	0.8176	1,688.74	1,635.22	0.0000	4.3300	50.0000	0.0000	(0.4062)	(0.0454)	0.0000	2	(0.4517)	01/06/2025
000791.ZK	12/24/2024	SDB3260122957	2,200.00	0.8176	1,857.62	1,798.74	0.0000	4.3300	50.0000	0.0000	(0.4469)	(0.0500)	0.0000	2	(0.4968)	01/06/2025
000791.ZK	12/24/2024	SDB3260122957	2,800.00	0.8176	2,364.24	2,289.31	0.0000	4.3300	50.0000	0.0000	(0.5687)	(0.0636)	0.0000	2	(0.6323)	01/06/2025
000791.ZK	12/24/2024	SDB3260122957	12,900.00	0.8176	10,892.40	10,547.17	0.0000	4.3300	50.0000	0.0000	(2.6202)	(0.2930)	0.0000	2	(2.9132)	01/06/2025
000791.ZK	12/24/2024	SDB3260122957	7,000.00	0.8176	5,910.60	5,723.27	0.0000	4.3300	50.0000	0.0000	(1.4218)	(0.1590)	0.0000	2	(1.5808)	01/06/2025
000791.ZK	12/24/2024	SDB3260122957	100.00	0.8176	84.44	81.76	0.0000	4.3300	50.0000	0.0000	(0.0203)	(0.0023)	0.0000	2	(0.0226)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GEPIC ENERGY DEVELOPMENT CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000791.ZK	12/24/2024	SDB3260122957	6,400.00	0.8176	5,403.98	5,232.70	0.0000	4.3300	50.0000	0.0000	(1.3000)	(0.1454)	0.0000	2	(1.4453)	01/06/2025
000791.ZK	12/24/2024	SDB3260122957	600.00	0.8176	506.62	490.57	0.0000	4.3300	50.0000	0.0000	(0.1219)	(0.0136)	0.0000	2	(0.1355)	01/06/2025
000791.ZK	12/24/2024	SDB3260122957	1,800.00	0.8176	1,519.87	1,471.70	0.0000	4.3300	50.0000	0.0000	(0.3656)	(0.0409)	0.0000	2	(0.4065)	01/06/2025
000791.ZK	12/24/2024	SDB3260122957	11,200.00	0.8176	9,456.97	9,157.23	0.0000	4.3300	50.0000	0.0000	(2.2749)	(0.2544)	0.0000	2	(2.5293)	01/06/2025
000791.ZK	12/24/2024	SDB3260122957	2,100.00	0.8176	1,773.18	1,716.98	0.0000	4.3300	50.0000	0.0000	(0.4265)	(0.0477)	0.0000	2	(0.4742)	01/06/2025
000791.ZK	12/24/2024	SDB3260122957	200.00	0.8176	168.87	163.52	0.0000	4.3300	50.0000	0.0000	(0.0406)	(0.0045)	0.0000	2	(0.0452)	01/06/2025
000791.ZK	12/24/2024	SDB3260122957	1,100.00	0.8176	928.81	899.37	0.0000	4.3300	50.0000	0.0000	(0.2234)	(0.0250)	0.0000	2	(0.2484)	01/06/2025
000791.ZK	12/24/2024	SDB3260122957	2,800.00	0.8176	2,364.24	2,289.31	0.0000	4.3300	50.0000	0.0000	(0.5687)	(0.0636)	0.0000	2	(0.6323)	01/06/2025
000791.ZK	12/24/2024	SDB3260122957	29,200.00	0.8176	24,655.66	23,874.21	0.0000	4.3300	50.0000	0.0000	(5.9311)	(0.6632)	0.0000	2	(6.5942)	01/06/2025
000791.ZK	12/24/2024	SDB3260122957	26,800.00	0.8176	22,460.30	21,748.43	0.0000	4.3300	50.0000	0.0000	(5.4029)	(0.6041)	0.0000	2	(6.0071)	01/06/2025
000791.ZK	12/24/2024	SDB3260122957	200.00	0.8176	168.87	163.52	0.0000	4.3300	50.0000	0.0000	(0.0406)	(0.0045)	0.0000	2	(0.0452)	01/06/2025
000791.ZK	12/24/2024	SDB3260122957	29,500.00	0.8176	24,908.97	24,119.49	0.0000	4.3300	50.0000	0.0000	(5.9920)	(0.6700)	0.0000	2	(6.6620)	01/06/2025
000791.ZK	12/24/2024	SDB3260122957	800.00	0.8176	675.50	654.09	0.0000	4.3300	50.0000	0.0000	(0.1625)	(0.0182)	0.0000	2	(0.1807)	01/06/2025
000791.ZK	12/24/2024	SDB3260122957	100.00	0.8176	84.44	81.76	0.0000	4.3300	50.0000	0.0000	(0.0203)	(0.0023)	0.0000	2	(0.0226)	01/06/2025
000791.ZK	12/24/2024	SDB3260122957	10,300.00	0.8176	8,697.03	8,421.38	0.0000	4.3300	50.0000	0.0000	(2.0921)	(0.2339)	0.0000	2	(2.3260)	01/06/2025
000791.ZK	12/24/2024	SDB3260122957	200.00	0.8176	168.87	163.52	0.0000	4.3300	50.0000	0.0000	(0.0406)	(0.0045)	0.0000	2	(0.0452)	01/06/2025
000791.ZK	12/24/2024	SDB3260122957	19,600.00	0.8176	16,549.69	16,025.16	0.0000	4.3300	50.0000	0.0000	(3.9811)	(0.4451)	0.0000	2	(4.4263)	01/06/2025
000791.ZK	12/24/2024	SDB3260122957	7,000.00	0.8176	5,910.60	5,723.27	0.0000	4.3300	50.0000	0.0000	(1.4218)	(0.1590)	0.0000	2	(1.5808)	01/06/2025
000791.ZK	12/24/2024	SDB3260122957	5,900.00	0.8176	4,981.79	4,823.90	0.0000	4.3300	50.0000	0.0000	(1.1984)	(0.1340)	0.0000	2	(1.3324)	01/06/2025
000791.ZK	12/24/2024	SDB3260122957	27,800.00	0.8176	23,473.54	22,729.56	0.0000	4.3300	50.0000	0.0000	(5.6467)	(0.6314)	0.0000	2	(6.2781)	01/06/2025
000791.ZK	12/24/2024	SDB3260122957	3,100.00	0.8176	2,617.55	2,534.59	0.0000	4.3300	50.0000	0.0000	(0.6297)	(0.0704)	0.0000	2	(0.7001)	01/06/2025
000791.ZK	12/24/2024	SDB3260122957	4,500.00	0.8176	3,799.67	3,679.24	0.0000	4.3300	50.0000	0.0000	(0.9140)	(0.1022)	0.0000	2	(1.0162)	01/06/2025
000791.ZK	12/23/2024	SDB3260122957	3,300.00	0.8312	2,753.02	2,743.06	0.0000	4.3300	50.0000	0.0000	(0.3311)	(0.0381)	0.0000	1	(0.3692)	01/06/2025
000791.ZK	12/23/2024	SDB3260122957	6,100.00	0.8312	5,084.45	5,070.50	0.0000	4.3300	50.0000	0.0000	(0.6115)	(0.0704)	0.0000	1	(0.6820)	01/06/2025
000791.ZK	12/23/2024	SDB3260122957	3,500.00	0.8312	2,944.06	2,909.30	0.0000	4.3300	50.0000	0.0000	(0.3541)	(0.0404)	0.0000	1	(0.3945)	01/06/2025
000791.ZK	12/23/2024	SDB3260122957	7,000.00	0.8312	5,872.51	5,818.61	0.0000	4.3300	50.0000	0.0000	(0.7063)	(0.0808)	0.0000	1	(0.7871)	01/06/2025
000791.ZK	12/23/2024	SDB3260122957	600.00	0.8312	500.37	498.74	0.0000	4.3300	50.0000	0.0000	(0.0602)	(0.0069)	0.0000	1	(0.0671)	01/06/2025
000791.ZK	12/23/2024	SDB3260122957	300.00	0.8312	250.17	249.37	0.0000	4.3300	50.0000	0.0000	(0.0301)	(0.0035)	0.0000	1	(0.0336)	01/06/2025
000791.ZK	12/23/2024	SDB3260122957	200.00	0.8312	169.41	166.25	0.0000	4.3300	50.0000	0.0000	(0.0204)	(0.0023)	0.0000	1	(0.0227)	01/06/2025
000791.ZK	12/23/2024	SDB3260122957	6,100.00	0.8312	5,136.86	5,070.50	0.0000	4.3300	50.0000	0.0000	(0.6179)	(0.0704)	0.0000	1	(0.6883)	01/06/2025
000791.ZK	12/23/2024	SDB3260122957	3,500.00	0.8312	2,906.00	2,909.30	0.0000	4.3300	50.0000	0.0000	(0.3495)	(0.0404)	0.0000	1	(0.3899)	01/06/2025
000791.ZK	12/23/2024	SDB3260122957	11,300.00	0.8312	9,369.85	9,392.90	0.0000	4.3300	50.0000	0.0000	(1.1270)	(0.1305)	0.0000	1	(1.2574)	01/06/2025
000791.ZK	12/23/2024	SDB3260122957	6,300.00	0.8312	5,283.28	5,236.75	0.0000	4.3300	50.0000	0.0000	(0.6355)	(0.0727)	0.0000	1	(0.7082)	01/06/2025
000791.ZK	12/23/2024	SDB3260122957	3,500.00	0.8312	2,938.19	2,909.30	0.0000	4.3300	50.0000	0.0000	(0.3534)	(0.0404)	0.0000	1	(0.3938)	01/06/2025
000791.ZK	12/23/2024	SDB3260122957	3,700.00	0.8312	3,130.44	3,075.55	0.0000	4.3300	50.0000	0.0000	(0.3765)	(0.0427)	0.0000	1	(0.4192)	01/06/2025
000791.ZK	12/23/2024	SDB3260122957	800.00	0.8312	679.62	664.98	0.0000	4.3300	50.0000	0.0000	(0.0817)	(0.0092)	0.0000	1	(0.0910)	01/06/2025
000791.ZK	12/23/2024	SDB3260122957	19,700.00	0.8312	16,688.26	16,375.23	0.0000	4.3300	50.0000	0.0000	(2.0072)	(0.2274)	0.0000	1	(2.2347)	01/06/2025
000791.ZK	12/23/2024	SDB3260122957	1,900.00	0.8312	1,621.97	1,579.34	0.0000	4.3300	50.0000	0.0000	(0.1951)	(0.0219)	0.0000	1	(0.2170)	01/06/2025
000791.ZK	12/23/2024	SDB3260122957	100.00	0.8312	84.44	83.12	0.0000	4.3300	50.0000	0.0000	(0.0102)	(0.0012)	0.0000	1	(0.0113)	01/06/2025
000791.ZK	12/23/2024	SDB3260122957	2,200.00	0.8312	1,857.62	1,828.71	0.0000	4.3300	50.0000	0.0000	(0.2234)	(0.0254)	0.0000	1	(0.2488)	01/06/2025
000791.ZK	12/23/2024	SDB3260122957	5,700.00	0.8312	4,812.92	4,738.01	0.0000	4.3300	50.0000	0.0000	(0.5789)	(0.0658)	0.0000	1	(0.6447)	01/06/2025
000791.ZK	12/23/2024	SDB3260122957	5,800.00	0.8312	4,897.36	4,821.13	0.0000	4.3300	50.0000	0.0000	(0.5890)	(0.0670)	0.0000	1	(0.6560)	01/06/2025
000791.ZK	12/23/2024	SDB3260122957	1,600.00	0.8312	1,351.00	1,329.97	0.0000	4.3300	50.0000	0.0000	(0.1625)	(0.0185)	0.0000	1	(0.1810)	01/06/2025
000791.ZK	12/23/2024	SDB3260122957	4,200.00	0.8312	3,546.36	3,491.17	0.0000	4.3300	50.0000	0.0000	(0.4265)	(0.0485)	0.0000	1	(0.4750)	01/06/2025
000791.ZK	12/23/2024	SDB3260122957	200.00	0.8312	168.87	166.25	0.0000	4.3300	50.0000	0.0000	(0.0203)	(0.0023)	0.0000	1	(0.0226)	01/06/2025
000791.ZK	12/23/2024	SDB3260122957	2,300.00	0.8312	1,942.06	1,911.83	0.0000	4.3300	50.0000	0.0000	(0.2336)	(0.0266)	0.0000	1	(0.2601)	01/06/2025
000791.ZK	12/23/2024	SDB3260122957	600.00	0.8312	506.62	498.74	0.0000	4.3300	50.0000	0.0000	(0.0609)	(0.0069)	0.0000	1	(0.0679)	01/06/2025
000791.ZK	12/23/2024	SDB3260122957	10,200.00	0.8312	8,612.59	8,478.55	0.0000	4.3300	50.0000	0.0000	(1.0359)	(0.1178)	0.0000	1	(1.1537)	01/06/2025
000791.ZK	12/23/2024	SDB3260122957	6,600.00	0.8312	5,572.86	5,486.12	0.0000	4.3300	50.0000	0.0000	(0.6703)	(0.0762)	0.0000	1	(0.7465)	01/06/2025
000791.ZK	12/23/2024	SDB3260122957	400.00	0.8312	337.75	332.49	0.0000	4.3300	50.0000	0.0000	(0.0406)	(0.0046)	0.0000	1	(0.0452)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6



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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GEPIC ENERGY DEVELOPMENT CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000791.ZK	12/23/2024	SDB3260122957	9,400.00	0.8312	7,937.10	7,813.56	0.0000	4.3300	50.0000	0.0000	(0.9547)	(0.1085)	0.0000	1	(1.0632)	01/06/2025
000791.ZK	12/23/2024	SDB3260122957	5,300.00	0.8312	4,475.17	4,405.52	0.0000	4.3300	50.0000	0.0000	(0.5383)	(0.0612)	0.0000	1	(0.5995)	01/06/2025
000791.ZK	12/23/2024	SDB3260122957	2,100.00	0.8312	1,773.18	1,745.58	0.0000	4.3300	50.0000	0.0000	(0.2133)	(0.0242)	0.0000	1	(0.2375)	01/06/2025
000791.ZK	12/23/2024	SDB3260122957	6,300.00	0.8312	5,319.54	5,236.75	0.0000	4.3300	50.0000	0.0000	(0.6398)	(0.0727)	0.0000	1	(0.7126)	01/06/2025
000791.ZK	12/23/2024	SDB3260122957	18,500.00	0.8312	15,620.88	15,377.76	0.0000	4.3300	50.0000	0.0000	(1.8788)	(0.2136)	0.0000	1	(2.0924)	01/06/2025
000791.ZK	12/23/2024	SDB3260122957	26,000.00	0.8312	21,953.67	21,611.98	0.0000	4.3300	50.0000	0.0000	(2.6405)	(0.3002)	0.0000	1	(2.9407)	01/06/2025
000791.ZK	12/23/2024	SDB3260122957	37,000.00	0.8312	31,241.76	30,755.51	0.0000	4.3300	50.0000	0.0000	(3.7577)	(0.4272)	0.0000	1	(4.1848)	01/06/2025
000791.ZK	12/23/2024	SDB3260122957	10,200.00	0.8312	8,612.59	8,478.55	0.0000	4.3300	50.0000	0.0000	(1.0359)	(0.1178)	0.0000	1	(1.1537)	01/06/2025
000791.ZK	12/23/2024	SDB3260122957	700.00	0.8312	591.06	581.86	0.0000	4.3300	50.0000	0.0000	(0.0711)	(0.0081)	0.0000	1	(0.0792)	01/06/2025
000791.ZK	12/23/2024	SDB3260122957	1,300.00	0.8312	1,097.68	1,080.60	0.0000	4.3300	50.0000	0.0000	(0.1320)	(0.0150)	0.0000	1	(0.1470)	01/06/2025
000791.ZK	12/23/2024	SDB3260122957	11,500.00	0.8312	9,710.28	9,559.15	0.0000	4.3300	50.0000	0.0000	(1.1679)	(0.1328)	0.0000	1	(1.3007)	01/06/2025
000791.ZK	12/23/2024	SDB3260122957	6,100.00	0.8312	5,150.67	5,070.50	0.0000	4.3300	50.0000	0.0000	(0.6195)	(0.0704)	0.0000	1	(0.6899)	01/06/2025
000791.ZK	12/23/2024	SDB3260122957	1,000.00	0.8312	844.37	831.23	0.0000	4.3300	50.0000	0.0000	(0.1016)	(0.0115)	0.0000	1	(0.1131)	01/06/2025
000791.ZK	12/23/2024	SDB3260122957	200.00	0.8312	168.87	166.25	0.0000	4.3300	50.0000	0.0000	(0.0203)	(0.0023)	0.0000	1	(0.0226)	01/06/2025
000791.ZK	12/23/2024	SDB3260122957	300.00	0.8312	253.31	249.37	0.0000	4.3300	50.0000	0.0000	(0.0305)	(0.0035)	0.0000	1	(0.0339)	01/06/2025
000791.ZK	12/23/2024	SDB3260122957	3,100.00	0.8312	2,617.55	2,576.81	0.0000	4.3300	50.0000	0.0000	(0.3148)	(0.0358)	0.0000	1	(0.3506)	01/06/2025
000791.ZK	12/23/2024	SDB3260122957	5,700.00	0.8312	4,812.92	4,738.01	0.0000	4.3300	50.0000	0.0000	(0.5789)	(0.0658)	0.0000	1	(0.6447)	01/06/2025
000791.ZK	12/23/2024	SDB3260122957	16,300.00	0.8312	13,763.26	13,549.05	0.0000	4.3300	50.0000	0.0000	(1.6554)	(0.1882)	0.0000	1	(1.8436)	01/06/2025
000791.ZK	12/23/2024	SDB3260122957	21,300.00	0.8312	17,985.12	17,705.20	0.0000	4.3300	50.0000	0.0000	(2.1632)	(0.2459)	0.0000	1	(2.4091)	01/06/2025
000791.ZK	12/23/2024	SDB3260122957	4,000.00	0.8312	3,377.49	3,324.92	0.0000	4.3300	50.0000	0.0000	(0.4062)	(0.0462)	0.0000	1	(0.4524)	01/06/2025
000791.ZK	12/23/2024	SDB3260122957	1,900.00	0.8312	1,604.31	1,579.34	0.0000	4.3300	50.0000	0.0000	(0.1930)	(0.0219)	0.0000	1	(0.2149)	01/06/2025
000791.ZK	12/23/2024	SDB3260122957	14,800.00	0.8312	12,496.71	12,302.20	0.0000	4.3300	50.0000	0.0000	(1.5031)	(0.1709)	0.0000	1	(1.6739)	01/06/2025
000791.ZK	12/23/2024	SDB3260122957	19,200.00	0.8312	16,211.94	15,959.62	0.0000	4.3300	50.0000	0.0000	(1.9499)	(0.2217)	0.0000	1	(2.1716)	01/06/2025
000791.ZK	12/23/2024	SDB3260122957	9,300.00	0.8312	7,852.66	7,730.44	0.0000	4.3300	50.0000	0.0000	(0.9445)	(0.1074)	0.0000	1	(1.0519)	01/06/2025
000791.ZK	12/23/2024	SDB3260122957	14,700.00	0.8312	12,412.27	12,219.08	0.0000	4.3300	50.0000	0.0000	(1.4929)	(0.1697)	0.0000	1	(1.6626)	01/06/2025
000791.ZK	12/23/2024	SDB3260122957	15,000.00	0.8312	12,665.58	12,468.45	0.0000	4.3300	50.0000	0.0000	(1.5234)	(0.1732)	0.0000	1	(1.6966)	01/06/2025
000791.ZK	12/23/2024	SDB3260122957	1,700.00	0.8312	1,435.43	1,413.09	0.0000	4.3300	50.0000	0.0000	(0.1727)	(0.0196)	0.0000	1	(0.1923)	01/06/2025
000791.ZK	12/23/2024	SDB3260122957	3,300.00	0.8312	2,786.43	2,743.06	0.0000	4.3300	50.0000	0.0000	(0.3351)	(0.0381)	0.0000	1	(0.3732)	01/06/2025
000791.ZK	12/23/2024	SDB3260122957	2,500.00	0.8312	2,110.93	2,078.07	0.0000	4.3300	50.0000	0.0000	(0.2539)	(0.0289)	0.0000	1	(0.2828)	01/06/2025
000791.ZK	12/23/2024	SDB3260122957	1,700.00	0.8312	1,435.43	1,413.09	0.0000	4.3300	50.0000	0.0000	(0.1727)	(0.0196)	0.0000	1	(0.1923)	01/06/2025
000791.ZK	12/23/2024	SDB3260122957	2,000.00	0.8312	1,688.74	1,662.46	0.0000	4.3300	50.0000	0.0000	(0.2031)	(0.0231)	0.0000	1	(0.2262)	01/06/2025
000791.ZK	12/23/2024	SDB3260122957	2,200.00	0.8312	1,857.62	1,828.71	0.0000	4.3300	50.0000	0.0000	(0.2234)	(0.0254)	0.0000	1	(0.2488)	01/06/2025
000791.ZK	12/23/2024	SDB3260122957	2,800.00	0.8312	2,364.24	2,327.44	0.0000	4.3300	50.0000	0.0000	(0.2844)	(0.0323)	0.0000	1	(0.3167)	01/06/2025
000791.ZK	12/23/2024	SDB3260122957	12,900.00	0.8312	10,892.40	10,722.87	0.0000	4.3300	50.0000	0.0000	(1.3101)	(0.1489)	0.0000	1	(1.4590)	01/06/2025
000791.ZK	12/23/2024	SDB3260122957	7,000.00	0.8312	5,910.60	5,818.61	0.0000	4.3300	50.0000	0.0000	(0.7109)	(0.0808)	0.0000	1	(0.7917)	01/06/2025
000791.ZK	12/23/2024	SDB3260122957	100.00	0.8312	84.44	83.12	0.0000	4.3300	50.0000	0.0000	(0.0102)	(0.0012)	0.0000	1	(0.0113)	01/06/2025
000791.ZK	12/23/2024	SDB3260122957	6,400.00	0.8312	5,403.98	5,319.87	0.0000	4.3300	50.0000	0.0000	(0.6500)	(0.0739)	0.0000	1	(0.7239)	01/06/2025
000791.ZK	12/23/2024	SDB3260122957	600.00	0.8312	506.62	498.74	0.0000	4.3300	50.0000	0.0000	(0.0609)	(0.0069)	0.0000	1	(0.0679)	01/06/2025
000791.ZK	12/23/2024	SDB3260122957	1,800.00	0.8312	1,519.87	1,496.21	0.0000	4.3300	50.0000	0.0000	(0.1828)	(0.0208)	0.0000	1	(0.2036)	01/06/2025
000791.ZK	12/23/2024	SDB3260122957	11,200.00	0.8312	9,456.97	9,309.78	0.0000	4.3300	50.0000	0.0000	(1.1375)	(0.1293)	0.0000	1	(1.2668)	01/06/2025
000791.ZK	12/23/2024	SDB3260122957	2,100.00	0.8312	1,773.18	1,745.58	0.0000	4.3300	50.0000	0.0000	(0.2133)	(0.0242)	0.0000	1	(0.2375)	01/06/2025
000791.ZK	12/23/2024	SDB3260122957	200.00	0.8312	168.87	166.25	0.0000	4.3300	50.0000	0.0000	(0.0203)	(0.0023)	0.0000	1	(0.0226)	01/06/2025
000791.ZK	12/23/2024	SDB3260122957	1,100.00	0.8312	928.81	914.35	0.0000	4.3300	50.0000	0.0000	(0.1117)	(0.0127)	0.0000	1	(0.1244)	01/06/2025
000791.ZK	12/23/2024	SDB3260122957	2,800.00	0.8312	2,364.24	2,327.44	0.0000	4.3300	50.0000	0.0000	(0.2844)	(0.0323)	0.0000	1	(0.3167)	01/06/2025
000791.ZK	12/23/2024	SDB3260122957	29,200.00	0.8312	24,655.66	24,271.92	0.0000	4.3300	50.0000	0.0000	(2.9655)	(0.3371)	0.0000	1	(3.3026)	01/06/2025
000791.ZK	12/23/2024	SDB3260122957	26,600.00	0.8312	22,460.30	22,110.72	0.0000	4.3300	50.0000	0.0000	(2.7015)	(0.3071)	0.0000	1	(3.0086)	01/06/2025
000791.ZK	12/23/2024	SDB3260122957	200.00	0.8312	168.87	166.25	0.0000	4.3300	50.0000	0.0000	(0.0203)	(0.0023)	0.0000	1	(0.0226)	01/06/2025
000791.ZK	12/23/2024	SDB3260122957	29,500.00	0.8312	24,908.97	24,521.28	0.0000	4.3300	50.0000	0.0000	(2.9960)	(0.3406)	0.0000	1	(3.3366)	01/06/2025
000791.ZK	12/23/2024	SDB3260122957	800.00	0.8312	675.50	664.98	0.0000	4.3300	50.0000	0.0000	(0.0812)	(0.0092)	0.0000	1	(0.0905)	01/06/2025
000791.ZK	12/23/2024	SDB3260122957	100.00	0.8312	84.44	83.12	0.0000	4.3300	50.0000	0.0000	(0.0102)	(0.0012)	0.0000	1	(0.0113)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GEPIC ENERGY DEVELOPMENT CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000791.ZK	12/23/2024	SDB3260122957	10,300.00	0.8312	8,697.03	8,561.67	0.0000	4.3300	50.0000	0.0000	(1.0461)	(0.1189)	0.0000	1	(1.1650)	01/06/2025
000791.ZK	12/23/2024	SDB3260122957	200.00	0.8312	168.87	166.25	0.0000	4.3300	50.0000	0.0000	(0.0203)	(0.0023)	0.0000	1	(0.0226)	01/06/2025
000791.ZK	12/23/2024	SDB3260122957	19,600.00	0.8312	16,549.69	16,292.11	0.0000	4.3300	50.0000	0.0000	(1.9906)	(0.2263)	0.0000	1	(2.2168)	01/06/2025
000791.ZK	12/23/2024	SDB3260122957	7,000.00	0.8312	5,910.60	5,818.61	0.0000	4.3300	50.0000	0.0000	(0.7109)	(0.0808)	0.0000	1	(0.7917)	01/06/2025
000791.ZK	12/23/2024	SDB3260122957	5,900.00	0.8312	4,981.79	4,904.26	0.0000	4.3300	50.0000	0.0000	(0.5992)	(0.0681)	0.0000	1	(0.6673)	01/06/2025
000791.ZK	12/23/2024	SDB3260122957	27,800.00	0.8312	23,473.54	23,108.19	0.0000	4.3300	50.0000	0.0000	(2.8233)	(0.3209)	0.0000	1	(3.1443)	01/06/2025
000791.ZK	12/23/2024	SDB3260122957	3,100.00	0.8312	2,617.55	2,576.81	0.0000	4.3300	50.0000	0.0000	(0.3148)	(0.0358)	0.0000	1	(0.3506)	01/06/2025
000791.ZK	12/23/2024	SDB3260122957	4,500.00	0.8312	3,799.67	3,740.53	0.0000	4.3300	50.0000	0.0000	(0.4570)	(0.0520)	0.0000	1	(0.5090)	01/06/2025
000791.ZK	12/20/2024	SDB3260122957	3,500.00	0.8270	2,944.06	2,894.33	0.0000	4.3300	50.0000	0.0000	(1.0623)	(0.1206)	0.0000	3	(1.1829)	01/06/2025
000791.ZK	12/20/2024	SDB3260122957	7,000.00	0.8270	5,872.51	5,788.66	0.0000	4.3300	50.0000	0.0000	(2.1190)	(0.2412)	0.0000	3	(2.3602)	01/06/2025
000791.ZK	12/20/2024	SDB3260122957	600.00	0.8270	500.37	496.17	0.0000	4.3300	50.0000	0.0000	(0.1805)	(0.0207)	0.0000	3	(0.2012)	01/06/2025
000791.ZK	12/20/2024	SDB3260122957	300.00	0.8270	250.17	248.09	0.0000	4.3300	50.0000	0.0000	(0.0903)	(0.0103)	0.0000	3	(0.1066)	01/06/2025
000791.ZK	12/20/2024	SDB3260122957	200.00	0.8270	169.41	165.39	0.0000	4.3300	50.0000	0.0000	(0.0611)	(0.0069)	0.0000	3	(0.0680)	01/06/2025
000791.ZK	12/20/2024	SDB3260122957	6,100.00	0.8270	5,136.86	5,044.40	0.0000	4.3300	50.0000	0.0000	(1.8536)	(0.2102)	0.0000	3	(2.0637)	01/06/2025
000791.ZK	12/20/2024	SDB3260122957	3,500.00	0.8270	2,906.00	2,894.33	0.0000	4.3300	50.0000	0.0000	(1.0486)	(0.1206)	0.0000	3	(1.1692)	01/06/2025
000791.ZK	12/20/2024	SDB3260122957	11,300.00	0.8270	9,369.85	9,344.55	0.0000	4.3300	50.0000	0.0000	(3.3810)	(0.3894)	0.0000	3	(3.7703)	01/06/2025
000791.ZK	12/20/2024	SDB3260122957	6,300.00	0.8270	5,283.28	5,209.79	0.0000	4.3300	50.0000	0.0000	(1.9064)	(0.2171)	0.0000	3	(2.1235)	01/06/2025
000791.ZK	12/20/2024	SDB3260122957	3,500.00	0.8270	2,938.19	2,894.33	0.0000	4.3300	50.0000	0.0000	(1.0602)	(0.1206)	0.0000	3	(1.1808)	01/06/2025
000791.ZK	12/20/2024	SDB3260122957	3,700.00	0.8270	3,130.44	3,059.72	0.0000	4.3300	50.0000	0.0000	(1.1296)	(0.1275)	0.0000	3	(1.2571)	01/06/2025
000791.ZK	12/20/2024	SDB3260122957	800.00	0.8270	679.62	661.56	0.0000	4.3300	50.0000	0.0000	(0.2452)	(0.0276)	0.0000	3	(0.2728)	01/06/2025
000791.ZK	12/20/2024	SDB3260122957	19,700.00	0.8270	16,688.26	16,290.93	0.0000	4.3300	50.0000	0.0000	(6.0217)	(0.6788)	0.0000	3	(6.7005)	01/06/2025
000791.ZK	12/20/2024	SDB3260122957	1,900.00	0.8270	1,621.97	1,571.21	0.0000	4.3300	50.0000	0.0000	(0.5853)	(0.0655)	0.0000	3	(0.6507)	01/06/2025
000791.ZK	12/20/2024	SDB3260122957	100.00	0.8270	84.44	82.70	0.0000	4.3300	50.0000	0.0000	(0.0305)	(0.0034)	0.0000	3	(0.0339)	01/06/2025
000791.ZK	12/20/2024	SDB3260122957	2,200.00	0.8270	1,857.62	1,819.29	0.0000	4.3300	50.0000	0.0000	(0.6703)	(0.0758)	0.0000	3	(0.7461)	01/06/2025
000791.ZK	12/20/2024	SDB3260122957	5,700.00	0.8270	4,812.92	4,713.62	0.0000	4.3300	50.0000	0.0000	(1.7367)	(0.1964)	0.0000	3	(1.9331)	01/06/2025
000791.ZK	12/20/2024	SDB3260122957	5,800.00	0.8270	4,897.36	4,796.32	0.0000	4.3300	50.0000	0.0000	(1.7671)	(0.1998)	0.0000	3	(1.9670)	01/06/2025
000791.ZK	12/20/2024	SDB3260122957	1,600.00	0.8270	1,351.00	1,323.12	0.0000	4.3300	50.0000	0.0000	(0.4875)	(0.0551)	0.0000	3	(0.5426)	01/06/2025
000791.ZK	12/20/2024	SDB3260122957	4,200.00	0.8270	3,546.36	3,473.19	0.0000	4.3300	50.0000	0.0000	(1.2796)	(0.1447)	0.0000	3	(1.4244)	01/06/2025
000791.ZK	12/20/2024	SDB3260122957	200.00	0.8270	168.87	165.39	0.0000	4.3300	50.0000	0.0000	(0.0609)	(0.0069)	0.0000	3	(0.0678)	01/06/2025
000791.ZK	12/20/2024	SDB3260122957	2,300.00	0.8270	1,942.06	1,901.99	0.0000	4.3300	50.0000	0.0000	(0.7008)	(0.0792)	0.0000	3	(0.7800)	01/06/2025
000791.ZK	12/20/2024	SDB3260122957	600.00	0.8270	506.62	496.17	0.0000	4.3300	50.0000	0.0000	(0.1828)	(0.0207)	0.0000	3	(0.2035)	01/06/2025
000791.ZK	12/20/2024	SDB3260122957	10,200.00	0.8270	8,612.59	8,434.90	0.0000	4.3300	50.0000	0.0000	(3.1077)	(0.3515)	0.0000	3	(3.4592)	01/06/2025
000791.ZK	12/20/2024	SDB3260122957	6,600.00	0.8270	5,572.86	5,457.88	0.0000	4.3300	50.0000	0.0000	(2.0109)	(0.2274)	0.0000	3	(2.2383)	01/06/2025
000791.ZK	12/20/2024	SDB3260122957	400.00	0.8270	337.75	330.78	0.0000	4.3300	50.0000	0.0000	(0.1219)	(0.0138)	0.0000	3	(0.1357)	01/06/2025
000791.ZK	12/20/2024	SDB3260122957	9,400.00	0.8270	7,937.10	7,773.34	0.0000	4.3300	50.0000	0.0000	(2.8640)	(0.3239)	0.0000	3	(3.1879)	01/06/2025
000791.ZK	12/20/2024	SDB3260122957	5,300.00	0.8270	4,475.17	4,382.84	0.0000	4.3300	50.0000	0.0000	(1.6148)	(0.1826)	0.0000	3	(1.7974)	01/06/2025
000791.ZK	12/20/2024	SDB3260122957	2,100.00	0.8270	1,773.18	1,736.60	0.0000	4.3300	50.0000	0.0000	(0.6398)	(0.0724)	0.0000	3	(0.7122)	01/06/2025
000791.ZK	12/20/2024	SDB3260122957	6,300.00	0.8270	5,319.54	5,209.79	0.0000	4.3300	50.0000	0.0000	(1.9195)	(0.2171)	0.0000	3	(2.1365)	01/06/2025
000791.ZK	12/20/2024	SDB3260122957	18,500.00	0.8270	15,620.88	15,298.59	0.0000	4.3300	50.0000	0.0000	(5.6365)	(0.6374)	0.0000	3	(6.2740)	01/06/2025
000791.ZK	12/20/2024	SDB3260122957	26,000.00	0.8270	21,953.67	21,500.73	0.0000	4.3300	50.0000	0.0000	(7.9216)	(0.8959)	0.0000	3	(8.8175)	01/06/2025
000791.ZK	12/20/2024	SDB3260122957	37,000.00	0.8270	31,241.76	30,597.19	0.0000	4.3300	50.0000	0.0000	(11.2731)	(1.2749)	0.0000	3	(12.5480)	01/06/2025
000791.ZK	12/20/2024	SDB3260122957	10,200.00	0.8270	8,612.59	8,434.90	0.0000	4.3300	50.0000	0.0000	(3.1077)	(0.3515)	0.0000	3	(3.4592)	01/06/2025
000791.ZK	12/20/2024	SDB3260122957	700.00	0.8270	591.06	578.87	0.0000	4.3300	50.0000	0.0000	(0.2133)	(0.0241)	0.0000	3	(0.2374)	01/06/2025
000791.ZK	12/20/2024	SDB3260122957	1,300.00	0.8270	1,097.68	1,075.04	0.0000	4.3300	50.0000	0.0000	(0.3961)	(0.0448)	0.0000	3	(0.4409)	01/06/2025
000791.ZK	12/20/2024	SDB3260122957	11,500.00	0.8270	9,710.28	9,509.94	0.0000	4.3300	50.0000	0.0000	(3.5038)	(0.3962)	0.0000	3	(3.9000)	01/06/2025
000791.ZK	12/20/2024	SDB3260122957	6,100.00	0.8270	5,150.67	5,044.40	0.0000	4.3300	50.0000	0.0000	(1.8585)	(0.2102)	0.0000	3	(2.0687)	01/06/2025
000791.ZK	12/20/2024	SDB3260122957	1,000.00	0.8270	844.37	826.95	0.0000	4.3300	50.0000	0.0000	(0.3047)	(0.0345)	0.0000	3	(0.3391)	01/06/2025
000791.ZK	12/20/2024	SDB3260122957	200.00	0.8270	168.87	165.39	0.0000	4.3300	50.0000	0.0000	(0.0609)	(0.0069)	0.0000	3	(0.0678)	01/06/2025
000791.ZK	12/20/2024	SDB3260122957	300.00	0.8270	253.31	248.09	0.0000	4.3300	50.0000	0.0000	(0.0914)	(0.0103)	0.0000	3	(0.1017)	01/06/2025
000791.ZK	12/20/2024	SDB3260122957	3,100.00	0.8270	2,617.55	2,563.55	0.0000	4.3300	50.0000	0.0000	(0.9445)	(0.1068)	0.0000	3	(1.0513)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GEPIC ENERGY DEVELOPMENT CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000791.ZK	12/20/2024	SDB3260122957	5,700.00	0.8270	4,812.92	4,713.62	0.0000	4.3300	50.0000	0.0000	(1.7367)	(0.1964)	0.0000	3	(1.9331)	01/06/2025
000791.ZK	12/20/2024	SDB3260122957	16,300.00	0.8270	13,763.26	13,479.30	0.0000	4.3300	50.0000	0.0000	(4.9662)	(0.5616)	0.0000	3	(5.5279)	01/06/2025
000791.ZK	12/20/2024	SDB3260122957	21,300.00	0.8270	17,985.12	17,614.06	0.0000	4.3300	50.0000	0.0000	(6.4896)	(0.7339)	0.0000	3	(7.2236)	01/06/2025
000791.ZK	12/20/2024	SDB3260122957	4,000.00	0.8270	3,377.49	3,307.80	0.0000	4.3300	50.0000	0.0000	(1.2187)	(0.1378)	0.0000	3	(1.3565)	01/06/2025
000791.ZK	12/20/2024	SDB3260122957	1,900.00	0.8270	1,604.31	1,571.21	0.0000	4.3300	50.0000	0.0000	(0.5789)	(0.0655)	0.0000	3	(0.6444)	01/06/2025
000791.ZK	12/20/2024	SDB3260122957	14,800.00	0.8270	12,496.71	12,238.87	0.0000	4.3300	50.0000	0.0000	(4.5092)	(0.5100)	0.0000	3	(5.0192)	01/06/2025
000791.ZK	12/20/2024	SDB3260122957	19,200.00	0.8270	16,211.94	15,877.46	0.0000	4.3300	50.0000	0.0000	(5.8498)	(0.6616)	0.0000	3	(6.5114)	01/06/2025
000791.ZK	12/20/2024	SDB3260122957	9,300.00	0.8270	7,852.66	7,690.64	0.0000	4.3300	50.0000	0.0000	(2.8335)	(0.3204)	0.0000	3	(3.1539)	01/06/2025
000791.ZK	12/20/2024	SDB3260122957	14,700.00	0.8270	12,412.27	12,156.18	0.0000	4.3300	50.0000	0.0000	(4.4788)	(0.5065)	0.0000	3	(4.9853)	01/06/2025
000791.ZK	12/20/2024	SDB3260122957	15,000.00	0.8270	12,665.58	12,404.26	0.0000	4.3300	50.0000	0.0000	(4.5702)	(0.5168)	0.0000	3	(5.0870)	01/06/2025
000791.ZK	12/20/2024	SDB3260122957	1,700.00	0.8270	1,435.43	1,405.82	0.0000	4.3300	50.0000	0.0000	(0.5180)	(0.0586)	0.0000	3	(0.5765)	01/06/2025
000791.ZK	12/20/2024	SDB3260122957	3,300.00	0.8270	2,786.43	2,728.94	0.0000	4.3300	50.0000	0.0000	(1.0054)	(0.1137)	0.0000	3	(1.1191)	01/06/2025
000791.ZK	12/20/2024	SDB3260122957	2,500.00	0.8270	2,110.93	2,067.38	0.0000	4.3300	50.0000	0.0000	(0.7617)	(0.0861)	0.0000	3	(0.8478)	01/06/2025
000791.ZK	12/20/2024	SDB3260122957	1,700.00	0.8270	1,435.43	1,405.82	0.0000	4.3300	50.0000	0.0000	(0.5180)	(0.0586)	0.0000	3	(0.5765)	01/06/2025
000791.ZK	12/20/2024	SDB3260122957	2,000.00	0.8270	1,688.74	1,653.90	0.0000	4.3300	50.0000	0.0000	(0.6094)	(0.0689)	0.0000	3	(0.6783)	01/06/2025
000791.ZK	12/20/2024	SDB3260122957	2,200.00	0.8270	1,857.62	1,819.29	0.0000	4.3300	50.0000	0.0000	(0.6703)	(0.0758)	0.0000	3	(0.7461)	01/06/2025
000791.ZK	12/20/2024	SDB3260122957	2,800.00	0.8270	2,364.24	2,315.46	0.0000	4.3300	50.0000	0.0000	(0.8531)	(0.0965)	0.0000	3	(0.9496)	01/06/2025
000791.ZK	12/20/2024	SDB3260122957	12,900.00	0.8270	10,892.40	10,667.67	0.0000	4.3300	50.0000	0.0000	(3.9303)	(0.4445)	0.0000	3	(4.3748)	01/06/2025
000791.ZK	12/20/2024	SDB3260122957	7,000.00	0.8270	5,910.60	5,788.66	0.0000	4.3300	50.0000	0.0000	(2.1327)	(0.2412)	0.0000	3	(2.3739)	01/06/2025
000791.ZK	12/20/2024	SDB3260122957	100.00	0.8270	84.44	82.70	0.0000	4.3300	50.0000	0.0000	(0.0305)	(0.0034)	0.0000	3	(0.0339)	01/06/2025
000791.ZK	12/20/2024	SDB3260122957	6,400.00	0.8270	5,403.98	5,292.49	0.0000	4.3300	50.0000	0.0000	(1.9499)	(0.2205)	0.0000	3	(2.1705)	01/06/2025
000791.ZK	12/20/2024	SDB3260122957	600.00	0.8270	506.62	496.17	0.0000	4.3300	50.0000	0.0000	(0.1828)	(0.0207)	0.0000	3	(0.2035)	01/06/2025
000791.ZK	12/20/2024	SDB3260122957	1,800.00	0.8270	1,519.87	1,488.51	0.0000	4.3300	50.0000	0.0000	(0.5484)	(0.0620)	0.0000	3	(0.6104)	01/06/2025
000791.ZK	12/20/2024	SDB3260122957	11,200.00	0.8270	9,456.97	9,261.85	0.0000	4.3300	50.0000	0.0000	(3.4124)	(0.3859)	0.0000	3	(3.7983)	01/06/2025
000791.ZK	12/20/2024	SDB3260122957	2,100.00	0.8270	1,773.18	1,736.60	0.0000	4.3300	50.0000	0.0000	(0.6398)	(0.0724)	0.0000	3	(0.7122)	01/06/2025
000791.ZK	12/20/2024	SDB3260122957	200.00	0.8270	168.87	165.39	0.0000	4.3300	50.0000	0.0000	(0.0609)	(0.0069)	0.0000	3	(0.0678)	01/06/2025
000791.ZK	12/20/2024	SDB3260122957	1,100.00	0.8270	928.81	909.65	0.0000	4.3300	50.0000	0.0000	(0.3351)	(0.0379)	0.0000	3	(0.3730)	01/06/2025
000791.ZK	12/20/2024	SDB3260122957	2,800.00	0.8270	2,364.24	2,315.46	0.0000	4.3300	50.0000	0.0000	(0.8531)	(0.0965)	0.0000	3	(0.9496)	01/06/2025
000791.ZK	12/20/2024	SDB3260122957	29,200.00	0.8270	24,655.66	24,146.97	0.0000	4.3300	50.0000	0.0000	(8.8966)	(1.0061)	0.0000	3	(9.9027)	01/06/2025
000791.ZK	12/20/2024	SDB3260122957	26,600.00	0.8270	22,460.30	21,996.90	0.0000	4.3300	50.0000	0.0000	(8.1044)	(0.9165)	0.0000	3	(9.0210)	01/06/2025
000791.ZK	12/20/2024	SDB3260122957	200.00	0.8270	168.87	165.39	0.0000	4.3300	50.0000	0.0000	(0.0609)	(0.0069)	0.0000	3	(0.0678)	01/06/2025
000791.ZK	12/20/2024	SDB3260122957	29,500.00	0.8270	24,908.97	24,395.05	0.0000	4.3300	50.0000	0.0000	(8.9880)	(1.0165)	0.0000	3	(10.0044)	01/06/2025
000791.ZK	12/20/2024	SDB3260122957	800.00	0.8270	675.50	661.56	0.0000	4.3300	50.0000	0.0000	(0.2437)	(0.0276)	0.0000	3	(0.2713)	01/06/2025
000791.ZK	12/20/2024	SDB3260122957	100.00	0.8270	84.44	82.70	0.0000	4.3300	50.0000	0.0000	(0.0305)	(0.0034)	0.0000	3	(0.0339)	01/06/2025
000791.ZK	12/20/2024	SDB3260122957	10,300.00	0.8270	8,697.03	8,517.60	0.0000	4.3300	50.0000	0.0000	(3.1382)	(0.3549)	0.0000	3	(3.4931)	01/06/2025
000791.ZK	12/20/2024	SDB3260122957	200.00	0.8270	168.87	165.39	0.0000	4.3300	50.0000	0.0000	(0.0609)	(0.0069)	0.0000	3	(0.0678)	01/06/2025
000791.ZK	12/20/2024	SDB3260122957	19,600.00	0.8270	16,549.69	16,208.24	0.0000	4.3300	50.0000	0.0000	(5.9717)	(0.6753)	0.0000	3	(6.6470)	01/06/2025
000791.ZK	12/20/2024	SDB3260122957	7,000.00	0.8270	5,910.60	5,788.66	0.0000	4.3300	50.0000	0.0000	(2.1327)	(0.2412)	0.0000	3	(2.3739)	01/06/2025
000791.ZK	12/20/2024	SDB3260122957	5,900.00	0.8270	4,981.79	4,879.01	0.0000	4.3300	50.0000	0.0000	(1.7976)	(0.2033)	0.0000	3	(2.0009)	01/06/2025
000791.ZK	12/20/2024	SDB3260122957	27,800.00	0.8270	23,473.54	22,989.24	0.0000	4.3300	50.0000	0.0000	(8.4700)	(0.9579)	0.0000	3	(9.4279)	01/06/2025
000791.ZK	12/20/2024	SDB3260122957	3,100.00	0.8270	2,617.55	2,563.55	0.0000	4.3300	50.0000	0.0000	(0.9445)	(0.1068)	0.0000	3	(1.0513)	01/06/2025
000791.ZK	12/20/2024	SDB3260122957	4,500.00	0.8270	3,799.67	3,721.28	0.0000	4.3300	50.0000	0.0000	(1.3710)	(0.1551)	0.0000	3	(1.5261)	01/06/2025
000791.ZK	12/19/2024	SDB3260122957	3,500.00	0.8398	2,944.06	2,939.34	0.0000	4.5800	50.0000	0.0000	(0.3745)	(0.0408)	0.0000	1	(0.4154)	01/06/2025
000791.ZK	12/19/2024	SDB3260122957	7,000.00	0.8398	5,872.51	5,878.68	0.0000	4.5800	50.0000	0.0000	(0.7471)	(0.0816)	0.0000	1	(0.8288)	01/06/2025
000791.ZK	12/19/2024	SDB3260122957	600.00	0.8398	500.37	503.89	0.0000	4.5800	50.0000	0.0000	(0.0637)	(0.0070)	0.0000	1	(0.0707)	01/06/2025
000791.ZK	12/19/2024	SDB3260122957	300.00	0.8398	250.17	251.94	0.0000	4.5800	50.0000	0.0000	(0.0318)	(0.0035)	0.0000	1	(0.0353)	01/06/2025
000791.ZK	12/19/2024	SDB3260122957	200.00	0.8398	169.41	167.96	0.0000	4.5800	50.0000	0.0000	(0.0216)	(0.0023)	0.0000	1	(0.0239)	01/06/2025
000791.ZK	12/19/2024	SDB3260122957	6,100.00	0.8398	5,136.86	5,122.85	0.0000	4.5800	50.0000	0.0000	(0.6535)	(0.0712)	0.0000	1	(0.7247)	01/06/2025
000791.ZK	12/19/2024	SDB3260122957	3,500.00	0.8398	2,906.00	2,939.34	0.0000	4.5800	50.0000	0.0000	(0.3697)	(0.0408)	0.0000	1	(0.4105)	01/06/2025
000791.ZK	12/19/2024	SDB3260122957	11,300.00	0.8398	9,369.85	9,489.86	0.0000	4.5800	50.0000	0.0000	(1.1921)	(0.1318)	0.0000	1	(1.3239)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GEPIC ENERGY DEVELOPMENT CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000791.ZK	12/19/2024	SDB3260122957	6,300.00	0.8398	5,283.28	5,290.81	0.0000	4.5800	50.0000	0.0000	(0.6722)	(0.0735)	0.0000	1	(0.7456)	01/06/2025
000791.ZK	12/19/2024	SDB3260122957	3,500.00	0.8398	2,938.19	2,939.34	0.0000	4.5800	50.0000	0.0000	(0.3738)	(0.0408)	0.0000	1	(0.4146)	01/06/2025
000791.ZK	12/19/2024	SDB3260122957	3,700.00	0.8398	3,130.44	3,107.30	0.0000	4.5800	50.0000	0.0000	(0.3983)	(0.0432)	0.0000	1	(0.4414)	01/06/2025
000791.ZK	12/19/2024	SDB3260122957	800.00	0.8398	679.62	671.85	0.0000	4.5800	50.0000	0.0000	(0.0865)	(0.0093)	0.0000	1	(0.0958)	01/06/2025
000791.ZK	12/19/2024	SDB3260122957	19,700.00	0.8398	16,688.26	16,544.28	0.0000	4.5800	50.0000	0.0000	(2.1231)	(0.2298)	0.0000	1	(2.3529)	01/06/2025
000791.ZK	12/19/2024	SDB3260122957	1,900.00	0.8398	1,621.97	1,595.64	0.0000	4.5800	50.0000	0.0000	(0.2064)	(0.0222)	0.0000	1	(0.2285)	01/06/2025
000791.ZK	12/19/2024	SDB3260122957	100.00	0.8398	84.44	83.98	0.0000	4.5800	50.0000	0.0000	(0.0107)	(0.0012)	0.0000	1	(0.0119)	01/06/2025
000791.ZK	12/19/2024	SDB3260122957	2,200.00	0.8398	1,857.62	1,847.58	0.0000	4.5800	50.0000	0.0000	(0.2363)	(0.0257)	0.0000	1	(0.2620)	01/06/2025
000791.ZK	12/19/2024	SDB3260122957	5,700.00	0.8398	4,812.92	4,786.92	0.0000	4.5800	50.0000	0.0000	(0.6123)	(0.0665)	0.0000	1	(0.6788)	01/06/2025
000791.ZK	12/19/2024	SDB3260122957	5,800.00	0.8398	4,897.36	4,870.90	0.0000	4.5800	50.0000	0.0000	(0.6231)	(0.0677)	0.0000	1	(0.6907)	01/06/2025
000791.ZK	12/19/2024	SDB3260122957	1,600.00	0.8398	1,351.00	1,343.70	0.0000	4.5800	50.0000	0.0000	(0.1719)	(0.0187)	0.0000	1	(0.1905)	01/06/2025
000791.ZK	12/19/2024	SDB3260122957	4,200.00	0.8398	3,546.36	3,527.21	0.0000	4.5800	50.0000	0.0000	(0.4512)	(0.0490)	0.0000	1	(0.5002)	01/06/2025
000791.ZK	12/19/2024	SDB3260122957	200.00	0.8398	168.87	167.96	0.0000	4.5800	50.0000	0.0000	(0.0215)	(0.0023)	0.0000	1	(0.0238)	01/06/2025
000791.ZK	12/19/2024	SDB3260122957	2,300.00	0.8398	1,942.06	1,931.57	0.0000	4.5800	50.0000	0.0000	(0.2471)	(0.0268)	0.0000	1	(0.2739)	01/06/2025
000791.ZK	12/19/2024	SDB3260122957	600.00	0.8398	506.62	503.89	0.0000	4.5800	50.0000	0.0000	(0.0645)	(0.0070)	0.0000	1	(0.0715)	01/06/2025
000791.ZK	12/19/2024	SDB3260122957	10,200.00	0.8398	8,612.59	8,566.07	0.0000	4.5800	50.0000	0.0000	(1.0957)	(0.1190)	0.0000	1	(1.2147)	01/06/2025
000791.ZK	12/19/2024	SDB3260122957	6,600.00	0.8398	5,572.86	5,542.75	0.0000	4.5800	50.0000	0.0000	(0.7090)	(0.0770)	0.0000	1	(0.7860)	01/06/2025
000791.ZK	12/19/2024	SDB3260122957	400.00	0.8398	337.75	335.92	0.0000	4.5800	50.0000	0.0000	(0.0430)	(0.0047)	0.0000	1	(0.0476)	01/06/2025
000791.ZK	12/19/2024	SDB3260122957	9,400.00	0.8398	7,937.10	7,894.22	0.0000	4.5800	50.0000	0.0000	(1.0098)	(0.1096)	0.0000	1	(1.1194)	01/06/2025
000791.ZK	12/19/2024	SDB3260122957	5,300.00	0.8398	4,475.17	4,451.00	0.0000	4.5800	50.0000	0.0000	(0.5693)	(0.0618)	0.0000	1	(0.6312)	01/06/2025
000791.ZK	12/19/2024	SDB3260122957	2,100.00	0.8398	1,773.18	1,763.60	0.0000	4.5800	50.0000	0.0000	(0.2256)	(0.0245)	0.0000	1	(0.2501)	01/06/2025
000791.ZK	12/19/2024	SDB3260122957	6,300.00	0.8398	5,319.54	5,290.81	0.0000	4.5800	50.0000	0.0000	(0.6768)	(0.0735)	0.0000	1	(0.7502)	01/06/2025
000791.ZK	12/19/2024	SDB3260122957	18,500.00	0.8398	15,620.88	15,536.50	0.0000	4.5800	50.0000	0.0000	(1.9873)	(0.2158)	0.0000	1	(2.2031)	01/06/2025
000791.ZK	12/19/2024	SDB3260122957	26,000.00	0.8398	21,953.67	21,835.09	0.0000	4.5800	50.0000	0.0000	(2.7930)	(0.3033)	0.0000	1	(3.0963)	01/06/2025
000791.ZK	12/19/2024	SDB3260122957	37,000.00	0.8398	31,241.76	31,073.01	0.0000	4.5800	50.0000	0.0000	(3.9746)	(0.4316)	0.0000	1	(4.4062)	01/06/2025
000791.ZK	12/19/2024	SDB3260122957	10,200.00	0.8398	8,612.59	8,566.07	0.0000	4.5800	50.0000	0.0000	(1.0957)	(0.1190)	0.0000	1	(1.2147)	01/06/2025
000791.ZK	12/19/2024	SDB3260122957	700.00	0.8398	591.06	587.87	0.0000	4.5800	50.0000	0.0000	(0.0752)	(0.0082)	0.0000	1	(0.0834)	01/06/2025
000791.ZK	12/19/2024	SDB3260122957	1,300.00	0.8398	1,097.68	1,091.75	0.0000	4.5800	50.0000	0.0000	(0.1396)	(0.0152)	0.0000	1	(0.1548)	01/06/2025
000791.ZK	12/19/2024	SDB3260122957	11,500.00	0.8398	9,710.28	9,657.83	0.0000	4.5800	50.0000	0.0000	(1.2354)	(0.1341)	0.0000	1	(1.3695)	01/06/2025
000791.ZK	12/19/2024	SDB3260122957	6,100.00	0.8398	5,150.67	5,122.85	0.0000	4.5800	50.0000	0.0000	(0.6553)	(0.0712)	0.0000	1	(0.7264)	01/06/2025
000791.ZK	12/19/2024	SDB3260122957	1,000.00	0.8398	844.37	839.81	0.0000	4.5800	50.0000	0.0000	(0.1074)	(0.0117)	0.0000	1	(0.1191)	01/06/2025
000791.ZK	12/19/2024	SDB3260122957	200.00	0.8398	168.87	167.96	0.0000	4.5800	50.0000	0.0000	(0.0215)	(0.0023)	0.0000	1	(0.0238)	01/06/2025
000791.ZK	12/19/2024	SDB3260122957	300.00	0.8398	253.31	251.94	0.0000	4.5800	50.0000	0.0000	(0.0322)	(0.0035)	0.0000	1	(0.0357)	01/06/2025
000791.ZK	12/19/2024	SDB3260122957	9,400.00	0.8398	7,937.10	7,894.22	0.0000	4.5800	50.0000	0.0000	(1.0098)	(0.1096)	0.0000	1	(1.1194)	01/06/2025
000791.ZK	12/19/2024	SDB3260122957	5,700.00	0.8398	4,812.92	4,786.92	0.0000	4.5800	50.0000	0.0000	(0.6123)	(0.0665)	0.0000	1	(0.6788)	01/06/2025
000791.ZK	12/19/2024	SDB3260122957	16,300.00	0.8398	13,763.26	13,688.92	0.0000	4.5800	50.0000	0.0000	(1.7510)	(0.1901)	0.0000	1	(1.9411)	01/06/2025
000791.ZK	12/19/2024	SDB3260122957	21,300.00	0.8398	17,985.12	17,887.97	0.0000	4.5800	50.0000	0.0000	(2.2881)	(0.2484)	0.0000	1	(2.5366)	01/06/2025
000791.ZK	12/19/2024	SDB3260122957	4,000.00	0.8398	3,377.49	3,359.24	0.0000	4.5800	50.0000	0.0000	(0.4297)	(0.0467)	0.0000	1	(0.4763)	01/06/2025
000791.ZK	12/19/2024	SDB3260122957	1,900.00	0.8398	1,604.31	1,595.64	0.0000	4.5800	50.0000	0.0000	(0.2041)	(0.0222)	0.0000	1	(0.2263)	01/06/2025
000791.ZK	12/19/2024	SDB3260122957	14,800.00	0.8398	12,496.71	12,429.20	0.0000	4.5800	50.0000	0.0000	(1.5899)	(0.1726)	0.0000	1	(1.7625)	01/06/2025
000791.ZK	12/19/2024	SDB3260122957	19,200.00	0.8398	16,211.94	16,124.37	0.0000	4.5800	50.0000	0.0000	(2.0625)	(0.2239)	0.0000	1	(2.2865)	01/06/2025
000791.ZK	12/19/2024	SDB3260122957	9,300.00	0.8398	7,852.66	7,810.24	0.0000	4.5800	50.0000	0.0000	(0.9990)	(0.1085)	0.0000	1	(1.1075)	01/06/2025
000791.ZK	12/19/2024	SDB3260122957	14,700.00	0.8398	12,412.27	12,345.22	0.0000	4.5800	50.0000	0.0000	(1.5791)	(0.1715)	0.0000	1	(1.7506)	01/06/2025
000791.ZK	12/19/2024	SDB3260122957	15,000.00	0.8398	12,665.58	12,597.16	0.0000	4.5800	50.0000	0.0000	(1.6113)	(0.1750)	0.0000	1	(1.7863)	01/06/2025
000791.ZK	12/19/2024	SDB3260122957	1,700.00	0.8398	1,435.43	1,427.68	0.0000	4.5800	50.0000	0.0000	(0.1826)	(0.0198)	0.0000	1	(0.2024)	01/06/2025
000791.ZK	12/19/2024	SDB3260122957	3,300.00	0.8398	2,786.43	2,771.38	0.0000	4.5800	50.0000	0.0000	(0.3545)	(0.0385)	0.0000	1	(0.3930)	01/06/2025
000791.ZK	12/19/2024	SDB3260122957	2,500.00	0.8398	2,110.93	2,099.53	0.0000	4.5800	50.0000	0.0000	(0.2686)	(0.0292)	0.0000	1	(0.2977)	01/06/2025
000791.ZK	12/19/2024	SDB3260122957	1,700.00	0.8398	1,435.43	1,427.68	0.0000	4.5800	50.0000	0.0000	(0.1826)	(0.0198)	0.0000	1	(0.2024)	01/06/2025
000791.ZK	12/19/2024	SDB3260122957	2,000.00	0.8398	1,688.74	1,679.62	0.0000	4.5800	50.0000	0.0000	(0.2148)	(0.0233)	0.0000	1	(0.2382)	01/06/2025
000791.ZK	12/19/2024	SDB3260122957	2,200.00	0.8398	1,857.62	1,847.58	0.0000	4.5800	50.0000	0.0000	(0.2363)	(0.0257)	0.0000	1	(0.2620)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GEPIC ENERGY DEVELOPMENT CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000791.ZK	12/19/2024	SDB3260122957	2,800.00	0.8398	2,364.24	2,351.47	0.0000	4.5800	50.0000	0.0000	(0.3008)	(0.0327)	0.0000	1	(0.3334)	01/06/2025
000791.ZK	12/19/2024	SDB3260122957	12,900.00	0.8398	10,892.40	10,833.56	0.0000	4.5800	50.0000	0.0000	(1.3858)	(0.1505)	0.0000	1	(1.5362)	01/06/2025
000791.ZK	12/19/2024	SDB3260122957	7,000.00	0.8398	5,910.60	5,878.68	0.0000	4.5800	50.0000	0.0000	(0.7520)	(0.0816)	0.0000	1	(0.8336)	01/06/2025
000791.ZK	12/19/2024	SDB3260122957	100.00	0.8398	84.44	83.98	0.0000	4.5800	50.0000	0.0000	(0.0107)	(0.0012)	0.0000	1	(0.0119)	01/06/2025
000791.ZK	12/19/2024	SDB3260122957	6,400.00	0.8398	5,403.98	5,374.79	0.0000	4.5800	50.0000	0.0000	(0.6875)	(0.0746)	0.0000	1	(0.7622)	01/06/2025
000791.ZK	12/19/2024	SDB3260122957	600.00	0.8398	506.62	503.89	0.0000	4.5800	50.0000	0.0000	(0.0645)	(0.0070)	0.0000	1	(0.0715)	01/06/2025
000791.ZK	12/19/2024	SDB3260122957	1,800.00	0.8398	1,519.87	1,511.66	0.0000	4.5800	50.0000	0.0000	(0.1934)	(0.0210)	0.0000	1	(0.2144)	01/06/2025
000791.ZK	12/19/2024	SDB3260122957	11,200.00	0.8398	9,456.97	9,405.88	0.0000	4.5800	50.0000	0.0000	(1.2031)	(0.1306)	0.0000	1	(1.3338)	01/06/2025
000791.ZK	12/19/2024	SDB3260122957	2,100.00	0.8398	1,773.18	1,763.60	0.0000	4.5800	50.0000	0.0000	(0.2256)	(0.0245)	0.0000	1	(0.2501)	01/06/2025
000791.ZK	12/19/2024	SDB3260122957	200.00	0.8398	168.87	167.96	0.0000	4.5800	50.0000	0.0000	(0.0215)	(0.0023)	0.0000	1	(0.0238)	01/06/2025
000791.ZK	12/19/2024	SDB3260122957	1,100.00	0.8398	928.81	923.79	0.0000	4.5800	50.0000	0.0000	(0.1182)	(0.0128)	0.0000	1	(0.1310)	01/06/2025
000791.ZK	12/19/2024	SDB3260122957	2,800.00	0.8398	2,364.24	2,351.47	0.0000	4.5800	50.0000	0.0000	(0.3008)	(0.0327)	0.0000	1	(0.3334)	01/06/2025
000791.ZK	12/19/2024	SDB3260122957	29,200.00	0.8398	24,655.66	24,522.48	0.0000	4.5800	50.0000	0.0000	(3.1367)	(0.3406)	0.0000	1	(3.4773)	01/06/2025
000791.ZK	12/19/2024	SDB3260122957	26,600.00	0.8398	22,460.30	22,338.97	0.0000	4.5800	50.0000	0.0000	(2.8574)	(0.3103)	0.0000	1	(3.1677)	01/06/2025
000791.ZK	12/19/2024	SDB3260122957	200.00	0.8398	168.87	167.96	0.0000	4.5800	50.0000	0.0000	(0.0215)	(0.0023)	0.0000	1	(0.0238)	01/06/2025
000791.ZK	12/19/2024	SDB3260122957	29,500.00	0.8398	24,908.97	24,774.42	0.0000	4.5800	50.0000	0.0000	(3.1690)	(0.3441)	0.0000	1	(3.5131)	01/06/2025
000791.ZK	12/19/2024	SDB3260122957	800.00	0.8398	675.50	671.85	0.0000	4.5800	50.0000	0.0000	(0.0859)	(0.0093)	0.0000	1	(0.0953)	01/06/2025
000791.ZK	12/19/2024	SDB3260122957	100.00	0.8398	84.44	83.98	0.0000	4.5800	50.0000	0.0000	(0.0107)	(0.0012)	0.0000	1	(0.0119)	01/06/2025
000791.ZK	12/19/2024	SDB3260122957	10,300.00	0.8398	8,697.03	8,650.05	0.0000	4.5800	50.0000	0.0000	(1.1065)	(0.1201)	0.0000	1	(1.2266)	01/06/2025
000791.ZK	12/19/2024	SDB3260122957	200.00	0.8398	168.87	167.96	0.0000	4.5800	50.0000	0.0000	(0.0215)	(0.0023)	0.0000	1	(0.0238)	01/06/2025
000791.ZK	12/19/2024	SDB3260122957	19,600.00	0.8398	16,549.69	16,460.30	0.0000	4.5800	50.0000	0.0000	(2.1055)	(0.2286)	0.0000	1	(2.3341)	01/06/2025
000791.ZK	12/19/2024	SDB3260122957	7,000.00	0.8398	5,910.60	5,878.68	0.0000	4.5800	50.0000	0.0000	(0.7520)	(0.0816)	0.0000	1	(0.8336)	01/06/2025
000791.ZK	12/19/2024	SDB3260122957	5,900.00	0.8398	4,981.79	4,954.88	0.0000	4.5800	50.0000	0.0000	(0.6338)	(0.0688)	0.0000	1	(0.7026)	01/06/2025
000791.ZK	12/19/2024	SDB3260122957	27,800.00	0.8398	23,473.54	23,346.75	0.0000	4.5800	50.0000	0.0000	(2.9864)	(0.3243)	0.0000	1	(3.3106)	01/06/2025
000791.ZK	12/19/2024	SDB3260122957	3,100.00	0.8398	2,617.55	2,603.41	0.0000	4.5800	50.0000	0.0000	(0.3330)	(0.0362)	0.0000	1	(0.3692)	01/06/2025
000791.ZK	12/19/2024	SDB3260122957	4,500.00	0.8398	3,799.67	3,779.15	0.0000	4.5800	50.0000	0.0000	(0.4834)	(0.0525)	0.0000	1	(0.5359)	01/06/2025
000791.ZK	12/18/2024	SDB3260122957	600.00	0.8301	500.37	498.03	0.0000	4.5800	50.0000	0.0000	(0.0637)	(0.0069)	0.0000	1	(0.0706)	01/06/2025
000791.ZK	12/18/2024	SDB3260122957	300.00	0.8301	250.17	249.02	0.0000	4.5800	50.0000	0.0000	(0.0318)	(0.0035)	0.0000	1	(0.0353)	01/06/2025
000791.ZK	12/18/2024	SDB3260122957	200.00	0.8301	169.41	166.01	0.0000	4.5800	50.0000	0.0000	(0.0216)	(0.0023)	0.0000	1	(0.0239)	01/06/2025
000791.ZK	12/18/2024	SDB3260122957	6,100.00	0.8301	5,136.86	5,063.35	0.0000	4.5800	50.0000	0.0000	(0.6535)	(0.0703)	0.0000	1	(0.7238)	01/06/2025
000791.ZK	12/18/2024	SDB3260122957	3,500.00	0.8301	2,906.00	2,905.20	0.0000	4.5800	50.0000	0.0000	(0.3697)	(0.0404)	0.0000	1	(0.4101)	01/06/2025
000791.ZK	12/18/2024	SDB3260122957	11,300.00	0.8301	9,369.85	9,379.66	0.0000	4.5800	50.0000	0.0000	(1.1921)	(0.1303)	0.0000	1	(1.3223)	01/06/2025
000791.ZK	12/18/2024	SDB3260122957	6,300.00	0.8301	5,283.28	5,229.37	0.0000	4.5800	50.0000	0.0000	(0.6722)	(0.0726)	0.0000	1	(0.7448)	01/06/2025
000791.ZK	12/18/2024	SDB3260122957	3,500.00	0.8301	2,938.19	2,905.20	0.0000	4.5800	50.0000	0.0000	(0.3738)	(0.0404)	0.0000	1	(0.4142)	01/06/2025
000791.ZK	12/18/2024	SDB3260122957	3,700.00	0.8301	3,130.44	3,071.21	0.0000	4.5800	50.0000	0.0000	(0.3983)	(0.0427)	0.0000	1	(0.4409)	01/06/2025
000791.ZK	12/18/2024	SDB3260122957	800.00	0.8301	679.62	664.05	0.0000	4.5800	50.0000	0.0000	(0.0865)	(0.0092)	0.0000	1	(0.0957)	01/06/2025
000791.ZK	12/18/2024	SDB3260122957	19,700.00	0.8301	16,688.26	16,352.14	0.0000	4.5800	50.0000	0.0000	(2.1231)	(0.2271)	0.0000	1	(2.3502)	01/06/2025
000791.ZK	12/18/2024	SDB3260122957	1,900.00	0.8301	1,621.97	1,577.11	0.0000	4.5800	50.0000	0.0000	(0.2064)	(0.0219)	0.0000	1	(0.2283)	01/06/2025
000791.ZK	12/18/2024	SDB3260122957	100.00	0.8301	84.44	83.01	0.0000	4.5800	50.0000	0.0000	(0.0107)	(0.0012)	0.0000	1	(0.0119)	01/06/2025
000791.ZK	12/18/2024	SDB3260122957	2,200.00	0.8301	1,857.62	1,826.13	0.0000	4.5800	50.0000	0.0000	(0.2363)	(0.0254)	0.0000	1	(0.2617)	01/06/2025
000791.ZK	12/18/2024	SDB3260122957	5,700.00	0.8301	4,812.92	4,731.33	0.0000	4.5800	50.0000	0.0000	(0.6123)	(0.0657)	0.0000	1	(0.6780)	01/06/2025
000791.ZK	12/18/2024	SDB3260122957	5,800.00	0.8301	4,897.36	4,814.34	0.0000	4.5800	50.0000	0.0000	(0.6231)	(0.0669)	0.0000	1	(0.6899)	01/06/2025
000791.ZK	12/18/2024	SDB3260122957	1,600.00	0.8301	1,351.00	1,328.09	0.0000	4.5800	50.0000	0.0000	(0.1719)	(0.0184)	0.0000	1	(0.1903)	01/06/2025
000791.ZK	12/18/2024	SDB3260122957	4,200.00	0.8301	3,546.36	3,486.24	0.0000	4.5800	50.0000	0.0000	(0.4512)	(0.0484)	0.0000	1	(0.4996)	01/06/2025
000791.ZK	12/18/2024	SDB3260122957	200.00	0.8301	168.87	166.01	0.0000	4.5800	50.0000	0.0000	(0.0215)	(0.0023)	0.0000	1	(0.0238)	01/06/2025
000791.ZK	12/18/2024	SDB3260122957	2,300.00	0.8301	1,942.06	1,909.13	0.0000	4.5800	50.0000	0.0000	(0.2471)	(0.0265)	0.0000	1	(0.2736)	01/06/2025
000791.ZK	12/18/2024	SDB3260122957	600.00	0.8301	506.62	498.03	0.0000	4.5800	50.0000	0.0000	(0.0645)	(0.0069)	0.0000	1	(0.0714)	01/06/2025
000791.ZK	12/18/2024	SDB3260122957	10,200.00	0.8301	8,612.59	8,466.59	0.0000	4.5800	50.0000	0.0000	(1.0957)	(0.1176)	0.0000	1	(1.2133)	01/06/2025
000791.ZK	12/18/2024	SDB3260122957	6,600.00	0.8301	5,572.86	5,478.38	0.0000	4.5800	50.0000	0.0000	(0.7090)	(0.0761)	0.0000	1	(0.7851)	01/06/2025
000791.ZK	12/18/2024	SDB3260122957	400.00	0.8301	337.75	332.02	0.0000	4.5800	50.0000	0.0000	(0.0430)	(0.0046)	0.0000	1	(0.0476)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GEPIC ENERGY DEVELOPMENT CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000791.ZK	12/18/2024	SDB3260122957	9,400.00	0.8301	7,937.10	7,802.55	0.0000	4.5800	50.0000	0.0000	(1.0098)	(0.1084)	0.0000	1	(1.1181)	01/06/2025
000791.ZK	12/18/2024	SDB3260122957	5,300.00	0.8301	4,475.17	4,399.31	0.0000	4.5800	50.0000	0.0000	(0.5693)	(0.0611)	0.0000	1	(0.6304)	01/06/2025
000791.ZK	12/18/2024	SDB3260122957	2,100.00	0.8301	1,773.18	1,743.12	0.0000	4.5800	50.0000	0.0000	(0.2256)	(0.0242)	0.0000	1	(0.2498)	01/06/2025
000791.ZK	12/18/2024	SDB3260122957	6,300.00	0.8301	5,319.54	5,229.37	0.0000	4.5800	50.0000	0.0000	(0.6768)	(0.0726)	0.0000	1	(0.7494)	01/06/2025
000791.ZK	12/18/2024	SDB3260122957	18,500.00	0.8301	15,620.88	15,356.07	0.0000	4.5800	50.0000	0.0000	(1.9873)	(0.2133)	0.0000	1	(2.2006)	01/06/2025
000791.ZK	12/18/2024	SDB3260122957	26,000.00	0.8301	21,953.67	21,581.51	0.0000	4.5800	50.0000	0.0000	(2.7930)	(0.2997)	0.0000	1	(3.0927)	01/06/2025
000791.ZK	12/18/2024	SDB3260122957	37,000.00	0.8301	31,241.76	30,712.15	0.0000	4.5800	50.0000	0.0000	(3.9746)	(0.4266)	0.0000	1	(4.4012)	01/06/2025
000791.ZK	12/18/2024	SDB3260122957	10,200.00	0.8301	8,612.59	8,466.59	0.0000	4.5800	50.0000	0.0000	(0.1176)	(0.1176)	0.0000	1	(1.2133)	01/06/2025
000791.ZK	12/18/2024	SDB3260122957	700.00	0.8301	591.06	581.04	0.0000	4.5800	50.0000	0.0000	(0.0752)	(0.0081)	0.0000	1	(0.0833)	01/06/2025
000791.ZK	12/18/2024	SDB3260122957	1,300.00	0.8301	1,097.68	1,079.08	0.0000	4.5800	50.0000	0.0000	(0.1396)	(0.0150)	0.0000	1	(0.1546)	01/06/2025
000791.ZK	12/18/2024	SDB3260122957	11,500.00	0.8301	9,710.28	9,545.67	0.0000	4.5800	50.0000	0.0000	(1.2354)	(0.1326)	0.0000	1	(1.3679)	01/06/2025
000791.ZK	12/18/2024	SDB3260122957	6,100.00	0.8301	5,150.67	5,063.35	0.0000	4.5800	50.0000	0.0000	(0.6553)	(0.0703)	0.0000	1	(0.7256)	01/06/2025
000791.ZK	12/18/2024	SDB3260122957	1,000.00	0.8301	844.37	830.06	0.0000	4.5800	50.0000	0.0000	(0.1074)	(0.0115)	0.0000	1	(0.1190)	01/06/2025
000791.ZK	12/18/2024	SDB3260122957	200.00	0.8301	168.87	166.01	0.0000	4.5800	50.0000	0.0000	(0.0215)	(0.0023)	0.0000	1	(0.0238)	01/06/2025
000791.ZK	12/18/2024	SDB3260122957	300.00	0.8301	253.31	249.02	0.0000	4.5800	50.0000	0.0000	(0.0322)	(0.0035)	0.0000	1	(0.0357)	01/06/2025
000791.ZK	12/18/2024	SDB3260122957	9,400.00	0.8301	7,937.10	7,802.55	0.0000	4.5800	50.0000	0.0000	(1.0098)	(0.1084)	0.0000	1	(1.1181)	01/06/2025
000791.ZK	12/18/2024	SDB3260122957	5,700.00	0.8301	4,812.92	4,731.33	0.0000	4.5800	50.0000	0.0000	(0.6123)	(0.0657)	0.0000	1	(0.6780)	01/06/2025
000791.ZK	12/18/2024	SDB3260122957	16,300.00	0.8301	13,763.26	13,529.95	0.0000	4.5800	50.0000	0.0000	(1.7510)	(0.1879)	0.0000	1	(1.9389)	01/06/2025
000791.ZK	12/18/2024	SDB3260122957	21,300.00	0.8301	17,985.12	17,680.24	0.0000	4.5800	50.0000	0.0000	(2.2881)	(0.2456)	0.0000	1	(2.5337)	01/06/2025
000791.ZK	12/18/2024	SDB3260122957	4,000.00	0.8301	3,377.49	3,320.23	0.0000	4.5800	50.0000	0.0000	(0.4297)	(0.0461)	0.0000	1	(0.4758)	01/06/2025
000791.ZK	12/18/2024	SDB3260122957	1,900.00	0.8301	1,604.31	1,577.11	0.0000	4.5800	50.0000	0.0000	(0.2041)	(0.0219)	0.0000	1	(0.2260)	01/06/2025
000791.ZK	12/18/2024	SDB3260122957	14,800.00	0.8301	12,496.71	12,284.86	0.0000	4.5800	50.0000	0.0000	(1.5899)	(0.1706)	0.0000	1	(1.7605)	01/06/2025
000791.ZK	12/18/2024	SDB3260122957	19,200.00	0.8301	16,211.94	15,937.11	0.0000	4.5800	50.0000	0.0000	(2.0625)	(0.2213)	0.0000	1	(2.2839)	01/06/2025
000791.ZK	12/18/2024	SDB3260122957	9,300.00	0.8301	7,852.66	7,719.54	0.0000	4.5800	50.0000	0.0000	(0.9990)	(0.1072)	0.0000	1	(1.1062)	01/06/2025
000791.ZK	12/18/2024	SDB3260122957	14,700.00	0.8301	12,412.27	12,201.85	0.0000	4.5800	50.0000	0.0000	(1.5791)	(0.1695)	0.0000	1	(1.7486)	01/06/2025
000791.ZK	12/18/2024	SDB3260122957	15,000.00	0.8301	12,665.58	12,450.87	0.0000	4.5800	50.0000	0.0000	(1.6113)	(0.1729)	0.0000	1	(1.7843)	01/06/2025
000791.ZK	12/18/2024	SDB3260122957	1,700.00	0.8301	1,435.43	1,411.10	0.0000	4.5800	50.0000	0.0000	(0.1826)	(0.0196)	0.0000	1	(0.2022)	01/06/2025
000791.ZK	12/18/2024	SDB3260122957	3,300.00	0.8301	2,786.43	2,739.19	0.0000	4.5800	50.0000	0.0000	(0.3545)	(0.0380)	0.0000	1	(0.3925)	01/06/2025
000791.ZK	12/18/2024	SDB3260122957	2,500.00	0.8301	2,110.93	2,075.14	0.0000	4.5800	50.0000	0.0000	(0.2686)	(0.0288)	0.0000	1	(0.2974)	01/06/2025
000791.ZK	12/18/2024	SDB3260122957	1,700.00	0.8301	1,435.43	1,411.10	0.0000	4.5800	50.0000	0.0000	(0.1826)	(0.0196)	0.0000	1	(0.2022)	01/06/2025
000791.ZK	12/18/2024	SDB3260122957	2,000.00	0.8301	1,688.74	1,660.12	0.0000	4.5800	50.0000	0.0000	(0.2148)	(0.0231)	0.0000	1	(0.2379)	01/06/2025
000791.ZK	12/18/2024	SDB3260122957	2,200.00	0.8301	1,857.62	1,826.13	0.0000	4.5800	50.0000	0.0000	(0.2363)	(0.0254)	0.0000	1	(0.2617)	01/06/2025
000791.ZK	12/18/2024	SDB3260122957	2,800.00	0.8301	2,364.24	2,324.16	0.0000	4.5800	50.0000	0.0000	(0.3008)	(0.0323)	0.0000	1	(0.3331)	01/06/2025
000791.ZK	12/18/2024	SDB3260122957	12,900.00	0.8301	10,892.40	10,707.75	0.0000	4.5800	50.0000	0.0000	(1.3858)	(0.1487)	0.0000	1	(1.5345)	01/06/2025
000791.ZK	12/18/2024	SDB3260122957	7,000.00	0.8301	5,910.60	5,810.41	0.0000	4.5800	50.0000	0.0000	(0.7520)	(0.0807)	0.0000	1	(0.8327)	01/06/2025
000791.ZK	12/18/2024	SDB3260122957	100.00	0.8301	84.44	83.01	0.0000	4.5800	50.0000	0.0000	(0.0107)	(0.0012)	0.0000	1	(0.0119)	01/06/2025
000791.ZK	12/18/2024	SDB3260122957	6,400.00	0.8301	5,403.98	5,312.37	0.0000	4.5800	50.0000	0.0000	(0.6875)	(0.0738)	0.0000	1	(0.7613)	01/06/2025
000791.ZK	12/18/2024	SDB3260122957	600.00	0.8301	506.62	498.03	0.0000	4.5800	50.0000	0.0000	(0.0645)	(0.0069)	0.0000	1	(0.0714)	01/06/2025
000791.ZK	12/18/2024	SDB3260122957	1,800.00	0.8301	1,519.87	1,494.10	0.0000	4.5800	50.0000	0.0000	(0.1934)	(0.0208)	0.0000	1	(0.2141)	01/06/2025
000791.ZK	12/18/2024	SDB3260122957	11,200.00	0.8301	9,456.97	9,296.65	0.0000	4.5800	50.0000	0.0000	(1.2031)	(0.1291)	0.0000	1	(1.3323)	01/06/2025
000791.ZK	12/18/2024	SDB3260122957	2,100.00	0.8301	1,773.18	1,743.12	0.0000	4.5800	50.0000	0.0000	(0.2256)	(0.0242)	0.0000	1	(0.2498)	01/06/2025
000791.ZK	12/18/2024	SDB3260122957	200.00	0.8301	168.87	166.01	0.0000	4.5800	50.0000	0.0000	(0.0215)	(0.0023)	0.0000	1	(0.0238)	01/06/2025
000791.ZK	12/18/2024	SDB3260122957	1,100.00	0.8301	928.81	913.06	0.0000	4.5800	50.0000	0.0000	(0.1182)	(0.0127)	0.0000	1	(0.1308)	01/06/2025
000791.ZK	12/18/2024	SDB3260122957	2,800.00	0.8301	2,364.24	2,324.16	0.0000	4.5800	50.0000	0.0000	(0.3008)	(0.0323)	0.0000	1	(0.3331)	01/06/2025
000791.ZK	12/18/2024	SDB3260122957	29,200.00	0.8301	24,655.66	24,237.69	0.0000	4.5800	50.0000	0.0000	(3.1367)	(0.3366)	0.0000	1	(3.4734)	01/06/2025
000791.ZK	12/18/2024	SDB3260122957	26,600.00	0.8301	22,460.30	22,079.54	0.0000	4.5800	50.0000	0.0000	(2.8574)	(0.3067)	0.0000	1	(3.1641)	01/06/2025
000791.ZK	12/18/2024	SDB3260122957	200.00	0.8301	168.87	166.01	0.0000	4.5800	50.0000	0.0000	(0.0215)	(0.0023)	0.0000	1	(0.0238)	01/06/2025
000791.ZK	12/18/2024	SDB3260122957	29,500.00	0.8301	24,908.97	24,486.71	0.0000	4.5800	50.0000	0.0000	(3.1690)	(0.3401)	0.0000	1	(3.5091)	01/06/2025
000791.ZK	12/18/2024	SDB3260122957	800.00	0.8301	675.50	664.05	0.0000	4.5800	50.0000	0.0000	(0.0859)	(0.0092)	0.0000	1	(0.0952)	01/06/2025
000791.ZK	12/18/2024	SDB3260122957	100.00	0.8301	84.44	83.01	0.0000	4.5800	50.0000	0.0000	(0.0107)	(0.0012)	0.0000	1	(0.0119)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GEPIC ENERGY DEVELOPMENT CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000791.ZK	12/18/2024	SDB3260122957	10,300.00	0.8301	8,697.03	8,549.60	0.0000	4.5800	50.0000	0.0000	(1.1065)	(0.1187)	0.0000	1	(1.2252)	01/06/2025
000791.ZK	12/18/2024	SDB3260122957	200.00	0.8301	168.87	166.01	0.0000	4.5800	50.0000	0.0000	(0.0215)	(0.0023)	0.0000	1	(0.0238)	01/06/2025
000791.ZK	12/18/2024	SDB3260122957	19,600.00	0.8301	16,549.69	16,269.14	0.0000	4.5800	50.0000	0.0000	(2.1055)	(0.2260)	0.0000	1	(2.3314)	01/06/2025
000791.ZK	12/18/2024	SDB3260122957	7,000.00	0.8301	5,910.60	5,810.41	0.0000	4.5800	50.0000	0.0000	(0.7520)	(0.0807)	0.0000	1	(0.8327)	01/06/2025
000791.ZK	12/18/2024	SDB3260122957	5,900.00	0.8301	4,981.79	4,897.34	0.0000	4.5800	50.0000	0.0000	(0.6338)	(0.0680)	0.0000	1	(0.7018)	01/06/2025
000791.ZK	12/18/2024	SDB3260122957	27,800.00	0.8301	23,473.54	23,075.61	0.0000	4.5800	50.0000	0.0000	(2.9864)	(0.3205)	0.0000	1	(3.3069)	01/06/2025
000791.ZK	12/18/2024	SDB3260122957	3,100.00	0.8301	2,617.55	2,573.18	0.0000	4.5800	50.0000	0.0000	(0.3330)	(0.0357)	0.0000	1	(0.3687)	01/06/2025
000791.ZK	12/18/2024	SDB3260122957	4,500.00	0.8301	3,799.67	3,735.26	0.0000	4.5800	50.0000	0.0000	(0.4834)	(0.0519)	0.0000	1	(0.5353)	01/06/2025
000791.ZK	12/17/2024	SDB3260122957	200.00	0.8464	169.41	169.28	0.0000	4.5800	50.0000	0.0000	(0.0216)	(0.0024)	0.0000	1	(0.0239)	01/06/2025
000791.ZK	12/17/2024	SDB3260122957	6,100.00	0.8464	5,136.86	5,162.98	0.0000	4.5800	50.0000	0.0000	(0.6535)	(0.0717)	0.0000	1	(0.7252)	01/06/2025
000791.ZK	12/17/2024	SDB3260122957	3,500.00	0.8464	2,906.00	2,962.36	0.0000	4.5800	50.0000	0.0000	(0.3697)	(0.0411)	0.0000	1	(0.4109)	01/06/2025
000791.ZK	12/17/2024	SDB3260122957	11,300.00	0.8464	9,369.85	9,564.21	0.0000	4.5800	50.0000	0.0000	(1.1921)	(0.1328)	0.0000	1	(1.3249)	01/06/2025
000791.ZK	12/17/2024	SDB3260122957	6,300.00	0.8464	5,283.28	5,332.26	0.0000	4.5800	50.0000	0.0000	(0.6722)	(0.0741)	0.0000	1	(0.7462)	01/06/2025
000791.ZK	12/17/2024	SDB3260122957	3,500.00	0.8464	2,938.19	2,962.36	0.0000	4.5800	50.0000	0.0000	(0.3738)	(0.0411)	0.0000	1	(0.4149)	01/06/2025
000791.ZK	12/17/2024	SDB3260122957	3,700.00	0.8464	3,130.44	3,131.64	0.0000	4.5800	50.0000	0.0000	(0.3983)	(0.0435)	0.0000	1	(0.4418)	01/06/2025
000791.ZK	12/17/2024	SDB3260122957	800.00	0.8464	679.62	677.11	0.0000	4.5800	50.0000	0.0000	(0.0865)	(0.0094)	0.0000	1	(0.0959)	01/06/2025
000791.ZK	12/17/2024	SDB3260122957	19,700.00	0.8464	16,688.26	16,673.88	0.0000	4.5800	50.0000	0.0000	(2.1231)	(0.2316)	0.0000	1	(2.3547)	01/06/2025
000791.ZK	12/17/2024	SDB3260122957	1,900.00	0.8464	1,621.97	1,608.14	0.0000	4.5800	50.0000	0.0000	(0.2064)	(0.0223)	0.0000	1	(0.2287)	01/06/2025
000791.ZK	12/17/2024	SDB3260122957	100.00	0.8464	84.44	84.64	0.0000	4.5800	50.0000	0.0000	(0.0107)	(0.0012)	0.0000	1	(0.0119)	01/06/2025
000791.ZK	12/17/2024	SDB3260122957	2,200.00	0.8464	1,857.62	1,862.06	0.0000	4.5800	50.0000	0.0000	(0.2363)	(0.0259)	0.0000	1	(0.2622)	01/06/2025
000791.ZK	12/17/2024	SDB3260122957	5,700.00	0.8464	4,812.92	4,824.42	0.0000	4.5800	50.0000	0.0000	(0.6123)	(0.0670)	0.0000	1	(0.6793)	01/06/2025
000791.ZK	12/17/2024	SDB3260122957	5,800.00	0.8464	4,897.36	4,909.06	0.0000	4.5800	50.0000	0.0000	(0.6231)	(0.0682)	0.0000	1	(0.6912)	01/06/2025
000791.ZK	12/17/2024	SDB3260122957	1,600.00	0.8464	1,351.00	1,354.22	0.0000	4.5800	50.0000	0.0000	(0.1719)	(0.0188)	0.0000	1	(0.1907)	01/06/2025
000791.ZK	12/17/2024	SDB3260122957	4,200.00	0.8464	3,546.36	3,554.84	0.0000	4.5800	50.0000	0.0000	(0.4512)	(0.0494)	0.0000	1	(0.5005)	01/06/2025
000791.ZK	12/17/2024	SDB3260122957	200.00	0.8464	168.87	169.28	0.0000	4.5800	50.0000	0.0000	(0.0215)	(0.0024)	0.0000	1	(0.0238)	01/06/2025
000791.ZK	12/17/2024	SDB3260122957	2,300.00	0.8464	1,942.06	1,946.70	0.0000	4.5800	50.0000	0.0000	(0.2471)	(0.0270)	0.0000	1	(0.2741)	01/06/2025
000791.ZK	12/17/2024	SDB3260122957	600.00	0.8464	506.62	507.83	0.0000	4.5800	50.0000	0.0000	(0.0645)	(0.0071)	0.0000	1	(0.0715)	01/06/2025
000791.ZK	12/17/2024	SDB3260122957	10,200.00	0.8464	8,612.59	8,633.18	0.0000	4.5800	50.0000	0.0000	(1.0957)	(0.1199)	0.0000	1	(1.2156)	01/06/2025
000791.ZK	12/17/2024	SDB3260122957	6,800.00	0.8464	5,572.86	5,586.17	0.0000	4.5800	50.0000	0.0000	(0.7090)	(0.0776)	0.0000	1	(0.7866)	01/06/2025
000791.ZK	12/17/2024	SDB3260122957	400.00	0.8464	337.75	338.56	0.0000	4.5800	50.0000	0.0000	(0.0430)	(0.0047)	0.0000	1	(0.0477)	01/06/2025
000791.ZK	12/17/2024	SDB3260122957	9,400.00	0.8464	7,937.10	7,956.07	0.0000	4.5800	50.0000	0.0000	(1.0098)	(0.1105)	0.0000	1	(1.1203)	01/06/2025
000791.ZK	12/17/2024	SDB3260122957	5,300.00	0.8464	4,475.17	4,485.87	0.0000	4.5800	50.0000	0.0000	(0.5693)	(0.0623)	0.0000	1	(0.6316)	01/06/2025
000791.ZK	12/17/2024	SDB3260122957	2,100.00	0.8464	1,773.18	1,777.42	0.0000	4.5800	50.0000	0.0000	(0.2256)	(0.0247)	0.0000	1	(0.2503)	01/06/2025
000791.ZK	12/17/2024	SDB3260122957	6,300.00	0.8464	5,319.54	5,332.26	0.0000	4.5800	50.0000	0.0000	(0.6768)	(0.0741)	0.0000	1	(0.7508)	01/06/2025
000791.ZK	12/17/2024	SDB3260122957	18,500.00	0.8464	15,620.88	15,658.22	0.0000	4.5800	50.0000	0.0000	(1.9873)	(0.2175)	0.0000	1	(2.2048)	01/06/2025
000791.ZK	12/17/2024	SDB3260122957	26,000.00	0.8464	21,953.67	22,006.14	0.0000	4.5800	50.0000	0.0000	(2.7930)	(0.3056)	0.0000	1	(3.0986)	01/06/2025
000791.ZK	12/17/2024	SDB3260122957	37,000.00	0.8464	31,241.76	31,316.43	0.0000	4.5800	50.0000	0.0000	(3.9746)	(0.4350)	0.0000	1	(4.4096)	01/06/2025
000791.ZK	12/17/2024	SDB3260122957	10,200.00	0.8464	8,612.59	8,633.18	0.0000	4.5800	50.0000	0.0000	(1.0957)	(0.1199)	0.0000	1	(1.2156)	01/06/2025
000791.ZK	12/17/2024	SDB3260122957	700.00	0.8464	591.06	592.47	0.0000	4.5800	50.0000	0.0000	(0.0752)	(0.0082)	0.0000	1	(0.0834)	01/06/2025
000791.ZK	12/17/2024	SDB3260122957	1,300.00	0.8464	1,097.68	1,100.31	0.0000	4.5800	50.0000	0.0000	(0.1396)	(0.0153)	0.0000	1	(0.1549)	01/06/2025
000791.ZK	12/17/2024	SDB3260122957	11,500.00	0.8464	9,710.28	9,733.49	0.0000	4.5800	50.0000	0.0000	(1.2354)	(0.1352)	0.0000	1	(1.3706)	01/06/2025
000791.ZK	12/17/2024	SDB3260122957	6,100.00	0.8464	5,150.67	5,162.98	0.0000	4.5800	50.0000	0.0000	(0.6553)	(0.0717)	0.0000	1	(0.7270)	01/06/2025
000791.ZK	12/17/2024	SDB3260122957	1,000.00	0.8464	844.37	846.39	0.0000	4.5800	50.0000	0.0000	(0.1074)	(0.0118)	0.0000	1	(0.1192)	01/06/2025
000791.ZK	12/17/2024	SDB3260122957	200.00	0.8464	168.87	169.28	0.0000	4.5800	50.0000	0.0000	(0.0215)	(0.0024)	0.0000	1	(0.0238)	01/06/2025
000791.ZK	12/17/2024	SDB3260122957	300.00	0.8464	253.31	253.92	0.0000	4.5800	50.0000	0.0000	(0.0322)	(0.0035)	0.0000	1	(0.0358)	01/06/2025
000791.ZK	12/17/2024	SDB3260122957	9,400.00	0.8464	7,937.10	7,956.07	0.0000	4.5800	50.0000	0.0000	(1.0098)	(0.1105)	0.0000	1	(1.1203)	01/06/2025
000791.ZK	12/17/2024	SDB3260122957	5,700.00	0.8464	4,812.92	4,824.42	0.0000	4.5800	50.0000	0.0000	(0.6123)	(0.0670)	0.0000	1	(0.6793)	01/06/2025
000791.ZK	12/17/2024	SDB3260122957	16,300.00	0.8464	13,763.26	13,796.16	0.0000	4.5800	50.0000	0.0000	(1.7510)	(0.1916)	0.0000	1	(1.9426)	01/06/2025
000791.ZK	12/17/2024	SDB3260122957	21,300.00	0.8464	17,985.12	18,028.11	0.0000	4.5800	50.0000	0.0000	(2.2881)	(0.2504)	0.0000	1	(2.5385)	01/06/2025
000791.ZK	12/17/2024	SDB3260122957	4,000.00	0.8464	3,377.49	3,385.56	0.0000	4.5800	50.0000	0.0000	(0.4297)	(0.0470)	0.0000	1	(0.4767)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GEPIC ENERGY DEVELOPMENT CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000791.ZK	12/17/2024	SDB3260122957	1,900.00	0.8464	1,604.31	1,608.14	0.0000	4.5800	50.0000	0.0000	(0.2041)	(0.0223)	0.0000	1	(0.2264)	01/06/2025
000791.ZK	12/17/2024	SDB3260122957	14,800.00	0.8464	12,496.71	12,526.57	0.0000	4.5800	50.0000	0.0000	(1.5899)	(0.1740)	0.0000	1	(1.7638)	01/06/2025
000791.ZK	12/17/2024	SDB3260122957	19,200.00	0.8464	16,211.94	16,250.69	0.0000	4.5800	50.0000	0.0000	(2.0625)	(0.2257)	0.0000	1	(2.2882)	01/06/2025
000791.ZK	12/17/2024	SDB3260122957	9,300.00	0.8464	7,852.66	7,871.43	0.0000	4.5800	50.0000	0.0000	(0.9990)	(0.1093)	0.0000	1	(1.1084)	01/06/2025
000791.ZK	12/17/2024	SDB3260122957	14,700.00	0.8464	12,412.27	12,441.93	0.0000	4.5800	50.0000	0.0000	(1.5791)	(0.1728)	0.0000	1	(1.7519)	01/06/2025
000791.ZK	12/17/2024	SDB3260122957	15,000.00	0.8464	12,665.58	12,695.85	0.0000	4.5800	50.0000	0.0000	(1.6113)	(0.1763)	0.0000	1	(1.7877)	01/06/2025
000791.ZK	12/17/2024	SDB3260122957	1,700.00	0.8464	1,435.43	1,438.86	0.0000	4.5800	50.0000	0.0000	(0.1826)	(0.0200)	0.0000	1	(0.2026)	01/06/2025
000791.ZK	12/17/2024	SDB3260122957	3,300.00	0.8464	2,786.43	2,793.09	0.0000	4.5800	50.0000	0.0000	(0.3545)	(0.0388)	0.0000	1	(0.3933)	01/06/2025
000791.ZK	12/17/2024	SDB3260122957	2,500.00	0.8464	2,110.93	2,115.97	0.0000	4.5800	50.0000	0.0000	(0.2686)	(0.0294)	0.0000	1	(0.2979)	01/06/2025
000791.ZK	12/17/2024	SDB3260122957	1,700.00	0.8464	1,435.43	1,438.86	0.0000	4.5800	50.0000	0.0000	(0.1826)	(0.0200)	0.0000	1	(0.2026)	01/06/2025
000791.ZK	12/17/2024	SDB3260122957	2,000.00	0.8464	1,688.74	1,692.78	0.0000	4.5800	50.0000	0.0000	(0.2148)	(0.0235)	0.0000	1	(0.2384)	01/06/2025
000791.ZK	12/17/2024	SDB3260122957	2,200.00	0.8464	1,857.62	1,862.06	0.0000	4.5800	50.0000	0.0000	(0.2363)	(0.0259)	0.0000	1	(0.2622)	01/06/2025
000791.ZK	12/17/2024	SDB3260122957	2,800.00	0.8464	2,364.24	2,369.89	0.0000	4.5800	50.0000	0.0000	(0.3008)	(0.0329)	0.0000	1	(0.3337)	01/06/2025
000791.ZK	12/17/2024	SDB3260122957	12,900.00	0.8464	10,892.40	10,918.43	0.0000	4.5800	50.0000	0.0000	(1.3858)	(0.1516)	0.0000	1	(1.5374)	01/06/2025
000791.ZK	12/17/2024	SDB3260122957	7,000.00	0.8464	5,910.60	5,924.73	0.0000	4.5800	50.0000	0.0000	(0.7520)	(0.0823)	0.0000	1	(0.8342)	01/06/2025
000791.ZK	12/17/2024	SDB3260122957	100.00	0.8464	84.44	84.64	0.0000	4.5800	50.0000	0.0000	(0.0107)	(0.0012)	0.0000	1	(0.0119)	01/06/2025
000791.ZK	12/17/2024	SDB3260122957	6,400.00	0.8464	5,403.98	5,416.90	0.0000	4.5800	50.0000	0.0000	(0.6875)	(0.0752)	0.0000	1	(0.7627)	01/06/2025
000791.ZK	12/17/2024	SDB3260122957	600.00	0.8464	506.62	507.83	0.0000	4.5800	50.0000	0.0000	(0.0645)	(0.0071)	0.0000	1	(0.0715)	01/06/2025
000791.ZK	12/17/2024	SDB3260122957	1,800.00	0.8464	1,519.87	1,523.50	0.0000	4.5800	50.0000	0.0000	(0.1934)	(0.0212)	0.0000	1	(0.2145)	01/06/2025
000791.ZK	12/17/2024	SDB3260122957	11,200.00	0.8464	9,456.97	9,479.57	0.0000	4.5800	50.0000	0.0000	(1.2031)	(0.1317)	0.0000	1	(1.3348)	01/06/2025
000791.ZK	12/17/2024	SDB3260122957	2,100.00	0.8464	1,773.18	1,777.42	0.0000	4.5800	50.0000	0.0000	(0.2256)	(0.0247)	0.0000	1	(0.2503)	01/06/2025
000791.ZK	12/17/2024	SDB3260122957	200.00	0.8464	168.87	169.28	0.0000	4.5800	50.0000	0.0000	(0.0215)	(0.0024)	0.0000	1	(0.0238)	01/06/2025
000791.ZK	12/17/2024	SDB3260122957	1,100.00	0.8464	928.81	931.03	0.0000	4.5800	50.0000	0.0000	(0.1182)	(0.0129)	0.0000	1	(0.1311)	01/06/2025
000791.ZK	12/17/2024	SDB3260122957	2,800.00	0.8464	2,364.24	2,369.89	0.0000	4.5800	50.0000	0.0000	(0.3008)	(0.0329)	0.0000	1	(0.3337)	01/06/2025
000791.ZK	12/17/2024	SDB3260122957	29,200.00	0.8464	24,655.66	24,714.59	0.0000	4.5800	50.0000	0.0000	(3.1367)	(0.3433)	0.0000	1	(3.4800)	01/06/2025
000791.ZK	12/17/2024	SDB3260122957	26,600.00	0.8464	22,460.30	22,513.97	0.0000	4.5800	50.0000	0.0000	(2.8574)	(0.3127)	0.0000	1	(3.1701)	01/06/2025
000791.ZK	12/17/2024	SDB3260122957	200.00	0.8464	168.87	169.28	0.0000	4.5800	50.0000	0.0000	(0.0215)	(0.0024)	0.0000	1	(0.0238)	01/06/2025
000791.ZK	12/17/2024	SDB3260122957	29,500.00	0.8464	24,908.97	24,968.51	0.0000	4.5800	50.0000	0.0000	(3.1690)	(0.3468)	0.0000	1	(3.5158)	01/06/2025
000791.ZK	12/17/2024	SDB3260122957	800.00	0.8464	675.50	677.11	0.0000	4.5800	50.0000	0.0000	(0.0859)	(0.0094)	0.0000	1	(0.0953)	01/06/2025
000791.ZK	12/17/2024	SDB3260122957	100.00	0.8464	84.44	84.64	0.0000	4.5800	50.0000	0.0000	(0.0107)	(0.0012)	0.0000	1	(0.0119)	01/06/2025
000791.ZK	12/17/2024	SDB3260122957	10,300.00	0.8464	8,697.03	8,717.82	0.0000	4.5800	50.0000	0.0000	(1.1265)	(0.1211)	0.0000	1	(1.2275)	01/06/2025
000791.ZK	12/17/2024	SDB3260122957	200.00	0.8464	168.87	169.28	0.0000	4.5800	50.0000	0.0000	(0.0215)	(0.0024)	0.0000	1	(0.0238)	01/06/2025
000791.ZK	12/17/2024	SDB3260122957	19,600.00	0.8464	16,549.69	16,589.24	0.0000	4.5800	50.0000	0.0000	(2.1055)	(0.2304)	0.0000	1	(2.3359)	01/06/2025
000791.ZK	12/17/2024	SDB3260122957	7,000.00	0.8464	5,910.60	5,924.73	0.0000	4.5800	50.0000	0.0000	(0.7520)	(0.0823)	0.0000	1	(0.8342)	01/06/2025
000791.ZK	12/17/2024	SDB3260122957	5,900.00	0.8464	4,981.79	4,993.70	0.0000	4.5800	50.0000	0.0000	(0.6338)	(0.0694)	0.0000	1	(0.7032)	01/06/2025
000791.ZK	12/17/2024	SDB3260122957	27,800.00	0.8464	23,473.54	23,529.64	0.0000	4.5800	50.0000	0.0000	(2.9864)	(0.3268)	0.0000	1	(3.3132)	01/06/2025
000791.ZK	12/17/2024	SDB3260122957	3,100.00	0.8464	2,617.55	2,623.81	0.0000	4.5800	50.0000	0.0000	(0.3330)	(0.0364)	0.0000	1	(0.3695)	01/06/2025
000791.ZK	12/17/2024	SDB3260122957	4,500.00	0.8464	3,799.67	3,808.76	0.0000	4.5800	50.0000	0.0000	(0.4834)	(0.0529)	0.0000	1	(0.5363)	01/06/2025
000791.ZK	12/16/2024	SDB3260122957	200.00	0.8475	169.41	169.50	0.0000	4.5800	50.0000	0.0000	(0.0216)	(0.0024)	0.0000	1	(0.0239)	01/06/2025
000791.ZK	12/16/2024	SDB3260122957	6,100.00	0.8475	5,136.86	5,169.74	0.0000	4.5800	50.0000	0.0000	(0.6535)	(0.0718)	0.0000	1	(0.7253)	01/06/2025
000791.ZK	12/16/2024	SDB3260122957	3,500.00	0.8475	2,906.00	2,966.25	0.0000	4.5800	50.0000	0.0000	(0.3697)	(0.0412)	0.0000	1	(0.4109)	01/06/2025
000791.ZK	12/16/2024	SDB3260122957	11,300.00	0.8475	9,369.85	9,576.74	0.0000	4.5800	50.0000	0.0000	(1.1921)	(0.1330)	0.0000	1	(1.3251)	01/06/2025
000791.ZK	12/16/2024	SDB3260122957	6,300.00	0.8475	5,283.28	5,339.24	0.0000	4.5800	50.0000	0.0000	(0.6722)	(0.0742)	0.0000	1	(0.7463)	01/06/2025
000791.ZK	12/16/2024	SDB3260122957	3,500.00	0.8475	2,938.19	2,966.25	0.0000	4.5800	50.0000	0.0000	(0.3738)	(0.0412)	0.0000	1	(0.4150)	01/06/2025
000791.ZK	12/16/2024	SDB3260122957	3,700.00	0.8475	3,130.44	3,135.75	0.0000	4.5800	50.0000	0.0000	(0.3983)	(0.0436)	0.0000	1	(0.4418)	01/06/2025
000791.ZK	12/16/2024	SDB3260122957	800.00	0.8475	679.62	678.00	0.0000	4.5800	50.0000	0.0000	(0.0865)	(0.0094)	0.0000	1	(0.0959)	01/06/2025
000791.ZK	12/16/2024	SDB3260122957	19,700.00	0.8475	16,688.26	16,695.73	0.0000	4.5800	50.0000	0.0000	(2.1231)	(0.2319)	0.0000	1	(2.3550)	01/06/2025
000791.ZK	12/16/2024	SDB3260122957	1,900.00	0.8475	1,621.97	1,610.25	0.0000	4.5800	50.0000	0.0000	(0.2064)	(0.0224)	0.0000	1	(0.2287)	01/06/2025
000791.ZK	12/16/2024	SDB3260122957	100.00	0.8475	84.44	84.75	0.0000	4.5800	50.0000	0.0000	(0.0107)	(0.0012)	0.0000	1	(0.0119)	01/06/2025
000791.ZK	12/16/2024	SDB3260122957	2,200.00	0.8475	1,857.62	1,864.50	0.0000	4.5800	50.0000	0.0000	(0.2363)	(0.0259)	0.0000	1	(0.2622)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GEPIC ENERGY DEVELOPMENT CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000791.ZK	12/16/2024	SDB3260122957	5,700.00	0.8475	4,812.92	4,830.74	0.0000	4.5800	50.0000	0.0000	(0.6123)	(0.0671)	0.0000	1	(0.6794)	01/06/2025
000791.ZK	12/16/2024	SDB3260122957	5,800.00	0.8475	4,897.36	4,915.49	0.0000	4.5800	50.0000	0.0000	(0.6231)	(0.0683)	0.0000	1	(0.6913)	01/06/2025
000791.ZK	12/16/2024	SDB3260122957	1,600.00	0.8475	1,351.00	1,356.00	0.0000	4.5800	50.0000	0.0000	(0.1719)	(0.0188)	0.0000	1	(0.1907)	01/06/2025
000791.ZK	12/16/2024	SDB3260122957	4,200.00	0.8475	3,546.36	3,559.50	0.0000	4.5800	50.0000	0.0000	(0.4512)	(0.0494)	0.0000	1	(0.5006)	01/06/2025
000791.ZK	12/16/2024	SDB3260122957	200.00	0.8475	168.87	169.50	0.0000	4.5800	50.0000	0.0000	(0.0215)	(0.0024)	0.0000	1	(0.0238)	01/06/2025
000791.ZK	12/16/2024	SDB3260122957	2,300.00	0.8475	1,942.06	1,949.25	0.0000	4.5800	50.0000	0.0000	(0.2471)	(0.0271)	0.0000	1	(0.2741)	01/06/2025
000791.ZK	12/16/2024	SDB3260122957	600.00	0.8475	506.62	508.50	0.0000	4.5800	50.0000	0.0000	(0.0645)	(0.0071)	0.0000	1	(0.0715)	01/06/2025
000791.ZK	12/16/2024	SDB3260122957	10,200.00	0.8475	8,612.59	8,644.49	0.0000	4.5800	50.0000	0.0000	(0.1201)	(0.1201)	0.0000	1	(1.2158)	01/06/2025
000791.ZK	12/16/2024	SDB3260122957	6,600.00	0.8475	5,572.86	5,593.49	0.0000	4.5800	50.0000	0.0000	(0.7090)	(0.0777)	0.0000	1	(0.7867)	01/06/2025
000791.ZK	12/16/2024	SDB3260122957	400.00	0.8475	337.75	339.00	0.0000	4.5800	50.0000	0.0000	(0.0430)	(0.0047)	0.0000	1	(0.0477)	01/06/2025
000791.ZK	12/16/2024	SDB3260122957	9,400.00	0.8475	7,937.10	7,966.49	0.0000	4.5800	50.0000	0.0000	(1.0098)	(0.1106)	0.0000	1	(1.1204)	01/06/2025
000791.ZK	12/16/2024	SDB3260122957	5,300.00	0.8475	4,475.17	4,491.74	0.0000	4.5800	50.0000	0.0000	(0.5693)	(0.0624)	0.0000	1	(0.6317)	01/06/2025
000791.ZK	12/16/2024	SDB3260122957	2,100.00	0.8475	1,773.18	1,779.75	0.0000	4.5800	50.0000	0.0000	(0.2256)	(0.0247)	0.0000	1	(0.2503)	01/06/2025
000791.ZK	12/16/2024	SDB3260122957	6,300.00	0.8475	5,319.54	5,339.24	0.0000	4.5800	50.0000	0.0000	(0.6768)	(0.0742)	0.0000	1	(0.7509)	01/06/2025
000791.ZK	12/16/2024	SDB3260122957	18,500.00	0.8475	15,620.88	15,678.73	0.0000	4.5800	50.0000	0.0000	(1.9873)	(0.2178)	0.0000	1	(2.2051)	01/06/2025
000791.ZK	12/16/2024	SDB3260122957	26,000.00	0.8475	21,953.67	22,034.97	0.0000	4.5800	50.0000	0.0000	(2.7930)	(0.3060)	0.0000	1	(3.0990)	01/06/2025
000791.ZK	12/16/2024	SDB3260122957	37,000.00	0.8475	31,241.76	31,357.46	0.0000	4.5800	50.0000	0.0000	(3.9746)	(0.4355)	0.0000	1	(4.4102)	01/06/2025
000791.ZK	12/16/2024	SDB3260122957	10,200.00	0.8475	8,612.59	8,644.49	0.0000	4.5800	50.0000	0.0000	(1.0957)	(0.1201)	0.0000	1	(1.2158)	01/06/2025
000791.ZK	12/16/2024	SDB3260122957	700.00	0.8475	591.06	593.25	0.0000	4.5800	50.0000	0.0000	(0.0752)	(0.0082)	0.0000	1	(0.0834)	01/06/2025
000791.ZK	12/16/2024	SDB3260122957	1,300.00	0.8475	1,097.68	1,101.75	0.0000	4.5800	50.0000	0.0000	(0.1396)	(0.0153)	0.0000	1	(0.1550)	01/06/2025
000791.ZK	12/16/2024	SDB3260122957	11,500.00	0.8475	9,710.28	9,746.24	0.0000	4.5800	50.0000	0.0000	(1.2354)	(0.1354)	0.0000	1	(1.3707)	01/06/2025
000791.ZK	12/16/2024	SDB3260122957	6,100.00	0.8475	5,150.67	5,169.74	0.0000	4.5800	50.0000	0.0000	(0.6553)	(0.0718)	0.0000	1	(0.7271)	01/06/2025
000791.ZK	12/16/2024	SDB3260122957	1,000.00	0.8475	844.37	847.50	0.0000	4.5800	50.0000	0.0000	(0.1074)	(0.0118)	0.0000	1	(0.1192)	01/06/2025
000791.ZK	12/16/2024	SDB3260122957	200.00	0.8475	168.87	169.50	0.0000	4.5800	50.0000	0.0000	(0.0215)	(0.0024)	0.0000	1	(0.0238)	01/06/2025
000791.ZK	12/16/2024	SDB3260122957	300.00	0.8475	253.31	254.25	0.0000	4.5800	50.0000	0.0000	(0.0322)	(0.0035)	0.0000	1	(0.0358)	01/06/2025
000791.ZK	12/16/2024	SDB3260122957	17,100.00	0.8475	14,438.76	14,492.23	0.0000	4.5800	50.0000	0.0000	(1.8369)	(0.2013)	0.0000	1	(2.0382)	01/06/2025
000791.ZK	12/16/2024	SDB3260122957	5,700.00	0.8475	4,812.92	4,830.74	0.0000	4.5800	50.0000	0.0000	(0.6123)	(0.0671)	0.0000	1	(0.6794)	01/06/2025
000791.ZK	12/16/2024	SDB3260122957	16,300.00	0.8475	13,763.26	13,814.23	0.0000	4.5800	50.0000	0.0000	(1.7510)	(0.1919)	0.0000	1	(1.9429)	01/06/2025
000791.ZK	12/16/2024	SDB3260122957	21,300.00	0.8475	17,985.12	18,051.73	0.0000	4.5800	50.0000	0.0000	(2.2881)	(0.2507)	0.0000	1	(2.5388)	01/06/2025
000791.ZK	12/16/2024	SDB3260122957	4,000.00	0.8475	3,377.49	3,390.00	0.0000	4.5800	50.0000	0.0000	(0.4297)	(0.0471)	0.0000	1	(0.4768)	01/06/2025
000791.ZK	12/16/2024	SDB3260122957	1,900.00	0.8475	1,604.31	1,610.25	0.0000	4.5800	50.0000	0.0000	(0.2041)	(0.0224)	0.0000	1	(0.2265)	01/06/2025
000791.ZK	12/16/2024	SDB3260122957	14,800.00	0.8475	12,496.71	12,542.99	0.0000	4.5800	50.0000	0.0000	(1.5899)	(0.1742)	0.0000	1	(1.7641)	01/06/2025
000791.ZK	12/16/2024	SDB3260122957	19,200.00	0.8475	16,211.94	16,271.98	0.0000	4.5800	50.0000	0.0000	(2.0625)	(0.2260)	0.0000	1	(2.2885)	01/06/2025
000791.ZK	12/16/2024	SDB3260122957	9,300.00	0.8475	7,852.66	7,881.74	0.0000	4.5800	50.0000	0.0000	(0.9990)	(0.1095)	0.0000	1	(1.1085)	01/06/2025
000791.ZK	12/16/2024	SDB3260122957	14,700.00	0.8475	12,412.27	12,458.24	0.0000	4.5800	50.0000	0.0000	(1.5791)	(0.1730)	0.0000	1	(1.7521)	01/06/2025
000791.ZK	12/16/2024	SDB3260122957	15,000.00	0.8475	12,665.58	12,712.49	0.0000	4.5800	50.0000	0.0000	(1.6113)	(0.1766)	0.0000	1	(1.7879)	01/06/2025
000791.ZK	12/16/2024	SDB3260122957	1,700.00	0.8475	1,435.43	1,440.75	0.0000	4.5800	50.0000	0.0000	(0.1826)	(0.0200)	0.0000	1	(0.2026)	01/06/2025
000791.ZK	12/16/2024	SDB3260122957	3,300.00	0.8475	2,786.43	2,796.75	0.0000	4.5800	50.0000	0.0000	(0.3545)	(0.0388)	0.0000	1	(0.3933)	01/06/2025
000791.ZK	12/16/2024	SDB3260122957	2,500.00	0.8475	2,110.93	2,118.75	0.0000	4.5800	50.0000	0.0000	(0.2686)	(0.0294)	0.0000	1	(0.2980)	01/06/2025
000791.ZK	12/16/2024	SDB3260122957	1,700.00	0.8475	1,435.43	1,440.75	0.0000	4.5800	50.0000	0.0000	(0.1826)	(0.0200)	0.0000	1	(0.2026)	01/06/2025
000791.ZK	12/16/2024	SDB3260122957	2,000.00	0.8475	1,688.74	1,695.00	0.0000	4.5800	50.0000	0.0000	(0.2148)	(0.0235)	0.0000	1	(0.2384)	01/06/2025
000791.ZK	12/16/2024	SDB3260122957	2,200.00	0.8475	1,857.62	1,864.50	0.0000	4.5800	50.0000	0.0000	(0.2363)	(0.0259)	0.0000	1	(0.2622)	01/06/2025
000791.ZK	12/16/2024	SDB3260122957	2,800.00	0.8475	2,364.24	2,373.00	0.0000	4.5800	50.0000	0.0000	(0.3008)	(0.0330)	0.0000	1	(0.3337)	01/06/2025
000791.ZK	12/16/2024	SDB3260122957	12,900.00	0.8475	10,892.40	10,932.74	0.0000	4.5800	50.0000	0.0000	(1.3858)	(0.1518)	0.0000	1	(1.5376)	01/06/2025
000791.ZK	12/16/2024	SDB3260122957	7,000.00	0.8475	5,910.60	5,932.49	0.0000	4.5800	50.0000	0.0000	(0.7520)	(0.0824)	0.0000	1	(0.8344)	01/06/2025
000791.ZK	12/16/2024	SDB3260122957	100.00	0.8475	84.44	84.75	0.0000	4.5800	50.0000	0.0000	(0.0107)	(0.0012)	0.0000	1	(0.0119)	01/06/2025
000791.ZK	12/16/2024	SDB3260122957	6,400.00	0.8475	5,403.98	5,423.99	0.0000	4.5800	50.0000	0.0000	(0.6875)	(0.0753)	0.0000	1	(0.7628)	01/06/2025
000791.ZK	12/16/2024	SDB3260122957	800.00	0.8475	506.62	508.50	0.0000	4.5800	50.0000	0.0000	(0.0645)	(0.0071)	0.0000	1	(0.0715)	01/06/2025
000791.ZK	12/16/2024	SDB3260122957	1,800.00	0.8475	1,519.87	1,525.50	0.0000	4.5800	50.0000	0.0000	(0.1934)	(0.0212)	0.0000	1	(0.2145)	01/06/2025
000791.ZK	12/16/2024	SDB3260122957	11,200.00	0.8475	9,456.97	9,491.99	0.0000	4.5800	50.0000	0.0000	(1.2031)	(0.1318)	0.0000	1	(1.3350)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GEPIC ENERGY DEVELOPMENT CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000791.ZK	12/16/2024	SDB3260122957	2,100.00	0.8475	1,773.18	1,779.75	0.0000	4.5800	50.0000	0.0000	(0.2256)	(0.0247)	0.0000	1	(0.2503)	01/06/2025
000791.ZK	12/16/2024	SDB3260122957	200.00	0.8475	168.87	169.50	0.0000	4.5800	50.0000	0.0000	(0.0215)	(0.0024)	0.0000	1	(0.0238)	01/06/2025
000791.ZK	12/16/2024	SDB3260122957	1,100.00	0.8475	928.81	932.25	0.0000	4.5800	50.0000	0.0000	(0.1182)	(0.0129)	0.0000	1	(0.1311)	01/06/2025
000791.ZK	12/16/2024	SDB3260122957	2,800.00	0.8475	2,364.24	2,373.00	0.0000	4.5800	50.0000	0.0000	(0.3008)	(0.0330)	0.0000	1	(0.3337)	01/06/2025
000791.ZK	12/16/2024	SDB3260122957	29,200.00	0.8475	24,655.66	24,746.97	0.0000	4.5800	50.0000	0.0000	(3.1367)	(0.3437)	0.0000	1	(3.4805)	01/06/2025
000791.ZK	12/16/2024	SDB3260122957	26,600.00	0.8475	22,460.30	22,543.47	0.0000	4.5800	50.0000	0.0000	(2.8574)	(0.3131)	0.0000	1	(3.1706)	01/06/2025
000791.ZK	12/16/2024	SDB3260122957	200.00	0.8475	168.87	169.50	0.0000	4.5800	50.0000	0.0000	(0.0215)	(0.0024)	0.0000	1	(0.0238)	01/06/2025
000791.ZK	12/16/2024	SDB3260122957	29,500.00	0.8475	24,908.97	25,001.22	0.0000	4.5800	50.0000	0.0000	(3.1690)	(0.3472)	0.0000	1	(3.5162)	01/06/2025
000791.ZK	12/16/2024	SDB3260122957	800.00	0.8475	675.50	678.00	0.0000	4.5800	50.0000	0.0000	(0.0859)	(0.0094)	0.0000	1	(0.0954)	01/06/2025
000791.ZK	12/16/2024	SDB3260122957	100.00	0.8475	84.44	84.75	0.0000	4.5800	50.0000	0.0000	(0.0107)	(0.0012)	0.0000	1	(0.0119)	01/06/2025
000791.ZK	12/16/2024	SDB3260122957	10,300.00	0.8475	8,697.03	8,729.24	0.0000	4.5800	50.0000	0.0000	(1.1065)	(0.1212)	0.0000	1	(1.2277)	01/06/2025
000791.ZK	12/16/2024	SDB3260122957	200.00	0.8475	168.87	169.50	0.0000	4.5800	50.0000	0.0000	(0.0215)	(0.0024)	0.0000	1	(0.0238)	01/06/2025
000791.ZK	12/16/2024	SDB3260122957	19,600.00	0.8475	16,549.69	16,610.98	0.0000	4.5800	50.0000	0.0000	(2.1055)	(0.2307)	0.0000	1	(2.3362)	01/06/2025
000791.ZK	12/16/2024	SDB3260122957	7,000.00	0.8475	5,910.60	5,932.49	0.0000	4.5800	50.0000	0.0000	(0.7520)	(0.0824)	0.0000	1	(0.8344)	01/06/2025
000791.ZK	12/16/2024	SDB3260122957	5,900.00	0.8475	4,981.79	5,000.24	0.0000	4.5800	50.0000	0.0000	(0.6338)	(0.0694)	0.0000	1	(0.7032)	01/06/2025
000791.ZK	12/16/2024	SDB3260122957	27,800.00	0.8475	23,473.54	23,560.47	0.0000	4.5800	50.0000	0.0000	(2.9864)	(0.3272)	0.0000	1	(3.3136)	01/06/2025
000791.ZK	12/16/2024	SDB3260122957	3,100.00	0.8475	2,617.55	2,627.25	0.0000	4.5800	50.0000	0.0000	(0.3330)	(0.0365)	0.0000	1	(0.3695)	01/06/2025
000791.ZK	12/16/2024	SDB3260122957	4,500.00	0.8475	3,799.67	3,813.75	0.0000	4.5800	50.0000	0.0000	(0.4834)	(0.0530)	0.0000	1	(0.5364)	01/06/2025
000791.ZK	12/13/2024	SDB3260122957	200.00	0.8393	169.41	167.87	0.0000	4.5800	50.0000	0.0000	(0.0647)	(0.0070)	0.0000	3	(0.0717)	01/06/2025
000791.ZK	12/13/2024	SDB3260122957	6,100.00	0.8393	5,136.86	5,120.00	0.0000	4.5800	50.0000	0.0000	(1.9606)	(0.2133)	0.0000	3	(2.1739)	01/06/2025
000791.ZK	12/13/2024	SDB3260122957	3,500.00	0.8393	2,906.00	2,937.70	0.0000	4.5800	50.0000	0.0000	(1.1091)	(0.1224)	0.0000	3	(1.2315)	01/06/2025
000791.ZK	12/13/2024	SDB3260122957	11,300.00	0.8393	9,369.85	9,484.59	0.0000	4.5800	50.0000	0.0000	(3.5762)	(0.3952)	0.0000	3	(3.9713)	01/06/2025
000791.ZK	12/13/2024	SDB3260122957	6,300.00	0.8393	5,283.28	5,287.87	0.0000	4.5800	50.0000	0.0000	(2.0165)	(0.2203)	0.0000	3	(2.2368)	01/06/2025
000791.ZK	12/13/2024	SDB3260122957	3,500.00	0.8393	2,938.19	2,937.70	0.0000	4.5800	50.0000	0.0000	(1.1214)	(0.1224)	0.0000	3	(1.2438)	01/06/2025
000791.ZK	12/13/2024	SDB3260122957	3,700.00	0.8393	3,130.44	3,105.57	0.0000	4.5800	50.0000	0.0000	(1.1948)	(0.1294)	0.0000	3	(1.3242)	01/06/2025
000791.ZK	12/13/2024	SDB3260122957	800.00	0.8393	679.62	671.48	0.0000	4.5800	50.0000	0.0000	(0.2594)	(0.0280)	0.0000	3	(0.2874)	01/06/2025
000791.ZK	12/13/2024	SDB3260122957	19,700.00	0.8393	16,688.26	16,535.08	0.0000	4.5800	50.0000	0.0000	(6.3694)	(0.6890)	0.0000	3	(7.0583)	01/06/2025
000791.ZK	12/13/2024	SDB3260122957	1,900.00	0.8393	1,621.97	1,594.75	0.0000	4.5800	50.0000	0.0000	(0.6191)	(0.0664)	0.0000	3	(0.6855)	01/06/2025
000791.ZK	12/13/2024	SDB3260122957	100.00	0.8393	84.44	83.93	0.0000	4.5800	50.0000	0.0000	(0.0322)	(0.0035)	0.0000	3	(0.0357)	01/06/2025
000791.ZK	12/13/2024	SDB3260122957	2,200.00	0.8393	1,857.62	1,846.56	0.0000	4.5800	50.0000	0.0000	(0.7090)	(0.0769)	0.0000	3	(0.7859)	01/06/2025
000791.ZK	12/13/2024	SDB3260122957	5,700.00	0.8393	4,812.92	4,784.26	0.0000	4.5800	50.0000	0.0000	(1.8369)	(0.1993)	0.0000	3	(2.0363)	01/06/2025
000791.ZK	12/13/2024	SDB3260122957	5,800.00	0.8393	4,897.36	4,868.20	0.0000	4.5800	50.0000	0.0000	(1.8692)	(0.2028)	0.0000	3	(2.0720)	01/06/2025
000791.ZK	12/13/2024	SDB3260122957	1,600.00	0.8393	1,351.00	1,342.95	0.0000	4.5800	50.0000	0.0000	(0.5156)	(0.0560)	0.0000	3	(0.5716)	01/06/2025
000791.ZK	12/13/2024	SDB3260122957	4,200.00	0.8393	3,546.36	3,525.24	0.0000	4.5800	50.0000	0.0000	(1.3535)	(0.1469)	0.0000	3	(1.5004)	01/06/2025
000791.ZK	12/13/2024	SDB3260122957	200.00	0.8393	168.87	167.87	0.0000	4.5800	50.0000	0.0000	(0.0645)	(0.0070)	0.0000	3	(0.0714)	01/06/2025
000791.ZK	12/13/2024	SDB3260122957	2,300.00	0.8393	1,942.06	1,930.49	0.0000	4.5800	50.0000	0.0000	(0.7412)	(0.0804)	0.0000	3	(0.8217)	01/06/2025
000791.ZK	12/13/2024	SDB3260122957	600.00	0.8393	506.62	503.61	0.0000	4.5800	50.0000	0.0000	(0.1934)	(0.0210)	0.0000	3	(0.2143)	01/06/2025
000791.ZK	12/13/2024	SDB3260122957	10,200.00	0.8393	8,612.59	8,561.31	0.0000	4.5800	50.0000	0.0000	(3.2871)	(0.3567)	0.0000	3	(3.6439)	01/06/2025
000791.ZK	12/13/2024	SDB3260122957	6,600.00	0.8393	5,572.86	5,539.67	0.0000	4.5800	50.0000	0.0000	(2.1270)	(0.2308)	0.0000	3	(2.3578)	01/06/2025
000791.ZK	12/13/2024	SDB3260122957	400.00	0.8393	337.75	335.74	0.0000	4.5800	50.0000	0.0000	(0.1289)	(0.0140)	0.0000	3	(0.1429)	01/06/2025
000791.ZK	12/13/2024	SDB3260122957	9,400.00	0.8393	7,937.10	7,889.83	0.0000	4.5800	50.0000	0.0000	(3.0293)	(0.3287)	0.0000	3	(3.3581)	01/06/2025
000791.ZK	12/13/2024	SDB3260122957	5,300.00	0.8393	4,475.17	4,448.52	0.0000	4.5800	50.0000	0.0000	(1.7080)	(0.1854)	0.0000	3	(1.8934)	01/06/2025
000791.ZK	12/13/2024	SDB3260122957	2,100.00	0.8393	1,773.18	1,762.62	0.0000	4.5800	50.0000	0.0000	(0.6768)	(0.0734)	0.0000	3	(0.7502)	01/06/2025
000791.ZK	12/13/2024	SDB3260122957	6,300.00	0.8393	5,319.54	5,287.87	0.0000	4.5800	50.0000	0.0000	(2.0303)	(0.2203)	0.0000	3	(2.2506)	01/06/2025
000791.ZK	12/13/2024	SDB3260122957	18,500.00	0.8393	15,620.88	15,527.86	0.0000	4.5800	50.0000	0.0000	(5.9620)	(0.6470)	0.0000	3	(6.6090)	01/06/2025
000791.ZK	12/13/2024	SDB3260122957	26,000.00	0.8393	21,953.67	21,822.94	0.0000	4.5800	50.0000	0.0000	(8.3790)	(0.9093)	0.0000	3	(9.2883)	01/06/2025
000791.ZK	12/13/2024	SDB3260122957	37,000.00	0.8393	31,241.76	31,055.73	0.0000	4.5800	50.0000	0.0000	(11.9239)	(1.2940)	0.0000	3	(13.2179)	01/06/2025
000791.ZK	12/13/2024	SDB3260122957	10,200.00	0.8393	8,612.59	8,561.31	0.0000	4.5800	50.0000	0.0000	(3.2871)	(0.3567)	0.0000	3	(3.6439)	01/06/2025
000791.ZK	12/13/2024	SDB3260122957	700.00	0.8393	591.06	587.54	0.0000	4.5800	50.0000	0.0000	(0.2256)	(0.0245)	0.0000	3	(0.2501)	01/06/2025
000791.ZK	12/13/2024	SDB3260122957	1,300.00	0.8393	1,097.68	1,091.15	0.0000	4.5800	50.0000	0.0000	(0.4189)	(0.0455)	0.0000	3	(0.4644)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GEPIC ENERGY DEVELOPMENT CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000791.ZK	12/13/2024	SDB3260122957	11,500.00	0.8393	9,710.28	9,652.46	0.0000	4.5800	50.0000	0.0000	(3.7061)	(0.4022)	0.0000	3	(4.1083)	01/06/2025
000791.ZK	12/13/2024	SDB3260122957	6,100.00	0.8393	5,150.67	5,120.00	0.0000	4.5800	50.0000	0.0000	(1.9658)	(0.2133)	0.0000	3	(2.1792)	01/06/2025
000791.ZK	12/13/2024	SDB3260122957	1,000.00	0.8393	844.37	839.34	0.0000	4.5800	50.0000	0.0000	(0.3223)	(0.0350)	0.0000	3	(0.3572)	01/06/2025
000791.ZK	12/13/2024	SDB3260122957	200.00	0.8393	168.87	167.87	0.0000	4.5800	50.0000	0.0000	(0.0645)	(0.0070)	0.0000	3	(0.0714)	01/06/2025
000791.ZK	12/13/2024	SDB3260122957	300.00	0.8393	253.31	251.80	0.0000	4.5800	50.0000	0.0000	(0.0967)	(0.0105)	0.0000	3	(0.1072)	01/06/2025
000791.ZK	12/13/2024	SDB3260122957	19,900.00	0.8393	16,803.00	16,702.95	0.0000	4.5800	50.0000	0.0000	(6.4131)	(0.6960)	0.0000	3	(7.1091)	01/06/2025
000791.ZK	12/13/2024	SDB3260122957	5,700.00	0.8393	4,812.92	4,784.26	0.0000	4.5800	50.0000	0.0000	(1.8369)	(0.1993)	0.0000	3	(2.0363)	01/06/2025
000791.ZK	12/13/2024	SDB3260122957	16,300.00	0.8393	13,763.26	13,681.31	0.0000	4.5800	50.0000	0.0000	(5.2530)	(0.5701)	0.0000	3	(5.8230)	01/06/2025
000791.ZK	12/13/2024	SDB3260122957	21,300.00	0.8393	17,985.12	17,878.03	0.0000	4.5800	50.0000	0.0000	(6.8643)	(0.7449)	0.0000	3	(7.6092)	01/06/2025
000791.ZK	12/13/2024	SDB3260122957	4,000.00	0.8393	3,377.49	3,357.38	0.0000	4.5800	50.0000	0.0000	(1.2891)	(0.1399)	0.0000	3	(1.4290)	01/06/2025
000791.ZK	12/13/2024	SDB3260122957	1,900.00	0.8393	1,604.31	1,594.75	0.0000	4.5800	50.0000	0.0000	(0.6123)	(0.0664)	0.0000	3	(0.6788)	01/06/2025
000791.ZK	12/13/2024	SDB3260122957	14,800.00	0.8393	12,496.71	12,422.29	0.0000	4.5800	50.0000	0.0000	(4.7696)	(0.5176)	0.0000	3	(5.2872)	01/06/2025
000791.ZK	12/13/2024	SDB3260122957	19,200.00	0.8393	16,211.94	16,115.40	0.0000	4.5800	50.0000	0.0000	(6.1876)	(0.6715)	0.0000	3	(6.8590)	01/06/2025
000791.ZK	12/13/2024	SDB3260122957	9,300.00	0.8393	7,852.66	7,805.90	0.0000	4.5800	50.0000	0.0000	(2.9971)	(0.3252)	0.0000	3	(3.3223)	01/06/2025
000791.ZK	12/13/2024	SDB3260122957	14,700.00	0.8393	12,412.27	12,338.36	0.0000	4.5800	50.0000	0.0000	(4.7373)	(0.5141)	0.0000	3	(5.2514)	01/06/2025
000791.ZK	12/13/2024	SDB3260122957	15,000.00	0.8393	12,665.58	12,590.16	0.0000	4.5800	50.0000	0.0000	(4.8340)	(0.5246)	0.0000	3	(5.3586)	01/06/2025
000791.ZK	12/13/2024	SDB3260122957	1,700.00	0.8393	1,435.43	1,426.88	0.0000	4.5800	50.0000	0.0000	(0.5479)	(0.0595)	0.0000	3	(0.6073)	01/06/2025
000791.ZK	12/13/2024	SDB3260122957	3,300.00	0.8393	2,786.43	2,769.84	0.0000	4.5800	50.0000	0.0000	(1.0635)	(0.1154)	0.0000	3	(1.1789)	01/06/2025
000791.ZK	12/13/2024	SDB3260122957	2,500.00	0.8393	2,110.93	2,098.36	0.0000	4.5800	50.0000	0.0000	(0.8057)	(0.0874)	0.0000	3	(0.8931)	01/06/2025
000791.ZK	12/13/2024	SDB3260122957	1,700.00	0.8393	1,435.43	1,426.88	0.0000	4.5800	50.0000	0.0000	(0.5479)	(0.0595)	0.0000	3	(0.6073)	01/06/2025
000791.ZK	12/13/2024	SDB3260122957	2,000.00	0.8393	1,688.74	1,678.69	0.0000	4.5800	50.0000	0.0000	(0.6445)	(0.0699)	0.0000	3	(0.7145)	01/06/2025
000791.ZK	12/13/2024	SDB3260122957	2,200.00	0.8393	1,857.62	1,846.56	0.0000	4.5800	50.0000	0.0000	(0.7090)	(0.0769)	0.0000	3	(0.7859)	01/06/2025
000791.ZK	12/13/2024	SDB3260122957	2,800.00	0.8393	2,364.24	2,350.16	0.0000	4.5800	50.0000	0.0000	(0.9024)	(0.0979)	0.0000	3	(1.0003)	01/06/2025
000791.ZK	12/13/2024	SDB3260122957	12,900.00	0.8393	10,892.40	10,827.54	0.0000	4.5800	50.0000	0.0000	(4.1573)	(0.4511)	0.0000	3	(4.6084)	01/06/2025
000791.ZK	12/13/2024	SDB3260122957	7,000.00	0.8393	5,910.60	5,875.41	0.0000	4.5800	50.0000	0.0000	(2.2559)	(0.2448)	0.0000	3	(2.5007)	01/06/2025
000791.ZK	12/13/2024	SDB3260122957	100.00	0.8393	84.44	83.93	0.0000	4.5800	50.0000	0.0000	(0.0322)	(0.0035)	0.0000	3	(0.0357)	01/06/2025
000791.ZK	12/13/2024	SDB3260122957	6,400.00	0.8393	5,403.98	5,371.80	0.0000	4.5800	50.0000	0.0000	(2.0625)	(0.2238)	0.0000	3	(2.2863)	01/06/2025
000791.ZK	12/13/2024	SDB3260122957	600.00	0.8393	506.62	503.61	0.0000	4.5800	50.0000	0.0000	(0.1934)	(0.0210)	0.0000	3	(0.2143)	01/06/2025
000791.ZK	12/13/2024	SDB3260122957	1,800.00	0.8393	1,519.87	1,510.82	0.0000	4.5800	50.0000	0.0000	(0.5801)	(0.0630)	0.0000	3	(0.6430)	01/06/2025
000791.ZK	12/13/2024	SDB3260122957	11,200.00	0.8393	9,456.97	9,400.65	0.0000	4.5800	50.0000	0.0000	(3.6094)	(0.3917)	0.0000	3	(4.0011)	01/06/2025
000791.ZK	12/13/2024	SDB3260122957	2,100.00	0.8393	1,773.18	1,762.62	0.0000	4.5800	50.0000	0.0000	(0.6768)	(0.0734)	0.0000	3	(0.7502)	01/06/2025
000791.ZK	12/13/2024	SDB3260122957	200.00	0.8393	168.87	167.87	0.0000	4.5800	50.0000	0.0000	(0.0645)	(0.0070)	0.0000	3	(0.0714)	01/06/2025
000791.ZK	12/13/2024	SDB3260122957	1,100.00	0.8393	928.81	923.28	0.0000	4.5800	50.0000	0.0000	(0.3545)	(0.0385)	0.0000	3	(0.3930)	01/06/2025
000791.ZK	12/13/2024	SDB3260122957	2,800.00	0.8393	2,364.24	2,350.16	0.0000	4.5800	50.0000	0.0000	(0.9024)	(0.0979)	0.0000	3	(1.0003)	01/06/2025
000791.ZK	12/13/2024	SDB3260122957	29,200.00	0.8393	24,655.66	24,508.84	0.0000	4.5800	50.0000	0.0000	(9.4102)	(1.0212)	0.0000	3	(10.4314)	01/06/2025
000791.ZK	12/13/2024	SDB3260122957	26,600.00	0.8393	22,460.30	22,326.55	0.0000	4.5800	50.0000	0.0000	(8.5723)	(0.9303)	0.0000	3	(9.5026)	01/06/2025
000791.ZK	12/13/2024	SDB3260122957	200.00	0.8393	168.87	167.87	0.0000	4.5800	50.0000	0.0000	(0.0645)	(0.0070)	0.0000	3	(0.0714)	01/06/2025
000791.ZK	12/13/2024	SDB3260122957	29,500.00	0.8393	24,908.97	24,760.65	0.0000	4.5800	50.0000	0.0000	(9.5069)	(1.0317)	0.0000	3	(10.5386)	01/06/2025
000791.ZK	12/13/2024	SDB3260122957	800.00	0.8393	675.50	671.48	0.0000	4.5800	50.0000	0.0000	(0.2578)	(0.0280)	0.0000	3	(0.2858)	01/06/2025
000791.ZK	12/13/2024	SDB3260122957	100.00	0.8393	84.44	83.93	0.0000	4.5800	50.0000	0.0000	(0.0322)	(0.0035)	0.0000	3	(0.0357)	01/06/2025
000791.ZK	12/13/2024	SDB3260122957	10,300.00	0.8393	8,697.03	8,645.24	0.0000	4.5800	50.0000	0.0000	(3.3194)	(0.3602)	0.0000	3	(3.6796)	01/06/2025
000791.ZK	12/13/2024	SDB3260122957	200.00	0.8393	168.87	167.87	0.0000	4.5800	50.0000	0.0000	(0.0645)	(0.0070)	0.0000	3	(0.0714)	01/06/2025
000791.ZK	12/13/2024	SDB3260122957	19,600.00	0.8393	16,549.69	16,451.14	0.0000	4.5800	50.0000	0.0000	(6.3165)	(0.6855)	0.0000	3	(7.0019)	01/06/2025
000791.ZK	12/13/2024	SDB3260122957	7,000.00	0.8393	5,910.60	5,875.41	0.0000	4.5800	50.0000	0.0000	(2.2559)	(0.2448)	0.0000	3	(2.5007)	01/06/2025
000791.ZK	12/13/2024	SDB3260122957	5,900.00	0.8393	4,981.79	4,952.13	0.0000	4.5800	50.0000	0.0000	(1.9014)	(0.2063)	0.0000	3	(2.1077)	01/06/2025
000791.ZK	12/13/2024	SDB3260122957	27,800.00	0.8393	23,473.54	23,333.76	0.0000	4.5800	50.0000	0.0000	(8.9591)	(0.9722)	0.0000	3	(9.9313)	01/06/2025
000791.ZK	12/13/2024	SDB3260122957	3,100.00	0.8393	2,617.55	2,601.97	0.0000	4.5800	50.0000	0.0000	(0.9990)	(0.1084)	0.0000	3	(1.1074)	01/06/2025
000791.ZK	12/13/2024	SDB3260122957	4,500.00	0.8393	3,799.67	3,777.05	0.0000	4.5800	50.0000	0.0000	(1.4502)	(0.1574)	0.0000	3	(1.6076)	01/06/2025
000791.ZK	12/12/2024	SDB3260122957	3,500.00	0.8311	2,906.00	2,908.79	0.0000	4.5800	50.0000	0.0000	(0.3697)	(0.0404)	0.0000	1	(0.4101)	01/06/2025
000791.ZK	12/12/2024	SDB3260122957	11,300.00	0.8311	9,369.85	9,391.23	0.0000	4.5800	50.0000	0.0000	(1.1921)	(0.1304)	0.0000	1	(1.3225)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GEPIC ENERGY DEVELOPMENT CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000791.ZK	12/12/2024	SDB3260122957	6,300.00	0.8311	5,283.28	5,235.82	0.0000	4.5800	50.0000	0.0000	(0.6722)	(0.0727)	0.0000	1	(0.7449)	01/06/2025
000791.ZK	12/12/2024	SDB3260122957	3,500.00	0.8311	2,938.19	2,908.79	0.0000	4.5800	50.0000	0.0000	(0.3738)	(0.0404)	0.0000	1	(0.4142)	01/06/2025
000791.ZK	12/12/2024	SDB3260122957	3,700.00	0.8311	3,130.44	3,075.00	0.0000	4.5800	50.0000	0.0000	(0.3983)	(0.0427)	0.0000	1	(0.4410)	01/06/2025
000791.ZK	12/12/2024	SDB3260122957	800.00	0.8311	679.62	664.87	0.0000	4.5800	50.0000	0.0000	(0.0865)	(0.0092)	0.0000	1	(0.0957)	01/06/2025
000791.ZK	12/12/2024	SDB3260122957	19,700.00	0.8311	16,688.26	16,372.32	0.0000	4.5800	50.0000	0.0000	(2.1231)	(0.2274)	0.0000	1	(2.3505)	01/06/2025
000791.ZK	12/12/2024	SDB3260122957	1,900.00	0.8311	1,621.97	1,579.06	0.0000	4.5800	50.0000	0.0000	(0.2064)	(0.0219)	0.0000	1	(0.2283)	01/06/2025
000791.ZK	12/12/2024	SDB3260122957	100.00	0.8311	84.44	83.11	0.0000	4.5800	50.0000	0.0000	(0.0107)	(0.0012)	0.0000	1	(0.0119)	01/06/2025
000791.ZK	12/12/2024	SDB3260122957	2,200.00	0.8311	1,857.62	1,828.38	0.0000	4.5800	50.0000	0.0000	(0.2363)	(0.0254)	0.0000	1	(0.2617)	01/06/2025
000791.ZK	12/12/2024	SDB3260122957	5,700.00	0.8311	4,812.92	4,737.17	0.0000	4.5800	50.0000	0.0000	(0.6123)	(0.0658)	0.0000	1	(0.6781)	01/06/2025
000791.ZK	12/12/2024	SDB3260122957	5,800.00	0.8311	4,897.36	4,820.28	0.0000	4.5800	50.0000	0.0000	(0.6231)	(0.0669)	0.0000	1	(0.6900)	01/06/2025
000791.ZK	12/12/2024	SDB3260122957	1,600.00	0.8311	1,351.00	1,329.73	0.0000	4.5800	50.0000	0.0000	(0.1719)	(0.0185)	0.0000	1	(0.1903)	01/06/2025
000791.ZK	12/12/2024	SDB3260122957	4,200.00	0.8311	3,546.36	3,490.54	0.0000	4.5800	50.0000	0.0000	(0.4512)	(0.0485)	0.0000	1	(0.4997)	01/06/2025
000791.ZK	12/12/2024	SDB3260122957	200.00	0.8311	168.87	166.22	0.0000	4.5800	50.0000	0.0000	(0.0215)	(0.0023)	0.0000	1	(0.0238)	01/06/2025
000791.ZK	12/12/2024	SDB3260122957	2,300.00	0.8311	1,942.06	1,911.49	0.0000	4.5800	50.0000	0.0000	(0.2471)	(0.0265)	0.0000	1	(0.2736)	01/06/2025
000791.ZK	12/12/2024	SDB3260122957	600.00	0.8311	506.62	498.65	0.0000	4.5800	50.0000	0.0000	(0.0645)	(0.0069)	0.0000	1	(0.0714)	01/06/2025
000791.ZK	12/12/2024	SDB3260122957	10,200.00	0.8311	8,612.59	8,477.04	0.0000	4.5800	50.0000	0.0000	(1.0957)	(0.1177)	0.0000	1	(1.2135)	01/06/2025
000791.ZK	12/12/2024	SDB3260122957	6,600.00	0.8311	5,572.86	5,485.14	0.0000	4.5800	50.0000	0.0000	(0.7090)	(0.0762)	0.0000	1	(0.7852)	01/06/2025
000791.ZK	12/12/2024	SDB3260122957	400.00	0.8311	337.75	332.43	0.0000	4.5800	50.0000	0.0000	(0.0430)	(0.0046)	0.0000	1	(0.0476)	01/06/2025
000791.ZK	12/12/2024	SDB3260122957	9,400.00	0.8311	7,937.10	7,812.17	0.0000	4.5800	50.0000	0.0000	(1.0098)	(0.1085)	0.0000	1	(1.1183)	01/06/2025
000791.ZK	12/12/2024	SDB3260122957	5,300.00	0.8311	4,475.17	4,404.73	0.0000	4.5800	50.0000	0.0000	(0.5693)	(0.0612)	0.0000	1	(0.6305)	01/06/2025
000791.ZK	12/12/2024	SDB3260122957	2,100.00	0.8311	1,773.18	1,745.27	0.0000	4.5800	50.0000	0.0000	(0.2256)	(0.0242)	0.0000	1	(0.2498)	01/06/2025
000791.ZK	12/12/2024	SDB3260122957	6,300.00	0.8311	5,319.54	5,235.82	0.0000	4.5800	50.0000	0.0000	(0.6768)	(0.0727)	0.0000	1	(0.7495)	01/06/2025
000791.ZK	12/12/2024	SDB3260122957	18,500.00	0.8311	15,620.88	15,375.02	0.0000	4.5800	50.0000	0.0000	(1.9873)	(0.2135)	0.0000	1	(2.2009)	01/06/2025
000791.ZK	12/12/2024	SDB3260122957	26,000.00	0.8311	21,953.67	21,608.13	0.0000	4.5800	50.0000	0.0000	(2.7930)	(0.3001)	0.0000	1	(3.0931)	01/06/2025
000791.ZK	12/12/2024	SDB3260122957	37,000.00	0.8311	31,241.76	30,750.03	0.0000	4.5800	50.0000	0.0000	(3.9746)	(0.4271)	0.0000	1	(4.4017)	01/06/2025
000791.ZK	12/12/2024	SDB3260122957	10,200.00	0.8311	8,612.59	8,477.04	0.0000	4.5800	50.0000	0.0000	(1.0957)	(0.1177)	0.0000	1	(1.2135)	01/06/2025
000791.ZK	12/12/2024	SDB3260122957	700.00	0.8311	591.06	581.76	0.0000	4.5800	50.0000	0.0000	(0.0752)	(0.0081)	0.0000	1	(0.0833)	01/06/2025
000791.ZK	12/12/2024	SDB3260122957	1,300.00	0.8311	1,097.68	1,080.41	0.0000	4.5800	50.0000	0.0000	(0.1396)	(0.0150)	0.0000	1	(0.1547)	01/06/2025
000791.ZK	12/12/2024	SDB3260122957	11,500.00	0.8311	9,710.28	9,557.44	0.0000	4.5800	50.0000	0.0000	(1.2354)	(0.1327)	0.0000	1	(1.3681)	01/06/2025
000791.ZK	12/12/2024	SDB3260122957	6,100.00	0.8311	5,150.67	5,069.60	0.0000	4.5800	50.0000	0.0000	(0.6553)	(0.0704)	0.0000	1	(0.7257)	01/06/2025
000791.ZK	12/12/2024	SDB3260122957	1,000.00	0.8311	844.37	831.08	0.0000	4.5800	50.0000	0.0000	(0.1074)	(0.0115)	0.0000	1	(0.1190)	01/06/2025
000791.ZK	12/12/2024	SDB3260122957	200.00	0.8311	168.87	166.22	0.0000	4.5800	50.0000	0.0000	(0.0215)	(0.0023)	0.0000	1	(0.0238)	01/06/2025
000791.ZK	12/12/2024	SDB3260122957	300.00	0.8311	253.31	249.32	0.0000	4.5800	50.0000	0.0000	(0.0322)	(0.0035)	0.0000	1	(0.0357)	01/06/2025
000791.ZK	12/12/2024	SDB3260122957	19,900.00	0.8311	16,803.00	16,538.53	0.0000	4.5800	50.0000	0.0000	(2.1377)	(0.2297)	0.0000	1	(2.3674)	01/06/2025
000791.ZK	12/12/2024	SDB3260122957	5,700.00	0.8311	4,812.92	4,737.17	0.0000	4.5800	50.0000	0.0000	(0.6123)	(0.0658)	0.0000	1	(0.6781)	01/06/2025
000791.ZK	12/12/2024	SDB3260122957	16,300.00	0.8311	13,763.26	13,546.64	0.0000	4.5800	50.0000	0.0000	(1.7510)	(0.1881)	0.0000	1	(1.9391)	01/06/2025
000791.ZK	12/12/2024	SDB3260122957	21,300.00	0.8311	17,985.12	17,702.05	0.0000	4.5800	50.0000	0.0000	(2.2881)	(0.2459)	0.0000	1	(2.5340)	01/06/2025
000791.ZK	12/12/2024	SDB3260122957	4,000.00	0.8311	3,377.49	3,324.33	0.0000	4.5800	50.0000	0.0000	(0.4297)	(0.0462)	0.0000	1	(0.4759)	01/06/2025
000791.ZK	12/12/2024	SDB3260122957	1,900.00	0.8311	1,604.31	1,579.06	0.0000	4.5800	50.0000	0.0000	(0.2041)	(0.0219)	0.0000	1	(0.2260)	01/06/2025
000791.ZK	12/12/2024	SDB3260122957	14,800.00	0.8311	12,496.71	12,300.01	0.0000	4.5800	50.0000	0.0000	(1.5899)	(0.1708)	0.0000	1	(1.7607)	01/06/2025
000791.ZK	12/12/2024	SDB3260122957	19,200.00	0.8311	16,211.94	15,956.77	0.0000	4.5800	50.0000	0.0000	(2.0625)	(0.2216)	0.0000	1	(2.2841)	01/06/2025
000791.ZK	12/12/2024	SDB3260122957	9,300.00	0.8311	7,852.66	7,729.06	0.0000	4.5800	50.0000	0.0000	(0.9990)	(0.1073)	0.0000	1	(1.1064)	01/06/2025
000791.ZK	12/12/2024	SDB3260122957	14,700.00	0.8311	12,412.27	12,216.91	0.0000	4.5800	50.0000	0.0000	(1.5791)	(0.1697)	0.0000	1	(1.7488)	01/06/2025
000791.ZK	12/12/2024	SDB3260122957	15,000.00	0.8311	12,665.58	12,466.23	0.0000	4.5800	50.0000	0.0000	(1.6113)	(0.1731)	0.0000	1	(1.7845)	01/06/2025
000791.ZK	12/12/2024	SDB3260122957	1,700.00	0.8311	1,435.43	1,412.84	0.0000	4.5800	50.0000	0.0000	(0.1826)	(0.0196)	0.0000	1	(0.2022)	01/06/2025
000791.ZK	12/12/2024	SDB3260122957	3,300.00	0.8311	2,786.43	2,742.57	0.0000	4.5800	50.0000	0.0000	(0.3545)	(0.0381)	0.0000	1	(0.3926)	01/06/2025
000791.ZK	12/12/2024	SDB3260122957	2,500.00	0.8311	2,110.93	2,077.70	0.0000	4.5800	50.0000	0.0000	(0.2686)	(0.0289)	0.0000	1	(0.2974)	01/06/2025
000791.ZK	12/12/2024	SDB3260122957	1,700.00	0.8311	1,435.43	1,412.84	0.0000	4.5800	50.0000	0.0000	(0.1826)	(0.0196)	0.0000	1	(0.2022)	01/06/2025
000791.ZK	12/12/2024	SDB3260122957	2,000.00	0.8311	1,688.74	1,662.16	0.0000	4.5800	50.0000	0.0000	(0.2148)	(0.0231)	0.0000	1	(0.2379)	01/06/2025
000791.ZK	12/12/2024	SDB3260122957	2,200.00	0.8311	1,857.62	1,828.38	0.0000	4.5800	50.0000	0.0000	(0.2363)	(0.0254)	0.0000	1	(0.2617)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GEPIC ENERGY DEVELOPMENT CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000791.ZK	12/12/2024	SDB3260122957	2,800.00	0.8311	2,364.24	2,327.03	0.0000	4.5800	50.0000	0.0000	(0.3008)	(0.0323)	0.0000	1	(0.3331)	01/06/2025
000791.ZK	12/12/2024	SDB3260122957	12,900.00	0.8311	10,892.40	10,720.96	0.0000	4.5800	50.0000	0.0000	(1.3858)	(0.1489)	0.0000	1	(1.5347)	01/06/2025
000791.ZK	12/12/2024	SDB3260122957	7,000.00	0.8311	5,910.60	5,817.57	0.0000	4.5800	50.0000	0.0000	(0.7520)	(0.0808)	0.0000	1	(0.8328)	01/06/2025
000791.ZK	12/12/2024	SDB3260122957	100.00	0.8311	84.44	83.11	0.0000	4.5800	50.0000	0.0000	(0.0107)	(0.0012)	0.0000	1	(0.0119)	01/06/2025
000791.ZK	12/12/2024	SDB3260122957	6,400.00	0.8311	5,403.98	5,318.92	0.0000	4.5800	50.0000	0.0000	(0.6875)	(0.0739)	0.0000	1	(0.7614)	01/06/2025
000791.ZK	12/12/2024	SDB3260122957	600.00	0.8311	506.62	498.65	0.0000	4.5800	50.0000	0.0000	(0.0645)	(0.0069)	0.0000	1	(0.0714)	01/06/2025
000791.ZK	12/12/2024	SDB3260122957	1,800.00	0.8311	1,519.87	1,495.95	0.0000	4.5800	50.0000	0.0000	(0.1934)	(0.0208)	0.0000	1	(0.2141)	01/06/2025
000791.ZK	12/12/2024	SDB3260122957	11,200.00	0.8311	9,456.97	9,308.12	0.0000	4.5800	50.0000	0.0000	(1.2031)	(0.1293)	0.0000	1	(1.3324)	01/06/2025
000791.ZK	12/12/2024	SDB3260122957	2,100.00	0.8311	1,773.18	1,745.27	0.0000	4.5800	50.0000	0.0000	(0.2256)	(0.0242)	0.0000	1	(0.2498)	01/06/2025
000791.ZK	12/12/2024	SDB3260122957	200.00	0.8311	168.87	166.22	0.0000	4.5800	50.0000	0.0000	(0.0215)	(0.0023)	0.0000	1	(0.0238)	01/06/2025
000791.ZK	12/12/2024	SDB3260122957	1,100.00	0.8311	928.81	914.19	0.0000	4.5800	50.0000	0.0000	(0.1182)	(0.0127)	0.0000	1	(0.1309)	01/06/2025
000791.ZK	12/12/2024	SDB3260122957	2,800.00	0.8311	2,364.24	2,327.03	0.0000	4.5800	50.0000	0.0000	(0.3008)	(0.0323)	0.0000	1	(0.3331)	01/06/2025
000791.ZK	12/12/2024	SDB3260122957	29,200.00	0.8311	24,655.66	24,267.59	0.0000	4.5800	50.0000	0.0000	(3.1367)	(0.3370)	0.0000	1	(3.4738)	01/06/2025
000791.ZK	12/12/2024	SDB3260122957	26,600.00	0.8311	22,460.30	22,106.78	0.0000	4.5800	50.0000	0.0000	(2.8574)	(0.3070)	0.0000	1	(3.1645)	01/06/2025
000791.ZK	12/12/2024	SDB3260122957	200.00	0.8311	168.87	166.22	0.0000	4.5800	50.0000	0.0000	(0.0215)	(0.0023)	0.0000	1	(0.0238)	01/06/2025
000791.ZK	12/12/2024	SDB3260122957	29,500.00	0.8311	24,908.97	24,516.92	0.0000	4.5800	50.0000	0.0000	(3.1690)	(0.3405)	0.0000	1	(3.5095)	01/06/2025
000791.ZK	12/12/2024	SDB3260122957	800.00	0.8311	675.50	664.87	0.0000	4.5800	50.0000	0.0000	(0.0859)	(0.0092)	0.0000	1	(0.0952)	01/06/2025
000791.ZK	12/12/2024	SDB3260122957	100.00	0.8311	84.44	83.11	0.0000	4.5800	50.0000	0.0000	(0.0107)	(0.0012)	0.0000	1	(0.0119)	01/06/2025
000791.ZK	12/12/2024	SDB3260122957	10,300.00	0.8311	8,697.03	8,560.14	0.0000	4.5800	50.0000	0.0000	(1.1065)	(0.1189)	0.0000	1	(1.2253)	01/06/2025
000791.ZK	12/12/2024	SDB3260122957	200.00	0.8311	168.87	166.22	0.0000	4.5800	50.0000	0.0000	(0.0215)	(0.0023)	0.0000	1	(0.0238)	01/06/2025
000791.ZK	12/12/2024	SDB3260122957	19,600.00	0.8311	16,549.69	16,289.21	0.0000	4.5800	50.0000	0.0000	(2.1055)	(0.2262)	0.0000	1	(2.3317)	01/06/2025
000791.ZK	12/12/2024	SDB3260122957	7,000.00	0.8311	5,910.60	5,817.57	0.0000	4.5800	50.0000	0.0000	(0.7520)	(0.0808)	0.0000	1	(0.8328)	01/06/2025
000791.ZK	12/12/2024	SDB3260122957	5,900.00	0.8311	4,981.79	4,903.38	0.0000	4.5800	50.0000	0.0000	(0.6338)	(0.0681)	0.0000	1	(0.7019)	01/06/2025
000791.ZK	12/12/2024	SDB3260122957	27,800.00	0.8311	23,473.54	23,104.08	0.0000	4.5800	50.0000	0.0000	(2.9864)	(0.3209)	0.0000	1	(3.3072)	01/06/2025
000791.ZK	12/12/2024	SDB3260122957	3,100.00	0.8311	2,617.55	2,576.35	0.0000	4.5800	50.0000	0.0000	(0.3330)	(0.0358)	0.0000	1	(0.3688)	01/06/2025
000791.ZK	12/12/2024	SDB3260122957	4,500.00	0.8311	3,799.67	3,739.87	0.0000	4.5800	50.0000	0.0000	(0.4834)	(0.0519)	0.0000	1	(0.5353)	01/06/2025
000791.ZK	12/11/2024	SDB3260122957	3,500.00	0.8426	2,906.00	2,949.07	0.0000	4.5800	50.0000	0.0000	(0.3697)	(0.0410)	0.0000	1	(0.4107)	01/06/2025
000791.ZK	12/11/2024	SDB3260122957	11,300.00	0.8426	9,369.85	9,521.29	0.0000	4.5800	50.0000	0.0000	(1.1921)	(0.1322)	0.0000	1	(1.3243)	01/06/2025
000791.ZK	12/11/2024	SDB3260122957	6,300.00	0.8426	5,283.28	5,308.33	0.0000	4.5800	50.0000	0.0000	(0.6722)	(0.0737)	0.0000	1	(0.7459)	01/06/2025
000791.ZK	12/11/2024	SDB3260122957	3,500.00	0.8426	2,938.19	2,949.07	0.0000	4.5800	50.0000	0.0000	(0.3738)	(0.0410)	0.0000	1	(0.4148)	01/06/2025
000791.ZK	12/11/2024	SDB3260122957	3,700.00	0.8426	3,130.44	3,117.59	0.0000	4.5800	50.0000	0.0000	(0.3983)	(0.0433)	0.0000	1	(0.4416)	01/06/2025
000791.ZK	12/11/2024	SDB3260122957	800.00	0.8426	679.62	674.07	0.0000	4.5800	50.0000	0.0000	(0.0865)	(0.0094)	0.0000	1	(0.0958)	01/06/2025
000791.ZK	12/11/2024	SDB3260122957	19,700.00	0.8426	16,688.26	16,599.06	0.0000	4.5800	50.0000	0.0000	(2.1231)	(0.2305)	0.0000	1	(2.3537)	01/06/2025
000791.ZK	12/11/2024	SDB3260122957	1,900.00	0.8426	1,621.97	1,600.92	0.0000	4.5800	50.0000	0.0000	(0.2064)	(0.0222)	0.0000	1	(0.2286)	01/06/2025
000791.ZK	12/11/2024	SDB3260122957	100.00	0.8426	84.44	84.26	0.0000	4.5800	50.0000	0.0000	(0.0107)	(0.0012)	0.0000	1	(0.0119)	01/06/2025
000791.ZK	12/11/2024	SDB3260122957	2,200.00	0.8426	1,857.62	1,853.70	0.0000	4.5800	50.0000	0.0000	(0.2363)	(0.0257)	0.0000	1	(0.2621)	01/06/2025
000791.ZK	12/11/2024	SDB3260122957	5,700.00	0.8426	4,812.92	4,802.77	0.0000	4.5800	50.0000	0.0000	(0.6123)	(0.0667)	0.0000	1	(0.6790)	01/06/2025
000791.ZK	12/11/2024	SDB3260122957	5,800.00	0.8426	4,897.36	4,887.03	0.0000	4.5800	50.0000	0.0000	(0.6231)	(0.0679)	0.0000	1	(0.6909)	01/06/2025
000791.ZK	12/11/2024	SDB3260122957	1,600.00	0.8426	1,351.00	1,348.15	0.0000	4.5800	50.0000	0.0000	(0.1719)	(0.0187)	0.0000	1	(0.1906)	01/06/2025
000791.ZK	12/11/2024	SDB3260122957	4,200.00	0.8426	3,546.36	3,538.89	0.0000	4.5800	50.0000	0.0000	(0.4512)	(0.0492)	0.0000	1	(0.5003)	01/06/2025
000791.ZK	12/11/2024	SDB3260122957	200.00	0.8426	168.87	168.52	0.0000	4.5800	50.0000	0.0000	(0.0215)	(0.0023)	0.0000	1	(0.0238)	01/06/2025
000791.ZK	12/11/2024	SDB3260122957	2,300.00	0.8426	1,942.06	1,937.96	0.0000	4.5800	50.0000	0.0000	(0.2471)	(0.0269)	0.0000	1	(0.2740)	01/06/2025
000791.ZK	12/11/2024	SDB3260122957	600.00	0.8426	506.62	505.56	0.0000	4.5800	50.0000	0.0000	(0.0645)	(0.0070)	0.0000	1	(0.0715)	01/06/2025
000791.ZK	12/11/2024	SDB3260122957	10,200.00	0.8426	8,612.59	8,594.44	0.0000	4.5800	50.0000	0.0000	(0.1194)	(0.1097)	0.0000	1	(1.2151)	01/06/2025
000791.ZK	12/11/2024	SDB3260122957	6,600.00	0.8426	5,572.86	5,561.11	0.0000	4.5800	50.0000	0.0000	(0.7090)	(0.0772)	0.0000	1	(0.7862)	01/06/2025
000791.ZK	12/11/2024	SDB3260122957	400.00	0.8426	337.75	337.04	0.0000	4.5800	50.0000	0.0000	(0.0430)	(0.0047)	0.0000	1	(0.0477)	01/06/2025
000791.ZK	12/11/2024	SDB3260122957	9,400.00	0.8426	7,937.10	7,920.36	0.0000	4.5800	50.0000	0.0000	(1.0098)	(0.1100)	0.0000	1	(1.1198)	01/06/2025
000791.ZK	12/11/2024	SDB3260122957	5,300.00	0.8426	4,475.17	4,465.74	0.0000	4.5800	50.0000	0.0000	(0.5693)	(0.0620)	0.0000	1	(0.6314)	01/06/2025
000791.ZK	12/11/2024	SDB3260122957	2,100.00	0.8426	1,773.18	1,769.44	0.0000	4.5800	50.0000	0.0000	(0.2256)	(0.0246)	0.0000	1	(0.2502)	01/06/2025
000791.ZK	12/11/2024	SDB3260122957	6,300.00	0.8426	5,319.54	5,308.33	0.0000	4.5800	50.0000	0.0000	(0.6768)	(0.0737)	0.0000	1	(0.7505)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GEPIC ENERGY DEVELOPMENT CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000791.ZK	12/11/2024	SDB3260122957	18,500.00	0.8426	15,620.88	15,587.95	0.0000	4.5800	50.0000	0.0000	(1.9873)	(0.2165)	0.0000	1	(2.2038)	01/06/2025
000791.ZK	12/11/2024	SDB3260122957	26,000.00	0.8426	21,953.67	21,907.39	0.0000	4.5800	50.0000	0.0000	(2.7930)	(0.3043)	0.0000	1	(3.0973)	01/06/2025
000791.ZK	12/11/2024	SDB3260122957	37,000.00	0.8426	31,241.76	31,175.90	0.0000	4.5800	50.0000	0.0000	(3.9746)	(0.4330)	0.0000	1	(4.4076)	01/06/2025
000791.ZK	12/11/2024	SDB3260122957	10,200.00	0.8426	8,612.59	8,594.44	0.0000	4.5800	50.0000	0.0000	(1.0957)	(0.1194)	0.0000	1	(1.2151)	01/06/2025
000791.ZK	12/11/2024	SDB3260122957	700.00	0.8426	591.06	589.81	0.0000	4.5800	50.0000	0.0000	(0.0752)	(0.0082)	0.0000	1	(0.0834)	01/06/2025
000791.ZK	12/11/2024	SDB3260122957	1,300.00	0.8426	1,097.68	1,095.37	0.0000	4.5800	50.0000	0.0000	(0.1396)	(0.0152)	0.0000	1	(0.1549)	01/06/2025
000791.ZK	12/11/2024	SDB3260122957	11,500.00	0.8426	9,710.28	9,689.81	0.0000	4.5800	50.0000	0.0000	(1.2354)	(0.1346)	0.0000	1	(1.3699)	01/06/2025
000791.ZK	12/11/2024	SDB3260122957	6,100.00	0.8426	5,150.67	5,139.81	0.0000	4.5800	50.0000	0.0000	(0.6553)	(0.0714)	0.0000	1	(0.7267)	01/06/2025
000791.ZK	12/11/2024	SDB3260122957	1,000.00	0.8426	844.37	842.59	0.0000	4.5800	50.0000	0.0000	(0.1074)	(0.0117)	0.0000	1	(0.1191)	01/06/2025
000791.ZK	12/11/2024	SDB3260122957	200.00	0.8426	168.87	168.52	0.0000	4.5800	50.0000	0.0000	(0.0215)	(0.0023)	0.0000	1	(0.0238)	01/06/2025
000791.ZK	12/11/2024	SDB3260122957	300.00	0.8426	253.31	252.78	0.0000	4.5800	50.0000	0.0000	(0.0322)	(0.0035)	0.0000	1	(0.0357)	01/06/2025
000791.ZK	12/11/2024	SDB3260122957	27,700.00	0.8426	23,389.10	23,339.80	0.0000	4.5800	50.0000	0.0000	(2.9756)	(0.3242)	0.0000	1	(3.2998)	01/06/2025
000791.ZK	12/11/2024	SDB3260122957	5,700.00	0.8426	4,812.92	4,802.77	0.0000	4.5800	50.0000	0.0000	(0.6123)	(0.0667)	0.0000	1	(0.6790)	01/06/2025
000791.ZK	12/11/2024	SDB3260122957	16,300.00	0.8426	13,763.26	13,734.25	0.0000	4.5800	50.0000	0.0000	(1.7510)	(0.1908)	0.0000	1	(1.9417)	01/06/2025
000791.ZK	12/11/2024	SDB3260122957	21,300.00	0.8426	17,985.12	17,947.21	0.0000	4.5800	50.0000	0.0000	(2.2881)	(0.2493)	0.0000	1	(2.5374)	01/06/2025
000791.ZK	12/11/2024	SDB3260122957	4,000.00	0.8426	3,377.49	3,370.37	0.0000	4.5800	50.0000	0.0000	(0.4297)	(0.0468)	0.0000	1	(0.4765)	01/06/2025
000791.ZK	12/11/2024	SDB3260122957	1,900.00	0.8426	1,604.31	1,600.92	0.0000	4.5800	50.0000	0.0000	(0.2041)	(0.0222)	0.0000	1	(0.2263)	01/06/2025
000791.ZK	12/11/2024	SDB3260122957	14,800.00	0.8426	12,496.71	12,470.36	0.0000	4.5800	50.0000	0.0000	(1.5899)	(0.1732)	0.0000	1	(1.7631)	01/06/2025
000791.ZK	12/11/2024	SDB3260122957	19,200.00	0.8426	16,211.94	16,177.77	0.0000	4.5800	50.0000	0.0000	(2.0625)	(0.2247)	0.0000	1	(2.2872)	01/06/2025
000791.ZK	12/11/2024	SDB3260122957	9,300.00	0.8426	7,852.66	7,836.11	0.0000	4.5800	50.0000	0.0000	(0.9990)	(0.1088)	0.0000	1	(1.1079)	01/06/2025
000791.ZK	12/11/2024	SDB3260122957	14,700.00	0.8426	12,412.27	12,386.10	0.0000	4.5800	50.0000	0.0000	(1.5791)	(0.1720)	0.0000	1	(1.7511)	01/06/2025
000791.ZK	12/11/2024	SDB3260122957	15,000.00	0.8426	12,665.58	12,638.88	0.0000	4.5800	50.0000	0.0000	(1.6113)	(0.1755)	0.0000	1	(1.7869)	01/06/2025
000791.ZK	12/11/2024	SDB3260122957	1,700.00	0.8426	1,435.43	1,432.41	0.0000	4.5800	50.0000	0.0000	(0.1826)	(0.0199)	0.0000	1	(0.2025)	01/06/2025
000791.ZK	12/11/2024	SDB3260122957	3,300.00	0.8426	2,786.43	2,780.55	0.0000	4.5800	50.0000	0.0000	(0.3545)	(0.0386)	0.0000	1	(0.3931)	01/06/2025
000791.ZK	12/11/2024	SDB3260122957	2,500.00	0.8426	2,110.93	2,106.48	0.0000	4.5800	50.0000	0.0000	(0.2686)	(0.0293)	0.0000	1	(0.2978)	01/06/2025
000791.ZK	12/11/2024	SDB3260122957	1,700.00	0.8426	1,435.43	1,432.41	0.0000	4.5800	50.0000	0.0000	(0.1826)	(0.0199)	0.0000	1	(0.2025)	01/06/2025
000791.ZK	12/11/2024	SDB3260122957	2,000.00	0.8426	1,688.74	1,685.18	0.0000	4.5800	50.0000	0.0000	(0.2148)	(0.0234)	0.0000	1	(0.2383)	01/06/2025
000791.ZK	12/11/2024	SDB3260122957	2,200.00	0.8426	1,857.62	1,853.70	0.0000	4.5800	50.0000	0.0000	(0.2363)	(0.0257)	0.0000	1	(0.2621)	01/06/2025
000791.ZK	12/11/2024	SDB3260122957	2,800.00	0.8426	2,364.24	2,359.26	0.0000	4.5800	50.0000	0.0000	(0.3008)	(0.0328)	0.0000	1	(0.3336)	01/06/2025
000791.ZK	12/11/2024	SDB3260122957	12,900.00	0.8426	10,892.40	10,869.44	0.0000	4.5800	50.0000	0.0000	(1.3858)	(0.1510)	0.0000	1	(1.5367)	01/06/2025
000791.ZK	12/11/2024	SDB3260122957	7,000.00	0.8426	5,910.60	5,898.14	0.0000	4.5800	50.0000	0.0000	(0.7520)	(0.0819)	0.0000	1	(0.8339)	01/06/2025
000791.ZK	12/11/2024	SDB3260122957	100.00	0.8426	84.44	84.26	0.0000	4.5800	50.0000	0.0000	(0.0107)	(0.0012)	0.0000	1	(0.0119)	01/06/2025
000791.ZK	12/11/2024	SDB3260122957	6,400.00	0.8426	5,403.98	5,392.59	0.0000	4.5800	50.0000	0.0000	(0.6875)	(0.0749)	0.0000	1	(0.7624)	01/06/2025
000791.ZK	12/11/2024	SDB3260122957	600.00	0.8426	506.62	505.56	0.0000	4.5800	50.0000	0.0000	(0.0645)	(0.0070)	0.0000	1	(0.0715)	01/06/2025
000791.ZK	12/11/2024	SDB3260122957	1,800.00	0.8426	1,519.87	1,516.67	0.0000	4.5800	50.0000	0.0000	(0.1934)	(0.0211)	0.0000	1	(0.2144)	01/06/2025
000791.ZK	12/11/2024	SDB3260122957	11,200.00	0.8426	9,456.97	9,437.03	0.0000	4.5800	50.0000	0.0000	(1.2031)	(0.1311)	0.0000	1	(1.3342)	01/06/2025
000791.ZK	12/11/2024	SDB3260122957	2,100.00	0.8426	1,773.18	1,769.44	0.0000	4.5800	50.0000	0.0000	(0.2256)	(0.0246)	0.0000	1	(0.2502)	01/06/2025
000791.ZK	12/11/2024	SDB3260122957	200.00	0.8426	168.87	168.52	0.0000	4.5800	50.0000	0.0000	(0.0215)	(0.0023)	0.0000	1	(0.0238)	01/06/2025
000791.ZK	12/11/2024	SDB3260122957	1,100.00	0.8426	928.81	926.85	0.0000	4.5800	50.0000	0.0000	(0.1182)	(0.0129)	0.0000	1	(0.1310)	01/06/2025
000791.ZK	12/11/2024	SDB3260122957	2,800.00	0.8426	2,364.24	2,359.26	0.0000	4.5800	50.0000	0.0000	(0.3008)	(0.0328)	0.0000	1	(0.3336)	01/06/2025
000791.ZK	12/11/2024	SDB3260122957	29,200.00	0.8426	24,655.66	24,603.69	0.0000	4.5800	50.0000	0.0000	(3.1367)	(0.3417)	0.0000	1	(3.4785)	01/06/2025
000791.ZK	12/11/2024	SDB3260122957	26,600.00	0.8426	22,460.30	22,412.95	0.0000	4.5800	50.0000	0.0000	(2.8574)	(0.3113)	0.0000	1	(3.1687)	01/06/2025
000791.ZK	12/11/2024	SDB3260122957	200.00	0.8426	168.87	168.52	0.0000	4.5800	50.0000	0.0000	(0.0215)	(0.0023)	0.0000	1	(0.0238)	01/06/2025
000791.ZK	12/11/2024	SDB3260122957	29,500.00	0.8426	24,908.97	24,856.46	0.0000	4.5800	50.0000	0.0000	(3.1690)	(0.3452)	0.0000	1	(3.5142)	01/06/2025
000791.ZK	12/11/2024	SDB3260122957	800.00	0.8426	675.50	674.07	0.0000	4.5800	50.0000	0.0000	(0.0859)	(0.0094)	0.0000	1	(0.0953)	01/06/2025
000791.ZK	12/11/2024	SDB3260122957	100.00	0.8426	84.44	84.26	0.0000	4.5800	50.0000	0.0000	(0.0107)	(0.0012)	0.0000	1	(0.0119)	01/06/2025
000791.ZK	12/11/2024	SDB3260122957	10,300.00	0.8426	8,697.03	8,678.70	0.0000	4.5800	50.0000	0.0000	(1.1065)	(0.1205)	0.0000	1	(1.2270)	01/06/2025
000791.ZK	12/11/2024	SDB3260122957	200.00	0.8426	168.87	168.52	0.0000	4.5800	50.0000	0.0000	(0.0215)	(0.0023)	0.0000	1	(0.0238)	01/06/2025
000791.ZK	12/11/2024	SDB3260122957	19,600.00	0.8426	16,549.69	16,514.80	0.0000	4.5800	50.0000	0.0000	(2.1055)	(0.2294)	0.0000	1	(2.3349)	01/06/2025
000791.ZK	12/11/2024	SDB3260122957	7,000.00	0.8426	5,910.60	5,898.14	0.0000	4.5800	50.0000	0.0000	(0.7520)	(0.0819)	0.0000	1	(0.8339)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GEPIC ENERGY DEVELOPMENT CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000791.ZK	12/11/2024	SDB3260122957	5,900.00	0.8426	4,981.79	4,971.29	0.0000	4.5800	50.0000	0.0000	(0.6338)	(0.0690)	0.0000	1	(0.7028)	01/06/2025
000791.ZK	12/11/2024	SDB3260122957	27,800.00	0.8426	23,473.54	23,424.06	0.0000	4.5800	50.0000	0.0000	(2.9864)	(0.3253)	0.0000	1	(3.3117)	01/06/2025
000791.ZK	12/11/2024	SDB3260122957	3,100.00	0.8426	2,617.55	2,612.04	0.0000	4.5800	50.0000	0.0000	(0.3330)	(0.0363)	0.0000	1	(0.3693)	01/06/2025
000791.ZK	12/11/2024	SDB3260122957	4,500.00	0.8426	3,799.67	3,791.66	0.0000	4.5800	50.0000	0.0000	(0.4834)	(0.0527)	0.0000	1	(0.5361)	01/06/2025
000791.ZK	12/10/2024	SDB3260122957	3,500.00	0.8302	2,906.00	2,905.60	0.0000	4.5800	50.0000	0.0000	(0.3697)	(0.0404)	0.0000	1	(0.4101)	01/06/2025
000791.ZK	12/10/2024	SDB3260122957	11,300.00	0.8302	9,369.85	9,380.94	0.0000	4.5800	50.0000	0.0000	(1.1921)	(0.1303)	0.0000	1	(1.3223)	01/06/2025
000791.ZK	12/10/2024	SDB3260122957	6,300.00	0.8302	5,283.28	5,230.08	0.0000	4.5800	50.0000	0.0000	(0.6722)	(0.0726)	0.0000	1	(0.7448)	01/06/2025
000791.ZK	12/10/2024	SDB3260122957	3,500.00	0.8302	2,938.19	2,905.60	0.0000	4.5800	50.0000	0.0000	(0.3738)	(0.0404)	0.0000	1	(0.4142)	01/06/2025
000791.ZK	12/10/2024	SDB3260122957	3,700.00	0.8302	3,130.44	3,071.64	0.0000	4.5800	50.0000	0.0000	(0.3983)	(0.0427)	0.0000	1	(0.4409)	01/06/2025
000791.ZK	12/10/2024	SDB3260122957	800.00	0.8302	679.62	664.14	0.0000	4.5800	50.0000	0.0000	(0.0865)	(0.0092)	0.0000	1	(0.0957)	01/06/2025
000791.ZK	12/10/2024	SDB3260122957	19,700.00	0.8302	16,688.26	16,354.39	0.0000	4.5800	50.0000	0.0000	(2.1231)	(0.2271)	0.0000	1	(2.3503)	01/06/2025
000791.ZK	12/10/2024	SDB3260122957	1,900.00	0.8302	1,621.97	1,577.33	0.0000	4.5800	50.0000	0.0000	(0.2064)	(0.0219)	0.0000	1	(0.2283)	01/06/2025
000791.ZK	12/10/2024	SDB3260122957	100.00	0.8302	84.44	83.02	0.0000	4.5800	50.0000	0.0000	(0.0107)	(0.0012)	0.0000	1	(0.0119)	01/06/2025
000791.ZK	12/10/2024	SDB3260122957	2,200.00	0.8302	1,857.62	1,826.38	0.0000	4.5800	50.0000	0.0000	(0.2363)	(0.0254)	0.0000	1	(0.2617)	01/06/2025
000791.ZK	12/10/2024	SDB3260122957	5,700.00	0.8302	4,812.92	4,731.98	0.0000	4.5800	50.0000	0.0000	(0.6123)	(0.0657)	0.0000	1	(0.6780)	01/06/2025
000791.ZK	12/10/2024	SDB3260122957	5,800.00	0.8302	4,897.36	4,815.00	0.0000	4.5800	50.0000	0.0000	(0.6231)	(0.0669)	0.0000	1	(0.6899)	01/06/2025
000791.ZK	12/10/2024	SDB3260122957	1,600.00	0.8302	1,351.00	1,328.28	0.0000	4.5800	50.0000	0.0000	(0.1719)	(0.0184)	0.0000	1	(0.1903)	01/06/2025
000791.ZK	12/10/2024	SDB3260122957	4,200.00	0.8302	3,546.36	3,486.72	0.0000	4.5800	50.0000	0.0000	(0.4512)	(0.0484)	0.0000	1	(0.4996)	01/06/2025
000791.ZK	12/10/2024	SDB3260122957	200.00	0.8302	168.87	166.03	0.0000	4.5800	50.0000	0.0000	(0.0215)	(0.0023)	0.0000	1	(0.0238)	01/06/2025
000791.ZK	12/10/2024	SDB3260122957	2,300.00	0.8302	1,942.06	1,909.40	0.0000	4.5800	50.0000	0.0000	(0.2471)	(0.0265)	0.0000	1	(0.2736)	01/06/2025
000791.ZK	12/10/2024	SDB3260122957	600.00	0.8302	506.62	498.10	0.0000	4.5800	50.0000	0.0000	(0.0645)	(0.0069)	0.0000	1	(0.0714)	01/06/2025
000791.ZK	12/10/2024	SDB3260122957	10,200.00	0.8302	8,612.59	8,467.75	0.0000	4.5800	50.0000	0.0000	(1.0957)	(0.1176)	0.0000	1	(1.2133)	01/06/2025
000791.ZK	12/10/2024	SDB3260122957	6,600.00	0.8302	5,572.86	5,479.14	0.0000	4.5800	50.0000	0.0000	(0.7090)	(0.0761)	0.0000	1	(0.7851)	01/06/2025
000791.ZK	12/10/2024	SDB3260122957	400.00	0.8302	337.75	332.07	0.0000	4.5800	50.0000	0.0000	(0.0430)	(0.0046)	0.0000	1	(0.0476)	01/06/2025
000791.ZK	12/10/2024	SDB3260122957	9,400.00	0.8302	7,937.10	7,803.62	0.0000	4.5800	50.0000	0.0000	(1.0098)	(0.1084)	0.0000	1	(1.1182)	01/06/2025
000791.ZK	12/10/2024	SDB3260122957	5,300.00	0.8302	4,475.17	4,399.91	0.0000	4.5800	50.0000	0.0000	(0.5693)	(0.0611)	0.0000	1	(0.6305)	01/06/2025
000791.ZK	12/10/2024	SDB3260122957	2,100.00	0.8302	1,773.18	1,743.36	0.0000	4.5800	50.0000	0.0000	(0.2256)	(0.0242)	0.0000	1	(0.2498)	01/06/2025
000791.ZK	12/10/2024	SDB3260122957	6,300.00	0.8302	5,319.54	5,230.08	0.0000	4.5800	50.0000	0.0000	(0.6768)	(0.0726)	0.0000	1	(0.7494)	01/06/2025
000791.ZK	12/10/2024	SDB3260122957	18,500.00	0.8302	15,620.88	15,358.18	0.0000	4.5800	50.0000	0.0000	(1.9873)	(0.2133)	0.0000	1	(2.2006)	01/06/2025
000791.ZK	12/10/2024	SDB3260122957	26,000.00	0.8302	21,953.67	21,584.47	0.0000	4.5800	50.0000	0.0000	(2.7930)	(0.2998)	0.0000	1	(3.0928)	01/06/2025
000791.ZK	12/10/2024	SDB3260122957	37,000.00	0.8302	31,241.76	30,716.36	0.0000	4.5800	50.0000	0.0000	(3.9746)	(0.4266)	0.0000	1	(4.4013)	01/06/2025
000791.ZK	12/10/2024	SDB3260122957	10,200.00	0.8302	8,612.59	8,467.75	0.0000	4.5800	50.0000	0.0000	(1.0957)	(0.1176)	0.0000	1	(1.2133)	01/06/2025
000791.ZK	12/10/2024	SDB3260122957	700.00	0.8302	591.06	581.12	0.0000	4.5800	50.0000	0.0000	(0.0752)	(0.0081)	0.0000	1	(0.0833)	01/06/2025
000791.ZK	12/10/2024	SDB3260122957	1,300.00	0.8302	1,097.68	1,079.22	0.0000	4.5800	50.0000	0.0000	(0.1396)	(0.0150)	0.0000	1	(0.1546)	01/06/2025
000791.ZK	12/10/2024	SDB3260122957	11,500.00	0.8302	9,710.28	9,546.98	0.0000	4.5800	50.0000	0.0000	(1.2354)	(0.1326)	0.0000	1	(1.3680)	01/06/2025
000791.ZK	12/10/2024	SDB3260122957	6,100.00	0.8302	5,150.67	5,064.05	0.0000	4.5800	50.0000	0.0000	(0.6553)	(0.0703)	0.0000	1	(0.7256)	01/06/2025
000791.ZK	12/10/2024	SDB3260122957	1,000.00	0.8302	844.37	830.17	0.0000	4.5800	50.0000	0.0000	(0.1074)	(0.0115)	0.0000	1	(0.1190)	01/06/2025
000791.ZK	12/10/2024	SDB3260122957	200.00	0.8302	168.87	166.03	0.0000	4.5800	50.0000	0.0000	(0.0215)	(0.0023)	0.0000	1	(0.0238)	01/06/2025
000791.ZK	12/10/2024	SDB3260122957	300.00	0.8302	253.31	249.05	0.0000	4.5800	50.0000	0.0000	(0.0322)	(0.0035)	0.0000	1	(0.0357)	01/06/2025
000791.ZK	12/10/2024	SDB3260122957	28,400.00	0.8302	23,980.16	23,576.88	0.0000	4.5800	50.0000	0.0000	(3.0508)	(0.3275)	0.0000	1	(3.3783)	01/06/2025
000791.ZK	12/10/2024	SDB3260122957	5,700.00	0.8302	4,812.92	4,731.98	0.0000	4.5800	50.0000	0.0000	(0.6123)	(0.0657)	0.0000	1	(0.6780)	01/06/2025
000791.ZK	12/10/2024	SDB3260122957	16,300.00	0.8302	13,763.26	13,531.80	0.0000	4.5800	50.0000	0.0000	(1.7510)	(0.1879)	0.0000	1	(1.9389)	01/06/2025
000791.ZK	12/10/2024	SDB3260122957	21,300.00	0.8302	17,985.12	17,682.66	0.0000	4.5800	50.0000	0.0000	(2.2881)	(0.2456)	0.0000	1	(2.5337)	01/06/2025
000791.ZK	12/10/2024	SDB3260122957	4,000.00	0.8302	3,377.49	3,320.69	0.0000	4.5800	50.0000	0.0000	(0.4297)	(0.0461)	0.0000	1	(0.4758)	01/06/2025
000791.ZK	12/10/2024	SDB3260122957	1,900.00	0.8302	1,604.31	1,577.33	0.0000	4.5800	50.0000	0.0000	(0.2041)	(0.0219)	0.0000	1	(0.2260)	01/06/2025
000791.ZK	12/10/2024	SDB3260122957	14,800.00	0.8302	12,496.71	12,286.55	0.0000	4.5800	50.0000	0.0000	(1.5899)	(0.1706)	0.0000	1	(1.7605)	01/06/2025
000791.ZK	12/10/2024	SDB3260122957	19,200.00	0.8302	16,211.94	15,939.30	0.0000	4.5800	50.0000	0.0000	(2.0625)	(0.2214)	0.0000	1	(2.2839)	01/06/2025
000791.ZK	12/10/2024	SDB3260122957	9,300.00	0.8302	7,852.66	7,720.60	0.0000	4.5800	50.0000	0.0000	(0.9990)	(0.1072)	0.0000	1	(1.1063)	01/06/2025
000791.ZK	12/10/2024	SDB3260122957	14,700.00	0.8302	12,412.27	12,203.53	0.0000	4.5800	50.0000	0.0000	(1.5791)	(0.1695)	0.0000	1	(1.7486)	01/06/2025
000791.ZK	12/10/2024	SDB3260122957	15,000.00	0.8302	12,665.58	12,452.58	0.0000	4.5800	50.0000	0.0000	(1.6113)	(0.1730)	0.0000	1	(1.7843)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GEPIC ENERGY DEVELOPMENT CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000791.ZK	12/10/2024	SDB3260122957	1,700.00	0.8302	1,435.43	1,411.29	0.0000	4.5800	50.0000	0.0000	(0.1826)	(0.0196)	0.0000	1	(0.2022)	01/06/2025
000791.ZK	12/10/2024	SDB3260122957	3,300.00	0.8302	2,786.43	2,739.57	0.0000	4.5800	50.0000	0.0000	(0.3545)	(0.0380)	0.0000	1	(0.3925)	01/06/2025
000791.ZK	12/10/2024	SDB3260122957	2,500.00	0.8302	2,110.93	2,075.43	0.0000	4.5800	50.0000	0.0000	(0.2686)	(0.0288)	0.0000	1	(0.2974)	01/06/2025
000791.ZK	12/10/2024	SDB3260122957	1,700.00	0.8302	1,435.43	1,411.29	0.0000	4.5800	50.0000	0.0000	(0.1826)	(0.0196)	0.0000	1	(0.2022)	01/06/2025
000791.ZK	12/10/2024	SDB3260122957	2,000.00	0.8302	1,688.74	1,660.34	0.0000	4.5800	50.0000	0.0000	(0.2148)	(0.0231)	0.0000	1	(0.2379)	01/06/2025
000791.ZK	12/10/2024	SDB3260122957	2,200.00	0.8302	1,857.62	1,826.38	0.0000	4.5800	50.0000	0.0000	(0.2363)	(0.0254)	0.0000	1	(0.2617)	01/06/2025
000791.ZK	12/10/2024	SDB3260122957	2,800.00	0.8302	2,364.24	2,324.48	0.0000	4.5800	50.0000	0.0000	(0.3008)	(0.0323)	0.0000	1	(0.3331)	01/06/2025
000791.ZK	12/10/2024	SDB3260122957	12,900.00	0.8302	10,892.40	10,709.22	0.0000	4.5800	50.0000	0.0000	(1.3858)	(0.1487)	0.0000	1	(1.5345)	01/06/2025
000791.ZK	12/10/2024	SDB3260122957	7,000.00	0.8302	5,910.60	5,811.20	0.0000	4.5800	50.0000	0.0000	(0.7520)	(0.0807)	0.0000	1	(0.8327)	01/06/2025
000791.ZK	12/10/2024	SDB3260122957	100.00	0.8302	84.44	83.02	0.0000	4.5800	50.0000	0.0000	(0.0107)	(0.0012)	0.0000	1	(0.0119)	01/06/2025
000791.ZK	12/10/2024	SDB3260122957	6,400.00	0.8302	5,403.98	5,313.10	0.0000	4.5800	50.0000	0.0000	(0.6875)	(0.0738)	0.0000	1	(0.7613)	01/06/2025
000791.ZK	12/10/2024	SDB3260122957	600.00	0.8302	506.62	498.10	0.0000	4.5800	50.0000	0.0000	(0.0645)	(0.0069)	0.0000	1	(0.0714)	01/06/2025
000791.ZK	12/10/2024	SDB3260122957	1,800.00	0.8302	1,519.87	1,494.31	0.0000	4.5800	50.0000	0.0000	(0.1934)	(0.0208)	0.0000	1	(0.2141)	01/06/2025
000791.ZK	12/10/2024	SDB3260122957	11,200.00	0.8302	9,456.97	9,297.93	0.0000	4.5800	50.0000	0.0000	(1.2031)	(0.1291)	0.0000	1	(1.3323)	01/06/2025
000791.ZK	12/10/2024	SDB3260122957	2,100.00	0.8302	1,773.18	1,743.36	0.0000	4.5800	50.0000	0.0000	(0.2256)	(0.0242)	0.0000	1	(0.2498)	01/06/2025
000791.ZK	12/10/2024	SDB3260122957	200.00	0.8302	168.87	166.03	0.0000	4.5800	50.0000	0.0000	(0.0215)	(0.0023)	0.0000	1	(0.0238)	01/06/2025
000791.ZK	12/10/2024	SDB3260122957	1,100.00	0.8302	928.81	913.19	0.0000	4.5800	50.0000	0.0000	(0.1182)	(0.0127)	0.0000	1	(0.1308)	01/06/2025
000791.ZK	12/10/2024	SDB3260122957	2,800.00	0.8302	2,364.24	2,324.48	0.0000	4.5800	50.0000	0.0000	(0.3008)	(0.0323)	0.0000	1	(0.3331)	01/06/2025
000791.ZK	12/10/2024	SDB3260122957	29,200.00	0.8302	24,655.66	24,241.02	0.0000	4.5800	50.0000	0.0000	(3.1367)	(0.3367)	0.0000	1	(3.4734)	01/06/2025
000791.ZK	12/10/2024	SDB3260122957	26,600.00	0.8302	22,460.30	22,082.58	0.0000	4.5800	50.0000	0.0000	(2.8574)	(0.3067)	0.0000	1	(3.1642)	01/06/2025
000791.ZK	12/10/2024	SDB3260122957	200.00	0.8302	168.87	166.03	0.0000	4.5800	50.0000	0.0000	(0.0215)	(0.0023)	0.0000	1	(0.0238)	01/06/2025
000791.ZK	12/10/2024	SDB3260122957	29,500.00	0.8302	24,908.97	24,490.07	0.0000	4.5800	50.0000	0.0000	(3.1690)	(0.3401)	0.0000	1	(3.5091)	01/06/2025
000791.ZK	12/10/2024	SDB3260122957	800.00	0.8302	675.50	664.14	0.0000	4.5800	50.0000	0.0000	(0.0859)	(0.0092)	0.0000	1	(0.0952)	01/06/2025
000791.ZK	12/10/2024	SDB3260122957	100.00	0.8302	84.44	83.02	0.0000	4.5800	50.0000	0.0000	(0.0107)	(0.0012)	0.0000	1	(0.0119)	01/06/2025
000791.ZK	12/10/2024	SDB3260122957	10,300.00	0.8302	8,697.03	8,550.77	0.0000	4.5800	50.0000	0.0000	(1.1065)	(0.1188)	0.0000	1	(1.2252)	01/06/2025
000791.ZK	12/10/2024	SDB3260122957	200.00	0.8302	168.87	166.03	0.0000	4.5800	50.0000	0.0000	(0.0215)	(0.0023)	0.0000	1	(0.0238)	01/06/2025
000791.ZK	12/10/2024	SDB3260122957	19,600.00	0.8302	16,549.69	16,271.37	0.0000	4.5800	50.0000	0.0000	(2.1055)	(0.2260)	0.0000	1	(2.3315)	01/06/2025
000791.ZK	12/10/2024	SDB3260122957	7,000.00	0.8302	5,910.60	5,811.20	0.0000	4.5800	50.0000	0.0000	(0.7520)	(0.0807)	0.0000	1	(0.8327)	01/06/2025
000791.ZK	12/10/2024	SDB3260122957	5,900.00	0.8302	4,981.79	4,898.01	0.0000	4.5800	50.0000	0.0000	(0.6338)	(0.0680)	0.0000	1	(0.7018)	01/06/2025
000791.ZK	12/10/2024	SDB3260122957	27,800.00	0.8302	23,473.54	23,078.78	0.0000	4.5800	50.0000	0.0000	(2.9864)	(0.3205)	0.0000	1	(3.3069)	01/06/2025
000791.ZK	12/10/2024	SDB3260122957	3,100.00	0.8302	2,617.55	2,573.53	0.0000	4.5800	50.0000	0.0000	(0.3330)	(0.0357)	0.0000	1	(0.3688)	01/06/2025
000791.ZK	12/10/2024	SDB3260122957	4,500.00	0.8302	3,799.67	3,735.77	0.0000	4.5800	50.0000	0.0000	(0.4834)	(0.0519)	0.0000	1	(0.5353)	01/06/2025
000791.ZK	12/09/2024	SDB3260122957	6,300.00	0.8305	5,283.28	5,231.99	0.0000	4.5800	50.0000	0.0000	(0.6722)	(0.0727)	0.0000	1	(0.7448)	01/06/2025
000791.ZK	12/09/2024	SDB3260122957	3,500.00	0.8305	2,938.19	2,906.66	0.0000	4.5800	50.0000	0.0000	(0.3738)	(0.0404)	0.0000	1	(0.4142)	01/06/2025
000791.ZK	12/09/2024	SDB3260122957	3,700.00	0.8305	3,130.44	3,072.75	0.0000	4.5800	50.0000	0.0000	(0.3983)	(0.0427)	0.0000	1	(0.4409)	01/06/2025
000791.ZK	12/09/2024	SDB3260122957	800.00	0.8305	679.62	664.38	0.0000	4.5800	50.0000	0.0000	(0.0865)	(0.0092)	0.0000	1	(0.0957)	01/06/2025
000791.ZK	12/09/2024	SDB3260122957	19,700.00	0.8305	16,688.26	16,360.34	0.0000	4.5800	50.0000	0.0000	(2.1231)	(0.2272)	0.0000	1	(2.3503)	01/06/2025
000791.ZK	12/09/2024	SDB3260122957	1,900.00	0.8305	1,621.97	1,577.90	0.0000	4.5800	50.0000	0.0000	(0.2064)	(0.0219)	0.0000	1	(0.2283)	01/06/2025
000791.ZK	12/09/2024	SDB3260122957	100.00	0.8305	84.44	83.05	0.0000	4.5800	50.0000	0.0000	(0.0107)	(0.0012)	0.0000	1	(0.0119)	01/06/2025
000791.ZK	12/09/2024	SDB3260122957	2,200.00	0.8305	1,857.62	1,827.04	0.0000	4.5800	50.0000	0.0000	(0.2363)	(0.0254)	0.0000	1	(0.2617)	01/06/2025
000791.ZK	12/09/2024	SDB3260122957	5,700.00	0.8305	4,812.92	4,733.70	0.0000	4.5800	50.0000	0.0000	(0.6123)	(0.0657)	0.0000	1	(0.6781)	01/06/2025
000791.ZK	12/09/2024	SDB3260122957	5,800.00	0.8305	4,897.36	4,816.75	0.0000	4.5800	50.0000	0.0000	(0.6231)	(0.0669)	0.0000	1	(0.6900)	01/06/2025
000791.ZK	12/09/2024	SDB3260122957	1,600.00	0.8305	1,351.00	1,328.76	0.0000	4.5800	50.0000	0.0000	(0.1719)	(0.0185)	0.0000	1	(0.1903)	01/06/2025
000791.ZK	12/09/2024	SDB3260122957	4,200.00	0.8305	3,546.36	3,487.99	0.0000	4.5800	50.0000	0.0000	(0.4512)	(0.0484)	0.0000	1	(0.4996)	01/06/2025
000791.ZK	12/09/2024	SDB3260122957	200.00	0.8305	168.87	166.09	0.0000	4.5800	50.0000	0.0000	(0.0215)	(0.0023)	0.0000	1	(0.0238)	01/06/2025
000791.ZK	12/09/2024	SDB3260122957	2,300.00	0.8305	1,942.06	1,910.09	0.0000	4.5800	50.0000	0.0000	(0.2471)	(0.0265)	0.0000	1	(0.2736)	01/06/2025
000791.ZK	12/09/2024	SDB3260122957	600.00	0.8305	506.62	498.28	0.0000	4.5800	50.0000	0.0000	(0.0645)	(0.0069)	0.0000	1	(0.0714)	01/06/2025
000791.ZK	12/09/2024	SDB3260122957	10,200.00	0.8305	8,612.59	8,470.83	0.0000	4.5800	50.0000	0.0000	(1.0957)	(0.1177)	0.0000	1	(1.2134)	01/06/2025
000791.ZK	12/09/2024	SDB3260122957	6,600.00	0.8305	5,572.86	5,481.13	0.0000	4.5800	50.0000	0.0000	(0.7090)	(0.0761)	0.0000	1	(0.7851)	01/06/2025
000791.ZK	12/09/2024	SDB3260122957	400.00	0.8305	337.75	332.19	0.0000	4.5800	50.0000	0.0000	(0.0430)	(0.0046)	0.0000	1	(0.0476)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6



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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GEPIC ENERGY DEVELOPMENT CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000791.ZK	12/09/2024	SDB3260122957	9,400.00	0.8305	7,937.10	7,806.46	0.0000	4.5800	50.0000	0.0000	(1.0098)	(0.1084)	0.0000	1	(1.1182)	01/06/2025
000791.ZK	12/09/2024	SDB3260122957	5,300.00	0.8305	4,475.17	4,401.51	0.0000	4.5800	50.0000	0.0000	(0.5693)	(0.0611)	0.0000	1	(0.6305)	01/06/2025
000791.ZK	12/09/2024	SDB3260122957	2,100.00	0.8305	1,773.18	1,744.00	0.0000	4.5800	50.0000	0.0000	(0.2256)	(0.0242)	0.0000	1	(0.2498)	01/06/2025
000791.ZK	12/09/2024	SDB3260122957	6,300.00	0.8305	5,319.54	5,231.99	0.0000	4.5800	50.0000	0.0000	(0.6768)	(0.0727)	0.0000	1	(0.7494)	01/06/2025
000791.ZK	12/09/2024	SDB3260122957	18,500.00	0.8305	15,620.88	15,363.77	0.0000	4.5800	50.0000	0.0000	(1.9873)	(0.2134)	0.0000	1	(2.2007)	01/06/2025
000791.ZK	12/09/2024	SDB3260122957	26,000.00	0.8305	21,953.67	21,592.32	0.0000	4.5800	50.0000	0.0000	(2.7930)	(0.2999)	0.0000	1	(3.0929)	01/06/2025
000791.ZK	12/09/2024	SDB3260122957	37,000.00	0.8305	31,241.76	30,727.54	0.0000	4.5800	50.0000	0.0000	(3.9746)	(0.4268)	0.0000	1	(4.4014)	01/06/2025
000791.ZK	12/09/2024	SDB3260122957	10,200.00	0.8305	8,612.59	8,470.83	0.0000	4.5800	50.0000	0.0000	(1.0957)	(0.1177)	0.0000	1	(1.2134)	01/06/2025
000791.ZK	12/09/2024	SDB3260122957	700.00	0.8305	591.06	581.33	0.0000	4.5800	50.0000	0.0000	(0.0752)	(0.0081)	0.0000	1	(0.0833)	01/06/2025
000791.ZK	12/09/2024	SDB3260122957	1,300.00	0.8305	1,097.68	1,079.62	0.0000	4.5800	50.0000	0.0000	(0.1396)	(0.0150)	0.0000	1	(0.1546)	01/06/2025
000791.ZK	12/09/2024	SDB3260122957	11,500.00	0.8305	9,710.28	9,550.45	0.0000	4.5800	50.0000	0.0000	(1.2354)	(0.1326)	0.0000	1	(1.3680)	01/06/2025
000791.ZK	12/09/2024	SDB3260122957	6,100.00	0.8305	5,150.67	5,065.89	0.0000	4.5800	50.0000	0.0000	(0.6553)	(0.0704)	0.0000	1	(0.7256)	01/06/2025
000791.ZK	12/09/2024	SDB3260122957	1,000.00	0.8305	844.37	830.47	0.0000	4.5800	50.0000	0.0000	(0.1074)	(0.0115)	0.0000	1	(0.1190)	01/06/2025
000791.ZK	12/09/2024	SDB3260122957	200.00	0.8305	168.87	166.09	0.0000	4.5800	50.0000	0.0000	(0.0215)	(0.0023)	0.0000	1	(0.0238)	01/06/2025
000791.ZK	12/09/2024	SDB3260122957	300.00	0.8305	253.31	249.14	0.0000	4.5800	50.0000	0.0000	(0.0322)	(0.0035)	0.0000	1	(0.0357)	01/06/2025
000791.ZK	12/09/2024	SDB3260122957	28,400.00	0.8305	23,980.16	23,585.46	0.0000	4.5800	50.0000	0.0000	(3.0508)	(0.3276)	0.0000	1	(3.3784)	01/06/2025
000791.ZK	12/09/2024	SDB3260122957	5,700.00	0.8305	4,812.92	4,733.70	0.0000	4.5800	50.0000	0.0000	(0.6123)	(0.0657)	0.0000	1	(0.6781)	01/06/2025
000791.ZK	12/09/2024	SDB3260122957	16,300.00	0.8305	13,763.26	13,536.73	0.0000	4.5800	50.0000	0.0000	(1.7510)	(0.1880)	0.0000	1	(1.9390)	01/06/2025
000791.ZK	12/09/2024	SDB3260122957	21,300.00	0.8305	17,985.12	17,689.10	0.0000	4.5800	50.0000	0.0000	(2.2881)	(0.2457)	0.0000	1	(2.5338)	01/06/2025
000791.ZK	12/09/2024	SDB3260122957	4,000.00	0.8305	3,377.49	3,321.90	0.0000	4.5800	50.0000	0.0000	(0.4297)	(0.0461)	0.0000	1	(0.4758)	01/06/2025
000791.ZK	12/09/2024	SDB3260122957	1,900.00	0.8305	1,604.31	1,577.90	0.0000	4.5800	50.0000	0.0000	(0.2041)	(0.0219)	0.0000	1	(0.2260)	01/06/2025
000791.ZK	12/09/2024	SDB3260122957	14,800.00	0.8305	12,496.71	12,291.02	0.0000	4.5800	50.0000	0.0000	(1.5899)	(0.1707)	0.0000	1	(1.7606)	01/06/2025
000791.ZK	12/09/2024	SDB3260122957	19,200.00	0.8305	16,211.94	15,945.10	0.0000	4.5800	50.0000	0.0000	(2.0625)	(0.2215)	0.0000	1	(2.2840)	01/06/2025
000791.ZK	12/09/2024	SDB3260122957	9,300.00	0.8305	7,852.66	7,723.41	0.0000	4.5800	50.0000	0.0000	(0.9990)	(0.1073)	0.0000	1	(1.1063)	01/06/2025
000791.ZK	12/09/2024	SDB3260122957	14,700.00	0.8305	12,412.27	12,207.97	0.0000	4.5800	50.0000	0.0000	(1.5791)	(0.1696)	0.0000	1	(1.7487)	01/06/2025
000791.ZK	12/09/2024	SDB3260122957	15,000.00	0.8305	12,665.58	12,457.11	0.0000	4.5800	50.0000	0.0000	(1.6113)	(0.1730)	0.0000	1	(1.7844)	01/06/2025
000791.ZK	12/09/2024	SDB3260122957	1,700.00	0.8305	1,435.43	1,411.81	0.0000	4.5800	50.0000	0.0000	(0.1826)	(0.0196)	0.0000	1	(0.2022)	01/06/2025
000791.ZK	12/09/2024	SDB3260122957	3,300.00	0.8305	2,786.43	2,740.56	0.0000	4.5800	50.0000	0.0000	(0.3545)	(0.0381)	0.0000	1	(0.3926)	01/06/2025
000791.ZK	12/09/2024	SDB3260122957	2,500.00	0.8305	2,110.93	2,076.18	0.0000	4.5800	50.0000	0.0000	(0.2686)	(0.0288)	0.0000	1	(0.2974)	01/06/2025
000791.ZK	12/09/2024	SDB3260122957	1,700.00	0.8305	1,435.43	1,411.81	0.0000	4.5800	50.0000	0.0000	(0.1826)	(0.0196)	0.0000	1	(0.2022)	01/06/2025
000791.ZK	12/09/2024	SDB3260122957	2,000.00	0.8305	1,688.74	1,660.95	0.0000	4.5800	50.0000	0.0000	(0.2148)	(0.0231)	0.0000	1	(0.2379)	01/06/2025
000791.ZK	12/09/2024	SDB3260122957	2,200.00	0.8305	1,857.62	1,827.04	0.0000	4.5800	50.0000	0.0000	(0.2363)	(0.0254)	0.0000	1	(0.2617)	01/06/2025
000791.ZK	12/09/2024	SDB3260122957	2,800.00	0.8305	2,364.24	2,325.33	0.0000	4.5800	50.0000	0.0000	(0.3008)	(0.0323)	0.0000	1	(0.3331)	01/06/2025
000791.ZK	12/09/2024	SDB3260122957	12,900.00	0.8305	10,892.40	10,713.11	0.0000	4.5800	50.0000	0.0000	(1.3858)	(0.1488)	0.0000	1	(1.5345)	01/06/2025
000791.ZK	12/09/2024	SDB3260122957	7,000.00	0.8305	5,910.60	5,813.32	0.0000	4.5800	50.0000	0.0000	(0.7520)	(0.0807)	0.0000	1	(0.8327)	01/06/2025
000791.ZK	12/09/2024	SDB3260122957	100.00	0.8305	84.44	83.05	0.0000	4.5800	50.0000	0.0000	(0.0107)	(0.0012)	0.0000	1	(0.0119)	01/06/2025
000791.ZK	12/09/2024	SDB3260122957	6,400.00	0.8305	5,403.98	5,315.03	0.0000	4.5800	50.0000	0.0000	(0.6875)	(0.0738)	0.0000	1	(0.7613)	01/06/2025
000791.ZK	12/09/2024	SDB3260122957	600.00	0.8305	506.62	498.28	0.0000	4.5800	50.0000	0.0000	(0.0645)	(0.0069)	0.0000	1	(0.0714)	01/06/2025
000791.ZK	12/09/2024	SDB3260122957	1,800.00	0.8305	1,519.87	1,494.85	0.0000	4.5800	50.0000	0.0000	(0.1934)	(0.0208)	0.0000	1	(0.2141)	01/06/2025
000791.ZK	12/09/2024	SDB3260122957	11,200.00	0.8305	9,456.97	9,301.31	0.0000	4.5800	50.0000	0.0000	(1.2031)	(0.1292)	0.0000	1	(1.3323)	01/06/2025
000791.ZK	12/09/2024	SDB3260122957	2,100.00	0.8305	1,773.18	1,744.00	0.0000	4.5800	50.0000	0.0000	(0.2256)	(0.0242)	0.0000	1	(0.2498)	01/06/2025
000791.ZK	12/09/2024	SDB3260122957	200.00	0.8305	168.87	166.09	0.0000	4.5800	50.0000	0.0000	(0.0215)	(0.0023)	0.0000	1	(0.0238)	01/06/2025
000791.ZK	12/09/2024	SDB3260122957	1,100.00	0.8305	928.81	913.52	0.0000	4.5800	50.0000	0.0000	(0.1182)	(0.0127)	0.0000	1	(0.1309)	01/06/2025
000791.ZK	12/09/2024	SDB3260122957	2,800.00	0.8305	2,364.24	2,325.33	0.0000	4.5800	50.0000	0.0000	(0.3008)	(0.0323)	0.0000	1	(0.3331)	01/06/2025
000791.ZK	12/09/2024	SDB3260122957	29,200.00	0.8305	24,655.66	24,249.84	0.0000	4.5800	50.0000	0.0000	(3.1367)	(0.3368)	0.0000	1	(3.4736)	01/06/2025
000791.ZK	12/09/2024	SDB3260122957	26,600.00	0.8305	22,460.30	22,090.61	0.0000	4.5800	50.0000	0.0000	(2.8574)	(0.3068)	0.0000	1	(3.1643)	01/06/2025
000791.ZK	12/09/2024	SDB3260122957	200.00	0.8305	168.87	166.09	0.0000	4.5800	50.0000	0.0000	(0.0215)	(0.0023)	0.0000	1	(0.0238)	01/06/2025
000791.ZK	12/09/2024	SDB3260122957	29,500.00	0.8305	24,908.97	24,498.98	0.0000	4.5800	50.0000	0.0000	(3.1690)	(0.3403)	0.0000	1	(3.5092)	01/06/2025
000791.ZK	12/09/2024	SDB3260122957	800.00	0.8305	675.50	664.38	0.0000	4.5800	50.0000	0.0000	(0.0859)	(0.0092)	0.0000	1	(0.0952)	01/06/2025
000791.ZK	12/09/2024	SDB3260122957	100.00	0.8305	84.44	83.05	0.0000	4.5800	50.0000	0.0000	(0.0107)	(0.0012)	0.0000	1	(0.0119)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GEPIC ENERGY DEVELOPMENT CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000791.ZK	12/09/2024	SDB3260122957	10,300.00	0.8305	8,697.03	8,553.88	0.0000	4.5800	50.0000	0.0000	(1.1065)	(0.1188)	0.0000	1	(1.2253)	01/06/2025
000791.ZK	12/09/2024	SDB3260122957	200.00	0.8305	168.87	166.09	0.0000	4.5800	50.0000	0.0000	(0.0215)	(0.0023)	0.0000	1	(0.0238)	01/06/2025
000791.ZK	12/09/2024	SDB3260122957	19,600.00	0.8305	16,549.69	16,277.29	0.0000	4.5800	50.0000	0.0000	(2.1055)	(0.2261)	0.0000	1	(2.3316)	01/06/2025
000791.ZK	12/09/2024	SDB3260122957	7,000.00	0.8305	5,910.60	5,813.32	0.0000	4.5800	50.0000	0.0000	(0.7520)	(0.0807)	0.0000	1	(0.8327)	01/06/2025
000791.ZK	12/09/2024	SDB3260122957	5,900.00	0.8305	4,981.79	4,899.80	0.0000	4.5800	50.0000	0.0000	(0.6338)	(0.0681)	0.0000	1	(0.7018)	01/06/2025
000791.ZK	12/09/2024	SDB3260122957	27,800.00	0.8305	23,473.54	23,087.18	0.0000	4.5800	50.0000	0.0000	(2.9864)	(0.3207)	0.0000	1	(3.3070)	01/06/2025
000791.ZK	12/09/2024	SDB3260122957	3,100.00	0.8305	2,617.55	2,574.47	0.0000	4.5800	50.0000	0.0000	(0.3330)	(0.0358)	0.0000	1	(0.3688)	01/06/2025
000791.ZK	12/09/2024	SDB3260122957	4,500.00	0.8305	3,799.67	3,737.13	0.0000	4.5800	50.0000	0.0000	(0.4834)	(0.0519)	0.0000	1	(0.5353)	01/06/2025
000791.ZK	12/06/2024	SDB3260122957	3,700.00	0.8480	3,130.44	3,137.61	0.0000	4.5800	50.0000	0.0000	(1.1948)	(0.1307)	0.0000	3	(1.3255)	01/06/2025
000791.ZK	12/06/2024	SDB3260122957	800.00	0.8480	679.62	678.40	0.0000	4.5800	50.0000	0.0000	(0.2594)	(0.0283)	0.0000	3	(0.2877)	01/06/2025
000791.ZK	12/06/2024	SDB3260122957	19,700.00	0.8480	16,688.26	16,705.66	0.0000	4.5800	50.0000	0.0000	(6.3694)	(0.6961)	0.0000	3	(7.0654)	01/06/2025
000791.ZK	12/06/2024	SDB3260122957	1,900.00	0.8480	1,621.97	1,611.21	0.0000	4.5800	50.0000	0.0000	(0.6191)	(0.0671)	0.0000	3	(0.6862)	01/06/2025
000791.ZK	12/06/2024	SDB3260122957	100.00	0.8480	84.44	84.80	0.0000	4.5800	50.0000	0.0000	(0.0322)	(0.0035)	0.0000	3	(0.0358)	01/06/2025
000791.ZK	12/06/2024	SDB3260122957	2,200.00	0.8480	1,857.62	1,865.61	0.0000	4.5800	50.0000	0.0000	(0.7090)	(0.0777)	0.0000	3	(0.7867)	01/06/2025
000791.ZK	12/06/2024	SDB3260122957	5,700.00	0.8480	4,812.92	4,833.62	0.0000	4.5800	50.0000	0.0000	(1.8369)	(0.2014)	0.0000	3	(2.0383)	01/06/2025
000791.ZK	12/06/2024	SDB3260122957	5,800.00	0.8480	4,897.36	4,918.42	0.0000	4.5800	50.0000	0.0000	(1.8692)	(0.2049)	0.0000	3	(2.0741)	01/06/2025
000791.ZK	12/06/2024	SDB3260122957	1,600.00	0.8480	1,351.00	1,356.80	0.0000	4.5800	50.0000	0.0000	(0.5156)	(0.0565)	0.0000	3	(0.5722)	01/06/2025
000791.ZK	12/06/2024	SDB3260122957	4,200.00	0.8480	3,546.36	3,561.61	0.0000	4.5800	50.0000	0.0000	(1.3535)	(0.1484)	0.0000	3	(1.5019)	01/06/2025
000791.ZK	12/06/2024	SDB3260122957	200.00	0.8480	168.87	169.60	0.0000	4.5800	50.0000	0.0000	(0.0645)	(0.0071)	0.0000	3	(0.0715)	01/06/2025
000791.ZK	12/06/2024	SDB3260122957	2,300.00	0.8480	1,942.06	1,950.41	0.0000	4.5800	50.0000	0.0000	(0.7412)	(0.0813)	0.0000	3	(0.8225)	01/06/2025
000791.ZK	12/06/2024	SDB3260122957	600.00	0.8480	506.62	508.80	0.0000	4.5800	50.0000	0.0000	(0.1934)	(0.0212)	0.0000	3	(0.2146)	01/06/2025
000791.ZK	12/06/2024	SDB3260122957	10,200.00	0.8480	8,612.59	8,649.63	0.0000	4.5800	50.0000	0.0000	(3.2871)	(0.3604)	0.0000	3	(3.6475)	01/06/2025
000791.ZK	12/06/2024	SDB3260122957	6,600.00	0.8480	5,572.86	5,596.82	0.0000	4.5800	50.0000	0.0000	(2.1270)	(0.2332)	0.0000	3	(2.3602)	01/06/2025
000791.ZK	12/06/2024	SDB3260122957	400.00	0.8480	337.75	339.20	0.0000	4.5800	50.0000	0.0000	(0.1289)	(0.0141)	0.0000	3	(0.1430)	01/06/2025
000791.ZK	12/06/2024	SDB3260122957	9,400.00	0.8480	7,937.10	7,971.23	0.0000	4.5800	50.0000	0.0000	(3.0293)	(0.3321)	0.0000	3	(3.3615)	01/06/2025
000791.ZK	12/06/2024	SDB3260122957	5,300.00	0.8480	4,475.17	4,494.42	0.0000	4.5800	50.0000	0.0000	(1.7080)	(0.1873)	0.0000	3	(1.8953)	01/06/2025
000791.ZK	12/06/2024	SDB3260122957	2,100.00	0.8480	1,773.18	1,780.81	0.0000	4.5800	50.0000	0.0000	(0.6768)	(0.0742)	0.0000	3	(0.7510)	01/06/2025
000791.ZK	12/06/2024	SDB3260122957	6,300.00	0.8480	5,319.54	5,342.42	0.0000	4.5800	50.0000	0.0000	(2.0303)	(0.2226)	0.0000	3	(2.2529)	01/06/2025
000791.ZK	12/06/2024	SDB3260122957	18,500.00	0.8480	15,620.88	15,688.06	0.0000	4.5800	50.0000	0.0000	(5.9620)	(0.6537)	0.0000	3	(6.6156)	01/06/2025
000791.ZK	12/06/2024	SDB3260122957	26,000.00	0.8480	21,953.67	22,048.08	0.0000	4.5800	50.0000	0.0000	(8.3790)	(0.9187)	0.0000	3	(9.2977)	01/06/2025
000791.ZK	12/06/2024	SDB3260122957	37,000.00	0.8480	31,241.76	31,376.11	0.0000	4.5800	50.0000	0.0000	(11.9239)	(1.3073)	0.0000	3	(13.2313)	01/06/2025
000791.ZK	12/06/2024	SDB3260122957	10,200.00	0.8480	8,612.59	8,649.63	0.0000	4.5800	50.0000	0.0000	(3.2871)	(0.3604)	0.0000	3	(3.6475)	01/06/2025
000791.ZK	12/06/2024	SDB3260122957	700.00	0.8480	591.06	593.60	0.0000	4.5800	50.0000	0.0000	(0.2256)	(0.0247)	0.0000	3	(0.2503)	01/06/2025
000791.ZK	12/06/2024	SDB3260122957	1,300.00	0.8480	1,097.68	1,102.40	0.0000	4.5800	50.0000	0.0000	(0.4189)	(0.0459)	0.0000	3	(0.4649)	01/06/2025
000791.ZK	12/06/2024	SDB3260122957	11,500.00	0.8480	9,710.28	9,752.03	0.0000	4.5800	50.0000	0.0000	(3.7061)	(0.4063)	0.0000	3	(4.1124)	01/06/2025
000791.ZK	12/06/2024	SDB3260122957	6,100.00	0.8480	5,150.67	5,172.82	0.0000	4.5800	50.0000	0.0000	(1.9658)	(0.2155)	0.0000	3	(2.1814)	01/06/2025
000791.ZK	12/06/2024	SDB3260122957	1,000.00	0.8480	844.37	848.00	0.0000	4.5800	50.0000	0.0000	(0.3223)	(0.0353)	0.0000	3	(0.3576)	01/06/2025
000791.ZK	12/06/2024	SDB3260122957	200.00	0.8480	168.87	169.60	0.0000	4.5800	50.0000	0.0000	(0.0645)	(0.0071)	0.0000	3	(0.0715)	01/06/2025
000791.ZK	12/06/2024	SDB3260122957	300.00	0.8480	253.31	254.40	0.0000	4.5800	50.0000	0.0000	(0.0967)	(0.0106)	0.0000	3	(0.1073)	01/06/2025
000791.ZK	12/06/2024	SDB3260122957	28,400.00	0.8480	23,980.16	24,083.29	0.0000	4.5800	50.0000	0.0000	(9.1524)	(1.0035)	0.0000	3	(10.1559)	01/06/2025
000791.ZK	12/06/2024	SDB3260122957	5,700.00	0.8480	4,812.92	4,833.62	0.0000	4.5800	50.0000	0.0000	(1.8369)	(0.2014)	0.0000	3	(2.0383)	01/06/2025
000791.ZK	12/06/2024	SDB3260122957	16,300.00	0.8480	13,763.26	13,822.45	0.0000	4.5800	50.0000	0.0000	(5.2530)	(0.5759)	0.0000	3	(5.8289)	01/06/2025
000791.ZK	12/06/2024	SDB3260122957	21,300.00	0.8480	17,985.12	18,062.46	0.0000	4.5800	50.0000	0.0000	(6.8643)	(0.7526)	0.0000	3	(7.6169)	01/06/2025
000791.ZK	12/06/2024	SDB3260122957	4,000.00	0.8480	3,377.49	3,392.01	0.0000	4.5800	50.0000	0.0000	(1.2891)	(0.1413)	0.0000	3	(1.4304)	01/06/2025
000791.ZK	12/06/2024	SDB3260122957	1,900.00	0.8480	1,604.31	1,611.21	0.0000	4.5800	50.0000	0.0000	(0.6123)	(0.0671)	0.0000	3	(0.6794)	01/06/2025
000791.ZK	12/06/2024	SDB3260122957	14,800.00	0.8480	12,496.71	12,550.44	0.0000	4.5800	50.0000	0.0000	(4.7696)	(0.5229)	0.0000	3	(5.2925)	01/06/2025
000791.ZK	12/06/2024	SDB3260122957	19,200.00	0.8480	16,211.94	16,281.66	0.0000	4.5800	50.0000	0.0000	(6.1876)	(0.6784)	0.0000	3	(6.8660)	01/06/2025
000791.ZK	12/06/2024	SDB3260122957	9,300.00	0.8480	7,852.66	7,886.43	0.0000	4.5800	50.0000	0.0000	(2.9971)	(0.3288)	0.0000	3	(3.3257)	01/06/2025
000791.ZK	12/06/2024	SDB3260122957	14,700.00	0.8480	12,412.27	12,465.64	0.0000	4.5800	50.0000	0.0000	(4.7373)	(0.5194)	0.0000	3	(5.2568)	01/06/2025
000791.ZK	12/06/2024	SDB3260122957	15,000.00	0.8480	12,665.58	12,720.05	0.0000	4.5800	50.0000	0.0000	(4.8340)	(0.5300)	0.0000	3	(5.3640)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GEPIC ENERGY DEVELOPMENT CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000791.ZK	12/06/2024	SDB3260122957	1,700.00	0.8480	1,435.43	1,441.61	0.0000	4.5800	50.0000	0.0000	(0.5479)	(0.0601)	0.0000	3	(0.6079)	01/06/2025
000791.ZK	12/06/2024	SDB3260122957	3,300.00	0.8480	2,786.43	2,798.41	0.0000	4.5800	50.0000	0.0000	(1.0635)	(0.1166)	0.0000	3	(1.1801)	01/06/2025
000791.ZK	12/06/2024	SDB3260122957	2,500.00	0.8480	2,110.93	2,120.01	0.0000	4.5800	50.0000	0.0000	(0.8057)	(0.0883)	0.0000	3	(0.8940)	01/06/2025
000791.ZK	12/06/2024	SDB3260122957	1,700.00	0.8480	1,435.43	1,441.61	0.0000	4.5800	50.0000	0.0000	(0.5479)	(0.0601)	0.0000	3	(0.6079)	01/06/2025
000791.ZK	12/06/2024	SDB3260122957	2,000.00	0.8480	1,688.74	1,696.01	0.0000	4.5800	50.0000	0.0000	(0.6445)	(0.0707)	0.0000	3	(0.7152)	01/06/2025
000791.ZK	12/06/2024	SDB3260122957	2,200.00	0.8480	1,857.62	1,865.61	0.0000	4.5800	50.0000	0.0000	(0.7090)	(0.0777)	0.0000	3	(0.7867)	01/06/2025
000791.ZK	12/06/2024	SDB3260122957	2,800.00	0.8480	2,364.24	2,374.41	0.0000	4.5800	50.0000	0.0000	(0.9024)	(0.0989)	0.0000	3	(1.0013)	01/06/2025
000791.ZK	12/06/2024	SDB3260122957	12,900.00	0.8480	10,892.40	10,939.24	0.0000	4.5800	50.0000	0.0000	(4.1573)	(0.4558)	0.0000	3	(4.6131)	01/06/2025
000791.ZK	12/06/2024	SDB3260122957	7,000.00	0.8480	5,910.60	5,936.02	0.0000	4.5800	50.0000	0.0000	(2.2559)	(0.2473)	0.0000	3	(2.5032)	01/06/2025
000791.ZK	12/06/2024	SDB3260122957	100.00	0.8480	84.44	84.80	0.0000	4.5800	50.0000	0.0000	(0.0322)	(0.0035)	0.0000	3	(0.0358)	01/06/2025
000791.ZK	12/06/2024	SDB3260122957	6,400.00	0.8480	5,403.98	5,427.22	0.0000	4.5800	50.0000	0.0000	(2.0625)	(0.2261)	0.0000	3	(2.2887)	01/06/2025
000791.ZK	12/06/2024	SDB3260122957	600.00	0.8480	506.62	508.80	0.0000	4.5800	50.0000	0.0000	(0.1934)	(0.0212)	0.0000	3	(0.2146)	01/06/2025
000791.ZK	12/06/2024	SDB3260122957	1,800.00	0.8480	1,519.87	1,526.41	0.0000	4.5800	50.0000	0.0000	(0.5801)	(0.0636)	0.0000	3	(0.6437)	01/06/2025
000791.ZK	12/06/2024	SDB3260122957	11,200.00	0.8480	9,456.97	9,497.63	0.0000	4.5800	50.0000	0.0000	(3.6094)	(0.3957)	0.0000	3	(4.0051)	01/06/2025
000791.ZK	12/06/2024	SDB3260122957	2,100.00	0.8480	1,773.18	1,780.81	0.0000	4.5800	50.0000	0.0000	(0.6768)	(0.0742)	0.0000	3	(0.7510)	01/06/2025
000791.ZK	12/06/2024	SDB3260122957	200.00	0.8480	168.87	169.60	0.0000	4.5800	50.0000	0.0000	(0.0645)	(0.0071)	0.0000	3	(0.0715)	01/06/2025
000791.ZK	12/06/2024	SDB3260122957	1,100.00	0.8480	928.81	932.80	0.0000	4.5800	50.0000	0.0000	(0.3545)	(0.0389)	0.0000	3	(0.3934)	01/06/2025
000791.ZK	12/06/2024	SDB3260122957	2,800.00	0.8480	2,364.24	2,374.41	0.0000	4.5800	50.0000	0.0000	(0.9024)	(0.0989)	0.0000	3	(1.0013)	01/06/2025
000791.ZK	12/06/2024	SDB3260122957	29,200.00	0.8480	24,655.66	24,761.69	0.0000	4.5800	50.0000	0.0000	(9.4102)	(1.0317)	0.0000	3	(10.4420)	01/06/2025
000791.ZK	12/06/2024	SDB3260122957	26,600.00	0.8480	22,460.30	22,556.88	0.0000	4.5800	50.0000	0.0000	(8.5723)	(0.9399)	0.0000	3	(9.5122)	01/06/2025
000791.ZK	12/06/2024	SDB3260122957	200.00	0.8480	168.87	169.60	0.0000	4.5800	50.0000	0.0000	(0.0645)	(0.0071)	0.0000	3	(0.0715)	01/06/2025
000791.ZK	12/06/2024	SDB3260122957	29,500.00	0.8480	24,908.97	25,016.09	0.0000	4.5800	50.0000	0.0000	(9.5069)	(1.0423)	0.0000	3	(10.5493)	01/06/2025
000791.ZK	12/06/2024	SDB3260122957	800.00	0.8480	675.50	678.40	0.0000	4.5800	50.0000	0.0000	(0.2578)	(0.0283)	0.0000	3	(0.2861)	01/06/2025
000791.ZK	12/06/2024	SDB3260122957	100.00	0.8480	84.44	84.80	0.0000	4.5800	50.0000	0.0000	(0.0322)	(0.0035)	0.0000	3	(0.0358)	01/06/2025
000791.ZK	12/06/2024	SDB3260122957	10,300.00	0.8480	8,697.03	8,734.43	0.0000	4.5800	50.0000	0.0000	(3.3194)	(0.3639)	0.0000	3	(3.6833)	01/06/2025
000791.ZK	12/06/2024	SDB3260122957	200.00	0.8480	168.87	169.60	0.0000	4.5800	50.0000	0.0000	(0.0645)	(0.0071)	0.0000	3	(0.0715)	01/06/2025
000791.ZK	12/06/2024	SDB3260122957	19,600.00	0.8480	16,549.69	16,620.86	0.0000	4.5800	50.0000	0.0000	(6.3165)	(0.6925)	0.0000	3	(7.0090)	01/06/2025
000791.ZK	12/06/2024	SDB3260122957	7,000.00	0.8480	5,910.60	5,936.02	0.0000	4.5800	50.0000	0.0000	(2.2559)	(0.2473)	0.0000	3	(2.5032)	01/06/2025
000791.ZK	12/06/2024	SDB3260122957	5,900.00	0.8480	4,981.79	5,003.22	0.0000	4.5800	50.0000	0.0000	(1.9014)	(0.2085)	0.0000	3	(2.1099)	01/06/2025
000791.ZK	12/06/2024	SDB3260122957	27,800.00	0.8480	23,473.54	23,574.48	0.0000	4.5800	50.0000	0.0000	(8.9591)	(0.9823)	0.0000	3	(9.9413)	01/06/2025
000791.ZK	12/06/2024	SDB3260122957	3,100.00	0.8480	2,617.55	2,628.81	0.0000	4.5800	50.0000	0.0000	(0.9990)	(0.1095)	0.0000	3	(1.1086)	01/06/2025
000791.ZK	12/06/2024	SDB3260122957	4,500.00	0.8480	3,799.67	3,816.01	0.0000	4.5800	50.0000	0.0000	(1.4502)	(0.1590)	0.0000	3	(1.6092)	01/06/2025
000791.ZK	12/05/2024	SDB3260122957	19,700.00	0.8495	16,688.26	16,735.35	0.0000	4.5800	50.0000	0.0000	(2.1231)	(0.2324)	0.0000	1	(2.3556)	01/06/2025
000791.ZK	12/05/2024	SDB3260122957	1,900.00	0.8495	1,621.97	1,614.07	0.0000	4.5800	50.0000	0.0000	(0.2064)	(0.0224)	0.0000	1	(0.2288)	01/06/2025
000791.ZK	12/05/2024	SDB3260122957	100.00	0.8495	84.44	84.95	0.0000	4.5800	50.0000	0.0000	(0.0107)	(0.0012)	0.0000	1	(0.0119)	01/06/2025
000791.ZK	12/05/2024	SDB3260122957	2,200.00	0.8495	1,857.62	1,868.92	0.0000	4.5800	50.0000	0.0000	(0.2363)	(0.0260)	0.0000	1	(0.2623)	01/06/2025
000791.ZK	12/05/2024	SDB3260122957	5,700.00	0.8495	4,812.92	4,842.21	0.0000	4.5800	50.0000	0.0000	(0.6123)	(0.0673)	0.0000	1	(0.6796)	01/06/2025
000791.ZK	12/05/2024	SDB3260122957	5,800.00	0.8495	4,897.36	4,927.16	0.0000	4.5800	50.0000	0.0000	(0.6231)	(0.0684)	0.0000	1	(0.6915)	01/06/2025
000791.ZK	12/05/2024	SDB3260122957	1,600.00	0.8495	1,351.00	1,359.22	0.0000	4.5800	50.0000	0.0000	(0.1719)	(0.0189)	0.0000	1	(0.1908)	01/06/2025
000791.ZK	12/05/2024	SDB3260122957	4,200.00	0.8495	3,546.36	3,567.94	0.0000	4.5800	50.0000	0.0000	(0.4512)	(0.0496)	0.0000	1	(0.5007)	01/06/2025
000791.ZK	12/05/2024	SDB3260122957	200.00	0.8495	168.87	169.90	0.0000	4.5800	50.0000	0.0000	(0.0215)	(0.0024)	0.0000	1	(0.0238)	01/06/2025
000791.ZK	12/05/2024	SDB3260122957	2,300.00	0.8495	1,942.06	1,953.87	0.0000	4.5800	50.0000	0.0000	(0.2471)	(0.0271)	0.0000	1	(0.2742)	01/06/2025
000791.ZK	12/05/2024	SDB3260122957	600.00	0.8495	506.62	509.71	0.0000	4.5800	50.0000	0.0000	(0.0645)	(0.0071)	0.0000	1	(0.0715)	01/06/2025
000791.ZK	12/05/2024	SDB3260122957	10,200.00	0.8495	8,612.59	8,665.00	0.0000	4.5800	50.0000	0.0000	(1.0957)	(0.1203)	0.0000	1	(1.2161)	01/06/2025
000791.ZK	12/05/2024	SDB3260122957	6,600.00	0.8495	5,572.86	5,606.77	0.0000	4.5800	50.0000	0.0000	(0.7090)	(0.0779)	0.0000	1	(0.7869)	01/06/2025
000791.ZK	12/05/2024	SDB3260122957	400.00	0.8495	337.75	339.80	0.0000	4.5800	50.0000	0.0000	(0.0430)	(0.0047)	0.0000	1	(0.0477)	01/06/2025
000791.ZK	12/05/2024	SDB3260122957	9,400.00	0.8495	7,937.10	7,985.39	0.0000	4.5800	50.0000	0.0000	(1.0098)	(0.1109)	0.0000	1	(1.1207)	01/06/2025
000791.ZK	12/05/2024	SDB3260122957	5,300.00	0.8495	4,475.17	4,502.40	0.0000	4.5800	50.0000	0.0000	(0.5693)	(0.0625)	0.0000	1	(0.6319)	01/06/2025
000791.ZK	12/05/2024	SDB3260122957	2,100.00	0.8495	1,773.18	1,783.97	0.0000	4.5800	50.0000	0.0000	(0.2256)	(0.0248)	0.0000	1	(0.2504)	01/06/2025
000791.ZK	12/05/2024	SDB3260122957	6,300.00	0.8495	5,319.54	5,351.91	0.0000	4.5800	50.0000	0.0000	(0.6768)	(0.0743)	0.0000	1	(0.7511)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GEPIC ENERGY DEVELOPMENT CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000791.ZK	12/05/2024	SDB3260122957	18,500.00	0.8495	15,620.88	15,715.93	0.0000	4.5800	50.0000	0.0000	(1.9873)	(0.2183)	0.0000	1	(2.2056)	01/06/2025
000791.ZK	12/05/2024	SDB3260122957	26,000.00	0.8495	21,953.67	22,087.26	0.0000	4.5800	50.0000	0.0000	(2.7930)	(0.3068)	0.0000	1	(3.0998)	01/06/2025
000791.ZK	12/05/2024	SDB3260122957	37,000.00	0.8495	31,241.76	31,431.87	0.0000	4.5800	50.0000	0.0000	(3.9746)	(0.4366)	0.0000	1	(4.4112)	01/06/2025
000791.ZK	12/05/2024	SDB3260122957	10,200.00	0.8495	8,612.59	8,665.00	0.0000	4.5800	50.0000	0.0000	(1.0957)	(0.1203)	0.0000	1	(1.2161)	01/06/2025
000791.ZK	12/05/2024	SDB3260122957	700.00	0.8495	591.06	594.66	0.0000	4.5800	50.0000	0.0000	(0.0752)	(0.0083)	0.0000	1	(0.0835)	01/06/2025
000791.ZK	12/05/2024	SDB3260122957	1,300.00	0.8495	1,097.68	1,104.36	0.0000	4.5800	50.0000	0.0000	(0.1396)	(0.0153)	0.0000	1	(0.1550)	01/06/2025
000791.ZK	12/05/2024	SDB3260122957	11,500.00	0.8495	9,710.28	9,769.36	0.0000	4.5800	50.0000	0.0000	(1.2354)	(0.1357)	0.0000	1	(1.3710)	01/06/2025
000791.ZK	12/05/2024	SDB3260122957	6,100.00	0.8495	5,150.67	5,182.01	0.0000	4.5800	50.0000	0.0000	(0.6553)	(0.0720)	0.0000	1	(0.7273)	01/06/2025
000791.ZK	12/05/2024	SDB3260122957	1,000.00	0.8495	844.37	849.51	0.0000	4.5800	50.0000	0.0000	(0.1074)	(0.0118)	0.0000	1	(0.1192)	01/06/2025
000791.ZK	12/05/2024	SDB3260122957	200.00	0.8495	168.87	169.90	0.0000	4.5800	50.0000	0.0000	(0.0215)	(0.0024)	0.0000	1	(0.0238)	01/06/2025
000791.ZK	12/05/2024	SDB3260122957	300.00	0.8495	253.31	254.85	0.0000	4.5800	50.0000	0.0000	(0.0322)	(0.0035)	0.0000	1	(0.0358)	01/06/2025
000791.ZK	12/05/2024	SDB3260122957	28,400.00	0.8495	23,980.16	24,126.08	0.0000	4.5800	50.0000	0.0000	(3.0508)	(0.3351)	0.0000	1	(3.3859)	01/06/2025
000791.ZK	12/05/2024	SDB3260122957	5,700.00	0.8495	4,812.92	4,842.21	0.0000	4.5800	50.0000	0.0000	(0.6123)	(0.0673)	0.0000	1	(0.6796)	01/06/2025
000791.ZK	12/05/2024	SDB3260122957	16,300.00	0.8495	13,763.26	13,847.01	0.0000	4.5800	50.0000	0.0000	(1.7510)	(0.1923)	0.0000	1	(1.9433)	01/06/2025
000791.ZK	12/05/2024	SDB3260122957	21,300.00	0.8495	17,985.12	18,094.56	0.0000	4.5800	50.0000	0.0000	(2.2881)	(0.2513)	0.0000	1	(2.5394)	01/06/2025
000791.ZK	12/05/2024	SDB3260122957	4,000.00	0.8495	3,377.49	3,398.04	0.0000	4.5800	50.0000	0.0000	(0.4297)	(0.0472)	0.0000	1	(0.4769)	01/06/2025
000791.ZK	12/05/2024	SDB3260122957	1,900.00	0.8495	1,604.31	1,614.07	0.0000	4.5800	50.0000	0.0000	(0.2041)	(0.0224)	0.0000	1	(0.2265)	01/06/2025
000791.ZK	12/05/2024	SDB3260122957	14,800.00	0.8495	12,496.71	12,572.75	0.0000	4.5800	50.0000	0.0000	(1.5899)	(0.1746)	0.0000	1	(1.7645)	01/06/2025
000791.ZK	12/05/2024	SDB3260122957	19,200.00	0.8495	16,211.94	16,310.59	0.0000	4.5800	50.0000	0.0000	(2.0625)	(0.2265)	0.0000	1	(2.2891)	01/06/2025
000791.ZK	12/05/2024	SDB3260122957	9,300.00	0.8495	7,852.66	7,900.44	0.0000	4.5800	50.0000	0.0000	(0.9990)	(0.1097)	0.0000	1	(1.1088)	01/06/2025
000791.ZK	12/05/2024	SDB3260122957	14,700.00	0.8495	12,412.27	12,487.80	0.0000	4.5800	50.0000	0.0000	(1.5791)	(0.1734)	0.0000	1	(1.7526)	01/06/2025
000791.ZK	12/05/2024	SDB3260122957	15,000.00	0.8495	12,665.58	12,742.65	0.0000	4.5800	50.0000	0.0000	(1.6113)	(0.1770)	0.0000	1	(1.7883)	01/06/2025
000791.ZK	12/05/2024	SDB3260122957	1,700.00	0.8495	1,435.43	1,444.17	0.0000	4.5800	50.0000	0.0000	(0.1826)	(0.0201)	0.0000	1	(0.2027)	01/06/2025
000791.ZK	12/05/2024	SDB3260122957	3,300.00	0.8495	2,786.43	2,803.38	0.0000	4.5800	50.0000	0.0000	(0.3545)	(0.0389)	0.0000	1	(0.3934)	01/06/2025
000791.ZK	12/05/2024	SDB3260122957	2,500.00	0.8495	2,110.93	2,123.78	0.0000	4.5800	50.0000	0.0000	(0.2686)	(0.0295)	0.0000	1	(0.2981)	01/06/2025
000791.ZK	12/05/2024	SDB3260122957	1,700.00	0.8495	1,435.43	1,444.17	0.0000	4.5800	50.0000	0.0000	(0.1826)	(0.0201)	0.0000	1	(0.2027)	01/06/2025
000791.ZK	12/05/2024	SDB3260122957	2,000.00	0.8495	1,688.74	1,699.02	0.0000	4.5800	50.0000	0.0000	(0.2148)	(0.0236)	0.0000	1	(0.2384)	01/06/2025
000791.ZK	12/05/2024	SDB3260122957	2,200.00	0.8495	1,857.62	1,868.92	0.0000	4.5800	50.0000	0.0000	(0.2363)	(0.0260)	0.0000	1	(0.2623)	01/06/2025
000791.ZK	12/05/2024	SDB3260122957	2,800.00	0.8495	2,364.24	2,378.63	0.0000	4.5800	50.0000	0.0000	(0.3008)	(0.0330)	0.0000	1	(0.3338)	01/06/2025
000791.ZK	12/05/2024	SDB3260122957	12,900.00	0.8495	10,892.40	10,958.68	0.0000	4.5800	50.0000	0.0000	(1.3858)	(0.1522)	0.0000	1	(1.5380)	01/06/2025
000791.ZK	12/05/2024	SDB3260122957	7,000.00	0.8495	5,910.60	5,946.57	0.0000	4.5800	50.0000	0.0000	(0.7520)	(0.0826)	0.0000	1	(0.8346)	01/06/2025
000791.ZK	12/05/2024	SDB3260122957	100.00	0.8495	84.44	84.95	0.0000	4.5800	50.0000	0.0000	(0.0107)	(0.0012)	0.0000	1	(0.0119)	01/06/2025
000791.ZK	12/05/2024	SDB3260122957	6,400.00	0.8495	5,403.98	5,436.86	0.0000	4.5800	50.0000	0.0000	(0.6875)	(0.0755)	0.0000	1	(0.7630)	01/06/2025
000791.ZK	12/05/2024	SDB3260122957	600.00	0.8495	506.62	509.71	0.0000	4.5800	50.0000	0.0000	(0.0645)	(0.0071)	0.0000	1	(0.0715)	01/06/2025
000791.ZK	12/05/2024	SDB3260122957	1,800.00	0.8495	1,519.87	1,529.12	0.0000	4.5800	50.0000	0.0000	(0.1934)	(0.0212)	0.0000	1	(0.2146)	01/06/2025
000791.ZK	12/05/2024	SDB3260122957	11,200.00	0.8495	9,456.97	9,514.51	0.0000	4.5800	50.0000	0.0000	(1.2031)	(0.1321)	0.0000	1	(1.3353)	01/06/2025
000791.ZK	12/05/2024	SDB3260122957	2,100.00	0.8495	1,773.18	1,783.97	0.0000	4.5800	50.0000	0.0000	(0.2256)	(0.0248)	0.0000	1	(0.2504)	01/06/2025
000791.ZK	12/05/2024	SDB3260122957	200.00	0.8495	168.87	169.90	0.0000	4.5800	50.0000	0.0000	(0.0215)	(0.0024)	0.0000	1	(0.0238)	01/06/2025
000791.ZK	12/05/2024	SDB3260122957	1,100.00	0.8495	928.81	934.46	0.0000	4.5800	50.0000	0.0000	(0.1182)	(0.0130)	0.0000	1	(0.1311)	01/06/2025
000791.ZK	12/05/2024	SDB3260122957	2,800.00	0.8495	2,364.24	2,378.63	0.0000	4.5800	50.0000	0.0000	(0.3008)	(0.0330)	0.0000	1	(0.3338)	01/06/2025
000791.ZK	12/05/2024	SDB3260122957	29,200.00	0.8495	24,655.66	24,805.69	0.0000	4.5800	50.0000	0.0000	(3.1367)	(0.3445)	0.0000	1	(3.4813)	01/06/2025
000791.ZK	12/05/2024	SDB3260122957	26,600.00	0.8495	22,460.30	22,596.97	0.0000	4.5800	50.0000	0.0000	(2.8574)	(0.3138)	0.0000	1	(3.1713)	01/06/2025
000791.ZK	12/05/2024	SDB3260122957	200.00	0.8495	168.87	169.90	0.0000	4.5800	50.0000	0.0000	(0.0215)	(0.0024)	0.0000	1	(0.0238)	01/06/2025
000791.ZK	12/05/2024	SDB3260122957	29,500.00	0.8495	24,908.97	25,060.54	0.0000	4.5800	50.0000	0.0000	(3.1690)	(0.3481)	0.0000	1	(3.5170)	01/06/2025
000791.ZK	12/05/2024	SDB3260122957	800.00	0.8495	675.50	679.61	0.0000	4.5800	50.0000	0.0000	(0.0859)	(0.0094)	0.0000	1	(0.0954)	01/06/2025
000791.ZK	12/05/2024	SDB3260122957	100.00	0.8495	84.44	84.95	0.0000	4.5800	50.0000	0.0000	(0.0107)	(0.0012)	0.0000	1	(0.0119)	01/06/2025
000791.ZK	12/05/2024	SDB3260122957	10,300.00	0.8495	8,697.03	8,749.95	0.0000	4.5800	50.0000	0.0000	(1.1065)	(0.1215)	0.0000	1	(1.2280)	01/06/2025
000791.ZK	12/05/2024	SDB3260122957	200.00	0.8495	168.87	169.90	0.0000	4.5800	50.0000	0.0000	(0.0215)	(0.0024)	0.0000	1	(0.0238)	01/06/2025
000791.ZK	12/05/2024	SDB3260122957	19,600.00	0.8495	16,549.69	16,650.40	0.0000	4.5800	50.0000	0.0000	(2.1055)	(0.2313)	0.0000	1	(2.3367)	01/06/2025
000791.ZK	12/05/2024	SDB3260122957	7,000.00	0.8495	5,910.60	5,946.57	0.0000	4.5800	50.0000	0.0000	(0.7520)	(0.0826)	0.0000	1	(0.8346)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GEPIC ENERGY DEVELOPMENT CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000791.ZK	12/05/2024	SDB3260122957	5,900.00	0.8495	4,981.79	5,012.11	0.0000	4.5800	50.0000	0.0000	(0.6338)	(0.0696)	0.0000	1	(0.7034)	01/06/2025
000791.ZK	12/05/2024	SDB3260122957	27,800.00	0.8495	23,473.54	23,616.38	0.0000	4.5800	50.0000	0.0000	(2.9864)	(0.3280)	0.0000	1	(3.3144)	01/06/2025
000791.ZK	12/05/2024	SDB3260122957	3,100.00	0.8495	2,617.55	2,633.48	0.0000	4.5800	50.0000	0.0000	(0.3330)	(0.0366)	0.0000	1	(0.3696)	01/06/2025
000791.ZK	12/05/2024	SDB3260122957	4,500.00	0.8495	3,799.67	3,822.80	0.0000	4.5800	50.0000	0.0000	(0.4834)	(0.0531)	0.0000	1	(0.5365)	01/06/2025
000791.ZK	12/04/2024	SDB3260122957	100.00	0.8444	84.44	84.44	0.0000	4.5800	50.0000	0.0000	(0.0107)	(0.0012)	0.0000	1	(0.0119)	01/06/2025
000791.ZK	12/04/2024	SDB3260122957	2,200.00	0.8444	1,857.62	1,857.62	0.0000	4.5800	50.0000	0.0000	(0.2363)	(0.0258)	0.0000	1	(0.2621)	01/06/2025
000791.ZK	12/04/2024	SDB3260122957	5,700.00	0.8444	4,812.92	4,812.92	0.0000	4.5800	50.0000	0.0000	(0.6123)	(0.0668)	0.0000	1	(0.6792)	01/06/2025
000791.ZK	12/04/2024	SDB3260122957	5,800.00	0.8444	4,897.36	4,897.36	0.0000	4.5800	50.0000	0.0000	(0.6231)	(0.0680)	0.0000	1	(0.6911)	01/06/2025
000791.ZK	12/04/2024	SDB3260122957	1,600.00	0.8444	1,351.00	1,351.00	0.0000	4.5800	50.0000	0.0000	(0.1719)	(0.0188)	0.0000	1	(0.1906)	01/06/2025
000791.ZK	12/04/2024	SDB3260122957	4,200.00	0.8444	3,546.36	3,546.36	0.0000	4.5800	50.0000	0.0000	(0.4512)	(0.0493)	0.0000	1	(0.5004)	01/06/2025
000791.ZK	12/04/2024	SDB3260122957	200.00	0.8444	168.87	168.87	0.0000	4.5800	50.0000	0.0000	(0.0215)	(0.0023)	0.0000	1	(0.0238)	01/06/2025
000791.ZK	12/04/2024	SDB3260122957	2,300.00	0.8444	1,942.06	1,942.06	0.0000	4.5800	50.0000	0.0000	(0.2471)	(0.0270)	0.0000	1	(0.2740)	01/06/2025
000791.ZK	12/04/2024	SDB3260122957	600.00	0.8444	506.62	506.62	0.0000	4.5800	50.0000	0.0000	(0.0645)	(0.0070)	0.0000	1	(0.0715)	01/06/2025
000791.ZK	12/04/2024	SDB3260122957	10,200.00	0.8444	8,612.59	8,612.59	0.0000	4.5800	50.0000	0.0000	(1.0957)	(0.1196)	0.0000	1	(1.2153)	01/06/2025
000791.ZK	12/04/2024	SDB3260122957	6,600.00	0.8444	5,572.86	5,572.86	0.0000	4.5800	50.0000	0.0000	(0.7090)	(0.0774)	0.0000	1	(0.7864)	01/06/2025
000791.ZK	12/04/2024	SDB3260122957	400.00	0.8444	337.75	337.75	0.0000	4.5800	50.0000	0.0000	(0.0430)	(0.0047)	0.0000	1	(0.0477)	01/06/2025
000791.ZK	12/04/2024	SDB3260122957	9,400.00	0.8444	7,937.10	7,937.10	0.0000	4.5800	50.0000	0.0000	(1.0098)	(0.1102)	0.0000	1	(1.1200)	01/06/2025
000791.ZK	12/04/2024	SDB3260122957	5,300.00	0.8444	4,475.17	4,475.17	0.0000	4.5800	50.0000	0.0000	(0.5693)	(0.0622)	0.0000	1	(0.6315)	01/06/2025
000791.ZK	12/04/2024	SDB3260122957	2,100.00	0.8444	1,773.18	1,773.18	0.0000	4.5800	50.0000	0.0000	(0.2256)	(0.0246)	0.0000	1	(0.2502)	01/06/2025
000791.ZK	12/04/2024	SDB3260122957	6,300.00	0.8444	5,319.54	5,319.54	0.0000	4.5800	50.0000	0.0000	(0.6768)	(0.0739)	0.0000	1	(0.7506)	01/06/2025
000791.ZK	12/04/2024	SDB3260122957	18,500.00	0.8444	15,620.88	15,620.88	0.0000	4.5800	50.0000	0.0000	(1.9873)	(0.2170)	0.0000	1	(2.2043)	01/06/2025
000791.ZK	12/04/2024	SDB3260122957	26,000.00	0.8444	21,953.67	21,953.67	0.0000	4.5800	50.0000	0.0000	(2.7930)	(0.3049)	0.0000	1	(3.0979)	01/06/2025
000791.ZK	12/04/2024	SDB3260122957	37,000.00	0.8444	31,241.76	31,241.76	0.0000	4.5800	50.0000	0.0000	(3.9746)	(0.4339)	0.0000	1	(4.4086)	01/06/2025
000791.ZK	12/04/2024	SDB3260122957	10,200.00	0.8444	8,612.59	8,612.59	0.0000	4.5800	50.0000	0.0000	(1.0957)	(0.1196)	0.0000	1	(1.2153)	01/06/2025
000791.ZK	12/04/2024	SDB3260122957	700.00	0.8444	591.06	591.06	0.0000	4.5800	50.0000	0.0000	(0.0752)	(0.0082)	0.0000	1	(0.0834)	01/06/2025
000791.ZK	12/04/2024	SDB3260122957	1,300.00	0.8444	1,097.68	1,097.68	0.0000	4.5800	50.0000	0.0000	(0.1396)	(0.0152)	0.0000	1	(0.1549)	01/06/2025
000791.ZK	12/04/2024	SDB3260122957	11,500.00	0.8444	9,710.28	9,710.28	0.0000	4.5800	50.0000	0.0000	(1.2354)	(0.1349)	0.0000	1	(1.3702)	01/06/2025
000791.ZK	12/04/2024	SDB3260122957	6,100.00	0.8444	5,150.67	5,150.67	0.0000	4.5800	50.0000	0.0000	(0.6553)	(0.0715)	0.0000	1	(0.7268)	01/06/2025
000791.ZK	12/04/2024	SDB3260122957	1,000.00	0.8444	844.37	844.37	0.0000	4.5800	50.0000	0.0000	(0.1074)	(0.0117)	0.0000	1	(0.1192)	01/06/2025
000791.ZK	12/04/2024	SDB3260122957	200.00	0.8444	168.87	168.87	0.0000	4.5800	50.0000	0.0000	(0.0215)	(0.0023)	0.0000	1	(0.0238)	01/06/2025
000791.ZK	12/04/2024	SDB3260122957	300.00	0.8444	253.31	253.31	0.0000	4.5800	50.0000	0.0000	(0.0322)	(0.0035)	0.0000	1	(0.0357)	01/06/2025
000791.ZK	12/04/2024	SDB3260122957	28,400.00	0.8444	23,980.16	23,980.16	0.0000	4.5800	50.0000	0.0000	(3.0508)	(0.3331)	0.0000	1	(3.3839)	01/06/2025
000791.ZK	12/04/2024	SDB3260122957	5,700.00	0.8444	4,812.92	4,812.92	0.0000	4.5800	50.0000	0.0000	(0.6123)	(0.0668)	0.0000	1	(0.6792)	01/06/2025
000791.ZK	12/04/2024	SDB3260122957	16,300.00	0.8444	13,763.26	13,763.26	0.0000	4.5800	50.0000	0.0000	(1.7510)	(0.1912)	0.0000	1	(1.9421)	01/06/2025
000791.ZK	12/04/2024	SDB3260122957	21,300.00	0.8444	17,985.12	17,985.12	0.0000	4.5800	50.0000	0.0000	(2.2881)	(0.2498)	0.0000	1	(2.5379)	01/06/2025
000791.ZK	12/04/2024	SDB3260122957	4,000.00	0.8444	3,377.49	3,377.49	0.0000	4.5800	50.0000	0.0000	(0.4297)	(0.0469)	0.0000	1	(0.4766)	01/06/2025
000791.ZK	12/04/2024	SDB3260122957	1,900.00	0.8444	1,604.31	1,604.31	0.0000	4.5800	50.0000	0.0000	(0.2041)	(0.0223)	0.0000	1	(0.2264)	01/06/2025
000791.ZK	12/04/2024	SDB3260122957	14,800.00	0.8444	12,496.71	12,496.71	0.0000	4.5800	50.0000	0.0000	(1.5899)	(0.1736)	0.0000	1	(1.7634)	01/06/2025
000791.ZK	12/04/2024	SDB3260122957	19,200.00	0.8444	16,211.94	16,211.94	0.0000	4.5800	50.0000	0.0000	(2.0625)	(0.2252)	0.0000	1	(2.2877)	01/06/2025
000791.ZK	12/04/2024	SDB3260122957	9,300.00	0.8444	7,852.66	7,852.66	0.0000	4.5800	50.0000	0.0000	(0.9990)	(0.1091)	0.0000	1	(1.1081)	01/06/2025
000791.ZK	12/04/2024	SDB3260122957	14,700.00	0.8444	12,412.27	12,412.27	0.0000	4.5800	50.0000	0.0000	(1.5791)	(0.1724)	0.0000	1	(1.7515)	01/06/2025
000791.ZK	12/04/2024	SDB3260122957	15,000.00	0.8444	12,665.58	12,665.58	0.0000	4.5800	50.0000	0.0000	(1.6113)	(0.1759)	0.0000	1	(1.7873)	01/06/2025
000791.ZK	12/04/2024	SDB3260122957	1,700.00	0.8444	1,435.43	1,435.43	0.0000	4.5800	50.0000	0.0000	(0.1826)	(0.0199)	0.0000	1	(0.2026)	01/06/2025
000791.ZK	12/04/2024	SDB3260122957	3,300.00	0.8444	2,786.43	2,786.43	0.0000	4.5800	50.0000	0.0000	(0.3545)	(0.0387)	0.0000	1	(0.3932)	01/06/2025
000791.ZK	12/04/2024	SDB3260122957	2,500.00	0.8444	2,110.93	2,110.93	0.0000	4.5800	50.0000	0.0000	(0.2686)	(0.0293)	0.0000	1	(0.2979)	01/06/2025
000791.ZK	12/04/2024	SDB3260122957	1,700.00	0.8444	1,435.43	1,435.43	0.0000	4.5800	50.0000	0.0000	(0.1826)	(0.0199)	0.0000	1	(0.2026)	01/06/2025
000791.ZK	12/04/2024	SDB3260122957	2,000.00	0.8444	1,688.74	1,688.74	0.0000	4.5800	50.0000	0.0000	(0.2148)	(0.0235)	0.0000	1	(0.2383)	01/06/2025
000791.ZK	12/04/2024	SDB3260122957	2,200.00	0.8444	1,857.62	1,857.62	0.0000	4.5800	50.0000	0.0000	(0.2363)	(0.0258)	0.0000	1	(0.2621)	01/06/2025
000791.ZK	12/04/2024	SDB3260122957	2,800.00	0.8444	2,364.24	2,364.24	0.0000	4.5800	50.0000	0.0000	(0.3008)	(0.0328)	0.0000	1	(0.3336)	01/06/2025
000791.ZK	12/04/2024	SDB3260122957	12,900.00	0.8444	10,892.40	10,892.40	0.0000	4.5800	50.0000	0.0000	(1.3858)	(0.1513)	0.0000	1	(1.5370)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GEPIC ENERGY DEVELOPMENT CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000791.ZK	12/04/2024	SDB3260122957	7,000.00	0.8444	5,910.60	5,910.60	0.0000	4.5800	50.0000	0.0000	(0.7520)	(0.0821)	0.0000	1	(0.8341)	01/06/2025
000791.ZK	12/04/2024	SDB3260122957	100.00	0.8444	84.44	84.44	0.0000	4.5800	50.0000	0.0000	(0.0107)	(0.0012)	0.0000	1	(0.0119)	01/06/2025
000791.ZK	12/04/2024	SDB3260122957	6,400.00	0.8444	5,403.98	5,403.98	0.0000	4.5800	50.0000	0.0000	(0.6875)	(0.0751)	0.0000	1	(0.7626)	01/06/2025
000791.ZK	12/04/2024	SDB3260122957	600.00	0.8444	506.62	506.62	0.0000	4.5800	50.0000	0.0000	(0.0645)	(0.0070)	0.0000	1	(0.0715)	01/06/2025
000791.ZK	12/04/2024	SDB3260122957	1,800.00	0.8444	1,519.87	1,519.87	0.0000	4.5800	50.0000	0.0000	(0.1934)	(0.0211)	0.0000	1	(0.2145)	01/06/2025
000791.ZK	12/04/2024	SDB3260122957	11,200.00	0.8444	9,456.97	9,456.97	0.0000	4.5800	50.0000	0.0000	(1.2031)	(0.1313)	0.0000	1	(1.3345)	01/06/2025
000791.ZK	12/04/2024	SDB3260122957	2,100.00	0.8444	1,773.18	1,773.18	0.0000	4.5800	50.0000	0.0000	(0.2256)	(0.0246)	0.0000	1	(0.2502)	01/06/2025
000791.ZK	12/04/2024	SDB3260122957	200.00	0.8444	168.87	168.87	0.0000	4.5800	50.0000	0.0000	(0.0215)	(0.0023)	0.0000	1	(0.0238)	01/06/2025
000791.ZK	12/04/2024	SDB3260122957	1,100.00	0.8444	928.81	928.81	0.0000	4.5800	50.0000	0.0000	(0.1182)	(0.0129)	0.0000	1	(0.1311)	01/06/2025
000791.ZK	12/04/2024	SDB3260122957	2,800.00	0.8444	2,364.24	2,364.24	0.0000	4.5800	50.0000	0.0000	(0.3008)	(0.0328)	0.0000	1	(0.3336)	01/06/2025
000791.ZK	12/04/2024	SDB3260122957	29,200.00	0.8444	24,655.66	24,655.66	0.0000	4.5800	50.0000	0.0000	(3.1367)	(0.3424)	0.0000	1	(3.4792)	01/06/2025
000791.ZK	12/04/2024	SDB3260122957	26,600.00	0.8444	22,460.30	22,460.30	0.0000	4.5800	50.0000	0.0000	(2.8574)	(0.3119)	0.0000	1	(3.1694)	01/06/2025
000791.ZK	12/04/2024	SDB3260122957	200.00	0.8444	168.87	168.87	0.0000	4.5800	50.0000	0.0000	(0.0215)	(0.0023)	0.0000	1	(0.0238)	01/06/2025
000791.ZK	12/04/2024	SDB3260122957	29,500.00	0.8444	24,908.97	24,908.97	0.0000	4.5800	50.0000	0.0000	(3.1690)	(0.3460)	0.0000	1	(3.5149)	01/06/2025
000791.ZK	12/04/2024	SDB3260122957	800.00	0.8444	675.50	675.50	0.0000	4.5800	50.0000	0.0000	(0.0859)	(0.0094)	0.0000	1	(0.0953)	01/06/2025
000791.ZK	12/04/2024	SDB3260122957	100.00	0.8444	84.44	84.44	0.0000	4.5800	50.0000	0.0000	(0.0107)	(0.0012)	0.0000	1	(0.0119)	01/06/2025
000791.ZK	12/04/2024	SDB3260122957	10,300.00	0.8444	8,697.03	8,697.03	0.0000	4.5800	50.0000	0.0000	(1.1065)	(0.1208)	0.0000	1	(1.2272)	01/06/2025
000791.ZK	12/04/2024	SDB3260122957	200.00	0.8444	168.87	168.87	0.0000	4.5800	50.0000	0.0000	(0.0215)	(0.0023)	0.0000	1	(0.0238)	01/06/2025
000791.ZK	12/04/2024	SDB3260122957	19,600.00	0.8444	16,549.69	16,549.69	0.0000	4.5800	50.0000	0.0000	(2.1055)	(0.2299)	0.0000	1	(2.3353)	01/06/2025
000791.ZK	12/04/2024	SDB3260122957	7,000.00	0.8444	5,910.60	5,910.60	0.0000	4.5800	50.0000	0.0000	(0.7520)	(0.0821)	0.0000	1	(0.8341)	01/06/2025
000791.ZK	12/04/2024	SDB3260122957	5,900.00	0.8444	4,981.79	4,981.79	0.0000	4.5800	50.0000	0.0000	(0.6338)	(0.0692)	0.0000	1	(0.7030)	01/06/2025
000791.ZK	12/04/2024	SDB3260122957	27,800.00	0.8444	23,473.54	23,473.54	0.0000	4.5800	50.0000	0.0000	(2.9864)	(0.3260)	0.0000	1	(3.3124)	01/06/2025
000791.ZK	12/04/2024	SDB3260122957	3,100.00	0.8444	2,617.55	2,617.55	0.0000	4.5800	50.0000	0.0000	(0.3330)	(0.0364)	0.0000	1	(0.3694)	01/06/2025
000791.ZK	12/04/2024	SDB3260122957	4,500.00	0.8444	3,799.67	3,799.67	0.0000	4.5800	50.0000	0.0000	(0.4834)	(0.0528)	0.0000	1	(0.5362)	01/06/2025
TOTAL GEPIC ENERGY DEVELOPMENT CO.,LTD. CMN CLASS A SERIES NORTHBOUND												(2,067.6684)	(229.3530)	0.0000	(2,297.0214)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GF SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND																
000776.ZK	01/03/2025	SDB3261097777	3,100.00	2.3121	7,042.97	7,167.39	0.0000	4.3300	50.0000	0.0000	(2.5413)	(0.2986)	0.0000	3	(2.8400)	01/06/2025
000776.ZK	01/03/2025	SDB3261097777	4,600.00	2.3121	10,450.86	10,635.48	0.0000	4.3300	50.0000	0.0000	(3.7710)	(0.4431)	0.0000	3	(4.2142)	01/06/2025
000776.ZK	01/03/2025	SDB3261097777	100.00	2.3121	227.19	231.21	0.0000	4.3300	50.0000	0.0000	(0.0820)	(0.0096)	0.0000	3	(0.0916)	01/06/2025
000776.ZK	01/03/2025	SDB3261097777	100.00	2.3121	227.19	231.21	0.0000	4.3300	50.0000	0.0000	(0.0820)	(0.0096)	0.0000	3	(0.0916)	01/06/2025
000776.ZK	01/03/2025	SDB3261097777	600.00	2.3121	1,363.16	1,387.24	0.0000	4.3300	50.0000	0.0000	(0.4919)	(0.0578)	0.0000	3	(0.5497)	01/06/2025
000776.ZK	01/03/2025	SDB3261097777	200.00	2.3121	454.39	462.41	0.0000	4.3300	50.0000	0.0000	(0.1640)	(0.0193)	0.0000	3	(0.1832)	01/06/2025
000776.ZK	01/03/2025	SDB3261097777	6,200.00	2.3121	14,085.94	14,334.77	0.0000	4.3300	50.0000	0.0000	(5.0827)	(0.5973)	0.0000	3	(5.6800)	01/06/2025
000776.ZK	01/03/2025	SDB3261097777	100.00	2.3121	227.19	231.21	0.0000	4.3300	50.0000	0.0000	(0.0820)	(0.0096)	0.0000	3	(0.0916)	01/06/2025
000776.ZK	01/03/2025	SDB3261097777	1,200.00	2.3121	2,726.31	2,774.47	0.0000	4.3300	50.0000	0.0000	(0.9837)	(0.1156)	0.0000	3	(1.0993)	01/06/2025
000776.ZK	01/03/2025	SDB3261097777	19,700.00	2.3121	44,756.94	45,547.58	0.0000	4.3300	50.0000	0.0000	(16.1498)	(1.8978)	0.0000	3	(18.0476)	01/06/2025
000776.ZK	01/03/2025	SDB3261097777	22,500.00	2.3121	51,118.33	52,021.35	0.0000	4.3300	50.0000	0.0000	(18.4452)	(2.1676)	0.0000	3	(20.6128)	01/06/2025
000776.ZK	01/03/2025	SDB3261097777	9,900.00	2.3121	22,492.07	22,889.39	0.0000	4.3300	50.0000	0.0000	(8.1159)	(0.9537)	0.0000	3	(9.0696)	01/06/2025
000776.ZK	01/03/2025	SDB3261097777	500.00	2.3121	1,135.96	1,156.03	0.0000	4.3300	50.0000	0.0000	(0.4099)	(0.0482)	0.0000	3	(0.4581)	01/06/2025
000776.ZK	01/02/2025	SDB3261097777	3,100.00	2.2729	7,042.97	7,045.98	0.0000	4.3300	50.0000	0.0000	(0.8471)	(0.0979)	0.0000	1	(0.9450)	01/06/2025
000776.ZK	01/02/2025	SDB3261097777	4,600.00	2.2729	10,450.86	10,455.33	0.0000	4.3300	50.0000	0.0000	(1.2570)	(0.1452)	0.0000	1	(1.4022)	01/06/2025
000776.ZK	01/02/2025	SDB3261097777	100.00	2.2729	227.19	227.29	0.0000	4.3300	50.0000	0.0000	(0.0273)	(0.0032)	0.0000	1	(0.0305)	01/06/2025
000776.ZK	01/02/2025	SDB3261097777	100.00	2.2729	227.19	227.29	0.0000	4.3300	50.0000	0.0000	(0.0273)	(0.0032)	0.0000	1	(0.0305)	01/06/2025
000776.ZK	01/02/2025	SDB3261097777	600.00	2.2729	1,363.16	1,363.74	0.0000	4.3300	50.0000	0.0000	(0.1640)	(0.0189)	0.0000	1	(0.1829)	01/06/2025
000776.ZK	01/02/2025	SDB3261097777	200.00	2.2729	454.39	454.58	0.0000	4.3300	50.0000	0.0000	(0.0547)	(0.0063)	0.0000	1	(0.0610)	01/06/2025
000776.ZK	01/02/2025	SDB3261097777	6,200.00	2.2729	14,085.94	14,091.97	0.0000	4.3300	50.0000	0.0000	(1.6942)	(0.1957)	0.0000	1	(1.8899)	01/06/2025
000776.ZK	01/02/2025	SDB3261097777	100.00	2.2729	227.19	227.29	0.0000	4.3300	50.0000	0.0000	(0.0273)	(0.0032)	0.0000	1	(0.0305)	01/06/2025
000776.ZK	01/02/2025	SDB3261097777	1,200.00	2.2729	2,726.31	2,727.48	0.0000	4.3300	50.0000	0.0000	(0.3279)	(0.0379)	0.0000	1	(0.3658)	01/06/2025
000776.ZK	01/02/2025	SDB3261097777	19,700.00	2.2729	44,756.94	44,776.09	0.0000	4.3300	50.0000	0.0000	(5.3833)	(0.6219)	0.0000	1	(6.0052)	01/06/2025
000776.ZK	01/02/2025	SDB3261097777	22,500.00	2.2729	51,118.33	51,140.21	0.0000	4.3300	50.0000	0.0000	(6.1484)	(0.7103)	0.0000	1	(6.8587)	01/06/2025
000776.ZK	01/02/2025	SDB3261097777	9,900.00	2.2729	22,492.07	22,501.69	0.0000	4.3300	50.0000	0.0000	(2.7053)	(0.3125)	0.0000	1	(3.0178)	01/06/2025
000776.ZK	01/02/2025	SDB3261097777	500.00	2.2729	1,135.96	1,136.45	0.0000	4.3300	50.0000	0.0000	(0.1366)	(0.0158)	0.0000	1	(0.1524)	01/06/2025
000776.ZK	12/31/2024	SDB3261097777	3,100.00	2.2549	7,042.97	6,990.23	0.0000	4.3300	50.0000	0.0000	(1.6942)	(0.1942)	0.0000	2	(1.8884)	01/06/2025
000776.ZK	12/31/2024	SDB3261097777	4,600.00	2.2549	10,450.86	10,372.60	0.0000	4.3300	50.0000	0.0000	(2.5140)	(0.2881)	0.0000	2	(2.8021)	01/06/2025
000776.ZK	12/31/2024	SDB3261097777	100.00	2.2549	227.19	225.49	0.0000	4.3300	50.0000	0.0000	(0.0547)	(0.0063)	0.0000	2	(0.0609)	01/06/2025
000776.ZK	12/31/2024	SDB3261097777	100.00	2.2549	227.19	225.49	0.0000	4.3300	50.0000	0.0000	(0.0547)	(0.0063)	0.0000	2	(0.0609)	01/06/2025
000776.ZK	12/31/2024	SDB3261097777	600.00	2.2549	1,363.16	1,352.95	0.0000	4.3300	50.0000	0.0000	(0.3279)	(0.0376)	0.0000	2	(0.3655)	01/06/2025
000776.ZK	12/31/2024	SDB3261097777	200.00	2.2549	454.39	450.98	0.0000	4.3300	50.0000	0.0000	(0.1093)	(0.0125)	0.0000	2	(0.1218)	01/06/2025
000776.ZK	12/31/2024	SDB3261097777	6,200.00	2.2549	14,085.94	13,980.46	0.0000	4.3300	50.0000	0.0000	(3.3885)	(0.3883)	0.0000	2	(3.7768)	01/06/2025
000776.ZK	12/31/2024	SDB3261097777	100.00	2.2549	227.19	225.49	0.0000	4.3300	50.0000	0.0000	(0.0547)	(0.0063)	0.0000	2	(0.0609)	01/06/2025
000776.ZK	12/31/2024	SDB3261097777	1,200.00	2.2549	2,726.31	2,705.90	0.0000	4.3300	50.0000	0.0000	(0.6558)	(0.0752)	0.0000	2	(0.7310)	01/06/2025
000776.ZK	12/31/2024	SDB3261097777	19,700.00	2.2549	44,756.94	44,421.79	0.0000	4.3300	50.0000	0.0000	(10.7665)	(1.2339)	0.0000	2	(12.0005)	01/06/2025
000776.ZK	12/31/2024	SDB3261097777	22,500.00	2.2549	51,118.33	50,735.54	0.0000	4.3300	50.0000	0.0000	(12.2968)	(1.4093)	0.0000	2	(13.7061)	01/06/2025
000776.ZK	12/31/2024	SDB3261097777	9,900.00	2.2549	22,492.07	22,323.64	0.0000	4.3300	50.0000	0.0000	(5.4106)	(0.6201)	0.0000	2	(6.0307)	01/06/2025
000776.ZK	12/31/2024	SDB3261097777	500.00	2.2549	1,135.96	1,127.46	0.0000	4.3300	50.0000	0.0000	(0.2733)	(0.0313)	0.0000	2	(0.3046)	01/06/2025
000776.ZK	12/30/2024	SDB3261097777	3,100.00	2.2244	7,042.97	6,895.63	0.0000	4.3300	50.0000	0.0000	(0.8471)	(0.0958)	0.0000	1	(0.9429)	01/06/2025
000776.ZK	12/30/2024	SDB3261097777	4,600.00	2.2244	10,450.86	10,232.23	0.0000	4.3300	50.0000	0.0000	(1.2570)	(0.1421)	0.0000	1	(1.3991)	01/06/2025
000776.ZK	12/30/2024	SDB3261097777	100.00	2.2244	227.19	222.44	0.0000	4.3300	50.0000	0.0000	(0.0273)	(0.0031)	0.0000	1	(0.0304)	01/06/2025
000776.ZK	12/30/2024	SDB3261097777	100.00	2.2244	227.19	222.44	0.0000	4.3300	50.0000	0.0000	(0.0273)	(0.0031)	0.0000	1	(0.0304)	01/06/2025
000776.ZK	12/30/2024	SDB3261097777	600.00	2.2244	1,363.16	1,334.64	0.0000	4.3300	50.0000	0.0000	(0.1640)	(0.0185)	0.0000	1	(0.1825)	01/06/2025
000776.ZK	12/30/2024	SDB3261097777	200.00	2.2244	454.39	444.88	0.0000	4.3300	50.0000	0.0000	(0.0547)	(0.0062)	0.0000	1	(0.0608)	01/06/2025
000776.ZK	12/30/2024	SDB3261097777	6,200.00	2.2244	14,085.94	13,791.26	0.0000	4.3300	50.0000	0.0000	(1.6942)	(0.1915)	0.0000	1	(1.8858)	01/06/2025
000776.ZK	12/30/2024	SDB3261097777	100.00	2.2244	227.19	222.44	0.0000	4.3300	50.0000	0.0000	(0.0273)	(0.0031)	0.0000	1	(0.0304)	01/06/2025
000776.ZK	12/30/2024	SDB3261097777	1,200.00	2.2244	2,726.31	2,669.28	0.0000	4.3300	50.0000	0.0000	(0.3279)	(0.0371)	0.0000	1	(0.3650)	01/06/2025
000776.ZK	12/30/2024	SDB3261097777	19,700.00	2.2244	44,756.94	43,820.62	0.0000	4.3300	50.0000	0.0000	(5.3833)	(0.6086)	0.0000	1	(5.9919)	01/06/2025
000776.ZK	12/30/2024	SDB3261097777	22,500.00	2.2244	51,118.33	50,048.93	0.0000	4.3300	50.0000	0.0000	(6.1484)	(0.6951)	0.0000	1	(6.8435)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GF SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000776.ZK	12/30/2024	SDB3261097777	9,900.00	2.2244	22,492.07	22,021.53	0.0000	4.3300	50.0000	0.0000	(2.7053)	(0.3059)	0.0000	1	(3.0112)	01/06/2025
000776.ZK	12/30/2024	SDB3261097777	500.00	2.2244	1,135.96	1,112.20	0.0000	4.3300	50.0000	0.0000	(0.1366)	(0.0154)	0.0000	1	(0.1521)	01/06/2025
000776.ZK	12/27/2024	SDB3261097777	3,100.00	2.2332	7,042.97	6,922.82	0.0000	4.3300	50.0000	0.0000	(2.5413)	(0.2885)	0.0000	3	(2.8298)	01/06/2025
000776.ZK	12/27/2024	SDB3261097777	4,600.00	2.2332	10,450.86	10,272.58	0.0000	4.3300	50.0000	0.0000	(3.7710)	(0.4280)	0.0000	3	(4.1900)	01/06/2025
000776.ZK	12/27/2024	SDB3261097777	100.00	2.2332	227.19	223.32	0.0000	4.3300	50.0000	0.0000	(0.0820)	(0.0093)	0.0000	3	(0.0913)	01/06/2025
000776.ZK	12/27/2024	SDB3261097777	100.00	2.2332	227.19	223.32	0.0000	4.3300	50.0000	0.0000	(0.0820)	(0.0093)	0.0000	3	(0.0913)	01/06/2025
000776.ZK	12/27/2024	SDB3261097777	600.00	2.2332	1,363.16	1,339.90	0.0000	4.3300	50.0000	0.0000	(0.4919)	(0.0558)	0.0000	3	(0.5477)	01/06/2025
000776.ZK	12/27/2024	SDB3261097777	200.00	2.2332	454.39	446.63	0.0000	4.3300	50.0000	0.0000	(0.1640)	(0.0186)	0.0000	3	(0.1826)	01/06/2025
000776.ZK	12/27/2024	SDB3261097777	6,200.00	2.2332	14,085.94	13,845.65	0.0000	4.3300	50.0000	0.0000	(5.0827)	(0.5769)	0.0000	3	(5.6596)	01/06/2025
000776.ZK	12/27/2024	SDB3261097777	100.00	2.2332	227.19	223.32	0.0000	4.3300	50.0000	0.0000	(0.0820)	(0.0093)	0.0000	3	(0.0913)	01/06/2025
000776.ZK	12/27/2024	SDB3261097777	1,200.00	2.2332	2,726.31	2,679.80	0.0000	4.3300	50.0000	0.0000	(0.9837)	(0.1117)	0.0000	3	(1.0954)	01/06/2025
000776.ZK	12/27/2024	SDB3261097777	19,700.00	2.2332	44,756.94	43,993.43	0.0000	4.3300	50.0000	0.0000	(16.1498)	(1.8331)	0.0000	3	(17.9829)	01/06/2025
000776.ZK	12/27/2024	SDB3261097777	22,500.00	2.2332	51,118.33	50,246.30	0.0000	4.3300	50.0000	0.0000	(18.4452)	(2.0936)	0.0000	3	(20.5388)	01/06/2025
000776.ZK	12/27/2024	SDB3261097777	9,900.00	2.2332	22,492.07	22,108.37	0.0000	4.3300	50.0000	0.0000	(8.1159)	(0.9212)	0.0000	3	(9.0371)	01/06/2025
000776.ZK	12/27/2024	SDB3261097777	500.00	2.2332	1,135.96	1,116.58	0.0000	4.3300	50.0000	0.0000	(0.4099)	(0.0465)	0.0000	3	(0.4564)	01/06/2025
000776.ZK	12/26/2024	SDB3261097777	3,100.00	2.2368	7,042.97	6,934.10	0.0000	4.3300	50.0000	0.0000	(0.8471)	(0.0963)	0.0000	1	(0.9434)	01/06/2025
000776.ZK	12/26/2024	SDB3261097777	4,600.00	2.2368	10,450.86	10,289.31	0.0000	4.3300	50.0000	0.0000	(1.2570)	(0.1429)	0.0000	1	(1.3999)	01/06/2025
000776.ZK	12/26/2024	SDB3261097777	100.00	2.2368	227.19	223.68	0.0000	4.3300	50.0000	0.0000	(0.0273)	(0.0031)	0.0000	1	(0.0304)	01/06/2025
000776.ZK	12/26/2024	SDB3261097777	100.00	2.2368	227.19	223.68	0.0000	4.3300	50.0000	0.0000	(0.0273)	(0.0031)	0.0000	1	(0.0304)	01/06/2025
000776.ZK	12/26/2024	SDB3261097777	600.00	2.2368	1,363.16	1,342.08	0.0000	4.3300	50.0000	0.0000	(0.1640)	(0.0186)	0.0000	1	(0.1826)	01/06/2025
000776.ZK	12/26/2024	SDB3261097777	200.00	2.2368	454.39	447.36	0.0000	4.3300	50.0000	0.0000	(0.0547)	(0.0062)	0.0000	1	(0.0609)	01/06/2025
000776.ZK	12/26/2024	SDB3261097777	6,200.00	2.2368	14,085.94	13,868.20	0.0000	4.3300	50.0000	0.0000	(1.6942)	(0.1926)	0.0000	1	(1.8868)	01/06/2025
000776.ZK	12/26/2024	SDB3261097777	100.00	2.2368	227.19	223.68	0.0000	4.3300	50.0000	0.0000	(0.0273)	(0.0031)	0.0000	1	(0.0304)	01/06/2025
000776.ZK	12/26/2024	SDB3261097777	1,200.00	2.2368	2,726.31	2,684.17	0.0000	4.3300	50.0000	0.0000	(0.3279)	(0.0373)	0.0000	1	(0.3652)	01/06/2025
000776.ZK	12/26/2024	SDB3261097777	19,700.00	2.2368	44,756.94	44,065.08	0.0000	4.3300	50.0000	0.0000	(5.3833)	(0.6120)	0.0000	1	(5.9953)	01/06/2025
000776.ZK	12/26/2024	SDB3261097777	22,500.00	2.2368	51,118.33	50,328.14	0.0000	4.3300	50.0000	0.0000	(6.1484)	(0.6990)	0.0000	1	(6.8474)	01/06/2025
000776.ZK	12/26/2024	SDB3261097777	9,900.00	2.2368	22,492.07	22,144.38	0.0000	4.3300	50.0000	0.0000	(2.7053)	(0.3076)	0.0000	1	(3.0129)	01/06/2025
000776.ZK	12/26/2024	SDB3261097777	500.00	2.2368	1,135.96	1,118.40	0.0000	4.3300	50.0000	0.0000	(0.1366)	(0.0155)	0.0000	1	(0.1522)	01/06/2025
000776.ZK	12/24/2024	SDB3261097777	3,100.00	2.2368	7,042.97	6,934.10	0.0000	4.3300	50.0000	0.0000	(1.6942)	(0.1926)	0.0000	2	(1.8868)	01/06/2025
000776.ZK	12/24/2024	SDB3261097777	4,600.00	2.2368	10,450.86	10,289.31	0.0000	4.3300	50.0000	0.0000	(2.5140)	(0.2858)	0.0000	2	(2.7998)	01/06/2025
000776.ZK	12/24/2024	SDB3261097777	100.00	2.2368	227.19	223.68	0.0000	4.3300	50.0000	0.0000	(0.0547)	(0.0062)	0.0000	2	(0.0609)	01/06/2025
000776.ZK	12/24/2024	SDB3261097777	100.00	2.2368	227.19	223.68	0.0000	4.3300	50.0000	0.0000	(0.0547)	(0.0062)	0.0000	2	(0.0609)	01/06/2025
000776.ZK	12/24/2024	SDB3261097777	600.00	2.2368	1,363.16	1,342.08	0.0000	4.3300	50.0000	0.0000	(0.3279)	(0.0373)	0.0000	2	(0.3652)	01/06/2025
000776.ZK	12/24/2024	SDB3261097777	200.00	2.2368	454.39	447.36	0.0000	4.3300	50.0000	0.0000	(0.1093)	(0.0124)	0.0000	2	(0.1217)	01/06/2025
000776.ZK	12/24/2024	SDB3261097777	6,200.00	2.2368	14,085.94	13,868.20	0.0000	4.3300	50.0000	0.0000	(3.3885)	(0.3852)	0.0000	2	(3.7737)	01/06/2025
000776.ZK	12/24/2024	SDB3261097777	100.00	2.2368	227.19	223.68	0.0000	4.3300	50.0000	0.0000	(0.0547)	(0.0062)	0.0000	2	(0.0609)	01/06/2025
000776.ZK	12/24/2024	SDB3261097777	1,200.00	2.2368	2,726.31	2,684.17	0.0000	4.3300	50.0000	0.0000	(0.6558)	(0.0746)	0.0000	2	(0.7304)	01/06/2025
000776.ZK	12/24/2024	SDB3261097777	19,700.00	2.2368	44,756.94	44,065.08	0.0000	4.3300	50.0000	0.0000	(10.7665)	(1.2240)	0.0000	2	(11.9906)	01/06/2025
000776.ZK	12/24/2024	SDB3261097777	22,500.00	2.2368	51,118.33	50,328.14	0.0000	4.3300	50.0000	0.0000	(12.2968)	(1.3980)	0.0000	2	(13.6948)	01/06/2025
000776.ZK	12/24/2024	SDB3261097777	9,900.00	2.2368	22,492.07	22,144.38	0.0000	4.3300	50.0000	0.0000	(5.4106)	(0.6151)	0.0000	2	(6.0257)	01/06/2025
000776.ZK	12/24/2024	SDB3261097777	500.00	2.2368	1,135.96	1,118.40	0.0000	4.3300	50.0000	0.0000	(0.2733)	(0.0311)	0.0000	2	(0.3043)	01/06/2025
000776.ZK	12/23/2024	SDB3261097777	3,100.00	2.2358	7,042.97	6,931.03	0.0000	4.3300	50.0000	0.0000	(0.8471)	(0.0963)	0.0000	1	(0.9434)	01/06/2025
000776.ZK	12/23/2024	SDB3261097777	4,600.00	2.2358	10,450.86	10,284.76	0.0000	4.3300	50.0000	0.0000	(1.2570)	(0.1428)	0.0000	1	(1.3999)	01/06/2025
000776.ZK	12/23/2024	SDB3261097777	100.00	2.2358	227.19	223.58	0.0000	4.3300	50.0000	0.0000	(0.0273)	(0.0031)	0.0000	1	(0.0304)	01/06/2025
000776.ZK	12/23/2024	SDB3261097777	100.00	2.2358	227.19	223.58	0.0000	4.3300	50.0000	0.0000	(0.0273)	(0.0031)	0.0000	1	(0.0304)	01/06/2025
000776.ZK	12/23/2024	SDB3261097777	600.00	2.2358	1,363.16	1,341.49	0.0000	4.3300	50.0000	0.0000	(0.1640)	(0.0186)	0.0000	1	(0.1826)	01/06/2025
000776.ZK	12/23/2024	SDB3261097777	200.00	2.2358	454.39	447.16	0.0000	4.3300	50.0000	0.0000	(0.0547)	(0.0062)	0.0000	1	(0.0609)	01/06/2025
000776.ZK	12/23/2024	SDB3261097777	6,200.00	2.2358	14,085.94	13,862.07	0.0000	4.3300	50.0000	0.0000	(1.6942)	(0.1925)	0.0000	1	(1.8868)	01/06/2025
000776.ZK	12/23/2024	SDB3261097777	100.00	2.2358	227.19	223.58	0.0000	4.3300	50.0000	0.0000	(0.0273)	(0.0031)	0.0000	1	(0.0304)	01/06/2025
000776.ZK	12/23/2024	SDB3261097777	1,200.00	2.2358	2,726.31	2,682.98	0.0000	4.3300	50.0000	0.0000	(0.3279)	(0.0373)	0.0000	1	(0.3652)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GF SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000776.ZK	12/23/2024	SDB3261097777	19,700.00	2.2358	44,756.94	44,045.59	0.0000	4.3300	50.0000	0.0000	(5.3833)	(0.6117)	0.0000	1	(5.9950)	01/06/2025
000776.ZK	12/23/2024	SDB3261097777	22,500.00	2.2358	51,118.33	50,305.88	0.0000	4.3300	50.0000	0.0000	(6.1484)	(0.6987)	0.0000	1	(6.8471)	01/06/2025
000776.ZK	12/23/2024	SDB3261097777	9,900.00	2.2358	22,492.07	22,134.59	0.0000	4.3300	50.0000	0.0000	(2.7053)	(0.3074)	0.0000	1	(3.0127)	01/06/2025
000776.ZK	12/23/2024	SDB3261097777	500.00	2.2358	1,135.96	1,117.91	0.0000	4.3300	50.0000	0.0000	(0.1366)	(0.0155)	0.0000	1	(0.1522)	01/06/2025
000776.ZK	12/20/2024	SDB3261097777	3,100.00	2.2463	7,042.97	6,963.67	0.0000	4.3300	50.0000	0.0000	(2.5413)	(0.2902)	0.0000	3	(2.8315)	01/06/2025
000776.ZK	12/20/2024	SDB3261097777	4,600.00	2.2463	10,450.86	10,333.18	0.0000	4.3300	50.0000	0.0000	(3.7710)	(0.4305)	0.0000	3	(4.2016)	01/06/2025
000776.ZK	12/20/2024	SDB3261097777	100.00	2.2463	227.19	224.63	0.0000	4.3300	50.0000	0.0000	(0.0820)	(0.0094)	0.0000	3	(0.0913)	01/06/2025
000776.ZK	12/20/2024	SDB3261097777	100.00	2.2463	227.19	224.63	0.0000	4.3300	50.0000	0.0000	(0.0820)	(0.0094)	0.0000	3	(0.0913)	01/06/2025
000776.ZK	12/20/2024	SDB3261097777	600.00	2.2463	1,363.16	1,347.81	0.0000	4.3300	50.0000	0.0000	(0.4919)	(0.0562)	0.0000	3	(0.5480)	01/06/2025
000776.ZK	12/20/2024	SDB3261097777	200.00	2.2463	454.39	449.27	0.0000	4.3300	50.0000	0.0000	(0.1640)	(0.0187)	0.0000	3	(0.1827)	01/06/2025
000776.ZK	12/20/2024	SDB3261097777	6,200.00	2.2463	14,085.94	13,927.33	0.0000	4.3300	50.0000	0.0000	(5.0827)	(0.5803)	0.0000	3	(5.6630)	01/06/2025
000776.ZK	12/20/2024	SDB3261097777	100.00	2.2463	227.19	224.63	0.0000	4.3300	50.0000	0.0000	(0.0820)	(0.0094)	0.0000	3	(0.0913)	01/06/2025
000776.ZK	12/20/2024	SDB3261097777	1,200.00	2.2463	2,726.31	2,695.61	0.0000	4.3300	50.0000	0.0000	(0.9837)	(0.1123)	0.0000	3	(1.0961)	01/06/2025
000776.ZK	12/20/2024	SDB3261097777	19,700.00	2.2463	44,756.94	44,252.98	0.0000	4.3300	50.0000	0.0000	(16.1498)	(1.8439)	0.0000	3	(17.9937)	01/06/2025
000776.ZK	12/20/2024	SDB3261097777	22,500.00	2.2463	51,118.33	50,542.74	0.0000	4.3300	50.0000	0.0000	(18.4452)	(2.1059)	0.0000	3	(20.5511)	01/06/2025
000776.ZK	12/20/2024	SDB3261097777	9,900.00	2.2463	22,492.07	22,238.81	0.0000	4.3300	50.0000	0.0000	(8.1159)	(0.9266)	0.0000	3	(9.0425)	01/06/2025
000776.ZK	12/20/2024	SDB3261097777	500.00	2.2463	1,135.96	1,123.17	0.0000	4.3300	50.0000	0.0000	(0.4099)	(0.0468)	0.0000	3	(0.4567)	01/06/2025
000776.ZK	12/19/2024	SDB3261097777	3,100.00	2.2505	7,042.97	6,976.47	0.0000	4.5800	50.0000	0.0000	(0.8960)	(0.0969)	0.0000	1	(0.9929)	01/06/2025
000776.ZK	12/19/2024	SDB3261097777	4,600.00	2.2505	10,450.86	10,352.18	0.0000	4.5800	50.0000	0.0000	(1.3296)	(0.1438)	0.0000	1	(1.4734)	01/06/2025
000776.ZK	12/19/2024	SDB3261097777	100.00	2.2505	227.19	225.05	0.0000	4.5800	50.0000	0.0000	(0.0289)	(0.0031)	0.0000	1	(0.0320)	01/06/2025
000776.ZK	12/19/2024	SDB3261097777	100.00	2.2505	227.19	225.05	0.0000	4.5800	50.0000	0.0000	(0.0289)	(0.0031)	0.0000	1	(0.0320)	01/06/2025
000776.ZK	12/19/2024	SDB3261097777	600.00	2.2505	1,363.16	1,350.29	0.0000	4.5800	50.0000	0.0000	(0.1734)	(0.0188)	0.0000	1	(0.1922)	01/06/2025
000776.ZK	12/19/2024	SDB3261097777	200.00	2.2505	454.39	450.10	0.0000	4.5800	50.0000	0.0000	(0.0578)	(0.0063)	0.0000	1	(0.0641)	01/06/2025
000776.ZK	12/19/2024	SDB3261097777	6,200.00	2.2505	14,085.94	13,952.94	0.0000	4.5800	50.0000	0.0000	(1.7920)	(0.1938)	0.0000	1	(1.9858)	01/06/2025
000776.ZK	12/19/2024	SDB3261097777	100.00	2.2505	227.19	225.05	0.0000	4.5800	50.0000	0.0000	(0.0289)	(0.0031)	0.0000	1	(0.0320)	01/06/2025
000776.ZK	12/19/2024	SDB3261097777	1,200.00	2.2505	2,726.31	2,700.57	0.0000	4.5800	50.0000	0.0000	(0.3468)	(0.0375)	0.0000	1	(0.3844)	01/06/2025
000776.ZK	12/19/2024	SDB3261097777	19,700.00	2.2505	44,756.94	44,334.36	0.0000	4.5800	50.0000	0.0000	(5.6941)	(0.6158)	0.0000	1	(6.3098)	01/06/2025
000776.ZK	12/19/2024	SDB3261097777	22,500.00	2.2505	51,118.33	50,635.69	0.0000	4.5800	50.0000	0.0000	(6.5034)	(0.7033)	0.0000	1	(7.2067)	01/06/2025
000776.ZK	12/19/2024	SDB3261097777	9,900.00	2.2505	22,492.07	22,279.70	0.0000	4.5800	50.0000	0.0000	(2.8615)	(0.3094)	0.0000	1	(3.1709)	01/06/2025
000776.ZK	12/19/2024	SDB3261097777	500.00	2.2505	1,135.96	1,125.24	0.0000	4.5800	50.0000	0.0000	(0.1445)	(0.0156)	0.0000	1	(0.1601)	01/06/2025
000776.ZK	12/18/2024	SDB3261097777	3,100.00	2.2720	7,042.97	7,043.28	0.0000	4.5800	50.0000	0.0000	(0.8960)	(0.0978)	0.0000	1	(0.9938)	01/06/2025
000776.ZK	12/18/2024	SDB3261097777	4,600.00	2.2720	10,450.86	10,451.32	0.0000	4.5800	50.0000	0.0000	(1.3296)	(0.1452)	0.0000	1	(1.4747)	01/06/2025
000776.ZK	12/18/2024	SDB3261097777	100.00	2.2720	227.19	227.20	0.0000	4.5800	50.0000	0.0000	(0.0289)	(0.0032)	0.0000	1	(0.0321)	01/06/2025
000776.ZK	12/18/2024	SDB3261097777	100.00	2.2720	227.19	227.20	0.0000	4.5800	50.0000	0.0000	(0.0289)	(0.0032)	0.0000	1	(0.0321)	01/06/2025
000776.ZK	12/18/2024	SDB3261097777	600.00	2.2720	1,363.16	1,363.22	0.0000	4.5800	50.0000	0.0000	(0.1734)	(0.0189)	0.0000	1	(0.1924)	01/06/2025
000776.ZK	12/18/2024	SDB3261097777	200.00	2.2720	454.39	454.41	0.0000	4.5800	50.0000	0.0000	(0.0578)	(0.0063)	0.0000	1	(0.0641)	01/06/2025
000776.ZK	12/18/2024	SDB3261097777	6,200.00	2.2720	14,085.94	14,086.56	0.0000	4.5800	50.0000	0.0000	(1.7920)	(0.1956)	0.0000	1	(1.9877)	01/06/2025
000776.ZK	12/18/2024	SDB3261097777	100.00	2.2720	227.19	227.20	0.0000	4.5800	50.0000	0.0000	(0.0289)	(0.0032)	0.0000	1	(0.0321)	01/06/2025
000776.ZK	12/18/2024	SDB3261097777	1,200.00	2.2720	2,726.31	2,726.43	0.0000	4.5800	50.0000	0.0000	(0.3468)	(0.0379)	0.0000	1	(0.3847)	01/06/2025
000776.ZK	12/18/2024	SDB3261097777	19,700.00	2.2720	44,756.94	44,758.91	0.0000	4.5800	50.0000	0.0000	(5.6941)	(0.6217)	0.0000	1	(6.3157)	01/06/2025
000776.ZK	12/18/2024	SDB3261097777	22,500.00	2.2720	51,118.33	51,120.58	0.0000	4.5800	50.0000	0.0000	(6.5034)	(0.7100)	0.0000	1	(7.2134)	01/06/2025
000776.ZK	12/18/2024	SDB3261097777	9,900.00	2.2720	22,492.07	22,493.06	0.0000	4.5800	50.0000	0.0000	(2.8615)	(0.3124)	0.0000	1	(3.1739)	01/06/2025
000776.ZK	12/18/2024	SDB3261097777	500.00	2.2720	1,135.96	1,136.01	0.0000	4.5800	50.0000	0.0000	(0.1445)	(0.0158)	0.0000	1	(0.1603)	01/06/2025
000776.ZK	12/17/2024	SDB3261097777	3,100.00	2.3355	7,042.97	7,240.01	0.0000	4.5800	50.0000	0.0000	(0.8960)	(0.1006)	0.0000	1	(0.9966)	01/06/2025
000776.ZK	12/17/2024	SDB3261097777	4,600.00	2.3355	10,450.86	10,743.24	0.0000	4.5800	50.0000	0.0000	(1.3296)	(0.1492)	0.0000	1	(1.4788)	01/06/2025
000776.ZK	12/17/2024	SDB3261097777	100.00	2.3355	227.19	233.55	0.0000	4.5800	50.0000	0.0000	(0.0289)	(0.0032)	0.0000	1	(0.0321)	01/06/2025
000776.ZK	12/17/2024	SDB3261097777	100.00	2.3355	227.19	233.55	0.0000	4.5800	50.0000	0.0000	(0.0289)	(0.0032)	0.0000	1	(0.0321)	01/06/2025
000776.ZK	12/17/2024	SDB3261097777	600.00	2.3355	1,363.16	1,401.29	0.0000	4.5800	50.0000	0.0000	(0.1734)	(0.0195)	0.0000	1	(0.1929)	01/06/2025
000776.ZK	12/17/2024	SDB3261097777	200.00	2.3355	454.39	467.10	0.0000	4.5800	50.0000	0.0000	(0.0578)	(0.0065)	0.0000	1	(0.0643)	01/06/2025
000776.ZK	12/17/2024	SDB3261097777	6,200.00	2.3355	14,085.94	14,480.02	0.0000	4.5800	50.0000	0.0000	(1.7920)	(0.2011)	0.0000	1	(1.9932)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GF SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000776.ZK	12/17/2024	SDB3261097777	100.00	2.3355	227.19	233.55	0.0000	4.5800	50.0000	0.0000	(0.0289)	(0.0032)	0.0000	1	(0.0321)	01/06/2025
000776.ZK	12/17/2024	SDB3261097777	1,200.00	2.3355	2,726.31	2,802.58	0.0000	4.5800	50.0000	0.0000	(0.3468)	(0.0389)	0.0000	1	(0.3858)	01/06/2025
000776.ZK	12/17/2024	SDB3261097777	19,700.00	2.3355	44,756.94	46,009.09	0.0000	4.5800	50.0000	0.0000	(5.6941)	(0.6390)	0.0000	1	(6.3331)	01/06/2025
000776.ZK	12/17/2024	SDB3261097777	22,500.00	2.3355	51,118.33	52,548.46	0.0000	4.5800	50.0000	0.0000	(6.5034)	(0.7298)	0.0000	1	(7.2332)	01/06/2025
000776.ZK	12/17/2024	SDB3261097777	9,900.00	2.3355	22,492.07	23,121.32	0.0000	4.5800	50.0000	0.0000	(2.8615)	(0.3211)	0.0000	1	(3.1826)	01/06/2025
000776.ZK	12/17/2024	SDB3261097777	500.00	2.3355	1,135.96	1,167.74	0.0000	4.5800	50.0000	0.0000	(0.1445)	(0.0162)	0.0000	1	(0.1607)	01/06/2025
000776.ZK	12/16/2024	SDB3261097777	3,100.00	2.3193	7,042.97	7,189.68	0.0000	4.5800	50.0000	0.0000	(0.8960)	(0.0999)	0.0000	1	(0.9959)	01/06/2025
000776.ZK	12/16/2024	SDB3261097777	4,600.00	2.3193	10,450.86	10,668.56	0.0000	4.5800	50.0000	0.0000	(1.3296)	(0.1482)	0.0000	1	(1.4778)	01/06/2025
000776.ZK	12/16/2024	SDB3261097777	100.00	2.3193	227.19	231.93	0.0000	4.5800	50.0000	0.0000	(0.0289)	(0.0032)	0.0000	1	(0.0321)	01/06/2025
000776.ZK	12/16/2024	SDB3261097777	100.00	2.3193	227.19	231.93	0.0000	4.5800	50.0000	0.0000	(0.0289)	(0.0032)	0.0000	1	(0.0321)	01/06/2025
000776.ZK	12/16/2024	SDB3261097777	600.00	2.3193	1,363.16	1,391.55	0.0000	4.5800	50.0000	0.0000	(0.1734)	(0.0193)	0.0000	1	(0.1928)	01/06/2025
000776.ZK	12/16/2024	SDB3261097777	200.00	2.3193	454.39	463.85	0.0000	4.5800	50.0000	0.0000	(0.0578)	(0.0064)	0.0000	1	(0.0643)	01/06/2025
000776.ZK	12/16/2024	SDB3261097777	6,200.00	2.3193	14,085.94	14,379.36	0.0000	4.5800	50.0000	0.0000	(1.7920)	(0.1997)	0.0000	1	(1.9918)	01/06/2025
000776.ZK	12/16/2024	SDB3261097777	100.00	2.3193	227.19	231.93	0.0000	4.5800	50.0000	0.0000	(0.0289)	(0.0032)	0.0000	1	(0.0321)	01/06/2025
000776.ZK	12/16/2024	SDB3261097777	1,200.00	2.3193	2,726.31	2,783.10	0.0000	4.5800	50.0000	0.0000	(0.3468)	(0.0387)	0.0000	1	(0.3855)	01/06/2025
000776.ZK	12/16/2024	SDB3261097777	19,700.00	2.3193	44,756.94	45,689.26	0.0000	4.5800	50.0000	0.0000	(5.6941)	(0.6346)	0.0000	1	(6.3287)	01/06/2025
000776.ZK	12/16/2024	SDB3261097777	22,500.00	2.3193	51,118.33	52,183.17	0.0000	4.5800	50.0000	0.0000	(6.5034)	(0.7248)	0.0000	1	(7.2282)	01/06/2025
000776.ZK	12/16/2024	SDB3261097777	9,900.00	2.3193	22,492.07	22,960.59	0.0000	4.5800	50.0000	0.0000	(2.8615)	(0.3189)	0.0000	1	(3.1804)	01/06/2025
000776.ZK	12/16/2024	SDB3261097777	500.00	2.3193	1,135.96	1,159.63	0.0000	4.5800	50.0000	0.0000	(0.1445)	(0.0161)	0.0000	1	(0.1606)	01/06/2025
000776.ZK	12/13/2024	SDB3261097777	3,100.00	2.3330	7,042.97	7,232.44	0.0000	4.5800	50.0000	0.0000	(2.6881)	(0.3014)	0.0000	3	(2.9894)	01/06/2025
000776.ZK	12/13/2024	SDB3261097777	4,600.00	2.3330	10,450.86	10,732.01	0.0000	4.5800	50.0000	0.0000	(3.9887)	(0.4472)	0.0000	3	(4.4359)	01/06/2025
000776.ZK	12/13/2024	SDB3261097777	100.00	2.3330	227.19	233.30	0.0000	4.5800	50.0000	0.0000	(0.0867)	(0.0097)	0.0000	3	(0.0964)	01/06/2025
000776.ZK	12/13/2024	SDB3261097777	100.00	2.3330	227.19	233.30	0.0000	4.5800	50.0000	0.0000	(0.0867)	(0.0097)	0.0000	3	(0.0964)	01/06/2025
000776.ZK	12/13/2024	SDB3261097777	600.00	2.3330	1,363.16	1,399.83	0.0000	4.5800	50.0000	0.0000	(0.5203)	(0.0583)	0.0000	3	(0.5786)	01/06/2025
000776.ZK	12/13/2024	SDB3261097777	200.00	2.3330	454.39	466.61	0.0000	4.5800	50.0000	0.0000	(0.1734)	(0.0194)	0.0000	3	(0.1929)	01/06/2025
000776.ZK	12/13/2024	SDB3261097777	6,200.00	2.3330	14,085.94	14,464.89	0.0000	4.5800	50.0000	0.0000	(5.3761)	(0.6027)	0.0000	3	(5.9788)	01/06/2025
000776.ZK	12/13/2024	SDB3261097777	100.00	2.3330	227.19	233.30	0.0000	4.5800	50.0000	0.0000	(0.0867)	(0.0097)	0.0000	3	(0.0964)	01/06/2025
000776.ZK	12/13/2024	SDB3261097777	1,200.00	2.3330	2,726.31	2,799.66	0.0000	4.5800	50.0000	0.0000	(1.0405)	(0.1167)	0.0000	3	(1.1572)	01/06/2025
000776.ZK	12/13/2024	SDB3261097777	19,700.00	2.3330	44,756.94	45,961.01	0.0000	4.5800	50.0000	0.0000	(17.0822)	(1.9150)	0.0000	3	(18.9973)	01/06/2025
000776.ZK	12/13/2024	SDB3261097777	22,500.00	2.3330	51,118.33	52,493.53	0.0000	4.5800	50.0000	0.0000	(19.5102)	(2.1872)	0.0000	3	(21.6974)	01/06/2025
000776.ZK	12/13/2024	SDB3261097777	9,900.00	2.3330	22,492.07	23,097.16	0.0000	4.5800	50.0000	0.0000	(8.5845)	(0.9624)	0.0000	3	(9.5469)	01/06/2025
000776.ZK	12/13/2024	SDB3261097777	500.00	2.3330	1,135.96	1,166.52	0.0000	4.5800	50.0000	0.0000	(0.4336)	(0.0486)	0.0000	3	(0.4822)	01/06/2025
000776.ZK	12/12/2024	SDB3261097777	3,100.00	2.2930	7,042.97	7,108.36	0.0000	4.5800	50.0000	0.0000	(0.8960)	(0.0987)	0.0000	1	(0.9947)	01/06/2025
000776.ZK	12/12/2024	SDB3261097777	4,600.00	2.2930	10,450.86	10,547.88	0.0000	4.5800	50.0000	0.0000	(1.3296)	(0.1465)	0.0000	1	(1.4761)	01/06/2025
000776.ZK	12/12/2024	SDB3261097777	100.00	2.2930	227.19	229.30	0.0000	4.5800	50.0000	0.0000	(0.0289)	(0.0032)	0.0000	1	(0.0321)	01/06/2025
000776.ZK	12/12/2024	SDB3261097777	100.00	2.2930	227.19	229.30	0.0000	4.5800	50.0000	0.0000	(0.0289)	(0.0032)	0.0000	1	(0.0321)	01/06/2025
000776.ZK	12/12/2024	SDB3261097777	600.00	2.2930	1,363.16	1,375.81	0.0000	4.5800	50.0000	0.0000	(0.1734)	(0.0191)	0.0000	1	(0.1925)	01/06/2025
000776.ZK	12/12/2024	SDB3261097777	200.00	2.2930	454.39	458.60	0.0000	4.5800	50.0000	0.0000	(0.0578)	(0.0064)	0.0000	1	(0.0642)	01/06/2025
000776.ZK	12/12/2024	SDB3261097777	6,200.00	2.2930	14,085.94	14,216.71	0.0000	4.5800	50.0000	0.0000	(1.7920)	(0.1975)	0.0000	1	(1.9895)	01/06/2025
000776.ZK	12/12/2024	SDB3261097777	100.00	2.2930	227.19	229.30	0.0000	4.5800	50.0000	0.0000	(0.0289)	(0.0032)	0.0000	1	(0.0321)	01/06/2025
000776.ZK	12/12/2024	SDB3261097777	1,200.00	2.2930	2,726.31	2,751.62	0.0000	4.5800	50.0000	0.0000	(0.3468)	(0.0382)	0.0000	1	(0.3851)	01/06/2025
000776.ZK	12/12/2024	SDB3261097777	19,700.00	2.2930	44,756.94	45,172.45	0.0000	4.5800	50.0000	0.0000	(5.6941)	(0.6274)	0.0000	1	(6.3215)	01/06/2025
000776.ZK	12/12/2024	SDB3261097777	22,500.00	2.2930	51,118.33	51,592.90	0.0000	4.5800	50.0000	0.0000	(6.5034)	(0.7166)	0.0000	1	(7.2200)	01/06/2025
000776.ZK	12/12/2024	SDB3261097777	9,900.00	2.2930	22,492.07	22,700.88	0.0000	4.5800	50.0000	0.0000	(2.8615)	(0.3153)	0.0000	1	(3.1768)	01/06/2025
000776.ZK	12/12/2024	SDB3261097777	500.00	2.2930	1,135.96	1,146.51	0.0000	4.5800	50.0000	0.0000	(0.1445)	(0.0159)	0.0000	1	(0.1604)	01/06/2025
000776.ZK	12/11/2024	SDB3261097777	3,100.00	2.3295	7,042.97	7,221.51	0.0000	4.5800	50.0000	0.0000	(0.8960)	(0.1003)	0.0000	1	(0.9963)	01/06/2025
000776.ZK	12/11/2024	SDB3261097777	4,600.00	2.3295	10,450.86	10,715.79	0.0000	4.5800	50.0000	0.0000	(1.3296)	(0.1488)	0.0000	1	(1.4784)	01/06/2025
000776.ZK	12/11/2024	SDB3261097777	100.00	2.3295	227.19	232.95	0.0000	4.5800	50.0000	0.0000	(0.0289)	(0.0032)	0.0000	1	(0.0321)	01/06/2025
000776.ZK	12/11/2024	SDB3261097777	100.00	2.3295	227.19	232.95	0.0000	4.5800	50.0000	0.0000	(0.0289)	(0.0032)	0.0000	1	(0.0321)	01/06/2025
000776.ZK	12/11/2024	SDB3261097777	600.00	2.3295	1,363.16	1,397.71	0.0000	4.5800	50.0000	0.0000	(0.1734)	(0.0194)	0.0000	1	(0.1928)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GF SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000776.ZK	12/11/2024	SDB3261097777	200.00	2.3295	454.39	465.90	0.0000	4.5800	50.0000	0.0000	(0.0578)	(0.0065)	0.0000	1	(0.0643)	01/06/2025
000776.ZK	12/11/2024	SDB3261097777	6,200.00	2.3295	14,085.94	14,443.02	0.0000	4.5800	50.0000	0.0000	(1.7920)	(0.2006)	0.0000	1	(1.9926)	01/06/2025
000776.ZK	12/11/2024	SDB3261097777	100.00	2.3295	227.19	232.95	0.0000	4.5800	50.0000	0.0000	(0.0289)	(0.0032)	0.0000	1	(0.0321)	01/06/2025
000776.ZK	12/11/2024	SDB3261097777	1,200.00	2.3295	2,726.31	2,795.42	0.0000	4.5800	50.0000	0.0000	(0.3468)	(0.0388)	0.0000	1	(0.3857)	01/06/2025
000776.ZK	12/11/2024	SDB3261097777	19,700.00	2.3295	44,756.94	45,891.54	0.0000	4.5800	50.0000	0.0000	(5.6941)	(0.6374)	0.0000	1	(6.3315)	01/06/2025
000776.ZK	12/11/2024	SDB3261097777	22,500.00	2.3295	51,118.33	52,414.20	0.0000	4.5800	50.0000	0.0000	(6.5034)	(0.7280)	0.0000	1	(7.2314)	01/06/2025
000776.ZK	12/11/2024	SDB3261097777	9,900.00	2.3295	22,492.07	23,062.25	0.0000	4.5800	50.0000	0.0000	(2.8615)	(0.3203)	0.0000	1	(3.1818)	01/06/2025
000776.ZK	12/11/2024	SDB3261097777	500.00	2.3295	1,135.96	1,164.76	0.0000	4.5800	50.0000	0.0000	(0.1445)	(0.0162)	0.0000	1	(0.1607)	01/06/2025
000776.ZK	12/10/2024	SDB3261097777	3,100.00	2.3050	7,042.97	7,145.39	0.0000	4.5800	50.0000	0.0000	(0.8960)	(0.0992)	0.0000	1	(0.9953)	01/06/2025
000776.ZK	12/10/2024	SDB3261097777	4,600.00	2.3050	10,450.86	10,602.84	0.0000	4.5800	50.0000	0.0000	(1.3296)	(0.1473)	0.0000	1	(1.4768)	01/06/2025
000776.ZK	12/10/2024	SDB3261097777	100.00	2.3050	227.19	230.50	0.0000	4.5800	50.0000	0.0000	(0.0289)	(0.0032)	0.0000	1	(0.0321)	01/06/2025
000776.ZK	12/10/2024	SDB3261097777	100.00	2.3050	227.19	230.50	0.0000	4.5800	50.0000	0.0000	(0.0289)	(0.0032)	0.0000	1	(0.0321)	01/06/2025
000776.ZK	12/10/2024	SDB3261097777	600.00	2.3050	1,363.16	1,382.98	0.0000	4.5800	50.0000	0.0000	(0.1734)	(0.0192)	0.0000	1	(0.1926)	01/06/2025
000776.ZK	12/10/2024	SDB3261097777	200.00	2.3050	454.39	460.99	0.0000	4.5800	50.0000	0.0000	(0.0578)	(0.0064)	0.0000	1	(0.0642)	01/06/2025
000776.ZK	12/10/2024	SDB3261097777	6,200.00	2.3050	14,085.94	14,290.78	0.0000	4.5800	50.0000	0.0000	(1.7920)	(0.1985)	0.0000	1	(1.9905)	01/06/2025
000776.ZK	12/10/2024	SDB3261097777	100.00	2.3050	227.19	230.50	0.0000	4.5800	50.0000	0.0000	(0.0289)	(0.0032)	0.0000	1	(0.0321)	01/06/2025
000776.ZK	12/10/2024	SDB3261097777	1,200.00	2.3050	2,726.31	2,765.96	0.0000	4.5800	50.0000	0.0000	(0.3468)	(0.0384)	0.0000	1	(0.3853)	01/06/2025
000776.ZK	12/10/2024	SDB3261097777	19,700.00	2.3050	44,756.94	45,407.81	0.0000	4.5800	50.0000	0.0000	(5.6941)	(0.6307)	0.0000	1	(6.3247)	01/06/2025
000776.ZK	12/10/2024	SDB3261097777	22,500.00	2.3050	51,118.33	51,861.71	0.0000	4.5800	50.0000	0.0000	(6.5034)	(0.7203)	0.0000	1	(7.2237)	01/06/2025
000776.ZK	12/10/2024	SDB3261097777	9,900.00	2.3050	22,492.07	22,819.15	0.0000	4.5800	50.0000	0.0000	(2.8615)	(0.3169)	0.0000	1	(3.1784)	01/06/2025
000776.ZK	12/10/2024	SDB3261097777	500.00	2.3050	1,135.96	1,152.48	0.0000	4.5800	50.0000	0.0000	(0.1445)	(0.0160)	0.0000	1	(0.1605)	01/06/2025
000776.ZK	12/09/2024	SDB3261097777	3,100.00	2.2896	7,042.97	7,097.87	0.0000	4.5800	50.0000	0.0000	(0.8960)	(0.0986)	0.0000	1	(0.9946)	01/06/2025
000776.ZK	12/09/2024	SDB3261097777	4,600.00	2.2896	10,450.86	10,532.33	0.0000	4.5800	50.0000	0.0000	(1.3296)	(0.1463)	0.0000	1	(1.4759)	01/06/2025
000776.ZK	12/09/2024	SDB3261097777	100.00	2.2896	227.19	228.96	0.0000	4.5800	50.0000	0.0000	(0.0289)	(0.0032)	0.0000	1	(0.0321)	01/06/2025
000776.ZK	12/09/2024	SDB3261097777	100.00	2.2896	227.19	228.96	0.0000	4.5800	50.0000	0.0000	(0.0289)	(0.0032)	0.0000	1	(0.0321)	01/06/2025
000776.ZK	12/09/2024	SDB3261097777	600.00	2.2896	1,363.16	1,373.78	0.0000	4.5800	50.0000	0.0000	(0.1734)	(0.0191)	0.0000	1	(0.1925)	01/06/2025
000776.ZK	12/09/2024	SDB3261097777	200.00	2.2896	454.39	457.93	0.0000	4.5800	50.0000	0.0000	(0.0578)	(0.0064)	0.0000	1	(0.0642)	01/06/2025
000776.ZK	12/09/2024	SDB3261097777	6,200.00	2.2896	14,085.94	14,195.74	0.0000	4.5800	50.0000	0.0000	(1.7920)	(0.1972)	0.0000	1	(1.9892)	01/06/2025
000776.ZK	12/09/2024	SDB3261097777	100.00	2.2896	227.19	228.96	0.0000	4.5800	50.0000	0.0000	(0.0289)	(0.0032)	0.0000	1	(0.0321)	01/06/2025
000776.ZK	12/09/2024	SDB3261097777	1,200.00	2.2896	2,726.31	2,747.56	0.0000	4.5800	50.0000	0.0000	(0.3468)	(0.0382)	0.0000	1	(0.3850)	01/06/2025
000776.ZK	12/09/2024	SDB3261097777	19,700.00	2.2896	44,756.94	45,105.83	0.0000	4.5800	50.0000	0.0000	(5.6941)	(0.6265)	0.0000	1	(6.3205)	01/06/2025
000776.ZK	12/09/2024	SDB3261097777	22,500.00	2.2896	51,118.33	51,516.81	0.0000	4.5800	50.0000	0.0000	(6.5034)	(0.7155)	0.0000	1	(7.2189)	01/06/2025
000776.ZK	12/09/2024	SDB3261097777	9,900.00	2.2896	22,492.07	22,667.40	0.0000	4.5800	50.0000	0.0000	(2.8615)	(0.3148)	0.0000	1	(3.1763)	01/06/2025
000776.ZK	12/09/2024	SDB3261097777	500.00	2.2896	1,135.96	1,144.82	0.0000	4.5800	50.0000	0.0000	(0.1445)	(0.0159)	0.0000	1	(0.1604)	01/06/2025
000776.ZK	12/06/2024	SDB3261097777	3,100.00	2.2933	7,042.97	7,109.25	0.0000	4.5800	50.0000	0.0000	(2.6881)	(0.2962)	0.0000	3	(2.9843)	01/06/2025
000776.ZK	12/06/2024	SDB3261097777	4,600.00	2.2933	10,450.86	10,549.22	0.0000	4.5800	50.0000	0.0000	(3.9887)	(0.4396)	0.0000	3	(4.4283)	01/06/2025
000776.ZK	12/06/2024	SDB3261097777	100.00	2.2933	227.19	229.33	0.0000	4.5800	50.0000	0.0000	(0.0867)	(0.0096)	0.0000	3	(0.0963)	01/06/2025
000776.ZK	12/06/2024	SDB3261097777	100.00	2.2933	227.19	229.33	0.0000	4.5800	50.0000	0.0000	(0.0867)	(0.0096)	0.0000	3	(0.0963)	01/06/2025
000776.ZK	12/06/2024	SDB3261097777	600.00	2.2933	1,363.16	1,375.98	0.0000	4.5800	50.0000	0.0000	(0.5203)	(0.0573)	0.0000	3	(0.5776)	01/06/2025
000776.ZK	12/06/2024	SDB3261097777	200.00	2.2933	454.39	458.66	0.0000	4.5800	50.0000	0.0000	(0.1734)	(0.0191)	0.0000	3	(0.1925)	01/06/2025
000776.ZK	12/06/2024	SDB3261097777	6,200.00	2.2933	14,085.94	14,218.51	0.0000	4.5800	50.0000	0.0000	(5.3761)	(0.5924)	0.0000	3	(5.9686)	01/06/2025
000776.ZK	12/06/2024	SDB3261097777	100.00	2.2933	227.19	229.33	0.0000	4.5800	50.0000	0.0000	(0.0867)	(0.0096)	0.0000	3	(0.0963)	01/06/2025
000776.ZK	12/06/2024	SDB3261097777	1,200.00	2.2933	2,726.31	2,751.97	0.0000	4.5800	50.0000	0.0000	(1.0405)	(0.1147)	0.0000	3	(1.1552)	01/06/2025
000776.ZK	12/06/2024	SDB3261097777	19,700.00	2.2933	44,756.94	45,178.17	0.0000	4.5800	50.0000	0.0000	(17.0822)	(1.8824)	0.0000	3	(18.9647)	01/06/2025
000776.ZK	12/06/2024	SDB3261097777	22,500.00	2.2933	51,118.33	51,599.43	0.0000	4.5800	50.0000	0.0000	(19.5102)	(2.1500)	0.0000	3	(21.6601)	01/06/2025
000776.ZK	12/06/2024	SDB3261097777	9,900.00	2.2933	22,492.07	22,703.75	0.0000	4.5800	50.0000	0.0000	(8.5845)	(0.9460)	0.0000	3	(9.5305)	01/06/2025
000776.ZK	12/06/2024	SDB3261097777	500.00	2.2933	1,135.96	1,146.65	0.0000	4.5800	50.0000	0.0000	(0.4336)	(0.0478)	0.0000	3	(0.4813)	01/06/2025
000776.ZK	12/05/2024	SDB3261097777	3,100.00	2.2864	7,042.97	7,087.85	0.0000	4.5800	50.0000	0.0000	(0.8960)	(0.0984)	0.0000	1	(0.9945)	01/06/2025
000776.ZK	12/05/2024	SDB3261097777	4,600.00	2.2864	10,450.86	10,517.46	0.0000	4.5800	50.0000	0.0000	(1.3296)	(0.1461)	0.0000	1	(1.4757)	01/06/2025
000776.ZK	12/05/2024	SDB3261097777	100.00	2.2864	227.19	228.64	0.0000	4.5800	50.0000	0.0000	(0.0289)	(0.0032)	0.0000	1	(0.0321)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GF SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000776.ZK	12/05/2024	SDB3261097777	100.00	2.2864	227.19	228.64	0.0000	4.5800	50.0000	0.0000	(0.0289)	(0.0032)	0.0000	1	(0.0321)	01/06/2025
000776.ZK	12/05/2024	SDB3261097777	600.00	2.2864	1,363.16	1,371.84	0.0000	4.5800	50.0000	0.0000	(0.1734)	(0.0191)	0.0000	1	(0.1925)	01/06/2025
000776.ZK	12/05/2024	SDB3261097777	200.00	2.2864	454.39	457.28	0.0000	4.5800	50.0000	0.0000	(0.0578)	(0.0064)	0.0000	1	(0.0642)	01/06/2025
000776.ZK	12/05/2024	SDB3261097777	6,200.00	2.2864	14,085.94	14,175.70	0.0000	4.5800	50.0000	0.0000	(1.7920)	(0.1969)	0.0000	1	(1.9889)	01/06/2025
000776.ZK	12/05/2024	SDB3261097777	100.00	2.2864	227.19	228.64	0.0000	4.5800	50.0000	0.0000	(0.0289)	(0.0032)	0.0000	1	(0.0321)	01/06/2025
000776.ZK	12/05/2024	SDB3261097777	1,200.00	2.2864	2,726.31	2,743.68	0.0000	4.5800	50.0000	0.0000	(0.3468)	(0.0381)	0.0000	1	(0.3850)	01/06/2025
000776.ZK	12/05/2024	SDB3261097777	19,700.00	2.2864	44,756.94	45,042.16	0.0000	4.5800	50.0000	0.0000	(5.6941)	(0.6256)	0.0000	1	(6.3197)	01/06/2025
000776.ZK	12/05/2024	SDB3261097777	22,500.00	2.2864	51,118.33	51,444.09	0.0000	4.5800	50.0000	0.0000	(6.5034)	(0.7145)	0.0000	1	(7.2179)	01/06/2025
000776.ZK	12/05/2024	SDB3261097777	9,900.00	2.2864	22,492.07	22,635.40	0.0000	4.5800	50.0000	0.0000	(2.8615)	(0.3144)	0.0000	1	(3.1759)	01/06/2025
000776.ZK	12/05/2024	SDB3261097777	500.00	2.2864	1,135.96	1,143.20	0.0000	4.5800	50.0000	0.0000	(0.1445)	(0.0159)	0.0000	1	(0.1604)	01/06/2025
000776.ZK	12/04/2024	SDB3261097777	3,100.00	2.2719	7,042.97	7,042.97	0.0000	4.5800	50.0000	0.0000	(0.8960)	(0.0978)	0.0000	1	(0.9938)	01/06/2025
000776.ZK	12/04/2024	SDB3261097777	4,600.00	2.2719	10,450.86	10,450.86	0.0000	4.5800	50.0000	0.0000	(1.3296)	(0.1452)	0.0000	1	(1.4747)	01/06/2025
000776.ZK	12/04/2024	SDB3261097777	100.00	2.2719	227.19	227.19	0.0000	4.5800	50.0000	0.0000	(0.0289)	(0.0032)	0.0000	1	(0.0321)	01/06/2025
000776.ZK	12/04/2024	SDB3261097777	100.00	2.2719	227.19	227.19	0.0000	4.5800	50.0000	0.0000	(0.0289)	(0.0032)	0.0000	1	(0.0321)	01/06/2025
000776.ZK	12/04/2024	SDB3261097777	600.00	2.2719	1,363.16	1,363.16	0.0000	4.5800	50.0000	0.0000	(0.1734)	(0.0189)	0.0000	1	(0.1924)	01/06/2025
000776.ZK	12/04/2024	SDB3261097777	200.00	2.2719	454.39	454.39	0.0000	4.5800	50.0000	0.0000	(0.0578)	(0.0063)	0.0000	1	(0.0641)	01/06/2025
000776.ZK	12/04/2024	SDB3261097777	6,200.00	2.2719	14,085.94	14,085.94	0.0000	4.5800	50.0000	0.0000	(1.7920)	(0.1956)	0.0000	1	(1.9877)	01/06/2025
000776.ZK	12/04/2024	SDB3261097777	100.00	2.2719	227.19	227.19	0.0000	4.5800	50.0000	0.0000	(0.0289)	(0.0032)	0.0000	1	(0.0321)	01/06/2025
000776.ZK	12/04/2024	SDB3261097777	1,200.00	2.2719	2,726.31	2,726.31	0.0000	4.5800	50.0000	0.0000	(0.3468)	(0.0379)	0.0000	1	(0.3847)	01/06/2025
000776.ZK	12/04/2024	SDB3261097777	19,700.00	2.2719	44,756.94	44,756.94	0.0000	4.5800	50.0000	0.0000	(5.6941)	(0.6216)	0.0000	1	(6.3157)	01/06/2025
000776.ZK	12/04/2024	SDB3261097777	22,500.00	2.2719	51,118.33	51,118.33	0.0000	4.5800	50.0000	0.0000	(6.5034)	(0.7100)	0.0000	1	(7.2134)	01/06/2025
000776.ZK	12/04/2024	SDB3261097777	9,900.00	2.2719	22,492.07	22,492.07	0.0000	4.5800	50.0000	0.0000	(2.8615)	(0.3124)	0.0000	1	(3.1739)	01/06/2025
000776.ZK	12/04/2024	SDB3261097777	500.00	2.2719	1,135.96	1,135.96	0.0000	4.5800	50.0000	0.0000	(0.1445)	(0.0158)	0.0000	1	(0.1603)	01/06/2025
TOTAL GF SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND												(637.7821)	(71.8194)	0.0000	(709.6015)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GLODON COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND																
002410.ZK	01/03/2025	SDB3260123054	600.00	1.6773	1,001.58	1,006.36	0.0000	4.3300	50.0000	0.0000	(0.3614)	(0.0419)	0.0000	3	(0.4033)	01/06/2025
002410.ZK	01/03/2025	SDB3260123054	1,100.00	1.6773	1,836.70	1,845.00	0.0000	4.3300	50.0000	0.0000	(0.6627)	(0.0769)	0.0000	3	(0.7396)	01/06/2025
002410.ZK	01/03/2025	SDB3260123054	1,800.00	1.6773	3,196.45	3,019.08	0.0000	4.3300	50.0000	0.0000	(1.1534)	(0.1258)	0.0000	3	(1.2792)	01/06/2025
002410.ZK	01/03/2025	SDB3260123054	2,800.00	1.6773	4,972.26	4,696.35	0.0000	4.3300	50.0000	0.0000	(1.7942)	(0.1957)	0.0000	3	(1.9898)	01/06/2025
002410.ZK	01/03/2025	SDB3260123054	100.00	1.6773	177.58	167.73	0.0000	4.3300	50.0000	0.0000	(0.0641)	(0.0070)	0.0000	3	(0.0711)	01/06/2025
002410.ZK	01/03/2025	SDB3260123054	19,800.00	1.6773	35,160.96	33,209.93	0.0000	4.3300	50.0000	0.0000	(12.6872)	(1.3837)	0.0000	3	(14.0710)	01/06/2025
002410.ZK	01/03/2025	SDB3260123054	4,300.00	1.6773	7,635.97	7,212.26	0.0000	4.3300	50.0000	0.0000	(2.7553)	(0.3005)	0.0000	3	(3.0558)	01/06/2025
002410.ZK	01/03/2025	SDB3260123054	100.00	1.6773	177.58	167.73	0.0000	4.3300	50.0000	0.0000	(0.0641)	(0.0070)	0.0000	3	(0.0711)	01/06/2025
002410.ZK	01/03/2025	SDB3260123054	1,100.00	1.6773	1,953.39	1,845.00	0.0000	4.3300	50.0000	0.0000	(0.7048)	(0.0769)	0.0000	3	(0.7817)	01/06/2025
002410.ZK	01/03/2025	SDB3260123054	1,300.00	1.6773	2,308.55	2,180.45	0.0000	4.3300	50.0000	0.0000	(0.8330)	(0.0909)	0.0000	3	(0.9239)	01/06/2025
002410.ZK	01/03/2025	SDB3260123054	25,000.00	1.6773	44,395.15	41,931.72	0.0000	4.3300	50.0000	0.0000	(16.0192)	(1.7472)	0.0000	3	(17.7664)	01/06/2025
002410.ZK	01/03/2025	SDB3260123054	17,000.00	1.6773	30,188.70	28,513.57	0.0000	4.3300	50.0000	0.0000	(10.8931)	(1.1881)	0.0000	3	(12.0812)	01/06/2025
002410.ZK	01/03/2025	SDB3260123054	24,600.00	1.6773	43,684.83	41,260.82	0.0000	4.3300	50.0000	0.0000	(15.7629)	(1.7192)	0.0000	3	(17.4821)	01/06/2025
002410.ZK	01/03/2025	SDB3260123054	800.00	1.6773	1,420.64	1,341.82	0.0000	4.3300	50.0000	0.0000	(0.5126)	(0.0559)	0.0000	3	(0.5685)	01/06/2025
002410.ZK	01/03/2025	SDB3260123054	2,100.00	1.6773	3,729.19	3,522.26	0.0000	4.3300	50.0000	0.0000	(1.3456)	(0.1468)	0.0000	3	(1.4924)	01/06/2025
002410.ZK	01/03/2025	SDB3260123054	1,200.00	1.6773	2,130.97	2,012.72	0.0000	4.3300	50.0000	0.0000	(0.7689)	(0.0839)	0.0000	3	(0.8528)	01/06/2025
002410.ZK	01/03/2025	SDB3260123054	3,100.00	1.6773	5,505.00	5,199.53	0.0000	4.3300	50.0000	0.0000	(1.9864)	(0.2166)	0.0000	3	(2.2030)	01/06/2025
002410.ZK	01/03/2025	SDB3260123054	11,400.00	1.6773	20,244.19	19,120.87	0.0000	4.3300	50.0000	0.0000	(7.3048)	(0.7967)	0.0000	3	(8.1015)	01/06/2025
002410.ZK	01/03/2025	SDB3260123054	1,900.00	1.6773	3,374.03	3,196.81	0.0000	4.3300	50.0000	0.0000	(1.2175)	(0.1328)	0.0000	3	(1.3502)	01/06/2025
002410.ZK	01/03/2025	SDB3260123054	6,300.00	1.6773	11,187.58	10,566.79	0.0000	4.3300	50.0000	0.0000	(4.0369)	(0.4403)	0.0000	3	(4.4771)	01/06/2025
002410.ZK	01/03/2025	SDB3260123054	8,300.00	1.6773	14,739.19	13,921.33	0.0000	4.3300	50.0000	0.0000	(5.3184)	(0.5801)	0.0000	3	(5.8984)	01/06/2025
002410.ZK	01/03/2025	SDB3260123054	4,200.00	1.6773	7,458.39	7,044.53	0.0000	4.3300	50.0000	0.0000	(2.6912)	(0.2935)	0.0000	3	(2.9848)	01/06/2025
002410.ZK	01/03/2025	SDB3260123054	4,800.00	1.6773	8,523.87	8,050.89	0.0000	4.3300	50.0000	0.0000	(3.0757)	(0.3355)	0.0000	3	(3.4111)	01/06/2025
002410.ZK	01/03/2025	SDB3260123054	100.00	1.6773	177.58	167.73	0.0000	4.3300	50.0000	0.0000	(0.0641)	(0.0070)	0.0000	3	(0.0711)	01/06/2025
002410.ZK	01/03/2025	SDB3260123054	100.00	1.6773	177.58	167.73	0.0000	4.3300	50.0000	0.0000	(0.0641)	(0.0070)	0.0000	3	(0.0711)	01/06/2025
002410.ZK	01/03/2025	SDB3260123054	900.00	1.6773	1,598.23	1,509.54	0.0000	4.3300	50.0000	0.0000	(0.5767)	(0.0629)	0.0000	3	(0.6396)	01/06/2025
002410.ZK	01/03/2025	SDB3260123054	3,100.00	1.6773	5,505.00	5,199.53	0.0000	4.3300	50.0000	0.0000	(1.9864)	(0.2166)	0.0000	3	(2.2030)	01/06/2025
002410.ZK	01/03/2025	SDB3260123054	2,100.00	1.6773	3,729.19	3,522.26	0.0000	4.3300	50.0000	0.0000	(1.3456)	(0.1468)	0.0000	3	(1.4924)	01/06/2025
002410.ZK	01/03/2025	SDB3260123054	100.00	1.6773	177.58	167.73	0.0000	4.3300	50.0000	0.0000	(0.0641)	(0.0070)	0.0000	3	(0.0711)	01/06/2025
002410.ZK	01/03/2025	SDB3260123054	500.00	1.6773	887.90	838.63	0.0000	4.3300	50.0000	0.0000	(0.3204)	(0.0349)	0.0000	3	(0.3553)	01/06/2025
002410.ZK	01/03/2025	SDB3260123054	6,700.00	1.6773	11,897.90	11,237.70	0.0000	4.3300	50.0000	0.0000	(4.2932)	(0.4682)	0.0000	3	(4.7614)	01/06/2025
002410.ZK	01/03/2025	SDB3260123054	1,200.00	1.6773	2,130.97	2,012.72	0.0000	4.3300	50.0000	0.0000	(0.7689)	(0.0839)	0.0000	3	(0.8528)	01/06/2025
002410.ZK	01/03/2025	SDB3260123054	100.00	1.6773	177.58	167.73	0.0000	4.3300	50.0000	0.0000	(0.0641)	(0.0070)	0.0000	3	(0.0711)	01/06/2025
002410.ZK	01/03/2025	SDB3260123054	15,400.00	1.6773	27,347.41	25,829.94	0.0000	4.3300	50.0000	0.0000	(9.8679)	(1.0762)	0.0000	3	(10.9441)	01/06/2025
002410.ZK	01/03/2025	SDB3260123054	100.00	1.6773	177.58	167.73	0.0000	4.3300	50.0000	0.0000	(0.0641)	(0.0070)	0.0000	3	(0.0711)	01/06/2025
002410.ZK	01/03/2025	SDB3260123054	7,400.00	1.6773	13,140.96	12,411.79	0.0000	4.3300	50.0000	0.0000	(4.7417)	(0.5172)	0.0000	3	(5.2589)	01/06/2025
002410.ZK	01/02/2025	SDB3260123054	1,800.00	1.6732	3,196.45	3,011.73	0.0000	4.3300	50.0000	0.0000	(0.3845)	(0.0418)	0.0000	1	(0.4263)	01/06/2025
002410.ZK	01/02/2025	SDB3260123054	2,800.00	1.6732	4,972.26	4,684.91	0.0000	4.3300	50.0000	0.0000	(0.5981)	(0.0651)	0.0000	1	(0.6631)	01/06/2025
002410.ZK	01/02/2025	SDB3260123054	100.00	1.6732	177.58	167.32	0.0000	4.3300	50.0000	0.0000	(0.0214)	(0.0023)	0.0000	1	(0.0237)	01/06/2025
002410.ZK	01/02/2025	SDB3260123054	19,800.00	1.6732	35,160.96	33,129.00	0.0000	4.3300	50.0000	0.0000	(4.2291)	(0.4601)	0.0000	1	(4.6892)	01/06/2025
002410.ZK	01/02/2025	SDB3260123054	4,300.00	1.6732	7,635.97	7,194.68	0.0000	4.3300	50.0000	0.0000	(0.9184)	(0.0999)	0.0000	1	(1.0184)	01/06/2025
002410.ZK	01/02/2025	SDB3260123054	100.00	1.6732	177.58	167.32	0.0000	4.3300	50.0000	0.0000	(0.0214)	(0.0023)	0.0000	1	(0.0237)	01/06/2025
002410.ZK	01/02/2025	SDB3260123054	1,100.00	1.6732	1,953.39	1,840.50	0.0000	4.3300	50.0000	0.0000	(0.2349)	(0.0256)	0.0000	1	(0.2605)	01/06/2025
002410.ZK	01/02/2025	SDB3260123054	1,300.00	1.6732	2,308.55	2,175.14	0.0000	4.3300	50.0000	0.0000	(0.2777)	(0.0302)	0.0000	1	(0.3079)	01/06/2025
002410.ZK	01/02/2025	SDB3260123054	25,000.00	1.6732	44,395.15	41,829.55	0.0000	4.3300	50.0000	0.0000	(5.3397)	(0.5810)	0.0000	1	(5.9207)	01/06/2025
002410.ZK	01/02/2025	SDB3260123054	17,000.00	1.6732	30,188.70	28,444.09	0.0000	4.3300	50.0000	0.0000	(3.6310)	(0.3951)	0.0000	1	(4.0261)	01/06/2025
002410.ZK	01/02/2025	SDB3260123054	24,600.00	1.6732	43,684.83	41,160.28	0.0000	4.3300	50.0000	0.0000	(5.2543)	(0.5717)	0.0000	1	(5.8260)	01/06/2025
002410.ZK	01/02/2025	SDB3260123054	800.00	1.6732	1,420.64	1,338.55	0.0000	4.3300	50.0000	0.0000	(0.1709)	(0.0186)	0.0000	1	(0.1895)	01/06/2025
002410.ZK	01/02/2025	SDB3260123054	2,100.00	1.6732	3,729.19	3,513.68	0.0000	4.3300	50.0000	0.0000	(0.4485)	(0.0488)	0.0000	1	(0.4973)	01/06/2025
002410.ZK	01/02/2025	SDB3260123054	1,200.00	1.6732	2,130.97	2,007.82	0.0000	4.3300	50.0000	0.0000	(0.2563)	(0.0279)	0.0000	1	(0.2842)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GLODON COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
002410.ZK	01/02/2025	SDB3260123054	3,100.00	1.6732	5,505.00	5,186.86	0.0000	4.3300	50.0000	0.0000	(0.6621)	(0.0720)	0.0000	1	(0.7342)	01/06/2025
002410.ZK	01/02/2025	SDB3260123054	11,400.00	1.6732	20,244.19	19,074.27	0.0000	4.3300	50.0000	0.0000	(2.4349)	(0.2649)	0.0000	1	(2.6998)	01/06/2025
002410.ZK	01/02/2025	SDB3260123054	1,900.00	1.6732	3,374.03	3,179.05	0.0000	4.3300	50.0000	0.0000	(0.4058)	(0.0442)	0.0000	1	(0.4500)	01/06/2025
002410.ZK	01/02/2025	SDB3260123054	6,300.00	1.6732	11,187.58	10,541.05	0.0000	4.3300	50.0000	0.0000	(1.3456)	(0.1464)	0.0000	1	(1.4920)	01/06/2025
002410.ZK	01/02/2025	SDB3260123054	8,300.00	1.6732	14,739.19	13,887.41	0.0000	4.3300	50.0000	0.0000	(1.7728)	(0.1929)	0.0000	1	(1.9657)	01/06/2025
002410.ZK	01/02/2025	SDB3260123054	4,200.00	1.6732	7,458.39	7,027.36	0.0000	4.3300	50.0000	0.0000	(0.8971)	(0.0976)	0.0000	1	(0.9947)	01/06/2025
002410.ZK	01/02/2025	SDB3260123054	4,800.00	1.6732	8,523.87	8,031.27	0.0000	4.3300	50.0000	0.0000	(1.0252)	(0.1115)	0.0000	1	(1.1368)	01/06/2025
002410.ZK	01/02/2025	SDB3260123054	100.00	1.6732	177.58	167.32	0.0000	4.3300	50.0000	0.0000	(0.0214)	(0.0023)	0.0000	1	(0.0237)	01/06/2025
002410.ZK	01/02/2025	SDB3260123054	100.00	1.6732	177.58	167.32	0.0000	4.3300	50.0000	0.0000	(0.0214)	(0.0023)	0.0000	1	(0.0237)	01/06/2025
002410.ZK	01/02/2025	SDB3260123054	900.00	1.6732	1,598.23	1,505.86	0.0000	4.3300	50.0000	0.0000	(0.1922)	(0.0209)	0.0000	1	(0.2131)	01/06/2025
002410.ZK	01/02/2025	SDB3260123054	3,100.00	1.6732	5,505.00	5,186.86	0.0000	4.3300	50.0000	0.0000	(0.6621)	(0.0720)	0.0000	1	(0.7342)	01/06/2025
002410.ZK	01/02/2025	SDB3260123054	2,100.00	1.6732	3,729.19	3,513.68	0.0000	4.3300	50.0000	0.0000	(0.4485)	(0.0488)	0.0000	1	(0.4973)	01/06/2025
002410.ZK	01/02/2025	SDB3260123054	100.00	1.6732	177.58	167.32	0.0000	4.3300	50.0000	0.0000	(0.0214)	(0.0023)	0.0000	1	(0.0237)	01/06/2025
002410.ZK	01/02/2025	SDB3260123054	500.00	1.6732	887.90	836.59	0.0000	4.3300	50.0000	0.0000	(0.1068)	(0.0116)	0.0000	1	(0.1184)	01/06/2025
002410.ZK	01/02/2025	SDB3260123054	6,700.00	1.6732	11,897.90	11,210.32	0.0000	4.3300	50.0000	0.0000	(1.4311)	(0.1557)	0.0000	1	(1.5868)	01/06/2025
002410.ZK	01/02/2025	SDB3260123054	1,200.00	1.6732	2,130.97	2,007.82	0.0000	4.3300	50.0000	0.0000	(0.2563)	(0.0279)	0.0000	1	(0.2842)	01/06/2025
002410.ZK	01/02/2025	SDB3260123054	100.00	1.6732	177.58	167.32	0.0000	4.3300	50.0000	0.0000	(0.0214)	(0.0023)	0.0000	1	(0.0237)	01/06/2025
002410.ZK	01/02/2025	SDB3260123054	15,400.00	1.6732	27,347.41	25,767.00	0.0000	4.3300	50.0000	0.0000	(3.2893)	(0.3579)	0.0000	1	(3.6472)	01/06/2025
002410.ZK	01/02/2025	SDB3260123054	100.00	1.6732	177.58	167.32	0.0000	4.3300	50.0000	0.0000	(0.0214)	(0.0023)	0.0000	1	(0.0237)	01/06/2025
002410.ZK	01/02/2025	SDB3260123054	7,400.00	1.6732	13,140.96	12,381.55	0.0000	4.3300	50.0000	0.0000	(1.5806)	(0.1720)	0.0000	1	(1.7525)	01/06/2025
002410.ZK	12/31/2024	SDB3260123054	1,800.00	1.6854	3,196.45	3,033.66	0.0000	4.3300	50.0000	0.0000	(0.7689)	(0.0843)	0.0000	2	(0.8532)	01/06/2025
002410.ZK	12/31/2024	SDB3260123054	2,800.00	1.6854	4,972.26	4,719.02	0.0000	4.3300	50.0000	0.0000	(1.1961)	(0.1311)	0.0000	2	(1.3272)	01/06/2025
002410.ZK	12/31/2024	SDB3260123054	100.00	1.6854	177.58	168.54	0.0000	4.3300	50.0000	0.0000	(0.0427)	(0.0047)	0.0000	2	(0.0474)	01/06/2025
002410.ZK	12/31/2024	SDB3260123054	19,800.00	1.6854	35,160.96	33,370.25	0.0000	4.3300	50.0000	0.0000	(8.4582)	(0.9270)	0.0000	2	(9.3851)	01/06/2025
002410.ZK	12/31/2024	SDB3260123054	4,300.00	1.6854	7,635.97	7,247.07	0.0000	4.3300	50.0000	0.0000	(1.8369)	(0.2013)	0.0000	2	(2.0382)	01/06/2025
002410.ZK	12/31/2024	SDB3260123054	100.00	1.6854	177.58	168.54	0.0000	4.3300	50.0000	0.0000	(0.0427)	(0.0047)	0.0000	2	(0.0474)	01/06/2025
002410.ZK	12/31/2024	SDB3260123054	1,100.00	1.6854	1,953.39	1,853.90	0.0000	4.3300	50.0000	0.0000	(0.4699)	(0.0515)	0.0000	2	(0.5214)	01/06/2025
002410.ZK	12/31/2024	SDB3260123054	1,300.00	1.6854	2,308.55	2,190.98	0.0000	4.3300	50.0000	0.0000	(0.5553)	(0.0609)	0.0000	2	(0.6162)	01/06/2025
002410.ZK	12/31/2024	SDB3260123054	25,000.00	1.6854	44,395.15	42,134.15	0.0000	4.3300	50.0000	0.0000	(10.6795)	(1.1704)	0.0000	2	(11.8499)	01/06/2025
002410.ZK	12/31/2024	SDB3260123054	17,000.00	1.6854	30,188.70	28,651.22	0.0000	4.3300	50.0000	0.0000	(7.2621)	(0.7959)	0.0000	2	(8.0579)	01/06/2025
002410.ZK	12/31/2024	SDB3260123054	24,600.00	1.6854	43,684.83	41,460.00	0.0000	4.3300	50.0000	0.0000	(10.5086)	(1.1517)	0.0000	2	(11.6603)	01/06/2025
002410.ZK	12/31/2024	SDB3260123054	800.00	1.6854	1,420.64	1,348.29	0.0000	4.3300	50.0000	0.0000	(0.3417)	(0.0375)	0.0000	2	(0.3792)	01/06/2025
002410.ZK	12/31/2024	SDB3260123054	2,100.00	1.6854	3,729.19	3,539.27	0.0000	4.3300	50.0000	0.0000	(0.8971)	(0.0983)	0.0000	2	(0.9954)	01/06/2025
002410.ZK	12/31/2024	SDB3260123054	1,200.00	1.6854	2,130.97	2,022.44	0.0000	4.3300	50.0000	0.0000	(0.5126)	(0.0562)	0.0000	2	(0.5688)	01/06/2025
002410.ZK	12/31/2024	SDB3260123054	3,100.00	1.6854	5,505.00	5,224.63	0.0000	4.3300	50.0000	0.0000	(1.3243)	(0.1451)	0.0000	2	(1.4694)	01/06/2025
002410.ZK	12/31/2024	SDB3260123054	11,400.00	1.6854	20,244.19	19,213.17	0.0000	4.3300	50.0000	0.0000	(4.8699)	(0.5337)	0.0000	2	(5.4036)	01/06/2025
002410.ZK	12/31/2024	SDB3260123054	1,900.00	1.6854	3,374.03	3,202.20	0.0000	4.3300	50.0000	0.0000	(0.8116)	(0.0889)	0.0000	2	(0.9006)	01/06/2025
002410.ZK	12/31/2024	SDB3260123054	6,300.00	1.6854	11,187.58	10,617.81	0.0000	4.3300	50.0000	0.0000	(2.6912)	(0.2949)	0.0000	2	(2.9862)	01/06/2025
002410.ZK	12/31/2024	SDB3260123054	8,300.00	1.6854	14,739.19	13,988.54	0.0000	4.3300	50.0000	0.0000	(3.5456)	(0.3886)	0.0000	2	(3.9342)	01/06/2025
002410.ZK	12/31/2024	SDB3260123054	4,200.00	1.6854	7,458.39	7,078.54	0.0000	4.3300	50.0000	0.0000	(1.7942)	(0.1966)	0.0000	2	(1.9908)	01/06/2025
002410.ZK	12/31/2024	SDB3260123054	4,800.00	1.6854	8,523.87	8,089.76	0.0000	4.3300	50.0000	0.0000	(2.2505)	(0.2247)	0.0000	2	(2.2752)	01/06/2025
002410.ZK	12/31/2024	SDB3260123054	100.00	1.6854	177.58	168.54	0.0000	4.3300	50.0000	0.0000	(0.0427)	(0.0047)	0.0000	2	(0.0474)	01/06/2025
002410.ZK	12/31/2024	SDB3260123054	100.00	1.6854	177.58	168.54	0.0000	4.3300	50.0000	0.0000	(0.0427)	(0.0047)	0.0000	2	(0.0474)	01/06/2025
002410.ZK	12/31/2024	SDB3260123054	900.00	1.6854	1,598.23	1,516.83	0.0000	4.3300	50.0000	0.0000	(0.3845)	(0.0421)	0.0000	2	(0.4266)	01/06/2025
002410.ZK	12/31/2024	SDB3260123054	3,100.00	1.6854	5,505.00	5,224.63	0.0000	4.3300	50.0000	0.0000	(1.3243)	(0.1451)	0.0000	2	(1.4694)	01/06/2025
002410.ZK	12/31/2024	SDB3260123054	2,100.00	1.6854	3,729.19	3,539.27	0.0000	4.3300	50.0000	0.0000	(0.8971)	(0.0983)	0.0000	2	(0.9954)	01/06/2025
002410.ZK	12/31/2024	SDB3260123054	100.00	1.6854	177.58	168.54	0.0000	4.3300	50.0000	0.0000	(0.0427)	(0.0047)	0.0000	2	(0.0474)	01/06/2025
002410.ZK	12/31/2024	SDB3260123054	500.00	1.6854	887.90	842.68	0.0000	4.3300	50.0000	0.0000	(0.2136)	(0.0234)	0.0000	2	(0.2370)	01/06/2025
002410.ZK	12/31/2024	SDB3260123054	6,700.00	1.6854	11,897.90	11,291.95	0.0000	4.3300	50.0000	0.0000	(2.8621)	(0.3137)	0.0000	2	(3.1758)	01/06/2025
002410.ZK	12/31/2024	SDB3260123054	1,200.00	1.6854	2,130.97	2,022.44	0.0000	4.3300	50.0000	0.0000	(0.5126)	(0.0562)	0.0000	2	(0.5688)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GLODON COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
002410.ZK	12/31/2024	SDB3260123054	100.00	1.6854	177.58	168.54	0.0000	4.3300	50.0000	0.0000	(0.0427)	(0.0047)	0.0000	2	(0.0474)	01/06/2025
002410.ZK	12/31/2024	SDB3260123054	15,400.00	1.6854	27,347.41	25,954.64	0.0000	4.3300	50.0000	0.0000	(6.5786)	(0.7210)	0.0000	2	(7.2995)	01/06/2025
002410.ZK	12/31/2024	SDB3260123054	100.00	1.6854	177.58	168.54	0.0000	4.3300	50.0000	0.0000	(0.0427)	(0.0047)	0.0000	2	(0.0474)	01/06/2025
002410.ZK	12/31/2024	SDB3260123054	7,400.00	1.6854	13,140.96	12,471.71	0.0000	4.3300	50.0000	0.0000	(3.1611)	(0.3464)	0.0000	2	(3.5076)	01/06/2025
002410.ZK	12/30/2024	SDB3260123054	1,800.00	1.6796	3,196.45	3,023.26	0.0000	4.3300	50.0000	0.0000	(0.3845)	(0.0420)	0.0000	1	(0.4265)	01/06/2025
002410.ZK	12/30/2024	SDB3260123054	2,800.00	1.6796	4,972.26	4,702.85	0.0000	4.3300	50.0000	0.0000	(0.5981)	(0.0653)	0.0000	1	(0.6634)	01/06/2025
002410.ZK	12/30/2024	SDB3260123054	100.00	1.6796	177.58	167.96	0.0000	4.3300	50.0000	0.0000	(0.0214)	(0.0023)	0.0000	1	(0.0237)	01/06/2025
002410.ZK	12/30/2024	SDB3260123054	19,800.00	1.6796	35,160.96	33,255.90	0.0000	4.3300	50.0000	0.0000	(4.2291)	(0.4619)	0.0000	1	(4.6910)	01/06/2025
002410.ZK	12/30/2024	SDB3260123054	4,300.00	1.6796	7,635.97	7,222.24	0.0000	4.3300	50.0000	0.0000	(0.9184)	(0.1003)	0.0000	1	(1.0187)	01/06/2025
002410.ZK	12/30/2024	SDB3260123054	100.00	1.6796	177.58	167.96	0.0000	4.3300	50.0000	0.0000	(0.0214)	(0.0023)	0.0000	1	(0.0237)	01/06/2025
002410.ZK	12/30/2024	SDB3260123054	1,100.00	1.6796	1,953.39	1,847.55	0.0000	4.3300	50.0000	0.0000	(0.2349)	(0.0257)	0.0000	1	(0.2606)	01/06/2025
002410.ZK	12/30/2024	SDB3260123054	1,300.00	1.6796	2,308.55	2,183.47	0.0000	4.3300	50.0000	0.0000	(0.2777)	(0.0303)	0.0000	1	(0.3080)	01/06/2025
002410.ZK	12/30/2024	SDB3260123054	25,000.00	1.6796	44,395.15	41,989.78	0.0000	4.3300	50.0000	0.0000	(5.3397)	(0.5832)	0.0000	1	(5.9229)	01/06/2025
002410.ZK	12/30/2024	SDB3260123054	17,000.00	1.6796	30,188.70	28,553.05	0.0000	4.3300	50.0000	0.0000	(3.6310)	(0.3966)	0.0000	1	(4.0276)	01/06/2025
002410.ZK	12/30/2024	SDB3260123054	24,600.00	1.6796	43,684.83	41,317.94	0.0000	4.3300	50.0000	0.0000	(5.2543)	(0.5739)	0.0000	1	(5.8282)	01/06/2025
002410.ZK	12/30/2024	SDB3260123054	800.00	1.6796	1,420.64	1,343.67	0.0000	4.3300	50.0000	0.0000	(0.1709)	(0.0187)	0.0000	1	(0.1895)	01/06/2025
002410.ZK	12/30/2024	SDB3260123054	2,100.00	1.6796	3,729.19	3,527.14	0.0000	4.3300	50.0000	0.0000	(0.4485)	(0.0490)	0.0000	1	(0.4975)	01/06/2025
002410.ZK	12/30/2024	SDB3260123054	1,200.00	1.6796	2,130.97	2,015.51	0.0000	4.3300	50.0000	0.0000	(0.2563)	(0.0280)	0.0000	1	(0.2843)	01/06/2025
002410.ZK	12/30/2024	SDB3260123054	3,100.00	1.6796	5,505.00	5,206.73	0.0000	4.3300	50.0000	0.0000	(0.6621)	(0.0723)	0.0000	1	(0.7344)	01/06/2025
002410.ZK	12/30/2024	SDB3260123054	11,400.00	1.6796	20,244.19	19,147.34	0.0000	4.3300	50.0000	0.0000	(2.4349)	(0.2659)	0.0000	1	(2.7009)	01/06/2025
002410.ZK	12/30/2024	SDB3260123054	1,900.00	1.6796	3,374.03	3,191.22	0.0000	4.3300	50.0000	0.0000	(0.4058)	(0.0443)	0.0000	1	(0.4501)	01/06/2025
002410.ZK	12/30/2024	SDB3260123054	6,300.00	1.6796	11,187.58	10,581.42	0.0000	4.3300	50.0000	0.0000	(1.3456)	(0.1470)	0.0000	1	(1.4926)	01/06/2025
002410.ZK	12/30/2024	SDB3260123054	8,300.00	1.6796	14,739.19	13,940.61	0.0000	4.3300	50.0000	0.0000	(1.7728)	(0.1936)	0.0000	1	(1.9664)	01/06/2025
002410.ZK	12/30/2024	SDB3260123054	4,200.00	1.6796	7,458.39	7,054.28	0.0000	4.3300	50.0000	0.0000	(0.8971)	(0.0980)	0.0000	1	(0.9951)	01/06/2025
002410.ZK	12/30/2024	SDB3260123054	4,800.00	1.6796	8,523.87	8,062.04	0.0000	4.3300	50.0000	0.0000	(1.0252)	(0.1120)	0.0000	1	(1.1372)	01/06/2025
002410.ZK	12/30/2024	SDB3260123054	100.00	1.6796	177.58	167.96	0.0000	4.3300	50.0000	0.0000	(0.0214)	(0.0023)	0.0000	1	(0.0237)	01/06/2025
002410.ZK	12/30/2024	SDB3260123054	100.00	1.6796	177.58	167.96	0.0000	4.3300	50.0000	0.0000	(0.0214)	(0.0023)	0.0000	1	(0.0237)	01/06/2025
002410.ZK	12/30/2024	SDB3260123054	900.00	1.6796	1,598.23	1,511.63	0.0000	4.3300	50.0000	0.0000	(0.1922)	(0.0210)	0.0000	1	(0.2132)	01/06/2025
002410.ZK	12/30/2024	SDB3260123054	3,100.00	1.6796	5,505.00	5,206.73	0.0000	4.3300	50.0000	0.0000	(0.6621)	(0.0723)	0.0000	1	(0.7344)	01/06/2025
002410.ZK	12/30/2024	SDB3260123054	2,100.00	1.6796	3,729.19	3,527.14	0.0000	4.3300	50.0000	0.0000	(0.4485)	(0.0490)	0.0000	1	(0.4975)	01/06/2025
002410.ZK	12/30/2024	SDB3260123054	100.00	1.6796	177.58	167.96	0.0000	4.3300	50.0000	0.0000	(0.0214)	(0.0023)	0.0000	1	(0.0237)	01/06/2025
002410.ZK	12/30/2024	SDB3260123054	500.00	1.6796	887.90	839.80	0.0000	4.3300	50.0000	0.0000	(0.1068)	(0.0117)	0.0000	1	(0.1185)	01/06/2025
002410.ZK	12/30/2024	SDB3260123054	6,700.00	1.6796	11,897.90	11,253.26	0.0000	4.3300	50.0000	0.0000	(1.4311)	(0.1563)	0.0000	1	(1.5873)	01/06/2025
002410.ZK	12/30/2024	SDB3260123054	1,200.00	1.6796	2,130.97	2,015.51	0.0000	4.3300	50.0000	0.0000	(0.2563)	(0.0280)	0.0000	1	(0.2843)	01/06/2025
002410.ZK	12/30/2024	SDB3260123054	100.00	1.6796	177.58	167.96	0.0000	4.3300	50.0000	0.0000	(0.0214)	(0.0023)	0.0000	1	(0.0237)	01/06/2025
002410.ZK	12/30/2024	SDB3260123054	15,400.00	1.6796	27,347.41	25,865.70	0.0000	4.3300	50.0000	0.0000	(3.2893)	(0.3592)	0.0000	1	(3.6485)	01/06/2025
002410.ZK	12/30/2024	SDB3260123054	100.00	1.6796	177.58	167.96	0.0000	4.3300	50.0000	0.0000	(0.0214)	(0.0023)	0.0000	1	(0.0237)	01/06/2025
002410.ZK	12/30/2024	SDB3260123054	7,400.00	1.6796	13,140.96	12,428.97	0.0000	4.3300	50.0000	0.0000	(1.5806)	(0.1726)	0.0000	1	(1.7532)	01/06/2025
002410.ZK	12/27/2024	SDB3260123054	1,800.00	1.7419	3,196.45	3,135.47	0.0000	4.3300	50.0000	0.0000	(1.1534)	(0.1306)	0.0000	3	(1.2840)	01/06/2025
002410.ZK	12/27/2024	SDB3260123054	2,800.00	1.7419	4,972.26	4,877.40	0.0000	4.3300	50.0000	0.0000	(1.7942)	(0.2032)	0.0000	3	(1.9974)	01/06/2025
002410.ZK	12/27/2024	SDB3260123054	100.00	1.7419	177.58	174.19	0.0000	4.3300	50.0000	0.0000	(0.0641)	(0.0073)	0.0000	3	(0.0713)	01/06/2025
002410.ZK	12/27/2024	SDB3260123054	19,800.00	1.7419	35,160.96	34,490.15	0.0000	4.3300	50.0000	0.0000	(12.6872)	(1.4371)	0.0000	3	(14.1243)	01/06/2025
002410.ZK	12/27/2024	SDB3260123054	4,300.00	1.7419	7,635.97	7,490.29	0.0000	4.3300	50.0000	0.0000	(2.7553)	(0.3121)	0.0000	3	(3.0674)	01/06/2025
002410.ZK	12/27/2024	SDB3260123054	100.00	1.7419	177.58	174.19	0.0000	4.3300	50.0000	0.0000	(0.0641)	(0.0073)	0.0000	3	(0.0713)	01/06/2025
002410.ZK	12/27/2024	SDB3260123054	1,100.00	1.7419	1,953.39	1,916.12	0.0000	4.3300	50.0000	0.0000	(0.7048)	(0.0798)	0.0000	3	(0.7847)	01/06/2025
002410.ZK	12/27/2024	SDB3260123054	1,300.00	1.7419	2,308.55	2,264.51	0.0000	4.3300	50.0000	0.0000	(0.8330)	(0.0944)	0.0000	3	(0.9274)	01/06/2025
002410.ZK	12/27/2024	SDB3260123054	25,000.00	1.7419	44,395.15	43,548.18	0.0000	4.3300	50.0000	0.0000	(16.0192)	(1.8145)	0.0000	3	(17.8338)	01/06/2025
002410.ZK	12/27/2024	SDB3260123054	17,000.00	1.7419	30,188.70	29,612.76	0.0000	4.3300	50.0000	0.0000	(10.8931)	(1.2339)	0.0000	3	(12.1270)	01/06/2025
002410.ZK	12/27/2024	SDB3260123054	24,600.00	1.7419	43,684.83	42,851.40	0.0000	4.3300	50.0000	0.0000	(15.7629)	(1.7855)	0.0000	3	(17.5484)	01/06/2025
002410.ZK	12/27/2024	SDB3260123054	800.00	1.7419	1,420.64	1,393.54	0.0000	4.3300	50.0000	0.0000	(0.5126)	(0.0581)	0.0000	3	(0.5707)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GLODON COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
002410.ZK	12/27/2024	SDB3260123054	2,100.00	1.7419	3,729.19	3,658.05	0.0000	4.3300	50.0000	0.0000	(1.3456)	(0.1524)	0.0000	3	(1.4980)	01/06/2025
002410.ZK	12/27/2024	SDB3260123054	1,200.00	1.7419	2,130.97	2,090.31	0.0000	4.3300	50.0000	0.0000	(0.7689)	(0.0871)	0.0000	3	(0.8560)	01/06/2025
002410.ZK	12/27/2024	SDB3260123054	3,100.00	1.7419	5,505.00	5,399.97	0.0000	4.3300	50.0000	0.0000	(1.9864)	(0.2250)	0.0000	3	(2.2114)	01/06/2025
002410.ZK	12/27/2024	SDB3260123054	11,400.00	1.7419	20,244.19	19,857.97	0.0000	4.3300	50.0000	0.0000	(7.3048)	(0.8274)	0.0000	3	(8.1322)	01/06/2025
002410.ZK	12/27/2024	SDB3260123054	1,900.00	1.7419	3,374.03	3,309.66	0.0000	4.3300	50.0000	0.0000	(1.2175)	(0.1379)	0.0000	3	(1.3554)	01/06/2025
002410.ZK	12/27/2024	SDB3260123054	6,300.00	1.7419	11,187.58	10,974.14	0.0000	4.3300	50.0000	0.0000	(4.0369)	(0.4573)	0.0000	3	(4.4941)	01/06/2025
002410.ZK	12/27/2024	SDB3260123054	8,300.00	1.7419	14,739.19	14,457.99	0.0000	4.3300	50.0000	0.0000	(5.3184)	(0.6024)	0.0000	3	(5.9208)	01/06/2025
002410.ZK	12/27/2024	SDB3260123054	4,200.00	1.7419	7,458.39	7,316.09	0.0000	4.3300	50.0000	0.0000	(2.6912)	(0.3048)	0.0000	3	(2.9961)	01/06/2025
002410.ZK	12/27/2024	SDB3260123054	4,800.00	1.7419	8,523.87	8,361.25	0.0000	4.3300	50.0000	0.0000	(3.0757)	(0.3484)	0.0000	3	(3.4241)	01/06/2025
002410.ZK	12/27/2024	SDB3260123054	100.00	1.7419	177.58	174.19	0.0000	4.3300	50.0000	0.0000	(0.0641)	(0.0073)	0.0000	3	(0.0713)	01/06/2025
002410.ZK	12/27/2024	SDB3260123054	100.00	1.7419	177.58	174.19	0.0000	4.3300	50.0000	0.0000	(0.0641)	(0.0073)	0.0000	3	(0.0713)	01/06/2025
002410.ZK	12/27/2024	SDB3260123054	900.00	1.7419	1,598.23	1,567.73	0.0000	4.3300	50.0000	0.0000	(0.5767)	(0.0653)	0.0000	3	(0.6420)	01/06/2025
002410.ZK	12/27/2024	SDB3260123054	3,100.00	1.7419	5,505.00	5,399.97	0.0000	4.3300	50.0000	0.0000	(1.9864)	(0.2250)	0.0000	3	(2.2114)	01/06/2025
002410.ZK	12/27/2024	SDB3260123054	2,100.00	1.7419	3,729.19	3,658.05	0.0000	4.3300	50.0000	0.0000	(1.3456)	(0.1524)	0.0000	3	(1.4980)	01/06/2025
002410.ZK	12/27/2024	SDB3260123054	100.00	1.7419	177.58	174.19	0.0000	4.3300	50.0000	0.0000	(0.0641)	(0.0073)	0.0000	3	(0.0713)	01/06/2025
002410.ZK	12/27/2024	SDB3260123054	500.00	1.7419	887.90	870.96	0.0000	4.3300	50.0000	0.0000	(0.3640)	(0.0363)	0.0000	3	(0.3567)	01/06/2025
002410.ZK	12/27/2024	SDB3260123054	6,700.00	1.7419	11,897.90	11,670.91	0.0000	4.3300	50.0000	0.0000	(4.2932)	(0.4863)	0.0000	3	(4.7794)	01/06/2025
002410.ZK	12/27/2024	SDB3260123054	1,200.00	1.7419	2,130.97	2,090.31	0.0000	4.3300	50.0000	0.0000	(0.7689)	(0.0871)	0.0000	3	(0.8560)	01/06/2025
002410.ZK	12/27/2024	SDB3260123054	100.00	1.7419	177.58	174.19	0.0000	4.3300	50.0000	0.0000	(0.0641)	(0.0073)	0.0000	3	(0.0713)	01/06/2025
002410.ZK	12/27/2024	SDB3260123054	15,400.00	1.7419	27,347.41	26,825.68	0.0000	4.3300	50.0000	0.0000	(9.8679)	(1.1177)	0.0000	3	(10.9856)	01/06/2025
002410.ZK	12/27/2024	SDB3260123054	100.00	1.7419	177.58	174.19	0.0000	4.3300	50.0000	0.0000	(0.0641)	(0.0073)	0.0000	3	(0.0713)	01/06/2025
002410.ZK	12/27/2024	SDB3260123054	7,400.00	1.7419	13,140.96	12,890.26	0.0000	4.3300	50.0000	0.0000	(4.7417)	(0.5371)	0.0000	3	(5.2788)	01/06/2025
002410.ZK	12/26/2024	SDB3260123054	1,800.00	1.7391	3,196.45	3,130.43	0.0000	4.3300	50.0000	0.0000	(0.3845)	(0.0435)	0.0000	1	(0.4279)	01/06/2025
002410.ZK	12/26/2024	SDB3260123054	2,800.00	1.7391	4,972.26	4,869.56	0.0000	4.3300	50.0000	0.0000	(0.5981)	(0.0676)	0.0000	1	(0.6657)	01/06/2025
002410.ZK	12/26/2024	SDB3260123054	100.00	1.7391	177.58	173.91	0.0000	4.3300	50.0000	0.0000	(0.0214)	(0.0024)	0.0000	1	(0.0238)	01/06/2025
002410.ZK	12/26/2024	SDB3260123054	19,800.00	1.7391	35,160.96	34,434.77	0.0000	4.3300	50.0000	0.0000	(4.2291)	(0.4783)	0.0000	1	(4.7073)	01/06/2025
002410.ZK	12/26/2024	SDB3260123054	4,300.00	1.7391	7,635.97	7,478.26	0.0000	4.3300	50.0000	0.0000	(0.9184)	(0.1039)	0.0000	1	(1.0223)	01/06/2025
002410.ZK	12/26/2024	SDB3260123054	100.00	1.7391	177.58	173.91	0.0000	4.3300	50.0000	0.0000	(0.0214)	(0.0024)	0.0000	1	(0.0238)	01/06/2025
002410.ZK	12/26/2024	SDB3260123054	1,100.00	1.7391	1,953.39	1,913.04	0.0000	4.3300	50.0000	0.0000	(0.2349)	(0.0266)	0.0000	1	(0.2615)	01/06/2025
002410.ZK	12/26/2024	SDB3260123054	1,300.00	1.7391	2,308.55	2,260.87	0.0000	4.3300	50.0000	0.0000	(0.2777)	(0.0314)	0.0000	1	(0.3091)	01/06/2025
002410.ZK	12/26/2024	SDB3260123054	25,000.00	1.7391	44,395.15	43,478.25	0.0000	4.3300	50.0000	0.0000	(5.3397)	(0.6039)	0.0000	1	(5.9436)	01/06/2025
002410.ZK	12/26/2024	SDB3260123054	17,000.00	1.7391	30,188.70	29,565.21	0.0000	4.3300	50.0000	0.0000	(3.6310)	(0.4106)	0.0000	1	(4.0417)	01/06/2025
002410.ZK	12/26/2024	SDB3260123054	24,600.00	1.7391	43,684.83	42,782.60	0.0000	4.3300	50.0000	0.0000	(5.2543)	(0.5942)	0.0000	1	(5.8485)	01/06/2025
002410.ZK	12/26/2024	SDB3260123054	800.00	1.7391	1,420.64	1,391.30	0.0000	4.3300	50.0000	0.0000	(0.1709)	(0.0193)	0.0000	1	(0.1902)	01/06/2025
002410.ZK	12/26/2024	SDB3260123054	2,100.00	1.7391	3,729.19	3,652.17	0.0000	4.3300	50.0000	0.0000	(0.4485)	(0.0507)	0.0000	1	(0.4993)	01/06/2025
002410.ZK	12/26/2024	SDB3260123054	1,200.00	1.7391	2,130.97	2,086.96	0.0000	4.3300	50.0000	0.0000	(0.2563)	(0.0290)	0.0000	1	(0.2853)	01/06/2025
002410.ZK	12/26/2024	SDB3260123054	3,100.00	1.7391	5,505.00	5,391.30	0.0000	4.3300	50.0000	0.0000	(0.6621)	(0.0749)	0.0000	1	(0.7370)	01/06/2025
002410.ZK	12/26/2024	SDB3260123054	11,400.00	1.7391	20,244.19	19,826.08	0.0000	4.3300	50.0000	0.0000	(2.4349)	(0.2754)	0.0000	1	(2.7103)	01/06/2025
002410.ZK	12/26/2024	SDB3260123054	1,900.00	1.7391	3,374.03	3,304.35	0.0000	4.3300	50.0000	0.0000	(0.4058)	(0.0459)	0.0000	1	(0.4517)	01/06/2025
002410.ZK	12/26/2024	SDB3260123054	6,300.00	1.7391	11,187.58	10,956.52	0.0000	4.3300	50.0000	0.0000	(1.3456)	(0.1522)	0.0000	1	(1.4978)	01/06/2025
002410.ZK	12/26/2024	SDB3260123054	8,300.00	1.7391	14,739.19	14,434.78	0.0000	4.3300	50.0000	0.0000	(1.7728)	(0.2005)	0.0000	1	(1.9733)	01/06/2025
002410.ZK	12/26/2024	SDB3260123054	4,200.00	1.7391	7,458.39	7,304.35	0.0000	4.3300	50.0000	0.0000	(0.8971)	(0.1014)	0.0000	1	(0.9985)	01/06/2025
002410.ZK	12/26/2024	SDB3260123054	4,800.00	1.7391	8,523.87	8,347.82	0.0000	4.3300	50.0000	0.0000	(1.0252)	(0.1159)	0.0000	1	(1.1412)	01/06/2025
002410.ZK	12/26/2024	SDB3260123054	100.00	1.7391	177.58	173.91	0.0000	4.3300	50.0000	0.0000	(0.0214)	(0.0024)	0.0000	1	(0.0238)	01/06/2025
002410.ZK	12/26/2024	SDB3260123054	100.00	1.7391	177.58	173.91	0.0000	4.3300	50.0000	0.0000	(0.0214)	(0.0024)	0.0000	1	(0.0238)	01/06/2025
002410.ZK	12/26/2024	SDB3260123054	900.00	1.7391	1,598.23	1,565.22	0.0000	4.3300	50.0000	0.0000	(0.1922)	(0.0217)	0.0000	1	(0.2140)	01/06/2025
002410.ZK	12/26/2024	SDB3260123054	3,100.00	1.7391	5,505.00	5,391.30	0.0000	4.3300	50.0000	0.0000	(0.6621)	(0.0749)	0.0000	1	(0.7370)	01/06/2025
002410.ZK	12/26/2024	SDB3260123054	2,100.00	1.7391	3,729.19	3,652.17	0.0000	4.3300	50.0000	0.0000	(0.4485)	(0.0507)	0.0000	1	(0.4993)	01/06/2025
002410.ZK	12/26/2024	SDB3260123054	100.00	1.7391	177.58	173.91	0.0000	4.3300	50.0000	0.0000	(0.0214)	(0.0024)	0.0000	1	(0.0238)	01/06/2025
002410.ZK	12/26/2024	SDB3260123054	500.00	1.7391	887.90	869.57	0.0000	4.3300	50.0000	0.0000	(0.1068)	(0.0121)	0.0000	1	(0.1189)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GLODON COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
002410.ZK	12/26/2024	SDB3260123054	6,700.00	1.7391	11,897.90	11,652.17	0.0000	4.3300	50.0000	0.0000	(1.4311)	(0.1618)	0.0000	1	(1.5929)	01/06/2025
002410.ZK	12/26/2024	SDB3260123054	1,200.00	1.7391	2,130.97	2,086.96	0.0000	4.3300	50.0000	0.0000	(0.2563)	(0.0290)	0.0000	1	(0.2853)	01/06/2025
002410.ZK	12/26/2024	SDB3260123054	100.00	1.7391	177.58	173.91	0.0000	4.3300	50.0000	0.0000	(0.0214)	(0.0024)	0.0000	1	(0.0238)	01/06/2025
002410.ZK	12/26/2024	SDB3260123054	15,400.00	1.7391	27,347.41	26,782.60	0.0000	4.3300	50.0000	0.0000	(3.2893)	(0.3720)	0.0000	1	(3.6613)	01/06/2025
002410.ZK	12/26/2024	SDB3260123054	100.00	1.7391	177.58	173.91	0.0000	4.3300	50.0000	0.0000	(0.0214)	(0.0024)	0.0000	1	(0.0238)	01/06/2025
002410.ZK	12/26/2024	SDB3260123054	7,400.00	1.7391	13,140.96	12,869.56	0.0000	4.3300	50.0000	0.0000	(1.5806)	(0.1787)	0.0000	1	(1.7593)	01/06/2025
002410.ZK	12/24/2024	SDB3260123054	1,800.00	1.7391	3,196.45	3,130.43	0.0000	4.3300	50.0000	0.0000	(0.7689)	(0.0870)	0.0000	2	(0.8559)	01/06/2025
002410.ZK	12/24/2024	SDB3260123054	2,800.00	1.7391	4,972.26	4,869.56	0.0000	4.3300	50.0000	0.0000	(1.1961)	(0.1353)	0.0000	2	(1.3314)	01/06/2025
002410.ZK	12/24/2024	SDB3260123054	100.00	1.7391	177.58	173.91	0.0000	4.3300	50.0000	0.0000	(0.0427)	(0.0048)	0.0000	2	(0.0475)	01/06/2025
002410.ZK	12/24/2024	SDB3260123054	19,800.00	1.7391	35,160.96	34,434.77	0.0000	4.3300	50.0000	0.0000	(8.4582)	(0.9565)	0.0000	2	(9.4147)	01/06/2025
002410.ZK	12/24/2024	SDB3260123054	4,300.00	1.7391	7,635.97	7,478.26	0.0000	4.3300	50.0000	0.0000	(1.8369)	(0.2077)	0.0000	2	(2.0446)	01/06/2025
002410.ZK	12/24/2024	SDB3260123054	100.00	1.7391	177.58	173.91	0.0000	4.3300	50.0000	0.0000	(0.0427)	(0.0048)	0.0000	2	(0.0475)	01/06/2025
002410.ZK	12/24/2024	SDB3260123054	1,100.00	1.7391	1,953.39	1,913.04	0.0000	4.3300	50.0000	0.0000	(0.4699)	(0.0531)	0.0000	2	(0.5230)	01/06/2025
002410.ZK	12/24/2024	SDB3260123054	1,300.00	1.7391	2,308.55	2,260.87	0.0000	4.3300	50.0000	0.0000	(0.5553)	(0.0628)	0.0000	2	(0.6181)	01/06/2025
002410.ZK	12/24/2024	SDB3260123054	25,000.00	1.7391	44,395.15	43,478.25	0.0000	4.3300	50.0000	0.0000	(10.6795)	(1.2077)	0.0000	2	(11.8872)	01/06/2025
002410.ZK	12/24/2024	SDB3260123054	17,000.00	1.7391	30,188.70	29,565.21	0.0000	4.3300	50.0000	0.0000	(7.2621)	(0.8213)	0.0000	2	(8.0833)	01/06/2025
002410.ZK	12/24/2024	SDB3260123054	24,600.00	1.7391	43,684.83	42,782.60	0.0000	4.3300	50.0000	0.0000	(10.5086)	(1.1884)	0.0000	2	(11.6970)	01/06/2025
002410.ZK	12/24/2024	SDB3260123054	800.00	1.7391	1,420.64	1,391.30	0.0000	4.3300	50.0000	0.0000	(0.3417)	(0.0386)	0.0000	2	(0.3804)	01/06/2025
002410.ZK	12/24/2024	SDB3260123054	2,100.00	1.7391	3,729.19	3,652.17	0.0000	4.3300	50.0000	0.0000	(0.8971)	(0.1014)	0.0000	2	(0.9985)	01/06/2025
002410.ZK	12/24/2024	SDB3260123054	1,200.00	1.7391	2,130.97	2,086.96	0.0000	4.3300	50.0000	0.0000	(0.5126)	(0.0580)	0.0000	2	(0.5706)	01/06/2025
002410.ZK	12/24/2024	SDB3260123054	3,100.00	1.7391	5,505.00	5,391.30	0.0000	4.3300	50.0000	0.0000	(1.3243)	(0.1498)	0.0000	2	(1.4740)	01/06/2025
002410.ZK	12/24/2024	SDB3260123054	11,400.00	1.7391	20,244.19	19,826.08	0.0000	4.3300	50.0000	0.0000	(4.8699)	(0.5507)	0.0000	2	(5.4206)	01/06/2025
002410.ZK	12/24/2024	SDB3260123054	1,900.00	1.7391	3,374.03	3,304.35	0.0000	4.3300	50.0000	0.0000	(0.8116)	(0.0918)	0.0000	2	(0.9034)	01/06/2025
002410.ZK	12/24/2024	SDB3260123054	6,300.00	1.7391	11,187.58	10,956.52	0.0000	4.3300	50.0000	0.0000	(2.6912)	(0.3043)	0.0000	2	(2.9956)	01/06/2025
002410.ZK	12/24/2024	SDB3260123054	8,300.00	1.7391	14,739.19	14,434.78	0.0000	4.3300	50.0000	0.0000	(3.5456)	(0.4010)	0.0000	2	(3.9466)	01/06/2025
002410.ZK	12/24/2024	SDB3260123054	4,200.00	1.7391	7,458.39	7,304.35	0.0000	4.3300	50.0000	0.0000	(1.7942)	(0.2029)	0.0000	2	(1.9971)	01/06/2025
002410.ZK	12/24/2024	SDB3260123054	4,800.00	1.7391	8,523.87	8,347.82	0.0000	4.3300	50.0000	0.0000	(2.0505)	(0.2319)	0.0000	2	(2.2823)	01/06/2025
002410.ZK	12/24/2024	SDB3260123054	100.00	1.7391	177.58	173.91	0.0000	4.3300	50.0000	0.0000	(0.0427)	(0.0048)	0.0000	2	(0.0475)	01/06/2025
002410.ZK	12/24/2024	SDB3260123054	100.00	1.7391	177.58	173.91	0.0000	4.3300	50.0000	0.0000	(0.0427)	(0.0048)	0.0000	2	(0.0475)	01/06/2025
002410.ZK	12/24/2024	SDB3260123054	900.00	1.7391	1,598.23	1,565.22	0.0000	4.3300	50.0000	0.0000	(0.3845)	(0.0435)	0.0000	2	(0.4279)	01/06/2025
002410.ZK	12/24/2024	SDB3260123054	3,100.00	1.7391	5,505.00	5,391.30	0.0000	4.3300	50.0000	0.0000	(1.3243)	(0.1498)	0.0000	2	(1.4740)	01/06/2025
002410.ZK	12/24/2024	SDB3260123054	2,100.00	1.7391	3,729.19	3,652.17	0.0000	4.3300	50.0000	0.0000	(0.8971)	(0.1014)	0.0000	2	(0.9985)	01/06/2025
002410.ZK	12/24/2024	SDB3260123054	100.00	1.7391	177.58	173.91	0.0000	4.3300	50.0000	0.0000	(0.0427)	(0.0048)	0.0000	2	(0.0475)	01/06/2025
002410.ZK	12/24/2024	SDB3260123054	500.00	1.7391	887.90	869.57	0.0000	4.3300	50.0000	0.0000	(0.2136)	(0.0242)	0.0000	2	(0.2377)	01/06/2025
002410.ZK	12/24/2024	SDB3260123054	6,700.00	1.7391	11,897.90	11,652.17	0.0000	4.3300	50.0000	0.0000	(2.8621)	(0.3237)	0.0000	2	(3.1858)	01/06/2025
002410.ZK	12/24/2024	SDB3260123054	1,200.00	1.7391	2,130.97	2,086.96	0.0000	4.3300	50.0000	0.0000	(0.5126)	(0.0580)	0.0000	2	(0.5706)	01/06/2025
002410.ZK	12/24/2024	SDB3260123054	100.00	1.7391	177.58	173.91	0.0000	4.3300	50.0000	0.0000	(0.0427)	(0.0048)	0.0000	2	(0.0475)	01/06/2025
002410.ZK	12/24/2024	SDB3260123054	15,400.00	1.7391	27,347.41	26,782.60	0.0000	4.3300	50.0000	0.0000	(6.5786)	(0.7440)	0.0000	2	(7.3225)	01/06/2025
002410.ZK	12/24/2024	SDB3260123054	100.00	1.7391	177.58	173.91	0.0000	4.3300	50.0000	0.0000	(0.0427)	(0.0048)	0.0000	2	(0.0475)	01/06/2025
002410.ZK	12/24/2024	SDB3260123054	7,400.00	1.7391	13,140.96	12,869.56	0.0000	4.3300	50.0000	0.0000	(3.1611)	(0.3575)	0.0000	2	(3.5186)	01/06/2025
002410.ZK	12/23/2024	SDB3260123054	1,800.00	1.7297	3,196.45	3,113.41	0.0000	4.3300	50.0000	0.0000	(0.3845)	(0.0432)	0.0000	1	(0.4277)	01/06/2025
002410.ZK	12/23/2024	SDB3260123054	2,800.00	1.7297	4,972.26	4,843.08	0.0000	4.3300	50.0000	0.0000	(0.5981)	(0.0673)	0.0000	1	(0.6653)	01/06/2025
002410.ZK	12/23/2024	SDB3260123054	100.00	1.7297	177.58	172.97	0.0000	4.3300	50.0000	0.0000	(0.0214)	(0.0024)	0.0000	1	(0.0238)	01/06/2025
002410.ZK	12/23/2024	SDB3260123054	19,800.00	1.7297	35,160.96	34,247.51	0.0000	4.3300	50.0000	0.0000	(4.2291)	(0.4757)	0.0000	1	(4.7047)	01/06/2025
002410.ZK	12/23/2024	SDB3260123054	4,300.00	1.7297	7,635.97	7,437.59	0.0000	4.3300	50.0000	0.0000	(0.9184)	(0.1033)	0.0000	1	(1.0217)	01/06/2025
002410.ZK	12/23/2024	SDB3260123054	100.00	1.7297	177.58	172.97	0.0000	4.3300	50.0000	0.0000	(0.0214)	(0.0024)	0.0000	1	(0.0238)	01/06/2025
002410.ZK	12/23/2024	SDB3260123054	1,100.00	1.7297	1,953.39	1,902.64	0.0000	4.3300	50.0000	0.0000	(0.2349)	(0.0264)	0.0000	1	(0.2614)	01/06/2025
002410.ZK	12/23/2024	SDB3260123054	1,300.00	1.7297	2,308.55	2,248.57	0.0000	4.3300	50.0000	0.0000	(0.2777)	(0.0312)	0.0000	1	(0.3089)	01/06/2025
002410.ZK	12/23/2024	SDB3260123054	25,000.00	1.7297	44,395.15	43,241.80	0.0000	4.3300	50.0000	0.0000	(5.3397)	(0.6006)	0.0000	1	(5.9403)	01/06/2025
002410.ZK	12/23/2024	SDB3260123054	17,000.00	1.7297	30,188.70	29,404.42	0.0000	4.3300	50.0000	0.0000	(3.6310)	(0.4084)	0.0000	1	(4.0394)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GLODON COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
002410.ZK	12/23/2024	SDB3260123054	24,600.00	1.7297	43,684.83	42,549.93	0.0000	4.3300	50.0000	0.0000	(5.2543)	(0.5910)	0.0000	1	(5.8453)	01/06/2025
002410.ZK	12/23/2024	SDB3260123054	800.00	1.7297	1,420.64	1,383.74	0.0000	4.3300	50.0000	0.0000	(0.1709)	(0.0192)	0.0000	1	(0.1901)	01/06/2025
002410.ZK	12/23/2024	SDB3260123054	2,100.00	1.7297	3,729.19	3,632.31	0.0000	4.3300	50.0000	0.0000	(0.4485)	(0.0504)	0.0000	1	(0.4990)	01/06/2025
002410.ZK	12/23/2024	SDB3260123054	1,200.00	1.7297	2,130.97	2,075.61	0.0000	4.3300	50.0000	0.0000	(0.2563)	(0.0288)	0.0000	1	(0.2851)	01/06/2025
002410.ZK	12/23/2024	SDB3260123054	3,100.00	1.7297	5,505.00	5,361.98	0.0000	4.3300	50.0000	0.0000	(0.6621)	(0.0745)	0.0000	1	(0.7366)	01/06/2025
002410.ZK	12/23/2024	SDB3260123054	11,400.00	1.7297	20,244.19	19,718.26	0.0000	4.3300	50.0000	0.0000	(2.4349)	(0.2739)	0.0000	1	(2.7088)	01/06/2025
002410.ZK	12/23/2024	SDB3260123054	1,900.00	1.7297	3,374.03	3,286.38	0.0000	4.3300	50.0000	0.0000	(0.4058)	(0.0456)	0.0000	1	(0.4515)	01/06/2025
002410.ZK	12/23/2024	SDB3260123054	6,300.00	1.7297	11,187.58	10,896.93	0.0000	4.3300	50.0000	0.0000	(1.3456)	(0.1513)	0.0000	1	(1.4970)	01/06/2025
002410.ZK	12/23/2024	SDB3260123054	8,300.00	1.7297	14,739.19	14,356.28	0.0000	4.3300	50.0000	0.0000	(1.7728)	(0.1994)	0.0000	1	(1.9722)	01/06/2025
002410.ZK	12/23/2024	SDB3260123054	4,200.00	1.7297	7,458.39	7,264.62	0.0000	4.3300	50.0000	0.0000	(0.8971)	(0.1009)	0.0000	1	(0.9980)	01/06/2025
002410.ZK	12/23/2024	SDB3260123054	4,800.00	1.7297	8,523.87	8,302.43	0.0000	4.3300	50.0000	0.0000	(1.0252)	(0.1153)	0.0000	1	(1.1405)	01/06/2025
002410.ZK	12/23/2024	SDB3260123054	100.00	1.7297	177.58	172.97	0.0000	4.3300	50.0000	0.0000	(0.0214)	(0.0024)	0.0000	1	(0.0238)	01/06/2025
002410.ZK	12/23/2024	SDB3260123054	100.00	1.7297	177.58	172.97	0.0000	4.3300	50.0000	0.0000	(0.0214)	(0.0024)	0.0000	1	(0.0238)	01/06/2025
002410.ZK	12/23/2024	SDB3260123054	900.00	1.7297	1,598.23	1,556.70	0.0000	4.3300	50.0000	0.0000	(0.1922)	(0.0216)	0.0000	1	(0.2139)	01/06/2025
002410.ZK	12/23/2024	SDB3260123054	3,100.00	1.7297	5,505.00	5,361.98	0.0000	4.3300	50.0000	0.0000	(0.6621)	(0.0745)	0.0000	1	(0.7366)	01/06/2025
002410.ZK	12/23/2024	SDB3260123054	2,100.00	1.7297	3,729.19	3,632.31	0.0000	4.3300	50.0000	0.0000	(0.4485)	(0.0504)	0.0000	1	(0.4990)	01/06/2025
002410.ZK	12/23/2024	SDB3260123054	100.00	1.7297	177.58	172.97	0.0000	4.3300	50.0000	0.0000	(0.0214)	(0.0024)	0.0000	1	(0.0238)	01/06/2025
002410.ZK	12/23/2024	SDB3260123054	500.00	1.7297	887.90	864.84	0.0000	4.3300	50.0000	0.0000	(0.1068)	(0.0120)	0.0000	1	(0.1188)	01/06/2025
002410.ZK	12/23/2024	SDB3260123054	6,700.00	1.7297	11,897.90	11,588.80	0.0000	4.3300	50.0000	0.0000	(1.4311)	(0.1610)	0.0000	1	(1.5920)	01/06/2025
002410.ZK	12/23/2024	SDB3260123054	1,200.00	1.7297	2,130.97	2,075.61	0.0000	4.3300	50.0000	0.0000	(0.2563)	(0.0288)	0.0000	1	(0.2851)	01/06/2025
002410.ZK	12/23/2024	SDB3260123054	100.00	1.7297	177.58	172.97	0.0000	4.3300	50.0000	0.0000	(0.0214)	(0.0024)	0.0000	1	(0.0238)	01/06/2025
002410.ZK	12/23/2024	SDB3260123054	15,400.00	1.7297	27,347.41	26,636.95	0.0000	4.3300	50.0000	0.0000	(3.2893)	(0.3700)	0.0000	1	(3.6592)	01/06/2025
002410.ZK	12/23/2024	SDB3260123054	100.00	1.7297	177.58	172.97	0.0000	4.3300	50.0000	0.0000	(0.0214)	(0.0024)	0.0000	1	(0.0238)	01/06/2025
002410.ZK	12/23/2024	SDB3260123054	7,400.00	1.7297	13,140.96	12,799.57	0.0000	4.3300	50.0000	0.0000	(1.5806)	(0.1778)	0.0000	1	(1.7583)	01/06/2025
002410.ZK	12/20/2024	SDB3260123054	1,800.00	1.7074	3,196.45	3,073.29	0.0000	4.3300	50.0000	0.0000	(1.1534)	(0.1281)	0.0000	3	(1.2814)	01/06/2025
002410.ZK	12/20/2024	SDB3260123054	2,800.00	1.7074	4,972.26	4,780.68	0.0000	4.3300	50.0000	0.0000	(1.7942)	(0.1992)	0.0000	3	(1.9934)	01/06/2025
002410.ZK	12/20/2024	SDB3260123054	100.00	1.7074	177.58	170.74	0.0000	4.3300	50.0000	0.0000	(0.0641)	(0.0071)	0.0000	3	(0.0712)	01/06/2025
002410.ZK	12/20/2024	SDB3260123054	19,800.00	1.7074	35,160.96	33,806.24	0.0000	4.3300	50.0000	0.0000	(12.6872)	(1.4086)	0.0000	3	(14.0958)	01/06/2025
002410.ZK	12/20/2024	SDB3260123054	4,300.00	1.7074	7,635.97	7,341.76	0.0000	4.3300	50.0000	0.0000	(2.7553)	(0.3059)	0.0000	3	(3.0612)	01/06/2025
002410.ZK	12/20/2024	SDB3260123054	100.00	1.7074	177.58	170.74	0.0000	4.3300	50.0000	0.0000	(0.0641)	(0.0071)	0.0000	3	(0.0712)	01/06/2025
002410.ZK	12/20/2024	SDB3260123054	1,100.00	1.7074	1,953.39	1,878.12	0.0000	4.3300	50.0000	0.0000	(0.7048)	(0.0783)	0.0000	3	(0.7831)	01/06/2025
002410.ZK	12/20/2024	SDB3260123054	1,300.00	1.7074	2,308.55	2,219.60	0.0000	4.3300	50.0000	0.0000	(0.8330)	(0.0925)	0.0000	3	(0.9255)	01/06/2025
002410.ZK	12/20/2024	SDB3260123054	25,000.00	1.7074	44,395.15	42,684.65	0.0000	4.3300	50.0000	0.0000	(16.0192)	(1.7785)	0.0000	3	(17.7978)	01/06/2025
002410.ZK	12/20/2024	SDB3260123054	17,000.00	1.7074	30,188.70	29,025.56	0.0000	4.3300	50.0000	0.0000	(10.8931)	(1.2094)	0.0000	3	(12.1025)	01/06/2025
002410.ZK	12/20/2024	SDB3260123054	24,600.00	1.7074	43,684.83	42,001.70	0.0000	4.3300	50.0000	0.0000	(15.7629)	(1.7501)	0.0000	3	(17.5130)	01/06/2025
002410.ZK	12/20/2024	SDB3260123054	800.00	1.7074	1,420.64	1,365.91	0.0000	4.3300	50.0000	0.0000	(0.5126)	(0.0569)	0.0000	3	(0.5695)	01/06/2025
002410.ZK	12/20/2024	SDB3260123054	2,100.00	1.7074	3,729.19	3,585.51	0.0000	4.3300	50.0000	0.0000	(1.3456)	(0.1494)	0.0000	3	(1.4950)	01/06/2025
002410.ZK	12/20/2024	SDB3260123054	1,200.00	1.7074	2,130.97	2,048.86	0.0000	4.3300	50.0000	0.0000	(0.7689)	(0.0854)	0.0000	3	(0.8543)	01/06/2025
002410.ZK	12/20/2024	SDB3260123054	3,100.00	1.7074	5,505.00	5,292.90	0.0000	4.3300	50.0000	0.0000	(1.9864)	(0.2205)	0.0000	3	(2.2069)	01/06/2025
002410.ZK	12/20/2024	SDB3260123054	11,400.00	1.7074	20,244.19	19,464.20	0.0000	4.3300	50.0000	0.0000	(7.3048)	(0.8110)	0.0000	3	(8.1158)	01/06/2025
002410.ZK	12/20/2024	SDB3260123054	1,900.00	1.7074	3,374.03	3,244.03	0.0000	4.3300	50.0000	0.0000	(1.2175)	(0.1352)	0.0000	3	(1.3526)	01/06/2025
002410.ZK	12/20/2024	SDB3260123054	6,300.00	1.7074	11,187.58	10,756.53	0.0000	4.3300	50.0000	0.0000	(4.0369)	(0.4482)	0.0000	3	(4.4850)	01/06/2025
002410.ZK	12/20/2024	SDB3260123054	8,300.00	1.7074	14,739.19	14,171.30	0.0000	4.3300	50.0000	0.0000	(5.3184)	(0.5905)	0.0000	3	(5.9089)	01/06/2025
002410.ZK	12/20/2024	SDB3260123054	4,200.00	1.7074	7,458.39	7,171.02	0.0000	4.3300	50.0000	0.0000	(2.6912)	(0.2988)	0.0000	3	(2.9900)	01/06/2025
002410.ZK	12/20/2024	SDB3260123054	4,800.00	1.7074	8,523.87	8,195.45	0.0000	4.3300	50.0000	0.0000	(3.0757)	(0.3415)	0.0000	3	(3.4172)	01/06/2025
002410.ZK	12/20/2024	SDB3260123054	100.00	1.7074	177.58	170.74	0.0000	4.3300	50.0000	0.0000	(0.0641)	(0.0071)	0.0000	3	(0.0712)	01/06/2025
002410.ZK	12/20/2024	SDB3260123054	100.00	1.7074	177.58	170.74	0.0000	4.3300	50.0000	0.0000	(0.0641)	(0.0071)	0.0000	3	(0.0712)	01/06/2025
002410.ZK	12/20/2024	SDB3260123054	900.00	1.7074	1,598.23	1,536.65	0.0000	4.3300	50.0000	0.0000	(0.5767)	(0.0640)	0.0000	3	(0.6407)	01/06/2025
002410.ZK	12/20/2024	SDB3260123054	3,100.00	1.7074	5,505.00	5,292.90	0.0000	4.3300	50.0000	0.0000	(1.9864)	(0.2205)	0.0000	3	(2.2069)	01/06/2025
002410.ZK	12/20/2024	SDB3260123054	2,100.00	1.7074	3,729.19	3,585.51	0.0000	4.3300	50.0000	0.0000	(1.3456)	(0.1494)	0.0000	3	(1.4950)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GLODON COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
002410.ZK	12/20/2024	SDB3260123054	100.00	1.7074	177.58	170.74	0.0000	4.3300	50.0000	0.0000	(0.0641)	(0.0071)	0.0000	3	(0.0712)	01/06/2025
002410.ZK	12/20/2024	SDB3260123054	500.00	1.7074	887.90	853.69	0.0000	4.3300	50.0000	0.0000	(0.3204)	(0.0356)	0.0000	3	(0.3560)	01/06/2025
002410.ZK	12/20/2024	SDB3260123054	6,700.00	1.7074	11,897.90	11,439.49	0.0000	4.3300	50.0000	0.0000	(4.2932)	(0.4766)	0.0000	3	(4.7698)	01/06/2025
002410.ZK	12/20/2024	SDB3260123054	1,200.00	1.7074	2,130.97	2,048.86	0.0000	4.3300	50.0000	0.0000	(0.7689)	(0.0854)	0.0000	3	(0.8543)	01/06/2025
002410.ZK	12/20/2024	SDB3260123054	100.00	1.7074	177.58	170.74	0.0000	4.3300	50.0000	0.0000	(0.0641)	(0.0071)	0.0000	3	(0.0712)	01/06/2025
002410.ZK	12/20/2024	SDB3260123054	15,400.00	1.7074	27,347.41	26,293.74	0.0000	4.3300	50.0000	0.0000	(9.8679)	(1.0956)	0.0000	3	(10.9634)	01/06/2025
002410.ZK	12/20/2024	SDB3260123054	100.00	1.7074	177.58	170.74	0.0000	4.3300	50.0000	0.0000	(0.0641)	(0.0071)	0.0000	3	(0.0712)	01/06/2025
002410.ZK	12/20/2024	SDB3260123054	7,400.00	1.7074	13,140.96	12,634.66	0.0000	4.3300	50.0000	0.0000	(4.7417)	(0.5264)	0.0000	3	(5.2681)	01/06/2025
002410.ZK	12/19/2024	SDB3260123054	1,800.00	1.7386	3,196.45	3,129.53	0.0000	4.5800	50.0000	0.0000	(0.4067)	(0.0435)	0.0000	1	(0.4501)	01/06/2025
002410.ZK	12/19/2024	SDB3260123054	2,800.00	1.7386	4,972.26	4,868.16	0.0000	4.5800	50.0000	0.0000	(0.6326)	(0.0676)	0.0000	1	(0.7002)	01/06/2025
002410.ZK	12/19/2024	SDB3260123054	100.00	1.7386	177.58	173.86	0.0000	4.5800	50.0000	0.0000	(0.0226)	(0.0024)	0.0000	1	(0.0250)	01/06/2025
002410.ZK	12/19/2024	SDB3260123054	19,800.00	1.7386	35,160.96	34,424.85	0.0000	4.5800	50.0000	0.0000	(4.4733)	(0.4781)	0.0000	1	(4.9514)	01/06/2025
002410.ZK	12/19/2024	SDB3260123054	4,300.00	1.7386	7,635.97	7,476.10	0.0000	4.5800	50.0000	0.0000	(0.9715)	(0.1038)	0.0000	1	(1.0753)	01/06/2025
002410.ZK	12/19/2024	SDB3260123054	100.00	1.7386	177.58	173.86	0.0000	4.5800	50.0000	0.0000	(0.0226)	(0.0024)	0.0000	1	(0.0250)	01/06/2025
002410.ZK	12/19/2024	SDB3260123054	1,100.00	1.7386	1,953.39	1,912.49	0.0000	4.5800	50.0000	0.0000	(0.2485)	(0.0266)	0.0000	1	(0.2751)	01/06/2025
002410.ZK	12/19/2024	SDB3260123054	1,300.00	1.7386	2,308.55	2,260.22	0.0000	4.5800	50.0000	0.0000	(0.2937)	(0.0314)	0.0000	1	(0.3251)	01/06/2025
002410.ZK	12/19/2024	SDB3260123054	25,000.00	1.7386	44,395.15	43,465.72	0.0000	4.5800	50.0000	0.0000	(5.6480)	(0.6037)	0.0000	1	(6.2517)	01/06/2025
002410.ZK	12/19/2024	SDB3260123054	17,000.00	1.7386	30,188.70	29,556.69	0.0000	4.5800	50.0000	0.0000	(3.8407)	(0.4105)	0.0000	1	(4.2512)	01/06/2025
002410.ZK	12/19/2024	SDB3260123054	24,600.00	1.7386	43,684.83	42,770.27	0.0000	4.5800	50.0000	0.0000	(5.5577)	(0.5940)	0.0000	1	(6.1517)	01/06/2025
002410.ZK	12/19/2024	SDB3260123054	800.00	1.7386	1,420.64	1,390.90	0.0000	4.5800	50.0000	0.0000	(0.1807)	(0.0193)	0.0000	1	(0.2001)	01/06/2025
002410.ZK	12/19/2024	SDB3260123054	2,100.00	1.7386	3,729.19	3,651.12	0.0000	4.5800	50.0000	0.0000	(0.4744)	(0.0507)	0.0000	1	(0.5251)	01/06/2025
002410.ZK	12/19/2024	SDB3260123054	1,200.00	1.7386	2,130.97	2,086.35	0.0000	4.5800	50.0000	0.0000	(0.2711)	(0.0290)	0.0000	1	(0.3001)	01/06/2025
002410.ZK	12/19/2024	SDB3260123054	3,100.00	1.7386	5,505.00	5,389.75	0.0000	4.5800	50.0000	0.0000	(0.7004)	(0.0749)	0.0000	1	(0.7752)	01/06/2025
002410.ZK	12/19/2024	SDB3260123054	11,400.00	1.7386	20,244.19	19,820.37	0.0000	4.5800	50.0000	0.0000	(2.5755)	(0.2753)	0.0000	1	(2.8508)	01/06/2025
002410.ZK	12/19/2024	SDB3260123054	1,900.00	1.7386	3,374.03	3,303.40	0.0000	4.5800	50.0000	0.0000	(0.4293)	(0.0459)	0.0000	1	(0.4751)	01/06/2025
002410.ZK	12/19/2024	SDB3260123054	6,300.00	1.7386	11,187.58	10,953.36	0.0000	4.5800	50.0000	0.0000	(1.4233)	(0.1521)	0.0000	1	(1.5754)	01/06/2025
002410.ZK	12/19/2024	SDB3260123054	8,300.00	1.7386	14,739.19	14,430.62	0.0000	4.5800	50.0000	0.0000	(1.8752)	(0.2004)	0.0000	1	(2.0756)	01/06/2025
002410.ZK	12/19/2024	SDB3260123054	4,200.00	1.7386	7,458.39	7,302.24	0.0000	4.5800	50.0000	0.0000	(0.9489)	(0.1014)	0.0000	1	(1.0503)	01/06/2025
002410.ZK	12/19/2024	SDB3260123054	4,800.00	1.7386	8,523.87	8,345.42	0.0000	4.5800	50.0000	0.0000	(1.0844)	(0.1159)	0.0000	1	(1.2003)	01/06/2025
002410.ZK	12/19/2024	SDB3260123054	100.00	1.7386	177.58	173.86	0.0000	4.5800	50.0000	0.0000	(0.0226)	(0.0024)	0.0000	1	(0.0250)	01/06/2025
002410.ZK	12/19/2024	SDB3260123054	100.00	1.7386	177.58	173.86	0.0000	4.5800	50.0000	0.0000	(0.0226)	(0.0024)	0.0000	1	(0.0250)	01/06/2025
002410.ZK	12/19/2024	SDB3260123054	900.00	1.7386	1,598.23	1,564.77	0.0000	4.5800	50.0000	0.0000	(0.2033)	(0.0217)	0.0000	1	(0.2251)	01/06/2025
002410.ZK	12/19/2024	SDB3260123054	3,100.00	1.7386	5,505.00	5,389.75	0.0000	4.5800	50.0000	0.0000	(0.7004)	(0.0749)	0.0000	1	(0.7752)	01/06/2025
002410.ZK	12/19/2024	SDB3260123054	2,100.00	1.7386	3,729.19	3,651.12	0.0000	4.5800	50.0000	0.0000	(0.4744)	(0.0507)	0.0000	1	(0.5251)	01/06/2025
002410.ZK	12/19/2024	SDB3260123054	100.00	1.7386	177.58	173.86	0.0000	4.5800	50.0000	0.0000	(0.0226)	(0.0024)	0.0000	1	(0.0250)	01/06/2025
002410.ZK	12/19/2024	SDB3260123054	500.00	1.7386	887.90	869.31	0.0000	4.5800	50.0000	0.0000	(0.1130)	(0.0121)	0.0000	1	(0.1250)	01/06/2025
002410.ZK	12/19/2024	SDB3260123054	6,700.00	1.7386	11,897.90	11,648.81	0.0000	4.5800	50.0000	0.0000	(1.5137)	(0.1618)	0.0000	1	(1.6755)	01/06/2025
002410.ZK	12/19/2024	SDB3260123054	1,200.00	1.7386	2,130.97	2,086.35	0.0000	4.5800	50.0000	0.0000	(0.2711)	(0.0290)	0.0000	1	(0.3001)	01/06/2025
002410.ZK	12/19/2024	SDB3260123054	100.00	1.7386	177.58	173.86	0.0000	4.5800	50.0000	0.0000	(0.0226)	(0.0024)	0.0000	1	(0.0250)	01/06/2025
002410.ZK	12/19/2024	SDB3260123054	15,400.00	1.7386	27,347.41	26,774.89	0.0000	4.5800	50.0000	0.0000	(3.4792)	(0.3719)	0.0000	1	(3.8511)	01/06/2025
002410.ZK	12/19/2024	SDB3260123054	100.00	1.7386	177.58	173.86	0.0000	4.5800	50.0000	0.0000	(0.0226)	(0.0024)	0.0000	1	(0.0250)	01/06/2025
002410.ZK	12/19/2024	SDB3260123054	7,400.00	1.7386	13,140.96	12,865.85	0.0000	4.5800	50.0000	0.0000	(1.6718)	(0.1787)	0.0000	1	(1.8505)	01/06/2025
002410.ZK	12/18/2024	SDB3260123054	1,800.00	1.8783	3,196.45	3,380.87	0.0000	4.5800	50.0000	0.0000	(0.4067)	(0.0470)	0.0000	1	(0.4536)	01/06/2025
002410.ZK	12/18/2024	SDB3260123054	2,800.00	1.8783	4,972.26	5,259.14	0.0000	4.5800	50.0000	0.0000	(0.6326)	(0.0730)	0.0000	1	(0.7056)	01/06/2025
002410.ZK	12/18/2024	SDB3260123054	100.00	1.8783	177.58	187.83	0.0000	4.5800	50.0000	0.0000	(0.0226)	(0.0026)	0.0000	1	(0.0252)	01/06/2025
002410.ZK	12/18/2024	SDB3260123054	19,800.00	1.8783	35,160.96	37,189.61	0.0000	4.5800	50.0000	0.0000	(4.4733)	(0.5165)	0.0000	1	(4.9898)	01/06/2025
002410.ZK	12/18/2024	SDB3260123054	4,300.00	1.8783	7,635.97	8,076.53	0.0000	4.5800	50.0000	0.0000	(0.9715)	(0.1122)	0.0000	1	(1.0836)	01/06/2025
002410.ZK	12/18/2024	SDB3260123054	100.00	1.8783	177.58	187.83	0.0000	4.5800	50.0000	0.0000	(0.0226)	(0.0026)	0.0000	1	(0.0252)	01/06/2025
002410.ZK	12/18/2024	SDB3260123054	1,100.00	1.8783	1,953.39	2,066.09	0.0000	4.5800	50.0000	0.0000	(0.2485)	(0.0287)	0.0000	1	(0.2772)	01/06/2025
002410.ZK	12/18/2024	SDB3260123054	1,300.00	1.8783	2,308.55	2,441.74	0.0000	4.5800	50.0000	0.0000	(0.2937)	(0.0339)	0.0000	1	(0.3276)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GLODON COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
002410.ZK	12/18/2024	SDB3260123054	25,000.00	1.8783	44,395.15	46,956.57	0.0000	4.5800	50.0000	0.0000	(5.6480)	(0.6522)	0.0000	1	(6.3002)	01/06/2025
002410.ZK	12/18/2024	SDB3260123054	900.00	1.8783	1,598.23	1,690.44	0.0000	4.5800	50.0000	0.0000	(0.2033)	(0.0235)	0.0000	1	(0.2268)	01/06/2025
002410.ZK	12/18/2024	SDB3260123054	17,000.00	1.8783	30,188.70	31,930.47	0.0000	4.5800	50.0000	0.0000	(3.8407)	(0.4435)	0.0000	1	(4.2842)	01/06/2025
002410.ZK	12/18/2024	SDB3260123054	24,600.00	1.8783	43,684.83	46,205.27	0.0000	4.5800	50.0000	0.0000	(5.5577)	(0.6417)	0.0000	1	(6.1994)	01/06/2025
002410.ZK	12/18/2024	SDB3260123054	800.00	1.8783	1,420.64	1,502.61	0.0000	4.5800	50.0000	0.0000	(0.1807)	(0.0209)	0.0000	1	(0.2016)	01/06/2025
002410.ZK	12/18/2024	SDB3260123054	2,100.00	1.8783	3,729.19	3,944.35	0.0000	4.5800	50.0000	0.0000	(0.4744)	(0.0548)	0.0000	1	(0.5292)	01/06/2025
002410.ZK	12/18/2024	SDB3260123054	1,200.00	1.8783	2,130.97	2,253.92	0.0000	4.5800	50.0000	0.0000	(0.2711)	(0.0313)	0.0000	1	(0.3024)	01/06/2025
002410.ZK	12/18/2024	SDB3260123054	3,100.00	1.8783	5,505.00	5,822.62	0.0000	4.5800	50.0000	0.0000	(0.7004)	(0.0809)	0.0000	1	(0.7812)	01/06/2025
002410.ZK	12/18/2024	SDB3260123054	11,400.00	1.8783	20,244.19	21,412.20	0.0000	4.5800	50.0000	0.0000	(2.5755)	(0.2974)	0.0000	1	(2.8729)	01/06/2025
002410.ZK	12/18/2024	SDB3260123054	1,900.00	1.8783	3,374.03	3,568.70	0.0000	4.5800	50.0000	0.0000	(0.4293)	(0.0496)	0.0000	1	(0.4788)	01/06/2025
002410.ZK	12/18/2024	SDB3260123054	6,300.00	1.8783	11,187.58	11,833.06	0.0000	4.5800	50.0000	0.0000	(1.4233)	(0.1643)	0.0000	1	(1.5877)	01/06/2025
002410.ZK	12/18/2024	SDB3260123054	8,300.00	1.8783	14,739.19	15,589.58	0.0000	4.5800	50.0000	0.0000	(1.8752)	(0.2165)	0.0000	1	(2.0917)	01/06/2025
002410.ZK	12/18/2024	SDB3260123054	4,200.00	1.8783	7,458.39	7,888.70	0.0000	4.5800	50.0000	0.0000	(0.9489)	(0.1096)	0.0000	1	(1.0584)	01/06/2025
002410.ZK	12/18/2024	SDB3260123054	4,800.00	1.8783	8,523.87	9,015.66	0.0000	4.5800	50.0000	0.0000	(1.0844)	(0.1252)	0.0000	1	(1.2096)	01/06/2025
002410.ZK	12/18/2024	SDB3260123054	100.00	1.8783	177.58	187.83	0.0000	4.5800	50.0000	0.0000	(0.0226)	(0.0026)	0.0000	1	(0.0252)	01/06/2025
002410.ZK	12/18/2024	SDB3260123054	100.00	1.8783	177.58	187.83	0.0000	4.5800	50.0000	0.0000	(0.0226)	(0.0026)	0.0000	1	(0.0252)	01/06/2025
002410.ZK	12/18/2024	SDB3260123054	900.00	1.8783	1,598.23	1,690.44	0.0000	4.5800	50.0000	0.0000	(0.2033)	(0.0235)	0.0000	1	(0.2268)	01/06/2025
002410.ZK	12/18/2024	SDB3260123054	3,100.00	1.8783	5,505.00	5,822.62	0.0000	4.5800	50.0000	0.0000	(0.7004)	(0.0809)	0.0000	1	(0.7812)	01/06/2025
002410.ZK	12/18/2024	SDB3260123054	2,100.00	1.8783	3,729.19	3,944.35	0.0000	4.5800	50.0000	0.0000	(0.4744)	(0.0548)	0.0000	1	(0.5292)	01/06/2025
002410.ZK	12/18/2024	SDB3260123054	100.00	1.8783	177.58	187.83	0.0000	4.5800	50.0000	0.0000	(0.0226)	(0.0026)	0.0000	1	(0.0252)	01/06/2025
002410.ZK	12/18/2024	SDB3260123054	500.00	1.8783	887.90	939.13	0.0000	4.5800	50.0000	0.0000	(0.1130)	(0.0130)	0.0000	1	(0.1260)	01/06/2025
002410.ZK	12/18/2024	SDB3260123054	6,700.00	1.8783	11,897.90	12,584.36	0.0000	4.5800	50.0000	0.0000	(1.5137)	(0.1748)	0.0000	1	(1.6885)	01/06/2025
002410.ZK	12/18/2024	SDB3260123054	1,200.00	1.8783	2,130.97	2,253.92	0.0000	4.5800	50.0000	0.0000	(0.2711)	(0.0313)	0.0000	1	(0.3024)	01/06/2025
002410.ZK	12/18/2024	SDB3260123054	100.00	1.8783	177.58	187.83	0.0000	4.5800	50.0000	0.0000	(0.0226)	(0.0026)	0.0000	1	(0.0252)	01/06/2025
002410.ZK	12/18/2024	SDB3260123054	15,400.00	1.8783	27,347.41	28,925.25	0.0000	4.5800	50.0000	0.0000	(3.4792)	(0.4017)	0.0000	1	(3.8809)	01/06/2025
002410.ZK	12/18/2024	SDB3260123054	100.00	1.8783	177.58	187.83	0.0000	4.5800	50.0000	0.0000	(0.0226)	(0.0026)	0.0000	1	(0.0252)	01/06/2025
002410.ZK	12/18/2024	SDB3260123054	7,400.00	1.8783	13,140.96	13,899.15	0.0000	4.5800	50.0000	0.0000	(1.6718)	(0.1930)	0.0000	1	(1.8649)	01/06/2025
002410.ZK	12/17/2024	SDB3260123054	1,800.00	1.8332	3,196.45	3,299.68	0.0000	4.5800	50.0000	0.0000	(0.4067)	(0.0458)	0.0000	1	(0.4525)	01/06/2025
002410.ZK	12/17/2024	SDB3260123054	2,800.00	1.8332	4,972.26	5,132.84	0.0000	4.5800	50.0000	0.0000	(0.6326)	(0.0713)	0.0000	1	(0.7039)	01/06/2025
002410.ZK	12/17/2024	SDB3260123054	100.00	1.8332	177.58	183.32	0.0000	4.5800	50.0000	0.0000	(0.0226)	(0.0025)	0.0000	1	(0.0251)	01/06/2025
002410.ZK	12/17/2024	SDB3260123054	19,800.00	1.8332	35,160.96	36,296.53	0.0000	4.5800	50.0000	0.0000	(4.4733)	(0.5041)	0.0000	1	(4.9774)	01/06/2025
002410.ZK	12/17/2024	SDB3260123054	4,300.00	1.8332	7,635.97	7,882.58	0.0000	4.5800	50.0000	0.0000	(0.9715)	(0.1095)	0.0000	1	(1.0809)	01/06/2025
002410.ZK	12/17/2024	SDB3260123054	100.00	1.8332	177.58	183.32	0.0000	4.5800	50.0000	0.0000	(0.0226)	(0.0025)	0.0000	1	(0.0251)	01/06/2025
002410.ZK	12/17/2024	SDB3260123054	1,100.00	1.8332	1,953.39	2,016.47	0.0000	4.5800	50.0000	0.0000	(0.2485)	(0.0280)	0.0000	1	(0.2765)	01/06/2025
002410.ZK	12/17/2024	SDB3260123054	1,300.00	1.8332	2,308.55	2,383.11	0.0000	4.5800	50.0000	0.0000	(0.2937)	(0.0331)	0.0000	1	(0.3268)	01/06/2025
002410.ZK	12/17/2024	SDB3260123054	25,000.00	1.8332	44,395.15	45,828.95	0.0000	4.5800	50.0000	0.0000	(5.6480)	(0.6365)	0.0000	1	(6.2846)	01/06/2025
002410.ZK	12/17/2024	SDB3260123054	900.00	1.8332	1,598.23	1,649.84	0.0000	4.5800	50.0000	0.0000	(0.2033)	(0.0229)	0.0000	1	(0.2262)	01/06/2025
002410.ZK	12/17/2024	SDB3260123054	17,000.00	1.8332	30,188.70	31,163.69	0.0000	4.5800	50.0000	0.0000	(3.8407)	(0.4328)	0.0000	1	(4.2735)	01/06/2025
002410.ZK	12/17/2024	SDB3260123054	24,600.00	1.8332	43,684.83	45,095.69	0.0000	4.5800	50.0000	0.0000	(5.5577)	(0.6263)	0.0000	1	(6.1840)	01/06/2025
002410.ZK	12/17/2024	SDB3260123054	800.00	1.8332	1,420.64	1,466.53	0.0000	4.5800	50.0000	0.0000	(0.1807)	(0.0204)	0.0000	1	(0.2011)	01/06/2025
002410.ZK	12/17/2024	SDB3260123054	2,100.00	1.8332	3,729.19	3,849.63	0.0000	4.5800	50.0000	0.0000	(0.4744)	(0.0535)	0.0000	1	(0.5279)	01/06/2025
002410.ZK	12/17/2024	SDB3260123054	1,200.00	1.8332	2,130.97	2,199.79	0.0000	4.5800	50.0000	0.0000	(0.2711)	(0.0306)	0.0000	1	(0.3017)	01/06/2025
002410.ZK	12/17/2024	SDB3260123054	3,100.00	1.8332	5,505.00	5,682.79	0.0000	4.5800	50.0000	0.0000	(0.7004)	(0.0789)	0.0000	1	(0.7793)	01/06/2025
002410.ZK	12/17/2024	SDB3260123054	11,400.00	1.8332	20,244.19	20,898.00	0.0000	4.5800	50.0000	0.0000	(2.5755)	(0.2903)	0.0000	1	(2.8658)	01/06/2025
002410.ZK	12/17/2024	SDB3260123054	1,900.00	1.8332	3,374.03	3,483.00	0.0000	4.5800	50.0000	0.0000	(0.4293)	(0.0484)	0.0000	1	(0.4776)	01/06/2025
002410.ZK	12/17/2024	SDB3260123054	6,300.00	1.8332	11,187.58	11,548.90	0.0000	4.5800	50.0000	0.0000	(1.4233)	(0.1604)	0.0000	1	(1.5837)	01/06/2025
002410.ZK	12/17/2024	SDB3260123054	8,300.00	1.8332	14,739.19	15,215.21	0.0000	4.5800	50.0000	0.0000	(1.8752)	(0.2113)	0.0000	1	(2.0865)	01/06/2025
002410.ZK	12/17/2024	SDB3260123054	4,200.00	1.8332	7,458.39	7,699.26	0.0000	4.5800	50.0000	0.0000	(0.9489)	(0.1069)	0.0000	1	(1.0558)	01/06/2025
002410.ZK	12/17/2024	SDB3260123054	4,800.00	1.8332	8,523.87	8,799.16	0.0000	4.5800	50.0000	0.0000	(1.0844)	(0.1222)	0.0000	1	(1.2066)	01/06/2025
002410.ZK	12/17/2024	SDB3260123054	100.00	1.8332	177.58	183.32	0.0000	4.5800	50.0000	0.0000	(0.0226)	(0.0025)	0.0000	1	(0.0251)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GLODON COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
002410.ZK	12/17/2024	SDB3260123054	100.00	1.8332	177.58	183.32	0.0000	4.5800	50.0000	0.0000	(0.0226)	(0.0025)	0.0000	1	(0.0251)	01/06/2025
002410.ZK	12/17/2024	SDB3260123054	900.00	1.8332	1,598.23	1,649.84	0.0000	4.5800	50.0000	0.0000	(0.2033)	(0.0229)	0.0000	1	(0.2262)	01/06/2025
002410.ZK	12/17/2024	SDB3260123054	3,100.00	1.8332	5,505.00	5,682.79	0.0000	4.5800	50.0000	0.0000	(0.7004)	(0.0789)	0.0000	1	(0.7793)	01/06/2025
002410.ZK	12/17/2024	SDB3260123054	2,100.00	1.8332	3,729.19	3,849.63	0.0000	4.5800	50.0000	0.0000	(0.4744)	(0.0535)	0.0000	1	(0.5279)	01/06/2025
002410.ZK	12/17/2024	SDB3260123054	100.00	1.8332	177.58	183.32	0.0000	4.5800	50.0000	0.0000	(0.0226)	(0.0025)	0.0000	1	(0.0251)	01/06/2025
002410.ZK	12/17/2024	SDB3260123054	500.00	1.8332	887.90	916.58	0.0000	4.5800	50.0000	0.0000	(0.1130)	(0.0127)	0.0000	1	(0.1257)	01/06/2025
002410.ZK	12/17/2024	SDB3260123054	6,700.00	1.8332	11,897.90	12,282.16	0.0000	4.5800	50.0000	0.0000	(1.5137)	(0.1706)	0.0000	1	(1.6843)	01/06/2025
002410.ZK	12/17/2024	SDB3260123054	1,200.00	1.8332	2,130.97	2,199.79	0.0000	4.5800	50.0000	0.0000	(0.2711)	(0.0306)	0.0000	1	(0.3017)	01/06/2025
002410.ZK	12/17/2024	SDB3260123054	100.00	1.8332	177.58	183.32	0.0000	4.5800	50.0000	0.0000	(0.0226)	(0.0025)	0.0000	1	(0.0251)	01/06/2025
002410.ZK	12/17/2024	SDB3260123054	15,400.00	1.8332	27,347.41	28,230.63	0.0000	4.5800	50.0000	0.0000	(3.4792)	(0.3921)	0.0000	1	(3.8713)	01/06/2025
002410.ZK	12/17/2024	SDB3260123054	100.00	1.8332	177.58	183.32	0.0000	4.5800	50.0000	0.0000	(0.0226)	(0.0025)	0.0000	1	(0.0251)	01/06/2025
002410.ZK	12/17/2024	SDB3260123054	7,400.00	1.8332	13,140.96	13,565.37	0.0000	4.5800	50.0000	0.0000	(1.6718)	(0.1884)	0.0000	1	(1.8602)	01/06/2025
002410.ZK	12/16/2024	SDB3260123054	1,800.00	1.8135	3,196.45	3,264.32	0.0000	4.5800	50.0000	0.0000	(0.4067)	(0.0453)	0.0000	1	(0.4520)	01/06/2025
002410.ZK	12/16/2024	SDB3260123054	2,800.00	1.8135	4,972.26	5,077.83	0.0000	4.5800	50.0000	0.0000	(0.6326)	(0.0705)	0.0000	1	(0.7031)	01/06/2025
002410.ZK	12/16/2024	SDB3260123054	100.00	1.8135	177.58	181.35	0.0000	4.5800	50.0000	0.0000	(0.0226)	(0.0025)	0.0000	1	(0.0251)	01/06/2025
002410.ZK	12/16/2024	SDB3260123054	19,800.00	1.8135	35,160.96	35,907.48	0.0000	4.5800	50.0000	0.0000	(4.4733)	(0.4987)	0.0000	1	(4.9720)	01/06/2025
002410.ZK	12/16/2024	SDB3260123054	4,300.00	1.8135	7,635.97	7,798.09	0.0000	4.5800	50.0000	0.0000	(0.9715)	(0.1083)	0.0000	1	(1.0798)	01/06/2025
002410.ZK	12/16/2024	SDB3260123054	100.00	1.8135	177.58	181.35	0.0000	4.5800	50.0000	0.0000	(0.0226)	(0.0025)	0.0000	1	(0.0251)	01/06/2025
002410.ZK	12/16/2024	SDB3260123054	1,100.00	1.8135	1,953.39	1,994.86	0.0000	4.5800	50.0000	0.0000	(0.2485)	(0.0277)	0.0000	1	(0.2762)	01/06/2025
002410.ZK	12/16/2024	SDB3260123054	1,300.00	1.8135	2,308.55	2,357.56	0.0000	4.5800	50.0000	0.0000	(0.2937)	(0.0327)	0.0000	1	(0.3264)	01/06/2025
002410.ZK	12/16/2024	SDB3260123054	25,000.00	1.8135	44,395.15	45,337.72	0.0000	4.5800	50.0000	0.0000	(5.6480)	(0.6297)	0.0000	1	(6.2777)	01/06/2025
002410.ZK	12/16/2024	SDB3260123054	900.00	1.8135	1,598.23	1,632.16	0.0000	4.5800	50.0000	0.0000	(0.2033)	(0.0227)	0.0000	1	(0.2260)	01/06/2025
002410.ZK	12/16/2024	SDB3260123054	17,000.00	1.8135	30,188.70	30,829.65	0.0000	4.5800	50.0000	0.0000	(3.8407)	(0.4282)	0.0000	1	(4.2689)	01/06/2025
002410.ZK	12/16/2024	SDB3260123054	24,600.00	1.8135	43,684.83	44,612.32	0.0000	4.5800	50.0000	0.0000	(5.5577)	(0.6196)	0.0000	1	(6.1773)	01/06/2025
002410.ZK	12/16/2024	SDB3260123054	800.00	1.8135	1,420.64	1,450.81	0.0000	4.5800	50.0000	0.0000	(0.1807)	(0.0202)	0.0000	1	(0.2009)	01/06/2025
002410.ZK	12/16/2024	SDB3260123054	2,100.00	1.8135	3,729.19	3,808.37	0.0000	4.5800	50.0000	0.0000	(0.4744)	(0.0529)	0.0000	1	(0.5273)	01/06/2025
002410.ZK	12/16/2024	SDB3260123054	1,200.00	1.8135	2,130.97	2,176.21	0.0000	4.5800	50.0000	0.0000	(0.2711)	(0.0302)	0.0000	1	(0.3013)	01/06/2025
002410.ZK	12/16/2024	SDB3260123054	3,100.00	1.8135	5,505.00	5,621.88	0.0000	4.5800	50.0000	0.0000	(0.7004)	(0.0781)	0.0000	1	(0.7784)	01/06/2025
002410.ZK	12/16/2024	SDB3260123054	11,400.00	1.8135	20,244.19	20,674.00	0.0000	4.5800	50.0000	0.0000	(2.5755)	(0.2871)	0.0000	1	(2.8626)	01/06/2025
002410.ZK	12/16/2024	SDB3260123054	1,900.00	1.8135	3,374.03	3,445.67	0.0000	4.5800	50.0000	0.0000	(0.4293)	(0.0479)	0.0000	1	(0.4771)	01/06/2025
002410.ZK	12/16/2024	SDB3260123054	6,300.00	1.8135	11,187.58	11,425.11	0.0000	4.5800	50.0000	0.0000	(1.4233)	(0.1587)	0.0000	1	(1.5820)	01/06/2025
002410.ZK	12/16/2024	SDB3260123054	8,300.00	1.8135	14,739.19	15,052.12	0.0000	4.5800	50.0000	0.0000	(1.8752)	(0.2091)	0.0000	1	(2.0842)	01/06/2025
002410.ZK	12/16/2024	SDB3260123054	4,200.00	1.8135	7,458.39	7,616.74	0.0000	4.5800	50.0000	0.0000	(0.9489)	(0.1058)	0.0000	1	(1.0547)	01/06/2025
002410.ZK	12/16/2024	SDB3260123054	4,800.00	1.8135	8,523.87	8,704.84	0.0000	4.5800	50.0000	0.0000	(1.0844)	(0.1209)	0.0000	1	(1.2053)	01/06/2025
002410.ZK	12/16/2024	SDB3260123054	100.00	1.8135	177.58	181.35	0.0000	4.5800	50.0000	0.0000	(0.0226)	(0.0025)	0.0000	1	(0.0251)	01/06/2025
002410.ZK	12/16/2024	SDB3260123054	100.00	1.8135	177.58	181.35	0.0000	4.5800	50.0000	0.0000	(0.0226)	(0.0025)	0.0000	1	(0.0251)	01/06/2025
002410.ZK	12/16/2024	SDB3260123054	900.00	1.8135	1,598.23	1,632.16	0.0000	4.5800	50.0000	0.0000	(0.2033)	(0.0227)	0.0000	1	(0.2260)	01/06/2025
002410.ZK	12/16/2024	SDB3260123054	3,100.00	1.8135	5,505.00	5,621.88	0.0000	4.5800	50.0000	0.0000	(0.7004)	(0.0781)	0.0000	1	(0.7784)	01/06/2025
002410.ZK	12/16/2024	SDB3260123054	2,100.00	1.8135	3,729.19	3,808.37	0.0000	4.5800	50.0000	0.0000	(0.4744)	(0.0529)	0.0000	1	(0.5273)	01/06/2025
002410.ZK	12/16/2024	SDB3260123054	100.00	1.8135	177.58	181.35	0.0000	4.5800	50.0000	0.0000	(0.0226)	(0.0025)	0.0000	1	(0.0251)	01/06/2025
002410.ZK	12/16/2024	SDB3260123054	500.00	1.8135	887.90	906.75	0.0000	4.5800	50.0000	0.0000	(0.1130)	(0.0126)	0.0000	1	(0.1256)	01/06/2025
002410.ZK	12/16/2024	SDB3260123054	6,700.00	1.8135	11,897.90	12,150.51	0.0000	4.5800	50.0000	0.0000	(1.5137)	(0.1688)	0.0000	1	(1.6824)	01/06/2025
002410.ZK	12/16/2024	SDB3260123054	1,200.00	1.8135	2,130.97	2,176.21	0.0000	4.5800	50.0000	0.0000	(0.2711)	(0.0302)	0.0000	1	(0.3013)	01/06/2025
002410.ZK	12/16/2024	SDB3260123054	100.00	1.8135	177.58	181.35	0.0000	4.5800	50.0000	0.0000	(0.0226)	(0.0025)	0.0000	1	(0.0251)	01/06/2025
002410.ZK	12/16/2024	SDB3260123054	15,400.00	1.8135	27,347.41	27,928.04	0.0000	4.5800	50.0000	0.0000	(3.4792)	(0.3879)	0.0000	1	(3.8671)	01/06/2025
002410.ZK	12/16/2024	SDB3260123054	100.00	1.8135	177.58	181.35	0.0000	4.5800	50.0000	0.0000	(0.0226)	(0.0025)	0.0000	1	(0.0251)	01/06/2025
002410.ZK	12/16/2024	SDB3260123054	7,400.00	1.8135	13,140.96	13,419.97	0.0000	4.5800	50.0000	0.0000	(1.6718)	(0.1864)	0.0000	1	(1.8582)	01/06/2025
002410.ZK	12/13/2024	SDB3260123054	1,800.00	1.8264	3,196.45	3,287.52	0.0000	4.5800	50.0000	0.0000	(1.2200)	(0.1370)	0.0000	3	(1.3570)	01/06/2025
002410.ZK	12/13/2024	SDB3260123054	2,800.00	1.8264	4,972.26	5,113.93	0.0000	4.5800	50.0000	0.0000	(1.8977)	(0.2131)	0.0000	3	(2.1108)	01/06/2025
002410.ZK	12/13/2024	SDB3260123054	100.00	1.8264	177.58	182.64	0.0000	4.5800	50.0000	0.0000	(0.0678)	(0.0076)	0.0000	3	(0.0754)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GLODON COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
002410.ZK	12/13/2024	SDB3260123054	19,800.00	1.8264	35,160.96	36,162.76	0.0000	4.5800	50.0000	0.0000	(13.4198)	(1.5068)	0.0000	3	(14.9265)	01/06/2025
002410.ZK	12/13/2024	SDB3260123054	4,300.00	1.8264	7,635.97	7,853.53	0.0000	4.5800	50.0000	0.0000	(2.9144)	(0.3272)	0.0000	3	(3.2416)	01/06/2025
002410.ZK	12/13/2024	SDB3260123054	100.00	1.8264	177.58	182.64	0.0000	4.5800	50.0000	0.0000	(0.0678)	(0.0076)	0.0000	3	(0.0754)	01/06/2025
002410.ZK	12/13/2024	SDB3260123054	1,100.00	1.8264	1,953.39	2,009.04	0.0000	4.5800	50.0000	0.0000	(0.7455)	(0.0837)	0.0000	3	(0.8293)	01/06/2025
002410.ZK	12/13/2024	SDB3260123054	1,300.00	1.8264	2,308.55	2,374.32	0.0000	4.5800	50.0000	0.0000	(0.8811)	(0.0989)	0.0000	3	(0.9800)	01/06/2025
002410.ZK	12/13/2024	SDB3260123054	25,000.00	1.8264	44,395.15	45,660.05	0.0000	4.5800	50.0000	0.0000	(16.9441)	(1.9025)	0.0000	3	(18.8467)	01/06/2025
002410.ZK	12/13/2024	SDB3260123054	900.00	1.8264	1,598.23	1,643.76	0.0000	4.5800	50.0000	0.0000	(0.6100)	(0.0685)	0.0000	3	(0.6785)	01/06/2025
002410.ZK	12/13/2024	SDB3260123054	17,000.00	1.8264	30,188.70	31,048.83	0.0000	4.5800	50.0000	0.0000	(11.5220)	(1.2937)	0.0000	3	(12.8157)	01/06/2025
002410.ZK	12/13/2024	SDB3260123054	24,600.00	1.8264	43,684.83	44,929.49	0.0000	4.5800	50.0000	0.0000	(16.6730)	(1.8721)	0.0000	3	(18.5451)	01/06/2025
002410.ZK	12/13/2024	SDB3260123054	800.00	1.8264	1,420.64	1,461.12	0.0000	4.5800	50.0000	0.0000	(0.5422)	(0.0609)	0.0000	3	(0.6031)	01/06/2025
002410.ZK	12/13/2024	SDB3260123054	2,100.00	1.8264	3,729.19	3,835.44	0.0000	4.5800	50.0000	0.0000	(1.4233)	(0.1598)	0.0000	3	(1.5831)	01/06/2025
002410.ZK	12/13/2024	SDB3260123054	1,200.00	1.8264	2,130.97	2,191.68	0.0000	4.5800	50.0000	0.0000	(0.8133)	(0.0913)	0.0000	3	(0.9046)	01/06/2025
002410.ZK	12/13/2024	SDB3260123054	3,100.00	1.8264	5,505.00	5,661.85	0.0000	4.5800	50.0000	0.0000	(2.1011)	(0.2359)	0.0000	3	(2.3370)	01/06/2025
002410.ZK	12/13/2024	SDB3260123054	11,400.00	1.8264	20,244.19	20,820.98	0.0000	4.5800	50.0000	0.0000	(7.7265)	(0.8675)	0.0000	3	(8.5941)	01/06/2025
002410.ZK	12/13/2024	SDB3260123054	1,900.00	1.8264	3,374.03	3,470.16	0.0000	4.5800	50.0000	0.0000	(1.2878)	(0.1446)	0.0000	3	(1.4323)	01/06/2025
002410.ZK	12/13/2024	SDB3260123054	6,300.00	1.8264	11,187.58	11,506.33	0.0000	4.5800	50.0000	0.0000	(4.2699)	(0.4794)	0.0000	3	(4.7494)	01/06/2025
002410.ZK	12/13/2024	SDB3260123054	8,300.00	1.8264	14,739.19	15,159.14	0.0000	4.5800	50.0000	0.0000	(5.6255)	(0.6316)	0.0000	3	(6.2571)	01/06/2025
002410.ZK	12/13/2024	SDB3260123054	4,200.00	1.8264	7,458.39	7,670.89	0.0000	4.5800	50.0000	0.0000	(2.8466)	(0.3196)	0.0000	3	(3.1662)	01/06/2025
002410.ZK	12/13/2024	SDB3260123054	4,800.00	1.8264	8,523.87	8,766.73	0.0000	4.5800	50.0000	0.0000	(3.2533)	(0.3653)	0.0000	3	(3.6186)	01/06/2025
002410.ZK	12/13/2024	SDB3260123054	100.00	1.8264	177.58	182.64	0.0000	4.5800	50.0000	0.0000	(0.0678)	(0.0076)	0.0000	3	(0.0754)	01/06/2025
002410.ZK	12/13/2024	SDB3260123054	100.00	1.8264	177.58	182.64	0.0000	4.5800	50.0000	0.0000	(0.0678)	(0.0076)	0.0000	3	(0.0754)	01/06/2025
002410.ZK	12/13/2024	SDB3260123054	900.00	1.8264	1,598.23	1,643.76	0.0000	4.5800	50.0000	0.0000	(0.6100)	(0.0685)	0.0000	3	(0.6785)	01/06/2025
002410.ZK	12/13/2024	SDB3260123054	3,100.00	1.8264	5,505.00	5,661.85	0.0000	4.5800	50.0000	0.0000	(2.1011)	(0.2359)	0.0000	3	(2.3370)	01/06/2025
002410.ZK	12/13/2024	SDB3260123054	2,100.00	1.8264	3,729.19	3,835.44	0.0000	4.5800	50.0000	0.0000	(1.4233)	(0.1598)	0.0000	3	(1.5831)	01/06/2025
002410.ZK	12/13/2024	SDB3260123054	100.00	1.8264	177.58	182.64	0.0000	4.5800	50.0000	0.0000	(0.0678)	(0.0076)	0.0000	3	(0.0754)	01/06/2025
002410.ZK	12/13/2024	SDB3260123054	500.00	1.8264	887.90	913.20	0.0000	4.5800	50.0000	0.0000	(0.3389)	(0.0381)	0.0000	3	(0.3769)	01/06/2025
002410.ZK	12/13/2024	SDB3260123054	6,700.00	1.8264	11,897.90	12,236.89	0.0000	4.5800	50.0000	0.0000	(4.5410)	(0.5099)	0.0000	3	(5.0509)	01/06/2025
002410.ZK	12/13/2024	SDB3260123054	1,200.00	1.8264	2,130.97	2,191.68	0.0000	4.5800	50.0000	0.0000	(0.8133)	(0.0913)	0.0000	3	(0.9046)	01/06/2025
002410.ZK	12/13/2024	SDB3260123054	100.00	1.8264	177.58	182.64	0.0000	4.5800	50.0000	0.0000	(0.0678)	(0.0076)	0.0000	3	(0.0754)	01/06/2025
002410.ZK	12/13/2024	SDB3260123054	15,400.00	1.8264	27,347.41	28,126.59	0.0000	4.5800	50.0000	0.0000	(10.4376)	(1.1719)	0.0000	3	(11.6095)	01/06/2025
002410.ZK	12/13/2024	SDB3260123054	100.00	1.8264	177.58	182.64	0.0000	4.5800	50.0000	0.0000	(0.0678)	(0.0076)	0.0000	3	(0.0754)	01/06/2025
002410.ZK	12/13/2024	SDB3260123054	7,400.00	1.8264	13,140.96	13,515.37	0.0000	4.5800	50.0000	0.0000	(5.0155)	(0.5631)	0.0000	3	(5.5786)	01/06/2025
002410.ZK	12/12/2024	SDB3260123054	1,800.00	1.8089	3,196.45	3,256.03	0.0000	4.5800	50.0000	0.0000	(0.4067)	(0.0452)	0.0000	1	(0.4519)	01/06/2025
002410.ZK	12/12/2024	SDB3260123054	2,800.00	1.8089	4,972.26	5,064.94	0.0000	4.5800	50.0000	0.0000	(0.6326)	(0.0703)	0.0000	1	(0.7029)	01/06/2025
002410.ZK	12/12/2024	SDB3260123054	100.00	1.8089	177.58	180.89	0.0000	4.5800	50.0000	0.0000	(0.0226)	(0.0025)	0.0000	1	(0.0251)	01/06/2025
002410.ZK	12/12/2024	SDB3260123054	19,800.00	1.8089	35,160.96	35,816.34	0.0000	4.5800	50.0000	0.0000	(4.4733)	(0.4974)	0.0000	1	(4.9707)	01/06/2025
002410.ZK	12/12/2024	SDB3260123054	4,300.00	1.8089	7,635.97	7,778.30	0.0000	4.5800	50.0000	0.0000	(0.9715)	(0.1080)	0.0000	1	(1.0795)	01/06/2025
002410.ZK	12/12/2024	SDB3260123054	100.00	1.8089	177.58	180.89	0.0000	4.5800	50.0000	0.0000	(0.0226)	(0.0025)	0.0000	1	(0.0251)	01/06/2025
002410.ZK	12/12/2024	SDB3260123054	1,100.00	1.8089	1,953.39	1,989.80	0.0000	4.5800	50.0000	0.0000	(0.2485)	(0.0276)	0.0000	1	(0.2762)	01/06/2025
002410.ZK	12/12/2024	SDB3260123054	1,300.00	1.8089	2,308.55	2,351.58	0.0000	4.5800	50.0000	0.0000	(0.2937)	(0.0327)	0.0000	1	(0.3264)	01/06/2025
002410.ZK	12/12/2024	SDB3260123054	25,000.00	1.8089	44,395.15	45,222.65	0.0000	4.5800	50.0000	0.0000	(5.6480)	(0.6281)	0.0000	1	(6.2761)	01/06/2025
002410.ZK	12/12/2024	SDB3260123054	900.00	1.8089	1,598.23	1,628.02	0.0000	4.5800	50.0000	0.0000	(0.2033)	(0.0226)	0.0000	1	(0.2259)	01/06/2025
002410.ZK	12/12/2024	SDB3260123054	17,000.00	1.8089	30,188.70	30,751.40	0.0000	4.5800	50.0000	0.0000	(3.8407)	(0.4271)	0.0000	1	(4.2678)	01/06/2025
002410.ZK	12/12/2024	SDB3260123054	24,600.00	1.8089	43,684.83	44,499.09	0.0000	4.5800	50.0000	0.0000	(5.5577)	(0.6180)	0.0000	1	(6.1757)	01/06/2025
002410.ZK	12/12/2024	SDB3260123054	800.00	1.8089	1,420.64	1,447.12	0.0000	4.5800	50.0000	0.0000	(0.1807)	(0.0201)	0.0000	1	(0.2008)	01/06/2025
002410.ZK	12/12/2024	SDB3260123054	2,100.00	1.8089	3,729.19	3,798.70	0.0000	4.5800	50.0000	0.0000	(0.4744)	(0.0528)	0.0000	1	(0.5272)	01/06/2025
002410.ZK	12/12/2024	SDB3260123054	1,200.00	1.8089	2,130.97	2,170.69	0.0000	4.5800	50.0000	0.0000	(0.2711)	(0.0301)	0.0000	1	(0.3013)	01/06/2025
002410.ZK	12/12/2024	SDB3260123054	3,100.00	1.8089	5,505.00	5,607.61	0.0000	4.5800	50.0000	0.0000	(0.7004)	(0.0779)	0.0000	1	(0.7782)	01/06/2025
002410.ZK	12/12/2024	SDB3260123054	11,400.00	1.8089	20,244.19	20,621.53	0.0000	4.5800	50.0000	0.0000	(2.5755)	(0.2864)	0.0000	1	(2.8619)	01/06/2025
002410.ZK	12/12/2024	SDB3260123054	1,900.00	1.8089	3,374.03	3,436.92	0.0000	4.5800	50.0000	0.0000	(0.4293)	(0.0477)	0.0000	1	(0.4770)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GLODON COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
002410.ZK	12/12/2024	SDB3260123054	6,300.00	1.8089	11,187.58	11,396.11	0.0000	4.5800	50.0000	0.0000	(1.4233)	(0.1583)	0.0000	1	(1.5816)	01/06/2025
002410.ZK	12/12/2024	SDB3260123054	8,300.00	1.8089	14,739.19	15,013.92	0.0000	4.5800	50.0000	0.0000	(1.8752)	(0.2085)	0.0000	1	(2.0837)	01/06/2025
002410.ZK	12/12/2024	SDB3260123054	4,200.00	1.8089	7,458.39	7,597.41	0.0000	4.5800	50.0000	0.0000	(0.9489)	(0.1055)	0.0000	1	(1.0544)	01/06/2025
002410.ZK	12/12/2024	SDB3260123054	4,800.00	1.8089	8,523.87	8,682.75	0.0000	4.5800	50.0000	0.0000	(1.0844)	(0.1206)	0.0000	1	(1.2050)	01/06/2025
002410.ZK	12/12/2024	SDB3260123054	100.00	1.8089	177.58	180.89	0.0000	4.5800	50.0000	0.0000	(0.0226)	(0.0025)	0.0000	1	(0.0251)	01/06/2025
002410.ZK	12/12/2024	SDB3260123054	100.00	1.8089	177.58	180.89	0.0000	4.5800	50.0000	0.0000	(0.0226)	(0.0025)	0.0000	1	(0.0251)	01/06/2025
002410.ZK	12/12/2024	SDB3260123054	900.00	1.8089	1,598.23	1,628.02	0.0000	4.5800	50.0000	0.0000	(0.2033)	(0.0226)	0.0000	1	(0.2259)	01/06/2025
002410.ZK	12/12/2024	SDB3260123054	3,100.00	1.8089	5,505.00	5,607.61	0.0000	4.5800	50.0000	0.0000	(0.7004)	(0.0779)	0.0000	1	(0.7782)	01/06/2025
002410.ZK	12/12/2024	SDB3260123054	2,100.00	1.8089	3,729.19	3,798.70	0.0000	4.5800	50.0000	0.0000	(0.4744)	(0.0528)	0.0000	1	(0.5272)	01/06/2025
002410.ZK	12/12/2024	SDB3260123054	100.00	1.8089	177.58	180.89	0.0000	4.5800	50.0000	0.0000	(0.0226)	(0.0025)	0.0000	1	(0.0251)	01/06/2025
002410.ZK	12/12/2024	SDB3260123054	500.00	1.8089	887.90	904.45	0.0000	4.5800	50.0000	0.0000	(0.1130)	(0.0126)	0.0000	1	(0.1255)	01/06/2025
002410.ZK	12/12/2024	SDB3260123054	6,700.00	1.8089	11,897.90	12,119.67	0.0000	4.5800	50.0000	0.0000	(1.5137)	(0.1683)	0.0000	1	(1.6820)	01/06/2025
002410.ZK	12/12/2024	SDB3260123054	1,200.00	1.8089	2,130.97	2,170.69	0.0000	4.5800	50.0000	0.0000	(0.2711)	(0.0301)	0.0000	1	(0.3013)	01/06/2025
002410.ZK	12/12/2024	SDB3260123054	100.00	1.8089	177.58	180.89	0.0000	4.5800	50.0000	0.0000	(0.0226)	(0.0025)	0.0000	1	(0.0251)	01/06/2025
002410.ZK	12/12/2024	SDB3260123054	15,400.00	1.8089	27,347.41	27,857.15	0.0000	4.5800	50.0000	0.0000	(3.4792)	(0.3869)	0.0000	1	(3.8661)	01/06/2025
002410.ZK	12/12/2024	SDB3260123054	100.00	1.8089	177.58	180.89	0.0000	4.5800	50.0000	0.0000	(0.0226)	(0.0025)	0.0000	1	(0.0251)	01/06/2025
002410.ZK	12/12/2024	SDB3260123054	7,400.00	1.8089	13,140.96	13,385.90	0.0000	4.5800	50.0000	0.0000	(1.6718)	(0.1859)	0.0000	1	(1.8577)	01/06/2025
002410.ZK	12/11/2024	SDB3260123054	1,800.00	1.7774	3,196.45	3,199.37	0.0000	4.5800	50.0000	0.0000	(0.4067)	(0.0444)	0.0000	1	(0.4511)	01/06/2025
002410.ZK	12/11/2024	SDB3260123054	2,800.00	1.7774	4,972.26	4,976.80	0.0000	4.5800	50.0000	0.0000	(0.6326)	(0.0691)	0.0000	1	(0.7017)	01/06/2025
002410.ZK	12/11/2024	SDB3260123054	100.00	1.7774	177.58	177.74	0.0000	4.5800	50.0000	0.0000	(0.0226)	(0.0025)	0.0000	1	(0.0251)	01/06/2025
002410.ZK	12/11/2024	SDB3260123054	19,800.00	1.7774	35,160.96	35,193.09	0.0000	4.5800	50.0000	0.0000	(4.4733)	(0.4888)	0.0000	1	(4.9620)	01/06/2025
002410.ZK	12/11/2024	SDB3260123054	4,300.00	1.7774	7,635.97	7,642.94	0.0000	4.5800	50.0000	0.0000	(0.9715)	(0.1062)	0.0000	1	(1.0776)	01/06/2025
002410.ZK	12/11/2024	SDB3260123054	100.00	1.7774	177.58	177.74	0.0000	4.5800	50.0000	0.0000	(0.0226)	(0.0025)	0.0000	1	(0.0251)	01/06/2025
002410.ZK	12/11/2024	SDB3260123054	1,100.00	1.7774	1,953.39	1,955.17	0.0000	4.5800	50.0000	0.0000	(0.2485)	(0.0272)	0.0000	1	(0.2757)	01/06/2025
002410.ZK	12/11/2024	SDB3260123054	1,300.00	1.7774	2,308.55	2,310.66	0.0000	4.5800	50.0000	0.0000	(0.2937)	(0.0321)	0.0000	1	(0.3258)	01/06/2025
002410.ZK	12/11/2024	SDB3260123054	25,000.00	1.7774	44,395.15	44,435.72	0.0000	4.5800	50.0000	0.0000	(5.6480)	(0.6172)	0.0000	1	(6.2652)	01/06/2025
002410.ZK	12/11/2024	SDB3260123054	900.00	1.7774	1,598.23	1,599.69	0.0000	4.5800	50.0000	0.0000	(0.2033)	(0.0222)	0.0000	1	(0.2255)	01/06/2025
002410.ZK	12/11/2024	SDB3260123054	17,000.00	1.7774	30,188.70	30,216.29	0.0000	4.5800	50.0000	0.0000	(3.8407)	(0.4197)	0.0000	1	(4.2603)	01/06/2025
002410.ZK	12/11/2024	SDB3260123054	24,600.00	1.7774	43,684.83	43,724.75	0.0000	4.5800	50.0000	0.0000	(5.5577)	(0.6073)	0.0000	1	(6.1650)	01/06/2025
002410.ZK	12/11/2024	SDB3260123054	800.00	1.7774	1,420.64	1,421.94	0.0000	4.5800	50.0000	0.0000	(0.1807)	(0.0197)	0.0000	1	(0.2005)	01/06/2025
002410.ZK	12/11/2024	SDB3260123054	2,100.00	1.7774	3,729.19	3,732.60	0.0000	4.5800	50.0000	0.0000	(0.4744)	(0.0518)	0.0000	1	(0.5263)	01/06/2025
002410.ZK	12/11/2024	SDB3260123054	1,200.00	1.7774	2,130.97	2,132.91	0.0000	4.5800	50.0000	0.0000	(0.2711)	(0.0296)	0.0000	1	(0.3007)	01/06/2025
002410.ZK	12/11/2024	SDB3260123054	3,100.00	1.7774	5,505.00	5,510.03	0.0000	4.5800	50.0000	0.0000	(0.7004)	(0.0765)	0.0000	1	(0.7769)	01/06/2025
002410.ZK	12/11/2024	SDB3260123054	11,400.00	1.7774	20,244.19	20,262.69	0.0000	4.5800	50.0000	0.0000	(2.5755)	(0.2814)	0.0000	1	(2.8569)	01/06/2025
002410.ZK	12/11/2024	SDB3260123054	1,900.00	1.7774	3,374.03	3,377.12	0.0000	4.5800	50.0000	0.0000	(0.4293)	(0.0469)	0.0000	1	(0.4762)	01/06/2025
002410.ZK	12/11/2024	SDB3260123054	6,300.00	1.7774	11,187.58	11,197.80	0.0000	4.5800	50.0000	0.0000	(1.4233)	(0.1555)	0.0000	1	(1.5788)	01/06/2025
002410.ZK	12/11/2024	SDB3260123054	8,300.00	1.7774	14,739.19	14,752.66	0.0000	4.5800	50.0000	0.0000	(1.8752)	(0.2049)	0.0000	1	(2.0801)	01/06/2025
002410.ZK	12/11/2024	SDB3260123054	4,200.00	1.7774	7,458.39	7,465.20	0.0000	4.5800	50.0000	0.0000	(0.9489)	(0.1037)	0.0000	1	(1.0526)	01/06/2025
002410.ZK	12/11/2024	SDB3260123054	4,800.00	1.7774	8,523.87	8,531.66	0.0000	4.5800	50.0000	0.0000	(1.0844)	(0.1185)	0.0000	1	(1.2029)	01/06/2025
002410.ZK	12/11/2024	SDB3260123054	100.00	1.7774	177.58	177.74	0.0000	4.5800	50.0000	0.0000	(0.0226)	(0.0025)	0.0000	1	(0.0251)	01/06/2025
002410.ZK	12/11/2024	SDB3260123054	100.00	1.7774	177.58	177.74	0.0000	4.5800	50.0000	0.0000	(0.0226)	(0.0025)	0.0000	1	(0.0251)	01/06/2025
002410.ZK	12/11/2024	SDB3260123054	900.00	1.7774	1,598.23	1,599.69	0.0000	4.5800	50.0000	0.0000	(0.2033)	(0.0222)	0.0000	1	(0.2255)	01/06/2025
002410.ZK	12/11/2024	SDB3260123054	3,100.00	1.7774	5,505.00	5,510.03	0.0000	4.5800	50.0000	0.0000	(0.7004)	(0.0765)	0.0000	1	(0.7769)	01/06/2025
002410.ZK	12/11/2024	SDB3260123054	2,100.00	1.7774	3,729.19	3,732.60	0.0000	4.5800	50.0000	0.0000	(0.4744)	(0.0518)	0.0000	1	(0.5263)	01/06/2025
002410.ZK	12/11/2024	SDB3260123054	100.00	1.7774	177.58	177.74	0.0000	4.5800	50.0000	0.0000	(0.0226)	(0.0025)	0.0000	1	(0.0251)	01/06/2025
002410.ZK	12/11/2024	SDB3260123054	500.00	1.7774	887.90	888.71	0.0000	4.5800	50.0000	0.0000	(0.1130)	(0.0123)	0.0000	1	(0.1253)	01/06/2025
002410.ZK	12/11/2024	SDB3260123054	6,700.00	1.7774	11,897.90	11,908.77	0.0000	4.5800	50.0000	0.0000	(1.5137)	(0.1654)	0.0000	1	(1.6791)	01/06/2025
002410.ZK	12/11/2024	SDB3260123054	1,200.00	1.7774	2,130.97	2,132.91	0.0000	4.5800	50.0000	0.0000	(0.2711)	(0.0296)	0.0000	1	(0.3007)	01/06/2025
002410.ZK	12/11/2024	SDB3260123054	100.00	1.7774	177.58	177.74	0.0000	4.5800	50.0000	0.0000	(0.0226)	(0.0025)	0.0000	1	(0.0251)	01/06/2025
002410.ZK	12/11/2024	SDB3260123054	15,400.00	1.7774	27,347.41	27,372.41	0.0000	4.5800	50.0000	0.0000	(3.4792)	(0.3802)	0.0000	1	(3.8594)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GLODON COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
002410.ZK	12/11/2024	SDB3260123054	100.00	1.7774	177.58	177.74	0.0000	4.5800	50.0000	0.0000	(0.0226)	(0.0025)	0.0000	1	(0.0251)	01/06/2025
002410.ZK	12/11/2024	SDB3260123054	7,400.00	1.7774	13,140.96	13,152.97	0.0000	4.5800	50.0000	0.0000	(1.6718)	(0.1827)	0.0000	1	(1.8545)	01/06/2025
002410.ZK	12/10/2024	SDB3260123054	1,800.00	1.7579	3,196.45	3,164.28	0.0000	4.5800	50.0000	0.0000	(0.4067)	(0.0439)	0.0000	1	(0.4506)	01/06/2025
002410.ZK	12/10/2024	SDB3260123054	2,800.00	1.7579	4,972.26	4,922.21	0.0000	4.5800	50.0000	0.0000	(0.6326)	(0.0684)	0.0000	1	(0.7009)	01/06/2025
002410.ZK	12/10/2024	SDB3260123054	100.00	1.7579	177.58	175.79	0.0000	4.5800	50.0000	0.0000	(0.0226)	(0.0024)	0.0000	1	(0.0250)	01/06/2025
002410.ZK	12/10/2024	SDB3260123054	19,800.00	1.7579	35,160.96	34,807.03	0.0000	4.5800	50.0000	0.0000	(4.4733)	(0.4834)	0.0000	1	(4.9567)	01/06/2025
002410.ZK	12/10/2024	SDB3260123054	4,300.00	1.7579	7,635.97	7,559.10	0.0000	4.5800	50.0000	0.0000	(0.9715)	(0.1050)	0.0000	1	(1.0765)	01/06/2025
002410.ZK	12/10/2024	SDB3260123054	100.00	1.7579	177.58	175.79	0.0000	4.5800	50.0000	0.0000	(0.0226)	(0.0024)	0.0000	1	(0.0250)	01/06/2025
002410.ZK	12/10/2024	SDB3260123054	1,100.00	1.7579	1,953.39	1,933.72	0.0000	4.5800	50.0000	0.0000	(0.2485)	(0.0269)	0.0000	1	(0.2754)	01/06/2025
002410.ZK	12/10/2024	SDB3260123054	1,300.00	1.7579	2,308.55	2,285.31	0.0000	4.5800	50.0000	0.0000	(0.2937)	(0.0317)	0.0000	1	(0.3254)	01/06/2025
002410.ZK	12/10/2024	SDB3260123054	25,000.00	1.7579	44,395.15	43,948.27	0.0000	4.5800	50.0000	0.0000	(5.6480)	(0.6104)	0.0000	1	(6.2584)	01/06/2025
002410.ZK	12/10/2024	SDB3260123054	900.00	1.7579	1,598.23	1,582.14	0.0000	4.5800	50.0000	0.0000	(0.2033)	(0.0220)	0.0000	1	(0.2253)	01/06/2025
002410.ZK	12/10/2024	SDB3260123054	17,000.00	1.7579	30,188.70	29,884.83	0.0000	4.5800	50.0000	0.0000	(3.8407)	(0.4151)	0.0000	1	(4.2557)	01/06/2025
002410.ZK	12/10/2024	SDB3260123054	24,600.00	1.7579	43,684.83	43,245.10	0.0000	4.5800	50.0000	0.0000	(5.5577)	(0.6006)	0.0000	1	(6.1583)	01/06/2025
002410.ZK	12/10/2024	SDB3260123054	800.00	1.7579	1,420.64	1,406.34	0.0000	4.5800	50.0000	0.0000	(0.1807)	(0.0195)	0.0000	1	(0.2003)	01/06/2025
002410.ZK	12/10/2024	SDB3260123054	2,100.00	1.7579	3,729.19	3,691.66	0.0000	4.5800	50.0000	0.0000	(0.4744)	(0.0513)	0.0000	1	(0.5257)	01/06/2025
002410.ZK	12/10/2024	SDB3260123054	1,200.00	1.7579	2,130.97	2,109.52	0.0000	4.5800	50.0000	0.0000	(0.2711)	(0.0293)	0.0000	1	(0.3004)	01/06/2025
002410.ZK	12/10/2024	SDB3260123054	3,100.00	1.7579	5,505.00	5,449.59	0.0000	4.5800	50.0000	0.0000	(0.7004)	(0.0757)	0.0000	1	(0.7760)	01/06/2025
002410.ZK	12/10/2024	SDB3260123054	11,400.00	1.7579	20,244.19	20,040.41	0.0000	4.5800	50.0000	0.0000	(2.5755)	(0.2783)	0.0000	1	(2.8538)	01/06/2025
002410.ZK	12/10/2024	SDB3260123054	1,900.00	1.7579	3,374.03	3,340.07	0.0000	4.5800	50.0000	0.0000	(0.4293)	(0.0464)	0.0000	1	(0.4756)	01/06/2025
002410.ZK	12/10/2024	SDB3260123054	6,300.00	1.7579	11,187.58	11,074.97	0.0000	4.5800	50.0000	0.0000	(1.4233)	(0.1538)	0.0000	1	(1.5771)	01/06/2025
002410.ZK	12/10/2024	SDB3260123054	8,300.00	1.7579	14,739.19	14,590.83	0.0000	4.5800	50.0000	0.0000	(1.8752)	(0.2027)	0.0000	1	(2.0778)	01/06/2025
002410.ZK	12/10/2024	SDB3260123054	4,200.00	1.7579	7,458.39	7,383.31	0.0000	4.5800	50.0000	0.0000	(0.9489)	(0.1025)	0.0000	1	(1.0514)	01/06/2025
002410.ZK	12/10/2024	SDB3260123054	4,800.00	1.7579	8,523.87	8,438.07	0.0000	4.5800	50.0000	0.0000	(1.0844)	(0.1172)	0.0000	1	(1.2016)	01/06/2025
002410.ZK	12/10/2024	SDB3260123054	100.00	1.7579	177.58	175.79	0.0000	4.5800	50.0000	0.0000	(0.0226)	(0.0024)	0.0000	1	(0.0250)	01/06/2025
002410.ZK	12/10/2024	SDB3260123054	100.00	1.7579	177.58	175.79	0.0000	4.5800	50.0000	0.0000	(0.0226)	(0.0024)	0.0000	1	(0.0250)	01/06/2025
002410.ZK	12/10/2024	SDB3260123054	900.00	1.7579	1,598.23	1,582.14	0.0000	4.5800	50.0000	0.0000	(0.2033)	(0.0220)	0.0000	1	(0.2253)	01/06/2025
002410.ZK	12/10/2024	SDB3260123054	3,100.00	1.7579	5,505.00	5,449.59	0.0000	4.5800	50.0000	0.0000	(0.7004)	(0.0757)	0.0000	1	(0.7760)	01/06/2025
002410.ZK	12/10/2024	SDB3260123054	2,100.00	1.7579	3,729.19	3,691.66	0.0000	4.5800	50.0000	0.0000	(0.4744)	(0.0513)	0.0000	1	(0.5257)	01/06/2025
002410.ZK	12/10/2024	SDB3260123054	100.00	1.7579	177.58	175.79	0.0000	4.5800	50.0000	0.0000	(0.0226)	(0.0024)	0.0000	1	(0.0250)	01/06/2025
002410.ZK	12/10/2024	SDB3260123054	500.00	1.7579	887.90	878.97	0.0000	4.5800	50.0000	0.0000	(0.1130)	(0.0122)	0.0000	1	(0.1252)	01/06/2025
002410.ZK	12/10/2024	SDB3260123054	6,700.00	1.7579	11,897.90	11,778.14	0.0000	4.5800	50.0000	0.0000	(1.5137)	(0.1636)	0.0000	1	(1.6773)	01/06/2025
002410.ZK	12/10/2024	SDB3260123054	1,200.00	1.7579	2,130.97	2,109.52	0.0000	4.5800	50.0000	0.0000	(0.2711)	(0.0293)	0.0000	1	(0.3004)	01/06/2025
002410.ZK	12/10/2024	SDB3260123054	100.00	1.7579	177.58	175.79	0.0000	4.5800	50.0000	0.0000	(0.0226)	(0.0024)	0.0000	1	(0.0250)	01/06/2025
002410.ZK	12/10/2024	SDB3260123054	15,400.00	1.7579	27,347.41	27,072.14	0.0000	4.5800	50.0000	0.0000	(3.4792)	(0.3760)	0.0000	1	(3.8552)	01/06/2025
002410.ZK	12/10/2024	SDB3260123054	100.00	1.7579	177.58	175.79	0.0000	4.5800	50.0000	0.0000	(0.0226)	(0.0024)	0.0000	1	(0.0250)	01/06/2025
002410.ZK	12/10/2024	SDB3260123054	7,400.00	1.7579	13,140.96	13,008.69	0.0000	4.5800	50.0000	0.0000	(1.6718)	(0.1807)	0.0000	1	(1.8525)	01/06/2025
002410.ZK	12/09/2024	SDB3260123054	1,800.00	1.7392	3,196.45	3,130.54	0.0000	4.5800	50.0000	0.0000	(0.4067)	(0.0435)	0.0000	1	(0.4501)	01/06/2025
002410.ZK	12/09/2024	SDB3260123054	2,800.00	1.7392	4,972.26	4,869.73	0.0000	4.5800	50.0000	0.0000	(0.6326)	(0.0676)	0.0000	1	(0.7002)	01/06/2025
002410.ZK	12/09/2024	SDB3260123054	100.00	1.7392	177.58	173.92	0.0000	4.5800	50.0000	0.0000	(0.0226)	(0.0024)	0.0000	1	(0.0250)	01/06/2025
002410.ZK	12/09/2024	SDB3260123054	19,800.00	1.7392	35,160.96	34,435.96	0.0000	4.5800	50.0000	0.0000	(4.4733)	(0.4783)	0.0000	1	(4.9515)	01/06/2025
002410.ZK	12/09/2024	SDB3260123054	4,300.00	1.7392	7,635.97	7,478.52	0.0000	4.5800	50.0000	0.0000	(0.9715)	(0.1039)	0.0000	1	(1.0753)	01/06/2025
002410.ZK	12/09/2024	SDB3260123054	100.00	1.7392	177.58	173.92	0.0000	4.5800	50.0000	0.0000	(0.0226)	(0.0024)	0.0000	1	(0.0250)	01/06/2025
002410.ZK	12/09/2024	SDB3260123054	1,100.00	1.7392	1,953.39	1,913.11	0.0000	4.5800	50.0000	0.0000	(0.2485)	(0.0266)	0.0000	1	(0.2751)	01/06/2025
002410.ZK	12/09/2024	SDB3260123054	1,300.00	1.7392	2,308.55	2,260.95	0.0000	4.5800	50.0000	0.0000	(0.2937)	(0.0314)	0.0000	1	(0.3251)	01/06/2025
002410.ZK	12/09/2024	SDB3260123054	25,000.00	1.7392	44,395.15	43,479.75	0.0000	4.5800	50.0000	0.0000	(5.6480)	(0.6039)	0.0000	1	(6.2519)	01/06/2025
002410.ZK	12/09/2024	SDB3260123054	900.00	1.7392	1,598.23	1,565.27	0.0000	4.5800	50.0000	0.0000	(0.2033)	(0.0217)	0.0000	1	(0.2251)	01/06/2025
002410.ZK	12/09/2024	SDB3260123054	17,000.00	1.7392	30,188.70	29,566.23	0.0000	4.5800	50.0000	0.0000	(3.8407)	(0.4106)	0.0000	1	(4.2513)	01/06/2025
002410.ZK	12/09/2024	SDB3260123054	24,600.00	1.7392	43,684.83	42,784.07	0.0000	4.5800	50.0000	0.0000	(5.5577)	(0.5942)	0.0000	1	(6.1519)	01/06/2025
002410.ZK	12/09/2024	SDB3260123054	800.00	1.7392	1,420.64	1,391.35	0.0000	4.5800	50.0000	0.0000	(0.1807)	(0.0193)	0.0000	1	(0.2001)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GLODON COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
002410.ZK	12/09/2024	SDB3260123054	2,100.00	1.7392	3,729.19	3,652.30	0.0000	4.5800	50.0000	0.0000	(0.4744)	(0.0507)	0.0000	1	(0.5252)	01/06/2025
002410.ZK	12/09/2024	SDB3260123054	1,200.00	1.7392	2,130.97	2,087.03	0.0000	4.5800	50.0000	0.0000	(0.2711)	(0.0290)	0.0000	1	(0.3001)	01/06/2025
002410.ZK	12/09/2024	SDB3260123054	3,100.00	1.7392	5,505.00	5,391.49	0.0000	4.5800	50.0000	0.0000	(0.7004)	(0.0749)	0.0000	1	(0.7752)	01/06/2025
002410.ZK	12/09/2024	SDB3260123054	11,400.00	1.7392	20,244.19	19,826.77	0.0000	4.5800	50.0000	0.0000	(2.5755)	(0.2754)	0.0000	1	(2.8509)	01/06/2025
002410.ZK	12/09/2024	SDB3260123054	1,900.00	1.7392	3,374.03	3,304.46	0.0000	4.5800	50.0000	0.0000	(0.4293)	(0.0459)	0.0000	1	(0.4751)	01/06/2025
002410.ZK	12/09/2024	SDB3260123054	6,300.00	1.7392	11,187.58	10,956.90	0.0000	4.5800	50.0000	0.0000	(1.4233)	(0.1522)	0.0000	1	(1.5755)	01/06/2025
002410.ZK	12/09/2024	SDB3260123054	8,300.00	1.7392	14,739.19	14,435.28	0.0000	4.5800	50.0000	0.0000	(1.8752)	(0.2005)	0.0000	1	(2.0756)	01/06/2025
002410.ZK	12/09/2024	SDB3260123054	4,200.00	1.7392	7,458.39	7,304.60	0.0000	4.5800	50.0000	0.0000	(0.9489)	(0.1015)	0.0000	1	(1.0503)	01/06/2025
002410.ZK	12/09/2024	SDB3260123054	4,800.00	1.7392	8,523.87	8,348.11	0.0000	4.5800	50.0000	0.0000	(1.0844)	(0.1159)	0.0000	1	(1.2004)	01/06/2025
002410.ZK	12/09/2024	SDB3260123054	100.00	1.7392	177.58	173.92	0.0000	4.5800	50.0000	0.0000	(0.0226)	(0.0024)	0.0000	1	(0.0250)	01/06/2025
002410.ZK	12/09/2024	SDB3260123054	100.00	1.7392	177.58	173.92	0.0000	4.5800	50.0000	0.0000	(0.0226)	(0.0024)	0.0000	1	(0.0250)	01/06/2025
002410.ZK	12/09/2024	SDB3260123054	900.00	1.7392	1,598.23	1,565.27	0.0000	4.5800	50.0000	0.0000	(0.2033)	(0.0217)	0.0000	1	(0.2251)	01/06/2025
002410.ZK	12/09/2024	SDB3260123054	3,100.00	1.7392	5,505.00	5,391.49	0.0000	4.5800	50.0000	0.0000	(0.7004)	(0.0749)	0.0000	1	(0.7752)	01/06/2025
002410.ZK	12/09/2024	SDB3260123054	2,100.00	1.7392	3,729.19	3,652.30	0.0000	4.5800	50.0000	0.0000	(0.4744)	(0.0507)	0.0000	1	(0.5252)	01/06/2025
002410.ZK	12/09/2024	SDB3260123054	100.00	1.7392	177.58	173.92	0.0000	4.5800	50.0000	0.0000	(0.0226)	(0.0024)	0.0000	1	(0.0250)	01/06/2025
002410.ZK	12/09/2024	SDB3260123054	500.00	1.7392	887.90	869.60	0.0000	4.5800	50.0000	0.0000	(0.1130)	(0.0121)	0.0000	1	(0.1250)	01/06/2025
002410.ZK	12/09/2024	SDB3260123054	6,700.00	1.7392	11,897.90	11,652.57	0.0000	4.5800	50.0000	0.0000	(1.5137)	(0.1618)	0.0000	1	(1.6755)	01/06/2025
002410.ZK	12/09/2024	SDB3260123054	1,200.00	1.7392	2,130.97	2,087.03	0.0000	4.5800	50.0000	0.0000	(0.2711)	(0.0290)	0.0000	1	(0.3001)	01/06/2025
002410.ZK	12/09/2024	SDB3260123054	100.00	1.7392	177.58	173.92	0.0000	4.5800	50.0000	0.0000	(0.0226)	(0.0024)	0.0000	1	(0.0250)	01/06/2025
002410.ZK	12/09/2024	SDB3260123054	15,400.00	1.7392	27,347.41	26,783.53	0.0000	4.5800	50.0000	0.0000	(3.4792)	(0.3720)	0.0000	1	(3.8512)	01/06/2025
002410.ZK	12/09/2024	SDB3260123054	100.00	1.7392	177.58	173.92	0.0000	4.5800	50.0000	0.0000	(0.0226)	(0.0024)	0.0000	1	(0.0250)	01/06/2025
002410.ZK	12/09/2024	SDB3260123054	7,400.00	1.7392	13,140.96	12,870.01	0.0000	4.5800	50.0000	0.0000	(1.6718)	(0.1788)	0.0000	1	(1.8506)	01/06/2025
002410.ZK	12/06/2024	SDB3260123054	1,800.00	1.7837	3,196.45	3,210.63	0.0000	4.5800	50.0000	0.0000	(1.2200)	(0.1338)	0.0000	3	(1.3538)	01/06/2025
002410.ZK	12/06/2024	SDB3260123054	2,800.00	1.7837	4,972.26	4,994.32	0.0000	4.5800	50.0000	0.0000	(1.8977)	(0.2081)	0.0000	3	(2.1058)	01/06/2025
002410.ZK	12/06/2024	SDB3260123054	100.00	1.7837	177.58	178.37	0.0000	4.5800	50.0000	0.0000	(0.0678)	(0.0074)	0.0000	3	(0.0752)	01/06/2025
002410.ZK	12/06/2024	SDB3260123054	19,800.00	1.7837	35,160.96	35,316.94	0.0000	4.5800	50.0000	0.0000	(13.4198)	(1.4715)	0.0000	3	(14.8913)	01/06/2025
002410.ZK	12/06/2024	SDB3260123054	4,300.00	1.7837	7,635.97	7,669.84	0.0000	4.5800	50.0000	0.0000	(2.9144)	(0.3196)	0.0000	3	(3.2340)	01/06/2025
002410.ZK	12/06/2024	SDB3260123054	100.00	1.7837	177.58	178.37	0.0000	4.5800	50.0000	0.0000	(0.0678)	(0.0074)	0.0000	3	(0.0752)	01/06/2025
002410.ZK	12/06/2024	SDB3260123054	1,100.00	1.7837	1,953.39	1,962.05	0.0000	4.5800	50.0000	0.0000	(0.7455)	(0.0818)	0.0000	3	(0.8273)	01/06/2025
002410.ZK	12/06/2024	SDB3260123054	1,300.00	1.7837	2,308.55	2,318.79	0.0000	4.5800	50.0000	0.0000	(0.8811)	(0.0966)	0.0000	3	(0.9777)	01/06/2025
002410.ZK	12/06/2024	SDB3260123054	25,000.00	1.7837	44,395.15	44,592.10	0.0000	4.5800	50.0000	0.0000	(16.9441)	(1.8580)	0.0000	3	(18.8022)	01/06/2025
002410.ZK	12/06/2024	SDB3260123054	900.00	1.7837	1,598.23	1,605.32	0.0000	4.5800	50.0000	0.0000	(0.6100)	(0.0669)	0.0000	3	(0.6769)	01/06/2025
002410.ZK	12/06/2024	SDB3260123054	17,000.00	1.7837	30,188.70	30,322.63	0.0000	4.5800	50.0000	0.0000	(11.5220)	(1.2634)	0.0000	3	(12.7855)	01/06/2025
002410.ZK	12/06/2024	SDB3260123054	24,600.00	1.7837	43,684.83	43,878.63	0.0000	4.5800	50.0000	0.0000	(16.6730)	(1.8283)	0.0000	3	(18.5013)	01/06/2025
002410.ZK	12/06/2024	SDB3260123054	800.00	1.7837	1,420.64	1,426.95	0.0000	4.5800	50.0000	0.0000	(0.5422)	(0.0595)	0.0000	3	(0.6017)	01/06/2025
002410.ZK	12/06/2024	SDB3260123054	2,100.00	1.7837	3,729.19	3,745.74	0.0000	4.5800	50.0000	0.0000	(1.4233)	(0.1561)	0.0000	3	(1.5794)	01/06/2025
002410.ZK	12/06/2024	SDB3260123054	1,200.00	1.7837	2,130.97	2,140.42	0.0000	4.5800	50.0000	0.0000	(0.8133)	(0.0892)	0.0000	3	(0.9025)	01/06/2025
002410.ZK	12/06/2024	SDB3260123054	3,100.00	1.7837	5,505.00	5,529.42	0.0000	4.5800	50.0000	0.0000	(2.1011)	(0.2304)	0.0000	3	(2.3315)	01/06/2025
002410.ZK	12/06/2024	SDB3260123054	11,400.00	1.7837	20,244.19	20,334.00	0.0000	4.5800	50.0000	0.0000	(7.7265)	(0.8472)	0.0000	3	(8.5738)	01/06/2025
002410.ZK	12/06/2024	SDB3260123054	1,900.00	1.7837	3,374.03	3,389.00	0.0000	4.5800	50.0000	0.0000	(1.2878)	(0.1412)	0.0000	3	(1.4290)	01/06/2025
002410.ZK	12/06/2024	SDB3260123054	6,300.00	1.7837	11,187.58	11,237.21	0.0000	4.5800	50.0000	0.0000	(4.2699)	(0.4682)	0.0000	3	(4.7381)	01/06/2025
002410.ZK	12/06/2024	SDB3260123054	8,300.00	1.7837	14,739.19	14,804.58	0.0000	4.5800	50.0000	0.0000	(5.6255)	(0.6169)	0.0000	3	(6.2423)	01/06/2025
002410.ZK	12/06/2024	SDB3260123054	4,200.00	1.7837	7,458.39	7,491.47	0.0000	4.5800	50.0000	0.0000	(2.8466)	(0.3121)	0.0000	3	(3.1588)	01/06/2025
002410.ZK	12/06/2024	SDB3260123054	4,800.00	1.7837	8,523.87	8,561.68	0.0000	4.5800	50.0000	0.0000	(3.2533)	(0.3567)	0.0000	3	(3.6100)	01/06/2025
002410.ZK	12/06/2024	SDB3260123054	100.00	1.7837	177.58	178.37	0.0000	4.5800	50.0000	0.0000	(0.0678)	(0.0074)	0.0000	3	(0.0752)	01/06/2025
002410.ZK	12/06/2024	SDB3260123054	100.00	1.7837	177.58	178.37	0.0000	4.5800	50.0000	0.0000	(0.0678)	(0.0074)	0.0000	3	(0.0752)	01/06/2025
002410.ZK	12/06/2024	SDB3260123054	900.00	1.7837	1,598.23	1,605.32	0.0000	4.5800	50.0000	0.0000	(0.6100)	(0.0669)	0.0000	3	(0.6769)	01/06/2025
002410.ZK	12/06/2024	SDB3260123054	3,100.00	1.7837	5,505.00	5,529.42	0.0000	4.5800	50.0000	0.0000	(2.1011)	(0.2304)	0.0000	3	(2.3315)	01/06/2025
002410.ZK	12/06/2024	SDB3260123054	2,100.00	1.7837	3,729.19	3,745.74	0.0000	4.5800	50.0000	0.0000	(1.4233)	(0.1561)	0.0000	3	(1.5794)	01/06/2025
002410.ZK	12/06/2024	SDB3260123054	100.00	1.7837	177.58	178.37	0.0000	4.5800	50.0000	0.0000	(0.0678)	(0.0074)	0.0000	3	(0.0752)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GLODON COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
002410.ZK	12/06/2024	SDB3260123054	500.00	1.7837	887.90	891.84	0.0000	4.5800	50.0000	0.0000	(0.3389)	(0.0372)	0.0000	3	(0.3760)	01/06/2025
002410.ZK	12/06/2024	SDB3260123054	6,700.00	1.7837	11,897.90	11,950.68	0.0000	4.5800	50.0000	0.0000	(4.5410)	(0.4979)	0.0000	3	(5.0390)	01/06/2025
002410.ZK	12/06/2024	SDB3260123054	1,200.00	1.7837	2,130.97	2,140.42	0.0000	4.5800	50.0000	0.0000	(0.8133)	(0.0892)	0.0000	3	(0.9025)	01/06/2025
002410.ZK	12/06/2024	SDB3260123054	100.00	1.7837	177.58	178.37	0.0000	4.5800	50.0000	0.0000	(0.0678)	(0.0074)	0.0000	3	(0.0752)	01/06/2025
002410.ZK	12/06/2024	SDB3260123054	15,400.00	1.7837	27,347.41	27,468.73	0.0000	4.5800	50.0000	0.0000	(10.4376)	(1.1445)	0.0000	3	(11.5821)	01/06/2025
002410.ZK	12/06/2024	SDB3260123054	100.00	1.7837	177.58	178.37	0.0000	4.5800	50.0000	0.0000	(0.0678)	(0.0074)	0.0000	3	(0.0752)	01/06/2025
002410.ZK	12/06/2024	SDB3260123054	7,400.00	1.7837	13,140.96	13,199.26	0.0000	4.5800	50.0000	0.0000	(5.0155)	(0.5500)	0.0000	3	(5.5654)	01/06/2025
002410.ZK	12/05/2024	SDB3260123054	1,800.00	1.7978	3,196.45	3,236.10	0.0000	4.5800	50.0000	0.0000	(0.4067)	(0.0449)	0.0000	1	(0.4516)	01/06/2025
002410.ZK	12/05/2024	SDB3260123054	2,800.00	1.7978	4,972.26	5,033.93	0.0000	4.5800	50.0000	0.0000	(0.6326)	(0.0699)	0.0000	1	(0.7025)	01/06/2025
002410.ZK	12/05/2024	SDB3260123054	100.00	1.7978	177.58	179.78	0.0000	4.5800	50.0000	0.0000	(0.0226)	(0.0025)	0.0000	1	(0.0251)	01/06/2025
002410.ZK	12/05/2024	SDB3260123054	19,800.00	1.7978	35,160.96	35,597.09	0.0000	4.5800	50.0000	0.0000	(4.4733)	(0.4944)	0.0000	1	(4.9677)	01/06/2025
002410.ZK	12/05/2024	SDB3260123054	4,300.00	1.7978	7,635.97	7,730.68	0.0000	4.5800	50.0000	0.0000	(0.9715)	(0.1074)	0.0000	1	(1.0788)	01/06/2025
002410.ZK	12/05/2024	SDB3260123054	100.00	1.7978	177.58	179.78	0.0000	4.5800	50.0000	0.0000	(0.0226)	(0.0025)	0.0000	1	(0.0251)	01/06/2025
002410.ZK	12/05/2024	SDB3260123054	1,100.00	1.7978	1,953.39	1,977.62	0.0000	4.5800	50.0000	0.0000	(0.2485)	(0.0275)	0.0000	1	(0.2760)	01/06/2025
002410.ZK	12/05/2024	SDB3260123054	1,300.00	1.7978	2,308.55	2,337.18	0.0000	4.5800	50.0000	0.0000	(0.2937)	(0.0325)	0.0000	1	(0.3262)	01/06/2025
002410.ZK	12/05/2024	SDB3260123054	25,000.00	1.7978	44,395.15	44,945.82	0.0000	4.5800	50.0000	0.0000	(5.6480)	(0.6242)	0.0000	1	(6.2723)	01/06/2025
002410.ZK	12/05/2024	SDB3260123054	900.00	1.7978	1,598.23	1,618.05	0.0000	4.5800	50.0000	0.0000	(0.2033)	(0.0225)	0.0000	1	(0.2258)	01/06/2025
002410.ZK	12/05/2024	SDB3260123054	17,000.00	1.7978	30,188.70	30,563.16	0.0000	4.5800	50.0000	0.0000	(3.8407)	(0.4245)	0.0000	1	(4.2652)	01/06/2025
002410.ZK	12/05/2024	SDB3260123054	24,600.00	1.7978	43,684.83	44,226.69	0.0000	4.5800	50.0000	0.0000	(5.5577)	(0.6143)	0.0000	1	(6.1719)	01/06/2025
002410.ZK	12/05/2024	SDB3260123054	800.00	1.7978	1,420.64	1,438.27	0.0000	4.5800	50.0000	0.0000	(0.1807)	(0.0200)	0.0000	1	(0.2007)	01/06/2025
002410.ZK	12/05/2024	SDB3260123054	2,100.00	1.7978	3,729.19	3,775.45	0.0000	4.5800	50.0000	0.0000	(0.4744)	(0.0524)	0.0000	1	(0.5269)	01/06/2025
002410.ZK	12/05/2024	SDB3260123054	1,200.00	1.7978	2,130.97	2,157.40	0.0000	4.5800	50.0000	0.0000	(0.2711)	(0.0300)	0.0000	1	(0.3011)	01/06/2025
002410.ZK	12/05/2024	SDB3260123054	3,100.00	1.7978	5,505.00	5,573.28	0.0000	4.5800	50.0000	0.0000	(0.7004)	(0.0774)	0.0000	1	(0.7778)	01/06/2025
002410.ZK	12/05/2024	SDB3260123054	11,400.00	1.7978	20,244.19	20,495.30	0.0000	4.5800	50.0000	0.0000	(2.5755)	(0.2847)	0.0000	1	(2.8602)	01/06/2025
002410.ZK	12/05/2024	SDB3260123054	1,900.00	1.7978	3,374.03	3,415.88	0.0000	4.5800	50.0000	0.0000	(0.4293)	(0.0474)	0.0000	1	(0.4767)	01/06/2025
002410.ZK	12/05/2024	SDB3260123054	6,300.00	1.7978	11,187.58	11,326.35	0.0000	4.5800	50.0000	0.0000	(1.4233)	(0.1573)	0.0000	1	(1.5806)	01/06/2025
002410.ZK	12/05/2024	SDB3260123054	8,300.00	1.7978	14,739.19	14,922.01	0.0000	4.5800	50.0000	0.0000	(1.8752)	(0.2073)	0.0000	1	(2.0824)	01/06/2025
002410.ZK	12/05/2024	SDB3260123054	4,200.00	1.7978	7,458.39	7,550.90	0.0000	4.5800	50.0000	0.0000	(0.9489)	(0.1049)	0.0000	1	(1.0537)	01/06/2025
002410.ZK	12/05/2024	SDB3260123054	4,800.00	1.7978	8,523.87	8,629.60	0.0000	4.5800	50.0000	0.0000	(1.0844)	(0.1199)	0.0000	1	(1.2043)	01/06/2025
002410.ZK	12/05/2024	SDB3260123054	100.00	1.7978	177.58	179.78	0.0000	4.5800	50.0000	0.0000	(0.0226)	(0.0025)	0.0000	1	(0.0251)	01/06/2025
002410.ZK	12/05/2024	SDB3260123054	100.00	1.7978	177.58	179.78	0.0000	4.5800	50.0000	0.0000	(0.0226)	(0.0025)	0.0000	1	(0.0251)	01/06/2025
002410.ZK	12/05/2024	SDB3260123054	900.00	1.7978	1,598.23	1,618.05	0.0000	4.5800	50.0000	0.0000	(0.2033)	(0.0225)	0.0000	1	(0.2258)	01/06/2025
002410.ZK	12/05/2024	SDB3260123054	3,100.00	1.7978	5,505.00	5,573.28	0.0000	4.5800	50.0000	0.0000	(0.7004)	(0.0774)	0.0000	1	(0.7778)	01/06/2025
002410.ZK	12/05/2024	SDB3260123054	2,100.00	1.7978	3,729.19	3,775.45	0.0000	4.5800	50.0000	0.0000	(0.4744)	(0.0524)	0.0000	1	(0.5269)	01/06/2025
002410.ZK	12/05/2024	SDB3260123054	100.00	1.7978	177.58	179.78	0.0000	4.5800	50.0000	0.0000	(0.0226)	(0.0025)	0.0000	1	(0.0251)	01/06/2025
002410.ZK	12/05/2024	SDB3260123054	500.00	1.7978	887.90	898.92	0.0000	4.5800	50.0000	0.0000	(0.1130)	(0.0125)	0.0000	1	(0.1254)	01/06/2025
002410.ZK	12/05/2024	SDB3260123054	6,700.00	1.7978	11,897.90	12,045.48	0.0000	4.5800	50.0000	0.0000	(1.5137)	(0.1673)	0.0000	1	(1.6810)	01/06/2025
002410.ZK	12/05/2024	SDB3260123054	1,200.00	1.7978	2,130.97	2,157.40	0.0000	4.5800	50.0000	0.0000	(0.2711)	(0.0300)	0.0000	1	(0.3011)	01/06/2025
002410.ZK	12/05/2024	SDB3260123054	100.00	1.7978	177.58	179.78	0.0000	4.5800	50.0000	0.0000	(0.0226)	(0.0025)	0.0000	1	(0.0251)	01/06/2025
002410.ZK	12/05/2024	SDB3260123054	15,400.00	1.7978	27,347.41	27,686.63	0.0000	4.5800	50.0000	0.0000	(3.4792)	(0.3845)	0.0000	1	(3.8637)	01/06/2025
002410.ZK	12/05/2024	SDB3260123054	100.00	1.7978	177.58	179.78	0.0000	4.5800	50.0000	0.0000	(0.0226)	(0.0025)	0.0000	1	(0.0251)	01/06/2025
002410.ZK	12/05/2024	SDB3260123054	7,400.00	1.7978	13,140.96	13,303.96	0.0000	4.5800	50.0000	0.0000	(1.6718)	(0.1848)	0.0000	1	(1.8566)	01/06/2025
002410.ZK	12/04/2024	SDB3260123054	1,800.00	1.7758	3,196.45	3,196.45	0.0000	4.5800	50.0000	0.0000	(0.4067)	(0.0444)	0.0000	1	(0.4511)	01/06/2025
002410.ZK	12/04/2024	SDB3260123054	2,800.00	1.7758	4,972.26	4,972.26	0.0000	4.5800	50.0000	0.0000	(0.6326)	(0.0691)	0.0000	1	(0.7016)	01/06/2025
002410.ZK	12/04/2024	SDB3260123054	100.00	1.7758	177.58	177.58	0.0000	4.5800	50.0000	0.0000	(0.0226)	(0.0025)	0.0000	1	(0.0251)	01/06/2025
002410.ZK	12/04/2024	SDB3260123054	19,800.00	1.7758	35,160.96	35,160.96	0.0000	4.5800	50.0000	0.0000	(4.4733)	(0.4883)	0.0000	1	(4.9616)	01/06/2025
002410.ZK	12/04/2024	SDB3260123054	4,300.00	1.7758	7,635.97	7,635.97	0.0000	4.5800	50.0000	0.0000	(0.9715)	(0.1061)	0.0000	1	(1.0775)	01/06/2025
002410.ZK	12/04/2024	SDB3260123054	100.00	1.7758	177.58	177.58	0.0000	4.5800	50.0000	0.0000	(0.0226)	(0.0025)	0.0000	1	(0.0251)	01/06/2025
002410.ZK	12/04/2024	SDB3260123054	1,100.00	1.7758	1,953.39	1,953.39	0.0000	4.5800	50.0000	0.0000	(0.2485)	(0.0271)	0.0000	1	(0.2756)	01/06/2025
002410.ZK	12/04/2024	SDB3260123054	1,300.00	1.7758	2,308.55	2,308.55	0.0000	4.5800	50.0000	0.0000	(0.2937)	(0.0321)	0.0000	1	(0.3258)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GLODON COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
002410.ZK	12/04/2024	SDB3260123054	25,000.00	1.7758	44,395.15	44,395.15	0.0000	4.5800	50.0000	0.0000	(5.6480)	(0.6166)	0.0000	1	(6.2646)	01/06/2025
002410.ZK	12/04/2024	SDB3260123054	1,000.00	1.7758	1,775.81	1,775.81	0.0000	4.5800	50.0000	0.0000	(0.2259)	(0.0247)	0.0000	1	(0.2506)	01/06/2025
002410.ZK	12/04/2024	SDB3260123054	17,000.00	1.7758	30,188.70	30,188.70	0.0000	4.5800	50.0000	0.0000	(3.8407)	(0.4193)	0.0000	1	(4.2600)	01/06/2025
002410.ZK	12/04/2024	SDB3260123054	24,600.00	1.7758	43,684.83	43,684.83	0.0000	4.5800	50.0000	0.0000	(5.5577)	(0.6067)	0.0000	1	(6.1644)	01/06/2025
002410.ZK	12/04/2024	SDB3260123054	800.00	1.7758	1,420.64	1,420.64	0.0000	4.5800	50.0000	0.0000	(0.1807)	(0.0197)	0.0000	1	(0.2005)	01/06/2025
002410.ZK	12/04/2024	SDB3260123054	2,100.00	1.7758	3,729.19	3,729.19	0.0000	4.5800	50.0000	0.0000	(0.4744)	(0.0518)	0.0000	1	(0.5262)	01/06/2025
002410.ZK	12/04/2024	SDB3260123054	1,200.00	1.7758	2,130.97	2,130.97	0.0000	4.5800	50.0000	0.0000	(0.2711)	(0.0296)	0.0000	1	(0.3007)	01/06/2025
002410.ZK	12/04/2024	SDB3260123054	3,100.00	1.7758	5,505.00	5,505.00	0.0000	4.5800	50.0000	0.0000	(0.7004)	(0.0765)	0.0000	1	(0.7768)	01/06/2025
002410.ZK	12/04/2024	SDB3260123054	11,400.00	1.7758	20,244.19	20,244.19	0.0000	4.5800	50.0000	0.0000	(2.5755)	(0.2812)	0.0000	1	(2.8567)	01/06/2025
002410.ZK	12/04/2024	SDB3260123054	1,900.00	1.7758	3,374.03	3,374.03	0.0000	4.5800	50.0000	0.0000	(0.4293)	(0.0469)	0.0000	1	(0.4761)	01/06/2025
002410.ZK	12/04/2024	SDB3260123054	6,300.00	1.7758	11,187.58	11,187.58	0.0000	4.5800	50.0000	0.0000	(1.4233)	(0.1554)	0.0000	1	(1.5787)	01/06/2025
002410.ZK	12/04/2024	SDB3260123054	8,300.00	1.7758	14,739.19	14,739.19	0.0000	4.5800	50.0000	0.0000	(1.8752)	(0.2047)	0.0000	1	(2.0799)	01/06/2025
002410.ZK	12/04/2024	SDB3260123054	4,200.00	1.7758	7,458.39	7,458.39	0.0000	4.5800	50.0000	0.0000	(0.9489)	(0.1036)	0.0000	1	(1.0525)	01/06/2025
002410.ZK	12/04/2024	SDB3260123054	4,800.00	1.7758	8,523.87	8,523.87	0.0000	4.5800	50.0000	0.0000	(1.0844)	(0.1184)	0.0000	1	(1.2028)	01/06/2025
002410.ZK	12/04/2024	SDB3260123054	100.00	1.7758	177.58	177.58	0.0000	4.5800	50.0000	0.0000	(0.0226)	(0.0025)	0.0000	1	(0.0251)	01/06/2025
002410.ZK	12/04/2024	SDB3260123054	100.00	1.7758	177.58	177.58	0.0000	4.5800	50.0000	0.0000	(0.0226)	(0.0025)	0.0000	1	(0.0251)	01/06/2025
002410.ZK	12/04/2024	SDB3260123054	900.00	1.7758	1,598.23	1,598.23	0.0000	4.5800	50.0000	0.0000	(0.2033)	(0.0222)	0.0000	1	(0.2255)	01/06/2025
002410.ZK	12/04/2024	SDB3260123054	3,100.00	1.7758	5,505.00	5,505.00	0.0000	4.5800	50.0000	0.0000	(0.7004)	(0.0765)	0.0000	1	(0.7768)	01/06/2025
002410.ZK	12/04/2024	SDB3260123054	2,100.00	1.7758	3,729.19	3,729.19	0.0000	4.5800	50.0000	0.0000	(0.4744)	(0.0518)	0.0000	1	(0.5262)	01/06/2025
002410.ZK	12/04/2024	SDB3260123054	100.00	1.7758	177.58	177.58	0.0000	4.5800	50.0000	0.0000	(0.0226)	(0.0025)	0.0000	1	(0.0251)	01/06/2025
002410.ZK	12/04/2024	SDB3260123054	500.00	1.7758	887.90	887.90	0.0000	4.5800	50.0000	0.0000	(0.1130)	(0.0123)	0.0000	1	(0.1253)	01/06/2025
002410.ZK	12/04/2024	SDB3260123054	6,700.00	1.7758	11,897.90	11,897.90	0.0000	4.5800	50.0000	0.0000	(1.5137)	(0.1652)	0.0000	1	(1.6789)	01/06/2025
002410.ZK	12/04/2024	SDB3260123054	1,200.00	1.7758	2,130.97	2,130.97	0.0000	4.5800	50.0000	0.0000	(0.2711)	(0.0296)	0.0000	1	(0.3007)	01/06/2025
002410.ZK	12/04/2024	SDB3260123054	100.00	1.7758	177.58	177.58	0.0000	4.5800	50.0000	0.0000	(0.0226)	(0.0025)	0.0000	1	(0.0251)	01/06/2025
002410.ZK	12/04/2024	SDB3260123054	15,400.00	1.7758	27,347.41	27,347.41	0.0000	4.5800	50.0000	0.0000	(3.4792)	(0.3798)	0.0000	1	(3.8590)	01/06/2025
002410.ZK	12/04/2024	SDB3260123054	100.00	1.7758	177.58	177.58	0.0000	4.5800	50.0000	0.0000	(0.0226)	(0.0025)	0.0000	1	(0.0251)	01/06/2025
002410.ZK	12/04/2024	SDB3260123054	7,400.00	1.7758	13,140.96	13,140.96	0.0000	4.5800	50.0000	0.0000	(1.6718)	(0.1825)	0.0000	1	(1.8543)	01/06/2025
TOTAL GLODON COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND												(1,306.8882)	(144.8014)	0.0000	(1,451.6897)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GONGNIU GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND																
603195.SH	01/03/2025	SDB3260123138	1,700.00	9.7681	16,642.25	16,605.79	0.0000	4.3300	50.0000	0.0000	(6.0051)	(0.6919)	0.0000	3	(6.6970)	01/06/2025
603195.SH	01/03/2025	SDB3260123138	800.00	9.7681	7,893.62	7,814.49	0.0000	4.3300	50.0000	0.0000	(2.8483)	(0.3256)	0.0000	3	(3.1739)	01/06/2025
603195.SH	01/03/2025	SDB3260123138	3,100.00	9.7681	30,588.31	30,281.14	0.0000	4.3300	50.0000	0.0000	(11.0373)	(1.2617)	0.0000	3	(12.2990)	01/06/2025
603195.SH	01/03/2025	SDB3260123138	100.00	9.7681	995.09	976.81	0.0000	4.3300	50.0000	0.0000	(0.3591)	(0.0407)	0.0000	3	(0.3998)	01/06/2025
603195.SH	01/03/2025	SDB3260123138	200.00	9.7681	1,967.66	1,953.62	0.0000	4.3300	50.0000	0.0000	(0.7100)	(0.0814)	0.0000	3	(0.7914)	01/06/2025
603195.SH	01/03/2025	SDB3260123138	100.00	9.7681	983.78	976.81	0.0000	4.3300	50.0000	0.0000	(0.3550)	(0.0407)	0.0000	3	(0.3957)	01/06/2025
603195.SH	01/03/2025	SDB3260123138	300.00	9.7681	2,940.71	2,930.43	0.0000	4.3300	50.0000	0.0000	(1.0611)	(0.1221)	0.0000	3	(1.1832)	01/06/2025
603195.SH	01/03/2025	SDB3260123138	1,200.00	9.7681	11,775.79	11,721.73	0.0000	4.3300	50.0000	0.0000	(4.2491)	(0.4884)	0.0000	3	(4.7375)	01/06/2025
603195.SH	01/03/2025	SDB3260123138	200.00	9.7681	1,967.82	1,953.62	0.0000	4.3300	50.0000	0.0000	(0.7101)	(0.0814)	0.0000	3	(0.7915)	01/06/2025
603195.SH	01/03/2025	SDB3260123138	700.00	9.7681	6,899.91	6,837.68	0.0000	4.3300	50.0000	0.0000	(2.4897)	(0.2849)	0.0000	3	(2.7746)	01/06/2025
603195.SH	01/03/2025	SDB3260123138	4,500.00	9.7681	44,471.86	43,956.50	0.0000	4.3300	50.0000	0.0000	(16.0469)	(1.8315)	0.0000	3	(17.8785)	01/06/2025
603195.SH	01/03/2025	SDB3260123138	500.00	9.7681	4,920.96	4,884.06	0.0000	4.3300	50.0000	0.0000	(1.7756)	(0.2035)	0.0000	3	(1.9791)	01/06/2025
603195.SH	01/03/2025	SDB3260123138	1,700.00	9.7681	16,784.87	16,605.79	0.0000	4.3300	50.0000	0.0000	(6.0565)	(0.6919)	0.0000	3	(6.7484)	01/06/2025
603195.SH	01/03/2025	SDB3260123138	400.00	9.7681	3,938.50	3,907.24	0.0000	4.3300	50.0000	0.0000	(1.4211)	(0.1628)	0.0000	3	(1.5839)	01/06/2025
603195.SH	01/03/2025	SDB3260123138	2,500.00	9.7681	24,468.13	24,420.28	0.0000	4.3300	50.0000	0.0000	(8.8289)	(1.0175)	0.0000	3	(9.8464)	01/06/2025
603195.SH	01/03/2025	SDB3260123138	100.00	9.7681	975.90	976.81	0.0000	4.3300	50.0000	0.0000	(0.3521)	(0.0407)	0.0000	3	(0.3928)	01/06/2025
603195.SH	01/03/2025	SDB3260123138	100.00	9.7681	976.15	976.81	0.0000	4.3300	50.0000	0.0000	(0.3522)	(0.0407)	0.0000	3	(0.3929)	01/06/2025
603195.SH	01/03/2025	SDB3260123138	300.00	9.7681	2,949.77	2,930.43	0.0000	4.3300	50.0000	0.0000	(1.0644)	(0.1221)	0.0000	3	(1.1865)	01/06/2025
603195.SH	01/03/2025	SDB3260123138	100.00	9.7681	983.26	976.81	0.0000	4.3300	50.0000	0.0000	(0.3548)	(0.0407)	0.0000	3	(0.3955)	01/06/2025
603195.SH	01/03/2025	SDB3260123138	400.00	9.7681	3,933.03	3,907.24	0.0000	4.3300	50.0000	0.0000	(1.4192)	(0.1628)	0.0000	3	(1.5820)	01/06/2025
603195.SH	01/03/2025	SDB3260123138	100.00	9.7681	983.26	976.81	0.0000	4.3300	50.0000	0.0000	(0.3548)	(0.0407)	0.0000	3	(0.3955)	01/06/2025
603195.SH	01/03/2025	SDB3260123138	200.00	9.7681	1,966.52	1,953.62	0.0000	4.3300	50.0000	0.0000	(0.7096)	(0.0814)	0.0000	3	(0.7910)	01/06/2025
603195.SH	01/03/2025	SDB3260123138	100.00	9.7681	983.26	976.81	0.0000	4.3300	50.0000	0.0000	(0.3548)	(0.0407)	0.0000	3	(0.3955)	01/06/2025
603195.SH	01/03/2025	SDB3260123138	1,200.00	9.7681	11,799.09	11,721.73	0.0000	4.3300	50.0000	0.0000	(4.2575)	(0.4884)	0.0000	3	(4.7459)	01/06/2025
603195.SH	01/03/2025	SDB3260123138	6,400.00	9.7681	62,928.49	62,515.90	0.0000	4.3300	50.0000	0.0000	(22.7067)	(2.6048)	0.0000	3	(25.3115)	01/06/2025
603195.SH	01/03/2025	SDB3260123138	10,500.00	9.7681	103,242.06	102,565.15	0.0000	4.3300	50.0000	0.0000	(37.2532)	(4.2735)	0.0000	3	(41.5267)	01/06/2025
603195.SH	01/03/2025	SDB3260123138	5,400.00	9.7681	53,095.92	52,747.79	0.0000	4.3300	50.0000	0.0000	(19.1588)	(2.1978)	0.0000	3	(21.3566)	01/06/2025
603195.SH	01/03/2025	SDB3260123138	700.00	9.7681	6,882.80	6,837.68	0.0000	4.3300	50.0000	0.0000	(2.4835)	(0.2849)	0.0000	3	(2.7684)	01/06/2025
603195.SH	01/03/2025	SDB3260123138	500.00	9.7681	4,916.29	4,884.06	0.0000	4.3300	50.0000	0.0000	(1.7740)	(0.2035)	0.0000	3	(1.9775)	01/06/2025
603195.SH	01/03/2025	SDB3260123138	3,100.00	9.7681	30,480.99	30,281.14	0.0000	4.3300	50.0000	0.0000	(10.9986)	(1.2617)	0.0000	3	(12.2603)	01/06/2025
603195.SH	01/03/2025	SDB3260123138	2,929.00	9.7681	28,799.62	28,610.79	0.0000	4.3300	50.0000	0.0000	(10.3919)	(1.1921)	0.0000	3	(11.5840)	01/06/2025
603195.SH	01/03/2025	SDB3260123138	200.00	9.7681	1,966.52	1,953.62	0.0000	4.3300	50.0000	0.0000	(0.7096)	(0.0814)	0.0000	3	(0.7910)	01/06/2025
603195.SH	01/03/2025	SDB3260123138	6,500.00	9.7681	63,911.75	63,492.72	0.0000	4.3300	50.0000	0.0000	(23.0615)	(2.6455)	0.0000	3	(25.7070)	01/06/2025
603195.SH	01/03/2025	SDB3260123138	200.00	9.7681	1,966.52	1,953.62	0.0000	4.3300	50.0000	0.0000	(0.7096)	(0.0814)	0.0000	3	(0.7910)	01/06/2025
603195.SH	01/03/2025	SDB3260123138	100.00	9.7681	983.26	976.81	0.0000	4.3300	50.0000	0.0000	(0.3548)	(0.0407)	0.0000	3	(0.3955)	01/06/2025
603195.SH	01/03/2025	SDB3260123138	7,600.00	9.7681	74,727.59	74,237.64	0.0000	4.3300	50.0000	0.0000	(26.9642)	(3.0932)	0.0000	3	(30.0574)	01/06/2025
603195.SH	01/03/2025	SDB3260123138	900.00	9.7681	8,849.32	8,791.30	0.0000	4.3300	50.0000	0.0000	(3.1931)	(0.3663)	0.0000	3	(3.5594)	01/06/2025
603195.SH	01/03/2025	SDB3260123138	14,880.00	9.7681	146,308.75	145,349.48	0.0000	4.3300	50.0000	0.0000	(52.7931)	(6.0562)	0.0000	3	(58.8493)	01/06/2025
603195.SH	01/03/2025	SDB3260123138	100.00	9.7681	983.26	976.81	0.0000	4.3300	50.0000	0.0000	(0.3548)	(0.0407)	0.0000	3	(0.3955)	01/06/2025
603195.SH	01/03/2025	SDB3260123138	6,000.00	9.7681	58,995.46	58,608.66	0.0000	4.3300	50.0000	0.0000	(21.2875)	(2.4420)	0.0000	3	(23.7296)	01/06/2025
603195.SH	01/03/2025	SDB3260123138	600.00	9.7681	5,899.55	5,860.87	0.0000	4.3300	50.0000	0.0000	(2.1288)	(0.2442)	0.0000	3	(2.3730)	01/06/2025
603195.SH	01/03/2025	SDB3260123138	3,100.00	9.7681	30,480.99	30,281.14	0.0000	4.3300	50.0000	0.0000	(10.9986)	(1.2617)	0.0000	3	(12.2603)	01/06/2025
603195.SH	01/03/2025	SDB3260123138	2,600.00	9.7681	25,564.70	25,397.09	0.0000	4.3300	50.0000	0.0000	(9.2246)	(1.0582)	0.0000	3	(10.2828)	01/06/2025
603195.SH	01/03/2025	SDB3260123138	100.00	9.7681	983.26	976.81	0.0000	4.3300	50.0000	0.0000	(0.3548)	(0.0407)	0.0000	3	(0.3955)	01/06/2025
603195.SH	01/03/2025	SDB3260123138	100.00	9.7681	983.26	976.81	0.0000	4.3300	50.0000	0.0000	(0.3548)	(0.0407)	0.0000	3	(0.3955)	01/06/2025
603195.SH	01/03/2025	SDB3260123138	400.00	9.7681	3,933.03	3,907.24	0.0000	4.3300	50.0000	0.0000	(1.4192)	(0.1628)	0.0000	3	(1.5820)	01/06/2025
603195.SH	01/03/2025	SDB3260123138	200.00	9.7681	1,966.52	1,953.62	0.0000	4.3300	50.0000	0.0000	(0.7096)	(0.0814)	0.0000	3	(0.7910)	01/06/2025
603195.SH	01/03/2025	SDB3260123138	100.00	9.7681	983.26	976.81	0.0000	4.3300	50.0000	0.0000	(0.3548)	(0.0407)	0.0000	3	(0.3955)	01/06/2025
603195.SH	01/03/2025	SDB3260123138	2,289.00	9.7681	22,506.77	22,359.20	0.0000	4.3300	50.0000	0.0000	(8.1212)	(0.9316)	0.0000	3	(9.0528)	01/06/2025
603195.SH	01/03/2025	SDB3260123138	1,700.00	9.7681	16,715.38	16,605.79	0.0000	4.3300	50.0000	0.0000	(6.0315)	(0.6919)	0.0000	3	(6.7234)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GONGNIU GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603195.SH	01/03/2025	SDB3260123138	2,600.00	9.7681	25,564.70	25,397.09	0.0000	4.3300	50.0000	0.0000	(9.2246)	(1.0582)	0.0000	3	(10.2828)	01/06/2025
603195.SH	01/03/2025	SDB3260123138	700.00	9.7681	6,882.80	6,837.68	0.0000	4.3300	50.0000	0.0000	(2.4835)	(0.2849)	0.0000	3	(2.7684)	01/06/2025
603195.SH	01/03/2025	SDB3260123138	900.00	9.7681	8,849.32	8,791.30	0.0000	4.3300	50.0000	0.0000	(3.1931)	(0.3663)	0.0000	3	(3.5594)	01/06/2025
603195.SH	01/03/2025	SDB3260123138	200.00	9.7681	1,966.52	1,953.62	0.0000	4.3300	50.0000	0.0000	(0.7096)	(0.0814)	0.0000	3	(0.7910)	01/06/2025
603195.SH	01/03/2025	SDB3260123138	900.00	9.7681	8,849.32	8,791.30	0.0000	4.3300	50.0000	0.0000	(3.1931)	(0.3663)	0.0000	3	(3.5594)	01/06/2025
603195.SH	01/03/2025	SDB3260123138	400.00	9.7681	3,933.03	3,907.24	0.0000	4.3300	50.0000	0.0000	(1.4192)	(0.1628)	0.0000	3	(1.5820)	01/06/2025
603195.SH	01/03/2025	SDB3260123138	100.00	9.7681	983.26	976.81	0.0000	4.3300	50.0000	0.0000	(0.3548)	(0.0407)	0.0000	3	(0.3955)	01/06/2025
603195.SH	01/03/2025	SDB3260123138	100.00	9.7681	983.26	976.81	0.0000	4.3300	50.0000	0.0000	(0.3548)	(0.0407)	0.0000	3	(0.3955)	01/06/2025
603195.SH	01/03/2025	SDB3260123138	700.00	9.7681	6,882.80	6,837.68	0.0000	4.3300	50.0000	0.0000	(2.4835)	(0.2849)	0.0000	3	(2.7684)	01/06/2025
603195.SH	01/03/2025	SDB3260123138	200.00	9.7681	1,966.52	1,953.62	0.0000	4.3300	50.0000	0.0000	(0.7096)	(0.0814)	0.0000	3	(0.7910)	01/06/2025
603195.SH	01/03/2025	SDB3260123138	22,700.00	9.7681	223,199.50	221,736.10	0.0000	4.3300	50.0000	0.0000	(80.5378)	(9.2390)	0.0000	3	(89.7768)	01/06/2025
603195.SH	01/03/2025	SDB3260123138	300.00	9.7681	2,949.77	2,930.43	0.0000	4.3300	50.0000	0.0000	(1.0644)	(0.1221)	0.0000	3	(1.1865)	01/06/2025
603195.SH	01/03/2025	SDB3260123138	1,500.00	9.7681	14,748.87	14,652.17	0.0000	4.3300	50.0000	0.0000	(5.3219)	(0.6105)	0.0000	3	(5.9324)	01/06/2025
603195.SH	01/03/2025	SDB3260123138	300.00	9.7681	2,949.77	2,930.43	0.0000	4.3300	50.0000	0.0000	(1.0644)	(0.1221)	0.0000	3	(1.1865)	01/06/2025
603195.SH	01/03/2025	SDB3260123138	8,211.00	9.7681	80,735.29	80,205.95	0.0000	4.3300	50.0000	0.0000	(29.1320)	(3.3419)	0.0000	3	(32.4739)	01/06/2025
603195.SH	01/03/2025	SDB3260123138	5,000.00	9.7681	49,162.89	48,840.55	0.0000	4.3300	50.0000	0.0000	(17.7396)	(2.0350)	0.0000	3	(19.7746)	01/06/2025
603195.SH	01/03/2025	SDB3260123138	1,000.00	9.7681	9,832.58	9,768.11	0.0000	4.3300	50.0000	0.0000	(3.5479)	(0.4070)	0.0000	3	(3.9549)	01/06/2025
603195.SH	01/03/2025	SDB3260123138	300.00	9.7681	2,949.77	2,930.43	0.0000	4.3300	50.0000	0.0000	(1.0644)	(0.1221)	0.0000	3	(1.1865)	01/06/2025
603195.SH	01/02/2025	SDB3260123138	800.00	9.8625	7,893.62	7,889.97	0.0000	4.3300	50.0000	0.0000	(0.9494)	(0.1096)	0.0000	1	(1.0590)	01/06/2025
603195.SH	01/02/2025	SDB3260123138	3,100.00	9.8625	30,588.31	30,573.63	0.0000	4.3300	50.0000	0.0000	(3.6791)	(0.4246)	0.0000	1	(4.1037)	01/06/2025
603195.SH	01/02/2025	SDB3260123138	100.00	9.8625	995.09	986.25	0.0000	4.3300	50.0000	0.0000	(0.1197)	(0.0137)	0.0000	1	(0.1334)	01/06/2025
603195.SH	01/02/2025	SDB3260123138	200.00	9.8625	1,967.66	1,972.49	0.0000	4.3300	50.0000	0.0000	(0.2367)	(0.0274)	0.0000	1	(0.2641)	01/06/2025
603195.SH	01/02/2025	SDB3260123138	100.00	9.8625	983.78	986.25	0.0000	4.3300	50.0000	0.0000	(0.1183)	(0.0137)	0.0000	1	(0.1320)	01/06/2025
603195.SH	01/02/2025	SDB3260123138	300.00	9.8625	2,940.71	2,958.74	0.0000	4.3300	50.0000	0.0000	(0.3537)	(0.0411)	0.0000	1	(0.3948)	01/06/2025
603195.SH	01/02/2025	SDB3260123138	1,200.00	9.8625	11,775.79	11,834.95	0.0000	4.3300	50.0000	0.0000	(1.4164)	(0.1644)	0.0000	1	(1.5807)	01/06/2025
603195.SH	01/02/2025	SDB3260123138	200.00	9.8625	1,967.82	1,972.49	0.0000	4.3300	50.0000	0.0000	(0.2367)	(0.0274)	0.0000	1	(0.2641)	01/06/2025
603195.SH	01/02/2025	SDB3260123138	700.00	9.8625	6,899.91	6,903.72	0.0000	4.3300	50.0000	0.0000	(0.8299)	(0.0959)	0.0000	1	(0.9258)	01/06/2025
603195.SH	01/02/2025	SDB3260123138	4,500.00	9.8625	44,471.86	44,381.08	0.0000	4.3300	50.0000	0.0000	(5.3490)	(0.6164)	0.0000	1	(5.9654)	01/06/2025
603195.SH	01/02/2025	SDB3260123138	500.00	9.8625	4,920.96	4,931.23	0.0000	4.3300	50.0000	0.0000	(0.5919)	(0.0685)	0.0000	1	(0.6604)	01/06/2025
603195.SH	01/02/2025	SDB3260123138	1,700.00	9.8625	16,784.87	16,766.19	0.0000	4.3300	50.0000	0.0000	(2.0188)	(0.2329)	0.0000	1	(2.2517)	01/06/2025
603195.SH	01/02/2025	SDB3260123138	400.00	9.8625	3,938.50	3,944.98	0.0000	4.3300	50.0000	0.0000	(0.4737)	(0.0548)	0.0000	1	(0.5285)	01/06/2025
603195.SH	01/02/2025	SDB3260123138	2,500.00	9.8625	24,468.13	24,656.16	0.0000	4.3300	50.0000	0.0000	(2.9430)	(0.3424)	0.0000	1	(3.2854)	01/06/2025
603195.SH	01/02/2025	SDB3260123138	100.00	9.8625	975.90	986.25	0.0000	4.3300	50.0000	0.0000	(0.1174)	(0.0137)	0.0000	1	(0.1311)	01/06/2025
603195.SH	01/02/2025	SDB3260123138	100.00	9.8625	976.15	986.25	0.0000	4.3300	50.0000	0.0000	(0.1174)	(0.0137)	0.0000	1	(0.1311)	01/06/2025
603195.SH	01/02/2025	SDB3260123138	300.00	9.8625	2,949.77	2,958.74	0.0000	4.3300	50.0000	0.0000	(0.3548)	(0.0411)	0.0000	1	(0.3959)	01/06/2025
603195.SH	01/02/2025	SDB3260123138	100.00	9.8625	983.26	986.25	0.0000	4.3300	50.0000	0.0000	(0.1183)	(0.0137)	0.0000	1	(0.1320)	01/06/2025
603195.SH	01/02/2025	SDB3260123138	400.00	9.8625	3,933.03	3,944.98	0.0000	4.3300	50.0000	0.0000	(0.4731)	(0.0548)	0.0000	1	(0.5278)	01/06/2025
603195.SH	01/02/2025	SDB3260123138	100.00	9.8625	983.26	986.25	0.0000	4.3300	50.0000	0.0000	(0.1183)	(0.0137)	0.0000	1	(0.1320)	01/06/2025
603195.SH	01/02/2025	SDB3260123138	200.00	9.8625	1,966.52	1,972.49	0.0000	4.3300	50.0000	0.0000	(0.2365)	(0.0274)	0.0000	1	(0.2639)	01/06/2025
603195.SH	01/02/2025	SDB3260123138	100.00	9.8625	983.26	986.25	0.0000	4.3300	50.0000	0.0000	(0.1183)	(0.0137)	0.0000	1	(0.1320)	01/06/2025
603195.SH	01/02/2025	SDB3260123138	1,200.00	9.8625	11,799.09	11,834.95	0.0000	4.3300	50.0000	0.0000	(1.4192)	(0.1644)	0.0000	1	(1.5835)	01/06/2025
603195.SH	01/02/2025	SDB3260123138	6,400.00	9.8625	62,928.49	63,119.76	0.0000	4.3300	50.0000	0.0000	(7.5689)	(0.8767)	0.0000	1	(8.4456)	01/06/2025
603195.SH	01/02/2025	SDB3260123138	10,500.00	9.8625	103,242.06	103,555.85	0.0000	4.3300	50.0000	0.0000	(12.4177)	(1.4383)	0.0000	1	(13.8560)	01/06/2025
603195.SH	01/02/2025	SDB3260123138	5,400.00	9.8625	53,095.92	53,257.29	0.0000	4.3300	50.0000	0.0000	(6.3863)	(0.7397)	0.0000	1	(7.1259)	01/06/2025
603195.SH	01/02/2025	SDB3260123138	700.00	9.8625	6,882.80	6,903.72	0.0000	4.3300	50.0000	0.0000	(0.8278)	(0.0959)	0.0000	1	(0.9237)	01/06/2025
603195.SH	01/02/2025	SDB3260123138	500.00	9.8625	4,916.29	4,931.23	0.0000	4.3300	50.0000	0.0000	(0.5913)	(0.0685)	0.0000	1	(0.6598)	01/06/2025
603195.SH	01/02/2025	SDB3260123138	3,100.00	9.8625	30,480.99	30,573.63	0.0000	4.3300	50.0000	0.0000	(3.6662)	(0.4246)	0.0000	1	(4.0908)	01/06/2025
603195.SH	01/02/2025	SDB3260123138	2,929.00	9.8625	28,799.62	28,887.15	0.0000	4.3300	50.0000	0.0000	(3.4640)	(0.4012)	0.0000	1	(3.8652)	01/06/2025
603195.SH	01/02/2025	SDB3260123138	200.00	9.8625	1,966.52	1,972.49	0.0000	4.3300	50.0000	0.0000	(0.2365)	(0.0274)	0.0000	1	(0.2639)	01/06/2025
603195.SH	01/02/2025	SDB3260123138	6,500.00	9.8625	63,911.75	64,106.00	0.0000	4.3300	50.0000	0.0000	(7.6872)	(0.8904)	0.0000	1	(8.5775)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GONGNIU GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603195.SH	01/02/2025	SDB3260123138	200.00	9.8625	1,966.52	1,972.49	0.0000	4.3300	50.0000	0.0000	(0.2365)	(0.0274)	0.0000	1	(0.2639)	01/06/2025
603195.SH	01/02/2025	SDB3260123138	100.00	9.8625	983.26	986.25	0.0000	4.3300	50.0000	0.0000	(0.1183)	(0.0137)	0.0000	1	(0.1320)	01/06/2025
603195.SH	01/02/2025	SDB3260123138	7,600.00	9.8625	74,727.59	74,954.71	0.0000	4.3300	50.0000	0.0000	(8.9881)	(1.0410)	0.0000	1	(10.0291)	01/06/2025
603195.SH	01/02/2025	SDB3260123138	900.00	9.8625	8,849.32	8,876.22	0.0000	4.3300	50.0000	0.0000	(1.0644)	(0.1233)	0.0000	1	(1.1877)	01/06/2025
603195.SH	01/02/2025	SDB3260123138	14,880.00	9.8625	146,308.75	146,753.43	0.0000	4.3300	50.0000	0.0000	(17.5977)	(2.0382)	0.0000	1	(19.6359)	01/06/2025
603195.SH	01/02/2025	SDB3260123138	100.00	9.8625	983.26	986.25	0.0000	4.3300	50.0000	0.0000	(0.1183)	(0.0137)	0.0000	1	(0.1320)	01/06/2025
603195.SH	01/02/2025	SDB3260123138	6,000.00	9.8625	58,995.46	59,174.77	0.0000	4.3300	50.0000	0.0000	(7.0958)	(0.8219)	0.0000	1	(7.9177)	01/06/2025
603195.SH	01/02/2025	SDB3260123138	600.00	9.8625	5,899.55	5,917.48	0.0000	4.3300	50.0000	0.0000	(0.7096)	(0.0822)	0.0000	1	(0.7918)	01/06/2025
603195.SH	01/02/2025	SDB3260123138	3,100.00	9.8625	30,480.99	30,573.63	0.0000	4.3300	50.0000	0.0000	(3.6662)	(0.4246)	0.0000	1	(4.0908)	01/06/2025
603195.SH	01/02/2025	SDB3260123138	2,800.00	9.8625	25,564.70	25,642.40	0.0000	4.3300	50.0000	0.0000	(3.0749)	(0.3561)	0.0000	1	(3.4310)	01/06/2025
603195.SH	01/02/2025	SDB3260123138	100.00	9.8625	983.26	986.25	0.0000	4.3300	50.0000	0.0000	(0.1183)	(0.0137)	0.0000	1	(0.1320)	01/06/2025
603195.SH	01/02/2025	SDB3260123138	100.00	9.8625	983.26	986.25	0.0000	4.3300	50.0000	0.0000	(0.1183)	(0.0137)	0.0000	1	(0.1320)	01/06/2025
603195.SH	01/02/2025	SDB3260123138	400.00	9.8625	3,933.03	3,944.98	0.0000	4.3300	50.0000	0.0000	(0.4731)	(0.0548)	0.0000	1	(0.5278)	01/06/2025
603195.SH	01/02/2025	SDB3260123138	200.00	9.8625	1,966.52	1,972.49	0.0000	4.3300	50.0000	0.0000	(0.2365)	(0.0274)	0.0000	1	(0.2639)	01/06/2025
603195.SH	01/02/2025	SDB3260123138	100.00	9.8625	983.26	986.25	0.0000	4.3300	50.0000	0.0000	(0.1183)	(0.0137)	0.0000	1	(0.1320)	01/06/2025
603195.SH	01/02/2025	SDB3260123138	2,289.00	9.8625	22,506.77	22,575.18	0.0000	4.3300	50.0000	0.0000	(2.7071)	(0.3135)	0.0000	1	(3.0206)	01/06/2025
603195.SH	01/02/2025	SDB3260123138	1,700.00	9.8625	16,715.38	16,766.19	0.0000	4.3300	50.0000	0.0000	(2.0105)	(0.2329)	0.0000	1	(2.2434)	01/06/2025
603195.SH	01/02/2025	SDB3260123138	2,600.00	9.8625	25,564.70	25,642.40	0.0000	4.3300	50.0000	0.0000	(3.0749)	(0.3561)	0.0000	1	(3.4310)	01/06/2025
603195.SH	01/02/2025	SDB3260123138	700.00	9.8625	6,882.80	6,903.72	0.0000	4.3300	50.0000	0.0000	(0.8278)	(0.0959)	0.0000	1	(0.9237)	01/06/2025
603195.SH	01/02/2025	SDB3260123138	900.00	9.8625	8,849.32	8,876.22	0.0000	4.3300	50.0000	0.0000	(1.0644)	(0.1233)	0.0000	1	(1.1877)	01/06/2025
603195.SH	01/02/2025	SDB3260123138	200.00	9.8625	1,966.52	1,972.49	0.0000	4.3300	50.0000	0.0000	(0.2365)	(0.0274)	0.0000	1	(0.2639)	01/06/2025
603195.SH	01/02/2025	SDB3260123138	900.00	9.8625	8,849.32	8,876.22	0.0000	4.3300	50.0000	0.0000	(1.0644)	(0.1233)	0.0000	1	(1.1877)	01/06/2025
603195.SH	01/02/2025	SDB3260123138	400.00	9.8625	3,933.03	3,944.98	0.0000	4.3300	50.0000	0.0000	(0.4731)	(0.0548)	0.0000	1	(0.5278)	01/06/2025
603195.SH	01/02/2025	SDB3260123138	100.00	9.8625	983.26	986.25	0.0000	4.3300	50.0000	0.0000	(0.1183)	(0.0137)	0.0000	1	(0.1320)	01/06/2025
603195.SH	01/02/2025	SDB3260123138	100.00	9.8625	983.26	986.25	0.0000	4.3300	50.0000	0.0000	(0.1183)	(0.0137)	0.0000	1	(0.1320)	01/06/2025
603195.SH	01/02/2025	SDB3260123138	700.00	9.8625	6,882.80	6,903.72	0.0000	4.3300	50.0000	0.0000	(0.8278)	(0.0959)	0.0000	1	(0.9237)	01/06/2025
603195.SH	01/02/2025	SDB3260123138	200.00	9.8625	1,966.52	1,972.49	0.0000	4.3300	50.0000	0.0000	(0.2365)	(0.0274)	0.0000	1	(0.2639)	01/06/2025
603195.SH	01/02/2025	SDB3260123138	22,700.00	9.8625	223,199.50	223,877.89	0.0000	4.3300	50.0000	0.0000	(26.8459)	(3.1094)	0.0000	1	(29.9554)	01/06/2025
603195.SH	01/02/2025	SDB3260123138	300.00	9.8625	2,949.77	2,958.74	0.0000	4.3300	50.0000	0.0000	(0.3548)	(0.0411)	0.0000	1	(0.3959)	01/06/2025
603195.SH	01/02/2025	SDB3260123138	1,500.00	9.8625	14,748.87	14,793.69	0.0000	4.3300	50.0000	0.0000	(1.7740)	(0.2055)	0.0000	1	(1.9794)	01/06/2025
603195.SH	01/02/2025	SDB3260123138	300.00	9.8625	2,949.77	2,958.74	0.0000	4.3300	50.0000	0.0000	(0.3548)	(0.0411)	0.0000	1	(0.3959)	01/06/2025
603195.SH	01/02/2025	SDB3260123138	8,211.00	9.8625	80,735.29	80,980.68	0.0000	4.3300	50.0000	0.0000	(9.7107)	(1.1247)	0.0000	1	(10.8354)	01/06/2025
603195.SH	01/02/2025	SDB3260123138	5,000.00	9.8625	49,162.89	49,312.31	0.0000	4.3300	50.0000	0.0000	(5.9132)	(0.6849)	0.0000	1	(6.5981)	01/06/2025
603195.SH	01/02/2025	SDB3260123138	1,000.00	9.8625	9,832.58	9,862.46	0.0000	4.3300	50.0000	0.0000	(1.1826)	(0.1370)	0.0000	1	(1.3196)	01/06/2025
603195.SH	01/02/2025	SDB3260123138	300.00	9.8625	2,949.77	2,958.74	0.0000	4.3300	50.0000	0.0000	(0.3548)	(0.0411)	0.0000	1	(0.3959)	01/06/2025
603195.SH	12/31/2024	SDB3260123138	100.00	9.9520	995.09	995.20	0.0000	4.3300	50.0000	0.0000	(0.2394)	(0.0276)	0.0000	2	(0.2670)	01/06/2025
603195.SH	12/31/2024	SDB3260123138	200.00	9.9520	1,967.66	1,990.40	0.0000	4.3300	50.0000	0.0000	(0.4733)	(0.0553)	0.0000	2	(0.5286)	01/06/2025
603195.SH	12/31/2024	SDB3260123138	100.00	9.9520	983.78	995.20	0.0000	4.3300	50.0000	0.0000	(0.2367)	(0.0276)	0.0000	2	(0.2643)	01/06/2025
603195.SH	12/31/2024	SDB3260123138	300.00	9.9520	2,940.71	2,985.60	0.0000	4.3300	50.0000	0.0000	(0.7074)	(0.0829)	0.0000	2	(0.7903)	01/06/2025
603195.SH	12/31/2024	SDB3260123138	1,200.00	9.9520	11,775.79	11,942.42	0.0000	4.3300	50.0000	0.0000	(2.8327)	(0.3317)	0.0000	2	(3.1645)	01/06/2025
603195.SH	12/31/2024	SDB3260123138	200.00	9.9520	1,967.82	1,990.40	0.0000	4.3300	50.0000	0.0000	(0.4734)	(0.0553)	0.0000	2	(0.5287)	01/06/2025
603195.SH	12/31/2024	SDB3260123138	700.00	9.9520	6,899.91	6,966.41	0.0000	4.3300	50.0000	0.0000	(1.6598)	(0.1935)	0.0000	2	(1.8533)	01/06/2025
603195.SH	12/31/2024	SDB3260123138	4,500.00	9.9520	44,471.86	44,784.06	0.0000	4.3300	50.0000	0.0000	(10.6980)	(1.2440)	0.0000	2	(11.9420)	01/06/2025
603195.SH	12/31/2024	SDB3260123138	500.00	9.9520	4,920.96	4,976.01	0.0000	4.3300	50.0000	0.0000	(1.1838)	(0.1382)	0.0000	2	(1.3220)	01/06/2025
603195.SH	12/31/2024	SDB3260123138	1,700.00	9.9520	16,784.87	16,918.42	0.0000	4.3300	50.0000	0.0000	(4.0377)	(0.4700)	0.0000	2	(4.5076)	01/06/2025
603195.SH	12/31/2024	SDB3260123138	400.00	9.9520	3,938.50	3,980.81	0.0000	4.3300	50.0000	0.0000	(0.9474)	(0.1106)	0.0000	2	(1.0580)	01/06/2025
603195.SH	12/31/2024	SDB3260123138	2,500.00	9.9520	24,468.13	24,880.03	0.0000	4.3300	50.0000	0.0000	(5.8859)	(0.6911)	0.0000	2	(6.5771)	01/06/2025
603195.SH	12/31/2024	SDB3260123138	100.00	9.9520	975.90	995.20	0.0000	4.3300	50.0000	0.0000	(0.2348)	(0.0278)	0.0000	2	(0.2624)	01/06/2025
603195.SH	12/31/2024	SDB3260123138	100.00	9.9520	976.15	995.20	0.0000	4.3300	50.0000	0.0000	(0.2348)	(0.0278)	0.0000	2	(0.2625)	01/06/2025
603195.SH	12/31/2024	SDB3260123138	300.00	9.9520	2,949.77	2,985.60	0.0000	4.3300	50.0000	0.0000	(0.7096)	(0.0829)	0.0000	2	(0.7925)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GONGNIU GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603195.SH	12/31/2024	SDB3260123138	100.00	9.9520	983.26	995.20	0.0000	4.3300	50.0000	0.0000	(0.2365)	(0.0276)	0.0000	2	(0.2642)	01/06/2025
603195.SH	12/31/2024	SDB3260123138	400.00	9.9520	3,933.03	3,980.81	0.0000	4.3300	50.0000	0.0000	(0.9461)	(0.1106)	0.0000	2	(1.0567)	01/06/2025
603195.SH	12/31/2024	SDB3260123138	100.00	9.9520	983.26	995.20	0.0000	4.3300	50.0000	0.0000	(0.2365)	(0.0276)	0.0000	2	(0.2642)	01/06/2025
603195.SH	12/31/2024	SDB3260123138	200.00	9.9520	1,966.52	1,990.40	0.0000	4.3300	50.0000	0.0000	(0.4731)	(0.0553)	0.0000	2	(0.5283)	01/06/2025
603195.SH	12/31/2024	SDB3260123138	100.00	9.9520	983.26	995.20	0.0000	4.3300	50.0000	0.0000	(0.2365)	(0.0276)	0.0000	2	(0.2642)	01/06/2025
603195.SH	12/31/2024	SDB3260123138	1,200.00	9.9520	11,799.09	11,942.42	0.0000	4.3300	50.0000	0.0000	(2.8383)	(0.3317)	0.0000	2	(3.1701)	01/06/2025
603195.SH	12/31/2024	SDB3260123138	6,400.00	9.9520	62,928.49	63,692.88	0.0000	4.3300	50.0000	0.0000	(15.1378)	(1.7692)	0.0000	2	(16.9070)	01/06/2025
603195.SH	12/31/2024	SDB3260123138	10,500.00	9.9520	103,242.06	104,496.14	0.0000	4.3300	50.0000	0.0000	(24.8355)	(2.9027)	0.0000	2	(27.7381)	01/06/2025
603195.SH	12/31/2024	SDB3260123138	5,400.00	9.9520	53,095.92	53,740.87	0.0000	4.3300	50.0000	0.0000	(12.7725)	(1.4928)	0.0000	2	(14.2653)	01/06/2025
603195.SH	12/31/2024	SDB3260123138	700.00	9.9520	6,882.80	6,966.41	0.0000	4.3300	50.0000	0.0000	(1.6557)	(0.1935)	0.0000	2	(1.8492)	01/06/2025
603195.SH	12/31/2024	SDB3260123138	500.00	9.9520	4,916.29	4,976.01	0.0000	4.3300	50.0000	0.0000	(1.1826)	(0.1382)	0.0000	2	(1.3209)	01/06/2025
603195.SH	12/31/2024	SDB3260123138	3,100.00	9.9520	30,480.99	30,851.24	0.0000	4.3300	50.0000	0.0000	(7.3324)	(0.8570)	0.0000	2	(8.1894)	01/06/2025
603195.SH	12/31/2024	SDB3260123138	2,929.00	9.9520	28,799.62	29,149.45	0.0000	4.3300	50.0000	0.0000	(6.9279)	(0.8097)	0.0000	2	(7.7376)	01/06/2025
603195.SH	12/31/2024	SDB3260123138	200.00	9.9520	1,966.52	1,990.40	0.0000	4.3300	50.0000	0.0000	(0.4731)	(0.0553)	0.0000	2	(0.5283)	01/06/2025
603195.SH	12/31/2024	SDB3260123138	6,500.00	9.9520	63,911.75	64,688.08	0.0000	4.3300	50.0000	0.0000	(15.3743)	(1.7969)	0.0000	2	(17.1712)	01/06/2025
603195.SH	12/31/2024	SDB3260123138	200.00	9.9520	1,966.52	1,990.40	0.0000	4.3300	50.0000	0.0000	(0.4731)	(0.0553)	0.0000	2	(0.5283)	01/06/2025
603195.SH	12/31/2024	SDB3260123138	100.00	9.9520	983.26	995.20	0.0000	4.3300	50.0000	0.0000	(0.2365)	(0.0276)	0.0000	2	(0.2642)	01/06/2025
603195.SH	12/31/2024	SDB3260123138	7,600.00	9.9520	74,727.59	75,635.30	0.0000	4.3300	50.0000	0.0000	(17.9761)	(2.1010)	0.0000	2	(20.0711)	01/06/2025
603195.SH	12/31/2024	SDB3260123138	900.00	9.9520	8,849.32	8,956.81	0.0000	4.3300	50.0000	0.0000	(2.1288)	(0.2488)	0.0000	2	(2.3776)	01/06/2025
603195.SH	12/31/2024	SDB3260123138	14,880.00	9.9520	146,308.75	148,085.95	0.0000	4.3300	50.0000	0.0000	(35.1944)	(4.1135)	0.0000	2	(39.3089)	01/06/2025
603195.SH	12/31/2024	SDB3260123138	100.00	9.9520	983.26	995.20	0.0000	4.3300	50.0000	0.0000	(0.2365)	(0.0276)	0.0000	2	(0.2642)	01/06/2025
603195.SH	12/31/2024	SDB3260123138	6,000.00	9.9520	58,995.46	59,712.08	0.0000	4.3300	50.0000	0.0000	(14.1917)	(1.6587)	0.0000	2	(15.8504)	01/06/2025
603195.SH	12/31/2024	SDB3260123138	600.00	9.9520	5,899.55	5,971.21	0.0000	4.3300	50.0000	0.0000	(1.4192)	(0.1659)	0.0000	2	(1.5850)	01/06/2025
603195.SH	12/31/2024	SDB3260123138	3,100.00	9.9520	30,480.99	30,851.24	0.0000	4.3300	50.0000	0.0000	(7.3324)	(0.8570)	0.0000	2	(8.1894)	01/06/2025
603195.SH	12/31/2024	SDB3260123138	2,600.00	9.9520	25,564.70	25,875.23	0.0000	4.3300	50.0000	0.0000	(6.1497)	(0.7188)	0.0000	2	(6.8685)	01/06/2025
603195.SH	12/31/2024	SDB3260123138	100.00	9.9520	983.26	995.20	0.0000	4.3300	50.0000	0.0000	(0.2365)	(0.0276)	0.0000	2	(0.2642)	01/06/2025
603195.SH	12/31/2024	SDB3260123138	100.00	9.9520	983.26	995.20	0.0000	4.3300	50.0000	0.0000	(0.2365)	(0.0276)	0.0000	2	(0.2642)	01/06/2025
603195.SH	12/31/2024	SDB3260123138	400.00	9.9520	3,933.03	3,980.81	0.0000	4.3300	50.0000	0.0000	(0.9461)	(0.1106)	0.0000	2	(1.0567)	01/06/2025
603195.SH	12/31/2024	SDB3260123138	200.00	9.9520	1,966.52	1,990.40	0.0000	4.3300	50.0000	0.0000	(0.4731)	(0.0553)	0.0000	2	(0.5283)	01/06/2025
603195.SH	12/31/2024	SDB3260123138	100.00	9.9520	983.26	995.20	0.0000	4.3300	50.0000	0.0000	(0.2365)	(0.0276)	0.0000	2	(0.2642)	01/06/2025
603195.SH	12/31/2024	SDB3260123138	2,289.00	9.9520	22,506.77	22,780.16	0.0000	4.3300	50.0000	0.0000	(5.4141)	(0.6328)	0.0000	2	(6.0469)	01/06/2025
603195.SH	12/31/2024	SDB3260123138	1,700.00	9.9520	16,715.38	16,918.42	0.0000	4.3300	50.0000	0.0000	(4.0210)	(0.4700)	0.0000	2	(4.4909)	01/06/2025
603195.SH	12/31/2024	SDB3260123138	2,600.00	9.9520	25,564.70	25,875.23	0.0000	4.3300	50.0000	0.0000	(6.1497)	(0.7188)	0.0000	2	(6.8685)	01/06/2025
603195.SH	12/31/2024	SDB3260123138	700.00	9.9520	6,882.80	6,966.41	0.0000	4.3300	50.0000	0.0000	(1.6557)	(0.1935)	0.0000	2	(1.8492)	01/06/2025
603195.SH	12/31/2024	SDB3260123138	900.00	9.9520	8,849.32	8,956.81	0.0000	4.3300	50.0000	0.0000	(2.1288)	(0.2488)	0.0000	2	(2.3776)	01/06/2025
603195.SH	12/31/2024	SDB3260123138	200.00	9.9520	1,966.52	1,990.40	0.0000	4.3300	50.0000	0.0000	(0.4731)	(0.0553)	0.0000	2	(0.5283)	01/06/2025
603195.SH	12/31/2024	SDB3260123138	900.00	9.9520	8,849.32	8,956.81	0.0000	4.3300	50.0000	0.0000	(2.1288)	(0.2488)	0.0000	2	(2.3776)	01/06/2025
603195.SH	12/31/2024	SDB3260123138	400.00	9.9520	3,933.03	3,980.81	0.0000	4.3300	50.0000	0.0000	(0.9461)	(0.1106)	0.0000	2	(1.0567)	01/06/2025
603195.SH	12/31/2024	SDB3260123138	100.00	9.9520	983.26	995.20	0.0000	4.3300	50.0000	0.0000	(0.2365)	(0.0276)	0.0000	2	(0.2642)	01/06/2025
603195.SH	12/31/2024	SDB3260123138	100.00	9.9520	983.26	995.20	0.0000	4.3300	50.0000	0.0000	(0.2365)	(0.0276)	0.0000	2	(0.2642)	01/06/2025
603195.SH	12/31/2024	SDB3260123138	700.00	9.9520	6,882.80	6,966.41	0.0000	4.3300	50.0000	0.0000	(1.6557)	(0.1935)	0.0000	2	(1.8492)	01/06/2025
603195.SH	12/31/2024	SDB3260123138	200.00	9.9520	1,966.52	1,990.40	0.0000	4.3300	50.0000	0.0000	(0.4731)	(0.0553)	0.0000	2	(0.5283)	01/06/2025
603195.SH	12/31/2024	SDB3260123138	22,700.00	9.9520	223,199.50	225,910.70	0.0000	4.3300	50.0000	0.0000	(53.6919)	(6.2753)	0.0000	2	(59.9672)	01/06/2025
603195.SH	12/31/2024	SDB3260123138	300.00	9.9520	2,949.77	2,985.60	0.0000	4.3300	50.0000	0.0000	(0.0829)	(0.0829)	0.0000	2	(0.7925)	01/06/2025
603195.SH	12/31/2024	SDB3260123138	1,500.00	9.9520	14,748.87	14,928.02	0.0000	4.3300	50.0000	0.0000	(3.5479)	(0.4147)	0.0000	2	(3.9626)	01/06/2025
603195.SH	12/31/2024	SDB3260123138	300.00	9.9520	2,949.77	2,985.60	0.0000	4.3300	50.0000	0.0000	(0.7096)	(0.0829)	0.0000	2	(0.7925)	01/06/2025
603195.SH	12/31/2024	SDB3260123138	8,211.00	9.9520	80,735.29	81,715.98	0.0000	4.3300	50.0000	0.0000	(19.4213)	(2.2699)	0.0000	2	(21.6912)	01/06/2025
603195.SH	12/31/2024	SDB3260123138	5,000.00	9.9520	49,162.89	49,760.07	0.0000	4.3300	50.0000	0.0000	(11.8264)	(1.3822)	0.0000	2	(13.2086)	01/06/2025
603195.SH	12/31/2024	SDB3260123138	1,000.00	9.9520	9,832.58	9,952.01	0.0000	4.3300	50.0000	0.0000	(2.3653)	(0.2764)	0.0000	2	(2.6417)	01/06/2025
603195.SH	12/31/2024	SDB3260123138	300.00	9.9520	2,949.77	2,985.60	0.0000	4.3300	50.0000	0.0000	(0.7096)	(0.0829)	0.0000	2	(0.7925)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GONGNIU GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603195.SH	12/30/2024	SDB3260123138	200.00	9.8188	1,967.66	1,963.77	0.0000	4.3300	50.0000	0.0000	(0.2367)	(0.0273)	0.0000	1	(0.2639)	01/06/2025
603195.SH	12/30/2024	SDB3260123138	100.00	9.8188	983.78	981.88	0.0000	4.3300	50.0000	0.0000	(0.1183)	(0.0136)	0.0000	1	(0.1320)	01/06/2025
603195.SH	12/30/2024	SDB3260123138	300.00	9.8188	2,940.71	2,945.65	0.0000	4.3300	50.0000	0.0000	(0.3537)	(0.0409)	0.0000	1	(0.3946)	01/06/2025
603195.SH	12/30/2024	SDB3260123138	1,200.00	9.8188	11,775.79	11,782.60	0.0000	4.3300	50.0000	0.0000	(1.4164)	(0.1636)	0.0000	1	(1.5800)	01/06/2025
603195.SH	12/30/2024	SDB3260123138	200.00	9.8188	1,967.82	1,963.77	0.0000	4.3300	50.0000	0.0000	(0.2367)	(0.0273)	0.0000	1	(0.2640)	01/06/2025
603195.SH	12/30/2024	SDB3260123138	700.00	9.8188	6,899.91	6,873.18	0.0000	4.3300	50.0000	0.0000	(0.8299)	(0.0955)	0.0000	1	(0.9254)	01/06/2025
603195.SH	12/30/2024	SDB3260123138	4,500.00	9.8188	44,471.86	44,184.74	0.0000	4.3300	50.0000	0.0000	(5.3490)	(0.6137)	0.0000	1	(5.9627)	01/06/2025
603195.SH	12/30/2024	SDB3260123138	500.00	9.8188	4,920.96	4,909.42	0.0000	4.3300	50.0000	0.0000	(0.5919)	(0.0682)	0.0000	1	(0.6601)	01/06/2025
603195.SH	12/30/2024	SDB3260123138	1,700.00	9.8188	16,784.87	16,692.01	0.0000	4.3300	50.0000	0.0000	(2.0188)	(0.2318)	0.0000	1	(2.2507)	01/06/2025
603195.SH	12/30/2024	SDB3260123138	400.00	9.8188	3,938.50	3,927.53	0.0000	4.3300	50.0000	0.0000	(0.4737)	(0.0545)	0.0000	1	(0.5283)	01/06/2025
603195.SH	12/30/2024	SDB3260123138	2,500.00	9.8188	24,468.13	24,547.08	0.0000	4.3300	50.0000	0.0000	(2.9430)	(0.3409)	0.0000	1	(3.2839)	01/06/2025
603195.SH	12/30/2024	SDB3260123138	100.00	9.8188	975.90	981.88	0.0000	4.3300	50.0000	0.0000	(0.1174)	(0.0136)	0.0000	1	(0.1310)	01/06/2025
603195.SH	12/30/2024	SDB3260123138	100.00	9.8188	976.15	981.88	0.0000	4.3300	50.0000	0.0000	(0.1174)	(0.0136)	0.0000	1	(0.1310)	01/06/2025
603195.SH	12/30/2024	SDB3260123138	300.00	9.8188	2,949.77	2,945.65	0.0000	4.3300	50.0000	0.0000	(0.3548)	(0.0409)	0.0000	1	(0.3957)	01/06/2025
603195.SH	12/30/2024	SDB3260123138	100.00	9.8188	983.26	981.88	0.0000	4.3300	50.0000	0.0000	(0.1183)	(0.0136)	0.0000	1	(0.1319)	01/06/2025
603195.SH	12/30/2024	SDB3260123138	400.00	9.8188	3,933.03	3,927.53	0.0000	4.3300	50.0000	0.0000	(0.4731)	(0.0545)	0.0000	1	(0.5276)	01/06/2025
603195.SH	12/30/2024	SDB3260123138	100.00	9.8188	983.26	981.88	0.0000	4.3300	50.0000	0.0000	(0.1183)	(0.0136)	0.0000	1	(0.1319)	01/06/2025
603195.SH	12/30/2024	SDB3260123138	200.00	9.8188	1,966.52	1,963.77	0.0000	4.3300	50.0000	0.0000	(0.2365)	(0.0273)	0.0000	1	(0.2638)	01/06/2025
603195.SH	12/30/2024	SDB3260123138	100.00	9.8188	983.26	981.88	0.0000	4.3300	50.0000	0.0000	(0.1183)	(0.0136)	0.0000	1	(0.1319)	01/06/2025
603195.SH	12/30/2024	SDB3260123138	1,200.00	9.8188	11,799.09	11,782.60	0.0000	4.3300	50.0000	0.0000	(1.4192)	(0.1636)	0.0000	1	(1.5828)	01/06/2025
603195.SH	12/30/2024	SDB3260123138	6,400.00	9.8188	62,928.49	62,840.52	0.0000	4.3300	50.0000	0.0000	(7.5689)	(0.8728)	0.0000	1	(8.4417)	01/06/2025
603195.SH	12/30/2024	SDB3260123138	10,500.00	9.8188	103,242.06	103,097.73	0.0000	4.3300	50.0000	0.0000	(12.4177)	(1.4319)	0.0000	1	(13.8496)	01/06/2025
603195.SH	12/30/2024	SDB3260123138	5,400.00	9.8188	53,095.92	53,021.69	0.0000	4.3300	50.0000	0.0000	(6.3863)	(0.7364)	0.0000	1	(7.1227)	01/06/2025
603195.SH	12/30/2024	SDB3260123138	700.00	9.8188	6,882.80	6,873.18	0.0000	4.3300	50.0000	0.0000	(0.8278)	(0.0955)	0.0000	1	(0.9233)	01/06/2025
603195.SH	12/30/2024	SDB3260123138	500.00	9.8188	4,916.29	4,909.42	0.0000	4.3300	50.0000	0.0000	(0.5913)	(0.0682)	0.0000	1	(0.6595)	01/06/2025
603195.SH	12/30/2024	SDB3260123138	3,100.00	9.8188	30,480.99	30,438.38	0.0000	4.3300	50.0000	0.0000	(3.6662)	(0.4228)	0.0000	1	(4.0889)	01/06/2025
603195.SH	12/30/2024	SDB3260123138	2,929.00	9.8188	28,799.62	28,759.36	0.0000	4.3300	50.0000	0.0000	(3.4640)	(0.3994)	0.0000	1	(3.8634)	01/06/2025
603195.SH	12/30/2024	SDB3260123138	200.00	9.8188	1,966.52	1,963.77	0.0000	4.3300	50.0000	0.0000	(0.2365)	(0.0273)	0.0000	1	(0.2638)	01/06/2025
603195.SH	12/30/2024	SDB3260123138	6,500.00	9.8188	63,911.75	63,822.40	0.0000	4.3300	50.0000	0.0000	(7.6872)	(0.8864)	0.0000	1	(8.5736)	01/06/2025
603195.SH	12/30/2024	SDB3260123138	200.00	9.8188	1,966.52	1,963.77	0.0000	4.3300	50.0000	0.0000	(0.2365)	(0.0273)	0.0000	1	(0.2638)	01/06/2025
603195.SH	12/30/2024	SDB3260123138	100.00	9.8188	983.26	981.88	0.0000	4.3300	50.0000	0.0000	(0.1183)	(0.0136)	0.0000	1	(0.1319)	01/06/2025
603195.SH	12/30/2024	SDB3260123138	7,600.00	9.8188	74,727.59	74,623.12	0.0000	4.3300	50.0000	0.0000	(8.9881)	(1.0364)	0.0000	1	(10.0245)	01/06/2025
603195.SH	12/30/2024	SDB3260123138	900.00	9.8188	8,849.32	8,836.95	0.0000	4.3300	50.0000	0.0000	(1.0644)	(0.1227)	0.0000	1	(1.1871)	01/06/2025
603195.SH	12/30/2024	SDB3260123138	14,880.00	9.8188	146,308.75	146,104.21	0.0000	4.3300	50.0000	0.0000	(17.5977)	(2.0292)	0.0000	1	(19.6269)	01/06/2025
603195.SH	12/30/2024	SDB3260123138	100.00	9.8188	983.26	981.88	0.0000	4.3300	50.0000	0.0000	(0.1183)	(0.0136)	0.0000	1	(0.1319)	01/06/2025
603195.SH	12/30/2024	SDB3260123138	6,000.00	9.8188	58,995.46	58,912.99	0.0000	4.3300	50.0000	0.0000	(7.0958)	(0.8182)	0.0000	1	(7.9141)	01/06/2025
603195.SH	12/30/2024	SDB3260123138	600.00	9.8188	5,899.55	5,891.30	0.0000	4.3300	50.0000	0.0000	(0.7096)	(0.0818)	0.0000	1	(0.7914)	01/06/2025
603195.SH	12/30/2024	SDB3260123138	3,100.00	9.8188	30,480.99	30,438.38	0.0000	4.3300	50.0000	0.0000	(3.6662)	(0.4228)	0.0000	1	(4.0889)	01/06/2025
603195.SH	12/30/2024	SDB3260123138	2,600.00	9.8188	25,564.70	25,528.96	0.0000	4.3300	50.0000	0.0000	(3.0749)	(0.3546)	0.0000	1	(3.4294)	01/06/2025
603195.SH	12/30/2024	SDB3260123138	100.00	9.8188	983.26	981.88	0.0000	4.3300	50.0000	0.0000	(0.1183)	(0.0136)	0.0000	1	(0.1319)	01/06/2025
603195.SH	12/30/2024	SDB3260123138	100.00	9.8188	983.26	981.88	0.0000	4.3300	50.0000	0.0000	(0.1183)	(0.0136)	0.0000	1	(0.1319)	01/06/2025
603195.SH	12/30/2024	SDB3260123138	400.00	9.8188	3,933.03	3,927.53	0.0000	4.3300	50.0000	0.0000	(0.4731)	(0.0545)	0.0000	1	(0.5276)	01/06/2025
603195.SH	12/30/2024	SDB3260123138	200.00	9.8188	1,966.52	1,963.77	0.0000	4.3300	50.0000	0.0000	(0.2365)	(0.0273)	0.0000	1	(0.2638)	01/06/2025
603195.SH	12/30/2024	SDB3260123138	100.00	9.8188	983.26	981.88	0.0000	4.3300	50.0000	0.0000	(0.1183)	(0.0136)	0.0000	1	(0.1319)	01/06/2025
603195.SH	12/30/2024	SDB3260123138	2,289.00	9.8188	22,506.77	22,475.30	0.0000	4.3300	50.0000	0.0000	(2.7071)	(0.3122)	0.0000	1	(3.0192)	01/06/2025
603195.SH	12/30/2024	SDB3260123138	1,700.00	9.8188	16,715.38	16,692.01	0.0000	4.3300	50.0000	0.0000	(2.0105)	(0.2318)	0.0000	1	(2.2423)	01/06/2025
603195.SH	12/30/2024	SDB3260123138	2,600.00	9.8188	25,564.70	25,528.96	0.0000	4.3300	50.0000	0.0000	(3.0749)	(0.3546)	0.0000	1	(3.4294)	01/06/2025
603195.SH	12/30/2024	SDB3260123138	700.00	9.8188	6,882.80	6,873.18	0.0000	4.3300	50.0000	0.0000	(0.8278)	(0.0955)	0.0000	1	(0.9233)	01/06/2025
603195.SH	12/30/2024	SDB3260123138	900.00	9.8188	8,849.32	8,836.95	0.0000	4.3300	50.0000	0.0000	(1.0644)	(0.1227)	0.0000	1	(1.1871)	01/06/2025
603195.SH	12/30/2024	SDB3260123138	200.00	9.8188	1,966.52	1,963.77	0.0000	4.3300	50.0000	0.0000	(0.2365)	(0.0273)	0.0000	1	(0.2638)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GONGNIU GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603195.SH	12/30/2024	SDB3260123138	900.00	9.8188	8,849.32	8,836.95	0.0000	4.3300	50.0000	0.0000	(1.0644)	(0.1227)	0.0000	1	(1.1871)	01/06/2025
603195.SH	12/30/2024	SDB3260123138	400.00	9.8188	3,933.03	3,927.53	0.0000	4.3300	50.0000	0.0000	(0.4731)	(0.0545)	0.0000	1	(0.5276)	01/06/2025
603195.SH	12/30/2024	SDB3260123138	100.00	9.8188	983.26	981.88	0.0000	4.3300	50.0000	0.0000	(0.1183)	(0.0136)	0.0000	1	(0.1319)	01/06/2025
603195.SH	12/30/2024	SDB3260123138	100.00	9.8188	983.26	981.88	0.0000	4.3300	50.0000	0.0000	(0.1183)	(0.0136)	0.0000	1	(0.1319)	01/06/2025
603195.SH	12/30/2024	SDB3260123138	700.00	9.8188	6,882.80	6,873.18	0.0000	4.3300	50.0000	0.0000	(0.8278)	(0.0955)	0.0000	1	(0.9233)	01/06/2025
603195.SH	12/30/2024	SDB3260123138	200.00	9.8188	1,966.52	1,963.77	0.0000	4.3300	50.0000	0.0000	(0.2365)	(0.0273)	0.0000	1	(0.2638)	01/06/2025
603195.SH	12/30/2024	SDB3260123138	22,700.00	9.8188	223,199.50	222,887.46	0.0000	4.3300	50.0000	0.0000	(26.8459)	(3.0957)	0.0000	1	(29.9416)	01/06/2025
603195.SH	12/30/2024	SDB3260123138	300.00	9.8188	2,949.77	2,945.65	0.0000	4.3300	50.0000	0.0000	(0.3548)	(0.0409)	0.0000	1	(0.3957)	01/06/2025
603195.SH	12/30/2024	SDB3260123138	1,500.00	9.8188	14,748.87	14,728.25	0.0000	4.3300	50.0000	0.0000	(1.7740)	(0.2046)	0.0000	1	(1.9785)	01/06/2025
603195.SH	12/30/2024	SDB3260123138	300.00	9.8188	2,949.77	2,945.65	0.0000	4.3300	50.0000	0.0000	(0.3548)	(0.0409)	0.0000	1	(0.3957)	01/06/2025
603195.SH	12/30/2024	SDB3260123138	8,211.00	9.8188	80,735.29	80,622.42	0.0000	4.3300	50.0000	0.0000	(9.7107)	(1.1198)	0.0000	1	(10.8304)	01/06/2025
603195.SH	12/30/2024	SDB3260123138	5,000.00	9.8188	49,162.89	49,094.15	0.0000	4.3300	50.0000	0.0000	(5.9132)	(0.6819)	0.0000	1	(6.5951)	01/06/2025
603195.SH	12/30/2024	SDB3260123138	1,000.00	9.8188	9,832.58	9,818.83	0.0000	4.3300	50.0000	0.0000	(1.1826)	(0.1364)	0.0000	1	(1.3190)	01/06/2025
603195.SH	12/30/2024	SDB3260123138	300.00	9.8188	2,949.77	2,945.65	0.0000	4.3300	50.0000	0.0000	(0.3548)	(0.0409)	0.0000	1	(0.3957)	01/06/2025
603195.SH	12/27/2024	SDB3260123138	200.00	9.8166	1,967.66	1,963.33	0.0000	4.3300	50.0000	0.0000	(0.7100)	(0.0818)	0.0000	3	(0.7918)	01/06/2025
603195.SH	12/27/2024	SDB3260123138	100.00	9.8166	983.78	981.66	0.0000	4.3300	50.0000	0.0000	(0.3550)	(0.0409)	0.0000	3	(0.3959)	01/06/2025
603195.SH	12/27/2024	SDB3260123138	300.00	9.8166	2,940.71	2,944.99	0.0000	4.3300	50.0000	0.0000	(1.0611)	(0.1227)	0.0000	3	(1.1838)	01/06/2025
603195.SH	12/27/2024	SDB3260123138	1,200.00	9.8166	11,775.79	11,779.97	0.0000	4.3300	50.0000	0.0000	(4.2491)	(0.4908)	0.0000	3	(4.7399)	01/06/2025
603195.SH	12/27/2024	SDB3260123138	200.00	9.8166	1,967.82	1,963.33	0.0000	4.3300	50.0000	0.0000	(0.7101)	(0.0818)	0.0000	3	(0.7919)	01/06/2025
603195.SH	12/27/2024	SDB3260123138	700.00	9.8166	6,899.91	6,871.65	0.0000	4.3300	50.0000	0.0000	(2.4897)	(0.2863)	0.0000	3	(2.7760)	01/06/2025
603195.SH	12/27/2024	SDB3260123138	4,500.00	9.8166	44,471.86	44,174.88	0.0000	4.3300	50.0000	0.0000	(16.0469)	(1.8406)	0.0000	3	(17.8876)	01/06/2025
603195.SH	12/27/2024	SDB3260123138	500.00	9.8166	4,920.96	4,908.32	0.0000	4.3300	50.0000	0.0000	(1.7756)	(0.2045)	0.0000	3	(1.9802)	01/06/2025
603195.SH	12/27/2024	SDB3260123138	1,700.00	9.8166	16,784.87	16,688.29	0.0000	4.3300	50.0000	0.0000	(6.0565)	(0.6953)	0.0000	3	(6.7519)	01/06/2025
603195.SH	12/27/2024	SDB3260123138	400.00	9.8166	3,938.50	3,926.66	0.0000	4.3300	50.0000	0.0000	(1.4211)	(0.1636)	0.0000	3	(1.5848)	01/06/2025
603195.SH	12/27/2024	SDB3260123138	2,500.00	9.8166	24,468.13	24,541.60	0.0000	4.3300	50.0000	0.0000	(8.8289)	(1.0226)	0.0000	3	(9.8515)	01/06/2025
603195.SH	12/27/2024	SDB3260123138	100.00	9.8166	975.90	981.66	0.0000	4.3300	50.0000	0.0000	(0.3521)	(0.0409)	0.0000	3	(0.3930)	01/06/2025
603195.SH	12/27/2024	SDB3260123138	100.00	9.8166	976.15	981.66	0.0000	4.3300	50.0000	0.0000	(0.3522)	(0.0409)	0.0000	3	(0.3931)	01/06/2025
603195.SH	12/27/2024	SDB3260123138	300.00	9.8166	2,949.77	2,944.99	0.0000	4.3300	50.0000	0.0000	(1.0644)	(0.1227)	0.0000	3	(1.1871)	01/06/2025
603195.SH	12/27/2024	SDB3260123138	100.00	9.8166	983.26	981.66	0.0000	4.3300	50.0000	0.0000	(0.3548)	(0.0409)	0.0000	3	(0.3957)	01/06/2025
603195.SH	12/27/2024	SDB3260123138	400.00	9.8166	3,933.03	3,926.66	0.0000	4.3300	50.0000	0.0000	(1.4192)	(0.1636)	0.0000	3	(1.5828)	01/06/2025
603195.SH	12/27/2024	SDB3260123138	100.00	9.8166	983.26	981.66	0.0000	4.3300	50.0000	0.0000	(0.3548)	(0.0409)	0.0000	3	(0.3957)	01/06/2025
603195.SH	12/27/2024	SDB3260123138	200.00	9.8166	1,966.52	1,963.33	0.0000	4.3300	50.0000	0.0000	(0.7096)	(0.0818)	0.0000	3	(0.7914)	01/06/2025
603195.SH	12/27/2024	SDB3260123138	100.00	9.8166	983.26	981.66	0.0000	4.3300	50.0000	0.0000	(0.3548)	(0.0409)	0.0000	3	(0.3957)	01/06/2025
603195.SH	12/27/2024	SDB3260123138	1,200.00	9.8166	11,799.09	11,779.97	0.0000	4.3300	50.0000	0.0000	(4.2575)	(0.4908)	0.0000	3	(4.7483)	01/06/2025
603195.SH	12/27/2024	SDB3260123138	6,400.00	9.8166	62,928.49	62,826.49	0.0000	4.3300	50.0000	0.0000	(22.7067)	(2.6178)	0.0000	3	(25.3245)	01/06/2025
603195.SH	12/27/2024	SDB3260123138	10,500.00	9.8166	103,242.06	103,074.71	0.0000	4.3300	50.0000	0.0000	(37.2532)	(4.2948)	0.0000	3	(41.5480)	01/06/2025
603195.SH	12/27/2024	SDB3260123138	5,400.00	9.8166	53,095.92	53,009.85	0.0000	4.3300	50.0000	0.0000	(19.1588)	(2.2087)	0.0000	3	(21.3675)	01/06/2025
603195.SH	12/27/2024	SDB3260123138	700.00	9.8166	6,882.80	6,871.65	0.0000	4.3300	50.0000	0.0000	(2.4835)	(0.2863)	0.0000	3	(2.7699)	01/06/2025
603195.SH	12/27/2024	SDB3260123138	500.00	9.8166	4,916.29	4,908.32	0.0000	4.3300	50.0000	0.0000	(1.7740)	(0.2045)	0.0000	3	(1.9785)	01/06/2025
603195.SH	12/27/2024	SDB3260123138	3,100.00	9.8166	30,480.99	30,431.58	0.0000	4.3300	50.0000	0.0000	(10.9986)	(1.2680)	0.0000	3	(12.2665)	01/06/2025
603195.SH	12/27/2024	SDB3260123138	2,929.00	9.8166	28,799.62	28,752.94	0.0000	4.3300	50.0000	0.0000	(10.3919)	(1.1980)	0.0000	3	(11.5899)	01/06/2025
603195.SH	12/27/2024	SDB3260123138	200.00	9.8166	1,966.52	1,963.33	0.0000	4.3300	50.0000	0.0000	(0.7096)	(0.0818)	0.0000	3	(0.7914)	01/06/2025
603195.SH	12/27/2024	SDB3260123138	6,500.00	9.8166	63,911.75	63,808.15	0.0000	4.3300	50.0000	0.0000	(23.0615)	(2.6587)	0.0000	3	(25.7202)	01/06/2025
603195.SH	12/27/2024	SDB3260123138	200.00	9.8166	1,966.52	1,963.33	0.0000	4.3300	50.0000	0.0000	(0.7096)	(0.0818)	0.0000	3	(0.7914)	01/06/2025
603195.SH	12/27/2024	SDB3260123138	100.00	9.8166	983.26	981.66	0.0000	4.3300	50.0000	0.0000	(0.3548)	(0.0409)	0.0000	3	(0.3957)	01/06/2025
603195.SH	12/27/2024	SDB3260123138	7,600.00	9.8166	74,727.59	74,606.46	0.0000	4.3300	50.0000	0.0000	(26.9642)	(3.1086)	0.0000	3	(30.0728)	01/06/2025
603195.SH	12/27/2024	SDB3260123138	900.00	9.8166	8,849.32	8,834.98	0.0000	4.3300	50.0000	0.0000	(3.1931)	(0.3681)	0.0000	3	(3.5613)	01/06/2025
603195.SH	12/27/2024	SDB3260123138	14,880.00	9.8166	146,308.75	146,071.59	0.0000	4.3300	50.0000	0.0000	(52.7931)	(6.0863)	0.0000	3	(58.8794)	01/06/2025
603195.SH	12/27/2024	SDB3260123138	100.00	9.8166	983.26	981.66	0.0000	4.3300	50.0000	0.0000	(0.3548)	(0.0409)	0.0000	3	(0.3957)	01/06/2025
603195.SH	12/27/2024	SDB3260123138	6,000.00	9.8166	58,995.46	58,899.83	0.0000	4.3300	50.0000	0.0000	(21.2875)	(2.4542)	0.0000	3	(23.7417)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GONGNIU GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603195.SH	12/27/2024	SDB3260123138	600.00	9.8166	5,899.55	5,889.98	0.0000	4.3300	50.0000	0.0000	(2.1288)	(0.2454)	0.0000	3	(2.3742)	01/06/2025
603195.SH	12/27/2024	SDB3260123138	3,100.00	9.8166	30,480.99	30,431.58	0.0000	4.3300	50.0000	0.0000	(10.9986)	(1.2680)	0.0000	3	(12.2665)	01/06/2025
603195.SH	12/27/2024	SDB3260123138	2,600.00	9.8166	25,564.70	25,523.26	0.0000	4.3300	50.0000	0.0000	(9.2246)	(1.0635)	0.0000	3	(10.2881)	01/06/2025
603195.SH	12/27/2024	SDB3260123138	100.00	9.8166	983.26	981.66	0.0000	4.3300	50.0000	0.0000	(0.3548)	(0.0409)	0.0000	3	(0.3957)	01/06/2025
603195.SH	12/27/2024	SDB3260123138	100.00	9.8166	983.26	981.66	0.0000	4.3300	50.0000	0.0000	(0.3548)	(0.0409)	0.0000	3	(0.3957)	01/06/2025
603195.SH	12/27/2024	SDB3260123138	400.00	9.8166	3,933.03	3,926.66	0.0000	4.3300	50.0000	0.0000	(1.4192)	(0.1636)	0.0000	3	(1.5828)	01/06/2025
603195.SH	12/27/2024	SDB3260123138	200.00	9.8166	1,966.52	1,963.33	0.0000	4.3300	50.0000	0.0000	(0.7096)	(0.0818)	0.0000	3	(0.7914)	01/06/2025
603195.SH	12/27/2024	SDB3260123138	100.00	9.8166	983.26	981.66	0.0000	4.3300	50.0000	0.0000	(0.3548)	(0.0409)	0.0000	3	(0.3957)	01/06/2025
603195.SH	12/27/2024	SDB3260123138	2,289.00	9.8166	22,506.77	22,470.29	0.0000	4.3300	50.0000	0.0000	(8.1212)	(0.9363)	0.0000	3	(9.0575)	01/06/2025
603195.SH	12/27/2024	SDB3260123138	1,700.00	9.8166	16,715.38	16,688.29	0.0000	4.3300	50.0000	0.0000	(6.0315)	(0.6953)	0.0000	3	(6.7268)	01/06/2025
603195.SH	12/27/2024	SDB3260123138	2,600.00	9.8166	25,564.70	25,523.26	0.0000	4.3300	50.0000	0.0000	(9.2246)	(1.0635)	0.0000	3	(10.2881)	01/06/2025
603195.SH	12/27/2024	SDB3260123138	700.00	9.8166	6,882.80	6,871.65	0.0000	4.3300	50.0000	0.0000	(2.4835)	(0.2863)	0.0000	3	(2.7699)	01/06/2025
603195.SH	12/27/2024	SDB3260123138	100.00	9.8166	983.26	981.66	0.0000	4.3300	50.0000	0.0000	(0.3548)	(0.0409)	0.0000	3	(0.3957)	01/06/2025
603195.SH	12/27/2024	SDB3260123138	900.00	9.8166	8,849.32	8,834.98	0.0000	4.3300	50.0000	0.0000	(3.1931)	(0.3681)	0.0000	3	(3.5613)	01/06/2025
603195.SH	12/27/2024	SDB3260123138	200.00	9.8166	1,966.52	1,963.33	0.0000	4.3300	50.0000	0.0000	(0.7096)	(0.0818)	0.0000	3	(0.7914)	01/06/2025
603195.SH	12/27/2024	SDB3260123138	900.00	9.8166	8,849.32	8,834.98	0.0000	4.3300	50.0000	0.0000	(3.1931)	(0.3681)	0.0000	3	(3.5613)	01/06/2025
603195.SH	12/27/2024	SDB3260123138	400.00	9.8166	3,933.03	3,926.66	0.0000	4.3300	50.0000	0.0000	(1.4192)	(0.1636)	0.0000	3	(1.5828)	01/06/2025
603195.SH	12/27/2024	SDB3260123138	100.00	9.8166	983.26	981.66	0.0000	4.3300	50.0000	0.0000	(0.3548)	(0.0409)	0.0000	3	(0.3957)	01/06/2025
603195.SH	12/27/2024	SDB3260123138	100.00	9.8166	983.26	981.66	0.0000	4.3300	50.0000	0.0000	(0.3548)	(0.0409)	0.0000	3	(0.3957)	01/06/2025
603195.SH	12/27/2024	SDB3260123138	700.00	9.8166	6,882.80	6,871.65	0.0000	4.3300	50.0000	0.0000	(2.4835)	(0.2863)	0.0000	3	(2.7699)	01/06/2025
603195.SH	12/27/2024	SDB3260123138	200.00	9.8166	1,966.52	1,963.33	0.0000	4.3300	50.0000	0.0000	(0.7096)	(0.0818)	0.0000	3	(0.7914)	01/06/2025
603195.SH	12/27/2024	SDB3260123138	22,700.00	9.8166	223,199.50	222,837.71	0.0000	4.3300	50.0000	0.0000	(80.5378)	(9.2849)	0.0000	3	(89.8227)	01/06/2025
603195.SH	12/27/2024	SDB3260123138	300.00	9.8166	2,949.77	2,944.99	0.0000	4.3300	50.0000	0.0000	(1.0644)	(0.1227)	0.0000	3	(1.1871)	01/06/2025
603195.SH	12/27/2024	SDB3260123138	1,500.00	9.8166	14,748.87	14,724.96	0.0000	4.3300	50.0000	0.0000	(5.3219)	(0.6135)	0.0000	3	(5.9354)	01/06/2025
603195.SH	12/27/2024	SDB3260123138	300.00	9.8166	2,949.77	2,944.99	0.0000	4.3300	50.0000	0.0000	(1.0644)	(0.1227)	0.0000	3	(1.1871)	01/06/2025
603195.SH	12/27/2024	SDB3260123138	8,211.00	9.8166	80,735.29	80,604.42	0.0000	4.3300	50.0000	0.0000	(29.1320)	(3.3585)	0.0000	3	(32.4905)	01/06/2025
603195.SH	12/27/2024	SDB3260123138	5,000.00	9.8166	49,162.89	49,083.19	0.0000	4.3300	50.0000	0.0000	(17.7396)	(2.0451)	0.0000	3	(19.7847)	01/06/2025
603195.SH	12/27/2024	SDB3260123138	1,000.00	9.8166	9,832.58	9,816.64	0.0000	4.3300	50.0000	0.0000	(3.5479)	(0.4090)	0.0000	3	(3.9569)	01/06/2025
603195.SH	12/27/2024	SDB3260123138	300.00	9.8166	2,949.77	2,944.99	0.0000	4.3300	50.0000	0.0000	(1.0644)	(0.1227)	0.0000	3	(1.1871)	01/06/2025
603195.SH	12/26/2024	SDB3260123138	300.00	9.7935	2,940.71	2,938.06	0.0000	4.3300	50.0000	0.0000	(0.3537)	(0.0408)	0.0000	1	(0.3945)	01/06/2025
603195.SH	12/26/2024	SDB3260123138	1,200.00	9.7935	11,775.79	11,752.26	0.0000	4.3300	50.0000	0.0000	(1.4164)	(0.1632)	0.0000	1	(1.5796)	01/06/2025
603195.SH	12/26/2024	SDB3260123138	200.00	9.7935	1,967.82	1,958.71	0.0000	4.3300	50.0000	0.0000	(0.2367)	(0.0272)	0.0000	1	(0.2639)	01/06/2025
603195.SH	12/26/2024	SDB3260123138	700.00	9.7935	6,899.91	6,855.48	0.0000	4.3300	50.0000	0.0000	(0.8299)	(0.0952)	0.0000	1	(0.9251)	01/06/2025
603195.SH	12/26/2024	SDB3260123138	4,500.00	9.7935	44,471.86	44,070.96	0.0000	4.3300	50.0000	0.0000	(5.3490)	(0.6121)	0.0000	1	(5.9611)	01/06/2025
603195.SH	12/26/2024	SDB3260123138	500.00	9.7935	4,920.96	4,896.77	0.0000	4.3300	50.0000	0.0000	(0.5919)	(0.0680)	0.0000	1	(0.6599)	01/06/2025
603195.SH	12/26/2024	SDB3260123138	1,700.00	9.7935	16,784.87	16,649.03	0.0000	4.3300	50.0000	0.0000	(2.0188)	(0.2312)	0.0000	1	(2.2501)	01/06/2025
603195.SH	12/26/2024	SDB3260123138	400.00	9.7935	3,938.50	3,917.42	0.0000	4.3300	50.0000	0.0000	(0.4737)	(0.0544)	0.0000	1	(0.5281)	01/06/2025
603195.SH	12/26/2024	SDB3260123138	2,500.00	9.7935	24,468.13	24,483.87	0.0000	4.3300	50.0000	0.0000	(2.9430)	(0.3401)	0.0000	1	(3.2830)	01/06/2025
603195.SH	12/26/2024	SDB3260123138	100.00	9.7935	975.90	979.35	0.0000	4.3300	50.0000	0.0000	(0.1174)	(0.0136)	0.0000	1	(0.1310)	01/06/2025
603195.SH	12/26/2024	SDB3260123138	100.00	9.7935	976.15	979.35	0.0000	4.3300	50.0000	0.0000	(0.1174)	(0.0136)	0.0000	1	(0.1310)	01/06/2025
603195.SH	12/26/2024	SDB3260123138	300.00	9.7935	2,949.77	2,938.06	0.0000	4.3300	50.0000	0.0000	(0.3548)	(0.0408)	0.0000	1	(0.3956)	01/06/2025
603195.SH	12/26/2024	SDB3260123138	100.00	9.7935	983.26	979.35	0.0000	4.3300	50.0000	0.0000	(0.1183)	(0.0136)	0.0000	1	(0.1319)	01/06/2025
603195.SH	12/26/2024	SDB3260123138	400.00	9.7935	3,933.03	3,917.42	0.0000	4.3300	50.0000	0.0000	(0.4731)	(0.0544)	0.0000	1	(0.5275)	01/06/2025
603195.SH	12/26/2024	SDB3260123138	100.00	9.7935	983.26	979.35	0.0000	4.3300	50.0000	0.0000	(0.1183)	(0.0136)	0.0000	1	(0.1319)	01/06/2025
603195.SH	12/26/2024	SDB3260123138	200.00	9.7935	1,966.52	1,958.71	0.0000	4.3300	50.0000	0.0000	(0.2365)	(0.0272)	0.0000	1	(0.2637)	01/06/2025
603195.SH	12/26/2024	SDB3260123138	100.00	9.7935	983.26	979.35	0.0000	4.3300	50.0000	0.0000	(0.1183)	(0.0136)	0.0000	1	(0.1319)	01/06/2025
603195.SH	12/26/2024	SDB3260123138	1,200.00	9.7935	11,799.09	11,752.26	0.0000	4.3300	50.0000	0.0000	(1.4192)	(0.1632)	0.0000	1	(1.5824)	01/06/2025
603195.SH	12/26/2024	SDB3260123138	6,400.00	9.7935	62,928.49	62,678.70	0.0000	4.3300	50.0000	0.0000	(7.5689)	(0.8705)	0.0000	1	(8.4394)	01/06/2025
603195.SH	12/26/2024	SDB3260123138	10,500.00	9.7935	103,242.06	102,832.24	0.0000	4.3300	50.0000	0.0000	(12.4177)	(1.4282)	0.0000	1	(13.8460)	01/06/2025
603195.SH	12/26/2024	SDB3260123138	5,400.00	9.7935	53,095.92	52,885.15	0.0000	4.3300	50.0000	0.0000	(6.3863)	(0.7345)	0.0000	1	(7.1208)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GONGNIU GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603195.SH	12/26/2024	SDB3260123138	700.00	9.7935	6,882.80	6,855.48	0.0000	4.3300	50.0000	0.0000	(0.8278)	(0.0952)	0.0000	1	(0.9231)	01/06/2025
603195.SH	12/26/2024	SDB3260123138	500.00	9.7935	4,916.29	4,896.77	0.0000	4.3300	50.0000	0.0000	(0.5913)	(0.0680)	0.0000	1	(0.6593)	01/06/2025
603195.SH	12/26/2024	SDB3260123138	3,100.00	9.7935	30,480.99	30,360.00	0.0000	4.3300	50.0000	0.0000	(3.6662)	(0.4217)	0.0000	1	(4.0879)	01/06/2025
603195.SH	12/26/2024	SDB3260123138	2,929.00	9.7935	28,799.62	28,685.30	0.0000	4.3300	50.0000	0.0000	(3.4640)	(0.3984)	0.0000	1	(3.8624)	01/06/2025
603195.SH	12/26/2024	SDB3260123138	200.00	9.7935	1,966.52	1,958.71	0.0000	4.3300	50.0000	0.0000	(0.2365)	(0.0272)	0.0000	1	(0.2637)	01/06/2025
603195.SH	12/26/2024	SDB3260123138	6,500.00	9.7935	63,911.75	63,658.06	0.0000	4.3300	50.0000	0.0000	(7.6872)	(0.8841)	0.0000	1	(8.5713)	01/06/2025
603195.SH	12/26/2024	SDB3260123138	200.00	9.7935	1,966.52	1,958.71	0.0000	4.3300	50.0000	0.0000	(0.2365)	(0.0272)	0.0000	1	(0.2637)	01/06/2025
603195.SH	12/26/2024	SDB3260123138	100.00	9.7935	983.26	979.35	0.0000	4.3300	50.0000	0.0000	(0.1183)	(0.0136)	0.0000	1	(0.1319)	01/06/2025
603195.SH	12/26/2024	SDB3260123138	7,600.00	9.7935	74,727.59	74,430.96	0.0000	4.3300	50.0000	0.0000	(8.9881)	(1.0338)	0.0000	1	(10.0218)	01/06/2025
603195.SH	12/26/2024	SDB3260123138	900.00	9.7935	8,849.32	8,814.19	0.0000	4.3300	50.0000	0.0000	(1.0644)	(0.1224)	0.0000	1	(1.1868)	01/06/2025
603195.SH	12/26/2024	SDB3260123138	14,880.00	9.7935	146,308.75	145,727.98	0.0000	4.3300	50.0000	0.0000	(17.5977)	(2.0240)	0.0000	1	(19.6217)	01/06/2025
603195.SH	12/26/2024	SDB3260123138	100.00	9.7935	983.26	979.35	0.0000	4.3300	50.0000	0.0000	(0.1183)	(0.0136)	0.0000	1	(0.1319)	01/06/2025
603195.SH	12/26/2024	SDB3260123138	6,000.00	9.7935	58,995.46	58,761.28	0.0000	4.3300	50.0000	0.0000	(7.0958)	(0.8161)	0.0000	1	(7.9120)	01/06/2025
603195.SH	12/26/2024	SDB3260123138	600.00	9.7935	5,899.55	5,876.13	0.0000	4.3300	50.0000	0.0000	(0.7096)	(0.0816)	0.0000	1	(0.7912)	01/06/2025
603195.SH	12/26/2024	SDB3260123138	3,100.00	9.7935	30,480.99	30,360.00	0.0000	4.3300	50.0000	0.0000	(3.6662)	(0.4217)	0.0000	1	(4.0879)	01/06/2025
603195.SH	12/26/2024	SDB3260123138	2,600.00	9.7935	25,564.70	25,463.22	0.0000	4.3300	50.0000	0.0000	(3.0749)	(0.3537)	0.0000	1	(3.4285)	01/06/2025
603195.SH	12/26/2024	SDB3260123138	100.00	9.7935	983.26	979.35	0.0000	4.3300	50.0000	0.0000	(0.1183)	(0.0136)	0.0000	1	(0.1319)	01/06/2025
603195.SH	12/26/2024	SDB3260123138	100.00	9.7935	983.26	979.35	0.0000	4.3300	50.0000	0.0000	(0.1183)	(0.0136)	0.0000	1	(0.1319)	01/06/2025
603195.SH	12/26/2024	SDB3260123138	400.00	9.7935	3,933.03	3,917.42	0.0000	4.3300	50.0000	0.0000	(0.4731)	(0.0544)	0.0000	1	(0.5275)	01/06/2025
603195.SH	12/26/2024	SDB3260123138	200.00	9.7935	1,966.52	1,958.71	0.0000	4.3300	50.0000	0.0000	(0.2365)	(0.0272)	0.0000	1	(0.2637)	01/06/2025
603195.SH	12/26/2024	SDB3260123138	100.00	9.7935	983.26	979.35	0.0000	4.3300	50.0000	0.0000	(0.1183)	(0.0136)	0.0000	1	(0.1319)	01/06/2025
603195.SH	12/26/2024	SDB3260123138	2,289.00	9.7935	22,506.77	22,417.43	0.0000	4.3300	50.0000	0.0000	(2.7071)	(0.3114)	0.0000	1	(3.0184)	01/06/2025
603195.SH	12/26/2024	SDB3260123138	1,700.00	9.7935	16,715.38	16,649.03	0.0000	4.3300	50.0000	0.0000	(2.0105)	(0.2312)	0.0000	1	(2.2417)	01/06/2025
603195.SH	12/26/2024	SDB3260123138	2,600.00	9.7935	25,564.70	25,463.22	0.0000	4.3300	50.0000	0.0000	(3.0749)	(0.3537)	0.0000	1	(3.4285)	01/06/2025
603195.SH	12/26/2024	SDB3260123138	700.00	9.7935	6,882.80	6,855.48	0.0000	4.3300	50.0000	0.0000	(0.8278)	(0.0952)	0.0000	1	(0.9231)	01/06/2025
603195.SH	12/26/2024	SDB3260123138	100.00	9.7935	983.26	979.35	0.0000	4.3300	50.0000	0.0000	(0.1183)	(0.0136)	0.0000	1	(0.1319)	01/06/2025
603195.SH	12/26/2024	SDB3260123138	900.00	9.7935	8,849.32	8,814.19	0.0000	4.3300	50.0000	0.0000	(1.0644)	(0.1224)	0.0000	1	(1.1868)	01/06/2025
603195.SH	12/26/2024	SDB3260123138	200.00	9.7935	1,966.52	1,958.71	0.0000	4.3300	50.0000	0.0000	(0.2365)	(0.0272)	0.0000	1	(0.2637)	01/06/2025
603195.SH	12/26/2024	SDB3260123138	900.00	9.7935	8,849.32	8,814.19	0.0000	4.3300	50.0000	0.0000	(1.0644)	(0.1224)	0.0000	1	(1.1868)	01/06/2025
603195.SH	12/26/2024	SDB3260123138	400.00	9.7935	3,933.03	3,917.42	0.0000	4.3300	50.0000	0.0000	(0.4731)	(0.0544)	0.0000	1	(0.5275)	01/06/2025
603195.SH	12/26/2024	SDB3260123138	100.00	9.7935	983.26	979.35	0.0000	4.3300	50.0000	0.0000	(0.1183)	(0.0136)	0.0000	1	(0.1319)	01/06/2025
603195.SH	12/26/2024	SDB3260123138	100.00	9.7935	983.26	979.35	0.0000	4.3300	50.0000	0.0000	(0.1183)	(0.0136)	0.0000	1	(0.1319)	01/06/2025
603195.SH	12/26/2024	SDB3260123138	700.00	9.7935	6,882.80	6,855.48	0.0000	4.3300	50.0000	0.0000	(0.8278)	(0.0952)	0.0000	1	(0.9231)	01/06/2025
603195.SH	12/26/2024	SDB3260123138	200.00	9.7935	1,966.52	1,958.71	0.0000	4.3300	50.0000	0.0000	(0.2365)	(0.0272)	0.0000	1	(0.2637)	01/06/2025
603195.SH	12/26/2024	SDB3260123138	22,700.00	9.7935	223,199.50	222,313.52	0.0000	4.3300	50.0000	0.0000	(26.8459)	(3.0877)	0.0000	1	(29.9336)	01/06/2025
603195.SH	12/26/2024	SDB3260123138	300.00	9.7935	2,949.77	2,938.06	0.0000	4.3300	50.0000	0.0000	(0.3548)	(0.0408)	0.0000	1	(0.3956)	01/06/2025
603195.SH	12/26/2024	SDB3260123138	1,500.00	9.7935	14,748.87	14,690.32	0.0000	4.3300	50.0000	0.0000	(1.7740)	(0.2040)	0.0000	1	(1.9780)	01/06/2025
603195.SH	12/26/2024	SDB3260123138	300.00	9.7935	2,949.77	2,938.06	0.0000	4.3300	50.0000	0.0000	(0.3548)	(0.0408)	0.0000	1	(0.3956)	01/06/2025
603195.SH	12/26/2024	SDB3260123138	8,211.00	9.7935	80,735.29	80,414.81	0.0000	4.3300	50.0000	0.0000	(9.7107)	(1.1169)	0.0000	1	(10.8275)	01/06/2025
603195.SH	12/26/2024	SDB3260123138	5,000.00	9.7935	49,162.89	48,967.74	0.0000	4.3300	50.0000	0.0000	(5.9132)	(0.6801)	0.0000	1	(6.5933)	01/06/2025
603195.SH	12/26/2024	SDB3260123138	1,000.00	9.7935	9,832.58	9,793.55	0.0000	4.3300	50.0000	0.0000	(1.1826)	(0.1360)	0.0000	1	(1.3187)	01/06/2025
603195.SH	12/26/2024	SDB3260123138	300.00	9.7935	2,949.77	2,938.06	0.0000	4.3300	50.0000	0.0000	(0.3548)	(0.0408)	0.0000	1	(0.3956)	01/06/2025
603195.SH	12/24/2024	SDB3260123138	300.00	9.7935	2,940.71	2,938.06	0.0000	4.3300	50.0000	0.0000	(0.7074)	(0.0816)	0.0000	2	(0.7890)	01/06/2025
603195.SH	12/24/2024	SDB3260123138	1,200.00	9.7935	11,775.79	11,752.26	0.0000	4.3300	50.0000	0.0000	(2.8327)	(0.3265)	0.0000	2	(3.1592)	01/06/2025
603195.SH	12/24/2024	SDB3260123138	200.00	9.7935	1,967.82	1,958.71	0.0000	4.3300	50.0000	0.0000	(0.4734)	(0.0544)	0.0000	2	(0.5278)	01/06/2025
603195.SH	12/24/2024	SDB3260123138	700.00	9.7935	6,899.91	6,855.48	0.0000	4.3300	50.0000	0.0000	(1.6598)	(0.1904)	0.0000	2	(1.8502)	01/06/2025
603195.SH	12/24/2024	SDB3260123138	4,500.00	9.7935	44,471.86	44,070.96	0.0000	4.3300	50.0000	0.0000	(10.6980)	(1.2242)	0.0000	2	(11.9221)	01/06/2025
603195.SH	12/24/2024	SDB3260123138	500.00	9.7935	4,920.96	4,896.77	0.0000	4.3300	50.0000	0.0000	(1.1838)	(0.1360)	0.0000	2	(1.3198)	01/06/2025
603195.SH	12/24/2024	SDB3260123138	1,700.00	9.7935	16,784.87	16,649.03	0.0000	4.3300	50.0000	0.0000	(4.0377)	(0.4625)	0.0000	2	(4.5002)	01/06/2025
603195.SH	12/24/2024	SDB3260123138	400.00	9.7935	3,938.50	3,917.42	0.0000	4.3300	50.0000	0.0000	(0.9474)	(0.1088)	0.0000	2	(1.0562)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GONGNIU GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603195.SH	12/24/2024	SDB3260123138	2,500.00	9.7935	24,468.13	24,483.87	0.0000	4.3300	50.0000	0.0000	(5.8859)	(0.6801)	0.0000	2	(6.5661)	01/06/2025
603195.SH	12/24/2024	SDB3260123138	100.00	9.7935	975.90	979.35	0.0000	4.3300	50.0000	0.0000	(0.2348)	(0.0272)	0.0000	2	(0.2620)	01/06/2025
603195.SH	12/24/2024	SDB3260123138	100.00	9.7935	976.15	979.35	0.0000	4.3300	50.0000	0.0000	(0.2348)	(0.0272)	0.0000	2	(0.2620)	01/06/2025
603195.SH	12/24/2024	SDB3260123138	300.00	9.7935	2,949.77	2,938.06	0.0000	4.3300	50.0000	0.0000	(0.7096)	(0.0816)	0.0000	2	(0.7912)	01/06/2025
603195.SH	12/24/2024	SDB3260123138	100.00	9.7935	983.26	979.35	0.0000	4.3300	50.0000	0.0000	(0.2365)	(0.0272)	0.0000	2	(0.2637)	01/06/2025
603195.SH	12/24/2024	SDB3260123138	400.00	9.7935	3,933.03	3,917.42	0.0000	4.3300	50.0000	0.0000	(0.9461)	(0.1088)	0.0000	2	(1.0549)	01/06/2025
603195.SH	12/24/2024	SDB3260123138	100.00	9.7935	983.26	979.35	0.0000	4.3300	50.0000	0.0000	(0.2365)	(0.0272)	0.0000	2	(0.2637)	01/06/2025
603195.SH	12/24/2024	SDB3260123138	200.00	9.7935	1,966.52	1,958.71	0.0000	4.3300	50.0000	0.0000	(0.4731)	(0.0544)	0.0000	2	(0.5275)	01/06/2025
603195.SH	12/24/2024	SDB3260123138	100.00	9.7935	983.26	979.35	0.0000	4.3300	50.0000	0.0000	(0.2365)	(0.0272)	0.0000	2	(0.2637)	01/06/2025
603195.SH	12/24/2024	SDB3260123138	1,200.00	9.7935	11,799.09	11,752.26	0.0000	4.3300	50.0000	0.0000	(2.8383)	(0.3265)	0.0000	2	(3.1648)	01/06/2025
603195.SH	12/24/2024	SDB3260123138	6,400.00	9.7935	62,928.49	62,678.70	0.0000	4.3300	50.0000	0.0000	(15.1378)	(1.7411)	0.0000	2	(16.8789)	01/06/2025
603195.SH	12/24/2024	SDB3260123138	10,500.00	9.7935	103,242.06	102,832.24	0.0000	4.3300	50.0000	0.0000	(24.8355)	(2.8565)	0.0000	2	(27.6919)	01/06/2025
603195.SH	12/24/2024	SDB3260123138	5,400.00	9.7935	53,095.92	52,885.15	0.0000	4.3300	50.0000	0.0000	(12.7725)	(1.4690)	0.0000	2	(14.2415)	01/06/2025
603195.SH	12/24/2024	SDB3260123138	700.00	9.7935	6,882.80	6,855.48	0.0000	4.3300	50.0000	0.0000	(1.6557)	(0.1904)	0.0000	2	(1.8461)	01/06/2025
603195.SH	12/24/2024	SDB3260123138	500.00	9.7935	4,916.29	4,896.77	0.0000	4.3300	50.0000	0.0000	(1.1826)	(0.1360)	0.0000	2	(1.3187)	01/06/2025
603195.SH	12/24/2024	SDB3260123138	3,100.00	9.7935	30,480.99	30,360.00	0.0000	4.3300	50.0000	0.0000	(7.3324)	(0.8433)	0.0000	2	(8.1757)	01/06/2025
603195.SH	12/24/2024	SDB3260123138	2,929.00	9.7935	28,799.62	28,685.30	0.0000	4.3300	50.0000	0.0000	(6.9279)	(0.7968)	0.0000	2	(7.7247)	01/06/2025
603195.SH	12/24/2024	SDB3260123138	200.00	9.7935	1,966.52	1,958.71	0.0000	4.3300	50.0000	0.0000	(0.4731)	(0.0544)	0.0000	2	(0.5275)	01/06/2025
603195.SH	12/24/2024	SDB3260123138	6,500.00	9.7935	63,911.75	63,658.06	0.0000	4.3300	50.0000	0.0000	(15.3743)	(1.7683)	0.0000	2	(17.1426)	01/06/2025
603195.SH	12/24/2024	SDB3260123138	200.00	9.7935	1,966.52	1,958.71	0.0000	4.3300	50.0000	0.0000	(0.4731)	(0.0544)	0.0000	2	(0.5275)	01/06/2025
603195.SH	12/24/2024	SDB3260123138	100.00	9.7935	983.26	979.35	0.0000	4.3300	50.0000	0.0000	(0.2365)	(0.0272)	0.0000	2	(0.2637)	01/06/2025
603195.SH	12/24/2024	SDB3260123138	7,600.00	9.7935	74,727.59	74,430.96	0.0000	4.3300	50.0000	0.0000	(17.9761)	(2.0675)	0.0000	2	(20.0437)	01/06/2025
603195.SH	12/24/2024	SDB3260123138	900.00	9.7935	8,849.32	8,814.19	0.0000	4.3300	50.0000	0.0000	(2.1288)	(0.2448)	0.0000	2	(2.3736)	01/06/2025
603195.SH	12/24/2024	SDB3260123138	14,880.00	9.7935	146,308.75	145,727.98	0.0000	4.3300	50.0000	0.0000	(35.1954)	(4.0480)	0.0000	2	(39.2434)	01/06/2025
603195.SH	12/24/2024	SDB3260123138	100.00	9.7935	983.26	979.35	0.0000	4.3300	50.0000	0.0000	(0.2365)	(0.0272)	0.0000	2	(0.2637)	01/06/2025
603195.SH	12/24/2024	SDB3260123138	6,000.00	9.7935	58,995.46	58,761.28	0.0000	4.3300	50.0000	0.0000	(14.1917)	(1.6323)	0.0000	2	(15.8239)	01/06/2025
603195.SH	12/24/2024	SDB3260123138	600.00	9.7935	5,899.55	5,876.13	0.0000	4.3300	50.0000	0.0000	(1.4192)	(0.1632)	0.0000	2	(1.5824)	01/06/2025
603195.SH	12/24/2024	SDB3260123138	3,100.00	9.7935	30,480.99	30,360.00	0.0000	4.3300	50.0000	0.0000	(7.3324)	(0.8433)	0.0000	2	(8.1757)	01/06/2025
603195.SH	12/24/2024	SDB3260123138	2,600.00	9.7935	25,564.70	25,463.22	0.0000	4.3300	50.0000	0.0000	(6.1497)	(0.7073)	0.0000	2	(6.8570)	01/06/2025
603195.SH	12/24/2024	SDB3260123138	100.00	9.7935	983.26	979.35	0.0000	4.3300	50.0000	0.0000	(0.2365)	(0.0272)	0.0000	2	(0.2637)	01/06/2025
603195.SH	12/24/2024	SDB3260123138	100.00	9.7935	983.26	979.35	0.0000	4.3300	50.0000	0.0000	(0.2365)	(0.0272)	0.0000	2	(0.2637)	01/06/2025
603195.SH	12/24/2024	SDB3260123138	400.00	9.7935	3,933.03	3,917.42	0.0000	4.3300	50.0000	0.0000	(0.9461)	(0.1088)	0.0000	2	(1.0549)	01/06/2025
603195.SH	12/24/2024	SDB3260123138	200.00	9.7935	1,966.52	1,958.71	0.0000	4.3300	50.0000	0.0000	(0.4731)	(0.0544)	0.0000	2	(0.5275)	01/06/2025
603195.SH	12/24/2024	SDB3260123138	100.00	9.7935	983.26	979.35	0.0000	4.3300	50.0000	0.0000	(0.2365)	(0.0272)	0.0000	2	(0.2637)	01/06/2025
603195.SH	12/24/2024	SDB3260123138	2,289.00	9.7935	22,506.77	22,417.43	0.0000	4.3300	50.0000	0.0000	(5.4141)	(0.6227)	0.0000	2	(6.0368)	01/06/2025
603195.SH	12/24/2024	SDB3260123138	1,700.00	9.7935	16,715.38	16,649.03	0.0000	4.3300	50.0000	0.0000	(4.0210)	(0.4625)	0.0000	2	(4.4835)	01/06/2025
603195.SH	12/24/2024	SDB3260123138	2,600.00	9.7935	25,564.70	25,463.22	0.0000	4.3300	50.0000	0.0000	(6.1497)	(0.7073)	0.0000	2	(6.8570)	01/06/2025
603195.SH	12/24/2024	SDB3260123138	700.00	9.7935	6,882.80	6,855.48	0.0000	4.3300	50.0000	0.0000	(1.6557)	(0.1904)	0.0000	2	(1.8461)	01/06/2025
603195.SH	12/24/2024	SDB3260123138	100.00	9.7935	983.26	979.35	0.0000	4.3300	50.0000	0.0000	(0.2365)	(0.0272)	0.0000	2	(0.2637)	01/06/2025
603195.SH	12/24/2024	SDB3260123138	900.00	9.7935	8,849.32	8,814.19	0.0000	4.3300	50.0000	0.0000	(2.1288)	(0.2448)	0.0000	2	(2.3736)	01/06/2025
603195.SH	12/24/2024	SDB3260123138	200.00	9.7935	1,966.52	1,958.71	0.0000	4.3300	50.0000	0.0000	(0.4731)	(0.0544)	0.0000	2	(0.5275)	01/06/2025
603195.SH	12/24/2024	SDB3260123138	900.00	9.7935	8,849.32	8,814.19	0.0000	4.3300	50.0000	0.0000	(2.1288)	(0.2448)	0.0000	2	(2.3736)	01/06/2025
603195.SH	12/24/2024	SDB3260123138	400.00	9.7935	3,933.03	3,917.42	0.0000	4.3300	50.0000	0.0000	(0.9461)	(0.1088)	0.0000	2	(1.0549)	01/06/2025
603195.SH	12/24/2024	SDB3260123138	100.00	9.7935	983.26	979.35	0.0000	4.3300	50.0000	0.0000	(0.2365)	(0.0272)	0.0000	2	(0.2637)	01/06/2025
603195.SH	12/24/2024	SDB3260123138	100.00	9.7935	983.26	979.35	0.0000	4.3300	50.0000	0.0000	(0.2365)	(0.0272)	0.0000	2	(0.2637)	01/06/2025
603195.SH	12/24/2024	SDB3260123138	700.00	9.7935	6,882.80	6,855.48	0.0000	4.3300	50.0000	0.0000	(1.6557)	(0.1904)	0.0000	2	(1.8461)	01/06/2025
603195.SH	12/24/2024	SDB3260123138	200.00	9.7935	1,966.52	1,958.71	0.0000	4.3300	50.0000	0.0000	(0.4731)	(0.0544)	0.0000	2	(0.5275)	01/06/2025
603195.SH	12/24/2024	SDB3260123138	22,700.00	9.7935	223,199.50	222,313.52	0.0000	4.3300	50.0000	0.0000	(53.6919)	(6.1754)	0.0000	2	(59.8673)	01/06/2025
603195.SH	12/24/2024	SDB3260123138	300.00	9.7935	2,949.77	2,938.06	0.0000	4.3300	50.0000	0.0000	(0.7096)	(0.0816)	0.0000	2	(0.7912)	01/06/2025
603195.SH	12/24/2024	SDB3260123138	1,500.00	9.7935	14,748.87	14,690.32	0.0000	4.3300	50.0000	0.0000	(3.5479)	(0.4081)	0.0000	2	(3.9560)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GONGNIU GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603195.SH	12/24/2024	SDB3260123138	300.00	9.7935	2,949.77	2,938.06	0.0000	4.3300	50.0000	0.0000	(0.7096)	(0.0816)	0.0000	2	(0.7912)	01/06/2025
603195.SH	12/24/2024	SDB3260123138	8,211.00	9.7935	80,735.29	80,414.81	0.0000	4.3300	50.0000	0.0000	(19.4213)	(2.2337)	0.0000	2	(21.6551)	01/06/2025
603195.SH	12/24/2024	SDB3260123138	5,000.00	9.7935	49,162.89	48,967.74	0.0000	4.3300	50.0000	0.0000	(11.8264)	(1.3602)	0.0000	2	(13.1866)	01/06/2025
603195.SH	12/24/2024	SDB3260123138	1,000.00	9.7935	9,832.58	9,793.55	0.0000	4.3300	50.0000	0.0000	(2.3653)	(0.2720)	0.0000	2	(2.6373)	01/06/2025
603195.SH	12/24/2024	SDB3260123138	300.00	9.7935	2,949.77	2,938.06	0.0000	4.3300	50.0000	0.0000	(0.7096)	(0.0816)	0.0000	2	(0.7912)	01/06/2025
603195.SH	12/23/2024	SDB3260123138	200.00	9.8431	1,967.82	1,968.62	0.0000	4.3300	50.0000	0.0000	(0.2367)	(0.0273)	0.0000	1	(0.2640)	01/06/2025
603195.SH	12/23/2024	SDB3260123138	700.00	9.8431	6,899.91	6,890.16	0.0000	4.3300	50.0000	0.0000	(0.8299)	(0.0957)	0.0000	1	(0.9256)	01/06/2025
603195.SH	12/23/2024	SDB3260123138	4,500.00	9.8431	44,471.86	44,293.86	0.0000	4.3300	50.0000	0.0000	(5.3490)	(0.6152)	0.0000	1	(5.9642)	01/06/2025
603195.SH	12/23/2024	SDB3260123138	500.00	9.8431	4,920.96	4,921.54	0.0000	4.3300	50.0000	0.0000	(0.5919)	(0.0684)	0.0000	1	(0.6602)	01/06/2025
603195.SH	12/23/2024	SDB3260123138	1,700.00	9.8431	16,784.87	16,733.24	0.0000	4.3300	50.0000	0.0000	(2.0188)	(0.2324)	0.0000	1	(2.2513)	01/06/2025
603195.SH	12/23/2024	SDB3260123138	400.00	9.8431	3,938.50	3,937.23	0.0000	4.3300	50.0000	0.0000	(0.4737)	(0.0547)	0.0000	1	(0.5284)	01/06/2025
603195.SH	12/23/2024	SDB3260123138	2,500.00	9.8431	24,468.13	24,607.70	0.0000	4.3300	50.0000	0.0000	(2.9430)	(0.3418)	0.0000	1	(3.2847)	01/06/2025
603195.SH	12/23/2024	SDB3260123138	100.00	9.8431	975.90	984.31	0.0000	4.3300	50.0000	0.0000	(0.1174)	(0.0137)	0.0000	1	(0.1311)	01/06/2025
603195.SH	12/23/2024	SDB3260123138	100.00	9.8431	976.15	984.31	0.0000	4.3300	50.0000	0.0000	(0.1174)	(0.0137)	0.0000	1	(0.1311)	01/06/2025
603195.SH	12/23/2024	SDB3260123138	300.00	9.8431	2,949.77	2,952.92	0.0000	4.3300	50.0000	0.0000	(0.3548)	(0.0410)	0.0000	1	(0.3958)	01/06/2025
603195.SH	12/23/2024	SDB3260123138	100.00	9.8431	983.26	984.31	0.0000	4.3300	50.0000	0.0000	(0.1183)	(0.0137)	0.0000	1	(0.1319)	01/06/2025
603195.SH	12/23/2024	SDB3260123138	400.00	9.8431	3,933.03	3,937.23	0.0000	4.3300	50.0000	0.0000	(0.4731)	(0.0547)	0.0000	1	(0.5277)	01/06/2025
603195.SH	12/23/2024	SDB3260123138	100.00	9.8431	983.26	984.31	0.0000	4.3300	50.0000	0.0000	(0.1183)	(0.0137)	0.0000	1	(0.1319)	01/06/2025
603195.SH	12/23/2024	SDB3260123138	200.00	9.8431	1,966.52	1,968.62	0.0000	4.3300	50.0000	0.0000	(0.2365)	(0.0273)	0.0000	1	(0.2639)	01/06/2025
603195.SH	12/23/2024	SDB3260123138	100.00	9.8431	983.26	984.31	0.0000	4.3300	50.0000	0.0000	(0.1183)	(0.0137)	0.0000	1	(0.1319)	01/06/2025
603195.SH	12/23/2024	SDB3260123138	1,200.00	9.8431	11,799.09	11,811.70	0.0000	4.3300	50.0000	0.0000	(1.4192)	(0.1641)	0.0000	1	(1.5832)	01/06/2025
603195.SH	12/23/2024	SDB3260123138	6,400.00	9.8431	62,928.49	62,995.72	0.0000	4.3300	50.0000	0.0000	(7.5689)	(0.8749)	0.0000	1	(8.4438)	01/06/2025
603195.SH	12/23/2024	SDB3260123138	10,500.00	9.8431	103,242.06	103,352.35	0.0000	4.3300	50.0000	0.0000	(12.4177)	(1.4354)	0.0000	1	(13.8532)	01/06/2025
603195.SH	12/23/2024	SDB3260123138	5,400.00	9.8431	53,095.92	53,152.64	0.0000	4.3300	50.0000	0.0000	(6.3863)	(0.7382)	0.0000	1	(7.1245)	01/06/2025
603195.SH	12/23/2024	SDB3260123138	700.00	9.8431	6,882.80	6,890.16	0.0000	4.3300	50.0000	0.0000	(0.8278)	(0.0957)	0.0000	1	(0.9235)	01/06/2025
603195.SH	12/23/2024	SDB3260123138	500.00	9.8431	4,916.29	4,921.54	0.0000	4.3300	50.0000	0.0000	(0.5913)	(0.0684)	0.0000	1	(0.6597)	01/06/2025
603195.SH	12/23/2024	SDB3260123138	3,100.00	9.8431	30,480.99	30,513.55	0.0000	4.3300	50.0000	0.0000	(3.6662)	(0.4238)	0.0000	1	(4.0900)	01/06/2025
603195.SH	12/23/2024	SDB3260123138	2,929.00	9.8431	28,799.62	28,830.38	0.0000	4.3300	50.0000	0.0000	(3.4640)	(0.4004)	0.0000	1	(3.8644)	01/06/2025
603195.SH	12/23/2024	SDB3260123138	200.00	9.8431	1,966.52	1,968.62	0.0000	4.3300	50.0000	0.0000	(0.2365)	(0.0273)	0.0000	1	(0.2639)	01/06/2025
603195.SH	12/23/2024	SDB3260123138	6,500.00	9.8431	63,911.75	63,980.03	0.0000	4.3300	50.0000	0.0000	(7.6872)	(0.8886)	0.0000	1	(8.5758)	01/06/2025
603195.SH	12/23/2024	SDB3260123138	200.00	9.8431	1,966.52	1,968.62	0.0000	4.3300	50.0000	0.0000	(0.2365)	(0.0273)	0.0000	1	(0.2639)	01/06/2025
603195.SH	12/23/2024	SDB3260123138	100.00	9.8431	983.26	984.31	0.0000	4.3300	50.0000	0.0000	(0.1183)	(0.0137)	0.0000	1	(0.1319)	01/06/2025
603195.SH	12/23/2024	SDB3260123138	7,600.00	9.8431	74,727.59	74,807.42	0.0000	4.3300	50.0000	0.0000	(8.9881)	(1.0390)	0.0000	1	(10.0271)	01/06/2025
603195.SH	12/23/2024	SDB3260123138	900.00	9.8431	8,849.32	8,858.77	0.0000	4.3300	50.0000	0.0000	(1.0644)	(0.1230)	0.0000	1	(1.1874)	01/06/2025
603195.SH	12/23/2024	SDB3260123138	14,880.00	9.8431	146,308.75	146,465.05	0.0000	4.3300	50.0000	0.0000	(17.5977)	(2.0342)	0.0000	1	(19.6319)	01/06/2025
603195.SH	12/23/2024	SDB3260123138	100.00	9.8431	983.26	984.31	0.0000	4.3300	50.0000	0.0000	(0.1183)	(0.0137)	0.0000	1	(0.1319)	01/06/2025
603195.SH	12/23/2024	SDB3260123138	6,000.00	9.8431	58,995.46	59,058.49	0.0000	4.3300	50.0000	0.0000	(7.0958)	(0.8203)	0.0000	1	(7.9161)	01/06/2025
603195.SH	12/23/2024	SDB3260123138	600.00	9.8431	5,899.55	5,905.85	0.0000	4.3300	50.0000	0.0000	(0.7096)	(0.0820)	0.0000	1	(0.7916)	01/06/2025
603195.SH	12/23/2024	SDB3260123138	3,100.00	9.8431	30,480.99	30,513.55	0.0000	4.3300	50.0000	0.0000	(3.6662)	(0.4238)	0.0000	1	(4.0900)	01/06/2025
603195.SH	12/23/2024	SDB3260123138	2,600.00	9.8431	25,564.70	25,592.01	0.0000	4.3300	50.0000	0.0000	(3.0749)	(0.3554)	0.0000	1	(3.4303)	01/06/2025
603195.SH	12/23/2024	SDB3260123138	100.00	9.8431	983.26	984.31	0.0000	4.3300	50.0000	0.0000	(0.1183)	(0.0137)	0.0000	1	(0.1319)	01/06/2025
603195.SH	12/23/2024	SDB3260123138	100.00	9.8431	983.26	984.31	0.0000	4.3300	50.0000	0.0000	(0.1183)	(0.0137)	0.0000	1	(0.1319)	01/06/2025
603195.SH	12/23/2024	SDB3260123138	400.00	9.8431	3,933.03	3,937.23	0.0000	4.3300	50.0000	0.0000	(0.4731)	(0.0547)	0.0000	1	(0.5277)	01/06/2025
603195.SH	12/23/2024	SDB3260123138	200.00	9.8431	1,966.52	1,968.62	0.0000	4.3300	50.0000	0.0000	(0.2365)	(0.0273)	0.0000	1	(0.2639)	01/06/2025
603195.SH	12/23/2024	SDB3260123138	100.00	9.8431	983.26	984.31	0.0000	4.3300	50.0000	0.0000	(0.1183)	(0.0137)	0.0000	1	(0.1319)	01/06/2025
603195.SH	12/23/2024	SDB3260123138	2,289.00	9.8431	22,506.77	22,530.81	0.0000	4.3300	50.0000	0.0000	(2.7071)	(0.3129)	0.0000	1	(3.0200)	01/06/2025
603195.SH	12/23/2024	SDB3260123138	1,700.00	9.8431	16,715.38	16,733.24	0.0000	4.3300	50.0000	0.0000	(2.0105)	(0.2324)	0.0000	1	(2.2429)	01/06/2025
603195.SH	12/23/2024	SDB3260123138	2,600.00	9.8431	25,564.70	25,592.01	0.0000	4.3300	50.0000	0.0000	(3.0749)	(0.3554)	0.0000	1	(3.4303)	01/06/2025
603195.SH	12/23/2024	SDB3260123138	700.00	9.8431	6,882.80	6,890.16	0.0000	4.3300	50.0000	0.0000	(0.8278)	(0.0957)	0.0000	1	(0.9235)	01/06/2025
603195.SH	12/23/2024	SDB3260123138	100.00	9.8431	983.26	984.31	0.0000	4.3300	50.0000	0.0000	(0.1183)	(0.0137)	0.0000	1	(0.1319)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GONGNIU GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603195.SH	12/23/2024	SDB3260123138	900.00	9.8431	8,849.32	8,858.77	0.0000	4.3300	50.0000	0.0000	(1.0644)	(0.1230)	0.0000	1	(1.1874)	01/06/2025
603195.SH	12/23/2024	SDB3260123138	200.00	9.8431	1,966.52	1,968.62	0.0000	4.3300	50.0000	0.0000	(0.2365)	(0.0273)	0.0000	1	(0.2639)	01/06/2025
603195.SH	12/23/2024	SDB3260123138	900.00	9.8431	8,849.32	8,858.77	0.0000	4.3300	50.0000	0.0000	(1.0644)	(0.1230)	0.0000	1	(1.1874)	01/06/2025
603195.SH	12/23/2024	SDB3260123138	400.00	9.8431	3,933.03	3,937.23	0.0000	4.3300	50.0000	0.0000	(0.4731)	(0.0547)	0.0000	1	(0.5277)	01/06/2025
603195.SH	12/23/2024	SDB3260123138	100.00	9.8431	983.26	984.31	0.0000	4.3300	50.0000	0.0000	(0.1183)	(0.0137)	0.0000	1	(0.1319)	01/06/2025
603195.SH	12/23/2024	SDB3260123138	100.00	9.8431	983.26	984.31	0.0000	4.3300	50.0000	0.0000	(0.1183)	(0.0137)	0.0000	1	(0.1319)	01/06/2025
603195.SH	12/23/2024	SDB3260123138	700.00	9.8431	6,882.80	6,890.16	0.0000	4.3300	50.0000	0.0000	(0.8278)	(0.0957)	0.0000	1	(0.9235)	01/06/2025
603195.SH	12/23/2024	SDB3260123138	200.00	9.8431	1,966.52	1,968.62	0.0000	4.3300	50.0000	0.0000	(0.2365)	(0.0273)	0.0000	1	(0.2639)	01/06/2025
603195.SH	12/23/2024	SDB3260123138	22,700.00	9.8431	223,199.50	223,437.94	0.0000	4.3300	50.0000	0.0000	(26.8459)	(3.1033)	0.0000	1	(29.9492)	01/06/2025
603195.SH	12/23/2024	SDB3260123138	300.00	9.8431	2,949.77	2,952.92	0.0000	4.3300	50.0000	0.0000	(0.3548)	(0.0410)	0.0000	1	(0.3958)	01/06/2025
603195.SH	12/23/2024	SDB3260123138	1,500.00	9.8431	14,748.87	14,764.62	0.0000	4.3300	50.0000	0.0000	(1.7740)	(0.2051)	0.0000	1	(1.9790)	01/06/2025
603195.SH	12/23/2024	SDB3260123138	300.00	9.8431	2,949.77	2,952.92	0.0000	4.3300	50.0000	0.0000	(0.3548)	(0.0410)	0.0000	1	(0.3958)	01/06/2025
603195.SH	12/23/2024	SDB3260123138	8,211.00	9.8431	80,735.29	80,821.54	0.0000	4.3300	50.0000	0.0000	(9.7107)	(1.1225)	0.0000	1	(10.8332)	01/06/2025
603195.SH	12/23/2024	SDB3260123138	5,000.00	9.8431	49,162.89	49,215.40	0.0000	4.3300	50.0000	0.0000	(5.9132)	(0.6835)	0.0000	1	(6.5967)	01/06/2025
603195.SH	12/23/2024	SDB3260123138	1,000.00	9.8431	9,832.58	9,843.08	0.0000	4.3300	50.0000	0.0000	(1.1826)	(0.1367)	0.0000	1	(1.3139)	01/06/2025
603195.SH	12/23/2024	SDB3260123138	300.00	9.8431	2,949.77	2,952.92	0.0000	4.3300	50.0000	0.0000	(0.3548)	(0.0410)	0.0000	1	(0.3958)	01/06/2025
603195.SH	12/20/2024	SDB3260123138	4,500.00	9.8096	44,471.86	44,143.12	0.0000	4.3300	50.0000	0.0000	(16.0469)	(1.8393)	0.0000	3	(17.8862)	01/06/2025
603195.SH	12/20/2024	SDB3260123138	500.00	9.8096	4,920.96	4,904.79	0.0000	4.3300	50.0000	0.0000	(1.7756)	(0.2044)	0.0000	3	(1.9800)	01/06/2025
603195.SH	12/20/2024	SDB3260123138	1,700.00	9.8096	16,784.87	16,676.29	0.0000	4.3300	50.0000	0.0000	(6.0565)	(0.6948)	0.0000	3	(6.7514)	01/06/2025
603195.SH	12/20/2024	SDB3260123138	400.00	9.8096	3,938.50	3,923.83	0.0000	4.3300	50.0000	0.0000	(1.4211)	(0.1635)	0.0000	3	(1.5846)	01/06/2025
603195.SH	12/20/2024	SDB3260123138	2,500.00	9.8096	24,468.13	24,523.96	0.0000	4.3300	50.0000	0.0000	(8.8289)	(1.0218)	0.0000	3	(9.8507)	01/06/2025
603195.SH	12/20/2024	SDB3260123138	100.00	9.8096	975.90	980.96	0.0000	4.3300	50.0000	0.0000	(0.3521)	(0.0409)	0.0000	3	(0.3930)	01/06/2025
603195.SH	12/20/2024	SDB3260123138	100.00	9.8096	976.15	980.96	0.0000	4.3300	50.0000	0.0000	(0.3522)	(0.0409)	0.0000	3	(0.3931)	01/06/2025
603195.SH	12/20/2024	SDB3260123138	300.00	9.8096	2,949.77	2,942.87	0.0000	4.3300	50.0000	0.0000	(1.0644)	(0.1226)	0.0000	3	(1.1870)	01/06/2025
603195.SH	12/20/2024	SDB3260123138	100.00	9.8096	983.26	980.96	0.0000	4.3300	50.0000	0.0000	(0.3548)	(0.0409)	0.0000	3	(0.3957)	01/06/2025
603195.SH	12/20/2024	SDB3260123138	400.00	9.8096	3,933.03	3,923.83	0.0000	4.3300	50.0000	0.0000	(1.4192)	(0.1635)	0.0000	3	(1.5827)	01/06/2025
603195.SH	12/20/2024	SDB3260123138	100.00	9.8096	983.26	980.96	0.0000	4.3300	50.0000	0.0000	(0.3548)	(0.0409)	0.0000	3	(0.3957)	01/06/2025
603195.SH	12/20/2024	SDB3260123138	200.00	9.8096	1,966.52	1,961.92	0.0000	4.3300	50.0000	0.0000	(0.7096)	(0.0817)	0.0000	3	(0.7913)	01/06/2025
603195.SH	12/20/2024	SDB3260123138	100.00	9.8096	983.26	980.96	0.0000	4.3300	50.0000	0.0000	(0.3548)	(0.0409)	0.0000	3	(0.3957)	01/06/2025
603195.SH	12/20/2024	SDB3260123138	1,200.00	9.8096	11,799.09	11,771.50	0.0000	4.3300	50.0000	0.0000	(4.2575)	(0.4905)	0.0000	3	(4.7480)	01/06/2025
603195.SH	12/20/2024	SDB3260123138	6,400.00	9.8096	62,928.49	62,781.32	0.0000	4.3300	50.0000	0.0000	(22.7067)	(2.6159)	0.0000	3	(25.3226)	01/06/2025
603195.SH	12/20/2024	SDB3260123138	10,500.00	9.8096	103,242.06	103,000.61	0.0000	4.3300	50.0000	0.0000	(37.2532)	(4.2917)	0.0000	3	(41.5449)	01/06/2025
603195.SH	12/20/2024	SDB3260123138	5,400.00	9.8096	53,095.92	52,971.74	0.0000	4.3300	50.0000	0.0000	(19.1588)	(2.2072)	0.0000	3	(21.3659)	01/06/2025
603195.SH	12/20/2024	SDB3260123138	700.00	9.8096	6,882.80	6,866.71	0.0000	4.3300	50.0000	0.0000	(2.4835)	(0.2861)	0.0000	3	(2.7697)	01/06/2025
603195.SH	12/20/2024	SDB3260123138	500.00	9.8096	4,916.29	4,904.79	0.0000	4.3300	50.0000	0.0000	(1.7740)	(0.2044)	0.0000	3	(1.9783)	01/06/2025
603195.SH	12/20/2024	SDB3260123138	3,100.00	9.8096	30,480.99	30,409.70	0.0000	4.3300	50.0000	0.0000	(10.9986)	(1.2671)	0.0000	3	(12.2656)	01/06/2025
603195.SH	12/20/2024	SDB3260123138	2,929.00	9.8096	28,799.62	28,732.27	0.0000	4.3300	50.0000	0.0000	(10.3919)	(1.1972)	0.0000	3	(11.5890)	01/06/2025
603195.SH	12/20/2024	SDB3260123138	200.00	9.8096	1,966.52	1,961.92	0.0000	4.3300	50.0000	0.0000	(0.7096)	(0.0817)	0.0000	3	(0.7913)	01/06/2025
603195.SH	12/20/2024	SDB3260123138	6,500.00	9.8096	63,911.75	63,762.28	0.0000	4.3300	50.0000	0.0000	(23.0615)	(2.6588)	0.0000	3	(25.7183)	01/06/2025
603195.SH	12/20/2024	SDB3260123138	200.00	9.8096	1,966.52	1,961.92	0.0000	4.3300	50.0000	0.0000	(0.7096)	(0.0817)	0.0000	3	(0.7913)	01/06/2025
603195.SH	12/20/2024	SDB3260123138	100.00	9.8096	983.26	980.96	0.0000	4.3300	50.0000	0.0000	(0.3548)	(0.0409)	0.0000	3	(0.3957)	01/06/2025
603195.SH	12/20/2024	SDB3260123138	7,600.00	9.8096	74,727.59	74,552.82	0.0000	4.3300	50.0000	0.0000	(26.9642)	(3.1064)	0.0000	3	(30.0706)	01/06/2025
603195.SH	12/20/2024	SDB3260123138	900.00	9.8096	8,849.32	8,828.62	0.0000	4.3300	50.0000	0.0000	(3.1931)	(0.3679)	0.0000	3	(3.5610)	01/06/2025
603195.SH	12/20/2024	SDB3260123138	14,880.00	9.8096	146,308.75	145,966.58	0.0000	4.3300	50.0000	0.0000	(52.7931)	(6.0819)	0.0000	3	(58.8750)	01/06/2025
603195.SH	12/20/2024	SDB3260123138	100.00	9.8096	983.26	980.96	0.0000	4.3300	50.0000	0.0000	(0.3548)	(0.0409)	0.0000	3	(0.3957)	01/06/2025
603195.SH	12/20/2024	SDB3260123138	6,000.00	9.8096	58,995.46	58,857.49	0.0000	4.3300	50.0000	0.0000	(21.2875)	(2.4524)	0.0000	3	(23.7399)	01/06/2025
603195.SH	12/20/2024	SDB3260123138	600.00	9.8096	5,899.55	5,885.75	0.0000	4.3300	50.0000	0.0000	(2.1288)	(0.2452)	0.0000	3	(2.3740)	01/06/2025
603195.SH	12/20/2024	SDB3260123138	3,100.00	9.8096	30,480.99	30,409.70	0.0000	4.3300	50.0000	0.0000	(10.9986)	(1.2671)	0.0000	3	(12.2656)	01/06/2025
603195.SH	12/20/2024	SDB3260123138	2,600.00	9.8096	25,564.70	25,504.91	0.0000	4.3300	50.0000	0.0000	(9.2246)	(1.0627)	0.0000	3	(10.2873)	01/06/2025
603195.SH	12/20/2024	SDB3260123138	100.00	9.8096	983.26	980.96	0.0000	4.3300	50.0000	0.0000	(0.3548)	(0.0409)	0.0000	3	(0.3957)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GONGNIU GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603195.SH	12/20/2024	SDB3260123138	100.00	9.8096	983.26	980.96	0.0000	4.3300	50.0000	0.0000	(0.3548)	(0.0409)	0.0000	3	(0.3957)	01/06/2025
603195.SH	12/20/2024	SDB3260123138	400.00	9.8096	3,933.03	3,923.83	0.0000	4.3300	50.0000	0.0000	(1.4192)	(0.1635)	0.0000	3	(1.5827)	01/06/2025
603195.SH	12/20/2024	SDB3260123138	200.00	9.8096	1,966.52	1,961.92	0.0000	4.3300	50.0000	0.0000	(0.7096)	(0.0817)	0.0000	3	(0.7913)	01/06/2025
603195.SH	12/20/2024	SDB3260123138	100.00	9.8096	983.26	980.96	0.0000	4.3300	50.0000	0.0000	(0.3548)	(0.0409)	0.0000	3	(0.3957)	01/06/2025
603195.SH	12/20/2024	SDB3260123138	2,289.00	9.8096	22,506.77	22,454.13	0.0000	4.3300	50.0000	0.0000	(8.1212)	(0.9356)	0.0000	3	(9.0568)	01/06/2025
603195.SH	12/20/2024	SDB3260123138	1,700.00	9.8096	16,715.38	16,676.29	0.0000	4.3300	50.0000	0.0000	(6.0315)	(0.6948)	0.0000	3	(6.7263)	01/06/2025
603195.SH	12/20/2024	SDB3260123138	2,600.00	9.8096	25,564.70	25,504.91	0.0000	4.3300	50.0000	0.0000	(9.2246)	(1.0627)	0.0000	3	(10.2873)	01/06/2025
603195.SH	12/20/2024	SDB3260123138	700.00	9.8096	6,882.80	6,866.71	0.0000	4.3300	50.0000	0.0000	(2.4835)	(0.2861)	0.0000	3	(2.7697)	01/06/2025
603195.SH	12/20/2024	SDB3260123138	100.00	9.8096	983.26	980.96	0.0000	4.3300	50.0000	0.0000	(0.3548)	(0.0409)	0.0000	3	(0.3957)	01/06/2025
603195.SH	12/20/2024	SDB3260123138	900.00	9.8096	8,849.32	8,828.62	0.0000	4.3300	50.0000	0.0000	(3.1931)	(0.3679)	0.0000	3	(3.5610)	01/06/2025
603195.SH	12/20/2024	SDB3260123138	200.00	9.8096	1,966.52	1,961.92	0.0000	4.3300	50.0000	0.0000	(0.7096)	(0.0817)	0.0000	3	(0.7913)	01/06/2025
603195.SH	12/20/2024	SDB3260123138	900.00	9.8096	8,849.32	8,828.62	0.0000	4.3300	50.0000	0.0000	(3.1931)	(0.3679)	0.0000	3	(3.5610)	01/06/2025
603195.SH	12/20/2024	SDB3260123138	400.00	9.8096	3,933.03	3,923.83	0.0000	4.3300	50.0000	0.0000	(1.4192)	(0.1635)	0.0000	3	(1.5827)	01/06/2025
603195.SH	12/20/2024	SDB3260123138	100.00	9.8096	983.26	980.96	0.0000	4.3300	50.0000	0.0000	(0.3548)	(0.0409)	0.0000	3	(0.3957)	01/06/2025
603195.SH	12/20/2024	SDB3260123138	100.00	9.8096	983.26	980.96	0.0000	4.3300	50.0000	0.0000	(0.3548)	(0.0409)	0.0000	3	(0.3957)	01/06/2025
603195.SH	12/20/2024	SDB3260123138	700.00	9.8096	6,882.80	6,866.71	0.0000	4.3300	50.0000	0.0000	(2.4835)	(0.2861)	0.0000	3	(2.7697)	01/06/2025
603195.SH	12/20/2024	SDB3260123138	200.00	9.8096	1,966.52	1,961.92	0.0000	4.3300	50.0000	0.0000	(0.7096)	(0.0817)	0.0000	3	(0.7913)	01/06/2025
603195.SH	12/20/2024	SDB3260123138	22,700.00	9.8096	223,199.50	222,677.51	0.0000	4.3300	50.0000	0.0000	(80.5378)	(9.2782)	0.0000	3	(89.8160)	01/06/2025
603195.SH	12/20/2024	SDB3260123138	300.00	9.8096	2,949.77	2,942.87	0.0000	4.3300	50.0000	0.0000	(1.0644)	(0.1226)	0.0000	3	(1.1870)	01/06/2025
603195.SH	12/20/2024	SDB3260123138	1,500.00	9.8096	14,748.87	14,714.37	0.0000	4.3300	50.0000	0.0000	(5.3219)	(0.6131)	0.0000	3	(5.9350)	01/06/2025
603195.SH	12/20/2024	SDB3260123138	300.00	9.8096	2,949.77	2,942.87	0.0000	4.3300	50.0000	0.0000	(1.0644)	(0.1226)	0.0000	3	(1.1870)	01/06/2025
603195.SH	12/20/2024	SDB3260123138	8,211.00	9.8096	80,735.29	80,546.48	0.0000	4.3300	50.0000	0.0000	(29.1320)	(3.3561)	0.0000	3	(32.4881)	01/06/2025
603195.SH	12/20/2024	SDB3260123138	5,000.00	9.8096	49,162.89	49,047.91	0.0000	4.3300	50.0000	0.0000	(17.7396)	(2.0437)	0.0000	3	(19.7833)	01/06/2025
603195.SH	12/20/2024	SDB3260123138	1,000.00	9.8096	9,832.58	9,809.58	0.0000	4.3300	50.0000	0.0000	(3.5479)	(0.4087)	0.0000	3	(3.9567)	01/06/2025
603195.SH	12/20/2024	SDB3260123138	300.00	9.8096	2,949.77	2,942.87	0.0000	4.3300	50.0000	0.0000	(1.0644)	(0.1226)	0.0000	3	(1.1870)	01/06/2025
603195.SH	12/19/2024	SDB3260123138	1,700.00	9.7594	16,784.87	16,590.94	0.0000	4.5800	50.0000	0.0000	(2.1354)	(0.2304)	0.0000	1	(2.3658)	01/06/2025
603195.SH	12/19/2024	SDB3260123138	400.00	9.7594	3,938.50	3,903.75	0.0000	4.5800	50.0000	0.0000	(0.5011)	(0.0542)	0.0000	1	(0.5553)	01/06/2025
603195.SH	12/19/2024	SDB3260123138	2,500.00	9.7594	24,468.13	24,398.44	0.0000	4.5800	50.0000	0.0000	(3.1129)	(0.3389)	0.0000	1	(3.4518)	01/06/2025
603195.SH	12/19/2024	SDB3260123138	100.00	9.7594	975.90	975.94	0.0000	4.5800	50.0000	0.0000	(0.1242)	(0.0136)	0.0000	1	(0.1377)	01/06/2025
603195.SH	12/19/2024	SDB3260123138	100.00	9.7594	976.15	975.94	0.0000	4.5800	50.0000	0.0000	(0.1242)	(0.0136)	0.0000	1	(0.1377)	01/06/2025
603195.SH	12/19/2024	SDB3260123138	300.00	9.7594	2,949.77	2,927.81	0.0000	4.5800	50.0000	0.0000	(0.3753)	(0.0407)	0.0000	1	(0.4159)	01/06/2025
603195.SH	12/19/2024	SDB3260123138	100.00	9.7594	983.26	975.94	0.0000	4.5800	50.0000	0.0000	(0.1251)	(0.0136)	0.0000	1	(0.1386)	01/06/2025
603195.SH	12/19/2024	SDB3260123138	400.00	9.7594	3,933.03	3,903.75	0.0000	4.5800	50.0000	0.0000	(0.5004)	(0.0542)	0.0000	1	(0.5546)	01/06/2025
603195.SH	12/19/2024	SDB3260123138	100.00	9.7594	983.26	975.94	0.0000	4.5800	50.0000	0.0000	(0.1251)	(0.0136)	0.0000	1	(0.1386)	01/06/2025
603195.SH	12/19/2024	SDB3260123138	200.00	9.7594	1,966.52	1,951.88	0.0000	4.5800	50.0000	0.0000	(0.2502)	(0.0271)	0.0000	1	(0.2773)	01/06/2025
603195.SH	12/19/2024	SDB3260123138	100.00	9.7594	983.26	975.94	0.0000	4.5800	50.0000	0.0000	(0.1251)	(0.0136)	0.0000	1	(0.1386)	01/06/2025
603195.SH	12/19/2024	SDB3260123138	1,200.00	9.7594	11,799.09	11,711.25	0.0000	4.5800	50.0000	0.0000	(1.5011)	(0.1627)	0.0000	1	(1.6638)	01/06/2025
603195.SH	12/19/2024	SDB3260123138	6,400.00	9.7594	62,928.49	62,460.02	0.0000	4.5800	50.0000	0.0000	(8.0059)	(0.8675)	0.0000	1	(8.8734)	01/06/2025
603195.SH	12/19/2024	SDB3260123138	10,500.00	9.7594	103,242.06	102,473.47	0.0000	4.5800	50.0000	0.0000	(13.1347)	(1.4232)	0.0000	1	(14.5579)	01/06/2025
603195.SH	12/19/2024	SDB3260123138	5,400.00	9.7594	53,095.92	52,700.64	0.0000	4.5800	50.0000	0.0000	(6.7550)	(0.7320)	0.0000	1	(7.4869)	01/06/2025
603195.SH	12/19/2024	SDB3260123138	700.00	9.7594	6,882.80	6,831.56	0.0000	4.5800	50.0000	0.0000	(0.8756)	(0.0949)	0.0000	1	(0.9705)	01/06/2025
603195.SH	12/19/2024	SDB3260123138	500.00	9.7594	4,916.29	4,879.69	0.0000	4.5800	50.0000	0.0000	(0.6255)	(0.0678)	0.0000	1	(0.6932)	01/06/2025
603195.SH	12/19/2024	SDB3260123138	3,100.00	9.7594	30,480.99	30,254.07	0.0000	4.5800	50.0000	0.0000	(3.8779)	(0.4202)	0.0000	1	(4.2981)	01/06/2025
603195.SH	12/19/2024	SDB3260123138	2,929.00	9.7594	28,799.62	28,585.22	0.0000	4.5800	50.0000	0.0000	(3.6640)	(0.3970)	0.0000	1	(4.0610)	01/06/2025
603195.SH	12/19/2024	SDB3260123138	200.00	9.7594	1,966.52	1,951.88	0.0000	4.5800	50.0000	0.0000	(0.2502)	(0.0271)	0.0000	1	(0.2773)	01/06/2025
603195.SH	12/19/2024	SDB3260123138	6,500.00	9.7594	63,911.75	63,435.96	0.0000	4.5800	50.0000	0.0000	(8.1310)	(0.8811)	0.0000	1	(9.0120)	01/06/2025
603195.SH	12/19/2024	SDB3260123138	200.00	9.7594	1,966.52	1,951.88	0.0000	4.5800	50.0000	0.0000	(0.2502)	(0.0271)	0.0000	1	(0.2773)	01/06/2025
603195.SH	12/19/2024	SDB3260123138	100.00	9.7594	983.26	975.94	0.0000	4.5800	50.0000	0.0000	(0.1251)	(0.0136)	0.0000	1	(0.1386)	01/06/2025
603195.SH	12/19/2024	SDB3260123138	7,600.00	9.7594	74,727.59	74,171.27	0.0000	4.5800	50.0000	0.0000	(9.5070)	(1.0302)	0.0000	1	(10.5372)	01/06/2025
603195.SH	12/19/2024	SDB3260123138	900.00	9.7594	8,849.32	8,783.44	0.0000	4.5800	50.0000	0.0000	(1.1258)	(0.1220)	0.0000	1	(1.2478)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GONGNIU GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603195.SH	12/19/2024	SDB3260123138	14,880.00	9.7594	146,308.75	145,219.54	0.0000	4.5800	50.0000	0.0000	(18.6137)	(2.0169)	0.0000	1	(20.6307)	01/06/2025
603195.SH	12/19/2024	SDB3260123138	100.00	9.7594	983.26	975.94	0.0000	4.5800	50.0000	0.0000	(0.1251)	(0.0136)	0.0000	1	(0.1386)	01/06/2025
603195.SH	12/19/2024	SDB3260123138	6,000.00	9.7594	58,995.46	58,556.27	0.0000	4.5800	50.0000	0.0000	(7.5055)	(0.8133)	0.0000	1	(8.3188)	01/06/2025
603195.SH	12/19/2024	SDB3260123138	600.00	9.7594	5,899.55	5,855.63	0.0000	4.5800	50.0000	0.0000	(0.7506)	(0.0813)	0.0000	1	(0.8319)	01/06/2025
603195.SH	12/19/2024	SDB3260123138	3,100.00	9.7594	30,480.99	30,254.07	0.0000	4.5800	50.0000	0.0000	(3.8779)	(0.4202)	0.0000	1	(4.2981)	01/06/2025
603195.SH	12/19/2024	SDB3260123138	2,600.00	9.7594	25,564.70	25,374.38	0.0000	4.5800	50.0000	0.0000	(3.2524)	(0.3524)	0.0000	1	(3.6048)	01/06/2025
603195.SH	12/19/2024	SDB3260123138	100.00	9.7594	983.26	975.94	0.0000	4.5800	50.0000	0.0000	(0.1251)	(0.0136)	0.0000	1	(0.1386)	01/06/2025
603195.SH	12/19/2024	SDB3260123138	100.00	9.7594	983.26	975.94	0.0000	4.5800	50.0000	0.0000	(0.1251)	(0.0136)	0.0000	1	(0.1386)	01/06/2025
603195.SH	12/19/2024	SDB3260123138	400.00	9.7594	3,933.03	3,903.75	0.0000	4.5800	50.0000	0.0000	(0.5004)	(0.0542)	0.0000	1	(0.5546)	01/06/2025
603195.SH	12/19/2024	SDB3260123138	200.00	9.7594	1,966.52	1,951.88	0.0000	4.5800	50.0000	0.0000	(0.2502)	(0.0271)	0.0000	1	(0.2773)	01/06/2025
603195.SH	12/19/2024	SDB3260123138	100.00	9.7594	983.26	975.94	0.0000	4.5800	50.0000	0.0000	(0.1251)	(0.0136)	0.0000	1	(0.1386)	01/06/2025
603195.SH	12/19/2024	SDB3260123138	2,289.00	9.7594	22,506.77	22,339.22	0.0000	4.5800	50.0000	0.0000	(2.8634)	(0.3103)	0.0000	1	(3.1736)	01/06/2025
603195.SH	12/19/2024	SDB3260123138	1,700.00	9.7594	16,715.38	16,590.94	0.0000	4.5800	50.0000	0.0000	(2.1266)	(0.2304)	0.0000	1	(2.3570)	01/06/2025
603195.SH	12/19/2024	SDB3260123138	2,600.00	9.7594	25,564.70	25,374.38	0.0000	4.5800	50.0000	0.0000	(3.2524)	(0.3524)	0.0000	1	(3.6048)	01/06/2025
603195.SH	12/19/2024	SDB3260123138	700.00	9.7594	6,882.80	6,831.56	0.0000	4.5800	50.0000	0.0000	(0.8756)	(0.0949)	0.0000	1	(0.9705)	01/06/2025
603195.SH	12/19/2024	SDB3260123138	100.00	9.7594	983.26	975.94	0.0000	4.5800	50.0000	0.0000	(0.1251)	(0.0136)	0.0000	1	(0.1386)	01/06/2025
603195.SH	12/19/2024	SDB3260123138	900.00	9.7594	8,849.32	8,783.44	0.0000	4.5800	50.0000	0.0000	(1.1258)	(0.1220)	0.0000	1	(1.2478)	01/06/2025
603195.SH	12/19/2024	SDB3260123138	200.00	9.7594	1,966.52	1,951.88	0.0000	4.5800	50.0000	0.0000	(0.2502)	(0.0271)	0.0000	1	(0.2773)	01/06/2025
603195.SH	12/19/2024	SDB3260123138	900.00	9.7594	8,849.32	8,783.44	0.0000	4.5800	50.0000	0.0000	(1.1258)	(0.1220)	0.0000	1	(1.2478)	01/06/2025
603195.SH	12/19/2024	SDB3260123138	400.00	9.7594	3,933.03	3,903.75	0.0000	4.5800	50.0000	0.0000	(0.5004)	(0.0542)	0.0000	1	(0.5546)	01/06/2025
603195.SH	12/19/2024	SDB3260123138	100.00	9.7594	983.26	975.94	0.0000	4.5800	50.0000	0.0000	(0.1251)	(0.0136)	0.0000	1	(0.1386)	01/06/2025
603195.SH	12/19/2024	SDB3260123138	100.00	9.7594	983.26	975.94	0.0000	4.5800	50.0000	0.0000	(0.1251)	(0.0136)	0.0000	1	(0.1386)	01/06/2025
603195.SH	12/19/2024	SDB3260123138	700.00	9.7594	6,882.80	6,831.56	0.0000	4.5800	50.0000	0.0000	(0.8756)	(0.0949)	0.0000	1	(0.9705)	01/06/2025
603195.SH	12/19/2024	SDB3260123138	200.00	9.7594	1,966.52	1,951.88	0.0000	4.5800	50.0000	0.0000	(0.2502)	(0.0271)	0.0000	1	(0.2773)	01/06/2025
603195.SH	12/19/2024	SDB3260123138	22,700.00	9.7594	223,199.50	221,537.88	0.0000	4.5800	50.0000	0.0000	(28.3959)	(3.0769)	0.0000	1	(31.4729)	01/06/2025
603195.SH	12/19/2024	SDB3260123138	300.00	9.7594	2,949.77	2,927.81	0.0000	4.5800	50.0000	0.0000	(0.3753)	(0.0407)	0.0000	1	(0.4159)	01/06/2025
603195.SH	12/19/2024	SDB3260123138	1,500.00	9.7594	14,748.87	14,639.07	0.0000	4.5800	50.0000	0.0000	(1.8764)	(0.2033)	0.0000	1	(2.0797)	01/06/2025
603195.SH	12/19/2024	SDB3260123138	300.00	9.7594	2,949.77	2,927.81	0.0000	4.5800	50.0000	0.0000	(0.3753)	(0.0407)	0.0000	1	(0.4159)	01/06/2025
603195.SH	12/19/2024	SDB3260123138	8,211.00	9.7594	80,735.29	80,134.25	0.0000	4.5800	50.0000	0.0000	(10.2713)	(1.1130)	0.0000	1	(11.3843)	01/06/2025
603195.SH	12/19/2024	SDB3260123138	5,000.00	9.7594	49,162.89	48,796.89	0.0000	4.5800	50.0000	0.0000	(6.2546)	(0.6777)	0.0000	1	(6.9323)	01/06/2025
603195.SH	12/19/2024	SDB3260123138	1,000.00	9.7594	9,832.58	9,759.38	0.0000	4.5800	50.0000	0.0000	(1.2509)	(0.1355)	0.0000	1	(1.3865)	01/06/2025
603195.SH	12/19/2024	SDB3260123138	300.00	9.7594	2,949.77	2,927.81	0.0000	4.5800	50.0000	0.0000	(0.3753)	(0.0407)	0.0000	1	(0.4159)	01/06/2025
603195.SH	12/18/2024	SDB3260123138	1,700.00	10.0019	16,784.87	17,003.15	0.0000	4.5800	50.0000	0.0000	(2.1354)	(0.2362)	0.0000	1	(2.3716)	01/06/2025
603195.SH	12/18/2024	SDB3260123138	400.00	10.0019	3,938.50	4,000.74	0.0000	4.5800	50.0000	0.0000	(0.5011)	(0.0556)	0.0000	1	(0.5566)	01/06/2025
603195.SH	12/18/2024	SDB3260123138	2,500.00	10.0019	24,468.13	25,004.63	0.0000	4.5800	50.0000	0.0000	(3.1129)	(0.3473)	0.0000	1	(3.4602)	01/06/2025
603195.SH	12/18/2024	SDB3260123138	100.00	10.0019	975.90	1,000.19	0.0000	4.5800	50.0000	0.0000	(0.1242)	(0.0139)	0.0000	1	(0.1380)	01/06/2025
603195.SH	12/18/2024	SDB3260123138	100.00	10.0019	976.15	1,000.19	0.0000	4.5800	50.0000	0.0000	(0.1242)	(0.0139)	0.0000	1	(0.1381)	01/06/2025
603195.SH	12/18/2024	SDB3260123138	300.00	10.0019	2,949.77	3,000.56	0.0000	4.5800	50.0000	0.0000	(0.3753)	(0.0417)	0.0000	1	(0.4170)	01/06/2025
603195.SH	12/18/2024	SDB3260123138	100.00	10.0019	983.26	1,000.19	0.0000	4.5800	50.0000	0.0000	(0.1251)	(0.0139)	0.0000	1	(0.1390)	01/06/2025
603195.SH	12/18/2024	SDB3260123138	400.00	10.0019	3,933.03	4,000.74	0.0000	4.5800	50.0000	0.0000	(0.5004)	(0.0556)	0.0000	1	(0.5559)	01/06/2025
603195.SH	12/18/2024	SDB3260123138	100.00	10.0019	983.26	1,000.19	0.0000	4.5800	50.0000	0.0000	(0.1251)	(0.0139)	0.0000	1	(0.1390)	01/06/2025
603195.SH	12/18/2024	SDB3260123138	200.00	10.0019	1,966.52	2,000.37	0.0000	4.5800	50.0000	0.0000	(0.2502)	(0.0278)	0.0000	1	(0.2780)	01/06/2025
603195.SH	12/18/2024	SDB3260123138	100.00	10.0019	983.26	1,000.19	0.0000	4.5800	50.0000	0.0000	(0.1251)	(0.0139)	0.0000	1	(0.1390)	01/06/2025
603195.SH	12/18/2024	SDB3260123138	1,200.00	10.0019	11,799.09	12,002.22	0.0000	4.5800	50.0000	0.0000	(1.5011)	(0.1667)	0.0000	1	(1.6678)	01/06/2025
603195.SH	12/18/2024	SDB3260123138	6,400.00	10.0019	62,928.49	64,011.85	0.0000	4.5800	50.0000	0.0000	(8.0059)	(0.8891)	0.0000	1	(8.8950)	01/06/2025
603195.SH	12/18/2024	SDB3260123138	10,500.00	10.0019	103,242.06	105,019.45	0.0000	4.5800	50.0000	0.0000	(13.1347)	(1.4586)	0.0000	1	(14.5933)	01/06/2025
603195.SH	12/18/2024	SDB3260123138	5,400.00	10.0019	53,095.92	54,010.00	0.0000	4.5800	50.0000	0.0000	(6.7550)	(0.7501)	0.0000	1	(7.5051)	01/06/2025
603195.SH	12/18/2024	SDB3260123138	700.00	10.0019	6,882.80	7,001.30	0.0000	4.5800	50.0000	0.0000	(0.8756)	(0.0972)	0.0000	1	(0.9729)	01/06/2025
603195.SH	12/18/2024	SDB3260123138	500.00	10.0019	4,916.29	5,000.93	0.0000	4.5800	50.0000	0.0000	(0.6255)	(0.0695)	0.0000	1	(0.6949)	01/06/2025
603195.SH	12/18/2024	SDB3260123138	3,100.00	10.0019	30,480.99	31,005.74	0.0000	4.5800	50.0000	0.0000	(3.8779)	(0.4306)	0.0000	1	(4.3085)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GONGNIU GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603195.SH	12/18/2024	SDB3260123138	2,929.00	10.0019	28,799.62	29,295.42	0.0000	4.5800	50.0000	0.0000	(3.6640)	(0.4069)	0.0000	1	(4.0708)	01/06/2025
603195.SH	12/18/2024	SDB3260123138	200.00	10.0019	1,966.52	2,000.37	0.0000	4.5800	50.0000	0.0000	(0.2502)	(0.0278)	0.0000	1	(0.2780)	01/06/2025
603195.SH	12/18/2024	SDB3260123138	6,500.00	10.0019	63,911.75	65,012.04	0.0000	4.5800	50.0000	0.0000	(8.1310)	(0.9029)	0.0000	1	(9.0339)	01/06/2025
603195.SH	12/18/2024	SDB3260123138	200.00	10.0019	1,966.52	2,000.37	0.0000	4.5800	50.0000	0.0000	(0.2502)	(0.0278)	0.0000	1	(0.2780)	01/06/2025
603195.SH	12/18/2024	SDB3260123138	100.00	10.0019	983.26	1,000.19	0.0000	4.5800	50.0000	0.0000	(0.1251)	(0.0139)	0.0000	1	(0.1390)	01/06/2025
603195.SH	12/18/2024	SDB3260123138	7,600.00	10.0019	74,727.59	76,014.08	0.0000	4.5800	50.0000	0.0000	(9.5070)	(1.0558)	0.0000	1	(10.5628)	01/06/2025
603195.SH	12/18/2024	SDB3260123138	900.00	10.0019	8,849.32	9,001.67	0.0000	4.5800	50.0000	0.0000	(1.1258)	(0.1250)	0.0000	1	(1.2509)	01/06/2025
603195.SH	12/18/2024	SDB3260123138	14,880.00	10.0019	146,308.75	148,827.56	0.0000	4.5800	50.0000	0.0000	(18.6137)	(2.0670)	0.0000	1	(20.6808)	01/06/2025
603195.SH	12/18/2024	SDB3260123138	100.00	10.0019	983.26	1,000.19	0.0000	4.5800	50.0000	0.0000	(0.1251)	(0.0139)	0.0000	1	(0.1390)	01/06/2025
603195.SH	12/18/2024	SDB3260123138	6,000.00	10.0019	58,995.46	60,011.11	0.0000	4.5800	50.0000	0.0000	(7.5055)	(0.8335)	0.0000	1	(8.3390)	01/06/2025
603195.SH	12/18/2024	SDB3260123138	600.00	10.0019	5,899.55	6,001.11	0.0000	4.5800	50.0000	0.0000	(0.7506)	(0.0833)	0.0000	1	(0.8339)	01/06/2025
603195.SH	12/18/2024	SDB3260123138	3,100.00	10.0019	30,480.99	31,005.74	0.0000	4.5800	50.0000	0.0000	(3.8779)	(0.4306)	0.0000	1	(4.3085)	01/06/2025
603195.SH	12/18/2024	SDB3260123138	2,600.00	10.0019	25,564.70	26,004.82	0.0000	4.5800	50.0000	0.0000	(3.2524)	(0.3612)	0.0000	1	(3.6136)	01/06/2025
603195.SH	12/18/2024	SDB3260123138	100.00	10.0019	983.26	1,000.19	0.0000	4.5800	50.0000	0.0000	(0.1251)	(0.0139)	0.0000	1	(0.1390)	01/06/2025
603195.SH	12/18/2024	SDB3260123138	100.00	10.0019	983.26	1,000.19	0.0000	4.5800	50.0000	0.0000	(0.1251)	(0.0139)	0.0000	1	(0.1390)	01/06/2025
603195.SH	12/18/2024	SDB3260123138	400.00	10.0019	3,933.03	4,000.74	0.0000	4.5800	50.0000	0.0000	(0.5004)	(0.0556)	0.0000	1	(0.5559)	01/06/2025
603195.SH	12/18/2024	SDB3260123138	200.00	10.0019	1,966.52	2,000.37	0.0000	4.5800	50.0000	0.0000	(0.2502)	(0.0278)	0.0000	1	(0.2780)	01/06/2025
603195.SH	12/18/2024	SDB3260123138	100.00	10.0019	983.26	1,000.19	0.0000	4.5800	50.0000	0.0000	(0.1251)	(0.0139)	0.0000	1	(0.1390)	01/06/2025
603195.SH	12/18/2024	SDB3260123138	2,289.00	10.0019	22,506.77	22,894.24	0.0000	4.5800	50.0000	0.0000	(2.8634)	(0.3180)	0.0000	1	(3.1813)	01/06/2025
603195.SH	12/18/2024	SDB3260123138	1,700.00	10.0019	16,715.38	17,003.15	0.0000	4.5800	50.0000	0.0000	(2.1266)	(0.2362)	0.0000	1	(2.3627)	01/06/2025
603195.SH	12/18/2024	SDB3260123138	2,600.00	10.0019	25,564.70	26,004.82	0.0000	4.5800	50.0000	0.0000	(3.2524)	(0.3612)	0.0000	1	(3.6136)	01/06/2025
603195.SH	12/18/2024	SDB3260123138	700.00	10.0019	6,882.80	7,001.30	0.0000	4.5800	50.0000	0.0000	(0.8756)	(0.0972)	0.0000	1	(0.9729)	01/06/2025
603195.SH	12/18/2024	SDB3260123138	100.00	10.0019	983.26	1,000.19	0.0000	4.5800	50.0000	0.0000	(0.1251)	(0.0139)	0.0000	1	(0.1390)	01/06/2025
603195.SH	12/18/2024	SDB3260123138	900.00	10.0019	8,849.32	9,001.67	0.0000	4.5800	50.0000	0.0000	(1.1258)	(0.1250)	0.0000	1	(1.2509)	01/06/2025
603195.SH	12/18/2024	SDB3260123138	200.00	10.0019	1,966.52	2,000.37	0.0000	4.5800	50.0000	0.0000	(0.2502)	(0.0278)	0.0000	1	(0.2780)	01/06/2025
603195.SH	12/18/2024	SDB3260123138	900.00	10.0019	8,849.32	9,001.67	0.0000	4.5800	50.0000	0.0000	(1.1258)	(0.1250)	0.0000	1	(1.2509)	01/06/2025
603195.SH	12/18/2024	SDB3260123138	400.00	10.0019	3,933.03	4,000.74	0.0000	4.5800	50.0000	0.0000	(0.5004)	(0.0556)	0.0000	1	(0.5559)	01/06/2025
603195.SH	12/18/2024	SDB3260123138	100.00	10.0019	983.26	1,000.19	0.0000	4.5800	50.0000	0.0000	(0.1251)	(0.0139)	0.0000	1	(0.1390)	01/06/2025
603195.SH	12/18/2024	SDB3260123138	100.00	10.0019	983.26	1,000.19	0.0000	4.5800	50.0000	0.0000	(0.1251)	(0.0139)	0.0000	1	(0.1390)	01/06/2025
603195.SH	12/18/2024	SDB3260123138	700.00	10.0019	6,882.80	7,001.30	0.0000	4.5800	50.0000	0.0000	(0.8756)	(0.0972)	0.0000	1	(0.9729)	01/06/2025
603195.SH	12/18/2024	SDB3260123138	200.00	10.0019	1,966.52	2,000.37	0.0000	4.5800	50.0000	0.0000	(0.2502)	(0.0278)	0.0000	1	(0.2780)	01/06/2025
603195.SH	12/18/2024	SDB3260123138	22,700.00	10.0019	223,199.50	227,042.04	0.0000	4.5800	50.0000	0.0000	(28.3959)	(3.1534)	0.0000	1	(31.5493)	01/06/2025
603195.SH	12/18/2024	SDB3260123138	300.00	10.0019	2,949.77	3,000.56	0.0000	4.5800	50.0000	0.0000	(0.3753)	(0.0417)	0.0000	1	(0.4170)	01/06/2025
603195.SH	12/18/2024	SDB3260123138	1,500.00	10.0019	14,748.87	15,002.78	0.0000	4.5800	50.0000	0.0000	(1.8764)	(0.2084)	0.0000	1	(2.0848)	01/06/2025
603195.SH	12/18/2024	SDB3260123138	300.00	10.0019	2,949.77	3,000.56	0.0000	4.5800	50.0000	0.0000	(0.3753)	(0.0417)	0.0000	1	(0.4170)	01/06/2025
603195.SH	12/18/2024	SDB3260123138	8,211.00	10.0019	80,735.29	82,125.21	0.0000	4.5800	50.0000	0.0000	(10.2713)	(1.1406)	0.0000	1	(11.4120)	01/06/2025
603195.SH	12/18/2024	SDB3260123138	5,000.00	10.0019	49,162.89	50,009.26	0.0000	4.5800	50.0000	0.0000	(6.2546)	(0.6946)	0.0000	1	(6.9492)	01/06/2025
603195.SH	12/18/2024	SDB3260123138	1,000.00	10.0019	9,832.58	10,001.85	0.0000	4.5800	50.0000	0.0000	(1.2509)	(0.1389)	0.0000	1	(1.3898)	01/06/2025
603195.SH	12/18/2024	SDB3260123138	300.00	10.0019	2,949.77	3,000.56	0.0000	4.5800	50.0000	0.0000	(0.3753)	(0.0417)	0.0000	1	(0.4170)	01/06/2025
603195.SH	12/17/2024	SDB3260123138	1,700.00	10.4113	16,784.87	17,699.19	0.0000	4.5800	50.0000	0.0000	(2.1354)	(0.2458)	0.0000	1	(2.3812)	01/06/2025
603195.SH	12/17/2024	SDB3260123138	400.00	10.4113	3,938.50	4,164.52	0.0000	4.5800	50.0000	0.0000	(0.5011)	(0.0578)	0.0000	1	(0.5589)	01/06/2025
603195.SH	12/17/2024	SDB3260123138	2,500.00	10.4113	24,468.13	26,028.23	0.0000	4.5800	50.0000	0.0000	(3.1129)	(0.3615)	0.0000	1	(3.4744)	01/06/2025
603195.SH	12/17/2024	SDB3260123138	100.00	10.4113	975.90	1,041.13	0.0000	4.5800	50.0000	0.0000	(0.1242)	(0.0145)	0.0000	1	(0.1386)	01/06/2025
603195.SH	12/17/2024	SDB3260123138	100.00	10.4113	976.15	1,041.13	0.0000	4.5800	50.0000	0.0000	(0.1242)	(0.0145)	0.0000	1	(0.1386)	01/06/2025
603195.SH	12/17/2024	SDB3260123138	300.00	10.4113	2,949.77	3,123.39	0.0000	4.5800	50.0000	0.0000	(0.3753)	(0.0434)	0.0000	1	(0.4187)	01/06/2025
603195.SH	12/17/2024	SDB3260123138	100.00	10.4113	983.26	1,041.13	0.0000	4.5800	50.0000	0.0000	(0.1251)	(0.0145)	0.0000	1	(0.1396)	01/06/2025
603195.SH	12/17/2024	SDB3260123138	400.00	10.4113	3,933.03	4,164.52	0.0000	4.5800	50.0000	0.0000	(0.5004)	(0.0578)	0.0000	1	(0.5582)	01/06/2025
603195.SH	12/17/2024	SDB3260123138	100.00	10.4113	983.26	1,041.13	0.0000	4.5800	50.0000	0.0000	(0.1251)	(0.0145)	0.0000	1	(0.1396)	01/06/2025
603195.SH	12/17/2024	SDB3260123138	200.00	10.4113	1,966.52	2,082.26	0.0000	4.5800	50.0000	0.0000	(0.2502)	(0.0289)	0.0000	1	(0.2791)	01/06/2025
603195.SH	12/17/2024	SDB3260123138	100.00	10.4113	983.26	1,041.13	0.0000	4.5800	50.0000	0.0000	(0.1251)	(0.0145)	0.0000	1	(0.1396)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GONGNIU GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603195.SH	12/17/2024	SDB3260123138	1,200.00	10.4113	11,799.09	12,493.55	0.0000	4.5800	50.0000	0.0000	(1.5011)	(0.1735)	0.0000	1	(1.6746)	01/06/2025
603195.SH	12/17/2024	SDB3260123138	6,400.00	10.4113	62,928.49	66,632.26	0.0000	4.5800	50.0000	0.0000	(8.0059)	(0.9254)	0.0000	1	(8.9314)	01/06/2025
603195.SH	12/17/2024	SDB3260123138	10,500.00	10.4113	103,242.06	109,318.56	0.0000	4.5800	50.0000	0.0000	(13.1347)	(1.5183)	0.0000	1	(14.6530)	01/06/2025
603195.SH	12/17/2024	SDB3260123138	5,400.00	10.4113	53,095.92	56,220.97	0.0000	4.5800	50.0000	0.0000	(6.7550)	(0.7808)	0.0000	1	(7.5358)	01/06/2025
603195.SH	12/17/2024	SDB3260123138	700.00	10.4113	6,882.80	7,287.90	0.0000	4.5800	50.0000	0.0000	(0.8756)	(0.1012)	0.0000	1	(0.9769)	01/06/2025
603195.SH	12/17/2024	SDB3260123138	500.00	10.4113	4,916.29	5,205.65	0.0000	4.5800	50.0000	0.0000	(0.6255)	(0.0723)	0.0000	1	(0.6978)	01/06/2025
603195.SH	12/17/2024	SDB3260123138	3,100.00	10.4113	30,480.99	32,275.00	0.0000	4.5800	50.0000	0.0000	(3.8779)	(0.4483)	0.0000	1	(4.3261)	01/06/2025
603195.SH	12/17/2024	SDB3260123138	2,929.00	10.4113	28,799.62	30,494.67	0.0000	4.5800	50.0000	0.0000	(3.6640)	(0.4235)	0.0000	1	(4.0875)	01/06/2025
603195.SH	12/17/2024	SDB3260123138	200.00	10.4113	1,966.52	2,082.26	0.0000	4.5800	50.0000	0.0000	(0.2502)	(0.0289)	0.0000	1	(0.2791)	01/06/2025
603195.SH	12/17/2024	SDB3260123138	6,500.00	10.4113	63,911.75	67,673.39	0.0000	4.5800	50.0000	0.0000	(8.1310)	(0.9399)	0.0000	1	(9.0709)	01/06/2025
603195.SH	12/17/2024	SDB3260123138	200.00	10.4113	1,966.52	2,082.26	0.0000	4.5800	50.0000	0.0000	(0.2502)	(0.0289)	0.0000	1	(0.2791)	01/06/2025
603195.SH	12/17/2024	SDB3260123138	100.00	10.4113	983.26	1,041.13	0.0000	4.5800	50.0000	0.0000	(0.1251)	(0.0145)	0.0000	1	(0.1396)	01/06/2025
603195.SH	12/17/2024	SDB3260123138	7,600.00	10.4113	74,727.59	79,125.81	0.0000	4.5800	50.0000	0.0000	(9.5070)	(1.0990)	0.0000	1	(10.6060)	01/06/2025
603195.SH	12/17/2024	SDB3260123138	900.00	10.4113	8,849.32	9,370.16	0.0000	4.5800	50.0000	0.0000	(1.1258)	(0.1301)	0.0000	1	(1.2560)	01/06/2025
603195.SH	12/17/2024	SDB3260123138	14,880.00	10.4113	146,308.75	154,920.01	0.0000	4.5800	50.0000	0.0000	(18.6137)	(2.1517)	0.0000	1	(20.7654)	01/06/2025
603195.SH	12/17/2024	SDB3260123138	100.00	10.4113	983.26	1,041.13	0.0000	4.5800	50.0000	0.0000	(0.1251)	(0.0145)	0.0000	1	(0.1396)	01/06/2025
603195.SH	12/17/2024	SDB3260123138	6,000.00	10.4113	58,995.46	62,467.75	0.0000	4.5800	50.0000	0.0000	(7.5055)	(0.8676)	0.0000	1	(8.3731)	01/06/2025
603195.SH	12/17/2024	SDB3260123138	600.00	10.4113	5,899.55	6,246.77	0.0000	4.5800	50.0000	0.0000	(0.7506)	(0.0868)	0.0000	1	(0.8373)	01/06/2025
603195.SH	12/17/2024	SDB3260123138	3,100.00	10.4113	30,480.99	32,275.00	0.0000	4.5800	50.0000	0.0000	(3.8779)	(0.4483)	0.0000	1	(4.3261)	01/06/2025
603195.SH	12/17/2024	SDB3260123138	2,600.00	10.4113	25,564.70	27,069.36	0.0000	4.5800	50.0000	0.0000	(3.2524)	(0.3760)	0.0000	1	(3.6284)	01/06/2025
603195.SH	12/17/2024	SDB3260123138	100.00	10.4113	983.26	1,041.13	0.0000	4.5800	50.0000	0.0000	(0.1251)	(0.0145)	0.0000	1	(0.1396)	01/06/2025
603195.SH	12/17/2024	SDB3260123138	2,289.00	10.4113	22,506.77	23,831.45	0.0000	4.5800	50.0000	0.0000	(2.8634)	(0.3310)	0.0000	1	(3.1944)	01/06/2025
603195.SH	12/17/2024	SDB3260123138	1,700.00	10.4113	16,715.38	17,699.19	0.0000	4.5800	50.0000	0.0000	(2.1266)	(0.2458)	0.0000	1	(2.3724)	01/06/2025
603195.SH	12/17/2024	SDB3260123138	2,600.00	10.4113	25,564.70	27,069.36	0.0000	4.5800	50.0000	0.0000	(3.2524)	(0.3760)	0.0000	1	(3.6284)	01/06/2025
603195.SH	12/17/2024	SDB3260123138	700.00	10.4113	6,882.80	7,287.90	0.0000	4.5800	50.0000	0.0000	(0.8756)	(0.1012)	0.0000	1	(0.9769)	01/06/2025
603195.SH	12/17/2024	SDB3260123138	1,100.00	10.4113	10,815.83	11,452.42	0.0000	4.5800	50.0000	0.0000	(1.3760)	(0.1591)	0.0000	1	(1.5351)	01/06/2025
603195.SH	12/17/2024	SDB3260123138	900.00	10.4113	8,849.32	9,370.16	0.0000	4.5800	50.0000	0.0000	(1.1258)	(0.1301)	0.0000	1	(1.2560)	01/06/2025
603195.SH	12/17/2024	SDB3260123138	200.00	10.4113	1,966.52	2,082.26	0.0000	4.5800	50.0000	0.0000	(0.2502)	(0.0289)	0.0000	1	(0.2791)	01/06/2025
603195.SH	12/17/2024	SDB3260123138	900.00	10.4113	8,849.32	9,370.16	0.0000	4.5800	50.0000	0.0000	(1.1258)	(0.1301)	0.0000	1	(1.2560)	01/06/2025
603195.SH	12/17/2024	SDB3260123138	400.00	10.4113	3,933.03	4,164.52	0.0000	4.5800	50.0000	0.0000	(0.5004)	(0.0578)	0.0000	1	(0.5582)	01/06/2025
603195.SH	12/17/2024	SDB3260123138	100.00	10.4113	983.26	1,041.13	0.0000	4.5800	50.0000	0.0000	(0.1251)	(0.0145)	0.0000	1	(0.1396)	01/06/2025
603195.SH	12/17/2024	SDB3260123138	100.00	10.4113	983.26	1,041.13	0.0000	4.5800	50.0000	0.0000	(0.1251)	(0.0145)	0.0000	1	(0.1396)	01/06/2025
603195.SH	12/17/2024	SDB3260123138	700.00	10.4113	6,882.80	7,287.90	0.0000	4.5800	50.0000	0.0000	(0.8756)	(0.1012)	0.0000	1	(0.9769)	01/06/2025
603195.SH	12/17/2024	SDB3260123138	200.00	10.4113	1,966.52	2,082.26	0.0000	4.5800	50.0000	0.0000	(0.2502)	(0.0289)	0.0000	1	(0.2791)	01/06/2025
603195.SH	12/17/2024	SDB3260123138	22,700.00	10.4113	223,199.50	236,336.31	0.0000	4.5800	50.0000	0.0000	(28.3959)	(3.2824)	0.0000	1	(31.6784)	01/06/2025
603195.SH	12/17/2024	SDB3260123138	300.00	10.4113	2,949.77	3,123.39	0.0000	4.5800	50.0000	0.0000	(0.3753)	(0.0434)	0.0000	1	(0.4187)	01/06/2025
603195.SH	12/17/2024	SDB3260123138	1,500.00	10.4113	14,748.87	15,616.94	0.0000	4.5800	50.0000	0.0000	(1.8764)	(0.2169)	0.0000	1	(2.0933)	01/06/2025
603195.SH	12/17/2024	SDB3260123138	300.00	10.4113	2,949.77	3,123.39	0.0000	4.5800	50.0000	0.0000	(0.3753)	(0.0434)	0.0000	1	(0.4187)	01/06/2025
603195.SH	12/17/2024	SDB3260123138	8,211.00	10.4113	80,735.29	85,487.11	0.0000	4.5800	50.0000	0.0000	(10.2713)	(1.1873)	0.0000	1	(11.4586)	01/06/2025
603195.SH	12/17/2024	SDB3260123138	5,000.00	10.4113	49,162.89	52,056.46	0.0000	4.5800	50.0000	0.0000	(6.2546)	(0.7230)	0.0000	1	(6.9776)	01/06/2025
603195.SH	12/17/2024	SDB3260123138	1,000.00	10.4113	9,832.58	10,411.29	0.0000	4.5800	50.0000	0.0000	(1.2509)	(0.1446)	0.0000	1	(1.3955)	01/06/2025
603195.SH	12/17/2024	SDB3260123138	300.00	10.4113	2,949.77	3,123.39	0.0000	4.5800	50.0000	0.0000	(0.3753)	(0.0434)	0.0000	1	(0.4187)	01/06/2025
603195.SH	12/16/2024	SDB3260123138	1,700.00	10.3285	16,784.87	17,558.38	0.0000	4.5800	50.0000	0.0000	(2.1354)	(0.2439)	0.0000	1	(2.3793)	01/06/2025
603195.SH	12/16/2024	SDB3260123138	400.00	10.3285	3,938.50	4,131.38	0.0000	4.5800	50.0000	0.0000	(0.5011)	(0.0574)	0.0000	1	(0.5584)	01/06/2025
603195.SH	12/16/2024	SDB3260123138	2,500.00	10.3285	24,468.13	25,821.14	0.0000	4.5800	50.0000	0.0000	(3.1129)	(0.3586)	0.0000	1	(3.4715)	01/06/2025
603195.SH	12/16/2024	SDB3260123138	100.00	10.3285	975.90	1,032.85	0.0000	4.5800	50.0000	0.0000	(0.1242)	(0.0143)	0.0000	1	(0.1385)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GONGNIU GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603195.SH	12/16/2024	SDB3260123138	100.00	10.3285	976.15	1,032.85	0.0000	4.5800	50.0000	0.0000	(0.1242)	(0.0143)	0.0000	1	(0.1385)	01/06/2025
603195.SH	12/16/2024	SDB3260123138	300.00	10.3285	2,949.77	3,098.54	0.0000	4.5800	50.0000	0.0000	(0.3753)	(0.0430)	0.0000	1	(0.4183)	01/06/2025
603195.SH	12/16/2024	SDB3260123138	100.00	10.3285	983.26	1,032.85	0.0000	4.5800	50.0000	0.0000	(0.1251)	(0.0143)	0.0000	1	(0.1394)	01/06/2025
603195.SH	12/16/2024	SDB3260123138	400.00	10.3285	3,933.03	4,131.38	0.0000	4.5800	50.0000	0.0000	(0.5004)	(0.0574)	0.0000	1	(0.5577)	01/06/2025
603195.SH	12/16/2024	SDB3260123138	100.00	10.3285	983.26	1,032.85	0.0000	4.5800	50.0000	0.0000	(0.1251)	(0.0143)	0.0000	1	(0.1394)	01/06/2025
603195.SH	12/16/2024	SDB3260123138	200.00	10.3285	1,966.52	2,065.69	0.0000	4.5800	50.0000	0.0000	(0.2502)	(0.0287)	0.0000	1	(0.2789)	01/06/2025
603195.SH	12/16/2024	SDB3260123138	100.00	10.3285	983.26	1,032.85	0.0000	4.5800	50.0000	0.0000	(0.1251)	(0.0143)	0.0000	1	(0.1394)	01/06/2025
603195.SH	12/16/2024	SDB3260123138	1,200.00	10.3285	11,799.09	12,394.15	0.0000	4.5800	50.0000	0.0000	(1.5011)	(0.1721)	0.0000	1	(1.6732)	01/06/2025
603195.SH	12/16/2024	SDB3260123138	6,400.00	10.3285	62,928.49	66,102.12	0.0000	4.5800	50.0000	0.0000	(8.0059)	(0.9181)	0.0000	1	(8.9240)	01/06/2025
603195.SH	12/16/2024	SDB3260123138	10,500.00	10.3285	103,242.06	108,448.80	0.0000	4.5800	50.0000	0.0000	(13.1347)	(1.5062)	0.0000	1	(14.6409)	01/06/2025
603195.SH	12/16/2024	SDB3260123138	5,400.00	10.3285	53,095.92	55,773.67	0.0000	4.5800	50.0000	0.0000	(6.7550)	(0.7746)	0.0000	1	(7.5296)	01/06/2025
603195.SH	12/16/2024	SDB3260123138	700.00	10.3285	6,882.80	7,229.92	0.0000	4.5800	50.0000	0.0000	(0.8756)	(0.1004)	0.0000	1	(0.9761)	01/06/2025
603195.SH	12/16/2024	SDB3260123138	500.00	10.3285	4,916.29	5,164.23	0.0000	4.5800	50.0000	0.0000	(0.6255)	(0.0717)	0.0000	1	(0.6972)	01/06/2025
603195.SH	12/16/2024	SDB3260123138	3,100.00	10.3285	30,480.99	32,018.22	0.0000	4.5800	50.0000	0.0000	(3.8779)	(0.4447)	0.0000	1	(4.3226)	01/06/2025
603195.SH	12/16/2024	SDB3260123138	2,929.00	10.3285	28,799.62	30,252.05	0.0000	4.5800	50.0000	0.0000	(3.6640)	(0.4202)	0.0000	1	(4.0841)	01/06/2025
603195.SH	12/16/2024	SDB3260123138	200.00	10.3285	1,966.52	2,065.69	0.0000	4.5800	50.0000	0.0000	(0.2502)	(0.0287)	0.0000	1	(0.2789)	01/06/2025
603195.SH	12/16/2024	SDB3260123138	6,500.00	10.3285	63,911.75	67,134.97	0.0000	4.5800	50.0000	0.0000	(8.1310)	(0.9324)	0.0000	1	(9.0634)	01/06/2025
603195.SH	12/16/2024	SDB3260123138	200.00	10.3285	1,966.52	2,065.69	0.0000	4.5800	50.0000	0.0000	(0.2502)	(0.0287)	0.0000	1	(0.2789)	01/06/2025
603195.SH	12/16/2024	SDB3260123138	100.00	10.3285	983.26	1,032.85	0.0000	4.5800	50.0000	0.0000	(0.1251)	(0.0143)	0.0000	1	(0.1394)	01/06/2025
603195.SH	12/16/2024	SDB3260123138	7,600.00	10.3285	74,727.59	78,496.27	0.0000	4.5800	50.0000	0.0000	(9.5070)	(1.0902)	0.0000	1	(10.5972)	01/06/2025
603195.SH	12/16/2024	SDB3260123138	900.00	10.3285	8,849.32	9,295.61	0.0000	4.5800	50.0000	0.0000	(1.1258)	(0.1291)	0.0000	1	(1.2549)	01/06/2025
603195.SH	12/16/2024	SDB3260123138	14,880.00	10.3285	146,308.75	153,687.44	0.0000	4.5800	50.0000	0.0000	(18.6137)	(2.1345)	0.0000	1	(20.7483)	01/06/2025
603195.SH	12/16/2024	SDB3260123138	100.00	10.3285	983.26	1,032.85	0.0000	4.5800	50.0000	0.0000	(0.1251)	(0.0143)	0.0000	1	(0.1394)	01/06/2025
603195.SH	12/16/2024	SDB3260123138	6,000.00	10.3285	58,995.46	61,970.74	0.0000	4.5800	50.0000	0.0000	(7.5055)	(0.8607)	0.0000	1	(8.3662)	01/06/2025
603195.SH	12/16/2024	SDB3260123138	600.00	10.3285	5,899.55	6,197.07	0.0000	4.5800	50.0000	0.0000	(0.7506)	(0.0861)	0.0000	1	(0.8366)	01/06/2025
603195.SH	12/16/2024	SDB3260123138	3,100.00	10.3285	30,480.99	32,018.22	0.0000	4.5800	50.0000	0.0000	(3.8779)	(0.4447)	0.0000	1	(4.3226)	01/06/2025
603195.SH	12/16/2024	SDB3260123138	2,600.00	10.3285	25,564.70	26,853.99	0.0000	4.5800	50.0000	0.0000	(3.2524)	(0.3730)	0.0000	1	(3.6254)	01/06/2025
603195.SH	12/16/2024	SDB3260123138	100.00	10.3285	983.26	1,032.85	0.0000	4.5800	50.0000	0.0000	(0.1251)	(0.0143)	0.0000	1	(0.1394)	01/06/2025
603195.SH	12/16/2024	SDB3260123138	100.00	10.3285	983.26	1,032.85	0.0000	4.5800	50.0000	0.0000	(0.1251)	(0.0143)	0.0000	1	(0.1394)	01/06/2025
603195.SH	12/16/2024	SDB3260123138	400.00	10.3285	3,933.03	4,131.38	0.0000	4.5800	50.0000	0.0000	(0.5004)	(0.0574)	0.0000	1	(0.5577)	01/06/2025
603195.SH	12/16/2024	SDB3260123138	200.00	10.3285	1,966.52	2,065.69	0.0000	4.5800	50.0000	0.0000	(0.2502)	(0.0287)	0.0000	1	(0.2789)	01/06/2025
603195.SH	12/16/2024	SDB3260123138	100.00	10.3285	983.26	1,032.85	0.0000	4.5800	50.0000	0.0000	(0.1251)	(0.0143)	0.0000	1	(0.1394)	01/06/2025
603195.SH	12/16/2024	SDB3260123138	2,289.00	10.3285	22,506.77	23,641.84	0.0000	4.5800	50.0000	0.0000	(2.8634)	(0.3284)	0.0000	1	(3.1917)	01/06/2025
603195.SH	12/16/2024	SDB3260123138	1,700.00	10.3285	16,715.38	17,558.38	0.0000	4.5800	50.0000	0.0000	(2.1266)	(0.2439)	0.0000	1	(2.3704)	01/06/2025
603195.SH	12/16/2024	SDB3260123138	2,600.00	10.3285	25,564.70	26,853.99	0.0000	4.5800	50.0000	0.0000	(3.2524)	(0.3730)	0.0000	1	(3.6254)	01/06/2025
603195.SH	12/16/2024	SDB3260123138	700.00	10.3285	6,882.80	7,229.92	0.0000	4.5800	50.0000	0.0000	(0.8756)	(0.1004)	0.0000	1	(0.9761)	01/06/2025
603195.SH	12/16/2024	SDB3260123138	3,200.00	10.3285	31,464.25	33,051.06	0.0000	4.5800	50.0000	0.0000	(4.0030)	(0.4590)	0.0000	1	(4.4620)	01/06/2025
603195.SH	12/16/2024	SDB3260123138	900.00	10.3285	8,849.32	9,295.61	0.0000	4.5800	50.0000	0.0000	(1.1258)	(0.1291)	0.0000	1	(1.2549)	01/06/2025
603195.SH	12/16/2024	SDB3260123138	200.00	10.3285	1,966.52	2,065.69	0.0000	4.5800	50.0000	0.0000	(0.2502)	(0.0287)	0.0000	1	(0.2789)	01/06/2025
603195.SH	12/16/2024	SDB3260123138	900.00	10.3285	8,849.32	9,295.61	0.0000	4.5800	50.0000	0.0000	(1.1258)	(0.1291)	0.0000	1	(1.2549)	01/06/2025
603195.SH	12/16/2024	SDB3260123138	400.00	10.3285	3,933.03	4,131.38	0.0000	4.5800	50.0000	0.0000	(0.5004)	(0.0574)	0.0000	1	(0.5577)	01/06/2025
603195.SH	12/16/2024	SDB3260123138	100.00	10.3285	983.26	1,032.85	0.0000	4.5800	50.0000	0.0000	(0.1251)	(0.0143)	0.0000	1	(0.1394)	01/06/2025
603195.SH	12/16/2024	SDB3260123138	100.00	10.3285	983.26	1,032.85	0.0000	4.5800	50.0000	0.0000	(0.1251)	(0.0143)	0.0000	1	(0.1394)	01/06/2025
603195.SH	12/16/2024	SDB3260123138	700.00	10.3285	6,882.80	7,229.92	0.0000	4.5800	50.0000	0.0000	(0.8756)	(0.1004)	0.0000	1	(0.9761)	01/06/2025
603195.SH	12/16/2024	SDB3260123138	200.00	10.3285	1,966.52	2,065.69	0.0000	4.5800	50.0000	0.0000	(0.2502)	(0.0287)	0.0000	1	(0.2789)	01/06/2025
603195.SH	12/16/2024	SDB3260123138	22,700.00	10.3285	223,199.50	234,455.97	0.0000	4.5800	50.0000	0.0000	(28.3959)	(3.2563)	0.0000	1	(31.6523)	01/06/2025
603195.SH	12/16/2024	SDB3260123138	300.00	10.3285	2,949.77	3,098.54	0.0000	4.5800	50.0000	0.0000	(0.3753)	(0.0430)	0.0000	1	(0.4183)	01/06/2025
603195.SH	12/16/2024	SDB3260123138	1,500.00	10.3285	14,748.87	15,492.69	0.0000	4.5800	50.0000	0.0000	(1.8764)	(0.2152)	0.0000	1	(2.0916)	01/06/2025
603195.SH	12/16/2024	SDB3260123138	300.00	10.3285	2,949.77	3,098.54	0.0000	4.5800	50.0000	0.0000	(0.3753)	(0.0430)	0.0000	1	(0.4183)	01/06/2025
603195.SH	12/16/2024	SDB3260123138	8,211.00	10.3285	80,735.29	84,806.96	0.0000	4.5800	50.0000	0.0000	(10.2713)	(1.1779)	0.0000	1	(11.4492)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GONGNIU GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603195.SH	12/16/2024	SDB3260123138	5,000.00	10.3285	49,162.89	51,642.29	0.0000	4.5800	50.0000	0.0000	(6.2546)	(0.7173)	0.0000	1	(6.9719)	01/06/2025
603195.SH	12/16/2024	SDB3260123138	1,000.00	10.3285	9,832.58	10,328.46	0.0000	4.5800	50.0000	0.0000	(1.2509)	(0.1435)	0.0000	1	(1.3944)	01/06/2025
603195.SH	12/16/2024	SDB3260123138	300.00	10.3285	2,949.77	3,098.54	0.0000	4.5800	50.0000	0.0000	(0.3753)	(0.0430)	0.0000	1	(0.4183)	01/06/2025
603195.SH	12/13/2024	SDB3260123138	1,700.00	10.1964	16,784.87	17,333.84	0.0000	4.5800	50.0000	0.0000	(6.4062)	(0.7222)	0.0000	3	(7.1285)	01/06/2025
603195.SH	12/13/2024	SDB3260123138	400.00	10.1964	3,938.50	4,078.55	0.0000	4.5800	50.0000	0.0000	(1.5032)	(0.1699)	0.0000	3	(1.6731)	01/06/2025
603195.SH	12/13/2024	SDB3260123138	2,500.00	10.1964	24,468.13	25,490.94	0.0000	4.5800	50.0000	0.0000	(9.3387)	(1.0621)	0.0000	3	(10.4008)	01/06/2025
603195.SH	12/13/2024	SDB3260123138	100.00	10.1964	975.90	1,019.64	0.0000	4.5800	50.0000	0.0000	(0.3725)	(0.0425)	0.0000	3	(0.4150)	01/06/2025
603195.SH	12/13/2024	SDB3260123138	100.00	10.1964	976.15	1,019.64	0.0000	4.5800	50.0000	0.0000	(0.3726)	(0.0425)	0.0000	3	(0.4150)	01/06/2025
603195.SH	12/13/2024	SDB3260123138	300.00	10.1964	2,949.77	3,058.91	0.0000	4.5800	50.0000	0.0000	(1.1258)	(0.1275)	0.0000	3	(1.2533)	01/06/2025
603195.SH	12/13/2024	SDB3260123138	100.00	10.1964	983.26	1,019.64	0.0000	4.5800	50.0000	0.0000	(0.3753)	(0.0425)	0.0000	3	(0.4178)	01/06/2025
603195.SH	12/13/2024	SDB3260123138	400.00	10.1964	3,933.03	4,078.55	0.0000	4.5800	50.0000	0.0000	(1.5011)	(0.1699)	0.0000	3	(1.6710)	01/06/2025
603195.SH	12/13/2024	SDB3260123138	100.00	10.1964	983.26	1,019.64	0.0000	4.5800	50.0000	0.0000	(0.3753)	(0.0425)	0.0000	3	(0.4178)	01/06/2025
603195.SH	12/13/2024	SDB3260123138	200.00	10.1964	1,966.52	2,039.28	0.0000	4.5800	50.0000	0.0000	(0.7506)	(0.0850)	0.0000	3	(0.8355)	01/06/2025
603195.SH	12/13/2024	SDB3260123138	100.00	10.1964	983.26	1,019.64	0.0000	4.5800	50.0000	0.0000	(0.3753)	(0.0425)	0.0000	3	(0.4178)	01/06/2025
603195.SH	12/13/2024	SDB3260123138	1,200.00	10.1964	11,799.09	12,235.65	0.0000	4.5800	50.0000	0.0000	(4.5033)	(0.5098)	0.0000	3	(5.0131)	01/06/2025
603195.SH	12/13/2024	SDB3260123138	6,400.00	10.1964	62,928.49	65,256.81	0.0000	4.5800	50.0000	0.0000	(24.0177)	(2.7190)	0.0000	3	(26.7367)	01/06/2025
603195.SH	12/13/2024	SDB3260123138	10,500.00	10.1964	103,242.06	107,061.95	0.0000	4.5800	50.0000	0.0000	(36.4041)	(4.4609)	0.0000	3	(43.8650)	01/06/2025
603195.SH	12/13/2024	SDB3260123138	5,400.00	10.1964	53,095.92	55,060.43	0.0000	4.5800	50.0000	0.0000	(20.2649)	(2.2942)	0.0000	3	(22.5591)	01/06/2025
603195.SH	12/13/2024	SDB3260123138	700.00	10.1964	6,882.80	7,137.46	0.0000	4.5800	50.0000	0.0000	(2.6269)	(0.2974)	0.0000	3	(2.9243)	01/06/2025
603195.SH	12/13/2024	SDB3260123138	500.00	10.1964	4,916.29	5,098.19	0.0000	4.5800	50.0000	0.0000	(1.8764)	(0.2124)	0.0000	3	(2.0888)	01/06/2025
603195.SH	12/13/2024	SDB3260123138	3,100.00	10.1964	30,480.99	31,608.77	0.0000	4.5800	50.0000	0.0000	(11.6336)	(1.3170)	0.0000	3	(12.9506)	01/06/2025
603195.SH	12/13/2024	SDB3260123138	2,929.00	10.1964	28,799.62	29,865.19	0.0000	4.5800	50.0000	0.0000	(10.9919)	(1.2444)	0.0000	3	(12.2362)	01/06/2025
603195.SH	12/13/2024	SDB3260123138	200.00	10.1964	1,966.52	2,039.28	0.0000	4.5800	50.0000	0.0000	(0.7506)	(0.0850)	0.0000	3	(0.8355)	01/06/2025
603195.SH	12/13/2024	SDB3260123138	6,500.00	10.1964	63,911.75	66,276.44	0.0000	4.5800	50.0000	0.0000	(24.3930)	(2.7615)	0.0000	3	(27.1545)	01/06/2025
603195.SH	12/13/2024	SDB3260123138	200.00	10.1964	1,966.52	2,039.28	0.0000	4.5800	50.0000	0.0000	(0.7506)	(0.0850)	0.0000	3	(0.8355)	01/06/2025
603195.SH	12/13/2024	SDB3260123138	100.00	10.1964	983.26	1,019.64	0.0000	4.5800	50.0000	0.0000	(0.3753)	(0.0425)	0.0000	3	(0.4178)	01/06/2025
603195.SH	12/13/2024	SDB3260123138	7,600.00	10.1964	74,727.59	77,492.46	0.0000	4.5800	50.0000	0.0000	(28.5210)	(3.2289)	0.0000	3	(31.7499)	01/06/2025
603195.SH	12/13/2024	SDB3260123138	900.00	10.1964	8,849.32	9,176.74	0.0000	4.5800	50.0000	0.0000	(3.3775)	(0.3824)	0.0000	3	(3.7599)	01/06/2025
603195.SH	12/13/2024	SDB3260123138	14,880.00	10.1964	146,308.75	151,722.07	0.0000	4.5800	50.0000	0.0000	(55.8412)	(6.3218)	0.0000	3	(62.1629)	01/06/2025
603195.SH	12/13/2024	SDB3260123138	100.00	10.1964	983.26	1,019.64	0.0000	4.5800	50.0000	0.0000	(0.3753)	(0.0425)	0.0000	3	(0.4178)	01/06/2025
603195.SH	12/13/2024	SDB3260123138	6,000.00	10.1964	58,995.46	61,178.26	0.0000	4.5800	50.0000	0.0000	(22.5166)	(2.5491)	0.0000	3	(25.0657)	01/06/2025
603195.SH	12/13/2024	SDB3260123138	600.00	10.1964	5,899.55	6,117.83	0.0000	4.5800	50.0000	0.0000	(2.2517)	(0.2549)	0.0000	3	(2.5066)	01/06/2025
603195.SH	12/13/2024	SDB3260123138	3,100.00	10.1964	30,480.99	31,608.77	0.0000	4.5800	50.0000	0.0000	(11.6336)	(1.3170)	0.0000	3	(12.9506)	01/06/2025
603195.SH	12/13/2024	SDB3260123138	2,600.00	10.1964	25,564.70	26,510.58	0.0000	4.5800	50.0000	0.0000	(9.7572)	(1.1046)	0.0000	3	(10.8618)	01/06/2025
603195.SH	12/13/2024	SDB3260123138	100.00	10.1964	983.26	1,019.64	0.0000	4.5800	50.0000	0.0000	(0.3753)	(0.0425)	0.0000	3	(0.4178)	01/06/2025
603195.SH	12/13/2024	SDB3260123138	100.00	10.1964	983.26	1,019.64	0.0000	4.5800	50.0000	0.0000	(0.3753)	(0.0425)	0.0000	3	(0.4178)	01/06/2025
603195.SH	12/13/2024	SDB3260123138	400.00	10.1964	3,933.03	4,078.55	0.0000	4.5800	50.0000	0.0000	(1.5011)	(0.1699)	0.0000	3	(1.6710)	01/06/2025
603195.SH	12/13/2024	SDB3260123138	200.00	10.1964	1,966.52	2,039.28	0.0000	4.5800	50.0000	0.0000	(0.7506)	(0.0850)	0.0000	3	(0.8355)	01/06/2025
603195.SH	12/13/2024	SDB3260123138	100.00	10.1964	983.26	1,019.64	0.0000	4.5800	50.0000	0.0000	(0.3753)	(0.0425)	0.0000	3	(0.4178)	01/06/2025
603195.SH	12/13/2024	SDB3260123138	2,289.00	10.1964	22,506.77	23,339.50	0.0000	4.5800	50.0000	0.0000	(8.5901)	(0.9725)	0.0000	3	(9.5626)	01/06/2025
603195.SH	12/13/2024	SDB3260123138	1,700.00	10.1964	16,715.38	17,333.84	0.0000	4.5800	50.0000	0.0000	(6.3797)	(0.7222)	0.0000	3	(7.1019)	01/06/2025
603195.SH	12/13/2024	SDB3260123138	2,600.00	10.1964	25,564.70	26,510.58	0.0000	4.5800	50.0000	0.0000	(9.7572)	(1.1046)	0.0000	3	(10.8618)	01/06/2025
603195.SH	12/13/2024	SDB3260123138	700.00	10.1964	6,882.80	7,137.46	0.0000	4.5800	50.0000	0.0000	(2.6269)	(0.2974)	0.0000	3	(2.9243)	01/06/2025
603195.SH	12/13/2024	SDB3260123138	4,500.00	10.1964	44,246.60	45,883.69	0.0000	4.5800	50.0000	0.0000	(16.8875)	(1.9118)	0.0000	3	(18.7993)	01/06/2025
603195.SH	12/13/2024	SDB3260123138	900.00	10.1964	8,849.32	9,176.74	0.0000	4.5800	50.0000	0.0000	(3.3775)	(0.3824)	0.0000	3	(3.7599)	01/06/2025
603195.SH	12/13/2024	SDB3260123138	200.00	10.1964	1,966.52	2,039.28	0.0000	4.5800	50.0000	0.0000	(0.7506)	(0.0850)	0.0000	3	(0.8355)	01/06/2025
603195.SH	12/13/2024	SDB3260123138	900.00	10.1964	8,849.32	9,176.74	0.0000	4.5800	50.0000	0.0000	(3.3775)	(0.3824)	0.0000	3	(3.7599)	01/06/2025
603195.SH	12/13/2024	SDB3260123138	400.00	10.1964	3,933.03	4,078.55	0.0000	4.5800	50.0000	0.0000	(1.5011)	(0.1699)	0.0000	3	(1.6710)	01/06/2025
603195.SH	12/13/2024	SDB3260123138	100.00	10.1964	983.26	1,019.64	0.0000	4.5800	50.0000	0.0000	(0.3753)	(0.0425)	0.0000	3	(0.4178)	01/06/2025
603195.SH	12/13/2024	SDB3260123138	100.00	10.1964	983.26	1,019.64	0.0000	4.5800	50.0000	0.0000	(0.3753)	(0.0425)	0.0000	3	(0.4178)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GONGNIU GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603195.SH	12/13/2024	SDB3260123138	700.00	10.1964	6,882.80	7,137.46	0.0000	4.5800	50.0000	0.0000	(2.6269)	(0.2974)	0.0000	3	(2.9243)	01/06/2025
603195.SH	12/13/2024	SDB3260123138	200.00	10.1964	1,966.52	2,039.28	0.0000	4.5800	50.0000	0.0000	(0.7506)	(0.0850)	0.0000	3	(0.8355)	01/06/2025
603195.SH	12/13/2024	SDB3260123138	22,700.00	10.1964	223,199.50	231,457.74	0.0000	4.5800	50.0000	0.0000	(85.1878)	(9.6441)	0.0000	3	(94.8319)	01/06/2025
603195.SH	12/13/2024	SDB3260123138	300.00	10.1964	2,949.77	3,058.91	0.0000	4.5800	50.0000	0.0000	(1.1258)	(0.1275)	0.0000	3	(1.2533)	01/06/2025
603195.SH	12/13/2024	SDB3260123138	1,500.00	10.1964	14,748.87	15,294.56	0.0000	4.5800	50.0000	0.0000	(5.6292)	(0.6373)	0.0000	3	(6.2664)	01/06/2025
603195.SH	12/13/2024	SDB3260123138	300.00	10.1964	2,949.77	3,058.91	0.0000	4.5800	50.0000	0.0000	(1.1258)	(0.1275)	0.0000	3	(1.2533)	01/06/2025
603195.SH	12/13/2024	SDB3260123138	8,211.00	10.1964	80,735.29	83,722.44	0.0000	4.5800	50.0000	0.0000	(30.8140)	(3.4884)	0.0000	3	(34.3024)	01/06/2025
603195.SH	12/13/2024	SDB3260123138	5,000.00	10.1964	49,162.89	50,981.88	0.0000	4.5800	50.0000	0.0000	(18.7638)	(2.1242)	0.0000	3	(20.8881)	01/06/2025
603195.SH	12/13/2024	SDB3260123138	1,000.00	10.1964	9,832.58	10,196.38	0.0000	4.5800	50.0000	0.0000	(3.7528)	(0.4248)	0.0000	3	(4.1776)	01/06/2025
603195.SH	12/13/2024	SDB3260123138	300.00	10.1964	2,949.77	3,058.91	0.0000	4.5800	50.0000	0.0000	(1.1258)	(0.1275)	0.0000	3	(1.2533)	01/06/2025
603195.SH	12/12/2024	SDB3260123138	1,700.00	10.0457	16,784.87	17,077.64	0.0000	4.5800	50.0000	0.0000	(2.1354)	(0.2372)	0.0000	1	(2.3726)	01/06/2025
603195.SH	12/12/2024	SDB3260123138	400.00	10.0457	3,938.50	4,018.27	0.0000	4.5800	50.0000	0.0000	(0.5011)	(0.0558)	0.0000	1	(0.5569)	01/06/2025
603195.SH	12/12/2024	SDB3260123138	2,500.00	10.0457	24,468.13	25,114.17	0.0000	4.5800	50.0000	0.0000	(3.1129)	(0.3488)	0.0000	1	(3.4617)	01/06/2025
603195.SH	12/12/2024	SDB3260123138	100.00	10.0457	975.90	1,004.57	0.0000	4.5800	50.0000	0.0000	(0.1242)	(0.0140)	0.0000	1	(0.1381)	01/06/2025
603195.SH	12/12/2024	SDB3260123138	100.00	10.0457	976.15	1,004.57	0.0000	4.5800	50.0000	0.0000	(0.1242)	(0.0140)	0.0000	1	(0.1381)	01/06/2025
603195.SH	12/12/2024	SDB3260123138	300.00	10.0457	2,949.77	3,013.70	0.0000	4.5800	50.0000	0.0000	(0.3753)	(0.0419)	0.0000	1	(0.4171)	01/06/2025
603195.SH	12/12/2024	SDB3260123138	100.00	10.0457	983.26	1,004.57	0.0000	4.5800	50.0000	0.0000	(0.1251)	(0.0140)	0.0000	1	(0.1390)	01/06/2025
603195.SH	12/12/2024	SDB3260123138	400.00	10.0457	3,933.03	4,018.27	0.0000	4.5800	50.0000	0.0000	(0.5004)	(0.0558)	0.0000	1	(0.5562)	01/06/2025
603195.SH	12/12/2024	SDB3260123138	100.00	10.0457	983.26	1,004.57	0.0000	4.5800	50.0000	0.0000	(0.1251)	(0.0140)	0.0000	1	(0.1390)	01/06/2025
603195.SH	12/12/2024	SDB3260123138	200.00	10.0457	1,966.52	2,009.13	0.0000	4.5800	50.0000	0.0000	(0.2502)	(0.0279)	0.0000	1	(0.2781)	01/06/2025
603195.SH	12/12/2024	SDB3260123138	100.00	10.0457	983.26	1,004.57	0.0000	4.5800	50.0000	0.0000	(0.1251)	(0.0140)	0.0000	1	(0.1390)	01/06/2025
603195.SH	12/12/2024	SDB3260123138	1,200.00	10.0457	11,799.09	12,054.80	0.0000	4.5800	50.0000	0.0000	(1.5011)	(0.1674)	0.0000	1	(1.6685)	01/06/2025
603195.SH	12/12/2024	SDB3260123138	6,400.00	10.0457	62,928.49	64,292.28	0.0000	4.5800	50.0000	0.0000	(8.0059)	(0.8929)	0.0000	1	(8.8989)	01/06/2025
603195.SH	12/12/2024	SDB3260123138	10,500.00	10.0457	103,242.06	105,479.51	0.0000	4.5800	50.0000	0.0000	(13.1347)	(1.4650)	0.0000	1	(14.5997)	01/06/2025
603195.SH	12/12/2024	SDB3260123138	5,400.00	10.0457	53,095.92	54,246.61	0.0000	4.5800	50.0000	0.0000	(6.7550)	(0.7534)	0.0000	1	(7.5084)	01/06/2025
603195.SH	12/12/2024	SDB3260123138	700.00	10.0457	6,882.80	7,031.97	0.0000	4.5800	50.0000	0.0000	(0.8756)	(0.0977)	0.0000	1	(0.9733)	01/06/2025
603195.SH	12/12/2024	SDB3260123138	500.00	10.0457	4,916.29	5,022.83	0.0000	4.5800	50.0000	0.0000	(0.6255)	(0.0698)	0.0000	1	(0.6952)	01/06/2025
603195.SH	12/12/2024	SDB3260123138	3,100.00	10.0457	30,480.99	31,141.57	0.0000	4.5800	50.0000	0.0000	(3.8779)	(0.4325)	0.0000	1	(4.3104)	01/06/2025
603195.SH	12/12/2024	SDB3260123138	2,929.00	10.0457	28,799.62	29,423.76	0.0000	4.5800	50.0000	0.0000	(3.6640)	(0.4087)	0.0000	1	(4.0726)	01/06/2025
603195.SH	12/12/2024	SDB3260123138	200.00	10.0457	1,966.52	2,009.13	0.0000	4.5800	50.0000	0.0000	(0.2502)	(0.0279)	0.0000	1	(0.2781)	01/06/2025
603195.SH	12/12/2024	SDB3260123138	6,500.00	10.0457	63,911.75	65,296.84	0.0000	4.5800	50.0000	0.0000	(8.1310)	(0.9069)	0.0000	1	(9.0379)	01/06/2025
603195.SH	12/12/2024	SDB3260123138	200.00	10.0457	1,966.52	2,009.13	0.0000	4.5800	50.0000	0.0000	(0.2502)	(0.0279)	0.0000	1	(0.2781)	01/06/2025
603195.SH	12/12/2024	SDB3260123138	100.00	10.0457	983.26	1,004.57	0.0000	4.5800	50.0000	0.0000	(0.1251)	(0.0140)	0.0000	1	(0.1390)	01/06/2025
603195.SH	12/12/2024	SDB3260123138	7,600.00	10.0457	74,727.59	76,347.08	0.0000	4.5800	50.0000	0.0000	(9.5070)	(1.0604)	0.0000	1	(10.5674)	01/06/2025
603195.SH	12/12/2024	SDB3260123138	900.00	10.0457	8,849.32	9,041.10	0.0000	4.5800	50.0000	0.0000	(1.1258)	(0.1256)	0.0000	1	(1.2514)	01/06/2025
603195.SH	12/12/2024	SDB3260123138	14,880.00	10.0457	146,308.75	149,479.54	0.0000	4.5800	50.0000	0.0000	(18.6137)	(2.0761)	0.0000	1	(20.6898)	01/06/2025
603195.SH	12/12/2024	SDB3260123138	100.00	10.0457	983.26	1,004.57	0.0000	4.5800	50.0000	0.0000	(0.1251)	(0.0140)	0.0000	1	(0.1390)	01/06/2025
603195.SH	12/12/2024	SDB3260123138	6,000.00	10.0457	58,995.46	60,274.01	0.0000	4.5800	50.0000	0.0000	(7.5055)	(0.8371)	0.0000	1	(8.3427)	01/06/2025
603195.SH	12/12/2024	SDB3260123138	600.00	10.0457	5,899.55	6,027.40	0.0000	4.5800	50.0000	0.0000	(0.7506)	(0.0837)	0.0000	1	(0.8343)	01/06/2025
603195.SH	12/12/2024	SDB3260123138	3,100.00	10.0457	30,480.99	31,141.57	0.0000	4.5800	50.0000	0.0000	(3.8779)	(0.4325)	0.0000	1	(4.3104)	01/06/2025
603195.SH	12/12/2024	SDB3260123138	2,600.00	10.0457	25,564.70	26,118.74	0.0000	4.5800	50.0000	0.0000	(3.2524)	(0.3628)	0.0000	1	(3.6152)	01/06/2025
603195.SH	12/12/2024	SDB3260123138	100.00	10.0457	983.26	1,004.57	0.0000	4.5800	50.0000	0.0000	(0.1251)	(0.0140)	0.0000	1	(0.1390)	01/06/2025
603195.SH	12/12/2024	SDB3260123138	100.00	10.0457	983.26	1,004.57	0.0000	4.5800	50.0000	0.0000	(0.1251)	(0.0140)	0.0000	1	(0.1390)	01/06/2025
603195.SH	12/12/2024	SDB3260123138	400.00	10.0457	3,933.03	4,018.27	0.0000	4.5800	50.0000	0.0000	(0.5004)	(0.0558)	0.0000	1	(0.5562)	01/06/2025
603195.SH	12/12/2024	SDB3260123138	200.00	10.0457	1,966.52	2,009.13	0.0000	4.5800	50.0000	0.0000	(0.2502)	(0.0279)	0.0000	1	(0.2781)	01/06/2025
603195.SH	12/12/2024	SDB3260123138	100.00	10.0457	983.26	1,004.57	0.0000	4.5800	50.0000	0.0000	(0.1251)	(0.0140)	0.0000	1	(0.1390)	01/06/2025
603195.SH	12/12/2024	SDB3260123138	2,289.00	10.0457	22,506.77	22,994.53	0.0000	4.5800	50.0000	0.0000	(2.8634)	(0.3194)	0.0000	1	(3.1827)	01/06/2025
603195.SH	12/12/2024	SDB3260123138	1,700.00	10.0457	16,715.38	17,077.64	0.0000	4.5800	50.0000	0.0000	(2.1266)	(0.2372)	0.0000	1	(2.3638)	01/06/2025
603195.SH	12/12/2024	SDB3260123138	2,600.00	10.0457	25,564.70	26,118.74	0.0000	4.5800	50.0000	0.0000	(3.2524)	(0.3628)	0.0000	1	(3.6152)	01/06/2025
603195.SH	12/12/2024	SDB3260123138	700.00	10.0457	6,882.80	7,031.97	0.0000	4.5800	50.0000	0.0000	(0.8756)	(0.0977)	0.0000	1	(0.9733)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6



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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GONGNIU GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603195.SH	12/12/2024	SDB3260123138	4,800.00	10.0457	47,196.37	48,219.21	0.0000	4.5800	50.0000	0.0000	(6.0044)	(0.6697)	0.0000	1	(6.6741)	01/06/2025
603195.SH	12/12/2024	SDB3260123138	900.00	10.0457	8,849.32	9,041.10	0.0000	4.5800	50.0000	0.0000	(1.1258)	(0.1256)	0.0000	1	(1.2514)	01/06/2025
603195.SH	12/12/2024	SDB3260123138	200.00	10.0457	1,966.52	2,009.13	0.0000	4.5800	50.0000	0.0000	(0.2502)	(0.0279)	0.0000	1	(0.2781)	01/06/2025
603195.SH	12/12/2024	SDB3260123138	900.00	10.0457	8,849.32	9,041.10	0.0000	4.5800	50.0000	0.0000	(1.1258)	(0.1256)	0.0000	1	(1.2514)	01/06/2025
603195.SH	12/12/2024	SDB3260123138	400.00	10.0457	3,933.03	4,018.27	0.0000	4.5800	50.0000	0.0000	(0.5004)	(0.0558)	0.0000	1	(0.5562)	01/06/2025
603195.SH	12/12/2024	SDB3260123138	100.00	10.0457	983.26	1,004.57	0.0000	4.5800	50.0000	0.0000	(0.1251)	(0.0140)	0.0000	1	(0.1390)	01/06/2025
603195.SH	12/12/2024	SDB3260123138	100.00	10.0457	983.26	1,004.57	0.0000	4.5800	50.0000	0.0000	(0.1251)	(0.0140)	0.0000	1	(0.1390)	01/06/2025
603195.SH	12/12/2024	SDB3260123138	700.00	10.0457	6,882.80	7,031.97	0.0000	4.5800	50.0000	0.0000	(0.8756)	(0.0977)	0.0000	1	(0.9733)	01/06/2025
603195.SH	12/12/2024	SDB3260123138	200.00	10.0457	1,966.52	2,009.13	0.0000	4.5800	50.0000	0.0000	(0.2502)	(0.0279)	0.0000	1	(0.2781)	01/06/2025
603195.SH	12/12/2024	SDB3260123138	22,700.00	10.0457	223,199.50	228,036.66	0.0000	4.5800	50.0000	0.0000	(28.3959)	(3.1672)	0.0000	1	(31.5631)	01/06/2025
603195.SH	12/12/2024	SDB3260123138	300.00	10.0457	2,949.77	3,013.70	0.0000	4.5800	50.0000	0.0000	(0.3753)	(0.0419)	0.0000	1	(0.4171)	01/06/2025
603195.SH	12/12/2024	SDB3260123138	1,500.00	10.0457	14,748.87	15,068.50	0.0000	4.5800	50.0000	0.0000	(1.8764)	(0.2093)	0.0000	1	(2.0857)	01/06/2025
603195.SH	12/12/2024	SDB3260123138	300.00	10.0457	2,949.77	3,013.70	0.0000	4.5800	50.0000	0.0000	(0.3753)	(0.0419)	0.0000	1	(0.4171)	01/06/2025
603195.SH	12/12/2024	SDB3260123138	8,211.00	10.0457	80,735.29	82,484.98	0.0000	4.5800	50.0000	0.0000	(10.2713)	(1.1456)	0.0000	1	(11.4169)	01/06/2025
603195.SH	12/12/2024	SDB3260123138	5,000.00	10.0457	49,162.89	50,228.34	0.0000	4.5800	50.0000	0.0000	(6.2546)	(0.6976)	0.0000	1	(6.9522)	01/06/2025
603195.SH	12/12/2024	SDB3260123138	1,000.00	10.0457	9,832.58	10,045.67	0.0000	4.5800	50.0000	0.0000	(1.2509)	(0.1395)	0.0000	1	(1.3904)	01/06/2025
603195.SH	12/12/2024	SDB3260123138	300.00	10.0457	2,949.77	3,013.70	0.0000	4.5800	50.0000	0.0000	(0.3753)	(0.0419)	0.0000	1	(0.4171)	01/06/2025
603195.SH	12/11/2024	SDB3260123138	1,700.00	9.8963	16,784.87	16,823.76	0.0000	4.5800	50.0000	0.0000	(2.1354)	(0.2337)	0.0000	1	(2.3691)	01/06/2025
603195.SH	12/11/2024	SDB3260123138	400.00	9.8963	3,938.50	3,958.53	0.0000	4.5800	50.0000	0.0000	(0.5011)	(0.0550)	0.0000	1	(0.5560)	01/06/2025
603195.SH	12/11/2024	SDB3260123138	2,500.00	9.8963	24,468.13	24,740.82	0.0000	4.5800	50.0000	0.0000	(3.1129)	(0.3436)	0.0000	1	(3.4565)	01/06/2025
603195.SH	12/11/2024	SDB3260123138	100.00	9.8963	975.90	989.63	0.0000	4.5800	50.0000	0.0000	(0.1242)	(0.0137)	0.0000	1	(0.1379)	01/06/2025
603195.SH	12/11/2024	SDB3260123138	100.00	9.8963	976.15	989.63	0.0000	4.5800	50.0000	0.0000	(0.1242)	(0.0137)	0.0000	1	(0.1379)	01/06/2025
603195.SH	12/11/2024	SDB3260123138	300.00	9.8963	2,949.77	2,968.90	0.0000	4.5800	50.0000	0.0000	(0.3753)	(0.0412)	0.0000	1	(0.4165)	01/06/2025
603195.SH	12/11/2024	SDB3260123138	100.00	9.8963	983.26	989.63	0.0000	4.5800	50.0000	0.0000	(0.1251)	(0.0137)	0.0000	1	(0.1388)	01/06/2025
603195.SH	12/11/2024	SDB3260123138	400.00	9.8963	3,933.03	3,958.53	0.0000	4.5800	50.0000	0.0000	(0.5004)	(0.0550)	0.0000	1	(0.5553)	01/06/2025
603195.SH	12/11/2024	SDB3260123138	100.00	9.8963	983.26	989.63	0.0000	4.5800	50.0000	0.0000	(0.1251)	(0.0137)	0.0000	1	(0.1388)	01/06/2025
603195.SH	12/11/2024	SDB3260123138	200.00	9.8963	1,966.52	1,979.27	0.0000	4.5800	50.0000	0.0000	(0.2502)	(0.0275)	0.0000	1	(0.2777)	01/06/2025
603195.SH	12/11/2024	SDB3260123138	100.00	9.8963	983.26	989.63	0.0000	4.5800	50.0000	0.0000	(0.1251)	(0.0137)	0.0000	1	(0.1388)	01/06/2025
603195.SH	12/11/2024	SDB3260123138	1,200.00	9.8963	11,799.09	11,875.59	0.0000	4.5800	50.0000	0.0000	(1.5011)	(0.1649)	0.0000	1	(1.6660)	01/06/2025
603195.SH	12/11/2024	SDB3260123138	6,400.00	9.8963	62,928.49	63,336.50	0.0000	4.5800	50.0000	0.0000	(8.0059)	(0.8797)	0.0000	1	(8.8856)	01/06/2025
603195.SH	12/11/2024	SDB3260123138	10,500.00	9.8963	103,242.06	103,911.44	0.0000	4.5800	50.0000	0.0000	(13.1347)	(1.4432)	0.0000	1	(14.5779)	01/06/2025
603195.SH	12/11/2024	SDB3260123138	5,400.00	9.8963	53,095.92	53,440.17	0.0000	4.5800	50.0000	0.0000	(6.7550)	(0.7422)	0.0000	1	(7.4972)	01/06/2025
603195.SH	12/11/2024	SDB3260123138	700.00	9.8963	6,882.80	6,927.43	0.0000	4.5800	50.0000	0.0000	(0.8756)	(0.0962)	0.0000	1	(0.9719)	01/06/2025
603195.SH	12/11/2024	SDB3260123138	500.00	9.8963	4,916.29	4,948.16	0.0000	4.5800	50.0000	0.0000	(0.6255)	(0.0687)	0.0000	1	(0.6942)	01/06/2025
603195.SH	12/11/2024	SDB3260123138	3,100.00	9.8963	30,480.99	30,678.62	0.0000	4.5800	50.0000	0.0000	(3.8779)	(0.4261)	0.0000	1	(4.3040)	01/06/2025
603195.SH	12/11/2024	SDB3260123138	2,929.00	9.8963	28,799.62	28,986.34	0.0000	4.5800	50.0000	0.0000	(3.6640)	(0.4026)	0.0000	1	(4.0665)	01/06/2025
603195.SH	12/11/2024	SDB3260123138	200.00	9.8963	1,966.52	1,979.27	0.0000	4.5800	50.0000	0.0000	(0.2502)	(0.0275)	0.0000	1	(0.2777)	01/06/2025
603195.SH	12/11/2024	SDB3260123138	6,500.00	9.8963	63,911.75	64,326.13	0.0000	4.5800	50.0000	0.0000	(8.1310)	(0.8934)	0.0000	1	(9.0244)	01/06/2025
603195.SH	12/11/2024	SDB3260123138	200.00	9.8963	1,966.52	1,979.27	0.0000	4.5800	50.0000	0.0000	(0.2502)	(0.0275)	0.0000	1	(0.2777)	01/06/2025
603195.SH	12/11/2024	SDB3260123138	100.00	9.8963	983.26	989.63	0.0000	4.5800	50.0000	0.0000	(0.1251)	(0.0137)	0.0000	1	(0.1388)	01/06/2025
603195.SH	12/11/2024	SDB3260123138	7,600.00	9.8963	74,727.59	75,212.09	0.0000	4.5800	50.0000	0.0000	(9.5070)	(1.0446)	0.0000	1	(10.5516)	01/06/2025
603195.SH	12/11/2024	SDB3260123138	900.00	9.8963	8,849.32	8,906.70	0.0000	4.5800	50.0000	0.0000	(1.1258)	(0.1237)	0.0000	1	(1.2495)	01/06/2025
603195.SH	12/11/2024	SDB3260123138	14,880.00	9.8963	146,308.75	147,257.36	0.0000	4.5800	50.0000	0.0000	(18.6137)	(2.0452)	0.0000	1	(20.6590)	01/06/2025
603195.SH	12/11/2024	SDB3260123138	100.00	9.8963	983.26	989.63	0.0000	4.5800	50.0000	0.0000	(0.1251)	(0.0137)	0.0000	1	(0.1388)	01/06/2025
603195.SH	12/11/2024	SDB3260123138	6,000.00	9.8963	58,995.46	59,377.97	0.0000	4.5800	50.0000	0.0000	(7.5055)	(0.8247)	0.0000	1	(8.3302)	01/06/2025
603195.SH	12/11/2024	SDB3260123138	600.00	9.8963	5,899.55	5,937.80	0.0000	4.5800	50.0000	0.0000	(0.7506)	(0.0825)	0.0000	1	(0.8330)	01/06/2025
603195.SH	12/11/2024	SDB3260123138	3,100.00	9.8963	30,480.99	30,678.62	0.0000	4.5800	50.0000	0.0000	(3.8779)	(0.4261)	0.0000	1	(4.3040)	01/06/2025
603195.SH	12/11/2024	SDB3260123138	2,600.00	9.8963	25,564.70	25,730.45	0.0000	4.5800	50.0000	0.0000	(3.2524)	(0.3574)	0.0000	1	(3.6098)	01/06/2025
603195.SH	12/11/2024	SDB3260123138	100.00	9.8963	983.26	989.63	0.0000	4.5800	50.0000	0.0000	(0.1251)	(0.0137)	0.0000	1	(0.1388)	01/06/2025
603195.SH	12/11/2024	SDB3260123138	100.00	9.8963	983.26	989.63	0.0000	4.5800	50.0000	0.0000	(0.1251)	(0.0137)	0.0000	1	(0.1388)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GONGNIU GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603195.SH	12/11/2024	SDB3260123138	400.00	9.8963	3,933.03	3,958.53	0.0000	4.5800	50.0000	0.0000	(0.5004)	(0.0550)	0.0000	1	(0.5553)	01/06/2025
603195.SH	12/11/2024	SDB3260123138	200.00	9.8963	1,966.52	1,979.27	0.0000	4.5800	50.0000	0.0000	(0.2502)	(0.0275)	0.0000	1	(0.2777)	01/06/2025
603195.SH	12/11/2024	SDB3260123138	100.00	9.8963	983.26	989.63	0.0000	4.5800	50.0000	0.0000	(0.1251)	(0.0137)	0.0000	1	(0.1388)	01/06/2025
603195.SH	12/11/2024	SDB3260123138	2,289.00	9.8963	22,506.77	22,652.69	0.0000	4.5800	50.0000	0.0000	(2.8634)	(0.3146)	0.0000	1	(3.1780)	01/06/2025
603195.SH	12/11/2024	SDB3260123138	1,700.00	9.8963	16,715.38	16,823.76	0.0000	4.5800	50.0000	0.0000	(2.1266)	(0.2337)	0.0000	1	(2.3602)	01/06/2025
603195.SH	12/11/2024	SDB3260123138	2,600.00	9.8963	25,564.70	25,730.45	0.0000	4.5800	50.0000	0.0000	(3.2524)	(0.3574)	0.0000	1	(3.6098)	01/06/2025
603195.SH	12/11/2024	SDB3260123138	700.00	9.8963	6,882.80	6,927.43	0.0000	4.5800	50.0000	0.0000	(0.8756)	(0.0962)	0.0000	1	(0.9719)	01/06/2025
603195.SH	12/11/2024	SDB3260123138	4,800.00	9.8963	47,196.37	47,502.37	0.0000	4.5800	50.0000	0.0000	(6.0044)	(0.6598)	0.0000	1	(6.6642)	01/06/2025
603195.SH	12/11/2024	SDB3260123138	900.00	9.8963	8,849.32	8,906.70	0.0000	4.5800	50.0000	0.0000	(1.1258)	(0.1237)	0.0000	1	(1.2495)	01/06/2025
603195.SH	12/11/2024	SDB3260123138	200.00	9.8963	1,966.52	1,979.27	0.0000	4.5800	50.0000	0.0000	(0.2502)	(0.0275)	0.0000	1	(0.2777)	01/06/2025
603195.SH	12/11/2024	SDB3260123138	900.00	9.8963	8,849.32	8,906.70	0.0000	4.5800	50.0000	0.0000	(1.1258)	(0.1237)	0.0000	1	(1.2495)	01/06/2025
603195.SH	12/11/2024	SDB3260123138	400.00	9.8963	3,933.03	3,958.53	0.0000	4.5800	50.0000	0.0000	(0.5004)	(0.0550)	0.0000	1	(0.5553)	01/06/2025
603195.SH	12/11/2024	SDB3260123138	100.00	9.8963	983.26	989.63	0.0000	4.5800	50.0000	0.0000	(0.1251)	(0.0137)	0.0000	1	(0.1388)	01/06/2025
603195.SH	12/11/2024	SDB3260123138	100.00	9.8963	983.26	989.63	0.0000	4.5800	50.0000	0.0000	(0.1251)	(0.0137)	0.0000	1	(0.1388)	01/06/2025
603195.SH	12/11/2024	SDB3260123138	700.00	9.8963	6,882.80	6,927.43	0.0000	4.5800	50.0000	0.0000	(0.8756)	(0.0962)	0.0000	1	(0.9719)	01/06/2025
603195.SH	12/11/2024	SDB3260123138	200.00	9.8963	1,966.52	1,979.27	0.0000	4.5800	50.0000	0.0000	(0.2502)	(0.0275)	0.0000	1	(0.2777)	01/06/2025
603195.SH	12/11/2024	SDB3260123138	22,700.00	9.8963	223,199.50	224,646.65	0.0000	4.5800	50.0000	0.0000	(26.3959)	(3.1201)	0.0000	1	(31.5160)	01/06/2025
603195.SH	12/11/2024	SDB3260123138	300.00	9.8963	2,949.77	2,968.90	0.0000	4.5800	50.0000	0.0000	(0.3753)	(0.0412)	0.0000	1	(0.4165)	01/06/2025
603195.SH	12/11/2024	SDB3260123138	1,500.00	9.8963	14,748.87	14,844.49	0.0000	4.5800	50.0000	0.0000	(1.8764)	(0.2062)	0.0000	1	(2.0826)	01/06/2025
603195.SH	12/11/2024	SDB3260123138	300.00	9.8963	2,949.77	2,968.90	0.0000	4.5800	50.0000	0.0000	(0.3753)	(0.0412)	0.0000	1	(0.4165)	01/06/2025
603195.SH	12/11/2024	SDB3260123138	8,211.00	9.8963	80,735.29	81,258.75	0.0000	4.5800	50.0000	0.0000	(10.2713)	(1.1286)	0.0000	1	(11.3999)	01/06/2025
603195.SH	12/11/2024	SDB3260123138	5,000.00	9.8963	49,162.89	49,481.64	0.0000	4.5800	50.0000	0.0000	(6.2546)	(0.6872)	0.0000	1	(6.9419)	01/06/2025
603195.SH	12/11/2024	SDB3260123138	1,000.00	9.8963	9,832.58	9,896.33	0.0000	4.5800	50.0000	0.0000	(1.2509)	(0.1374)	0.0000	1	(1.3884)	01/06/2025
603195.SH	12/11/2024	SDB3260123138	300.00	9.8963	2,949.77	2,968.90	0.0000	4.5800	50.0000	0.0000	(0.3753)	(0.0412)	0.0000	1	(0.4165)	01/06/2025
603195.SH	12/10/2024	SDB3260123138	2,500.00	9.7614	24,468.13	24,403.48	0.0000	4.5800	50.0000	0.0000	(3.1129)	(0.3389)	0.0000	1	(3.4518)	01/06/2025
603195.SH	12/10/2024	SDB3260123138	100.00	9.7614	975.90	976.14	0.0000	4.5800	50.0000	0.0000	(0.1242)	(0.0136)	0.0000	1	(0.1377)	01/06/2025
603195.SH	12/10/2024	SDB3260123138	100.00	9.7614	976.15	976.14	0.0000	4.5800	50.0000	0.0000	(0.1242)	(0.0136)	0.0000	1	(0.1377)	01/06/2025
603195.SH	12/10/2024	SDB3260123138	300.00	9.7614	2,949.77	2,928.42	0.0000	4.5800	50.0000	0.0000	(0.3753)	(0.0407)	0.0000	1	(0.4159)	01/06/2025
603195.SH	12/10/2024	SDB3260123138	100.00	9.7614	983.26	976.14	0.0000	4.5800	50.0000	0.0000	(0.1251)	(0.0136)	0.0000	1	(0.1386)	01/06/2025
603195.SH	12/10/2024	SDB3260123138	400.00	9.7614	3,933.03	3,904.56	0.0000	4.5800	50.0000	0.0000	(0.5004)	(0.0542)	0.0000	1	(0.5546)	01/06/2025
603195.SH	12/10/2024	SDB3260123138	100.00	9.7614	983.26	976.14	0.0000	4.5800	50.0000	0.0000	(0.1251)	(0.0136)	0.0000	1	(0.1386)	01/06/2025
603195.SH	12/10/2024	SDB3260123138	200.00	9.7614	1,966.52	1,952.28	0.0000	4.5800	50.0000	0.0000	(0.2502)	(0.0271)	0.0000	1	(0.2773)	01/06/2025
603195.SH	12/10/2024	SDB3260123138	100.00	9.7614	983.26	976.14	0.0000	4.5800	50.0000	0.0000	(0.1251)	(0.0136)	0.0000	1	(0.1386)	01/06/2025
603195.SH	12/10/2024	SDB3260123138	1,200.00	9.7614	11,799.09	11,713.67	0.0000	4.5800	50.0000	0.0000	(1.5011)	(0.1627)	0.0000	1	(1.6638)	01/06/2025
603195.SH	12/10/2024	SDB3260123138	6,400.00	9.7614	62,928.49	62,472.92	0.0000	4.5800	50.0000	0.0000	(8.0059)	(0.8677)	0.0000	1	(8.8736)	01/06/2025
603195.SH	12/10/2024	SDB3260123138	10,500.00	9.7614	103,242.06	102,494.64	0.0000	4.5800	50.0000	0.0000	(13.1347)	(1.4235)	0.0000	1	(14.5582)	01/06/2025
603195.SH	12/10/2024	SDB3260123138	5,400.00	9.7614	53,095.92	52,711.53	0.0000	4.5800	50.0000	0.0000	(6.7550)	(0.7321)	0.0000	1	(7.4871)	01/06/2025
603195.SH	12/10/2024	SDB3260123138	700.00	9.7614	6,882.80	6,832.98	0.0000	4.5800	50.0000	0.0000	(0.8756)	(0.0949)	0.0000	1	(0.9705)	01/06/2025
603195.SH	12/10/2024	SDB3260123138	500.00	9.7614	4,916.29	4,880.70	0.0000	4.5800	50.0000	0.0000	(0.6255)	(0.0678)	0.0000	1	(0.6932)	01/06/2025
603195.SH	12/10/2024	SDB3260123138	3,100.00	9.7614	30,480.99	30,260.32	0.0000	4.5800	50.0000	0.0000	(3.8779)	(0.4203)	0.0000	1	(4.2981)	01/06/2025
603195.SH	12/10/2024	SDB3260123138	2,929.00	9.7614	28,799.62	28,591.12	0.0000	4.5800	50.0000	0.0000	(3.6640)	(0.3971)	0.0000	1	(4.0611)	01/06/2025
603195.SH	12/10/2024	SDB3260123138	200.00	9.7614	1,966.52	1,952.28	0.0000	4.5800	50.0000	0.0000	(0.2502)	(0.0271)	0.0000	1	(0.2773)	01/06/2025
603195.SH	12/10/2024	SDB3260123138	6,500.00	9.7614	63,911.75	63,449.06	0.0000	4.5800	50.0000	0.0000	(8.1310)	(0.8812)	0.0000	1	(9.0122)	01/06/2025
603195.SH	12/10/2024	SDB3260123138	200.00	9.7614	1,966.52	1,952.28	0.0000	4.5800	50.0000	0.0000	(0.2502)	(0.0271)	0.0000	1	(0.2773)	01/06/2025
603195.SH	12/10/2024	SDB3260123138	100.00	9.7614	983.26	976.14	0.0000	4.5800	50.0000	0.0000	(0.1251)	(0.0136)	0.0000	1	(0.1386)	01/06/2025
603195.SH	12/10/2024	SDB3260123138	7,600.00	9.7614	74,727.59	74,186.59	0.0000	4.5800	50.0000	0.0000	(9.5070)	(1.0304)	0.0000	1	(10.5374)	01/06/2025
603195.SH	12/10/2024	SDB3260123138	900.00	9.7614	8,849.32	8,785.25	0.0000	4.5800	50.0000	0.0000	(1.1258)	(0.1220)	0.0000	1	(1.2478)	01/06/2025
603195.SH	12/10/2024	SDB3260123138	14,880.00	9.7614	146,308.75	145,249.54	0.0000	4.5800	50.0000	0.0000	(18.6137)	(2.0174)	0.0000	1	(20.6311)	01/06/2025
603195.SH	12/10/2024	SDB3260123138	100.00	9.7614	983.26	976.14	0.0000	4.5800	50.0000	0.0000	(0.1251)	(0.0136)	0.0000	1	(0.1386)	01/06/2025
603195.SH	12/10/2024	SDB3260123138	6,000.00	9.7614	58,995.46	58,568.36	0.0000	4.5800	50.0000	0.0000	(7.5055)	(0.8134)	0.0000	1	(8.3190)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GONGNIU GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603195.SH	12/10/2024	SDB3260123138	600.00	9.7614	5,899.55	5,856.84	0.0000	4.5800	50.0000	0.0000	(0.7506)	(0.0813)	0.0000	1	(0.8319)	01/06/2025
603195.SH	12/10/2024	SDB3260123138	3,100.00	9.7614	30,480.99	30,260.32	0.0000	4.5800	50.0000	0.0000	(3.8779)	(0.4203)	0.0000	1	(4.2981)	01/06/2025
603195.SH	12/10/2024	SDB3260123138	2,600.00	9.7614	25,564.70	25,379.62	0.0000	4.5800	50.0000	0.0000	(3.2524)	(0.3525)	0.0000	1	(3.6049)	01/06/2025
603195.SH	12/10/2024	SDB3260123138	100.00	9.7614	983.26	976.14	0.0000	4.5800	50.0000	0.0000	(0.1251)	(0.0136)	0.0000	1	(0.1386)	01/06/2025
603195.SH	12/10/2024	SDB3260123138	100.00	9.7614	983.26	976.14	0.0000	4.5800	50.0000	0.0000	(0.1251)	(0.0136)	0.0000	1	(0.1386)	01/06/2025
603195.SH	12/10/2024	SDB3260123138	400.00	9.7614	3,933.03	3,904.56	0.0000	4.5800	50.0000	0.0000	(0.5004)	(0.0542)	0.0000	1	(0.5546)	01/06/2025
603195.SH	12/10/2024	SDB3260123138	200.00	9.7614	1,966.52	1,952.28	0.0000	4.5800	50.0000	0.0000	(0.2502)	(0.0271)	0.0000	1	(0.2773)	01/06/2025
603195.SH	12/10/2024	SDB3260123138	100.00	9.7614	983.26	976.14	0.0000	4.5800	50.0000	0.0000	(0.1251)	(0.0136)	0.0000	1	(0.1386)	01/06/2025
603195.SH	12/10/2024	SDB3260123138	2,289.00	9.7614	22,506.77	22,343.83	0.0000	4.5800	50.0000	0.0000	(2.8634)	(0.3103)	0.0000	1	(3.1737)	01/06/2025
603195.SH	12/10/2024	SDB3260123138	1,700.00	9.7614	16,715.38	16,594.37	0.0000	4.5800	50.0000	0.0000	(2.1266)	(0.2305)	0.0000	1	(2.3570)	01/06/2025
603195.SH	12/10/2024	SDB3260123138	2,600.00	9.7614	25,564.70	25,379.62	0.0000	4.5800	50.0000	0.0000	(3.2524)	(0.3525)	0.0000	1	(3.6049)	01/06/2025
603195.SH	12/10/2024	SDB3260123138	700.00	9.7614	6,882.80	6,832.98	0.0000	4.5800	50.0000	0.0000	(0.8756)	(0.0949)	0.0000	1	(0.9705)	01/06/2025
603195.SH	12/10/2024	SDB3260123138	4,800.00	9.7614	47,196.37	46,854.69	0.0000	4.5800	50.0000	0.0000	(6.0044)	(0.6508)	0.0000	1	(6.6552)	01/06/2025
603195.SH	12/10/2024	SDB3260123138	900.00	9.7614	8,849.32	8,785.25	0.0000	4.5800	50.0000	0.0000	(1.1258)	(0.1220)	0.0000	1	(1.2478)	01/06/2025
603195.SH	12/10/2024	SDB3260123138	200.00	9.7614	1,966.52	1,952.28	0.0000	4.5800	50.0000	0.0000	(0.2502)	(0.0271)	0.0000	1	(0.2773)	01/06/2025
603195.SH	12/10/2024	SDB3260123138	900.00	9.7614	8,849.32	8,785.25	0.0000	4.5800	50.0000	0.0000	(1.1258)	(0.1220)	0.0000	1	(1.2478)	01/06/2025
603195.SH	12/10/2024	SDB3260123138	400.00	9.7614	3,933.03	3,904.56	0.0000	4.5800	50.0000	0.0000	(0.5004)	(0.0542)	0.0000	1	(0.5546)	01/06/2025
603195.SH	12/10/2024	SDB3260123138	100.00	9.7614	983.26	976.14	0.0000	4.5800	50.0000	0.0000	(0.1251)	(0.0136)	0.0000	1	(0.1386)	01/06/2025
603195.SH	12/10/2024	SDB3260123138	100.00	9.7614	983.26	976.14	0.0000	4.5800	50.0000	0.0000	(0.1251)	(0.0136)	0.0000	1	(0.1386)	01/06/2025
603195.SH	12/10/2024	SDB3260123138	700.00	9.7614	6,882.80	6,832.98	0.0000	4.5800	50.0000	0.0000	(0.8756)	(0.0949)	0.0000	1	(0.9705)	01/06/2025
603195.SH	12/10/2024	SDB3260123138	200.00	9.7614	1,966.52	1,952.28	0.0000	4.5800	50.0000	0.0000	(0.2502)	(0.0271)	0.0000	1	(0.2773)	01/06/2025
603195.SH	12/10/2024	SDB3260123138	22,700.00	9.7614	223,199.50	221,583.64	0.0000	4.5800	50.0000	0.0000	(28.3959)	(3.0776)	0.0000	1	(31.4735)	01/06/2025
603195.SH	12/10/2024	SDB3260123138	300.00	9.7614	2,949.77	2,928.42	0.0000	4.5800	50.0000	0.0000	(0.3753)	(0.0407)	0.0000	1	(0.4159)	01/06/2025
603195.SH	12/10/2024	SDB3260123138	1,500.00	9.7614	14,748.87	14,642.09	0.0000	4.5800	50.0000	0.0000	(1.8764)	(0.2034)	0.0000	1	(2.0797)	01/06/2025
603195.SH	12/10/2024	SDB3260123138	300.00	9.7614	2,949.77	2,928.42	0.0000	4.5800	50.0000	0.0000	(0.3753)	(0.0407)	0.0000	1	(0.4159)	01/06/2025
603195.SH	12/10/2024	SDB3260123138	8,211.00	9.7614	80,735.29	80,150.81	0.0000	4.5800	50.0000	0.0000	(10.2713)	(1.1132)	0.0000	1	(11.3845)	01/06/2025
603195.SH	12/10/2024	SDB3260123138	5,000.00	9.7614	49,162.89	48,806.97	0.0000	4.5800	50.0000	0.0000	(6.2546)	(0.6779)	0.0000	1	(6.9325)	01/06/2025
603195.SH	12/10/2024	SDB3260123138	1,000.00	9.7614	9,832.58	9,761.39	0.0000	4.5800	50.0000	0.0000	(1.2509)	(0.1356)	0.0000	1	(1.3865)	01/06/2025
603195.SH	12/10/2024	SDB3260123138	300.00	9.7614	2,949.77	2,928.42	0.0000	4.5800	50.0000	0.0000	(0.3753)	(0.0407)	0.0000	1	(0.4159)	01/06/2025
603195.SH	12/09/2024	SDB3260123138	300.00	9.9039	2,949.77	2,971.17	0.0000	4.5800	50.0000	0.0000	(0.3753)	(0.0413)	0.0000	1	(0.4165)	01/06/2025
603195.SH	12/09/2024	SDB3260123138	100.00	9.9039	983.26	990.39	0.0000	4.5800	50.0000	0.0000	(0.1251)	(0.0138)	0.0000	1	(0.1388)	01/06/2025
603195.SH	12/09/2024	SDB3260123138	400.00	9.9039	3,933.03	3,961.56	0.0000	4.5800	50.0000	0.0000	(0.5004)	(0.0550)	0.0000	1	(0.5554)	01/06/2025
603195.SH	12/09/2024	SDB3260123138	100.00	9.9039	983.26	990.39	0.0000	4.5800	50.0000	0.0000	(0.1251)	(0.0138)	0.0000	1	(0.1388)	01/06/2025
603195.SH	12/09/2024	SDB3260123138	200.00	9.9039	1,966.52	1,980.78	0.0000	4.5800	50.0000	0.0000	(0.2502)	(0.0275)	0.0000	1	(0.2777)	01/06/2025
603195.SH	12/09/2024	SDB3260123138	100.00	9.9039	983.26	990.39	0.0000	4.5800	50.0000	0.0000	(0.1251)	(0.0138)	0.0000	1	(0.1388)	01/06/2025
603195.SH	12/09/2024	SDB3260123138	1,200.00	9.9039	11,799.09	11,884.69	0.0000	4.5800	50.0000	0.0000	(1.5011)	(0.1651)	0.0000	1	(1.6662)	01/06/2025
603195.SH	12/09/2024	SDB3260123138	6,400.00	9.9039	62,928.49	63,385.04	0.0000	4.5800	50.0000	0.0000	(8.0059)	(0.8803)	0.0000	1	(8.8863)	01/06/2025
603195.SH	12/09/2024	SDB3260123138	10,500.00	9.9039	103,242.06	103,991.08	0.0000	4.5800	50.0000	0.0000	(13.1347)	(1.4443)	0.0000	1	(14.5790)	01/06/2025
603195.SH	12/09/2024	SDB3260123138	5,400.00	9.9039	53,095.92	53,481.12	0.0000	4.5800	50.0000	0.0000	(6.7550)	(0.7428)	0.0000	1	(7.4978)	01/06/2025
603195.SH	12/09/2024	SDB3260123138	700.00	9.9039	6,882.80	6,932.74	0.0000	4.5800	50.0000	0.0000	(0.8756)	(0.0963)	0.0000	1	(0.9719)	01/06/2025
603195.SH	12/09/2024	SDB3260123138	500.00	9.9039	4,916.29	4,951.96	0.0000	4.5800	50.0000	0.0000	(0.6255)	(0.0688)	0.0000	1	(0.6942)	01/06/2025
603195.SH	12/09/2024	SDB3260123138	3,100.00	9.9039	30,480.99	30,702.13	0.0000	4.5800	50.0000	0.0000	(3.8779)	(0.4264)	0.0000	1	(4.3043)	01/06/2025
603195.SH	12/09/2024	SDB3260123138	2,929.00	9.9039	28,799.62	29,008.56	0.0000	4.5800	50.0000	0.0000	(3.6640)	(0.4029)	0.0000	1	(4.0668)	01/06/2025
603195.SH	12/09/2024	SDB3260123138	200.00	9.9039	1,966.52	1,980.78	0.0000	4.5800	50.0000	0.0000	(0.2502)	(0.0275)	0.0000	1	(0.2777)	01/06/2025
603195.SH	12/09/2024	SDB3260123138	6,500.00	9.9039	63,911.75	64,375.43	0.0000	4.5800	50.0000	0.0000	(8.1310)	(0.8941)	0.0000	1	(9.0251)	01/06/2025
603195.SH	12/09/2024	SDB3260123138	200.00	9.9039	1,966.52	1,980.78	0.0000	4.5800	50.0000	0.0000	(0.2502)	(0.0275)	0.0000	1	(0.2777)	01/06/2025
603195.SH	12/09/2024	SDB3260123138	100.00	9.9039	983.26	990.39	0.0000	4.5800	50.0000	0.0000	(0.1251)	(0.0138)	0.0000	1	(0.1388)	01/06/2025
603195.SH	12/09/2024	SDB3260123138	7,600.00	9.9039	74,727.59	75,269.73	0.0000	4.5800	50.0000	0.0000	(9.5070)	(1.0454)	0.0000	1	(10.5524)	01/06/2025
603195.SH	12/09/2024	SDB3260123138	900.00	9.9039	8,849.32	8,913.52	0.0000	4.5800	50.0000	0.0000	(1.1258)	(0.1238)	0.0000	1	(1.2496)	01/06/2025
603195.SH	12/09/2024	SDB3260123138	14,880.00	9.9039	146,308.75	147,370.21	0.0000	4.5800	50.0000	0.0000	(18.6137)	(2.0468)	0.0000	1	(20.6605)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6



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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GONGNIU GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603195.SH	12/09/2024	SDB3260123138	100.00	9.9039	983.26	990.39	0.0000	4.5800	50.0000	0.0000	(0.1251)	(0.0138)	0.0000	1	(0.1388)	01/06/2025
603195.SH	12/09/2024	SDB3260123138	6,000.00	9.9039	58,995.46	59,423.47	0.0000	4.5800	50.0000	0.0000	(7.5055)	(0.8253)	0.0000	1	(8.3309)	01/06/2025
603195.SH	12/09/2024	SDB3260123138	600.00	9.9039	5,899.55	5,942.35	0.0000	4.5800	50.0000	0.0000	(0.7506)	(0.0825)	0.0000	1	(0.8331)	01/06/2025
603195.SH	12/09/2024	SDB3260123138	3,100.00	9.9039	30,480.99	30,702.13	0.0000	4.5800	50.0000	0.0000	(3.8779)	(0.4264)	0.0000	1	(4.3043)	01/06/2025
603195.SH	12/09/2024	SDB3260123138	2,600.00	9.9039	25,564.70	25,750.17	0.0000	4.5800	50.0000	0.0000	(3.2524)	(0.3576)	0.0000	1	(3.6100)	01/06/2025
603195.SH	12/09/2024	SDB3260123138	100.00	9.9039	983.26	990.39	0.0000	4.5800	50.0000	0.0000	(0.1251)	(0.0138)	0.0000	1	(0.1388)	01/06/2025
603195.SH	12/09/2024	SDB3260123138	100.00	9.9039	983.26	990.39	0.0000	4.5800	50.0000	0.0000	(0.1251)	(0.0138)	0.0000	1	(0.1388)	01/06/2025
603195.SH	12/09/2024	SDB3260123138	400.00	9.9039	3,933.03	3,961.56	0.0000	4.5800	50.0000	0.0000	(0.5004)	(0.0550)	0.0000	1	(0.5554)	01/06/2025
603195.SH	12/09/2024	SDB3260123138	200.00	9.9039	1,966.52	1,980.78	0.0000	4.5800	50.0000	0.0000	(0.2502)	(0.0275)	0.0000	1	(0.2777)	01/06/2025
603195.SH	12/09/2024	SDB3260123138	100.00	9.9039	983.26	990.39	0.0000	4.5800	50.0000	0.0000	(0.1251)	(0.0138)	0.0000	1	(0.1388)	01/06/2025
603195.SH	12/09/2024	SDB3260123138	2,289.00	9.9039	22,506.77	22,670.05	0.0000	4.5800	50.0000	0.0000	(2.8634)	(0.3149)	0.0000	1	(3.1782)	01/06/2025
603195.SH	12/09/2024	SDB3260123138	1,700.00	9.9039	16,715.38	16,836.65	0.0000	4.5800	50.0000	0.0000	(2.1266)	(0.2338)	0.0000	1	(2.3604)	01/06/2025
603195.SH	12/09/2024	SDB3260123138	2,600.00	9.9039	25,564.70	25,750.17	0.0000	4.5800	50.0000	0.0000	(3.2524)	(0.3576)	0.0000	1	(3.6100)	01/06/2025
603195.SH	12/09/2024	SDB3260123138	700.00	9.9039	6,882.80	6,932.74	0.0000	4.5800	50.0000	0.0000	(0.8756)	(0.0963)	0.0000	1	(0.9719)	01/06/2025
603195.SH	12/09/2024	SDB3260123138	4,800.00	9.9039	47,196.37	47,538.78	0.0000	4.5800	50.0000	0.0000	(6.0044)	(0.6603)	0.0000	1	(6.6647)	01/06/2025
603195.SH	12/09/2024	SDB3260123138	900.00	9.9039	8,849.32	8,913.52	0.0000	4.5800	50.0000	0.0000	(1.1258)	(0.1238)	0.0000	1	(1.2496)	01/06/2025
603195.SH	12/09/2024	SDB3260123138	200.00	9.9039	1,966.52	1,980.78	0.0000	4.5800	50.0000	0.0000	(0.2502)	(0.0275)	0.0000	1	(0.2777)	01/06/2025
603195.SH	12/09/2024	SDB3260123138	900.00	9.9039	8,849.32	8,913.52	0.0000	4.5800	50.0000	0.0000	(1.1258)	(0.1238)	0.0000	1	(1.2496)	01/06/2025
603195.SH	12/09/2024	SDB3260123138	400.00	9.9039	3,933.03	3,961.56	0.0000	4.5800	50.0000	0.0000	(0.5004)	(0.0550)	0.0000	1	(0.5554)	01/06/2025
603195.SH	12/09/2024	SDB3260123138	100.00	9.9039	983.26	990.39	0.0000	4.5800	50.0000	0.0000	(0.1251)	(0.0138)	0.0000	1	(0.1388)	01/06/2025
603195.SH	12/09/2024	SDB3260123138	100.00	9.9039	983.26	990.39	0.0000	4.5800	50.0000	0.0000	(0.1251)	(0.0138)	0.0000	1	(0.1388)	01/06/2025
603195.SH	12/09/2024	SDB3260123138	700.00	9.9039	6,882.80	6,932.74	0.0000	4.5800	50.0000	0.0000	(0.8756)	(0.0963)	0.0000	1	(0.9719)	01/06/2025
603195.SH	12/09/2024	SDB3260123138	200.00	9.9039	1,966.52	1,980.78	0.0000	4.5800	50.0000	0.0000	(0.2502)	(0.0275)	0.0000	1	(0.2777)	01/06/2025
603195.SH	12/09/2024	SDB3260123138	22,700.00	9.9039	223,199.50	224,818.80	0.0000	4.5800	50.0000	0.0000	(28.3959)	(3.1225)	0.0000	1	(31.5184)	01/06/2025
603195.SH	12/09/2024	SDB3260123138	300.00	9.9039	2,949.77	2,971.17	0.0000	4.5800	50.0000	0.0000	(0.3753)	(0.0413)	0.0000	1	(0.4165)	01/06/2025
603195.SH	12/09/2024	SDB3260123138	1,500.00	9.9039	14,748.87	14,855.87	0.0000	4.5800	50.0000	0.0000	(1.8764)	(0.2063)	0.0000	1	(2.0827)	01/06/2025
603195.SH	12/09/2024	SDB3260123138	300.00	9.9039	2,949.77	2,971.17	0.0000	4.5800	50.0000	0.0000	(0.3753)	(0.0413)	0.0000	1	(0.4165)	01/06/2025
603195.SH	12/09/2024	SDB3260123138	8,211.00	9.9039	80,735.29	81,321.02	0.0000	4.5800	50.0000	0.0000	(10.2713)	(1.1295)	0.0000	1	(11.4008)	01/06/2025
603195.SH	12/09/2024	SDB3260123138	5,000.00	9.9039	49,162.89	49,519.56	0.0000	4.5800	50.0000	0.0000	(6.2546)	(0.6878)	0.0000	1	(6.9424)	01/06/2025
603195.SH	12/09/2024	SDB3260123138	1,000.00	9.9039	9,832.58	9,903.91	0.0000	4.5800	50.0000	0.0000	(1.2509)	(0.1376)	0.0000	1	(1.3885)	01/06/2025
603195.SH	12/09/2024	SDB3260123138	300.00	9.9039	2,949.77	2,971.17	0.0000	4.5800	50.0000	0.0000	(0.3753)	(0.0413)	0.0000	1	(0.4165)	01/06/2025
603195.SH	12/06/2024	SDB3260123138	300.00	9.8829	2,949.77	2,964.86	0.0000	4.5800	50.0000	0.0000	(1.1258)	(0.1235)	0.0000	3	(1.2494)	01/06/2025
603195.SH	12/06/2024	SDB3260123138	100.00	9.8829	983.26	988.29	0.0000	4.5800	50.0000	0.0000	(0.3753)	(0.0412)	0.0000	3	(0.4165)	01/06/2025
603195.SH	12/06/2024	SDB3260123138	400.00	9.8829	3,933.03	3,953.15	0.0000	4.5800	50.0000	0.0000	(1.5011)	(0.1647)	0.0000	3	(1.6658)	01/06/2025
603195.SH	12/06/2024	SDB3260123138	100.00	9.8829	983.26	988.29	0.0000	4.5800	50.0000	0.0000	(0.3753)	(0.0412)	0.0000	3	(0.4165)	01/06/2025
603195.SH	12/06/2024	SDB3260123138	200.00	9.8829	1,966.52	1,976.57	0.0000	4.5800	50.0000	0.0000	(0.7506)	(0.0824)	0.0000	3	(0.8329)	01/06/2025
603195.SH	12/06/2024	SDB3260123138	100.00	9.8829	983.26	988.29	0.0000	4.5800	50.0000	0.0000	(0.3753)	(0.0412)	0.0000	3	(0.4165)	01/06/2025
603195.SH	12/06/2024	SDB3260123138	1,200.00	9.8829	11,799.09	11,859.44	0.0000	4.5800	50.0000	0.0000	(4.5033)	(0.4941)	0.0000	3	(4.9975)	01/06/2025
603195.SH	12/06/2024	SDB3260123138	6,400.00	9.8829	62,928.49	63,250.36	0.0000	4.5800	50.0000	0.0000	(24.0177)	(2.6354)	0.0000	3	(26.6531)	01/06/2025
603195.SH	12/06/2024	SDB3260123138	10,500.00	9.8829	103,242.06	103,770.12	0.0000	4.5800	50.0000	0.0000	(39.4041)	(4.3238)	0.0000	3	(43.7278)	01/06/2025
603195.SH	12/06/2024	SDB3260123138	5,400.00	9.8829	53,095.92	53,367.49	0.0000	4.5800	50.0000	0.0000	(20.2649)	(2.2236)	0.0000	3	(22.4886)	01/06/2025
603195.SH	12/06/2024	SDB3260123138	700.00	9.8829	6,882.80	6,918.01	0.0000	4.5800	50.0000	0.0000	(2.6269)	(0.2883)	0.0000	3	(2.9152)	01/06/2025
603195.SH	12/06/2024	SDB3260123138	500.00	9.8829	4,916.29	4,941.43	0.0000	4.5800	50.0000	0.0000	(1.8764)	(0.2059)	0.0000	3	(2.0823)	01/06/2025
603195.SH	12/06/2024	SDB3260123138	3,100.00	9.8829	30,480.99	30,636.89	0.0000	4.5800	50.0000	0.0000	(11.6336)	(1.2765)	0.0000	3	(12.9101)	01/06/2025
603195.SH	12/06/2024	SDB3260123138	2,929.00	9.8829	28,799.62	28,946.92	0.0000	4.5800	50.0000	0.0000	(10.9919)	(1.2061)	0.0000	3	(12.1980)	01/06/2025
603195.SH	12/06/2024	SDB3260123138	200.00	9.8829	1,966.52	1,976.57	0.0000	4.5800	50.0000	0.0000	(0.7506)	(0.0824)	0.0000	3	(0.8329)	01/06/2025
603195.SH	12/06/2024	SDB3260123138	6,500.00	9.8829	63,911.75	64,238.65	0.0000	4.5800	50.0000	0.0000	(24.3930)	(2.6766)	0.0000	3	(27.0696)	01/06/2025
603195.SH	12/06/2024	SDB3260123138	200.00	9.8829	1,966.52	1,976.57	0.0000	4.5800	50.0000	0.0000	(0.7506)	(0.0824)	0.0000	3	(0.8329)	01/06/2025
603195.SH	12/06/2024	SDB3260123138	100.00	9.8829	983.26	988.29	0.0000	4.5800	50.0000	0.0000	(0.3753)	(0.0412)	0.0000	3	(0.4165)	01/06/2025
603195.SH	12/06/2024	SDB3260123138	7,600.00	9.8829	74,727.59	75,109.80	0.0000	4.5800	50.0000	0.0000	(28.5210)	(3.1296)	0.0000	3	(31.6506)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GONGNIU GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603195.SH	12/06/2024	SDB3260123138	900.00	9.8829	8,849.32	8,894.58	0.0000	4.5800	50.0000	0.0000	(3.3775)	(0.3706)	0.0000	3	(3.7481)	01/06/2025
603195.SH	12/06/2024	SDB3260123138	14,880.00	9.8829	146,308.75	147,057.09	0.0000	4.5800	50.0000	0.0000	(55.8412)	(6.1274)	0.0000	3	(61.9686)	01/06/2025
603195.SH	12/06/2024	SDB3260123138	100.00	9.8829	983.26	988.29	0.0000	4.5800	50.0000	0.0000	(0.3753)	(0.0412)	0.0000	3	(0.4165)	01/06/2025
603195.SH	12/06/2024	SDB3260123138	6,000.00	9.8829	58,995.46	59,297.21	0.0000	4.5800	50.0000	0.0000	(22.5166)	(2.4707)	0.0000	3	(24.9873)	01/06/2025
603195.SH	12/06/2024	SDB3260123138	600.00	9.8829	5,899.55	5,929.72	0.0000	4.5800	50.0000	0.0000	(2.2517)	(0.2471)	0.0000	3	(2.4987)	01/06/2025
603195.SH	12/06/2024	SDB3260123138	3,100.00	9.8829	30,480.99	30,636.89	0.0000	4.5800	50.0000	0.0000	(11.6336)	(1.2765)	0.0000	3	(12.9101)	01/06/2025
603195.SH	12/06/2024	SDB3260123138	2,600.00	9.8829	25,564.70	25,695.46	0.0000	4.5800	50.0000	0.0000	(9.7572)	(1.0706)	0.0000	3	(10.8278)	01/06/2025
603195.SH	12/06/2024	SDB3260123138	100.00	9.8829	983.26	988.29	0.0000	4.5800	50.0000	0.0000	(0.3753)	(0.0412)	0.0000	3	(0.4165)	01/06/2025
603195.SH	12/06/2024	SDB3260123138	100.00	9.8829	983.26	988.29	0.0000	4.5800	50.0000	0.0000	(0.3753)	(0.0412)	0.0000	3	(0.4165)	01/06/2025
603195.SH	12/06/2024	SDB3260123138	400.00	9.8829	3,933.03	3,953.15	0.0000	4.5800	50.0000	0.0000	(1.5011)	(0.1647)	0.0000	3	(1.6658)	01/06/2025
603195.SH	12/06/2024	SDB3260123138	200.00	9.8829	1,966.52	1,976.57	0.0000	4.5800	50.0000	0.0000	(0.7506)	(0.0824)	0.0000	3	(0.8329)	01/06/2025
603195.SH	12/06/2024	SDB3260123138	100.00	9.8829	983.26	988.29	0.0000	4.5800	50.0000	0.0000	(0.3753)	(0.0412)	0.0000	3	(0.4165)	01/06/2025
603195.SH	12/06/2024	SDB3260123138	2,289.00	9.8829	22,506.77	22,621.89	0.0000	4.5800	50.0000	0.0000	(8.5901)	(0.9426)	0.0000	3	(9.5327)	01/06/2025
603195.SH	12/06/2024	SDB3260123138	1,700.00	9.8829	16,715.38	16,800.88	0.0000	4.5800	50.0000	0.0000	(6.3797)	(0.7000)	0.0000	3	(7.0797)	01/06/2025
603195.SH	12/06/2024	SDB3260123138	2,600.00	9.8829	25,564.70	25,695.46	0.0000	4.5800	50.0000	0.0000	(9.7572)	(1.0706)	0.0000	3	(10.8278)	01/06/2025
603195.SH	12/06/2024	SDB3260123138	700.00	9.8829	6,882.80	6,918.01	0.0000	4.5800	50.0000	0.0000	(2.6269)	(0.2883)	0.0000	3	(2.9152)	01/06/2025
603195.SH	12/06/2024	SDB3260123138	4,800.00	9.8829	47,196.37	47,437.77	0.0000	4.5800	50.0000	0.0000	(18.0133)	(1.9766)	0.0000	3	(19.9899)	01/06/2025
603195.SH	12/06/2024	SDB3260123138	900.00	9.8829	8,849.32	8,894.58	0.0000	4.5800	50.0000	0.0000	(3.3775)	(0.3706)	0.0000	3	(3.7481)	01/06/2025
603195.SH	12/06/2024	SDB3260123138	200.00	9.8829	1,966.52	1,976.57	0.0000	4.5800	50.0000	0.0000	(0.7506)	(0.0824)	0.0000	3	(0.8329)	01/06/2025
603195.SH	12/06/2024	SDB3260123138	900.00	9.8829	8,849.32	8,894.58	0.0000	4.5800	50.0000	0.0000	(3.3775)	(0.3706)	0.0000	3	(3.7481)	01/06/2025
603195.SH	12/06/2024	SDB3260123138	400.00	9.8829	3,933.03	3,953.15	0.0000	4.5800	50.0000	0.0000	(1.5011)	(0.1647)	0.0000	3	(1.6658)	01/06/2025
603195.SH	12/06/2024	SDB3260123138	100.00	9.8829	983.26	988.29	0.0000	4.5800	50.0000	0.0000	(0.3753)	(0.0412)	0.0000	3	(0.4165)	01/06/2025
603195.SH	12/06/2024	SDB3260123138	100.00	9.8829	983.26	988.29	0.0000	4.5800	50.0000	0.0000	(0.3753)	(0.0412)	0.0000	3	(0.4165)	01/06/2025
603195.SH	12/06/2024	SDB3260123138	700.00	9.8829	6,882.80	6,918.01	0.0000	4.5800	50.0000	0.0000	(2.6269)	(0.2883)	0.0000	3	(2.9152)	01/06/2025
603195.SH	12/06/2024	SDB3260123138	200.00	9.8829	1,966.52	1,976.57	0.0000	4.5800	50.0000	0.0000	(0.7506)	(0.0824)	0.0000	3	(0.8329)	01/06/2025
603195.SH	12/06/2024	SDB3260123138	22,700.00	9.8829	223,199.50	224,341.13	0.0000	4.5800	50.0000	0.0000	(85.1878)	(9.3475)	0.0000	3	(94.5354)	01/06/2025
603195.SH	12/06/2024	SDB3260123138	300.00	9.8829	2,949.77	2,964.86	0.0000	4.5800	50.0000	0.0000	(1.1258)	(0.1235)	0.0000	3	(1.2494)	01/06/2025
603195.SH	12/06/2024	SDB3260123138	1,500.00	9.8829	14,748.87	14,824.30	0.0000	4.5800	50.0000	0.0000	(5.6292)	(0.6177)	0.0000	3	(6.2468)	01/06/2025
603195.SH	12/06/2024	SDB3260123138	300.00	9.8829	2,949.77	2,964.86	0.0000	4.5800	50.0000	0.0000	(1.1258)	(0.1235)	0.0000	3	(1.2494)	01/06/2025
603195.SH	12/06/2024	SDB3260123138	8,211.00	9.8829	80,735.29	81,148.24	0.0000	4.5800	50.0000	0.0000	(30.8140)	(3.3812)	0.0000	3	(34.1951)	01/06/2025
603195.SH	12/06/2024	SDB3260123138	5,000.00	9.8829	49,162.89	49,414.34	0.0000	4.5800	50.0000	0.0000	(18.7638)	(2.0589)	0.0000	3	(20.8228)	01/06/2025
603195.SH	12/06/2024	SDB3260123138	1,000.00	9.8829	9,832.58	9,882.87	0.0000	4.5800	50.0000	0.0000	(3.7528)	(0.4118)	0.0000	3	(4.1646)	01/06/2025
603195.SH	12/06/2024	SDB3260123138	300.00	9.8829	2,949.77	2,964.86	0.0000	4.5800	50.0000	0.0000	(1.1258)	(0.1235)	0.0000	3	(1.2494)	01/06/2025
603195.SH	12/05/2024	SDB3260123138	300.00	9.8949	2,949.77	2,968.48	0.0000	4.5800	50.0000	0.0000	(0.3753)	(0.0412)	0.0000	1	(0.4165)	01/06/2025
603195.SH	12/05/2024	SDB3260123138	100.00	9.8949	983.26	989.49	0.0000	4.5800	50.0000	0.0000	(0.1251)	(0.0137)	0.0000	1	(0.1388)	01/06/2025
603195.SH	12/05/2024	SDB3260123138	400.00	9.8949	3,933.03	3,957.98	0.0000	4.5800	50.0000	0.0000	(0.5004)	(0.0550)	0.0000	1	(0.5553)	01/06/2025
603195.SH	12/05/2024	SDB3260123138	100.00	9.8949	983.26	989.49	0.0000	4.5800	50.0000	0.0000	(0.1251)	(0.0137)	0.0000	1	(0.1388)	01/06/2025
603195.SH	12/05/2024	SDB3260123138	200.00	9.8949	1,966.52	1,978.99	0.0000	4.5800	50.0000	0.0000	(0.2502)	(0.0275)	0.0000	1	(0.2777)	01/06/2025
603195.SH	12/05/2024	SDB3260123138	100.00	9.8949	983.26	989.49	0.0000	4.5800	50.0000	0.0000	(0.1251)	(0.0137)	0.0000	1	(0.1388)	01/06/2025
603195.SH	12/05/2024	SDB3260123138	1,200.00	9.8949	11,799.09	11,873.93	0.0000	4.5800	50.0000	0.0000	(1.5011)	(0.1649)	0.0000	1	(1.6660)	01/06/2025
603195.SH	12/05/2024	SDB3260123138	6,400.00	9.8949	62,928.49	63,327.64	0.0000	4.5800	50.0000	0.0000	(8.0059)	(0.8796)	0.0000	1	(8.8855)	01/06/2025
603195.SH	12/05/2024	SDB3260123138	10,500.00	9.8949	103,242.06	103,896.90	0.0000	4.5800	50.0000	0.0000	(13.1347)	(1.4430)	0.0000	1	(14.5777)	01/06/2025
603195.SH	12/05/2024	SDB3260123138	5,400.00	9.8949	53,095.92	53,432.69	0.0000	4.5800	50.0000	0.0000	(6.7550)	(0.7421)	0.0000	1	(7.4971)	01/06/2025
603195.SH	12/05/2024	SDB3260123138	700.00	9.8949	6,882.80	6,926.46	0.0000	4.5800	50.0000	0.0000	(0.7562)	(0.0962)	0.0000	1	(0.9718)	01/06/2025
603195.SH	12/05/2024	SDB3260123138	500.00	9.8949	4,916.29	4,947.47	0.0000	4.5800	50.0000	0.0000	(0.6255)	(0.0687)	0.0000	1	(0.6942)	01/06/2025
603195.SH	12/05/2024	SDB3260123138	3,100.00	9.8949	30,480.99	30,674.32	0.0000	4.5800	50.0000	0.0000	(3.8779)	(0.4260)	0.0000	1	(4.3039)	01/06/2025
603195.SH	12/05/2024	SDB3260123138	2,929.00	9.8949	28,799.62	28,982.29	0.0000	4.5800	50.0000	0.0000	(3.6640)	(0.4025)	0.0000	1	(4.0665)	01/06/2025
603195.SH	12/05/2024	SDB3260123138	200.00	9.8949	1,966.52	1,978.99	0.0000	4.5800	50.0000	0.0000	(0.2502)	(0.0275)	0.0000	1	(0.2777)	01/06/2025
603195.SH	12/05/2024	SDB3260123138	6,500.00	9.8949	63,911.75	64,317.13	0.0000	4.5800	50.0000	0.0000	(8.1310)	(0.8933)	0.0000	1	(9.0243)	01/06/2025
603195.SH	12/05/2024	SDB3260123138	200.00	9.8949	1,966.52	1,978.99	0.0000	4.5800	50.0000	0.0000	(0.2502)	(0.0275)	0.0000	1	(0.2777)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GONGNIU GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603195.SH	12/05/2024	SDB3260123138	100.00	9.8949	983.26	989.49	0.0000	4.5800	50.0000	0.0000	(0.1251)	(0.0137)	0.0000	1	(0.1388)	01/06/2025
603195.SH	12/05/2024	SDB3260123138	7,600.00	9.8949	74,727.59	75,201.57	0.0000	4.5800	50.0000	0.0000	(9.5070)	(1.0445)	0.0000	1	(10.5515)	01/06/2025
603195.SH	12/05/2024	SDB3260123138	900.00	9.8949	8,849.32	8,905.45	0.0000	4.5800	50.0000	0.0000	(1.1258)	(0.1237)	0.0000	1	(1.2495)	01/06/2025
603195.SH	12/05/2024	SDB3260123138	14,880.00	9.8949	146,308.75	147,236.75	0.0000	4.5800	50.0000	0.0000	(18.6137)	(2.0450)	0.0000	1	(20.6587)	01/06/2025
603195.SH	12/05/2024	SDB3260123138	100.00	9.8949	983.26	989.49	0.0000	4.5800	50.0000	0.0000	(0.1251)	(0.0137)	0.0000	1	(0.1388)	01/06/2025
603195.SH	12/05/2024	SDB3260123138	6,000.00	9.8949	58,995.46	59,369.66	0.0000	4.5800	50.0000	0.0000	(7.5055)	(0.8246)	0.0000	1	(8.3301)	01/06/2025
603195.SH	12/05/2024	SDB3260123138	600.00	9.8949	5,899.55	5,936.97	0.0000	4.5800	50.0000	0.0000	(0.7506)	(0.0825)	0.0000	1	(0.8330)	01/06/2025
603195.SH	12/05/2024	SDB3260123138	3,100.00	9.8949	30,480.99	30,674.32	0.0000	4.5800	50.0000	0.0000	(3.8779)	(0.4260)	0.0000	1	(4.3039)	01/06/2025
603195.SH	12/05/2024	SDB3260123138	2,600.00	9.8949	25,564.70	25,726.85	0.0000	4.5800	50.0000	0.0000	(3.2524)	(0.3573)	0.0000	1	(3.6097)	01/06/2025
603195.SH	12/05/2024	SDB3260123138	100.00	9.8949	983.26	989.49	0.0000	4.5800	50.0000	0.0000	(0.1251)	(0.0137)	0.0000	1	(0.1388)	01/06/2025
603195.SH	12/05/2024	SDB3260123138	100.00	9.8949	983.26	989.49	0.0000	4.5800	50.0000	0.0000	(0.1251)	(0.0137)	0.0000	1	(0.1388)	01/06/2025
603195.SH	12/05/2024	SDB3260123138	400.00	9.8949	3,933.03	3,957.98	0.0000	4.5800	50.0000	0.0000	(0.5004)	(0.0550)	0.0000	1	(0.5553)	01/06/2025
603195.SH	12/05/2024	SDB3260123138	200.00	9.8949	1,966.52	1,978.99	0.0000	4.5800	50.0000	0.0000	(0.2502)	(0.0275)	0.0000	1	(0.2777)	01/06/2025
603195.SH	12/05/2024	SDB3260123138	100.00	9.8949	983.26	989.49	0.0000	4.5800	50.0000	0.0000	(0.1251)	(0.0137)	0.0000	1	(0.1388)	01/06/2025
603195.SH	12/05/2024	SDB3260123138	2,289.00	9.8949	22,506.77	22,649.52	0.0000	4.5800	50.0000	0.0000	(2.8634)	(0.3146)	0.0000	1	(3.1779)	01/06/2025
603195.SH	12/05/2024	SDB3260123138	1,700.00	9.8949	16,715.38	16,821.40	0.0000	4.5800	50.0000	0.0000	(2.1266)	(0.2336)	0.0000	1	(2.3602)	01/06/2025
603195.SH	12/05/2024	SDB3260123138	2,600.00	9.8949	25,564.70	25,726.85	0.0000	4.5800	50.0000	0.0000	(3.2524)	(0.3573)	0.0000	1	(3.6097)	01/06/2025
603195.SH	12/05/2024	SDB3260123138	700.00	9.8949	6,882.80	6,926.46	0.0000	4.5800	50.0000	0.0000	(0.8756)	(0.0962)	0.0000	1	(0.9718)	01/06/2025
603195.SH	12/05/2024	SDB3260123138	4,800.00	9.8949	47,196.37	47,495.73	0.0000	4.5800	50.0000	0.0000	(6.0044)	(0.6597)	0.0000	1	(6.6641)	01/06/2025
603195.SH	12/05/2024	SDB3260123138	900.00	9.8949	8,849.32	8,905.45	0.0000	4.5800	50.0000	0.0000	(1.1258)	(0.1237)	0.0000	1	(1.2495)	01/06/2025
603195.SH	12/05/2024	SDB3260123138	200.00	9.8949	1,966.52	1,978.99	0.0000	4.5800	50.0000	0.0000	(0.2502)	(0.0275)	0.0000	1	(0.2777)	01/06/2025
603195.SH	12/05/2024	SDB3260123138	900.00	9.8949	8,849.32	8,905.45	0.0000	4.5800	50.0000	0.0000	(1.1258)	(0.1237)	0.0000	1	(1.2495)	01/06/2025
603195.SH	12/05/2024	SDB3260123138	400.00	9.8949	3,933.03	3,957.98	0.0000	4.5800	50.0000	0.0000	(0.5004)	(0.0550)	0.0000	1	(0.5553)	01/06/2025
603195.SH	12/05/2024	SDB3260123138	100.00	9.8949	983.26	989.49	0.0000	4.5800	50.0000	0.0000	(0.1251)	(0.0137)	0.0000	1	(0.1388)	01/06/2025
603195.SH	12/05/2024	SDB3260123138	100.00	9.8949	983.26	989.49	0.0000	4.5800	50.0000	0.0000	(0.1251)	(0.0137)	0.0000	1	(0.1388)	01/06/2025
603195.SH	12/05/2024	SDB3260123138	700.00	9.8949	6,882.80	6,926.46	0.0000	4.5800	50.0000	0.0000	(0.8756)	(0.0962)	0.0000	1	(0.9718)	01/06/2025
603195.SH	12/05/2024	SDB3260123138	200.00	9.8949	1,966.52	1,978.99	0.0000	4.5800	50.0000	0.0000	(0.2502)	(0.0275)	0.0000	1	(0.2777)	01/06/2025
603195.SH	12/05/2024	SDB3260123138	22,700.00	9.8949	223,199.50	224,615.21	0.0000	4.5800	50.0000	0.0000	(28.3959)	(3.1197)	0.0000	1	(31.5156)	01/06/2025
603195.SH	12/05/2024	SDB3260123138	300.00	9.8949	2,949.77	2,968.48	0.0000	4.5800	50.0000	0.0000	(0.3753)	(0.0412)	0.0000	1	(0.4165)	01/06/2025
603195.SH	12/05/2024	SDB3260123138	1,500.00	9.8949	14,748.87	14,842.41	0.0000	4.5800	50.0000	0.0000	(1.8764)	(0.2061)	0.0000	1	(2.0825)	01/06/2025
603195.SH	12/05/2024	SDB3260123138	300.00	9.8949	2,949.77	2,968.48	0.0000	4.5800	50.0000	0.0000	(0.3753)	(0.0412)	0.0000	1	(0.4165)	01/06/2025
603195.SH	12/05/2024	SDB3260123138	8,211.00	9.8949	80,735.29	81,247.38	0.0000	4.5800	50.0000	0.0000	(10.2713)	(1.1284)	0.0000	1	(11.3998)	01/06/2025
603195.SH	12/05/2024	SDB3260123138	5,000.00	9.8949	49,162.89	49,474.71	0.0000	4.5800	50.0000	0.0000	(6.2546)	(0.6871)	0.0000	1	(6.9418)	01/06/2025
603195.SH	12/05/2024	SDB3260123138	1,000.00	9.8949	9,832.58	9,894.94	0.0000	4.5800	50.0000	0.0000	(1.2509)	(0.1374)	0.0000	1	(1.3884)	01/06/2025
603195.SH	12/05/2024	SDB3260123138	300.00	9.8949	2,949.77	2,968.48	0.0000	4.5800	50.0000	0.0000	(0.3753)	(0.0412)	0.0000	1	(0.4165)	01/06/2025
603195.SH	12/04/2024	SDB3260123138	300.00	9.8326	2,949.77	2,949.77	0.0000	4.5800	50.0000	0.0000	(0.3753)	(0.0410)	0.0000	1	(0.4162)	01/06/2025
603195.SH	12/04/2024	SDB3260123138	100.00	9.8326	983.26	983.26	0.0000	4.5800	50.0000	0.0000	(0.1251)	(0.0137)	0.0000	1	(0.1387)	01/06/2025
603195.SH	12/04/2024	SDB3260123138	400.00	9.8326	3,933.03	3,933.03	0.0000	4.5800	50.0000	0.0000	(0.5004)	(0.0546)	0.0000	1	(0.5550)	01/06/2025
603195.SH	12/04/2024	SDB3260123138	100.00	9.8326	983.26	983.26	0.0000	4.5800	50.0000	0.0000	(0.1251)	(0.0137)	0.0000	1	(0.1387)	01/06/2025
603195.SH	12/04/2024	SDB3260123138	200.00	9.8326	1,966.52	1,966.52	0.0000	4.5800	50.0000	0.0000	(0.2502)	(0.0273)	0.0000	1	(0.2775)	01/06/2025
603195.SH	12/04/2024	SDB3260123138	100.00	9.8326	983.26	983.26	0.0000	4.5800	50.0000	0.0000	(0.1251)	(0.0137)	0.0000	1	(0.1387)	01/06/2025
603195.SH	12/04/2024	SDB3260123138	1,200.00	9.8326	11,799.09	11,799.09	0.0000	4.5800	50.0000	0.0000	(1.5011)	(0.1639)	0.0000	1	(1.6650)	01/06/2025
603195.SH	12/04/2024	SDB3260123138	6,400.00	9.8326	62,928.49	62,928.49	0.0000	4.5800	50.0000	0.0000	(8.0059)	(0.8740)	0.0000	1	(8.8799)	01/06/2025
603195.SH	12/04/2024	SDB3260123138	10,500.00	9.8326	103,242.06	103,242.06	0.0000	4.5800	50.0000	0.0000	(13.1347)	(1.4339)	0.0000	1	(14.5686)	01/06/2025
603195.SH	12/04/2024	SDB3260123138	5,400.00	9.8326	53,095.92	53,095.92	0.0000	4.5800	50.0000	0.0000	(6.7550)	(0.7374)	0.0000	1	(7.4924)	01/06/2025
603195.SH	12/04/2024	SDB3260123138	700.00	9.8326	6,882.80	6,882.80	0.0000	4.5800	50.0000	0.0000	(0.8756)	(0.0956)	0.0000	1	(0.9712)	01/06/2025
603195.SH	12/04/2024	SDB3260123138	500.00	9.8326	4,916.29	4,916.29	0.0000	4.5800	50.0000	0.0000	(0.6255)	(0.0683)	0.0000	1	(0.6937)	01/06/2025
603195.SH	12/04/2024	SDB3260123138	3,100.00	9.8326	30,480.99	30,480.99	0.0000	4.5800	50.0000	0.0000	(3.8779)	(0.4233)	0.0000	1	(4.3012)	01/06/2025
603195.SH	12/04/2024	SDB3260123138	2,929.00	9.8326	28,799.62	28,799.62	0.0000	4.5800	50.0000	0.0000	(3.6640)	(0.4000)	0.0000	1	(4.0639)	01/06/2025
603195.SH	12/04/2024	SDB3260123138	200.00	9.8326	1,966.52	1,966.52	0.0000	4.5800	50.0000	0.0000	(0.2502)	(0.0273)	0.0000	1	(0.2775)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GONGNIU GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603195.SH	12/04/2024	SDB3260123138	6,500.00	9.8326	63,911.75	63,911.75	0.0000	4.5800	50.0000	0.0000	(8.1310)	(0.8877)	0.0000	1	(9.0187)	01/06/2025
603195.SH	12/04/2024	SDB3260123138	200.00	9.8326	1,966.52	1,966.52	0.0000	4.5800	50.0000	0.0000	(0.2502)	(0.0273)	0.0000	1	(0.2775)	01/06/2025
603195.SH	12/04/2024	SDB3260123138	100.00	9.8326	983.26	983.26	0.0000	4.5800	50.0000	0.0000	(0.1251)	(0.0137)	0.0000	1	(0.1387)	01/06/2025
603195.SH	12/04/2024	SDB3260123138	7,600.00	9.8326	74,727.59	74,727.59	0.0000	4.5800	50.0000	0.0000	(9.5070)	(1.0379)	0.0000	1	(10.5449)	01/06/2025
603195.SH	12/04/2024	SDB3260123138	900.00	9.8326	8,849.32	8,849.32	0.0000	4.5800	50.0000	0.0000	(1.1258)	(0.1229)	0.0000	1	(1.2487)	01/06/2025
603195.SH	12/04/2024	SDB3260123138	14,880.00	9.8326	146,308.75	146,308.75	0.0000	4.5800	50.0000	0.0000	(18.6137)	(2.0321)	0.0000	1	(20.6458)	01/06/2025
603195.SH	12/04/2024	SDB3260123138	100.00	9.8326	983.26	983.26	0.0000	4.5800	50.0000	0.0000	(0.1251)	(0.0137)	0.0000	1	(0.1387)	01/06/2025
603195.SH	12/04/2024	SDB3260123138	6,000.00	9.8326	58,995.46	58,995.46	0.0000	4.5800	50.0000	0.0000	(7.5055)	(0.8194)	0.0000	1	(8.3249)	01/06/2025
603195.SH	12/04/2024	SDB3260123138	600.00	9.8326	5,899.55	5,899.55	0.0000	4.5800	50.0000	0.0000	(0.7506)	(0.0819)	0.0000	1	(0.8325)	01/06/2025
603195.SH	12/04/2024	SDB3260123138	3,100.00	9.8326	30,480.99	30,480.99	0.0000	4.5800	50.0000	0.0000	(3.8779)	(0.4233)	0.0000	1	(4.3012)	01/06/2025
603195.SH	12/04/2024	SDB3260123138	2,600.00	9.8326	25,564.70	25,564.70	0.0000	4.5800	50.0000	0.0000	(3.2524)	(0.3551)	0.0000	1	(3.6075)	01/06/2025
603195.SH	12/04/2024	SDB3260123138	100.00	9.8326	983.26	983.26	0.0000	4.5800	50.0000	0.0000	(0.1251)	(0.0137)	0.0000	1	(0.1387)	01/06/2025
603195.SH	12/04/2024	SDB3260123138	100.00	9.8326	983.26	983.26	0.0000	4.5800	50.0000	0.0000	(0.1251)	(0.0137)	0.0000	1	(0.1387)	01/06/2025
603195.SH	12/04/2024	SDB3260123138	400.00	9.8326	3,933.03	3,933.03	0.0000	4.5800	50.0000	0.0000	(0.5004)	(0.0546)	0.0000	1	(0.5550)	01/06/2025
603195.SH	12/04/2024	SDB3260123138	200.00	9.8326	1,966.52	1,966.52	0.0000	4.5800	50.0000	0.0000	(0.2502)	(0.0273)	0.0000	1	(0.2775)	01/06/2025
603195.SH	12/04/2024	SDB3260123138	100.00	9.8326	983.26	983.26	0.0000	4.5800	50.0000	0.0000	(0.1251)	(0.0137)	0.0000	1	(0.1387)	01/06/2025
603195.SH	12/04/2024	SDB3260123138	2,289.00	9.8326	22,506.77	22,506.77	0.0000	4.5800	50.0000	0.0000	(2.8634)	(0.3126)	0.0000	1	(3.1760)	01/06/2025
603195.SH	12/04/2024	SDB3260123138	1,700.00	9.8326	16,715.38	16,715.38	0.0000	4.5800	50.0000	0.0000	(2.1266)	(0.2322)	0.0000	1	(2.3587)	01/06/2025
603195.SH	12/04/2024	SDB3260123138	2,600.00	9.8326	25,564.70	25,564.70	0.0000	4.5800	50.0000	0.0000	(3.2524)	(0.3551)	0.0000	1	(3.6075)	01/06/2025
603195.SH	12/04/2024	SDB3260123138	700.00	9.8326	6,882.80	6,882.80	0.0000	4.5800	50.0000	0.0000	(0.8756)	(0.0956)	0.0000	1	(0.9712)	01/06/2025
603195.SH	12/04/2024	SDB3260123138	4,800.00	9.8326	47,196.37	47,196.37	0.0000	4.5800	50.0000	0.0000	(6.0044)	(0.6555)	0.0000	1	(6.6599)	01/06/2025
603195.SH	12/04/2024	SDB3260123138	900.00	9.8326	8,849.32	8,849.32	0.0000	4.5800	50.0000	0.0000	(1.1258)	(0.1229)	0.0000	1	(1.2487)	01/06/2025
603195.SH	12/04/2024	SDB3260123138	200.00	9.8326	1,966.52	1,966.52	0.0000	4.5800	50.0000	0.0000	(0.2502)	(0.0273)	0.0000	1	(0.2775)	01/06/2025
603195.SH	12/04/2024	SDB3260123138	900.00	9.8326	8,849.32	8,849.32	0.0000	4.5800	50.0000	0.0000	(1.1258)	(0.1229)	0.0000	1	(1.2487)	01/06/2025
603195.SH	12/04/2024	SDB3260123138	400.00	9.8326	3,933.03	3,933.03	0.0000	4.5800	50.0000	0.0000	(0.5004)	(0.0546)	0.0000	1	(0.5550)	01/06/2025
603195.SH	12/04/2024	SDB3260123138	100.00	9.8326	983.26	983.26	0.0000	4.5800	50.0000	0.0000	(0.1251)	(0.0137)	0.0000	1	(0.1387)	01/06/2025
603195.SH	12/04/2024	SDB3260123138	100.00	9.8326	983.26	983.26	0.0000	4.5800	50.0000	0.0000	(0.1251)	(0.0137)	0.0000	1	(0.1387)	01/06/2025
603195.SH	12/04/2024	SDB3260123138	700.00	9.8326	6,882.80	6,882.80	0.0000	4.5800	50.0000	0.0000	(0.8756)	(0.0956)	0.0000	1	(0.9712)	01/06/2025
603195.SH	12/04/2024	SDB3260123138	200.00	9.8326	1,966.52	1,966.52	0.0000	4.5800	50.0000	0.0000	(0.2502)	(0.0273)	0.0000	1	(0.2775)	01/06/2025
603195.SH	12/04/2024	SDB3260123138	22,700.00	9.8326	223,199.50	223,199.50	0.0000	4.5800	50.0000	0.0000	(28.3959)	(3.1000)	0.0000	1	(31.4959)	01/06/2025
603195.SH	12/04/2024	SDB3260123138	300.00	9.8326	2,949.77	2,949.77	0.0000	4.5800	50.0000	0.0000	(0.3753)	(0.0410)	0.0000	1	(0.4162)	01/06/2025
603195.SH	12/04/2024	SDB3260123138	1,500.00	9.8326	14,748.87	14,748.87	0.0000	4.5800	50.0000	0.0000	(1.8764)	(0.2048)	0.0000	1	(2.0812)	01/06/2025
603195.SH	12/04/2024	SDB3260123138	300.00	9.8326	2,949.77	2,949.77	0.0000	4.5800	50.0000	0.0000	(0.3753)	(0.0410)	0.0000	1	(0.4162)	01/06/2025
603195.SH	12/04/2024	SDB3260123138	8,211.00	9.8326	80,735.29	80,735.29	0.0000	4.5800	50.0000	0.0000	(10.2713)	(1.1213)	0.0000	1	(11.3926)	01/06/2025
603195.SH	12/04/2024	SDB3260123138	5,000.00	9.8326	49,162.89	49,162.89	0.0000	4.5800	50.0000	0.0000	(6.2546)	(0.6828)	0.0000	1	(6.9374)	01/06/2025
603195.SH	12/04/2024	SDB3260123138	1,000.00	9.8326	9,832.58	9,832.58	0.0000	4.5800	50.0000	0.0000	(1.2509)	(0.1366)	0.0000	1	(1.3875)	01/06/2025
603195.SH	12/04/2024	SDB3260123138	300.00	9.8326	2,949.77	2,949.77	0.0000	4.5800	50.0000	0.0000	(0.3753)	(0.0410)	0.0000	1	(0.4162)	01/06/2025
TOTAL GONGNIU GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND												(5,442.6006)	(616.5187)	0.0000	(6,059.1192)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GRG BANKING EQUIPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND																
002152.ZK	01/03/2025	SDB3260123108	100.00	1.6581	180.48	165.81	0.0000	4.3300	50.0000	0.0000	(0.0651)	(0.0069)	0.0000	3	(0.0720)	01/06/2025
002152.ZK	01/03/2025	SDB3260123108	600.00	1.6581	1,082.90	994.87	0.0000	4.3300	50.0000	0.0000	(0.3907)	(0.0415)	0.0000	3	(0.4322)	01/06/2025
002152.ZK	01/03/2025	SDB3260123108	53,800.00	1.6581	97,099.69	89,206.64	0.0000	4.3300	50.0000	0.0000	(35.0368)	(3.7169)	0.0000	3	(38.7537)	01/06/2025
002152.ZK	01/03/2025	SDB3260123108	800.00	1.6581	1,443.86	1,326.49	0.0000	4.3300	50.0000	0.0000	(0.5210)	(0.0553)	0.0000	3	(0.5763)	01/06/2025
002152.ZK	01/03/2025	SDB3260123108	400.00	1.6581	721.93	663.25	0.0000	4.3300	50.0000	0.0000	(0.2605)	(0.0276)	0.0000	3	(0.2881)	01/06/2025
002152.ZK	01/03/2025	SDB3260123108	600.00	1.6581	1,082.90	994.87	0.0000	4.3300	50.0000	0.0000	(0.3907)	(0.0415)	0.0000	3	(0.4322)	01/06/2025
002152.ZK	01/03/2025	SDB3260123108	100.00	1.6581	180.48	165.81	0.0000	4.3300	50.0000	0.0000	(0.0651)	(0.0069)	0.0000	3	(0.0720)	01/06/2025
002152.ZK	01/03/2025	SDB3260123108	4,900.00	1.6581	8,843.65	8,124.77	0.0000	4.3300	50.0000	0.0000	(3.1911)	(0.3385)	0.0000	3	(3.5296)	01/06/2025
002152.ZK	01/03/2025	SDB3260123108	3,300.00	1.6581	5,955.93	5,471.78	0.0000	4.3300	50.0000	0.0000	(2.1491)	(0.2280)	0.0000	3	(2.3771)	01/06/2025
002152.ZK	01/03/2025	SDB3260123108	4,500.00	1.6581	8,121.72	7,461.52	0.0000	4.3300	50.0000	0.0000	(2.9306)	(0.3109)	0.0000	3	(3.2415)	01/06/2025
002152.ZK	01/03/2025	SDB3260123108	18,900.00	1.6581	34,111.23	31,338.39	0.0000	4.3300	50.0000	0.0000	(12.3085)	(1.3058)	0.0000	3	(13.6142)	01/06/2025
002152.ZK	01/03/2025	SDB3260123108	2,100.00	1.6581	3,790.14	3,482.04	0.0000	4.3300	50.0000	0.0000	(1.3676)	(0.1451)	0.0000	3	(1.5127)	01/06/2025
002152.ZK	01/02/2025	SDB3260123108	100.00	1.6759	180.48	167.59	0.0000	4.3300	50.0000	0.0000	(0.0217)	(0.0023)	0.0000	1	(0.0240)	01/06/2025
002152.ZK	01/02/2025	SDB3260123108	600.00	1.6759	1,082.90	1,005.55	0.0000	4.3300	50.0000	0.0000	(0.1302)	(0.0140)	0.0000	1	(0.1442)	01/06/2025
002152.ZK	01/02/2025	SDB3260123108	53,800.00	1.6759	97,099.69	90,164.50	0.0000	4.3300	50.0000	0.0000	(11.6789)	(1.2523)	0.0000	1	(12.9312)	01/06/2025
002152.ZK	01/02/2025	SDB3260123108	800.00	1.6759	1,443.86	1,340.74	0.0000	4.3300	50.0000	0.0000	(0.1737)	(0.0186)	0.0000	1	(0.1923)	01/06/2025
002152.ZK	01/02/2025	SDB3260123108	400.00	1.6759	721.93	670.37	0.0000	4.3300	50.0000	0.0000	(0.0868)	(0.0093)	0.0000	1	(0.0961)	01/06/2025
002152.ZK	01/02/2025	SDB3260123108	600.00	1.6759	1,082.90	1,005.55	0.0000	4.3300	50.0000	0.0000	(0.1302)	(0.0140)	0.0000	1	(0.1442)	01/06/2025
002152.ZK	01/02/2025	SDB3260123108	100.00	1.6759	180.48	167.59	0.0000	4.3300	50.0000	0.0000	(0.0217)	(0.0023)	0.0000	1	(0.0240)	01/06/2025
002152.ZK	01/02/2025	SDB3260123108	4,900.00	1.6759	8,843.65	8,212.01	0.0000	4.3300	50.0000	0.0000	(1.0637)	(0.1141)	0.0000	1	(1.1778)	01/06/2025
002152.ZK	01/02/2025	SDB3260123108	3,300.00	1.6759	5,955.93	5,530.54	0.0000	4.3300	50.0000	0.0000	(0.7164)	(0.0768)	0.0000	1	(0.7932)	01/06/2025
002152.ZK	01/02/2025	SDB3260123108	4,500.00	1.6759	8,121.72	7,541.64	0.0000	4.3300	50.0000	0.0000	(0.9769)	(0.1047)	0.0000	1	(1.0816)	01/06/2025
002152.ZK	01/02/2025	SDB3260123108	18,900.00	1.6759	34,111.23	31,674.89	0.0000	4.3300	50.0000	0.0000	(4.1028)	(0.4399)	0.0000	1	(4.5428)	01/06/2025
002152.ZK	01/02/2025	SDB3260123108	2,100.00	1.6759	3,790.14	3,519.43	0.0000	4.3300	50.0000	0.0000	(0.4559)	(0.0489)	0.0000	1	(0.5048)	01/06/2025
002152.ZK	12/31/2024	SDB3260123108	100.00	1.6744	180.48	167.44	0.0000	4.3300	50.0000	0.0000	(0.0434)	(0.0047)	0.0000	2	(0.0481)	01/06/2025
002152.ZK	12/31/2024	SDB3260123108	600.00	1.6744	1,082.90	1,004.65	0.0000	4.3300	50.0000	0.0000	(0.2605)	(0.0279)	0.0000	2	(0.2884)	01/06/2025
002152.ZK	12/31/2024	SDB3260123108	53,800.00	1.6744	97,099.69	90,083.47	0.0000	4.3300	50.0000	0.0000	(23.3579)	(2.5023)	0.0000	2	(25.8602)	01/06/2025
002152.ZK	12/31/2024	SDB3260123108	800.00	1.6744	1,443.86	1,339.53	0.0000	4.3300	50.0000	0.0000	(0.3473)	(0.0372)	0.0000	2	(0.3845)	01/06/2025
002152.ZK	12/31/2024	SDB3260123108	400.00	1.6744	721.93	669.77	0.0000	4.3300	50.0000	0.0000	(0.1737)	(0.0186)	0.0000	2	(0.1923)	01/06/2025
002152.ZK	12/31/2024	SDB3260123108	600.00	1.6744	1,082.90	1,004.65	0.0000	4.3300	50.0000	0.0000	(0.2605)	(0.0279)	0.0000	2	(0.2884)	01/06/2025
002152.ZK	12/31/2024	SDB3260123108	100.00	1.6744	180.48	167.44	0.0000	4.3300	50.0000	0.0000	(0.0434)	(0.0047)	0.0000	2	(0.0481)	01/06/2025
002152.ZK	12/31/2024	SDB3260123108	4,900.00	1.6744	8,843.65	8,204.63	0.0000	4.3300	50.0000	0.0000	(2.1274)	(0.2279)	0.0000	2	(2.3553)	01/06/2025
002152.ZK	12/31/2024	SDB3260123108	3,300.00	1.6744	5,955.93	5,525.57	0.0000	4.3300	50.0000	0.0000	(1.4327)	(0.1535)	0.0000	2	(1.5862)	01/06/2025
002152.ZK	12/31/2024	SDB3260123108	4,500.00	1.6744	8,121.72	7,534.86	0.0000	4.3300	50.0000	0.0000	(1.9537)	(0.2093)	0.0000	2	(2.1630)	01/06/2025
002152.ZK	12/31/2024	SDB3260123108	18,900.00	1.6744	34,111.23	31,646.42	0.0000	4.3300	50.0000	0.0000	(8.2056)	(0.8791)	0.0000	2	(9.0847)	01/06/2025
002152.ZK	12/31/2024	SDB3260123108	2,100.00	1.6744	3,790.14	3,516.27	0.0000	4.3300	50.0000	0.0000	(0.9117)	(0.0977)	0.0000	2	(1.0094)	01/06/2025
002152.ZK	12/30/2024	SDB3260123108	100.00	1.6536	180.48	165.36	0.0000	4.3300	50.0000	0.0000	(0.0217)	(0.0023)	0.0000	1	(0.0240)	01/06/2025
002152.ZK	12/30/2024	SDB3260123108	600.00	1.6536	1,082.90	992.15	0.0000	4.3300	50.0000	0.0000	(0.1302)	(0.0138)	0.0000	1	(0.1440)	01/06/2025
002152.ZK	12/30/2024	SDB3260123108	53,800.00	1.6536	97,099.69	88,962.77	0.0000	4.3300	50.0000	0.0000	(11.6789)	(1.2356)	0.0000	1	(12.9145)	01/06/2025
002152.ZK	12/30/2024	SDB3260123108	800.00	1.6536	1,443.86	1,322.87	0.0000	4.3300	50.0000	0.0000	(0.1737)	(0.0184)	0.0000	1	(0.1920)	01/06/2025
002152.ZK	12/30/2024	SDB3260123108	400.00	1.6536	721.93	661.43	0.0000	4.3300	50.0000	0.0000	(0.0868)	(0.0092)	0.0000	1	(0.0960)	01/06/2025
002152.ZK	12/30/2024	SDB3260123108	600.00	1.6536	1,082.90	992.15	0.0000	4.3300	50.0000	0.0000	(0.1302)	(0.0138)	0.0000	1	(0.1440)	01/06/2025
002152.ZK	12/30/2024	SDB3260123108	100.00	1.6536	180.48	165.36	0.0000	4.3300	50.0000	0.0000	(0.0217)	(0.0023)	0.0000	1	(0.0240)	01/06/2025
002152.ZK	12/30/2024	SDB3260123108	4,900.00	1.6536	8,843.65	8,102.56	0.0000	4.3300	50.0000	0.0000	(1.0637)	(0.1125)	0.0000	1	(1.1762)	01/06/2025
002152.ZK	12/30/2024	SDB3260123108	3,300.00	1.6536	5,955.93	5,456.82	0.0000	4.3300	50.0000	0.0000	(0.7164)	(0.0758)	0.0000	1	(0.7922)	01/06/2025
002152.ZK	12/30/2024	SDB3260123108	4,500.00	1.6536	8,121.72	7,441.12	0.0000	4.3300	50.0000	0.0000	(0.9769)	(0.1033)	0.0000	1	(1.0802)	01/06/2025
002152.ZK	12/30/2024	SDB3260123108	18,900.00	1.6536	34,111.23	31,252.72	0.0000	4.3300	50.0000	0.0000	(4.1028)	(0.4341)	0.0000	1	(4.5369)	01/06/2025
002152.ZK	12/30/2024	SDB3260123108	2,100.00	1.6536	3,790.14	3,472.52	0.0000	4.3300	50.0000	0.0000	(0.4559)	(0.0482)	0.0000	1	(0.5041)	01/06/2025
002152.ZK	12/27/2024	SDB3260123108	100.00	1.7050	180.48	170.50	0.0000	4.3300	50.0000	0.0000	(0.0651)	(0.0071)	0.0000	3	(0.0722)	01/06/2025
002152.ZK	12/27/2024	SDB3260123108	600.00	1.7050	1,082.90	1,022.99	0.0000	4.3300	50.0000	0.0000	(0.3907)	(0.0426)	0.0000	3	(0.4334)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GRG BANKING EQUIPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002152.ZK	12/27/2024	SDB3260123108	53,800.00	1.7050	97,099.69	91,727.98	0.0000	4.3300	50.0000	0.0000	(35.0368)	(3.8220)	0.0000	3	(38.8588)	01/06/2025
002152.ZK	12/27/2024	SDB3260123108	800.00	1.7050	1,443.86	1,363.98	0.0000	4.3300	50.0000	0.0000	(0.5210)	(0.0568)	0.0000	3	(0.5778)	01/06/2025
002152.ZK	12/27/2024	SDB3260123108	400.00	1.7050	721.93	681.99	0.0000	4.3300	50.0000	0.0000	(0.2605)	(0.0284)	0.0000	3	(0.2889)	01/06/2025
002152.ZK	12/27/2024	SDB3260123108	600.00	1.7050	1,082.90	1,022.99	0.0000	4.3300	50.0000	0.0000	(0.3907)	(0.0426)	0.0000	3	(0.4334)	01/06/2025
002152.ZK	12/27/2024	SDB3260123108	100.00	1.7050	180.48	170.50	0.0000	4.3300	50.0000	0.0000	(0.0651)	(0.0071)	0.0000	3	(0.0722)	01/06/2025
002152.ZK	12/27/2024	SDB3260123108	4,900.00	1.7050	8,843.65	8,354.41	0.0000	4.3300	50.0000	0.0000	(3.1911)	(0.3481)	0.0000	3	(3.5392)	01/06/2025
002152.ZK	12/27/2024	SDB3260123108	3,300.00	1.7050	5,955.93	5,626.44	0.0000	4.3300	50.0000	0.0000	(2.1491)	(0.2344)	0.0000	3	(2.3835)	01/06/2025
002152.ZK	12/27/2024	SDB3260123108	4,500.00	1.7050	8,121.72	7,672.41	0.0000	4.3300	50.0000	0.0000	(2.9306)	(0.3197)	0.0000	3	(3.2503)	01/06/2025
002152.ZK	12/27/2024	SDB3260123108	18,900.00	1.7050	34,111.23	32,224.14	0.0000	4.3300	50.0000	0.0000	(12.3085)	(1.3427)	0.0000	3	(13.6511)	01/06/2025
002152.ZK	12/27/2024	SDB3260123108	2,100.00	1.7050	3,790.14	3,580.46	0.0000	4.3300	50.0000	0.0000	(1.3676)	(0.1492)	0.0000	3	(1.5168)	01/06/2025
002152.ZK	12/26/2024	SDB3260123108	100.00	1.7145	180.48	171.45	0.0000	4.3300	50.0000	0.0000	(0.0217)	(0.0024)	0.0000	1	(0.0241)	01/06/2025
002152.ZK	12/26/2024	SDB3260123108	600.00	1.7145	1,082.90	1,028.71	0.0000	4.3300	50.0000	0.0000	(0.1302)	(0.0143)	0.0000	1	(0.1445)	01/06/2025
002152.ZK	12/26/2024	SDB3260123108	53,800.00	1.7145	97,099.69	92,241.18	0.0000	4.3300	50.0000	0.0000	(11.6789)	(1.2811)	0.0000	1	(12.9601)	01/06/2025
002152.ZK	12/26/2024	SDB3260123108	800.00	1.7145	1,443.86	1,371.62	0.0000	4.3300	50.0000	0.0000	(0.1737)	(0.0191)	0.0000	1	(0.1927)	01/06/2025
002152.ZK	12/26/2024	SDB3260123108	400.00	1.7145	721.93	685.81	0.0000	4.3300	50.0000	0.0000	(0.0868)	(0.0095)	0.0000	1	(0.0964)	01/06/2025
002152.ZK	12/26/2024	SDB3260123108	600.00	1.7145	1,082.90	1,028.71	0.0000	4.3300	50.0000	0.0000	(0.1302)	(0.0143)	0.0000	1	(0.1445)	01/06/2025
002152.ZK	12/26/2024	SDB3260123108	100.00	1.7145	180.48	171.45	0.0000	4.3300	50.0000	0.0000	(0.0217)	(0.0024)	0.0000	1	(0.0241)	01/06/2025
002152.ZK	12/26/2024	SDB3260123108	4,900.00	1.7145	8,843.65	8,401.15	0.0000	4.3300	50.0000	0.0000	(1.0637)	(0.1167)	0.0000	1	(1.1804)	01/06/2025
002152.ZK	12/26/2024	SDB3260123108	3,300.00	1.7145	5,955.93	5,657.92	0.0000	4.3300	50.0000	0.0000	(0.7164)	(0.0786)	0.0000	1	(0.7949)	01/06/2025
002152.ZK	12/26/2024	SDB3260123108	4,500.00	1.7145	8,121.72	7,715.34	0.0000	4.3300	50.0000	0.0000	(0.9769)	(0.1072)	0.0000	1	(1.0840)	01/06/2025
002152.ZK	12/26/2024	SDB3260123108	18,900.00	1.7145	34,111.23	32,404.43	0.0000	4.3300	50.0000	0.0000	(4.1028)	(0.4501)	0.0000	1	(4.5529)	01/06/2025
002152.ZK	12/26/2024	SDB3260123108	2,100.00	1.7145	3,790.14	3,600.49	0.0000	4.3300	50.0000	0.0000	(0.4559)	(0.0500)	0.0000	1	(0.5059)	01/06/2025
002152.ZK	12/24/2024	SDB3260123108	100.00	1.7145	180.48	171.45	0.0000	4.3300	50.0000	0.0000	(0.0434)	(0.0048)	0.0000	2	(0.0482)	01/06/2025
002152.ZK	12/24/2024	SDB3260123108	600.00	1.7145	1,082.90	1,028.71	0.0000	4.3300	50.0000	0.0000	(0.2605)	(0.0286)	0.0000	2	(0.2891)	01/06/2025
002152.ZK	12/24/2024	SDB3260123108	53,800.00	1.7145	97,099.69	92,241.18	0.0000	4.3300	50.0000	0.0000	(23.3579)	(2.5623)	0.0000	2	(25.9201)	01/06/2025
002152.ZK	12/24/2024	SDB3260123108	800.00	1.7145	1,443.86	1,371.62	0.0000	4.3300	50.0000	0.0000	(0.3473)	(0.0381)	0.0000	2	(0.3854)	01/06/2025
002152.ZK	12/24/2024	SDB3260123108	400.00	1.7145	721.93	685.81	0.0000	4.3300	50.0000	0.0000	(0.1737)	(0.0191)	0.0000	2	(0.1927)	01/06/2025
002152.ZK	12/24/2024	SDB3260123108	600.00	1.7145	1,082.90	1,028.71	0.0000	4.3300	50.0000	0.0000	(0.2605)	(0.0286)	0.0000	2	(0.2891)	01/06/2025
002152.ZK	12/24/2024	SDB3260123108	100.00	1.7145	180.48	171.45	0.0000	4.3300	50.0000	0.0000	(0.0434)	(0.0048)	0.0000	2	(0.0482)	01/06/2025
002152.ZK	12/24/2024	SDB3260123108	4,900.00	1.7145	8,843.65	8,401.15	0.0000	4.3300	50.0000	0.0000	(2.1274)	(0.2334)	0.0000	2	(2.3608)	01/06/2025
002152.ZK	12/24/2024	SDB3260123108	3,300.00	1.7145	5,955.93	5,657.92	0.0000	4.3300	50.0000	0.0000	(1.4327)	(0.1572)	0.0000	2	(1.5899)	01/06/2025
002152.ZK	12/24/2024	SDB3260123108	4,500.00	1.7145	8,121.72	7,715.34	0.0000	4.3300	50.0000	0.0000	(1.9537)	(0.2143)	0.0000	2	(2.1680)	01/06/2025
002152.ZK	12/24/2024	SDB3260123108	18,900.00	1.7145	34,111.23	32,404.43	0.0000	4.3300	50.0000	0.0000	(8.2056)	(0.9001)	0.0000	2	(9.1058)	01/06/2025
002152.ZK	12/24/2024	SDB3260123108	2,100.00	1.7145	3,790.14	3,600.49	0.0000	4.3300	50.0000	0.0000	(0.9117)	(0.1000)	0.0000	2	(1.0118)	01/06/2025
002152.ZK	12/23/2024	SDB3260123108	100.00	1.6899	180.48	168.99	0.0000	4.3300	50.0000	0.0000	(0.0217)	(0.0023)	0.0000	1	(0.0241)	01/06/2025
002152.ZK	12/23/2024	SDB3260123108	600.00	1.6899	1,082.90	1,013.94	0.0000	4.3300	50.0000	0.0000	(0.1302)	(0.0141)	0.0000	1	(0.1443)	01/06/2025
002152.ZK	12/23/2024	SDB3260123108	53,800.00	1.6899	97,099.69	90,916.30	0.0000	4.3300	50.0000	0.0000	(11.6789)	(1.2627)	0.0000	1	(12.9417)	01/06/2025
002152.ZK	12/23/2024	SDB3260123108	800.00	1.6899	1,443.86	1,351.92	0.0000	4.3300	50.0000	0.0000	(0.1737)	(0.0188)	0.0000	1	(0.1924)	01/06/2025
002152.ZK	12/23/2024	SDB3260123108	400.00	1.6899	721.93	675.96	0.0000	4.3300	50.0000	0.0000	(0.0868)	(0.0094)	0.0000	1	(0.0962)	01/06/2025
002152.ZK	12/23/2024	SDB3260123108	600.00	1.6899	1,082.90	1,013.94	0.0000	4.3300	50.0000	0.0000	(0.1302)	(0.0141)	0.0000	1	(0.1443)	01/06/2025
002152.ZK	12/23/2024	SDB3260123108	100.00	1.6899	180.48	168.99	0.0000	4.3300	50.0000	0.0000	(0.0217)	(0.0023)	0.0000	1	(0.0241)	01/06/2025
002152.ZK	12/23/2024	SDB3260123108	4,900.00	1.6899	8,843.65	8,280.48	0.0000	4.3300	50.0000	0.0000	(1.0637)	(0.1150)	0.0000	1	(1.1787)	01/06/2025
002152.ZK	12/23/2024	SDB3260123108	3,300.00	1.6899	5,955.93	5,576.65	0.0000	4.3300	50.0000	0.0000	(0.7164)	(0.0775)	0.0000	1	(0.7938)	01/06/2025
002152.ZK	12/23/2024	SDB3260123108	4,500.00	1.6899	8,121.72	7,604.52	0.0000	4.3300	50.0000	0.0000	(0.9769)	(0.1056)	0.0000	1	(1.0825)	01/06/2025
002152.ZK	12/23/2024	SDB3260123108	18,900.00	1.6899	34,111.23	31,939.00	0.0000	4.3300	50.0000	0.0000	(4.1028)	(0.4436)	0.0000	1	(4.5464)	01/06/2025
002152.ZK	12/23/2024	SDB3260123108	2,100.00	1.6899	3,790.14	3,548.78	0.0000	4.3300	50.0000	0.0000	(0.4559)	(0.0493)	0.0000	1	(0.5052)	01/06/2025
002152.ZK	12/20/2024	SDB3260123108	100.00	1.6690	180.48	166.90	0.0000	4.3300	50.0000	0.0000	(0.0651)	(0.0070)	0.0000	3	(0.0721)	01/06/2025
002152.ZK	12/20/2024	SDB3260123108	600.00	1.6690	1,082.90	1,001.39	0.0000	4.3300	50.0000	0.0000	(0.3907)	(0.0417)	0.0000	3	(0.4325)	01/06/2025
002152.ZK	12/20/2024	SDB3260123108	53,800.00	1.6690	97,099.69	89,791.50	0.0000	4.3300	50.0000	0.0000	(35.0368)	(3.7413)	0.0000	3	(38.7781)	01/06/2025
002152.ZK	12/20/2024	SDB3260123108	800.00	1.6690	1,443.86	1,335.19	0.0000	4.3300	50.0000	0.0000	(0.5210)	(0.0556)	0.0000	3	(0.5766)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GRG BANKING EQUIPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002152.ZK	12/20/2024	SDB3260123108	400.00	1.6690	721.93	667.59	0.0000	4.3300	50.0000	0.0000	(0.2605)	(0.0278)	0.0000	3	(0.2883)	01/06/2025
002152.ZK	12/20/2024	SDB3260123108	600.00	1.6690	1,082.90	1,001.39	0.0000	4.3300	50.0000	0.0000	(0.3907)	(0.0417)	0.0000	3	(0.4325)	01/06/2025
002152.ZK	12/20/2024	SDB3260123108	100.00	1.6690	180.48	166.90	0.0000	4.3300	50.0000	0.0000	(0.0651)	(0.0070)	0.0000	3	(0.0721)	01/06/2025
002152.ZK	12/20/2024	SDB3260123108	4,900.00	1.6690	8,843.65	8,178.04	0.0000	4.3300	50.0000	0.0000	(3.1911)	(0.3408)	0.0000	3	(3.5318)	01/06/2025
002152.ZK	12/20/2024	SDB3260123108	3,300.00	1.6690	5,955.93	5,507.66	0.0000	4.3300	50.0000	0.0000	(2.1491)	(0.2295)	0.0000	3	(2.3786)	01/06/2025
002152.ZK	12/20/2024	SDB3260123108	4,500.00	1.6690	8,121.72	7,510.44	0.0000	4.3300	50.0000	0.0000	(2.9306)	(0.3129)	0.0000	3	(3.2435)	01/06/2025
002152.ZK	12/20/2024	SDB3260123108	18,900.00	1.6690	34,111.23	31,543.85	0.0000	4.3300	50.0000	0.0000	(12.3085)	(1.3143)	0.0000	3	(13.6228)	01/06/2025
002152.ZK	12/20/2024	SDB3260123108	2,100.00	1.6690	3,790.14	3,504.87	0.0000	4.3300	50.0000	0.0000	(1.3676)	(0.1460)	0.0000	3	(1.5136)	01/06/2025
002152.ZK	12/19/2024	SDB3260123108	100.00	1.6851	180.48	168.51	0.0000	4.5800	50.0000	0.0000	(0.0230)	(0.0023)	0.0000	1	(0.0253)	01/06/2025
002152.ZK	12/19/2024	SDB3260123108	600.00	1.6851	1,082.90	1,011.07	0.0000	4.5800	50.0000	0.0000	(0.1378)	(0.0140)	0.0000	1	(0.1518)	01/06/2025
002152.ZK	12/19/2024	SDB3260123108	53,800.00	1.6851	97,099.69	90,659.03	0.0000	4.5800	50.0000	0.0000	(12.3532)	(1.2592)	0.0000	1	(13.6124)	01/06/2025
002152.ZK	12/19/2024	SDB3260123108	800.00	1.6851	1,443.86	1,348.09	0.0000	4.5800	50.0000	0.0000	(0.1837)	(0.0187)	0.0000	1	(0.2024)	01/06/2025
002152.ZK	12/19/2024	SDB3260123108	400.00	1.6851	721.93	674.04	0.0000	4.5800	50.0000	0.0000	(0.0918)	(0.0094)	0.0000	1	(0.1012)	01/06/2025
002152.ZK	12/19/2024	SDB3260123108	600.00	1.6851	1,082.90	1,011.07	0.0000	4.5800	50.0000	0.0000	(0.1378)	(0.0140)	0.0000	1	(0.1518)	01/06/2025
002152.ZK	12/19/2024	SDB3260123108	100.00	1.6851	180.48	168.51	0.0000	4.5800	50.0000	0.0000	(0.0230)	(0.0023)	0.0000	1	(0.0253)	01/06/2025
002152.ZK	12/19/2024	SDB3260123108	4,900.00	1.6851	8,843.65	8,257.05	0.0000	4.5800	50.0000	0.0000	(1.1251)	(0.1147)	0.0000	1	(1.2398)	01/06/2025
002152.ZK	12/19/2024	SDB3260123108	3,300.00	1.6851	5,955.93	5,560.87	0.0000	4.5800	50.0000	0.0000	(0.7577)	(0.0772)	0.0000	1	(0.8350)	01/06/2025
002152.ZK	12/19/2024	SDB3260123108	4,500.00	1.6851	8,121.72	7,583.00	0.0000	4.5800	50.0000	0.0000	(1.0333)	(0.1053)	0.0000	1	(1.1386)	01/06/2025
002152.ZK	12/19/2024	SDB3260123108	18,900.00	1.6851	34,111.23	31,848.62	0.0000	4.5800	50.0000	0.0000	(4.3397)	(0.4423)	0.0000	1	(4.7820)	01/06/2025
002152.ZK	12/19/2024	SDB3260123108	2,100.00	1.6851	3,790.14	3,538.74	0.0000	4.5800	50.0000	0.0000	(0.4822)	(0.0491)	0.0000	1	(0.5313)	01/06/2025
002152.ZK	12/18/2024	SDB3260123108	100.00	1.7315	180.48	173.15	0.0000	4.5800	50.0000	0.0000	(0.0230)	(0.0024)	0.0000	1	(0.0254)	01/06/2025
002152.ZK	12/18/2024	SDB3260123108	600.00	1.7315	1,082.90	1,038.88	0.0000	4.5800	50.0000	0.0000	(0.1378)	(0.0144)	0.0000	1	(0.1522)	01/06/2025
002152.ZK	12/18/2024	SDB3260123108	53,800.00	1.7315	97,099.69	93,152.49	0.0000	4.5800	50.0000	0.0000	(12.3532)	(1.2938)	0.0000	1	(13.6470)	01/06/2025
002152.ZK	12/18/2024	SDB3260123108	800.00	1.7315	1,443.86	1,385.17	0.0000	4.5800	50.0000	0.0000	(0.1837)	(0.0192)	0.0000	1	(0.2029)	01/06/2025
002152.ZK	12/18/2024	SDB3260123108	400.00	1.7315	721.93	692.58	0.0000	4.5800	50.0000	0.0000	(0.0918)	(0.0096)	0.0000	1	(0.1015)	01/06/2025
002152.ZK	12/18/2024	SDB3260123108	600.00	1.7315	1,082.90	1,038.88	0.0000	4.5800	50.0000	0.0000	(0.1378)	(0.0144)	0.0000	1	(0.1522)	01/06/2025
002152.ZK	12/18/2024	SDB3260123108	100.00	1.7315	180.48	173.15	0.0000	4.5800	50.0000	0.0000	(0.0230)	(0.0024)	0.0000	1	(0.0254)	01/06/2025
002152.ZK	12/18/2024	SDB3260123108	4,900.00	1.7315	8,843.65	8,484.15	0.0000	4.5800	50.0000	0.0000	(1.1251)	(0.1178)	0.0000	1	(1.2429)	01/06/2025
002152.ZK	12/18/2024	SDB3260123108	3,300.00	1.7315	5,955.93	5,713.81	0.0000	4.5800	50.0000	0.0000	(0.7577)	(0.0794)	0.0000	1	(0.8371)	01/06/2025
002152.ZK	12/18/2024	SDB3260123108	4,500.00	1.7315	8,121.72	7,791.57	0.0000	4.5800	50.0000	0.0000	(1.0333)	(0.1082)	0.0000	1	(1.1415)	01/06/2025
002152.ZK	12/18/2024	SDB3260123108	18,900.00	1.7315	34,111.23	32,724.58	0.0000	4.5800	50.0000	0.0000	(4.3397)	(0.4545)	0.0000	1	(4.7942)	01/06/2025
002152.ZK	12/18/2024	SDB3260123108	2,100.00	1.7315	3,790.14	3,636.06	0.0000	4.5800	50.0000	0.0000	(0.4822)	(0.0505)	0.0000	1	(0.5327)	01/06/2025
002152.ZK	12/17/2024	SDB3260123108	100.00	1.8029	180.48	180.29	0.0000	4.5800	50.0000	0.0000	(0.0230)	(0.0025)	0.0000	1	(0.0255)	01/06/2025
002152.ZK	12/17/2024	SDB3260123108	600.00	1.8029	1,082.90	1,081.73	0.0000	4.5800	50.0000	0.0000	(0.1378)	(0.0150)	0.0000	1	(0.1528)	01/06/2025
002152.ZK	12/17/2024	SDB3260123108	53,800.00	1.8029	97,099.69	96,994.94	0.0000	4.5800	50.0000	0.0000	(12.3532)	(1.3472)	0.0000	1	(13.7004)	01/06/2025
002152.ZK	12/17/2024	SDB3260123108	800.00	1.8029	1,443.86	1,442.30	0.0000	4.5800	50.0000	0.0000	(0.1837)	(0.0200)	0.0000	1	(0.2037)	01/06/2025
002152.ZK	12/17/2024	SDB3260123108	400.00	1.8029	721.93	721.15	0.0000	4.5800	50.0000	0.0000	(0.0918)	(0.0100)	0.0000	1	(0.1019)	01/06/2025
002152.ZK	12/17/2024	SDB3260123108	600.00	1.8029	1,082.90	1,081.73	0.0000	4.5800	50.0000	0.0000	(0.1378)	(0.0150)	0.0000	1	(0.1528)	01/06/2025
002152.ZK	12/17/2024	SDB3260123108	100.00	1.8029	180.48	180.29	0.0000	4.5800	50.0000	0.0000	(0.0230)	(0.0025)	0.0000	1	(0.0255)	01/06/2025
002152.ZK	12/17/2024	SDB3260123108	4,900.00	1.8029	8,843.65	8,834.11	0.0000	4.5800	50.0000	0.0000	(1.1251)	(0.1227)	0.0000	1	(1.2478)	01/06/2025
002152.ZK	12/17/2024	SDB3260123108	3,300.00	1.8029	5,955.93	5,949.50	0.0000	4.5800	50.0000	0.0000	(0.7577)	(0.0826)	0.0000	1	(0.8404)	01/06/2025
002152.ZK	12/17/2024	SDB3260123108	4,500.00	1.8029	8,121.72	8,112.96	0.0000	4.5800	50.0000	0.0000	(1.0333)	(0.1127)	0.0000	1	(1.1459)	01/06/2025
002152.ZK	12/17/2024	SDB3260123108	18,900.00	1.8029	34,111.23	34,074.43	0.0000	4.5800	50.0000	0.0000	(4.3397)	(0.4733)	0.0000	1	(4.8130)	01/06/2025
002152.ZK	12/17/2024	SDB3260123108	2,100.00	1.8029	3,790.14	3,786.05	0.0000	4.5800	50.0000	0.0000	(0.4822)	(0.0526)	0.0000	1	(0.5348)	01/06/2025
002152.ZK	12/16/2024	SDB3260123108	100.00	1.7915	180.48	179.15	0.0000	4.5800	50.0000	0.0000	(0.0230)	(0.0025)	0.0000	1	(0.0254)	01/06/2025
002152.ZK	12/16/2024	SDB3260123108	600.00	1.7915	1,082.90	1,074.88	0.0000	4.5800	50.0000	0.0000	(0.1378)	(0.0149)	0.0000	1	(0.1527)	01/06/2025
002152.ZK	12/16/2024	SDB3260123108	53,800.00	1.7915	97,099.69	96,380.55	0.0000	4.5800	50.0000	0.0000	(12.3532)	(1.3386)	0.0000	1	(13.6919)	01/06/2025
002152.ZK	12/16/2024	SDB3260123108	800.00	1.7915	1,443.86	1,433.17	0.0000	4.5800	50.0000	0.0000	(0.1837)	(0.0199)	0.0000	1	(0.2036)	01/06/2025
002152.ZK	12/16/2024	SDB3260123108	400.00	1.7915	721.93	716.58	0.0000	4.5800	50.0000	0.0000	(0.0918)	(0.0100)	0.0000	1	(0.1018)	01/06/2025
002152.ZK	12/16/2024	SDB3260123108	600.00	1.7915	1,082.90	1,074.88	0.0000	4.5800	50.0000	0.0000	(0.1378)	(0.0149)	0.0000	1	(0.1527)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GRG BANKING EQUIPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002152.ZK	12/16/2024	SDB3260123108	100.00	1.7915	180.48	179.15	0.0000	4.5800	50.0000	0.0000	(0.0230)	(0.0025)	0.0000	1	(0.0254)	01/06/2025
002152.ZK	12/16/2024	SDB3260123108	4,900.00	1.7915	8,843.65	8,778.15	0.0000	4.5800	50.0000	0.0000	(1.1251)	(0.1219)	0.0000	1	(1.2470)	01/06/2025
002152.ZK	12/16/2024	SDB3260123108	3,300.00	1.7915	5,955.93	5,911.82	0.0000	4.5800	50.0000	0.0000	(0.7577)	(0.0821)	0.0000	1	(0.8398)	01/06/2025
002152.ZK	12/16/2024	SDB3260123108	4,500.00	1.7915	8,121.72	8,061.57	0.0000	4.5800	50.0000	0.0000	(1.0333)	(0.1120)	0.0000	1	(1.1452)	01/06/2025
002152.ZK	12/16/2024	SDB3260123108	18,900.00	1.7915	34,111.23	33,858.59	0.0000	4.5800	50.0000	0.0000	(4.3397)	(0.4703)	0.0000	1	(4.8100)	01/06/2025
002152.ZK	12/16/2024	SDB3260123108	2,100.00	1.7915	3,790.14	3,762.07	0.0000	4.5800	50.0000	0.0000	(0.4822)	(0.0523)	0.0000	1	(0.5344)	01/06/2025
002152.ZK	12/13/2024	SDB3260123108	100.00	1.8085	180.48	180.85	0.0000	4.5800	50.0000	0.0000	(0.0689)	(0.0075)	0.0000	3	(0.0764)	01/06/2025
002152.ZK	12/13/2024	SDB3260123108	600.00	1.8085	1,082.90	1,085.07	0.0000	4.5800	50.0000	0.0000	(0.4133)	(0.0452)	0.0000	3	(0.4585)	01/06/2025
002152.ZK	12/13/2024	SDB3260123108	53,800.00	1.8085	97,099.69	97,294.93	0.0000	4.5800	50.0000	0.0000	(37.0597)	(4.0540)	0.0000	3	(41.1137)	01/06/2025
002152.ZK	12/13/2024	SDB3260123108	800.00	1.8085	1,443.86	1,446.76	0.0000	4.5800	50.0000	0.0000	(0.5511)	(0.0603)	0.0000	3	(0.6114)	01/06/2025
002152.ZK	12/13/2024	SDB3260123108	400.00	1.8085	721.93	723.38	0.0000	4.5800	50.0000	0.0000	(0.2755)	(0.0301)	0.0000	3	(0.3057)	01/06/2025
002152.ZK	12/13/2024	SDB3260123108	600.00	1.8085	1,082.90	1,085.07	0.0000	4.5800	50.0000	0.0000	(0.4133)	(0.0452)	0.0000	3	(0.4585)	01/06/2025
002152.ZK	12/13/2024	SDB3260123108	100.00	1.8085	180.48	180.85	0.0000	4.5800	50.0000	0.0000	(0.0689)	(0.0075)	0.0000	3	(0.0764)	01/06/2025
002152.ZK	12/13/2024	SDB3260123108	4,900.00	1.8085	8,843.65	8,861.43	0.0000	4.5800	50.0000	0.0000	(3.3753)	(0.3692)	0.0000	3	(3.7446)	01/06/2025
002152.ZK	12/13/2024	SDB3260123108	3,300.00	1.8085	5,955.93	5,967.90	0.0000	4.5800	50.0000	0.0000	(2.2732)	(0.2487)	0.0000	3	(2.5218)	01/06/2025
002152.ZK	12/13/2024	SDB3260123108	4,500.00	1.8085	8,121.72	8,138.05	0.0000	4.5800	50.0000	0.0000	(3.0988)	(0.3391)	0.0000	3	(3.4389)	01/06/2025
002152.ZK	12/13/2024	SDB3260123108	18,900.00	1.8085	34,111.23	34,179.82	0.0000	4.5800	50.0000	0.0000	(13.0191)	(1.4242)	0.0000	3	(14.4433)	01/06/2025
002152.ZK	12/13/2024	SDB3260123108	2,100.00	1.8085	3,790.14	3,797.76	0.0000	4.5800	50.0000	0.0000	(1.4466)	(0.1582)	0.0000	3	(1.6048)	01/06/2025
002152.ZK	12/12/2024	SDB3260123108	100.00	1.8007	180.48	180.07	0.0000	4.5800	50.0000	0.0000	(0.0230)	(0.0025)	0.0000	1	(0.0255)	01/06/2025
002152.ZK	12/12/2024	SDB3260123108	600.00	1.8007	1,082.90	1,080.41	0.0000	4.5800	50.0000	0.0000	(0.1378)	(0.0150)	0.0000	1	(0.1528)	01/06/2025
002152.ZK	12/12/2024	SDB3260123108	53,800.00	1.8007	97,099.69	96,876.42	0.0000	4.5800	50.0000	0.0000	(12.3532)	(1.3455)	0.0000	1	(13.6987)	01/06/2025
002152.ZK	12/12/2024	SDB3260123108	800.00	1.8007	1,443.86	1,440.54	0.0000	4.5800	50.0000	0.0000	(0.1837)	(0.0200)	0.0000	1	(0.2037)	01/06/2025
002152.ZK	12/12/2024	SDB3260123108	400.00	1.8007	721.93	720.27	0.0000	4.5800	50.0000	0.0000	(0.0918)	(0.0100)	0.0000	1	(0.1018)	01/06/2025
002152.ZK	12/12/2024	SDB3260123108	600.00	1.8007	1,082.90	1,080.41	0.0000	4.5800	50.0000	0.0000	(0.1378)	(0.0150)	0.0000	1	(0.1528)	01/06/2025
002152.ZK	12/12/2024	SDB3260123108	100.00	1.8007	180.48	180.07	0.0000	4.5800	50.0000	0.0000	(0.0230)	(0.0025)	0.0000	1	(0.0255)	01/06/2025
002152.ZK	12/12/2024	SDB3260123108	4,900.00	1.8007	8,843.65	8,823.32	0.0000	4.5800	50.0000	0.0000	(1.1251)	(0.1225)	0.0000	1	(1.2477)	01/06/2025
002152.ZK	12/12/2024	SDB3260123108	3,300.00	1.8007	5,955.93	5,942.23	0.0000	4.5800	50.0000	0.0000	(0.7577)	(0.0825)	0.0000	1	(0.8403)	01/06/2025
002152.ZK	12/12/2024	SDB3260123108	4,500.00	1.8007	8,121.72	8,103.05	0.0000	4.5800	50.0000	0.0000	(1.0333)	(0.1125)	0.0000	1	(1.1458)	01/06/2025
002152.ZK	12/12/2024	SDB3260123108	18,900.00	1.8007	34,111.23	34,032.80	0.0000	4.5800	50.0000	0.0000	(4.3397)	(0.4727)	0.0000	1	(4.8124)	01/06/2025
002152.ZK	12/12/2024	SDB3260123108	2,100.00	1.8007	3,790.14	3,781.42	0.0000	4.5800	50.0000	0.0000	(0.4822)	(0.0525)	0.0000	1	(0.5347)	01/06/2025
002152.ZK	12/11/2024	SDB3260123108	100.00	1.8463	180.48	184.63	0.0000	4.5800	50.0000	0.0000	(0.0230)	(0.0026)	0.0000	1	(0.0255)	01/06/2025
002152.ZK	12/11/2024	SDB3260123108	600.00	1.8463	1,082.90	1,107.76	0.0000	4.5800	50.0000	0.0000	(0.1378)	(0.0154)	0.0000	1	(0.1532)	01/06/2025
002152.ZK	12/11/2024	SDB3260123108	53,800.00	1.8463	97,099.69	99,329.22	0.0000	4.5800	50.0000	0.0000	(12.3532)	(1.3796)	0.0000	1	(13.7328)	01/06/2025
002152.ZK	12/11/2024	SDB3260123108	800.00	1.8463	1,443.86	1,477.01	0.0000	4.5800	50.0000	0.0000	(0.1837)	(0.0205)	0.0000	1	(0.2042)	01/06/2025
002152.ZK	12/11/2024	SDB3260123108	400.00	1.8463	721.93	738.51	0.0000	4.5800	50.0000	0.0000	(0.0918)	(0.0103)	0.0000	1	(0.1021)	01/06/2025
002152.ZK	12/11/2024	SDB3260123108	600.00	1.8463	1,082.90	1,107.76	0.0000	4.5800	50.0000	0.0000	(0.1378)	(0.0154)	0.0000	1	(0.1532)	01/06/2025
002152.ZK	12/11/2024	SDB3260123108	100.00	1.8463	180.48	184.63	0.0000	4.5800	50.0000	0.0000	(0.0230)	(0.0026)	0.0000	1	(0.0255)	01/06/2025
002152.ZK	12/11/2024	SDB3260123108	4,900.00	1.8463	8,843.65	9,046.71	0.0000	4.5800	50.0000	0.0000	(1.1251)	(0.1256)	0.0000	1	(1.2508)	01/06/2025
002152.ZK	12/11/2024	SDB3260123108	3,300.00	1.8463	5,955.93	6,092.68	0.0000	4.5800	50.0000	0.0000	(0.7577)	(0.0846)	0.0000	1	(0.8423)	01/06/2025
002152.ZK	12/11/2024	SDB3260123108	4,500.00	1.8463	8,121.72	8,308.21	0.0000	4.5800	50.0000	0.0000	(1.0333)	(0.1154)	0.0000	1	(1.1487)	01/06/2025
002152.ZK	12/11/2024	SDB3260123108	18,900.00	1.8463	34,111.23	34,894.47	0.0000	4.5800	50.0000	0.0000	(4.3397)	(0.4846)	0.0000	1	(4.8244)	01/06/2025
002152.ZK	12/11/2024	SDB3260123108	2,100.00	1.8463	3,790.14	3,877.16	0.0000	4.5800	50.0000	0.0000	(0.4822)	(0.0538)	0.0000	1	(0.5360)	01/06/2025
002152.ZK	12/10/2024	SDB3260123108	100.00	1.8005	180.48	180.05	0.0000	4.5800	50.0000	0.0000	(0.0230)	(0.0025)	0.0000	1	(0.0255)	01/06/2025
002152.ZK	12/10/2024	SDB3260123108	600.00	1.8005	1,082.90	1,080.32	0.0000	4.5800	50.0000	0.0000	(0.1378)	(0.0150)	0.0000	1	(0.1528)	01/06/2025
002152.ZK	12/10/2024	SDB3260123108	53,800.00	1.8005	97,099.69	96,869.00	0.0000	4.5800	50.0000	0.0000	(12.3532)	(1.3454)	0.0000	1	(13.6986)	01/06/2025
002152.ZK	12/10/2024	SDB3260123108	800.00	1.8005	1,443.86	1,440.43	0.0000	4.5800	50.0000	0.0000	(0.1837)	(0.0200)	0.0000	1	(0.2037)	01/06/2025
002152.ZK	12/10/2024	SDB3260123108	400.00	1.8005	721.93	720.22	0.0000	4.5800	50.0000	0.0000	(0.0918)	(0.0100)	0.0000	1	(0.1018)	01/06/2025
002152.ZK	12/10/2024	SDB3260123108	600.00	1.8005	1,082.90	1,080.32	0.0000	4.5800	50.0000	0.0000	(0.1378)	(0.0150)	0.0000	1	(0.1528)	01/06/2025
002152.ZK	12/10/2024	SDB3260123108	100.00	1.8005	180.48	180.05	0.0000	4.5800	50.0000	0.0000	(0.0230)	(0.0025)	0.0000	1	(0.0255)	01/06/2025
002152.ZK	12/10/2024	SDB3260123108	4,900.00	1.8005	8,843.65	8,822.64	0.0000	4.5800	50.0000	0.0000	(1.1251)	(0.1225)	0.0000	1	(1.2476)	01/06/2025

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

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GRG BANKING EQUIPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002152.ZK	12/10/2024	SDB3260123108	3,300.00	1.8005	5,955.93	5,941.78	0.0000	4.5800	50.0000	0.0000	(0.7577)	(0.0825)	0.0000	1	(0.8403)	01/06/2025
002152.ZK	12/10/2024	SDB3260123108	4,500.00	1.8005	8,121.72	8,102.43	0.0000	4.5800	50.0000	0.0000	(1.0333)	(0.1125)	0.0000	1	(1.1458)	01/06/2025
002152.ZK	12/10/2024	SDB3260123108	18,900.00	1.8005	34,111.23	34,030.19	0.0000	4.5800	50.0000	0.0000	(4.3397)	(0.4726)	0.0000	1	(4.8123)	01/06/2025
002152.ZK	12/10/2024	SDB3260123108	2,100.00	1.8005	3,790.14	3,781.13	0.0000	4.5800	50.0000	0.0000	(0.4822)	(0.0525)	0.0000	1	(0.5347)	01/06/2025
002152.ZK	12/09/2024	SDB3260123108	100.00	1.8174	180.48	181.74	0.0000	4.5800	50.0000	0.0000	(0.0230)	(0.0025)	0.0000	1	(0.0255)	01/06/2025
002152.ZK	12/09/2024	SDB3260123108	600.00	1.8174	1,082.90	1,090.46	0.0000	4.5800	50.0000	0.0000	(0.1378)	(0.0151)	0.0000	1	(0.1529)	01/06/2025
002152.ZK	12/09/2024	SDB3260123108	53,800.00	1.8174	97,099.69	97,777.90	0.0000	4.5800	50.0000	0.0000	(12.3532)	(1.3580)	0.0000	1	(13.7113)	01/06/2025
002152.ZK	12/09/2024	SDB3260123108	800.00	1.8174	1,443.86	1,453.95	0.0000	4.5800	50.0000	0.0000	(0.1837)	(0.0202)	0.0000	1	(0.2039)	01/06/2025
002152.ZK	12/09/2024	SDB3260123108	400.00	1.8174	721.93	726.97	0.0000	4.5800	50.0000	0.0000	(0.0918)	(0.0101)	0.0000	1	(0.1019)	01/06/2025
002152.ZK	12/09/2024	SDB3260123108	600.00	1.8174	1,082.90	1,090.46	0.0000	4.5800	50.0000	0.0000	(0.1378)	(0.0151)	0.0000	1	(0.1529)	01/06/2025
002152.ZK	12/09/2024	SDB3260123108	100.00	1.8174	180.48	181.74	0.0000	4.5800	50.0000	0.0000	(0.0230)	(0.0025)	0.0000	1	(0.0255)	01/06/2025
002152.ZK	12/09/2024	SDB3260123108	4,900.00	1.8174	8,843.65	8,905.42	0.0000	4.5800	50.0000	0.0000	(1.1251)	(0.1237)	0.0000	1	(1.2488)	01/06/2025
002152.ZK	12/09/2024	SDB3260123108	3,300.00	1.8174	5,955.93	5,997.53	0.0000	4.5800	50.0000	0.0000	(0.7577)	(0.0833)	0.0000	1	(0.8410)	01/06/2025
002152.ZK	12/09/2024	SDB3260123108	4,500.00	1.8174	8,121.72	8,178.45	0.0000	4.5800	50.0000	0.0000	(1.0333)	(0.1136)	0.0000	1	(1.1469)	01/06/2025
002152.ZK	12/09/2024	SDB3260123108	18,900.00	1.8174	34,111.23	34,349.48	0.0000	4.5800	50.0000	0.0000	(4.3397)	(0.4771)	0.0000	1	(4.8168)	01/06/2025
002152.ZK	12/09/2024	SDB3260123108	2,100.00	1.8174	3,790.14	3,816.61	0.0000	4.5800	50.0000	0.0000	(0.4822)	(0.0530)	0.0000	1	(0.5352)	01/06/2025
002152.ZK	12/06/2024	SDB3260123108	100.00	1.8174	180.48	187.14	0.0000	4.5800	50.0000	0.0000	(0.0689)	(0.0078)	0.0000	3	(0.0767)	01/06/2025
002152.ZK	12/06/2024	SDB3260123108	600.00	1.8174	1,082.90	1,122.82	0.0000	4.5800	50.0000	0.0000	(0.4133)	(0.0468)	0.0000	3	(0.4601)	01/06/2025
002152.ZK	12/06/2024	SDB3260123108	53,800.00	1.8174	97,099.69	100,679.22	0.0000	4.5800	50.0000	0.0000	(37.0597)	(4.1950)	0.0000	3	(41.2547)	01/06/2025
002152.ZK	12/06/2024	SDB3260123108	800.00	1.8174	1,443.86	1,497.09	0.0000	4.5800	50.0000	0.0000	(0.5511)	(0.0624)	0.0000	3	(0.6135)	01/06/2025
002152.ZK	12/06/2024	SDB3260123108	400.00	1.8174	721.93	748.54	0.0000	4.5800	50.0000	0.0000	(0.2755)	(0.0312)	0.0000	3	(0.3067)	01/06/2025
002152.ZK	12/06/2024	SDB3260123108	600.00	1.8174	1,082.90	1,122.82	0.0000	4.5800	50.0000	0.0000	(0.4133)	(0.0468)	0.0000	3	(0.4601)	01/06/2025
002152.ZK	12/06/2024	SDB3260123108	100.00	1.8174	180.48	187.14	0.0000	4.5800	50.0000	0.0000	(0.0689)	(0.0078)	0.0000	3	(0.0767)	01/06/2025
002152.ZK	12/06/2024	SDB3260123108	4,900.00	1.8174	8,843.65	9,169.67	0.0000	4.5800	50.0000	0.0000	(3.3753)	(0.3821)	0.0000	3	(3.7574)	01/06/2025
002152.ZK	12/06/2024	SDB3260123108	3,300.00	1.8174	5,955.93	6,175.49	0.0000	4.5800	50.0000	0.0000	(2.2732)	(0.2573)	0.0000	3	(2.5305)	01/06/2025
002152.ZK	12/06/2024	SDB3260123108	4,500.00	1.8174	8,121.72	8,421.12	0.0000	4.5800	50.0000	0.0000	(3.0998)	(0.3509)	0.0000	3	(3.4507)	01/06/2025
002152.ZK	12/06/2024	SDB3260123108	18,900.00	1.8174	34,111.23	35,368.72	0.0000	4.5800	50.0000	0.0000	(13.0191)	(1.4737)	0.0000	3	(14.4928)	01/06/2025
002152.ZK	12/06/2024	SDB3260123108	2,100.00	1.8174	3,790.14	3,929.86	0.0000	4.5800	50.0000	0.0000	(1.4466)	(0.1637)	0.0000	3	(1.6103)	01/06/2025
002152.ZK	12/05/2024	SDB3260123108	100.00	1.8047	180.48	180.47	0.0000	4.5800	50.0000	0.0000	(0.0230)	(0.0025)	0.0000	1	(0.0255)	01/06/2025
002152.ZK	12/05/2024	SDB3260123108	600.00	1.8047	1,082.90	1,082.82	0.0000	4.5800	50.0000	0.0000	(0.1378)	(0.0150)	0.0000	1	(0.1528)	01/06/2025
002152.ZK	12/05/2024	SDB3260123108	53,800.00	1.8047	97,099.69	97,092.59	0.0000	4.5800	50.0000	0.0000	(12.3532)	(1.3485)	0.0000	1	(13.7017)	01/06/2025
002152.ZK	12/05/2024	SDB3260123108	800.00	1.8047	1,443.86	1,443.76	0.0000	4.5800	50.0000	0.0000	(0.1837)	(0.0201)	0.0000	1	(0.2037)	01/06/2025
002152.ZK	12/05/2024	SDB3260123108	400.00	1.8047	721.93	721.88	0.0000	4.5800	50.0000	0.0000	(0.0918)	(0.0100)	0.0000	1	(0.1019)	01/06/2025
002152.ZK	12/05/2024	SDB3260123108	600.00	1.8047	1,082.90	1,082.82	0.0000	4.5800	50.0000	0.0000	(0.1378)	(0.0150)	0.0000	1	(0.1528)	01/06/2025
002152.ZK	12/05/2024	SDB3260123108	100.00	1.8047	180.48	180.47	0.0000	4.5800	50.0000	0.0000	(0.0230)	(0.0025)	0.0000	1	(0.0255)	01/06/2025
002152.ZK	12/05/2024	SDB3260123108	4,900.00	1.8047	8,843.65	8,843.01	0.0000	4.5800	50.0000	0.0000	(1.1251)	(0.1228)	0.0000	1	(1.2479)	01/06/2025
002152.ZK	12/05/2024	SDB3260123108	3,300.00	1.8047	5,955.93	5,955.49	0.0000	4.5800	50.0000	0.0000	(0.7577)	(0.0827)	0.0000	1	(0.8404)	01/06/2025
002152.ZK	12/05/2024	SDB3260123108	4,500.00	1.8047	8,121.72	8,121.13	0.0000	4.5800	50.0000	0.0000	(1.0333)	(0.1128)	0.0000	1	(1.1461)	01/06/2025
002152.ZK	12/05/2024	SDB3260123108	18,900.00	1.8047	34,111.23	34,108.74	0.0000	4.5800	50.0000	0.0000	(4.3397)	(0.4737)	0.0000	1	(4.8134)	01/06/2025
002152.ZK	12/05/2024	SDB3260123108	2,100.00	1.8047	3,790.14	3,789.86	0.0000	4.5800	50.0000	0.0000	(0.4822)	(0.0526)	0.0000	1	(0.5348)	01/06/2025
002152.ZK	12/04/2024	SDB3260123108	100.00	1.8048	180.48	180.48	0.0000	4.5800	50.0000	0.0000	(0.0230)	(0.0025)	0.0000	1	(0.0255)	01/06/2025
002152.ZK	12/04/2024	SDB3260123108	600.00	1.8048	1,082.90	1,082.90	0.0000	4.5800	50.0000	0.0000	(0.1378)	(0.0150)	0.0000	1	(0.1528)	01/06/2025
002152.ZK	12/04/2024	SDB3260123108	53,800.00	1.8048	97,099.69	97,099.69	0.0000	4.5800	50.0000	0.0000	(12.3532)	(1.3486)	0.0000	1	(13.7018)	01/06/2025
002152.ZK	12/04/2024	SDB3260123108	800.00	1.8048	1,443.86	1,443.86	0.0000	4.5800	50.0000	0.0000	(0.1837)	(0.0201)	0.0000	1	(0.2037)	01/06/2025
002152.ZK	12/04/2024	SDB3260123108	400.00	1.8048	721.93	721.93	0.0000	4.5800	50.0000	0.0000	(0.0918)	(0.0100)	0.0000	1	(0.1019)	01/06/2025
002152.ZK	12/04/2024	SDB3260123108	600.00	1.8048	1,082.90	1,082.90	0.0000	4.5800	50.0000	0.0000	(0.1378)	(0.0150)	0.0000	1	(0.1528)	01/06/2025
002152.ZK	12/04/2024	SDB3260123108	100.00	1.8048	180.48	180.48	0.0000	4.5800	50.0000	0.0000	(0.0230)	(0.0025)	0.0000	1	(0.0255)	01/06/2025
002152.ZK	12/04/2024	SDB3260123108	4,900.00	1.8048	8,843.65	8,843.65	0.0000	4.5800	50.0000	0.0000	(1.1251)	(0.1228)	0.0000	1	(1.2479)	01/06/2025
002152.ZK	12/04/2024	SDB3260123108	3,300.00	1.8048	5,955.93	5,955.93	0.0000	4.5800	50.0000	0.0000	(0.7577)	(0.0827)	0.0000	1	(0.8404)	01/06/2025
002152.ZK	12/04/2024	SDB3260123108	4,500.00	1.8048	8,121.72	8,121.72	0.0000	4.5800	50.0000	0.0000	(1.0333)	(0.1128)	0.0000	1	(1.1461)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GRG BANKING EQUIPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002152.ZK	12/04/2024	SDB3260123108	18,900.00	1.8048	34,111.23	34,111.23	0.0000	4.5800	50.0000	0.0000	(4.3397)	(0.4738)	0.0000	1	(4.8135)	01/06/2025
002152.ZK	12/04/2024	SDB3260123108	2,100.00	1.8048	3,790.14	3,790.14	0.0000	4.5800	50.0000	0.0000	(0.4822)	(0.0526)	0.0000	1	(0.5348)	01/06/2025
TOTAL GRG BANKING EQUIPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND												(663.5140)	(71.9960)	0.0000	(735.5100)	

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066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GUANGDONG HONGDA BLASTING CO., LTD. CMN CLASS A SERIES NORTHBOUND																
002683.ZK	01/03/2025	SDB3260123444	700.00	3.7321	2,687.34	2,612.49	0.0000	4.3300	50.0000	0.0000	(0.9697)	(0.1089)	0.0000	3	(1.0785)	01/06/2025
002683.ZK	01/03/2025	SDB3260123444	1,000.00	3.7321	3,839.06	3,732.13	0.0000	4.3300	50.0000	0.0000	(1.3853)	(0.1555)	0.0000	3	(1.5408)	01/06/2025
002683.ZK	01/03/2025	SDB3260123444	2,000.00	3.7321	7,678.12	7,464.26	0.0000	4.3300	50.0000	0.0000	(2.7705)	(0.3110)	0.0000	3	(3.0815)	01/06/2025
002683.ZK	01/03/2025	SDB3260123444	4,300.00	3.7321	16,507.95	16,048.15	0.0000	4.3300	50.0000	0.0000	(5.9566)	(0.6687)	0.0000	3	(6.6253)	01/06/2025
002683.ZK	01/03/2025	SDB3260123444	2,600.00	3.7321	9,981.55	9,703.54	0.0000	4.3300	50.0000	0.0000	(3.6017)	(0.4043)	0.0000	3	(4.0060)	01/06/2025
002683.ZK	01/02/2025	SDB3260123444	700.00	3.7886	2,687.34	2,652.03	0.0000	4.3300	50.0000	0.0000	(0.3232)	(0.0368)	0.0000	1	(0.3601)	01/06/2025
002683.ZK	01/02/2025	SDB3260123444	1,000.00	3.7886	3,839.06	3,788.62	0.0000	4.3300	50.0000	0.0000	(0.4618)	(0.0526)	0.0000	1	(0.5144)	01/06/2025
002683.ZK	01/02/2025	SDB3260123444	2,000.00	3.7886	7,678.12	7,577.24	0.0000	4.3300	50.0000	0.0000	(0.9235)	(0.1052)	0.0000	1	(1.0287)	01/06/2025
002683.ZK	01/02/2025	SDB3260123444	4,300.00	3.7886	16,507.95	16,291.07	0.0000	4.3300	50.0000	0.0000	(1.9855)	(0.2263)	0.0000	1	(2.2118)	01/06/2025
002683.ZK	01/02/2025	SDB3260123444	2,600.00	3.7886	9,981.55	9,850.41	0.0000	4.3300	50.0000	0.0000	(1.2006)	(0.1368)	0.0000	1	(1.3374)	01/06/2025
002683.ZK	12/31/2024	SDB3260123444	700.00	3.7828	2,687.34	2,647.98	0.0000	4.3300	50.0000	0.0000	(0.6465)	(0.0736)	0.0000	2	(0.7200)	01/06/2025
002683.ZK	12/31/2024	SDB3260123444	1,000.00	3.7828	3,839.06	3,782.83	0.0000	4.3300	50.0000	0.0000	(0.9235)	(0.1051)	0.0000	2	(1.0286)	01/06/2025
002683.ZK	12/31/2024	SDB3260123444	2,000.00	3.7828	7,678.12	7,565.67	0.0000	4.3300	50.0000	0.0000	(1.8470)	(0.2102)	0.0000	2	(2.0572)	01/06/2025
002683.ZK	12/31/2024	SDB3260123444	4,300.00	3.7828	16,507.95	16,266.18	0.0000	4.3300	50.0000	0.0000	(3.9711)	(0.4518)	0.0000	2	(4.4229)	01/06/2025
002683.ZK	12/31/2024	SDB3260123444	2,600.00	3.7828	9,981.55	9,835.37	0.0000	4.3300	50.0000	0.0000	(2.4011)	(0.2732)	0.0000	2	(2.6743)	01/06/2025
002683.ZK	12/30/2024	SDB3260123444	700.00	3.7781	2,687.34	2,644.64	0.0000	4.3300	50.0000	0.0000	(0.3232)	(0.0367)	0.0000	1	(0.3600)	01/06/2025
002683.ZK	12/30/2024	SDB3260123444	1,000.00	3.7781	3,839.06	3,778.05	0.0000	4.3300	50.0000	0.0000	(0.4618)	(0.0525)	0.0000	1	(0.5142)	01/06/2025
002683.ZK	12/30/2024	SDB3260123444	2,000.00	3.7781	7,678.12	7,556.11	0.0000	4.3300	50.0000	0.0000	(0.9235)	(0.1049)	0.0000	1	(1.0285)	01/06/2025
002683.ZK	12/30/2024	SDB3260123444	4,300.00	3.7781	16,507.95	16,245.63	0.0000	4.3300	50.0000	0.0000	(1.9855)	(0.2256)	0.0000	1	(2.2112)	01/06/2025
002683.ZK	12/30/2024	SDB3260123444	2,600.00	3.7781	9,981.55	9,822.94	0.0000	4.3300	50.0000	0.0000	(1.2006)	(0.1364)	0.0000	1	(1.3370)	01/06/2025
002683.ZK	12/27/2024	SDB3260123444	700.00	3.7972	2,687.34	2,658.05	0.0000	4.3300	50.0000	0.0000	(0.9697)	(0.1108)	0.0000	3	(1.0804)	01/06/2025
002683.ZK	12/27/2024	SDB3260123444	1,000.00	3.7972	3,839.06	3,797.21	0.0000	4.3300	50.0000	0.0000	(1.3853)	(0.1582)	0.0000	3	(1.5435)	01/06/2025
002683.ZK	12/27/2024	SDB3260123444	2,000.00	3.7972	7,678.12	7,594.42	0.0000	4.3300	50.0000	0.0000	(2.7705)	(0.3164)	0.0000	3	(3.0870)	01/06/2025
002683.ZK	12/27/2024	SDB3260123444	4,300.00	3.7972	16,507.95	16,328.00	0.0000	4.3300	50.0000	0.0000	(5.9566)	(0.6803)	0.0000	3	(6.6370)	01/06/2025
002683.ZK	12/27/2024	SDB3260123444	2,600.00	3.7972	9,981.55	9,872.74	0.0000	4.3300	50.0000	0.0000	(3.6017)	(0.4114)	0.0000	3	(4.0130)	01/06/2025
002683.ZK	12/26/2024	SDB3260123444	700.00	3.7941	2,687.34	2,655.87	0.0000	4.3300	50.0000	0.0000	(0.3232)	(0.0369)	0.0000	1	(0.3601)	01/06/2025
002683.ZK	12/26/2024	SDB3260123444	1,000.00	3.7941	3,839.06	3,794.09	0.0000	4.3300	50.0000	0.0000	(0.4618)	(0.0527)	0.0000	1	(0.5144)	01/06/2025
002683.ZK	12/26/2024	SDB3260123444	2,000.00	3.7941	7,678.12	7,588.19	0.0000	4.3300	50.0000	0.0000	(0.9235)	(0.1054)	0.0000	1	(1.0289)	01/06/2025
002683.ZK	12/26/2024	SDB3260123444	4,300.00	3.7941	16,507.95	16,314.60	0.0000	4.3300	50.0000	0.0000	(1.9855)	(0.2266)	0.0000	1	(2.2121)	01/06/2025
002683.ZK	12/26/2024	SDB3260123444	2,600.00	3.7941	9,981.55	9,864.64	0.0000	4.3300	50.0000	0.0000	(1.2006)	(0.1370)	0.0000	1	(1.3376)	01/06/2025
002683.ZK	12/24/2024	SDB3260123444	700.00	3.7941	2,687.34	2,655.87	0.0000	4.3300	50.0000	0.0000	(0.6465)	(0.0738)	0.0000	2	(0.7202)	01/06/2025
002683.ZK	12/24/2024	SDB3260123444	1,000.00	3.7941	3,839.06	3,794.09	0.0000	4.3300	50.0000	0.0000	(0.9235)	(0.1054)	0.0000	2	(1.0289)	01/06/2025
002683.ZK	12/24/2024	SDB3260123444	2,000.00	3.7941	7,678.12	7,588.19	0.0000	4.3300	50.0000	0.0000	(1.8470)	(0.2108)	0.0000	2	(2.0578)	01/06/2025
002683.ZK	12/24/2024	SDB3260123444	4,300.00	3.7941	16,507.95	16,314.60	0.0000	4.3300	50.0000	0.0000	(3.9711)	(0.4532)	0.0000	2	(4.4243)	01/06/2025
002683.ZK	12/24/2024	SDB3260123444	2,600.00	3.7941	9,981.55	9,864.64	0.0000	4.3300	50.0000	0.0000	(2.4011)	(0.2740)	0.0000	2	(2.6751)	01/06/2025
002683.ZK	12/23/2024	SDB3260123444	700.00	3.7570	2,687.34	2,629.90	0.0000	4.3300	50.0000	0.0000	(0.3232)	(0.0365)	0.0000	1	(0.3598)	01/06/2025
002683.ZK	12/23/2024	SDB3260123444	1,000.00	3.7570	3,839.06	3,757.00	0.0000	4.3300	50.0000	0.0000	(0.4618)	(0.0522)	0.0000	1	(0.5139)	01/06/2025
002683.ZK	12/23/2024	SDB3260123444	2,000.00	3.7570	7,678.12	7,513.99	0.0000	4.3300	50.0000	0.0000	(0.9235)	(0.1044)	0.0000	1	(1.0279)	01/06/2025
002683.ZK	12/23/2024	SDB3260123444	4,300.00	3.7570	16,507.95	16,155.08	0.0000	4.3300	50.0000	0.0000	(1.9855)	(0.2244)	0.0000	1	(2.2099)	01/06/2025
002683.ZK	12/23/2024	SDB3260123444	2,600.00	3.7570	9,981.55	9,768.19	0.0000	4.3300	50.0000	0.0000	(1.2006)	(0.1357)	0.0000	1	(1.3362)	01/06/2025
002683.ZK	12/20/2024	SDB3260123444	700.00	3.7892	2,687.34	2,652.41	0.0000	4.3300	50.0000	0.0000	(0.9697)	(0.1105)	0.0000	3	(1.0802)	01/06/2025
002683.ZK	12/20/2024	SDB3260123444	1,000.00	3.7892	3,839.06	3,789.16	0.0000	4.3300	50.0000	0.0000	(1.3853)	(0.1579)	0.0000	3	(1.5431)	01/06/2025
002683.ZK	12/20/2024	SDB3260123444	2,000.00	3.7892	7,678.12	7,578.32	0.0000	4.3300	50.0000	0.0000	(2.7705)	(0.3158)	0.0000	3	(3.0863)	01/06/2025
002683.ZK	12/20/2024	SDB3260123444	4,300.00	3.7892	16,507.95	16,293.40	0.0000	4.3300	50.0000	0.0000	(5.9566)	(0.6789)	0.0000	3	(6.6355)	01/06/2025
002683.ZK	12/20/2024	SDB3260123444	2,600.00	3.7892	9,981.55	9,851.82	0.0000	4.3300	50.0000	0.0000	(3.6017)	(0.4105)	0.0000	3	(4.0122)	01/06/2025
002683.ZK	12/19/2024	SDB3260123444	700.00	3.8382	2,687.34	2,686.71	0.0000	4.5800	50.0000	0.0000	(0.3419)	(0.0373)	0.0000	1	(0.3792)	01/06/2025
002683.ZK	12/19/2024	SDB3260123444	1,000.00	3.8382	3,839.06	3,838.16	0.0000	4.5800	50.0000	0.0000	(0.4884)	(0.0533)	0.0000	1	(0.5417)	01/06/2025
002683.ZK	12/19/2024	SDB3260123444	2,000.00	3.8382	7,678.12	7,676.32	0.0000	4.5800	50.0000	0.0000	(0.9768)	(0.1066)	0.0000	1	(1.0834)	01/06/2025
002683.ZK	12/19/2024	SDB3260123444	4,300.00	3.8382	16,507.95	16,504.08	0.0000	4.5800	50.0000	0.0000	(2.1002)	(0.2292)	0.0000	1	(2.3294)	01/06/2025
002683.ZK	12/19/2024	SDB3260123444	1,000.00	3.8382	3,839.06	3,838.16	0.0000	4.5800	50.0000	0.0000	(0.4884)	(0.0533)	0.0000	1	(0.5417)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GUANGDONG HONGDA BLASTING CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002683.ZK	12/19/2024	SDB3260123444	2,600.00	3.8382	9,981.55	9,979.21	0.0000	4.5800	50.0000	0.0000	(1.2699)	(0.1386)	0.0000	1	(1.4085)	01/06/2025
002683.ZK	12/18/2024	SDB3260123444	700.00	3.8759	2,687.34	2,713.12	0.0000	4.5800	50.0000	0.0000	(0.3419)	(0.0377)	0.0000	1	(0.3796)	01/06/2025
002683.ZK	12/18/2024	SDB3260123444	1,000.00	3.8759	3,839.06	3,875.89	0.0000	4.5800	50.0000	0.0000	(0.4884)	(0.0538)	0.0000	1	(0.5422)	01/06/2025
002683.ZK	12/18/2024	SDB3260123444	2,000.00	3.8759	7,678.12	7,751.78	0.0000	4.5800	50.0000	0.0000	(0.9768)	(0.1077)	0.0000	1	(1.0845)	01/06/2025
002683.ZK	12/18/2024	SDB3260123444	4,300.00	3.8759	16,507.95	16,666.32	0.0000	4.5800	50.0000	0.0000	(2.1002)	(0.2315)	0.0000	1	(2.3317)	01/06/2025
002683.ZK	12/18/2024	SDB3260123444	1,000.00	3.8759	3,839.06	3,875.89	0.0000	4.5800	50.0000	0.0000	(0.4884)	(0.0538)	0.0000	1	(0.5422)	01/06/2025
002683.ZK	12/18/2024	SDB3260123444	2,600.00	3.8759	9,981.55	10,077.31	0.0000	4.5800	50.0000	0.0000	(1.2699)	(0.1400)	0.0000	1	(1.4098)	01/06/2025
002683.ZK	12/17/2024	SDB3260123444	700.00	3.9457	2,687.34	2,761.99	0.0000	4.5800	50.0000	0.0000	(0.3419)	(0.0384)	0.0000	1	(0.3803)	01/06/2025
002683.ZK	12/17/2024	SDB3260123444	1,000.00	3.9457	3,839.06	3,945.69	0.0000	4.5800	50.0000	0.0000	(0.4884)	(0.0548)	0.0000	1	(0.5432)	01/06/2025
002683.ZK	12/17/2024	SDB3260123444	2,000.00	3.9457	7,678.12	7,891.39	0.0000	4.5800	50.0000	0.0000	(0.9768)	(0.1096)	0.0000	1	(1.0864)	01/06/2025
002683.ZK	12/17/2024	SDB3260123444	4,300.00	3.9457	16,507.95	16,966.48	0.0000	4.5800	50.0000	0.0000	(2.1002)	(0.2356)	0.0000	1	(2.3358)	01/06/2025
002683.ZK	12/17/2024	SDB3260123444	1,000.00	3.9457	3,839.06	3,945.69	0.0000	4.5800	50.0000	0.0000	(0.4884)	(0.0548)	0.0000	1	(0.5432)	01/06/2025
002683.ZK	12/17/2024	SDB3260123444	2,600.00	3.9457	9,981.55	10,258.80	0.0000	4.5800	50.0000	0.0000	(1.2699)	(0.1425)	0.0000	1	(1.4124)	01/06/2025
002683.ZK	12/16/2024	SDB3260123444	700.00	3.8640	2,687.34	2,704.83	0.0000	4.5800	50.0000	0.0000	(0.3419)	(0.0376)	0.0000	1	(0.3795)	01/06/2025
002683.ZK	12/16/2024	SDB3260123444	1,000.00	3.8640	3,839.06	3,864.04	0.0000	4.5800	50.0000	0.0000	(0.4884)	(0.0537)	0.0000	1	(0.5421)	01/06/2025
002683.ZK	12/16/2024	SDB3260123444	2,000.00	3.8640	7,678.12	7,728.08	0.0000	4.5800	50.0000	0.0000	(0.9768)	(0.1073)	0.0000	1	(1.0842)	01/06/2025
002683.ZK	12/16/2024	SDB3260123444	4,300.00	3.8640	16,507.95	16,615.38	0.0000	4.5800	50.0000	0.0000	(2.1002)	(0.2308)	0.0000	1	(2.3309)	01/06/2025
002683.ZK	12/16/2024	SDB3260123444	1,000.00	3.8640	3,839.06	3,864.04	0.0000	4.5800	50.0000	0.0000	(0.4884)	(0.0537)	0.0000	1	(0.5421)	01/06/2025
002683.ZK	12/16/2024	SDB3260123444	2,600.00	3.8640	9,981.55	10,046.51	0.0000	4.5800	50.0000	0.0000	(1.2699)	(0.1395)	0.0000	1	(1.4094)	01/06/2025
002683.ZK	12/13/2024	SDB3260123444	700.00	3.9676	2,687.34	2,777.29	0.0000	4.5800	50.0000	0.0000	(1.0257)	(0.1157)	0.0000	3	(1.1414)	01/06/2025
002683.ZK	12/13/2024	SDB3260123444	1,000.00	3.9676	3,839.06	3,967.56	0.0000	4.5800	50.0000	0.0000	(1.4652)	(0.1653)	0.0000	3	(1.6306)	01/06/2025
002683.ZK	12/13/2024	SDB3260123444	2,000.00	3.9676	7,678.12	7,935.12	0.0000	4.5800	50.0000	0.0000	(2.9305)	(0.3306)	0.0000	3	(3.2611)	01/06/2025
002683.ZK	12/13/2024	SDB3260123444	4,300.00	3.9676	16,507.95	17,060.50	0.0000	4.5800	50.0000	0.0000	(6.3005)	(0.7109)	0.0000	3	(7.0114)	01/06/2025
002683.ZK	12/13/2024	SDB3260123444	1,000.00	3.9676	3,839.06	3,967.56	0.0000	4.5800	50.0000	0.0000	(1.4652)	(0.1653)	0.0000	3	(1.6306)	01/06/2025
002683.ZK	12/13/2024	SDB3260123444	2,600.00	3.9676	9,981.55	10,315.65	0.0000	4.5800	50.0000	0.0000	(3.8096)	(0.4298)	0.0000	3	(4.2394)	01/06/2025
002683.ZK	12/12/2024	SDB3260123444	700.00	3.8770	2,687.34	2,713.91	0.0000	4.5800	50.0000	0.0000	(0.3419)	(0.0377)	0.0000	1	(0.3796)	01/06/2025
002683.ZK	12/12/2024	SDB3260123444	1,000.00	3.8770	3,839.06	3,877.01	0.0000	4.5800	50.0000	0.0000	(0.4884)	(0.0538)	0.0000	1	(0.5423)	01/06/2025
002683.ZK	12/12/2024	SDB3260123444	2,000.00	3.8770	7,678.12	7,754.02	0.0000	4.5800	50.0000	0.0000	(0.9768)	(0.1077)	0.0000	1	(1.0845)	01/06/2025
002683.ZK	12/12/2024	SDB3260123444	4,300.00	3.8770	16,507.95	16,671.15	0.0000	4.5800	50.0000	0.0000	(2.1002)	(0.2315)	0.0000	1	(2.3317)	01/06/2025
002683.ZK	12/12/2024	SDB3260123444	1,000.00	3.8770	3,839.06	3,877.01	0.0000	4.5800	50.0000	0.0000	(0.4884)	(0.0538)	0.0000	1	(0.5423)	01/06/2025
002683.ZK	12/12/2024	SDB3260123444	2,600.00	3.8770	9,981.55	10,080.23	0.0000	4.5800	50.0000	0.0000	(1.2699)	(0.1400)	0.0000	1	(1.4099)	01/06/2025
002683.ZK	12/11/2024	SDB3260123444	700.00	3.9927	2,687.34	2,794.87	0.0000	4.5800	50.0000	0.0000	(0.3419)	(0.0388)	0.0000	1	(0.3807)	01/06/2025
002683.ZK	12/11/2024	SDB3260123444	1,000.00	3.9927	3,839.06	3,992.68	0.0000	4.5800	50.0000	0.0000	(0.4884)	(0.0555)	0.0000	1	(0.5439)	01/06/2025
002683.ZK	12/11/2024	SDB3260123444	2,000.00	3.9927	7,678.12	7,985.35	0.0000	4.5800	50.0000	0.0000	(0.9768)	(0.1109)	0.0000	1	(1.0877)	01/06/2025
002683.ZK	12/11/2024	SDB3260123444	4,300.00	3.9927	16,507.95	17,168.51	0.0000	4.5800	50.0000	0.0000	(2.1002)	(0.2385)	0.0000	1	(2.3386)	01/06/2025
002683.ZK	12/11/2024	SDB3260123444	5,000.00	3.9927	19,195.29	19,963.38	0.0000	4.5800	50.0000	0.0000	(2.4421)	(0.2773)	0.0000	1	(2.7193)	01/06/2025
002683.ZK	12/11/2024	SDB3260123444	2,600.00	3.9927	9,981.55	10,380.96	0.0000	4.5800	50.0000	0.0000	(1.2699)	(0.1442)	0.0000	1	(1.4141)	01/06/2025
002683.ZK	12/11/2024	SDB3260123444	1,400.00	3.9927	5,374.68	5,589.75	0.0000	4.5800	50.0000	0.0000	(0.6838)	(0.0776)	0.0000	1	(0.7614)	01/06/2025
002683.ZK	12/10/2024	SDB3260123444	700.00	3.7481	2,687.34	2,623.70	0.0000	4.5800	50.0000	0.0000	(0.3419)	(0.0364)	0.0000	1	(0.3783)	01/06/2025
002683.ZK	12/10/2024	SDB3260123444	1,000.00	3.7481	3,839.06	3,748.14	0.0000	4.5800	50.0000	0.0000	(0.4884)	(0.0521)	0.0000	1	(0.5405)	01/06/2025
002683.ZK	12/10/2024	SDB3260123444	2,000.00	3.7481	7,678.12	7,496.29	0.0000	4.5800	50.0000	0.0000	(0.9768)	(0.1041)	0.0000	1	(1.0809)	01/06/2025
002683.ZK	12/10/2024	SDB3260123444	4,300.00	3.7481	16,507.95	16,117.02	0.0000	4.5800	50.0000	0.0000	(2.1002)	(0.2238)	0.0000	1	(2.3240)	01/06/2025
002683.ZK	12/10/2024	SDB3260123444	5,000.00	3.7481	19,195.29	18,740.72	0.0000	4.5800	50.0000	0.0000	(2.4421)	(0.2603)	0.0000	1	(2.7024)	01/06/2025
002683.ZK	12/10/2024	SDB3260123444	2,600.00	3.7481	9,981.55	9,745.17	0.0000	4.5800	50.0000	0.0000	(1.2699)	(0.1353)	0.0000	1	(1.4052)	01/06/2025
002683.ZK	12/10/2024	SDB3260123444	1,400.00	3.7481	5,374.68	5,247.40	0.0000	4.5800	50.0000	0.0000	(0.6838)	(0.0729)	0.0000	1	(0.7567)	01/06/2025
002683.ZK	12/09/2024	SDB3260123444	700.00	3.7488	2,687.34	2,624.16	0.0000	4.5800	50.0000	0.0000	(0.3419)	(0.0364)	0.0000	1	(0.3783)	01/06/2025
002683.ZK	12/09/2024	SDB3260123444	1,000.00	3.7488	3,839.06	3,748.80	0.0000	4.5800	50.0000	0.0000	(0.4884)	(0.0521)	0.0000	1	(0.5405)	01/06/2025
002683.ZK	12/09/2024	SDB3260123444	2,000.00	3.7488	7,678.12	7,497.60	0.0000	4.5800	50.0000	0.0000	(0.9768)	(0.1041)	0.0000	1	(1.0810)	01/06/2025
002683.ZK	12/09/2024	SDB3260123444	4,300.00	3.7488	16,507.95	16,119.84	0.0000	4.5800	50.0000	0.0000	(2.1002)	(0.2239)	0.0000	1	(2.3241)	01/06/2025
002683.ZK	12/09/2024	SDB3260123444	5,000.00	3.7488	19,195.29	18,743.99	0.0000	4.5800	50.0000	0.0000	(2.4421)	(0.2603)	0.0000	1	(2.7024)	01/06/2025

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GUANGDONG HONGDA BLASTING CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002683.ZK	12/09/2024	SDB3260123444	2,600.00	3.7488	9,981.55	9,746.88	0.0000	4.5800	50.0000	0.0000	(1.2699)	(0.1354)	0.0000	1	(1.4052)	01/06/2025
002683.ZK	12/09/2024	SDB3260123444	1,400.00	3.7488	5,374.68	5,248.32	0.0000	4.5800	50.0000	0.0000	(0.6838)	(0.0729)	0.0000	1	(0.7567)	01/06/2025
002683.ZK	12/06/2024	SDB3260123444	700.00	3.7783	2,687.34	2,644.84	0.0000	4.5800	50.0000	0.0000	(1.0257)	(0.1102)	0.0000	3	(1.1359)	01/06/2025
002683.ZK	12/06/2024	SDB3260123444	1,000.00	3.7783	3,839.06	3,778.34	0.0000	4.5800	50.0000	0.0000	(1.4652)	(0.1574)	0.0000	3	(1.6227)	01/06/2025
002683.ZK	12/06/2024	SDB3260123444	2,000.00	3.7783	7,678.12	7,556.68	0.0000	4.5800	50.0000	0.0000	(2.9305)	(0.3149)	0.0000	3	(3.2453)	01/06/2025
002683.ZK	12/06/2024	SDB3260123444	4,300.00	3.7783	16,507.95	16,246.87	0.0000	4.5800	50.0000	0.0000	(6.3005)	(0.6770)	0.0000	3	(6.9775)	01/06/2025
002683.ZK	12/06/2024	SDB3260123444	5,000.00	3.7783	19,195.29	18,891.71	0.0000	4.5800	50.0000	0.0000	(7.3262)	(0.7872)	0.0000	3	(8.1134)	01/06/2025
002683.ZK	12/06/2024	SDB3260123444	2,600.00	3.7783	9,981.55	9,823.69	0.0000	4.5800	50.0000	0.0000	(3.8096)	(0.4093)	0.0000	3	(4.2189)	01/06/2025
002683.ZK	12/06/2024	SDB3260123444	1,400.00	3.7783	5,374.68	5,289.68	0.0000	4.5800	50.0000	0.0000	(2.0513)	(0.2204)	0.0000	3	(2.2717)	01/06/2025
002683.ZK	12/05/2024	SDB3260123444	700.00	3.7686	2,687.34	2,638.01	0.0000	4.5800	50.0000	0.0000	(0.3419)	(0.0366)	0.0000	1	(0.3785)	01/06/2025
002683.ZK	12/05/2024	SDB3260123444	1,000.00	3.7686	3,839.06	3,768.59	0.0000	4.5800	50.0000	0.0000	(0.4884)	(0.0523)	0.0000	1	(0.5408)	01/06/2025
002683.ZK	12/05/2024	SDB3260123444	2,000.00	3.7686	7,678.12	7,537.17	0.0000	4.5800	50.0000	0.0000	(0.9768)	(0.1047)	0.0000	1	(1.0815)	01/06/2025
002683.ZK	12/05/2024	SDB3260123444	4,300.00	3.7686	16,507.95	16,204.92	0.0000	4.5800	50.0000	0.0000	(2.1002)	(0.2251)	0.0000	1	(2.3252)	01/06/2025
002683.ZK	12/05/2024	SDB3260123444	5,000.00	3.7686	19,195.29	18,842.93	0.0000	4.5800	50.0000	0.0000	(2.4421)	(0.2617)	0.0000	1	(2.7038)	01/06/2025
002683.ZK	12/05/2024	SDB3260123444	2,600.00	3.7686	9,981.55	9,798.33	0.0000	4.5800	50.0000	0.0000	(1.2699)	(0.1361)	0.0000	1	(1.4060)	01/06/2025
002683.ZK	12/05/2024	SDB3260123444	1,400.00	3.7686	5,374.68	5,276.02	0.0000	4.5800	50.0000	0.0000	(0.6838)	(0.0733)	0.0000	1	(0.7571)	01/06/2025
002683.ZK	12/04/2024	SDB3260123444	700.00	3.8391	2,687.34	2,687.34	0.0000	4.5800	50.0000	0.0000	(0.3419)	(0.0373)	0.0000	1	(0.3792)	01/06/2025
002683.ZK	12/04/2024	SDB3260123444	1,000.00	3.8391	3,839.06	3,839.06	0.0000	4.5800	50.0000	0.0000	(0.4884)	(0.0533)	0.0000	1	(0.5417)	01/06/2025
002683.ZK	12/04/2024	SDB3260123444	2,000.00	3.8391	7,678.12	7,678.12	0.0000	4.5800	50.0000	0.0000	(0.9768)	(0.1066)	0.0000	1	(1.0835)	01/06/2025
002683.ZK	12/04/2024	SDB3260123444	4,300.00	3.8391	16,507.95	16,507.95	0.0000	4.5800	50.0000	0.0000	(2.1002)	(0.2293)	0.0000	1	(2.3295)	01/06/2025
002683.ZK	12/04/2024	SDB3260123444	5,000.00	3.8391	19,195.29	19,195.29	0.0000	4.5800	50.0000	0.0000	(2.4421)	(0.2666)	0.0000	1	(2.7087)	01/06/2025
002683.ZK	12/04/2024	SDB3260123444	2,600.00	3.8391	9,981.55	9,981.55	0.0000	4.5800	50.0000	0.0000	(1.2699)	(0.1386)	0.0000	1	(1.4085)	01/06/2025
002683.ZK	12/04/2024	SDB3260123444	1,400.00	3.8391	5,374.68	5,374.68	0.0000	4.5800	50.0000	0.0000	(0.6838)	(0.0746)	0.0000	1	(0.7584)	01/06/2025
TOTAL GUANGDONG HONGDA BLASTING CO., LTD. CMN CLASS A SERIES NORTHBOUND												(194.9570)	(21.6844)	0.0000	(216.6414)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6



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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GUANGDONG LINGXIAO PUMP INDUSTRY CO.,LTD. CMN CLASS A SERIES NORTHBOUND																
002884.ZK	01/03/2025	SDB3262540417	200.00	2.4913	486.05	498.26	0.0000	4.3300	50.0000	0.0000	(0.1754)	(0.0208)	0.0000	3	(0.1961)	01/06/2025
002884.ZK	01/03/2025	SDB3262540417	800.00	2.4913	2,011.01	1,993.02	0.0000	4.3300	50.0000	0.0000	(0.7256)	(0.0830)	0.0000	3	(0.8087)	01/06/2025
002884.ZK	01/03/2025	SDB3262540417	2,000.00	2.4913	5,027.54	4,982.56	0.0000	4.3300	50.0000	0.0000	(1.8141)	(0.2076)	0.0000	3	(2.0217)	01/06/2025
002884.ZK	01/02/2025	SDB3262540417	200.00	2.5057	486.05	501.13	0.0000	4.3300	50.0000	0.0000	(0.0585)	(0.0070)	0.0000	1	(0.0654)	01/06/2025
002884.ZK	01/02/2025	SDB3262540417	800.00	2.5057	2,011.01	2,004.53	0.0000	4.3300	50.0000	0.0000	(0.2419)	(0.0278)	0.0000	1	(0.2697)	01/06/2025
002884.ZK	01/02/2025	SDB3262540417	2,000.00	2.5057	5,027.54	5,011.33	0.0000	4.3300	50.0000	0.0000	(0.6047)	(0.0696)	0.0000	1	(0.6743)	01/06/2025
002884.ZK	12/31/2024	SDB3262540417	200.00	2.4945	486.05	498.90	0.0000	4.3300	50.0000	0.0000	(0.1169)	(0.0139)	0.0000	2	(0.1308)	01/06/2025
002884.ZK	12/31/2024	SDB3262540417	800.00	2.4945	2,011.01	1,995.60	0.0000	4.3300	50.0000	0.0000	(0.4838)	(0.0554)	0.0000	2	(0.5392)	01/06/2025
002884.ZK	12/31/2024	SDB3262540417	2,000.00	2.4945	5,027.54	4,989.01	0.0000	4.3300	50.0000	0.0000	(1.2094)	(0.1386)	0.0000	2	(1.3480)	01/06/2025
002884.ZK	12/30/2024	SDB3262540417	200.00	2.4530	486.05	490.60	0.0000	4.3300	50.0000	0.0000	(0.0585)	(0.0068)	0.0000	1	(0.0653)	01/06/2025
002884.ZK	12/30/2024	SDB3262540417	800.00	2.4530	2,011.01	1,962.40	0.0000	4.3300	50.0000	0.0000	(0.2419)	(0.0273)	0.0000	1	(0.2691)	01/06/2025
002884.ZK	12/30/2024	SDB3262540417	2,000.00	2.4530	5,027.54	4,905.99	0.0000	4.3300	50.0000	0.0000	(0.6047)	(0.0681)	0.0000	1	(0.6728)	01/06/2025
002884.ZK	12/27/2024	SDB3262540417	200.00	2.4548	486.05	490.97	0.0000	4.3300	50.0000	0.0000	(0.1754)	(0.0205)	0.0000	3	(0.1958)	01/06/2025
002884.ZK	12/27/2024	SDB3262540417	800.00	2.4548	2,011.01	1,963.88	0.0000	4.3300	50.0000	0.0000	(0.7256)	(0.0818)	0.0000	3	(0.8075)	01/06/2025
002884.ZK	12/27/2024	SDB3262540417	2,000.00	2.4548	5,027.54	4,909.69	0.0000	4.3300	50.0000	0.0000	(1.8141)	(0.2046)	0.0000	3	(2.0187)	01/06/2025
002884.ZK	12/26/2024	SDB3262540417	200.00	2.4665	486.05	493.30	0.0000	4.3300	50.0000	0.0000	(0.0585)	(0.0069)	0.0000	1	(0.0653)	01/06/2025
002884.ZK	12/26/2024	SDB3262540417	800.00	2.4665	2,011.01	1,973.20	0.0000	4.3300	50.0000	0.0000	(0.2419)	(0.0274)	0.0000	1	(0.2693)	01/06/2025
002884.ZK	12/26/2024	SDB3262540417	2,000.00	2.4665	5,027.54	4,933.01	0.0000	4.3300	50.0000	0.0000	(0.6047)	(0.0685)	0.0000	1	(0.6732)	01/06/2025
002884.ZK	12/24/2024	SDB3262540417	200.00	2.4665	486.05	493.30	0.0000	4.3300	50.0000	0.0000	(0.1169)	(0.0137)	0.0000	2	(0.1306)	01/06/2025
002884.ZK	12/24/2024	SDB3262540417	800.00	2.4665	2,011.01	1,973.20	0.0000	4.3300	50.0000	0.0000	(0.4838)	(0.0548)	0.0000	2	(0.5386)	01/06/2025
002884.ZK	12/24/2024	SDB3262540417	2,000.00	2.4665	5,027.54	4,933.01	0.0000	4.3300	50.0000	0.0000	(1.2094)	(0.1370)	0.0000	2	(1.3464)	01/06/2025
002884.ZK	12/23/2024	SDB3262540417	200.00	2.4786	486.05	495.72	0.0000	4.3300	50.0000	0.0000	(0.0585)	(0.0069)	0.0000	1	(0.0653)	01/06/2025
002884.ZK	12/23/2024	SDB3262540417	800.00	2.4786	2,011.01	1,982.88	0.0000	4.3300	50.0000	0.0000	(0.2419)	(0.0275)	0.0000	1	(0.2694)	01/06/2025
002884.ZK	12/23/2024	SDB3262540417	2,000.00	2.4786	5,027.54	4,957.20	0.0000	4.3300	50.0000	0.0000	(0.6047)	(0.0689)	0.0000	1	(0.6736)	01/06/2025
002884.ZK	12/20/2024	SDB3262540417	200.00	2.4822	486.05	496.44	0.0000	4.3300	50.0000	0.0000	(0.1754)	(0.0207)	0.0000	3	(0.1961)	01/06/2025
002884.ZK	12/20/2024	SDB3262540417	800.00	2.4822	2,011.01	1,985.78	0.0000	4.3300	50.0000	0.0000	(0.7256)	(0.0827)	0.0000	3	(0.8084)	01/06/2025
002884.ZK	12/20/2024	SDB3262540417	2,000.00	2.4822	5,027.54	4,964.45	0.0000	4.3300	50.0000	0.0000	(1.8141)	(0.2069)	0.0000	3	(2.0210)	01/06/2025
002884.ZK	12/19/2024	SDB3262540417	200.00	2.5057	486.05	501.14	0.0000	4.5800	50.0000	0.0000	(0.0618)	(0.0070)	0.0000	1	(0.0688)	01/06/2025
002884.ZK	12/19/2024	SDB3262540417	800.00	2.5057	2,011.01	2,004.57	0.0000	4.5800	50.0000	0.0000	(0.2558)	(0.0278)	0.0000	1	(0.2837)	01/06/2025
002884.ZK	12/19/2024	SDB3262540417	2,000.00	2.5057	5,027.54	5,011.42	0.0000	4.5800	50.0000	0.0000	(0.6396)	(0.0696)	0.0000	1	(0.7092)	01/06/2025
002884.ZK	12/18/2024	SDB3262540417	200.00	2.4806	486.05	496.11	0.0000	4.5800	50.0000	0.0000	(0.0618)	(0.0069)	0.0000	1	(0.0687)	01/06/2025
002884.ZK	12/18/2024	SDB3262540417	800.00	2.4806	2,011.01	1,984.46	0.0000	4.5800	50.0000	0.0000	(0.2558)	(0.0276)	0.0000	1	(0.2834)	01/06/2025
002884.ZK	12/18/2024	SDB3262540417	2,000.00	2.4806	5,027.54	4,961.14	0.0000	4.5800	50.0000	0.0000	(0.6396)	(0.0689)	0.0000	1	(0.7085)	01/06/2025
002884.ZK	12/17/2024	SDB3262540417	200.00	2.5350	486.05	507.01	0.0000	4.5800	50.0000	0.0000	(0.0618)	(0.0070)	0.0000	1	(0.0689)	01/06/2025
002884.ZK	12/17/2024	SDB3262540417	800.00	2.5350	2,011.01	2,028.03	0.0000	4.5800	50.0000	0.0000	(0.2558)	(0.0282)	0.0000	1	(0.2840)	01/06/2025
002884.ZK	12/17/2024	SDB3262540417	2,000.00	2.5350	5,027.54	5,070.09	0.0000	4.5800	50.0000	0.0000	(0.6396)	(0.0704)	0.0000	1	(0.7100)	01/06/2025
002884.ZK	12/16/2024	SDB3262540417	200.00	2.5039	486.05	500.78	0.0000	4.5800	50.0000	0.0000	(0.0618)	(0.0070)	0.0000	1	(0.0688)	01/06/2025
002884.ZK	12/16/2024	SDB3262540417	800.00	2.5039	2,011.01	2,003.13	0.0000	4.5800	50.0000	0.0000	(0.2558)	(0.0278)	0.0000	1	(0.2837)	01/06/2025
002884.ZK	12/16/2024	SDB3262540417	2,000.00	2.5039	5,027.54	5,007.82	0.0000	4.5800	50.0000	0.0000	(0.6396)	(0.0696)	0.0000	1	(0.7092)	01/06/2025
002884.ZK	12/13/2024	SDB3262540417	200.00	2.4711	486.05	494.22	0.0000	4.5800	50.0000	0.0000	(0.1855)	(0.0206)	0.0000	3	(0.2061)	01/06/2025
002884.ZK	12/13/2024	SDB3262540417	800.00	2.4711	2,011.01	1,976.88	0.0000	4.5800	50.0000	0.0000	(0.7675)	(0.0824)	0.0000	3	(0.8499)	01/06/2025
002884.ZK	12/13/2024	SDB3262540417	2,000.00	2.4711	5,027.54	4,942.19	0.0000	4.5800	50.0000	0.0000	(1.9188)	(0.2059)	0.0000	3	(2.1248)	01/06/2025
002884.ZK	12/12/2024	SDB3262540417	200.00	2.4480	486.05	489.60	0.0000	4.5800	50.0000	0.0000	(0.0618)	(0.0068)	0.0000	1	(0.0686)	01/06/2025
002884.ZK	12/12/2024	SDB3262540417	800.00	2.4480	2,011.01	1,958.39	0.0000	4.5800	50.0000	0.0000	(0.2558)	(0.0272)	0.0000	1	(0.2830)	01/06/2025
002884.ZK	12/12/2024	SDB3262540417	2,000.00	2.4480	5,027.54	4,895.98	0.0000	4.5800	50.0000	0.0000	(0.6396)	(0.0680)	0.0000	1	(0.7076)	01/06/2025
002884.ZK	12/11/2024	SDB3262540417	200.00	2.4300	486.05	486.00	0.0000	4.5800	50.0000	0.0000	(0.0618)	(0.0068)	0.0000	1	(0.0686)	01/06/2025
002884.ZK	12/11/2024	SDB3262540417	800.00	2.4300	2,011.01	1,944.02	0.0000	4.5800	50.0000	0.0000	(0.2558)	(0.0270)	0.0000	1	(0.2828)	01/06/2025
002884.ZK	12/11/2024	SDB3262540417	2,000.00	2.4300	5,027.54	4,860.05	0.0000	4.5800	50.0000	0.0000	(0.6396)	(0.0675)	0.0000	1	(0.7071)	01/06/2025
002884.ZK	12/10/2024	SDB3262540417	200.00	2.4300	486.05	486.01	0.0000	4.5800	50.0000	0.0000	(0.0618)	(0.0068)	0.0000	1	(0.0686)	01/06/2025
002884.ZK	12/10/2024	SDB3262540417	800.00	2.4300	2,011.01	1,944.03	0.0000	4.5800	50.0000	0.0000	(0.2558)	(0.0270)	0.0000	1	(0.2828)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GUANGDONG LINGXIAO PUMP INDUSTRY CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002884.ZK	12/10/2024	SDB3262540417	2,000.00	2.4300	5,027.54	4,860.08	0.0000	4.5800	50.0000	0.0000	(0.6396)	(0.0675)	0.0000	1	(0.7071)	01/06/2025
002884.ZK	12/09/2024	SDB3262540417	800.00	2.4379	2,011.01	1,950.31	0.0000	4.5800	50.0000	0.0000	(0.2558)	(0.0271)	0.0000	1	(0.2829)	01/06/2025
002884.ZK	12/09/2024	SDB3262540417	2,000.00	2.4379	5,027.54	4,875.77	0.0000	4.5800	50.0000	0.0000	(0.6396)	(0.0677)	0.0000	1	(0.7073)	01/06/2025
002884.ZK	12/06/2024	SDB3262540417	800.00	2.4906	2,011.01	1,992.47	0.0000	4.5800	50.0000	0.0000	(0.7675)	(0.0830)	0.0000	3	(0.8506)	01/06/2025
002884.ZK	12/06/2024	SDB3262540417	2,000.00	2.4906	5,027.54	4,981.16	0.0000	4.5800	50.0000	0.0000	(1.9188)	(0.2075)	0.0000	3	(2.1264)	01/06/2025
002884.ZK	12/05/2024	SDB3262540417	800.00	2.4964	2,011.01	1,997.10	0.0000	4.5800	50.0000	0.0000	(0.2558)	(0.0277)	0.0000	1	(0.2836)	01/06/2025
002884.ZK	12/05/2024	SDB3262540417	2,000.00	2.4964	5,027.54	4,992.76	0.0000	4.5800	50.0000	0.0000	(0.6396)	(0.0693)	0.0000	1	(0.7090)	01/06/2025
002884.ZK	12/04/2024	SDB3262540417	800.00	2.5138	2,011.01	2,011.01	0.0000	4.5800	50.0000	0.0000	(0.2558)	(0.0279)	0.0000	1	(0.2838)	01/06/2025
002884.ZK	12/04/2024	SDB3262540417	2,000.00	2.5138	5,027.54	5,027.54	0.0000	4.5800	50.0000	0.0000	(0.6396)	(0.0698)	0.0000	1	(0.7094)	01/06/2025
TOTAL GUANGDONG LINGXIAO PUMP INDUSTRY CO.,LTD. CMN CLASS A SERIES NORTHBOUND											(30.3315)	(3.3659)	0.0000		(33.6974)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GUANGDONG SOUTH NEW MEDIA CO., LTD. CMN CLASS A SERIES NORTHBOUND																
300770.ZK	01/03/2025	SDB3260123394	3,500.00	5.7966	20,203.56	20,287.98	0.0000	4.3300	50.0000	0.0000	(7.2901)	(0.8453)	0.0000	3	(8.1355)	01/06/2025
300770.ZK	01/03/2025	SDB3260123394	3,600.00	5.7966	20,751.89	20,867.64	0.0000	4.3300	50.0000	0.0000	(7.4880)	(0.8695)	0.0000	3	(8.3575)	01/06/2025
300770.ZK	01/03/2025	SDB3260123394	600.00	5.7966	3,464.77	3,477.94	0.0000	4.3300	50.0000	0.0000	(1.2502)	(0.1449)	0.0000	3	(1.3951)	01/06/2025
300770.ZK	01/03/2025	SDB3260123394	200.00	5.7966	1,156.18	1,159.31	0.0000	4.3300	50.0000	0.0000	(0.4172)	(0.0483)	0.0000	3	(0.4655)	01/06/2025
300770.ZK	01/03/2025	SDB3260123394	300.00	5.7966	1,753.63	1,738.97	0.0000	4.3300	50.0000	0.0000	(0.6328)	(0.0725)	0.0000	3	(0.7052)	01/06/2025
300770.ZK	01/03/2025	SDB3260123394	200.00	5.7966	1,170.98	1,159.31	0.0000	4.3300	50.0000	0.0000	(0.4225)	(0.0483)	0.0000	3	(0.4708)	01/06/2025
300770.ZK	01/03/2025	SDB3260123394	5,200.00	5.7966	30,074.00	30,142.14	0.0000	4.3300	50.0000	0.0000	(10.8517)	(1.2559)	0.0000	3	(12.1076)	01/06/2025
300770.ZK	01/03/2025	SDB3260123394	4,800.00	5.7966	27,760.62	27,823.52	0.0000	4.3300	50.0000	0.0000	(10.0170)	(1.1593)	0.0000	3	(11.1763)	01/06/2025
300770.ZK	01/03/2025	SDB3260123394	8,800.00	5.7966	50,894.47	51,009.78	0.0000	4.3300	50.0000	0.0000	(18.3644)	(2.1254)	0.0000	3	(20.4898)	01/06/2025
300770.ZK	01/03/2025	SDB3260123394	10,200.00	5.7966	58,991.31	59,124.97	0.0000	4.3300	50.0000	0.0000	(21.2860)	(2.4635)	0.0000	3	(23.7496)	01/06/2025
300770.ZK	01/03/2025	SDB3260123394	2,200.00	5.7966	12,723.62	12,752.45	0.0000	4.3300	50.0000	0.0000	(4.5911)	(0.5314)	0.0000	3	(5.1225)	01/06/2025
300770.ZK	01/03/2025	SDB3260123394	400.00	5.7966	2,313.38	2,318.63	0.0000	4.3300	50.0000	0.0000	(0.8347)	(0.0966)	0.0000	3	(0.9314)	01/06/2025
300770.ZK	01/03/2025	SDB3260123394	1,600.00	5.7966	9,253.54	9,274.51	0.0000	4.3300	50.0000	0.0000	(3.3390)	(0.3864)	0.0000	3	(3.7254)	01/06/2025
300770.ZK	01/03/2025	SDB3260123394	5,100.00	5.7966	29,495.66	29,562.49	0.0000	4.3300	50.0000	0.0000	(10.6430)	(1.2318)	0.0000	3	(11.8748)	01/06/2025
300770.ZK	01/03/2025	SDB3260123394	2,100.00	5.7966	12,145.27	12,172.79	0.0000	4.3300	50.0000	0.0000	(4.3824)	(0.5072)	0.0000	3	(4.8896)	01/06/2025
300770.ZK	01/03/2025	SDB3260123394	4,000.00	5.7966	23,133.85	23,186.26	0.0000	4.3300	50.0000	0.0000	(8.3475)	(0.9661)	0.0000	3	(9.3136)	01/06/2025
300770.ZK	01/03/2025	SDB3260123394	3,100.00	5.7966	17,928.73	17,969.35	0.0000	4.3300	50.0000	0.0000	(6.4693)	(0.7487)	0.0000	3	(7.2180)	01/06/2025
300770.ZK	01/03/2025	SDB3260123394	2,900.00	5.7966	16,772.04	16,810.04	0.0000	4.3300	50.0000	0.0000	(6.0519)	(0.7004)	0.0000	3	(6.7523)	01/06/2025
300770.ZK	01/03/2025	SDB3260123394	3,700.00	5.7966	21,398.81	21,447.29	0.0000	4.3300	50.0000	0.0000	(7.7214)	(0.8936)	0.0000	3	(8.6150)	01/06/2025
300770.ZK	01/03/2025	SDB3260123394	2,500.00	5.7966	14,458.66	14,491.42	0.0000	4.3300	50.0000	0.0000	(5.2172)	(0.6038)	0.0000	3	(5.8210)	01/06/2025
300770.ZK	01/03/2025	SDB3260123394	200.00	5.7966	1,156.69	1,159.31	0.0000	4.3300	50.0000	0.0000	(0.4174)	(0.0483)	0.0000	3	(0.4657)	01/06/2025
300770.ZK	01/03/2025	SDB3260123394	1,800.00	5.7966	10,410.23	10,433.82	0.0000	4.3300	50.0000	0.0000	(3.7564)	(0.4347)	0.0000	3	(4.1911)	01/06/2025
300770.ZK	01/03/2025	SDB3260123394	1,800.00	5.7966	10,410.23	10,433.82	0.0000	4.3300	50.0000	0.0000	(3.7564)	(0.4347)	0.0000	3	(4.1911)	01/06/2025
300770.ZK	01/03/2025	SDB3260123394	7,600.00	5.7966	43,954.31	44,053.90	0.0000	4.3300	50.0000	0.0000	(15.8602)	(1.8356)	0.0000	3	(17.6958)	01/06/2025
300770.ZK	01/03/2025	SDB3260123394	21,100.00	5.7966	122,031.05	122,307.54	0.0000	4.3300	50.0000	0.0000	(44.0329)	(5.0961)	0.0000	3	(49.1290)	01/06/2025
300770.ZK	01/03/2025	SDB3260123394	700.00	5.7966	4,048.42	4,057.60	0.0000	4.3300	50.0000	0.0000	(1.4608)	(0.1691)	0.0000	3	(1.6299)	01/06/2025
300770.ZK	01/03/2025	SDB3260123394	3,000.00	5.7966	17,350.39	17,389.70	0.0000	4.3300	50.0000	0.0000	(6.2606)	(0.7246)	0.0000	3	(6.9852)	01/06/2025
300770.ZK	01/03/2025	SDB3260123394	10,300.00	5.7966	59,569.66	59,704.63	0.0000	4.3300	50.0000	0.0000	(21.4947)	(2.4877)	0.0000	3	(23.9824)	01/06/2025
300770.ZK	01/03/2025	SDB3260123394	7,100.00	5.7966	41,062.58	41,155.62	0.0000	4.3300	50.0000	0.0000	(14.8167)	(1.7148)	0.0000	3	(16.5316)	01/06/2025
300770.ZK	01/03/2025	SDB3260123394	2,700.00	5.7966	15,615.35	15,650.73	0.0000	4.3300	50.0000	0.0000	(5.6345)	(0.6521)	0.0000	3	(6.2867)	01/06/2025
300770.ZK	01/03/2025	SDB3260123394	400.00	5.7966	2,313.38	2,318.63	0.0000	4.3300	50.0000	0.0000	(0.8347)	(0.0966)	0.0000	3	(0.9314)	01/06/2025
300770.ZK	01/03/2025	SDB3260123394	1,700.00	5.7966	9,831.89	9,854.16	0.0000	4.3300	50.0000	0.0000	(3.5477)	(0.4106)	0.0000	3	(3.9583)	01/06/2025
300770.ZK	01/02/2025	SDB3260123394	600.00	5.7411	3,464.77	3,444.67	0.0000	4.3300	50.0000	0.0000	(0.4167)	(0.0478)	0.0000	1	(0.4646)	01/06/2025
300770.ZK	01/02/2025	SDB3260123394	200.00	5.7411	1,156.18	1,148.22	0.0000	4.3300	50.0000	0.0000	(0.1391)	(0.0159)	0.0000	1	(0.1550)	01/06/2025
300770.ZK	01/02/2025	SDB3260123394	300.00	5.7411	1,753.63	1,722.34	0.0000	4.3300	50.0000	0.0000	(0.2109)	(0.0239)	0.0000	1	(0.2348)	01/06/2025
300770.ZK	01/02/2025	SDB3260123394	200.00	5.7411	1,170.98	1,148.22	0.0000	4.3300	50.0000	0.0000	(0.1408)	(0.0159)	0.0000	1	(0.1568)	01/06/2025
300770.ZK	01/02/2025	SDB3260123394	5,200.00	5.7411	30,074.00	29,853.83	0.0000	4.3300	50.0000	0.0000	(3.6172)	(0.4146)	0.0000	1	(4.0319)	01/06/2025
300770.ZK	01/02/2025	SDB3260123394	4,800.00	5.7411	27,760.62	27,557.39	0.0000	4.3300	50.0000	0.0000	(3.3390)	(0.3827)	0.0000	1	(3.7217)	01/06/2025
300770.ZK	01/02/2025	SDB3260123394	8,800.00	5.7411	50,894.47	50,521.87	0.0000	4.3300	50.0000	0.0000	(6.1215)	(0.7017)	0.0000	1	(6.8232)	01/06/2025
300770.ZK	01/02/2025	SDB3260123394	10,200.00	5.7411	58,991.31	58,559.44	0.0000	4.3300	50.0000	0.0000	(7.0953)	(0.8133)	0.0000	1	(7.9087)	01/06/2025
300770.ZK	01/02/2025	SDB3260123394	2,200.00	5.7411	12,723.62	12,630.47	0.0000	4.3300	50.0000	0.0000	(1.5304)	(0.1754)	0.0000	1	(1.7058)	01/06/2025
300770.ZK	01/02/2025	SDB3260123394	400.00	5.7411	2,313.38	2,296.45	0.0000	4.3300	50.0000	0.0000	(0.2782)	(0.0319)	0.0000	1	(0.3101)	01/06/2025
300770.ZK	01/02/2025	SDB3260123394	1,600.00	5.7411	9,253.54	9,185.80	0.0000	4.3300	50.0000	0.0000	(1.1130)	(0.1276)	0.0000	1	(1.2406)	01/06/2025
300770.ZK	01/02/2025	SDB3260123394	5,100.00	5.7411	29,495.66	29,279.72	0.0000	4.3300	50.0000	0.0000	(3.5477)	(0.4067)	0.0000	1	(3.9543)	01/06/2025
300770.ZK	01/02/2025	SDB3260123394	2,100.00	5.7411	12,145.27	12,056.36	0.0000	4.3300	50.0000	0.0000	(1.4608)	(0.1674)	0.0000	1	(1.6283)	01/06/2025
300770.ZK	01/02/2025	SDB3260123394	4,000.00	5.7411	23,133.85	22,964.49	0.0000	4.3300	50.0000	0.0000	(2.7825)	(0.3190)	0.0000	1	(3.1014)	01/06/2025
300770.ZK	01/02/2025	SDB3260123394	3,100.00	5.7411	17,928.73	17,797.48	0.0000	4.3300	50.0000	0.0000	(2.1564)	(0.2472)	0.0000	1	(2.4036)	01/06/2025
300770.ZK	01/02/2025	SDB3260123394	2,900.00	5.7411	16,772.04	16,649.25	0.0000	4.3300	50.0000	0.0000	(2.0173)	(0.2312)	0.0000	1	(2.2485)	01/06/2025
300770.ZK	01/02/2025	SDB3260123394	3,700.00	5.7411	21,398.81	21,242.15	0.0000	4.3300	50.0000	0.0000	(2.5738)	(0.2950)	0.0000	1	(2.8688)	01/06/2025
300770.ZK	01/02/2025	SDB3260123394	2,500.00	5.7411	14,458.66	14,352.81	0.0000	4.3300	50.0000	0.0000	(1.7391)	(0.1993)	0.0000	1	(1.9384)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GUANGDONG SOUTH NEW MEDIA CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300770.ZK	01/02/2025	SDB3260123394	200.00	5.7411	1,156.69	1,148.22	0.0000	4.3300	50.0000	0.0000	(0.1391)	(0.0159)	0.0000	1	(0.1551)	01/06/2025
300770.ZK	01/02/2025	SDB3260123394	1,800.00	5.7411	10,410.23	10,334.02	0.0000	4.3300	50.0000	0.0000	(1.2521)	(0.1435)	0.0000	1	(1.3956)	01/06/2025
300770.ZK	01/02/2025	SDB3260123394	1,800.00	5.7411	10,410.23	10,334.02	0.0000	4.3300	50.0000	0.0000	(1.2521)	(0.1435)	0.0000	1	(1.3956)	01/06/2025
300770.ZK	01/02/2025	SDB3260123394	7,600.00	5.7411	43,954.31	43,632.53	0.0000	4.3300	50.0000	0.0000	(5.2867)	(0.6060)	0.0000	1	(5.8927)	01/06/2025
300770.ZK	01/02/2025	SDB3260123394	21,100.00	5.7411	122,031.05	121,137.67	0.0000	4.3300	50.0000	0.0000	(14.6776)	(1.6825)	0.0000	1	(16.3601)	01/06/2025
300770.ZK	01/02/2025	SDB3260123394	700.00	5.7411	4,048.42	4,018.79	0.0000	4.3300	50.0000	0.0000	(0.4869)	(0.0558)	0.0000	1	(0.5428)	01/06/2025
300770.ZK	01/02/2025	SDB3260123394	3,000.00	5.7411	17,350.39	17,223.37	0.0000	4.3300	50.0000	0.0000	(2.0869)	(0.2392)	0.0000	1	(2.3261)	01/06/2025
300770.ZK	01/02/2025	SDB3260123394	10,300.00	5.7411	59,569.66	59,133.56	0.0000	4.3300	50.0000	0.0000	(7.1649)	(0.8213)	0.0000	1	(7.9862)	01/06/2025
300770.ZK	01/02/2025	SDB3260123394	7,100.00	5.7411	41,062.58	40,761.97	0.0000	4.3300	50.0000	0.0000	(4.9389)	(0.5661)	0.0000	1	(5.5051)	01/06/2025
300770.ZK	01/02/2025	SDB3260123394	2,700.00	5.7411	15,615.35	15,501.03	0.0000	4.3300	50.0000	0.0000	(1.8782)	(0.2153)	0.0000	1	(2.0935)	01/06/2025
300770.ZK	01/02/2025	SDB3260123394	400.00	5.7411	2,313.38	2,296.45	0.0000	4.3300	50.0000	0.0000	(0.2782)	(0.0319)	0.0000	1	(0.3101)	01/06/2025
300770.ZK	01/02/2025	SDB3260123394	1,700.00	5.7411	9,831.89	9,759.91	0.0000	4.3300	50.0000	0.0000	(1.1826)	(0.1356)	0.0000	1	(1.3181)	01/06/2025
300770.ZK	12/31/2024	SDB3260123394	300.00	5.8488	1,753.63	1,754.64	0.0000	4.3300	50.0000	0.0000	(0.4218)	(0.0487)	0.0000	2	(0.4706)	01/06/2025
300770.ZK	12/31/2024	SDB3260123394	200.00	5.8488	1,170.98	1,169.76	0.0000	4.3300	50.0000	0.0000	(0.2817)	(0.0325)	0.0000	2	(0.3142)	01/06/2025
300770.ZK	12/31/2024	SDB3260123394	5,200.00	5.8488	30,074.00	30,413.81	0.0000	4.3300	50.0000	0.0000	(7.2345)	(0.8448)	0.0000	2	(8.0793)	01/06/2025
300770.ZK	12/31/2024	SDB3260123394	4,800.00	5.8488	27,760.62	28,074.29	0.0000	4.3300	50.0000	0.0000	(6.7798)	(0.7798)	0.0000	2	(7.4578)	01/06/2025
300770.ZK	12/31/2024	SDB3260123394	8,800.00	5.8488	50,894.47	51,469.53	0.0000	4.3300	50.0000	0.0000	(12.2429)	(1.4297)	0.0000	2	(13.6727)	01/06/2025
300770.ZK	12/31/2024	SDB3260123394	10,200.00	5.8488	58,991.31	59,657.86	0.0000	4.3300	50.0000	0.0000	(14.1907)	(1.6572)	0.0000	2	(15.8479)	01/06/2025
300770.ZK	12/31/2024	SDB3260123394	2,200.00	5.8488	12,723.62	12,867.38	0.0000	4.3300	50.0000	0.0000	(3.0607)	(0.3574)	0.0000	2	(3.4182)	01/06/2025
300770.ZK	12/31/2024	SDB3260123394	400.00	5.8488	2,313.38	2,339.52	0.0000	4.3300	50.0000	0.0000	(0.5565)	(0.0650)	0.0000	2	(0.6215)	01/06/2025
300770.ZK	12/31/2024	SDB3260123394	1,600.00	5.8488	9,253.54	9,358.10	0.0000	4.3300	50.0000	0.0000	(2.2260)	(0.2599)	0.0000	2	(2.4859)	01/06/2025
300770.ZK	12/31/2024	SDB3260123394	5,100.00	5.8488	29,495.66	29,828.93	0.0000	4.3300	50.0000	0.0000	(7.0953)	(0.8286)	0.0000	2	(7.9239)	01/06/2025
300770.ZK	12/31/2024	SDB3260123394	2,100.00	5.8488	12,145.27	12,282.50	0.0000	4.3300	50.0000	0.0000	(2.9216)	(0.3412)	0.0000	2	(3.2628)	01/06/2025
300770.ZK	12/31/2024	SDB3260123394	4,000.00	5.8488	23,133.85	23,395.24	0.0000	4.3300	50.0000	0.0000	(5.5650)	(0.6499)	0.0000	2	(6.2148)	01/06/2025
300770.ZK	12/31/2024	SDB3260123394	3,100.00	5.8488	17,928.73	18,131.31	0.0000	4.3300	50.0000	0.0000	(4.3129)	(0.5036)	0.0000	2	(4.8165)	01/06/2025
300770.ZK	12/31/2024	SDB3260123394	2,900.00	5.8488	16,772.04	16,961.55	0.0000	4.3300	50.0000	0.0000	(4.0346)	(0.4712)	0.0000	2	(4.5058)	01/06/2025
300770.ZK	12/31/2024	SDB3260123394	3,700.00	5.8488	21,398.81	21,640.60	0.0000	4.3300	50.0000	0.0000	(5.1476)	(0.6011)	0.0000	2	(5.7487)	01/06/2025
300770.ZK	12/31/2024	SDB3260123394	2,500.00	5.8488	14,458.66	14,622.03	0.0000	4.3300	50.0000	0.0000	(3.4781)	(0.4062)	0.0000	2	(3.8843)	01/06/2025
300770.ZK	12/31/2024	SDB3260123394	200.00	5.8488	1,156.69	1,169.76	0.0000	4.3300	50.0000	0.0000	(0.2782)	(0.0325)	0.0000	2	(0.3107)	01/06/2025
300770.ZK	12/31/2024	SDB3260123394	1,800.00	5.8488	10,410.23	10,527.86	0.0000	4.3300	50.0000	0.0000	(2.5042)	(0.2924)	0.0000	2	(2.7967)	01/06/2025
300770.ZK	12/31/2024	SDB3260123394	1,800.00	5.8488	10,410.23	10,527.86	0.0000	4.3300	50.0000	0.0000	(2.5042)	(0.2924)	0.0000	2	(2.7967)	01/06/2025
300770.ZK	12/31/2024	SDB3260123394	7,600.00	5.8488	43,954.31	44,450.96	0.0000	4.3300	50.0000	0.0000	(10.5735)	(1.2347)	0.0000	2	(11.8082)	01/06/2025
300770.ZK	12/31/2024	SDB3260123394	21,100.00	5.8488	122,031.05	123,409.89	0.0000	4.3300	50.0000	0.0000	(29.3552)	(3.4281)	0.0000	2	(32.7833)	01/06/2025
300770.ZK	12/31/2024	SDB3260123394	700.00	5.8488	4,048.42	4,094.17	0.0000	4.3300	50.0000	0.0000	(0.9739)	(0.1137)	0.0000	2	(1.0876)	01/06/2025
300770.ZK	12/31/2024	SDB3260123394	3,000.00	5.8488	17,350.39	17,546.43	0.0000	4.3300	50.0000	0.0000	(4.1737)	(0.4874)	0.0000	2	(4.6611)	01/06/2025
300770.ZK	12/31/2024	SDB3260123394	10,300.00	5.8488	59,569.66	60,242.74	0.0000	4.3300	50.0000	0.0000	(14.3298)	(1.6734)	0.0000	2	(16.0032)	01/06/2025
300770.ZK	12/31/2024	SDB3260123394	7,100.00	5.8488	41,062.58	41,526.55	0.0000	4.3300	50.0000	0.0000	(9.8778)	(1.1535)	0.0000	2	(11.0313)	01/06/2025
300770.ZK	12/31/2024	SDB3260123394	2,700.00	5.8488	15,615.35	15,791.79	0.0000	4.3300	50.0000	0.0000	(3.7564)	(0.4387)	0.0000	2	(4.1950)	01/06/2025
300770.ZK	12/31/2024	SDB3260123394	400.00	5.8488	2,313.38	2,339.52	0.0000	4.3300	50.0000	0.0000	(0.5565)	(0.0650)	0.0000	2	(0.6215)	01/06/2025
300770.ZK	12/31/2024	SDB3260123394	1,700.00	5.8488	9,831.89	9,942.98	0.0000	4.3300	50.0000	0.0000	(2.3651)	(0.2762)	0.0000	2	(2.6413)	01/06/2025
300770.ZK	12/30/2024	SDB3260123394	5,200.00	5.7903	30,074.00	30,109.44	0.0000	4.3300	50.0000	0.0000	(3.6172)	(0.4182)	0.0000	1	(4.0354)	01/06/2025
300770.ZK	12/30/2024	SDB3260123394	4,800.00	5.7903	27,760.62	27,793.33	0.0000	4.3300	50.0000	0.0000	(3.3390)	(0.3860)	0.0000	1	(3.7250)	01/06/2025
300770.ZK	12/30/2024	SDB3260123394	8,800.00	5.7903	50,894.47	50,954.44	0.0000	4.3300	50.0000	0.0000	(6.1215)	(0.7077)	0.0000	1	(6.8292)	01/06/2025
300770.ZK	12/30/2024	SDB3260123394	10,200.00	5.7903	58,991.31	59,060.83	0.0000	4.3300	50.0000	0.0000	(7.0953)	(0.8203)	0.0000	1	(7.9156)	01/06/2025
300770.ZK	12/30/2024	SDB3260123394	2,200.00	5.7903	12,723.62	12,738.61	0.0000	4.3300	50.0000	0.0000	(1.5304)	(0.1769)	0.0000	1	(1.7073)	01/06/2025
300770.ZK	12/30/2024	SDB3260123394	400.00	5.7903	2,313.38	2,316.11	0.0000	4.3300	50.0000	0.0000	(0.2782)	(0.0322)	0.0000	1	(0.3104)	01/06/2025
300770.ZK	12/30/2024	SDB3260123394	1,600.00	5.7903	9,253.54	9,264.44	0.0000	4.3300	50.0000	0.0000	(1.1130)	(0.1287)	0.0000	1	(1.2417)	01/06/2025
300770.ZK	12/30/2024	SDB3260123394	5,100.00	5.7903	29,495.66	29,530.41	0.0000	4.3300	50.0000	0.0000	(3.5477)	(0.4101)	0.0000	1	(3.9578)	01/06/2025
300770.ZK	12/30/2024	SDB3260123394	2,100.00	5.7903	12,145.27	12,159.58	0.0000	4.3300	50.0000	0.0000	(1.4608)	(0.1689)	0.0000	1	(1.6297)	01/06/2025
300770.ZK	12/30/2024	SDB3260123394	4,000.00	5.7903	23,133.85	23,161.11	0.0000	4.3300	50.0000	0.0000	(2.7825)	(0.3217)	0.0000	1	(3.1042)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GUANGDONG SOUTH NEW MEDIA CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300770.ZK	12/30/2024	SDB3260123394	3,100.00	5.7903	17,928.73	17,949.86	0.0000	4.3300	50.0000	0.0000	(2.1564)	(0.2493)	0.0000	1	(2.4057)	01/06/2025
300770.ZK	12/30/2024	SDB3260123394	2,900.00	5.7903	16,772.04	16,791.80	0.0000	4.3300	50.0000	0.0000	(2.0173)	(0.2332)	0.0000	1	(2.2505)	01/06/2025
300770.ZK	12/30/2024	SDB3260123394	3,700.00	5.7903	21,398.81	21,424.02	0.0000	4.3300	50.0000	0.0000	(2.5738)	(0.2976)	0.0000	1	(2.8714)	01/06/2025
300770.ZK	12/30/2024	SDB3260123394	2,500.00	5.7903	14,458.66	14,475.69	0.0000	4.3300	50.0000	0.0000	(1.7391)	(0.2011)	0.0000	1	(1.9401)	01/06/2025
300770.ZK	12/30/2024	SDB3260123394	200.00	5.7903	1,156.69	1,158.06	0.0000	4.3300	50.0000	0.0000	(0.1391)	(0.0161)	0.0000	1	(0.1552)	01/06/2025
300770.ZK	12/30/2024	SDB3260123394	1,800.00	5.7903	10,410.23	10,422.50	0.0000	4.3300	50.0000	0.0000	(1.2521)	(0.1448)	0.0000	1	(1.3969)	01/06/2025
300770.ZK	12/30/2024	SDB3260123394	1,800.00	5.7903	10,410.23	10,422.50	0.0000	4.3300	50.0000	0.0000	(1.2521)	(0.1448)	0.0000	1	(1.3969)	01/06/2025
300770.ZK	12/30/2024	SDB3260123394	7,600.00	5.7903	43,954.31	44,006.11	0.0000	4.3300	50.0000	0.0000	(5.2867)	(0.6112)	0.0000	1	(5.8979)	01/06/2025
300770.ZK	12/30/2024	SDB3260123394	21,100.00	5.7903	122,031.05	122,174.84	0.0000	4.3300	50.0000	0.0000	(14.6776)	(1.6969)	0.0000	1	(16.3745)	01/06/2025
300770.ZK	12/30/2024	SDB3260123394	700.00	5.7903	4,048.42	4,053.19	0.0000	4.3300	50.0000	0.0000	(0.4869)	(0.0563)	0.0000	1	(0.5432)	01/06/2025
300770.ZK	12/30/2024	SDB3260123394	3,000.00	5.7903	17,350.39	17,370.83	0.0000	4.3300	50.0000	0.0000	(2.0869)	(0.2413)	0.0000	1	(2.3281)	01/06/2025
300770.ZK	12/30/2024	SDB3260123394	10,300.00	5.7903	59,569.66	59,639.85	0.0000	4.3300	50.0000	0.0000	(7.1649)	(0.8283)	0.0000	1	(7.9932)	01/06/2025
300770.ZK	12/30/2024	SDB3260123394	7,100.00	5.7903	41,062.58	41,110.97	0.0000	4.3300	50.0000	0.0000	(4.9389)	(0.5710)	0.0000	1	(5.5099)	01/06/2025
300770.ZK	12/30/2024	SDB3260123394	2,700.00	5.7903	15,615.35	15,633.75	0.0000	4.3300	50.0000	0.0000	(1.8782)	(0.2171)	0.0000	1	(2.0953)	01/06/2025
300770.ZK	12/30/2024	SDB3260123394	400.00	5.7903	2,313.38	2,316.11	0.0000	4.3300	50.0000	0.0000	(0.2782)	(0.0322)	0.0000	1	(0.3104)	01/06/2025
300770.ZK	12/30/2024	SDB3260123394	1,700.00	5.7903	9,831.89	9,843.47	0.0000	4.3300	50.0000	0.0000	(1.1826)	(0.1367)	0.0000	1	(1.3193)	01/06/2025
300770.ZK	12/27/2024	SDB3260123394	5,200.00	5.9100	30,074.00	30,731.80	0.0000	4.3300	50.0000	0.0000	(10.8517)	(1.2805)	0.0000	3	(12.1322)	01/06/2025
300770.ZK	12/27/2024	SDB3260123394	4,800.00	5.9100	27,760.62	28,367.82	0.0000	4.3300	50.0000	0.0000	(10.0170)	(1.1820)	0.0000	3	(11.1989)	01/06/2025
300770.ZK	12/27/2024	SDB3260123394	8,800.00	5.9100	50,894.47	52,007.67	0.0000	4.3300	50.0000	0.0000	(18.3644)	(2.1670)	0.0000	3	(20.5314)	01/06/2025
300770.ZK	12/27/2024	SDB3260123394	10,200.00	5.9100	58,991.31	60,281.61	0.0000	4.3300	50.0000	0.0000	(21.2860)	(2.5117)	0.0000	3	(23.7978)	01/06/2025
300770.ZK	12/27/2024	SDB3260123394	2,200.00	5.9100	12,723.62	13,001.92	0.0000	4.3300	50.0000	0.0000	(4.5911)	(0.5417)	0.0000	3	(5.1329)	01/06/2025
300770.ZK	12/27/2024	SDB3260123394	400.00	5.9100	2,313.38	2,363.98	0.0000	4.3300	50.0000	0.0000	(0.8347)	(0.0985)	0.0000	3	(0.9332)	01/06/2025
300770.ZK	12/27/2024	SDB3260123394	1,600.00	5.9100	9,253.54	9,455.94	0.0000	4.3300	50.0000	0.0000	(3.3390)	(0.3940)	0.0000	3	(3.7330)	01/06/2025
300770.ZK	12/27/2024	SDB3260123394	5,100.00	5.9100	29,495.66	30,140.81	0.0000	4.3300	50.0000	0.0000	(10.6430)	(1.2559)	0.0000	3	(11.8989)	01/06/2025
300770.ZK	12/27/2024	SDB3260123394	2,100.00	5.9100	12,145.27	12,410.92	0.0000	4.3300	50.0000	0.0000	(4.3824)	(0.5171)	0.0000	3	(4.8995)	01/06/2025
300770.ZK	12/27/2024	SDB3260123394	4,000.00	5.9100	23,133.85	23,639.85	0.0000	4.3300	50.0000	0.0000	(8.3475)	(0.9850)	0.0000	3	(9.3325)	01/06/2025
300770.ZK	12/27/2024	SDB3260123394	3,100.00	5.9100	17,928.73	18,320.88	0.0000	4.3300	50.0000	0.0000	(6.4693)	(0.7634)	0.0000	3	(7.2327)	01/06/2025
300770.ZK	12/27/2024	SDB3260123394	2,900.00	5.9100	16,772.04	17,138.89	0.0000	4.3300	50.0000	0.0000	(6.0519)	(0.7141)	0.0000	3	(6.7660)	01/06/2025
300770.ZK	12/27/2024	SDB3260123394	3,700.00	5.9100	21,398.81	21,866.86	0.0000	4.3300	50.0000	0.0000	(7.7214)	(0.9111)	0.0000	3	(8.6325)	01/06/2025
300770.ZK	12/27/2024	SDB3260123394	2,500.00	5.9100	14,458.66	14,774.91	0.0000	4.3300	50.0000	0.0000	(5.2172)	(0.6156)	0.0000	3	(5.8328)	01/06/2025
300770.ZK	12/27/2024	SDB3260123394	200.00	5.9100	1,156.69	1,181.99	0.0000	4.3300	50.0000	0.0000	(0.4174)	(0.0492)	0.0000	3	(0.4666)	01/06/2025
300770.ZK	12/27/2024	SDB3260123394	1,800.00	5.9100	10,410.23	10,637.93	0.0000	4.3300	50.0000	0.0000	(3.7564)	(0.4432)	0.0000	3	(4.1996)	01/06/2025
300770.ZK	12/27/2024	SDB3260123394	1,800.00	5.9100	10,410.23	10,637.93	0.0000	4.3300	50.0000	0.0000	(3.7564)	(0.4432)	0.0000	3	(4.1996)	01/06/2025
300770.ZK	12/27/2024	SDB3260123394	7,600.00	5.9100	43,954.31	44,915.71	0.0000	4.3300	50.0000	0.0000	(15.8602)	(1.8715)	0.0000	3	(17.7317)	01/06/2025
300770.ZK	12/27/2024	SDB3260123394	21,100.00	5.9100	122,031.05	124,700.20	0.0000	4.3300	50.0000	0.0000	(44.0329)	(5.1958)	0.0000	3	(49.2287)	01/06/2025
300770.ZK	12/27/2024	SDB3260123394	700.00	5.9100	4,048.42	4,136.97	0.0000	4.3300	50.0000	0.0000	(0.1724)	(0.0000)	0.0000	3	(1.6332)	01/06/2025
300770.ZK	12/27/2024	SDB3260123394	3,000.00	5.9100	17,350.39	17,729.89	0.0000	4.3300	50.0000	0.0000	(6.2606)	(0.7387)	0.0000	3	(6.9993)	01/06/2025
300770.ZK	12/27/2024	SDB3260123394	10,300.00	5.9100	59,569.66	60,872.61	0.0000	4.3300	50.0000	0.0000	(21.4947)	(2.5364)	0.0000	3	(24.0311)	01/06/2025
300770.ZK	12/27/2024	SDB3260123394	7,100.00	5.9100	41,062.58	41,960.73	0.0000	4.3300	50.0000	0.0000	(14.8167)	(1.7484)	0.0000	3	(16.5651)	01/06/2025
300770.ZK	12/27/2024	SDB3260123394	2,700.00	5.9100	15,615.35	15,956.90	0.0000	4.3300	50.0000	0.0000	(5.6345)	(0.6649)	0.0000	3	(6.2994)	01/06/2025
300770.ZK	12/27/2024	SDB3260123394	400.00	5.9100	2,313.38	2,363.98	0.0000	4.3300	50.0000	0.0000	(0.8347)	(0.0985)	0.0000	3	(0.9332)	01/06/2025
300770.ZK	12/27/2024	SDB3260123394	1,700.00	5.9100	9,831.89	10,046.94	0.0000	4.3300	50.0000	0.0000	(3.5477)	(0.4186)	0.0000	3	(3.9663)	01/06/2025
300770.ZK	12/26/2024	SDB3260123394	5,200.00	5.8354	30,074.00	30,344.00	0.0000	4.3300	50.0000	0.0000	(3.6172)	(0.4214)	0.0000	1	(4.0387)	01/06/2025
300770.ZK	12/26/2024	SDB3260123394	4,800.00	5.8354	27,760.62	28,009.84	0.0000	4.3300	50.0000	0.0000	(3.3390)	(0.3890)	0.0000	1	(3.7280)	01/06/2025
300770.ZK	12/26/2024	SDB3260123394	8,800.00	5.8354	50,894.47	51,351.38	0.0000	4.3300	50.0000	0.0000	(6.1215)	(0.7132)	0.0000	1	(6.8347)	01/06/2025
300770.ZK	12/26/2024	SDB3260123394	10,200.00	5.8354	58,991.31	59,520.92	0.0000	4.3300	50.0000	0.0000	(7.0953)	(0.8267)	0.0000	1	(7.9220)	01/06/2025
300770.ZK	12/26/2024	SDB3260123394	2,200.00	5.8354	12,723.62	12,837.84	0.0000	4.3300	50.0000	0.0000	(1.5304)	(0.1783)	0.0000	1	(1.7087)	01/06/2025
300770.ZK	12/26/2024	SDB3260123394	400.00	5.8354	2,313.38	2,334.15	0.0000	4.3300	50.0000	0.0000	(0.2782)	(0.0324)	0.0000	1	(0.3107)	01/06/2025
300770.ZK	12/26/2024	SDB3260123394	1,600.00	5.8354	9,253.54	9,336.61	0.0000	4.3300	50.0000	0.0000	(1.1130)	(0.1297)	0.0000	1	(1.2427)	01/06/2025
300770.ZK	12/26/2024	SDB3260123394	5,100.00	5.8354	29,495.66	29,760.46	0.0000	4.3300	50.0000	0.0000	(3.5477)	(0.4133)	0.0000	1	(3.9610)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GUANGDONG SOUTH NEW MEDIA CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300770.ZK	12/26/2024	SDB3260123394	2,100.00	5.8354	12,145.27	12,254.31	0.0000	4.3300	50.0000	0.0000	(1.4608)	(0.1702)	0.0000	1	(1.6310)	01/06/2025
300770.ZK	12/26/2024	SDB3260123394	4,000.00	5.8354	23,133.85	23,341.54	0.0000	4.3300	50.0000	0.0000	(2.7825)	(0.3242)	0.0000	1	(3.1067)	01/06/2025
300770.ZK	12/26/2024	SDB3260123394	3,100.00	5.8354	17,928.73	18,089.69	0.0000	4.3300	50.0000	0.0000	(2.1564)	(0.2512)	0.0000	1	(2.4077)	01/06/2025
300770.ZK	12/26/2024	SDB3260123394	2,900.00	5.8354	16,772.04	16,922.61	0.0000	4.3300	50.0000	0.0000	(2.0173)	(0.2350)	0.0000	1	(2.2523)	01/06/2025
300770.ZK	12/26/2024	SDB3260123394	3,700.00	5.8354	21,398.81	21,590.92	0.0000	4.3300	50.0000	0.0000	(2.5738)	(0.2999)	0.0000	1	(2.8737)	01/06/2025
300770.ZK	12/26/2024	SDB3260123394	2,500.00	5.8354	14,458.66	14,588.46	0.0000	4.3300	50.0000	0.0000	(1.7391)	(0.2026)	0.0000	1	(1.9417)	01/06/2025
300770.ZK	12/26/2024	SDB3260123394	200.00	5.8354	1,156.69	1,167.08	0.0000	4.3300	50.0000	0.0000	(0.1391)	(0.0162)	0.0000	1	(0.1553)	01/06/2025
300770.ZK	12/26/2024	SDB3260123394	1,800.00	5.8354	10,410.23	10,503.69	0.0000	4.3300	50.0000	0.0000	(1.2521)	(0.1459)	0.0000	1	(1.3980)	01/06/2025
300770.ZK	12/26/2024	SDB3260123394	1,800.00	5.8354	10,410.23	10,503.69	0.0000	4.3300	50.0000	0.0000	(1.2521)	(0.1459)	0.0000	1	(1.3980)	01/06/2025
300770.ZK	12/26/2024	SDB3260123394	7,600.00	5.8354	43,954.31	44,348.92	0.0000	4.3300	50.0000	0.0000	(5.2867)	(0.6160)	0.0000	1	(5.9027)	01/06/2025
300770.ZK	12/26/2024	SDB3260123394	21,100.00	5.8354	122,031.05	123,126.60	0.0000	4.3300	50.0000	0.0000	(14.6776)	(1.7101)	0.0000	1	(16.3877)	01/06/2025
300770.ZK	12/26/2024	SDB3260123394	700.00	5.8354	4,048.42	4,084.77	0.0000	4.3300	50.0000	0.0000	(0.4869)	(0.0567)	0.0000	1	(0.5437)	01/06/2025
300770.ZK	12/26/2024	SDB3260123394	3,000.00	5.8354	17,350.39	17,506.15	0.0000	4.3300	50.0000	0.0000	(2.0869)	(0.2431)	0.0000	1	(2.3300)	01/06/2025
300770.ZK	12/26/2024	SDB3260123394	10,300.00	5.8354	59,569.66	60,104.46	0.0000	4.3300	50.0000	0.0000	(7.1649)	(0.8348)	0.0000	1	(7.9997)	01/06/2025
300770.ZK	12/26/2024	SDB3260123394	7,100.00	5.8354	41,062.58	41,431.23	0.0000	4.3300	50.0000	0.0000	(4.9389)	(0.5754)	0.0000	1	(5.5143)	01/06/2025
300770.ZK	12/26/2024	SDB3260123394	2,700.00	5.8354	15,615.35	15,755.54	0.0000	4.3300	50.0000	0.0000	(0.2188)	(0.0000)	0.0000	1	(2.0970)	01/06/2025
300770.ZK	12/26/2024	SDB3260123394	400.00	5.8354	2,313.38	2,334.15	0.0000	4.3300	50.0000	0.0000	(0.2782)	(0.0324)	0.0000	1	(0.3107)	01/06/2025
300770.ZK	12/26/2024	SDB3260123394	1,700.00	5.8354	9,831.89	9,920.15	0.0000	4.3300	50.0000	0.0000	(1.1826)	(0.1378)	0.0000	1	(1.3203)	01/06/2025
300770.ZK	12/24/2024	SDB3260123394	5,200.00	5.8354	30,074.00	30,344.00	0.0000	4.3300	50.0000	0.0000	(7.2345)	(0.8429)	0.0000	2	(8.0774)	01/06/2025
300770.ZK	12/24/2024	SDB3260123394	4,800.00	5.8354	27,760.62	28,009.84	0.0000	4.3300	50.0000	0.0000	(6.6780)	(0.7781)	0.0000	2	(7.4560)	01/06/2025
300770.ZK	12/24/2024	SDB3260123394	8,800.00	5.8354	50,894.47	51,351.38	0.0000	4.3300	50.0000	0.0000	(12.2429)	(1.4264)	0.0000	2	(13.6694)	01/06/2025
300770.ZK	12/24/2024	SDB3260123394	10,200.00	5.8354	58,991.31	59,520.92	0.0000	4.3300	50.0000	0.0000	(14.1907)	(1.6534)	0.0000	2	(15.8440)	01/06/2025
300770.ZK	12/24/2024	SDB3260123394	2,200.00	5.8354	12,723.62	12,837.84	0.0000	4.3300	50.0000	0.0000	(3.0607)	(0.3566)	0.0000	2	(3.4173)	01/06/2025
300770.ZK	12/24/2024	SDB3260123394	400.00	5.8354	2,313.38	2,334.15	0.0000	4.3300	50.0000	0.0000	(0.5565)	(0.0648)	0.0000	2	(0.6213)	01/06/2025
300770.ZK	12/24/2024	SDB3260123394	1,600.00	5.8354	9,253.54	9,336.61	0.0000	4.3300	50.0000	0.0000	(2.2260)	(0.2594)	0.0000	2	(2.4853)	01/06/2025
300770.ZK	12/24/2024	SDB3260123394	5,100.00	5.8354	29,495.66	29,760.46	0.0000	4.3300	50.0000	0.0000	(7.0953)	(0.8267)	0.0000	2	(7.9220)	01/06/2025
300770.ZK	12/24/2024	SDB3260123394	2,100.00	5.8354	12,145.27	12,254.31	0.0000	4.3300	50.0000	0.0000	(2.9216)	(0.3404)	0.0000	2	(3.2620)	01/06/2025
300770.ZK	12/24/2024	SDB3260123394	4,000.00	5.8354	23,133.85	23,341.54	0.0000	4.3300	50.0000	0.0000	(5.5650)	(0.6484)	0.0000	2	(6.2134)	01/06/2025
300770.ZK	12/24/2024	SDB3260123394	3,100.00	5.8354	17,928.73	18,089.69	0.0000	4.3300	50.0000	0.0000	(4.3129)	(0.5025)	0.0000	2	(4.8153)	01/06/2025
300770.ZK	12/24/2024	SDB3260123394	2,900.00	5.8354	16,772.04	16,922.61	0.0000	4.3300	50.0000	0.0000	(4.0346)	(0.4701)	0.0000	2	(4.5047)	01/06/2025
300770.ZK	12/24/2024	SDB3260123394	3,700.00	5.8354	21,398.81	21,590.92	0.0000	4.3300	50.0000	0.0000	(5.1476)	(0.5997)	0.0000	2	(5.7474)	01/06/2025
300770.ZK	12/24/2024	SDB3260123394	2,500.00	5.8354	14,458.66	14,588.46	0.0000	4.3300	50.0000	0.0000	(3.4781)	(0.4052)	0.0000	2	(3.8833)	01/06/2025
300770.ZK	12/24/2024	SDB3260123394	200.00	5.8354	1,156.69	1,167.08	0.0000	4.3300	50.0000	0.0000	(0.2782)	(0.0324)	0.0000	2	(0.3107)	01/06/2025
300770.ZK	12/24/2024	SDB3260123394	1,800.00	5.8354	10,410.23	10,503.69	0.0000	4.3300	50.0000	0.0000	(2.5042)	(0.2918)	0.0000	2	(2.7960)	01/06/2025
300770.ZK	12/24/2024	SDB3260123394	1,800.00	5.8354	10,410.23	10,503.69	0.0000	4.3300	50.0000	0.0000	(2.5042)	(0.2918)	0.0000	2	(2.7960)	01/06/2025
300770.ZK	12/24/2024	SDB3260123394	7,600.00	5.8354	43,954.31	44,348.92	0.0000	4.3300	50.0000	0.0000	(10.5735)	(1.2319)	0.0000	2	(11.8054)	01/06/2025
300770.ZK	12/24/2024	SDB3260123394	21,100.00	5.8354	122,031.05	123,126.60	0.0000	4.3300	50.0000	0.0000	(28.3552)	(3.4202)	0.0000	2	(32.7754)	01/06/2025
300770.ZK	12/24/2024	SDB3260123394	700.00	5.8354	4,048.42	4,084.77	0.0000	4.3300	50.0000	0.0000	(0.9739)	(0.1135)	0.0000	2	(1.0873)	01/06/2025
300770.ZK	12/24/2024	SDB3260123394	3,000.00	5.8354	17,350.39	17,506.15	0.0000	4.3300	50.0000	0.0000	(4.1737)	(0.4863)	0.0000	2	(4.6600)	01/06/2025
300770.ZK	12/24/2024	SDB3260123394	10,300.00	5.8354	59,569.66	60,104.46	0.0000	4.3300	50.0000	0.0000	(14.3298)	(1.6696)	0.0000	2	(15.9994)	01/06/2025
300770.ZK	12/24/2024	SDB3260123394	7,100.00	5.8354	41,062.58	41,431.23	0.0000	4.3300	50.0000	0.0000	(9.8778)	(1.1509)	0.0000	2	(11.0287)	01/06/2025
300770.ZK	12/24/2024	SDB3260123394	2,700.00	5.8354	15,615.35	15,755.54	0.0000	4.3300	50.0000	0.0000	(3.7564)	(0.4377)	0.0000	2	(4.1940)	01/06/2025
300770.ZK	12/24/2024	SDB3260123394	400.00	5.8354	2,313.38	2,334.15	0.0000	4.3300	50.0000	0.0000	(0.5565)	(0.0648)	0.0000	2	(0.6213)	01/06/2025
300770.ZK	12/24/2024	SDB3260123394	1,700.00	5.8354	9,831.89	9,920.15	0.0000	4.3300	50.0000	0.0000	(2.3651)	(0.2756)	0.0000	2	(2.6407)	01/06/2025
300770.ZK	12/23/2024	SDB3260123394	5,200.00	5.7884	30,074.00	30,099.86	0.0000	4.3300	50.0000	0.0000	(3.6172)	(0.4181)	0.0000	1	(4.0353)	01/06/2025
300770.ZK	12/23/2024	SDB3260123394	4,800.00	5.7884	27,760.62	27,784.48	0.0000	4.3300	50.0000	0.0000	(3.3390)	(0.3859)	0.0000	1	(3.7249)	01/06/2025
300770.ZK	12/23/2024	SDB3260123394	8,800.00	5.7884	50,894.47	50,938.22	0.0000	4.3300	50.0000	0.0000	(6.1215)	(0.7075)	0.0000	1	(6.8289)	01/06/2025
300770.ZK	12/23/2024	SDB3260123394	10,200.00	5.7884	58,991.31	59,042.03	0.0000	4.3300	50.0000	0.0000	(7.0953)	(0.8200)	0.0000	1	(7.9154)	01/06/2025
300770.ZK	12/23/2024	SDB3260123394	2,200.00	5.7884	12,723.62	12,734.55	0.0000	4.3300	50.0000	0.0000	(1.5304)	(0.1769)	0.0000	1	(1.7072)	01/06/2025
300770.ZK	12/23/2024	SDB3260123394	400.00	5.7884	2,313.38	2,315.37	0.0000	4.3300	50.0000	0.0000	(0.2782)	(0.0322)	0.0000	1	(0.3104)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GUANGDONG SOUTH NEW MEDIA CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300770.ZK	12/23/2024	SDB3260123394	1,600.00	5.7884	9,253.54	9,261.49	0.0000	4.3300	50.0000	0.0000	(1.1130)	(0.1286)	0.0000	1	(1.2416)	01/06/2025
300770.ZK	12/23/2024	SDB3260123394	5,100.00	5.7884	29,495.66	29,521.01	0.0000	4.3300	50.0000	0.0000	(3.5477)	(0.4100)	0.0000	1	(3.9577)	01/06/2025
300770.ZK	12/23/2024	SDB3260123394	2,100.00	5.7884	12,145.27	12,155.71	0.0000	4.3300	50.0000	0.0000	(1.4608)	(0.1688)	0.0000	1	(1.6296)	01/06/2025
300770.ZK	12/23/2024	SDB3260123394	4,000.00	5.7884	23,133.85	23,153.74	0.0000	4.3300	50.0000	0.0000	(2.7825)	(0.3216)	0.0000	1	(3.1041)	01/06/2025
300770.ZK	12/23/2024	SDB3260123394	3,100.00	5.7884	17,928.73	17,944.15	0.0000	4.3300	50.0000	0.0000	(2.1564)	(0.2492)	0.0000	1	(2.4057)	01/06/2025
300770.ZK	12/23/2024	SDB3260123394	2,900.00	5.7884	16,772.04	16,786.46	0.0000	4.3300	50.0000	0.0000	(2.0173)	(0.2331)	0.0000	1	(2.2504)	01/06/2025
300770.ZK	12/23/2024	SDB3260123394	3,700.00	5.7884	21,398.81	21,417.21	0.0000	4.3300	50.0000	0.0000	(2.5738)	(0.2975)	0.0000	1	(2.8713)	01/06/2025
300770.ZK	12/23/2024	SDB3260123394	2,500.00	5.7884	14,458.66	14,471.08	0.0000	4.3300	50.0000	0.0000	(1.7391)	(0.2010)	0.0000	1	(1.9400)	01/06/2025
300770.ZK	12/23/2024	SDB3260123394	200.00	5.7884	1,156.69	1,157.69	0.0000	4.3300	50.0000	0.0000	(0.1391)	(0.0161)	0.0000	1	(0.1552)	01/06/2025
300770.ZK	12/23/2024	SDB3260123394	1,800.00	5.7884	10,410.23	10,419.18	0.0000	4.3300	50.0000	0.0000	(1.2521)	(0.1447)	0.0000	1	(1.3968)	01/06/2025
300770.ZK	12/23/2024	SDB3260123394	1,800.00	5.7884	10,410.23	10,419.18	0.0000	4.3300	50.0000	0.0000	(1.2521)	(0.1447)	0.0000	1	(1.3968)	01/06/2025
300770.ZK	12/23/2024	SDB3260123394	7,600.00	5.7884	43,954.31	43,992.10	0.0000	4.3300	50.0000	0.0000	(5.2867)	(0.6110)	0.0000	1	(5.8977)	01/06/2025
300770.ZK	12/23/2024	SDB3260123394	21,100.00	5.7884	122,031.05	122,135.96	0.0000	4.3300	50.0000	0.0000	(14.6776)	(1.6963)	0.0000	1	(16.3740)	01/06/2025
300770.ZK	12/23/2024	SDB3260123394	700.00	5.7884	4,048.42	4,051.90	0.0000	4.3300	50.0000	0.0000	(0.4869)	(0.0563)	0.0000	1	(0.5432)	01/06/2025
300770.ZK	12/23/2024	SDB3260123394	3,000.00	5.7884	17,350.39	17,365.30	0.0000	4.3300	50.0000	0.0000	(2.0869)	(0.2412)	0.0000	1	(2.3281)	01/06/2025
300770.ZK	12/23/2024	SDB3260123394	10,300.00	5.7884	59,569.66	59,620.87	0.0000	4.3300	50.0000	0.0000	(7.1649)	(0.8281)	0.0000	1	(7.9930)	01/06/2025
300770.ZK	12/23/2024	SDB3260123394	7,100.00	5.7884	41,062.58	41,097.88	0.0000	4.3300	50.0000	0.0000	(4.9389)	(0.5708)	0.0000	1	(5.5097)	01/06/2025
300770.ZK	12/23/2024	SDB3260123394	2,700.00	5.7884	15,615.35	15,628.77	0.0000	4.3300	50.0000	0.0000	(1.8782)	(0.2171)	0.0000	1	(2.0952)	01/06/2025
300770.ZK	12/23/2024	SDB3260123394	400.00	5.7884	2,313.38	2,315.37	0.0000	4.3300	50.0000	0.0000	(0.2782)	(0.0322)	0.0000	1	(0.3104)	01/06/2025
300770.ZK	12/23/2024	SDB3260123394	1,700.00	5.7884	9,831.89	9,840.34	0.0000	4.3300	50.0000	0.0000	(1.1826)	(0.1367)	0.0000	1	(1.3192)	01/06/2025
300770.ZK	12/20/2024	SDB3260123394	5,200.00	5.7708	30,074.00	30,008.30	0.0000	4.3300	50.0000	0.0000	(10.8517)	(1.2503)	0.0000	3	(12.1020)	01/06/2025
300770.ZK	12/20/2024	SDB3260123394	4,800.00	5.7708	27,760.62	27,699.96	0.0000	4.3300	50.0000	0.0000	(10.0170)	(1.1542)	0.0000	3	(11.1711)	01/06/2025
300770.ZK	12/20/2024	SDB3260123394	8,800.00	5.7708	50,894.47	50,783.27	0.0000	4.3300	50.0000	0.0000	(18.3644)	(2.1160)	0.0000	3	(20.4804)	01/06/2025
300770.ZK	12/20/2024	SDB3260123394	10,200.00	5.7708	58,991.31	58,862.43	0.0000	4.3300	50.0000	0.0000	(21.2860)	(2.4526)	0.0000	3	(23.7386)	01/06/2025
300770.ZK	12/20/2024	SDB3260123394	2,200.00	5.7708	12,723.62	12,695.82	0.0000	4.3300	50.0000	0.0000	(4.5911)	(0.5290)	0.0000	3	(5.1201)	01/06/2025
300770.ZK	12/20/2024	SDB3260123394	400.00	5.7708	2,313.38	2,308.33	0.0000	4.3300	50.0000	0.0000	(0.8347)	(0.0962)	0.0000	3	(0.9309)	01/06/2025
300770.ZK	12/20/2024	SDB3260123394	1,600.00	5.7708	9,253.54	9,233.32	0.0000	4.3300	50.0000	0.0000	(3.3390)	(0.3847)	0.0000	3	(3.7237)	01/06/2025
300770.ZK	12/20/2024	SDB3260123394	5,100.00	5.7708	29,495.66	29,431.21	0.0000	4.3300	50.0000	0.0000	(10.6430)	(1.2263)	0.0000	3	(11.8693)	01/06/2025
300770.ZK	12/20/2024	SDB3260123394	2,100.00	5.7708	12,145.27	12,118.73	0.0000	4.3300	50.0000	0.0000	(4.3824)	(0.5049)	0.0000	3	(4.8874)	01/06/2025
300770.ZK	12/20/2024	SDB3260123394	4,000.00	5.7708	23,133.85	23,083.30	0.0000	4.3300	50.0000	0.0000	(8.3475)	(0.9618)	0.0000	3	(9.3093)	01/06/2025
300770.ZK	12/20/2024	SDB3260123394	3,100.00	5.7708	17,928.73	17,889.56	0.0000	4.3300	50.0000	0.0000	(6.4693)	(0.7454)	0.0000	3	(7.2147)	01/06/2025
300770.ZK	12/20/2024	SDB3260123394	2,900.00	5.7708	16,772.04	16,735.40	0.0000	4.3300	50.0000	0.0000	(6.0519)	(0.6973)	0.0000	3	(6.7492)	01/06/2025
300770.ZK	12/20/2024	SDB3260123394	3,700.00	5.7708	21,398.81	21,352.06	0.0000	4.3300	50.0000	0.0000	(7.7214)	(0.8897)	0.0000	3	(8.6111)	01/06/2025
300770.ZK	12/20/2024	SDB3260123394	2,500.00	5.7708	14,458.66	14,427.06	0.0000	4.3300	50.0000	0.0000	(5.2172)	(0.6011)	0.0000	3	(5.8183)	01/06/2025
300770.ZK	12/20/2024	SDB3260123394	200.00	5.7708	1,156.69	1,154.17	0.0000	4.3300	50.0000	0.0000	(0.4174)	(0.0481)	0.0000	3	(0.4655)	01/06/2025
300770.ZK	12/20/2024	SDB3260123394	1,800.00	5.7708	10,410.23	10,387.49	0.0000	4.3300	50.0000	0.0000	(3.7564)	(0.4328)	0.0000	3	(4.1892)	01/06/2025
300770.ZK	12/20/2024	SDB3260123394	1,800.00	5.7708	10,410.23	10,387.49	0.0000	4.3300	50.0000	0.0000	(3.7564)	(0.4328)	0.0000	3	(4.1892)	01/06/2025
300770.ZK	12/20/2024	SDB3260123394	7,600.00	5.7708	43,954.31	43,858.28	0.0000	4.3300	50.0000	0.0000	(15.8602)	(1.8274)	0.0000	3	(17.6876)	01/06/2025
300770.ZK	12/20/2024	SDB3260123394	21,100.00	5.7708	122,031.05	121,764.43	0.0000	4.3300	50.0000	0.0000	(44.0329)	(5.0735)	0.0000	3	(49.1064)	01/06/2025
300770.ZK	12/20/2024	SDB3260123394	700.00	5.7708	4,048.42	4,039.58	0.0000	4.3300	50.0000	0.0000	(1.4608)	(0.1683)	0.0000	3	(1.6291)	01/06/2025
300770.ZK	12/20/2024	SDB3260123394	3,000.00	5.7708	17,350.39	17,312.48	0.0000	4.3300	50.0000	0.0000	(6.2606)	(0.7214)	0.0000	3	(6.9820)	01/06/2025
300770.ZK	12/20/2024	SDB3260123394	10,300.00	5.7708	59,569.66	59,439.51	0.0000	4.3300	50.0000	0.0000	(21.4947)	(2.4766)	0.0000	3	(23.9714)	01/06/2025
300770.ZK	12/20/2024	SDB3260123394	7,100.00	5.7708	41,062.58	40,972.86	0.0000	4.3300	50.0000	0.0000	(14.8167)	(1.7072)	0.0000	3	(16.5240)	01/06/2025
300770.ZK	12/20/2024	SDB3260123394	2,700.00	5.7708	15,615.35	15,581.23	0.0000	4.3300	50.0000	0.0000	(5.6345)	(0.6492)	0.0000	3	(6.2838)	01/06/2025
300770.ZK	12/20/2024	SDB3260123394	400.00	5.7708	2,313.38	2,308.33	0.0000	4.3300	50.0000	0.0000	(0.8347)	(0.0962)	0.0000	3	(0.9309)	01/06/2025
300770.ZK	12/20/2024	SDB3260123394	1,700.00	5.7708	9,831.89	9,810.40	0.0000	4.3300	50.0000	0.0000	(3.5477)	(0.4088)	0.0000	3	(3.9564)	01/06/2025
300770.ZK	12/19/2024	SDB3260123394	5,200.00	5.9692	30,074.00	31,040.09	0.0000	4.5800	50.0000	0.0000	(3.8261)	(0.4311)	0.0000	1	(4.2572)	01/06/2025
300770.ZK	12/19/2024	SDB3260123394	4,800.00	5.9692	27,760.62	28,652.39	0.0000	4.5800	50.0000	0.0000	(3.5318)	(0.3979)	0.0000	1	(3.9297)	01/06/2025
300770.ZK	12/19/2024	SDB3260123394	8,800.00	5.9692	50,894.47	52,529.38	0.0000	4.5800	50.0000	0.0000	(6.4749)	(0.7296)	0.0000	1	(7.2045)	01/06/2025
300770.ZK	12/19/2024	SDB3260123394	10,200.00	5.9692	58,991.31	60,886.33	0.0000	4.5800	50.0000	0.0000	(7.5050)	(0.8456)	0.0000	1	(8.3506)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GUANGDONG SOUTH NEW MEDIA CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300770.ZK	12/19/2024	SDB3260123394	2,200.00	5.9692	12,723.62	13,132.35	0.0000	4.5800	50.0000	0.0000	(1.6187)	(0.1824)	0.0000	1	(1.8011)	01/06/2025
300770.ZK	12/19/2024	SDB3260123394	400.00	5.9692	2,313.38	2,387.70	0.0000	4.5800	50.0000	0.0000	(0.2943)	(0.0332)	0.0000	1	(0.3275)	01/06/2025
300770.ZK	12/19/2024	SDB3260123394	1,600.00	5.9692	9,253.54	9,550.80	0.0000	4.5800	50.0000	0.0000	(1.1773)	(0.1326)	0.0000	1	(1.3099)	01/06/2025
300770.ZK	12/19/2024	SDB3260123394	5,100.00	5.9692	29,495.66	30,443.16	0.0000	4.5800	50.0000	0.0000	(3.7525)	(0.4228)	0.0000	1	(4.1753)	01/06/2025
300770.ZK	12/19/2024	SDB3260123394	2,100.00	5.9692	12,145.27	12,535.42	0.0000	4.5800	50.0000	0.0000	(1.5451)	(0.1741)	0.0000	1	(1.7193)	01/06/2025
300770.ZK	12/19/2024	SDB3260123394	4,000.00	5.9692	23,133.85	23,876.99	0.0000	4.5800	50.0000	0.0000	(2.9431)	(0.3316)	0.0000	1	(3.2748)	01/06/2025
300770.ZK	12/19/2024	SDB3260123394	3,100.00	5.9692	17,928.73	18,504.67	0.0000	4.5800	50.0000	0.0000	(2.2809)	(0.2570)	0.0000	1	(2.5379)	01/06/2025
300770.ZK	12/19/2024	SDB3260123394	2,900.00	5.9692	16,772.04	17,310.82	0.0000	4.5800	50.0000	0.0000	(2.1338)	(0.2404)	0.0000	1	(2.3742)	01/06/2025
300770.ZK	12/19/2024	SDB3260123394	3,700.00	5.9692	21,398.81	22,086.22	0.0000	4.5800	50.0000	0.0000	(2.7224)	(0.3068)	0.0000	1	(3.0292)	01/06/2025
300770.ZK	12/19/2024	SDB3260123394	2,500.00	5.9692	14,458.66	14,923.12	0.0000	4.5800	50.0000	0.0000	(1.8395)	(0.2073)	0.0000	1	(2.0467)	01/06/2025
300770.ZK	12/19/2024	SDB3260123394	200.00	5.9692	1,156.69	1,193.85	0.0000	4.5800	50.0000	0.0000	(0.1472)	(0.0166)	0.0000	1	(0.1637)	01/06/2025
300770.ZK	12/19/2024	SDB3260123394	1,800.00	5.9692	10,410.23	10,744.65	0.0000	4.5800	50.0000	0.0000	(1.3244)	(0.1492)	0.0000	1	(1.4736)	01/06/2025
300770.ZK	12/19/2024	SDB3260123394	1,800.00	5.9692	10,410.23	10,744.65	0.0000	4.5800	50.0000	0.0000	(1.3244)	(0.1492)	0.0000	1	(1.4736)	01/06/2025
300770.ZK	12/19/2024	SDB3260123394	7,600.00	5.9692	43,954.31	45,366.28	0.0000	4.5800	50.0000	0.0000	(5.5920)	(0.6301)	0.0000	1	(6.2221)	01/06/2025
300770.ZK	12/19/2024	SDB3260123394	21,100.00	5.9692	122,031.05	125,951.13	0.0000	4.5800	50.0000	0.0000	(15.5251)	(1.7493)	0.0000	1	(17.2744)	01/06/2025
300770.ZK	12/19/2024	SDB3260123394	700.00	5.9692	4,048.42	4,178.47	0.0000	4.5800	50.0000	0.0000	(0.5150)	(0.0580)	0.0000	1	(0.5731)	01/06/2025
300770.ZK	12/19/2024	SDB3260123394	3,000.00	5.9692	17,350.39	17,907.74	0.0000	4.5800	50.0000	0.0000	(2.2074)	(0.2487)	0.0000	1	(2.4561)	01/06/2025
300770.ZK	12/19/2024	SDB3260123394	10,300.00	5.9692	59,569.66	61,483.25	0.0000	4.5800	50.0000	0.0000	(7.5786)	(0.8539)	0.0000	1	(8.4325)	01/06/2025
300770.ZK	12/19/2024	SDB3260123394	7,100.00	5.9692	41,062.58	42,381.66	0.0000	4.5800	50.0000	0.0000	(5.2241)	(0.5886)	0.0000	1	(5.8127)	01/06/2025
300770.ZK	12/19/2024	SDB3260123394	2,700.00	5.9692	15,615.35	16,116.97	0.0000	4.5800	50.0000	0.0000	(1.9866)	(0.2238)	0.0000	1	(2.2105)	01/06/2025
300770.ZK	12/19/2024	SDB3260123394	400.00	5.9692	2,313.38	2,387.70	0.0000	4.5800	50.0000	0.0000	(0.2943)	(0.0332)	0.0000	1	(0.3275)	01/06/2025
300770.ZK	12/19/2024	SDB3260123394	1,700.00	5.9692	9,831.89	10,147.72	0.0000	4.5800	50.0000	0.0000	(1.2508)	(0.1409)	0.0000	1	(1.3918)	01/06/2025
300770.ZK	12/18/2024	SDB3260123394	5,200.00	5.9764	30,074.00	31,077.36	0.0000	4.5800	50.0000	0.0000	(3.8261)	(0.4316)	0.0000	1	(4.2577)	01/06/2025
300770.ZK	12/18/2024	SDB3260123394	4,800.00	5.9764	27,760.62	28,686.79	0.0000	4.5800	50.0000	0.0000	(3.5318)	(0.3984)	0.0000	1	(3.9302)	01/06/2025
300770.ZK	12/18/2024	SDB3260123394	8,800.00	5.9764	50,894.47	52,592.45	0.0000	4.5800	50.0000	0.0000	(6.4749)	(0.7305)	0.0000	1	(7.2054)	01/06/2025
300770.ZK	12/18/2024	SDB3260123394	10,200.00	5.9764	58,991.31	60,959.43	0.0000	4.5800	50.0000	0.0000	(7.5050)	(0.8467)	0.0000	1	(8.3517)	01/06/2025
300770.ZK	12/18/2024	SDB3260123394	2,200.00	5.9764	12,723.62	13,148.11	0.0000	4.5800	50.0000	0.0000	(1.6187)	(0.1826)	0.0000	1	(1.8013)	01/06/2025
300770.ZK	12/18/2024	SDB3260123394	400.00	5.9764	2,313.38	2,390.57	0.0000	4.5800	50.0000	0.0000	(0.2943)	(0.0332)	0.0000	1	(0.3275)	01/06/2025
300770.ZK	12/18/2024	SDB3260123394	1,600.00	5.9764	9,253.54	9,562.26	0.0000	4.5800	50.0000	0.0000	(1.1773)	(0.1328)	0.0000	1	(1.3101)	01/06/2025
300770.ZK	12/18/2024	SDB3260123394	5,100.00	5.9764	29,495.66	30,479.72	0.0000	4.5800	50.0000	0.0000	(3.7525)	(0.4233)	0.0000	1	(4.1758)	01/06/2025
300770.ZK	12/18/2024	SDB3260123394	2,100.00	5.9764	12,145.27	12,550.47	0.0000	4.5800	50.0000	0.0000	(1.5451)	(0.1743)	0.0000	1	(1.7195)	01/06/2025
300770.ZK	12/18/2024	SDB3260123394	4,000.00	5.9764	23,133.85	23,905.66	0.0000	4.5800	50.0000	0.0000	(2.9431)	(0.3320)	0.0000	1	(3.2752)	01/06/2025
300770.ZK	12/18/2024	SDB3260123394	3,100.00	5.9764	17,928.73	18,526.89	0.0000	4.5800	50.0000	0.0000	(2.2809)	(0.2573)	0.0000	1	(2.5383)	01/06/2025
300770.ZK	12/18/2024	SDB3260123394	2,900.00	5.9764	16,772.04	17,331.60	0.0000	4.5800	50.0000	0.0000	(2.1338)	(0.2407)	0.0000	1	(2.3745)	01/06/2025
300770.ZK	12/18/2024	SDB3260123394	3,700.00	5.9764	21,398.81	22,112.74	0.0000	4.5800	50.0000	0.0000	(2.7224)	(0.3071)	0.0000	1	(3.0295)	01/06/2025
300770.ZK	12/18/2024	SDB3260123394	2,500.00	5.9764	14,458.66	14,941.04	0.0000	4.5800	50.0000	0.0000	(1.8395)	(0.2075)	0.0000	1	(2.0470)	01/06/2025
300770.ZK	12/18/2024	SDB3260123394	200.00	5.9764	1,156.69	1,195.28	0.0000	4.5800	50.0000	0.0000	(0.1472)	(0.0166)	0.0000	1	(0.1638)	01/06/2025
300770.ZK	12/18/2024	SDB3260123394	1,800.00	5.9764	10,410.23	10,757.55	0.0000	4.5800	50.0000	0.0000	(1.3244)	(0.1494)	0.0000	1	(1.4738)	01/06/2025
300770.ZK	12/18/2024	SDB3260123394	1,800.00	5.9764	10,410.23	10,757.55	0.0000	4.5800	50.0000	0.0000	(1.3244)	(0.1494)	0.0000	1	(1.4738)	01/06/2025
300770.ZK	12/18/2024	SDB3260123394	7,600.00	5.9764	43,954.31	45,420.75	0.0000	4.5800	50.0000	0.0000	(5.5920)	(0.6308)	0.0000	1	(6.2228)	01/06/2025
300770.ZK	12/18/2024	SDB3260123394	21,100.00	5.9764	122,031.05	126,102.36	0.0000	4.5800	50.0000	0.0000	(15.5251)	(1.7514)	0.0000	1	(17.2765)	01/06/2025
300770.ZK	12/18/2024	SDB3260123394	700.00	5.9764	4,048.42	4,183.49	0.0000	4.5800	50.0000	0.0000	(0.5150)	(0.0581)	0.0000	1	(0.5732)	01/06/2025
300770.ZK	12/18/2024	SDB3260123394	3,000.00	5.9764	17,350.39	17,929.24	0.0000	4.5800	50.0000	0.0000	(2.2074)	(0.2490)	0.0000	1	(2.4564)	01/06/2025
300770.ZK	12/18/2024	SDB3260123394	10,300.00	5.9764	59,569.66	61,557.07	0.0000	4.5800	50.0000	0.0000	(7.5786)	(0.8550)	0.0000	1	(8.4335)	01/06/2025
300770.ZK	12/18/2024	SDB3260123394	7,100.00	5.9764	41,062.58	42,432.55	0.0000	4.5800	50.0000	0.0000	(5.2241)	(0.5893)	0.0000	1	(5.8134)	01/06/2025
300770.ZK	12/18/2024	SDB3260123394	2,700.00	5.9764	15,615.35	16,136.32	0.0000	4.5800	50.0000	0.0000	(1.9866)	(0.2241)	0.0000	1	(2.2107)	01/06/2025
300770.ZK	12/18/2024	SDB3260123394	400.00	5.9764	2,313.38	2,390.57	0.0000	4.5800	50.0000	0.0000	(0.2943)	(0.0332)	0.0000	1	(0.3275)	01/06/2025
300770.ZK	12/18/2024	SDB3260123394	1,700.00	5.9764	9,831.89	10,159.91	0.0000	4.5800	50.0000	0.0000	(1.2508)	(0.1411)	0.0000	1	(1.3919)	01/06/2025
300770.ZK	12/17/2024	SDB3260123394	5,200.00	6.0238	30,074.00	31,323.88	0.0000	4.5800	50.0000	0.0000	(3.8261)	(0.4351)	0.0000	1	(4.2611)	01/06/2025
300770.ZK	12/17/2024	SDB3260123394	4,800.00	6.0238	27,760.62	28,914.35	0.0000	4.5800	50.0000	0.0000	(3.5318)	(0.4016)	0.0000	1	(3.9334)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GUANGDONG SOUTH NEW MEDIA CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300770.ZK	12/17/2024	SDB3260123394	8,800.00	6.0238	50,894.47	53,009.64	0.0000	4.5800	50.0000	0.0000	(6.4749)	(0.7362)	0.0000	1	(7.2112)	01/06/2025
300770.ZK	12/17/2024	SDB3260123394	10,200.00	6.0238	58,991.31	61,442.99	0.0000	4.5800	50.0000	0.0000	(7.5050)	(0.8534)	0.0000	1	(8.3584)	01/06/2025
300770.ZK	12/17/2024	SDB3260123394	2,200.00	6.0238	12,723.62	13,252.41	0.0000	4.5800	50.0000	0.0000	(1.6187)	(0.1841)	0.0000	1	(1.8028)	01/06/2025
300770.ZK	12/17/2024	SDB3260123394	400.00	6.0238	2,313.38	2,409.53	0.0000	4.5800	50.0000	0.0000	(0.2943)	(0.0335)	0.0000	1	(0.3278)	01/06/2025
300770.ZK	12/17/2024	SDB3260123394	1,600.00	6.0238	9,253.54	9,638.12	0.0000	4.5800	50.0000	0.0000	(1.1773)	(0.1339)	0.0000	1	(1.3111)	01/06/2025
300770.ZK	12/17/2024	SDB3260123394	5,100.00	6.0238	29,495.66	30,721.50	0.0000	4.5800	50.0000	0.0000	(3.7525)	(0.4267)	0.0000	1	(4.1792)	01/06/2025
300770.ZK	12/17/2024	SDB3260123394	2,100.00	6.0238	12,145.27	12,650.03	0.0000	4.5800	50.0000	0.0000	(1.5451)	(0.1757)	0.0000	1	(1.7208)	01/06/2025
300770.ZK	12/17/2024	SDB3260123394	4,000.00	6.0238	23,133.85	24,095.29	0.0000	4.5800	50.0000	0.0000	(2.9431)	(0.3347)	0.0000	1	(3.2778)	01/06/2025
300770.ZK	12/17/2024	SDB3260123394	3,100.00	6.0238	17,928.73	18,673.85	0.0000	4.5800	50.0000	0.0000	(2.2809)	(0.2594)	0.0000	1	(2.5403)	01/06/2025
300770.ZK	12/17/2024	SDB3260123394	2,900.00	6.0238	16,772.04	17,469.09	0.0000	4.5800	50.0000	0.0000	(2.1338)	(0.2426)	0.0000	1	(2.3764)	01/06/2025
300770.ZK	12/17/2024	SDB3260123394	3,700.00	6.0238	21,398.81	22,288.15	0.0000	4.5800	50.0000	0.0000	(2.7224)	(0.3096)	0.0000	1	(3.0320)	01/06/2025
300770.ZK	12/17/2024	SDB3260123394	2,500.00	6.0238	14,458.66	15,059.56	0.0000	4.5800	50.0000	0.0000	(1.8395)	(0.2092)	0.0000	1	(2.0486)	01/06/2025
300770.ZK	12/17/2024	SDB3260123394	200.00	6.0238	1,156.69	1,204.76	0.0000	4.5800	50.0000	0.0000	(0.1472)	(0.0167)	0.0000	1	(0.1639)	01/06/2025
300770.ZK	12/17/2024	SDB3260123394	1,800.00	6.0238	10,410.23	10,842.88	0.0000	4.5800	50.0000	0.0000	(1.3244)	(0.1506)	0.0000	1	(1.4750)	01/06/2025
300770.ZK	12/17/2024	SDB3260123394	1,800.00	6.0238	10,410.23	10,842.88	0.0000	4.5800	50.0000	0.0000	(1.3244)	(0.1506)	0.0000	1	(1.4750)	01/06/2025
300770.ZK	12/17/2024	SDB3260123394	7,600.00	6.0238	43,954.31	45,781.05	0.0000	4.5800	50.0000	0.0000	(5.5920)	(0.6358)	0.0000	1	(6.2278)	01/06/2025
300770.ZK	12/17/2024	SDB3260123394	21,100.00	6.0238	122,031.05	127,102.67	0.0000	4.5800	50.0000	0.0000	(15.5251)	(1.7653)	0.0000	1	(17.2904)	01/06/2025
300770.ZK	12/17/2024	SDB3260123394	700.00	6.0238	4,048.42	4,216.68	0.0000	4.5800	50.0000	0.0000	(0.5150)	(0.0586)	0.0000	1	(0.5736)	01/06/2025
300770.ZK	12/17/2024	SDB3260123394	3,000.00	6.0238	17,350.39	18,071.47	0.0000	4.5800	50.0000	0.0000	(2.2074)	(0.2510)	0.0000	1	(2.4583)	01/06/2025
300770.ZK	12/17/2024	SDB3260123394	10,300.00	6.0238	59,569.66	62,045.38	0.0000	4.5800	50.0000	0.0000	(7.5786)	(0.8617)	0.0000	1	(8.4403)	01/06/2025
300770.ZK	12/17/2024	SDB3260123394	7,100.00	6.0238	41,062.58	42,769.14	0.0000	4.5800	50.0000	0.0000	(5.2241)	(0.5940)	0.0000	1	(5.8181)	01/06/2025
300770.ZK	12/17/2024	SDB3260123394	2,700.00	6.0238	15,615.35	16,264.32	0.0000	4.5800	50.0000	0.0000	(1.9866)	(0.2259)	0.0000	1	(2.2125)	01/06/2025
300770.ZK	12/17/2024	SDB3260123394	400.00	6.0238	2,313.38	2,409.53	0.0000	4.5800	50.0000	0.0000	(0.2943)	(0.0335)	0.0000	1	(0.3278)	01/06/2025
300770.ZK	12/17/2024	SDB3260123394	1,700.00	6.0238	9,831.89	10,240.50	0.0000	4.5800	50.0000	0.0000	(1.2508)	(0.1422)	0.0000	1	(1.3931)	01/06/2025
300770.ZK	12/16/2024	SDB3260123394	5,200.00	6.0165	30,074.00	31,286.06	0.0000	4.5800	50.0000	0.0000	(3.8261)	(0.4345)	0.0000	1	(4.2606)	01/06/2025
300770.ZK	12/16/2024	SDB3260123394	4,800.00	6.0165	27,760.62	28,879.44	0.0000	4.5800	50.0000	0.0000	(3.5318)	(0.4011)	0.0000	1	(3.9329)	01/06/2025
300770.ZK	12/16/2024	SDB3260123394	8,800.00	6.0165	50,894.47	52,945.64	0.0000	4.5800	50.0000	0.0000	(6.4749)	(0.7354)	0.0000	1	(7.2103)	01/06/2025
300770.ZK	12/16/2024	SDB3260123394	10,200.00	6.0165	58,991.31	61,368.81	0.0000	4.5800	50.0000	0.0000	(7.5050)	(0.8523)	0.0000	1	(8.3574)	01/06/2025
300770.ZK	12/16/2024	SDB3260123394	2,200.00	6.0165	12,723.62	13,236.41	0.0000	4.5800	50.0000	0.0000	(1.6187)	(0.1838)	0.0000	1	(1.8026)	01/06/2025
300770.ZK	12/16/2024	SDB3260123394	400.00	6.0165	2,313.38	2,406.62	0.0000	4.5800	50.0000	0.0000	(0.2943)	(0.0334)	0.0000	1	(0.3277)	01/06/2025
300770.ZK	12/16/2024	SDB3260123394	1,600.00	6.0165	9,253.54	9,626.48	0.0000	4.5800	50.0000	0.0000	(1.1773)	(0.1337)	0.0000	1	(1.3110)	01/06/2025
300770.ZK	12/16/2024	SDB3260123394	5,100.00	6.0165	29,495.66	30,684.40	0.0000	4.5800	50.0000	0.0000	(3.7525)	(0.4262)	0.0000	1	(4.1787)	01/06/2025
300770.ZK	12/16/2024	SDB3260123394	2,100.00	6.0165	12,145.27	12,634.75	0.0000	4.5800	50.0000	0.0000	(1.5451)	(0.1755)	0.0000	1	(1.7206)	01/06/2025
300770.ZK	12/16/2024	SDB3260123394	4,000.00	6.0165	23,133.85	24,066.20	0.0000	4.5800	50.0000	0.0000	(2.9431)	(0.3343)	0.0000	1	(3.2774)	01/06/2025
300770.ZK	12/16/2024	SDB3260123394	3,100.00	6.0165	17,928.73	18,651.31	0.0000	4.5800	50.0000	0.0000	(2.2809)	(0.2590)	0.0000	1	(2.5400)	01/06/2025
300770.ZK	12/16/2024	SDB3260123394	2,900.00	6.0165	16,772.04	17,447.99	0.0000	4.5800	50.0000	0.0000	(2.1338)	(0.2423)	0.0000	1	(2.3761)	01/06/2025
300770.ZK	12/16/2024	SDB3260123394	3,700.00	6.0165	21,398.81	22,261.23	0.0000	4.5800	50.0000	0.0000	(2.7224)	(0.3092)	0.0000	1	(3.0316)	01/06/2025
300770.ZK	12/16/2024	SDB3260123394	2,500.00	6.0165	14,458.66	15,041.37	0.0000	4.5800	50.0000	0.0000	(1.8395)	(0.2089)	0.0000	1	(2.0484)	01/06/2025
300770.ZK	12/16/2024	SDB3260123394	200.00	6.0165	1,156.69	1,203.31	0.0000	4.5800	50.0000	0.0000	(0.1472)	(0.0167)	0.0000	1	(0.1639)	01/06/2025
300770.ZK	12/16/2024	SDB3260123394	1,800.00	6.0165	10,410.23	10,829.79	0.0000	4.5800	50.0000	0.0000	(1.3244)	(0.1504)	0.0000	1	(1.4748)	01/06/2025
300770.ZK	12/16/2024	SDB3260123394	1,800.00	6.0165	10,410.23	10,829.79	0.0000	4.5800	50.0000	0.0000	(1.3244)	(0.1504)	0.0000	1	(1.4748)	01/06/2025
300770.ZK	12/16/2024	SDB3260123394	7,600.00	6.0165	43,954.31	45,725.78	0.0000	4.5800	50.0000	0.0000	(5.5920)	(0.6351)	0.0000	1	(6.2270)	01/06/2025
300770.ZK	12/16/2024	SDB3260123394	21,100.00	6.0165	122,031.05	126,949.20	0.0000	4.5800	50.0000	0.0000	(15.5251)	(1.7632)	0.0000	1	(17.2882)	01/06/2025
300770.ZK	12/16/2024	SDB3260123394	700.00	6.0165	4,048.42	4,211.59	0.0000	4.5800	50.0000	0.0000	(0.5150)	(0.0585)	0.0000	1	(0.5735)	01/06/2025
300770.ZK	12/16/2024	SDB3260123394	3,000.00	6.0165	17,350.39	18,049.65	0.0000	4.5800	50.0000	0.0000	(2.2074)	(0.2507)	0.0000	1	(2.4580)	01/06/2025
300770.ZK	12/16/2024	SDB3260123394	10,300.00	6.0165	59,569.66	61,970.46	0.0000	4.5800	50.0000	0.0000	(7.5786)	(0.8607)	0.0000	1	(8.4393)	01/06/2025
300770.ZK	12/16/2024	SDB3260123394	7,100.00	6.0165	41,062.58	42,717.50	0.0000	4.5800	50.0000	0.0000	(5.2241)	(0.5933)	0.0000	1	(5.8174)	01/06/2025
300770.ZK	12/16/2024	SDB3260123394	2,700.00	6.0165	15,615.35	16,244.68	0.0000	4.5800	50.0000	0.0000	(1.9866)	(0.2256)	0.0000	1	(2.2122)	01/06/2025
300770.ZK	12/16/2024	SDB3260123394	400.00	6.0165	2,313.38	2,406.62	0.0000	4.5800	50.0000	0.0000	(0.2943)	(0.0334)	0.0000	1	(0.3277)	01/06/2025
300770.ZK	12/16/2024	SDB3260123394	1,700.00	6.0165	9,831.89	10,228.14	0.0000	4.5800	50.0000	0.0000	(1.2508)	(0.1421)	0.0000	1	(1.3929)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GUANGDONG SOUTH NEW MEDIA CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300770.ZK	12/13/2024	SDB3260123394	5,200.00	5.9859	30,074.00	31,126.42	0.0000	4.5800	50.0000	0.0000	(11.4782)	(1.2969)	0.0000	3	(12.7752)	01/06/2025
300770.ZK	12/13/2024	SDB3260123394	4,800.00	5.9859	27,760.62	28,732.08	0.0000	4.5800	50.0000	0.0000	(10.5953)	(1.1972)	0.0000	3	(11.7925)	01/06/2025
300770.ZK	12/13/2024	SDB3260123394	8,800.00	5.9859	50,894.47	52,675.48	0.0000	4.5800	50.0000	0.0000	(19.4247)	(2.1948)	0.0000	3	(21.6195)	01/06/2025
300770.ZK	12/13/2024	SDB3260123394	10,200.00	5.9859	58,991.31	61,055.67	0.0000	4.5800	50.0000	0.0000	(22.5150)	(2.5440)	0.0000	3	(25.0590)	01/06/2025
300770.ZK	12/13/2024	SDB3260123394	2,200.00	5.9859	12,723.62	13,168.87	0.0000	4.5800	50.0000	0.0000	(4.8562)	(0.5487)	0.0000	3	(5.4049)	01/06/2025
300770.ZK	12/13/2024	SDB3260123394	400.00	5.9859	2,313.38	2,394.34	0.0000	4.5800	50.0000	0.0000	(0.8829)	(0.0998)	0.0000	3	(0.9827)	01/06/2025
300770.ZK	12/13/2024	SDB3260123394	1,600.00	5.9859	9,253.54	9,577.36	0.0000	4.5800	50.0000	0.0000	(3.5318)	(0.3991)	0.0000	3	(3.9308)	01/06/2025
300770.ZK	12/13/2024	SDB3260123394	5,100.00	5.9859	29,495.66	30,527.83	0.0000	4.5800	50.0000	0.0000	(11.2575)	(1.2720)	0.0000	3	(12.5295)	01/06/2025
300770.ZK	12/13/2024	SDB3260123394	2,100.00	5.9859	12,145.27	12,570.28	0.0000	4.5800	50.0000	0.0000	(4.6354)	(0.5238)	0.0000	3	(5.1592)	01/06/2025
300770.ZK	12/13/2024	SDB3260123394	4,000.00	5.9859	23,133.85	23,943.40	0.0000	4.5800	50.0000	0.0000	(8.8294)	(0.9976)	0.0000	3	(9.8271)	01/06/2025
300770.ZK	12/13/2024	SDB3260123394	3,100.00	5.9859	17,928.73	18,556.14	0.0000	4.5800	50.0000	0.0000	(6.8428)	(0.7732)	0.0000	3	(7.6160)	01/06/2025
300770.ZK	12/13/2024	SDB3260123394	2,900.00	5.9859	16,772.04	17,358.97	0.0000	4.5800	50.0000	0.0000	(6.4013)	(0.7233)	0.0000	3	(7.1246)	01/06/2025
300770.ZK	12/13/2024	SDB3260123394	3,700.00	5.9859	21,398.81	22,147.65	0.0000	4.5800	50.0000	0.0000	(8.1672)	(0.9228)	0.0000	3	(9.0900)	01/06/2025
300770.ZK	12/13/2024	SDB3260123394	2,500.00	5.9859	14,458.66	14,964.63	0.0000	4.5800	50.0000	0.0000	(5.5184)	(0.6235)	0.0000	3	(6.1419)	01/06/2025
300770.ZK	12/13/2024	SDB3260123394	200.00	5.9859	1,156.69	1,197.17	0.0000	4.5800	50.0000	0.0000	(0.4415)	(0.0499)	0.0000	3	(0.4914)	01/06/2025
300770.ZK	12/13/2024	SDB3260123394	1,800.00	5.9859	10,410.23	10,774.53	0.0000	4.5800	50.0000	0.0000	(3.9732)	(0.4489)	0.0000	3	(4.4222)	01/06/2025
300770.ZK	12/13/2024	SDB3260123394	900.00	5.9859	5,205.12	5,387.27	0.0000	4.5800	50.0000	0.0000	(1.9866)	(0.2245)	0.0000	3	(2.2111)	01/06/2025
300770.ZK	12/13/2024	SDB3260123394	1,800.00	5.9859	10,410.23	10,774.53	0.0000	4.5800	50.0000	0.0000	(3.9732)	(0.4489)	0.0000	3	(4.4222)	01/06/2025
300770.ZK	12/13/2024	SDB3260123394	7,600.00	5.9859	43,954.31	45,492.46	0.0000	4.5800	50.0000	0.0000	(16.7759)	(1.8955)	0.0000	3	(18.6714)	01/06/2025
300770.ZK	12/13/2024	SDB3260123394	21,100.00	5.9859	122,031.05	126,301.43	0.0000	4.5800	50.0000	0.0000	(46.5752)	(5.2626)	0.0000	3	(51.8377)	01/06/2025
300770.ZK	12/13/2024	SDB3260123394	700.00	5.9859	4,048.42	4,190.10	0.0000	4.5800	50.0000	0.0000	(1.5451)	(0.1746)	0.0000	3	(1.7197)	01/06/2025
300770.ZK	12/13/2024	SDB3260123394	3,000.00	5.9859	17,350.39	17,957.55	0.0000	4.5800	50.0000	0.0000	(6.6221)	(0.7482)	0.0000	3	(7.3703)	01/06/2025
300770.ZK	12/13/2024	SDB3260123394	10,300.00	5.9859	59,569.66	61,654.26	0.0000	4.5800	50.0000	0.0000	(22.7358)	(2.5689)	0.0000	3	(25.3047)	01/06/2025
300770.ZK	12/13/2024	SDB3260123394	7,100.00	5.9859	41,062.58	42,499.54	0.0000	4.5800	50.0000	0.0000	(15.6722)	(1.7708)	0.0000	3	(17.4430)	01/06/2025
300770.ZK	12/13/2024	SDB3260123394	2,700.00	5.9859	15,615.35	16,161.80	0.0000	4.5800	50.0000	0.0000	(5.9599)	(0.6734)	0.0000	3	(6.6333)	01/06/2025
300770.ZK	12/13/2024	SDB3260123394	400.00	5.9859	2,313.38	2,394.34	0.0000	4.5800	50.0000	0.0000	(0.8829)	(0.0998)	0.0000	3	(0.9827)	01/06/2025
300770.ZK	12/13/2024	SDB3260123394	1,700.00	5.9859	9,831.89	10,175.94	0.0000	4.5800	50.0000	0.0000	(3.7525)	(0.4240)	0.0000	3	(4.1765)	01/06/2025
300770.ZK	12/12/2024	SDB3260123394	5,200.00	5.8861	30,074.00	30,607.95	0.0000	4.5800	50.0000	0.0000	(3.8261)	(0.4251)	0.0000	1	(4.2512)	01/06/2025
300770.ZK	12/12/2024	SDB3260123394	4,800.00	5.8861	27,760.62	28,253.50	0.0000	4.5800	50.0000	0.0000	(3.5318)	(0.3924)	0.0000	1	(3.9242)	01/06/2025
300770.ZK	12/12/2024	SDB3260123394	8,800.00	5.8861	50,894.47	51,798.08	0.0000	4.5800	50.0000	0.0000	(6.4749)	(0.7194)	0.0000	1	(7.1943)	01/06/2025
300770.ZK	12/12/2024	SDB3260123394	10,200.00	5.8861	58,991.31	60,038.68	0.0000	4.5800	50.0000	0.0000	(7.5050)	(0.8339)	0.0000	1	(8.3389)	01/06/2025
300770.ZK	12/12/2024	SDB3260123394	2,200.00	5.8861	12,723.62	12,949.52	0.0000	4.5800	50.0000	0.0000	(1.6187)	(0.1799)	0.0000	1	(1.7986)	01/06/2025
300770.ZK	12/12/2024	SDB3260123394	400.00	5.8861	2,313.38	2,354.46	0.0000	4.5800	50.0000	0.0000	(0.2943)	(0.0327)	0.0000	1	(0.3270)	01/06/2025
300770.ZK	12/12/2024	SDB3260123394	1,600.00	5.8861	9,253.54	9,417.83	0.0000	4.5800	50.0000	0.0000	(1.1773)	(0.1308)	0.0000	1	(1.3081)	01/06/2025
300770.ZK	12/12/2024	SDB3260123394	5,100.00	5.8861	29,495.66	30,019.34	0.0000	4.5800	50.0000	0.0000	(3.7525)	(0.4169)	0.0000	1	(4.1694)	01/06/2025
300770.ZK	12/12/2024	SDB3260123394	2,100.00	5.8861	12,145.27	12,360.90	0.0000	4.5800	50.0000	0.0000	(1.5451)	(0.1717)	0.0000	1	(1.7168)	01/06/2025
300770.ZK	12/12/2024	SDB3260123394	4,000.00	5.8861	23,133.85	23,544.58	0.0000	4.5800	50.0000	0.0000	(2.9431)	(0.3270)	0.0000	1	(3.2701)	01/06/2025
300770.ZK	12/12/2024	SDB3260123394	3,100.00	5.8861	17,928.73	18,247.05	0.0000	4.5800	50.0000	0.0000	(2.2809)	(0.2534)	0.0000	1	(2.5344)	01/06/2025
300770.ZK	12/12/2024	SDB3260123394	2,900.00	5.8861	16,772.04	17,069.82	0.0000	4.5800	50.0000	0.0000	(2.1338)	(0.2371)	0.0000	1	(2.3709)	01/06/2025
300770.ZK	12/12/2024	SDB3260123394	3,700.00	5.8861	21,398.81	21,778.74	0.0000	4.5800	50.0000	0.0000	(2.7224)	(0.3025)	0.0000	1	(3.0249)	01/06/2025
300770.ZK	12/12/2024	SDB3260123394	2,500.00	5.8861	14,458.66	14,715.36	0.0000	4.5800	50.0000	0.0000	(1.8395)	(0.2044)	0.0000	1	(2.0438)	01/06/2025
300770.ZK	12/12/2024	SDB3260123394	200.00	5.8861	1,156.69	1,177.23	0.0000	4.5800	50.0000	0.0000	(0.1472)	(0.0164)	0.0000	1	(0.1635)	01/06/2025
300770.ZK	12/12/2024	SDB3260123394	1,800.00	5.8861	10,410.23	10,595.06	0.0000	4.5800	50.0000	0.0000	(1.3244)	(0.1472)	0.0000	1	(1.4716)	01/06/2025
300770.ZK	12/12/2024	SDB3260123394	900.00	5.8861	5,205.12	5,297.53	0.0000	4.5800	50.0000	0.0000	(0.6622)	(0.0736)	0.0000	1	(0.7358)	01/06/2025
300770.ZK	12/12/2024	SDB3260123394	1,800.00	5.8861	10,410.23	10,595.06	0.0000	4.5800	50.0000	0.0000	(1.3244)	(0.1472)	0.0000	1	(1.4716)	01/06/2025
300770.ZK	12/12/2024	SDB3260123394	7,600.00	5.8861	43,954.31	44,734.70	0.0000	4.5800	50.0000	0.0000	(5.5920)	(0.6213)	0.0000	1	(6.2133)	01/06/2025
300770.ZK	12/12/2024	SDB3260123394	21,100.00	5.8861	122,031.05	124,197.66	0.0000	4.5800	50.0000	0.0000	(15.5251)	(1.7250)	0.0000	1	(17.2500)	01/06/2025
300770.ZK	12/12/2024	SDB3260123394	700.00	5.8861	4,048.42	4,120.30	0.0000	4.5800	50.0000	0.0000	(0.5150)	(0.0572)	0.0000	1	(0.5723)	01/06/2025
300770.ZK	12/12/2024	SDB3260123394	3,000.00	5.8861	17,350.39	17,658.44	0.0000	4.5800	50.0000	0.0000	(2.2074)	(0.2453)	0.0000	1	(2.4526)	01/06/2025
300770.ZK	12/12/2024	SDB3260123394	10,300.00	5.8861	59,569.66	60,627.29	0.0000	4.5800	50.0000	0.0000	(7.5786)	(0.8420)	0.0000	1	(8.4206)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GUANGDONG SOUTH NEW MEDIA CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300770.ZK	12/12/2024	SDB3260123394	7,100.00	5.8861	41,062.58	41,791.63	0.0000	4.5800	50.0000	0.0000	(5.2241)	(0.5804)	0.0000	1	(5.8045)	01/06/2025
300770.ZK	12/12/2024	SDB3260123394	2,700.00	5.8861	15,615.35	15,892.59	0.0000	4.5800	50.0000	0.0000	(1.9866)	(0.2207)	0.0000	1	(2.2073)	01/06/2025
300770.ZK	12/12/2024	SDB3260123394	400.00	5.8861	2,313.38	2,354.46	0.0000	4.5800	50.0000	0.0000	(0.2943)	(0.0327)	0.0000	1	(0.3270)	01/06/2025
300770.ZK	12/12/2024	SDB3260123394	1,700.00	5.8861	9,831.89	10,006.45	0.0000	4.5800	50.0000	0.0000	(1.2508)	(0.1390)	0.0000	1	(1.3898)	01/06/2025
300770.ZK	12/11/2024	SDB3260123394	5,200.00	5.9477	30,074.00	30,928.09	0.0000	4.5800	50.0000	0.0000	(3.8261)	(0.4296)	0.0000	1	(4.2556)	01/06/2025
300770.ZK	12/11/2024	SDB3260123394	4,800.00	5.9477	27,760.62	28,549.01	0.0000	4.5800	50.0000	0.0000	(3.5318)	(0.3965)	0.0000	1	(3.9283)	01/06/2025
300770.ZK	12/11/2024	SDB3260123394	8,800.00	5.9477	50,894.47	52,339.85	0.0000	4.5800	50.0000	0.0000	(6.4749)	(0.7269)	0.0000	1	(7.2018)	01/06/2025
300770.ZK	12/11/2024	SDB3260123394	10,200.00	5.9477	58,991.31	60,666.64	0.0000	4.5800	50.0000	0.0000	(7.5050)	(0.8426)	0.0000	1	(8.3476)	01/06/2025
300770.ZK	12/11/2024	SDB3260123394	2,200.00	5.9477	12,723.62	13,084.96	0.0000	4.5800	50.0000	0.0000	(1.6187)	(0.1817)	0.0000	1	(1.8005)	01/06/2025
300770.ZK	12/11/2024	SDB3260123394	400.00	5.9477	2,313.38	2,379.08	0.0000	4.5800	50.0000	0.0000	(0.2943)	(0.0330)	0.0000	1	(0.3274)	01/06/2025
300770.ZK	12/11/2024	SDB3260123394	1,600.00	5.9477	9,253.54	9,516.34	0.0000	4.5800	50.0000	0.0000	(1.1773)	(0.1322)	0.0000	1	(1.3094)	01/06/2025
300770.ZK	12/11/2024	SDB3260123394	5,100.00	5.9477	29,495.66	30,333.32	0.0000	4.5800	50.0000	0.0000	(3.7525)	(0.4213)	0.0000	1	(4.1738)	01/06/2025
300770.ZK	12/11/2024	SDB3260123394	2,100.00	5.9477	12,145.27	12,490.19	0.0000	4.5800	50.0000	0.0000	(1.5451)	(0.1735)	0.0000	1	(1.7186)	01/06/2025
300770.ZK	12/11/2024	SDB3260123394	4,000.00	5.9477	23,133.85	23,790.84	0.0000	4.5800	50.0000	0.0000	(2.9431)	(0.3304)	0.0000	1	(3.2736)	01/06/2025
300770.ZK	12/11/2024	SDB3260123394	3,100.00	5.9477	17,928.73	18,437.90	0.0000	4.5800	50.0000	0.0000	(2.2809)	(0.2561)	0.0000	1	(2.5370)	01/06/2025
300770.ZK	12/11/2024	SDB3260123394	2,900.00	5.9477	16,772.04	17,248.36	0.0000	4.5800	50.0000	0.0000	(2.1338)	(0.2396)	0.0000	1	(2.3733)	01/06/2025
300770.ZK	12/11/2024	SDB3260123394	3,700.00	5.9477	21,398.81	22,006.53	0.0000	4.5800	50.0000	0.0000	(2.7224)	(0.3056)	0.0000	1	(3.0281)	01/06/2025
300770.ZK	12/11/2024	SDB3260123394	2,500.00	5.9477	14,458.66	14,869.27	0.0000	4.5800	50.0000	0.0000	(1.8395)	(0.2065)	0.0000	1	(2.0460)	01/06/2025
300770.ZK	12/11/2024	SDB3260123394	200.00	5.9477	1,156.69	1,189.54	0.0000	4.5800	50.0000	0.0000	(0.1472)	(0.0165)	0.0000	1	(0.1637)	01/06/2025
300770.ZK	12/11/2024	SDB3260123394	1,800.00	5.9477	10,410.23	10,705.88	0.0000	4.5800	50.0000	0.0000	(1.3244)	(0.1487)	0.0000	1	(1.4731)	01/06/2025
300770.ZK	12/11/2024	SDB3260123394	900.00	5.9477	5,205.12	5,352.94	0.0000	4.5800	50.0000	0.0000	(0.6622)	(0.0743)	0.0000	1	(0.7366)	01/06/2025
300770.ZK	12/11/2024	SDB3260123394	1,800.00	5.9477	10,410.23	10,705.88	0.0000	4.5800	50.0000	0.0000	(1.3244)	(0.1487)	0.0000	1	(1.4731)	01/06/2025
300770.ZK	12/11/2024	SDB3260123394	7,600.00	5.9477	43,954.31	45,202.60	0.0000	4.5800	50.0000	0.0000	(5.5920)	(0.6278)	0.0000	1	(6.2198)	01/06/2025
300770.ZK	12/11/2024	SDB3260123394	21,100.00	5.9477	122,031.05	125,496.68	0.0000	4.5800	50.0000	0.0000	(15.5251)	(1.7430)	0.0000	1	(17.2681)	01/06/2025
300770.ZK	12/11/2024	SDB3260123394	700.00	5.9477	4,048.42	4,163.40	0.0000	4.5800	50.0000	0.0000	(0.5150)	(0.0578)	0.0000	1	(0.5729)	01/06/2025
300770.ZK	12/11/2024	SDB3260123394	3,000.00	5.9477	17,350.39	17,843.13	0.0000	4.5800	50.0000	0.0000	(2.2074)	(0.2478)	0.0000	1	(2.4552)	01/06/2025
300770.ZK	12/11/2024	SDB3260123394	10,300.00	5.9477	59,569.66	61,261.41	0.0000	4.5800	50.0000	0.0000	(7.5786)	(0.8509)	0.0000	1	(8.4294)	01/06/2025
300770.ZK	12/11/2024	SDB3260123394	7,100.00	5.9477	41,062.58	42,228.74	0.0000	4.5800	50.0000	0.0000	(5.2241)	(0.5865)	0.0000	1	(5.8106)	01/06/2025
300770.ZK	12/11/2024	SDB3260123394	2,700.00	5.9477	15,615.35	16,058.82	0.0000	4.5800	50.0000	0.0000	(1.9866)	(0.2230)	0.0000	1	(2.2097)	01/06/2025
300770.ZK	12/11/2024	SDB3260123394	400.00	5.9477	2,313.38	2,379.08	0.0000	4.5800	50.0000	0.0000	(0.2943)	(0.0330)	0.0000	1	(0.3274)	01/06/2025
300770.ZK	12/11/2024	SDB3260123394	1,700.00	5.9477	9,831.89	10,111.11	0.0000	4.5800	50.0000	0.0000	(1.2508)	(0.1404)	0.0000	1	(1.3913)	01/06/2025
300770.ZK	12/10/2024	SDB3260123394	5,200.00	5.6889	30,074.00	29,582.17	0.0000	4.5800	50.0000	0.0000	(3.8261)	(0.4109)	0.0000	1	(4.2369)	01/06/2025
300770.ZK	12/10/2024	SDB3260123394	4,800.00	5.6889	27,760.62	27,306.61	0.0000	4.5800	50.0000	0.0000	(3.5318)	(0.3793)	0.0000	1	(3.9110)	01/06/2025
300770.ZK	12/10/2024	SDB3260123394	8,800.00	5.6889	50,894.47	50,062.13	0.0000	4.5800	50.0000	0.0000	(6.4749)	(0.6953)	0.0000	1	(7.1702)	01/06/2025
300770.ZK	12/10/2024	SDB3260123394	10,200.00	5.6889	58,991.31	58,026.56	0.0000	4.5800	50.0000	0.0000	(7.5050)	(0.8059)	0.0000	1	(8.3109)	01/06/2025
300770.ZK	12/10/2024	SDB3260123394	2,200.00	5.6889	12,723.62	12,515.53	0.0000	4.5800	50.0000	0.0000	(1.6187)	(0.1738)	0.0000	1	(1.7926)	01/06/2025
300770.ZK	12/10/2024	SDB3260123394	400.00	5.6889	2,313.38	2,275.55	0.0000	4.5800	50.0000	0.0000	(0.2943)	(0.0316)	0.0000	1	(0.3259)	01/06/2025
300770.ZK	12/10/2024	SDB3260123394	1,600.00	5.6889	9,253.54	9,102.20	0.0000	4.5800	50.0000	0.0000	(1.1773)	(0.1264)	0.0000	1	(1.3037)	01/06/2025
300770.ZK	12/10/2024	SDB3260123394	5,100.00	5.6889	29,495.66	29,013.28	0.0000	4.5800	50.0000	0.0000	(3.7525)	(0.4030)	0.0000	1	(4.1555)	01/06/2025
300770.ZK	12/10/2024	SDB3260123394	2,100.00	5.6889	12,145.27	11,946.64	0.0000	4.5800	50.0000	0.0000	(1.5451)	(0.1659)	0.0000	1	(1.7111)	01/06/2025
300770.ZK	12/10/2024	SDB3260123394	4,000.00	5.6889	23,133.85	22,755.51	0.0000	4.5800	50.0000	0.0000	(2.9431)	(0.3160)	0.0000	1	(3.2592)	01/06/2025
300770.ZK	12/10/2024	SDB3260123394	3,100.00	5.6889	17,928.73	17,635.52	0.0000	4.5800	50.0000	0.0000	(2.2809)	(0.2449)	0.0000	1	(2.5259)	01/06/2025
300770.ZK	12/10/2024	SDB3260123394	2,900.00	5.6889	16,772.04	16,497.75	0.0000	4.5800	50.0000	0.0000	(2.1338)	(0.2291)	0.0000	1	(2.3629)	01/06/2025
300770.ZK	12/10/2024	SDB3260123394	3,700.00	5.6889	21,398.81	21,048.85	0.0000	4.5800	50.0000	0.0000	(2.7224)	(0.2923)	0.0000	1	(3.0147)	01/06/2025
300770.ZK	12/10/2024	SDB3260123394	2,500.00	5.6889	14,458.66	14,222.19	0.0000	4.5800	50.0000	0.0000	(1.8395)	(0.1975)	0.0000	1	(2.0370)	01/06/2025
300770.ZK	12/10/2024	SDB3260123394	200.00	5.6889	1,156.69	1,137.78	0.0000	4.5800	50.0000	0.0000	(0.1472)	(0.0158)	0.0000	1	(0.1630)	01/06/2025
300770.ZK	12/10/2024	SDB3260123394	1,800.00	5.6889	10,410.23	10,239.98	0.0000	4.5800	50.0000	0.0000	(1.3244)	(0.1422)	0.0000	1	(1.4666)	01/06/2025
300770.ZK	12/10/2024	SDB3260123394	900.00	5.6889	5,205.12	5,119.99	0.0000	4.5800	50.0000	0.0000	(0.6622)	(0.0711)	0.0000	1	(0.7333)	01/06/2025
300770.ZK	12/10/2024	SDB3260123394	1,800.00	5.6889	10,410.23	10,239.98	0.0000	4.5800	50.0000	0.0000	(1.3244)	(0.1422)	0.0000	1	(1.4666)	01/06/2025
300770.ZK	12/10/2024	SDB3260123394	7,600.00	5.6889	43,954.31	43,235.47	0.0000	4.5800	50.0000	0.0000	(5.5920)	(0.6005)	0.0000	1	(6.1925)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GUANGDONG SOUTH NEW MEDIA CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300770.ZK	12/10/2024	SDB3260123394	21,100.00	5.6889	122,031.05	120,035.33	0.0000	4.5800	50.0000	0.0000	(15.5251)	(1.6672)	0.0000	1	(17.1922)	01/06/2025
300770.ZK	12/10/2024	SDB3260123394	700.00	5.6889	4,048.42	3,982.21	0.0000	4.5800	50.0000	0.0000	(0.5150)	(0.0553)	0.0000	1	(0.5704)	01/06/2025
300770.ZK	12/10/2024	SDB3260123394	3,000.00	5.6889	17,350.39	17,066.63	0.0000	4.5800	50.0000	0.0000	(2.2074)	(0.2370)	0.0000	1	(2.4444)	01/06/2025
300770.ZK	12/10/2024	SDB3260123394	10,300.00	5.6889	59,569.66	58,595.44	0.0000	4.5800	50.0000	0.0000	(7.5786)	(0.8138)	0.0000	1	(8.3924)	01/06/2025
300770.ZK	12/10/2024	SDB3260123394	7,100.00	5.6889	41,062.58	40,391.03	0.0000	4.5800	50.0000	0.0000	(5.2241)	(0.5610)	0.0000	1	(5.7851)	01/06/2025
300770.ZK	12/10/2024	SDB3260123394	2,700.00	5.6889	15,615.35	15,359.97	0.0000	4.5800	50.0000	0.0000	(1.9866)	(0.2133)	0.0000	1	(2.2000)	01/06/2025
300770.ZK	12/10/2024	SDB3260123394	400.00	5.6889	2,313.38	2,275.55	0.0000	4.5800	50.0000	0.0000	(0.2943)	(0.0316)	0.0000	1	(0.3259)	01/06/2025
300770.ZK	12/10/2024	SDB3260123394	1,700.00	5.6889	9,831.89	9,671.09	0.0000	4.5800	50.0000	0.0000	(1.2508)	(0.1343)	0.0000	1	(1.3852)	01/06/2025
300770.ZK	12/09/2024	SDB3260123394	5,200.00	5.5854	30,074.00	29,044.34	0.0000	4.5800	50.0000	0.0000	(3.8261)	(0.4034)	0.0000	1	(4.2295)	01/06/2025
300770.ZK	12/09/2024	SDB3260123394	4,800.00	5.5854	27,760.62	26,810.16	0.0000	4.5800	50.0000	0.0000	(3.5318)	(0.3724)	0.0000	1	(3.9041)	01/06/2025
300770.ZK	12/09/2024	SDB3260123394	8,800.00	5.5854	50,894.47	49,151.96	0.0000	4.5800	50.0000	0.0000	(6.4749)	(0.6827)	0.0000	1	(7.1576)	01/06/2025
300770.ZK	12/09/2024	SDB3260123394	10,200.00	5.5854	58,991.31	56,971.59	0.0000	4.5800	50.0000	0.0000	(7.5050)	(0.7913)	0.0000	1	(8.2963)	01/06/2025
300770.ZK	12/09/2024	SDB3260123394	2,200.00	5.5854	12,723.62	12,287.99	0.0000	4.5800	50.0000	0.0000	(1.6187)	(0.1707)	0.0000	1	(1.7894)	01/06/2025
300770.ZK	12/09/2024	SDB3260123394	400.00	5.5854	2,313.38	2,234.18	0.0000	4.5800	50.0000	0.0000	(0.2943)	(0.0310)	0.0000	1	(0.3253)	01/06/2025
300770.ZK	12/09/2024	SDB3260123394	1,600.00	5.5854	9,253.54	8,936.72	0.0000	4.5800	50.0000	0.0000	(1.1773)	(0.1241)	0.0000	1	(1.3014)	01/06/2025
300770.ZK	12/09/2024	SDB3260123394	5,100.00	5.5854	29,495.66	28,485.79	0.0000	4.5800	50.0000	0.0000	(3.7525)	(0.3956)	0.0000	1	(4.1481)	01/06/2025
300770.ZK	12/09/2024	SDB3260123394	2,100.00	5.5854	12,145.27	11,729.44	0.0000	4.5800	50.0000	0.0000	(1.5451)	(0.1629)	0.0000	1	(1.7081)	01/06/2025
300770.ZK	12/09/2024	SDB3260123394	4,000.00	5.5854	23,133.85	22,341.80	0.0000	4.5800	50.0000	0.0000	(2.9431)	(0.3103)	0.0000	1	(3.2534)	01/06/2025
300770.ZK	12/09/2024	SDB3260123394	3,100.00	5.5854	17,928.73	17,314.90	0.0000	4.5800	50.0000	0.0000	(2.2809)	(0.2405)	0.0000	1	(2.5214)	01/06/2025
300770.ZK	12/09/2024	SDB3260123394	2,900.00	5.5854	16,772.04	16,197.81	0.0000	4.5800	50.0000	0.0000	(2.1338)	(0.2250)	0.0000	1	(2.3587)	01/06/2025
300770.ZK	12/09/2024	SDB3260123394	3,700.00	5.5854	21,398.81	20,666.17	0.0000	4.5800	50.0000	0.0000	(2.7224)	(0.2870)	0.0000	1	(3.0094)	01/06/2025
300770.ZK	12/09/2024	SDB3260123394	2,500.00	5.5854	14,458.66	13,963.63	0.0000	4.5800	50.0000	0.0000	(1.8395)	(0.1939)	0.0000	1	(2.0334)	01/06/2025
300770.ZK	12/09/2024	SDB3260123394	200.00	5.5854	1,156.69	1,117.09	0.0000	4.5800	50.0000	0.0000	(0.1472)	(0.0155)	0.0000	1	(0.1627)	01/06/2025
300770.ZK	12/09/2024	SDB3260123394	1,800.00	5.5854	10,410.23	10,053.81	0.0000	4.5800	50.0000	0.0000	(1.3244)	(0.1396)	0.0000	1	(1.4640)	01/06/2025
300770.ZK	12/09/2024	SDB3260123394	900.00	5.5854	5,205.12	5,026.90	0.0000	4.5800	50.0000	0.0000	(0.6622)	(0.0698)	0.0000	1	(0.7320)	01/06/2025
300770.ZK	12/09/2024	SDB3260123394	1,800.00	5.5854	10,410.23	10,053.81	0.0000	4.5800	50.0000	0.0000	(1.3244)	(0.1396)	0.0000	1	(1.4640)	01/06/2025
300770.ZK	12/09/2024	SDB3260123394	7,600.00	5.5854	43,954.31	42,449.42	0.0000	4.5800	50.0000	0.0000	(5.5920)	(0.5896)	0.0000	1	(6.1815)	01/06/2025
300770.ZK	12/09/2024	SDB3260123394	21,100.00	5.5854	122,031.05	117,852.99	0.0000	4.5800	50.0000	0.0000	(15.5251)	(1.6368)	0.0000	1	(17.1619)	01/06/2025
300770.ZK	12/09/2024	SDB3260123394	700.00	5.5854	4,048.42	3,909.82	0.0000	4.5800	50.0000	0.0000	(0.5150)	(0.0543)	0.0000	1	(0.5694)	01/06/2025
300770.ZK	12/09/2024	SDB3260123394	3,000.00	5.5854	17,350.39	16,756.35	0.0000	4.5800	50.0000	0.0000	(2.2074)	(0.2327)	0.0000	1	(2.4401)	01/06/2025
300770.ZK	12/09/2024	SDB3260123394	10,300.00	5.5854	59,569.66	57,530.13	0.0000	4.5800	50.0000	0.0000	(7.5786)	(0.7990)	0.0000	1	(8.3776)	01/06/2025
300770.ZK	12/09/2024	SDB3260123394	7,100.00	5.5854	41,062.58	39,656.69	0.0000	4.5800	50.0000	0.0000	(5.2241)	(0.5508)	0.0000	1	(5.7749)	01/06/2025
300770.ZK	12/09/2024	SDB3260123394	2,700.00	5.5854	15,615.35	15,080.72	0.0000	4.5800	50.0000	0.0000	(1.9866)	(0.2095)	0.0000	1	(2.1961)	01/06/2025
300770.ZK	12/09/2024	SDB3260123394	400.00	5.5854	2,313.38	2,234.18	0.0000	4.5800	50.0000	0.0000	(0.2943)	(0.0310)	0.0000	1	(0.3253)	01/06/2025
300770.ZK	12/09/2024	SDB3260123394	1,700.00	5.5854	9,831.89	9,495.26	0.0000	4.5800	50.0000	0.0000	(1.2508)	(0.1319)	0.0000	1	(1.3827)	01/06/2025
300770.ZK	12/06/2024	SDB3260123394	5,200.00	5.7100	30,074.00	29,691.90	0.0000	4.5800	50.0000	0.0000	(11.4782)	(1.2372)	0.0000	3	(12.7154)	01/06/2025
300770.ZK	12/06/2024	SDB3260123394	4,800.00	5.7100	27,760.62	27,407.90	0.0000	4.5800	50.0000	0.0000	(10.5953)	(1.1420)	0.0000	3	(11.7373)	01/06/2025
300770.ZK	12/06/2024	SDB3260123394	8,800.00	5.7100	50,894.47	50,247.82	0.0000	4.5800	50.0000	0.0000	(19.4247)	(2.0937)	0.0000	3	(21.5184)	01/06/2025
300770.ZK	12/06/2024	SDB3260123394	10,200.00	5.7100	58,991.31	58,241.80	0.0000	4.5800	50.0000	0.0000	(22.5150)	(2.4267)	0.0000	3	(24.9418)	01/06/2025
300770.ZK	12/06/2024	SDB3260123394	2,200.00	5.7100	12,723.62	12,561.96	0.0000	4.5800	50.0000	0.0000	(4.8562)	(0.5234)	0.0000	3	(5.3796)	01/06/2025
300770.ZK	12/06/2024	SDB3260123394	400.00	5.7100	2,313.38	2,283.99	0.0000	4.5800	50.0000	0.0000	(0.8829)	(0.0952)	0.0000	3	(0.9781)	01/06/2025
300770.ZK	12/06/2024	SDB3260123394	1,600.00	5.7100	9,253.54	9,135.97	0.0000	4.5800	50.0000	0.0000	(3.5318)	(0.3807)	0.0000	3	(3.9124)	01/06/2025
300770.ZK	12/06/2024	SDB3260123394	5,100.00	5.7100	29,495.66	29,120.90	0.0000	4.5800	50.0000	0.0000	(11.2575)	(1.2134)	0.0000	3	(12.4709)	01/06/2025
300770.ZK	12/06/2024	SDB3260123394	2,100.00	5.7100	12,145.27	11,990.96	0.0000	4.5800	50.0000	0.0000	(4.6354)	(0.4996)	0.0000	3	(5.1351)	01/06/2025
300770.ZK	12/06/2024	SDB3260123394	4,000.00	5.7100	23,133.85	22,839.92	0.0000	4.5800	50.0000	0.0000	(8.8294)	(0.9517)	0.0000	3	(9.7811)	01/06/2025
300770.ZK	12/06/2024	SDB3260123394	3,100.00	5.7100	17,928.73	17,700.94	0.0000	4.5800	50.0000	0.0000	(6.8428)	(0.7375)	0.0000	3	(7.5803)	01/06/2025
300770.ZK	12/06/2024	SDB3260123394	2,900.00	5.7100	16,772.04	16,558.94	0.0000	4.5800	50.0000	0.0000	(6.4013)	(0.6900)	0.0000	3	(7.0913)	01/06/2025
300770.ZK	12/06/2024	SDB3260123394	3,700.00	5.7100	21,398.81	21,126.93	0.0000	4.5800	50.0000	0.0000	(8.1672)	(0.8803)	0.0000	3	(9.0475)	01/06/2025
300770.ZK	12/06/2024	SDB3260123394	2,500.00	5.7100	14,458.66	14,274.95	0.0000	4.5800	50.0000	0.0000	(5.5184)	(0.5948)	0.0000	3	(6.1132)	01/06/2025
300770.ZK	12/06/2024	SDB3260123394	200.00	5.7100	1,156.69	1,142.00	0.0000	4.5800	50.0000	0.0000	(0.4415)	(0.0476)	0.0000	3	(0.4891)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GUANGDONG SOUTH NEW MEDIA CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300770.ZK	12/06/2024	SDB3260123394	1,800.00	5.7100	10,410.23	10,277.96	0.0000	4.5800	50.0000	0.0000	(3.9732)	(0.4282)	0.0000	3	(4.4015)	01/06/2025
300770.ZK	12/06/2024	SDB3260123394	900.00	5.7100	5,205.12	5,138.98	0.0000	4.5800	50.0000	0.0000	(1.9866)	(0.2141)	0.0000	3	(2.2007)	01/06/2025
300770.ZK	12/06/2024	SDB3260123394	1,800.00	5.7100	10,410.23	10,277.96	0.0000	4.5800	50.0000	0.0000	(3.9732)	(0.4282)	0.0000	3	(4.4015)	01/06/2025
300770.ZK	12/06/2024	SDB3260123394	7,600.00	5.7100	43,954.31	43,395.85	0.0000	4.5800	50.0000	0.0000	(16.7759)	(1.8082)	0.0000	3	(18.5841)	01/06/2025
300770.ZK	12/06/2024	SDB3260123394	21,100.00	5.7100	122,031.05	120,480.58	0.0000	4.5800	50.0000	0.0000	(46.5752)	(5.0200)	0.0000	3	(51.5952)	01/06/2025
300770.ZK	12/06/2024	SDB3260123394	700.00	5.7100	4,048.42	3,996.99	0.0000	4.5800	50.0000	0.0000	(1.5451)	(0.1665)	0.0000	3	(1.7117)	01/06/2025
300770.ZK	12/06/2024	SDB3260123394	3,000.00	5.7100	17,350.39	17,129.94	0.0000	4.5800	50.0000	0.0000	(6.6221)	(0.7137)	0.0000	3	(7.3358)	01/06/2025
300770.ZK	12/06/2024	SDB3260123394	10,300.00	5.7100	59,569.66	58,812.79	0.0000	4.5800	50.0000	0.0000	(22.7358)	(2.4505)	0.0000	3	(25.1863)	01/06/2025
300770.ZK	12/06/2024	SDB3260123394	7,100.00	5.7100	41,062.58	40,540.86	0.0000	4.5800	50.0000	0.0000	(15.6722)	(1.6892)	0.0000	3	(17.3614)	01/06/2025
300770.ZK	12/06/2024	SDB3260123394	2,700.00	5.7100	15,615.35	15,416.95	0.0000	4.5800	50.0000	0.0000	(5.9599)	(0.6424)	0.0000	3	(6.6022)	01/06/2025
300770.ZK	12/06/2024	SDB3260123394	400.00	5.7100	2,313.38	2,283.99	0.0000	4.5800	50.0000	0.0000	(0.8829)	(0.0952)	0.0000	3	(0.9781)	01/06/2025
300770.ZK	12/06/2024	SDB3260123394	1,700.00	5.7100	9,831.89	9,706.97	0.0000	4.5800	50.0000	0.0000	(3.7525)	(0.4045)	0.0000	3	(4.1570)	01/06/2025
300770.ZK	12/05/2024	SDB3260123394	5,200.00	5.7640	30,074.00	29,973.03	0.0000	4.5800	50.0000	0.0000	(3.8261)	(0.4163)	0.0000	1	(4.2424)	01/06/2025
300770.ZK	12/05/2024	SDB3260123394	4,800.00	5.7640	27,760.62	27,667.42	0.0000	4.5800	50.0000	0.0000	(3.5318)	(0.3843)	0.0000	1	(3.9160)	01/06/2025
300770.ZK	12/05/2024	SDB3260123394	8,800.00	5.7640	50,894.47	50,723.60	0.0000	4.5800	50.0000	0.0000	(6.4749)	(0.7045)	0.0000	1	(7.1794)	01/06/2025
300770.ZK	12/05/2024	SDB3260123394	10,200.00	5.7640	58,991.31	58,793.26	0.0000	4.5800	50.0000	0.0000	(7.5050)	(0.8166)	0.0000	1	(8.3216)	01/06/2025
300770.ZK	12/05/2024	SDB3260123394	2,200.00	5.7640	12,723.62	12,680.90	0.0000	4.5800	50.0000	0.0000	(1.6187)	(0.1761)	0.0000	1	(1.7949)	01/06/2025
300770.ZK	12/05/2024	SDB3260123394	400.00	5.7640	2,313.38	2,305.62	0.0000	4.5800	50.0000	0.0000	(0.2943)	(0.0320)	0.0000	1	(0.3263)	01/06/2025
300770.ZK	12/05/2024	SDB3260123394	1,600.00	5.7640	9,253.54	9,222.47	0.0000	4.5800	50.0000	0.0000	(1.1773)	(0.1281)	0.0000	1	(1.3053)	01/06/2025
300770.ZK	12/05/2024	SDB3260123394	5,100.00	5.7640	29,495.66	29,396.63	0.0000	4.5800	50.0000	0.0000	(3.7525)	(0.4083)	0.0000	1	(4.1608)	01/06/2025
300770.ZK	12/05/2024	SDB3260123394	2,100.00	5.7640	12,145.27	12,104.49	0.0000	4.5800	50.0000	0.0000	(1.5451)	(0.1681)	0.0000	1	(1.7133)	01/06/2025
300770.ZK	12/05/2024	SDB3260123394	4,000.00	5.7640	23,133.85	23,056.18	0.0000	4.5800	50.0000	0.0000	(2.9431)	(0.3202)	0.0000	1	(3.2634)	01/06/2025
300770.ZK	12/05/2024	SDB3260123394	3,100.00	5.7640	17,928.73	17,868.54	0.0000	4.5800	50.0000	0.0000	(2.2809)	(0.2482)	0.0000	1	(2.5291)	01/06/2025
300770.ZK	12/05/2024	SDB3260123394	2,900.00	5.7640	16,772.04	16,715.73	0.0000	4.5800	50.0000	0.0000	(2.1338)	(0.2322)	0.0000	1	(2.3659)	01/06/2025
300770.ZK	12/05/2024	SDB3260123394	3,700.00	5.7640	21,398.81	21,326.97	0.0000	4.5800	50.0000	0.0000	(2.7224)	(0.2962)	0.0000	1	(3.0186)	01/06/2025
300770.ZK	12/05/2024	SDB3260123394	2,500.00	5.7640	14,458.66	14,410.11	0.0000	4.5800	50.0000	0.0000	(1.8395)	(0.2001)	0.0000	1	(2.0396)	01/06/2025
300770.ZK	12/05/2024	SDB3260123394	200.00	5.7640	1,156.69	1,152.81	0.0000	4.5800	50.0000	0.0000	(0.1472)	(0.0160)	0.0000	1	(0.1632)	01/06/2025
300770.ZK	12/05/2024	SDB3260123394	1,800.00	5.7640	10,410.23	10,375.28	0.0000	4.5800	50.0000	0.0000	(1.3244)	(0.1441)	0.0000	1	(1.4685)	01/06/2025
300770.ZK	12/05/2024	SDB3260123394	900.00	5.7640	5,205.12	5,187.64	0.0000	4.5800	50.0000	0.0000	(0.6622)	(0.0721)	0.0000	1	(0.7343)	01/06/2025
300770.ZK	12/05/2024	SDB3260123394	1,800.00	5.7640	10,410.23	10,375.28	0.0000	4.5800	50.0000	0.0000	(1.3244)	(0.1441)	0.0000	1	(1.4685)	01/06/2025
300770.ZK	12/05/2024	SDB3260123394	7,600.00	5.7640	43,954.31	43,806.74	0.0000	4.5800	50.0000	0.0000	(5.5920)	(0.6084)	0.0000	1	(6.2004)	01/06/2025
300770.ZK	12/05/2024	SDB3260123394	21,100.00	5.7640	122,031.05	121,621.35	0.0000	4.5800	50.0000	0.0000	(15.5251)	(1.6892)	0.0000	1	(17.2142)	01/06/2025
300770.ZK	12/05/2024	SDB3260123394	700.00	5.7640	4,048.42	4,034.83	0.0000	4.5800	50.0000	0.0000	(0.5150)	(0.0560)	0.0000	1	(0.5711)	01/06/2025
300770.ZK	12/05/2024	SDB3260123394	3,000.00	5.7640	17,350.39	17,292.14	0.0000	4.5800	50.0000	0.0000	(2.2074)	(0.2402)	0.0000	1	(2.4475)	01/06/2025
300770.ZK	12/05/2024	SDB3260123394	10,300.00	5.7640	59,569.66	59,369.66	0.0000	4.5800	50.0000	0.0000	(7.5786)	(0.8246)	0.0000	1	(8.4032)	01/06/2025
300770.ZK	12/05/2024	SDB3260123394	7,100.00	5.7640	41,062.58	40,924.72	0.0000	4.5800	50.0000	0.0000	(5.2241)	(0.5684)	0.0000	1	(5.7925)	01/06/2025
300770.ZK	12/05/2024	SDB3260123394	2,700.00	5.7640	15,615.35	15,562.92	0.0000	4.5800	50.0000	0.0000	(1.9866)	(0.2162)	0.0000	1	(2.2028)	01/06/2025
300770.ZK	12/05/2024	SDB3260123394	400.00	5.7640	2,313.38	2,305.62	0.0000	4.5800	50.0000	0.0000	(0.2943)	(0.0320)	0.0000	1	(0.3263)	01/06/2025
300770.ZK	12/05/2024	SDB3260123394	1,700.00	5.7640	9,831.89	9,798.88	0.0000	4.5800	50.0000	0.0000	(1.2508)	(0.1361)	0.0000	1	(1.3869)	01/06/2025
300770.ZK	12/04/2024	SDB3260123394	5,200.00	5.7835	30,074.00	30,074.00	0.0000	4.5800	50.0000	0.0000	(3.8261)	(0.4177)	0.0000	1	(4.2438)	01/06/2025
300770.ZK	12/04/2024	SDB3260123394	4,800.00	5.7835	27,760.62	27,760.62	0.0000	4.5800	50.0000	0.0000	(3.5318)	(0.3856)	0.0000	1	(3.9173)	01/06/2025
300770.ZK	12/04/2024	SDB3260123394	8,800.00	5.7835	50,894.47	50,894.47	0.0000	4.5800	50.0000	0.0000	(6.4749)	(0.7069)	0.0000	1	(7.1818)	01/06/2025
300770.ZK	12/04/2024	SDB3260123394	10,200.00	5.7835	58,991.31	58,991.31	0.0000	4.5800	50.0000	0.0000	(7.5050)	(0.8193)	0.0000	1	(8.3243)	01/06/2025
300770.ZK	12/04/2024	SDB3260123394	2,200.00	5.7835	12,723.62	12,723.62	0.0000	4.5800	50.0000	0.0000	(1.6187)	(0.1767)	0.0000	1	(1.7954)	01/06/2025
300770.ZK	12/04/2024	SDB3260123394	400.00	5.7835	2,313.38	2,313.38	0.0000	4.5800	50.0000	0.0000	(0.2943)	(0.0321)	0.0000	1	(0.3264)	01/06/2025
300770.ZK	12/04/2024	SDB3260123394	1,600.00	5.7835	9,253.54	9,253.54	0.0000	4.5800	50.0000	0.0000	(1.1773)	(0.1285)	0.0000	1	(1.3058)	01/06/2025
300770.ZK	12/04/2024	SDB3260123394	5,100.00	5.7835	29,495.66	29,495.66	0.0000	4.5800	50.0000	0.0000	(3.7525)	(0.4097)	0.0000	1	(4.1622)	01/06/2025
300770.ZK	12/04/2024	SDB3260123394	2,100.00	5.7835	12,145.27	12,145.27	0.0000	4.5800	50.0000	0.0000	(1.5451)	(0.1687)	0.0000	1	(1.7138)	01/06/2025
300770.ZK	12/04/2024	SDB3260123394	4,000.00	5.7835	23,133.85	23,133.85	0.0000	4.5800	50.0000	0.0000	(2.9431)	(0.3213)	0.0000	1	(3.2644)	01/06/2025
300770.ZK	12/04/2024	SDB3260123394	3,100.00	5.7835	17,928.73	17,928.73	0.0000	4.5800	50.0000	0.0000	(2.2809)	(0.2490)	0.0000	1	(2.5299)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GUANGDONG SOUTH NEW MEDIA CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300770.ZK	12/04/2024	SDB3260123394	2,900.00	5.7835	16,772.04	16,772.04	0.0000	4.5800	50.0000	0.0000	(2.1338)	(0.2329)	0.0000	1	(2.3667)	01/06/2025
300770.ZK	12/04/2024	SDB3260123394	3,700.00	5.7835	21,398.81	21,398.81	0.0000	4.5800	50.0000	0.0000	(2.7224)	(0.2972)	0.0000	1	(3.0196)	01/06/2025
300770.ZK	12/04/2024	SDB3260123394	2,500.00	5.7835	14,458.66	14,458.66	0.0000	4.5800	50.0000	0.0000	(1.8395)	(0.2008)	0.0000	1	(2.0403)	01/06/2025
300770.ZK	12/04/2024	SDB3260123394	200.00	5.7835	1,156.69	1,156.69	0.0000	4.5800	50.0000	0.0000	(0.1472)	(0.0161)	0.0000	1	(0.1632)	01/06/2025
300770.ZK	12/04/2024	SDB3260123394	1,800.00	5.7835	10,410.23	10,410.23	0.0000	4.5800	50.0000	0.0000	(1.3244)	(0.1446)	0.0000	1	(1.4690)	01/06/2025
300770.ZK	12/04/2024	SDB3260123394	1,800.00	5.7835	10,410.23	10,410.23	0.0000	4.5800	50.0000	0.0000	(1.3244)	(0.1446)	0.0000	1	(1.4690)	01/06/2025
300770.ZK	12/04/2024	SDB3260123394	900.00	5.7835	5,205.12	5,205.12	0.0000	4.5800	50.0000	0.0000	(0.6622)	(0.0723)	0.0000	1	(0.7345)	01/06/2025
300770.ZK	12/04/2024	SDB3260123394	1,800.00	5.7835	10,410.23	10,410.23	0.0000	4.5800	50.0000	0.0000	(1.3244)	(0.1446)	0.0000	1	(1.4690)	01/06/2025
300770.ZK	12/04/2024	SDB3260123394	7,600.00	5.7835	43,954.31	43,954.31	0.0000	4.5800	50.0000	0.0000	(5.5920)	(0.6105)	0.0000	1	(6.2024)	01/06/2025
300770.ZK	12/04/2024	SDB3260123394	21,100.00	5.7835	122,031.05	122,031.05	0.0000	4.5800	50.0000	0.0000	(15.5251)	(1.6949)	0.0000	1	(17.2199)	01/06/2025
300770.ZK	12/04/2024	SDB3260123394	700.00	5.7835	4,048.42	4,048.42	0.0000	4.5800	50.0000	0.0000	(0.5150)	(0.0562)	0.0000	1	(0.5713)	01/06/2025
300770.ZK	12/04/2024	SDB3260123394	3,000.00	5.7835	17,350.39	17,350.39	0.0000	4.5800	50.0000	0.0000	(2.2074)	(0.2410)	0.0000	1	(2.4483)	01/06/2025
300770.ZK	12/04/2024	SDB3260123394	10,300.00	5.7835	59,569.66	59,569.66	0.0000	4.5800	50.0000	0.0000	(7.5786)	(0.8274)	0.0000	1	(8.4059)	01/06/2025
300770.ZK	12/04/2024	SDB3260123394	7,100.00	5.7835	41,062.58	41,062.58	0.0000	4.5800	50.0000	0.0000	(5.2241)	(0.5703)	0.0000	1	(5.7944)	01/06/2025
300770.ZK	12/04/2024	SDB3260123394	2,700.00	5.7835	15,615.35	15,615.35	0.0000	4.5800	50.0000	0.0000	(1.9866)	(0.2169)	0.0000	1	(2.2035)	01/06/2025
300770.ZK	12/04/2024	SDB3260123394	400.00	5.7835	2,313.38	2,313.38	0.0000	4.5800	50.0000	0.0000	(0.2943)	(0.0321)	0.0000	1	(0.3264)	01/06/2025
300770.ZK	12/04/2024	SDB3260123394	1,700.00	5.7835	9,831.89	9,831.89	0.0000	4.5800	50.0000	0.0000	(1.2508)	(0.1366)	0.0000	1	(1.3874)	01/06/2025
TOTAL GUANGDONG SOUTH NEW MEDIA CO., LTD. CMN CLASS A SERIES NORTHBOUND											(2,742.1679)	(310.9906)	0.0000		(3,053.1585)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GUANGSHEN RAILWAY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND																
601333.SH	01/03/2025	SDB3260123109	7,000.00	0.4761	3,269.69	3,332.65	0.0000	4.3300	50.0000	0.0000	(1.1798)	(0.1389)	0.0000	3	(1.3187)	01/06/2025
601333.SH	01/03/2025	SDB3260123109	6,300.00	0.4761	2,942.72	2,999.39	0.0000	4.3300	50.0000	0.0000	(1.0618)	(0.1250)	0.0000	3	(1.1868)	01/06/2025
601333.SH	01/03/2025	SDB3260123109	14,700.00	0.4761	6,866.36	6,998.57	0.0000	4.3300	50.0000	0.0000	(2.4776)	(0.2916)	0.0000	3	(2.7692)	01/06/2025
601333.SH	01/03/2025	SDB3260123109	2,500.00	0.4761	1,167.75	1,190.23	0.0000	4.3300	50.0000	0.0000	(0.4214)	(0.0496)	0.0000	3	(0.4710)	01/06/2025
601333.SH	01/03/2025	SDB3260123109	18,100.00	0.4761	8,454.49	8,617.28	0.0000	4.3300	50.0000	0.0000	(3.0507)	(0.3591)	0.0000	3	(3.4097)	01/06/2025
601333.SH	01/03/2025	SDB3260123109	18,900.00	0.4761	8,828.17	8,998.16	0.0000	4.3300	50.0000	0.0000	(3.1855)	(0.3749)	0.0000	3	(3.5604)	01/06/2025
601333.SH	01/03/2025	SDB3260123109	3,900.00	0.4761	1,821.69	1,856.76	0.0000	4.3300	50.0000	0.0000	(0.6573)	(0.0774)	0.0000	3	(0.7347)	01/06/2025
601333.SH	01/03/2025	SDB3260123109	7,900.00	0.4761	3,690.08	3,761.13	0.0000	4.3300	50.0000	0.0000	(1.3315)	(0.1567)	0.0000	3	(1.4882)	01/06/2025
601333.SH	01/03/2025	SDB3260123109	2,800.00	0.4761	1,307.88	1,333.06	0.0000	4.3300	50.0000	0.0000	(0.4719)	(0.0555)	0.0000	3	(0.5275)	01/06/2025
601333.SH	01/03/2025	SDB3260123109	1,800.00	0.4761	840.78	856.97	0.0000	4.3300	50.0000	0.0000	(0.3034)	(0.0357)	0.0000	3	(0.3391)	01/06/2025
601333.SH	01/03/2025	SDB3260123109	47,400.00	0.4761	22,140.49	22,566.81	0.0000	4.3300	50.0000	0.0000	(7.9890)	(0.9403)	0.0000	3	(8.9293)	01/06/2025
601333.SH	01/03/2025	SDB3260123109	1,500.00	0.4761	700.65	714.14	0.0000	4.3300	50.0000	0.0000	(0.2528)	(0.0298)	0.0000	3	(0.2826)	01/06/2025
601333.SH	01/03/2025	SDB3260123109	13,300.00	0.4761	6,212.42	6,332.04	0.0000	4.3300	50.0000	0.0000	(2.2416)	(0.2638)	0.0000	3	(2.5055)	01/06/2025
601333.SH	01/03/2025	SDB3260123109	6,500.00	0.4761	3,036.14	3,094.60	0.0000	4.3300	50.0000	0.0000	(1.0955)	(0.1289)	0.0000	3	(1.2245)	01/06/2025
601333.SH	01/03/2025	SDB3260123109	15,300.00	0.4761	7,146.61	7,284.22	0.0000	4.3300	50.0000	0.0000	(2.5787)	(0.3035)	0.0000	3	(2.8822)	01/06/2025
601333.SH	01/03/2025	SDB3260123109	197,200.00	0.4761	92,111.92	93,885.54	0.0000	4.3300	50.0000	0.0000	(38.2371)	(3.9119)	0.0000	3	(37.1489)	01/06/2025
601333.SH	01/03/2025	SDB3260123109	10,800.00	0.4761	5,044.67	5,141.80	0.0000	4.3300	50.0000	0.0000	(1.8203)	(0.2142)	0.0000	3	(2.0345)	01/06/2025
601333.SH	01/03/2025	SDB3260123109	700.00	0.4761	326.97	333.27	0.0000	4.3300	50.0000	0.0000	(0.1180)	(0.0139)	0.0000	3	(0.1319)	01/06/2025
601333.SH	01/03/2025	SDB3260123109	62,900.00	0.4761	29,380.53	29,946.25	0.0000	4.3300	50.0000	0.0000	(10.6015)	(1.2478)	0.0000	3	(11.8492)	01/06/2025
601333.SH	01/03/2025	SDB3260123109	35,000.00	0.4761	16,348.47	16,663.26	0.0000	4.3300	50.0000	0.0000	(5.8991)	(0.6943)	0.0000	3	(6.5934)	01/06/2025
601333.SH	01/03/2025	SDB3260123109	24,300.00	0.4761	11,350.51	11,569.06	0.0000	4.3300	50.0000	0.0000	(4.0956)	(0.4820)	0.0000	3	(4.5777)	01/06/2025
601333.SH	01/03/2025	SDB3260123109	48,700.00	0.4761	22,747.72	23,185.73	0.0000	4.3300	50.0000	0.0000	(8.2081)	(0.9661)	0.0000	3	(9.1742)	01/06/2025
601333.SH	01/03/2025	SDB3260123109	67,400.00	0.4761	31,482.47	32,088.67	0.0000	4.3300	50.0000	0.0000	(11.3599)	(1.3370)	0.0000	3	(12.6970)	01/06/2025
601333.SH	01/03/2025	SDB3260123109	1,000.00	0.4761	467.10	476.09	0.0000	4.3300	50.0000	0.0000	(0.1685)	(0.0198)	0.0000	3	(0.1884)	01/06/2025
601333.SH	01/03/2025	SDB3260123109	2,200.00	0.4761	1,027.62	1,047.40	0.0000	4.3300	50.0000	0.0000	(0.3708)	(0.0436)	0.0000	3	(0.4144)	01/06/2025
601333.SH	01/03/2025	SDB3260123109	1,300.00	0.4761	607.23	618.92	0.0000	4.3300	50.0000	0.0000	(0.2191)	(0.0258)	0.0000	3	(0.2449)	01/06/2025
601333.SH	01/03/2025	SDB3260123109	1,700.00	0.4761	794.07	809.36	0.0000	4.3300	50.0000	0.0000	(0.2865)	(0.0337)	0.0000	3	(0.3202)	01/06/2025
601333.SH	01/03/2025	SDB3260123109	2,100.00	0.4761	980.91	999.80	0.0000	4.3300	50.0000	0.0000	(0.3539)	(0.0417)	0.0000	3	(0.3956)	01/06/2025
601333.SH	01/03/2025	SDB3260123109	1,100.00	0.4761	513.81	523.70	0.0000	4.3300	50.0000	0.0000	(0.1854)	(0.0218)	0.0000	3	(0.2072)	01/06/2025
601333.SH	01/03/2025	SDB3260123109	49,978.00	0.4761	23,344.67	23,794.18	0.0000	4.3300	50.0000	0.0000	(8.4235)	(0.9914)	0.0000	3	(9.4150)	01/06/2025
601333.SH	01/03/2025	SDB3260123109	25,800.00	0.4761	12,051.15	12,283.20	0.0000	4.3300	50.0000	0.0000	(4.3485)	(0.5118)	0.0000	3	(4.8603)	01/06/2025
601333.SH	01/03/2025	SDB3260123109	27,100.00	0.4761	12,658.38	12,902.12	0.0000	4.3300	50.0000	0.0000	(4.5676)	(0.5376)	0.0000	3	(5.1052)	01/06/2025
601333.SH	01/03/2025	SDB3260123109	19,900.00	0.4761	9,295.27	9,474.25	0.0000	4.3300	50.0000	0.0000	(3.3540)	(0.3948)	0.0000	3	(3.7488)	01/06/2025
601333.SH	01/03/2025	SDB3260123109	6,900.00	0.4761	3,222.98	3,285.04	0.0000	4.3300	50.0000	0.0000	(1.1630)	(0.1369)	0.0000	3	(1.2998)	01/06/2025
601333.SH	01/03/2025	SDB3260123109	3,900.00	0.4761	1,821.69	1,856.76	0.0000	4.3300	50.0000	0.0000	(0.6573)	(0.0774)	0.0000	3	(0.7347)	01/06/2025
601333.SH	01/03/2025	SDB3260123109	1,700.00	0.4761	794.07	809.36	0.0000	4.3300	50.0000	0.0000	(0.2865)	(0.0337)	0.0000	3	(0.3202)	01/06/2025
601333.SH	01/03/2025	SDB3260123109	2,600.00	0.4761	1,214.46	1,237.84	0.0000	4.3300	50.0000	0.0000	(0.4382)	(0.0516)	0.0000	3	(0.4898)	01/06/2025
601333.SH	01/03/2025	SDB3260123109	12,400.00	0.4761	5,792.03	5,903.55	0.0000	4.3300	50.0000	0.0000	(2.0900)	(0.2460)	0.0000	3	(2.3359)	01/06/2025
601333.SH	01/03/2025	SDB3260123109	100.00	0.4761	46.71	47.61	0.0000	4.3300	50.0000	0.0000	(0.0169)	(0.0020)	0.0000	3	(0.0188)	01/06/2025
601333.SH	01/02/2025	SDB3260123109	7,000.00	0.4779	3,269.69	3,344.99	0.0000	4.3300	50.0000	0.0000	(0.3933)	(0.0465)	0.0000	1	(0.4397)	01/06/2025
601333.SH	01/02/2025	SDB3260123109	6,300.00	0.4779	2,942.72	3,010.49	0.0000	4.3300	50.0000	0.0000	(0.3539)	(0.0418)	0.0000	1	(0.3958)	01/06/2025
601333.SH	01/02/2025	SDB3260123109	14,700.00	0.4779	6,866.36	7,024.48	0.0000	4.3300	50.0000	0.0000	(0.8259)	(0.0976)	0.0000	1	(0.9234)	01/06/2025
601333.SH	01/02/2025	SDB3260123109	2,500.00	0.4779	1,167.75	1,194.64	0.0000	4.3300	50.0000	0.0000	(0.1405)	(0.0166)	0.0000	1	(0.1570)	01/06/2025
601333.SH	01/02/2025	SDB3260123109	18,100.00	0.4779	8,454.49	8,649.19	0.0000	4.3300	50.0000	0.0000	(1.0169)	(0.1201)	0.0000	1	(1.1370)	01/06/2025
601333.SH	01/02/2025	SDB3260123109	18,900.00	0.4779	8,828.17	9,031.48	0.0000	4.3300	50.0000	0.0000	(1.0618)	(0.1254)	0.0000	1	(1.1873)	01/06/2025
601333.SH	01/02/2025	SDB3260123109	3,900.00	0.4779	1,821.69	1,863.64	0.0000	4.3300	50.0000	0.0000	(0.2191)	(0.0259)	0.0000	1	(0.2450)	01/06/2025
601333.SH	01/02/2025	SDB3260123109	7,900.00	0.4779	3,690.08	3,775.06	0.0000	4.3300	50.0000	0.0000	(0.4438)	(0.0524)	0.0000	1	(0.4963)	01/06/2025
601333.SH	01/02/2025	SDB3260123109	2,800.00	0.4779	1,307.88	1,338.00	0.0000	4.3300	50.0000	0.0000	(0.1573)	(0.0186)	0.0000	1	(0.1759)	01/06/2025
601333.SH	01/02/2025	SDB3260123109	1,800.00	0.4779	840.78	860.14	0.0000	4.3300	50.0000	0.0000	(0.1011)	(0.0119)	0.0000	1	(0.1131)	01/06/2025
601333.SH	01/02/2025	SDB3260123109	47,400.00	0.4779	22,140.49	22,650.37	0.0000	4.3300	50.0000	0.0000	(2.6630)	(0.3146)	0.0000	1	(2.9776)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GUANGSHEN RAILWAY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
601333.SH	01/02/2025	SDB3260123109	1,500.00	0.4779	700.65	716.78	0.0000	4.3300	50.0000	0.0000	(0.0843)	(0.0100)	0.0000	1	(0.0942)	01/06/2025
601333.SH	01/02/2025	SDB3260123109	13,300.00	0.4779	6,212.42	6,355.48	0.0000	4.3300	50.0000	0.0000	(0.7472)	(0.0883)	0.0000	1	(0.8355)	01/06/2025
601333.SH	01/02/2025	SDB3260123109	6,500.00	0.4779	3,036.14	3,106.06	0.0000	4.3300	50.0000	0.0000	(0.3652)	(0.0431)	0.0000	1	(0.4083)	01/06/2025
601333.SH	01/02/2025	SDB3260123109	15,300.00	0.4779	7,146.61	7,311.20	0.0000	4.3300	50.0000	0.0000	(0.8596)	(0.1015)	0.0000	1	(0.9611)	01/06/2025
601333.SH	01/02/2025	SDB3260123109	197,200.00	0.4779	92,111.92	94,233.20	0.0000	4.3300	50.0000	0.0000	(11.0790)	(1.3088)	0.0000	1	(12.3878)	01/06/2025
601333.SH	01/02/2025	SDB3260123109	10,800.00	0.4779	5,044.67	5,160.84	0.0000	4.3300	50.0000	0.0000	(0.6068)	(0.0717)	0.0000	1	(0.6784)	01/06/2025
601333.SH	01/02/2025	SDB3260123109	700.00	0.4779	326.97	334.50	0.0000	4.3300	50.0000	0.0000	(0.0393)	(0.0046)	0.0000	1	(0.0440)	01/06/2025
601333.SH	01/02/2025	SDB3260123109	62,900.00	0.4779	29,380.53	30,057.14	0.0000	4.3300	50.0000	0.0000	(3.5338)	(0.4175)	0.0000	1	(3.9513)	01/06/2025
601333.SH	01/02/2025	SDB3260123109	35,000.00	0.4779	16,348.47	16,724.96	0.0000	4.3300	50.0000	0.0000	(1.9664)	(0.2323)	0.0000	1	(2.1986)	01/06/2025
601333.SH	01/02/2025	SDB3260123109	24,300.00	0.4779	11,350.51	11,611.90	0.0000	4.3300	50.0000	0.0000	(1.3652)	(0.1613)	0.0000	1	(1.5265)	01/06/2025
601333.SH	01/02/2025	SDB3260123109	48,700.00	0.4779	22,747.72	23,271.59	0.0000	4.3300	50.0000	0.0000	(2.7360)	(0.3232)	0.0000	1	(3.0593)	01/06/2025
601333.SH	01/02/2025	SDB3260123109	67,400.00	0.4779	31,482.47	32,207.49	0.0000	4.3300	50.0000	0.0000	(3.7866)	(0.4473)	0.0000	1	(4.2340)	01/06/2025
601333.SH	01/02/2025	SDB3260123109	1,000.00	0.4779	467.10	477.86	0.0000	4.3300	50.0000	0.0000	(0.0562)	(0.0066)	0.0000	1	(0.0628)	01/06/2025
601333.SH	01/02/2025	SDB3260123109	2,200.00	0.4779	1,027.62	1,051.28	0.0000	4.3300	50.0000	0.0000	(0.1236)	(0.0146)	0.0000	1	(0.1382)	01/06/2025
601333.SH	01/02/2025	SDB3260123109	1,300.00	0.4779	607.23	621.21	0.0000	4.3300	50.0000	0.0000	(0.0730)	(0.0086)	0.0000	1	(0.0817)	01/06/2025
601333.SH	01/02/2025	SDB3260123109	1,700.00	0.4779	794.07	812.36	0.0000	4.3300	50.0000	0.0000	(0.0955)	(0.0113)	0.0000	1	(0.1068)	01/06/2025
601333.SH	01/02/2025	SDB3260123109	2,100.00	0.4779	980.91	1,003.50	0.0000	4.3300	50.0000	0.0000	(0.1180)	(0.0139)	0.0000	1	(0.1319)	01/06/2025
601333.SH	01/02/2025	SDB3260123109	1,100.00	0.4779	513.81	525.64	0.0000	4.3300	50.0000	0.0000	(0.0618)	(0.0073)	0.0000	1	(0.0691)	01/06/2025
601333.SH	01/02/2025	SDB3260123109	49,978.00	0.4779	23,344.67	23,882.29	0.0000	4.3300	50.0000	0.0000	(2.8078)	(0.3317)	0.0000	1	(3.1395)	01/06/2025
601333.SH	01/02/2025	SDB3260123109	25,800.00	0.4779	12,051.15	12,328.68	0.0000	4.3300	50.0000	0.0000	(1.4495)	(0.1712)	0.0000	1	(1.6207)	01/06/2025
601333.SH	01/02/2025	SDB3260123109	27,100.00	0.4779	12,658.38	12,949.90	0.0000	4.3300	50.0000	0.0000	(1.5225)	(0.1799)	0.0000	1	(1.7024)	01/06/2025
601333.SH	01/02/2025	SDB3260123109	19,900.00	0.4779	9,295.27	9,509.33	0.0000	4.3300	50.0000	0.0000	(1.1180)	(0.1321)	0.0000	1	(1.2501)	01/06/2025
601333.SH	01/02/2025	SDB3260123109	6,900.00	0.4779	3,222.98	3,297.21	0.0000	4.3300	50.0000	0.0000	(0.3877)	(0.0458)	0.0000	1	(0.4334)	01/06/2025
601333.SH	01/02/2025	SDB3260123109	3,900.00	0.4779	1,821.69	1,863.64	0.0000	4.3300	50.0000	0.0000	(0.2191)	(0.0259)	0.0000	1	(0.2450)	01/06/2025
601333.SH	01/02/2025	SDB3260123109	1,700.00	0.4779	794.07	812.36	0.0000	4.3300	50.0000	0.0000	(0.0955)	(0.0113)	0.0000	1	(0.1068)	01/06/2025
601333.SH	01/02/2025	SDB3260123109	2,600.00	0.4779	1,214.46	1,242.43	0.0000	4.3300	50.0000	0.0000	(0.1461)	(0.0173)	0.0000	1	(0.1633)	01/06/2025
601333.SH	01/02/2025	SDB3260123109	12,400.00	0.4779	5,792.03	5,925.41	0.0000	4.3300	50.0000	0.0000	(0.6967)	(0.0823)	0.0000	1	(0.7789)	01/06/2025
601333.SH	01/02/2025	SDB3260123109	100.00	0.4779	46.71	47.79	0.0000	4.3300	50.0000	0.0000	(0.0056)	(0.0007)	0.0000	1	(0.0063)	01/06/2025
601333.SH	12/31/2024	SDB3260123109	7,000.00	0.4806	3,269.69	3,363.89	0.0000	4.3300	50.0000	0.0000	(0.7865)	(0.0934)	0.0000	2	(0.8800)	01/06/2025
601333.SH	12/31/2024	SDB3260123109	6,300.00	0.4806	2,942.72	3,027.50	0.0000	4.3300	50.0000	0.0000	(0.7079)	(0.0841)	0.0000	2	(0.7920)	01/06/2025
601333.SH	12/31/2024	SDB3260123109	14,700.00	0.4806	6,866.36	7,064.16	0.0000	4.3300	50.0000	0.0000	(1.6517)	(0.1962)	0.0000	2	(1.8480)	01/06/2025
601333.SH	12/31/2024	SDB3260123109	2,500.00	0.4806	1,167.75	1,201.39	0.0000	4.3300	50.0000	0.0000	(0.2809)	(0.0334)	0.0000	2	(0.3143)	01/06/2025
601333.SH	12/31/2024	SDB3260123109	18,100.00	0.4806	8,454.49	8,698.05	0.0000	4.3300	50.0000	0.0000	(2.0338)	(0.2416)	0.0000	2	(2.2754)	01/06/2025
601333.SH	12/31/2024	SDB3260123109	18,900.00	0.4806	8,828.17	9,082.49	0.0000	4.3300	50.0000	0.0000	(2.1237)	(0.2523)	0.0000	2	(2.3760)	01/06/2025
601333.SH	12/31/2024	SDB3260123109	3,900.00	0.4806	1,821.69	1,874.16	0.0000	4.3300	50.0000	0.0000	(0.4382)	(0.0521)	0.0000	2	(0.4903)	01/06/2025
601333.SH	12/31/2024	SDB3260123109	7,900.00	0.4806	3,690.08	3,796.38	0.0000	4.3300	50.0000	0.0000	(0.8877)	(0.1055)	0.0000	2	(0.9931)	01/06/2025
601333.SH	12/31/2024	SDB3260123109	2,800.00	0.4806	1,307.88	1,345.55	0.0000	4.3300	50.0000	0.0000	(0.3146)	(0.0374)	0.0000	2	(0.3520)	01/06/2025
601333.SH	12/31/2024	SDB3260123109	1,800.00	0.4806	840.78	865.00	0.0000	4.3300	50.0000	0.0000	(0.2023)	(0.0240)	0.0000	2	(0.2263)	01/06/2025
601333.SH	12/31/2024	SDB3260123109	47,400.00	0.4806	22,140.49	22,778.31	0.0000	4.3300	50.0000	0.0000	(5.3260)	(0.6327)	0.0000	2	(5.9587)	01/06/2025
601333.SH	12/31/2024	SDB3260123109	1,500.00	0.4806	700.65	720.83	0.0000	4.3300	50.0000	0.0000	(0.1685)	(0.0200)	0.0000	2	(0.1886)	01/06/2025
601333.SH	12/31/2024	SDB3260123109	13,300.00	0.4806	6,212.42	6,391.38	0.0000	4.3300	50.0000	0.0000	(1.4944)	(0.1775)	0.0000	2	(1.6720)	01/06/2025
601333.SH	12/31/2024	SDB3260123109	6,500.00	0.4806	3,036.14	3,123.61	0.0000	4.3300	50.0000	0.0000	(0.7304)	(0.0868)	0.0000	2	(0.8171)	01/06/2025
601333.SH	12/31/2024	SDB3260123109	15,300.00	0.4806	7,146.61	7,352.49	0.0000	4.3300	50.0000	0.0000	(1.7192)	(0.2042)	0.0000	2	(1.9234)	01/06/2025
601333.SH	12/31/2024	SDB3260123109	197,200.00	0.4806	92,111.92	94,765.45	0.0000	4.3300	50.0000	0.0000	(22.1580)	(2.6324)	0.0000	2	(24.7904)	01/06/2025
601333.SH	12/31/2024	SDB3260123109	10,800.00	0.4806	5,044.67	5,189.99	0.0000	4.3300	50.0000	0.0000	(1.2135)	(0.1442)	0.0000	2	(1.3577)	01/06/2025
601333.SH	12/31/2024	SDB3260123109	700.00	0.4806	326.97	336.39	0.0000	4.3300	50.0000	0.0000	(0.0787)	(0.0093)	0.0000	2	(0.0880)	01/06/2025
601333.SH	12/31/2024	SDB3260123109	62,900.00	0.4806	29,380.53	30,226.91	0.0000	4.3300	50.0000	0.0000	(7.0676)	(0.8396)	0.0000	2	(7.9073)	01/06/2025
601333.SH	12/31/2024	SDB3260123109	35,000.00	0.4806	16,348.47	16,819.42	0.0000	4.3300	50.0000	0.0000	(3.9327)	(0.4672)	0.0000	2	(4.3999)	01/06/2025
601333.SH	12/31/2024	SDB3260123109	24,300.00	0.4806	11,350.51	11,677.49	0.0000	4.3300	50.0000	0.0000	(2.7304)	(0.3244)	0.0000	2	(3.0548)	01/06/2025
601333.SH	12/31/2024	SDB3260123109	48,700.00	0.4806	22,747.72	23,403.03	0.0000	4.3300	50.0000	0.0000	(5.4721)	(0.6501)	0.0000	2	(6.1222)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GUANGSHEN RAILWAY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
601333.SH	12/31/2024	SDB3260123109	67,400.00	0.4806	31,482.47	32,389.41	0.0000	4.3300	50.0000	0.0000	(7.5733)	(0.8997)	0.0000	2	(8.4730)	01/06/2025
601333.SH	12/31/2024	SDB3260123109	1,000.00	0.4806	467.10	480.56	0.0000	4.3300	50.0000	0.0000	(0.1124)	(0.0133)	0.0000	2	(0.1257)	01/06/2025
601333.SH	12/31/2024	SDB3260123109	2,200.00	0.4806	1,027.62	1,057.22	0.0000	4.3300	50.0000	0.0000	(0.2472)	(0.0294)	0.0000	2	(0.2766)	01/06/2025
601333.SH	12/31/2024	SDB3260123109	1,300.00	0.4806	607.23	624.72	0.0000	4.3300	50.0000	0.0000	(0.1461)	(0.0174)	0.0000	2	(0.1634)	01/06/2025
601333.SH	12/31/2024	SDB3260123109	1,700.00	0.4806	794.07	816.94	0.0000	4.3300	50.0000	0.0000	(0.1910)	(0.0227)	0.0000	2	(0.2137)	01/06/2025
601333.SH	12/31/2024	SDB3260123109	2,100.00	0.4806	980.91	1,009.17	0.0000	4.3300	50.0000	0.0000	(0.2360)	(0.0280)	0.0000	2	(0.2640)	01/06/2025
601333.SH	12/31/2024	SDB3260123109	1,100.00	0.4806	513.81	528.61	0.0000	4.3300	50.0000	0.0000	(0.1236)	(0.0147)	0.0000	2	(0.1383)	01/06/2025
601333.SH	12/31/2024	SDB3260123109	49,978.00	0.4806	23,344.67	24,017.18	0.0000	4.3300	50.0000	0.0000	(5.6157)	(0.6671)	0.0000	2	(6.2828)	01/06/2025
601333.SH	12/31/2024	SDB3260123109	25,800.00	0.4806	12,051.15	12,398.32	0.0000	4.3300	50.0000	0.0000	(2.8990)	(0.3444)	0.0000	2	(3.2434)	01/06/2025
601333.SH	12/31/2024	SDB3260123109	27,100.00	0.4806	12,658.38	13,023.04	0.0000	4.3300	50.0000	0.0000	(3.0450)	(0.3618)	0.0000	2	(3.4068)	01/06/2025
601333.SH	12/31/2024	SDB3260123109	19,900.00	0.4806	9,295.27	9,563.04	0.0000	4.3300	50.0000	0.0000	(2.2360)	(0.2656)	0.0000	2	(2.5017)	01/06/2025
601333.SH	12/31/2024	SDB3260123109	6,900.00	0.4806	3,222.98	3,315.83	0.0000	4.3300	50.0000	0.0000	(0.7753)	(0.0921)	0.0000	2	(0.8674)	01/06/2025
601333.SH	12/31/2024	SDB3260123109	3,900.00	0.4806	1,821.69	1,874.16	0.0000	4.3300	50.0000	0.0000	(0.4382)	(0.0521)	0.0000	2	(0.4903)	01/06/2025
601333.SH	12/31/2024	SDB3260123109	1,700.00	0.4806	794.07	816.94	0.0000	4.3300	50.0000	0.0000	(0.1910)	(0.0227)	0.0000	2	(0.2137)	01/06/2025
601333.SH	12/31/2024	SDB3260123109	2,600.00	0.4806	1,214.46	1,249.44	0.0000	4.3300	50.0000	0.0000	(0.2921)	(0.0347)	0.0000	2	(0.3269)	01/06/2025
601333.SH	12/31/2024	SDB3260123109	12,400.00	0.4806	5,792.03	5,958.88	0.0000	4.3300	50.0000	0.0000	(1.3933)	(0.1655)	0.0000	2	(1.5588)	01/06/2025
601333.SH	12/31/2024	SDB3260123109	100.00	0.4806	46.71	48.06	0.0000	4.3300	50.0000	0.0000	(0.0112)	(0.0013)	0.0000	2	(0.0126)	01/06/2025
601333.SH	12/30/2024	SDB3260123109	7,000.00	0.4668	3,269.69	3,267.47	0.0000	4.3300	50.0000	0.0000	(0.3933)	(0.0454)	0.0000	1	(0.4387)	01/06/2025
601333.SH	12/30/2024	SDB3260123109	6,300.00	0.4668	2,942.72	2,940.72	0.0000	4.3300	50.0000	0.0000	(0.3539)	(0.0408)	0.0000	1	(0.3948)	01/06/2025
601333.SH	12/30/2024	SDB3260123109	14,700.00	0.4668	6,866.36	6,861.68	0.0000	4.3300	50.0000	0.0000	(0.8259)	(0.0953)	0.0000	1	(0.9212)	01/06/2025
601333.SH	12/30/2024	SDB3260123109	2,500.00	0.4668	1,167.75	1,166.95	0.0000	4.3300	50.0000	0.0000	(0.1405)	(0.0162)	0.0000	1	(0.1567)	01/06/2025
601333.SH	12/30/2024	SDB3260123109	18,100.00	0.4668	8,454.49	8,448.74	0.0000	4.3300	50.0000	0.0000	(1.0169)	(0.1173)	0.0000	1	(1.1342)	01/06/2025
601333.SH	12/30/2024	SDB3260123109	18,900.00	0.4668	8,828.17	8,822.16	0.0000	4.3300	50.0000	0.0000	(1.0618)	(0.1225)	0.0000	1	(1.1844)	01/06/2025
601333.SH	12/30/2024	SDB3260123109	3,900.00	0.4668	1,821.69	1,820.45	0.0000	4.3300	50.0000	0.0000	(0.2191)	(0.0253)	0.0000	1	(0.2444)	01/06/2025
601333.SH	12/30/2024	SDB3260123109	7,900.00	0.4668	3,690.08	3,687.57	0.0000	4.3300	50.0000	0.0000	(0.4438)	(0.0512)	0.0000	1	(0.4951)	01/06/2025
601333.SH	12/30/2024	SDB3260123109	2,800.00	0.4668	1,307.88	1,306.99	0.0000	4.3300	50.0000	0.0000	(0.1573)	(0.0182)	0.0000	1	(0.1755)	01/06/2025
601333.SH	12/30/2024	SDB3260123109	1,800.00	0.4668	840.78	840.21	0.0000	4.3300	50.0000	0.0000	(0.1011)	(0.0117)	0.0000	1	(0.1128)	01/06/2025
601333.SH	12/30/2024	SDB3260123109	47,400.00	0.4668	22,140.49	22,125.42	0.0000	4.3300	50.0000	0.0000	(2.6630)	(0.3073)	0.0000	1	(2.9703)	01/06/2025
601333.SH	12/30/2024	SDB3260123109	1,500.00	0.4668	700.65	700.17	0.0000	4.3300	50.0000	0.0000	(0.0843)	(0.0097)	0.0000	1	(0.0940)	01/06/2025
601333.SH	12/30/2024	SDB3260123109	13,300.00	0.4668	6,212.42	6,208.19	0.0000	4.3300	50.0000	0.0000	(0.7472)	(0.0862)	0.0000	1	(0.8334)	01/06/2025
601333.SH	12/30/2024	SDB3260123109	6,500.00	0.4668	3,036.14	3,034.08	0.0000	4.3300	50.0000	0.0000	(0.3652)	(0.0421)	0.0000	1	(0.4073)	01/06/2025
601333.SH	12/30/2024	SDB3260123109	15,300.00	0.4668	7,146.61	7,141.75	0.0000	4.3300	50.0000	0.0000	(0.8596)	(0.0992)	0.0000	1	(0.9588)	01/06/2025
601333.SH	12/30/2024	SDB3260123109	197,200.00	0.4668	92,111.92	92,049.21	0.0000	4.3300	50.0000	0.0000	(11.0790)	(1.2785)	0.0000	1	(12.3575)	01/06/2025
601333.SH	12/30/2024	SDB3260123109	10,800.00	0.4668	5,044.67	5,041.23	0.0000	4.3300	50.0000	0.0000	(0.6068)	(0.0700)	0.0000	1	(0.6768)	01/06/2025
601333.SH	12/30/2024	SDB3260123109	700.00	0.4668	326.97	326.75	0.0000	4.3300	50.0000	0.0000	(0.0393)	(0.0045)	0.0000	1	(0.0439)	01/06/2025
601333.SH	12/30/2024	SDB3260123109	62,900.00	0.4668	29,380.53	29,360.52	0.0000	4.3300	50.0000	0.0000	(3.5338)	(0.4078)	0.0000	1	(3.9416)	01/06/2025
601333.SH	12/30/2024	SDB3260123109	35,000.00	0.4668	16,348.47	16,337.34	0.0000	4.3300	50.0000	0.0000	(1.9664)	(0.2269)	0.0000	1	(2.1933)	01/06/2025
601333.SH	12/30/2024	SDB3260123109	24,300.00	0.4668	11,350.51	11,342.78	0.0000	4.3300	50.0000	0.0000	(1.3652)	(0.1575)	0.0000	1	(1.5228)	01/06/2025
601333.SH	12/30/2024	SDB3260123109	48,700.00	0.4668	22,747.72	22,732.23	0.0000	4.3300	50.0000	0.0000	(2.7360)	(0.3157)	0.0000	1	(3.0518)	01/06/2025
601333.SH	12/30/2024	SDB3260123109	67,400.00	0.4668	31,482.47	31,461.04	0.0000	4.3300	50.0000	0.0000	(3.7866)	(0.4370)	0.0000	1	(4.2236)	01/06/2025
601333.SH	12/30/2024	SDB3260123109	1,000.00	0.4668	467.10	466.78	0.0000	4.3300	50.0000	0.0000	(0.0562)	(0.0065)	0.0000	1	(0.0627)	01/06/2025
601333.SH	12/30/2024	SDB3260123109	2,200.00	0.4668	1,027.62	1,026.92	0.0000	4.3300	50.0000	0.0000	(0.1236)	(0.0143)	0.0000	1	(0.1379)	01/06/2025
601333.SH	12/30/2024	SDB3260123109	1,300.00	0.4668	607.23	606.82	0.0000	4.3300	50.0000	0.0000	(0.0730)	(0.0084)	0.0000	1	(0.0815)	01/06/2025
601333.SH	12/30/2024	SDB3260123109	1,700.00	0.4668	794.07	793.53	0.0000	4.3300	50.0000	0.0000	(0.0955)	(0.0110)	0.0000	1	(0.1065)	01/06/2025
601333.SH	12/30/2024	SDB3260123109	2,100.00	0.4668	980.91	980.24	0.0000	4.3300	50.0000	0.0000	(0.1180)	(0.0136)	0.0000	1	(0.1316)	01/06/2025
601333.SH	12/30/2024	SDB3260123109	1,100.00	0.4668	513.81	513.46	0.0000	4.3300	50.0000	0.0000	(0.0618)	(0.0071)	0.0000	1	(0.0689)	01/06/2025
601333.SH	12/30/2024	SDB3260123109	49,978.00	0.4668	23,344.67	23,328.78	0.0000	4.3300	50.0000	0.0000	(2.8078)	(0.3240)	0.0000	1	(3.1319)	01/06/2025
601333.SH	12/30/2024	SDB3260123109	25,800.00	0.4668	12,051.15	12,042.95	0.0000	4.3300	50.0000	0.0000	(1.4495)	(0.1673)	0.0000	1	(1.6167)	01/06/2025
601333.SH	12/30/2024	SDB3260123109	27,100.00	0.4668	12,658.38	12,649.77	0.0000	4.3300	50.0000	0.0000	(1.5225)	(0.1757)	0.0000	1	(1.6982)	01/06/2025
601333.SH	12/30/2024	SDB3260123109	19,900.00	0.4668	9,295.27	9,288.94	0.0000	4.3300	50.0000	0.0000	(1.1180)	(0.1290)	0.0000	1	(1.2470)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GUANGSHEN RAILWAY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
601333.SH	12/30/2024	SDB3260123109	6,900.00	0.4668	3,222.98	3,220.79	0.0000	4.3300	50.0000	0.0000	(0.3877)	(0.0447)	0.0000	1	(0.4324)	01/06/2025
601333.SH	12/30/2024	SDB3260123109	3,900.00	0.4668	1,821.69	1,820.45	0.0000	4.3300	50.0000	0.0000	(0.2191)	(0.0253)	0.0000	1	(0.2444)	01/06/2025
601333.SH	12/30/2024	SDB3260123109	1,700.00	0.4668	794.07	793.53	0.0000	4.3300	50.0000	0.0000	(0.0955)	(0.0110)	0.0000	1	(0.1065)	01/06/2025
601333.SH	12/30/2024	SDB3260123109	2,600.00	0.4668	1,214.46	1,213.63	0.0000	4.3300	50.0000	0.0000	(0.1461)	(0.0169)	0.0000	1	(0.1629)	01/06/2025
601333.SH	12/30/2024	SDB3260123109	12,400.00	0.4668	5,792.03	5,788.08	0.0000	4.3300	50.0000	0.0000	(0.6967)	(0.0804)	0.0000	1	(0.7770)	01/06/2025
601333.SH	12/30/2024	SDB3260123109	100.00	0.4668	46.71	46.68	0.0000	4.3300	50.0000	0.0000	(0.0056)	(0.0006)	0.0000	1	(0.0063)	01/06/2025
601333.SH	12/27/2024	SDB3260123109	7,000.00	0.4652	3,269.69	3,256.71	0.0000	4.3300	50.0000	0.0000	(1.1798)	(0.1357)	0.0000	3	(1.3155)	01/06/2025
601333.SH	12/27/2024	SDB3260123109	6,300.00	0.4652	2,942.72	2,931.04	0.0000	4.3300	50.0000	0.0000	(1.0618)	(0.1221)	0.0000	3	(1.1840)	01/06/2025
601333.SH	12/27/2024	SDB3260123109	14,700.00	0.4652	6,866.36	6,839.09	0.0000	4.3300	50.0000	0.0000	(2.4776)	(0.2850)	0.0000	3	(2.7626)	01/06/2025
601333.SH	12/27/2024	SDB3260123109	2,500.00	0.4652	1,167.75	1,163.11	0.0000	4.3300	50.0000	0.0000	(0.4214)	(0.0485)	0.0000	3	(0.4698)	01/06/2025
601333.SH	12/27/2024	SDB3260123109	18,100.00	0.4652	8,454.49	8,420.92	0.0000	4.3300	50.0000	0.0000	(3.0507)	(0.3509)	0.0000	3	(3.4015)	01/06/2025
601333.SH	12/27/2024	SDB3260123109	18,900.00	0.4652	8,828.17	8,793.11	0.0000	4.3300	50.0000	0.0000	(3.1855)	(0.3664)	0.0000	3	(3.5519)	01/06/2025
601333.SH	12/27/2024	SDB3260123109	3,900.00	0.4652	1,821.69	1,814.45	0.0000	4.3300	50.0000	0.0000	(0.6573)	(0.0756)	0.0000	3	(0.7329)	01/06/2025
601333.SH	12/27/2024	SDB3260123109	7,900.00	0.4652	3,690.08	3,675.43	0.0000	4.3300	50.0000	0.0000	(1.3315)	(0.1531)	0.0000	3	(1.4846)	01/06/2025
601333.SH	12/27/2024	SDB3260123109	2,800.00	0.4652	1,307.88	1,302.68	0.0000	4.3300	50.0000	0.0000	(0.4719)	(0.0543)	0.0000	3	(0.5262)	01/06/2025
601333.SH	12/27/2024	SDB3260123109	1,800.00	0.4652	840.78	837.44	0.0000	4.3300	50.0000	0.0000	(0.3034)	(0.0349)	0.0000	3	(0.3383)	01/06/2025
601333.SH	12/27/2024	SDB3260123109	47,400.00	0.4652	22,140.49	22,052.57	0.0000	4.3300	50.0000	0.0000	(7.9890)	(0.9189)	0.0000	3	(8.9079)	01/06/2025
601333.SH	12/27/2024	SDB3260123109	1,500.00	0.4652	700.65	697.87	0.0000	4.3300	50.0000	0.0000	(0.2528)	(0.0291)	0.0000	3	(0.2819)	01/06/2025
601333.SH	12/27/2024	SDB3260123109	13,300.00	0.4652	6,212.42	6,187.75	0.0000	4.3300	50.0000	0.0000	(2.2416)	(0.2578)	0.0000	3	(2.4995)	01/06/2025
601333.SH	12/27/2024	SDB3260123109	6,500.00	0.4652	3,036.14	3,024.09	0.0000	4.3300	50.0000	0.0000	(1.0955)	(0.1260)	0.0000	3	(1.2215)	01/06/2025
601333.SH	12/27/2024	SDB3260123109	15,300.00	0.4652	7,146.61	7,118.23	0.0000	4.3300	50.0000	0.0000	(2.5787)	(0.2966)	0.0000	3	(2.8753)	01/06/2025
601333.SH	12/27/2024	SDB3260123109	197,200.00	0.4652	92,111.92	91,746.12	0.0000	4.3300	50.0000	0.0000	(33.2371)	(3.8228)	0.0000	3	(37.0598)	01/06/2025
601333.SH	12/27/2024	SDB3260123109	10,800.00	0.4652	5,044.67	5,024.64	0.0000	4.3300	50.0000	0.0000	(1.8203)	(0.2094)	0.0000	3	(2.0296)	01/06/2025
601333.SH	12/27/2024	SDB3260123109	700.00	0.4652	326.97	325.67	0.0000	4.3300	50.0000	0.0000	(0.1180)	(0.0136)	0.0000	3	(0.1316)	01/06/2025
601333.SH	12/27/2024	SDB3260123109	62,900.00	0.4652	29,380.53	29,263.85	0.0000	4.3300	50.0000	0.0000	(10.6015)	(1.2193)	0.0000	3	(11.8208)	01/06/2025
601333.SH	12/27/2024	SDB3260123109	35,000.00	0.4652	16,348.47	16,283.54	0.0000	4.3300	50.0000	0.0000	(5.8991)	(0.6785)	0.0000	3	(6.5776)	01/06/2025
601333.SH	12/27/2024	SDB3260123109	24,300.00	0.4652	11,350.51	11,305.43	0.0000	4.3300	50.0000	0.0000	(4.0956)	(0.4711)	0.0000	3	(4.5667)	01/06/2025
601333.SH	12/27/2024	SDB3260123109	48,700.00	0.4652	22,747.72	22,657.38	0.0000	4.3300	50.0000	0.0000	(8.2081)	(0.9441)	0.0000	3	(9.1522)	01/06/2025
601333.SH	12/27/2024	SDB3260123109	67,400.00	0.4652	31,482.47	31,357.45	0.0000	4.3300	50.0000	0.0000	(11.3599)	(1.3066)	0.0000	3	(12.6665)	01/06/2025
601333.SH	12/27/2024	SDB3260123109	1,000.00	0.4652	467.10	465.24	0.0000	4.3300	50.0000	0.0000	(0.1685)	(0.0194)	0.0000	3	(0.1879)	01/06/2025
601333.SH	12/27/2024	SDB3260123109	2,200.00	0.4652	1,027.62	1,023.54	0.0000	4.3300	50.0000	0.0000	(0.3708)	(0.0426)	0.0000	3	(0.4134)	01/06/2025
601333.SH	12/27/2024	SDB3260123109	1,300.00	0.4652	607.23	604.82	0.0000	4.3300	50.0000	0.0000	(0.2191)	(0.0252)	0.0000	3	(0.2443)	01/06/2025
601333.SH	12/27/2024	SDB3260123109	1,700.00	0.4652	794.07	790.91	0.0000	4.3300	50.0000	0.0000	(0.2865)	(0.0330)	0.0000	3	(0.3195)	01/06/2025
601333.SH	12/27/2024	SDB3260123109	2,100.00	0.4652	980.91	977.01	0.0000	4.3300	50.0000	0.0000	(0.3539)	(0.0407)	0.0000	3	(0.3947)	01/06/2025
601333.SH	12/27/2024	SDB3260123109	1,100.00	0.4652	513.81	511.77	0.0000	4.3300	50.0000	0.0000	(0.1854)	(0.0213)	0.0000	3	(0.2067)	01/06/2025
601333.SH	12/27/2024	SDB3260123109	49,978.00	0.4652	23,344.67	23,251.96	0.0000	4.3300	50.0000	0.0000	(8.4235)	(0.9688)	0.0000	3	(9.3924)	01/06/2025
601333.SH	12/27/2024	SDB3260123109	25,800.00	0.4652	12,051.15	12,003.30	0.0000	4.3300	50.0000	0.0000	(4.3485)	(0.5001)	0.0000	3	(4.8486)	01/06/2025
601333.SH	12/27/2024	SDB3260123109	27,100.00	0.4652	12,658.38	12,608.11	0.0000	4.3300	50.0000	0.0000	(4.5676)	(0.5253)	0.0000	3	(5.0929)	01/06/2025
601333.SH	12/27/2024	SDB3260123109	19,900.00	0.4652	9,295.27	9,258.36	0.0000	4.3300	50.0000	0.0000	(3.3540)	(0.3858)	0.0000	3	(3.7398)	01/06/2025
601333.SH	12/27/2024	SDB3260123109	6,900.00	0.4652	3,222.98	3,210.18	0.0000	4.3300	50.0000	0.0000	(1.1630)	(0.1338)	0.0000	3	(1.2967)	01/06/2025
601333.SH	12/27/2024	SDB3260123109	3,900.00	0.4652	1,821.69	1,814.45	0.0000	4.3300	50.0000	0.0000	(0.6573)	(0.0756)	0.0000	3	(0.7329)	01/06/2025
601333.SH	12/27/2024	SDB3260123109	1,700.00	0.4652	794.07	790.91	0.0000	4.3300	50.0000	0.0000	(0.2865)	(0.0330)	0.0000	3	(0.3195)	01/06/2025
601333.SH	12/27/2024	SDB3260123109	2,600.00	0.4652	1,214.46	1,209.63	0.0000	4.3300	50.0000	0.0000	(0.4382)	(0.0504)	0.0000	3	(0.4886)	01/06/2025
601333.SH	12/27/2024	SDB3260123109	12,400.00	0.4652	5,792.03	5,769.03	0.0000	4.3300	50.0000	0.0000	(2.0900)	(0.2404)	0.0000	3	(2.3303)	01/06/2025
601333.SH	12/27/2024	SDB3260123109	100.00	0.4652	46.71	46.52	0.0000	4.3300	50.0000	0.0000	(0.0169)	(0.0019)	0.0000	3	(0.0188)	01/06/2025
601333.SH	12/26/2024	SDB3260123109	7,000.00	0.4690	3,269.69	3,282.75	0.0000	4.3300	50.0000	0.0000	(0.3933)	(0.0456)	0.0000	1	(0.4389)	01/06/2025
601333.SH	12/26/2024	SDB3260123109	6,300.00	0.4690	2,942.72	2,954.47	0.0000	4.3300	50.0000	0.0000	(0.3539)	(0.0410)	0.0000	1	(0.3950)	01/06/2025
601333.SH	12/26/2024	SDB3260123109	14,700.00	0.4690	6,866.36	6,893.77	0.0000	4.3300	50.0000	0.0000	(0.8259)	(0.0957)	0.0000	1	(0.9216)	01/06/2025
601333.SH	12/26/2024	SDB3260123109	2,500.00	0.4690	1,167.75	1,172.41	0.0000	4.3300	50.0000	0.0000	(0.1405)	(0.0163)	0.0000	1	(0.1567)	01/06/2025
601333.SH	12/26/2024	SDB3260123109	18,100.00	0.4690	8,454.49	8,488.25	0.0000	4.3300	50.0000	0.0000	(1.0169)	(0.1179)	0.0000	1	(1.1348)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GUANGSHEN RAILWAY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
601333.SH	12/26/2024	SDB3260123109	18,900.00	0.4690	8,828.17	8,863.42	0.0000	4.3300	50.0000	0.0000	(1.0618)	(0.1231)	0.0000	1	(1.1849)	01/06/2025
601333.SH	12/26/2024	SDB3260123109	3,900.00	0.4690	1,821.69	1,828.96	0.0000	4.3300	50.0000	0.0000	(0.2191)	(0.0254)	0.0000	1	(0.2445)	01/06/2025
601333.SH	12/26/2024	SDB3260123109	7,900.00	0.4690	3,690.08	3,704.82	0.0000	4.3300	50.0000	0.0000	(0.4438)	(0.0515)	0.0000	1	(0.4953)	01/06/2025
601333.SH	12/26/2024	SDB3260123109	2,800.00	0.4690	1,307.88	1,313.10	0.0000	4.3300	50.0000	0.0000	(0.1573)	(0.0182)	0.0000	1	(0.1755)	01/06/2025
601333.SH	12/26/2024	SDB3260123109	1,800.00	0.4690	840.78	844.14	0.0000	4.3300	50.0000	0.0000	(0.1011)	(0.0117)	0.0000	1	(0.1129)	01/06/2025
601333.SH	12/26/2024	SDB3260123109	47,400.00	0.4690	22,140.49	22,228.89	0.0000	4.3300	50.0000	0.0000	(2.6630)	(0.3087)	0.0000	1	(2.9717)	01/06/2025
601333.SH	12/26/2024	SDB3260123109	1,500.00	0.4690	700.65	703.45	0.0000	4.3300	50.0000	0.0000	(0.0843)	(0.0098)	0.0000	1	(0.0940)	01/06/2025
601333.SH	12/26/2024	SDB3260123109	13,300.00	0.4690	6,212.42	6,237.22	0.0000	4.3300	50.0000	0.0000	(0.7472)	(0.0866)	0.0000	1	(0.8338)	01/06/2025
601333.SH	12/26/2024	SDB3260123109	6,500.00	0.4690	3,036.14	3,048.27	0.0000	4.3300	50.0000	0.0000	(0.3652)	(0.0423)	0.0000	1	(0.4075)	01/06/2025
601333.SH	12/26/2024	SDB3260123109	15,300.00	0.4690	7,146.61	7,175.15	0.0000	4.3300	50.0000	0.0000	(0.8596)	(0.0997)	0.0000	1	(0.9592)	01/06/2025
601333.SH	12/26/2024	SDB3260123109	197,200.00	0.4690	92,111.92	92,479.70	0.0000	4.3300	50.0000	0.0000	(11.0790)	(1.2844)	0.0000	1	(12.3635)	01/06/2025
601333.SH	12/26/2024	SDB3260123109	10,800.00	0.4690	5,044.67	5,064.81	0.0000	4.3300	50.0000	0.0000	(0.6068)	(0.0703)	0.0000	1	(0.6771)	01/06/2025
601333.SH	12/26/2024	SDB3260123109	700.00	0.4690	326.97	328.27	0.0000	4.3300	50.0000	0.0000	(0.0393)	(0.0046)	0.0000	1	(0.0439)	01/06/2025
601333.SH	12/26/2024	SDB3260123109	62,900.00	0.4690	29,380.53	29,497.84	0.0000	4.3300	50.0000	0.0000	(3.5338)	(0.4097)	0.0000	1	(3.9435)	01/06/2025
601333.SH	12/26/2024	SDB3260123109	35,000.00	0.4690	16,348.47	16,413.74	0.0000	4.3300	50.0000	0.0000	(1.9664)	(0.2280)	0.0000	1	(2.1943)	01/06/2025
601333.SH	12/26/2024	SDB3260123109	24,300.00	0.4690	11,350.51	11,395.83	0.0000	4.3300	50.0000	0.0000	(1.3652)	(0.1583)	0.0000	1	(1.5235)	01/06/2025
601333.SH	12/26/2024	SDB3260123109	48,700.00	0.4690	22,747.72	22,838.55	0.0000	4.3300	50.0000	0.0000	(2.7360)	(0.3172)	0.0000	1	(3.0532)	01/06/2025
601333.SH	12/26/2024	SDB3260123109	67,400.00	0.4690	31,482.47	31,608.17	0.0000	4.3300	50.0000	0.0000	(3.7866)	(0.4390)	0.0000	1	(4.2258)	01/06/2025
601333.SH	12/26/2024	SDB3260123109	1,000.00	0.4690	467.10	468.96	0.0000	4.3300	50.0000	0.0000	(0.0562)	(0.0065)	0.0000	1	(0.0627)	01/06/2025
601333.SH	12/26/2024	SDB3260123109	2,200.00	0.4690	1,027.62	1,031.72	0.0000	4.3300	50.0000	0.0000	(0.1236)	(0.0143)	0.0000	1	(0.1379)	01/06/2025
601333.SH	12/26/2024	SDB3260123109	1,300.00	0.4690	607.23	609.65	0.0000	4.3300	50.0000	0.0000	(0.0730)	(0.0085)	0.0000	1	(0.0815)	01/06/2025
601333.SH	12/26/2024	SDB3260123109	1,700.00	0.4690	794.07	797.24	0.0000	4.3300	50.0000	0.0000	(0.0955)	(0.0111)	0.0000	1	(0.1066)	01/06/2025
601333.SH	12/26/2024	SDB3260123109	2,100.00	0.4690	980.91	984.82	0.0000	4.3300	50.0000	0.0000	(0.1180)	(0.0137)	0.0000	1	(0.1317)	01/06/2025
601333.SH	12/26/2024	SDB3260123109	1,100.00	0.4690	513.81	515.86	0.0000	4.3300	50.0000	0.0000	(0.0618)	(0.0072)	0.0000	1	(0.0690)	01/06/2025
601333.SH	12/26/2024	SDB3260123109	49,978.00	0.4690	23,344.67	23,437.88	0.0000	4.3300	50.0000	0.0000	(2.8078)	(0.3255)	0.0000	1	(3.1334)	01/06/2025
601333.SH	12/26/2024	SDB3260123109	25,800.00	0.4690	12,051.15	12,099.27	0.0000	4.3300	50.0000	0.0000	(1.4495)	(0.1680)	0.0000	1	(1.6175)	01/06/2025
601333.SH	12/26/2024	SDB3260123109	27,100.00	0.4690	12,658.38	12,708.92	0.0000	4.3300	50.0000	0.0000	(1.5225)	(0.1765)	0.0000	1	(1.6990)	01/06/2025
601333.SH	12/26/2024	SDB3260123109	19,900.00	0.4690	9,295.27	9,332.38	0.0000	4.3300	50.0000	0.0000	(1.1180)	(0.1296)	0.0000	1	(1.2476)	01/06/2025
601333.SH	12/26/2024	SDB3260123109	6,900.00	0.4690	3,222.98	3,235.85	0.0000	4.3300	50.0000	0.0000	(0.3877)	(0.0449)	0.0000	1	(0.4326)	01/06/2025
601333.SH	12/26/2024	SDB3260123109	3,900.00	0.4690	1,821.69	1,828.96	0.0000	4.3300	50.0000	0.0000	(0.2191)	(0.0254)	0.0000	1	(0.2445)	01/06/2025
601333.SH	12/26/2024	SDB3260123109	1,700.00	0.4690	794.07	797.24	0.0000	4.3300	50.0000	0.0000	(0.0955)	(0.0111)	0.0000	1	(0.1066)	01/06/2025
601333.SH	12/26/2024	SDB3260123109	2,600.00	0.4690	1,214.46	1,219.31	0.0000	4.3300	50.0000	0.0000	(0.1461)	(0.0169)	0.0000	1	(0.1630)	01/06/2025
601333.SH	12/26/2024	SDB3260123109	12,400.00	0.4690	5,792.03	5,815.15	0.0000	4.3300	50.0000	0.0000	(0.6967)	(0.0808)	0.0000	1	(0.7774)	01/06/2025
601333.SH	12/26/2024	SDB3260123109	100.00	0.4690	46.71	46.90	0.0000	4.3300	50.0000	0.0000	(0.0056)	(0.0007)	0.0000	1	(0.0063)	01/06/2025
601333.SH	12/24/2024	SDB3260123109	7,000.00	0.4690	3,269.69	3,282.75	0.0000	4.3300	50.0000	0.0000	(0.7865)	(0.0912)	0.0000	2	(0.8777)	01/06/2025
601333.SH	12/24/2024	SDB3260123109	6,300.00	0.4690	2,942.72	2,954.47	0.0000	4.3300	50.0000	0.0000	(0.7079)	(0.0821)	0.0000	2	(0.7900)	01/06/2025
601333.SH	12/24/2024	SDB3260123109	14,700.00	0.4690	6,866.36	6,893.77	0.0000	4.3300	50.0000	0.0000	(1.6517)	(0.1915)	0.0000	2	(1.8432)	01/06/2025
601333.SH	12/24/2024	SDB3260123109	2,500.00	0.4690	1,167.75	1,172.41	0.0000	4.3300	50.0000	0.0000	(0.2809)	(0.0326)	0.0000	2	(0.3135)	01/06/2025
601333.SH	12/24/2024	SDB3260123109	18,100.00	0.4690	8,454.49	8,488.25	0.0000	4.3300	50.0000	0.0000	(2.0338)	(0.2358)	0.0000	2	(2.2696)	01/06/2025
601333.SH	12/24/2024	SDB3260123109	18,900.00	0.4690	8,828.17	8,863.42	0.0000	4.3300	50.0000	0.0000	(2.1237)	(0.2462)	0.0000	2	(2.3699)	01/06/2025
601333.SH	12/24/2024	SDB3260123109	3,900.00	0.4690	1,821.69	1,828.96	0.0000	4.3300	50.0000	0.0000	(0.4382)	(0.0508)	0.0000	2	(0.4890)	01/06/2025
601333.SH	12/24/2024	SDB3260123109	7,900.00	0.4690	3,690.08	3,704.82	0.0000	4.3300	50.0000	0.0000	(0.8877)	(0.1029)	0.0000	2	(0.9906)	01/06/2025
601333.SH	12/24/2024	SDB3260123109	2,800.00	0.4690	1,307.88	1,313.10	0.0000	4.3300	50.0000	0.0000	(0.3146)	(0.0365)	0.0000	2	(0.3511)	01/06/2025
601333.SH	12/24/2024	SDB3260123109	1,800.00	0.4690	840.78	844.14	0.0000	4.3300	50.0000	0.0000	(0.2023)	(0.0234)	0.0000	2	(0.2257)	01/06/2025
601333.SH	12/24/2024	SDB3260123109	47,400.00	0.4690	22,140.49	22,228.89	0.0000	4.3300	50.0000	0.0000	(5.3260)	(0.6175)	0.0000	2	(5.9435)	01/06/2025
601333.SH	12/24/2024	SDB3260123109	1,500.00	0.4690	700.65	703.45	0.0000	4.3300	50.0000	0.0000	(0.1685)	(0.0195)	0.0000	2	(0.1881)	01/06/2025
601333.SH	12/24/2024	SDB3260123109	13,300.00	0.4690	6,212.42	6,237.22	0.0000	4.3300	50.0000	0.0000	(1.4944)	(0.1733)	0.0000	2	(1.6677)	01/06/2025
601333.SH	12/24/2024	SDB3260123109	6,500.00	0.4690	3,036.14	3,048.27	0.0000	4.3300	50.0000	0.0000	(0.7304)	(0.0847)	0.0000	2	(0.8150)	01/06/2025
601333.SH	12/24/2024	SDB3260123109	15,300.00	0.4690	7,146.61	7,175.15	0.0000	4.3300	50.0000	0.0000	(1.7192)	(0.1993)	0.0000	2	(1.9185)	01/06/2025
601333.SH	12/24/2024	SDB3260123109	197,200.00	0.4690	92,111.92	92,479.70	0.0000	4.3300	50.0000	0.0000	(22.1580)	(2.5689)	0.0000	2	(24.7269)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GUANGSHEN RAILWAY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
601333.SH	12/24/2024	SDB3260123109	10,800.00	0.4690	5,044.67	5,064.81	0.0000	4.3300	50.0000	0.0000	(1.2135)	(0.1407)	0.0000	2	(1.3542)	01/06/2025
601333.SH	12/24/2024	SDB3260123109	700.00	0.4690	326.97	328.27	0.0000	4.3300	50.0000	0.0000	(0.0787)	(0.0091)	0.0000	2	(0.0878)	01/06/2025
601333.SH	12/24/2024	SDB3260123109	62,900.00	0.4690	29,380.53	29,497.84	0.0000	4.3300	50.0000	0.0000	(7.0676)	(0.8194)	0.0000	2	(7.8870)	01/06/2025
601333.SH	12/24/2024	SDB3260123109	35,000.00	0.4690	16,348.47	16,413.74	0.0000	4.3300	50.0000	0.0000	(3.9327)	(0.4559)	0.0000	2	(4.3887)	01/06/2025
601333.SH	12/24/2024	SDB3260123109	24,300.00	0.4690	11,350.51	11,395.83	0.0000	4.3300	50.0000	0.0000	(2.7304)	(0.3166)	0.0000	2	(3.0470)	01/06/2025
601333.SH	12/24/2024	SDB3260123109	48,700.00	0.4690	22,747.72	22,838.55	0.0000	4.3300	50.0000	0.0000	(5.4721)	(0.6344)	0.0000	2	(6.1065)	01/06/2025
601333.SH	12/24/2024	SDB3260123109	67,400.00	0.4690	31,482.47	31,608.17	0.0000	4.3300	50.0000	0.0000	(7.5733)	(0.8780)	0.0000	2	(8.4513)	01/06/2025
601333.SH	12/24/2024	SDB3260123109	1,000.00	0.4690	467.10	468.96	0.0000	4.3300	50.0000	0.0000	(0.1124)	(0.0130)	0.0000	2	(0.1254)	01/06/2025
601333.SH	12/24/2024	SDB3260123109	2,200.00	0.4690	1,027.62	1,031.72	0.0000	4.3300	50.0000	0.0000	(0.2472)	(0.0287)	0.0000	2	(0.2759)	01/06/2025
601333.SH	12/24/2024	SDB3260123109	1,300.00	0.4690	607.23	609.65	0.0000	4.3300	50.0000	0.0000	(0.1461)	(0.0169)	0.0000	2	(0.1630)	01/06/2025
601333.SH	12/24/2024	SDB3260123109	1,700.00	0.4690	794.07	797.24	0.0000	4.3300	50.0000	0.0000	(0.1910)	(0.0221)	0.0000	2	(0.2132)	01/06/2025
601333.SH	12/24/2024	SDB3260123109	2,100.00	0.4690	980.91	984.82	0.0000	4.3300	50.0000	0.0000	(0.2360)	(0.0274)	0.0000	2	(0.2633)	01/06/2025
601333.SH	12/24/2024	SDB3260123109	1,100.00	0.4690	513.81	515.86	0.0000	4.3300	50.0000	0.0000	(0.1236)	(0.0143)	0.0000	2	(0.1379)	01/06/2025
601333.SH	12/24/2024	SDB3260123109	49,978.00	0.4690	23,344.67	23,437.88	0.0000	4.3300	50.0000	0.0000	(5.6157)	(0.6511)	0.0000	2	(6.2667)	01/06/2025
601333.SH	12/24/2024	SDB3260123109	25,800.00	0.4690	12,051.15	12,099.27	0.0000	4.3300	50.0000	0.0000	(2.8990)	(0.3361)	0.0000	2	(3.2351)	01/06/2025
601333.SH	12/24/2024	SDB3260123109	27,100.00	0.4690	12,658.38	12,708.92	0.0000	4.3300	50.0000	0.0000	(3.0450)	(0.3530)	0.0000	2	(3.3981)	01/06/2025
601333.SH	12/24/2024	SDB3260123109	19,900.00	0.4690	9,295.27	9,332.38	0.0000	4.3300	50.0000	0.0000	(2.2360)	(0.2592)	0.0000	2	(2.4953)	01/06/2025
601333.SH	12/24/2024	SDB3260123109	6,900.00	0.4690	3,222.98	3,235.85	0.0000	4.3300	50.0000	0.0000	(0.7753)	(0.0899)	0.0000	2	(0.8652)	01/06/2025
601333.SH	12/24/2024	SDB3260123109	3,900.00	0.4690	1,821.69	1,828.96	0.0000	4.3300	50.0000	0.0000	(0.4382)	(0.0508)	0.0000	2	(0.4890)	01/06/2025
601333.SH	12/24/2024	SDB3260123109	1,700.00	0.4690	794.07	797.24	0.0000	4.3300	50.0000	0.0000	(0.1910)	(0.0221)	0.0000	2	(0.2132)	01/06/2025
601333.SH	12/24/2024	SDB3260123109	2,600.00	0.4690	1,214.46	1,219.31	0.0000	4.3300	50.0000	0.0000	(0.2921)	(0.0339)	0.0000	2	(0.3260)	01/06/2025
601333.SH	12/24/2024	SDB3260123109	12,400.00	0.4690	5,792.03	5,815.15	0.0000	4.3300	50.0000	0.0000	(1.3933)	(0.1615)	0.0000	2	(1.5548)	01/06/2025
601333.SH	12/24/2024	SDB3260123109	100.00	0.4690	46.71	46.90	0.0000	4.3300	50.0000	0.0000	(0.0112)	(0.0013)	0.0000	2	(0.0125)	01/06/2025
601333.SH	12/23/2024	SDB3260123109	7,000.00	0.4801	3,269.69	3,360.58	0.0000	4.3300	50.0000	0.0000	(0.3933)	(0.0467)	0.0000	1	(0.4399)	01/06/2025
601333.SH	12/23/2024	SDB3260123109	6,300.00	0.4801	2,942.72	3,024.52	0.0000	4.3300	50.0000	0.0000	(0.3539)	(0.0420)	0.0000	1	(0.3960)	01/06/2025
601333.SH	12/23/2024	SDB3260123109	14,700.00	0.4801	6,866.36	7,057.22	0.0000	4.3300	50.0000	0.0000	(0.8259)	(0.0980)	0.0000	1	(0.9239)	01/06/2025
601333.SH	12/23/2024	SDB3260123109	2,500.00	0.4801	1,167.75	1,200.21	0.0000	4.3300	50.0000	0.0000	(0.1405)	(0.0167)	0.0000	1	(0.1571)	01/06/2025
601333.SH	12/23/2024	SDB3260123109	18,100.00	0.4801	8,454.49	8,689.50	0.0000	4.3300	50.0000	0.0000	(1.0169)	(0.1207)	0.0000	1	(1.1376)	01/06/2025
601333.SH	12/23/2024	SDB3260123109	18,900.00	0.4801	8,828.17	9,073.57	0.0000	4.3300	50.0000	0.0000	(1.0618)	(0.1260)	0.0000	1	(1.1879)	01/06/2025
601333.SH	12/23/2024	SDB3260123109	3,900.00	0.4801	1,821.69	1,872.32	0.0000	4.3300	50.0000	0.0000	(0.2191)	(0.0260)	0.0000	1	(0.2451)	01/06/2025
601333.SH	12/23/2024	SDB3260123109	7,900.00	0.4801	3,690.08	3,792.66	0.0000	4.3300	50.0000	0.0000	(0.4438)	(0.0527)	0.0000	1	(0.4965)	01/06/2025
601333.SH	12/23/2024	SDB3260123109	2,800.00	0.4801	1,307.88	1,344.23	0.0000	4.3300	50.0000	0.0000	(0.1573)	(0.0187)	0.0000	1	(0.1760)	01/06/2025
601333.SH	12/23/2024	SDB3260123109	1,800.00	0.4801	840.78	864.15	0.0000	4.3300	50.0000	0.0000	(0.1011)	(0.0120)	0.0000	1	(0.1131)	01/06/2025
601333.SH	12/23/2024	SDB3260123109	47,400.00	0.4801	22,140.49	22,755.93	0.0000	4.3300	50.0000	0.0000	(2.6630)	(0.3161)	0.0000	1	(2.9791)	01/06/2025
601333.SH	12/23/2024	SDB3260123109	1,500.00	0.4801	700.65	720.12	0.0000	4.3300	50.0000	0.0000	(0.0843)	(0.0100)	0.0000	1	(0.0943)	01/06/2025
601333.SH	12/23/2024	SDB3260123109	13,300.00	0.4801	6,212.42	6,385.10	0.0000	4.3300	50.0000	0.0000	(0.7472)	(0.0887)	0.0000	1	(0.8359)	01/06/2025
601333.SH	12/23/2024	SDB3260123109	6,500.00	0.4801	3,036.14	3,120.54	0.0000	4.3300	50.0000	0.0000	(0.3652)	(0.0433)	0.0000	1	(0.4085)	01/06/2025
601333.SH	12/23/2024	SDB3260123109	15,300.00	0.4801	7,146.61	7,345.27	0.0000	4.3300	50.0000	0.0000	(0.8596)	(0.1020)	0.0000	1	(0.9616)	01/06/2025
601333.SH	12/23/2024	SDB3260123109	197,200.00	0.4801	92,111.92	94,672.37	0.0000	4.3300	50.0000	0.0000	(11.0790)	(1.3149)	0.0000	1	(12.3939)	01/06/2025
601333.SH	12/23/2024	SDB3260123109	10,800.00	0.4801	5,044.67	5,184.90	0.0000	4.3300	50.0000	0.0000	(0.6068)	(0.0720)	0.0000	1	(0.6788)	01/06/2025
601333.SH	12/23/2024	SDB3260123109	700.00	0.4801	326.97	336.06	0.0000	4.3300	50.0000	0.0000	(0.0393)	(0.0047)	0.0000	1	(0.0440)	01/06/2025
601333.SH	12/23/2024	SDB3260123109	62,900.00	0.4801	29,380.53	30,197.22	0.0000	4.3300	50.0000	0.0000	(3.5338)	(0.4194)	0.0000	1	(3.9532)	01/06/2025
601333.SH	12/23/2024	SDB3260123109	35,000.00	0.4801	16,348.47	16,802.90	0.0000	4.3300	50.0000	0.0000	(1.9664)	(0.2334)	0.0000	1	(2.1997)	01/06/2025
601333.SH	12/23/2024	SDB3260123109	24,300.00	0.4801	11,350.51	11,666.02	0.0000	4.3300	50.0000	0.0000	(1.3652)	(0.1620)	0.0000	1	(1.5272)	01/06/2025
601333.SH	12/23/2024	SDB3260123109	48,700.00	0.4801	22,747.72	23,380.04	0.0000	4.3300	50.0000	0.0000	(2.7360)	(0.3247)	0.0000	1	(3.0608)	01/06/2025
601333.SH	12/23/2024	SDB3260123109	67,400.00	0.4801	31,482.47	32,357.59	0.0000	4.3300	50.0000	0.0000	(3.7866)	(0.4494)	0.0000	1	(4.2361)	01/06/2025
601333.SH	12/23/2024	SDB3260123109	1,000.00	0.4801	467.10	480.08	0.0000	4.3300	50.0000	0.0000	(0.0562)	(0.0067)	0.0000	1	(0.0628)	01/06/2025
601333.SH	12/23/2024	SDB3260123109	2,200.00	0.4801	1,027.62	1,056.18	0.0000	4.3300	50.0000	0.0000	(0.1236)	(0.0147)	0.0000	1	(0.1383)	01/06/2025
601333.SH	12/23/2024	SDB3260123109	1,300.00	0.4801	607.23	624.11	0.0000	4.3300	50.0000	0.0000	(0.0730)	(0.0087)	0.0000	1	(0.0817)	01/06/2025
601333.SH	12/23/2024	SDB3260123109	1,700.00	0.4801	794.07	816.14	0.0000	4.3300	50.0000	0.0000	(0.0955)	(0.0113)	0.0000	1	(0.1068)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GUANGSHEN RAILWAY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
601333.SH	12/23/2024	SDB3260123109	2,100.00	0.4801	980.91	1,008.17	0.0000	4.3300	50.0000	0.0000	(0.1180)	(0.0140)	0.0000	1	(0.1320)	01/06/2025
601333.SH	12/23/2024	SDB3260123109	1,100.00	0.4801	513.81	528.09	0.0000	4.3300	50.0000	0.0000	(0.0618)	(0.0073)	0.0000	1	(0.0691)	01/06/2025
601333.SH	12/23/2024	SDB3260123109	49,978.00	0.4801	23,344.67	23,993.59	0.0000	4.3300	50.0000	0.0000	(2.8078)	(0.3332)	0.0000	1	(3.1411)	01/06/2025
601333.SH	12/23/2024	SDB3260123109	25,800.00	0.4801	12,051.15	12,386.14	0.0000	4.3300	50.0000	0.0000	(1.4495)	(0.1720)	0.0000	1	(1.6215)	01/06/2025
601333.SH	12/23/2024	SDB3260123109	27,100.00	0.4801	12,658.38	13,010.25	0.0000	4.3300	50.0000	0.0000	(1.5225)	(0.1807)	0.0000	1	(1.7032)	01/06/2025
601333.SH	12/23/2024	SDB3260123109	19,900.00	0.4801	9,295.27	9,553.65	0.0000	4.3300	50.0000	0.0000	(1.1180)	(0.1327)	0.0000	1	(1.2507)	01/06/2025
601333.SH	12/23/2024	SDB3260123109	6,900.00	0.4801	3,222.98	3,312.57	0.0000	4.3300	50.0000	0.0000	(0.3877)	(0.0460)	0.0000	1	(0.4337)	01/06/2025
601333.SH	12/23/2024	SDB3260123109	3,900.00	0.4801	1,821.69	1,872.32	0.0000	4.3300	50.0000	0.0000	(0.2191)	(0.0260)	0.0000	1	(0.2451)	01/06/2025
601333.SH	12/23/2024	SDB3260123109	1,700.00	0.4801	794.07	816.14	0.0000	4.3300	50.0000	0.0000	(0.0955)	(0.0113)	0.0000	1	(0.1068)	01/06/2025
601333.SH	12/23/2024	SDB3260123109	2,600.00	0.4801	1,214.46	1,248.22	0.0000	4.3300	50.0000	0.0000	(0.1461)	(0.0173)	0.0000	1	(0.1634)	01/06/2025
601333.SH	12/23/2024	SDB3260123109	12,400.00	0.4801	5,792.03	5,953.03	0.0000	4.3300	50.0000	0.0000	(0.6967)	(0.0827)	0.0000	1	(0.7793)	01/06/2025
601333.SH	12/23/2024	SDB3260123109	100.00	0.4801	46.71	48.01	0.0000	4.3300	50.0000	0.0000	(0.0056)	(0.0007)	0.0000	1	(0.0063)	01/06/2025
601333.SH	12/20/2024	SDB3260123109	7,000.00	0.4786	3,269.69	3,350.32	0.0000	4.3300	50.0000	0.0000	(1.1798)	(0.1396)	0.0000	3	(1.3194)	01/06/2025
601333.SH	12/20/2024	SDB3260123109	6,300.00	0.4786	2,942.72	3,015.29	0.0000	4.3300	50.0000	0.0000	(1.0618)	(0.1256)	0.0000	3	(1.1875)	01/06/2025
601333.SH	12/20/2024	SDB3260123109	14,700.00	0.4786	6,866.36	7,035.67	0.0000	4.3300	50.0000	0.0000	(2.4776)	(0.2932)	0.0000	3	(2.7708)	01/06/2025
601333.SH	12/20/2024	SDB3260123109	2,500.00	0.4786	1,167.75	1,196.54	0.0000	4.3300	50.0000	0.0000	(0.4214)	(0.0499)	0.0000	3	(0.4712)	01/06/2025
601333.SH	12/20/2024	SDB3260123109	18,100.00	0.4786	8,454.49	8,662.97	0.0000	4.3300	50.0000	0.0000	(3.0507)	(0.3610)	0.0000	3	(3.4116)	01/06/2025
601333.SH	12/20/2024	SDB3260123109	18,900.00	0.4786	8,828.17	9,045.86	0.0000	4.3300	50.0000	0.0000	(3.1855)	(0.3769)	0.0000	3	(3.5624)	01/06/2025
601333.SH	12/20/2024	SDB3260123109	3,900.00	0.4786	1,821.69	1,866.61	0.0000	4.3300	50.0000	0.0000	(0.6573)	(0.0778)	0.0000	3	(0.7351)	01/06/2025
601333.SH	12/20/2024	SDB3260123109	7,900.00	0.4786	3,690.08	3,781.07	0.0000	4.3300	50.0000	0.0000	(1.3315)	(0.1575)	0.0000	3	(1.4890)	01/06/2025
601333.SH	12/20/2024	SDB3260123109	2,800.00	0.4786	1,307.88	1,340.13	0.0000	4.3300	50.0000	0.0000	(0.4719)	(0.0558)	0.0000	3	(0.5278)	01/06/2025
601333.SH	12/20/2024	SDB3260123109	1,800.00	0.4786	840.78	861.51	0.0000	4.3300	50.0000	0.0000	(0.3034)	(0.0359)	0.0000	3	(0.3393)	01/06/2025
601333.SH	12/20/2024	SDB3260123109	47,400.00	0.4786	22,140.49	22,686.45	0.0000	4.3300	50.0000	0.0000	(7.9890)	(0.9453)	0.0000	3	(8.9343)	01/06/2025
601333.SH	12/20/2024	SDB3260123109	1,500.00	0.4786	700.65	717.93	0.0000	4.3300	50.0000	0.0000	(0.2528)	(0.0299)	0.0000	3	(0.2827)	01/06/2025
601333.SH	12/20/2024	SDB3260123109	13,300.00	0.4786	6,212.42	6,365.61	0.0000	4.3300	50.0000	0.0000	(2.2416)	(0.2652)	0.0000	3	(2.5069)	01/06/2025
601333.SH	12/20/2024	SDB3260123109	6,500.00	0.4786	3,036.14	3,111.01	0.0000	4.3300	50.0000	0.0000	(1.0955)	(0.1296)	0.0000	3	(1.2252)	01/06/2025
601333.SH	12/20/2024	SDB3260123109	15,300.00	0.4786	7,146.61	7,322.84	0.0000	4.3300	50.0000	0.0000	(2.5787)	(0.3051)	0.0000	3	(2.8839)	01/06/2025
601333.SH	12/20/2024	SDB3260123109	197,200.00	0.4786	92,111.92	94,383.27	0.0000	4.3300	50.0000	0.0000	(33.2371)	(3.9326)	0.0000	3	(37.1697)	01/06/2025
601333.SH	12/20/2024	SDB3260123109	10,800.00	0.4786	5,044.67	5,169.06	0.0000	4.3300	50.0000	0.0000	(1.8203)	(0.2154)	0.0000	3	(2.0357)	01/06/2025
601333.SH	12/20/2024	SDB3260123109	700.00	0.4786	326.97	335.03	0.0000	4.3300	50.0000	0.0000	(0.1180)	(0.0140)	0.0000	3	(0.1319)	01/06/2025
601333.SH	12/20/2024	SDB3260123109	62,900.00	0.4786	29,380.53	30,105.01	0.0000	4.3300	50.0000	0.0000	(10.6015)	(1.2544)	0.0000	3	(11.8558)	01/06/2025
601333.SH	12/20/2024	SDB3260123109	35,000.00	0.4786	16,348.47	16,751.60	0.0000	4.3300	50.0000	0.0000	(5.8991)	(0.6980)	0.0000	3	(6.5971)	01/06/2025
601333.SH	12/20/2024	SDB3260123109	24,300.00	0.4786	11,350.51	11,630.39	0.0000	4.3300	50.0000	0.0000	(4.0956)	(0.4846)	0.0000	3	(4.5802)	01/06/2025
601333.SH	12/20/2024	SDB3260123109	48,700.00	0.4786	22,747.72	23,308.65	0.0000	4.3300	50.0000	0.0000	(8.2081)	(0.9712)	0.0000	3	(9.1793)	01/06/2025
601333.SH	12/20/2024	SDB3260123109	67,400.00	0.4786	31,482.47	32,258.79	0.0000	4.3300	50.0000	0.0000	(11.3599)	(1.3441)	0.0000	3	(12.7040)	01/06/2025
601333.SH	12/20/2024	SDB3260123109	1,000.00	0.4786	467.10	478.62	0.0000	4.3300	50.0000	0.0000	(0.1685)	(0.0199)	0.0000	3	(0.1885)	01/06/2025
601333.SH	12/20/2024	SDB3260123109	2,200.00	0.4786	1,027.62	1,052.96	0.0000	4.3300	50.0000	0.0000	(0.3708)	(0.0439)	0.0000	3	(0.4147)	01/06/2025
601333.SH	12/20/2024	SDB3260123109	1,300.00	0.4786	607.23	622.20	0.0000	4.3300	50.0000	0.0000	(0.2191)	(0.0259)	0.0000	3	(0.2450)	01/06/2025
601333.SH	12/20/2024	SDB3260123109	1,700.00	0.4786	794.07	813.65	0.0000	4.3300	50.0000	0.0000	(0.2865)	(0.0339)	0.0000	3	(0.3204)	01/06/2025
601333.SH	12/20/2024	SDB3260123109	2,100.00	0.4786	980.91	1,005.10	0.0000	4.3300	50.0000	0.0000	(0.3539)	(0.0419)	0.0000	3	(0.3958)	01/06/2025
601333.SH	12/20/2024	SDB3260123109	1,100.00	0.4786	513.81	526.48	0.0000	4.3300	50.0000	0.0000	(0.1854)	(0.0219)	0.0000	3	(0.2073)	01/06/2025
601333.SH	12/20/2024	SDB3260123109	49,978.00	0.4786	23,344.67	23,920.32	0.0000	4.3300	50.0000	0.0000	(8.4235)	(0.9967)	0.0000	3	(9.4202)	01/06/2025
601333.SH	12/20/2024	SDB3260123109	25,800.00	0.4786	12,051.15	12,348.32	0.0000	4.3300	50.0000	0.0000	(4.3485)	(0.5145)	0.0000	3	(4.8630)	01/06/2025
601333.SH	12/20/2024	SDB3260123109	27,100.00	0.4786	12,658.38	12,970.52	0.0000	4.3300	50.0000	0.0000	(4.5676)	(0.5404)	0.0000	3	(5.1080)	01/06/2025
601333.SH	12/20/2024	SDB3260123109	19,900.00	0.4786	9,295.27	9,524.48	0.0000	4.3300	50.0000	0.0000	(3.3540)	(0.3969)	0.0000	3	(3.7509)	01/06/2025
601333.SH	12/20/2024	SDB3260123109	6,900.00	0.4786	3,222.98	3,302.46	0.0000	4.3300	50.0000	0.0000	(1.1630)	(0.1376)	0.0000	3	(1.3006)	01/06/2025
601333.SH	12/20/2024	SDB3260123109	3,900.00	0.4786	1,821.69	1,866.61	0.0000	4.3300	50.0000	0.0000	(0.6573)	(0.0778)	0.0000	3	(0.7351)	01/06/2025
601333.SH	12/20/2024	SDB3260123109	1,700.00	0.4786	794.07	813.65	0.0000	4.3300	50.0000	0.0000	(0.2865)	(0.0339)	0.0000	3	(0.3204)	01/06/2025
601333.SH	12/20/2024	SDB3260123109	2,600.00	0.4786	1,214.46	1,244.40	0.0000	4.3300	50.0000	0.0000	(0.4382)	(0.0519)	0.0000	3	(0.4901)	01/06/2025
601333.SH	12/20/2024	SDB3260123109	12,400.00	0.4786	5,792.03	5,934.85	0.0000	4.3300	50.0000	0.0000	(2.0900)	(0.2473)	0.0000	3	(2.3372)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GUANGSHEN RAILWAY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
601333.SH	12/20/2024	SDB3260123109	100.00	0.4786	46.71	47.86	0.0000	4.3300	50.0000	0.0000	(0.0169)	(0.0020)	0.0000	3	(0.0188)	01/06/2025
601333.SH	12/19/2024	SDB3260123109	7,000.00	0.4858	3,269.69	3,400.41	0.0000	4.5800	50.0000	0.0000	(0.4160)	(0.0472)	0.0000	1	(0.4632)	01/06/2025
601333.SH	12/19/2024	SDB3260123109	6,300.00	0.4858	2,942.72	3,060.37	0.0000	4.5800	50.0000	0.0000	(0.3744)	(0.0425)	0.0000	1	(0.4169)	01/06/2025
601333.SH	12/19/2024	SDB3260123109	14,700.00	0.4858	6,866.36	7,140.86	0.0000	4.5800	50.0000	0.0000	(0.8736)	(0.0992)	0.0000	1	(0.9727)	01/06/2025
601333.SH	12/19/2024	SDB3260123109	2,500.00	0.4858	1,167.75	1,214.43	0.0000	4.5800	50.0000	0.0000	(0.1486)	(0.0169)	0.0000	1	(0.1654)	01/06/2025
601333.SH	12/19/2024	SDB3260123109	18,100.00	0.4858	8,454.49	8,792.49	0.0000	4.5800	50.0000	0.0000	(0.1221)	(0.0121)	0.0000	1	(1.1977)	01/06/2025
601333.SH	12/19/2024	SDB3260123109	18,900.00	0.4858	8,828.17	9,181.11	0.0000	4.5800	50.0000	0.0000	(1.1231)	(0.1275)	0.0000	1	(1.2507)	01/06/2025
601333.SH	12/19/2024	SDB3260123109	3,900.00	0.4858	1,821.69	1,894.51	0.0000	4.5800	50.0000	0.0000	(0.2318)	(0.0263)	0.0000	1	(0.2581)	01/06/2025
601333.SH	12/19/2024	SDB3260123109	7,900.00	0.4858	3,690.08	3,837.61	0.0000	4.5800	50.0000	0.0000	(0.4695)	(0.0533)	0.0000	1	(0.5228)	01/06/2025
601333.SH	12/19/2024	SDB3260123109	2,800.00	0.4858	1,307.88	1,360.16	0.0000	4.5800	50.0000	0.0000	(0.1664)	(0.0189)	0.0000	1	(0.1853)	01/06/2025
601333.SH	12/19/2024	SDB3260123109	1,800.00	0.4858	840.78	874.39	0.0000	4.5800	50.0000	0.0000	(0.1070)	(0.0121)	0.0000	1	(0.1191)	01/06/2025
601333.SH	12/19/2024	SDB3260123109	47,400.00	0.4858	22,140.49	23,025.64	0.0000	4.5800	50.0000	0.0000	(2.8168)	(0.3198)	0.0000	1	(3.1366)	01/06/2025
601333.SH	12/19/2024	SDB3260123109	1,500.00	0.4858	700.65	728.66	0.0000	4.5800	50.0000	0.0000	(0.0891)	(0.0101)	0.0000	1	(0.0993)	01/06/2025
601333.SH	12/19/2024	SDB3260123109	13,300.00	0.4858	6,212.42	6,460.78	0.0000	4.5800	50.0000	0.0000	(0.7904)	(0.0897)	0.0000	1	(0.8801)	01/06/2025
601333.SH	12/19/2024	SDB3260123109	6,500.00	0.4858	3,036.14	3,157.52	0.0000	4.5800	50.0000	0.0000	(0.3863)	(0.0439)	0.0000	1	(0.4301)	01/06/2025
601333.SH	12/19/2024	SDB3260123109	15,300.00	0.4858	7,146.61	7,432.33	0.0000	4.5800	50.0000	0.0000	(0.9092)	(0.1032)	0.0000	1	(1.0124)	01/06/2025
601333.SH	12/19/2024	SDB3260123109	197,200.00	0.4858	92,111.92	95,794.44	0.0000	4.5800	50.0000	0.0000	(11.7187)	(1.3305)	0.0000	1	(13.0492)	01/06/2025
601333.SH	12/19/2024	SDB3260123109	10,800.00	0.4858	5,044.67	5,246.35	0.0000	4.5800	50.0000	0.0000	(0.6418)	(0.0729)	0.0000	1	(0.7147)	01/06/2025
601333.SH	12/19/2024	SDB3260123109	700.00	0.4858	326.97	340.04	0.0000	4.5800	50.0000	0.0000	(0.0416)	(0.0047)	0.0000	1	(0.0463)	01/06/2025
601333.SH	12/19/2024	SDB3260123109	62,900.00	0.4858	29,380.53	30,555.12	0.0000	4.5800	50.0000	0.0000	(3.7379)	(0.4244)	0.0000	1	(4.1622)	01/06/2025
601333.SH	12/19/2024	SDB3260123109	35,000.00	0.4858	16,348.47	17,002.06	0.0000	4.5800	50.0000	0.0000	(2.0799)	(0.2361)	0.0000	1	(2.3160)	01/06/2025
601333.SH	12/19/2024	SDB3260123109	24,300.00	0.4858	11,350.51	11,804.28	0.0000	4.5800	50.0000	0.0000	(1.4440)	(0.1639)	0.0000	1	(1.6080)	01/06/2025
601333.SH	12/19/2024	SDB3260123109	48,700.00	0.4858	22,747.72	23,657.15	0.0000	4.5800	50.0000	0.0000	(2.8940)	(0.3286)	0.0000	1	(3.2226)	01/06/2025
601333.SH	12/19/2024	SDB3260123109	67,400.00	0.4858	31,482.47	32,741.10	0.0000	4.5800	50.0000	0.0000	(4.0053)	(0.4547)	0.0000	1	(4.4600)	01/06/2025
601333.SH	12/19/2024	SDB3260123109	1,000.00	0.4858	467.10	485.77	0.0000	4.5800	50.0000	0.0000	(0.0594)	(0.0067)	0.0000	1	(0.0662)	01/06/2025
601333.SH	12/19/2024	SDB3260123109	2,200.00	0.4858	1,027.62	1,068.70	0.0000	4.5800	50.0000	0.0000	(0.1307)	(0.0148)	0.0000	1	(0.1456)	01/06/2025
601333.SH	12/19/2024	SDB3260123109	1,300.00	0.4858	607.23	631.50	0.0000	4.5800	50.0000	0.0000	(0.0773)	(0.0088)	0.0000	1	(0.0860)	01/06/2025
601333.SH	12/19/2024	SDB3260123109	1,700.00	0.4858	794.07	825.81	0.0000	4.5800	50.0000	0.0000	(0.1010)	(0.0115)	0.0000	1	(0.1125)	01/06/2025
601333.SH	12/19/2024	SDB3260123109	2,100.00	0.4858	980.91	1,020.12	0.0000	4.5800	50.0000	0.0000	(0.1248)	(0.0142)	0.0000	1	(0.1390)	01/06/2025
601333.SH	12/19/2024	SDB3260123109	1,100.00	0.4858	513.81	534.35	0.0000	4.5800	50.0000	0.0000	(0.0654)	(0.0074)	0.0000	1	(0.0728)	01/06/2025
601333.SH	12/19/2024	SDB3260123109	49,978.00	0.4858	23,344.67	24,277.96	0.0000	4.5800	50.0000	0.0000	(2.9700)	(0.3372)	0.0000	1	(3.3072)	01/06/2025
601333.SH	12/19/2024	SDB3260123109	25,800.00	0.4858	12,051.15	12,532.94	0.0000	4.5800	50.0000	0.0000	(1.5332)	(0.1741)	0.0000	1	(1.7072)	01/06/2025
601333.SH	12/19/2024	SDB3260123109	27,100.00	0.4858	12,658.38	13,164.45	0.0000	4.5800	50.0000	0.0000	(1.6104)	(0.1828)	0.0000	1	(1.7933)	01/06/2025
601333.SH	12/19/2024	SDB3260123109	19,900.00	0.4858	9,295.27	9,666.88	0.0000	4.5800	50.0000	0.0000	(1.1826)	(0.1343)	0.0000	1	(1.3168)	01/06/2025
601333.SH	12/19/2024	SDB3260123109	6,900.00	0.4858	3,222.98	3,351.83	0.0000	4.5800	50.0000	0.0000	(0.4100)	(0.0466)	0.0000	1	(0.4566)	01/06/2025
601333.SH	12/19/2024	SDB3260123109	3,900.00	0.4858	1,821.69	1,894.51	0.0000	4.5800	50.0000	0.0000	(0.2318)	(0.0263)	0.0000	1	(0.2581)	01/06/2025
601333.SH	12/19/2024	SDB3260123109	1,700.00	0.4858	794.07	825.81	0.0000	4.5800	50.0000	0.0000	(0.1010)	(0.0115)	0.0000	1	(0.1125)	01/06/2025
601333.SH	12/19/2024	SDB3260123109	2,600.00	0.4858	1,214.46	1,263.01	0.0000	4.5800	50.0000	0.0000	(0.1545)	(0.0175)	0.0000	1	(0.1720)	01/06/2025
601333.SH	12/19/2024	SDB3260123109	12,400.00	0.4858	5,792.03	6,023.59	0.0000	4.5800	50.0000	0.0000	(0.7369)	(0.0837)	0.0000	1	(0.8205)	01/06/2025
601333.SH	12/19/2024	SDB3260123109	100.00	0.4858	46.71	48.58	0.0000	4.5800	50.0000	0.0000	(0.0059)	(0.0007)	0.0000	1	(0.0066)	01/06/2025
601333.SH	12/18/2024	SDB3260123109	7,000.00	0.4802	3,269.69	3,361.39	0.0000	4.5800	50.0000	0.0000	(0.4160)	(0.0467)	0.0000	1	(0.4627)	01/06/2025
601333.SH	12/18/2024	SDB3260123109	6,300.00	0.4802	2,942.72	3,025.25	0.0000	4.5800	50.0000	0.0000	(0.3744)	(0.0420)	0.0000	1	(0.4164)	01/06/2025
601333.SH	12/18/2024	SDB3260123109	14,700.00	0.4802	6,866.36	7,058.93	0.0000	4.5800	50.0000	0.0000	(0.8736)	(0.0980)	0.0000	1	(0.9716)	01/06/2025
601333.SH	12/18/2024	SDB3260123109	2,500.00	0.4802	1,167.75	1,200.50	0.0000	4.5800	50.0000	0.0000	(0.1486)	(0.0167)	0.0000	1	(0.1652)	01/06/2025
601333.SH	12/18/2024	SDB3260123109	18,100.00	0.4802	8,454.49	8,691.60	0.0000	4.5800	50.0000	0.0000	(0.1075)	(0.1207)	0.0000	1	(1.1963)	01/06/2025
601333.SH	12/18/2024	SDB3260123109	18,900.00	0.4802	8,828.17	9,075.76	0.0000	4.5800	50.0000	0.0000	(1.1231)	(0.1261)	0.0000	1	(1.2492)	01/06/2025
601333.SH	12/18/2024	SDB3260123109	3,900.00	0.4802	1,821.69	1,872.78	0.0000	4.5800	50.0000	0.0000	(0.2318)	(0.0260)	0.0000	1	(0.2578)	01/06/2025
601333.SH	12/18/2024	SDB3260123109	7,900.00	0.4802	3,690.08	3,793.57	0.0000	4.5800	50.0000	0.0000	(0.4695)	(0.0527)	0.0000	1	(0.5221)	01/06/2025
601333.SH	12/18/2024	SDB3260123109	2,800.00	0.4802	1,307.88	1,344.56	0.0000	4.5800	50.0000	0.0000	(0.1664)	(0.0187)	0.0000	1	(0.1851)	01/06/2025
601333.SH	12/18/2024	SDB3260123109	1,800.00	0.4802	840.78	864.36	0.0000	4.5800	50.0000	0.0000	(0.1070)	(0.0120)	0.0000	1	(0.1190)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6



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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GUANGSHEN RAILWAY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
601333.SH	12/18/2024	SDB3260123109	47,400.00	0.4802	22,140.49	22,761.43	0.0000	4.5800	50.0000	0.0000	(2.8168)	(0.3161)	0.0000	1	(3.1329)	01/06/2025
601333.SH	12/18/2024	SDB3260123109	1,500.00	0.4802	700.65	720.30	0.0000	4.5800	50.0000	0.0000	(0.0891)	(0.0100)	0.0000	1	(0.0991)	01/06/2025
601333.SH	12/18/2024	SDB3260123109	13,300.00	0.4802	6,212.42	6,386.65	0.0000	4.5800	50.0000	0.0000	(0.7904)	(0.0887)	0.0000	1	(0.8791)	01/06/2025
601333.SH	12/18/2024	SDB3260123109	6,500.00	0.4802	3,036.14	3,121.29	0.0000	4.5800	50.0000	0.0000	(0.3863)	(0.0434)	0.0000	1	(0.4296)	01/06/2025
601333.SH	12/18/2024	SDB3260123109	15,300.00	0.4802	7,146.61	7,347.04	0.0000	4.5800	50.0000	0.0000	(0.9092)	(0.1020)	0.0000	1	(1.0113)	01/06/2025
601333.SH	12/18/2024	SDB3260123109	197,200.00	0.4802	92,111.92	94,695.24	0.0000	4.5800	50.0000	0.0000	(11.7187)	(1.3152)	0.0000	1	(13.0339)	01/06/2025
601333.SH	12/18/2024	SDB3260123109	10,800.00	0.4802	5,044.67	5,186.15	0.0000	4.5800	50.0000	0.0000	(0.6418)	(0.0720)	0.0000	1	(0.7138)	01/06/2025
601333.SH	12/18/2024	SDB3260123109	700.00	0.4802	326.97	336.14	0.0000	4.5800	50.0000	0.0000	(0.0416)	(0.0047)	0.0000	1	(0.0463)	01/06/2025
601333.SH	12/18/2024	SDB3260123109	62,900.00	0.4802	29,380.53	30,204.52	0.0000	4.5800	50.0000	0.0000	(3.7379)	(0.4195)	0.0000	1	(4.1574)	01/06/2025
601333.SH	12/18/2024	SDB3260123109	35,000.00	0.4802	16,348.47	16,806.97	0.0000	4.5800	50.0000	0.0000	(2.0799)	(0.2334)	0.0000	1	(2.3133)	01/06/2025
601333.SH	12/18/2024	SDB3260123109	24,300.00	0.4802	11,350.51	11,668.84	0.0000	4.5800	50.0000	0.0000	(1.4440)	(0.1621)	0.0000	1	(1.6061)	01/06/2025
601333.SH	12/18/2024	SDB3260123109	48,700.00	0.4802	22,747.72	23,385.69	0.0000	4.5800	50.0000	0.0000	(2.8940)	(0.3248)	0.0000	1	(3.2188)	01/06/2025
601333.SH	12/18/2024	SDB3260123109	67,400.00	0.4802	31,482.47	32,365.41	0.0000	4.5800	50.0000	0.0000	(4.0053)	(0.4495)	0.0000	1	(4.4548)	01/06/2025
601333.SH	12/18/2024	SDB3260123109	1,000.00	0.4802	467.10	480.20	0.0000	4.5800	50.0000	0.0000	(0.0594)	(0.0067)	0.0000	1	(0.0661)	01/06/2025
601333.SH	12/18/2024	SDB3260123109	2,200.00	0.4802	1,027.62	1,056.44	0.0000	4.5800	50.0000	0.0000	(0.1307)	(0.0147)	0.0000	1	(0.1454)	01/06/2025
601333.SH	12/18/2024	SDB3260123109	1,300.00	0.4802	607.23	624.26	0.0000	4.5800	50.0000	0.0000	(0.0773)	(0.0087)	0.0000	1	(0.0859)	01/06/2025
601333.SH	12/18/2024	SDB3260123109	1,700.00	0.4802	794.07	816.34	0.0000	4.5800	50.0000	0.0000	(0.1010)	(0.0113)	0.0000	1	(0.1124)	01/06/2025
601333.SH	12/18/2024	SDB3260123109	2,100.00	0.4802	980.91	1,008.42	0.0000	4.5800	50.0000	0.0000	(0.1248)	(0.0140)	0.0000	1	(0.1388)	01/06/2025
601333.SH	12/18/2024	SDB3260123109	1,100.00	0.4802	513.81	528.22	0.0000	4.5800	50.0000	0.0000	(0.0654)	(0.0073)	0.0000	1	(0.0727)	01/06/2025
601333.SH	12/18/2024	SDB3260123109	49,978.00	0.4802	23,344.67	23,999.39	0.0000	4.5800	50.0000	0.0000	(2.9700)	(0.3333)	0.0000	1	(3.3033)	01/06/2025
601333.SH	12/18/2024	SDB3260123109	25,800.00	0.4802	12,051.15	12,389.13	0.0000	4.5800	50.0000	0.0000	(1.5332)	(0.1721)	0.0000	1	(1.7052)	01/06/2025
601333.SH	12/18/2024	SDB3260123109	27,100.00	0.4802	12,658.38	13,013.39	0.0000	4.5800	50.0000	0.0000	(1.6104)	(0.1807)	0.0000	1	(1.7912)	01/06/2025
601333.SH	12/18/2024	SDB3260123109	19,900.00	0.4802	9,295.27	9,555.96	0.0000	4.5800	50.0000	0.0000	(1.1826)	(0.1327)	0.0000	1	(1.3153)	01/06/2025
601333.SH	12/18/2024	SDB3260123109	6,900.00	0.4802	3,222.98	3,313.37	0.0000	4.5800	50.0000	0.0000	(0.4100)	(0.0460)	0.0000	1	(0.4561)	01/06/2025
601333.SH	12/18/2024	SDB3260123109	3,900.00	0.4802	1,821.69	1,872.78	0.0000	4.5800	50.0000	0.0000	(0.2318)	(0.0260)	0.0000	1	(0.2578)	01/06/2025
601333.SH	12/18/2024	SDB3260123109	1,700.00	0.4802	794.07	816.34	0.0000	4.5800	50.0000	0.0000	(0.1010)	(0.0113)	0.0000	1	(0.1124)	01/06/2025
601333.SH	12/18/2024	SDB3260123109	2,600.00	0.4802	1,214.46	1,248.52	0.0000	4.5800	50.0000	0.0000	(0.1545)	(0.0173)	0.0000	1	(0.1718)	01/06/2025
601333.SH	12/18/2024	SDB3260123109	12,400.00	0.4802	5,792.03	5,954.47	0.0000	4.5800	50.0000	0.0000	(0.7369)	(0.0827)	0.0000	1	(0.8196)	01/06/2025
601333.SH	12/18/2024	SDB3260123109	100.00	0.4802	46.71	48.02	0.0000	4.5800	50.0000	0.0000	(0.0059)	(0.0007)	0.0000	1	(0.0066)	01/06/2025
601333.SH	12/17/2024	SDB3260123109	7,000.00	0.4954	3,269.69	3,468.14	0.0000	4.5800	50.0000	0.0000	(0.4160)	(0.0482)	0.0000	1	(0.4641)	01/06/2025
601333.SH	12/17/2024	SDB3260123109	6,300.00	0.4954	2,942.72	3,121.32	0.0000	4.5800	50.0000	0.0000	(0.3744)	(0.0434)	0.0000	1	(0.4177)	01/06/2025
601333.SH	12/17/2024	SDB3260123109	14,700.00	0.4954	6,866.36	7,283.09	0.0000	4.5800	50.0000	0.0000	(0.8736)	(0.1012)	0.0000	1	(0.9747)	01/06/2025
601333.SH	12/17/2024	SDB3260123109	2,500.00	0.4954	1,167.75	1,238.62	0.0000	4.5800	50.0000	0.0000	(0.1486)	(0.0172)	0.0000	1	(0.1658)	01/06/2025
601333.SH	12/17/2024	SDB3260123109	18,100.00	0.4954	8,454.49	8,967.61	0.0000	4.5800	50.0000	0.0000	(1.0756)	(0.1246)	0.0000	1	(1.2001)	01/06/2025
601333.SH	12/17/2024	SDB3260123109	18,900.00	0.4954	8,828.17	9,363.97	0.0000	4.5800	50.0000	0.0000	(1.1231)	(0.1301)	0.0000	1	(1.2532)	01/06/2025
601333.SH	12/17/2024	SDB3260123109	3,900.00	0.4954	1,821.69	1,932.25	0.0000	4.5800	50.0000	0.0000	(0.2318)	(0.0268)	0.0000	1	(0.2586)	01/06/2025
601333.SH	12/17/2024	SDB3260123109	7,900.00	0.4954	3,690.08	3,914.04	0.0000	4.5800	50.0000	0.0000	(0.4695)	(0.0544)	0.0000	1	(0.5238)	01/06/2025
601333.SH	12/17/2024	SDB3260123109	2,800.00	0.4954	1,307.88	1,387.25	0.0000	4.5800	50.0000	0.0000	(0.1664)	(0.0193)	0.0000	1	(0.1857)	01/06/2025
601333.SH	12/17/2024	SDB3260123109	1,800.00	0.4954	840.78	891.81	0.0000	4.5800	50.0000	0.0000	(0.1070)	(0.0124)	0.0000	1	(0.1194)	01/06/2025
601333.SH	12/17/2024	SDB3260123109	47,400.00	0.4954	22,140.49	23,484.24	0.0000	4.5800	50.0000	0.0000	(2.8168)	(0.3262)	0.0000	1	(3.1429)	01/06/2025
601333.SH	12/17/2024	SDB3260123109	1,500.00	0.4954	700.65	743.17	0.0000	4.5800	50.0000	0.0000	(0.0891)	(0.0103)	0.0000	1	(0.0995)	01/06/2025
601333.SH	12/17/2024	SDB3260123109	13,300.00	0.4954	6,212.42	6,589.46	0.0000	4.5800	50.0000	0.0000	(0.7904)	(0.0915)	0.0000	1	(0.8819)	01/06/2025
601333.SH	12/17/2024	SDB3260123109	6,500.00	0.4954	3,036.14	3,220.41	0.0000	4.5800	50.0000	0.0000	(0.3863)	(0.0447)	0.0000	1	(0.4310)	01/06/2025
601333.SH	12/17/2024	SDB3260123109	15,300.00	0.4954	7,146.61	7,580.35	0.0000	4.5800	50.0000	0.0000	(0.9092)	(0.1053)	0.0000	1	(1.0145)	01/06/2025
601333.SH	12/17/2024	SDB3260123109	197,200.00	0.4954	92,111.92	97,702.35	0.0000	4.5800	50.0000	0.0000	(11.7187)	(1.3570)	0.0000	1	(13.0757)	01/06/2025
601333.SH	12/17/2024	SDB3260123109	10,800.00	0.4954	5,044.67	5,350.84	0.0000	4.5800	50.0000	0.0000	(0.6418)	(0.0743)	0.0000	1	(0.7161)	01/06/2025
601333.SH	12/17/2024	SDB3260123109	700.00	0.4954	326.97	346.81	0.0000	4.5800	50.0000	0.0000	(0.0416)	(0.0048)	0.0000	1	(0.0464)	01/06/2025
601333.SH	12/17/2024	SDB3260123109	62,900.00	0.4954	29,380.53	31,163.68	0.0000	4.5800	50.0000	0.0000	(3.7379)	(0.4328)	0.0000	1	(4.1707)	01/06/2025
601333.SH	12/17/2024	SDB3260123109	35,000.00	0.4954	16,348.47	17,340.68	0.0000	4.5800	50.0000	0.0000	(2.0799)	(0.2408)	0.0000	1	(2.3207)	01/06/2025
601333.SH	12/17/2024	SDB3260123109	24,300.00	0.4954	11,350.51	12,039.39	0.0000	4.5800	50.0000	0.0000	(1.4440)	(0.1672)	0.0000	1	(1.6113)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GUANGSHEN RAILWAY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
601333.SH	12/17/2024	SDB3260123109	48,700.00	0.4954	22,747.72	24,128.32	0.0000	4.5800	50.0000	0.0000	(2.8940)	(0.3351)	0.0000	1	(3.2291)	01/06/2025
601333.SH	12/17/2024	SDB3260123109	67,400.00	0.4954	31,482.47	33,393.20	0.0000	4.5800	50.0000	0.0000	(4.0053)	(0.4638)	0.0000	1	(4.4691)	01/06/2025
601333.SH	12/17/2024	SDB3260123109	1,000.00	0.4954	467.10	495.45	0.0000	4.5800	50.0000	0.0000	(0.0594)	(0.0069)	0.0000	1	(0.0663)	01/06/2025
601333.SH	12/17/2024	SDB3260123109	2,200.00	0.4954	1,027.62	1,089.99	0.0000	4.5800	50.0000	0.0000	(0.1307)	(0.0151)	0.0000	1	(0.1459)	01/06/2025
601333.SH	12/17/2024	SDB3260123109	1,300.00	0.4954	607.23	644.08	0.0000	4.5800	50.0000	0.0000	(0.0773)	(0.0089)	0.0000	1	(0.0862)	01/06/2025
601333.SH	12/17/2024	SDB3260123109	1,700.00	0.4954	794.07	842.26	0.0000	4.5800	50.0000	0.0000	(0.1010)	(0.0117)	0.0000	1	(0.1127)	01/06/2025
601333.SH	12/17/2024	SDB3260123109	2,100.00	0.4954	980.91	1,040.44	0.0000	4.5800	50.0000	0.0000	(0.1248)	(0.0145)	0.0000	1	(0.1392)	01/06/2025
601333.SH	12/17/2024	SDB3260123109	1,100.00	0.4954	513.81	544.99	0.0000	4.5800	50.0000	0.0000	(0.0654)	(0.0076)	0.0000	1	(0.0729)	01/06/2025
601333.SH	12/17/2024	SDB3260123109	49,978.00	0.4954	23,344.67	24,761.50	0.0000	4.5800	50.0000	0.0000	(2.9700)	(0.3439)	0.0000	1	(3.3139)	01/06/2025
601333.SH	12/17/2024	SDB3260123109	25,800.00	0.4954	12,051.15	12,782.56	0.0000	4.5800	50.0000	0.0000	(1.5332)	(0.1775)	0.0000	1	(1.7107)	01/06/2025
601333.SH	12/17/2024	SDB3260123109	27,100.00	0.4954	12,658.38	13,426.64	0.0000	4.5800	50.0000	0.0000	(1.6104)	(0.1865)	0.0000	1	(1.7969)	01/06/2025
601333.SH	12/17/2024	SDB3260123109	19,900.00	0.4954	9,295.27	9,859.42	0.0000	4.5800	50.0000	0.0000	(1.1826)	(0.1369)	0.0000	1	(1.3195)	01/06/2025
601333.SH	12/17/2024	SDB3260123109	6,900.00	0.4954	3,222.98	3,418.59	0.0000	4.5800	50.0000	0.0000	(0.4100)	(0.0475)	0.0000	1	(0.4575)	01/06/2025
601333.SH	12/17/2024	SDB3260123109	3,900.00	0.4954	1,821.69	1,932.25	0.0000	4.5800	50.0000	0.0000	(0.2318)	(0.0268)	0.0000	1	(0.2586)	01/06/2025
601333.SH	12/17/2024	SDB3260123109	1,700.00	0.4954	794.07	842.26	0.0000	4.5800	50.0000	0.0000	(0.1010)	(0.0117)	0.0000	1	(0.1127)	01/06/2025
601333.SH	12/17/2024	SDB3260123109	2,600.00	0.4954	1,214.46	1,288.16	0.0000	4.5800	50.0000	0.0000	(0.1545)	(0.0179)	0.0000	1	(0.1724)	01/06/2025
601333.SH	12/17/2024	SDB3260123109	12,400.00	0.4954	5,792.03	6,143.56	0.0000	4.5800	50.0000	0.0000	(0.7369)	(0.0853)	0.0000	1	(0.8222)	01/06/2025
601333.SH	12/17/2024	SDB3260123109	100.00	0.4954	46.71	49.54	0.0000	4.5800	50.0000	0.0000	(0.0059)	(0.0007)	0.0000	1	(0.0066)	01/06/2025
601333.SH	12/16/2024	SDB3260123109	7,000.00	0.4920	3,269.69	3,443.74	0.0000	4.5800	50.0000	0.0000	(0.4160)	(0.0478)	0.0000	1	(0.4638)	01/06/2025
601333.SH	12/16/2024	SDB3260123109	6,300.00	0.4920	2,942.72	3,099.37	0.0000	4.5800	50.0000	0.0000	(0.3744)	(0.0430)	0.0000	1	(0.4174)	01/06/2025
601333.SH	12/16/2024	SDB3260123109	14,700.00	0.4920	6,866.36	7,231.86	0.0000	4.5800	50.0000	0.0000	(0.8736)	(0.1004)	0.0000	1	(0.9740)	01/06/2025
601333.SH	12/16/2024	SDB3260123109	2,500.00	0.4920	1,167.75	1,229.91	0.0000	4.5800	50.0000	0.0000	(0.1486)	(0.0171)	0.0000	1	(0.1656)	01/06/2025
601333.SH	12/16/2024	SDB3260123109	18,100.00	0.4920	8,454.49	8,904.53	0.0000	4.5800	50.0000	0.0000	(1.0756)	(0.1237)	0.0000	1	(1.1993)	01/06/2025
601333.SH	12/16/2024	SDB3260123109	18,900.00	0.4920	8,828.17	9,298.10	0.0000	4.5800	50.0000	0.0000	(1.1231)	(0.1291)	0.0000	1	(1.2523)	01/06/2025
601333.SH	12/16/2024	SDB3260123109	3,900.00	0.4920	1,821.69	1,918.66	0.0000	4.5800	50.0000	0.0000	(0.2318)	(0.0266)	0.0000	1	(0.2584)	01/06/2025
601333.SH	12/16/2024	SDB3260123109	7,900.00	0.4920	3,690.08	3,886.51	0.0000	4.5800	50.0000	0.0000	(0.4695)	(0.0540)	0.0000	1	(0.5234)	01/06/2025
601333.SH	12/16/2024	SDB3260123109	2,800.00	0.4920	1,307.88	1,377.50	0.0000	4.5800	50.0000	0.0000	(0.1664)	(0.0191)	0.0000	1	(0.1855)	01/06/2025
601333.SH	12/16/2024	SDB3260123109	1,800.00	0.4920	840.78	885.53	0.0000	4.5800	50.0000	0.0000	(0.1070)	(0.0123)	0.0000	1	(0.1193)	01/06/2025
601333.SH	12/16/2024	SDB3260123109	47,400.00	0.4920	22,140.49	23,319.05	0.0000	4.5800	50.0000	0.0000	(2.8168)	(0.3239)	0.0000	1	(3.1406)	01/06/2025
601333.SH	12/16/2024	SDB3260123109	1,500.00	0.4920	700.65	737.94	0.0000	4.5800	50.0000	0.0000	(0.0891)	(0.0102)	0.0000	1	(0.0994)	01/06/2025
601333.SH	12/16/2024	SDB3260123109	13,300.00	0.4920	6,212.42	6,543.11	0.0000	4.5800	50.0000	0.0000	(0.7904)	(0.0909)	0.0000	1	(0.8812)	01/06/2025
601333.SH	12/16/2024	SDB3260123109	6,500.00	0.4920	3,036.14	3,197.76	0.0000	4.5800	50.0000	0.0000	(0.3863)	(0.0444)	0.0000	1	(0.4307)	01/06/2025
601333.SH	12/16/2024	SDB3260123109	15,300.00	0.4920	7,146.61	7,527.03	0.0000	4.5800	50.0000	0.0000	(0.9092)	(0.1045)	0.0000	1	(1.0138)	01/06/2025
601333.SH	12/16/2024	SDB3260123109	197,200.00	0.4920	92,111.92	97,015.10	0.0000	4.5800	50.0000	0.0000	(11.7187)	(1.3474)	0.0000	1	(13.0661)	01/06/2025
601333.SH	12/16/2024	SDB3260123109	10,800.00	0.4920	5,044.67	5,313.20	0.0000	4.5800	50.0000	0.0000	(0.6418)	(0.0738)	0.0000	1	(0.7156)	01/06/2025
601333.SH	12/16/2024	SDB3260123109	700.00	0.4920	326.97	344.37	0.0000	4.5800	50.0000	0.0000	(0.0416)	(0.0048)	0.0000	1	(0.0464)	01/06/2025
601333.SH	12/16/2024	SDB3260123109	62,900.00	0.4920	29,380.53	30,944.47	0.0000	4.5800	50.0000	0.0000	(3.7379)	(0.4298)	0.0000	1	(4.1676)	01/06/2025
601333.SH	12/16/2024	SDB3260123109	35,000.00	0.4920	16,348.47	17,218.70	0.0000	4.5800	50.0000	0.0000	(2.0799)	(0.2391)	0.0000	1	(2.3190)	01/06/2025
601333.SH	12/16/2024	SDB3260123109	24,300.00	0.4920	11,350.51	11,954.70	0.0000	4.5800	50.0000	0.0000	(1.4440)	(0.1660)	0.0000	1	(1.6101)	01/06/2025
601333.SH	12/16/2024	SDB3260123109	48,700.00	0.4920	22,747.72	23,958.60	0.0000	4.5800	50.0000	0.0000	(2.8940)	(0.3328)	0.0000	1	(3.2268)	01/06/2025
601333.SH	12/16/2024	SDB3260123109	67,400.00	0.4920	31,482.47	33,158.31	0.0000	4.5800	50.0000	0.0000	(4.0053)	(0.4605)	0.0000	1	(4.4658)	01/06/2025
601333.SH	12/16/2024	SDB3260123109	1,000.00	0.4920	467.10	491.96	0.0000	4.5800	50.0000	0.0000	(0.0594)	(0.0068)	0.0000	1	(0.0663)	01/06/2025
601333.SH	12/16/2024	SDB3260123109	2,200.00	0.4920	1,027.62	1,082.32	0.0000	4.5800	50.0000	0.0000	(0.1307)	(0.0150)	0.0000	1	(0.1458)	01/06/2025
601333.SH	12/16/2024	SDB3260123109	1,300.00	0.4920	607.23	639.55	0.0000	4.5800	50.0000	0.0000	(0.0773)	(0.0089)	0.0000	1	(0.0861)	01/06/2025
601333.SH	12/16/2024	SDB3260123109	1,700.00	0.4920	794.07	836.34	0.0000	4.5800	50.0000	0.0000	(0.1010)	(0.0116)	0.0000	1	(0.1126)	01/06/2025
601333.SH	12/16/2024	SDB3260123109	2,100.00	0.4920	980.91	1,033.12	0.0000	4.5800	50.0000	0.0000	(0.1248)	(0.0143)	0.0000	1	(0.1391)	01/06/2025
601333.SH	12/16/2024	SDB3260123109	1,100.00	0.4920	513.81	541.16	0.0000	4.5800	50.0000	0.0000	(0.0654)	(0.0075)	0.0000	1	(0.0729)	01/06/2025
601333.SH	12/16/2024	SDB3260123109	49,978.00	0.4920	23,344.67	24,587.33	0.0000	4.5800	50.0000	0.0000	(2.9700)	(0.3415)	0.0000	1	(3.3115)	01/06/2025
601333.SH	12/16/2024	SDB3260123109	25,800.00	0.4920	12,051.15	12,692.65	0.0000	4.5800	50.0000	0.0000	(1.5332)	(0.1763)	0.0000	1	(1.7095)	01/06/2025
601333.SH	12/16/2024	SDB3260123109	27,100.00	0.4920	12,658.38	13,332.20	0.0000	4.5800	50.0000	0.0000	(1.6104)	(0.1852)	0.0000	1	(1.7956)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GUANGSHEN RAILWAY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
601333.SH	12/16/2024	SDB3260123109	19,900.00	0.4920	9,295.27	9,790.06	0.0000	4.5800	50.0000	0.0000	(1.1826)	(0.1360)	0.0000	1	(1.3185)	01/06/2025
601333.SH	12/16/2024	SDB3260123109	6,900.00	0.4920	3,222.98	3,394.54	0.0000	4.5800	50.0000	0.0000	(0.4100)	(0.0471)	0.0000	1	(0.4572)	01/06/2025
601333.SH	12/16/2024	SDB3260123109	3,900.00	0.4920	1,821.69	1,918.66	0.0000	4.5800	50.0000	0.0000	(0.2318)	(0.0266)	0.0000	1	(0.2584)	01/06/2025
601333.SH	12/16/2024	SDB3260123109	1,700.00	0.4920	794.07	836.34	0.0000	4.5800	50.0000	0.0000	(0.1010)	(0.0116)	0.0000	1	(0.1126)	01/06/2025
601333.SH	12/16/2024	SDB3260123109	2,600.00	0.4920	1,214.46	1,279.10	0.0000	4.5800	50.0000	0.0000	(0.1545)	(0.0178)	0.0000	1	(0.1723)	01/06/2025
601333.SH	12/16/2024	SDB3260123109	12,400.00	0.4920	5,792.03	6,100.34	0.0000	4.5800	50.0000	0.0000	(0.7369)	(0.0847)	0.0000	1	(0.8216)	01/06/2025
601333.SH	12/16/2024	SDB3260123109	100.00	0.4920	46.71	49.20	0.0000	4.5800	50.0000	0.0000	(0.0059)	(0.0007)	0.0000	1	(0.0066)	01/06/2025
601333.SH	12/13/2024	SDB3260123109	7,000.00	0.4873	3,269.69	3,411.22	0.0000	4.5800	50.0000	0.0000	(1.2479)	(0.1421)	0.0000	3	(1.3901)	01/06/2025
601333.SH	12/13/2024	SDB3260123109	6,300.00	0.4873	2,942.72	3,070.10	0.0000	4.5800	50.0000	0.0000	(1.1231)	(0.1279)	0.0000	3	(1.2511)	01/06/2025
601333.SH	12/13/2024	SDB3260123109	14,700.00	0.4873	6,866.36	7,163.56	0.0000	4.5800	50.0000	0.0000	(2.6207)	(0.2985)	0.0000	3	(2.9191)	01/06/2025
601333.SH	12/13/2024	SDB3260123109	2,500.00	0.4873	1,167.75	1,218.29	0.0000	4.5800	50.0000	0.0000	(0.4457)	(0.0508)	0.0000	3	(0.4965)	01/06/2025
601333.SH	12/13/2024	SDB3260123109	18,100.00	0.4873	8,454.49	8,820.44	0.0000	4.5800	50.0000	0.0000	(3.2268)	(0.3675)	0.0000	3	(3.5943)	01/06/2025
601333.SH	12/13/2024	SDB3260123109	18,900.00	0.4873	8,828.17	9,210.29	0.0000	4.5800	50.0000	0.0000	(3.3694)	(0.3838)	0.0000	3	(3.7532)	01/06/2025
601333.SH	12/13/2024	SDB3260123109	3,900.00	0.4873	1,821.69	1,900.54	0.0000	4.5800	50.0000	0.0000	(0.6953)	(0.0792)	0.0000	3	(0.7745)	01/06/2025
601333.SH	12/13/2024	SDB3260123109	7,900.00	0.4873	3,690.08	3,849.80	0.0000	4.5800	50.0000	0.0000	(1.4084)	(0.1604)	0.0000	3	(1.5688)	01/06/2025
601333.SH	12/13/2024	SDB3260123109	2,800.00	0.4873	1,307.88	1,364.49	0.0000	4.5800	50.0000	0.0000	(0.4992)	(0.0569)	0.0000	3	(0.5560)	01/06/2025
601333.SH	12/13/2024	SDB3260123109	1,800.00	0.4873	840.78	877.17	0.0000	4.5800	50.0000	0.0000	(0.3209)	(0.0365)	0.0000	3	(0.3574)	01/06/2025
601333.SH	12/13/2024	SDB3260123109	47,400.00	0.4873	22,140.49	23,098.83	0.0000	4.5800	50.0000	0.0000	(8.4503)	(0.9625)	0.0000	3	(9.4127)	01/06/2025
601333.SH	12/13/2024	SDB3260123109	1,500.00	0.4873	700.65	730.98	0.0000	4.5800	50.0000	0.0000	(0.2674)	(0.0305)	0.0000	3	(0.2979)	01/06/2025
601333.SH	12/13/2024	SDB3260123109	13,300.00	0.4873	6,212.42	6,481.32	0.0000	4.5800	50.0000	0.0000	(2.3711)	(0.2701)	0.0000	3	(2.6411)	01/06/2025
601333.SH	12/13/2024	SDB3260123109	6,500.00	0.4873	3,036.14	3,167.56	0.0000	4.5800	50.0000	0.0000	(1.1588)	(0.1320)	0.0000	3	(1.2908)	01/06/2025
601333.SH	12/13/2024	SDB3260123109	15,300.00	0.4873	7,146.61	7,455.95	0.0000	4.5800	50.0000	0.0000	(2.7276)	(0.3107)	0.0000	3	(3.0383)	01/06/2025
601333.SH	12/13/2024	SDB3260123109	197,200.00	0.4873	92,111.92	96,098.91	0.0000	4.5800	50.0000	0.0000	(35.1561)	(4.0041)	0.0000	3	(39.1602)	01/06/2025
601333.SH	12/13/2024	SDB3260123109	10,800.00	0.4873	5,044.67	5,263.02	0.0000	4.5800	50.0000	0.0000	(1.9254)	(0.2193)	0.0000	3	(2.1447)	01/06/2025
601333.SH	12/13/2024	SDB3260123109	700.00	0.4873	326.97	341.12	0.0000	4.5800	50.0000	0.0000	(0.1248)	(0.0142)	0.0000	3	(0.1390)	01/06/2025
601333.SH	12/13/2024	SDB3260123109	62,900.00	0.4873	29,380.53	30,652.24	0.0000	4.5800	50.0000	0.0000	(11.2136)	(1.2772)	0.0000	3	(12.4907)	01/06/2025
601333.SH	12/13/2024	SDB3260123109	35,000.00	0.4873	16,348.47	17,056.10	0.0000	4.5800	50.0000	0.0000	(6.2397)	(0.7107)	0.0000	3	(6.9503)	01/06/2025
601333.SH	12/13/2024	SDB3260123109	24,300.00	0.4873	11,350.51	11,841.80	0.0000	4.5800	50.0000	0.0000	(4.3321)	(0.4934)	0.0000	3	(4.8255)	01/06/2025
601333.SH	12/13/2024	SDB3260123109	48,700.00	0.4873	22,747.72	23,732.34	0.0000	4.5800	50.0000	0.0000	(8.6820)	(0.9888)	0.0000	3	(9.6709)	01/06/2025
601333.SH	12/13/2024	SDB3260123109	67,400.00	0.4873	31,482.47	32,845.17	0.0000	4.5800	50.0000	0.0000	(12.0158)	(1.3685)	0.0000	3	(13.3844)	01/06/2025
601333.SH	12/13/2024	SDB3260123109	1,000.00	0.4873	467.10	487.32	0.0000	4.5800	50.0000	0.0000	(0.1783)	(0.0203)	0.0000	3	(0.1986)	01/06/2025
601333.SH	12/13/2024	SDB3260123109	2,200.00	0.4873	1,027.62	1,072.10	0.0000	4.5800	50.0000	0.0000	(0.3922)	(0.0447)	0.0000	3	(0.4369)	01/06/2025
601333.SH	12/13/2024	SDB3260123109	1,300.00	0.4873	607.23	633.51	0.0000	4.5800	50.0000	0.0000	(0.2318)	(0.0264)	0.0000	3	(0.2582)	01/06/2025
601333.SH	12/13/2024	SDB3260123109	1,700.00	0.4873	794.07	828.44	0.0000	4.5800	50.0000	0.0000	(0.3031)	(0.0345)	0.0000	3	(0.3376)	01/06/2025
601333.SH	12/13/2024	SDB3260123109	2,100.00	0.4873	980.91	1,023.37	0.0000	4.5800	50.0000	0.0000	(0.3744)	(0.0426)	0.0000	3	(0.4170)	01/06/2025
601333.SH	12/13/2024	SDB3260123109	1,100.00	0.4873	513.81	536.05	0.0000	4.5800	50.0000	0.0000	(0.1961)	(0.0223)	0.0000	3	(0.2184)	01/06/2025
601333.SH	12/13/2024	SDB3260123109	49,978.00	0.4873	23,344.67	24,355.13	0.0000	4.5800	50.0000	0.0000	(8.9099)	(1.0148)	0.0000	3	(9.9247)	01/06/2025
601333.SH	12/13/2024	SDB3260123109	25,800.00	0.4873	12,051.15	12,572.78	0.0000	4.5800	50.0000	0.0000	(4.5995)	(0.5239)	0.0000	3	(5.1234)	01/06/2025
601333.SH	12/13/2024	SDB3260123109	27,100.00	0.4873	12,658.38	13,206.29	0.0000	4.5800	50.0000	0.0000	(4.8313)	(0.5503)	0.0000	3	(5.3815)	01/06/2025
601333.SH	12/13/2024	SDB3260123109	19,900.00	0.4873	9,295.27	9,697.61	0.0000	4.5800	50.0000	0.0000	(3.5477)	(0.4041)	0.0000	3	(3.9518)	01/06/2025
601333.SH	12/13/2024	SDB3260123109	6,900.00	0.4873	3,222.98	3,362.49	0.0000	4.5800	50.0000	0.0000	(1.2301)	(0.1401)	0.0000	3	(1.3702)	01/06/2025
601333.SH	12/13/2024	SDB3260123109	3,900.00	0.4873	1,821.69	1,900.54	0.0000	4.5800	50.0000	0.0000	(0.6953)	(0.0792)	0.0000	3	(0.7745)	01/06/2025
601333.SH	12/13/2024	SDB3260123109	1,700.00	0.4873	794.07	828.44	0.0000	4.5800	50.0000	0.0000	(0.3031)	(0.0345)	0.0000	3	(0.3376)	01/06/2025
601333.SH	12/13/2024	SDB3260123109	2,600.00	0.4873	1,214.46	1,267.02	0.0000	4.5800	50.0000	0.0000	(0.4635)	(0.0528)	0.0000	3	(0.5163)	01/06/2025
601333.SH	12/13/2024	SDB3260123109	12,400.00	0.4873	5,792.03	6,042.73	0.0000	4.5800	50.0000	0.0000	(2.2106)	(0.2518)	0.0000	3	(2.4624)	01/06/2025
601333.SH	12/13/2024	SDB3260123109	100.00	0.4873	46.71	48.73	0.0000	4.5800	50.0000	0.0000	(0.0178)	(0.0020)	0.0000	3	(0.0199)	01/06/2025
601333.SH	12/12/2024	SDB3260123109	7,000.00	0.4937	3,269.69	3,455.98	0.0000	4.5800	50.0000	0.0000	(0.4160)	(0.0480)	0.0000	1	(0.4640)	01/06/2025
601333.SH	12/12/2024	SDB3260123109	6,300.00	0.4937	2,942.72	3,110.39	0.0000	4.5800	50.0000	0.0000	(0.3744)	(0.0432)	0.0000	1	(0.4176)	01/06/2025
601333.SH	12/12/2024	SDB3260123109	14,700.00	0.4937	6,866.36	7,257.57	0.0000	4.5800	50.0000	0.0000	(0.8736)	(0.1008)	0.0000	1	(0.9744)	01/06/2025
601333.SH	12/12/2024	SDB3260123109	2,500.00	0.4937	1,167.75	1,234.28	0.0000	4.5800	50.0000	0.0000	(0.1486)	(0.0171)	0.0000	1	(0.1657)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6



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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GUANGSHEN RAILWAY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
601333.SH	12/12/2024	SDB3260123109	18,100.00	0.4937	8,454.49	8,936.19	0.0000	4.5800	50.0000	0.0000	(1.0756)	(0.1241)	0.0000	1	(1.1997)	01/06/2025
601333.SH	12/12/2024	SDB3260123109	18,900.00	0.4937	8,828.17	9,331.16	0.0000	4.5800	50.0000	0.0000	(1.1231)	(0.1296)	0.0000	1	(1.2527)	01/06/2025
601333.SH	12/12/2024	SDB3260123109	3,900.00	0.4937	1,821.69	1,925.48	0.0000	4.5800	50.0000	0.0000	(0.2318)	(0.0267)	0.0000	1	(0.2585)	01/06/2025
601333.SH	12/12/2024	SDB3260123109	7,900.00	0.4937	3,690.08	3,900.32	0.0000	4.5800	50.0000	0.0000	(0.4695)	(0.0542)	0.0000	1	(0.5236)	01/06/2025
601333.SH	12/12/2024	SDB3260123109	2,800.00	0.4937	1,307.88	1,382.39	0.0000	4.5800	50.0000	0.0000	(0.1664)	(0.0192)	0.0000	1	(0.1856)	01/06/2025
601333.SH	12/12/2024	SDB3260123109	1,800.00	0.4937	840.78	888.68	0.0000	4.5800	50.0000	0.0000	(0.1070)	(0.0123)	0.0000	1	(0.1193)	01/06/2025
601333.SH	12/12/2024	SDB3260123109	47,400.00	0.4937	22,140.49	23,401.95	0.0000	4.5800	50.0000	0.0000	(2.8168)	(0.3250)	0.0000	1	(3.1418)	01/06/2025
601333.SH	12/12/2024	SDB3260123109	1,500.00	0.4937	700.65	740.57	0.0000	4.5800	50.0000	0.0000	(0.0891)	(0.0103)	0.0000	1	(0.0994)	01/06/2025
601333.SH	12/12/2024	SDB3260123109	13,300.00	0.4937	6,212.42	6,566.37	0.0000	4.5800	50.0000	0.0000	(0.7904)	(0.0912)	0.0000	1	(0.8816)	01/06/2025
601333.SH	12/12/2024	SDB3260123109	6,500.00	0.4937	3,036.14	3,209.13	0.0000	4.5800	50.0000	0.0000	(0.3863)	(0.0446)	0.0000	1	(0.4308)	01/06/2025
601333.SH	12/12/2024	SDB3260123109	15,300.00	0.4937	7,146.61	7,553.79	0.0000	4.5800	50.0000	0.0000	(0.9092)	(0.1049)	0.0000	1	(1.0141)	01/06/2025
601333.SH	12/12/2024	SDB3260123109	197,200.00	0.4937	92,111.92	97,360.01	0.0000	4.5800	50.0000	0.0000	(11.7187)	(1.3522)	0.0000	1	(13.0709)	01/06/2025
601333.SH	12/12/2024	SDB3260123109	10,800.00	0.4937	5,044.67	5,332.09	0.0000	4.5800	50.0000	0.0000	(0.6418)	(0.0741)	0.0000	1	(0.7159)	01/06/2025
601333.SH	12/12/2024	SDB3260123109	700.00	0.4937	326.97	345.60	0.0000	4.5800	50.0000	0.0000	(0.0416)	(0.0048)	0.0000	1	(0.0464)	01/06/2025
601333.SH	12/12/2024	SDB3260123109	62,900.00	0.4937	29,380.53	31,054.48	0.0000	4.5800	50.0000	0.0000	(3.7379)	(0.4313)	0.0000	1	(4.1692)	01/06/2025
601333.SH	12/12/2024	SDB3260123109	35,000.00	0.4937	16,348.47	17,279.92	0.0000	4.5800	50.0000	0.0000	(2.0799)	(0.2400)	0.0000	1	(2.3199)	01/06/2025
601333.SH	12/12/2024	SDB3260123109	24,300.00	0.4937	11,350.51	11,997.20	0.0000	4.5800	50.0000	0.0000	(1.4440)	(0.1666)	0.0000	1	(1.6107)	01/06/2025
601333.SH	12/12/2024	SDB3260123109	48,700.00	0.4937	22,747.72	24,043.77	0.0000	4.5800	50.0000	0.0000	(2.8940)	(0.3339)	0.0000	1	(3.2280)	01/06/2025
601333.SH	12/12/2024	SDB3260123109	67,400.00	0.4937	31,482.47	33,276.19	0.0000	4.5800	50.0000	0.0000	(4.0053)	(0.4622)	0.0000	1	(4.4674)	01/06/2025
601333.SH	12/12/2024	SDB3260123109	1,000.00	0.4937	467.10	493.71	0.0000	4.5800	50.0000	0.0000	(0.0594)	(0.0069)	0.0000	1	(0.0663)	01/06/2025
601333.SH	12/12/2024	SDB3260123109	2,200.00	0.4937	1,027.62	1,086.17	0.0000	4.5800	50.0000	0.0000	(0.1307)	(0.0151)	0.0000	1	(0.1458)	01/06/2025
601333.SH	12/12/2024	SDB3260123109	1,300.00	0.4937	607.23	641.83	0.0000	4.5800	50.0000	0.0000	(0.0773)	(0.0089)	0.0000	1	(0.0862)	01/06/2025
601333.SH	12/12/2024	SDB3260123109	1,700.00	0.4937	794.07	839.31	0.0000	4.5800	50.0000	0.0000	(0.1010)	(0.0117)	0.0000	1	(0.1127)	01/06/2025
601333.SH	12/12/2024	SDB3260123109	2,100.00	0.4937	980.91	1,036.80	0.0000	4.5800	50.0000	0.0000	(0.1248)	(0.0144)	0.0000	1	(0.1392)	01/06/2025
601333.SH	12/12/2024	SDB3260123109	1,100.00	0.4937	513.81	543.08	0.0000	4.5800	50.0000	0.0000	(0.0654)	(0.0075)	0.0000	1	(0.0729)	01/06/2025
601333.SH	12/12/2024	SDB3260123109	49,978.00	0.4937	23,344.67	24,674.74	0.0000	4.5800	50.0000	0.0000	(2.9700)	(0.3427)	0.0000	1	(3.3127)	01/06/2025
601333.SH	12/12/2024	SDB3260123109	25,800.00	0.4937	12,051.15	12,737.77	0.0000	4.5800	50.0000	0.0000	(1.5332)	(0.1769)	0.0000	1	(1.7101)	01/06/2025
601333.SH	12/12/2024	SDB3260123109	27,100.00	0.4937	12,658.38	13,379.60	0.0000	4.5800	50.0000	0.0000	(1.6104)	(0.1858)	0.0000	1	(1.7963)	01/06/2025
601333.SH	12/12/2024	SDB3260123109	19,900.00	0.4937	9,295.27	9,824.87	0.0000	4.5800	50.0000	0.0000	(1.1826)	(0.1365)	0.0000	1	(1.3190)	01/06/2025
601333.SH	12/12/2024	SDB3260123109	6,900.00	0.4937	3,222.98	3,406.61	0.0000	4.5800	50.0000	0.0000	(0.4100)	(0.0473)	0.0000	1	(0.4573)	01/06/2025
601333.SH	12/12/2024	SDB3260123109	3,900.00	0.4937	1,821.69	1,925.48	0.0000	4.5800	50.0000	0.0000	(0.2318)	(0.0267)	0.0000	1	(0.2585)	01/06/2025
601333.SH	12/12/2024	SDB3260123109	1,700.00	0.4937	794.07	839.31	0.0000	4.5800	50.0000	0.0000	(0.1010)	(0.0117)	0.0000	1	(0.1127)	01/06/2025
601333.SH	12/12/2024	SDB3260123109	2,600.00	0.4937	1,214.46	1,283.65	0.0000	4.5800	50.0000	0.0000	(0.1545)	(0.0178)	0.0000	1	(0.1723)	01/06/2025
601333.SH	12/12/2024	SDB3260123109	12,400.00	0.4937	5,792.03	6,122.03	0.0000	4.5800	50.0000	0.0000	(0.7369)	(0.0850)	0.0000	1	(0.8219)	01/06/2025
601333.SH	12/12/2024	SDB3260123109	100.00	0.4937	46.71	49.37	0.0000	4.5800	50.0000	0.0000	(0.0059)	(0.0007)	0.0000	1	(0.0066)	01/06/2025
601333.SH	12/11/2024	SDB3260123109	7,000.00	0.4888	3,269.69	3,421.31	0.0000	4.5800	50.0000	0.0000	(0.4160)	(0.0475)	0.0000	1	(0.4635)	01/06/2025
601333.SH	12/11/2024	SDB3260123109	6,300.00	0.4888	2,942.72	3,079.18	0.0000	4.5800	50.0000	0.0000	(0.3744)	(0.0428)	0.0000	1	(0.4171)	01/06/2025
601333.SH	12/11/2024	SDB3260123109	14,700.00	0.4888	6,866.36	7,184.76	0.0000	4.5800	50.0000	0.0000	(0.8736)	(0.0998)	0.0000	1	(0.9733)	01/06/2025
601333.SH	12/11/2024	SDB3260123109	2,500.00	0.4888	1,167.75	1,221.90	0.0000	4.5800	50.0000	0.0000	(0.1486)	(0.0170)	0.0000	1	(0.1655)	01/06/2025
601333.SH	12/11/2024	SDB3260123109	18,100.00	0.4888	8,454.49	8,846.54	0.0000	4.5800	50.0000	0.0000	(1.0756)	(0.1229)	0.0000	1	(1.1985)	01/06/2025
601333.SH	12/11/2024	SDB3260123109	18,900.00	0.4888	8,828.17	9,237.55	0.0000	4.5800	50.0000	0.0000	(1.1231)	(0.1283)	0.0000	1	(1.2514)	01/06/2025
601333.SH	12/11/2024	SDB3260123109	3,900.00	0.4888	1,821.69	1,906.16	0.0000	4.5800	50.0000	0.0000	(0.2318)	(0.0265)	0.0000	1	(0.2582)	01/06/2025
601333.SH	12/11/2024	SDB3260123109	7,900.00	0.4888	3,690.08	3,861.20	0.0000	4.5800	50.0000	0.0000	(0.4695)	(0.0536)	0.0000	1	(0.5231)	01/06/2025
601333.SH	12/11/2024	SDB3260123109	2,800.00	0.4888	1,307.88	1,368.53	0.0000	4.5800	50.0000	0.0000	(0.1664)	(0.0190)	0.0000	1	(0.1854)	01/06/2025
601333.SH	12/11/2024	SDB3260123109	1,800.00	0.4888	840.78	879.77	0.0000	4.5800	50.0000	0.0000	(0.1070)	(0.0122)	0.0000	1	(0.1192)	01/06/2025
601333.SH	12/11/2024	SDB3260123109	47,400.00	0.4888	22,140.49	23,167.18	0.0000	4.5800	50.0000	0.0000	(2.8168)	(0.3218)	0.0000	1	(3.1385)	01/06/2025
601333.SH	12/11/2024	SDB3260123109	1,500.00	0.4888	700.65	733.14	0.0000	4.5800	50.0000	0.0000	(0.0891)	(0.0102)	0.0000	1	(0.0993)	01/06/2025
601333.SH	12/11/2024	SDB3260123109	13,300.00	0.4888	6,212.42	6,500.49	0.0000	4.5800	50.0000	0.0000	(0.7904)	(0.0903)	0.0000	1	(0.8806)	01/06/2025
601333.SH	12/11/2024	SDB3260123109	6,500.00	0.4888	3,036.14	3,176.93	0.0000	4.5800	50.0000	0.0000	(0.3863)	(0.0441)	0.0000	1	(0.4304)	01/06/2025
601333.SH	12/11/2024	SDB3260123109	15,300.00	0.4888	7,146.61	7,478.01	0.0000	4.5800	50.0000	0.0000	(0.9092)	(0.1039)	0.0000	1	(1.0131)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GUANGSHEN RAILWAY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
601333.SH	12/11/2024	SDB3260123109	197,200.00	0.4888	92,111.92	96,383.27	0.0000	4.5800	50.0000	0.0000	(11.7187)	(1.3387)	0.0000	1	(13.0573)	01/06/2025
601333.SH	12/11/2024	SDB3260123109	10,800.00	0.4888	5,044.67	5,278.60	0.0000	4.5800	50.0000	0.0000	(0.6418)	(0.0733)	0.0000	1	(0.7151)	01/06/2025
601333.SH	12/11/2024	SDB3260123109	700.00	0.4888	326.97	342.13	0.0000	4.5800	50.0000	0.0000	(0.0416)	(0.0048)	0.0000	1	(0.0463)	01/06/2025
601333.SH	12/11/2024	SDB3260123109	62,900.00	0.4888	29,380.53	30,742.94	0.0000	4.5800	50.0000	0.0000	(3.7379)	(0.4270)	0.0000	1	(4.1648)	01/06/2025
601333.SH	12/11/2024	SDB3260123109	35,000.00	0.4888	16,348.47	17,106.56	0.0000	4.5800	50.0000	0.0000	(2.0799)	(0.2376)	0.0000	1	(2.3175)	01/06/2025
601333.SH	12/11/2024	SDB3260123109	24,300.00	0.4888	11,350.51	11,876.84	0.0000	4.5800	50.0000	0.0000	(1.4440)	(0.1650)	0.0000	1	(1.6090)	01/06/2025
601333.SH	12/11/2024	SDB3260123109	48,700.00	0.4888	22,747.72	23,802.56	0.0000	4.5800	50.0000	0.0000	(2.8940)	(0.3306)	0.0000	1	(3.2246)	01/06/2025
601333.SH	12/11/2024	SDB3260123109	67,400.00	0.4888	31,482.47	32,942.36	0.0000	4.5800	50.0000	0.0000	(4.0053)	(0.4575)	0.0000	1	(4.4628)	01/06/2025
601333.SH	12/11/2024	SDB3260123109	1,000.00	0.4888	467.10	488.76	0.0000	4.5800	50.0000	0.0000	(0.0594)	(0.0068)	0.0000	1	(0.0662)	01/06/2025
601333.SH	12/11/2024	SDB3260123109	2,200.00	0.4888	1,027.62	1,075.27	0.0000	4.5800	50.0000	0.0000	(0.1307)	(0.0149)	0.0000	1	(0.1457)	01/06/2025
601333.SH	12/11/2024	SDB3260123109	1,300.00	0.4888	607.23	635.39	0.0000	4.5800	50.0000	0.0000	(0.0773)	(0.0088)	0.0000	1	(0.0861)	01/06/2025
601333.SH	12/11/2024	SDB3260123109	1,700.00	0.4888	794.07	830.89	0.0000	4.5800	50.0000	0.0000	(0.1010)	(0.0115)	0.0000	1	(0.1126)	01/06/2025
601333.SH	12/11/2024	SDB3260123109	2,100.00	0.4888	980.91	1,026.39	0.0000	4.5800	50.0000	0.0000	(0.1248)	(0.0143)	0.0000	1	(0.1390)	01/06/2025
601333.SH	12/11/2024	SDB3260123109	1,100.00	0.4888	513.81	537.63	0.0000	4.5800	50.0000	0.0000	(0.0654)	(0.0075)	0.0000	1	(0.0728)	01/06/2025
601333.SH	12/11/2024	SDB3260123109	49,978.00	0.4888	23,344.67	24,427.20	0.0000	4.5800	50.0000	0.0000	(2.9700)	(0.3393)	0.0000	1	(3.3092)	01/06/2025
601333.SH	12/11/2024	SDB3260123109	25,800.00	0.4888	12,051.15	12,609.98	0.0000	4.5800	50.0000	0.0000	(1.5332)	(0.1751)	0.0000	1	(1.7083)	01/06/2025
601333.SH	12/11/2024	SDB3260123109	27,100.00	0.4888	12,658.38	13,245.37	0.0000	4.5800	50.0000	0.0000	(1.6104)	(0.1840)	0.0000	1	(1.7944)	01/06/2025
601333.SH	12/11/2024	SDB3260123109	19,900.00	0.4888	9,295.27	9,726.30	0.0000	4.5800	50.0000	0.0000	(1.1826)	(0.1351)	0.0000	1	(1.3177)	01/06/2025
601333.SH	12/11/2024	SDB3260123109	6,900.00	0.4888	3,222.98	3,372.44	0.0000	4.5800	50.0000	0.0000	(0.4100)	(0.0468)	0.0000	1	(0.4569)	01/06/2025
601333.SH	12/11/2024	SDB3260123109	3,900.00	0.4888	1,821.69	1,906.16	0.0000	4.5800	50.0000	0.0000	(0.2318)	(0.0265)	0.0000	1	(0.2582)	01/06/2025
601333.SH	12/11/2024	SDB3260123109	1,700.00	0.4888	794.07	830.89	0.0000	4.5800	50.0000	0.0000	(0.1010)	(0.0115)	0.0000	1	(0.1126)	01/06/2025
601333.SH	12/11/2024	SDB3260123109	2,600.00	0.4888	1,214.46	1,270.77	0.0000	4.5800	50.0000	0.0000	(0.1545)	(0.0176)	0.0000	1	(0.1722)	01/06/2025
601333.SH	12/11/2024	SDB3260123109	12,400.00	0.4888	5,792.03	6,060.61	0.0000	4.5800	50.0000	0.0000	(0.7369)	(0.0842)	0.0000	1	(0.8210)	01/06/2025
601333.SH	12/11/2024	SDB3260123109	100.00	0.4888	46.71	48.88	0.0000	4.5800	50.0000	0.0000	(0.0059)	(0.0007)	0.0000	1	(0.0066)	01/06/2025
601333.SH	12/10/2024	SDB3260123109	7,000.00	0.4742	3,269.69	3,319.32	0.0000	4.5800	50.0000	0.0000	(0.4160)	(0.0461)	0.0000	1	(0.4621)	01/06/2025
601333.SH	12/10/2024	SDB3260123109	6,300.00	0.4742	2,942.72	2,987.38	0.0000	4.5800	50.0000	0.0000	(0.3744)	(0.0415)	0.0000	1	(0.4159)	01/06/2025
601333.SH	12/10/2024	SDB3260123109	14,700.00	0.4742	6,866.36	6,970.56	0.0000	4.5800	50.0000	0.0000	(0.8736)	(0.0968)	0.0000	1	(0.9704)	01/06/2025
601333.SH	12/10/2024	SDB3260123109	2,500.00	0.4742	1,167.75	1,185.47	0.0000	4.5800	50.0000	0.0000	(0.1486)	(0.0165)	0.0000	1	(0.1650)	01/06/2025
601333.SH	12/10/2024	SDB3260123109	18,100.00	0.4742	8,454.49	8,582.80	0.0000	4.5800	50.0000	0.0000	(1.0756)	(0.1192)	0.0000	1	(1.1948)	01/06/2025
601333.SH	12/10/2024	SDB3260123109	18,900.00	0.4742	8,828.17	8,962.15	0.0000	4.5800	50.0000	0.0000	(1.1231)	(0.1245)	0.0000	1	(1.2476)	01/06/2025
601333.SH	12/10/2024	SDB3260123109	3,900.00	0.4742	1,821.69	1,849.33	0.0000	4.5800	50.0000	0.0000	(0.2318)	(0.0257)	0.0000	1	(0.2574)	01/06/2025
601333.SH	12/10/2024	SDB3260123109	7,900.00	0.4742	3,690.08	3,746.09	0.0000	4.5800	50.0000	0.0000	(0.4695)	(0.0520)	0.0000	1	(0.5215)	01/06/2025
601333.SH	12/10/2024	SDB3260123109	2,800.00	0.4742	1,307.88	1,327.73	0.0000	4.5800	50.0000	0.0000	(0.1664)	(0.0184)	0.0000	1	(0.1848)	01/06/2025
601333.SH	12/10/2024	SDB3260123109	1,800.00	0.4742	840.78	853.54	0.0000	4.5800	50.0000	0.0000	(0.1070)	(0.0119)	0.0000	1	(0.1188)	01/06/2025
601333.SH	12/10/2024	SDB3260123109	47,400.00	0.4742	22,140.49	22,476.51	0.0000	4.5800	50.0000	0.0000	(2.8168)	(0.3122)	0.0000	1	(3.1289)	01/06/2025
601333.SH	12/10/2024	SDB3260123109	1,500.00	0.4742	700.65	711.28	0.0000	4.5800	50.0000	0.0000	(0.0891)	(0.0099)	0.0000	1	(0.0990)	01/06/2025
601333.SH	12/10/2024	SDB3260123109	13,300.00	0.4742	6,212.42	6,306.70	0.0000	4.5800	50.0000	0.0000	(0.7904)	(0.0876)	0.0000	1	(0.8780)	01/06/2025
601333.SH	12/10/2024	SDB3260123109	6,500.00	0.4742	3,036.14	3,082.22	0.0000	4.5800	50.0000	0.0000	(0.3863)	(0.0428)	0.0000	1	(0.4291)	01/06/2025
601333.SH	12/10/2024	SDB3260123109	15,300.00	0.4742	7,146.61	7,255.08	0.0000	4.5800	50.0000	0.0000	(0.9092)	(0.1008)	0.0000	1	(1.0100)	01/06/2025
601333.SH	12/10/2024	SDB3260123109	197,200.00	0.4742	92,111.92	93,509.87	0.0000	4.5800	50.0000	0.0000	(11.7187)	(1.2987)	0.0000	1	(13.0174)	01/06/2025
601333.SH	12/10/2024	SDB3260123109	10,800.00	0.4742	5,044.67	5,121.23	0.0000	4.5800	50.0000	0.0000	(0.6418)	(0.0711)	0.0000	1	(0.7129)	01/06/2025
601333.SH	12/10/2024	SDB3260123109	700.00	0.4742	326.97	331.93	0.0000	4.5800	50.0000	0.0000	(0.0416)	(0.0046)	0.0000	1	(0.0462)	01/06/2025
601333.SH	12/10/2024	SDB3260123109	62,900.00	0.4742	29,380.53	29,826.43	0.0000	4.5800	50.0000	0.0000	(3.7379)	(0.4143)	0.0000	1	(4.1521)	01/06/2025
601333.SH	12/10/2024	SDB3260123109	35,000.00	0.4742	16,348.47	16,596.58	0.0000	4.5800	50.0000	0.0000	(2.0799)	(0.2305)	0.0000	1	(2.3104)	01/06/2025
601333.SH	12/10/2024	SDB3260123109	24,300.00	0.4742	11,350.51	11,522.77	0.0000	4.5800	50.0000	0.0000	(1.4440)	(0.1600)	0.0000	1	(1.6041)	01/06/2025
601333.SH	12/10/2024	SDB3260123109	48,700.00	0.4742	22,747.72	23,092.96	0.0000	4.5800	50.0000	0.0000	(2.8940)	(0.3207)	0.0000	1	(3.2148)	01/06/2025
601333.SH	12/10/2024	SDB3260123109	67,400.00	0.4742	31,482.47	31,960.27	0.0000	4.5800	50.0000	0.0000	(4.0053)	(0.4439)	0.0000	1	(4.4492)	01/06/2025
601333.SH	12/10/2024	SDB3260123109	1,000.00	0.4742	467.10	474.19	0.0000	4.5800	50.0000	0.0000	(0.0594)	(0.0066)	0.0000	1	(0.0660)	01/06/2025
601333.SH	12/10/2024	SDB3260123109	2,200.00	0.4742	1,027.62	1,043.21	0.0000	4.5800	50.0000	0.0000	(0.1307)	(0.0145)	0.0000	1	(0.1452)	01/06/2025
601333.SH	12/10/2024	SDB3260123109	1,300.00	0.4742	607.23	616.44	0.0000	4.5800	50.0000	0.0000	(0.0773)	(0.0086)	0.0000	1	(0.0858)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GUANGSHEN RAILWAY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
601333.SH	12/10/2024	SDB3260123109	1,700.00	0.4742	794.07	806.12	0.0000	4.5800	50.0000	0.0000	(0.1010)	(0.0112)	0.0000	1	(0.1122)	01/06/2025
601333.SH	12/10/2024	SDB3260123109	2,100.00	0.4742	980.91	995.79	0.0000	4.5800	50.0000	0.0000	(0.1248)	(0.0138)	0.0000	1	(0.1386)	01/06/2025
601333.SH	12/10/2024	SDB3260123109	1,100.00	0.4742	513.81	521.61	0.0000	4.5800	50.0000	0.0000	(0.0654)	(0.0072)	0.0000	1	(0.0726)	01/06/2025
601333.SH	12/10/2024	SDB3260123109	49,978.00	0.4742	23,344.67	23,698.97	0.0000	4.5800	50.0000	0.0000	(2.9700)	(0.3292)	0.0000	1	(3.2991)	01/06/2025
601333.SH	12/10/2024	SDB3260123109	25,800.00	0.4742	12,051.15	12,234.05	0.0000	4.5800	50.0000	0.0000	(1.5332)	(0.1699)	0.0000	1	(1.7031)	01/06/2025
601333.SH	12/10/2024	SDB3260123109	27,100.00	0.4742	12,658.38	12,850.49	0.0000	4.5800	50.0000	0.0000	(1.6104)	(0.1785)	0.0000	1	(1.7889)	01/06/2025
601333.SH	12/10/2024	SDB3260123109	19,900.00	0.4742	9,295.27	9,436.34	0.0000	4.5800	50.0000	0.0000	(1.1826)	(0.1311)	0.0000	1	(1.3136)	01/06/2025
601333.SH	12/10/2024	SDB3260123109	6,900.00	0.4742	3,222.98	3,271.90	0.0000	4.5800	50.0000	0.0000	(0.4100)	(0.0454)	0.0000	1	(0.4555)	01/06/2025
601333.SH	12/10/2024	SDB3260123109	3,900.00	0.4742	1,821.69	1,849.33	0.0000	4.5800	50.0000	0.0000	(0.2318)	(0.0257)	0.0000	1	(0.2574)	01/06/2025
601333.SH	12/10/2024	SDB3260123109	1,700.00	0.4742	794.07	806.12	0.0000	4.5800	50.0000	0.0000	(0.1010)	(0.0112)	0.0000	1	(0.1122)	01/06/2025
601333.SH	12/10/2024	SDB3260123109	2,600.00	0.4742	1,214.46	1,232.89	0.0000	4.5800	50.0000	0.0000	(0.1545)	(0.0171)	0.0000	1	(0.1716)	01/06/2025
601333.SH	12/10/2024	SDB3260123109	12,400.00	0.4742	5,792.03	5,879.93	0.0000	4.5800	50.0000	0.0000	(0.7369)	(0.0817)	0.0000	1	(0.8185)	01/06/2025
601333.SH	12/10/2024	SDB3260123109	100.00	0.4742	46.71	47.42	0.0000	4.5800	50.0000	0.0000	(0.0059)	(0.0007)	0.0000	1	(0.0066)	01/06/2025
601333.SH	12/09/2024	SDB3260123109	7,000.00	0.4777	3,269.69	3,343.86	0.0000	4.5800	50.0000	0.0000	(0.4160)	(0.0464)	0.0000	1	(0.4624)	01/06/2025
601333.SH	12/09/2024	SDB3260123109	6,300.00	0.4777	2,942.72	3,009.47	0.0000	4.5800	50.0000	0.0000	(0.3744)	(0.0418)	0.0000	1	(0.4162)	01/06/2025
601333.SH	12/09/2024	SDB3260123109	14,700.00	0.4777	6,866.36	7,022.10	0.0000	4.5800	50.0000	0.0000	(0.8736)	(0.0975)	0.0000	1	(0.9711)	01/06/2025
601333.SH	12/09/2024	SDB3260123109	2,500.00	0.4777	1,167.75	1,194.23	0.0000	4.5800	50.0000	0.0000	(0.1486)	(0.0166)	0.0000	1	(0.1652)	01/06/2025
601333.SH	12/09/2024	SDB3260123109	18,100.00	0.4777	8,454.49	8,646.26	0.0000	4.5800	50.0000	0.0000	(1.0756)	(0.1201)	0.0000	1	(1.1957)	01/06/2025
601333.SH	12/09/2024	SDB3260123109	18,900.00	0.4777	8,828.17	9,028.42	0.0000	4.5800	50.0000	0.0000	(1.1231)	(0.1254)	0.0000	1	(1.2485)	01/06/2025
601333.SH	12/09/2024	SDB3260123109	3,900.00	0.4777	1,821.69	1,863.01	0.0000	4.5800	50.0000	0.0000	(0.2318)	(0.0259)	0.0000	1	(0.2576)	01/06/2025
601333.SH	12/09/2024	SDB3260123109	7,900.00	0.4777	3,690.08	3,773.78	0.0000	4.5800	50.0000	0.0000	(0.4695)	(0.0524)	0.0000	1	(0.5219)	01/06/2025
601333.SH	12/09/2024	SDB3260123109	2,800.00	0.4777	1,307.88	1,337.54	0.0000	4.5800	50.0000	0.0000	(0.1664)	(0.0186)	0.0000	1	(0.1850)	01/06/2025
601333.SH	12/09/2024	SDB3260123109	1,800.00	0.4777	840.78	859.85	0.0000	4.5800	50.0000	0.0000	(0.1070)	(0.0119)	0.0000	1	(0.1189)	01/06/2025
601333.SH	12/09/2024	SDB3260123109	47,400.00	0.4777	22,140.49	22,642.70	0.0000	4.5800	50.0000	0.0000	(2.8168)	(0.3145)	0.0000	1	(3.1312)	01/06/2025
601333.SH	12/09/2024	SDB3260123109	1,500.00	0.4777	700.65	716.54	0.0000	4.5800	50.0000	0.0000	(0.0891)	(0.0100)	0.0000	1	(0.0991)	01/06/2025
601333.SH	12/09/2024	SDB3260123109	13,300.00	0.4777	6,212.42	6,353.33	0.0000	4.5800	50.0000	0.0000	(0.7904)	(0.0882)	0.0000	1	(0.8786)	01/06/2025
601333.SH	12/09/2024	SDB3260123109	6,500.00	0.4777	3,036.14	3,105.01	0.0000	4.5800	50.0000	0.0000	(0.3863)	(0.0431)	0.0000	1	(0.4294)	01/06/2025
601333.SH	12/09/2024	SDB3260123109	15,300.00	0.4777	7,146.61	7,308.72	0.0000	4.5800	50.0000	0.0000	(0.9092)	(0.1015)	0.0000	1	(1.0107)	01/06/2025
601333.SH	12/09/2024	SDB3260123109	197,200.00	0.4777	92,111.92	94,201.26	0.0000	4.5800	50.0000	0.0000	(11.7187)	(1.3084)	0.0000	1	(13.0270)	01/06/2025
601333.SH	12/09/2024	SDB3260123109	10,800.00	0.4777	5,044.67	5,159.10	0.0000	4.5800	50.0000	0.0000	(0.6418)	(0.0717)	0.0000	1	(0.7134)	01/06/2025
601333.SH	12/09/2024	SDB3260123109	700.00	0.4777	326.97	334.39	0.0000	4.5800	50.0000	0.0000	(0.0416)	(0.0046)	0.0000	1	(0.0462)	01/06/2025
601333.SH	12/09/2024	SDB3260123109	62,900.00	0.4777	29,380.53	30,046.95	0.0000	4.5800	50.0000	0.0000	(3.7379)	(0.4173)	0.0000	1	(4.1552)	01/06/2025
601333.SH	12/09/2024	SDB3260123109	35,000.00	0.4777	16,348.47	16,719.29	0.0000	4.5800	50.0000	0.0000	(2.0799)	(0.2322)	0.0000	1	(2.3121)	01/06/2025
601333.SH	12/09/2024	SDB3260123109	24,300.00	0.4777	11,350.51	11,607.96	0.0000	4.5800	50.0000	0.0000	(1.4440)	(0.1612)	0.0000	1	(1.6053)	01/06/2025
601333.SH	12/09/2024	SDB3260123109	48,700.00	0.4777	22,747.72	23,263.70	0.0000	4.5800	50.0000	0.0000	(2.8940)	(0.3231)	0.0000	1	(3.2171)	01/06/2025
601333.SH	12/09/2024	SDB3260123109	67,400.00	0.4777	31,482.47	32,196.58	0.0000	4.5800	50.0000	0.0000	(4.0053)	(0.4472)	0.0000	1	(4.4524)	01/06/2025
601333.SH	12/09/2024	SDB3260123109	1,000.00	0.4777	467.10	477.69	0.0000	4.5800	50.0000	0.0000	(0.0594)	(0.0066)	0.0000	1	(0.0661)	01/06/2025
601333.SH	12/09/2024	SDB3260123109	2,200.00	0.4777	1,027.62	1,050.93	0.0000	4.5800	50.0000	0.0000	(0.1307)	(0.0146)	0.0000	1	(0.1453)	01/06/2025
601333.SH	12/09/2024	SDB3260123109	1,300.00	0.4777	607.23	621.00	0.0000	4.5800	50.0000	0.0000	(0.0773)	(0.0086)	0.0000	1	(0.0859)	01/06/2025
601333.SH	12/09/2024	SDB3260123109	1,700.00	0.4777	794.07	812.08	0.0000	4.5800	50.0000	0.0000	(0.1010)	(0.0113)	0.0000	1	(0.1123)	01/06/2025
601333.SH	12/09/2024	SDB3260123109	2,100.00	0.4777	980.91	1,003.16	0.0000	4.5800	50.0000	0.0000	(0.1248)	(0.0139)	0.0000	1	(0.1387)	01/06/2025
601333.SH	12/09/2024	SDB3260123109	1,100.00	0.4777	513.81	525.46	0.0000	4.5800	50.0000	0.0000	(0.0654)	(0.0073)	0.0000	1	(0.0727)	01/06/2025
601333.SH	12/09/2024	SDB3260123109	49,978.00	0.4777	23,344.67	23,874.19	0.0000	4.5800	50.0000	0.0000	(2.9700)	(0.3316)	0.0000	1	(3.3015)	01/06/2025
601333.SH	12/09/2024	SDB3260123109	25,800.00	0.4777	12,051.15	12,324.51	0.0000	4.5800	50.0000	0.0000	(1.5332)	(0.1712)	0.0000	1	(1.7043)	01/06/2025
601333.SH	12/09/2024	SDB3260123109	27,100.00	0.4777	12,658.38	12,945.51	0.0000	4.5800	50.0000	0.0000	(1.6104)	(0.1798)	0.0000	1	(1.7902)	01/06/2025
601333.SH	12/09/2024	SDB3260123109	19,900.00	0.4777	9,295.27	9,506.11	0.0000	4.5800	50.0000	0.0000	(1.1826)	(0.1320)	0.0000	1	(1.3146)	01/06/2025
601333.SH	12/09/2024	SDB3260123109	6,900.00	0.4777	3,222.98	3,296.09	0.0000	4.5800	50.0000	0.0000	(0.4100)	(0.0458)	0.0000	1	(0.4558)	01/06/2025
601333.SH	12/09/2024	SDB3260123109	3,900.00	0.4777	1,821.69	1,863.01	0.0000	4.5800	50.0000	0.0000	(0.2318)	(0.0259)	0.0000	1	(0.2576)	01/06/2025
601333.SH	12/09/2024	SDB3260123109	1,700.00	0.4777	794.07	812.08	0.0000	4.5800	50.0000	0.0000	(0.1010)	(0.0113)	0.0000	1	(0.1123)	01/06/2025
601333.SH	12/09/2024	SDB3260123109	2,600.00	0.4777	1,214.46	1,242.00	0.0000	4.5800	50.0000	0.0000	(0.1545)	(0.0173)	0.0000	1	(0.1718)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GUANGSHEN RAILWAY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
601333.SH	12/09/2024	SDB3260123109	12,400.00	0.4777	5,792.03	5,923.41	0.0000	4.5800	50.0000	0.0000	(0.7369)	(0.0823)	0.0000	1	(0.8191)	01/06/2025
601333.SH	12/09/2024	SDB3260123109	100.00	0.4777	46.71	47.77	0.0000	4.5800	50.0000	0.0000	(0.0059)	(0.0007)	0.0000	1	(0.0066)	01/06/2025
601333.SH	12/06/2024	SDB3260123109	7,000.00	0.4795	3,269.69	3,356.39	0.0000	4.5800	50.0000	0.0000	(1.2479)	(0.1398)	0.0000	3	(1.3878)	01/06/2025
601333.SH	12/06/2024	SDB3260123109	6,300.00	0.4795	2,942.72	3,020.76	0.0000	4.5800	50.0000	0.0000	(1.1231)	(0.1259)	0.0000	3	(1.2490)	01/06/2025
601333.SH	12/06/2024	SDB3260123109	14,700.00	0.4795	6,866.36	7,048.43	0.0000	4.5800	50.0000	0.0000	(2.6207)	(0.2937)	0.0000	3	(2.9143)	01/06/2025
601333.SH	12/06/2024	SDB3260123109	2,500.00	0.4795	1,167.75	1,198.71	0.0000	4.5800	50.0000	0.0000	(0.4457)	(0.0499)	0.0000	3	(0.4956)	01/06/2025
601333.SH	12/06/2024	SDB3260123109	18,100.00	0.4795	8,454.49	8,678.68	0.0000	4.5800	50.0000	0.0000	(3.2268)	(0.3616)	0.0000	3	(3.5884)	01/06/2025
601333.SH	12/06/2024	SDB3260123109	18,900.00	0.4795	8,828.17	9,062.27	0.0000	4.5800	50.0000	0.0000	(3.3694)	(0.3776)	0.0000	3	(3.7470)	01/06/2025
601333.SH	12/06/2024	SDB3260123109	3,900.00	0.4795	1,821.69	1,869.99	0.0000	4.5800	50.0000	0.0000	(0.6953)	(0.0779)	0.0000	3	(0.7732)	01/06/2025
601333.SH	12/06/2024	SDB3260123109	7,900.00	0.4795	3,690.08	3,787.93	0.0000	4.5800	50.0000	0.0000	(1.4084)	(0.1578)	0.0000	3	(1.5662)	01/06/2025
601333.SH	12/06/2024	SDB3260123109	2,800.00	0.4795	1,307.88	1,342.56	0.0000	4.5800	50.0000	0.0000	(0.4992)	(0.0559)	0.0000	3	(0.5551)	01/06/2025
601333.SH	12/06/2024	SDB3260123109	1,800.00	0.4795	840.78	863.07	0.0000	4.5800	50.0000	0.0000	(0.3209)	(0.0360)	0.0000	3	(0.3569)	01/06/2025
601333.SH	12/06/2024	SDB3260123109	47,400.00	0.4795	22,140.49	22,727.59	0.0000	4.5800	50.0000	0.0000	(8.4503)	(0.9470)	0.0000	3	(9.3973)	01/06/2025
601333.SH	12/06/2024	SDB3260123109	1,500.00	0.4795	700.65	719.23	0.0000	4.5800	50.0000	0.0000	(0.2674)	(0.0300)	0.0000	3	(0.2974)	01/06/2025
601333.SH	12/06/2024	SDB3260123109	13,300.00	0.4795	6,212.42	6,377.15	0.0000	4.5800	50.0000	0.0000	(2.3711)	(0.2657)	0.0000	3	(2.6368)	01/06/2025
601333.SH	12/06/2024	SDB3260123109	6,500.00	0.4795	3,036.14	3,116.65	0.0000	4.5800	50.0000	0.0000	(1.1588)	(0.1299)	0.0000	3	(1.2887)	01/06/2025
601333.SH	12/06/2024	SDB3260123109	15,300.00	0.4795	7,146.61	7,336.12	0.0000	4.5800	50.0000	0.0000	(2.7276)	(0.3057)	0.0000	3	(3.0333)	01/06/2025
601333.SH	12/06/2024	SDB3260123109	197,200.00	0.4795	92,111.92	94,554.44	0.0000	4.5800	50.0000	0.0000	(35.1561)	(3.9398)	0.0000	3	(39.0958)	01/06/2025
601333.SH	12/06/2024	SDB3260123109	10,800.00	0.4795	5,044.67	5,178.44	0.0000	4.5800	50.0000	0.0000	(1.9254)	(0.2158)	0.0000	3	(2.1412)	01/06/2025
601333.SH	12/06/2024	SDB3260123109	700.00	0.4795	326.97	335.64	0.0000	4.5800	50.0000	0.0000	(0.1248)	(0.0140)	0.0000	3	(0.1388)	01/06/2025
601333.SH	12/06/2024	SDB3260123109	62,900.00	0.4795	29,380.53	30,159.61	0.0000	4.5800	50.0000	0.0000	(11.2136)	(1.2567)	0.0000	3	(12.4702)	01/06/2025
601333.SH	12/06/2024	SDB3260123109	35,000.00	0.4795	16,348.47	16,781.97	0.0000	4.5800	50.0000	0.0000	(6.2397)	(0.6992)	0.0000	3	(6.9389)	01/06/2025
601333.SH	12/06/2024	SDB3260123109	24,300.00	0.4795	11,350.51	11,651.49	0.0000	4.5800	50.0000	0.0000	(4.3321)	(0.4855)	0.0000	3	(4.8176)	01/06/2025
601333.SH	12/06/2024	SDB3260123109	48,700.00	0.4795	22,747.72	23,350.92	0.0000	4.5800	50.0000	0.0000	(8.6820)	(0.9730)	0.0000	3	(9.6550)	01/06/2025
601333.SH	12/06/2024	SDB3260123109	67,400.00	0.4795	31,482.47	32,317.29	0.0000	4.5800	50.0000	0.0000	(12.0158)	(1.3466)	0.0000	3	(13.3624)	01/06/2025
601333.SH	12/06/2024	SDB3260123109	1,000.00	0.4795	467.10	479.49	0.0000	4.5800	50.0000	0.0000	(0.1783)	(0.0200)	0.0000	3	(0.1983)	01/06/2025
601333.SH	12/06/2024	SDB3260123109	2,200.00	0.4795	1,027.62	1,054.87	0.0000	4.5800	50.0000	0.0000	(0.3922)	(0.0440)	0.0000	3	(0.4362)	01/06/2025
601333.SH	12/06/2024	SDB3260123109	1,300.00	0.4795	607.23	623.33	0.0000	4.5800	50.0000	0.0000	(0.2318)	(0.0260)	0.0000	3	(0.2577)	01/06/2025
601333.SH	12/06/2024	SDB3260123109	1,700.00	0.4795	794.07	815.12	0.0000	4.5800	50.0000	0.0000	(0.3031)	(0.0340)	0.0000	3	(0.3370)	01/06/2025
601333.SH	12/06/2024	SDB3260123109	2,100.00	0.4795	980.91	1,006.92	0.0000	4.5800	50.0000	0.0000	(0.3744)	(0.0420)	0.0000	3	(0.4163)	01/06/2025
601333.SH	12/06/2024	SDB3260123109	1,100.00	0.4795	513.81	527.43	0.0000	4.5800	50.0000	0.0000	(0.1961)	(0.0220)	0.0000	3	(0.2181)	01/06/2025
601333.SH	12/06/2024	SDB3260123109	49,978.00	0.4795	23,344.67	23,963.70	0.0000	4.5800	50.0000	0.0000	(8.9099)	(0.9985)	0.0000	3	(9.9084)	01/06/2025
601333.SH	12/06/2024	SDB3260123109	25,800.00	0.4795	12,051.15	12,370.71	0.0000	4.5800	50.0000	0.0000	(4.5995)	(0.5154)	0.0000	3	(5.1150)	01/06/2025
601333.SH	12/06/2024	SDB3260123109	27,100.00	0.4795	12,658.38	12,994.04	0.0000	4.5800	50.0000	0.0000	(4.8313)	(0.5414)	0.0000	3	(5.3727)	01/06/2025
601333.SH	12/06/2024	SDB3260123109	19,900.00	0.4795	9,295.27	9,541.75	0.0000	4.5800	50.0000	0.0000	(3.5477)	(0.3976)	0.0000	3	(3.9453)	01/06/2025
601333.SH	12/06/2024	SDB3260123109	6,900.00	0.4795	3,222.98	3,308.45	0.0000	4.5800	50.0000	0.0000	(1.2301)	(0.1379)	0.0000	3	(1.3680)	01/06/2025
601333.SH	12/06/2024	SDB3260123109	3,900.00	0.4795	1,821.69	1,869.99	0.0000	4.5800	50.0000	0.0000	(0.6953)	(0.0779)	0.0000	3	(0.7732)	01/06/2025
601333.SH	12/06/2024	SDB3260123109	1,700.00	0.4795	794.07	815.12	0.0000	4.5800	50.0000	0.0000	(0.3031)	(0.0340)	0.0000	3	(0.3370)	01/06/2025
601333.SH	12/06/2024	SDB3260123109	2,600.00	0.4795	1,214.46	1,246.66	0.0000	4.5800	50.0000	0.0000	(0.4635)	(0.0519)	0.0000	3	(0.5155)	01/06/2025
601333.SH	12/06/2024	SDB3260123109	12,400.00	0.4795	5,792.03	5,945.61	0.0000	4.5800	50.0000	0.0000	(2.2106)	(0.2477)	0.0000	3	(2.4584)	01/06/2025
601333.SH	12/06/2024	SDB3260123109	100.00	0.4795	46.71	47.95	0.0000	4.5800	50.0000	0.0000	(0.0178)	(0.0020)	0.0000	3	(0.0198)	01/06/2025
601333.SH	12/05/2024	SDB3260123109	7,000.00	0.4707	3,269.69	3,295.11	0.0000	4.5800	50.0000	0.0000	(0.4160)	(0.0458)	0.0000	1	(0.4617)	01/06/2025
601333.SH	12/05/2024	SDB3260123109	6,300.00	0.4707	2,942.72	2,965.60	0.0000	4.5800	50.0000	0.0000	(0.3744)	(0.0412)	0.0000	1	(0.4156)	01/06/2025
601333.SH	12/05/2024	SDB3260123109	14,700.00	0.4707	6,866.36	6,919.73	0.0000	4.5800	50.0000	0.0000	(0.8736)	(0.0961)	0.0000	1	(0.9697)	01/06/2025
601333.SH	12/05/2024	SDB3260123109	2,500.00	0.4707	1,167.75	1,176.83	0.0000	4.5800	50.0000	0.0000	(0.1486)	(0.0163)	0.0000	1	(0.1649)	01/06/2025
601333.SH	12/05/2024	SDB3260123109	18,100.00	0.4707	8,454.49	8,520.21	0.0000	4.5800	50.0000	0.0000	(1.0756)	(0.1183)	0.0000	1	(1.1939)	01/06/2025
601333.SH	12/05/2024	SDB3260123109	18,900.00	0.4707	8,828.17	8,896.80	0.0000	4.5800	50.0000	0.0000	(1.1231)	(0.1236)	0.0000	1	(1.2467)	01/06/2025
601333.SH	12/05/2024	SDB3260123109	3,900.00	0.4707	1,821.69	1,835.85	0.0000	4.5800	50.0000	0.0000	(0.2318)	(0.0255)	0.0000	1	(0.2573)	01/06/2025
601333.SH	12/05/2024	SDB3260123109	7,900.00	0.4707	3,690.08	3,718.77	0.0000	4.5800	50.0000	0.0000	(0.4695)	(0.0516)	0.0000	1	(0.5211)	01/06/2025
601333.SH	12/05/2024	SDB3260123109	2,800.00	0.4707	1,307.88	1,318.04	0.0000	4.5800	50.0000	0.0000	(0.1664)	(0.0183)	0.0000	1	(0.1847)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GUANGSHEN RAILWAY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
601333.SH	12/05/2024	SDB3260123109	1,800.00	0.4707	840.78	847.31	0.0000	4.5800	50.0000	0.0000	(0.1070)	(0.0118)	0.0000	1	(0.1187)	01/06/2025
601333.SH	12/05/2024	SDB3260123109	47,400.00	0.4707	22,140.49	22,312.60	0.0000	4.5800	50.0000	0.0000	(2.8168)	(0.3099)	0.0000	1	(3.1267)	01/06/2025
601333.SH	12/05/2024	SDB3260123109	1,500.00	0.4707	700.65	706.10	0.0000	4.5800	50.0000	0.0000	(0.0891)	(0.0098)	0.0000	1	(0.0989)	01/06/2025
601333.SH	12/05/2024	SDB3260123109	13,300.00	0.4707	6,212.42	6,260.71	0.0000	4.5800	50.0000	0.0000	(0.7904)	(0.0870)	0.0000	1	(0.8773)	01/06/2025
601333.SH	12/05/2024	SDB3260123109	6,500.00	0.4707	3,036.14	3,059.74	0.0000	4.5800	50.0000	0.0000	(0.3863)	(0.0425)	0.0000	1	(0.4288)	01/06/2025
601333.SH	12/05/2024	SDB3260123109	15,300.00	0.4707	7,146.61	7,202.17	0.0000	4.5800	50.0000	0.0000	(0.9092)	(0.1000)	0.0000	1	(1.0092)	01/06/2025
601333.SH	12/05/2024	SDB3260123109	197,200.00	0.4707	92,111.92	92,827.96	0.0000	4.5800	50.0000	0.0000	(11.7187)	(1.2893)	0.0000	1	(13.0080)	01/06/2025
601333.SH	12/05/2024	SDB3260123109	10,800.00	0.4707	5,044.67	5,083.88	0.0000	4.5800	50.0000	0.0000	(0.6418)	(0.0706)	0.0000	1	(0.7124)	01/06/2025
601333.SH	12/05/2024	SDB3260123109	700.00	0.4707	326.97	329.51	0.0000	4.5800	50.0000	0.0000	(0.0416)	(0.0046)	0.0000	1	(0.0462)	01/06/2025
601333.SH	12/05/2024	SDB3260123109	62,900.00	0.4707	29,380.53	29,608.92	0.0000	4.5800	50.0000	0.0000	(3.7379)	(0.4112)	0.0000	1	(4.1491)	01/06/2025
601333.SH	12/05/2024	SDB3260123109	35,000.00	0.4707	16,348.47	16,475.55	0.0000	4.5800	50.0000	0.0000	(2.0799)	(0.2288)	0.0000	1	(2.3087)	01/06/2025
601333.SH	12/05/2024	SDB3260123109	24,300.00	0.4707	11,350.51	11,438.74	0.0000	4.5800	50.0000	0.0000	(1.4440)	(0.1589)	0.0000	1	(1.6029)	01/06/2025
601333.SH	12/05/2024	SDB3260123109	48,700.00	0.4707	22,747.72	22,924.55	0.0000	4.5800	50.0000	0.0000	(2.8940)	(0.3184)	0.0000	1	(3.2124)	01/06/2025
601333.SH	12/05/2024	SDB3260123109	67,400.00	0.4707	31,482.47	31,727.20	0.0000	4.5800	50.0000	0.0000	(4.0053)	(0.4407)	0.0000	1	(4.4459)	01/06/2025
601333.SH	12/05/2024	SDB3260123109	1,000.00	0.4707	467.10	470.73	0.0000	4.5800	50.0000	0.0000	(0.0594)	(0.0065)	0.0000	1	(0.0660)	01/06/2025
601333.SH	12/05/2024	SDB3260123109	2,200.00	0.4707	1,027.62	1,035.61	0.0000	4.5800	50.0000	0.0000	(0.1307)	(0.0144)	0.0000	1	(0.1451)	01/06/2025
601333.SH	12/05/2024	SDB3260123109	1,300.00	0.4707	607.23	611.95	0.0000	4.5800	50.0000	0.0000	(0.0773)	(0.0085)	0.0000	1	(0.0858)	01/06/2025
601333.SH	12/05/2024	SDB3260123109	1,700.00	0.4707	794.07	800.24	0.0000	4.5800	50.0000	0.0000	(0.1010)	(0.0111)	0.0000	1	(0.1121)	01/06/2025
601333.SH	12/05/2024	SDB3260123109	2,100.00	0.4707	980.91	988.53	0.0000	4.5800	50.0000	0.0000	(0.1248)	(0.0137)	0.0000	1	(0.1385)	01/06/2025
601333.SH	12/05/2024	SDB3260123109	1,100.00	0.4707	513.81	517.80	0.0000	4.5800	50.0000	0.0000	(0.0654)	(0.0072)	0.0000	1	(0.0726)	01/06/2025
601333.SH	12/05/2024	SDB3260123109	49,978.00	0.4707	23,344.67	23,526.14	0.0000	4.5800	50.0000	0.0000	(2.9700)	(0.3268)	0.0000	1	(3.2967)	01/06/2025
601333.SH	12/05/2024	SDB3260123109	25,800.00	0.4707	12,051.15	12,144.83	0.0000	4.5800	50.0000	0.0000	(1.5332)	(0.1687)	0.0000	1	(1.7019)	01/06/2025
601333.SH	12/05/2024	SDB3260123109	27,100.00	0.4707	12,658.38	12,756.78	0.0000	4.5800	50.0000	0.0000	(1.6104)	(0.1772)	0.0000	1	(1.7876)	01/06/2025
601333.SH	12/05/2024	SDB3260123109	19,900.00	0.4707	9,295.27	9,367.53	0.0000	4.5800	50.0000	0.0000	(1.1826)	(0.1301)	0.0000	1	(1.3127)	01/06/2025
601333.SH	12/05/2024	SDB3260123109	6,900.00	0.4707	3,222.98	3,248.04	0.0000	4.5800	50.0000	0.0000	(0.4100)	(0.0451)	0.0000	1	(0.4551)	01/06/2025
601333.SH	12/05/2024	SDB3260123109	3,900.00	0.4707	1,821.69	1,835.85	0.0000	4.5800	50.0000	0.0000	(0.2318)	(0.0255)	0.0000	1	(0.2573)	01/06/2025
601333.SH	12/05/2024	SDB3260123109	1,700.00	0.4707	794.07	800.24	0.0000	4.5800	50.0000	0.0000	(0.1010)	(0.0111)	0.0000	1	(0.1121)	01/06/2025
601333.SH	12/05/2024	SDB3260123109	2,600.00	0.4707	1,214.46	1,223.90	0.0000	4.5800	50.0000	0.0000	(0.1545)	(0.0170)	0.0000	1	(0.1715)	01/06/2025
601333.SH	12/05/2024	SDB3260123109	12,400.00	0.4707	5,792.03	5,837.05	0.0000	4.5800	50.0000	0.0000	(0.7369)	(0.0811)	0.0000	1	(0.8179)	01/06/2025
601333.SH	12/05/2024	SDB3260123109	100.00	0.4707	46.71	47.07	0.0000	4.5800	50.0000	0.0000	(0.0059)	(0.0007)	0.0000	1	(0.0066)	01/06/2025
601333.SH	12/04/2024	SDB3260123109	7,000.00	0.4671	3,269.69	3,269.69	0.0000	4.5800	50.0000	0.0000	(0.0454)	(0.0044)	0.0000	1	(0.4614)	01/06/2025
601333.SH	12/04/2024	SDB3260123109	6,300.00	0.4671	2,942.72	2,942.72	0.0000	4.5800	50.0000	0.0000	(0.3744)	(0.0409)	0.0000	1	(0.4153)	01/06/2025
601333.SH	12/04/2024	SDB3260123109	14,700.00	0.4671	6,866.36	6,866.36	0.0000	4.5800	50.0000	0.0000	(0.8736)	(0.0954)	0.0000	1	(0.9689)	01/06/2025
601333.SH	12/04/2024	SDB3260123109	2,500.00	0.4671	1,167.75	1,167.75	0.0000	4.5800	50.0000	0.0000	(0.1486)	(0.0162)	0.0000	1	(0.1648)	01/06/2025
601333.SH	12/04/2024	SDB3260123109	18,100.00	0.4671	8,454.49	8,454.49	0.0000	4.5800	50.0000	0.0000	(1.0756)	(0.1174)	0.0000	1	(1.1930)	01/06/2025
601333.SH	12/04/2024	SDB3260123109	18,900.00	0.4671	8,828.17	8,828.17	0.0000	4.5800	50.0000	0.0000	(1.1231)	(0.1226)	0.0000	1	(1.2458)	01/06/2025
601333.SH	12/04/2024	SDB3260123109	3,900.00	0.4671	1,821.69	1,821.69	0.0000	4.5800	50.0000	0.0000	(0.2318)	(0.0253)	0.0000	1	(0.2571)	01/06/2025
601333.SH	12/04/2024	SDB3260123109	7,900.00	0.4671	3,690.08	3,690.08	0.0000	4.5800	50.0000	0.0000	(0.4695)	(0.0513)	0.0000	1	(0.5207)	01/06/2025
601333.SH	12/04/2024	SDB3260123109	2,800.00	0.4671	1,307.88	1,307.88	0.0000	4.5800	50.0000	0.0000	(0.1664)	(0.0182)	0.0000	1	(0.1846)	01/06/2025
601333.SH	12/04/2024	SDB3260123109	1,800.00	0.4671	840.78	840.78	0.0000	4.5800	50.0000	0.0000	(0.1070)	(0.0117)	0.0000	1	(0.1186)	01/06/2025
601333.SH	12/04/2024	SDB3260123109	47,400.00	0.4671	22,140.49	22,140.49	0.0000	4.5800	50.0000	0.0000	(2.8168)	(0.3075)	0.0000	1	(3.1243)	01/06/2025
601333.SH	12/04/2024	SDB3260123109	1,500.00	0.4671	700.65	700.65	0.0000	4.5800	50.0000	0.0000	(0.0891)	(0.0097)	0.0000	1	(0.0989)	01/06/2025
601333.SH	12/04/2024	SDB3260123109	13,300.00	0.4671	6,212.42	6,212.42	0.0000	4.5800	50.0000	0.0000	(0.7904)	(0.0863)	0.0000	1	(0.8766)	01/06/2025
601333.SH	12/04/2024	SDB3260123109	6,500.00	0.4671	3,036.14	3,036.14	0.0000	4.5800	50.0000	0.0000	(0.3863)	(0.0422)	0.0000	1	(0.4284)	01/06/2025
601333.SH	12/04/2024	SDB3260123109	15,300.00	0.4671	7,146.61	7,146.61	0.0000	4.5800	50.0000	0.0000	(0.9092)	(0.0993)	0.0000	1	(1.0085)	01/06/2025
601333.SH	12/04/2024	SDB3260123109	197,200.00	0.4671	92,111.92	92,111.92	0.0000	4.5800	50.0000	0.0000	(11.7187)	(1.2793)	0.0000	1	(12.9980)	01/06/2025
601333.SH	12/04/2024	SDB3260123109	10,800.00	0.4671	5,044.67	5,044.67	0.0000	4.5800	50.0000	0.0000	(0.6418)	(0.0701)	0.0000	1	(0.7119)	01/06/2025
601333.SH	12/04/2024	SDB3260123109	700.00	0.4671	326.97	326.97	0.0000	4.5800	50.0000	0.0000	(0.0416)	(0.0045)	0.0000	1	(0.0461)	01/06/2025
601333.SH	12/04/2024	SDB3260123109	62,900.00	0.4671	29,380.53	29,380.53	0.0000	4.5800	50.0000	0.0000	(3.7379)	(0.4081)	0.0000	1	(4.1459)	01/06/2025
601333.SH	12/04/2024	SDB3260123109	35,000.00	0.4671	16,348.47	16,348.47	0.0000	4.5800	50.0000	0.0000	(2.0799)	(0.2271)	0.0000	1	(2.3070)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GUANGSHEN RAILWAY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
601333.SH	12/04/2024	SDB3260123109	24,300.00	0.4671	11,350.51	11,350.51	0.0000	4.5800	50.0000	0.0000	(1.4440)	(0.1576)	0.0000	1	(1.6017)	01/06/2025
601333.SH	12/04/2024	SDB3260123109	48,700.00	0.4671	22,747.72	22,747.72	0.0000	4.5800	50.0000	0.0000	(2.8940)	(0.3159)	0.0000	1	(3.2100)	01/06/2025
601333.SH	12/04/2024	SDB3260123109	67,400.00	0.4671	31,482.47	31,482.47	0.0000	4.5800	50.0000	0.0000	(4.0053)	(0.4373)	0.0000	1	(4.4425)	01/06/2025
601333.SH	12/04/2024	SDB3260123109	1,000.00	0.4671	467.10	467.10	0.0000	4.5800	50.0000	0.0000	(0.0594)	(0.0065)	0.0000	1	(0.0659)	01/06/2025
601333.SH	12/04/2024	SDB3260123109	2,200.00	0.4671	1,027.62	1,027.62	0.0000	4.5800	50.0000	0.0000	(0.1307)	(0.0143)	0.0000	1	(0.1450)	01/06/2025
601333.SH	12/04/2024	SDB3260123109	1,300.00	0.4671	607.23	607.23	0.0000	4.5800	50.0000	0.0000	(0.0773)	(0.0084)	0.0000	1	(0.0857)	01/06/2025
601333.SH	12/04/2024	SDB3260123109	1,700.00	0.4671	794.07	794.07	0.0000	4.5800	50.0000	0.0000	(0.1010)	(0.0110)	0.0000	1	(0.1121)	01/06/2025
601333.SH	12/04/2024	SDB3260123109	2,100.00	0.4671	980.91	980.91	0.0000	4.5800	50.0000	0.0000	(0.1248)	(0.0136)	0.0000	1	(0.1384)	01/06/2025
601333.SH	12/04/2024	SDB3260123109	1,100.00	0.4671	513.81	513.81	0.0000	4.5800	50.0000	0.0000	(0.0654)	(0.0071)	0.0000	1	(0.0725)	01/06/2025
601333.SH	12/04/2024	SDB3260123109	49,978.00	0.4671	23,344.67	23,344.67	0.0000	4.5800	50.0000	0.0000	(2.9700)	(0.3242)	0.0000	1	(3.2942)	01/06/2025
601333.SH	12/04/2024	SDB3260123109	25,800.00	0.4671	12,051.15	12,051.15	0.0000	4.5800	50.0000	0.0000	(1.5332)	(0.1674)	0.0000	1	(1.7006)	01/06/2025
601333.SH	12/04/2024	SDB3260123109	27,100.00	0.4671	12,658.38	12,658.38	0.0000	4.5800	50.0000	0.0000	(1.6104)	(0.1758)	0.0000	1	(1.7862)	01/06/2025
601333.SH	12/04/2024	SDB3260123109	19,900.00	0.4671	9,295.27	9,295.27	0.0000	4.5800	50.0000	0.0000	(1.1826)	(0.1291)	0.0000	1	(1.3117)	01/06/2025
601333.SH	12/04/2024	SDB3260123109	6,900.00	0.4671	3,222.98	3,222.98	0.0000	4.5800	50.0000	0.0000	(0.4100)	(0.0448)	0.0000	1	(0.4548)	01/06/2025
601333.SH	12/04/2024	SDB3260123109	3,900.00	0.4671	1,821.69	1,821.69	0.0000	4.5800	50.0000	0.0000	(0.2318)	(0.0253)	0.0000	1	(0.2571)	01/06/2025
601333.SH	12/04/2024	SDB3260123109	1,700.00	0.4671	794.07	794.07	0.0000	4.5800	50.0000	0.0000	(0.1010)	(0.0110)	0.0000	1	(0.1121)	01/06/2025
601333.SH	12/04/2024	SDB3260123109	2,600.00	0.4671	1,214.46	1,214.46	0.0000	4.5800	50.0000	0.0000	(0.1545)	(0.0169)	0.0000	1	(0.1714)	01/06/2025
601333.SH	12/04/2024	SDB3260123109	12,400.00	0.4671	5,792.03	5,792.03	0.0000	4.5800	50.0000	0.0000	(0.7369)	(0.0804)	0.0000	1	(0.8173)	01/06/2025
601333.SH	12/04/2024	SDB3260123109	100.00	0.4671	46.71	46.71	0.0000	4.5800	50.0000	0.0000	(0.0059)	(0.0006)	0.0000	1	(0.0066)	01/06/2025
TOTAL GUANGSHEN RAILWAY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND											(1,476.4539)	(169.7680)	0.0000	(1,646.2219)		

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GUANGZHOU GRG METROLOGY&TEST CO., LTD. CMN CLASS A SERIES NORTHBOUND																
002967.ZK	01/03/2025	SDB3260123084	200.00	2.3435	461.57	468.71	0.0000	4.3300	50.0000	0.0000	(0.1666)	(0.0195)	0.0000	3	(0.1861)	01/06/2025
002967.ZK	01/03/2025	SDB3260123084	1,800.00	2.3435	4,154.14	4,218.35	0.0000	4.3300	50.0000	0.0000	(1.4990)	(0.1758)	0.0000	3	(1.6747)	01/06/2025
002967.ZK	01/03/2025	SDB3260123084	3,400.00	2.3435	7,846.71	7,967.99	0.0000	4.3300	50.0000	0.0000	(2.8314)	(0.3320)	0.0000	3	(3.1634)	01/06/2025
002967.ZK	01/03/2025	SDB3260123084	300.00	2.3435	692.36	703.06	0.0000	4.3300	50.0000	0.0000	(0.2498)	(0.0293)	0.0000	3	(0.2791)	01/06/2025
002967.ZK	01/03/2025	SDB3260123084	700.00	2.3435	1,615.50	1,640.47	0.0000	4.3300	50.0000	0.0000	(0.5829)	(0.0684)	0.0000	3	(0.6513)	01/06/2025
002967.ZK	01/03/2025	SDB3260123084	200.00	2.3435	461.57	468.71	0.0000	4.3300	50.0000	0.0000	(0.1666)	(0.0195)	0.0000	3	(0.1861)	01/06/2025
002967.ZK	01/03/2025	SDB3260123084	400.00	2.3435	923.14	937.41	0.0000	4.3300	50.0000	0.0000	(0.3331)	(0.0391)	0.0000	3	(0.3722)	01/06/2025
002967.ZK	01/03/2025	SDB3260123084	4,200.00	2.3435	9,693.00	9,842.81	0.0000	4.3300	50.0000	0.0000	(3.4976)	(0.4101)	0.0000	3	(3.9077)	01/06/2025
002967.ZK	01/03/2025	SDB3260123084	100.00	2.3435	230.79	234.35	0.0000	4.3300	50.0000	0.0000	(0.0833)	(0.0098)	0.0000	3	(0.0930)	01/06/2025
002967.ZK	01/03/2025	SDB3260123084	2,700.00	2.3435	6,231.21	6,327.52	0.0000	4.3300	50.0000	0.0000	(2.2484)	(0.2638)	0.0000	3	(2.5121)	01/06/2025
002967.ZK	01/03/2025	SDB3260123084	4,400.00	2.3435	10,154.57	10,311.51	0.0000	4.3300	50.0000	0.0000	(3.6641)	(0.4296)	0.0000	3	(4.0938)	01/06/2025
002967.ZK	01/03/2025	SDB3260123084	2,600.00	2.3435	6,000.43	6,093.17	0.0000	4.3300	50.0000	0.0000	(2.1652)	(0.2539)	0.0000	3	(2.4190)	01/06/2025
002967.ZK	01/03/2025	SDB3260123084	8,000.00	2.3435	18,462.86	18,748.21	0.0000	4.3300	50.0000	0.0000	(6.6620)	(0.7812)	0.0000	3	(7.4432)	01/06/2025
002967.ZK	01/03/2025	SDB3260123084	800.00	2.3435	1,846.29	1,874.82	0.0000	4.3300	50.0000	0.0000	(0.6662)	(0.0781)	0.0000	3	(0.7443)	01/06/2025
002967.ZK	01/03/2025	SDB3260123084	800.00	2.3435	1,846.29	1,874.82	0.0000	4.3300	50.0000	0.0000	(0.6662)	(0.0781)	0.0000	3	(0.7443)	01/06/2025
002967.ZK	01/03/2025	SDB3260123084	1,700.00	2.3435	3,923.36	3,983.99	0.0000	4.3300	50.0000	0.0000	(1.4157)	(0.1660)	0.0000	3	(1.5817)	01/06/2025
002967.ZK	01/02/2025	SDB3260123084	200.00	2.3482	461.57	469.64	0.0000	4.3300	50.0000	0.0000	(0.0555)	(0.0065)	0.0000	1	(0.0620)	01/06/2025
002967.ZK	01/02/2025	SDB3260123084	1,800.00	2.3482	4,154.14	4,226.77	0.0000	4.3300	50.0000	0.0000	(0.4997)	(0.0587)	0.0000	1	(0.5584)	01/06/2025
002967.ZK	01/02/2025	SDB3260123084	3,400.00	2.3482	7,846.71	7,983.90	0.0000	4.3300	50.0000	0.0000	(0.9438)	(0.1109)	0.0000	1	(1.0547)	01/06/2025
002967.ZK	01/02/2025	SDB3260123084	300.00	2.3482	692.36	704.46	0.0000	4.3300	50.0000	0.0000	(0.0833)	(0.0098)	0.0000	1	(0.0931)	01/06/2025
002967.ZK	01/02/2025	SDB3260123084	700.00	2.3482	1,615.50	1,643.74	0.0000	4.3300	50.0000	0.0000	(0.0228)	(0.0000)	0.0000	1	(0.2171)	01/06/2025
002967.ZK	01/02/2025	SDB3260123084	200.00	2.3482	461.57	469.64	0.0000	4.3300	50.0000	0.0000	(0.0555)	(0.0065)	0.0000	1	(0.0620)	01/06/2025
002967.ZK	01/02/2025	SDB3260123084	400.00	2.3482	923.14	939.28	0.0000	4.3300	50.0000	0.0000	(0.1110)	(0.0130)	0.0000	1	(0.1241)	01/06/2025
002967.ZK	01/02/2025	SDB3260123084	4,200.00	2.3482	9,693.00	9,862.46	0.0000	4.3300	50.0000	0.0000	(1.1659)	(0.1370)	0.0000	1	(1.3028)	01/06/2025
002967.ZK	01/02/2025	SDB3260123084	100.00	2.3482	230.79	234.82	0.0000	4.3300	50.0000	0.0000	(0.0278)	(0.0033)	0.0000	1	(0.0310)	01/06/2025
002967.ZK	01/02/2025	SDB3260123084	2,700.00	2.3482	6,231.21	6,340.15	0.0000	4.3300	50.0000	0.0000	(0.7495)	(0.0881)	0.0000	1	(0.8375)	01/06/2025
002967.ZK	01/02/2025	SDB3260123084	4,400.00	2.3482	10,154.57	10,332.10	0.0000	4.3300	50.0000	0.0000	(1.2214)	(0.1435)	0.0000	1	(1.3649)	01/06/2025
002967.ZK	01/02/2025	SDB3260123084	2,600.00	2.3482	6,000.43	6,105.33	0.0000	4.3300	50.0000	0.0000	(0.7217)	(0.0848)	0.0000	1	(0.8065)	01/06/2025
002967.ZK	01/02/2025	SDB3260123084	8,000.00	2.3482	18,462.86	18,785.64	0.0000	4.3300	50.0000	0.0000	(2.2207)	(0.2609)	0.0000	1	(2.4816)	01/06/2025
002967.ZK	01/02/2025	SDB3260123084	800.00	2.3482	1,846.29	1,878.56	0.0000	4.3300	50.0000	0.0000	(0.2221)	(0.0261)	0.0000	1	(0.2482)	01/06/2025
002967.ZK	01/02/2025	SDB3260123084	800.00	2.3482	1,846.29	1,878.56	0.0000	4.3300	50.0000	0.0000	(0.2221)	(0.0261)	0.0000	1	(0.2482)	01/06/2025
002967.ZK	01/02/2025	SDB3260123084	1,700.00	2.3482	3,923.36	3,991.95	0.0000	4.3300	50.0000	0.0000	(0.4719)	(0.0554)	0.0000	1	(0.5273)	01/06/2025
002967.ZK	12/31/2024	SDB3260123084	200.00	2.3343	461.57	466.86	0.0000	4.3300	50.0000	0.0000	(0.1110)	(0.0130)	0.0000	2	(0.1240)	01/06/2025
002967.ZK	12/31/2024	SDB3260123084	1,800.00	2.3343	4,154.14	4,201.78	0.0000	4.3300	50.0000	0.0000	(0.9993)	(0.1167)	0.0000	2	(1.1160)	01/06/2025
002967.ZK	12/31/2024	SDB3260123084	3,400.00	2.3343	7,846.71	7,936.69	0.0000	4.3300	50.0000	0.0000	(1.8876)	(0.2205)	0.0000	2	(2.1080)	01/06/2025
002967.ZK	12/31/2024	SDB3260123084	300.00	2.3343	692.36	700.30	0.0000	4.3300	50.0000	0.0000	(0.1666)	(0.0195)	0.0000	2	(0.1860)	01/06/2025
002967.ZK	12/31/2024	SDB3260123084	700.00	2.3343	1,615.50	1,634.02	0.0000	4.3300	50.0000	0.0000	(0.3886)	(0.0454)	0.0000	2	(0.4340)	01/06/2025
002967.ZK	12/31/2024	SDB3260123084	200.00	2.3343	461.57	466.86	0.0000	4.3300	50.0000	0.0000	(0.1110)	(0.0130)	0.0000	2	(0.1240)	01/06/2025
002967.ZK	12/31/2024	SDB3260123084	400.00	2.3343	923.14	933.73	0.0000	4.3300	50.0000	0.0000	(0.2221)	(0.0259)	0.0000	2	(0.2480)	01/06/2025
002967.ZK	12/31/2024	SDB3260123084	4,200.00	2.3343	9,693.00	9,804.15	0.0000	4.3300	50.0000	0.0000	(2.3317)	(0.2723)	0.0000	2	(2.6040)	01/06/2025
002967.ZK	12/31/2024	SDB3260123084	100.00	2.3343	230.79	233.43	0.0000	4.3300	50.0000	0.0000	(0.0555)	(0.0065)	0.0000	2	(0.0620)	01/06/2025
002967.ZK	12/31/2024	SDB3260123084	2,700.00	2.3343	6,231.21	6,302.67	0.0000	4.3300	50.0000	0.0000	(1.4990)	(0.1751)	0.0000	2	(1.6740)	01/06/2025
002967.ZK	12/31/2024	SDB3260123084	4,400.00	2.3343	10,154.57	10,271.01	0.0000	4.3300	50.0000	0.0000	(2.4427)	(0.2853)	0.0000	2	(2.7280)	01/06/2025
002967.ZK	12/31/2024	SDB3260123084	2,600.00	2.3343	6,000.43	6,069.23	0.0000	4.3300	50.0000	0.0000	(1.4434)	(0.1686)	0.0000	2	(1.6120)	01/06/2025
002967.ZK	12/31/2024	SDB3260123084	8,000.00	2.3343	18,462.86	18,674.57	0.0000	4.3300	50.0000	0.0000	(4.4413)	(0.5187)	0.0000	2	(4.9601)	01/06/2025
002967.ZK	12/31/2024	SDB3260123084	800.00	2.3343	1,846.29	1,867.46	0.0000	4.3300	50.0000	0.0000	(0.4441)	(0.0519)	0.0000	2	(0.4960)	01/06/2025
002967.ZK	12/31/2024	SDB3260123084	800.00	2.3343	1,846.29	1,867.46	0.0000	4.3300	50.0000	0.0000	(0.4441)	(0.0519)	0.0000	2	(0.4960)	01/06/2025
002967.ZK	12/31/2024	SDB3260123084	1,700.00	2.3343	3,923.36	3,968.35	0.0000	4.3300	50.0000	0.0000	(0.9438)	(0.1102)	0.0000	2	(1.0540)	01/06/2025
002967.ZK	12/30/2024	SDB3260123084	200.00	2.3052	461.57	461.03	0.0000	4.3300	50.0000	0.0000	(0.0555)	(0.0064)	0.0000	1	(0.0619)	01/06/2025
002967.ZK	12/30/2024	SDB3260123084	1,800.00	2.3052	4,154.14	4,149.29	0.0000	4.3300	50.0000	0.0000	(0.4997)	(0.0576)	0.0000	1	(0.5573)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GUANGZHOU GRG METROLOGY&TEST CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002967.ZK	12/30/2024	SDB3260123084	3,400.00	2.3052	7,846.71	7,837.54	0.0000	4.3300	50.0000	0.0000	(0.9438)	(0.1089)	0.0000	1	(1.0526)	01/06/2025
002967.ZK	12/30/2024	SDB3260123084	300.00	2.3052	692.36	691.55	0.0000	4.3300	50.0000	0.0000	(0.0833)	(0.0096)	0.0000	1	(0.0929)	01/06/2025
002967.ZK	12/30/2024	SDB3260123084	700.00	2.3052	1,615.50	1,613.61	0.0000	4.3300	50.0000	0.0000	(0.1943)	(0.0224)	0.0000	1	(0.2167)	01/06/2025
002967.ZK	12/30/2024	SDB3260123084	200.00	2.3052	461.57	461.03	0.0000	4.3300	50.0000	0.0000	(0.0555)	(0.0064)	0.0000	1	(0.0619)	01/06/2025
002967.ZK	12/30/2024	SDB3260123084	400.00	2.3052	923.14	922.06	0.0000	4.3300	50.0000	0.0000	(0.1110)	(0.0128)	0.0000	1	(0.1238)	01/06/2025
002967.ZK	12/30/2024	SDB3260123084	4,200.00	2.3052	9,693.00	9,681.67	0.0000	4.3300	50.0000	0.0000	(1.1659)	(0.1345)	0.0000	1	(1.3003)	01/06/2025
002967.ZK	12/30/2024	SDB3260123084	100.00	2.3052	230.79	230.52	0.0000	4.3300	50.0000	0.0000	(0.0278)	(0.0032)	0.0000	1	(0.0310)	01/06/2025
002967.ZK	12/30/2024	SDB3260123084	2,700.00	2.3052	6,231.21	6,223.93	0.0000	4.3300	50.0000	0.0000	(0.7495)	(0.0864)	0.0000	1	(0.8359)	01/06/2025
002967.ZK	12/30/2024	SDB3260123084	4,400.00	2.3052	10,154.57	10,142.70	0.0000	4.3300	50.0000	0.0000	(1.2214)	(0.1409)	0.0000	1	(1.3622)	01/06/2025
002967.ZK	12/30/2024	SDB3260123084	2,600.00	2.3052	6,000.43	5,993.42	0.0000	4.3300	50.0000	0.0000	(0.7217)	(0.0832)	0.0000	1	(0.8050)	01/06/2025
002967.ZK	12/30/2024	SDB3260123084	8,000.00	2.3052	18,462.86	18,441.28	0.0000	4.3300	50.0000	0.0000	(2.2207)	(0.2561)	0.0000	1	(2.4768)	01/06/2025
002967.ZK	12/30/2024	SDB3260123084	800.00	2.3052	1,846.29	1,844.13	0.0000	4.3300	50.0000	0.0000	(0.2221)	(0.0256)	0.0000	1	(0.2477)	01/06/2025
002967.ZK	12/30/2024	SDB3260123084	800.00	2.3052	1,846.29	1,844.13	0.0000	4.3300	50.0000	0.0000	(0.2221)	(0.0256)	0.0000	1	(0.2477)	01/06/2025
002967.ZK	12/30/2024	SDB3260123084	1,700.00	2.3052	3,923.36	3,918.77	0.0000	4.3300	50.0000	0.0000	(0.4719)	(0.0544)	0.0000	1	(0.5263)	01/06/2025
002967.ZK	12/27/2024	SDB3260123084	200.00	2.3727	461.57	474.55	0.0000	4.3300	50.0000	0.0000	(0.1666)	(0.0198)	0.0000	3	(0.1863)	01/06/2025
002967.ZK	12/27/2024	SDB3260123084	1,800.00	2.3727	4,154.14	4,270.94	0.0000	4.3300	50.0000	0.0000	(1.4990)	(0.1780)	0.0000	3	(1.6769)	01/06/2025
002967.ZK	12/27/2024	SDB3260123084	3,400.00	2.3727	7,846.71	8,067.32	0.0000	4.3300	50.0000	0.0000	(2.8314)	(0.3361)	0.0000	3	(3.1675)	01/06/2025
002967.ZK	12/27/2024	SDB3260123084	300.00	2.3727	692.36	711.82	0.0000	4.3300	50.0000	0.0000	(0.2498)	(0.0297)	0.0000	3	(0.2795)	01/06/2025
002967.ZK	12/27/2024	SDB3260123084	700.00	2.3727	1,615.50	1,660.92	0.0000	4.3300	50.0000	0.0000	(0.5829)	(0.0692)	0.0000	3	(0.6521)	01/06/2025
002967.ZK	12/27/2024	SDB3260123084	200.00	2.3727	461.57	474.55	0.0000	4.3300	50.0000	0.0000	(0.1666)	(0.0198)	0.0000	3	(0.1863)	01/06/2025
002967.ZK	12/27/2024	SDB3260123084	400.00	2.3727	923.14	949.10	0.0000	4.3300	50.0000	0.0000	(0.3331)	(0.0395)	0.0000	3	(0.3726)	01/06/2025
002967.ZK	12/27/2024	SDB3260123084	4,200.00	2.3727	9,693.00	9,965.52	0.0000	4.3300	50.0000	0.0000	(3.4976)	(0.4152)	0.0000	3	(3.9128)	01/06/2025
002967.ZK	12/27/2024	SDB3260123084	100.00	2.3727	230.79	237.27	0.0000	4.3300	50.0000	0.0000	(0.0833)	(0.0099)	0.0000	3	(0.0932)	01/06/2025
002967.ZK	12/27/2024	SDB3260123084	2,700.00	2.3727	6,231.21	6,406.40	0.0000	4.3300	50.0000	0.0000	(2.2484)	(0.2669)	0.0000	3	(2.5154)	01/06/2025
002967.ZK	12/27/2024	SDB3260123084	4,400.00	2.3727	10,154.57	10,440.06	0.0000	4.3300	50.0000	0.0000	(3.6641)	(0.4350)	0.0000	3	(4.0991)	01/06/2025
002967.ZK	12/27/2024	SDB3260123084	2,600.00	2.3727	6,000.43	6,169.13	0.0000	4.3300	50.0000	0.0000	(2.1652)	(0.2570)	0.0000	3	(2.4222)	01/06/2025
002967.ZK	12/27/2024	SDB3260123084	8,000.00	2.3727	18,462.86	18,981.94	0.0000	4.3300	50.0000	0.0000	(6.6620)	(0.7909)	0.0000	3	(7.4529)	01/06/2025
002967.ZK	12/27/2024	SDB3260123084	800.00	2.3727	1,846.29	1,898.19	0.0000	4.3300	50.0000	0.0000	(0.6662)	(0.0791)	0.0000	3	(0.7453)	01/06/2025
002967.ZK	12/27/2024	SDB3260123084	800.00	2.3727	1,846.29	1,898.19	0.0000	4.3300	50.0000	0.0000	(0.6662)	(0.0791)	0.0000	3	(0.7453)	01/06/2025
002967.ZK	12/27/2024	SDB3260123084	1,700.00	2.3727	3,923.36	4,033.66	0.0000	4.3300	50.0000	0.0000	(1.4157)	(0.1681)	0.0000	3	(1.5837)	01/06/2025
002967.ZK	12/26/2024	SDB3260123084	200.00	2.3462	461.57	469.24	0.0000	4.3300	50.0000	0.0000	(0.0555)	(0.0065)	0.0000	1	(0.0620)	01/06/2025
002967.ZK	12/26/2024	SDB3260123084	1,800.00	2.3462	4,154.14	4,223.13	0.0000	4.3300	50.0000	0.0000	(0.4997)	(0.0587)	0.0000	1	(0.5583)	01/06/2025
002967.ZK	12/26/2024	SDB3260123084	3,400.00	2.3462	7,846.71	7,977.03	0.0000	4.3300	50.0000	0.0000	(0.9438)	(0.1108)	0.0000	1	(1.0546)	01/06/2025
002967.ZK	12/26/2024	SDB3260123084	300.00	2.3462	692.36	703.86	0.0000	4.3300	50.0000	0.0000	(0.0833)	(0.0098)	0.0000	1	(0.0931)	01/06/2025
002967.ZK	12/26/2024	SDB3260123084	700.00	2.3462	1,615.50	1,642.33	0.0000	4.3300	50.0000	0.0000	(0.1943)	(0.0228)	0.0000	1	(0.2171)	01/06/2025
002967.ZK	12/26/2024	SDB3260123084	200.00	2.3462	461.57	469.24	0.0000	4.3300	50.0000	0.0000	(0.0555)	(0.0065)	0.0000	1	(0.0620)	01/06/2025
002967.ZK	12/26/2024	SDB3260123084	400.00	2.3462	923.14	938.47	0.0000	4.3300	50.0000	0.0000	(0.1110)	(0.0130)	0.0000	1	(0.1241)	01/06/2025
002967.ZK	12/26/2024	SDB3260123084	4,200.00	2.3462	9,693.00	9,853.98	0.0000	4.3300	50.0000	0.0000	(1.1659)	(0.1369)	0.0000	1	(1.3027)	01/06/2025
002967.ZK	12/26/2024	SDB3260123084	100.00	2.3462	230.79	234.62	0.0000	4.3300	50.0000	0.0000	(0.0278)	(0.0033)	0.0000	1	(0.0310)	01/06/2025
002967.ZK	12/26/2024	SDB3260123084	2,700.00	2.3462	6,231.21	6,334.70	0.0000	4.3300	50.0000	0.0000	(0.7495)	(0.0880)	0.0000	1	(0.8375)	01/06/2025
002967.ZK	12/26/2024	SDB3260123084	4,400.00	2.3462	10,154.57	10,323.21	0.0000	4.3300	50.0000	0.0000	(1.2214)	(0.1434)	0.0000	1	(1.3647)	01/06/2025
002967.ZK	12/26/2024	SDB3260123084	2,600.00	2.3462	6,000.43	6,100.08	0.0000	4.3300	50.0000	0.0000	(0.7217)	(0.0847)	0.0000	1	(0.8064)	01/06/2025
002967.ZK	12/26/2024	SDB3260123084	8,000.00	2.3462	18,462.86	18,769.48	0.0000	4.3300	50.0000	0.0000	(2.2207)	(0.2607)	0.0000	1	(2.4814)	01/06/2025
002967.ZK	12/26/2024	SDB3260123084	800.00	2.3462	1,846.29	1,876.95	0.0000	4.3300	50.0000	0.0000	(0.2221)	(0.0261)	0.0000	1	(0.2481)	01/06/2025
002967.ZK	12/26/2024	SDB3260123084	800.00	2.3462	1,846.29	1,876.95	0.0000	4.3300	50.0000	0.0000	(0.2221)	(0.0261)	0.0000	1	(0.2481)	01/06/2025
002967.ZK	12/26/2024	SDB3260123084	1,700.00	2.3462	3,923.36	3,988.51	0.0000	4.3300	50.0000	0.0000	(0.4719)	(0.0554)	0.0000	1	(0.5273)	01/06/2025
002967.ZK	12/24/2024	SDB3260123084	200.00	2.3462	461.57	469.24	0.0000	4.3300	50.0000	0.0000	(0.1110)	(0.0130)	0.0000	2	(0.1241)	01/06/2025
002967.ZK	12/24/2024	SDB3260123084	1,800.00	2.3462	4,154.14	4,223.13	0.0000	4.3300	50.0000	0.0000	(0.9993)	(0.1173)	0.0000	2	(1.1166)	01/06/2025
002967.ZK	12/24/2024	SDB3260123084	3,400.00	2.3462	7,846.71	7,977.03	0.0000	4.3300	50.0000	0.0000	(1.8876)	(0.2216)	0.0000	2	(2.1092)	01/06/2025
002967.ZK	12/24/2024	SDB3260123084	300.00	2.3462	692.36	703.86	0.0000	4.3300	50.0000	0.0000	(0.1666)	(0.0196)	0.0000	2	(0.1861)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GUANGZHOU GRG METROLOGY&TEST CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002967.ZK	12/24/2024	SDB3260123084	700.00	2.3462	1,615.50	1,642.33	0.0000	4.3300	50.0000	0.0000	(0.3886)	(0.0456)	0.0000	2	(0.4342)	01/06/2025
002967.ZK	12/24/2024	SDB3260123084	200.00	2.3462	461.57	469.24	0.0000	4.3300	50.0000	0.0000	(0.1110)	(0.0130)	0.0000	2	(0.1241)	01/06/2025
002967.ZK	12/24/2024	SDB3260123084	400.00	2.3462	923.14	938.47	0.0000	4.3300	50.0000	0.0000	(0.2221)	(0.0261)	0.0000	2	(0.2481)	01/06/2025
002967.ZK	12/24/2024	SDB3260123084	4,200.00	2.3462	9,693.00	9,853.98	0.0000	4.3300	50.0000	0.0000	(2.3317)	(0.2737)	0.0000	2	(2.6054)	01/06/2025
002967.ZK	12/24/2024	SDB3260123084	100.00	2.3462	230.79	234.62	0.0000	4.3300	50.0000	0.0000	(0.0555)	(0.0065)	0.0000	2	(0.0620)	01/06/2025
002967.ZK	12/24/2024	SDB3260123084	2,700.00	2.3462	6,231.21	6,334.70	0.0000	4.3300	50.0000	0.0000	(1.4990)	(0.1760)	0.0000	2	(1.6749)	01/06/2025
002967.ZK	12/24/2024	SDB3260123084	4,400.00	2.3462	10,154.57	10,323.21	0.0000	4.3300	50.0000	0.0000	(2.4427)	(0.2868)	0.0000	2	(2.7295)	01/06/2025
002967.ZK	12/24/2024	SDB3260123084	2,600.00	2.3462	6,000.43	6,100.08	0.0000	4.3300	50.0000	0.0000	(1.4434)	(0.1694)	0.0000	2	(1.6129)	01/06/2025
002967.ZK	12/24/2024	SDB3260123084	8,000.00	2.3462	18,462.86	18,769.48	0.0000	4.3300	50.0000	0.0000	(4.4413)	(0.5214)	0.0000	2	(4.9627)	01/06/2025
002967.ZK	12/24/2024	SDB3260123084	800.00	2.3462	1,846.29	1,876.95	0.0000	4.3300	50.0000	0.0000	(0.4441)	(0.0521)	0.0000	2	(0.4963)	01/06/2025
002967.ZK	12/24/2024	SDB3260123084	800.00	2.3462	1,846.29	1,876.95	0.0000	4.3300	50.0000	0.0000	(0.4441)	(0.0521)	0.0000	2	(0.4963)	01/06/2025
002967.ZK	12/24/2024	SDB3260123084	1,700.00	2.3462	3,923.36	3,988.51	0.0000	4.3300	50.0000	0.0000	(0.9438)	(0.1108)	0.0000	2	(1.0546)	01/06/2025
002967.ZK	12/23/2024	SDB3260123084	200.00	2.3373	461.57	467.46	0.0000	4.3300	50.0000	0.0000	(0.0555)	(0.0065)	0.0000	1	(0.0620)	01/06/2025
002967.ZK	12/23/2024	SDB3260123084	1,800.00	2.3373	4,154.14	4,207.18	0.0000	4.3300	50.0000	0.0000	(0.4997)	(0.0584)	0.0000	1	(0.5581)	01/06/2025
002967.ZK	12/23/2024	SDB3260123084	3,400.00	2.3373	7,846.71	7,946.89	0.0000	4.3300	50.0000	0.0000	(0.9438)	(0.1104)	0.0000	1	(1.0542)	01/06/2025
002967.ZK	12/23/2024	SDB3260123084	300.00	2.3373	692.36	701.20	0.0000	4.3300	50.0000	0.0000	(0.0833)	(0.0097)	0.0000	1	(0.0930)	01/06/2025
002967.ZK	12/23/2024	SDB3260123084	700.00	2.3373	1,615.50	1,636.12	0.0000	4.3300	50.0000	0.0000	(0.1943)	(0.0227)	0.0000	1	(0.2170)	01/06/2025
002967.ZK	12/23/2024	SDB3260123084	200.00	2.3373	461.57	467.46	0.0000	4.3300	50.0000	0.0000	(0.0555)	(0.0065)	0.0000	1	(0.0620)	01/06/2025
002967.ZK	12/23/2024	SDB3260123084	400.00	2.3373	923.14	934.93	0.0000	4.3300	50.0000	0.0000	(0.1110)	(0.0130)	0.0000	1	(0.1240)	01/06/2025
002967.ZK	12/23/2024	SDB3260123084	4,200.00	2.3373	9,693.00	9,816.74	0.0000	4.3300	50.0000	0.0000	(1.1659)	(0.1363)	0.0000	1	(1.3022)	01/06/2025
002967.ZK	12/23/2024	SDB3260123084	100.00	2.3373	230.79	233.73	0.0000	4.3300	50.0000	0.0000	(0.0278)	(0.0032)	0.0000	1	(0.0310)	01/06/2025
002967.ZK	12/23/2024	SDB3260123084	2,700.00	2.3373	6,231.21	6,310.76	0.0000	4.3300	50.0000	0.0000	(0.7495)	(0.0876)	0.0000	1	(0.8371)	01/06/2025
002967.ZK	12/23/2024	SDB3260123084	4,400.00	2.3373	10,154.57	10,284.21	0.0000	4.3300	50.0000	0.0000	(1.2214)	(0.1428)	0.0000	1	(1.3642)	01/06/2025
002967.ZK	12/23/2024	SDB3260123084	2,600.00	2.3373	6,000.43	6,077.03	0.0000	4.3300	50.0000	0.0000	(0.7217)	(0.0844)	0.0000	1	(0.8061)	01/06/2025
002967.ZK	12/23/2024	SDB3260123084	8,000.00	2.3373	18,462.86	18,698.56	0.0000	4.3300	50.0000	0.0000	(2.2207)	(0.2597)	0.0000	1	(2.4804)	01/06/2025
002967.ZK	12/23/2024	SDB3260123084	800.00	2.3373	1,846.29	1,869.86	0.0000	4.3300	50.0000	0.0000	(0.2221)	(0.0260)	0.0000	1	(0.2480)	01/06/2025
002967.ZK	12/23/2024	SDB3260123084	800.00	2.3373	1,846.29	1,869.86	0.0000	4.3300	50.0000	0.0000	(0.2221)	(0.0260)	0.0000	1	(0.2480)	01/06/2025
002967.ZK	12/23/2024	SDB3260123084	1,700.00	2.3373	3,923.36	3,973.44	0.0000	4.3300	50.0000	0.0000	(0.4719)	(0.0552)	0.0000	1	(0.5271)	01/06/2025
002967.ZK	12/20/2024	SDB3260123084	200.00	2.3163	461.57	463.26	0.0000	4.3300	50.0000	0.0000	(0.1666)	(0.0193)	0.0000	3	(0.1859)	01/06/2025
002967.ZK	12/20/2024	SDB3260123084	1,800.00	2.3163	4,154.14	4,169.31	0.0000	4.3300	50.0000	0.0000	(1.4990)	(0.1737)	0.0000	3	(1.6727)	01/06/2025
002967.ZK	12/20/2024	SDB3260123084	3,400.00	2.3163	7,846.71	7,875.37	0.0000	4.3300	50.0000	0.0000	(2.8314)	(0.3281)	0.0000	3	(3.1595)	01/06/2025
002967.ZK	12/20/2024	SDB3260123084	300.00	2.3163	692.36	694.89	0.0000	4.3300	50.0000	0.0000	(0.2498)	(0.0290)	0.0000	3	(0.2788)	01/06/2025
002967.ZK	12/20/2024	SDB3260123084	700.00	2.3163	1,615.50	1,621.40	0.0000	4.3300	50.0000	0.0000	(0.5829)	(0.0676)	0.0000	3	(0.6505)	01/06/2025
002967.ZK	12/20/2024	SDB3260123084	200.00	2.3163	461.57	463.26	0.0000	4.3300	50.0000	0.0000	(0.1666)	(0.0193)	0.0000	3	(0.1859)	01/06/2025
002967.ZK	12/20/2024	SDB3260123084	400.00	2.3163	923.14	926.51	0.0000	4.3300	50.0000	0.0000	(0.3331)	(0.0386)	0.0000	3	(0.3717)	01/06/2025
002967.ZK	12/20/2024	SDB3260123084	4,200.00	2.3163	9,693.00	9,728.40	0.0000	4.3300	50.0000	0.0000	(3.4976)	(0.4053)	0.0000	3	(3.9029)	01/06/2025
002967.ZK	12/20/2024	SDB3260123084	100.00	2.3163	230.79	231.63	0.0000	4.3300	50.0000	0.0000	(0.0833)	(0.0097)	0.0000	3	(0.0929)	01/06/2025
002967.ZK	12/20/2024	SDB3260123084	2,700.00	2.3163	6,231.21	6,253.97	0.0000	4.3300	50.0000	0.0000	(2.2484)	(0.2606)	0.0000	3	(2.5090)	01/06/2025
002967.ZK	12/20/2024	SDB3260123084	4,400.00	2.3163	10,154.57	10,191.65	0.0000	4.3300	50.0000	0.0000	(3.6641)	(0.4247)	0.0000	3	(4.0888)	01/06/2025
002967.ZK	12/20/2024	SDB3260123084	2,600.00	2.3163	6,000.43	6,022.34	0.0000	4.3300	50.0000	0.0000	(2.1652)	(0.2509)	0.0000	3	(2.4161)	01/06/2025
002967.ZK	12/20/2024	SDB3260123084	8,000.00	2.3163	18,462.86	18,530.28	0.0000	4.3300	50.0000	0.0000	(6.6620)	(0.7721)	0.0000	3	(7.4341)	01/06/2025
002967.ZK	12/20/2024	SDB3260123084	800.00	2.3163	1,846.29	1,853.03	0.0000	4.3300	50.0000	0.0000	(0.6662)	(0.0772)	0.0000	3	(0.7434)	01/06/2025
002967.ZK	12/20/2024	SDB3260123084	800.00	2.3163	1,846.29	1,853.03	0.0000	4.3300	50.0000	0.0000	(0.6662)	(0.0772)	0.0000	3	(0.7434)	01/06/2025
002967.ZK	12/20/2024	SDB3260123084	1,700.00	2.3163	3,923.36	3,937.68	0.0000	4.3300	50.0000	0.0000	(1.4157)	(0.1641)	0.0000	3	(1.5797)	01/06/2025
002967.ZK	12/19/2024	SDB3260123084	200.00	2.3397	461.57	467.93	0.0000	4.5800	50.0000	0.0000	(0.0587)	(0.0065)	0.0000	1	(0.0652)	01/06/2025
002967.ZK	12/19/2024	SDB3260123084	1,800.00	2.3397	4,154.14	4,211.41	0.0000	4.5800	50.0000	0.0000	(0.5285)	(0.0585)	0.0000	1	(0.5870)	01/06/2025
002967.ZK	12/19/2024	SDB3260123084	3,400.00	2.3397	7,846.71	7,954.88	0.0000	4.5800	50.0000	0.0000	(0.9983)	(0.1105)	0.0000	1	(1.1088)	01/06/2025
002967.ZK	12/19/2024	SDB3260123084	300.00	2.3397	692.36	701.90	0.0000	4.5800	50.0000	0.0000	(0.0881)	(0.0097)	0.0000	1	(0.0978)	01/06/2025
002967.ZK	12/19/2024	SDB3260123084	700.00	2.3397	1,615.50	1,637.77	0.0000	4.5800	50.0000	0.0000	(0.2055)	(0.0227)	0.0000	1	(0.2283)	01/06/2025
002967.ZK	12/19/2024	SDB3260123084	200.00	2.3397	461.57	467.93	0.0000	4.5800	50.0000	0.0000	(0.0587)	(0.0065)	0.0000	1	(0.0652)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GUANGZHOU GRG METROLOGY&TEST CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002967.ZK	12/19/2024	SDB3260123084	400.00	2.3397	923.14	935.87	0.0000	4.5800	50.0000	0.0000	(0.1174)	(0.0130)	0.0000	1	(0.1304)	01/06/2025
002967.ZK	12/19/2024	SDB3260123084	4,200.00	2.3397	9,693.00	9,826.62	0.0000	4.5800	50.0000	0.0000	(1.2332)	(0.1365)	0.0000	1	(1.3696)	01/06/2025
002967.ZK	12/19/2024	SDB3260123084	100.00	2.3397	230.79	233.97	0.0000	4.5800	50.0000	0.0000	(0.0294)	(0.0032)	0.0000	1	(0.0326)	01/06/2025
002967.ZK	12/19/2024	SDB3260123084	2,700.00	2.3397	6,231.21	6,317.11	0.0000	4.5800	50.0000	0.0000	(0.7927)	(0.0877)	0.0000	1	(0.8805)	01/06/2025
002967.ZK	12/19/2024	SDB3260123084	4,400.00	2.3397	10,154.57	10,294.55	0.0000	4.5800	50.0000	0.0000	(1.2919)	(0.1430)	0.0000	1	(1.4349)	01/06/2025
002967.ZK	12/19/2024	SDB3260123084	2,600.00	2.3397	6,000.43	6,083.14	0.0000	4.5800	50.0000	0.0000	(0.7634)	(0.0845)	0.0000	1	(0.8479)	01/06/2025
002967.ZK	12/19/2024	SDB3260123084	8,000.00	2.3397	18,462.86	18,717.37	0.0000	4.5800	50.0000	0.0000	(2.3489)	(0.2600)	0.0000	1	(2.6088)	01/06/2025
002967.ZK	12/19/2024	SDB3260123084	800.00	2.3397	1,846.29	1,871.74	0.0000	4.5800	50.0000	0.0000	(0.2349)	(0.0260)	0.0000	1	(0.2609)	01/06/2025
002967.ZK	12/19/2024	SDB3260123084	800.00	2.3397	1,846.29	1,871.74	0.0000	4.5800	50.0000	0.0000	(0.2349)	(0.0260)	0.0000	1	(0.2609)	01/06/2025
002967.ZK	12/19/2024	SDB3260123084	1,700.00	2.3397	3,923.36	3,977.44	0.0000	4.5800	50.0000	0.0000	(0.4991)	(0.0552)	0.0000	1	(0.5544)	01/06/2025
002967.ZK	12/18/2024	SDB3260123084	200.00	2.3530	461.57	470.59	0.0000	4.5800	50.0000	0.0000	(0.0587)	(0.0065)	0.0000	1	(0.0653)	01/06/2025
002967.ZK	12/18/2024	SDB3260123084	1,800.00	2.3530	4,154.14	4,235.35	0.0000	4.5800	50.0000	0.0000	(0.5285)	(0.0588)	0.0000	1	(0.5873)	01/06/2025
002967.ZK	12/18/2024	SDB3260123084	3,400.00	2.3530	7,846.71	8,000.11	0.0000	4.5800	50.0000	0.0000	(0.1111)	(0.0983)	0.0000	1	(1.1094)	01/06/2025
002967.ZK	12/18/2024	SDB3260123084	300.00	2.3530	692.36	705.89	0.0000	4.5800	50.0000	0.0000	(0.0881)	(0.0098)	0.0000	1	(0.0979)	01/06/2025
002967.ZK	12/18/2024	SDB3260123084	700.00	2.3530	1,615.50	1,647.08	0.0000	4.5800	50.0000	0.0000	(0.2055)	(0.0229)	0.0000	1	(0.2284)	01/06/2025
002967.ZK	12/18/2024	SDB3260123084	200.00	2.3530	461.57	470.59	0.0000	4.5800	50.0000	0.0000	(0.0587)	(0.0065)	0.0000	1	(0.0653)	01/06/2025
002967.ZK	12/18/2024	SDB3260123084	400.00	2.3530	923.14	941.19	0.0000	4.5800	50.0000	0.0000	(0.1174)	(0.0131)	0.0000	1	(0.1305)	01/06/2025
002967.ZK	12/18/2024	SDB3260123084	4,200.00	2.3530	9,693.00	9,882.49	0.0000	4.5800	50.0000	0.0000	(1.2332)	(0.1373)	0.0000	1	(1.3704)	01/06/2025
002967.ZK	12/18/2024	SDB3260123084	100.00	2.3530	230.79	235.30	0.0000	4.5800	50.0000	0.0000	(0.0294)	(0.0033)	0.0000	1	(0.0326)	01/06/2025
002967.ZK	12/18/2024	SDB3260123084	2,700.00	2.3530	6,231.21	6,353.03	0.0000	4.5800	50.0000	0.0000	(0.7927)	(0.0882)	0.0000	1	(0.8810)	01/06/2025
002967.ZK	12/18/2024	SDB3260123084	4,400.00	2.3530	10,154.57	10,353.08	0.0000	4.5800	50.0000	0.0000	(1.2919)	(0.1438)	0.0000	1	(1.4357)	01/06/2025
002967.ZK	12/18/2024	SDB3260123084	2,600.00	2.3530	6,000.43	6,117.73	0.0000	4.5800	50.0000	0.0000	(0.7634)	(0.0850)	0.0000	1	(0.8484)	01/06/2025
002967.ZK	12/18/2024	SDB3260123084	8,000.00	2.3530	18,462.86	18,823.78	0.0000	4.5800	50.0000	0.0000	(2.3489)	(0.2614)	0.0000	1	(2.6103)	01/06/2025
002967.ZK	12/18/2024	SDB3260123084	800.00	2.3530	1,846.29	1,882.38	0.0000	4.5800	50.0000	0.0000	(0.2349)	(0.0261)	0.0000	1	(0.2610)	01/06/2025
002967.ZK	12/18/2024	SDB3260123084	800.00	2.3530	1,846.29	1,882.38	0.0000	4.5800	50.0000	0.0000	(0.2349)	(0.0261)	0.0000	1	(0.2610)	01/06/2025
002967.ZK	12/18/2024	SDB3260123084	1,700.00	2.3530	3,923.36	4,000.05	0.0000	4.5800	50.0000	0.0000	(0.4991)	(0.0556)	0.0000	1	(0.5547)	01/06/2025
002967.ZK	12/17/2024	SDB3260123084	200.00	2.4002	461.57	480.03	0.0000	4.5800	50.0000	0.0000	(0.0587)	(0.0067)	0.0000	1	(0.0654)	01/06/2025
002967.ZK	12/17/2024	SDB3260123084	1,800.00	2.4002	4,154.14	4,320.31	0.0000	4.5800	50.0000	0.0000	(0.5285)	(0.0600)	0.0000	1	(0.5885)	01/06/2025
002967.ZK	12/17/2024	SDB3260123084	3,400.00	2.4002	7,846.71	8,160.58	0.0000	4.5800	50.0000	0.0000	(0.9983)	(0.1133)	0.0000	1	(1.1116)	01/06/2025
002967.ZK	12/17/2024	SDB3260123084	300.00	2.4002	692.36	720.05	0.0000	4.5800	50.0000	0.0000	(0.0881)	(0.0100)	0.0000	1	(0.0981)	01/06/2025
002967.ZK	12/17/2024	SDB3260123084	700.00	2.4002	1,615.50	1,680.12	0.0000	4.5800	50.0000	0.0000	(0.2055)	(0.0233)	0.0000	1	(0.2289)	01/06/2025
002967.ZK	12/17/2024	SDB3260123084	200.00	2.4002	461.57	480.03	0.0000	4.5800	50.0000	0.0000	(0.0587)	(0.0067)	0.0000	1	(0.0654)	01/06/2025
002967.ZK	12/17/2024	SDB3260123084	400.00	2.4002	923.14	960.07	0.0000	4.5800	50.0000	0.0000	(0.1174)	(0.0133)	0.0000	1	(0.1308)	01/06/2025
002967.ZK	12/17/2024	SDB3260123084	4,200.00	2.4002	9,693.00	10,080.72	0.0000	4.5800	50.0000	0.0000	(1.2332)	(0.1400)	0.0000	1	(1.3732)	01/06/2025
002967.ZK	12/17/2024	SDB3260123084	100.00	2.4002	230.79	240.02	0.0000	4.5800	50.0000	0.0000	(0.0294)	(0.0033)	0.0000	1	(0.0327)	01/06/2025
002967.ZK	12/17/2024	SDB3260123084	2,700.00	2.4002	6,231.21	6,480.46	0.0000	4.5800	50.0000	0.0000	(0.7927)	(0.0900)	0.0000	1	(0.8828)	01/06/2025
002967.ZK	12/17/2024	SDB3260123084	4,400.00	2.4002	10,154.57	10,560.75	0.0000	4.5800	50.0000	0.0000	(1.2919)	(0.1467)	0.0000	1	(1.4386)	01/06/2025
002967.ZK	12/17/2024	SDB3260123084	2,600.00	2.4002	6,000.43	6,240.44	0.0000	4.5800	50.0000	0.0000	(0.7634)	(0.0867)	0.0000	1	(0.8501)	01/06/2025
002967.ZK	12/17/2024	SDB3260123084	8,000.00	2.4002	18,462.86	19,201.37	0.0000	4.5800	50.0000	0.0000	(2.3489)	(0.2667)	0.0000	1	(2.6156)	01/06/2025
002967.ZK	12/17/2024	SDB3260123084	800.00	2.4002	1,846.29	1,920.14	0.0000	4.5800	50.0000	0.0000	(0.2349)	(0.0267)	0.0000	1	(0.2616)	01/06/2025
002967.ZK	12/17/2024	SDB3260123084	800.00	2.4002	1,846.29	1,920.14	0.0000	4.5800	50.0000	0.0000	(0.2349)	(0.0267)	0.0000	1	(0.2616)	01/06/2025
002967.ZK	12/17/2024	SDB3260123084	1,700.00	2.4002	3,923.36	4,080.29	0.0000	4.5800	50.0000	0.0000	(0.4991)	(0.0567)	0.0000	1	(0.5558)	01/06/2025
002967.ZK	12/16/2024	SDB3260123084	200.00	2.4143	461.57	482.87	0.0000	4.5800	50.0000	0.0000	(0.0587)	(0.0067)	0.0000	1	(0.0654)	01/06/2025
002967.ZK	12/16/2024	SDB3260123084	1,800.00	2.4143	4,154.14	4,345.81	0.0000	4.5800	50.0000	0.0000	(0.5285)	(0.0604)	0.0000	1	(0.5889)	01/06/2025
002967.ZK	12/16/2024	SDB3260123084	3,400.00	2.4143	7,846.71	8,208.75	0.0000	4.5800	50.0000	0.0000	(0.9983)	(0.1140)	0.0000	1	(1.1123)	01/06/2025
002967.ZK	12/16/2024	SDB3260123084	300.00	2.4143	692.36	724.30	0.0000	4.5800	50.0000	0.0000	(0.0881)	(0.0101)	0.0000	1	(0.0981)	01/06/2025
002967.ZK	12/16/2024	SDB3260123084	700.00	2.4143	1,615.50	1,690.04	0.0000	4.5800	50.0000	0.0000	(0.2055)	(0.0235)	0.0000	1	(0.2290)	01/06/2025
002967.ZK	12/16/2024	SDB3260123084	200.00	2.4143	461.57	482.87	0.0000	4.5800	50.0000	0.0000	(0.0587)	(0.0067)	0.0000	1	(0.0654)	01/06/2025
002967.ZK	12/16/2024	SDB3260123084	400.00	2.4143	923.14	965.73	0.0000	4.5800	50.0000	0.0000	(0.1174)	(0.0134)	0.0000	1	(0.1309)	01/06/2025
002967.ZK	12/16/2024	SDB3260123084	4,200.00	2.4143	9,693.00	10,140.22	0.0000	4.5800	50.0000	0.0000	(1.2332)	(0.1408)	0.0000	1	(1.3740)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GUANGZHOU GRG METROLOGY&TEST CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002967.ZK	12/16/2024	SDB3260123084	100.00	2.4143	230.79	241.43	0.0000	4.5800	50.0000	0.0000	(0.0294)	(0.0034)	0.0000	1	(0.0327)	01/06/2025
002967.ZK	12/16/2024	SDB3260123084	2,700.00	2.4143	6,231.21	6,518.71	0.0000	4.5800	50.0000	0.0000	(0.7927)	(0.0905)	0.0000	1	(0.8833)	01/06/2025
002967.ZK	12/16/2024	SDB3260123084	4,400.00	2.4143	10,154.57	10,623.08	0.0000	4.5800	50.0000	0.0000	(1.2919)	(0.1475)	0.0000	1	(1.4394)	01/06/2025
002967.ZK	12/16/2024	SDB3260123084	2,600.00	2.4143	6,000.43	6,277.28	0.0000	4.5800	50.0000	0.0000	(0.7634)	(0.0872)	0.0000	1	(0.8506)	01/06/2025
002967.ZK	12/16/2024	SDB3260123084	8,000.00	2.4143	18,462.86	19,314.70	0.0000	4.5800	50.0000	0.0000	(2.3489)	(0.2683)	0.0000	1	(2.6171)	01/06/2025
002967.ZK	12/16/2024	SDB3260123084	800.00	2.4143	1,846.29	1,931.47	0.0000	4.5800	50.0000	0.0000	(0.2349)	(0.0268)	0.0000	1	(0.2617)	01/06/2025
002967.ZK	12/16/2024	SDB3260123084	800.00	2.4143	1,846.29	1,931.47	0.0000	4.5800	50.0000	0.0000	(0.2349)	(0.0268)	0.0000	1	(0.2617)	01/06/2025
002967.ZK	12/16/2024	SDB3260123084	1,700.00	2.4143	3,923.36	4,104.37	0.0000	4.5800	50.0000	0.0000	(0.4991)	(0.0570)	0.0000	1	(0.5561)	01/06/2025
002967.ZK	12/13/2024	SDB3260123084	200.00	2.3800	461.57	476.00	0.0000	4.5800	50.0000	0.0000	(0.1762)	(0.0198)	0.0000	3	(0.1960)	01/06/2025
002967.ZK	12/13/2024	SDB3260123084	1,800.00	2.3800	4,154.14	4,283.97	0.0000	4.5800	50.0000	0.0000	(1.5855)	(0.1785)	0.0000	3	(1.7640)	01/06/2025
002967.ZK	12/13/2024	SDB3260123084	3,400.00	2.3800	7,846.71	8,091.94	0.0000	4.5800	50.0000	0.0000	(2.9948)	(0.3372)	0.0000	3	(3.3320)	01/06/2025
002967.ZK	12/13/2024	SDB3260123084	300.00	2.3800	692.36	713.99	0.0000	4.5800	50.0000	0.0000	(0.2642)	(0.0297)	0.0000	3	(0.2940)	01/06/2025
002967.ZK	12/13/2024	SDB3260123084	700.00	2.3800	1,615.50	1,665.99	0.0000	4.5800	50.0000	0.0000	(0.6166)	(0.0694)	0.0000	3	(0.6860)	01/06/2025
002967.ZK	12/13/2024	SDB3260123084	200.00	2.3800	461.57	476.00	0.0000	4.5800	50.0000	0.0000	(0.1762)	(0.0198)	0.0000	3	(0.1960)	01/06/2025
002967.ZK	12/13/2024	SDB3260123084	400.00	2.3800	923.14	951.99	0.0000	4.5800	50.0000	0.0000	(0.3523)	(0.0397)	0.0000	3	(0.3920)	01/06/2025
002967.ZK	12/13/2024	SDB3260123084	4,200.00	2.3800	9,693.00	9,995.93	0.0000	4.5800	50.0000	0.0000	(3.6995)	(0.4165)	0.0000	3	(4.1160)	01/06/2025
002967.ZK	12/13/2024	SDB3260123084	100.00	2.3800	230.79	238.00	0.0000	4.5800	50.0000	0.0000	(0.0881)	(0.0099)	0.0000	3	(0.0980)	01/06/2025
002967.ZK	12/13/2024	SDB3260123084	2,700.00	2.3800	6,231.21	6,425.95	0.0000	4.5800	50.0000	0.0000	(2.3782)	(0.2677)	0.0000	3	(2.6460)	01/06/2025
002967.ZK	12/13/2024	SDB3260123084	4,400.00	2.3800	10,154.57	10,471.93	0.0000	4.5800	50.0000	0.0000	(3.8757)	(0.4363)	0.0000	3	(4.3120)	01/06/2025
002967.ZK	12/13/2024	SDB3260123084	2,600.00	2.3800	6,000.43	6,187.96	0.0000	4.5800	50.0000	0.0000	(2.2902)	(0.2578)	0.0000	3	(2.5480)	01/06/2025
002967.ZK	12/13/2024	SDB3260123084	8,000.00	2.3800	18,462.86	19,039.86	0.0000	4.5800	50.0000	0.0000	(7.0467)	(0.7933)	0.0000	3	(7.8400)	01/06/2025
002967.ZK	12/13/2024	SDB3260123084	800.00	2.3800	1,846.29	1,903.99	0.0000	4.5800	50.0000	0.0000	(0.7047)	(0.0793)	0.0000	3	(0.7840)	01/06/2025
002967.ZK	12/13/2024	SDB3260123084	800.00	2.3800	1,846.29	1,903.99	0.0000	4.5800	50.0000	0.0000	(0.7047)	(0.0793)	0.0000	3	(0.7840)	01/06/2025
002967.ZK	12/13/2024	SDB3260123084	1,700.00	2.3800	3,923.36	4,045.97	0.0000	4.5800	50.0000	0.0000	(1.4974)	(0.1686)	0.0000	3	(1.6660)	01/06/2025
002967.ZK	12/12/2024	SDB3260123084	200.00	2.3369	461.57	467.38	0.0000	4.5800	50.0000	0.0000	(0.0587)	(0.0065)	0.0000	1	(0.0652)	01/06/2025
002967.ZK	12/12/2024	SDB3260123084	1,800.00	2.3369	4,154.14	4,206.43	0.0000	4.5800	50.0000	0.0000	(0.5285)	(0.0584)	0.0000	1	(0.5869)	01/06/2025
002967.ZK	12/12/2024	SDB3260123084	3,400.00	2.3369	7,846.71	7,945.47	0.0000	4.5800	50.0000	0.0000	(0.9983)	(0.1104)	0.0000	1	(1.1086)	01/06/2025
002967.ZK	12/12/2024	SDB3260123084	300.00	2.3369	692.36	701.07	0.0000	4.5800	50.0000	0.0000	(0.0881)	(0.0097)	0.0000	1	(0.0978)	01/06/2025
002967.ZK	12/12/2024	SDB3260123084	700.00	2.3369	1,615.50	1,635.83	0.0000	4.5800	50.0000	0.0000	(0.2055)	(0.0227)	0.0000	1	(0.2282)	01/06/2025
002967.ZK	12/12/2024	SDB3260123084	200.00	2.3369	461.57	467.38	0.0000	4.5800	50.0000	0.0000	(0.0587)	(0.0065)	0.0000	1	(0.0652)	01/06/2025
002967.ZK	12/12/2024	SDB3260123084	400.00	2.3369	923.14	934.76	0.0000	4.5800	50.0000	0.0000	(0.1174)	(0.0130)	0.0000	1	(0.1304)	01/06/2025
002967.ZK	12/12/2024	SDB3260123084	4,200.00	2.3369	9,693.00	9,815.00	0.0000	4.5800	50.0000	0.0000	(1.2332)	(0.1363)	0.0000	1	(1.3695)	01/06/2025
002967.ZK	12/12/2024	SDB3260123084	100.00	2.3369	230.79	233.69	0.0000	4.5800	50.0000	0.0000	(0.0294)	(0.0032)	0.0000	1	(0.0326)	01/06/2025
002967.ZK	12/12/2024	SDB3260123084	2,700.00	2.3369	6,231.21	6,309.64	0.0000	4.5800	50.0000	0.0000	(0.7927)	(0.0876)	0.0000	1	(0.8804)	01/06/2025
002967.ZK	12/12/2024	SDB3260123084	4,400.00	2.3369	10,154.57	10,282.38	0.0000	4.5800	50.0000	0.0000	(1.2919)	(0.1428)	0.0000	1	(1.4347)	01/06/2025
002967.ZK	12/12/2024	SDB3260123084	2,600.00	2.3369	6,000.43	6,075.95	0.0000	4.5800	50.0000	0.0000	(0.7634)	(0.0844)	0.0000	1	(0.8478)	01/06/2025
002967.ZK	12/12/2024	SDB3260123084	8,000.00	2.3369	18,462.86	18,695.23	0.0000	4.5800	50.0000	0.0000	(2.3489)	(0.2597)	0.0000	1	(2.6085)	01/06/2025
002967.ZK	12/12/2024	SDB3260123084	800.00	2.3369	1,846.29	1,869.52	0.0000	4.5800	50.0000	0.0000	(0.2349)	(0.0260)	0.0000	1	(0.2609)	01/06/2025
002967.ZK	12/12/2024	SDB3260123084	800.00	2.3369	1,846.29	1,869.52	0.0000	4.5800	50.0000	0.0000	(0.2349)	(0.0260)	0.0000	1	(0.2609)	01/06/2025
002967.ZK	12/12/2024	SDB3260123084	1,700.00	2.3369	3,923.36	3,972.74	0.0000	4.5800	50.0000	0.0000	(0.4991)	(0.0552)	0.0000	1	(0.5543)	01/06/2025
002967.ZK	12/11/2024	SDB3260123084	200.00	2.3502	461.57	470.03	0.0000	4.5800	50.0000	0.0000	(0.0587)	(0.0065)	0.0000	1	(0.0653)	01/06/2025
002967.ZK	12/11/2024	SDB3260123084	1,800.00	2.3502	4,154.14	4,230.31	0.0000	4.5800	50.0000	0.0000	(0.5285)	(0.0588)	0.0000	1	(0.5873)	01/06/2025
002967.ZK	12/11/2024	SDB3260123084	3,400.00	2.3502	7,846.71	7,990.58	0.0000	4.5800	50.0000	0.0000	(0.9983)	(0.1110)	0.0000	1	(1.1093)	01/06/2025
002967.ZK	12/11/2024	SDB3260123084	300.00	2.3502	692.36	705.05	0.0000	4.5800	50.0000	0.0000	(0.0881)	(0.0098)	0.0000	1	(0.0979)	01/06/2025
002967.ZK	12/11/2024	SDB3260123084	700.00	2.3502	1,615.50	1,645.12	0.0000	4.5800	50.0000	0.0000	(0.2055)	(0.0228)	0.0000	1	(0.2284)	01/06/2025
002967.ZK	12/11/2024	SDB3260123084	200.00	2.3502	461.57	470.03	0.0000	4.5800	50.0000	0.0000	(0.0587)	(0.0065)	0.0000	1	(0.0653)	01/06/2025
002967.ZK	12/11/2024	SDB3260123084	400.00	2.3502	923.14	940.07	0.0000	4.5800	50.0000	0.0000	(0.1174)	(0.0131)	0.0000	1	(0.1305)	01/06/2025
002967.ZK	12/11/2024	SDB3260123084	4,200.00	2.3502	9,693.00	9,870.72	0.0000	4.5800	50.0000	0.0000	(1.2332)	(0.1371)	0.0000	1	(1.3703)	01/06/2025
002967.ZK	12/11/2024	SDB3260123084	100.00	2.3502	230.79	235.02	0.0000	4.5800	50.0000	0.0000	(0.0294)	(0.0033)	0.0000	1	(0.0326)	01/06/2025
002967.ZK	12/11/2024	SDB3260123084	2,700.00	2.3502	6,231.21	6,345.46	0.0000	4.5800	50.0000	0.0000	(0.7927)	(0.0881)	0.0000	1	(0.8809)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GUANGZHOU GRG METROLOGY&TEST CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002967.ZK	12/11/2024	SDB3260123084	4,400.00	2.3502	10,154.57	10,340.75	0.0000	4.5800	50.0000	0.0000	(1.2919)	(0.1436)	0.0000	1	(1.4355)	01/06/2025
002967.ZK	12/11/2024	SDB3260123084	2,600.00	2.3502	6,000.43	6,110.44	0.0000	4.5800	50.0000	0.0000	(0.7634)	(0.0849)	0.0000	1	(0.8483)	01/06/2025
002967.ZK	12/11/2024	SDB3260123084	8,000.00	2.3502	18,462.86	18,801.37	0.0000	4.5800	50.0000	0.0000	(2.3489)	(0.2611)	0.0000	1	(2.6100)	01/06/2025
002967.ZK	12/11/2024	SDB3260123084	800.00	2.3502	1,846.29	1,880.14	0.0000	4.5800	50.0000	0.0000	(0.2349)	(0.0261)	0.0000	1	(0.2610)	01/06/2025
002967.ZK	12/11/2024	SDB3260123084	800.00	2.3502	1,846.29	1,880.14	0.0000	4.5800	50.0000	0.0000	(0.2349)	(0.0261)	0.0000	1	(0.2610)	01/06/2025
002967.ZK	12/11/2024	SDB3260123084	1,700.00	2.3502	3,923.36	3,995.29	0.0000	4.5800	50.0000	0.0000	(0.4991)	(0.0555)	0.0000	1	(0.5546)	01/06/2025
002967.ZK	12/10/2024	SDB3260123084	200.00	2.3668	461.57	473.36	0.0000	4.5800	50.0000	0.0000	(0.0587)	(0.0066)	0.0000	1	(0.0653)	01/06/2025
002967.ZK	12/10/2024	SDB3260123084	1,800.00	2.3668	4,154.14	4,260.27	0.0000	4.5800	50.0000	0.0000	(0.5285)	(0.0592)	0.0000	1	(0.5877)	01/06/2025
002967.ZK	12/10/2024	SDB3260123084	3,400.00	2.3668	7,846.71	8,047.17	0.0000	4.5800	50.0000	0.0000	(0.9983)	(0.1118)	0.0000	1	(1.1100)	01/06/2025
002967.ZK	12/10/2024	SDB3260123084	300.00	2.3668	692.36	710.04	0.0000	4.5800	50.0000	0.0000	(0.0881)	(0.0099)	0.0000	1	(0.0979)	01/06/2025
002967.ZK	12/10/2024	SDB3260123084	700.00	2.3668	1,615.50	1,656.77	0.0000	4.5800	50.0000	0.0000	(0.2055)	(0.0230)	0.0000	1	(0.2285)	01/06/2025
002967.ZK	12/10/2024	SDB3260123084	200.00	2.3668	461.57	473.36	0.0000	4.5800	50.0000	0.0000	(0.0587)	(0.0066)	0.0000	1	(0.0653)	01/06/2025
002967.ZK	12/10/2024	SDB3260123084	400.00	2.3668	923.14	946.73	0.0000	4.5800	50.0000	0.0000	(0.1174)	(0.0131)	0.0000	1	(0.1306)	01/06/2025
002967.ZK	12/10/2024	SDB3260123084	4,200.00	2.3668	9,693.00	9,940.62	0.0000	4.5800	50.0000	0.0000	(1.2332)	(0.1381)	0.0000	1	(1.3712)	01/06/2025
002967.ZK	12/10/2024	SDB3260123084	400.00	2.3668	923.14	946.73	0.0000	4.5800	50.0000	0.0000	(0.1174)	(0.0131)	0.0000	1	(0.1306)	01/06/2025
002967.ZK	12/10/2024	SDB3260123084	100.00	2.3668	230.79	236.68	0.0000	4.5800	50.0000	0.0000	(0.0294)	(0.0033)	0.0000	1	(0.0326)	01/06/2025
002967.ZK	12/10/2024	SDB3260123084	2,700.00	2.3668	6,231.21	6,390.40	0.0000	4.5800	50.0000	0.0000	(0.7927)	(0.0888)	0.0000	1	(0.8815)	01/06/2025
002967.ZK	12/10/2024	SDB3260123084	4,400.00	2.3668	10,154.57	10,413.99	0.0000	4.5800	50.0000	0.0000	(1.2919)	(0.1446)	0.0000	1	(1.4365)	01/06/2025
002967.ZK	12/10/2024	SDB3260123084	2,600.00	2.3668	6,000.43	6,153.72	0.0000	4.5800	50.0000	0.0000	(0.7634)	(0.0855)	0.0000	1	(0.8489)	01/06/2025
002967.ZK	12/10/2024	SDB3260123084	8,000.00	2.3668	18,462.86	18,934.52	0.0000	4.5800	50.0000	0.0000	(2.3489)	(0.2630)	0.0000	1	(2.6119)	01/06/2025
002967.ZK	12/10/2024	SDB3260123084	800.00	2.3668	1,846.29	1,893.45	0.0000	4.5800	50.0000	0.0000	(0.2349)	(0.0263)	0.0000	1	(0.2612)	01/06/2025
002967.ZK	12/10/2024	SDB3260123084	800.00	2.3668	1,846.29	1,893.45	0.0000	4.5800	50.0000	0.0000	(0.2349)	(0.0263)	0.0000	1	(0.2612)	01/06/2025
002967.ZK	12/10/2024	SDB3260123084	1,700.00	2.3668	3,923.36	4,023.59	0.0000	4.5800	50.0000	0.0000	(0.4991)	(0.0559)	0.0000	1	(0.5550)	01/06/2025
002967.ZK	12/09/2024	SDB3260123084	200.00	2.3157	461.57	463.14	0.0000	4.5800	50.0000	0.0000	(0.0587)	(0.0064)	0.0000	1	(0.0652)	01/06/2025
002967.ZK	12/09/2024	SDB3260123084	1,800.00	2.3157	4,154.14	4,168.29	0.0000	4.5800	50.0000	0.0000	(0.5285)	(0.0579)	0.0000	1	(0.5864)	01/06/2025
002967.ZK	12/09/2024	SDB3260123084	3,400.00	2.3157	7,846.71	7,873.44	0.0000	4.5800	50.0000	0.0000	(0.9983)	(0.1094)	0.0000	1	(1.1076)	01/06/2025
002967.ZK	12/09/2024	SDB3260123084	300.00	2.3157	692.36	694.72	0.0000	4.5800	50.0000	0.0000	(0.0881)	(0.0096)	0.0000	1	(0.0977)	01/06/2025
002967.ZK	12/09/2024	SDB3260123084	700.00	2.3157	1,615.50	1,621.00	0.0000	4.5800	50.0000	0.0000	(0.2055)	(0.0225)	0.0000	1	(0.2280)	01/06/2025
002967.ZK	12/09/2024	SDB3260123084	200.00	2.3157	461.57	463.14	0.0000	4.5800	50.0000	0.0000	(0.0587)	(0.0064)	0.0000	1	(0.0652)	01/06/2025
002967.ZK	12/09/2024	SDB3260123084	400.00	2.3157	923.14	926.29	0.0000	4.5800	50.0000	0.0000	(0.1174)	(0.0129)	0.0000	1	(0.1303)	01/06/2025
002967.ZK	12/09/2024	SDB3260123084	4,200.00	2.3157	9,693.00	9,726.01	0.0000	4.5800	50.0000	0.0000	(1.2332)	(0.1351)	0.0000	1	(1.3682)	01/06/2025
002967.ZK	12/09/2024	SDB3260123084	400.00	2.3157	923.14	926.29	0.0000	4.5800	50.0000	0.0000	(0.1174)	(0.0129)	0.0000	1	(0.1303)	01/06/2025
002967.ZK	12/09/2024	SDB3260123084	100.00	2.3157	230.79	231.57	0.0000	4.5800	50.0000	0.0000	(0.0294)	(0.0032)	0.0000	1	(0.0326)	01/06/2025
002967.ZK	12/09/2024	SDB3260123084	2,700.00	2.3157	6,231.21	6,252.44	0.0000	4.5800	50.0000	0.0000	(0.7927)	(0.0868)	0.0000	1	(0.8796)	01/06/2025
002967.ZK	12/09/2024	SDB3260123084	4,400.00	2.3157	10,154.57	10,189.15	0.0000	4.5800	50.0000	0.0000	(1.2919)	(0.1415)	0.0000	1	(1.4334)	01/06/2025
002967.ZK	12/09/2024	SDB3260123084	2,600.00	2.3157	6,000.43	6,020.86	0.0000	4.5800	50.0000	0.0000	(0.7634)	(0.0836)	0.0000	1	(0.8470)	01/06/2025
002967.ZK	12/09/2024	SDB3260123084	8,000.00	2.3157	18,462.86	18,525.74	0.0000	4.5800	50.0000	0.0000	(2.3489)	(0.2573)	0.0000	1	(2.6062)	01/06/2025
002967.ZK	12/09/2024	SDB3260123084	800.00	2.3157	1,846.29	1,852.57	0.0000	4.5800	50.0000	0.0000	(0.2349)	(0.0257)	0.0000	1	(0.2606)	01/06/2025
002967.ZK	12/09/2024	SDB3260123084	800.00	2.3157	1,846.29	1,852.57	0.0000	4.5800	50.0000	0.0000	(0.2349)	(0.0257)	0.0000	1	(0.2606)	01/06/2025
002967.ZK	12/09/2024	SDB3260123084	1,700.00	2.3157	3,923.36	3,936.72	0.0000	4.5800	50.0000	0.0000	(0.4991)	(0.0547)	0.0000	1	(0.5538)	01/06/2025
002967.ZK	12/06/2024	SDB3260123084	200.00	2.3180	461.57	463.59	0.0000	4.5800	50.0000	0.0000	(0.1762)	(0.0193)	0.0000	3	(0.1955)	01/06/2025
002967.ZK	12/06/2024	SDB3260123084	1,800.00	2.3180	4,154.14	4,172.34	0.0000	4.5800	50.0000	0.0000	(1.5855)	(0.1738)	0.0000	3	(1.7593)	01/06/2025
002967.ZK	12/06/2024	SDB3260123084	3,400.00	2.3180	7,846.71	7,881.09	0.0000	4.5800	50.0000	0.0000	(2.9948)	(0.3284)	0.0000	3	(3.3232)	01/06/2025
002967.ZK	12/06/2024	SDB3260123084	300.00	2.3180	692.36	695.39	0.0000	4.5800	50.0000	0.0000	(0.2642)	(0.0290)	0.0000	3	(0.2932)	01/06/2025
002967.ZK	12/06/2024	SDB3260123084	700.00	2.3180	1,615.50	1,622.58	0.0000	4.5800	50.0000	0.0000	(0.6166)	(0.0676)	0.0000	3	(0.6842)	01/06/2025
002967.ZK	12/06/2024	SDB3260123084	200.00	2.3180	461.57	463.59	0.0000	4.5800	50.0000	0.0000	(0.1762)	(0.0193)	0.0000	3	(0.1955)	01/06/2025
002967.ZK	12/06/2024	SDB3260123084	400.00	2.3180	923.14	927.19	0.0000	4.5800	50.0000	0.0000	(0.3523)	(0.0386)	0.0000	3	(0.3910)	01/06/2025
002967.ZK	12/06/2024	SDB3260123084	4,200.00	2.3180	9,693.00	9,735.46	0.0000	4.5800	50.0000	0.0000	(3.6995)	(0.4056)	0.0000	3	(4.1051)	01/06/2025
002967.ZK	12/06/2024	SDB3260123084	400.00	2.3180	923.14	927.19	0.0000	4.5800	50.0000	0.0000	(0.3523)	(0.0386)	0.0000	3	(0.3910)	01/06/2025
002967.ZK	12/06/2024	SDB3260123084	100.00	2.3180	230.79	231.80	0.0000	4.5800	50.0000	0.0000	(0.0881)	(0.0097)	0.0000	3	(0.0977)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GUANGZHOU GRG METROLOGY&TEST CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002967.ZK	12/06/2024	SDB3260123084	2,700.00	2.3180	6,231.21	6,258.51	0.0000	4.5800	50.0000	0.0000	(2.3782)	(0.2608)	0.0000	3	(2.6390)	01/06/2025
002967.ZK	12/06/2024	SDB3260123084	4,400.00	2.3180	10,154.57	10,199.05	0.0000	4.5800	50.0000	0.0000	(3.8757)	(0.4250)	0.0000	3	(4.3006)	01/06/2025
002967.ZK	12/06/2024	SDB3260123084	2,600.00	2.3180	6,000.43	6,026.71	0.0000	4.5800	50.0000	0.0000	(2.2902)	(0.2511)	0.0000	3	(2.5413)	01/06/2025
002967.ZK	12/06/2024	SDB3260123084	8,000.00	2.3180	18,462.86	18,543.74	0.0000	4.5800	50.0000	0.0000	(7.0467)	(0.7727)	0.0000	3	(7.8193)	01/06/2025
002967.ZK	12/06/2024	SDB3260123084	800.00	2.3180	1,846.29	1,854.37	0.0000	4.5800	50.0000	0.0000	(0.7047)	(0.0773)	0.0000	3	(0.7819)	01/06/2025
002967.ZK	12/06/2024	SDB3260123084	800.00	2.3180	1,846.29	1,854.37	0.0000	4.5800	50.0000	0.0000	(0.7047)	(0.0773)	0.0000	3	(0.7819)	01/06/2025
002967.ZK	12/06/2024	SDB3260123084	1,700.00	2.3180	3,923.36	3,940.54	0.0000	4.5800	50.0000	0.0000	(1.4974)	(0.1642)	0.0000	3	(1.6616)	01/06/2025
002967.ZK	12/05/2024	SDB3260123084	200.00	2.3207	461.57	464.14	0.0000	4.5800	50.0000	0.0000	(0.0587)	(0.0064)	0.0000	1	(0.0652)	01/06/2025
002967.ZK	12/05/2024	SDB3260123084	1,800.00	2.3207	4,154.14	4,177.29	0.0000	4.5800	50.0000	0.0000	(0.5285)	(0.0580)	0.0000	1	(0.5865)	01/06/2025
002967.ZK	12/05/2024	SDB3260123084	3,400.00	2.3207	7,846.71	7,890.43	0.0000	4.5800	50.0000	0.0000	(0.9983)	(0.1096)	0.0000	1	(1.1079)	01/06/2025
002967.ZK	12/05/2024	SDB3260123084	300.00	2.3207	692.36	696.21	0.0000	4.5800	50.0000	0.0000	(0.0881)	(0.0097)	0.0000	1	(0.0978)	01/06/2025
002967.ZK	12/05/2024	SDB3260123084	700.00	2.3207	1,615.50	1,624.50	0.0000	4.5800	50.0000	0.0000	(0.2055)	(0.0226)	0.0000	1	(0.2281)	01/06/2025
002967.ZK	12/05/2024	SDB3260123084	200.00	2.3207	461.57	464.14	0.0000	4.5800	50.0000	0.0000	(0.0587)	(0.0064)	0.0000	1	(0.0652)	01/06/2025
002967.ZK	12/05/2024	SDB3260123084	400.00	2.3207	923.14	928.29	0.0000	4.5800	50.0000	0.0000	(0.1174)	(0.0129)	0.0000	1	(0.1303)	01/06/2025
002967.ZK	12/05/2024	SDB3260123084	4,200.00	2.3207	9,693.00	9,747.00	0.0000	4.5800	50.0000	0.0000	(1.2332)	(0.1354)	0.0000	1	(1.3685)	01/06/2025
002967.ZK	12/05/2024	SDB3260123084	400.00	2.3207	923.14	928.29	0.0000	4.5800	50.0000	0.0000	(0.1174)	(0.0129)	0.0000	1	(0.1303)	01/06/2025
002967.ZK	12/05/2024	SDB3260123084	100.00	2.3207	230.79	232.07	0.0000	4.5800	50.0000	0.0000	(0.0294)	(0.0032)	0.0000	1	(0.0326)	01/06/2025
002967.ZK	12/05/2024	SDB3260123084	2,700.00	2.3207	6,231.21	6,265.93	0.0000	4.5800	50.0000	0.0000	(0.7927)	(0.0870)	0.0000	1	(0.8798)	01/06/2025
002967.ZK	12/05/2024	SDB3260123084	4,400.00	2.3207	10,154.57	10,211.14	0.0000	4.5800	50.0000	0.0000	(1.2919)	(0.1418)	0.0000	1	(1.4337)	01/06/2025
002967.ZK	12/05/2024	SDB3260123084	2,600.00	2.3207	6,000.43	6,033.86	0.0000	4.5800	50.0000	0.0000	(0.7634)	(0.0838)	0.0000	1	(0.8472)	01/06/2025
002967.ZK	12/05/2024	SDB3260123084	8,000.00	2.3207	18,462.86	18,565.71	0.0000	4.5800	50.0000	0.0000	(2.3489)	(0.2579)	0.0000	1	(2.6067)	01/06/2025
002967.ZK	12/05/2024	SDB3260123084	800.00	2.3207	1,846.29	1,856.57	0.0000	4.5800	50.0000	0.0000	(0.2349)	(0.0258)	0.0000	1	(0.2607)	01/06/2025
002967.ZK	12/05/2024	SDB3260123084	800.00	2.3207	1,846.29	1,856.57	0.0000	4.5800	50.0000	0.0000	(0.2349)	(0.0258)	0.0000	1	(0.2607)	01/06/2025
002967.ZK	12/05/2024	SDB3260123084	1,700.00	2.3207	3,923.36	3,945.21	0.0000	4.5800	50.0000	0.0000	(0.4991)	(0.0548)	0.0000	1	(0.5539)	01/06/2025
002967.ZK	12/04/2024	SDB3260123084	200.00	2.3079	461.57	461.57	0.0000	4.5800	50.0000	0.0000	(0.0587)	(0.0064)	0.0000	1	(0.0651)	01/06/2025
002967.ZK	12/04/2024	SDB3260123084	1,800.00	2.3079	4,154.14	4,154.14	0.0000	4.5800	50.0000	0.0000	(0.5285)	(0.0577)	0.0000	1	(0.5862)	01/06/2025
002967.ZK	12/04/2024	SDB3260123084	3,400.00	2.3079	7,846.71	7,846.71	0.0000	4.5800	50.0000	0.0000	(0.9983)	(0.1090)	0.0000	1	(1.1073)	01/06/2025
002967.ZK	12/04/2024	SDB3260123084	300.00	2.3079	692.36	692.36	0.0000	4.5800	50.0000	0.0000	(0.0881)	(0.0096)	0.0000	1	(0.0977)	01/06/2025
002967.ZK	12/04/2024	SDB3260123084	700.00	2.3079	1,615.50	1,615.50	0.0000	4.5800	50.0000	0.0000	(0.2055)	(0.0224)	0.0000	1	(0.2280)	01/06/2025
002967.ZK	12/04/2024	SDB3260123084	200.00	2.3079	461.57	461.57	0.0000	4.5800	50.0000	0.0000	(0.0587)	(0.0064)	0.0000	1	(0.0651)	01/06/2025
002967.ZK	12/04/2024	SDB3260123084	400.00	2.3079	923.14	923.14	0.0000	4.5800	50.0000	0.0000	(0.1174)	(0.0128)	0.0000	1	(0.1303)	01/06/2025
002967.ZK	12/04/2024	SDB3260123084	4,200.00	2.3079	9,693.00	9,693.00	0.0000	4.5800	50.0000	0.0000	(1.2332)	(0.1346)	0.0000	1	(1.3678)	01/06/2025
002967.ZK	12/04/2024	SDB3260123084	400.00	2.3079	923.14	923.14	0.0000	4.5800	50.0000	0.0000	(0.1174)	(0.0128)	0.0000	1	(0.1303)	01/06/2025
002967.ZK	12/04/2024	SDB3260123084	100.00	2.3079	230.79	230.79	0.0000	4.5800	50.0000	0.0000	(0.0294)	(0.0032)	0.0000	1	(0.0326)	01/06/2025
002967.ZK	12/04/2024	SDB3260123084	2,700.00	2.3079	6,231.21	6,231.21	0.0000	4.5800	50.0000	0.0000	(0.7927)	(0.0865)	0.0000	1	(0.8793)	01/06/2025
002967.ZK	12/04/2024	SDB3260123084	4,400.00	2.3079	10,154.57	10,154.57	0.0000	4.5800	50.0000	0.0000	(1.2919)	(0.1410)	0.0000	1	(1.4329)	01/06/2025
002967.ZK	12/04/2024	SDB3260123084	2,600.00	2.3079	6,000.43	6,000.43	0.0000	4.5800	50.0000	0.0000	(0.7634)	(0.0833)	0.0000	1	(0.8467)	01/06/2025
002967.ZK	12/04/2024	SDB3260123084	8,000.00	2.3079	18,462.86	18,462.86	0.0000	4.5800	50.0000	0.0000	(2.3489)	(0.2564)	0.0000	1	(2.6053)	01/06/2025
002967.ZK	12/04/2024	SDB3260123084	800.00	2.3079	1,846.29	1,846.29	0.0000	4.5800	50.0000	0.0000	(0.2349)	(0.0256)	0.0000	1	(0.2605)	01/06/2025
002967.ZK	12/04/2024	SDB3260123084	800.00	2.3079	1,846.29	1,846.29	0.0000	4.5800	50.0000	0.0000	(0.2349)	(0.0256)	0.0000	1	(0.2605)	01/06/2025
002967.ZK	12/04/2024	SDB3260123084	1,700.00	2.3079	3,923.36	3,923.36	0.0000	4.5800	50.0000	0.0000	(0.4991)	(0.0545)	0.0000	1	(0.5536)	01/06/2025
TOTAL GUANGZHOU GRG METROLOGY&TEST CO., LTD. CMN CLASS A SERIES NORTHBOUND												(304.9814)	(34.8105)	0.0000	(339.7919)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GUANGZHOU GUANGRI STOCK CO LTD CMN CLASS A SERIES NORTHBOUND																
600894.SH	01/03/2025	SDB3262441818	1,200.00	1.8825	2,065.47	2,258.98	0.0000	4.3300	50.0000	0.0000	(0.7453)	(0.0941)	0.0000	3	(0.8394)	01/06/2025
600894.SH	01/03/2025	SDB3262441818	4,500.00	1.8825	7,753.77	8,471.17	0.0000	4.3300	50.0000	0.0000	(2.7978)	(0.3530)	0.0000	3	(3.1508)	01/06/2025
600894.SH	01/03/2025	SDB3262441818	100.00	1.8825	170.78	188.25	0.0000	4.3300	50.0000	0.0000	(0.0616)	(0.0078)	0.0000	3	(0.0695)	01/06/2025
600894.SH	01/03/2025	SDB3262441818	700.00	1.8825	1,192.07	1,317.74	0.0000	4.3300	50.0000	0.0000	(0.4301)	(0.0549)	0.0000	3	(0.4850)	01/06/2025
600894.SH	01/03/2025	SDB3262441818	500.00	1.8825	853.67	941.24	0.0000	4.3300	50.0000	0.0000	(0.3080)	(0.0392)	0.0000	3	(0.3473)	01/06/2025
600894.SH	01/03/2025	SDB3262441818	200.00	1.8825	354.92	376.50	0.0000	4.3300	50.0000	0.0000	(0.1281)	(0.0157)	0.0000	3	(0.1438)	01/06/2025
600894.SH	01/03/2025	SDB3262441818	200.00	1.8825	356.54	376.50	0.0000	4.3300	50.0000	0.0000	(0.1287)	(0.0157)	0.0000	3	(0.1443)	01/06/2025
600894.SH	01/03/2025	SDB3262441818	200.00	1.8825	363.52	376.50	0.0000	4.3300	50.0000	0.0000	(0.1312)	(0.0157)	0.0000	3	(0.1469)	01/06/2025
600894.SH	01/03/2025	SDB3262441818	100.00	1.8825	178.74	188.25	0.0000	4.3300	50.0000	0.0000	(0.0645)	(0.0078)	0.0000	3	(0.0723)	01/06/2025
600894.SH	01/03/2025	SDB3262441818	500.00	1.8825	919.45	941.24	0.0000	4.3300	50.0000	0.0000	(0.3318)	(0.0392)	0.0000	3	(0.3710)	01/06/2025
600894.SH	01/03/2025	SDB3262441818	2,400.00	1.8825	4,385.33	4,517.96	0.0000	4.3300	50.0000	0.0000	(1.5824)	(0.1882)	0.0000	3	(1.7706)	01/06/2025
600894.SH	01/03/2025	SDB3262441818	700.00	1.8825	1,219.85	1,317.74	0.0000	4.3300	50.0000	0.0000	(0.4402)	(0.0549)	0.0000	3	(0.4951)	01/06/2025
600894.SH	01/03/2025	SDB3262441818	2,700.00	1.8825	4,705.13	5,082.70	0.0000	4.3300	50.0000	0.0000	(1.6978)	(0.2118)	0.0000	3	(1.9095)	01/06/2025
600894.SH	01/03/2025	SDB3262441818	5,600.00	1.8825	9,758.78	10,541.90	0.0000	4.3300	50.0000	0.0000	(3.5213)	(0.4392)	0.0000	3	(3.9605)	01/06/2025
600894.SH	01/03/2025	SDB3262441818	100.00	1.8825	174.26	188.25	0.0000	4.3300	50.0000	0.0000	(0.0629)	(0.0078)	0.0000	3	(0.0707)	01/06/2025
600894.SH	01/03/2025	SDB3262441818	600.00	1.8825	1,045.58	1,129.49	0.0000	4.3300	50.0000	0.0000	(0.3773)	(0.0471)	0.0000	3	(0.4243)	01/06/2025
600894.SH	01/03/2025	SDB3262441818	300.00	1.8825	522.79	564.74	0.0000	4.3300	50.0000	0.0000	(0.1886)	(0.0235)	0.0000	3	(0.2122)	01/06/2025
600894.SH	01/03/2025	SDB3262441818	1,300.00	1.8825	2,265.43	2,447.23	0.0000	4.3300	50.0000	0.0000	(0.8174)	(0.1020)	0.0000	3	(0.9194)	01/06/2025
600894.SH	01/03/2025	SDB3262441818	2,300.00	1.8825	4,008.07	4,329.71	0.0000	4.3300	50.0000	0.0000	(1.4462)	(0.1804)	0.0000	3	(1.6266)	01/06/2025
600894.SH	01/03/2025	SDB3262441818	1,700.00	1.8825	2,962.49	3,200.22	0.0000	4.3300	50.0000	0.0000	(1.0690)	(0.1333)	0.0000	3	(1.2023)	01/06/2025
600894.SH	01/03/2025	SDB3262441818	1,800.00	1.8825	3,136.75	3,388.47	0.0000	4.3300	50.0000	0.0000	(1.1318)	(0.1412)	0.0000	3	(1.2730)	01/06/2025
600894.SH	01/03/2025	SDB3262441818	200.00	1.8825	348.53	376.50	0.0000	4.3300	50.0000	0.0000	(0.1258)	(0.0157)	0.0000	3	(0.1414)	01/06/2025
600894.SH	01/03/2025	SDB3262441818	600.00	1.8825	1,045.58	1,129.49	0.0000	4.3300	50.0000	0.0000	(0.3773)	(0.0471)	0.0000	3	(0.4243)	01/06/2025
600894.SH	01/02/2025	SDB3262441818	1,200.00	1.8484	2,065.47	2,218.13	0.0000	4.3300	50.0000	0.0000	(0.2484)	(0.0308)	0.0000	1	(0.2792)	01/06/2025
600894.SH	01/02/2025	SDB3262441818	4,500.00	1.8484	7,753.77	8,317.98	0.0000	4.3300	50.0000	0.0000	(0.9326)	(0.1155)	0.0000	1	(1.0481)	01/06/2025
600894.SH	01/02/2025	SDB3262441818	100.00	1.8484	170.78	184.84	0.0000	4.3300	50.0000	0.0000	(0.0205)	(0.0026)	0.0000	1	(0.0231)	01/06/2025
600894.SH	01/02/2025	SDB3262441818	700.00	1.8484	1,192.07	1,293.91	0.0000	4.3300	50.0000	0.0000	(0.1434)	(0.0180)	0.0000	1	(0.1613)	01/06/2025
600894.SH	01/02/2025	SDB3262441818	500.00	1.8484	853.67	924.22	0.0000	4.3300	50.0000	0.0000	(0.1027)	(0.0128)	0.0000	1	(0.1155)	01/06/2025
600894.SH	01/02/2025	SDB3262441818	200.00	1.8484	354.92	369.69	0.0000	4.3300	50.0000	0.0000	(0.0427)	(0.0051)	0.0000	1	(0.0478)	01/06/2025
600894.SH	01/02/2025	SDB3262441818	200.00	1.8484	356.54	369.69	0.0000	4.3300	50.0000	0.0000	(0.0429)	(0.0051)	0.0000	1	(0.0480)	01/06/2025
600894.SH	01/02/2025	SDB3262441818	200.00	1.8484	363.52	369.69	0.0000	4.3300	50.0000	0.0000	(0.0437)	(0.0051)	0.0000	1	(0.0489)	01/06/2025
600894.SH	01/02/2025	SDB3262441818	100.00	1.8484	178.74	184.84	0.0000	4.3300	50.0000	0.0000	(0.0215)	(0.0026)	0.0000	1	(0.0241)	01/06/2025
600894.SH	01/02/2025	SDB3262441818	500.00	1.8484	919.45	924.22	0.0000	4.3300	50.0000	0.0000	(0.1106)	(0.0128)	0.0000	1	(0.1234)	01/06/2025
600894.SH	01/02/2025	SDB3262441818	2,400.00	1.8484	4,385.33	4,436.26	0.0000	4.3300	50.0000	0.0000	(0.5275)	(0.0616)	0.0000	1	(0.5891)	01/06/2025
600894.SH	01/02/2025	SDB3262441818	700.00	1.8484	1,219.85	1,293.91	0.0000	4.3300	50.0000	0.0000	(0.1467)	(0.0180)	0.0000	1	(0.1647)	01/06/2025
600894.SH	01/02/2025	SDB3262441818	2,700.00	1.8484	4,705.13	4,990.79	0.0000	4.3300	50.0000	0.0000	(0.5659)	(0.0693)	0.0000	1	(0.6352)	01/06/2025
600894.SH	01/02/2025	SDB3262441818	5,600.00	1.8484	9,758.78	10,351.27	0.0000	4.3300	50.0000	0.0000	(1.1738)	(0.1438)	0.0000	1	(1.3175)	01/06/2025
600894.SH	01/02/2025	SDB3262441818	100.00	1.8484	174.26	184.84	0.0000	4.3300	50.0000	0.0000	(0.0210)	(0.0026)	0.0000	1	(0.0235)	01/06/2025
600894.SH	01/02/2025	SDB3262441818	600.00	1.8484	1,045.58	1,109.06	0.0000	4.3300	50.0000	0.0000	(0.1258)	(0.0154)	0.0000	1	(0.1412)	01/06/2025
600894.SH	01/02/2025	SDB3262441818	300.00	1.8484	522.79	554.53	0.0000	4.3300	50.0000	0.0000	(0.0629)	(0.0077)	0.0000	1	(0.0706)	01/06/2025
600894.SH	01/02/2025	SDB3262441818	1,300.00	1.8484	2,265.43	2,402.97	0.0000	4.3300	50.0000	0.0000	(0.2725)	(0.0334)	0.0000	1	(0.3059)	01/06/2025
600894.SH	01/02/2025	SDB3262441818	2,300.00	1.8484	4,008.07	4,251.41	0.0000	4.3300	50.0000	0.0000	(0.4821)	(0.0590)	0.0000	1	(0.5411)	01/06/2025
600894.SH	01/02/2025	SDB3262441818	1,700.00	1.8484	2,962.49	3,142.35	0.0000	4.3300	50.0000	0.0000	(0.3563)	(0.0436)	0.0000	1	(0.4000)	01/06/2025
600894.SH	01/02/2025	SDB3262441818	1,800.00	1.8484	3,136.75	3,327.19	0.0000	4.3300	50.0000	0.0000	(0.3773)	(0.0462)	0.0000	1	(0.4235)	01/06/2025
600894.SH	01/02/2025	SDB3262441818	200.00	1.8484	348.53	369.69	0.0000	4.3300	50.0000	0.0000	(0.0419)	(0.0051)	0.0000	1	(0.0471)	01/06/2025
600894.SH	01/02/2025	SDB3262441818	600.00	1.8484	1,045.58	1,109.06	0.0000	4.3300	50.0000	0.0000	(0.1258)	(0.0154)	0.0000	1	(0.1412)	01/06/2025
600894.SH	12/31/2024	SDB3262441818	1,200.00	1.7922	2,065.47	2,150.59	0.0000	4.3300	50.0000	0.0000	(0.4969)	(0.0597)	0.0000	2	(0.5566)	01/06/2025
600894.SH	12/31/2024	SDB3262441818	4,500.00	1.7922	7,753.77	8,064.70	0.0000	4.3300	50.0000	0.0000	(1.8652)	(0.2240)	0.0000	2	(2.0892)	01/06/2025
600894.SH	12/31/2024	SDB3262441818	100.00	1.7922	170.78	179.22	0.0000	4.3300	50.0000	0.0000	(0.0411)	(0.0050)	0.0000	2	(0.0461)	01/06/2025
600894.SH	12/31/2024	SDB3262441818	700.00	1.7922	1,192.07	1,254.51	0.0000	4.3300	50.0000	0.0000	(0.2868)	(0.0348)	0.0000	2	(0.3216)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GUANGZHOU GUANGRI STOCK CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600894.SH	12/31/2024	SDB3262441818	500.00	1.7922	853.67	896.08	0.0000	4.3300	50.0000	0.0000	(0.2054)	(0.0249)	0.0000	2	(0.2302)	01/06/2025
600894.SH	12/31/2024	SDB3262441818	200.00	1.7922	354.92	358.43	0.0000	4.3300	50.0000	0.0000	(0.0854)	(0.0100)	0.0000	2	(0.0953)	01/06/2025
600894.SH	12/31/2024	SDB3262441818	200.00	1.7922	356.54	358.43	0.0000	4.3300	50.0000	0.0000	(0.0858)	(0.0100)	0.0000	2	(0.0957)	01/06/2025
600894.SH	12/31/2024	SDB3262441818	200.00	1.7922	363.52	358.43	0.0000	4.3300	50.0000	0.0000	(0.0874)	(0.0100)	0.0000	2	(0.0974)	01/06/2025
600894.SH	12/31/2024	SDB3262441818	100.00	1.7922	178.74	179.22	0.0000	4.3300	50.0000	0.0000	(0.0430)	(0.0050)	0.0000	2	(0.0480)	01/06/2025
600894.SH	12/31/2024	SDB3262441818	500.00	1.7922	919.45	896.08	0.0000	4.3300	50.0000	0.0000	(0.2212)	(0.0249)	0.0000	2	(0.2461)	01/06/2025
600894.SH	12/31/2024	SDB3262441818	2,400.00	1.7922	4,385.33	4,301.17	0.0000	4.3300	50.0000	0.0000	(1.0549)	(0.1195)	0.0000	2	(1.1744)	01/06/2025
600894.SH	12/31/2024	SDB3262441818	700.00	1.7922	1,219.85	1,254.51	0.0000	4.3300	50.0000	0.0000	(0.2934)	(0.0348)	0.0000	2	(0.3283)	01/06/2025
600894.SH	12/31/2024	SDB3262441818	2,700.00	1.7922	4,705.13	4,838.82	0.0000	4.3300	50.0000	0.0000	(1.1318)	(0.1344)	0.0000	2	(1.2663)	01/06/2025
600894.SH	12/31/2024	SDB3262441818	5,600.00	1.7922	9,758.78	10,036.07	0.0000	4.3300	50.0000	0.0000	(2.3475)	(0.2788)	0.0000	2	(2.6263)	01/06/2025
600894.SH	12/31/2024	SDB3262441818	100.00	1.7922	174.26	179.22	0.0000	4.3300	50.0000	0.0000	(0.0419)	(0.0050)	0.0000	2	(0.0469)	01/06/2025
600894.SH	12/31/2024	SDB3262441818	600.00	1.7922	1,045.58	1,075.29	0.0000	4.3300	50.0000	0.0000	(0.2515)	(0.0299)	0.0000	2	(0.2814)	01/06/2025
600894.SH	12/31/2024	SDB3262441818	300.00	1.7922	522.79	537.65	0.0000	4.3300	50.0000	0.0000	(0.1258)	(0.0149)	0.0000	2	(0.1407)	01/06/2025
600894.SH	12/31/2024	SDB3262441818	1,300.00	1.7922	2,265.43	2,329.80	0.0000	4.3300	50.0000	0.0000	(0.5450)	(0.0647)	0.0000	2	(0.6097)	01/06/2025
600894.SH	12/31/2024	SDB3262441818	2,300.00	1.7922	4,008.07	4,121.96	0.0000	4.3300	50.0000	0.0000	(0.9642)	(0.1145)	0.0000	2	(1.0787)	01/06/2025
600894.SH	12/31/2024	SDB3262441818	1,700.00	1.7922	2,962.49	3,046.67	0.0000	4.3300	50.0000	0.0000	(0.7126)	(0.0846)	0.0000	2	(0.7973)	01/06/2025
600894.SH	12/31/2024	SDB3262441818	1,800.00	1.7922	3,136.75	3,225.88	0.0000	4.3300	50.0000	0.0000	(0.7546)	(0.0896)	0.0000	2	(0.8442)	01/06/2025
600894.SH	12/31/2024	SDB3262441818	200.00	1.7922	348.53	358.43	0.0000	4.3300	50.0000	0.0000	(0.0838)	(0.0100)	0.0000	2	(0.0938)	01/06/2025
600894.SH	12/31/2024	SDB3262441818	600.00	1.7922	1,045.58	1,075.29	0.0000	4.3300	50.0000	0.0000	(0.2515)	(0.0299)	0.0000	2	(0.2814)	01/06/2025
600894.SH	12/30/2024	SDB3262441818	1,200.00	1.7645	2,065.47	2,117.35	0.0000	4.3300	50.0000	0.0000	(0.2484)	(0.0294)	0.0000	1	(0.2778)	01/06/2025
600894.SH	12/30/2024	SDB3262441818	4,500.00	1.7645	7,753.77	7,940.07	0.0000	4.3300	50.0000	0.0000	(0.9326)	(0.1103)	0.0000	1	(1.0429)	01/06/2025
600894.SH	12/30/2024	SDB3262441818	100.00	1.7645	170.78	176.45	0.0000	4.3300	50.0000	0.0000	(0.0205)	(0.0025)	0.0000	1	(0.0230)	01/06/2025
600894.SH	12/30/2024	SDB3262441818	700.00	1.7645	1,192.07	1,235.12	0.0000	4.3300	50.0000	0.0000	(0.1434)	(0.0172)	0.0000	1	(0.1605)	01/06/2025
600894.SH	12/30/2024	SDB3262441818	500.00	1.7645	853.67	882.23	0.0000	4.3300	50.0000	0.0000	(0.1027)	(0.0123)	0.0000	1	(0.1149)	01/06/2025
600894.SH	12/30/2024	SDB3262441818	200.00	1.7645	354.92	352.89	0.0000	4.3300	50.0000	0.0000	(0.0427)	(0.0049)	0.0000	1	(0.0476)	01/06/2025
600894.SH	12/30/2024	SDB3262441818	200.00	1.7645	356.54	352.89	0.0000	4.3300	50.0000	0.0000	(0.0429)	(0.0049)	0.0000	1	(0.0478)	01/06/2025
600894.SH	12/30/2024	SDB3262441818	200.00	1.7645	363.52	352.89	0.0000	4.3300	50.0000	0.0000	(0.0437)	(0.0049)	0.0000	1	(0.0486)	01/06/2025
600894.SH	12/30/2024	SDB3262441818	100.00	1.7645	178.74	176.45	0.0000	4.3300	50.0000	0.0000	(0.0215)	(0.0025)	0.0000	1	(0.0239)	01/06/2025
600894.SH	12/30/2024	SDB3262441818	500.00	1.7645	919.45	882.23	0.0000	4.3300	50.0000	0.0000	(0.1106)	(0.0123)	0.0000	1	(0.1228)	01/06/2025
600894.SH	12/30/2024	SDB3262441818	2,400.00	1.7645	4,385.33	4,234.70	0.0000	4.3300	50.0000	0.0000	(0.5275)	(0.0588)	0.0000	1	(0.5863)	01/06/2025
600894.SH	12/30/2024	SDB3262441818	700.00	1.7645	1,219.85	1,235.12	0.0000	4.3300	50.0000	0.0000	(0.1467)	(0.0172)	0.0000	1	(0.1639)	01/06/2025
600894.SH	12/30/2024	SDB3262441818	2,700.00	1.7645	4,705.13	4,764.04	0.0000	4.3300	50.0000	0.0000	(0.5659)	(0.0662)	0.0000	1	(0.6321)	01/06/2025
600894.SH	12/30/2024	SDB3262441818	5,600.00	1.7645	9,758.78	9,880.98	0.0000	4.3300	50.0000	0.0000	(1.1738)	(0.1372)	0.0000	1	(1.3110)	01/06/2025
600894.SH	12/30/2024	SDB3262441818	100.00	1.7645	174.26	176.45	0.0000	4.3300	50.0000	0.0000	(0.0210)	(0.0025)	0.0000	1	(0.0234)	01/06/2025
600894.SH	12/30/2024	SDB3262441818	600.00	1.7645	1,045.58	1,058.68	0.0000	4.3300	50.0000	0.0000	(0.1258)	(0.0147)	0.0000	1	(0.1405)	01/06/2025
600894.SH	12/30/2024	SDB3262441818	300.00	1.7645	522.79	529.34	0.0000	4.3300	50.0000	0.0000	(0.0629)	(0.0074)	0.0000	1	(0.0702)	01/06/2025
600894.SH	12/30/2024	SDB3262441818	1,300.00	1.7645	2,265.43	2,293.80	0.0000	4.3300	50.0000	0.0000	(0.2725)	(0.0319)	0.0000	1	(0.3043)	01/06/2025
600894.SH	12/30/2024	SDB3262441818	2,300.00	1.7645	4,008.07	4,058.26	0.0000	4.3300	50.0000	0.0000	(0.4821)	(0.0564)	0.0000	1	(0.5384)	01/06/2025
600894.SH	12/30/2024	SDB3262441818	1,700.00	1.7645	2,962.49	2,999.58	0.0000	4.3300	50.0000	0.0000	(0.3563)	(0.0417)	0.0000	1	(0.3980)	01/06/2025
600894.SH	12/30/2024	SDB3262441818	1,800.00	1.7645	3,136.75	3,176.03	0.0000	4.3300	50.0000	0.0000	(0.3773)	(0.0441)	0.0000	1	(0.4214)	01/06/2025
600894.SH	12/30/2024	SDB3262441818	200.00	1.7645	348.53	352.89	0.0000	4.3300	50.0000	0.0000	(0.0419)	(0.0049)	0.0000	1	(0.0468)	01/06/2025
600894.SH	12/30/2024	SDB3262441818	600.00	1.7645	1,045.58	1,058.68	0.0000	4.3300	50.0000	0.0000	(0.1258)	(0.0147)	0.0000	1	(0.1405)	01/06/2025
600894.SH	12/27/2024	SDB3262441818	1,200.00	1.7447	2,065.47	2,093.60	0.0000	4.3300	50.0000	0.0000	(0.7453)	(0.0872)	0.0000	3	(0.8325)	01/06/2025
600894.SH	12/27/2024	SDB3262441818	4,500.00	1.7447	7,753.77	7,850.98	0.0000	4.3300	50.0000	0.0000	(2.7978)	(0.3271)	0.0000	3	(3.1249)	01/06/2025
600894.SH	12/27/2024	SDB3262441818	100.00	1.7447	170.78	174.47	0.0000	4.3300	50.0000	0.0000	(0.0616)	(0.0073)	0.0000	3	(0.0689)	01/06/2025
600894.SH	12/27/2024	SDB3262441818	700.00	1.7447	1,192.07	1,221.26	0.0000	4.3300	50.0000	0.0000	(0.4301)	(0.0509)	0.0000	3	(0.4810)	01/06/2025
600894.SH	12/27/2024	SDB3262441818	500.00	1.7447	853.67	872.33	0.0000	4.3300	50.0000	0.0000	(0.3080)	(0.0363)	0.0000	3	(0.3444)	01/06/2025
600894.SH	12/27/2024	SDB3262441818	200.00	1.7447	354.92	348.93	0.0000	4.3300	50.0000	0.0000	(0.1281)	(0.0145)	0.0000	3	(0.1426)	01/06/2025
600894.SH	12/27/2024	SDB3262441818	200.00	1.7447	356.54	348.93	0.0000	4.3300	50.0000	0.0000	(0.1287)	(0.0145)	0.0000	3	(0.1432)	01/06/2025
600894.SH	12/27/2024	SDB3262441818	200.00	1.7447	363.52	348.93	0.0000	4.3300	50.0000	0.0000	(0.1312)	(0.0145)	0.0000	3	(0.1457)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GUANGZHOU GUANGRI STOCK CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600894.SH	12/27/2024	SDB3262441818	100.00	1.7447	178.74	174.47	0.0000	4.3300	50.0000	0.0000	(0.0645)	(0.0073)	0.0000	3	(0.0718)	01/06/2025
600894.SH	12/27/2024	SDB3262441818	500.00	1.7447	919.45	872.33	0.0000	4.3300	50.0000	0.0000	(0.3318)	(0.0363)	0.0000	3	(0.3681)	01/06/2025
600894.SH	12/27/2024	SDB3262441818	2,400.00	1.7447	4,385.33	4,187.19	0.0000	4.3300	50.0000	0.0000	(1.5824)	(0.1745)	0.0000	3	(1.7568)	01/06/2025
600894.SH	12/27/2024	SDB3262441818	700.00	1.7447	1,219.85	1,221.26	0.0000	4.3300	50.0000	0.0000	(0.4402)	(0.0509)	0.0000	3	(0.4910)	01/06/2025
600894.SH	12/27/2024	SDB3262441818	2,700.00	1.7447	4,705.13	4,710.59	0.0000	4.3300	50.0000	0.0000	(1.6978)	(0.1963)	0.0000	3	(1.8940)	01/06/2025
600894.SH	12/27/2024	SDB3262441818	5,600.00	1.7447	9,758.78	9,770.11	0.0000	4.3300	50.0000	0.0000	(3.5213)	(0.4071)	0.0000	3	(3.9284)	01/06/2025
600894.SH	12/27/2024	SDB3262441818	100.00	1.7447	174.26	174.47	0.0000	4.3300	50.0000	0.0000	(0.0629)	(0.0073)	0.0000	3	(0.0701)	01/06/2025
600894.SH	12/27/2024	SDB3262441818	600.00	1.7447	1,045.58	1,046.80	0.0000	4.3300	50.0000	0.0000	(0.3773)	(0.0436)	0.0000	3	(0.4209)	01/06/2025
600894.SH	12/27/2024	SDB3262441818	300.00	1.7447	522.79	523.40	0.0000	4.3300	50.0000	0.0000	(0.1886)	(0.0218)	0.0000	3	(0.2104)	01/06/2025
600894.SH	12/27/2024	SDB3262441818	1,300.00	1.7447	2,265.43	2,268.06	0.0000	4.3300	50.0000	0.0000	(0.8174)	(0.0945)	0.0000	3	(0.9119)	01/06/2025
600894.SH	12/27/2024	SDB3262441818	2,300.00	1.7447	4,008.07	4,012.72	0.0000	4.3300	50.0000	0.0000	(1.4462)	(0.1672)	0.0000	3	(1.6134)	01/06/2025
600894.SH	12/27/2024	SDB3262441818	1,700.00	1.7447	2,962.49	2,965.93	0.0000	4.3300	50.0000	0.0000	(1.0690)	(0.1236)	0.0000	3	(1.1925)	01/06/2025
600894.SH	12/27/2024	SDB3262441818	1,800.00	1.7447	3,136.75	3,140.39	0.0000	4.3300	50.0000	0.0000	(1.1318)	(0.1308)	0.0000	3	(1.2627)	01/06/2025
600894.SH	12/27/2024	SDB3262441818	200.00	1.7447	348.53	348.93	0.0000	4.3300	50.0000	0.0000	(0.1258)	(0.0145)	0.0000	3	(0.1403)	01/06/2025
600894.SH	12/27/2024	SDB3262441818	600.00	1.7447	1,045.58	1,046.80	0.0000	4.3300	50.0000	0.0000	(0.3773)	(0.0436)	0.0000	3	(0.4209)	01/06/2025
600894.SH	12/26/2024	SDB3262441818	1,200.00	1.7405	2,065.47	2,088.60	0.0000	4.3300	50.0000	0.0000	(0.0290)	(0.0000)	0.0000	1	(0.2774)	01/06/2025
600894.SH	12/26/2024	SDB3262441818	4,500.00	1.7405	7,753.77	7,832.24	0.0000	4.3300	50.0000	0.0000	(0.9326)	(0.1088)	0.0000	1	(1.0414)	01/06/2025
600894.SH	12/26/2024	SDB3262441818	100.00	1.7405	170.78	174.05	0.0000	4.3300	50.0000	0.0000	(0.0024)	(0.0000)	0.0000	1	(0.0230)	01/06/2025
600894.SH	12/26/2024	SDB3262441818	700.00	1.7405	1,192.07	1,218.35	0.0000	4.3300	50.0000	0.0000	(0.1434)	(0.0169)	0.0000	1	(0.1603)	01/06/2025
600894.SH	12/26/2024	SDB3262441818	500.00	1.7405	853.67	870.25	0.0000	4.3300	50.0000	0.0000	(0.1027)	(0.0121)	0.0000	1	(0.1148)	01/06/2025
600894.SH	12/26/2024	SDB3262441818	200.00	1.7405	354.92	348.10	0.0000	4.3300	50.0000	0.0000	(0.0427)	(0.0048)	0.0000	1	(0.0475)	01/06/2025
600894.SH	12/26/2024	SDB3262441818	200.00	1.7405	356.54	348.10	0.0000	4.3300	50.0000	0.0000	(0.0429)	(0.0048)	0.0000	1	(0.0477)	01/06/2025
600894.SH	12/26/2024	SDB3262441818	200.00	1.7405	363.52	348.10	0.0000	4.3300	50.0000	0.0000	(0.0437)	(0.0048)	0.0000	1	(0.0486)	01/06/2025
600894.SH	12/26/2024	SDB3262441818	100.00	1.7405	178.74	174.05	0.0000	4.3300	50.0000	0.0000	(0.0215)	(0.0024)	0.0000	1	(0.0239)	01/06/2025
600894.SH	12/26/2024	SDB3262441818	500.00	1.7405	919.45	870.25	0.0000	4.3300	50.0000	0.0000	(0.1106)	(0.0121)	0.0000	1	(0.1227)	01/06/2025
600894.SH	12/26/2024	SDB3262441818	2,400.00	1.7405	4,385.33	4,177.20	0.0000	4.3300	50.0000	0.0000	(0.5275)	(0.0580)	0.0000	1	(0.5855)	01/06/2025
600894.SH	12/26/2024	SDB3262441818	700.00	1.7405	1,219.85	1,218.35	0.0000	4.3300	50.0000	0.0000	(0.1467)	(0.0169)	0.0000	1	(0.1636)	01/06/2025
600894.SH	12/26/2024	SDB3262441818	2,700.00	1.7405	4,705.13	4,699.34	0.0000	4.3300	50.0000	0.0000	(0.5659)	(0.0653)	0.0000	1	(0.6312)	01/06/2025
600894.SH	12/26/2024	SDB3262441818	5,600.00	1.7405	9,758.78	9,746.79	0.0000	4.3300	50.0000	0.0000	(1.1738)	(0.1354)	0.0000	1	(1.3091)	01/06/2025
600894.SH	12/26/2024	SDB3262441818	100.00	1.7405	174.26	174.05	0.0000	4.3300	50.0000	0.0000	(0.0210)	(0.0024)	0.0000	1	(0.0234)	01/06/2025
600894.SH	12/26/2024	SDB3262441818	600.00	1.7405	1,045.58	1,044.30	0.0000	4.3300	50.0000	0.0000	(0.1258)	(0.0145)	0.0000	1	(0.1403)	01/06/2025
600894.SH	12/26/2024	SDB3262441818	300.00	1.7405	522.79	522.15	0.0000	4.3300	50.0000	0.0000	(0.0629)	(0.0073)	0.0000	1	(0.0701)	01/06/2025
600894.SH	12/26/2024	SDB3262441818	1,300.00	1.7405	2,265.43	2,262.65	0.0000	4.3300	50.0000	0.0000	(0.2725)	(0.0314)	0.0000	1	(0.3039)	01/06/2025
600894.SH	12/26/2024	SDB3262441818	2,300.00	1.7405	4,008.07	4,003.15	0.0000	4.3300	50.0000	0.0000	(0.4821)	(0.0556)	0.0000	1	(0.5377)	01/06/2025
600894.SH	12/26/2024	SDB3262441818	1,700.00	1.7405	2,962.49	2,958.85	0.0000	4.3300	50.0000	0.0000	(0.3563)	(0.0411)	0.0000	1	(0.3974)	01/06/2025
600894.SH	12/26/2024	SDB3262441818	1,800.00	1.7405	3,136.75	3,132.90	0.0000	4.3300	50.0000	0.0000	(0.3773)	(0.0435)	0.0000	1	(0.4208)	01/06/2025
600894.SH	12/26/2024	SDB3262441818	200.00	1.7405	348.53	348.10	0.0000	4.3300	50.0000	0.0000	(0.0419)	(0.0048)	0.0000	1	(0.0468)	01/06/2025
600894.SH	12/26/2024	SDB3262441818	600.00	1.7405	1,045.58	1,044.30	0.0000	4.3300	50.0000	0.0000	(0.1258)	(0.0145)	0.0000	1	(0.1403)	01/06/2025
600894.SH	12/24/2024	SDB3262441818	1,200.00	1.7405	2,065.47	2,088.60	0.0000	4.3300	50.0000	0.0000	(0.4969)	(0.0580)	0.0000	2	(0.5549)	01/06/2025
600894.SH	12/24/2024	SDB3262441818	4,500.00	1.7405	7,753.77	7,832.24	0.0000	4.3300	50.0000	0.0000	(1.8652)	(0.2176)	0.0000	2	(2.0828)	01/06/2025
600894.SH	12/24/2024	SDB3262441818	100.00	1.7405	170.78	174.05	0.0000	4.3300	50.0000	0.0000	(0.0411)	(0.0048)	0.0000	2	(0.0459)	01/06/2025
600894.SH	12/24/2024	SDB3262441818	700.00	1.7405	1,192.07	1,218.35	0.0000	4.3300	50.0000	0.0000	(0.2868)	(0.0338)	0.0000	2	(0.3206)	01/06/2025
600894.SH	12/24/2024	SDB3262441818	500.00	1.7405	853.67	870.25	0.0000	4.3300	50.0000	0.0000	(0.2054)	(0.0242)	0.0000	2	(0.2295)	01/06/2025
600894.SH	12/24/2024	SDB3262441818	200.00	1.7405	354.92	348.10	0.0000	4.3300	50.0000	0.0000	(0.0854)	(0.0097)	0.0000	2	(0.0950)	01/06/2025
600894.SH	12/24/2024	SDB3262441818	200.00	1.7405	356.54	348.10	0.0000	4.3300	50.0000	0.0000	(0.0858)	(0.0097)	0.0000	2	(0.0954)	01/06/2025
600894.SH	12/24/2024	SDB3262441818	200.00	1.7405	363.52	348.10	0.0000	4.3300	50.0000	0.0000	(0.0874)	(0.0097)	0.0000	2	(0.0971)	01/06/2025
600894.SH	12/24/2024	SDB3262441818	100.00	1.7405	178.74	174.05	0.0000	4.3300	50.0000	0.0000	(0.0430)	(0.0048)	0.0000	2	(0.0478)	01/06/2025
600894.SH	12/24/2024	SDB3262441818	500.00	1.7405	919.45	870.25	0.0000	4.3300	50.0000	0.0000	(0.2212)	(0.0242)	0.0000	2	(0.2454)	01/06/2025
600894.SH	12/24/2024	SDB3262441818	2,400.00	1.7405	4,385.33	4,177.20	0.0000	4.3300	50.0000	0.0000	(0.10549)	(0.1160)	0.0000	2	(1.1709)	01/06/2025
600894.SH	12/24/2024	SDB3262441818	700.00	1.7405	1,219.85	1,218.35	0.0000	4.3300	50.0000	0.0000	(0.2934)	(0.0338)	0.0000	2	(0.3273)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GUANGZHOU GUANGRI STOCK CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600894.SH	12/24/2024	SDB3262441818	2,700.00	1.7405	4,705.13	4,699.34	0.0000	4.3300	50.0000	0.0000	(1.1318)	(0.1305)	0.0000	2	(1.2624)	01/06/2025
600894.SH	12/24/2024	SDB3262441818	5,600.00	1.7405	9,758.78	9,746.79	0.0000	4.3300	50.0000	0.0000	(2.3475)	(0.2707)	0.0000	2	(2.6183)	01/06/2025
600894.SH	12/24/2024	SDB3262441818	100.00	1.7405	174.26	174.05	0.0000	4.3300	50.0000	0.0000	(0.0419)	(0.0048)	0.0000	2	(0.0468)	01/06/2025
600894.SH	12/24/2024	SDB3262441818	600.00	1.7405	1,045.58	1,044.30	0.0000	4.3300	50.0000	0.0000	(0.2515)	(0.0290)	0.0000	2	(0.2805)	01/06/2025
600894.SH	12/24/2024	SDB3262441818	300.00	1.7405	522.79	522.15	0.0000	4.3300	50.0000	0.0000	(0.1258)	(0.0145)	0.0000	2	(0.1403)	01/06/2025
600894.SH	12/24/2024	SDB3262441818	1,300.00	1.7405	2,265.43	2,262.65	0.0000	4.3300	50.0000	0.0000	(0.5450)	(0.0629)	0.0000	2	(0.6078)	01/06/2025
600894.SH	12/24/2024	SDB3262441818	2,300.00	1.7405	4,008.07	4,003.15	0.0000	4.3300	50.0000	0.0000	(0.9642)	(0.1112)	0.0000	2	(1.0754)	01/06/2025
600894.SH	12/24/2024	SDB3262441818	1,700.00	1.7405	2,962.49	2,958.85	0.0000	4.3300	50.0000	0.0000	(0.7126)	(0.0822)	0.0000	2	(0.7948)	01/06/2025
600894.SH	12/24/2024	SDB3262441818	1,800.00	1.7405	3,136.75	3,132.90	0.0000	4.3300	50.0000	0.0000	(0.7546)	(0.0870)	0.0000	2	(0.8416)	01/06/2025
600894.SH	12/24/2024	SDB3262441818	200.00	1.7405	348.53	348.10	0.0000	4.3300	50.0000	0.0000	(0.0838)	(0.0097)	0.0000	2	(0.0935)	01/06/2025
600894.SH	12/24/2024	SDB3262441818	600.00	1.7405	1,045.58	1,044.30	0.0000	4.3300	50.0000	0.0000	(0.2515)	(0.0290)	0.0000	2	(0.2805)	01/06/2025
600894.SH	12/23/2024	SDB3262441818	100.00	1.7064	170.78	170.64	0.0000	4.3300	50.0000	0.0000	(0.0205)	(0.0024)	0.0000	1	(0.0229)	01/06/2025
600894.SH	12/23/2024	SDB3262441818	700.00	1.7064	1,192.07	1,194.45	0.0000	4.3300	50.0000	0.0000	(0.1434)	(0.0166)	0.0000	1	(0.1600)	01/06/2025
600894.SH	12/23/2024	SDB3262441818	500.00	1.7064	853.67	853.18	0.0000	4.3300	50.0000	0.0000	(0.1027)	(0.0118)	0.0000	1	(0.1145)	01/06/2025
600894.SH	12/23/2024	SDB3262441818	200.00	1.7064	354.92	341.27	0.0000	4.3300	50.0000	0.0000	(0.0427)	(0.0047)	0.0000	1	(0.0474)	01/06/2025
600894.SH	12/23/2024	SDB3262441818	200.00	1.7064	356.54	341.27	0.0000	4.3300	50.0000	0.0000	(0.0429)	(0.0047)	0.0000	1	(0.0476)	01/06/2025
600894.SH	12/23/2024	SDB3262441818	200.00	1.7064	363.52	341.27	0.0000	4.3300	50.0000	0.0000	(0.0437)	(0.0047)	0.0000	1	(0.0485)	01/06/2025
600894.SH	12/23/2024	SDB3262441818	100.00	1.7064	178.74	170.64	0.0000	4.3300	50.0000	0.0000	(0.0215)	(0.0024)	0.0000	1	(0.0239)	01/06/2025
600894.SH	12/23/2024	SDB3262441818	500.00	1.7064	919.45	853.18	0.0000	4.3300	50.0000	0.0000	(0.1106)	(0.0118)	0.0000	1	(0.1224)	01/06/2025
600894.SH	12/23/2024	SDB3262441818	2,400.00	1.7064	4,385.33	4,095.25	0.0000	4.3300	50.0000	0.0000	(0.5275)	(0.0569)	0.0000	1	(0.5843)	01/06/2025
600894.SH	12/23/2024	SDB3262441818	700.00	1.7064	1,219.85	1,194.45	0.0000	4.3300	50.0000	0.0000	(0.1467)	(0.0166)	0.0000	1	(0.1633)	01/06/2025
600894.SH	12/23/2024	SDB3262441818	2,700.00	1.7064	4,705.13	4,607.16	0.0000	4.3300	50.0000	0.0000	(0.5659)	(0.0640)	0.0000	1	(0.6299)	01/06/2025
600894.SH	12/23/2024	SDB3262441818	5,600.00	1.7064	9,758.78	9,555.58	0.0000	4.3300	50.0000	0.0000	(1.1738)	(0.1327)	0.0000	1	(1.3065)	01/06/2025
600894.SH	12/23/2024	SDB3262441818	100.00	1.7064	174.26	170.64	0.0000	4.3300	50.0000	0.0000	(0.0210)	(0.0024)	0.0000	1	(0.0233)	01/06/2025
600894.SH	12/23/2024	SDB3262441818	600.00	1.7064	1,045.58	1,023.81	0.0000	4.3300	50.0000	0.0000	(0.1258)	(0.0142)	0.0000	1	(0.1400)	01/06/2025
600894.SH	12/23/2024	SDB3262441818	300.00	1.7064	522.79	511.91	0.0000	4.3300	50.0000	0.0000	(0.0629)	(0.0071)	0.0000	1	(0.0700)	01/06/2025
600894.SH	12/23/2024	SDB3262441818	1,300.00	1.7064	2,265.43	2,218.26	0.0000	4.3300	50.0000	0.0000	(0.2725)	(0.0308)	0.0000	1	(0.3033)	01/06/2025
600894.SH	12/23/2024	SDB3262441818	2,300.00	1.7064	4,008.07	3,924.61	0.0000	4.3300	50.0000	0.0000	(0.4821)	(0.0545)	0.0000	1	(0.5366)	01/06/2025
600894.SH	12/23/2024	SDB3262441818	1,700.00	1.7064	2,962.49	2,900.80	0.0000	4.3300	50.0000	0.0000	(0.3563)	(0.0403)	0.0000	1	(0.3966)	01/06/2025
600894.SH	12/23/2024	SDB3262441818	1,800.00	1.7064	3,136.75	3,071.44	0.0000	4.3300	50.0000	0.0000	(0.3773)	(0.0427)	0.0000	1	(0.4199)	01/06/2025
600894.SH	12/23/2024	SDB3262441818	200.00	1.7064	348.53	341.27	0.0000	4.3300	50.0000	0.0000	(0.0419)	(0.0047)	0.0000	1	(0.0467)	01/06/2025
600894.SH	12/23/2024	SDB3262441818	600.00	1.7064	1,045.58	1,023.81	0.0000	4.3300	50.0000	0.0000	(0.1258)	(0.0142)	0.0000	1	(0.1400)	01/06/2025
600894.SH	12/20/2024	SDB3262441818	700.00	1.6923	1,192.07	1,184.61	0.0000	4.3300	50.0000	0.0000	(0.4301)	(0.0494)	0.0000	3	(0.4795)	01/06/2025
600894.SH	12/20/2024	SDB3262441818	500.00	1.6923	853.67	846.15	0.0000	4.3300	50.0000	0.0000	(0.3080)	(0.0353)	0.0000	3	(0.3433)	01/06/2025
600894.SH	12/20/2024	SDB3262441818	200.00	1.6923	354.92	338.46	0.0000	4.3300	50.0000	0.0000	(0.1281)	(0.0141)	0.0000	3	(0.1422)	01/06/2025
600894.SH	12/20/2024	SDB3262441818	200.00	1.6923	356.54	338.46	0.0000	4.3300	50.0000	0.0000	(0.1287)	(0.0141)	0.0000	3	(0.1428)	01/06/2025
600894.SH	12/20/2024	SDB3262441818	200.00	1.6923	363.52	338.46	0.0000	4.3300	50.0000	0.0000	(0.1312)	(0.0141)	0.0000	3	(0.1453)	01/06/2025
600894.SH	12/20/2024	SDB3262441818	100.00	1.6923	178.74	169.23	0.0000	4.3300	50.0000	0.0000	(0.0645)	(0.0071)	0.0000	3	(0.0715)	01/06/2025
600894.SH	12/20/2024	SDB3262441818	500.00	1.6923	919.45	846.15	0.0000	4.3300	50.0000	0.0000	(0.3318)	(0.0353)	0.0000	3	(0.3670)	01/06/2025
600894.SH	12/20/2024	SDB3262441818	2,400.00	1.6923	4,385.33	4,061.52	0.0000	4.3300	50.0000	0.0000	(1.5824)	(0.1692)	0.0000	3	(1.7516)	01/06/2025
600894.SH	12/20/2024	SDB3262441818	700.00	1.6923	1,219.85	1,184.61	0.0000	4.3300	50.0000	0.0000	(0.4402)	(0.0494)	0.0000	3	(0.4895)	01/06/2025
600894.SH	12/20/2024	SDB3262441818	2,700.00	1.6923	4,705.13	4,569.21	0.0000	4.3300	50.0000	0.0000	(1.6978)	(0.1904)	0.0000	3	(1.8881)	01/06/2025
600894.SH	12/20/2024	SDB3262441818	5,600.00	1.6923	9,758.78	9,476.88	0.0000	4.3300	50.0000	0.0000	(3.5213)	(0.3949)	0.0000	3	(3.9162)	01/06/2025
600894.SH	12/20/2024	SDB3262441818	100.00	1.6923	174.26	169.23	0.0000	4.3300	50.0000	0.0000	(0.0629)	(0.0071)	0.0000	3	(0.0699)	01/06/2025
600894.SH	12/20/2024	SDB3262441818	600.00	1.6923	1,045.58	1,015.38	0.0000	4.3300	50.0000	0.0000	(0.3773)	(0.0423)	0.0000	3	(0.4196)	01/06/2025
600894.SH	12/20/2024	SDB3262441818	300.00	1.6923	522.79	507.69	0.0000	4.3300	50.0000	0.0000	(0.1886)	(0.0212)	0.0000	3	(0.2098)	01/06/2025
600894.SH	12/20/2024	SDB3262441818	1,300.00	1.6923	2,265.43	2,199.99	0.0000	4.3300	50.0000	0.0000	(0.8174)	(0.0917)	0.0000	3	(0.9091)	01/06/2025
600894.SH	12/20/2024	SDB3262441818	2,300.00	1.6923	4,008.07	3,892.29	0.0000	4.3300	50.0000	0.0000	(1.4462)	(0.1622)	0.0000	3	(1.6084)	01/06/2025
600894.SH	12/20/2024	SDB3262441818	1,700.00	1.6923	2,962.49	2,876.91	0.0000	4.3300	50.0000	0.0000	(1.0690)	(0.1199)	0.0000	3	(1.1888)	01/06/2025
600894.SH	12/20/2024	SDB3262441818	1,800.00	1.6923	3,136.75	3,046.14	0.0000	4.3300	50.0000	0.0000	(1.1318)	(0.1269)	0.0000	3	(1.2588)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GUANGZHOU GUANGRI STOCK CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600894.SH	12/20/2024	SDB3262441818	200.00	1.6923	348.53	338.46	0.0000	4.3300	50.0000	0.0000	(0.1258)	(0.0141)	0.0000	3	(0.1399)	01/06/2025
600894.SH	12/20/2024	SDB3262441818	600.00	1.6923	1,045.58	1,015.38	0.0000	4.3300	50.0000	0.0000	(0.3773)	(0.0423)	0.0000	3	(0.4196)	01/06/2025
600894.SH	12/19/2024	SDB3262441818	200.00	1.7277	354.92	345.53	0.0000	4.5800	50.0000	0.0000	(0.0452)	(0.0048)	0.0000	1	(0.0500)	01/06/2025
600894.SH	12/19/2024	SDB3262441818	200.00	1.7277	356.54	345.53	0.0000	4.5800	50.0000	0.0000	(0.0454)	(0.0048)	0.0000	1	(0.0502)	01/06/2025
600894.SH	12/19/2024	SDB3262441818	200.00	1.7277	363.52	345.53	0.0000	4.5800	50.0000	0.0000	(0.0462)	(0.0048)	0.0000	1	(0.0510)	01/06/2025
600894.SH	12/19/2024	SDB3262441818	100.00	1.7277	178.74	172.77	0.0000	4.5800	50.0000	0.0000	(0.0227)	(0.0024)	0.0000	1	(0.0251)	01/06/2025
600894.SH	12/19/2024	SDB3262441818	500.00	1.7277	919.45	863.83	0.0000	4.5800	50.0000	0.0000	(0.1170)	(0.0120)	0.0000	1	(0.1290)	01/06/2025
600894.SH	12/19/2024	SDB3262441818	2,400.00	1.7277	4,385.33	4,146.36	0.0000	4.5800	50.0000	0.0000	(0.5579)	(0.0576)	0.0000	1	(6.155)	01/06/2025
600894.SH	12/19/2024	SDB3262441818	700.00	1.7277	1,219.85	1,209.36	0.0000	4.5800	50.0000	0.0000	(0.1552)	(0.0168)	0.0000	1	(0.1720)	01/06/2025
600894.SH	12/19/2024	SDB3262441818	2,700.00	1.7277	4,705.13	4,664.66	0.0000	4.5800	50.0000	0.0000	(0.5986)	(0.0648)	0.0000	1	(6.6834)	01/06/2025
600894.SH	12/19/2024	SDB3262441818	5,600.00	1.7277	9,758.78	9,674.85	0.0000	4.5800	50.0000	0.0000	(1.2415)	(0.1344)	0.0000	1	(1.3759)	01/06/2025
600894.SH	12/19/2024	SDB3262441818	100.00	1.7277	174.26	172.77	0.0000	4.5800	50.0000	0.0000	(0.0222)	(0.0024)	0.0000	1	(0.0246)	01/06/2025
600894.SH	12/19/2024	SDB3262441818	600.00	1.7277	1,045.58	1,036.59	0.0000	4.5800	50.0000	0.0000	(0.1330)	(0.0144)	0.0000	1	(0.1474)	01/06/2025
600894.SH	12/19/2024	SDB3262441818	300.00	1.7277	522.79	518.30	0.0000	4.5800	50.0000	0.0000	(0.0665)	(0.0072)	0.0000	1	(0.0737)	01/06/2025
600894.SH	12/19/2024	SDB3262441818	1,300.00	1.7277	2,265.43	2,245.95	0.0000	4.5800	50.0000	0.0000	(0.2882)	(0.0312)	0.0000	1	(0.3194)	01/06/2025
600894.SH	12/19/2024	SDB3262441818	2,300.00	1.7277	4,008.07	3,973.60	0.0000	4.5800	50.0000	0.0000	(0.5099)	(0.0552)	0.0000	1	(5.5651)	01/06/2025
600894.SH	12/19/2024	SDB3262441818	1,700.00	1.7277	2,962.49	2,937.01	0.0000	4.5800	50.0000	0.0000	(0.3769)	(0.0408)	0.0000	1	(0.4177)	01/06/2025
600894.SH	12/19/2024	SDB3262441818	1,800.00	1.7277	3,136.75	3,109.77	0.0000	4.5800	50.0000	0.0000	(0.3991)	(0.0432)	0.0000	1	(4.4423)	01/06/2025
600894.SH	12/19/2024	SDB3262441818	200.00	1.7277	348.53	345.53	0.0000	4.5800	50.0000	0.0000	(0.0443)	(0.0048)	0.0000	1	(0.0491)	01/06/2025
600894.SH	12/19/2024	SDB3262441818	600.00	1.7277	1,045.58	1,036.59	0.0000	4.5800	50.0000	0.0000	(0.1330)	(0.0144)	0.0000	1	(0.1474)	01/06/2025
600894.SH	12/18/2024	SDB3262441818	200.00	1.7671	354.92	353.43	0.0000	4.5800	50.0000	0.0000	(0.0452)	(0.0049)	0.0000	1	(0.0501)	01/06/2025
600894.SH	12/18/2024	SDB3262441818	200.00	1.7671	356.54	353.43	0.0000	4.5800	50.0000	0.0000	(0.0454)	(0.0049)	0.0000	1	(0.0503)	01/06/2025
600894.SH	12/18/2024	SDB3262441818	200.00	1.7671	363.52	353.43	0.0000	4.5800	50.0000	0.0000	(0.0462)	(0.0049)	0.0000	1	(0.0512)	01/06/2025
600894.SH	12/18/2024	SDB3262441818	100.00	1.7671	178.74	176.71	0.0000	4.5800	50.0000	0.0000	(0.0227)	(0.0025)	0.0000	1	(0.0252)	01/06/2025
600894.SH	12/18/2024	SDB3262441818	500.00	1.7671	919.45	883.57	0.0000	4.5800	50.0000	0.0000	(0.1170)	(0.0123)	0.0000	1	(0.1292)	01/06/2025
600894.SH	12/18/2024	SDB3262441818	2,400.00	1.7671	4,385.33	4,241.11	0.0000	4.5800	50.0000	0.0000	(0.5579)	(0.0589)	0.0000	1	(6.168)	01/06/2025
600894.SH	12/18/2024	SDB3262441818	700.00	1.7671	1,219.85	1,236.99	0.0000	4.5800	50.0000	0.0000	(0.1552)	(0.0172)	0.0000	1	(0.1724)	01/06/2025
600894.SH	12/18/2024	SDB3262441818	2,700.00	1.7671	4,705.13	4,771.25	0.0000	4.5800	50.0000	0.0000	(0.5986)	(0.0663)	0.0000	1	(6.6649)	01/06/2025
600894.SH	12/18/2024	SDB3262441818	5,600.00	1.7671	9,758.78	9,895.93	0.0000	4.5800	50.0000	0.0000	(1.2415)	(0.1374)	0.0000	1	(1.3790)	01/06/2025
600894.SH	12/18/2024	SDB3262441818	100.00	1.7671	174.26	176.71	0.0000	4.5800	50.0000	0.0000	(0.0222)	(0.0025)	0.0000	1	(0.0246)	01/06/2025
600894.SH	12/18/2024	SDB3262441818	600.00	1.7671	1,045.58	1,060.28	0.0000	4.5800	50.0000	0.0000	(0.1330)	(0.0147)	0.0000	1	(0.1477)	01/06/2025
600894.SH	12/18/2024	SDB3262441818	300.00	1.7671	522.79	530.14	0.0000	4.5800	50.0000	0.0000	(0.0665)	(0.0074)	0.0000	1	(0.0739)	01/06/2025
600894.SH	12/18/2024	SDB3262441818	1,300.00	1.7671	2,265.43	2,297.27	0.0000	4.5800	50.0000	0.0000	(0.2882)	(0.0319)	0.0000	1	(0.3201)	01/06/2025
600894.SH	12/18/2024	SDB3262441818	2,300.00	1.7671	4,008.07	4,064.40	0.0000	4.5800	50.0000	0.0000	(0.5099)	(0.0565)	0.0000	1	(5.5664)	01/06/2025
600894.SH	12/18/2024	SDB3262441818	1,700.00	1.7671	2,962.49	3,004.12	0.0000	4.5800	50.0000	0.0000	(0.3769)	(0.0417)	0.0000	1	(0.4186)	01/06/2025
600894.SH	12/18/2024	SDB3262441818	1,800.00	1.7671	3,136.75	3,180.84	0.0000	4.5800	50.0000	0.0000	(0.3991)	(0.0442)	0.0000	1	(4.4432)	01/06/2025
600894.SH	12/18/2024	SDB3262441818	200.00	1.7671	348.53	353.43	0.0000	4.5800	50.0000	0.0000	(0.0443)	(0.0049)	0.0000	1	(0.0492)	01/06/2025
600894.SH	12/18/2024	SDB3262441818	600.00	1.7671	1,045.58	1,060.28	0.0000	4.5800	50.0000	0.0000	(0.1330)	(0.0147)	0.0000	1	(0.1477)	01/06/2025
600894.SH	12/17/2024	SDB3262441818	200.00	1.8166	363.52	363.33	0.0000	4.5800	50.0000	0.0000	(0.0462)	(0.0050)	0.0000	1	(0.0513)	01/06/2025
600894.SH	12/17/2024	SDB3262441818	100.00	1.8166	178.74	181.66	0.0000	4.5800	50.0000	0.0000	(0.0227)	(0.0025)	0.0000	1	(0.0253)	01/06/2025
600894.SH	12/17/2024	SDB3262441818	500.00	1.8166	919.45	908.32	0.0000	4.5800	50.0000	0.0000	(0.1170)	(0.0126)	0.0000	1	(0.1296)	01/06/2025
600894.SH	12/17/2024	SDB3262441818	2,400.00	1.8166	4,385.33	4,359.94	0.0000	4.5800	50.0000	0.0000	(0.5579)	(0.0606)	0.0000	1	(6.185)	01/06/2025
600894.SH	12/17/2024	SDB3262441818	700.00	1.8166	1,219.85	1,271.65	0.0000	4.5800	50.0000	0.0000	(0.1552)	(0.0177)	0.0000	1	(0.1729)	01/06/2025
600894.SH	12/17/2024	SDB3262441818	2,700.00	1.8166	4,705.13	4,904.94	0.0000	4.5800	50.0000	0.0000	(0.5986)	(0.0681)	0.0000	1	(6.6667)	01/06/2025
600894.SH	12/17/2024	SDB3262441818	5,600.00	1.8166	9,758.78	10,173.20	0.0000	4.5800	50.0000	0.0000	(1.2415)	(0.1413)	0.0000	1	(1.3828)	01/06/2025
600894.SH	12/17/2024	SDB3262441818	100.00	1.8166	174.26	181.66	0.0000	4.5800	50.0000	0.0000	(0.0222)	(0.0025)	0.0000	1	(0.0247)	01/06/2025
600894.SH	12/17/2024	SDB3262441818	600.00	1.8166	1,045.58	1,089.99	0.0000	4.5800	50.0000	0.0000	(0.1330)	(0.0151)	0.0000	1	(0.1482)	01/06/2025
600894.SH	12/17/2024	SDB3262441818	300.00	1.8166	522.79	544.99	0.0000	4.5800	50.0000	0.0000	(0.0665)	(0.0078)	0.0000	1	(0.0741)	01/06/2025
600894.SH	12/17/2024	SDB3262441818	1,300.00	1.8166	2,265.43	2,361.64	0.0000	4.5800	50.0000	0.0000	(0.2882)	(0.0328)	0.0000	1	(3.210)	01/06/2025
600894.SH	12/17/2024	SDB3262441818	2,300.00	1.8166	4,008.07	4,178.28	0.0000	4.5800	50.0000	0.0000	(0.5099)	(0.0580)	0.0000	1	(0.5679)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GUANGZHOU GUANGRI STOCK CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600894.SH	12/17/2024	SDB3262441818	1,700.00	1.8166	2,962.49	3,088.29	0.0000	4.5800	50.0000	0.0000	(0.3769)	(0.0429)	0.0000	1	(0.4198)	01/06/2025
600894.SH	12/17/2024	SDB3262441818	1,800.00	1.8166	3,136.75	3,269.96	0.0000	4.5800	50.0000	0.0000	(0.3991)	(0.0454)	0.0000	1	(0.4445)	01/06/2025
600894.SH	12/17/2024	SDB3262441818	200.00	1.8166	348.53	363.33	0.0000	4.5800	50.0000	0.0000	(0.0443)	(0.0050)	0.0000	1	(0.0494)	01/06/2025
600894.SH	12/17/2024	SDB3262441818	600.00	1.8166	1,045.58	1,089.99	0.0000	4.5800	50.0000	0.0000	(0.1330)	(0.0151)	0.0000	1	(0.1482)	01/06/2025
600894.SH	12/16/2024	SDB3262441818	100.00	1.8149	178.74	181.49	0.0000	4.5800	50.0000	0.0000	(0.0227)	(0.0025)	0.0000	1	(0.0253)	01/06/2025
600894.SH	12/16/2024	SDB3262441818	500.00	1.8149	919.45	907.44	0.0000	4.5800	50.0000	0.0000	(0.1170)	(0.0126)	0.0000	1	(0.1296)	01/06/2025
600894.SH	12/16/2024	SDB3262441818	2,400.00	1.8149	4,385.33	4,355.73	0.0000	4.5800	50.0000	0.0000	(0.5579)	(0.0605)	0.0000	1	(0.6184)	01/06/2025
600894.SH	12/16/2024	SDB3262441818	700.00	1.8149	1,219.85	1,270.42	0.0000	4.5800	50.0000	0.0000	(0.1552)	(0.0176)	0.0000	1	(0.1728)	01/06/2025
600894.SH	12/16/2024	SDB3262441818	2,700.00	1.8149	4,705.13	4,900.19	0.0000	4.5800	50.0000	0.0000	(0.5986)	(0.0681)	0.0000	1	(0.6667)	01/06/2025
600894.SH	12/16/2024	SDB3262441818	5,600.00	1.8149	9,758.78	10,163.37	0.0000	4.5800	50.0000	0.0000	(1.2415)	(0.1412)	0.0000	1	(1.3827)	01/06/2025
600894.SH	12/16/2024	SDB3262441818	100.00	1.8149	174.26	181.49	0.0000	4.5800	50.0000	0.0000	(0.0222)	(0.0025)	0.0000	1	(0.0247)	01/06/2025
600894.SH	12/16/2024	SDB3262441818	600.00	1.8149	1,045.58	1,088.93	0.0000	4.5800	50.0000	0.0000	(0.1330)	(0.0151)	0.0000	1	(0.1481)	01/06/2025
600894.SH	12/16/2024	SDB3262441818	300.00	1.8149	522.79	544.47	0.0000	4.5800	50.0000	0.0000	(0.0665)	(0.0076)	0.0000	1	(0.0741)	01/06/2025
600894.SH	12/16/2024	SDB3262441818	1,300.00	1.8149	2,265.43	2,359.35	0.0000	4.5800	50.0000	0.0000	(0.2882)	(0.0328)	0.0000	1	(0.3210)	01/06/2025
600894.SH	12/16/2024	SDB3262441818	2,300.00	1.8149	4,008.07	4,174.24	0.0000	4.5800	50.0000	0.0000	(0.5099)	(0.0580)	0.0000	1	(0.5679)	01/06/2025
600894.SH	12/16/2024	SDB3262441818	1,700.00	1.8149	2,962.49	3,085.31	0.0000	4.5800	50.0000	0.0000	(0.0429)	(0.0050)	0.0000	1	(0.4197)	01/06/2025
600894.SH	12/16/2024	SDB3262441818	1,800.00	1.8149	3,136.75	3,266.80	0.0000	4.5800	50.0000	0.0000	(0.3991)	(0.0454)	0.0000	1	(0.4444)	01/06/2025
600894.SH	12/16/2024	SDB3262441818	200.00	1.8149	348.53	362.98	0.0000	4.5800	50.0000	0.0000	(0.0443)	(0.0050)	0.0000	1	(0.0494)	01/06/2025
600894.SH	12/16/2024	SDB3262441818	600.00	1.8149	1,045.58	1,088.93	0.0000	4.5800	50.0000	0.0000	(0.1330)	(0.0151)	0.0000	1	(0.1481)	01/06/2025
600894.SH	12/13/2024	SDB3262441818	500.00	1.8195	919.45	909.75	0.0000	4.5800	50.0000	0.0000	(0.3509)	(0.0379)	0.0000	3	(0.3888)	01/06/2025
600894.SH	12/13/2024	SDB3262441818	2,400.00	1.8195	4,385.33	4,366.80	0.0000	4.5800	50.0000	0.0000	(1.6737)	(0.1820)	0.0000	3	(1.8557)	01/06/2025
600894.SH	12/13/2024	SDB3262441818	700.00	1.8195	1,219.85	1,273.65	0.0000	4.5800	50.0000	0.0000	(0.4656)	(0.0531)	0.0000	3	(0.5186)	01/06/2025
600894.SH	12/13/2024	SDB3262441818	2,700.00	1.8195	4,705.13	4,912.65	0.0000	4.5800	50.0000	0.0000	(1.7958)	(0.2047)	0.0000	3	(2.0005)	01/06/2025
600894.SH	12/13/2024	SDB3262441818	5,600.00	1.8195	9,758.78	10,189.20	0.0000	4.5800	50.0000	0.0000	(3.7246)	(0.4246)	0.0000	3	(4.1492)	01/06/2025
600894.SH	12/13/2024	SDB3262441818	100.00	1.8195	174.26	181.95	0.0000	4.5800	50.0000	0.0000	(0.0665)	(0.0076)	0.0000	3	(0.0741)	01/06/2025
600894.SH	12/13/2024	SDB3262441818	600.00	1.8195	1,045.58	1,091.70	0.0000	4.5800	50.0000	0.0000	(0.3991)	(0.0455)	0.0000	3	(0.4446)	01/06/2025
600894.SH	12/13/2024	SDB3262441818	300.00	1.8195	522.79	545.85	0.0000	4.5800	50.0000	0.0000	(0.1995)	(0.0227)	0.0000	3	(0.2223)	01/06/2025
600894.SH	12/13/2024	SDB3262441818	1,300.00	1.8195	2,265.43	2,365.35	0.0000	4.5800	50.0000	0.0000	(0.8646)	(0.0986)	0.0000	3	(0.9632)	01/06/2025
600894.SH	12/13/2024	SDB3262441818	2,300.00	1.8195	4,008.07	4,184.85	0.0000	4.5800	50.0000	0.0000	(1.5297)	(0.1744)	0.0000	3	(1.7041)	01/06/2025
600894.SH	12/13/2024	SDB3262441818	1,700.00	1.8195	2,962.49	3,093.15	0.0000	4.5800	50.0000	0.0000	(1.1307)	(0.1289)	0.0000	3	(1.2596)	01/06/2025
600894.SH	12/13/2024	SDB3262441818	1,800.00	1.8195	3,136.75	3,275.10	0.0000	4.5800	50.0000	0.0000	(1.1972)	(0.1365)	0.0000	3	(1.3337)	01/06/2025
600894.SH	12/13/2024	SDB3262441818	200.00	1.8195	348.53	363.90	0.0000	4.5800	50.0000	0.0000	(0.1330)	(0.0152)	0.0000	3	(0.1482)	01/06/2025
600894.SH	12/13/2024	SDB3262441818	600.00	1.8195	1,045.58	1,091.70	0.0000	4.5800	50.0000	0.0000	(0.3991)	(0.0455)	0.0000	3	(0.4446)	01/06/2025
600894.SH	12/12/2024	SDB3262441818	700.00	1.8103	1,219.85	1,267.19	0.0000	4.5800	50.0000	0.0000	(0.1552)	(0.0176)	0.0000	1	(0.1728)	01/06/2025
600894.SH	12/12/2024	SDB3262441818	2,700.00	1.8103	4,705.13	4,887.75	0.0000	4.5800	50.0000	0.0000	(0.5986)	(0.0679)	0.0000	1	(0.6665)	01/06/2025
600894.SH	12/12/2024	SDB3262441818	5,600.00	1.8103	9,758.78	10,137.55	0.0000	4.5800	50.0000	0.0000	(1.2415)	(0.1408)	0.0000	1	(1.3823)	01/06/2025
600894.SH	12/12/2024	SDB3262441818	100.00	1.8103	174.26	181.03	0.0000	4.5800	50.0000	0.0000	(0.0222)	(0.0025)	0.0000	1	(0.0247)	01/06/2025
600894.SH	12/12/2024	SDB3262441818	600.00	1.8103	1,045.58	1,086.17	0.0000	4.5800	50.0000	0.0000	(0.1330)	(0.0151)	0.0000	1	(0.1481)	01/06/2025
600894.SH	12/12/2024	SDB3262441818	300.00	1.8103	522.79	543.08	0.0000	4.5800	50.0000	0.0000	(0.0665)	(0.0075)	0.0000	1	(0.0741)	01/06/2025
600894.SH	12/12/2024	SDB3262441818	1,300.00	1.8103	2,265.43	2,353.36	0.0000	4.5800	50.0000	0.0000	(0.2882)	(0.0327)	0.0000	1	(0.3209)	01/06/2025
600894.SH	12/12/2024	SDB3262441818	2,300.00	1.8103	4,008.07	4,163.64	0.0000	4.5800	50.0000	0.0000	(0.5099)	(0.0578)	0.0000	1	(0.5677)	01/06/2025
600894.SH	12/12/2024	SDB3262441818	1,700.00	1.8103	2,962.49	3,077.47	0.0000	4.5800	50.0000	0.0000	(0.3769)	(0.0427)	0.0000	1	(0.4196)	01/06/2025
600894.SH	12/12/2024	SDB3262441818	1,800.00	1.8103	3,136.75	3,258.50	0.0000	4.5800	50.0000	0.0000	(0.3991)	(0.0453)	0.0000	1	(0.4443)	01/06/2025
600894.SH	12/12/2024	SDB3262441818	200.00	1.8103	348.53	362.06	0.0000	4.5800	50.0000	0.0000	(0.0443)	(0.0050)	0.0000	1	(0.0494)	01/06/2025
600894.SH	12/12/2024	SDB3262441818	600.00	1.8103	1,045.58	1,086.17	0.0000	4.5800	50.0000	0.0000	(0.1330)	(0.0151)	0.0000	1	(0.1481)	01/06/2025
600894.SH	12/11/2024	SDB3262441818	700.00	1.8766	1,219.85	1,313.59	0.0000	4.5800	50.0000	0.0000	(0.1552)	(0.0182)	0.0000	1	(0.1734)	01/06/2025
600894.SH	12/11/2024	SDB3262441818	2,700.00	1.8766	4,705.13	5,066.70	0.0000	4.5800	50.0000	0.0000	(0.5986)	(0.0704)	0.0000	1	(0.6690)	01/06/2025
600894.SH	12/11/2024	SDB3262441818	5,600.00	1.8766	9,758.78	10,508.72	0.0000	4.5800	50.0000	0.0000	(1.2415)	(0.1460)	0.0000	1	(1.3875)	01/06/2025
600894.SH	12/11/2024	SDB3262441818	100.00	1.8766	174.26	187.66	0.0000	4.5800	50.0000	0.0000	(0.0222)	(0.0026)	0.0000	1	(0.0248)	01/06/2025
600894.SH	12/11/2024	SDB3262441818	600.00	1.8766	1,045.58	1,125.93	0.0000	4.5800	50.0000	0.0000	(0.1330)	(0.0156)	0.0000	1	(0.1487)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GUANGZHOU GUANGRI STOCK CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600894.SH	12/11/2024	SDB3262441818	300.00	1.8766	522.79	562.97	0.0000	4.5800	50.0000	0.0000	(0.0665)	(0.0078)	0.0000	1	(0.0743)	01/06/2025
600894.SH	12/11/2024	SDB3262441818	1,300.00	1.8766	2,265.43	2,439.52	0.0000	4.5800	50.0000	0.0000	(0.2882)	(0.0339)	0.0000	1	(0.3221)	01/06/2025
600894.SH	12/11/2024	SDB3262441818	2,300.00	1.8766	4,008.07	4,316.08	0.0000	4.5800	50.0000	0.0000	(0.5099)	(0.0599)	0.0000	1	(0.5699)	01/06/2025
600894.SH	12/11/2024	SDB3262441818	1,700.00	1.8766	2,962.49	3,190.15	0.0000	4.5800	50.0000	0.0000	(0.3769)	(0.0443)	0.0000	1	(0.4212)	01/06/2025
600894.SH	12/11/2024	SDB3262441818	1,800.00	1.8766	3,136.75	3,377.80	0.0000	4.5800	50.0000	0.0000	(0.3991)	(0.0469)	0.0000	1	(0.4460)	01/06/2025
600894.SH	12/11/2024	SDB3262441818	200.00	1.8766	348.53	375.31	0.0000	4.5800	50.0000	0.0000	(0.0443)	(0.0052)	0.0000	1	(0.0496)	01/06/2025
600894.SH	12/11/2024	SDB3262441818	600.00	1.8766	1,045.58	1,125.93	0.0000	4.5800	50.0000	0.0000	(0.1330)	(0.0156)	0.0000	1	(0.1487)	01/06/2025
600894.SH	12/10/2024	SDB3262441818	700.00	1.8913	1,219.85	1,323.88	0.0000	4.5800	50.0000	0.0000	(0.1552)	(0.0184)	0.0000	1	(0.1736)	01/06/2025
600894.SH	12/10/2024	SDB3262441818	2,700.00	1.8913	4,705.13	5,106.38	0.0000	4.5800	50.0000	0.0000	(0.5986)	(0.0709)	0.0000	1	(0.6695)	01/06/2025
600894.SH	12/10/2024	SDB3262441818	5,600.00	1.8913	9,758.78	10,591.02	0.0000	4.5800	50.0000	0.0000	(1.2415)	(0.1471)	0.0000	1	(1.3886)	01/06/2025
600894.SH	12/10/2024	SDB3262441818	100.00	1.8913	174.26	189.13	0.0000	4.5800	50.0000	0.0000	(0.0222)	(0.0026)	0.0000	1	(0.0248)	01/06/2025
600894.SH	12/10/2024	SDB3262441818	600.00	1.8913	1,045.58	1,134.75	0.0000	4.5800	50.0000	0.0000	(0.1330)	(0.0158)	0.0000	1	(0.1488)	01/06/2025
600894.SH	12/10/2024	SDB3262441818	300.00	1.8913	522.79	567.38	0.0000	4.5800	50.0000	0.0000	(0.0665)	(0.0079)	0.0000	1	(0.0744)	01/06/2025
600894.SH	12/10/2024	SDB3262441818	1,300.00	1.8913	2,265.43	2,458.63	0.0000	4.5800	50.0000	0.0000	(0.2882)	(0.0341)	0.0000	1	(0.3224)	01/06/2025
600894.SH	12/10/2024	SDB3262441818	2,300.00	1.8913	4,008.07	4,349.88	0.0000	4.5800	50.0000	0.0000	(0.5099)	(0.0604)	0.0000	1	(0.5703)	01/06/2025
600894.SH	12/10/2024	SDB3262441818	1,700.00	1.8913	2,962.49	3,215.13	0.0000	4.5800	50.0000	0.0000	(0.3769)	(0.0447)	0.0000	1	(0.4215)	01/06/2025
600894.SH	12/10/2024	SDB3262441818	1,800.00	1.8913	3,136.75	3,404.26	0.0000	4.5800	50.0000	0.0000	(0.3991)	(0.0473)	0.0000	1	(0.4463)	01/06/2025
600894.SH	12/10/2024	SDB3262441818	200.00	1.8913	348.53	378.25	0.0000	4.5800	50.0000	0.0000	(0.0443)	(0.0053)	0.0000	1	(0.0496)	01/06/2025
600894.SH	12/10/2024	SDB3262441818	600.00	1.8913	1,045.58	1,134.75	0.0000	4.5800	50.0000	0.0000	(0.1330)	(0.0158)	0.0000	1	(0.1488)	01/06/2025
600894.SH	12/09/2024	SDB3262441818	700.00	1.8559	1,219.85	1,299.11	0.0000	4.5800	50.0000	0.0000	(0.1552)	(0.0180)	0.0000	1	(0.1732)	01/06/2025
600894.SH	12/09/2024	SDB3262441818	2,700.00	1.8559	4,705.13	5,010.84	0.0000	4.5800	50.0000	0.0000	(0.5986)	(0.0696)	0.0000	1	(0.6682)	01/06/2025
600894.SH	12/09/2024	SDB3262441818	5,600.00	1.8559	9,758.78	10,392.86	0.0000	4.5800	50.0000	0.0000	(1.2415)	(0.1443)	0.0000	1	(1.3859)	01/06/2025
600894.SH	12/09/2024	SDB3262441818	100.00	1.8559	174.26	185.59	0.0000	4.5800	50.0000	0.0000	(0.0222)	(0.0026)	0.0000	1	(0.0247)	01/06/2025
600894.SH	12/09/2024	SDB3262441818	600.00	1.8559	1,045.58	1,113.52	0.0000	4.5800	50.0000	0.0000	(0.1330)	(0.0155)	0.0000	1	(0.1485)	01/06/2025
600894.SH	12/09/2024	SDB3262441818	300.00	1.8559	522.79	556.76	0.0000	4.5800	50.0000	0.0000	(0.0665)	(0.0077)	0.0000	1	(0.0742)	01/06/2025
600894.SH	12/09/2024	SDB3262441818	1,300.00	1.8559	2,265.43	2,412.63	0.0000	4.5800	50.0000	0.0000	(0.2882)	(0.0335)	0.0000	1	(0.3217)	01/06/2025
600894.SH	12/09/2024	SDB3262441818	2,300.00	1.8559	4,008.07	4,268.50	0.0000	4.5800	50.0000	0.0000	(0.5099)	(0.0593)	0.0000	1	(0.5692)	01/06/2025
600894.SH	12/09/2024	SDB3262441818	1,700.00	1.8559	2,962.49	3,154.98	0.0000	4.5800	50.0000	0.0000	(0.3769)	(0.0438)	0.0000	1	(0.4207)	01/06/2025
600894.SH	12/09/2024	SDB3262441818	1,800.00	1.8559	3,136.75	3,340.56	0.0000	4.5800	50.0000	0.0000	(0.3991)	(0.0464)	0.0000	1	(0.4455)	01/06/2025
600894.SH	12/09/2024	SDB3262441818	200.00	1.8559	348.53	371.17	0.0000	4.5800	50.0000	0.0000	(0.0443)	(0.0052)	0.0000	1	(0.0495)	01/06/2025
600894.SH	12/09/2024	SDB3262441818	600.00	1.8559	1,045.58	1,113.52	0.0000	4.5800	50.0000	0.0000	(0.1330)	(0.0155)	0.0000	1	(0.1485)	01/06/2025
600894.SH	12/06/2024	SDB3262441818	700.00	1.8015	1,219.85	1,261.05	0.0000	4.5800	50.0000	0.0000	(0.4656)	(0.0525)	0.0000	3	(0.5181)	01/06/2025
600894.SH	12/06/2024	SDB3262441818	2,700.00	1.8015	4,705.13	4,864.03	0.0000	4.5800	50.0000	0.0000	(1.7958)	(0.2027)	0.0000	3	(1.9985)	01/06/2025
600894.SH	12/06/2024	SDB3262441818	5,600.00	1.8015	9,758.78	10,088.36	0.0000	4.5800	50.0000	0.0000	(3.7246)	(0.4203)	0.0000	3	(4.1449)	01/06/2025
600894.SH	12/06/2024	SDB3262441818	100.00	1.8015	174.26	180.15	0.0000	4.5800	50.0000	0.0000	(0.0665)	(0.0075)	0.0000	3	(0.0740)	01/06/2025
600894.SH	12/06/2024	SDB3262441818	600.00	1.8015	1,045.58	1,080.90	0.0000	4.5800	50.0000	0.0000	(0.3991)	(0.0450)	0.0000	3	(0.4441)	01/06/2025
600894.SH	12/06/2024	SDB3262441818	300.00	1.8015	522.79	540.45	0.0000	4.5800	50.0000	0.0000	(0.1995)	(0.0225)	0.0000	3	(0.2221)	01/06/2025
600894.SH	12/06/2024	SDB3262441818	1,300.00	1.8015	2,265.43	2,341.94	0.0000	4.5800	50.0000	0.0000	(0.8646)	(0.0976)	0.0000	3	(0.9622)	01/06/2025
600894.SH	12/06/2024	SDB3262441818	2,300.00	1.8015	4,008.07	4,143.43	0.0000	4.5800	50.0000	0.0000	(1.5297)	(0.1726)	0.0000	3	(1.7024)	01/06/2025
600894.SH	12/06/2024	SDB3262441818	1,700.00	1.8015	2,962.49	3,062.54	0.0000	4.5800	50.0000	0.0000	(1.1307)	(0.1276)	0.0000	3	(1.2583)	01/06/2025
600894.SH	12/06/2024	SDB3262441818	1,800.00	1.8015	3,136.75	3,242.69	0.0000	4.5800	50.0000	0.0000	(1.1972)	(0.1351)	0.0000	3	(1.3323)	01/06/2025
600894.SH	12/06/2024	SDB3262441818	200.00	1.8015	348.53	360.30	0.0000	4.5800	50.0000	0.0000	(0.1330)	(0.0150)	0.0000	3	(0.1480)	01/06/2025
600894.SH	12/06/2024	SDB3262441818	600.00	1.8015	1,045.58	1,080.90	0.0000	4.5800	50.0000	0.0000	(0.3991)	(0.0450)	0.0000	3	(0.4441)	01/06/2025
600894.SH	12/05/2024	SDB3262441818	700.00	1.8184	1,219.85	1,272.89	0.0000	4.5800	50.0000	0.0000	(0.1552)	(0.0177)	0.0000	1	(0.1729)	01/06/2025
600894.SH	12/05/2024	SDB3262441818	2,700.00	1.8184	4,705.13	4,909.73	0.0000	4.5800	50.0000	0.0000	(0.5986)	(0.0682)	0.0000	1	(0.6668)	01/06/2025
600894.SH	12/05/2024	SDB3262441818	5,600.00	1.8184	9,758.78	10,183.15	0.0000	4.5800	50.0000	0.0000	(1.2415)	(0.1414)	0.0000	1	(1.3830)	01/06/2025
600894.SH	12/05/2024	SDB3262441818	100.00	1.8184	174.26	181.84	0.0000	4.5800	50.0000	0.0000	(0.0222)	(0.0025)	0.0000	1	(0.0247)	01/06/2025
600894.SH	12/05/2024	SDB3262441818	600.00	1.8184	1,045.58	1,091.05	0.0000	4.5800	50.0000	0.0000	(0.1330)	(0.0152)	0.0000	1	(0.1482)	01/06/2025
600894.SH	12/05/2024	SDB3262441818	300.00	1.8184	522.79	545.53	0.0000	4.5800	50.0000	0.0000	(0.0665)	(0.0076)	0.0000	1	(0.0741)	01/06/2025
600894.SH	12/05/2024	SDB3262441818	1,300.00	1.8184	2,265.43	2,363.94	0.0000	4.5800	50.0000	0.0000	(0.2882)	(0.0328)	0.0000	1	(0.3210)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GUANGZHOU GUANGRI STOCK CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600894.SH	12/05/2024	SDB3262441818	2,300.00	1.8184	4,008.07	4,182.36	0.0000	4.5800	50.0000	0.0000	(0.5099)	(0.0581)	0.0000	1	(0.5680)	01/06/2025
600894.SH	12/05/2024	SDB3262441818	1,700.00	1.8184	2,962.49	3,091.31	0.0000	4.5800	50.0000	0.0000	(0.3769)	(0.0429)	0.0000	1	(0.4198)	01/06/2025
600894.SH	12/05/2024	SDB3262441818	1,800.00	1.8184	3,136.75	3,273.15	0.0000	4.5800	50.0000	0.0000	(0.3991)	(0.0455)	0.0000	1	(0.4445)	01/06/2025
600894.SH	12/05/2024	SDB3262441818	200.00	1.8184	348.53	363.68	0.0000	4.5800	50.0000	0.0000	(0.0443)	(0.0051)	0.0000	1	(0.0494)	01/06/2025
600894.SH	12/05/2024	SDB3262441818	600.00	1.8184	1,045.58	1,091.05	0.0000	4.5800	50.0000	0.0000	(0.1330)	(0.0152)	0.0000	1	(0.1482)	01/06/2025
600894.SH	12/04/2024	SDB3262441818	700.00	1.7426	1,219.85	1,219.85	0.0000	4.5800	50.0000	0.0000	(0.1552)	(0.0169)	0.0000	1	(0.1721)	01/06/2025
600894.SH	12/04/2024	SDB3262441818	2,700.00	1.7426	4,705.13	4,705.13	0.0000	4.5800	50.0000	0.0000	(0.5986)	(0.0653)	0.0000	1	(0.6639)	01/06/2025
600894.SH	12/04/2024	SDB3262441818	5,600.00	1.7426	9,758.78	9,758.78	0.0000	4.5800	50.0000	0.0000	(1.2415)	(0.1355)	0.0000	1	(1.3771)	01/06/2025
600894.SH	12/04/2024	SDB3262441818	100.00	1.7426	174.26	174.26	0.0000	4.5800	50.0000	0.0000	(0.0222)	(0.0024)	0.0000	1	(0.0246)	01/06/2025
600894.SH	12/04/2024	SDB3262441818	600.00	1.7426	1,045.58	1,045.58	0.0000	4.5800	50.0000	0.0000	(0.1330)	(0.0145)	0.0000	1	(0.1475)	01/06/2025
600894.SH	12/04/2024	SDB3262441818	300.00	1.7426	522.79	522.79	0.0000	4.5800	50.0000	0.0000	(0.0665)	(0.0073)	0.0000	1	(0.0738)	01/06/2025
600894.SH	12/04/2024	SDB3262441818	1,300.00	1.7426	2,265.43	2,265.43	0.0000	4.5800	50.0000	0.0000	(0.2882)	(0.0315)	0.0000	1	(0.3197)	01/06/2025
600894.SH	12/04/2024	SDB3262441818	2,300.00	1.7426	4,008.07	4,008.07	0.0000	4.5800	50.0000	0.0000	(0.5099)	(0.0557)	0.0000	1	(0.5656)	01/06/2025
600894.SH	12/04/2024	SDB3262441818	1,700.00	1.7426	2,962.49	2,962.49	0.0000	4.5800	50.0000	0.0000	(0.3769)	(0.0411)	0.0000	1	(0.4180)	01/06/2025
600894.SH	12/04/2024	SDB3262441818	1,800.00	1.7426	3,136.75	3,136.75	0.0000	4.5800	50.0000	0.0000	(0.3991)	(0.0436)	0.0000	1	(0.4426)	01/06/2025
600894.SH	12/04/2024	SDB3262441818	200.00	1.7426	348.53	348.53	0.0000	4.5800	50.0000	0.0000	(0.0443)	(0.0048)	0.0000	1	(0.0492)	01/06/2025
600894.SH	12/04/2024	SDB3262441818	600.00	1.7426	1,045.58	1,045.58	0.0000	4.5800	50.0000	0.0000	(0.1330)	(0.0145)	0.0000	1	(0.1475)	01/06/2025
TOTAL GUANGZHOU GUANGRI STOCK CO LTD CMN CLASS A SERIES NORTHBOUND												(165.6463)	(19.1207)	0.0000	(184.7671)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GUIZHOU GUIHANG AUTOMOTIVE COMPONENTS CO LTD CMN CLASS A SERIES NORTHBOUND																
600523.SH	01/03/2025	SDB3262115444	2,000.00	1.6636	3,499.10	3,327.18	0.0000	4.3300	50.0000	0.0000	(1.2626)	(0.1386)	0.0000	3	(1.4012)	01/06/2025
600523.SH	01/03/2025	SDB3262115444	1,500.00	1.6636	2,624.32	2,495.38	0.0000	4.3300	50.0000	0.0000	(0.9469)	(0.1040)	0.0000	3	(1.0509)	01/06/2025
600523.SH	01/03/2025	SDB3262115444	400.00	1.6636	699.82	665.44	0.0000	4.3300	50.0000	0.0000	(0.2525)	(0.0277)	0.0000	3	(0.2802)	01/06/2025
600523.SH	01/03/2025	SDB3262115444	100.00	1.6636	174.95	166.36	0.0000	4.3300	50.0000	0.0000	(0.0631)	(0.0069)	0.0000	3	(0.0701)	01/06/2025
600523.SH	01/02/2025	SDB3262115444	2,000.00	1.6896	3,499.10	3,379.22	0.0000	4.3300	50.0000	0.0000	(0.4209)	(0.0469)	0.0000	1	(0.4678)	01/06/2025
600523.SH	01/02/2025	SDB3262115444	1,500.00	1.6896	2,624.32	2,534.42	0.0000	4.3300	50.0000	0.0000	(0.3156)	(0.0352)	0.0000	1	(0.3508)	01/06/2025
600523.SH	01/02/2025	SDB3262115444	400.00	1.6896	699.82	675.84	0.0000	4.3300	50.0000	0.0000	(0.0842)	(0.0094)	0.0000	1	(0.0936)	01/06/2025
600523.SH	01/02/2025	SDB3262115444	100.00	1.6896	174.95	168.96	0.0000	4.3300	50.0000	0.0000	(0.0210)	(0.0023)	0.0000	1	(0.0234)	01/06/2025
600523.SH	12/31/2024	SDB3262115444	2,000.00	1.6552	3,499.10	3,310.49	0.0000	4.3300	50.0000	0.0000	(0.8417)	(0.0920)	0.0000	2	(0.9337)	01/06/2025
600523.SH	12/31/2024	SDB3262115444	1,500.00	1.6552	2,624.32	2,482.87	0.0000	4.3300	50.0000	0.0000	(0.6313)	(0.0690)	0.0000	2	(0.7003)	01/06/2025
600523.SH	12/31/2024	SDB3262115444	400.00	1.6552	699.82	662.10	0.0000	4.3300	50.0000	0.0000	(0.1683)	(0.0184)	0.0000	2	(0.1867)	01/06/2025
600523.SH	12/31/2024	SDB3262115444	100.00	1.6552	174.95	165.52	0.0000	4.3300	50.0000	0.0000	(0.0421)	(0.0046)	0.0000	2	(0.0467)	01/06/2025
600523.SH	12/30/2024	SDB3262115444	2,000.00	1.6426	3,499.10	3,285.26	0.0000	4.3300	50.0000	0.0000	(0.4209)	(0.0456)	0.0000	1	(0.4665)	01/06/2025
600523.SH	12/30/2024	SDB3262115444	1,500.00	1.6426	2,624.32	2,463.95	0.0000	4.3300	50.0000	0.0000	(0.3156)	(0.0342)	0.0000	1	(0.3499)	01/06/2025
600523.SH	12/30/2024	SDB3262115444	400.00	1.6426	699.82	657.05	0.0000	4.3300	50.0000	0.0000	(0.0842)	(0.0091)	0.0000	1	(0.0933)	01/06/2025
600523.SH	12/30/2024	SDB3262115444	100.00	1.6426	174.95	164.26	0.0000	4.3300	50.0000	0.0000	(0.0210)	(0.0023)	0.0000	1	(0.0233)	01/06/2025
600523.SH	12/27/2024	SDB3262115444	2,000.00	1.7187	3,499.10	3,437.33	0.0000	4.3300	50.0000	0.0000	(1.2626)	(0.1432)	0.0000	3	(1.4058)	01/06/2025
600523.SH	12/27/2024	SDB3262115444	1,500.00	1.7187	2,624.32	2,578.00	0.0000	4.3300	50.0000	0.0000	(0.9469)	(0.1074)	0.0000	3	(1.0544)	01/06/2025
600523.SH	12/27/2024	SDB3262115444	400.00	1.7187	699.82	687.47	0.0000	4.3300	50.0000	0.0000	(0.2525)	(0.0286)	0.0000	3	(0.2812)	01/06/2025
600523.SH	12/27/2024	SDB3262115444	100.00	1.7187	174.95	171.87	0.0000	4.3300	50.0000	0.0000	(0.0631)	(0.0072)	0.0000	3	(0.0703)	01/06/2025
600523.SH	12/26/2024	SDB3262115444	2,000.00	1.6967	3,499.10	3,393.49	0.0000	4.3300	50.0000	0.0000	(0.4209)	(0.0471)	0.0000	1	(0.4680)	01/06/2025
600523.SH	12/26/2024	SDB3262115444	1,500.00	1.6967	2,624.32	2,545.12	0.0000	4.3300	50.0000	0.0000	(0.3156)	(0.0353)	0.0000	1	(0.3510)	01/06/2025
600523.SH	12/26/2024	SDB3262115444	400.00	1.6967	699.82	678.70	0.0000	4.3300	50.0000	0.0000	(0.0842)	(0.0094)	0.0000	1	(0.0936)	01/06/2025
600523.SH	12/26/2024	SDB3262115444	100.00	1.6967	174.95	169.67	0.0000	4.3300	50.0000	0.0000	(0.0210)	(0.0024)	0.0000	1	(0.0234)	01/06/2025
600523.SH	12/24/2024	SDB3262115444	2,000.00	1.6967	3,499.10	3,393.49	0.0000	4.3300	50.0000	0.0000	(0.8417)	(0.0943)	0.0000	2	(0.9360)	01/06/2025
600523.SH	12/24/2024	SDB3262115444	1,500.00	1.6967	2,624.32	2,545.12	0.0000	4.3300	50.0000	0.0000	(0.6313)	(0.0707)	0.0000	2	(0.7020)	01/06/2025
600523.SH	12/24/2024	SDB3262115444	400.00	1.6967	699.82	678.70	0.0000	4.3300	50.0000	0.0000	(0.1683)	(0.0189)	0.0000	2	(0.1872)	01/06/2025
600523.SH	12/24/2024	SDB3262115444	100.00	1.6967	174.95	169.67	0.0000	4.3300	50.0000	0.0000	(0.0421)	(0.0047)	0.0000	2	(0.0468)	01/06/2025
600523.SH	12/23/2024	SDB3262115444	2,000.00	1.7036	3,499.10	3,407.22	0.0000	4.3300	50.0000	0.0000	(0.4209)	(0.0473)	0.0000	1	(0.4682)	01/06/2025
600523.SH	12/23/2024	SDB3262115444	1,500.00	1.7036	2,624.32	2,555.41	0.0000	4.3300	50.0000	0.0000	(0.3156)	(0.0355)	0.0000	1	(0.3511)	01/06/2025
600523.SH	12/23/2024	SDB3262115444	400.00	1.7036	699.82	681.44	0.0000	4.3300	50.0000	0.0000	(0.0842)	(0.0095)	0.0000	1	(0.0936)	01/06/2025
600523.SH	12/23/2024	SDB3262115444	100.00	1.7036	174.95	170.36	0.0000	4.3300	50.0000	0.0000	(0.0210)	(0.0024)	0.0000	1	(0.0234)	01/06/2025
600523.SH	12/20/2024	SDB3262115444	2,000.00	1.6882	3,499.10	3,376.37	0.0000	4.3300	50.0000	0.0000	(1.2626)	(0.1407)	0.0000	3	(1.4033)	01/06/2025
600523.SH	12/20/2024	SDB3262115444	1,500.00	1.6882	2,624.32	2,532.28	0.0000	4.3300	50.0000	0.0000	(0.9469)	(0.1055)	0.0000	3	(1.0525)	01/06/2025
600523.SH	12/20/2024	SDB3262115444	400.00	1.6882	699.82	675.27	0.0000	4.3300	50.0000	0.0000	(0.2525)	(0.0281)	0.0000	3	(0.2807)	01/06/2025
600523.SH	12/20/2024	SDB3262115444	100.00	1.6882	174.95	168.82	0.0000	4.3300	50.0000	0.0000	(0.0631)	(0.0070)	0.0000	3	(0.0702)	01/06/2025
600523.SH	12/19/2024	SDB3262115444	2,000.00	1.7386	3,499.10	3,477.26	0.0000	4.5800	50.0000	0.0000	(0.4452)	(0.0483)	0.0000	1	(0.4935)	01/06/2025
600523.SH	12/19/2024	SDB3262115444	1,500.00	1.7386	2,624.32	2,607.94	0.0000	4.5800	50.0000	0.0000	(0.3339)	(0.0362)	0.0000	1	(0.3701)	01/06/2025
600523.SH	12/19/2024	SDB3262115444	400.00	1.7386	699.82	695.45	0.0000	4.5800	50.0000	0.0000	(0.0890)	(0.0097)	0.0000	1	(0.0987)	01/06/2025
600523.SH	12/19/2024	SDB3262115444	100.00	1.7386	174.95	173.86	0.0000	4.5800	50.0000	0.0000	(0.0223)	(0.0024)	0.0000	1	(0.0247)	01/06/2025
600523.SH	12/18/2024	SDB3262115444	2,000.00	1.7575	3,499.10	3,515.05	0.0000	4.5800	50.0000	0.0000	(0.4452)	(0.0488)	0.0000	1	(0.4940)	01/06/2025
600523.SH	12/18/2024	SDB3262115444	1,500.00	1.7575	2,624.32	2,636.29	0.0000	4.5800	50.0000	0.0000	(0.3339)	(0.0366)	0.0000	1	(0.3705)	01/06/2025
600523.SH	12/18/2024	SDB3262115444	400.00	1.7575	699.82	703.01	0.0000	4.5800	50.0000	0.0000	(0.0890)	(0.0098)	0.0000	1	(0.0988)	01/06/2025
600523.SH	12/18/2024	SDB3262115444	100.00	1.7575	174.95	175.75	0.0000	4.5800	50.0000	0.0000	(0.0223)	(0.0024)	0.0000	1	(0.0247)	01/06/2025
600523.SH	12/17/2024	SDB3262115444	2,000.00	1.7877	3,499.10	3,575.48	0.0000	4.5800	50.0000	0.0000	(0.4452)	(0.0497)	0.0000	1	(0.4948)	01/06/2025
600523.SH	12/17/2024	SDB3262115444	1,500.00	1.7877	2,624.32	2,681.61	0.0000	4.5800	50.0000	0.0000	(0.3339)	(0.0372)	0.0000	1	(0.3711)	01/06/2025
600523.SH	12/17/2024	SDB3262115444	400.00	1.7877	699.82	715.10	0.0000	4.5800	50.0000	0.0000	(0.0890)	(0.0099)	0.0000	1	(0.0990)	01/06/2025
600523.SH	12/17/2024	SDB3262115444	100.00	1.7877	174.95	178.77	0.0000	4.5800	50.0000	0.0000	(0.0223)	(0.0025)	0.0000	1	(0.0247)	01/06/2025
600523.SH	12/16/2024	SDB3262115444	2,000.00	1.7887	3,499.10	3,577.41	0.0000	4.5800	50.0000	0.0000	(0.4452)	(0.0497)	0.0000	1	(0.4948)	01/06/2025
600523.SH	12/16/2024	SDB3262115444	1,500.00	1.7887	2,624.32	2,683.06	0.0000	4.5800	50.0000	0.0000	(0.3339)	(0.0373)	0.0000	1	(0.3711)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GUIZHOU GUIHANG AUTOMOTIVE COMPONENTS CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600523.SH	12/16/2024	SDB3262115444	400.00	1.7887	699.82	715.48	0.0000	4.5800	50.0000	0.0000	(0.0890)	(0.0099)	0.0000	1	(0.0990)	01/06/2025
600523.SH	12/16/2024	SDB3262115444	100.00	1.7887	174.95	178.87	0.0000	4.5800	50.0000	0.0000	(0.0223)	(0.0025)	0.0000	1	(0.0247)	01/06/2025
600523.SH	12/13/2024	SDB3262115444	2,000.00	1.7684	3,499.10	3,536.84	0.0000	4.5800	50.0000	0.0000	(1.3355)	(0.1474)	0.0000	3	(1.4829)	01/06/2025
600523.SH	12/13/2024	SDB3262115444	1,500.00	1.7684	2,624.32	2,652.63	0.0000	4.5800	50.0000	0.0000	(1.0016)	(0.1105)	0.0000	3	(1.1121)	01/06/2025
600523.SH	12/13/2024	SDB3262115444	400.00	1.7684	699.82	707.37	0.0000	4.5800	50.0000	0.0000	(0.2671)	(0.0295)	0.0000	3	(0.2966)	01/06/2025
600523.SH	12/13/2024	SDB3262115444	100.00	1.7684	174.95	176.84	0.0000	4.5800	50.0000	0.0000	(0.0668)	(0.0074)	0.0000	3	(0.0741)	01/06/2025
600523.SH	12/12/2024	SDB3262115444	2,000.00	1.7444	3,499.10	3,488.90	0.0000	4.5800	50.0000	0.0000	(0.4452)	(0.0485)	0.0000	1	(0.4936)	01/06/2025
600523.SH	12/12/2024	SDB3262115444	1,500.00	1.7444	2,624.32	2,616.67	0.0000	4.5800	50.0000	0.0000	(0.3339)	(0.0363)	0.0000	1	(0.3702)	01/06/2025
600523.SH	12/12/2024	SDB3262115444	400.00	1.7444	699.82	697.78	0.0000	4.5800	50.0000	0.0000	(0.0890)	(0.0097)	0.0000	1	(0.0987)	01/06/2025
600523.SH	12/12/2024	SDB3262115444	100.00	1.7444	174.95	174.44	0.0000	4.5800	50.0000	0.0000	(0.0223)	(0.0024)	0.0000	1	(0.0247)	01/06/2025
600523.SH	12/11/2024	SDB3262115444	2,000.00	1.7637	3,499.10	3,527.32	0.0000	4.5800	50.0000	0.0000	(0.4452)	(0.0490)	0.0000	1	(0.4942)	01/06/2025
600523.SH	12/11/2024	SDB3262115444	1,500.00	1.7637	2,624.32	2,645.49	0.0000	4.5800	50.0000	0.0000	(0.3339)	(0.0367)	0.0000	1	(0.3706)	01/06/2025
600523.SH	12/11/2024	SDB3262115444	400.00	1.7637	699.82	705.46	0.0000	4.5800	50.0000	0.0000	(0.0890)	(0.0098)	0.0000	1	(0.0988)	01/06/2025
600523.SH	12/11/2024	SDB3262115444	100.00	1.7637	174.95	176.37	0.0000	4.5800	50.0000	0.0000	(0.0223)	(0.0024)	0.0000	1	(0.0247)	01/06/2025
600523.SH	12/10/2024	SDB3262115444	2,000.00	1.7579	3,499.10	3,515.86	0.0000	4.5800	50.0000	0.0000	(0.4452)	(0.0488)	0.0000	1	(0.4940)	01/06/2025
600523.SH	12/10/2024	SDB3262115444	1,500.00	1.7579	2,624.32	2,636.90	0.0000	4.5800	50.0000	0.0000	(0.3339)	(0.0366)	0.0000	1	(0.3705)	01/06/2025
600523.SH	12/10/2024	SDB3262115444	400.00	1.7579	699.82	703.17	0.0000	4.5800	50.0000	0.0000	(0.0890)	(0.0098)	0.0000	1	(0.0988)	01/06/2025
600523.SH	12/10/2024	SDB3262115444	100.00	1.7579	174.95	175.79	0.0000	4.5800	50.0000	0.0000	(0.0223)	(0.0024)	0.0000	1	(0.0247)	01/06/2025
600523.SH	12/09/2024	SDB3262115444	2,000.00	1.7310	3,499.10	3,461.91	0.0000	4.5800	50.0000	0.0000	(0.4452)	(0.0481)	0.0000	1	(0.4932)	01/06/2025
600523.SH	12/09/2024	SDB3262115444	1,500.00	1.7310	2,624.32	2,596.43	0.0000	4.5800	50.0000	0.0000	(0.3339)	(0.0361)	0.0000	1	(0.3699)	01/06/2025
600523.SH	12/09/2024	SDB3262115444	400.00	1.7310	699.82	692.38	0.0000	4.5800	50.0000	0.0000	(0.0890)	(0.0096)	0.0000	1	(0.0986)	01/06/2025
600523.SH	12/09/2024	SDB3262115444	100.00	1.7310	174.95	173.10	0.0000	4.5800	50.0000	0.0000	(0.0223)	(0.0024)	0.0000	1	(0.0247)	01/06/2025
600523.SH	12/06/2024	SDB3262115444	2,000.00	1.7563	3,499.10	3,512.57	0.0000	4.5800	50.0000	0.0000	(1.3355)	(0.1464)	0.0000	3	(1.4818)	01/06/2025
600523.SH	12/06/2024	SDB3262115444	1,500.00	1.7563	2,624.32	2,634.43	0.0000	4.5800	50.0000	0.0000	(1.0016)	(0.1098)	0.0000	3	(1.1114)	01/06/2025
600523.SH	12/06/2024	SDB3262115444	400.00	1.7563	699.82	702.51	0.0000	4.5800	50.0000	0.0000	(0.2671)	(0.0293)	0.0000	3	(0.2964)	01/06/2025
600523.SH	12/06/2024	SDB3262115444	100.00	1.7563	174.95	175.63	0.0000	4.5800	50.0000	0.0000	(0.0668)	(0.0073)	0.0000	3	(0.0741)	01/06/2025
600523.SH	12/05/2024	SDB3262115444	2,000.00	1.7512	3,499.10	3,502.34	0.0000	4.5800	50.0000	0.0000	(0.4452)	(0.0486)	0.0000	1	(0.4938)	01/06/2025
600523.SH	12/05/2024	SDB3262115444	1,500.00	1.7512	2,624.32	2,626.76	0.0000	4.5800	50.0000	0.0000	(0.3339)	(0.0365)	0.0000	1	(0.3704)	01/06/2025
600523.SH	12/05/2024	SDB3262115444	400.00	1.7512	699.82	700.47	0.0000	4.5800	50.0000	0.0000	(0.0890)	(0.0097)	0.0000	1	(0.0988)	01/06/2025
600523.SH	12/05/2024	SDB3262115444	100.00	1.7512	174.95	175.12	0.0000	4.5800	50.0000	0.0000	(0.0223)	(0.0024)	0.0000	1	(0.0247)	01/06/2025
600523.SH	12/04/2024	SDB3262115444	2,000.00	1.7495	3,499.10	3,499.10	0.0000	4.5800	50.0000	0.0000	(0.4452)	(0.0486)	0.0000	1	(0.4938)	01/06/2025
600523.SH	12/04/2024	SDB3262115444	1,500.00	1.7495	2,624.32	2,624.32	0.0000	4.5800	50.0000	0.0000	(0.3339)	(0.0364)	0.0000	1	(0.3703)	01/06/2025
600523.SH	12/04/2024	SDB3262115444	400.00	1.7495	699.82	699.82	0.0000	4.5800	50.0000	0.0000	(0.0890)	(0.0097)	0.0000	1	(0.0988)	01/06/2025
600523.SH	12/04/2024	SDB3262115444	100.00	1.7495	174.95	174.95	0.0000	4.5800	50.0000	0.0000	(0.0223)	(0.0024)	0.0000	1	(0.0247)	01/06/2025
TOTAL GUIZHOU GUIHANG AUTOMOTIVE COMPONENTS CO LTD CMN CLASS A SERIES NORTHBOUND												(28.5546)	(3.1551)	0.0000	(31.7097)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GUIZHOU QIANYUAN POWER CO LTD CMN CLASS A SERIES NORTHBOUND																
002039.ZK	01/03/2025	SDB3260122894	200.00	2.0986	417.81	419.73	0.0000	4.3300	50.0000	0.0000	(0.1508)	(0.0175)	0.0000	3	(0.1682)	01/06/2025
002039.ZK	01/03/2025	SDB3260122894	100.00	2.0986	210.48	209.86	0.0000	4.3300	50.0000	0.0000	(0.0759)	(0.0087)	0.0000	3	(0.0847)	01/06/2025
002039.ZK	01/03/2025	SDB3260122894	200.00	2.0986	427.13	419.73	0.0000	4.3300	50.0000	0.0000	(0.1541)	(0.0175)	0.0000	3	(0.1716)	01/06/2025
002039.ZK	01/03/2025	SDB3260122894	5,600.00	2.0986	11,708.99	11,752.38	0.0000	4.3300	50.0000	0.0000	(4.2250)	(0.4897)	0.0000	3	(4.7147)	01/06/2025
002039.ZK	01/03/2025	SDB3260122894	2,100.00	2.0986	4,390.87	4,407.14	0.0000	4.3300	50.0000	0.0000	(1.5844)	(0.1836)	0.0000	3	(1.7680)	01/06/2025
002039.ZK	01/03/2025	SDB3260122894	100.00	2.0986	209.09	209.86	0.0000	4.3300	50.0000	0.0000	(0.0754)	(0.0087)	0.0000	3	(0.0842)	01/06/2025
002039.ZK	01/03/2025	SDB3260122894	6,400.00	2.0986	13,381.70	13,431.29	0.0000	4.3300	50.0000	0.0000	(4.8286)	(0.5596)	0.0000	3	(5.3882)	01/06/2025
002039.ZK	01/03/2025	SDB3260122894	10,200.00	2.0986	21,327.09	21,406.12	0.0000	4.3300	50.0000	0.0000	(7.6955)	(0.8919)	0.0000	3	(8.5874)	01/06/2025
002039.ZK	01/03/2025	SDB3260122894	2,300.00	2.0986	4,809.05	4,826.87	0.0000	4.3300	50.0000	0.0000	(1.7353)	(0.2011)	0.0000	3	(1.9364)	01/06/2025
002039.ZK	01/03/2025	SDB3260122894	3,300.00	2.0986	6,899.94	6,925.51	0.0000	4.3300	50.0000	0.0000	(2.4897)	(0.2886)	0.0000	3	(2.7783)	01/06/2025
002039.ZK	01/03/2025	SDB3260122894	8,200.00	2.0986	17,145.31	17,208.84	0.0000	4.3300	50.0000	0.0000	(6.1866)	(0.7170)	0.0000	3	(6.9036)	01/06/2025
002039.ZK	01/03/2025	SDB3260122894	4,900.00	2.0986	10,245.37	10,283.33	0.0000	4.3300	50.0000	0.0000	(3.6969)	(0.4285)	0.0000	3	(4.1253)	01/06/2025
002039.ZK	01/03/2025	SDB3260122894	1,600.00	2.0986	3,345.43	3,357.82	0.0000	4.3300	50.0000	0.0000	(1.2071)	(0.1399)	0.0000	3	(1.3471)	01/06/2025
002039.ZK	01/03/2025	SDB3260122894	3,600.00	2.0986	7,527.21	7,555.10	0.0000	4.3300	50.0000	0.0000	(2.7161)	(0.3148)	0.0000	3	(3.0309)	01/06/2025
002039.ZK	01/03/2025	SDB3260122894	500.00	2.0986	1,045.45	1,049.32	0.0000	4.3300	50.0000	0.0000	(0.3772)	(0.0437)	0.0000	3	(0.4210)	01/06/2025
002039.ZK	01/03/2025	SDB3260122894	2,700.00	2.0986	5,645.41	5,666.33	0.0000	4.3300	50.0000	0.0000	(2.0371)	(0.2361)	0.0000	3	(2.2731)	01/06/2025
002039.ZK	01/03/2025	SDB3260122894	6,900.00	2.0986	14,427.15	14,480.61	0.0000	4.3300	50.0000	0.0000	(5.2058)	(0.6034)	0.0000	3	(5.8092)	01/06/2025
002039.ZK	01/03/2025	SDB3260122894	3,100.00	2.0986	6,481.76	6,505.78	0.0000	4.3300	50.0000	0.0000	(2.3388)	(0.2711)	0.0000	3	(2.6099)	01/06/2025
002039.ZK	01/03/2025	SDB3260122894	3,500.00	2.0986	7,318.12	7,345.24	0.0000	4.3300	50.0000	0.0000	(2.6406)	(0.3061)	0.0000	3	(2.9467)	01/06/2025
002039.ZK	01/03/2025	SDB3260122894	11,800.00	2.0986	24,672.51	24,763.94	0.0000	4.3300	50.0000	0.0000	(8.9027)	(1.0318)	0.0000	3	(9.9345)	01/06/2025
002039.ZK	01/03/2025	SDB3260122894	11,900.00	2.0986	24,881.60	24,973.80	0.0000	4.3300	50.0000	0.0000	(8.9781)	(1.0406)	0.0000	3	(10.0187)	01/06/2025
002039.ZK	01/03/2025	SDB3260122894	2,500.00	2.0986	5,227.23	5,246.60	0.0000	4.3300	50.0000	0.0000	(1.8862)	(0.2186)	0.0000	3	(2.1048)	01/06/2025
002039.ZK	01/03/2025	SDB3260122894	100.00	2.0986	209.09	209.86	0.0000	4.3300	50.0000	0.0000	(0.0754)	(0.0087)	0.0000	3	(0.0842)	01/06/2025
002039.ZK	01/03/2025	SDB3260122894	5,000.00	2.0986	10,454.45	10,493.19	0.0000	4.3300	50.0000	0.0000	(3.7723)	(0.4372)	0.0000	3	(4.2095)	01/06/2025
002039.ZK	01/03/2025	SDB3260122894	4,200.00	2.0986	8,781.74	8,814.28	0.0000	4.3300	50.0000	0.0000	(3.1687)	(0.3673)	0.0000	3	(3.5360)	01/06/2025
002039.ZK	01/03/2025	SDB3260122894	1,100.00	2.0986	2,299.98	2,308.50	0.0000	4.3300	50.0000	0.0000	(0.8299)	(0.0962)	0.0000	3	(0.9261)	01/06/2025
002039.ZK	01/03/2025	SDB3260122894	2,300.00	2.0986	4,809.05	4,826.87	0.0000	4.3300	50.0000	0.0000	(1.7353)	(0.2011)	0.0000	3	(1.9364)	01/06/2025
002039.ZK	01/03/2025	SDB3260122894	400.00	2.0986	836.36	839.46	0.0000	4.3300	50.0000	0.0000	(0.3018)	(0.0350)	0.0000	3	(0.3368)	01/06/2025
002039.ZK	01/03/2025	SDB3260122894	1,600.00	2.0986	3,345.43	3,357.82	0.0000	4.3300	50.0000	0.0000	(1.2071)	(0.1399)	0.0000	3	(1.3471)	01/06/2025
002039.ZK	01/03/2025	SDB3260122894	4,800.00	2.0986	10,036.28	10,073.47	0.0000	4.3300	50.0000	0.0000	(3.6214)	(0.4197)	0.0000	3	(4.0412)	01/06/2025
002039.ZK	01/03/2025	SDB3260122894	2,300.00	2.0986	4,809.05	4,826.87	0.0000	4.3300	50.0000	0.0000	(1.7353)	(0.2011)	0.0000	3	(1.9364)	01/06/2025
002039.ZK	01/02/2025	SDB3260122894	200.00	2.1237	417.81	424.73	0.0000	4.3300	50.0000	0.0000	(0.0503)	(0.0059)	0.0000	1	(0.0562)	01/06/2025
002039.ZK	01/02/2025	SDB3260122894	100.00	2.1237	210.48	212.37	0.0000	4.3300	50.0000	0.0000	(0.0253)	(0.0029)	0.0000	1	(0.0283)	01/06/2025
002039.ZK	01/02/2025	SDB3260122894	200.00	2.1237	427.13	424.73	0.0000	4.3300	50.0000	0.0000	(0.0514)	(0.0059)	0.0000	1	(0.0573)	01/06/2025
002039.ZK	01/02/2025	SDB3260122894	5,600.00	2.1237	11,708.99	11,892.46	0.0000	4.3300	50.0000	0.0000	(1.4083)	(0.1652)	0.0000	1	(1.5735)	01/06/2025
002039.ZK	01/02/2025	SDB3260122894	2,100.00	2.1237	4,390.87	4,459.67	0.0000	4.3300	50.0000	0.0000	(0.5281)	(0.0619)	0.0000	1	(0.5901)	01/06/2025
002039.ZK	01/02/2025	SDB3260122894	100.00	2.1237	209.09	212.37	0.0000	4.3300	50.0000	0.0000	(0.0251)	(0.0029)	0.0000	1	(0.0281)	01/06/2025
002039.ZK	01/02/2025	SDB3260122894	6,400.00	2.1237	13,381.70	13,591.39	0.0000	4.3300	50.0000	0.0000	(1.6095)	(0.1888)	0.0000	1	(1.7983)	01/06/2025
002039.ZK	01/02/2025	SDB3260122894	10,200.00	2.1237	21,327.09	21,661.27	0.0000	4.3300	50.0000	0.0000	(2.5652)	(0.3009)	0.0000	1	(2.8660)	01/06/2025
002039.ZK	01/02/2025	SDB3260122894	2,300.00	2.1237	4,809.05	4,884.40	0.0000	4.3300	50.0000	0.0000	(0.5784)	(0.0678)	0.0000	1	(0.6463)	01/06/2025
002039.ZK	01/02/2025	SDB3260122894	3,300.00	2.1237	6,899.94	7,008.06	0.0000	4.3300	50.0000	0.0000	(0.8299)	(0.0973)	0.0000	1	(0.9272)	01/06/2025
002039.ZK	01/02/2025	SDB3260122894	8,200.00	2.1237	17,145.31	17,413.96	0.0000	4.3300	50.0000	0.0000	(2.0622)	(0.2419)	0.0000	1	(2.3041)	01/06/2025
002039.ZK	01/02/2025	SDB3260122894	4,900.00	2.1237	10,245.37	10,405.90	0.0000	4.3300	50.0000	0.0000	(1.2323)	(0.1445)	0.0000	1	(1.3768)	01/06/2025
002039.ZK	01/02/2025	SDB3260122894	1,600.00	2.1237	3,345.43	3,397.85	0.0000	4.3300	50.0000	0.0000	(0.4024)	(0.0472)	0.0000	1	(0.4496)	01/06/2025
002039.ZK	01/02/2025	SDB3260122894	3,600.00	2.1237	7,527.21	7,645.15	0.0000	4.3300	50.0000	0.0000	(0.9054)	(0.1062)	0.0000	1	(1.0115)	01/06/2025
002039.ZK	01/02/2025	SDB3260122894	500.00	2.1237	1,045.45	1,061.83	0.0000	4.3300	50.0000	0.0000	(0.1257)	(0.0147)	0.0000	1	(0.1405)	01/06/2025
002039.ZK	01/02/2025	SDB3260122894	2,700.00	2.1237	5,645.41	5,733.87	0.0000	4.3300	50.0000	0.0000	(0.6790)	(0.0796)	0.0000	1	(0.7587)	01/06/2025
002039.ZK	01/02/2025	SDB3260122894	6,900.00	2.1237	14,427.15	14,653.21	0.0000	4.3300	50.0000	0.0000	(1.7353)	(0.2035)	0.0000	1	(1.9388)	01/06/2025
002039.ZK	01/02/2025	SDB3260122894	3,100.00	2.1237	6,481.76	6,583.33	0.0000	4.3300	50.0000	0.0000	(0.7796)	(0.0914)	0.0000	1	(0.8710)	01/06/2025
002039.ZK	01/02/2025	SDB3260122894	3,500.00	2.1237	7,318.12	7,432.79	0.0000	4.3300	50.0000	0.0000	(0.8802)	(0.1032)	0.0000	1	(0.9834)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GUIZHOU QIANYUAN POWER CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002039.ZK	01/02/2025	SDB3260122894	11,800.00	2.1237	24,672.51	25,059.12	0.0000	4.3300	50.0000	0.0000	(2.9676)	(0.3480)	0.0000	1	(3.3156)	01/06/2025
002039.ZK	01/02/2025	SDB3260122894	11,900.00	2.1237	24,881.60	25,271.48	0.0000	4.3300	50.0000	0.0000	(2.9927)	(0.3510)	0.0000	1	(3.3437)	01/06/2025
002039.ZK	01/02/2025	SDB3260122894	2,500.00	2.1237	5,227.23	5,309.14	0.0000	4.3300	50.0000	0.0000	(0.6287)	(0.0737)	0.0000	1	(0.7025)	01/06/2025
002039.ZK	01/02/2025	SDB3260122894	100.00	2.1237	209.09	212.37	0.0000	4.3300	50.0000	0.0000	(0.0251)	(0.0029)	0.0000	1	(0.0281)	01/06/2025
002039.ZK	01/02/2025	SDB3260122894	5,000.00	2.1237	10,454.45	10,618.27	0.0000	4.3300	50.0000	0.0000	(1.2574)	(0.1475)	0.0000	1	(1.4049)	01/06/2025
002039.ZK	01/02/2025	SDB3260122894	4,200.00	2.1237	8,781.74	8,919.35	0.0000	4.3300	50.0000	0.0000	(1.0562)	(0.1239)	0.0000	1	(1.1801)	01/06/2025
002039.ZK	01/02/2025	SDB3260122894	1,100.00	2.1237	2,299.98	2,336.02	0.0000	4.3300	50.0000	0.0000	(0.2766)	(0.0324)	0.0000	1	(0.3091)	01/06/2025
002039.ZK	01/02/2025	SDB3260122894	2,300.00	2.1237	4,809.05	4,884.40	0.0000	4.3300	50.0000	0.0000	(0.5784)	(0.0678)	0.0000	1	(0.6463)	01/06/2025
002039.ZK	01/02/2025	SDB3260122894	400.00	2.1237	836.36	849.46	0.0000	4.3300	50.0000	0.0000	(0.1006)	(0.0118)	0.0000	1	(0.1124)	01/06/2025
002039.ZK	01/02/2025	SDB3260122894	1,600.00	2.1237	3,345.43	3,397.85	0.0000	4.3300	50.0000	0.0000	(0.4024)	(0.0472)	0.0000	1	(0.4496)	01/06/2025
002039.ZK	01/02/2025	SDB3260122894	4,800.00	2.1237	10,036.28	10,193.54	0.0000	4.3300	50.0000	0.0000	(1.2071)	(0.1416)	0.0000	1	(1.3487)	01/06/2025
002039.ZK	01/02/2025	SDB3260122894	2,300.00	2.1237	4,809.05	4,884.40	0.0000	4.3300	50.0000	0.0000	(0.5784)	(0.0678)	0.0000	1	(0.6463)	01/06/2025
002039.ZK	12/31/2024	SDB3260122894	200.00	2.1098	417.81	421.96	0.0000	4.3300	50.0000	0.0000	(0.1005)	(0.0117)	0.0000	2	(0.1122)	01/06/2025
002039.ZK	12/31/2024	SDB3260122894	100.00	2.1098	210.48	210.98	0.0000	4.3300	50.0000	0.0000	(0.0506)	(0.0059)	0.0000	2	(0.0565)	01/06/2025
002039.ZK	12/31/2024	SDB3260122894	200.00	2.1098	427.13	421.96	0.0000	4.3300	50.0000	0.0000	(0.1027)	(0.0117)	0.0000	2	(0.1145)	01/06/2025
002039.ZK	12/31/2024	SDB3260122894	5,600.00	2.1098	11,708.99	11,814.81	0.0000	4.3300	50.0000	0.0000	(2.8167)	(0.3282)	0.0000	2	(3.1449)	01/06/2025
002039.ZK	12/31/2024	SDB3260122894	2,100.00	2.1098	4,390.87	4,430.55	0.0000	4.3300	50.0000	0.0000	(1.0562)	(0.1231)	0.0000	2	(1.1793)	01/06/2025
002039.ZK	12/31/2024	SDB3260122894	100.00	2.1098	209.09	210.98	0.0000	4.3300	50.0000	0.0000	(0.0503)	(0.0059)	0.0000	2	(0.0562)	01/06/2025
002039.ZK	12/31/2024	SDB3260122894	6,400.00	2.1098	13,381.70	13,502.64	0.0000	4.3300	50.0000	0.0000	(3.2190)	(0.3751)	0.0000	2	(3.5941)	01/06/2025
002039.ZK	12/31/2024	SDB3260122894	10,200.00	2.1098	21,327.09	21,519.84	0.0000	4.3300	50.0000	0.0000	(5.1303)	(0.5978)	0.0000	2	(5.7281)	01/06/2025
002039.ZK	12/31/2024	SDB3260122894	2,300.00	2.1098	4,809.05	4,852.51	0.0000	4.3300	50.0000	0.0000	(1.1568)	(0.1348)	0.0000	2	(1.2916)	01/06/2025
002039.ZK	12/31/2024	SDB3260122894	3,300.00	2.1098	6,899.94	6,962.30	0.0000	4.3300	50.0000	0.0000	(1.6598)	(0.1934)	0.0000	2	(1.8532)	01/06/2025
002039.ZK	12/31/2024	SDB3260122894	8,200.00	2.1098	17,145.31	17,300.26	0.0000	4.3300	50.0000	0.0000	(4.1244)	(0.4806)	0.0000	2	(4.6050)	01/06/2025
002039.ZK	12/31/2024	SDB3260122894	4,900.00	2.1098	10,245.37	10,337.96	0.0000	4.3300	50.0000	0.0000	(2.4646)	(0.2872)	0.0000	2	(2.7517)	01/06/2025
002039.ZK	12/31/2024	SDB3260122894	1,600.00	2.1098	3,345.43	3,375.66	0.0000	4.3300	50.0000	0.0000	(0.8048)	(0.0938)	0.0000	2	(0.8985)	01/06/2025
002039.ZK	12/31/2024	SDB3260122894	3,600.00	2.1098	7,527.21	7,595.24	0.0000	4.3300	50.0000	0.0000	(1.8107)	(0.2110)	0.0000	2	(2.0217)	01/06/2025
002039.ZK	12/31/2024	SDB3260122894	500.00	2.1098	1,045.45	1,054.89	0.0000	4.3300	50.0000	0.0000	(0.2515)	(0.0293)	0.0000	2	(0.2808)	01/06/2025
002039.ZK	12/31/2024	SDB3260122894	2,700.00	2.1098	5,645.41	5,696.43	0.0000	4.3300	50.0000	0.0000	(1.3580)	(0.1582)	0.0000	2	(1.5163)	01/06/2025
002039.ZK	12/31/2024	SDB3260122894	6,900.00	2.1098	14,427.15	14,557.54	0.0000	4.3300	50.0000	0.0000	(3.4705)	(0.4044)	0.0000	2	(3.8749)	01/06/2025
002039.ZK	12/31/2024	SDB3260122894	3,100.00	2.1098	6,481.76	6,540.34	0.0000	4.3300	50.0000	0.0000	(1.5592)	(0.1817)	0.0000	2	(1.7409)	01/06/2025
002039.ZK	12/31/2024	SDB3260122894	3,500.00	2.1098	7,318.12	7,384.26	0.0000	4.3300	50.0000	0.0000	(1.7604)	(0.2051)	0.0000	2	(1.9655)	01/06/2025
002039.ZK	12/31/2024	SDB3260122894	11,800.00	2.1098	24,672.51	24,895.50	0.0000	4.3300	50.0000	0.0000	(5.9351)	(0.6915)	0.0000	2	(6.6267)	01/06/2025
002039.ZK	12/31/2024	SDB3260122894	11,900.00	2.1098	24,881.60	25,106.48	0.0000	4.3300	50.0000	0.0000	(5.9854)	(0.6974)	0.0000	2	(6.6828)	01/06/2025
002039.ZK	12/31/2024	SDB3260122894	2,500.00	2.1098	5,227.23	5,274.47	0.0000	4.3300	50.0000	0.0000	(1.2574)	(0.1465)	0.0000	2	(1.4040)	01/06/2025
002039.ZK	12/31/2024	SDB3260122894	100.00	2.1098	209.09	210.98	0.0000	4.3300	50.0000	0.0000	(0.0503)	(0.0059)	0.0000	2	(0.0562)	01/06/2025
002039.ZK	12/31/2024	SDB3260122894	5,000.00	2.1098	10,454.45	10,548.94	0.0000	4.3300	50.0000	0.0000	(2.5149)	(0.2930)	0.0000	2	(2.8079)	01/06/2025
002039.ZK	12/31/2024	SDB3260122894	4,200.00	2.1098	8,781.74	8,861.11	0.0000	4.3300	50.0000	0.0000	(2.1125)	(0.2461)	0.0000	2	(2.3586)	01/06/2025
002039.ZK	12/31/2024	SDB3260122894	1,100.00	2.1098	2,299.98	2,320.77	0.0000	4.3300	50.0000	0.0000	(0.5533)	(0.0645)	0.0000	2	(0.6177)	01/06/2025
002039.ZK	12/31/2024	SDB3260122894	2,300.00	2.1098	4,809.05	4,852.51	0.0000	4.3300	50.0000	0.0000	(1.1568)	(0.1348)	0.0000	2	(1.2916)	01/06/2025
002039.ZK	12/31/2024	SDB3260122894	400.00	2.1098	836.36	843.92	0.0000	4.3300	50.0000	0.0000	(0.2012)	(0.0234)	0.0000	2	(0.2246)	01/06/2025
002039.ZK	12/31/2024	SDB3260122894	1,600.00	2.1098	3,345.43	3,375.66	0.0000	4.3300	50.0000	0.0000	(0.8048)	(0.0938)	0.0000	2	(0.8985)	01/06/2025
002039.ZK	12/31/2024	SDB3260122894	4,800.00	2.1098	10,036.28	10,126.98	0.0000	4.3300	50.0000	0.0000	(2.4143)	(0.2813)	0.0000	2	(2.6956)	01/06/2025
002039.ZK	12/31/2024	SDB3260122894	2,300.00	2.1098	4,809.05	4,852.51	0.0000	4.3300	50.0000	0.0000	(1.1568)	(0.1348)	0.0000	2	(1.2916)	01/06/2025
002039.ZK	12/30/2024	SDB3260122894	200.00	2.0889	417.81	417.78	0.0000	4.3300	50.0000	0.0000	(0.0503)	(0.0058)	0.0000	1	(0.0561)	01/06/2025
002039.ZK	12/30/2024	SDB3260122894	100.00	2.0889	210.48	208.89	0.0000	4.3300	50.0000	0.0000	(0.0253)	(0.0029)	0.0000	1	(0.0282)	01/06/2025
002039.ZK	12/30/2024	SDB3260122894	200.00	2.0889	427.13	417.78	0.0000	4.3300	50.0000	0.0000	(0.0514)	(0.0058)	0.0000	1	(0.0572)	01/06/2025
002039.ZK	12/30/2024	SDB3260122894	5,600.00	2.0889	11,708.99	11,697.73	0.0000	4.3300	50.0000	0.0000	(1.4083)	(0.1625)	0.0000	1	(1.5708)	01/06/2025
002039.ZK	12/30/2024	SDB3260122894	2,100.00	2.0889	4,390.87	4,386.65	0.0000	4.3300	50.0000	0.0000	(0.5281)	(0.0609)	0.0000	1	(0.5890)	01/06/2025
002039.ZK	12/30/2024	SDB3260122894	100.00	2.0889	209.09	208.89	0.0000	4.3300	50.0000	0.0000	(0.0251)	(0.0029)	0.0000	1	(0.0280)	01/06/2025
002039.ZK	12/30/2024	SDB3260122894	6,400.00	2.0889	13,381.70	13,368.83	0.0000	4.3300	50.0000	0.0000	(1.6095)	(0.1857)	0.0000	1	(1.7952)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GUIZHOU QIANYUAN POWER CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002039.ZK	12/30/2024	SDB3260122894	10,200.00	2.0889	21,327.09	21,306.58	0.0000	4.3300	50.0000	0.0000	(2.5652)	(0.2959)	0.0000	1	(2.8611)	01/06/2025
002039.ZK	12/30/2024	SDB3260122894	2,300.00	2.0889	4,809.05	4,804.42	0.0000	4.3300	50.0000	0.0000	(0.5784)	(0.0667)	0.0000	1	(0.6451)	01/06/2025
002039.ZK	12/30/2024	SDB3260122894	3,300.00	2.0889	6,899.94	6,893.30	0.0000	4.3300	50.0000	0.0000	(0.8299)	(0.0957)	0.0000	1	(0.9256)	01/06/2025
002039.ZK	12/30/2024	SDB3260122894	8,200.00	2.0889	17,145.31	17,128.82	0.0000	4.3300	50.0000	0.0000	(2.0622)	(0.2379)	0.0000	1	(2.3001)	01/06/2025
002039.ZK	12/30/2024	SDB3260122894	4,900.00	2.0889	10,245.37	10,235.51	0.0000	4.3300	50.0000	0.0000	(1.2323)	(0.1422)	0.0000	1	(1.3744)	01/06/2025
002039.ZK	12/30/2024	SDB3260122894	1,600.00	2.0889	3,345.43	3,342.21	0.0000	4.3300	50.0000	0.0000	(0.4024)	(0.0464)	0.0000	1	(0.4488)	01/06/2025
002039.ZK	12/30/2024	SDB3260122894	3,600.00	2.0889	7,527.21	7,519.97	0.0000	4.3300	50.0000	0.0000	(0.9054)	(0.1044)	0.0000	1	(1.0098)	01/06/2025
002039.ZK	12/30/2024	SDB3260122894	500.00	2.0889	1,045.45	1,044.44	0.0000	4.3300	50.0000	0.0000	(0.1257)	(0.0145)	0.0000	1	(0.1402)	01/06/2025
002039.ZK	12/30/2024	SDB3260122894	2,700.00	2.0889	5,645.41	5,639.98	0.0000	4.3300	50.0000	0.0000	(0.6790)	(0.0783)	0.0000	1	(0.7573)	01/06/2025
002039.ZK	12/30/2024	SDB3260122894	6,900.00	2.0889	14,427.15	14,413.27	0.0000	4.3300	50.0000	0.0000	(1.7353)	(0.2002)	0.0000	1	(1.9354)	01/06/2025
002039.ZK	12/30/2024	SDB3260122894	3,100.00	2.0889	6,481.76	6,475.53	0.0000	4.3300	50.0000	0.0000	(0.7796)	(0.0899)	0.0000	1	(0.8695)	01/06/2025
002039.ZK	12/30/2024	SDB3260122894	3,500.00	2.0889	7,318.12	7,311.08	0.0000	4.3300	50.0000	0.0000	(0.8802)	(0.1015)	0.0000	1	(0.9817)	01/06/2025
002039.ZK	12/30/2024	SDB3260122894	11,800.00	2.0889	24,672.51	24,648.78	0.0000	4.3300	50.0000	0.0000	(2.9676)	(0.3423)	0.0000	1	(3.3099)	01/06/2025
002039.ZK	12/30/2024	SDB3260122894	11,900.00	2.0889	24,881.60	24,857.67	0.0000	4.3300	50.0000	0.0000	(2.9927)	(0.3452)	0.0000	1	(3.3379)	01/06/2025
002039.ZK	12/30/2024	SDB3260122894	2,500.00	2.0889	5,227.23	5,222.20	0.0000	4.3300	50.0000	0.0000	(0.6287)	(0.0725)	0.0000	1	(0.7012)	01/06/2025
002039.ZK	12/30/2024	SDB3260122894	100.00	2.0889	209.09	208.89	0.0000	4.3300	50.0000	0.0000	(0.0251)	(0.0029)	0.0000	1	(0.0280)	01/06/2025
002039.ZK	12/30/2024	SDB3260122894	5,000.00	2.0889	10,454.45	10,444.40	0.0000	4.3300	50.0000	0.0000	(1.2574)	(0.1451)	0.0000	1	(1.4025)	01/06/2025
002039.ZK	12/30/2024	SDB3260122894	4,200.00	2.0889	8,781.74	8,773.30	0.0000	4.3300	50.0000	0.0000	(1.0562)	(0.1219)	0.0000	1	(1.1781)	01/06/2025
002039.ZK	12/30/2024	SDB3260122894	1,100.00	2.0889	2,299.98	2,297.77	0.0000	4.3300	50.0000	0.0000	(0.2766)	(0.0319)	0.0000	1	(0.3085)	01/06/2025
002039.ZK	12/30/2024	SDB3260122894	2,300.00	2.0889	4,809.05	4,804.42	0.0000	4.3300	50.0000	0.0000	(0.5784)	(0.0667)	0.0000	1	(0.6451)	01/06/2025
002039.ZK	12/30/2024	SDB3260122894	400.00	2.0889	836.36	835.55	0.0000	4.3300	50.0000	0.0000	(0.1006)	(0.0116)	0.0000	1	(0.1122)	01/06/2025
002039.ZK	12/30/2024	SDB3260122894	1,600.00	2.0889	3,345.43	3,342.21	0.0000	4.3300	50.0000	0.0000	(0.4024)	(0.0464)	0.0000	1	(0.4488)	01/06/2025
002039.ZK	12/30/2024	SDB3260122894	4,800.00	2.0889	10,036.28	10,026.62	0.0000	4.3300	50.0000	0.0000	(1.2071)	(0.1393)	0.0000	1	(1.3464)	01/06/2025
002039.ZK	12/30/2024	SDB3260122894	2,300.00	2.0889	4,809.05	4,804.42	0.0000	4.3300	50.0000	0.0000	(0.5784)	(0.0667)	0.0000	1	(0.6451)	01/06/2025
002039.ZK	12/27/2024	SDB3260122894	100.00	2.0881	210.48	208.81	0.0000	4.3300	50.0000	0.0000	(0.0759)	(0.0087)	0.0000	3	(0.0846)	01/06/2025
002039.ZK	12/27/2024	SDB3260122894	200.00	2.0881	427.13	417.62	0.0000	4.3300	50.0000	0.0000	(0.1541)	(0.0174)	0.0000	3	(0.1715)	01/06/2025
002039.ZK	12/27/2024	SDB3260122894	5,600.00	2.0881	11,708.99	11,693.49	0.0000	4.3300	50.0000	0.0000	(4.2250)	(0.4872)	0.0000	3	(4.7122)	01/06/2025
002039.ZK	12/27/2024	SDB3260122894	2,100.00	2.0881	4,390.87	4,385.06	0.0000	4.3300	50.0000	0.0000	(1.5844)	(0.1827)	0.0000	3	(1.7671)	01/06/2025
002039.ZK	12/27/2024	SDB3260122894	100.00	2.0881	209.09	208.81	0.0000	4.3300	50.0000	0.0000	(0.0754)	(0.0087)	0.0000	3	(0.0841)	01/06/2025
002039.ZK	12/27/2024	SDB3260122894	6,400.00	2.0881	13,381.70	13,363.99	0.0000	4.3300	50.0000	0.0000	(4.8286)	(0.5568)	0.0000	3	(5.3854)	01/06/2025
002039.ZK	12/27/2024	SDB3260122894	10,200.00	2.0881	21,327.09	21,298.85	0.0000	4.3300	50.0000	0.0000	(7.6955)	(0.8875)	0.0000	3	(8.5830)	01/06/2025
002039.ZK	12/27/2024	SDB3260122894	2,300.00	2.0881	4,809.05	4,802.68	0.0000	4.3300	50.0000	0.0000	(1.7353)	(0.2001)	0.0000	3	(1.9354)	01/06/2025
002039.ZK	12/27/2024	SDB3260122894	3,300.00	2.0881	6,899.94	6,890.81	0.0000	4.3300	50.0000	0.0000	(2.4897)	(0.2871)	0.0000	3	(2.7768)	01/06/2025
002039.ZK	12/27/2024	SDB3260122894	8,200.00	2.0881	17,145.31	17,122.61	0.0000	4.3300	50.0000	0.0000	(6.1866)	(0.7134)	0.0000	3	(6.9000)	01/06/2025
002039.ZK	12/27/2024	SDB3260122894	4,900.00	2.0881	10,245.37	10,231.80	0.0000	4.3300	50.0000	0.0000	(3.6969)	(0.4263)	0.0000	3	(4.1232)	01/06/2025
002039.ZK	12/27/2024	SDB3260122894	1,600.00	2.0881	3,345.43	3,341.00	0.0000	4.3300	50.0000	0.0000	(1.2071)	(0.1392)	0.0000	3	(1.3463)	01/06/2025
002039.ZK	12/27/2024	SDB3260122894	3,600.00	2.0881	7,527.21	7,517.24	0.0000	4.3300	50.0000	0.0000	(2.7161)	(0.3132)	0.0000	3	(3.0293)	01/06/2025
002039.ZK	12/27/2024	SDB3260122894	500.00	2.0881	1,045.45	1,044.06	0.0000	4.3300	50.0000	0.0000	(0.3772)	(0.0435)	0.0000	3	(0.4207)	01/06/2025
002039.ZK	12/27/2024	SDB3260122894	2,700.00	2.0881	5,645.41	5,637.93	0.0000	4.3300	50.0000	0.0000	(2.0371)	(0.2349)	0.0000	3	(2.2720)	01/06/2025
002039.ZK	12/27/2024	SDB3260122894	6,900.00	2.0881	14,427.15	14,408.05	0.0000	4.3300	50.0000	0.0000	(5.2058)	(0.6003)	0.0000	3	(5.8061)	01/06/2025
002039.ZK	12/27/2024	SDB3260122894	3,100.00	2.0881	6,481.76	6,473.18	0.0000	4.3300	50.0000	0.0000	(2.3388)	(0.2697)	0.0000	3	(2.6086)	01/06/2025
002039.ZK	12/27/2024	SDB3260122894	3,500.00	2.0881	7,318.12	7,308.43	0.0000	4.3300	50.0000	0.0000	(2.6406)	(0.3045)	0.0000	3	(2.9451)	01/06/2025
002039.ZK	12/27/2024	SDB3260122894	11,800.00	2.0881	24,672.51	24,639.85	0.0000	4.3300	50.0000	0.0000	(8.9027)	(1.0267)	0.0000	3	(9.9293)	01/06/2025
002039.ZK	12/27/2024	SDB3260122894	11,900.00	2.0881	24,881.60	24,848.66	0.0000	4.3300	50.0000	0.0000	(8.9781)	(1.0354)	0.0000	3	(10.0135)	01/06/2025
002039.ZK	12/27/2024	SDB3260122894	2,500.00	2.0881	5,227.23	5,220.31	0.0000	4.3300	50.0000	0.0000	(1.8862)	(0.2175)	0.0000	3	(2.1037)	01/06/2025
002039.ZK	12/27/2024	SDB3260122894	100.00	2.0881	209.09	208.81	0.0000	4.3300	50.0000	0.0000	(0.0754)	(0.0087)	0.0000	3	(0.0841)	01/06/2025
002039.ZK	12/27/2024	SDB3260122894	5,000.00	2.0881	10,454.45	10,440.61	0.0000	4.3300	50.0000	0.0000	(3.7723)	(0.4350)	0.0000	3	(4.2073)	01/06/2025
002039.ZK	12/27/2024	SDB3260122894	4,200.00	2.0881	8,781.74	8,770.12	0.0000	4.3300	50.0000	0.0000	(3.1687)	(0.3654)	0.0000	3	(3.5342)	01/06/2025
002039.ZK	12/27/2024	SDB3260122894	1,100.00	2.0881	2,299.98	2,296.94	0.0000	4.3300	50.0000	0.0000	(0.8299)	(0.0957)	0.0000	3	(0.9256)	01/06/2025
002039.ZK	12/27/2024	SDB3260122894	2,300.00	2.0881	4,809.05	4,802.68	0.0000	4.3300	50.0000	0.0000	(1.7353)	(0.2001)	0.0000	3	(1.9354)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GUIZHOU QIANYUAN POWER CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002039.ZK	12/27/2024	SDB3260122894	400.00	2.0881	836.36	835.25	0.0000	4.3300	50.0000	0.0000	(0.3018)	(0.0348)	0.0000	3	(0.3366)	01/06/2025
002039.ZK	12/27/2024	SDB3260122894	1,600.00	2.0881	3,345.43	3,341.00	0.0000	4.3300	50.0000	0.0000	(1.2071)	(0.1392)	0.0000	3	(1.3463)	01/06/2025
002039.ZK	12/27/2024	SDB3260122894	4,800.00	2.0881	10,036.28	10,022.99	0.0000	4.3300	50.0000	0.0000	(3.6214)	(0.4176)	0.0000	3	(4.0390)	01/06/2025
002039.ZK	12/27/2024	SDB3260122894	2,300.00	2.0881	4,809.05	4,802.68	0.0000	4.3300	50.0000	0.0000	(1.7353)	(0.2001)	0.0000	3	(1.9354)	01/06/2025
002039.ZK	12/26/2024	SDB3260122894	100.00	2.0919	210.48	209.19	0.0000	4.3300	50.0000	0.0000	(0.0253)	(0.0029)	0.0000	1	(0.0282)	01/06/2025
002039.ZK	12/26/2024	SDB3260122894	200.00	2.0919	427.13	418.38	0.0000	4.3300	50.0000	0.0000	(0.0514)	(0.0058)	0.0000	1	(0.0572)	01/06/2025
002039.ZK	12/26/2024	SDB3260122894	5,600.00	2.0919	11,708.99	11,714.52	0.0000	4.3300	50.0000	0.0000	(1.4083)	(0.1627)	0.0000	1	(1.5710)	01/06/2025
002039.ZK	12/26/2024	SDB3260122894	2,100.00	2.0919	4,390.87	4,392.95	0.0000	4.3300	50.0000	0.0000	(0.5281)	(0.0610)	0.0000	1	(0.5891)	01/06/2025
002039.ZK	12/26/2024	SDB3260122894	100.00	2.0919	209.09	209.19	0.0000	4.3300	50.0000	0.0000	(0.0251)	(0.0029)	0.0000	1	(0.0281)	01/06/2025
002039.ZK	12/26/2024	SDB3260122894	6,400.00	2.0919	13,381.70	13,388.03	0.0000	4.3300	50.0000	0.0000	(1.6095)	(0.1859)	0.0000	1	(1.7955)	01/06/2025
002039.ZK	12/26/2024	SDB3260122894	10,200.00	2.0919	21,327.09	21,337.17	0.0000	4.3300	50.0000	0.0000	(2.5652)	(0.2963)	0.0000	1	(2.8615)	01/06/2025
002039.ZK	12/26/2024	SDB3260122894	2,300.00	2.0919	4,809.05	4,811.32	0.0000	4.3300	50.0000	0.0000	(0.5784)	(0.0668)	0.0000	1	(0.6452)	01/06/2025
002039.ZK	12/26/2024	SDB3260122894	3,300.00	2.0919	6,899.94	6,903.20	0.0000	4.3300	50.0000	0.0000	(0.8299)	(0.0959)	0.0000	1	(0.9258)	01/06/2025
002039.ZK	12/26/2024	SDB3260122894	8,200.00	2.0919	17,145.31	17,153.41	0.0000	4.3300	50.0000	0.0000	(2.0622)	(0.2382)	0.0000	1	(2.3004)	01/06/2025
002039.ZK	12/26/2024	SDB3260122894	4,900.00	2.0919	10,245.37	10,250.21	0.0000	4.3300	50.0000	0.0000	(1.2323)	(0.1424)	0.0000	1	(1.3747)	01/06/2025
002039.ZK	12/26/2024	SDB3260122894	1,600.00	2.0919	3,345.43	3,347.01	0.0000	4.3300	50.0000	0.0000	(0.4024)	(0.0465)	0.0000	1	(0.4489)	01/06/2025
002039.ZK	12/26/2024	SDB3260122894	3,600.00	2.0919	7,527.21	7,530.76	0.0000	4.3300	50.0000	0.0000	(0.9054)	(0.1046)	0.0000	1	(1.0099)	01/06/2025
002039.ZK	12/26/2024	SDB3260122894	500.00	2.0919	1,045.45	1,045.94	0.0000	4.3300	50.0000	0.0000	(0.1257)	(0.0145)	0.0000	1	(0.1403)	01/06/2025
002039.ZK	12/26/2024	SDB3260122894	2,700.00	2.0919	5,645.41	5,648.07	0.0000	4.3300	50.0000	0.0000	(0.6790)	(0.0784)	0.0000	1	(0.7575)	01/06/2025
002039.ZK	12/26/2024	SDB3260122894	6,900.00	2.0919	14,427.15	14,433.97	0.0000	4.3300	50.0000	0.0000	(1.7353)	(0.2005)	0.0000	1	(1.9357)	01/06/2025
002039.ZK	12/26/2024	SDB3260122894	3,100.00	2.0919	6,481.76	6,484.82	0.0000	4.3300	50.0000	0.0000	(0.7796)	(0.0901)	0.0000	1	(0.8697)	01/06/2025
002039.ZK	12/26/2024	SDB3260122894	3,500.00	2.0919	7,318.12	7,321.58	0.0000	4.3300	50.0000	0.0000	(0.8802)	(0.1017)	0.0000	1	(0.9819)	01/06/2025
002039.ZK	12/26/2024	SDB3260122894	11,800.00	2.0919	24,672.51	24,684.17	0.0000	4.3300	50.0000	0.0000	(2.9676)	(0.3428)	0.0000	1	(3.3104)	01/06/2025
002039.ZK	12/26/2024	SDB3260122894	11,900.00	2.0919	24,881.60	24,893.36	0.0000	4.3300	50.0000	0.0000	(2.9927)	(0.3457)	0.0000	1	(3.3384)	01/06/2025
002039.ZK	12/26/2024	SDB3260122894	2,500.00	2.0919	5,227.23	5,229.70	0.0000	4.3300	50.0000	0.0000	(0.6287)	(0.0726)	0.0000	1	(0.7014)	01/06/2025
002039.ZK	12/26/2024	SDB3260122894	100.00	2.0919	209.09	209.19	0.0000	4.3300	50.0000	0.0000	(0.0251)	(0.0029)	0.0000	1	(0.0281)	01/06/2025
002039.ZK	12/26/2024	SDB3260122894	5,000.00	2.0919	10,454.45	10,459.40	0.0000	4.3300	50.0000	0.0000	(1.2574)	(0.1453)	0.0000	1	(1.4027)	01/06/2025
002039.ZK	12/26/2024	SDB3260122894	4,200.00	2.0919	8,781.74	8,785.89	0.0000	4.3300	50.0000	0.0000	(1.0562)	(0.1220)	0.0000	1	(1.1783)	01/06/2025
002039.ZK	12/26/2024	SDB3260122894	1,100.00	2.0919	2,299.98	2,301.07	0.0000	4.3300	50.0000	0.0000	(0.2766)	(0.0320)	0.0000	1	(0.3086)	01/06/2025
002039.ZK	12/26/2024	SDB3260122894	2,300.00	2.0919	4,809.05	4,811.32	0.0000	4.3300	50.0000	0.0000	(0.5784)	(0.0668)	0.0000	1	(0.6452)	01/06/2025
002039.ZK	12/26/2024	SDB3260122894	400.00	2.0919	836.36	836.75	0.0000	4.3300	50.0000	0.0000	(0.1006)	(0.0116)	0.0000	1	(0.1122)	01/06/2025
002039.ZK	12/26/2024	SDB3260122894	1,600.00	2.0919	3,345.43	3,347.01	0.0000	4.3300	50.0000	0.0000	(0.4024)	(0.0465)	0.0000	1	(0.4489)	01/06/2025
002039.ZK	12/26/2024	SDB3260122894	4,800.00	2.0919	10,036.28	10,041.02	0.0000	4.3300	50.0000	0.0000	(1.2071)	(0.1395)	0.0000	1	(1.3466)	01/06/2025
002039.ZK	12/26/2024	SDB3260122894	2,300.00	2.0919	4,809.05	4,811.32	0.0000	4.3300	50.0000	0.0000	(0.5784)	(0.0668)	0.0000	1	(0.6452)	01/06/2025
002039.ZK	12/24/2024	SDB3260122894	100.00	2.0919	210.48	209.19	0.0000	4.3300	50.0000	0.0000	(0.0506)	(0.0058)	0.0000	2	(0.0564)	01/06/2025
002039.ZK	12/24/2024	SDB3260122894	200.00	2.0919	427.13	418.38	0.0000	4.3300	50.0000	0.0000	(0.1027)	(0.0116)	0.0000	2	(0.1144)	01/06/2025
002039.ZK	12/24/2024	SDB3260122894	5,600.00	2.0919	11,708.99	11,714.52	0.0000	4.3300	50.0000	0.0000	(2.8167)	(0.3254)	0.0000	2	(3.1421)	01/06/2025
002039.ZK	12/24/2024	SDB3260122894	2,100.00	2.0919	4,390.87	4,392.95	0.0000	4.3300	50.0000	0.0000	(1.0562)	(0.1220)	0.0000	2	(1.1783)	01/06/2025
002039.ZK	12/24/2024	SDB3260122894	100.00	2.0919	209.09	209.19	0.0000	4.3300	50.0000	0.0000	(0.0503)	(0.0058)	0.0000	2	(0.0561)	01/06/2025
002039.ZK	12/24/2024	SDB3260122894	6,400.00	2.0919	13,381.70	13,388.03	0.0000	4.3300	50.0000	0.0000	(3.2190)	(0.3719)	0.0000	2	(3.5909)	01/06/2025
002039.ZK	12/24/2024	SDB3260122894	10,200.00	2.0919	21,327.09	21,337.17	0.0000	4.3300	50.0000	0.0000	(5.1303)	(0.5927)	0.0000	2	(5.7230)	01/06/2025
002039.ZK	12/24/2024	SDB3260122894	2,300.00	2.0919	4,809.05	4,811.32	0.0000	4.3300	50.0000	0.0000	(1.1568)	(0.1336)	0.0000	2	(1.2905)	01/06/2025
002039.ZK	12/24/2024	SDB3260122894	3,300.00	2.0919	6,899.94	6,903.20	0.0000	4.3300	50.0000	0.0000	(1.6598)	(0.1918)	0.0000	2	(1.8516)	01/06/2025
002039.ZK	12/24/2024	SDB3260122894	8,200.00	2.0919	17,145.31	17,153.41	0.0000	4.3300	50.0000	0.0000	(4.1244)	(0.4765)	0.0000	2	(4.6009)	01/06/2025
002039.ZK	12/24/2024	SDB3260122894	4,900.00	2.0919	10,245.37	10,250.21	0.0000	4.3300	50.0000	0.0000	(2.4646)	(0.2847)	0.0000	2	(2.7493)	01/06/2025
002039.ZK	12/24/2024	SDB3260122894	1,600.00	2.0919	3,345.43	3,347.01	0.0000	4.3300	50.0000	0.0000	(0.8048)	(0.0930)	0.0000	2	(0.8977)	01/06/2025
002039.ZK	12/24/2024	SDB3260122894	3,600.00	2.0919	7,527.21	7,530.76	0.0000	4.3300	50.0000	0.0000	(1.8107)	(0.2092)	0.0000	2	(2.0199)	01/06/2025
002039.ZK	12/24/2024	SDB3260122894	500.00	2.0919	1,045.45	1,045.94	0.0000	4.3300	50.0000	0.0000	(0.2515)	(0.0291)	0.0000	2	(0.2805)	01/06/2025
002039.ZK	12/24/2024	SDB3260122894	2,700.00	2.0919	5,645.41	5,648.07	0.0000	4.3300	50.0000	0.0000	(1.3580)	(0.1569)	0.0000	2	(1.5149)	01/06/2025
002039.ZK	12/24/2024	SDB3260122894	6,900.00	2.0919	14,427.15	14,433.97	0.0000	4.3300	50.0000	0.0000	(3.4705)	(0.4009)	0.0000	2	(3.8715)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GUIZHOU QIANYUAN POWER CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002039.ZK	12/24/2024	SDB3260122894	3,100.00	2.0919	6,481.76	6,484.82	0.0000	4.3300	50.0000	0.0000	(1.5592)	(0.1801)	0.0000	2	(1.7394)	01/06/2025
002039.ZK	12/24/2024	SDB3260122894	3,500.00	2.0919	7,318.12	7,321.58	0.0000	4.3300	50.0000	0.0000	(1.7604)	(0.2034)	0.0000	2	(1.9638)	01/06/2025
002039.ZK	12/24/2024	SDB3260122894	11,800.00	2.0919	24,672.51	24,684.17	0.0000	4.3300	50.0000	0.0000	(5.9351)	(0.6857)	0.0000	2	(6.6208)	01/06/2025
002039.ZK	12/24/2024	SDB3260122894	11,900.00	2.0919	24,881.60	24,893.36	0.0000	4.3300	50.0000	0.0000	(5.9854)	(0.6915)	0.0000	2	(6.6769)	01/06/2025
002039.ZK	12/24/2024	SDB3260122894	2,500.00	2.0919	5,227.23	5,229.70	0.0000	4.3300	50.0000	0.0000	(1.2574)	(0.1453)	0.0000	2	(1.4027)	01/06/2025
002039.ZK	12/24/2024	SDB3260122894	100.00	2.0919	209.09	209.19	0.0000	4.3300	50.0000	0.0000	(0.0503)	(0.0058)	0.0000	2	(0.0561)	01/06/2025
002039.ZK	12/24/2024	SDB3260122894	5,000.00	2.0919	10,454.45	10,459.40	0.0000	4.3300	50.0000	0.0000	(2.5149)	(0.2905)	0.0000	2	(2.8054)	01/06/2025
002039.ZK	12/24/2024	SDB3260122894	4,200.00	2.0919	8,781.74	8,785.89	0.0000	4.3300	50.0000	0.0000	(2.1125)	(0.2441)	0.0000	2	(2.3565)	01/06/2025
002039.ZK	12/24/2024	SDB3260122894	1,100.00	2.0919	2,299.98	2,301.07	0.0000	4.3300	50.0000	0.0000	(0.5533)	(0.0639)	0.0000	2	(0.6172)	01/06/2025
002039.ZK	12/24/2024	SDB3260122894	2,300.00	2.0919	4,809.05	4,811.32	0.0000	4.3300	50.0000	0.0000	(1.1568)	(0.1336)	0.0000	2	(1.2905)	01/06/2025
002039.ZK	12/24/2024	SDB3260122894	400.00	2.0919	836.36	836.75	0.0000	4.3300	50.0000	0.0000	(0.2012)	(0.0232)	0.0000	2	(0.2244)	01/06/2025
002039.ZK	12/24/2024	SDB3260122894	1,600.00	2.0919	3,345.43	3,347.01	0.0000	4.3300	50.0000	0.0000	(0.8048)	(0.0930)	0.0000	2	(0.8977)	01/06/2025
002039.ZK	12/24/2024	SDB3260122894	4,800.00	2.0919	10,036.28	10,041.02	0.0000	4.3300	50.0000	0.0000	(2.4143)	(0.2789)	0.0000	2	(2.6932)	01/06/2025
002039.ZK	12/24/2024	SDB3260122894	2,300.00	2.0919	4,809.05	4,811.32	0.0000	4.3300	50.0000	0.0000	(1.1568)	(0.1336)	0.0000	2	(1.2905)	01/06/2025
002039.ZK	12/23/2024	SDB3260122894	100.00	2.1261	210.48	212.61	0.0000	4.3300	50.0000	0.0000	(0.0253)	(0.0030)	0.0000	1	(0.0283)	01/06/2025
002039.ZK	12/23/2024	SDB3260122894	200.00	2.1261	427.13	425.22	0.0000	4.3300	50.0000	0.0000	(0.0514)	(0.0059)	0.0000	1	(0.0573)	01/06/2025
002039.ZK	12/23/2024	SDB3260122894	5,600.00	2.1261	11,708.99	11,906.07	0.0000	4.3300	50.0000	0.0000	(1.4083)	(0.1654)	0.0000	1	(1.5737)	01/06/2025
002039.ZK	12/23/2024	SDB3260122894	2,100.00	2.1261	4,390.87	4,464.78	0.0000	4.3300	50.0000	0.0000	(0.5281)	(0.0620)	0.0000	1	(0.5901)	01/06/2025
002039.ZK	12/23/2024	SDB3260122894	100.00	2.1261	209.09	212.61	0.0000	4.3300	50.0000	0.0000	(0.0251)	(0.0030)	0.0000	1	(0.0281)	01/06/2025
002039.ZK	12/23/2024	SDB3260122894	6,400.00	2.1261	13,381.70	13,606.94	0.0000	4.3300	50.0000	0.0000	(1.6095)	(0.1890)	0.0000	1	(1.7985)	01/06/2025
002039.ZK	12/23/2024	SDB3260122894	10,200.00	2.1261	21,327.09	21,686.06	0.0000	4.3300	50.0000	0.0000	(2.5652)	(0.3012)	0.0000	1	(2.8664)	01/06/2025
002039.ZK	12/23/2024	SDB3260122894	2,300.00	2.1261	4,809.05	4,889.99	0.0000	4.3300	50.0000	0.0000	(0.5784)	(0.0679)	0.0000	1	(0.6463)	01/06/2025
002039.ZK	12/23/2024	SDB3260122894	3,300.00	2.1261	6,899.94	7,016.08	0.0000	4.3300	50.0000	0.0000	(0.8299)	(0.0974)	0.0000	1	(0.9274)	01/06/2025
002039.ZK	12/23/2024	SDB3260122894	8,200.00	2.1261	17,145.31	17,433.89	0.0000	4.3300	50.0000	0.0000	(2.0622)	(0.2421)	0.0000	1	(2.3043)	01/06/2025
002039.ZK	12/23/2024	SDB3260122894	4,900.00	2.1261	10,245.37	10,417.81	0.0000	4.3300	50.0000	0.0000	(1.2323)	(0.1447)	0.0000	1	(1.3770)	01/06/2025
002039.ZK	12/23/2024	SDB3260122894	1,600.00	2.1261	3,345.43	3,401.73	0.0000	4.3300	50.0000	0.0000	(0.4024)	(0.0472)	0.0000	1	(0.4496)	01/06/2025
002039.ZK	12/23/2024	SDB3260122894	3,600.00	2.1261	7,527.21	7,653.90	0.0000	4.3300	50.0000	0.0000	(0.9054)	(0.1063)	0.0000	1	(1.0117)	01/06/2025
002039.ZK	12/23/2024	SDB3260122894	500.00	2.1261	1,045.45	1,063.04	0.0000	4.3300	50.0000	0.0000	(0.1257)	(0.0148)	0.0000	1	(0.1405)	01/06/2025
002039.ZK	12/23/2024	SDB3260122894	2,700.00	2.1261	5,645.41	5,740.43	0.0000	4.3300	50.0000	0.0000	(0.6790)	(0.0797)	0.0000	1	(0.7587)	01/06/2025
002039.ZK	12/23/2024	SDB3260122894	6,900.00	2.1261	14,427.15	14,669.98	0.0000	4.3300	50.0000	0.0000	(1.7353)	(0.2037)	0.0000	1	(1.9390)	01/06/2025
002039.ZK	12/23/2024	SDB3260122894	3,100.00	2.1261	6,481.76	6,590.86	0.0000	4.3300	50.0000	0.0000	(0.7796)	(0.0915)	0.0000	1	(0.8712)	01/06/2025
002039.ZK	12/23/2024	SDB3260122894	3,500.00	2.1261	7,318.12	7,441.29	0.0000	4.3300	50.0000	0.0000	(0.8802)	(0.1034)	0.0000	1	(0.9836)	01/06/2025
002039.ZK	12/23/2024	SDB3260122894	11,800.00	2.1261	24,672.51	25,087.79	0.0000	4.3300	50.0000	0.0000	(2.9676)	(0.3484)	0.0000	1	(3.3160)	01/06/2025
002039.ZK	12/23/2024	SDB3260122894	11,900.00	2.1261	24,881.60	25,300.40	0.0000	4.3300	50.0000	0.0000	(2.9927)	(0.3514)	0.0000	1	(3.3441)	01/06/2025
002039.ZK	12/23/2024	SDB3260122894	2,500.00	2.1261	5,227.23	5,315.21	0.0000	4.3300	50.0000	0.0000	(0.6287)	(0.0738)	0.0000	1	(0.7025)	01/06/2025
002039.ZK	12/23/2024	SDB3260122894	100.00	2.1261	209.09	212.61	0.0000	4.3300	50.0000	0.0000	(0.0251)	(0.0030)	0.0000	1	(0.0281)	01/06/2025
002039.ZK	12/23/2024	SDB3260122894	5,000.00	2.1261	10,454.45	10,630.42	0.0000	4.3300	50.0000	0.0000	(1.2574)	(0.1476)	0.0000	1	(1.4051)	01/06/2025
002039.ZK	12/23/2024	SDB3260122894	4,200.00	2.1261	8,781.74	8,929.55	0.0000	4.3300	50.0000	0.0000	(1.0562)	(0.1240)	0.0000	1	(1.1803)	01/06/2025
002039.ZK	12/23/2024	SDB3260122894	1,100.00	2.1261	2,299.98	2,338.69	0.0000	4.3300	50.0000	0.0000	(0.2766)	(0.0325)	0.0000	1	(0.3091)	01/06/2025
002039.ZK	12/23/2024	SDB3260122894	2,300.00	2.1261	4,809.05	4,889.99	0.0000	4.3300	50.0000	0.0000	(0.5784)	(0.0679)	0.0000	1	(0.6463)	01/06/2025
002039.ZK	12/23/2024	SDB3260122894	400.00	2.1261	836.36	850.43	0.0000	4.3300	50.0000	0.0000	(0.1006)	(0.0118)	0.0000	1	(0.1124)	01/06/2025
002039.ZK	12/23/2024	SDB3260122894	1,600.00	2.1261	3,345.43	3,401.73	0.0000	4.3300	50.0000	0.0000	(0.4024)	(0.0472)	0.0000	1	(0.4496)	01/06/2025
002039.ZK	12/23/2024	SDB3260122894	4,800.00	2.1261	10,036.28	10,205.20	0.0000	4.3300	50.0000	0.0000	(1.2071)	(0.1417)	0.0000	1	(1.3489)	01/06/2025
002039.ZK	12/23/2024	SDB3260122894	2,300.00	2.1261	4,809.05	4,889.99	0.0000	4.3300	50.0000	0.0000	(0.5784)	(0.0679)	0.0000	1	(0.6463)	01/06/2025
002039.ZK	12/20/2024	SDB3260122894	100.00	2.1065	210.48	210.65	0.0000	4.3300	50.0000	0.0000	(0.0759)	(0.0088)	0.0000	3	(0.0847)	01/06/2025
002039.ZK	12/20/2024	SDB3260122894	200.00	2.1065	427.13	421.29	0.0000	4.3300	50.0000	0.0000	(0.1541)	(0.0176)	0.0000	3	(0.1717)	01/06/2025
002039.ZK	12/20/2024	SDB3260122894	5,600.00	2.1065	11,708.99	11,796.18	0.0000	4.3300	50.0000	0.0000	(4.2250)	(0.4915)	0.0000	3	(4.7165)	01/06/2025
002039.ZK	12/20/2024	SDB3260122894	2,100.00	2.1065	4,390.87	4,423.57	0.0000	4.3300	50.0000	0.0000	(1.5844)	(0.1843)	0.0000	3	(1.7687)	01/06/2025
002039.ZK	12/20/2024	SDB3260122894	100.00	2.1065	209.09	210.65	0.0000	4.3300	50.0000	0.0000	(0.0754)	(0.0088)	0.0000	3	(0.0842)	01/06/2025
002039.ZK	12/20/2024	SDB3260122894	6,400.00	2.1065	13,381.70	13,481.35	0.0000	4.3300	50.0000	0.0000	(4.8286)	(0.5617)	0.0000	3	(5.3903)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GUIZHOU QIANYUAN POWER CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002039.ZK	12/20/2024	SDB3260122894	10,200.00	2.1065	21,327.09	21,485.90	0.0000	4.3300	50.0000	0.0000	(7.6955)	(0.8952)	0.0000	3	(8.5908)	01/06/2025
002039.ZK	12/20/2024	SDB3260122894	2,300.00	2.1065	4,809.05	4,844.86	0.0000	4.3300	50.0000	0.0000	(1.7353)	(0.2019)	0.0000	3	(1.9371)	01/06/2025
002039.ZK	12/20/2024	SDB3260122894	3,300.00	2.1065	6,899.94	6,951.32	0.0000	4.3300	50.0000	0.0000	(2.4897)	(0.2896)	0.0000	3	(2.7794)	01/06/2025
002039.ZK	12/20/2024	SDB3260122894	8,200.00	2.1065	17,145.31	17,272.98	0.0000	4.3300	50.0000	0.0000	(6.1866)	(0.7197)	0.0000	3	(6.9063)	01/06/2025
002039.ZK	12/20/2024	SDB3260122894	4,900.00	2.1065	10,245.37	10,321.66	0.0000	4.3300	50.0000	0.0000	(3.6969)	(0.4301)	0.0000	3	(4.1269)	01/06/2025
002039.ZK	12/20/2024	SDB3260122894	1,600.00	2.1065	3,345.43	3,370.34	0.0000	4.3300	50.0000	0.0000	(1.2071)	(0.1404)	0.0000	3	(1.3476)	01/06/2025
002039.ZK	12/20/2024	SDB3260122894	3,600.00	2.1065	7,527.21	7,583.26	0.0000	4.3300	50.0000	0.0000	(2.7161)	(0.3160)	0.0000	3	(3.0320)	01/06/2025
002039.ZK	12/20/2024	SDB3260122894	500.00	2.1065	1,045.45	1,053.23	0.0000	4.3300	50.0000	0.0000	(0.3772)	(0.0439)	0.0000	3	(0.4211)	01/06/2025
002039.ZK	12/20/2024	SDB3260122894	2,700.00	2.1065	5,645.41	5,687.44	0.0000	4.3300	50.0000	0.0000	(2.0371)	(0.2370)	0.0000	3	(2.2740)	01/06/2025
002039.ZK	12/20/2024	SDB3260122894	6,900.00	2.1065	14,427.15	14,534.58	0.0000	4.3300	50.0000	0.0000	(5.2058)	(0.6056)	0.0000	3	(5.8114)	01/06/2025
002039.ZK	12/20/2024	SDB3260122894	3,100.00	2.1065	6,481.76	6,530.03	0.0000	4.3300	50.0000	0.0000	(2.3388)	(0.2721)	0.0000	3	(2.6109)	01/06/2025
002039.ZK	12/20/2024	SDB3260122894	3,500.00	2.1065	7,318.12	7,372.61	0.0000	4.3300	50.0000	0.0000	(2.6406)	(0.3072)	0.0000	3	(2.9478)	01/06/2025
002039.ZK	12/20/2024	SDB3260122894	11,800.00	2.1065	24,672.51	24,856.24	0.0000	4.3300	50.0000	0.0000	(8.9027)	(1.0357)	0.0000	3	(9.9383)	01/06/2025
002039.ZK	12/20/2024	SDB3260122894	11,900.00	2.1065	24,881.60	25,066.89	0.0000	4.3300	50.0000	0.0000	(8.9781)	(1.0445)	0.0000	3	(10.0226)	01/06/2025
002039.ZK	12/20/2024	SDB3260122894	2,500.00	2.1065	5,227.23	5,266.15	0.0000	4.3300	50.0000	0.0000	(1.8862)	(0.2194)	0.0000	3	(2.1056)	01/06/2025
002039.ZK	12/20/2024	SDB3260122894	100.00	2.1065	209.09	210.65	0.0000	4.3300	50.0000	0.0000	(0.0754)	(0.0088)	0.0000	3	(0.0842)	01/06/2025
002039.ZK	12/20/2024	SDB3260122894	5,000.00	2.1065	10,454.45	10,532.31	0.0000	4.3300	50.0000	0.0000	(3.7723)	(0.4388)	0.0000	3	(4.2112)	01/06/2025
002039.ZK	12/20/2024	SDB3260122894	4,200.00	2.1065	8,781.74	8,847.14	0.0000	4.3300	50.0000	0.0000	(3.1687)	(0.3686)	0.0000	3	(3.5374)	01/06/2025
002039.ZK	12/20/2024	SDB3260122894	1,100.00	2.1065	2,299.98	2,317.11	0.0000	4.3300	50.0000	0.0000	(0.8299)	(0.0965)	0.0000	3	(0.9265)	01/06/2025
002039.ZK	12/20/2024	SDB3260122894	2,300.00	2.1065	4,809.05	4,844.86	0.0000	4.3300	50.0000	0.0000	(1.7353)	(0.2019)	0.0000	3	(1.9371)	01/06/2025
002039.ZK	12/20/2024	SDB3260122894	400.00	2.1065	836.36	842.58	0.0000	4.3300	50.0000	0.0000	(0.3018)	(0.0351)	0.0000	3	(0.3369)	01/06/2025
002039.ZK	12/20/2024	SDB3260122894	1,600.00	2.1065	3,345.43	3,370.34	0.0000	4.3300	50.0000	0.0000	(1.2071)	(0.1404)	0.0000	3	(1.3476)	01/06/2025
002039.ZK	12/20/2024	SDB3260122894	4,800.00	2.1065	10,036.28	10,111.01	0.0000	4.3300	50.0000	0.0000	(3.6214)	(0.4213)	0.0000	3	(4.0427)	01/06/2025
002039.ZK	12/20/2024	SDB3260122894	2,300.00	2.1065	4,809.05	4,844.86	0.0000	4.3300	50.0000	0.0000	(1.7353)	(0.2019)	0.0000	3	(1.9371)	01/06/2025
002039.ZK	12/19/2024	SDB3260122894	100.00	2.1352	210.48	213.52	0.0000	4.5800	50.0000	0.0000	(0.0268)	(0.0030)	0.0000	1	(0.0297)	01/06/2025
002039.ZK	12/19/2024	SDB3260122894	200.00	2.1352	427.13	427.04	0.0000	4.5800	50.0000	0.0000	(0.0543)	(0.0059)	0.0000	1	(0.0603)	01/06/2025
002039.ZK	12/19/2024	SDB3260122894	5,600.00	2.1352	11,708.99	11,957.16	0.0000	4.5800	50.0000	0.0000	(1.4896)	(0.1661)	0.0000	1	(1.6557)	01/06/2025
002039.ZK	12/19/2024	SDB3260122894	2,100.00	2.1352	4,390.87	4,483.93	0.0000	4.5800	50.0000	0.0000	(0.5586)	(0.0623)	0.0000	1	(0.6209)	01/06/2025
002039.ZK	12/19/2024	SDB3260122894	100.00	2.1352	209.09	213.52	0.0000	4.5800	50.0000	0.0000	(0.0266)	(0.0030)	0.0000	1	(0.0296)	01/06/2025
002039.ZK	12/19/2024	SDB3260122894	6,400.00	2.1352	13,381.70	13,665.32	0.0000	4.5800	50.0000	0.0000	(1.7024)	(0.1898)	0.0000	1	(1.8922)	01/06/2025
002039.ZK	12/19/2024	SDB3260122894	10,200.00	2.1352	21,327.09	21,779.11	0.0000	4.5800	50.0000	0.0000	(2.7133)	(0.3025)	0.0000	1	(3.0158)	01/06/2025
002039.ZK	12/19/2024	SDB3260122894	2,300.00	2.1352	4,809.05	4,910.98	0.0000	4.5800	50.0000	0.0000	(0.6118)	(0.0682)	0.0000	1	(0.6800)	01/06/2025
002039.ZK	12/19/2024	SDB3260122894	3,300.00	2.1352	6,899.94	7,046.18	0.0000	4.5800	50.0000	0.0000	(0.8778)	(0.0979)	0.0000	1	(0.9757)	01/06/2025
002039.ZK	12/19/2024	SDB3260122894	8,200.00	2.1352	17,145.31	17,508.70	0.0000	4.5800	50.0000	0.0000	(2.1813)	(0.2432)	0.0000	1	(2.4244)	01/06/2025
002039.ZK	12/19/2024	SDB3260122894	4,900.00	2.1352	10,245.37	10,462.51	0.0000	4.5800	50.0000	0.0000	(1.3034)	(0.1453)	0.0000	1	(1.4488)	01/06/2025
002039.ZK	12/19/2024	SDB3260122894	1,600.00	2.1352	3,345.43	3,416.33	0.0000	4.5800	50.0000	0.0000	(0.4256)	(0.0474)	0.0000	1	(0.4731)	01/06/2025
002039.ZK	12/19/2024	SDB3260122894	3,600.00	2.1352	7,527.21	7,686.75	0.0000	4.5800	50.0000	0.0000	(0.9576)	(0.1068)	0.0000	1	(1.0644)	01/06/2025
002039.ZK	12/19/2024	SDB3260122894	500.00	2.1352	1,045.45	1,067.60	0.0000	4.5800	50.0000	0.0000	(0.1330)	(0.0148)	0.0000	1	(0.1478)	01/06/2025
002039.ZK	12/19/2024	SDB3260122894	2,700.00	2.1352	5,645.41	5,765.06	0.0000	4.5800	50.0000	0.0000	(0.7182)	(0.0801)	0.0000	1	(0.7983)	01/06/2025
002039.ZK	12/19/2024	SDB3260122894	6,900.00	2.1352	14,427.15	14,732.93	0.0000	4.5800	50.0000	0.0000	(1.8355)	(0.2046)	0.0000	1	(2.0401)	01/06/2025
002039.ZK	12/19/2024	SDB3260122894	3,100.00	2.1352	6,481.76	6,619.14	0.0000	4.5800	50.0000	0.0000	(0.8246)	(0.0919)	0.0000	1	(0.9166)	01/06/2025
002039.ZK	12/19/2024	SDB3260122894	3,500.00	2.1352	7,318.12	7,473.22	0.0000	4.5800	50.0000	0.0000	(0.9310)	(0.1038)	0.0000	1	(1.0348)	01/06/2025
002039.ZK	12/19/2024	SDB3260122894	11,800.00	2.1352	24,672.51	25,195.44	0.0000	4.5800	50.0000	0.0000	(3.1389)	(0.3499)	0.0000	1	(3.4888)	01/06/2025
002039.ZK	12/19/2024	SDB3260122894	11,900.00	2.1352	24,881.60	25,408.96	0.0000	4.5800	50.0000	0.0000	(3.1655)	(0.3529)	0.0000	1	(3.5184)	01/06/2025
002039.ZK	12/19/2024	SDB3260122894	2,500.00	2.1352	5,227.23	5,338.02	0.0000	4.5800	50.0000	0.0000	(0.6650)	(0.0741)	0.0000	1	(0.7392)	01/06/2025
002039.ZK	12/19/2024	SDB3260122894	100.00	2.1352	209.09	213.52	0.0000	4.5800	50.0000	0.0000	(0.0266)	(0.0030)	0.0000	1	(0.0296)	01/06/2025
002039.ZK	12/19/2024	SDB3260122894	5,000.00	2.1352	10,454.45	10,676.03	0.0000	4.5800	50.0000	0.0000	(1.3300)	(0.1483)	0.0000	1	(1.4783)	01/06/2025
002039.ZK	12/19/2024	SDB3260122894	4,200.00	2.1352	8,781.74	8,967.87	0.0000	4.5800	50.0000	0.0000	(1.1172)	(0.1246)	0.0000	1	(1.2418)	01/06/2025
002039.ZK	12/19/2024	SDB3260122894	1,100.00	2.1352	2,299.98	2,348.73	0.0000	4.5800	50.0000	0.0000	(0.0326)	(0.0026)	0.0000	1	(0.3252)	01/06/2025
002039.ZK	12/19/2024	SDB3260122894	2,300.00	2.1352	4,809.05	4,910.98	0.0000	4.5800	50.0000	0.0000	(0.6118)	(0.0682)	0.0000	1	(0.6800)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GUIZHOU QIANYUAN POWER CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002039.ZK	12/19/2024	SDB3260122894	400.00	2.1352	836.36	854.08	0.0000	4.5800	50.0000	0.0000	(0.1064)	(0.0119)	0.0000	1	(0.1183)	01/06/2025
002039.ZK	12/19/2024	SDB3260122894	1,600.00	2.1352	3,345.43	3,416.33	0.0000	4.5800	50.0000	0.0000	(0.4256)	(0.0474)	0.0000	1	(0.4731)	01/06/2025
002039.ZK	12/19/2024	SDB3260122894	4,800.00	2.1352	10,036.28	10,248.99	0.0000	4.5800	50.0000	0.0000	(1.2768)	(0.1423)	0.0000	1	(1.4192)	01/06/2025
002039.ZK	12/19/2024	SDB3260122894	2,300.00	2.1352	4,809.05	4,910.98	0.0000	4.5800	50.0000	0.0000	(0.6118)	(0.0682)	0.0000	1	(0.6800)	01/06/2025
002039.ZK	12/18/2024	SDB3260122894	5,600.00	2.0992	11,708.99	11,755.26	0.0000	4.5800	50.0000	0.0000	(1.4896)	(0.1633)	0.0000	1	(1.6529)	01/06/2025
002039.ZK	12/18/2024	SDB3260122894	2,100.00	2.0992	4,390.87	4,408.22	0.0000	4.5800	50.0000	0.0000	(0.5586)	(0.0612)	0.0000	1	(0.6198)	01/06/2025
002039.ZK	12/18/2024	SDB3260122894	100.00	2.0992	209.09	209.92	0.0000	4.5800	50.0000	0.0000	(0.0266)	(0.0029)	0.0000	1	(0.0295)	01/06/2025
002039.ZK	12/18/2024	SDB3260122894	6,400.00	2.0992	13,381.70	13,434.59	0.0000	4.5800	50.0000	0.0000	(1.7024)	(0.1866)	0.0000	1	(1.8890)	01/06/2025
002039.ZK	12/18/2024	SDB3260122894	10,200.00	2.0992	21,327.09	21,411.37	0.0000	4.5800	50.0000	0.0000	(2.7133)	(0.2974)	0.0000	1	(3.0107)	01/06/2025
002039.ZK	12/18/2024	SDB3260122894	2,300.00	2.0992	4,809.05	4,828.05	0.0000	4.5800	50.0000	0.0000	(0.6118)	(0.0671)	0.0000	1	(0.6789)	01/06/2025
002039.ZK	12/18/2024	SDB3260122894	3,300.00	2.0992	6,899.94	6,927.21	0.0000	4.5800	50.0000	0.0000	(0.8778)	(0.0962)	0.0000	1	(0.9740)	01/06/2025
002039.ZK	12/18/2024	SDB3260122894	8,200.00	2.0992	17,145.31	17,213.06	0.0000	4.5800	50.0000	0.0000	(2.1813)	(0.2391)	0.0000	1	(2.4203)	01/06/2025
002039.ZK	12/18/2024	SDB3260122894	4,900.00	2.0992	10,245.37	10,285.85	0.0000	4.5800	50.0000	0.0000	(1.3034)	(0.1429)	0.0000	1	(1.4463)	01/06/2025
002039.ZK	12/18/2024	SDB3260122894	1,600.00	2.0992	3,345.43	3,358.65	0.0000	4.5800	50.0000	0.0000	(0.4256)	(0.0466)	0.0000	1	(0.4723)	01/06/2025
002039.ZK	12/18/2024	SDB3260122894	3,600.00	2.0992	7,527.21	7,556.95	0.0000	4.5800	50.0000	0.0000	(0.9576)	(0.1050)	0.0000	1	(1.0626)	01/06/2025
002039.ZK	12/18/2024	SDB3260122894	500.00	2.0992	1,045.45	1,049.58	0.0000	4.5800	50.0000	0.0000	(0.1330)	(0.0146)	0.0000	1	(0.1476)	01/06/2025
002039.ZK	12/18/2024	SDB3260122894	2,700.00	2.0992	5,645.41	5,667.72	0.0000	4.5800	50.0000	0.0000	(0.7182)	(0.0787)	0.0000	1	(0.7969)	01/06/2025
002039.ZK	12/18/2024	SDB3260122894	6,900.00	2.0992	14,427.15	14,484.16	0.0000	4.5800	50.0000	0.0000	(1.8355)	(0.2012)	0.0000	1	(2.0366)	01/06/2025
002039.ZK	12/18/2024	SDB3260122894	3,100.00	2.0992	6,481.76	6,507.38	0.0000	4.5800	50.0000	0.0000	(0.8246)	(0.0904)	0.0000	1	(0.9150)	01/06/2025
002039.ZK	12/18/2024	SDB3260122894	3,500.00	2.0992	7,318.12	7,347.04	0.0000	4.5800	50.0000	0.0000	(0.9310)	(0.1020)	0.0000	1	(1.0331)	01/06/2025
002039.ZK	12/18/2024	SDB3260122894	11,800.00	2.0992	24,672.51	24,770.02	0.0000	4.5800	50.0000	0.0000	(3.1389)	(0.3440)	0.0000	1	(3.4829)	01/06/2025
002039.ZK	12/18/2024	SDB3260122894	11,900.00	2.0992	24,881.60	24,979.93	0.0000	4.5800	50.0000	0.0000	(3.1655)	(0.3469)	0.0000	1	(3.5124)	01/06/2025
002039.ZK	12/18/2024	SDB3260122894	2,500.00	2.0992	5,227.23	5,247.89	0.0000	4.5800	50.0000	0.0000	(0.6650)	(0.0729)	0.0000	1	(0.7379)	01/06/2025
002039.ZK	12/18/2024	SDB3260122894	100.00	2.0992	209.09	209.92	0.0000	4.5800	50.0000	0.0000	(0.0266)	(0.0029)	0.0000	1	(0.0295)	01/06/2025
002039.ZK	12/18/2024	SDB3260122894	5,000.00	2.0992	10,454.45	10,495.77	0.0000	4.5800	50.0000	0.0000	(1.3300)	(0.1458)	0.0000	1	(1.4758)	01/06/2025
002039.ZK	12/18/2024	SDB3260122894	4,200.00	2.0992	8,781.74	8,816.45	0.0000	4.5800	50.0000	0.0000	(1.1172)	(0.1225)	0.0000	1	(1.2397)	01/06/2025
002039.ZK	12/18/2024	SDB3260122894	1,100.00	2.0992	2,299.98	2,309.07	0.0000	4.5800	50.0000	0.0000	(0.2926)	(0.0321)	0.0000	1	(0.3247)	01/06/2025
002039.ZK	12/18/2024	SDB3260122894	2,300.00	2.0992	4,809.05	4,828.05	0.0000	4.5800	50.0000	0.0000	(0.6118)	(0.0671)	0.0000	1	(0.6789)	01/06/2025
002039.ZK	12/18/2024	SDB3260122894	400.00	2.0992	836.36	839.66	0.0000	4.5800	50.0000	0.0000	(0.1064)	(0.0117)	0.0000	1	(0.1181)	01/06/2025
002039.ZK	12/18/2024	SDB3260122894	1,600.00	2.0992	3,345.43	3,358.65	0.0000	4.5800	50.0000	0.0000	(0.4256)	(0.0466)	0.0000	1	(0.4723)	01/06/2025
002039.ZK	12/18/2024	SDB3260122894	4,800.00	2.0992	10,036.28	10,075.94	0.0000	4.5800	50.0000	0.0000	(1.2768)	(0.1399)	0.0000	1	(1.4168)	01/06/2025
002039.ZK	12/18/2024	SDB3260122894	2,300.00	2.0992	4,809.05	4,828.05	0.0000	4.5800	50.0000	0.0000	(0.6118)	(0.0671)	0.0000	1	(0.6789)	01/06/2025
002039.ZK	12/17/2024	SDB3260122894	5,600.00	2.1304	11,708.99	11,930.39	0.0000	4.5800	50.0000	0.0000	(1.4896)	(0.1657)	0.0000	1	(1.6553)	01/06/2025
002039.ZK	12/17/2024	SDB3260122894	2,100.00	2.1304	4,390.87	4,473.90	0.0000	4.5800	50.0000	0.0000	(0.5586)	(0.0621)	0.0000	1	(0.6208)	01/06/2025
002039.ZK	12/17/2024	SDB3260122894	100.00	2.1304	209.09	213.04	0.0000	4.5800	50.0000	0.0000	(0.0266)	(0.0030)	0.0000	1	(0.0296)	01/06/2025
002039.ZK	12/17/2024	SDB3260122894	6,400.00	2.1304	13,381.70	13,634.73	0.0000	4.5800	50.0000	0.0000	(1.7024)	(0.1894)	0.0000	1	(1.8918)	01/06/2025
002039.ZK	12/17/2024	SDB3260122894	10,200.00	2.1304	21,327.09	21,730.36	0.0000	4.5800	50.0000	0.0000	(2.7133)	(0.3018)	0.0000	1	(3.0151)	01/06/2025
002039.ZK	12/17/2024	SDB3260122894	2,300.00	2.1304	4,809.05	4,899.98	0.0000	4.5800	50.0000	0.0000	(0.6118)	(0.0681)	0.0000	1	(0.6799)	01/06/2025
002039.ZK	12/17/2024	SDB3260122894	3,300.00	2.1304	6,899.94	7,030.41	0.0000	4.5800	50.0000	0.0000	(0.8778)	(0.0976)	0.0000	1	(0.9755)	01/06/2025
002039.ZK	12/17/2024	SDB3260122894	8,200.00	2.1304	17,145.31	17,469.50	0.0000	4.5800	50.0000	0.0000	(2.1813)	(0.2426)	0.0000	1	(2.4239)	01/06/2025
002039.ZK	12/17/2024	SDB3260122894	4,900.00	2.1304	10,245.37	10,439.09	0.0000	4.5800	50.0000	0.0000	(1.3034)	(0.1450)	0.0000	1	(1.4484)	01/06/2025
002039.ZK	12/17/2024	SDB3260122894	1,600.00	2.1304	3,345.43	3,408.68	0.0000	4.5800	50.0000	0.0000	(0.4256)	(0.0473)	0.0000	1	(0.4730)	01/06/2025
002039.ZK	12/17/2024	SDB3260122894	3,600.00	2.1304	7,527.21	7,669.54	0.0000	4.5800	50.0000	0.0000	(0.9576)	(0.1065)	0.0000	1	(1.0641)	01/06/2025
002039.ZK	12/17/2024	SDB3260122894	500.00	2.1304	1,045.45	1,065.21	0.0000	4.5800	50.0000	0.0000	(0.1330)	(0.0148)	0.0000	1	(0.1478)	01/06/2025
002039.ZK	12/17/2024	SDB3260122894	2,700.00	2.1304	5,645.41	5,752.15	0.0000	4.5800	50.0000	0.0000	(0.7182)	(0.0799)	0.0000	1	(0.7981)	01/06/2025
002039.ZK	12/17/2024	SDB3260122894	6,900.00	2.1304	14,427.15	14,699.95	0.0000	4.5800	50.0000	0.0000	(1.8355)	(0.2042)	0.0000	1	(2.0396)	01/06/2025
002039.ZK	12/17/2024	SDB3260122894	3,100.00	2.1304	6,481.76	6,604.32	0.0000	4.5800	50.0000	0.0000	(0.8246)	(0.0917)	0.0000	1	(0.9164)	01/06/2025
002039.ZK	12/17/2024	SDB3260122894	3,500.00	2.1304	7,318.12	7,456.49	0.0000	4.5800	50.0000	0.0000	(0.9310)	(0.1036)	0.0000	1	(1.0346)	01/06/2025
002039.ZK	12/17/2024	SDB3260122894	11,800.00	2.1304	24,672.51	25,139.04	0.0000	4.5800	50.0000	0.0000	(3.1389)	(0.3492)	0.0000	1	(3.4880)	01/06/2025
002039.ZK	12/17/2024	SDB3260122894	11,900.00	2.1304	24,881.60	25,352.08	0.0000	4.5800	50.0000	0.0000	(3.1655)	(0.3521)	0.0000	1	(3.5176)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GUIZHOU QIANYUAN POWER CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002039.ZK	12/17/2024	SDB3260122894	2,500.00	2.1304	5,227.23	5,326.07	0.0000	4.5800	50.0000	0.0000	(0.6650)	(0.0740)	0.0000	1	(0.7390)	01/06/2025
002039.ZK	12/17/2024	SDB3260122894	100.00	2.1304	209.09	213.04	0.0000	4.5800	50.0000	0.0000	(0.0266)	(0.0030)	0.0000	1	(0.0296)	01/06/2025
002039.ZK	12/17/2024	SDB3260122894	5,000.00	2.1304	10,454.45	10,652.14	0.0000	4.5800	50.0000	0.0000	(1.3300)	(0.1479)	0.0000	1	(1.4780)	01/06/2025
002039.ZK	12/17/2024	SDB3260122894	4,200.00	2.1304	8,781.74	8,947.79	0.0000	4.5800	50.0000	0.0000	(1.1172)	(0.1243)	0.0000	1	(1.2415)	01/06/2025
002039.ZK	12/17/2024	SDB3260122894	1,100.00	2.1304	2,299.98	2,343.47	0.0000	4.5800	50.0000	0.0000	(0.2926)	(0.0325)	0.0000	1	(0.3252)	01/06/2025
002039.ZK	12/17/2024	SDB3260122894	2,300.00	2.1304	4,809.05	4,899.98	0.0000	4.5800	50.0000	0.0000	(0.6118)	(0.0681)	0.0000	1	(0.6799)	01/06/2025
002039.ZK	12/17/2024	SDB3260122894	400.00	2.1304	836.36	852.17	0.0000	4.5800	50.0000	0.0000	(0.1064)	(0.0118)	0.0000	1	(0.1182)	01/06/2025
002039.ZK	12/17/2024	SDB3260122894	1,600.00	2.1304	3,345.43	3,408.68	0.0000	4.5800	50.0000	0.0000	(0.4256)	(0.0473)	0.0000	1	(0.4730)	01/06/2025
002039.ZK	12/17/2024	SDB3260122894	4,800.00	2.1304	10,036.28	10,226.05	0.0000	4.5800	50.0000	0.0000	(1.2768)	(0.1420)	0.0000	1	(1.4189)	01/06/2025
002039.ZK	12/17/2024	SDB3260122894	2,300.00	2.1304	4,809.05	4,899.98	0.0000	4.5800	50.0000	0.0000	(0.6118)	(0.0681)	0.0000	1	(0.6799)	01/06/2025
002039.ZK	12/16/2024	SDB3260122894	5,600.00	2.1277	11,708.99	11,915.14	0.0000	4.5800	50.0000	0.0000	(1.4896)	(0.1655)	0.0000	1	(1.6551)	01/06/2025
002039.ZK	12/16/2024	SDB3260122894	2,100.00	2.1277	4,390.87	4,468.18	0.0000	4.5800	50.0000	0.0000	(0.5586)	(0.0621)	0.0000	1	(0.6207)	01/06/2025
002039.ZK	12/16/2024	SDB3260122894	100.00	2.1277	209.09	212.77	0.0000	4.5800	50.0000	0.0000	(0.0266)	(0.0030)	0.0000	1	(0.0296)	01/06/2025
002039.ZK	12/16/2024	SDB3260122894	6,400.00	2.1277	13,381.70	13,617.31	0.0000	4.5800	50.0000	0.0000	(1.7024)	(0.1891)	0.0000	1	(1.8916)	01/06/2025
002039.ZK	12/16/2024	SDB3260122894	10,200.00	2.1277	21,327.09	21,702.58	0.0000	4.5800	50.0000	0.0000	(2.7133)	(0.3014)	0.0000	1	(3.0147)	01/06/2025
002039.ZK	12/16/2024	SDB3260122894	2,300.00	2.1277	4,809.05	4,893.72	0.0000	4.5800	50.0000	0.0000	(0.6118)	(0.0680)	0.0000	1	(0.6798)	01/06/2025
002039.ZK	12/16/2024	SDB3260122894	3,300.00	2.1277	6,899.94	7,021.42	0.0000	4.5800	50.0000	0.0000	(0.8778)	(0.0975)	0.0000	1	(0.9753)	01/06/2025
002039.ZK	12/16/2024	SDB3260122894	8,200.00	2.1277	17,145.31	17,447.17	0.0000	4.5800	50.0000	0.0000	(2.1813)	(0.2423)	0.0000	1	(2.4236)	01/06/2025
002039.ZK	12/16/2024	SDB3260122894	4,900.00	2.1277	10,245.37	10,425.75	0.0000	4.5800	50.0000	0.0000	(1.3034)	(0.1448)	0.0000	1	(1.4482)	01/06/2025
002039.ZK	12/16/2024	SDB3260122894	1,600.00	2.1277	3,345.43	3,404.33	0.0000	4.5800	50.0000	0.0000	(0.4256)	(0.0473)	0.0000	1	(0.4729)	01/06/2025
002039.ZK	12/16/2024	SDB3260122894	3,600.00	2.1277	7,527.21	7,659.73	0.0000	4.5800	50.0000	0.0000	(0.9576)	(0.1064)	0.0000	1	(1.0640)	01/06/2025
002039.ZK	12/16/2024	SDB3260122894	500.00	2.1277	1,045.45	1,063.85	0.0000	4.5800	50.0000	0.0000	(0.1330)	(0.0148)	0.0000	1	(0.1478)	01/06/2025
002039.ZK	12/16/2024	SDB3260122894	2,700.00	2.1277	5,645.41	5,744.80	0.0000	4.5800	50.0000	0.0000	(0.7182)	(0.0798)	0.0000	1	(0.7980)	01/06/2025
002039.ZK	12/16/2024	SDB3260122894	6,900.00	2.1277	14,427.15	14,681.16	0.0000	4.5800	50.0000	0.0000	(1.8355)	(0.2039)	0.0000	1	(2.0394)	01/06/2025
002039.ZK	12/16/2024	SDB3260122894	3,100.00	2.1277	6,481.76	6,595.88	0.0000	4.5800	50.0000	0.0000	(0.8246)	(0.0916)	0.0000	1	(0.9162)	01/06/2025
002039.ZK	12/16/2024	SDB3260122894	3,500.00	2.1277	7,318.12	7,446.96	0.0000	4.5800	50.0000	0.0000	(0.9310)	(0.1034)	0.0000	1	(1.0345)	01/06/2025
002039.ZK	12/16/2024	SDB3260122894	11,800.00	2.1277	24,672.51	25,106.91	0.0000	4.5800	50.0000	0.0000	(3.1389)	(0.3487)	0.0000	1	(3.4876)	01/06/2025
002039.ZK	12/16/2024	SDB3260122894	11,900.00	2.1277	24,881.60	25,319.68	0.0000	4.5800	50.0000	0.0000	(3.1655)	(0.3517)	0.0000	1	(3.5172)	01/06/2025
002039.ZK	12/16/2024	SDB3260122894	2,500.00	2.1277	5,227.23	5,319.26	0.0000	4.5800	50.0000	0.0000	(0.6650)	(0.0739)	0.0000	1	(0.7389)	01/06/2025
002039.ZK	12/16/2024	SDB3260122894	100.00	2.1277	209.09	212.77	0.0000	4.5800	50.0000	0.0000	(0.0266)	(0.0030)	0.0000	1	(0.0296)	01/06/2025
002039.ZK	12/16/2024	SDB3260122894	5,000.00	2.1277	10,454.45	10,638.52	0.0000	4.5800	50.0000	0.0000	(1.3300)	(0.1478)	0.0000	1	(1.4778)	01/06/2025
002039.ZK	12/16/2024	SDB3260122894	4,200.00	2.1277	8,781.74	8,936.36	0.0000	4.5800	50.0000	0.0000	(1.1172)	(0.1241)	0.0000	1	(1.2413)	01/06/2025
002039.ZK	12/16/2024	SDB3260122894	1,100.00	2.1277	2,299.98	2,340.47	0.0000	4.5800	50.0000	0.0000	(0.2926)	(0.0325)	0.0000	1	(0.3251)	01/06/2025
002039.ZK	12/16/2024	SDB3260122894	2,300.00	2.1277	4,809.05	4,893.72	0.0000	4.5800	50.0000	0.0000	(0.6118)	(0.0680)	0.0000	1	(0.6798)	01/06/2025
002039.ZK	12/16/2024	SDB3260122894	400.00	2.1277	836.36	851.08	0.0000	4.5800	50.0000	0.0000	(0.1064)	(0.0118)	0.0000	1	(0.1182)	01/06/2025
002039.ZK	12/16/2024	SDB3260122894	1,600.00	2.1277	3,345.43	3,404.33	0.0000	4.5800	50.0000	0.0000	(0.4256)	(0.0473)	0.0000	1	(0.4729)	01/06/2025
002039.ZK	12/16/2024	SDB3260122894	4,800.00	2.1277	10,036.28	10,212.98	0.0000	4.5800	50.0000	0.0000	(1.2768)	(0.1418)	0.0000	1	(1.4187)	01/06/2025
002039.ZK	12/16/2024	SDB3260122894	2,300.00	2.1277	4,809.05	4,893.72	0.0000	4.5800	50.0000	0.0000	(0.6118)	(0.0680)	0.0000	1	(0.6798)	01/06/2025
002039.ZK	12/13/2024	SDB3260122894	5,600.00	2.1232	11,708.99	11,889.98	0.0000	4.5800	50.0000	0.0000	(4.4689)	(0.4954)	0.0000	3	(4.9643)	01/06/2025
002039.ZK	12/13/2024	SDB3260122894	2,100.00	2.1232	4,390.87	4,458.74	0.0000	4.5800	50.0000	0.0000	(1.6758)	(0.1858)	0.0000	3	(1.8616)	01/06/2025
002039.ZK	12/13/2024	SDB3260122894	100.00	2.1232	209.09	212.32	0.0000	4.5800	50.0000	0.0000	(0.0798)	(0.0088)	0.0000	3	(0.0886)	01/06/2025
002039.ZK	12/13/2024	SDB3260122894	6,400.00	2.1232	13,381.70	13,588.54	0.0000	4.5800	50.0000	0.0000	(5.1073)	(0.5662)	0.0000	3	(5.6735)	01/06/2025
002039.ZK	12/13/2024	SDB3260122894	10,200.00	2.1232	21,327.09	21,656.74	0.0000	4.5800	50.0000	0.0000	(8.1398)	(0.9024)	0.0000	3	(9.0422)	01/06/2025
002039.ZK	12/13/2024	SDB3260122894	2,300.00	2.1232	4,809.05	4,883.38	0.0000	4.5800	50.0000	0.0000	(1.8355)	(0.2035)	0.0000	3	(2.0389)	01/06/2025
002039.ZK	12/13/2024	SDB3260122894	3,300.00	2.1232	6,899.94	7,006.59	0.0000	4.5800	50.0000	0.0000	(2.6335)	(0.2919)	0.0000	3	(2.9254)	01/06/2025
002039.ZK	12/13/2024	SDB3260122894	8,200.00	2.1232	17,145.31	17,410.32	0.0000	4.5800	50.0000	0.0000	(6.5438)	(0.7254)	0.0000	3	(7.2692)	01/06/2025
002039.ZK	12/13/2024	SDB3260122894	4,900.00	2.1232	10,245.37	10,403.73	0.0000	4.5800	50.0000	0.0000	(3.9103)	(0.4335)	0.0000	3	(4.3438)	01/06/2025
002039.ZK	12/13/2024	SDB3260122894	1,600.00	2.1232	3,345.43	3,397.14	0.0000	4.5800	50.0000	0.0000	(1.2768)	(0.1415)	0.0000	3	(1.4184)	01/06/2025
002039.ZK	12/13/2024	SDB3260122894	3,600.00	2.1232	7,527.21	7,643.56	0.0000	4.5800	50.0000	0.0000	(3.185)	(0.3185)	0.0000	3	(3.1914)	01/06/2025
002039.ZK	12/13/2024	SDB3260122894	500.00	2.1232	1,045.45	1,061.61	0.0000	4.5800	50.0000	0.0000	(0.3990)	(0.0442)	0.0000	3	(0.4432)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GUIZHOU QIANYUAN POWER CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002039.ZK	12/13/2024	SDB3260122894	2,700.00	2.1232	5,645.41	5,732.67	0.0000	4.5800	50.0000	0.0000	(2.1547)	(0.2389)	0.0000	3	(2.3935)	01/06/2025
002039.ZK	12/13/2024	SDB3260122894	6,900.00	2.1232	14,427.15	14,650.15	0.0000	4.5800	50.0000	0.0000	(5.5064)	(0.6104)	0.0000	3	(6.1168)	01/06/2025
002039.ZK	12/13/2024	SDB3260122894	3,100.00	2.1232	6,481.76	6,581.95	0.0000	4.5800	50.0000	0.0000	(2.4739)	(0.2742)	0.0000	3	(2.7481)	01/06/2025
002039.ZK	12/13/2024	SDB3260122894	3,500.00	2.1232	7,318.12	7,431.23	0.0000	4.5800	50.0000	0.0000	(2.7931)	(0.3096)	0.0000	3	(3.1027)	01/06/2025
002039.ZK	12/13/2024	SDB3260122894	11,800.00	2.1232	24,672.51	25,053.88	0.0000	4.5800	50.0000	0.0000	(9.4167)	(1.0439)	0.0000	3	(10.4606)	01/06/2025
002039.ZK	12/13/2024	SDB3260122894	11,900.00	2.1232	24,881.60	25,266.20	0.0000	4.5800	50.0000	0.0000	(9.4965)	(1.0528)	0.0000	3	(10.5492)	01/06/2025
002039.ZK	12/13/2024	SDB3260122894	2,500.00	2.1232	5,227.23	5,308.02	0.0000	4.5800	50.0000	0.0000	(1.9951)	(0.2212)	0.0000	3	(2.2162)	01/06/2025
002039.ZK	12/13/2024	SDB3260122894	100.00	2.1232	209.09	212.32	0.0000	4.5800	50.0000	0.0000	(0.0798)	(0.0088)	0.0000	3	(0.0886)	01/06/2025
002039.ZK	12/13/2024	SDB3260122894	5,000.00	2.1232	10,454.45	10,616.05	0.0000	4.5800	50.0000	0.0000	(3.9901)	(0.4423)	0.0000	3	(4.4325)	01/06/2025
002039.ZK	12/13/2024	SDB3260122894	4,200.00	2.1232	8,781.74	8,917.48	0.0000	4.5800	50.0000	0.0000	(3.3517)	(0.3716)	0.0000	3	(3.7233)	01/06/2025
002039.ZK	12/13/2024	SDB3260122894	1,100.00	2.1232	2,299.98	2,335.53	0.0000	4.5800	50.0000	0.0000	(0.8778)	(0.0973)	0.0000	3	(0.9751)	01/06/2025
002039.ZK	12/13/2024	SDB3260122894	2,300.00	2.1232	4,809.05	4,883.38	0.0000	4.5800	50.0000	0.0000	(1.8355)	(0.2035)	0.0000	3	(2.0389)	01/06/2025
002039.ZK	12/13/2024	SDB3260122894	400.00	2.1232	836.36	849.28	0.0000	4.5800	50.0000	0.0000	(0.3192)	(0.0354)	0.0000	3	(0.3546)	01/06/2025
002039.ZK	12/13/2024	SDB3260122894	1,600.00	2.1232	3,345.43	3,397.14	0.0000	4.5800	50.0000	0.0000	(1.2768)	(0.1415)	0.0000	3	(1.4184)	01/06/2025
002039.ZK	12/13/2024	SDB3260122894	4,800.00	2.1232	10,036.28	10,191.41	0.0000	4.5800	50.0000	0.0000	(3.8305)	(0.4246)	0.0000	3	(4.2552)	01/06/2025
002039.ZK	12/13/2024	SDB3260122894	2,300.00	2.1232	4,809.05	4,883.38	0.0000	4.5800	50.0000	0.0000	(1.8355)	(0.2035)	0.0000	3	(2.0389)	01/06/2025
002039.ZK	12/12/2024	SDB3260122894	5,600.00	2.1257	11,708.99	11,903.95	0.0000	4.5800	50.0000	0.0000	(1.4896)	(0.1653)	0.0000	1	(1.6550)	01/06/2025
002039.ZK	12/12/2024	SDB3260122894	2,100.00	2.1257	4,390.87	4,463.98	0.0000	4.5800	50.0000	0.0000	(0.5586)	(0.0620)	0.0000	1	(0.6206)	01/06/2025
002039.ZK	12/12/2024	SDB3260122894	100.00	2.1257	209.09	212.57	0.0000	4.5800	50.0000	0.0000	(0.0266)	(0.0030)	0.0000	1	(0.0296)	01/06/2025
002039.ZK	12/12/2024	SDB3260122894	6,400.00	2.1257	13,381.70	13,604.51	0.0000	4.5800	50.0000	0.0000	(1.7024)	(0.1890)	0.0000	1	(1.8914)	01/06/2025
002039.ZK	12/12/2024	SDB3260122894	10,200.00	2.1257	21,327.09	21,682.19	0.0000	4.5800	50.0000	0.0000	(2.7133)	(0.3011)	0.0000	1	(3.0144)	01/06/2025
002039.ZK	12/12/2024	SDB3260122894	2,300.00	2.1257	4,809.05	4,889.12	0.0000	4.5800	50.0000	0.0000	(0.6118)	(0.0679)	0.0000	1	(0.6797)	01/06/2025
002039.ZK	12/12/2024	SDB3260122894	3,300.00	2.1257	6,899.94	7,014.83	0.0000	4.5800	50.0000	0.0000	(0.8778)	(0.0974)	0.0000	1	(0.9753)	01/06/2025
002039.ZK	12/12/2024	SDB3260122894	8,200.00	2.1257	17,145.31	17,430.78	0.0000	4.5800	50.0000	0.0000	(2.1813)	(0.2421)	0.0000	1	(2.4234)	01/06/2025
002039.ZK	12/12/2024	SDB3260122894	4,900.00	2.1257	10,245.37	10,415.95	0.0000	4.5800	50.0000	0.0000	(1.3034)	(0.1447)	0.0000	1	(1.4481)	01/06/2025
002039.ZK	12/12/2024	SDB3260122894	1,600.00	2.1257	3,345.43	3,401.13	0.0000	4.5800	50.0000	0.0000	(0.4256)	(0.0472)	0.0000	1	(0.4729)	01/06/2025
002039.ZK	12/12/2024	SDB3260122894	3,600.00	2.1257	7,527.21	7,652.54	0.0000	4.5800	50.0000	0.0000	(0.9576)	(0.1063)	0.0000	1	(1.0639)	01/06/2025
002039.ZK	12/12/2024	SDB3260122894	500.00	2.1257	1,045.45	1,062.85	0.0000	4.5800	50.0000	0.0000	(0.1330)	(0.0148)	0.0000	1	(0.1478)	01/06/2025
002039.ZK	12/12/2024	SDB3260122894	2,700.00	2.1257	5,645.41	5,739.40	0.0000	4.5800	50.0000	0.0000	(0.7182)	(0.0797)	0.0000	1	(0.7979)	01/06/2025
002039.ZK	12/12/2024	SDB3260122894	6,900.00	2.1257	14,427.15	14,667.36	0.0000	4.5800	50.0000	0.0000	(1.8355)	(0.2037)	0.0000	1	(2.0392)	01/06/2025
002039.ZK	12/12/2024	SDB3260122894	3,100.00	2.1257	6,481.76	6,589.69	0.0000	4.5800	50.0000	0.0000	(0.8246)	(0.0915)	0.0000	1	(0.9161)	01/06/2025
002039.ZK	12/12/2024	SDB3260122894	3,500.00	2.1257	7,318.12	7,439.97	0.0000	4.5800	50.0000	0.0000	(0.9310)	(0.1033)	0.0000	1	(1.0344)	01/06/2025
002039.ZK	12/12/2024	SDB3260122894	11,800.00	2.1257	24,672.51	25,083.32	0.0000	4.5800	50.0000	0.0000	(3.1389)	(0.3484)	0.0000	1	(3.4873)	01/06/2025
002039.ZK	12/12/2024	SDB3260122894	11,900.00	2.1257	24,881.60	25,295.89	0.0000	4.5800	50.0000	0.0000	(3.1655)	(0.3513)	0.0000	1	(3.5168)	01/06/2025
002039.ZK	12/12/2024	SDB3260122894	2,500.00	2.1257	5,227.23	5,314.26	0.0000	4.5800	50.0000	0.0000	(0.6650)	(0.0738)	0.0000	1	(0.7388)	01/06/2025
002039.ZK	12/12/2024	SDB3260122894	100.00	2.1257	209.09	212.57	0.0000	4.5800	50.0000	0.0000	(0.0266)	(0.0030)	0.0000	1	(0.0296)	01/06/2025
002039.ZK	12/12/2024	SDB3260122894	5,000.00	2.1257	10,454.45	10,628.52	0.0000	4.5800	50.0000	0.0000	(1.3300)	(0.1476)	0.0000	1	(1.4777)	01/06/2025
002039.ZK	12/12/2024	SDB3260122894	4,200.00	2.1257	8,781.74	8,927.96	0.0000	4.5800	50.0000	0.0000	(1.1172)	(0.1240)	0.0000	1	(1.2412)	01/06/2025
002039.ZK	12/12/2024	SDB3260122894	1,100.00	2.1257	2,299.98	2,338.28	0.0000	4.5800	50.0000	0.0000	(0.2926)	(0.0325)	0.0000	1	(0.3251)	01/06/2025
002039.ZK	12/12/2024	SDB3260122894	2,300.00	2.1257	4,809.05	4,889.12	0.0000	4.5800	50.0000	0.0000	(0.6118)	(0.0679)	0.0000	1	(0.6797)	01/06/2025
002039.ZK	12/12/2024	SDB3260122894	400.00	2.1257	836.36	850.28	0.0000	4.5800	50.0000	0.0000	(0.1184)	(0.0118)	0.0000	1	(0.1182)	01/06/2025
002039.ZK	12/12/2024	SDB3260122894	1,600.00	2.1257	3,345.43	3,401.13	0.0000	4.5800	50.0000	0.0000	(0.4256)	(0.0472)	0.0000	1	(0.4729)	01/06/2025
002039.ZK	12/12/2024	SDB3260122894	4,800.00	2.1257	10,036.28	10,203.38	0.0000	4.5800	50.0000	0.0000	(1.2768)	(0.1417)	0.0000	1	(1.4186)	01/06/2025
002039.ZK	12/12/2024	SDB3260122894	2,300.00	2.1257	4,809.05	4,889.12	0.0000	4.5800	50.0000	0.0000	(0.6118)	(0.0679)	0.0000	1	(0.6797)	01/06/2025
002039.ZK	12/11/2024	SDB3260122894	5,600.00	2.1023	11,708.99	11,773.16	0.0000	4.5800	50.0000	0.0000	(1.4896)	(0.1635)	0.0000	1	(1.6532)	01/06/2025
002039.ZK	12/11/2024	SDB3260122894	2,100.00	2.1023	4,390.87	4,414.93	0.0000	4.5800	50.0000	0.0000	(0.5586)	(0.0613)	0.0000	1	(0.6199)	01/06/2025
002039.ZK	12/11/2024	SDB3260122894	100.00	2.1023	209.09	210.24	0.0000	4.5800	50.0000	0.0000	(0.0266)	(0.0029)	0.0000	1	(0.0295)	01/06/2025
002039.ZK	12/11/2024	SDB3260122894	6,400.00	2.1023	13,381.70	13,455.04	0.0000	4.5800	50.0000	0.0000	(1.7024)	(0.1869)	0.0000	1	(1.8893)	01/06/2025
002039.ZK	12/11/2024	SDB3260122894	10,200.00	2.1023	21,327.09	21,443.97	0.0000	4.5800	50.0000	0.0000	(2.7133)	(0.2978)	0.0000	1	(3.0111)	01/06/2025
002039.ZK	12/11/2024	SDB3260122894	2,300.00	2.1023	4,809.05	4,835.40	0.0000	4.5800	50.0000	0.0000	(0.6118)	(0.0672)	0.0000	1	(0.6790)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GUIZHOU QIANYUAN POWER CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002039.ZK	12/11/2024	SDB3260122894	3,300.00	2.1023	6,899.94	6,937.76	0.0000	4.5800	50.0000	0.0000	(0.8778)	(0.0964)	0.0000	1	(0.9742)	01/06/2025
002039.ZK	12/11/2024	SDB3260122894	8,200.00	2.1023	17,145.31	17,239.27	0.0000	4.5800	50.0000	0.0000	(2.1813)	(0.2394)	0.0000	1	(2.4207)	01/06/2025
002039.ZK	12/11/2024	SDB3260122894	4,900.00	2.1023	10,245.37	10,301.51	0.0000	4.5800	50.0000	0.0000	(1.3034)	(0.1431)	0.0000	1	(1.4465)	01/06/2025
002039.ZK	12/11/2024	SDB3260122894	1,600.00	2.1023	3,345.43	3,363.76	0.0000	4.5800	50.0000	0.0000	(0.4256)	(0.0467)	0.0000	1	(0.4723)	01/06/2025
002039.ZK	12/11/2024	SDB3260122894	3,600.00	2.1023	7,527.21	7,568.46	0.0000	4.5800	50.0000	0.0000	(0.9576)	(0.1051)	0.0000	1	(1.0627)	01/06/2025
002039.ZK	12/11/2024	SDB3260122894	500.00	2.1023	1,045.45	1,051.17	0.0000	4.5800	50.0000	0.0000	(0.1330)	(0.0146)	0.0000	1	(0.1476)	01/06/2025
002039.ZK	12/11/2024	SDB3260122894	2,700.00	2.1023	5,645.41	5,676.35	0.0000	4.5800	50.0000	0.0000	(0.7182)	(0.0788)	0.0000	1	(0.7971)	01/06/2025
002039.ZK	12/11/2024	SDB3260122894	6,900.00	2.1023	14,427.15	14,506.22	0.0000	4.5800	50.0000	0.0000	(1.8355)	(0.2015)	0.0000	1	(2.0369)	01/06/2025
002039.ZK	12/11/2024	SDB3260122894	3,100.00	2.1023	6,481.76	6,517.28	0.0000	4.5800	50.0000	0.0000	(0.8246)	(0.0905)	0.0000	1	(0.9151)	01/06/2025
002039.ZK	12/11/2024	SDB3260122894	3,500.00	2.1023	7,318.12	7,358.22	0.0000	4.5800	50.0000	0.0000	(0.9310)	(0.1022)	0.0000	1	(1.0332)	01/06/2025
002039.ZK	12/11/2024	SDB3260122894	11,800.00	2.1023	24,672.51	24,807.73	0.0000	4.5800	50.0000	0.0000	(3.1389)	(0.3446)	0.0000	1	(3.4834)	01/06/2025
002039.ZK	12/11/2024	SDB3260122894	11,900.00	2.1023	24,881.60	25,017.97	0.0000	4.5800	50.0000	0.0000	(3.1655)	(0.3475)	0.0000	1	(3.5130)	01/06/2025
002039.ZK	12/11/2024	SDB3260122894	2,500.00	2.1023	5,227.23	5,255.88	0.0000	4.5800	50.0000	0.0000	(0.6650)	(0.0730)	0.0000	1	(0.7380)	01/06/2025
002039.ZK	12/11/2024	SDB3260122894	100.00	2.1023	209.09	210.24	0.0000	4.5800	50.0000	0.0000	(0.0266)	(0.0029)	0.0000	1	(0.0295)	01/06/2025
002039.ZK	12/11/2024	SDB3260122894	5,000.00	2.1023	10,454.45	10,511.75	0.0000	4.5800	50.0000	0.0000	(1.3300)	(0.1460)	0.0000	1	(1.4760)	01/06/2025
002039.ZK	12/11/2024	SDB3260122894	4,200.00	2.1023	8,781.74	8,829.87	0.0000	4.5800	50.0000	0.0000	(1.1172)	(0.1226)	0.0000	1	(1.2399)	01/06/2025
002039.ZK	12/11/2024	SDB3260122894	1,100.00	2.1023	2,299.98	2,312.59	0.0000	4.5800	50.0000	0.0000	(0.2926)	(0.0321)	0.0000	1	(0.3247)	01/06/2025
002039.ZK	12/11/2024	SDB3260122894	2,300.00	2.1023	4,809.05	4,835.40	0.0000	4.5800	50.0000	0.0000	(0.6118)	(0.0672)	0.0000	1	(0.6790)	01/06/2025
002039.ZK	12/11/2024	SDB3260122894	400.00	2.1023	836.36	840.94	0.0000	4.5800	50.0000	0.0000	(0.1064)	(0.0117)	0.0000	1	(0.1181)	01/06/2025
002039.ZK	12/11/2024	SDB3260122894	1,600.00	2.1023	3,345.43	3,363.76	0.0000	4.5800	50.0000	0.0000	(0.4256)	(0.0467)	0.0000	1	(0.4723)	01/06/2025
002039.ZK	12/11/2024	SDB3260122894	4,800.00	2.1023	10,036.28	10,091.28	0.0000	4.5800	50.0000	0.0000	(1.2768)	(0.1402)	0.0000	1	(1.4170)	01/06/2025
002039.ZK	12/11/2024	SDB3260122894	2,300.00	2.1023	4,809.05	4,835.40	0.0000	4.5800	50.0000	0.0000	(0.6118)	(0.0672)	0.0000	1	(0.6790)	01/06/2025
002039.ZK	12/10/2024	SDB3260122894	5,600.00	2.1167	11,708.99	11,853.32	0.0000	4.5800	50.0000	0.0000	(1.4896)	(0.1646)	0.0000	1	(1.6543)	01/06/2025
002039.ZK	12/10/2024	SDB3260122894	2,100.00	2.1167	4,390.87	4,444.99	0.0000	4.5800	50.0000	0.0000	(0.5586)	(0.0617)	0.0000	1	(0.6204)	01/06/2025
002039.ZK	12/10/2024	SDB3260122894	100.00	2.1167	209.09	211.67	0.0000	4.5800	50.0000	0.0000	(0.0266)	(0.0029)	0.0000	1	(0.0295)	01/06/2025
002039.ZK	12/10/2024	SDB3260122894	6,400.00	2.1167	13,381.70	13,546.65	0.0000	4.5800	50.0000	0.0000	(1.7024)	(0.1881)	0.0000	1	(1.8906)	01/06/2025
002039.ZK	12/10/2024	SDB3260122894	10,200.00	2.1167	21,327.09	21,589.97	0.0000	4.5800	50.0000	0.0000	(2.7133)	(0.2999)	0.0000	1	(3.0131)	01/06/2025
002039.ZK	12/10/2024	SDB3260122894	2,300.00	2.1167	4,809.05	4,868.33	0.0000	4.5800	50.0000	0.0000	(0.6118)	(0.0676)	0.0000	1	(0.6794)	01/06/2025
002039.ZK	12/10/2024	SDB3260122894	3,300.00	2.1167	6,899.94	6,984.99	0.0000	4.5800	50.0000	0.0000	(0.8778)	(0.0970)	0.0000	1	(0.9748)	01/06/2025
002039.ZK	12/10/2024	SDB3260122894	8,200.00	2.1167	17,145.31	17,356.64	0.0000	4.5800	50.0000	0.0000	(2.1813)	(0.2411)	0.0000	1	(2.4223)	01/06/2025
002039.ZK	12/10/2024	SDB3260122894	4,900.00	2.1167	10,245.37	10,371.65	0.0000	4.5800	50.0000	0.0000	(1.3034)	(0.1441)	0.0000	1	(1.4475)	01/06/2025
002039.ZK	12/10/2024	SDB3260122894	1,600.00	2.1167	3,345.43	3,386.66	0.0000	4.5800	50.0000	0.0000	(0.4256)	(0.0470)	0.0000	1	(0.4726)	01/06/2025
002039.ZK	12/10/2024	SDB3260122894	3,600.00	2.1167	7,527.21	7,619.99	0.0000	4.5800	50.0000	0.0000	(0.9576)	(0.1058)	0.0000	1	(1.0635)	01/06/2025
002039.ZK	12/10/2024	SDB3260122894	500.00	2.1167	1,045.45	1,058.33	0.0000	4.5800	50.0000	0.0000	(0.1330)	(0.0147)	0.0000	1	(0.1477)	01/06/2025
002039.ZK	12/10/2024	SDB3260122894	2,700.00	2.1167	5,645.41	5,714.99	0.0000	4.5800	50.0000	0.0000	(0.7182)	(0.0794)	0.0000	1	(0.7976)	01/06/2025
002039.ZK	12/10/2024	SDB3260122894	6,900.00	2.1167	14,427.15	14,604.98	0.0000	4.5800	50.0000	0.0000	(1.8355)	(0.2028)	0.0000	1	(2.0383)	01/06/2025
002039.ZK	12/10/2024	SDB3260122894	3,100.00	2.1167	6,481.76	6,561.66	0.0000	4.5800	50.0000	0.0000	(0.8246)	(0.0911)	0.0000	1	(0.9158)	01/06/2025
002039.ZK	12/10/2024	SDB3260122894	3,500.00	2.1167	7,318.12	7,408.32	0.0000	4.5800	50.0000	0.0000	(0.9310)	(0.1029)	0.0000	1	(1.0339)	01/06/2025
002039.ZK	12/10/2024	SDB3260122894	11,800.00	2.1167	24,672.51	24,976.64	0.0000	4.5800	50.0000	0.0000	(3.1389)	(0.3469)	0.0000	1	(3.4858)	01/06/2025
002039.ZK	12/10/2024	SDB3260122894	11,900.00	2.1167	24,881.60	25,188.30	0.0000	4.5800	50.0000	0.0000	(3.1655)	(0.3498)	0.0000	1	(3.5153)	01/06/2025
002039.ZK	12/10/2024	SDB3260122894	2,500.00	2.1167	5,227.23	5,291.66	0.0000	4.5800	50.0000	0.0000	(0.6650)	(0.0735)	0.0000	1	(0.7385)	01/06/2025
002039.ZK	12/10/2024	SDB3260122894	100.00	2.1167	209.09	211.67	0.0000	4.5800	50.0000	0.0000	(0.0266)	(0.0029)	0.0000	1	(0.0295)	01/06/2025
002039.ZK	12/10/2024	SDB3260122894	5,000.00	2.1167	10,454.45	10,583.32	0.0000	4.5800	50.0000	0.0000	(1.3300)	(0.1470)	0.0000	1	(1.4770)	01/06/2025
002039.ZK	12/10/2024	SDB3260122894	4,200.00	2.1167	8,781.74	8,889.99	0.0000	4.5800	50.0000	0.0000	(1.1172)	(0.1235)	0.0000	1	(1.2407)	01/06/2025
002039.ZK	12/10/2024	SDB3260122894	1,100.00	2.1167	2,299.98	2,328.33	0.0000	4.5800	50.0000	0.0000	(0.2926)	(0.0323)	0.0000	1	(0.3249)	01/06/2025
002039.ZK	12/10/2024	SDB3260122894	2,300.00	2.1167	4,809.05	4,868.33	0.0000	4.5800	50.0000	0.0000	(0.6118)	(0.0676)	0.0000	1	(0.6794)	01/06/2025
002039.ZK	12/10/2024	SDB3260122894	400.00	2.1167	836.36	846.67	0.0000	4.5800	50.0000	0.0000	(0.1064)	(0.0118)	0.0000	1	(0.1182)	01/06/2025
002039.ZK	12/10/2024	SDB3260122894	1,600.00	2.1167	3,345.43	3,386.66	0.0000	4.5800	50.0000	0.0000	(0.4256)	(0.0470)	0.0000	1	(0.4726)	01/06/2025
002039.ZK	12/10/2024	SDB3260122894	4,800.00	2.1167	10,036.28	10,159.99	0.0000	4.5800	50.0000	0.0000	(1.2768)	(0.1411)	0.0000	1	(1.4179)	01/06/2025
002039.ZK	12/10/2024	SDB3260122894	2,300.00	2.1167	4,809.05	4,868.33	0.0000	4.5800	50.0000	0.0000	(0.6118)	(0.0676)	0.0000	1	(0.6794)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GUIZHOU QIANYUAN POWER CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002039.ZK	12/09/2024	SDB3260122894	5,600.00	2.1071	11,708.99	11,799.59	0.0000	4.5800	50.0000	0.0000	(1.4896)	(0.1639)	0.0000	1	(1.6535)	01/06/2025
002039.ZK	12/09/2024	SDB3260122894	2,100.00	2.1071	4,390.87	4,424.84	0.0000	4.5800	50.0000	0.0000	(0.5586)	(0.0615)	0.0000	1	(0.6201)	01/06/2025
002039.ZK	12/09/2024	SDB3260122894	100.00	2.1071	209.09	210.71	0.0000	4.5800	50.0000	0.0000	(0.0266)	(0.0029)	0.0000	1	(0.0295)	01/06/2025
002039.ZK	12/09/2024	SDB3260122894	6,400.00	2.1071	13,381.70	13,485.24	0.0000	4.5800	50.0000	0.0000	(1.7024)	(0.1873)	0.0000	1	(1.8897)	01/06/2025
002039.ZK	12/09/2024	SDB3260122894	10,200.00	2.1071	21,327.09	21,492.10	0.0000	4.5800	50.0000	0.0000	(2.7133)	(0.2985)	0.0000	1	(3.0118)	01/06/2025
002039.ZK	12/09/2024	SDB3260122894	2,300.00	2.1071	4,809.05	4,846.26	0.0000	4.5800	50.0000	0.0000	(0.6118)	(0.0673)	0.0000	1	(0.6791)	01/06/2025
002039.ZK	12/09/2024	SDB3260122894	3,300.00	2.1071	6,899.94	6,953.33	0.0000	4.5800	50.0000	0.0000	(0.8778)	(0.0966)	0.0000	1	(0.9744)	01/06/2025
002039.ZK	12/09/2024	SDB3260122894	8,200.00	2.1071	17,145.31	17,277.97	0.0000	4.5800	50.0000	0.0000	(2.1813)	(0.2400)	0.0000	1	(2.4212)	01/06/2025
002039.ZK	12/09/2024	SDB3260122894	4,900.00	2.1071	10,245.37	10,324.64	0.0000	4.5800	50.0000	0.0000	(1.3034)	(0.1434)	0.0000	1	(1.4468)	01/06/2025
002039.ZK	12/09/2024	SDB3260122894	1,600.00	2.1071	3,345.43	3,371.31	0.0000	4.5800	50.0000	0.0000	(0.4256)	(0.0468)	0.0000	1	(0.4724)	01/06/2025
002039.ZK	12/09/2024	SDB3260122894	3,600.00	2.1071	7,527.21	7,585.45	0.0000	4.5800	50.0000	0.0000	(0.9576)	(0.1054)	0.0000	1	(1.0630)	01/06/2025
002039.ZK	12/09/2024	SDB3260122894	500.00	2.1071	1,045.45	1,053.53	0.0000	4.5800	50.0000	0.0000	(0.1330)	(0.0146)	0.0000	1	(0.1476)	01/06/2025
002039.ZK	12/09/2024	SDB3260122894	2,700.00	2.1071	5,645.41	5,689.09	0.0000	4.5800	50.0000	0.0000	(0.7182)	(0.0790)	0.0000	1	(0.7972)	01/06/2025
002039.ZK	12/09/2024	SDB3260122894	6,900.00	2.1071	14,427.15	14,538.78	0.0000	4.5800	50.0000	0.0000	(1.8355)	(0.2019)	0.0000	1	(2.0374)	01/06/2025
002039.ZK	12/09/2024	SDB3260122894	3,100.00	2.1071	6,481.76	6,531.91	0.0000	4.5800	50.0000	0.0000	(0.8246)	(0.0907)	0.0000	1	(0.9153)	01/06/2025
002039.ZK	12/09/2024	SDB3260122894	3,500.00	2.1071	7,318.12	7,374.74	0.0000	4.5800	50.0000	0.0000	(0.9310)	(0.1024)	0.0000	1	(1.0335)	01/06/2025
002039.ZK	12/09/2024	SDB3260122894	11,800.00	2.1071	24,672.51	24,863.41	0.0000	4.5800	50.0000	0.0000	(3.1389)	(0.3453)	0.0000	1	(3.4842)	01/06/2025
002039.ZK	12/09/2024	SDB3260122894	11,900.00	2.1071	24,881.60	25,074.12	0.0000	4.5800	50.0000	0.0000	(3.1655)	(0.3483)	0.0000	1	(3.5137)	01/06/2025
002039.ZK	12/09/2024	SDB3260122894	2,500.00	2.1071	5,227.23	5,267.67	0.0000	4.5800	50.0000	0.0000	(0.6650)	(0.0732)	0.0000	1	(0.7382)	01/06/2025
002039.ZK	12/09/2024	SDB3260122894	100.00	2.1071	209.09	210.71	0.0000	4.5800	50.0000	0.0000	(0.0266)	(0.0029)	0.0000	1	(0.0295)	01/06/2025
002039.ZK	12/09/2024	SDB3260122894	5,000.00	2.1071	10,454.45	10,535.35	0.0000	4.5800	50.0000	0.0000	(1.3300)	(0.1463)	0.0000	1	(1.4764)	01/06/2025
002039.ZK	12/09/2024	SDB3260122894	4,200.00	2.1071	8,781.74	8,849.69	0.0000	4.5800	50.0000	0.0000	(1.1172)	(0.1229)	0.0000	1	(1.2401)	01/06/2025
002039.ZK	12/09/2024	SDB3260122894	1,100.00	2.1071	2,299.98	2,317.78	0.0000	4.5800	50.0000	0.0000	(0.2926)	(0.0322)	0.0000	1	(0.3248)	01/06/2025
002039.ZK	12/09/2024	SDB3260122894	2,300.00	2.1071	4,809.05	4,846.26	0.0000	4.5800	50.0000	0.0000	(0.6118)	(0.0673)	0.0000	1	(0.6791)	01/06/2025
002039.ZK	12/09/2024	SDB3260122894	400.00	2.1071	836.36	842.83	0.0000	4.5800	50.0000	0.0000	(0.1064)	(0.0117)	0.0000	1	(0.1181)	01/06/2025
002039.ZK	12/09/2024	SDB3260122894	1,600.00	2.1071	3,345.43	3,371.31	0.0000	4.5800	50.0000	0.0000	(0.4256)	(0.0468)	0.0000	1	(0.4724)	01/06/2025
002039.ZK	12/09/2024	SDB3260122894	4,800.00	2.1071	10,036.28	10,113.93	0.0000	4.5800	50.0000	0.0000	(1.2768)	(0.1405)	0.0000	1	(1.4173)	01/06/2025
002039.ZK	12/09/2024	SDB3260122894	2,300.00	2.1071	4,809.05	4,846.26	0.0000	4.5800	50.0000	0.0000	(0.6118)	(0.0673)	0.0000	1	(0.6791)	01/06/2025
002039.ZK	12/06/2024	SDB3260122894	5,600.00	2.1166	11,708.99	11,852.86	0.0000	4.5800	50.0000	0.0000	(4.4689)	(0.4939)	0.0000	3	(4.9628)	01/06/2025
002039.ZK	12/06/2024	SDB3260122894	2,100.00	2.1166	4,390.87	4,444.82	0.0000	4.5800	50.0000	0.0000	(1.6758)	(0.1852)	0.0000	3	(1.8611)	01/06/2025
002039.ZK	12/06/2024	SDB3260122894	100.00	2.1166	209.09	211.66	0.0000	4.5800	50.0000	0.0000	(0.0098)	(0.0088)	0.0000	3	(0.0886)	01/06/2025
002039.ZK	12/06/2024	SDB3260122894	6,400.00	2.1166	13,381.70	13,546.13	0.0000	4.5800	50.0000	0.0000	(5.1073)	(0.5644)	0.0000	3	(5.6718)	01/06/2025
002039.ZK	12/06/2024	SDB3260122894	10,200.00	2.1166	21,327.09	21,589.15	0.0000	4.5800	50.0000	0.0000	(8.1398)	(0.8995)	0.0000	3	(9.0394)	01/06/2025
002039.ZK	12/06/2024	SDB3260122894	2,300.00	2.1166	4,809.05	4,868.14	0.0000	4.5800	50.0000	0.0000	(1.8355)	(0.2028)	0.0000	3	(2.0383)	01/06/2025
002039.ZK	12/06/2024	SDB3260122894	3,300.00	2.1166	6,899.94	6,984.72	0.0000	4.5800	50.0000	0.0000	(2.6335)	(0.2910)	0.0000	3	(2.9245)	01/06/2025
002039.ZK	12/06/2024	SDB3260122894	8,200.00	2.1166	17,145.31	17,355.98	0.0000	4.5800	50.0000	0.0000	(6.5438)	(0.7232)	0.0000	3	(7.2670)	01/06/2025
002039.ZK	12/06/2024	SDB3260122894	4,900.00	2.1166	10,245.37	10,371.26	0.0000	4.5800	50.0000	0.0000	(3.9103)	(0.4321)	0.0000	3	(4.3425)	01/06/2025
002039.ZK	12/06/2024	SDB3260122894	1,600.00	2.1166	3,345.43	3,386.53	0.0000	4.5800	50.0000	0.0000	(1.2768)	(0.1411)	0.0000	3	(1.4179)	01/06/2025
002039.ZK	12/06/2024	SDB3260122894	3,600.00	2.1166	7,527.21	7,619.70	0.0000	4.5800	50.0000	0.0000	(2.8729)	(0.3175)	0.0000	3	(3.1904)	01/06/2025
002039.ZK	12/06/2024	SDB3260122894	500.00	2.1166	1,045.45	1,058.29	0.0000	4.5800	50.0000	0.0000	(0.3990)	(0.0441)	0.0000	3	(0.4431)	01/06/2025
002039.ZK	12/06/2024	SDB3260122894	2,700.00	2.1166	5,645.41	5,714.77	0.0000	4.5800	50.0000	0.0000	(2.1547)	(0.2381)	0.0000	3	(2.3928)	01/06/2025
002039.ZK	12/06/2024	SDB3260122894	6,900.00	2.1166	14,427.15	14,604.42	0.0000	4.5800	50.0000	0.0000	(5.5064)	(0.6085)	0.0000	3	(6.1149)	01/06/2025
002039.ZK	12/06/2024	SDB3260122894	3,100.00	2.1166	6,481.76	6,561.41	0.0000	4.5800	50.0000	0.0000	(2.4739)	(0.2734)	0.0000	3	(2.7473)	01/06/2025
002039.ZK	12/06/2024	SDB3260122894	3,500.00	2.1166	7,318.12	7,408.04	0.0000	4.5800	50.0000	0.0000	(2.7931)	(0.3087)	0.0000	3	(3.1018)	01/06/2025
002039.ZK	12/06/2024	SDB3260122894	11,800.00	2.1166	24,672.51	24,975.68	0.0000	4.5800	50.0000	0.0000	(9.4167)	(1.0407)	0.0000	3	(10.4573)	01/06/2025
002039.ZK	12/06/2024	SDB3260122894	11,900.00	2.1166	24,881.60	25,187.34	0.0000	4.5800	50.0000	0.0000	(9.4965)	(1.0495)	0.0000	3	(10.5460)	01/06/2025
002039.ZK	12/06/2024	SDB3260122894	2,500.00	2.1166	5,227.23	5,291.46	0.0000	4.5800	50.0000	0.0000	(1.9951)	(0.2205)	0.0000	3	(2.2155)	01/06/2025
002039.ZK	12/06/2024	SDB3260122894	100.00	2.1166	209.09	211.66	0.0000	4.5800	50.0000	0.0000	(0.0798)	(0.0088)	0.0000	3	(0.0886)	01/06/2025
002039.ZK	12/06/2024	SDB3260122894	5,000.00	2.1166	10,454.45	10,582.91	0.0000	4.5800	50.0000	0.0000	(3.9901)	(0.4410)	0.0000	3	(4.4311)	01/06/2025
002039.ZK	12/06/2024	SDB3260122894	4,200.00	2.1166	8,781.74	8,889.65	0.0000	4.5800	50.0000	0.0000	(3.3517)	(0.3704)	0.0000	3	(3.7221)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GUIZHOU QIANYUAN POWER CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002039.ZK	12/06/2024	SDB3260122894	1,100.00	2.1166	2,299.98	2,328.24	0.0000	4.5800	50.0000	0.0000	(0.8778)	(0.0970)	0.0000	3	(0.9748)	01/06/2025
002039.ZK	12/06/2024	SDB3260122894	2,300.00	2.1166	4,809.05	4,868.14	0.0000	4.5800	50.0000	0.0000	(1.8355)	(0.2028)	0.0000	3	(2.0383)	01/06/2025
002039.ZK	12/06/2024	SDB3260122894	400.00	2.1166	836.36	846.63	0.0000	4.5800	50.0000	0.0000	(0.3192)	(0.0353)	0.0000	3	(0.3545)	01/06/2025
002039.ZK	12/06/2024	SDB3260122894	1,600.00	2.1166	3,345.43	3,386.53	0.0000	4.5800	50.0000	0.0000	(1.2768)	(0.1411)	0.0000	3	(1.4179)	01/06/2025
002039.ZK	12/06/2024	SDB3260122894	4,800.00	2.1166	10,036.28	10,159.60	0.0000	4.5800	50.0000	0.0000	(3.8305)	(0.4233)	0.0000	3	(4.2538)	01/06/2025
002039.ZK	12/06/2024	SDB3260122894	2,300.00	2.1166	4,809.05	4,868.14	0.0000	4.5800	50.0000	0.0000	(1.8355)	(0.2028)	0.0000	3	(2.0383)	01/06/2025
002039.ZK	12/05/2024	SDB3260122894	5,600.00	2.0819	11,708.99	11,658.74	0.0000	4.5800	50.0000	0.0000	(1.4896)	(0.1619)	0.0000	1	(1.6516)	01/06/2025
002039.ZK	12/05/2024	SDB3260122894	2,100.00	2.0819	4,390.87	4,372.03	0.0000	4.5800	50.0000	0.0000	(0.5586)	(0.0607)	0.0000	1	(0.6193)	01/06/2025
002039.ZK	12/05/2024	SDB3260122894	100.00	2.0819	209.09	208.19	0.0000	4.5800	50.0000	0.0000	(0.0266)	(0.0029)	0.0000	1	(0.0295)	01/06/2025
002039.ZK	12/05/2024	SDB3260122894	6,400.00	2.0819	13,381.70	13,324.28	0.0000	4.5800	50.0000	0.0000	(1.7024)	(0.1851)	0.0000	1	(1.8875)	01/06/2025
002039.ZK	12/05/2024	SDB3260122894	10,200.00	2.0819	21,327.09	21,235.56	0.0000	4.5800	50.0000	0.0000	(2.7133)	(0.2949)	0.0000	1	(3.0082)	01/06/2025
002039.ZK	12/05/2024	SDB3260122894	2,300.00	2.0819	4,809.05	4,788.41	0.0000	4.5800	50.0000	0.0000	(0.6118)	(0.0665)	0.0000	1	(0.6783)	01/06/2025
002039.ZK	12/05/2024	SDB3260122894	3,300.00	2.0819	6,899.94	6,870.33	0.0000	4.5800	50.0000	0.0000	(0.8778)	(0.0954)	0.0000	1	(0.9732)	01/06/2025
002039.ZK	12/05/2024	SDB3260122894	8,200.00	2.0819	17,145.31	17,071.73	0.0000	4.5800	50.0000	0.0000	(2.1813)	(0.2371)	0.0000	1	(2.4184)	01/06/2025
002039.ZK	12/05/2024	SDB3260122894	4,900.00	2.0819	10,245.37	10,201.40	0.0000	4.5800	50.0000	0.0000	(1.3034)	(0.1417)	0.0000	1	(1.4451)	01/06/2025
002039.ZK	12/05/2024	SDB3260122894	1,600.00	2.0819	3,345.43	3,331.07	0.0000	4.5800	50.0000	0.0000	(0.4256)	(0.0463)	0.0000	1	(0.4719)	01/06/2025
002039.ZK	12/05/2024	SDB3260122894	3,600.00	2.0819	7,527.21	7,494.90	0.0000	4.5800	50.0000	0.0000	(0.9576)	(0.1041)	0.0000	1	(1.0617)	01/06/2025
002039.ZK	12/05/2024	SDB3260122894	500.00	2.0819	1,045.45	1,040.96	0.0000	4.5800	50.0000	0.0000	(0.1330)	(0.0145)	0.0000	1	(0.1475)	01/06/2025
002039.ZK	12/05/2024	SDB3260122894	2,700.00	2.0819	5,645.41	5,621.18	0.0000	4.5800	50.0000	0.0000	(0.7182)	(0.0781)	0.0000	1	(0.7963)	01/06/2025
002039.ZK	12/05/2024	SDB3260122894	6,900.00	2.0819	14,427.15	14,365.23	0.0000	4.5800	50.0000	0.0000	(1.8355)	(0.1995)	0.0000	1	(2.0350)	01/06/2025
002039.ZK	12/05/2024	SDB3260122894	3,100.00	2.0819	6,481.76	6,453.95	0.0000	4.5800	50.0000	0.0000	(0.8246)	(0.0896)	0.0000	1	(0.9143)	01/06/2025
002039.ZK	12/05/2024	SDB3260122894	3,500.00	2.0819	7,318.12	7,286.71	0.0000	4.5800	50.0000	0.0000	(0.9310)	(0.1012)	0.0000	1	(1.0322)	01/06/2025
002039.ZK	12/05/2024	SDB3260122894	11,800.00	2.0819	24,672.51	24,566.63	0.0000	4.5800	50.0000	0.0000	(3.1389)	(0.3412)	0.0000	1	(3.4801)	01/06/2025
002039.ZK	12/05/2024	SDB3260122894	11,900.00	2.0819	24,881.60	24,774.82	0.0000	4.5800	50.0000	0.0000	(3.1655)	(0.3441)	0.0000	1	(3.5096)	01/06/2025
002039.ZK	12/05/2024	SDB3260122894	2,500.00	2.0819	5,227.23	5,204.80	0.0000	4.5800	50.0000	0.0000	(0.6650)	(0.0723)	0.0000	1	(0.7373)	01/06/2025
002039.ZK	12/05/2024	SDB3260122894	100.00	2.0819	209.09	208.19	0.0000	4.5800	50.0000	0.0000	(0.0266)	(0.0029)	0.0000	1	(0.0295)	01/06/2025
002039.ZK	12/05/2024	SDB3260122894	5,000.00	2.0819	10,454.45	10,409.59	0.0000	4.5800	50.0000	0.0000	(1.3300)	(0.1446)	0.0000	1	(1.4746)	01/06/2025
002039.ZK	12/05/2024	SDB3260122894	4,200.00	2.0819	8,781.74	8,744.06	0.0000	4.5800	50.0000	0.0000	(1.1172)	(0.1214)	0.0000	1	(1.2387)	01/06/2025
002039.ZK	12/05/2024	SDB3260122894	1,100.00	2.0819	2,299.98	2,290.11	0.0000	4.5800	50.0000	0.0000	(0.2926)	(0.0318)	0.0000	1	(0.3244)	01/06/2025
002039.ZK	12/05/2024	SDB3260122894	2,300.00	2.0819	4,809.05	4,788.41	0.0000	4.5800	50.0000	0.0000	(0.6118)	(0.0665)	0.0000	1	(0.6783)	01/06/2025
002039.ZK	12/05/2024	SDB3260122894	400.00	2.0819	836.36	832.77	0.0000	4.5800	50.0000	0.0000	(0.1064)	(0.0116)	0.0000	1	(0.1180)	01/06/2025
002039.ZK	12/05/2024	SDB3260122894	1,600.00	2.0819	3,345.43	3,331.07	0.0000	4.5800	50.0000	0.0000	(0.4256)	(0.0463)	0.0000	1	(0.4719)	01/06/2025
002039.ZK	12/05/2024	SDB3260122894	4,800.00	2.0819	10,036.28	9,993.21	0.0000	4.5800	50.0000	0.0000	(1.2768)	(0.1388)	0.0000	1	(1.4156)	01/06/2025
002039.ZK	12/05/2024	SDB3260122894	2,300.00	2.0819	4,809.05	4,788.41	0.0000	4.5800	50.0000	0.0000	(0.6118)	(0.0665)	0.0000	1	(0.6783)	01/06/2025
002039.ZK	12/04/2024	SDB3260122894	5,600.00	2.0909	11,708.99	11,708.99	0.0000	4.5800	50.0000	0.0000	(1.4896)	(0.1626)	0.0000	1	(1.6523)	01/06/2025
002039.ZK	12/04/2024	SDB3260122894	2,100.00	2.0909	4,390.87	4,390.87	0.0000	4.5800	50.0000	0.0000	(0.5586)	(0.0610)	0.0000	1	(0.6196)	01/06/2025
002039.ZK	12/04/2024	SDB3260122894	100.00	2.0909	209.09	209.09	0.0000	4.5800	50.0000	0.0000	(0.0266)	(0.0029)	0.0000	1	(0.0295)	01/06/2025
002039.ZK	12/04/2024	SDB3260122894	6,400.00	2.0909	13,381.70	13,381.70	0.0000	4.5800	50.0000	0.0000	(1.7024)	(0.1859)	0.0000	1	(1.8883)	01/06/2025
002039.ZK	12/04/2024	SDB3260122894	10,200.00	2.0909	21,327.09	21,327.09	0.0000	4.5800	50.0000	0.0000	(2.7133)	(0.2962)	0.0000	1	(3.0095)	01/06/2025
002039.ZK	12/04/2024	SDB3260122894	2,300.00	2.0909	4,809.05	4,809.05	0.0000	4.5800	50.0000	0.0000	(0.6118)	(0.0668)	0.0000	1	(0.6786)	01/06/2025
002039.ZK	12/04/2024	SDB3260122894	3,300.00	2.0909	6,899.94	6,899.94	0.0000	4.5800	50.0000	0.0000	(0.8778)	(0.0958)	0.0000	1	(0.9737)	01/06/2025
002039.ZK	12/04/2024	SDB3260122894	8,200.00	2.0909	17,145.31	17,145.31	0.0000	4.5800	50.0000	0.0000	(2.1813)	(0.2381)	0.0000	1	(2.4194)	01/06/2025
002039.ZK	12/04/2024	SDB3260122894	4,900.00	2.0909	10,245.37	10,245.37	0.0000	4.5800	50.0000	0.0000	(1.3034)	(0.1423)	0.0000	1	(1.4457)	01/06/2025
002039.ZK	12/04/2024	SDB3260122894	1,600.00	2.0909	3,345.43	3,345.43	0.0000	4.5800	50.0000	0.0000	(0.4256)	(0.0465)	0.0000	1	(0.4721)	01/06/2025
002039.ZK	12/04/2024	SDB3260122894	3,600.00	2.0909	7,527.21	7,527.21	0.0000	4.5800	50.0000	0.0000	(0.9576)	(0.1045)	0.0000	1	(1.0622)	01/06/2025
002039.ZK	12/04/2024	SDB3260122894	500.00	2.0909	1,045.45	1,045.45	0.0000	4.5800	50.0000	0.0000	(0.1330)	(0.0145)	0.0000	1	(0.1475)	01/06/2025
002039.ZK	12/04/2024	SDB3260122894	2,700.00	2.0909	5,645.41	5,645.41	0.0000	4.5800	50.0000	0.0000	(0.7182)	(0.0784)	0.0000	1	(0.7966)	01/06/2025
002039.ZK	12/04/2024	SDB3260122894	6,900.00	2.0909	14,427.15	14,427.15	0.0000	4.5800	50.0000	0.0000	(1.8355)	(0.2004)	0.0000	1	(2.0358)	01/06/2025
002039.ZK	12/04/2024	SDB3260122894	3,100.00	2.0909	6,481.76	6,481.76	0.0000	4.5800	50.0000	0.0000	(0.8246)	(0.0900)	0.0000	1	(0.9146)	01/06/2025
002039.ZK	12/04/2024	SDB3260122894	3,500.00	2.0909	7,318.12	7,318.12	0.0000	4.5800	50.0000	0.0000	(0.9310)	(0.1016)	0.0000	1	(1.0327)	01/06/2025

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GUIZHOU QIANYUAN POWER CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002039.ZK	12/04/2024	SDB3260122894	11,800.00	2.0909	24,672.51	24,672.51	0.0000	4.5800	50.0000	0.0000	(3.1389)	(0.3427)	0.0000	1	(3.4816)	01/06/2025
002039.ZK	12/04/2024	SDB3260122894	11,900.00	2.0909	24,881.60	24,881.60	0.0000	4.5800	50.0000	0.0000	(3.1655)	(0.3456)	0.0000	1	(3.5111)	01/06/2025
002039.ZK	12/04/2024	SDB3260122894	2,500.00	2.0909	5,227.23	5,227.23	0.0000	4.5800	50.0000	0.0000	(0.6650)	(0.0726)	0.0000	1	(0.7376)	01/06/2025
002039.ZK	12/04/2024	SDB3260122894	100.00	2.0909	209.09	209.09	0.0000	4.5800	50.0000	0.0000	(0.0266)	(0.0029)	0.0000	1	(0.0295)	01/06/2025
002039.ZK	12/04/2024	SDB3260122894	5,000.00	2.0909	10,454.45	10,454.45	0.0000	4.5800	50.0000	0.0000	(1.3300)	(0.1452)	0.0000	1	(1.4752)	01/06/2025
002039.ZK	12/04/2024	SDB3260122894	4,200.00	2.0909	8,781.74	8,781.74	0.0000	4.5800	50.0000	0.0000	(1.1172)	(0.1220)	0.0000	1	(1.2392)	01/06/2025
002039.ZK	12/04/2024	SDB3260122894	1,100.00	2.0909	2,299.98	2,299.98	0.0000	4.5800	50.0000	0.0000	(0.2926)	(0.0319)	0.0000	1	(0.3246)	01/06/2025
002039.ZK	12/04/2024	SDB3260122894	2,300.00	2.0909	4,809.05	4,809.05	0.0000	4.5800	50.0000	0.0000	(0.6118)	(0.0668)	0.0000	1	(0.6786)	01/06/2025
002039.ZK	12/04/2024	SDB3260122894	400.00	2.0909	836.36	836.36	0.0000	4.5800	50.0000	0.0000	(0.1064)	(0.0116)	0.0000	1	(0.1180)	01/06/2025
002039.ZK	12/04/2024	SDB3260122894	1,600.00	2.0909	3,345.43	3,345.43	0.0000	4.5800	50.0000	0.0000	(0.4256)	(0.0465)	0.0000	1	(0.4721)	01/06/2025
002039.ZK	12/04/2024	SDB3260122894	4,800.00	2.0909	10,036.28	10,036.28	0.0000	4.5800	50.0000	0.0000	(1.2768)	(0.1394)	0.0000	1	(1.4162)	01/06/2025
002039.ZK	12/04/2024	SDB3260122894	2,300.00	2.0909	4,809.05	4,809.05	0.0000	4.5800	50.0000	0.0000	(0.6118)	(0.0668)	0.0000	1	(0.6786)	01/06/2025
TOTAL GUIZHOU QIANYUAN POWER CO LTD CMN CLASS A SERIES NORTHBOUND											(965.7866)	(109.3534)	0.0000		(1,075.1401)	

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GUODIAN NANJING AUTOMATION CO., LTD CMN CLASS A SERIES NORTHBOUND																
600268.SH	01/03/2025	SDB3260487332	200.00	0.9563	190.42	191.26	0.0000	4.3300	50.0000	0.0000	(0.0687)	(0.0080)	0.0000	3	(0.0767)	01/06/2025
600268.SH	01/03/2025	SDB3260487332	500.00	0.9563	484.21	478.14	0.0000	4.3300	50.0000	0.0000	(0.1747)	(0.0199)	0.0000	3	(0.1946)	01/06/2025
600268.SH	01/03/2025	SDB3260487332	2,200.00	0.9563	2,120.08	2,103.84	0.0000	4.3300	50.0000	0.0000	(0.7650)	(0.0877)	0.0000	3	(0.8527)	01/06/2025
600268.SH	01/03/2025	SDB3260487332	300.00	0.9563	288.37	286.89	0.0000	4.3300	50.0000	0.0000	(0.1041)	(0.0120)	0.0000	3	(0.1160)	01/06/2025
600268.SH	01/03/2025	SDB3260487332	200.00	0.9563	190.23	191.26	0.0000	4.3300	50.0000	0.0000	(0.0686)	(0.0080)	0.0000	3	(0.0766)	01/06/2025
600268.SH	01/03/2025	SDB3260487332	300.00	0.9563	285.20	286.89	0.0000	4.3300	50.0000	0.0000	(0.1029)	(0.0120)	0.0000	3	(0.1149)	01/06/2025
600268.SH	01/03/2025	SDB3260487332	6,000.00	0.9563	5,696.96	5,737.74	0.0000	4.3300	50.0000	0.0000	(2.0557)	(0.2391)	0.0000	3	(2.2947)	01/06/2025
600268.SH	01/03/2025	SDB3260487332	100.00	0.9563	95.26	95.63	0.0000	4.3300	50.0000	0.0000	(0.0344)	(0.0040)	0.0000	3	(0.0384)	01/06/2025
600268.SH	01/03/2025	SDB3260487332	100.00	0.9563	93.97	95.63	0.0000	4.3300	50.0000	0.0000	(0.0339)	(0.0040)	0.0000	3	(0.0379)	01/06/2025
600268.SH	01/03/2025	SDB3260487332	100.00	0.9563	93.97	95.63	0.0000	4.3300	50.0000	0.0000	(0.0339)	(0.0040)	0.0000	3	(0.0379)	01/06/2025
600268.SH	01/03/2025	SDB3260487332	3,600.00	0.9563	3,383.01	3,442.64	0.0000	4.3300	50.0000	0.0000	(1.2207)	(0.1434)	0.0000	3	(1.3641)	01/06/2025
600268.SH	01/03/2025	SDB3260487332	9,100.00	0.9563	8,551.51	8,702.24	0.0000	4.3300	50.0000	0.0000	(3.0857)	(0.3626)	0.0000	3	(3.4483)	01/06/2025
600268.SH	01/03/2025	SDB3260487332	1,600.00	0.9563	1,503.56	1,530.06	0.0000	4.3300	50.0000	0.0000	(0.5425)	(0.0638)	0.0000	3	(0.6063)	01/06/2025
600268.SH	01/03/2025	SDB3260487332	200.00	0.9563	187.95	191.26	0.0000	4.3300	50.0000	0.0000	(0.0678)	(0.0080)	0.0000	3	(0.0758)	01/06/2025
600268.SH	01/03/2025	SDB3260487332	2,900.00	0.9563	2,725.21	2,773.24	0.0000	4.3300	50.0000	0.0000	(0.9833)	(0.1156)	0.0000	3	(1.0989)	01/06/2025
600268.SH	01/03/2025	SDB3260487332	2,200.00	0.9563	2,067.40	2,103.84	0.0000	4.3300	50.0000	0.0000	(0.7460)	(0.0877)	0.0000	3	(0.8336)	01/06/2025
600268.SH	01/03/2025	SDB3260487332	6,600.00	0.9563	6,202.19	6,311.51	0.0000	4.3300	50.0000	0.0000	(2.2380)	(0.2630)	0.0000	3	(2.5009)	01/06/2025
600268.SH	01/03/2025	SDB3260487332	11,220.00	0.9563	10,543.73	10,729.57	0.0000	4.3300	50.0000	0.0000	(3.8045)	(0.4471)	0.0000	3	(4.2516)	01/06/2025
600268.SH	01/03/2025	SDB3260487332	29,100.00	0.9563	27,346.03	27,828.04	0.0000	4.3300	50.0000	0.0000	(9.8674)	(1.1595)	0.0000	3	(11.0269)	01/06/2025
600268.SH	01/03/2025	SDB3260487332	2,100.00	0.9563	1,973.42	2,008.21	0.0000	4.3300	50.0000	0.0000	(0.7121)	(0.0837)	0.0000	3	(0.7958)	01/06/2025
600268.SH	01/03/2025	SDB3260487332	3,600.00	0.9563	3,383.01	3,442.64	0.0000	4.3300	50.0000	0.0000	(1.2207)	(0.1434)	0.0000	3	(1.3641)	01/06/2025
600268.SH	01/03/2025	SDB3260487332	7,600.00	0.9563	7,141.92	7,267.80	0.0000	4.3300	50.0000	0.0000	(2.5770)	(0.3028)	0.0000	3	(2.8799)	01/06/2025
600268.SH	01/03/2025	SDB3260487332	800.00	0.9563	751.78	765.03	0.0000	4.3300	50.0000	0.0000	(0.2713)	(0.0319)	0.0000	3	(0.3031)	01/06/2025
600268.SH	01/03/2025	SDB3260487332	3,500.00	0.9563	3,289.04	3,347.01	0.0000	4.3300	50.0000	0.0000	(1.1868)	(0.1395)	0.0000	3	(1.3263)	01/06/2025
600268.SH	01/03/2025	SDB3260487332	3,500.00	0.9563	3,289.04	3,347.01	0.0000	4.3300	50.0000	0.0000	(1.1868)	(0.1395)	0.0000	3	(1.3263)	01/06/2025
600268.SH	01/03/2025	SDB3260487332	8,400.00	0.9563	7,893.70	8,032.84	0.0000	4.3300	50.0000	0.0000	(2.8483)	(0.3347)	0.0000	3	(3.1830)	01/06/2025
600268.SH	01/03/2025	SDB3260487332	3,900.00	0.9563	3,664.93	3,729.53	0.0000	4.3300	50.0000	0.0000	(1.3224)	(0.1554)	0.0000	3	(1.4778)	01/06/2025
600268.SH	01/03/2025	SDB3260487332	6,800.00	0.9563	6,390.14	6,502.77	0.0000	4.3300	50.0000	0.0000	(2.3058)	(0.2709)	0.0000	3	(2.5767)	01/06/2025
600268.SH	01/03/2025	SDB3260487332	100.00	0.9563	93.97	95.63	0.0000	4.3300	50.0000	0.0000	(0.0339)	(0.0040)	0.0000	3	(0.0379)	01/06/2025
600268.SH	01/03/2025	SDB3260487332	500.00	0.9563	469.86	478.14	0.0000	4.3300	50.0000	0.0000	(0.1695)	(0.0199)	0.0000	3	(0.1895)	01/06/2025
600268.SH	01/03/2025	SDB3260487332	3,200.00	0.9563	3,007.12	3,060.13	0.0000	4.3300	50.0000	0.0000	(1.0851)	(0.1275)	0.0000	3	(1.2126)	01/06/2025
600268.SH	01/03/2025	SDB3260487332	8,500.00	0.9563	7,987.67	8,128.47	0.0000	4.3300	50.0000	0.0000	(2.8822)	(0.3387)	0.0000	3	(3.2209)	01/06/2025
600268.SH	01/03/2025	SDB3260487332	3,000.00	0.9563	2,819.18	2,868.87	0.0000	4.3300	50.0000	0.0000	(1.0173)	(0.1195)	0.0000	3	(1.1368)	01/06/2025
600268.SH	01/03/2025	SDB3260487332	8,800.00	0.9563	8,269.59	8,415.35	0.0000	4.3300	50.0000	0.0000	(2.9839)	(0.3506)	0.0000	3	(3.3346)	01/06/2025
600268.SH	01/03/2025	SDB3260487332	5,100.00	0.9563	4,792.60	4,877.08	0.0000	4.3300	50.0000	0.0000	(1.7293)	(0.2032)	0.0000	3	(1.9325)	01/06/2025
600268.SH	01/03/2025	SDB3260487332	3,400.00	0.9563	3,195.07	3,251.39	0.0000	4.3300	50.0000	0.0000	(1.1529)	(0.1355)	0.0000	3	(1.2884)	01/06/2025
600268.SH	01/03/2025	SDB3260487332	2,200.00	0.9563	2,067.40	2,103.84	0.0000	4.3300	50.0000	0.0000	(0.7460)	(0.0877)	0.0000	3	(0.8336)	01/06/2025
600268.SH	01/03/2025	SDB3260487332	16,900.00	0.9563	15,881.37	16,161.30	0.0000	4.3300	50.0000	0.0000	(5.7305)	(0.6734)	0.0000	3	(6.4039)	01/06/2025
600268.SH	01/03/2025	SDB3260487332	5,200.00	0.9563	4,886.58	4,972.71	0.0000	4.3300	50.0000	0.0000	(1.7632)	(0.2072)	0.0000	3	(1.9704)	01/06/2025
600268.SH	01/03/2025	SDB3260487332	10,300.00	0.9563	9,679.18	9,849.79	0.0000	4.3300	50.0000	0.0000	(3.4926)	(0.4104)	0.0000	3	(3.9030)	01/06/2025
600268.SH	01/03/2025	SDB3260487332	9,300.00	0.9563	8,739.45	8,893.50	0.0000	4.3300	50.0000	0.0000	(3.1535)	(0.3706)	0.0000	3	(3.5240)	01/06/2025
600268.SH	01/03/2025	SDB3260487332	1,000.00	0.9563	939.73	956.29	0.0000	4.3300	50.0000	0.0000	(0.3391)	(0.0398)	0.0000	3	(0.3789)	01/06/2025
600268.SH	01/03/2025	SDB3260487332	2,700.00	0.9563	2,537.26	2,581.98	0.0000	4.3300	50.0000	0.0000	(0.9155)	(0.1076)	0.0000	3	(1.0231)	01/06/2025
600268.SH	01/03/2025	SDB3260487332	1,900.00	0.9563	1,785.48	1,816.95	0.0000	4.3300	50.0000	0.0000	(0.6443)	(0.0757)	0.0000	3	(0.7200)	01/06/2025
600268.SH	01/03/2025	SDB3260487332	4,500.00	0.9563	4,228.77	4,303.31	0.0000	4.3300	50.0000	0.0000	(1.5259)	(0.1793)	0.0000	3	(1.7052)	01/06/2025
600268.SH	01/03/2025	SDB3260487332	1,800.00	0.9563	1,691.51	1,721.32	0.0000	4.3300	50.0000	0.0000	(0.6104)	(0.0717)	0.0000	3	(0.6821)	01/06/2025
600268.SH	01/03/2025	SDB3260487332	14,300.00	0.9563	13,438.08	13,674.95	0.0000	4.3300	50.0000	0.0000	(4.8489)	(0.5698)	0.0000	3	(5.4187)	01/06/2025
600268.SH	01/03/2025	SDB3260487332	4,000.00	0.9563	3,758.90	3,825.16	0.0000	4.3300	50.0000	0.0000	(1.3563)	(0.1594)	0.0000	3	(1.5157)	01/06/2025
600268.SH	01/03/2025	SDB3260487332	200.00	0.9563	187.95	191.26	0.0000	4.3300	50.0000	0.0000	(0.0678)	(0.0080)	0.0000	3	(0.0758)	01/06/2025
600268.SH	01/03/2025	SDB3260487332	500.00	0.9563	469.86	478.14	0.0000	4.3300	50.0000	0.0000	(0.1695)	(0.0199)	0.0000	3	(0.1895)	01/06/2025

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Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6



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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GUODIAN NANJING AUTOMATION CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600268.SH	01/03/2025	SDB3260487332	3,000.00	0.9563	2,819.18	2,868.87	0.0000	4.3300	50.0000	0.0000	(1.0173)	(0.1195)	0.0000	3	(1.1368)	01/06/2025
600268.SH	01/03/2025	SDB3260487332	7,600.00	0.9563	7,141.92	7,267.80	0.0000	4.3300	50.0000	0.0000	(2.5770)	(0.3028)	0.0000	3	(2.8799)	01/06/2025
600268.SH	01/02/2025	SDB3260487332	200.00	0.9708	190.42	194.15	0.0000	4.3300	50.0000	0.0000	(0.0229)	(0.0027)	0.0000	1	(0.0256)	01/06/2025
600268.SH	01/02/2025	SDB3260487332	500.00	0.9708	484.21	485.39	0.0000	4.3300	50.0000	0.0000	(0.0582)	(0.0067)	0.0000	1	(0.0650)	01/06/2025
600268.SH	01/02/2025	SDB3260487332	2,200.00	0.9708	2,120.08	2,135.70	0.0000	4.3300	50.0000	0.0000	(0.2550)	(0.0297)	0.0000	1	(0.2847)	01/06/2025
600268.SH	01/02/2025	SDB3260487332	300.00	0.9708	288.37	291.23	0.0000	4.3300	50.0000	0.0000	(0.0347)	(0.0040)	0.0000	1	(0.0387)	01/06/2025
600268.SH	01/02/2025	SDB3260487332	200.00	0.9708	190.23	194.15	0.0000	4.3300	50.0000	0.0000	(0.0229)	(0.0027)	0.0000	1	(0.0256)	01/06/2025
600268.SH	01/02/2025	SDB3260487332	300.00	0.9708	285.20	291.23	0.0000	4.3300	50.0000	0.0000	(0.0343)	(0.0040)	0.0000	1	(0.0383)	01/06/2025
600268.SH	01/02/2025	SDB3260487332	6,000.00	0.9708	5,696.96	5,824.64	0.0000	4.3300	50.0000	0.0000	(0.6852)	(0.0809)	0.0000	1	(0.7661)	01/06/2025
600268.SH	01/02/2025	SDB3260487332	100.00	0.9708	95.26	97.08	0.0000	4.3300	50.0000	0.0000	(0.0115)	(0.0013)	0.0000	1	(0.0128)	01/06/2025
600268.SH	01/02/2025	SDB3260487332	100.00	0.9708	93.97	97.08	0.0000	4.3300	50.0000	0.0000	(0.0113)	(0.0013)	0.0000	1	(0.0127)	01/06/2025
600268.SH	01/02/2025	SDB3260487332	100.00	0.9708	93.97	97.08	0.0000	4.3300	50.0000	0.0000	(0.0113)	(0.0013)	0.0000	1	(0.0127)	01/06/2025
600268.SH	01/02/2025	SDB3260487332	3,600.00	0.9708	3,383.01	3,494.79	0.0000	4.3300	50.0000	0.0000	(0.4069)	(0.0485)	0.0000	1	(0.4554)	01/06/2025
600268.SH	01/02/2025	SDB3260487332	9,100.00	0.9708	8,551.51	8,834.04	0.0000	4.3300	50.0000	0.0000	(1.0286)	(0.1227)	0.0000	1	(1.1513)	01/06/2025
600268.SH	01/02/2025	SDB3260487332	1,600.00	0.9708	1,503.56	1,553.24	0.0000	4.3300	50.0000	0.0000	(0.1808)	(0.0216)	0.0000	1	(0.2024)	01/06/2025
600268.SH	01/02/2025	SDB3260487332	200.00	0.9708	187.95	194.15	0.0000	4.3300	50.0000	0.0000	(0.0026)	(0.0027)	0.0000	1	(0.0253)	01/06/2025
600268.SH	01/02/2025	SDB3260487332	2,900.00	0.9708	2,725.21	2,815.24	0.0000	4.3300	50.0000	0.0000	(0.3278)	(0.0391)	0.0000	1	(0.3669)	01/06/2025
600268.SH	01/02/2025	SDB3260487332	2,200.00	0.9708	2,067.40	2,135.70	0.0000	4.3300	50.0000	0.0000	(0.2487)	(0.0297)	0.0000	1	(0.2783)	01/06/2025
600268.SH	01/02/2025	SDB3260487332	6,600.00	0.9708	6,202.19	6,407.11	0.0000	4.3300	50.0000	0.0000	(0.7460)	(0.0890)	0.0000	1	(0.8350)	01/06/2025
600268.SH	01/02/2025	SDB3260487332	11,220.00	0.9708	10,543.73	10,892.08	0.0000	4.3300	50.0000	0.0000	(1.2682)	(0.1513)	0.0000	1	(1.4195)	01/06/2025
600268.SH	01/02/2025	SDB3260487332	29,100.00	0.9708	27,346.03	28,249.52	0.0000	4.3300	50.0000	0.0000	(3.2891)	(0.3924)	0.0000	1	(3.6815)	01/06/2025
600268.SH	01/02/2025	SDB3260487332	2,100.00	0.9708	1,973.42	2,038.63	0.0000	4.3300	50.0000	0.0000	(0.2374)	(0.0283)	0.0000	1	(0.2657)	01/06/2025
600268.SH	01/02/2025	SDB3260487332	3,600.00	0.9708	3,383.01	3,494.79	0.0000	4.3300	50.0000	0.0000	(0.4069)	(0.0485)	0.0000	1	(0.4554)	01/06/2025
600268.SH	01/02/2025	SDB3260487332	7,600.00	0.9708	7,141.92	7,377.88	0.0000	4.3300	50.0000	0.0000	(0.8590)	(0.1025)	0.0000	1	(0.9615)	01/06/2025
600268.SH	01/02/2025	SDB3260487332	800.00	0.9708	751.78	776.62	0.0000	4.3300	50.0000	0.0000	(0.0904)	(0.0108)	0.0000	1	(0.1012)	01/06/2025
600268.SH	01/02/2025	SDB3260487332	3,500.00	0.9708	3,289.04	3,397.71	0.0000	4.3300	50.0000	0.0000	(0.3956)	(0.0472)	0.0000	1	(0.4428)	01/06/2025
600268.SH	01/02/2025	SDB3260487332	3,500.00	0.9708	3,289.04	3,397.71	0.0000	4.3300	50.0000	0.0000	(0.3956)	(0.0472)	0.0000	1	(0.4428)	01/06/2025
600268.SH	01/02/2025	SDB3260487332	8,400.00	0.9708	7,893.70	8,154.50	0.0000	4.3300	50.0000	0.0000	(0.9494)	(0.1133)	0.0000	1	(1.0627)	01/06/2025
600268.SH	01/02/2025	SDB3260487332	3,900.00	0.9708	3,664.93	3,786.02	0.0000	4.3300	50.0000	0.0000	(0.4408)	(0.0526)	0.0000	1	(0.4934)	01/06/2025
600268.SH	01/02/2025	SDB3260487332	6,800.00	0.9708	6,390.14	6,601.26	0.0000	4.3300	50.0000	0.0000	(0.7686)	(0.0917)	0.0000	1	(0.8603)	01/06/2025
600268.SH	01/02/2025	SDB3260487332	100.00	0.9708	93.97	97.08	0.0000	4.3300	50.0000	0.0000	(0.0113)	(0.0013)	0.0000	1	(0.0127)	01/06/2025
600268.SH	01/02/2025	SDB3260487332	500.00	0.9708	469.86	485.39	0.0000	4.3300	50.0000	0.0000	(0.0565)	(0.0067)	0.0000	1	(0.0633)	01/06/2025
600268.SH	01/02/2025	SDB3260487332	3,200.00	0.9708	3,007.12	3,106.48	0.0000	4.3300	50.0000	0.0000	(0.3617)	(0.0431)	0.0000	1	(0.4048)	01/06/2025
600268.SH	01/02/2025	SDB3260487332	8,500.00	0.9708	7,987.67	8,251.58	0.0000	4.3300	50.0000	0.0000	(0.9607)	(0.1146)	0.0000	1	(1.0753)	01/06/2025
600268.SH	01/02/2025	SDB3260487332	3,000.00	0.9708	2,819.18	2,912.32	0.0000	4.3300	50.0000	0.0000	(0.3391)	(0.0404)	0.0000	1	(0.3795)	01/06/2025
600268.SH	01/02/2025	SDB3260487332	8,800.00	0.9708	8,269.59	8,542.81	0.0000	4.3300	50.0000	0.0000	(0.9946)	(0.1187)	0.0000	1	(1.1133)	01/06/2025
600268.SH	01/02/2025	SDB3260487332	5,100.00	0.9708	4,792.60	4,950.95	0.0000	4.3300	50.0000	0.0000	(0.5764)	(0.0688)	0.0000	1	(0.6452)	01/06/2025
600268.SH	01/02/2025	SDB3260487332	3,400.00	0.9708	3,195.07	3,300.63	0.0000	4.3300	50.0000	0.0000	(0.3843)	(0.0458)	0.0000	1	(0.4301)	01/06/2025
600268.SH	01/02/2025	SDB3260487332	2,200.00	0.9708	2,067.40	2,135.70	0.0000	4.3300	50.0000	0.0000	(0.2487)	(0.0297)	0.0000	1	(0.2783)	01/06/2025
600268.SH	01/02/2025	SDB3260487332	16,900.00	0.9708	15,881.37	16,406.08	0.0000	4.3300	50.0000	0.0000	(1.9102)	(0.2279)	0.0000	1	(2.1380)	01/06/2025
600268.SH	01/02/2025	SDB3260487332	5,200.00	0.9708	4,886.58	5,048.02	0.0000	4.3300	50.0000	0.0000	(0.5877)	(0.0701)	0.0000	1	(0.6579)	01/06/2025
600268.SH	01/02/2025	SDB3260487332	10,300.00	0.9708	9,679.18	9,998.97	0.0000	4.3300	50.0000	0.0000	(1.1642)	(0.1389)	0.0000	1	(1.3031)	01/06/2025
600268.SH	01/02/2025	SDB3260487332	9,300.00	0.9708	8,739.45	9,028.20	0.0000	4.3300	50.0000	0.0000	(1.0512)	(0.1254)	0.0000	1	(1.1766)	01/06/2025
600268.SH	01/02/2025	SDB3260487332	1,000.00	0.9708	939.73	970.77	0.0000	4.3300	50.0000	0.0000	(0.1130)	(0.0135)	0.0000	1	(0.1265)	01/06/2025
600268.SH	01/02/2025	SDB3260487332	2,700.00	0.9708	2,537.26	2,621.09	0.0000	4.3300	50.0000	0.0000	(0.3052)	(0.0364)	0.0000	1	(0.3416)	01/06/2025
600268.SH	01/02/2025	SDB3260487332	1,900.00	0.9708	1,785.48	1,844.47	0.0000	4.3300	50.0000	0.0000	(0.2148)	(0.0256)	0.0000	1	(0.2404)	01/06/2025
600268.SH	01/02/2025	SDB3260487332	4,500.00	0.9708	4,228.77	4,368.48	0.0000	4.3300	50.0000	0.0000	(0.5086)	(0.0607)	0.0000	1	(0.5693)	01/06/2025
600268.SH	01/02/2025	SDB3260487332	1,800.00	0.9708	1,691.51	1,747.39	0.0000	4.3300	50.0000	0.0000	(0.2035)	(0.0243)	0.0000	1	(0.2277)	01/06/2025
600268.SH	01/02/2025	SDB3260487332	14,300.00	0.9708	13,438.08	13,882.07	0.0000	4.3300	50.0000	0.0000	(1.6163)	(0.1928)	0.0000	1	(1.8091)	01/06/2025
600268.SH	01/02/2025	SDB3260487332	4,000.00	0.9708	3,758.90	3,883.10	0.0000	4.3300	50.0000	0.0000	(0.4521)	(0.0539)	0.0000	1	(0.5060)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GUODIAN NANJING AUTOMATION CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600268.SH	01/02/2025	SDB3260487332	200.00	0.9708	187.95	194.15	0.0000	4.3300	50.0000	0.0000	(0.0226)	(0.0027)	0.0000	1	(0.0253)	01/06/2025
600268.SH	01/02/2025	SDB3260487332	500.00	0.9708	469.86	485.39	0.0000	4.3300	50.0000	0.0000	(0.0565)	(0.0067)	0.0000	1	(0.0633)	01/06/2025
600268.SH	01/02/2025	SDB3260487332	3,000.00	0.9708	2,819.18	2,912.32	0.0000	4.3300	50.0000	0.0000	(0.3391)	(0.0404)	0.0000	1	(0.3795)	01/06/2025
600268.SH	01/02/2025	SDB3260487332	7,600.00	0.9708	7,141.92	7,377.88	0.0000	4.3300	50.0000	0.0000	(0.8590)	(0.1025)	0.0000	1	(0.9615)	01/06/2025
600268.SH	12/31/2024	SDB3260487332	200.00	0.9529	190.42	190.58	0.0000	4.3300	50.0000	0.0000	(0.0458)	(0.0053)	0.0000	2	(0.0511)	01/06/2025
600268.SH	12/31/2024	SDB3260487332	500.00	0.9529	484.21	476.45	0.0000	4.3300	50.0000	0.0000	(0.1165)	(0.0132)	0.0000	2	(0.1297)	01/06/2025
600268.SH	12/31/2024	SDB3260487332	2,200.00	0.9529	2,120.08	2,096.37	0.0000	4.3300	50.0000	0.0000	(0.5100)	(0.0582)	0.0000	2	(0.5682)	01/06/2025
600268.SH	12/31/2024	SDB3260487332	300.00	0.9529	288.37	285.87	0.0000	4.3300	50.0000	0.0000	(0.0694)	(0.0079)	0.0000	2	(0.0773)	01/06/2025
600268.SH	12/31/2024	SDB3260487332	200.00	0.9529	190.23	190.58	0.0000	4.3300	50.0000	0.0000	(0.0458)	(0.0053)	0.0000	2	(0.0511)	01/06/2025
600268.SH	12/31/2024	SDB3260487332	300.00	0.9529	285.20	285.87	0.0000	4.3300	50.0000	0.0000	(0.0686)	(0.0079)	0.0000	2	(0.0765)	01/06/2025
600268.SH	12/31/2024	SDB3260487332	6,000.00	0.9529	5,696.96	5,717.38	0.0000	4.3300	50.0000	0.0000	(1.3704)	(0.1588)	0.0000	2	(1.5293)	01/06/2025
600268.SH	12/31/2024	SDB3260487332	100.00	0.9529	95.26	95.29	0.0000	4.3300	50.0000	0.0000	(0.0229)	(0.0026)	0.0000	2	(0.0256)	01/06/2025
600268.SH	12/31/2024	SDB3260487332	100.00	0.9529	93.97	95.29	0.0000	4.3300	50.0000	0.0000	(0.0226)	(0.0026)	0.0000	2	(0.0253)	01/06/2025
600268.SH	12/31/2024	SDB3260487332	100.00	0.9529	93.97	95.29	0.0000	4.3300	50.0000	0.0000	(0.0226)	(0.0026)	0.0000	2	(0.0253)	01/06/2025
600268.SH	12/31/2024	SDB3260487332	3,600.00	0.9529	3,383.01	3,430.43	0.0000	4.3300	50.0000	0.0000	(0.8138)	(0.0953)	0.0000	2	(0.9091)	01/06/2025
600268.SH	12/31/2024	SDB3260487332	9,100.00	0.9529	8,551.51	8,671.35	0.0000	4.3300	50.0000	0.0000	(2.0571)	(0.2409)	0.0000	2	(2.2980)	01/06/2025
600268.SH	12/31/2024	SDB3260487332	1,600.00	0.9529	1,503.56	1,524.63	0.0000	4.3300	50.0000	0.0000	(0.3617)	(0.0424)	0.0000	2	(0.4040)	01/06/2025
600268.SH	12/31/2024	SDB3260487332	200.00	0.9529	187.95	190.58	0.0000	4.3300	50.0000	0.0000	(0.0452)	(0.0053)	0.0000	2	(0.0505)	01/06/2025
600268.SH	12/31/2024	SDB3260487332	2,900.00	0.9529	2,725.21	2,763.40	0.0000	4.3300	50.0000	0.0000	(0.6556)	(0.0768)	0.0000	2	(0.7323)	01/06/2025
600268.SH	12/31/2024	SDB3260487332	2,200.00	0.9529	2,067.40	2,096.37	0.0000	4.3300	50.0000	0.0000	(0.4973)	(0.0582)	0.0000	2	(0.5556)	01/06/2025
600268.SH	12/31/2024	SDB3260487332	6,600.00	0.9529	6,202.19	6,289.11	0.0000	4.3300	50.0000	0.0000	(1.4920)	(0.1747)	0.0000	2	(1.6667)	01/06/2025
600268.SH	12/31/2024	SDB3260487332	11,220.00	0.9529	10,543.73	10,691.49	0.0000	4.3300	50.0000	0.0000	(2.5364)	(0.2970)	0.0000	2	(2.8333)	01/06/2025
600268.SH	12/31/2024	SDB3260487332	29,100.00	0.9529	27,346.03	27,729.27	0.0000	4.3300	50.0000	0.0000	(6.5782)	(0.7703)	0.0000	2	(7.3485)	01/06/2025
600268.SH	12/31/2024	SDB3260487332	2,100.00	0.9529	1,973.42	2,001.08	0.0000	4.3300	50.0000	0.0000	(0.4747)	(0.0556)	0.0000	2	(0.5303)	01/06/2025
600268.SH	12/31/2024	SDB3260487332	3,600.00	0.9529	3,383.01	3,430.43	0.0000	4.3300	50.0000	0.0000	(0.8138)	(0.0953)	0.0000	2	(0.9091)	01/06/2025
600268.SH	12/31/2024	SDB3260487332	7,600.00	0.9529	7,141.92	7,242.01	0.0000	4.3300	50.0000	0.0000	(1.7180)	(0.2012)	0.0000	2	(1.9192)	01/06/2025
600268.SH	12/31/2024	SDB3260487332	800.00	0.9529	751.78	762.32	0.0000	4.3300	50.0000	0.0000	(0.1808)	(0.0212)	0.0000	2	(0.2020)	01/06/2025
600268.SH	12/31/2024	SDB3260487332	3,500.00	0.9529	3,289.04	3,335.14	0.0000	4.3300	50.0000	0.0000	(0.7912)	(0.0926)	0.0000	2	(0.8838)	01/06/2025
600268.SH	12/31/2024	SDB3260487332	3,500.00	0.9529	3,289.04	3,335.14	0.0000	4.3300	50.0000	0.0000	(0.7912)	(0.0926)	0.0000	2	(0.8838)	01/06/2025
600268.SH	12/31/2024	SDB3260487332	8,400.00	0.9529	7,893.70	8,004.33	0.0000	4.3300	50.0000	0.0000	(1.8989)	(0.2223)	0.0000	2	(2.1212)	01/06/2025
600268.SH	12/31/2024	SDB3260487332	3,900.00	0.9529	3,664.93	3,716.29	0.0000	4.3300	50.0000	0.0000	(0.8816)	(0.1032)	0.0000	2	(0.9849)	01/06/2025
600268.SH	12/31/2024	SDB3260487332	6,800.00	0.9529	6,390.14	6,479.69	0.0000	4.3300	50.0000	0.0000	(1.5372)	(0.1800)	0.0000	2	(1.7172)	01/06/2025
600268.SH	12/31/2024	SDB3260487332	100.00	0.9529	93.97	95.29	0.0000	4.3300	50.0000	0.0000	(0.0226)	(0.0026)	0.0000	2	(0.0253)	01/06/2025
600268.SH	12/31/2024	SDB3260487332	500.00	0.9529	469.86	476.45	0.0000	4.3300	50.0000	0.0000	(0.1130)	(0.0132)	0.0000	2	(0.1263)	01/06/2025
600268.SH	12/31/2024	SDB3260487332	3,200.00	0.9529	3,007.12	3,049.27	0.0000	4.3300	50.0000	0.0000	(0.7234)	(0.0847)	0.0000	2	(0.8081)	01/06/2025
600268.SH	12/31/2024	SDB3260487332	8,500.00	0.9529	7,987.67	8,099.62	0.0000	4.3300	50.0000	0.0000	(1.9215)	(0.2250)	0.0000	2	(2.1465)	01/06/2025
600268.SH	12/31/2024	SDB3260487332	3,000.00	0.9529	2,819.18	2,858.69	0.0000	4.3300	50.0000	0.0000	(0.6782)	(0.0794)	0.0000	2	(0.7576)	01/06/2025
600268.SH	12/31/2024	SDB3260487332	8,800.00	0.9529	8,269.59	8,385.48	0.0000	4.3300	50.0000	0.0000	(1.9893)	(0.2329)	0.0000	2	(2.2222)	01/06/2025
600268.SH	12/31/2024	SDB3260487332	5,100.00	0.9529	4,792.60	4,859.77	0.0000	4.3300	50.0000	0.0000	(1.1529)	(0.1350)	0.0000	2	(1.2879)	01/06/2025
600268.SH	12/31/2024	SDB3260487332	3,400.00	0.9529	3,195.07	3,239.85	0.0000	4.3300	50.0000	0.0000	(0.7686)	(0.0900)	0.0000	2	(0.8586)	01/06/2025
600268.SH	12/31/2024	SDB3260487332	2,200.00	0.9529	2,067.40	2,096.37	0.0000	4.3300	50.0000	0.0000	(0.4973)	(0.0582)	0.0000	2	(0.5556)	01/06/2025
600268.SH	12/31/2024	SDB3260487332	16,900.00	0.9529	15,881.37	16,103.94	0.0000	4.3300	50.0000	0.0000	(3.8204)	(0.4473)	0.0000	2	(4.2677)	01/06/2025
600268.SH	12/31/2024	SDB3260487332	5,200.00	0.9529	4,886.58	4,955.06	0.0000	4.3300	50.0000	0.0000	(1.1755)	(0.1376)	0.0000	2	(1.3131)	01/06/2025
600268.SH	12/31/2024	SDB3260487332	10,300.00	0.9529	9,679.18	9,814.83	0.0000	4.3300	50.0000	0.0000	(2.3284)	(0.2726)	0.0000	2	(2.6010)	01/06/2025
600268.SH	12/31/2024	SDB3260487332	9,300.00	0.9529	8,739.45	8,861.93	0.0000	4.3300	50.0000	0.0000	(2.1023)	(0.2462)	0.0000	2	(2.3485)	01/06/2025
600268.SH	12/31/2024	SDB3260487332	1,000.00	0.9529	939.73	952.90	0.0000	4.3300	50.0000	0.0000	(0.2261)	(0.0265)	0.0000	2	(0.2525)	01/06/2025
600268.SH	12/31/2024	SDB3260487332	2,700.00	0.9529	2,537.26	2,572.82	0.0000	4.3300	50.0000	0.0000	(0.6104)	(0.0715)	0.0000	2	(0.6818)	01/06/2025
600268.SH	12/31/2024	SDB3260487332	1,900.00	0.9529	1,785.48	1,810.50	0.0000	4.3300	50.0000	0.0000	(0.4295)	(0.0503)	0.0000	2	(0.4798)	01/06/2025
600268.SH	12/31/2024	SDB3260487332	4,500.00	0.9529	4,228.77	4,288.03	0.0000	4.3300	50.0000	0.0000	(1.0173)	(0.1191)	0.0000	2	(1.1364)	01/06/2025
600268.SH	12/31/2024	SDB3260487332	1,800.00	0.9529	1,691.51	1,715.21	0.0000	4.3300	50.0000	0.0000	(0.4069)	(0.0476)	0.0000	2	(0.4545)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GUODIAN NANJING AUTOMATION CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600268.SH	12/31/2024	SDB3260487332	14,300.00	0.9529	13,438.08	13,626.41	0.0000	4.3300	50.0000	0.0000	(3.2326)	(0.3785)	0.0000	2	(3.6111)	01/06/2025
600268.SH	12/31/2024	SDB3260487332	4,000.00	0.9529	3,758.90	3,811.58	0.0000	4.3300	50.0000	0.0000	(0.9042)	(0.1059)	0.0000	2	(1.0101)	01/06/2025
600268.SH	12/31/2024	SDB3260487332	200.00	0.9529	187.95	190.58	0.0000	4.3300	50.0000	0.0000	(0.0452)	(0.0053)	0.0000	2	(0.0505)	01/06/2025
600268.SH	12/31/2024	SDB3260487332	500.00	0.9529	469.86	476.45	0.0000	4.3300	50.0000	0.0000	(0.1130)	(0.0132)	0.0000	2	(0.1263)	01/06/2025
600268.SH	12/31/2024	SDB3260487332	3,000.00	0.9529	2,819.18	2,858.69	0.0000	4.3300	50.0000	0.0000	(0.6782)	(0.0794)	0.0000	2	(0.7576)	01/06/2025
600268.SH	12/31/2024	SDB3260487332	7,600.00	0.9529	7,141.92	7,242.01	0.0000	4.3300	50.0000	0.0000	(1.7180)	(0.2012)	0.0000	2	(1.9192)	01/06/2025
600268.SH	12/30/2024	SDB3260487332	200.00	0.9267	190.42	185.34	0.0000	4.3300	50.0000	0.0000	(0.0229)	(0.0026)	0.0000	1	(0.0255)	01/06/2025
600268.SH	12/30/2024	SDB3260487332	500.00	0.9267	484.21	463.36	0.0000	4.3300	50.0000	0.0000	(0.0582)	(0.0064)	0.0000	1	(0.0647)	01/06/2025
600268.SH	12/30/2024	SDB3260487332	2,200.00	0.9267	2,120.08	2,038.78	0.0000	4.3300	50.0000	0.0000	(0.2550)	(0.0283)	0.0000	1	(0.2833)	01/06/2025
600268.SH	12/30/2024	SDB3260487332	300.00	0.9267	288.37	278.02	0.0000	4.3300	50.0000	0.0000	(0.0347)	(0.0039)	0.0000	1	(0.0385)	01/06/2025
600268.SH	12/30/2024	SDB3260487332	200.00	0.9267	190.23	185.34	0.0000	4.3300	50.0000	0.0000	(0.0229)	(0.0026)	0.0000	1	(0.0255)	01/06/2025
600268.SH	12/30/2024	SDB3260487332	300.00	0.9267	285.20	278.02	0.0000	4.3300	50.0000	0.0000	(0.0343)	(0.0039)	0.0000	1	(0.0382)	01/06/2025
600268.SH	12/30/2024	SDB3260487332	6,000.00	0.9267	5,696.96	5,560.31	0.0000	4.3300	50.0000	0.0000	(0.6852)	(0.0772)	0.0000	1	(0.7624)	01/06/2025
600268.SH	12/30/2024	SDB3260487332	100.00	0.9267	95.26	92.67	0.0000	4.3300	50.0000	0.0000	(0.0115)	(0.0013)	0.0000	1	(0.0127)	01/06/2025
600268.SH	12/30/2024	SDB3260487332	100.00	0.9267	93.97	92.67	0.0000	4.3300	50.0000	0.0000	(0.0113)	(0.0013)	0.0000	1	(0.0126)	01/06/2025
600268.SH	12/30/2024	SDB3260487332	100.00	0.9267	93.97	92.67	0.0000	4.3300	50.0000	0.0000	(0.0113)	(0.0013)	0.0000	1	(0.0126)	01/06/2025
600268.SH	12/30/2024	SDB3260487332	3,600.00	0.9267	3,383.01	3,336.18	0.0000	4.3300	50.0000	0.0000	(0.4069)	(0.0463)	0.0000	1	(0.4532)	01/06/2025
600268.SH	12/30/2024	SDB3260487332	9,100.00	0.9267	8,551.51	8,433.13	0.0000	4.3300	50.0000	0.0000	(1.0286)	(0.1171)	0.0000	1	(1.1457)	01/06/2025
600268.SH	12/30/2024	SDB3260487332	1,600.00	0.9267	1,503.56	1,482.75	0.0000	4.3300	50.0000	0.0000	(0.1808)	(0.0206)	0.0000	1	(0.2014)	01/06/2025
600268.SH	12/30/2024	SDB3260487332	200.00	0.9267	187.95	185.34	0.0000	4.3300	50.0000	0.0000	(0.0226)	(0.0026)	0.0000	1	(0.0252)	01/06/2025
600268.SH	12/30/2024	SDB3260487332	2,900.00	0.9267	2,725.21	2,687.48	0.0000	4.3300	50.0000	0.0000	(0.3278)	(0.0373)	0.0000	1	(0.3651)	01/06/2025
600268.SH	12/30/2024	SDB3260487332	2,200.00	0.9267	2,067.40	2,038.78	0.0000	4.3300	50.0000	0.0000	(0.2487)	(0.0283)	0.0000	1	(0.2770)	01/06/2025
600268.SH	12/30/2024	SDB3260487332	6,600.00	0.9267	6,202.19	6,116.34	0.0000	4.3300	50.0000	0.0000	(0.7460)	(0.0849)	0.0000	1	(0.8309)	01/06/2025
600268.SH	12/30/2024	SDB3260487332	11,220.00	0.9267	10,543.73	10,397.78	0.0000	4.3300	50.0000	0.0000	(1.2682)	(0.1444)	0.0000	1	(1.4126)	01/06/2025
600268.SH	12/30/2024	SDB3260487332	29,100.00	0.9267	27,346.03	26,967.49	0.0000	4.3300	50.0000	0.0000	(3.2891)	(0.3745)	0.0000	1	(3.6637)	01/06/2025
600268.SH	12/30/2024	SDB3260487332	2,100.00	0.9267	1,973.42	1,946.11	0.0000	4.3300	50.0000	0.0000	(0.2374)	(0.0270)	0.0000	1	(0.2644)	01/06/2025
600268.SH	12/30/2024	SDB3260487332	3,600.00	0.9267	3,383.01	3,336.18	0.0000	4.3300	50.0000	0.0000	(0.4069)	(0.0463)	0.0000	1	(0.4532)	01/06/2025
600268.SH	12/30/2024	SDB3260487332	7,600.00	0.9267	7,141.92	7,043.06	0.0000	4.3300	50.0000	0.0000	(0.8590)	(0.0978)	0.0000	1	(0.9568)	01/06/2025
600268.SH	12/30/2024	SDB3260487332	800.00	0.9267	751.78	741.37	0.0000	4.3300	50.0000	0.0000	(0.0904)	(0.0103)	0.0000	1	(0.1007)	01/06/2025
600268.SH	12/30/2024	SDB3260487332	3,500.00	0.9267	3,289.04	3,243.51	0.0000	4.3300	50.0000	0.0000	(0.3956)	(0.0450)	0.0000	1	(0.4406)	01/06/2025
600268.SH	12/30/2024	SDB3260487332	3,500.00	0.9267	3,289.04	3,243.51	0.0000	4.3300	50.0000	0.0000	(0.3956)	(0.0450)	0.0000	1	(0.4406)	01/06/2025
600268.SH	12/30/2024	SDB3260487332	8,400.00	0.9267	7,893.70	7,784.43	0.0000	4.3300	50.0000	0.0000	(0.9494)	(0.1081)	0.0000	1	(1.0576)	01/06/2025
600268.SH	12/30/2024	SDB3260487332	3,900.00	0.9267	3,664.93	3,614.20	0.0000	4.3300	50.0000	0.0000	(0.4408)	(0.0502)	0.0000	1	(0.4910)	01/06/2025
600268.SH	12/30/2024	SDB3260487332	6,800.00	0.9267	6,390.14	6,301.68	0.0000	4.3300	50.0000	0.0000	(0.7686)	(0.0875)	0.0000	1	(0.8561)	01/06/2025
600268.SH	12/30/2024	SDB3260487332	100.00	0.9267	93.97	92.67	0.0000	4.3300	50.0000	0.0000	(0.0113)	(0.0013)	0.0000	1	(0.0126)	01/06/2025
600268.SH	12/30/2024	SDB3260487332	500.00	0.9267	469.86	463.36	0.0000	4.3300	50.0000	0.0000	(0.0565)	(0.0064)	0.0000	1	(0.0629)	01/06/2025
600268.SH	12/30/2024	SDB3260487332	3,200.00	0.9267	3,007.12	2,965.50	0.0000	4.3300	50.0000	0.0000	(0.3617)	(0.0412)	0.0000	1	(0.4029)	01/06/2025
600268.SH	12/30/2024	SDB3260487332	8,500.00	0.9267	7,987.67	7,877.10	0.0000	4.3300	50.0000	0.0000	(0.9607)	(0.1094)	0.0000	1	(1.0701)	01/06/2025
600268.SH	12/30/2024	SDB3260487332	3,000.00	0.9267	2,819.18	2,780.15	0.0000	4.3300	50.0000	0.0000	(0.3391)	(0.0386)	0.0000	1	(0.3777)	01/06/2025
600268.SH	12/30/2024	SDB3260487332	8,800.00	0.9267	8,269.59	8,155.12	0.0000	4.3300	50.0000	0.0000	(0.9946)	(0.1133)	0.0000	1	(1.1079)	01/06/2025
600268.SH	12/30/2024	SDB3260487332	5,100.00	0.9267	4,792.60	4,726.26	0.0000	4.3300	50.0000	0.0000	(0.5764)	(0.0656)	0.0000	1	(0.6421)	01/06/2025
600268.SH	12/30/2024	SDB3260487332	3,400.00	0.9267	3,195.07	3,150.84	0.0000	4.3300	50.0000	0.0000	(0.3843)	(0.0438)	0.0000	1	(0.4281)	01/06/2025
600268.SH	12/30/2024	SDB3260487332	2,200.00	0.9267	2,067.40	2,038.78	0.0000	4.3300	50.0000	0.0000	(0.2487)	(0.0283)	0.0000	1	(0.2770)	01/06/2025
600268.SH	12/30/2024	SDB3260487332	16,900.00	0.9267	15,881.37	15,661.53	0.0000	4.3300	50.0000	0.0000	(1.9102)	(0.2175)	0.0000	1	(2.1277)	01/06/2025
600268.SH	12/30/2024	SDB3260487332	5,200.00	0.9267	4,886.58	4,818.93	0.0000	4.3300	50.0000	0.0000	(0.5877)	(0.0669)	0.0000	1	(0.6547)	01/06/2025
600268.SH	12/30/2024	SDB3260487332	10,300.00	0.9267	9,679.18	9,545.20	0.0000	4.3300	50.0000	0.0000	(1.1642)	(0.1326)	0.0000	1	(1.2968)	01/06/2025
600268.SH	12/30/2024	SDB3260487332	9,300.00	0.9267	8,739.45	8,618.48	0.0000	4.3300	50.0000	0.0000	(1.0512)	(0.1197)	0.0000	1	(1.1709)	01/06/2025
600268.SH	12/30/2024	SDB3260487332	1,000.00	0.9267	939.73	926.72	0.0000	4.3300	50.0000	0.0000	(0.1130)	(0.0129)	0.0000	1	(0.1259)	01/06/2025
600268.SH	12/30/2024	SDB3260487332	2,700.00	0.9267	2,537.26	2,502.14	0.0000	4.3300	50.0000	0.0000	(0.3052)	(0.0348)	0.0000	1	(0.3399)	01/06/2025
600268.SH	12/30/2024	SDB3260487332	1,900.00	0.9267	1,785.48	1,760.76	0.0000	4.3300	50.0000	0.0000	(0.2148)	(0.0245)	0.0000	1	(0.2392)	01/06/2025

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Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GUODIAN NANJING AUTOMATION CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600268.SH	12/30/2024	SDB3260487332	4,500.00	0.9267	4,228.77	4,170.23	0.0000	4.3300	50.0000	0.0000	(0.5086)	(0.0579)	0.0000	1	(0.5665)	01/06/2025
600268.SH	12/30/2024	SDB3260487332	1,800.00	0.9267	1,691.51	1,668.09	0.0000	4.3300	50.0000	0.0000	(0.2035)	(0.0232)	0.0000	1	(0.2266)	01/06/2025
600268.SH	12/30/2024	SDB3260487332	14,300.00	0.9267	13,438.08	13,252.07	0.0000	4.3300	50.0000	0.0000	(1.6163)	(0.1841)	0.0000	1	(1.8004)	01/06/2025
600268.SH	12/30/2024	SDB3260487332	4,000.00	0.9267	3,758.90	3,706.87	0.0000	4.3300	50.0000	0.0000	(0.4521)	(0.0515)	0.0000	1	(0.5036)	01/06/2025
600268.SH	12/30/2024	SDB3260487332	200.00	0.9267	187.95	185.34	0.0000	4.3300	50.0000	0.0000	(0.0226)	(0.0026)	0.0000	1	(0.0252)	01/06/2025
600268.SH	12/30/2024	SDB3260487332	500.00	0.9267	469.86	463.36	0.0000	4.3300	50.0000	0.0000	(0.0565)	(0.0064)	0.0000	1	(0.0629)	01/06/2025
600268.SH	12/30/2024	SDB3260487332	3,000.00	0.9267	2,819.18	2,780.15	0.0000	4.3300	50.0000	0.0000	(0.3391)	(0.0386)	0.0000	1	(0.3777)	01/06/2025
600268.SH	12/30/2024	SDB3260487332	7,600.00	0.9267	7,141.92	7,043.06	0.0000	4.3300	50.0000	0.0000	(0.8590)	(0.0978)	0.0000	1	(0.9568)	01/06/2025
600268.SH	12/27/2024	SDB3260487332	200.00	0.9442	190.42	188.83	0.0000	4.3300	50.0000	0.0000	(0.0687)	(0.0079)	0.0000	3	(0.0766)	01/06/2025
600268.SH	12/27/2024	SDB3260487332	500.00	0.9442	484.21	472.09	0.0000	4.3300	50.0000	0.0000	(0.1747)	(0.0197)	0.0000	3	(0.1944)	01/06/2025
600268.SH	12/27/2024	SDB3260487332	2,200.00	0.9442	2,120.08	2,077.18	0.0000	4.3300	50.0000	0.0000	(0.7650)	(0.0865)	0.0000	3	(0.8515)	01/06/2025
600268.SH	12/27/2024	SDB3260487332	300.00	0.9442	288.37	283.25	0.0000	4.3300	50.0000	0.0000	(0.1041)	(0.0118)	0.0000	3	(0.1159)	01/06/2025
600268.SH	12/27/2024	SDB3260487332	200.00	0.9442	190.23	188.83	0.0000	4.3300	50.0000	0.0000	(0.0686)	(0.0079)	0.0000	3	(0.0765)	01/06/2025
600268.SH	12/27/2024	SDB3260487332	300.00	0.9442	285.20	283.25	0.0000	4.3300	50.0000	0.0000	(0.1029)	(0.0118)	0.0000	3	(0.1147)	01/06/2025
600268.SH	12/27/2024	SDB3260487332	6,000.00	0.9442	5,696.96	5,665.03	0.0000	4.3300	50.0000	0.0000	(2.0557)	(0.2360)	0.0000	3	(2.2917)	01/06/2025
600268.SH	12/27/2024	SDB3260487332	100.00	0.9442	95.26	94.42	0.0000	4.3300	50.0000	0.0000	(0.0344)	(0.0039)	0.0000	3	(0.0383)	01/06/2025
600268.SH	12/27/2024	SDB3260487332	100.00	0.9442	93.97	94.42	0.0000	4.3300	50.0000	0.0000	(0.0339)	(0.0039)	0.0000	3	(0.0378)	01/06/2025
600268.SH	12/27/2024	SDB3260487332	100.00	0.9442	93.97	94.42	0.0000	4.3300	50.0000	0.0000	(0.0339)	(0.0039)	0.0000	3	(0.0378)	01/06/2025
600268.SH	12/27/2024	SDB3260487332	3,600.00	0.9442	3,383.01	3,399.02	0.0000	4.3300	50.0000	0.0000	(1.2207)	(0.1416)	0.0000	3	(1.3623)	01/06/2025
600268.SH	12/27/2024	SDB3260487332	9,100.00	0.9442	8,551.51	8,591.96	0.0000	4.3300	50.0000	0.0000	(3.0857)	(0.3580)	0.0000	3	(3.4437)	01/06/2025
600268.SH	12/27/2024	SDB3260487332	1,600.00	0.9442	1,503.56	1,510.67	0.0000	4.3300	50.0000	0.0000	(0.5425)	(0.0629)	0.0000	3	(0.6055)	01/06/2025
600268.SH	12/27/2024	SDB3260487332	200.00	0.9442	187.95	188.83	0.0000	4.3300	50.0000	0.0000	(0.0678)	(0.0079)	0.0000	3	(0.0757)	01/06/2025
600268.SH	12/27/2024	SDB3260487332	2,900.00	0.9442	2,725.21	2,738.10	0.0000	4.3300	50.0000	0.0000	(0.9833)	(0.1141)	0.0000	3	(1.0974)	01/06/2025
600268.SH	12/27/2024	SDB3260487332	2,200.00	0.9442	2,067.40	2,077.18	0.0000	4.3300	50.0000	0.0000	(0.7460)	(0.0865)	0.0000	3	(0.8325)	01/06/2025
600268.SH	12/27/2024	SDB3260487332	6,600.00	0.9442	6,202.19	6,231.53	0.0000	4.3300	50.0000	0.0000	(2.2380)	(0.2596)	0.0000	3	(2.4976)	01/06/2025
600268.SH	12/27/2024	SDB3260487332	11,220.00	0.9442	10,543.73	10,593.60	0.0000	4.3300	50.0000	0.0000	(3.8045)	(0.4414)	0.0000	3	(4.2459)	01/06/2025
600268.SH	12/27/2024	SDB3260487332	29,100.00	0.9442	27,346.03	27,475.38	0.0000	4.3300	50.0000	0.0000	(9.8674)	(1.1448)	0.0000	3	(11.0122)	01/06/2025
600268.SH	12/27/2024	SDB3260487332	2,100.00	0.9442	1,973.42	1,982.76	0.0000	4.3300	50.0000	0.0000	(0.7121)	(0.0826)	0.0000	3	(0.7947)	01/06/2025
600268.SH	12/27/2024	SDB3260487332	3,600.00	0.9442	3,383.01	3,399.02	0.0000	4.3300	50.0000	0.0000	(1.2207)	(0.1416)	0.0000	3	(1.3623)	01/06/2025
600268.SH	12/27/2024	SDB3260487332	7,600.00	0.9442	7,141.92	7,175.70	0.0000	4.3300	50.0000	0.0000	(2.5770)	(0.2990)	0.0000	3	(2.8760)	01/06/2025
600268.SH	12/27/2024	SDB3260487332	800.00	0.9442	751.78	755.34	0.0000	4.3300	50.0000	0.0000	(0.2713)	(0.0315)	0.0000	3	(0.3027)	01/06/2025
600268.SH	12/27/2024	SDB3260487332	3,500.00	0.9442	3,289.04	3,304.60	0.0000	4.3300	50.0000	0.0000	(1.1868)	(0.1377)	0.0000	3	(1.3245)	01/06/2025
600268.SH	12/27/2024	SDB3260487332	3,500.00	0.9442	3,289.04	3,304.60	0.0000	4.3300	50.0000	0.0000	(1.1868)	(0.1377)	0.0000	3	(1.3245)	01/06/2025
600268.SH	12/27/2024	SDB3260487332	8,400.00	0.9442	7,893.70	7,931.04	0.0000	4.3300	50.0000	0.0000	(2.8483)	(0.3305)	0.0000	3	(3.1788)	01/06/2025
600268.SH	12/27/2024	SDB3260487332	3,900.00	0.9442	3,664.93	3,682.27	0.0000	4.3300	50.0000	0.0000	(1.3224)	(0.1534)	0.0000	3	(1.4759)	01/06/2025
600268.SH	12/27/2024	SDB3260487332	6,800.00	0.9442	6,390.14	6,420.36	0.0000	4.3300	50.0000	0.0000	(2.3058)	(0.2675)	0.0000	3	(2.5733)	01/06/2025
600268.SH	12/27/2024	SDB3260487332	100.00	0.9442	93.97	94.42	0.0000	4.3300	50.0000	0.0000	(0.0339)	(0.0039)	0.0000	3	(0.0378)	01/06/2025
600268.SH	12/27/2024	SDB3260487332	500.00	0.9442	469.86	472.09	0.0000	4.3300	50.0000	0.0000	(0.1695)	(0.0197)	0.0000	3	(0.1892)	01/06/2025
600268.SH	12/27/2024	SDB3260487332	3,200.00	0.9442	3,007.12	3,021.35	0.0000	4.3300	50.0000	0.0000	(1.0851)	(0.1259)	0.0000	3	(1.2110)	01/06/2025
600268.SH	12/27/2024	SDB3260487332	8,500.00	0.9442	7,987.67	8,025.45	0.0000	4.3300	50.0000	0.0000	(2.8822)	(0.3344)	0.0000	3	(3.2166)	01/06/2025
600268.SH	12/27/2024	SDB3260487332	3,000.00	0.9442	2,819.18	2,832.51	0.0000	4.3300	50.0000	0.0000	(1.0173)	(0.1180)	0.0000	3	(1.1353)	01/06/2025
600268.SH	12/27/2024	SDB3260487332	8,800.00	0.9442	8,269.59	8,308.70	0.0000	4.3300	50.0000	0.0000	(2.9839)	(0.3462)	0.0000	3	(3.3301)	01/06/2025
600268.SH	12/27/2024	SDB3260487332	5,100.00	0.9442	4,792.60	4,815.27	0.0000	4.3300	50.0000	0.0000	(1.7293)	(0.2006)	0.0000	3	(1.9300)	01/06/2025
600268.SH	12/27/2024	SDB3260487332	3,400.00	0.9442	3,195.07	3,210.18	0.0000	4.3300	50.0000	0.0000	(1.1529)	(0.1338)	0.0000	3	(1.2866)	01/06/2025
600268.SH	12/27/2024	SDB3260487332	2,200.00	0.9442	2,067.40	2,077.18	0.0000	4.3300	50.0000	0.0000	(0.7460)	(0.0865)	0.0000	3	(0.8325)	01/06/2025
600268.SH	12/27/2024	SDB3260487332	16,900.00	0.9442	15,881.37	15,956.49	0.0000	4.3300	50.0000	0.0000	(5.7305)	(0.6649)	0.0000	3	(6.3954)	01/06/2025
600268.SH	12/27/2024	SDB3260487332	5,200.00	0.9442	4,886.58	4,909.69	0.0000	4.3300	50.0000	0.0000	(1.7632)	(0.2046)	0.0000	3	(1.9678)	01/06/2025
600268.SH	12/27/2024	SDB3260487332	10,300.00	0.9442	9,679.18	9,724.96	0.0000	4.3300	50.0000	0.0000	(3.4926)	(0.4052)	0.0000	3	(3.8978)	01/06/2025
600268.SH	12/27/2024	SDB3260487332	9,300.00	0.9442	8,739.45	8,780.79	0.0000	4.3300	50.0000	0.0000	(3.1535)	(0.3659)	0.0000	3	(3.5194)	01/06/2025
600268.SH	12/27/2024	SDB3260487332	1,000.00	0.9442	939.73	944.17	0.0000	4.3300	50.0000	0.0000	(0.3391)	(0.0393)	0.0000	3	(0.3784)	01/06/2025

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Fund: ALL
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GUODIAN NANJING AUTOMATION CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600268.SH	12/27/2024	SDB3260487332	2,700.00	0.9442	2,537.26	2,549.26	0.0000	4.3300	50.0000	0.0000	(0.9155)	(0.1062)	0.0000	3	(1.0217)	01/06/2025
600268.SH	12/27/2024	SDB3260487332	1,900.00	0.9442	1,785.48	1,793.92	0.0000	4.3300	50.0000	0.0000	(0.6443)	(0.0747)	0.0000	3	(0.7190)	01/06/2025
600268.SH	12/27/2024	SDB3260487332	4,500.00	0.9442	4,228.77	4,248.77	0.0000	4.3300	50.0000	0.0000	(1.5259)	(0.1770)	0.0000	3	(1.7029)	01/06/2025
600268.SH	12/27/2024	SDB3260487332	1,800.00	0.9442	1,691.51	1,699.51	0.0000	4.3300	50.0000	0.0000	(0.6104)	(0.0708)	0.0000	3	(0.6812)	01/06/2025
600268.SH	12/27/2024	SDB3260487332	14,300.00	0.9442	13,438.08	13,501.65	0.0000	4.3300	50.0000	0.0000	(4.8489)	(0.5626)	0.0000	3	(5.4115)	01/06/2025
600268.SH	12/27/2024	SDB3260487332	4,000.00	0.9442	3,758.90	3,776.68	0.0000	4.3300	50.0000	0.0000	(1.3563)	(0.1574)	0.0000	3	(1.5137)	01/06/2025
600268.SH	12/27/2024	SDB3260487332	200.00	0.9442	187.95	188.83	0.0000	4.3300	50.0000	0.0000	(0.0678)	(0.0079)	0.0000	3	(0.0757)	01/06/2025
600268.SH	12/27/2024	SDB3260487332	500.00	0.9442	469.86	472.09	0.0000	4.3300	50.0000	0.0000	(0.1695)	(0.0197)	0.0000	3	(0.1892)	01/06/2025
600268.SH	12/27/2024	SDB3260487332	3,000.00	0.9442	2,819.18	2,832.51	0.0000	4.3300	50.0000	0.0000	(1.0173)	(0.1180)	0.0000	3	(1.1353)	01/06/2025
600268.SH	12/27/2024	SDB3260487332	7,600.00	0.9442	7,141.92	7,175.70	0.0000	4.3300	50.0000	0.0000	(2.5770)	(0.2990)	0.0000	3	(2.8760)	01/06/2025
600268.SH	12/26/2024	SDB3260487332	200.00	0.9420	190.42	188.41	0.0000	4.3300	50.0000	0.0000	(0.0229)	(0.0026)	0.0000	1	(0.0255)	01/06/2025
600268.SH	12/26/2024	SDB3260487332	500.00	0.9420	484.21	471.01	0.0000	4.3300	50.0000	0.0000	(0.0582)	(0.0065)	0.0000	1	(0.0648)	01/06/2025
600268.SH	12/26/2024	SDB3260487332	2,200.00	0.9420	2,120.08	2,072.46	0.0000	4.3300	50.0000	0.0000	(0.2550)	(0.0288)	0.0000	1	(0.2838)	01/06/2025
600268.SH	12/26/2024	SDB3260487332	300.00	0.9420	288.37	282.61	0.0000	4.3300	50.0000	0.0000	(0.0347)	(0.0039)	0.0000	1	(0.0386)	01/06/2025
600268.SH	12/26/2024	SDB3260487332	200.00	0.9420	190.23	188.41	0.0000	4.3300	50.0000	0.0000	(0.0229)	(0.0026)	0.0000	1	(0.0255)	01/06/2025
600268.SH	12/26/2024	SDB3260487332	300.00	0.9420	285.20	282.61	0.0000	4.3300	50.0000	0.0000	(0.0343)	(0.0039)	0.0000	1	(0.0382)	01/06/2025
600268.SH	12/26/2024	SDB3260487332	6,000.00	0.9420	5,696.96	5,652.17	0.0000	4.3300	50.0000	0.0000	(0.6852)	(0.0785)	0.0000	1	(0.7637)	01/06/2025
600268.SH	12/26/2024	SDB3260487332	100.00	0.9420	95.26	94.20	0.0000	4.3300	50.0000	0.0000	(0.0115)	(0.0013)	0.0000	1	(0.0128)	01/06/2025
600268.SH	12/26/2024	SDB3260487332	100.00	0.9420	93.97	94.20	0.0000	4.3300	50.0000	0.0000	(0.0113)	(0.0013)	0.0000	1	(0.0126)	01/06/2025
600268.SH	12/26/2024	SDB3260487332	100.00	0.9420	93.97	94.20	0.0000	4.3300	50.0000	0.0000	(0.0113)	(0.0013)	0.0000	1	(0.0126)	01/06/2025
600268.SH	12/26/2024	SDB3260487332	3,600.00	0.9420	3,383.01	3,391.30	0.0000	4.3300	50.0000	0.0000	(0.4069)	(0.0471)	0.0000	1	(0.4540)	01/06/2025
600268.SH	12/26/2024	SDB3260487332	9,100.00	0.9420	8,551.51	8,572.46	0.0000	4.3300	50.0000	0.0000	(1.0286)	(0.1191)	0.0000	1	(1.1476)	01/06/2025
600268.SH	12/26/2024	SDB3260487332	1,600.00	0.9420	1,503.56	1,507.25	0.0000	4.3300	50.0000	0.0000	(0.1808)	(0.0209)	0.0000	1	(0.2018)	01/06/2025
600268.SH	12/26/2024	SDB3260487332	200.00	0.9420	187.95	188.41	0.0000	4.3300	50.0000	0.0000	(0.0226)	(0.0026)	0.0000	1	(0.0252)	01/06/2025
600268.SH	12/26/2024	SDB3260487332	2,900.00	0.9420	2,725.21	2,731.88	0.0000	4.3300	50.0000	0.0000	(0.3278)	(0.0379)	0.0000	1	(0.3657)	01/06/2025
600268.SH	12/26/2024	SDB3260487332	2,200.00	0.9420	2,067.40	2,072.46	0.0000	4.3300	50.0000	0.0000	(0.2487)	(0.0288)	0.0000	1	(0.2774)	01/06/2025
600268.SH	12/26/2024	SDB3260487332	6,600.00	0.9420	6,202.19	6,217.39	0.0000	4.3300	50.0000	0.0000	(0.7460)	(0.0864)	0.0000	1	(0.8323)	01/06/2025
600268.SH	12/26/2024	SDB3260487332	11,220.00	0.9420	10,543.73	10,569.57	0.0000	4.3300	50.0000	0.0000	(1.2682)	(0.1468)	0.0000	1	(1.4150)	01/06/2025
600268.SH	12/26/2024	SDB3260487332	29,100.00	0.9420	27,346.03	27,413.04	0.0000	4.3300	50.0000	0.0000	(3.2891)	(0.3807)	0.0000	1	(3.6699)	01/06/2025
600268.SH	12/26/2024	SDB3260487332	2,100.00	0.9420	1,973.42	1,978.26	0.0000	4.3300	50.0000	0.0000	(0.2374)	(0.0275)	0.0000	1	(0.2648)	01/06/2025
600268.SH	12/26/2024	SDB3260487332	3,600.00	0.9420	3,383.01	3,391.30	0.0000	4.3300	50.0000	0.0000	(0.4069)	(0.0471)	0.0000	1	(0.4540)	01/06/2025
600268.SH	12/26/2024	SDB3260487332	7,600.00	0.9420	7,141.92	7,159.42	0.0000	4.3300	50.0000	0.0000	(0.8590)	(0.0994)	0.0000	1	(0.9585)	01/06/2025
600268.SH	12/26/2024	SDB3260487332	800.00	0.9420	751.78	753.62	0.0000	4.3300	50.0000	0.0000	(0.0904)	(0.0105)	0.0000	1	(0.1009)	01/06/2025
600268.SH	12/26/2024	SDB3260487332	3,500.00	0.9420	3,289.04	3,297.10	0.0000	4.3300	50.0000	0.0000	(0.3956)	(0.0458)	0.0000	1	(0.4414)	01/06/2025
600268.SH	12/26/2024	SDB3260487332	3,500.00	0.9420	3,289.04	3,297.10	0.0000	4.3300	50.0000	0.0000	(0.3956)	(0.0458)	0.0000	1	(0.4414)	01/06/2025
600268.SH	12/26/2024	SDB3260487332	8,400.00	0.9420	7,893.70	7,913.04	0.0000	4.3300	50.0000	0.0000	(0.9494)	(0.1099)	0.0000	1	(1.0593)	01/06/2025
600268.SH	12/26/2024	SDB3260487332	3,900.00	0.9420	3,664.93	3,673.91	0.0000	4.3300	50.0000	0.0000	(0.4408)	(0.0510)	0.0000	1	(0.4918)	01/06/2025
600268.SH	12/26/2024	SDB3260487332	6,800.00	0.9420	6,390.14	6,405.80	0.0000	4.3300	50.0000	0.0000	(0.7686)	(0.0890)	0.0000	1	(0.8576)	01/06/2025
600268.SH	12/26/2024	SDB3260487332	100.00	0.9420	93.97	94.20	0.0000	4.3300	50.0000	0.0000	(0.0113)	(0.0013)	0.0000	1	(0.0126)	01/06/2025
600268.SH	12/26/2024	SDB3260487332	500.00	0.9420	469.86	471.01	0.0000	4.3300	50.0000	0.0000	(0.0565)	(0.0065)	0.0000	1	(0.0631)	01/06/2025
600268.SH	12/26/2024	SDB3260487332	3,200.00	0.9420	3,007.12	3,014.49	0.0000	4.3300	50.0000	0.0000	(0.3617)	(0.0419)	0.0000	1	(0.4036)	01/06/2025
600268.SH	12/26/2024	SDB3260487332	8,500.00	0.9420	7,987.67	8,007.25	0.0000	4.3300	50.0000	0.0000	(0.9607)	(0.1112)	0.0000	1	(1.0720)	01/06/2025
600268.SH	12/26/2024	SDB3260487332	3,000.00	0.9420	2,819.18	2,826.09	0.0000	4.3300	50.0000	0.0000	(0.3391)	(0.0393)	0.0000	1	(0.3783)	01/06/2025
600268.SH	12/26/2024	SDB3260487332	8,800.00	0.9420	8,269.59	8,289.86	0.0000	4.3300	50.0000	0.0000	(0.9946)	(0.1151)	0.0000	1	(1.1098)	01/06/2025
600268.SH	12/26/2024	SDB3260487332	5,100.00	0.9420	4,792.60	4,804.35	0.0000	4.3300	50.0000	0.0000	(0.5764)	(0.0667)	0.0000	1	(0.6432)	01/06/2025
600268.SH	12/26/2024	SDB3260487332	3,400.00	0.9420	3,195.07	3,202.90	0.0000	4.3300	50.0000	0.0000	(0.3843)	(0.0445)	0.0000	1	(0.4288)	01/06/2025
600268.SH	12/26/2024	SDB3260487332	2,200.00	0.9420	2,067.40	2,072.46	0.0000	4.3300	50.0000	0.0000	(0.2487)	(0.0288)	0.0000	1	(0.2774)	01/06/2025
600268.SH	12/26/2024	SDB3260487332	16,900.00	0.9420	15,881.37	15,920.29	0.0000	4.3300	50.0000	0.0000	(1.9102)	(0.2211)	0.0000	1	(2.1313)	01/06/2025
600268.SH	12/26/2024	SDB3260487332	5,200.00	0.9420	4,886.58	4,898.55	0.0000	4.3300	50.0000	0.0000	(0.5877)	(0.0680)	0.0000	1	(0.6558)	01/06/2025
600268.SH	12/26/2024	SDB3260487332	10,300.00	0.9420	9,679.18	9,702.90	0.0000	4.3300	50.0000	0.0000	(1.1642)	(0.1348)	0.0000	1	(1.2990)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GUODIAN NANJING AUTOMATION CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600268.SH	12/26/2024	SDB3260487332	9,300.00	0.9420	8,739.45	8,760.87	0.0000	4.3300	50.0000	0.0000	(1.0512)	(0.1217)	0.0000	1	(1.1728)	01/06/2025
600268.SH	12/26/2024	SDB3260487332	1,000.00	0.9420	939.73	942.03	0.0000	4.3300	50.0000	0.0000	(0.1130)	(0.0131)	0.0000	1	(0.1261)	01/06/2025
600268.SH	12/26/2024	SDB3260487332	2,700.00	0.9420	2,537.26	2,543.48	0.0000	4.3300	50.0000	0.0000	(0.3052)	(0.0353)	0.0000	1	(0.3405)	01/06/2025
600268.SH	12/26/2024	SDB3260487332	1,900.00	0.9420	1,785.48	1,789.86	0.0000	4.3300	50.0000	0.0000	(0.2148)	(0.0249)	0.0000	1	(0.2396)	01/06/2025
600268.SH	12/26/2024	SDB3260487332	4,500.00	0.9420	4,228.77	4,239.13	0.0000	4.3300	50.0000	0.0000	(0.5086)	(0.0589)	0.0000	1	(0.5675)	01/06/2025
600268.SH	12/26/2024	SDB3260487332	1,800.00	0.9420	1,691.51	1,695.65	0.0000	4.3300	50.0000	0.0000	(0.2035)	(0.0236)	0.0000	1	(0.2270)	01/06/2025
600268.SH	12/26/2024	SDB3260487332	14,300.00	0.9420	13,438.08	13,471.01	0.0000	4.3300	50.0000	0.0000	(1.6163)	(0.1871)	0.0000	1	(1.8034)	01/06/2025
600268.SH	12/26/2024	SDB3260487332	4,000.00	0.9420	3,758.90	3,768.12	0.0000	4.3300	50.0000	0.0000	(0.4521)	(0.0523)	0.0000	1	(0.5044)	01/06/2025
600268.SH	12/26/2024	SDB3260487332	200.00	0.9420	187.95	188.41	0.0000	4.3300	50.0000	0.0000	(0.0226)	(0.0026)	0.0000	1	(0.0252)	01/06/2025
600268.SH	12/26/2024	SDB3260487332	500.00	0.9420	469.86	471.01	0.0000	4.3300	50.0000	0.0000	(0.0565)	(0.0065)	0.0000	1	(0.0631)	01/06/2025
600268.SH	12/26/2024	SDB3260487332	3,000.00	0.9420	2,819.18	2,826.09	0.0000	4.3300	50.0000	0.0000	(0.3391)	(0.0393)	0.0000	1	(0.3783)	01/06/2025
600268.SH	12/26/2024	SDB3260487332	7,600.00	0.9420	7,141.92	7,159.42	0.0000	4.3300	50.0000	0.0000	(0.8590)	(0.0994)	0.0000	1	(0.9585)	01/06/2025
600268.SH	12/24/2024	SDB3260487332	200.00	0.9420	190.42	188.41	0.0000	4.3300	50.0000	0.0000	(0.0458)	(0.0052)	0.0000	2	(0.0510)	01/06/2025
600268.SH	12/24/2024	SDB3260487332	500.00	0.9420	484.21	471.01	0.0000	4.3300	50.0000	0.0000	(0.1165)	(0.0131)	0.0000	2	(0.1296)	01/06/2025
600268.SH	12/24/2024	SDB3260487332	2,200.00	0.9420	2,120.08	2,072.46	0.0000	4.3300	50.0000	0.0000	(0.5100)	(0.0576)	0.0000	2	(0.5676)	01/06/2025
600268.SH	12/24/2024	SDB3260487332	300.00	0.9420	288.37	282.61	0.0000	4.3300	50.0000	0.0000	(0.0694)	(0.0079)	0.0000	2	(0.0772)	01/06/2025
600268.SH	12/24/2024	SDB3260487332	200.00	0.9420	190.23	188.41	0.0000	4.3300	50.0000	0.0000	(0.0458)	(0.0052)	0.0000	2	(0.0510)	01/06/2025
600268.SH	12/24/2024	SDB3260487332	300.00	0.9420	285.20	282.61	0.0000	4.3300	50.0000	0.0000	(0.0686)	(0.0079)	0.0000	2	(0.0765)	01/06/2025
600268.SH	12/24/2024	SDB3260487332	6,000.00	0.9420	5,696.96	5,652.17	0.0000	4.3300	50.0000	0.0000	(1.3704)	(0.1570)	0.0000	2	(1.5274)	01/06/2025
600268.SH	12/24/2024	SDB3260487332	100.00	0.9420	95.26	94.20	0.0000	4.3300	50.0000	0.0000	(0.0229)	(0.0026)	0.0000	2	(0.0255)	01/06/2025
600268.SH	12/24/2024	SDB3260487332	100.00	0.9420	93.97	94.20	0.0000	4.3300	50.0000	0.0000	(0.0226)	(0.0026)	0.0000	2	(0.0252)	01/06/2025
600268.SH	12/24/2024	SDB3260487332	100.00	0.9420	93.97	94.20	0.0000	4.3300	50.0000	0.0000	(0.0226)	(0.0026)	0.0000	2	(0.0252)	01/06/2025
600268.SH	12/24/2024	SDB3260487332	3,600.00	0.9420	3,383.01	3,391.30	0.0000	4.3300	50.0000	0.0000	(0.8138)	(0.0942)	0.0000	2	(0.9080)	01/06/2025
600268.SH	12/24/2024	SDB3260487332	9,100.00	0.9420	8,551.51	8,572.46	0.0000	4.3300	50.0000	0.0000	(2.0571)	(0.2381)	0.0000	2	(2.2952)	01/06/2025
600268.SH	12/24/2024	SDB3260487332	1,600.00	0.9420	1,503.56	1,507.25	0.0000	4.3300	50.0000	0.0000	(0.3617)	(0.0419)	0.0000	2	(0.4036)	01/06/2025
600268.SH	12/24/2024	SDB3260487332	200.00	0.9420	187.95	188.41	0.0000	4.3300	50.0000	0.0000	(0.0452)	(0.0052)	0.0000	2	(0.0504)	01/06/2025
600268.SH	12/24/2024	SDB3260487332	2,900.00	0.9420	2,725.21	2,731.88	0.0000	4.3300	50.0000	0.0000	(0.6556)	(0.0759)	0.0000	2	(0.7314)	01/06/2025
600268.SH	12/24/2024	SDB3260487332	2,200.00	0.9420	2,067.40	2,072.46	0.0000	4.3300	50.0000	0.0000	(0.4973)	(0.0576)	0.0000	2	(0.5549)	01/06/2025
600268.SH	12/24/2024	SDB3260487332	6,800.00	0.9420	6,202.19	6,217.39	0.0000	4.3300	50.0000	0.0000	(1.4920)	(0.1727)	0.0000	2	(1.6647)	01/06/2025
600268.SH	12/24/2024	SDB3260487332	11,220.00	0.9420	10,543.73	10,569.57	0.0000	4.3300	50.0000	0.0000	(2.5364)	(0.2936)	0.0000	2	(2.8300)	01/06/2025
600268.SH	12/24/2024	SDB3260487332	29,100.00	0.9420	27,346.03	27,413.04	0.0000	4.3300	50.0000	0.0000	(6.5782)	(0.7615)	0.0000	2	(7.3397)	01/06/2025
600268.SH	12/24/2024	SDB3260487332	2,100.00	0.9420	1,973.42	1,978.26	0.0000	4.3300	50.0000	0.0000	(0.4747)	(0.0550)	0.0000	2	(0.5297)	01/06/2025
600268.SH	12/24/2024	SDB3260487332	3,600.00	0.9420	3,383.01	3,391.30	0.0000	4.3300	50.0000	0.0000	(0.8138)	(0.0942)	0.0000	2	(0.9080)	01/06/2025
600268.SH	12/24/2024	SDB3260487332	7,600.00	0.9420	7,141.92	7,159.42	0.0000	4.3300	50.0000	0.0000	(1.7180)	(0.1989)	0.0000	2	(1.9169)	01/06/2025
600268.SH	12/24/2024	SDB3260487332	800.00	0.9420	751.78	753.62	0.0000	4.3300	50.0000	0.0000	(0.1808)	(0.0209)	0.0000	2	(0.2018)	01/06/2025
600268.SH	12/24/2024	SDB3260487332	3,500.00	0.9420	3,289.04	3,297.10	0.0000	4.3300	50.0000	0.0000	(0.7912)	(0.0916)	0.0000	2	(0.8828)	01/06/2025
600268.SH	12/24/2024	SDB3260487332	3,500.00	0.9420	3,289.04	3,297.10	0.0000	4.3300	50.0000	0.0000	(0.7912)	(0.0916)	0.0000	2	(0.8828)	01/06/2025
600268.SH	12/24/2024	SDB3260487332	8,400.00	0.9420	7,893.70	7,913.04	0.0000	4.3300	50.0000	0.0000	(1.8989)	(0.2198)	0.0000	2	(2.1187)	01/06/2025
600268.SH	12/24/2024	SDB3260487332	3,900.00	0.9420	3,664.93	3,673.91	0.0000	4.3300	50.0000	0.0000	(0.8816)	(0.1021)	0.0000	2	(0.9837)	01/06/2025
600268.SH	12/24/2024	SDB3260487332	6,800.00	0.9420	6,390.14	6,405.80	0.0000	4.3300	50.0000	0.0000	(1.5372)	(0.1779)	0.0000	2	(1.7151)	01/06/2025
600268.SH	12/24/2024	SDB3260487332	100.00	0.9420	93.97	94.20	0.0000	4.3300	50.0000	0.0000	(0.0226)	(0.0026)	0.0000	2	(0.0252)	01/06/2025
600268.SH	12/24/2024	SDB3260487332	500.00	0.9420	469.86	471.01	0.0000	4.3300	50.0000	0.0000	(0.1130)	(0.0131)	0.0000	2	(0.1261)	01/06/2025
600268.SH	12/24/2024	SDB3260487332	3,200.00	0.9420	3,007.12	3,014.49	0.0000	4.3300	50.0000	0.0000	(0.7234)	(0.0837)	0.0000	2	(0.8071)	01/06/2025
600268.SH	12/24/2024	SDB3260487332	8,500.00	0.9420	7,987.67	8,007.25	0.0000	4.3300	50.0000	0.0000	(1.9215)	(0.2224)	0.0000	2	(2.1439)	01/06/2025
600268.SH	12/24/2024	SDB3260487332	3,000.00	0.9420	2,819.18	2,826.09	0.0000	4.3300	50.0000	0.0000	(0.6782)	(0.0785)	0.0000	2	(0.7567)	01/06/2025
600268.SH	12/24/2024	SDB3260487332	8,800.00	0.9420	8,269.59	8,289.86	0.0000	4.3300	50.0000	0.0000	(1.9893)	(0.2303)	0.0000	2	(2.2196)	01/06/2025
600268.SH	12/24/2024	SDB3260487332	5,100.00	0.9420	4,792.60	4,804.35	0.0000	4.3300	50.0000	0.0000	(1.1529)	(0.1335)	0.0000	2	(1.2863)	01/06/2025
600268.SH	12/24/2024	SDB3260487332	3,400.00	0.9420	3,195.07	3,202.90	0.0000	4.3300	50.0000	0.0000	(0.7686)	(0.0890)	0.0000	2	(0.8576)	01/06/2025
600268.SH	12/24/2024	SDB3260487332	2,200.00	0.9420	2,067.40	2,072.46	0.0000	4.3300	50.0000	0.0000	(0.4973)	(0.0576)	0.0000	2	(0.5549)	01/06/2025
600268.SH	12/24/2024	SDB3260487332	16,900.00	0.9420	15,881.37	15,920.29	0.0000	4.3300	50.0000	0.0000	(3.8204)	(0.4422)	0.0000	2	(4.2626)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GUODIAN NANJING AUTOMATION CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600268.SH	12/24/2024	SDB3260487332	5,200.00	0.9420	4,886.58	4,898.55	0.0000	4.3300	50.0000	0.0000	(1.1755)	(0.1361)	0.0000	2	(1.3116)	01/06/2025
600268.SH	12/24/2024	SDB3260487332	10,300.00	0.9420	9,679.18	9,702.90	0.0000	4.3300	50.0000	0.0000	(2.3284)	(0.2695)	0.0000	2	(2.5979)	01/06/2025
600268.SH	12/24/2024	SDB3260487332	9,300.00	0.9420	8,739.45	8,760.87	0.0000	4.3300	50.0000	0.0000	(2.1023)	(0.2434)	0.0000	2	(2.3457)	01/06/2025
600268.SH	12/24/2024	SDB3260487332	1,000.00	0.9420	939.73	942.03	0.0000	4.3300	50.0000	0.0000	(0.2261)	(0.0262)	0.0000	2	(0.2522)	01/06/2025
600268.SH	12/24/2024	SDB3260487332	2,700.00	0.9420	2,537.26	2,543.48	0.0000	4.3300	50.0000	0.0000	(0.6104)	(0.0707)	0.0000	2	(0.6810)	01/06/2025
600268.SH	12/24/2024	SDB3260487332	1,900.00	0.9420	1,785.48	1,789.86	0.0000	4.3300	50.0000	0.0000	(0.4295)	(0.0497)	0.0000	2	(0.4792)	01/06/2025
600268.SH	12/24/2024	SDB3260487332	4,500.00	0.9420	4,228.77	4,239.13	0.0000	4.3300	50.0000	0.0000	(1.0173)	(0.1178)	0.0000	2	(1.1350)	01/06/2025
600268.SH	12/24/2024	SDB3260487332	1,800.00	0.9420	1,691.51	1,695.65	0.0000	4.3300	50.0000	0.0000	(0.4069)	(0.0471)	0.0000	2	(0.4540)	01/06/2025
600268.SH	12/24/2024	SDB3260487332	14,300.00	0.9420	13,438.08	13,471.01	0.0000	4.3300	50.0000	0.0000	(3.2326)	(0.3742)	0.0000	2	(3.6068)	01/06/2025
600268.SH	12/24/2024	SDB3260487332	4,000.00	0.9420	3,758.90	3,768.12	0.0000	4.3300	50.0000	0.0000	(0.9042)	(0.1047)	0.0000	2	(1.0089)	01/06/2025
600268.SH	12/24/2024	SDB3260487332	200.00	0.9420	187.95	188.41	0.0000	4.3300	50.0000	0.0000	(0.0452)	(0.0052)	0.0000	2	(0.0504)	01/06/2025
600268.SH	12/24/2024	SDB3260487332	500.00	0.9420	469.86	471.01	0.0000	4.3300	50.0000	0.0000	(0.1130)	(0.0131)	0.0000	2	(0.1261)	01/06/2025
600268.SH	12/24/2024	SDB3260487332	3,000.00	0.9420	2,819.18	2,826.09	0.0000	4.3300	50.0000	0.0000	(0.6782)	(0.0785)	0.0000	2	(0.7567)	01/06/2025
600268.SH	12/24/2024	SDB3260487332	7,600.00	0.9420	7,141.92	7,159.42	0.0000	4.3300	50.0000	0.0000	(1.7180)	(0.1989)	0.0000	2	(1.9169)	01/06/2025
600268.SH	12/23/2024	SDB3260487332	200.00	0.9382	190.42	187.64	0.0000	4.3300	50.0000	0.0000	(0.0229)	(0.0026)	0.0000	1	(0.0255)	01/06/2025
600268.SH	12/23/2024	SDB3260487332	500.00	0.9382	484.21	469.11	0.0000	4.3300	50.0000	0.0000	(0.0582)	(0.0065)	0.0000	1	(0.0648)	01/06/2025
600268.SH	12/23/2024	SDB3260487332	2,200.00	0.9382	2,120.08	2,064.08	0.0000	4.3300	50.0000	0.0000	(0.2550)	(0.0287)	0.0000	1	(0.2837)	01/06/2025
600268.SH	12/23/2024	SDB3260487332	300.00	0.9382	288.37	281.47	0.0000	4.3300	50.0000	0.0000	(0.0347)	(0.0039)	0.0000	1	(0.0386)	01/06/2025
600268.SH	12/23/2024	SDB3260487332	200.00	0.9382	190.23	187.64	0.0000	4.3300	50.0000	0.0000	(0.0229)	(0.0026)	0.0000	1	(0.0255)	01/06/2025
600268.SH	12/23/2024	SDB3260487332	300.00	0.9382	285.20	281.47	0.0000	4.3300	50.0000	0.0000	(0.0343)	(0.0039)	0.0000	1	(0.0382)	01/06/2025
600268.SH	12/23/2024	SDB3260487332	6,000.00	0.9382	5,696.96	5,629.32	0.0000	4.3300	50.0000	0.0000	(0.6852)	(0.0782)	0.0000	1	(0.7634)	01/06/2025
600268.SH	12/23/2024	SDB3260487332	100.00	0.9382	95.26	93.82	0.0000	4.3300	50.0000	0.0000	(0.0115)	(0.0013)	0.0000	1	(0.0128)	01/06/2025
600268.SH	12/23/2024	SDB3260487332	100.00	0.9382	93.97	93.82	0.0000	4.3300	50.0000	0.0000	(0.0113)	(0.0013)	0.0000	1	(0.0126)	01/06/2025
600268.SH	12/23/2024	SDB3260487332	100.00	0.9382	93.97	93.82	0.0000	4.3300	50.0000	0.0000	(0.0113)	(0.0013)	0.0000	1	(0.0126)	01/06/2025
600268.SH	12/23/2024	SDB3260487332	3,600.00	0.9382	3,383.01	3,377.59	0.0000	4.3300	50.0000	0.0000	(0.4069)	(0.0469)	0.0000	1	(0.4538)	01/06/2025
600268.SH	12/23/2024	SDB3260487332	9,100.00	0.9382	8,551.51	8,537.80	0.0000	4.3300	50.0000	0.0000	(1.0286)	(0.1186)	0.0000	1	(1.1471)	01/06/2025
600268.SH	12/23/2024	SDB3260487332	1,600.00	0.9382	1,503.56	1,501.15	0.0000	4.3300	50.0000	0.0000	(0.1808)	(0.0208)	0.0000	1	(0.2017)	01/06/2025
600268.SH	12/23/2024	SDB3260487332	200.00	0.9382	187.95	187.64	0.0000	4.3300	50.0000	0.0000	(0.0226)	(0.0026)	0.0000	1	(0.0252)	01/06/2025
600268.SH	12/23/2024	SDB3260487332	2,900.00	0.9382	2,725.21	2,720.84	0.0000	4.3300	50.0000	0.0000	(0.3278)	(0.0378)	0.0000	1	(0.3656)	01/06/2025
600268.SH	12/23/2024	SDB3260487332	2,200.00	0.9382	2,067.40	2,064.08	0.0000	4.3300	50.0000	0.0000	(0.2487)	(0.0287)	0.0000	1	(0.2773)	01/06/2025
600268.SH	12/23/2024	SDB3260487332	6,600.00	0.9382	6,202.19	6,192.25	0.0000	4.3300	50.0000	0.0000	(0.7460)	(0.0860)	0.0000	1	(0.8320)	01/06/2025
600268.SH	12/23/2024	SDB3260487332	11,220.00	0.9382	10,543.73	10,526.83	0.0000	4.3300	50.0000	0.0000	(1.2682)	(0.1462)	0.0000	1	(1.4144)	01/06/2025
600268.SH	12/23/2024	SDB3260487332	29,100.00	0.9382	27,346.03	27,302.20	0.0000	4.3300	50.0000	0.0000	(3.2891)	(0.3792)	0.0000	1	(3.6683)	01/06/2025
600268.SH	12/23/2024	SDB3260487332	2,100.00	0.9382	1,973.42	1,970.26	0.0000	4.3300	50.0000	0.0000	(0.2374)	(0.0274)	0.0000	1	(0.2647)	01/06/2025
600268.SH	12/23/2024	SDB3260487332	3,600.00	0.9382	3,383.01	3,377.59	0.0000	4.3300	50.0000	0.0000	(0.4069)	(0.0469)	0.0000	1	(0.4538)	01/06/2025
600268.SH	12/23/2024	SDB3260487332	7,600.00	0.9382	7,141.92	7,130.47	0.0000	4.3300	50.0000	0.0000	(0.8590)	(0.0990)	0.0000	1	(0.9580)	01/06/2025
600268.SH	12/23/2024	SDB3260487332	800.00	0.9382	751.78	750.58	0.0000	4.3300	50.0000	0.0000	(0.0904)	(0.0104)	0.0000	1	(0.1008)	01/06/2025
600268.SH	12/23/2024	SDB3260487332	3,500.00	0.9382	3,289.04	3,283.77	0.0000	4.3300	50.0000	0.0000	(0.3956)	(0.0456)	0.0000	1	(0.4412)	01/06/2025
600268.SH	12/23/2024	SDB3260487332	3,500.00	0.9382	3,289.04	3,283.77	0.0000	4.3300	50.0000	0.0000	(0.3956)	(0.0456)	0.0000	1	(0.4412)	01/06/2025
600268.SH	12/23/2024	SDB3260487332	8,400.00	0.9382	7,893.70	7,881.05	0.0000	4.3300	50.0000	0.0000	(0.9494)	(0.1095)	0.0000	1	(1.0589)	01/06/2025
600268.SH	12/23/2024	SDB3260487332	3,900.00	0.9382	3,664.93	3,659.06	0.0000	4.3300	50.0000	0.0000	(0.4408)	(0.0508)	0.0000	1	(0.4916)	01/06/2025
600268.SH	12/23/2024	SDB3260487332	6,800.00	0.9382	6,390.14	6,379.90	0.0000	4.3300	50.0000	0.0000	(0.7686)	(0.0886)	0.0000	1	(0.8572)	01/06/2025
600268.SH	12/23/2024	SDB3260487332	100.00	0.9382	93.97	93.82	0.0000	4.3300	50.0000	0.0000	(0.0113)	(0.0013)	0.0000	1	(0.0126)	01/06/2025
600268.SH	12/23/2024	SDB3260487332	500.00	0.9382	469.86	469.11	0.0000	4.3300	50.0000	0.0000	(0.0565)	(0.0065)	0.0000	1	(0.0630)	01/06/2025
600268.SH	12/23/2024	SDB3260487332	3,200.00	0.9382	3,007.12	3,002.30	0.0000	4.3300	50.0000	0.0000	(0.3617)	(0.0417)	0.0000	1	(0.4034)	01/06/2025
600268.SH	12/23/2024	SDB3260487332	8,500.00	0.9382	7,987.67	7,974.87	0.0000	4.3300	50.0000	0.0000	(0.1108)	(0.0108)	0.0000	1	(0.10715)	01/06/2025
600268.SH	12/23/2024	SDB3260487332	3,000.00	0.9382	2,819.18	2,814.66	0.0000	4.3300	50.0000	0.0000	(0.3391)	(0.0391)	0.0000	1	(0.3782)	01/06/2025
600268.SH	12/23/2024	SDB3260487332	8,800.00	0.9382	8,269.59	8,256.34	0.0000	4.3300	50.0000	0.0000	(0.9946)	(0.1147)	0.0000	1	(1.1093)	01/06/2025
600268.SH	12/23/2024	SDB3260487332	5,100.00	0.9382	4,792.60	4,784.92	0.0000	4.3300	50.0000	0.0000	(0.5764)	(0.0665)	0.0000	1	(0.6429)	01/06/2025
600268.SH	12/23/2024	SDB3260487332	3,400.00	0.9382	3,195.07	3,189.95	0.0000	4.3300	50.0000	0.0000	(0.3843)	(0.0443)	0.0000	1	(0.4286)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GUODIAN NANJING AUTOMATION CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600268.SH	12/23/2024	SDB3260487332	2,200.00	0.9382	2,067.40	2,064.08	0.0000	4.3300	50.0000	0.0000	(0.2487)	(0.0287)	0.0000	1	(0.2773)	01/06/2025
600268.SH	12/23/2024	SDB3260487332	16,900.00	0.9382	15,881.37	15,855.92	0.0000	4.3300	50.0000	0.0000	(1.9102)	(0.2202)	0.0000	1	(2.1304)	01/06/2025
600268.SH	12/23/2024	SDB3260487332	5,200.00	0.9382	4,886.58	4,878.74	0.0000	4.3300	50.0000	0.0000	(0.5877)	(0.0678)	0.0000	1	(0.6555)	01/06/2025
600268.SH	12/23/2024	SDB3260487332	10,300.00	0.9382	9,679.18	9,663.67	0.0000	4.3300	50.0000	0.0000	(1.1642)	(0.1342)	0.0000	1	(1.2984)	01/06/2025
600268.SH	12/23/2024	SDB3260487332	9,300.00	0.9382	8,739.45	8,725.45	0.0000	4.3300	50.0000	0.0000	(1.0512)	(0.1212)	0.0000	1	(1.1723)	01/06/2025
600268.SH	12/23/2024	SDB3260487332	1,000.00	0.9382	939.73	938.22	0.0000	4.3300	50.0000	0.0000	(0.1130)	(0.0130)	0.0000	1	(0.1261)	01/06/2025
600268.SH	12/23/2024	SDB3260487332	2,700.00	0.9382	2,537.26	2,533.19	0.0000	4.3300	50.0000	0.0000	(0.3052)	(0.0352)	0.0000	1	(0.3404)	01/06/2025
600268.SH	12/23/2024	SDB3260487332	1,900.00	0.9382	1,785.48	1,782.62	0.0000	4.3300	50.0000	0.0000	(0.2148)	(0.0248)	0.0000	1	(0.2395)	01/06/2025
600268.SH	12/23/2024	SDB3260487332	4,500.00	0.9382	4,228.77	4,221.99	0.0000	4.3300	50.0000	0.0000	(0.5086)	(0.0586)	0.0000	1	(0.5673)	01/06/2025
600268.SH	12/23/2024	SDB3260487332	1,800.00	0.9382	1,691.51	1,688.80	0.0000	4.3300	50.0000	0.0000	(0.2035)	(0.0235)	0.0000	1	(0.2269)	01/06/2025
600268.SH	12/23/2024	SDB3260487332	14,300.00	0.9382	13,438.08	13,416.55	0.0000	4.3300	50.0000	0.0000	(1.6163)	(0.1863)	0.0000	1	(1.8026)	01/06/2025
600268.SH	12/23/2024	SDB3260487332	4,000.00	0.9382	3,758.90	3,752.88	0.0000	4.3300	50.0000	0.0000	(0.4521)	(0.0521)	0.0000	1	(0.5042)	01/06/2025
600268.SH	12/23/2024	SDB3260487332	200.00	0.9382	187.95	187.64	0.0000	4.3300	50.0000	0.0000	(0.0226)	(0.0026)	0.0000	1	(0.0252)	01/06/2025
600268.SH	12/23/2024	SDB3260487332	500.00	0.9382	469.86	469.11	0.0000	4.3300	50.0000	0.0000	(0.0565)	(0.0065)	0.0000	1	(0.0630)	01/06/2025
600268.SH	12/23/2024	SDB3260487332	3,000.00	0.9382	2,819.18	2,814.66	0.0000	4.3300	50.0000	0.0000	(0.3391)	(0.0391)	0.0000	1	(0.3782)	01/06/2025
600268.SH	12/23/2024	SDB3260487332	7,600.00	0.9382	7,141.92	7,130.47	0.0000	4.3300	50.0000	0.0000	(0.8590)	(0.0990)	0.0000	1	(0.9580)	01/06/2025
600268.SH	12/20/2024	SDB3260487332	200.00	0.9257	190.42	185.14	0.0000	4.3300	50.0000	0.0000	(0.0687)	(0.0077)	0.0000	3	(0.0764)	01/06/2025
600268.SH	12/20/2024	SDB3260487332	500.00	0.9257	484.21	462.85	0.0000	4.3300	50.0000	0.0000	(0.1747)	(0.0193)	0.0000	3	(0.1940)	01/06/2025
600268.SH	12/20/2024	SDB3260487332	2,200.00	0.9257	2,120.08	2,036.52	0.0000	4.3300	50.0000	0.0000	(0.7650)	(0.0849)	0.0000	3	(0.8498)	01/06/2025
600268.SH	12/20/2024	SDB3260487332	300.00	0.9257	288.37	277.71	0.0000	4.3300	50.0000	0.0000	(0.1041)	(0.0116)	0.0000	3	(0.1156)	01/06/2025
600268.SH	12/20/2024	SDB3260487332	200.00	0.9257	190.23	185.14	0.0000	4.3300	50.0000	0.0000	(0.0686)	(0.0077)	0.0000	3	(0.0764)	01/06/2025
600268.SH	12/20/2024	SDB3260487332	300.00	0.9257	285.20	277.71	0.0000	4.3300	50.0000	0.0000	(0.1029)	(0.0116)	0.0000	3	(0.1145)	01/06/2025
600268.SH	12/20/2024	SDB3260487332	6,000.00	0.9257	5,696.96	5,554.15	0.0000	4.3300	50.0000	0.0000	(2.0557)	(0.2314)	0.0000	3	(2.2871)	01/06/2025
600268.SH	12/20/2024	SDB3260487332	100.00	0.9257	95.26	92.57	0.0000	4.3300	50.0000	0.0000	(0.0344)	(0.0039)	0.0000	3	(0.0382)	01/06/2025
600268.SH	12/20/2024	SDB3260487332	100.00	0.9257	93.97	92.57	0.0000	4.3300	50.0000	0.0000	(0.0339)	(0.0039)	0.0000	3	(0.0378)	01/06/2025
600268.SH	12/20/2024	SDB3260487332	100.00	0.9257	93.97	92.57	0.0000	4.3300	50.0000	0.0000	(0.0339)	(0.0039)	0.0000	3	(0.0378)	01/06/2025
600268.SH	12/20/2024	SDB3260487332	3,600.00	0.9257	3,383.01	3,332.49	0.0000	4.3300	50.0000	0.0000	(1.2207)	(0.1389)	0.0000	3	(1.3596)	01/06/2025
600268.SH	12/20/2024	SDB3260487332	9,100.00	0.9257	8,551.51	8,423.79	0.0000	4.3300	50.0000	0.0000	(3.0857)	(0.3510)	0.0000	3	(3.4367)	01/06/2025
600268.SH	12/20/2024	SDB3260487332	1,600.00	0.9257	1,503.56	1,481.11	0.0000	4.3300	50.0000	0.0000	(0.5425)	(0.0617)	0.0000	3	(0.6042)	01/06/2025
600268.SH	12/20/2024	SDB3260487332	200.00	0.9257	187.95	185.14	0.0000	4.3300	50.0000	0.0000	(0.0678)	(0.0077)	0.0000	3	(0.0755)	01/06/2025
600268.SH	12/20/2024	SDB3260487332	2,900.00	0.9257	2,725.21	2,684.50	0.0000	4.3300	50.0000	0.0000	(0.9833)	(0.1119)	0.0000	3	(1.0952)	01/06/2025
600268.SH	12/20/2024	SDB3260487332	2,200.00	0.9257	2,067.40	2,036.52	0.0000	4.3300	50.0000	0.0000	(0.7460)	(0.0849)	0.0000	3	(0.8308)	01/06/2025
600268.SH	12/20/2024	SDB3260487332	6,600.00	0.9257	6,202.19	6,109.56	0.0000	4.3300	50.0000	0.0000	(2.2380)	(0.2546)	0.0000	3	(2.4925)	01/06/2025
600268.SH	12/20/2024	SDB3260487332	11,220.00	0.9257	10,543.73	10,386.25	0.0000	4.3300	50.0000	0.0000	(3.8045)	(0.4328)	0.0000	3	(4.2373)	01/06/2025
600268.SH	12/20/2024	SDB3260487332	29,100.00	0.9257	27,346.03	26,937.61	0.0000	4.3300	50.0000	0.0000	(9.8674)	(1.1224)	0.0000	3	(10.9898)	01/06/2025
600268.SH	12/20/2024	SDB3260487332	2,100.00	0.9257	1,973.42	1,943.95	0.0000	4.3300	50.0000	0.0000	(0.7121)	(0.0810)	0.0000	3	(0.7931)	01/06/2025
600268.SH	12/20/2024	SDB3260487332	3,600.00	0.9257	3,383.01	3,332.49	0.0000	4.3300	50.0000	0.0000	(1.2207)	(0.1389)	0.0000	3	(1.3596)	01/06/2025
600268.SH	12/20/2024	SDB3260487332	7,600.00	0.9257	7,141.92	7,035.25	0.0000	4.3300	50.0000	0.0000	(2.5770)	(0.2931)	0.0000	3	(2.8702)	01/06/2025
600268.SH	12/20/2024	SDB3260487332	800.00	0.9257	751.78	740.55	0.0000	4.3300	50.0000	0.0000	(0.2713)	(0.0309)	0.0000	3	(0.3021)	01/06/2025
600268.SH	12/20/2024	SDB3260487332	3,500.00	0.9257	3,289.04	3,239.92	0.0000	4.3300	50.0000	0.0000	(1.1868)	(0.1350)	0.0000	3	(1.3218)	01/06/2025
600268.SH	12/20/2024	SDB3260487332	3,500.00	0.9257	3,289.04	3,239.92	0.0000	4.3300	50.0000	0.0000	(1.1868)	(0.1350)	0.0000	3	(1.3218)	01/06/2025
600268.SH	12/20/2024	SDB3260487332	8,400.00	0.9257	7,893.70	7,775.80	0.0000	4.3300	50.0000	0.0000	(2.8483)	(0.3240)	0.0000	3	(3.1723)	01/06/2025
600268.SH	12/20/2024	SDB3260487332	3,900.00	0.9257	3,664.93	3,610.19	0.0000	4.3300	50.0000	0.0000	(1.3224)	(0.1504)	0.0000	3	(1.4729)	01/06/2025
600268.SH	12/20/2024	SDB3260487332	6,800.00	0.9257	6,390.14	6,294.70	0.0000	4.3300	50.0000	0.0000	(2.3058)	(0.2623)	0.0000	3	(2.5681)	01/06/2025
600268.SH	12/20/2024	SDB3260487332	100.00	0.9257	93.97	92.57	0.0000	4.3300	50.0000	0.0000	(0.0339)	(0.0039)	0.0000	3	(0.0378)	01/06/2025
600268.SH	12/20/2024	SDB3260487332	500.00	0.9257	469.86	462.85	0.0000	4.3300	50.0000	0.0000	(0.1695)	(0.0193)	0.0000	3	(0.1888)	01/06/2025
600268.SH	12/20/2024	SDB3260487332	3,200.00	0.9257	3,007.12	2,962.21	0.0000	4.3300	50.0000	0.0000	(1.0851)	(0.1234)	0.0000	3	(1.2085)	01/06/2025
600268.SH	12/20/2024	SDB3260487332	8,500.00	0.9257	7,987.67	7,868.37	0.0000	4.3300	50.0000	0.0000	(2.8822)	(0.3278)	0.0000	3	(3.2101)	01/06/2025
600268.SH	12/20/2024	SDB3260487332	3,000.00	0.9257	2,819.18	2,777.07	0.0000	4.3300	50.0000	0.0000	(1.0173)	(0.1157)	0.0000	3	(1.1330)	01/06/2025
600268.SH	12/20/2024	SDB3260487332	8,800.00	0.9257	8,269.59	8,146.08	0.0000	4.3300	50.0000	0.0000	(2.9839)	(0.3394)	0.0000	3	(3.3234)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GUODIAN NANJING AUTOMATION CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600268.SH	12/20/2024	SDB3260487332	5,100.00	0.9257	4,792.60	4,721.02	0.0000	4.3300	50.0000	0.0000	(1.7293)	(0.1967)	0.0000	3	(1.9260)	01/06/2025
600268.SH	12/20/2024	SDB3260487332	3,400.00	0.9257	3,195.07	3,147.35	0.0000	4.3300	50.0000	0.0000	(1.1529)	(0.1311)	0.0000	3	(1.2840)	01/06/2025
600268.SH	12/20/2024	SDB3260487332	2,200.00	0.9257	2,067.40	2,036.52	0.0000	4.3300	50.0000	0.0000	(0.7460)	(0.0849)	0.0000	3	(0.8308)	01/06/2025
600268.SH	12/20/2024	SDB3260487332	16,900.00	0.9257	15,881.37	15,644.18	0.0000	4.3300	50.0000	0.0000	(5.7305)	(0.6518)	0.0000	3	(6.3824)	01/06/2025
600268.SH	12/20/2024	SDB3260487332	5,200.00	0.9257	4,886.58	4,813.59	0.0000	4.3300	50.0000	0.0000	(1.7632)	(0.2006)	0.0000	3	(1.9638)	01/06/2025
600268.SH	12/20/2024	SDB3260487332	10,300.00	0.9257	9,679.18	9,534.62	0.0000	4.3300	50.0000	0.0000	(3.4926)	(0.3973)	0.0000	3	(3.8898)	01/06/2025
600268.SH	12/20/2024	SDB3260487332	9,300.00	0.9257	8,739.45	8,608.93	0.0000	4.3300	50.0000	0.0000	(3.1535)	(0.3587)	0.0000	3	(3.5122)	01/06/2025
600268.SH	12/20/2024	SDB3260487332	1,000.00	0.9257	939.73	925.69	0.0000	4.3300	50.0000	0.0000	(0.3391)	(0.0386)	0.0000	3	(0.3777)	01/06/2025
600268.SH	12/20/2024	SDB3260487332	2,700.00	0.9257	2,537.26	2,499.37	0.0000	4.3300	50.0000	0.0000	(0.9155)	(0.1041)	0.0000	3	(1.0197)	01/06/2025
600268.SH	12/20/2024	SDB3260487332	1,900.00	0.9257	1,785.48	1,758.81	0.0000	4.3300	50.0000	0.0000	(0.6443)	(0.0733)	0.0000	3	(0.7175)	01/06/2025
600268.SH	12/20/2024	SDB3260487332	4,500.00	0.9257	4,228.77	4,165.61	0.0000	4.3300	50.0000	0.0000	(1.5259)	(0.1736)	0.0000	3	(1.6994)	01/06/2025
600268.SH	12/20/2024	SDB3260487332	1,800.00	0.9257	1,691.51	1,666.24	0.0000	4.3300	50.0000	0.0000	(0.6104)	(0.0694)	0.0000	3	(0.6798)	01/06/2025
600268.SH	12/20/2024	SDB3260487332	14,300.00	0.9257	13,438.08	13,237.38	0.0000	4.3300	50.0000	0.0000	(4.8489)	(0.5516)	0.0000	3	(5.4005)	01/06/2025
600268.SH	12/20/2024	SDB3260487332	4,000.00	0.9257	3,758.90	3,702.76	0.0000	4.3300	50.0000	0.0000	(1.3563)	(0.1543)	0.0000	3	(1.5106)	01/06/2025
600268.SH	12/20/2024	SDB3260487332	200.00	0.9257	187.95	185.14	0.0000	4.3300	50.0000	0.0000	(0.0678)	(0.0077)	0.0000	3	(0.0755)	01/06/2025
600268.SH	12/20/2024	SDB3260487332	500.00	0.9257	469.86	462.85	0.0000	4.3300	50.0000	0.0000	(0.1695)	(0.0193)	0.0000	3	(0.1888)	01/06/2025
600268.SH	12/20/2024	SDB3260487332	3,000.00	0.9257	2,819.18	2,777.07	0.0000	4.3300	50.0000	0.0000	(0.1073)	(0.1157)	0.0000	3	(1.1330)	01/06/2025
600268.SH	12/20/2024	SDB3260487332	7,600.00	0.9257	7,141.92	7,035.25	0.0000	4.3300	50.0000	0.0000	(2.5770)	(0.2931)	0.0000	3	(2.8702)	01/06/2025
600268.SH	12/19/2024	SDB3260487332	200.00	0.9496	190.42	189.92	0.0000	4.5800	50.0000	0.0000	(0.0242)	(0.0026)	0.0000	1	(0.0269)	01/06/2025
600268.SH	12/19/2024	SDB3260487332	500.00	0.9496	484.21	474.80	0.0000	4.5800	50.0000	0.0000	(0.0616)	(0.0066)	0.0000	1	(0.0682)	01/06/2025
600268.SH	12/19/2024	SDB3260487332	2,200.00	0.9496	2,120.08	2,089.10	0.0000	4.5800	50.0000	0.0000	(0.2697)	(0.0290)	0.0000	1	(0.2987)	01/06/2025
600268.SH	12/19/2024	SDB3260487332	300.00	0.9496	288.37	284.88	0.0000	4.5800	50.0000	0.0000	(0.0367)	(0.0040)	0.0000	1	(0.0406)	01/06/2025
600268.SH	12/19/2024	SDB3260487332	200.00	0.9496	190.23	189.92	0.0000	4.5800	50.0000	0.0000	(0.0242)	(0.0026)	0.0000	1	(0.0268)	01/06/2025
600268.SH	12/19/2024	SDB3260487332	300.00	0.9496	285.20	284.88	0.0000	4.5800	50.0000	0.0000	(0.0363)	(0.0040)	0.0000	1	(0.0402)	01/06/2025
600268.SH	12/19/2024	SDB3260487332	6,000.00	0.9496	5,696.96	5,697.55	0.0000	4.5800	50.0000	0.0000	(0.7248)	(0.0791)	0.0000	1	(0.8039)	01/06/2025
600268.SH	12/19/2024	SDB3260487332	100.00	0.9496	95.26	94.96	0.0000	4.5800	50.0000	0.0000	(0.0121)	(0.0013)	0.0000	1	(0.0134)	01/06/2025
600268.SH	12/19/2024	SDB3260487332	100.00	0.9496	93.97	94.96	0.0000	4.5800	50.0000	0.0000	(0.0120)	(0.0013)	0.0000	1	(0.0133)	01/06/2025
600268.SH	12/19/2024	SDB3260487332	100.00	0.9496	93.97	94.96	0.0000	4.5800	50.0000	0.0000	(0.0120)	(0.0013)	0.0000	1	(0.0133)	01/06/2025
600268.SH	12/19/2024	SDB3260487332	3,600.00	0.9496	3,383.01	3,418.53	0.0000	4.5800	50.0000	0.0000	(0.4304)	(0.0475)	0.0000	1	(0.4779)	01/06/2025
600268.SH	12/19/2024	SDB3260487332	9,100.00	0.9496	8,551.51	8,641.28	0.0000	4.5800	50.0000	0.0000	(1.0879)	(0.1200)	0.0000	1	(1.2080)	01/06/2025
600268.SH	12/19/2024	SDB3260487332	1,600.00	0.9496	1,503.56	1,519.35	0.0000	4.5800	50.0000	0.0000	(0.1913)	(0.0211)	0.0000	1	(0.2124)	01/06/2025
600268.SH	12/19/2024	SDB3260487332	200.00	0.9496	187.95	189.92	0.0000	4.5800	50.0000	0.0000	(0.0239)	(0.0026)	0.0000	1	(0.0265)	01/06/2025
600268.SH	12/19/2024	SDB3260487332	2,900.00	0.9496	2,725.21	2,753.81	0.0000	4.5800	50.0000	0.0000	(0.3467)	(0.0382)	0.0000	1	(0.3850)	01/06/2025
600268.SH	12/19/2024	SDB3260487332	2,200.00	0.9496	2,067.40	2,089.10	0.0000	4.5800	50.0000	0.0000	(0.2630)	(0.0290)	0.0000	1	(0.2920)	01/06/2025
600268.SH	12/19/2024	SDB3260487332	6,600.00	0.9496	6,202.19	6,267.30	0.0000	4.5800	50.0000	0.0000	(0.7891)	(0.0870)	0.0000	1	(0.8761)	01/06/2025
600268.SH	12/19/2024	SDB3260487332	11,220.00	0.9496	10,543.73	10,654.41	0.0000	4.5800	50.0000	0.0000	(1.3414)	(0.1480)	0.0000	1	(1.4894)	01/06/2025
600268.SH	12/19/2024	SDB3260487332	29,100.00	0.9496	27,346.03	27,633.10	0.0000	4.5800	50.0000	0.0000	(3.4790)	(0.3838)	0.0000	1	(3.8628)	01/06/2025
600268.SH	12/19/2024	SDB3260487332	2,100.00	0.9496	1,973.42	1,994.14	0.0000	4.5800	50.0000	0.0000	(0.2511)	(0.0277)	0.0000	1	(0.2788)	01/06/2025
600268.SH	12/19/2024	SDB3260487332	3,600.00	0.9496	3,383.01	3,418.53	0.0000	4.5800	50.0000	0.0000	(0.4304)	(0.0475)	0.0000	1	(0.4779)	01/06/2025
600268.SH	12/19/2024	SDB3260487332	7,600.00	0.9496	7,141.92	7,216.89	0.0000	4.5800	50.0000	0.0000	(0.9086)	(0.1002)	0.0000	1	(1.0088)	01/06/2025
600268.SH	12/19/2024	SDB3260487332	800.00	0.9496	751.78	759.67	0.0000	4.5800	50.0000	0.0000	(0.0956)	(0.0106)	0.0000	1	(0.1062)	01/06/2025
600268.SH	12/19/2024	SDB3260487332	3,500.00	0.9496	3,289.04	3,323.57	0.0000	4.5800	50.0000	0.0000	(0.4184)	(0.0462)	0.0000	1	(0.4646)	01/06/2025
600268.SH	12/19/2024	SDB3260487332	3,500.00	0.9496	3,289.04	3,323.57	0.0000	4.5800	50.0000	0.0000	(0.4184)	(0.0462)	0.0000	1	(0.4646)	01/06/2025
600268.SH	12/19/2024	SDB3260487332	8,400.00	0.9496	7,893.70	7,976.56	0.0000	4.5800	50.0000	0.0000	(0.1108)	(0.1108)	0.0000	1	(1.1150)	01/06/2025
600268.SH	12/19/2024	SDB3260487332	3,900.00	0.9496	3,664.93	3,703.40	0.0000	4.5800	50.0000	0.0000	(0.4663)	(0.0514)	0.0000	1	(0.5177)	01/06/2025
600268.SH	12/19/2024	SDB3260487332	6,800.00	0.9496	6,390.14	6,457.22	0.0000	4.5800	50.0000	0.0000	(0.8130)	(0.0897)	0.0000	1	(0.9027)	01/06/2025
600268.SH	12/19/2024	SDB3260487332	100.00	0.9496	93.97	94.96	0.0000	4.5800	50.0000	0.0000	(0.0120)	(0.0013)	0.0000	1	(0.0133)	01/06/2025
600268.SH	12/19/2024	SDB3260487332	500.00	0.9496	469.86	474.80	0.0000	4.5800	50.0000	0.0000	(0.0598)	(0.0066)	0.0000	1	(0.0664)	01/06/2025
600268.SH	12/19/2024	SDB3260487332	3,200.00	0.9496	3,007.12	3,038.69	0.0000	4.5800	50.0000	0.0000	(0.3826)	(0.0422)	0.0000	1	(0.4248)	01/06/2025
600268.SH	12/19/2024	SDB3260487332	8,500.00	0.9496	7,987.67	8,071.52	0.0000	4.5800	50.0000	0.0000	(1.0162)	(0.1121)	0.0000	1	(1.1283)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GUODIAN NANJING AUTOMATION CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600268.SH	12/19/2024	SDB3260487332	3,000.00	0.9496	2,819.18	2,848.77	0.0000	4.5800	50.0000	0.0000	(0.3587)	(0.0396)	0.0000	1	(0.3982)	01/06/2025
600268.SH	12/19/2024	SDB3260487332	8,800.00	0.9496	8,269.59	8,356.40	0.0000	4.5800	50.0000	0.0000	(1.0521)	(0.1161)	0.0000	1	(1.1681)	01/06/2025
600268.SH	12/19/2024	SDB3260487332	5,100.00	0.9496	4,792.60	4,842.91	0.0000	4.5800	50.0000	0.0000	(0.6097)	(0.0673)	0.0000	1	(0.6770)	01/06/2025
600268.SH	12/19/2024	SDB3260487332	3,400.00	0.9496	3,195.07	3,228.61	0.0000	4.5800	50.0000	0.0000	(0.4065)	(0.0448)	0.0000	1	(0.4513)	01/06/2025
600268.SH	12/19/2024	SDB3260487332	2,200.00	0.9496	2,067.40	2,089.10	0.0000	4.5800	50.0000	0.0000	(0.2630)	(0.0290)	0.0000	1	(0.2920)	01/06/2025
600268.SH	12/19/2024	SDB3260487332	16,900.00	0.9496	15,881.37	16,048.09	0.0000	4.5800	50.0000	0.0000	(2.0205)	(0.2229)	0.0000	1	(2.2434)	01/06/2025
600268.SH	12/19/2024	SDB3260487332	5,200.00	0.9496	4,886.58	4,937.87	0.0000	4.5800	50.0000	0.0000	(0.6217)	(0.0686)	0.0000	1	(0.6903)	01/06/2025
600268.SH	12/19/2024	SDB3260487332	10,300.00	0.9496	9,679.18	9,780.79	0.0000	4.5800	50.0000	0.0000	(1.2314)	(0.1358)	0.0000	1	(1.3673)	01/06/2025
600268.SH	12/19/2024	SDB3260487332	9,300.00	0.9496	8,739.45	8,831.20	0.0000	4.5800	50.0000	0.0000	(1.1119)	(0.1227)	0.0000	1	(1.2345)	01/06/2025
600268.SH	12/19/2024	SDB3260487332	1,000.00	0.9496	939.73	949.59	0.0000	4.5800	50.0000	0.0000	(0.1196)	(0.0132)	0.0000	1	(0.1327)	01/06/2025
600268.SH	12/19/2024	SDB3260487332	2,700.00	0.9496	2,537.26	2,563.90	0.0000	4.5800	50.0000	0.0000	(0.3228)	(0.0356)	0.0000	1	(0.3584)	01/06/2025
600268.SH	12/19/2024	SDB3260487332	1,900.00	0.9496	1,785.48	1,804.22	0.0000	4.5800	50.0000	0.0000	(0.2272)	(0.0251)	0.0000	1	(0.2522)	01/06/2025
600268.SH	12/19/2024	SDB3260487332	4,500.00	0.9496	4,228.77	4,273.16	0.0000	4.5800	50.0000	0.0000	(0.5380)	(0.0593)	0.0000	1	(0.5973)	01/06/2025
600268.SH	12/19/2024	SDB3260487332	1,800.00	0.9496	1,691.51	1,709.26	0.0000	4.5800	50.0000	0.0000	(0.2152)	(0.0237)	0.0000	1	(0.2389)	01/06/2025
600268.SH	12/19/2024	SDB3260487332	14,300.00	0.9496	13,438.08	13,579.15	0.0000	4.5800	50.0000	0.0000	(1.7096)	(0.1886)	0.0000	1	(1.8982)	01/06/2025
600268.SH	12/19/2024	SDB3260487332	4,000.00	0.9496	3,758.90	3,798.36	0.0000	4.5800	50.0000	0.0000	(0.0528)	(0.0026)	0.0000	1	(0.0531)	01/06/2025
600268.SH	12/19/2024	SDB3260487332	200.00	0.9496	187.95	189.92	0.0000	4.5800	50.0000	0.0000	(0.0239)	(0.0026)	0.0000	1	(0.0265)	01/06/2025
600268.SH	12/19/2024	SDB3260487332	500.00	0.9496	469.86	474.80	0.0000	4.5800	50.0000	0.0000	(0.0598)	(0.0066)	0.0000	1	(0.0664)	01/06/2025
600268.SH	12/19/2024	SDB3260487332	3,000.00	0.9496	2,819.18	2,848.77	0.0000	4.5800	50.0000	0.0000	(0.3587)	(0.0396)	0.0000	1	(0.3982)	01/06/2025
600268.SH	12/19/2024	SDB3260487332	7,600.00	0.9496	7,141.92	7,216.89	0.0000	4.5800	50.0000	0.0000	(0.9086)	(0.1002)	0.0000	1	(1.0088)	01/06/2025
600268.SH	12/18/2024	SDB3260487332	200.00	0.9398	190.42	187.96	0.0000	4.5800	50.0000	0.0000	(0.0242)	(0.0026)	0.0000	1	(0.0268)	01/06/2025
600268.SH	12/18/2024	SDB3260487332	500.00	0.9398	484.21	469.91	0.0000	4.5800	50.0000	0.0000	(0.0616)	(0.0065)	0.0000	1	(0.0681)	01/06/2025
600268.SH	12/18/2024	SDB3260487332	2,200.00	0.9398	2,120.08	2,067.60	0.0000	4.5800	50.0000	0.0000	(0.2697)	(0.0287)	0.0000	1	(0.2984)	01/06/2025
600268.SH	12/18/2024	SDB3260487332	300.00	0.9398	288.37	281.95	0.0000	4.5800	50.0000	0.0000	(0.0367)	(0.0039)	0.0000	1	(0.0406)	01/06/2025
600268.SH	12/18/2024	SDB3260487332	200.00	0.9398	190.23	187.96	0.0000	4.5800	50.0000	0.0000	(0.0242)	(0.0026)	0.0000	1	(0.0268)	01/06/2025
600268.SH	12/18/2024	SDB3260487332	300.00	0.9398	285.20	281.95	0.0000	4.5800	50.0000	0.0000	(0.0363)	(0.0039)	0.0000	1	(0.0402)	01/06/2025
600268.SH	12/18/2024	SDB3260487332	6,000.00	0.9398	5,696.96	5,638.90	0.0000	4.5800	50.0000	0.0000	(0.7248)	(0.0783)	0.0000	1	(0.8031)	01/06/2025
600268.SH	12/18/2024	SDB3260487332	100.00	0.9398	95.26	93.98	0.0000	4.5800	50.0000	0.0000	(0.0121)	(0.0013)	0.0000	1	(0.0134)	01/06/2025
600268.SH	12/18/2024	SDB3260487332	100.00	0.9398	93.97	93.98	0.0000	4.5800	50.0000	0.0000	(0.0120)	(0.0013)	0.0000	1	(0.0133)	01/06/2025
600268.SH	12/18/2024	SDB3260487332	100.00	0.9398	93.97	93.98	0.0000	4.5800	50.0000	0.0000	(0.0120)	(0.0013)	0.0000	1	(0.0133)	01/06/2025
600268.SH	12/18/2024	SDB3260487332	3,600.00	0.9398	3,383.01	3,383.34	0.0000	4.5800	50.0000	0.0000	(0.4304)	(0.0470)	0.0000	1	(0.4774)	01/06/2025
600268.SH	12/18/2024	SDB3260487332	9,100.00	0.9398	8,551.51	8,552.33	0.0000	4.5800	50.0000	0.0000	(1.0879)	(0.1188)	0.0000	1	(1.2067)	01/06/2025
600268.SH	12/18/2024	SDB3260487332	1,600.00	0.9398	1,503.56	1,503.71	0.0000	4.5800	50.0000	0.0000	(0.1913)	(0.0209)	0.0000	1	(0.2122)	01/06/2025
600268.SH	12/18/2024	SDB3260487332	200.00	0.9398	187.95	187.96	0.0000	4.5800	50.0000	0.0000	(0.0239)	(0.0026)	0.0000	1	(0.0265)	01/06/2025
600268.SH	12/18/2024	SDB3260487332	2,900.00	0.9398	2,725.21	2,725.47	0.0000	4.5800	50.0000	0.0000	(0.3467)	(0.0379)	0.0000	1	(0.3846)	01/06/2025
600268.SH	12/18/2024	SDB3260487332	2,200.00	0.9398	2,067.40	2,067.60	0.0000	4.5800	50.0000	0.0000	(0.2630)	(0.0287)	0.0000	1	(0.2917)	01/06/2025
600268.SH	12/18/2024	SDB3260487332	6,600.00	0.9398	6,202.19	6,202.79	0.0000	4.5800	50.0000	0.0000	(0.7891)	(0.0861)	0.0000	1	(0.8752)	01/06/2025
600268.SH	12/18/2024	SDB3260487332	11,220.00	0.9398	10,543.73	10,544.75	0.0000	4.5800	50.0000	0.0000	(1.3414)	(0.1465)	0.0000	1	(1.4879)	01/06/2025
600268.SH	12/18/2024	SDB3260487332	29,100.00	0.9398	27,346.03	27,348.67	0.0000	4.5800	50.0000	0.0000	(3.4790)	(0.3798)	0.0000	1	(3.8589)	01/06/2025
600268.SH	12/18/2024	SDB3260487332	2,100.00	0.9398	1,973.42	1,973.62	0.0000	4.5800	50.0000	0.0000	(0.2511)	(0.0274)	0.0000	1	(0.2785)	01/06/2025
600268.SH	12/18/2024	SDB3260487332	3,600.00	0.9398	3,383.01	3,383.34	0.0000	4.5800	50.0000	0.0000	(0.4304)	(0.0470)	0.0000	1	(0.4774)	01/06/2025
600268.SH	12/18/2024	SDB3260487332	7,600.00	0.9398	7,141.92	7,142.61	0.0000	4.5800	50.0000	0.0000	(0.9086)	(0.0992)	0.0000	1	(1.0078)	01/06/2025
600268.SH	12/18/2024	SDB3260487332	800.00	0.9398	751.78	751.85	0.0000	4.5800	50.0000	0.0000	(0.0956)	(0.0104)	0.0000	1	(0.1061)	01/06/2025
600268.SH	12/18/2024	SDB3260487332	3,500.00	0.9398	3,289.04	3,289.36	0.0000	4.5800	50.0000	0.0000	(0.4184)	(0.0457)	0.0000	1	(0.4641)	01/06/2025
600268.SH	12/18/2024	SDB3260487332	3,500.00	0.9398	3,289.04	3,289.36	0.0000	4.5800	50.0000	0.0000	(0.4184)	(0.0457)	0.0000	1	(0.4641)	01/06/2025
600268.SH	12/18/2024	SDB3260487332	8,400.00	0.9398	7,893.70	7,894.46	0.0000	4.5800	50.0000	0.0000	(1.0043)	(0.1096)	0.0000	1	(1.1139)	01/06/2025
600268.SH	12/18/2024	SDB3260487332	3,900.00	0.9398	3,664.93	3,665.29	0.0000	4.5800	50.0000	0.0000	(0.4663)	(0.0509)	0.0000	1	(0.5172)	01/06/2025
600268.SH	12/18/2024	SDB3260487332	6,800.00	0.9398	6,390.14	6,390.76	0.0000	4.5800	50.0000	0.0000	(0.8130)	(0.0888)	0.0000	1	(0.9017)	01/06/2025
600268.SH	12/18/2024	SDB3260487332	100.00	0.9398	93.97	93.98	0.0000	4.5800	50.0000	0.0000	(0.0120)	(0.0013)	0.0000	1	(0.0133)	01/06/2025
600268.SH	12/18/2024	SDB3260487332	500.00	0.9398	469.86	469.91	0.0000	4.5800	50.0000	0.0000	(0.0598)	(0.0065)	0.0000	1	(0.0663)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GUODIAN NANJING AUTOMATION CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600268.SH	12/18/2024	SDB3260487332	3,200.00	0.9398	3,007.12	3,007.41	0.0000	4.5800	50.0000	0.0000	(0.3826)	(0.0418)	0.0000	1	(0.4243)	01/06/2025
600268.SH	12/18/2024	SDB3260487332	8,500.00	0.9398	7,987.67	7,988.44	0.0000	4.5800	50.0000	0.0000	(1.0162)	(0.1110)	0.0000	1	(1.1272)	01/06/2025
600268.SH	12/18/2024	SDB3260487332	3,000.00	0.9398	2,819.18	2,819.45	0.0000	4.5800	50.0000	0.0000	(0.3587)	(0.0392)	0.0000	1	(0.3978)	01/06/2025
600268.SH	12/18/2024	SDB3260487332	8,800.00	0.9398	8,269.59	8,270.39	0.0000	4.5800	50.0000	0.0000	(1.0521)	(0.1149)	0.0000	1	(1.1669)	01/06/2025
600268.SH	12/18/2024	SDB3260487332	5,100.00	0.9398	4,792.60	4,793.07	0.0000	4.5800	50.0000	0.0000	(0.6097)	(0.0666)	0.0000	1	(0.6763)	01/06/2025
600268.SH	12/18/2024	SDB3260487332	3,400.00	0.9398	3,195.07	3,195.38	0.0000	4.5800	50.0000	0.0000	(0.4065)	(0.0444)	0.0000	1	(0.4509)	01/06/2025
600268.SH	12/18/2024	SDB3260487332	2,200.00	0.9398	2,067.40	2,067.60	0.0000	4.5800	50.0000	0.0000	(0.2630)	(0.0287)	0.0000	1	(0.2917)	01/06/2025
600268.SH	12/18/2024	SDB3260487332	16,900.00	0.9398	15,881.37	15,882.91	0.0000	4.5800	50.0000	0.0000	(2.205)	(0.2206)	0.0000	1	(2.2411)	01/06/2025
600268.SH	12/18/2024	SDB3260487332	5,200.00	0.9398	4,886.58	4,887.05	0.0000	4.5800	50.0000	0.0000	(0.6217)	(0.0679)	0.0000	1	(0.6896)	01/06/2025
600268.SH	12/18/2024	SDB3260487332	10,300.00	0.9398	9,679.18	9,680.12	0.0000	4.5800	50.0000	0.0000	(1.2314)	(0.1344)	0.0000	1	(1.3659)	01/06/2025
600268.SH	12/18/2024	SDB3260487332	9,300.00	0.9398	8,739.45	8,740.30	0.0000	4.5800	50.0000	0.0000	(1.1119)	(0.1214)	0.0000	1	(1.2332)	01/06/2025
600268.SH	12/18/2024	SDB3260487332	1,000.00	0.9398	939.73	939.82	0.0000	4.5800	50.0000	0.0000	(0.1196)	(0.0131)	0.0000	1	(0.1326)	01/06/2025
600268.SH	12/18/2024	SDB3260487332	2,700.00	0.9398	2,537.26	2,537.51	0.0000	4.5800	50.0000	0.0000	(0.3228)	(0.0352)	0.0000	1	(0.3580)	01/06/2025
600268.SH	12/18/2024	SDB3260487332	1,900.00	0.9398	1,785.48	1,785.65	0.0000	4.5800	50.0000	0.0000	(0.2272)	(0.0248)	0.0000	1	(0.2520)	01/06/2025
600268.SH	12/18/2024	SDB3260487332	4,500.00	0.9398	4,228.77	4,229.18	0.0000	4.5800	50.0000	0.0000	(0.5380)	(0.0587)	0.0000	1	(0.5967)	01/06/2025
600268.SH	12/18/2024	SDB3260487332	1,800.00	0.9398	1,691.51	1,691.67	0.0000	4.5800	50.0000	0.0000	(0.2152)	(0.0235)	0.0000	1	(0.2387)	01/06/2025
600268.SH	12/18/2024	SDB3260487332	14,300.00	0.9398	13,438.08	13,439.38	0.0000	4.5800	50.0000	0.0000	(1.7096)	(0.1867)	0.0000	1	(1.8963)	01/06/2025
600268.SH	12/18/2024	SDB3260487332	4,000.00	0.9398	3,758.90	3,759.27	0.0000	4.5800	50.0000	0.0000	(0.4782)	(0.0522)	0.0000	1	(0.5304)	01/06/2025
600268.SH	12/18/2024	SDB3260487332	200.00	0.9398	187.95	187.96	0.0000	4.5800	50.0000	0.0000	(0.0239)	(0.0026)	0.0000	1	(0.0265)	01/06/2025
600268.SH	12/18/2024	SDB3260487332	500.00	0.9398	469.86	469.91	0.0000	4.5800	50.0000	0.0000	(0.0598)	(0.0065)	0.0000	1	(0.0663)	01/06/2025
600268.SH	12/18/2024	SDB3260487332	3,000.00	0.9398	2,819.18	2,819.45	0.0000	4.5800	50.0000	0.0000	(0.3587)	(0.0392)	0.0000	1	(0.3978)	01/06/2025
600268.SH	12/18/2024	SDB3260487332	7,600.00	0.9398	7,141.92	7,142.61	0.0000	4.5800	50.0000	0.0000	(0.9086)	(0.0992)	0.0000	1	(1.0078)	01/06/2025
600268.SH	12/17/2024	SDB3260487332	200.00	0.9634	190.42	192.67	0.0000	4.5800	50.0000	0.0000	(0.0242)	(0.0027)	0.0000	1	(0.0269)	01/06/2025
600268.SH	12/17/2024	SDB3260487332	500.00	0.9634	484.21	481.69	0.0000	4.5800	50.0000	0.0000	(0.0616)	(0.0067)	0.0000	1	(0.0683)	01/06/2025
600268.SH	12/17/2024	SDB3260487332	2,200.00	0.9634	2,120.08	2,119.42	0.0000	4.5800	50.0000	0.0000	(0.2697)	(0.0294)	0.0000	1	(0.2992)	01/06/2025
600268.SH	12/17/2024	SDB3260487332	300.00	0.9634	288.37	289.01	0.0000	4.5800	50.0000	0.0000	(0.0367)	(0.0040)	0.0000	1	(0.0407)	01/06/2025
600268.SH	12/17/2024	SDB3260487332	200.00	0.9634	190.23	192.67	0.0000	4.5800	50.0000	0.0000	(0.0242)	(0.0027)	0.0000	1	(0.0269)	01/06/2025
600268.SH	12/17/2024	SDB3260487332	300.00	0.9634	285.20	289.01	0.0000	4.5800	50.0000	0.0000	(0.0363)	(0.0040)	0.0000	1	(0.0403)	01/06/2025
600268.SH	12/17/2024	SDB3260487332	6,000.00	0.9634	5,696.96	5,780.23	0.0000	4.5800	50.0000	0.0000	(0.7248)	(0.0803)	0.0000	1	(0.8051)	01/06/2025
600268.SH	12/17/2024	SDB3260487332	100.00	0.9634	95.26	96.34	0.0000	4.5800	50.0000	0.0000	(0.0121)	(0.0013)	0.0000	1	(0.0135)	01/06/2025
600268.SH	12/17/2024	SDB3260487332	100.00	0.9634	93.97	96.34	0.0000	4.5800	50.0000	0.0000	(0.0120)	(0.0013)	0.0000	1	(0.0133)	01/06/2025
600268.SH	12/17/2024	SDB3260487332	100.00	0.9634	93.97	96.34	0.0000	4.5800	50.0000	0.0000	(0.0120)	(0.0013)	0.0000	1	(0.0133)	01/06/2025
600268.SH	12/17/2024	SDB3260487332	3,600.00	0.9634	3,383.01	3,468.14	0.0000	4.5800	50.0000	0.0000	(0.4304)	(0.0482)	0.0000	1	(0.4786)	01/06/2025
600268.SH	12/17/2024	SDB3260487332	9,100.00	0.9634	8,551.51	8,766.68	0.0000	4.5800	50.0000	0.0000	(1.0879)	(0.1218)	0.0000	1	(1.2097)	01/06/2025
600268.SH	12/17/2024	SDB3260487332	1,600.00	0.9634	1,503.56	1,541.39	0.0000	4.5800	50.0000	0.0000	(0.1913)	(0.0214)	0.0000	1	(0.2127)	01/06/2025
600268.SH	12/17/2024	SDB3260487332	200.00	0.9634	187.95	192.67	0.0000	4.5800	50.0000	0.0000	(0.0239)	(0.0027)	0.0000	1	(0.0266)	01/06/2025
600268.SH	12/17/2024	SDB3260487332	2,900.00	0.9634	2,725.21	2,793.78	0.0000	4.5800	50.0000	0.0000	(0.3467)	(0.0388)	0.0000	1	(0.3855)	01/06/2025
600268.SH	12/17/2024	SDB3260487332	2,200.00	0.9634	2,067.40	2,119.42	0.0000	4.5800	50.0000	0.0000	(0.2630)	(0.0294)	0.0000	1	(0.2925)	01/06/2025
600268.SH	12/17/2024	SDB3260487332	6,600.00	0.9634	6,202.19	6,358.25	0.0000	4.5800	50.0000	0.0000	(0.7891)	(0.0883)	0.0000	1	(0.8774)	01/06/2025
600268.SH	12/17/2024	SDB3260487332	11,220.00	0.9634	10,543.73	10,809.02	0.0000	4.5800	50.0000	0.0000	(1.3414)	(0.1501)	0.0000	1	(1.4915)	01/06/2025
600268.SH	12/17/2024	SDB3260487332	29,100.00	0.9634	27,346.03	28,034.10	0.0000	4.5800	50.0000	0.0000	(3.4790)	(0.3894)	0.0000	1	(3.8684)	01/06/2025
600268.SH	12/17/2024	SDB3260487332	2,100.00	0.9634	1,973.42	2,023.08	0.0000	4.5800	50.0000	0.0000	(0.2511)	(0.0281)	0.0000	1	(0.2792)	01/06/2025
600268.SH	12/17/2024	SDB3260487332	3,600.00	0.9634	3,383.01	3,468.14	0.0000	4.5800	50.0000	0.0000	(0.4304)	(0.0482)	0.0000	1	(0.4786)	01/06/2025
600268.SH	12/17/2024	SDB3260487332	7,600.00	0.9634	7,141.92	7,321.62	0.0000	4.5800	50.0000	0.0000	(0.9086)	(0.1017)	0.0000	1	(1.0103)	01/06/2025
600268.SH	12/17/2024	SDB3260487332	800.00	0.9634	751.78	770.70	0.0000	4.5800	50.0000	0.0000	(0.0956)	(0.0107)	0.0000	1	(0.1063)	01/06/2025
600268.SH	12/17/2024	SDB3260487332	3,500.00	0.9634	3,289.04	3,371.80	0.0000	4.5800	50.0000	0.0000	(0.4184)	(0.0468)	0.0000	1	(0.4653)	01/06/2025
600268.SH	12/17/2024	SDB3260487332	3,500.00	0.9634	3,289.04	3,371.80	0.0000	4.5800	50.0000	0.0000	(0.4184)	(0.0468)	0.0000	1	(0.4653)	01/06/2025
600268.SH	12/17/2024	SDB3260487332	8,400.00	0.9634	7,893.70	8,092.32	0.0000	4.5800	50.0000	0.0000	(1.0043)	(0.1124)	0.0000	1	(1.1166)	01/06/2025
600268.SH	12/17/2024	SDB3260487332	3,900.00	0.9634	3,664.93	3,757.15	0.0000	4.5800	50.0000	0.0000	(0.4663)	(0.0522)	0.0000	1	(0.5184)	01/06/2025
600268.SH	12/17/2024	SDB3260487332	6,800.00	0.9634	6,390.14	6,550.92	0.0000	4.5800	50.0000	0.0000	(0.8130)	(0.0910)	0.0000	1	(0.9040)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GUODIAN NANJING AUTOMATION CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600268.SH	12/17/2024	SDB3260487332	100.00	0.9634	93.97	96.34	0.0000	4.5800	50.0000	0.0000	(0.0120)	(0.0013)	0.0000	1	(0.0133)	01/06/2025
600268.SH	12/17/2024	SDB3260487332	500.00	0.9634	469.86	481.69	0.0000	4.5800	50.0000	0.0000	(0.0598)	(0.0067)	0.0000	1	(0.0665)	01/06/2025
600268.SH	12/17/2024	SDB3260487332	3,200.00	0.9634	3,007.12	3,082.79	0.0000	4.5800	50.0000	0.0000	(0.3826)	(0.0428)	0.0000	1	(0.4254)	01/06/2025
600268.SH	12/17/2024	SDB3260487332	8,500.00	0.9634	7,987.67	8,188.65	0.0000	4.5800	50.0000	0.0000	(1.0162)	(0.1137)	0.0000	1	(1.1299)	01/06/2025
600268.SH	12/17/2024	SDB3260487332	3,000.00	0.9634	2,819.18	2,890.11	0.0000	4.5800	50.0000	0.0000	(0.3587)	(0.0401)	0.0000	1	(0.3988)	01/06/2025
600268.SH	12/17/2024	SDB3260487332	8,800.00	0.9634	8,269.59	8,477.66	0.0000	4.5800	50.0000	0.0000	(1.0521)	(0.1177)	0.0000	1	(1.1698)	01/06/2025
600268.SH	12/17/2024	SDB3260487332	5,100.00	0.9634	4,792.60	4,913.19	0.0000	4.5800	50.0000	0.0000	(0.6097)	(0.0682)	0.0000	1	(0.6780)	01/06/2025
600268.SH	12/17/2024	SDB3260487332	3,400.00	0.9634	3,195.07	3,275.46	0.0000	4.5800	50.0000	0.0000	(0.4065)	(0.0455)	0.0000	1	(0.4520)	01/06/2025
600268.SH	12/17/2024	SDB3260487332	2,200.00	0.9634	2,067.40	2,119.42	0.0000	4.5800	50.0000	0.0000	(0.2630)	(0.0294)	0.0000	1	(0.2925)	01/06/2025
600268.SH	12/17/2024	SDB3260487332	16,900.00	0.9634	15,881.37	16,280.97	0.0000	4.5800	50.0000	0.0000	(2.0205)	(0.2261)	0.0000	1	(2.2466)	01/06/2025
600268.SH	12/17/2024	SDB3260487332	5,200.00	0.9634	4,886.58	5,009.53	0.0000	4.5800	50.0000	0.0000	(0.6217)	(0.0696)	0.0000	1	(0.6913)	01/06/2025
600268.SH	12/17/2024	SDB3260487332	10,300.00	0.9634	9,679.18	9,922.72	0.0000	4.5800	50.0000	0.0000	(1.2314)	(0.1378)	0.0000	1	(1.3692)	01/06/2025
600268.SH	12/17/2024	SDB3260487332	9,300.00	0.9634	8,739.45	8,959.35	0.0000	4.5800	50.0000	0.0000	(1.1119)	(0.1244)	0.0000	1	(1.2363)	01/06/2025
600268.SH	12/17/2024	SDB3260487332	1,000.00	0.9634	939.73	963.37	0.0000	4.5800	50.0000	0.0000	(0.1196)	(0.0134)	0.0000	1	(0.1329)	01/06/2025
600268.SH	12/17/2024	SDB3260487332	2,700.00	0.9634	2,537.26	2,601.10	0.0000	4.5800	50.0000	0.0000	(0.3228)	(0.0361)	0.0000	1	(0.3589)	01/06/2025
600268.SH	12/17/2024	SDB3260487332	1,900.00	0.9634	1,785.48	1,830.40	0.0000	4.5800	50.0000	0.0000	(0.2272)	(0.0254)	0.0000	1	(0.2526)	01/06/2025
600268.SH	12/17/2024	SDB3260487332	4,500.00	0.9634	4,228.77	4,335.17	0.0000	4.5800	50.0000	0.0000	(0.5380)	(0.0602)	0.0000	1	(0.5982)	01/06/2025
600268.SH	12/17/2024	SDB3260487332	1,800.00	0.9634	1,691.51	1,734.07	0.0000	4.5800	50.0000	0.0000	(0.2152)	(0.0241)	0.0000	1	(0.2393)	01/06/2025
600268.SH	12/17/2024	SDB3260487332	14,300.00	0.9634	13,438.08	13,776.21	0.0000	4.5800	50.0000	0.0000	(1.7096)	(0.1913)	0.0000	1	(1.9010)	01/06/2025
600268.SH	12/17/2024	SDB3260487332	4,000.00	0.9634	3,758.90	3,853.48	0.0000	4.5800	50.0000	0.0000	(0.4782)	(0.0535)	0.0000	1	(0.5317)	01/06/2025
600268.SH	12/17/2024	SDB3260487332	200.00	0.9634	187.95	192.67	0.0000	4.5800	50.0000	0.0000	(0.0239)	(0.0027)	0.0000	1	(0.0266)	01/06/2025
600268.SH	12/17/2024	SDB3260487332	500.00	0.9634	469.86	481.69	0.0000	4.5800	50.0000	0.0000	(0.0598)	(0.0067)	0.0000	1	(0.0665)	01/06/2025
600268.SH	12/17/2024	SDB3260487332	3,000.00	0.9634	2,819.18	2,890.11	0.0000	4.5800	50.0000	0.0000	(0.3587)	(0.0401)	0.0000	1	(0.3988)	01/06/2025
600268.SH	12/17/2024	SDB3260487332	7,600.00	0.9634	7,141.92	7,321.62	0.0000	4.5800	50.0000	0.0000	(0.9086)	(0.1017)	0.0000	1	(1.0103)	01/06/2025
600268.SH	12/16/2024	SDB3260487332	200.00	0.9550	190.42	191.00	0.0000	4.5800	50.0000	0.0000	(0.0242)	(0.0027)	0.0000	1	(0.0269)	01/06/2025
600268.SH	12/16/2024	SDB3260487332	500.00	0.9550	484.21	477.49	0.0000	4.5800	50.0000	0.0000	(0.0616)	(0.0066)	0.0000	1	(0.0682)	01/06/2025
600268.SH	12/16/2024	SDB3260487332	2,200.00	0.9550	2,120.08	2,100.97	0.0000	4.5800	50.0000	0.0000	(0.2697)	(0.0292)	0.0000	1	(0.2989)	01/06/2025
600268.SH	12/16/2024	SDB3260487332	300.00	0.9550	288.37	286.50	0.0000	4.5800	50.0000	0.0000	(0.0367)	(0.0040)	0.0000	1	(0.0407)	01/06/2025
600268.SH	12/16/2024	SDB3260487332	200.00	0.9550	190.23	191.00	0.0000	4.5800	50.0000	0.0000	(0.0242)	(0.0027)	0.0000	1	(0.0269)	01/06/2025
600268.SH	12/16/2024	SDB3260487332	300.00	0.9550	285.20	286.50	0.0000	4.5800	50.0000	0.0000	(0.0363)	(0.0040)	0.0000	1	(0.0403)	01/06/2025
600268.SH	12/16/2024	SDB3260487332	6,000.00	0.9550	5,696.96	5,729.92	0.0000	4.5800	50.0000	0.0000	(0.7248)	(0.0796)	0.0000	1	(0.8044)	01/06/2025
600268.SH	12/16/2024	SDB3260487332	100.00	0.9550	95.26	95.50	0.0000	4.5800	50.0000	0.0000	(0.0121)	(0.0013)	0.0000	1	(0.0134)	01/06/2025
600268.SH	12/16/2024	SDB3260487332	100.00	0.9550	93.97	95.50	0.0000	4.5800	50.0000	0.0000	(0.0120)	(0.0013)	0.0000	1	(0.0133)	01/06/2025
600268.SH	12/16/2024	SDB3260487332	100.00	0.9550	93.97	95.50	0.0000	4.5800	50.0000	0.0000	(0.0120)	(0.0013)	0.0000	1	(0.0133)	01/06/2025
600268.SH	12/16/2024	SDB3260487332	3,600.00	0.9550	3,383.01	3,437.95	0.0000	4.5800	50.0000	0.0000	(0.4304)	(0.0477)	0.0000	1	(0.4781)	01/06/2025
600268.SH	12/16/2024	SDB3260487332	9,100.00	0.9550	8,551.51	8,690.37	0.0000	4.5800	50.0000	0.0000	(1.0879)	(0.1207)	0.0000	1	(1.2086)	01/06/2025
600268.SH	12/16/2024	SDB3260487332	1,600.00	0.9550	1,503.56	1,527.98	0.0000	4.5800	50.0000	0.0000	(0.1913)	(0.0212)	0.0000	1	(0.2125)	01/06/2025
600268.SH	12/16/2024	SDB3260487332	200.00	0.9550	187.95	191.00	0.0000	4.5800	50.0000	0.0000	(0.0239)	(0.0027)	0.0000	1	(0.0266)	01/06/2025
600268.SH	12/16/2024	SDB3260487332	2,900.00	0.9550	2,725.21	2,769.46	0.0000	4.5800	50.0000	0.0000	(0.3467)	(0.0385)	0.0000	1	(0.3852)	01/06/2025
600268.SH	12/16/2024	SDB3260487332	2,200.00	0.9550	2,067.40	2,100.97	0.0000	4.5800	50.0000	0.0000	(0.2630)	(0.0292)	0.0000	1	(0.2922)	01/06/2025
600268.SH	12/16/2024	SDB3260487332	6,600.00	0.9550	6,202.19	6,302.91	0.0000	4.5800	50.0000	0.0000	(0.7891)	(0.0875)	0.0000	1	(0.8766)	01/06/2025
600268.SH	12/16/2024	SDB3260487332	11,220.00	0.9550	10,543.73	10,714.94	0.0000	4.5800	50.0000	0.0000	(1.3414)	(0.1488)	0.0000	1	(1.4902)	01/06/2025
600268.SH	12/16/2024	SDB3260487332	29,100.00	0.9550	27,346.03	27,790.09	0.0000	4.5800	50.0000	0.0000	(3.4790)	(0.3860)	0.0000	1	(3.8650)	01/06/2025
600268.SH	12/16/2024	SDB3260487332	2,100.00	0.9550	1,973.42	2,005.47	0.0000	4.5800	50.0000	0.0000	(0.2511)	(0.0279)	0.0000	1	(0.2789)	01/06/2025
600268.SH	12/16/2024	SDB3260487332	3,600.00	0.9550	3,383.01	3,437.95	0.0000	4.5800	50.0000	0.0000	(0.4304)	(0.0477)	0.0000	1	(0.4781)	01/06/2025
600268.SH	12/16/2024	SDB3260487332	7,600.00	0.9550	7,141.92	7,257.89	0.0000	4.5800	50.0000	0.0000	(0.9086)	(0.1008)	0.0000	1	(1.0094)	01/06/2025
600268.SH	12/16/2024	SDB3260487332	800.00	0.9550	751.78	763.99	0.0000	4.5800	50.0000	0.0000	(0.0956)	(0.0106)	0.0000	1	(0.1063)	01/06/2025
600268.SH	12/16/2024	SDB3260487332	3,500.00	0.9550	3,289.04	3,342.45	0.0000	4.5800	50.0000	0.0000	(0.4184)	(0.0464)	0.0000	1	(0.4649)	01/06/2025
600268.SH	12/16/2024	SDB3260487332	3,500.00	0.9550	3,289.04	3,342.45	0.0000	4.5800	50.0000	0.0000	(0.4184)	(0.0464)	0.0000	1	(0.4649)	01/06/2025
600268.SH	12/16/2024	SDB3260487332	8,400.00	0.9550	7,893.70	8,021.88	0.0000	4.5800	50.0000	0.0000	(1.0043)	(0.1114)	0.0000	1	(1.1157)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GUODIAN NANJING AUTOMATION CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600268.SH	12/16/2024	SDB3260487332	3,900.00	0.9550	3,664.93	3,724.45	0.0000	4.5800	50.0000	0.0000	(0.4663)	(0.0517)	0.0000	1	(0.5180)	01/06/2025
600268.SH	12/16/2024	SDB3260487332	6,800.00	0.9550	6,390.14	6,493.90	0.0000	4.5800	50.0000	0.0000	(0.8130)	(0.0902)	0.0000	1	(0.9032)	01/06/2025
600268.SH	12/16/2024	SDB3260487332	100.00	0.9550	93.97	95.50	0.0000	4.5800	50.0000	0.0000	(0.0120)	(0.0013)	0.0000	1	(0.0133)	01/06/2025
600268.SH	12/16/2024	SDB3260487332	500.00	0.9550	469.86	477.49	0.0000	4.5800	50.0000	0.0000	(0.0598)	(0.0066)	0.0000	1	(0.0664)	01/06/2025
600268.SH	12/16/2024	SDB3260487332	3,200.00	0.9550	3,007.12	3,055.96	0.0000	4.5800	50.0000	0.0000	(0.3826)	(0.0424)	0.0000	1	(0.4250)	01/06/2025
600268.SH	12/16/2024	SDB3260487332	8,500.00	0.9550	7,987.67	8,117.38	0.0000	4.5800	50.0000	0.0000	(1.0162)	(0.1127)	0.0000	1	(1.1290)	01/06/2025
600268.SH	12/16/2024	SDB3260487332	3,000.00	0.9550	2,819.18	2,864.96	0.0000	4.5800	50.0000	0.0000	(0.3587)	(0.0398)	0.0000	1	(0.3985)	01/06/2025
600268.SH	12/16/2024	SDB3260487332	8,800.00	0.9550	8,269.59	8,403.88	0.0000	4.5800	50.0000	0.0000	(1.0521)	(0.1167)	0.0000	1	(1.1688)	01/06/2025
600268.SH	12/16/2024	SDB3260487332	5,100.00	0.9550	4,792.60	4,870.43	0.0000	4.5800	50.0000	0.0000	(0.6097)	(0.0676)	0.0000	1	(0.6774)	01/06/2025
600268.SH	12/16/2024	SDB3260487332	3,400.00	0.9550	3,195.07	3,246.95	0.0000	4.5800	50.0000	0.0000	(0.4065)	(0.0451)	0.0000	1	(0.4516)	01/06/2025
600268.SH	12/16/2024	SDB3260487332	2,200.00	0.9550	2,067.40	2,100.97	0.0000	4.5800	50.0000	0.0000	(0.2630)	(0.0292)	0.0000	1	(0.2922)	01/06/2025
600268.SH	12/16/2024	SDB3260487332	16,900.00	0.9550	15,881.37	16,139.26	0.0000	4.5800	50.0000	0.0000	(2.0205)	(0.2242)	0.0000	1	(2.2446)	01/06/2025
600268.SH	12/16/2024	SDB3260487332	5,200.00	0.9550	4,886.58	4,965.93	0.0000	4.5800	50.0000	0.0000	(0.6217)	(0.0690)	0.0000	1	(0.6907)	01/06/2025
600268.SH	12/16/2024	SDB3260487332	10,300.00	0.9550	9,679.18	9,836.36	0.0000	4.5800	50.0000	0.0000	(1.2314)	(0.1366)	0.0000	1	(1.3680)	01/06/2025
600268.SH	12/16/2024	SDB3260487332	9,300.00	0.9550	8,739.45	8,881.37	0.0000	4.5800	50.0000	0.0000	(1.1119)	(0.1234)	0.0000	1	(1.2352)	01/06/2025
600268.SH	12/16/2024	SDB3260487332	1,000.00	0.9550	939.73	954.99	0.0000	4.5800	50.0000	0.0000	(0.1196)	(0.0133)	0.0000	1	(0.1328)	01/06/2025
600268.SH	12/16/2024	SDB3260487332	2,700.00	0.9550	2,537.26	2,578.46	0.0000	4.5800	50.0000	0.0000	(0.3228)	(0.0358)	0.0000	1	(0.3586)	01/06/2025
600268.SH	12/16/2024	SDB3260487332	1,900.00	0.9550	1,785.48	1,814.47	0.0000	4.5800	50.0000	0.0000	(0.2272)	(0.0252)	0.0000	1	(0.2524)	01/06/2025
600268.SH	12/16/2024	SDB3260487332	4,500.00	0.9550	4,228.77	4,297.44	0.0000	4.5800	50.0000	0.0000	(0.5380)	(0.0597)	0.0000	1	(0.5977)	01/06/2025
600268.SH	12/16/2024	SDB3260487332	1,800.00	0.9550	1,691.51	1,718.97	0.0000	4.5800	50.0000	0.0000	(0.2152)	(0.0239)	0.0000	1	(0.2391)	01/06/2025
600268.SH	12/16/2024	SDB3260487332	14,300.00	0.9550	13,438.08	13,656.30	0.0000	4.5800	50.0000	0.0000	(1.7096)	(0.1897)	0.0000	1	(1.8993)	01/06/2025
600268.SH	12/16/2024	SDB3260487332	4,000.00	0.9550	3,758.90	3,819.94	0.0000	4.5800	50.0000	0.0000	(0.4782)	(0.0531)	0.0000	1	(0.5313)	01/06/2025
600268.SH	12/16/2024	SDB3260487332	200.00	0.9550	187.95	191.00	0.0000	4.5800	50.0000	0.0000	(0.0239)	(0.0027)	0.0000	1	(0.0266)	01/06/2025
600268.SH	12/16/2024	SDB3260487332	500.00	0.9550	469.86	477.49	0.0000	4.5800	50.0000	0.0000	(0.0598)	(0.0066)	0.0000	1	(0.0664)	01/06/2025
600268.SH	12/16/2024	SDB3260487332	3,000.00	0.9550	2,819.18	2,864.96	0.0000	4.5800	50.0000	0.0000	(0.3587)	(0.0398)	0.0000	1	(0.3985)	01/06/2025
600268.SH	12/16/2024	SDB3260487332	7,600.00	0.9550	7,141.92	7,257.89	0.0000	4.5800	50.0000	0.0000	(0.9086)	(0.1008)	0.0000	1	(1.0094)	01/06/2025
600268.SH	12/13/2024	SDB3260487332	500.00	0.9539	484.21	476.96	0.0000	4.5800	50.0000	0.0000	(0.1848)	(0.0199)	0.0000	3	(0.2047)	01/06/2025
600268.SH	12/13/2024	SDB3260487332	2,200.00	0.9539	2,120.08	2,098.64	0.0000	4.5800	50.0000	0.0000	(0.8092)	(0.0874)	0.0000	3	(0.8966)	01/06/2025
600268.SH	12/13/2024	SDB3260487332	300.00	0.9539	288.37	286.18	0.0000	4.5800	50.0000	0.0000	(0.1101)	(0.0119)	0.0000	3	(0.1220)	01/06/2025
600268.SH	12/13/2024	SDB3260487332	200.00	0.9539	190.23	190.79	0.0000	4.5800	50.0000	0.0000	(0.0726)	(0.0079)	0.0000	3	(0.0806)	01/06/2025
600268.SH	12/13/2024	SDB3260487332	300.00	0.9539	285.20	286.18	0.0000	4.5800	50.0000	0.0000	(0.1089)	(0.0119)	0.0000	3	(0.1208)	01/06/2025
600268.SH	12/13/2024	SDB3260487332	6,000.00	0.9539	5,696.96	5,723.56	0.0000	4.5800	50.0000	0.0000	(2.1743)	(0.2385)	0.0000	3	(2.4128)	01/06/2025
600268.SH	12/13/2024	SDB3260487332	100.00	0.9539	95.26	95.39	0.0000	4.5800	50.0000	0.0000	(0.0364)	(0.0040)	0.0000	3	(0.0403)	01/06/2025
600268.SH	12/13/2024	SDB3260487332	100.00	0.9539	93.97	95.39	0.0000	4.5800	50.0000	0.0000	(0.0359)	(0.0040)	0.0000	3	(0.0398)	01/06/2025
600268.SH	12/13/2024	SDB3260487332	100.00	0.9539	93.97	95.39	0.0000	4.5800	50.0000	0.0000	(0.0359)	(0.0040)	0.0000	3	(0.0398)	01/06/2025
600268.SH	12/13/2024	SDB3260487332	3,600.00	0.9539	3,383.01	3,434.13	0.0000	4.5800	50.0000	0.0000	(1.2912)	(0.1431)	0.0000	3	(1.4343)	01/06/2025
600268.SH	12/13/2024	SDB3260487332	9,100.00	0.9539	8,551.51	8,680.73	0.0000	4.5800	50.0000	0.0000	(3.2638)	(0.3617)	0.0000	3	(3.6255)	01/06/2025
600268.SH	12/13/2024	SDB3260487332	1,600.00	0.9539	1,503.56	1,526.28	0.0000	4.5800	50.0000	0.0000	(0.5739)	(0.0636)	0.0000	3	(0.6375)	01/06/2025
600268.SH	12/13/2024	SDB3260487332	200.00	0.9539	187.95	190.79	0.0000	4.5800	50.0000	0.0000	(0.0717)	(0.0079)	0.0000	3	(0.0797)	01/06/2025
600268.SH	12/13/2024	SDB3260487332	2,900.00	0.9539	2,725.21	2,766.39	0.0000	4.5800	50.0000	0.0000	(1.0401)	(0.1153)	0.0000	3	(1.1554)	01/06/2025
600268.SH	12/13/2024	SDB3260487332	2,200.00	0.9539	2,067.40	2,098.64	0.0000	4.5800	50.0000	0.0000	(0.7891)	(0.0874)	0.0000	3	(0.8765)	01/06/2025
600268.SH	12/13/2024	SDB3260487332	6,600.00	0.9539	6,202.19	6,295.91	0.0000	4.5800	50.0000	0.0000	(2.3672)	(0.2623)	0.0000	3	(2.6295)	01/06/2025
600268.SH	12/13/2024	SDB3260487332	11,220.00	0.9539	10,543.73	10,703.05	0.0000	4.5800	50.0000	0.0000	(4.0242)	(0.4460)	0.0000	3	(4.4701)	01/06/2025
600268.SH	12/13/2024	SDB3260487332	29,100.00	0.9539	27,346.03	27,759.25	0.0000	4.5800	50.0000	0.0000	(10.4371)	(1.1566)	0.0000	3	(11.5937)	01/06/2025
600268.SH	12/13/2024	SDB3260487332	2,100.00	0.9539	1,973.42	2,003.24	0.0000	4.5800	50.0000	0.0000	(0.7532)	(0.0835)	0.0000	3	(0.8367)	01/06/2025
600268.SH	12/13/2024	SDB3260487332	3,600.00	0.9539	3,383.01	3,434.13	0.0000	4.5800	50.0000	0.0000	(1.2912)	(0.1431)	0.0000	3	(1.4343)	01/06/2025
600268.SH	12/13/2024	SDB3260487332	7,600.00	0.9539	7,141.92	7,249.84	0.0000	4.5800	50.0000	0.0000	(2.7258)	(0.3021)	0.0000	3	(3.0279)	01/06/2025
600268.SH	12/13/2024	SDB3260487332	800.00	0.9539	751.78	763.14	0.0000	4.5800	50.0000	0.0000	(0.2869)	(0.0318)	0.0000	3	(0.3187)	01/06/2025
600268.SH	12/13/2024	SDB3260487332	3,500.00	0.9539	3,289.04	3,338.74	0.0000	4.5800	50.0000	0.0000	(1.2553)	(0.1391)	0.0000	3	(1.3944)	01/06/2025
600268.SH	12/13/2024	SDB3260487332	3,500.00	0.9539	3,289.04	3,338.74	0.0000	4.5800	50.0000	0.0000	(1.2553)	(0.1391)	0.0000	3	(1.3944)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GUODIAN NANJING AUTOMATION CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600268.SH	12/13/2024	SDB3260487332	8,400.00	0.9539	7,893.70	8,012.98	0.0000	4.5800	50.0000	0.0000	(3.0128)	(0.3339)	0.0000	3	(3.3466)	01/06/2025
600268.SH	12/13/2024	SDB3260487332	3,900.00	0.9539	3,664.93	3,720.31	0.0000	4.5800	50.0000	0.0000	(1.3988)	(0.1550)	0.0000	3	(1.5538)	01/06/2025
600268.SH	12/13/2024	SDB3260487332	6,800.00	0.9539	6,390.14	6,486.70	0.0000	4.5800	50.0000	0.0000	(2.4389)	(0.2703)	0.0000	3	(2.7092)	01/06/2025
600268.SH	12/13/2024	SDB3260487332	100.00	0.9539	93.97	95.39	0.0000	4.5800	50.0000	0.0000	(0.0359)	(0.0040)	0.0000	3	(0.0398)	01/06/2025
600268.SH	12/13/2024	SDB3260487332	500.00	0.9539	469.86	476.96	0.0000	4.5800	50.0000	0.0000	(0.1793)	(0.0199)	0.0000	3	(0.1992)	01/06/2025
600268.SH	12/13/2024	SDB3260487332	3,200.00	0.9539	3,007.12	3,052.56	0.0000	4.5800	50.0000	0.0000	(1.1477)	(0.1272)	0.0000	3	(1.2749)	01/06/2025
600268.SH	12/13/2024	SDB3260487332	8,500.00	0.9539	7,987.67	8,108.37	0.0000	4.5800	50.0000	0.0000	(3.0486)	(0.3378)	0.0000	3	(3.3865)	01/06/2025
600268.SH	12/13/2024	SDB3260487332	3,000.00	0.9539	2,819.18	2,861.78	0.0000	4.5800	50.0000	0.0000	(0.1192)	(0.1192)	0.0000	3	(1.1952)	01/06/2025
600268.SH	12/13/2024	SDB3260487332	8,800.00	0.9539	8,269.59	8,394.55	0.0000	4.5800	50.0000	0.0000	(3.1562)	(0.3498)	0.0000	3	(3.5060)	01/06/2025
600268.SH	12/13/2024	SDB3260487332	5,100.00	0.9539	4,792.60	4,865.02	0.0000	4.5800	50.0000	0.0000	(1.8292)	(0.2027)	0.0000	3	(2.0319)	01/06/2025
600268.SH	12/13/2024	SDB3260487332	3,400.00	0.9539	3,195.07	3,243.35	0.0000	4.5800	50.0000	0.0000	(1.2195)	(0.1351)	0.0000	3	(1.3546)	01/06/2025
600268.SH	12/13/2024	SDB3260487332	2,200.00	0.9539	2,067.40	2,098.64	0.0000	4.5800	50.0000	0.0000	(0.7891)	(0.0874)	0.0000	3	(0.8765)	01/06/2025
600268.SH	12/13/2024	SDB3260487332	16,900.00	0.9539	15,881.37	16,121.35	0.0000	4.5800	50.0000	0.0000	(6.0614)	(0.6717)	0.0000	3	(6.7331)	01/06/2025
600268.SH	12/13/2024	SDB3260487332	5,200.00	0.9539	4,886.58	4,960.42	0.0000	4.5800	50.0000	0.0000	(1.8650)	(0.2067)	0.0000	3	(2.0717)	01/06/2025
600268.SH	12/13/2024	SDB3260487332	10,300.00	0.9539	9,679.18	9,825.44	0.0000	4.5800	50.0000	0.0000	(3.6942)	(0.4094)	0.0000	3	(4.1036)	01/06/2025
600268.SH	12/13/2024	SDB3260487332	9,300.00	0.9539	8,739.45	8,871.51	0.0000	4.5800	50.0000	0.0000	(3.3356)	(0.3696)	0.0000	3	(3.7052)	01/06/2025
600268.SH	12/13/2024	SDB3260487332	1,000.00	0.9539	939.73	953.93	0.0000	4.5800	50.0000	0.0000	(0.3587)	(0.0397)	0.0000	3	(0.3984)	01/06/2025
600268.SH	12/13/2024	SDB3260487332	2,700.00	0.9539	2,537.26	2,575.60	0.0000	4.5800	50.0000	0.0000	(0.9684)	(0.1073)	0.0000	3	(1.0757)	01/06/2025
600268.SH	12/13/2024	SDB3260487332	1,900.00	0.9539	1,785.48	1,812.46	0.0000	4.5800	50.0000	0.0000	(0.6815)	(0.0755)	0.0000	3	(0.7570)	01/06/2025
600268.SH	12/13/2024	SDB3260487332	4,500.00	0.9539	4,228.77	4,292.67	0.0000	4.5800	50.0000	0.0000	(1.6140)	(0.1789)	0.0000	3	(1.7928)	01/06/2025
600268.SH	12/13/2024	SDB3260487332	1,800.00	0.9539	1,691.51	1,717.07	0.0000	4.5800	50.0000	0.0000	(0.6456)	(0.0715)	0.0000	3	(0.7171)	01/06/2025
600268.SH	12/13/2024	SDB3260487332	14,300.00	0.9539	13,438.08	13,641.14	0.0000	4.5800	50.0000	0.0000	(5.1289)	(0.5684)	0.0000	3	(5.6972)	01/06/2025
600268.SH	12/13/2024	SDB3260487332	4,000.00	0.9539	3,758.90	3,815.70	0.0000	4.5800	50.0000	0.0000	(1.4346)	(0.1590)	0.0000	3	(1.5936)	01/06/2025
600268.SH	12/13/2024	SDB3260487332	200.00	0.9539	187.95	190.79	0.0000	4.5800	50.0000	0.0000	(0.0717)	(0.0079)	0.0000	3	(0.0797)	01/06/2025
600268.SH	12/13/2024	SDB3260487332	500.00	0.9539	469.86	476.96	0.0000	4.5800	50.0000	0.0000	(0.1793)	(0.0199)	0.0000	3	(0.1992)	01/06/2025
600268.SH	12/13/2024	SDB3260487332	3,000.00	0.9539	2,819.18	2,861.78	0.0000	4.5800	50.0000	0.0000	(1.0760)	(0.1192)	0.0000	3	(1.1952)	01/06/2025
600268.SH	12/13/2024	SDB3260487332	7,600.00	0.9539	7,141.92	7,249.84	0.0000	4.5800	50.0000	0.0000	(2.7258)	(0.3021)	0.0000	3	(3.0279)	01/06/2025
600268.SH	12/12/2024	SDB3260487332	300.00	0.9531	288.37	285.94	0.0000	4.5800	50.0000	0.0000	(0.0367)	(0.0040)	0.0000	1	(0.0407)	01/06/2025
600268.SH	12/12/2024	SDB3260487332	200.00	0.9531	190.23	190.63	0.0000	4.5800	50.0000	0.0000	(0.0242)	(0.0026)	0.0000	1	(0.0268)	01/06/2025
600268.SH	12/12/2024	SDB3260487332	300.00	0.9531	285.20	285.94	0.0000	4.5800	50.0000	0.0000	(0.0363)	(0.0040)	0.0000	1	(0.0403)	01/06/2025
600268.SH	12/12/2024	SDB3260487332	6,000.00	0.9531	5,696.96	5,718.83	0.0000	4.5800	50.0000	0.0000	(0.7248)	(0.0794)	0.0000	1	(0.8042)	01/06/2025
600268.SH	12/12/2024	SDB3260487332	100.00	0.9531	95.26	95.31	0.0000	4.5800	50.0000	0.0000	(0.0121)	(0.0013)	0.0000	1	(0.0134)	01/06/2025
600268.SH	12/12/2024	SDB3260487332	100.00	0.9531	93.97	95.31	0.0000	4.5800	50.0000	0.0000	(0.0120)	(0.0013)	0.0000	1	(0.0133)	01/06/2025
600268.SH	12/12/2024	SDB3260487332	100.00	0.9531	93.97	95.31	0.0000	4.5800	50.0000	0.0000	(0.0120)	(0.0013)	0.0000	1	(0.0133)	01/06/2025
600268.SH	12/12/2024	SDB3260487332	3,600.00	0.9531	3,383.01	3,431.30	0.0000	4.5800	50.0000	0.0000	(0.4304)	(0.0477)	0.0000	1	(0.4781)	01/06/2025
600268.SH	12/12/2024	SDB3260487332	9,100.00	0.9531	8,551.51	8,673.56	0.0000	4.5800	50.0000	0.0000	(1.0879)	(0.1205)	0.0000	1	(1.2084)	01/06/2025
600268.SH	12/12/2024	SDB3260487332	1,600.00	0.9531	1,503.56	1,525.02	0.0000	4.5800	50.0000	0.0000	(0.1913)	(0.0212)	0.0000	1	(0.2125)	01/06/2025
600268.SH	12/12/2024	SDB3260487332	200.00	0.9531	187.95	190.63	0.0000	4.5800	50.0000	0.0000	(0.0239)	(0.0026)	0.0000	1	(0.0266)	01/06/2025
600268.SH	12/12/2024	SDB3260487332	2,900.00	0.9531	2,725.21	2,764.10	0.0000	4.5800	50.0000	0.0000	(0.3467)	(0.0384)	0.0000	1	(0.3851)	01/06/2025
600268.SH	12/12/2024	SDB3260487332	2,200.00	0.9531	2,067.40	2,096.90	0.0000	4.5800	50.0000	0.0000	(0.2630)	(0.0291)	0.0000	1	(0.2921)	01/06/2025
600268.SH	12/12/2024	SDB3260487332	6,600.00	0.9531	6,202.19	6,290.71	0.0000	4.5800	50.0000	0.0000	(0.7891)	(0.0874)	0.0000	1	(0.8764)	01/06/2025
600268.SH	12/12/2024	SDB3260487332	11,220.00	0.9531	10,543.73	10,694.21	0.0000	4.5800	50.0000	0.0000	(1.3414)	(0.1485)	0.0000	1	(1.4899)	01/06/2025
600268.SH	12/12/2024	SDB3260487332	29,100.00	0.9531	27,346.03	27,736.32	0.0000	4.5800	50.0000	0.0000	(3.4790)	(0.3852)	0.0000	1	(3.8642)	01/06/2025
600268.SH	12/12/2024	SDB3260487332	2,100.00	0.9531	1,973.42	2,001.59	0.0000	4.5800	50.0000	0.0000	(0.2511)	(0.0278)	0.0000	1	(0.2789)	01/06/2025
600268.SH	12/12/2024	SDB3260487332	3,600.00	0.9531	3,383.01	3,431.30	0.0000	4.5800	50.0000	0.0000	(0.4304)	(0.0477)	0.0000	1	(0.4781)	01/06/2025
600268.SH	12/12/2024	SDB3260487332	7,600.00	0.9531	7,141.92	7,243.85	0.0000	4.5800	50.0000	0.0000	(0.9086)	(0.1006)	0.0000	1	(1.0092)	01/06/2025
600268.SH	12/12/2024	SDB3260487332	800.00	0.9531	751.78	762.51	0.0000	4.5800	50.0000	0.0000	(0.0956)	(0.0106)	0.0000	1	(0.1062)	01/06/2025
600268.SH	12/12/2024	SDB3260487332	3,500.00	0.9531	3,289.04	3,335.98	0.0000	4.5800	50.0000	0.0000	(0.4184)	(0.0463)	0.0000	1	(0.4648)	01/06/2025
600268.SH	12/12/2024	SDB3260487332	3,500.00	0.9531	3,289.04	3,335.98	0.0000	4.5800	50.0000	0.0000	(0.4184)	(0.0463)	0.0000	1	(0.4648)	01/06/2025
600268.SH	12/12/2024	SDB3260487332	8,400.00	0.9531	7,893.70	8,006.36	0.0000	4.5800	50.0000	0.0000	(1.0043)	(0.1112)	0.0000	1	(1.1155)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GUODIAN NANJING AUTOMATION CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600268.SH	12/12/2024	SDB3260487332	3,900.00	0.9531	3,664.93	3,717.24	0.0000	4.5800	50.0000	0.0000	(0.4663)	(0.0516)	0.0000	1	(0.5179)	01/06/2025
600268.SH	12/12/2024	SDB3260487332	6,800.00	0.9531	6,390.14	6,481.34	0.0000	4.5800	50.0000	0.0000	(0.8130)	(0.0900)	0.0000	1	(0.9030)	01/06/2025
600268.SH	12/12/2024	SDB3260487332	100.00	0.9531	93.97	95.31	0.0000	4.5800	50.0000	0.0000	(0.0120)	(0.0013)	0.0000	1	(0.0133)	01/06/2025
600268.SH	12/12/2024	SDB3260487332	500.00	0.9531	469.86	476.57	0.0000	4.5800	50.0000	0.0000	(0.0598)	(0.0066)	0.0000	1	(0.0664)	01/06/2025
600268.SH	12/12/2024	SDB3260487332	3,200.00	0.9531	3,007.12	3,050.04	0.0000	4.5800	50.0000	0.0000	(0.3826)	(0.0424)	0.0000	1	(0.4249)	01/06/2025
600268.SH	12/12/2024	SDB3260487332	8,500.00	0.9531	7,987.67	8,101.67	0.0000	4.5800	50.0000	0.0000	(1.0162)	(0.1125)	0.0000	1	(1.1287)	01/06/2025
600268.SH	12/12/2024	SDB3260487332	3,000.00	0.9531	2,819.18	2,859.41	0.0000	4.5800	50.0000	0.0000	(0.3587)	(0.0397)	0.0000	1	(0.3984)	01/06/2025
600268.SH	12/12/2024	SDB3260487332	8,800.00	0.9531	8,269.59	8,387.61	0.0000	4.5800	50.0000	0.0000	(1.0521)	(0.1165)	0.0000	1	(1.1686)	01/06/2025
600268.SH	12/12/2024	SDB3260487332	5,100.00	0.9531	4,792.60	4,861.00	0.0000	4.5800	50.0000	0.0000	(0.6097)	(0.0675)	0.0000	1	(0.6772)	01/06/2025
600268.SH	12/12/2024	SDB3260487332	3,400.00	0.9531	3,195.07	3,240.67	0.0000	4.5800	50.0000	0.0000	(0.4065)	(0.0450)	0.0000	1	(0.4515)	01/06/2025
600268.SH	12/12/2024	SDB3260487332	2,200.00	0.9531	2,067.40	2,096.90	0.0000	4.5800	50.0000	0.0000	(0.2630)	(0.0291)	0.0000	1	(0.2921)	01/06/2025
600268.SH	12/12/2024	SDB3260487332	16,900.00	0.9531	15,881.37	16,108.03	0.0000	4.5800	50.0000	0.0000	(2.0205)	(0.2237)	0.0000	1	(2.2442)	01/06/2025
600268.SH	12/12/2024	SDB3260487332	5,200.00	0.9531	4,886.58	4,956.32	0.0000	4.5800	50.0000	0.0000	(0.6217)	(0.0688)	0.0000	1	(0.6905)	01/06/2025
600268.SH	12/12/2024	SDB3260487332	10,300.00	0.9531	9,679.18	9,817.32	0.0000	4.5800	50.0000	0.0000	(1.2314)	(0.1364)	0.0000	1	(1.3678)	01/06/2025
600268.SH	12/12/2024	SDB3260487332	9,300.00	0.9531	8,739.45	8,864.18	0.0000	4.5800	50.0000	0.0000	(1.1119)	(0.1231)	0.0000	1	(1.2350)	01/06/2025
600268.SH	12/12/2024	SDB3260487332	1,000.00	0.9531	939.73	953.14	0.0000	4.5800	50.0000	0.0000	(0.1196)	(0.0132)	0.0000	1	(0.1328)	01/06/2025
600268.SH	12/12/2024	SDB3260487332	2,700.00	0.9531	2,537.26	2,573.47	0.0000	4.5800	50.0000	0.0000	(0.3228)	(0.0357)	0.0000	1	(0.3585)	01/06/2025
600268.SH	12/12/2024	SDB3260487332	1,900.00	0.9531	1,785.48	1,810.96	0.0000	4.5800	50.0000	0.0000	(0.2272)	(0.0252)	0.0000	1	(0.2523)	01/06/2025
600268.SH	12/12/2024	SDB3260487332	4,500.00	0.9531	4,228.77	4,289.12	0.0000	4.5800	50.0000	0.0000	(0.5380)	(0.0596)	0.0000	1	(0.5976)	01/06/2025
600268.SH	12/12/2024	SDB3260487332	1,800.00	0.9531	1,691.51	1,715.65	0.0000	4.5800	50.0000	0.0000	(0.2152)	(0.0238)	0.0000	1	(0.2390)	01/06/2025
600268.SH	12/12/2024	SDB3260487332	14,300.00	0.9531	13,438.08	13,629.87	0.0000	4.5800	50.0000	0.0000	(1.7096)	(0.1893)	0.0000	1	(1.8989)	01/06/2025
600268.SH	12/12/2024	SDB3260487332	4,000.00	0.9531	3,758.90	3,812.55	0.0000	4.5800	50.0000	0.0000	(0.4782)	(0.0530)	0.0000	1	(0.5312)	01/06/2025
600268.SH	12/12/2024	SDB3260487332	200.00	0.9531	187.95	190.63	0.0000	4.5800	50.0000	0.0000	(0.0239)	(0.0026)	0.0000	1	(0.0266)	01/06/2025
600268.SH	12/12/2024	SDB3260487332	500.00	0.9531	469.86	476.57	0.0000	4.5800	50.0000	0.0000	(0.0598)	(0.0066)	0.0000	1	(0.0664)	01/06/2025
600268.SH	12/12/2024	SDB3260487332	3,000.00	0.9531	2,819.18	2,859.41	0.0000	4.5800	50.0000	0.0000	(0.3587)	(0.0397)	0.0000	1	(0.3984)	01/06/2025
600268.SH	12/12/2024	SDB3260487332	7,600.00	0.9531	7,141.92	7,243.85	0.0000	4.5800	50.0000	0.0000	(0.9086)	(0.1006)	0.0000	1	(1.0092)	01/06/2025
600268.SH	12/11/2024	SDB3260487332	300.00	0.9637	288.37	289.12	0.0000	4.5800	50.0000	0.0000	(0.0367)	(0.0040)	0.0000	1	(0.0407)	01/06/2025
600268.SH	12/11/2024	SDB3260487332	200.00	0.9637	190.23	192.75	0.0000	4.5800	50.0000	0.0000	(0.0242)	(0.0027)	0.0000	1	(0.0269)	01/06/2025
600268.SH	12/11/2024	SDB3260487332	300.00	0.9637	285.20	289.12	0.0000	4.5800	50.0000	0.0000	(0.0363)	(0.0040)	0.0000	1	(0.0403)	01/06/2025
600268.SH	12/11/2024	SDB3260487332	6,000.00	0.9637	5,696.96	5,782.49	0.0000	4.5800	50.0000	0.0000	(0.7248)	(0.0803)	0.0000	1	(0.8051)	01/06/2025
600268.SH	12/11/2024	SDB3260487332	100.00	0.9637	95.26	96.37	0.0000	4.5800	50.0000	0.0000	(0.0121)	(0.0013)	0.0000	1	(0.0135)	01/06/2025
600268.SH	12/11/2024	SDB3260487332	100.00	0.9637	93.97	96.37	0.0000	4.5800	50.0000	0.0000	(0.0120)	(0.0013)	0.0000	1	(0.0133)	01/06/2025
600268.SH	12/11/2024	SDB3260487332	100.00	0.9637	93.97	96.37	0.0000	4.5800	50.0000	0.0000	(0.0120)	(0.0013)	0.0000	1	(0.0133)	01/06/2025
600268.SH	12/11/2024	SDB3260487332	3,600.00	0.9637	3,383.01	3,469.50	0.0000	4.5800	50.0000	0.0000	(0.4304)	(0.0482)	0.0000	1	(0.4786)	01/06/2025
600268.SH	12/11/2024	SDB3260487332	9,100.00	0.9637	8,551.51	8,770.12	0.0000	4.5800	50.0000	0.0000	(1.0879)	(0.1218)	0.0000	1	(1.2097)	01/06/2025
600268.SH	12/11/2024	SDB3260487332	1,600.00	0.9637	1,503.56	1,542.00	0.0000	4.5800	50.0000	0.0000	(0.1913)	(0.0214)	0.0000	1	(0.2127)	01/06/2025
600268.SH	12/11/2024	SDB3260487332	200.00	0.9637	187.95	192.75	0.0000	4.5800	50.0000	0.0000	(0.0239)	(0.0027)	0.0000	1	(0.0266)	01/06/2025
600268.SH	12/11/2024	SDB3260487332	2,900.00	0.9637	2,725.21	2,794.87	0.0000	4.5800	50.0000	0.0000	(0.3467)	(0.0388)	0.0000	1	(0.3855)	01/06/2025
600268.SH	12/11/2024	SDB3260487332	2,200.00	0.9637	2,067.40	2,120.25	0.0000	4.5800	50.0000	0.0000	(0.2630)	(0.0294)	0.0000	1	(0.2925)	01/06/2025
600268.SH	12/11/2024	SDB3260487332	6,600.00	0.9637	6,202.19	6,360.74	0.0000	4.5800	50.0000	0.0000	(0.7891)	(0.0883)	0.0000	1	(0.8774)	01/06/2025
600268.SH	12/11/2024	SDB3260487332	11,220.00	0.9637	10,543.73	10,813.26	0.0000	4.5800	50.0000	0.0000	(1.3414)	(0.1502)	0.0000	1	(1.4916)	01/06/2025
600268.SH	12/11/2024	SDB3260487332	29,100.00	0.9637	27,346.03	28,045.10	0.0000	4.5800	50.0000	0.0000	(3.4790)	(0.3895)	0.0000	1	(3.8685)	01/06/2025
600268.SH	12/11/2024	SDB3260487332	2,100.00	0.9637	1,973.42	2,023.87	0.0000	4.5800	50.0000	0.0000	(0.2511)	(0.0281)	0.0000	1	(0.2792)	01/06/2025
600268.SH	12/11/2024	SDB3260487332	3,600.00	0.9637	3,383.01	3,469.50	0.0000	4.5800	50.0000	0.0000	(0.4304)	(0.0482)	0.0000	1	(0.4786)	01/06/2025
600268.SH	12/11/2024	SDB3260487332	7,600.00	0.9637	7,141.92	7,324.49	0.0000	4.5800	50.0000	0.0000	(0.9086)	(0.1017)	0.0000	1	(1.0103)	01/06/2025
600268.SH	12/11/2024	SDB3260487332	800.00	0.9637	751.78	771.00	0.0000	4.5800	50.0000	0.0000	(0.0956)	(0.0107)	0.0000	1	(0.1064)	01/06/2025
600268.SH	12/11/2024	SDB3260487332	3,500.00	0.9637	3,289.04	3,373.12	0.0000	4.5800	50.0000	0.0000	(0.4184)	(0.0468)	0.0000	1	(0.4653)	01/06/2025
600268.SH	12/11/2024	SDB3260487332	3,500.00	0.9637	3,289.04	3,373.12	0.0000	4.5800	50.0000	0.0000	(0.4184)	(0.0468)	0.0000	1	(0.4653)	01/06/2025
600268.SH	12/11/2024	SDB3260487332	8,400.00	0.9637	7,893.70	8,095.49	0.0000	4.5800	50.0000	0.0000	(1.0043)	(0.1124)	0.0000	1	(1.1167)	01/06/2025
600268.SH	12/11/2024	SDB3260487332	3,900.00	0.9637	3,664.93	3,758.62	0.0000	4.5800	50.0000	0.0000	(0.4663)	(0.0522)	0.0000	1	(0.5185)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GUODIAN NANJING AUTOMATION CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600268.SH	12/11/2024	SDB3260487332	6,800.00	0.9637	6,390.14	6,553.49	0.0000	4.5800	50.0000	0.0000	(0.8130)	(0.0910)	0.0000	1	(0.9040)	01/06/2025
600268.SH	12/11/2024	SDB3260487332	100.00	0.9637	93.97	96.37	0.0000	4.5800	50.0000	0.0000	(0.0120)	(0.0013)	0.0000	1	(0.0133)	01/06/2025
600268.SH	12/11/2024	SDB3260487332	500.00	0.9637	469.86	481.87	0.0000	4.5800	50.0000	0.0000	(0.0598)	(0.0067)	0.0000	1	(0.0665)	01/06/2025
600268.SH	12/11/2024	SDB3260487332	3,200.00	0.9637	3,007.12	3,084.00	0.0000	4.5800	50.0000	0.0000	(0.3826)	(0.0428)	0.0000	1	(0.4254)	01/06/2025
600268.SH	12/11/2024	SDB3260487332	8,500.00	0.9637	7,987.67	8,191.87	0.0000	4.5800	50.0000	0.0000	(1.0162)	(0.1138)	0.0000	1	(1.1300)	01/06/2025
600268.SH	12/11/2024	SDB3260487332	3,000.00	0.9637	2,819.18	2,891.25	0.0000	4.5800	50.0000	0.0000	(0.3587)	(0.0402)	0.0000	1	(0.3988)	01/06/2025
600268.SH	12/11/2024	SDB3260487332	8,800.00	0.9637	8,269.59	8,480.99	0.0000	4.5800	50.0000	0.0000	(1.0521)	(0.1178)	0.0000	1	(1.1699)	01/06/2025
600268.SH	12/11/2024	SDB3260487332	5,100.00	0.9637	4,792.60	4,915.12	0.0000	4.5800	50.0000	0.0000	(0.6097)	(0.0683)	0.0000	1	(0.6780)	01/06/2025
600268.SH	12/11/2024	SDB3260487332	3,400.00	0.9637	3,195.07	3,276.75	0.0000	4.5800	50.0000	0.0000	(0.4065)	(0.0455)	0.0000	1	(0.4520)	01/06/2025
600268.SH	12/11/2024	SDB3260487332	2,200.00	0.9637	2,067.40	2,120.25	0.0000	4.5800	50.0000	0.0000	(0.2630)	(0.0294)	0.0000	1	(0.2925)	01/06/2025
600268.SH	12/11/2024	SDB3260487332	16,900.00	0.9637	15,881.37	16,287.36	0.0000	4.5800	50.0000	0.0000	(2.0205)	(0.2262)	0.0000	1	(2.2467)	01/06/2025
600268.SH	12/11/2024	SDB3260487332	5,200.00	0.9637	4,886.58	5,011.49	0.0000	4.5800	50.0000	0.0000	(0.6217)	(0.0696)	0.0000	1	(0.6913)	01/06/2025
600268.SH	12/11/2024	SDB3260487332	10,300.00	0.9637	9,679.18	9,926.61	0.0000	4.5800	50.0000	0.0000	(1.2314)	(0.1379)	0.0000	1	(1.3693)	01/06/2025
600268.SH	12/11/2024	SDB3260487332	9,300.00	0.9637	8,739.45	8,962.87	0.0000	4.5800	50.0000	0.0000	(1.1119)	(0.1245)	0.0000	1	(1.2363)	01/06/2025
600268.SH	12/11/2024	SDB3260487332	1,000.00	0.9637	939.73	963.75	0.0000	4.5800	50.0000	0.0000	(0.1196)	(0.0134)	0.0000	1	(0.1329)	01/06/2025
600268.SH	12/11/2024	SDB3260487332	2,700.00	0.9637	2,537.26	2,602.12	0.0000	4.5800	50.0000	0.0000	(0.3228)	(0.0361)	0.0000	1	(0.3589)	01/06/2025
600268.SH	12/11/2024	SDB3260487332	1,900.00	0.9637	1,785.48	1,831.12	0.0000	4.5800	50.0000	0.0000	(0.2272)	(0.0254)	0.0000	1	(0.2526)	01/06/2025
600268.SH	12/11/2024	SDB3260487332	4,500.00	0.9637	4,228.77	4,336.87	0.0000	4.5800	50.0000	0.0000	(0.5380)	(0.0602)	0.0000	1	(0.5982)	01/06/2025
600268.SH	12/11/2024	SDB3260487332	1,800.00	0.9637	1,691.51	1,734.75	0.0000	4.5800	50.0000	0.0000	(0.2152)	(0.0241)	0.0000	1	(0.2393)	01/06/2025
600268.SH	12/11/2024	SDB3260487332	14,300.00	0.9637	13,438.08	13,781.61	0.0000	4.5800	50.0000	0.0000	(1.7096)	(0.1914)	0.0000	1	(1.9010)	01/06/2025
600268.SH	12/11/2024	SDB3260487332	4,000.00	0.9637	3,758.90	3,855.00	0.0000	4.5800	50.0000	0.0000	(0.4782)	(0.0535)	0.0000	1	(0.5318)	01/06/2025
600268.SH	12/11/2024	SDB3260487332	200.00	0.9637	187.95	192.75	0.0000	4.5800	50.0000	0.0000	(0.0239)	(0.0027)	0.0000	1	(0.0266)	01/06/2025
600268.SH	12/11/2024	SDB3260487332	500.00	0.9637	469.86	481.87	0.0000	4.5800	50.0000	0.0000	(0.0598)	(0.0067)	0.0000	1	(0.0665)	01/06/2025
600268.SH	12/11/2024	SDB3260487332	3,000.00	0.9637	2,819.18	2,891.25	0.0000	4.5800	50.0000	0.0000	(0.3587)	(0.0402)	0.0000	1	(0.3988)	01/06/2025
600268.SH	12/11/2024	SDB3260487332	7,600.00	0.9637	7,141.92	7,324.49	0.0000	4.5800	50.0000	0.0000	(0.9086)	(0.1017)	0.0000	1	(1.0103)	01/06/2025
600268.SH	12/10/2024	SDB3260487332	300.00	0.9484	285.20	284.51	0.0000	4.5800	50.0000	0.0000	(0.0363)	(0.0040)	0.0000	1	(0.0402)	01/06/2025
600268.SH	12/10/2024	SDB3260487332	6,000.00	0.9484	5,696.96	5,690.25	0.0000	4.5800	50.0000	0.0000	(0.7248)	(0.0790)	0.0000	1	(0.8038)	01/06/2025
600268.SH	12/10/2024	SDB3260487332	100.00	0.9484	95.26	94.84	0.0000	4.5800	50.0000	0.0000	(0.0121)	(0.0013)	0.0000	1	(0.0134)	01/06/2025
600268.SH	12/10/2024	SDB3260487332	100.00	0.9484	93.97	94.84	0.0000	4.5800	50.0000	0.0000	(0.0120)	(0.0013)	0.0000	1	(0.0133)	01/06/2025
600268.SH	12/10/2024	SDB3260487332	100.00	0.9484	93.97	94.84	0.0000	4.5800	50.0000	0.0000	(0.0120)	(0.0013)	0.0000	1	(0.0133)	01/06/2025
600268.SH	12/10/2024	SDB3260487332	3,600.00	0.9484	3,383.01	3,414.15	0.0000	4.5800	50.0000	0.0000	(0.4304)	(0.0474)	0.0000	1	(0.4778)	01/06/2025
600268.SH	12/10/2024	SDB3260487332	9,100.00	0.9484	8,551.51	8,630.21	0.0000	4.5800	50.0000	0.0000	(1.0879)	(0.1199)	0.0000	1	(1.2078)	01/06/2025
600268.SH	12/10/2024	SDB3260487332	1,600.00	0.9484	1,503.56	1,517.40	0.0000	4.5800	50.0000	0.0000	(0.1913)	(0.0211)	0.0000	1	(0.2124)	01/06/2025
600268.SH	12/10/2024	SDB3260487332	200.00	0.9484	187.95	189.68	0.0000	4.5800	50.0000	0.0000	(0.0239)	(0.0028)	0.0000	1	(0.0265)	01/06/2025
600268.SH	12/10/2024	SDB3260487332	2,900.00	0.9484	2,725.21	2,750.29	0.0000	4.5800	50.0000	0.0000	(0.3467)	(0.0382)	0.0000	1	(0.3849)	01/06/2025
600268.SH	12/10/2024	SDB3260487332	2,200.00	0.9484	2,067.40	2,086.43	0.0000	4.5800	50.0000	0.0000	(0.2630)	(0.0290)	0.0000	1	(0.2920)	01/06/2025
600268.SH	12/10/2024	SDB3260487332	6,600.00	0.9484	6,202.19	6,259.27	0.0000	4.5800	50.0000	0.0000	(0.7891)	(0.0869)	0.0000	1	(0.8760)	01/06/2025
600268.SH	12/10/2024	SDB3260487332	11,220.00	0.9484	10,543.73	10,640.77	0.0000	4.5800	50.0000	0.0000	(1.3414)	(0.1478)	0.0000	1	(1.4892)	01/06/2025
600268.SH	12/10/2024	SDB3260487332	29,100.00	0.9484	27,346.03	27,597.71	0.0000	4.5800	50.0000	0.0000	(3.4790)	(0.3833)	0.0000	1	(3.8623)	01/06/2025
600268.SH	12/10/2024	SDB3260487332	2,100.00	0.9484	1,973.42	1,991.59	0.0000	4.5800	50.0000	0.0000	(0.2511)	(0.0277)	0.0000	1	(0.2787)	01/06/2025
600268.SH	12/10/2024	SDB3260487332	3,600.00	0.9484	3,383.01	3,414.15	0.0000	4.5800	50.0000	0.0000	(0.4304)	(0.0474)	0.0000	1	(0.4778)	01/06/2025
600268.SH	12/10/2024	SDB3260487332	7,600.00	0.9484	7,141.92	7,207.65	0.0000	4.5800	50.0000	0.0000	(0.9086)	(0.1001)	0.0000	1	(1.0087)	01/06/2025
600268.SH	12/10/2024	SDB3260487332	800.00	0.9484	751.78	758.70	0.0000	4.5800	50.0000	0.0000	(0.0956)	(0.0105)	0.0000	1	(0.1062)	01/06/2025
600268.SH	12/10/2024	SDB3260487332	3,500.00	0.9484	3,289.04	3,319.31	0.0000	4.5800	50.0000	0.0000	(0.4184)	(0.0461)	0.0000	1	(0.4645)	01/06/2025
600268.SH	12/10/2024	SDB3260487332	3,500.00	0.9484	3,289.04	3,319.31	0.0000	4.5800	50.0000	0.0000	(0.4184)	(0.0461)	0.0000	1	(0.4645)	01/06/2025
600268.SH	12/10/2024	SDB3260487332	8,400.00	0.9484	7,893.70	7,966.35	0.0000	4.5800	50.0000	0.0000	(1.0043)	(0.1106)	0.0000	1	(1.1149)	01/06/2025
600268.SH	12/10/2024	SDB3260487332	3,900.00	0.9484	3,664.93	3,698.66	0.0000	4.5800	50.0000	0.0000	(0.4663)	(0.0514)	0.0000	1	(0.5176)	01/06/2025
600268.SH	12/10/2024	SDB3260487332	6,800.00	0.9484	6,390.14	6,448.95	0.0000	4.5800	50.0000	0.0000	(0.8130)	(0.0896)	0.0000	1	(0.9025)	01/06/2025
600268.SH	12/10/2024	SDB3260487332	100.00	0.9484	93.97	94.84	0.0000	4.5800	50.0000	0.0000	(0.0120)	(0.0013)	0.0000	1	(0.0133)	01/06/2025
600268.SH	12/10/2024	SDB3260487332	500.00	0.9484	469.86	474.19	0.0000	4.5800	50.0000	0.0000	(0.0598)	(0.0066)	0.0000	1	(0.0664)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GUODIAN NANJING AUTOMATION CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600268.SH	12/10/2024	SDB3260487332	3,200.00	0.9484	3,007.12	3,034.80	0.0000	4.5800	50.0000	0.0000	(0.3826)	(0.0422)	0.0000	1	(0.4247)	01/06/2025
600268.SH	12/10/2024	SDB3260487332	8,500.00	0.9484	7,987.67	8,061.19	0.0000	4.5800	50.0000	0.0000	(1.0162)	(0.1120)	0.0000	1	(1.1282)	01/06/2025
600268.SH	12/10/2024	SDB3260487332	3,000.00	0.9484	2,819.18	2,845.13	0.0000	4.5800	50.0000	0.0000	(0.3587)	(0.0395)	0.0000	1	(0.3982)	01/06/2025
600268.SH	12/10/2024	SDB3260487332	8,800.00	0.9484	8,269.59	8,345.70	0.0000	4.5800	50.0000	0.0000	(1.0521)	(0.1159)	0.0000	1	(1.1680)	01/06/2025
600268.SH	12/10/2024	SDB3260487332	5,100.00	0.9484	4,792.60	4,836.71	0.0000	4.5800	50.0000	0.0000	(0.6097)	(0.0672)	0.0000	1	(0.6769)	01/06/2025
600268.SH	12/10/2024	SDB3260487332	3,400.00	0.9484	3,195.07	3,224.47	0.0000	4.5800	50.0000	0.0000	(0.4065)	(0.0448)	0.0000	1	(0.4513)	01/06/2025
600268.SH	12/10/2024	SDB3260487332	2,200.00	0.9484	2,067.40	2,086.43	0.0000	4.5800	50.0000	0.0000	(0.2630)	(0.0290)	0.0000	1	(0.2920)	01/06/2025
600268.SH	12/10/2024	SDB3260487332	16,900.00	0.9484	15,881.37	16,027.54	0.0000	4.5800	50.0000	0.0000	(0.2205)	(0.2226)	0.0000	1	(2.2431)	01/06/2025
600268.SH	12/10/2024	SDB3260487332	5,200.00	0.9484	4,886.58	4,931.55	0.0000	4.5800	50.0000	0.0000	(0.6217)	(0.0685)	0.0000	1	(0.6902)	01/06/2025
600268.SH	12/10/2024	SDB3260487332	10,300.00	0.9484	9,679.18	9,768.26	0.0000	4.5800	50.0000	0.0000	(1.2314)	(0.1357)	0.0000	1	(1.3671)	01/06/2025
600268.SH	12/10/2024	SDB3260487332	9,300.00	0.9484	8,739.45	8,819.89	0.0000	4.5800	50.0000	0.0000	(1.1119)	(0.1225)	0.0000	1	(1.2344)	01/06/2025
600268.SH	12/10/2024	SDB3260487332	1,000.00	0.9484	939.73	948.38	0.0000	4.5800	50.0000	0.0000	(0.1196)	(0.0132)	0.0000	1	(0.1327)	01/06/2025
600268.SH	12/10/2024	SDB3260487332	2,700.00	0.9484	2,537.26	2,560.61	0.0000	4.5800	50.0000	0.0000	(0.3228)	(0.0356)	0.0000	1	(0.3584)	01/06/2025
600268.SH	12/10/2024	SDB3260487332	1,900.00	0.9484	1,785.48	1,801.91	0.0000	4.5800	50.0000	0.0000	(0.2272)	(0.0250)	0.0000	1	(0.2522)	01/06/2025
600268.SH	12/10/2024	SDB3260487332	4,500.00	0.9484	4,228.77	4,267.69	0.0000	4.5800	50.0000	0.0000	(0.5380)	(0.0593)	0.0000	1	(0.5973)	01/06/2025
600268.SH	12/10/2024	SDB3260487332	1,800.00	0.9484	1,691.51	1,707.08	0.0000	4.5800	50.0000	0.0000	(0.2152)	(0.0237)	0.0000	1	(0.2389)	01/06/2025
600268.SH	12/10/2024	SDB3260487332	14,300.00	0.9484	13,438.08	13,561.76	0.0000	4.5800	50.0000	0.0000	(1.7096)	(0.1884)	0.0000	1	(1.8980)	01/06/2025
600268.SH	12/10/2024	SDB3260487332	4,000.00	0.9484	3,758.90	3,793.50	0.0000	4.5800	50.0000	0.0000	(0.4782)	(0.0527)	0.0000	1	(0.5309)	01/06/2025
600268.SH	12/10/2024	SDB3260487332	200.00	0.9484	187.95	189.68	0.0000	4.5800	50.0000	0.0000	(0.0239)	(0.0026)	0.0000	1	(0.0265)	01/06/2025
600268.SH	12/10/2024	SDB3260487332	500.00	0.9484	469.86	474.19	0.0000	4.5800	50.0000	0.0000	(0.0598)	(0.0066)	0.0000	1	(0.0664)	01/06/2025
600268.SH	12/10/2024	SDB3260487332	3,000.00	0.9484	2,819.18	2,845.13	0.0000	4.5800	50.0000	0.0000	(0.3587)	(0.0395)	0.0000	1	(0.3982)	01/06/2025
600268.SH	12/10/2024	SDB3260487332	7,600.00	0.9484	7,141.92	7,207.65	0.0000	4.5800	50.0000	0.0000	(0.9086)	(0.1001)	0.0000	1	(1.0087)	01/06/2025
600268.SH	12/09/2024	SDB3260487332	100.00	0.9499	95.26	94.99	0.0000	4.5800	50.0000	0.0000	(0.0121)	(0.0013)	0.0000	1	(0.0134)	01/06/2025
600268.SH	12/09/2024	SDB3260487332	100.00	0.9499	93.97	94.99	0.0000	4.5800	50.0000	0.0000	(0.0120)	(0.0013)	0.0000	1	(0.0133)	01/06/2025
600268.SH	12/09/2024	SDB3260487332	100.00	0.9499	93.97	94.99	0.0000	4.5800	50.0000	0.0000	(0.0120)	(0.0013)	0.0000	1	(0.0133)	01/06/2025
600268.SH	12/09/2024	SDB3260487332	3,600.00	0.9499	3,383.01	3,419.63	0.0000	4.5800	50.0000	0.0000	(0.4304)	(0.0475)	0.0000	1	(0.4779)	01/06/2025
600268.SH	12/09/2024	SDB3260487332	9,100.00	0.9499	8,551.51	8,644.06	0.0000	4.5800	50.0000	0.0000	(1.0879)	(0.1201)	0.0000	1	(1.2080)	01/06/2025
600268.SH	12/09/2024	SDB3260487332	1,600.00	0.9499	1,503.56	1,519.84	0.0000	4.5800	50.0000	0.0000	(0.1913)	(0.0211)	0.0000	1	(0.2124)	01/06/2025
600268.SH	12/09/2024	SDB3260487332	200.00	0.9499	187.95	189.98	0.0000	4.5800	50.0000	0.0000	(0.0239)	(0.0026)	0.0000	1	(0.0265)	01/06/2025
600268.SH	12/09/2024	SDB3260487332	2,900.00	0.9499	2,725.21	2,754.70	0.0000	4.5800	50.0000	0.0000	(0.3467)	(0.0383)	0.0000	1	(0.3850)	01/06/2025
600268.SH	12/09/2024	SDB3260487332	2,200.00	0.9499	2,067.40	2,089.77	0.0000	4.5800	50.0000	0.0000	(0.2630)	(0.0290)	0.0000	1	(0.2920)	01/06/2025
600268.SH	12/09/2024	SDB3260487332	6,600.00	0.9499	6,202.19	6,269.32	0.0000	4.5800	50.0000	0.0000	(0.7891)	(0.0871)	0.0000	1	(0.8761)	01/06/2025
600268.SH	12/09/2024	SDB3260487332	11,220.00	0.9499	10,543.73	10,657.84	0.0000	4.5800	50.0000	0.0000	(1.3414)	(0.1480)	0.0000	1	(1.4894)	01/06/2025
600268.SH	12/09/2024	SDB3260487332	29,100.00	0.9499	27,346.03	27,642.00	0.0000	4.5800	50.0000	0.0000	(3.4790)	(0.3839)	0.0000	1	(3.8629)	01/06/2025
600268.SH	12/09/2024	SDB3260487332	2,100.00	0.9499	1,973.42	1,994.78	0.0000	4.5800	50.0000	0.0000	(0.2511)	(0.0277)	0.0000	1	(0.2788)	01/06/2025
600268.SH	12/09/2024	SDB3260487332	3,600.00	0.9499	3,383.01	3,419.63	0.0000	4.5800	50.0000	0.0000	(0.4304)	(0.0475)	0.0000	1	(0.4779)	01/06/2025
600268.SH	12/09/2024	SDB3260487332	7,600.00	0.9499	7,141.92	7,219.22	0.0000	4.5800	50.0000	0.0000	(0.9086)	(0.1003)	0.0000	1	(1.0089)	01/06/2025
600268.SH	12/09/2024	SDB3260487332	800.00	0.9499	751.78	759.92	0.0000	4.5800	50.0000	0.0000	(0.0956)	(0.0106)	0.0000	1	(0.1062)	01/06/2025
600268.SH	12/09/2024	SDB3260487332	3,500.00	0.9499	3,289.04	3,324.64	0.0000	4.5800	50.0000	0.0000	(0.4184)	(0.0462)	0.0000	1	(0.4646)	01/06/2025
600268.SH	12/09/2024	SDB3260487332	3,500.00	0.9499	3,289.04	3,324.64	0.0000	4.5800	50.0000	0.0000	(0.4184)	(0.0462)	0.0000	1	(0.4646)	01/06/2025
600268.SH	12/09/2024	SDB3260487332	8,400.00	0.9499	7,893.70	7,979.13	0.0000	4.5800	50.0000	0.0000	(0.1043)	(0.1108)	0.0000	1	(1.1151)	01/06/2025
600268.SH	12/09/2024	SDB3260487332	3,900.00	0.9499	3,664.93	3,704.60	0.0000	4.5800	50.0000	0.0000	(0.4663)	(0.0515)	0.0000	1	(0.5177)	01/06/2025
600268.SH	12/09/2024	SDB3260487332	6,800.00	0.9499	6,390.14	6,459.30	0.0000	4.5800	50.0000	0.0000	(0.8130)	(0.0897)	0.0000	1	(0.9027)	01/06/2025
600268.SH	12/09/2024	SDB3260487332	100.00	0.9499	93.97	94.99	0.0000	4.5800	50.0000	0.0000	(0.0120)	(0.0013)	0.0000	1	(0.0133)	01/06/2025
600268.SH	12/09/2024	SDB3260487332	500.00	0.9499	469.86	474.95	0.0000	4.5800	50.0000	0.0000	(0.0598)	(0.0066)	0.0000	1	(0.0664)	01/06/2025
600268.SH	12/09/2024	SDB3260487332	3,200.00	0.9499	3,007.12	3,039.67	0.0000	4.5800	50.0000	0.0000	(0.3826)	(0.0422)	0.0000	1	(0.4248)	01/06/2025
600268.SH	12/09/2024	SDB3260487332	8,500.00	0.9499	7,987.67	8,074.12	0.0000	4.5800	50.0000	0.0000	(1.0162)	(0.1121)	0.0000	1	(1.1283)	01/06/2025
600268.SH	12/09/2024	SDB3260487332	3,000.00	0.9499	2,819.18	2,849.69	0.0000	4.5800	50.0000	0.0000	(0.3587)	(0.0396)	0.0000	1	(0.3982)	01/06/2025
600268.SH	12/09/2024	SDB3260487332	8,800.00	0.9499	8,269.59	8,359.09	0.0000	4.5800	50.0000	0.0000	(1.0521)	(0.1161)	0.0000	1	(1.1682)	01/06/2025
600268.SH	12/09/2024	SDB3260487332	5,100.00	0.9499	4,792.60	4,844.47	0.0000	4.5800	50.0000	0.0000	(0.6097)	(0.0673)	0.0000	1	(0.6770)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GUODIAN NANJING AUTOMATION CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600268.SH	12/09/2024	SDB3260487332	3,400.00	0.9499	3,195.07	3,229.65	0.0000	4.5800	50.0000	0.0000	(0.4065)	(0.0449)	0.0000	1	(0.4513)	01/06/2025
600268.SH	12/09/2024	SDB3260487332	2,200.00	0.9499	2,067.40	2,089.77	0.0000	4.5800	50.0000	0.0000	(0.2630)	(0.0290)	0.0000	1	(0.2920)	01/06/2025
600268.SH	12/09/2024	SDB3260487332	16,900.00	0.9499	15,881.37	16,053.26	0.0000	4.5800	50.0000	0.0000	(2.0205)	(0.2230)	0.0000	1	(2.2434)	01/06/2025
600268.SH	12/09/2024	SDB3260487332	5,200.00	0.9499	4,886.58	4,939.46	0.0000	4.5800	50.0000	0.0000	(0.6217)	(0.0686)	0.0000	1	(0.6903)	01/06/2025
600268.SH	12/09/2024	SDB3260487332	10,300.00	0.9499	9,679.18	9,783.94	0.0000	4.5800	50.0000	0.0000	(1.2314)	(0.1359)	0.0000	1	(1.3673)	01/06/2025
600268.SH	12/09/2024	SDB3260487332	9,300.00	0.9499	8,739.45	8,834.04	0.0000	4.5800	50.0000	0.0000	(1.1119)	(0.1227)	0.0000	1	(1.2345)	01/06/2025
600268.SH	12/09/2024	SDB3260487332	1,000.00	0.9499	939.73	949.90	0.0000	4.5800	50.0000	0.0000	(0.1196)	(0.0132)	0.0000	1	(0.1327)	01/06/2025
600268.SH	12/09/2024	SDB3260487332	2,700.00	0.9499	2,537.26	2,564.72	0.0000	4.5800	50.0000	0.0000	(0.3228)	(0.0356)	0.0000	1	(0.3584)	01/06/2025
600268.SH	12/09/2024	SDB3260487332	1,900.00	0.9499	1,785.48	1,804.80	0.0000	4.5800	50.0000	0.0000	(0.2272)	(0.0251)	0.0000	1	(0.2522)	01/06/2025
600268.SH	12/09/2024	SDB3260487332	4,500.00	0.9499	4,228.77	4,274.54	0.0000	4.5800	50.0000	0.0000	(0.5380)	(0.0594)	0.0000	1	(0.5974)	01/06/2025
600268.SH	12/09/2024	SDB3260487332	1,800.00	0.9499	1,691.51	1,709.81	0.0000	4.5800	50.0000	0.0000	(0.2152)	(0.0237)	0.0000	1	(0.2389)	01/06/2025
600268.SH	12/09/2024	SDB3260487332	14,300.00	0.9499	13,438.08	13,583.53	0.0000	4.5800	50.0000	0.0000	(1.7096)	(0.1887)	0.0000	1	(1.8983)	01/06/2025
600268.SH	12/09/2024	SDB3260487332	4,000.00	0.9499	3,758.90	3,799.59	0.0000	4.5800	50.0000	0.0000	(0.4782)	(0.0528)	0.0000	1	(0.5310)	01/06/2025
600268.SH	12/09/2024	SDB3260487332	200.00	0.9499	187.95	189.98	0.0000	4.5800	50.0000	0.0000	(0.0239)	(0.0026)	0.0000	1	(0.0265)	01/06/2025
600268.SH	12/09/2024	SDB3260487332	500.00	0.9499	469.86	474.95	0.0000	4.5800	50.0000	0.0000	(0.0598)	(0.0066)	0.0000	1	(0.0664)	01/06/2025
600268.SH	12/09/2024	SDB3260487332	3,000.00	0.9499	2,819.18	2,849.69	0.0000	4.5800	50.0000	0.0000	(0.3587)	(0.0396)	0.0000	1	(0.3982)	01/06/2025
600268.SH	12/09/2024	SDB3260487332	7,600.00	0.9499	7,141.92	7,219.22	0.0000	4.5800	50.0000	0.0000	(0.9086)	(0.1003)	0.0000	1	(1.0089)	01/06/2025
600268.SH	12/06/2024	SDB3260487332	100.00	0.9617	93.97	96.17	0.0000	4.5800	50.0000	0.0000	(0.0359)	(0.0040)	0.0000	3	(0.0399)	01/06/2025
600268.SH	12/06/2024	SDB3260487332	100.00	0.9617	93.97	96.17	0.0000	4.5800	50.0000	0.0000	(0.0359)	(0.0040)	0.0000	3	(0.0399)	01/06/2025
600268.SH	12/06/2024	SDB3260487332	3,600.00	0.9617	3,383.01	3,462.16	0.0000	4.5800	50.0000	0.0000	(1.2912)	(0.1443)	0.0000	3	(1.4354)	01/06/2025
600268.SH	12/06/2024	SDB3260487332	9,100.00	0.9617	8,551.51	8,751.56	0.0000	4.5800	50.0000	0.0000	(3.2638)	(0.3646)	0.0000	3	(3.6285)	01/06/2025
600268.SH	12/06/2024	SDB3260487332	1,600.00	0.9617	1,503.56	1,538.74	0.0000	4.5800	50.0000	0.0000	(0.5739)	(0.0641)	0.0000	3	(0.6380)	01/06/2025
600268.SH	12/06/2024	SDB3260487332	200.00	0.9617	187.95	192.34	0.0000	4.5800	50.0000	0.0000	(0.0717)	(0.0080)	0.0000	3	(0.0797)	01/06/2025
600268.SH	12/06/2024	SDB3260487332	2,900.00	0.9617	2,725.21	2,788.96	0.0000	4.5800	50.0000	0.0000	(1.0401)	(0.1162)	0.0000	3	(1.1563)	01/06/2025
600268.SH	12/06/2024	SDB3260487332	2,200.00	0.9617	2,067.40	2,115.76	0.0000	4.5800	50.0000	0.0000	(0.7891)	(0.0882)	0.0000	3	(0.8772)	01/06/2025
600268.SH	12/06/2024	SDB3260487332	6,600.00	0.9617	6,202.19	6,347.29	0.0000	4.5800	50.0000	0.0000	(2.3672)	(0.2645)	0.0000	3	(2.6316)	01/06/2025
600268.SH	12/06/2024	SDB3260487332	11,220.00	0.9617	10,543.73	10,790.39	0.0000	4.5800	50.0000	0.0000	(4.0242)	(0.4496)	0.0000	3	(4.4738)	01/06/2025
600268.SH	12/06/2024	SDB3260487332	29,100.00	0.9617	27,346.03	27,985.76	0.0000	4.5800	50.0000	0.0000	(10.4371)	(1.1661)	0.0000	3	(11.6031)	01/06/2025
600268.SH	12/06/2024	SDB3260487332	2,100.00	0.9617	1,973.42	2,019.59	0.0000	4.5800	50.0000	0.0000	(0.7532)	(0.0841)	0.0000	3	(0.8373)	01/06/2025
600268.SH	12/06/2024	SDB3260487332	3,600.00	0.9617	3,383.01	3,462.16	0.0000	4.5800	50.0000	0.0000	(1.2912)	(0.1443)	0.0000	3	(1.4354)	01/06/2025
600268.SH	12/06/2024	SDB3260487332	7,600.00	0.9617	7,141.92	7,309.00	0.0000	4.5800	50.0000	0.0000	(2.7258)	(0.3045)	0.0000	3	(3.0304)	01/06/2025
600268.SH	12/06/2024	SDB3260487332	800.00	0.9617	751.78	769.37	0.0000	4.5800	50.0000	0.0000	(0.2869)	(0.0321)	0.0000	3	(0.3190)	01/06/2025
600268.SH	12/06/2024	SDB3260487332	3,500.00	0.9617	3,289.04	3,365.99	0.0000	4.5800	50.0000	0.0000	(1.2553)	(0.1402)	0.0000	3	(1.3956)	01/06/2025
600268.SH	12/06/2024	SDB3260487332	3,500.00	0.9617	3,289.04	3,365.99	0.0000	4.5800	50.0000	0.0000	(1.2553)	(0.1402)	0.0000	3	(1.3956)	01/06/2025
600268.SH	12/06/2024	SDB3260487332	8,400.00	0.9617	7,893.70	8,078.36	0.0000	4.5800	50.0000	0.0000	(3.0128)	(0.3366)	0.0000	3	(3.3494)	01/06/2025
600268.SH	12/06/2024	SDB3260487332	3,900.00	0.9617	3,664.93	3,750.67	0.0000	4.5800	50.0000	0.0000	(1.3988)	(0.1563)	0.0000	3	(1.5551)	01/06/2025
600268.SH	12/06/2024	SDB3260487332	6,800.00	0.9617	6,390.14	6,539.63	0.0000	4.5800	50.0000	0.0000	(2.4389)	(0.2725)	0.0000	3	(2.7114)	01/06/2025
600268.SH	12/06/2024	SDB3260487332	100.00	0.9617	93.97	96.17	0.0000	4.5800	50.0000	0.0000	(0.0359)	(0.0040)	0.0000	3	(0.0399)	01/06/2025
600268.SH	12/06/2024	SDB3260487332	500.00	0.9617	469.86	480.86	0.0000	4.5800	50.0000	0.0000	(0.1793)	(0.0200)	0.0000	3	(0.1994)	01/06/2025
600268.SH	12/06/2024	SDB3260487332	3,200.00	0.9617	3,007.12	3,077.47	0.0000	4.5800	50.0000	0.0000	(1.1477)	(0.1282)	0.0000	3	(1.2759)	01/06/2025
600268.SH	12/06/2024	SDB3260487332	8,500.00	0.9617	7,987.67	8,174.53	0.0000	4.5800	50.0000	0.0000	(3.0486)	(0.3406)	0.0000	3	(3.3892)	01/06/2025
600268.SH	12/06/2024	SDB3260487332	3,000.00	0.9617	2,819.18	2,885.13	0.0000	4.5800	50.0000	0.0000	(1.0760)	(0.1202)	0.0000	3	(1.1962)	01/06/2025
600268.SH	12/06/2024	SDB3260487332	8,800.00	0.9617	8,269.59	8,463.05	0.0000	4.5800	50.0000	0.0000	(3.1562)	(0.3526)	0.0000	3	(3.5089)	01/06/2025
600268.SH	12/06/2024	SDB3260487332	5,100.00	0.9617	4,792.60	4,904.72	0.0000	4.5800	50.0000	0.0000	(1.8292)	(0.2044)	0.0000	3	(2.0335)	01/06/2025
600268.SH	12/06/2024	SDB3260487332	3,400.00	0.9617	3,195.07	3,269.81	0.0000	4.5800	50.0000	0.0000	(1.2195)	(0.1362)	0.0000	3	(1.3557)	01/06/2025
600268.SH	12/06/2024	SDB3260487332	2,200.00	0.9617	2,067.40	2,115.76	0.0000	4.5800	50.0000	0.0000	(0.7891)	(0.0882)	0.0000	3	(0.8772)	01/06/2025
600268.SH	12/06/2024	SDB3260487332	16,900.00	0.9617	15,881.37	16,252.90	0.0000	4.5800	50.0000	0.0000	(6.0614)	(0.6772)	0.0000	3	(6.7386)	01/06/2025
600268.SH	12/06/2024	SDB3260487332	5,200.00	0.9617	4,886.58	5,000.89	0.0000	4.5800	50.0000	0.0000	(1.8650)	(0.2084)	0.0000	3	(2.0734)	01/06/2025
600268.SH	12/06/2024	SDB3260487332	10,300.00	0.9617	9,679.18	9,905.61	0.0000	4.5800	50.0000	0.0000	(3.6942)	(0.4127)	0.0000	3	(4.1070)	01/06/2025
600268.SH	12/06/2024	SDB3260487332	9,300.00	0.9617	8,739.45	8,943.90	0.0000	4.5800	50.0000	0.0000	(3.3356)	(0.3727)	0.0000	3	(3.7082)	01/06/2025

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Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GUODIAN NANJING AUTOMATION CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600268.SH	12/06/2024	SDB3260487332	1,000.00	0.9617	939.73	961.71	0.0000	4.5800	50.0000	0.0000	(0.3587)	(0.0401)	0.0000	3	(0.3987)	01/06/2025
600268.SH	12/06/2024	SDB3260487332	2,700.00	0.9617	2,537.26	2,596.62	0.0000	4.5800	50.0000	0.0000	(0.9684)	(0.1082)	0.0000	3	(1.0766)	01/06/2025
600268.SH	12/06/2024	SDB3260487332	1,900.00	0.9617	1,785.48	1,827.25	0.0000	4.5800	50.0000	0.0000	(0.6815)	(0.0761)	0.0000	3	(0.7576)	01/06/2025
600268.SH	12/06/2024	SDB3260487332	4,500.00	0.9617	4,228.77	4,327.69	0.0000	4.5800	50.0000	0.0000	(1.6140)	(0.1803)	0.0000	3	(1.7943)	01/06/2025
600268.SH	12/06/2024	SDB3260487332	1,800.00	0.9617	1,691.51	1,731.08	0.0000	4.5800	50.0000	0.0000	(0.6456)	(0.0721)	0.0000	3	(0.7177)	01/06/2025
600268.SH	12/06/2024	SDB3260487332	14,300.00	0.9617	13,438.08	13,752.45	0.0000	4.5800	50.0000	0.0000	(5.1289)	(0.5730)	0.0000	3	(5.7019)	01/06/2025
600268.SH	12/06/2024	SDB3260487332	4,000.00	0.9617	3,758.90	3,846.84	0.0000	4.5800	50.0000	0.0000	(1.4346)	(0.1603)	0.0000	3	(1.5949)	01/06/2025
600268.SH	12/06/2024	SDB3260487332	200.00	0.9617	187.95	192.34	0.0000	4.5800	50.0000	0.0000	(0.0717)	(0.0080)	0.0000	3	(0.0797)	01/06/2025
600268.SH	12/06/2024	SDB3260487332	500.00	0.9617	469.86	480.86	0.0000	4.5800	50.0000	0.0000	(0.1793)	(0.0200)	0.0000	3	(0.1994)	01/06/2025
600268.SH	12/06/2024	SDB3260487332	3,000.00	0.9617	2,819.18	2,885.13	0.0000	4.5800	50.0000	0.0000	(1.0760)	(0.1202)	0.0000	3	(1.1962)	01/06/2025
600268.SH	12/06/2024	SDB3260487332	7,600.00	0.9617	7,141.92	7,309.00	0.0000	4.5800	50.0000	0.0000	(2.7258)	(0.3045)	0.0000	3	(3.0304)	01/06/2025
600268.SH	12/05/2024	SDB3260487332	100.00	0.9566	93.97	95.66	0.0000	4.5800	50.0000	0.0000	(0.0120)	(0.0013)	0.0000	1	(0.0133)	01/06/2025
600268.SH	12/05/2024	SDB3260487332	100.00	0.9566	93.97	95.66	0.0000	4.5800	50.0000	0.0000	(0.0120)	(0.0013)	0.0000	1	(0.0133)	01/06/2025
600268.SH	12/05/2024	SDB3260487332	3,600.00	0.9566	3,383.01	3,443.61	0.0000	4.5800	50.0000	0.0000	(0.4304)	(0.0478)	0.0000	1	(0.4782)	01/06/2025
600268.SH	12/05/2024	SDB3260487332	9,100.00	0.9566	8,551.51	8,704.67	0.0000	4.5800	50.0000	0.0000	(1.0879)	(0.1209)	0.0000	1	(1.2088)	01/06/2025
600268.SH	12/05/2024	SDB3260487332	1,600.00	0.9566	1,503.56	1,530.49	0.0000	4.5800	50.0000	0.0000	(0.1913)	(0.0213)	0.0000	1	(0.2125)	01/06/2025
600268.SH	12/05/2024	SDB3260487332	200.00	0.9566	187.95	191.31	0.0000	4.5800	50.0000	0.0000	(0.0239)	(0.0027)	0.0000	1	(0.0266)	01/06/2025
600268.SH	12/05/2024	SDB3260487332	2,900.00	0.9566	2,725.21	2,774.02	0.0000	4.5800	50.0000	0.0000	(0.3467)	(0.0385)	0.0000	1	(0.3852)	01/06/2025
600268.SH	12/05/2024	SDB3260487332	2,200.00	0.9566	2,067.40	2,104.43	0.0000	4.5800	50.0000	0.0000	(0.2630)	(0.0292)	0.0000	1	(0.2922)	01/06/2025
600268.SH	12/05/2024	SDB3260487332	6,600.00	0.9566	6,202.19	6,313.28	0.0000	4.5800	50.0000	0.0000	(0.7891)	(0.0877)	0.0000	1	(0.8767)	01/06/2025
600268.SH	12/05/2024	SDB3260487332	11,220.00	0.9566	10,543.73	10,732.57	0.0000	4.5800	50.0000	0.0000	(1.3414)	(0.1491)	0.0000	1	(1.4905)	01/06/2025
600268.SH	12/05/2024	SDB3260487332	29,100.00	0.9566	27,346.03	27,835.81	0.0000	4.5800	50.0000	0.0000	(3.4790)	(0.3866)	0.0000	1	(3.8656)	01/06/2025
600268.SH	12/05/2024	SDB3260487332	2,100.00	0.9566	1,973.42	2,008.77	0.0000	4.5800	50.0000	0.0000	(0.2511)	(0.0279)	0.0000	1	(0.2790)	01/06/2025
600268.SH	12/05/2024	SDB3260487332	3,600.00	0.9566	3,383.01	3,443.61	0.0000	4.5800	50.0000	0.0000	(0.4304)	(0.0478)	0.0000	1	(0.4782)	01/06/2025
600268.SH	12/05/2024	SDB3260487332	7,600.00	0.9566	7,141.92	7,269.83	0.0000	4.5800	50.0000	0.0000	(0.9086)	(0.1010)	0.0000	1	(1.0096)	01/06/2025
600268.SH	12/05/2024	SDB3260487332	800.00	0.9566	751.78	765.25	0.0000	4.5800	50.0000	0.0000	(0.0956)	(0.0106)	0.0000	1	(0.1063)	01/06/2025
600268.SH	12/05/2024	SDB3260487332	3,500.00	0.9566	3,289.04	3,347.95	0.0000	4.5800	50.0000	0.0000	(0.4184)	(0.0465)	0.0000	1	(0.4649)	01/06/2025
600268.SH	12/05/2024	SDB3260487332	3,500.00	0.9566	3,289.04	3,347.95	0.0000	4.5800	50.0000	0.0000	(0.4184)	(0.0465)	0.0000	1	(0.4649)	01/06/2025
600268.SH	12/05/2024	SDB3260487332	8,400.00	0.9566	7,893.70	8,035.08	0.0000	4.5800	50.0000	0.0000	(1.0043)	(0.1116)	0.0000	1	(1.1159)	01/06/2025
600268.SH	12/05/2024	SDB3260487332	3,900.00	0.9566	3,664.93	3,730.57	0.0000	4.5800	50.0000	0.0000	(0.4663)	(0.0518)	0.0000	1	(0.5181)	01/06/2025
600268.SH	12/05/2024	SDB3260487332	6,800.00	0.9566	6,390.14	6,504.59	0.0000	4.5800	50.0000	0.0000	(0.8130)	(0.0903)	0.0000	1	(0.9033)	01/06/2025
600268.SH	12/05/2024	SDB3260487332	100.00	0.9566	93.97	95.66	0.0000	4.5800	50.0000	0.0000	(0.0120)	(0.0013)	0.0000	1	(0.0133)	01/06/2025
600268.SH	12/05/2024	SDB3260487332	500.00	0.9566	469.86	478.28	0.0000	4.5800	50.0000	0.0000	(0.0598)	(0.0066)	0.0000	1	(0.0664)	01/06/2025
600268.SH	12/05/2024	SDB3260487332	3,200.00	0.9566	3,007.12	3,060.98	0.0000	4.5800	50.0000	0.0000	(0.3826)	(0.0425)	0.0000	1	(0.4251)	01/06/2025
600268.SH	12/05/2024	SDB3260487332	8,500.00	0.9566	7,987.67	8,130.73	0.0000	4.5800	50.0000	0.0000	(1.0162)	(0.1129)	0.0000	1	(1.1291)	01/06/2025
600268.SH	12/05/2024	SDB3260487332	3,000.00	0.9566	2,819.18	2,869.67	0.0000	4.5800	50.0000	0.0000	(0.3587)	(0.0399)	0.0000	1	(0.3985)	01/06/2025
600268.SH	12/05/2024	SDB3260487332	8,800.00	0.9566	8,269.59	8,417.70	0.0000	4.5800	50.0000	0.0000	(1.0521)	(0.1169)	0.0000	1	(1.1690)	01/06/2025
600268.SH	12/05/2024	SDB3260487332	5,100.00	0.9566	4,792.60	4,878.44	0.0000	4.5800	50.0000	0.0000	(0.6097)	(0.0678)	0.0000	1	(0.6775)	01/06/2025
600268.SH	12/05/2024	SDB3260487332	3,400.00	0.9566	3,195.07	3,252.29	0.0000	4.5800	50.0000	0.0000	(0.4065)	(0.0452)	0.0000	1	(0.4517)	01/06/2025
600268.SH	12/05/2024	SDB3260487332	2,200.00	0.9566	2,067.40	2,104.43	0.0000	4.5800	50.0000	0.0000	(0.2630)	(0.0292)	0.0000	1	(0.2922)	01/06/2025
600268.SH	12/05/2024	SDB3260487332	16,900.00	0.9566	15,881.37	16,165.81	0.0000	4.5800	50.0000	0.0000	(2.2205)	(0.2245)	0.0000	1	(2.2450)	01/06/2025
600268.SH	12/05/2024	SDB3260487332	5,200.00	0.9566	4,886.58	4,974.10	0.0000	4.5800	50.0000	0.0000	(0.6217)	(0.0691)	0.0000	1	(0.6908)	01/06/2025
600268.SH	12/05/2024	SDB3260487332	10,300.00	0.9566	9,679.18	9,852.54	0.0000	4.5800	50.0000	0.0000	(1.2314)	(0.1368)	0.0000	1	(1.3682)	01/06/2025
600268.SH	12/05/2024	SDB3260487332	9,300.00	0.9566	8,739.45	8,895.98	0.0000	4.5800	50.0000	0.0000	(1.1119)	(0.1236)	0.0000	1	(1.2354)	01/06/2025
600268.SH	12/05/2024	SDB3260487332	1,000.00	0.9566	939.73	956.56	0.0000	4.5800	50.0000	0.0000	(0.1196)	(0.0133)	0.0000	1	(0.1328)	01/06/2025
600268.SH	12/05/2024	SDB3260487332	2,700.00	0.9566	2,537.26	2,582.70	0.0000	4.5800	50.0000	0.0000	(0.3228)	(0.0359)	0.0000	1	(0.3587)	01/06/2025
600268.SH	12/05/2024	SDB3260487332	1,900.00	0.9566	1,785.48	1,817.46	0.0000	4.5800	50.0000	0.0000	(0.2272)	(0.0252)	0.0000	1	(0.2524)	01/06/2025
600268.SH	12/05/2024	SDB3260487332	4,500.00	0.9566	4,228.77	4,304.51	0.0000	4.5800	50.0000	0.0000	(0.5380)	(0.0598)	0.0000	1	(0.5978)	01/06/2025
600268.SH	12/05/2024	SDB3260487332	1,800.00	0.9566	1,691.51	1,721.80	0.0000	4.5800	50.0000	0.0000	(0.2152)	(0.0239)	0.0000	1	(0.2391)	01/06/2025
600268.SH	12/05/2024	SDB3260487332	14,300.00	0.9566	13,438.08	13,678.77	0.0000	4.5800	50.0000	0.0000	(1.7096)	(0.1900)	0.0000	1	(1.8996)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6



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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GUODIAN NANJING AUTOMATION CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600268.SH	12/05/2024	SDB3260487332	4,000.00	0.9566	3,758.90	3,826.23	0.0000	4.5800	50.0000	0.0000	(0.4782)	(0.0531)	0.0000	1	(0.5314)	01/06/2025
600268.SH	12/05/2024	SDB3260487332	200.00	0.9566	187.95	191.31	0.0000	4.5800	50.0000	0.0000	(0.0239)	(0.0027)	0.0000	1	(0.0266)	01/06/2025
600268.SH	12/05/2024	SDB3260487332	500.00	0.9566	469.86	478.28	0.0000	4.5800	50.0000	0.0000	(0.0598)	(0.0066)	0.0000	1	(0.0664)	01/06/2025
600268.SH	12/05/2024	SDB3260487332	3,000.00	0.9566	2,819.18	2,869.67	0.0000	4.5800	50.0000	0.0000	(0.3587)	(0.0399)	0.0000	1	(0.3985)	01/06/2025
600268.SH	12/05/2024	SDB3260487332	7,600.00	0.9566	7,141.92	7,269.83	0.0000	4.5800	50.0000	0.0000	(0.9086)	(0.1010)	0.0000	1	(1.0096)	01/06/2025
600268.SH	12/04/2024	SDB3260487332	100.00	0.9397	93.97	93.97	0.0000	4.5800	50.0000	0.0000	(0.0120)	(0.0013)	0.0000	1	(0.0133)	01/06/2025
600268.SH	12/04/2024	SDB3260487332	100.00	0.9397	93.97	93.97	0.0000	4.5800	50.0000	0.0000	(0.0120)	(0.0013)	0.0000	1	(0.0133)	01/06/2025
600268.SH	12/04/2024	SDB3260487332	3,600.00	0.9397	3,383.01	3,383.01	0.0000	4.5800	50.0000	0.0000	(0.4304)	(0.0470)	0.0000	1	(0.4774)	01/06/2025
600268.SH	12/04/2024	SDB3260487332	9,100.00	0.9397	8,551.51	8,551.51	0.0000	4.5800	50.0000	0.0000	(1.0879)	(0.1188)	0.0000	1	(1.2067)	01/06/2025
600268.SH	12/04/2024	SDB3260487332	1,800.00	0.9397	1,503.56	1,503.56	0.0000	4.5800	50.0000	0.0000	(0.1913)	(0.0209)	0.0000	1	(0.2122)	01/06/2025
600268.SH	12/04/2024	SDB3260487332	200.00	0.9397	187.95	187.95	0.0000	4.5800	50.0000	0.0000	(0.0239)	(0.0026)	0.0000	1	(0.0265)	01/06/2025
600268.SH	12/04/2024	SDB3260487332	2,900.00	0.9397	2,725.21	2,725.21	0.0000	4.5800	50.0000	0.0000	(0.3467)	(0.0379)	0.0000	1	(0.3846)	01/06/2025
600268.SH	12/04/2024	SDB3260487332	2,200.00	0.9397	2,067.40	2,067.40	0.0000	4.5800	50.0000	0.0000	(0.2630)	(0.0287)	0.0000	1	(0.2917)	01/06/2025
600268.SH	12/04/2024	SDB3260487332	6,600.00	0.9397	6,202.19	6,202.19	0.0000	4.5800	50.0000	0.0000	(0.7891)	(0.0861)	0.0000	1	(0.8752)	01/06/2025
600268.SH	12/04/2024	SDB3260487332	11,220.00	0.9397	10,543.73	10,543.73	0.0000	4.5800	50.0000	0.0000	(1.3414)	(0.1464)	0.0000	1	(1.4878)	01/06/2025
600268.SH	12/04/2024	SDB3260487332	29,100.00	0.9397	27,346.03	27,346.03	0.0000	4.5800	50.0000	0.0000	(3.4798)	(0.3798)	0.0000	1	(3.8588)	01/06/2025
600268.SH	12/04/2024	SDB3260487332	2,100.00	0.9397	1,973.42	1,973.42	0.0000	4.5800	50.0000	0.0000	(0.2511)	(0.0274)	0.0000	1	(0.2785)	01/06/2025
600268.SH	12/04/2024	SDB3260487332	3,600.00	0.9397	3,383.01	3,383.01	0.0000	4.5800	50.0000	0.0000	(0.4304)	(0.0470)	0.0000	1	(0.4774)	01/06/2025
600268.SH	12/04/2024	SDB3260487332	7,600.00	0.9397	7,141.92	7,141.92	0.0000	4.5800	50.0000	0.0000	(0.9086)	(0.0992)	0.0000	1	(1.0078)	01/06/2025
600268.SH	12/04/2024	SDB3260487332	800.00	0.9397	751.78	751.78	0.0000	4.5800	50.0000	0.0000	(0.0956)	(0.0104)	0.0000	1	(0.1061)	01/06/2025
600268.SH	12/04/2024	SDB3260487332	3,500.00	0.9397	3,289.04	3,289.04	0.0000	4.5800	50.0000	0.0000	(0.4184)	(0.0457)	0.0000	1	(0.4641)	01/06/2025
600268.SH	12/04/2024	SDB3260487332	3,500.00	0.9397	3,289.04	3,289.04	0.0000	4.5800	50.0000	0.0000	(0.4184)	(0.0457)	0.0000	1	(0.4641)	01/06/2025
600268.SH	12/04/2024	SDB3260487332	8,400.00	0.9397	7,893.70	7,893.70	0.0000	4.5800	50.0000	0.0000	(1.0043)	(0.1096)	0.0000	1	(1.1139)	01/06/2025
600268.SH	12/04/2024	SDB3260487332	3,900.00	0.9397	3,664.93	3,664.93	0.0000	4.5800	50.0000	0.0000	(0.4663)	(0.0509)	0.0000	1	(0.5172)	01/06/2025
600268.SH	12/04/2024	SDB3260487332	6,800.00	0.9397	6,390.14	6,390.14	0.0000	4.5800	50.0000	0.0000	(0.8130)	(0.0888)	0.0000	1	(0.9017)	01/06/2025
600268.SH	12/04/2024	SDB3260487332	100.00	0.9397	93.97	93.97	0.0000	4.5800	50.0000	0.0000	(0.0120)	(0.0013)	0.0000	1	(0.0133)	01/06/2025
600268.SH	12/04/2024	SDB3260487332	500.00	0.9397	469.86	469.86	0.0000	4.5800	50.0000	0.0000	(0.0598)	(0.0065)	0.0000	1	(0.0663)	01/06/2025
600268.SH	12/04/2024	SDB3260487332	3,200.00	0.9397	3,007.12	3,007.12	0.0000	4.5800	50.0000	0.0000	(0.3826)	(0.0418)	0.0000	1	(0.4243)	01/06/2025
600268.SH	12/04/2024	SDB3260487332	8,500.00	0.9397	7,987.67	7,987.67	0.0000	4.5800	50.0000	0.0000	(1.0162)	(0.1109)	0.0000	1	(1.1271)	01/06/2025
600268.SH	12/04/2024	SDB3260487332	3,000.00	0.9397	2,819.18	2,819.18	0.0000	4.5800	50.0000	0.0000	(0.3587)	(0.0392)	0.0000	1	(0.3978)	01/06/2025
600268.SH	12/04/2024	SDB3260487332	8,800.00	0.9397	8,269.59	8,269.59	0.0000	4.5800	50.0000	0.0000	(1.0521)	(0.1149)	0.0000	1	(1.1669)	01/06/2025
600268.SH	12/04/2024	SDB3260487332	5,100.00	0.9397	4,792.60	4,792.60	0.0000	4.5800	50.0000	0.0000	(0.6097)	(0.0666)	0.0000	1	(0.6763)	01/06/2025
600268.SH	12/04/2024	SDB3260487332	3,400.00	0.9397	3,195.07	3,195.07	0.0000	4.5800	50.0000	0.0000	(0.4065)	(0.0444)	0.0000	1	(0.4509)	01/06/2025
600268.SH	12/04/2024	SDB3260487332	2,200.00	0.9397	2,067.40	2,067.40	0.0000	4.5800	50.0000	0.0000	(0.2630)	(0.0287)	0.0000	1	(0.2917)	01/06/2025
600268.SH	12/04/2024	SDB3260487332	16,900.00	0.9397	15,881.37	15,881.37	0.0000	4.5800	50.0000	0.0000	(2.0205)	(0.2206)	0.0000	1	(2.2410)	01/06/2025
600268.SH	12/04/2024	SDB3260487332	5,200.00	0.9397	4,886.58	4,886.58	0.0000	4.5800	50.0000	0.0000	(0.6217)	(0.0679)	0.0000	1	(0.6896)	01/06/2025
600268.SH	12/04/2024	SDB3260487332	10,300.00	0.9397	9,679.18	9,679.18	0.0000	4.5800	50.0000	0.0000	(1.2314)	(0.1344)	0.0000	1	(1.3658)	01/06/2025
600268.SH	12/04/2024	SDB3260487332	9,300.00	0.9397	8,739.45	8,739.45	0.0000	4.5800	50.0000	0.0000	(1.1119)	(0.1214)	0.0000	1	(1.2332)	01/06/2025
600268.SH	12/04/2024	SDB3260487332	1,000.00	0.9397	939.73	939.73	0.0000	4.5800	50.0000	0.0000	(0.1196)	(0.0131)	0.0000	1	(0.1326)	01/06/2025
600268.SH	12/04/2024	SDB3260487332	2,700.00	0.9397	2,537.26	2,537.26	0.0000	4.5800	50.0000	0.0000	(0.3228)	(0.0352)	0.0000	1	(0.3580)	01/06/2025
600268.SH	12/04/2024	SDB3260487332	1,900.00	0.9397	1,785.48	1,785.48	0.0000	4.5800	50.0000	0.0000	(0.2272)	(0.0248)	0.0000	1	(0.2520)	01/06/2025
600268.SH	12/04/2024	SDB3260487332	4,500.00	0.9397	4,228.77	4,228.77	0.0000	4.5800	50.0000	0.0000	(0.5380)	(0.0587)	0.0000	1	(0.5967)	01/06/2025
600268.SH	12/04/2024	SDB3260487332	1,800.00	0.9397	1,691.51	1,691.51	0.0000	4.5800	50.0000	0.0000	(0.2152)	(0.0235)	0.0000	1	(0.2387)	01/06/2025
600268.SH	12/04/2024	SDB3260487332	14,300.00	0.9397	13,438.08	13,438.08	0.0000	4.5800	50.0000	0.0000	(1.7096)	(0.1866)	0.0000	1	(1.8963)	01/06/2025
600268.SH	12/04/2024	SDB3260487332	4,000.00	0.9397	3,758.90	3,758.90	0.0000	4.5800	50.0000	0.0000	(0.4782)	(0.0522)	0.0000	1	(0.5304)	01/06/2025
600268.SH	12/04/2024	SDB3260487332	200.00	0.9397	187.95	187.95	0.0000	4.5800	50.0000	0.0000	(0.0239)	(0.0026)	0.0000	1	(0.0265)	01/06/2025
600268.SH	12/04/2024	SDB3260487332	500.00	0.9397	469.86	469.86	0.0000	4.5800	50.0000	0.0000	(0.0598)	(0.0065)	0.0000	1	(0.0663)	01/06/2025
600268.SH	12/04/2024	SDB3260487332	3,000.00	0.9397	2,819.18	2,819.18	0.0000	4.5800	50.0000	0.0000	(0.3587)	(0.0392)	0.0000	1	(0.3978)	01/06/2025
600268.SH	12/04/2024	SDB3260487332	7,600.00	0.9397	7,141.92	7,141.92	0.0000	4.5800	50.0000	0.0000	(0.9086)	(0.0992)	0.0000	1	(1.0078)	01/06/2025
TOTAL GUODIAN NANJING AUTOMATION CO., LTD CMN CLASS A SERIES NORTHBOUND												(892.2482)	(101.1689)	0.0000	(993.4172)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GUOSHENG FINANCIAL HOLDING INC. CMN CLASS A SERIES NORTHBOUND																
002670.ZK	12/04/2024	SDB3261097770	200.00	1.7689	353.78	353.78	0.0000	4.5800	50.0000	0.0000	(0.0450)	(0.0049)	0.0000	1	(0.0499)	01/06/2025
002670.ZK	12/04/2024	SDB3261097770	400.00	1.7689	707.56	707.56	0.0000	4.5800	50.0000	0.0000	(0.0900)	(0.0098)	0.0000	1	(0.0998)	01/06/2025
002670.ZK	12/04/2024	SDB3261097770	100.00	1.7689	176.89	176.89	0.0000	4.5800	50.0000	0.0000	(0.0225)	(0.0025)	0.0000	1	(0.0250)	01/06/2025
002670.ZK	12/04/2024	SDB3261097770	100.00	1.7689	176.89	176.89	0.0000	4.5800	50.0000	0.0000	(0.0225)	(0.0025)	0.0000	1	(0.0250)	01/06/2025
002670.ZK	12/04/2024	SDB3261097770	2,400.00	1.7689	4,245.35	4,245.35	0.0000	4.5800	50.0000	0.0000	(0.5401)	(0.0590)	0.0000	1	(0.5991)	01/06/2025
002670.ZK	12/04/2024	SDB3261097770	3,200.00	1.7689	5,660.47	5,660.47	0.0000	4.5800	50.0000	0.0000	(0.7201)	(0.0786)	0.0000	1	(0.7988)	01/06/2025
TOTAL GUOSHENG FINANCIAL HOLDING INC. CMN CLASS A SERIES NORTHBOUND												(1.4403)	(0.1572)	0.0000	(1.5975)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GUOTAI JUNAN SECURITIES CO. LTD CMN CLASS A SERIES NORTHBOUND																
601211.SH	01/03/2025	SDB3262867373	14,100.00	2.6226	37,680.12	36,978.86	0.0000	4.3300	50.0000	0.0000	(13.5962)	(1.5408)	0.0000	3	(15.1370)	01/06/2025
601211.SH	01/03/2025	SDB3262867373	100.00	2.6226	263.97	262.26	0.0000	4.3300	50.0000	0.0000	(0.0952)	(0.0109)	0.0000	3	(0.1062)	01/06/2025
601211.SH	01/03/2025	SDB3262867373	2,400.00	2.6226	6,439.02	6,294.27	0.0000	4.3300	50.0000	0.0000	(2.3234)	(0.2623)	0.0000	3	(2.5857)	01/06/2025
601211.SH	01/03/2025	SDB3262867373	25,300.00	2.6226	66,300.83	66,352.13	0.0000	4.3300	50.0000	0.0000	(23.9235)	(2.7647)	0.0000	3	(26.6882)	01/06/2025
601211.SH	01/03/2025	SDB3262867373	200.00	2.6226	525.60	524.52	0.0000	4.3300	50.0000	0.0000	(0.1897)	(0.0219)	0.0000	3	(0.2115)	01/06/2025
601211.SH	01/03/2025	SDB3262867373	8,600.00	2.6226	22,572.26	22,554.48	0.0000	4.3300	50.0000	0.0000	(8.1448)	(0.9398)	0.0000	3	(9.0846)	01/06/2025
601211.SH	01/03/2025	SDB3262867373	3,100.00	2.6226	8,139.26	8,130.10	0.0000	4.3300	50.0000	0.0000	(2.9369)	(0.3388)	0.0000	3	(3.2757)	01/06/2025
601211.SH	01/03/2025	SDB3262867373	1,300.00	2.6226	3,404.98	3,409.40	0.0000	4.3300	50.0000	0.0000	(1.2286)	(0.1421)	0.0000	3	(1.3707)	01/06/2025
601211.SH	01/03/2025	SDB3262867373	2,300.00	2.6226	6,016.87	6,032.01	0.0000	4.3300	50.0000	0.0000	(2.1711)	(0.2513)	0.0000	3	(2.4224)	01/06/2025
601211.SH	01/03/2025	SDB3262867373	17,900.00	2.6226	46,826.97	46,944.79	0.0000	4.3300	50.0000	0.0000	(16.8967)	(1.9560)	0.0000	3	(18.8528)	01/06/2025
601211.SH	01/03/2025	SDB3262867373	500.00	2.6226	1,308.02	1,311.31	0.0000	4.3300	50.0000	0.0000	(0.4720)	(0.0546)	0.0000	3	(0.5266)	01/06/2025
601211.SH	01/03/2025	SDB3262867373	17,800.00	2.6226	46,565.37	46,682.53	0.0000	4.3300	50.0000	0.0000	(16.8023)	(1.9451)	0.0000	3	(18.7474)	01/06/2025
601211.SH	01/03/2025	SDB3262867373	2,000.00	2.6226	5,232.06	5,245.23	0.0000	4.3300	50.0000	0.0000	(1.8879)	(0.2186)	0.0000	3	(2.1065)	01/06/2025
601211.SH	01/03/2025	SDB3262867373	600.00	2.6226	1,569.62	1,573.57	0.0000	4.3300	50.0000	0.0000	(0.5664)	(0.0656)	0.0000	3	(0.6319)	01/06/2025
601211.SH	01/03/2025	SDB3262867373	3,600.00	2.6226	9,417.72	9,441.41	0.0000	4.3300	50.0000	0.0000	(3.3982)	(0.3934)	0.0000	3	(3.7916)	01/06/2025
601211.SH	01/03/2025	SDB3262867373	200.00	2.6226	523.21	524.52	0.0000	4.3300	50.0000	0.0000	(0.1888)	(0.0219)	0.0000	3	(0.2106)	01/06/2025
601211.SH	01/03/2025	SDB3262867373	4,200.00	2.6226	10,987.33	11,014.98	0.0000	4.3300	50.0000	0.0000	(3.9646)	(0.4590)	0.0000	3	(4.4236)	01/06/2025
601211.SH	01/02/2025	SDB3262867373	14,100.00	2.5947	37,680.12	36,584.76	0.0000	4.3300	50.0000	0.0000	(4.5321)	(0.5081)	0.0000	1	(5.0402)	01/06/2025
601211.SH	01/02/2025	SDB3262867373	100.00	2.5947	263.97	259.47	0.0000	4.3300	50.0000	0.0000	(0.0317)	(0.0036)	0.0000	1	(0.0354)	01/06/2025
601211.SH	01/02/2025	SDB3262867373	2,400.00	2.5947	6,439.02	6,227.19	0.0000	4.3300	50.0000	0.0000	(0.7745)	(0.0865)	0.0000	1	(0.8610)	01/06/2025
601211.SH	01/02/2025	SDB3262867373	25,300.00	2.5947	66,300.83	65,645.00	0.0000	4.3300	50.0000	0.0000	(7.9745)	(0.9117)	0.0000	1	(8.8863)	01/06/2025
601211.SH	01/02/2025	SDB3262867373	200.00	2.5947	525.60	518.93	0.0000	4.3300	50.0000	0.0000	(0.0632)	(0.0072)	0.0000	1	(0.0704)	01/06/2025
601211.SH	01/02/2025	SDB3262867373	8,600.00	2.5947	22,572.26	22,314.11	0.0000	4.3300	50.0000	0.0000	(2.7149)	(0.3099)	0.0000	1	(3.0249)	01/06/2025
601211.SH	01/02/2025	SDB3262867373	3,100.00	2.5947	8,139.26	8,043.46	0.0000	4.3300	50.0000	0.0000	(0.9790)	(0.1117)	0.0000	1	(1.0907)	01/06/2025
601211.SH	01/02/2025	SDB3262867373	1,300.00	2.5947	3,404.98	3,373.06	0.0000	4.3300	50.0000	0.0000	(0.4095)	(0.0468)	0.0000	1	(0.4564)	01/06/2025
601211.SH	01/02/2025	SDB3262867373	2,300.00	2.5947	6,016.87	5,967.73	0.0000	4.3300	50.0000	0.0000	(0.7237)	(0.0829)	0.0000	1	(0.8066)	01/06/2025
601211.SH	01/02/2025	SDB3262867373	17,900.00	2.5947	46,826.97	46,444.49	0.0000	4.3300	50.0000	0.0000	(5.6322)	(0.6451)	0.0000	1	(6.2773)	01/06/2025
601211.SH	01/02/2025	SDB3262867373	500.00	2.5947	1,308.02	1,297.33	0.0000	4.3300	50.0000	0.0000	(0.1573)	(0.0180)	0.0000	1	(0.1753)	01/06/2025
601211.SH	01/02/2025	SDB3262867373	17,800.00	2.5947	46,565.37	46,185.02	0.0000	4.3300	50.0000	0.0000	(5.6008)	(0.6415)	0.0000	1	(6.2422)	01/06/2025
601211.SH	01/02/2025	SDB3262867373	2,000.00	2.5947	5,232.06	5,189.33	0.0000	4.3300	50.0000	0.0000	(0.6293)	(0.0721)	0.0000	1	(0.7014)	01/06/2025
601211.SH	01/02/2025	SDB3262867373	600.00	2.5947	1,569.62	1,556.80	0.0000	4.3300	50.0000	0.0000	(0.1888)	(0.0216)	0.0000	1	(0.2104)	01/06/2025
601211.SH	01/02/2025	SDB3262867373	3,600.00	2.5947	9,417.72	9,340.79	0.0000	4.3300	50.0000	0.0000	(1.1327)	(0.1297)	0.0000	1	(1.2625)	01/06/2025
601211.SH	01/02/2025	SDB3262867373	200.00	2.5947	523.21	518.93	0.0000	4.3300	50.0000	0.0000	(0.0629)	(0.0072)	0.0000	1	(0.0701)	01/06/2025
601211.SH	01/02/2025	SDB3262867373	4,200.00	2.5947	10,987.33	10,897.59	0.0000	4.3300	50.0000	0.0000	(1.3215)	(0.1514)	0.0000	1	(1.4729)	01/06/2025
601211.SH	12/31/2024	SDB3262867373	14,100.00	2.5945	37,680.12	36,581.76	0.0000	4.3300	50.0000	0.0000	(9.0642)	(1.0162)	0.0000	2	(10.0803)	01/06/2025
601211.SH	12/31/2024	SDB3262867373	100.00	2.5945	263.97	259.45	0.0000	4.3300	50.0000	0.0000	(0.0635)	(0.0072)	0.0000	2	(0.0707)	01/06/2025
601211.SH	12/31/2024	SDB3262867373	2,400.00	2.5945	6,439.02	6,226.68	0.0000	4.3300	50.0000	0.0000	(1.5489)	(0.1730)	0.0000	2	(1.7219)	01/06/2025
601211.SH	12/31/2024	SDB3262867373	25,300.00	2.5945	66,300.83	65,639.61	0.0000	4.3300	50.0000	0.0000	(15.9490)	(1.8233)	0.0000	2	(17.7724)	01/06/2025
601211.SH	12/31/2024	SDB3262867373	200.00	2.5945	525.60	518.89	0.0000	4.3300	50.0000	0.0000	(0.1264)	(0.0144)	0.0000	2	(0.1408)	01/06/2025
601211.SH	12/31/2024	SDB3262867373	8,600.00	2.5945	22,572.26	22,312.28	0.0000	4.3300	50.0000	0.0000	(5.4299)	(0.6198)	0.0000	2	(6.0497)	01/06/2025
601211.SH	12/31/2024	SDB3262867373	3,100.00	2.5945	8,139.26	8,042.80	0.0000	4.3300	50.0000	0.0000	(1.9579)	(0.2234)	0.0000	2	(2.1814)	01/06/2025
601211.SH	12/31/2024	SDB3262867373	1,300.00	2.5945	3,404.98	3,372.79	0.0000	4.3300	50.0000	0.0000	(0.8191)	(0.0937)	0.0000	2	(0.9128)	01/06/2025
601211.SH	12/31/2024	SDB3262867373	2,300.00	2.5945	6,016.87	5,967.24	0.0000	4.3300	50.0000	0.0000	(1.4474)	(0.1658)	0.0000	2	(1.6131)	01/06/2025
601211.SH	12/31/2024	SDB3262867373	17,900.00	2.5945	46,826.97	46,440.67	0.0000	4.3300	50.0000	0.0000	(11.2645)	(1.2900)	0.0000	2	(12.5545)	01/06/2025
601211.SH	12/31/2024	SDB3262867373	500.00	2.5945	1,308.02	1,297.23	0.0000	4.3300	50.0000	0.0000	(0.3147)	(0.0360)	0.0000	2	(0.3507)	01/06/2025
601211.SH	12/31/2024	SDB3262867373	17,800.00	2.5945	46,565.37	46,181.23	0.0000	4.3300	50.0000	0.0000	(11.2016)	(1.2828)	0.0000	2	(12.4844)	01/06/2025
601211.SH	12/31/2024	SDB3262867373	2,000.00	2.5945	5,232.06	5,188.90	0.0000	4.3300	50.0000	0.0000	(1.2586)	(0.1441)	0.0000	2	(1.4027)	01/06/2025
601211.SH	12/31/2024	SDB3262867373	600.00	2.5945	1,569.62	1,556.67	0.0000	4.3300	50.0000	0.0000	(0.3776)	(0.0432)	0.0000	2	(0.4208)	01/06/2025
601211.SH	12/31/2024	SDB3262867373	3,600.00	2.5945	9,417.72	9,340.02	0.0000	4.3300	50.0000	0.0000	(2.2655)	(0.2594)	0.0000	2	(2.5249)	01/06/2025
601211.SH	12/31/2024	SDB3262867373	200.00	2.5945	523.21	518.89	0.0000	4.3300	50.0000	0.0000	(0.1259)	(0.0144)	0.0000	2	(0.1403)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GUOTAI JUNAN SECURITIES CO. LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
601211.SH	12/31/2024	SDB3262867373	4,200.00	2.5945	10,987.33	10,896.69	0.0000	4.3300	50.0000	0.0000	(2.6431)	(0.3027)	0.0000	2	(2.9458)	01/06/2025
601211.SH	12/30/2024	SDB3262867373	14,100.00	2.5516	37,680.12	35,976.93	0.0000	4.3300	50.0000	0.0000	(4.5321)	(0.4997)	0.0000	1	(5.0318)	01/06/2025
601211.SH	12/30/2024	SDB3262867373	100.00	2.5516	263.97	255.16	0.0000	4.3300	50.0000	0.0000	(0.0317)	(0.0035)	0.0000	1	(0.0353)	01/06/2025
601211.SH	12/30/2024	SDB3262867373	2,400.00	2.5516	6,439.02	6,123.73	0.0000	4.3300	50.0000	0.0000	(0.7745)	(0.0851)	0.0000	1	(0.8595)	01/06/2025
601211.SH	12/30/2024	SDB3262867373	25,300.00	2.5516	66,300.83	64,554.34	0.0000	4.3300	50.0000	0.0000	(7.9745)	(0.8966)	0.0000	1	(8.8711)	01/06/2025
601211.SH	12/30/2024	SDB3262867373	200.00	2.5516	525.60	510.31	0.0000	4.3300	50.0000	0.0000	(0.0632)	(0.0071)	0.0000	1	(0.0703)	01/06/2025
601211.SH	12/30/2024	SDB3262867373	8,600.00	2.5516	22,572.26	21,943.37	0.0000	4.3300	50.0000	0.0000	(2.7149)	(0.3048)	0.0000	1	(3.0197)	01/06/2025
601211.SH	12/30/2024	SDB3262867373	3,100.00	2.5516	8,139.26	7,909.82	0.0000	4.3300	50.0000	0.0000	(0.9790)	(0.1099)	0.0000	1	(1.0888)	01/06/2025
601211.SH	12/30/2024	SDB3262867373	1,300.00	2.5516	3,404.98	3,317.02	0.0000	4.3300	50.0000	0.0000	(0.4095)	(0.0461)	0.0000	1	(0.4556)	01/06/2025
601211.SH	12/30/2024	SDB3262867373	2,300.00	2.5516	6,016.87	5,868.58	0.0000	4.3300	50.0000	0.0000	(0.7237)	(0.0815)	0.0000	1	(0.8052)	01/06/2025
601211.SH	12/30/2024	SDB3262867373	17,900.00	2.5516	46,826.97	45,672.83	0.0000	4.3300	50.0000	0.0000	(5.6322)	(0.6343)	0.0000	1	(6.2666)	01/06/2025
601211.SH	12/30/2024	SDB3262867373	500.00	2.5516	1,308.02	1,275.78	0.0000	4.3300	50.0000	0.0000	(0.1573)	(0.0177)	0.0000	1	(0.1750)	01/06/2025
601211.SH	12/30/2024	SDB3262867373	17,800.00	2.5516	46,565.37	45,417.68	0.0000	4.3300	50.0000	0.0000	(5.6008)	(0.6308)	0.0000	1	(6.2316)	01/06/2025
601211.SH	12/30/2024	SDB3262867373	2,000.00	2.5516	5,232.06	5,103.11	0.0000	4.3300	50.0000	0.0000	(0.6293)	(0.0709)	0.0000	1	(0.7002)	01/06/2025
601211.SH	12/30/2024	SDB3262867373	600.00	2.5516	1,569.62	1,530.93	0.0000	4.3300	50.0000	0.0000	(0.1888)	(0.0213)	0.0000	1	(0.2101)	01/06/2025
601211.SH	12/30/2024	SDB3262867373	3,600.00	2.5516	9,417.72	9,185.60	0.0000	4.3300	50.0000	0.0000	(1.1327)	(0.1276)	0.0000	1	(1.2603)	01/06/2025
601211.SH	12/30/2024	SDB3262867373	200.00	2.5516	523.21	510.31	0.0000	4.3300	50.0000	0.0000	(0.0629)	(0.0071)	0.0000	1	(0.0700)	01/06/2025
601211.SH	12/30/2024	SDB3262867373	4,200.00	2.5516	10,987.33	10,716.53	0.0000	4.3300	50.0000	0.0000	(1.3215)	(0.1488)	0.0000	1	(1.4704)	01/06/2025
601211.SH	12/27/2024	SDB3262867373	14,100.00	2.5671	37,680.12	36,195.40	0.0000	4.3300	50.0000	0.0000	(13.5962)	(1.5081)	0.0000	3	(15.1044)	01/06/2025
601211.SH	12/27/2024	SDB3262867373	100.00	2.5671	263.97	256.70	0.0000	4.3300	50.0000	0.0000	(0.0952)	(0.0107)	0.0000	3	(0.1059)	01/06/2025
601211.SH	12/27/2024	SDB3262867373	2,400.00	2.5671	6,439.02	6,160.92	0.0000	4.3300	50.0000	0.0000	(2.3234)	(0.2567)	0.0000	3	(2.5801)	01/06/2025
601211.SH	12/27/2024	SDB3262867373	25,300.00	2.5671	66,300.83	64,946.36	0.0000	4.3300	50.0000	0.0000	(23.9235)	(2.7061)	0.0000	3	(26.6296)	01/06/2025
601211.SH	12/27/2024	SDB3262867373	200.00	2.5671	525.60	513.41	0.0000	4.3300	50.0000	0.0000	(0.1897)	(0.0214)	0.0000	3	(0.2110)	01/06/2025
601211.SH	12/27/2024	SDB3262867373	8,600.00	2.5671	22,572.26	22,076.63	0.0000	4.3300	50.0000	0.0000	(8.1448)	(0.9199)	0.0000	3	(9.0647)	01/06/2025
601211.SH	12/27/2024	SDB3262867373	3,100.00	2.5671	8,139.26	7,957.85	0.0000	4.3300	50.0000	0.0000	(2.9369)	(0.3316)	0.0000	3	(3.2685)	01/06/2025
601211.SH	12/27/2024	SDB3262867373	1,300.00	2.5671	3,404.98	3,337.16	0.0000	4.3300	50.0000	0.0000	(1.2286)	(0.1390)	0.0000	3	(1.3677)	01/06/2025
601211.SH	12/27/2024	SDB3262867373	2,300.00	2.5671	6,016.87	5,904.22	0.0000	4.3300	50.0000	0.0000	(2.1711)	(0.2460)	0.0000	3	(2.4171)	01/06/2025
601211.SH	12/27/2024	SDB3262867373	17,900.00	2.5671	46,826.97	45,950.19	0.0000	4.3300	50.0000	0.0000	(16.8967)	(1.9146)	0.0000	3	(18.8113)	01/06/2025
601211.SH	12/27/2024	SDB3262867373	500.00	2.5671	1,308.02	1,283.53	0.0000	4.3300	50.0000	0.0000	(0.4720)	(0.0535)	0.0000	3	(0.5255)	01/06/2025
601211.SH	12/27/2024	SDB3262867373	17,800.00	2.5671	46,565.37	45,693.49	0.0000	4.3300	50.0000	0.0000	(16.8023)	(1.9039)	0.0000	3	(18.7062)	01/06/2025
601211.SH	12/27/2024	SDB3262867373	2,000.00	2.5671	5,232.06	5,134.10	0.0000	4.3300	50.0000	0.0000	(1.8879)	(0.2139)	0.0000	3	(2.1018)	01/06/2025
601211.SH	12/27/2024	SDB3262867373	600.00	2.5671	1,569.62	1,540.23	0.0000	4.3300	50.0000	0.0000	(0.5664)	(0.0642)	0.0000	3	(0.6305)	01/06/2025
601211.SH	12/27/2024	SDB3262867373	3,600.00	2.5671	9,417.72	9,241.38	0.0000	4.3300	50.0000	0.0000	(3.3982)	(0.3851)	0.0000	3	(3.7833)	01/06/2025
601211.SH	12/27/2024	SDB3262867373	200.00	2.5671	523.21	513.41	0.0000	4.3300	50.0000	0.0000	(0.1888)	(0.0214)	0.0000	3	(0.2102)	01/06/2025
601211.SH	12/27/2024	SDB3262867373	4,200.00	2.5671	10,987.33	10,781.61	0.0000	4.3300	50.0000	0.0000	(3.9646)	(0.4492)	0.0000	3	(4.4138)	01/06/2025
601211.SH	12/26/2024	SDB3262867373	14,100.00	2.5649	37,680.12	36,165.71	0.0000	4.3300	50.0000	0.0000	(4.5321)	(0.5023)	0.0000	1	(5.0344)	01/06/2025
601211.SH	12/26/2024	SDB3262867373	100.00	2.5649	263.97	256.49	0.0000	4.3300	50.0000	0.0000	(0.0317)	(0.0036)	0.0000	1	(0.0353)	01/06/2025
601211.SH	12/26/2024	SDB3262867373	2,400.00	2.5649	6,439.02	6,155.87	0.0000	4.3300	50.0000	0.0000	(0.7745)	(0.0855)	0.0000	1	(0.8600)	01/06/2025
601211.SH	12/26/2024	SDB3262867373	25,300.00	2.5649	66,300.83	64,893.08	0.0000	4.3300	50.0000	0.0000	(7.9745)	(0.9013)	0.0000	1	(8.8758)	01/06/2025
601211.SH	12/26/2024	SDB3262867373	200.00	2.5649	525.60	512.99	0.0000	4.3300	50.0000	0.0000	(0.0632)	(0.0071)	0.0000	1	(0.0703)	01/06/2025
601211.SH	12/26/2024	SDB3262867373	8,600.00	2.5649	22,572.26	22,058.52	0.0000	4.3300	50.0000	0.0000	(2.7149)	(0.3064)	0.0000	1	(3.0213)	01/06/2025
601211.SH	12/26/2024	SDB3262867373	3,100.00	2.5649	8,139.26	7,951.33	0.0000	4.3300	50.0000	0.0000	(0.9790)	(0.1104)	0.0000	1	(1.0894)	01/06/2025
601211.SH	12/26/2024	SDB3262867373	1,300.00	2.5649	3,404.98	3,334.43	0.0000	4.3300	50.0000	0.0000	(0.4095)	(0.0463)	0.0000	1	(0.4559)	01/06/2025
601211.SH	12/26/2024	SDB3262867373	2,300.00	2.5649	6,016.87	5,899.37	0.0000	4.3300	50.0000	0.0000	(0.7237)	(0.0819)	0.0000	1	(0.8056)	01/06/2025
601211.SH	12/26/2024	SDB3262867373	17,900.00	2.5649	46,826.97	45,912.50	0.0000	4.3300	50.0000	0.0000	(5.6322)	(0.6377)	0.0000	1	(6.2699)	01/06/2025
601211.SH	12/26/2024	SDB3262867373	500.00	2.5649	1,308.02	1,282.47	0.0000	4.3300	50.0000	0.0000	(0.1573)	(0.0178)	0.0000	1	(0.1751)	01/06/2025
601211.SH	12/26/2024	SDB3262867373	17,800.00	2.5649	46,565.37	45,656.00	0.0000	4.3300	50.0000	0.0000	(5.6008)	(0.6341)	0.0000	1	(6.2349)	01/06/2025
601211.SH	12/26/2024	SDB3262867373	2,000.00	2.5649	5,232.06	5,129.89	0.0000	4.3300	50.0000	0.0000	(0.6293)	(0.0712)	0.0000	1	(0.7005)	01/06/2025
601211.SH	12/26/2024	SDB3262867373	600.00	2.5649	1,569.62	1,538.97	0.0000	4.3300	50.0000	0.0000	(0.1888)	(0.0214)	0.0000	1	(0.2102)	01/06/2025
601211.SH	12/26/2024	SDB3262867373	3,600.00	2.5649	9,417.72	9,233.80	0.0000	4.3300	50.0000	0.0000	(1.1327)	(0.1282)	0.0000	1	(1.2610)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GUOTAI JUNAN SECURITIES CO. LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
601211.SH	12/26/2024	SDB3262867373	200.00	2.5649	523.21	512.99	0.0000	4.3300	50.0000	0.0000	(0.0629)	(0.0071)	0.0000	1	(0.0701)	01/06/2025
601211.SH	12/26/2024	SDB3262867373	4,200.00	2.5649	10,987.33	10,772.76	0.0000	4.3300	50.0000	0.0000	(1.3215)	(0.1496)	0.0000	1	(1.4712)	01/06/2025
601211.SH	12/24/2024	SDB3262867373	14,100.00	2.5649	37,680.12	36,165.71	0.0000	4.3300	50.0000	0.0000	(9.0642)	(1.0046)	0.0000	2	(10.0688)	01/06/2025
601211.SH	12/24/2024	SDB3262867373	100.00	2.5649	263.97	256.49	0.0000	4.3300	50.0000	0.0000	(0.0635)	(0.0071)	0.0000	2	(0.0706)	01/06/2025
601211.SH	12/24/2024	SDB3262867373	2,400.00	2.5649	6,439.02	6,155.87	0.0000	4.3300	50.0000	0.0000	(1.5489)	(0.1710)	0.0000	2	(1.7199)	01/06/2025
601211.SH	12/24/2024	SDB3262867373	25,300.00	2.5649	66,300.83	64,893.08	0.0000	4.3300	50.0000	0.0000	(16.9490)	(1.8026)	0.0000	2	(17.7516)	01/06/2025
601211.SH	12/24/2024	SDB3262867373	200.00	2.5649	525.60	512.99	0.0000	4.3300	50.0000	0.0000	(0.1264)	(0.0142)	0.0000	2	(0.1407)	01/06/2025
601211.SH	12/24/2024	SDB3262867373	8,600.00	2.5649	22,572.26	22,058.52	0.0000	4.3300	50.0000	0.0000	(5.4299)	(0.6127)	0.0000	2	(6.0426)	01/06/2025
601211.SH	12/24/2024	SDB3262867373	3,100.00	2.5649	8,139.26	7,951.33	0.0000	4.3300	50.0000	0.0000	(1.9579)	(0.2209)	0.0000	2	(2.1788)	01/06/2025
601211.SH	12/24/2024	SDB3262867373	1,300.00	2.5649	3,404.98	3,334.43	0.0000	4.3300	50.0000	0.0000	(0.8191)	(0.0926)	0.0000	2	(0.9117)	01/06/2025
601211.SH	12/24/2024	SDB3262867373	2,300.00	2.5649	6,016.87	5,899.37	0.0000	4.3300	50.0000	0.0000	(1.4474)	(0.1639)	0.0000	2	(1.6113)	01/06/2025
601211.SH	12/24/2024	SDB3262867373	17,900.00	2.5649	46,826.97	45,912.50	0.0000	4.3300	50.0000	0.0000	(11.2645)	(1.2753)	0.0000	2	(12.5398)	01/06/2025
601211.SH	12/24/2024	SDB3262867373	500.00	2.5649	1,308.02	1,282.47	0.0000	4.3300	50.0000	0.0000	(0.3147)	(0.0356)	0.0000	2	(0.3503)	01/06/2025
601211.SH	12/24/2024	SDB3262867373	17,800.00	2.5649	46,565.37	45,656.00	0.0000	4.3300	50.0000	0.0000	(11.2016)	(1.2682)	0.0000	2	(12.4698)	01/06/2025
601211.SH	12/24/2024	SDB3262867373	2,000.00	2.5649	5,232.06	5,129.89	0.0000	4.3300	50.0000	0.0000	(1.2586)	(0.1425)	0.0000	2	(1.4011)	01/06/2025
601211.SH	12/24/2024	SDB3262867373	600.00	2.5649	1,569.62	1,538.97	0.0000	4.3300	50.0000	0.0000	(0.3776)	(0.0427)	0.0000	2	(0.4203)	01/06/2025
601211.SH	12/24/2024	SDB3262867373	3,600.00	2.5649	9,417.72	9,233.80	0.0000	4.3300	50.0000	0.0000	(2.2655)	(0.2565)	0.0000	2	(2.5220)	01/06/2025
601211.SH	12/24/2024	SDB3262867373	200.00	2.5649	523.21	512.99	0.0000	4.3300	50.0000	0.0000	(0.1259)	(0.0142)	0.0000	2	(0.1401)	01/06/2025
601211.SH	12/24/2024	SDB3262867373	4,200.00	2.5649	10,987.33	10,772.76	0.0000	4.3300	50.0000	0.0000	(2.6431)	(0.2992)	0.0000	2	(2.9423)	01/06/2025
601211.SH	12/23/2024	SDB3262867373	14,100.00	2.5760	37,680.12	36,321.46	0.0000	4.3300	50.0000	0.0000	(4.5321)	(0.5045)	0.0000	1	(5.0365)	01/06/2025
601211.SH	12/23/2024	SDB3262867373	100.00	2.5760	263.97	257.60	0.0000	4.3300	50.0000	0.0000	(0.0317)	(0.0036)	0.0000	1	(0.0353)	01/06/2025
601211.SH	12/23/2024	SDB3262867373	2,400.00	2.5760	6,439.02	6,182.38	0.0000	4.3300	50.0000	0.0000	(0.7745)	(0.0859)	0.0000	1	(0.8603)	01/06/2025
601211.SH	12/23/2024	SDB3262867373	25,300.00	2.5760	66,300.83	65,172.55	0.0000	4.3300	50.0000	0.0000	(7.9745)	(0.9052)	0.0000	1	(8.8797)	01/06/2025
601211.SH	12/23/2024	SDB3262867373	200.00	2.5760	525.60	515.20	0.0000	4.3300	50.0000	0.0000	(0.0632)	(0.0072)	0.0000	1	(0.0704)	01/06/2025
601211.SH	12/23/2024	SDB3262867373	8,600.00	2.5760	22,572.26	22,153.51	0.0000	4.3300	50.0000	0.0000	(2.7149)	(0.3077)	0.0000	1	(3.0226)	01/06/2025
601211.SH	12/23/2024	SDB3262867373	3,100.00	2.5760	8,139.26	7,985.57	0.0000	4.3300	50.0000	0.0000	(0.9790)	(0.1109)	0.0000	1	(1.0899)	01/06/2025
601211.SH	12/23/2024	SDB3262867373	1,300.00	2.5760	3,404.98	3,348.79	0.0000	4.3300	50.0000	0.0000	(0.4095)	(0.0465)	0.0000	1	(0.4561)	01/06/2025
601211.SH	12/23/2024	SDB3262867373	2,300.00	2.5760	6,016.87	5,924.78	0.0000	4.3300	50.0000	0.0000	(0.7237)	(0.0823)	0.0000	1	(0.8060)	01/06/2025
601211.SH	12/23/2024	SDB3262867373	17,900.00	2.5760	46,826.97	46,110.22	0.0000	4.3300	50.0000	0.0000	(5.6322)	(0.6404)	0.0000	1	(6.2727)	01/06/2025
601211.SH	12/23/2024	SDB3262867373	500.00	2.5760	1,308.02	1,287.99	0.0000	4.3300	50.0000	0.0000	(0.1573)	(0.0179)	0.0000	1	(0.1752)	01/06/2025
601211.SH	12/23/2024	SDB3262867373	17,800.00	2.5760	46,565.37	45,852.62	0.0000	4.3300	50.0000	0.0000	(5.6008)	(0.6368)	0.0000	1	(6.2376)	01/06/2025
601211.SH	12/23/2024	SDB3262867373	2,000.00	2.5760	5,232.06	5,151.98	0.0000	4.3300	50.0000	0.0000	(0.6293)	(0.0716)	0.0000	1	(0.7009)	01/06/2025
601211.SH	12/23/2024	SDB3262867373	600.00	2.5760	1,569.62	1,545.59	0.0000	4.3300	50.0000	0.0000	(0.1888)	(0.0215)	0.0000	1	(0.2103)	01/06/2025
601211.SH	12/23/2024	SDB3262867373	3,600.00	2.5760	9,417.72	9,273.56	0.0000	4.3300	50.0000	0.0000	(1.1327)	(0.1288)	0.0000	1	(1.2615)	01/06/2025
601211.SH	12/23/2024	SDB3262867373	200.00	2.5760	523.21	515.20	0.0000	4.3300	50.0000	0.0000	(0.0629)	(0.0072)	0.0000	1	(0.0701)	01/06/2025
601211.SH	12/23/2024	SDB3262867373	4,200.00	2.5760	10,987.33	10,819.16	0.0000	4.3300	50.0000	0.0000	(1.3215)	(0.1503)	0.0000	1	(1.4718)	01/06/2025
601211.SH	12/20/2024	SDB3262867373	14,100.00	2.5741	37,680.12	36,294.91	0.0000	4.3300	50.0000	0.0000	(13.5962)	(1.5123)	0.0000	3	(15.1085)	01/06/2025
601211.SH	12/20/2024	SDB3262867373	100.00	2.5741	263.97	257.41	0.0000	4.3300	50.0000	0.0000	(0.0952)	(0.0107)	0.0000	3	(0.1060)	01/06/2025
601211.SH	12/20/2024	SDB3262867373	2,400.00	2.5741	6,439.02	6,177.86	0.0000	4.3300	50.0000	0.0000	(2.3234)	(0.2574)	0.0000	3	(2.5808)	01/06/2025
601211.SH	12/20/2024	SDB3262867373	25,300.00	2.5741	66,300.83	65,124.91	0.0000	4.3300	50.0000	0.0000	(23.9235)	(2.7135)	0.0000	3	(26.6371)	01/06/2025
601211.SH	12/20/2024	SDB3262867373	200.00	2.5741	525.60	514.82	0.0000	4.3300	50.0000	0.0000	(0.1897)	(0.0215)	0.0000	3	(0.2111)	01/06/2025
601211.SH	12/20/2024	SDB3262867373	8,600.00	2.5741	22,572.26	22,137.32	0.0000	4.3300	50.0000	0.0000	(8.1448)	(0.9224)	0.0000	3	(9.0672)	01/06/2025
601211.SH	12/20/2024	SDB3262867373	3,100.00	2.5741	8,139.26	7,979.73	0.0000	4.3300	50.0000	0.0000	(2.9369)	(0.3325)	0.0000	3	(3.2694)	01/06/2025
601211.SH	12/20/2024	SDB3262867373	1,300.00	2.5741	3,404.98	3,346.34	0.0000	4.3300	50.0000	0.0000	(1.2286)	(0.1394)	0.0000	3	(1.3681)	01/06/2025
601211.SH	12/20/2024	SDB3262867373	2,300.00	2.5741	6,016.87	5,920.45	0.0000	4.3300	50.0000	0.0000	(2.1711)	(0.2467)	0.0000	3	(2.4178)	01/06/2025
601211.SH	12/20/2024	SDB3262867373	17,900.00	2.5741	46,826.97	46,076.52	0.0000	4.3300	50.0000	0.0000	(16.8967)	(1.9199)	0.0000	3	(18.8166)	01/06/2025
601211.SH	12/20/2024	SDB3262867373	500.00	2.5741	1,308.02	1,287.05	0.0000	4.3300	50.0000	0.0000	(0.4720)	(0.0536)	0.0000	3	(0.5256)	01/06/2025
601211.SH	12/20/2024	SDB3262867373	17,800.00	2.5741	46,565.37	45,819.10	0.0000	4.3300	50.0000	0.0000	(16.8023)	(1.9091)	0.0000	3	(18.7115)	01/06/2025
601211.SH	12/20/2024	SDB3262867373	2,000.00	2.5741	5,232.06	5,148.21	0.0000	4.3300	50.0000	0.0000	(1.8879)	(0.2145)	0.0000	3	(2.1024)	01/06/2025
601211.SH	12/20/2024	SDB3262867373	600.00	2.5741	1,569.62	1,544.46	0.0000	4.3300	50.0000	0.0000	(0.5664)	(0.0644)	0.0000	3	(0.6307)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GUOTAI JUNAN SECURITIES CO. LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
601211.SH	12/20/2024	SDB3262867373	3,600.00	2.5741	9,417.72	9,266.79	0.0000	4.3300	50.0000	0.0000	(3.3982)	(0.3861)	0.0000	3	(3.7843)	01/06/2025
601211.SH	12/20/2024	SDB3262867373	200.00	2.5741	523.21	514.82	0.0000	4.3300	50.0000	0.0000	(0.1888)	(0.0215)	0.0000	3	(0.2102)	01/06/2025
601211.SH	12/20/2024	SDB3262867373	4,200.00	2.5741	10,987.33	10,811.25	0.0000	4.3300	50.0000	0.0000	(3.9646)	(0.4505)	0.0000	3	(4.4151)	01/06/2025
601211.SH	12/19/2024	SDB3262867373	14,100.00	2.5894	37,680.12	36,510.81	0.0000	4.5800	50.0000	0.0000	(4.7937)	(0.5071)	0.0000	1	(5.3008)	01/06/2025
601211.SH	12/19/2024	SDB3262867373	100.00	2.5894	263.97	258.94	0.0000	4.5800	50.0000	0.0000	(0.0336)	(0.0036)	0.0000	1	(0.0372)	01/06/2025
601211.SH	12/19/2024	SDB3262867373	2,400.00	2.5894	6,439.02	6,214.61	0.0000	4.5800	50.0000	0.0000	(0.8192)	(0.0863)	0.0000	1	(0.9055)	01/06/2025
601211.SH	12/19/2024	SDB3262867373	25,300.00	2.5894	66,300.83	65,512.30	0.0000	4.5800	50.0000	0.0000	(8.4349)	(0.9099)	0.0000	1	(9.3448)	01/06/2025
601211.SH	12/19/2024	SDB3262867373	200.00	2.5894	525.60	517.88	0.0000	4.5800	50.0000	0.0000	(0.0669)	(0.0072)	0.0000	1	(0.0741)	01/06/2025
601211.SH	12/19/2024	SDB3262867373	8,600.00	2.5894	22,572.26	22,269.00	0.0000	4.5800	50.0000	0.0000	(2.8717)	(0.3093)	0.0000	1	(3.1810)	01/06/2025
601211.SH	12/19/2024	SDB3262867373	3,100.00	2.5894	8,139.26	8,027.20	0.0000	4.5800	50.0000	0.0000	(1.0355)	(0.1115)	0.0000	1	(1.1470)	01/06/2025
601211.SH	12/19/2024	SDB3262867373	1,300.00	2.5894	3,404.98	3,366.24	0.0000	4.5800	50.0000	0.0000	(0.4332)	(0.0468)	0.0000	1	(0.4799)	01/06/2025
601211.SH	12/19/2024	SDB3262867373	2,300.00	2.5894	6,016.87	5,955.66	0.0000	4.5800	50.0000	0.0000	(0.7655)	(0.0827)	0.0000	1	(0.8482)	01/06/2025
601211.SH	12/19/2024	SDB3262867373	17,900.00	2.5894	46,826.97	46,350.60	0.0000	4.5800	50.0000	0.0000	(5.9574)	(0.6438)	0.0000	1	(6.6012)	01/06/2025
601211.SH	12/19/2024	SDB3262867373	500.00	2.5894	1,308.02	1,294.71	0.0000	4.5800	50.0000	0.0000	(0.1664)	(0.0180)	0.0000	1	(0.1844)	01/06/2025
601211.SH	12/19/2024	SDB3262867373	17,800.00	2.5894	46,565.37	46,091.66	0.0000	4.5800	50.0000	0.0000	(5.9241)	(0.6402)	0.0000	1	(6.5643)	01/06/2025
601211.SH	12/19/2024	SDB3262867373	2,000.00	2.5894	5,232.06	5,178.84	0.0000	4.5800	50.0000	0.0000	(0.6656)	(0.0719)	0.0000	1	(0.7376)	01/06/2025
601211.SH	12/19/2024	SDB3262867373	600.00	2.5894	1,569.62	1,553.65	0.0000	4.5800	50.0000	0.0000	(0.1997)	(0.0216)	0.0000	1	(0.2213)	01/06/2025
601211.SH	12/19/2024	SDB3262867373	3,600.00	2.5894	9,417.72	9,321.91	0.0000	4.5800	50.0000	0.0000	(1.1981)	(0.1295)	0.0000	1	(1.3276)	01/06/2025
601211.SH	12/19/2024	SDB3262867373	200.00	2.5894	523.21	517.88	0.0000	4.5800	50.0000	0.0000	(0.0666)	(0.0072)	0.0000	1	(0.0738)	01/06/2025
601211.SH	12/19/2024	SDB3262867373	4,200.00	2.5894	10,987.33	10,875.56	0.0000	4.5800	50.0000	0.0000	(1.3978)	(0.1510)	0.0000	1	(1.5489)	01/06/2025
601211.SH	12/18/2024	SDB3262867373	14,100.00	2.6082	37,680.12	36,775.13	0.0000	4.5800	50.0000	0.0000	(4.7937)	(0.5108)	0.0000	1	(5.3045)	01/06/2025
601211.SH	12/18/2024	SDB3262867373	100.00	2.6082	263.97	260.82	0.0000	4.5800	50.0000	0.0000	(0.0336)	(0.0036)	0.0000	1	(0.0372)	01/06/2025
601211.SH	12/18/2024	SDB3262867373	2,400.00	2.6082	6,439.02	6,259.60	0.0000	4.5800	50.0000	0.0000	(0.8192)	(0.0869)	0.0000	1	(0.9061)	01/06/2025
601211.SH	12/18/2024	SDB3262867373	25,300.00	2.6082	66,300.83	65,986.57	0.0000	4.5800	50.0000	0.0000	(8.4349)	(0.9165)	0.0000	1	(9.3514)	01/06/2025
601211.SH	12/18/2024	SDB3262867373	200.00	2.6082	525.60	521.63	0.0000	4.5800	50.0000	0.0000	(0.0669)	(0.0072)	0.0000	1	(0.0741)	01/06/2025
601211.SH	12/18/2024	SDB3262867373	8,600.00	2.6082	22,572.26	22,430.22	0.0000	4.5800	50.0000	0.0000	(2.8717)	(0.3115)	0.0000	1	(3.1832)	01/06/2025
601211.SH	12/18/2024	SDB3262867373	3,100.00	2.6082	8,139.26	8,085.31	0.0000	4.5800	50.0000	0.0000	(1.0355)	(0.1123)	0.0000	1	(1.1478)	01/06/2025
601211.SH	12/18/2024	SDB3262867373	1,300.00	2.6082	3,404.98	3,390.61	0.0000	4.5800	50.0000	0.0000	(0.4332)	(0.0471)	0.0000	1	(0.4803)	01/06/2025
601211.SH	12/18/2024	SDB3262867373	2,300.00	2.6082	6,016.87	5,998.78	0.0000	4.5800	50.0000	0.0000	(0.7655)	(0.0833)	0.0000	1	(0.8488)	01/06/2025
601211.SH	12/18/2024	SDB3262867373	17,900.00	2.6082	46,826.97	46,686.15	0.0000	4.5800	50.0000	0.0000	(5.9574)	(0.6484)	0.0000	1	(6.6059)	01/06/2025
601211.SH	12/18/2024	SDB3262867373	500.00	2.6082	1,308.02	1,304.08	0.0000	4.5800	50.0000	0.0000	(0.1664)	(0.0181)	0.0000	1	(0.1845)	01/06/2025
601211.SH	12/18/2024	SDB3262867373	17,800.00	2.6082	46,565.37	46,425.34	0.0000	4.5800	50.0000	0.0000	(5.9241)	(0.6448)	0.0000	1	(6.5689)	01/06/2025
601211.SH	12/18/2024	SDB3262867373	2,000.00	2.6082	5,232.06	5,216.33	0.0000	4.5800	50.0000	0.0000	(0.6656)	(0.0724)	0.0000	1	(0.7381)	01/06/2025
601211.SH	12/18/2024	SDB3262867373	600.00	2.6082	1,569.62	1,564.90	0.0000	4.5800	50.0000	0.0000	(0.1997)	(0.0217)	0.0000	1	(0.2214)	01/06/2025
601211.SH	12/18/2024	SDB3262867373	3,600.00	2.6082	9,417.72	9,389.39	0.0000	4.5800	50.0000	0.0000	(1.1981)	(0.1304)	0.0000	1	(1.3286)	01/06/2025
601211.SH	12/18/2024	SDB3262867373	200.00	2.6082	523.21	521.63	0.0000	4.5800	50.0000	0.0000	(0.0666)	(0.0072)	0.0000	1	(0.0738)	01/06/2025
601211.SH	12/18/2024	SDB3262867373	4,200.00	2.6082	10,987.33	10,954.29	0.0000	4.5800	50.0000	0.0000	(1.3978)	(0.1521)	0.0000	1	(1.5500)	01/06/2025
601211.SH	12/17/2024	SDB3262867373	14,100.00	2.6740	37,680.12	37,704.01	0.0000	4.5800	50.0000	0.0000	(4.7937)	(0.5237)	0.0000	1	(5.3174)	01/06/2025
601211.SH	12/17/2024	SDB3262867373	100.00	2.6740	263.97	267.40	0.0000	4.5800	50.0000	0.0000	(0.0336)	(0.0037)	0.0000	1	(0.0373)	01/06/2025
601211.SH	12/17/2024	SDB3262867373	2,400.00	2.6740	6,439.02	6,417.70	0.0000	4.5800	50.0000	0.0000	(0.8192)	(0.0891)	0.0000	1	(0.9083)	01/06/2025
601211.SH	12/17/2024	SDB3262867373	25,300.00	2.6740	66,300.83	67,653.29	0.0000	4.5800	50.0000	0.0000	(8.4349)	(0.9396)	0.0000	1	(9.3746)	01/06/2025
601211.SH	12/17/2024	SDB3262867373	200.00	2.6740	525.60	534.81	0.0000	4.5800	50.0000	0.0000	(0.0669)	(0.0074)	0.0000	1	(0.0743)	01/06/2025
601211.SH	12/17/2024	SDB3262867373	8,600.00	2.6740	22,572.26	22,996.77	0.0000	4.5800	50.0000	0.0000	(2.8717)	(0.3194)	0.0000	1	(3.1911)	01/06/2025
601211.SH	12/17/2024	SDB3262867373	3,100.00	2.6740	8,139.26	8,289.53	0.0000	4.5800	50.0000	0.0000	(1.0355)	(0.1151)	0.0000	1	(1.1506)	01/06/2025
601211.SH	12/17/2024	SDB3262867373	1,300.00	2.6740	3,404.98	3,476.26	0.0000	4.5800	50.0000	0.0000	(0.4332)	(0.0483)	0.0000	1	(0.4815)	01/06/2025
601211.SH	12/17/2024	SDB3262867373	2,300.00	2.6740	6,016.87	6,150.30	0.0000	4.5800	50.0000	0.0000	(0.7655)	(0.0854)	0.0000	1	(0.8509)	01/06/2025
601211.SH	12/17/2024	SDB3262867373	17,900.00	2.6740	46,826.97	47,865.37	0.0000	4.5800	50.0000	0.0000	(5.9574)	(0.6648)	0.0000	1	(6.6222)	01/06/2025
601211.SH	12/17/2024	SDB3262867373	500.00	2.6740	1,308.02	1,337.02	0.0000	4.5800	50.0000	0.0000	(0.1664)	(0.0186)	0.0000	1	(0.1850)	01/06/2025
601211.SH	12/17/2024	SDB3262867373	17,800.00	2.6740	46,565.37	47,597.97	0.0000	4.5800	50.0000	0.0000	(5.9241)	(0.6611)	0.0000	1	(6.5852)	01/06/2025
601211.SH	12/17/2024	SDB3262867373	2,000.00	2.6740	5,232.06	5,348.09	0.0000	4.5800	50.0000	0.0000	(0.6656)	(0.0743)	0.0000	1	(0.7399)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6



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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GUOTAI JUNAN SECURITIES CO. LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
601211.SH	12/17/2024	SDB3262867373	600.00	2.6740	1,569.62	1,604.43	0.0000	4.5800	50.0000	0.0000	(0.1997)	(0.0223)	0.0000	1	(0.2220)	01/06/2025
601211.SH	12/17/2024	SDB3262867373	3,600.00	2.6740	9,417.72	9,626.55	0.0000	4.5800	50.0000	0.0000	(1.1981)	(0.1337)	0.0000	1	(1.3318)	01/06/2025
601211.SH	12/17/2024	SDB3262867373	200.00	2.6740	523.21	534.81	0.0000	4.5800	50.0000	0.0000	(0.0666)	(0.0074)	0.0000	1	(0.0740)	01/06/2025
601211.SH	12/17/2024	SDB3262867373	4,200.00	2.6740	10,987.33	11,230.98	0.0000	4.5800	50.0000	0.0000	(1.3978)	(0.1560)	0.0000	1	(1.5538)	01/06/2025
601211.SH	12/17/2024	SDB3262867373	7,900.00	2.6740	20,666.65	21,124.94	0.0000	4.5800	50.0000	0.0000	(2.6293)	(0.2934)	0.0000	1	(2.9227)	01/06/2025
601211.SH	12/17/2024	SDB3262867373	2,300.00	2.6740	6,016.87	6,150.30	0.0000	4.5800	50.0000	0.0000	(0.7655)	(0.0854)	0.0000	1	(0.8509)	01/06/2025
601211.SH	12/17/2024	SDB3262867373	1,300.00	2.6740	3,400.84	3,476.26	0.0000	4.5800	50.0000	0.0000	(0.4327)	(0.0483)	0.0000	1	(0.4809)	01/06/2025
601211.SH	12/17/2024	SDB3262867373	6,500.00	2.6740	17,004.21	17,381.28	0.0000	4.5800	50.0000	0.0000	(2.1633)	(0.2414)	0.0000	1	(2.4047)	01/06/2025
601211.SH	12/16/2024	SDB3262867373	14,100.00	2.6403	37,680.12	37,228.75	0.0000	4.5800	50.0000	0.0000	(4.7937)	(0.5171)	0.0000	1	(5.3108)	01/06/2025
601211.SH	12/16/2024	SDB3262867373	100.00	2.6403	263.97	264.03	0.0000	4.5800	50.0000	0.0000	(0.0336)	(0.0037)	0.0000	1	(0.0372)	01/06/2025
601211.SH	12/16/2024	SDB3262867373	2,400.00	2.6403	6,439.02	6,336.81	0.0000	4.5800	50.0000	0.0000	(0.8192)	(0.0880)	0.0000	1	(0.9072)	01/06/2025
601211.SH	12/16/2024	SDB3262867373	25,300.00	2.6403	66,300.83	66,800.53	0.0000	4.5800	50.0000	0.0000	(8.4349)	(0.9278)	0.0000	1	(9.3627)	01/06/2025
601211.SH	12/16/2024	SDB3262867373	200.00	2.6403	525.60	528.07	0.0000	4.5800	50.0000	0.0000	(0.0669)	(0.0073)	0.0000	1	(0.0742)	01/06/2025
601211.SH	12/16/2024	SDB3262867373	8,600.00	2.6403	22,572.26	22,706.90	0.0000	4.5800	50.0000	0.0000	(2.8717)	(0.3154)	0.0000	1	(3.1871)	01/06/2025
601211.SH	12/16/2024	SDB3262867373	3,100.00	2.6403	8,139.26	8,185.04	0.0000	4.5800	50.0000	0.0000	(1.0355)	(0.1137)	0.0000	1	(1.1492)	01/06/2025
601211.SH	12/16/2024	SDB3262867373	1,300.00	2.6403	3,404.98	3,432.44	0.0000	4.5800	50.0000	0.0000	(0.4332)	(0.0477)	0.0000	1	(0.4809)	01/06/2025
601211.SH	12/16/2024	SDB3262867373	2,300.00	2.6403	6,016.87	6,072.78	0.0000	4.5800	50.0000	0.0000	(0.7655)	(0.0843)	0.0000	1	(0.8498)	01/06/2025
601211.SH	12/16/2024	SDB3262867373	17,900.00	2.6403	46,826.97	47,262.03	0.0000	4.5800	50.0000	0.0000	(5.9574)	(0.6564)	0.0000	1	(6.6138)	01/06/2025
601211.SH	12/16/2024	SDB3262867373	500.00	2.6403	1,308.02	1,320.17	0.0000	4.5800	50.0000	0.0000	(0.1664)	(0.0183)	0.0000	1	(0.1847)	01/06/2025
601211.SH	12/16/2024	SDB3262867373	17,800.00	2.6403	46,565.37	46,998.00	0.0000	4.5800	50.0000	0.0000	(5.9241)	(0.6527)	0.0000	1	(6.5769)	01/06/2025
601211.SH	12/16/2024	SDB3262867373	2,000.00	2.6403	5,232.06	5,280.67	0.0000	4.5800	50.0000	0.0000	(0.6656)	(0.0733)	0.0000	1	(0.7390)	01/06/2025
601211.SH	12/16/2024	SDB3262867373	600.00	2.6403	1,569.62	1,584.20	0.0000	4.5800	50.0000	0.0000	(0.1997)	(0.0220)	0.0000	1	(0.2217)	01/06/2025
601211.SH	12/16/2024	SDB3262867373	3,600.00	2.6403	9,417.72	9,505.21	0.0000	4.5800	50.0000	0.0000	(1.1981)	(0.1320)	0.0000	1	(1.3302)	01/06/2025
601211.SH	12/16/2024	SDB3262867373	200.00	2.6403	523.21	528.07	0.0000	4.5800	50.0000	0.0000	(0.0666)	(0.0073)	0.0000	1	(0.0739)	01/06/2025
601211.SH	12/16/2024	SDB3262867373	4,200.00	2.6403	10,987.33	11,089.42	0.0000	4.5800	50.0000	0.0000	(1.3978)	(0.1540)	0.0000	1	(1.5519)	01/06/2025
601211.SH	12/16/2024	SDB3262867373	7,900.00	2.6403	20,666.65	20,858.66	0.0000	4.5800	50.0000	0.0000	(2.6293)	(0.2897)	0.0000	1	(2.9190)	01/06/2025
601211.SH	12/16/2024	SDB3262867373	2,300.00	2.6403	6,016.87	6,072.78	0.0000	4.5800	50.0000	0.0000	(0.7655)	(0.0843)	0.0000	1	(0.8498)	01/06/2025
601211.SH	12/16/2024	SDB3262867373	1,300.00	2.6403	3,400.84	3,432.44	0.0000	4.5800	50.0000	0.0000	(0.4327)	(0.0477)	0.0000	1	(0.4803)	01/06/2025
601211.SH	12/16/2024	SDB3262867373	6,500.00	2.6403	17,004.21	17,162.19	0.0000	4.5800	50.0000	0.0000	(2.1633)	(0.2384)	0.0000	1	(2.4017)	01/06/2025
601211.SH	12/13/2024	SDB3262867373	14,100.00	2.6381	37,680.12	37,197.72	0.0000	4.5800	50.0000	0.0000	(14.3812)	(1.5499)	0.0000	3	(15.9312)	01/06/2025
601211.SH	12/13/2024	SDB3262867373	100.00	2.6381	263.97	263.81	0.0000	4.5800	50.0000	0.0000	(0.1007)	(0.0110)	0.0000	3	(0.1117)	01/06/2025
601211.SH	12/13/2024	SDB3262867373	2,400.00	2.6381	6,439.02	6,331.53	0.0000	4.5800	50.0000	0.0000	(2.4576)	(0.2638)	0.0000	3	(2.7214)	01/06/2025
601211.SH	12/13/2024	SDB3262867373	25,300.00	2.6381	66,300.83	66,744.84	0.0000	4.5800	50.0000	0.0000	(25.3048)	(2.7810)	0.0000	3	(28.0859)	01/06/2025
601211.SH	12/13/2024	SDB3262867373	200.00	2.6381	525.60	527.63	0.0000	4.5800	50.0000	0.0000	(0.2006)	(0.0220)	0.0000	3	(0.2226)	01/06/2025
601211.SH	12/13/2024	SDB3262867373	8,600.00	2.6381	22,572.26	22,687.97	0.0000	4.5800	50.0000	0.0000	(8.6151)	(0.9453)	0.0000	3	(9.5604)	01/06/2025
601211.SH	12/13/2024	SDB3262867373	3,100.00	2.6381	8,139.26	8,178.22	0.0000	4.5800	50.0000	0.0000	(3.1065)	(0.3408)	0.0000	3	(3.4472)	01/06/2025
601211.SH	12/13/2024	SDB3262867373	1,300.00	2.6381	3,404.98	3,429.58	0.0000	4.5800	50.0000	0.0000	(1.2996)	(0.1429)	0.0000	3	(1.4425)	01/06/2025
601211.SH	12/13/2024	SDB3262867373	2,300.00	2.6381	6,016.87	6,067.71	0.0000	4.5800	50.0000	0.0000	(2.2964)	(0.2528)	0.0000	3	(2.5493)	01/06/2025
601211.SH	12/13/2024	SDB3262867373	17,900.00	2.6381	46,826.97	47,222.63	0.0000	4.5800	50.0000	0.0000	(17.8723)	(1.9676)	0.0000	3	(19.8399)	01/06/2025
601211.SH	12/13/2024	SDB3262867373	500.00	2.6381	1,308.02	1,319.07	0.0000	4.5800	50.0000	0.0000	(0.4992)	(0.0550)	0.0000	3	(0.5542)	01/06/2025
601211.SH	12/13/2024	SDB3262867373	17,800.00	2.6381	46,565.37	46,958.82	0.0000	4.5800	50.0000	0.0000	(17.7724)	(1.9566)	0.0000	3	(19.7291)	01/06/2025
601211.SH	12/13/2024	SDB3262867373	2,000.00	2.6381	5,232.06	5,276.27	0.0000	4.5800	50.0000	0.0000	(1.9969)	(0.2198)	0.0000	3	(2.2167)	01/06/2025
601211.SH	12/13/2024	SDB3262867373	600.00	2.6381	1,569.62	1,582.88	0.0000	4.5800	50.0000	0.0000	(0.5991)	(0.0660)	0.0000	3	(0.6650)	01/06/2025
601211.SH	12/13/2024	SDB3262867373	3,600.00	2.6381	9,417.72	9,497.29	0.0000	4.5800	50.0000	0.0000	(3.5944)	(0.3957)	0.0000	3	(3.9901)	01/06/2025
601211.SH	12/13/2024	SDB3262867373	200.00	2.6381	523.21	527.63	0.0000	4.5800	50.0000	0.0000	(0.1997)	(0.0220)	0.0000	3	(0.2217)	01/06/2025
601211.SH	12/13/2024	SDB3262867373	4,200.00	2.6381	10,987.33	11,080.17	0.0000	4.5800	50.0000	0.0000	(4.1935)	(0.4617)	0.0000	3	(4.6552)	01/06/2025
601211.SH	12/13/2024	SDB3262867373	7,900.00	2.6381	20,666.65	20,841.27	0.0000	4.5800	50.0000	0.0000	(7.8878)	(0.8684)	0.0000	3	(8.7562)	01/06/2025
601211.SH	12/13/2024	SDB3262867373	2,300.00	2.6381	6,016.87	6,067.71	0.0000	4.5800	50.0000	0.0000	(2.2964)	(0.2528)	0.0000	3	(2.5493)	01/06/2025
601211.SH	12/13/2024	SDB3262867373	1,300.00	2.6381	3,400.84	3,429.58	0.0000	4.5800	50.0000	0.0000	(1.2980)	(0.1429)	0.0000	3	(1.4409)	01/06/2025
601211.SH	12/13/2024	SDB3262867373	6,500.00	2.6381	17,004.21	17,147.88	0.0000	4.5800	50.0000	0.0000	(6.4899)	(0.7145)	0.0000	3	(7.2044)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GUOTAI JUNAN SECURITIES CO. LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
601211.SH	12/12/2024	SDB3262867373	25,300.00	2.6030	66,300.83	65,854.89	0.0000	4.5800	50.0000	0.0000	(8.4349)	(0.9147)	0.0000	1	(9.3496)	01/06/2025
601211.SH	12/12/2024	SDB3262867373	200.00	2.6030	525.60	520.59	0.0000	4.5800	50.0000	0.0000	(0.0669)	(0.0072)	0.0000	1	(0.0741)	01/06/2025
601211.SH	12/12/2024	SDB3262867373	8,600.00	2.6030	22,572.26	22,385.46	0.0000	4.5800	50.0000	0.0000	(2.8717)	(0.3109)	0.0000	1	(3.1826)	01/06/2025
601211.SH	12/12/2024	SDB3262867373	3,100.00	2.6030	8,139.26	8,069.18	0.0000	4.5800	50.0000	0.0000	(1.0355)	(0.1121)	0.0000	1	(1.1476)	01/06/2025
601211.SH	12/12/2024	SDB3262867373	1,300.00	2.6030	3,404.98	3,383.85	0.0000	4.5800	50.0000	0.0000	(0.4332)	(0.0470)	0.0000	1	(0.4802)	01/06/2025
601211.SH	12/12/2024	SDB3262867373	2,300.00	2.6030	6,016.87	5,986.81	0.0000	4.5800	50.0000	0.0000	(0.7655)	(0.0832)	0.0000	1	(0.8486)	01/06/2025
601211.SH	12/12/2024	SDB3262867373	17,900.00	2.6030	46,826.97	46,592.98	0.0000	4.5800	50.0000	0.0000	(5.9574)	(0.6471)	0.0000	1	(6.6046)	01/06/2025
601211.SH	12/12/2024	SDB3262867373	500.00	2.6030	1,308.02	1,301.48	0.0000	4.5800	50.0000	0.0000	(0.1664)	(0.0181)	0.0000	1	(0.1845)	01/06/2025
601211.SH	12/12/2024	SDB3262867373	17,800.00	2.6030	46,565.37	46,332.69	0.0000	4.5800	50.0000	0.0000	(5.9241)	(0.6435)	0.0000	1	(6.5677)	01/06/2025
601211.SH	12/12/2024	SDB3262867373	2,000.00	2.6030	5,232.06	5,205.92	0.0000	4.5800	50.0000	0.0000	(0.6656)	(0.0723)	0.0000	1	(0.7379)	01/06/2025
601211.SH	12/12/2024	SDB3262867373	600.00	2.6030	1,569.62	1,561.78	0.0000	4.5800	50.0000	0.0000	(0.1997)	(0.0217)	0.0000	1	(0.2214)	01/06/2025
601211.SH	12/12/2024	SDB3262867373	3,600.00	2.6030	9,417.72	9,370.66	0.0000	4.5800	50.0000	0.0000	(1.1981)	(0.1301)	0.0000	1	(1.3283)	01/06/2025
601211.SH	12/12/2024	SDB3262867373	200.00	2.6030	523.21	520.59	0.0000	4.5800	50.0000	0.0000	(0.0666)	(0.0072)	0.0000	1	(0.0738)	01/06/2025
601211.SH	12/12/2024	SDB3262867373	4,200.00	2.6030	10,987.33	10,932.43	0.0000	4.5800	50.0000	0.0000	(1.3978)	(0.1518)	0.0000	1	(1.5497)	01/06/2025
601211.SH	12/12/2024	SDB3262867373	7,900.00	2.6030	20,666.65	20,563.38	0.0000	4.5800	50.0000	0.0000	(2.6293)	(0.2856)	0.0000	1	(2.9149)	01/06/2025
601211.SH	12/12/2024	SDB3262867373	2,300.00	2.6030	6,016.87	5,986.81	0.0000	4.5800	50.0000	0.0000	(0.7655)	(0.0832)	0.0000	1	(0.8486)	01/06/2025
601211.SH	12/12/2024	SDB3262867373	1,300.00	2.6030	3,400.84	3,383.85	0.0000	4.5800	50.0000	0.0000	(0.4327)	(0.0470)	0.0000	1	(0.4797)	01/06/2025
601211.SH	12/12/2024	SDB3262867373	6,500.00	2.6030	17,004.21	16,919.24	0.0000	4.5800	50.0000	0.0000	(2.1633)	(0.2350)	0.0000	1	(2.3983)	01/06/2025
601211.SH	12/11/2024	SDB3262867373	25,300.00	2.6544	66,300.83	67,157.36	0.0000	4.5800	50.0000	0.0000	(8.4349)	(0.9327)	0.0000	1	(9.3677)	01/06/2025
601211.SH	12/11/2024	SDB3262867373	200.00	2.6544	525.60	530.89	0.0000	4.5800	50.0000	0.0000	(0.0669)	(0.0074)	0.0000	1	(0.0742)	01/06/2025
601211.SH	12/11/2024	SDB3262867373	8,600.00	2.6544	22,572.26	22,828.19	0.0000	4.5800	50.0000	0.0000	(2.8717)	(0.3171)	0.0000	1	(3.1888)	01/06/2025
601211.SH	12/11/2024	SDB3262867373	3,100.00	2.6544	8,139.26	8,228.77	0.0000	4.5800	50.0000	0.0000	(1.0355)	(0.1143)	0.0000	1	(1.1498)	01/06/2025
601211.SH	12/11/2024	SDB3262867373	1,300.00	2.6544	3,404.98	3,450.77	0.0000	4.5800	50.0000	0.0000	(0.4332)	(0.0479)	0.0000	1	(0.4811)	01/06/2025
601211.SH	12/11/2024	SDB3262867373	2,300.00	2.6544	6,016.87	6,105.21	0.0000	4.5800	50.0000	0.0000	(0.7655)	(0.0848)	0.0000	1	(0.8503)	01/06/2025
601211.SH	12/11/2024	SDB3262867373	17,900.00	2.6544	46,826.97	47,514.49	0.0000	4.5800	50.0000	0.0000	(5.9574)	(0.6599)	0.0000	1	(6.6174)	01/06/2025
601211.SH	12/11/2024	SDB3262867373	500.00	2.6544	1,308.02	1,327.22	0.0000	4.5800	50.0000	0.0000	(0.1664)	(0.0184)	0.0000	1	(0.1848)	01/06/2025
601211.SH	12/11/2024	SDB3262867373	17,800.00	2.6544	46,565.37	47,249.05	0.0000	4.5800	50.0000	0.0000	(5.9241)	(0.6562)	0.0000	1	(6.5804)	01/06/2025
601211.SH	12/11/2024	SDB3262867373	2,000.00	2.6544	5,232.06	5,308.88	0.0000	4.5800	50.0000	0.0000	(0.6656)	(0.0737)	0.0000	1	(0.7394)	01/06/2025
601211.SH	12/11/2024	SDB3262867373	600.00	2.6544	1,569.62	1,592.66	0.0000	4.5800	50.0000	0.0000	(0.1997)	(0.0221)	0.0000	1	(0.2218)	01/06/2025
601211.SH	12/11/2024	SDB3262867373	3,600.00	2.6544	9,417.72	9,555.99	0.0000	4.5800	50.0000	0.0000	(1.1981)	(0.1327)	0.0000	1	(1.3309)	01/06/2025
601211.SH	12/11/2024	SDB3262867373	200.00	2.6544	523.21	530.89	0.0000	4.5800	50.0000	0.0000	(0.0666)	(0.0074)	0.0000	1	(0.0739)	01/06/2025
601211.SH	12/11/2024	SDB3262867373	4,200.00	2.6544	10,987.33	11,148.65	0.0000	4.5800	50.0000	0.0000	(1.3978)	(0.1548)	0.0000	1	(1.5527)	01/06/2025
601211.SH	12/11/2024	SDB3262867373	7,900.00	2.6544	20,666.65	20,970.08	0.0000	4.5800	50.0000	0.0000	(2.6293)	(0.2913)	0.0000	1	(2.9205)	01/06/2025
601211.SH	12/11/2024	SDB3262867373	2,300.00	2.6544	6,016.87	6,105.21	0.0000	4.5800	50.0000	0.0000	(0.7655)	(0.0848)	0.0000	1	(0.8503)	01/06/2025
601211.SH	12/11/2024	SDB3262867373	1,300.00	2.6544	3,400.84	3,450.77	0.0000	4.5800	50.0000	0.0000	(0.4327)	(0.0479)	0.0000	1	(0.4806)	01/06/2025
601211.SH	12/11/2024	SDB3262867373	6,500.00	2.6544	17,004.21	17,253.87	0.0000	4.5800	50.0000	0.0000	(2.1633)	(0.2396)	0.0000	1	(2.4030)	01/06/2025
601211.SH	12/10/2024	SDB3262867373	25,300.00	2.6266	66,300.83	66,452.65	0.0000	4.5800	50.0000	0.0000	(8.4349)	(0.9230)	0.0000	1	(9.3579)	01/06/2025
601211.SH	12/10/2024	SDB3262867373	200.00	2.6266	525.60	525.32	0.0000	4.5800	50.0000	0.0000	(0.0669)	(0.0073)	0.0000	1	(0.0742)	01/06/2025
601211.SH	12/10/2024	SDB3262867373	8,600.00	2.6266	22,572.26	22,588.65	0.0000	4.5800	50.0000	0.0000	(2.8717)	(0.3137)	0.0000	1	(3.1854)	01/06/2025
601211.SH	12/10/2024	SDB3262867373	3,100.00	2.6266	8,139.26	8,142.42	0.0000	4.5800	50.0000	0.0000	(1.0355)	(0.1131)	0.0000	1	(1.1486)	01/06/2025
601211.SH	12/10/2024	SDB3262867373	1,300.00	2.6266	3,404.98	3,414.56	0.0000	4.5800	50.0000	0.0000	(0.4332)	(0.0474)	0.0000	1	(0.4806)	01/06/2025
601211.SH	12/10/2024	SDB3262867373	2,300.00	2.6266	6,016.87	6,041.15	0.0000	4.5800	50.0000	0.0000	(0.7655)	(0.0839)	0.0000	1	(0.8494)	01/06/2025
601211.SH	12/10/2024	SDB3262867373	17,900.00	2.6266	46,826.97	47,015.91	0.0000	4.5800	50.0000	0.0000	(5.9574)	(0.6530)	0.0000	1	(6.6104)	01/06/2025
601211.SH	12/10/2024	SDB3262867373	500.00	2.6266	1,308.02	1,313.29	0.0000	4.5800	50.0000	0.0000	(0.1664)	(0.0182)	0.0000	1	(0.1846)	01/06/2025
601211.SH	12/10/2024	SDB3262867373	17,800.00	2.6266	46,565.37	46,753.25	0.0000	4.5800	50.0000	0.0000	(5.9241)	(0.6494)	0.0000	1	(6.5735)	01/06/2025
601211.SH	12/10/2024	SDB3262867373	2,000.00	2.6266	5,232.06	5,253.17	0.0000	4.5800	50.0000	0.0000	(0.6656)	(0.0730)	0.0000	1	(0.7386)	01/06/2025
601211.SH	12/10/2024	SDB3262867373	600.00	2.6266	1,569.62	1,575.95	0.0000	4.5800	50.0000	0.0000	(0.1997)	(0.0219)	0.0000	1	(0.2216)	01/06/2025
601211.SH	12/10/2024	SDB3262867373	3,600.00	2.6266	9,417.72	9,455.71	0.0000	4.5800	50.0000	0.0000	(1.1981)	(0.1313)	0.0000	1	(1.3295)	01/06/2025
601211.SH	12/10/2024	SDB3262867373	200.00	2.6266	523.21	525.32	0.0000	4.5800	50.0000	0.0000	(0.0666)	(0.0073)	0.0000	1	(0.0739)	01/06/2025
601211.SH	12/10/2024	SDB3262867373	4,200.00	2.6266	10,987.33	11,031.67	0.0000	4.5800	50.0000	0.0000	(1.3978)	(0.1532)	0.0000	1	(1.5511)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GUOTAI JUNAN SECURITIES CO. LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
601211.SH	12/10/2024	SDB3262867373	7,900.00	2.6266	20,666.65	20,750.04	0.0000	4.5800	50.0000	0.0000	(2.6293)	(0.2882)	0.0000	1	(2.9175)	01/06/2025
601211.SH	12/10/2024	SDB3262867373	2,300.00	2.6266	6,016.87	6,041.15	0.0000	4.5800	50.0000	0.0000	(0.7655)	(0.0839)	0.0000	1	(0.8494)	01/06/2025
601211.SH	12/10/2024	SDB3262867373	1,300.00	2.6266	3,400.84	3,414.56	0.0000	4.5800	50.0000	0.0000	(0.4327)	(0.0474)	0.0000	1	(0.4801)	01/06/2025
601211.SH	12/10/2024	SDB3262867373	6,500.00	2.6266	17,004.21	17,072.82	0.0000	4.5800	50.0000	0.0000	(2.1633)	(0.2371)	0.0000	1	(2.4004)	01/06/2025
601211.SH	12/09/2024	SDB3262867373	3,100.00	2.6040	8,139.26	8,072.34	0.0000	4.5800	50.0000	0.0000	(1.0355)	(0.1121)	0.0000	1	(1.1476)	01/06/2025
601211.SH	12/09/2024	SDB3262867373	1,300.00	2.6040	3,404.98	3,385.18	0.0000	4.5800	50.0000	0.0000	(0.4332)	(0.0470)	0.0000	1	(0.4802)	01/06/2025
601211.SH	12/09/2024	SDB3262867373	2,300.00	2.6040	6,016.87	5,989.16	0.0000	4.5800	50.0000	0.0000	(0.7655)	(0.0832)	0.0000	1	(0.8487)	01/06/2025
601211.SH	12/09/2024	SDB3262867373	17,900.00	2.6040	46,826.97	46,611.26	0.0000	4.5800	50.0000	0.0000	(5.9574)	(0.6474)	0.0000	1	(6.6048)	01/06/2025
601211.SH	12/09/2024	SDB3262867373	500.00	2.6040	1,308.02	1,301.99	0.0000	4.5800	50.0000	0.0000	(0.1664)	(0.0181)	0.0000	1	(0.1845)	01/06/2025
601211.SH	12/09/2024	SDB3262867373	17,800.00	2.6040	46,565.37	46,350.86	0.0000	4.5800	50.0000	0.0000	(5.9241)	(0.6438)	0.0000	1	(6.5679)	01/06/2025
601211.SH	12/09/2024	SDB3262867373	2,000.00	2.6040	5,232.06	5,207.96	0.0000	4.5800	50.0000	0.0000	(0.6656)	(0.0723)	0.0000	1	(0.7380)	01/06/2025
601211.SH	12/09/2024	SDB3262867373	600.00	2.6040	1,569.62	1,562.39	0.0000	4.5800	50.0000	0.0000	(0.1997)	(0.0217)	0.0000	1	(0.2214)	01/06/2025
601211.SH	12/09/2024	SDB3262867373	3,600.00	2.6040	9,417.72	9,374.33	0.0000	4.5800	50.0000	0.0000	(1.1981)	(0.1302)	0.0000	1	(1.3283)	01/06/2025
601211.SH	12/09/2024	SDB3262867373	200.00	2.6040	523.21	520.80	0.0000	4.5800	50.0000	0.0000	(0.0666)	(0.0072)	0.0000	1	(0.0738)	01/06/2025
601211.SH	12/09/2024	SDB3262867373	4,200.00	2.6040	10,987.33	10,936.72	0.0000	4.5800	50.0000	0.0000	(1.3978)	(0.1519)	0.0000	1	(1.5497)	01/06/2025
601211.SH	12/09/2024	SDB3262867373	7,900.00	2.6040	20,666.65	20,571.45	0.0000	4.5800	50.0000	0.0000	(2.6293)	(0.2857)	0.0000	1	(2.9150)	01/06/2025
601211.SH	12/09/2024	SDB3262867373	2,300.00	2.6040	6,016.87	5,989.16	0.0000	4.5800	50.0000	0.0000	(0.7655)	(0.0832)	0.0000	1	(0.8487)	01/06/2025
601211.SH	12/09/2024	SDB3262867373	1,300.00	2.6040	3,400.84	3,385.18	0.0000	4.5800	50.0000	0.0000	(0.4327)	(0.0470)	0.0000	1	(0.4797)	01/06/2025
601211.SH	12/09/2024	SDB3262867373	6,500.00	2.6040	17,004.21	16,925.88	0.0000	4.5800	50.0000	0.0000	(2.1633)	(0.2351)	0.0000	1	(2.3984)	01/06/2025
601211.SH	12/06/2024	SDB3262867373	3,100.00	2.6385	8,139.26	8,179.46	0.0000	4.5800	50.0000	0.0000	(3.1065)	(0.3408)	0.0000	3	(3.4473)	01/06/2025
601211.SH	12/06/2024	SDB3262867373	1,300.00	2.6385	3,404.98	3,430.10	0.0000	4.5800	50.0000	0.0000	(1.2996)	(0.1429)	0.0000	3	(1.4425)	01/06/2025
601211.SH	12/06/2024	SDB3262867373	2,300.00	2.6385	6,016.87	6,068.64	0.0000	4.5800	50.0000	0.0000	(2.2964)	(0.2529)	0.0000	3	(2.5493)	01/06/2025
601211.SH	12/06/2024	SDB3262867373	17,900.00	2.6385	46,826.97	47,229.81	0.0000	4.5800	50.0000	0.0000	(17.8723)	(1.9679)	0.0000	3	(19.8402)	01/06/2025
601211.SH	12/06/2024	SDB3262867373	500.00	2.6385	1,308.02	1,319.27	0.0000	4.5800	50.0000	0.0000	(0.4992)	(0.0550)	0.0000	3	(0.5542)	01/06/2025
601211.SH	12/06/2024	SDB3262867373	17,800.00	2.6385	46,565.37	46,965.96	0.0000	4.5800	50.0000	0.0000	(17.7724)	(1.9569)	0.0000	3	(19.7294)	01/06/2025
601211.SH	12/06/2024	SDB3262867373	2,000.00	2.6385	5,232.06	5,277.07	0.0000	4.5800	50.0000	0.0000	(1.9969)	(0.2199)	0.0000	3	(2.2168)	01/06/2025
601211.SH	12/06/2024	SDB3262867373	600.00	2.6385	1,569.62	1,583.12	0.0000	4.5800	50.0000	0.0000	(0.5991)	(0.0660)	0.0000	3	(0.6650)	01/06/2025
601211.SH	12/06/2024	SDB3262867373	3,600.00	2.6385	9,417.72	9,498.73	0.0000	4.5800	50.0000	0.0000	(3.5944)	(0.3958)	0.0000	3	(3.9902)	01/06/2025
601211.SH	12/06/2024	SDB3262867373	200.00	2.6385	523.21	527.71	0.0000	4.5800	50.0000	0.0000	(0.1997)	(0.0220)	0.0000	3	(0.2217)	01/06/2025
601211.SH	12/06/2024	SDB3262867373	4,200.00	2.6385	10,987.33	11,081.86	0.0000	4.5800	50.0000	0.0000	(4.1935)	(0.4617)	0.0000	3	(4.6552)	01/06/2025
601211.SH	12/06/2024	SDB3262867373	7,900.00	2.6385	20,666.65	20,844.44	0.0000	4.5800	50.0000	0.0000	(7.8878)	(0.8685)	0.0000	3	(8.7563)	01/06/2025
601211.SH	12/06/2024	SDB3262867373	2,300.00	2.6385	6,016.87	6,068.64	0.0000	4.5800	50.0000	0.0000	(2.2964)	(0.2529)	0.0000	3	(2.5493)	01/06/2025
601211.SH	12/06/2024	SDB3262867373	1,300.00	2.6385	3,400.84	3,430.10	0.0000	4.5800	50.0000	0.0000	(1.2980)	(0.1429)	0.0000	3	(1.4409)	01/06/2025
601211.SH	12/06/2024	SDB3262867373	6,500.00	2.6385	17,004.21	17,150.49	0.0000	4.5800	50.0000	0.0000	(6.4899)	(0.7146)	0.0000	3	(7.2045)	01/06/2025
601211.SH	12/05/2024	SDB3262867373	3,100.00	2.6281	8,139.26	8,147.20	0.0000	4.5800	50.0000	0.0000	(1.0355)	(0.1132)	0.0000	1	(1.1487)	01/06/2025
601211.SH	12/05/2024	SDB3262867373	1,300.00	2.6281	3,404.98	3,416.57	0.0000	4.5800	50.0000	0.0000	(0.4332)	(0.0475)	0.0000	1	(0.4806)	01/06/2025
601211.SH	12/05/2024	SDB3262867373	2,300.00	2.6281	6,016.87	6,044.70	0.0000	4.5800	50.0000	0.0000	(0.7655)	(0.0840)	0.0000	1	(0.8494)	01/06/2025
601211.SH	12/05/2024	SDB3262867373	17,900.00	2.6281	46,826.97	47,043.53	0.0000	4.5800	50.0000	0.0000	(5.9574)	(0.6534)	0.0000	1	(6.6108)	01/06/2025
601211.SH	12/05/2024	SDB3262867373	500.00	2.6281	1,308.02	1,314.07	0.0000	4.5800	50.0000	0.0000	(0.1664)	(0.0183)	0.0000	1	(0.1847)	01/06/2025
601211.SH	12/05/2024	SDB3262867373	17,800.00	2.6281	46,565.37	46,780.71	0.0000	4.5800	50.0000	0.0000	(5.9241)	(0.6497)	0.0000	1	(6.5739)	01/06/2025
601211.SH	12/05/2024	SDB3262867373	2,000.00	2.6281	5,232.06	5,256.26	0.0000	4.5800	50.0000	0.0000	(0.6656)	(0.0730)	0.0000	1	(0.7386)	01/06/2025
601211.SH	12/05/2024	SDB3262867373	600.00	2.6281	1,569.62	1,576.88	0.0000	4.5800	50.0000	0.0000	(0.1997)	(0.0219)	0.0000	1	(0.2216)	01/06/2025
601211.SH	12/05/2024	SDB3262867373	3,600.00	2.6281	9,417.72	9,461.27	0.0000	4.5800	50.0000	0.0000	(1.1981)	(0.1314)	0.0000	1	(1.3295)	01/06/2025
601211.SH	12/05/2024	SDB3262867373	200.00	2.6281	523.21	525.63	0.0000	4.5800	50.0000	0.0000	(0.0666)	(0.0073)	0.0000	1	(0.0739)	01/06/2025
601211.SH	12/05/2024	SDB3262867373	4,200.00	2.6281	10,987.33	11,038.15	0.0000	4.5800	50.0000	0.0000	(1.3978)	(0.1533)	0.0000	1	(1.5511)	01/06/2025
601211.SH	12/05/2024	SDB3262867373	7,900.00	2.6281	20,666.65	20,762.23	0.0000	4.5800	50.0000	0.0000	(2.6293)	(0.2884)	0.0000	1	(2.9176)	01/06/2025
601211.SH	12/05/2024	SDB3262867373	2,300.00	2.6281	6,016.87	6,044.70	0.0000	4.5800	50.0000	0.0000	(0.7655)	(0.0840)	0.0000	1	(0.8494)	01/06/2025
601211.SH	12/05/2024	SDB3262867373	1,300.00	2.6281	3,400.84	3,416.57	0.0000	4.5800	50.0000	0.0000	(0.4327)	(0.0475)	0.0000	1	(0.4801)	01/06/2025
601211.SH	12/05/2024	SDB3262867373	6,500.00	2.6281	17,004.21	17,082.85	0.0000	4.5800	50.0000	0.0000	(2.1633)	(0.2373)	0.0000	1	(2.4006)	01/06/2025
601211.SH	12/04/2024	SDB3262867373	2,300.00	2.6160	6,016.87	6,016.87	0.0000	4.5800	50.0000	0.0000	(0.7655)	(0.0836)	0.0000	1	(0.8490)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GUOTAI JUNAN SECURITIES CO. LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
601211.SH	12/04/2024	SDB3262867373	17,900.00	2.6160	46,826.97	46,826.97	0.0000	4.5800	50.0000	0.0000	(5.9574)	(0.6504)	0.0000	1	(6.6078)	01/06/2025
601211.SH	12/04/2024	SDB3262867373	500.00	2.6160	1,308.02	1,308.02	0.0000	4.5800	50.0000	0.0000	(0.1664)	(0.0182)	0.0000	1	(0.1846)	01/06/2025
601211.SH	12/04/2024	SDB3262867373	17,800.00	2.6160	46,565.37	46,565.37	0.0000	4.5800	50.0000	0.0000	(5.9241)	(0.6467)	0.0000	1	(6.5709)	01/06/2025
601211.SH	12/04/2024	SDB3262867373	2,000.00	2.6160	5,232.06	5,232.06	0.0000	4.5800	50.0000	0.0000	(0.6656)	(0.0727)	0.0000	1	(0.7383)	01/06/2025
601211.SH	12/04/2024	SDB3262867373	600.00	2.6160	1,569.62	1,569.62	0.0000	4.5800	50.0000	0.0000	(0.1997)	(0.0218)	0.0000	1	(0.2215)	01/06/2025
601211.SH	12/04/2024	SDB3262867373	3,600.00	2.6160	9,417.72	9,417.72	0.0000	4.5800	50.0000	0.0000	(1.1981)	(0.1308)	0.0000	1	(1.3289)	01/06/2025
601211.SH	12/04/2024	SDB3262867373	200.00	2.6160	523.21	523.21	0.0000	4.5800	50.0000	0.0000	(0.0666)	(0.0073)	0.0000	1	(0.0738)	01/06/2025
601211.SH	12/04/2024	SDB3262867373	4,200.00	2.6160	10,987.33	10,987.33	0.0000	4.5800	50.0000	0.0000	(1.3978)	(0.1526)	0.0000	1	(1.5504)	01/06/2025
601211.SH	12/04/2024	SDB3262867373	7,900.00	2.6160	20,666.65	20,666.65	0.0000	4.5800	50.0000	0.0000	(2.6293)	(0.2870)	0.0000	1	(2.9163)	01/06/2025
601211.SH	12/04/2024	SDB3262867373	2,300.00	2.6160	6,016.87	6,016.87	0.0000	4.5800	50.0000	0.0000	(0.7655)	(0.0836)	0.0000	1	(0.8490)	01/06/2025
601211.SH	12/04/2024	SDB3262867373	1,300.00	2.6160	3,400.84	3,400.84	0.0000	4.5800	50.0000	0.0000	(0.4327)	(0.0472)	0.0000	1	(0.4799)	01/06/2025
601211.SH	12/04/2024	SDB3262867373	6,500.00	2.6160	17,004.21	17,004.21	0.0000	4.5800	50.0000	0.0000	(2.1633)	(0.2362)	0.0000	1	(2.3995)	01/06/2025
TOTAL GUOTAI JUNAN SECURITIES CO. LTD CMN CLASS A SERIES NORTHBOUND											(1,080.4124)	(120.5609)	0.0000		(1,200.9733)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GUOYUAN SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND																
000728.ZK	01/03/2025	SDB3261097704	400.00	1.2080	468.76	483.21	0.0000	4.3300	50.0000	0.0000	(0.1691)	(0.0201)	0.0000	3	(0.1893)	01/06/2025
000728.ZK	01/03/2025	SDB3261097704	200.00	1.2080	234.38	241.60	0.0000	4.3300	50.0000	0.0000	(0.0846)	(0.0101)	0.0000	3	(0.0946)	01/06/2025
000728.ZK	01/03/2025	SDB3261097704	6,000.00	1.2080	7,031.36	7,248.10	0.0000	4.3300	50.0000	0.0000	(2.5372)	(0.3020)	0.0000	3	(2.8392)	01/06/2025
000728.ZK	01/03/2025	SDB3261097704	12,200.00	1.2080	14,297.11	14,737.81	0.0000	4.3300	50.0000	0.0000	(5.1589)	(0.6141)	0.0000	3	(5.7729)	01/06/2025
000728.ZK	01/02/2025	SDB3261097704	400.00	1.1967	468.76	478.68	0.0000	4.3300	50.0000	0.0000	(0.0564)	(0.0066)	0.0000	1	(0.0630)	01/06/2025
000728.ZK	01/02/2025	SDB3261097704	200.00	1.1967	234.38	239.34	0.0000	4.3300	50.0000	0.0000	(0.0282)	(0.0033)	0.0000	1	(0.0315)	01/06/2025
000728.ZK	01/02/2025	SDB3261097704	6,000.00	1.1967	7,031.36	7,180.17	0.0000	4.3300	50.0000	0.0000	(0.8457)	(0.0997)	0.0000	1	(0.9454)	01/06/2025
000728.ZK	01/02/2025	SDB3261097704	12,200.00	1.1967	14,297.11	14,599.68	0.0000	4.3300	50.0000	0.0000	(1.7196)	(0.2028)	0.0000	1	(1.9224)	01/06/2025
000728.ZK	12/31/2024	SDB3261097704	400.00	1.1939	468.76	477.54	0.0000	4.3300	50.0000	0.0000	(0.1128)	(0.0133)	0.0000	2	(0.1260)	01/06/2025
000728.ZK	12/31/2024	SDB3261097704	200.00	1.1939	234.38	238.77	0.0000	4.3300	50.0000	0.0000	(0.0564)	(0.0066)	0.0000	2	(0.0630)	01/06/2025
000728.ZK	12/31/2024	SDB3261097704	6,000.00	1.1939	7,031.36	7,163.15	0.0000	4.3300	50.0000	0.0000	(1.6914)	(0.1990)	0.0000	2	(1.8904)	01/06/2025
000728.ZK	12/31/2024	SDB3261097704	12,200.00	1.1939	14,297.11	14,565.07	0.0000	4.3300	50.0000	0.0000	(3.4392)	(0.4046)	0.0000	2	(3.8438)	01/06/2025
000728.ZK	12/30/2024	SDB3261097704	400.00	1.1594	468.76	463.77	0.0000	4.3300	50.0000	0.0000	(0.0564)	(0.0064)	0.0000	1	(0.0628)	01/06/2025
000728.ZK	12/30/2024	SDB3261097704	200.00	1.1594	234.38	231.88	0.0000	4.3300	50.0000	0.0000	(0.0282)	(0.0032)	0.0000	1	(0.0314)	01/06/2025
000728.ZK	12/30/2024	SDB3261097704	6,000.00	1.1594	7,031.36	6,956.54	0.0000	4.3300	50.0000	0.0000	(0.8457)	(0.0966)	0.0000	1	(0.9423)	01/06/2025
000728.ZK	12/30/2024	SDB3261097704	12,200.00	1.1594	14,297.11	14,144.97	0.0000	4.3300	50.0000	0.0000	(1.7196)	(0.1965)	0.0000	1	(1.9161)	01/06/2025
000728.ZK	12/27/2024	SDB3261097704	400.00	1.1741	468.76	469.62	0.0000	4.3300	50.0000	0.0000	(0.1691)	(0.0196)	0.0000	3	(0.1887)	01/06/2025
000728.ZK	12/27/2024	SDB3261097704	200.00	1.1741	234.38	234.81	0.0000	4.3300	50.0000	0.0000	(0.0846)	(0.0098)	0.0000	3	(0.0944)	01/06/2025
000728.ZK	12/27/2024	SDB3261097704	6,000.00	1.1741	7,031.36	7,044.34	0.0000	4.3300	50.0000	0.0000	(2.5372)	(0.2935)	0.0000	3	(2.8307)	01/06/2025
000728.ZK	12/27/2024	SDB3261097704	12,200.00	1.1741	14,297.11	14,323.48	0.0000	4.3300	50.0000	0.0000	(5.1589)	(0.5968)	0.0000	3	(5.7557)	01/06/2025
000728.ZK	12/26/2024	SDB3261097704	400.00	1.1663	468.76	466.50	0.0000	4.3300	50.0000	0.0000	(0.0564)	(0.0065)	0.0000	1	(0.0629)	01/06/2025
000728.ZK	12/26/2024	SDB3261097704	200.00	1.1663	234.38	233.25	0.0000	4.3300	50.0000	0.0000	(0.0282)	(0.0032)	0.0000	1	(0.0314)	01/06/2025
000728.ZK	12/26/2024	SDB3261097704	6,000.00	1.1663	7,031.36	6,997.54	0.0000	4.3300	50.0000	0.0000	(0.8457)	(0.0972)	0.0000	1	(0.9429)	01/06/2025
000728.ZK	12/26/2024	SDB3261097704	12,200.00	1.1663	14,297.11	14,228.32	0.0000	4.3300	50.0000	0.0000	(1.7196)	(0.1976)	0.0000	1	(1.9172)	01/06/2025
000728.ZK	12/24/2024	SDB3261097704	400.00	1.1663	468.76	466.50	0.0000	4.3300	50.0000	0.0000	(0.1128)	(0.0130)	0.0000	2	(0.1257)	01/06/2025
000728.ZK	12/24/2024	SDB3261097704	200.00	1.1663	234.38	233.25	0.0000	4.3300	50.0000	0.0000	(0.0564)	(0.0065)	0.0000	2	(0.0629)	01/06/2025
000728.ZK	12/24/2024	SDB3261097704	6,000.00	1.1663	7,031.36	6,997.54	0.0000	4.3300	50.0000	0.0000	(1.6914)	(0.1944)	0.0000	2	(1.8858)	01/06/2025
000728.ZK	12/24/2024	SDB3261097704	12,200.00	1.1663	14,297.11	14,228.32	0.0000	4.3300	50.0000	0.0000	(3.4392)	(0.3952)	0.0000	2	(3.8345)	01/06/2025
000728.ZK	12/23/2024	SDB3261097704	400.00	1.1673	468.76	466.92	0.0000	4.3300	50.0000	0.0000	(0.0564)	(0.0065)	0.0000	1	(0.0629)	01/06/2025
000728.ZK	12/23/2024	SDB3261097704	200.00	1.1673	234.38	233.46	0.0000	4.3300	50.0000	0.0000	(0.0282)	(0.0032)	0.0000	1	(0.0314)	01/06/2025
000728.ZK	12/23/2024	SDB3261097704	6,000.00	1.1673	7,031.36	7,003.73	0.0000	4.3300	50.0000	0.0000	(0.8457)	(0.0973)	0.0000	1	(0.9430)	01/06/2025
000728.ZK	12/23/2024	SDB3261097704	12,200.00	1.1673	14,297.11	14,240.91	0.0000	4.3300	50.0000	0.0000	(1.7196)	(0.1978)	0.0000	1	(1.9174)	01/06/2025
000728.ZK	12/20/2024	SDB3261097704	400.00	1.1671	468.76	466.82	0.0000	4.3300	50.0000	0.0000	(0.1691)	(0.0195)	0.0000	3	(0.1886)	01/06/2025
000728.ZK	12/20/2024	SDB3261097704	200.00	1.1671	234.38	233.41	0.0000	4.3300	50.0000	0.0000	(0.0846)	(0.0097)	0.0000	3	(0.0943)	01/06/2025
000728.ZK	12/20/2024	SDB3261097704	6,000.00	1.1671	7,031.36	7,002.34	0.0000	4.3300	50.0000	0.0000	(2.5372)	(0.2918)	0.0000	3	(2.8289)	01/06/2025
000728.ZK	12/20/2024	SDB3261097704	12,200.00	1.1671	14,297.11	14,238.08	0.0000	4.3300	50.0000	0.0000	(5.1589)	(0.5933)	0.0000	3	(5.7521)	01/06/2025
000728.ZK	12/19/2024	SDB3261097704	400.00	1.1719	468.76	468.76	0.0000	4.5800	50.0000	0.0000	(0.0596)	(0.0065)	0.0000	1	(0.0661)	01/06/2025
000728.ZK	12/19/2024	SDB3261097704	200.00	1.1719	234.38	234.38	0.0000	4.5800	50.0000	0.0000	(0.0298)	(0.0033)	0.0000	1	(0.0331)	01/06/2025
000728.ZK	12/19/2024	SDB3261097704	6,000.00	1.1719	7,031.36	7,031.36	0.0000	4.5800	50.0000	0.0000	(0.8945)	(0.0977)	0.0000	1	(0.9922)	01/06/2025
000728.ZK	12/19/2024	SDB3261097704	12,200.00	1.1719	14,297.11	14,297.11	0.0000	4.5800	50.0000	0.0000	(1.8189)	(0.1986)	0.0000	1	(2.0175)	01/06/2025
000728.ZK	12/18/2024	SDB3261097704	400.00	1.1785	468.76	471.42	0.0000	4.5800	50.0000	0.0000	(0.0596)	(0.0065)	0.0000	1	(0.0662)	01/06/2025
000728.ZK	12/18/2024	SDB3261097704	200.00	1.1785	234.38	235.71	0.0000	4.5800	50.0000	0.0000	(0.0298)	(0.0033)	0.0000	1	(0.0331)	01/06/2025
000728.ZK	12/18/2024	SDB3261097704	6,000.00	1.1785	7,031.36	7,071.27	0.0000	4.5800	50.0000	0.0000	(0.8945)	(0.0982)	0.0000	1	(0.9928)	01/06/2025
000728.ZK	12/18/2024	SDB3261097704	12,200.00	1.1785	14,297.11	14,378.25	0.0000	4.5800	50.0000	0.0000	(1.8189)	(0.1997)	0.0000	1	(2.0186)	01/06/2025
000728.ZK	12/17/2024	SDB3261097704	400.00	1.2221	468.76	488.84	0.0000	4.5800	50.0000	0.0000	(0.0596)	(0.0068)	0.0000	1	(0.0664)	01/06/2025
000728.ZK	12/17/2024	SDB3261097704	200.00	1.2221	234.38	244.42	0.0000	4.5800	50.0000	0.0000	(0.0298)	(0.0034)	0.0000	1	(0.0332)	01/06/2025
000728.ZK	12/17/2024	SDB3261097704	6,000.00	1.2221	7,031.36	7,332.63	0.0000	4.5800	50.0000	0.0000	(0.8945)	(0.1018)	0.0000	1	(0.9964)	01/06/2025
000728.ZK	12/17/2024	SDB3261097704	12,200.00	1.2221	14,297.11	14,909.68	0.0000	4.5800	50.0000	0.0000	(1.8189)	(0.2071)	0.0000	1	(2.0260)	01/06/2025
000728.ZK	12/16/2024	SDB3261097704	400.00	1.1961	468.76	478.46	0.0000	4.5800	50.0000	0.0000	(0.0596)	(0.0066)	0.0000	1	(0.0663)	01/06/2025
000728.ZK	12/16/2024	SDB3261097704	200.00	1.1961	234.38	239.23	0.0000	4.5800	50.0000	0.0000	(0.0298)	(0.0033)	0.0000	1	(0.0331)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GUOYUAN SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000728.ZK	12/16/2024	SDB3261097704	6,000.00	1.1961	7,031.36	7,176.86	0.0000	4.5800	50.0000	0.0000	(0.8945)	(0.0997)	0.0000	1	(0.9942)	01/06/2025
000728.ZK	12/16/2024	SDB3261097704	12,200.00	1.1961	14,297.11	14,592.96	0.0000	4.5800	50.0000	0.0000	(1.8189)	(0.2027)	0.0000	1	(2.0216)	01/06/2025
000728.ZK	12/13/2024	SDB3261097704	400.00	1.2010	468.76	480.41	0.0000	4.5800	50.0000	0.0000	(0.1789)	(0.0200)	0.0000	3	(0.1989)	01/06/2025
000728.ZK	12/13/2024	SDB3261097704	200.00	1.2010	234.38	240.21	0.0000	4.5800	50.0000	0.0000	(0.0895)	(0.0100)	0.0000	3	(0.0995)	01/06/2025
000728.ZK	12/13/2024	SDB3261097704	6,000.00	1.2010	7,031.36	7,206.21	0.0000	4.5800	50.0000	0.0000	(2.6836)	(0.3003)	0.0000	3	(2.9839)	01/06/2025
000728.ZK	12/13/2024	SDB3261097704	12,200.00	1.2010	14,297.11	14,652.63	0.0000	4.5800	50.0000	0.0000	(5.4567)	(0.6105)	0.0000	3	(6.0673)	01/06/2025
000728.ZK	12/12/2024	SDB3261097704	400.00	1.1904	468.76	476.16	0.0000	4.5800	50.0000	0.0000	(0.0596)	(0.0066)	0.0000	1	(0.0662)	01/06/2025
000728.ZK	12/12/2024	SDB3261097704	200.00	1.1904	234.38	238.08	0.0000	4.5800	50.0000	0.0000	(0.0298)	(0.0033)	0.0000	1	(0.0331)	01/06/2025
000728.ZK	12/12/2024	SDB3261097704	6,000.00	1.1904	7,031.36	7,142.37	0.0000	4.5800	50.0000	0.0000	(0.8945)	(0.0992)	0.0000	1	(0.9937)	01/06/2025
000728.ZK	12/12/2024	SDB3261097704	12,200.00	1.1904	14,297.11	14,522.82	0.0000	4.5800	50.0000	0.0000	(1.8189)	(0.2017)	0.0000	1	(2.0206)	01/06/2025
000728.ZK	12/11/2024	SDB3261097704	400.00	1.2157	468.76	486.28	0.0000	4.5800	50.0000	0.0000	(0.0596)	(0.0068)	0.0000	1	(0.0664)	01/06/2025
000728.ZK	12/11/2024	SDB3261097704	200.00	1.2157	234.38	243.14	0.0000	4.5800	50.0000	0.0000	(0.0298)	(0.0034)	0.0000	1	(0.0332)	01/06/2025
000728.ZK	12/11/2024	SDB3261097704	6,000.00	1.2157	7,031.36	7,294.21	0.0000	4.5800	50.0000	0.0000	(0.8945)	(0.1013)	0.0000	1	(0.9959)	01/06/2025
000728.ZK	12/11/2024	SDB3261097704	12,200.00	1.2157	14,297.11	14,831.55	0.0000	4.5800	50.0000	0.0000	(1.8189)	(0.2060)	0.0000	1	(2.0249)	01/06/2025
000728.ZK	12/10/2024	SDB3261097704	400.00	1.1834	468.76	473.36	0.0000	4.5800	50.0000	0.0000	(0.0596)	(0.0066)	0.0000	1	(0.0662)	01/06/2025
000728.ZK	12/10/2024	SDB3261097704	200.00	1.1834	234.38	236.68	0.0000	4.5800	50.0000	0.0000	(0.0298)	(0.0033)	0.0000	1	(0.0331)	01/06/2025
000728.ZK	12/10/2024	SDB3261097704	6,000.00	1.1834	7,031.36	7,100.45	0.0000	4.5800	50.0000	0.0000	(0.8945)	(0.0986)	0.0000	1	(0.9932)	01/06/2025
000728.ZK	12/10/2024	SDB3261097704	12,200.00	1.1834	14,297.11	14,437.58	0.0000	4.5800	50.0000	0.0000	(1.8189)	(0.2005)	0.0000	1	(2.0194)	01/06/2025
000728.ZK	12/09/2024	SDB3261097704	400.00	1.1723	468.76	468.91	0.0000	4.5800	50.0000	0.0000	(0.0596)	(0.0065)	0.0000	1	(0.0661)	01/06/2025
000728.ZK	12/09/2024	SDB3261097704	200.00	1.1723	234.38	234.45	0.0000	4.5800	50.0000	0.0000	(0.0298)	(0.0033)	0.0000	1	(0.0331)	01/06/2025
000728.ZK	12/09/2024	SDB3261097704	6,000.00	1.1723	7,031.36	7,033.63	0.0000	4.5800	50.0000	0.0000	(0.8945)	(0.0977)	0.0000	1	(0.9922)	01/06/2025
000728.ZK	12/09/2024	SDB3261097704	12,200.00	1.1723	14,297.11	14,301.72	0.0000	4.5800	50.0000	0.0000	(1.8189)	(0.1986)	0.0000	1	(2.0175)	01/06/2025
000728.ZK	12/06/2024	SDB3261097704	400.00	1.1864	468.76	474.55	0.0000	4.5800	50.0000	0.0000	(0.1789)	(0.0198)	0.0000	3	(0.1987)	01/06/2025
000728.ZK	12/06/2024	SDB3261097704	200.00	1.1864	234.38	237.28	0.0000	4.5800	50.0000	0.0000	(0.0895)	(0.0099)	0.0000	3	(0.0993)	01/06/2025
000728.ZK	12/06/2024	SDB3261097704	6,000.00	1.1864	7,031.36	7,118.30	0.0000	4.5800	50.0000	0.0000	(2.6836)	(0.2966)	0.0000	3	(2.9802)	01/06/2025
000728.ZK	12/06/2024	SDB3261097704	12,200.00	1.1864	14,297.11	14,473.87	0.0000	4.5800	50.0000	0.0000	(5.4567)	(0.6031)	0.0000	3	(6.0598)	01/06/2025
000728.ZK	12/05/2024	SDB3261097704	400.00	1.1734	468.76	469.36	0.0000	4.5800	50.0000	0.0000	(0.0596)	(0.0065)	0.0000	1	(0.0662)	01/06/2025
000728.ZK	12/05/2024	SDB3261097704	200.00	1.1734	234.38	234.68	0.0000	4.5800	50.0000	0.0000	(0.0298)	(0.0033)	0.0000	1	(0.0331)	01/06/2025
000728.ZK	12/05/2024	SDB3261097704	6,000.00	1.1734	7,031.36	7,040.37	0.0000	4.5800	50.0000	0.0000	(0.8945)	(0.0978)	0.0000	1	(0.9923)	01/06/2025
000728.ZK	12/05/2024	SDB3261097704	12,200.00	1.1734	14,297.11	14,315.42	0.0000	4.5800	50.0000	0.0000	(1.8189)	(0.1988)	0.0000	1	(2.0177)	01/06/2025
000728.ZK	12/04/2024	SDB3261097704	400.00	1.1719	468.76	468.76	0.0000	4.5800	50.0000	0.0000	(0.0596)	(0.0065)	0.0000	1	(0.0661)	01/06/2025
000728.ZK	12/04/2024	SDB3261097704	200.00	1.1719	234.38	234.38	0.0000	4.5800	50.0000	0.0000	(0.0298)	(0.0033)	0.0000	1	(0.0331)	01/06/2025
000728.ZK	12/04/2024	SDB3261097704	6,000.00	1.1719	7,031.36	7,031.36	0.0000	4.5800	50.0000	0.0000	(0.8945)	(0.0977)	0.0000	1	(0.9922)	01/06/2025
000728.ZK	12/04/2024	SDB3261097704	12,200.00	1.1719	14,297.11	14,297.11	0.0000	4.5800	50.0000	0.0000	(1.8189)	(0.1986)	0.0000	1	(2.0175)	01/06/2025
TOTAL GUOYUAN SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND												(89.8951)	(10.2082)	0.0000	(100.1033)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HAN'S LASER TECHNOLOGY INDUSTRY GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND																
002008.ZK	01/03/2025	SDB3260123378	1,300.00	3.5652	4,732.07	4,634.79	0.0000	4.3300	50.0000	0.0000	(1.7075)	(0.1931)	0.0000	3	(1.9006)	01/06/2025
002008.ZK	01/03/2025	SDB3260123378	2,100.00	3.5652	7,644.12	7,486.97	0.0000	4.3300	50.0000	0.0000	(2.7583)	(0.3120)	0.0000	3	(3.0702)	01/06/2025
002008.ZK	01/03/2025	SDB3260123378	1,700.00	3.5652	6,188.10	6,060.88	0.0000	4.3300	50.0000	0.0000	(2.2329)	(0.2525)	0.0000	3	(2.4854)	01/06/2025
002008.ZK	01/03/2025	SDB3260123378	7,300.00	3.5652	26,572.42	26,026.13	0.0000	4.3300	50.0000	0.0000	(9.5882)	(1.0844)	0.0000	3	(10.6726)	01/06/2025
002008.ZK	01/03/2025	SDB3260123378	400.00	3.5652	1,456.02	1,426.09	0.0000	4.3300	50.0000	0.0000	(0.5254)	(0.0594)	0.0000	3	(0.5848)	01/06/2025
002008.ZK	01/03/2025	SDB3260123378	7,800.00	3.5652	28,392.44	27,808.74	0.0000	4.3300	50.0000	0.0000	(10.2449)	(1.1587)	0.0000	3	(11.4036)	01/06/2025
002008.ZK	01/03/2025	SDB3260123378	400.00	3.5652	1,456.02	1,426.09	0.0000	4.3300	50.0000	0.0000	(0.5254)	(0.0594)	0.0000	3	(0.5848)	01/06/2025
002008.ZK	01/03/2025	SDB3260123378	10,900.00	3.5652	39,676.62	38,860.93	0.0000	4.3300	50.0000	0.0000	(14.3166)	(1.6192)	0.0000	3	(15.9359)	01/06/2025
002008.ZK	01/03/2025	SDB3260123378	9,500.00	3.5652	34,580.54	33,869.62	0.0000	4.3300	50.0000	0.0000	(12.4778)	(1.4112)	0.0000	3	(13.8890)	01/06/2025
002008.ZK	01/03/2025	SDB3260123378	30,900.00	3.5652	112,477.76	110,165.39	0.0000	4.3300	50.0000	0.0000	(40.5857)	(4.5902)	0.0000	3	(45.1760)	01/06/2025
002008.ZK	01/03/2025	SDB3260123378	200.00	3.5652	728.01	713.04	0.0000	4.3300	50.0000	0.0000	(0.2627)	(0.0297)	0.0000	3	(0.2924)	01/06/2025
002008.ZK	01/03/2025	SDB3260123378	100.00	3.5652	364.01	356.52	0.0000	4.3300	50.0000	0.0000	(0.1313)	(0.0149)	0.0000	3	(0.1462)	01/06/2025
002008.ZK	01/03/2025	SDB3260123378	2,200.00	3.5652	8,008.13	7,843.49	0.0000	4.3300	50.0000	0.0000	(2.8896)	(0.3268)	0.0000	3	(3.2164)	01/06/2025
002008.ZK	01/03/2025	SDB3260123378	8,400.00	3.5652	30,576.48	29,947.87	0.0000	4.3300	50.0000	0.0000	(11.0330)	(1.2478)	0.0000	3	(12.2808)	01/06/2025
002008.ZK	01/02/2025	SDB3260123378	1,300.00	3.5709	4,732.07	4,642.19	0.0000	4.3300	50.0000	0.0000	(0.5692)	(0.0645)	0.0000	1	(0.6336)	01/06/2025
002008.ZK	01/02/2025	SDB3260123378	2,100.00	3.5709	7,644.12	7,498.92	0.0000	4.3300	50.0000	0.0000	(0.9194)	(0.1042)	0.0000	1	(1.0236)	01/06/2025
002008.ZK	01/02/2025	SDB3260123378	1,700.00	3.5709	6,188.10	6,070.56	0.0000	4.3300	50.0000	0.0000	(0.7443)	(0.0843)	0.0000	1	(0.8286)	01/06/2025
002008.ZK	01/02/2025	SDB3260123378	7,300.00	3.5709	26,572.42	26,067.68	0.0000	4.3300	50.0000	0.0000	(3.1961)	(0.3621)	0.0000	1	(3.5581)	01/06/2025
002008.ZK	01/02/2025	SDB3260123378	400.00	3.5709	1,456.02	1,428.37	0.0000	4.3300	50.0000	0.0000	(0.1751)	(0.0198)	0.0000	1	(0.1950)	01/06/2025
002008.ZK	01/02/2025	SDB3260123378	7,800.00	3.5709	28,392.44	27,853.14	0.0000	4.3300	50.0000	0.0000	(3.4150)	(0.3868)	0.0000	1	(3.8018)	01/06/2025
002008.ZK	01/02/2025	SDB3260123378	400.00	3.5709	1,456.02	1,428.37	0.0000	4.3300	50.0000	0.0000	(0.1751)	(0.0198)	0.0000	1	(0.1950)	01/06/2025
002008.ZK	01/02/2025	SDB3260123378	10,900.00	3.5709	39,676.62	38,922.97	0.0000	4.3300	50.0000	0.0000	(4.7722)	(0.5406)	0.0000	1	(5.3128)	01/06/2025
002008.ZK	01/02/2025	SDB3260123378	9,500.00	3.5709	34,580.54	33,923.69	0.0000	4.3300	50.0000	0.0000	(4.1593)	(0.4712)	0.0000	1	(4.6304)	01/06/2025
002008.ZK	01/02/2025	SDB3260123378	30,900.00	3.5709	112,477.76	110,341.27	0.0000	4.3300	50.0000	0.0000	(13.5286)	(1.5325)	0.0000	1	(15.0611)	01/06/2025
002008.ZK	01/02/2025	SDB3260123378	200.00	3.5709	728.01	714.18	0.0000	4.3300	50.0000	0.0000	(0.0876)	(0.0099)	0.0000	1	(0.0975)	01/06/2025
002008.ZK	01/02/2025	SDB3260123378	100.00	3.5709	364.01	357.09	0.0000	4.3300	50.0000	0.0000	(0.0438)	(0.0050)	0.0000	1	(0.0487)	01/06/2025
002008.ZK	01/02/2025	SDB3260123378	2,200.00	3.5709	8,008.13	7,856.01	0.0000	4.3300	50.0000	0.0000	(0.9632)	(0.1091)	0.0000	1	(1.0723)	01/06/2025
002008.ZK	01/02/2025	SDB3260123378	8,400.00	3.5709	30,576.48	29,995.69	0.0000	4.3300	50.0000	0.0000	(3.6777)	(0.4166)	0.0000	1	(4.0943)	01/06/2025
002008.ZK	12/31/2024	SDB3260123378	1,300.00	3.5583	4,732.07	4,625.79	0.0000	4.3300	50.0000	0.0000	(1.1383)	(0.1285)	0.0000	2	(1.2668)	01/06/2025
002008.ZK	12/31/2024	SDB3260123378	2,100.00	3.5583	7,644.12	7,472.43	0.0000	4.3300	50.0000	0.0000	(1.8388)	(0.2076)	0.0000	2	(2.0464)	01/06/2025
002008.ZK	12/31/2024	SDB3260123378	1,700.00	3.5583	6,188.10	6,049.11	0.0000	4.3300	50.0000	0.0000	(1.4886)	(0.1680)	0.0000	2	(1.6566)	01/06/2025
002008.ZK	12/31/2024	SDB3260123378	7,300.00	3.5583	26,572.42	25,975.59	0.0000	4.3300	50.0000	0.0000	(6.3921)	(0.7215)	0.0000	2	(7.1137)	01/06/2025
002008.ZK	12/31/2024	SDB3260123378	400.00	3.5583	1,456.02	1,423.32	0.0000	4.3300	50.0000	0.0000	(0.3503)	(0.0395)	0.0000	2	(0.3898)	01/06/2025
002008.ZK	12/31/2024	SDB3260123378	7,800.00	3.5583	28,392.44	27,754.74	0.0000	4.3300	50.0000	0.0000	(6.8300)	(0.7710)	0.0000	2	(7.6009)	01/06/2025
002008.ZK	12/31/2024	SDB3260123378	400.00	3.5583	1,456.02	1,423.32	0.0000	4.3300	50.0000	0.0000	(0.3503)	(0.0395)	0.0000	2	(0.3898)	01/06/2025
002008.ZK	12/31/2024	SDB3260123378	10,900.00	3.5583	39,676.62	38,785.47	0.0000	4.3300	50.0000	0.0000	(9.5444)	(1.0774)	0.0000	2	(10.6218)	01/06/2025
002008.ZK	12/31/2024	SDB3260123378	9,500.00	3.5583	34,580.54	33,803.85	0.0000	4.3300	50.0000	0.0000	(8.3185)	(0.9390)	0.0000	2	(9.2575)	01/06/2025
002008.ZK	12/31/2024	SDB3260123378	30,900.00	3.5583	112,477.76	109,951.47	0.0000	4.3300	50.0000	0.0000	(27.0572)	(3.0542)	0.0000	2	(30.1114)	01/06/2025
002008.ZK	12/31/2024	SDB3260123378	200.00	3.5583	728.01	711.66	0.0000	4.3300	50.0000	0.0000	(0.1751)	(0.0198)	0.0000	2	(0.1949)	01/06/2025
002008.ZK	12/31/2024	SDB3260123378	100.00	3.5583	364.01	355.83	0.0000	4.3300	50.0000	0.0000	(0.0876)	(0.0099)	0.0000	2	(0.0974)	01/06/2025
002008.ZK	12/31/2024	SDB3260123378	2,200.00	3.5583	8,008.13	7,828.26	0.0000	4.3300	50.0000	0.0000	(1.9264)	(0.2175)	0.0000	2	(2.1439)	01/06/2025
002008.ZK	12/31/2024	SDB3260123378	8,400.00	3.5583	30,576.48	29,889.72	0.0000	4.3300	50.0000	0.0000	(7.3553)	(0.8303)	0.0000	2	(8.1856)	01/06/2025
002008.ZK	12/30/2024	SDB3260123378	1,300.00	3.5276	4,732.07	4,585.82	0.0000	4.3300	50.0000	0.0000	(0.5692)	(0.0637)	0.0000	1	(0.6329)	01/06/2025
002008.ZK	12/30/2024	SDB3260123378	2,100.00	3.5276	7,644.12	7,407.86	0.0000	4.3300	50.0000	0.0000	(0.9194)	(0.1029)	0.0000	1	(1.0223)	01/06/2025
002008.ZK	12/30/2024	SDB3260123378	1,700.00	3.5276	6,188.10	5,996.84	0.0000	4.3300	50.0000	0.0000	(0.7443)	(0.0833)	0.0000	1	(0.8276)	01/06/2025
002008.ZK	12/30/2024	SDB3260123378	7,300.00	3.5276	26,572.42	25,751.13	0.0000	4.3300	50.0000	0.0000	(3.1961)	(0.3577)	0.0000	1	(3.5537)	01/06/2025
002008.ZK	12/30/2024	SDB3260123378	400.00	3.5276	1,456.02	1,411.02	0.0000	4.3300	50.0000	0.0000	(0.1751)	(0.0196)	0.0000	1	(0.1947)	01/06/2025
002008.ZK	12/30/2024	SDB3260123378	7,800.00	3.5276	28,392.44	27,514.91	0.0000	4.3300	50.0000	0.0000	(3.4150)	(0.3822)	0.0000	1	(3.7971)	01/06/2025
002008.ZK	12/30/2024	SDB3260123378	400.00	3.5276	1,456.02	1,411.02	0.0000	4.3300	50.0000	0.0000	(0.1751)	(0.0196)	0.0000	1	(0.1947)	01/06/2025
002008.ZK	12/30/2024	SDB3260123378	10,900.00	3.5276	39,676.62	38,450.32	0.0000	4.3300	50.0000	0.0000	(4.7722)	(0.5340)	0.0000	1	(5.3062)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HAN'S LASER TECHNOLOGY INDUSTRY GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002008.ZK	12/30/2024	SDB3260123378	9,500.00	3.5276	34,580.54	33,511.74	0.0000	4.3300	50.0000	0.0000	(4.1593)	(0.4654)	0.0000	1	(4.6247)	01/06/2025
002008.ZK	12/30/2024	SDB3260123378	30,900.00	3.5276	112,477.76	109,001.36	0.0000	4.3300	50.0000	0.0000	(13.5286)	(1.5139)	0.0000	1	(15.0425)	01/06/2025
002008.ZK	12/30/2024	SDB3260123378	200.00	3.5276	728.01	705.51	0.0000	4.3300	50.0000	0.0000	(0.0876)	(0.0098)	0.0000	1	(0.0974)	01/06/2025
002008.ZK	12/30/2024	SDB3260123378	100.00	3.5276	364.01	352.76	0.0000	4.3300	50.0000	0.0000	(0.0438)	(0.0049)	0.0000	1	(0.0487)	01/06/2025
002008.ZK	12/30/2024	SDB3260123378	2,200.00	3.5276	8,008.13	7,760.61	0.0000	4.3300	50.0000	0.0000	(0.9632)	(0.1078)	0.0000	1	(1.0710)	01/06/2025
002008.ZK	12/30/2024	SDB3260123378	8,400.00	3.5276	30,576.48	29,631.44	0.0000	4.3300	50.0000	0.0000	(3.6777)	(0.4115)	0.0000	1	(4.0892)	01/06/2025
002008.ZK	12/27/2024	SDB3260123378	1,300.00	3.6070	4,732.07	4,689.11	0.0000	4.3300	50.0000	0.0000	(1.7075)	(0.1954)	0.0000	3	(1.9029)	01/06/2025
002008.ZK	12/27/2024	SDB3260123378	2,100.00	3.6070	7,644.12	7,574.71	0.0000	4.3300	50.0000	0.0000	(2.7583)	(0.3156)	0.0000	3	(3.0739)	01/06/2025
002008.ZK	12/27/2024	SDB3260123378	1,700.00	3.6070	6,188.10	6,131.91	0.0000	4.3300	50.0000	0.0000	(2.2329)	(0.2555)	0.0000	3	(2.4884)	01/06/2025
002008.ZK	12/27/2024	SDB3260123378	7,300.00	3.6070	26,572.42	26,331.14	0.0000	4.3300	50.0000	0.0000	(9.5882)	(1.0971)	0.0000	3	(10.6853)	01/06/2025
002008.ZK	12/27/2024	SDB3260123378	400.00	3.6070	1,456.02	1,442.80	0.0000	4.3300	50.0000	0.0000	(0.5254)	(0.0601)	0.0000	3	(0.5855)	01/06/2025
002008.ZK	12/27/2024	SDB3260123378	7,800.00	3.6070	28,392.44	28,134.65	0.0000	4.3300	50.0000	0.0000	(10.2449)	(1.1723)	0.0000	3	(11.4172)	01/06/2025
002008.ZK	12/27/2024	SDB3260123378	400.00	3.6070	1,456.02	1,442.80	0.0000	4.3300	50.0000	0.0000	(0.5254)	(0.0601)	0.0000	3	(0.5855)	01/06/2025
002008.ZK	12/27/2024	SDB3260123378	10,900.00	3.6070	39,676.62	39,316.37	0.0000	4.3300	50.0000	0.0000	(14.3166)	(1.6382)	0.0000	3	(15.9548)	01/06/2025
002008.ZK	12/27/2024	SDB3260123378	9,500.00	3.6070	34,580.54	34,266.56	0.0000	4.3300	50.0000	0.0000	(12.4778)	(1.4278)	0.0000	3	(13.9056)	01/06/2025
002008.ZK	12/27/2024	SDB3260123378	5,800.00	3.6070	21,112.33	20,920.63	0.0000	4.3300	50.0000	0.0000	(0.8717)	(0.0000)	0.0000	3	(8.4897)	01/06/2025
002008.ZK	12/27/2024	SDB3260123378	30,900.00	3.6070	112,477.76	111,456.49	0.0000	4.3300	50.0000	0.0000	(40.5857)	(4.6440)	0.0000	3	(45.2297)	01/06/2025
002008.ZK	12/27/2024	SDB3260123378	200.00	3.6070	728.01	721.40	0.0000	4.3300	50.0000	0.0000	(0.2627)	(0.0301)	0.0000	3	(0.2927)	01/06/2025
002008.ZK	12/27/2024	SDB3260123378	100.00	3.6070	364.01	360.70	0.0000	4.3300	50.0000	0.0000	(0.1313)	(0.0150)	0.0000	3	(0.1464)	01/06/2025
002008.ZK	12/27/2024	SDB3260123378	2,200.00	3.6070	8,008.13	7,935.41	0.0000	4.3300	50.0000	0.0000	(2.8896)	(0.3306)	0.0000	3	(3.2202)	01/06/2025
002008.ZK	12/27/2024	SDB3260123378	8,400.00	3.6070	30,576.48	30,298.85	0.0000	4.3300	50.0000	0.0000	(11.0330)	(1.2625)	0.0000	3	(12.2955)	01/06/2025
002008.ZK	12/26/2024	SDB3260123378	1,300.00	3.5794	4,732.07	4,653.27	0.0000	4.3300	50.0000	0.0000	(0.5692)	(0.0646)	0.0000	1	(0.6338)	01/06/2025
002008.ZK	12/26/2024	SDB3260123378	2,100.00	3.5794	7,644.12	7,516.82	0.0000	4.3300	50.0000	0.0000	(0.9194)	(0.1044)	0.0000	1	(1.0238)	01/06/2025
002008.ZK	12/26/2024	SDB3260123378	1,700.00	3.5794	6,188.10	6,085.04	0.0000	4.3300	50.0000	0.0000	(0.7443)	(0.0845)	0.0000	1	(0.8288)	01/06/2025
002008.ZK	12/26/2024	SDB3260123378	7,300.00	3.5794	26,572.42	26,129.89	0.0000	4.3300	50.0000	0.0000	(3.1961)	(0.3629)	0.0000	1	(3.5590)	01/06/2025
002008.ZK	12/26/2024	SDB3260123378	400.00	3.5794	1,456.02	1,431.77	0.0000	4.3300	50.0000	0.0000	(0.1751)	(0.0199)	0.0000	1	(0.1950)	01/06/2025
002008.ZK	12/26/2024	SDB3260123378	7,800.00	3.5794	28,392.44	27,919.61	0.0000	4.3300	50.0000	0.0000	(3.4150)	(0.3878)	0.0000	1	(3.8028)	01/06/2025
002008.ZK	12/26/2024	SDB3260123378	400.00	3.5794	1,456.02	1,431.77	0.0000	4.3300	50.0000	0.0000	(0.1751)	(0.0199)	0.0000	1	(0.1950)	01/06/2025
002008.ZK	12/26/2024	SDB3260123378	10,900.00	3.5794	39,676.62	39,015.86	0.0000	4.3300	50.0000	0.0000	(4.7722)	(0.5419)	0.0000	1	(5.3141)	01/06/2025
002008.ZK	12/26/2024	SDB3260123378	9,500.00	3.5794	34,580.54	34,004.65	0.0000	4.3300	50.0000	0.0000	(4.1593)	(0.4723)	0.0000	1	(4.6316)	01/06/2025
002008.ZK	12/26/2024	SDB3260123378	5,800.00	3.5794	21,112.33	20,760.73	0.0000	4.3300	50.0000	0.0000	(2.5393)	(0.2883)	0.0000	1	(2.8277)	01/06/2025
002008.ZK	12/26/2024	SDB3260123378	30,900.00	3.5794	112,477.76	110,604.60	0.0000	4.3300	50.0000	0.0000	(13.5286)	(1.5362)	0.0000	1	(15.0648)	01/06/2025
002008.ZK	12/26/2024	SDB3260123378	200.00	3.5794	728.01	715.89	0.0000	4.3300	50.0000	0.0000	(0.0876)	(0.0099)	0.0000	1	(0.0975)	01/06/2025
002008.ZK	12/26/2024	SDB3260123378	100.00	3.5794	364.01	357.94	0.0000	4.3300	50.0000	0.0000	(0.0438)	(0.0050)	0.0000	1	(0.0488)	01/06/2025
002008.ZK	12/26/2024	SDB3260123378	2,200.00	3.5794	8,008.13	7,874.76	0.0000	4.3300	50.0000	0.0000	(0.9632)	(0.1094)	0.0000	1	(1.0726)	01/06/2025
002008.ZK	12/26/2024	SDB3260123378	8,400.00	3.5794	30,576.48	30,067.27	0.0000	4.3300	50.0000	0.0000	(3.6777)	(0.4176)	0.0000	1	(4.0953)	01/06/2025
002008.ZK	12/24/2024	SDB3260123378	1,300.00	3.5794	4,732.07	4,653.27	0.0000	4.3300	50.0000	0.0000	(1.1383)	(0.1293)	0.0000	2	(1.2676)	01/06/2025
002008.ZK	12/24/2024	SDB3260123378	2,100.00	3.5794	7,644.12	7,516.82	0.0000	4.3300	50.0000	0.0000	(1.8388)	(0.2088)	0.0000	2	(2.0476)	01/06/2025
002008.ZK	12/24/2024	SDB3260123378	1,700.00	3.5794	6,188.10	6,085.04	0.0000	4.3300	50.0000	0.0000	(1.4886)	(0.1690)	0.0000	2	(1.6576)	01/06/2025
002008.ZK	12/24/2024	SDB3260123378	7,300.00	3.5794	26,572.42	26,129.89	0.0000	4.3300	50.0000	0.0000	(6.3921)	(0.7258)	0.0000	2	(7.1180)	01/06/2025
002008.ZK	12/24/2024	SDB3260123378	400.00	3.5794	1,456.02	1,431.77	0.0000	4.3300	50.0000	0.0000	(0.3503)	(0.0398)	0.0000	2	(0.3900)	01/06/2025
002008.ZK	12/24/2024	SDB3260123378	7,800.00	3.5794	28,392.44	27,919.61	0.0000	4.3300	50.0000	0.0000	(6.8300)	(0.7755)	0.0000	2	(7.6055)	01/06/2025
002008.ZK	12/24/2024	SDB3260123378	400.00	3.5794	1,456.02	1,431.77	0.0000	4.3300	50.0000	0.0000	(0.3503)	(0.0398)	0.0000	2	(0.3900)	01/06/2025
002008.ZK	12/24/2024	SDB3260123378	10,900.00	3.5794	39,676.62	39,015.86	0.0000	4.3300	50.0000	0.0000	(9.5444)	(1.0838)	0.0000	2	(10.6282)	01/06/2025
002008.ZK	12/24/2024	SDB3260123378	9,500.00	3.5794	34,580.54	34,004.65	0.0000	4.3300	50.0000	0.0000	(8.3185)	(0.9446)	0.0000	2	(9.2631)	01/06/2025
002008.ZK	12/24/2024	SDB3260123378	5,800.00	3.5794	21,112.33	20,760.73	0.0000	4.3300	50.0000	0.0000	(5.0787)	(0.5767)	0.0000	2	(5.6554)	01/06/2025
002008.ZK	12/24/2024	SDB3260123378	30,900.00	3.5794	112,477.76	110,604.60	0.0000	4.3300	50.0000	0.0000	(27.0572)	(3.0724)	0.0000	2	(30.1295)	01/06/2025
002008.ZK	12/24/2024	SDB3260123378	200.00	3.5794	728.01	715.89	0.0000	4.3300	50.0000	0.0000	(0.1751)	(0.0199)	0.0000	2	(0.1950)	01/06/2025
002008.ZK	12/24/2024	SDB3260123378	100.00	3.5794	364.01	357.94	0.0000	4.3300	50.0000	0.0000	(0.0876)	(0.0099)	0.0000	2	(0.0975)	01/06/2025
002008.ZK	12/24/2024	SDB3260123378	2,200.00	3.5794	8,008.13	7,874.76	0.0000	4.3300	50.0000	0.0000	(1.9264)	(0.2187)	0.0000	2	(2.1451)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HAN'S LASER TECHNOLOGY INDUSTRY GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002008.ZK	12/24/2024	SDB3260123378	8,400.00	3.5794	30,576.48	30,067.27	0.0000	4.3300	50.0000	0.0000	(7.3553)	(0.8352)	0.0000	2	(8.1905)	01/06/2025
002008.ZK	12/23/2024	SDB3260123378	1,300.00	3.5211	4,732.07	4,577.39	0.0000	4.3300	50.0000	0.0000	(0.5692)	(0.0636)	0.0000	1	(0.6327)	01/06/2025
002008.ZK	12/23/2024	SDB3260123378	2,100.00	3.5211	7,644.12	7,394.24	0.0000	4.3300	50.0000	0.0000	(0.9194)	(0.1027)	0.0000	1	(1.0221)	01/06/2025
002008.ZK	12/23/2024	SDB3260123378	1,700.00	3.5211	6,188.10	5,985.82	0.0000	4.3300	50.0000	0.0000	(0.7443)	(0.0831)	0.0000	1	(0.8274)	01/06/2025
002008.ZK	12/23/2024	SDB3260123378	7,300.00	3.5211	26,572.42	25,703.80	0.0000	4.3300	50.0000	0.0000	(3.1961)	(0.3570)	0.0000	1	(3.5531)	01/06/2025
002008.ZK	12/23/2024	SDB3260123378	400.00	3.5211	1,456.02	1,408.43	0.0000	4.3300	50.0000	0.0000	(0.1751)	(0.0196)	0.0000	1	(0.1947)	01/06/2025
002008.ZK	12/23/2024	SDB3260123378	7,800.00	3.5211	28,392.44	27,464.34	0.0000	4.3300	50.0000	0.0000	(3.4150)	(0.3814)	0.0000	1	(3.7964)	01/06/2025
002008.ZK	12/23/2024	SDB3260123378	400.00	3.5211	1,456.02	1,408.43	0.0000	4.3300	50.0000	0.0000	(0.1751)	(0.0196)	0.0000	1	(0.1947)	01/06/2025
002008.ZK	12/23/2024	SDB3260123378	10,900.00	3.5211	39,676.62	38,379.65	0.0000	4.3300	50.0000	0.0000	(4.7722)	(0.5331)	0.0000	1	(5.3053)	01/06/2025
002008.ZK	12/23/2024	SDB3260123378	9,500.00	3.5211	34,580.54	33,450.16	0.0000	4.3300	50.0000	0.0000	(4.1593)	(0.4646)	0.0000	1	(4.6239)	01/06/2025
002008.ZK	12/23/2024	SDB3260123378	5,800.00	3.5211	21,112.33	20,422.20	0.0000	4.3300	50.0000	0.0000	(2.5393)	(0.2836)	0.0000	1	(2.8230)	01/06/2025
002008.ZK	12/23/2024	SDB3260123378	30,900.00	3.5211	112,477.76	108,801.03	0.0000	4.3300	50.0000	0.0000	(13.5286)	(1.5111)	0.0000	1	(15.0397)	01/06/2025
002008.ZK	12/23/2024	SDB3260123378	200.00	3.5211	728.01	704.21	0.0000	4.3300	50.0000	0.0000	(0.0876)	(0.0098)	0.0000	1	(0.0973)	01/06/2025
002008.ZK	12/23/2024	SDB3260123378	100.00	3.5211	364.01	352.11	0.0000	4.3300	50.0000	0.0000	(0.0438)	(0.0049)	0.0000	1	(0.0487)	01/06/2025
002008.ZK	12/23/2024	SDB3260123378	2,200.00	3.5211	8,008.13	7,746.35	0.0000	4.3300	50.0000	0.0000	(0.9632)	(0.1076)	0.0000	1	(1.0708)	01/06/2025
002008.ZK	12/23/2024	SDB3260123378	8,400.00	3.5211	30,576.48	29,576.98	0.0000	4.3300	50.0000	0.0000	(3.6777)	(0.4108)	0.0000	1	(4.0885)	01/06/2025
002008.ZK	12/20/2024	SDB3260123378	1,300.00	3.5053	4,732.07	4,556.87	0.0000	4.3300	50.0000	0.0000	(1.7075)	(0.1899)	0.0000	3	(1.8974)	01/06/2025
002008.ZK	12/20/2024	SDB3260123378	2,100.00	3.5053	7,644.12	7,361.09	0.0000	4.3300	50.0000	0.0000	(2.7583)	(0.3067)	0.0000	3	(3.0650)	01/06/2025
002008.ZK	12/20/2024	SDB3260123378	1,700.00	3.5053	6,188.10	5,958.98	0.0000	4.3300	50.0000	0.0000	(2.2329)	(0.2483)	0.0000	3	(2.4812)	01/06/2025
002008.ZK	12/20/2024	SDB3260123378	7,300.00	3.5053	26,572.42	25,588.57	0.0000	4.3300	50.0000	0.0000	(9.5882)	(1.0662)	0.0000	3	(10.6544)	01/06/2025
002008.ZK	12/20/2024	SDB3260123378	400.00	3.5053	1,456.02	1,402.11	0.0000	4.3300	50.0000	0.0000	(0.5254)	(0.0584)	0.0000	3	(0.5838)	01/06/2025
002008.ZK	12/20/2024	SDB3260123378	7,800.00	3.5053	28,392.44	27,341.21	0.0000	4.3300	50.0000	0.0000	(10.2449)	(1.1392)	0.0000	3	(11.3842)	01/06/2025
002008.ZK	12/20/2024	SDB3260123378	400.00	3.5053	1,456.02	1,402.11	0.0000	4.3300	50.0000	0.0000	(0.5254)	(0.0584)	0.0000	3	(0.5838)	01/06/2025
002008.ZK	12/20/2024	SDB3260123378	10,900.00	3.5053	39,676.62	38,207.58	0.0000	4.3300	50.0000	0.0000	(14.3166)	(1.5920)	0.0000	3	(15.9086)	01/06/2025
002008.ZK	12/20/2024	SDB3260123378	9,500.00	3.5053	34,580.54	33,300.19	0.0000	4.3300	50.0000	0.0000	(12.4778)	(1.3875)	0.0000	3	(13.8653)	01/06/2025
002008.ZK	12/20/2024	SDB3260123378	5,800.00	3.5053	21,112.33	20,330.64	0.0000	4.3300	50.0000	0.0000	(7.6180)	(0.8471)	0.0000	3	(8.4651)	01/06/2025
002008.ZK	12/20/2024	SDB3260123378	30,900.00	3.5053	112,477.76	108,313.24	0.0000	4.3300	50.0000	0.0000	(40.5857)	(4.5131)	0.0000	3	(45.0988)	01/06/2025
002008.ZK	12/20/2024	SDB3260123378	200.00	3.5053	728.01	701.06	0.0000	4.3300	50.0000	0.0000	(0.2627)	(0.0292)	0.0000	3	(0.2919)	01/06/2025
002008.ZK	12/20/2024	SDB3260123378	100.00	3.5053	364.01	350.53	0.0000	4.3300	50.0000	0.0000	(0.1313)	(0.0146)	0.0000	3	(0.1460)	01/06/2025
002008.ZK	12/20/2024	SDB3260123378	2,200.00	3.5053	8,008.13	7,711.62	0.0000	4.3300	50.0000	0.0000	(2.8896)	(0.3213)	0.0000	3	(3.2109)	01/06/2025
002008.ZK	12/20/2024	SDB3260123378	8,400.00	3.5053	30,576.48	29,444.38	0.0000	4.3300	50.0000	0.0000	(11.0330)	(1.2268)	0.0000	3	(12.2599)	01/06/2025
002008.ZK	12/19/2024	SDB3260123378	1,300.00	3.5363	4,732.07	4,597.14	0.0000	4.5800	50.0000	0.0000	(0.6020)	(0.0638)	0.0000	1	(0.6659)	01/06/2025
002008.ZK	12/19/2024	SDB3260123378	2,100.00	3.5363	7,644.12	7,426.16	0.0000	4.5800	50.0000	0.0000	(0.9725)	(0.1031)	0.0000	1	(1.0756)	01/06/2025
002008.ZK	12/19/2024	SDB3260123378	1,700.00	3.5363	6,188.10	6,011.65	0.0000	4.5800	50.0000	0.0000	(0.7873)	(0.0835)	0.0000	1	(0.8708)	01/06/2025
002008.ZK	12/19/2024	SDB3260123378	7,300.00	3.5363	26,572.42	25,814.73	0.0000	4.5800	50.0000	0.0000	(3.3806)	(0.3585)	0.0000	1	(3.7391)	01/06/2025
002008.ZK	12/19/2024	SDB3260123378	400.00	3.5363	1,456.02	1,414.51	0.0000	4.5800	50.0000	0.0000	(0.1852)	(0.0196)	0.0000	1	(0.2049)	01/06/2025
002008.ZK	12/19/2024	SDB3260123378	7,800.00	3.5363	28,392.44	27,582.87	0.0000	4.5800	50.0000	0.0000	(3.6121)	(0.3831)	0.0000	1	(3.9952)	01/06/2025
002008.ZK	12/19/2024	SDB3260123378	400.00	3.5363	1,456.02	1,414.51	0.0000	4.5800	50.0000	0.0000	(0.1852)	(0.0196)	0.0000	1	(0.2049)	01/06/2025
002008.ZK	12/19/2024	SDB3260123378	10,900.00	3.5363	39,676.62	38,545.29	0.0000	4.5800	50.0000	0.0000	(5.0477)	(0.5354)	0.0000	1	(5.5831)	01/06/2025
002008.ZK	12/19/2024	SDB3260123378	9,500.00	3.5363	34,580.54	33,594.52	0.0000	4.5800	50.0000	0.0000	(4.3994)	(0.4666)	0.0000	1	(4.8660)	01/06/2025
002008.ZK	12/19/2024	SDB3260123378	5,800.00	3.5363	21,112.33	20,510.34	0.0000	4.5800	50.0000	0.0000	(2.6860)	(0.2849)	0.0000	1	(2.9708)	01/06/2025
002008.ZK	12/19/2024	SDB3260123378	30,900.00	3.5363	112,477.76	109,270.59	0.0000	4.5800	50.0000	0.0000	(14.3097)	(1.5176)	0.0000	1	(15.8273)	01/06/2025
002008.ZK	12/19/2024	SDB3260123378	200.00	3.5363	728.01	707.25	0.0000	4.5800	50.0000	0.0000	(0.0926)	(0.0098)	0.0000	1	(0.1024)	01/06/2025
002008.ZK	12/19/2024	SDB3260123378	100.00	3.5363	364.01	353.63	0.0000	4.5800	50.0000	0.0000	(0.0463)	(0.0049)	0.0000	1	(0.0512)	01/06/2025
002008.ZK	12/19/2024	SDB3260123378	2,200.00	3.5363	8,008.13	7,779.78	0.0000	4.5800	50.0000	0.0000	(1.0188)	(0.1081)	0.0000	1	(1.1269)	01/06/2025
002008.ZK	12/19/2024	SDB3260123378	8,400.00	3.5363	30,576.48	29,704.63	0.0000	4.5800	50.0000	0.0000	(3.8900)	(0.4126)	0.0000	1	(4.3026)	01/06/2025
002008.ZK	12/18/2024	SDB3260123378	1,300.00	3.5809	4,732.07	4,655.18	0.0000	4.5800	50.0000	0.0000	(0.6020)	(0.0647)	0.0000	1	(0.6667)	01/06/2025
002008.ZK	12/18/2024	SDB3260123378	2,100.00	3.5809	7,644.12	7,519.91	0.0000	4.5800	50.0000	0.0000	(0.9725)	(0.1044)	0.0000	1	(1.0769)	01/06/2025
002008.ZK	12/18/2024	SDB3260123378	1,700.00	3.5809	6,188.10	6,087.55	0.0000	4.5800	50.0000	0.0000	(0.7873)	(0.0845)	0.0000	1	(0.8718)	01/06/2025
002008.ZK	12/18/2024	SDB3260123378	7,300.00	3.5809	26,572.42	26,140.64	0.0000	4.5800	50.0000	0.0000	(3.3806)	(0.3631)	0.0000	1	(3.7437)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HAN'S LASER TECHNOLOGY INDUSTRY GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002008.ZK	12/18/2024	SDB3260123378	400.00	3.5809	1,456.02	1,432.36	0.0000	4.5800	50.0000	0.0000	(0.1852)	(0.0199)	0.0000	1	(0.2051)	01/06/2025
002008.ZK	12/18/2024	SDB3260123378	7,800.00	3.5809	28,392.44	27,931.10	0.0000	4.5800	50.0000	0.0000	(3.6121)	(0.3879)	0.0000	1	(4.0001)	01/06/2025
002008.ZK	12/18/2024	SDB3260123378	400.00	3.5809	1,456.02	1,432.36	0.0000	4.5800	50.0000	0.0000	(0.1852)	(0.0199)	0.0000	1	(0.2051)	01/06/2025
002008.ZK	12/18/2024	SDB3260123378	10,900.00	3.5809	39,676.62	39,031.92	0.0000	4.5800	50.0000	0.0000	(5.0477)	(0.5421)	0.0000	1	(5.5899)	01/06/2025
002008.ZK	12/18/2024	SDB3260123378	9,500.00	3.5809	34,580.54	34,018.64	0.0000	4.5800	50.0000	0.0000	(4.3994)	(0.4725)	0.0000	1	(4.8719)	01/06/2025
002008.ZK	12/18/2024	SDB3260123378	6,300.00	3.5809	22,932.36	22,559.73	0.0000	4.5800	50.0000	0.0000	(2.9175)	(0.3133)	0.0000	1	(3.2308)	01/06/2025
002008.ZK	12/18/2024	SDB3260123378	30,900.00	3.5809	112,477.76	110,650.12	0.0000	4.5800	50.0000	0.0000	(14.3097)	(1.5368)	0.0000	1	(15.8465)	01/06/2025
002008.ZK	12/18/2024	SDB3260123378	200.00	3.5809	728.01	716.18	0.0000	4.5800	50.0000	0.0000	(0.0926)	(0.0099)	0.0000	1	(0.1026)	01/06/2025
002008.ZK	12/18/2024	SDB3260123378	100.00	3.5809	364.01	358.09	0.0000	4.5800	50.0000	0.0000	(0.0463)	(0.0050)	0.0000	1	(0.0513)	01/06/2025
002008.ZK	12/18/2024	SDB3260123378	2,200.00	3.5809	8,008.13	7,878.00	0.0000	4.5800	50.0000	0.0000	(1.0188)	(0.1094)	0.0000	1	(1.1282)	01/06/2025
002008.ZK	12/18/2024	SDB3260123378	8,400.00	3.5809	30,576.48	30,079.64	0.0000	4.5800	50.0000	0.0000	(3.8900)	(0.4178)	0.0000	1	(4.3078)	01/06/2025
002008.ZK	12/17/2024	SDB3260123378	1,300.00	3.7062	4,732.07	4,818.10	0.0000	4.5800	50.0000	0.0000	(0.6020)	(0.0669)	0.0000	1	(0.6689)	01/06/2025
002008.ZK	12/17/2024	SDB3260123378	2,100.00	3.7062	7,644.12	7,783.08	0.0000	4.5800	50.0000	0.0000	(0.9725)	(0.1081)	0.0000	1	(1.0806)	01/06/2025
002008.ZK	12/17/2024	SDB3260123378	1,700.00	3.7062	6,188.10	6,300.59	0.0000	4.5800	50.0000	0.0000	(0.7873)	(0.0875)	0.0000	1	(0.8748)	01/06/2025
002008.ZK	12/17/2024	SDB3260123378	7,300.00	3.7062	26,572.42	27,055.46	0.0000	4.5800	50.0000	0.0000	(3.3806)	(0.3758)	0.0000	1	(3.7564)	01/06/2025
002008.ZK	12/17/2024	SDB3260123378	400.00	3.7062	1,456.02	1,482.49	0.0000	4.5800	50.0000	0.0000	(0.1852)	(0.0206)	0.0000	1	(0.2058)	01/06/2025
002008.ZK	12/17/2024	SDB3260123378	7,800.00	3.7062	28,392.44	28,908.57	0.0000	4.5800	50.0000	0.0000	(3.6121)	(0.4015)	0.0000	1	(4.0137)	01/06/2025
002008.ZK	12/17/2024	SDB3260123378	400.00	3.7062	1,456.02	1,482.49	0.0000	4.5800	50.0000	0.0000	(0.1852)	(0.0206)	0.0000	1	(0.2058)	01/06/2025
002008.ZK	12/17/2024	SDB3260123378	10,900.00	3.7062	39,676.62	40,397.87	0.0000	4.5800	50.0000	0.0000	(5.0477)	(0.5611)	0.0000	1	(5.6088)	01/06/2025
002008.ZK	12/17/2024	SDB3260123378	9,500.00	3.7062	34,580.54	35,209.16	0.0000	4.5800	50.0000	0.0000	(4.3994)	(0.4890)	0.0000	1	(4.8884)	01/06/2025
002008.ZK	12/17/2024	SDB3260123378	6,300.00	3.7062	22,932.36	23,349.23	0.0000	4.5800	50.0000	0.0000	(2.9175)	(0.3243)	0.0000	1	(3.2418)	01/06/2025
002008.ZK	12/17/2024	SDB3260123378	30,900.00	3.7062	112,477.76	114,522.41	0.0000	4.5800	50.0000	0.0000	(14.3097)	(1.5906)	0.0000	1	(15.9003)	01/06/2025
002008.ZK	12/17/2024	SDB3260123378	200.00	3.7062	728.01	741.25	0.0000	4.5800	50.0000	0.0000	(0.0926)	(0.0103)	0.0000	1	(0.1029)	01/06/2025
002008.ZK	12/17/2024	SDB3260123378	100.00	3.7062	364.01	370.62	0.0000	4.5800	50.0000	0.0000	(0.0463)	(0.0051)	0.0000	1	(0.0515)	01/06/2025
002008.ZK	12/17/2024	SDB3260123378	2,200.00	3.7062	8,008.13	8,153.70	0.0000	4.5800	50.0000	0.0000	(1.0188)	(0.1132)	0.0000	1	(1.1321)	01/06/2025
002008.ZK	12/17/2024	SDB3260123378	8,400.00	3.7062	30,576.48	31,132.31	0.0000	4.5800	50.0000	0.0000	(3.8900)	(0.4324)	0.0000	1	(4.3224)	01/06/2025
002008.ZK	12/16/2024	SDB3260123378	1,300.00	3.7345	4,732.07	4,854.86	0.0000	4.5800	50.0000	0.0000	(0.6020)	(0.0674)	0.0000	1	(0.6695)	01/06/2025
002008.ZK	12/16/2024	SDB3260123378	2,100.00	3.7345	7,644.12	7,842.46	0.0000	4.5800	50.0000	0.0000	(0.9725)	(0.1089)	0.0000	1	(1.0814)	01/06/2025
002008.ZK	12/16/2024	SDB3260123378	1,700.00	3.7345	6,188.10	6,348.66	0.0000	4.5800	50.0000	0.0000	(0.7873)	(0.0882)	0.0000	1	(0.8754)	01/06/2025
002008.ZK	12/16/2024	SDB3260123378	7,300.00	3.7345	26,572.42	27,261.89	0.0000	4.5800	50.0000	0.0000	(3.3806)	(0.3786)	0.0000	1	(3.7592)	01/06/2025
002008.ZK	12/16/2024	SDB3260123378	300.00	3.7345	1,092.02	1,120.35	0.0000	4.5800	50.0000	0.0000	(0.1389)	(0.0156)	0.0000	1	(0.1545)	01/06/2025
002008.ZK	12/16/2024	SDB3260123378	400.00	3.7345	1,456.02	1,493.80	0.0000	4.5800	50.0000	0.0000	(0.1852)	(0.0207)	0.0000	1	(0.2060)	01/06/2025
002008.ZK	12/16/2024	SDB3260123378	400.00	3.7345	1,456.02	1,493.80	0.0000	4.5800	50.0000	0.0000	(0.1852)	(0.0207)	0.0000	1	(0.2060)	01/06/2025
002008.ZK	12/16/2024	SDB3260123378	2,700.00	3.7345	9,828.15	10,083.17	0.0000	4.5800	50.0000	0.0000	(1.2504)	(0.1400)	0.0000	1	(1.3904)	01/06/2025
002008.ZK	12/16/2024	SDB3260123378	7,800.00	3.7345	28,392.44	29,129.15	0.0000	4.5800	50.0000	0.0000	(3.6121)	(0.4046)	0.0000	1	(4.0167)	01/06/2025
002008.ZK	12/16/2024	SDB3260123378	400.00	3.7345	1,456.02	1,493.80	0.0000	4.5800	50.0000	0.0000	(0.1852)	(0.0207)	0.0000	1	(0.2060)	01/06/2025
002008.ZK	12/16/2024	SDB3260123378	5,600.00	3.7345	20,384.32	20,913.23	0.0000	4.5800	50.0000	0.0000	(2.5933)	(0.2905)	0.0000	1	(2.8838)	01/06/2025
002008.ZK	12/16/2024	SDB3260123378	8,300.00	3.7345	30,212.47	30,996.40	0.0000	4.5800	50.0000	0.0000	(3.8437)	(0.4305)	0.0000	1	(4.2742)	01/06/2025
002008.ZK	12/16/2024	SDB3260123378	400.00	3.7345	1,456.02	1,493.80	0.0000	4.5800	50.0000	0.0000	(0.1852)	(0.0207)	0.0000	1	(0.2060)	01/06/2025
002008.ZK	12/16/2024	SDB3260123378	10,900.00	3.7345	39,676.62	40,706.12	0.0000	4.5800	50.0000	0.0000	(5.0477)	(0.5654)	0.0000	1	(5.6131)	01/06/2025
002008.ZK	12/16/2024	SDB3260123378	9,500.00	3.7345	34,580.54	35,477.81	0.0000	4.5800	50.0000	0.0000	(4.3994)	(0.4927)	0.0000	1	(4.8922)	01/06/2025
002008.ZK	12/16/2024	SDB3260123378	9,000.00	3.7345	32,760.51	33,610.55	0.0000	4.5800	50.0000	0.0000	(4.1679)	(0.4668)	0.0000	1	(4.6347)	01/06/2025
002008.ZK	12/16/2024	SDB3260123378	30,900.00	3.7345	112,477.76	115,396.24	0.0000	4.5800	50.0000	0.0000	(14.3097)	(1.6027)	0.0000	1	(15.9124)	01/06/2025
002008.ZK	12/16/2024	SDB3260123378	200.00	3.7345	728.01	746.90	0.0000	4.5800	50.0000	0.0000	(0.0926)	(0.0104)	0.0000	1	(0.1030)	01/06/2025
002008.ZK	12/16/2024	SDB3260123378	900.00	3.7345	3,276.05	3,361.06	0.0000	4.5800	50.0000	0.0000	(0.4168)	(0.0467)	0.0000	1	(0.4635)	01/06/2025
002008.ZK	12/16/2024	SDB3260123378	4,400.00	3.7345	16,016.25	16,431.83	0.0000	4.5800	50.0000	0.0000	(2.0376)	(0.2282)	0.0000	1	(2.2658)	01/06/2025
002008.ZK	12/16/2024	SDB3260123378	100.00	3.7345	364.01	373.45	0.0000	4.5800	50.0000	0.0000	(0.0463)	(0.0052)	0.0000	1	(0.0515)	01/06/2025
002008.ZK	12/16/2024	SDB3260123378	2,200.00	3.7345	8,008.13	8,215.91	0.0000	4.5800	50.0000	0.0000	(1.0188)	(0.1141)	0.0000	1	(1.1329)	01/06/2025
002008.ZK	12/16/2024	SDB3260123378	8,400.00	3.7345	30,576.48	31,369.85	0.0000	4.5800	50.0000	0.0000	(3.8900)	(0.4357)	0.0000	1	(4.3257)	01/06/2025
002008.ZK	12/13/2024	SDB3260123378	1,300.00	3.7412	4,732.07	4,863.50	0.0000	4.5800	50.0000	0.0000	(1.8061)	(0.2026)	0.0000	3	(2.0087)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HAN'S LASER TECHNOLOGY INDUSTRY GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002008.ZK	12/13/2024	SDB3260123378	2,100.00	3.7412	7,644.12	7,856.43	0.0000	4.5800	50.0000	0.0000	(2.9175)	(0.3274)	0.0000	3	(3.2449)	01/06/2025
002008.ZK	12/13/2024	SDB3260123378	1,700.00	3.7412	6,188.10	6,359.97	0.0000	4.5800	50.0000	0.0000	(2.3618)	(0.2650)	0.0000	3	(2.6268)	01/06/2025
002008.ZK	12/13/2024	SDB3260123378	7,300.00	3.7412	26,572.42	27,310.44	0.0000	4.5800	50.0000	0.0000	(10.1418)	(1.1379)	0.0000	3	(11.2797)	01/06/2025
002008.ZK	12/13/2024	SDB3260123378	300.00	3.7412	1,092.02	1,122.35	0.0000	4.5800	50.0000	0.0000	(0.4168)	(0.0468)	0.0000	3	(0.4636)	01/06/2025
002008.ZK	12/13/2024	SDB3260123378	400.00	3.7412	1,456.02	1,496.46	0.0000	4.5800	50.0000	0.0000	(0.5557)	(0.0624)	0.0000	3	(0.6181)	01/06/2025
002008.ZK	12/13/2024	SDB3260123378	400.00	3.7412	1,456.02	1,496.46	0.0000	4.5800	50.0000	0.0000	(0.5557)	(0.0624)	0.0000	3	(0.6181)	01/06/2025
002008.ZK	12/13/2024	SDB3260123378	2,700.00	3.7412	9,828.15	10,101.12	0.0000	4.5800	50.0000	0.0000	(3.7511)	(0.4209)	0.0000	3	(4.1720)	01/06/2025
002008.ZK	12/13/2024	SDB3260123378	7,800.00	3.7412	28,392.44	29,181.02	0.0000	4.5800	50.0000	0.0000	(10.8364)	(1.2159)	0.0000	3	(12.0523)	01/06/2025
002008.ZK	12/13/2024	SDB3260123378	400.00	3.7412	1,456.02	1,496.46	0.0000	4.5800	50.0000	0.0000	(0.5557)	(0.0624)	0.0000	3	(0.6181)	01/06/2025
002008.ZK	12/13/2024	SDB3260123378	5,600.00	3.7412	20,384.32	20,950.47	0.0000	4.5800	50.0000	0.0000	(7.7800)	(0.8729)	0.0000	3	(8.6530)	01/06/2025
002008.ZK	12/13/2024	SDB3260123378	8,300.00	3.7412	30,212.47	31,051.59	0.0000	4.5800	50.0000	0.0000	(11.5311)	(1.2938)	0.0000	3	(12.8249)	01/06/2025
002008.ZK	12/13/2024	SDB3260123378	400.00	3.7412	1,456.02	1,496.46	0.0000	4.5800	50.0000	0.0000	(0.5557)	(0.0624)	0.0000	3	(0.6181)	01/06/2025
002008.ZK	12/13/2024	SDB3260123378	10,900.00	3.7412	39,676.62	40,778.60	0.0000	4.5800	50.0000	0.0000	(15.1432)	(1.6991)	0.0000	3	(16.8424)	01/06/2025
002008.ZK	12/13/2024	SDB3260123378	9,500.00	3.7412	34,580.54	35,540.98	0.0000	4.5800	50.0000	0.0000	(13.1982)	(1.4809)	0.0000	3	(14.6791)	01/06/2025
002008.ZK	12/13/2024	SDB3260123378	9,000.00	3.7412	32,760.51	33,670.40	0.0000	4.5800	50.0000	0.0000	(12.5036)	(1.4029)	0.0000	3	(13.9065)	01/06/2025
002008.ZK	12/13/2024	SDB3260123378	30,900.00	3.7412	112,477.76	115,601.72	0.0000	4.5800	50.0000	0.0000	(42.9290)	(4.8167)	0.0000	3	(47.7458)	01/06/2025
002008.ZK	12/13/2024	SDB3260123378	200.00	3.7412	728.01	748.23	0.0000	4.5800	50.0000	0.0000	(0.2779)	(0.0312)	0.0000	3	(0.3090)	01/06/2025
002008.ZK	12/13/2024	SDB3260123378	8,300.00	3.7412	30,212.47	31,051.59	0.0000	4.5800	50.0000	0.0000	(11.5311)	(1.2938)	0.0000	3	(12.8249)	01/06/2025
002008.ZK	12/13/2024	SDB3260123378	4,400.00	3.7412	16,016.25	16,461.09	0.0000	4.5800	50.0000	0.0000	(6.1129)	(0.6859)	0.0000	3	(6.7987)	01/06/2025
002008.ZK	12/13/2024	SDB3260123378	100.00	3.7412	364.01	374.12	0.0000	4.5800	50.0000	0.0000	(0.1389)	(0.0156)	0.0000	3	(0.1545)	01/06/2025
002008.ZK	12/13/2024	SDB3260123378	2,200.00	3.7412	8,008.13	8,230.54	0.0000	4.5800	50.0000	0.0000	(3.0564)	(0.3429)	0.0000	3	(3.3994)	01/06/2025
002008.ZK	12/13/2024	SDB3260123378	8,400.00	3.7412	30,576.48	31,425.71	0.0000	4.5800	50.0000	0.0000	(11.6700)	(1.3094)	0.0000	3	(12.9794)	01/06/2025
002008.ZK	12/12/2024	SDB3260123378	1,300.00	3.6932	4,732.07	4,801.21	0.0000	4.5800	50.0000	0.0000	(0.6020)	(0.0667)	0.0000	1	(0.6687)	01/06/2025
002008.ZK	12/12/2024	SDB3260123378	2,100.00	3.6932	7,644.12	7,755.80	0.0000	4.5800	50.0000	0.0000	(0.9725)	(0.1077)	0.0000	1	(1.0802)	01/06/2025
002008.ZK	12/12/2024	SDB3260123378	1,700.00	3.6932	6,188.10	6,278.51	0.0000	4.5800	50.0000	0.0000	(0.7873)	(0.0872)	0.0000	1	(0.8745)	01/06/2025
002008.ZK	12/12/2024	SDB3260123378	7,300.00	3.6932	26,572.42	26,960.65	0.0000	4.5800	50.0000	0.0000	(3.3806)	(0.3745)	0.0000	1	(3.7551)	01/06/2025
002008.ZK	12/12/2024	SDB3260123378	300.00	3.6932	1,092.02	1,107.97	0.0000	4.5800	50.0000	0.0000	(0.1389)	(0.0154)	0.0000	1	(0.1543)	01/06/2025
002008.ZK	12/12/2024	SDB3260123378	400.00	3.6932	1,456.02	1,477.30	0.0000	4.5800	50.0000	0.0000	(0.1852)	(0.0205)	0.0000	1	(0.2058)	01/06/2025
002008.ZK	12/12/2024	SDB3260123378	400.00	3.6932	1,456.02	1,477.30	0.0000	4.5800	50.0000	0.0000	(0.1852)	(0.0205)	0.0000	1	(0.2058)	01/06/2025
002008.ZK	12/12/2024	SDB3260123378	2,700.00	3.6932	9,828.15	9,971.75	0.0000	4.5800	50.0000	0.0000	(1.2504)	(0.1385)	0.0000	1	(1.3889)	01/06/2025
002008.ZK	12/12/2024	SDB3260123378	7,800.00	3.6932	28,392.44	28,807.27	0.0000	4.5800	50.0000	0.0000	(3.6121)	(0.4001)	0.0000	1	(4.0123)	01/06/2025
002008.ZK	12/12/2024	SDB3260123378	400.00	3.6932	1,456.02	1,477.30	0.0000	4.5800	50.0000	0.0000	(0.1852)	(0.0205)	0.0000	1	(0.2058)	01/06/2025
002008.ZK	12/12/2024	SDB3260123378	5,600.00	3.6932	20,384.32	20,682.14	0.0000	4.5800	50.0000	0.0000	(2.5933)	(0.2873)	0.0000	1	(2.8806)	01/06/2025
002008.ZK	12/12/2024	SDB3260123378	8,300.00	3.6932	30,212.47	30,653.89	0.0000	4.5800	50.0000	0.0000	(3.8437)	(0.4257)	0.0000	1	(4.2694)	01/06/2025
002008.ZK	12/12/2024	SDB3260123378	400.00	3.6932	1,456.02	1,477.30	0.0000	4.5800	50.0000	0.0000	(0.1852)	(0.0205)	0.0000	1	(0.2058)	01/06/2025
002008.ZK	12/12/2024	SDB3260123378	10,900.00	3.6932	39,676.62	40,256.32	0.0000	4.5800	50.0000	0.0000	(5.0477)	(0.5591)	0.0000	1	(5.6069)	01/06/2025
002008.ZK	12/12/2024	SDB3260123378	9,500.00	3.6932	34,580.54	35,085.78	0.0000	4.5800	50.0000	0.0000	(4.3994)	(0.4873)	0.0000	1	(4.8867)	01/06/2025
002008.ZK	12/12/2024	SDB3260123378	9,000.00	3.6932	32,760.51	33,239.16	0.0000	4.5800	50.0000	0.0000	(4.1679)	(0.4617)	0.0000	1	(4.6295)	01/06/2025
002008.ZK	12/12/2024	SDB3260123378	30,900.00	3.6932	112,477.76	114,121.12	0.0000	4.5800	50.0000	0.0000	(14.3097)	(1.5850)	0.0000	1	(15.8947)	01/06/2025
002008.ZK	12/12/2024	SDB3260123378	200.00	3.6932	728.01	738.65	0.0000	4.5800	50.0000	0.0000	(0.0926)	(0.0103)	0.0000	1	(0.1029)	01/06/2025
002008.ZK	12/12/2024	SDB3260123378	8,300.00	3.6932	30,212.47	30,653.89	0.0000	4.5800	50.0000	0.0000	(3.8437)	(0.4257)	0.0000	1	(4.2694)	01/06/2025
002008.ZK	12/12/2024	SDB3260123378	4,400.00	3.6932	16,016.25	16,250.26	0.0000	4.5800	50.0000	0.0000	(2.0376)	(0.2257)	0.0000	1	(2.2633)	01/06/2025
002008.ZK	12/12/2024	SDB3260123378	100.00	3.6932	364.01	369.32	0.0000	4.5800	50.0000	0.0000	(0.0463)	(0.0051)	0.0000	1	(0.0514)	01/06/2025
002008.ZK	12/12/2024	SDB3260123378	2,200.00	3.6932	8,008.13	8,125.13	0.0000	4.5800	50.0000	0.0000	(1.0188)	(0.1128)	0.0000	1	(1.1317)	01/06/2025
002008.ZK	12/12/2024	SDB3260123378	8,400.00	3.6932	30,576.48	31,023.22	0.0000	4.5800	50.0000	0.0000	(3.8900)	(0.4309)	0.0000	1	(4.3209)	01/06/2025
002008.ZK	12/11/2024	SDB3260123378	1,300.00	3.7435	4,732.07	4,866.52	0.0000	4.5800	50.0000	0.0000	(0.6020)	(0.0676)	0.0000	1	(0.6696)	01/06/2025
002008.ZK	12/11/2024	SDB3260123378	2,100.00	3.7435	7,644.12	7,861.30	0.0000	4.5800	50.0000	0.0000	(0.9725)	(0.1092)	0.0000	1	(1.0817)	01/06/2025
002008.ZK	12/11/2024	SDB3260123378	1,700.00	3.7435	6,188.10	6,363.91	0.0000	4.5800	50.0000	0.0000	(0.7873)	(0.0884)	0.0000	1	(0.8757)	01/06/2025
002008.ZK	12/11/2024	SDB3260123378	7,300.00	3.7435	26,572.42	27,327.38	0.0000	4.5800	50.0000	0.0000	(3.3806)	(0.3795)	0.0000	1	(3.7601)	01/06/2025
002008.ZK	12/11/2024	SDB3260123378	300.00	3.7435	1,092.02	1,123.04	0.0000	4.5800	50.0000	0.0000	(0.1389)	(0.0156)	0.0000	1	(0.1545)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HAN'S LASER TECHNOLOGY INDUSTRY GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002008.ZK	12/11/2024	SDB3260123378	400.00	3.7435	1,456.02	1,497.39	0.0000	4.5800	50.0000	0.0000	(0.1852)	(0.0208)	0.0000	1	(0.2060)	01/06/2025
002008.ZK	12/11/2024	SDB3260123378	400.00	3.7435	1,456.02	1,497.39	0.0000	4.5800	50.0000	0.0000	(0.1852)	(0.0208)	0.0000	1	(0.2060)	01/06/2025
002008.ZK	12/11/2024	SDB3260123378	2,700.00	3.7435	9,828.15	10,107.39	0.0000	4.5800	50.0000	0.0000	(1.2504)	(0.1404)	0.0000	1	(1.3907)	01/06/2025
002008.ZK	12/11/2024	SDB3260123378	7,800.00	3.7435	28,392.44	29,199.12	0.0000	4.5800	50.0000	0.0000	(3.6121)	(0.4055)	0.0000	1	(4.0177)	01/06/2025
002008.ZK	12/11/2024	SDB3260123378	400.00	3.7435	1,456.02	1,497.39	0.0000	4.5800	50.0000	0.0000	(0.1852)	(0.0208)	0.0000	1	(0.2060)	01/06/2025
002008.ZK	12/11/2024	SDB3260123378	5,600.00	3.7435	20,384.32	20,963.47	0.0000	4.5800	50.0000	0.0000	(2.5933)	(0.2912)	0.0000	1	(2.8845)	01/06/2025
002008.ZK	12/11/2024	SDB3260123378	8,300.00	3.7435	30,212.47	31,070.86	0.0000	4.5800	50.0000	0.0000	(3.8437)	(0.4315)	0.0000	1	(4.2752)	01/06/2025
002008.ZK	12/11/2024	SDB3260123378	400.00	3.7435	1,456.02	1,497.39	0.0000	4.5800	50.0000	0.0000	(0.1852)	(0.0208)	0.0000	1	(0.2060)	01/06/2025
002008.ZK	12/11/2024	SDB3260123378	10,900.00	3.7435	39,676.62	40,803.90	0.0000	4.5800	50.0000	0.0000	(5.0477)	(0.5667)	0.0000	1	(5.6145)	01/06/2025
002008.ZK	12/11/2024	SDB3260123378	9,500.00	3.7435	34,580.54	35,563.03	0.0000	4.5800	50.0000	0.0000	(4.3994)	(0.4939)	0.0000	1	(4.8933)	01/06/2025
002008.ZK	12/11/2024	SDB3260123378	9,000.00	3.7435	32,760.51	33,691.29	0.0000	4.5800	50.0000	0.0000	(4.1679)	(0.4679)	0.0000	1	(4.6358)	01/06/2025
002008.ZK	12/11/2024	SDB3260123378	30,900.00	3.7435	112,477.76	115,673.44	0.0000	4.5800	50.0000	0.0000	(14.3097)	(1.6066)	0.0000	1	(15.9162)	01/06/2025
002008.ZK	12/11/2024	SDB3260123378	200.00	3.7435	728.01	748.70	0.0000	4.5800	50.0000	0.0000	(0.0926)	(0.0104)	0.0000	1	(0.1030)	01/06/2025
002008.ZK	12/11/2024	SDB3260123378	22,700.00	3.7435	82,629.29	84,976.93	0.0000	4.5800	50.0000	0.0000	(10.5123)	(1.1802)	0.0000	1	(11.6925)	01/06/2025
002008.ZK	12/11/2024	SDB3260123378	4,400.00	3.7435	16,016.25	16,471.30	0.0000	4.5800	50.0000	0.0000	(2.0376)	(0.2288)	0.0000	1	(2.2664)	01/06/2025
002008.ZK	12/11/2024	SDB3260123378	100.00	3.7435	364.01	374.35	0.0000	4.5800	50.0000	0.0000	(0.0463)	(0.0052)	0.0000	1	(0.0515)	01/06/2025
002008.ZK	12/11/2024	SDB3260123378	2,200.00	3.7435	8,008.13	8,235.65	0.0000	4.5800	50.0000	0.0000	(1.0188)	(0.1144)	0.0000	1	(1.1332)	01/06/2025
002008.ZK	12/11/2024	SDB3260123378	8,400.00	3.7435	30,576.48	31,445.21	0.0000	4.5800	50.0000	0.0000	(3.8900)	(0.4367)	0.0000	1	(4.3267)	01/06/2025
002008.ZK	12/10/2024	SDB3260123378	1,300.00	3.6313	4,732.07	4,720.71	0.0000	4.5800	50.0000	0.0000	(0.6020)	(0.0656)	0.0000	1	(0.6676)	01/06/2025
002008.ZK	12/10/2024	SDB3260123378	2,100.00	3.6313	7,644.12	7,625.76	0.0000	4.5800	50.0000	0.0000	(0.9725)	(0.1059)	0.0000	1	(1.0784)	01/06/2025
002008.ZK	12/10/2024	SDB3260123378	1,700.00	3.6313	6,188.10	6,173.24	0.0000	4.5800	50.0000	0.0000	(0.7873)	(0.0857)	0.0000	1	(0.8730)	01/06/2025
002008.ZK	12/10/2024	SDB3260123378	7,300.00	3.6313	26,572.42	26,508.61	0.0000	4.5800	50.0000	0.0000	(3.3806)	(0.3682)	0.0000	1	(3.7488)	01/06/2025
002008.ZK	12/10/2024	SDB3260123378	300.00	3.6313	1,092.02	1,089.39	0.0000	4.5800	50.0000	0.0000	(0.1389)	(0.0151)	0.0000	1	(0.1541)	01/06/2025
002008.ZK	12/10/2024	SDB3260123378	400.00	3.6313	1,456.02	1,452.53	0.0000	4.5800	50.0000	0.0000	(0.1852)	(0.0202)	0.0000	1	(0.2054)	01/06/2025
002008.ZK	12/10/2024	SDB3260123378	400.00	3.6313	1,456.02	1,452.53	0.0000	4.5800	50.0000	0.0000	(0.1852)	(0.0202)	0.0000	1	(0.2054)	01/06/2025
002008.ZK	12/10/2024	SDB3260123378	2,700.00	3.6313	9,828.15	9,804.55	0.0000	4.5800	50.0000	0.0000	(1.2504)	(0.1362)	0.0000	1	(1.3865)	01/06/2025
002008.ZK	12/10/2024	SDB3260123378	7,800.00	3.6313	28,392.44	28,324.26	0.0000	4.5800	50.0000	0.0000	(3.6121)	(0.3934)	0.0000	1	(4.0055)	01/06/2025
002008.ZK	12/10/2024	SDB3260123378	400.00	3.6313	1,456.02	1,452.53	0.0000	4.5800	50.0000	0.0000	(0.1852)	(0.0202)	0.0000	1	(0.2054)	01/06/2025
002008.ZK	12/10/2024	SDB3260123378	5,600.00	3.6313	20,384.32	20,335.37	0.0000	4.5800	50.0000	0.0000	(2.5933)	(0.2824)	0.0000	1	(2.8758)	01/06/2025
002008.ZK	12/10/2024	SDB3260123378	8,300.00	3.6313	30,212.47	30,139.92	0.0000	4.5800	50.0000	0.0000	(3.8437)	(0.4186)	0.0000	1	(4.2623)	01/06/2025
002008.ZK	12/10/2024	SDB3260123378	400.00	3.6313	1,456.02	1,452.53	0.0000	4.5800	50.0000	0.0000	(0.1852)	(0.0202)	0.0000	1	(0.2054)	01/06/2025
002008.ZK	12/10/2024	SDB3260123378	10,900.00	3.6313	39,676.62	39,581.34	0.0000	4.5800	50.0000	0.0000	(5.0477)	(0.5497)	0.0000	1	(5.5975)	01/06/2025
002008.ZK	12/10/2024	SDB3260123378	9,500.00	3.6313	34,580.54	34,497.50	0.0000	4.5800	50.0000	0.0000	(4.3994)	(0.4791)	0.0000	1	(4.8785)	01/06/2025
002008.ZK	12/10/2024	SDB3260123378	9,000.00	3.6313	32,760.51	32,681.84	0.0000	4.5800	50.0000	0.0000	(4.1679)	(0.4539)	0.0000	1	(4.6218)	01/06/2025
002008.ZK	12/10/2024	SDB3260123378	30,900.00	3.6313	112,477.76	112,207.66	0.0000	4.5800	50.0000	0.0000	(14.3097)	(1.5584)	0.0000	1	(15.8681)	01/06/2025
002008.ZK	12/10/2024	SDB3260123378	200.00	3.6313	728.01	726.26	0.0000	4.5800	50.0000	0.0000	(0.0926)	(0.0101)	0.0000	1	(0.1027)	01/06/2025
002008.ZK	12/10/2024	SDB3260123378	24,500.00	3.6313	89,181.40	88,967.24	0.0000	4.5800	50.0000	0.0000	(11.3459)	(1.2357)	0.0000	1	(12.5815)	01/06/2025
002008.ZK	12/10/2024	SDB3260123378	4,400.00	3.6313	16,016.25	15,977.79	0.0000	4.5800	50.0000	0.0000	(2.0376)	(0.2219)	0.0000	1	(2.2595)	01/06/2025
002008.ZK	12/10/2024	SDB3260123378	100.00	3.6313	364.01	363.13	0.0000	4.5800	50.0000	0.0000	(0.0463)	(0.0050)	0.0000	1	(0.0514)	01/06/2025
002008.ZK	12/10/2024	SDB3260123378	2,200.00	3.6313	8,008.13	7,988.90	0.0000	4.5800	50.0000	0.0000	(1.0188)	(0.1110)	0.0000	1	(1.1298)	01/06/2025
002008.ZK	12/10/2024	SDB3260123378	8,400.00	3.6313	30,576.48	30,503.05	0.0000	4.5800	50.0000	0.0000	(3.8900)	(0.4237)	0.0000	1	(4.3137)	01/06/2025
002008.ZK	12/09/2024	SDB3260123378	1,300.00	3.6431	4,732.07	4,736.03	0.0000	4.5800	50.0000	0.0000	(0.6020)	(0.0658)	0.0000	1	(0.6678)	01/06/2025
002008.ZK	12/09/2024	SDB3260123378	2,100.00	3.6431	7,644.12	7,650.51	0.0000	4.5800	50.0000	0.0000	(0.9725)	(0.1063)	0.0000	1	(1.0788)	01/06/2025
002008.ZK	12/09/2024	SDB3260123378	1,700.00	3.6431	6,188.10	6,193.27	0.0000	4.5800	50.0000	0.0000	(0.7873)	(0.0860)	0.0000	1	(0.8733)	01/06/2025
002008.ZK	12/09/2024	SDB3260123378	7,300.00	3.6431	26,572.42	26,594.64	0.0000	4.5800	50.0000	0.0000	(3.3806)	(0.3694)	0.0000	1	(3.7500)	01/06/2025
002008.ZK	12/09/2024	SDB3260123378	300.00	3.6431	1,092.02	1,092.93	0.0000	4.5800	50.0000	0.0000	(0.1389)	(0.0152)	0.0000	1	(0.1541)	01/06/2025
002008.ZK	12/09/2024	SDB3260123378	400.00	3.6431	1,456.02	1,457.24	0.0000	4.5800	50.0000	0.0000	(0.1852)	(0.0202)	0.0000	1	(0.2055)	01/06/2025
002008.ZK	12/09/2024	SDB3260123378	400.00	3.6431	1,456.02	1,457.24	0.0000	4.5800	50.0000	0.0000	(0.1852)	(0.0202)	0.0000	1	(0.2055)	01/06/2025
002008.ZK	12/09/2024	SDB3260123378	2,700.00	3.6431	9,828.15	9,836.38	0.0000	4.5800	50.0000	0.0000	(1.2504)	(0.1366)	0.0000	1	(1.3870)	01/06/2025
002008.ZK	12/09/2024	SDB3260123378	7,800.00	3.6431	28,392.44	28,416.20	0.0000	4.5800	50.0000	0.0000	(3.6121)	(0.3947)	0.0000	1	(4.0068)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HAN'S LASER TECHNOLOGY INDUSTRY GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002008.ZK	12/09/2024	SDB3260123378	400.00	3.6431	1,456.02	1,457.24	0.0000	4.5800	50.0000	0.0000	(0.1852)	(0.0202)	0.0000	1	(0.2055)	01/06/2025
002008.ZK	12/09/2024	SDB3260123378	5,600.00	3.6431	20,384.32	20,401.37	0.0000	4.5800	50.0000	0.0000	(2.5933)	(0.2834)	0.0000	1	(2.8767)	01/06/2025
002008.ZK	12/09/2024	SDB3260123378	8,300.00	3.6431	30,212.47	30,237.75	0.0000	4.5800	50.0000	0.0000	(3.8437)	(0.4200)	0.0000	1	(4.2637)	01/06/2025
002008.ZK	12/09/2024	SDB3260123378	400.00	3.6431	1,456.02	1,457.24	0.0000	4.5800	50.0000	0.0000	(0.1852)	(0.0202)	0.0000	1	(0.2055)	01/06/2025
002008.ZK	12/09/2024	SDB3260123378	10,900.00	3.6431	39,676.62	39,709.81	0.0000	4.5800	50.0000	0.0000	(5.0477)	(0.5515)	0.0000	1	(5.5993)	01/06/2025
002008.ZK	12/09/2024	SDB3260123378	9,500.00	3.6431	34,580.54	34,609.47	0.0000	4.5800	50.0000	0.0000	(4.3994)	(0.4807)	0.0000	1	(4.8801)	01/06/2025
002008.ZK	12/09/2024	SDB3260123378	9,000.00	3.6431	32,760.51	32,787.92	0.0000	4.5800	50.0000	0.0000	(4.1679)	(0.4554)	0.0000	1	(4.6233)	01/06/2025
002008.ZK	12/09/2024	SDB3260123378	30,900.00	3.6431	112,477.76	112,571.85	0.0000	4.5800	50.0000	0.0000	(14.3097)	(1.5635)	0.0000	1	(15.8732)	01/06/2025
002008.ZK	12/09/2024	SDB3260123378	200.00	3.6431	728.01	728.62	0.0000	4.5800	50.0000	0.0000	(0.0926)	(0.0101)	0.0000	1	(0.1027)	01/06/2025
002008.ZK	12/09/2024	SDB3260123378	24,500.00	3.6431	89,181.40	89,256.00	0.0000	4.5800	50.0000	0.0000	(11.3459)	(1.2397)	0.0000	1	(12.5855)	01/06/2025
002008.ZK	12/09/2024	SDB3260123378	4,400.00	3.6431	16,016.25	16,029.65	0.0000	4.5800	50.0000	0.0000	(2.0376)	(0.2226)	0.0000	1	(2.2603)	01/06/2025
002008.ZK	12/09/2024	SDB3260123378	100.00	3.6431	364.01	364.31	0.0000	4.5800	50.0000	0.0000	(0.0463)	(0.0051)	0.0000	1	(0.0514)	01/06/2025
002008.ZK	12/09/2024	SDB3260123378	2,200.00	3.6431	8,008.13	8,014.82	0.0000	4.5800	50.0000	0.0000	(0.1113)	(0.1131)	0.0000	1	(1.1301)	01/06/2025
002008.ZK	12/09/2024	SDB3260123378	8,400.00	3.6431	30,576.48	30,602.06	0.0000	4.5800	50.0000	0.0000	(3.8900)	(0.4250)	0.0000	1	(4.3150)	01/06/2025
002008.ZK	12/06/2024	SDB3260123378	1,300.00	3.6208	4,732.07	4,707.03	0.0000	4.5800	50.0000	0.0000	(1.8061)	(0.1961)	0.0000	3	(2.0022)	01/06/2025
002008.ZK	12/06/2024	SDB3260123378	2,100.00	3.6208	7,644.12	7,603.67	0.0000	4.5800	50.0000	0.0000	(2.9175)	(0.3168)	0.0000	3	(3.2343)	01/06/2025
002008.ZK	12/06/2024	SDB3260123378	1,700.00	3.6208	6,188.10	6,155.35	0.0000	4.5800	50.0000	0.0000	(2.3618)	(0.2565)	0.0000	3	(2.6183)	01/06/2025
002008.ZK	12/06/2024	SDB3260123378	7,300.00	3.6208	26,572.42	26,431.81	0.0000	4.5800	50.0000	0.0000	(10.1418)	(1.1013)	0.0000	3	(11.2431)	01/06/2025
002008.ZK	12/06/2024	SDB3260123378	300.00	3.6208	1,092.02	1,086.24	0.0000	4.5800	50.0000	0.0000	(0.4168)	(0.0453)	0.0000	3	(0.4620)	01/06/2025
002008.ZK	12/06/2024	SDB3260123378	400.00	3.6208	1,456.02	1,448.32	0.0000	4.5800	50.0000	0.0000	(0.5557)	(0.0603)	0.0000	3	(0.6161)	01/06/2025
002008.ZK	12/06/2024	SDB3260123378	400.00	3.6208	1,456.02	1,448.32	0.0000	4.5800	50.0000	0.0000	(0.5557)	(0.0603)	0.0000	3	(0.6161)	01/06/2025
002008.ZK	12/06/2024	SDB3260123378	2,700.00	3.6208	9,828.15	9,776.15	0.0000	4.5800	50.0000	0.0000	(3.7511)	(0.4073)	0.0000	3	(4.1584)	01/06/2025
002008.ZK	12/06/2024	SDB3260123378	7,800.00	3.6208	28,392.44	28,242.21	0.0000	4.5800	50.0000	0.0000	(10.8364)	(1.1768)	0.0000	3	(12.0132)	01/06/2025
002008.ZK	12/06/2024	SDB3260123378	400.00	3.6208	1,456.02	1,448.32	0.0000	4.5800	50.0000	0.0000	(0.5557)	(0.0603)	0.0000	3	(0.6161)	01/06/2025
002008.ZK	12/06/2024	SDB3260123378	5,600.00	3.6208	20,384.32	20,276.46	0.0000	4.5800	50.0000	0.0000	(7.7800)	(0.8449)	0.0000	3	(8.6249)	01/06/2025
002008.ZK	12/06/2024	SDB3260123378	8,300.00	3.6208	30,212.47	30,052.61	0.0000	4.5800	50.0000	0.0000	(11.5311)	(1.2522)	0.0000	3	(12.7833)	01/06/2025
002008.ZK	12/06/2024	SDB3260123378	400.00	3.6208	1,456.02	1,448.32	0.0000	4.5800	50.0000	0.0000	(0.5557)	(0.0603)	0.0000	3	(0.6161)	01/06/2025
002008.ZK	12/06/2024	SDB3260123378	10,900.00	3.6208	39,676.62	39,466.68	0.0000	4.5800	50.0000	0.0000	(15.1432)	(1.6444)	0.0000	3	(16.7877)	01/06/2025
002008.ZK	12/06/2024	SDB3260123378	9,500.00	3.6208	34,580.54	34,397.56	0.0000	4.5800	50.0000	0.0000	(13.1982)	(1.4332)	0.0000	3	(14.6315)	01/06/2025
002008.ZK	12/06/2024	SDB3260123378	9,000.00	3.6208	32,760.51	32,587.16	0.0000	4.5800	50.0000	0.0000	(12.5036)	(1.3578)	0.0000	3	(13.8614)	01/06/2025
002008.ZK	12/06/2024	SDB3260123378	30,900.00	3.6208	112,477.76	111,882.60	0.0000	4.5800	50.0000	0.0000	(42.9290)	(4.6618)	0.0000	3	(47.5908)	01/06/2025
002008.ZK	12/06/2024	SDB3260123378	200.00	3.6208	728.01	724.16	0.0000	4.5800	50.0000	0.0000	(0.2779)	(0.0302)	0.0000	3	(0.3080)	01/06/2025
002008.ZK	12/06/2024	SDB3260123378	24,500.00	3.6208	89,181.40	88,709.50	0.0000	4.5800	50.0000	0.0000	(34.0376)	(3.6962)	0.0000	3	(37.7338)	01/06/2025
002008.ZK	12/06/2024	SDB3260123378	4,400.00	3.6208	16,016.25	15,931.50	0.0000	4.5800	50.0000	0.0000	(6.1129)	(0.6638)	0.0000	3	(6.7767)	01/06/2025
002008.ZK	12/06/2024	SDB3260123378	100.00	3.6208	364.01	362.08	0.0000	4.5800	50.0000	0.0000	(0.1389)	(0.0151)	0.0000	3	(0.1540)	01/06/2025
002008.ZK	12/06/2024	SDB3260123378	2,200.00	3.6208	8,008.13	7,965.75	0.0000	4.5800	50.0000	0.0000	(3.0564)	(0.3319)	0.0000	3	(3.3883)	01/06/2025
002008.ZK	12/06/2024	SDB3260123378	8,400.00	3.6208	30,576.48	30,414.69	0.0000	4.5800	50.0000	0.0000	(11.6700)	(1.2673)	0.0000	3	(12.9373)	01/06/2025
002008.ZK	12/05/2024	SDB3260123378	1,300.00	3.6766	4,732.07	4,779.63	0.0000	4.5800	50.0000	0.0000	(0.6020)	(0.0664)	0.0000	1	(0.6684)	01/06/2025
002008.ZK	12/05/2024	SDB3260123378	2,100.00	3.6766	7,644.12	7,720.94	0.0000	4.5800	50.0000	0.0000	(0.9725)	(0.1072)	0.0000	1	(1.0797)	01/06/2025
002008.ZK	12/05/2024	SDB3260123378	1,700.00	3.6766	6,188.10	6,250.28	0.0000	4.5800	50.0000	0.0000	(0.7873)	(0.0868)	0.0000	1	(0.8741)	01/06/2025
002008.ZK	12/05/2024	SDB3260123378	7,300.00	3.6766	26,572.42	26,839.45	0.0000	4.5800	50.0000	0.0000	(3.3806)	(0.3728)	0.0000	1	(3.7534)	01/06/2025
002008.ZK	12/05/2024	SDB3260123378	300.00	3.6766	1,092.02	1,102.99	0.0000	4.5800	50.0000	0.0000	(0.1389)	(0.0153)	0.0000	1	(0.1542)	01/06/2025
002008.ZK	12/05/2024	SDB3260123378	400.00	3.6766	1,456.02	1,470.65	0.0000	4.5800	50.0000	0.0000	(0.1852)	(0.0204)	0.0000	1	(0.2057)	01/06/2025
002008.ZK	12/05/2024	SDB3260123378	400.00	3.6766	1,456.02	1,470.65	0.0000	4.5800	50.0000	0.0000	(0.1852)	(0.0204)	0.0000	1	(0.2057)	01/06/2025
002008.ZK	12/05/2024	SDB3260123378	2,700.00	3.6766	9,828.15	9,926.92	0.0000	4.5800	50.0000	0.0000	(1.2504)	(0.1379)	0.0000	1	(1.3882)	01/06/2025
002008.ZK	12/05/2024	SDB3260123378	7,800.00	3.6766	28,392.44	28,677.77	0.0000	4.5800	50.0000	0.0000	(3.6121)	(0.3983)	0.0000	1	(4.0105)	01/06/2025
002008.ZK	12/05/2024	SDB3260123378	400.00	3.6766	1,456.02	1,470.65	0.0000	4.5800	50.0000	0.0000	(0.1852)	(0.0204)	0.0000	1	(0.2057)	01/06/2025
002008.ZK	12/05/2024	SDB3260123378	5,600.00	3.6766	20,384.32	20,589.17	0.0000	4.5800	50.0000	0.0000	(2.5933)	(0.2860)	0.0000	1	(2.8793)	01/06/2025
002008.ZK	12/05/2024	SDB3260123378	8,300.00	3.6766	30,212.47	30,516.09	0.0000	4.5800	50.0000	0.0000	(3.8437)	(0.4238)	0.0000	1	(4.2675)	01/06/2025
002008.ZK	12/05/2024	SDB3260123378	400.00	3.6766	1,456.02	1,470.65	0.0000	4.5800	50.0000	0.0000	(0.1852)	(0.0204)	0.0000	1	(0.2057)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HAN'S LASER TECHNOLOGY INDUSTRY GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002008.ZK	12/05/2024	SDB3260123378	10,900.00	3.6766	39,676.62	40,075.34	0.0000	4.5800	50.0000	0.0000	(5.0477)	(0.5566)	0.0000	1	(5.6043)	01/06/2025
002008.ZK	12/05/2024	SDB3260123378	9,500.00	3.6766	34,580.54	34,928.05	0.0000	4.5800	50.0000	0.0000	(4.3994)	(0.4851)	0.0000	1	(4.8845)	01/06/2025
002008.ZK	12/05/2024	SDB3260123378	9,000.00	3.6766	32,760.51	33,089.73	0.0000	4.5800	50.0000	0.0000	(4.1679)	(0.4596)	0.0000	1	(4.6274)	01/06/2025
002008.ZK	12/05/2024	SDB3260123378	30,900.00	3.6766	112,477.76	113,608.08	0.0000	4.5800	50.0000	0.0000	(14.3097)	(1.5779)	0.0000	1	(15.8876)	01/06/2025
002008.ZK	12/05/2024	SDB3260123378	200.00	3.6766	728.01	735.33	0.0000	4.5800	50.0000	0.0000	(0.0926)	(0.0102)	0.0000	1	(0.1028)	01/06/2025
002008.ZK	12/05/2024	SDB3260123378	25,900.00	3.6766	94,277.48	95,224.90	0.0000	4.5800	50.0000	0.0000	(11.9942)	(1.3226)	0.0000	1	(13.3168)	01/06/2025
002008.ZK	12/05/2024	SDB3260123378	4,400.00	3.6766	16,016.25	16,177.20	0.0000	4.5800	50.0000	0.0000	(2.0376)	(0.2247)	0.0000	1	(2.2623)	01/06/2025
002008.ZK	12/05/2024	SDB3260123378	100.00	3.6766	364.01	367.66	0.0000	4.5800	50.0000	0.0000	(0.0463)	(0.0051)	0.0000	1	(0.0514)	01/06/2025
002008.ZK	12/05/2024	SDB3260123378	2,200.00	3.6766	8,008.13	8,088.60	0.0000	4.5800	50.0000	0.0000	(1.0188)	(0.1123)	0.0000	1	(1.1312)	01/06/2025
002008.ZK	12/05/2024	SDB3260123378	8,400.00	3.6766	30,576.48	30,883.75	0.0000	4.5800	50.0000	0.0000	(3.8900)	(0.4289)	0.0000	1	(4.3189)	01/06/2025
002008.ZK	12/04/2024	SDB3260123378	1,300.00	3.6401	4,732.07	4,732.07	0.0000	4.5800	50.0000	0.0000	(0.6020)	(0.0657)	0.0000	1	(0.6677)	01/06/2025
002008.ZK	12/04/2024	SDB3260123378	2,100.00	3.6401	7,644.12	7,644.12	0.0000	4.5800	50.0000	0.0000	(0.9725)	(0.1062)	0.0000	1	(1.0787)	01/06/2025
002008.ZK	12/04/2024	SDB3260123378	1,700.00	3.6401	6,188.10	6,188.10	0.0000	4.5800	50.0000	0.0000	(0.7873)	(0.0859)	0.0000	1	(0.8732)	01/06/2025
002008.ZK	12/04/2024	SDB3260123378	7,300.00	3.6401	26,572.42	26,572.42	0.0000	4.5800	50.0000	0.0000	(3.3806)	(0.3691)	0.0000	1	(3.7497)	01/06/2025
002008.ZK	12/04/2024	SDB3260123378	300.00	3.6401	1,092.02	1,092.02	0.0000	4.5800	50.0000	0.0000	(0.1389)	(0.0152)	0.0000	1	(0.1541)	01/06/2025
002008.ZK	12/04/2024	SDB3260123378	400.00	3.6401	1,456.02	1,456.02	0.0000	4.5800	50.0000	0.0000	(0.1852)	(0.0202)	0.0000	1	(0.2055)	01/06/2025
002008.ZK	12/04/2024	SDB3260123378	400.00	3.6401	1,456.02	1,456.02	0.0000	4.5800	50.0000	0.0000	(0.1852)	(0.0202)	0.0000	1	(0.2055)	01/06/2025
002008.ZK	12/04/2024	SDB3260123378	2,700.00	3.6401	9,828.15	9,828.15	0.0000	4.5800	50.0000	0.0000	(1.2504)	(0.1365)	0.0000	1	(1.3869)	01/06/2025
002008.ZK	12/04/2024	SDB3260123378	7,800.00	3.6401	28,392.44	28,392.44	0.0000	4.5800	50.0000	0.0000	(3.6121)	(0.3943)	0.0000	1	(4.0065)	01/06/2025
002008.ZK	12/04/2024	SDB3260123378	400.00	3.6401	1,456.02	1,456.02	0.0000	4.5800	50.0000	0.0000	(0.1852)	(0.0202)	0.0000	1	(0.2055)	01/06/2025
002008.ZK	12/04/2024	SDB3260123378	5,600.00	3.6401	20,384.32	20,384.32	0.0000	4.5800	50.0000	0.0000	(2.5933)	(0.2831)	0.0000	1	(2.8765)	01/06/2025
002008.ZK	12/04/2024	SDB3260123378	8,300.00	3.6401	30,212.47	30,212.47	0.0000	4.5800	50.0000	0.0000	(3.8437)	(0.4196)	0.0000	1	(4.2633)	01/06/2025
002008.ZK	12/04/2024	SDB3260123378	400.00	3.6401	1,456.02	1,456.02	0.0000	4.5800	50.0000	0.0000	(0.1852)	(0.0202)	0.0000	1	(0.2055)	01/06/2025
002008.ZK	12/04/2024	SDB3260123378	10,900.00	3.6401	39,676.62	39,676.62	0.0000	4.5800	50.0000	0.0000	(5.0477)	(0.5511)	0.0000	1	(5.5988)	01/06/2025
002008.ZK	12/04/2024	SDB3260123378	9,500.00	3.6401	34,580.54	34,580.54	0.0000	4.5800	50.0000	0.0000	(4.3994)	(0.4803)	0.0000	1	(4.8797)	01/06/2025
002008.ZK	12/04/2024	SDB3260123378	9,000.00	3.6401	32,760.51	32,760.51	0.0000	4.5800	50.0000	0.0000	(4.1679)	(0.4550)	0.0000	1	(4.6229)	01/06/2025
002008.ZK	12/04/2024	SDB3260123378	30,900.00	3.6401	112,477.76	112,477.76	0.0000	4.5800	50.0000	0.0000	(14.3097)	(1.5622)	0.0000	1	(15.8719)	01/06/2025
002008.ZK	12/04/2024	SDB3260123378	200.00	3.6401	728.01	728.01	0.0000	4.5800	50.0000	0.0000	(0.0926)	(0.0101)	0.0000	1	(0.1027)	01/06/2025
002008.ZK	12/04/2024	SDB3260123378	25,900.00	3.6401	94,277.48	94,277.48	0.0000	4.5800	50.0000	0.0000	(11.9942)	(1.3094)	0.0000	1	(13.3036)	01/06/2025
002008.ZK	12/04/2024	SDB3260123378	4,400.00	3.6401	16,016.25	16,016.25	0.0000	4.5800	50.0000	0.0000	(2.0376)	(0.2224)	0.0000	1	(2.2601)	01/06/2025
002008.ZK	12/04/2024	SDB3260123378	100.00	3.6401	364.01	364.01	0.0000	4.5800	50.0000	0.0000	(0.0463)	(0.0051)	0.0000	1	(0.0514)	01/06/2025
002008.ZK	12/04/2024	SDB3260123378	2,200.00	3.6401	8,008.13	8,008.13	0.0000	4.5800	50.0000	0.0000	(1.0188)	(0.1112)	0.0000	1	(1.1300)	01/06/2025
002008.ZK	12/04/2024	SDB3260123378	8,400.00	3.6401	30,576.48	30,576.48	0.0000	4.5800	50.0000	0.0000	(3.8900)	(0.4247)	0.0000	1	(4.3147)	01/06/2025
TOTAL HAN'S LASER TECHNOLOGY INDUSTRY GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND											(1,563.8890)	(173.9252)	0.0000	(1,737.8142)		

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HANGZHOU ELECTRONIC SOUL NETWORK TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND																
603258.SH	01/03/2025	SDB3260123366	1,100.00	2.8593	3,150.67	3,145.22	0.0000	4.3300	50.0000	0.0000	(1.1369)	(0.1311)	0.0000	3	(1.2679)	01/06/2025
603258.SH	01/03/2025	SDB3260123366	5,900.00	2.8593	16,857.10	16,869.83	0.0000	4.3300	50.0000	0.0000	(6.0826)	(0.7029)	0.0000	3	(6.7855)	01/06/2025
603258.SH	01/03/2025	SDB3260123366	600.00	2.8593	1,728.52	1,715.58	0.0000	4.3300	50.0000	0.0000	(0.6237)	(0.0715)	0.0000	3	(0.6952)	01/06/2025
603258.SH	01/03/2025	SDB3260123366	1,400.00	2.8593	4,026.48	4,003.01	0.0000	4.3300	50.0000	0.0000	(1.4529)	(0.1668)	0.0000	3	(1.6197)	01/06/2025
603258.SH	01/03/2025	SDB3260123366	200.00	2.8593	586.79	571.86	0.0000	4.3300	50.0000	0.0000	(0.2117)	(0.0238)	0.0000	3	(0.2356)	01/06/2025
603258.SH	01/03/2025	SDB3260123366	100.00	2.8593	295.97	285.93	0.0000	4.3300	50.0000	0.0000	(0.1068)	(0.0119)	0.0000	3	(0.1187)	01/06/2025
603258.SH	01/03/2025	SDB3260123366	100.00	2.8593	299.88	285.93	0.0000	4.3300	50.0000	0.0000	(0.1082)	(0.0119)	0.0000	3	(0.1201)	01/06/2025
603258.SH	01/03/2025	SDB3260123366	500.00	2.8593	1,499.42	1,429.65	0.0000	4.3300	50.0000	0.0000	(0.5410)	(0.0596)	0.0000	3	(0.6006)	01/06/2025
603258.SH	01/03/2025	SDB3260123366	1,300.00	2.8593	3,898.48	3,717.08	0.0000	4.3300	50.0000	0.0000	(1.4067)	(0.1549)	0.0000	3	(1.5616)	01/06/2025
603258.SH	01/03/2025	SDB3260123366	500.00	2.8593	1,499.42	1,429.65	0.0000	4.3300	50.0000	0.0000	(0.5410)	(0.0596)	0.0000	3	(0.6006)	01/06/2025
603258.SH	01/03/2025	SDB3260123366	600.00	2.8593	1,799.30	1,715.58	0.0000	4.3300	50.0000	0.0000	(0.6492)	(0.0715)	0.0000	3	(0.7207)	01/06/2025
603258.SH	01/03/2025	SDB3260123366	300.00	2.8593	899.65	857.79	0.0000	4.3300	50.0000	0.0000	(0.3246)	(0.0357)	0.0000	3	(0.3604)	01/06/2025
603258.SH	01/03/2025	SDB3260123366	200.00	2.8593	599.77	571.86	0.0000	4.3300	50.0000	0.0000	(0.2164)	(0.0238)	0.0000	3	(0.2402)	01/06/2025
603258.SH	01/03/2025	SDB3260123366	300.00	2.8593	899.65	857.79	0.0000	4.3300	50.0000	0.0000	(0.3246)	(0.0357)	0.0000	3	(0.3604)	01/06/2025
603258.SH	01/03/2025	SDB3260123366	100.00	2.8593	299.88	285.93	0.0000	4.3300	50.0000	0.0000	(0.1082)	(0.0119)	0.0000	3	(0.1201)	01/06/2025
603258.SH	01/03/2025	SDB3260123366	1,100.00	2.8593	3,298.72	3,145.22	0.0000	4.3300	50.0000	0.0000	(1.1903)	(0.1311)	0.0000	3	(1.3213)	01/06/2025
603258.SH	01/03/2025	SDB3260123366	4,200.00	2.8593	12,595.09	12,009.03	0.0000	4.3300	50.0000	0.0000	(4.5447)	(0.5004)	0.0000	3	(5.0451)	01/06/2025
603258.SH	01/03/2025	SDB3260123366	200.00	2.8593	599.77	571.86	0.0000	4.3300	50.0000	0.0000	(0.2164)	(0.0238)	0.0000	3	(0.2402)	01/06/2025
603258.SH	01/03/2025	SDB3260123366	1,100.00	2.8593	3,298.72	3,145.22	0.0000	4.3300	50.0000	0.0000	(1.1903)	(0.1311)	0.0000	3	(1.3213)	01/06/2025
603258.SH	01/03/2025	SDB3260123366	2,600.00	2.8593	7,796.96	7,434.16	0.0000	4.3300	50.0000	0.0000	(2.8134)	(0.3098)	0.0000	3	(3.1232)	01/06/2025
603258.SH	01/03/2025	SDB3260123366	4,500.00	2.8593	13,494.74	12,866.82	0.0000	4.3300	50.0000	0.0000	(4.8694)	(0.5361)	0.0000	3	(5.4055)	01/06/2025
603258.SH	01/03/2025	SDB3260123366	3,900.00	2.8593	11,695.44	11,151.24	0.0000	4.3300	50.0000	0.0000	(4.2201)	(0.4646)	0.0000	3	(4.6847)	01/06/2025
603258.SH	01/03/2025	SDB3260123366	33,800.00	2.8593	101,360.52	96,644.10	0.0000	4.3300	50.0000	0.0000	(36.5743)	(4.0268)	0.0000	3	(40.6011)	01/06/2025
603258.SH	01/03/2025	SDB3260123366	3,700.00	2.8593	11,095.68	10,579.38	0.0000	4.3300	50.0000	0.0000	(4.0037)	(0.4408)	0.0000	3	(4.4445)	01/06/2025
603258.SH	01/03/2025	SDB3260123366	700.00	2.8593	2,099.18	2,001.51	0.0000	4.3300	50.0000	0.0000	(0.7575)	(0.0834)	0.0000	3	(0.8409)	01/06/2025
603258.SH	01/03/2025	SDB3260123366	2,400.00	2.8593	7,197.20	6,862.30	0.0000	4.3300	50.0000	0.0000	(2.5970)	(0.2859)	0.0000	3	(2.8829)	01/06/2025
603258.SH	01/03/2025	SDB3260123366	6,500.00	2.8593	19,492.41	18,585.40	0.0000	4.3300	50.0000	0.0000	(7.0335)	(0.7744)	0.0000	3	(7.8079)	01/06/2025
603258.SH	01/03/2025	SDB3260123366	3,100.00	2.8593	9,296.38	8,863.81	0.0000	4.3300	50.0000	0.0000	(3.3544)	(0.3693)	0.0000	3	(3.7238)	01/06/2025
603258.SH	01/03/2025	SDB3260123366	9,000.00	2.8593	26,989.49	25,733.64	0.0000	4.3300	50.0000	0.0000	(9.7387)	(1.0722)	0.0000	3	(10.8109)	01/06/2025
603258.SH	01/03/2025	SDB3260123366	800.00	2.8593	2,399.07	2,287.43	0.0000	4.3300	50.0000	0.0000	(0.8657)	(0.0953)	0.0000	3	(0.9610)	01/06/2025
603258.SH	01/03/2025	SDB3260123366	7,300.00	2.8593	21,891.47	20,872.84	0.0000	4.3300	50.0000	0.0000	(7.8992)	(0.8697)	0.0000	3	(8.7689)	01/06/2025
603258.SH	01/03/2025	SDB3260123366	4,400.00	2.8593	13,194.86	12,580.89	0.0000	4.3300	50.0000	0.0000	(4.7611)	(0.5242)	0.0000	3	(5.2853)	01/06/2025
603258.SH	01/03/2025	SDB3260123366	2,300.00	2.8593	6,897.31	6,576.37	0.0000	4.3300	50.0000	0.0000	(2.4888)	(0.2740)	0.0000	3	(2.7628)	01/06/2025
603258.SH	01/03/2025	SDB3260123366	1,000.00	2.8593	2,998.83	2,859.29	0.0000	4.3300	50.0000	0.0000	(1.0821)	(0.1191)	0.0000	3	(1.2012)	01/06/2025
603258.SH	01/03/2025	SDB3260123366	500.00	2.8593	1,499.42	1,429.65	0.0000	4.3300	50.0000	0.0000	(0.5410)	(0.0596)	0.0000	3	(0.6006)	01/06/2025
603258.SH	01/03/2025	SDB3260123366	200.00	2.8593	599.77	571.86	0.0000	4.3300	50.0000	0.0000	(0.2164)	(0.0238)	0.0000	3	(0.2402)	01/06/2025
603258.SH	01/02/2025	SDB3260123366	600.00	2.8781	1,728.52	1,726.86	0.0000	4.3300	50.0000	0.0000	(0.2079)	(0.0240)	0.0000	1	(0.2319)	01/06/2025
603258.SH	01/02/2025	SDB3260123366	1,400.00	2.8781	4,026.48	4,029.33	0.0000	4.3300	50.0000	0.0000	(0.4843)	(0.0560)	0.0000	1	(0.5403)	01/06/2025
603258.SH	01/02/2025	SDB3260123366	200.00	2.8781	586.79	575.62	0.0000	4.3300	50.0000	0.0000	(0.0706)	(0.0080)	0.0000	1	(0.0786)	01/06/2025
603258.SH	01/02/2025	SDB3260123366	100.00	2.8781	295.97	287.81	0.0000	4.3300	50.0000	0.0000	(0.0356)	(0.0040)	0.0000	1	(0.0396)	01/06/2025
603258.SH	01/02/2025	SDB3260123366	100.00	2.8781	299.88	287.81	0.0000	4.3300	50.0000	0.0000	(0.0361)	(0.0040)	0.0000	1	(0.0401)	01/06/2025
603258.SH	01/02/2025	SDB3260123366	500.00	2.8781	1,499.42	1,439.05	0.0000	4.3300	50.0000	0.0000	(0.1803)	(0.0200)	0.0000	1	(0.2003)	01/06/2025
603258.SH	01/02/2025	SDB3260123366	1,300.00	2.8781	3,898.48	3,741.52	0.0000	4.3300	50.0000	0.0000	(0.4689)	(0.0520)	0.0000	1	(0.5209)	01/06/2025
603258.SH	01/02/2025	SDB3260123366	500.00	2.8781	1,499.42	1,439.05	0.0000	4.3300	50.0000	0.0000	(0.1803)	(0.0200)	0.0000	1	(0.2003)	01/06/2025
603258.SH	01/02/2025	SDB3260123366	600.00	2.8781	1,799.30	1,726.86	0.0000	4.3300	50.0000	0.0000	(0.2164)	(0.0240)	0.0000	1	(0.2404)	01/06/2025
603258.SH	01/02/2025	SDB3260123366	300.00	2.8781	899.65	863.43	0.0000	4.3300	50.0000	0.0000	(0.1082)	(0.0120)	0.0000	1	(0.1202)	01/06/2025
603258.SH	01/02/2025	SDB3260123366	200.00	2.8781	599.77	575.62	0.0000	4.3300	50.0000	0.0000	(0.0721)	(0.0080)	0.0000	1	(0.0801)	01/06/2025
603258.SH	01/02/2025	SDB3260123366	300.00	2.8781	899.65	863.43	0.0000	4.3300	50.0000	0.0000	(0.1082)	(0.0120)	0.0000	1	(0.1202)	01/06/2025
603258.SH	01/02/2025	SDB3260123366	100.00	2.8781	299.88	287.81	0.0000	4.3300	50.0000	0.0000	(0.0361)	(0.0040)	0.0000	1	(0.0401)	01/06/2025
603258.SH	01/02/2025	SDB3260123366	1,100.00	2.8781	3,298.72	3,165.90	0.0000	4.3300	50.0000	0.0000	(0.3968)	(0.0440)	0.0000	1	(0.4407)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HANGZHOU ELECTRONIC SOUL NETWORK TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603258.SH	01/02/2025	SDB3260123366	4,200.00	2.8781	12,595.09	12,087.99	0.0000	4.3300	50.0000	0.0000	(1.5149)	(0.1679)	0.0000	1	(1.6828)	01/06/2025
603258.SH	01/02/2025	SDB3260123366	200.00	2.8781	599.77	575.62	0.0000	4.3300	50.0000	0.0000	(0.0721)	(0.0080)	0.0000	1	(0.0801)	01/06/2025
603258.SH	01/02/2025	SDB3260123366	1,100.00	2.8781	3,298.72	3,165.90	0.0000	4.3300	50.0000	0.0000	(0.3968)	(0.0440)	0.0000	1	(0.4407)	01/06/2025
603258.SH	01/02/2025	SDB3260123366	2,600.00	2.8781	7,796.96	7,483.04	0.0000	4.3300	50.0000	0.0000	(0.9378)	(0.1039)	0.0000	1	(1.0417)	01/06/2025
603258.SH	01/02/2025	SDB3260123366	4,500.00	2.8781	13,494.74	12,951.41	0.0000	4.3300	50.0000	0.0000	(1.6231)	(0.1799)	0.0000	1	(1.8030)	01/06/2025
603258.SH	01/02/2025	SDB3260123366	3,900.00	2.8781	11,695.44	11,224.56	0.0000	4.3300	50.0000	0.0000	(1.4067)	(0.1559)	0.0000	1	(1.5626)	01/06/2025
603258.SH	01/02/2025	SDB3260123366	33,800.00	2.8781	101,360.52	97,279.51	0.0000	4.3300	50.0000	0.0000	(12.1914)	(1.3511)	0.0000	1	(13.5425)	01/06/2025
603258.SH	01/02/2025	SDB3260123366	3,700.00	2.8781	11,095.68	10,648.94	0.0000	4.3300	50.0000	0.0000	(1.3346)	(0.1479)	0.0000	1	(1.4825)	01/06/2025
603258.SH	01/02/2025	SDB3260123366	700.00	2.8781	2,099.18	2,014.66	0.0000	4.3300	50.0000	0.0000	(0.2525)	(0.0280)	0.0000	1	(0.2805)	01/06/2025
603258.SH	01/02/2025	SDB3260123366	2,400.00	2.8781	7,197.20	6,907.42	0.0000	4.3300	50.0000	0.0000	(0.8657)	(0.0959)	0.0000	1	(0.9616)	01/06/2025
603258.SH	01/02/2025	SDB3260123366	6,500.00	2.8781	19,492.41	18,707.60	0.0000	4.3300	50.0000	0.0000	(2.3445)	(0.2598)	0.0000	1	(2.6043)	01/06/2025
603258.SH	01/02/2025	SDB3260123366	3,100.00	2.8781	9,296.38	8,922.09	0.0000	4.3300	50.0000	0.0000	(1.1181)	(0.1239)	0.0000	1	(1.2421)	01/06/2025
603258.SH	01/02/2025	SDB3260123366	9,000.00	2.8781	26,989.49	25,902.83	0.0000	4.3300	50.0000	0.0000	(3.2462)	(0.3598)	0.0000	1	(3.6060)	01/06/2025
603258.SH	01/02/2025	SDB3260123366	800.00	2.8781	2,399.07	2,302.47	0.0000	4.3300	50.0000	0.0000	(0.2886)	(0.0320)	0.0000	1	(0.3205)	01/06/2025
603258.SH	01/02/2025	SDB3260123366	7,300.00	2.8781	21,891.47	21,010.07	0.0000	4.3300	50.0000	0.0000	(2.6331)	(0.2918)	0.0000	1	(2.9249)	01/06/2025
603258.SH	01/02/2025	SDB3260123366	4,400.00	2.8781	13,194.86	12,663.60	0.0000	4.3300	50.0000	0.0000	(1.5870)	(0.1759)	0.0000	1	(1.7629)	01/06/2025
603258.SH	01/02/2025	SDB3260123366	2,300.00	2.8781	6,897.31	6,619.61	0.0000	4.3300	50.0000	0.0000	(0.8296)	(0.0919)	0.0000	1	(0.9215)	01/06/2025
603258.SH	01/02/2025	SDB3260123366	1,000.00	2.8781	2,998.83	2,878.09	0.0000	4.3300	50.0000	0.0000	(0.3607)	(0.0400)	0.0000	1	(0.4007)	01/06/2025
603258.SH	01/02/2025	SDB3260123366	500.00	2.8781	1,499.42	1,439.05	0.0000	4.3300	50.0000	0.0000	(0.1803)	(0.0200)	0.0000	1	(0.2003)	01/06/2025
603258.SH	01/02/2025	SDB3260123366	200.00	2.8781	599.77	575.62	0.0000	4.3300	50.0000	0.0000	(0.0721)	(0.0080)	0.0000	1	(0.0801)	01/06/2025
603258.SH	12/31/2024	SDB3260123366	200.00	2.9340	586.79	586.80	0.0000	4.3300	50.0000	0.0000	(0.1412)	(0.0163)	0.0000	2	(0.1575)	01/06/2025
603258.SH	12/31/2024	SDB3260123366	100.00	2.9340	295.97	293.40	0.0000	4.3300	50.0000	0.0000	(0.0712)	(0.0081)	0.0000	2	(0.0793)	01/06/2025
603258.SH	12/31/2024	SDB3260123366	100.00	2.9340	299.88	293.40	0.0000	4.3300	50.0000	0.0000	(0.0721)	(0.0081)	0.0000	2	(0.0803)	01/06/2025
603258.SH	12/31/2024	SDB3260123366	500.00	2.9340	1,499.42	1,466.99	0.0000	4.3300	50.0000	0.0000	(0.3607)	(0.0407)	0.0000	2	(0.4014)	01/06/2025
603258.SH	12/31/2024	SDB3260123366	1,300.00	2.9340	3,898.48	3,814.19	0.0000	4.3300	50.0000	0.0000	(0.9378)	(0.1059)	0.0000	2	(1.0438)	01/06/2025
603258.SH	12/31/2024	SDB3260123366	500.00	2.9340	1,499.42	1,466.99	0.0000	4.3300	50.0000	0.0000	(0.3607)	(0.0407)	0.0000	2	(0.4014)	01/06/2025
603258.SH	12/31/2024	SDB3260123366	600.00	2.9340	1,799.30	1,760.39	0.0000	4.3300	50.0000	0.0000	(0.4328)	(0.0489)	0.0000	2	(0.4817)	01/06/2025
603258.SH	12/31/2024	SDB3260123366	300.00	2.9340	899.65	880.20	0.0000	4.3300	50.0000	0.0000	(0.2164)	(0.0244)	0.0000	2	(0.2409)	01/06/2025
603258.SH	12/31/2024	SDB3260123366	200.00	2.9340	599.77	586.80	0.0000	4.3300	50.0000	0.0000	(0.1443)	(0.0163)	0.0000	2	(0.1606)	01/06/2025
603258.SH	12/31/2024	SDB3260123366	300.00	2.9340	899.65	880.20	0.0000	4.3300	50.0000	0.0000	(0.2164)	(0.0244)	0.0000	2	(0.2409)	01/06/2025
603258.SH	12/31/2024	SDB3260123366	100.00	2.9340	299.88	293.40	0.0000	4.3300	50.0000	0.0000	(0.0721)	(0.0081)	0.0000	2	(0.0803)	01/06/2025
603258.SH	12/31/2024	SDB3260123366	1,100.00	2.9340	3,298.72	3,227.39	0.0000	4.3300	50.0000	0.0000	(0.7935)	(0.0896)	0.0000	2	(0.8832)	01/06/2025
603258.SH	12/31/2024	SDB3260123366	4,200.00	2.9340	12,595.09	12,322.75	0.0000	4.3300	50.0000	0.0000	(3.0298)	(0.3423)	0.0000	2	(3.3721)	01/06/2025
603258.SH	12/31/2024	SDB3260123366	200.00	2.9340	599.77	586.80	0.0000	4.3300	50.0000	0.0000	(0.1443)	(0.0163)	0.0000	2	(0.1606)	01/06/2025
603258.SH	12/31/2024	SDB3260123366	1,100.00	2.9340	3,298.72	3,227.39	0.0000	4.3300	50.0000	0.0000	(0.7935)	(0.0896)	0.0000	2	(0.8832)	01/06/2025
603258.SH	12/31/2024	SDB3260123366	2,600.00	2.9340	7,796.96	7,628.37	0.0000	4.3300	50.0000	0.0000	(1.8756)	(0.2119)	0.0000	2	(2.0875)	01/06/2025
603258.SH	12/31/2024	SDB3260123366	4,500.00	2.9340	13,494.74	13,202.95	0.0000	4.3300	50.0000	0.0000	(3.2462)	(0.3667)	0.0000	2	(3.6130)	01/06/2025
603258.SH	12/31/2024	SDB3260123366	3,900.00	2.9340	11,695.44	11,442.56	0.0000	4.3300	50.0000	0.0000	(2.8134)	(0.3178)	0.0000	2	(3.1313)	01/06/2025
603258.SH	12/31/2024	SDB3260123366	33,800.00	2.9340	101,360.52	99,168.83	0.0000	4.3300	50.0000	0.0000	(24.3828)	(2.7547)	0.0000	2	(27.1375)	01/06/2025
603258.SH	12/31/2024	SDB3260123366	3,700.00	2.9340	11,095.68	10,855.76	0.0000	4.3300	50.0000	0.0000	(2.6691)	(0.3015)	0.0000	2	(2.9707)	01/06/2025
603258.SH	12/31/2024	SDB3260123366	700.00	2.9340	2,099.18	2,053.79	0.0000	4.3300	50.0000	0.0000	(0.5050)	(0.0570)	0.0000	2	(0.5620)	01/06/2025
603258.SH	12/31/2024	SDB3260123366	2,400.00	2.9340	7,197.20	7,041.57	0.0000	4.3300	50.0000	0.0000	(1.7313)	(0.1956)	0.0000	2	(1.9269)	01/06/2025
603258.SH	12/31/2024	SDB3260123366	6,500.00	2.9340	19,492.41	19,070.93	0.0000	4.3300	50.0000	0.0000	(4.6890)	(0.5297)	0.0000	2	(5.2188)	01/06/2025
603258.SH	12/31/2024	SDB3260123366	3,100.00	2.9340	9,296.38	9,095.37	0.0000	4.3300	50.0000	0.0000	(2.2363)	(0.2526)	0.0000	2	(2.4889)	01/06/2025
603258.SH	12/31/2024	SDB3260123366	9,000.00	2.9340	26,989.49	26,405.90	0.0000	4.3300	50.0000	0.0000	(6.4925)	(0.7335)	0.0000	2	(7.2260)	01/06/2025
603258.SH	12/31/2024	SDB3260123366	800.00	2.9340	2,399.07	2,347.19	0.0000	4.3300	50.0000	0.0000	(0.5771)	(0.0652)	0.0000	2	(0.6423)	01/06/2025
603258.SH	12/31/2024	SDB3260123366	7,300.00	2.9340	21,891.47	21,418.12	0.0000	4.3300	50.0000	0.0000	(5.2661)	(0.5949)	0.0000	2	(5.8611)	01/06/2025
603258.SH	12/31/2024	SDB3260123366	4,400.00	2.9340	13,194.86	12,909.55	0.0000	4.3300	50.0000	0.0000	(3.1741)	(0.3586)	0.0000	2	(3.5327)	01/06/2025
603258.SH	12/31/2024	SDB3260123366	2,300.00	2.9340	6,897.31	6,748.17	0.0000	4.3300	50.0000	0.0000	(1.6592)	(0.1874)	0.0000	2	(1.8466)	01/06/2025
603258.SH	12/31/2024	SDB3260123366	1,000.00	2.9340	2,998.83	2,933.99	0.0000	4.3300	50.0000	0.0000	(0.7214)	(0.0815)	0.0000	2	(0.8029)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HANGZHOU ELECTRONIC SOUL NETWORK TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603258.SH	12/31/2024	SDB3260123366	500.00	2.9340	1,499.42	1,466.99	0.0000	4.3300	50.0000	0.0000	(0.3607)	(0.0407)	0.0000	2	(0.4014)	01/06/2025
603258.SH	12/31/2024	SDB3260123366	200.00	2.9340	599.77	586.80	0.0000	4.3300	50.0000	0.0000	(0.1443)	(0.0163)	0.0000	2	(0.1606)	01/06/2025
603258.SH	12/30/2024	SDB3260123366	100.00	2.9294	299.88	292.94	0.0000	4.3300	50.0000	0.0000	(0.0361)	(0.0041)	0.0000	1	(0.0401)	01/06/2025
603258.SH	12/30/2024	SDB3260123366	500.00	2.9294	1,499.42	1,464.68	0.0000	4.3300	50.0000	0.0000	(0.1803)	(0.0203)	0.0000	1	(0.2007)	01/06/2025
603258.SH	12/30/2024	SDB3260123366	1,300.00	2.9294	3,898.48	3,808.17	0.0000	4.3300	50.0000	0.0000	(0.4689)	(0.0529)	0.0000	1	(0.5218)	01/06/2025
603258.SH	12/30/2024	SDB3260123366	500.00	2.9294	1,499.42	1,464.68	0.0000	4.3300	50.0000	0.0000	(0.1803)	(0.0203)	0.0000	1	(0.2007)	01/06/2025
603258.SH	12/30/2024	SDB3260123366	600.00	2.9294	1,799.30	1,757.62	0.0000	4.3300	50.0000	0.0000	(0.2164)	(0.0244)	0.0000	1	(0.2408)	01/06/2025
603258.SH	12/30/2024	SDB3260123366	300.00	2.9294	899.65	878.81	0.0000	4.3300	50.0000	0.0000	(0.1082)	(0.0122)	0.0000	1	(0.1204)	01/06/2025
603258.SH	12/30/2024	SDB3260123366	200.00	2.9294	599.77	585.87	0.0000	4.3300	50.0000	0.0000	(0.0721)	(0.0081)	0.0000	1	(0.0803)	01/06/2025
603258.SH	12/30/2024	SDB3260123366	300.00	2.9294	899.65	878.81	0.0000	4.3300	50.0000	0.0000	(0.1082)	(0.0122)	0.0000	1	(0.1204)	01/06/2025
603258.SH	12/30/2024	SDB3260123366	100.00	2.9294	299.88	292.94	0.0000	4.3300	50.0000	0.0000	(0.0361)	(0.0041)	0.0000	1	(0.0401)	01/06/2025
603258.SH	12/30/2024	SDB3260123366	1,100.00	2.9294	3,298.72	3,222.30	0.0000	4.3300	50.0000	0.0000	(0.3968)	(0.0448)	0.0000	1	(0.4415)	01/06/2025
603258.SH	12/30/2024	SDB3260123366	4,200.00	2.9294	12,595.09	12,303.31	0.0000	4.3300	50.0000	0.0000	(1.5149)	(0.1709)	0.0000	1	(1.6858)	01/06/2025
603258.SH	12/30/2024	SDB3260123366	200.00	2.9294	599.77	585.87	0.0000	4.3300	50.0000	0.0000	(0.0721)	(0.0081)	0.0000	1	(0.0803)	01/06/2025
603258.SH	12/30/2024	SDB3260123366	1,100.00	2.9294	3,298.72	3,222.30	0.0000	4.3300	50.0000	0.0000	(0.3968)	(0.0448)	0.0000	1	(0.4415)	01/06/2025
603258.SH	12/30/2024	SDB3260123366	2,600.00	2.9294	7,796.96	7,616.34	0.0000	4.3300	50.0000	0.0000	(0.9378)	(0.1058)	0.0000	1	(1.0436)	01/06/2025
603258.SH	12/30/2024	SDB3260123366	4,500.00	2.9294	13,494.74	13,182.12	0.0000	4.3300	50.0000	0.0000	(1.6231)	(0.1831)	0.0000	1	(1.8062)	01/06/2025
603258.SH	12/30/2024	SDB3260123366	3,900.00	2.9294	11,695.44	11,424.50	0.0000	4.3300	50.0000	0.0000	(1.4067)	(0.1587)	0.0000	1	(1.5654)	01/06/2025
603258.SH	12/30/2024	SDB3260123366	33,800.00	2.9294	101,360.52	99,012.37	0.0000	4.3300	50.0000	0.0000	(12.1914)	(1.3752)	0.0000	1	(13.5666)	01/06/2025
603258.SH	12/30/2024	SDB3260123366	3,700.00	2.9294	11,095.68	10,838.63	0.0000	4.3300	50.0000	0.0000	(1.3346)	(0.1505)	0.0000	1	(1.4851)	01/06/2025
603258.SH	12/30/2024	SDB3260123366	700.00	2.9294	2,099.18	2,050.55	0.0000	4.3300	50.0000	0.0000	(0.2525)	(0.0285)	0.0000	1	(0.2810)	01/06/2025
603258.SH	12/30/2024	SDB3260123366	2,400.00	2.9294	7,197.20	7,030.46	0.0000	4.3300	50.0000	0.0000	(0.8657)	(0.0976)	0.0000	1	(0.9633)	01/06/2025
603258.SH	12/30/2024	SDB3260123366	6,500.00	2.9294	19,492.41	19,040.84	0.0000	4.3300	50.0000	0.0000	(2.3445)	(0.2645)	0.0000	1	(2.6090)	01/06/2025
603258.SH	12/30/2024	SDB3260123366	3,100.00	2.9294	9,296.38	9,081.02	0.0000	4.3300	50.0000	0.0000	(1.1181)	(0.1261)	0.0000	1	(1.2443)	01/06/2025
603258.SH	12/30/2024	SDB3260123366	9,000.00	2.9294	26,989.49	26,364.24	0.0000	4.3300	50.0000	0.0000	(3.2462)	(0.3662)	0.0000	1	(3.6124)	01/06/2025
603258.SH	12/30/2024	SDB3260123366	800.00	2.9294	2,399.07	2,343.49	0.0000	4.3300	50.0000	0.0000	(0.2886)	(0.0325)	0.0000	1	(0.3211)	01/06/2025
603258.SH	12/30/2024	SDB3260123366	7,300.00	2.9294	21,891.47	21,384.33	0.0000	4.3300	50.0000	0.0000	(2.6331)	(0.2970)	0.0000	1	(2.9301)	01/06/2025
603258.SH	12/30/2024	SDB3260123366	4,400.00	2.9294	13,194.86	12,889.18	0.0000	4.3300	50.0000	0.0000	(1.5870)	(0.1790)	0.0000	1	(1.7661)	01/06/2025
603258.SH	12/30/2024	SDB3260123366	2,300.00	2.9294	6,897.31	6,737.53	0.0000	4.3300	50.0000	0.0000	(0.8296)	(0.0936)	0.0000	1	(0.9232)	01/06/2025
603258.SH	12/30/2024	SDB3260123366	1,000.00	2.9294	2,998.83	2,929.36	0.0000	4.3300	50.0000	0.0000	(0.3607)	(0.0407)	0.0000	1	(0.4014)	01/06/2025
603258.SH	12/30/2024	SDB3260123366	500.00	2.9294	1,499.42	1,464.68	0.0000	4.3300	50.0000	0.0000	(0.1803)	(0.0203)	0.0000	1	(0.2007)	01/06/2025
603258.SH	12/30/2024	SDB3260123366	200.00	2.9294	599.77	585.87	0.0000	4.3300	50.0000	0.0000	(0.0721)	(0.0081)	0.0000	1	(0.0803)	01/06/2025
603258.SH	12/27/2024	SDB3260123366	100.00	3.1253	299.88	312.53	0.0000	4.3300	50.0000	0.0000	(0.1082)	(0.0130)	0.0000	3	(0.1212)	01/06/2025
603258.SH	12/27/2024	SDB3260123366	500.00	3.1253	1,499.42	1,562.67	0.0000	4.3300	50.0000	0.0000	(0.5410)	(0.0651)	0.0000	3	(0.6062)	01/06/2025
603258.SH	12/27/2024	SDB3260123366	1,300.00	3.1253	3,898.48	4,062.94	0.0000	4.3300	50.0000	0.0000	(1.4067)	(0.1693)	0.0000	3	(1.5760)	01/06/2025
603258.SH	12/27/2024	SDB3260123366	500.00	3.1253	1,499.42	1,562.67	0.0000	4.3300	50.0000	0.0000	(0.5410)	(0.0651)	0.0000	3	(0.6062)	01/06/2025
603258.SH	12/27/2024	SDB3260123366	600.00	3.1253	1,799.30	1,875.21	0.0000	4.3300	50.0000	0.0000	(0.6492)	(0.0781)	0.0000	3	(0.7274)	01/06/2025
603258.SH	12/27/2024	SDB3260123366	300.00	3.1253	899.65	937.60	0.0000	4.3300	50.0000	0.0000	(0.3246)	(0.0391)	0.0000	3	(0.3637)	01/06/2025
603258.SH	12/27/2024	SDB3260123366	200.00	3.1253	599.77	625.07	0.0000	4.3300	50.0000	0.0000	(0.2164)	(0.0260)	0.0000	3	(0.2425)	01/06/2025
603258.SH	12/27/2024	SDB3260123366	300.00	3.1253	899.65	937.60	0.0000	4.3300	50.0000	0.0000	(0.3246)	(0.0391)	0.0000	3	(0.3637)	01/06/2025
603258.SH	12/27/2024	SDB3260123366	100.00	3.1253	299.88	312.53	0.0000	4.3300	50.0000	0.0000	(0.1082)	(0.0130)	0.0000	3	(0.1212)	01/06/2025
603258.SH	12/27/2024	SDB3260123366	1,100.00	3.1253	3,298.72	3,437.88	0.0000	4.3300	50.0000	0.0000	(1.1903)	(0.1432)	0.0000	3	(1.3335)	01/06/2025
603258.SH	12/27/2024	SDB3260123366	4,200.00	3.1253	12,595.09	13,126.44	0.0000	4.3300	50.0000	0.0000	(4.5447)	(0.5469)	0.0000	3	(5.0917)	01/06/2025
603258.SH	12/27/2024	SDB3260123366	200.00	3.1253	599.77	625.07	0.0000	4.3300	50.0000	0.0000	(0.2164)	(0.0260)	0.0000	3	(0.2425)	01/06/2025
603258.SH	12/27/2024	SDB3260123366	1,100.00	3.1253	3,298.72	3,437.88	0.0000	4.3300	50.0000	0.0000	(1.1903)	(0.1432)	0.0000	3	(1.3335)	01/06/2025
603258.SH	12/27/2024	SDB3260123366	2,600.00	3.1253	7,796.96	8,125.89	0.0000	4.3300	50.0000	0.0000	(2.8134)	(0.3386)	0.0000	3	(3.1520)	01/06/2025
603258.SH	12/27/2024	SDB3260123366	4,500.00	3.1253	13,494.74	14,064.04	0.0000	4.3300	50.0000	0.0000	(4.8694)	(0.5860)	0.0000	3	(5.4554)	01/06/2025
603258.SH	12/27/2024	SDB3260123366	3,900.00	3.1253	11,695.44	12,188.83	0.0000	4.3300	50.0000	0.0000	(4.2201)	(0.5079)	0.0000	3	(4.7280)	01/06/2025
603258.SH	12/27/2024	SDB3260123366	33,800.00	3.1253	101,360.52	106,636.56	0.0000	4.3300	50.0000	0.0000	(36.5743)	(4.4015)	0.0000	3	(40.9758)	01/06/2025
603258.SH	12/27/2024	SDB3260123366	3,700.00	3.1253	11,095.68	11,563.77	0.0000	4.3300	50.0000	0.0000	(4.0037)	(0.4818)	0.0000	3	(4.4855)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HANGZHOU ELECTRONIC SOUL NETWORK TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603258.SH	12/27/2024	SDB3260123366	700.00	3.1253	2,099.18	2,187.74	0.0000	4.3300	50.0000	0.0000	(0.7575)	(0.0912)	0.0000	3	(0.8486)	01/06/2025
603258.SH	12/27/2024	SDB3260123366	2,400.00	3.1253	7,197.20	7,500.82	0.0000	4.3300	50.0000	0.0000	(2.5970)	(0.3125)	0.0000	3	(2.9095)	01/06/2025
603258.SH	12/27/2024	SDB3260123366	6,500.00	3.1253	19,492.41	20,314.72	0.0000	4.3300	50.0000	0.0000	(7.0335)	(0.8464)	0.0000	3	(7.8800)	01/06/2025
603258.SH	12/27/2024	SDB3260123366	3,100.00	3.1253	9,296.38	9,688.56	0.0000	4.3300	50.0000	0.0000	(3.3544)	(0.4037)	0.0000	3	(3.7581)	01/06/2025
603258.SH	12/27/2024	SDB3260123366	9,000.00	3.1253	26,989.49	28,128.08	0.0000	4.3300	50.0000	0.0000	(9.7387)	(1.1720)	0.0000	3	(10.9107)	01/06/2025
603258.SH	12/27/2024	SDB3260123366	800.00	3.1253	2,399.07	2,500.27	0.0000	4.3300	50.0000	0.0000	(0.8657)	(0.1042)	0.0000	3	(0.9698)	01/06/2025
603258.SH	12/27/2024	SDB3260123366	7,300.00	3.1253	21,891.47	22,815.00	0.0000	4.3300	50.0000	0.0000	(7.8992)	(0.9506)	0.0000	3	(8.8498)	01/06/2025
603258.SH	12/27/2024	SDB3260123366	4,400.00	3.1253	13,194.86	13,751.50	0.0000	4.3300	50.0000	0.0000	(4.7611)	(0.5730)	0.0000	3	(5.3341)	01/06/2025
603258.SH	12/27/2024	SDB3260123366	2,300.00	3.1253	6,897.31	7,188.29	0.0000	4.3300	50.0000	0.0000	(2.4888)	(0.2995)	0.0000	3	(2.7883)	01/06/2025
603258.SH	12/27/2024	SDB3260123366	1,000.00	3.1253	2,998.83	3,125.34	0.0000	4.3300	50.0000	0.0000	(1.0821)	(0.1302)	0.0000	3	(1.2123)	01/06/2025
603258.SH	12/27/2024	SDB3260123366	500.00	3.1253	1,499.42	1,562.67	0.0000	4.3300	50.0000	0.0000	(0.5410)	(0.0651)	0.0000	3	(0.6062)	01/06/2025
603258.SH	12/27/2024	SDB3260123366	200.00	3.1253	599.77	625.07	0.0000	4.3300	50.0000	0.0000	(0.2164)	(0.0260)	0.0000	3	(0.2425)	01/06/2025
603258.SH	12/26/2024	SDB3260123366	100.00	3.0872	299.88	308.72	0.0000	4.3300	50.0000	0.0000	(0.0361)	(0.0043)	0.0000	1	(0.0404)	01/06/2025
603258.SH	12/26/2024	SDB3260123366	500.00	3.0872	1,499.42	1,543.62	0.0000	4.3300	50.0000	0.0000	(0.1803)	(0.0214)	0.0000	1	(0.2018)	01/06/2025
603258.SH	12/26/2024	SDB3260123366	1,300.00	3.0872	3,898.48	4,013.40	0.0000	4.3300	50.0000	0.0000	(0.4689)	(0.0557)	0.0000	1	(0.5246)	01/06/2025
603258.SH	12/26/2024	SDB3260123366	500.00	3.0872	1,499.42	1,543.62	0.0000	4.3300	50.0000	0.0000	(0.1803)	(0.0214)	0.0000	1	(0.2018)	01/06/2025
603258.SH	12/26/2024	SDB3260123366	600.00	3.0872	1,799.30	1,852.34	0.0000	4.3300	50.0000	0.0000	(0.2164)	(0.0257)	0.0000	1	(0.2421)	01/06/2025
603258.SH	12/26/2024	SDB3260123366	300.00	3.0872	899.65	926.17	0.0000	4.3300	50.0000	0.0000	(0.1082)	(0.0129)	0.0000	1	(0.1211)	01/06/2025
603258.SH	12/26/2024	SDB3260123366	200.00	3.0872	599.77	617.45	0.0000	4.3300	50.0000	0.0000	(0.0721)	(0.0086)	0.0000	1	(0.0807)	01/06/2025
603258.SH	12/26/2024	SDB3260123366	300.00	3.0872	899.65	926.17	0.0000	4.3300	50.0000	0.0000	(0.1082)	(0.0129)	0.0000	1	(0.1211)	01/06/2025
603258.SH	12/26/2024	SDB3260123366	100.00	3.0872	299.88	308.72	0.0000	4.3300	50.0000	0.0000	(0.0361)	(0.0043)	0.0000	1	(0.0404)	01/06/2025
603258.SH	12/26/2024	SDB3260123366	1,100.00	3.0872	3,298.72	3,395.95	0.0000	4.3300	50.0000	0.0000	(0.3968)	(0.0472)	0.0000	1	(0.4439)	01/06/2025
603258.SH	12/26/2024	SDB3260123366	4,200.00	3.0872	12,595.09	12,966.37	0.0000	4.3300	50.0000	0.0000	(1.5149)	(0.1801)	0.0000	1	(1.6950)	01/06/2025
603258.SH	12/26/2024	SDB3260123366	200.00	3.0872	599.77	617.45	0.0000	4.3300	50.0000	0.0000	(0.0721)	(0.0086)	0.0000	1	(0.0807)	01/06/2025
603258.SH	12/26/2024	SDB3260123366	1,100.00	3.0872	3,298.72	3,395.95	0.0000	4.3300	50.0000	0.0000	(0.3968)	(0.0472)	0.0000	1	(0.4439)	01/06/2025
603258.SH	12/26/2024	SDB3260123366	2,600.00	3.0872	7,796.96	8,026.80	0.0000	4.3300	50.0000	0.0000	(0.9378)	(0.1115)	0.0000	1	(1.0493)	01/06/2025
603258.SH	12/26/2024	SDB3260123366	4,500.00	3.0872	13,494.74	13,892.53	0.0000	4.3300	50.0000	0.0000	(1.6231)	(0.1930)	0.0000	1	(1.8161)	01/06/2025
603258.SH	12/26/2024	SDB3260123366	3,900.00	3.0872	11,695.44	12,040.20	0.0000	4.3300	50.0000	0.0000	(1.4067)	(0.1672)	0.0000	1	(1.5739)	01/06/2025
603258.SH	12/26/2024	SDB3260123366	33,800.00	3.0872	101,360.52	104,348.37	0.0000	4.3300	50.0000	0.0000	(12.1914)	(1.4493)	0.0000	1	(13.6407)	01/06/2025
603258.SH	12/26/2024	SDB3260123366	3,700.00	3.0872	11,095.68	11,422.75	0.0000	4.3300	50.0000	0.0000	(1.3346)	(0.1586)	0.0000	1	(1.4932)	01/06/2025
603258.SH	12/26/2024	SDB3260123366	700.00	3.0872	2,099.18	2,161.06	0.0000	4.3300	50.0000	0.0000	(0.2525)	(0.0300)	0.0000	1	(0.2825)	01/06/2025
603258.SH	12/26/2024	SDB3260123366	2,400.00	3.0872	7,197.20	7,409.35	0.0000	4.3300	50.0000	0.0000	(0.8657)	(0.1029)	0.0000	1	(0.9686)	01/06/2025
603258.SH	12/26/2024	SDB3260123366	6,500.00	3.0872	19,492.41	20,066.99	0.0000	4.3300	50.0000	0.0000	(2.3445)	(0.2787)	0.0000	1	(2.6232)	01/06/2025
603258.SH	12/26/2024	SDB3260123366	3,100.00	3.0872	9,296.38	9,570.41	0.0000	4.3300	50.0000	0.0000	(1.1181)	(0.1329)	0.0000	1	(1.2511)	01/06/2025
603258.SH	12/26/2024	SDB3260123366	9,000.00	3.0872	26,989.49	27,785.07	0.0000	4.3300	50.0000	0.0000	(3.2462)	(0.3859)	0.0000	1	(3.6321)	01/06/2025
603258.SH	12/26/2024	SDB3260123366	800.00	3.0872	2,399.07	2,469.78	0.0000	4.3300	50.0000	0.0000	(0.2886)	(0.0343)	0.0000	1	(0.3229)	01/06/2025
603258.SH	12/26/2024	SDB3260123366	7,300.00	3.0872	21,891.47	22,536.78	0.0000	4.3300	50.0000	0.0000	(2.6331)	(0.3130)	0.0000	1	(2.9461)	01/06/2025
603258.SH	12/26/2024	SDB3260123366	4,400.00	3.0872	13,194.86	13,583.81	0.0000	4.3300	50.0000	0.0000	(1.5870)	(0.1887)	0.0000	1	(1.7757)	01/06/2025
603258.SH	12/26/2024	SDB3260123366	2,300.00	3.0872	6,897.31	7,100.63	0.0000	4.3300	50.0000	0.0000	(0.8296)	(0.0986)	0.0000	1	(0.9282)	01/06/2025
603258.SH	12/26/2024	SDB3260123366	1,000.00	3.0872	2,998.83	3,087.23	0.0000	4.3300	50.0000	0.0000	(0.3607)	(0.0429)	0.0000	1	(0.4036)	01/06/2025
603258.SH	12/26/2024	SDB3260123366	500.00	3.0872	1,499.42	1,543.62	0.0000	4.3300	50.0000	0.0000	(0.1803)	(0.0214)	0.0000	1	(0.2018)	01/06/2025
603258.SH	12/26/2024	SDB3260123366	200.00	3.0872	599.77	617.45	0.0000	4.3300	50.0000	0.0000	(0.0721)	(0.0086)	0.0000	1	(0.0807)	01/06/2025
603258.SH	12/24/2024	SDB3260123366	100.00	3.0872	299.88	308.72	0.0000	4.3300	50.0000	0.0000	(0.0721)	(0.0086)	0.0000	2	(0.0807)	01/06/2025
603258.SH	12/24/2024	SDB3260123366	500.00	3.0872	1,499.42	1,543.62	0.0000	4.3300	50.0000	0.0000	(0.3607)	(0.0429)	0.0000	2	(0.4036)	01/06/2025
603258.SH	12/24/2024	SDB3260123366	1,300.00	3.0872	3,898.48	4,013.40	0.0000	4.3300	50.0000	0.0000	(0.9378)	(0.1115)	0.0000	2	(1.0493)	01/06/2025
603258.SH	12/24/2024	SDB3260123366	500.00	3.0872	1,499.42	1,543.62	0.0000	4.3300	50.0000	0.0000	(0.3607)	(0.0429)	0.0000	2	(0.4036)	01/06/2025
603258.SH	12/24/2024	SDB3260123366	600.00	3.0872	1,799.30	1,852.34	0.0000	4.3300	50.0000	0.0000	(0.4328)	(0.0515)	0.0000	2	(0.4843)	01/06/2025
603258.SH	12/24/2024	SDB3260123366	300.00	3.0872	899.65	926.17	0.0000	4.3300	50.0000	0.0000	(0.2164)	(0.0257)	0.0000	2	(0.2421)	01/06/2025
603258.SH	12/24/2024	SDB3260123366	200.00	3.0872	599.77	617.45	0.0000	4.3300	50.0000	0.0000	(0.1443)	(0.0172)	0.0000	2	(0.1614)	01/06/2025
603258.SH	12/24/2024	SDB3260123366	300.00	3.0872	899.65	926.17	0.0000	4.3300	50.0000	0.0000	(0.2164)	(0.0257)	0.0000	2	(0.2421)	01/06/2025

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HANGZHOU ELECTRONIC SOUL NETWORK TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603258.SH	12/24/2024	SDB3260123366	100.00	3.0872	299.88	308.72	0.0000	4.3300	50.0000	0.0000	(0.0721)	(0.0086)	0.0000	2	(0.0807)	01/06/2025
603258.SH	12/24/2024	SDB3260123366	1,100.00	3.0872	3,298.72	3,395.95	0.0000	4.3300	50.0000	0.0000	(0.7935)	(0.0943)	0.0000	2	(0.8879)	01/06/2025
603258.SH	12/24/2024	SDB3260123366	4,200.00	3.0872	12,595.09	12,966.37	0.0000	4.3300	50.0000	0.0000	(3.0298)	(0.3602)	0.0000	2	(3.3900)	01/06/2025
603258.SH	12/24/2024	SDB3260123366	200.00	3.0872	599.77	617.45	0.0000	4.3300	50.0000	0.0000	(0.1443)	(0.0172)	0.0000	2	(0.1614)	01/06/2025
603258.SH	12/24/2024	SDB3260123366	1,100.00	3.0872	3,298.72	3,395.95	0.0000	4.3300	50.0000	0.0000	(0.7935)	(0.0943)	0.0000	2	(0.8879)	01/06/2025
603258.SH	12/24/2024	SDB3260123366	2,600.00	3.0872	7,796.96	8,026.80	0.0000	4.3300	50.0000	0.0000	(1.8756)	(0.2230)	0.0000	2	(2.0986)	01/06/2025
603258.SH	12/24/2024	SDB3260123366	4,500.00	3.0872	13,494.74	13,892.53	0.0000	4.3300	50.0000	0.0000	(3.2462)	(0.3859)	0.0000	2	(3.6321)	01/06/2025
603258.SH	12/24/2024	SDB3260123366	3,900.00	3.0872	11,695.44	12,040.20	0.0000	4.3300	50.0000	0.0000	(2.8134)	(0.3344)	0.0000	2	(3.1479)	01/06/2025
603258.SH	12/24/2024	SDB3260123366	33,800.00	3.0872	101,360.52	104,348.37	0.0000	4.3300	50.0000	0.0000	(24.3828)	(2.8986)	0.0000	2	(27.2814)	01/06/2025
603258.SH	12/24/2024	SDB3260123366	3,700.00	3.0872	11,095.68	11,422.75	0.0000	4.3300	50.0000	0.0000	(2.6691)	(0.3173)	0.0000	2	(2.9864)	01/06/2025
603258.SH	12/24/2024	SDB3260123366	700.00	3.0872	2,099.18	2,161.06	0.0000	4.3300	50.0000	0.0000	(0.5050)	(0.0600)	0.0000	2	(0.5650)	01/06/2025
603258.SH	12/24/2024	SDB3260123366	2,400.00	3.0872	7,197.20	7,409.35	0.0000	4.3300	50.0000	0.0000	(1.7313)	(0.2058)	0.0000	2	(1.9371)	01/06/2025
603258.SH	12/24/2024	SDB3260123366	6,500.00	3.0872	19,492.41	20,066.99	0.0000	4.3300	50.0000	0.0000	(4.6890)	(0.5574)	0.0000	2	(5.2464)	01/06/2025
603258.SH	12/24/2024	SDB3260123366	3,100.00	3.0872	9,296.38	9,570.41	0.0000	4.3300	50.0000	0.0000	(2.2363)	(0.2658)	0.0000	2	(2.5021)	01/06/2025
603258.SH	12/24/2024	SDB3260123366	9,000.00	3.0872	26,989.49	27,785.07	0.0000	4.3300	50.0000	0.0000	(6.4925)	(0.7718)	0.0000	2	(7.2643)	01/06/2025
603258.SH	12/24/2024	SDB3260123366	800.00	3.0872	2,399.07	2,469.78	0.0000	4.3300	50.0000	0.0000	(0.5771)	(0.0686)	0.0000	2	(0.6457)	01/06/2025
603258.SH	12/24/2024	SDB3260123366	7,300.00	3.0872	21,891.47	22,536.78	0.0000	4.3300	50.0000	0.0000	(5.2661)	(0.6260)	0.0000	2	(5.8921)	01/06/2025
603258.SH	12/24/2024	SDB3260123366	4,400.00	3.0872	13,194.86	13,583.81	0.0000	4.3300	50.0000	0.0000	(3.1741)	(0.3773)	0.0000	2	(3.5514)	01/06/2025
603258.SH	12/24/2024	SDB3260123366	2,300.00	3.0872	6,897.31	7,100.63	0.0000	4.3300	50.0000	0.0000	(1.6592)	(0.1972)	0.0000	2	(1.8564)	01/06/2025
603258.SH	12/24/2024	SDB3260123366	1,000.00	3.0872	2,998.83	3,087.23	0.0000	4.3300	50.0000	0.0000	(0.7214)	(0.0858)	0.0000	2	(0.8071)	01/06/2025
603258.SH	12/24/2024	SDB3260123366	500.00	3.0872	1,499.42	1,543.62	0.0000	4.3300	50.0000	0.0000	(0.3607)	(0.0429)	0.0000	2	(0.4036)	01/06/2025
603258.SH	12/24/2024	SDB3260123366	200.00	3.0872	599.77	617.45	0.0000	4.3300	50.0000	0.0000	(0.1443)	(0.0172)	0.0000	2	(0.1614)	01/06/2025
603258.SH	12/23/2024	SDB3260123366	100.00	3.0698	299.88	306.98	0.0000	4.3300	50.0000	0.0000	(0.0361)	(0.0043)	0.0000	1	(0.0403)	01/06/2025
603258.SH	12/23/2024	SDB3260123366	500.00	3.0698	1,499.42	1,534.89	0.0000	4.3300	50.0000	0.0000	(0.1803)	(0.0213)	0.0000	1	(0.2017)	01/06/2025
603258.SH	12/23/2024	SDB3260123366	1,300.00	3.0698	3,898.48	3,990.73	0.0000	4.3300	50.0000	0.0000	(0.4689)	(0.0554)	0.0000	1	(0.5243)	01/06/2025
603258.SH	12/23/2024	SDB3260123366	500.00	3.0698	1,499.42	1,534.89	0.0000	4.3300	50.0000	0.0000	(0.1803)	(0.0213)	0.0000	1	(0.2017)	01/06/2025
603258.SH	12/23/2024	SDB3260123366	600.00	3.0698	1,799.30	1,841.87	0.0000	4.3300	50.0000	0.0000	(0.2164)	(0.0256)	0.0000	1	(0.2420)	01/06/2025
603258.SH	12/23/2024	SDB3260123366	300.00	3.0698	899.65	920.94	0.0000	4.3300	50.0000	0.0000	(0.1082)	(0.0128)	0.0000	1	(0.1210)	01/06/2025
603258.SH	12/23/2024	SDB3260123366	200.00	3.0698	599.77	613.96	0.0000	4.3300	50.0000	0.0000	(0.0721)	(0.0085)	0.0000	1	(0.0807)	01/06/2025
603258.SH	12/23/2024	SDB3260123366	300.00	3.0698	899.65	920.94	0.0000	4.3300	50.0000	0.0000	(0.1082)	(0.0128)	0.0000	1	(0.1210)	01/06/2025
603258.SH	12/23/2024	SDB3260123366	100.00	3.0698	299.88	306.98	0.0000	4.3300	50.0000	0.0000	(0.0361)	(0.0043)	0.0000	1	(0.0403)	01/06/2025
603258.SH	12/23/2024	SDB3260123366	1,100.00	3.0698	3,298.72	3,376.77	0.0000	4.3300	50.0000	0.0000	(0.3968)	(0.0469)	0.0000	1	(0.4437)	01/06/2025
603258.SH	12/23/2024	SDB3260123366	4,200.00	3.0698	12,595.09	12,893.12	0.0000	4.3300	50.0000	0.0000	(1.5149)	(0.1791)	0.0000	1	(1.6940)	01/06/2025
603258.SH	12/23/2024	SDB3260123366	200.00	3.0698	599.77	613.96	0.0000	4.3300	50.0000	0.0000	(0.0721)	(0.0085)	0.0000	1	(0.0807)	01/06/2025
603258.SH	12/23/2024	SDB3260123366	1,100.00	3.0698	3,298.72	3,376.77	0.0000	4.3300	50.0000	0.0000	(0.3968)	(0.0469)	0.0000	1	(0.4437)	01/06/2025
603258.SH	12/23/2024	SDB3260123366	2,600.00	3.0698	7,796.96	7,981.45	0.0000	4.3300	50.0000	0.0000	(0.9378)	(0.1109)	0.0000	1	(1.0487)	01/06/2025
603258.SH	12/23/2024	SDB3260123366	4,500.00	3.0698	13,494.74	13,814.05	0.0000	4.3300	50.0000	0.0000	(1.6231)	(0.1919)	0.0000	1	(1.8150)	01/06/2025
603258.SH	12/23/2024	SDB3260123366	3,900.00	3.0698	11,695.44	11,972.18	0.0000	4.3300	50.0000	0.0000	(1.4067)	(0.1663)	0.0000	1	(1.5730)	01/06/2025
603258.SH	12/23/2024	SDB3260123366	33,800.00	3.0698	101,360.52	103,758.90	0.0000	4.3300	50.0000	0.0000	(12.1914)	(1.4411)	0.0000	1	(13.6325)	01/06/2025
603258.SH	12/23/2024	SDB3260123366	3,700.00	3.0698	11,095.68	11,358.22	0.0000	4.3300	50.0000	0.0000	(1.3346)	(0.1578)	0.0000	1	(1.4923)	01/06/2025
603258.SH	12/23/2024	SDB3260123366	700.00	3.0698	2,099.18	2,148.85	0.0000	4.3300	50.0000	0.0000	(0.2525)	(0.0298)	0.0000	1	(0.2823)	01/06/2025
603258.SH	12/23/2024	SDB3260123366	2,400.00	3.0698	7,197.20	7,367.50	0.0000	4.3300	50.0000	0.0000	(0.8657)	(0.1023)	0.0000	1	(0.9680)	01/06/2025
603258.SH	12/23/2024	SDB3260123366	6,500.00	3.0698	19,492.41	19,953.63	0.0000	4.3300	50.0000	0.0000	(2.3445)	(0.2771)	0.0000	1	(2.6216)	01/06/2025
603258.SH	12/23/2024	SDB3260123366	3,100.00	3.0698	9,296.38	9,516.35	0.0000	4.3300	50.0000	0.0000	(1.1181)	(0.1322)	0.0000	1	(1.2503)	01/06/2025
603258.SH	12/23/2024	SDB3260123366	9,000.00	3.0698	26,989.49	27,628.11	0.0000	4.3300	50.0000	0.0000	(3.2462)	(0.3837)	0.0000	1	(3.6300)	01/06/2025
603258.SH	12/23/2024	SDB3260123366	800.00	3.0698	2,399.07	2,455.83	0.0000	4.3300	50.0000	0.0000	(0.2886)	(0.0341)	0.0000	1	(0.3227)	01/06/2025
603258.SH	12/23/2024	SDB3260123366	7,300.00	3.0698	21,891.47	22,409.47	0.0000	4.3300	50.0000	0.0000	(2.6331)	(0.3112)	0.0000	1	(2.9443)	01/06/2025
603258.SH	12/23/2024	SDB3260123366	4,400.00	3.0698	13,194.86	13,507.08	0.0000	4.3300	50.0000	0.0000	(1.5870)	(0.1876)	0.0000	1	(1.7746)	01/06/2025
603258.SH	12/23/2024	SDB3260123366	2,300.00	3.0698	6,897.31	7,060.52	0.0000	4.3300	50.0000	0.0000	(0.8296)	(0.0981)	0.0000	1	(0.9277)	01/06/2025
603258.SH	12/23/2024	SDB3260123366	1,000.00	3.0698	2,998.83	3,069.79	0.0000	4.3300	50.0000	0.0000	(0.3607)	(0.0426)	0.0000	1	(0.4033)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HANGZHOU ELECTRONIC SOUL NETWORK TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603258.SH	12/23/2024	SDB3260123366	500.00	3.0698	1,499.42	1,534.89	0.0000	4.3300	50.0000	0.0000	(0.1803)	(0.0213)	0.0000	1	(0.2017)	01/06/2025
603258.SH	12/23/2024	SDB3260123366	200.00	3.0698	599.77	613.96	0.0000	4.3300	50.0000	0.0000	(0.0721)	(0.0085)	0.0000	1	(0.0807)	01/06/2025
603258.SH	12/20/2024	SDB3260123366	100.00	3.0143	299.88	301.43	0.0000	4.3300	50.0000	0.0000	(0.1082)	(0.0126)	0.0000	3	(0.1208)	01/06/2025
603258.SH	12/20/2024	SDB3260123366	500.00	3.0143	1,499.42	1,507.16	0.0000	4.3300	50.0000	0.0000	(0.5410)	(0.0628)	0.0000	3	(0.6038)	01/06/2025
603258.SH	12/20/2024	SDB3260123366	1,300.00	3.0143	3,898.48	3,918.62	0.0000	4.3300	50.0000	0.0000	(1.4067)	(0.1633)	0.0000	3	(1.5700)	01/06/2025
603258.SH	12/20/2024	SDB3260123366	500.00	3.0143	1,499.42	1,507.16	0.0000	4.3300	50.0000	0.0000	(0.5410)	(0.0628)	0.0000	3	(0.6038)	01/06/2025
603258.SH	12/20/2024	SDB3260123366	600.00	3.0143	1,799.30	1,808.59	0.0000	4.3300	50.0000	0.0000	(0.6492)	(0.0754)	0.0000	3	(0.7246)	01/06/2025
603258.SH	12/20/2024	SDB3260123366	300.00	3.0143	899.65	904.30	0.0000	4.3300	50.0000	0.0000	(0.3246)	(0.0377)	0.0000	3	(0.3623)	01/06/2025
603258.SH	12/20/2024	SDB3260123366	200.00	3.0143	599.77	602.86	0.0000	4.3300	50.0000	0.0000	(0.2164)	(0.0251)	0.0000	3	(0.2415)	01/06/2025
603258.SH	12/20/2024	SDB3260123366	300.00	3.0143	899.65	904.30	0.0000	4.3300	50.0000	0.0000	(0.3246)	(0.0377)	0.0000	3	(0.3623)	01/06/2025
603258.SH	12/20/2024	SDB3260123366	100.00	3.0143	299.88	301.43	0.0000	4.3300	50.0000	0.0000	(0.1082)	(0.0126)	0.0000	3	(0.1208)	01/06/2025
603258.SH	12/20/2024	SDB3260123366	1,100.00	3.0143	3,298.72	3,315.76	0.0000	4.3300	50.0000	0.0000	(1.1903)	(0.1382)	0.0000	3	(1.3284)	01/06/2025
603258.SH	12/20/2024	SDB3260123366	4,200.00	3.0143	12,595.09	12,660.16	0.0000	4.3300	50.0000	0.0000	(4.5447)	(0.5275)	0.0000	3	(5.0722)	01/06/2025
603258.SH	12/20/2024	SDB3260123366	200.00	3.0143	599.77	602.86	0.0000	4.3300	50.0000	0.0000	(0.2164)	(0.0251)	0.0000	3	(0.2415)	01/06/2025
603258.SH	12/20/2024	SDB3260123366	1,100.00	3.0143	3,298.72	3,315.76	0.0000	4.3300	50.0000	0.0000	(1.1903)	(0.1382)	0.0000	3	(1.3284)	01/06/2025
603258.SH	12/20/2024	SDB3260123366	2,600.00	3.0143	7,796.96	7,837.24	0.0000	4.3300	50.0000	0.0000	(2.8134)	(0.3266)	0.0000	3	(3.1400)	01/06/2025
603258.SH	12/20/2024	SDB3260123366	4,500.00	3.0143	13,494.74	13,564.46	0.0000	4.3300	50.0000	0.0000	(4.8694)	(0.5652)	0.0000	3	(5.4345)	01/06/2025
603258.SH	12/20/2024	SDB3260123366	3,900.00	3.0143	11,695.44	11,755.86	0.0000	4.3300	50.0000	0.0000	(4.2201)	(0.4898)	0.0000	3	(4.7099)	01/06/2025
603258.SH	12/20/2024	SDB3260123366	33,800.00	3.0143	101,360.52	101,884.15	0.0000	4.3300	50.0000	0.0000	(36.5743)	(4.2452)	0.0000	3	(40.8194)	01/06/2025
603258.SH	12/20/2024	SDB3260123366	3,700.00	3.0143	11,095.68	11,153.00	0.0000	4.3300	50.0000	0.0000	(4.0037)	(0.4647)	0.0000	3	(4.4684)	01/06/2025
603258.SH	12/20/2024	SDB3260123366	700.00	3.0143	2,099.18	2,110.03	0.0000	4.3300	50.0000	0.0000	(0.7575)	(0.0879)	0.0000	3	(0.8454)	01/06/2025
603258.SH	12/20/2024	SDB3260123366	2,400.00	3.0143	7,197.20	7,234.38	0.0000	4.3300	50.0000	0.0000	(2.5970)	(0.3014)	0.0000	3	(2.8984)	01/06/2025
603258.SH	12/20/2024	SDB3260123366	6,500.00	3.0143	19,492.41	19,593.11	0.0000	4.3300	50.0000	0.0000	(7.0335)	(0.8164)	0.0000	3	(7.8499)	01/06/2025
603258.SH	12/20/2024	SDB3260123366	3,100.00	3.0143	9,296.38	9,344.40	0.0000	4.3300	50.0000	0.0000	(3.3544)	(0.3894)	0.0000	3	(3.7438)	01/06/2025
603258.SH	12/20/2024	SDB3260123366	9,000.00	3.0143	26,989.49	27,128.92	0.0000	4.3300	50.0000	0.0000	(9.7387)	(1.1304)	0.0000	3	(10.8691)	01/06/2025
603258.SH	12/20/2024	SDB3260123366	800.00	3.0143	2,399.07	2,411.46	0.0000	4.3300	50.0000	0.0000	(0.8657)	(0.1005)	0.0000	3	(0.9661)	01/06/2025
603258.SH	12/20/2024	SDB3260123366	7,300.00	3.0143	21,891.47	22,004.57	0.0000	4.3300	50.0000	0.0000	(7.8992)	(0.9169)	0.0000	3	(8.8160)	01/06/2025
603258.SH	12/20/2024	SDB3260123366	4,400.00	3.0143	13,194.86	13,263.03	0.0000	4.3300	50.0000	0.0000	(4.7611)	(0.5526)	0.0000	3	(5.3138)	01/06/2025
603258.SH	12/20/2024	SDB3260123366	2,300.00	3.0143	6,897.31	6,932.95	0.0000	4.3300	50.0000	0.0000	(2.4888)	(0.2889)	0.0000	3	(2.7777)	01/06/2025
603258.SH	12/20/2024	SDB3260123366	1,000.00	3.0143	2,998.83	3,014.32	0.0000	4.3300	50.0000	0.0000	(1.0821)	(0.1256)	0.0000	3	(1.2077)	01/06/2025
603258.SH	12/20/2024	SDB3260123366	500.00	3.0143	1,499.42	1,507.16	0.0000	4.3300	50.0000	0.0000	(0.5410)	(0.0628)	0.0000	3	(0.6038)	01/06/2025
603258.SH	12/20/2024	SDB3260123366	200.00	3.0143	599.77	602.86	0.0000	4.3300	50.0000	0.0000	(0.2164)	(0.0251)	0.0000	3	(0.2415)	01/06/2025
603258.SH	12/19/2024	SDB3260123366	100.00	3.2261	299.88	322.61	0.0000	4.5800	50.0000	0.0000	(0.0382)	(0.0045)	0.0000	1	(0.0426)	01/06/2025
603258.SH	12/19/2024	SDB3260123366	500.00	3.2261	1,499.42	1,613.07	0.0000	4.5800	50.0000	0.0000	(0.1908)	(0.0224)	0.0000	1	(0.2132)	01/06/2025
603258.SH	12/19/2024	SDB3260123366	1,300.00	3.2261	3,898.48	4,193.98	0.0000	4.5800	50.0000	0.0000	(0.4960)	(0.0582)	0.0000	1	(0.5542)	01/06/2025
603258.SH	12/19/2024	SDB3260123366	500.00	3.2261	1,499.42	1,613.07	0.0000	4.5800	50.0000	0.0000	(0.1908)	(0.0224)	0.0000	1	(0.2132)	01/06/2025
603258.SH	12/19/2024	SDB3260123366	600.00	3.2261	1,799.30	1,935.68	0.0000	4.5800	50.0000	0.0000	(0.2289)	(0.0269)	0.0000	1	(0.2558)	01/06/2025
603258.SH	12/19/2024	SDB3260123366	300.00	3.2261	899.65	967.84	0.0000	4.5800	50.0000	0.0000	(0.1145)	(0.0134)	0.0000	1	(0.1279)	01/06/2025
603258.SH	12/19/2024	SDB3260123366	200.00	3.2261	599.77	645.23	0.0000	4.5800	50.0000	0.0000	(0.0763)	(0.0090)	0.0000	1	(0.0853)	01/06/2025
603258.SH	12/19/2024	SDB3260123366	300.00	3.2261	899.65	967.84	0.0000	4.5800	50.0000	0.0000	(0.1145)	(0.0134)	0.0000	1	(0.1279)	01/06/2025
603258.SH	12/19/2024	SDB3260123366	100.00	3.2261	299.88	322.61	0.0000	4.5800	50.0000	0.0000	(0.0382)	(0.0045)	0.0000	1	(0.0426)	01/06/2025
603258.SH	12/19/2024	SDB3260123366	1,100.00	3.2261	3,298.72	3,548.75	0.0000	4.5800	50.0000	0.0000	(0.4197)	(0.0493)	0.0000	1	(0.4690)	01/06/2025
603258.SH	12/19/2024	SDB3260123366	4,200.00	3.2261	12,595.09	13,549.78	0.0000	4.5800	50.0000	0.0000	(1.6024)	(0.1882)	0.0000	1	(1.7906)	01/06/2025
603258.SH	12/19/2024	SDB3260123366	200.00	3.2261	599.77	645.23	0.0000	4.5800	50.0000	0.0000	(0.0763)	(0.0090)	0.0000	1	(0.0853)	01/06/2025
603258.SH	12/19/2024	SDB3260123366	1,100.00	3.2261	3,298.72	3,548.75	0.0000	4.5800	50.0000	0.0000	(0.4197)	(0.0493)	0.0000	1	(0.4690)	01/06/2025
603258.SH	12/19/2024	SDB3260123366	2,600.00	3.2261	7,796.96	8,387.96	0.0000	4.5800	50.0000	0.0000	(0.9919)	(0.1165)	0.0000	1	(1.1084)	01/06/2025
603258.SH	12/19/2024	SDB3260123366	4,500.00	3.2261	13,494.74	14,517.62	0.0000	4.5800	50.0000	0.0000	(1.7168)	(0.2016)	0.0000	1	(1.9185)	01/06/2025
603258.SH	12/19/2024	SDB3260123366	3,900.00	3.2261	11,695.44	12,581.94	0.0000	4.5800	50.0000	0.0000	(1.4879)	(0.1747)	0.0000	1	(1.6627)	01/06/2025
603258.SH	12/19/2024	SDB3260123366	33,800.00	3.2261	101,360.52	109,043.46	0.0000	4.5800	50.0000	0.0000	(12.8953)	(1.5145)	0.0000	1	(14.4098)	01/06/2025
603258.SH	12/19/2024	SDB3260123366	3,700.00	3.2261	11,095.68	11,936.71	0.0000	4.5800	50.0000	0.0000	(1.4116)	(0.1658)	0.0000	1	(1.5774)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HANGZHOU ELECTRONIC SOUL NETWORK TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603258.SH	12/19/2024	SDB3260123366	700.00	3.2261	2,099.18	2,258.30	0.0000	4.5800	50.0000	0.0000	(0.2671)	(0.0314)	0.0000	1	(0.2984)	01/06/2025
603258.SH	12/19/2024	SDB3260123366	2,400.00	3.2261	7,197.20	7,742.73	0.0000	4.5800	50.0000	0.0000	(0.9156)	(0.1075)	0.0000	1	(1.0232)	01/06/2025
603258.SH	12/19/2024	SDB3260123366	6,500.00	3.2261	19,492.41	20,969.90	0.0000	4.5800	50.0000	0.0000	(2.4799)	(0.2912)	0.0000	1	(2.7711)	01/06/2025
603258.SH	12/19/2024	SDB3260123366	3,100.00	3.2261	9,296.38	10,001.03	0.0000	4.5800	50.0000	0.0000	(1.1827)	(0.1389)	0.0000	1	(1.3216)	01/06/2025
603258.SH	12/19/2024	SDB3260123366	9,000.00	3.2261	26,989.49	29,035.24	0.0000	4.5800	50.0000	0.0000	(3.4337)	(0.4033)	0.0000	1	(3.8369)	01/06/2025
603258.SH	12/19/2024	SDB3260123366	800.00	3.2261	2,399.07	2,580.91	0.0000	4.5800	50.0000	0.0000	(0.3052)	(0.0358)	0.0000	1	(0.3411)	01/06/2025
603258.SH	12/19/2024	SDB3260123366	7,300.00	3.2261	21,891.47	23,550.81	0.0000	4.5800	50.0000	0.0000	(2.7851)	(0.3271)	0.0000	1	(3.1122)	01/06/2025
603258.SH	12/19/2024	SDB3260123366	4,400.00	3.2261	13,194.86	14,195.01	0.0000	4.5800	50.0000	0.0000	(1.6787)	(0.1972)	0.0000	1	(1.8758)	01/06/2025
603258.SH	12/19/2024	SDB3260123366	2,300.00	3.2261	6,897.31	7,420.12	0.0000	4.5800	50.0000	0.0000	(0.8775)	(0.1031)	0.0000	1	(0.9805)	01/06/2025
603258.SH	12/19/2024	SDB3260123366	1,000.00	3.2261	2,998.83	3,226.14	0.0000	4.5800	50.0000	0.0000	(0.3815)	(0.0448)	0.0000	1	(0.4263)	01/06/2025
603258.SH	12/19/2024	SDB3260123366	500.00	3.2261	1,499.42	1,613.07	0.0000	4.5800	50.0000	0.0000	(0.1908)	(0.0224)	0.0000	1	(0.2132)	01/06/2025
603258.SH	12/19/2024	SDB3260123366	200.00	3.2261	599.77	645.23	0.0000	4.5800	50.0000	0.0000	(0.0763)	(0.0090)	0.0000	1	(0.0853)	01/06/2025
603258.SH	12/18/2024	SDB3260123366	100.00	3.4012	299.88	340.12	0.0000	4.5800	50.0000	0.0000	(0.0382)	(0.0047)	0.0000	1	(0.0429)	01/06/2025
603258.SH	12/18/2024	SDB3260123366	500.00	3.4012	1,499.42	1,700.59	0.0000	4.5800	50.0000	0.0000	(0.1908)	(0.0236)	0.0000	1	(0.2144)	01/06/2025
603258.SH	12/18/2024	SDB3260123366	1,300.00	3.4012	3,898.48	4,421.53	0.0000	4.5800	50.0000	0.0000	(0.4960)	(0.0614)	0.0000	1	(0.5574)	01/06/2025
603258.SH	12/18/2024	SDB3260123366	500.00	3.4012	1,499.42	1,700.59	0.0000	4.5800	50.0000	0.0000	(0.1908)	(0.0236)	0.0000	1	(0.2144)	01/06/2025
603258.SH	12/18/2024	SDB3260123366	600.00	3.4012	1,799.30	2,040.71	0.0000	4.5800	50.0000	0.0000	(0.2289)	(0.0283)	0.0000	1	(0.2573)	01/06/2025
603258.SH	12/18/2024	SDB3260123366	300.00	3.4012	899.65	1,020.35	0.0000	4.5800	50.0000	0.0000	(0.1145)	(0.0142)	0.0000	1	(0.1286)	01/06/2025
603258.SH	12/18/2024	SDB3260123366	200.00	3.4012	599.77	680.24	0.0000	4.5800	50.0000	0.0000	(0.0763)	(0.0094)	0.0000	1	(0.0858)	01/06/2025
603258.SH	12/18/2024	SDB3260123366	300.00	3.4012	899.65	1,020.35	0.0000	4.5800	50.0000	0.0000	(0.1145)	(0.0142)	0.0000	1	(0.1286)	01/06/2025
603258.SH	12/18/2024	SDB3260123366	100.00	3.4012	299.88	340.12	0.0000	4.5800	50.0000	0.0000	(0.0382)	(0.0047)	0.0000	1	(0.0429)	01/06/2025
603258.SH	12/18/2024	SDB3260123366	1,100.00	3.4012	3,298.72	3,741.30	0.0000	4.5800	50.0000	0.0000	(0.4197)	(0.0520)	0.0000	1	(0.4716)	01/06/2025
603258.SH	12/18/2024	SDB3260123366	4,200.00	3.4012	12,595.09	14,284.95	0.0000	4.5800	50.0000	0.0000	(1.6024)	(0.1984)	0.0000	1	(1.8008)	01/06/2025
603258.SH	12/18/2024	SDB3260123366	200.00	3.4012	599.77	680.24	0.0000	4.5800	50.0000	0.0000	(0.0763)	(0.0094)	0.0000	1	(0.0858)	01/06/2025
603258.SH	12/18/2024	SDB3260123366	1,100.00	3.4012	3,298.72	3,741.30	0.0000	4.5800	50.0000	0.0000	(0.4197)	(0.0520)	0.0000	1	(0.4716)	01/06/2025
603258.SH	12/18/2024	SDB3260123366	2,600.00	3.4012	7,796.96	8,843.07	0.0000	4.5800	50.0000	0.0000	(0.9919)	(0.1228)	0.0000	1	(1.1148)	01/06/2025
603258.SH	12/18/2024	SDB3260123366	4,500.00	3.4012	13,494.74	15,305.31	0.0000	4.5800	50.0000	0.0000	(1.7168)	(0.2126)	0.0000	1	(1.9294)	01/06/2025
603258.SH	12/18/2024	SDB3260123366	3,900.00	3.4012	11,695.44	13,264.60	0.0000	4.5800	50.0000	0.0000	(1.4879)	(0.1842)	0.0000	1	(1.6722)	01/06/2025
603258.SH	12/18/2024	SDB3260123366	33,800.00	3.4012	101,360.52	114,959.85	0.0000	4.5800	50.0000	0.0000	(12.8953)	(1.5967)	0.0000	1	(14.4920)	01/06/2025
603258.SH	12/18/2024	SDB3260123366	3,700.00	3.4012	11,095.68	12,584.36	0.0000	4.5800	50.0000	0.0000	(1.4116)	(0.1748)	0.0000	1	(1.5864)	01/06/2025
603258.SH	12/18/2024	SDB3260123366	700.00	3.4012	2,099.18	2,380.83	0.0000	4.5800	50.0000	0.0000	(0.2671)	(0.0331)	0.0000	1	(0.3001)	01/06/2025
603258.SH	12/18/2024	SDB3260123366	2,400.00	3.4012	7,197.20	8,162.83	0.0000	4.5800	50.0000	0.0000	(0.9156)	(0.1134)	0.0000	1	(1.0290)	01/06/2025
603258.SH	12/18/2024	SDB3260123366	6,500.00	3.4012	19,492.41	22,107.66	0.0000	4.5800	50.0000	0.0000	(2.4799)	(0.3071)	0.0000	1	(2.7869)	01/06/2025
603258.SH	12/18/2024	SDB3260123366	3,100.00	3.4012	9,296.38	10,543.65	0.0000	4.5800	50.0000	0.0000	(1.1827)	(0.1464)	0.0000	1	(1.3291)	01/06/2025
603258.SH	12/18/2024	SDB3260123366	9,000.00	3.4012	26,989.49	30,610.61	0.0000	4.5800	50.0000	0.0000	(3.4337)	(0.4251)	0.0000	1	(3.8588)	01/06/2025
603258.SH	12/18/2024	SDB3260123366	800.00	3.4012	2,399.07	2,720.94	0.0000	4.5800	50.0000	0.0000	(0.3052)	(0.0378)	0.0000	1	(0.3430)	01/06/2025
603258.SH	12/18/2024	SDB3260123366	7,300.00	3.4012	21,891.47	24,828.61	0.0000	4.5800	50.0000	0.0000	(2.7851)	(0.3448)	0.0000	1	(3.1299)	01/06/2025
603258.SH	12/18/2024	SDB3260123366	4,400.00	3.4012	13,194.86	14,965.19	0.0000	4.5800	50.0000	0.0000	(1.6787)	(0.2078)	0.0000	1	(1.8865)	01/06/2025
603258.SH	12/18/2024	SDB3260123366	2,300.00	3.4012	6,897.31	7,822.71	0.0000	4.5800	50.0000	0.0000	(0.8775)	(0.1086)	0.0000	1	(0.9861)	01/06/2025
603258.SH	12/18/2024	SDB3260123366	1,000.00	3.4012	2,998.83	3,401.18	0.0000	4.5800	50.0000	0.0000	(0.3815)	(0.0472)	0.0000	1	(0.4288)	01/06/2025
603258.SH	12/18/2024	SDB3260123366	500.00	3.4012	1,499.42	1,700.59	0.0000	4.5800	50.0000	0.0000	(0.1908)	(0.0236)	0.0000	1	(0.2144)	01/06/2025
603258.SH	12/18/2024	SDB3260123366	200.00	3.4012	599.77	680.24	0.0000	4.5800	50.0000	0.0000	(0.0763)	(0.0094)	0.0000	1	(0.0858)	01/06/2025
603258.SH	12/17/2024	SDB3260123366	100.00	3.1516	299.88	315.16	0.0000	4.5800	50.0000	0.0000	(0.0382)	(0.0044)	0.0000	1	(0.0425)	01/06/2025
603258.SH	12/17/2024	SDB3260123366	500.00	3.1516	1,499.42	1,575.80	0.0000	4.5800	50.0000	0.0000	(0.1908)	(0.0219)	0.0000	1	(0.2126)	01/06/2025
603258.SH	12/17/2024	SDB3260123366	1,300.00	3.1516	3,898.48	4,097.08	0.0000	4.5800	50.0000	0.0000	(0.4960)	(0.0569)	0.0000	1	(0.5529)	01/06/2025
603258.SH	12/17/2024	SDB3260123366	500.00	3.1516	1,499.42	1,575.80	0.0000	4.5800	50.0000	0.0000	(0.1908)	(0.0219)	0.0000	1	(0.2126)	01/06/2025
603258.SH	12/17/2024	SDB3260123366	600.00	3.1516	1,799.30	1,890.96	0.0000	4.5800	50.0000	0.0000	(0.2289)	(0.0263)	0.0000	1	(0.2552)	01/06/2025
603258.SH	12/17/2024	SDB3260123366	300.00	3.1516	899.65	945.48	0.0000	4.5800	50.0000	0.0000	(0.1145)	(0.0131)	0.0000	1	(0.1276)	01/06/2025
603258.SH	12/17/2024	SDB3260123366	200.00	3.1516	599.77	630.32	0.0000	4.5800	50.0000	0.0000	(0.0763)	(0.0088)	0.0000	1	(0.0851)	01/06/2025
603258.SH	12/17/2024	SDB3260123366	300.00	3.1516	899.65	945.48	0.0000	4.5800	50.0000	0.0000	(0.1145)	(0.0131)	0.0000	1	(0.1276)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HANGZHOU ELECTRONIC SOUL NETWORK TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603258.SH	12/17/2024	SDB3260123366	100.00	3.1516	299.88	315.16	0.0000	4.5800	50.0000	0.0000	(0.0382)	(0.0044)	0.0000	1	(0.0425)	01/06/2025
603258.SH	12/17/2024	SDB3260123366	1,100.00	3.1516	3,298.72	3,466.76	0.0000	4.5800	50.0000	0.0000	(0.4197)	(0.0481)	0.0000	1	(0.4678)	01/06/2025
603258.SH	12/17/2024	SDB3260123366	4,200.00	3.1516	12,595.09	13,236.72	0.0000	4.5800	50.0000	0.0000	(1.6024)	(0.1838)	0.0000	1	(1.7862)	01/06/2025
603258.SH	12/17/2024	SDB3260123366	200.00	3.1516	599.77	630.32	0.0000	4.5800	50.0000	0.0000	(0.0763)	(0.0088)	0.0000	1	(0.0851)	01/06/2025
603258.SH	12/17/2024	SDB3260123366	1,100.00	3.1516	3,298.72	3,466.76	0.0000	4.5800	50.0000	0.0000	(0.4197)	(0.0481)	0.0000	1	(0.4678)	01/06/2025
603258.SH	12/17/2024	SDB3260123366	2,600.00	3.1516	7,796.96	8,194.16	0.0000	4.5800	50.0000	0.0000	(0.9919)	(0.1138)	0.0000	1	(1.1058)	01/06/2025
603258.SH	12/17/2024	SDB3260123366	4,500.00	3.1516	13,494.74	14,182.20	0.0000	4.5800	50.0000	0.0000	(1.7168)	(0.1970)	0.0000	1	(1.9138)	01/06/2025
603258.SH	12/17/2024	SDB3260123366	3,900.00	3.1516	11,695.44	12,291.24	0.0000	4.5800	50.0000	0.0000	(1.4879)	(0.1707)	0.0000	1	(1.6586)	01/06/2025
603258.SH	12/17/2024	SDB3260123366	33,800.00	3.1516	101,360.52	106,524.08	0.0000	4.5800	50.0000	0.0000	(12.8953)	(1.4795)	0.0000	1	(14.3748)	01/06/2025
603258.SH	12/17/2024	SDB3260123366	3,700.00	3.1516	11,095.68	11,660.92	0.0000	4.5800	50.0000	0.0000	(1.4116)	(0.1620)	0.0000	1	(1.5736)	01/06/2025
603258.SH	12/17/2024	SDB3260123366	700.00	3.1516	2,099.18	2,206.12	0.0000	4.5800	50.0000	0.0000	(0.2671)	(0.0306)	0.0000	1	(0.2977)	01/06/2025
603258.SH	12/17/2024	SDB3260123366	2,400.00	3.1516	7,197.20	7,563.84	0.0000	4.5800	50.0000	0.0000	(0.9156)	(0.1051)	0.0000	1	(1.0207)	01/06/2025
603258.SH	12/17/2024	SDB3260123366	6,500.00	3.1516	19,492.41	20,485.40	0.0000	4.5800	50.0000	0.0000	(2.4799)	(0.2845)	0.0000	1	(2.7644)	01/06/2025
603258.SH	12/17/2024	SDB3260123366	3,100.00	3.1516	9,296.38	9,769.96	0.0000	4.5800	50.0000	0.0000	(1.1827)	(0.1357)	0.0000	1	(1.3184)	01/06/2025
603258.SH	12/17/2024	SDB3260123366	9,000.00	3.1516	26,989.49	28,364.40	0.0000	4.5800	50.0000	0.0000	(3.4337)	(0.3940)	0.0000	1	(3.8276)	01/06/2025
603258.SH	12/17/2024	SDB3260123366	800.00	3.1516	2,399.07	2,521.28	0.0000	4.5800	50.0000	0.0000	(0.3052)	(0.0350)	0.0000	1	(0.3402)	01/06/2025
603258.SH	12/17/2024	SDB3260123366	7,300.00	3.1516	21,891.47	23,006.68	0.0000	4.5800	50.0000	0.0000	(2.7851)	(0.3195)	0.0000	1	(3.1046)	01/06/2025
603258.SH	12/17/2024	SDB3260123366	4,400.00	3.1516	13,194.86	13,867.04	0.0000	4.5800	50.0000	0.0000	(1.6787)	(0.1926)	0.0000	1	(1.8713)	01/06/2025
603258.SH	12/17/2024	SDB3260123366	2,300.00	3.1516	6,897.31	7,248.68	0.0000	4.5800	50.0000	0.0000	(0.8775)	(0.1007)	0.0000	1	(0.9782)	01/06/2025
603258.SH	12/17/2024	SDB3260123366	1,000.00	3.1516	2,998.83	3,151.60	0.0000	4.5800	50.0000	0.0000	(0.3815)	(0.0438)	0.0000	1	(0.4253)	01/06/2025
603258.SH	12/17/2024	SDB3260123366	500.00	3.1516	1,499.42	1,575.80	0.0000	4.5800	50.0000	0.0000	(0.1908)	(0.0219)	0.0000	1	(0.2126)	01/06/2025
603258.SH	12/17/2024	SDB3260123366	200.00	3.1516	599.77	630.32	0.0000	4.5800	50.0000	0.0000	(0.0763)	(0.0088)	0.0000	1	(0.0851)	01/06/2025
603258.SH	12/16/2024	SDB3260123366	100.00	3.1268	299.88	312.68	0.0000	4.5800	50.0000	0.0000	(0.0382)	(0.0043)	0.0000	1	(0.0425)	01/06/2025
603258.SH	12/16/2024	SDB3260123366	500.00	3.1268	1,499.42	1,563.39	0.0000	4.5800	50.0000	0.0000	(0.1908)	(0.0217)	0.0000	1	(0.2125)	01/06/2025
603258.SH	12/16/2024	SDB3260123366	1,300.00	3.1268	3,898.48	4,064.82	0.0000	4.5800	50.0000	0.0000	(0.4960)	(0.0565)	0.0000	1	(0.5524)	01/06/2025
603258.SH	12/16/2024	SDB3260123366	500.00	3.1268	1,499.42	1,563.39	0.0000	4.5800	50.0000	0.0000	(0.1908)	(0.0217)	0.0000	1	(0.2125)	01/06/2025
603258.SH	12/16/2024	SDB3260123366	600.00	3.1268	1,799.30	1,876.07	0.0000	4.5800	50.0000	0.0000	(0.2289)	(0.0261)	0.0000	1	(0.2550)	01/06/2025
603258.SH	12/16/2024	SDB3260123366	300.00	3.1268	899.65	938.04	0.0000	4.5800	50.0000	0.0000	(0.1145)	(0.0130)	0.0000	1	(0.1275)	01/06/2025
603258.SH	12/16/2024	SDB3260123366	200.00	3.1268	599.77	625.36	0.0000	4.5800	50.0000	0.0000	(0.0763)	(0.0087)	0.0000	1	(0.0850)	01/06/2025
603258.SH	12/16/2024	SDB3260123366	300.00	3.1268	899.65	938.04	0.0000	4.5800	50.0000	0.0000	(0.1145)	(0.0130)	0.0000	1	(0.1275)	01/06/2025
603258.SH	12/16/2024	SDB3260123366	100.00	3.1268	299.88	312.68	0.0000	4.5800	50.0000	0.0000	(0.0382)	(0.0043)	0.0000	1	(0.0425)	01/06/2025
603258.SH	12/16/2024	SDB3260123366	1,100.00	3.1268	3,298.72	3,439.47	0.0000	4.5800	50.0000	0.0000	(0.4197)	(0.0478)	0.0000	1	(0.4674)	01/06/2025
603258.SH	12/16/2024	SDB3260123366	4,200.00	3.1268	12,595.09	13,132.51	0.0000	4.5800	50.0000	0.0000	(1.6024)	(0.1824)	0.0000	1	(1.7848)	01/06/2025
603258.SH	12/16/2024	SDB3260123366	200.00	3.1268	599.77	625.36	0.0000	4.5800	50.0000	0.0000	(0.0763)	(0.0087)	0.0000	1	(0.0850)	01/06/2025
603258.SH	12/16/2024	SDB3260123366	1,100.00	3.1268	3,298.72	3,439.47	0.0000	4.5800	50.0000	0.0000	(0.4197)	(0.0478)	0.0000	1	(0.4674)	01/06/2025
603258.SH	12/16/2024	SDB3260123366	2,600.00	3.1268	7,796.96	8,129.65	0.0000	4.5800	50.0000	0.0000	(0.9919)	(0.1129)	0.0000	1	(1.1049)	01/06/2025
603258.SH	12/16/2024	SDB3260123366	4,500.00	3.1268	13,494.74	14,070.54	0.0000	4.5800	50.0000	0.0000	(1.7168)	(0.1954)	0.0000	1	(1.9123)	01/06/2025
603258.SH	12/16/2024	SDB3260123366	3,900.00	3.1268	11,695.44	12,194.47	0.0000	4.5800	50.0000	0.0000	(1.4879)	(0.1694)	0.0000	1	(1.6573)	01/06/2025
603258.SH	12/16/2024	SDB3260123366	33,800.00	3.1268	101,360.52	105,685.40	0.0000	4.5800	50.0000	0.0000	(12.8953)	(1.4679)	0.0000	1	(14.3632)	01/06/2025
603258.SH	12/16/2024	SDB3260123366	3,700.00	3.1268	11,095.68	11,569.11	0.0000	4.5800	50.0000	0.0000	(1.4116)	(0.1607)	0.0000	1	(1.5723)	01/06/2025
603258.SH	12/16/2024	SDB3260123366	700.00	3.1268	2,099.18	2,188.75	0.0000	4.5800	50.0000	0.0000	(0.2671)	(0.0304)	0.0000	1	(0.2975)	01/06/2025
603258.SH	12/16/2024	SDB3260123366	2,400.00	3.1268	7,197.20	7,504.29	0.0000	4.5800	50.0000	0.0000	(0.9156)	(0.1042)	0.0000	1	(1.0199)	01/06/2025
603258.SH	12/16/2024	SDB3260123366	6,500.00	3.1268	19,492.41	20,324.12	0.0000	4.5800	50.0000	0.0000	(2.4799)	(0.2823)	0.0000	1	(2.7621)	01/06/2025
603258.SH	12/16/2024	SDB3260123366	3,100.00	3.1268	9,296.38	9,693.04	0.0000	4.5800	50.0000	0.0000	(1.1827)	(0.1346)	0.0000	1	(1.3173)	01/06/2025
603258.SH	12/16/2024	SDB3260123366	9,000.00	3.1268	26,989.49	28,141.08	0.0000	4.5800	50.0000	0.0000	(3.4337)	(0.3908)	0.0000	1	(3.8245)	01/06/2025
603258.SH	12/16/2024	SDB3260123366	800.00	3.1268	2,399.07	2,501.43	0.0000	4.5800	50.0000	0.0000	(0.3052)	(0.0347)	0.0000	1	(0.3400)	01/06/2025
603258.SH	12/16/2024	SDB3260123366	7,300.00	3.1268	21,891.47	22,825.55	0.0000	4.5800	50.0000	0.0000	(2.7851)	(0.3170)	0.0000	1	(3.1021)	01/06/2025
603258.SH	12/16/2024	SDB3260123366	4,400.00	3.1268	13,194.86	13,757.86	0.0000	4.5800	50.0000	0.0000	(1.6787)	(0.1911)	0.0000	1	(1.8698)	01/06/2025
603258.SH	12/16/2024	SDB3260123366	2,300.00	3.1268	6,897.31	7,191.61	0.0000	4.5800	50.0000	0.0000	(0.8775)	(0.0999)	0.0000	1	(0.9774)	01/06/2025
603258.SH	12/16/2024	SDB3260123366	1,000.00	3.1268	2,998.83	3,126.79	0.0000	4.5800	50.0000	0.0000	(0.3815)	(0.0434)	0.0000	1	(0.4249)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HANGZHOU ELECTRONIC SOUL NETWORK TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603258.SH	12/16/2024	SDB3260123366	500.00	3.1268	1,499.42	1,563.39	0.0000	4.5800	50.0000	0.0000	(0.1908)	(0.0217)	0.0000	1	(0.2125)	01/06/2025
603258.SH	12/16/2024	SDB3260123366	200.00	3.1268	599.77	625.36	0.0000	4.5800	50.0000	0.0000	(0.0763)	(0.0087)	0.0000	1	(0.0850)	01/06/2025
603258.SH	12/13/2024	SDB3260123366	100.00	3.0923	299.88	309.23	0.0000	4.5800	50.0000	0.0000	(0.1145)	(0.0129)	0.0000	3	(0.1273)	01/06/2025
603258.SH	12/13/2024	SDB3260123366	500.00	3.0923	1,499.42	1,546.16	0.0000	4.5800	50.0000	0.0000	(0.5723)	(0.0644)	0.0000	3	(0.6367)	01/06/2025
603258.SH	12/13/2024	SDB3260123366	1,300.00	3.0923	3,898.48	4,020.02	0.0000	4.5800	50.0000	0.0000	(1.4879)	(0.1675)	0.0000	3	(1.6554)	01/06/2025
603258.SH	12/13/2024	SDB3260123366	500.00	3.0923	1,499.42	1,546.16	0.0000	4.5800	50.0000	0.0000	(0.5723)	(0.0644)	0.0000	3	(0.6367)	01/06/2025
603258.SH	12/13/2024	SDB3260123366	600.00	3.0923	1,799.30	1,855.39	0.0000	4.5800	50.0000	0.0000	(0.6867)	(0.0773)	0.0000	3	(0.7640)	01/06/2025
603258.SH	12/13/2024	SDB3260123366	300.00	3.0923	899.65	927.70	0.0000	4.5800	50.0000	0.0000	(0.3434)	(0.0387)	0.0000	3	(0.3820)	01/06/2025
603258.SH	12/13/2024	SDB3260123366	200.00	3.0923	599.77	618.46	0.0000	4.5800	50.0000	0.0000	(0.2289)	(0.0258)	0.0000	3	(0.2547)	01/06/2025
603258.SH	12/13/2024	SDB3260123366	300.00	3.0923	899.65	927.70	0.0000	4.5800	50.0000	0.0000	(0.3434)	(0.0387)	0.0000	3	(0.3820)	01/06/2025
603258.SH	12/13/2024	SDB3260123366	100.00	3.0923	299.88	309.23	0.0000	4.5800	50.0000	0.0000	(0.1145)	(0.0129)	0.0000	3	(0.1273)	01/06/2025
603258.SH	12/13/2024	SDB3260123366	1,100.00	3.0923	3,298.72	3,401.55	0.0000	4.5800	50.0000	0.0000	(1.2590)	(0.1417)	0.0000	3	(1.4007)	01/06/2025
603258.SH	12/13/2024	SDB3260123366	4,200.00	3.0923	12,595.09	12,987.75	0.0000	4.5800	50.0000	0.0000	(4.8071)	(0.5412)	0.0000	3	(5.3483)	01/06/2025
603258.SH	12/13/2024	SDB3260123366	200.00	3.0923	599.77	618.46	0.0000	4.5800	50.0000	0.0000	(0.2289)	(0.0258)	0.0000	3	(0.2547)	01/06/2025
603258.SH	12/13/2024	SDB3260123366	1,100.00	3.0923	3,298.72	3,401.55	0.0000	4.5800	50.0000	0.0000	(1.2590)	(0.1417)	0.0000	3	(1.4007)	01/06/2025
603258.SH	12/13/2024	SDB3260123366	2,600.00	3.0923	7,796.96	8,040.03	0.0000	4.5800	50.0000	0.0000	(2.9758)	(0.3350)	0.0000	3	(3.3108)	01/06/2025
603258.SH	12/13/2024	SDB3260123366	4,500.00	3.0923	13,494.74	13,915.44	0.0000	4.5800	50.0000	0.0000	(5.1505)	(0.5798)	0.0000	3	(5.7303)	01/06/2025
603258.SH	12/13/2024	SDB3260123366	3,900.00	3.0923	11,695.44	12,060.05	0.0000	4.5800	50.0000	0.0000	(4.4638)	(0.5025)	0.0000	3	(4.9663)	01/06/2025
603258.SH	12/13/2024	SDB3260123366	33,800.00	3.0923	101,360.52	104,520.45	0.0000	4.5800	50.0000	0.0000	(38.6859)	(4.3550)	0.0000	3	(43.0410)	01/06/2025
603258.SH	12/13/2024	SDB3260123366	3,700.00	3.0923	11,095.68	11,441.59	0.0000	4.5800	50.0000	0.0000	(4.2349)	(0.4767)	0.0000	3	(4.7116)	01/06/2025
603258.SH	12/13/2024	SDB3260123366	700.00	3.0923	2,099.18	2,164.62	0.0000	4.5800	50.0000	0.0000	(0.8012)	(0.0902)	0.0000	3	(0.8914)	01/06/2025
603258.SH	12/13/2024	SDB3260123366	2,400.00	3.0923	7,197.20	7,421.57	0.0000	4.5800	50.0000	0.0000	(2.7469)	(0.3092)	0.0000	3	(3.0562)	01/06/2025
603258.SH	12/13/2024	SDB3260123366	6,500.00	3.0923	19,492.41	20,100.09	0.0000	4.5800	50.0000	0.0000	(7.4396)	(0.8375)	0.0000	3	(8.2711)	01/06/2025
603258.SH	12/13/2024	SDB3260123366	3,100.00	3.0923	9,296.38	9,586.20	0.0000	4.5800	50.0000	0.0000	(3.5481)	(0.3994)	0.0000	3	(3.9475)	01/06/2025
603258.SH	12/13/2024	SDB3260123366	9,000.00	3.0923	26,989.49	27,830.89	0.0000	4.5800	50.0000	0.0000	(10.3010)	(1.1596)	0.0000	3	(11.4606)	01/06/2025
603258.SH	12/13/2024	SDB3260123366	800.00	3.0923	2,399.07	2,473.86	0.0000	4.5800	50.0000	0.0000	(0.9156)	(0.1031)	0.0000	3	(1.0187)	01/06/2025
603258.SH	12/13/2024	SDB3260123366	7,300.00	3.0923	21,891.47	22,573.94	0.0000	4.5800	50.0000	0.0000	(8.3552)	(0.9406)	0.0000	3	(9.2958)	01/06/2025
603258.SH	12/13/2024	SDB3260123366	4,400.00	3.0923	13,194.86	13,606.21	0.0000	4.5800	50.0000	0.0000	(5.0360)	(0.5669)	0.0000	3	(5.6030)	01/06/2025
603258.SH	12/13/2024	SDB3260123366	2,300.00	3.0923	6,897.31	7,112.34	0.0000	4.5800	50.0000	0.0000	(2.6325)	(0.2963)	0.0000	3	(2.9288)	01/06/2025
603258.SH	12/13/2024	SDB3260123366	1,000.00	3.0923	2,998.83	3,092.32	0.0000	4.5800	50.0000	0.0000	(1.1446)	(0.1288)	0.0000	3	(1.2734)	01/06/2025
603258.SH	12/13/2024	SDB3260123366	500.00	3.0923	1,499.42	1,546.16	0.0000	4.5800	50.0000	0.0000	(0.5723)	(0.0644)	0.0000	3	(0.6367)	01/06/2025
603258.SH	12/13/2024	SDB3260123366	200.00	3.0923	599.77	618.46	0.0000	4.5800	50.0000	0.0000	(0.2289)	(0.0258)	0.0000	3	(0.2547)	01/06/2025
603258.SH	12/12/2024	SDB3260123366	100.00	3.0542	299.88	305.42	0.0000	4.5800	50.0000	0.0000	(0.0382)	(0.0042)	0.0000	1	(0.0424)	01/06/2025
603258.SH	12/12/2024	SDB3260123366	500.00	3.0542	1,499.42	1,527.08	0.0000	4.5800	50.0000	0.0000	(0.1908)	(0.0212)	0.0000	1	(0.2120)	01/06/2025
603258.SH	12/12/2024	SDB3260123366	1,300.00	3.0542	3,898.48	3,970.40	0.0000	4.5800	50.0000	0.0000	(0.4960)	(0.0551)	0.0000	1	(0.5511)	01/06/2025
603258.SH	12/12/2024	SDB3260123366	500.00	3.0542	1,499.42	1,527.08	0.0000	4.5800	50.0000	0.0000	(0.1908)	(0.0212)	0.0000	1	(0.2120)	01/06/2025
603258.SH	12/12/2024	SDB3260123366	600.00	3.0542	1,799.30	1,832.49	0.0000	4.5800	50.0000	0.0000	(0.2289)	(0.0255)	0.0000	1	(0.2544)	01/06/2025
603258.SH	12/12/2024	SDB3260123366	300.00	3.0542	899.65	916.25	0.0000	4.5800	50.0000	0.0000	(0.1145)	(0.0127)	0.0000	1	(0.1272)	01/06/2025
603258.SH	12/12/2024	SDB3260123366	200.00	3.0542	599.77	610.83	0.0000	4.5800	50.0000	0.0000	(0.0763)	(0.0085)	0.0000	1	(0.0848)	01/06/2025
603258.SH	12/12/2024	SDB3260123366	300.00	3.0542	899.65	916.25	0.0000	4.5800	50.0000	0.0000	(0.1145)	(0.0127)	0.0000	1	(0.1272)	01/06/2025
603258.SH	12/12/2024	SDB3260123366	100.00	3.0542	299.88	305.42	0.0000	4.5800	50.0000	0.0000	(0.0382)	(0.0042)	0.0000	1	(0.0424)	01/06/2025
603258.SH	12/12/2024	SDB3260123366	1,100.00	3.0542	3,298.72	3,359.57	0.0000	4.5800	50.0000	0.0000	(0.4197)	(0.0467)	0.0000	1	(0.4663)	01/06/2025
603258.SH	12/12/2024	SDB3260123366	4,200.00	3.0542	12,595.09	12,827.46	0.0000	4.5800	50.0000	0.0000	(1.6024)	(0.1782)	0.0000	1	(1.7805)	01/06/2025
603258.SH	12/12/2024	SDB3260123366	200.00	3.0542	599.77	610.83	0.0000	4.5800	50.0000	0.0000	(0.0763)	(0.0085)	0.0000	1	(0.0848)	01/06/2025
603258.SH	12/12/2024	SDB3260123366	1,100.00	3.0542	3,298.72	3,359.57	0.0000	4.5800	50.0000	0.0000	(0.4197)	(0.0467)	0.0000	1	(0.4663)	01/06/2025
603258.SH	12/12/2024	SDB3260123366	2,600.00	3.0542	7,796.96	7,940.81	0.0000	4.5800	50.0000	0.0000	(0.9919)	(0.1103)	0.0000	1	(1.1022)	01/06/2025
603258.SH	12/12/2024	SDB3260123366	4,500.00	3.0542	13,494.74	13,743.71	0.0000	4.5800	50.0000	0.0000	(1.7168)	(0.1909)	0.0000	1	(1.9077)	01/06/2025
603258.SH	12/12/2024	SDB3260123366	3,900.00	3.0542	11,695.44	11,911.21	0.0000	4.5800	50.0000	0.0000	(1.4879)	(0.1654)	0.0000	1	(1.6534)	01/06/2025
603258.SH	12/12/2024	SDB3260123366	33,800.00	3.0542	101,360.52	103,230.51	0.0000	4.5800	50.0000	0.0000	(12.8953)	(1.4338)	0.0000	1	(14.3291)	01/06/2025
603258.SH	12/12/2024	SDB3260123366	3,700.00	3.0542	11,095.68	11,300.38	0.0000	4.5800	50.0000	0.0000	(1.4116)	(0.1569)	0.0000	1	(1.5686)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HANGZHOU ELECTRONIC SOUL NETWORK TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603258.SH	12/12/2024	SDB3260123366	700.00	3.0542	2,099.18	2,137.91	0.0000	4.5800	50.0000	0.0000	(0.2671)	(0.0297)	0.0000	1	(0.2968)	01/06/2025
603258.SH	12/12/2024	SDB3260123366	2,400.00	3.0542	7,197.20	7,329.98	0.0000	4.5800	50.0000	0.0000	(0.9156)	(0.1018)	0.0000	1	(1.0174)	01/06/2025
603258.SH	12/12/2024	SDB3260123366	6,500.00	3.0542	19,492.41	19,852.02	0.0000	4.5800	50.0000	0.0000	(2.4799)	(0.2757)	0.0000	1	(2.7556)	01/06/2025
603258.SH	12/12/2024	SDB3260123366	3,100.00	3.0542	9,296.38	9,467.89	0.0000	4.5800	50.0000	0.0000	(1.1827)	(0.1315)	0.0000	1	(1.3142)	01/06/2025
603258.SH	12/12/2024	SDB3260123366	9,000.00	3.0542	26,989.49	27,487.41	0.0000	4.5800	50.0000	0.0000	(3.4337)	(0.3818)	0.0000	1	(3.8154)	01/06/2025
603258.SH	12/12/2024	SDB3260123366	800.00	3.0542	2,399.07	2,443.33	0.0000	4.5800	50.0000	0.0000	(0.3052)	(0.0339)	0.0000	1	(0.3391)	01/06/2025
603258.SH	12/12/2024	SDB3260123366	7,300.00	3.0542	21,891.47	22,295.35	0.0000	4.5800	50.0000	0.0000	(2.7851)	(0.3097)	0.0000	1	(3.0947)	01/06/2025
603258.SH	12/12/2024	SDB3260123366	4,400.00	3.0542	13,194.86	13,438.29	0.0000	4.5800	50.0000	0.0000	(1.6787)	(0.1866)	0.0000	1	(1.8653)	01/06/2025
603258.SH	12/12/2024	SDB3260123366	2,300.00	3.0542	6,897.31	7,024.56	0.0000	4.5800	50.0000	0.0000	(0.8775)	(0.0976)	0.0000	1	(0.9751)	01/06/2025
603258.SH	12/12/2024	SDB3260123366	1,000.00	3.0542	2,998.83	3,054.16	0.0000	4.5800	50.0000	0.0000	(0.3815)	(0.0424)	0.0000	1	(0.4239)	01/06/2025
603258.SH	12/12/2024	SDB3260123366	500.00	3.0542	1,499.42	1,527.08	0.0000	4.5800	50.0000	0.0000	(0.1908)	(0.0212)	0.0000	1	(0.2120)	01/06/2025
603258.SH	12/12/2024	SDB3260123366	200.00	3.0542	599.77	610.83	0.0000	4.5800	50.0000	0.0000	(0.0763)	(0.0085)	0.0000	1	(0.0848)	01/06/2025
603258.SH	12/11/2024	SDB3260123366	100.00	3.0358	299.88	303.58	0.0000	4.5800	50.0000	0.0000	(0.0382)	(0.0042)	0.0000	1	(0.0424)	01/06/2025
603258.SH	12/11/2024	SDB3260123366	500.00	3.0358	1,499.42	1,517.90	0.0000	4.5800	50.0000	0.0000	(0.1908)	(0.0211)	0.0000	1	(0.2118)	01/06/2025
603258.SH	12/11/2024	SDB3260123366	1,300.00	3.0358	3,898.48	3,946.55	0.0000	4.5800	50.0000	0.0000	(0.4960)	(0.0548)	0.0000	1	(0.5508)	01/06/2025
603258.SH	12/11/2024	SDB3260123366	500.00	3.0358	1,499.42	1,517.90	0.0000	4.5800	50.0000	0.0000	(0.1908)	(0.0211)	0.0000	1	(0.2118)	01/06/2025
603258.SH	12/11/2024	SDB3260123366	600.00	3.0358	1,799.30	1,821.49	0.0000	4.5800	50.0000	0.0000	(0.2289)	(0.0253)	0.0000	1	(0.2542)	01/06/2025
603258.SH	12/11/2024	SDB3260123366	300.00	3.0358	899.65	910.74	0.0000	4.5800	50.0000	0.0000	(0.1145)	(0.0126)	0.0000	1	(0.1271)	01/06/2025
603258.SH	12/11/2024	SDB3260123366	200.00	3.0358	599.77	607.16	0.0000	4.5800	50.0000	0.0000	(0.0763)	(0.0084)	0.0000	1	(0.0847)	01/06/2025
603258.SH	12/11/2024	SDB3260123366	300.00	3.0358	899.65	910.74	0.0000	4.5800	50.0000	0.0000	(0.1145)	(0.0126)	0.0000	1	(0.1271)	01/06/2025
603258.SH	12/11/2024	SDB3260123366	100.00	3.0358	299.88	303.58	0.0000	4.5800	50.0000	0.0000	(0.0382)	(0.0042)	0.0000	1	(0.0424)	01/06/2025
603258.SH	12/11/2024	SDB3260123366	1,100.00	3.0358	3,298.72	3,339.39	0.0000	4.5800	50.0000	0.0000	(0.4197)	(0.0464)	0.0000	1	(0.4661)	01/06/2025
603258.SH	12/11/2024	SDB3260123366	4,200.00	3.0358	12,595.09	12,750.40	0.0000	4.5800	50.0000	0.0000	(1.6024)	(0.1771)	0.0000	1	(1.7795)	01/06/2025
603258.SH	12/11/2024	SDB3260123366	200.00	3.0358	599.77	607.16	0.0000	4.5800	50.0000	0.0000	(0.0763)	(0.0084)	0.0000	1	(0.0847)	01/06/2025
603258.SH	12/11/2024	SDB3260123366	1,100.00	3.0358	3,298.72	3,339.39	0.0000	4.5800	50.0000	0.0000	(0.4197)	(0.0464)	0.0000	1	(0.4661)	01/06/2025
603258.SH	12/11/2024	SDB3260123366	2,600.00	3.0358	7,796.96	7,893.11	0.0000	4.5800	50.0000	0.0000	(0.9919)	(0.1096)	0.0000	1	(1.1016)	01/06/2025
603258.SH	12/11/2024	SDB3260123366	4,500.00	3.0358	13,494.74	13,661.15	0.0000	4.5800	50.0000	0.0000	(1.7168)	(0.1897)	0.0000	1	(1.9066)	01/06/2025
603258.SH	12/11/2024	SDB3260123366	3,900.00	3.0358	11,695.44	11,839.66	0.0000	4.5800	50.0000	0.0000	(1.4879)	(0.1644)	0.0000	1	(1.6524)	01/06/2025
603258.SH	12/11/2024	SDB3260123366	33,800.00	3.0358	101,360.52	102,610.38	0.0000	4.5800	50.0000	0.0000	(12.8953)	(1.4251)	0.0000	1	(14.3205)	01/06/2025
603258.SH	12/11/2024	SDB3260123366	3,700.00	3.0358	11,095.68	11,232.50	0.0000	4.5800	50.0000	0.0000	(1.4116)	(0.1560)	0.0000	1	(1.5676)	01/06/2025
603258.SH	12/11/2024	SDB3260123366	700.00	3.0358	2,099.18	2,125.07	0.0000	4.5800	50.0000	0.0000	(0.2671)	(0.0295)	0.0000	1	(0.2966)	01/06/2025
603258.SH	12/11/2024	SDB3260123366	2,400.00	3.0358	7,197.20	7,285.94	0.0000	4.5800	50.0000	0.0000	(0.9156)	(0.1012)	0.0000	1	(1.0168)	01/06/2025
603258.SH	12/11/2024	SDB3260123366	6,500.00	3.0358	19,492.41	19,732.76	0.0000	4.5800	50.0000	0.0000	(2.4799)	(0.2741)	0.0000	1	(2.7539)	01/06/2025
603258.SH	12/11/2024	SDB3260123366	3,100.00	3.0358	9,296.38	9,411.01	0.0000	4.5800	50.0000	0.0000	(1.1827)	(0.1307)	0.0000	1	(1.3134)	01/06/2025
603258.SH	12/11/2024	SDB3260123366	9,000.00	3.0358	26,989.49	27,322.29	0.0000	4.5800	50.0000	0.0000	(3.4337)	(0.3795)	0.0000	1	(3.8131)	01/06/2025
603258.SH	12/11/2024	SDB3260123366	800.00	3.0358	2,399.07	2,428.65	0.0000	4.5800	50.0000	0.0000	(0.3052)	(0.0337)	0.0000	1	(0.3389)	01/06/2025
603258.SH	12/11/2024	SDB3260123366	7,300.00	3.0358	21,891.47	22,161.41	0.0000	4.5800	50.0000	0.0000	(2.7851)	(0.3078)	0.0000	1	(3.0929)	01/06/2025
603258.SH	12/11/2024	SDB3260123366	4,400.00	3.0358	13,194.86	13,357.56	0.0000	4.5800	50.0000	0.0000	(1.6787)	(0.1855)	0.0000	1	(1.8642)	01/06/2025
603258.SH	12/11/2024	SDB3260123366	2,300.00	3.0358	6,897.31	6,982.36	0.0000	4.5800	50.0000	0.0000	(0.8775)	(0.0970)	0.0000	1	(0.9745)	01/06/2025
603258.SH	12/11/2024	SDB3260123366	1,000.00	3.0358	2,998.83	3,035.81	0.0000	4.5800	50.0000	0.0000	(0.3815)	(0.0422)	0.0000	1	(0.4237)	01/06/2025
603258.SH	12/11/2024	SDB3260123366	500.00	3.0358	1,499.42	1,517.90	0.0000	4.5800	50.0000	0.0000	(0.1908)	(0.0211)	0.0000	1	(0.2118)	01/06/2025
603258.SH	12/11/2024	SDB3260123366	200.00	3.0358	599.77	607.16	0.0000	4.5800	50.0000	0.0000	(0.0763)	(0.0084)	0.0000	1	(0.0847)	01/06/2025
603258.SH	12/10/2024	SDB3260123366	100.00	2.9317	299.88	293.17	0.0000	4.5800	50.0000	0.0000	(0.0382)	(0.0041)	0.0000	1	(0.0422)	01/06/2025
603258.SH	12/10/2024	SDB3260123366	500.00	2.9317	1,499.42	1,465.86	0.0000	4.5800	50.0000	0.0000	(0.1908)	(0.0204)	0.0000	1	(0.2111)	01/06/2025
603258.SH	12/10/2024	SDB3260123366	1,300.00	2.9317	3,898.48	3,811.23	0.0000	4.5800	50.0000	0.0000	(0.4960)	(0.0529)	0.0000	1	(0.5489)	01/06/2025
603258.SH	12/10/2024	SDB3260123366	500.00	2.9317	1,499.42	1,465.86	0.0000	4.5800	50.0000	0.0000	(0.1908)	(0.0204)	0.0000	1	(0.2111)	01/06/2025
603258.SH	12/10/2024	SDB3260123366	600.00	2.9317	1,799.30	1,759.03	0.0000	4.5800	50.0000	0.0000	(0.2289)	(0.0244)	0.0000	1	(0.2533)	01/06/2025
603258.SH	12/10/2024	SDB3260123366	300.00	2.9317	899.65	879.52	0.0000	4.5800	50.0000	0.0000	(0.1145)	(0.0122)	0.0000	1	(0.1267)	01/06/2025
603258.SH	12/10/2024	SDB3260123366	200.00	2.9317	599.77	586.34	0.0000	4.5800	50.0000	0.0000	(0.0763)	(0.0081)	0.0000	1	(0.0844)	01/06/2025
603258.SH	12/10/2024	SDB3260123366	300.00	2.9317	899.65	879.52	0.0000	4.5800	50.0000	0.0000	(0.1145)	(0.0122)	0.0000	1	(0.1267)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HANGZHOU ELECTRONIC SOUL NETWORK TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603258.SH	12/10/2024	SDB3260123366	100.00	2.9317	299.88	293.17	0.0000	4.5800	50.0000	0.0000	(0.0382)	(0.0041)	0.0000	1	(0.0422)	01/06/2025
603258.SH	12/10/2024	SDB3260123366	1,100.00	2.9317	3,298.72	3,224.89	0.0000	4.5800	50.0000	0.0000	(0.4197)	(0.0448)	0.0000	1	(0.4645)	01/06/2025
603258.SH	12/10/2024	SDB3260123366	4,200.00	2.9317	12,595.09	12,313.21	0.0000	4.5800	50.0000	0.0000	(1.6024)	(0.1710)	0.0000	1	(1.7734)	01/06/2025
603258.SH	12/10/2024	SDB3260123366	200.00	2.9317	599.77	586.34	0.0000	4.5800	50.0000	0.0000	(0.0763)	(0.0081)	0.0000	1	(0.0844)	01/06/2025
603258.SH	12/10/2024	SDB3260123366	1,100.00	2.9317	3,298.72	3,224.89	0.0000	4.5800	50.0000	0.0000	(0.4197)	(0.0448)	0.0000	1	(0.4645)	01/06/2025
603258.SH	12/10/2024	SDB3260123366	2,600.00	2.9317	7,796.96	7,622.46	0.0000	4.5800	50.0000	0.0000	(0.9919)	(0.1059)	0.0000	1	(1.0978)	01/06/2025
603258.SH	12/10/2024	SDB3260123366	4,500.00	2.9317	13,494.74	13,192.73	0.0000	4.5800	50.0000	0.0000	(1.7168)	(0.1832)	0.0000	1	(1.9001)	01/06/2025
603258.SH	12/10/2024	SDB3260123366	3,900.00	2.9317	11,695.44	11,433.70	0.0000	4.5800	50.0000	0.0000	(1.4879)	(0.1588)	0.0000	1	(1.6467)	01/06/2025
603258.SH	12/10/2024	SDB3260123366	33,800.00	2.9317	101,360.52	99,092.03	0.0000	4.5800	50.0000	0.0000	(12.8953)	(1.3763)	0.0000	1	(14.2716)	01/06/2025
603258.SH	12/10/2024	SDB3260123366	3,700.00	2.9317	11,095.68	10,847.35	0.0000	4.5800	50.0000	0.0000	(1.4116)	(0.1507)	0.0000	1	(1.5623)	01/06/2025
603258.SH	12/10/2024	SDB3260123366	700.00	2.9317	2,099.18	2,052.20	0.0000	4.5800	50.0000	0.0000	(0.2671)	(0.0285)	0.0000	1	(0.2956)	01/06/2025
603258.SH	12/10/2024	SDB3260123366	2,400.00	2.9317	7,197.20	7,036.12	0.0000	4.5800	50.0000	0.0000	(0.9156)	(0.0977)	0.0000	1	(1.0134)	01/06/2025
603258.SH	12/10/2024	SDB3260123366	6,500.00	2.9317	19,492.41	19,056.16	0.0000	4.5800	50.0000	0.0000	(2.4799)	(0.2647)	0.0000	1	(2.7445)	01/06/2025
603258.SH	12/10/2024	SDB3260123366	3,100.00	2.9317	9,296.38	9,088.32	0.0000	4.5800	50.0000	0.0000	(1.1827)	(0.1262)	0.0000	1	(1.3089)	01/06/2025
603258.SH	12/10/2024	SDB3260123366	9,000.00	2.9317	26,989.49	26,385.45	0.0000	4.5800	50.0000	0.0000	(3.4337)	(0.3665)	0.0000	1	(3.8001)	01/06/2025
603258.SH	12/10/2024	SDB3260123366	800.00	2.9317	2,399.07	2,345.37	0.0000	4.5800	50.0000	0.0000	(0.3052)	(0.0326)	0.0000	1	(0.3378)	01/06/2025
603258.SH	12/10/2024	SDB3260123366	7,300.00	2.9317	21,891.47	21,401.53	0.0000	4.5800	50.0000	0.0000	(2.7851)	(0.2972)	0.0000	1	(3.0823)	01/06/2025
603258.SH	12/10/2024	SDB3260123366	4,400.00	2.9317	13,194.86	12,899.55	0.0000	4.5800	50.0000	0.0000	(1.6787)	(0.1792)	0.0000	1	(1.8578)	01/06/2025
603258.SH	12/10/2024	SDB3260123366	2,300.00	2.9317	6,897.31	6,742.95	0.0000	4.5800	50.0000	0.0000	(0.8775)	(0.0937)	0.0000	1	(0.9711)	01/06/2025
603258.SH	12/10/2024	SDB3260123366	1,000.00	2.9317	2,998.83	2,931.72	0.0000	4.5800	50.0000	0.0000	(0.3815)	(0.0407)	0.0000	1	(0.4222)	01/06/2025
603258.SH	12/10/2024	SDB3260123366	500.00	2.9317	1,499.42	1,465.86	0.0000	4.5800	50.0000	0.0000	(0.1908)	(0.0204)	0.0000	1	(0.2111)	01/06/2025
603258.SH	12/10/2024	SDB3260123366	200.00	2.9317	599.77	586.34	0.0000	4.5800	50.0000	0.0000	(0.0763)	(0.0081)	0.0000	1	(0.0844)	01/06/2025
603258.SH	12/09/2024	SDB3260123366	100.00	2.8744	299.88	287.44	0.0000	4.5800	50.0000	0.0000	(0.0382)	(0.0040)	0.0000	1	(0.0421)	01/06/2025
603258.SH	12/09/2024	SDB3260123366	500.00	2.8744	1,499.42	1,437.20	0.0000	4.5800	50.0000	0.0000	(0.1908)	(0.0200)	0.0000	1	(0.2107)	01/06/2025
603258.SH	12/09/2024	SDB3260123366	1,300.00	2.8744	3,898.48	3,736.72	0.0000	4.5800	50.0000	0.0000	(0.4960)	(0.0519)	0.0000	1	(0.5479)	01/06/2025
603258.SH	12/09/2024	SDB3260123366	500.00	2.8744	1,499.42	1,437.20	0.0000	4.5800	50.0000	0.0000	(0.1908)	(0.0200)	0.0000	1	(0.2107)	01/06/2025
603258.SH	12/09/2024	SDB3260123366	600.00	2.8744	1,799.30	1,724.64	0.0000	4.5800	50.0000	0.0000	(0.2289)	(0.0240)	0.0000	1	(0.2529)	01/06/2025
603258.SH	12/09/2024	SDB3260123366	300.00	2.8744	899.65	862.32	0.0000	4.5800	50.0000	0.0000	(0.1145)	(0.0120)	0.0000	1	(0.1264)	01/06/2025
603258.SH	12/09/2024	SDB3260123366	200.00	2.8744	599.77	574.88	0.0000	4.5800	50.0000	0.0000	(0.0763)	(0.0080)	0.0000	1	(0.0843)	01/06/2025
603258.SH	12/09/2024	SDB3260123366	300.00	2.8744	899.65	862.32	0.0000	4.5800	50.0000	0.0000	(0.1145)	(0.0120)	0.0000	1	(0.1264)	01/06/2025
603258.SH	12/09/2024	SDB3260123366	100.00	2.8744	299.88	287.44	0.0000	4.5800	50.0000	0.0000	(0.0382)	(0.0040)	0.0000	1	(0.0421)	01/06/2025
603258.SH	12/09/2024	SDB3260123366	1,100.00	2.8744	3,298.72	3,161.84	0.0000	4.5800	50.0000	0.0000	(0.4197)	(0.0439)	0.0000	1	(0.4636)	01/06/2025
603258.SH	12/09/2024	SDB3260123366	4,200.00	2.8744	12,595.09	12,072.48	0.0000	4.5800	50.0000	0.0000	(1.6024)	(0.1677)	0.0000	1	(1.7700)	01/06/2025
603258.SH	12/09/2024	SDB3260123366	200.00	2.8744	599.77	574.88	0.0000	4.5800	50.0000	0.0000	(0.0763)	(0.0080)	0.0000	1	(0.0843)	01/06/2025
603258.SH	12/09/2024	SDB3260123366	1,100.00	2.8744	3,298.72	3,161.84	0.0000	4.5800	50.0000	0.0000	(0.4197)	(0.0439)	0.0000	1	(0.4636)	01/06/2025
603258.SH	12/09/2024	SDB3260123366	2,600.00	2.8744	7,796.96	7,473.44	0.0000	4.5800	50.0000	0.0000	(0.9919)	(0.1038)	0.0000	1	(1.0957)	01/06/2025
603258.SH	12/09/2024	SDB3260123366	4,500.00	2.8744	13,494.74	12,934.80	0.0000	4.5800	50.0000	0.0000	(1.7168)	(0.1796)	0.0000	1	(1.8965)	01/06/2025
603258.SH	12/09/2024	SDB3260123366	3,900.00	2.8744	11,695.44	11,210.16	0.0000	4.5800	50.0000	0.0000	(1.4879)	(0.1557)	0.0000	1	(1.6436)	01/06/2025
603258.SH	12/09/2024	SDB3260123366	33,800.00	2.8744	101,360.52	97,154.69	0.0000	4.5800	50.0000	0.0000	(12.8953)	(1.3494)	0.0000	1	(14.2447)	01/06/2025
603258.SH	12/09/2024	SDB3260123366	3,700.00	2.8744	11,095.68	10,635.28	0.0000	4.5800	50.0000	0.0000	(1.4116)	(0.1477)	0.0000	1	(1.5593)	01/06/2025
603258.SH	12/09/2024	SDB3260123366	700.00	2.8744	2,099.18	2,012.08	0.0000	4.5800	50.0000	0.0000	(0.2671)	(0.0279)	0.0000	1	(0.2950)	01/06/2025
603258.SH	12/09/2024	SDB3260123366	2,400.00	2.8744	7,197.20	6,898.56	0.0000	4.5800	50.0000	0.0000	(0.9156)	(0.0958)	0.0000	1	(1.0115)	01/06/2025
603258.SH	12/09/2024	SDB3260123366	6,500.00	2.8744	19,492.41	18,683.59	0.0000	4.5800	50.0000	0.0000	(2.4799)	(0.2595)	0.0000	1	(2.7394)	01/06/2025
603258.SH	12/09/2024	SDB3260123366	3,100.00	2.8744	9,296.38	8,910.64	0.0000	4.5800	50.0000	0.0000	(1.1827)	(0.1238)	0.0000	1	(1.3065)	01/06/2025
603258.SH	12/09/2024	SDB3260123366	9,000.00	2.8744	26,989.49	25,869.59	0.0000	4.5800	50.0000	0.0000	(3.4337)	(0.3593)	0.0000	1	(3.7930)	01/06/2025
603258.SH	12/09/2024	SDB3260123366	800.00	2.8744	2,399.07	2,299.52	0.0000	4.5800	50.0000	0.0000	(0.3052)	(0.0319)	0.0000	1	(0.3372)	01/06/2025
603258.SH	12/09/2024	SDB3260123366	7,300.00	2.8744	21,891.47	20,983.11	0.0000	4.5800	50.0000	0.0000	(2.7851)	(0.2914)	0.0000	1	(3.0765)	01/06/2025
603258.SH	12/09/2024	SDB3260123366	4,400.00	2.8744	13,194.86	12,647.36	0.0000	4.5800	50.0000	0.0000	(1.6787)	(0.1757)	0.0000	1	(1.8543)	01/06/2025
603258.SH	12/09/2024	SDB3260123366	2,300.00	2.8744	6,897.31	6,611.12	0.0000	4.5800	50.0000	0.0000	(0.8775)	(0.0918)	0.0000	1	(0.9693)	01/06/2025
603258.SH	12/09/2024	SDB3260123366	1,000.00	2.8744	2,998.83	2,874.40	0.0000	4.5800	50.0000	0.0000	(0.3815)	(0.0399)	0.0000	1	(0.4214)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HANGZHOU ELECTRONIC SOUL NETWORK TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603258.SH	12/09/2024	SDB3260123366	500.00	2.8744	1,499.42	1,437.20	0.0000	4.5800	50.0000	0.0000	(0.1908)	(0.0200)	0.0000	1	(0.2107)	01/06/2025
603258.SH	12/09/2024	SDB3260123366	200.00	2.8744	599.77	574.88	0.0000	4.5800	50.0000	0.0000	(0.0763)	(0.0080)	0.0000	1	(0.0843)	01/06/2025
603258.SH	12/06/2024	SDB3260123366	100.00	2.9564	299.88	295.64	0.0000	4.5800	50.0000	0.0000	(0.1145)	(0.0123)	0.0000	3	(0.1268)	01/06/2025
603258.SH	12/06/2024	SDB3260123366	500.00	2.9564	1,499.42	1,478.18	0.0000	4.5800	50.0000	0.0000	(0.5723)	(0.0616)	0.0000	3	(0.6339)	01/06/2025
603258.SH	12/06/2024	SDB3260123366	1,300.00	2.9564	3,898.48	3,843.28	0.0000	4.5800	50.0000	0.0000	(1.4879)	(0.1601)	0.0000	3	(1.6481)	01/06/2025
603258.SH	12/06/2024	SDB3260123366	500.00	2.9564	1,499.42	1,478.18	0.0000	4.5800	50.0000	0.0000	(0.5723)	(0.0616)	0.0000	3	(0.6339)	01/06/2025
603258.SH	12/06/2024	SDB3260123366	600.00	2.9564	1,799.30	1,773.82	0.0000	4.5800	50.0000	0.0000	(0.6867)	(0.0739)	0.0000	3	(0.7606)	01/06/2025
603258.SH	12/06/2024	SDB3260123366	300.00	2.9564	899.65	886.91	0.0000	4.5800	50.0000	0.0000	(0.3434)	(0.0370)	0.0000	3	(0.3803)	01/06/2025
603258.SH	12/06/2024	SDB3260123366	200.00	2.9564	599.77	591.27	0.0000	4.5800	50.0000	0.0000	(0.2289)	(0.0246)	0.0000	3	(0.2535)	01/06/2025
603258.SH	12/06/2024	SDB3260123366	300.00	2.9564	899.65	886.91	0.0000	4.5800	50.0000	0.0000	(0.3434)	(0.0370)	0.0000	3	(0.3803)	01/06/2025
603258.SH	12/06/2024	SDB3260123366	100.00	2.9564	299.88	295.64	0.0000	4.5800	50.0000	0.0000	(0.1145)	(0.0123)	0.0000	3	(0.1268)	01/06/2025
603258.SH	12/06/2024	SDB3260123366	1,100.00	2.9564	3,298.72	3,252.00	0.0000	4.5800	50.0000	0.0000	(1.2590)	(0.1355)	0.0000	3	(1.3945)	01/06/2025
603258.SH	12/06/2024	SDB3260123366	4,200.00	2.9564	12,595.09	12,416.74	0.0000	4.5800	50.0000	0.0000	(4.8071)	(0.5174)	0.0000	3	(5.3245)	01/06/2025
603258.SH	12/06/2024	SDB3260123366	200.00	2.9564	599.77	591.27	0.0000	4.5800	50.0000	0.0000	(0.2289)	(0.0246)	0.0000	3	(0.2535)	01/06/2025
603258.SH	12/06/2024	SDB3260123366	1,100.00	2.9564	3,298.72	3,252.00	0.0000	4.5800	50.0000	0.0000	(1.2590)	(0.1355)	0.0000	3	(1.3945)	01/06/2025
603258.SH	12/06/2024	SDB3260123366	2,600.00	2.9564	7,796.96	7,686.55	0.0000	4.5800	50.0000	0.0000	(2.9758)	(0.3203)	0.0000	3	(3.2961)	01/06/2025
603258.SH	12/06/2024	SDB3260123366	4,500.00	2.9564	13,494.74	13,303.65	0.0000	4.5800	50.0000	0.0000	(5.1505)	(0.5543)	0.0000	3	(5.7048)	01/06/2025
603258.SH	12/06/2024	SDB3260123366	3,900.00	2.9564	11,695.44	11,529.83	0.0000	4.5800	50.0000	0.0000	(4.4638)	(0.4804)	0.0000	3	(4.9442)	01/06/2025
603258.SH	12/06/2024	SDB3260123366	33,800.00	2.9564	101,360.52	99,925.20	0.0000	4.5800	50.0000	0.0000	(38.6859)	(4.1636)	0.0000	3	(42.8495)	01/06/2025
603258.SH	12/06/2024	SDB3260123366	3,700.00	2.9564	11,095.68	10,938.56	0.0000	4.5800	50.0000	0.0000	(4.2349)	(0.4558)	0.0000	3	(4.6906)	01/06/2025
603258.SH	12/06/2024	SDB3260123366	700.00	2.9564	2,069.18	2,069.46	0.0000	4.5800	50.0000	0.0000	(0.8012)	(0.0862)	0.0000	3	(0.8874)	01/06/2025
603258.SH	12/06/2024	SDB3260123366	2,400.00	2.9564	7,197.20	7,095.28	0.0000	4.5800	50.0000	0.0000	(2.7469)	(0.2956)	0.0000	3	(3.0426)	01/06/2025
603258.SH	12/06/2024	SDB3260123366	6,500.00	2.9564	19,492.41	19,216.39	0.0000	4.5800	50.0000	0.0000	(7.4396)	(0.8007)	0.0000	3	(8.2403)	01/06/2025
603258.SH	12/06/2024	SDB3260123366	3,100.00	2.9564	9,296.38	9,164.74	0.0000	4.5800	50.0000	0.0000	(3.5481)	(0.3819)	0.0000	3	(3.9300)	01/06/2025
603258.SH	12/06/2024	SDB3260123366	9,000.00	2.9564	26,989.49	26,607.30	0.0000	4.5800	50.0000	0.0000	(10.3010)	(1.1086)	0.0000	3	(11.4096)	01/06/2025
603258.SH	12/06/2024	SDB3260123366	800.00	2.9564	2,399.07	2,365.09	0.0000	4.5800	50.0000	0.0000	(0.9156)	(0.0985)	0.0000	3	(1.0142)	01/06/2025
603258.SH	12/06/2024	SDB3260123366	7,300.00	2.9564	21,891.47	21,581.48	0.0000	4.5800	50.0000	0.0000	(8.3552)	(0.8992)	0.0000	3	(9.2545)	01/06/2025
603258.SH	12/06/2024	SDB3260123366	4,400.00	2.9564	13,194.86	13,008.01	0.0000	4.5800	50.0000	0.0000	(5.0360)	(0.5420)	0.0000	3	(5.5780)	01/06/2025
603258.SH	12/06/2024	SDB3260123366	2,300.00	2.9564	6,897.31	6,799.64	0.0000	4.5800	50.0000	0.0000	(2.6325)	(0.2833)	0.0000	3	(2.9158)	01/06/2025
603258.SH	12/06/2024	SDB3260123366	1,000.00	2.9564	2,998.83	2,956.37	0.0000	4.5800	50.0000	0.0000	(1.1446)	(0.1232)	0.0000	3	(1.2677)	01/06/2025
603258.SH	12/06/2024	SDB3260123366	500.00	2.9564	1,499.42	1,478.18	0.0000	4.5800	50.0000	0.0000	(0.5723)	(0.0616)	0.0000	3	(0.6339)	01/06/2025
603258.SH	12/06/2024	SDB3260123366	200.00	2.9564	599.77	591.27	0.0000	4.5800	50.0000	0.0000	(0.2289)	(0.0246)	0.0000	3	(0.2535)	01/06/2025
603258.SH	12/05/2024	SDB3260123366	100.00	2.9891	299.88	298.91	0.0000	4.5800	50.0000	0.0000	(0.0382)	(0.0042)	0.0000	1	(0.0423)	01/06/2025
603258.SH	12/05/2024	SDB3260123366	500.00	2.9891	1,499.42	1,494.53	0.0000	4.5800	50.0000	0.0000	(0.1908)	(0.0208)	0.0000	1	(0.2115)	01/06/2025
603258.SH	12/05/2024	SDB3260123366	1,300.00	2.9891	3,898.48	3,885.79	0.0000	4.5800	50.0000	0.0000	(0.4960)	(0.0540)	0.0000	1	(0.5499)	01/06/2025
603258.SH	12/05/2024	SDB3260123366	500.00	2.9891	1,499.42	1,494.53	0.0000	4.5800	50.0000	0.0000	(0.1908)	(0.0208)	0.0000	1	(0.2115)	01/06/2025
603258.SH	12/05/2024	SDB3260123366	600.00	2.9891	1,799.30	1,793.44	0.0000	4.5800	50.0000	0.0000	(0.2289)	(0.0249)	0.0000	1	(0.2538)	01/06/2025
603258.SH	12/05/2024	SDB3260123366	300.00	2.9891	899.65	896.72	0.0000	4.5800	50.0000	0.0000	(0.1145)	(0.0125)	0.0000	1	(0.1269)	01/06/2025
603258.SH	12/05/2024	SDB3260123366	200.00	2.9891	599.77	597.81	0.0000	4.5800	50.0000	0.0000	(0.0763)	(0.0083)	0.0000	1	(0.0846)	01/06/2025
603258.SH	12/05/2024	SDB3260123366	300.00	2.9891	899.65	896.72	0.0000	4.5800	50.0000	0.0000	(0.1145)	(0.0125)	0.0000	1	(0.1269)	01/06/2025
603258.SH	12/05/2024	SDB3260123366	100.00	2.9891	299.88	298.91	0.0000	4.5800	50.0000	0.0000	(0.0382)	(0.0042)	0.0000	1	(0.0423)	01/06/2025
603258.SH	12/05/2024	SDB3260123366	1,100.00	2.9891	3,298.72	3,287.98	0.0000	4.5800	50.0000	0.0000	(0.4197)	(0.0457)	0.0000	1	(0.4653)	01/06/2025
603258.SH	12/05/2024	SDB3260123366	4,200.00	2.9891	12,595.09	12,554.09	0.0000	4.5800	50.0000	0.0000	(1.6024)	(0.1744)	0.0000	1	(1.7767)	01/06/2025
603258.SH	12/05/2024	SDB3260123366	200.00	2.9891	599.77	597.81	0.0000	4.5800	50.0000	0.0000	(0.0763)	(0.0083)	0.0000	1	(0.0846)	01/06/2025
603258.SH	12/05/2024	SDB3260123366	1,100.00	2.9891	3,298.72	3,287.98	0.0000	4.5800	50.0000	0.0000	(0.4197)	(0.0457)	0.0000	1	(0.4653)	01/06/2025
603258.SH	12/05/2024	SDB3260123366	2,600.00	2.9891	7,796.96	7,771.58	0.0000	4.5800	50.0000	0.0000	(0.9919)	(0.1079)	0.0000	1	(1.0999)	01/06/2025
603258.SH	12/05/2024	SDB3260123366	4,500.00	2.9891	13,494.74	13,450.81	0.0000	4.5800	50.0000	0.0000	(1.7168)	(0.1868)	0.0000	1	(1.9036)	01/06/2025
603258.SH	12/05/2024	SDB3260123366	3,900.00	2.9891	11,695.44	11,657.37	0.0000	4.5800	50.0000	0.0000	(1.4879)	(0.1619)	0.0000	1	(1.6498)	01/06/2025
603258.SH	12/05/2024	SDB3260123366	33,800.00	2.9891	101,360.52	101,030.53	0.0000	4.5800	50.0000	0.0000	(12.8953)	(1.4032)	0.0000	1	(14.2985)	01/06/2025
603258.SH	12/05/2024	SDB3260123366	3,700.00	2.9891	11,095.68	11,059.56	0.0000	4.5800	50.0000	0.0000	(1.4116)	(0.1536)	0.0000	1	(1.5652)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HANGZHOU ELECTRONIC SOUL NETWORK TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603258.SH	12/05/2024	SDB3260123366	700.00	2.9891	2,099.18	2,092.35	0.0000	4.5800	50.0000	0.0000	(0.2671)	(0.0291)	0.0000	1	(0.2961)	01/06/2025
603258.SH	12/05/2024	SDB3260123366	2,400.00	2.9891	7,197.20	7,173.77	0.0000	4.5800	50.0000	0.0000	(0.9156)	(0.0996)	0.0000	1	(1.0153)	01/06/2025
603258.SH	12/05/2024	SDB3260123366	6,500.00	2.9891	19,492.41	19,428.95	0.0000	4.5800	50.0000	0.0000	(2.4799)	(0.2698)	0.0000	1	(2.7497)	01/06/2025
603258.SH	12/05/2024	SDB3260123366	3,100.00	2.9891	9,296.38	9,266.11	0.0000	4.5800	50.0000	0.0000	(1.1827)	(0.1287)	0.0000	1	(1.3114)	01/06/2025
603258.SH	12/05/2024	SDB3260123366	9,000.00	2.9891	26,989.49	26,901.62	0.0000	4.5800	50.0000	0.0000	(3.4337)	(0.3736)	0.0000	1	(3.8073)	01/06/2025
603258.SH	12/05/2024	SDB3260123366	800.00	2.9891	2,399.07	2,391.26	0.0000	4.5800	50.0000	0.0000	(0.3052)	(0.0332)	0.0000	1	(0.3384)	01/06/2025
603258.SH	12/05/2024	SDB3260123366	7,300.00	2.9891	21,891.47	21,820.20	0.0000	4.5800	50.0000	0.0000	(2.7851)	(0.3031)	0.0000	1	(3.0881)	01/06/2025
603258.SH	12/05/2024	SDB3260123366	4,400.00	2.9891	13,194.86	13,151.90	0.0000	4.5800	50.0000	0.0000	(1.6787)	(0.1827)	0.0000	1	(1.8613)	01/06/2025
603258.SH	12/05/2024	SDB3260123366	2,300.00	2.9891	6,897.31	6,874.86	0.0000	4.5800	50.0000	0.0000	(0.8775)	(0.0955)	0.0000	1	(0.9730)	01/06/2025
603258.SH	12/05/2024	SDB3260123366	1,000.00	2.9891	2,998.83	2,989.07	0.0000	4.5800	50.0000	0.0000	(0.3815)	(0.0415)	0.0000	1	(0.4230)	01/06/2025
603258.SH	12/05/2024	SDB3260123366	500.00	2.9891	1,499.42	1,494.53	0.0000	4.5800	50.0000	0.0000	(0.1908)	(0.0208)	0.0000	1	(0.2115)	01/06/2025
603258.SH	12/05/2024	SDB3260123366	200.00	2.9891	599.77	597.81	0.0000	4.5800	50.0000	0.0000	(0.0763)	(0.0083)	0.0000	1	(0.0846)	01/06/2025
603258.SH	12/04/2024	SDB3260123366	100.00	2.9988	299.88	299.88	0.0000	4.5800	50.0000	0.0000	(0.0382)	(0.0042)	0.0000	1	(0.0423)	01/06/2025
603258.SH	12/04/2024	SDB3260123366	500.00	2.9988	1,499.42	1,499.42	0.0000	4.5800	50.0000	0.0000	(0.1908)	(0.0208)	0.0000	1	(0.2116)	01/06/2025
603258.SH	12/04/2024	SDB3260123366	1,300.00	2.9988	3,898.48	3,898.48	0.0000	4.5800	50.0000	0.0000	(0.4960)	(0.0541)	0.0000	1	(0.5501)	01/06/2025
603258.SH	12/04/2024	SDB3260123366	500.00	2.9988	1,499.42	1,499.42	0.0000	4.5800	50.0000	0.0000	(0.1908)	(0.0208)	0.0000	1	(0.2116)	01/06/2025
603258.SH	12/04/2024	SDB3260123366	600.00	2.9988	1,799.30	1,799.30	0.0000	4.5800	50.0000	0.0000	(0.2289)	(0.0250)	0.0000	1	(0.2539)	01/06/2025
603258.SH	12/04/2024	SDB3260123366	300.00	2.9988	899.65	899.65	0.0000	4.5800	50.0000	0.0000	(0.1145)	(0.0125)	0.0000	1	(0.1270)	01/06/2025
603258.SH	12/04/2024	SDB3260123366	200.00	2.9988	599.77	599.77	0.0000	4.5800	50.0000	0.0000	(0.0763)	(0.0083)	0.0000	1	(0.0846)	01/06/2025
603258.SH	12/04/2024	SDB3260123366	300.00	2.9988	899.65	899.65	0.0000	4.5800	50.0000	0.0000	(0.1145)	(0.0125)	0.0000	1	(0.1270)	01/06/2025
603258.SH	12/04/2024	SDB3260123366	100.00	2.9988	299.88	299.88	0.0000	4.5800	50.0000	0.0000	(0.0382)	(0.0042)	0.0000	1	(0.0423)	01/06/2025
603258.SH	12/04/2024	SDB3260123366	1,100.00	2.9988	3,298.72	3,298.72	0.0000	4.5800	50.0000	0.0000	(0.4197)	(0.0458)	0.0000	1	(0.4655)	01/06/2025
603258.SH	12/04/2024	SDB3260123366	4,200.00	2.9988	12,595.09	12,595.09	0.0000	4.5800	50.0000	0.0000	(1.6024)	(0.1749)	0.0000	1	(1.7773)	01/06/2025
603258.SH	12/04/2024	SDB3260123366	200.00	2.9988	599.77	599.77	0.0000	4.5800	50.0000	0.0000	(0.0763)	(0.0083)	0.0000	1	(0.0846)	01/06/2025
603258.SH	12/04/2024	SDB3260123366	1,100.00	2.9988	3,298.72	3,298.72	0.0000	4.5800	50.0000	0.0000	(0.4197)	(0.0458)	0.0000	1	(0.4655)	01/06/2025
603258.SH	12/04/2024	SDB3260123366	2,600.00	2.9988	7,796.96	7,796.96	0.0000	4.5800	50.0000	0.0000	(0.9919)	(0.1083)	0.0000	1	(1.1002)	01/06/2025
603258.SH	12/04/2024	SDB3260123366	4,500.00	2.9988	13,494.74	13,494.74	0.0000	4.5800	50.0000	0.0000	(1.7168)	(0.1874)	0.0000	1	(1.9043)	01/06/2025
603258.SH	12/04/2024	SDB3260123366	3,900.00	2.9988	11,695.44	11,695.44	0.0000	4.5800	50.0000	0.0000	(1.4879)	(0.1624)	0.0000	1	(1.6504)	01/06/2025
603258.SH	12/04/2024	SDB3260123366	33,800.00	2.9988	101,360.52	101,360.52	0.0000	4.5800	50.0000	0.0000	(12.8953)	(1.4078)	0.0000	1	(14.3031)	01/06/2025
603258.SH	12/04/2024	SDB3260123366	3,700.00	2.9988	11,095.68	11,095.68	0.0000	4.5800	50.0000	0.0000	(1.4116)	(0.1541)	0.0000	1	(1.5657)	01/06/2025
603258.SH	12/04/2024	SDB3260123366	700.00	2.9988	2,099.18	2,099.18	0.0000	4.5800	50.0000	0.0000	(0.2671)	(0.0292)	0.0000	1	(0.2962)	01/06/2025
603258.SH	12/04/2024	SDB3260123366	2,400.00	2.9988	7,197.20	7,197.20	0.0000	4.5800	50.0000	0.0000	(0.9156)	(0.1000)	0.0000	1	(1.0156)	01/06/2025
603258.SH	12/04/2024	SDB3260123366	6,500.00	2.9988	19,492.41	19,492.41	0.0000	4.5800	50.0000	0.0000	(2.4799)	(0.2707)	0.0000	1	(2.7506)	01/06/2025
603258.SH	12/04/2024	SDB3260123366	3,100.00	2.9988	9,296.38	9,296.38	0.0000	4.5800	50.0000	0.0000	(1.1827)	(0.1291)	0.0000	1	(1.3118)	01/06/2025
603258.SH	12/04/2024	SDB3260123366	9,000.00	2.9988	26,989.49	26,989.49	0.0000	4.5800	50.0000	0.0000	(3.4337)	(0.3749)	0.0000	1	(3.8085)	01/06/2025
603258.SH	12/04/2024	SDB3260123366	800.00	2.9988	2,399.07	2,399.07	0.0000	4.5800	50.0000	0.0000	(0.3052)	(0.0333)	0.0000	1	(0.3385)	01/06/2025
603258.SH	12/04/2024	SDB3260123366	7,300.00	2.9988	21,891.47	21,891.47	0.0000	4.5800	50.0000	0.0000	(2.7851)	(0.3040)	0.0000	1	(3.0891)	01/06/2025
603258.SH	12/04/2024	SDB3260123366	4,400.00	2.9988	13,194.86	13,194.86	0.0000	4.5800	50.0000	0.0000	(1.6787)	(0.1833)	0.0000	1	(1.8619)	01/06/2025
603258.SH	12/04/2024	SDB3260123366	2,300.00	2.9988	6,897.31	6,897.31	0.0000	4.5800	50.0000	0.0000	(0.8775)	(0.0958)	0.0000	1	(0.9733)	01/06/2025
603258.SH	12/04/2024	SDB3260123366	1,000.00	2.9988	2,998.83	2,998.83	0.0000	4.5800	50.0000	0.0000	(0.3815)	(0.0417)	0.0000	1	(0.4232)	01/06/2025
603258.SH	12/04/2024	SDB3260123366	500.00	2.9988	1,499.42	1,499.42	0.0000	4.5800	50.0000	0.0000	(0.1908)	(0.0208)	0.0000	1	(0.2116)	01/06/2025
603258.SH	12/04/2024	SDB3260123366	200.00	2.9988	599.77	599.77	0.0000	4.5800	50.0000	0.0000	(0.0763)	(0.0083)	0.0000	1	(0.0846)	01/06/2025
TOTAL HANGZHOU ELECTRONIC SOUL NETWORK TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND												(1,199.9711)	(136.1427)	0.0000	(1,336.1138)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HANGZHOU GREENDA ELECTRONIC MATERIALS CO., LTD. CMN CLASS A SERIES NORTHBOUND																
603931.SH	01/03/2025	SDB3261862941	500.00	3.3135	1,801.37	1,656.75	0.0000	4.3300	50.0000	0.0000	(0.6500)	(0.0690)	0.0000	3	(0.7190)	01/06/2025
603931.SH	01/03/2025	SDB3261862941	100.00	3.3135	360.27	331.35	0.0000	4.3300	50.0000	0.0000	(0.1300)	(0.0138)	0.0000	3	(0.1438)	01/06/2025
603931.SH	01/03/2025	SDB3261862941	200.00	3.3135	720.55	662.70	0.0000	4.3300	50.0000	0.0000	(0.2600)	(0.0276)	0.0000	3	(0.2876)	01/06/2025
603931.SH	01/03/2025	SDB3261862941	100.00	3.3135	360.27	331.35	0.0000	4.3300	50.0000	0.0000	(0.1300)	(0.0138)	0.0000	3	(0.1438)	01/06/2025
603931.SH	01/03/2025	SDB3261862941	600.00	3.3135	2,161.65	1,988.10	0.0000	4.3300	50.0000	0.0000	(0.7800)	(0.0828)	0.0000	3	(0.8628)	01/06/2025
603931.SH	01/03/2025	SDB3261862941	600.00	3.3135	2,161.65	1,988.10	0.0000	4.3300	50.0000	0.0000	(0.7800)	(0.0828)	0.0000	3	(0.8628)	01/06/2025
603931.SH	01/03/2025	SDB3261862941	3,600.00	3.3135	12,969.88	11,928.59	0.0000	4.3300	50.0000	0.0000	(4.6800)	(0.4970)	0.0000	3	(5.1770)	01/06/2025
603931.SH	01/03/2025	SDB3261862941	200.00	3.3135	720.55	662.70	0.0000	4.3300	50.0000	0.0000	(0.2600)	(0.0276)	0.0000	3	(0.2876)	01/06/2025
603931.SH	01/02/2025	SDB3261862941	500.00	3.3792	1,801.37	1,689.61	0.0000	4.3300	50.0000	0.0000	(0.2167)	(0.0235)	0.0000	1	(0.2401)	01/06/2025
603931.SH	01/02/2025	SDB3261862941	100.00	3.3792	360.27	337.92	0.0000	4.3300	50.0000	0.0000	(0.0433)	(0.0047)	0.0000	1	(0.0480)	01/06/2025
603931.SH	01/02/2025	SDB3261862941	200.00	3.3792	720.55	675.85	0.0000	4.3300	50.0000	0.0000	(0.0867)	(0.0094)	0.0000	1	(0.0961)	01/06/2025
603931.SH	01/02/2025	SDB3261862941	100.00	3.3792	360.27	337.92	0.0000	4.3300	50.0000	0.0000	(0.0433)	(0.0047)	0.0000	1	(0.0480)	01/06/2025
603931.SH	01/02/2025	SDB3261862941	600.00	3.3792	2,161.65	2,027.54	0.0000	4.3300	50.0000	0.0000	(0.2600)	(0.0282)	0.0000	1	(0.2882)	01/06/2025
603931.SH	01/02/2025	SDB3261862941	600.00	3.3792	2,161.65	2,027.54	0.0000	4.3300	50.0000	0.0000	(0.2600)	(0.0282)	0.0000	1	(0.2882)	01/06/2025
603931.SH	01/02/2025	SDB3261862941	3,600.00	3.3792	12,969.88	12,165.21	0.0000	4.3300	50.0000	0.0000	(1.5600)	(0.1690)	0.0000	1	(1.7289)	01/06/2025
603931.SH	01/02/2025	SDB3261862941	200.00	3.3792	720.55	675.85	0.0000	4.3300	50.0000	0.0000	(0.0867)	(0.0094)	0.0000	1	(0.0961)	01/06/2025
603931.SH	12/31/2024	SDB3261862941	500.00	3.3557	1,801.37	1,677.84	0.0000	4.3300	50.0000	0.0000	(0.4333)	(0.0466)	0.0000	2	(0.4799)	01/06/2025
603931.SH	12/31/2024	SDB3261862941	100.00	3.3557	360.27	335.57	0.0000	4.3300	50.0000	0.0000	(0.0867)	(0.0093)	0.0000	2	(0.0960)	01/06/2025
603931.SH	12/31/2024	SDB3261862941	200.00	3.3557	720.55	671.13	0.0000	4.3300	50.0000	0.0000	(0.1733)	(0.0186)	0.0000	2	(0.1920)	01/06/2025
603931.SH	12/31/2024	SDB3261862941	100.00	3.3557	360.27	335.57	0.0000	4.3300	50.0000	0.0000	(0.0867)	(0.0093)	0.0000	2	(0.0960)	01/06/2025
603931.SH	12/31/2024	SDB3261862941	600.00	3.3557	2,161.65	2,013.40	0.0000	4.3300	50.0000	0.0000	(0.5200)	(0.0559)	0.0000	2	(0.5759)	01/06/2025
603931.SH	12/31/2024	SDB3261862941	600.00	3.3557	2,161.65	2,013.40	0.0000	4.3300	50.0000	0.0000	(0.5200)	(0.0559)	0.0000	2	(0.5759)	01/06/2025
603931.SH	12/31/2024	SDB3261862941	3,600.00	3.3557	12,969.88	12,080.42	0.0000	4.3300	50.0000	0.0000	(3.1200)	(0.3356)	0.0000	2	(3.4555)	01/06/2025
603931.SH	12/31/2024	SDB3261862941	200.00	3.3557	720.55	671.13	0.0000	4.3300	50.0000	0.0000	(0.1733)	(0.0186)	0.0000	2	(0.1920)	01/06/2025
603931.SH	12/30/2024	SDB3261862941	500.00	3.2853	1,801.37	1,642.63	0.0000	4.3300	50.0000	0.0000	(0.2167)	(0.0228)	0.0000	1	(0.2395)	01/06/2025
603931.SH	12/30/2024	SDB3261862941	100.00	3.2853	360.27	328.53	0.0000	4.3300	50.0000	0.0000	(0.0433)	(0.0046)	0.0000	1	(0.0479)	01/06/2025
603931.SH	12/30/2024	SDB3261862941	200.00	3.2853	720.55	657.05	0.0000	4.3300	50.0000	0.0000	(0.0867)	(0.0091)	0.0000	1	(0.0958)	01/06/2025
603931.SH	12/30/2024	SDB3261862941	100.00	3.2853	360.27	328.53	0.0000	4.3300	50.0000	0.0000	(0.0433)	(0.0046)	0.0000	1	(0.0479)	01/06/2025
603931.SH	12/30/2024	SDB3261862941	600.00	3.2853	2,161.65	1,971.16	0.0000	4.3300	50.0000	0.0000	(0.2600)	(0.0274)	0.0000	1	(0.2874)	01/06/2025
603931.SH	12/30/2024	SDB3261862941	600.00	3.2853	2,161.65	1,971.16	0.0000	4.3300	50.0000	0.0000	(0.2600)	(0.0274)	0.0000	1	(0.2874)	01/06/2025
603931.SH	12/30/2024	SDB3261862941	3,600.00	3.2853	12,969.88	11,826.95	0.0000	4.3300	50.0000	0.0000	(1.5600)	(0.1643)	0.0000	1	(1.7243)	01/06/2025
603931.SH	12/30/2024	SDB3261862941	200.00	3.2853	720.55	657.05	0.0000	4.3300	50.0000	0.0000	(0.0867)	(0.0091)	0.0000	1	(0.0958)	01/06/2025
603931.SH	12/27/2024	SDB3261862941	500.00	3.4428	1,801.37	1,721.40	0.0000	4.3300	50.0000	0.0000	(0.6500)	(0.0717)	0.0000	3	(0.7217)	01/06/2025
603931.SH	12/27/2024	SDB3261862941	100.00	3.4428	360.27	344.28	0.0000	4.3300	50.0000	0.0000	(0.1300)	(0.0143)	0.0000	3	(0.1443)	01/06/2025
603931.SH	12/27/2024	SDB3261862941	200.00	3.4428	720.55	688.56	0.0000	4.3300	50.0000	0.0000	(0.2600)	(0.0287)	0.0000	3	(0.2887)	01/06/2025
603931.SH	12/27/2024	SDB3261862941	1,700.00	3.4428	6,124.67	5,852.76	0.0000	4.3300	50.0000	0.0000	(2.2100)	(0.2439)	0.0000	3	(2.4538)	01/06/2025
603931.SH	12/27/2024	SDB3261862941	100.00	3.4428	360.27	344.28	0.0000	4.3300	50.0000	0.0000	(0.1300)	(0.0143)	0.0000	3	(0.1443)	01/06/2025
603931.SH	12/27/2024	SDB3261862941	600.00	3.4428	2,161.65	2,065.68	0.0000	4.3300	50.0000	0.0000	(0.7800)	(0.0861)	0.0000	3	(0.8661)	01/06/2025
603931.SH	12/27/2024	SDB3261862941	600.00	3.4428	2,161.65	2,065.68	0.0000	4.3300	50.0000	0.0000	(0.7800)	(0.0861)	0.0000	3	(0.8661)	01/06/2025
603931.SH	12/27/2024	SDB3261862941	400.00	3.4428	1,441.10	1,377.12	0.0000	4.3300	50.0000	0.0000	(0.5200)	(0.0574)	0.0000	3	(0.5774)	01/06/2025
603931.SH	12/27/2024	SDB3261862941	3,600.00	3.4428	12,969.88	12,394.09	0.0000	4.3300	50.0000	0.0000	(4.6800)	(0.5164)	0.0000	3	(5.1964)	01/06/2025
603931.SH	12/27/2024	SDB3261862941	200.00	3.4428	720.55	688.56	0.0000	4.3300	50.0000	0.0000	(0.2600)	(0.0287)	0.0000	3	(0.2887)	01/06/2025
603931.SH	12/26/2024	SDB3261862941	500.00	3.2882	1,801.37	1,644.11	0.0000	4.3300	50.0000	0.0000	(0.2167)	(0.0228)	0.0000	1	(0.2395)	01/06/2025
603931.SH	12/26/2024	SDB3261862941	100.00	3.2882	360.27	328.82	0.0000	4.3300	50.0000	0.0000	(0.0433)	(0.0046)	0.0000	1	(0.0479)	01/06/2025
603931.SH	12/26/2024	SDB3261862941	200.00	3.2882	720.55	657.64	0.0000	4.3300	50.0000	0.0000	(0.0867)	(0.0091)	0.0000	1	(0.0958)	01/06/2025
603931.SH	12/26/2024	SDB3261862941	1,700.00	3.2882	6,124.67	5,589.96	0.0000	4.3300	50.0000	0.0000	(0.7367)	(0.0776)	0.0000	1	(0.8143)	01/06/2025
603931.SH	12/26/2024	SDB3261862941	100.00	3.2882	360.27	328.82	0.0000	4.3300	50.0000	0.0000	(0.0433)	(0.0046)	0.0000	1	(0.0479)	01/06/2025
603931.SH	12/26/2024	SDB3261862941	600.00	3.2882	2,161.65	1,972.93	0.0000	4.3300	50.0000	0.0000	(0.2600)	(0.0274)	0.0000	1	(0.2874)	01/06/2025
603931.SH	12/26/2024	SDB3261862941	600.00	3.2882	2,161.65	1,972.93	0.0000	4.3300	50.0000	0.0000	(0.2600)	(0.0274)	0.0000	1	(0.2874)	01/06/2025
603931.SH	12/26/2024	SDB3261862941	400.00	3.2882	1,441.10	1,315.29	0.0000	4.3300	50.0000	0.0000	(0.1733)	(0.0183)	0.0000	1	(0.1916)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HANGZHOU GREENDA ELECTRONIC MATERIALS CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603931.SH	12/26/2024	SDB3261862941	3,600.00	3.2882	12,969.88	11,837.57	0.0000	4.3300	50.0000	0.0000	(1.5600)	(0.1644)	0.0000	1	(1.7244)	01/06/2025
603931.SH	12/26/2024	SDB3261862941	200.00	3.2882	720.55	657.64	0.0000	4.3300	50.0000	0.0000	(0.0867)	(0.0091)	0.0000	1	(0.0958)	01/06/2025
603931.SH	12/24/2024	SDB3261862941	500.00	3.2882	1,801.37	1,644.11	0.0000	4.3300	50.0000	0.0000	(0.4333)	(0.0457)	0.0000	2	(0.4790)	01/06/2025
603931.SH	12/24/2024	SDB3261862941	100.00	3.2882	360.27	328.82	0.0000	4.3300	50.0000	0.0000	(0.0867)	(0.0091)	0.0000	2	(0.0958)	01/06/2025
603931.SH	12/24/2024	SDB3261862941	200.00	3.2882	720.55	657.64	0.0000	4.3300	50.0000	0.0000	(0.1733)	(0.0183)	0.0000	2	(0.1916)	01/06/2025
603931.SH	12/24/2024	SDB3261862941	1,700.00	3.2882	6,124.67	5,589.96	0.0000	4.3300	50.0000	0.0000	(1.4733)	(0.1553)	0.0000	2	(1.6286)	01/06/2025
603931.SH	12/24/2024	SDB3261862941	100.00	3.2882	360.27	328.82	0.0000	4.3300	50.0000	0.0000	(0.0867)	(0.0091)	0.0000	2	(0.0958)	01/06/2025
603931.SH	12/24/2024	SDB3261862941	600.00	3.2882	2,161.65	1,972.93	0.0000	4.3300	50.0000	0.0000	(0.5200)	(0.0548)	0.0000	2	(0.5748)	01/06/2025
603931.SH	12/24/2024	SDB3261862941	600.00	3.2882	2,161.65	1,972.93	0.0000	4.3300	50.0000	0.0000	(0.5200)	(0.0548)	0.0000	2	(0.5748)	01/06/2025
603931.SH	12/24/2024	SDB3261862941	400.00	3.2882	1,441.10	1,315.29	0.0000	4.3300	50.0000	0.0000	(0.3467)	(0.0365)	0.0000	2	(0.3832)	01/06/2025
603931.SH	12/24/2024	SDB3261862941	3,600.00	3.2882	12,969.88	11,837.57	0.0000	4.3300	50.0000	0.0000	(3.1200)	(0.3288)	0.0000	2	(3.4488)	01/06/2025
603931.SH	12/24/2024	SDB3261862941	200.00	3.2882	720.55	657.64	0.0000	4.3300	50.0000	0.0000	(0.1733)	(0.0183)	0.0000	2	(0.1916)	01/06/2025
603931.SH	12/23/2024	SDB3261862941	500.00	3.2399	1,801.37	1,619.94	0.0000	4.3300	50.0000	0.0000	(0.2167)	(0.0225)	0.0000	1	(0.2392)	01/06/2025
603931.SH	12/23/2024	SDB3261862941	100.00	3.2399	360.27	323.99	0.0000	4.3300	50.0000	0.0000	(0.0433)	(0.0045)	0.0000	1	(0.0478)	01/06/2025
603931.SH	12/23/2024	SDB3261862941	200.00	3.2399	720.55	647.98	0.0000	4.3300	50.0000	0.0000	(0.0867)	(0.0090)	0.0000	1	(0.0957)	01/06/2025
603931.SH	12/23/2024	SDB3261862941	1,700.00	3.2399	6,124.67	5,507.79	0.0000	4.3300	50.0000	0.0000	(0.7367)	(0.0765)	0.0000	1	(0.8132)	01/06/2025
603931.SH	12/23/2024	SDB3261862941	100.00	3.2399	360.27	323.99	0.0000	4.3300	50.0000	0.0000	(0.0433)	(0.0045)	0.0000	1	(0.0478)	01/06/2025
603931.SH	12/23/2024	SDB3261862941	600.00	3.2399	2,161.65	1,943.93	0.0000	4.3300	50.0000	0.0000	(0.2600)	(0.0270)	0.0000	1	(0.2870)	01/06/2025
603931.SH	12/23/2024	SDB3261862941	600.00	3.2399	2,161.65	1,943.93	0.0000	4.3300	50.0000	0.0000	(0.2600)	(0.0270)	0.0000	1	(0.2870)	01/06/2025
603931.SH	12/23/2024	SDB3261862941	400.00	3.2399	1,441.10	1,295.95	0.0000	4.3300	50.0000	0.0000	(0.1733)	(0.0180)	0.0000	1	(0.1913)	01/06/2025
603931.SH	12/23/2024	SDB3261862941	3,600.00	3.2399	12,969.88	11,663.56	0.0000	4.3300	50.0000	0.0000	(1.5600)	(0.1620)	0.0000	1	(1.7220)	01/06/2025
603931.SH	12/23/2024	SDB3261862941	200.00	3.2399	720.55	647.98	0.0000	4.3300	50.0000	0.0000	(0.0867)	(0.0090)	0.0000	1	(0.0957)	01/06/2025
603931.SH	12/20/2024	SDB3261862941	500.00	3.2228	1,801.37	1,611.39	0.0000	4.3300	50.0000	0.0000	(0.6500)	(0.0671)	0.0000	3	(0.7171)	01/06/2025
603931.SH	12/20/2024	SDB3261862941	100.00	3.2228	360.27	322.28	0.0000	4.3300	50.0000	0.0000	(0.1300)	(0.0134)	0.0000	3	(0.1434)	01/06/2025
603931.SH	12/20/2024	SDB3261862941	200.00	3.2228	720.55	644.56	0.0000	4.3300	50.0000	0.0000	(0.2600)	(0.0269)	0.0000	3	(0.2869)	01/06/2025
603931.SH	12/20/2024	SDB3261862941	1,700.00	3.2228	6,124.67	5,478.72	0.0000	4.3300	50.0000	0.0000	(2.2100)	(0.2283)	0.0000	3	(2.4383)	01/06/2025
603931.SH	12/20/2024	SDB3261862941	100.00	3.2228	360.27	322.28	0.0000	4.3300	50.0000	0.0000	(0.1300)	(0.0134)	0.0000	3	(0.1434)	01/06/2025
603931.SH	12/20/2024	SDB3261862941	600.00	3.2228	2,161.65	1,933.67	0.0000	4.3300	50.0000	0.0000	(0.7800)	(0.0806)	0.0000	3	(0.8606)	01/06/2025
603931.SH	12/20/2024	SDB3261862941	600.00	3.2228	2,161.65	1,933.67	0.0000	4.3300	50.0000	0.0000	(0.7800)	(0.0806)	0.0000	3	(0.8606)	01/06/2025
603931.SH	12/20/2024	SDB3261862941	400.00	3.2228	1,441.10	1,289.11	0.0000	4.3300	50.0000	0.0000	(0.5200)	(0.0537)	0.0000	3	(0.5737)	01/06/2025
603931.SH	12/20/2024	SDB3261862941	3,600.00	3.2228	12,969.88	11,601.99	0.0000	4.3300	50.0000	0.0000	(4.6800)	(0.4834)	0.0000	3	(5.1634)	01/06/2025
603931.SH	12/20/2024	SDB3261862941	200.00	3.2228	720.55	644.56	0.0000	4.3300	50.0000	0.0000	(0.2600)	(0.0269)	0.0000	3	(0.2869)	01/06/2025
603931.SH	12/19/2024	SDB3261862941	500.00	3.3510	1,801.37	1,675.51	0.0000	4.5800	50.0000	0.0000	(0.2292)	(0.0233)	0.0000	1	(0.2524)	01/06/2025
603931.SH	12/19/2024	SDB3261862941	100.00	3.3510	360.27	335.10	0.0000	4.5800	50.0000	0.0000	(0.0458)	(0.0047)	0.0000	1	(0.0505)	01/06/2025
603931.SH	12/19/2024	SDB3261862941	200.00	3.3510	720.55	670.20	0.0000	4.5800	50.0000	0.0000	(0.0917)	(0.0093)	0.0000	1	(0.1010)	01/06/2025
603931.SH	12/19/2024	SDB3261862941	1,700.00	3.3510	6,124.67	5,696.72	0.0000	4.5800	50.0000	0.0000	(0.7792)	(0.0791)	0.0000	1	(0.8583)	01/06/2025
603931.SH	12/19/2024	SDB3261862941	100.00	3.3510	360.27	335.10	0.0000	4.5800	50.0000	0.0000	(0.0458)	(0.0047)	0.0000	1	(0.0505)	01/06/2025
603931.SH	12/19/2024	SDB3261862941	600.00	3.3510	2,161.65	2,010.61	0.0000	4.5800	50.0000	0.0000	(0.2750)	(0.0279)	0.0000	1	(0.3029)	01/06/2025
603931.SH	12/19/2024	SDB3261862941	600.00	3.3510	2,161.65	2,010.61	0.0000	4.5800	50.0000	0.0000	(0.2750)	(0.0279)	0.0000	1	(0.3029)	01/06/2025
603931.SH	12/19/2024	SDB3261862941	400.00	3.3510	1,441.10	1,340.40	0.0000	4.5800	50.0000	0.0000	(0.1833)	(0.0186)	0.0000	1	(0.2020)	01/06/2025
603931.SH	12/19/2024	SDB3261862941	3,600.00	3.3510	12,969.88	12,063.64	0.0000	4.5800	50.0000	0.0000	(1.6501)	(0.1676)	0.0000	1	(1.8176)	01/06/2025
603931.SH	12/19/2024	SDB3261862941	200.00	3.3510	720.55	670.20	0.0000	4.5800	50.0000	0.0000	(0.0917)	(0.0093)	0.0000	1	(0.1010)	01/06/2025
603931.SH	12/18/2024	SDB3261862941	500.00	3.3820	1,801.37	1,690.99	0.0000	4.5800	50.0000	0.0000	(0.2292)	(0.0235)	0.0000	1	(0.2527)	01/06/2025
603931.SH	12/18/2024	SDB3261862941	100.00	3.3820	360.27	338.20	0.0000	4.5800	50.0000	0.0000	(0.0458)	(0.0047)	0.0000	1	(0.0505)	01/06/2025
603931.SH	12/18/2024	SDB3261862941	200.00	3.3820	720.55	676.39	0.0000	4.5800	50.0000	0.0000	(0.0917)	(0.0094)	0.0000	1	(0.1011)	01/06/2025
603931.SH	12/18/2024	SDB3261862941	1,700.00	3.3820	6,124.67	5,749.35	0.0000	4.5800	50.0000	0.0000	(0.7792)	(0.0799)	0.0000	1	(0.8590)	01/06/2025
603931.SH	12/18/2024	SDB3261862941	100.00	3.3820	360.27	338.20	0.0000	4.5800	50.0000	0.0000	(0.0458)	(0.0047)	0.0000	1	(0.0505)	01/06/2025
603931.SH	12/18/2024	SDB3261862941	600.00	3.3820	2,161.65	2,029.18	0.0000	4.5800	50.0000	0.0000	(0.2750)	(0.0282)	0.0000	1	(0.3032)	01/06/2025
603931.SH	12/18/2024	SDB3261862941	600.00	3.3820	2,161.65	2,029.18	0.0000	4.5800	50.0000	0.0000	(0.2750)	(0.0282)	0.0000	1	(0.3032)	01/06/2025
603931.SH	12/18/2024	SDB3261862941	400.00	3.3820	1,441.10	1,352.79	0.0000	4.5800	50.0000	0.0000	(0.1833)	(0.0188)	0.0000	1	(0.2021)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HANGZHOU GREENDA ELECTRONIC MATERIALS CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603931.SH	12/18/2024	SDB3261862941	3,600.00	3.3820	12,969.88	12,175.10	0.0000	4.5800	50.0000	0.0000	(1.6501)	(0.1691)	0.0000	1	(1.8192)	01/06/2025
603931.SH	12/18/2024	SDB3261862941	200.00	3.3820	720.55	676.39	0.0000	4.5800	50.0000	0.0000	(0.0917)	(0.0094)	0.0000	1	(0.1011)	01/06/2025
603931.SH	12/17/2024	SDB3261862941	500.00	3.5204	1,801.37	1,760.22	0.0000	4.5800	50.0000	0.0000	(0.2292)	(0.0244)	0.0000	1	(0.2536)	01/06/2025
603931.SH	12/17/2024	SDB3261862941	100.00	3.5204	360.27	352.04	0.0000	4.5800	50.0000	0.0000	(0.0458)	(0.0049)	0.0000	1	(0.0507)	01/06/2025
603931.SH	12/17/2024	SDB3261862941	200.00	3.5204	720.55	704.09	0.0000	4.5800	50.0000	0.0000	(0.0917)	(0.0098)	0.0000	1	(0.1014)	01/06/2025
603931.SH	12/17/2024	SDB3261862941	1,700.00	3.5204	6,124.67	5,984.74	0.0000	4.5800	50.0000	0.0000	(0.7792)	(0.0831)	0.0000	1	(0.8623)	01/06/2025
603931.SH	12/17/2024	SDB3261862941	100.00	3.5204	360.27	352.04	0.0000	4.5800	50.0000	0.0000	(0.0458)	(0.0049)	0.0000	1	(0.0507)	01/06/2025
603931.SH	12/17/2024	SDB3261862941	600.00	3.5204	2,161.65	2,112.26	0.0000	4.5800	50.0000	0.0000	(0.2750)	(0.0293)	0.0000	1	(0.3043)	01/06/2025
603931.SH	12/17/2024	SDB3261862941	600.00	3.5204	2,161.65	2,112.26	0.0000	4.5800	50.0000	0.0000	(0.2750)	(0.0293)	0.0000	1	(0.3043)	01/06/2025
603931.SH	12/17/2024	SDB3261862941	400.00	3.5204	1,441.10	1,408.17	0.0000	4.5800	50.0000	0.0000	(0.1833)	(0.0196)	0.0000	1	(0.2029)	01/06/2025
603931.SH	12/17/2024	SDB3261862941	3,600.00	3.5204	12,969.88	12,673.56	0.0000	4.5800	50.0000	0.0000	(1.6501)	(0.1760)	0.0000	1	(1.8261)	01/06/2025
603931.SH	12/17/2024	SDB3261862941	200.00	3.5204	720.55	704.09	0.0000	4.5800	50.0000	0.0000	(0.0917)	(0.0098)	0.0000	1	(0.1014)	01/06/2025
603931.SH	12/16/2024	SDB3261862941	500.00	3.5815	1,801.37	1,790.77	0.0000	4.5800	50.0000	0.0000	(0.2292)	(0.0249)	0.0000	1	(0.2540)	01/06/2025
603931.SH	12/16/2024	SDB3261862941	100.00	3.5815	360.27	358.15	0.0000	4.5800	50.0000	0.0000	(0.0458)	(0.0050)	0.0000	1	(0.0508)	01/06/2025
603931.SH	12/16/2024	SDB3261862941	200.00	3.5815	720.55	716.31	0.0000	4.5800	50.0000	0.0000	(0.0917)	(0.0099)	0.0000	1	(0.1016)	01/06/2025
603931.SH	12/16/2024	SDB3261862941	1,700.00	3.5815	6,124.67	6,088.62	0.0000	4.5800	50.0000	0.0000	(0.7792)	(0.0846)	0.0000	1	(0.8638)	01/06/2025
603931.SH	12/16/2024	SDB3261862941	100.00	3.5815	360.27	358.15	0.0000	4.5800	50.0000	0.0000	(0.0458)	(0.0050)	0.0000	1	(0.0508)	01/06/2025
603931.SH	12/16/2024	SDB3261862941	600.00	3.5815	2,161.65	2,148.93	0.0000	4.5800	50.0000	0.0000	(0.2750)	(0.0298)	0.0000	1	(0.3049)	01/06/2025
603931.SH	12/16/2024	SDB3261862941	600.00	3.5815	2,161.65	2,148.93	0.0000	4.5800	50.0000	0.0000	(0.2750)	(0.0298)	0.0000	1	(0.3049)	01/06/2025
603931.SH	12/16/2024	SDB3261862941	400.00	3.5815	1,441.10	1,432.62	0.0000	4.5800	50.0000	0.0000	(0.1833)	(0.0199)	0.0000	1	(0.2032)	01/06/2025
603931.SH	12/16/2024	SDB3261862941	3,600.00	3.5815	12,969.88	12,893.55	0.0000	4.5800	50.0000	0.0000	(1.6501)	(0.1791)	0.0000	1	(1.8291)	01/06/2025
603931.SH	12/16/2024	SDB3261862941	200.00	3.5815	720.55	716.31	0.0000	4.5800	50.0000	0.0000	(0.0917)	(0.0099)	0.0000	1	(0.1016)	01/06/2025
603931.SH	12/13/2024	SDB3261862941	500.00	3.5755	1,801.37	1,787.75	0.0000	4.5800	50.0000	0.0000	(0.6875)	(0.0745)	0.0000	3	(0.7620)	01/06/2025
603931.SH	12/13/2024	SDB3261862941	100.00	3.5755	360.27	357.55	0.0000	4.5800	50.0000	0.0000	(0.1375)	(0.0149)	0.0000	3	(0.1524)	01/06/2025
603931.SH	12/13/2024	SDB3261862941	200.00	3.5755	720.55	715.10	0.0000	4.5800	50.0000	0.0000	(0.2750)	(0.0298)	0.0000	3	(0.3048)	01/06/2025
603931.SH	12/13/2024	SDB3261862941	1,700.00	3.5755	6,124.67	6,078.34	0.0000	4.5800	50.0000	0.0000	(2.3376)	(0.2533)	0.0000	3	(2.5908)	01/06/2025
603931.SH	12/13/2024	SDB3261862941	100.00	3.5755	360.27	357.55	0.0000	4.5800	50.0000	0.0000	(0.1375)	(0.0149)	0.0000	3	(0.1524)	01/06/2025
603931.SH	12/13/2024	SDB3261862941	600.00	3.5755	2,161.65	2,145.30	0.0000	4.5800	50.0000	0.0000	(0.8250)	(0.0894)	0.0000	3	(0.9144)	01/06/2025
603931.SH	12/13/2024	SDB3261862941	600.00	3.5755	2,161.65	2,145.30	0.0000	4.5800	50.0000	0.0000	(0.8250)	(0.0894)	0.0000	3	(0.9144)	01/06/2025
603931.SH	12/13/2024	SDB3261862941	400.00	3.5755	1,441.10	1,430.20	0.0000	4.5800	50.0000	0.0000	(0.5500)	(0.0596)	0.0000	3	(0.6096)	01/06/2025
603931.SH	12/13/2024	SDB3261862941	3,600.00	3.5755	12,969.88	12,871.79	0.0000	4.5800	50.0000	0.0000	(4.9502)	(0.5363)	0.0000	3	(5.4865)	01/06/2025
603931.SH	12/13/2024	SDB3261862941	200.00	3.5755	720.55	715.10	0.0000	4.5800	50.0000	0.0000	(0.2750)	(0.0298)	0.0000	3	(0.3048)	01/06/2025
603931.SH	12/12/2024	SDB3261862941	500.00	3.5383	1,801.37	1,769.13	0.0000	4.5800	50.0000	0.0000	(0.2292)	(0.0246)	0.0000	1	(0.2537)	01/06/2025
603931.SH	12/12/2024	SDB3261862941	100.00	3.5383	360.27	353.83	0.0000	4.5800	50.0000	0.0000	(0.0458)	(0.0049)	0.0000	1	(0.0507)	01/06/2025
603931.SH	12/12/2024	SDB3261862941	200.00	3.5383	720.55	707.65	0.0000	4.5800	50.0000	0.0000	(0.0917)	(0.0098)	0.0000	1	(0.1015)	01/06/2025
603931.SH	12/12/2024	SDB3261862941	1,700.00	3.5383	6,124.67	6,015.06	0.0000	4.5800	50.0000	0.0000	(0.7792)	(0.0835)	0.0000	1	(0.8627)	01/06/2025
603931.SH	12/12/2024	SDB3261862941	100.00	3.5383	360.27	353.83	0.0000	4.5800	50.0000	0.0000	(0.0458)	(0.0049)	0.0000	1	(0.0507)	01/06/2025
603931.SH	12/12/2024	SDB3261862941	600.00	3.5383	2,161.65	2,122.96	0.0000	4.5800	50.0000	0.0000	(0.2750)	(0.0295)	0.0000	1	(0.3045)	01/06/2025
603931.SH	12/12/2024	SDB3261862941	600.00	3.5383	2,161.65	2,122.96	0.0000	4.5800	50.0000	0.0000	(0.2750)	(0.0295)	0.0000	1	(0.3045)	01/06/2025
603931.SH	12/12/2024	SDB3261862941	400.00	3.5383	1,441.10	1,415.31	0.0000	4.5800	50.0000	0.0000	(0.1833)	(0.0197)	0.0000	1	(0.2030)	01/06/2025
603931.SH	12/12/2024	SDB3261862941	3,600.00	3.5383	12,969.88	12,737.77	0.0000	4.5800	50.0000	0.0000	(1.6501)	(0.1769)	0.0000	1	(1.8270)	01/06/2025
603931.SH	12/12/2024	SDB3261862941	200.00	3.5383	720.55	707.65	0.0000	4.5800	50.0000	0.0000	(0.0917)	(0.0098)	0.0000	1	(0.1015)	01/06/2025
603931.SH	12/11/2024	SDB3261862941	500.00	3.5631	1,801.37	1,781.56	0.0000	4.5800	50.0000	0.0000	(0.2292)	(0.0247)	0.0000	1	(0.2539)	01/06/2025
603931.SH	12/11/2024	SDB3261862941	100.00	3.5631	360.27	356.31	0.0000	4.5800	50.0000	0.0000	(0.0458)	(0.0049)	0.0000	1	(0.0508)	01/06/2025
603931.SH	12/11/2024	SDB3261862941	200.00	3.5631	720.55	712.62	0.0000	4.5800	50.0000	0.0000	(0.0917)	(0.0099)	0.0000	1	(0.1016)	01/06/2025
603931.SH	12/11/2024	SDB3261862941	1,700.00	3.5631	6,124.67	6,057.30	0.0000	4.5800	50.0000	0.0000	(0.7792)	(0.0841)	0.0000	1	(0.8633)	01/06/2025
603931.SH	12/11/2024	SDB3261862941	100.00	3.5631	360.27	356.31	0.0000	4.5800	50.0000	0.0000	(0.0458)	(0.0049)	0.0000	1	(0.0508)	01/06/2025
603931.SH	12/11/2024	SDB3261862941	600.00	3.5631	2,161.65	2,137.87	0.0000	4.5800	50.0000	0.0000	(0.2750)	(0.0297)	0.0000	1	(0.3047)	01/06/2025
603931.SH	12/11/2024	SDB3261862941	600.00	3.5631	2,161.65	2,137.87	0.0000	4.5800	50.0000	0.0000	(0.2750)	(0.0297)	0.0000	1	(0.3047)	01/06/2025
603931.SH	12/11/2024	SDB3261862941	400.00	3.5631	1,441.10	1,425.25	0.0000	4.5800	50.0000	0.0000	(0.1833)	(0.0198)	0.0000	1	(0.2031)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HANGZHOU GREENDA ELECTRONIC MATERIALS CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603931.SH	12/11/2024	SDB3261862941	3,600.00	3.5631	12,969.88	12,827.23	0.0000	4.5800	50.0000	0.0000	(1.6501)	(0.1782)	0.0000	1	(1.8282)	01/06/2025
603931.SH	12/11/2024	SDB3261862941	200.00	3.5631	720.55	712.62	0.0000	4.5800	50.0000	0.0000	(0.0917)	(0.0099)	0.0000	1	(0.1016)	01/06/2025
603931.SH	12/10/2024	SDB3261862941	500.00	3.5502	1,801.37	1,775.11	0.0000	4.5800	50.0000	0.0000	(0.2292)	(0.0247)	0.0000	1	(0.2538)	01/06/2025
603931.SH	12/10/2024	SDB3261862941	100.00	3.5502	360.27	355.02	0.0000	4.5800	50.0000	0.0000	(0.0458)	(0.0049)	0.0000	1	(0.0508)	01/06/2025
603931.SH	12/10/2024	SDB3261862941	200.00	3.5502	720.55	710.04	0.0000	4.5800	50.0000	0.0000	(0.0917)	(0.0099)	0.0000	1	(0.1015)	01/06/2025
603931.SH	12/10/2024	SDB3261862941	1,700.00	3.5502	6,124.67	6,035.38	0.0000	4.5800	50.0000	0.0000	(0.7792)	(0.0838)	0.0000	1	(0.8630)	01/06/2025
603931.SH	12/10/2024	SDB3261862941	100.00	3.5502	360.27	355.02	0.0000	4.5800	50.0000	0.0000	(0.0458)	(0.0049)	0.0000	1	(0.0508)	01/06/2025
603931.SH	12/10/2024	SDB3261862941	600.00	3.5502	2,161.65	2,130.13	0.0000	4.5800	50.0000	0.0000	(0.2750)	(0.0296)	0.0000	1	(0.3046)	01/06/2025
603931.SH	12/10/2024	SDB3261862941	600.00	3.5502	2,161.65	2,130.13	0.0000	4.5800	50.0000	0.0000	(0.2750)	(0.0296)	0.0000	1	(0.3046)	01/06/2025
603931.SH	12/10/2024	SDB3261862941	400.00	3.5502	1,441.10	1,420.09	0.0000	4.5800	50.0000	0.0000	(0.1833)	(0.0197)	0.0000	1	(0.2031)	01/06/2025
603931.SH	12/10/2024	SDB3261862941	3,600.00	3.5502	12,969.88	12,780.80	0.0000	4.5800	50.0000	0.0000	(1.6501)	(0.1775)	0.0000	1	(1.8276)	01/06/2025
603931.SH	12/10/2024	SDB3261862941	200.00	3.5502	720.55	710.04	0.0000	4.5800	50.0000	0.0000	(0.0917)	(0.0099)	0.0000	1	(0.1015)	01/06/2025
603931.SH	12/09/2024	SDB3261862941	500.00	3.5154	1,801.37	1,757.72	0.0000	4.5800	50.0000	0.0000	(0.2292)	(0.0244)	0.0000	1	(0.2536)	01/06/2025
603931.SH	12/09/2024	SDB3261862941	100.00	3.5154	360.27	351.54	0.0000	4.5800	50.0000	0.0000	(0.0458)	(0.0049)	0.0000	1	(0.0507)	01/06/2025
603931.SH	12/09/2024	SDB3261862941	200.00	3.5154	720.55	703.09	0.0000	4.5800	50.0000	0.0000	(0.0917)	(0.0098)	0.0000	1	(0.1014)	01/06/2025
603931.SH	12/09/2024	SDB3261862941	1,700.00	3.5154	6,124.67	5,976.25	0.0000	4.5800	50.0000	0.0000	(0.7792)	(0.0830)	0.0000	1	(0.8622)	01/06/2025
603931.SH	12/09/2024	SDB3261862941	100.00	3.5154	360.27	351.54	0.0000	4.5800	50.0000	0.0000	(0.0458)	(0.0049)	0.0000	1	(0.0507)	01/06/2025
603931.SH	12/09/2024	SDB3261862941	600.00	3.5154	2,161.65	2,109.27	0.0000	4.5800	50.0000	0.0000	(0.2750)	(0.0293)	0.0000	1	(0.3043)	01/06/2025
603931.SH	12/09/2024	SDB3261862941	600.00	3.5154	2,161.65	2,109.27	0.0000	4.5800	50.0000	0.0000	(0.2750)	(0.0293)	0.0000	1	(0.3043)	01/06/2025
603931.SH	12/09/2024	SDB3261862941	400.00	3.5154	1,441.10	1,406.18	0.0000	4.5800	50.0000	0.0000	(0.1833)	(0.0195)	0.0000	1	(0.2029)	01/06/2025
603931.SH	12/09/2024	SDB3261862941	3,600.00	3.5154	12,969.88	12,655.59	0.0000	4.5800	50.0000	0.0000	(1.6501)	(0.1758)	0.0000	1	(1.8258)	01/06/2025
603931.SH	12/09/2024	SDB3261862941	200.00	3.5154	720.55	703.09	0.0000	4.5800	50.0000	0.0000	(0.0917)	(0.0098)	0.0000	1	(0.1014)	01/06/2025
603931.SH	12/06/2024	SDB3261862941	500.00	3.6139	1,801.37	1,806.97	0.0000	4.5800	50.0000	0.0000	(0.0753)	(0.0875)	0.0000	3	(0.7628)	01/06/2025
603931.SH	12/06/2024	SDB3261862941	100.00	3.6139	360.27	361.39	0.0000	4.5800	50.0000	0.0000	(0.1375)	(0.0151)	0.0000	3	(0.1526)	01/06/2025
603931.SH	12/06/2024	SDB3261862941	200.00	3.6139	720.55	722.79	0.0000	4.5800	50.0000	0.0000	(0.2750)	(0.0301)	0.0000	3	(0.3051)	01/06/2025
603931.SH	12/06/2024	SDB3261862941	1,700.00	3.6139	6,124.67	6,143.71	0.0000	4.5800	50.0000	0.0000	(2.3376)	(0.2560)	0.0000	3	(2.5936)	01/06/2025
603931.SH	12/06/2024	SDB3261862941	100.00	3.6139	360.27	361.39	0.0000	4.5800	50.0000	0.0000	(0.1375)	(0.0151)	0.0000	3	(0.1526)	01/06/2025
603931.SH	12/06/2024	SDB3261862941	600.00	3.6139	2,161.65	2,168.37	0.0000	4.5800	50.0000	0.0000	(0.8250)	(0.0903)	0.0000	3	(0.9154)	01/06/2025
603931.SH	12/06/2024	SDB3261862941	600.00	3.6139	2,161.65	2,168.37	0.0000	4.5800	50.0000	0.0000	(0.8250)	(0.0903)	0.0000	3	(0.9154)	01/06/2025
603931.SH	12/06/2024	SDB3261862941	400.00	3.6139	1,441.10	1,445.58	0.0000	4.5800	50.0000	0.0000	(0.5500)	(0.0602)	0.0000	3	(0.6103)	01/06/2025
603931.SH	12/06/2024	SDB3261862941	3,600.00	3.6139	12,969.88	13,010.21	0.0000	4.5800	50.0000	0.0000	(4.9502)	(0.5421)	0.0000	3	(5.4923)	01/06/2025
603931.SH	12/06/2024	SDB3261862941	200.00	3.6139	720.55	722.79	0.0000	4.5800	50.0000	0.0000	(0.2750)	(0.0301)	0.0000	3	(0.3051)	01/06/2025
603931.SH	12/05/2024	SDB3261862941	500.00	3.6231	1,801.37	1,811.56	0.0000	4.5800	50.0000	0.0000	(0.2292)	(0.0252)	0.0000	1	(0.2543)	01/06/2025
603931.SH	12/05/2024	SDB3261862941	100.00	3.6231	360.27	362.31	0.0000	4.5800	50.0000	0.0000	(0.0458)	(0.0050)	0.0000	1	(0.0509)	01/06/2025
603931.SH	12/05/2024	SDB3261862941	200.00	3.6231	720.55	724.62	0.0000	4.5800	50.0000	0.0000	(0.0917)	(0.0101)	0.0000	1	(0.1017)	01/06/2025
603931.SH	12/05/2024	SDB3261862941	1,700.00	3.6231	6,124.67	6,159.29	0.0000	4.5800	50.0000	0.0000	(0.7792)	(0.0855)	0.0000	1	(0.8647)	01/06/2025
603931.SH	12/05/2024	SDB3261862941	100.00	3.6231	360.27	362.31	0.0000	4.5800	50.0000	0.0000	(0.0458)	(0.0050)	0.0000	1	(0.0509)	01/06/2025
603931.SH	12/05/2024	SDB3261862941	600.00	3.6231	2,161.65	2,173.87	0.0000	4.5800	50.0000	0.0000	(0.2750)	(0.0302)	0.0000	1	(0.3052)	01/06/2025
603931.SH	12/05/2024	SDB3261862941	600.00	3.6231	2,161.65	2,173.87	0.0000	4.5800	50.0000	0.0000	(0.2750)	(0.0302)	0.0000	1	(0.3052)	01/06/2025
603931.SH	12/05/2024	SDB3261862941	400.00	3.6231	1,441.10	1,449.25	0.0000	4.5800	50.0000	0.0000	(0.1833)	(0.0201)	0.0000	1	(0.2035)	01/06/2025
603931.SH	12/05/2024	SDB3261862941	3,600.00	3.6231	12,969.88	13,043.21	0.0000	4.5800	50.0000	0.0000	(1.6501)	(0.1812)	0.0000	1	(1.8312)	01/06/2025
603931.SH	12/05/2024	SDB3261862941	200.00	3.6231	720.55	724.62	0.0000	4.5800	50.0000	0.0000	(0.0917)	(0.0101)	0.0000	1	(0.1017)	01/06/2025
603931.SH	12/04/2024	SDB3261862941	500.00	3.6027	1,801.37	1,801.37	0.0000	4.5800	50.0000	0.0000	(0.2292)	(0.0250)	0.0000	1	(0.2542)	01/06/2025
603931.SH	12/04/2024	SDB3261862941	100.00	3.6027	360.27	360.27	0.0000	4.5800	50.0000	0.0000	(0.0458)	(0.0050)	0.0000	1	(0.0508)	01/06/2025
603931.SH	12/04/2024	SDB3261862941	200.00	3.6027	720.55	720.55	0.0000	4.5800	50.0000	0.0000	(0.0917)	(0.0100)	0.0000	1	(0.1017)	01/06/2025
603931.SH	12/04/2024	SDB3261862941	1,700.00	3.6027	6,124.67	6,124.67	0.0000	4.5800	50.0000	0.0000	(0.7792)	(0.0851)	0.0000	1	(0.8643)	01/06/2025
603931.SH	12/04/2024	SDB3261862941	100.00	3.6027	360.27	360.27	0.0000	4.5800	50.0000	0.0000	(0.0458)	(0.0050)	0.0000	1	(0.0508)	01/06/2025
603931.SH	12/04/2024	SDB3261862941	600.00	3.6027	2,161.65	2,161.65	0.0000	4.5800	50.0000	0.0000	(0.2750)	(0.0300)	0.0000	1	(0.3050)	01/06/2025
603931.SH	12/04/2024	SDB3261862941	600.00	3.6027	2,161.65	2,161.65	0.0000	4.5800	50.0000	0.0000	(0.2750)	(0.0300)	0.0000	1	(0.3050)	01/06/2025
603931.SH	12/04/2024	SDB3261862941	400.00	3.6027	1,441.10	1,441.10	0.0000	4.5800	50.0000	0.0000	(0.1833)	(0.0200)	0.0000	1	(0.2034)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HANGZHOU GREENDA ELECTRONIC MATERIALS CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603931.SH	12/04/2024	SDB3261862941	3,600.00	3.6027	12,969.88	12,969.88	0.0000	4.5800	50.0000	0.0000	(1.6501)	(0.1801)	0.0000	1	(1.8302)	01/06/2025
603931.SH	12/04/2024	SDB3261862941	200.00	3.6027	720.55	720.55	0.0000	4.5800	50.0000	0.0000	(0.0917)	(0.0100)	0.0000	1	(0.1017)	01/06/2025
TOTAL HANGZHOU GREENDA ELECTRONIC MATERIALS CO., LTD. CMN CLASS A SERIES NORTHBOUND												(111.2316)	(11.8992)	0.0000	(123.1309)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HANGZHOU SUNRISE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND																
300360.ZK	01/03/2025	SDB3260122839	100.00	2.3695	234.17	236.95	0.0000	4.3300	50.0000	0.0000	(0.0845)	(0.0099)	0.0000	3	(0.0944)	01/06/2025
300360.ZK	01/03/2025	SDB3260122839	1,600.00	2.3695	3,758.67	3,791.23	0.0000	4.3300	50.0000	0.0000	(1.3563)	(0.1580)	0.0000	3	(1.5142)	01/06/2025
300360.ZK	01/03/2025	SDB3260122839	700.00	2.3695	1,613.77	1,658.66	0.0000	4.3300	50.0000	0.0000	(0.5823)	(0.0691)	0.0000	3	(0.6514)	01/06/2025
300360.ZK	01/03/2025	SDB3260122839	1,800.00	2.3695	4,133.10	4,265.13	0.0000	4.3300	50.0000	0.0000	(1.4914)	(0.1777)	0.0000	3	(1.6691)	01/06/2025
300360.ZK	01/03/2025	SDB3260122839	1,900.00	2.3695	4,379.46	4,502.09	0.0000	4.3300	50.0000	0.0000	(1.5803)	(0.1876)	0.0000	3	(1.7678)	01/06/2025
300360.ZK	01/03/2025	SDB3260122839	700.00	2.3695	1,613.64	1,658.66	0.0000	4.3300	50.0000	0.0000	(0.5823)	(0.0691)	0.0000	3	(0.6514)	01/06/2025
300360.ZK	01/03/2025	SDB3260122839	3,900.00	2.3695	9,054.54	9,241.12	0.0000	4.3300	50.0000	0.0000	(3.2672)	(0.3850)	0.0000	3	(3.6522)	01/06/2025
300360.ZK	01/03/2025	SDB3260122839	2,200.00	2.3695	5,107.69	5,212.94	0.0000	4.3300	50.0000	0.0000	(1.8430)	(0.2172)	0.0000	3	(2.0602)	01/06/2025
300360.ZK	01/03/2025	SDB3260122839	400.00	2.3695	928.67	947.81	0.0000	4.3300	50.0000	0.0000	(0.3351)	(0.0395)	0.0000	3	(0.3746)	01/06/2025
300360.ZK	01/03/2025	SDB3260122839	400.00	2.3695	928.67	947.81	0.0000	4.3300	50.0000	0.0000	(0.3351)	(0.0395)	0.0000	3	(0.3746)	01/06/2025
300360.ZK	01/03/2025	SDB3260122839	7,900.00	2.3695	18,341.25	18,719.20	0.0000	4.3300	50.0000	0.0000	(6.6181)	(0.7800)	0.0000	3	(7.3981)	01/06/2025
300360.ZK	01/03/2025	SDB3260122839	5,400.00	2.3695	12,537.06	12,795.40	0.0000	4.3300	50.0000	0.0000	(4.5238)	(0.5331)	0.0000	3	(5.0569)	01/06/2025
300360.ZK	01/03/2025	SDB3260122839	7,000.00	2.3695	16,251.74	16,586.63	0.0000	4.3300	50.0000	0.0000	(5.8642)	(0.6911)	0.0000	3	(6.5553)	01/06/2025
300360.ZK	01/03/2025	SDB3260122839	2,900.00	2.3695	6,732.86	6,871.61	0.0000	4.3300	50.0000	0.0000	(2.4294)	(0.2863)	0.0000	3	(2.7158)	01/06/2025
300360.ZK	01/03/2025	SDB3260122839	100.00	2.3695	232.17	236.95	0.0000	4.3300	50.0000	0.0000	(0.0838)	(0.0099)	0.0000	3	(0.0936)	01/06/2025
300360.ZK	01/03/2025	SDB3260122839	600.00	2.3695	1,393.01	1,421.71	0.0000	4.3300	50.0000	0.0000	(0.5026)	(0.0592)	0.0000	3	(0.5619)	01/06/2025
300360.ZK	01/03/2025	SDB3260122839	100.00	2.3695	232.17	236.95	0.0000	4.3300	50.0000	0.0000	(0.0838)	(0.0099)	0.0000	3	(0.0936)	01/06/2025
300360.ZK	01/03/2025	SDB3260122839	100.00	2.3695	232.17	236.95	0.0000	4.3300	50.0000	0.0000	(0.0838)	(0.0099)	0.0000	3	(0.0936)	01/06/2025
300360.ZK	01/03/2025	SDB3260122839	1,400.00	2.3695	3,250.35	3,317.33	0.0000	4.3300	50.0000	0.0000	(1.1728)	(0.1382)	0.0000	3	(1.3111)	01/06/2025
300360.ZK	01/03/2025	SDB3260122839	1,600.00	2.3695	3,714.68	3,791.23	0.0000	4.3300	50.0000	0.0000	(1.3404)	(0.1580)	0.0000	3	(1.4983)	01/06/2025
300360.ZK	01/03/2025	SDB3260122839	5,100.00	2.3695	11,840.55	12,084.55	0.0000	4.3300	50.0000	0.0000	(4.2725)	(0.5035)	0.0000	3	(4.7760)	01/06/2025
300360.ZK	01/03/2025	SDB3260122839	900.00	2.3695	2,089.51	2,132.57	0.0000	4.3300	50.0000	0.0000	(0.7540)	(0.0889)	0.0000	3	(0.8428)	01/06/2025
300360.ZK	01/03/2025	SDB3260122839	300.00	2.3695	696.50	710.86	0.0000	4.3300	50.0000	0.0000	(0.2513)	(0.0296)	0.0000	3	(0.2809)	01/06/2025
300360.ZK	01/03/2025	SDB3260122839	2,700.00	2.3695	6,268.53	6,397.70	0.0000	4.3300	50.0000	0.0000	(2.2619)	(0.2666)	0.0000	3	(2.5285)	01/06/2025
300360.ZK	01/03/2025	SDB3260122839	2,100.00	2.3695	4,875.52	4,975.99	0.0000	4.3300	50.0000	0.0000	(1.7593)	(0.2073)	0.0000	3	(1.9666)	01/06/2025
300360.ZK	01/03/2025	SDB3260122839	600.00	2.3695	1,393.01	1,421.71	0.0000	4.3300	50.0000	0.0000	(0.5026)	(0.0592)	0.0000	3	(0.5619)	01/06/2025
300360.ZK	01/03/2025	SDB3260122839	2,100.00	2.3695	4,875.52	4,975.99	0.0000	4.3300	50.0000	0.0000	(1.7593)	(0.2073)	0.0000	3	(1.9666)	01/06/2025
300360.ZK	01/03/2025	SDB3260122839	3,100.00	2.3695	7,197.20	7,345.51	0.0000	4.3300	50.0000	0.0000	(2.5970)	(0.3061)	0.0000	3	(2.9031)	01/06/2025
300360.ZK	01/03/2025	SDB3260122839	400.00	2.3695	928.67	947.81	0.0000	4.3300	50.0000	0.0000	(0.3351)	(0.0395)	0.0000	3	(0.3746)	01/06/2025
300360.ZK	01/03/2025	SDB3260122839	3,700.00	2.3695	8,590.20	8,767.22	0.0000	4.3300	50.0000	0.0000	(3.0996)	(0.3653)	0.0000	3	(3.4649)	01/06/2025
300360.ZK	01/03/2025	SDB3260122839	900.00	2.3695	2,089.51	2,132.57	0.0000	4.3300	50.0000	0.0000	(0.7540)	(0.0889)	0.0000	3	(0.8428)	01/06/2025
300360.ZK	01/03/2025	SDB3260122839	300.00	2.3695	696.50	710.86	0.0000	4.3300	50.0000	0.0000	(0.2513)	(0.0296)	0.0000	3	(0.2809)	01/06/2025
300360.ZK	01/03/2025	SDB3260122839	700.00	2.3695	1,625.17	1,658.66	0.0000	4.3300	50.0000	0.0000	(0.5864)	(0.0691)	0.0000	3	(0.6555)	01/06/2025
300360.ZK	01/03/2025	SDB3260122839	1,700.00	2.3695	3,946.85	4,028.18	0.0000	4.3300	50.0000	0.0000	(1.4242)	(0.1678)	0.0000	3	(1.5920)	01/06/2025
300360.ZK	01/03/2025	SDB3260122839	1,900.00	2.3695	4,411.19	4,502.09	0.0000	4.3300	50.0000	0.0000	(1.5917)	(0.1876)	0.0000	3	(1.7793)	01/06/2025
300360.ZK	01/03/2025	SDB3260122839	4,800.00	2.3695	11,144.05	11,373.69	0.0000	4.3300	50.0000	0.0000	(4.0211)	(0.4739)	0.0000	3	(4.4950)	01/06/2025
300360.ZK	01/03/2025	SDB3260122839	1,600.00	2.3695	3,714.68	3,791.23	0.0000	4.3300	50.0000	0.0000	(1.3404)	(0.1580)	0.0000	3	(1.4983)	01/06/2025
300360.ZK	01/03/2025	SDB3260122839	100.00	2.3695	232.17	236.95	0.0000	4.3300	50.0000	0.0000	(0.0838)	(0.0099)	0.0000	3	(0.0936)	01/06/2025
300360.ZK	01/03/2025	SDB3260122839	8,400.00	2.3695	19,502.09	19,903.96	0.0000	4.3300	50.0000	0.0000	(7.0370)	(0.8293)	0.0000	3	(7.8663)	01/06/2025
300360.ZK	01/03/2025	SDB3260122839	2,000.00	2.3695	4,643.35	4,739.04	0.0000	4.3300	50.0000	0.0000	(1.6755)	(0.1975)	0.0000	3	(1.8729)	01/06/2025
300360.ZK	01/02/2025	SDB3260122839	100.00	2.3290	234.17	232.90	0.0000	4.3300	50.0000	0.0000	(0.0282)	(0.0032)	0.0000	1	(0.0314)	01/06/2025
300360.ZK	01/02/2025	SDB3260122839	1,600.00	2.3290	3,758.67	3,726.46	0.0000	4.3300	50.0000	0.0000	(0.4521)	(0.0518)	0.0000	1	(0.5038)	01/06/2025
300360.ZK	01/02/2025	SDB3260122839	700.00	2.3290	1,613.77	1,630.33	0.0000	4.3300	50.0000	0.0000	(0.1941)	(0.0226)	0.0000	1	(0.2167)	01/06/2025
300360.ZK	01/02/2025	SDB3260122839	1,800.00	2.3290	4,133.10	4,192.26	0.0000	4.3300	50.0000	0.0000	(0.4971)	(0.0582)	0.0000	1	(0.5553)	01/06/2025
300360.ZK	01/02/2025	SDB3260122839	1,900.00	2.3290	4,379.46	4,425.17	0.0000	4.3300	50.0000	0.0000	(0.5268)	(0.0615)	0.0000	1	(0.5882)	01/06/2025
300360.ZK	01/02/2025	SDB3260122839	700.00	2.3290	1,613.64	1,630.33	0.0000	4.3300	50.0000	0.0000	(0.1941)	(0.0226)	0.0000	1	(0.2167)	01/06/2025
300360.ZK	01/02/2025	SDB3260122839	3,900.00	2.3290	9,054.54	9,083.24	0.0000	4.3300	50.0000	0.0000	(1.0891)	(0.1262)	0.0000	1	(1.2152)	01/06/2025
300360.ZK	01/02/2025	SDB3260122839	2,200.00	2.3290	5,107.69	5,123.88	0.0000	4.3300	50.0000	0.0000	(0.6143)	(0.0712)	0.0000	1	(0.6855)	01/06/2025
300360.ZK	01/02/2025	SDB3260122839	400.00	2.3290	928.67	931.61	0.0000	4.3300	50.0000	0.0000	(0.1117)	(0.0129)	0.0000	1	(0.1246)	01/06/2025
300360.ZK	01/02/2025	SDB3260122839	400.00	2.3290	928.67	931.61	0.0000	4.3300	50.0000	0.0000	(0.1117)	(0.0129)	0.0000	1	(0.1246)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HANGZHOU SUNRISE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300360.ZK	01/02/2025	SDB3260122839	7,900.00	2.3290	18,341.25	18,399.38	0.0000	4.3300	50.0000	0.0000	(2.2060)	(0.2555)	0.0000	1	(2.4616)	01/06/2025
300360.ZK	01/02/2025	SDB3260122839	5,400.00	2.3290	12,537.06	12,576.79	0.0000	4.3300	50.0000	0.0000	(1.5079)	(0.1747)	0.0000	1	(1.6826)	01/06/2025
300360.ZK	01/02/2025	SDB3260122839	7,000.00	2.3290	16,251.74	16,303.25	0.0000	4.3300	50.0000	0.0000	(1.9547)	(0.2264)	0.0000	1	(2.1812)	01/06/2025
300360.ZK	01/02/2025	SDB3260122839	2,900.00	2.3290	6,732.86	6,754.20	0.0000	4.3300	50.0000	0.0000	(0.8098)	(0.0938)	0.0000	1	(0.9036)	01/06/2025
300360.ZK	01/02/2025	SDB3260122839	100.00	2.3290	232.17	232.90	0.0000	4.3300	50.0000	0.0000	(0.0279)	(0.0032)	0.0000	1	(0.0312)	01/06/2025
300360.ZK	01/02/2025	SDB3260122839	600.00	2.3290	1,393.01	1,397.42	0.0000	4.3300	50.0000	0.0000	(0.1675)	(0.0194)	0.0000	1	(0.1870)	01/06/2025
300360.ZK	01/02/2025	SDB3260122839	100.00	2.3290	232.17	232.90	0.0000	4.3300	50.0000	0.0000	(0.0279)	(0.0032)	0.0000	1	(0.0312)	01/06/2025
300360.ZK	01/02/2025	SDB3260122839	100.00	2.3290	232.17	232.90	0.0000	4.3300	50.0000	0.0000	(0.0279)	(0.0032)	0.0000	1	(0.0312)	01/06/2025
300360.ZK	01/02/2025	SDB3260122839	1,400.00	2.3290	3,250.35	3,260.65	0.0000	4.3300	50.0000	0.0000	(0.3909)	(0.0453)	0.0000	1	(0.4362)	01/06/2025
300360.ZK	01/02/2025	SDB3260122839	1,600.00	2.3290	3,714.68	3,726.46	0.0000	4.3300	50.0000	0.0000	(0.4468)	(0.0518)	0.0000	1	(0.4986)	01/06/2025
300360.ZK	01/02/2025	SDB3260122839	5,100.00	2.3290	11,840.55	11,878.08	0.0000	4.3300	50.0000	0.0000	(1.4242)	(0.1650)	0.0000	1	(1.5891)	01/06/2025
300360.ZK	01/02/2025	SDB3260122839	900.00	2.3290	2,089.51	2,096.13	0.0000	4.3300	50.0000	0.0000	(0.2513)	(0.0291)	0.0000	1	(0.2804)	01/06/2025
300360.ZK	01/02/2025	SDB3260122839	300.00	2.3290	696.50	698.71	0.0000	4.3300	50.0000	0.0000	(0.0838)	(0.0097)	0.0000	1	(0.0935)	01/06/2025
300360.ZK	01/02/2025	SDB3260122839	2,700.00	2.3290	6,268.53	6,288.40	0.0000	4.3300	50.0000	0.0000	(0.7540)	(0.0873)	0.0000	1	(0.8413)	01/06/2025
300360.ZK	01/02/2025	SDB3260122839	2,100.00	2.3290	4,875.52	4,890.98	0.0000	4.3300	50.0000	0.0000	(0.5864)	(0.0679)	0.0000	1	(0.6543)	01/06/2025
300360.ZK	01/02/2025	SDB3260122839	600.00	2.3290	1,393.01	1,397.42	0.0000	4.3300	50.0000	0.0000	(0.1675)	(0.0194)	0.0000	1	(0.1870)	01/06/2025
300360.ZK	01/02/2025	SDB3260122839	2,100.00	2.3290	4,875.52	4,890.98	0.0000	4.3300	50.0000	0.0000	(0.5864)	(0.0679)	0.0000	1	(0.6543)	01/06/2025
300360.ZK	01/02/2025	SDB3260122839	3,100.00	2.3290	7,197.20	7,220.01	0.0000	4.3300	50.0000	0.0000	(0.8657)	(0.1003)	0.0000	1	(0.9659)	01/06/2025
300360.ZK	01/02/2025	SDB3260122839	400.00	2.3290	928.67	931.61	0.0000	4.3300	50.0000	0.0000	(0.1117)	(0.0129)	0.0000	1	(0.1246)	01/06/2025
300360.ZK	01/02/2025	SDB3260122839	3,700.00	2.3290	8,590.20	8,617.43	0.0000	4.3300	50.0000	0.0000	(1.0332)	(0.1197)	0.0000	1	(1.1529)	01/06/2025
300360.ZK	01/02/2025	SDB3260122839	900.00	2.3290	2,089.51	2,096.13	0.0000	4.3300	50.0000	0.0000	(0.2513)	(0.0291)	0.0000	1	(0.2804)	01/06/2025
300360.ZK	01/02/2025	SDB3260122839	300.00	2.3290	696.50	698.71	0.0000	4.3300	50.0000	0.0000	(0.0838)	(0.0097)	0.0000	1	(0.0935)	01/06/2025
300360.ZK	01/02/2025	SDB3260122839	700.00	2.3290	1,625.17	1,630.33	0.0000	4.3300	50.0000	0.0000	(0.1955)	(0.0226)	0.0000	1	(0.2181)	01/06/2025
300360.ZK	01/02/2025	SDB3260122839	1,700.00	2.3290	3,946.85	3,959.36	0.0000	4.3300	50.0000	0.0000	(0.4747)	(0.0550)	0.0000	1	(0.5297)	01/06/2025
300360.ZK	01/02/2025	SDB3260122839	1,900.00	2.3290	4,411.19	4,425.17	0.0000	4.3300	50.0000	0.0000	(0.5306)	(0.0615)	0.0000	1	(0.5920)	01/06/2025
300360.ZK	01/02/2025	SDB3260122839	4,800.00	2.3290	11,144.05	11,179.37	0.0000	4.3300	50.0000	0.0000	(1.3404)	(0.1553)	0.0000	1	(1.4957)	01/06/2025
300360.ZK	01/02/2025	SDB3260122839	1,600.00	2.3290	3,714.68	3,726.46	0.0000	4.3300	50.0000	0.0000	(0.4468)	(0.0518)	0.0000	1	(0.4986)	01/06/2025
300360.ZK	01/02/2025	SDB3260122839	100.00	2.3290	232.17	232.90	0.0000	4.3300	50.0000	0.0000	(0.0279)	(0.0032)	0.0000	1	(0.0312)	01/06/2025
300360.ZK	01/02/2025	SDB3260122839	8,400.00	2.3290	19,502.09	19,563.90	0.0000	4.3300	50.0000	0.0000	(2.3457)	(0.2717)	0.0000	1	(2.6174)	01/06/2025
300360.ZK	01/02/2025	SDB3260122839	2,000.00	2.3290	4,643.35	4,658.07	0.0000	4.3300	50.0000	0.0000	(0.5585)	(0.0647)	0.0000	1	(0.6232)	01/06/2025
300360.ZK	12/31/2024	SDB3260122839	100.00	2.2809	234.17	228.09	0.0000	4.3300	50.0000	0.0000	(0.0563)	(0.0063)	0.0000	2	(0.0627)	01/06/2025
300360.ZK	12/31/2024	SDB3260122839	1,600.00	2.2809	3,758.67	3,649.48	0.0000	4.3300	50.0000	0.0000	(0.9042)	(0.1014)	0.0000	2	(1.0055)	01/06/2025
300360.ZK	12/31/2024	SDB3260122839	700.00	2.2809	1,613.77	1,596.65	0.0000	4.3300	50.0000	0.0000	(0.3882)	(0.0444)	0.0000	2	(0.4326)	01/06/2025
300360.ZK	12/31/2024	SDB3260122839	1,800.00	2.2809	4,133.10	4,105.67	0.0000	4.3300	50.0000	0.0000	(0.9942)	(0.1140)	0.0000	2	(1.1083)	01/06/2025
300360.ZK	12/31/2024	SDB3260122839	1,900.00	2.2809	4,379.46	4,333.76	0.0000	4.3300	50.0000	0.0000	(1.0535)	(0.1204)	0.0000	2	(1.1739)	01/06/2025
300360.ZK	12/31/2024	SDB3260122839	700.00	2.2809	1,613.64	1,596.65	0.0000	4.3300	50.0000	0.0000	(0.3882)	(0.0444)	0.0000	2	(0.4325)	01/06/2025
300360.ZK	12/31/2024	SDB3260122839	3,900.00	2.2809	9,054.54	8,895.61	0.0000	4.3300	50.0000	0.0000	(2.1781)	(0.2471)	0.0000	2	(2.4252)	01/06/2025
300360.ZK	12/31/2024	SDB3260122839	2,200.00	2.2809	5,107.69	5,018.04	0.0000	4.3300	50.0000	0.0000	(1.2287)	(0.1394)	0.0000	2	(1.3681)	01/06/2025
300360.ZK	12/31/2024	SDB3260122839	400.00	2.2809	928.67	912.37	0.0000	4.3300	50.0000	0.0000	(0.2234)	(0.0253)	0.0000	2	(0.2487)	01/06/2025
300360.ZK	12/31/2024	SDB3260122839	400.00	2.2809	928.67	912.37	0.0000	4.3300	50.0000	0.0000	(0.2234)	(0.0253)	0.0000	2	(0.2487)	01/06/2025
300360.ZK	12/31/2024	SDB3260122839	7,900.00	2.2809	18,341.25	18,019.32	0.0000	4.3300	50.0000	0.0000	(4.4121)	(0.5005)	0.0000	2	(4.9126)	01/06/2025
300360.ZK	12/31/2024	SDB3260122839	5,400.00	2.2809	12,537.06	12,317.00	0.0000	4.3300	50.0000	0.0000	(3.0159)	(0.3421)	0.0000	2	(3.3580)	01/06/2025
300360.ZK	12/31/2024	SDB3260122839	7,000.00	2.2809	16,251.74	15,966.48	0.0000	4.3300	50.0000	0.0000	(3.9094)	(0.4435)	0.0000	2	(4.3530)	01/06/2025
300360.ZK	12/31/2024	SDB3260122839	2,900.00	2.2809	6,732.86	6,614.69	0.0000	4.3300	50.0000	0.0000	(1.6196)	(0.1837)	0.0000	2	(1.8034)	01/06/2025
300360.ZK	12/31/2024	SDB3260122839	100.00	2.2809	232.17	228.09	0.0000	4.3300	50.0000	0.0000	(0.0558)	(0.0063)	0.0000	2	(0.0622)	01/06/2025
300360.ZK	12/31/2024	SDB3260122839	600.00	2.2809	1,393.01	1,368.56	0.0000	4.3300	50.0000	0.0000	(0.3351)	(0.0380)	0.0000	2	(0.3731)	01/06/2025
300360.ZK	12/31/2024	SDB3260122839	100.00	2.2809	232.17	228.09	0.0000	4.3300	50.0000	0.0000	(0.0558)	(0.0063)	0.0000	2	(0.0622)	01/06/2025
300360.ZK	12/31/2024	SDB3260122839	100.00	2.2809	232.17	228.09	0.0000	4.3300	50.0000	0.0000	(0.0558)	(0.0063)	0.0000	2	(0.0622)	01/06/2025
300360.ZK	12/31/2024	SDB3260122839	1,400.00	2.2809	3,250.35	3,193.30	0.0000	4.3300	50.0000	0.0000	(0.7819)	(0.0887)	0.0000	2	(0.8706)	01/06/2025
300360.ZK	12/31/2024	SDB3260122839	1,600.00	2.2809	3,714.68	3,649.48	0.0000	4.3300	50.0000	0.0000	(0.8936)	(0.1014)	0.0000	2	(0.9950)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HANGZHOU SUNRISE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300360.ZK	12/31/2024	SDB3260122839	5,100.00	2.2809	11,840.55	11,632.72	0.0000	4.3300	50.0000	0.0000	(2.8483)	(0.3231)	0.0000	2	(3.1714)	01/06/2025
300360.ZK	12/31/2024	SDB3260122839	900.00	2.2809	2,089.51	2,052.83	0.0000	4.3300	50.0000	0.0000	(0.5026)	(0.0570)	0.0000	2	(0.5597)	01/06/2025
300360.ZK	12/31/2024	SDB3260122839	300.00	2.2809	696.50	684.28	0.0000	4.3300	50.0000	0.0000	(0.1675)	(0.0190)	0.0000	2	(0.1866)	01/06/2025
300360.ZK	12/31/2024	SDB3260122839	2,700.00	2.2809	6,268.53	6,158.50	0.0000	4.3300	50.0000	0.0000	(1.5079)	(0.1711)	0.0000	2	(1.6790)	01/06/2025
300360.ZK	12/31/2024	SDB3260122839	2,100.00	2.2809	4,875.52	4,789.94	0.0000	4.3300	50.0000	0.0000	(1.1728)	(0.1331)	0.0000	2	(1.3059)	01/06/2025
300360.ZK	12/31/2024	SDB3260122839	600.00	2.2809	1,393.01	1,368.56	0.0000	4.3300	50.0000	0.0000	(0.3351)	(0.0380)	0.0000	2	(0.3731)	01/06/2025
300360.ZK	12/31/2024	SDB3260122839	2,100.00	2.2809	4,875.52	4,789.94	0.0000	4.3300	50.0000	0.0000	(1.1728)	(0.1331)	0.0000	2	(1.3059)	01/06/2025
300360.ZK	12/31/2024	SDB3260122839	3,100.00	2.2809	7,197.20	7,070.87	0.0000	4.3300	50.0000	0.0000	(1.7313)	(0.1964)	0.0000	2	(1.9277)	01/06/2025
300360.ZK	12/31/2024	SDB3260122839	400.00	2.2809	928.67	912.37	0.0000	4.3300	50.0000	0.0000	(0.2234)	(0.0253)	0.0000	2	(0.2487)	01/06/2025
300360.ZK	12/31/2024	SDB3260122839	3,700.00	2.2809	8,590.20	8,439.43	0.0000	4.3300	50.0000	0.0000	(2.0664)	(0.2344)	0.0000	2	(2.3009)	01/06/2025
300360.ZK	12/31/2024	SDB3260122839	900.00	2.2809	2,089.51	2,052.83	0.0000	4.3300	50.0000	0.0000	(0.5026)	(0.0570)	0.0000	2	(0.5597)	01/06/2025
300360.ZK	12/31/2024	SDB3260122839	300.00	2.2809	696.50	684.28	0.0000	4.3300	50.0000	0.0000	(0.1675)	(0.0190)	0.0000	2	(0.1866)	01/06/2025
300360.ZK	12/31/2024	SDB3260122839	700.00	2.2809	1,625.17	1,596.65	0.0000	4.3300	50.0000	0.0000	(0.3909)	(0.0444)	0.0000	2	(0.4353)	01/06/2025
300360.ZK	12/31/2024	SDB3260122839	1,700.00	2.2809	3,946.85	3,877.57	0.0000	4.3300	50.0000	0.0000	(0.9494)	(0.1077)	0.0000	2	(1.0571)	01/06/2025
300360.ZK	12/31/2024	SDB3260122839	1,900.00	2.2809	4,411.19	4,333.76	0.0000	4.3300	50.0000	0.0000	(1.0611)	(0.1204)	0.0000	2	(1.1815)	01/06/2025
300360.ZK	12/31/2024	SDB3260122839	4,800.00	2.2809	11,144.05	10,948.44	0.0000	4.3300	50.0000	0.0000	(2.6808)	(0.3041)	0.0000	2	(2.9849)	01/06/2025
300360.ZK	12/31/2024	SDB3260122839	1,600.00	2.2809	3,714.68	3,649.48	0.0000	4.3300	50.0000	0.0000	(0.8936)	(0.1014)	0.0000	2	(0.9950)	01/06/2025
300360.ZK	12/31/2024	SDB3260122839	100.00	2.2809	232.17	228.09	0.0000	4.3300	50.0000	0.0000	(0.0558)	(0.0063)	0.0000	2	(0.0622)	01/06/2025
300360.ZK	12/31/2024	SDB3260122839	8,400.00	2.2809	19,502.09	19,159.78	0.0000	4.3300	50.0000	0.0000	(4.6913)	(0.5322)	0.0000	2	(5.2236)	01/06/2025
300360.ZK	12/31/2024	SDB3260122839	2,000.00	2.2809	4,643.35	4,561.85	0.0000	4.3300	50.0000	0.0000	(1.1170)	(0.1267)	0.0000	2	(1.2437)	01/06/2025
300360.ZK	12/30/2024	SDB3260122839	100.00	2.2312	234.17	223.12	0.0000	4.3300	50.0000	0.0000	(0.0282)	(0.0031)	0.0000	1	(0.0313)	01/06/2025
300360.ZK	12/30/2024	SDB3260122839	1,600.00	2.2312	3,758.67	3,569.99	0.0000	4.3300	50.0000	0.0000	(0.4521)	(0.0496)	0.0000	1	(0.5017)	01/06/2025
300360.ZK	12/30/2024	SDB3260122839	700.00	2.2312	1,613.77	1,561.87	0.0000	4.3300	50.0000	0.0000	(0.1941)	(0.0217)	0.0000	1	(0.2158)	01/06/2025
300360.ZK	12/30/2024	SDB3260122839	1,800.00	2.2312	4,133.10	4,016.23	0.0000	4.3300	50.0000	0.0000	(0.4971)	(0.0558)	0.0000	1	(0.5529)	01/06/2025
300360.ZK	12/30/2024	SDB3260122839	1,900.00	2.2312	4,379.46	4,239.36	0.0000	4.3300	50.0000	0.0000	(0.5268)	(0.0589)	0.0000	1	(0.5856)	01/06/2025
300360.ZK	12/30/2024	SDB3260122839	700.00	2.2312	1,613.64	1,561.87	0.0000	4.3300	50.0000	0.0000	(0.1941)	(0.0217)	0.0000	1	(0.2158)	01/06/2025
300360.ZK	12/30/2024	SDB3260122839	3,900.00	2.2312	9,054.54	8,701.84	0.0000	4.3300	50.0000	0.0000	(1.0891)	(0.1209)	0.0000	1	(1.2099)	01/06/2025
300360.ZK	12/30/2024	SDB3260122839	2,200.00	2.2312	5,107.69	4,908.73	0.0000	4.3300	50.0000	0.0000	(0.6143)	(0.0682)	0.0000	1	(0.6825)	01/06/2025
300360.ZK	12/30/2024	SDB3260122839	400.00	2.2312	928.67	892.50	0.0000	4.3300	50.0000	0.0000	(0.1117)	(0.0124)	0.0000	1	(0.1241)	01/06/2025
300360.ZK	12/30/2024	SDB3260122839	400.00	2.2312	928.67	892.50	0.0000	4.3300	50.0000	0.0000	(0.1117)	(0.0124)	0.0000	1	(0.1241)	01/06/2025
300360.ZK	12/30/2024	SDB3260122839	7,900.00	2.2312	18,341.25	17,626.80	0.0000	4.3300	50.0000	0.0000	(2.2060)	(0.2448)	0.0000	1	(2.4509)	01/06/2025
300360.ZK	12/30/2024	SDB3260122839	5,400.00	2.2312	12,537.06	12,048.70	0.0000	4.3300	50.0000	0.0000	(1.5079)	(0.1673)	0.0000	1	(1.6753)	01/06/2025
300360.ZK	12/30/2024	SDB3260122839	7,000.00	2.2312	16,251.74	15,618.69	0.0000	4.3300	50.0000	0.0000	(1.9547)	(0.2169)	0.0000	1	(2.1716)	01/06/2025
300360.ZK	12/30/2024	SDB3260122839	2,900.00	2.2312	6,732.86	6,470.60	0.0000	4.3300	50.0000	0.0000	(0.8098)	(0.0899)	0.0000	1	(0.8997)	01/06/2025
300360.ZK	12/30/2024	SDB3260122839	100.00	2.2312	232.17	223.12	0.0000	4.3300	50.0000	0.0000	(0.0279)	(0.0031)	0.0000	1	(0.0310)	01/06/2025
300360.ZK	12/30/2024	SDB3260122839	600.00	2.2312	1,393.01	1,338.74	0.0000	4.3300	50.0000	0.0000	(0.1675)	(0.0186)	0.0000	1	(0.1861)	01/06/2025
300360.ZK	12/30/2024	SDB3260122839	100.00	2.2312	232.17	223.12	0.0000	4.3300	50.0000	0.0000	(0.0279)	(0.0031)	0.0000	1	(0.0310)	01/06/2025
300360.ZK	12/30/2024	SDB3260122839	100.00	2.2312	232.17	223.12	0.0000	4.3300	50.0000	0.0000	(0.0279)	(0.0031)	0.0000	1	(0.0310)	01/06/2025
300360.ZK	12/30/2024	SDB3260122839	1,400.00	2.2312	3,250.35	3,123.74	0.0000	4.3300	50.0000	0.0000	(0.3909)	(0.0434)	0.0000	1	(0.4343)	01/06/2025
300360.ZK	12/30/2024	SDB3260122839	1,600.00	2.2312	3,714.68	3,569.99	0.0000	4.3300	50.0000	0.0000	(0.4468)	(0.0496)	0.0000	1	(0.4964)	01/06/2025
300360.ZK	12/30/2024	SDB3260122839	5,100.00	2.2312	11,840.55	11,379.33	0.0000	4.3300	50.0000	0.0000	(1.4242)	(0.1580)	0.0000	1	(1.5822)	01/06/2025
300360.ZK	12/30/2024	SDB3260122839	900.00	2.2312	2,089.51	2,008.12	0.0000	4.3300	50.0000	0.0000	(0.2513)	(0.0279)	0.0000	1	(0.2792)	01/06/2025
300360.ZK	12/30/2024	SDB3260122839	300.00	2.2312	696.50	669.37	0.0000	4.3300	50.0000	0.0000	(0.0838)	(0.0093)	0.0000	1	(0.0931)	01/06/2025
300360.ZK	12/30/2024	SDB3260122839	2,700.00	2.2312	6,268.53	6,024.35	0.0000	4.3300	50.0000	0.0000	(0.7540)	(0.0837)	0.0000	1	(0.8376)	01/06/2025
300360.ZK	12/30/2024	SDB3260122839	2,100.00	2.2312	4,875.52	4,685.61	0.0000	4.3300	50.0000	0.0000	(0.5864)	(0.0651)	0.0000	1	(0.6515)	01/06/2025
300360.ZK	12/30/2024	SDB3260122839	600.00	2.2312	1,393.01	1,338.74	0.0000	4.3300	50.0000	0.0000	(0.1675)	(0.0186)	0.0000	1	(0.1861)	01/06/2025
300360.ZK	12/30/2024	SDB3260122839	2,100.00	2.2312	4,875.52	4,685.61	0.0000	4.3300	50.0000	0.0000	(0.5864)	(0.0651)	0.0000	1	(0.6515)	01/06/2025
300360.ZK	12/30/2024	SDB3260122839	3,100.00	2.2312	7,197.20	6,916.85	0.0000	4.3300	50.0000	0.0000	(0.8657)	(0.0961)	0.0000	1	(0.9617)	01/06/2025
300360.ZK	12/30/2024	SDB3260122839	400.00	2.2312	928.67	892.50	0.0000	4.3300	50.0000	0.0000	(0.1117)	(0.0124)	0.0000	1	(0.1241)	01/06/2025
300360.ZK	12/30/2024	SDB3260122839	3,700.00	2.2312	8,590.20	8,255.59	0.0000	4.3300	50.0000	0.0000	(1.0332)	(0.1147)	0.0000	1	(1.1479)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HANGZHOU SUNRISE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300360.ZK	12/30/2024	SDB3260122839	900.00	2.2312	2,089.51	2,008.12	0.0000	4.3300	50.0000	0.0000	(0.2513)	(0.0279)	0.0000	1	(0.2792)	01/06/2025
300360.ZK	12/30/2024	SDB3260122839	300.00	2.2312	696.50	669.37	0.0000	4.3300	50.0000	0.0000	(0.0838)	(0.0093)	0.0000	1	(0.0931)	01/06/2025
300360.ZK	12/30/2024	SDB3260122839	700.00	2.2312	1,625.17	1,561.87	0.0000	4.3300	50.0000	0.0000	(0.1955)	(0.0217)	0.0000	1	(0.2172)	01/06/2025
300360.ZK	12/30/2024	SDB3260122839	1,700.00	2.2312	3,946.85	3,793.11	0.0000	4.3300	50.0000	0.0000	(0.4747)	(0.0527)	0.0000	1	(0.5274)	01/06/2025
300360.ZK	12/30/2024	SDB3260122839	1,900.00	2.2312	4,411.19	4,239.36	0.0000	4.3300	50.0000	0.0000	(0.5306)	(0.0589)	0.0000	1	(0.5894)	01/06/2025
300360.ZK	12/30/2024	SDB3260122839	4,800.00	2.2312	11,144.05	10,709.96	0.0000	4.3300	50.0000	0.0000	(1.3404)	(0.1487)	0.0000	1	(1.4891)	01/06/2025
300360.ZK	12/30/2024	SDB3260122839	1,600.00	2.2312	3,714.68	3,569.99	0.0000	4.3300	50.0000	0.0000	(0.4468)	(0.0496)	0.0000	1	(0.4964)	01/06/2025
300360.ZK	12/30/2024	SDB3260122839	100.00	2.2312	232.17	223.12	0.0000	4.3300	50.0000	0.0000	(0.0279)	(0.0031)	0.0000	1	(0.0310)	01/06/2025
300360.ZK	12/30/2024	SDB3260122839	8,400.00	2.2312	19,502.09	18,742.42	0.0000	4.3300	50.0000	0.0000	(2.3457)	(0.2603)	0.0000	1	(2.6060)	01/06/2025
300360.ZK	12/30/2024	SDB3260122839	2,000.00	2.2312	4,643.35	4,462.48	0.0000	4.3300	50.0000	0.0000	(0.5585)	(0.0620)	0.0000	1	(0.6205)	01/06/2025
300360.ZK	12/27/2024	SDB3260122839	100.00	2.2961	234.17	229.61	0.0000	4.3300	50.0000	0.0000	(0.0845)	(0.0096)	0.0000	3	(0.0941)	01/06/2025
300360.ZK	12/27/2024	SDB3260122839	1,600.00	2.2961	3,758.67	3,673.78	0.0000	4.3300	50.0000	0.0000	(1.3563)	(0.1531)	0.0000	3	(1.5093)	01/06/2025
300360.ZK	12/27/2024	SDB3260122839	700.00	2.2961	1,613.77	1,607.28	0.0000	4.3300	50.0000	0.0000	(0.5823)	(0.0670)	0.0000	3	(0.6493)	01/06/2025
300360.ZK	12/27/2024	SDB3260122839	1,800.00	2.2961	4,133.10	4,133.01	0.0000	4.3300	50.0000	0.0000	(1.4914)	(0.1722)	0.0000	3	(1.6636)	01/06/2025
300360.ZK	12/27/2024	SDB3260122839	1,900.00	2.2961	4,379.46	4,362.62	0.0000	4.3300	50.0000	0.0000	(1.5803)	(0.1818)	0.0000	3	(1.7620)	01/06/2025
300360.ZK	12/27/2024	SDB3260122839	700.00	2.2961	1,613.64	1,607.28	0.0000	4.3300	50.0000	0.0000	(0.5823)	(0.0670)	0.0000	3	(0.6492)	01/06/2025
300360.ZK	12/27/2024	SDB3260122839	3,900.00	2.2961	9,054.54	8,954.84	0.0000	4.3300	50.0000	0.0000	(3.2672)	(0.3731)	0.0000	3	(3.6403)	01/06/2025
300360.ZK	12/27/2024	SDB3260122839	2,200.00	2.2961	5,107.69	5,051.45	0.0000	4.3300	50.0000	0.0000	(1.8430)	(0.2105)	0.0000	3	(2.0535)	01/06/2025
300360.ZK	12/27/2024	SDB3260122839	400.00	2.2961	928.67	918.45	0.0000	4.3300	50.0000	0.0000	(0.3351)	(0.0383)	0.0000	3	(0.3734)	01/06/2025
300360.ZK	12/27/2024	SDB3260122839	400.00	2.2961	928.67	918.45	0.0000	4.3300	50.0000	0.0000	(0.3351)	(0.0383)	0.0000	3	(0.3734)	01/06/2025
300360.ZK	12/27/2024	SDB3260122839	7,900.00	2.2961	18,341.25	18,139.30	0.0000	4.3300	50.0000	0.0000	(6.6181)	(0.7558)	0.0000	3	(7.3739)	01/06/2025
300360.ZK	12/27/2024	SDB3260122839	5,400.00	2.2961	12,537.06	12,399.02	0.0000	4.3300	50.0000	0.0000	(4.5238)	(0.5166)	0.0000	3	(5.0404)	01/06/2025
300360.ZK	12/27/2024	SDB3260122839	7,000.00	2.2961	16,251.74	16,072.80	0.0000	4.3300	50.0000	0.0000	(5.8642)	(0.6697)	0.0000	3	(6.5339)	01/06/2025
300360.ZK	12/27/2024	SDB3260122839	2,900.00	2.2961	6,732.86	6,658.73	0.0000	4.3300	50.0000	0.0000	(2.4294)	(0.2774)	0.0000	3	(2.7069)	01/06/2025
300360.ZK	12/27/2024	SDB3260122839	100.00	2.2961	232.17	229.61	0.0000	4.3300	50.0000	0.0000	(0.0838)	(0.0096)	0.0000	3	(0.0933)	01/06/2025
300360.ZK	12/27/2024	SDB3260122839	600.00	2.2961	1,393.01	1,377.67	0.0000	4.3300	50.0000	0.0000	(0.5026)	(0.0574)	0.0000	3	(0.5600)	01/06/2025
300360.ZK	12/27/2024	SDB3260122839	100.00	2.2961	232.17	229.61	0.0000	4.3300	50.0000	0.0000	(0.0838)	(0.0096)	0.0000	3	(0.0933)	01/06/2025
300360.ZK	12/27/2024	SDB3260122839	100.00	2.2961	232.17	229.61	0.0000	4.3300	50.0000	0.0000	(0.0838)	(0.0096)	0.0000	3	(0.0933)	01/06/2025
300360.ZK	12/27/2024	SDB3260122839	1,400.00	2.2961	3,250.35	3,214.56	0.0000	4.3300	50.0000	0.0000	(1.1728)	(0.1339)	0.0000	3	(1.3068)	01/06/2025
300360.ZK	12/27/2024	SDB3260122839	1,600.00	2.2961	3,714.68	3,673.78	0.0000	4.3300	50.0000	0.0000	(1.3404)	(0.1531)	0.0000	3	(1.4935)	01/06/2025
300360.ZK	12/27/2024	SDB3260122839	5,100.00	2.2961	11,840.55	11,710.18	0.0000	4.3300	50.0000	0.0000	(4.2725)	(0.4879)	0.0000	3	(4.7604)	01/06/2025
300360.ZK	12/27/2024	SDB3260122839	900.00	2.2961	2,089.51	2,066.50	0.0000	4.3300	50.0000	0.0000	(0.7540)	(0.0861)	0.0000	3	(0.8401)	01/06/2025
300360.ZK	12/27/2024	SDB3260122839	300.00	2.2961	696.50	688.83	0.0000	4.3300	50.0000	0.0000	(0.2513)	(0.0287)	0.0000	3	(0.2800)	01/06/2025
300360.ZK	12/27/2024	SDB3260122839	2,700.00	2.2961	6,268.53	6,199.51	0.0000	4.3300	50.0000	0.0000	(2.2619)	(0.2583)	0.0000	3	(2.5202)	01/06/2025
300360.ZK	12/27/2024	SDB3260122839	2,100.00	2.2961	4,875.52	4,821.84	0.0000	4.3300	50.0000	0.0000	(1.7593)	(0.2009)	0.0000	3	(1.9602)	01/06/2025
300360.ZK	12/27/2024	SDB3260122839	600.00	2.2961	1,393.01	1,377.67	0.0000	4.3300	50.0000	0.0000	(0.5026)	(0.0574)	0.0000	3	(0.5600)	01/06/2025
300360.ZK	12/27/2024	SDB3260122839	2,100.00	2.2961	4,875.52	4,821.84	0.0000	4.3300	50.0000	0.0000	(1.7593)	(0.2009)	0.0000	3	(1.9602)	01/06/2025
300360.ZK	12/27/2024	SDB3260122839	3,100.00	2.2961	7,197.20	7,117.95	0.0000	4.3300	50.0000	0.0000	(2.5970)	(0.2966)	0.0000	3	(2.8936)	01/06/2025
300360.ZK	12/27/2024	SDB3260122839	400.00	2.2961	928.67	918.45	0.0000	4.3300	50.0000	0.0000	(0.3351)	(0.0383)	0.0000	3	(0.3734)	01/06/2025
300360.ZK	12/27/2024	SDB3260122839	3,700.00	2.2961	8,590.20	8,495.62	0.0000	4.3300	50.0000	0.0000	(3.0996)	(0.3540)	0.0000	3	(3.4536)	01/06/2025
300360.ZK	12/27/2024	SDB3260122839	900.00	2.2961	2,089.51	2,066.50	0.0000	4.3300	50.0000	0.0000	(0.7540)	(0.0861)	0.0000	3	(0.8401)	01/06/2025
300360.ZK	12/27/2024	SDB3260122839	300.00	2.2961	696.50	688.83	0.0000	4.3300	50.0000	0.0000	(0.2513)	(0.0287)	0.0000	3	(0.2800)	01/06/2025
300360.ZK	12/27/2024	SDB3260122839	700.00	2.2961	1,625.17	1,607.28	0.0000	4.3300	50.0000	0.0000	(0.5864)	(0.0670)	0.0000	3	(0.6534)	01/06/2025
300360.ZK	12/27/2024	SDB3260122839	1,700.00	2.2961	3,946.85	3,903.39	0.0000	4.3300	50.0000	0.0000	(1.4242)	(0.1626)	0.0000	3	(1.5868)	01/06/2025
300360.ZK	12/27/2024	SDB3260122839	1,900.00	2.2961	4,411.19	4,362.62	0.0000	4.3300	50.0000	0.0000	(1.5917)	(0.1818)	0.0000	3	(1.7735)	01/06/2025
300360.ZK	12/27/2024	SDB3260122839	4,800.00	2.2961	11,144.05	11,021.35	0.0000	4.3300	50.0000	0.0000	(4.0211)	(0.4592)	0.0000	3	(4.4804)	01/06/2025
300360.ZK	12/27/2024	SDB3260122839	1,600.00	2.2961	3,714.68	3,673.78	0.0000	4.3300	50.0000	0.0000	(1.3404)	(0.1531)	0.0000	3	(1.4935)	01/06/2025
300360.ZK	12/27/2024	SDB3260122839	100.00	2.2961	232.17	229.61	0.0000	4.3300	50.0000	0.0000	(0.0838)	(0.0096)	0.0000	3	(0.0933)	01/06/2025
300360.ZK	12/27/2024	SDB3260122839	8,400.00	2.2961	19,502.09	19,287.36	0.0000	4.3300	50.0000	0.0000	(7.0370)	(0.8036)	0.0000	3	(7.8406)	01/06/2025
300360.ZK	12/27/2024	SDB3260122839	2,000.00	2.2961	4,643.35	4,592.23	0.0000	4.3300	50.0000	0.0000	(1.6755)	(0.1913)	0.0000	3	(1.8668)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HANGZHOU SUNRISE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300360.ZK	12/26/2024	SDB3260122839	100.00	2.3079	234.17	230.79	0.0000	4.3300	50.0000	0.0000	(0.0282)	(0.0032)	0.0000	1	(0.0314)	01/06/2025
300360.ZK	12/26/2024	SDB3260122839	1,600.00	2.3079	3,758.67	3,692.64	0.0000	4.3300	50.0000	0.0000	(0.4521)	(0.0513)	0.0000	1	(0.5034)	01/06/2025
300360.ZK	12/26/2024	SDB3260122839	700.00	2.3079	1,613.77	1,615.53	0.0000	4.3300	50.0000	0.0000	(0.1941)	(0.0224)	0.0000	1	(0.2165)	01/06/2025
300360.ZK	12/26/2024	SDB3260122839	1,800.00	2.3079	4,133.10	4,154.23	0.0000	4.3300	50.0000	0.0000	(0.4971)	(0.0577)	0.0000	1	(0.5548)	01/06/2025
300360.ZK	12/26/2024	SDB3260122839	1,900.00	2.3079	4,379.46	4,385.02	0.0000	4.3300	50.0000	0.0000	(0.5268)	(0.0609)	0.0000	1	(0.5877)	01/06/2025
300360.ZK	12/26/2024	SDB3260122839	700.00	2.3079	1,613.64	1,615.53	0.0000	4.3300	50.0000	0.0000	(0.1941)	(0.0224)	0.0000	1	(0.2165)	01/06/2025
300360.ZK	12/26/2024	SDB3260122839	3,900.00	2.3079	9,054.54	9,000.82	0.0000	4.3300	50.0000	0.0000	(1.0891)	(0.1250)	0.0000	1	(1.2141)	01/06/2025
300360.ZK	12/26/2024	SDB3260122839	2,200.00	2.3079	5,107.69	5,077.39	0.0000	4.3300	50.0000	0.0000	(0.6143)	(0.0705)	0.0000	1	(0.6849)	01/06/2025
300360.ZK	12/26/2024	SDB3260122839	400.00	2.3079	928.67	923.16	0.0000	4.3300	50.0000	0.0000	(0.1117)	(0.0128)	0.0000	1	(0.1245)	01/06/2025
300360.ZK	12/26/2024	SDB3260122839	400.00	2.3079	928.67	923.16	0.0000	4.3300	50.0000	0.0000	(0.1117)	(0.0128)	0.0000	1	(0.1245)	01/06/2025
300360.ZK	12/26/2024	SDB3260122839	7,900.00	2.3079	18,341.25	18,232.43	0.0000	4.3300	50.0000	0.0000	(2.2600)	(0.2532)	0.0000	1	(2.4593)	01/06/2025
300360.ZK	12/26/2024	SDB3260122839	5,400.00	2.3079	12,537.06	12,462.68	0.0000	4.3300	50.0000	0.0000	(1.5079)	(0.1731)	0.0000	1	(1.6810)	01/06/2025
300360.ZK	12/26/2024	SDB3260122839	7,000.00	2.3079	16,251.74	16,155.32	0.0000	4.3300	50.0000	0.0000	(1.9547)	(0.2244)	0.0000	1	(2.1791)	01/06/2025
300360.ZK	12/26/2024	SDB3260122839	2,900.00	2.3079	6,732.86	6,692.92	0.0000	4.3300	50.0000	0.0000	(0.8098)	(0.0930)	0.0000	1	(0.9028)	01/06/2025
300360.ZK	12/26/2024	SDB3260122839	100.00	2.3079	232.17	230.79	0.0000	4.3300	50.0000	0.0000	(0.0279)	(0.0032)	0.0000	1	(0.0311)	01/06/2025
300360.ZK	12/26/2024	SDB3260122839	600.00	2.3079	1,393.01	1,384.74	0.0000	4.3300	50.0000	0.0000	(0.1675)	(0.0192)	0.0000	1	(0.1868)	01/06/2025
300360.ZK	12/26/2024	SDB3260122839	100.00	2.3079	232.17	230.79	0.0000	4.3300	50.0000	0.0000	(0.0279)	(0.0032)	0.0000	1	(0.0311)	01/06/2025
300360.ZK	12/26/2024	SDB3260122839	100.00	2.3079	232.17	230.79	0.0000	4.3300	50.0000	0.0000	(0.0279)	(0.0032)	0.0000	1	(0.0311)	01/06/2025
300360.ZK	12/26/2024	SDB3260122839	1,400.00	2.3079	3,250.35	3,231.06	0.0000	4.3300	50.0000	0.0000	(0.3909)	(0.0449)	0.0000	1	(0.4358)	01/06/2025
300360.ZK	12/26/2024	SDB3260122839	1,600.00	2.3079	3,714.68	3,692.64	0.0000	4.3300	50.0000	0.0000	(0.4468)	(0.0513)	0.0000	1	(0.4981)	01/06/2025
300360.ZK	12/26/2024	SDB3260122839	5,100.00	2.3079	11,840.55	11,770.31	0.0000	4.3300	50.0000	0.0000	(1.4242)	(0.1635)	0.0000	1	(1.5876)	01/06/2025
300360.ZK	12/26/2024	SDB3260122839	900.00	2.3079	2,089.51	2,077.11	0.0000	4.3300	50.0000	0.0000	(0.2513)	(0.0288)	0.0000	1	(0.2802)	01/06/2025
300360.ZK	12/26/2024	SDB3260122839	300.00	2.3079	696.50	692.37	0.0000	4.3300	50.0000	0.0000	(0.0838)	(0.0096)	0.0000	1	(0.0934)	01/06/2025
300360.ZK	12/26/2024	SDB3260122839	2,700.00	2.3079	6,268.53	6,231.34	0.0000	4.3300	50.0000	0.0000	(0.7540)	(0.0865)	0.0000	1	(0.8405)	01/06/2025
300360.ZK	12/26/2024	SDB3260122839	2,100.00	2.3079	4,875.52	4,846.60	0.0000	4.3300	50.0000	0.0000	(0.5864)	(0.0673)	0.0000	1	(0.6537)	01/06/2025
300360.ZK	12/26/2024	SDB3260122839	600.00	2.3079	1,393.01	1,384.74	0.0000	4.3300	50.0000	0.0000	(0.1675)	(0.0192)	0.0000	1	(0.1868)	01/06/2025
300360.ZK	12/26/2024	SDB3260122839	2,100.00	2.3079	4,875.52	4,846.60	0.0000	4.3300	50.0000	0.0000	(0.5864)	(0.0673)	0.0000	1	(0.6537)	01/06/2025
300360.ZK	12/26/2024	SDB3260122839	3,100.00	2.3079	7,197.20	7,154.50	0.0000	4.3300	50.0000	0.0000	(0.8657)	(0.0994)	0.0000	1	(0.9650)	01/06/2025
300360.ZK	12/26/2024	SDB3260122839	400.00	2.3079	928.67	923.16	0.0000	4.3300	50.0000	0.0000	(0.1117)	(0.0128)	0.0000	1	(0.1245)	01/06/2025
300360.ZK	12/26/2024	SDB3260122839	3,700.00	2.3079	8,590.20	8,539.24	0.0000	4.3300	50.0000	0.0000	(1.0332)	(0.1186)	0.0000	1	(1.1518)	01/06/2025
300360.ZK	12/26/2024	SDB3260122839	900.00	2.3079	2,089.51	2,077.11	0.0000	4.3300	50.0000	0.0000	(0.2513)	(0.0288)	0.0000	1	(0.2802)	01/06/2025
300360.ZK	12/26/2024	SDB3260122839	300.00	2.3079	696.50	692.37	0.0000	4.3300	50.0000	0.0000	(0.0838)	(0.0096)	0.0000	1	(0.0934)	01/06/2025
300360.ZK	12/26/2024	SDB3260122839	700.00	2.3079	1,625.17	1,615.53	0.0000	4.3300	50.0000	0.0000	(0.1955)	(0.0224)	0.0000	1	(0.2179)	01/06/2025
300360.ZK	12/26/2024	SDB3260122839	1,700.00	2.3079	3,946.85	3,923.44	0.0000	4.3300	50.0000	0.0000	(0.4747)	(0.0545)	0.0000	1	(0.5292)	01/06/2025
300360.ZK	12/26/2024	SDB3260122839	1,900.00	2.3079	4,411.19	4,385.02	0.0000	4.3300	50.0000	0.0000	(0.5306)	(0.0609)	0.0000	1	(0.5915)	01/06/2025
300360.ZK	12/26/2024	SDB3260122839	4,800.00	2.3079	11,144.05	11,077.93	0.0000	4.3300	50.0000	0.0000	(1.3404)	(0.1539)	0.0000	1	(1.4942)	01/06/2025
300360.ZK	12/26/2024	SDB3260122839	1,600.00	2.3079	3,714.68	3,692.64	0.0000	4.3300	50.0000	0.0000	(0.4468)	(0.0513)	0.0000	1	(0.4981)	01/06/2025
300360.ZK	12/26/2024	SDB3260122839	100.00	2.3079	232.17	230.79	0.0000	4.3300	50.0000	0.0000	(0.0279)	(0.0032)	0.0000	1	(0.0311)	01/06/2025
300360.ZK	12/26/2024	SDB3260122839	8,400.00	2.3079	19,502.09	19,386.39	0.0000	4.3300	50.0000	0.0000	(2.3457)	(0.2693)	0.0000	1	(2.6149)	01/06/2025
300360.ZK	12/26/2024	SDB3260122839	2,000.00	2.3079	4,643.35	4,615.81	0.0000	4.3300	50.0000	0.0000	(0.5585)	(0.0641)	0.0000	1	(0.6226)	01/06/2025
300360.ZK	12/24/2024	SDB3260122839	100.00	2.3079	234.17	230.79	0.0000	4.3300	50.0000	0.0000	(0.0563)	(0.0064)	0.0000	2	(0.0627)	01/06/2025
300360.ZK	12/24/2024	SDB3260122839	1,600.00	2.3079	3,758.67	3,692.64	0.0000	4.3300	50.0000	0.0000	(0.9042)	(0.1026)	0.0000	2	(1.0067)	01/06/2025
300360.ZK	12/24/2024	SDB3260122839	700.00	2.3079	1,613.77	1,615.53	0.0000	4.3300	50.0000	0.0000	(0.3882)	(0.0449)	0.0000	2	(0.4331)	01/06/2025
300360.ZK	12/24/2024	SDB3260122839	1,800.00	2.3079	4,133.10	4,154.23	0.0000	4.3300	50.0000	0.0000	(0.9942)	(0.1154)	0.0000	2	(1.1096)	01/06/2025
300360.ZK	12/24/2024	SDB3260122839	1,900.00	2.3079	4,379.46	4,385.02	0.0000	4.3300	50.0000	0.0000	(1.0535)	(0.1218)	0.0000	2	(1.1753)	01/06/2025
300360.ZK	12/24/2024	SDB3260122839	700.00	2.3079	1,613.64	1,615.53	0.0000	4.3300	50.0000	0.0000	(0.3882)	(0.0449)	0.0000	2	(0.4330)	01/06/2025
300360.ZK	12/24/2024	SDB3260122839	3,900.00	2.3079	9,054.54	9,000.82	0.0000	4.3300	50.0000	0.0000	(2.1781)	(0.2500)	0.0000	2	(2.4281)	01/06/2025
300360.ZK	12/24/2024	SDB3260122839	2,200.00	2.3079	5,107.69	5,077.39	0.0000	4.3300	50.0000	0.0000	(1.2287)	(0.1410)	0.0000	2	(1.3897)	01/06/2025
300360.ZK	12/24/2024	SDB3260122839	400.00	2.3079	928.67	923.16	0.0000	4.3300	50.0000	0.0000	(0.2234)	(0.0256)	0.0000	2	(0.2490)	01/06/2025
300360.ZK	12/24/2024	SDB3260122839	400.00	2.3079	928.67	923.16	0.0000	4.3300	50.0000	0.0000	(0.2234)	(0.0256)	0.0000	2	(0.2490)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HANGZHOU SUNRISE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300360.ZK	12/24/2024	SDB3260122839	7,900.00	2.3079	18,341.25	18,232.43	0.0000	4.3300	50.0000	0.0000	(4.4121)	(0.5065)	0.0000	2	(4.9185)	01/06/2025
300360.ZK	12/24/2024	SDB3260122839	5,400.00	2.3079	12,537.06	12,462.68	0.0000	4.3300	50.0000	0.0000	(3.0159)	(0.3462)	0.0000	2	(3.3620)	01/06/2025
300360.ZK	12/24/2024	SDB3260122839	7,000.00	2.3079	16,251.74	16,155.32	0.0000	4.3300	50.0000	0.0000	(3.9094)	(0.4488)	0.0000	2	(4.3582)	01/06/2025
300360.ZK	12/24/2024	SDB3260122839	2,900.00	2.3079	6,732.86	6,692.92	0.0000	4.3300	50.0000	0.0000	(1.6196)	(0.1859)	0.0000	2	(1.8055)	01/06/2025
300360.ZK	12/24/2024	SDB3260122839	100.00	2.3079	232.17	230.79	0.0000	4.3300	50.0000	0.0000	(0.0558)	(0.0064)	0.0000	2	(0.0623)	01/06/2025
300360.ZK	12/24/2024	SDB3260122839	600.00	2.3079	1,393.01	1,384.74	0.0000	4.3300	50.0000	0.0000	(0.3351)	(0.0385)	0.0000	2	(0.3736)	01/06/2025
300360.ZK	12/24/2024	SDB3260122839	100.00	2.3079	232.17	230.79	0.0000	4.3300	50.0000	0.0000	(0.0558)	(0.0064)	0.0000	2	(0.0623)	01/06/2025
300360.ZK	12/24/2024	SDB3260122839	100.00	2.3079	232.17	230.79	0.0000	4.3300	50.0000	0.0000	(0.0558)	(0.0064)	0.0000	2	(0.0623)	01/06/2025
300360.ZK	12/24/2024	SDB3260122839	1,400.00	2.3079	3,250.35	3,231.06	0.0000	4.3300	50.0000	0.0000	(0.7819)	(0.0898)	0.0000	2	(0.8716)	01/06/2025
300360.ZK	12/24/2024	SDB3260122839	1,600.00	2.3079	3,714.68	3,692.64	0.0000	4.3300	50.0000	0.0000	(0.8936)	(0.1026)	0.0000	2	(0.9962)	01/06/2025
300360.ZK	12/24/2024	SDB3260122839	5,100.00	2.3079	11,840.55	11,770.31	0.0000	4.3300	50.0000	0.0000	(2.8483)	(0.3270)	0.0000	2	(3.1753)	01/06/2025
300360.ZK	12/24/2024	SDB3260122839	900.00	2.3079	2,089.51	2,077.11	0.0000	4.3300	50.0000	0.0000	(0.5026)	(0.0577)	0.0000	2	(0.5603)	01/06/2025
300360.ZK	12/24/2024	SDB3260122839	300.00	2.3079	696.50	692.37	0.0000	4.3300	50.0000	0.0000	(0.1675)	(0.0192)	0.0000	2	(0.1868)	01/06/2025
300360.ZK	12/24/2024	SDB3260122839	2,700.00	2.3079	6,268.53	6,231.34	0.0000	4.3300	50.0000	0.0000	(1.5079)	(0.1731)	0.0000	2	(1.6810)	01/06/2025
300360.ZK	12/24/2024	SDB3260122839	2,100.00	2.3079	4,875.52	4,846.60	0.0000	4.3300	50.0000	0.0000	(1.1728)	(0.1346)	0.0000	2	(1.3075)	01/06/2025
300360.ZK	12/24/2024	SDB3260122839	600.00	2.3079	1,393.01	1,384.74	0.0000	4.3300	50.0000	0.0000	(0.3351)	(0.0385)	0.0000	2	(0.3736)	01/06/2025
300360.ZK	12/24/2024	SDB3260122839	2,100.00	2.3079	4,875.52	4,846.60	0.0000	4.3300	50.0000	0.0000	(1.1728)	(0.1346)	0.0000	2	(1.3075)	01/06/2025
300360.ZK	12/24/2024	SDB3260122839	3,100.00	2.3079	7,197.20	7,154.50	0.0000	4.3300	50.0000	0.0000	(1.7313)	(0.1987)	0.0000	2	(1.9301)	01/06/2025
300360.ZK	12/24/2024	SDB3260122839	400.00	2.3079	928.67	923.16	0.0000	4.3300	50.0000	0.0000	(0.2234)	(0.0256)	0.0000	2	(0.2490)	01/06/2025
300360.ZK	12/24/2024	SDB3260122839	3,700.00	2.3079	8,590.20	8,539.24	0.0000	4.3300	50.0000	0.0000	(2.0644)	(0.2372)	0.0000	2	(2.3036)	01/06/2025
300360.ZK	12/24/2024	SDB3260122839	900.00	2.3079	2,089.51	2,077.11	0.0000	4.3300	50.0000	0.0000	(0.5026)	(0.0577)	0.0000	2	(0.5603)	01/06/2025
300360.ZK	12/24/2024	SDB3260122839	300.00	2.3079	696.50	692.37	0.0000	4.3300	50.0000	0.0000	(0.1675)	(0.0192)	0.0000	2	(0.1868)	01/06/2025
300360.ZK	12/24/2024	SDB3260122839	700.00	2.3079	1,625.17	1,615.53	0.0000	4.3300	50.0000	0.0000	(0.3909)	(0.0449)	0.0000	2	(0.4358)	01/06/2025
300360.ZK	12/24/2024	SDB3260122839	1,700.00	2.3079	3,946.85	3,923.44	0.0000	4.3300	50.0000	0.0000	(0.9494)	(0.1090)	0.0000	2	(1.0584)	01/06/2025
300360.ZK	12/24/2024	SDB3260122839	1,900.00	2.3079	4,411.19	4,385.02	0.0000	4.3300	50.0000	0.0000	(1.0611)	(0.1218)	0.0000	2	(1.1829)	01/06/2025
300360.ZK	12/24/2024	SDB3260122839	4,800.00	2.3079	11,144.05	11,077.93	0.0000	4.3300	50.0000	0.0000	(2.6808)	(0.3077)	0.0000	2	(2.9885)	01/06/2025
300360.ZK	12/24/2024	SDB3260122839	1,600.00	2.3079	3,714.68	3,692.64	0.0000	4.3300	50.0000	0.0000	(0.8936)	(0.1026)	0.0000	2	(0.9962)	01/06/2025
300360.ZK	12/24/2024	SDB3260122839	100.00	2.3079	232.17	230.79	0.0000	4.3300	50.0000	0.0000	(0.0558)	(0.0064)	0.0000	2	(0.0623)	01/06/2025
300360.ZK	12/24/2024	SDB3260122839	8,400.00	2.3079	19,502.09	19,386.39	0.0000	4.3300	50.0000	0.0000	(4.6913)	(0.5385)	0.0000	2	(5.2298)	01/06/2025
300360.ZK	12/24/2024	SDB3260122839	2,000.00	2.3079	4,643.35	4,615.81	0.0000	4.3300	50.0000	0.0000	(1.1170)	(0.1282)	0.0000	2	(1.2452)	01/06/2025
300360.ZK	12/23/2024	SDB3260122839	100.00	2.2866	234.17	228.66	0.0000	4.3300	50.0000	0.0000	(0.0282)	(0.0032)	0.0000	1	(0.0313)	01/06/2025
300360.ZK	12/23/2024	SDB3260122839	1,600.00	2.2866	3,758.67	3,658.51	0.0000	4.3300	50.0000	0.0000	(0.4521)	(0.0508)	0.0000	1	(0.5029)	01/06/2025
300360.ZK	12/23/2024	SDB3260122839	700.00	2.2866	1,613.77	1,600.60	0.0000	4.3300	50.0000	0.0000	(0.1941)	(0.0222)	0.0000	1	(0.2163)	01/06/2025
300360.ZK	12/23/2024	SDB3260122839	1,800.00	2.2866	4,133.10	4,115.82	0.0000	4.3300	50.0000	0.0000	(0.4971)	(0.0572)	0.0000	1	(0.5543)	01/06/2025
300360.ZK	12/23/2024	SDB3260122839	1,900.00	2.2866	4,379.46	4,344.48	0.0000	4.3300	50.0000	0.0000	(0.5268)	(0.0603)	0.0000	1	(0.5871)	01/06/2025
300360.ZK	12/23/2024	SDB3260122839	700.00	2.2866	1,613.64	1,600.60	0.0000	4.3300	50.0000	0.0000	(0.1941)	(0.0222)	0.0000	1	(0.2163)	01/06/2025
300360.ZK	12/23/2024	SDB3260122839	3,900.00	2.2866	9,054.54	8,917.62	0.0000	4.3300	50.0000	0.0000	(1.0891)	(0.1239)	0.0000	1	(1.2129)	01/06/2025
300360.ZK	12/23/2024	SDB3260122839	2,200.00	2.2866	5,107.69	5,030.45	0.0000	4.3300	50.0000	0.0000	(0.6143)	(0.0699)	0.0000	1	(0.6842)	01/06/2025
300360.ZK	12/23/2024	SDB3260122839	400.00	2.2866	928.67	914.63	0.0000	4.3300	50.0000	0.0000	(0.1117)	(0.0127)	0.0000	1	(0.1244)	01/06/2025
300360.ZK	12/23/2024	SDB3260122839	400.00	2.2866	928.67	914.63	0.0000	4.3300	50.0000	0.0000	(0.1117)	(0.0127)	0.0000	1	(0.1244)	01/06/2025
300360.ZK	12/23/2024	SDB3260122839	7,900.00	2.2866	18,341.25	18,063.90	0.0000	4.3300	50.0000	0.0000	(2.2600)	(0.2509)	0.0000	1	(2.4569)	01/06/2025
300360.ZK	12/23/2024	SDB3260122839	5,400.00	2.2866	12,537.06	12,347.47	0.0000	4.3300	50.0000	0.0000	(1.5079)	(0.1715)	0.0000	1	(1.6794)	01/06/2025
300360.ZK	12/23/2024	SDB3260122839	7,000.00	2.2866	16,251.74	16,005.98	0.0000	4.3300	50.0000	0.0000	(1.9547)	(0.2223)	0.0000	1	(2.1770)	01/06/2025
300360.ZK	12/23/2024	SDB3260122839	2,900.00	2.2866	6,732.86	6,631.05	0.0000	4.3300	50.0000	0.0000	(0.8098)	(0.0921)	0.0000	1	(0.9019)	01/06/2025
300360.ZK	12/23/2024	SDB3260122839	100.00	2.2866	232.17	228.66	0.0000	4.3300	50.0000	0.0000	(0.0279)	(0.0032)	0.0000	1	(0.0311)	01/06/2025
300360.ZK	12/23/2024	SDB3260122839	600.00	2.2866	1,393.01	1,371.94	0.0000	4.3300	50.0000	0.0000	(0.1675)	(0.0191)	0.0000	1	(0.1866)	01/06/2025
300360.ZK	12/23/2024	SDB3260122839	100.00	2.2866	232.17	228.66	0.0000	4.3300	50.0000	0.0000	(0.0279)	(0.0032)	0.0000	1	(0.0311)	01/06/2025
300360.ZK	12/23/2024	SDB3260122839	100.00	2.2866	232.17	228.66	0.0000	4.3300	50.0000	0.0000	(0.0279)	(0.0032)	0.0000	1	(0.0311)	01/06/2025
300360.ZK	12/23/2024	SDB3260122839	1,400.00	2.2866	3,250.35	3,201.20	0.0000	4.3300	50.0000	0.0000	(1.3909)	(0.0445)	0.0000	1	(0.4354)	01/06/2025
300360.ZK	12/23/2024	SDB3260122839	1,600.00	2.2866	3,714.68	3,658.51	0.0000	4.3300	50.0000	0.0000	(0.4468)	(0.0508)	0.0000	1	(0.4976)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HANGZHOU SUNRISE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300360.ZK	12/23/2024	SDB3260122839	5,100.00	2.2866	11,840.55	11,661.50	0.0000	4.3300	50.0000	0.0000	(1.4242)	(0.1620)	0.0000	1	(1.5861)	01/06/2025
300360.ZK	12/23/2024	SDB3260122839	900.00	2.2866	2,089.51	2,057.91	0.0000	4.3300	50.0000	0.0000	(0.2513)	(0.0286)	0.0000	1	(0.2799)	01/06/2025
300360.ZK	12/23/2024	SDB3260122839	300.00	2.2866	696.50	685.97	0.0000	4.3300	50.0000	0.0000	(0.0838)	(0.0095)	0.0000	1	(0.0933)	01/06/2025
300360.ZK	12/23/2024	SDB3260122839	2,700.00	2.2866	6,268.53	6,173.74	0.0000	4.3300	50.0000	0.0000	(0.7540)	(0.0857)	0.0000	1	(0.8397)	01/06/2025
300360.ZK	12/23/2024	SDB3260122839	2,100.00	2.2866	4,875.52	4,801.79	0.0000	4.3300	50.0000	0.0000	(0.5864)	(0.0667)	0.0000	1	(0.6531)	01/06/2025
300360.ZK	12/23/2024	SDB3260122839	600.00	2.2866	1,393.01	1,371.94	0.0000	4.3300	50.0000	0.0000	(0.1675)	(0.0191)	0.0000	1	(0.1866)	01/06/2025
300360.ZK	12/23/2024	SDB3260122839	2,100.00	2.2866	4,875.52	4,801.79	0.0000	4.3300	50.0000	0.0000	(0.5864)	(0.0667)	0.0000	1	(0.6531)	01/06/2025
300360.ZK	12/23/2024	SDB3260122839	3,100.00	2.2866	7,197.20	7,088.36	0.0000	4.3300	50.0000	0.0000	(0.8657)	(0.0984)	0.0000	1	(0.9641)	01/06/2025
300360.ZK	12/23/2024	SDB3260122839	400.00	2.2866	928.67	914.63	0.0000	4.3300	50.0000	0.0000	(0.1117)	(0.0127)	0.0000	1	(0.1244)	01/06/2025
300360.ZK	12/23/2024	SDB3260122839	3,700.00	2.2866	8,590.20	8,460.31	0.0000	4.3300	50.0000	0.0000	(1.0332)	(0.1175)	0.0000	1	(1.1507)	01/06/2025
300360.ZK	12/23/2024	SDB3260122839	900.00	2.2866	2,089.51	2,057.91	0.0000	4.3300	50.0000	0.0000	(0.2513)	(0.0286)	0.0000	1	(0.2799)	01/06/2025
300360.ZK	12/23/2024	SDB3260122839	300.00	2.2866	696.50	685.97	0.0000	4.3300	50.0000	0.0000	(0.0838)	(0.0095)	0.0000	1	(0.0933)	01/06/2025
300360.ZK	12/23/2024	SDB3260122839	700.00	2.2866	1,625.17	1,600.60	0.0000	4.3300	50.0000	0.0000	(0.1955)	(0.0222)	0.0000	1	(0.2177)	01/06/2025
300360.ZK	12/23/2024	SDB3260122839	1,700.00	2.2866	3,946.85	3,887.17	0.0000	4.3300	50.0000	0.0000	(0.4747)	(0.0540)	0.0000	1	(0.5287)	01/06/2025
300360.ZK	12/23/2024	SDB3260122839	1,900.00	2.2866	4,411.19	4,344.48	0.0000	4.3300	50.0000	0.0000	(0.5306)	(0.0603)	0.0000	1	(0.5909)	01/06/2025
300360.ZK	12/23/2024	SDB3260122839	4,800.00	2.2866	11,144.05	10,975.53	0.0000	4.3300	50.0000	0.0000	(1.3404)	(0.1524)	0.0000	1	(1.4928)	01/06/2025
300360.ZK	12/23/2024	SDB3260122839	1,600.00	2.2866	3,714.68	3,658.51	0.0000	4.3300	50.0000	0.0000	(0.4468)	(0.0508)	0.0000	1	(0.4976)	01/06/2025
300360.ZK	12/23/2024	SDB3260122839	100.00	2.2866	232.17	228.66	0.0000	4.3300	50.0000	0.0000	(0.0279)	(0.0032)	0.0000	1	(0.0311)	01/06/2025
300360.ZK	12/23/2024	SDB3260122839	8,400.00	2.2866	19,502.09	19,207.18	0.0000	4.3300	50.0000	0.0000	(2.3457)	(0.2668)	0.0000	1	(2.6124)	01/06/2025
300360.ZK	12/23/2024	SDB3260122839	2,000.00	2.2866	4,643.35	4,573.14	0.0000	4.3300	50.0000	0.0000	(0.5585)	(0.0635)	0.0000	1	(0.6220)	01/06/2025
300360.ZK	12/20/2024	SDB3260122839	100.00	2.2559	234.17	225.59	0.0000	4.3300	50.0000	0.0000	(0.0845)	(0.0094)	0.0000	3	(0.0939)	01/06/2025
300360.ZK	12/20/2024	SDB3260122839	1,600.00	2.2559	3,758.67	3,609.51	0.0000	4.3300	50.0000	0.0000	(1.3563)	(0.1504)	0.0000	3	(1.5067)	01/06/2025
300360.ZK	12/20/2024	SDB3260122839	700.00	2.2559	1,613.77	1,579.16	0.0000	4.3300	50.0000	0.0000	(0.5823)	(0.0658)	0.0000	3	(0.6481)	01/06/2025
300360.ZK	12/20/2024	SDB3260122839	1,800.00	2.2559	4,133.10	4,060.70	0.0000	4.3300	50.0000	0.0000	(1.4914)	(0.1692)	0.0000	3	(1.6606)	01/06/2025
300360.ZK	12/20/2024	SDB3260122839	1,900.00	2.2559	4,379.46	4,286.29	0.0000	4.3300	50.0000	0.0000	(1.5803)	(0.1786)	0.0000	3	(1.7589)	01/06/2025
300360.ZK	12/20/2024	SDB3260122839	700.00	2.2559	1,613.64	1,579.16	0.0000	4.3300	50.0000	0.0000	(0.5823)	(0.0658)	0.0000	3	(0.6481)	01/06/2025
300360.ZK	12/20/2024	SDB3260122839	3,900.00	2.2559	9,054.54	8,798.18	0.0000	4.3300	50.0000	0.0000	(3.2672)	(0.3666)	0.0000	3	(3.6338)	01/06/2025
300360.ZK	12/20/2024	SDB3260122839	2,200.00	2.2559	5,107.69	4,963.07	0.0000	4.3300	50.0000	0.0000	(1.8430)	(0.2068)	0.0000	3	(2.0498)	01/06/2025
300360.ZK	12/20/2024	SDB3260122839	400.00	2.2559	928.67	902.38	0.0000	4.3300	50.0000	0.0000	(0.3351)	(0.0376)	0.0000	3	(0.3727)	01/06/2025
300360.ZK	12/20/2024	SDB3260122839	400.00	2.2559	928.67	902.38	0.0000	4.3300	50.0000	0.0000	(0.3351)	(0.0376)	0.0000	3	(0.3727)	01/06/2025
300360.ZK	12/20/2024	SDB3260122839	7,900.00	2.2559	18,341.25	17,821.95	0.0000	4.3300	50.0000	0.0000	(6.6181)	(0.7426)	0.0000	3	(7.3607)	01/06/2025
300360.ZK	12/20/2024	SDB3260122839	5,400.00	2.2559	12,537.06	12,182.09	0.0000	4.3300	50.0000	0.0000	(4.5238)	(0.5076)	0.0000	3	(5.0314)	01/06/2025
300360.ZK	12/20/2024	SDB3260122839	7,000.00	2.2559	16,251.74	15,791.60	0.0000	4.3300	50.0000	0.0000	(5.8642)	(0.6580)	0.0000	3	(6.5222)	01/06/2025
300360.ZK	12/20/2024	SDB3260122839	2,900.00	2.2559	6,732.86	6,542.23	0.0000	4.3300	50.0000	0.0000	(2.4294)	(0.2726)	0.0000	3	(2.7020)	01/06/2025
300360.ZK	12/20/2024	SDB3260122839	100.00	2.2559	232.17	225.59	0.0000	4.3300	50.0000	0.0000	(0.0838)	(0.0094)	0.0000	3	(0.0932)	01/06/2025
300360.ZK	12/20/2024	SDB3260122839	600.00	2.2559	1,393.01	1,353.57	0.0000	4.3300	50.0000	0.0000	(0.5026)	(0.0564)	0.0000	3	(0.5590)	01/06/2025
300360.ZK	12/20/2024	SDB3260122839	100.00	2.2559	232.17	225.59	0.0000	4.3300	50.0000	0.0000	(0.0838)	(0.0094)	0.0000	3	(0.0932)	01/06/2025
300360.ZK	12/20/2024	SDB3260122839	100.00	2.2559	232.17	225.59	0.0000	4.3300	50.0000	0.0000	(0.0838)	(0.0094)	0.0000	3	(0.0932)	01/06/2025
300360.ZK	12/20/2024	SDB3260122839	1,400.00	2.2559	3,250.35	3,158.32	0.0000	4.3300	50.0000	0.0000	(1.1728)	(0.1316)	0.0000	3	(1.3044)	01/06/2025
300360.ZK	12/20/2024	SDB3260122839	1,600.00	2.2559	3,714.68	3,609.51	0.0000	4.3300	50.0000	0.0000	(1.3404)	(0.1504)	0.0000	3	(1.4908)	01/06/2025
300360.ZK	12/20/2024	SDB3260122839	5,100.00	2.2559	11,840.55	11,505.31	0.0000	4.3300	50.0000	0.0000	(4.2725)	(0.4794)	0.0000	3	(4.7519)	01/06/2025
300360.ZK	12/20/2024	SDB3260122839	900.00	2.2559	2,089.51	2,030.35	0.0000	4.3300	50.0000	0.0000	(0.7540)	(0.0846)	0.0000	3	(0.8386)	01/06/2025
300360.ZK	12/20/2024	SDB3260122839	300.00	2.2559	696.50	676.78	0.0000	4.3300	50.0000	0.0000	(0.2513)	(0.0282)	0.0000	3	(0.2795)	01/06/2025
300360.ZK	12/20/2024	SDB3260122839	2,700.00	2.2559	6,268.53	6,091.05	0.0000	4.3300	50.0000	0.0000	(2.2619)	(0.2538)	0.0000	3	(2.5157)	01/06/2025
300360.ZK	12/20/2024	SDB3260122839	2,100.00	2.2559	4,875.52	4,737.48	0.0000	4.3300	50.0000	0.0000	(1.7593)	(0.1974)	0.0000	3	(1.9566)	01/06/2025
300360.ZK	12/20/2024	SDB3260122839	600.00	2.2559	1,393.01	1,353.57	0.0000	4.3300	50.0000	0.0000	(0.5026)	(0.0564)	0.0000	3	(0.5590)	01/06/2025
300360.ZK	12/20/2024	SDB3260122839	2,100.00	2.2559	4,875.52	4,737.48	0.0000	4.3300	50.0000	0.0000	(1.7593)	(0.1974)	0.0000	3	(1.9566)	01/06/2025
300360.ZK	12/20/2024	SDB3260122839	3,100.00	2.2559	7,197.20	6,993.42	0.0000	4.3300	50.0000	0.0000	(2.5970)	(0.2914)	0.0000	3	(2.8884)	01/06/2025
300360.ZK	12/20/2024	SDB3260122839	400.00	2.2559	928.67	902.38	0.0000	4.3300	50.0000	0.0000	(0.3351)	(0.0376)	0.0000	3	(0.3727)	01/06/2025
300360.ZK	12/20/2024	SDB3260122839	3,700.00	2.2559	8,590.20	8,346.99	0.0000	4.3300	50.0000	0.0000	(3.0996)	(0.3478)	0.0000	3	(3.4474)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HANGZHOU SUNRISE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300360.ZK	12/20/2024	SDB3260122839	900.00	2.2559	2,089.51	2,030.35	0.0000	4.3300	50.0000	0.0000	(0.7540)	(0.0846)	0.0000	3	(0.8386)	01/06/2025
300360.ZK	12/20/2024	SDB3260122839	300.00	2.2559	696.50	676.78	0.0000	4.3300	50.0000	0.0000	(0.2513)	(0.0282)	0.0000	3	(0.2795)	01/06/2025
300360.ZK	12/20/2024	SDB3260122839	700.00	2.2559	1,625.17	1,579.16	0.0000	4.3300	50.0000	0.0000	(0.5864)	(0.0658)	0.0000	3	(0.6522)	01/06/2025
300360.ZK	12/20/2024	SDB3260122839	1,700.00	2.2559	3,946.85	3,835.10	0.0000	4.3300	50.0000	0.0000	(1.4242)	(0.1598)	0.0000	3	(1.5840)	01/06/2025
300360.ZK	12/20/2024	SDB3260122839	1,900.00	2.2559	4,411.19	4,286.29	0.0000	4.3300	50.0000	0.0000	(1.5917)	(0.1786)	0.0000	3	(1.7703)	01/06/2025
300360.ZK	12/20/2024	SDB3260122839	4,800.00	2.2559	11,144.05	10,828.53	0.0000	4.3300	50.0000	0.0000	(4.0211)	(0.4512)	0.0000	3	(4.4723)	01/06/2025
300360.ZK	12/20/2024	SDB3260122839	1,600.00	2.2559	3,714.68	3,609.51	0.0000	4.3300	50.0000	0.0000	(1.3404)	(0.1504)	0.0000	3	(1.4908)	01/06/2025
300360.ZK	12/20/2024	SDB3260122839	100.00	2.2559	232.17	225.59	0.0000	4.3300	50.0000	0.0000	(0.0838)	(0.0094)	0.0000	3	(0.0932)	01/06/2025
300360.ZK	12/20/2024	SDB3260122839	8,400.00	2.2559	19,502.09	18,949.92	0.0000	4.3300	50.0000	0.0000	(7.0370)	(0.7896)	0.0000	3	(7.8266)	01/06/2025
300360.ZK	12/20/2024	SDB3260122839	2,000.00	2.2559	4,643.35	4,511.89	0.0000	4.3300	50.0000	0.0000	(1.6755)	(0.1880)	0.0000	3	(1.8635)	01/06/2025
300360.ZK	12/19/2024	SDB3260122839	100.00	2.2752	234.17	227.52	0.0000	4.5800	50.0000	0.0000	(0.0298)	(0.0032)	0.0000	1	(0.0300)	01/06/2025
300360.ZK	12/19/2024	SDB3260122839	1,600.00	2.2752	3,758.67	3,640.28	0.0000	4.5800	50.0000	0.0000	(0.4782)	(0.0506)	0.0000	1	(0.5287)	01/06/2025
300360.ZK	12/19/2024	SDB3260122839	700.00	2.2752	1,613.77	1,592.62	0.0000	4.5800	50.0000	0.0000	(0.2053)	(0.0221)	0.0000	1	(0.2274)	01/06/2025
300360.ZK	12/19/2024	SDB3260122839	1,800.00	2.2752	4,133.10	4,095.32	0.0000	4.5800	50.0000	0.0000	(0.5258)	(0.0569)	0.0000	1	(0.5827)	01/06/2025
300360.ZK	12/19/2024	SDB3260122839	1,900.00	2.2752	4,379.46	4,322.83	0.0000	4.5800	50.0000	0.0000	(0.5572)	(0.0600)	0.0000	1	(0.6172)	01/06/2025
300360.ZK	12/19/2024	SDB3260122839	700.00	2.2752	1,613.64	1,592.62	0.0000	4.5800	50.0000	0.0000	(0.0253)	(0.0221)	0.0000	1	(0.2274)	01/06/2025
300360.ZK	12/19/2024	SDB3260122839	3,900.00	2.2752	9,054.54	8,873.18	0.0000	4.5800	50.0000	0.0000	(1.1519)	(0.1232)	0.0000	1	(1.2752)	01/06/2025
300360.ZK	12/19/2024	SDB3260122839	2,200.00	2.2752	5,107.69	5,005.39	0.0000	4.5800	50.0000	0.0000	(0.6498)	(0.0695)	0.0000	1	(0.7193)	01/06/2025
300360.ZK	12/19/2024	SDB3260122839	400.00	2.2752	928.67	910.07	0.0000	4.5800	50.0000	0.0000	(0.1181)	(0.0126)	0.0000	1	(0.1308)	01/06/2025
300360.ZK	12/19/2024	SDB3260122839	400.00	2.2752	928.67	910.07	0.0000	4.5800	50.0000	0.0000	(0.1181)	(0.0126)	0.0000	1	(0.1308)	01/06/2025
300360.ZK	12/19/2024	SDB3260122839	7,900.00	2.2752	18,341.25	17,973.88	0.0000	4.5800	50.0000	0.0000	(2.3334)	(0.2496)	0.0000	1	(2.5831)	01/06/2025
300360.ZK	12/19/2024	SDB3260122839	5,400.00	2.2752	12,537.06	12,285.94	0.0000	4.5800	50.0000	0.0000	(1.5950)	(0.1706)	0.0000	1	(1.7656)	01/06/2025
300360.ZK	12/19/2024	SDB3260122839	7,000.00	2.2752	16,251.74	15,926.23	0.0000	4.5800	50.0000	0.0000	(2.0676)	(0.2212)	0.0000	1	(2.2888)	01/06/2025
300360.ZK	12/19/2024	SDB3260122839	2,900.00	2.2752	6,732.86	6,598.01	0.0000	4.5800	50.0000	0.0000	(0.8566)	(0.0916)	0.0000	1	(0.9482)	01/06/2025
300360.ZK	12/19/2024	SDB3260122839	100.00	2.2752	232.17	227.52	0.0000	4.5800	50.0000	0.0000	(0.0295)	(0.0032)	0.0000	1	(0.0327)	01/06/2025
300360.ZK	12/19/2024	SDB3260122839	600.00	2.2752	1,393.01	1,365.11	0.0000	4.5800	50.0000	0.0000	(0.1772)	(0.0190)	0.0000	1	(0.1962)	01/06/2025
300360.ZK	12/19/2024	SDB3260122839	100.00	2.2752	232.17	227.52	0.0000	4.5800	50.0000	0.0000	(0.0295)	(0.0032)	0.0000	1	(0.0327)	01/06/2025
300360.ZK	12/19/2024	SDB3260122839	100.00	2.2752	232.17	227.52	0.0000	4.5800	50.0000	0.0000	(0.0295)	(0.0032)	0.0000	1	(0.0327)	01/06/2025
300360.ZK	12/19/2024	SDB3260122839	1,400.00	2.2752	3,250.35	3,185.24	0.0000	4.5800	50.0000	0.0000	(0.4135)	(0.0442)	0.0000	1	(0.4578)	01/06/2025
300360.ZK	12/19/2024	SDB3260122839	1,600.00	2.2752	3,714.68	3,640.28	0.0000	4.5800	50.0000	0.0000	(0.4726)	(0.0506)	0.0000	1	(0.5231)	01/06/2025
300360.ZK	12/19/2024	SDB3260122839	5,100.00	2.2752	11,840.55	11,603.39	0.0000	4.5800	50.0000	0.0000	(1.5064)	(0.1612)	0.0000	1	(1.6675)	01/06/2025
300360.ZK	12/19/2024	SDB3260122839	900.00	2.2752	2,089.51	2,047.66	0.0000	4.5800	50.0000	0.0000	(0.2658)	(0.0284)	0.0000	1	(0.2943)	01/06/2025
300360.ZK	12/19/2024	SDB3260122839	300.00	2.2752	696.50	682.55	0.0000	4.5800	50.0000	0.0000	(0.0886)	(0.0095)	0.0000	1	(0.0981)	01/06/2025
300360.ZK	12/19/2024	SDB3260122839	2,700.00	2.2752	6,268.53	6,142.97	0.0000	4.5800	50.0000	0.0000	(0.7975)	(0.0853)	0.0000	1	(0.8828)	01/06/2025
300360.ZK	12/19/2024	SDB3260122839	2,100.00	2.2752	4,875.52	4,777.87	0.0000	4.5800	50.0000	0.0000	(0.6203)	(0.0664)	0.0000	1	(0.6866)	01/06/2025
300360.ZK	12/19/2024	SDB3260122839	600.00	2.2752	1,393.01	1,365.11	0.0000	4.5800	50.0000	0.0000	(0.1772)	(0.0190)	0.0000	1	(0.1962)	01/06/2025
300360.ZK	12/19/2024	SDB3260122839	2,100.00	2.2752	4,875.52	4,777.87	0.0000	4.5800	50.0000	0.0000	(0.6203)	(0.0664)	0.0000	1	(0.6866)	01/06/2025
300360.ZK	12/19/2024	SDB3260122839	3,100.00	2.2752	7,197.20	7,053.04	0.0000	4.5800	50.0000	0.0000	(0.9156)	(0.0980)	0.0000	1	(1.0136)	01/06/2025
300360.ZK	12/19/2024	SDB3260122839	400.00	2.2752	928.67	910.07	0.0000	4.5800	50.0000	0.0000	(0.1181)	(0.0126)	0.0000	1	(0.1308)	01/06/2025
300360.ZK	12/19/2024	SDB3260122839	3,700.00	2.2752	8,590.20	8,418.15	0.0000	4.5800	50.0000	0.0000	(1.0929)	(0.1169)	0.0000	1	(1.2098)	01/06/2025
300360.ZK	12/19/2024	SDB3260122839	900.00	2.2752	2,089.51	2,047.66	0.0000	4.5800	50.0000	0.0000	(0.2658)	(0.0284)	0.0000	1	(0.2943)	01/06/2025
300360.ZK	12/19/2024	SDB3260122839	300.00	2.2752	696.50	682.55	0.0000	4.5800	50.0000	0.0000	(0.0886)	(0.0095)	0.0000	1	(0.0981)	01/06/2025
300360.ZK	12/19/2024	SDB3260122839	700.00	2.2752	1,625.17	1,592.62	0.0000	4.5800	50.0000	0.0000	(0.2068)	(0.0221)	0.0000	1	(0.2289)	01/06/2025
300360.ZK	12/19/2024	SDB3260122839	1,700.00	2.2752	3,946.85	3,867.80	0.0000	4.5800	50.0000	0.0000	(0.5021)	(0.0537)	0.0000	1	(0.5558)	01/06/2025
300360.ZK	12/19/2024	SDB3260122839	1,900.00	2.2752	4,411.19	4,322.83	0.0000	4.5800	50.0000	0.0000	(0.5612)	(0.0600)	0.0000	1	(0.6212)	01/06/2025
300360.ZK	12/19/2024	SDB3260122839	4,800.00	2.2752	11,144.05	10,920.84	0.0000	4.5800	50.0000	0.0000	(1.4178)	(0.1517)	0.0000	1	(1.5694)	01/06/2025
300360.ZK	12/19/2024	SDB3260122839	1,600.00	2.2752	3,714.68	3,640.28	0.0000	4.5800	50.0000	0.0000	(0.4726)	(0.0506)	0.0000	1	(0.5231)	01/06/2025
300360.ZK	12/19/2024	SDB3260122839	100.00	2.2752	232.17	227.52	0.0000	4.5800	50.0000	0.0000	(0.0295)	(0.0032)	0.0000	1	(0.0327)	01/06/2025
300360.ZK	12/19/2024	SDB3260122839	8,400.00	2.2752	19,502.09	19,111.47	0.0000	4.5800	50.0000	0.0000	(2.4811)	(0.2654)	0.0000	1	(2.7465)	01/06/2025
300360.ZK	12/19/2024	SDB3260122839	2,000.00	2.2752	4,643.35	4,550.35	0.0000	4.5800	50.0000	0.0000	(0.5907)	(0.0632)	0.0000	1	(0.6539)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HANGZHOU SUNRISE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300360.ZK	12/18/2024	SDB3260122839	100.00	2.3036	234.17	230.36	0.0000	4.5800	50.0000	0.0000	(0.0298)	(0.0032)	0.0000	1	(0.0330)	01/06/2025
300360.ZK	12/18/2024	SDB3260122839	1,600.00	2.3036	3,758.67	3,685.73	0.0000	4.5800	50.0000	0.0000	(0.4782)	(0.0512)	0.0000	1	(0.5294)	01/06/2025
300360.ZK	12/18/2024	SDB3260122839	700.00	2.3036	1,613.77	1,612.51	0.0000	4.5800	50.0000	0.0000	(0.2053)	(0.0224)	0.0000	1	(0.2277)	01/06/2025
300360.ZK	12/18/2024	SDB3260122839	1,800.00	2.3036	4,133.10	4,146.45	0.0000	4.5800	50.0000	0.0000	(0.5258)	(0.0576)	0.0000	1	(0.5834)	01/06/2025
300360.ZK	12/18/2024	SDB3260122839	1,900.00	2.3036	4,379.46	4,376.81	0.0000	4.5800	50.0000	0.0000	(0.5572)	(0.0608)	0.0000	1	(0.6180)	01/06/2025
300360.ZK	12/18/2024	SDB3260122839	700.00	2.3036	1,613.64	1,612.51	0.0000	4.5800	50.0000	0.0000	(0.2053)	(0.0224)	0.0000	1	(0.2277)	01/06/2025
300360.ZK	12/18/2024	SDB3260122839	3,900.00	2.3036	9,054.54	8,983.97	0.0000	4.5800	50.0000	0.0000	(1.1519)	(0.1248)	0.0000	1	(1.2767)	01/06/2025
300360.ZK	12/18/2024	SDB3260122839	2,200.00	2.3036	5,107.69	5,067.88	0.0000	4.5800	50.0000	0.0000	(0.6498)	(0.0704)	0.0000	1	(0.7202)	01/06/2025
300360.ZK	12/18/2024	SDB3260122839	400.00	2.3036	928.67	921.43	0.0000	4.5800	50.0000	0.0000	(0.1181)	(0.0128)	0.0000	1	(0.1309)	01/06/2025
300360.ZK	12/18/2024	SDB3260122839	400.00	2.3036	928.67	921.43	0.0000	4.5800	50.0000	0.0000	(0.1181)	(0.0128)	0.0000	1	(0.1309)	01/06/2025
300360.ZK	12/18/2024	SDB3260122839	7,900.00	2.3036	18,341.25	18,198.30	0.0000	4.5800	50.0000	0.0000	(2.3334)	(0.2528)	0.0000	1	(2.5862)	01/06/2025
300360.ZK	12/18/2024	SDB3260122839	5,400.00	2.3036	12,537.06	12,439.34	0.0000	4.5800	50.0000	0.0000	(1.5950)	(0.1728)	0.0000	1	(1.7678)	01/06/2025
300360.ZK	12/18/2024	SDB3260122839	7,000.00	2.3036	16,251.74	16,125.07	0.0000	4.5800	50.0000	0.0000	(2.0676)	(0.2240)	0.0000	1	(2.2915)	01/06/2025
300360.ZK	12/18/2024	SDB3260122839	2,900.00	2.3036	6,732.86	6,680.39	0.0000	4.5800	50.0000	0.0000	(0.8566)	(0.0928)	0.0000	1	(0.9494)	01/06/2025
300360.ZK	12/18/2024	SDB3260122839	100.00	2.3036	232.17	230.36	0.0000	4.5800	50.0000	0.0000	(0.0295)	(0.0032)	0.0000	1	(0.0327)	01/06/2025
300360.ZK	12/18/2024	SDB3260122839	600.00	2.3036	1,393.01	1,382.15	0.0000	4.5800	50.0000	0.0000	(0.1772)	(0.0192)	0.0000	1	(0.1964)	01/06/2025
300360.ZK	12/18/2024	SDB3260122839	100.00	2.3036	232.17	230.36	0.0000	4.5800	50.0000	0.0000	(0.0295)	(0.0032)	0.0000	1	(0.0327)	01/06/2025
300360.ZK	12/18/2024	SDB3260122839	100.00	2.3036	232.17	230.36	0.0000	4.5800	50.0000	0.0000	(0.0295)	(0.0032)	0.0000	1	(0.0327)	01/06/2025
300360.ZK	12/18/2024	SDB3260122839	1,400.00	2.3036	3,250.35	3,225.01	0.0000	4.5800	50.0000	0.0000	(0.4135)	(0.0448)	0.0000	1	(0.4583)	01/06/2025
300360.ZK	12/18/2024	SDB3260122839	1,600.00	2.3036	3,714.68	3,685.73	0.0000	4.5800	50.0000	0.0000	(0.4726)	(0.0512)	0.0000	1	(0.5238)	01/06/2025
300360.ZK	12/18/2024	SDB3260122839	5,100.00	2.3036	11,840.55	11,748.27	0.0000	4.5800	50.0000	0.0000	(1.5064)	(0.1632)	0.0000	1	(1.6696)	01/06/2025
300360.ZK	12/18/2024	SDB3260122839	900.00	2.3036	2,089.51	2,073.22	0.0000	4.5800	50.0000	0.0000	(0.2658)	(0.0288)	0.0000	1	(0.2946)	01/06/2025
300360.ZK	12/18/2024	SDB3260122839	300.00	2.3036	696.50	691.07	0.0000	4.5800	50.0000	0.0000	(0.0886)	(0.0096)	0.0000	1	(0.0982)	01/06/2025
300360.ZK	12/18/2024	SDB3260122839	2,700.00	2.3036	6,268.53	6,219.67	0.0000	4.5800	50.0000	0.0000	(0.7975)	(0.0864)	0.0000	1	(0.8839)	01/06/2025
300360.ZK	12/18/2024	SDB3260122839	2,100.00	2.3036	4,875.52	4,837.52	0.0000	4.5800	50.0000	0.0000	(0.6203)	(0.0672)	0.0000	1	(0.6875)	01/06/2025
300360.ZK	12/18/2024	SDB3260122839	600.00	2.3036	1,393.01	1,382.15	0.0000	4.5800	50.0000	0.0000	(0.1772)	(0.0192)	0.0000	1	(0.1964)	01/06/2025
300360.ZK	12/18/2024	SDB3260122839	2,100.00	2.3036	4,875.52	4,837.52	0.0000	4.5800	50.0000	0.0000	(0.6203)	(0.0672)	0.0000	1	(0.6875)	01/06/2025
300360.ZK	12/18/2024	SDB3260122839	3,100.00	2.3036	7,197.20	7,141.10	0.0000	4.5800	50.0000	0.0000	(0.9156)	(0.0992)	0.0000	1	(1.0148)	01/06/2025
300360.ZK	12/18/2024	SDB3260122839	400.00	2.3036	928.67	921.43	0.0000	4.5800	50.0000	0.0000	(0.1181)	(0.0128)	0.0000	1	(0.1309)	01/06/2025
300360.ZK	12/18/2024	SDB3260122839	3,700.00	2.3036	8,590.20	8,523.25	0.0000	4.5800	50.0000	0.0000	(1.0929)	(0.1184)	0.0000	1	(1.2112)	01/06/2025
300360.ZK	12/18/2024	SDB3260122839	900.00	2.3036	2,089.51	2,073.22	0.0000	4.5800	50.0000	0.0000	(0.2658)	(0.0288)	0.0000	1	(0.2946)	01/06/2025
300360.ZK	12/18/2024	SDB3260122839	300.00	2.3036	696.50	691.07	0.0000	4.5800	50.0000	0.0000	(0.0886)	(0.0096)	0.0000	1	(0.0982)	01/06/2025
300360.ZK	12/18/2024	SDB3260122839	700.00	2.3036	1,625.17	1,612.51	0.0000	4.5800	50.0000	0.0000	(0.2068)	(0.0224)	0.0000	1	(0.2292)	01/06/2025
300360.ZK	12/18/2024	SDB3260122839	1,700.00	2.3036	3,946.85	3,916.09	0.0000	4.5800	50.0000	0.0000	(0.5021)	(0.0544)	0.0000	1	(0.5565)	01/06/2025
300360.ZK	12/18/2024	SDB3260122839	1,900.00	2.3036	4,411.19	4,376.81	0.0000	4.5800	50.0000	0.0000	(0.5612)	(0.0608)	0.0000	1	(0.6220)	01/06/2025
300360.ZK	12/18/2024	SDB3260122839	4,800.00	2.3036	11,144.05	11,057.19	0.0000	4.5800	50.0000	0.0000	(1.4178)	(0.1536)	0.0000	1	(1.5713)	01/06/2025
300360.ZK	12/18/2024	SDB3260122839	1,600.00	2.3036	3,714.68	3,685.73	0.0000	4.5800	50.0000	0.0000	(0.4726)	(0.0512)	0.0000	1	(0.5238)	01/06/2025
300360.ZK	12/18/2024	SDB3260122839	100.00	2.3036	232.17	230.36	0.0000	4.5800	50.0000	0.0000	(0.0295)	(0.0032)	0.0000	1	(0.0327)	01/06/2025
300360.ZK	12/18/2024	SDB3260122839	8,400.00	2.3036	19,502.09	19,350.09	0.0000	4.5800	50.0000	0.0000	(2.4811)	(0.2688)	0.0000	1	(2.7499)	01/06/2025
300360.ZK	12/18/2024	SDB3260122839	2,000.00	2.3036	4,643.35	4,607.16	0.0000	4.5800	50.0000	0.0000	(0.5907)	(0.0640)	0.0000	1	(0.6547)	01/06/2025
300360.ZK	12/17/2024	SDB3260122839	100.00	2.3795	234.17	237.95	0.0000	4.5800	50.0000	0.0000	(0.0298)	(0.0033)	0.0000	1	(0.0331)	01/06/2025
300360.ZK	12/17/2024	SDB3260122839	1,600.00	2.3795	3,758.67	3,807.24	0.0000	4.5800	50.0000	0.0000	(0.4782)	(0.0529)	0.0000	1	(0.5311)	01/06/2025
300360.ZK	12/17/2024	SDB3260122839	700.00	2.3795	1,613.77	1,665.67	0.0000	4.5800	50.0000	0.0000	(0.2053)	(0.0231)	0.0000	1	(0.2284)	01/06/2025
300360.ZK	12/17/2024	SDB3260122839	1,800.00	2.3795	4,133.10	4,283.15	0.0000	4.5800	50.0000	0.0000	(0.5258)	(0.0595)	0.0000	1	(0.5853)	01/06/2025
300360.ZK	12/17/2024	SDB3260122839	1,900.00	2.3795	4,379.46	4,521.10	0.0000	4.5800	50.0000	0.0000	(0.5572)	(0.0628)	0.0000	1	(0.6200)	01/06/2025
300360.ZK	12/17/2024	SDB3260122839	700.00	2.3795	1,613.64	1,665.67	0.0000	4.5800	50.0000	0.0000	(0.2053)	(0.0231)	0.0000	1	(0.2284)	01/06/2025
300360.ZK	12/17/2024	SDB3260122839	3,900.00	2.3795	9,054.54	9,280.16	0.0000	4.5800	50.0000	0.0000	(1.1519)	(0.1289)	0.0000	1	(1.2808)	01/06/2025
300360.ZK	12/17/2024	SDB3260122839	2,200.00	2.3795	5,107.69	5,234.96	0.0000	4.5800	50.0000	0.0000	(0.6498)	(0.0727)	0.0000	1	(0.7225)	01/06/2025
300360.ZK	12/17/2024	SDB3260122839	400.00	2.3795	928.67	951.81	0.0000	4.5800	50.0000	0.0000	(0.1181)	(0.0132)	0.0000	1	(0.1314)	01/06/2025
300360.ZK	12/17/2024	SDB3260122839	400.00	2.3795	928.67	951.81	0.0000	4.5800	50.0000	0.0000	(0.1181)	(0.0132)	0.0000	1	(0.1314)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HANGZHOU SUNRISE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300360.ZK	12/17/2024	SDB3260122839	7,900.00	2.3795	18,341.25	18,798.26	0.0000	4.5800	50.0000	0.0000	(2.3334)	(0.2611)	0.0000	1	(2.5945)	01/06/2025
300360.ZK	12/17/2024	SDB3260122839	5,400.00	2.3795	12,537.06	12,849.45	0.0000	4.5800	50.0000	0.0000	(1.5950)	(0.1785)	0.0000	1	(1.7735)	01/06/2025
300360.ZK	12/17/2024	SDB3260122839	7,000.00	2.3795	16,251.74	16,656.69	0.0000	4.5800	50.0000	0.0000	(2.0676)	(0.2313)	0.0000	1	(2.2989)	01/06/2025
300360.ZK	12/17/2024	SDB3260122839	2,900.00	2.3795	6,732.86	6,900.63	0.0000	4.5800	50.0000	0.0000	(0.8566)	(0.0958)	0.0000	1	(0.9524)	01/06/2025
300360.ZK	12/17/2024	SDB3260122839	100.00	2.3795	232.17	237.95	0.0000	4.5800	50.0000	0.0000	(0.0295)	(0.0033)	0.0000	1	(0.0328)	01/06/2025
300360.ZK	12/17/2024	SDB3260122839	600.00	2.3795	1,393.01	1,427.72	0.0000	4.5800	50.0000	0.0000	(0.1772)	(0.0198)	0.0000	1	(0.1971)	01/06/2025
300360.ZK	12/17/2024	SDB3260122839	100.00	2.3795	232.17	237.95	0.0000	4.5800	50.0000	0.0000	(0.0295)	(0.0033)	0.0000	1	(0.0328)	01/06/2025
300360.ZK	12/17/2024	SDB3260122839	100.00	2.3795	232.17	237.95	0.0000	4.5800	50.0000	0.0000	(0.0295)	(0.0033)	0.0000	1	(0.0328)	01/06/2025
300360.ZK	12/17/2024	SDB3260122839	1,400.00	2.3795	3,250.35	3,331.34	0.0000	4.5800	50.0000	0.0000	(0.4135)	(0.0463)	0.0000	1	(0.4598)	01/06/2025
300360.ZK	12/17/2024	SDB3260122839	1,600.00	2.3795	3,714.68	3,807.24	0.0000	4.5800	50.0000	0.0000	(0.4726)	(0.0529)	0.0000	1	(0.5255)	01/06/2025
300360.ZK	12/17/2024	SDB3260122839	5,100.00	2.3795	11,840.55	12,135.59	0.0000	4.5800	50.0000	0.0000	(1.5064)	(0.1685)	0.0000	1	(1.6749)	01/06/2025
300360.ZK	12/17/2024	SDB3260122839	900.00	2.3795	2,089.51	2,141.57	0.0000	4.5800	50.0000	0.0000	(0.2658)	(0.0297)	0.0000	1	(0.2956)	01/06/2025
300360.ZK	12/17/2024	SDB3260122839	300.00	2.3795	696.50	713.86	0.0000	4.5800	50.0000	0.0000	(0.0886)	(0.0099)	0.0000	1	(0.0985)	01/06/2025
300360.ZK	12/17/2024	SDB3260122839	2,700.00	2.3795	6,268.53	6,424.72	0.0000	4.5800	50.0000	0.0000	(0.7975)	(0.0892)	0.0000	1	(0.8867)	01/06/2025
300360.ZK	12/17/2024	SDB3260122839	2,100.00	2.3795	4,875.52	4,997.01	0.0000	4.5800	50.0000	0.0000	(0.6203)	(0.0694)	0.0000	1	(0.6897)	01/06/2025
300360.ZK	12/17/2024	SDB3260122839	600.00	2.3795	1,393.01	1,427.72	0.0000	4.5800	50.0000	0.0000	(0.1772)	(0.0198)	0.0000	1	(0.1971)	01/06/2025
300360.ZK	12/17/2024	SDB3260122839	2,100.00	2.3795	4,875.52	4,997.01	0.0000	4.5800	50.0000	0.0000	(0.6203)	(0.0694)	0.0000	1	(0.6897)	01/06/2025
300360.ZK	12/17/2024	SDB3260122839	3,100.00	2.3795	7,197.20	7,376.53	0.0000	4.5800	50.0000	0.0000	(0.9156)	(0.1025)	0.0000	1	(1.0181)	01/06/2025
300360.ZK	12/17/2024	SDB3260122839	400.00	2.3795	928.67	951.81	0.0000	4.5800	50.0000	0.0000	(0.1181)	(0.0132)	0.0000	1	(0.1314)	01/06/2025
300360.ZK	12/17/2024	SDB3260122839	3,700.00	2.3795	8,590.20	8,804.25	0.0000	4.5800	50.0000	0.0000	(1.0929)	(0.1223)	0.0000	1	(1.2151)	01/06/2025
300360.ZK	12/17/2024	SDB3260122839	900.00	2.3795	2,089.51	2,141.57	0.0000	4.5800	50.0000	0.0000	(0.2658)	(0.0297)	0.0000	1	(0.2956)	01/06/2025
300360.ZK	12/17/2024	SDB3260122839	300.00	2.3795	696.50	713.86	0.0000	4.5800	50.0000	0.0000	(0.0886)	(0.0099)	0.0000	1	(0.0985)	01/06/2025
300360.ZK	12/17/2024	SDB3260122839	700.00	2.3795	1,625.17	1,665.67	0.0000	4.5800	50.0000	0.0000	(0.2068)	(0.0231)	0.0000	1	(0.2299)	01/06/2025
300360.ZK	12/17/2024	SDB3260122839	1,700.00	2.3795	3,946.85	4,045.20	0.0000	4.5800	50.0000	0.0000	(0.5021)	(0.0562)	0.0000	1	(0.5583)	01/06/2025
300360.ZK	12/17/2024	SDB3260122839	1,900.00	2.3795	4,411.19	4,521.10	0.0000	4.5800	50.0000	0.0000	(0.5612)	(0.0628)	0.0000	1	(0.6240)	01/06/2025
300360.ZK	12/17/2024	SDB3260122839	4,800.00	2.3795	11,144.05	11,421.73	0.0000	4.5800	50.0000	0.0000	(1.4178)	(0.1586)	0.0000	1	(1.5764)	01/06/2025
300360.ZK	12/17/2024	SDB3260122839	1,600.00	2.3795	3,714.68	3,807.24	0.0000	4.5800	50.0000	0.0000	(0.4726)	(0.0529)	0.0000	1	(0.5255)	01/06/2025
300360.ZK	12/17/2024	SDB3260122839	100.00	2.3795	232.17	237.95	0.0000	4.5800	50.0000	0.0000	(0.0295)	(0.0033)	0.0000	1	(0.0328)	01/06/2025
300360.ZK	12/17/2024	SDB3260122839	8,400.00	2.3795	19,502.09	19,988.03	0.0000	4.5800	50.0000	0.0000	(2.4811)	(0.2776)	0.0000	1	(2.7587)	01/06/2025
300360.ZK	12/17/2024	SDB3260122839	2,000.00	2.3795	4,643.35	4,759.05	0.0000	4.5800	50.0000	0.0000	(0.5907)	(0.0661)	0.0000	1	(0.6568)	01/06/2025
300360.ZK	12/16/2024	SDB3260122839	100.00	2.3303	234.17	233.03	0.0000	4.5800	50.0000	0.0000	(0.0298)	(0.0032)	0.0000	1	(0.0330)	01/06/2025
300360.ZK	12/16/2024	SDB3260122839	1,600.00	2.3303	3,758.67	3,728.44	0.0000	4.5800	50.0000	0.0000	(0.4782)	(0.0518)	0.0000	1	(0.5300)	01/06/2025
300360.ZK	12/16/2024	SDB3260122839	700.00	2.3303	1,613.77	1,631.19	0.0000	4.5800	50.0000	0.0000	(0.2053)	(0.0227)	0.0000	1	(0.2280)	01/06/2025
300360.ZK	12/16/2024	SDB3260122839	1,800.00	2.3303	4,133.10	4,194.50	0.0000	4.5800	50.0000	0.0000	(0.5258)	(0.0583)	0.0000	1	(0.5841)	01/06/2025
300360.ZK	12/16/2024	SDB3260122839	1,900.00	2.3303	4,379.46	4,427.52	0.0000	4.5800	50.0000	0.0000	(0.5572)	(0.0615)	0.0000	1	(0.6187)	01/06/2025
300360.ZK	12/16/2024	SDB3260122839	700.00	2.3303	1,613.64	1,631.19	0.0000	4.5800	50.0000	0.0000	(0.2053)	(0.0227)	0.0000	1	(0.2279)	01/06/2025
300360.ZK	12/16/2024	SDB3260122839	3,900.00	2.3303	9,054.54	9,088.08	0.0000	4.5800	50.0000	0.0000	(1.1519)	(0.1262)	0.0000	1	(1.2782)	01/06/2025
300360.ZK	12/16/2024	SDB3260122839	2,200.00	2.3303	5,107.69	5,126.61	0.0000	4.5800	50.0000	0.0000	(0.6498)	(0.0712)	0.0000	1	(0.7210)	01/06/2025
300360.ZK	12/16/2024	SDB3260122839	400.00	2.3303	928.67	932.11	0.0000	4.5800	50.0000	0.0000	(0.1181)	(0.0129)	0.0000	1	(0.1311)	01/06/2025
300360.ZK	12/16/2024	SDB3260122839	400.00	2.3303	928.67	932.11	0.0000	4.5800	50.0000	0.0000	(0.1181)	(0.0129)	0.0000	1	(0.1311)	01/06/2025
300360.ZK	12/16/2024	SDB3260122839	7,900.00	2.3303	18,341.25	18,409.18	0.0000	4.5800	50.0000	0.0000	(2.3334)	(0.2557)	0.0000	1	(2.5891)	01/06/2025
300360.ZK	12/16/2024	SDB3260122839	5,400.00	2.3303	12,537.06	12,583.49	0.0000	4.5800	50.0000	0.0000	(1.5950)	(0.1748)	0.0000	1	(1.7698)	01/06/2025
300360.ZK	12/16/2024	SDB3260122839	7,000.00	2.3303	16,251.74	16,311.93	0.0000	4.5800	50.0000	0.0000	(2.0676)	(0.2266)	0.0000	1	(2.2941)	01/06/2025
300360.ZK	12/16/2024	SDB3260122839	2,900.00	2.3303	6,732.86	6,757.80	0.0000	4.5800	50.0000	0.0000	(0.8566)	(0.0939)	0.0000	1	(0.9504)	01/06/2025
300360.ZK	12/16/2024	SDB3260122839	100.00	2.3303	232.17	233.03	0.0000	4.5800	50.0000	0.0000	(0.0295)	(0.0032)	0.0000	1	(0.0328)	01/06/2025
300360.ZK	12/16/2024	SDB3260122839	600.00	2.3303	1,393.01	1,398.17	0.0000	4.5800	50.0000	0.0000	(0.1772)	(0.0194)	0.0000	1	(0.1966)	01/06/2025
300360.ZK	12/16/2024	SDB3260122839	100.00	2.3303	232.17	233.03	0.0000	4.5800	50.0000	0.0000	(0.0295)	(0.0032)	0.0000	1	(0.0328)	01/06/2025
300360.ZK	12/16/2024	SDB3260122839	100.00	2.3303	232.17	233.03	0.0000	4.5800	50.0000	0.0000	(0.0295)	(0.0032)	0.0000	1	(0.0328)	01/06/2025
300360.ZK	12/16/2024	SDB3260122839	1,400.00	2.3303	3,250.35	3,262.39	0.0000	4.5800	50.0000	0.0000	(0.4135)	(0.0453)	0.0000	1	(0.4588)	01/06/2025
300360.ZK	12/16/2024	SDB3260122839	1,600.00	2.3303	3,714.68	3,728.44	0.0000	4.5800	50.0000	0.0000	(0.4726)	(0.0518)	0.0000	1	(0.5244)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HANGZHOU SUNRISE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300360.ZK	12/16/2024	SDB3260122839	5,100.00	2.3303	11,840.55	11,884.41	0.0000	4.5800	50.0000	0.0000	(1.5064)	(0.1651)	0.0000	1	(1.6714)	01/06/2025
300360.ZK	12/16/2024	SDB3260122839	900.00	2.3303	2,089.51	2,097.25	0.0000	4.5800	50.0000	0.0000	(0.2658)	(0.0291)	0.0000	1	(0.2950)	01/06/2025
300360.ZK	12/16/2024	SDB3260122839	300.00	2.3303	696.50	699.08	0.0000	4.5800	50.0000	0.0000	(0.0886)	(0.0097)	0.0000	1	(0.0983)	01/06/2025
300360.ZK	12/16/2024	SDB3260122839	2,700.00	2.3303	6,268.53	6,291.75	0.0000	4.5800	50.0000	0.0000	(0.7975)	(0.0874)	0.0000	1	(0.8849)	01/06/2025
300360.ZK	12/16/2024	SDB3260122839	2,100.00	2.3303	4,875.52	4,893.58	0.0000	4.5800	50.0000	0.0000	(0.6203)	(0.0680)	0.0000	1	(0.6882)	01/06/2025
300360.ZK	12/16/2024	SDB3260122839	600.00	2.3303	1,393.01	1,398.17	0.0000	4.5800	50.0000	0.0000	(0.1772)	(0.0194)	0.0000	1	(0.1966)	01/06/2025
300360.ZK	12/16/2024	SDB3260122839	2,100.00	2.3303	4,875.52	4,893.58	0.0000	4.5800	50.0000	0.0000	(0.6203)	(0.0680)	0.0000	1	(0.6882)	01/06/2025
300360.ZK	12/16/2024	SDB3260122839	3,100.00	2.3303	7,197.20	7,223.86	0.0000	4.5800	50.0000	0.0000	(0.9156)	(0.1003)	0.0000	1	(1.0160)	01/06/2025
300360.ZK	12/16/2024	SDB3260122839	400.00	2.3303	928.67	932.11	0.0000	4.5800	50.0000	0.0000	(0.1181)	(0.0129)	0.0000	1	(0.1311)	01/06/2025
300360.ZK	12/16/2024	SDB3260122839	3,700.00	2.3303	8,590.20	8,622.02	0.0000	4.5800	50.0000	0.0000	(1.0929)	(0.1198)	0.0000	1	(1.2126)	01/06/2025
300360.ZK	12/16/2024	SDB3260122839	900.00	2.3303	2,089.51	2,097.25	0.0000	4.5800	50.0000	0.0000	(0.2658)	(0.0291)	0.0000	1	(0.2950)	01/06/2025
300360.ZK	12/16/2024	SDB3260122839	300.00	2.3303	696.50	699.08	0.0000	4.5800	50.0000	0.0000	(0.0886)	(0.0097)	0.0000	1	(0.0983)	01/06/2025
300360.ZK	12/16/2024	SDB3260122839	700.00	2.3303	1,625.17	1,631.19	0.0000	4.5800	50.0000	0.0000	(0.2068)	(0.0227)	0.0000	1	(0.2294)	01/06/2025
300360.ZK	12/16/2024	SDB3260122839	1,700.00	2.3303	3,946.85	3,961.47	0.0000	4.5800	50.0000	0.0000	(0.5021)	(0.0550)	0.0000	1	(0.5571)	01/06/2025
300360.ZK	12/16/2024	SDB3260122839	1,900.00	2.3303	4,411.19	4,427.52	0.0000	4.5800	50.0000	0.0000	(0.5612)	(0.0615)	0.0000	1	(0.6227)	01/06/2025
300360.ZK	12/16/2024	SDB3260122839	4,800.00	2.3303	11,144.05	11,185.32	0.0000	4.5800	50.0000	0.0000	(1.4178)	(0.1554)	0.0000	1	(1.5731)	01/06/2025
300360.ZK	12/16/2024	SDB3260122839	1,600.00	2.3303	3,714.68	3,728.44	0.0000	4.5800	50.0000	0.0000	(0.4726)	(0.0518)	0.0000	1	(0.5244)	01/06/2025
300360.ZK	12/16/2024	SDB3260122839	100.00	2.3303	232.17	233.03	0.0000	4.5800	50.0000	0.0000	(0.0295)	(0.0032)	0.0000	1	(0.0328)	01/06/2025
300360.ZK	12/16/2024	SDB3260122839	8,400.00	2.3303	19,502.09	19,574.32	0.0000	4.5800	50.0000	0.0000	(2.4811)	(0.2719)	0.0000	1	(2.7530)	01/06/2025
300360.ZK	12/16/2024	SDB3260122839	2,000.00	2.3303	4,643.35	4,660.55	0.0000	4.5800	50.0000	0.0000	(0.5907)	(0.0647)	0.0000	1	(0.6555)	01/06/2025
300360.ZK	12/13/2024	SDB3260122839	100.00	2.3289	234.17	232.89	0.0000	4.5800	50.0000	0.0000	(0.0894)	(0.0097)	0.0000	3	(0.0991)	01/06/2025
300360.ZK	12/13/2024	SDB3260122839	1,600.00	2.3289	3,758.67	3,726.25	0.0000	4.5800	50.0000	0.0000	(1.4346)	(0.1553)	0.0000	3	(1.5898)	01/06/2025
300360.ZK	12/13/2024	SDB3260122839	700.00	2.3289	1,613.77	1,630.23	0.0000	4.5800	50.0000	0.0000	(0.6159)	(0.0679)	0.0000	3	(0.6838)	01/06/2025
300360.ZK	12/13/2024	SDB3260122839	1,800.00	2.3289	4,133.10	4,192.03	0.0000	4.5800	50.0000	0.0000	(1.5775)	(0.1747)	0.0000	3	(1.7521)	01/06/2025
300360.ZK	12/13/2024	SDB3260122839	1,900.00	2.3289	4,379.46	4,424.92	0.0000	4.5800	50.0000	0.0000	(1.6715)	(0.1844)	0.0000	3	(1.8559)	01/06/2025
300360.ZK	12/13/2024	SDB3260122839	700.00	2.3289	1,613.64	1,630.23	0.0000	4.5800	50.0000	0.0000	(0.6159)	(0.0679)	0.0000	3	(0.6838)	01/06/2025
300360.ZK	12/13/2024	SDB3260122839	3,900.00	2.3289	9,054.54	9,082.73	0.0000	4.5800	50.0000	0.0000	(3.4558)	(0.3784)	0.0000	3	(3.8343)	01/06/2025
300360.ZK	12/13/2024	SDB3260122839	2,200.00	2.3289	5,107.69	5,123.59	0.0000	4.5800	50.0000	0.0000	(1.9494)	(0.2135)	0.0000	3	(2.1629)	01/06/2025
300360.ZK	12/13/2024	SDB3260122839	400.00	2.3289	928.67	931.56	0.0000	4.5800	50.0000	0.0000	(0.3544)	(0.0388)	0.0000	3	(0.3933)	01/06/2025
300360.ZK	12/13/2024	SDB3260122839	400.00	2.3289	928.67	931.56	0.0000	4.5800	50.0000	0.0000	(0.3544)	(0.0388)	0.0000	3	(0.3933)	01/06/2025
300360.ZK	12/13/2024	SDB3260122839	7,900.00	2.3289	18,341.25	18,398.34	0.0000	4.5800	50.0000	0.0000	(7.0002)	(0.7666)	0.0000	3	(7.7668)	01/06/2025
300360.ZK	12/13/2024	SDB3260122839	5,400.00	2.3289	12,537.06	12,576.08	0.0000	4.5800	50.0000	0.0000	(4.7850)	(0.5240)	0.0000	3	(5.3090)	01/06/2025
300360.ZK	12/13/2024	SDB3260122839	7,000.00	2.3289	16,251.74	16,302.33	0.0000	4.5800	50.0000	0.0000	(6.2027)	(0.6793)	0.0000	3	(6.8820)	01/06/2025
300360.ZK	12/13/2024	SDB3260122839	2,900.00	2.3289	6,732.86	6,753.82	0.0000	4.5800	50.0000	0.0000	(2.5697)	(0.2814)	0.0000	3	(2.8511)	01/06/2025
300360.ZK	12/13/2024	SDB3260122839	100.00	2.3289	232.17	232.89	0.0000	4.5800	50.0000	0.0000	(0.0886)	(0.0097)	0.0000	3	(0.0983)	01/06/2025
300360.ZK	12/13/2024	SDB3260122839	600.00	2.3289	1,393.01	1,397.34	0.0000	4.5800	50.0000	0.0000	(0.5317)	(0.0582)	0.0000	3	(0.5899)	01/06/2025
300360.ZK	12/13/2024	SDB3260122839	100.00	2.3289	232.17	232.89	0.0000	4.5800	50.0000	0.0000	(0.0886)	(0.0097)	0.0000	3	(0.0983)	01/06/2025
300360.ZK	12/13/2024	SDB3260122839	100.00	2.3289	232.17	232.89	0.0000	4.5800	50.0000	0.0000	(0.0886)	(0.0097)	0.0000	3	(0.0983)	01/06/2025
300360.ZK	12/13/2024	SDB3260122839	1,400.00	2.3289	3,250.35	3,260.47	0.0000	4.5800	50.0000	0.0000	(1.2405)	(0.1359)	0.0000	3	(1.3764)	01/06/2025
300360.ZK	12/13/2024	SDB3260122839	1,600.00	2.3289	3,714.68	3,726.25	0.0000	4.5800	50.0000	0.0000	(1.4178)	(0.1553)	0.0000	3	(1.5730)	01/06/2025
300360.ZK	12/13/2024	SDB3260122839	5,100.00	2.3289	11,840.55	11,877.41	0.0000	4.5800	50.0000	0.0000	(4.5191)	(0.4949)	0.0000	3	(5.0140)	01/06/2025
300360.ZK	12/13/2024	SDB3260122839	900.00	2.3289	2,089.51	2,096.01	0.0000	4.5800	50.0000	0.0000	(0.7975)	(0.0873)	0.0000	3	(0.8848)	01/06/2025
300360.ZK	12/13/2024	SDB3260122839	300.00	2.3289	696.50	698.67	0.0000	4.5800	50.0000	0.0000	(0.2658)	(0.0291)	0.0000	3	(0.2949)	01/06/2025
300360.ZK	12/13/2024	SDB3260122839	2,700.00	2.3289	6,268.53	6,288.04	0.0000	4.5800	50.0000	0.0000	(2.3925)	(0.2620)	0.0000	3	(2.6545)	01/06/2025
300360.ZK	12/13/2024	SDB3260122839	2,100.00	2.3289	4,875.52	4,890.70	0.0000	4.5800	50.0000	0.0000	(1.8608)	(0.2038)	0.0000	3	(2.0646)	01/06/2025
300360.ZK	12/13/2024	SDB3260122839	600.00	2.3289	1,393.01	1,397.34	0.0000	4.5800	50.0000	0.0000	(0.5317)	(0.0582)	0.0000	3	(0.5899)	01/06/2025
300360.ZK	12/13/2024	SDB3260122839	2,100.00	2.3289	4,875.52	4,890.70	0.0000	4.5800	50.0000	0.0000	(1.8608)	(0.2038)	0.0000	3	(2.0646)	01/06/2025
300360.ZK	12/13/2024	SDB3260122839	3,100.00	2.3289	7,197.20	7,219.60	0.0000	4.5800	50.0000	0.0000	(2.7469)	(0.3008)	0.0000	3	(3.0477)	01/06/2025
300360.ZK	12/13/2024	SDB3260122839	400.00	2.3289	928.67	931.56	0.0000	4.5800	50.0000	0.0000	(0.3544)	(0.0388)	0.0000	3	(0.3933)	01/06/2025
300360.ZK	12/13/2024	SDB3260122839	3,700.00	2.3289	8,590.20	8,616.94	0.0000	4.5800	50.0000	0.0000	(3.2786)	(0.3590)	0.0000	3	(3.6376)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HANGZHOU SUNRISE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300360.ZK	12/13/2024	SDB3260122839	900.00	2.3289	2,089.51	2,096.01	0.0000	4.5800	50.0000	0.0000	(0.7975)	(0.0873)	0.0000	3	(0.8848)	01/06/2025
300360.ZK	12/13/2024	SDB3260122839	300.00	2.3289	696.50	698.67	0.0000	4.5800	50.0000	0.0000	(0.2658)	(0.0291)	0.0000	3	(0.2949)	01/06/2025
300360.ZK	12/13/2024	SDB3260122839	700.00	2.3289	1,625.17	1,630.23	0.0000	4.5800	50.0000	0.0000	(0.6203)	(0.0679)	0.0000	3	(0.6882)	01/06/2025
300360.ZK	12/13/2024	SDB3260122839	1,700.00	2.3289	3,946.85	3,959.14	0.0000	4.5800	50.0000	0.0000	(1.5064)	(0.1650)	0.0000	3	(1.6713)	01/06/2025
300360.ZK	12/13/2024	SDB3260122839	1,900.00	2.3289	4,411.19	4,424.92	0.0000	4.5800	50.0000	0.0000	(1.6836)	(0.1844)	0.0000	3	(1.8680)	01/06/2025
300360.ZK	12/13/2024	SDB3260122839	4,800.00	2.3289	11,144.05	11,178.74	0.0000	4.5800	50.0000	0.0000	(4.2533)	(0.4658)	0.0000	3	(4.7191)	01/06/2025
300360.ZK	12/13/2024	SDB3260122839	1,600.00	2.3289	3,714.68	3,726.25	0.0000	4.5800	50.0000	0.0000	(1.4178)	(0.1553)	0.0000	3	(1.5730)	01/06/2025
300360.ZK	12/13/2024	SDB3260122839	100.00	2.3289	232.17	232.89	0.0000	4.5800	50.0000	0.0000	(0.0886)	(0.0097)	0.0000	3	(0.0983)	01/06/2025
300360.ZK	12/13/2024	SDB3260122839	8,400.00	2.3289	19,502.09	19,562.79	0.0000	4.5800	50.0000	0.0000	(7.4433)	(0.8151)	0.0000	3	(8.2584)	01/06/2025
300360.ZK	12/13/2024	SDB3260122839	2,000.00	2.3289	4,643.35	4,657.81	0.0000	4.5800	50.0000	0.0000	(1.7722)	(0.1941)	0.0000	3	(1.9663)	01/06/2025
300360.ZK	12/12/2024	SDB3260122839	700.00	2.2985	1,613.77	1,608.95	0.0000	4.5800	50.0000	0.0000	(0.2053)	(0.0223)	0.0000	1	(0.2277)	01/06/2025
300360.ZK	12/12/2024	SDB3260122839	1,800.00	2.2985	4,133.10	4,137.31	0.0000	4.5800	50.0000	0.0000	(0.5258)	(0.0575)	0.0000	1	(0.5833)	01/06/2025
300360.ZK	12/12/2024	SDB3260122839	1,900.00	2.2985	4,379.46	4,367.16	0.0000	4.5800	50.0000	0.0000	(0.5572)	(0.0607)	0.0000	1	(0.6178)	01/06/2025
300360.ZK	12/12/2024	SDB3260122839	700.00	2.2985	1,613.64	1,608.95	0.0000	4.5800	50.0000	0.0000	(0.2053)	(0.0223)	0.0000	1	(0.2276)	01/06/2025
300360.ZK	12/12/2024	SDB3260122839	3,900.00	2.2985	9,054.54	8,964.17	0.0000	4.5800	50.0000	0.0000	(1.1519)	(0.1245)	0.0000	1	(1.2764)	01/06/2025
300360.ZK	12/12/2024	SDB3260122839	2,200.00	2.2985	5,107.69	5,056.71	0.0000	4.5800	50.0000	0.0000	(0.6498)	(0.0702)	0.0000	1	(0.7200)	01/06/2025
300360.ZK	12/12/2024	SDB3260122839	400.00	2.2985	928.67	919.40	0.0000	4.5800	50.0000	0.0000	(0.1181)	(0.0128)	0.0000	1	(0.1309)	01/06/2025
300360.ZK	12/12/2024	SDB3260122839	400.00	2.2985	928.67	919.40	0.0000	4.5800	50.0000	0.0000	(0.1181)	(0.0128)	0.0000	1	(0.1309)	01/06/2025
300360.ZK	12/12/2024	SDB3260122839	7,900.00	2.2985	18,341.25	18,158.18	0.0000	4.5800	50.0000	0.0000	(2.3334)	(0.2522)	0.0000	1	(2.5856)	01/06/2025
300360.ZK	12/12/2024	SDB3260122839	5,400.00	2.2985	12,537.06	12,411.92	0.0000	4.5800	50.0000	0.0000	(1.5950)	(0.1724)	0.0000	1	(1.7674)	01/06/2025
300360.ZK	12/12/2024	SDB3260122839	7,000.00	2.2985	16,251.74	16,089.53	0.0000	4.5800	50.0000	0.0000	(2.0676)	(0.2235)	0.0000	1	(2.2910)	01/06/2025
300360.ZK	12/12/2024	SDB3260122839	2,900.00	2.2985	6,732.86	6,665.66	0.0000	4.5800	50.0000	0.0000	(0.8566)	(0.0926)	0.0000	1	(0.9491)	01/06/2025
300360.ZK	12/12/2024	SDB3260122839	100.00	2.2985	232.17	229.85	0.0000	4.5800	50.0000	0.0000	(0.0295)	(0.0032)	0.0000	1	(0.0327)	01/06/2025
300360.ZK	12/12/2024	SDB3260122839	600.00	2.2985	1,393.01	1,379.10	0.0000	4.5800	50.0000	0.0000	(0.1772)	(0.0192)	0.0000	1	(0.1964)	01/06/2025
300360.ZK	12/12/2024	SDB3260122839	100.00	2.2985	232.17	229.85	0.0000	4.5800	50.0000	0.0000	(0.0295)	(0.0032)	0.0000	1	(0.0327)	01/06/2025
300360.ZK	12/12/2024	SDB3260122839	100.00	2.2985	232.17	229.85	0.0000	4.5800	50.0000	0.0000	(0.0295)	(0.0032)	0.0000	1	(0.0327)	01/06/2025
300360.ZK	12/12/2024	SDB3260122839	1,400.00	2.2985	3,250.35	3,217.91	0.0000	4.5800	50.0000	0.0000	(0.4135)	(0.0447)	0.0000	1	(0.4582)	01/06/2025
300360.ZK	12/12/2024	SDB3260122839	1,600.00	2.2985	3,714.68	3,677.61	0.0000	4.5800	50.0000	0.0000	(0.4726)	(0.0511)	0.0000	1	(0.5237)	01/06/2025
300360.ZK	12/12/2024	SDB3260122839	5,100.00	2.2985	11,840.55	11,722.37	0.0000	4.5800	50.0000	0.0000	(1.5064)	(0.1628)	0.0000	1	(1.6692)	01/06/2025
300360.ZK	12/12/2024	SDB3260122839	900.00	2.2985	2,089.51	2,068.65	0.0000	4.5800	50.0000	0.0000	(0.2658)	(0.0287)	0.0000	1	(0.2946)	01/06/2025
300360.ZK	12/12/2024	SDB3260122839	300.00	2.2985	696.50	689.55	0.0000	4.5800	50.0000	0.0000	(0.0886)	(0.0096)	0.0000	1	(0.0982)	01/06/2025
300360.ZK	12/12/2024	SDB3260122839	2,700.00	2.2985	6,268.53	6,205.96	0.0000	4.5800	50.0000	0.0000	(0.7975)	(0.0862)	0.0000	1	(0.8837)	01/06/2025
300360.ZK	12/12/2024	SDB3260122839	2,100.00	2.2985	4,875.52	4,826.86	0.0000	4.5800	50.0000	0.0000	(0.6203)	(0.0670)	0.0000	1	(0.6873)	01/06/2025
300360.ZK	12/12/2024	SDB3260122839	600.00	2.2985	1,393.01	1,379.10	0.0000	4.5800	50.0000	0.0000	(0.1772)	(0.0192)	0.0000	1	(0.1964)	01/06/2025
300360.ZK	12/12/2024	SDB3260122839	2,100.00	2.2985	4,875.52	4,826.86	0.0000	4.5800	50.0000	0.0000	(0.6203)	(0.0670)	0.0000	1	(0.6873)	01/06/2025
300360.ZK	12/12/2024	SDB3260122839	3,100.00	2.2985	7,197.20	7,125.36	0.0000	4.5800	50.0000	0.0000	(0.9156)	(0.0990)	0.0000	1	(1.0146)	01/06/2025
300360.ZK	12/12/2024	SDB3260122839	400.00	2.2985	928.67	919.40	0.0000	4.5800	50.0000	0.0000	(0.1181)	(0.0128)	0.0000	1	(0.1309)	01/06/2025
300360.ZK	12/12/2024	SDB3260122839	3,700.00	2.2985	8,590.20	8,504.46	0.0000	4.5800	50.0000	0.0000	(1.0929)	(0.1181)	0.0000	1	(1.2110)	01/06/2025
300360.ZK	12/12/2024	SDB3260122839	900.00	2.2985	2,089.51	2,068.65	0.0000	4.5800	50.0000	0.0000	(0.2658)	(0.0287)	0.0000	1	(0.2946)	01/06/2025
300360.ZK	12/12/2024	SDB3260122839	300.00	2.2985	696.50	689.55	0.0000	4.5800	50.0000	0.0000	(0.0886)	(0.0096)	0.0000	1	(0.0982)	01/06/2025
300360.ZK	12/12/2024	SDB3260122839	700.00	2.2985	1,625.17	1,608.95	0.0000	4.5800	50.0000	0.0000	(0.2068)	(0.0223)	0.0000	1	(0.2291)	01/06/2025
300360.ZK	12/12/2024	SDB3260122839	1,700.00	2.2985	3,946.85	3,907.46	0.0000	4.5800	50.0000	0.0000	(0.5021)	(0.0543)	0.0000	1	(0.5564)	01/06/2025
300360.ZK	12/12/2024	SDB3260122839	1,900.00	2.2985	4,411.19	4,367.16	0.0000	4.5800	50.0000	0.0000	(0.5612)	(0.0607)	0.0000	1	(0.6219)	01/06/2025
300360.ZK	12/12/2024	SDB3260122839	4,800.00	2.2985	11,144.05	11,032.82	0.0000	4.5800	50.0000	0.0000	(1.4178)	(0.1532)	0.0000	1	(1.5710)	01/06/2025
300360.ZK	12/12/2024	SDB3260122839	1,600.00	2.2985	3,714.68	3,677.61	0.0000	4.5800	50.0000	0.0000	(0.4726)	(0.0511)	0.0000	1	(0.5237)	01/06/2025
300360.ZK	12/12/2024	SDB3260122839	100.00	2.2985	232.17	229.85	0.0000	4.5800	50.0000	0.0000	(0.0295)	(0.0032)	0.0000	1	(0.0327)	01/06/2025
300360.ZK	12/12/2024	SDB3260122839	8,400.00	2.2985	19,502.09	19,307.43	0.0000	4.5800	50.0000	0.0000	(2.4811)	(0.2682)	0.0000	1	(2.7493)	01/06/2025
300360.ZK	12/12/2024	SDB3260122839	2,000.00	2.2985	4,643.35	4,597.01	0.0000	4.5800	50.0000	0.0000	(0.5907)	(0.0638)	0.0000	1	(0.6546)	01/06/2025
300360.ZK	12/11/2024	SDB3260122839	700.00	2.3281	1,613.77	1,629.70	0.0000	4.5800	50.0000	0.0000	(0.2053)	(0.0226)	0.0000	1	(0.2279)	01/06/2025
300360.ZK	12/11/2024	SDB3260122839	1,800.00	2.3281	4,133.10	4,190.66	0.0000	4.5800	50.0000	0.0000	(0.5258)	(0.0582)	0.0000	1	(0.5840)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HANGZHOU SUNRISE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300360.ZK	12/11/2024	SDB3260122839	1,900.00	2.3281	4,379.46	4,423.47	0.0000	4.5800	50.0000	0.0000	(0.5572)	(0.0614)	0.0000	1	(0.6186)	01/06/2025
300360.ZK	12/11/2024	SDB3260122839	700.00	2.3281	1,613.64	1,629.70	0.0000	4.5800	50.0000	0.0000	(0.2053)	(0.0226)	0.0000	1	(0.2279)	01/06/2025
300360.ZK	12/11/2024	SDB3260122839	3,900.00	2.3281	9,054.54	9,079.76	0.0000	4.5800	50.0000	0.0000	(0.1261)	(0.0261)	0.0000	1	(1.2780)	01/06/2025
300360.ZK	12/11/2024	SDB3260122839	2,200.00	2.3281	5,107.69	5,121.91	0.0000	4.5800	50.0000	0.0000	(0.6498)	(0.0711)	0.0000	1	(0.7209)	01/06/2025
300360.ZK	12/11/2024	SDB3260122839	400.00	2.3281	928.67	931.26	0.0000	4.5800	50.0000	0.0000	(0.1181)	(0.0129)	0.0000	1	(0.1311)	01/06/2025
300360.ZK	12/11/2024	SDB3260122839	400.00	2.3281	928.67	931.26	0.0000	4.5800	50.0000	0.0000	(0.1181)	(0.0129)	0.0000	1	(0.1311)	01/06/2025
300360.ZK	12/11/2024	SDB3260122839	7,900.00	2.3281	18,341.25	18,392.33	0.0000	4.5800	50.0000	0.0000	(2.3334)	(0.2554)	0.0000	1	(2.5889)	01/06/2025
300360.ZK	12/11/2024	SDB3260122839	5,400.00	2.3281	12,537.06	12,571.97	0.0000	4.5800	50.0000	0.0000	(1.5950)	(0.1746)	0.0000	1	(1.7696)	01/06/2025
300360.ZK	12/11/2024	SDB3260122839	7,000.00	2.3281	16,251.74	16,297.00	0.0000	4.5800	50.0000	0.0000	(2.0676)	(0.2263)	0.0000	1	(2.2939)	01/06/2025
300360.ZK	12/11/2024	SDB3260122839	2,900.00	2.3281	6,732.86	6,751.61	0.0000	4.5800	50.0000	0.0000	(0.8566)	(0.0938)	0.0000	1	(0.9503)	01/06/2025
300360.ZK	12/11/2024	SDB3260122839	100.00	2.3281	232.17	232.81	0.0000	4.5800	50.0000	0.0000	(0.0295)	(0.0032)	0.0000	1	(0.0328)	01/06/2025
300360.ZK	12/11/2024	SDB3260122839	600.00	2.3281	1,393.01	1,396.89	0.0000	4.5800	50.0000	0.0000	(0.1772)	(0.0194)	0.0000	1	(0.1966)	01/06/2025
300360.ZK	12/11/2024	SDB3260122839	100.00	2.3281	232.17	232.81	0.0000	4.5800	50.0000	0.0000	(0.0295)	(0.0032)	0.0000	1	(0.0328)	01/06/2025
300360.ZK	12/11/2024	SDB3260122839	100.00	2.3281	232.17	232.81	0.0000	4.5800	50.0000	0.0000	(0.0295)	(0.0032)	0.0000	1	(0.0328)	01/06/2025
300360.ZK	12/11/2024	SDB3260122839	1,400.00	2.3281	3,250.35	3,259.40	0.0000	4.5800	50.0000	0.0000	(0.4135)	(0.0453)	0.0000	1	(0.4588)	01/06/2025
300360.ZK	12/11/2024	SDB3260122839	1,600.00	2.3281	3,714.68	3,725.03	0.0000	4.5800	50.0000	0.0000	(0.4726)	(0.0517)	0.0000	1	(0.5243)	01/06/2025
300360.ZK	12/11/2024	SDB3260122839	5,100.00	2.3281	11,840.55	11,873.53	0.0000	4.5800	50.0000	0.0000	(1.5064)	(0.1649)	0.0000	1	(1.6713)	01/06/2025
300360.ZK	12/11/2024	SDB3260122839	900.00	2.3281	2,089.51	2,095.33	0.0000	4.5800	50.0000	0.0000	(0.2658)	(0.0291)	0.0000	1	(0.2949)	01/06/2025
300360.ZK	12/11/2024	SDB3260122839	300.00	2.3281	696.50	698.44	0.0000	4.5800	50.0000	0.0000	(0.0886)	(0.0097)	0.0000	1	(0.0983)	01/06/2025
300360.ZK	12/11/2024	SDB3260122839	2,700.00	2.3281	6,268.53	6,285.99	0.0000	4.5800	50.0000	0.0000	(0.7975)	(0.0873)	0.0000	1	(0.8848)	01/06/2025
300360.ZK	12/11/2024	SDB3260122839	2,100.00	2.3281	4,875.52	4,889.10	0.0000	4.5800	50.0000	0.0000	(0.6203)	(0.0679)	0.0000	1	(0.6882)	01/06/2025
300360.ZK	12/11/2024	SDB3260122839	600.00	2.3281	1,393.01	1,396.89	0.0000	4.5800	50.0000	0.0000	(0.1772)	(0.0194)	0.0000	1	(0.1966)	01/06/2025
300360.ZK	12/11/2024	SDB3260122839	2,100.00	2.3281	4,875.52	4,889.10	0.0000	4.5800	50.0000	0.0000	(0.6203)	(0.0679)	0.0000	1	(0.6882)	01/06/2025
300360.ZK	12/11/2024	SDB3260122839	3,100.00	2.3281	7,197.20	7,217.24	0.0000	4.5800	50.0000	0.0000	(0.9156)	(0.1002)	0.0000	1	(1.0159)	01/06/2025
300360.ZK	12/11/2024	SDB3260122839	400.00	2.3281	928.67	931.26	0.0000	4.5800	50.0000	0.0000	(0.1181)	(0.0129)	0.0000	1	(0.1311)	01/06/2025
300360.ZK	12/11/2024	SDB3260122839	3,700.00	2.3281	8,590.20	8,614.13	0.0000	4.5800	50.0000	0.0000	(1.0929)	(0.1196)	0.0000	1	(1.2125)	01/06/2025
300360.ZK	12/11/2024	SDB3260122839	900.00	2.3281	2,089.51	2,095.33	0.0000	4.5800	50.0000	0.0000	(0.2658)	(0.0291)	0.0000	1	(0.2949)	01/06/2025
300360.ZK	12/11/2024	SDB3260122839	300.00	2.3281	696.50	698.44	0.0000	4.5800	50.0000	0.0000	(0.0886)	(0.0097)	0.0000	1	(0.0983)	01/06/2025
300360.ZK	12/11/2024	SDB3260122839	700.00	2.3281	1,625.17	1,629.70	0.0000	4.5800	50.0000	0.0000	(0.2068)	(0.0226)	0.0000	1	(0.2294)	01/06/2025
300360.ZK	12/11/2024	SDB3260122839	1,700.00	2.3281	3,946.85	3,957.84	0.0000	4.5800	50.0000	0.0000	(0.5021)	(0.0550)	0.0000	1	(0.5571)	01/06/2025
300360.ZK	12/11/2024	SDB3260122839	1,900.00	2.3281	4,411.19	4,423.47	0.0000	4.5800	50.0000	0.0000	(0.5612)	(0.0614)	0.0000	1	(0.6226)	01/06/2025
300360.ZK	12/11/2024	SDB3260122839	4,800.00	2.3281	11,144.05	11,175.09	0.0000	4.5800	50.0000	0.0000	(1.4178)	(0.1552)	0.0000	1	(1.5730)	01/06/2025
300360.ZK	12/11/2024	SDB3260122839	1,600.00	2.3281	3,714.68	3,725.03	0.0000	4.5800	50.0000	0.0000	(0.4726)	(0.0517)	0.0000	1	(0.5243)	01/06/2025
300360.ZK	12/11/2024	SDB3260122839	100.00	2.3281	232.17	232.81	0.0000	4.5800	50.0000	0.0000	(0.0295)	(0.0032)	0.0000	1	(0.0328)	01/06/2025
300360.ZK	12/11/2024	SDB3260122839	8,400.00	2.3281	19,502.09	19,556.40	0.0000	4.5800	50.0000	0.0000	(2.4811)	(0.2716)	0.0000	1	(2.7527)	01/06/2025
300360.ZK	12/11/2024	SDB3260122839	2,000.00	2.3281	4,643.35	4,656.29	0.0000	4.5800	50.0000	0.0000	(0.5907)	(0.0647)	0.0000	1	(0.6554)	01/06/2025
300360.ZK	12/10/2024	SDB3260122839	700.00	2.3036	1,613.77	1,612.51	0.0000	4.5800	50.0000	0.0000	(0.2053)	(0.0224)	0.0000	1	(0.2277)	01/06/2025
300360.ZK	12/10/2024	SDB3260122839	1,800.00	2.3036	4,133.10	4,146.46	0.0000	4.5800	50.0000	0.0000	(0.5258)	(0.0576)	0.0000	1	(0.5834)	01/06/2025
300360.ZK	12/10/2024	SDB3260122839	1,900.00	2.3036	4,379.46	4,376.82	0.0000	4.5800	50.0000	0.0000	(0.5572)	(0.0608)	0.0000	1	(0.6180)	01/06/2025
300360.ZK	12/10/2024	SDB3260122839	700.00	2.3036	1,613.64	1,612.51	0.0000	4.5800	50.0000	0.0000	(0.2053)	(0.0224)	0.0000	1	(0.2277)	01/06/2025
300360.ZK	12/10/2024	SDB3260122839	3,900.00	2.3036	9,054.54	8,984.00	0.0000	4.5800	50.0000	0.0000	(1.1519)	(0.1248)	0.0000	1	(1.2767)	01/06/2025
300360.ZK	12/10/2024	SDB3260122839	2,200.00	2.3036	5,107.69	5,067.90	0.0000	4.5800	50.0000	0.0000	(0.6498)	(0.0704)	0.0000	1	(0.7202)	01/06/2025
300360.ZK	12/10/2024	SDB3260122839	400.00	2.3036	928.67	921.44	0.0000	4.5800	50.0000	0.0000	(0.1181)	(0.0128)	0.0000	1	(0.1309)	01/06/2025
300360.ZK	12/10/2024	SDB3260122839	400.00	2.3036	928.67	921.44	0.0000	4.5800	50.0000	0.0000	(0.1181)	(0.0128)	0.0000	1	(0.1309)	01/06/2025
300360.ZK	12/10/2024	SDB3260122839	7,900.00	2.3036	18,341.25	18,198.36	0.0000	4.5800	50.0000	0.0000	(2.3334)	(0.2528)	0.0000	1	(2.5862)	01/06/2025
300360.ZK	12/10/2024	SDB3260122839	5,400.00	2.3036	12,537.06	12,439.39	0.0000	4.5800	50.0000	0.0000	(1.5950)	(0.1728)	0.0000	1	(1.7678)	01/06/2025
300360.ZK	12/10/2024	SDB3260122839	7,000.00	2.3036	16,251.74	16,125.13	0.0000	4.5800	50.0000	0.0000	(2.0676)	(0.2240)	0.0000	1	(2.2915)	01/06/2025
300360.ZK	12/10/2024	SDB3260122839	2,900.00	2.3036	6,732.86	6,680.41	0.0000	4.5800	50.0000	0.0000	(0.8566)	(0.0928)	0.0000	1	(0.9494)	01/06/2025
300360.ZK	12/10/2024	SDB3260122839	100.00	2.3036	232.17	230.36	0.0000	4.5800	50.0000	0.0000	(0.0295)	(0.0032)	0.0000	1	(0.0327)	01/06/2025
300360.ZK	12/10/2024	SDB3260122839	600.00	2.3036	1,393.01	1,382.15	0.0000	4.5800	50.0000	0.0000	(0.1772)	(0.0192)	0.0000	1	(0.1964)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HANGZHOU SUNRISE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300360.ZK	12/10/2024	SDB3260122839	100.00	2.3036	232.17	230.36	0.0000	4.5800	50.0000	0.0000	(0.0295)	(0.0032)	0.0000	1	(0.0327)	01/06/2025
300360.ZK	12/10/2024	SDB3260122839	100.00	2.3036	232.17	230.36	0.0000	4.5800	50.0000	0.0000	(0.0295)	(0.0032)	0.0000	1	(0.0327)	01/06/2025
300360.ZK	12/10/2024	SDB3260122839	1,400.00	2.3036	3,250.35	3,225.03	0.0000	4.5800	50.0000	0.0000	(0.4135)	(0.0448)	0.0000	1	(0.4583)	01/06/2025
300360.ZK	12/10/2024	SDB3260122839	1,600.00	2.3036	3,714.68	3,685.74	0.0000	4.5800	50.0000	0.0000	(0.4726)	(0.0512)	0.0000	1	(0.5238)	01/06/2025
300360.ZK	12/10/2024	SDB3260122839	5,100.00	2.3036	11,840.55	11,748.31	0.0000	4.5800	50.0000	0.0000	(1.5064)	(0.1632)	0.0000	1	(1.6696)	01/06/2025
300360.ZK	12/10/2024	SDB3260122839	900.00	2.3036	2,089.51	2,073.23	0.0000	4.5800	50.0000	0.0000	(0.2658)	(0.0288)	0.0000	1	(0.2946)	01/06/2025
300360.ZK	12/10/2024	SDB3260122839	300.00	2.3036	696.50	691.08	0.0000	4.5800	50.0000	0.0000	(0.0886)	(0.0096)	0.0000	1	(0.0982)	01/06/2025
300360.ZK	12/10/2024	SDB3260122839	2,700.00	2.3036	6,268.53	6,219.69	0.0000	4.5800	50.0000	0.0000	(0.7975)	(0.0864)	0.0000	1	(0.8839)	01/06/2025
300360.ZK	12/10/2024	SDB3260122839	2,100.00	2.3036	4,875.52	4,837.54	0.0000	4.5800	50.0000	0.0000	(0.6203)	(0.0672)	0.0000	1	(0.6875)	01/06/2025
300360.ZK	12/10/2024	SDB3260122839	600.00	2.3036	1,393.01	1,382.15	0.0000	4.5800	50.0000	0.0000	(0.1772)	(0.0192)	0.0000	1	(0.1964)	01/06/2025
300360.ZK	12/10/2024	SDB3260122839	2,100.00	2.3036	4,875.52	4,837.54	0.0000	4.5800	50.0000	0.0000	(0.6203)	(0.0672)	0.0000	1	(0.6875)	01/06/2025
300360.ZK	12/10/2024	SDB3260122839	3,100.00	2.3036	7,197.20	7,141.13	0.0000	4.5800	50.0000	0.0000	(0.9156)	(0.0992)	0.0000	1	(1.0148)	01/06/2025
300360.ZK	12/10/2024	SDB3260122839	400.00	2.3036	928.67	921.44	0.0000	4.5800	50.0000	0.0000	(0.1181)	(0.0128)	0.0000	1	(0.1309)	01/06/2025
300360.ZK	12/10/2024	SDB3260122839	3,700.00	2.3036	8,590.20	8,523.28	0.0000	4.5800	50.0000	0.0000	(1.0929)	(0.1184)	0.0000	1	(1.2112)	01/06/2025
300360.ZK	12/10/2024	SDB3260122839	900.00	2.3036	2,089.51	2,073.23	0.0000	4.5800	50.0000	0.0000	(0.2658)	(0.0288)	0.0000	1	(0.2946)	01/06/2025
300360.ZK	12/10/2024	SDB3260122839	300.00	2.3036	696.50	691.08	0.0000	4.5800	50.0000	0.0000	(0.0886)	(0.0096)	0.0000	1	(0.0982)	01/06/2025
300360.ZK	12/10/2024	SDB3260122839	700.00	2.3036	1,625.17	1,612.51	0.0000	4.5800	50.0000	0.0000	(0.2068)	(0.0224)	0.0000	1	(0.2292)	01/06/2025
300360.ZK	12/10/2024	SDB3260122839	1,700.00	2.3036	3,946.85	3,916.10	0.0000	4.5800	50.0000	0.0000	(0.5021)	(0.0544)	0.0000	1	(0.5565)	01/06/2025
300360.ZK	12/10/2024	SDB3260122839	1,900.00	2.3036	4,411.19	4,376.82	0.0000	4.5800	50.0000	0.0000	(0.5612)	(0.0608)	0.0000	1	(0.6220)	01/06/2025
300360.ZK	12/10/2024	SDB3260122839	4,800.00	2.3036	11,144.05	11,057.23	0.0000	4.5800	50.0000	0.0000	(1.4178)	(0.1536)	0.0000	1	(1.5713)	01/06/2025
300360.ZK	12/10/2024	SDB3260122839	1,600.00	2.3036	3,714.68	3,685.74	0.0000	4.5800	50.0000	0.0000	(0.4726)	(0.0512)	0.0000	1	(0.5238)	01/06/2025
300360.ZK	12/10/2024	SDB3260122839	100.00	2.3036	232.17	230.36	0.0000	4.5800	50.0000	0.0000	(0.0295)	(0.0032)	0.0000	1	(0.0327)	01/06/2025
300360.ZK	12/10/2024	SDB3260122839	8,400.00	2.3036	19,502.09	19,350.16	0.0000	4.5800	50.0000	0.0000	(2.4811)	(0.2688)	0.0000	1	(2.7499)	01/06/2025
300360.ZK	12/10/2024	SDB3260122839	2,000.00	2.3036	4,643.35	4,607.18	0.0000	4.5800	50.0000	0.0000	(0.5907)	(0.0640)	0.0000	1	(0.6547)	01/06/2025
300360.ZK	12/09/2024	SDB3260122839	1,900.00	2.2896	4,379.46	4,350.31	0.0000	4.5800	50.0000	0.0000	(0.5572)	(0.0604)	0.0000	1	(0.6176)	01/06/2025
300360.ZK	12/09/2024	SDB3260122839	700.00	2.2896	1,613.64	1,602.75	0.0000	4.5800	50.0000	0.0000	(0.2053)	(0.0223)	0.0000	1	(0.2276)	01/06/2025
300360.ZK	12/09/2024	SDB3260122839	3,900.00	2.2896	9,054.54	8,929.58	0.0000	4.5800	50.0000	0.0000	(1.1519)	(0.1240)	0.0000	1	(1.2760)	01/06/2025
300360.ZK	12/09/2024	SDB3260122839	2,200.00	2.2896	5,107.69	5,037.20	0.0000	4.5800	50.0000	0.0000	(0.6498)	(0.0700)	0.0000	1	(0.7198)	01/06/2025
300360.ZK	12/09/2024	SDB3260122839	400.00	2.2896	928.67	915.85	0.0000	4.5800	50.0000	0.0000	(0.1181)	(0.0127)	0.0000	1	(0.1309)	01/06/2025
300360.ZK	12/09/2024	SDB3260122839	400.00	2.2896	928.67	915.85	0.0000	4.5800	50.0000	0.0000	(0.1181)	(0.0127)	0.0000	1	(0.1309)	01/06/2025
300360.ZK	12/09/2024	SDB3260122839	7,900.00	2.2896	18,341.25	18,088.12	0.0000	4.5800	50.0000	0.0000	(2.3334)	(0.2512)	0.0000	1	(2.5846)	01/06/2025
300360.ZK	12/09/2024	SDB3260122839	5,400.00	2.2896	12,537.06	12,364.03	0.0000	4.5800	50.0000	0.0000	(1.5950)	(0.1717)	0.0000	1	(1.7667)	01/06/2025
300360.ZK	12/09/2024	SDB3260122839	7,000.00	2.2896	16,251.74	16,027.45	0.0000	4.5800	50.0000	0.0000	(2.0676)	(0.2226)	0.0000	1	(2.2902)	01/06/2025
300360.ZK	12/09/2024	SDB3260122839	2,900.00	2.2896	6,732.86	6,639.94	0.0000	4.5800	50.0000	0.0000	(0.8566)	(0.0922)	0.0000	1	(0.9488)	01/06/2025
300360.ZK	12/09/2024	SDB3260122839	100.00	2.2896	232.17	228.96	0.0000	4.5800	50.0000	0.0000	(0.0295)	(0.0032)	0.0000	1	(0.0327)	01/06/2025
300360.ZK	12/09/2024	SDB3260122839	600.00	2.2896	1,393.01	1,373.78	0.0000	4.5800	50.0000	0.0000	(0.1772)	(0.0191)	0.0000	1	(0.1963)	01/06/2025
300360.ZK	12/09/2024	SDB3260122839	100.00	2.2896	232.17	228.96	0.0000	4.5800	50.0000	0.0000	(0.0295)	(0.0032)	0.0000	1	(0.0327)	01/06/2025
300360.ZK	12/09/2024	SDB3260122839	100.00	2.2896	232.17	228.96	0.0000	4.5800	50.0000	0.0000	(0.0295)	(0.0032)	0.0000	1	(0.0327)	01/06/2025
300360.ZK	12/09/2024	SDB3260122839	1,400.00	2.2896	3,250.35	3,205.49	0.0000	4.5800	50.0000	0.0000	(0.4135)	(0.0445)	0.0000	1	(0.4580)	01/06/2025
300360.ZK	12/09/2024	SDB3260122839	1,600.00	2.2896	3,714.68	3,663.42	0.0000	4.5800	50.0000	0.0000	(0.4726)	(0.0509)	0.0000	1	(0.5235)	01/06/2025
300360.ZK	12/09/2024	SDB3260122839	5,100.00	2.2896	11,840.55	11,677.14	0.0000	4.5800	50.0000	0.0000	(1.5064)	(0.1622)	0.0000	1	(1.6686)	01/06/2025
300360.ZK	12/09/2024	SDB3260122839	900.00	2.2896	2,089.51	2,060.67	0.0000	4.5800	50.0000	0.0000	(0.2658)	(0.0286)	0.0000	1	(0.2945)	01/06/2025
300360.ZK	12/09/2024	SDB3260122839	300.00	2.2896	696.50	686.89	0.0000	4.5800	50.0000	0.0000	(0.0886)	(0.0095)	0.0000	1	(0.0982)	01/06/2025
300360.ZK	12/09/2024	SDB3260122839	2,700.00	2.2896	6,268.53	6,182.02	0.0000	4.5800	50.0000	0.0000	(0.7975)	(0.0859)	0.0000	1	(0.8834)	01/06/2025
300360.ZK	12/09/2024	SDB3260122839	2,100.00	2.2896	4,875.52	4,808.24	0.0000	4.5800	50.0000	0.0000	(0.6203)	(0.0668)	0.0000	1	(0.6871)	01/06/2025
300360.ZK	12/09/2024	SDB3260122839	600.00	2.2896	1,393.01	1,373.78	0.0000	4.5800	50.0000	0.0000	(0.1772)	(0.0191)	0.0000	1	(0.1963)	01/06/2025
300360.ZK	12/09/2024	SDB3260122839	2,100.00	2.2896	4,875.52	4,808.24	0.0000	4.5800	50.0000	0.0000	(0.6203)	(0.0668)	0.0000	1	(0.6871)	01/06/2025
300360.ZK	12/09/2024	SDB3260122839	3,100.00	2.2896	7,197.20	7,097.87	0.0000	4.5800	50.0000	0.0000	(0.9156)	(0.0986)	0.0000	1	(1.0142)	01/06/2025
300360.ZK	12/09/2024	SDB3260122839	400.00	2.2896	928.67	915.85	0.0000	4.5800	50.0000	0.0000	(0.1181)	(0.0127)	0.0000	1	(0.1309)	01/06/2025
300360.ZK	12/09/2024	SDB3260122839	3,700.00	2.2896	8,590.20	8,471.65	0.0000	4.5800	50.0000	0.0000	(1.0929)	(0.1177)	0.0000	1	(1.2105)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HANGZHOU SUNRISE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300360.ZK	12/09/2024	SDB3260122839	900.00	2.2896	2,089.51	2,060.67	0.0000	4.5800	50.0000	0.0000	(0.2658)	(0.0286)	0.0000	1	(0.2945)	01/06/2025
300360.ZK	12/09/2024	SDB3260122839	300.00	2.2896	696.50	686.89	0.0000	4.5800	50.0000	0.0000	(0.0886)	(0.0095)	0.0000	1	(0.0982)	01/06/2025
300360.ZK	12/09/2024	SDB3260122839	700.00	2.2896	1,625.17	1,602.75	0.0000	4.5800	50.0000	0.0000	(0.0223)	(0.0000)	0.0000	1	(0.2290)	01/06/2025
300360.ZK	12/09/2024	SDB3260122839	1,700.00	2.2896	3,946.85	3,892.38	0.0000	4.5800	50.0000	0.0000	(0.5021)	(0.0541)	0.0000	1	(0.5562)	01/06/2025
300360.ZK	12/09/2024	SDB3260122839	1,900.00	2.2896	4,411.19	4,350.31	0.0000	4.5800	50.0000	0.0000	(0.5612)	(0.0604)	0.0000	1	(0.6216)	01/06/2025
300360.ZK	12/09/2024	SDB3260122839	4,800.00	2.2896	11,144.05	10,990.25	0.0000	4.5800	50.0000	0.0000	(1.4178)	(0.1526)	0.0000	1	(1.5704)	01/06/2025
300360.ZK	12/09/2024	SDB3260122839	1,600.00	2.2896	3,714.68	3,663.42	0.0000	4.5800	50.0000	0.0000	(0.4726)	(0.0509)	0.0000	1	(0.5235)	01/06/2025
300360.ZK	12/09/2024	SDB3260122839	100.00	2.2896	232.17	228.96	0.0000	4.5800	50.0000	0.0000	(0.0295)	(0.0032)	0.0000	1	(0.0327)	01/06/2025
300360.ZK	12/09/2024	SDB3260122839	8,400.00	2.2896	19,502.09	19,232.94	0.0000	4.5800	50.0000	0.0000	(2.4811)	(0.2671)	0.0000	1	(2.7482)	01/06/2025
300360.ZK	12/09/2024	SDB3260122839	2,000.00	2.2896	4,643.35	4,579.27	0.0000	4.5800	50.0000	0.0000	(0.5907)	(0.0636)	0.0000	1	(0.6543)	01/06/2025
300360.ZK	12/06/2024	SDB3260122839	3,900.00	2.3234	9,054.54	9,061.44	0.0000	4.5800	50.0000	0.0000	(3.4558)	(0.3776)	0.0000	3	(3.8334)	01/06/2025
300360.ZK	12/06/2024	SDB3260122839	2,200.00	2.3234	5,107.69	5,111.58	0.0000	4.5800	50.0000	0.0000	(1.9494)	(0.2130)	0.0000	3	(2.1624)	01/06/2025
300360.ZK	12/06/2024	SDB3260122839	400.00	2.3234	928.67	929.38	0.0000	4.5800	50.0000	0.0000	(0.3544)	(0.0387)	0.0000	3	(0.3932)	01/06/2025
300360.ZK	12/06/2024	SDB3260122839	400.00	2.3234	928.67	929.38	0.0000	4.5800	50.0000	0.0000	(0.3544)	(0.0387)	0.0000	3	(0.3932)	01/06/2025
300360.ZK	12/06/2024	SDB3260122839	7,900.00	2.3234	18,341.25	18,355.23	0.0000	4.5800	50.0000	0.0000	(7.0002)	(0.7648)	0.0000	3	(7.7650)	01/06/2025
300360.ZK	12/06/2024	SDB3260122839	5,400.00	2.3234	12,537.06	12,546.61	0.0000	4.5800	50.0000	0.0000	(4.7850)	(0.5228)	0.0000	3	(5.3078)	01/06/2025
300360.ZK	12/06/2024	SDB3260122839	7,000.00	2.3234	16,251.74	16,264.13	0.0000	4.5800	50.0000	0.0000	(6.2027)	(0.6777)	0.0000	3	(6.8804)	01/06/2025
300360.ZK	12/06/2024	SDB3260122839	2,900.00	2.3234	6,732.86	6,738.00	0.0000	4.5800	50.0000	0.0000	(2.5697)	(0.2807)	0.0000	3	(2.8505)	01/06/2025
300360.ZK	12/06/2024	SDB3260122839	100.00	2.3234	232.17	232.34	0.0000	4.5800	50.0000	0.0000	(0.0886)	(0.0097)	0.0000	3	(0.0983)	01/06/2025
300360.ZK	12/06/2024	SDB3260122839	600.00	2.3234	1,393.01	1,394.07	0.0000	4.5800	50.0000	0.0000	(0.5317)	(0.0581)	0.0000	3	(0.5898)	01/06/2025
300360.ZK	12/06/2024	SDB3260122839	100.00	2.3234	232.17	232.34	0.0000	4.5800	50.0000	0.0000	(0.0886)	(0.0097)	0.0000	3	(0.0983)	01/06/2025
300360.ZK	12/06/2024	SDB3260122839	100.00	2.3234	232.17	232.34	0.0000	4.5800	50.0000	0.0000	(0.0886)	(0.0097)	0.0000	3	(0.0983)	01/06/2025
300360.ZK	12/06/2024	SDB3260122839	1,400.00	2.3234	3,250.35	3,252.83	0.0000	4.5800	50.0000	0.0000	(1.2405)	(0.1355)	0.0000	3	(1.3761)	01/06/2025
300360.ZK	12/06/2024	SDB3260122839	1,600.00	2.3234	3,714.68	3,717.52	0.0000	4.5800	50.0000	0.0000	(1.4178)	(0.1549)	0.0000	3	(1.5727)	01/06/2025
300360.ZK	12/06/2024	SDB3260122839	5,100.00	2.3234	11,840.55	11,849.58	0.0000	4.5800	50.0000	0.0000	(4.5191)	(0.4937)	0.0000	3	(5.0129)	01/06/2025
300360.ZK	12/06/2024	SDB3260122839	900.00	2.3234	2,089.51	2,091.10	0.0000	4.5800	50.0000	0.0000	(0.7975)	(0.0871)	0.0000	3	(0.8846)	01/06/2025
300360.ZK	12/06/2024	SDB3260122839	300.00	2.3234	696.50	697.03	0.0000	4.5800	50.0000	0.0000	(0.2658)	(0.0290)	0.0000	3	(0.2949)	01/06/2025
300360.ZK	12/06/2024	SDB3260122839	2,700.00	2.3234	6,268.53	6,273.31	0.0000	4.5800	50.0000	0.0000	(2.3925)	(0.2614)	0.0000	3	(2.6539)	01/06/2025
300360.ZK	12/06/2024	SDB3260122839	2,100.00	2.3234	4,875.52	4,879.24	0.0000	4.5800	50.0000	0.0000	(1.8608)	(0.2033)	0.0000	3	(2.0641)	01/06/2025
300360.ZK	12/06/2024	SDB3260122839	600.00	2.3234	1,393.01	1,394.07	0.0000	4.5800	50.0000	0.0000	(0.5317)	(0.0581)	0.0000	3	(0.5898)	01/06/2025
300360.ZK	12/06/2024	SDB3260122839	2,100.00	2.3234	4,875.52	4,879.24	0.0000	4.5800	50.0000	0.0000	(1.8608)	(0.2033)	0.0000	3	(2.0641)	01/06/2025
300360.ZK	12/06/2024	SDB3260122839	3,100.00	2.3234	7,197.20	7,202.69	0.0000	4.5800	50.0000	0.0000	(2.7469)	(0.3001)	0.0000	3	(3.0470)	01/06/2025
300360.ZK	12/06/2024	SDB3260122839	400.00	2.3234	928.67	929.38	0.0000	4.5800	50.0000	0.0000	(0.3544)	(0.0387)	0.0000	3	(0.3932)	01/06/2025
300360.ZK	12/06/2024	SDB3260122839	3,700.00	2.3234	8,590.20	8,596.75	0.0000	4.5800	50.0000	0.0000	(3.2786)	(0.3582)	0.0000	3	(3.6368)	01/06/2025
300360.ZK	12/06/2024	SDB3260122839	900.00	2.3234	2,089.51	2,091.10	0.0000	4.5800	50.0000	0.0000	(0.7975)	(0.0871)	0.0000	3	(0.8846)	01/06/2025
300360.ZK	12/06/2024	SDB3260122839	300.00	2.3234	696.50	697.03	0.0000	4.5800	50.0000	0.0000	(0.2658)	(0.0290)	0.0000	3	(0.2949)	01/06/2025
300360.ZK	12/06/2024	SDB3260122839	700.00	2.3234	1,625.17	1,626.41	0.0000	4.5800	50.0000	0.0000	(0.6203)	(0.0678)	0.0000	3	(0.6880)	01/06/2025
300360.ZK	12/06/2024	SDB3260122839	1,700.00	2.3234	3,946.85	3,949.86	0.0000	4.5800	50.0000	0.0000	(1.5064)	(0.1646)	0.0000	3	(1.6710)	01/06/2025
300360.ZK	12/06/2024	SDB3260122839	1,900.00	2.3234	4,411.19	4,414.55	0.0000	4.5800	50.0000	0.0000	(1.6836)	(0.1839)	0.0000	3	(1.8675)	01/06/2025
300360.ZK	12/06/2024	SDB3260122839	4,800.00	2.3234	11,144.05	11,152.55	0.0000	4.5800	50.0000	0.0000	(4.2533)	(0.4647)	0.0000	3	(4.7180)	01/06/2025
300360.ZK	12/06/2024	SDB3260122839	1,600.00	2.3234	3,714.68	3,717.52	0.0000	4.5800	50.0000	0.0000	(1.4178)	(0.1549)	0.0000	3	(1.5727)	01/06/2025
300360.ZK	12/06/2024	SDB3260122839	100.00	2.3234	232.17	232.34	0.0000	4.5800	50.0000	0.0000	(0.0886)	(0.0097)	0.0000	3	(0.0983)	01/06/2025
300360.ZK	12/06/2024	SDB3260122839	8,400.00	2.3234	19,502.09	19,516.95	0.0000	4.5800	50.0000	0.0000	(7.4433)	(0.8132)	0.0000	3	(8.2565)	01/06/2025
300360.ZK	12/06/2024	SDB3260122839	2,000.00	2.3234	4,643.35	4,646.89	0.0000	4.5800	50.0000	0.0000	(1.7722)	(0.1936)	0.0000	3	(1.9658)	01/06/2025
300360.ZK	12/05/2024	SDB3260122839	3,900.00	2.3344	9,054.54	9,104.31	0.0000	4.5800	50.0000	0.0000	(1.1519)	(0.1264)	0.0000	1	(1.2784)	01/06/2025
300360.ZK	12/05/2024	SDB3260122839	2,200.00	2.3344	5,107.69	5,135.76	0.0000	4.5800	50.0000	0.0000	(0.6498)	(0.0713)	0.0000	1	(0.7211)	01/06/2025
300360.ZK	12/05/2024	SDB3260122839	400.00	2.3344	928.67	933.78	0.0000	4.5800	50.0000	0.0000	(0.1181)	(0.0130)	0.0000	1	(0.1311)	01/06/2025
300360.ZK	12/05/2024	SDB3260122839	400.00	2.3344	928.67	933.78	0.0000	4.5800	50.0000	0.0000	(0.1181)	(0.0130)	0.0000	1	(0.1311)	01/06/2025
300360.ZK	12/05/2024	SDB3260122839	7,900.00	2.3344	18,341.25	18,442.06	0.0000	4.5800	50.0000	0.0000	(2.3334)	(0.2561)	0.0000	1	(2.5896)	01/06/2025
300360.ZK	12/05/2024	SDB3260122839	5,400.00	2.3344	12,537.06	12,605.97	0.0000	4.5800	50.0000	0.0000	(1.5950)	(0.1751)	0.0000	1	(1.7701)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HANGZHOU SUNRISE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300360.ZK	12/05/2024	SDB3260122839	7,000.00	2.3344	16,251.74	16,341.07	0.0000	4.5800	50.0000	0.0000	(2.0676)	(0.2270)	0.0000	1	(2.2945)	01/06/2025
300360.ZK	12/05/2024	SDB3260122839	2,900.00	2.3344	6,732.86	6,769.87	0.0000	4.5800	50.0000	0.0000	(0.8566)	(0.0940)	0.0000	1	(0.9506)	01/06/2025
300360.ZK	12/05/2024	SDB3260122839	100.00	2.3344	232.17	233.44	0.0000	4.5800	50.0000	0.0000	(0.0295)	(0.0032)	0.0000	1	(0.0328)	01/06/2025
300360.ZK	12/05/2024	SDB3260122839	600.00	2.3344	1,393.01	1,400.66	0.0000	4.5800	50.0000	0.0000	(0.1772)	(0.0195)	0.0000	1	(0.1967)	01/06/2025
300360.ZK	12/05/2024	SDB3260122839	100.00	2.3344	232.17	233.44	0.0000	4.5800	50.0000	0.0000	(0.0295)	(0.0032)	0.0000	1	(0.0328)	01/06/2025
300360.ZK	12/05/2024	SDB3260122839	100.00	2.3344	232.17	233.44	0.0000	4.5800	50.0000	0.0000	(0.0295)	(0.0032)	0.0000	1	(0.0328)	01/06/2025
300360.ZK	12/05/2024	SDB3260122839	1,400.00	2.3344	3,250.35	3,268.21	0.0000	4.5800	50.0000	0.0000	(0.4135)	(0.0454)	0.0000	1	(0.4589)	01/06/2025
300360.ZK	12/05/2024	SDB3260122839	1,600.00	2.3344	3,714.68	3,735.10	0.0000	4.5800	50.0000	0.0000	(0.4726)	(0.0519)	0.0000	1	(0.5245)	01/06/2025
300360.ZK	12/05/2024	SDB3260122839	5,100.00	2.3344	11,840.55	11,905.63	0.0000	4.5800	50.0000	0.0000	(1.5064)	(0.1654)	0.0000	1	(1.6717)	01/06/2025
300360.ZK	12/05/2024	SDB3260122839	900.00	2.3344	2,089.51	2,100.99	0.0000	4.5800	50.0000	0.0000	(0.2658)	(0.0292)	0.0000	1	(0.2950)	01/06/2025
300360.ZK	12/05/2024	SDB3260122839	300.00	2.3344	696.50	700.33	0.0000	4.5800	50.0000	0.0000	(0.0886)	(0.0097)	0.0000	1	(0.0983)	01/06/2025
300360.ZK	12/05/2024	SDB3260122839	2,700.00	2.3344	6,268.53	6,302.98	0.0000	4.5800	50.0000	0.0000	(0.7975)	(0.0875)	0.0000	1	(0.8850)	01/06/2025
300360.ZK	12/05/2024	SDB3260122839	2,100.00	2.3344	4,875.52	4,902.32	0.0000	4.5800	50.0000	0.0000	(0.6203)	(0.0681)	0.0000	1	(0.6884)	01/06/2025
300360.ZK	12/05/2024	SDB3260122839	600.00	2.3344	1,393.01	1,400.66	0.0000	4.5800	50.0000	0.0000	(0.1772)	(0.0195)	0.0000	1	(0.1967)	01/06/2025
300360.ZK	12/05/2024	SDB3260122839	2,100.00	2.3344	4,875.52	4,902.32	0.0000	4.5800	50.0000	0.0000	(0.6203)	(0.0681)	0.0000	1	(0.6884)	01/06/2025
300360.ZK	12/05/2024	SDB3260122839	3,100.00	2.3344	7,197.20	7,236.76	0.0000	4.5800	50.0000	0.0000	(0.9156)	(0.1005)	0.0000	1	(1.0162)	01/06/2025
300360.ZK	12/05/2024	SDB3260122839	400.00	2.3344	928.67	933.78	0.0000	4.5800	50.0000	0.0000	(0.1181)	(0.0130)	0.0000	1	(0.1311)	01/06/2025
300360.ZK	12/05/2024	SDB3260122839	3,700.00	2.3344	8,590.20	8,637.42	0.0000	4.5800	50.0000	0.0000	(1.0929)	(0.1200)	0.0000	1	(1.2128)	01/06/2025
300360.ZK	12/05/2024	SDB3260122839	900.00	2.3344	2,089.51	2,100.99	0.0000	4.5800	50.0000	0.0000	(0.2658)	(0.0292)	0.0000	1	(0.2950)	01/06/2025
300360.ZK	12/05/2024	SDB3260122839	300.00	2.3344	696.50	700.33	0.0000	4.5800	50.0000	0.0000	(0.0886)	(0.0097)	0.0000	1	(0.0983)	01/06/2025
300360.ZK	12/05/2024	SDB3260122839	700.00	2.3344	1,625.17	1,634.11	0.0000	4.5800	50.0000	0.0000	(0.2068)	(0.0227)	0.0000	1	(0.2295)	01/06/2025
300360.ZK	12/05/2024	SDB3260122839	1,700.00	2.3344	3,946.85	3,968.54	0.0000	4.5800	50.0000	0.0000	(0.5021)	(0.0551)	0.0000	1	(0.5572)	01/06/2025
300360.ZK	12/05/2024	SDB3260122839	1,900.00	2.3344	4,411.19	4,435.43	0.0000	4.5800	50.0000	0.0000	(0.5612)	(0.0616)	0.0000	1	(0.6228)	01/06/2025
300360.ZK	12/05/2024	SDB3260122839	4,800.00	2.3344	11,144.05	11,205.30	0.0000	4.5800	50.0000	0.0000	(1.4178)	(0.1556)	0.0000	1	(1.5734)	01/06/2025
300360.ZK	12/05/2024	SDB3260122839	1,600.00	2.3344	3,714.68	3,735.10	0.0000	4.5800	50.0000	0.0000	(0.4726)	(0.0519)	0.0000	1	(0.5245)	01/06/2025
300360.ZK	12/05/2024	SDB3260122839	100.00	2.3344	232.17	233.44	0.0000	4.5800	50.0000	0.0000	(0.0295)	(0.0032)	0.0000	1	(0.0328)	01/06/2025
300360.ZK	12/05/2024	SDB3260122839	8,400.00	2.3344	19,502.09	19,609.28	0.0000	4.5800	50.0000	0.0000	(2.4811)	(0.2724)	0.0000	1	(2.7534)	01/06/2025
300360.ZK	12/05/2024	SDB3260122839	2,000.00	2.3344	4,643.35	4,668.88	0.0000	4.5800	50.0000	0.0000	(0.5907)	(0.0648)	0.0000	1	(0.6556)	01/06/2025
300360.ZK	12/04/2024	SDB3260122839	3,900.00	2.3217	9,054.54	9,054.54	0.0000	4.5800	50.0000	0.0000	(1.1519)	(0.1258)	0.0000	1	(1.2777)	01/06/2025
300360.ZK	12/04/2024	SDB3260122839	2,200.00	2.3217	5,107.69	5,107.69	0.0000	4.5800	50.0000	0.0000	(0.6498)	(0.0709)	0.0000	1	(0.7208)	01/06/2025
300360.ZK	12/04/2024	SDB3260122839	400.00	2.3217	928.67	928.67	0.0000	4.5800	50.0000	0.0000	(0.1181)	(0.0129)	0.0000	1	(0.1310)	01/06/2025
300360.ZK	12/04/2024	SDB3260122839	400.00	2.3217	928.67	928.67	0.0000	4.5800	50.0000	0.0000	(0.1181)	(0.0129)	0.0000	1	(0.1310)	01/06/2025
300360.ZK	12/04/2024	SDB3260122839	7,900.00	2.3217	18,341.25	18,341.25	0.0000	4.5800	50.0000	0.0000	(2.3334)	(0.2547)	0.0000	1	(2.5882)	01/06/2025
300360.ZK	12/04/2024	SDB3260122839	5,400.00	2.3217	12,537.06	12,537.06	0.0000	4.5800	50.0000	0.0000	(1.5950)	(0.1741)	0.0000	1	(1.7691)	01/06/2025
300360.ZK	12/04/2024	SDB3260122839	7,000.00	2.3217	16,251.74	16,251.74	0.0000	4.5800	50.0000	0.0000	(2.0676)	(0.2257)	0.0000	1	(2.2933)	01/06/2025
300360.ZK	12/04/2024	SDB3260122839	2,900.00	2.3217	6,732.86	6,732.86	0.0000	4.5800	50.0000	0.0000	(0.8566)	(0.0935)	0.0000	1	(0.9501)	01/06/2025
300360.ZK	12/04/2024	SDB3260122839	100.00	2.3217	232.17	232.17	0.0000	4.5800	50.0000	0.0000	(0.0295)	(0.0032)	0.0000	1	(0.0328)	01/06/2025
300360.ZK	12/04/2024	SDB3260122839	600.00	2.3217	1,393.01	1,393.01	0.0000	4.5800	50.0000	0.0000	(0.1772)	(0.0193)	0.0000	1	(0.1966)	01/06/2025
300360.ZK	12/04/2024	SDB3260122839	100.00	2.3217	232.17	232.17	0.0000	4.5800	50.0000	0.0000	(0.0295)	(0.0032)	0.0000	1	(0.0328)	01/06/2025
300360.ZK	12/04/2024	SDB3260122839	100.00	2.3217	232.17	232.17	0.0000	4.5800	50.0000	0.0000	(0.0295)	(0.0032)	0.0000	1	(0.0328)	01/06/2025
300360.ZK	12/04/2024	SDB3260122839	1,400.00	2.3217	3,250.35	3,250.35	0.0000	4.5800	50.0000	0.0000	(0.4135)	(0.0451)	0.0000	1	(0.4587)	01/06/2025
300360.ZK	12/04/2024	SDB3260122839	1,600.00	2.3217	3,714.68	3,714.68	0.0000	4.5800	50.0000	0.0000	(0.4726)	(0.0516)	0.0000	1	(0.5242)	01/06/2025
300360.ZK	12/04/2024	SDB3260122839	5,100.00	2.3217	11,840.55	11,840.55	0.0000	4.5800	50.0000	0.0000	(1.5064)	(0.1645)	0.0000	1	(1.6708)	01/06/2025
300360.ZK	12/04/2024	SDB3260122839	900.00	2.3217	2,089.51	2,089.51	0.0000	4.5800	50.0000	0.0000	(0.2658)	(0.0290)	0.0000	1	(0.2949)	01/06/2025
300360.ZK	12/04/2024	SDB3260122839	300.00	2.3217	696.50	696.50	0.0000	4.5800	50.0000	0.0000	(0.0886)	(0.0097)	0.0000	1	(0.0983)	01/06/2025
300360.ZK	12/04/2024	SDB3260122839	2,700.00	2.3217	6,268.53	6,268.53	0.0000	4.5800	50.0000	0.0000	(0.7975)	(0.0871)	0.0000	1	(0.8846)	01/06/2025
300360.ZK	12/04/2024	SDB3260122839	2,100.00	2.3217	4,875.52	4,875.52	0.0000	4.5800	50.0000	0.0000	(0.6203)	(0.0677)	0.0000	1	(0.6880)	01/06/2025
300360.ZK	12/04/2024	SDB3260122839	600.00	2.3217	1,393.01	1,393.01	0.0000	4.5800	50.0000	0.0000	(0.1772)	(0.0193)	0.0000	1	(0.1966)	01/06/2025
300360.ZK	12/04/2024	SDB3260122839	2,100.00	2.3217	4,875.52	4,875.52	0.0000	4.5800	50.0000	0.0000	(0.6203)	(0.0677)	0.0000	1	(0.6880)	01/06/2025
300360.ZK	12/04/2024	SDB3260122839	3,100.00	2.3217	7,197.20	7,197.20	0.0000	4.5800	50.0000	0.0000	(0.9156)	(0.1000)	0.0000	1	(1.0156)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HANGZHOU SUNRISE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300360.ZK	12/04/2024	SDB3260122839	400.00	2.3217	928.67	928.67	0.0000	4.5800	50.0000	0.0000	(0.1181)	(0.0129)	0.0000	1	(0.1310)	01/06/2025
300360.ZK	12/04/2024	SDB3260122839	3,700.00	2.3217	8,590.20	8,590.20	0.0000	4.5800	50.0000	0.0000	(1.0929)	(0.1193)	0.0000	1	(1.2122)	01/06/2025
300360.ZK	12/04/2024	SDB3260122839	900.00	2.3217	2,089.51	2,089.51	0.0000	4.5800	50.0000	0.0000	(0.2658)	(0.0290)	0.0000	1	(0.2949)	01/06/2025
300360.ZK	12/04/2024	SDB3260122839	300.00	2.3217	696.50	696.50	0.0000	4.5800	50.0000	0.0000	(0.0886)	(0.0097)	0.0000	1	(0.0983)	01/06/2025
300360.ZK	12/04/2024	SDB3260122839	700.00	2.3217	1,625.17	1,625.17	0.0000	4.5800	50.0000	0.0000	(0.2068)	(0.0226)	0.0000	1	(0.2293)	01/06/2025
300360.ZK	12/04/2024	SDB3260122839	1,700.00	2.3217	3,946.85	3,946.85	0.0000	4.5800	50.0000	0.0000	(0.5021)	(0.0548)	0.0000	1	(0.5569)	01/06/2025
300360.ZK	12/04/2024	SDB3260122839	1,900.00	2.3217	4,411.19	4,411.19	0.0000	4.5800	50.0000	0.0000	(0.5612)	(0.0613)	0.0000	1	(0.6225)	01/06/2025
300360.ZK	12/04/2024	SDB3260122839	4,800.00	2.3217	11,144.05	11,144.05	0.0000	4.5800	50.0000	0.0000	(1.4178)	(0.1548)	0.0000	1	(1.5725)	01/06/2025
300360.ZK	12/04/2024	SDB3260122839	1,600.00	2.3217	3,714.68	3,714.68	0.0000	4.5800	50.0000	0.0000	(0.4726)	(0.0516)	0.0000	1	(0.5242)	01/06/2025
300360.ZK	12/04/2024	SDB3260122839	100.00	2.3217	232.17	232.17	0.0000	4.5800	50.0000	0.0000	(0.0295)	(0.0032)	0.0000	1	(0.0328)	01/06/2025
300360.ZK	12/04/2024	SDB3260122839	8,400.00	2.3217	19,502.09	19,502.09	0.0000	4.5800	50.0000	0.0000	(2.4811)	(0.2709)	0.0000	1	(2.7520)	01/06/2025
300360.ZK	12/04/2024	SDB3260122839	2,000.00	2.3217	4,643.35	4,643.35	0.0000	4.5800	50.0000	0.0000	(0.5907)	(0.0645)	0.0000	1	(0.6552)	01/06/2025
TOTAL HANGZHOU SUNRISE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND											(784.6404)	(87.7383)	0.0000		(872.3787)	

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Advisor: ENGINEERS GATE - GQAS
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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HANGZHOU TIGERMED CONSULTING CO., LTD. CMN CLASS A SERIES NORTHBOUND																
300347.ZK	01/03/2025	SDB3260962047	1,400.00	7.6900	10,790.01	10,765.99	0.0000	4.3300	50.0000	0.0000	(3.8934)	(0.4486)	0.0000	3	(4.3420)	01/06/2025
300347.ZK	01/03/2025	SDB3260962047	2,200.00	7.6900	16,917.04	16,917.98	0.0000	4.3300	50.0000	0.0000	(6.1042)	(0.7049)	0.0000	3	(6.8091)	01/06/2025
300347.ZK	01/03/2025	SDB3260962047	1,400.00	7.6900	10,758.53	10,765.99	0.0000	4.3300	50.0000	0.0000	(3.8820)	(0.4486)	0.0000	3	(4.3306)	01/06/2025
300347.ZK	01/03/2025	SDB3260962047	10,100.00	7.6900	77,477.30	77,668.92	0.0000	4.3300	50.0000	0.0000	(27.9564)	(3.2362)	0.0000	3	(31.1926)	01/06/2025
300347.ZK	01/03/2025	SDB3260962047	100.00	7.6900	812.33	769.00	0.0000	4.3300	50.0000	0.0000	(0.2931)	(0.0320)	0.0000	3	(0.3252)	01/06/2025
300347.ZK	01/03/2025	SDB3260962047	300.00	7.6900	2,680.71	2,307.00	0.0000	4.3300	50.0000	0.0000	(0.9673)	(0.0961)	0.0000	3	(1.0634)	01/06/2025
300347.ZK	01/03/2025	SDB3260962047	400.00	7.6900	3,574.28	3,076.00	0.0000	4.3300	50.0000	0.0000	(1.2897)	(0.1282)	0.0000	3	(1.4179)	01/06/2025
300347.ZK	01/03/2025	SDB3260962047	1,700.00	7.6900	15,190.67	13,072.99	0.0000	4.3300	50.0000	0.0000	(5.4813)	(0.5447)	0.0000	3	(6.0260)	01/06/2025
300347.ZK	01/03/2025	SDB3260962047	1,100.00	7.6900	9,829.26	8,458.99	0.0000	4.3300	50.0000	0.0000	(3.5467)	(0.3525)	0.0000	3	(3.8992)	01/06/2025
300347.ZK	01/03/2025	SDB3260962047	100.00	7.6900	893.57	769.00	0.0000	4.3300	50.0000	0.0000	(0.3224)	(0.0320)	0.0000	3	(0.3545)	01/06/2025
300347.ZK	01/03/2025	SDB3260962047	300.00	7.6900	2,680.71	2,307.00	0.0000	4.3300	50.0000	0.0000	(0.9673)	(0.0961)	0.0000	3	(1.0634)	01/06/2025
300347.ZK	01/03/2025	SDB3260962047	11,000.00	7.6900	98,292.60	84,589.91	0.0000	4.3300	50.0000	0.0000	(35.4672)	(3.5246)	0.0000	3	(38.9918)	01/06/2025
300347.ZK	01/03/2025	SDB3260962047	200.00	7.6900	1,787.14	1,538.00	0.0000	4.3300	50.0000	0.0000	(0.6449)	(0.0641)	0.0000	3	(0.7089)	01/06/2025
300347.ZK	01/03/2025	SDB3260962047	200.00	7.6900	1,787.14	1,538.00	0.0000	4.3300	50.0000	0.0000	(0.6449)	(0.0641)	0.0000	3	(0.7089)	01/06/2025
300347.ZK	01/03/2025	SDB3260962047	2,900.00	7.6900	25,913.50	22,300.98	0.0000	4.3300	50.0000	0.0000	(9.3505)	(0.9292)	0.0000	3	(10.2797)	01/06/2025
300347.ZK	01/03/2025	SDB3260962047	1,900.00	7.6900	16,977.81	14,610.98	0.0000	4.3300	50.0000	0.0000	(6.1262)	(0.6088)	0.0000	3	(6.7350)	01/06/2025
300347.ZK	01/03/2025	SDB3260962047	400.00	7.6900	3,574.28	3,076.00	0.0000	4.3300	50.0000	0.0000	(1.2897)	(0.1282)	0.0000	3	(1.4179)	01/06/2025
300347.ZK	01/03/2025	SDB3260962047	100.00	7.6900	893.57	769.00	0.0000	4.3300	50.0000	0.0000	(0.3224)	(0.0320)	0.0000	3	(0.3545)	01/06/2025
300347.ZK	01/03/2025	SDB3260962047	300.00	7.6900	2,680.71	2,307.00	0.0000	4.3300	50.0000	0.0000	(0.9673)	(0.0961)	0.0000	3	(1.0634)	01/06/2025
300347.ZK	01/03/2025	SDB3260962047	600.00	7.6900	5,361.41	4,614.00	0.0000	4.3300	50.0000	0.0000	(1.9346)	(0.1922)	0.0000	3	(2.1268)	01/06/2025
300347.ZK	01/03/2025	SDB3260962047	2,000.00	7.6900	17,871.38	15,379.98	0.0000	4.3300	50.0000	0.0000	(6.4486)	(0.6408)	0.0000	3	(7.0894)	01/06/2025
300347.ZK	01/03/2025	SDB3260962047	100.00	7.6900	893.57	769.00	0.0000	4.3300	50.0000	0.0000	(0.3224)	(0.0320)	0.0000	3	(0.3545)	01/06/2025
300347.ZK	01/03/2025	SDB3260962047	8,800.00	7.6900	78,634.08	67,671.93	0.0000	4.3300	50.0000	0.0000	(28.3738)	(2.8197)	0.0000	3	(31.1935)	01/06/2025
300347.ZK	01/03/2025	SDB3260962047	200.00	7.6900	1,787.14	1,538.00	0.0000	4.3300	50.0000	0.0000	(0.6449)	(0.0641)	0.0000	3	(0.7089)	01/06/2025
300347.ZK	01/03/2025	SDB3260962047	100.00	7.6900	893.57	769.00	0.0000	4.3300	50.0000	0.0000	(0.3224)	(0.0320)	0.0000	3	(0.3545)	01/06/2025
300347.ZK	01/02/2025	SDB3260962047	1,400.00	7.6389	10,758.53	10,694.40	0.0000	4.3300	50.0000	0.0000	(1.2940)	(0.1485)	0.0000	1	(1.4425)	01/06/2025
300347.ZK	01/02/2025	SDB3260962047	10,100.00	7.6389	77,477.30	77,152.45	0.0000	4.3300	50.0000	0.0000	(9.3188)	(1.0716)	0.0000	1	(10.3904)	01/06/2025
300347.ZK	01/02/2025	SDB3260962047	100.00	7.6389	812.33	763.89	0.0000	4.3300	50.0000	0.0000	(0.0977)	(0.0106)	0.0000	1	(0.1083)	01/06/2025
300347.ZK	01/02/2025	SDB3260962047	300.00	7.6389	2,680.71	2,291.66	0.0000	4.3300	50.0000	0.0000	(0.3224)	(0.0318)	0.0000	1	(0.3543)	01/06/2025
300347.ZK	01/02/2025	SDB3260962047	400.00	7.6389	3,574.28	3,055.54	0.0000	4.3300	50.0000	0.0000	(0.4299)	(0.0424)	0.0000	1	(0.4723)	01/06/2025
300347.ZK	01/02/2025	SDB3260962047	1,700.00	7.6389	15,190.67	12,986.06	0.0000	4.3300	50.0000	0.0000	(1.8271)	(0.1804)	0.0000	1	(2.0075)	01/06/2025
300347.ZK	01/02/2025	SDB3260962047	1,100.00	7.6389	9,829.26	8,402.74	0.0000	4.3300	50.0000	0.0000	(1.1822)	(0.1167)	0.0000	1	(1.2989)	01/06/2025
300347.ZK	01/02/2025	SDB3260962047	100.00	7.6389	893.57	763.89	0.0000	4.3300	50.0000	0.0000	(0.1075)	(0.0106)	0.0000	1	(0.1181)	01/06/2025
300347.ZK	01/02/2025	SDB3260962047	300.00	7.6389	2,680.71	2,291.66	0.0000	4.3300	50.0000	0.0000	(0.3224)	(0.0318)	0.0000	1	(0.3543)	01/06/2025
300347.ZK	01/02/2025	SDB3260962047	11,000.00	7.6389	98,292.60	84,027.42	0.0000	4.3300	50.0000	0.0000	(11.8224)	(1.1670)	0.0000	1	(12.9895)	01/06/2025
300347.ZK	01/02/2025	SDB3260962047	200.00	7.6389	1,787.14	1,527.77	0.0000	4.3300	50.0000	0.0000	(0.2150)	(0.0212)	0.0000	1	(0.2362)	01/06/2025
300347.ZK	01/02/2025	SDB3260962047	200.00	7.6389	1,787.14	1,527.77	0.0000	4.3300	50.0000	0.0000	(0.2150)	(0.0212)	0.0000	1	(0.2362)	01/06/2025
300347.ZK	01/02/2025	SDB3260962047	2,900.00	7.6389	25,913.50	22,152.68	0.0000	4.3300	50.0000	0.0000	(3.1168)	(0.3077)	0.0000	1	(3.4245)	01/06/2025
300347.ZK	01/02/2025	SDB3260962047	1,900.00	7.6389	16,977.81	14,513.83	0.0000	4.3300	50.0000	0.0000	(2.0421)	(0.2016)	0.0000	1	(2.2436)	01/06/2025
300347.ZK	01/02/2025	SDB3260962047	400.00	7.6389	3,574.28	3,055.54	0.0000	4.3300	50.0000	0.0000	(0.4299)	(0.0424)	0.0000	1	(0.4723)	01/06/2025
300347.ZK	01/02/2025	SDB3260962047	100.00	7.6389	893.57	763.89	0.0000	4.3300	50.0000	0.0000	(0.1075)	(0.0106)	0.0000	1	(0.1181)	01/06/2025
300347.ZK	01/02/2025	SDB3260962047	300.00	7.6389	2,680.71	2,291.66	0.0000	4.3300	50.0000	0.0000	(0.3224)	(0.0318)	0.0000	1	(0.3543)	01/06/2025
300347.ZK	01/02/2025	SDB3260962047	600.00	7.6389	5,361.41	4,583.31	0.0000	4.3300	50.0000	0.0000	(0.6449)	(0.0637)	0.0000	1	(0.7085)	01/06/2025
300347.ZK	01/02/2025	SDB3260962047	2,000.00	7.6389	17,871.38	15,277.71	0.0000	4.3300	50.0000	0.0000	(2.1495)	(0.2122)	0.0000	1	(2.3617)	01/06/2025
300347.ZK	01/02/2025	SDB3260962047	100.00	7.6389	893.57	763.89	0.0000	4.3300	50.0000	0.0000	(0.1075)	(0.0106)	0.0000	1	(0.1181)	01/06/2025
300347.ZK	01/02/2025	SDB3260962047	8,800.00	7.6389	78,634.08	67,221.93	0.0000	4.3300	50.0000	0.0000	(9.4579)	(0.9336)	0.0000	1	(10.3916)	01/06/2025
300347.ZK	01/02/2025	SDB3260962047	200.00	7.6389	1,787.14	1,527.77	0.0000	4.3300	50.0000	0.0000	(0.2150)	(0.0212)	0.0000	1	(0.2362)	01/06/2025
300347.ZK	01/02/2025	SDB3260962047	100.00	7.6389	893.57	763.89	0.0000	4.3300	50.0000	0.0000	(0.1075)	(0.0106)	0.0000	1	(0.1181)	01/06/2025
300347.ZK	12/31/2024	SDB3260962047	100.00	8.1215	812.33	812.15	0.0000	4.3300	50.0000	0.0000	(0.1954)	(0.0226)	0.0000	2	(0.2180)	01/06/2025
300347.ZK	12/31/2024	SDB3260962047	300.00	8.1215	2,680.71	2,436.46	0.0000	4.3300	50.0000	0.0000	(0.6449)	(0.0677)	0.0000	2	(0.7125)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6



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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HANGZHOU TIGERMED CONSULTING CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300347.ZK	12/31/2024	SDB3260962047	400.00	8.1215	3,574.28	3,248.61	0.0000	4.3300	50.0000	0.0000	(0.8598)	(0.0902)	0.0000	2	(0.9501)	01/06/2025
300347.ZK	12/31/2024	SDB3260962047	1,700.00	8.1215	15,190.67	13,806.59	0.0000	4.3300	50.0000	0.0000	(3.6542)	(0.3835)	0.0000	2	(4.0377)	01/06/2025
300347.ZK	12/31/2024	SDB3260962047	1,100.00	8.1215	9,829.26	8,933.67	0.0000	4.3300	50.0000	0.0000	(2.3645)	(0.2482)	0.0000	2	(2.6126)	01/06/2025
300347.ZK	12/31/2024	SDB3260962047	100.00	8.1215	893.57	812.15	0.0000	4.3300	50.0000	0.0000	(0.2150)	(0.0226)	0.0000	2	(0.2375)	01/06/2025
300347.ZK	12/31/2024	SDB3260962047	300.00	8.1215	2,680.71	2,436.46	0.0000	4.3300	50.0000	0.0000	(0.6449)	(0.0677)	0.0000	2	(0.7125)	01/06/2025
300347.ZK	12/31/2024	SDB3260962047	11,000.00	8.1215	98,292.60	89,336.74	0.0000	4.3300	50.0000	0.0000	(23.6448)	(2.4816)	0.0000	2	(26.1264)	01/06/2025
300347.ZK	12/31/2024	SDB3260962047	200.00	8.1215	1,787.14	1,624.30	0.0000	4.3300	50.0000	0.0000	(0.4299)	(0.0451)	0.0000	2	(0.4750)	01/06/2025
300347.ZK	12/31/2024	SDB3260962047	200.00	8.1215	1,787.14	1,624.30	0.0000	4.3300	50.0000	0.0000	(0.4299)	(0.0451)	0.0000	2	(0.4750)	01/06/2025
300347.ZK	12/31/2024	SDB3260962047	2,900.00	8.1215	25,913.50	23,552.41	0.0000	4.3300	50.0000	0.0000	(6.2336)	(0.6542)	0.0000	2	(6.8879)	01/06/2025
300347.ZK	12/31/2024	SDB3260962047	1,900.00	8.1215	16,977.81	15,430.89	0.0000	4.3300	50.0000	0.0000	(4.0841)	(0.4288)	0.0000	2	(4.5127)	01/06/2025
300347.ZK	12/31/2024	SDB3260962047	400.00	8.1215	3,574.28	3,248.61	0.0000	4.3300	50.0000	0.0000	(0.8598)	(0.0902)	0.0000	2	(0.9501)	01/06/2025
300347.ZK	12/31/2024	SDB3260962047	100.00	8.1215	893.57	812.15	0.0000	4.3300	50.0000	0.0000	(0.2150)	(0.0226)	0.0000	2	(0.2375)	01/06/2025
300347.ZK	12/31/2024	SDB3260962047	300.00	8.1215	2,680.71	2,436.46	0.0000	4.3300	50.0000	0.0000	(0.6449)	(0.0677)	0.0000	2	(0.7125)	01/06/2025
300347.ZK	12/31/2024	SDB3260962047	600.00	8.1215	5,361.41	4,872.91	0.0000	4.3300	50.0000	0.0000	(1.2897)	(0.1354)	0.0000	2	(1.4251)	01/06/2025
300347.ZK	12/31/2024	SDB3260962047	2,000.00	8.1215	17,871.38	16,243.04	0.0000	4.3300	50.0000	0.0000	(4.2991)	(0.4512)	0.0000	2	(4.7503)	01/06/2025
300347.ZK	12/31/2024	SDB3260962047	100.00	8.1215	893.57	812.15	0.0000	4.3300	50.0000	0.0000	(0.2150)	(0.0226)	0.0000	2	(0.2375)	01/06/2025
300347.ZK	12/31/2024	SDB3260962047	8,800.00	8.1215	78,634.08	71,469.39	0.0000	4.3300	50.0000	0.0000	(18.9159)	(1.9853)	0.0000	2	(20.9011)	01/06/2025
300347.ZK	12/31/2024	SDB3260962047	200.00	8.1215	1,787.14	1,624.30	0.0000	4.3300	50.0000	0.0000	(0.4299)	(0.0451)	0.0000	2	(0.4750)	01/06/2025
300347.ZK	12/31/2024	SDB3260962047	100.00	8.1215	893.57	812.15	0.0000	4.3300	50.0000	0.0000	(0.2150)	(0.0226)	0.0000	2	(0.2375)	01/06/2025
300347.ZK	12/30/2024	SDB3260962047	300.00	8.0995	2,680.71	2,429.86	0.0000	4.3300	50.0000	0.0000	(0.3224)	(0.0337)	0.0000	1	(0.3562)	01/06/2025
300347.ZK	12/30/2024	SDB3260962047	400.00	8.0995	3,574.28	3,239.82	0.0000	4.3300	50.0000	0.0000	(0.4299)	(0.0450)	0.0000	1	(0.4749)	01/06/2025
300347.ZK	12/30/2024	SDB3260962047	1,700.00	8.0995	15,190.67	13,769.22	0.0000	4.3300	50.0000	0.0000	(1.8271)	(0.1912)	0.0000	1	(2.0183)	01/06/2025
300347.ZK	12/30/2024	SDB3260962047	1,100.00	8.0995	9,829.26	8,909.50	0.0000	4.3300	50.0000	0.0000	(1.1822)	(0.1237)	0.0000	1	(1.3060)	01/06/2025
300347.ZK	12/30/2024	SDB3260962047	100.00	8.0995	893.57	809.95	0.0000	4.3300	50.0000	0.0000	(0.1075)	(0.0112)	0.0000	1	(0.1187)	01/06/2025
300347.ZK	12/30/2024	SDB3260962047	300.00	8.0995	2,680.71	2,429.86	0.0000	4.3300	50.0000	0.0000	(0.3224)	(0.0337)	0.0000	1	(0.3562)	01/06/2025
300347.ZK	12/30/2024	SDB3260962047	11,000.00	8.0995	98,292.60	89,094.97	0.0000	4.3300	50.0000	0.0000	(11.8224)	(1.2374)	0.0000	1	(13.0598)	01/06/2025
300347.ZK	12/30/2024	SDB3260962047	200.00	8.0995	1,787.14	1,619.91	0.0000	4.3300	50.0000	0.0000	(0.2150)	(0.0225)	0.0000	1	(0.2375)	01/06/2025
300347.ZK	12/30/2024	SDB3260962047	200.00	8.0995	1,787.14	1,619.91	0.0000	4.3300	50.0000	0.0000	(0.2150)	(0.0225)	0.0000	1	(0.2375)	01/06/2025
300347.ZK	12/30/2024	SDB3260962047	2,900.00	8.0995	25,913.50	23,488.67	0.0000	4.3300	50.0000	0.0000	(3.1168)	(0.3262)	0.0000	1	(3.4431)	01/06/2025
300347.ZK	12/30/2024	SDB3260962047	1,900.00	8.0995	16,977.81	15,389.13	0.0000	4.3300	50.0000	0.0000	(2.0421)	(0.2137)	0.0000	1	(2.2558)	01/06/2025
300347.ZK	12/30/2024	SDB3260962047	400.00	8.0995	3,574.28	3,239.82	0.0000	4.3300	50.0000	0.0000	(0.4299)	(0.0450)	0.0000	1	(0.4749)	01/06/2025
300347.ZK	12/30/2024	SDB3260962047	100.00	8.0995	893.57	809.95	0.0000	4.3300	50.0000	0.0000	(0.1075)	(0.0112)	0.0000	1	(0.1187)	01/06/2025
300347.ZK	12/30/2024	SDB3260962047	300.00	8.0995	2,680.71	2,429.86	0.0000	4.3300	50.0000	0.0000	(0.3224)	(0.0337)	0.0000	1	(0.3562)	01/06/2025
300347.ZK	12/30/2024	SDB3260962047	600.00	8.0995	5,361.41	4,859.73	0.0000	4.3300	50.0000	0.0000	(0.6449)	(0.0675)	0.0000	1	(0.7124)	01/06/2025
300347.ZK	12/30/2024	SDB3260962047	2,000.00	8.0995	17,871.38	16,199.09	0.0000	4.3300	50.0000	0.0000	(2.1495)	(0.2250)	0.0000	1	(2.3745)	01/06/2025
300347.ZK	12/30/2024	SDB3260962047	100.00	8.0995	893.57	809.95	0.0000	4.3300	50.0000	0.0000	(0.1075)	(0.0112)	0.0000	1	(0.1187)	01/06/2025
300347.ZK	12/30/2024	SDB3260962047	8,800.00	8.0995	78,634.08	71,275.98	0.0000	4.3300	50.0000	0.0000	(9.4579)	(0.9899)	0.0000	1	(10.4479)	01/06/2025
300347.ZK	12/30/2024	SDB3260962047	200.00	8.0995	1,787.14	1,619.91	0.0000	4.3300	50.0000	0.0000	(0.2150)	(0.0225)	0.0000	1	(0.2375)	01/06/2025
300347.ZK	12/30/2024	SDB3260962047	100.00	8.0995	893.57	809.95	0.0000	4.3300	50.0000	0.0000	(0.1075)	(0.0112)	0.0000	1	(0.1187)	01/06/2025
300347.ZK	12/27/2024	SDB3260962047	300.00	8.3333	2,680.71	2,500.00	0.0000	4.3300	50.0000	0.0000	(0.9673)	(0.1042)	0.0000	3	(1.0715)	01/06/2025
300347.ZK	12/27/2024	SDB3260962047	400.00	8.3333	3,574.28	3,333.33	0.0000	4.3300	50.0000	0.0000	(1.2897)	(0.1389)	0.0000	3	(1.4286)	01/06/2025
300347.ZK	12/27/2024	SDB3260962047	1,700.00	8.3333	15,190.67	14,166.67	0.0000	4.3300	50.0000	0.0000	(5.4813)	(0.5903)	0.0000	3	(6.0716)	01/06/2025
300347.ZK	12/27/2024	SDB3260962047	1,100.00	8.3333	9,829.26	9,166.67	0.0000	4.3300	50.0000	0.0000	(3.5467)	(0.3819)	0.0000	3	(3.9287)	01/06/2025
300347.ZK	12/27/2024	SDB3260962047	100.00	8.3333	893.57	833.33	0.0000	4.3300	50.0000	0.0000	(0.3224)	(0.0347)	0.0000	3	(0.3572)	01/06/2025
300347.ZK	12/27/2024	SDB3260962047	300.00	8.3333	2,680.71	2,500.00	0.0000	4.3300	50.0000	0.0000	(0.9673)	(0.1042)	0.0000	3	(1.0715)	01/06/2025
300347.ZK	12/27/2024	SDB3260962047	11,000.00	8.3333	98,292.60	91,666.66	0.0000	4.3300	50.0000	0.0000	(35.4672)	(3.8194)	0.0000	3	(39.2867)	01/06/2025
300347.ZK	12/27/2024	SDB3260962047	200.00	8.3333	1,787.14	1,666.67	0.0000	4.3300	50.0000	0.0000	(0.6449)	(0.0694)	0.0000	3	(0.7143)	01/06/2025
300347.ZK	12/27/2024	SDB3260962047	200.00	8.3333	1,787.14	1,666.67	0.0000	4.3300	50.0000	0.0000	(0.6449)	(0.0694)	0.0000	3	(0.7143)	01/06/2025
300347.ZK	12/27/2024	SDB3260962047	2,900.00	8.3333	25,913.50	24,166.67	0.0000	4.3300	50.0000	0.0000	(9.3505)	(1.0069)	0.0000	3	(10.3574)	01/06/2025
300347.ZK	12/27/2024	SDB3260962047	1,900.00	8.3333	16,977.81	15,833.33	0.0000	4.3300	50.0000	0.0000	(6.1262)	(0.6597)	0.0000	3	(6.7859)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HANGZHOU TIGERMED CONSULTING CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300347.ZK	12/27/2024	SDB3260962047	400.00	8.3333	3,574.28	3,333.33	0.0000	4.3300	50.0000	0.0000	(1.2897)	(0.1389)	0.0000	3	(1.4286)	01/06/2025
300347.ZK	12/27/2024	SDB3260962047	100.00	8.3333	893.57	833.33	0.0000	4.3300	50.0000	0.0000	(0.3224)	(0.0347)	0.0000	3	(0.3572)	01/06/2025
300347.ZK	12/27/2024	SDB3260962047	300.00	8.3333	2,680.71	2,500.00	0.0000	4.3300	50.0000	0.0000	(0.9673)	(0.1042)	0.0000	3	(1.0715)	01/06/2025
300347.ZK	12/27/2024	SDB3260962047	600.00	8.3333	5,361.41	5,000.00	0.0000	4.3300	50.0000	0.0000	(1.9346)	(0.2083)	0.0000	3	(2.1429)	01/06/2025
300347.ZK	12/27/2024	SDB3260962047	2,000.00	8.3333	17,871.38	16,666.67	0.0000	4.3300	50.0000	0.0000	(6.4486)	(0.6944)	0.0000	3	(7.1430)	01/06/2025
300347.ZK	12/27/2024	SDB3260962047	100.00	8.3333	893.57	833.33	0.0000	4.3300	50.0000	0.0000	(0.3224)	(0.0347)	0.0000	3	(0.3572)	01/06/2025
300347.ZK	12/27/2024	SDB3260962047	8,800.00	8.3333	78,634.08	73,333.33	0.0000	4.3300	50.0000	0.0000	(28.3738)	(3.0556)	0.0000	3	(31.4294)	01/06/2025
300347.ZK	12/27/2024	SDB3260962047	200.00	8.3333	1,787.14	1,666.67	0.0000	4.3300	50.0000	0.0000	(0.6449)	(0.0694)	0.0000	3	(0.7143)	01/06/2025
300347.ZK	12/27/2024	SDB3260962047	100.00	8.3333	893.57	833.33	0.0000	4.3300	50.0000	0.0000	(0.3224)	(0.0347)	0.0000	3	(0.3572)	01/06/2025
300347.ZK	12/26/2024	SDB3260962047	300.00	8.3812	2,680.71	2,514.36	0.0000	4.3300	50.0000	0.0000	(0.3224)	(0.0349)	0.0000	1	(0.3574)	01/06/2025
300347.ZK	12/26/2024	SDB3260962047	400.00	8.3812	3,574.28	3,352.47	0.0000	4.3300	50.0000	0.0000	(0.4299)	(0.0466)	0.0000	1	(0.4765)	01/06/2025
300347.ZK	12/26/2024	SDB3260962047	1,700.00	8.3812	15,190.67	14,248.02	0.0000	4.3300	50.0000	0.0000	(1.8271)	(0.1979)	0.0000	1	(2.0250)	01/06/2025
300347.ZK	12/26/2024	SDB3260962047	1,100.00	8.3812	9,829.26	9,219.31	0.0000	4.3300	50.0000	0.0000	(1.1822)	(0.1280)	0.0000	1	(1.3103)	01/06/2025
300347.ZK	12/26/2024	SDB3260962047	100.00	8.3812	893.57	838.12	0.0000	4.3300	50.0000	0.0000	(0.1075)	(0.0116)	0.0000	1	(0.1191)	01/06/2025
300347.ZK	12/26/2024	SDB3260962047	300.00	8.3812	2,680.71	2,514.36	0.0000	4.3300	50.0000	0.0000	(0.3224)	(0.0349)	0.0000	1	(0.3574)	01/06/2025
300347.ZK	12/26/2024	SDB3260962047	11,000.00	8.3812	98,292.60	92,193.06	0.0000	4.3300	50.0000	0.0000	(11.8224)	(1.2805)	0.0000	1	(13.1029)	01/06/2025
300347.ZK	12/26/2024	SDB3260962047	200.00	8.3812	1,787.14	1,676.24	0.0000	4.3300	50.0000	0.0000	(0.2150)	(0.0233)	0.0000	1	(0.2382)	01/06/2025
300347.ZK	12/26/2024	SDB3260962047	200.00	8.3812	1,787.14	1,676.24	0.0000	4.3300	50.0000	0.0000	(0.2150)	(0.0233)	0.0000	1	(0.2382)	01/06/2025
300347.ZK	12/26/2024	SDB3260962047	2,900.00	8.3812	25,913.50	24,305.44	0.0000	4.3300	50.0000	0.0000	(3.1168)	(0.3376)	0.0000	1	(3.4544)	01/06/2025
300347.ZK	12/26/2024	SDB3260962047	1,900.00	8.3812	16,977.81	15,924.26	0.0000	4.3300	50.0000	0.0000	(2.0421)	(0.2212)	0.0000	1	(2.2632)	01/06/2025
300347.ZK	12/26/2024	SDB3260962047	400.00	8.3812	3,574.28	3,352.47	0.0000	4.3300	50.0000	0.0000	(0.4299)	(0.0466)	0.0000	1	(0.4765)	01/06/2025
300347.ZK	12/26/2024	SDB3260962047	100.00	8.3812	893.57	838.12	0.0000	4.3300	50.0000	0.0000	(0.1075)	(0.0116)	0.0000	1	(0.1191)	01/06/2025
300347.ZK	12/26/2024	SDB3260962047	300.00	8.3812	2,680.71	2,514.36	0.0000	4.3300	50.0000	0.0000	(0.3224)	(0.0349)	0.0000	1	(0.3574)	01/06/2025
300347.ZK	12/26/2024	SDB3260962047	600.00	8.3812	5,361.41	5,028.71	0.0000	4.3300	50.0000	0.0000	(0.6449)	(0.0698)	0.0000	1	(0.7147)	01/06/2025
300347.ZK	12/26/2024	SDB3260962047	2,000.00	8.3812	17,871.38	16,762.37	0.0000	4.3300	50.0000	0.0000	(2.1495)	(0.2328)	0.0000	1	(2.3823)	01/06/2025
300347.ZK	12/26/2024	SDB3260962047	100.00	8.3812	893.57	838.12	0.0000	4.3300	50.0000	0.0000	(0.1075)	(0.0116)	0.0000	1	(0.1191)	01/06/2025
300347.ZK	12/26/2024	SDB3260962047	8,800.00	8.3812	78,634.08	73,754.45	0.0000	4.3300	50.0000	0.0000	(9.4579)	(1.0244)	0.0000	1	(10.4823)	01/06/2025
300347.ZK	12/26/2024	SDB3260962047	200.00	8.3812	1,787.14	1,676.24	0.0000	4.3300	50.0000	0.0000	(0.2150)	(0.0233)	0.0000	1	(0.2382)	01/06/2025
300347.ZK	12/26/2024	SDB3260962047	100.00	8.3812	893.57	838.12	0.0000	4.3300	50.0000	0.0000	(0.1075)	(0.0116)	0.0000	1	(0.1191)	01/06/2025
300347.ZK	12/24/2024	SDB3260962047	300.00	8.3812	2,680.71	2,514.36	0.0000	4.3300	50.0000	0.0000	(0.6449)	(0.0698)	0.0000	2	(0.7147)	01/06/2025
300347.ZK	12/24/2024	SDB3260962047	400.00	8.3812	3,574.28	3,352.47	0.0000	4.3300	50.0000	0.0000	(0.8598)	(0.0931)	0.0000	2	(0.9529)	01/06/2025
300347.ZK	12/24/2024	SDB3260962047	1,700.00	8.3812	15,190.67	14,248.02	0.0000	4.3300	50.0000	0.0000	(3.6542)	(0.3958)	0.0000	2	(4.0500)	01/06/2025
300347.ZK	12/24/2024	SDB3260962047	1,100.00	8.3812	9,829.26	9,219.31	0.0000	4.3300	50.0000	0.0000	(2.3645)	(0.2561)	0.0000	2	(2.6206)	01/06/2025
300347.ZK	12/24/2024	SDB3260962047	100.00	8.3812	893.57	838.12	0.0000	4.3300	50.0000	0.0000	(0.2150)	(0.0233)	0.0000	2	(0.2382)	01/06/2025
300347.ZK	12/24/2024	SDB3260962047	300.00	8.3812	2,680.71	2,514.36	0.0000	4.3300	50.0000	0.0000	(0.6449)	(0.0698)	0.0000	2	(0.7147)	01/06/2025
300347.ZK	12/24/2024	SDB3260962047	11,000.00	8.3812	98,292.60	92,193.06	0.0000	4.3300	50.0000	0.0000	(23.6448)	(2.5609)	0.0000	2	(26.2057)	01/06/2025
300347.ZK	12/24/2024	SDB3260962047	200.00	8.3812	1,787.14	1,676.24	0.0000	4.3300	50.0000	0.0000	(0.4299)	(0.0466)	0.0000	2	(0.4765)	01/06/2025
300347.ZK	12/24/2024	SDB3260962047	200.00	8.3812	1,787.14	1,676.24	0.0000	4.3300	50.0000	0.0000	(0.4299)	(0.0466)	0.0000	2	(0.4765)	01/06/2025
300347.ZK	12/24/2024	SDB3260962047	2,900.00	8.3812	25,913.50	24,305.44	0.0000	4.3300	50.0000	0.0000	(6.2336)	(0.6752)	0.0000	2	(6.9088)	01/06/2025
300347.ZK	12/24/2024	SDB3260962047	1,900.00	8.3812	16,977.81	15,924.26	0.0000	4.3300	50.0000	0.0000	(4.0841)	(0.4423)	0.0000	2	(4.5264)	01/06/2025
300347.ZK	12/24/2024	SDB3260962047	400.00	8.3812	3,574.28	3,352.47	0.0000	4.3300	50.0000	0.0000	(0.8598)	(0.0931)	0.0000	2	(0.9529)	01/06/2025
300347.ZK	12/24/2024	SDB3260962047	100.00	8.3812	893.57	838.12	0.0000	4.3300	50.0000	0.0000	(0.2150)	(0.0233)	0.0000	2	(0.2382)	01/06/2025
300347.ZK	12/24/2024	SDB3260962047	300.00	8.3812	2,680.71	2,514.36	0.0000	4.3300	50.0000	0.0000	(0.6449)	(0.0698)	0.0000	2	(0.7147)	01/06/2025
300347.ZK	12/24/2024	SDB3260962047	600.00	8.3812	5,361.41	5,028.71	0.0000	4.3300	50.0000	0.0000	(1.2897)	(0.1397)	0.0000	2	(1.4294)	01/06/2025
300347.ZK	12/24/2024	SDB3260962047	2,000.00	8.3812	17,871.38	16,762.37	0.0000	4.3300	50.0000	0.0000	(4.2991)	(0.4656)	0.0000	2	(4.7647)	01/06/2025
300347.ZK	12/24/2024	SDB3260962047	100.00	8.3812	893.57	838.12	0.0000	4.3300	50.0000	0.0000	(0.2150)	(0.0233)	0.0000	2	(0.2382)	01/06/2025
300347.ZK	12/24/2024	SDB3260962047	8,800.00	8.3812	78,634.08	73,754.45	0.0000	4.3300	50.0000	0.0000	(18.9159)	(2.0487)	0.0000	2	(20.9646)	01/06/2025
300347.ZK	12/24/2024	SDB3260962047	200.00	8.3812	1,787.14	1,676.24	0.0000	4.3300	50.0000	0.0000	(0.4299)	(0.0466)	0.0000	2	(0.4765)	01/06/2025
300347.ZK	12/24/2024	SDB3260962047	100.00	8.3812	893.57	838.12	0.0000	4.3300	50.0000	0.0000	(0.2150)	(0.0233)	0.0000	2	(0.2382)	01/06/2025
300347.ZK	12/23/2024	SDB3260962047	300.00	8.5304	2,680.71	2,559.12	0.0000	4.3300	50.0000	0.0000	(0.3224)	(0.0355)	0.0000	1	(0.3580)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6



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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HANGZHOU TIGERMED CONSULTING CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300347.ZK	12/23/2024	SDB3260962047	400.00	8.5304	3,574.28	3,412.16	0.0000	4.3300	50.0000	0.0000	(0.4299)	(0.0474)	0.0000	1	(0.4773)	01/06/2025
300347.ZK	12/23/2024	SDB3260962047	1,700.00	8.5304	15,190.67	14,501.67	0.0000	4.3300	50.0000	0.0000	(1.8271)	(0.2014)	0.0000	1	(2.0285)	01/06/2025
300347.ZK	12/23/2024	SDB3260962047	1,100.00	8.5304	9,829.26	9,383.44	0.0000	4.3300	50.0000	0.0000	(1.1822)	(0.1303)	0.0000	1	(1.3126)	01/06/2025
300347.ZK	12/23/2024	SDB3260962047	100.00	8.5304	893.57	853.04	0.0000	4.3300	50.0000	0.0000	(0.1075)	(0.0118)	0.0000	1	(0.1193)	01/06/2025
300347.ZK	12/23/2024	SDB3260962047	300.00	8.5304	2,680.71	2,559.12	0.0000	4.3300	50.0000	0.0000	(0.3224)	(0.0355)	0.0000	1	(0.3580)	01/06/2025
300347.ZK	12/23/2024	SDB3260962047	11,000.00	8.5304	98,292.60	93,834.36	0.0000	4.3300	50.0000	0.0000	(11.8224)	(1.3033)	0.0000	1	(13.1257)	01/06/2025
300347.ZK	12/23/2024	SDB3260962047	200.00	8.5304	1,787.14	1,706.08	0.0000	4.3300	50.0000	0.0000	(0.2150)	(0.0237)	0.0000	1	(0.2386)	01/06/2025
300347.ZK	12/23/2024	SDB3260962047	200.00	8.5304	1,787.14	1,706.08	0.0000	4.3300	50.0000	0.0000	(0.2150)	(0.0237)	0.0000	1	(0.2386)	01/06/2025
300347.ZK	12/23/2024	SDB3260962047	2,900.00	8.5304	25,913.50	24,738.15	0.0000	4.3300	50.0000	0.0000	(3.1168)	(0.3436)	0.0000	1	(3.4604)	01/06/2025
300347.ZK	12/23/2024	SDB3260962047	1,900.00	8.5304	16,977.81	16,207.75	0.0000	4.3300	50.0000	0.0000	(2.0421)	(0.2251)	0.0000	1	(2.2672)	01/06/2025
300347.ZK	12/23/2024	SDB3260962047	400.00	8.5304	3,574.28	3,412.16	0.0000	4.3300	50.0000	0.0000	(0.4299)	(0.0474)	0.0000	1	(0.4773)	01/06/2025
300347.ZK	12/23/2024	SDB3260962047	100.00	8.5304	893.57	853.04	0.0000	4.3300	50.0000	0.0000	(0.1075)	(0.0118)	0.0000	1	(0.1193)	01/06/2025
300347.ZK	12/23/2024	SDB3260962047	300.00	8.5304	2,680.71	2,559.12	0.0000	4.3300	50.0000	0.0000	(0.3224)	(0.0355)	0.0000	1	(0.3580)	01/06/2025
300347.ZK	12/23/2024	SDB3260962047	600.00	8.5304	5,361.41	5,118.24	0.0000	4.3300	50.0000	0.0000	(0.6449)	(0.0711)	0.0000	1	(0.7159)	01/06/2025
300347.ZK	12/23/2024	SDB3260962047	2,000.00	8.5304	17,871.38	17,060.79	0.0000	4.3300	50.0000	0.0000	(2.1495)	(0.2370)	0.0000	1	(2.3865)	01/06/2025
300347.ZK	12/23/2024	SDB3260962047	100.00	8.5304	893.57	853.04	0.0000	4.3300	50.0000	0.0000	(0.1075)	(0.0118)	0.0000	1	(0.1193)	01/06/2025
300347.ZK	12/23/2024	SDB3260962047	8,800.00	8.5304	78,634.08	75,067.48	0.0000	4.3300	50.0000	0.0000	(9.4579)	(1.0426)	0.0000	1	(10.5005)	01/06/2025
300347.ZK	12/23/2024	SDB3260962047	200.00	8.5304	1,787.14	1,706.08	0.0000	4.3300	50.0000	0.0000	(0.2150)	(0.0237)	0.0000	1	(0.2386)	01/06/2025
300347.ZK	12/23/2024	SDB3260962047	100.00	8.5304	893.57	853.04	0.0000	4.3300	50.0000	0.0000	(0.1075)	(0.0118)	0.0000	1	(0.1193)	01/06/2025
300347.ZK	12/20/2024	SDB3260962047	300.00	8.4546	2,680.71	2,536.39	0.0000	4.3300	50.0000	0.0000	(0.9673)	(0.1057)	0.0000	3	(1.0730)	01/06/2025
300347.ZK	12/20/2024	SDB3260962047	400.00	8.4546	3,574.28	3,381.86	0.0000	4.3300	50.0000	0.0000	(1.2897)	(0.1409)	0.0000	3	(1.4306)	01/06/2025
300347.ZK	12/20/2024	SDB3260962047	1,700.00	8.4546	15,190.67	14,372.90	0.0000	4.3300	50.0000	0.0000	(5.4813)	(0.5989)	0.0000	3	(6.0802)	01/06/2025
300347.ZK	12/20/2024	SDB3260962047	1,100.00	8.4546	9,829.26	9,300.11	0.0000	4.3300	50.0000	0.0000	(3.5467)	(0.3875)	0.0000	3	(3.9342)	01/06/2025
300347.ZK	12/20/2024	SDB3260962047	100.00	8.4546	893.57	845.46	0.0000	4.3300	50.0000	0.0000	(0.3224)	(0.0352)	0.0000	3	(0.3577)	01/06/2025
300347.ZK	12/20/2024	SDB3260962047	300.00	8.4546	2,680.71	2,536.39	0.0000	4.3300	50.0000	0.0000	(0.9673)	(0.1057)	0.0000	3	(1.0730)	01/06/2025
300347.ZK	12/20/2024	SDB3260962047	11,000.00	8.4546	98,292.60	93,001.09	0.0000	4.3300	50.0000	0.0000	(35.4672)	(3.8750)	0.0000	3	(39.3423)	01/06/2025
300347.ZK	12/20/2024	SDB3260962047	200.00	8.4546	1,787.14	1,690.93	0.0000	4.3300	50.0000	0.0000	(0.6449)	(0.0705)	0.0000	3	(0.7153)	01/06/2025
300347.ZK	12/20/2024	SDB3260962047	200.00	8.4546	1,787.14	1,690.93	0.0000	4.3300	50.0000	0.0000	(0.6449)	(0.0705)	0.0000	3	(0.7153)	01/06/2025
300347.ZK	12/20/2024	SDB3260962047	2,900.00	8.4546	25,913.50	24,518.47	0.0000	4.3300	50.0000	0.0000	(9.3505)	(1.0216)	0.0000	3	(10.3721)	01/06/2025
300347.ZK	12/20/2024	SDB3260962047	1,900.00	8.4546	16,977.81	16,063.83	0.0000	4.3300	50.0000	0.0000	(6.1262)	(0.6693)	0.0000	3	(6.7955)	01/06/2025
300347.ZK	12/20/2024	SDB3260962047	400.00	8.4546	3,574.28	3,381.86	0.0000	4.3300	50.0000	0.0000	(1.2897)	(0.1409)	0.0000	3	(1.4306)	01/06/2025
300347.ZK	12/20/2024	SDB3260962047	100.00	8.4546	893.57	845.46	0.0000	4.3300	50.0000	0.0000	(0.3224)	(0.0352)	0.0000	3	(0.3577)	01/06/2025
300347.ZK	12/20/2024	SDB3260962047	300.00	8.4546	2,680.71	2,536.39	0.0000	4.3300	50.0000	0.0000	(0.9673)	(0.1057)	0.0000	3	(1.0730)	01/06/2025
300347.ZK	12/20/2024	SDB3260962047	600.00	8.4546	5,361.41	5,072.79	0.0000	4.3300	50.0000	0.0000	(1.9346)	(0.2114)	0.0000	3	(2.1459)	01/06/2025
300347.ZK	12/20/2024	SDB3260962047	2,000.00	8.4546	17,871.38	16,909.29	0.0000	4.3300	50.0000	0.0000	(6.4486)	(0.7046)	0.0000	3	(7.1531)	01/06/2025
300347.ZK	12/20/2024	SDB3260962047	100.00	8.4546	893.57	845.46	0.0000	4.3300	50.0000	0.0000	(0.3224)	(0.0352)	0.0000	3	(0.3577)	01/06/2025
300347.ZK	12/20/2024	SDB3260962047	8,800.00	8.4546	78,634.08	74,400.88	0.0000	4.3300	50.0000	0.0000	(28.3738)	(3.1000)	0.0000	3	(31.4738)	01/06/2025
300347.ZK	12/20/2024	SDB3260962047	200.00	8.4546	1,787.14	1,690.93	0.0000	4.3300	50.0000	0.0000	(0.6449)	(0.0705)	0.0000	3	(0.7153)	01/06/2025
300347.ZK	12/20/2024	SDB3260962047	100.00	8.4546	893.57	845.46	0.0000	4.3300	50.0000	0.0000	(0.3224)	(0.0352)	0.0000	3	(0.3577)	01/06/2025
300347.ZK	12/19/2024	SDB3260962047	300.00	8.4955	2,680.71	2,548.66	0.0000	4.5800	50.0000	0.0000	(0.3410)	(0.0354)	0.0000	1	(0.3764)	01/06/2025
300347.ZK	12/19/2024	SDB3260962047	400.00	8.4955	3,574.28	3,398.22	0.0000	4.5800	50.0000	0.0000	(0.4547)	(0.0472)	0.0000	1	(0.5019)	01/06/2025
300347.ZK	12/19/2024	SDB3260962047	1,700.00	8.4955	15,190.67	14,442.42	0.0000	4.5800	50.0000	0.0000	(1.9326)	(0.2006)	0.0000	1	(2.1332)	01/06/2025
300347.ZK	12/19/2024	SDB3260962047	1,100.00	8.4955	9,829.26	9,345.10	0.0000	4.5800	50.0000	0.0000	(1.2505)	(0.1298)	0.0000	1	(1.3803)	01/06/2025
300347.ZK	12/19/2024	SDB3260962047	100.00	8.4955	893.57	849.55	0.0000	4.5800	50.0000	0.0000	(0.1137)	(0.0118)	0.0000	1	(0.1255)	01/06/2025
300347.ZK	12/19/2024	SDB3260962047	300.00	8.4955	2,680.71	2,548.66	0.0000	4.5800	50.0000	0.0000	(0.3410)	(0.0354)	0.0000	1	(0.3764)	01/06/2025
300347.ZK	12/19/2024	SDB3260962047	11,000.00	8.4955	98,292.60	93,450.98	0.0000	4.5800	50.0000	0.0000	(12.5050)	(1.2979)	0.0000	1	(13.8029)	01/06/2025
300347.ZK	12/19/2024	SDB3260962047	200.00	8.4955	1,787.14	1,699.11	0.0000	4.5800	50.0000	0.0000	(0.2274)	(0.0236)	0.0000	1	(0.2510)	01/06/2025
300347.ZK	12/19/2024	SDB3260962047	200.00	8.4955	1,787.14	1,699.11	0.0000	4.5800	50.0000	0.0000	(0.2274)	(0.0236)	0.0000	1	(0.2510)	01/06/2025
300347.ZK	12/19/2024	SDB3260962047	2,900.00	8.4955	25,913.50	24,637.08	0.0000	4.5800	50.0000	0.0000	(3.2968)	(0.3422)	0.0000	1	(3.6390)	01/06/2025
300347.ZK	12/19/2024	SDB3260962047	1,900.00	8.4955	16,977.81	16,141.53	0.0000	4.5800	50.0000	0.0000	(2.1600)	(0.2242)	0.0000	1	(2.3841)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6



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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HANGZHOU TIGERMED CONSULTING CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300347.ZK	12/19/2024	SDB3260962047	400.00	8.4955	3,574.28	3,398.22	0.0000	4.5800	50.0000	0.0000	(0.4547)	(0.0472)	0.0000	1	(0.5019)	01/06/2025
300347.ZK	12/19/2024	SDB3260962047	100.00	8.4955	893.57	849.55	0.0000	4.5800	50.0000	0.0000	(0.1137)	(0.0118)	0.0000	1	(0.1255)	01/06/2025
300347.ZK	12/19/2024	SDB3260962047	300.00	8.4955	2,680.71	2,548.66	0.0000	4.5800	50.0000	0.0000	(0.3410)	(0.0354)	0.0000	1	(0.3764)	01/06/2025
300347.ZK	12/19/2024	SDB3260962047	600.00	8.4955	5,361.41	5,097.33	0.0000	4.5800	50.0000	0.0000	(0.6821)	(0.0708)	0.0000	1	(0.7529)	01/06/2025
300347.ZK	12/19/2024	SDB3260962047	2,000.00	8.4955	17,871.38	16,991.09	0.0000	4.5800	50.0000	0.0000	(2.2736)	(0.2360)	0.0000	1	(2.5096)	01/06/2025
300347.ZK	12/19/2024	SDB3260962047	100.00	8.4955	893.57	849.55	0.0000	4.5800	50.0000	0.0000	(0.1137)	(0.0118)	0.0000	1	(0.1255)	01/06/2025
300347.ZK	12/19/2024	SDB3260962047	8,800.00	8.4955	78,634.08	74,760.79	0.0000	4.5800	50.0000	0.0000	(10.0040)	(1.0383)	0.0000	1	(11.0423)	01/06/2025
300347.ZK	12/19/2024	SDB3260962047	200.00	8.4955	1,787.14	1,699.11	0.0000	4.5800	50.0000	0.0000	(0.2274)	(0.0236)	0.0000	1	(0.2510)	01/06/2025
300347.ZK	12/19/2024	SDB3260962047	100.00	8.4955	893.57	849.55	0.0000	4.5800	50.0000	0.0000	(0.1137)	(0.0118)	0.0000	1	(0.1255)	01/06/2025
300347.ZK	12/18/2024	SDB3260962047	300.00	8.5805	2,680.71	2,574.14	0.0000	4.5800	50.0000	0.0000	(0.3410)	(0.0358)	0.0000	1	(0.3768)	01/06/2025
300347.ZK	12/18/2024	SDB3260962047	400.00	8.5805	3,574.28	3,432.19	0.0000	4.5800	50.0000	0.0000	(0.4547)	(0.0477)	0.0000	1	(0.5024)	01/06/2025
300347.ZK	12/18/2024	SDB3260962047	1,700.00	8.5805	15,190.67	14,586.79	0.0000	4.5800	50.0000	0.0000	(1.9326)	(0.2026)	0.0000	1	(2.1352)	01/06/2025
300347.ZK	12/18/2024	SDB3260962047	1,100.00	8.5805	9,829.26	9,438.51	0.0000	4.5800	50.0000	0.0000	(1.2505)	(0.1311)	0.0000	1	(1.3816)	01/06/2025
300347.ZK	12/18/2024	SDB3260962047	100.00	8.5805	893.57	858.05	0.0000	4.5800	50.0000	0.0000	(0.1137)	(0.0119)	0.0000	1	(0.1256)	01/06/2025
300347.ZK	12/18/2024	SDB3260962047	300.00	8.5805	2,680.71	2,574.14	0.0000	4.5800	50.0000	0.0000	(0.3410)	(0.0358)	0.0000	1	(0.3768)	01/06/2025
300347.ZK	12/18/2024	SDB3260962047	11,000.00	8.5805	98,292.60	94,385.10	0.0000	4.5800	50.0000	0.0000	(12.5050)	(1.3109)	0.0000	1	(13.8159)	01/06/2025
300347.ZK	12/18/2024	SDB3260962047	200.00	8.5805	1,787.14	1,716.09	0.0000	4.5800	50.0000	0.0000	(0.2274)	(0.0238)	0.0000	1	(0.2512)	01/06/2025
300347.ZK	12/18/2024	SDB3260962047	200.00	8.5805	1,787.14	1,716.09	0.0000	4.5800	50.0000	0.0000	(0.2274)	(0.0238)	0.0000	1	(0.2512)	01/06/2025
300347.ZK	12/18/2024	SDB3260962047	2,900.00	8.5805	25,913.50	24,883.35	0.0000	4.5800	50.0000	0.0000	(3.2968)	(0.3456)	0.0000	1	(3.6424)	01/06/2025
300347.ZK	12/18/2024	SDB3260962047	1,900.00	8.5805	16,977.81	16,302.88	0.0000	4.5800	50.0000	0.0000	(2.1600)	(0.2264)	0.0000	1	(2.3864)	01/06/2025
300347.ZK	12/18/2024	SDB3260962047	400.00	8.5805	3,574.28	3,432.19	0.0000	4.5800	50.0000	0.0000	(0.4547)	(0.0477)	0.0000	1	(0.5024)	01/06/2025
300347.ZK	12/18/2024	SDB3260962047	100.00	8.5805	893.57	858.05	0.0000	4.5800	50.0000	0.0000	(0.1137)	(0.0119)	0.0000	1	(0.1256)	01/06/2025
300347.ZK	12/18/2024	SDB3260962047	300.00	8.5805	2,680.71	2,574.14	0.0000	4.5800	50.0000	0.0000	(0.3410)	(0.0358)	0.0000	1	(0.3768)	01/06/2025
300347.ZK	12/18/2024	SDB3260962047	600.00	8.5805	5,361.41	5,148.28	0.0000	4.5800	50.0000	0.0000	(0.6821)	(0.0715)	0.0000	1	(0.7536)	01/06/2025
300347.ZK	12/18/2024	SDB3260962047	2,000.00	8.5805	17,871.38	17,160.93	0.0000	4.5800	50.0000	0.0000	(2.2736)	(0.2383)	0.0000	1	(2.5120)	01/06/2025
300347.ZK	12/18/2024	SDB3260962047	100.00	8.5805	893.57	858.05	0.0000	4.5800	50.0000	0.0000	(0.1137)	(0.0119)	0.0000	1	(0.1256)	01/06/2025
300347.ZK	12/18/2024	SDB3260962047	8,800.00	8.5805	78,634.08	75,508.08	0.0000	4.5800	50.0000	0.0000	(10.0040)	(1.0487)	0.0000	1	(11.0527)	01/06/2025
300347.ZK	12/18/2024	SDB3260962047	200.00	8.5805	1,787.14	1,716.09	0.0000	4.5800	50.0000	0.0000	(0.2274)	(0.0238)	0.0000	1	(0.2512)	01/06/2025
300347.ZK	12/18/2024	SDB3260962047	100.00	8.5805	893.57	858.05	0.0000	4.5800	50.0000	0.0000	(0.1137)	(0.0119)	0.0000	1	(0.1256)	01/06/2025
300347.ZK	12/17/2024	SDB3260962047	300.00	8.9594	2,680.71	2,687.81	0.0000	4.5800	50.0000	0.0000	(0.3410)	(0.0373)	0.0000	1	(0.3784)	01/06/2025
300347.ZK	12/17/2024	SDB3260962047	400.00	8.9594	3,574.28	3,583.74	0.0000	4.5800	50.0000	0.0000	(0.4547)	(0.0498)	0.0000	1	(0.5045)	01/06/2025
300347.ZK	12/17/2024	SDB3260962047	1,700.00	8.9594	15,190.67	15,230.90	0.0000	4.5800	50.0000	0.0000	(1.9326)	(0.2115)	0.0000	1	(2.1441)	01/06/2025
300347.ZK	12/17/2024	SDB3260962047	1,100.00	8.9594	9,829.26	9,855.29	0.0000	4.5800	50.0000	0.0000	(1.2505)	(0.1369)	0.0000	1	(1.3874)	01/06/2025
300347.ZK	12/17/2024	SDB3260962047	100.00	8.9594	893.57	895.94	0.0000	4.5800	50.0000	0.0000	(0.1137)	(0.0124)	0.0000	1	(0.1261)	01/06/2025
300347.ZK	12/17/2024	SDB3260962047	300.00	8.9594	2,680.71	2,687.81	0.0000	4.5800	50.0000	0.0000	(0.3410)	(0.0373)	0.0000	1	(0.3784)	01/06/2025
300347.ZK	12/17/2024	SDB3260962047	11,000.00	8.9594	98,292.60	98,552.88	0.0000	4.5800	50.0000	0.0000	(12.5050)	(1.3688)	0.0000	1	(13.8738)	01/06/2025
300347.ZK	12/17/2024	SDB3260962047	200.00	8.9594	1,787.14	1,791.87	0.0000	4.5800	50.0000	0.0000	(0.2274)	(0.0249)	0.0000	1	(0.2523)	01/06/2025
300347.ZK	12/17/2024	SDB3260962047	200.00	8.9594	1,787.14	1,791.87	0.0000	4.5800	50.0000	0.0000	(0.2274)	(0.0249)	0.0000	1	(0.2523)	01/06/2025
300347.ZK	12/17/2024	SDB3260962047	2,900.00	8.9594	25,913.50	25,982.12	0.0000	4.5800	50.0000	0.0000	(3.2968)	(0.3609)	0.0000	1	(3.6576)	01/06/2025
300347.ZK	12/17/2024	SDB3260962047	1,900.00	8.9594	16,977.81	17,022.77	0.0000	4.5800	50.0000	0.0000	(2.1600)	(0.2364)	0.0000	1	(2.3964)	01/06/2025
300347.ZK	12/17/2024	SDB3260962047	400.00	8.9594	3,574.28	3,583.74	0.0000	4.5800	50.0000	0.0000	(0.4547)	(0.0498)	0.0000	1	(0.5045)	01/06/2025
300347.ZK	12/17/2024	SDB3260962047	100.00	8.9594	893.57	895.94	0.0000	4.5800	50.0000	0.0000	(0.1137)	(0.0124)	0.0000	1	(0.1261)	01/06/2025
300347.ZK	12/17/2024	SDB3260962047	300.00	8.9594	2,680.71	2,687.81	0.0000	4.5800	50.0000	0.0000	(0.3410)	(0.0373)	0.0000	1	(0.3784)	01/06/2025
300347.ZK	12/17/2024	SDB3260962047	600.00	8.9594	5,361.41	5,375.61	0.0000	4.5800	50.0000	0.0000	(0.6821)	(0.0747)	0.0000	1	(0.7568)	01/06/2025
300347.ZK	12/17/2024	SDB3260962047	2,000.00	8.9594	17,871.38	17,918.71	0.0000	4.5800	50.0000	0.0000	(2.2736)	(0.2489)	0.0000	1	(2.5225)	01/06/2025
300347.ZK	12/17/2024	SDB3260962047	100.00	8.9594	893.57	895.94	0.0000	4.5800	50.0000	0.0000	(0.1137)	(0.0124)	0.0000	1	(0.1261)	01/06/2025
300347.ZK	12/17/2024	SDB3260962047	8,800.00	8.9594	78,634.08	78,842.31	0.0000	4.5800	50.0000	0.0000	(10.0040)	(1.0950)	0.0000	1	(11.0990)	01/06/2025
300347.ZK	12/17/2024	SDB3260962047	200.00	8.9594	1,787.14	1,791.87	0.0000	4.5800	50.0000	0.0000	(0.2274)	(0.0249)	0.0000	1	(0.2523)	01/06/2025
300347.ZK	12/17/2024	SDB3260962047	100.00	8.9594	893.57	895.94	0.0000	4.5800	50.0000	0.0000	(0.1137)	(0.0124)	0.0000	1	(0.1261)	01/06/2025
300347.ZK	12/16/2024	SDB3260962047	300.00	8.9945	2,680.71	2,698.35	0.0000	4.5800	50.0000	0.0000	(0.3410)	(0.0375)	0.0000	1	(0.3785)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HANGZHOU TIGERMED CONSULTING CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300347.ZK	12/16/2024	SDB3260962047	400.00	8.9945	3,574.28	3,597.80	0.0000	4.5800	50.0000	0.0000	(0.4547)	(0.0500)	0.0000	1	(0.5047)	01/06/2025
300347.ZK	12/16/2024	SDB3260962047	1,700.00	8.9945	15,190.67	15,290.66	0.0000	4.5800	50.0000	0.0000	(1.9326)	(0.2124)	0.0000	1	(2.1450)	01/06/2025
300347.ZK	12/16/2024	SDB3260962047	1,100.00	8.9945	9,829.26	9,893.96	0.0000	4.5800	50.0000	0.0000	(1.2505)	(0.1374)	0.0000	1	(1.3879)	01/06/2025
300347.ZK	12/16/2024	SDB3260962047	100.00	8.9945	893.57	899.45	0.0000	4.5800	50.0000	0.0000	(0.1137)	(0.0125)	0.0000	1	(0.1262)	01/06/2025
300347.ZK	12/16/2024	SDB3260962047	300.00	8.9945	2,680.71	2,698.35	0.0000	4.5800	50.0000	0.0000	(0.3410)	(0.0375)	0.0000	1	(0.3785)	01/06/2025
300347.ZK	12/16/2024	SDB3260962047	11,000.00	8.9945	98,292.60	98,939.59	0.0000	4.5800	50.0000	0.0000	(12.5050)	(1.3742)	0.0000	1	(13.8792)	01/06/2025
300347.ZK	12/16/2024	SDB3260962047	200.00	8.9945	1,787.14	1,798.90	0.0000	4.5800	50.0000	0.0000	(0.2274)	(0.0250)	0.0000	1	(0.2523)	01/06/2025
300347.ZK	12/16/2024	SDB3260962047	200.00	8.9945	1,787.14	1,798.90	0.0000	4.5800	50.0000	0.0000	(0.2274)	(0.0250)	0.0000	1	(0.2523)	01/06/2025
300347.ZK	12/16/2024	SDB3260962047	2,900.00	8.9945	25,913.50	26,084.07	0.0000	4.5800	50.0000	0.0000	(3.2968)	(0.3623)	0.0000	1	(3.6591)	01/06/2025
300347.ZK	12/16/2024	SDB3260962047	1,900.00	8.9945	16,977.81	17,089.57	0.0000	4.5800	50.0000	0.0000	(2.1600)	(0.2374)	0.0000	1	(2.3973)	01/06/2025
300347.ZK	12/16/2024	SDB3260962047	400.00	8.9945	3,574.28	3,597.80	0.0000	4.5800	50.0000	0.0000	(0.4547)	(0.0500)	0.0000	1	(0.5047)	01/06/2025
300347.ZK	12/16/2024	SDB3260962047	100.00	8.9945	893.57	899.45	0.0000	4.5800	50.0000	0.0000	(0.1137)	(0.0125)	0.0000	1	(0.1262)	01/06/2025
300347.ZK	12/16/2024	SDB3260962047	300.00	8.9945	2,680.71	2,698.35	0.0000	4.5800	50.0000	0.0000	(0.3410)	(0.0375)	0.0000	1	(0.3785)	01/06/2025
300347.ZK	12/16/2024	SDB3260962047	600.00	8.9945	5,361.41	5,396.70	0.0000	4.5800	50.0000	0.0000	(0.6821)	(0.0750)	0.0000	1	(0.7570)	01/06/2025
300347.ZK	12/16/2024	SDB3260962047	2,000.00	8.9945	17,871.38	17,989.02	0.0000	4.5800	50.0000	0.0000	(2.2736)	(0.2498)	0.0000	1	(2.5235)	01/06/2025
300347.ZK	12/16/2024	SDB3260962047	100.00	8.9945	893.57	899.45	0.0000	4.5800	50.0000	0.0000	(0.1137)	(0.0125)	0.0000	1	(0.1262)	01/06/2025
300347.ZK	12/16/2024	SDB3260962047	8,800.00	8.9945	78,634.08	79,151.67	0.0000	4.5800	50.0000	0.0000	(10.0040)	(1.0993)	0.0000	1	(11.1033)	01/06/2025
300347.ZK	12/16/2024	SDB3260962047	200.00	8.9945	1,787.14	1,798.90	0.0000	4.5800	50.0000	0.0000	(0.2274)	(0.0250)	0.0000	1	(0.2523)	01/06/2025
300347.ZK	12/16/2024	SDB3260962047	100.00	8.9945	893.57	899.45	0.0000	4.5800	50.0000	0.0000	(0.1137)	(0.0125)	0.0000	1	(0.1262)	01/06/2025
300347.ZK	12/13/2024	SDB3260962047	300.00	9.0713	2,680.71	2,721.38	0.0000	4.5800	50.0000	0.0000	(1.0231)	(0.1134)	0.0000	3	(1.1365)	01/06/2025
300347.ZK	12/13/2024	SDB3260962047	400.00	9.0713	3,574.28	3,628.51	0.0000	4.5800	50.0000	0.0000	(1.3642)	(0.1512)	0.0000	3	(1.5154)	01/06/2025
300347.ZK	12/13/2024	SDB3260962047	1,700.00	9.0713	15,190.67	15,421.16	0.0000	4.5800	50.0000	0.0000	(5.7978)	(0.6425)	0.0000	3	(6.4403)	01/06/2025
300347.ZK	12/13/2024	SDB3260962047	1,100.00	9.0713	9,829.26	9,978.39	0.0000	4.5800	50.0000	0.0000	(3.7515)	(0.4158)	0.0000	3	(4.1673)	01/06/2025
300347.ZK	12/13/2024	SDB3260962047	100.00	9.0713	893.57	907.13	0.0000	4.5800	50.0000	0.0000	(0.3410)	(0.0378)	0.0000	3	(0.3788)	01/06/2025
300347.ZK	12/13/2024	SDB3260962047	300.00	9.0713	2,680.71	2,721.38	0.0000	4.5800	50.0000	0.0000	(1.0231)	(0.1134)	0.0000	3	(1.1365)	01/06/2025
300347.ZK	12/13/2024	SDB3260962047	11,000.00	9.0713	98,292.60	99,783.95	0.0000	4.5800	50.0000	0.0000	(37.5150)	(4.1577)	0.0000	3	(41.6727)	01/06/2025
300347.ZK	12/13/2024	SDB3260962047	200.00	9.0713	1,787.14	1,814.25	0.0000	4.5800	50.0000	0.0000	(0.6821)	(0.0756)	0.0000	3	(0.7577)	01/06/2025
300347.ZK	12/13/2024	SDB3260962047	200.00	9.0713	1,787.14	1,814.25	0.0000	4.5800	50.0000	0.0000	(0.6821)	(0.0756)	0.0000	3	(0.7577)	01/06/2025
300347.ZK	12/13/2024	SDB3260962047	2,900.00	9.0713	25,913.50	26,306.68	0.0000	4.5800	50.0000	0.0000	(9.8903)	(1.0961)	0.0000	3	(10.9864)	01/06/2025
300347.ZK	12/13/2024	SDB3260962047	1,900.00	9.0713	16,977.81	17,235.41	0.0000	4.5800	50.0000	0.0000	(6.4799)	(0.7181)	0.0000	3	(7.1980)	01/06/2025
300347.ZK	12/13/2024	SDB3260962047	400.00	9.0713	3,574.28	3,628.51	0.0000	4.5800	50.0000	0.0000	(1.3642)	(0.1512)	0.0000	3	(1.5154)	01/06/2025
300347.ZK	12/13/2024	SDB3260962047	100.00	9.0713	893.57	907.13	0.0000	4.5800	50.0000	0.0000	(0.3410)	(0.0378)	0.0000	3	(0.3788)	01/06/2025
300347.ZK	12/13/2024	SDB3260962047	300.00	9.0713	2,680.71	2,721.38	0.0000	4.5800	50.0000	0.0000	(1.0231)	(0.1134)	0.0000	3	(1.1365)	01/06/2025
300347.ZK	12/13/2024	SDB3260962047	600.00	9.0713	5,361.41	5,442.76	0.0000	4.5800	50.0000	0.0000	(2.0463)	(0.2268)	0.0000	3	(2.2731)	01/06/2025
300347.ZK	12/13/2024	SDB3260962047	2,000.00	9.0713	17,871.38	18,142.54	0.0000	4.5800	50.0000	0.0000	(6.8209)	(0.7559)	0.0000	3	(7.5768)	01/06/2025
300347.ZK	12/13/2024	SDB3260962047	100.00	9.0713	893.57	907.13	0.0000	4.5800	50.0000	0.0000	(0.3410)	(0.0378)	0.0000	3	(0.3788)	01/06/2025
300347.ZK	12/13/2024	SDB3260962047	8,800.00	9.0713	78,634.08	79,827.16	0.0000	4.5800	50.0000	0.0000	(30.0120)	(3.3261)	0.0000	3	(33.3381)	01/06/2025
300347.ZK	12/13/2024	SDB3260962047	200.00	9.0713	1,787.14	1,814.25	0.0000	4.5800	50.0000	0.0000	(0.6821)	(0.0756)	0.0000	3	(0.7577)	01/06/2025
300347.ZK	12/13/2024	SDB3260962047	100.00	9.0713	893.57	907.13	0.0000	4.5800	50.0000	0.0000	(0.3410)	(0.0378)	0.0000	3	(0.3788)	01/06/2025
300347.ZK	12/12/2024	SDB3260962047	300.00	9.0994	2,680.71	2,729.82	0.0000	4.5800	50.0000	0.0000	(0.3410)	(0.0379)	0.0000	1	(0.3790)	01/06/2025
300347.ZK	12/12/2024	SDB3260962047	400.00	9.0994	3,574.28	3,639.75	0.0000	4.5800	50.0000	0.0000	(0.4547)	(0.0506)	0.0000	1	(0.5053)	01/06/2025
300347.ZK	12/12/2024	SDB3260962047	1,700.00	9.0994	15,190.67	15,468.96	0.0000	4.5800	50.0000	0.0000	(1.9326)	(0.2148)	0.0000	1	(2.1474)	01/06/2025
300347.ZK	12/12/2024	SDB3260962047	1,100.00	9.0994	9,829.26	10,009.33	0.0000	4.5800	50.0000	0.0000	(1.2505)	(0.1390)	0.0000	1	(1.3895)	01/06/2025
300347.ZK	12/12/2024	SDB3260962047	100.00	9.0994	893.57	909.94	0.0000	4.5800	50.0000	0.0000	(0.1137)	(0.0126)	0.0000	1	(0.1263)	01/06/2025
300347.ZK	12/12/2024	SDB3260962047	300.00	9.0994	2,680.71	2,729.82	0.0000	4.5800	50.0000	0.0000	(0.3410)	(0.0379)	0.0000	1	(0.3790)	01/06/2025
300347.ZK	12/12/2024	SDB3260962047	11,000.00	9.0994	98,292.60	100,093.26	0.0000	4.5800	50.0000	0.0000	(12.5050)	(1.3902)	0.0000	1	(13.8952)	01/06/2025
300347.ZK	12/12/2024	SDB3260962047	200.00	9.0994	1,787.14	1,819.88	0.0000	4.5800	50.0000	0.0000	(0.2274)	(0.0253)	0.0000	1	(0.2526)	01/06/2025
300347.ZK	12/12/2024	SDB3260962047	200.00	9.0994	1,787.14	1,819.88	0.0000	4.5800	50.0000	0.0000	(0.2274)	(0.0253)	0.0000	1	(0.2526)	01/06/2025
300347.ZK	12/12/2024	SDB3260962047	2,900.00	9.0994	25,913.50	26,388.22	0.0000	4.5800	50.0000	0.0000	(3.2968)	(0.3665)	0.0000	1	(3.6633)	01/06/2025
300347.ZK	12/12/2024	SDB3260962047	1,900.00	9.0994	16,977.81	17,288.84	0.0000	4.5800	50.0000	0.0000	(2.1600)	(0.2401)	0.0000	1	(2.4001)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HANGZHOU TIGERMED CONSULTING CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300347.ZK	12/12/2024	SDB3260962047	400.00	9.0994	3,574.28	3,639.75	0.0000	4.5800	50.0000	0.0000	(0.4547)	(0.0506)	0.0000	1	(0.5053)	01/06/2025
300347.ZK	12/12/2024	SDB3260962047	100.00	9.0994	893.57	909.94	0.0000	4.5800	50.0000	0.0000	(0.1137)	(0.0126)	0.0000	1	(0.1263)	01/06/2025
300347.ZK	12/12/2024	SDB3260962047	300.00	9.0994	2,680.71	2,729.82	0.0000	4.5800	50.0000	0.0000	(0.3410)	(0.0379)	0.0000	1	(0.3790)	01/06/2025
300347.ZK	12/12/2024	SDB3260962047	600.00	9.0994	5,361.41	5,459.63	0.0000	4.5800	50.0000	0.0000	(0.6821)	(0.0758)	0.0000	1	(0.7579)	01/06/2025
300347.ZK	12/12/2024	SDB3260962047	2,000.00	9.0994	17,871.38	18,198.77	0.0000	4.5800	50.0000	0.0000	(2.2736)	(0.2528)	0.0000	1	(2.5264)	01/06/2025
300347.ZK	12/12/2024	SDB3260962047	100.00	9.0994	893.57	909.94	0.0000	4.5800	50.0000	0.0000	(0.1137)	(0.0126)	0.0000	1	(0.1263)	01/06/2025
300347.ZK	12/12/2024	SDB3260962047	8,800.00	9.0994	78,634.08	80,074.61	0.0000	4.5800	50.0000	0.0000	(10.0040)	(1.1121)	0.0000	1	(11.1161)	01/06/2025
300347.ZK	12/12/2024	SDB3260962047	200.00	9.0994	1,787.14	1,819.88	0.0000	4.5800	50.0000	0.0000	(0.2274)	(0.0253)	0.0000	1	(0.2526)	01/06/2025
300347.ZK	12/12/2024	SDB3260962047	100.00	9.0994	893.57	909.94	0.0000	4.5800	50.0000	0.0000	(0.1137)	(0.0126)	0.0000	1	(0.1263)	01/06/2025
300347.ZK	12/11/2024	SDB3260962047	300.00	9.1556	2,680.71	2,746.69	0.0000	4.5800	50.0000	0.0000	(0.3410)	(0.0381)	0.0000	1	(0.3792)	01/06/2025
300347.ZK	12/11/2024	SDB3260962047	400.00	9.1556	3,574.28	3,662.25	0.0000	4.5800	50.0000	0.0000	(0.4547)	(0.0509)	0.0000	1	(0.5056)	01/06/2025
300347.ZK	12/11/2024	SDB3260962047	1,700.00	9.1556	15,190.67	15,564.55	0.0000	4.5800	50.0000	0.0000	(1.9326)	(0.2162)	0.0000	1	(2.1488)	01/06/2025
300347.ZK	12/11/2024	SDB3260962047	1,100.00	9.1556	9,829.26	10,071.18	0.0000	4.5800	50.0000	0.0000	(1.2505)	(0.1399)	0.0000	1	(1.3904)	01/06/2025
300347.ZK	12/11/2024	SDB3260962047	100.00	9.1556	893.57	915.56	0.0000	4.5800	50.0000	0.0000	(0.1137)	(0.0127)	0.0000	1	(0.1264)	01/06/2025
300347.ZK	12/11/2024	SDB3260962047	300.00	9.1556	2,680.71	2,746.69	0.0000	4.5800	50.0000	0.0000	(0.3410)	(0.0381)	0.0000	1	(0.3792)	01/06/2025
300347.ZK	12/11/2024	SDB3260962047	11,000.00	9.1556	98,292.60	100,711.80	0.0000	4.5800	50.0000	0.0000	(12.5050)	(1.3988)	0.0000	1	(13.9038)	01/06/2025
300347.ZK	12/11/2024	SDB3260962047	200.00	9.1556	1,787.14	1,831.12	0.0000	4.5800	50.0000	0.0000	(0.2274)	(0.0254)	0.0000	1	(0.2528)	01/06/2025
300347.ZK	12/11/2024	SDB3260962047	200.00	9.1556	1,787.14	1,831.12	0.0000	4.5800	50.0000	0.0000	(0.2274)	(0.0254)	0.0000	1	(0.2528)	01/06/2025
300347.ZK	12/11/2024	SDB3260962047	2,900.00	9.1556	25,913.50	26,551.29	0.0000	4.5800	50.0000	0.0000	(3.2968)	(0.3688)	0.0000	1	(3.6655)	01/06/2025
300347.ZK	12/11/2024	SDB3260962047	1,900.00	9.1556	16,977.81	17,395.67	0.0000	4.5800	50.0000	0.0000	(2.1600)	(0.2416)	0.0000	1	(2.4016)	01/06/2025
300347.ZK	12/11/2024	SDB3260962047	400.00	9.1556	3,574.28	3,662.25	0.0000	4.5800	50.0000	0.0000	(0.4547)	(0.0509)	0.0000	1	(0.5056)	01/06/2025
300347.ZK	12/11/2024	SDB3260962047	100.00	9.1556	893.57	915.56	0.0000	4.5800	50.0000	0.0000	(0.1137)	(0.0127)	0.0000	1	(0.1264)	01/06/2025
300347.ZK	12/11/2024	SDB3260962047	300.00	9.1556	2,680.71	2,746.69	0.0000	4.5800	50.0000	0.0000	(0.3410)	(0.0381)	0.0000	1	(0.3792)	01/06/2025
300347.ZK	12/11/2024	SDB3260962047	600.00	9.1556	5,361.41	5,493.37	0.0000	4.5800	50.0000	0.0000	(0.6821)	(0.0763)	0.0000	1	(0.7584)	01/06/2025
300347.ZK	12/11/2024	SDB3260962047	2,000.00	9.1556	17,871.38	18,311.24	0.0000	4.5800	50.0000	0.0000	(2.2736)	(0.2543)	0.0000	1	(2.5280)	01/06/2025
300347.ZK	12/11/2024	SDB3260962047	100.00	9.1556	893.57	915.56	0.0000	4.5800	50.0000	0.0000	(0.1137)	(0.0127)	0.0000	1	(0.1264)	01/06/2025
300347.ZK	12/11/2024	SDB3260962047	8,800.00	9.1556	78,634.08	80,569.44	0.0000	4.5800	50.0000	0.0000	(10.0040)	(1.1190)	0.0000	1	(11.1230)	01/06/2025
300347.ZK	12/11/2024	SDB3260962047	200.00	9.1556	1,787.14	1,831.12	0.0000	4.5800	50.0000	0.0000	(0.2274)	(0.0254)	0.0000	1	(0.2528)	01/06/2025
300347.ZK	12/11/2024	SDB3260962047	100.00	9.1556	893.57	915.56	0.0000	4.5800	50.0000	0.0000	(0.1137)	(0.0127)	0.0000	1	(0.1264)	01/06/2025
300347.ZK	12/10/2024	SDB3260962047	300.00	8.6866	2,680.71	2,605.97	0.0000	4.5800	50.0000	0.0000	(0.3410)	(0.0362)	0.0000	1	(0.3772)	01/06/2025
300347.ZK	12/10/2024	SDB3260962047	400.00	8.6866	3,574.28	3,474.63	0.0000	4.5800	50.0000	0.0000	(0.4547)	(0.0483)	0.0000	1	(0.5030)	01/06/2025
300347.ZK	12/10/2024	SDB3260962047	1,700.00	8.6866	15,190.67	14,767.17	0.0000	4.5800	50.0000	0.0000	(1.9326)	(0.2051)	0.0000	1	(2.1377)	01/06/2025
300347.ZK	12/10/2024	SDB3260962047	1,100.00	8.6866	9,829.26	9,555.23	0.0000	4.5800	50.0000	0.0000	(1.2505)	(0.1327)	0.0000	1	(1.3832)	01/06/2025
300347.ZK	12/10/2024	SDB3260962047	100.00	8.6866	893.57	868.66	0.0000	4.5800	50.0000	0.0000	(0.1137)	(0.0121)	0.0000	1	(0.1257)	01/06/2025
300347.ZK	12/10/2024	SDB3260962047	300.00	8.6866	2,680.71	2,605.97	0.0000	4.5800	50.0000	0.0000	(0.3410)	(0.0362)	0.0000	1	(0.3772)	01/06/2025
300347.ZK	12/10/2024	SDB3260962047	11,000.00	8.6866	98,292.60	95,552.26	0.0000	4.5800	50.0000	0.0000	(12.5050)	(1.3271)	0.0000	1	(13.8321)	01/06/2025
300347.ZK	12/10/2024	SDB3260962047	200.00	8.6866	1,787.14	1,737.31	0.0000	4.5800	50.0000	0.0000	(0.2274)	(0.0241)	0.0000	1	(0.2515)	01/06/2025
300347.ZK	12/10/2024	SDB3260962047	200.00	8.6866	1,787.14	1,737.31	0.0000	4.5800	50.0000	0.0000	(0.2274)	(0.0241)	0.0000	1	(0.2515)	01/06/2025
300347.ZK	12/10/2024	SDB3260962047	2,900.00	8.6866	25,913.50	25,191.05	0.0000	4.5800	50.0000	0.0000	(3.2968)	(0.3499)	0.0000	1	(3.6466)	01/06/2025
300347.ZK	12/10/2024	SDB3260962047	1,900.00	8.6866	16,977.81	16,504.48	0.0000	4.5800	50.0000	0.0000	(2.1600)	(0.2292)	0.0000	1	(2.3892)	01/06/2025
300347.ZK	12/10/2024	SDB3260962047	400.00	8.6866	3,574.28	3,474.63	0.0000	4.5800	50.0000	0.0000	(0.4547)	(0.0483)	0.0000	1	(0.5030)	01/06/2025
300347.ZK	12/10/2024	SDB3260962047	100.00	8.6866	893.57	868.66	0.0000	4.5800	50.0000	0.0000	(0.1137)	(0.0121)	0.0000	1	(0.1257)	01/06/2025
300347.ZK	12/10/2024	SDB3260962047	300.00	8.6866	2,680.71	2,605.97	0.0000	4.5800	50.0000	0.0000	(0.3410)	(0.0362)	0.0000	1	(0.3772)	01/06/2025
300347.ZK	12/10/2024	SDB3260962047	600.00	8.6866	5,361.41	5,211.94	0.0000	4.5800	50.0000	0.0000	(0.6821)	(0.0724)	0.0000	1	(0.7545)	01/06/2025
300347.ZK	12/10/2024	SDB3260962047	2,000.00	8.6866	17,871.38	17,373.14	0.0000	4.5800	50.0000	0.0000	(2.2736)	(0.2413)	0.0000	1	(2.5149)	01/06/2025
300347.ZK	12/10/2024	SDB3260962047	100.00	8.6866	893.57	868.66	0.0000	4.5800	50.0000	0.0000	(0.1137)	(0.0121)	0.0000	1	(0.1257)	01/06/2025
300347.ZK	12/10/2024	SDB3260962047	8,800.00	8.6866	78,634.08	76,441.81	0.0000	4.5800	50.0000	0.0000	(10.0040)	(1.0617)	0.0000	1	(11.0657)	01/06/2025
300347.ZK	12/10/2024	SDB3260962047	200.00	8.6866	1,787.14	1,737.31	0.0000	4.5800	50.0000	0.0000	(0.2274)	(0.0241)	0.0000	1	(0.2515)	01/06/2025
300347.ZK	12/10/2024	SDB3260962047	100.00	8.6866	893.57	868.66	0.0000	4.5800	50.0000	0.0000	(0.1137)	(0.0121)	0.0000	1	(0.1257)	01/06/2025
300347.ZK	12/09/2024	SDB3260962047	300.00	8.7536	2,680.71	2,626.08	0.0000	4.5800	50.0000	0.0000	(0.3410)	(0.0365)	0.0000	1	(0.3775)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HANGZHOU TIGERMED CONSULTING CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300347.ZK	12/09/2024	SDB3260962047	400.00	8.7536	3,574.28	3,501.44	0.0000	4.5800	50.0000	0.0000	(0.4547)	(0.0486)	0.0000	1	(0.5034)	01/06/2025
300347.ZK	12/09/2024	SDB3260962047	1,700.00	8.7536	15,190.67	14,881.13	0.0000	4.5800	50.0000	0.0000	(1.9326)	(0.2067)	0.0000	1	(2.1393)	01/06/2025
300347.ZK	12/09/2024	SDB3260962047	1,100.00	8.7536	9,829.26	9,628.96	0.0000	4.5800	50.0000	0.0000	(1.2505)	(0.1337)	0.0000	1	(1.3842)	01/06/2025
300347.ZK	12/09/2024	SDB3260962047	100.00	8.7536	893.57	875.36	0.0000	4.5800	50.0000	0.0000	(0.1137)	(0.0122)	0.0000	1	(0.1258)	01/06/2025
300347.ZK	12/09/2024	SDB3260962047	300.00	8.7536	2,680.71	2,626.08	0.0000	4.5800	50.0000	0.0000	(0.3410)	(0.0365)	0.0000	1	(0.3775)	01/06/2025
300347.ZK	12/09/2024	SDB3260962047	11,000.00	8.7536	98,292.60	96,289.63	0.0000	4.5800	50.0000	0.0000	(12.5050)	(1.3374)	0.0000	1	(13.8424)	01/06/2025
300347.ZK	12/09/2024	SDB3260962047	200.00	8.7536	1,787.14	1,750.72	0.0000	4.5800	50.0000	0.0000	(0.2274)	(0.0243)	0.0000	1	(0.2517)	01/06/2025
300347.ZK	12/09/2024	SDB3260962047	200.00	8.7536	1,787.14	1,750.72	0.0000	4.5800	50.0000	0.0000	(0.2274)	(0.0243)	0.0000	1	(0.2517)	01/06/2025
300347.ZK	12/09/2024	SDB3260962047	2,900.00	8.7536	25,913.50	25,385.45	0.0000	4.5800	50.0000	0.0000	(3.2968)	(0.3526)	0.0000	1	(3.6493)	01/06/2025
300347.ZK	12/09/2024	SDB3260962047	1,900.00	8.7536	16,977.81	16,631.85	0.0000	4.5800	50.0000	0.0000	(2.1600)	(0.2310)	0.0000	1	(2.3910)	01/06/2025
300347.ZK	12/09/2024	SDB3260962047	400.00	8.7536	3,574.28	3,501.44	0.0000	4.5800	50.0000	0.0000	(0.4547)	(0.0486)	0.0000	1	(0.5034)	01/06/2025
300347.ZK	12/09/2024	SDB3260962047	100.00	8.7536	893.57	875.36	0.0000	4.5800	50.0000	0.0000	(0.1137)	(0.0122)	0.0000	1	(0.1258)	01/06/2025
300347.ZK	12/09/2024	SDB3260962047	300.00	8.7536	2,680.71	2,626.08	0.0000	4.5800	50.0000	0.0000	(0.3410)	(0.0365)	0.0000	1	(0.3775)	01/06/2025
300347.ZK	12/09/2024	SDB3260962047	600.00	8.7536	5,361.41	5,252.16	0.0000	4.5800	50.0000	0.0000	(0.6821)	(0.0729)	0.0000	1	(0.7550)	01/06/2025
300347.ZK	12/09/2024	SDB3260962047	2,000.00	8.7536	17,871.38	17,507.21	0.0000	4.5800	50.0000	0.0000	(2.2736)	(0.2432)	0.0000	1	(2.5168)	01/06/2025
300347.ZK	12/09/2024	SDB3260962047	100.00	8.7536	893.57	875.36	0.0000	4.5800	50.0000	0.0000	(0.1137)	(0.0122)	0.0000	1	(0.1258)	01/06/2025
300347.ZK	12/09/2024	SDB3260962047	8,800.00	8.7536	78,634.08	77,031.71	0.0000	4.5800	50.0000	0.0000	(10.0040)	(1.0699)	0.0000	1	(11.0739)	01/06/2025
300347.ZK	12/09/2024	SDB3260962047	200.00	8.7536	1,787.14	1,750.72	0.0000	4.5800	50.0000	0.0000	(0.2274)	(0.0243)	0.0000	1	(0.2517)	01/06/2025
300347.ZK	12/09/2024	SDB3260962047	100.00	8.7536	893.57	875.36	0.0000	4.5800	50.0000	0.0000	(0.1137)	(0.0122)	0.0000	1	(0.1258)	01/06/2025
300347.ZK	12/06/2024	SDB3260962047	300.00	9.0102	2,680.71	2,703.06	0.0000	4.5800	50.0000	0.0000	(1.0231)	(0.1126)	0.0000	3	(1.1358)	01/06/2025
300347.ZK	12/06/2024	SDB3260962047	400.00	9.0102	3,574.28	3,604.08	0.0000	4.5800	50.0000	0.0000	(1.3642)	(0.1502)	0.0000	3	(1.5144)	01/06/2025
300347.ZK	12/06/2024	SDB3260962047	1,700.00	9.0102	15,190.67	15,317.35	0.0000	4.5800	50.0000	0.0000	(5.7978)	(0.6382)	0.0000	3	(6.4360)	01/06/2025
300347.ZK	12/06/2024	SDB3260962047	1,100.00	9.0102	9,829.26	9,911.23	0.0000	4.5800	50.0000	0.0000	(3.7515)	(0.4130)	0.0000	3	(4.1645)	01/06/2025
300347.ZK	12/06/2024	SDB3260962047	100.00	9.0102	893.57	901.02	0.0000	4.5800	50.0000	0.0000	(0.3410)	(0.0375)	0.0000	3	(0.3786)	01/06/2025
300347.ZK	12/06/2024	SDB3260962047	300.00	9.0102	2,680.71	2,703.06	0.0000	4.5800	50.0000	0.0000	(1.0231)	(0.1126)	0.0000	3	(1.1358)	01/06/2025
300347.ZK	12/06/2024	SDB3260962047	11,000.00	9.0102	98,292.60	99,112.27	0.0000	4.5800	50.0000	0.0000	(37.5150)	(4.1297)	0.0000	3	(41.6447)	01/06/2025
300347.ZK	12/06/2024	SDB3260962047	200.00	9.0102	1,787.14	1,802.04	0.0000	4.5800	50.0000	0.0000	(0.6821)	(0.0751)	0.0000	3	(0.7572)	01/06/2025
300347.ZK	12/06/2024	SDB3260962047	200.00	9.0102	1,787.14	1,802.04	0.0000	4.5800	50.0000	0.0000	(0.6821)	(0.0751)	0.0000	3	(0.7572)	01/06/2025
300347.ZK	12/06/2024	SDB3260962047	2,900.00	9.0102	25,913.50	26,129.60	0.0000	4.5800	50.0000	0.0000	(9.8903)	(1.0887)	0.0000	3	(10.9791)	01/06/2025
300347.ZK	12/06/2024	SDB3260962047	1,900.00	9.0102	16,977.81	17,119.39	0.0000	4.5800	50.0000	0.0000	(6.4799)	(0.7133)	0.0000	3	(7.1932)	01/06/2025
300347.ZK	12/06/2024	SDB3260962047	400.00	9.0102	3,574.28	3,604.08	0.0000	4.5800	50.0000	0.0000	(1.3642)	(0.1502)	0.0000	3	(1.5144)	01/06/2025
300347.ZK	12/06/2024	SDB3260962047	100.00	9.0102	893.57	901.02	0.0000	4.5800	50.0000	0.0000	(0.3410)	(0.0375)	0.0000	3	(0.3786)	01/06/2025
300347.ZK	12/06/2024	SDB3260962047	300.00	9.0102	2,680.71	2,703.06	0.0000	4.5800	50.0000	0.0000	(1.0231)	(0.1126)	0.0000	3	(1.1358)	01/06/2025
300347.ZK	12/06/2024	SDB3260962047	600.00	9.0102	5,361.41	5,406.12	0.0000	4.5800	50.0000	0.0000	(2.0463)	(0.2253)	0.0000	3	(2.2715)	01/06/2025
300347.ZK	12/06/2024	SDB3260962047	200.00	9.0102	1,787.14	1,802.04	0.0000	4.5800	50.0000	0.0000	(0.6821)	(0.0751)	0.0000	3	(0.7572)	01/06/2025
300347.ZK	12/06/2024	SDB3260962047	2,000.00	9.0102	17,871.38	18,020.41	0.0000	4.5800	50.0000	0.0000	(6.8209)	(0.7509)	0.0000	3	(7.5718)	01/06/2025
300347.ZK	12/06/2024	SDB3260962047	100.00	9.0102	893.57	901.02	0.0000	4.5800	50.0000	0.0000	(0.3410)	(0.0375)	0.0000	3	(0.3786)	01/06/2025
300347.ZK	12/06/2024	SDB3260962047	8,800.00	9.0102	78,634.08	79,289.81	0.0000	4.5800	50.0000	0.0000	(30.0120)	(3.3037)	0.0000	3	(33.3157)	01/06/2025
300347.ZK	12/06/2024	SDB3260962047	200.00	9.0102	1,787.14	1,802.04	0.0000	4.5800	50.0000	0.0000	(0.6821)	(0.0751)	0.0000	3	(0.7572)	01/06/2025
300347.ZK	12/06/2024	SDB3260962047	100.00	9.0102	893.57	901.02	0.0000	4.5800	50.0000	0.0000	(0.3410)	(0.0375)	0.0000	3	(0.3786)	01/06/2025
300347.ZK	12/05/2024	SDB3260962047	300.00	9.0715	2,680.71	2,721.45	0.0000	4.5800	50.0000	0.0000	(0.3410)	(0.0378)	0.0000	1	(0.3788)	01/06/2025
300347.ZK	12/05/2024	SDB3260962047	400.00	9.0715	3,574.28	3,628.60	0.0000	4.5800	50.0000	0.0000	(0.4547)	(0.0504)	0.0000	1	(0.5051)	01/06/2025
300347.ZK	12/05/2024	SDB3260962047	1,700.00	9.0715	15,190.67	15,421.56	0.0000	4.5800	50.0000	0.0000	(1.9326)	(0.2142)	0.0000	1	(2.1468)	01/06/2025
300347.ZK	12/05/2024	SDB3260962047	1,100.00	9.0715	9,829.26	9,978.66	0.0000	4.5800	50.0000	0.0000	(1.2505)	(0.1386)	0.0000	1	(1.3891)	01/06/2025
300347.ZK	12/05/2024	SDB3260962047	100.00	9.0715	893.57	907.15	0.0000	4.5800	50.0000	0.0000	(0.1137)	(0.0126)	0.0000	1	(0.1263)	01/06/2025
300347.ZK	12/05/2024	SDB3260962047	300.00	9.0715	2,680.71	2,721.45	0.0000	4.5800	50.0000	0.0000	(0.3410)	(0.0378)	0.0000	1	(0.3788)	01/06/2025
300347.ZK	12/05/2024	SDB3260962047	11,000.00	9.0715	98,292.60	99,786.59	0.0000	4.5800	50.0000	0.0000	(12.5050)	(1.3859)	0.0000	1	(13.8909)	01/06/2025
300347.ZK	12/05/2024	SDB3260962047	200.00	9.0715	1,787.14	1,814.30	0.0000	4.5800	50.0000	0.0000	(0.2274)	(0.0252)	0.0000	1	(0.2526)	01/06/2025
300347.ZK	12/05/2024	SDB3260962047	200.00	9.0715	1,787.14	1,814.30	0.0000	4.5800	50.0000	0.0000	(0.2274)	(0.0252)	0.0000	1	(0.2526)	01/06/2025
300347.ZK	12/05/2024	SDB3260962047	2,900.00	9.0715	25,913.50	26,307.37	0.0000	4.5800	50.0000	0.0000	(3.2968)	(0.3654)	0.0000	1	(3.6622)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HANGZHOU TIGERMED CONSULTING CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300347.ZK	12/05/2024	SDB3260962047	1,900.00	9.0715	16,977.81	17,235.87	0.0000	4.5800	50.0000	0.0000	(2.1600)	(0.2394)	0.0000	1	(2.3993)	01/06/2025
300347.ZK	12/05/2024	SDB3260962047	400.00	9.0715	3,574.28	3,628.60	0.0000	4.5800	50.0000	0.0000	(0.4547)	(0.0504)	0.0000	1	(0.5051)	01/06/2025
300347.ZK	12/05/2024	SDB3260962047	100.00	9.0715	893.57	907.15	0.0000	4.5800	50.0000	0.0000	(0.1137)	(0.0126)	0.0000	1	(0.1263)	01/06/2025
300347.ZK	12/05/2024	SDB3260962047	300.00	9.0715	2,680.71	2,721.45	0.0000	4.5800	50.0000	0.0000	(0.3410)	(0.0378)	0.0000	1	(0.3788)	01/06/2025
300347.ZK	12/05/2024	SDB3260962047	600.00	9.0715	5,361.41	5,442.90	0.0000	4.5800	50.0000	0.0000	(0.6821)	(0.0756)	0.0000	1	(0.7577)	01/06/2025
300347.ZK	12/05/2024	SDB3260962047	200.00	9.0715	1,787.14	1,814.30	0.0000	4.5800	50.0000	0.0000	(0.2274)	(0.0252)	0.0000	1	(0.2526)	01/06/2025
300347.ZK	12/05/2024	SDB3260962047	2,000.00	9.0715	17,871.38	18,143.02	0.0000	4.5800	50.0000	0.0000	(2.2736)	(0.2520)	0.0000	1	(2.5256)	01/06/2025
300347.ZK	12/05/2024	SDB3260962047	100.00	9.0715	893.57	907.15	0.0000	4.5800	50.0000	0.0000	(0.1137)	(0.0126)	0.0000	1	(0.1263)	01/06/2025
300347.ZK	12/05/2024	SDB3260962047	8,800.00	9.0715	78,634.08	79,829.27	0.0000	4.5800	50.0000	0.0000	(10.0040)	(1.1087)	0.0000	1	(11.1127)	01/06/2025
300347.ZK	12/05/2024	SDB3260962047	200.00	9.0715	1,787.14	1,814.30	0.0000	4.5800	50.0000	0.0000	(0.2274)	(0.0252)	0.0000	1	(0.2526)	01/06/2025
300347.ZK	12/05/2024	SDB3260962047	100.00	9.0715	893.57	907.15	0.0000	4.5800	50.0000	0.0000	(0.1137)	(0.0126)	0.0000	1	(0.1263)	01/06/2025
300347.ZK	12/04/2024	SDB3260962047	300.00	8.9357	2,680.71	2,680.71	0.0000	4.5800	50.0000	0.0000	(0.3410)	(0.0372)	0.0000	1	(0.3783)	01/06/2025
300347.ZK	12/04/2024	SDB3260962047	400.00	8.9357	3,574.28	3,574.28	0.0000	4.5800	50.0000	0.0000	(0.4547)	(0.0496)	0.0000	1	(0.5044)	01/06/2025
300347.ZK	12/04/2024	SDB3260962047	1,700.00	8.9357	15,190.67	15,190.67	0.0000	4.5800	50.0000	0.0000	(1.9326)	(0.2110)	0.0000	1	(2.1436)	01/06/2025
300347.ZK	12/04/2024	SDB3260962047	1,100.00	8.9357	9,829.26	9,829.26	0.0000	4.5800	50.0000	0.0000	(1.2505)	(0.1365)	0.0000	1	(1.3870)	01/06/2025
300347.ZK	12/04/2024	SDB3260962047	100.00	8.9357	893.57	893.57	0.0000	4.5800	50.0000	0.0000	(0.1137)	(0.0124)	0.0000	1	(0.1261)	01/06/2025
300347.ZK	12/04/2024	SDB3260962047	300.00	8.9357	2,680.71	2,680.71	0.0000	4.5800	50.0000	0.0000	(0.3410)	(0.0372)	0.0000	1	(0.3783)	01/06/2025
300347.ZK	12/04/2024	SDB3260962047	11,000.00	8.9357	98,292.60	98,292.60	0.0000	4.5800	50.0000	0.0000	(12.5050)	(1.3652)	0.0000	1	(13.8702)	01/06/2025
300347.ZK	12/04/2024	SDB3260962047	200.00	8.9357	1,787.14	1,787.14	0.0000	4.5800	50.0000	0.0000	(0.2274)	(0.0248)	0.0000	1	(0.2522)	01/06/2025
300347.ZK	12/04/2024	SDB3260962047	200.00	8.9357	1,787.14	1,787.14	0.0000	4.5800	50.0000	0.0000	(0.2274)	(0.0248)	0.0000	1	(0.2522)	01/06/2025
300347.ZK	12/04/2024	SDB3260962047	2,900.00	8.9357	25,913.50	25,913.50	0.0000	4.5800	50.0000	0.0000	(3.2968)	(0.3599)	0.0000	1	(3.6567)	01/06/2025
300347.ZK	12/04/2024	SDB3260962047	1,900.00	8.9357	16,977.81	16,977.81	0.0000	4.5800	50.0000	0.0000	(2.1600)	(0.2358)	0.0000	1	(2.3958)	01/06/2025
300347.ZK	12/04/2024	SDB3260962047	400.00	8.9357	3,574.28	3,574.28	0.0000	4.5800	50.0000	0.0000	(0.4547)	(0.0496)	0.0000	1	(0.5044)	01/06/2025
300347.ZK	12/04/2024	SDB3260962047	100.00	8.9357	893.57	893.57	0.0000	4.5800	50.0000	0.0000	(0.1137)	(0.0124)	0.0000	1	(0.1261)	01/06/2025
300347.ZK	12/04/2024	SDB3260962047	300.00	8.9357	2,680.71	2,680.71	0.0000	4.5800	50.0000	0.0000	(0.3410)	(0.0372)	0.0000	1	(0.3783)	01/06/2025
300347.ZK	12/04/2024	SDB3260962047	600.00	8.9357	5,361.41	5,361.41	0.0000	4.5800	50.0000	0.0000	(0.6821)	(0.0745)	0.0000	1	(0.7566)	01/06/2025
300347.ZK	12/04/2024	SDB3260962047	600.00	8.9357	5,361.41	5,361.41	0.0000	4.5800	50.0000	0.0000	(0.6821)	(0.0745)	0.0000	1	(0.7566)	01/06/2025
300347.ZK	12/04/2024	SDB3260962047	2,000.00	8.9357	17,871.38	17,871.38	0.0000	4.5800	50.0000	0.0000	(2.2736)	(0.2482)	0.0000	1	(2.5219)	01/06/2025
300347.ZK	12/04/2024	SDB3260962047	100.00	8.9357	893.57	893.57	0.0000	4.5800	50.0000	0.0000	(0.1137)	(0.0124)	0.0000	1	(0.1261)	01/06/2025
300347.ZK	12/04/2024	SDB3260962047	8,800.00	8.9357	78,634.08	78,634.08	0.0000	4.5800	50.0000	0.0000	(10.0040)	(1.0921)	0.0000	1	(11.0961)	01/06/2025
300347.ZK	12/04/2024	SDB3260962047	200.00	8.9357	1,787.14	1,787.14	0.0000	4.5800	50.0000	0.0000	(0.2274)	(0.0248)	0.0000	1	(0.2522)	01/06/2025
300347.ZK	12/04/2024	SDB3260962047	100.00	8.9357	893.57	893.57	0.0000	4.5800	50.0000	0.0000	(0.1137)	(0.0124)	0.0000	1	(0.1261)	01/06/2025
TOTAL HANGZHOU TIGERMED CONSULTING CO., LTD. CMN CLASS A SERIES NORTHBOUND												(1,246.8720)	(134.4033)	0.0000	(1,381.2753)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HEILONGJIANG AGRICULTURE CO LTD CMN CLASS A SERIES NORTHBOUND																
600598.SH	01/03/2025	SDB3260427138	8,200.00	2.0289	16,703.36	16,636.71	0.0000	4.3300	50.0000	0.0000	(6.0271)	(0.6932)	0.0000	3	(6.7203)	01/06/2025
600598.SH	01/03/2025	SDB3260427138	1,700.00	2.0289	3,462.89	3,449.07	0.0000	4.3300	50.0000	0.0000	(1.2495)	(0.1437)	0.0000	3	(1.3932)	01/06/2025
600598.SH	01/03/2025	SDB3260427138	2,000.00	2.0289	4,073.99	4,057.73	0.0000	4.3300	50.0000	0.0000	(1.4700)	(0.1691)	0.0000	3	(1.6391)	01/06/2025
600598.SH	01/03/2025	SDB3260427138	1,700.00	2.0289	3,462.89	3,449.07	0.0000	4.3300	50.0000	0.0000	(1.2495)	(0.1437)	0.0000	3	(1.3932)	01/06/2025
600598.SH	01/03/2025	SDB3260427138	9,300.00	2.0289	18,944.05	18,868.46	0.0000	4.3300	50.0000	0.0000	(6.8356)	(0.7862)	0.0000	3	(7.6218)	01/06/2025
600598.SH	01/03/2025	SDB3260427138	800.00	2.0289	1,629.60	1,623.09	0.0000	4.3300	50.0000	0.0000	(0.5880)	(0.0676)	0.0000	3	(0.6556)	01/06/2025
600598.SH	01/03/2025	SDB3260427138	100.00	2.0289	203.70	202.89	0.0000	4.3300	50.0000	0.0000	(0.0735)	(0.0085)	0.0000	3	(0.0820)	01/06/2025
600598.SH	01/03/2025	SDB3260427138	200.00	2.0289	407.40	405.77	0.0000	4.3300	50.0000	0.0000	(0.1470)	(0.0169)	0.0000	3	(0.1639)	01/06/2025
600598.SH	01/03/2025	SDB3260427138	200.00	2.0289	407.40	405.77	0.0000	4.3300	50.0000	0.0000	(0.1470)	(0.0169)	0.0000	3	(0.1639)	01/06/2025
600598.SH	01/03/2025	SDB3260427138	400.00	2.0289	814.80	811.55	0.0000	4.3300	50.0000	0.0000	(0.2940)	(0.0338)	0.0000	3	(0.3278)	01/06/2025
600598.SH	01/03/2025	SDB3260427138	2,900.00	2.0289	5,907.29	5,883.71	0.0000	4.3300	50.0000	0.0000	(2.1315)	(0.2452)	0.0000	3	(2.3767)	01/06/2025
600598.SH	01/03/2025	SDB3260427138	4,700.00	2.0289	9,573.88	9,535.67	0.0000	4.3300	50.0000	0.0000	(3.4546)	(0.3973)	0.0000	3	(3.8519)	01/06/2025
600598.SH	01/03/2025	SDB3260427138	100.00	2.0289	203.70	202.89	0.0000	4.3300	50.0000	0.0000	(0.0735)	(0.0085)	0.0000	3	(0.0820)	01/06/2025
600598.SH	01/03/2025	SDB3260427138	100.00	2.0289	203.70	202.89	0.0000	4.3300	50.0000	0.0000	(0.0735)	(0.0085)	0.0000	3	(0.0820)	01/06/2025
600598.SH	01/03/2025	SDB3260427138	11,900.00	2.0289	24,240.24	24,143.52	0.0000	4.3300	50.0000	0.0000	(8.7467)	(1.0060)	0.0000	3	(9.7527)	01/06/2025
600598.SH	01/02/2025	SDB3260427138	8,200.00	2.0607	16,703.36	16,897.49	0.0000	4.3300	50.0000	0.0000	(2.0090)	(0.2347)	0.0000	1	(2.2437)	01/06/2025
600598.SH	01/02/2025	SDB3260427138	1,700.00	2.0607	3,462.89	3,503.14	0.0000	4.3300	50.0000	0.0000	(0.4165)	(0.0487)	0.0000	1	(0.4652)	01/06/2025
600598.SH	01/02/2025	SDB3260427138	2,000.00	2.0607	4,073.99	4,121.34	0.0000	4.3300	50.0000	0.0000	(0.4900)	(0.0572)	0.0000	1	(0.5473)	01/06/2025
600598.SH	01/02/2025	SDB3260427138	1,700.00	2.0607	3,462.89	3,503.14	0.0000	4.3300	50.0000	0.0000	(0.4165)	(0.0487)	0.0000	1	(0.4652)	01/06/2025
600598.SH	01/02/2025	SDB3260427138	9,300.00	2.0607	18,944.05	19,164.23	0.0000	4.3300	50.0000	0.0000	(2.2785)	(0.2662)	0.0000	1	(2.5447)	01/06/2025
600598.SH	01/02/2025	SDB3260427138	800.00	2.0607	1,629.60	1,648.54	0.0000	4.3300	50.0000	0.0000	(0.1960)	(0.0229)	0.0000	1	(0.2189)	01/06/2025
600598.SH	01/02/2025	SDB3260427138	100.00	2.0607	203.70	206.07	0.0000	4.3300	50.0000	0.0000	(0.0245)	(0.0029)	0.0000	1	(0.0274)	01/06/2025
600598.SH	01/02/2025	SDB3260427138	200.00	2.0607	407.40	412.13	0.0000	4.3300	50.0000	0.0000	(0.0490)	(0.0057)	0.0000	1	(0.0547)	01/06/2025
600598.SH	01/02/2025	SDB3260427138	200.00	2.0607	407.40	412.13	0.0000	4.3300	50.0000	0.0000	(0.0490)	(0.0057)	0.0000	1	(0.0547)	01/06/2025
600598.SH	01/02/2025	SDB3260427138	400.00	2.0607	814.80	824.27	0.0000	4.3300	50.0000	0.0000	(0.0980)	(0.0114)	0.0000	1	(0.1095)	01/06/2025
600598.SH	01/02/2025	SDB3260427138	2,900.00	2.0607	5,907.29	5,975.94	0.0000	4.3300	50.0000	0.0000	(0.7105)	(0.0830)	0.0000	1	(0.7935)	01/06/2025
600598.SH	01/02/2025	SDB3260427138	4,700.00	2.0607	9,573.88	9,685.15	0.0000	4.3300	50.0000	0.0000	(1.1515)	(0.1345)	0.0000	1	(1.2860)	01/06/2025
600598.SH	01/02/2025	SDB3260427138	100.00	2.0607	203.70	206.07	0.0000	4.3300	50.0000	0.0000	(0.0245)	(0.0029)	0.0000	1	(0.0274)	01/06/2025
600598.SH	01/02/2025	SDB3260427138	100.00	2.0607	203.70	206.07	0.0000	4.3300	50.0000	0.0000	(0.0245)	(0.0029)	0.0000	1	(0.0274)	01/06/2025
600598.SH	01/02/2025	SDB3260427138	11,900.00	2.0607	24,240.24	24,521.97	0.0000	4.3300	50.0000	0.0000	(2.9156)	(0.3406)	0.0000	1	(3.2561)	01/06/2025
600598.SH	12/31/2024	SDB3260427138	8,200.00	1.9578	16,703.36	16,054.11	0.0000	4.3300	50.0000	0.0000	(4.0181)	(0.4459)	0.0000	2	(4.4640)	01/06/2025
600598.SH	12/31/2024	SDB3260427138	1,700.00	1.9578	3,462.89	3,328.29	0.0000	4.3300	50.0000	0.0000	(0.8330)	(0.0925)	0.0000	2	(0.9255)	01/06/2025
600598.SH	12/31/2024	SDB3260427138	2,000.00	1.9578	4,073.99	3,915.64	0.0000	4.3300	50.0000	0.0000	(0.9800)	(0.1088)	0.0000	2	(1.0888)	01/06/2025
600598.SH	12/31/2024	SDB3260427138	1,700.00	1.9578	3,462.89	3,328.29	0.0000	4.3300	50.0000	0.0000	(0.8330)	(0.0925)	0.0000	2	(0.9255)	01/06/2025
600598.SH	12/31/2024	SDB3260427138	9,300.00	1.9578	18,944.05	18,207.71	0.0000	4.3300	50.0000	0.0000	(4.5571)	(0.5058)	0.0000	2	(5.0629)	01/06/2025
600598.SH	12/31/2024	SDB3260427138	800.00	1.9578	1,629.60	1,566.25	0.0000	4.3300	50.0000	0.0000	(0.3920)	(0.0435)	0.0000	2	(0.4355)	01/06/2025
600598.SH	12/31/2024	SDB3260427138	100.00	1.9578	203.70	195.78	0.0000	4.3300	50.0000	0.0000	(0.0490)	(0.0054)	0.0000	2	(0.0544)	01/06/2025
600598.SH	12/31/2024	SDB3260427138	200.00	1.9578	407.40	391.56	0.0000	4.3300	50.0000	0.0000	(0.0980)	(0.0109)	0.0000	2	(0.1089)	01/06/2025
600598.SH	12/31/2024	SDB3260427138	200.00	1.9578	407.40	391.56	0.0000	4.3300	50.0000	0.0000	(0.0980)	(0.0109)	0.0000	2	(0.1089)	01/06/2025
600598.SH	12/31/2024	SDB3260427138	400.00	1.9578	814.80	783.13	0.0000	4.3300	50.0000	0.0000	(0.1960)	(0.0218)	0.0000	2	(0.2178)	01/06/2025
600598.SH	12/31/2024	SDB3260427138	2,900.00	1.9578	5,907.29	5,677.67	0.0000	4.3300	50.0000	0.0000	(1.4210)	(0.1577)	0.0000	2	(1.5787)	01/06/2025
600598.SH	12/31/2024	SDB3260427138	4,700.00	1.9578	9,573.88	9,201.74	0.0000	4.3300	50.0000	0.0000	(2.3030)	(0.2556)	0.0000	2	(2.5587)	01/06/2025
600598.SH	12/31/2024	SDB3260427138	100.00	1.9578	203.70	195.78	0.0000	4.3300	50.0000	0.0000	(0.0490)	(0.0054)	0.0000	2	(0.0544)	01/06/2025
600598.SH	12/31/2024	SDB3260427138	100.00	1.9578	203.70	195.78	0.0000	4.3300	50.0000	0.0000	(0.0490)	(0.0054)	0.0000	2	(0.0544)	01/06/2025
600598.SH	12/31/2024	SDB3260427138	11,900.00	1.9578	24,240.24	23,298.03	0.0000	4.3300	50.0000	0.0000	(5.8311)	(0.6472)	0.0000	2	(6.4783)	01/06/2025
600598.SH	12/30/2024	SDB3260427138	8,200.00	1.9575	16,703.36	16,051.25	0.0000	4.3300	50.0000	0.0000	(2.0090)	(0.2229)	0.0000	1	(2.2320)	01/06/2025
600598.SH	12/30/2024	SDB3260427138	1,700.00	1.9575	3,462.89	3,327.70	0.0000	4.3300	50.0000	0.0000	(0.4165)	(0.0462)	0.0000	1	(0.4627)	01/06/2025
600598.SH	12/30/2024	SDB3260427138	2,000.00	1.9575	4,073.99	3,914.94	0.0000	4.3300	50.0000	0.0000	(0.4900)	(0.0544)	0.0000	1	(0.5444)	01/06/2025
600598.SH	12/30/2024	SDB3260427138	1,700.00	1.9575	3,462.89	3,327.70	0.0000	4.3300	50.0000	0.0000	(0.4165)	(0.0462)	0.0000	1	(0.4627)	01/06/2025
600598.SH	12/30/2024	SDB3260427138	9,300.00	1.9575	18,944.05	18,204.47	0.0000	4.3300	50.0000	0.0000	(2.2785)	(0.2528)	0.0000	1	(2.5314)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HEILONGJIANG AGRICULTURE CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600598.SH	12/30/2024	SDB3260427138	800.00	1.9575	1,629.60	1,565.98	0.0000	4.3300	50.0000	0.0000	(0.1960)	(0.0217)	0.0000	1	(0.2178)	01/06/2025
600598.SH	12/30/2024	SDB3260427138	100.00	1.9575	203.70	195.75	0.0000	4.3300	50.0000	0.0000	(0.0245)	(0.0027)	0.0000	1	(0.0272)	01/06/2025
600598.SH	12/30/2024	SDB3260427138	200.00	1.9575	407.40	391.49	0.0000	4.3300	50.0000	0.0000	(0.0490)	(0.0054)	0.0000	1	(0.0544)	01/06/2025
600598.SH	12/30/2024	SDB3260427138	200.00	1.9575	407.40	391.49	0.0000	4.3300	50.0000	0.0000	(0.0490)	(0.0054)	0.0000	1	(0.0544)	01/06/2025
600598.SH	12/30/2024	SDB3260427138	400.00	1.9575	814.80	782.99	0.0000	4.3300	50.0000	0.0000	(0.0980)	(0.0109)	0.0000	1	(0.1089)	01/06/2025
600598.SH	12/30/2024	SDB3260427138	2,900.00	1.9575	5,907.29	5,676.66	0.0000	4.3300	50.0000	0.0000	(0.7105)	(0.0788)	0.0000	1	(0.7894)	01/06/2025
600598.SH	12/30/2024	SDB3260427138	4,700.00	1.9575	9,573.88	9,200.11	0.0000	4.3300	50.0000	0.0000	(1.1515)	(0.1278)	0.0000	1	(1.2793)	01/06/2025
600598.SH	12/30/2024	SDB3260427138	100.00	1.9575	203.70	195.75	0.0000	4.3300	50.0000	0.0000	(0.0245)	(0.0027)	0.0000	1	(0.0272)	01/06/2025
600598.SH	12/30/2024	SDB3260427138	100.00	1.9575	203.70	195.75	0.0000	4.3300	50.0000	0.0000	(0.0245)	(0.0027)	0.0000	1	(0.0272)	01/06/2025
600598.SH	12/30/2024	SDB3260427138	11,900.00	1.9575	24,240.24	23,293.89	0.0000	4.3300	50.0000	0.0000	(2.9156)	(0.3235)	0.0000	1	(3.2391)	01/06/2025
600598.SH	12/27/2024	SDB3260427138	8,200.00	1.9663	16,703.36	16,123.97	0.0000	4.3300	50.0000	0.0000	(6.0271)	(0.6718)	0.0000	3	(6.6990)	01/06/2025
600598.SH	12/27/2024	SDB3260427138	1,700.00	1.9663	3,462.89	3,342.77	0.0000	4.3300	50.0000	0.0000	(1.2495)	(0.1393)	0.0000	3	(1.3888)	01/06/2025
600598.SH	12/27/2024	SDB3260427138	2,000.00	1.9663	4,073.99	3,932.68	0.0000	4.3300	50.0000	0.0000	(1.4700)	(0.1639)	0.0000	3	(1.6339)	01/06/2025
600598.SH	12/27/2024	SDB3260427138	1,700.00	1.9663	3,462.89	3,342.77	0.0000	4.3300	50.0000	0.0000	(1.2495)	(0.1393)	0.0000	3	(1.3888)	01/06/2025
600598.SH	12/27/2024	SDB3260427138	9,300.00	1.9663	18,944.05	18,286.94	0.0000	4.3300	50.0000	0.0000	(6.8356)	(0.7620)	0.0000	3	(7.5976)	01/06/2025
600598.SH	12/27/2024	SDB3260427138	800.00	1.9663	1,629.60	1,573.07	0.0000	4.3300	50.0000	0.0000	(0.5880)	(0.0655)	0.0000	3	(0.6536)	01/06/2025
600598.SH	12/27/2024	SDB3260427138	100.00	1.9663	203.70	196.63	0.0000	4.3300	50.0000	0.0000	(0.0735)	(0.0082)	0.0000	3	(0.0817)	01/06/2025
600598.SH	12/27/2024	SDB3260427138	200.00	1.9663	407.40	393.27	0.0000	4.3300	50.0000	0.0000	(0.1470)	(0.0164)	0.0000	3	(0.1634)	01/06/2025
600598.SH	12/27/2024	SDB3260427138	200.00	1.9663	407.40	393.27	0.0000	4.3300	50.0000	0.0000	(0.1470)	(0.0164)	0.0000	3	(0.1634)	01/06/2025
600598.SH	12/27/2024	SDB3260427138	400.00	1.9663	814.80	786.54	0.0000	4.3300	50.0000	0.0000	(0.2940)	(0.0328)	0.0000	3	(0.3268)	01/06/2025
600598.SH	12/27/2024	SDB3260427138	2,900.00	1.9663	5,907.29	5,702.38	0.0000	4.3300	50.0000	0.0000	(2.1315)	(0.2376)	0.0000	3	(2.3691)	01/06/2025
600598.SH	12/27/2024	SDB3260427138	4,700.00	1.9663	9,573.88	9,241.79	0.0000	4.3300	50.0000	0.0000	(3.4546)	(0.3851)	0.0000	3	(3.8396)	01/06/2025
600598.SH	12/27/2024	SDB3260427138	100.00	1.9663	203.70	196.63	0.0000	4.3300	50.0000	0.0000	(0.0735)	(0.0082)	0.0000	3	(0.0817)	01/06/2025
600598.SH	12/27/2024	SDB3260427138	100.00	1.9663	203.70	196.63	0.0000	4.3300	50.0000	0.0000	(0.0735)	(0.0082)	0.0000	3	(0.0817)	01/06/2025
600598.SH	12/27/2024	SDB3260427138	11,900.00	1.9663	24,240.24	23,399.42	0.0000	4.3300	50.0000	0.0000	(8.7467)	(0.9750)	0.0000	3	(9.7217)	01/06/2025
600598.SH	12/26/2024	SDB3260427138	8,200.00	1.9647	16,703.36	16,110.75	0.0000	4.3300	50.0000	0.0000	(2.0090)	(0.2238)	0.0000	1	(2.2328)	01/06/2025
600598.SH	12/26/2024	SDB3260427138	1,700.00	1.9647	3,462.89	3,340.03	0.0000	4.3300	50.0000	0.0000	(0.4165)	(0.0464)	0.0000	1	(0.4629)	01/06/2025
600598.SH	12/26/2024	SDB3260427138	2,000.00	1.9647	4,073.99	3,929.45	0.0000	4.3300	50.0000	0.0000	(0.4900)	(0.0546)	0.0000	1	(0.5446)	01/06/2025
600598.SH	12/26/2024	SDB3260427138	1,700.00	1.9647	3,462.89	3,340.03	0.0000	4.3300	50.0000	0.0000	(0.4165)	(0.0464)	0.0000	1	(0.4629)	01/06/2025
600598.SH	12/26/2024	SDB3260427138	9,300.00	1.9647	18,944.05	18,271.94	0.0000	4.3300	50.0000	0.0000	(2.2785)	(0.2538)	0.0000	1	(2.5323)	01/06/2025
600598.SH	12/26/2024	SDB3260427138	800.00	1.9647	1,629.60	1,571.78	0.0000	4.3300	50.0000	0.0000	(0.1960)	(0.0218)	0.0000	1	(0.2178)	01/06/2025
600598.SH	12/26/2024	SDB3260427138	100.00	1.9647	203.70	196.47	0.0000	4.3300	50.0000	0.0000	(0.0245)	(0.0027)	0.0000	1	(0.0272)	01/06/2025
600598.SH	12/26/2024	SDB3260427138	200.00	1.9647	407.40	392.94	0.0000	4.3300	50.0000	0.0000	(0.0490)	(0.0055)	0.0000	1	(0.0545)	01/06/2025
600598.SH	12/26/2024	SDB3260427138	200.00	1.9647	407.40	392.94	0.0000	4.3300	50.0000	0.0000	(0.0490)	(0.0055)	0.0000	1	(0.0545)	01/06/2025
600598.SH	12/26/2024	SDB3260427138	400.00	1.9647	814.80	785.89	0.0000	4.3300	50.0000	0.0000	(0.0980)	(0.0109)	0.0000	1	(0.1089)	01/06/2025
600598.SH	12/26/2024	SDB3260427138	2,900.00	1.9647	5,907.29	5,697.70	0.0000	4.3300	50.0000	0.0000	(0.7105)	(0.0791)	0.0000	1	(0.7896)	01/06/2025
600598.SH	12/26/2024	SDB3260427138	4,700.00	1.9647	9,573.88	9,234.21	0.0000	4.3300	50.0000	0.0000	(1.1515)	(0.1283)	0.0000	1	(1.2798)	01/06/2025
600598.SH	12/26/2024	SDB3260427138	100.00	1.9647	203.70	196.47	0.0000	4.3300	50.0000	0.0000	(0.0245)	(0.0027)	0.0000	1	(0.0272)	01/06/2025
600598.SH	12/26/2024	SDB3260427138	100.00	1.9647	203.70	196.47	0.0000	4.3300	50.0000	0.0000	(0.0245)	(0.0027)	0.0000	1	(0.0272)	01/06/2025
600598.SH	12/26/2024	SDB3260427138	11,900.00	1.9647	24,240.24	23,380.23	0.0000	4.3300	50.0000	0.0000	(2.9156)	(0.3247)	0.0000	1	(3.2403)	01/06/2025
600598.SH	12/24/2024	SDB3260427138	8,200.00	1.9647	16,703.36	16,110.75	0.0000	4.3300	50.0000	0.0000	(4.0181)	(0.4475)	0.0000	2	(4.4656)	01/06/2025
600598.SH	12/24/2024	SDB3260427138	1,700.00	1.9647	3,462.89	3,340.03	0.0000	4.3300	50.0000	0.0000	(0.8330)	(0.0928)	0.0000	2	(0.9258)	01/06/2025
600598.SH	12/24/2024	SDB3260427138	2,000.00	1.9647	4,073.99	3,929.45	0.0000	4.3300	50.0000	0.0000	(0.9800)	(0.1092)	0.0000	2	(1.0892)	01/06/2025
600598.SH	12/24/2024	SDB3260427138	1,700.00	1.9647	3,462.89	3,340.03	0.0000	4.3300	50.0000	0.0000	(0.8330)	(0.0928)	0.0000	2	(0.9258)	01/06/2025
600598.SH	12/24/2024	SDB3260427138	9,300.00	1.9647	18,944.05	18,271.94	0.0000	4.3300	50.0000	0.0000	(4.5571)	(0.5076)	0.0000	2	(5.0647)	01/06/2025
600598.SH	12/24/2024	SDB3260427138	800.00	1.9647	1,629.60	1,571.78	0.0000	4.3300	50.0000	0.0000	(0.3920)	(0.0437)	0.0000	2	(0.4357)	01/06/2025
600598.SH	12/24/2024	SDB3260427138	100.00	1.9647	203.70	196.47	0.0000	4.3300	50.0000	0.0000	(0.0490)	(0.0055)	0.0000	2	(0.0545)	01/06/2025
600598.SH	12/24/2024	SDB3260427138	200.00	1.9647	407.40	392.94	0.0000	4.3300	50.0000	0.0000	(0.0980)	(0.0109)	0.0000	2	(0.1089)	01/06/2025
600598.SH	12/24/2024	SDB3260427138	200.00	1.9647	407.40	392.94	0.0000	4.3300	50.0000	0.0000	(0.0980)	(0.0109)	0.0000	2	(0.1089)	01/06/2025
600598.SH	12/24/2024	SDB3260427138	400.00	1.9647	814.80	785.89	0.0000	4.3300	50.0000	0.0000	(0.1960)	(0.0218)	0.0000	2	(0.2178)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HEILONGJIANG AGRICULTURE CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600598.SH	12/24/2024	SDB3260427138	2,900.00	1.9647	5,907.29	5,697.70	0.0000	4.3300	50.0000	0.0000	(1.4210)	(0.1583)	0.0000	2	(1.5793)	01/06/2025
600598.SH	12/24/2024	SDB3260427138	4,700.00	1.9647	9,573.88	9,234.21	0.0000	4.3300	50.0000	0.0000	(2.3030)	(0.2565)	0.0000	2	(2.5596)	01/06/2025
600598.SH	12/24/2024	SDB3260427138	100.00	1.9647	203.70	196.47	0.0000	4.3300	50.0000	0.0000	(0.0490)	(0.0055)	0.0000	2	(0.0545)	01/06/2025
600598.SH	12/24/2024	SDB3260427138	100.00	1.9647	203.70	196.47	0.0000	4.3300	50.0000	0.0000	(0.0490)	(0.0055)	0.0000	2	(0.0545)	01/06/2025
600598.SH	12/24/2024	SDB3260427138	11,900.00	1.9647	24,240.24	23,380.23	0.0000	4.3300	50.0000	0.0000	(5.8311)	(0.6495)	0.0000	2	(6.4806)	01/06/2025
600598.SH	12/23/2024	SDB3260427138	8,200.00	2.0452	16,703.36	16,770.27	0.0000	4.3300	50.0000	0.0000	(2.0090)	(0.2329)	0.0000	1	(2.2420)	01/06/2025
600598.SH	12/23/2024	SDB3260427138	1,700.00	2.0452	3,462.89	3,476.76	0.0000	4.3300	50.0000	0.0000	(0.4165)	(0.0483)	0.0000	1	(0.4648)	01/06/2025
600598.SH	12/23/2024	SDB3260427138	2,000.00	2.0452	4,073.99	4,090.31	0.0000	4.3300	50.0000	0.0000	(0.4900)	(0.0568)	0.0000	1	(0.5468)	01/06/2025
600598.SH	12/23/2024	SDB3260427138	1,700.00	2.0452	3,462.89	3,476.76	0.0000	4.3300	50.0000	0.0000	(0.4165)	(0.0483)	0.0000	1	(0.4648)	01/06/2025
600598.SH	12/23/2024	SDB3260427138	9,300.00	2.0452	18,944.05	19,019.94	0.0000	4.3300	50.0000	0.0000	(2.2785)	(0.2642)	0.0000	1	(2.5427)	01/06/2025
600598.SH	12/23/2024	SDB3260427138	800.00	2.0452	1,629.60	1,636.12	0.0000	4.3300	50.0000	0.0000	(0.1960)	(0.0227)	0.0000	1	(0.2187)	01/06/2025
600598.SH	12/23/2024	SDB3260427138	100.00	2.0452	203.70	204.52	0.0000	4.3300	50.0000	0.0000	(0.0245)	(0.0028)	0.0000	1	(0.0273)	01/06/2025
600598.SH	12/23/2024	SDB3260427138	200.00	2.0452	407.40	409.03	0.0000	4.3300	50.0000	0.0000	(0.0000)	(0.0057)	0.0000	1	(0.0547)	01/06/2025
600598.SH	12/23/2024	SDB3260427138	200.00	2.0452	407.40	409.03	0.0000	4.3300	50.0000	0.0000	(0.0490)	(0.0057)	0.0000	1	(0.0547)	01/06/2025
600598.SH	12/23/2024	SDB3260427138	400.00	2.0452	814.80	818.06	0.0000	4.3300	50.0000	0.0000	(0.0980)	(0.0114)	0.0000	1	(0.1094)	01/06/2025
600598.SH	12/23/2024	SDB3260427138	2,900.00	2.0452	5,907.29	5,930.95	0.0000	4.3300	50.0000	0.0000	(0.7105)	(0.0824)	0.0000	1	(0.7929)	01/06/2025
600598.SH	12/23/2024	SDB3260427138	4,700.00	2.0452	9,573.88	9,612.23	0.0000	4.3300	50.0000	0.0000	(1.1515)	(0.1335)	0.0000	1	(1.2850)	01/06/2025
600598.SH	12/23/2024	SDB3260427138	100.00	2.0452	203.70	204.52	0.0000	4.3300	50.0000	0.0000	(0.0245)	(0.0028)	0.0000	1	(0.0273)	01/06/2025
600598.SH	12/23/2024	SDB3260427138	100.00	2.0452	203.70	204.52	0.0000	4.3300	50.0000	0.0000	(0.0245)	(0.0028)	0.0000	1	(0.0273)	01/06/2025
600598.SH	12/23/2024	SDB3260427138	11,900.00	2.0452	24,240.24	24,337.34	0.0000	4.3300	50.0000	0.0000	(2.9156)	(0.3380)	0.0000	1	(3.2536)	01/06/2025
600598.SH	12/20/2024	SDB3260427138	8,200.00	2.0420	16,703.36	16,744.45	0.0000	4.3300	50.0000	0.0000	(6.0271)	(0.6977)	0.0000	3	(6.7248)	01/06/2025
600598.SH	12/20/2024	SDB3260427138	1,700.00	2.0420	3,462.89	3,471.41	0.0000	4.3300	50.0000	0.0000	(1.2495)	(0.1446)	0.0000	3	(1.3942)	01/06/2025
600598.SH	12/20/2024	SDB3260427138	2,000.00	2.0420	4,073.99	4,084.01	0.0000	4.3300	50.0000	0.0000	(1.4700)	(0.1702)	0.0000	3	(1.6402)	01/06/2025
600598.SH	12/20/2024	SDB3260427138	1,700.00	2.0420	3,462.89	3,471.41	0.0000	4.3300	50.0000	0.0000	(1.2495)	(0.1446)	0.0000	3	(1.3942)	01/06/2025
600598.SH	12/20/2024	SDB3260427138	9,300.00	2.0420	18,944.05	18,990.66	0.0000	4.3300	50.0000	0.0000	(6.8356)	(0.7913)	0.0000	3	(7.6269)	01/06/2025
600598.SH	12/20/2024	SDB3260427138	800.00	2.0420	1,629.60	1,633.60	0.0000	4.3300	50.0000	0.0000	(0.5880)	(0.0681)	0.0000	3	(0.6561)	01/06/2025
600598.SH	12/20/2024	SDB3260427138	100.00	2.0420	203.70	204.20	0.0000	4.3300	50.0000	0.0000	(0.0735)	(0.0085)	0.0000	3	(0.0820)	01/06/2025
600598.SH	12/20/2024	SDB3260427138	200.00	2.0420	407.40	408.40	0.0000	4.3300	50.0000	0.0000	(0.1470)	(0.0170)	0.0000	3	(0.1640)	01/06/2025
600598.SH	12/20/2024	SDB3260427138	200.00	2.0420	407.40	408.40	0.0000	4.3300	50.0000	0.0000	(0.1470)	(0.0170)	0.0000	3	(0.1640)	01/06/2025
600598.SH	12/20/2024	SDB3260427138	400.00	2.0420	814.80	816.80	0.0000	4.3300	50.0000	0.0000	(0.2940)	(0.0340)	0.0000	3	(0.3280)	01/06/2025
600598.SH	12/20/2024	SDB3260427138	2,900.00	2.0420	5,907.29	5,921.82	0.0000	4.3300	50.0000	0.0000	(2.1315)	(0.2467)	0.0000	3	(2.3783)	01/06/2025
600598.SH	12/20/2024	SDB3260427138	4,700.00	2.0420	9,573.88	9,597.43	0.0000	4.3300	50.0000	0.0000	(3.4546)	(0.3999)	0.0000	3	(3.8545)	01/06/2025
600598.SH	12/20/2024	SDB3260427138	100.00	2.0420	203.70	204.20	0.0000	4.3300	50.0000	0.0000	(0.0735)	(0.0085)	0.0000	3	(0.0820)	01/06/2025
600598.SH	12/20/2024	SDB3260427138	100.00	2.0420	203.70	204.20	0.0000	4.3300	50.0000	0.0000	(0.0735)	(0.0085)	0.0000	3	(0.0820)	01/06/2025
600598.SH	12/20/2024	SDB3260427138	11,900.00	2.0420	24,240.24	24,299.87	0.0000	4.3300	50.0000	0.0000	(8.7467)	(1.0125)	0.0000	3	(9.7592)	01/06/2025
600598.SH	12/19/2024	SDB3260427138	8,200.00	2.0556	16,703.36	16,856.06	0.0000	4.5800	50.0000	0.0000	(2.1250)	(0.2341)	0.0000	1	(2.3592)	01/06/2025
600598.SH	12/19/2024	SDB3260427138	1,700.00	2.0556	3,462.89	3,494.55	0.0000	4.5800	50.0000	0.0000	(0.4406)	(0.0485)	0.0000	1	(0.4891)	01/06/2025
600598.SH	12/19/2024	SDB3260427138	2,000.00	2.0556	4,073.99	4,111.23	0.0000	4.5800	50.0000	0.0000	(0.5183)	(0.0571)	0.0000	1	(0.5754)	01/06/2025
600598.SH	12/19/2024	SDB3260427138	1,700.00	2.0556	3,462.89	3,494.55	0.0000	4.5800	50.0000	0.0000	(0.4406)	(0.0485)	0.0000	1	(0.4891)	01/06/2025
600598.SH	12/19/2024	SDB3260427138	9,300.00	2.0556	18,944.05	19,117.24	0.0000	4.5800	50.0000	0.0000	(2.4101)	(0.2655)	0.0000	1	(2.6756)	01/06/2025
600598.SH	12/19/2024	SDB3260427138	800.00	2.0556	1,629.60	1,644.49	0.0000	4.5800	50.0000	0.0000	(0.2073)	(0.0228)	0.0000	1	(0.2302)	01/06/2025
600598.SH	12/19/2024	SDB3260427138	100.00	2.0556	203.70	205.56	0.0000	4.5800	50.0000	0.0000	(0.0259)	(0.0029)	0.0000	1	(0.0288)	01/06/2025
600598.SH	12/19/2024	SDB3260427138	200.00	2.0556	407.40	411.12	0.0000	4.5800	50.0000	0.0000	(0.0518)	(0.0057)	0.0000	1	(0.0575)	01/06/2025
600598.SH	12/19/2024	SDB3260427138	200.00	2.0556	407.40	411.12	0.0000	4.5800	50.0000	0.0000	(0.0518)	(0.0057)	0.0000	1	(0.0575)	01/06/2025
600598.SH	12/19/2024	SDB3260427138	400.00	2.0556	814.80	822.25	0.0000	4.5800	50.0000	0.0000	(0.1037)	(0.0114)	0.0000	1	(0.1151)	01/06/2025
600598.SH	12/19/2024	SDB3260427138	2,900.00	2.0556	5,907.29	5,961.29	0.0000	4.5800	50.0000	0.0000	(0.7515)	(0.0828)	0.0000	1	(0.8343)	01/06/2025
600598.SH	12/19/2024	SDB3260427138	4,700.00	2.0556	9,573.88	9,661.40	0.0000	4.5800	50.0000	0.0000	(1.2180)	(0.1342)	0.0000	1	(1.3522)	01/06/2025
600598.SH	12/19/2024	SDB3260427138	100.00	2.0556	203.70	205.56	0.0000	4.5800	50.0000	0.0000	(0.0259)	(0.0029)	0.0000	1	(0.0288)	01/06/2025
600598.SH	12/19/2024	SDB3260427138	100.00	2.0556	203.70	205.56	0.0000	4.5800	50.0000	0.0000	(0.0259)	(0.0029)	0.0000	1	(0.0288)	01/06/2025
600598.SH	12/19/2024	SDB3260427138	11,900.00	2.0556	24,240.24	24,461.84	0.0000	4.5800	50.0000	0.0000	(3.0839)	(0.3397)	0.0000	1	(3.4236)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HEILONGJIANG AGRICULTURE CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600598.SH	12/18/2024	SDB3260427138	8,200.00	2.0374	16,703.36	16,706.79	0.0000	4.5800	50.0000	0.0000	(2.1250)	(0.2320)	0.0000	1	(2.3571)	01/06/2025
600598.SH	12/18/2024	SDB3260427138	1,700.00	2.0374	3,462.89	3,463.60	0.0000	4.5800	50.0000	0.0000	(0.4406)	(0.0481)	0.0000	1	(0.4887)	01/06/2025
600598.SH	12/18/2024	SDB3260427138	2,000.00	2.0374	4,073.99	4,074.83	0.0000	4.5800	50.0000	0.0000	(0.5183)	(0.0566)	0.0000	1	(0.5749)	01/06/2025
600598.SH	12/18/2024	SDB3260427138	1,700.00	2.0374	3,462.89	3,463.60	0.0000	4.5800	50.0000	0.0000	(0.4406)	(0.0481)	0.0000	1	(0.4887)	01/06/2025
600598.SH	12/18/2024	SDB3260427138	9,300.00	2.0374	18,944.05	18,947.95	0.0000	4.5800	50.0000	0.0000	(2.4101)	(0.2632)	0.0000	1	(2.6733)	01/06/2025
600598.SH	12/18/2024	SDB3260427138	800.00	2.0374	1,629.60	1,629.93	0.0000	4.5800	50.0000	0.0000	(0.2073)	(0.0226)	0.0000	1	(0.2300)	01/06/2025
600598.SH	12/18/2024	SDB3260427138	100.00	2.0374	203.70	203.74	0.0000	4.5800	50.0000	0.0000	(0.0259)	(0.0028)	0.0000	1	(0.0287)	01/06/2025
600598.SH	12/18/2024	SDB3260427138	200.00	2.0374	407.40	407.48	0.0000	4.5800	50.0000	0.0000	(0.0518)	(0.0057)	0.0000	1	(0.0575)	01/06/2025
600598.SH	12/18/2024	SDB3260427138	200.00	2.0374	407.40	407.48	0.0000	4.5800	50.0000	0.0000	(0.0518)	(0.0057)	0.0000	1	(0.0575)	01/06/2025
600598.SH	12/18/2024	SDB3260427138	400.00	2.0374	814.80	814.97	0.0000	4.5800	50.0000	0.0000	(0.1037)	(0.0113)	0.0000	1	(0.1150)	01/06/2025
600598.SH	12/18/2024	SDB3260427138	2,900.00	2.0374	5,907.29	5,908.50	0.0000	4.5800	50.0000	0.0000	(0.7515)	(0.0821)	0.0000	1	(0.8336)	01/06/2025
600598.SH	12/18/2024	SDB3260427138	4,700.00	2.0374	9,573.88	9,575.85	0.0000	4.5800	50.0000	0.0000	(1.2180)	(0.1330)	0.0000	1	(1.3510)	01/06/2025
600598.SH	12/18/2024	SDB3260427138	100.00	2.0374	203.70	203.74	0.0000	4.5800	50.0000	0.0000	(0.0259)	(0.0028)	0.0000	1	(0.0287)	01/06/2025
600598.SH	12/18/2024	SDB3260427138	100.00	2.0374	203.70	203.74	0.0000	4.5800	50.0000	0.0000	(0.0259)	(0.0028)	0.0000	1	(0.0287)	01/06/2025
600598.SH	12/18/2024	SDB3260427138	11,900.00	2.0374	24,240.24	24,245.23	0.0000	4.5800	50.0000	0.0000	(3.0839)	(0.3367)	0.0000	1	(3.4206)	01/06/2025
600598.SH	12/17/2024	SDB3260427138	8,200.00	2.0685	16,703.36	16,961.67	0.0000	4.5800	50.0000	0.0000	(2.1250)	(0.2356)	0.0000	1	(2.3606)	01/06/2025
600598.SH	12/17/2024	SDB3260427138	1,700.00	2.0685	3,462.89	3,516.44	0.0000	4.5800	50.0000	0.0000	(0.4406)	(0.0488)	0.0000	1	(0.4894)	01/06/2025
600598.SH	12/17/2024	SDB3260427138	2,000.00	2.0685	4,073.99	4,136.99	0.0000	4.5800	50.0000	0.0000	(0.5183)	(0.0575)	0.0000	1	(0.5758)	01/06/2025
600598.SH	12/17/2024	SDB3260427138	1,700.00	2.0685	3,462.89	3,516.44	0.0000	4.5800	50.0000	0.0000	(0.4406)	(0.0488)	0.0000	1	(0.4894)	01/06/2025
600598.SH	12/17/2024	SDB3260427138	9,300.00	2.0685	18,944.05	19,237.01	0.0000	4.5800	50.0000	0.0000	(2.4101)	(0.2672)	0.0000	1	(2.6773)	01/06/2025
600598.SH	12/17/2024	SDB3260427138	800.00	2.0685	1,629.60	1,654.80	0.0000	4.5800	50.0000	0.0000	(0.2073)	(0.0230)	0.0000	1	(0.2303)	01/06/2025
600598.SH	12/17/2024	SDB3260427138	100.00	2.0685	203.70	206.85	0.0000	4.5800	50.0000	0.0000	(0.0259)	(0.0029)	0.0000	1	(0.0288)	01/06/2025
600598.SH	12/17/2024	SDB3260427138	200.00	2.0685	407.40	413.70	0.0000	4.5800	50.0000	0.0000	(0.0518)	(0.0057)	0.0000	1	(0.0576)	01/06/2025
600598.SH	12/17/2024	SDB3260427138	200.00	2.0685	407.40	413.70	0.0000	4.5800	50.0000	0.0000	(0.0518)	(0.0057)	0.0000	1	(0.0576)	01/06/2025
600598.SH	12/17/2024	SDB3260427138	400.00	2.0685	814.80	827.40	0.0000	4.5800	50.0000	0.0000	(0.1037)	(0.0115)	0.0000	1	(0.1152)	01/06/2025
600598.SH	12/17/2024	SDB3260427138	2,900.00	2.0685	5,907.29	5,998.64	0.0000	4.5800	50.0000	0.0000	(0.7515)	(0.0833)	0.0000	1	(0.8349)	01/06/2025
600598.SH	12/17/2024	SDB3260427138	4,700.00	2.0685	9,573.88	9,721.93	0.0000	4.5800	50.0000	0.0000	(1.2180)	(0.1350)	0.0000	1	(1.3530)	01/06/2025
600598.SH	12/17/2024	SDB3260427138	100.00	2.0685	203.70	206.85	0.0000	4.5800	50.0000	0.0000	(0.0259)	(0.0029)	0.0000	1	(0.0288)	01/06/2025
600598.SH	12/17/2024	SDB3260427138	100.00	2.0685	203.70	206.85	0.0000	4.5800	50.0000	0.0000	(0.0259)	(0.0029)	0.0000	1	(0.0288)	01/06/2025
600598.SH	12/17/2024	SDB3260427138	11,900.00	2.0685	24,240.24	24,615.10	0.0000	4.5800	50.0000	0.0000	(3.0839)	(0.3419)	0.0000	1	(3.4258)	01/06/2025
600598.SH	12/16/2024	SDB3260427138	8,200.00	2.0381	16,703.36	16,712.67	0.0000	4.5800	50.0000	0.0000	(2.1250)	(0.2321)	0.0000	1	(2.3572)	01/06/2025
600598.SH	12/16/2024	SDB3260427138	1,700.00	2.0381	3,462.89	3,464.82	0.0000	4.5800	50.0000	0.0000	(0.4406)	(0.0481)	0.0000	1	(0.4887)	01/06/2025
600598.SH	12/16/2024	SDB3260427138	2,000.00	2.0381	4,073.99	4,076.26	0.0000	4.5800	50.0000	0.0000	(0.5183)	(0.0566)	0.0000	1	(0.5749)	01/06/2025
600598.SH	12/16/2024	SDB3260427138	1,700.00	2.0381	3,462.89	3,464.82	0.0000	4.5800	50.0000	0.0000	(0.4406)	(0.0481)	0.0000	1	(0.4887)	01/06/2025
600598.SH	12/16/2024	SDB3260427138	9,300.00	2.0381	18,944.05	18,954.62	0.0000	4.5800	50.0000	0.0000	(2.4101)	(0.2633)	0.0000	1	(2.6734)	01/06/2025
600598.SH	12/16/2024	SDB3260427138	800.00	2.0381	1,629.60	1,630.50	0.0000	4.5800	50.0000	0.0000	(0.2073)	(0.0226)	0.0000	1	(0.2300)	01/06/2025
600598.SH	12/16/2024	SDB3260427138	100.00	2.0381	203.70	203.81	0.0000	4.5800	50.0000	0.0000	(0.0259)	(0.0028)	0.0000	1	(0.0287)	01/06/2025
600598.SH	12/16/2024	SDB3260427138	200.00	2.0381	407.40	407.63	0.0000	4.5800	50.0000	0.0000	(0.0518)	(0.0057)	0.0000	1	(0.0575)	01/06/2025
600598.SH	12/16/2024	SDB3260427138	200.00	2.0381	407.40	407.63	0.0000	4.5800	50.0000	0.0000	(0.0518)	(0.0057)	0.0000	1	(0.0575)	01/06/2025
600598.SH	12/16/2024	SDB3260427138	400.00	2.0381	814.80	815.25	0.0000	4.5800	50.0000	0.0000	(0.1037)	(0.0113)	0.0000	1	(0.1150)	01/06/2025
600598.SH	12/16/2024	SDB3260427138	2,900.00	2.0381	5,907.29	5,910.58	0.0000	4.5800	50.0000	0.0000	(0.7515)	(0.0821)	0.0000	1	(0.8336)	01/06/2025
600598.SH	12/16/2024	SDB3260427138	4,700.00	2.0381	9,573.88	9,579.22	0.0000	4.5800	50.0000	0.0000	(1.2180)	(0.1330)	0.0000	1	(1.3511)	01/06/2025
600598.SH	12/16/2024	SDB3260427138	100.00	2.0381	203.70	203.81	0.0000	4.5800	50.0000	0.0000	(0.0259)	(0.0028)	0.0000	1	(0.0287)	01/06/2025
600598.SH	12/16/2024	SDB3260427138	100.00	2.0381	203.70	203.81	0.0000	4.5800	50.0000	0.0000	(0.0259)	(0.0028)	0.0000	1	(0.0287)	01/06/2025
600598.SH	12/16/2024	SDB3260427138	11,900.00	2.0381	24,240.24	24,253.76	0.0000	4.5800	50.0000	0.0000	(3.0839)	(0.3369)	0.0000	1	(3.4208)	01/06/2025
600598.SH	12/13/2024	SDB3260427138	8,200.00	2.0059	16,703.36	16,448.11	0.0000	4.5800	50.0000	0.0000	(6.3751)	(0.6853)	0.0000	3	(7.0605)	01/06/2025
600598.SH	12/13/2024	SDB3260427138	1,700.00	2.0059	3,462.89	3,409.97	0.0000	4.5800	50.0000	0.0000	(1.3217)	(0.1421)	0.0000	3	(1.4638)	01/06/2025
600598.SH	12/13/2024	SDB3260427138	2,000.00	2.0059	4,073.99	4,011.73	0.0000	4.5800	50.0000	0.0000	(1.5549)	(0.1672)	0.0000	3	(1.7221)	01/06/2025
600598.SH	12/13/2024	SDB3260427138	1,700.00	2.0059	3,462.89	3,409.97	0.0000	4.5800	50.0000	0.0000	(1.3217)	(0.1421)	0.0000	3	(1.4638)	01/06/2025
600598.SH	12/13/2024	SDB3260427138	9,300.00	2.0059	18,944.05	18,654.56	0.0000	4.5800	50.0000	0.0000	(7.2303)	(0.7773)	0.0000	3	(8.0076)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HEILONGJIANG AGRICULTURE CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600598.SH	12/13/2024	SDB3260427138	800.00	2.0059	1,629.60	1,604.69	0.0000	4.5800	50.0000	0.0000	(0.6220)	(0.0669)	0.0000	3	(0.6888)	01/06/2025
600598.SH	12/13/2024	SDB3260427138	100.00	2.0059	203.70	200.59	0.0000	4.5800	50.0000	0.0000	(0.0777)	(0.0084)	0.0000	3	(0.0861)	01/06/2025
600598.SH	12/13/2024	SDB3260427138	200.00	2.0059	407.40	401.17	0.0000	4.5800	50.0000	0.0000	(0.1555)	(0.0167)	0.0000	3	(0.1722)	01/06/2025
600598.SH	12/13/2024	SDB3260427138	200.00	2.0059	407.40	401.17	0.0000	4.5800	50.0000	0.0000	(0.1555)	(0.0167)	0.0000	3	(0.1722)	01/06/2025
600598.SH	12/13/2024	SDB3260427138	400.00	2.0059	814.80	802.35	0.0000	4.5800	50.0000	0.0000	(0.3110)	(0.0334)	0.0000	3	(0.3444)	01/06/2025
600598.SH	12/13/2024	SDB3260427138	2,900.00	2.0059	5,907.29	5,817.01	0.0000	4.5800	50.0000	0.0000	(2.2546)	(0.2424)	0.0000	3	(2.4970)	01/06/2025
600598.SH	12/13/2024	SDB3260427138	4,700.00	2.0059	9,573.88	9,427.57	0.0000	4.5800	50.0000	0.0000	(3.6540)	(0.3928)	0.0000	3	(4.0468)	01/06/2025
600598.SH	12/13/2024	SDB3260427138	100.00	2.0059	203.70	200.59	0.0000	4.5800	50.0000	0.0000	(0.0777)	(0.0084)	0.0000	3	(0.0861)	01/06/2025
600598.SH	12/13/2024	SDB3260427138	100.00	2.0059	203.70	200.59	0.0000	4.5800	50.0000	0.0000	(0.0777)	(0.0084)	0.0000	3	(0.0861)	01/06/2025
600598.SH	12/13/2024	SDB3260427138	11,900.00	2.0059	24,240.24	23,869.82	0.0000	4.5800	50.0000	0.0000	(9.2517)	(0.9946)	0.0000	3	(10.2463)	01/06/2025
600598.SH	12/12/2024	SDB3260427138	8,200.00	1.9968	16,703.36	16,373.69	0.0000	4.5800	50.0000	0.0000	(2.1250)	(0.2274)	0.0000	1	(2.3525)	01/06/2025
600598.SH	12/12/2024	SDB3260427138	1,700.00	1.9968	3,462.89	3,394.54	0.0000	4.5800	50.0000	0.0000	(0.4406)	(0.0471)	0.0000	1	(0.4877)	01/06/2025
600598.SH	12/12/2024	SDB3260427138	2,000.00	1.9968	4,073.99	3,993.58	0.0000	4.5800	50.0000	0.0000	(0.5183)	(0.0555)	0.0000	1	(0.5738)	01/06/2025
600598.SH	12/12/2024	SDB3260427138	1,700.00	1.9968	3,462.89	3,394.54	0.0000	4.5800	50.0000	0.0000	(0.4406)	(0.0471)	0.0000	1	(0.4877)	01/06/2025
600598.SH	12/12/2024	SDB3260427138	9,300.00	1.9968	18,944.05	18,570.16	0.0000	4.5800	50.0000	0.0000	(2.4101)	(0.2579)	0.0000	1	(2.6680)	01/06/2025
600598.SH	12/12/2024	SDB3260427138	800.00	1.9968	1,629.60	1,597.43	0.0000	4.5800	50.0000	0.0000	(0.2073)	(0.0222)	0.0000	1	(0.2295)	01/06/2025
600598.SH	12/12/2024	SDB3260427138	100.00	1.9968	203.70	199.68	0.0000	4.5800	50.0000	0.0000	(0.0259)	(0.0028)	0.0000	1	(0.0287)	01/06/2025
600598.SH	12/12/2024	SDB3260427138	200.00	1.9968	407.40	399.36	0.0000	4.5800	50.0000	0.0000	(0.0518)	(0.0055)	0.0000	1	(0.0574)	01/06/2025
600598.SH	12/12/2024	SDB3260427138	200.00	1.9968	407.40	399.36	0.0000	4.5800	50.0000	0.0000	(0.0518)	(0.0055)	0.0000	1	(0.0574)	01/06/2025
600598.SH	12/12/2024	SDB3260427138	400.00	1.9968	814.80	798.72	0.0000	4.5800	50.0000	0.0000	(0.1037)	(0.0111)	0.0000	1	(0.1148)	01/06/2025
600598.SH	12/12/2024	SDB3260427138	2,900.00	1.9968	5,907.29	5,790.69	0.0000	4.5800	50.0000	0.0000	(0.7515)	(0.0804)	0.0000	1	(0.8320)	01/06/2025
600598.SH	12/12/2024	SDB3260427138	4,700.00	1.9968	9,573.88	9,384.92	0.0000	4.5800	50.0000	0.0000	(1.2180)	(0.1303)	0.0000	1	(1.3484)	01/06/2025
600598.SH	12/12/2024	SDB3260427138	100.00	1.9968	203.70	199.68	0.0000	4.5800	50.0000	0.0000	(0.0259)	(0.0028)	0.0000	1	(0.0287)	01/06/2025
600598.SH	12/12/2024	SDB3260427138	100.00	1.9968	203.70	199.68	0.0000	4.5800	50.0000	0.0000	(0.0259)	(0.0028)	0.0000	1	(0.0287)	01/06/2025
600598.SH	12/12/2024	SDB3260427138	11,900.00	1.9968	24,240.24	23,761.81	0.0000	4.5800	50.0000	0.0000	(3.0839)	(0.3300)	0.0000	1	(3.4139)	01/06/2025
600598.SH	12/11/2024	SDB3260427138	8,200.00	2.0156	16,703.36	16,528.03	0.0000	4.5800	50.0000	0.0000	(2.1250)	(0.2296)	0.0000	1	(2.3546)	01/06/2025
600598.SH	12/11/2024	SDB3260427138	1,700.00	2.0156	3,462.89	3,426.54	0.0000	4.5800	50.0000	0.0000	(0.4406)	(0.0476)	0.0000	1	(0.4881)	01/06/2025
600598.SH	12/11/2024	SDB3260427138	2,000.00	2.0156	4,073.99	4,031.23	0.0000	4.5800	50.0000	0.0000	(0.5183)	(0.0560)	0.0000	1	(0.5743)	01/06/2025
600598.SH	12/11/2024	SDB3260427138	1,700.00	2.0156	3,462.89	3,426.54	0.0000	4.5800	50.0000	0.0000	(0.4406)	(0.0476)	0.0000	1	(0.4881)	01/06/2025
600598.SH	12/11/2024	SDB3260427138	9,300.00	2.0156	18,944.05	18,745.20	0.0000	4.5800	50.0000	0.0000	(2.4101)	(0.2604)	0.0000	1	(2.6705)	01/06/2025
600598.SH	12/11/2024	SDB3260427138	800.00	2.0156	1,629.60	1,612.49	0.0000	4.5800	50.0000	0.0000	(0.0224)	(0.0028)	0.0000	1	(0.0229)	01/06/2025
600598.SH	12/11/2024	SDB3260427138	100.00	2.0156	203.70	201.56	0.0000	4.5800	50.0000	0.0000	(0.0259)	(0.0028)	0.0000	1	(0.0287)	01/06/2025
600598.SH	12/11/2024	SDB3260427138	200.00	2.0156	407.40	403.12	0.0000	4.5800	50.0000	0.0000	(0.0518)	(0.0056)	0.0000	1	(0.0574)	01/06/2025
600598.SH	12/11/2024	SDB3260427138	200.00	2.0156	407.40	403.12	0.0000	4.5800	50.0000	0.0000	(0.0518)	(0.0056)	0.0000	1	(0.0574)	01/06/2025
600598.SH	12/11/2024	SDB3260427138	400.00	2.0156	814.80	806.25	0.0000	4.5800	50.0000	0.0000	(0.1037)	(0.0112)	0.0000	1	(0.1149)	01/06/2025
600598.SH	12/11/2024	SDB3260427138	2,900.00	2.0156	5,907.29	5,845.28	0.0000	4.5800	50.0000	0.0000	(0.7515)	(0.0812)	0.0000	1	(0.8327)	01/06/2025
600598.SH	12/11/2024	SDB3260427138	4,700.00	2.0156	9,573.88	9,473.38	0.0000	4.5800	50.0000	0.0000	(1.2180)	(0.1316)	0.0000	1	(1.3496)	01/06/2025
600598.SH	12/11/2024	SDB3260427138	100.00	2.0156	203.70	201.56	0.0000	4.5800	50.0000	0.0000	(0.0259)	(0.0028)	0.0000	1	(0.0287)	01/06/2025
600598.SH	12/11/2024	SDB3260427138	100.00	2.0156	203.70	201.56	0.0000	4.5800	50.0000	0.0000	(0.0259)	(0.0028)	0.0000	1	(0.0287)	01/06/2025
600598.SH	12/11/2024	SDB3260427138	11,900.00	2.0156	24,240.24	23,985.79	0.0000	4.5800	50.0000	0.0000	(3.0839)	(0.3331)	0.0000	1	(3.4170)	01/06/2025
600598.SH	12/10/2024	SDB3260427138	8,200.00	1.9985	16,703.36	16,387.38	0.0000	4.5800	50.0000	0.0000	(2.1250)	(0.2276)	0.0000	1	(2.3526)	01/06/2025
600598.SH	12/10/2024	SDB3260427138	1,700.00	1.9985	3,462.89	3,397.38	0.0000	4.5800	50.0000	0.0000	(0.4406)	(0.0472)	0.0000	1	(0.4877)	01/06/2025
600598.SH	12/10/2024	SDB3260427138	2,000.00	1.9985	4,073.99	3,996.92	0.0000	4.5800	50.0000	0.0000	(0.5183)	(0.0555)	0.0000	1	(0.5738)	01/06/2025
600598.SH	12/10/2024	SDB3260427138	1,700.00	1.9985	3,462.89	3,397.38	0.0000	4.5800	50.0000	0.0000	(0.4406)	(0.0472)	0.0000	1	(0.4877)	01/06/2025
600598.SH	12/10/2024	SDB3260427138	9,300.00	1.9985	18,944.05	18,585.69	0.0000	4.5800	50.0000	0.0000	(2.4101)	(0.2581)	0.0000	1	(2.6682)	01/06/2025
600598.SH	12/10/2024	SDB3260427138	800.00	1.9985	1,629.60	1,598.77	0.0000	4.5800	50.0000	0.0000	(0.0222)	(0.0022)	0.0000	1	(0.2295)	01/06/2025
600598.SH	12/10/2024	SDB3260427138	100.00	1.9985	203.70	199.85	0.0000	4.5800	50.0000	0.0000	(0.0259)	(0.0028)	0.0000	1	(0.0287)	01/06/2025
600598.SH	12/10/2024	SDB3260427138	200.00	1.9985	407.40	399.69	0.0000	4.5800	50.0000	0.0000	(0.0518)	(0.0056)	0.0000	1	(0.0574)	01/06/2025
600598.SH	12/10/2024	SDB3260427138	200.00	1.9985	407.40	399.69	0.0000	4.5800	50.0000	0.0000	(0.0518)	(0.0056)	0.0000	1	(0.0574)	01/06/2025
600598.SH	12/10/2024	SDB3260427138	400.00	1.9985	814.80	799.38	0.0000	4.5800	50.0000	0.0000	(0.1037)	(0.0111)	0.0000	1	(0.1148)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HEILONGJIANG AGRICULTURE CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600598.SH	12/10/2024	SDB3260427138	2,900.00	1.9985	5,907.29	5,795.54	0.0000	4.5800	50.0000	0.0000	(0.7515)	(0.0805)	0.0000	1	(0.8320)	01/06/2025
600598.SH	12/10/2024	SDB3260427138	4,700.00	1.9985	9,573.88	9,392.77	0.0000	4.5800	50.0000	0.0000	(1.2180)	(0.1305)	0.0000	1	(1.3485)	01/06/2025
600598.SH	12/10/2024	SDB3260427138	100.00	1.9985	203.70	199.85	0.0000	4.5800	50.0000	0.0000	(0.0259)	(0.0028)	0.0000	1	(0.0287)	01/06/2025
600598.SH	12/10/2024	SDB3260427138	100.00	1.9985	203.70	199.85	0.0000	4.5800	50.0000	0.0000	(0.0259)	(0.0028)	0.0000	1	(0.0287)	01/06/2025
600598.SH	12/10/2024	SDB3260427138	11,900.00	1.9985	24,240.24	23,781.69	0.0000	4.5800	50.0000	0.0000	(3.0839)	(0.3303)	0.0000	1	(3.4142)	01/06/2025
600598.SH	12/09/2024	SDB3260427138	8,200.00	1.9986	16,703.36	16,388.74	0.0000	4.5800	50.0000	0.0000	(2.1250)	(0.2276)	0.0000	1	(2.3527)	01/06/2025
600598.SH	12/09/2024	SDB3260427138	1,700.00	1.9986	3,462.89	3,397.67	0.0000	4.5800	50.0000	0.0000	(0.4406)	(0.0472)	0.0000	1	(0.4877)	01/06/2025
600598.SH	12/09/2024	SDB3260427138	2,000.00	1.9986	4,073.99	3,997.25	0.0000	4.5800	50.0000	0.0000	(0.5183)	(0.0555)	0.0000	1	(0.5738)	01/06/2025
600598.SH	12/09/2024	SDB3260427138	1,700.00	1.9986	3,462.89	3,397.67	0.0000	4.5800	50.0000	0.0000	(0.4406)	(0.0472)	0.0000	1	(0.4877)	01/06/2025
600598.SH	12/09/2024	SDB3260427138	9,300.00	1.9986	18,944.05	18,587.23	0.0000	4.5800	50.0000	0.0000	(2.4101)	(0.2582)	0.0000	1	(2.6683)	01/06/2025
600598.SH	12/09/2024	SDB3260427138	800.00	1.9986	1,629.60	1,598.90	0.0000	4.5800	50.0000	0.0000	(0.2073)	(0.0222)	0.0000	1	(0.2295)	01/06/2025
600598.SH	12/09/2024	SDB3260427138	100.00	1.9986	203.70	199.86	0.0000	4.5800	50.0000	0.0000	(0.0259)	(0.0028)	0.0000	1	(0.0287)	01/06/2025
600598.SH	12/09/2024	SDB3260427138	200.00	1.9986	407.40	399.73	0.0000	4.5800	50.0000	0.0000	(0.0518)	(0.0056)	0.0000	1	(0.0574)	01/06/2025
600598.SH	12/09/2024	SDB3260427138	200.00	1.9986	407.40	399.73	0.0000	4.5800	50.0000	0.0000	(0.0518)	(0.0056)	0.0000	1	(0.0574)	01/06/2025
600598.SH	12/09/2024	SDB3260427138	400.00	1.9986	814.80	799.45	0.0000	4.5800	50.0000	0.0000	(0.1037)	(0.0111)	0.0000	1	(0.1148)	01/06/2025
600598.SH	12/09/2024	SDB3260427138	2,900.00	1.9986	5,907.29	5,796.02	0.0000	4.5800	50.0000	0.0000	(0.7515)	(0.0805)	0.0000	1	(0.8320)	01/06/2025
600598.SH	12/09/2024	SDB3260427138	4,700.00	1.9986	9,573.88	9,393.55	0.0000	4.5800	50.0000	0.0000	(1.2180)	(0.1305)	0.0000	1	(1.3485)	01/06/2025
600598.SH	12/09/2024	SDB3260427138	100.00	1.9986	203.70	199.86	0.0000	4.5800	50.0000	0.0000	(0.0259)	(0.0028)	0.0000	1	(0.0287)	01/06/2025
600598.SH	12/09/2024	SDB3260427138	100.00	1.9986	203.70	199.86	0.0000	4.5800	50.0000	0.0000	(0.0259)	(0.0028)	0.0000	1	(0.0287)	01/06/2025
600598.SH	12/09/2024	SDB3260427138	11,900.00	1.9986	24,240.24	23,783.66	0.0000	4.5800	50.0000	0.0000	(3.0839)	(0.3303)	0.0000	1	(3.4142)	01/06/2025
600598.SH	12/06/2024	SDB3260427138	8,200.00	2.0084	16,703.36	16,468.53	0.0000	4.5800	50.0000	0.0000	(6.3751)	(0.6862)	0.0000	3	(7.0613)	01/06/2025
600598.SH	12/06/2024	SDB3260427138	1,700.00	2.0084	3,462.89	3,414.21	0.0000	4.5800	50.0000	0.0000	(1.3217)	(0.1423)	0.0000	3	(1.4639)	01/06/2025
600598.SH	12/06/2024	SDB3260427138	2,000.00	2.0084	4,073.99	4,016.71	0.0000	4.5800	50.0000	0.0000	(1.5549)	(0.1674)	0.0000	3	(1.7223)	01/06/2025
600598.SH	12/06/2024	SDB3260427138	1,700.00	2.0084	3,462.89	3,414.21	0.0000	4.5800	50.0000	0.0000	(1.3217)	(0.1423)	0.0000	3	(1.4639)	01/06/2025
600598.SH	12/06/2024	SDB3260427138	9,300.00	2.0084	18,944.05	18,677.72	0.0000	4.5800	50.0000	0.0000	(7.2303)	(0.7782)	0.0000	3	(8.0086)	01/06/2025
600598.SH	12/06/2024	SDB3260427138	800.00	2.0084	1,629.60	1,606.69	0.0000	4.5800	50.0000	0.0000	(0.6220)	(0.0669)	0.0000	3	(0.6889)	01/06/2025
600598.SH	12/06/2024	SDB3260427138	100.00	2.0084	203.70	200.84	0.0000	4.5800	50.0000	0.0000	(0.0777)	(0.0084)	0.0000	3	(0.0861)	01/06/2025
600598.SH	12/06/2024	SDB3260427138	200.00	2.0084	407.40	401.67	0.0000	4.5800	50.0000	0.0000	(0.1555)	(0.0167)	0.0000	3	(0.1722)	01/06/2025
600598.SH	12/06/2024	SDB3260427138	200.00	2.0084	407.40	401.67	0.0000	4.5800	50.0000	0.0000	(0.1555)	(0.0167)	0.0000	3	(0.1722)	01/06/2025
600598.SH	12/06/2024	SDB3260427138	400.00	2.0084	814.80	803.34	0.0000	4.5800	50.0000	0.0000	(0.3110)	(0.0335)	0.0000	3	(0.3445)	01/06/2025
600598.SH	12/06/2024	SDB3260427138	2,900.00	2.0084	5,907.29	5,824.24	0.0000	4.5800	50.0000	0.0000	(2.2546)	(0.2427)	0.0000	3	(2.4973)	01/06/2025
600598.SH	12/06/2024	SDB3260427138	4,700.00	2.0084	9,573.88	9,439.28	0.0000	4.5800	50.0000	0.0000	(3.6540)	(0.3933)	0.0000	3	(4.0473)	01/06/2025
600598.SH	12/06/2024	SDB3260427138	100.00	2.0084	203.70	200.84	0.0000	4.5800	50.0000	0.0000	(0.0777)	(0.0084)	0.0000	3	(0.0861)	01/06/2025
600598.SH	12/06/2024	SDB3260427138	100.00	2.0084	203.70	200.84	0.0000	4.5800	50.0000	0.0000	(0.0777)	(0.0084)	0.0000	3	(0.0861)	01/06/2025
600598.SH	12/06/2024	SDB3260427138	11,900.00	2.0084	24,240.24	23,899.45	0.0000	4.5800	50.0000	0.0000	(9.2517)	(0.9958)	0.0000	3	(10.2475)	01/06/2025
600598.SH	12/05/2024	SDB3260427138	8,200.00	2.0339	16,703.36	16,677.85	0.0000	4.5800	50.0000	0.0000	(2.1250)	(0.2316)	0.0000	1	(2.3567)	01/06/2025
600598.SH	12/05/2024	SDB3260427138	1,700.00	2.0339	3,462.89	3,457.60	0.0000	4.5800	50.0000	0.0000	(0.4406)	(0.0480)	0.0000	1	(0.4886)	01/06/2025
600598.SH	12/05/2024	SDB3260427138	2,000.00	2.0339	4,073.99	4,067.77	0.0000	4.5800	50.0000	0.0000	(0.5183)	(0.0565)	0.0000	1	(0.5748)	01/06/2025
600598.SH	12/05/2024	SDB3260427138	1,700.00	2.0339	3,462.89	3,457.60	0.0000	4.5800	50.0000	0.0000	(0.4406)	(0.0480)	0.0000	1	(0.4886)	01/06/2025
600598.SH	12/05/2024	SDB3260427138	9,300.00	2.0339	18,944.05	18,915.12	0.0000	4.5800	50.0000	0.0000	(2.4101)	(0.2627)	0.0000	1	(2.6728)	01/06/2025
600598.SH	12/05/2024	SDB3260427138	800.00	2.0339	1,629.60	1,627.11	0.0000	4.5800	50.0000	0.0000	(0.2073)	(0.0226)	0.0000	1	(0.2299)	01/06/2025
600598.SH	12/05/2024	SDB3260427138	100.00	2.0339	203.70	203.39	0.0000	4.5800	50.0000	0.0000	(0.0259)	(0.0028)	0.0000	1	(0.0287)	01/06/2025
600598.SH	12/05/2024	SDB3260427138	200.00	2.0339	407.40	406.78	0.0000	4.5800	50.0000	0.0000	(0.0518)	(0.0056)	0.0000	1	(0.0575)	01/06/2025
600598.SH	12/05/2024	SDB3260427138	200.00	2.0339	407.40	406.78	0.0000	4.5800	50.0000	0.0000	(0.0518)	(0.0056)	0.0000	1	(0.0575)	01/06/2025
600598.SH	12/05/2024	SDB3260427138	400.00	2.0339	814.80	813.55	0.0000	4.5800	50.0000	0.0000	(0.1037)	(0.0113)	0.0000	1	(0.1150)	01/06/2025
600598.SH	12/05/2024	SDB3260427138	2,900.00	2.0339	5,907.29	5,898.26	0.0000	4.5800	50.0000	0.0000	(0.7515)	(0.0819)	0.0000	1	(0.8335)	01/06/2025
600598.SH	12/05/2024	SDB3260427138	4,700.00	2.0339	9,573.88	9,559.25	0.0000	4.5800	50.0000	0.0000	(1.2180)	(0.1328)	0.0000	1	(1.3508)	01/06/2025
600598.SH	12/05/2024	SDB3260427138	100.00	2.0339	203.70	203.39	0.0000	4.5800	50.0000	0.0000	(0.0259)	(0.0028)	0.0000	1	(0.0287)	01/06/2025
600598.SH	12/05/2024	SDB3260427138	100.00	2.0339	203.70	203.39	0.0000	4.5800	50.0000	0.0000	(0.0259)	(0.0028)	0.0000	1	(0.0287)	01/06/2025
600598.SH	12/05/2024	SDB3260427138	11,900.00	2.0339	24,240.24	24,203.22	0.0000	4.5800	50.0000	0.0000	(3.0839)	(0.3362)	0.0000	1	(3.4201)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HEILONGJIANG AGRICULTURE CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600598.SH	12/04/2024	SDB3260427138	8,200.00	2.0370	16,703.36	16,703.36	0.0000	4.5800	50.0000	0.0000	(2.1250)	(0.2320)	0.0000	1	(2.3570)	01/06/2025
600598.SH	12/04/2024	SDB3260427138	1,700.00	2.0370	3,462.89	3,462.89	0.0000	4.5800	50.0000	0.0000	(0.4406)	(0.0481)	0.0000	1	(0.4887)	01/06/2025
600598.SH	12/04/2024	SDB3260427138	2,000.00	2.0370	4,073.99	4,073.99	0.0000	4.5800	50.0000	0.0000	(0.5183)	(0.0566)	0.0000	1	(0.5749)	01/06/2025
600598.SH	12/04/2024	SDB3260427138	1,700.00	2.0370	3,462.89	3,462.89	0.0000	4.5800	50.0000	0.0000	(0.4406)	(0.0481)	0.0000	1	(0.4887)	01/06/2025
600598.SH	12/04/2024	SDB3260427138	9,300.00	2.0370	18,944.05	18,944.05	0.0000	4.5800	50.0000	0.0000	(2.4101)	(0.2631)	0.0000	1	(2.6732)	01/06/2025
600598.SH	12/04/2024	SDB3260427138	800.00	2.0370	1,629.60	1,629.60	0.0000	4.5800	50.0000	0.0000	(0.2073)	(0.0226)	0.0000	1	(0.2300)	01/06/2025
600598.SH	12/04/2024	SDB3260427138	100.00	2.0370	203.70	203.70	0.0000	4.5800	50.0000	0.0000	(0.0259)	(0.0028)	0.0000	1	(0.0287)	01/06/2025
600598.SH	12/04/2024	SDB3260427138	200.00	2.0370	407.40	407.40	0.0000	4.5800	50.0000	0.0000	(0.0518)	(0.0057)	0.0000	1	(0.0575)	01/06/2025
600598.SH	12/04/2024	SDB3260427138	200.00	2.0370	407.40	407.40	0.0000	4.5800	50.0000	0.0000	(0.0518)	(0.0057)	0.0000	1	(0.0575)	01/06/2025
600598.SH	12/04/2024	SDB3260427138	400.00	2.0370	814.80	814.80	0.0000	4.5800	50.0000	0.0000	(0.1037)	(0.0113)	0.0000	1	(0.1150)	01/06/2025
600598.SH	12/04/2024	SDB3260427138	2,900.00	2.0370	5,907.29	5,907.29	0.0000	4.5800	50.0000	0.0000	(0.7515)	(0.0820)	0.0000	1	(0.8336)	01/06/2025
600598.SH	12/04/2024	SDB3260427138	4,700.00	2.0370	9,573.88	9,573.88	0.0000	4.5800	50.0000	0.0000	(1.2180)	(0.1330)	0.0000	1	(1.3510)	01/06/2025
600598.SH	12/04/2024	SDB3260427138	100.00	2.0370	203.70	203.70	0.0000	4.5800	50.0000	0.0000	(0.0259)	(0.0028)	0.0000	1	(0.0287)	01/06/2025
600598.SH	12/04/2024	SDB3260427138	100.00	2.0370	203.70	203.70	0.0000	4.5800	50.0000	0.0000	(0.0259)	(0.0028)	0.0000	1	(0.0287)	01/06/2025
600598.SH	12/04/2024	SDB3260427138	11,900.00	2.0370	24,240.24	24,240.24	0.0000	4.5800	50.0000	0.0000	(3.0839)	(0.3367)	0.0000	1	(3.4206)	01/06/2025
TOTAL HEILONGJIANG AGRICULTURE CO LTD CMN CLASS A SERIES NORTHBOUND												(368.1997)	(40.7975)	0.0000	(408.9972)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HENAN PINGGAO ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND																
600312.SH	01/02/2025	SDB3261789932	6,600.00	2.6878	15,943.28	17,739.29	0.0000	4.3300	50.0000	0.0000	(1.9176)	(0.2464)	0.0000	1	(2.1640)	01/06/2025
600312.SH	01/02/2025	SDB3261789932	100.00	2.6878	241.56	268.78	0.0000	4.3300	50.0000	0.0000	(0.0291)	(0.0037)	0.0000	1	(0.0328)	01/06/2025
600312.SH	12/31/2024	SDB3261789932	6,600.00	2.7231	15,943.28	17,972.77	0.0000	4.3300	50.0000	0.0000	(3.8352)	(0.4992)	0.0000	2	(4.3345)	01/06/2025
600312.SH	12/31/2024	SDB3261789932	2,200.00	2.7231	5,314.43	5,990.92	0.0000	4.3300	50.0000	0.0000	(1.2784)	(0.1664)	0.0000	2	(1.4448)	01/06/2025
600312.SH	12/30/2024	SDB3261789932	6,600.00	2.6843	15,943.28	17,716.60	0.0000	4.3300	50.0000	0.0000	(1.9176)	(0.2461)	0.0000	1	(2.1637)	01/06/2025
600312.SH	12/30/2024	SDB3261789932	15,100.00	2.6843	36,476.30	40,533.44	0.0000	4.3300	50.0000	0.0000	(4.3873)	(0.5630)	0.0000	1	(4.9503)	01/06/2025
600312.SH	12/30/2024	SDB3261789932	2,600.00	2.6843	6,280.69	6,979.27	0.0000	4.3300	50.0000	0.0000	(0.7554)	(0.0969)	0.0000	1	(0.8524)	01/06/2025
600312.SH	12/30/2024	SDB3261789932	10,100.00	2.6843	24,398.05	27,111.77	0.0000	4.3300	50.0000	0.0000	(2.9345)	(0.3766)	0.0000	1	(3.3111)	01/06/2025
600312.SH	12/30/2024	SDB3261789932	1,700.00	2.6843	4,106.60	4,563.37	0.0000	4.3300	50.0000	0.0000	(0.4939)	(0.0634)	0.0000	1	(0.5573)	01/06/2025
600312.SH	12/27/2024	SDB3261789932	6,600.00	2.6095	15,943.28	17,222.50	0.0000	4.3300	50.0000	0.0000	(5.7529)	(0.7176)	0.0000	3	(6.4705)	01/06/2025
600312.SH	12/27/2024	SDB3261789932	15,100.00	2.6095	36,476.30	39,402.98	0.0000	4.3300	50.0000	0.0000	(13.1619)	(1.6418)	0.0000	3	(14.8037)	01/06/2025
600312.SH	12/27/2024	SDB3261789932	2,600.00	2.6095	6,280.69	6,784.62	0.0000	4.3300	50.0000	0.0000	(2.2663)	(0.2827)	0.0000	3	(2.5490)	01/06/2025
600312.SH	12/27/2024	SDB3261789932	10,100.00	2.6095	24,398.05	26,355.64	0.0000	4.3300	50.0000	0.0000	(8.8036)	(1.0982)	0.0000	3	(9.9018)	01/06/2025
600312.SH	12/27/2024	SDB3261789932	3,100.00	2.6095	7,488.51	8,089.35	0.0000	4.3300	50.0000	0.0000	(2.7021)	(0.3371)	0.0000	3	(3.0392)	01/06/2025
600312.SH	12/27/2024	SDB3261789932	4,700.00	2.6095	11,353.55	12,264.50	0.0000	4.3300	50.0000	0.0000	(4.0967)	(0.5110)	0.0000	3	(4.6078)	01/06/2025
600312.SH	12/27/2024	SDB3261789932	200.00	2.6095	483.13	521.89	0.0000	4.3300	50.0000	0.0000	(0.1743)	(0.0217)	0.0000	3	(0.1961)	01/06/2025
600312.SH	12/27/2024	SDB3261789932	1,300.00	2.6095	3,140.34	3,392.31	0.0000	4.3300	50.0000	0.0000	(1.1331)	(0.1413)	0.0000	3	(1.2745)	01/06/2025
600312.SH	12/27/2024	SDB3261789932	600.00	2.6095	1,449.39	1,565.68	0.0000	4.3300	50.0000	0.0000	(0.5230)	(0.0652)	0.0000	3	(0.5882)	01/06/2025
600312.SH	12/27/2024	SDB3261789932	200.00	2.6095	483.13	521.89	0.0000	4.3300	50.0000	0.0000	(0.1743)	(0.0217)	0.0000	3	(0.1961)	01/06/2025
600312.SH	12/26/2024	SDB3261789932	6,600.00	2.5608	15,943.28	16,901.56	0.0000	4.3300	50.0000	0.0000	(1.9176)	(0.2347)	0.0000	1	(2.1524)	01/06/2025
600312.SH	12/26/2024	SDB3261789932	15,100.00	2.5608	36,476.30	38,668.71	0.0000	4.3300	50.0000	0.0000	(4.3873)	(0.5371)	0.0000	1	(4.9244)	01/06/2025
600312.SH	12/26/2024	SDB3261789932	2,600.00	2.5608	6,280.69	6,658.19	0.0000	4.3300	50.0000	0.0000	(0.7554)	(0.0925)	0.0000	1	(0.8479)	01/06/2025
600312.SH	12/26/2024	SDB3261789932	10,100.00	2.5608	24,398.05	25,864.50	0.0000	4.3300	50.0000	0.0000	(2.9345)	(0.3592)	0.0000	1	(3.2938)	01/06/2025
600312.SH	12/26/2024	SDB3261789932	3,100.00	2.5608	7,488.51	7,938.61	0.0000	4.3300	50.0000	0.0000	(0.9007)	(0.1103)	0.0000	1	(1.0110)	01/06/2025
600312.SH	12/26/2024	SDB3261789932	4,700.00	2.5608	11,353.55	12,035.96	0.0000	4.3300	50.0000	0.0000	(1.3656)	(0.1672)	0.0000	1	(1.5327)	01/06/2025
600312.SH	12/26/2024	SDB3261789932	1,000.00	2.5608	2,415.65	2,560.84	0.0000	4.3300	50.0000	0.0000	(0.2905)	(0.0356)	0.0000	1	(0.3261)	01/06/2025
600312.SH	12/26/2024	SDB3261789932	1,300.00	2.5608	3,140.34	3,329.09	0.0000	4.3300	50.0000	0.0000	(0.3777)	(0.0462)	0.0000	1	(0.4240)	01/06/2025
600312.SH	12/26/2024	SDB3261789932	600.00	2.5608	1,449.39	1,536.51	0.0000	4.3300	50.0000	0.0000	(0.1743)	(0.0213)	0.0000	1	(0.1957)	01/06/2025
600312.SH	12/26/2024	SDB3261789932	200.00	2.5608	483.13	512.17	0.0000	4.3300	50.0000	0.0000	(0.0581)	(0.0071)	0.0000	1	(0.0652)	01/06/2025
600312.SH	12/24/2024	SDB3261789932	6,600.00	2.5608	15,943.28	16,901.56	0.0000	4.3300	50.0000	0.0000	(3.8352)	(0.4695)	0.0000	2	(4.3047)	01/06/2025
600312.SH	12/24/2024	SDB3261789932	15,100.00	2.5608	36,476.30	38,668.71	0.0000	4.3300	50.0000	0.0000	(8.7746)	(1.0741)	0.0000	2	(9.8487)	01/06/2025
600312.SH	12/24/2024	SDB3261789932	2,600.00	2.5608	6,280.69	6,658.19	0.0000	4.3300	50.0000	0.0000	(1.5109)	(0.1849)	0.0000	2	(1.6958)	01/06/2025
600312.SH	12/24/2024	SDB3261789932	10,100.00	2.5608	24,398.05	25,864.50	0.0000	4.3300	50.0000	0.0000	(5.8691)	(0.7185)	0.0000	2	(6.5875)	01/06/2025
600312.SH	12/24/2024	SDB3261789932	3,100.00	2.5608	7,488.51	7,938.61	0.0000	4.3300	50.0000	0.0000	(1.8014)	(0.2205)	0.0000	2	(2.0219)	01/06/2025
600312.SH	12/24/2024	SDB3261789932	4,700.00	2.5608	11,353.55	12,035.96	0.0000	4.3300	50.0000	0.0000	(2.7312)	(0.3343)	0.0000	2	(3.0655)	01/06/2025
600312.SH	12/24/2024	SDB3261789932	1,000.00	2.5608	2,415.65	2,560.84	0.0000	4.3300	50.0000	0.0000	(0.5811)	(0.0711)	0.0000	2	(0.6522)	01/06/2025
600312.SH	12/24/2024	SDB3261789932	1,300.00	2.5608	3,140.34	3,329.09	0.0000	4.3300	50.0000	0.0000	(0.7554)	(0.0925)	0.0000	2	(0.8479)	01/06/2025
600312.SH	12/24/2024	SDB3261789932	600.00	2.5608	1,449.39	1,536.51	0.0000	4.3300	50.0000	0.0000	(0.3487)	(0.0427)	0.0000	2	(0.3913)	01/06/2025
600312.SH	12/24/2024	SDB3261789932	200.00	2.5608	483.13	512.17	0.0000	4.3300	50.0000	0.0000	(0.1162)	(0.0142)	0.0000	2	(0.1304)	01/06/2025
600312.SH	12/23/2024	SDB3261789932	6,600.00	2.5458	15,943.28	16,802.37	0.0000	4.3300	50.0000	0.0000	(1.9176)	(0.2334)	0.0000	1	(2.1510)	01/06/2025
600312.SH	12/23/2024	SDB3261789932	15,100.00	2.5458	36,476.30	38,441.79	0.0000	4.3300	50.0000	0.0000	(4.3873)	(0.5339)	0.0000	1	(4.9212)	01/06/2025
600312.SH	12/23/2024	SDB3261789932	2,600.00	2.5458	6,280.69	6,619.12	0.0000	4.3300	50.0000	0.0000	(0.7554)	(0.0919)	0.0000	1	(0.8474)	01/06/2025
600312.SH	12/23/2024	SDB3261789932	10,100.00	2.5458	24,398.05	25,712.72	0.0000	4.3300	50.0000	0.0000	(2.9345)	(0.3571)	0.0000	1	(3.2917)	01/06/2025
600312.SH	12/23/2024	SDB3261789932	3,100.00	2.5458	7,488.51	7,892.02	0.0000	4.3300	50.0000	0.0000	(0.9007)	(0.1096)	0.0000	1	(1.0103)	01/06/2025
600312.SH	12/23/2024	SDB3261789932	4,700.00	2.5458	11,353.55	11,965.33	0.0000	4.3300	50.0000	0.0000	(1.3656)	(0.1662)	0.0000	1	(1.5318)	01/06/2025
600312.SH	12/23/2024	SDB3261789932	1,000.00	2.5458	2,415.65	2,545.81	0.0000	4.3300	50.0000	0.0000	(0.2905)	(0.0354)	0.0000	1	(0.3259)	01/06/2025
600312.SH	12/23/2024	SDB3261789932	1,300.00	2.5458	3,140.34	3,309.56	0.0000	4.3300	50.0000	0.0000	(0.3777)	(0.0460)	0.0000	1	(0.4237)	01/06/2025
600312.SH	12/23/2024	SDB3261789932	600.00	2.5458	1,449.39	1,527.49	0.0000	4.3300	50.0000	0.0000	(0.1743)	(0.0212)	0.0000	1	(0.1955)	01/06/2025
600312.SH	12/23/2024	SDB3261789932	200.00	2.5458	483.13	509.16	0.0000	4.3300	50.0000	0.0000	(0.0581)	(0.0071)	0.0000	1	(0.0652)	01/06/2025
600312.SH	12/20/2024	SDB3261789932	6,600.00	2.5289	15,943.28	16,690.42	0.0000	4.3300	50.0000	0.0000	(5.7529)	(0.6954)	0.0000	3	(6.4483)	01/06/2025

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

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HENAN PINGGAO ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600312.SH	12/20/2024	SDB3261789932	15,100.00	2.5289	36,476.30	38,185.65	0.0000	4.3300	50.0000	0.0000	(13.1619)	(1.5911)	0.0000	3	(14.7529)	01/06/2025
600312.SH	12/20/2024	SDB3261789932	2,600.00	2.5289	6,280.69	6,575.01	0.0000	4.3300	50.0000	0.0000	(2.2663)	(0.2740)	0.0000	3	(2.5402)	01/06/2025
600312.SH	12/20/2024	SDB3261789932	10,100.00	2.5289	24,398.05	25,541.40	0.0000	4.3300	50.0000	0.0000	(8.8036)	(1.0642)	0.0000	3	(9.8679)	01/06/2025
600312.SH	12/20/2024	SDB3261789932	3,100.00	2.5289	7,488.51	7,839.44	0.0000	4.3300	50.0000	0.0000	(2.7021)	(0.3266)	0.0000	3	(3.0287)	01/06/2025
600312.SH	12/20/2024	SDB3261789932	4,700.00	2.5289	11,353.55	11,885.60	0.0000	4.3300	50.0000	0.0000	(4.0967)	(0.4952)	0.0000	3	(4.5920)	01/06/2025
600312.SH	12/20/2024	SDB3261789932	1,000.00	2.5289	2,415.65	2,528.85	0.0000	4.3300	50.0000	0.0000	(0.8716)	(0.1054)	0.0000	3	(0.9770)	01/06/2025
600312.SH	12/20/2024	SDB3261789932	1,300.00	2.5289	3,140.34	3,287.51	0.0000	4.3300	50.0000	0.0000	(1.1331)	(0.1370)	0.0000	3	(1.2701)	01/06/2025
600312.SH	12/20/2024	SDB3261789932	600.00	2.5289	1,449.39	1,517.31	0.0000	4.3300	50.0000	0.0000	(0.5230)	(0.0632)	0.0000	3	(0.5862)	01/06/2025
600312.SH	12/20/2024	SDB3261789932	200.00	2.5289	483.13	505.77	0.0000	4.3300	50.0000	0.0000	(0.1743)	(0.0211)	0.0000	3	(0.1954)	01/06/2025
600312.SH	12/19/2024	SDB3261789932	6,600.00	2.4961	15,943.28	16,474.30	0.0000	4.5800	50.0000	0.0000	(2.0283)	(0.2288)	0.0000	1	(2.2571)	01/06/2025
600312.SH	12/19/2024	SDB3261789932	15,100.00	2.4961	36,476.30	37,691.20	0.0000	4.5800	50.0000	0.0000	(4.6406)	(0.5235)	0.0000	1	(5.1641)	01/06/2025
600312.SH	12/19/2024	SDB3261789932	2,600.00	2.4961	6,280.69	6,489.88	0.0000	4.5800	50.0000	0.0000	(0.7990)	(0.0901)	0.0000	1	(0.8892)	01/06/2025
600312.SH	12/19/2024	SDB3261789932	10,100.00	2.4961	24,398.05	25,210.67	0.0000	4.5800	50.0000	0.0000	(3.1040)	(0.3501)	0.0000	1	(3.4541)	01/06/2025
600312.SH	12/19/2024	SDB3261789932	3,100.00	2.4961	7,488.51	7,737.93	0.0000	4.5800	50.0000	0.0000	(0.9527)	(0.1075)	0.0000	1	(1.0602)	01/06/2025
600312.SH	12/19/2024	SDB3261789932	4,700.00	2.4961	11,353.55	11,731.70	0.0000	4.5800	50.0000	0.0000	(1.4444)	(0.1629)	0.0000	1	(1.6074)	01/06/2025
600312.SH	12/19/2024	SDB3261789932	1,000.00	2.4961	2,415.65	2,496.11	0.0000	4.5800	50.0000	0.0000	(0.3073)	(0.0347)	0.0000	1	(0.3420)	01/06/2025
600312.SH	12/19/2024	SDB3261789932	1,300.00	2.4961	3,140.34	3,244.94	0.0000	4.5800	50.0000	0.0000	(0.3995)	(0.0451)	0.0000	1	(0.4446)	01/06/2025
600312.SH	12/19/2024	SDB3261789932	600.00	2.4961	1,449.39	1,497.66	0.0000	4.5800	50.0000	0.0000	(0.1844)	(0.0208)	0.0000	1	(0.2052)	01/06/2025
600312.SH	12/19/2024	SDB3261789932	200.00	2.4961	483.13	499.22	0.0000	4.5800	50.0000	0.0000	(0.0615)	(0.0069)	0.0000	1	(0.0684)	01/06/2025
600312.SH	12/18/2024	SDB3261789932	6,600.00	2.4696	15,943.28	16,299.31	0.0000	4.5800	50.0000	0.0000	(2.0283)	(0.2264)	0.0000	1	(2.2547)	01/06/2025
600312.SH	12/18/2024	SDB3261789932	15,100.00	2.4696	36,476.30	37,290.85	0.0000	4.5800	50.0000	0.0000	(4.6406)	(0.5179)	0.0000	1	(5.1585)	01/06/2025
600312.SH	12/18/2024	SDB3261789932	2,600.00	2.4696	6,280.69	6,420.94	0.0000	4.5800	50.0000	0.0000	(0.7990)	(0.0892)	0.0000	1	(0.8882)	01/06/2025
600312.SH	12/18/2024	SDB3261789932	10,100.00	2.4696	24,398.05	24,942.89	0.0000	4.5800	50.0000	0.0000	(3.1040)	(0.3464)	0.0000	1	(3.4504)	01/06/2025
600312.SH	12/18/2024	SDB3261789932	3,100.00	2.4696	7,488.51	7,655.74	0.0000	4.5800	50.0000	0.0000	(0.9527)	(0.1063)	0.0000	1	(1.0590)	01/06/2025
600312.SH	12/18/2024	SDB3261789932	4,700.00	2.4696	11,353.55	11,607.09	0.0000	4.5800	50.0000	0.0000	(1.4444)	(0.1612)	0.0000	1	(1.6056)	01/06/2025
600312.SH	12/18/2024	SDB3261789932	1,000.00	2.4696	2,415.65	2,469.59	0.0000	4.5800	50.0000	0.0000	(0.3073)	(0.0343)	0.0000	1	(0.3416)	01/06/2025
600312.SH	12/18/2024	SDB3261789932	1,300.00	2.4696	3,140.34	3,210.47	0.0000	4.5800	50.0000	0.0000	(0.3995)	(0.0446)	0.0000	1	(0.4441)	01/06/2025
600312.SH	12/18/2024	SDB3261789932	600.00	2.4696	1,449.39	1,481.76	0.0000	4.5800	50.0000	0.0000	(0.1844)	(0.0206)	0.0000	1	(0.2050)	01/06/2025
600312.SH	12/18/2024	SDB3261789932	200.00	2.4696	483.13	493.92	0.0000	4.5800	50.0000	0.0000	(0.0615)	(0.0069)	0.0000	1	(0.0683)	01/06/2025
600312.SH	12/17/2024	SDB3261789932	6,600.00	2.4800	15,943.28	16,367.95	0.0000	4.5800	50.0000	0.0000	(2.0283)	(0.2273)	0.0000	1	(2.2557)	01/06/2025
600312.SH	12/17/2024	SDB3261789932	15,100.00	2.4800	36,476.30	37,447.89	0.0000	4.5800	50.0000	0.0000	(4.6406)	(0.5201)	0.0000	1	(5.1607)	01/06/2025
600312.SH	12/17/2024	SDB3261789932	2,600.00	2.4800	6,280.69	6,447.98	0.0000	4.5800	50.0000	0.0000	(0.7990)	(0.0896)	0.0000	1	(0.8886)	01/06/2025
600312.SH	12/17/2024	SDB3261789932	10,100.00	2.4800	24,398.05	25,047.93	0.0000	4.5800	50.0000	0.0000	(3.1040)	(0.3479)	0.0000	1	(3.4519)	01/06/2025
600312.SH	12/17/2024	SDB3261789932	3,100.00	2.4800	7,488.51	7,687.98	0.0000	4.5800	50.0000	0.0000	(0.9527)	(0.1068)	0.0000	1	(1.0595)	01/06/2025
600312.SH	12/17/2024	SDB3261789932	4,700.00	2.4800	11,353.55	11,655.97	0.0000	4.5800	50.0000	0.0000	(1.4444)	(0.1619)	0.0000	1	(1.6063)	01/06/2025
600312.SH	12/17/2024	SDB3261789932	1,000.00	2.4800	2,415.65	2,479.99	0.0000	4.5800	50.0000	0.0000	(0.3073)	(0.0344)	0.0000	1	(0.3418)	01/06/2025
600312.SH	12/17/2024	SDB3261789932	1,300.00	2.4800	3,140.34	3,223.99	0.0000	4.5800	50.0000	0.0000	(0.3995)	(0.0448)	0.0000	1	(0.4443)	01/06/2025
600312.SH	12/17/2024	SDB3261789932	600.00	2.4800	1,449.39	1,488.00	0.0000	4.5800	50.0000	0.0000	(0.1844)	(0.0207)	0.0000	1	(0.2051)	01/06/2025
600312.SH	12/17/2024	SDB3261789932	200.00	2.4800	483.13	496.00	0.0000	4.5800	50.0000	0.0000	(0.0615)	(0.0069)	0.0000	1	(0.0684)	01/06/2025
600312.SH	12/16/2024	SDB3261789932	6,600.00	2.5315	15,943.28	16,707.71	0.0000	4.5800	50.0000	0.0000	(2.0283)	(0.2321)	0.0000	1	(2.2604)	01/06/2025
600312.SH	12/16/2024	SDB3261789932	15,100.00	2.5315	36,476.30	38,225.21	0.0000	4.5800	50.0000	0.0000	(4.6406)	(0.5309)	0.0000	1	(5.1715)	01/06/2025
600312.SH	12/16/2024	SDB3261789932	2,600.00	2.5315	6,280.69	6,581.82	0.0000	4.5800	50.0000	0.0000	(0.7990)	(0.0914)	0.0000	1	(0.8905)	01/06/2025
600312.SH	12/16/2024	SDB3261789932	10,100.00	2.5315	24,398.05	25,567.86	0.0000	4.5800	50.0000	0.0000	(3.1040)	(0.3551)	0.0000	1	(3.4591)	01/06/2025
600312.SH	12/16/2024	SDB3261789932	3,100.00	2.5315	7,488.51	7,847.56	0.0000	4.5800	50.0000	0.0000	(0.9527)	(0.1090)	0.0000	1	(1.0617)	01/06/2025
600312.SH	12/16/2024	SDB3261789932	4,700.00	2.5315	11,353.55	11,897.91	0.0000	4.5800	50.0000	0.0000	(1.4444)	(0.1652)	0.0000	1	(1.6097)	01/06/2025
600312.SH	12/16/2024	SDB3261789932	1,000.00	2.5315	2,415.65	2,531.47	0.0000	4.5800	50.0000	0.0000	(0.3073)	(0.0352)	0.0000	1	(0.3425)	01/06/2025
600312.SH	12/16/2024	SDB3261789932	1,300.00	2.5315	3,140.34	3,290.91	0.0000	4.5800	50.0000	0.0000	(0.3995)	(0.0457)	0.0000	1	(0.4452)	01/06/2025
600312.SH	12/16/2024	SDB3261789932	600.00	2.5315	1,449.39	1,518.88	0.0000	4.5800	50.0000	0.0000	(0.1844)	(0.0211)	0.0000	1	(0.2055)	01/06/2025
600312.SH	12/16/2024	SDB3261789932	200.00	2.5315	483.13	506.29	0.0000	4.5800	50.0000	0.0000	(0.0615)	(0.0070)	0.0000	1	(0.0685)	01/06/2025
600312.SH	12/13/2024	SDB3261789932	6,600.00	2.5525	15,943.28	16,846.80	0.0000	4.5800	50.0000	0.0000	(6.0850)	(0.7019)	0.0000	3	(6.7870)	01/06/2025

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Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HENAN PINGGAO ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600312.SH	12/13/2024	SDB3261789932	15,100.00	2.5525	36,476.30	38,543.43	0.0000	4.5800	50.0000	0.0000	(13.9218)	(1.6060)	0.0000	3	(15.5278)	01/06/2025
600312.SH	12/13/2024	SDB3261789932	2,600.00	2.5525	6,280.69	6,636.62	0.0000	4.5800	50.0000	0.0000	(2.3971)	(0.2765)	0.0000	3	(2.6737)	01/06/2025
600312.SH	12/13/2024	SDB3261789932	10,100.00	2.5525	24,398.05	25,780.70	0.0000	4.5800	50.0000	0.0000	(9.3119)	(1.0742)	0.0000	3	(10.3861)	01/06/2025
600312.SH	12/13/2024	SDB3261789932	3,100.00	2.5525	7,488.51	7,912.89	0.0000	4.5800	50.0000	0.0000	(2.8581)	(0.3297)	0.0000	3	(3.1878)	01/06/2025
600312.SH	12/13/2024	SDB3261789932	4,700.00	2.5525	11,353.55	11,996.96	0.0000	4.5800	50.0000	0.0000	(4.3333)	(0.4999)	0.0000	3	(4.8331)	01/06/2025
600312.SH	12/13/2024	SDB3261789932	1,000.00	2.5525	2,415.65	2,552.55	0.0000	4.5800	50.0000	0.0000	(0.9220)	(0.1064)	0.0000	3	(1.0283)	01/06/2025
600312.SH	12/13/2024	SDB3261789932	1,300.00	2.5525	3,140.34	3,318.31	0.0000	4.5800	50.0000	0.0000	(1.1986)	(0.1383)	0.0000	3	(1.3368)	01/06/2025
600312.SH	12/13/2024	SDB3261789932	600.00	2.5525	1,449.39	1,531.53	0.0000	4.5800	50.0000	0.0000	(0.5532)	(0.0638)	0.0000	3	(0.6170)	01/06/2025
600312.SH	12/13/2024	SDB3261789932	200.00	2.5525	483.13	510.51	0.0000	4.5800	50.0000	0.0000	(0.1844)	(0.0213)	0.0000	3	(0.2057)	01/06/2025
600312.SH	12/12/2024	SDB3261789932	6,600.00	2.5577	15,943.28	16,880.84	0.0000	4.5800	50.0000	0.0000	(2.0283)	(0.2345)	0.0000	1	(2.2628)	01/06/2025
600312.SH	12/12/2024	SDB3261789932	15,100.00	2.5577	36,476.30	38,621.32	0.0000	4.5800	50.0000	0.0000	(4.6406)	(0.5364)	0.0000	1	(5.1770)	01/06/2025
600312.SH	12/12/2024	SDB3261789932	2,600.00	2.5577	6,280.69	6,650.03	0.0000	4.5800	50.0000	0.0000	(0.7990)	(0.0924)	0.0000	1	(0.8914)	01/06/2025
600312.SH	12/12/2024	SDB3261789932	10,100.00	2.5577	24,398.05	25,832.80	0.0000	4.5800	50.0000	0.0000	(3.1040)	(0.3588)	0.0000	1	(3.4628)	01/06/2025
600312.SH	12/12/2024	SDB3261789932	3,100.00	2.5577	7,488.51	7,928.88	0.0000	4.5800	50.0000	0.0000	(0.9527)	(0.1101)	0.0000	1	(1.0628)	01/06/2025
600312.SH	12/12/2024	SDB3261789932	4,700.00	2.5577	11,353.55	12,021.20	0.0000	4.5800	50.0000	0.0000	(1.4444)	(0.1670)	0.0000	1	(1.6114)	01/06/2025
600312.SH	12/12/2024	SDB3261789932	1,000.00	2.5577	2,415.65	2,557.70	0.0000	4.5800	50.0000	0.0000	(0.3073)	(0.0355)	0.0000	1	(0.3428)	01/06/2025
600312.SH	12/12/2024	SDB3261789932	1,300.00	2.5577	3,140.34	3,325.01	0.0000	4.5800	50.0000	0.0000	(0.3995)	(0.0462)	0.0000	1	(0.4457)	01/06/2025
600312.SH	12/12/2024	SDB3261789932	600.00	2.5577	1,449.39	1,534.62	0.0000	4.5800	50.0000	0.0000	(0.1844)	(0.0213)	0.0000	1	(0.2057)	01/06/2025
600312.SH	12/12/2024	SDB3261789932	200.00	2.5577	483.13	511.54	0.0000	4.5800	50.0000	0.0000	(0.0615)	(0.0071)	0.0000	1	(0.0686)	01/06/2025
600312.SH	12/11/2024	SDB3261789932	6,600.00	2.5374	15,943.28	16,746.93	0.0000	4.5800	50.0000	0.0000	(2.0283)	(0.2326)	0.0000	1	(2.2609)	01/06/2025
600312.SH	12/11/2024	SDB3261789932	15,100.00	2.5374	36,476.30	38,314.95	0.0000	4.5800	50.0000	0.0000	(4.6406)	(0.5322)	0.0000	1	(5.1727)	01/06/2025
600312.SH	12/11/2024	SDB3261789932	2,600.00	2.5374	6,280.69	6,597.28	0.0000	4.5800	50.0000	0.0000	(0.7990)	(0.0916)	0.0000	1	(0.8907)	01/06/2025
600312.SH	12/11/2024	SDB3261789932	10,100.00	2.5374	24,398.05	25,627.88	0.0000	4.5800	50.0000	0.0000	(3.1040)	(0.3559)	0.0000	1	(3.4599)	01/06/2025
600312.SH	12/11/2024	SDB3261789932	3,100.00	2.5374	7,488.51	7,865.98	0.0000	4.5800	50.0000	0.0000	(0.9527)	(0.1092)	0.0000	1	(1.0620)	01/06/2025
600312.SH	12/11/2024	SDB3261789932	4,700.00	2.5374	11,353.55	11,925.85	0.0000	4.5800	50.0000	0.0000	(1.4444)	(0.1656)	0.0000	1	(1.6101)	01/06/2025
600312.SH	12/11/2024	SDB3261789932	1,000.00	2.5374	2,415.65	2,537.41	0.0000	4.5800	50.0000	0.0000	(0.3073)	(0.0352)	0.0000	1	(0.3426)	01/06/2025
600312.SH	12/11/2024	SDB3261789932	1,300.00	2.5374	3,140.34	3,298.64	0.0000	4.5800	50.0000	0.0000	(0.3995)	(0.0458)	0.0000	1	(0.4453)	01/06/2025
600312.SH	12/11/2024	SDB3261789932	600.00	2.5374	1,449.39	1,522.45	0.0000	4.5800	50.0000	0.0000	(0.1844)	(0.0211)	0.0000	1	(0.2055)	01/06/2025
600312.SH	12/11/2024	SDB3261789932	200.00	2.5374	483.13	507.48	0.0000	4.5800	50.0000	0.0000	(0.0615)	(0.0070)	0.0000	1	(0.0685)	01/06/2025
600312.SH	12/10/2024	SDB3261789932	6,600.00	2.5235	15,943.28	16,655.12	0.0000	4.5800	50.0000	0.0000	(2.0283)	(0.2313)	0.0000	1	(2.2597)	01/06/2025
600312.SH	12/10/2024	SDB3261789932	15,100.00	2.5235	36,476.30	38,104.90	0.0000	4.5800	50.0000	0.0000	(4.6406)	(0.5292)	0.0000	1	(5.1698)	01/06/2025
600312.SH	12/10/2024	SDB3261789932	2,600.00	2.5235	6,280.69	6,561.11	0.0000	4.5800	50.0000	0.0000	(0.7990)	(0.0911)	0.0000	1	(0.8902)	01/06/2025
600312.SH	12/10/2024	SDB3261789932	10,100.00	2.5235	24,398.05	25,487.38	0.0000	4.5800	50.0000	0.0000	(3.1040)	(0.3540)	0.0000	1	(3.4580)	01/06/2025
600312.SH	12/10/2024	SDB3261789932	3,100.00	2.5235	7,488.51	7,822.86	0.0000	4.5800	50.0000	0.0000	(0.9527)	(0.1087)	0.0000	1	(1.0614)	01/06/2025
600312.SH	12/10/2024	SDB3261789932	4,700.00	2.5235	11,353.55	11,860.46	0.0000	4.5800	50.0000	0.0000	(1.4444)	(0.1647)	0.0000	1	(1.6092)	01/06/2025
600312.SH	12/10/2024	SDB3261789932	1,000.00	2.5235	2,415.65	2,523.50	0.0000	4.5800	50.0000	0.0000	(0.3073)	(0.0350)	0.0000	1	(0.3424)	01/06/2025
600312.SH	12/10/2024	SDB3261789932	1,300.00	2.5235	3,140.34	3,280.55	0.0000	4.5800	50.0000	0.0000	(0.3995)	(0.0456)	0.0000	1	(0.4451)	01/06/2025
600312.SH	12/10/2024	SDB3261789932	600.00	2.5235	1,449.39	1,514.10	0.0000	4.5800	50.0000	0.0000	(0.1844)	(0.0210)	0.0000	1	(0.2054)	01/06/2025
600312.SH	12/10/2024	SDB3261789932	200.00	2.5235	483.13	504.70	0.0000	4.5800	50.0000	0.0000	(0.0615)	(0.0070)	0.0000	1	(0.0685)	01/06/2025
600312.SH	12/09/2024	SDB3261789932	6,600.00	2.5601	15,943.28	16,896.36	0.0000	4.5800	50.0000	0.0000	(2.0283)	(0.2347)	0.0000	1	(2.2630)	01/06/2025
600312.SH	12/09/2024	SDB3261789932	15,100.00	2.5601	36,476.30	38,656.83	0.0000	4.5800	50.0000	0.0000	(4.6406)	(0.5369)	0.0000	1	(5.1775)	01/06/2025
600312.SH	12/09/2024	SDB3261789932	2,600.00	2.5601	6,280.69	6,656.14	0.0000	4.5800	50.0000	0.0000	(0.7990)	(0.0924)	0.0000	1	(0.8915)	01/06/2025
600312.SH	12/09/2024	SDB3261789932	10,100.00	2.5601	24,398.05	25,856.56	0.0000	4.5800	50.0000	0.0000	(3.1040)	(0.3591)	0.0000	1	(3.4631)	01/06/2025
600312.SH	12/09/2024	SDB3261789932	3,100.00	2.5601	7,488.51	7,936.17	0.0000	4.5800	50.0000	0.0000	(0.9527)	(0.1102)	0.0000	1	(1.0629)	01/06/2025
600312.SH	12/09/2024	SDB3261789932	4,700.00	2.5601	11,353.55	12,032.26	0.0000	4.5800	50.0000	0.0000	(1.4444)	(0.1671)	0.0000	1	(1.6115)	01/06/2025
600312.SH	12/09/2024	SDB3261789932	1,000.00	2.5601	2,415.65	2,560.05	0.0000	4.5800	50.0000	0.0000	(0.3073)	(0.0356)	0.0000	1	(0.3429)	01/06/2025
600312.SH	12/09/2024	SDB3261789932	1,300.00	2.5601	3,140.34	3,328.07	0.0000	4.5800	50.0000	0.0000	(0.3995)	(0.0462)	0.0000	1	(0.4457)	01/06/2025
600312.SH	12/09/2024	SDB3261789932	600.00	2.5601	1,449.39	1,536.03	0.0000	4.5800	50.0000	0.0000	(0.1844)	(0.0213)	0.0000	1	(0.2057)	01/06/2025
600312.SH	12/09/2024	SDB3261789932	200.00	2.5601	483.13	512.01	0.0000	4.5800	50.0000	0.0000	(0.0615)	(0.0071)	0.0000	1	(0.0686)	01/06/2025
600312.SH	12/06/2024	SDB3261789932	6,600.00	2.5659	15,943.28	16,935.13	0.0000	4.5800	50.0000	0.0000	(6.0850)	(0.7056)	0.0000	3	(6.7907)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HENAN PINGGAO ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600312.SH	12/06/2024	SDB3261789932	15,100.00	2.5659	36,476.30	38,745.53	0.0000	4.5800	50.0000	0.0000	(13.9218)	(1.6144)	0.0000	3	(15.5362)	01/06/2025
600312.SH	12/06/2024	SDB3261789932	2,600.00	2.5659	6,280.69	6,671.42	0.0000	4.5800	50.0000	0.0000	(2.3971)	(0.2780)	0.0000	3	(2.6751)	01/06/2025
600312.SH	12/06/2024	SDB3261789932	10,100.00	2.5659	24,398.05	25,915.88	0.0000	4.5800	50.0000	0.0000	(9.3119)	(1.0798)	0.0000	3	(10.3918)	01/06/2025
600312.SH	12/06/2024	SDB3261789932	3,100.00	2.5659	7,488.51	7,954.38	0.0000	4.5800	50.0000	0.0000	(2.8581)	(0.3314)	0.0000	3	(3.1895)	01/06/2025
600312.SH	12/06/2024	SDB3261789932	4,700.00	2.5659	11,353.55	12,059.87	0.0000	4.5800	50.0000	0.0000	(4.3333)	(0.5025)	0.0000	3	(4.8358)	01/06/2025
600312.SH	12/06/2024	SDB3261789932	1,000.00	2.5659	2,415.65	2,565.93	0.0000	4.5800	50.0000	0.0000	(0.9220)	(0.1069)	0.0000	3	(1.0289)	01/06/2025
600312.SH	12/06/2024	SDB3261789932	1,300.00	2.5659	3,140.34	3,335.71	0.0000	4.5800	50.0000	0.0000	(1.1986)	(0.1390)	0.0000	3	(1.3376)	01/06/2025
600312.SH	12/06/2024	SDB3261789932	600.00	2.5659	1,449.39	1,539.56	0.0000	4.5800	50.0000	0.0000	(0.5532)	(0.0641)	0.0000	3	(0.6173)	01/06/2025
600312.SH	12/06/2024	SDB3261789932	200.00	2.5659	483.13	513.19	0.0000	4.5800	50.0000	0.0000	(0.1844)	(0.0214)	0.0000	3	(0.2058)	01/06/2025
600312.SH	12/05/2024	SDB3261789932	6,600.00	2.4346	15,943.28	16,068.51	0.0000	4.5800	50.0000	0.0000	(2.0283)	(0.2232)	0.0000	1	(2.2515)	01/06/2025
600312.SH	12/05/2024	SDB3261789932	15,100.00	2.4346	36,476.30	36,762.81	0.0000	4.5800	50.0000	0.0000	(4.6406)	(0.5106)	0.0000	1	(5.1512)	01/06/2025
600312.SH	12/05/2024	SDB3261789932	2,600.00	2.4346	6,280.69	6,330.02	0.0000	4.5800	50.0000	0.0000	(0.7990)	(0.0879)	0.0000	1	(0.8870)	01/06/2025
600312.SH	12/05/2024	SDB3261789932	10,100.00	2.4346	24,398.05	24,589.69	0.0000	4.5800	50.0000	0.0000	(3.1040)	(0.3415)	0.0000	1	(3.4455)	01/06/2025
600312.SH	12/05/2024	SDB3261789932	3,100.00	2.4346	7,488.51	7,547.33	0.0000	4.5800	50.0000	0.0000	(0.9527)	(0.1048)	0.0000	1	(1.0575)	01/06/2025
600312.SH	12/05/2024	SDB3261789932	4,700.00	2.4346	11,353.55	11,442.73	0.0000	4.5800	50.0000	0.0000	(1.4444)	(0.1589)	0.0000	1	(1.6034)	01/06/2025
600312.SH	12/05/2024	SDB3261789932	1,000.00	2.4346	2,415.65	2,434.62	0.0000	4.5800	50.0000	0.0000	(0.3073)	(0.0338)	0.0000	1	(0.3411)	01/06/2025
600312.SH	12/05/2024	SDB3261789932	1,300.00	2.4346	3,140.34	3,165.01	0.0000	4.5800	50.0000	0.0000	(0.3995)	(0.0440)	0.0000	1	(0.4435)	01/06/2025
600312.SH	12/05/2024	SDB3261789932	600.00	2.4346	1,449.39	1,460.77	0.0000	4.5800	50.0000	0.0000	(0.1844)	(0.0203)	0.0000	1	(0.2047)	01/06/2025
600312.SH	12/05/2024	SDB3261789932	200.00	2.4346	483.13	486.92	0.0000	4.5800	50.0000	0.0000	(0.0615)	(0.0068)	0.0000	1	(0.0682)	01/06/2025
600312.SH	12/04/2024	SDB3261789932	6,600.00	2.4156	15,943.28	15,943.28	0.0000	4.5800	50.0000	0.0000	(2.0283)	(0.2214)	0.0000	1	(2.2498)	01/06/2025
600312.SH	12/04/2024	SDB3261789932	15,100.00	2.4156	36,476.30	36,476.30	0.0000	4.5800	50.0000	0.0000	(4.6406)	(0.5066)	0.0000	1	(5.1472)	01/06/2025
600312.SH	12/04/2024	SDB3261789932	2,600.00	2.4156	6,280.69	6,280.69	0.0000	4.5800	50.0000	0.0000	(0.7990)	(0.0872)	0.0000	1	(0.8863)	01/06/2025
600312.SH	12/04/2024	SDB3261789932	10,100.00	2.4156	24,398.05	24,398.05	0.0000	4.5800	50.0000	0.0000	(3.1040)	(0.3389)	0.0000	1	(3.4428)	01/06/2025
600312.SH	12/04/2024	SDB3261789932	3,100.00	2.4156	7,488.51	7,488.51	0.0000	4.5800	50.0000	0.0000	(0.9527)	(0.1040)	0.0000	1	(1.0567)	01/06/2025
600312.SH	12/04/2024	SDB3261789932	4,700.00	2.4156	11,353.55	11,353.55	0.0000	4.5800	50.0000	0.0000	(1.4444)	(0.1577)	0.0000	1	(1.6021)	01/06/2025
600312.SH	12/04/2024	SDB3261789932	1,000.00	2.4156	2,415.65	2,415.65	0.0000	4.5800	50.0000	0.0000	(0.3073)	(0.0336)	0.0000	1	(0.3409)	01/06/2025
600312.SH	12/04/2024	SDB3261789932	1,300.00	2.4156	3,140.34	3,140.34	0.0000	4.5800	50.0000	0.0000	(0.3995)	(0.0436)	0.0000	1	(0.4431)	01/06/2025
600312.SH	12/04/2024	SDB3261789932	600.00	2.4156	1,449.39	1,449.39	0.0000	4.5800	50.0000	0.0000	(0.1844)	(0.0201)	0.0000	1	(0.2045)	01/06/2025
600312.SH	12/04/2024	SDB3261789932	200.00	2.4156	483.13	483.13	0.0000	4.5800	50.0000	0.0000	(0.0615)	(0.0067)	0.0000	1	(0.0682)	01/06/2025
TOTAL HENAN PINGGAO ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND												(371.2191)	(43.7027)	0.0000	(414.9218)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HENAN SHUANGHUI INVESTMENT & DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND																
000895.ZK	01/03/2025	SDB3260492462	6,700.00	3.5775	23,626.06	23,969.49	0.0000	4.3300	50.0000	0.0000	(8.5251)	(0.9987)	0.0000	3	(9.5238)	01/06/2025
000895.ZK	01/03/2025	SDB3260492462	1,800.00	3.5775	6,358.64	6,439.56	0.0000	4.3300	50.0000	0.0000	(2.2944)	(0.2683)	0.0000	3	(2.5627)	01/06/2025
000895.ZK	01/03/2025	SDB3260492462	6,800.00	3.5775	24,092.79	24,327.24	0.0000	4.3300	50.0000	0.0000	(8.6935)	(1.0136)	0.0000	3	(9.7071)	01/06/2025
000895.ZK	01/03/2025	SDB3260492462	1,400.00	3.5775	4,972.09	5,008.55	0.0000	4.3300	50.0000	0.0000	(1.7941)	(0.2087)	0.0000	3	(2.0028)	01/06/2025
000895.ZK	01/03/2025	SDB3260492462	2,100.00	3.5775	7,401.04	7,512.83	0.0000	4.3300	50.0000	0.0000	(2.6705)	(0.3130)	0.0000	3	(2.9836)	01/06/2025
000895.ZK	01/03/2025	SDB3260492462	1,000.00	3.5775	3,517.70	3,577.54	0.0000	4.3300	50.0000	0.0000	(1.2693)	(0.1491)	0.0000	3	(1.4184)	01/06/2025
000895.ZK	01/03/2025	SDB3260492462	2,500.00	3.5775	8,723.56	8,943.84	0.0000	4.3300	50.0000	0.0000	(3.1478)	(0.3727)	0.0000	3	(3.5204)	01/06/2025
000895.ZK	01/03/2025	SDB3260492462	7,900.00	3.5775	27,552.96	28,262.53	0.0000	4.3300	50.0000	0.0000	(9.9420)	(1.1776)	0.0000	3	(11.1196)	01/06/2025
000895.ZK	01/03/2025	SDB3260492462	300.00	3.5775	1,045.66	1,073.26	0.0000	4.3300	50.0000	0.0000	(0.3773)	(0.0447)	0.0000	3	(0.4220)	01/06/2025
000895.ZK	01/03/2025	SDB3260492462	100.00	3.5775	342.95	357.75	0.0000	4.3300	50.0000	0.0000	(0.1237)	(0.0149)	0.0000	3	(0.1387)	01/06/2025
000895.ZK	01/03/2025	SDB3260492462	700.00	3.5775	2,371.01	2,504.28	0.0000	4.3300	50.0000	0.0000	(0.8555)	(0.1043)	0.0000	3	(0.9599)	01/06/2025
000895.ZK	01/03/2025	SDB3260492462	5,600.00	3.5775	18,968.10	20,034.20	0.0000	4.3300	50.0000	0.0000	(6.8443)	(0.8348)	0.0000	3	(7.6791)	01/06/2025
000895.ZK	01/03/2025	SDB3260492462	6,100.00	3.5775	20,661.68	21,822.97	0.0000	4.3300	50.0000	0.0000	(7.4554)	(0.9093)	0.0000	3	(8.3647)	01/06/2025
000895.ZK	01/03/2025	SDB3260492462	500.00	3.5775	1,693.58	1,788.77	0.0000	4.3300	50.0000	0.0000	(0.6111)	(0.0745)	0.0000	3	(0.6856)	01/06/2025
000895.ZK	01/03/2025	SDB3260492462	200.00	3.5775	677.43	715.51	0.0000	4.3300	50.0000	0.0000	(0.2444)	(0.0298)	0.0000	3	(0.2743)	01/06/2025
000895.ZK	01/03/2025	SDB3260492462	3,200.00	3.5775	10,838.91	11,448.12	0.0000	4.3300	50.0000	0.0000	(3.9110)	(0.4770)	0.0000	3	(4.3880)	01/06/2025
000895.ZK	01/03/2025	SDB3260492462	200.00	3.5775	677.43	715.51	0.0000	4.3300	50.0000	0.0000	(0.2444)	(0.0298)	0.0000	3	(0.2743)	01/06/2025
000895.ZK	01/03/2025	SDB3260492462	4,600.00	3.5775	15,580.94	16,456.67	0.0000	4.3300	50.0000	0.0000	(5.6221)	(0.6857)	0.0000	3	(6.3078)	01/06/2025
000895.ZK	01/03/2025	SDB3260492462	1,800.00	3.5775	6,096.89	6,439.56	0.0000	4.3300	50.0000	0.0000	(2.2000)	(0.2683)	0.0000	3	(2.4683)	01/06/2025
000895.ZK	01/03/2025	SDB3260492462	20,600.00	3.5775	69,775.50	73,697.24	0.0000	4.3300	50.0000	0.0000	(25.1773)	(3.0707)	0.0000	3	(28.2480)	01/06/2025
000895.ZK	01/03/2025	SDB3260492462	200.00	3.5775	677.43	715.51	0.0000	4.3300	50.0000	0.0000	(0.2444)	(0.0298)	0.0000	3	(0.2743)	01/06/2025
000895.ZK	01/03/2025	SDB3260492462	14,200.00	3.5775	48,097.67	50,801.01	0.0000	4.3300	50.0000	0.0000	(17.3552)	(2.1167)	0.0000	3	(19.4720)	01/06/2025
000895.ZK	01/03/2025	SDB3260492462	100.00	3.5775	338.72	357.75	0.0000	4.3300	50.0000	0.0000	(0.1222)	(0.0149)	0.0000	3	(0.1371)	01/06/2025
000895.ZK	01/03/2025	SDB3260492462	1,600.00	3.5775	5,419.46	5,724.06	0.0000	4.3300	50.0000	0.0000	(1.9555)	(0.2385)	0.0000	3	(2.1940)	01/06/2025
000895.ZK	01/03/2025	SDB3260492462	2,500.00	3.5775	8,467.90	8,943.84	0.0000	4.3300	50.0000	0.0000	(3.0555)	(0.3727)	0.0000	3	(3.4282)	01/06/2025
000895.ZK	01/03/2025	SDB3260492462	100.00	3.5775	338.72	357.75	0.0000	4.3300	50.0000	0.0000	(0.1222)	(0.0149)	0.0000	3	(0.1371)	01/06/2025
000895.ZK	01/03/2025	SDB3260492462	200.00	3.5775	677.43	715.51	0.0000	4.3300	50.0000	0.0000	(0.2444)	(0.0298)	0.0000	3	(0.2743)	01/06/2025
000895.ZK	01/03/2025	SDB3260492462	100.00	3.5775	338.72	357.75	0.0000	4.3300	50.0000	0.0000	(0.1222)	(0.0149)	0.0000	3	(0.1371)	01/06/2025
000895.ZK	01/03/2025	SDB3260492462	1,300.00	3.5775	4,403.31	4,650.80	0.0000	4.3300	50.0000	0.0000	(1.5889)	(0.1938)	0.0000	3	(1.7826)	01/06/2025
000895.ZK	01/03/2025	SDB3260492462	3,300.00	3.5775	11,177.63	11,805.87	0.0000	4.3300	50.0000	0.0000	(4.0333)	(0.4919)	0.0000	3	(4.5252)	01/06/2025
000895.ZK	01/03/2025	SDB3260492462	3,200.00	3.5775	10,838.91	11,448.12	0.0000	4.3300	50.0000	0.0000	(3.9110)	(0.4770)	0.0000	3	(4.3880)	01/06/2025
000895.ZK	01/03/2025	SDB3260492462	6,500.00	3.5775	22,016.54	23,253.98	0.0000	4.3300	50.0000	0.0000	(7.9443)	(0.9689)	0.0000	3	(8.9132)	01/06/2025
000895.ZK	01/03/2025	SDB3260492462	1,800.00	3.5775	6,096.89	6,439.56	0.0000	4.3300	50.0000	0.0000	(2.2000)	(0.2683)	0.0000	3	(2.4683)	01/06/2025
000895.ZK	01/03/2025	SDB3260492462	300.00	3.5775	1,016.15	1,073.26	0.0000	4.3300	50.0000	0.0000	(0.3667)	(0.0447)	0.0000	3	(0.4114)	01/06/2025
000895.ZK	01/03/2025	SDB3260492462	200.00	3.5775	677.43	715.51	0.0000	4.3300	50.0000	0.0000	(0.2444)	(0.0298)	0.0000	3	(0.2743)	01/06/2025
000895.ZK	01/03/2025	SDB3260492462	11,800.00	3.5775	39,968.49	42,214.92	0.0000	4.3300	50.0000	0.0000	(14.4220)	(1.7590)	0.0000	3	(16.1809)	01/06/2025
000895.ZK	01/03/2025	SDB3260492462	200.00	3.5775	677.43	715.51	0.0000	4.3300	50.0000	0.0000	(0.2444)	(0.0298)	0.0000	3	(0.2743)	01/06/2025
000895.ZK	01/03/2025	SDB3260492462	25,300.00	3.5775	85,695.15	90,511.66	0.0000	4.3300	50.0000	0.0000	(30.9217)	(3.7713)	0.0000	3	(34.6930)	01/06/2025
000895.ZK	01/03/2025	SDB3260492462	100.00	3.5775	338.72	357.75	0.0000	4.3300	50.0000	0.0000	(0.1222)	(0.0149)	0.0000	3	(0.1371)	01/06/2025
000895.ZK	01/03/2025	SDB3260492462	1,100.00	3.5775	3,725.88	3,935.29	0.0000	4.3300	50.0000	0.0000	(1.3444)	(0.1640)	0.0000	3	(1.5084)	01/06/2025
000895.ZK	01/03/2025	SDB3260492462	700.00	3.5775	2,371.01	2,504.28	0.0000	4.3300	50.0000	0.0000	(0.8555)	(0.1043)	0.0000	3	(0.9599)	01/06/2025
000895.ZK	01/03/2025	SDB3260492462	3,300.00	3.5775	11,177.63	11,805.87	0.0000	4.3300	50.0000	0.0000	(4.0333)	(0.4919)	0.0000	3	(4.5252)	01/06/2025
000895.ZK	01/03/2025	SDB3260492462	900.00	3.5775	3,048.44	3,219.78	0.0000	4.3300	50.0000	0.0000	(1.1000)	(0.1342)	0.0000	3	(1.2341)	01/06/2025
000895.ZK	01/03/2025	SDB3260492462	24,500.00	3.5775	82,985.42	87,649.63	0.0000	4.3300	50.0000	0.0000	(29.9439)	(3.6521)	0.0000	3	(33.5960)	01/06/2025
000895.ZK	01/03/2025	SDB3260492462	2,300.00	3.5775	7,790.47	8,228.33	0.0000	4.3300	50.0000	0.0000	(2.8111)	(0.3428)	0.0000	3	(3.1539)	01/06/2025
000895.ZK	01/03/2025	SDB3260492462	8,200.00	3.5775	27,774.71	29,335.80	0.0000	4.3300	50.0000	0.0000	(10.0220)	(1.2223)	0.0000	3	(11.2444)	01/06/2025
000895.ZK	01/03/2025	SDB3260492462	100.00	3.5775	338.72	357.75	0.0000	4.3300	50.0000	0.0000	(0.1222)	(0.0149)	0.0000	3	(0.1371)	01/06/2025
000895.ZK	01/03/2025	SDB3260492462	100.00	3.5775	338.72	357.75	0.0000	4.3300	50.0000	0.0000	(0.1222)	(0.0149)	0.0000	3	(0.1371)	01/06/2025
000895.ZK	01/03/2025	SDB3260492462	500.00	3.5775	1,693.58	1,788.77	0.0000	4.3300	50.0000	0.0000	(0.6111)	(0.0745)	0.0000	3	(0.6856)	01/06/2025
000895.ZK	01/03/2025	SDB3260492462	3,700.00	3.5775	12,532.49	13,236.88	0.0000	4.3300	50.0000	0.0000	(4.5221)	(0.5515)	0.0000	3	(5.0737)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HENAN SHUANGHUI INVESTMENT & DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000895.ZK	01/03/2025	SDB3260492462	1,200.00	3.5775	4,064.59	4,293.04	0.0000	4.3300	50.0000	0.0000	(1.4666)	(0.1789)	0.0000	3	(1.6455)	01/06/2025
000895.ZK	01/03/2025	SDB3260492462	100.00	3.5775	338.72	357.75	0.0000	4.3300	50.0000	0.0000	(0.1222)	(0.0149)	0.0000	3	(0.1371)	01/06/2025
000895.ZK	01/03/2025	SDB3260492462	7,200.00	3.5775	24,387.55	25,758.26	0.0000	4.3300	50.0000	0.0000	(8.7998)	(1.0733)	0.0000	3	(9.8731)	01/06/2025
000895.ZK	01/03/2025	SDB3260492462	5,200.00	3.5775	17,613.23	18,603.19	0.0000	4.3300	50.0000	0.0000	(6.3554)	(0.7751)	0.0000	3	(7.1306)	01/06/2025
000895.ZK	01/03/2025	SDB3260492462	2,700.00	3.5775	9,145.33	9,659.35	0.0000	4.3300	50.0000	0.0000	(3.2999)	(0.4025)	0.0000	3	(3.7024)	01/06/2025
000895.ZK	01/03/2025	SDB3260492462	400.00	3.5775	1,354.86	1,431.01	0.0000	4.3300	50.0000	0.0000	(0.4889)	(0.0596)	0.0000	3	(0.5485)	01/06/2025
000895.ZK	01/03/2025	SDB3260492462	2,200.00	3.5775	7,451.75	7,870.58	0.0000	4.3300	50.0000	0.0000	(2.6888)	(0.3279)	0.0000	3	(3.0168)	01/06/2025
000895.ZK	01/03/2025	SDB3260492462	100.00	3.5775	338.72	357.75	0.0000	4.3300	50.0000	0.0000	(0.1222)	(0.0149)	0.0000	3	(0.1371)	01/06/2025
000895.ZK	01/03/2025	SDB3260492462	4,900.00	3.5775	16,597.08	17,529.93	0.0000	4.3300	50.0000	0.0000	(5.9888)	(0.7304)	0.0000	3	(6.7192)	01/06/2025
000895.ZK	01/03/2025	SDB3260492462	400.00	3.5775	1,354.86	1,431.01	0.0000	4.3300	50.0000	0.0000	(0.4889)	(0.0596)	0.0000	3	(0.5485)	01/06/2025
000895.ZK	01/03/2025	SDB3260492462	100.00	3.5775	338.72	357.75	0.0000	4.3300	50.0000	0.0000	(0.1222)	(0.0149)	0.0000	3	(0.1371)	01/06/2025
000895.ZK	01/03/2025	SDB3260492462	2,300.00	3.5775	7,790.47	8,228.33	0.0000	4.3300	50.0000	0.0000	(2.8111)	(0.3428)	0.0000	3	(3.1539)	01/06/2025
000895.ZK	01/03/2025	SDB3260492462	2,700.00	3.5775	9,145.33	9,659.35	0.0000	4.3300	50.0000	0.0000	(3.2999)	(0.4025)	0.0000	3	(3.7024)	01/06/2025
000895.ZK	01/02/2025	SDB3260492462	6,700.00	3.5915	23,626.06	24,062.74	0.0000	4.3300	50.0000	0.0000	(2.8417)	(0.3342)	0.0000	1	(3.1759)	01/06/2025
000895.ZK	01/02/2025	SDB3260492462	1,800.00	3.5915	6,358.64	6,464.62	0.0000	4.3300	50.0000	0.0000	(0.7648)	(0.0898)	0.0000	1	(0.8546)	01/06/2025
000895.ZK	01/02/2025	SDB3260492462	6,800.00	3.5915	24,092.79	24,421.88	0.0000	4.3300	50.0000	0.0000	(2.8978)	(0.3392)	0.0000	1	(3.2370)	01/06/2025
000895.ZK	01/02/2025	SDB3260492462	1,400.00	3.5915	4,972.09	5,028.03	0.0000	4.3300	50.0000	0.0000	(0.5980)	(0.0698)	0.0000	1	(0.6679)	01/06/2025
000895.ZK	01/02/2025	SDB3260492462	2,100.00	3.5915	7,401.04	7,542.05	0.0000	4.3300	50.0000	0.0000	(0.8902)	(0.1048)	0.0000	1	(0.9949)	01/06/2025
000895.ZK	01/02/2025	SDB3260492462	1,000.00	3.5915	3,517.70	3,591.45	0.0000	4.3300	50.0000	0.0000	(0.4231)	(0.0499)	0.0000	1	(0.4730)	01/06/2025
000895.ZK	01/02/2025	SDB3260492462	2,500.00	3.5915	8,723.56	8,978.63	0.0000	4.3300	50.0000	0.0000	(1.0493)	(0.1247)	0.0000	1	(1.1740)	01/06/2025
000895.ZK	01/02/2025	SDB3260492462	7,900.00	3.5915	27,552.96	28,372.48	0.0000	4.3300	50.0000	0.0000	(3.3140)	(0.3941)	0.0000	1	(3.7081)	01/06/2025
000895.ZK	01/02/2025	SDB3260492462	300.00	3.5915	1,045.66	1,077.44	0.0000	4.3300	50.0000	0.0000	(0.1258)	(0.0150)	0.0000	1	(0.1407)	01/06/2025
000895.ZK	01/02/2025	SDB3260492462	100.00	3.5915	342.95	359.15	0.0000	4.3300	50.0000	0.0000	(0.0412)	(0.0050)	0.0000	1	(0.0462)	01/06/2025
000895.ZK	01/02/2025	SDB3260492462	700.00	3.5915	2,371.01	2,514.02	0.0000	4.3300	50.0000	0.0000	(0.2852)	(0.0349)	0.0000	1	(0.3201)	01/06/2025
000895.ZK	01/02/2025	SDB3260492462	5,600.00	3.5915	18,968.10	20,112.14	0.0000	4.3300	50.0000	0.0000	(2.2814)	(0.2793)	0.0000	1	(2.5608)	01/06/2025
000895.ZK	01/02/2025	SDB3260492462	6,100.00	3.5915	20,661.68	21,907.86	0.0000	4.3300	50.0000	0.0000	(2.4851)	(0.3043)	0.0000	1	(2.7894)	01/06/2025
000895.ZK	01/02/2025	SDB3260492462	500.00	3.5915	1,693.58	1,795.73	0.0000	4.3300	50.0000	0.0000	(0.2037)	(0.0249)	0.0000	1	(0.2286)	01/06/2025
000895.ZK	01/02/2025	SDB3260492462	200.00	3.5915	677.43	718.29	0.0000	4.3300	50.0000	0.0000	(0.0815)	(0.0100)	0.0000	1	(0.0915)	01/06/2025
000895.ZK	01/02/2025	SDB3260492462	3,200.00	3.5915	10,838.91	11,492.65	0.0000	4.3300	50.0000	0.0000	(1.3037)	(0.1596)	0.0000	1	(1.4633)	01/06/2025
000895.ZK	01/02/2025	SDB3260492462	200.00	3.5915	677.43	718.29	0.0000	4.3300	50.0000	0.0000	(0.0815)	(0.0100)	0.0000	1	(0.0915)	01/06/2025
000895.ZK	01/02/2025	SDB3260492462	4,600.00	3.5915	15,580.94	16,520.68	0.0000	4.3300	50.0000	0.0000	(1.8740)	(0.2295)	0.0000	1	(2.1035)	01/06/2025
000895.ZK	01/02/2025	SDB3260492462	1,800.00	3.5915	6,096.89	6,464.62	0.0000	4.3300	50.0000	0.0000	(0.7333)	(0.0898)	0.0000	1	(0.8231)	01/06/2025
000895.ZK	01/02/2025	SDB3260492462	20,600.00	3.5915	69,775.50	73,983.93	0.0000	4.3300	50.0000	0.0000	(8.3924)	(1.0276)	0.0000	1	(9.4200)	01/06/2025
000895.ZK	01/02/2025	SDB3260492462	200.00	3.5915	677.43	718.29	0.0000	4.3300	50.0000	0.0000	(0.0815)	(0.0100)	0.0000	1	(0.0915)	01/06/2025
000895.ZK	01/02/2025	SDB3260492462	14,200.00	3.5915	48,097.67	50,998.63	0.0000	4.3300	50.0000	0.0000	(5.7851)	(0.7083)	0.0000	1	(6.4934)	01/06/2025
000895.ZK	01/02/2025	SDB3260492462	100.00	3.5915	338.72	359.15	0.0000	4.3300	50.0000	0.0000	(0.0407)	(0.0050)	0.0000	1	(0.0457)	01/06/2025
000895.ZK	01/02/2025	SDB3260492462	1,600.00	3.5915	5,419.46	5,746.32	0.0000	4.3300	50.0000	0.0000	(0.6518)	(0.0798)	0.0000	1	(0.7317)	01/06/2025
000895.ZK	01/02/2025	SDB3260492462	2,500.00	3.5915	8,467.90	8,978.63	0.0000	4.3300	50.0000	0.0000	(1.0185)	(0.1247)	0.0000	1	(1.1432)	01/06/2025
000895.ZK	01/02/2025	SDB3260492462	100.00	3.5915	338.72	359.15	0.0000	4.3300	50.0000	0.0000	(0.0407)	(0.0050)	0.0000	1	(0.0457)	01/06/2025
000895.ZK	01/02/2025	SDB3260492462	200.00	3.5915	677.43	718.29	0.0000	4.3300	50.0000	0.0000	(0.0815)	(0.0100)	0.0000	1	(0.0915)	01/06/2025
000895.ZK	01/02/2025	SDB3260492462	100.00	3.5915	338.72	359.15	0.0000	4.3300	50.0000	0.0000	(0.0407)	(0.0050)	0.0000	1	(0.0457)	01/06/2025
000895.ZK	01/02/2025	SDB3260492462	1,300.00	3.5915	4,403.31	4,668.89	0.0000	4.3300	50.0000	0.0000	(0.5296)	(0.0648)	0.0000	1	(0.5945)	01/06/2025
000895.ZK	01/02/2025	SDB3260492462	3,300.00	3.5915	11,177.63	11,851.79	0.0000	4.3300	50.0000	0.0000	(1.3444)	(0.1646)	0.0000	1	(1.5090)	01/06/2025
000895.ZK	01/02/2025	SDB3260492462	3,200.00	3.5915	10,838.91	11,492.65	0.0000	4.3300	50.0000	0.0000	(1.3037)	(0.1596)	0.0000	1	(1.4633)	01/06/2025
000895.ZK	01/02/2025	SDB3260492462	6,500.00	3.5915	22,016.54	23,344.44	0.0000	4.3300	50.0000	0.0000	(2.6481)	(0.3242)	0.0000	1	(2.9723)	01/06/2025
000895.ZK	01/02/2025	SDB3260492462	1,800.00	3.5915	6,096.89	6,464.62	0.0000	4.3300	50.0000	0.0000	(0.7333)	(0.0898)	0.0000	1	(0.8231)	01/06/2025
000895.ZK	01/02/2025	SDB3260492462	300.00	3.5915	1,016.15	1,077.44	0.0000	4.3300	50.0000	0.0000	(0.1222)	(0.0150)	0.0000	1	(0.1372)	01/06/2025
000895.ZK	01/02/2025	SDB3260492462	200.00	3.5915	677.43	718.29	0.0000	4.3300	50.0000	0.0000	(0.0815)	(0.0100)	0.0000	1	(0.0915)	01/06/2025
000895.ZK	01/02/2025	SDB3260492462	11,800.00	3.5915	39,968.49	42,379.15	0.0000	4.3300	50.0000	0.0000	(4.8073)	(0.5886)	0.0000	1	(5.3959)	01/06/2025
000895.ZK	01/02/2025	SDB3260492462	200.00	3.5915	677.43	718.29	0.0000	4.3300	50.0000	0.0000	(0.0815)	(0.0100)	0.0000	1	(0.0915)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HENAN SHUANGHUI INVESTMENT & DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000895.ZK	01/02/2025	SDB3260492462	25,300.00	3.5915	85,695.15	90,863.76	0.0000	4.3300	50.0000	0.0000	(10.3072)	(1.2620)	0.0000	1	(11.5692)	01/06/2025
000895.ZK	01/02/2025	SDB3260492462	100.00	3.5915	338.72	359.15	0.0000	4.3300	50.0000	0.0000	(0.0407)	(0.0050)	0.0000	1	(0.0457)	01/06/2025
000895.ZK	01/02/2025	SDB3260492462	1,100.00	3.5915	3,725.88	3,950.60	0.0000	4.3300	50.0000	0.0000	(0.4481)	(0.0549)	0.0000	1	(0.5030)	01/06/2025
000895.ZK	01/02/2025	SDB3260492462	700.00	3.5915	2,371.01	2,514.02	0.0000	4.3300	50.0000	0.0000	(0.2852)	(0.0349)	0.0000	1	(0.3201)	01/06/2025
000895.ZK	01/02/2025	SDB3260492462	3,300.00	3.5915	11,177.63	11,851.79	0.0000	4.3300	50.0000	0.0000	(1.3444)	(0.1646)	0.0000	1	(1.5090)	01/06/2025
000895.ZK	01/02/2025	SDB3260492462	900.00	3.5915	3,048.44	3,232.31	0.0000	4.3300	50.0000	0.0000	(0.3667)	(0.0449)	0.0000	1	(0.4116)	01/06/2025
000895.ZK	01/02/2025	SDB3260492462	24,500.00	3.5915	82,985.42	87,990.60	0.0000	4.3300	50.0000	0.0000	(9.9813)	(1.2221)	0.0000	1	(11.2034)	01/06/2025
000895.ZK	01/02/2025	SDB3260492462	2,300.00	3.5915	7,790.47	8,260.34	0.0000	4.3300	50.0000	0.0000	(0.9370)	(0.1147)	0.0000	1	(1.0517)	01/06/2025
000895.ZK	01/02/2025	SDB3260492462	8,200.00	3.5915	27,774.71	29,449.91	0.0000	4.3300	50.0000	0.0000	(3.3407)	(0.4090)	0.0000	1	(3.7497)	01/06/2025
000895.ZK	01/02/2025	SDB3260492462	100.00	3.5915	338.72	359.15	0.0000	4.3300	50.0000	0.0000	(0.0407)	(0.0050)	0.0000	1	(0.0457)	01/06/2025
000895.ZK	01/02/2025	SDB3260492462	100.00	3.5915	338.72	359.15	0.0000	4.3300	50.0000	0.0000	(0.0407)	(0.0050)	0.0000	1	(0.0457)	01/06/2025
000895.ZK	01/02/2025	SDB3260492462	500.00	3.5915	1,693.58	1,795.73	0.0000	4.3300	50.0000	0.0000	(0.2037)	(0.0249)	0.0000	1	(0.2286)	01/06/2025
000895.ZK	01/02/2025	SDB3260492462	3,700.00	3.5915	12,532.49	13,288.38	0.0000	4.3300	50.0000	0.0000	(1.5074)	(0.1846)	0.0000	1	(1.6919)	01/06/2025
000895.ZK	01/02/2025	SDB3260492462	1,200.00	3.5915	4,064.59	4,309.74	0.0000	4.3300	50.0000	0.0000	(0.4889)	(0.0599)	0.0000	1	(0.5487)	01/06/2025
000895.ZK	01/02/2025	SDB3260492462	100.00	3.5915	338.72	359.15	0.0000	4.3300	50.0000	0.0000	(0.0407)	(0.0050)	0.0000	1	(0.0457)	01/06/2025
000895.ZK	01/02/2025	SDB3260492462	7,200.00	3.5915	24,387.55	25,858.46	0.0000	4.3300	50.0000	0.0000	(2.9333)	(0.3591)	0.0000	1	(3.2924)	01/06/2025
000895.ZK	01/02/2025	SDB3260492462	5,200.00	3.5915	17,613.23	18,675.56	0.0000	4.3300	50.0000	0.0000	(2.1185)	(0.2594)	0.0000	1	(2.3779)	01/06/2025
000895.ZK	01/02/2025	SDB3260492462	2,700.00	3.5915	9,145.33	9,696.92	0.0000	4.3300	50.0000	0.0000	(1.1000)	(0.1347)	0.0000	1	(1.2347)	01/06/2025
000895.ZK	01/02/2025	SDB3260492462	400.00	3.5915	1,354.86	1,436.58	0.0000	4.3300	50.0000	0.0000	(0.1630)	(0.0200)	0.0000	1	(0.1829)	01/06/2025
000895.ZK	01/02/2025	SDB3260492462	2,200.00	3.5915	7,451.75	7,901.20	0.0000	4.3300	50.0000	0.0000	(0.8963)	(0.1097)	0.0000	1	(1.0060)	01/06/2025
000895.ZK	01/02/2025	SDB3260492462	100.00	3.5915	338.72	359.15	0.0000	4.3300	50.0000	0.0000	(0.0407)	(0.0050)	0.0000	1	(0.0457)	01/06/2025
000895.ZK	01/02/2025	SDB3260492462	4,900.00	3.5915	16,597.08	17,598.12	0.0000	4.3300	50.0000	0.0000	(1.9963)	(0.2444)	0.0000	1	(2.2407)	01/06/2025
000895.ZK	01/02/2025	SDB3260492462	400.00	3.5915	1,354.86	1,436.58	0.0000	4.3300	50.0000	0.0000	(0.1630)	(0.0200)	0.0000	1	(0.1829)	01/06/2025
000895.ZK	01/02/2025	SDB3260492462	100.00	3.5915	338.72	359.15	0.0000	4.3300	50.0000	0.0000	(0.0407)	(0.0050)	0.0000	1	(0.0457)	01/06/2025
000895.ZK	01/02/2025	SDB3260492462	2,300.00	3.5915	7,790.47	8,260.34	0.0000	4.3300	50.0000	0.0000	(0.9370)	(0.1147)	0.0000	1	(1.0517)	01/06/2025
000895.ZK	01/02/2025	SDB3260492462	2,700.00	3.5915	9,145.33	9,696.92	0.0000	4.3300	50.0000	0.0000	(1.1000)	(0.1347)	0.0000	1	(1.2347)	01/06/2025
000895.ZK	12/31/2024	SDB3260492462	6,700.00	3.5734	23,626.06	23,941.51	0.0000	4.3300	50.0000	0.0000	(5.6834)	(0.6650)	0.0000	2	(6.3484)	01/06/2025
000895.ZK	12/31/2024	SDB3260492462	1,800.00	3.5734	6,358.64	6,432.05	0.0000	4.3300	50.0000	0.0000	(1.5296)	(0.1787)	0.0000	2	(1.7083)	01/06/2025
000895.ZK	12/31/2024	SDB3260492462	6,800.00	3.5734	24,092.79	24,298.85	0.0000	4.3300	50.0000	0.0000	(5.7957)	(0.6750)	0.0000	2	(6.4706)	01/06/2025
000895.ZK	12/31/2024	SDB3260492462	1,400.00	3.5734	4,972.09	5,002.70	0.0000	4.3300	50.0000	0.0000	(1.1961)	(0.1390)	0.0000	2	(1.3350)	01/06/2025
000895.ZK	12/31/2024	SDB3260492462	2,100.00	3.5734	7,401.04	7,504.06	0.0000	4.3300	50.0000	0.0000	(1.7804)	(0.2084)	0.0000	2	(1.9888)	01/06/2025
000895.ZK	12/31/2024	SDB3260492462	1,000.00	3.5734	3,517.70	3,573.36	0.0000	4.3300	50.0000	0.0000	(0.8462)	(0.0993)	0.0000	2	(0.9455)	01/06/2025
000895.ZK	12/31/2024	SDB3260492462	2,500.00	3.5734	8,723.56	8,933.40	0.0000	4.3300	50.0000	0.0000	(2.0985)	(0.2482)	0.0000	2	(2.3467)	01/06/2025
000895.ZK	12/31/2024	SDB3260492462	7,900.00	3.5734	27,552.96	28,229.54	0.0000	4.3300	50.0000	0.0000	(6.6280)	(0.7842)	0.0000	2	(7.4122)	01/06/2025
000895.ZK	12/31/2024	SDB3260492462	300.00	3.5734	1,045.66	1,072.01	0.0000	4.3300	50.0000	0.0000	(0.2515)	(0.0298)	0.0000	2	(0.2813)	01/06/2025
000895.ZK	12/31/2024	SDB3260492462	100.00	3.5734	342.95	357.34	0.0000	4.3300	50.0000	0.0000	(0.0825)	(0.0099)	0.0000	2	(0.0924)	01/06/2025
000895.ZK	12/31/2024	SDB3260492462	700.00	3.5734	2,371.01	2,501.35	0.0000	4.3300	50.0000	0.0000	(0.5704)	(0.0695)	0.0000	2	(0.6398)	01/06/2025
000895.ZK	12/31/2024	SDB3260492462	5,600.00	3.5734	18,968.10	20,010.82	0.0000	4.3300	50.0000	0.0000	(4.5629)	(0.5559)	0.0000	2	(5.1187)	01/06/2025
000895.ZK	12/31/2024	SDB3260492462	6,100.00	3.5734	20,661.68	21,797.50	0.0000	4.3300	50.0000	0.0000	(4.9703)	(0.6055)	0.0000	2	(5.5758)	01/06/2025
000895.ZK	12/31/2024	SDB3260492462	500.00	3.5734	1,693.58	1,786.68	0.0000	4.3300	50.0000	0.0000	(0.4074)	(0.0496)	0.0000	2	(0.4570)	01/06/2025
000895.ZK	12/31/2024	SDB3260492462	200.00	3.5734	677.43	714.67	0.0000	4.3300	50.0000	0.0000	(0.1630)	(0.0199)	0.0000	2	(0.1828)	01/06/2025
000895.ZK	12/31/2024	SDB3260492462	3,200.00	3.5734	10,838.91	11,434.75	0.0000	4.3300	50.0000	0.0000	(2.6074)	(0.3176)	0.0000	2	(2.9250)	01/06/2025
000895.ZK	12/31/2024	SDB3260492462	200.00	3.5734	677.43	714.67	0.0000	4.3300	50.0000	0.0000	(0.1630)	(0.0199)	0.0000	2	(0.1828)	01/06/2025
000895.ZK	12/31/2024	SDB3260492462	4,600.00	3.5734	15,580.94	16,437.46	0.0000	4.3300	50.0000	0.0000	(3.7481)	(0.4566)	0.0000	2	(4.2047)	01/06/2025
000895.ZK	12/31/2024	SDB3260492462	1,800.00	3.5734	6,096.89	6,432.05	0.0000	4.3300	50.0000	0.0000	(1.4666)	(0.1787)	0.0000	2	(1.6453)	01/06/2025
000895.ZK	12/31/2024	SDB3260492462	20,600.00	3.5734	69,775.50	73,611.22	0.0000	4.3300	50.0000	0.0000	(16.7849)	(2.0448)	0.0000	2	(18.8296)	01/06/2025
000895.ZK	12/31/2024	SDB3260492462	200.00	3.5734	677.43	714.67	0.0000	4.3300	50.0000	0.0000	(0.1630)	(0.0199)	0.0000	2	(0.1828)	01/06/2025
000895.ZK	12/31/2024	SDB3260492462	14,200.00	3.5734	48,097.67	50,741.71	0.0000	4.3300	50.0000	0.0000	(11.5702)	(1.4095)	0.0000	2	(12.9797)	01/06/2025
000895.ZK	12/31/2024	SDB3260492462	100.00	3.5734	338.72	357.34	0.0000	4.3300	50.0000	0.0000	(0.0815)	(0.0099)	0.0000	2	(0.0914)	01/06/2025
000895.ZK	12/31/2024	SDB3260492462	1,600.00	3.5734	5,419.46	5,717.38	0.0000	4.3300	50.0000	0.0000	(1.3037)	(0.1588)	0.0000	2	(1.4625)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HENAN SHUANGHUI INVESTMENT & DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000895.ZK	12/31/2024	SDB3260492462	2,500.00	3.5734	8,467.90	8,933.40	0.0000	4.3300	50.0000	0.0000	(2.0370)	(0.2482)	0.0000	2	(2.2852)	01/06/2025
000895.ZK	12/31/2024	SDB3260492462	100.00	3.5734	338.72	357.34	0.0000	4.3300	50.0000	0.0000	(0.0815)	(0.0099)	0.0000	2	(0.0914)	01/06/2025
000895.ZK	12/31/2024	SDB3260492462	200.00	3.5734	677.43	714.67	0.0000	4.3300	50.0000	0.0000	(0.1630)	(0.0199)	0.0000	2	(0.1828)	01/06/2025
000895.ZK	12/31/2024	SDB3260492462	100.00	3.5734	338.72	357.34	0.0000	4.3300	50.0000	0.0000	(0.0815)	(0.0099)	0.0000	2	(0.0914)	01/06/2025
000895.ZK	12/31/2024	SDB3260492462	1,300.00	3.5734	4,403.31	4,645.37	0.0000	4.3300	50.0000	0.0000	(1.0592)	(0.1290)	0.0000	2	(1.1883)	01/06/2025
000895.ZK	12/31/2024	SDB3260492462	3,300.00	3.5734	11,177.63	11,792.09	0.0000	4.3300	50.0000	0.0000	(2.6888)	(0.3276)	0.0000	2	(3.0164)	01/06/2025
000895.ZK	12/31/2024	SDB3260492462	3,200.00	3.5734	10,838.91	11,434.75	0.0000	4.3300	50.0000	0.0000	(2.6074)	(0.3176)	0.0000	2	(2.9250)	01/06/2025
000895.ZK	12/31/2024	SDB3260492462	6,500.00	3.5734	22,016.54	23,226.84	0.0000	4.3300	50.0000	0.0000	(5.2962)	(0.6452)	0.0000	2	(5.9414)	01/06/2025
000895.ZK	12/31/2024	SDB3260492462	1,800.00	3.5734	6,096.89	6,432.05	0.0000	4.3300	50.0000	0.0000	(1.4666)	(0.1787)	0.0000	2	(1.6453)	01/06/2025
000895.ZK	12/31/2024	SDB3260492462	300.00	3.5734	1,016.15	1,072.01	0.0000	4.3300	50.0000	0.0000	(0.2444)	(0.0298)	0.0000	2	(0.2742)	01/06/2025
000895.ZK	12/31/2024	SDB3260492462	200.00	3.5734	677.43	714.67	0.0000	4.3300	50.0000	0.0000	(0.1630)	(0.0199)	0.0000	2	(0.1828)	01/06/2025
000895.ZK	12/31/2024	SDB3260492462	11,800.00	3.5734	39,968.49	42,165.65	0.0000	4.3300	50.0000	0.0000	(9.6146)	(1.1713)	0.0000	2	(10.7859)	01/06/2025
000895.ZK	12/31/2024	SDB3260492462	200.00	3.5734	677.43	714.67	0.0000	4.3300	50.0000	0.0000	(0.1630)	(0.0199)	0.0000	2	(0.1828)	01/06/2025
000895.ZK	12/31/2024	SDB3260492462	25,300.00	3.5734	85,695.15	90,406.01	0.0000	4.3300	50.0000	0.0000	(20.6144)	(2.5113)	0.0000	2	(23.1257)	01/06/2025
000895.ZK	12/31/2024	SDB3260492462	100.00	3.5734	338.72	357.34	0.0000	4.3300	50.0000	0.0000	(0.0815)	(0.0099)	0.0000	2	(0.0914)	01/06/2025
000895.ZK	12/31/2024	SDB3260492462	1,100.00	3.5734	3,725.88	3,930.70	0.0000	4.3300	50.0000	0.0000	(0.8963)	(0.1092)	0.0000	2	(1.0055)	01/06/2025
000895.ZK	12/31/2024	SDB3260492462	700.00	3.5734	2,371.01	2,501.35	0.0000	4.3300	50.0000	0.0000	(0.5704)	(0.0695)	0.0000	2	(0.6398)	01/06/2025
000895.ZK	12/31/2024	SDB3260492462	3,300.00	3.5734	11,177.63	11,792.09	0.0000	4.3300	50.0000	0.0000	(2.6888)	(0.3276)	0.0000	2	(3.0164)	01/06/2025
000895.ZK	12/31/2024	SDB3260492462	900.00	3.5734	3,048.44	3,216.02	0.0000	4.3300	50.0000	0.0000	(0.7333)	(0.0893)	0.0000	2	(0.8227)	01/06/2025
000895.ZK	12/31/2024	SDB3260492462	24,500.00	3.5734	82,985.42	87,547.32	0.0000	4.3300	50.0000	0.0000	(19.9626)	(2.4319)	0.0000	2	(22.3945)	01/06/2025
000895.ZK	12/31/2024	SDB3260492462	2,300.00	3.5734	7,790.47	8,218.73	0.0000	4.3300	50.0000	0.0000	(1.8740)	(0.2283)	0.0000	2	(2.1023)	01/06/2025
000895.ZK	12/31/2024	SDB3260492462	8,200.00	3.5734	27,774.71	29,301.55	0.0000	4.3300	50.0000	0.0000	(6.6814)	(0.8139)	0.0000	2	(7.4953)	01/06/2025
000895.ZK	12/31/2024	SDB3260492462	100.00	3.5734	338.72	357.34	0.0000	4.3300	50.0000	0.0000	(0.0815)	(0.0099)	0.0000	2	(0.0914)	01/06/2025
000895.ZK	12/31/2024	SDB3260492462	100.00	3.5734	338.72	357.34	0.0000	4.3300	50.0000	0.0000	(0.0815)	(0.0099)	0.0000	2	(0.0914)	01/06/2025
000895.ZK	12/31/2024	SDB3260492462	500.00	3.5734	1,693.58	1,786.68	0.0000	4.3300	50.0000	0.0000	(0.4074)	(0.0496)	0.0000	2	(0.4570)	01/06/2025
000895.ZK	12/31/2024	SDB3260492462	3,700.00	3.5734	12,532.49	13,221.43	0.0000	4.3300	50.0000	0.0000	(3.0148)	(0.3673)	0.0000	2	(3.3820)	01/06/2025
000895.ZK	12/31/2024	SDB3260492462	1,200.00	3.5734	4,064.59	4,288.03	0.0000	4.3300	50.0000	0.0000	(0.9778)	(0.1191)	0.0000	2	(1.0969)	01/06/2025
000895.ZK	12/31/2024	SDB3260492462	100.00	3.5734	338.72	357.34	0.0000	4.3300	50.0000	0.0000	(0.0815)	(0.0099)	0.0000	2	(0.0914)	01/06/2025
000895.ZK	12/31/2024	SDB3260492462	7,200.00	3.5734	24,387.55	25,728.19	0.0000	4.3300	50.0000	0.0000	(5.8666)	(0.7147)	0.0000	2	(6.5812)	01/06/2025
000895.ZK	12/31/2024	SDB3260492462	5,200.00	3.5734	17,613.23	18,581.47	0.0000	4.3300	50.0000	0.0000	(4.2370)	(0.5162)	0.0000	2	(4.7531)	01/06/2025
000895.ZK	12/31/2024	SDB3260492462	2,700.00	3.5734	9,145.33	9,648.07	0.0000	4.3300	50.0000	0.0000	(2.2000)	(0.2680)	0.0000	2	(2.4680)	01/06/2025
000895.ZK	12/31/2024	SDB3260492462	400.00	3.5734	1,354.86	1,429.34	0.0000	4.3300	50.0000	0.0000	(0.3259)	(0.0397)	0.0000	2	(0.3656)	01/06/2025
000895.ZK	12/31/2024	SDB3260492462	2,200.00	3.5734	7,451.75	7,861.39	0.0000	4.3300	50.0000	0.0000	(1.7926)	(0.2184)	0.0000	2	(2.0109)	01/06/2025
000895.ZK	12/31/2024	SDB3260492462	100.00	3.5734	338.72	357.34	0.0000	4.3300	50.0000	0.0000	(0.0815)	(0.0099)	0.0000	2	(0.0914)	01/06/2025
000895.ZK	12/31/2024	SDB3260492462	4,900.00	3.5734	16,597.08	17,509.46	0.0000	4.3300	50.0000	0.0000	(3.9925)	(0.4864)	0.0000	2	(4.4789)	01/06/2025
000895.ZK	12/31/2024	SDB3260492462	400.00	3.5734	1,354.86	1,429.34	0.0000	4.3300	50.0000	0.0000	(0.3259)	(0.0397)	0.0000	2	(0.3656)	01/06/2025
000895.ZK	12/31/2024	SDB3260492462	100.00	3.5734	338.72	357.34	0.0000	4.3300	50.0000	0.0000	(0.0815)	(0.0099)	0.0000	2	(0.0914)	01/06/2025
000895.ZK	12/31/2024	SDB3260492462	2,300.00	3.5734	7,790.47	8,218.73	0.0000	4.3300	50.0000	0.0000	(1.8740)	(0.2283)	0.0000	2	(2.1023)	01/06/2025
000895.ZK	12/31/2024	SDB3260492462	2,700.00	3.5734	9,145.33	9,648.07	0.0000	4.3300	50.0000	0.0000	(2.2000)	(0.2680)	0.0000	2	(2.4680)	01/06/2025
000895.ZK	12/30/2024	SDB3260492462	6,700.00	3.5358	23,626.06	23,689.63	0.0000	4.3300	50.0000	0.0000	(2.8417)	(0.3290)	0.0000	1	(3.1707)	01/06/2025
000895.ZK	12/30/2024	SDB3260492462	1,800.00	3.5358	6,358.64	6,364.38	0.0000	4.3300	50.0000	0.0000	(0.7648)	(0.0884)	0.0000	1	(0.8532)	01/06/2025
000895.ZK	12/30/2024	SDB3260492462	6,800.00	3.5358	24,092.79	24,043.20	0.0000	4.3300	50.0000	0.0000	(2.8978)	(0.3339)	0.0000	1	(3.2318)	01/06/2025
000895.ZK	12/30/2024	SDB3260492462	1,400.00	3.5358	4,972.09	4,950.07	0.0000	4.3300	50.0000	0.0000	(0.5980)	(0.0688)	0.0000	1	(0.6668)	01/06/2025
000895.ZK	12/30/2024	SDB3260492462	2,100.00	3.5358	7,401.04	7,425.11	0.0000	4.3300	50.0000	0.0000	(0.8902)	(0.1031)	0.0000	1	(0.9933)	01/06/2025
000895.ZK	12/30/2024	SDB3260492462	1,000.00	3.5358	3,517.70	3,535.76	0.0000	4.3300	50.0000	0.0000	(0.4231)	(0.0491)	0.0000	1	(0.4722)	01/06/2025
000895.ZK	12/30/2024	SDB3260492462	2,500.00	3.5358	8,723.56	8,839.41	0.0000	4.3300	50.0000	0.0000	(1.0493)	(0.1228)	0.0000	1	(1.1720)	01/06/2025
000895.ZK	12/30/2024	SDB3260492462	7,900.00	3.5358	27,552.96	27,932.54	0.0000	4.3300	50.0000	0.0000	(3.3140)	(0.3880)	0.0000	1	(3.7020)	01/06/2025
000895.ZK	12/30/2024	SDB3260492462	300.00	3.5358	1,045.66	1,060.73	0.0000	4.3300	50.0000	0.0000	(0.1258)	(0.0147)	0.0000	1	(0.1405)	01/06/2025
000895.ZK	12/30/2024	SDB3260492462	100.00	3.5358	342.95	353.58	0.0000	4.3300	50.0000	0.0000	(0.0412)	(0.0049)	0.0000	1	(0.0462)	01/06/2025
000895.ZK	12/30/2024	SDB3260492462	700.00	3.5358	2,371.01	2,475.04	0.0000	4.3300	50.0000	0.0000	(0.2852)	(0.0344)	0.0000	1	(0.3196)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HENAN SHUANGHUI INVESTMENT & DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000895.ZK	12/30/2024	SDB3260492462	5,600.00	3.5358	18,968.10	19,800.28	0.0000	4.3300	50.0000	0.0000	(2.2814)	(0.2750)	0.0000	1	(2.5564)	01/06/2025
000895.ZK	12/30/2024	SDB3260492462	6,100.00	3.5358	20,661.68	21,568.17	0.0000	4.3300	50.0000	0.0000	(2.4851)	(0.2996)	0.0000	1	(2.7847)	01/06/2025
000895.ZK	12/30/2024	SDB3260492462	500.00	3.5358	1,693.58	1,767.88	0.0000	4.3300	50.0000	0.0000	(0.2037)	(0.0246)	0.0000	1	(0.2283)	01/06/2025
000895.ZK	12/30/2024	SDB3260492462	200.00	3.5358	677.43	707.15	0.0000	4.3300	50.0000	0.0000	(0.0815)	(0.0098)	0.0000	1	(0.0913)	01/06/2025
000895.ZK	12/30/2024	SDB3260492462	3,200.00	3.5358	10,838.91	11,314.45	0.0000	4.3300	50.0000	0.0000	(1.3037)	(0.1571)	0.0000	1	(1.4608)	01/06/2025
000895.ZK	12/30/2024	SDB3260492462	200.00	3.5358	677.43	707.15	0.0000	4.3300	50.0000	0.0000	(0.0815)	(0.0098)	0.0000	1	(0.0913)	01/06/2025
000895.ZK	12/30/2024	SDB3260492462	4,600.00	3.5358	15,580.94	16,264.52	0.0000	4.3300	50.0000	0.0000	(1.8740)	(0.2259)	0.0000	1	(2.0999)	01/06/2025
000895.ZK	12/30/2024	SDB3260492462	1,800.00	3.5358	6,096.89	6,364.38	0.0000	4.3300	50.0000	0.0000	(0.7333)	(0.0884)	0.0000	1	(0.8217)	01/06/2025
000895.ZK	12/30/2024	SDB3260492462	20,600.00	3.5358	69,775.50	72,836.76	0.0000	4.3300	50.0000	0.0000	(8.3924)	(1.0116)	0.0000	1	(9.4041)	01/06/2025
000895.ZK	12/30/2024	SDB3260492462	200.00	3.5358	677.43	707.15	0.0000	4.3300	50.0000	0.0000	(0.0815)	(0.0098)	0.0000	1	(0.0913)	01/06/2025
000895.ZK	12/30/2024	SDB3260492462	14,200.00	3.5358	48,097.67	50,207.86	0.0000	4.3300	50.0000	0.0000	(5.7851)	(0.6973)	0.0000	1	(6.4824)	01/06/2025
000895.ZK	12/30/2024	SDB3260492462	100.00	3.5358	338.72	353.58	0.0000	4.3300	50.0000	0.0000	(0.0407)	(0.0049)	0.0000	1	(0.0457)	01/06/2025
000895.ZK	12/30/2024	SDB3260492462	1,600.00	3.5358	5,419.46	5,657.22	0.0000	4.3300	50.0000	0.0000	(0.6518)	(0.0786)	0.0000	1	(0.7304)	01/06/2025
000895.ZK	12/30/2024	SDB3260492462	2,500.00	3.5358	8,467.90	8,839.41	0.0000	4.3300	50.0000	0.0000	(1.0185)	(0.1228)	0.0000	1	(1.1413)	01/06/2025
000895.ZK	12/30/2024	SDB3260492462	100.00	3.5358	338.72	353.58	0.0000	4.3300	50.0000	0.0000	(0.0407)	(0.0049)	0.0000	1	(0.0457)	01/06/2025
000895.ZK	12/30/2024	SDB3260492462	200.00	3.5358	677.43	707.15	0.0000	4.3300	50.0000	0.0000	(0.0815)	(0.0098)	0.0000	1	(0.0913)	01/06/2025
000895.ZK	12/30/2024	SDB3260492462	100.00	3.5358	338.72	353.58	0.0000	4.3300	50.0000	0.0000	(0.0407)	(0.0049)	0.0000	1	(0.0457)	01/06/2025
000895.ZK	12/30/2024	SDB3260492462	1,300.00	3.5358	4,403.31	4,596.49	0.0000	4.3300	50.0000	0.0000	(0.5296)	(0.0638)	0.0000	1	(0.5935)	01/06/2025
000895.ZK	12/30/2024	SDB3260492462	3,300.00	3.5358	11,177.63	11,668.02	0.0000	4.3300	50.0000	0.0000	(1.3444)	(0.1621)	0.0000	1	(1.5065)	01/06/2025
000895.ZK	12/30/2024	SDB3260492462	3,200.00	3.5358	10,838.91	11,314.45	0.0000	4.3300	50.0000	0.0000	(1.3037)	(0.1571)	0.0000	1	(1.4608)	01/06/2025
000895.ZK	12/30/2024	SDB3260492462	6,500.00	3.5358	22,016.54	22,982.47	0.0000	4.3300	50.0000	0.0000	(2.6481)	(0.3192)	0.0000	1	(2.9673)	01/06/2025
000895.ZK	12/30/2024	SDB3260492462	1,800.00	3.5358	6,096.89	6,364.38	0.0000	4.3300	50.0000	0.0000	(0.7333)	(0.0884)	0.0000	1	(0.8217)	01/06/2025
000895.ZK	12/30/2024	SDB3260492462	300.00	3.5358	1,016.15	1,060.73	0.0000	4.3300	50.0000	0.0000	(0.1222)	(0.0147)	0.0000	1	(0.1370)	01/06/2025
000895.ZK	12/30/2024	SDB3260492462	200.00	3.5358	677.43	707.15	0.0000	4.3300	50.0000	0.0000	(0.0815)	(0.0098)	0.0000	1	(0.0913)	01/06/2025
000895.ZK	12/30/2024	SDB3260492462	11,800.00	3.5358	39,968.49	41,722.03	0.0000	4.3300	50.0000	0.0000	(4.8073)	(0.5795)	0.0000	1	(5.3868)	01/06/2025
000895.ZK	12/30/2024	SDB3260492462	200.00	3.5358	677.43	707.15	0.0000	4.3300	50.0000	0.0000	(0.0815)	(0.0098)	0.0000	1	(0.0913)	01/06/2025
000895.ZK	12/30/2024	SDB3260492462	25,300.00	3.5358	85,695.15	89,454.85	0.0000	4.3300	50.0000	0.0000	(10.3072)	(1.2424)	0.0000	1	(11.5497)	01/06/2025
000895.ZK	12/30/2024	SDB3260492462	100.00	3.5358	338.72	353.58	0.0000	4.3300	50.0000	0.0000	(0.0407)	(0.0049)	0.0000	1	(0.0457)	01/06/2025
000895.ZK	12/30/2024	SDB3260492462	1,100.00	3.5358	3,725.88	3,889.34	0.0000	4.3300	50.0000	0.0000	(0.4481)	(0.0540)	0.0000	1	(0.5022)	01/06/2025
000895.ZK	12/30/2024	SDB3260492462	700.00	3.5358	2,371.01	2,475.04	0.0000	4.3300	50.0000	0.0000	(0.2852)	(0.0344)	0.0000	1	(0.3196)	01/06/2025
000895.ZK	12/30/2024	SDB3260492462	3,300.00	3.5358	11,177.63	11,668.02	0.0000	4.3300	50.0000	0.0000	(1.3444)	(0.1621)	0.0000	1	(1.5065)	01/06/2025
000895.ZK	12/30/2024	SDB3260492462	900.00	3.5358	3,048.44	3,182.19	0.0000	4.3300	50.0000	0.0000	(0.3667)	(0.0442)	0.0000	1	(0.4109)	01/06/2025
000895.ZK	12/30/2024	SDB3260492462	24,500.00	3.5358	82,985.42	86,626.24	0.0000	4.3300	50.0000	0.0000	(9.9813)	(1.2031)	0.0000	1	(11.1844)	01/06/2025
000895.ZK	12/30/2024	SDB3260492462	2,300.00	3.5358	7,790.47	8,132.26	0.0000	4.3300	50.0000	0.0000	(0.9370)	(0.1129)	0.0000	1	(1.0500)	01/06/2025
000895.ZK	12/30/2024	SDB3260492462	8,200.00	3.5358	27,774.71	28,993.27	0.0000	4.3300	50.0000	0.0000	(3.3407)	(0.4027)	0.0000	1	(3.7434)	01/06/2025
000895.ZK	12/30/2024	SDB3260492462	100.00	3.5358	338.72	353.58	0.0000	4.3300	50.0000	0.0000	(0.0407)	(0.0049)	0.0000	1	(0.0457)	01/06/2025
000895.ZK	12/30/2024	SDB3260492462	100.00	3.5358	338.72	353.58	0.0000	4.3300	50.0000	0.0000	(0.0407)	(0.0049)	0.0000	1	(0.0457)	01/06/2025
000895.ZK	12/30/2024	SDB3260492462	500.00	3.5358	1,693.58	1,767.88	0.0000	4.3300	50.0000	0.0000	(0.2037)	(0.0246)	0.0000	1	(0.2283)	01/06/2025
000895.ZK	12/30/2024	SDB3260492462	3,700.00	3.5358	12,532.49	13,082.33	0.0000	4.3300	50.0000	0.0000	(1.5074)	(0.1817)	0.0000	1	(1.6891)	01/06/2025
000895.ZK	12/30/2024	SDB3260492462	1,200.00	3.5358	4,064.59	4,242.92	0.0000	4.3300	50.0000	0.0000	(0.4889)	(0.0589)	0.0000	1	(0.5478)	01/06/2025
000895.ZK	12/30/2024	SDB3260492462	100.00	3.5358	338.72	353.58	0.0000	4.3300	50.0000	0.0000	(0.0407)	(0.0049)	0.0000	1	(0.0457)	01/06/2025
000895.ZK	12/30/2024	SDB3260492462	7,200.00	3.5358	24,387.55	25,457.51	0.0000	4.3300	50.0000	0.0000	(2.9333)	(0.3536)	0.0000	1	(3.2869)	01/06/2025
000895.ZK	12/30/2024	SDB3260492462	5,200.00	3.5358	17,613.23	18,385.98	0.0000	4.3300	50.0000	0.0000	(2.1185)	(0.2554)	0.0000	1	(2.3738)	01/06/2025
000895.ZK	12/30/2024	SDB3260492462	2,700.00	3.5358	9,145.33	9,546.57	0.0000	4.3300	50.0000	0.0000	(1.1000)	(0.1326)	0.0000	1	(1.2326)	01/06/2025
000895.ZK	12/30/2024	SDB3260492462	400.00	3.5358	1,354.86	1,414.31	0.0000	4.3300	50.0000	0.0000	(0.1630)	(0.0196)	0.0000	1	(0.1826)	01/06/2025
000895.ZK	12/30/2024	SDB3260492462	2,200.00	3.5358	7,451.75	7,778.68	0.0000	4.3300	50.0000	0.0000	(0.8963)	(0.1080)	0.0000	1	(1.0043)	01/06/2025
000895.ZK	12/30/2024	SDB3260492462	100.00	3.5358	338.72	353.58	0.0000	4.3300	50.0000	0.0000	(0.0407)	(0.0049)	0.0000	1	(0.0457)	01/06/2025
000895.ZK	12/30/2024	SDB3260492462	4,900.00	3.5358	16,597.08	17,325.25	0.0000	4.3300	50.0000	0.0000	(1.9963)	(0.2406)	0.0000	1	(2.2369)	01/06/2025
000895.ZK	12/30/2024	SDB3260492462	400.00	3.5358	1,354.86	1,414.31	0.0000	4.3300	50.0000	0.0000	(0.1630)	(0.0196)	0.0000	1	(0.1826)	01/06/2025
000895.ZK	12/30/2024	SDB3260492462	100.00	3.5358	338.72	353.58	0.0000	4.3300	50.0000	0.0000	(0.0407)	(0.0049)	0.0000	1	(0.0457)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HENAN SHUANGHUI INVESTMENT & DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000895.ZK	12/30/2024	SDB3260492462	2,300.00	3.5358	7,790.47	8,132.26	0.0000	4.3300	50.0000	0.0000	(0.9370)	(0.1129)	0.0000	1	(1.0500)	01/06/2025
000895.ZK	12/30/2024	SDB3260492462	2,700.00	3.5358	9,145.33	9,546.57	0.0000	4.3300	50.0000	0.0000	(1.1000)	(0.1326)	0.0000	1	(1.2326)	01/06/2025
000895.ZK	12/27/2024	SDB3260492462	6,700.00	3.5619	23,626.06	23,864.40	0.0000	4.3300	50.0000	0.0000	(8.5251)	(0.9943)	0.0000	3	(9.5194)	01/06/2025
000895.ZK	12/27/2024	SDB3260492462	1,800.00	3.5619	6,358.64	6,411.33	0.0000	4.3300	50.0000	0.0000	(2.2944)	(0.2671)	0.0000	3	(2.5615)	01/06/2025
000895.ZK	12/27/2024	SDB3260492462	6,800.00	3.5619	24,092.79	24,220.58	0.0000	4.3300	50.0000	0.0000	(8.6935)	(1.0092)	0.0000	3	(9.7027)	01/06/2025
000895.ZK	12/27/2024	SDB3260492462	1,400.00	3.5619	4,972.09	4,986.59	0.0000	4.3300	50.0000	0.0000	(1.7941)	(0.2078)	0.0000	3	(2.0019)	01/06/2025
000895.ZK	12/27/2024	SDB3260492462	2,100.00	3.5619	7,401.04	7,479.89	0.0000	4.3300	50.0000	0.0000	(2.6705)	(0.3117)	0.0000	3	(2.9822)	01/06/2025
000895.ZK	12/27/2024	SDB3260492462	1,000.00	3.5619	3,517.70	3,561.85	0.0000	4.3300	50.0000	0.0000	(1.2693)	(0.1484)	0.0000	3	(1.4177)	01/06/2025
000895.ZK	12/27/2024	SDB3260492462	2,500.00	3.5619	8,723.56	8,904.63	0.0000	4.3300	50.0000	0.0000	(3.1478)	(0.3710)	0.0000	3	(3.5188)	01/06/2025
000895.ZK	12/27/2024	SDB3260492462	7,900.00	3.5619	27,552.96	28,138.62	0.0000	4.3300	50.0000	0.0000	(9.9420)	(1.1724)	0.0000	3	(11.1145)	01/06/2025
000895.ZK	12/27/2024	SDB3260492462	300.00	3.5619	1,045.66	1,068.56	0.0000	4.3300	50.0000	0.0000	(0.3773)	(0.0445)	0.0000	3	(0.4218)	01/06/2025
000895.ZK	12/27/2024	SDB3260492462	100.00	3.5619	342.95	356.19	0.0000	4.3300	50.0000	0.0000	(0.1237)	(0.0148)	0.0000	3	(0.1386)	01/06/2025
000895.ZK	12/27/2024	SDB3260492462	700.00	3.5619	2,371.01	2,493.30	0.0000	4.3300	50.0000	0.0000	(0.8555)	(0.1039)	0.0000	3	(0.9594)	01/06/2025
000895.ZK	12/27/2024	SDB3260492462	5,600.00	3.5619	18,968.10	19,946.36	0.0000	4.3300	50.0000	0.0000	(6.8443)	(0.8311)	0.0000	3	(7.6754)	01/06/2025
000895.ZK	12/27/2024	SDB3260492462	6,100.00	3.5619	20,661.68	21,727.28	0.0000	4.3300	50.0000	0.0000	(7.4554)	(0.9053)	0.0000	3	(8.3607)	01/06/2025
000895.ZK	12/27/2024	SDB3260492462	500.00	3.5619	1,693.58	1,780.92	0.0000	4.3300	50.0000	0.0000	(0.6111)	(0.0742)	0.0000	3	(0.6853)	01/06/2025
000895.ZK	12/27/2024	SDB3260492462	200.00	3.5619	677.43	712.37	0.0000	4.3300	50.0000	0.0000	(0.2444)	(0.0297)	0.0000	3	(0.2741)	01/06/2025
000895.ZK	12/27/2024	SDB3260492462	3,200.00	3.5619	10,838.91	11,397.92	0.0000	4.3300	50.0000	0.0000	(3.9110)	(0.4749)	0.0000	3	(4.3860)	01/06/2025
000895.ZK	12/27/2024	SDB3260492462	200.00	3.5619	677.43	712.37	0.0000	4.3300	50.0000	0.0000	(0.2444)	(0.0297)	0.0000	3	(0.2741)	01/06/2025
000895.ZK	12/27/2024	SDB3260492462	4,600.00	3.5619	15,580.94	16,384.51	0.0000	4.3300	50.0000	0.0000	(5.6221)	(0.6827)	0.0000	3	(6.3048)	01/06/2025
000895.ZK	12/27/2024	SDB3260492462	1,800.00	3.5619	6,096.89	6,411.33	0.0000	4.3300	50.0000	0.0000	(2.2000)	(0.2671)	0.0000	3	(2.4671)	01/06/2025
000895.ZK	12/27/2024	SDB3260492462	20,600.00	3.5619	69,775.50	73,374.11	0.0000	4.3300	50.0000	0.0000	(25.1773)	(3.0573)	0.0000	3	(28.2346)	01/06/2025
000895.ZK	12/27/2024	SDB3260492462	200.00	3.5619	677.43	712.37	0.0000	4.3300	50.0000	0.0000	(0.2444)	(0.0297)	0.0000	3	(0.2741)	01/06/2025
000895.ZK	12/27/2024	SDB3260492462	14,200.00	3.5619	48,097.67	50,578.27	0.0000	4.3300	50.0000	0.0000	(17.3552)	(2.1074)	0.0000	3	(19.4627)	01/06/2025
000895.ZK	12/27/2024	SDB3260492462	100.00	3.5619	338.72	356.19	0.0000	4.3300	50.0000	0.0000	(0.1222)	(0.0148)	0.0000	3	(0.1371)	01/06/2025
000895.ZK	12/27/2024	SDB3260492462	1,600.00	3.5619	5,419.46	5,698.96	0.0000	4.3300	50.0000	0.0000	(1.9555)	(0.2375)	0.0000	3	(2.1930)	01/06/2025
000895.ZK	12/27/2024	SDB3260492462	2,500.00	3.5619	8,467.90	8,904.63	0.0000	4.3300	50.0000	0.0000	(3.0555)	(0.3710)	0.0000	3	(3.4265)	01/06/2025
000895.ZK	12/27/2024	SDB3260492462	100.00	3.5619	338.72	356.19	0.0000	4.3300	50.0000	0.0000	(0.1222)	(0.0148)	0.0000	3	(0.1371)	01/06/2025
000895.ZK	12/27/2024	SDB3260492462	200.00	3.5619	677.43	712.37	0.0000	4.3300	50.0000	0.0000	(0.2444)	(0.0297)	0.0000	3	(0.2741)	01/06/2025
000895.ZK	12/27/2024	SDB3260492462	100.00	3.5619	338.72	356.19	0.0000	4.3300	50.0000	0.0000	(0.1222)	(0.0148)	0.0000	3	(0.1371)	01/06/2025
000895.ZK	12/27/2024	SDB3260492462	1,300.00	3.5619	4,403.31	4,630.41	0.0000	4.3300	50.0000	0.0000	(1.5889)	(0.1929)	0.0000	3	(1.7818)	01/06/2025
000895.ZK	12/27/2024	SDB3260492462	3,300.00	3.5619	11,177.63	11,754.11	0.0000	4.3300	50.0000	0.0000	(4.0333)	(0.4898)	0.0000	3	(4.5230)	01/06/2025
000895.ZK	12/27/2024	SDB3260492462	3,200.00	3.5619	10,838.91	11,397.92	0.0000	4.3300	50.0000	0.0000	(3.9110)	(0.4749)	0.0000	3	(4.3860)	01/06/2025
000895.ZK	12/27/2024	SDB3260492462	6,500.00	3.5619	22,016.54	23,152.03	0.0000	4.3300	50.0000	0.0000	(7.9443)	(0.9647)	0.0000	3	(8.9090)	01/06/2025
000895.ZK	12/27/2024	SDB3260492462	1,800.00	3.5619	6,096.89	6,411.33	0.0000	4.3300	50.0000	0.0000	(2.2000)	(0.2671)	0.0000	3	(2.4671)	01/06/2025
000895.ZK	12/27/2024	SDB3260492462	300.00	3.5619	1,016.15	1,068.56	0.0000	4.3300	50.0000	0.0000	(0.3667)	(0.0445)	0.0000	3	(0.4112)	01/06/2025
000895.ZK	12/27/2024	SDB3260492462	200.00	3.5619	677.43	712.37	0.0000	4.3300	50.0000	0.0000	(0.2444)	(0.0297)	0.0000	3	(0.2741)	01/06/2025
000895.ZK	12/27/2024	SDB3260492462	11,800.00	3.5619	39,968.49	42,029.83	0.0000	4.3300	50.0000	0.0000	(14.4220)	(1.7512)	0.0000	3	(16.1732)	01/06/2025
000895.ZK	12/27/2024	SDB3260492462	200.00	3.5619	677.43	712.37	0.0000	4.3300	50.0000	0.0000	(0.2444)	(0.0297)	0.0000	3	(0.2741)	01/06/2025
000895.ZK	12/27/2024	SDB3260492462	25,300.00	3.5619	85,695.15	90,114.81	0.0000	4.3300	50.0000	0.0000	(30.9217)	(3.7548)	0.0000	3	(34.6764)	01/06/2025
000895.ZK	12/27/2024	SDB3260492462	100.00	3.5619	338.72	356.19	0.0000	4.3300	50.0000	0.0000	(0.1222)	(0.0148)	0.0000	3	(0.1371)	01/06/2025
000895.ZK	12/27/2024	SDB3260492462	1,100.00	3.5619	3,725.88	3,918.03	0.0000	4.3300	50.0000	0.0000	(1.3444)	(0.1633)	0.0000	3	(1.5077)	01/06/2025
000895.ZK	12/27/2024	SDB3260492462	700.00	3.5619	2,371.01	2,493.30	0.0000	4.3300	50.0000	0.0000	(0.8555)	(0.1039)	0.0000	3	(0.9594)	01/06/2025
000895.ZK	12/27/2024	SDB3260492462	3,300.00	3.5619	11,177.63	11,754.11	0.0000	4.3300	50.0000	0.0000	(4.0333)	(0.4898)	0.0000	3	(4.5230)	01/06/2025
000895.ZK	12/27/2024	SDB3260492462	900.00	3.5619	3,048.44	3,205.66	0.0000	4.3300	50.0000	0.0000	(1.1000)	(0.1336)	0.0000	3	(1.2335)	01/06/2025
000895.ZK	12/27/2024	SDB3260492462	24,500.00	3.5619	82,985.42	87,265.33	0.0000	4.3300	50.0000	0.0000	(28.9439)	(3.6361)	0.0000	3	(33.5800)	01/06/2025
000895.ZK	12/27/2024	SDB3260492462	2,300.00	3.5619	7,790.47	8,192.26	0.0000	4.3300	50.0000	0.0000	(2.8111)	(0.3413)	0.0000	3	(3.1524)	01/06/2025
000895.ZK	12/27/2024	SDB3260492462	8,200.00	3.5619	27,774.71	29,207.17	0.0000	4.3300	50.0000	0.0000	(10.0220)	(1.2170)	0.0000	3	(11.2390)	01/06/2025
000895.ZK	12/27/2024	SDB3260492462	100.00	3.5619	338.72	356.19	0.0000	4.3300	50.0000	0.0000	(0.1222)	(0.0148)	0.0000	3	(0.1371)	01/06/2025
000895.ZK	12/27/2024	SDB3260492462	100.00	3.5619	338.72	356.19	0.0000	4.3300	50.0000	0.0000	(0.1222)	(0.0148)	0.0000	3	(0.1371)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HENAN SHUANGHUI INVESTMENT & DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000895.ZK	12/27/2024	SDB3260492462	500.00	3.5619	1.693.58	1,780.92	0.0000	4.3300	50.0000	0.0000	(0.6111)	(0.0742)	0.0000	3	(0.6853)	01/06/2025
000895.ZK	12/27/2024	SDB3260492462	3,700.00	3.5619	12,532.49	13,178.85	0.0000	4.3300	50.0000	0.0000	(4.5221)	(0.5491)	0.0000	3	(5.0713)	01/06/2025
000895.ZK	12/27/2024	SDB3260492462	1,200.00	3.5619	4,064.59	4,274.22	0.0000	4.3300	50.0000	0.0000	(1.4666)	(0.1781)	0.0000	3	(1.6447)	01/06/2025
000895.ZK	12/27/2024	SDB3260492462	100.00	3.5619	338.72	356.19	0.0000	4.3300	50.0000	0.0000	(0.1222)	(0.0148)	0.0000	3	(0.1371)	01/06/2025
000895.ZK	12/27/2024	SDB3260492462	7,200.00	3.5619	24,387.55	25,645.32	0.0000	4.3300	50.0000	0.0000	(8.7998)	(1.0686)	0.0000	3	(9.8684)	01/06/2025
000895.ZK	12/27/2024	SDB3260492462	5,200.00	3.5619	17,613.23	18,521.62	0.0000	4.3300	50.0000	0.0000	(6.3554)	(0.7717)	0.0000	3	(7.1272)	01/06/2025
000895.ZK	12/27/2024	SDB3260492462	2,700.00	3.5619	9,145.33	9,617.00	0.0000	4.3300	50.0000	0.0000	(3.2999)	(0.4007)	0.0000	3	(3.7006)	01/06/2025
000895.ZK	12/27/2024	SDB3260492462	400.00	3.5619	1,354.86	1,424.74	0.0000	4.3300	50.0000	0.0000	(0.4889)	(0.0594)	0.0000	3	(0.5482)	01/06/2025
000895.ZK	12/27/2024	SDB3260492462	2,200.00	3.5619	7,451.75	7,836.07	0.0000	4.3300	50.0000	0.0000	(2.6888)	(0.3265)	0.0000	3	(3.0153)	01/06/2025
000895.ZK	12/27/2024	SDB3260492462	100.00	3.5619	338.72	356.19	0.0000	4.3300	50.0000	0.0000	(0.1222)	(0.0148)	0.0000	3	(0.1371)	01/06/2025
000895.ZK	12/27/2024	SDB3260492462	4,900.00	3.5619	16,597.08	17,453.07	0.0000	4.3300	50.0000	0.0000	(5.9888)	(0.7272)	0.0000	3	(6.7160)	01/06/2025
000895.ZK	12/27/2024	SDB3260492462	400.00	3.5619	1,354.86	1,424.74	0.0000	4.3300	50.0000	0.0000	(0.4889)	(0.0594)	0.0000	3	(0.5482)	01/06/2025
000895.ZK	12/27/2024	SDB3260492462	100.00	3.5619	338.72	356.19	0.0000	4.3300	50.0000	0.0000	(0.1222)	(0.0148)	0.0000	3	(0.1371)	01/06/2025
000895.ZK	12/27/2024	SDB3260492462	2,300.00	3.5619	7,790.47	8,192.26	0.0000	4.3300	50.0000	0.0000	(2.8111)	(0.3413)	0.0000	3	(3.1524)	01/06/2025
000895.ZK	12/27/2024	SDB3260492462	2,700.00	3.5619	9,145.33	9,617.00	0.0000	4.3300	50.0000	0.0000	(3.2999)	(0.4007)	0.0000	3	(3.7006)	01/06/2025
000895.ZK	12/26/2024	SDB3260492462	6,700.00	3.5863	23,626.06	24,028.03	0.0000	4.3300	50.0000	0.0000	(2.8417)	(0.3337)	0.0000	1	(3.1754)	01/06/2025
000895.ZK	12/26/2024	SDB3260492462	1,800.00	3.5863	6,358.64	6,455.29	0.0000	4.3300	50.0000	0.0000	(0.7648)	(0.0897)	0.0000	1	(0.8545)	01/06/2025
000895.ZK	12/26/2024	SDB3260492462	6,800.00	3.5863	24,092.79	24,386.66	0.0000	4.3300	50.0000	0.0000	(2.8978)	(0.3387)	0.0000	1	(3.2365)	01/06/2025
000895.ZK	12/26/2024	SDB3260492462	1,400.00	3.5863	4,972.09	5,020.78	0.0000	4.3300	50.0000	0.0000	(0.5980)	(0.0697)	0.0000	1	(0.6678)	01/06/2025
000895.ZK	12/26/2024	SDB3260492462	2,100.00	3.5863	7,401.04	7,531.17	0.0000	4.3300	50.0000	0.0000	(0.8902)	(0.1046)	0.0000	1	(0.9948)	01/06/2025
000895.ZK	12/26/2024	SDB3260492462	1,000.00	3.5863	3,517.70	3,586.27	0.0000	4.3300	50.0000	0.0000	(0.4231)	(0.0498)	0.0000	1	(0.4729)	01/06/2025
000895.ZK	12/26/2024	SDB3260492462	2,500.00	3.5863	8,723.56	8,965.68	0.0000	4.3300	50.0000	0.0000	(1.0493)	(0.1245)	0.0000	1	(1.1738)	01/06/2025
000895.ZK	12/26/2024	SDB3260492462	7,900.00	3.5863	27,552.96	28,331.56	0.0000	4.3300	50.0000	0.0000	(3.3140)	(0.3935)	0.0000	1	(3.7075)	01/06/2025
000895.ZK	12/26/2024	SDB3260492462	300.00	3.5863	1,045.66	1,075.88	0.0000	4.3300	50.0000	0.0000	(0.1258)	(0.0149)	0.0000	1	(0.1407)	01/06/2025
000895.ZK	12/26/2024	SDB3260492462	100.00	3.5863	342.95	358.63	0.0000	4.3300	50.0000	0.0000	(0.0412)	(0.0050)	0.0000	1	(0.0462)	01/06/2025
000895.ZK	12/26/2024	SDB3260492462	700.00	3.5863	2,371.01	2,510.39	0.0000	4.3300	50.0000	0.0000	(0.2852)	(0.0349)	0.0000	1	(0.3200)	01/06/2025
000895.ZK	12/26/2024	SDB3260492462	5,600.00	3.5863	18,968.10	20,083.13	0.0000	4.3300	50.0000	0.0000	(2.2814)	(0.2789)	0.0000	1	(2.5604)	01/06/2025
000895.ZK	12/26/2024	SDB3260492462	6,100.00	3.5863	20,661.68	21,876.27	0.0000	4.3300	50.0000	0.0000	(2.4851)	(0.3038)	0.0000	1	(2.7890)	01/06/2025
000895.ZK	12/26/2024	SDB3260492462	500.00	3.5863	1,693.58	1,793.14	0.0000	4.3300	50.0000	0.0000	(0.2037)	(0.0249)	0.0000	1	(0.2286)	01/06/2025
000895.ZK	12/26/2024	SDB3260492462	200.00	3.5863	677.43	717.25	0.0000	4.3300	50.0000	0.0000	(0.0815)	(0.0100)	0.0000	1	(0.0914)	01/06/2025
000895.ZK	12/26/2024	SDB3260492462	3,200.00	3.5863	10,838.91	11,476.07	0.0000	4.3300	50.0000	0.0000	(1.3037)	(0.1594)	0.0000	1	(1.4631)	01/06/2025
000895.ZK	12/26/2024	SDB3260492462	200.00	3.5863	677.43	717.25	0.0000	4.3300	50.0000	0.0000	(0.0815)	(0.0100)	0.0000	1	(0.0914)	01/06/2025
000895.ZK	12/26/2024	SDB3260492462	4,600.00	3.5863	15,580.94	16,496.86	0.0000	4.3300	50.0000	0.0000	(1.8740)	(0.2291)	0.0000	1	(2.1032)	01/06/2025
000895.ZK	12/26/2024	SDB3260492462	1,800.00	3.5863	6,096.89	6,455.29	0.0000	4.3300	50.0000	0.0000	(0.7333)	(0.0897)	0.0000	1	(0.8230)	01/06/2025
000895.ZK	12/26/2024	SDB3260492462	20,600.00	3.5863	69,775.50	73,877.22	0.0000	4.3300	50.0000	0.0000	(8.3924)	(1.0261)	0.0000	1	(9.4185)	01/06/2025
000895.ZK	12/26/2024	SDB3260492462	200.00	3.5863	677.43	717.25	0.0000	4.3300	50.0000	0.0000	(0.0815)	(0.0100)	0.0000	1	(0.0914)	01/06/2025
000895.ZK	12/26/2024	SDB3260492462	14,200.00	3.5863	48,097.67	50,925.08	0.0000	4.3300	50.0000	0.0000	(5.7851)	(0.7073)	0.0000	1	(6.4924)	01/06/2025
000895.ZK	12/26/2024	SDB3260492462	100.00	3.5863	338.72	358.63	0.0000	4.3300	50.0000	0.0000	(0.0407)	(0.0050)	0.0000	1	(0.0457)	01/06/2025
000895.ZK	12/26/2024	SDB3260492462	1,600.00	3.5863	5,419.46	5,738.04	0.0000	4.3300	50.0000	0.0000	(0.6518)	(0.0797)	0.0000	1	(0.7315)	01/06/2025
000895.ZK	12/26/2024	SDB3260492462	2,500.00	3.5863	8,467.90	8,965.68	0.0000	4.3300	50.0000	0.0000	(1.0185)	(0.1245)	0.0000	1	(1.1430)	01/06/2025
000895.ZK	12/26/2024	SDB3260492462	100.00	3.5863	338.72	358.63	0.0000	4.3300	50.0000	0.0000	(0.0407)	(0.0050)	0.0000	1	(0.0457)	01/06/2025
000895.ZK	12/26/2024	SDB3260492462	200.00	3.5863	677.43	717.25	0.0000	4.3300	50.0000	0.0000	(0.0815)	(0.0100)	0.0000	1	(0.0914)	01/06/2025
000895.ZK	12/26/2024	SDB3260492462	100.00	3.5863	338.72	358.63	0.0000	4.3300	50.0000	0.0000	(0.0407)	(0.0050)	0.0000	1	(0.0457)	01/06/2025
000895.ZK	12/26/2024	SDB3260492462	1,300.00	3.5863	4,403.31	4,662.15	0.0000	4.3300	50.0000	0.0000	(0.5296)	(0.0648)	0.0000	1	(0.5944)	01/06/2025
000895.ZK	12/26/2024	SDB3260492462	3,300.00	3.5863	11,177.63	11,834.70	0.0000	4.3300	50.0000	0.0000	(1.3444)	(0.1644)	0.0000	1	(1.5088)	01/06/2025
000895.ZK	12/26/2024	SDB3260492462	3,200.00	3.5863	10,838.91	11,476.07	0.0000	4.3300	50.0000	0.0000	(1.3037)	(0.1594)	0.0000	1	(1.4631)	01/06/2025
000895.ZK	12/26/2024	SDB3260492462	6,500.00	3.5863	22,016.54	23,310.77	0.0000	4.3300	50.0000	0.0000	(2.6481)	(0.3238)	0.0000	1	(2.9719)	01/06/2025
000895.ZK	12/26/2024	SDB3260492462	1,800.00	3.5863	6,096.89	6,455.29	0.0000	4.3300	50.0000	0.0000	(0.7333)	(0.0897)	0.0000	1	(0.8230)	01/06/2025
000895.ZK	12/26/2024	SDB3260492462	300.00	3.5863	1,016.15	1,075.88	0.0000	4.3300	50.0000	0.0000	(0.1222)	(0.0149)	0.0000	1	(0.1372)	01/06/2025
000895.ZK	12/26/2024	SDB3260492462	200.00	3.5863	677.43	717.25	0.0000	4.3300	50.0000	0.0000	(0.0815)	(0.0100)	0.0000	1	(0.0914)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HENAN SHUANGHUI INVESTMENT & DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000895.ZK	12/26/2024	SDB3260492462	11,800.00	3.5863	39,968.49	42,318.02	0.0000	4.3300	50.0000	0.0000	(4.8073)	(0.5878)	0.0000	1	(5.3951)	01/06/2025
000895.ZK	12/26/2024	SDB3260492462	200.00	3.5863	677.43	717.25	0.0000	4.3300	50.0000	0.0000	(0.0815)	(0.0100)	0.0000	1	(0.0914)	01/06/2025
000895.ZK	12/26/2024	SDB3260492462	25,300.00	3.5863	85,695.15	90,732.71	0.0000	4.3300	50.0000	0.0000	(10.3072)	(1.2602)	0.0000	1	(11.5674)	01/06/2025
000895.ZK	12/26/2024	SDB3260492462	100.00	3.5863	338.72	358.63	0.0000	4.3300	50.0000	0.0000	(0.0407)	(0.0050)	0.0000	1	(0.0457)	01/06/2025
000895.ZK	12/26/2024	SDB3260492462	1,100.00	3.5863	3,725.88	3,944.90	0.0000	4.3300	50.0000	0.0000	(0.4481)	(0.0548)	0.0000	1	(0.5029)	01/06/2025
000895.ZK	12/26/2024	SDB3260492462	700.00	3.5863	2,371.01	2,510.39	0.0000	4.3300	50.0000	0.0000	(0.2852)	(0.0349)	0.0000	1	(0.3200)	01/06/2025
000895.ZK	12/26/2024	SDB3260492462	3,300.00	3.5863	11,177.63	11,834.70	0.0000	4.3300	50.0000	0.0000	(1.3444)	(0.1644)	0.0000	1	(1.5088)	01/06/2025
000895.ZK	12/26/2024	SDB3260492462	900.00	3.5863	3,048.44	3,227.65	0.0000	4.3300	50.0000	0.0000	(0.3667)	(0.0448)	0.0000	1	(0.4115)	01/06/2025
000895.ZK	12/26/2024	SDB3260492462	24,500.00	3.5863	82,985.42	87,863.69	0.0000	4.3300	50.0000	0.0000	(9.9813)	(1.2203)	0.0000	1	(11.2016)	01/06/2025
000895.ZK	12/26/2024	SDB3260492462	2,300.00	3.5863	7,790.47	8,248.43	0.0000	4.3300	50.0000	0.0000	(0.9370)	(0.1146)	0.0000	1	(1.0516)	01/06/2025
000895.ZK	12/26/2024	SDB3260492462	8,200.00	3.5863	27,774.71	29,407.44	0.0000	4.3300	50.0000	0.0000	(3.3407)	(0.4084)	0.0000	1	(3.7491)	01/06/2025
000895.ZK	12/26/2024	SDB3260492462	100.00	3.5863	338.72	358.63	0.0000	4.3300	50.0000	0.0000	(0.0407)	(0.0050)	0.0000	1	(0.0457)	01/06/2025
000895.ZK	12/26/2024	SDB3260492462	100.00	3.5863	338.72	358.63	0.0000	4.3300	50.0000	0.0000	(0.0407)	(0.0050)	0.0000	1	(0.0457)	01/06/2025
000895.ZK	12/26/2024	SDB3260492462	500.00	3.5863	1,693.58	1,793.14	0.0000	4.3300	50.0000	0.0000	(0.2037)	(0.0249)	0.0000	1	(0.2286)	01/06/2025
000895.ZK	12/26/2024	SDB3260492462	3,700.00	3.5863	12,532.49	13,269.21	0.0000	4.3300	50.0000	0.0000	(1.5074)	(0.1843)	0.0000	1	(1.6917)	01/06/2025
000895.ZK	12/26/2024	SDB3260492462	1,200.00	3.5863	4,064.59	4,303.53	0.0000	4.3300	50.0000	0.0000	(0.4889)	(0.0598)	0.0000	1	(0.5487)	01/06/2025
000895.ZK	12/26/2024	SDB3260492462	100.00	3.5863	338.72	358.63	0.0000	4.3300	50.0000	0.0000	(0.0407)	(0.0050)	0.0000	1	(0.0457)	01/06/2025
000895.ZK	12/26/2024	SDB3260492462	7,200.00	3.5863	24,387.55	25,821.17	0.0000	4.3300	50.0000	0.0000	(2.9333)	(0.3586)	0.0000	1	(3.2919)	01/06/2025
000895.ZK	12/26/2024	SDB3260492462	5,200.00	3.5863	17,613.23	18,648.62	0.0000	4.3300	50.0000	0.0000	(2.1185)	(0.2590)	0.0000	1	(2.3775)	01/06/2025
000895.ZK	12/26/2024	SDB3260492462	2,700.00	3.5863	9,145.33	9,682.94	0.0000	4.3300	50.0000	0.0000	(1.1000)	(0.1345)	0.0000	1	(1.2345)	01/06/2025
000895.ZK	12/26/2024	SDB3260492462	400.00	3.5863	1,354.86	1,434.51	0.0000	4.3300	50.0000	0.0000	(0.1630)	(0.0199)	0.0000	1	(0.1829)	01/06/2025
000895.ZK	12/26/2024	SDB3260492462	2,200.00	3.5863	7,451.75	7,889.80	0.0000	4.3300	50.0000	0.0000	(0.8963)	(0.1096)	0.0000	1	(1.0059)	01/06/2025
000895.ZK	12/26/2024	SDB3260492462	100.00	3.5863	338.72	358.63	0.0000	4.3300	50.0000	0.0000	(0.0407)	(0.0050)	0.0000	1	(0.0457)	01/06/2025
000895.ZK	12/26/2024	SDB3260492462	4,900.00	3.5863	16,597.08	17,572.74	0.0000	4.3300	50.0000	0.0000	(1.9963)	(0.2441)	0.0000	1	(2.2403)	01/06/2025
000895.ZK	12/26/2024	SDB3260492462	400.00	3.5863	1,354.86	1,434.51	0.0000	4.3300	50.0000	0.0000	(0.1630)	(0.0199)	0.0000	1	(0.1829)	01/06/2025
000895.ZK	12/26/2024	SDB3260492462	100.00	3.5863	338.72	358.63	0.0000	4.3300	50.0000	0.0000	(0.0407)	(0.0050)	0.0000	1	(0.0457)	01/06/2025
000895.ZK	12/26/2024	SDB3260492462	2,300.00	3.5863	7,790.47	8,248.43	0.0000	4.3300	50.0000	0.0000	(0.9370)	(0.1146)	0.0000	1	(1.0516)	01/06/2025
000895.ZK	12/26/2024	SDB3260492462	2,700.00	3.5863	9,145.33	9,682.94	0.0000	4.3300	50.0000	0.0000	(1.1000)	(0.1345)	0.0000	1	(1.2345)	01/06/2025
000895.ZK	12/24/2024	SDB3260492462	6,700.00	3.5863	23,626.06	24,028.03	0.0000	4.3300	50.0000	0.0000	(5.6834)	(0.6674)	0.0000	2	(6.3508)	01/06/2025
000895.ZK	12/24/2024	SDB3260492462	1,800.00	3.5863	6,358.64	6,455.29	0.0000	4.3300	50.0000	0.0000	(1.5296)	(0.1793)	0.0000	2	(1.7089)	01/06/2025
000895.ZK	12/24/2024	SDB3260492462	6,800.00	3.5863	24,092.79	24,386.66	0.0000	4.3300	50.0000	0.0000	(5.7957)	(0.6774)	0.0000	2	(6.4731)	01/06/2025
000895.ZK	12/24/2024	SDB3260492462	1,400.00	3.5863	4,972.09	5,020.78	0.0000	4.3300	50.0000	0.0000	(1.1961)	(0.1395)	0.0000	2	(1.3355)	01/06/2025
000895.ZK	12/24/2024	SDB3260492462	2,100.00	3.5863	7,401.04	7,531.17	0.0000	4.3300	50.0000	0.0000	(1.7804)	(0.2092)	0.0000	2	(1.9896)	01/06/2025
000895.ZK	12/24/2024	SDB3260492462	1,000.00	3.5863	3,517.70	3,586.27	0.0000	4.3300	50.0000	0.0000	(0.8462)	(0.0996)	0.0000	2	(0.9458)	01/06/2025
000895.ZK	12/24/2024	SDB3260492462	2,500.00	3.5863	8,723.56	8,965.68	0.0000	4.3300	50.0000	0.0000	(2.0985)	(0.2490)	0.0000	2	(2.3475)	01/06/2025
000895.ZK	12/24/2024	SDB3260492462	7,900.00	3.5863	27,552.96	28,331.56	0.0000	4.3300	50.0000	0.0000	(6.6280)	(0.7870)	0.0000	2	(7.4150)	01/06/2025
000895.ZK	12/24/2024	SDB3260492462	300.00	3.5863	1,045.66	1,075.88	0.0000	4.3300	50.0000	0.0000	(0.2515)	(0.0299)	0.0000	2	(0.2814)	01/06/2025
000895.ZK	12/24/2024	SDB3260492462	100.00	3.5863	342.95	358.63	0.0000	4.3300	50.0000	0.0000	(0.0825)	(0.0100)	0.0000	2	(0.0925)	01/06/2025
000895.ZK	12/24/2024	SDB3260492462	700.00	3.5863	2,371.01	2,510.39	0.0000	4.3300	50.0000	0.0000	(0.5704)	(0.0697)	0.0000	2	(0.6401)	01/06/2025
000895.ZK	12/24/2024	SDB3260492462	5,600.00	3.5863	18,968.10	20,083.13	0.0000	4.3300	50.0000	0.0000	(4.5629)	(0.5579)	0.0000	2	(5.1207)	01/06/2025
000895.ZK	12/24/2024	SDB3260492462	6,100.00	3.5863	20,661.68	21,876.27	0.0000	4.3300	50.0000	0.0000	(4.9703)	(0.6077)	0.0000	2	(5.5780)	01/06/2025
000895.ZK	12/24/2024	SDB3260492462	500.00	3.5863	1,693.58	1,793.14	0.0000	4.3300	50.0000	0.0000	(0.4074)	(0.0498)	0.0000	2	(0.4572)	01/06/2025
000895.ZK	12/24/2024	SDB3260492462	200.00	3.5863	677.43	717.25	0.0000	4.3300	50.0000	0.0000	(0.1630)	(0.0199)	0.0000	2	(0.1829)	01/06/2025
000895.ZK	12/24/2024	SDB3260492462	3,200.00	3.5863	10,838.91	11,476.07	0.0000	4.3300	50.0000	0.0000	(2.6074)	(0.3188)	0.0000	2	(2.9261)	01/06/2025
000895.ZK	12/24/2024	SDB3260492462	200.00	3.5863	677.43	717.25	0.0000	4.3300	50.0000	0.0000	(0.1630)	(0.0199)	0.0000	2	(0.1829)	01/06/2025
000895.ZK	12/24/2024	SDB3260492462	4,600.00	3.5863	15,580.94	16,496.86	0.0000	4.3300	50.0000	0.0000	(3.7481)	(0.4582)	0.0000	2	(4.2063)	01/06/2025
000895.ZK	12/24/2024	SDB3260492462	1,800.00	3.5863	6,096.89	6,455.29	0.0000	4.3300	50.0000	0.0000	(1.4666)	(0.1793)	0.0000	2	(1.6460)	01/06/2025
000895.ZK	12/24/2024	SDB3260492462	20,800.00	3.5863	69,775.50	73,877.22	0.0000	4.3300	50.0000	0.0000	(16.7849)	(2.0521)	0.0000	2	(18.8370)	01/06/2025
000895.ZK	12/24/2024	SDB3260492462	200.00	3.5863	677.43	717.25	0.0000	4.3300	50.0000	0.0000	(0.1630)	(0.0199)	0.0000	2	(0.1829)	01/06/2025
000895.ZK	12/24/2024	SDB3260492462	14,200.00	3.5863	48,097.67	50,925.08	0.0000	4.3300	50.0000	0.0000	(11.5702)	(1.4146)	0.0000	2	(12.9847)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HENAN SHUANGHUI INVESTMENT & DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000895.ZK	12/24/2024	SDB3260492462	100.00	3.5863	338.72	358.63	0.0000	4.3300	50.0000	0.0000	(0.0815)	(0.0100)	0.0000	2	(0.0914)	01/06/2025
000895.ZK	12/24/2024	SDB3260492462	1,600.00	3.5863	5,419.46	5,738.04	0.0000	4.3300	50.0000	0.0000	(1.3037)	(0.1594)	0.0000	2	(1.4631)	01/06/2025
000895.ZK	12/24/2024	SDB3260492462	2,500.00	3.5863	8,467.90	8,965.68	0.0000	4.3300	50.0000	0.0000	(2.0370)	(0.2490)	0.0000	2	(2.2860)	01/06/2025
000895.ZK	12/24/2024	SDB3260492462	100.00	3.5863	338.72	358.63	0.0000	4.3300	50.0000	0.0000	(0.0815)	(0.0100)	0.0000	2	(0.0914)	01/06/2025
000895.ZK	12/24/2024	SDB3260492462	200.00	3.5863	677.43	717.25	0.0000	4.3300	50.0000	0.0000	(0.1630)	(0.0199)	0.0000	2	(0.1829)	01/06/2025
000895.ZK	12/24/2024	SDB3260492462	100.00	3.5863	338.72	358.63	0.0000	4.3300	50.0000	0.0000	(0.0815)	(0.0100)	0.0000	2	(0.0914)	01/06/2025
000895.ZK	12/24/2024	SDB3260492462	1,300.00	3.5863	4,403.31	4,662.15	0.0000	4.3300	50.0000	0.0000	(1.0592)	(0.1295)	0.0000	2	(1.1887)	01/06/2025
000895.ZK	12/24/2024	SDB3260492462	3,300.00	3.5863	11,177.63	11,834.70	0.0000	4.3300	50.0000	0.0000	(2.6888)	(0.3287)	0.0000	2	(3.0176)	01/06/2025
000895.ZK	12/24/2024	SDB3260492462	3,200.00	3.5863	10,838.91	11,476.07	0.0000	4.3300	50.0000	0.0000	(2.6074)	(0.3188)	0.0000	2	(2.9261)	01/06/2025
000895.ZK	12/24/2024	SDB3260492462	6,500.00	3.5863	22,016.54	23,310.77	0.0000	4.3300	50.0000	0.0000	(5.2962)	(0.6475)	0.0000	2	(5.9437)	01/06/2025
000895.ZK	12/24/2024	SDB3260492462	1,800.00	3.5863	6,096.89	6,455.29	0.0000	4.3300	50.0000	0.0000	(1.4666)	(0.1793)	0.0000	2	(1.6460)	01/06/2025
000895.ZK	12/24/2024	SDB3260492462	300.00	3.5863	1,016.15	1,075.88	0.0000	4.3300	50.0000	0.0000	(0.2444)	(0.0299)	0.0000	2	(0.2743)	01/06/2025
000895.ZK	12/24/2024	SDB3260492462	200.00	3.5863	677.43	717.25	0.0000	4.3300	50.0000	0.0000	(0.1630)	(0.0199)	0.0000	2	(0.1829)	01/06/2025
000895.ZK	12/24/2024	SDB3260492462	11,800.00	3.5863	39,968.49	42,318.02	0.0000	4.3300	50.0000	0.0000	(9.6146)	(1.1755)	0.0000	2	(10.7901)	01/06/2025
000895.ZK	12/24/2024	SDB3260492462	200.00	3.5863	677.43	717.25	0.0000	4.3300	50.0000	0.0000	(0.1630)	(0.0199)	0.0000	2	(0.1829)	01/06/2025
000895.ZK	12/24/2024	SDB3260492462	25,300.00	3.5863	85,695.15	90,732.71	0.0000	4.3300	50.0000	0.0000	(20.6144)	(2.5204)	0.0000	2	(23.1348)	01/06/2025
000895.ZK	12/24/2024	SDB3260492462	100.00	3.5863	338.72	358.63	0.0000	4.3300	50.0000	0.0000	(0.0815)	(0.0100)	0.0000	2	(0.0914)	01/06/2025
000895.ZK	12/24/2024	SDB3260492462	1,100.00	3.5863	3,725.88	3,944.90	0.0000	4.3300	50.0000	0.0000	(0.8963)	(0.1096)	0.0000	2	(1.0059)	01/06/2025
000895.ZK	12/24/2024	SDB3260492462	700.00	3.5863	2,371.01	2,510.39	0.0000	4.3300	50.0000	0.0000	(0.5704)	(0.0697)	0.0000	2	(0.6401)	01/06/2025
000895.ZK	12/24/2024	SDB3260492462	3,300.00	3.5863	11,177.63	11,834.70	0.0000	4.3300	50.0000	0.0000	(2.6888)	(0.3287)	0.0000	2	(3.0176)	01/06/2025
000895.ZK	12/24/2024	SDB3260492462	900.00	3.5863	3,048.44	3,227.65	0.0000	4.3300	50.0000	0.0000	(0.7333)	(0.0897)	0.0000	2	(0.8230)	01/06/2025
000895.ZK	12/24/2024	SDB3260492462	24,500.00	3.5863	82,985.42	87,863.69	0.0000	4.3300	50.0000	0.0000	(19.9626)	(2.4407)	0.0000	2	(22.4033)	01/06/2025
000895.ZK	12/24/2024	SDB3260492462	2,300.00	3.5863	7,790.47	8,248.43	0.0000	4.3300	50.0000	0.0000	(1.8740)	(0.2291)	0.0000	2	(2.1032)	01/06/2025
000895.ZK	12/24/2024	SDB3260492462	8,200.00	3.5863	27,774.71	29,407.44	0.0000	4.3300	50.0000	0.0000	(6.6814)	(0.8169)	0.0000	2	(7.4982)	01/06/2025
000895.ZK	12/24/2024	SDB3260492462	100.00	3.5863	338.72	358.63	0.0000	4.3300	50.0000	0.0000	(0.0815)	(0.0100)	0.0000	2	(0.0914)	01/06/2025
000895.ZK	12/24/2024	SDB3260492462	100.00	3.5863	338.72	358.63	0.0000	4.3300	50.0000	0.0000	(0.0815)	(0.0100)	0.0000	2	(0.0914)	01/06/2025
000895.ZK	12/24/2024	SDB3260492462	500.00	3.5863	1,693.58	1,793.14	0.0000	4.3300	50.0000	0.0000	(0.4074)	(0.0498)	0.0000	2	(0.4572)	01/06/2025
000895.ZK	12/24/2024	SDB3260492462	3,700.00	3.5863	12,532.49	13,269.21	0.0000	4.3300	50.0000	0.0000	(3.0148)	(0.3686)	0.0000	2	(3.3833)	01/06/2025
000895.ZK	12/24/2024	SDB3260492462	1,200.00	3.5863	4,064.59	4,303.53	0.0000	4.3300	50.0000	0.0000	(0.9778)	(0.1195)	0.0000	2	(1.0973)	01/06/2025
000895.ZK	12/24/2024	SDB3260492462	100.00	3.5863	338.72	358.63	0.0000	4.3300	50.0000	0.0000	(0.0815)	(0.0100)	0.0000	2	(0.0914)	01/06/2025
000895.ZK	12/24/2024	SDB3260492462	7,200.00	3.5863	24,387.55	25,821.17	0.0000	4.3300	50.0000	0.0000	(5.8666)	(0.7173)	0.0000	2	(6.5838)	01/06/2025
000895.ZK	12/24/2024	SDB3260492462	5,200.00	3.5863	17,613.23	18,648.62	0.0000	4.3300	50.0000	0.0000	(4.2370)	(0.5180)	0.0000	2	(4.7550)	01/06/2025
000895.ZK	12/24/2024	SDB3260492462	2,700.00	3.5863	9,145.33	9,682.94	0.0000	4.3300	50.0000	0.0000	(2.2000)	(0.2690)	0.0000	2	(2.4689)	01/06/2025
000895.ZK	12/24/2024	SDB3260492462	400.00	3.5863	1,354.86	1,434.51	0.0000	4.3300	50.0000	0.0000	(0.3259)	(0.0398)	0.0000	2	(0.3658)	01/06/2025
000895.ZK	12/24/2024	SDB3260492462	2,200.00	3.5863	7,451.75	7,889.80	0.0000	4.3300	50.0000	0.0000	(1.7926)	(0.2192)	0.0000	2	(2.0117)	01/06/2025
000895.ZK	12/24/2024	SDB3260492462	100.00	3.5863	338.72	358.63	0.0000	4.3300	50.0000	0.0000	(0.0815)	(0.0100)	0.0000	2	(0.0914)	01/06/2025
000895.ZK	12/24/2024	SDB3260492462	4,900.00	3.5863	16,597.08	17,572.74	0.0000	4.3300	50.0000	0.0000	(3.9925)	(0.4881)	0.0000	2	(4.4807)	01/06/2025
000895.ZK	12/24/2024	SDB3260492462	400.00	3.5863	1,354.86	1,434.51	0.0000	4.3300	50.0000	0.0000	(0.3259)	(0.0398)	0.0000	2	(0.3658)	01/06/2025
000895.ZK	12/24/2024	SDB3260492462	100.00	3.5863	338.72	358.63	0.0000	4.3300	50.0000	0.0000	(0.0815)	(0.0100)	0.0000	2	(0.0914)	01/06/2025
000895.ZK	12/24/2024	SDB3260492462	2,300.00	3.5863	7,790.47	8,248.43	0.0000	4.3300	50.0000	0.0000	(1.8740)	(0.2291)	0.0000	2	(2.1032)	01/06/2025
000895.ZK	12/24/2024	SDB3260492462	2,700.00	3.5863	9,145.33	9,682.94	0.0000	4.3300	50.0000	0.0000	(2.2000)	(0.2690)	0.0000	2	(2.4689)	01/06/2025
000895.ZK	12/23/2024	SDB3260492462	6,700.00	3.5938	23,626.06	24,078.24	0.0000	4.3300	50.0000	0.0000	(2.8417)	(0.3344)	0.0000	1	(3.1761)	01/06/2025
000895.ZK	12/23/2024	SDB3260492462	1,800.00	3.5938	6,358.64	6,468.78	0.0000	4.3300	50.0000	0.0000	(0.7648)	(0.0898)	0.0000	1	(0.8546)	01/06/2025
000895.ZK	12/23/2024	SDB3260492462	6,800.00	3.5938	24,092.79	24,437.62	0.0000	4.3300	50.0000	0.0000	(2.8978)	(0.3394)	0.0000	1	(3.2372)	01/06/2025
000895.ZK	12/23/2024	SDB3260492462	1,400.00	3.5938	4,972.09	5,031.27	0.0000	4.3300	50.0000	0.0000	(0.5980)	(0.0699)	0.0000	1	(0.6679)	01/06/2025
000895.ZK	12/23/2024	SDB3260492462	2,100.00	3.5938	7,401.04	7,546.91	0.0000	4.3300	50.0000	0.0000	(0.8902)	(0.1048)	0.0000	1	(0.9950)	01/06/2025
000895.ZK	12/23/2024	SDB3260492462	1,000.00	3.5938	3,517.70	3,593.77	0.0000	4.3300	50.0000	0.0000	(0.4231)	(0.0499)	0.0000	1	(0.4730)	01/06/2025
000895.ZK	12/23/2024	SDB3260492462	2,500.00	3.5938	8,723.56	8,984.42	0.0000	4.3300	50.0000	0.0000	(1.0493)	(0.1248)	0.0000	1	(1.1740)	01/06/2025
000895.ZK	12/23/2024	SDB3260492462	7,900.00	3.5938	27,552.96	28,390.76	0.0000	4.3300	50.0000	0.0000	(3.3140)	(0.3943)	0.0000	1	(3.7083)	01/06/2025
000895.ZK	12/23/2024	SDB3260492462	300.00	3.5938	1,045.66	1,078.13	0.0000	4.3300	50.0000	0.0000	(0.1258)	(0.0150)	0.0000	1	(0.1407)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HENAN SHUANGHUI INVESTMENT & DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000895.ZK	12/23/2024	SDB3260492462	100.00	3.5938	342.95	359.38	0.0000	4.3300	50.0000	0.0000	(0.0412)	(0.0050)	0.0000	1	(0.0462)	01/06/2025
000895.ZK	12/23/2024	SDB3260492462	700.00	3.5938	2,371.01	2,515.64	0.0000	4.3300	50.0000	0.0000	(0.2852)	(0.0349)	0.0000	1	(0.3201)	01/06/2025
000895.ZK	12/23/2024	SDB3260492462	5,600.00	3.5938	18,968.10	20,125.10	0.0000	4.3300	50.0000	0.0000	(2.2814)	(0.2795)	0.0000	1	(2.5610)	01/06/2025
000895.ZK	12/23/2024	SDB3260492462	6,100.00	3.5938	20,661.68	21,921.98	0.0000	4.3300	50.0000	0.0000	(2.4851)	(0.3045)	0.0000	1	(2.7896)	01/06/2025
000895.ZK	12/23/2024	SDB3260492462	500.00	3.5938	1,693.58	1,796.88	0.0000	4.3300	50.0000	0.0000	(0.2037)	(0.0250)	0.0000	1	(0.2287)	01/06/2025
000895.ZK	12/23/2024	SDB3260492462	200.00	3.5938	677.43	718.75	0.0000	4.3300	50.0000	0.0000	(0.0815)	(0.0100)	0.0000	1	(0.0915)	01/06/2025
000895.ZK	12/23/2024	SDB3260492462	3,200.00	3.5938	10,838.91	11,500.05	0.0000	4.3300	50.0000	0.0000	(1.3037)	(0.1597)	0.0000	1	(1.4634)	01/06/2025
000895.ZK	12/23/2024	SDB3260492462	200.00	3.5938	677.43	718.75	0.0000	4.3300	50.0000	0.0000	(0.0815)	(0.0100)	0.0000	1	(0.0915)	01/06/2025
000895.ZK	12/23/2024	SDB3260492462	4,600.00	3.5938	15,580.94	16,531.33	0.0000	4.3300	50.0000	0.0000	(1.8740)	(0.2296)	0.0000	1	(2.1036)	01/06/2025
000895.ZK	12/23/2024	SDB3260492462	1,800.00	3.5938	6,096.89	6,468.78	0.0000	4.3300	50.0000	0.0000	(0.7333)	(0.0898)	0.0000	1	(0.8232)	01/06/2025
000895.ZK	12/23/2024	SDB3260492462	20,600.00	3.5938	69,775.50	74,031.60	0.0000	4.3300	50.0000	0.0000	(8.3924)	(1.0282)	0.0000	1	(9.4207)	01/06/2025
000895.ZK	12/23/2024	SDB3260492462	200.00	3.5938	677.43	718.75	0.0000	4.3300	50.0000	0.0000	(0.0815)	(0.0100)	0.0000	1	(0.0915)	01/06/2025
000895.ZK	12/23/2024	SDB3260492462	14,200.00	3.5938	48,097.67	51,031.49	0.0000	4.3300	50.0000	0.0000	(5.7851)	(0.7088)	0.0000	1	(6.4939)	01/06/2025
000895.ZK	12/23/2024	SDB3260492462	100.00	3.5938	338.72	359.38	0.0000	4.3300	50.0000	0.0000	(0.0407)	(0.0050)	0.0000	1	(0.0457)	01/06/2025
000895.ZK	12/23/2024	SDB3260492462	1,600.00	3.5938	5,419.46	5,750.03	0.0000	4.3300	50.0000	0.0000	(0.6518)	(0.0799)	0.0000	1	(0.7317)	01/06/2025
000895.ZK	12/23/2024	SDB3260492462	2,500.00	3.5938	8,467.90	8,984.42	0.0000	4.3300	50.0000	0.0000	(1.0185)	(0.1248)	0.0000	1	(1.1433)	01/06/2025
000895.ZK	12/23/2024	SDB3260492462	100.00	3.5938	338.72	359.38	0.0000	4.3300	50.0000	0.0000	(0.0407)	(0.0050)	0.0000	1	(0.0457)	01/06/2025
000895.ZK	12/23/2024	SDB3260492462	200.00	3.5938	677.43	718.75	0.0000	4.3300	50.0000	0.0000	(0.0815)	(0.0100)	0.0000	1	(0.0915)	01/06/2025
000895.ZK	12/23/2024	SDB3260492462	100.00	3.5938	338.72	359.38	0.0000	4.3300	50.0000	0.0000	(0.0407)	(0.0050)	0.0000	1	(0.0457)	01/06/2025
000895.ZK	12/23/2024	SDB3260492462	1,300.00	3.5938	4,403.31	4,671.90	0.0000	4.3300	50.0000	0.0000	(0.5296)	(0.0649)	0.0000	1	(0.5945)	01/06/2025
000895.ZK	12/23/2024	SDB3260492462	3,300.00	3.5938	11,177.63	11,859.43	0.0000	4.3300	50.0000	0.0000	(1.3444)	(0.1647)	0.0000	1	(1.5091)	01/06/2025
000895.ZK	12/23/2024	SDB3260492462	3,200.00	3.5938	10,838.91	11,500.05	0.0000	4.3300	50.0000	0.0000	(1.3037)	(0.1597)	0.0000	1	(1.4634)	01/06/2025
000895.ZK	12/23/2024	SDB3260492462	6,500.00	3.5938	22,016.54	23,359.49	0.0000	4.3300	50.0000	0.0000	(2.6481)	(0.3244)	0.0000	1	(2.9725)	01/06/2025
000895.ZK	12/23/2024	SDB3260492462	1,800.00	3.5938	6,096.89	6,468.78	0.0000	4.3300	50.0000	0.0000	(0.7333)	(0.0898)	0.0000	1	(0.8232)	01/06/2025
000895.ZK	12/23/2024	SDB3260492462	300.00	3.5938	1,016.15	1,078.13	0.0000	4.3300	50.0000	0.0000	(0.1222)	(0.0150)	0.0000	1	(0.1372)	01/06/2025
000895.ZK	12/23/2024	SDB3260492462	200.00	3.5938	677.43	718.75	0.0000	4.3300	50.0000	0.0000	(0.0815)	(0.0100)	0.0000	1	(0.0915)	01/06/2025
000895.ZK	12/23/2024	SDB3260492462	11,800.00	3.5938	39,968.49	42,406.45	0.0000	4.3300	50.0000	0.0000	(4.8073)	(0.5890)	0.0000	1	(5.3963)	01/06/2025
000895.ZK	12/23/2024	SDB3260492462	200.00	3.5938	677.43	718.75	0.0000	4.3300	50.0000	0.0000	(0.0815)	(0.0100)	0.0000	1	(0.0915)	01/06/2025
000895.ZK	12/23/2024	SDB3260492462	25,300.00	3.5938	85,695.15	90,922.31	0.0000	4.3300	50.0000	0.0000	(10.3072)	(1.2628)	0.0000	1	(11.5700)	01/06/2025
000895.ZK	12/23/2024	SDB3260492462	100.00	3.5938	338.72	359.38	0.0000	4.3300	50.0000	0.0000	(0.0407)	(0.0050)	0.0000	1	(0.0457)	01/06/2025
000895.ZK	12/23/2024	SDB3260492462	1,100.00	3.5938	3,725.88	3,953.14	0.0000	4.3300	50.0000	0.0000	(0.4481)	(0.0549)	0.0000	1	(0.5030)	01/06/2025
000895.ZK	12/23/2024	SDB3260492462	700.00	3.5938	2,371.01	2,515.64	0.0000	4.3300	50.0000	0.0000	(0.2852)	(0.0349)	0.0000	1	(0.3201)	01/06/2025
000895.ZK	12/23/2024	SDB3260492462	3,300.00	3.5938	11,177.63	11,859.43	0.0000	4.3300	50.0000	0.0000	(1.3444)	(0.1647)	0.0000	1	(1.5091)	01/06/2025
000895.ZK	12/23/2024	SDB3260492462	900.00	3.5938	3,048.44	3,234.39	0.0000	4.3300	50.0000	0.0000	(0.3667)	(0.0449)	0.0000	1	(0.4116)	01/06/2025
000895.ZK	12/23/2024	SDB3260492462	24,500.00	3.5938	82,985.42	88,047.29	0.0000	4.3300	50.0000	0.0000	(9.9813)	(1.2229)	0.0000	1	(11.2042)	01/06/2025
000895.ZK	12/23/2024	SDB3260492462	2,300.00	3.5938	7,790.47	8,265.66	0.0000	4.3300	50.0000	0.0000	(0.9370)	(0.1148)	0.0000	1	(1.0518)	01/06/2025
000895.ZK	12/23/2024	SDB3260492462	8,200.00	3.5938	27,774.71	29,468.89	0.0000	4.3300	50.0000	0.0000	(3.3407)	(0.4093)	0.0000	1	(3.7500)	01/06/2025
000895.ZK	12/23/2024	SDB3260492462	100.00	3.5938	338.72	359.38	0.0000	4.3300	50.0000	0.0000	(0.0407)	(0.0050)	0.0000	1	(0.0457)	01/06/2025
000895.ZK	12/23/2024	SDB3260492462	100.00	3.5938	338.72	359.38	0.0000	4.3300	50.0000	0.0000	(0.0407)	(0.0050)	0.0000	1	(0.0457)	01/06/2025
000895.ZK	12/23/2024	SDB3260492462	500.00	3.5938	1,693.58	1,796.88	0.0000	4.3300	50.0000	0.0000	(0.2037)	(0.0250)	0.0000	1	(0.2287)	01/06/2025
000895.ZK	12/23/2024	SDB3260492462	3,700.00	3.5938	12,532.49	13,296.94	0.0000	4.3300	50.0000	0.0000	(1.5074)	(0.1847)	0.0000	1	(1.6921)	01/06/2025
000895.ZK	12/23/2024	SDB3260492462	1,200.00	3.5938	4,064.59	4,312.52	0.0000	4.3300	50.0000	0.0000	(0.4889)	(0.0599)	0.0000	1	(0.5488)	01/06/2025
000895.ZK	12/23/2024	SDB3260492462	100.00	3.5938	338.72	359.38	0.0000	4.3300	50.0000	0.0000	(0.0407)	(0.0050)	0.0000	1	(0.0457)	01/06/2025
000895.ZK	12/23/2024	SDB3260492462	7,200.00	3.5938	24,387.55	25,875.12	0.0000	4.3300	50.0000	0.0000	(2.9333)	(0.3594)	0.0000	1	(3.2927)	01/06/2025
000895.ZK	12/23/2024	SDB3260492462	5,200.00	3.5938	17,613.23	18,687.59	0.0000	4.3300	50.0000	0.0000	(2.1185)	(0.2595)	0.0000	1	(2.3780)	01/06/2025
000895.ZK	12/23/2024	SDB3260492462	2,700.00	3.5938	9,145.33	9,703.17	0.0000	4.3300	50.0000	0.0000	(1.1000)	(0.1348)	0.0000	1	(1.2347)	01/06/2025
000895.ZK	12/23/2024	SDB3260492462	400.00	3.5938	1,354.86	1,437.51	0.0000	4.3300	50.0000	0.0000	(0.1630)	(0.0200)	0.0000	1	(0.1829)	01/06/2025
000895.ZK	12/23/2024	SDB3260492462	2,200.00	3.5938	7,451.75	7,906.29	0.0000	4.3300	50.0000	0.0000	(0.8963)	(0.1098)	0.0000	1	(1.0061)	01/06/2025
000895.ZK	12/23/2024	SDB3260492462	100.00	3.5938	338.72	359.38	0.0000	4.3300	50.0000	0.0000	(0.0407)	(0.0050)	0.0000	1	(0.0457)	01/06/2025
000895.ZK	12/23/2024	SDB3260492462	4,900.00	3.5938	16,597.08	17,609.46	0.0000	4.3300	50.0000	0.0000	(1.9963)	(0.2446)	0.0000	1	(2.2408)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HENAN SHUANGHUI INVESTMENT & DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000895.ZK	12/23/2024	SDB3260492462	400.00	3.5938	1,354.86	1,437.51	0.0000	4.3300	50.0000	0.0000	(0.1630)	(0.0200)	0.0000	1	(0.1829)	01/06/2025
000895.ZK	12/23/2024	SDB3260492462	100.00	3.5938	338.72	359.38	0.0000	4.3300	50.0000	0.0000	(0.0407)	(0.0050)	0.0000	1	(0.0457)	01/06/2025
000895.ZK	12/23/2024	SDB3260492462	2,300.00	3.5938	7,790.47	8,265.66	0.0000	4.3300	50.0000	0.0000	(0.9370)	(0.1148)	0.0000	1	(1.0518)	01/06/2025
000895.ZK	12/23/2024	SDB3260492462	2,700.00	3.5938	9,145.33	9,703.17	0.0000	4.3300	50.0000	0.0000	(1.1000)	(0.1348)	0.0000	1	(1.2347)	01/06/2025
000895.ZK	12/20/2024	SDB3260492462	6,700.00	3.5656	23,626.06	23,889.69	0.0000	4.3300	50.0000	0.0000	(8.5251)	(0.9954)	0.0000	3	(9.5205)	01/06/2025
000895.ZK	12/20/2024	SDB3260492462	1,800.00	3.5656	6,358.64	6,418.13	0.0000	4.3300	50.0000	0.0000	(2.2944)	(0.2674)	0.0000	3	(2.5618)	01/06/2025
000895.ZK	12/20/2024	SDB3260492462	6,800.00	3.5656	24,092.79	24,246.25	0.0000	4.3300	50.0000	0.0000	(8.6935)	(1.0103)	0.0000	3	(9.7037)	01/06/2025
000895.ZK	12/20/2024	SDB3260492462	1,400.00	3.5656	4,972.09	4,991.88	0.0000	4.3300	50.0000	0.0000	(1.7941)	(0.2080)	0.0000	3	(2.0021)	01/06/2025
000895.ZK	12/20/2024	SDB3260492462	2,100.00	3.5656	7,401.04	7,487.81	0.0000	4.3300	50.0000	0.0000	(2.6705)	(0.3120)	0.0000	3	(2.9825)	01/06/2025
000895.ZK	12/20/2024	SDB3260492462	1,000.00	3.5656	3,517.70	3,565.63	0.0000	4.3300	50.0000	0.0000	(1.2693)	(0.1486)	0.0000	3	(1.4179)	01/06/2025
000895.ZK	12/20/2024	SDB3260492462	2,500.00	3.5656	8,723.56	8,914.06	0.0000	4.3300	50.0000	0.0000	(3.1478)	(0.3714)	0.0000	3	(3.5192)	01/06/2025
000895.ZK	12/20/2024	SDB3260492462	7,900.00	3.5656	27,552.96	28,168.44	0.0000	4.3300	50.0000	0.0000	(9.9420)	(1.1737)	0.0000	3	(11.1157)	01/06/2025
000895.ZK	12/20/2024	SDB3260492462	300.00	3.5656	1,045.66	1,069.69	0.0000	4.3300	50.0000	0.0000	(0.3773)	(0.0446)	0.0000	3	(0.4219)	01/06/2025
000895.ZK	12/20/2024	SDB3260492462	100.00	3.5656	342.95	356.56	0.0000	4.3300	50.0000	0.0000	(0.1237)	(0.0149)	0.0000	3	(0.1386)	01/06/2025
000895.ZK	12/20/2024	SDB3260492462	700.00	3.5656	2,371.01	2,495.94	0.0000	4.3300	50.0000	0.0000	(0.8555)	(0.1040)	0.0000	3	(0.9595)	01/06/2025
000895.ZK	12/20/2024	SDB3260492462	5,600.00	3.5656	18,968.10	19,967.50	0.0000	4.3300	50.0000	0.0000	(6.8443)	(0.8320)	0.0000	3	(7.6763)	01/06/2025
000895.ZK	12/20/2024	SDB3260492462	6,100.00	3.5656	20,661.68	21,750.31	0.0000	4.3300	50.0000	0.0000	(7.4554)	(0.9063)	0.0000	3	(8.3617)	01/06/2025
000895.ZK	12/20/2024	SDB3260492462	500.00	3.5656	1,693.58	1,782.81	0.0000	4.3300	50.0000	0.0000	(0.6111)	(0.0743)	0.0000	3	(0.6854)	01/06/2025
000895.ZK	12/20/2024	SDB3260492462	200.00	3.5656	677.43	713.13	0.0000	4.3300	50.0000	0.0000	(0.2444)	(0.0297)	0.0000	3	(0.2742)	01/06/2025
000895.ZK	12/20/2024	SDB3260492462	3,200.00	3.5656	10,838.91	11,410.00	0.0000	4.3300	50.0000	0.0000	(3.9110)	(0.4754)	0.0000	3	(4.3865)	01/06/2025
000895.ZK	12/20/2024	SDB3260492462	200.00	3.5656	677.43	713.13	0.0000	4.3300	50.0000	0.0000	(0.2444)	(0.0297)	0.0000	3	(0.2742)	01/06/2025
000895.ZK	12/20/2024	SDB3260492462	4,600.00	3.5656	15,580.94	16,401.88	0.0000	4.3300	50.0000	0.0000	(5.6221)	(0.6834)	0.0000	3	(6.3055)	01/06/2025
000895.ZK	12/20/2024	SDB3260492462	1,800.00	3.5656	6,096.89	6,418.13	0.0000	4.3300	50.0000	0.0000	(2.2000)	(0.2674)	0.0000	3	(2.4674)	01/06/2025
000895.ZK	12/20/2024	SDB3260492462	20,600.00	3.5656	69,775.50	73,451.88	0.0000	4.3300	50.0000	0.0000	(25.1773)	(3.0605)	0.0000	3	(28.2378)	01/06/2025
000895.ZK	12/20/2024	SDB3260492462	200.00	3.5656	677.43	713.13	0.0000	4.3300	50.0000	0.0000	(0.2444)	(0.0297)	0.0000	3	(0.2742)	01/06/2025
000895.ZK	12/20/2024	SDB3260492462	14,200.00	3.5656	48,097.67	50,631.88	0.0000	4.3300	50.0000	0.0000	(17.3552)	(2.1097)	0.0000	3	(19.4649)	01/06/2025
000895.ZK	12/20/2024	SDB3260492462	100.00	3.5656	338.72	356.56	0.0000	4.3300	50.0000	0.0000	(0.1222)	(0.0149)	0.0000	3	(0.1371)	01/06/2025
000895.ZK	12/20/2024	SDB3260492462	1,600.00	3.5656	5,419.46	5,705.00	0.0000	4.3300	50.0000	0.0000	(1.9555)	(0.2377)	0.0000	3	(2.1932)	01/06/2025
000895.ZK	12/20/2024	SDB3260492462	2,500.00	3.5656	8,467.90	8,914.06	0.0000	4.3300	50.0000	0.0000	(3.0555)	(0.3714)	0.0000	3	(3.4269)	01/06/2025
000895.ZK	12/20/2024	SDB3260492462	100.00	3.5656	338.72	356.56	0.0000	4.3300	50.0000	0.0000	(0.1222)	(0.0149)	0.0000	3	(0.1371)	01/06/2025
000895.ZK	12/20/2024	SDB3260492462	200.00	3.5656	677.43	713.13	0.0000	4.3300	50.0000	0.0000	(0.2444)	(0.0297)	0.0000	3	(0.2742)	01/06/2025
000895.ZK	12/20/2024	SDB3260492462	100.00	3.5656	338.72	356.56	0.0000	4.3300	50.0000	0.0000	(0.1222)	(0.0149)	0.0000	3	(0.1371)	01/06/2025
000895.ZK	12/20/2024	SDB3260492462	1,300.00	3.5656	4,403.31	4,635.31	0.0000	4.3300	50.0000	0.0000	(1.5889)	(0.1931)	0.0000	3	(1.7820)	01/06/2025
000895.ZK	12/20/2024	SDB3260492462	3,300.00	3.5656	11,177.63	11,766.56	0.0000	4.3300	50.0000	0.0000	(4.0333)	(0.4903)	0.0000	3	(4.5235)	01/06/2025
000895.ZK	12/20/2024	SDB3260492462	3,200.00	3.5656	10,838.91	11,410.00	0.0000	4.3300	50.0000	0.0000	(3.9110)	(0.4754)	0.0000	3	(4.3865)	01/06/2025
000895.ZK	12/20/2024	SDB3260492462	6,500.00	3.5656	22,016.54	23,176.56	0.0000	4.3300	50.0000	0.0000	(7.9443)	(0.9657)	0.0000	3	(8.9100)	01/06/2025
000895.ZK	12/20/2024	SDB3260492462	1,800.00	3.5656	6,096.89	6,418.13	0.0000	4.3300	50.0000	0.0000	(2.2000)	(0.2674)	0.0000	3	(2.4674)	01/06/2025
000895.ZK	12/20/2024	SDB3260492462	300.00	3.5656	1,016.15	1,069.69	0.0000	4.3300	50.0000	0.0000	(0.3667)	(0.0446)	0.0000	3	(0.4112)	01/06/2025
000895.ZK	12/20/2024	SDB3260492462	200.00	3.5656	677.43	713.13	0.0000	4.3300	50.0000	0.0000	(0.2444)	(0.0297)	0.0000	3	(0.2742)	01/06/2025
000895.ZK	12/20/2024	SDB3260492462	11,800.00	3.5656	39,968.49	42,074.38	0.0000	4.3300	50.0000	0.0000	(14.4220)	(1.7531)	0.0000	3	(16.1751)	01/06/2025
000895.ZK	12/20/2024	SDB3260492462	200.00	3.5656	677.43	713.13	0.0000	4.3300	50.0000	0.0000	(0.2444)	(0.0297)	0.0000	3	(0.2742)	01/06/2025
000895.ZK	12/20/2024	SDB3260492462	25,300.00	3.5656	85,695.15	90,210.31	0.0000	4.3300	50.0000	0.0000	(30.9217)	(3.7588)	0.0000	3	(34.6804)	01/06/2025
000895.ZK	12/20/2024	SDB3260492462	100.00	3.5656	338.72	356.56	0.0000	4.3300	50.0000	0.0000	(0.1222)	(0.0149)	0.0000	3	(0.1371)	01/06/2025
000895.ZK	12/20/2024	SDB3260492462	1,100.00	3.5656	3,725.88	3,922.19	0.0000	4.3300	50.0000	0.0000	(1.3444)	(0.1634)	0.0000	3	(1.5078)	01/06/2025
000895.ZK	12/20/2024	SDB3260492462	700.00	3.5656	2,371.01	2,495.94	0.0000	4.3300	50.0000	0.0000	(0.8555)	(0.1040)	0.0000	3	(0.9595)	01/06/2025
000895.ZK	12/20/2024	SDB3260492462	3,300.00	3.5656	11,177.63	11,766.56	0.0000	4.3300	50.0000	0.0000	(4.0333)	(0.4903)	0.0000	3	(4.5235)	01/06/2025
000895.ZK	12/20/2024	SDB3260492462	900.00	3.5656	3,048.44	3,209.06	0.0000	4.3300	50.0000	0.0000	(1.1000)	(0.1337)	0.0000	3	(1.2337)	01/06/2025
000895.ZK	12/20/2024	SDB3260492462	24,500.00	3.5656	82,985.42	87,357.81	0.0000	4.3300	50.0000	0.0000	(29.9439)	(3.6399)	0.0000	3	(33.5838)	01/06/2025
000895.ZK	12/20/2024	SDB3260492462	2,300.00	3.5656	7,790.47	8,200.94	0.0000	4.3300	50.0000	0.0000	(2.8111)	(0.3417)	0.0000	3	(3.1528)	01/06/2025
000895.ZK	12/20/2024	SDB3260492462	8,200.00	3.5656	27,774.71	29,238.13	0.0000	4.3300	50.0000	0.0000	(10.0220)	(1.2183)	0.0000	3	(11.2403)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HENAN SHUANGHUI INVESTMENT & DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000895.ZK	12/20/2024	SDB3260492462	100.00	3.5656	338.72	356.56	0.0000	4.3300	50.0000	0.0000	(0.1222)	(0.0149)	0.0000	3	(0.1371)	01/06/2025
000895.ZK	12/20/2024	SDB3260492462	100.00	3.5656	338.72	356.56	0.0000	4.3300	50.0000	0.0000	(0.1222)	(0.0149)	0.0000	3	(0.1371)	01/06/2025
000895.ZK	12/20/2024	SDB3260492462	500.00	3.5656	1,693.58	1,782.81	0.0000	4.3300	50.0000	0.0000	(0.6111)	(0.0743)	0.0000	3	(0.6854)	01/06/2025
000895.ZK	12/20/2024	SDB3260492462	3,700.00	3.5656	12,532.49	13,192.81	0.0000	4.3300	50.0000	0.0000	(4.5221)	(0.5497)	0.0000	3	(5.0718)	01/06/2025
000895.ZK	12/20/2024	SDB3260492462	1,200.00	3.5656	4,064.59	4,278.75	0.0000	4.3300	50.0000	0.0000	(1.4666)	(0.1783)	0.0000	3	(1.6449)	01/06/2025
000895.ZK	12/20/2024	SDB3260492462	100.00	3.5656	338.72	356.56	0.0000	4.3300	50.0000	0.0000	(0.1222)	(0.0149)	0.0000	3	(0.1371)	01/06/2025
000895.ZK	12/20/2024	SDB3260492462	7,200.00	3.5656	24,387.55	25,672.50	0.0000	4.3300	50.0000	0.0000	(8.7998)	(1.0697)	0.0000	3	(9.8695)	01/06/2025
000895.ZK	12/20/2024	SDB3260492462	5,200.00	3.5656	17,613.23	18,541.25	0.0000	4.3300	50.0000	0.0000	(6.3554)	(0.7726)	0.0000	3	(7.1280)	01/06/2025
000895.ZK	12/20/2024	SDB3260492462	2,700.00	3.5656	9,145.33	9,627.19	0.0000	4.3300	50.0000	0.0000	(3.2999)	(0.4011)	0.0000	3	(3.7011)	01/06/2025
000895.ZK	12/20/2024	SDB3260492462	400.00	3.5656	1,354.86	1,426.25	0.0000	4.3300	50.0000	0.0000	(0.4889)	(0.0594)	0.0000	3	(0.5483)	01/06/2025
000895.ZK	12/20/2024	SDB3260492462	2,200.00	3.5656	7,451.75	7,844.38	0.0000	4.3300	50.0000	0.0000	(2.6888)	(0.3268)	0.0000	3	(3.0157)	01/06/2025
000895.ZK	12/20/2024	SDB3260492462	100.00	3.5656	338.72	356.56	0.0000	4.3300	50.0000	0.0000	(0.1222)	(0.0149)	0.0000	3	(0.1371)	01/06/2025
000895.ZK	12/20/2024	SDB3260492462	4,900.00	3.5656	16,597.08	17,471.56	0.0000	4.3300	50.0000	0.0000	(5.9888)	(0.7280)	0.0000	3	(6.7168)	01/06/2025
000895.ZK	12/20/2024	SDB3260492462	400.00	3.5656	1,354.86	1,426.25	0.0000	4.3300	50.0000	0.0000	(0.4889)	(0.0594)	0.0000	3	(0.5483)	01/06/2025
000895.ZK	12/20/2024	SDB3260492462	100.00	3.5656	338.72	356.56	0.0000	4.3300	50.0000	0.0000	(0.1222)	(0.0149)	0.0000	3	(0.1371)	01/06/2025
000895.ZK	12/20/2024	SDB3260492462	2,300.00	3.5656	7,790.47	8,200.94	0.0000	4.3300	50.0000	0.0000	(2.8111)	(0.3417)	0.0000	3	(3.1528)	01/06/2025
000895.ZK	12/20/2024	SDB3260492462	2,700.00	3.5656	9,145.33	9,627.19	0.0000	4.3300	50.0000	0.0000	(3.2999)	(0.4011)	0.0000	3	(3.7011)	01/06/2025
000895.ZK	12/19/2024	SDB3260492462	6,700.00	3.5843	23,626.06	24,014.76	0.0000	4.5800	50.0000	0.0000	(3.0058)	(0.3335)	0.0000	1	(3.3393)	01/06/2025
000895.ZK	12/19/2024	SDB3260492462	1,800.00	3.5843	6,358.64	6,451.73	0.0000	4.5800	50.0000	0.0000	(0.8090)	(0.0896)	0.0000	1	(0.8986)	01/06/2025
000895.ZK	12/19/2024	SDB3260492462	6,800.00	3.5843	24,092.79	24,373.19	0.0000	4.5800	50.0000	0.0000	(3.0651)	(0.3385)	0.0000	1	(3.4037)	01/06/2025
000895.ZK	12/19/2024	SDB3260492462	1,400.00	3.5843	4,972.09	5,018.01	0.0000	4.5800	50.0000	0.0000	(0.6326)	(0.0697)	0.0000	1	(0.7023)	01/06/2025
000895.ZK	12/19/2024	SDB3260492462	2,100.00	3.5843	7,401.04	7,527.02	0.0000	4.5800	50.0000	0.0000	(0.9416)	(0.1045)	0.0000	1	(1.0461)	01/06/2025
000895.ZK	12/19/2024	SDB3260492462	1,000.00	3.5843	3,517.70	3,584.29	0.0000	4.5800	50.0000	0.0000	(0.4475)	(0.0498)	0.0000	1	(0.4973)	01/06/2025
000895.ZK	12/19/2024	SDB3260492462	2,500.00	3.5843	8,723.56	8,960.73	0.0000	4.5800	50.0000	0.0000	(1.1098)	(0.1245)	0.0000	1	(1.2343)	01/06/2025
000895.ZK	12/19/2024	SDB3260492462	7,900.00	3.5843	27,552.96	28,315.91	0.0000	4.5800	50.0000	0.0000	(3.5053)	(0.3933)	0.0000	1	(3.8986)	01/06/2025
000895.ZK	12/19/2024	SDB3260492462	300.00	3.5843	1,045.66	1,075.29	0.0000	4.5800	50.0000	0.0000	(0.1330)	(0.0149)	0.0000	1	(0.1480)	01/06/2025
000895.ZK	12/19/2024	SDB3260492462	100.00	3.5843	342.95	358.43	0.0000	4.5800	50.0000	0.0000	(0.0436)	(0.0050)	0.0000	1	(0.0486)	01/06/2025
000895.ZK	12/19/2024	SDB3260492462	700.00	3.5843	2,371.01	2,509.01	0.0000	4.5800	50.0000	0.0000	(0.3016)	(0.0348)	0.0000	1	(0.3365)	01/06/2025
000895.ZK	12/19/2024	SDB3260492462	5,600.00	3.5843	18,968.10	20,072.04	0.0000	4.5800	50.0000	0.0000	(2.4132)	(0.2788)	0.0000	1	(2.6919)	01/06/2025
000895.ZK	12/19/2024	SDB3260492462	6,100.00	3.5843	20,661.68	21,864.19	0.0000	4.5800	50.0000	0.0000	(2.6286)	(0.3037)	0.0000	1	(2.9323)	01/06/2025
000895.ZK	12/19/2024	SDB3260492462	500.00	3.5843	1,693.58	1,792.15	0.0000	4.5800	50.0000	0.0000	(0.2155)	(0.0249)	0.0000	1	(0.2404)	01/06/2025
000895.ZK	12/19/2024	SDB3260492462	200.00	3.5843	677.43	716.86	0.0000	4.5800	50.0000	0.0000	(0.0862)	(0.0100)	0.0000	1	(0.0961)	01/06/2025
000895.ZK	12/19/2024	SDB3260492462	3,200.00	3.5843	10,838.91	11,469.74	0.0000	4.5800	50.0000	0.0000	(1.3790)	(0.1593)	0.0000	1	(1.5383)	01/06/2025
000895.ZK	12/19/2024	SDB3260492462	200.00	3.5843	677.43	716.86	0.0000	4.5800	50.0000	0.0000	(0.0862)	(0.0100)	0.0000	1	(0.0961)	01/06/2025
000895.ZK	12/19/2024	SDB3260492462	4,600.00	3.5843	15,580.94	16,487.75	0.0000	4.5800	50.0000	0.0000	(1.9822)	(0.2290)	0.0000	1	(2.2112)	01/06/2025
000895.ZK	12/19/2024	SDB3260492462	1,800.00	3.5843	6,096.89	6,451.73	0.0000	4.5800	50.0000	0.0000	(0.7757)	(0.0896)	0.0000	1	(0.8653)	01/06/2025
000895.ZK	12/19/2024	SDB3260492462	20,600.00	3.5843	69,775.50	73,836.44	0.0000	4.5800	50.0000	0.0000	(8.8770)	(1.0255)	0.0000	1	(9.9025)	01/06/2025
000895.ZK	12/19/2024	SDB3260492462	200.00	3.5843	677.43	716.86	0.0000	4.5800	50.0000	0.0000	(0.0862)	(0.0100)	0.0000	1	(0.0961)	01/06/2025
000895.ZK	12/19/2024	SDB3260492462	14,200.00	3.5843	48,097.67	50,896.96	0.0000	4.5800	50.0000	0.0000	(6.1191)	(0.7069)	0.0000	1	(6.8260)	01/06/2025
000895.ZK	12/19/2024	SDB3260492462	100.00	3.5843	338.72	358.43	0.0000	4.5800	50.0000	0.0000	(0.0431)	(0.0050)	0.0000	1	(0.0481)	01/06/2025
000895.ZK	12/19/2024	SDB3260492462	1,600.00	3.5843	5,419.46	5,734.87	0.0000	4.5800	50.0000	0.0000	(0.6895)	(0.0797)	0.0000	1	(0.7691)	01/06/2025
000895.ZK	12/19/2024	SDB3260492462	2,500.00	3.5843	8,467.90	8,960.73	0.0000	4.5800	50.0000	0.0000	(1.0773)	(0.1245)	0.0000	1	(1.2018)	01/06/2025
000895.ZK	12/19/2024	SDB3260492462	100.00	3.5843	338.72	358.43	0.0000	4.5800	50.0000	0.0000	(0.0431)	(0.0050)	0.0000	1	(0.0481)	01/06/2025
000895.ZK	12/19/2024	SDB3260492462	200.00	3.5843	677.43	716.86	0.0000	4.5800	50.0000	0.0000	(0.0862)	(0.0100)	0.0000	1	(0.0961)	01/06/2025
000895.ZK	12/19/2024	SDB3260492462	100.00	3.5843	338.72	358.43	0.0000	4.5800	50.0000	0.0000	(0.0431)	(0.0050)	0.0000	1	(0.0481)	01/06/2025
000895.ZK	12/19/2024	SDB3260492462	1,300.00	3.5843	4,403.31	4,659.58	0.0000	4.5800	50.0000	0.0000	(0.5602)	(0.0647)	0.0000	1	(0.6249)	01/06/2025
000895.ZK	12/19/2024	SDB3260492462	3,300.00	3.5843	11,177.63	11,828.17	0.0000	4.5800	50.0000	0.0000	(1.4220)	(0.1643)	0.0000	1	(1.5863)	01/06/2025
000895.ZK	12/19/2024	SDB3260492462	3,200.00	3.5843	10,838.91	11,469.74	0.0000	4.5800	50.0000	0.0000	(1.3790)	(0.1593)	0.0000	1	(1.5383)	01/06/2025
000895.ZK	12/19/2024	SDB3260492462	6,500.00	3.5843	22,016.54	23,297.90	0.0000	4.5800	50.0000	0.0000	(2.8010)	(0.3236)	0.0000	1	(3.1246)	01/06/2025
000895.ZK	12/19/2024	SDB3260492462	1,800.00	3.5843	6,096.89	6,451.73	0.0000	4.5800	50.0000	0.0000	(0.7757)	(0.0896)	0.0000	1	(0.8653)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HENAN SHUANGHUI INVESTMENT & DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000895.ZK	12/19/2024	SDB3260492462	300.00	3.5843	1,016.15	1,075.29	0.0000	4.5800	50.0000	0.0000	(0.1293)	(0.0149)	0.0000	1	(0.1442)	01/06/2025
000895.ZK	12/19/2024	SDB3260492462	200.00	3.5843	677.43	716.86	0.0000	4.5800	50.0000	0.0000	(0.0862)	(0.0100)	0.0000	1	(0.0961)	01/06/2025
000895.ZK	12/19/2024	SDB3260492462	11,800.00	3.5843	39,968.49	42,294.66	0.0000	4.5800	50.0000	0.0000	(5.0849)	(0.5874)	0.0000	1	(5.6723)	01/06/2025
000895.ZK	12/19/2024	SDB3260492462	200.00	3.5843	677.43	716.86	0.0000	4.5800	50.0000	0.0000	(0.0862)	(0.0100)	0.0000	1	(0.0961)	01/06/2025
000895.ZK	12/19/2024	SDB3260492462	25,300.00	3.5843	85,695.15	90,682.61	0.0000	4.5800	50.0000	0.0000	(10.9023)	(1.2595)	0.0000	1	(12.1618)	01/06/2025
000895.ZK	12/19/2024	SDB3260492462	100.00	3.5843	338.72	358.43	0.0000	4.5800	50.0000	0.0000	(0.0431)	(0.0050)	0.0000	1	(0.0481)	01/06/2025
000895.ZK	12/19/2024	SDB3260492462	1,100.00	3.5843	3,725.88	3,942.72	0.0000	4.5800	50.0000	0.0000	(0.4740)	(0.0548)	0.0000	1	(0.5288)	01/06/2025
000895.ZK	12/19/2024	SDB3260492462	700.00	3.5843	2,371.01	2,509.01	0.0000	4.5800	50.0000	0.0000	(0.3016)	(0.0348)	0.0000	1	(0.3365)	01/06/2025
000895.ZK	12/19/2024	SDB3260492462	3,300.00	3.5843	11,177.63	11,828.17	0.0000	4.5800	50.0000	0.0000	(1.4220)	(0.1643)	0.0000	1	(1.5863)	01/06/2025
000895.ZK	12/19/2024	SDB3260492462	900.00	3.5843	3,048.44	3,225.86	0.0000	4.5800	50.0000	0.0000	(0.3878)	(0.0448)	0.0000	1	(0.4326)	01/06/2025
000895.ZK	12/19/2024	SDB3260492462	24,500.00	3.5843	82,985.42	87,815.18	0.0000	4.5800	50.0000	0.0000	(10.5576)	(1.2197)	0.0000	1	(11.7772)	01/06/2025
000895.ZK	12/19/2024	SDB3260492462	2,300.00	3.5843	7,790.47	8,243.87	0.0000	4.5800	50.0000	0.0000	(0.9911)	(0.1145)	0.0000	1	(1.1056)	01/06/2025
000895.ZK	12/19/2024	SDB3260492462	8,200.00	3.5843	27,774.71	29,391.20	0.0000	4.5800	50.0000	0.0000	(3.5336)	(0.4082)	0.0000	1	(3.9418)	01/06/2025
000895.ZK	12/19/2024	SDB3260492462	100.00	3.5843	338.72	358.43	0.0000	4.5800	50.0000	0.0000	(0.0431)	(0.0050)	0.0000	1	(0.0481)	01/06/2025
000895.ZK	12/19/2024	SDB3260492462	100.00	3.5843	338.72	358.43	0.0000	4.5800	50.0000	0.0000	(0.0431)	(0.0050)	0.0000	1	(0.0481)	01/06/2025
000895.ZK	12/19/2024	SDB3260492462	500.00	3.5843	1,693.58	1,792.15	0.0000	4.5800	50.0000	0.0000	(0.2155)	(0.0249)	0.0000	1	(0.2404)	01/06/2025
000895.ZK	12/19/2024	SDB3260492462	3,700.00	3.5843	12,532.49	13,261.88	0.0000	4.5800	50.0000	0.0000	(1.5944)	(0.1842)	0.0000	1	(1.7786)	01/06/2025
000895.ZK	12/19/2024	SDB3260492462	1,200.00	3.5843	4,064.59	4,301.15	0.0000	4.5800	50.0000	0.0000	(0.5171)	(0.0597)	0.0000	1	(0.5768)	01/06/2025
000895.ZK	12/19/2024	SDB3260492462	100.00	3.5843	338.72	358.43	0.0000	4.5800	50.0000	0.0000	(0.0431)	(0.0050)	0.0000	1	(0.0481)	01/06/2025
000895.ZK	12/19/2024	SDB3260492462	7,200.00	3.5843	24,387.55	25,806.91	0.0000	4.5800	50.0000	0.0000	(3.1026)	(0.3584)	0.0000	1	(3.4611)	01/06/2025
000895.ZK	12/19/2024	SDB3260492462	5,200.00	3.5843	17,613.23	18,638.32	0.0000	4.5800	50.0000	0.0000	(2.2408)	(0.2589)	0.0000	1	(2.4997)	01/06/2025
000895.ZK	12/19/2024	SDB3260492462	2,700.00	3.5843	9,145.33	9,677.59	0.0000	4.5800	50.0000	0.0000	(1.1635)	(0.1344)	0.0000	1	(1.2979)	01/06/2025
000895.ZK	12/19/2024	SDB3260492462	400.00	3.5843	1,354.86	1,433.72	0.0000	4.5800	50.0000	0.0000	(0.1724)	(0.0199)	0.0000	1	(0.1923)	01/06/2025
000895.ZK	12/19/2024	SDB3260492462	2,200.00	3.5843	7,451.75	7,885.44	0.0000	4.5800	50.0000	0.0000	(0.9480)	(0.1095)	0.0000	1	(1.0575)	01/06/2025
000895.ZK	12/19/2024	SDB3260492462	100.00	3.5843	338.72	358.43	0.0000	4.5800	50.0000	0.0000	(0.0431)	(0.0050)	0.0000	1	(0.0481)	01/06/2025
000895.ZK	12/19/2024	SDB3260492462	4,900.00	3.5843	16,597.08	17,563.04	0.0000	4.5800	50.0000	0.0000	(2.1115)	(0.2439)	0.0000	1	(2.3554)	01/06/2025
000895.ZK	12/19/2024	SDB3260492462	400.00	3.5843	1,354.86	1,433.72	0.0000	4.5800	50.0000	0.0000	(0.1724)	(0.0199)	0.0000	1	(0.1923)	01/06/2025
000895.ZK	12/19/2024	SDB3260492462	100.00	3.5843	338.72	358.43	0.0000	4.5800	50.0000	0.0000	(0.0431)	(0.0050)	0.0000	1	(0.0481)	01/06/2025
000895.ZK	12/19/2024	SDB3260492462	2,300.00	3.5843	7,790.47	8,243.87	0.0000	4.5800	50.0000	0.0000	(0.9911)	(0.1145)	0.0000	1	(1.1056)	01/06/2025
000895.ZK	12/19/2024	SDB3260492462	2,700.00	3.5843	9,145.33	9,677.59	0.0000	4.5800	50.0000	0.0000	(1.1635)	(0.1344)	0.0000	1	(1.2979)	01/06/2025
000895.ZK	12/18/2024	SDB3260492462	6,700.00	3.5027	23,626.06	23,468.13	0.0000	4.5800	50.0000	0.0000	(3.3058)	(0.3259)	0.0000	1	(3.3317)	01/06/2025
000895.ZK	12/18/2024	SDB3260492462	1,800.00	3.5027	6,358.64	6,304.87	0.0000	4.5800	50.0000	0.0000	(0.8090)	(0.0876)	0.0000	1	(0.8965)	01/06/2025
000895.ZK	12/18/2024	SDB3260492462	6,800.00	3.5027	24,092.79	23,818.40	0.0000	4.5800	50.0000	0.0000	(3.0651)	(0.3308)	0.0000	1	(3.3959)	01/06/2025
000895.ZK	12/18/2024	SDB3260492462	1,400.00	3.5027	4,972.09	4,903.79	0.0000	4.5800	50.0000	0.0000	(0.6326)	(0.0681)	0.0000	1	(0.7007)	01/06/2025
000895.ZK	12/18/2024	SDB3260492462	2,100.00	3.5027	7,401.04	7,355.68	0.0000	4.5800	50.0000	0.0000	(0.9416)	(0.1022)	0.0000	1	(1.0437)	01/06/2025
000895.ZK	12/18/2024	SDB3260492462	1,000.00	3.5027	3,517.70	3,502.71	0.0000	4.5800	50.0000	0.0000	(0.4475)	(0.0486)	0.0000	1	(0.4962)	01/06/2025
000895.ZK	12/18/2024	SDB3260492462	2,500.00	3.5027	8,723.56	8,756.76	0.0000	4.5800	50.0000	0.0000	(1.1098)	(0.1216)	0.0000	1	(1.2315)	01/06/2025
000895.ZK	12/18/2024	SDB3260492462	7,900.00	3.5027	27,552.96	27,671.38	0.0000	4.5800	50.0000	0.0000	(3.5053)	(0.3843)	0.0000	1	(3.8897)	01/06/2025
000895.ZK	12/18/2024	SDB3260492462	300.00	3.5027	1,045.66	1,050.81	0.0000	4.5800	50.0000	0.0000	(0.1330)	(0.0146)	0.0000	1	(0.1476)	01/06/2025
000895.ZK	12/18/2024	SDB3260492462	100.00	3.5027	342.95	350.27	0.0000	4.5800	50.0000	0.0000	(0.0436)	(0.0049)	0.0000	1	(0.0485)	01/06/2025
000895.ZK	12/18/2024	SDB3260492462	700.00	3.5027	2,371.01	2,451.89	0.0000	4.5800	50.0000	0.0000	(0.3016)	(0.0341)	0.0000	1	(0.3357)	01/06/2025
000895.ZK	12/18/2024	SDB3260492462	5,600.00	3.5027	18,968.10	19,615.15	0.0000	4.5800	50.0000	0.0000	(2.4132)	(0.2724)	0.0000	1	(2.6856)	01/06/2025
000895.ZK	12/18/2024	SDB3260492462	6,100.00	3.5027	20,661.68	21,366.51	0.0000	4.5800	50.0000	0.0000	(2.6286)	(0.2968)	0.0000	1	(2.9254)	01/06/2025
000895.ZK	12/18/2024	SDB3260492462	500.00	3.5027	1,693.58	1,751.35	0.0000	4.5800	50.0000	0.0000	(0.2155)	(0.0243)	0.0000	1	(0.2398)	01/06/2025
000895.ZK	12/18/2024	SDB3260492462	200.00	3.5027	677.43	700.54	0.0000	4.5800	50.0000	0.0000	(0.0862)	(0.0097)	0.0000	1	(0.0959)	01/06/2025
000895.ZK	12/18/2024	SDB3260492462	3,200.00	3.5027	10,838.91	11,208.66	0.0000	4.5800	50.0000	0.0000	(1.3790)	(0.1557)	0.0000	1	(1.5346)	01/06/2025
000895.ZK	12/18/2024	SDB3260492462	200.00	3.5027	677.43	700.54	0.0000	4.5800	50.0000	0.0000	(0.0862)	(0.0097)	0.0000	1	(0.0959)	01/06/2025
000895.ZK	12/18/2024	SDB3260492462	4,800.00	3.5027	15,580.94	16,112.45	0.0000	4.5800	50.0000	0.0000	(1.9822)	(0.2238)	0.0000	1	(2.2060)	01/06/2025
000895.ZK	12/18/2024	SDB3260492462	1,800.00	3.5027	6,096.89	6,304.87	0.0000	4.5800	50.0000	0.0000	(0.7757)	(0.0876)	0.0000	1	(0.8632)	01/06/2025
000895.ZK	12/18/2024	SDB3260492462	20,600.00	3.5027	69,775.50	72,155.74	0.0000	4.5800	50.0000	0.0000	(8.8770)	(1.0022)	0.0000	1	(9.8792)	01/06/2025

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HENAN SHUANGHUI INVESTMENT & DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000895.ZK	12/18/2024	SDB3260492462	200.00	3.5027	677.43	700.54	0.0000	4.5800	50.0000	0.0000	(0.0862)	(0.0097)	0.0000	1	(0.0959)	01/06/2025
000895.ZK	12/18/2024	SDB3260492462	14,200.00	3.5027	48,097.67	49,738.43	0.0000	4.5800	50.0000	0.0000	(6.1191)	(0.6908)	0.0000	1	(6.8099)	01/06/2025
000895.ZK	12/18/2024	SDB3260492462	100.00	3.5027	338.72	350.27	0.0000	4.5800	50.0000	0.0000	(0.0431)	(0.0049)	0.0000	1	(0.0480)	01/06/2025
000895.ZK	12/18/2024	SDB3260492462	1,600.00	3.5027	5,419.46	5,604.33	0.0000	4.5800	50.0000	0.0000	(0.6895)	(0.0778)	0.0000	1	(0.7673)	01/06/2025
000895.ZK	12/18/2024	SDB3260492462	2,500.00	3.5027	8,467.90	8,756.76	0.0000	4.5800	50.0000	0.0000	(1.0773)	(0.1216)	0.0000	1	(1.1989)	01/06/2025
000895.ZK	12/18/2024	SDB3260492462	100.00	3.5027	338.72	350.27	0.0000	4.5800	50.0000	0.0000	(0.0431)	(0.0049)	0.0000	1	(0.0480)	01/06/2025
000895.ZK	12/18/2024	SDB3260492462	200.00	3.5027	677.43	700.54	0.0000	4.5800	50.0000	0.0000	(0.0862)	(0.0097)	0.0000	1	(0.0959)	01/06/2025
000895.ZK	12/18/2024	SDB3260492462	100.00	3.5027	338.72	350.27	0.0000	4.5800	50.0000	0.0000	(0.0431)	(0.0049)	0.0000	1	(0.0480)	01/06/2025
000895.ZK	12/18/2024	SDB3260492462	1,300.00	3.5027	4,403.31	4,553.52	0.0000	4.5800	50.0000	0.0000	(0.5602)	(0.0632)	0.0000	1	(0.6234)	01/06/2025
000895.ZK	12/18/2024	SDB3260492462	3,300.00	3.5027	11,177.63	11,558.93	0.0000	4.5800	50.0000	0.0000	(1.4220)	(0.1605)	0.0000	1	(1.5826)	01/06/2025
000895.ZK	12/18/2024	SDB3260492462	3,200.00	3.5027	10,838.91	11,208.66	0.0000	4.5800	50.0000	0.0000	(1.3790)	(0.1557)	0.0000	1	(1.5346)	01/06/2025
000895.ZK	12/18/2024	SDB3260492462	6,500.00	3.5027	22,016.54	22,767.59	0.0000	4.5800	50.0000	0.0000	(2.8010)	(0.3162)	0.0000	1	(3.1172)	01/06/2025
000895.ZK	12/18/2024	SDB3260492462	1,800.00	3.5027	6,096.89	6,304.87	0.0000	4.5800	50.0000	0.0000	(0.7757)	(0.0876)	0.0000	1	(0.8632)	01/06/2025
000895.ZK	12/18/2024	SDB3260492462	300.00	3.5027	1,016.15	1,050.81	0.0000	4.5800	50.0000	0.0000	(0.1293)	(0.0146)	0.0000	1	(0.1439)	01/06/2025
000895.ZK	12/18/2024	SDB3260492462	200.00	3.5027	677.43	700.54	0.0000	4.5800	50.0000	0.0000	(0.0862)	(0.0097)	0.0000	1	(0.0959)	01/06/2025
000895.ZK	12/18/2024	SDB3260492462	11,800.00	3.5027	39,968.49	41,331.93	0.0000	4.5800	50.0000	0.0000	(5.0849)	(0.5741)	0.0000	1	(5.6589)	01/06/2025
000895.ZK	12/18/2024	SDB3260492462	200.00	3.5027	677.43	700.54	0.0000	4.5800	50.0000	0.0000	(0.0862)	(0.0097)	0.0000	1	(0.0959)	01/06/2025
000895.ZK	12/18/2024	SDB3260492462	25,300.00	3.5027	85,695.15	88,618.46	0.0000	4.5800	50.0000	0.0000	(10.9023)	(1.2308)	0.0000	1	(12.1331)	01/06/2025
000895.ZK	12/18/2024	SDB3260492462	100.00	3.5027	338.72	350.27	0.0000	4.5800	50.0000	0.0000	(0.0431)	(0.0049)	0.0000	1	(0.0480)	01/06/2025
000895.ZK	12/18/2024	SDB3260492462	1,100.00	3.5027	3,725.88	3,852.98	0.0000	4.5800	50.0000	0.0000	(0.4740)	(0.0535)	0.0000	1	(0.5275)	01/06/2025
000895.ZK	12/18/2024	SDB3260492462	700.00	3.5027	2,371.01	2,451.89	0.0000	4.5800	50.0000	0.0000	(0.3016)	(0.0341)	0.0000	1	(0.3357)	01/06/2025
000895.ZK	12/18/2024	SDB3260492462	3,300.00	3.5027	11,177.63	11,558.93	0.0000	4.5800	50.0000	0.0000	(1.4220)	(0.1605)	0.0000	1	(1.5826)	01/06/2025
000895.ZK	12/18/2024	SDB3260492462	900.00	3.5027	3,048.44	3,152.44	0.0000	4.5800	50.0000	0.0000	(0.3878)	(0.0438)	0.0000	1	(0.4316)	01/06/2025
000895.ZK	12/18/2024	SDB3260492462	24,500.00	3.5027	82,985.42	85,816.30	0.0000	4.5800	50.0000	0.0000	(10.5576)	(1.1919)	0.0000	1	(11.7495)	01/06/2025
000895.ZK	12/18/2024	SDB3260492462	2,300.00	3.5027	7,790.47	8,056.22	0.0000	4.5800	50.0000	0.0000	(0.9911)	(0.1119)	0.0000	1	(1.1030)	01/06/2025
000895.ZK	12/18/2024	SDB3260492462	8,200.00	3.5027	27,774.71	28,722.19	0.0000	4.5800	50.0000	0.0000	(3.5336)	(0.3989)	0.0000	1	(3.9325)	01/06/2025
000895.ZK	12/18/2024	SDB3260492462	100.00	3.5027	338.72	350.27	0.0000	4.5800	50.0000	0.0000	(0.0431)	(0.0049)	0.0000	1	(0.0480)	01/06/2025
000895.ZK	12/18/2024	SDB3260492462	100.00	3.5027	338.72	350.27	0.0000	4.5800	50.0000	0.0000	(0.0431)	(0.0049)	0.0000	1	(0.0480)	01/06/2025
000895.ZK	12/18/2024	SDB3260492462	500.00	3.5027	1,693.58	1,751.35	0.0000	4.5800	50.0000	0.0000	(0.2155)	(0.0243)	0.0000	1	(0.2398)	01/06/2025
000895.ZK	12/18/2024	SDB3260492462	3,700.00	3.5027	12,532.49	12,960.01	0.0000	4.5800	50.0000	0.0000	(1.5944)	(0.1800)	0.0000	1	(1.7744)	01/06/2025
000895.ZK	12/18/2024	SDB3260492462	1,200.00	3.5027	4,064.59	4,203.25	0.0000	4.5800	50.0000	0.0000	(0.5171)	(0.0584)	0.0000	1	(0.5755)	01/06/2025
000895.ZK	12/18/2024	SDB3260492462	100.00	3.5027	338.72	350.27	0.0000	4.5800	50.0000	0.0000	(0.0431)	(0.0049)	0.0000	1	(0.0480)	01/06/2025
000895.ZK	12/18/2024	SDB3260492462	7,200.00	3.5027	24,387.55	25,219.48	0.0000	4.5800	50.0000	0.0000	(3.1026)	(0.3503)	0.0000	1	(3.4529)	01/06/2025
000895.ZK	12/18/2024	SDB3260492462	5,200.00	3.5027	17,613.23	18,214.07	0.0000	4.5800	50.0000	0.0000	(2.2408)	(0.2530)	0.0000	1	(2.4938)	01/06/2025
000895.ZK	12/18/2024	SDB3260492462	2,700.00	3.5027	9,145.33	9,457.31	0.0000	4.5800	50.0000	0.0000	(1.1635)	(0.1314)	0.0000	1	(1.2948)	01/06/2025
000895.ZK	12/18/2024	SDB3260492462	400.00	3.5027	1,354.86	1,401.08	0.0000	4.5800	50.0000	0.0000	(0.1724)	(0.0195)	0.0000	1	(0.1918)	01/06/2025
000895.ZK	12/18/2024	SDB3260492462	2,200.00	3.5027	7,451.75	7,705.95	0.0000	4.5800	50.0000	0.0000	(0.9480)	(0.1070)	0.0000	1	(1.0551)	01/06/2025
000895.ZK	12/18/2024	SDB3260492462	100.00	3.5027	338.72	350.27	0.0000	4.5800	50.0000	0.0000	(0.0431)	(0.0049)	0.0000	1	(0.0480)	01/06/2025
000895.ZK	12/18/2024	SDB3260492462	4,900.00	3.5027	16,597.08	17,163.26	0.0000	4.5800	50.0000	0.0000	(2.1115)	(0.2384)	0.0000	1	(2.3499)	01/06/2025
000895.ZK	12/18/2024	SDB3260492462	400.00	3.5027	1,354.86	1,401.08	0.0000	4.5800	50.0000	0.0000	(0.1724)	(0.0195)	0.0000	1	(0.1918)	01/06/2025
000895.ZK	12/18/2024	SDB3260492462	100.00	3.5027	338.72	350.27	0.0000	4.5800	50.0000	0.0000	(0.0431)	(0.0049)	0.0000	1	(0.0480)	01/06/2025
000895.ZK	12/18/2024	SDB3260492462	2,300.00	3.5027	7,790.47	8,056.22	0.0000	4.5800	50.0000	0.0000	(0.9911)	(0.1119)	0.0000	1	(1.1030)	01/06/2025
000895.ZK	12/18/2024	SDB3260492462	2,700.00	3.5027	9,145.33	9,457.31	0.0000	4.5800	50.0000	0.0000	(1.1635)	(0.1314)	0.0000	1	(1.2948)	01/06/2025
000895.ZK	12/17/2024	SDB3260492462	6,700.00	3.5769	23,626.06	23,964.96	0.0000	4.5800	50.0000	0.0000	(3.0058)	(0.3328)	0.0000	1	(3.3386)	01/06/2025
000895.ZK	12/17/2024	SDB3260492462	1,800.00	3.5769	6,358.64	6,438.35	0.0000	4.5800	50.0000	0.0000	(0.8090)	(0.0894)	0.0000	1	(0.8984)	01/06/2025
000895.ZK	12/17/2024	SDB3260492462	6,800.00	3.5769	24,092.79	24,322.65	0.0000	4.5800	50.0000	0.0000	(3.0651)	(0.3378)	0.0000	1	(3.4030)	01/06/2025
000895.ZK	12/17/2024	SDB3260492462	1,400.00	3.5769	4,972.09	5,007.60	0.0000	4.5800	50.0000	0.0000	(0.6326)	(0.0696)	0.0000	1	(0.7021)	01/06/2025
000895.ZK	12/17/2024	SDB3260492462	2,100.00	3.5769	7,401.04	7,511.41	0.0000	4.5800	50.0000	0.0000	(0.9416)	(0.1043)	0.0000	1	(1.0459)	01/06/2025
000895.ZK	12/17/2024	SDB3260492462	1,000.00	3.5769	3,517.70	3,576.86	0.0000	4.5800	50.0000	0.0000	(0.4475)	(0.0497)	0.0000	1	(0.4972)	01/06/2025
000895.ZK	12/17/2024	SDB3260492462	2,500.00	3.5769	8,723.56	8,942.15	0.0000	4.5800	50.0000	0.0000	(1.1098)	(0.1242)	0.0000	1	(1.2340)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HENAN SHUANGHUI INVESTMENT & DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000895.ZK	12/17/2024	SDB3260492462	7,900.00	3.5769	27,552.96	28,257.19	0.0000	4.5800	50.0000	0.0000	(3.5053)	(0.3925)	0.0000	1	(3.8978)	01/06/2025
000895.ZK	12/17/2024	SDB3260492462	300.00	3.5769	1,045.66	1,073.06	0.0000	4.5800	50.0000	0.0000	(0.1330)	(0.0149)	0.0000	1	(0.1479)	01/06/2025
000895.ZK	12/17/2024	SDB3260492462	100.00	3.5769	342.95	357.69	0.0000	4.5800	50.0000	0.0000	(0.0436)	(0.0050)	0.0000	1	(0.0486)	01/06/2025
000895.ZK	12/17/2024	SDB3260492462	700.00	3.5769	2,371.01	2,503.80	0.0000	4.5800	50.0000	0.0000	(0.3016)	(0.0348)	0.0000	1	(0.3364)	01/06/2025
000895.ZK	12/17/2024	SDB3260492462	5,600.00	3.5769	18,968.10	20,030.42	0.0000	4.5800	50.0000	0.0000	(2.4132)	(0.2782)	0.0000	1	(2.6914)	01/06/2025
000895.ZK	12/17/2024	SDB3260492462	6,100.00	3.5769	20,661.68	21,818.85	0.0000	4.5800	50.0000	0.0000	(2.6286)	(0.3030)	0.0000	1	(2.9317)	01/06/2025
000895.ZK	12/17/2024	SDB3260492462	500.00	3.5769	1,693.58	1,788.43	0.0000	4.5800	50.0000	0.0000	(0.2155)	(0.0248)	0.0000	1	(0.2403)	01/06/2025
000895.ZK	12/17/2024	SDB3260492462	200.00	3.5769	677.43	715.37	0.0000	4.5800	50.0000	0.0000	(0.0862)	(0.0099)	0.0000	1	(0.0961)	01/06/2025
000895.ZK	12/17/2024	SDB3260492462	3,200.00	3.5769	10,838.91	11,445.95	0.0000	4.5800	50.0000	0.0000	(1.3790)	(0.1590)	0.0000	1	(1.5379)	01/06/2025
000895.ZK	12/17/2024	SDB3260492462	200.00	3.5769	677.43	715.37	0.0000	4.5800	50.0000	0.0000	(0.0862)	(0.0099)	0.0000	1	(0.0961)	01/06/2025
000895.ZK	12/17/2024	SDB3260492462	4,600.00	3.5769	15,580.94	16,453.56	0.0000	4.5800	50.0000	0.0000	(1.9822)	(0.2285)	0.0000	1	(2.2108)	01/06/2025
000895.ZK	12/17/2024	SDB3260492462	1,800.00	3.5769	6,096.89	6,438.35	0.0000	4.5800	50.0000	0.0000	(0.7757)	(0.0894)	0.0000	1	(0.8651)	01/06/2025
000895.ZK	12/17/2024	SDB3260492462	20,600.00	3.5769	69,775.50	73,683.32	0.0000	4.5800	50.0000	0.0000	(8.8770)	(1.0234)	0.0000	1	(9.9004)	01/06/2025
000895.ZK	12/17/2024	SDB3260492462	200.00	3.5769	677.43	715.37	0.0000	4.5800	50.0000	0.0000	(0.0862)	(0.0099)	0.0000	1	(0.0961)	01/06/2025
000895.ZK	12/17/2024	SDB3260492462	14,200.00	3.5769	48,097.67	50,791.41	0.0000	4.5800	50.0000	0.0000	(6.1191)	(0.7054)	0.0000	1	(6.8245)	01/06/2025
000895.ZK	12/17/2024	SDB3260492462	100.00	3.5769	338.72	357.69	0.0000	4.5800	50.0000	0.0000	(0.0431)	(0.0050)	0.0000	1	(0.0481)	01/06/2025
000895.ZK	12/17/2024	SDB3260492462	1,600.00	3.5769	5,419.46	5,722.98	0.0000	4.5800	50.0000	0.0000	(0.6895)	(0.0795)	0.0000	1	(0.7690)	01/06/2025
000895.ZK	12/17/2024	SDB3260492462	2,500.00	3.5769	8,467.90	8,942.15	0.0000	4.5800	50.0000	0.0000	(1.0773)	(0.1242)	0.0000	1	(1.2015)	01/06/2025
000895.ZK	12/17/2024	SDB3260492462	100.00	3.5769	338.72	357.69	0.0000	4.5800	50.0000	0.0000	(0.0431)	(0.0050)	0.0000	1	(0.0481)	01/06/2025
000895.ZK	12/17/2024	SDB3260492462	200.00	3.5769	677.43	715.37	0.0000	4.5800	50.0000	0.0000	(0.0862)	(0.0099)	0.0000	1	(0.0961)	01/06/2025
000895.ZK	12/17/2024	SDB3260492462	100.00	3.5769	338.72	357.69	0.0000	4.5800	50.0000	0.0000	(0.0431)	(0.0050)	0.0000	1	(0.0481)	01/06/2025
000895.ZK	12/17/2024	SDB3260492462	1,300.00	3.5769	4,403.31	4,649.92	0.0000	4.5800	50.0000	0.0000	(0.5602)	(0.0646)	0.0000	1	(0.6248)	01/06/2025
000895.ZK	12/17/2024	SDB3260492462	3,300.00	3.5769	11,177.63	11,803.64	0.0000	4.5800	50.0000	0.0000	(1.4220)	(0.1639)	0.0000	1	(1.5860)	01/06/2025
000895.ZK	12/17/2024	SDB3260492462	3,200.00	3.5769	10,838.91	11,445.95	0.0000	4.5800	50.0000	0.0000	(1.3790)	(0.1590)	0.0000	1	(1.5379)	01/06/2025
000895.ZK	12/17/2024	SDB3260492462	6,500.00	3.5769	22,016.54	23,249.59	0.0000	4.5800	50.0000	0.0000	(2.8010)	(0.3229)	0.0000	1	(3.1239)	01/06/2025
000895.ZK	12/17/2024	SDB3260492462	1,800.00	3.5769	6,096.89	6,438.35	0.0000	4.5800	50.0000	0.0000	(0.7757)	(0.0894)	0.0000	1	(0.8651)	01/06/2025
000895.ZK	12/17/2024	SDB3260492462	300.00	3.5769	1,016.15	1,073.06	0.0000	4.5800	50.0000	0.0000	(0.1293)	(0.0149)	0.0000	1	(0.1442)	01/06/2025
000895.ZK	12/17/2024	SDB3260492462	200.00	3.5769	677.43	715.37	0.0000	4.5800	50.0000	0.0000	(0.0862)	(0.0099)	0.0000	1	(0.0961)	01/06/2025
000895.ZK	12/17/2024	SDB3260492462	11,800.00	3.5769	39,968.49	42,206.95	0.0000	4.5800	50.0000	0.0000	(5.0849)	(0.5862)	0.0000	1	(5.6711)	01/06/2025
000895.ZK	12/17/2024	SDB3260492462	200.00	3.5769	677.43	715.37	0.0000	4.5800	50.0000	0.0000	(0.0862)	(0.0099)	0.0000	1	(0.0961)	01/06/2025
000895.ZK	12/17/2024	SDB3260492462	25,300.00	3.5769	85,695.15	90,494.56	0.0000	4.5800	50.0000	0.0000	(10.9023)	(1.2569)	0.0000	1	(12.1592)	01/06/2025
000895.ZK	12/17/2024	SDB3260492462	100.00	3.5769	338.72	357.69	0.0000	4.5800	50.0000	0.0000	(0.0431)	(0.0050)	0.0000	1	(0.0481)	01/06/2025
000895.ZK	12/17/2024	SDB3260492462	1,100.00	3.5769	3,725.88	3,934.55	0.0000	4.5800	50.0000	0.0000	(0.4740)	(0.0546)	0.0000	1	(0.5287)	01/06/2025
000895.ZK	12/17/2024	SDB3260492462	700.00	3.5769	2,371.01	2,503.80	0.0000	4.5800	50.0000	0.0000	(0.3016)	(0.0348)	0.0000	1	(0.3364)	01/06/2025
000895.ZK	12/17/2024	SDB3260492462	3,300.00	3.5769	11,177.63	11,803.64	0.0000	4.5800	50.0000	0.0000	(1.4220)	(0.1639)	0.0000	1	(1.5860)	01/06/2025
000895.ZK	12/17/2024	SDB3260492462	900.00	3.5769	3,048.44	3,219.17	0.0000	4.5800	50.0000	0.0000	(0.3878)	(0.0447)	0.0000	1	(0.4325)	01/06/2025
000895.ZK	12/17/2024	SDB3260492462	24,500.00	3.5769	82,985.42	87,633.07	0.0000	4.5800	50.0000	0.0000	(10.5576)	(1.2171)	0.0000	1	(11.7747)	01/06/2025
000895.ZK	12/17/2024	SDB3260492462	2,300.00	3.5769	7,790.47	8,226.78	0.0000	4.5800	50.0000	0.0000	(0.9911)	(0.1143)	0.0000	1	(1.1054)	01/06/2025
000895.ZK	12/17/2024	SDB3260492462	8,200.00	3.5769	27,774.71	29,330.25	0.0000	4.5800	50.0000	0.0000	(3.5336)	(0.4074)	0.0000	1	(3.9409)	01/06/2025
000895.ZK	12/17/2024	SDB3260492462	100.00	3.5769	338.72	357.69	0.0000	4.5800	50.0000	0.0000	(0.0431)	(0.0050)	0.0000	1	(0.0481)	01/06/2025
000895.ZK	12/17/2024	SDB3260492462	100.00	3.5769	338.72	357.69	0.0000	4.5800	50.0000	0.0000	(0.0431)	(0.0050)	0.0000	1	(0.0481)	01/06/2025
000895.ZK	12/17/2024	SDB3260492462	500.00	3.5769	1,693.58	1,788.43	0.0000	4.5800	50.0000	0.0000	(0.2155)	(0.0248)	0.0000	1	(0.2403)	01/06/2025
000895.ZK	12/17/2024	SDB3260492462	3,700.00	3.5769	12,532.49	13,234.38	0.0000	4.5800	50.0000	0.0000	(1.5944)	(0.1838)	0.0000	1	(1.7782)	01/06/2025
000895.ZK	12/17/2024	SDB3260492462	1,200.00	3.5769	4,064.59	4,292.23	0.0000	4.5800	50.0000	0.0000	(0.5171)	(0.0596)	0.0000	1	(0.5767)	01/06/2025
000895.ZK	12/17/2024	SDB3260492462	100.00	3.5769	338.72	357.69	0.0000	4.5800	50.0000	0.0000	(0.0431)	(0.0050)	0.0000	1	(0.0481)	01/06/2025
000895.ZK	12/17/2024	SDB3260492462	7,200.00	3.5769	24,387.55	25,753.39	0.0000	4.5800	50.0000	0.0000	(3.1026)	(0.3577)	0.0000	1	(3.4603)	01/06/2025
000895.ZK	12/17/2024	SDB3260492462	5,200.00	3.5769	17,613.23	18,599.67	0.0000	4.5800	50.0000	0.0000	(2.2408)	(0.2583)	0.0000	1	(2.4991)	01/06/2025
000895.ZK	12/17/2024	SDB3260492462	2,700.00	3.5769	9,145.33	9,657.52	0.0000	4.5800	50.0000	0.0000	(1.1635)	(0.1341)	0.0000	1	(1.2976)	01/06/2025
000895.ZK	12/17/2024	SDB3260492462	400.00	3.5769	1,354.86	1,430.74	0.0000	4.5800	50.0000	0.0000	(0.1724)	(0.0199)	0.0000	1	(0.1922)	01/06/2025
000895.ZK	12/17/2024	SDB3260492462	2,200.00	3.5769	7,451.75	7,869.09	0.0000	4.5800	50.0000	0.0000	(0.9480)	(0.1093)	0.0000	1	(1.0573)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HENAN SHUANGHUI INVESTMENT & DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000895.ZK	12/17/2024	SDB3260492462	100.00	3.5769	338.72	357.69	0.0000	4.5800	50.0000	0.0000	(0.0431)	(0.0050)	0.0000	1	(0.0481)	01/06/2025
000895.ZK	12/17/2024	SDB3260492462	4,900.00	3.5769	16,597.08	17,526.61	0.0000	4.5800	50.0000	0.0000	(2.1115)	(0.2434)	0.0000	1	(2.3549)	01/06/2025
000895.ZK	12/17/2024	SDB3260492462	400.00	3.5769	1,354.86	1,430.74	0.0000	4.5800	50.0000	0.0000	(0.1724)	(0.0199)	0.0000	1	(0.1922)	01/06/2025
000895.ZK	12/17/2024	SDB3260492462	100.00	3.5769	338.72	357.69	0.0000	4.5800	50.0000	0.0000	(0.0431)	(0.0050)	0.0000	1	(0.0481)	01/06/2025
000895.ZK	12/17/2024	SDB3260492462	2,300.00	3.5769	7,790.47	8,226.78	0.0000	4.5800	50.0000	0.0000	(0.9911)	(0.1143)	0.0000	1	(1.1054)	01/06/2025
000895.ZK	12/17/2024	SDB3260492462	2,700.00	3.5769	9,145.33	9,657.52	0.0000	4.5800	50.0000	0.0000	(1.1635)	(0.1341)	0.0000	1	(1.2976)	01/06/2025
000895.ZK	12/16/2024	SDB3260492462	6,700.00	3.5485	23,626.06	23,774.74	0.0000	4.5800	50.0000	0.0000	(3.0058)	(0.3302)	0.0000	1	(3.3360)	01/06/2025
000895.ZK	12/16/2024	SDB3260492462	1,800.00	3.5485	6,358.64	6,387.24	0.0000	4.5800	50.0000	0.0000	(0.8090)	(0.0887)	0.0000	1	(0.8977)	01/06/2025
000895.ZK	12/16/2024	SDB3260492462	6,800.00	3.5485	24,092.79	24,129.59	0.0000	4.5800	50.0000	0.0000	(3.0651)	(0.3351)	0.0000	1	(3.4003)	01/06/2025
000895.ZK	12/16/2024	SDB3260492462	1,400.00	3.5485	4,972.09	4,967.86	0.0000	4.5800	50.0000	0.0000	(0.6326)	(0.0690)	0.0000	1	(0.7016)	01/06/2025
000895.ZK	12/16/2024	SDB3260492462	2,100.00	3.5485	7,401.04	7,451.78	0.0000	4.5800	50.0000	0.0000	(0.9416)	(0.1035)	0.0000	1	(1.0451)	01/06/2025
000895.ZK	12/16/2024	SDB3260492462	1,000.00	3.5485	3,517.70	3,548.47	0.0000	4.5800	50.0000	0.0000	(0.4475)	(0.0493)	0.0000	1	(0.4968)	01/06/2025
000895.ZK	12/16/2024	SDB3260492462	2,500.00	3.5485	8,723.56	8,871.17	0.0000	4.5800	50.0000	0.0000	(1.1098)	(0.1232)	0.0000	1	(1.2330)	01/06/2025
000895.ZK	12/16/2024	SDB3260492462	7,900.00	3.5485	27,552.96	28,032.91	0.0000	4.5800	50.0000	0.0000	(3.5053)	(0.3893)	0.0000	1	(3.8947)	01/06/2025
000895.ZK	12/16/2024	SDB3260492462	300.00	3.5485	1,045.66	1,064.54	0.0000	4.5800	50.0000	0.0000	(0.1330)	(0.0148)	0.0000	1	(0.1478)	01/06/2025
000895.ZK	12/16/2024	SDB3260492462	100.00	3.5485	342.95	354.85	0.0000	4.5800	50.0000	0.0000	(0.0436)	(0.0049)	0.0000	1	(0.0486)	01/06/2025
000895.ZK	12/16/2024	SDB3260492462	700.00	3.5485	2,371.01	2,483.93	0.0000	4.5800	50.0000	0.0000	(0.3016)	(0.0345)	0.0000	1	(0.3361)	01/06/2025
000895.ZK	12/16/2024	SDB3260492462	5,600.00	3.5485	18,968.10	19,871.43	0.0000	4.5800	50.0000	0.0000	(2.4132)	(0.2760)	0.0000	1	(2.6892)	01/06/2025
000895.ZK	12/16/2024	SDB3260492462	6,100.00	3.5485	20,661.68	21,645.66	0.0000	4.5800	50.0000	0.0000	(2.6286)	(0.3006)	0.0000	1	(2.9293)	01/06/2025
000895.ZK	12/16/2024	SDB3260492462	500.00	3.5485	1,693.58	1,774.23	0.0000	4.5800	50.0000	0.0000	(0.2155)	(0.0246)	0.0000	1	(0.2401)	01/06/2025
000895.ZK	12/16/2024	SDB3260492462	200.00	3.5485	677.43	709.69	0.0000	4.5800	50.0000	0.0000	(0.0862)	(0.0099)	0.0000	1	(0.0960)	01/06/2025
000895.ZK	12/16/2024	SDB3260492462	3,200.00	3.5485	10,838.91	11,355.10	0.0000	4.5800	50.0000	0.0000	(1.3790)	(0.1577)	0.0000	1	(1.5367)	01/06/2025
000895.ZK	12/16/2024	SDB3260492462	200.00	3.5485	677.43	709.69	0.0000	4.5800	50.0000	0.0000	(0.0862)	(0.0099)	0.0000	1	(0.0960)	01/06/2025
000895.ZK	12/16/2024	SDB3260492462	4,600.00	3.5485	15,580.94	16,322.96	0.0000	4.5800	50.0000	0.0000	(1.9822)	(0.2267)	0.0000	1	(2.2089)	01/06/2025
000895.ZK	12/16/2024	SDB3260492462	1,800.00	3.5485	6,096.89	6,387.24	0.0000	4.5800	50.0000	0.0000	(0.7757)	(0.0887)	0.0000	1	(0.8644)	01/06/2025
000895.ZK	12/16/2024	SDB3260492462	20,600.00	3.5485	69,775.50	73,098.46	0.0000	4.5800	50.0000	0.0000	(8.8770)	(1.0153)	0.0000	1	(9.8923)	01/06/2025
000895.ZK	12/16/2024	SDB3260492462	200.00	3.5485	677.43	709.69	0.0000	4.5800	50.0000	0.0000	(0.0862)	(0.0099)	0.0000	1	(0.0960)	01/06/2025
000895.ZK	12/16/2024	SDB3260492462	14,200.00	3.5485	48,097.67	50,388.26	0.0000	4.5800	50.0000	0.0000	(6.1191)	(0.6998)	0.0000	1	(6.8189)	01/06/2025
000895.ZK	12/16/2024	SDB3260492462	100.00	3.5485	338.72	354.85	0.0000	4.5800	50.0000	0.0000	(0.0431)	(0.0049)	0.0000	1	(0.0480)	01/06/2025
000895.ZK	12/16/2024	SDB3260492462	1,600.00	3.5485	5,419.46	5,677.55	0.0000	4.5800	50.0000	0.0000	(0.6895)	(0.0789)	0.0000	1	(0.7683)	01/06/2025
000895.ZK	12/16/2024	SDB3260492462	2,500.00	3.5485	8,467.90	8,871.17	0.0000	4.5800	50.0000	0.0000	(1.0773)	(0.1232)	0.0000	1	(1.2005)	01/06/2025
000895.ZK	12/16/2024	SDB3260492462	100.00	3.5485	338.72	354.85	0.0000	4.5800	50.0000	0.0000	(0.0431)	(0.0049)	0.0000	1	(0.0480)	01/06/2025
000895.ZK	12/16/2024	SDB3260492462	200.00	3.5485	677.43	709.69	0.0000	4.5800	50.0000	0.0000	(0.0862)	(0.0099)	0.0000	1	(0.0960)	01/06/2025
000895.ZK	12/16/2024	SDB3260492462	100.00	3.5485	338.72	354.85	0.0000	4.5800	50.0000	0.0000	(0.0431)	(0.0049)	0.0000	1	(0.0480)	01/06/2025
000895.ZK	12/16/2024	SDB3260492462	1,300.00	3.5485	4,403.31	4,613.01	0.0000	4.5800	50.0000	0.0000	(0.5602)	(0.0641)	0.0000	1	(0.6243)	01/06/2025
000895.ZK	12/16/2024	SDB3260492462	3,300.00	3.5485	11,177.63	11,709.95	0.0000	4.5800	50.0000	0.0000	(1.4220)	(0.1626)	0.0000	1	(1.5847)	01/06/2025
000895.ZK	12/16/2024	SDB3260492462	3,200.00	3.5485	10,838.91	11,355.10	0.0000	4.5800	50.0000	0.0000	(1.3790)	(0.1577)	0.0000	1	(1.5367)	01/06/2025
000895.ZK	12/16/2024	SDB3260492462	6,500.00	3.5485	22,016.54	23,065.05	0.0000	4.5800	50.0000	0.0000	(2.8010)	(0.3203)	0.0000	1	(3.1213)	01/06/2025
000895.ZK	12/16/2024	SDB3260492462	1,800.00	3.5485	6,096.89	6,387.24	0.0000	4.5800	50.0000	0.0000	(0.7757)	(0.0887)	0.0000	1	(0.8644)	01/06/2025
000895.ZK	12/16/2024	SDB3260492462	300.00	3.5485	1,016.15	1,064.54	0.0000	4.5800	50.0000	0.0000	(0.1293)	(0.0148)	0.0000	1	(0.1441)	01/06/2025
000895.ZK	12/16/2024	SDB3260492462	200.00	3.5485	677.43	709.69	0.0000	4.5800	50.0000	0.0000	(0.0862)	(0.0099)	0.0000	1	(0.0960)	01/06/2025
000895.ZK	12/16/2024	SDB3260492462	11,800.00	3.5485	39,968.49	41,871.93	0.0000	4.5800	50.0000	0.0000	(5.0849)	(0.5816)	0.0000	1	(5.6664)	01/06/2025
000895.ZK	12/16/2024	SDB3260492462	200.00	3.5485	677.43	709.69	0.0000	4.5800	50.0000	0.0000	(0.0862)	(0.0099)	0.0000	1	(0.0960)	01/06/2025
000895.ZK	12/16/2024	SDB3260492462	25,300.00	3.5485	85,695.15	89,776.27	0.0000	4.5800	50.0000	0.0000	(10.9023)	(1.2469)	0.0000	1	(12.1492)	01/06/2025
000895.ZK	12/16/2024	SDB3260492462	100.00	3.5485	338.72	354.85	0.0000	4.5800	50.0000	0.0000	(0.0431)	(0.0049)	0.0000	1	(0.0480)	01/06/2025
000895.ZK	12/16/2024	SDB3260492462	1,100.00	3.5485	3,725.88	3,903.32	0.0000	4.5800	50.0000	0.0000	(0.4740)	(0.0542)	0.0000	1	(0.5282)	01/06/2025
000895.ZK	12/16/2024	SDB3260492462	700.00	3.5485	2,371.01	2,483.93	0.0000	4.5800	50.0000	0.0000	(0.3016)	(0.0345)	0.0000	1	(0.3361)	01/06/2025
000895.ZK	12/16/2024	SDB3260492462	3,300.00	3.5485	11,177.63	11,709.95	0.0000	4.5800	50.0000	0.0000	(1.4220)	(0.1626)	0.0000	1	(1.5847)	01/06/2025
000895.ZK	12/16/2024	SDB3260492462	900.00	3.5485	3,048.44	3,193.62	0.0000	4.5800	50.0000	0.0000	(0.3878)	(0.0444)	0.0000	1	(0.4322)	01/06/2025
000895.ZK	12/16/2024	SDB3260492462	24,500.00	3.5485	82,985.42	86,937.49	0.0000	4.5800	50.0000	0.0000	(10.5576)	(1.2075)	0.0000	1	(11.7651)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HENAN SHUANGHUI INVESTMENT & DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000895.ZK	12/16/2024	SDB3260492462	2,300.00	3.5485	7,790.47	8,161.48	0.0000	4.5800	50.0000	0.0000	(0.9911)	(0.1134)	0.0000	1	(1.1045)	01/06/2025
000895.ZK	12/16/2024	SDB3260492462	8,200.00	3.5485	27,774.71	29,097.45	0.0000	4.5800	50.0000	0.0000	(3.5336)	(0.4041)	0.0000	1	(3.9377)	01/06/2025
000895.ZK	12/16/2024	SDB3260492462	100.00	3.5485	338.72	354.85	0.0000	4.5800	50.0000	0.0000	(0.0431)	(0.0049)	0.0000	1	(0.0480)	01/06/2025
000895.ZK	12/16/2024	SDB3260492462	100.00	3.5485	338.72	354.85	0.0000	4.5800	50.0000	0.0000	(0.0431)	(0.0049)	0.0000	1	(0.0480)	01/06/2025
000895.ZK	12/16/2024	SDB3260492462	500.00	3.5485	1,693.58	1,774.23	0.0000	4.5800	50.0000	0.0000	(0.2155)	(0.0246)	0.0000	1	(0.2401)	01/06/2025
000895.ZK	12/16/2024	SDB3260492462	3,700.00	3.5485	12,532.49	13,129.34	0.0000	4.5800	50.0000	0.0000	(1.5944)	(0.1824)	0.0000	1	(1.7768)	01/06/2025
000895.ZK	12/16/2024	SDB3260492462	1,200.00	3.5485	4,064.59	4,258.16	0.0000	4.5800	50.0000	0.0000	(0.5171)	(0.0591)	0.0000	1	(0.5762)	01/06/2025
000895.ZK	12/16/2024	SDB3260492462	100.00	3.5485	338.72	354.85	0.0000	4.5800	50.0000	0.0000	(0.0431)	(0.0049)	0.0000	1	(0.0480)	01/06/2025
000895.ZK	12/16/2024	SDB3260492462	7,200.00	3.5485	24,387.55	25,548.98	0.0000	4.5800	50.0000	0.0000	(3.1026)	(0.3548)	0.0000	1	(3.4575)	01/06/2025
000895.ZK	12/16/2024	SDB3260492462	5,200.00	3.5485	17,613.23	18,452.04	0.0000	4.5800	50.0000	0.0000	(2.2408)	(0.2563)	0.0000	1	(2.4971)	01/06/2025
000895.ZK	12/16/2024	SDB3260492462	2,700.00	3.5485	9,145.33	9,580.87	0.0000	4.5800	50.0000	0.0000	(1.1635)	(0.1331)	0.0000	1	(1.2966)	01/06/2025
000895.ZK	12/16/2024	SDB3260492462	400.00	3.5485	1,354.86	1,419.39	0.0000	4.5800	50.0000	0.0000	(0.1724)	(0.0197)	0.0000	1	(0.1921)	01/06/2025
000895.ZK	12/16/2024	SDB3260492462	2,200.00	3.5485	7,451.75	7,806.63	0.0000	4.5800	50.0000	0.0000	(0.9480)	(0.1084)	0.0000	1	(1.0565)	01/06/2025
000895.ZK	12/16/2024	SDB3260492462	100.00	3.5485	338.72	354.85	0.0000	4.5800	50.0000	0.0000	(0.0431)	(0.0049)	0.0000	1	(0.0480)	01/06/2025
000895.ZK	12/16/2024	SDB3260492462	4,900.00	3.5485	16,597.08	17,387.50	0.0000	4.5800	50.0000	0.0000	(2.1115)	(0.2415)	0.0000	1	(2.3530)	01/06/2025
000895.ZK	12/16/2024	SDB3260492462	400.00	3.5485	1,354.86	1,419.39	0.0000	4.5800	50.0000	0.0000	(0.1724)	(0.0197)	0.0000	1	(0.1921)	01/06/2025
000895.ZK	12/16/2024	SDB3260492462	100.00	3.5485	338.72	354.85	0.0000	4.5800	50.0000	0.0000	(0.0431)	(0.0049)	0.0000	1	(0.0480)	01/06/2025
000895.ZK	12/16/2024	SDB3260492462	2,300.00	3.5485	7,790.47	8,161.48	0.0000	4.5800	50.0000	0.0000	(0.9911)	(0.1134)	0.0000	1	(1.1045)	01/06/2025
000895.ZK	12/16/2024	SDB3260492462	2,700.00	3.5485	9,145.33	9,580.87	0.0000	4.5800	50.0000	0.0000	(1.1635)	(0.1331)	0.0000	1	(1.2966)	01/06/2025
000895.ZK	12/13/2024	SDB3260492462	6,800.00	3.5065	24,092.79	23,844.00	0.0000	4.5800	50.0000	0.0000	(9.1954)	(0.9935)	0.0000	3	(10.1889)	01/06/2025
000895.ZK	12/13/2024	SDB3260492462	1,400.00	3.5065	4,972.09	4,909.06	0.0000	4.5800	50.0000	0.0000	(1.8977)	(0.2045)	0.0000	3	(2.1022)	01/06/2025
000895.ZK	12/13/2024	SDB3260492462	2,100.00	3.5065	7,401.04	7,363.59	0.0000	4.5800	50.0000	0.0000	(2.8247)	(0.3068)	0.0000	3	(3.1315)	01/06/2025
000895.ZK	12/13/2024	SDB3260492462	1,000.00	3.5065	3,517.70	3,506.47	0.0000	4.5800	50.0000	0.0000	(1.3426)	(0.1461)	0.0000	3	(1.4887)	01/06/2025
000895.ZK	12/13/2024	SDB3260492462	2,500.00	3.5065	8,723.56	8,766.18	0.0000	4.5800	50.0000	0.0000	(3.3295)	(0.3653)	0.0000	3	(3.6947)	01/06/2025
000895.ZK	12/13/2024	SDB3260492462	7,900.00	3.5065	27,552.96	27,701.12	0.0000	4.5800	50.0000	0.0000	(10.5160)	(1.1542)	0.0000	3	(11.6703)	01/06/2025
000895.ZK	12/13/2024	SDB3260492462	300.00	3.5065	1,045.66	1,051.94	0.0000	4.5800	50.0000	0.0000	(0.3991)	(0.0438)	0.0000	3	(0.4429)	01/06/2025
000895.ZK	12/13/2024	SDB3260492462	100.00	3.5065	342.95	350.65	0.0000	4.5800	50.0000	0.0000	(0.1309)	(0.0146)	0.0000	3	(0.1455)	01/06/2025
000895.ZK	12/13/2024	SDB3260492462	700.00	3.5065	2,371.01	2,454.53	0.0000	4.5800	50.0000	0.0000	(0.9049)	(0.1023)	0.0000	3	(1.0072)	01/06/2025
000895.ZK	12/13/2024	SDB3260492462	5,600.00	3.5065	18,968.10	19,636.24	0.0000	4.5800	50.0000	0.0000	(7.2395)	(0.8182)	0.0000	3	(8.0577)	01/06/2025
000895.ZK	12/13/2024	SDB3260492462	6,100.00	3.5065	20,661.68	21,389.47	0.0000	4.5800	50.0000	0.0000	(7.8859)	(0.8912)	0.0000	3	(8.7771)	01/06/2025
000895.ZK	12/13/2024	SDB3260492462	500.00	3.5065	1,693.58	1,753.24	0.0000	4.5800	50.0000	0.0000	(0.6464)	(0.0731)	0.0000	3	(0.7194)	01/06/2025
000895.ZK	12/13/2024	SDB3260492462	200.00	3.5065	677.43	701.29	0.0000	4.5800	50.0000	0.0000	(0.2586)	(0.0292)	0.0000	3	(0.2878)	01/06/2025
000895.ZK	12/13/2024	SDB3260492462	3,200.00	3.5065	10,838.91	11,220.71	0.0000	4.5800	50.0000	0.0000	(4.1369)	(0.4675)	0.0000	3	(4.6044)	01/06/2025
000895.ZK	12/13/2024	SDB3260492462	200.00	3.5065	677.43	701.29	0.0000	4.5800	50.0000	0.0000	(0.2586)	(0.0292)	0.0000	3	(0.2878)	01/06/2025
000895.ZK	12/13/2024	SDB3260492462	4,600.00	3.5065	15,580.94	16,129.77	0.0000	4.5800	50.0000	0.0000	(5.9467)	(0.6721)	0.0000	3	(6.6188)	01/06/2025
000895.ZK	12/13/2024	SDB3260492462	1,800.00	3.5065	6,096.89	6,311.65	0.0000	4.5800	50.0000	0.0000	(2.3270)	(0.2630)	0.0000	3	(2.5900)	01/06/2025
000895.ZK	12/13/2024	SDB3260492462	20,600.00	3.5065	69,775.50	72,233.30	0.0000	4.5800	50.0000	0.0000	(26.6310)	(3.0097)	0.0000	3	(29.6407)	01/06/2025
000895.ZK	12/13/2024	SDB3260492462	200.00	3.5065	677.43	701.29	0.0000	4.5800	50.0000	0.0000	(0.2586)	(0.0292)	0.0000	3	(0.2878)	01/06/2025
000895.ZK	12/13/2024	SDB3260492462	14,200.00	3.5065	48,097.67	49,791.89	0.0000	4.5800	50.0000	0.0000	(18.3573)	(2.0747)	0.0000	3	(20.4319)	01/06/2025
000895.ZK	12/13/2024	SDB3260492462	100.00	3.5065	338.72	350.65	0.0000	4.5800	50.0000	0.0000	(0.1293)	(0.0146)	0.0000	3	(0.1439)	01/06/2025
000895.ZK	12/13/2024	SDB3260492462	1,600.00	3.5065	5,419.46	5,610.35	0.0000	4.5800	50.0000	0.0000	(2.0684)	(0.2338)	0.0000	3	(2.3022)	01/06/2025
000895.ZK	12/13/2024	SDB3260492462	2,500.00	3.5065	8,467.90	8,766.18	0.0000	4.5800	50.0000	0.0000	(3.2319)	(0.3653)	0.0000	3	(3.5972)	01/06/2025
000895.ZK	12/13/2024	SDB3260492462	100.00	3.5065	338.72	350.65	0.0000	4.5800	50.0000	0.0000	(0.1293)	(0.0146)	0.0000	3	(0.1439)	01/06/2025
000895.ZK	12/13/2024	SDB3260492462	200.00	3.5065	677.43	701.29	0.0000	4.5800	50.0000	0.0000	(0.2586)	(0.0292)	0.0000	3	(0.2878)	01/06/2025
000895.ZK	12/13/2024	SDB3260492462	100.00	3.5065	338.72	350.65	0.0000	4.5800	50.0000	0.0000	(0.1293)	(0.0146)	0.0000	3	(0.1439)	01/06/2025
000895.ZK	12/13/2024	SDB3260492462	1,300.00	3.5065	4,403.31	4,558.41	0.0000	4.5800	50.0000	0.0000	(1.6806)	(0.1899)	0.0000	3	(1.8705)	01/06/2025
000895.ZK	12/13/2024	SDB3260492462	3,300.00	3.5065	11,177.63	11,571.35	0.0000	4.5800	50.0000	0.0000	(4.2661)	(0.4821)	0.0000	3	(4.7483)	01/06/2025
000895.ZK	12/13/2024	SDB3260492462	3,200.00	3.5065	10,838.91	11,220.71	0.0000	4.5800	50.0000	0.0000	(4.1369)	(0.4675)	0.0000	3	(4.6044)	01/06/2025
000895.ZK	12/13/2024	SDB3260492462	6,500.00	3.5065	22,016.54	22,792.06	0.0000	4.5800	50.0000	0.0000	(8.4030)	(0.9497)	0.0000	3	(9.3526)	01/06/2025
000895.ZK	12/13/2024	SDB3260492462	1,800.00	3.5065	6,096.89	6,311.65	0.0000	4.5800	50.0000	0.0000	(2.3270)	(0.2630)	0.0000	3	(2.5900)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HENAN SHUANGHUI INVESTMENT & DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000895.ZK	12/13/2024	SDB3260492462	300.00	3.5065	1,016.15	1,051.94	0.0000	4.5800	50.0000	0.0000	(0.3878)	(0.0438)	0.0000	3	(0.4317)	01/06/2025
000895.ZK	12/13/2024	SDB3260492462	200.00	3.5065	677.43	701.29	0.0000	4.5800	50.0000	0.0000	(0.2586)	(0.0292)	0.0000	3	(0.2878)	01/06/2025
000895.ZK	12/13/2024	SDB3260492462	11,800.00	3.5065	39,968.49	41,376.36	0.0000	4.5800	50.0000	0.0000	(15.2546)	(1.7240)	0.0000	3	(16.9787)	01/06/2025
000895.ZK	12/13/2024	SDB3260492462	200.00	3.5065	677.43	701.29	0.0000	4.5800	50.0000	0.0000	(0.2586)	(0.0292)	0.0000	3	(0.2878)	01/06/2025
000895.ZK	12/13/2024	SDB3260492462	25,300.00	3.5065	85,695.15	88,713.72	0.0000	4.5800	50.0000	0.0000	(32.7070)	(3.6964)	0.0000	3	(36.4034)	01/06/2025
000895.ZK	12/13/2024	SDB3260492462	100.00	3.5065	338.72	350.65	0.0000	4.5800	50.0000	0.0000	(0.1293)	(0.0146)	0.0000	3	(0.1439)	01/06/2025
000895.ZK	12/13/2024	SDB3260492462	1,100.00	3.5065	3,725.88	3,857.12	0.0000	4.5800	50.0000	0.0000	(1.4220)	(0.1607)	0.0000	3	(1.5828)	01/06/2025
000895.ZK	12/13/2024	SDB3260492462	700.00	3.5065	2,371.01	2,454.53	0.0000	4.5800	50.0000	0.0000	(0.9049)	(0.1023)	0.0000	3	(1.0072)	01/06/2025
000895.ZK	12/13/2024	SDB3260492462	3,300.00	3.5065	11,177.63	11,571.35	0.0000	4.5800	50.0000	0.0000	(4.2661)	(0.4821)	0.0000	3	(4.7483)	01/06/2025
000895.ZK	12/13/2024	SDB3260492462	900.00	3.5065	3,048.44	3,155.82	0.0000	4.5800	50.0000	0.0000	(1.1635)	(0.1315)	0.0000	3	(1.2950)	01/06/2025
000895.ZK	12/13/2024	SDB3260492462	24,500.00	3.5065	82,985.42	85,908.54	0.0000	4.5800	50.0000	0.0000	(31.6728)	(3.5795)	0.0000	3	(35.2523)	01/06/2025
000895.ZK	12/13/2024	SDB3260492462	2,300.00	3.5065	7,790.47	8,064.88	0.0000	4.5800	50.0000	0.0000	(2.9734)	(0.3360)	0.0000	3	(3.3094)	01/06/2025
000895.ZK	12/13/2024	SDB3260492462	8,200.00	3.5065	27,774.71	28,753.06	0.0000	4.5800	50.0000	0.0000	(10.6007)	(1.1980)	0.0000	3	(11.7987)	01/06/2025
000895.ZK	12/13/2024	SDB3260492462	100.00	3.5065	338.72	350.65	0.0000	4.5800	50.0000	0.0000	(0.1293)	(0.0146)	0.0000	3	(0.1439)	01/06/2025
000895.ZK	12/13/2024	SDB3260492462	100.00	3.5065	338.72	350.65	0.0000	4.5800	50.0000	0.0000	(0.1293)	(0.0146)	0.0000	3	(0.1439)	01/06/2025
000895.ZK	12/13/2024	SDB3260492462	500.00	3.5065	1,693.58	1,753.24	0.0000	4.5800	50.0000	0.0000	(0.6464)	(0.0731)	0.0000	3	(0.7194)	01/06/2025
000895.ZK	12/13/2024	SDB3260492462	3,700.00	3.5065	12,532.49	12,973.94	0.0000	4.5800	50.0000	0.0000	(4.7832)	(0.5406)	0.0000	3	(5.3238)	01/06/2025
000895.ZK	12/13/2024	SDB3260492462	1,200.00	3.5065	4,064.59	4,207.77	0.0000	4.5800	50.0000	0.0000	(1.5513)	(0.1753)	0.0000	3	(1.7266)	01/06/2025
000895.ZK	12/13/2024	SDB3260492462	100.00	3.5065	338.72	350.65	0.0000	4.5800	50.0000	0.0000	(0.1293)	(0.0146)	0.0000	3	(0.1439)	01/06/2025
000895.ZK	12/13/2024	SDB3260492462	7,200.00	3.5065	24,387.55	25,246.59	0.0000	4.5800	50.0000	0.0000	(9.3079)	(1.0519)	0.0000	3	(10.3599)	01/06/2025
000895.ZK	12/13/2024	SDB3260492462	5,200.00	3.5065	17,613.23	18,233.65	0.0000	4.5800	50.0000	0.0000	(6.7224)	(0.7597)	0.0000	3	(7.4821)	01/06/2025
000895.ZK	12/13/2024	SDB3260492462	2,700.00	3.5065	9,145.33	9,467.47	0.0000	4.5800	50.0000	0.0000	(3.4905)	(0.3945)	0.0000	3	(3.8849)	01/06/2025
000895.ZK	12/13/2024	SDB3260492462	400.00	3.5065	1,354.86	1,402.59	0.0000	4.5800	50.0000	0.0000	(0.5171)	(0.0584)	0.0000	3	(0.5755)	01/06/2025
000895.ZK	12/13/2024	SDB3260492462	2,200.00	3.5065	7,451.75	7,714.24	0.0000	4.5800	50.0000	0.0000	(2.8441)	(0.3214)	0.0000	3	(3.1655)	01/06/2025
000895.ZK	12/13/2024	SDB3260492462	100.00	3.5065	338.72	350.65	0.0000	4.5800	50.0000	0.0000	(0.1293)	(0.0146)	0.0000	3	(0.1439)	01/06/2025
000895.ZK	12/13/2024	SDB3260492462	4,900.00	3.5065	16,597.08	17,181.71	0.0000	4.5800	50.0000	0.0000	(6.3346)	(0.7159)	0.0000	3	(7.0505)	01/06/2025
000895.ZK	12/13/2024	SDB3260492462	400.00	3.5065	1,354.86	1,402.59	0.0000	4.5800	50.0000	0.0000	(0.5171)	(0.0584)	0.0000	3	(0.5755)	01/06/2025
000895.ZK	12/13/2024	SDB3260492462	100.00	3.5065	338.72	350.65	0.0000	4.5800	50.0000	0.0000	(0.1293)	(0.0146)	0.0000	3	(0.1439)	01/06/2025
000895.ZK	12/13/2024	SDB3260492462	2,300.00	3.5065	7,790.47	8,064.88	0.0000	4.5800	50.0000	0.0000	(2.9734)	(0.3360)	0.0000	3	(3.3094)	01/06/2025
000895.ZK	12/13/2024	SDB3260492462	2,700.00	3.5065	9,145.33	9,467.47	0.0000	4.5800	50.0000	0.0000	(3.4905)	(0.3945)	0.0000	3	(3.8849)	01/06/2025
000895.ZK	12/12/2024	SDB3260492462	2,100.00	3.5259	7,401.04	7,404.45	0.0000	4.5800	50.0000	0.0000	(0.9416)	(0.1028)	0.0000	1	(1.0444)	01/06/2025
000895.ZK	12/12/2024	SDB3260492462	1,000.00	3.5259	3,517.70	3,525.93	0.0000	4.5800	50.0000	0.0000	(0.4475)	(0.0490)	0.0000	1	(0.4965)	01/06/2025
000895.ZK	12/12/2024	SDB3260492462	2,500.00	3.5259	8,723.56	8,814.82	0.0000	4.5800	50.0000	0.0000	(1.1098)	(0.1224)	0.0000	1	(1.2323)	01/06/2025
000895.ZK	12/12/2024	SDB3260492462	7,900.00	3.5259	27,552.96	27,854.82	0.0000	4.5800	50.0000	0.0000	(3.5053)	(0.3869)	0.0000	1	(3.8922)	01/06/2025
000895.ZK	12/12/2024	SDB3260492462	300.00	3.5259	1,045.66	1,057.78	0.0000	4.5800	50.0000	0.0000	(0.1330)	(0.0147)	0.0000	1	(0.1477)	01/06/2025
000895.ZK	12/12/2024	SDB3260492462	100.00	3.5259	342.95	352.59	0.0000	4.5800	50.0000	0.0000	(0.0436)	(0.0049)	0.0000	1	(0.0485)	01/06/2025
000895.ZK	12/12/2024	SDB3260492462	700.00	3.5259	2,371.01	2,468.15	0.0000	4.5800	50.0000	0.0000	(0.3016)	(0.0343)	0.0000	1	(0.3359)	01/06/2025
000895.ZK	12/12/2024	SDB3260492462	5,600.00	3.5259	18,968.10	19,745.19	0.0000	4.5800	50.0000	0.0000	(2.4132)	(0.2742)	0.0000	1	(2.6874)	01/06/2025
000895.ZK	12/12/2024	SDB3260492462	6,100.00	3.5259	20,661.68	21,508.15	0.0000	4.5800	50.0000	0.0000	(2.6286)	(0.2987)	0.0000	1	(2.9273)	01/06/2025
000895.ZK	12/12/2024	SDB3260492462	500.00	3.5259	1,693.58	1,762.96	0.0000	4.5800	50.0000	0.0000	(0.2155)	(0.0245)	0.0000	1	(0.2399)	01/06/2025
000895.ZK	12/12/2024	SDB3260492462	200.00	3.5259	677.43	705.19	0.0000	4.5800	50.0000	0.0000	(0.0862)	(0.0098)	0.0000	1	(0.0960)	01/06/2025
000895.ZK	12/12/2024	SDB3260492462	3,200.00	3.5259	10,838.91	11,282.97	0.0000	4.5800	50.0000	0.0000	(1.3790)	(0.1567)	0.0000	1	(1.5357)	01/06/2025
000895.ZK	12/12/2024	SDB3260492462	200.00	3.5259	677.43	705.19	0.0000	4.5800	50.0000	0.0000	(0.0862)	(0.0098)	0.0000	1	(0.0960)	01/06/2025
000895.ZK	12/12/2024	SDB3260492462	4,600.00	3.5259	15,580.94	16,219.26	0.0000	4.5800	50.0000	0.0000	(1.9822)	(0.2253)	0.0000	1	(2.2075)	01/06/2025
000895.ZK	12/12/2024	SDB3260492462	1,800.00	3.5259	6,096.89	6,346.67	0.0000	4.5800	50.0000	0.0000	(0.7757)	(0.0881)	0.0000	1	(0.8638)	01/06/2025
000895.ZK	12/12/2024	SDB3260492462	20,600.00	3.5259	69,775.50	72,634.10	0.0000	4.5800	50.0000	0.0000	(8.8770)	(1.0088)	0.0000	1	(9.8858)	01/06/2025
000895.ZK	12/12/2024	SDB3260492462	200.00	3.5259	677.43	705.19	0.0000	4.5800	50.0000	0.0000	(0.0862)	(0.0098)	0.0000	1	(0.0960)	01/06/2025
000895.ZK	12/12/2024	SDB3260492462	14,200.00	3.5259	48,097.67	50,068.16	0.0000	4.5800	50.0000	0.0000	(6.1191)	(0.6954)	0.0000	1	(6.8145)	01/06/2025
000895.ZK	12/12/2024	SDB3260492462	100.00	3.5259	338.72	352.59	0.0000	4.5800	50.0000	0.0000	(0.0431)	(0.0049)	0.0000	1	(0.0480)	01/06/2025
000895.ZK	12/12/2024	SDB3260492462	1,600.00	3.5259	5,419.46	5,641.48	0.0000	4.5800	50.0000	0.0000	(0.6895)	(0.0784)	0.0000	1	(0.7678)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HENAN SHUANGHUI INVESTMENT & DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000895.ZK	12/12/2024	SDB3260492462	2,500.00	3.5259	8,467.90	8,814.82	0.0000	4.5800	50.0000	0.0000	(1.0773)	(0.1224)	0.0000	1	(1.1997)	01/06/2025
000895.ZK	12/12/2024	SDB3260492462	100.00	3.5259	338.72	352.59	0.0000	4.5800	50.0000	0.0000	(0.0431)	(0.0049)	0.0000	1	(0.0480)	01/06/2025
000895.ZK	12/12/2024	SDB3260492462	200.00	3.5259	677.43	705.19	0.0000	4.5800	50.0000	0.0000	(0.0862)	(0.0098)	0.0000	1	(0.0960)	01/06/2025
000895.ZK	12/12/2024	SDB3260492462	100.00	3.5259	338.72	352.59	0.0000	4.5800	50.0000	0.0000	(0.0431)	(0.0049)	0.0000	1	(0.0480)	01/06/2025
000895.ZK	12/12/2024	SDB3260492462	1,300.00	3.5259	4,403.31	4,583.71	0.0000	4.5800	50.0000	0.0000	(0.5602)	(0.0637)	0.0000	1	(0.6239)	01/06/2025
000895.ZK	12/12/2024	SDB3260492462	3,300.00	3.5259	11,177.63	11,635.56	0.0000	4.5800	50.0000	0.0000	(1.4220)	(0.1616)	0.0000	1	(1.5836)	01/06/2025
000895.ZK	12/12/2024	SDB3260492462	3,200.00	3.5259	10,838.91	11,282.97	0.0000	4.5800	50.0000	0.0000	(1.3790)	(0.1567)	0.0000	1	(1.5357)	01/06/2025
000895.ZK	12/12/2024	SDB3260492462	6,500.00	3.5259	22,016.54	22,918.53	0.0000	4.5800	50.0000	0.0000	(2.8010)	(0.3183)	0.0000	1	(3.1193)	01/06/2025
000895.ZK	12/12/2024	SDB3260492462	1,800.00	3.5259	6,096.89	6,346.67	0.0000	4.5800	50.0000	0.0000	(0.7757)	(0.0881)	0.0000	1	(0.8638)	01/06/2025
000895.ZK	12/12/2024	SDB3260492462	300.00	3.5259	1,016.15	1,057.78	0.0000	4.5800	50.0000	0.0000	(0.1293)	(0.0147)	0.0000	1	(0.1440)	01/06/2025
000895.ZK	12/12/2024	SDB3260492462	200.00	3.5259	677.43	705.19	0.0000	4.5800	50.0000	0.0000	(0.0862)	(0.0098)	0.0000	1	(0.0960)	01/06/2025
000895.ZK	12/12/2024	SDB3260492462	11,800.00	3.5259	39,968.49	41,605.94	0.0000	4.5800	50.0000	0.0000	(5.0849)	(0.5779)	0.0000	1	(5.6627)	01/06/2025
000895.ZK	12/12/2024	SDB3260492462	200.00	3.5259	677.43	705.19	0.0000	4.5800	50.0000	0.0000	(0.0862)	(0.0098)	0.0000	1	(0.0960)	01/06/2025
000895.ZK	12/12/2024	SDB3260492462	25,300.00	3.5259	85,695.15	89,205.95	0.0000	4.5800	50.0000	0.0000	(10.9023)	(1.2390)	0.0000	1	(12.1413)	01/06/2025
000895.ZK	12/12/2024	SDB3260492462	100.00	3.5259	338.72	352.59	0.0000	4.5800	50.0000	0.0000	(0.0431)	(0.0049)	0.0000	1	(0.0480)	01/06/2025
000895.ZK	12/12/2024	SDB3260492462	1,100.00	3.5259	3,725.88	3,878.52	0.0000	4.5800	50.0000	0.0000	(0.4740)	(0.0539)	0.0000	1	(0.5279)	01/06/2025
000895.ZK	12/12/2024	SDB3260492462	700.00	3.5259	2,371.01	2,468.15	0.0000	4.5800	50.0000	0.0000	(0.3016)	(0.0343)	0.0000	1	(0.3359)	01/06/2025
000895.ZK	12/12/2024	SDB3260492462	3,300.00	3.5259	11,177.63	11,635.56	0.0000	4.5800	50.0000	0.0000	(1.4220)	(0.1616)	0.0000	1	(1.5836)	01/06/2025
000895.ZK	12/12/2024	SDB3260492462	900.00	3.5259	3,048.44	3,173.33	0.0000	4.5800	50.0000	0.0000	(0.3878)	(0.0441)	0.0000	1	(0.4319)	01/06/2025
000895.ZK	12/12/2024	SDB3260492462	24,500.00	3.5259	82,985.42	86,385.21	0.0000	4.5800	50.0000	0.0000	(10.5576)	(1.1998)	0.0000	1	(11.7574)	01/06/2025
000895.ZK	12/12/2024	SDB3260492462	2,300.00	3.5259	7,790.47	8,109.63	0.0000	4.5800	50.0000	0.0000	(0.9911)	(0.1126)	0.0000	1	(1.1038)	01/06/2025
000895.ZK	12/12/2024	SDB3260492462	8,200.00	3.5259	27,774.71	28,912.60	0.0000	4.5800	50.0000	0.0000	(3.5336)	(0.4016)	0.0000	1	(3.9351)	01/06/2025
000895.ZK	12/12/2024	SDB3260492462	100.00	3.5259	338.72	352.59	0.0000	4.5800	50.0000	0.0000	(0.0431)	(0.0049)	0.0000	1	(0.0480)	01/06/2025
000895.ZK	12/12/2024	SDB3260492462	100.00	3.5259	338.72	352.59	0.0000	4.5800	50.0000	0.0000	(0.0431)	(0.0049)	0.0000	1	(0.0480)	01/06/2025
000895.ZK	12/12/2024	SDB3260492462	500.00	3.5259	1,693.58	1,762.96	0.0000	4.5800	50.0000	0.0000	(0.2155)	(0.0245)	0.0000	1	(0.2399)	01/06/2025
000895.ZK	12/12/2024	SDB3260492462	3,700.00	3.5259	12,532.49	13,045.93	0.0000	4.5800	50.0000	0.0000	(1.5944)	(0.1812)	0.0000	1	(1.7756)	01/06/2025
000895.ZK	12/12/2024	SDB3260492462	1,200.00	3.5259	4,064.59	4,231.11	0.0000	4.5800	50.0000	0.0000	(0.5171)	(0.0588)	0.0000	1	(0.5759)	01/06/2025
000895.ZK	12/12/2024	SDB3260492462	100.00	3.5259	338.72	352.59	0.0000	4.5800	50.0000	0.0000	(0.0431)	(0.0049)	0.0000	1	(0.0480)	01/06/2025
000895.ZK	12/12/2024	SDB3260492462	7,200.00	3.5259	24,387.55	25,386.67	0.0000	4.5800	50.0000	0.0000	(3.1026)	(0.3526)	0.0000	1	(3.4552)	01/06/2025
000895.ZK	12/12/2024	SDB3260492462	5,200.00	3.5259	17,613.23	18,334.82	0.0000	4.5800	50.0000	0.0000	(2.2408)	(0.2547)	0.0000	1	(2.4954)	01/06/2025
000895.ZK	12/12/2024	SDB3260492462	2,700.00	3.5259	9,145.33	9,520.00	0.0000	4.5800	50.0000	0.0000	(1.1635)	(0.1322)	0.0000	1	(1.2957)	01/06/2025
000895.ZK	12/12/2024	SDB3260492462	400.00	3.5259	1,354.86	1,410.37	0.0000	4.5800	50.0000	0.0000	(0.1724)	(0.0196)	0.0000	1	(0.1920)	01/06/2025
000895.ZK	12/12/2024	SDB3260492462	2,200.00	3.5259	7,451.75	7,757.04	0.0000	4.5800	50.0000	0.0000	(0.9480)	(0.1077)	0.0000	1	(1.0558)	01/06/2025
000895.ZK	12/12/2024	SDB3260492462	100.00	3.5259	338.72	352.59	0.0000	4.5800	50.0000	0.0000	(0.0431)	(0.0049)	0.0000	1	(0.0480)	01/06/2025
000895.ZK	12/12/2024	SDB3260492462	4,900.00	3.5259	16,597.08	17,277.04	0.0000	4.5800	50.0000	0.0000	(2.1115)	(0.2400)	0.0000	1	(2.3515)	01/06/2025
000895.ZK	12/12/2024	SDB3260492462	400.00	3.5259	1,354.86	1,410.37	0.0000	4.5800	50.0000	0.0000	(0.1724)	(0.0196)	0.0000	1	(0.1920)	01/06/2025
000895.ZK	12/12/2024	SDB3260492462	100.00	3.5259	338.72	352.59	0.0000	4.5800	50.0000	0.0000	(0.0431)	(0.0049)	0.0000	1	(0.0480)	01/06/2025
000895.ZK	12/12/2024	SDB3260492462	2,300.00	3.5259	7,790.47	8,109.63	0.0000	4.5800	50.0000	0.0000	(0.9911)	(0.1126)	0.0000	1	(1.1038)	01/06/2025
000895.ZK	12/12/2024	SDB3260492462	2,700.00	3.5259	9,145.33	9,520.00	0.0000	4.5800	50.0000	0.0000	(1.1635)	(0.1322)	0.0000	1	(1.2957)	01/06/2025
000895.ZK	12/11/2024	SDB3260492462	2,500.00	3.5094	8,723.56	8,773.56	0.0000	4.5800	50.0000	0.0000	(1.1098)	(0.1219)	0.0000	1	(1.2317)	01/06/2025
000895.ZK	12/11/2024	SDB3260492462	7,900.00	3.5094	27,552.96	27,724.45	0.0000	4.5800	50.0000	0.0000	(3.5053)	(0.3851)	0.0000	1	(3.8904)	01/06/2025
000895.ZK	12/11/2024	SDB3260492462	300.00	3.5094	1,045.66	1,052.83	0.0000	4.5800	50.0000	0.0000	(0.1330)	(0.0146)	0.0000	1	(0.1477)	01/06/2025
000895.ZK	12/11/2024	SDB3260492462	100.00	3.5094	342.95	350.94	0.0000	4.5800	50.0000	0.0000	(0.0436)	(0.0049)	0.0000	1	(0.0485)	01/06/2025
000895.ZK	12/11/2024	SDB3260492462	700.00	3.5094	2,371.01	2,456.60	0.0000	4.5800	50.0000	0.0000	(0.3016)	(0.0341)	0.0000	1	(0.3358)	01/06/2025
000895.ZK	12/11/2024	SDB3260492462	5,600.00	3.5094	18,968.10	19,652.77	0.0000	4.5800	50.0000	0.0000	(2.4132)	(0.2730)	0.0000	1	(2.6861)	01/06/2025
000895.ZK	12/11/2024	SDB3260492462	6,100.00	3.5094	20,661.68	21,407.49	0.0000	4.5800	50.0000	0.0000	(2.6286)	(0.2973)	0.0000	1	(2.9260)	01/06/2025
000895.ZK	12/11/2024	SDB3260492462	500.00	3.5094	1,693.58	1,754.71	0.0000	4.5800	50.0000	0.0000	(0.2155)	(0.0244)	0.0000	1	(0.2398)	01/06/2025
000895.ZK	12/11/2024	SDB3260492462	200.00	3.5094	677.43	701.88	0.0000	4.5800	50.0000	0.0000	(0.0862)	(0.0097)	0.0000	1	(0.0959)	01/06/2025
000895.ZK	12/11/2024	SDB3260492462	3,200.00	3.5094	10,838.91	11,230.16	0.0000	4.5800	50.0000	0.0000	(1.3790)	(0.1560)	0.0000	1	(1.5349)	01/06/2025
000895.ZK	12/11/2024	SDB3260492462	200.00	3.5094	677.43	701.88	0.0000	4.5800	50.0000	0.0000	(0.0862)	(0.0097)	0.0000	1	(0.0959)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HENAN SHUANGHUI INVESTMENT & DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000895.ZK	12/11/2024	SDB3260492462	4,600.00	3.5094	15,580.94	16,143.35	0.0000	4.5800	50.0000	0.0000	(1.9822)	(0.2242)	0.0000	1	(2.2065)	01/06/2025
000895.ZK	12/11/2024	SDB3260492462	1,800.00	3.5094	6,096.89	6,316.96	0.0000	4.5800	50.0000	0.0000	(0.7757)	(0.0877)	0.0000	1	(0.8634)	01/06/2025
000895.ZK	12/11/2024	SDB3260492462	20,600.00	3.5094	69,775.50	72,294.13	0.0000	4.5800	50.0000	0.0000	(8.8770)	(1.0041)	0.0000	1	(9.8811)	01/06/2025
000895.ZK	12/11/2024	SDB3260492462	200.00	3.5094	677.43	701.88	0.0000	4.5800	50.0000	0.0000	(0.0862)	(0.0097)	0.0000	1	(0.0959)	01/06/2025
000895.ZK	12/11/2024	SDB3260492462	14,200.00	3.5094	48,097.67	49,833.82	0.0000	4.5800	50.0000	0.0000	(6.1191)	(0.6921)	0.0000	1	(6.8112)	01/06/2025
000895.ZK	12/11/2024	SDB3260492462	100.00	3.5094	338.72	350.94	0.0000	4.5800	50.0000	0.0000	(0.0431)	(0.0049)	0.0000	1	(0.0480)	01/06/2025
000895.ZK	12/11/2024	SDB3260492462	1,600.00	3.5094	5,419.46	5,615.08	0.0000	4.5800	50.0000	0.0000	(0.6895)	(0.0780)	0.0000	1	(0.7675)	01/06/2025
000895.ZK	12/11/2024	SDB3260492462	2,500.00	3.5094	8,467.90	8,773.56	0.0000	4.5800	50.0000	0.0000	(1.0773)	(0.1219)	0.0000	1	(1.1992)	01/06/2025
000895.ZK	12/11/2024	SDB3260492462	100.00	3.5094	338.72	350.94	0.0000	4.5800	50.0000	0.0000	(0.0431)	(0.0049)	0.0000	1	(0.0480)	01/06/2025
000895.ZK	12/11/2024	SDB3260492462	200.00	3.5094	677.43	701.88	0.0000	4.5800	50.0000	0.0000	(0.0862)	(0.0097)	0.0000	1	(0.0959)	01/06/2025
000895.ZK	12/11/2024	SDB3260492462	100.00	3.5094	338.72	350.94	0.0000	4.5800	50.0000	0.0000	(0.0431)	(0.0049)	0.0000	1	(0.0480)	01/06/2025
000895.ZK	12/11/2024	SDB3260492462	1,300.00	3.5094	4,403.31	4,562.25	0.0000	4.5800	50.0000	0.0000	(0.5602)	(0.0634)	0.0000	1	(0.6236)	01/06/2025
000895.ZK	12/11/2024	SDB3260492462	3,300.00	3.5094	11,177.63	11,581.10	0.0000	4.5800	50.0000	0.0000	(1.4220)	(0.1608)	0.0000	1	(1.5829)	01/06/2025
000895.ZK	12/11/2024	SDB3260492462	3,200.00	3.5094	10,838.91	11,230.16	0.0000	4.5800	50.0000	0.0000	(1.3790)	(0.1560)	0.0000	1	(1.5349)	01/06/2025
000895.ZK	12/11/2024	SDB3260492462	6,500.00	3.5094	22,016.54	22,811.26	0.0000	4.5800	50.0000	0.0000	(2.8010)	(0.3168)	0.0000	1	(3.1178)	01/06/2025
000895.ZK	12/11/2024	SDB3260492462	1,800.00	3.5094	6,096.89	6,316.96	0.0000	4.5800	50.0000	0.0000	(0.7757)	(0.0877)	0.0000	1	(0.8634)	01/06/2025
000895.ZK	12/11/2024	SDB3260492462	300.00	3.5094	1,016.15	1,052.83	0.0000	4.5800	50.0000	0.0000	(0.1293)	(0.0146)	0.0000	1	(0.1439)	01/06/2025
000895.ZK	12/11/2024	SDB3260492462	200.00	3.5094	677.43	701.88	0.0000	4.5800	50.0000	0.0000	(0.0862)	(0.0097)	0.0000	1	(0.0959)	01/06/2025
000895.ZK	12/11/2024	SDB3260492462	11,800.00	3.5094	39,968.49	41,411.20	0.0000	4.5800	50.0000	0.0000	(5.0849)	(0.5752)	0.0000	1	(5.6600)	01/06/2025
000895.ZK	12/11/2024	SDB3260492462	200.00	3.5094	677.43	701.88	0.0000	4.5800	50.0000	0.0000	(0.0862)	(0.0097)	0.0000	1	(0.0959)	01/06/2025
000895.ZK	12/11/2024	SDB3260492462	25,300.00	3.5094	85,695.15	88,788.43	0.0000	4.5800	50.0000	0.0000	(10.9023)	(1.2332)	0.0000	1	(12.1355)	01/06/2025
000895.ZK	12/11/2024	SDB3260492462	100.00	3.5094	338.72	350.94	0.0000	4.5800	50.0000	0.0000	(0.0431)	(0.0049)	0.0000	1	(0.0480)	01/06/2025
000895.ZK	12/11/2024	SDB3260492462	1,100.00	3.5094	3,725.88	3,860.37	0.0000	4.5800	50.0000	0.0000	(0.4740)	(0.0536)	0.0000	1	(0.5276)	01/06/2025
000895.ZK	12/11/2024	SDB3260492462	700.00	3.5094	2,371.01	2,456.60	0.0000	4.5800	50.0000	0.0000	(0.3016)	(0.0341)	0.0000	1	(0.3358)	01/06/2025
000895.ZK	12/11/2024	SDB3260492462	3,300.00	3.5094	11,177.63	11,581.10	0.0000	4.5800	50.0000	0.0000	(1.4220)	(0.1608)	0.0000	1	(1.5829)	01/06/2025
000895.ZK	12/11/2024	SDB3260492462	900.00	3.5094	3,048.44	3,158.48	0.0000	4.5800	50.0000	0.0000	(0.3878)	(0.0439)	0.0000	1	(0.4317)	01/06/2025
000895.ZK	12/11/2024	SDB3260492462	24,500.00	3.5094	82,985.42	85,980.89	0.0000	4.5800	50.0000	0.0000	(10.5576)	(1.1942)	0.0000	1	(11.7518)	01/06/2025
000895.ZK	12/11/2024	SDB3260492462	2,300.00	3.5094	7,790.47	8,071.68	0.0000	4.5800	50.0000	0.0000	(0.9911)	(0.1121)	0.0000	1	(1.1032)	01/06/2025
000895.ZK	12/11/2024	SDB3260492462	8,200.00	3.5094	27,774.71	28,777.28	0.0000	4.5800	50.0000	0.0000	(3.5336)	(0.3997)	0.0000	1	(3.9332)	01/06/2025
000895.ZK	12/11/2024	SDB3260492462	100.00	3.5094	338.72	350.94	0.0000	4.5800	50.0000	0.0000	(0.0431)	(0.0049)	0.0000	1	(0.0480)	01/06/2025
000895.ZK	12/11/2024	SDB3260492462	100.00	3.5094	338.72	350.94	0.0000	4.5800	50.0000	0.0000	(0.0431)	(0.0049)	0.0000	1	(0.0480)	01/06/2025
000895.ZK	12/11/2024	SDB3260492462	500.00	3.5094	1,693.58	1,754.71	0.0000	4.5800	50.0000	0.0000	(0.2155)	(0.0244)	0.0000	1	(0.2398)	01/06/2025
000895.ZK	12/11/2024	SDB3260492462	3,700.00	3.5094	12,532.49	12,984.87	0.0000	4.5800	50.0000	0.0000	(1.5944)	(0.1803)	0.0000	1	(1.7748)	01/06/2025
000895.ZK	12/11/2024	SDB3260492462	1,200.00	3.5094	4,064.59	4,211.31	0.0000	4.5800	50.0000	0.0000	(0.5171)	(0.0585)	0.0000	1	(0.5756)	01/06/2025
000895.ZK	12/11/2024	SDB3260492462	100.00	3.5094	338.72	350.94	0.0000	4.5800	50.0000	0.0000	(0.0431)	(0.0049)	0.0000	1	(0.0480)	01/06/2025
000895.ZK	12/11/2024	SDB3260492462	7,200.00	3.5094	24,387.55	25,267.85	0.0000	4.5800	50.0000	0.0000	(3.1026)	(0.3509)	0.0000	1	(3.4536)	01/06/2025
000895.ZK	12/11/2024	SDB3260492462	5,200.00	3.5094	17,613.23	18,249.00	0.0000	4.5800	50.0000	0.0000	(2.2408)	(0.2535)	0.0000	1	(2.4943)	01/06/2025
000895.ZK	12/11/2024	SDB3260492462	2,700.00	3.5094	9,145.33	9,475.44	0.0000	4.5800	50.0000	0.0000	(1.1635)	(0.1316)	0.0000	1	(1.2951)	01/06/2025
000895.ZK	12/11/2024	SDB3260492462	400.00	3.5094	1,354.86	1,403.77	0.0000	4.5800	50.0000	0.0000	(0.1724)	(0.0195)	0.0000	1	(0.1919)	01/06/2025
000895.ZK	12/11/2024	SDB3260492462	2,200.00	3.5094	7,451.75	7,720.73	0.0000	4.5800	50.0000	0.0000	(0.9480)	(0.1072)	0.0000	1	(1.0553)	01/06/2025
000895.ZK	12/11/2024	SDB3260492462	100.00	3.5094	338.72	350.94	0.0000	4.5800	50.0000	0.0000	(0.0431)	(0.0049)	0.0000	1	(0.0480)	01/06/2025
000895.ZK	12/11/2024	SDB3260492462	4,900.00	3.5094	16,597.08	17,196.18	0.0000	4.5800	50.0000	0.0000	(2.1115)	(0.2388)	0.0000	1	(2.3504)	01/06/2025
000895.ZK	12/11/2024	SDB3260492462	400.00	3.5094	1,354.86	1,403.77	0.0000	4.5800	50.0000	0.0000	(0.1724)	(0.0195)	0.0000	1	(0.1919)	01/06/2025
000895.ZK	12/11/2024	SDB3260492462	100.00	3.5094	338.72	350.94	0.0000	4.5800	50.0000	0.0000	(0.0431)	(0.0049)	0.0000	1	(0.0480)	01/06/2025
000895.ZK	12/11/2024	SDB3260492462	2,300.00	3.5094	7,790.47	8,071.68	0.0000	4.5800	50.0000	0.0000	(0.9911)	(0.1121)	0.0000	1	(1.1032)	01/06/2025
000895.ZK	12/11/2024	SDB3260492462	2,700.00	3.5094	9,145.33	9,475.44	0.0000	4.5800	50.0000	0.0000	(1.1635)	(0.1316)	0.0000	1	(1.2951)	01/06/2025
000895.ZK	12/10/2024	SDB3260492462	2,500.00	3.4911	8,723.56	8,727.80	0.0000	4.5800	50.0000	0.0000	(1.1098)	(0.1212)	0.0000	1	(1.2310)	01/06/2025
000895.ZK	12/10/2024	SDB3260492462	7,900.00	3.4911	27,552.96	27,579.86	0.0000	4.5800	50.0000	0.0000	(3.5053)	(0.3831)	0.0000	1	(3.8884)	01/06/2025
000895.ZK	12/10/2024	SDB3260492462	300.00	3.4911	1,045.66	1,047.34	0.0000	4.5800	50.0000	0.0000	(0.1330)	(0.0145)	0.0000	1	(0.1476)	01/06/2025
000895.ZK	12/10/2024	SDB3260492462	100.00	3.4911	342.95	349.11	0.0000	4.5800	50.0000	0.0000	(0.0436)	(0.0048)	0.0000	1	(0.0485)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HENAN SHUANGHUI INVESTMENT & DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000895.ZK	12/10/2024	SDB3260492462	700.00	3.4911	2,371.01	2,443.78	0.0000	4.5800	50.0000	0.0000	(0.3016)	(0.0339)	0.0000	1	(0.3356)	01/06/2025
000895.ZK	12/10/2024	SDB3260492462	5,600.00	3.4911	18,968.10	19,550.28	0.0000	4.5800	50.0000	0.0000	(2.4132)	(0.2715)	0.0000	1	(2.6847)	01/06/2025
000895.ZK	12/10/2024	SDB3260492462	6,100.00	3.4911	20,661.68	21,295.84	0.0000	4.5800	50.0000	0.0000	(2.6286)	(0.2958)	0.0000	1	(2.9244)	01/06/2025
000895.ZK	12/10/2024	SDB3260492462	500.00	3.4911	1,693.58	1,745.56	0.0000	4.5800	50.0000	0.0000	(0.2155)	(0.0242)	0.0000	1	(0.2397)	01/06/2025
000895.ZK	12/10/2024	SDB3260492462	200.00	3.4911	677.43	698.22	0.0000	4.5800	50.0000	0.0000	(0.0862)	(0.0097)	0.0000	1	(0.0959)	01/06/2025
000895.ZK	12/10/2024	SDB3260492462	3,200.00	3.4911	10,838.91	11,171.59	0.0000	4.5800	50.0000	0.0000	(0.1552)	(0.0000)	0.0000	1	(1.5341)	01/06/2025
000895.ZK	12/10/2024	SDB3260492462	200.00	3.4911	677.43	698.22	0.0000	4.5800	50.0000	0.0000	(0.0862)	(0.0097)	0.0000	1	(0.0959)	01/06/2025
000895.ZK	12/10/2024	SDB3260492462	4,600.00	3.4911	15,580.94	16,059.16	0.0000	4.5800	50.0000	0.0000	(1.9822)	(0.2230)	0.0000	1	(2.2053)	01/06/2025
000895.ZK	12/10/2024	SDB3260492462	1,800.00	3.4911	6,096.89	6,284.02	0.0000	4.5800	50.0000	0.0000	(0.7757)	(0.0873)	0.0000	1	(0.8629)	01/06/2025
000895.ZK	12/10/2024	SDB3260492462	20,800.00	3.4911	69,775.50	71,917.09	0.0000	4.5800	50.0000	0.0000	(8.8770)	(0.9988)	0.0000	1	(9.8758)	01/06/2025
000895.ZK	12/10/2024	SDB3260492462	200.00	3.4911	677.43	698.22	0.0000	4.5800	50.0000	0.0000	(0.0862)	(0.0097)	0.0000	1	(0.0959)	01/06/2025
000895.ZK	12/10/2024	SDB3260492462	14,200.00	3.4911	48,097.67	49,573.92	0.0000	4.5800	50.0000	0.0000	(6.1191)	(0.6885)	0.0000	1	(6.8076)	01/06/2025
000895.ZK	12/10/2024	SDB3260492462	100.00	3.4911	338.72	349.11	0.0000	4.5800	50.0000	0.0000	(0.0431)	(0.0048)	0.0000	1	(0.0479)	01/06/2025
000895.ZK	12/10/2024	SDB3260492462	1,600.00	3.4911	5,419.46	5,585.79	0.0000	4.5800	50.0000	0.0000	(0.6895)	(0.0776)	0.0000	1	(0.7671)	01/06/2025
000895.ZK	12/10/2024	SDB3260492462	2,500.00	3.4911	8,467.90	8,727.80	0.0000	4.5800	50.0000	0.0000	(1.0773)	(0.1212)	0.0000	1	(1.1985)	01/06/2025
000895.ZK	12/10/2024	SDB3260492462	100.00	3.4911	338.72	349.11	0.0000	4.5800	50.0000	0.0000	(0.0431)	(0.0048)	0.0000	1	(0.0479)	01/06/2025
000895.ZK	12/10/2024	SDB3260492462	200.00	3.4911	677.43	698.22	0.0000	4.5800	50.0000	0.0000	(0.0862)	(0.0097)	0.0000	1	(0.0959)	01/06/2025
000895.ZK	12/10/2024	SDB3260492462	100.00	3.4911	338.72	349.11	0.0000	4.5800	50.0000	0.0000	(0.0431)	(0.0048)	0.0000	1	(0.0479)	01/06/2025
000895.ZK	12/10/2024	SDB3260492462	1,300.00	3.4911	4,403.31	4,538.46	0.0000	4.5800	50.0000	0.0000	(0.5602)	(0.0630)	0.0000	1	(0.6232)	01/06/2025
000895.ZK	12/10/2024	SDB3260492462	3,300.00	3.4911	11,177.63	11,520.70	0.0000	4.5800	50.0000	0.0000	(1.4220)	(0.1600)	0.0000	1	(1.5821)	01/06/2025
000895.ZK	12/10/2024	SDB3260492462	3,200.00	3.4911	10,838.91	11,171.59	0.0000	4.5800	50.0000	0.0000	(1.3790)	(0.1552)	0.0000	1	(1.5341)	01/06/2025
000895.ZK	12/10/2024	SDB3260492462	6,500.00	3.4911	22,016.54	22,692.29	0.0000	4.5800	50.0000	0.0000	(2.8010)	(0.3152)	0.0000	1	(3.1162)	01/06/2025
000895.ZK	12/10/2024	SDB3260492462	1,800.00	3.4911	6,096.89	6,284.02	0.0000	4.5800	50.0000	0.0000	(0.7757)	(0.0873)	0.0000	1	(0.8629)	01/06/2025
000895.ZK	12/10/2024	SDB3260492462	300.00	3.4911	1,016.15	1,047.34	0.0000	4.5800	50.0000	0.0000	(0.1293)	(0.0145)	0.0000	1	(0.1438)	01/06/2025
000895.ZK	12/10/2024	SDB3260492462	200.00	3.4911	677.43	698.22	0.0000	4.5800	50.0000	0.0000	(0.0862)	(0.0097)	0.0000	1	(0.0959)	01/06/2025
000895.ZK	12/10/2024	SDB3260492462	11,800.00	3.4911	39,968.49	41,195.23	0.0000	4.5800	50.0000	0.0000	(5.0849)	(0.5722)	0.0000	1	(5.6570)	01/06/2025
000895.ZK	12/10/2024	SDB3260492462	200.00	3.4911	677.43	698.22	0.0000	4.5800	50.0000	0.0000	(0.0862)	(0.0097)	0.0000	1	(0.0959)	01/06/2025
000895.ZK	12/10/2024	SDB3260492462	25,300.00	3.4911	85,695.15	88,325.36	0.0000	4.5800	50.0000	0.0000	(10.9023)	(1.2267)	0.0000	1	(12.1291)	01/06/2025
000895.ZK	12/10/2024	SDB3260492462	100.00	3.4911	338.72	349.11	0.0000	4.5800	50.0000	0.0000	(0.0431)	(0.0048)	0.0000	1	(0.0479)	01/06/2025
000895.ZK	12/10/2024	SDB3260492462	1,100.00	3.4911	3,725.88	3,840.23	0.0000	4.5800	50.0000	0.0000	(0.4740)	(0.0533)	0.0000	1	(0.5274)	01/06/2025
000895.ZK	12/10/2024	SDB3260492462	700.00	3.4911	2,371.01	2,443.78	0.0000	4.5800	50.0000	0.0000	(0.3016)	(0.0339)	0.0000	1	(0.3356)	01/06/2025
000895.ZK	12/10/2024	SDB3260492462	3,300.00	3.4911	11,177.63	11,520.70	0.0000	4.5800	50.0000	0.0000	(1.4220)	(0.1600)	0.0000	1	(1.5821)	01/06/2025
000895.ZK	12/10/2024	SDB3260492462	900.00	3.4911	3,048.44	3,142.01	0.0000	4.5800	50.0000	0.0000	(0.3878)	(0.0436)	0.0000	1	(0.4315)	01/06/2025
000895.ZK	12/10/2024	SDB3260492462	24,500.00	3.4911	82,985.42	85,532.46	0.0000	4.5800	50.0000	0.0000	(10.5576)	(1.1880)	0.0000	1	(11.7455)	01/06/2025
000895.ZK	12/10/2024	SDB3260492462	2,300.00	3.4911	7,790.47	8,029.58	0.0000	4.5800	50.0000	0.0000	(0.9911)	(0.1115)	0.0000	1	(1.1026)	01/06/2025
000895.ZK	12/10/2024	SDB3260492462	8,200.00	3.4911	27,774.71	28,627.19	0.0000	4.5800	50.0000	0.0000	(3.5336)	(0.3976)	0.0000	1	(3.9312)	01/06/2025
000895.ZK	12/10/2024	SDB3260492462	100.00	3.4911	338.72	349.11	0.0000	4.5800	50.0000	0.0000	(0.0431)	(0.0048)	0.0000	1	(0.0479)	01/06/2025
000895.ZK	12/10/2024	SDB3260492462	100.00	3.4911	338.72	349.11	0.0000	4.5800	50.0000	0.0000	(0.0431)	(0.0048)	0.0000	1	(0.0479)	01/06/2025
000895.ZK	12/10/2024	SDB3260492462	500.00	3.4911	1,693.58	1,745.56	0.0000	4.5800	50.0000	0.0000	(0.2155)	(0.0242)	0.0000	1	(0.2397)	01/06/2025
000895.ZK	12/10/2024	SDB3260492462	3,700.00	3.4911	12,532.49	12,917.15	0.0000	4.5800	50.0000	0.0000	(1.5944)	(0.1794)	0.0000	1	(1.7738)	01/06/2025
000895.ZK	12/10/2024	SDB3260492462	1,200.00	3.4911	4,064.59	4,189.35	0.0000	4.5800	50.0000	0.0000	(0.5171)	(0.0582)	0.0000	1	(0.5753)	01/06/2025
000895.ZK	12/10/2024	SDB3260492462	100.00	3.4911	338.72	349.11	0.0000	4.5800	50.0000	0.0000	(0.0431)	(0.0048)	0.0000	1	(0.0479)	01/06/2025
000895.ZK	12/10/2024	SDB3260492462	7,200.00	3.4911	24,387.55	25,136.07	0.0000	4.5800	50.0000	0.0000	(3.1026)	(0.3491)	0.0000	1	(3.4518)	01/06/2025
000895.ZK	12/10/2024	SDB3260492462	5,200.00	3.4911	17,613.23	18,153.83	0.0000	4.5800	50.0000	0.0000	(2.2408)	(0.2521)	0.0000	1	(2.4929)	01/06/2025
000895.ZK	12/10/2024	SDB3260492462	2,700.00	3.4911	9,145.33	9,426.03	0.0000	4.5800	50.0000	0.0000	(1.1635)	(0.1309)	0.0000	1	(1.2944)	01/06/2025
000895.ZK	12/10/2024	SDB3260492462	400.00	3.4911	1,354.86	1,396.45	0.0000	4.5800	50.0000	0.0000	(0.1724)	(0.0194)	0.0000	1	(0.1918)	01/06/2025
000895.ZK	12/10/2024	SDB3260492462	2,200.00	3.4911	7,451.75	7,680.47	0.0000	4.5800	50.0000	0.0000	(0.9480)	(0.1067)	0.0000	1	(1.0547)	01/06/2025
000895.ZK	12/10/2024	SDB3260492462	100.00	3.4911	338.72	349.11	0.0000	4.5800	50.0000	0.0000	(0.0431)	(0.0048)	0.0000	1	(0.0479)	01/06/2025
000895.ZK	12/10/2024	SDB3260492462	4,900.00	3.4911	16,597.08	17,106.49	0.0000	4.5800	50.0000	0.0000	(2.1115)	(0.2376)	0.0000	1	(2.3491)	01/06/2025
000895.ZK	12/10/2024	SDB3260492462	400.00	3.4911	1,354.86	1,396.45	0.0000	4.5800	50.0000	0.0000	(0.1724)	(0.0194)	0.0000	1	(0.1918)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HENAN SHUANGHUI INVESTMENT & DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000895.ZK	12/10/2024	SDB3260492462	100.00	3.4911	338.72	349.11	0.0000	4.5800	50.0000	0.0000	(0.0431)	(0.0048)	0.0000	1	(0.0479)	01/06/2025
000895.ZK	12/10/2024	SDB3260492462	2,300.00	3.4911	7,790.47	8,029.58	0.0000	4.5800	50.0000	0.0000	(0.9911)	(0.1115)	0.0000	1	(1.1026)	01/06/2025
000895.ZK	12/10/2024	SDB3260492462	2,700.00	3.4911	9,145.33	9,426.03	0.0000	4.5800	50.0000	0.0000	(1.1635)	(0.1309)	0.0000	1	(1.2944)	01/06/2025
000895.ZK	12/09/2024	SDB3260492462	300.00	3.5003	1,045.66	1,050.10	0.0000	4.5800	50.0000	0.0000	(0.1330)	(0.0146)	0.0000	1	(0.1476)	01/06/2025
000895.ZK	12/09/2024	SDB3260492462	100.00	3.5003	342.95	350.03	0.0000	4.5800	50.0000	0.0000	(0.0436)	(0.0049)	0.0000	1	(0.0485)	01/06/2025
000895.ZK	12/09/2024	SDB3260492462	700.00	3.5003	2,371.01	2,450.24	0.0000	4.5800	50.0000	0.0000	(0.3016)	(0.0340)	0.0000	1	(0.3357)	01/06/2025
000895.ZK	12/09/2024	SDB3260492462	5,600.00	3.5003	18,968.10	19,601.92	0.0000	4.5800	50.0000	0.0000	(2.4132)	(0.2722)	0.0000	1	(2.6854)	01/06/2025
000895.ZK	12/09/2024	SDB3260492462	6,100.00	3.5003	20,661.68	21,352.09	0.0000	4.5800	50.0000	0.0000	(2.6286)	(0.2966)	0.0000	1	(2.9252)	01/06/2025
000895.ZK	12/09/2024	SDB3260492462	500.00	3.5003	1,693.58	1,750.17	0.0000	4.5800	50.0000	0.0000	(0.2155)	(0.0243)	0.0000	1	(0.2398)	01/06/2025
000895.ZK	12/09/2024	SDB3260492462	200.00	3.5003	677.43	700.07	0.0000	4.5800	50.0000	0.0000	(0.0862)	(0.0097)	0.0000	1	(0.0959)	01/06/2025
000895.ZK	12/09/2024	SDB3260492462	3,200.00	3.5003	10,838.91	11,201.10	0.0000	4.5800	50.0000	0.0000	(1.3790)	(0.1556)	0.0000	1	(1.5345)	01/06/2025
000895.ZK	12/09/2024	SDB3260492462	200.00	3.5003	677.43	700.07	0.0000	4.5800	50.0000	0.0000	(0.0862)	(0.0097)	0.0000	1	(0.0959)	01/06/2025
000895.ZK	12/09/2024	SDB3260492462	4,600.00	3.5003	15,580.94	16,101.58	0.0000	4.5800	50.0000	0.0000	(1.9822)	(0.2236)	0.0000	1	(2.2059)	01/06/2025
000895.ZK	12/09/2024	SDB3260492462	1,800.00	3.5003	6,096.89	6,300.62	0.0000	4.5800	50.0000	0.0000	(0.7757)	(0.0875)	0.0000	1	(0.8632)	01/06/2025
000895.ZK	12/09/2024	SDB3260492462	20,600.00	3.5003	69,775.50	72,107.07	0.0000	4.5800	50.0000	0.0000	(8.8770)	(1.0015)	0.0000	1	(9.8785)	01/06/2025
000895.ZK	12/09/2024	SDB3260492462	200.00	3.5003	677.43	700.07	0.0000	4.5800	50.0000	0.0000	(0.0862)	(0.0097)	0.0000	1	(0.0959)	01/06/2025
000895.ZK	12/09/2024	SDB3260492462	14,200.00	3.5003	48,097.67	49,704.87	0.0000	4.5800	50.0000	0.0000	(6.1191)	(0.6903)	0.0000	1	(6.8094)	01/06/2025
000895.ZK	12/09/2024	SDB3260492462	100.00	3.5003	338.72	350.03	0.0000	4.5800	50.0000	0.0000	(0.0431)	(0.0049)	0.0000	1	(0.0480)	01/06/2025
000895.ZK	12/09/2024	SDB3260492462	1,600.00	3.5003	5,419.46	5,600.55	0.0000	4.5800	50.0000	0.0000	(0.6895)	(0.0778)	0.0000	1	(0.7673)	01/06/2025
000895.ZK	12/09/2024	SDB3260492462	2,500.00	3.5003	8,467.90	8,750.86	0.0000	4.5800	50.0000	0.0000	(1.0773)	(0.1215)	0.0000	1	(1.1988)	01/06/2025
000895.ZK	12/09/2024	SDB3260492462	100.00	3.5003	338.72	350.03	0.0000	4.5800	50.0000	0.0000	(0.0431)	(0.0049)	0.0000	1	(0.0480)	01/06/2025
000895.ZK	12/09/2024	SDB3260492462	200.00	3.5003	677.43	700.07	0.0000	4.5800	50.0000	0.0000	(0.0862)	(0.0097)	0.0000	1	(0.0959)	01/06/2025
000895.ZK	12/09/2024	SDB3260492462	100.00	3.5003	338.72	350.03	0.0000	4.5800	50.0000	0.0000	(0.0431)	(0.0049)	0.0000	1	(0.0480)	01/06/2025
000895.ZK	12/09/2024	SDB3260492462	1,300.00	3.5003	4,403.31	4,550.45	0.0000	4.5800	50.0000	0.0000	(0.5602)	(0.0632)	0.0000	1	(0.6234)	01/06/2025
000895.ZK	12/09/2024	SDB3260492462	3,300.00	3.5003	11,177.63	11,551.13	0.0000	4.5800	50.0000	0.0000	(1.4220)	(0.1604)	0.0000	1	(1.5825)	01/06/2025
000895.ZK	12/09/2024	SDB3260492462	3,200.00	3.5003	10,838.91	11,201.10	0.0000	4.5800	50.0000	0.0000	(1.3790)	(0.1556)	0.0000	1	(1.5345)	01/06/2025
000895.ZK	12/09/2024	SDB3260492462	6,500.00	3.5003	22,016.54	22,752.23	0.0000	4.5800	50.0000	0.0000	(2.8010)	(0.3160)	0.0000	1	(3.1170)	01/06/2025
000895.ZK	12/09/2024	SDB3260492462	1,800.00	3.5003	6,096.89	6,300.62	0.0000	4.5800	50.0000	0.0000	(0.7757)	(0.0875)	0.0000	1	(0.8632)	01/06/2025
000895.ZK	12/09/2024	SDB3260492462	300.00	3.5003	1,016.15	1,050.10	0.0000	4.5800	50.0000	0.0000	(0.1293)	(0.0146)	0.0000	1	(0.1439)	01/06/2025
000895.ZK	12/09/2024	SDB3260492462	200.00	3.5003	677.43	700.07	0.0000	4.5800	50.0000	0.0000	(0.0862)	(0.0097)	0.0000	1	(0.0959)	01/06/2025
000895.ZK	12/09/2024	SDB3260492462	11,800.00	3.5003	39,968.49	41,304.05	0.0000	4.5800	50.0000	0.0000	(5.0849)	(0.5737)	0.0000	1	(5.6585)	01/06/2025
000895.ZK	12/09/2024	SDB3260492462	200.00	3.5003	677.43	700.07	0.0000	4.5800	50.0000	0.0000	(0.0862)	(0.0097)	0.0000	1	(0.0959)	01/06/2025
000895.ZK	12/09/2024	SDB3260492462	25,300.00	3.5003	85,695.15	88,558.68	0.0000	4.5800	50.0000	0.0000	(10.9023)	(1.2300)	0.0000	1	(12.1323)	01/06/2025
000895.ZK	12/09/2024	SDB3260492462	100.00	3.5003	338.72	350.03	0.0000	4.5800	50.0000	0.0000	(0.0431)	(0.0049)	0.0000	1	(0.0480)	01/06/2025
000895.ZK	12/09/2024	SDB3260492462	1,100.00	3.5003	3,725.88	3,850.38	0.0000	4.5800	50.0000	0.0000	(0.4740)	(0.0535)	0.0000	1	(0.5275)	01/06/2025
000895.ZK	12/09/2024	SDB3260492462	700.00	3.5003	2,371.01	2,450.24	0.0000	4.5800	50.0000	0.0000	(0.3016)	(0.0340)	0.0000	1	(0.3357)	01/06/2025
000895.ZK	12/09/2024	SDB3260492462	3,300.00	3.5003	11,177.63	11,551.13	0.0000	4.5800	50.0000	0.0000	(1.4220)	(0.1604)	0.0000	1	(1.5825)	01/06/2025
000895.ZK	12/09/2024	SDB3260492462	900.00	3.5003	3,048.44	3,150.31	0.0000	4.5800	50.0000	0.0000	(0.3878)	(0.0438)	0.0000	1	(0.4316)	01/06/2025
000895.ZK	12/09/2024	SDB3260492462	24,500.00	3.5003	82,985.42	85,758.40	0.0000	4.5800	50.0000	0.0000	(10.5576)	(1.1911)	0.0000	1	(11.7487)	01/06/2025
000895.ZK	12/09/2024	SDB3260492462	2,300.00	3.5003	7,790.47	8,050.79	0.0000	4.5800	50.0000	0.0000	(0.9911)	(0.1118)	0.0000	1	(1.1029)	01/06/2025
000895.ZK	12/09/2024	SDB3260492462	8,200.00	3.5003	27,774.71	28,702.81	0.0000	4.5800	50.0000	0.0000	(3.5336)	(0.3987)	0.0000	1	(3.9322)	01/06/2025
000895.ZK	12/09/2024	SDB3260492462	100.00	3.5003	338.72	350.03	0.0000	4.5800	50.0000	0.0000	(0.0431)	(0.0049)	0.0000	1	(0.0480)	01/06/2025
000895.ZK	12/09/2024	SDB3260492462	100.00	3.5003	338.72	350.03	0.0000	4.5800	50.0000	0.0000	(0.0431)	(0.0049)	0.0000	1	(0.0480)	01/06/2025
000895.ZK	12/09/2024	SDB3260492462	500.00	3.5003	1,693.58	1,750.17	0.0000	4.5800	50.0000	0.0000	(0.2155)	(0.0243)	0.0000	1	(0.2398)	01/06/2025
000895.ZK	12/09/2024	SDB3260492462	3,700.00	3.5003	12,532.49	12,951.27	0.0000	4.5800	50.0000	0.0000	(1.5944)	(0.1799)	0.0000	1	(1.7743)	01/06/2025
000895.ZK	12/09/2024	SDB3260492462	1,200.00	3.5003	4,064.59	4,200.41	0.0000	4.5800	50.0000	0.0000	(0.5171)	(0.0583)	0.0000	1	(0.5754)	01/06/2025
000895.ZK	12/09/2024	SDB3260492462	100.00	3.5003	338.72	350.03	0.0000	4.5800	50.0000	0.0000	(0.0431)	(0.0049)	0.0000	1	(0.0480)	01/06/2025
000895.ZK	12/09/2024	SDB3260492462	7,200.00	3.5003	24,387.55	25,202.47	0.0000	4.5800	50.0000	0.0000	(3.1026)	(0.3500)	0.0000	1	(3.4527)	01/06/2025
000895.ZK	12/09/2024	SDB3260492462	5,200.00	3.5003	17,613.23	18,201.78	0.0000	4.5800	50.0000	0.0000	(2.2408)	(0.2528)	0.0000	1	(2.4936)	01/06/2025
000895.ZK	12/09/2024	SDB3260492462	2,700.00	3.5003	9,145.33	9,450.93	0.0000	4.5800	50.0000	0.0000	(1.1635)	(0.1313)	0.0000	1	(1.2948)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HENAN SHUANGHUI INVESTMENT & DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000895.ZK	12/09/2024	SDB3260492462	400.00	3.5003	1,354.86	1,400.14	0.0000	4.5800	50.0000	0.0000	(0.1724)	(0.0194)	0.0000	1	(0.1918)	01/06/2025
000895.ZK	12/09/2024	SDB3260492462	2,200.00	3.5003	7,451.75	7,700.75	0.0000	4.5800	50.0000	0.0000	(0.9480)	(0.1070)	0.0000	1	(1.0550)	01/06/2025
000895.ZK	12/09/2024	SDB3260492462	100.00	3.5003	338.72	350.03	0.0000	4.5800	50.0000	0.0000	(0.0431)	(0.0049)	0.0000	1	(0.0480)	01/06/2025
000895.ZK	12/09/2024	SDB3260492462	4,900.00	3.5003	16,597.08	17,151.68	0.0000	4.5800	50.0000	0.0000	(2.1115)	(0.2382)	0.0000	1	(2.3497)	01/06/2025
000895.ZK	12/09/2024	SDB3260492462	400.00	3.5003	1,354.86	1,400.14	0.0000	4.5800	50.0000	0.0000	(0.1724)	(0.0194)	0.0000	1	(0.1918)	01/06/2025
000895.ZK	12/09/2024	SDB3260492462	100.00	3.5003	338.72	350.03	0.0000	4.5800	50.0000	0.0000	(0.0431)	(0.0049)	0.0000	1	(0.0480)	01/06/2025
000895.ZK	12/09/2024	SDB3260492462	2,300.00	3.5003	7,790.47	8,050.79	0.0000	4.5800	50.0000	0.0000	(0.9911)	(0.1118)	0.0000	1	(1.1029)	01/06/2025
000895.ZK	12/09/2024	SDB3260492462	2,700.00	3.5003	9,145.33	9,450.93	0.0000	4.5800	50.0000	0.0000	(1.1635)	(0.1313)	0.0000	1	(1.2948)	01/06/2025
000895.ZK	12/06/2024	SDB3260492462	100.00	3.4550	342.95	345.50	0.0000	4.5800	50.0000	0.0000	(0.1309)	(0.0144)	0.0000	3	(0.1453)	01/06/2025
000895.ZK	12/06/2024	SDB3260492462	700.00	3.4550	2,371.01	2,418.52	0.0000	4.5800	50.0000	0.0000	(0.9049)	(0.1008)	0.0000	3	(1.0057)	01/06/2025
000895.ZK	12/06/2024	SDB3260492462	5,600.00	3.4550	18,968.10	19,348.17	0.0000	4.5800	50.0000	0.0000	(7.2395)	(0.8062)	0.0000	3	(8.0457)	01/06/2025
000895.ZK	12/06/2024	SDB3260492462	6,100.00	3.4550	20,661.68	21,075.69	0.0000	4.5800	50.0000	0.0000	(7.8859)	(0.8782)	0.0000	3	(8.7640)	01/06/2025
000895.ZK	12/06/2024	SDB3260492462	500.00	3.4550	1,693.58	1,727.52	0.0000	4.5800	50.0000	0.0000	(0.6464)	(0.0720)	0.0000	3	(0.7184)	01/06/2025
000895.ZK	12/06/2024	SDB3260492462	200.00	3.4550	677.43	691.01	0.0000	4.5800	50.0000	0.0000	(0.2586)	(0.0288)	0.0000	3	(0.2873)	01/06/2025
000895.ZK	12/06/2024	SDB3260492462	3,200.00	3.4550	10,838.91	11,056.10	0.0000	4.5800	50.0000	0.0000	(4.1369)	(0.4607)	0.0000	3	(4.5975)	01/06/2025
000895.ZK	12/06/2024	SDB3260492462	200.00	3.4550	677.43	691.01	0.0000	4.5800	50.0000	0.0000	(0.2586)	(0.0288)	0.0000	3	(0.2873)	01/06/2025
000895.ZK	12/06/2024	SDB3260492462	4,600.00	3.4550	15,580.94	15,893.14	0.0000	4.5800	50.0000	0.0000	(5.9467)	(0.6622)	0.0000	3	(6.6089)	01/06/2025
000895.ZK	12/06/2024	SDB3260492462	1,800.00	3.4550	6,096.89	6,219.06	0.0000	4.5800	50.0000	0.0000	(2.3270)	(0.2591)	0.0000	3	(2.5861)	01/06/2025
000895.ZK	12/06/2024	SDB3260492462	20,600.00	3.4550	69,775.50	71,173.64	0.0000	4.5800	50.0000	0.0000	(26.6310)	(2.9656)	0.0000	3	(29.5965)	01/06/2025
000895.ZK	12/06/2024	SDB3260492462	200.00	3.4550	677.43	691.01	0.0000	4.5800	50.0000	0.0000	(0.2586)	(0.0288)	0.0000	3	(0.2873)	01/06/2025
000895.ZK	12/06/2024	SDB3260492462	14,200.00	3.4550	48,097.67	49,061.44	0.0000	4.5800	50.0000	0.0000	(18.3573)	(2.0442)	0.0000	3	(20.4015)	01/06/2025
000895.ZK	12/06/2024	SDB3260492462	100.00	3.4550	338.72	345.50	0.0000	4.5800	50.0000	0.0000	(0.1293)	(0.0144)	0.0000	3	(0.1437)	01/06/2025
000895.ZK	12/06/2024	SDB3260492462	1,600.00	3.4550	5,419.46	5,528.05	0.0000	4.5800	50.0000	0.0000	(2.0684)	(0.2303)	0.0000	3	(2.2988)	01/06/2025
000895.ZK	12/06/2024	SDB3260492462	2,500.00	3.4550	8,467.90	8,637.58	0.0000	4.5800	50.0000	0.0000	(3.2319)	(0.3599)	0.0000	3	(3.5918)	01/06/2025
000895.ZK	12/06/2024	SDB3260492462	100.00	3.4550	338.72	345.50	0.0000	4.5800	50.0000	0.0000	(0.1293)	(0.0144)	0.0000	3	(0.1437)	01/06/2025
000895.ZK	12/06/2024	SDB3260492462	200.00	3.4550	677.43	691.01	0.0000	4.5800	50.0000	0.0000	(0.2586)	(0.0288)	0.0000	3	(0.2873)	01/06/2025
000895.ZK	12/06/2024	SDB3260492462	100.00	3.4550	338.72	345.50	0.0000	4.5800	50.0000	0.0000	(0.1293)	(0.0144)	0.0000	3	(0.1437)	01/06/2025
000895.ZK	12/06/2024	SDB3260492462	1,300.00	3.4550	4,403.31	4,491.54	0.0000	4.5800	50.0000	0.0000	(1.6806)	(0.1871)	0.0000	3	(1.8677)	01/06/2025
000895.ZK	12/06/2024	SDB3260492462	3,300.00	3.4550	11,177.63	11,401.60	0.0000	4.5800	50.0000	0.0000	(4.2661)	(0.4751)	0.0000	3	(4.7412)	01/06/2025
000895.ZK	12/06/2024	SDB3260492462	3,200.00	3.4550	10,838.91	11,056.10	0.0000	4.5800	50.0000	0.0000	(4.1369)	(0.4607)	0.0000	3	(4.5975)	01/06/2025
000895.ZK	12/06/2024	SDB3260492462	6,500.00	3.4550	22,016.54	22,457.70	0.0000	4.5800	50.0000	0.0000	(8.4030)	(0.9357)	0.0000	3	(9.3387)	01/06/2025
000895.ZK	12/06/2024	SDB3260492462	1,800.00	3.4550	6,096.89	6,219.06	0.0000	4.5800	50.0000	0.0000	(2.3270)	(0.2591)	0.0000	3	(2.5861)	01/06/2025
000895.ZK	12/06/2024	SDB3260492462	300.00	3.4550	1,016.15	1,036.51	0.0000	4.5800	50.0000	0.0000	(0.3878)	(0.0432)	0.0000	3	(0.4310)	01/06/2025
000895.ZK	12/06/2024	SDB3260492462	200.00	3.4550	677.43	691.01	0.0000	4.5800	50.0000	0.0000	(0.2586)	(0.0288)	0.0000	3	(0.2873)	01/06/2025
000895.ZK	12/06/2024	SDB3260492462	11,800.00	3.4550	39,968.49	40,769.37	0.0000	4.5800	50.0000	0.0000	(15.2546)	(1.6987)	0.0000	3	(16.9534)	01/06/2025
000895.ZK	12/06/2024	SDB3260492462	200.00	3.4550	677.43	691.01	0.0000	4.5800	50.0000	0.0000	(0.2586)	(0.0288)	0.0000	3	(0.2873)	01/06/2025
000895.ZK	12/06/2024	SDB3260492462	25,300.00	3.4550	85,695.15	87,412.28	0.0000	4.5800	50.0000	0.0000	(32.7070)	(3.6422)	0.0000	3	(36.3492)	01/06/2025
000895.ZK	12/06/2024	SDB3260492462	100.00	3.4550	338.72	345.50	0.0000	4.5800	50.0000	0.0000	(0.1293)	(0.0144)	0.0000	3	(0.1437)	01/06/2025
000895.ZK	12/06/2024	SDB3260492462	1,100.00	3.4550	3,725.88	3,800.53	0.0000	4.5800	50.0000	0.0000	(1.4220)	(0.1584)	0.0000	3	(1.5804)	01/06/2025
000895.ZK	12/06/2024	SDB3260492462	700.00	3.4550	2,371.01	2,418.52	0.0000	4.5800	50.0000	0.0000	(0.9049)	(0.1008)	0.0000	3	(1.0057)	01/06/2025
000895.ZK	12/06/2024	SDB3260492462	3,300.00	3.4550	11,177.63	11,401.60	0.0000	4.5800	50.0000	0.0000	(4.2661)	(0.4751)	0.0000	3	(4.7412)	01/06/2025
000895.ZK	12/06/2024	SDB3260492462	900.00	3.4550	3,048.44	3,109.53	0.0000	4.5800	50.0000	0.0000	(1.1635)	(0.1296)	0.0000	3	(1.2931)	01/06/2025
000895.ZK	12/06/2024	SDB3260492462	24,500.00	3.4550	82,985.42	84,648.26	0.0000	4.5800	50.0000	0.0000	(31.6728)	(3.5270)	0.0000	3	(35.1998)	01/06/2025
000895.ZK	12/06/2024	SDB3260492462	2,300.00	3.4550	7,790.47	7,946.57	0.0000	4.5800	50.0000	0.0000	(2.9734)	(0.3311)	0.0000	3	(3.3045)	01/06/2025
000895.ZK	12/06/2024	SDB3260492462	8,200.00	3.4550	27,774.71	28,331.25	0.0000	4.5800	50.0000	0.0000	(10.6007)	(1.1805)	0.0000	3	(11.7812)	01/06/2025
000895.ZK	12/06/2024	SDB3260492462	100.00	3.4550	338.72	345.50	0.0000	4.5800	50.0000	0.0000	(0.1293)	(0.0144)	0.0000	3	(0.1437)	01/06/2025
000895.ZK	12/06/2024	SDB3260492462	100.00	3.4550	338.72	345.50	0.0000	4.5800	50.0000	0.0000	(0.1293)	(0.0144)	0.0000	3	(0.1437)	01/06/2025
000895.ZK	12/06/2024	SDB3260492462	500.00	3.4550	1,693.58	1,727.52	0.0000	4.5800	50.0000	0.0000	(0.6464)	(0.0720)	0.0000	3	(0.7184)	01/06/2025
000895.ZK	12/06/2024	SDB3260492462	3,700.00	3.4550	12,532.49	12,783.61	0.0000	4.5800	50.0000	0.0000	(4.7832)	(0.5327)	0.0000	3	(5.3159)	01/06/2025
000895.ZK	12/06/2024	SDB3260492462	1,200.00	3.4550	4,064.59	4,146.04	0.0000	4.5800	50.0000	0.0000	(1.5513)	(0.1728)	0.0000	3	(1.7241)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HENAN SHUANGHUI INVESTMENT & DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000895.ZK	12/06/2024	SDB3260492462	100.00	3.4550	338.72	345.50	0.0000	4.5800	50.0000	0.0000	(0.1293)	(0.0144)	0.0000	3	(0.1437)	01/06/2025
000895.ZK	12/06/2024	SDB3260492462	7,200.00	3.4550	24,387.55	24,876.22	0.0000	4.5800	50.0000	0.0000	(9.3079)	(1.0365)	0.0000	3	(10.3444)	01/06/2025
000895.ZK	12/06/2024	SDB3260492462	5,200.00	3.4550	17,613.23	17,966.16	0.0000	4.5800	50.0000	0.0000	(6.7224)	(0.7486)	0.0000	3	(7.4710)	01/06/2025
000895.ZK	12/06/2024	SDB3260492462	2,700.00	3.4550	9,145.33	9,328.58	0.0000	4.5800	50.0000	0.0000	(3.4905)	(0.3887)	0.0000	3	(3.8792)	01/06/2025
000895.ZK	12/06/2024	SDB3260492462	400.00	3.4550	1,354.86	1,382.01	0.0000	4.5800	50.0000	0.0000	(0.5171)	(0.0576)	0.0000	3	(0.5747)	01/06/2025
000895.ZK	12/06/2024	SDB3260492462	2,200.00	3.4550	7,451.75	7,601.07	0.0000	4.5800	50.0000	0.0000	(2.8441)	(0.3167)	0.0000	3	(3.1608)	01/06/2025
000895.ZK	12/06/2024	SDB3260492462	100.00	3.4550	338.72	345.50	0.0000	4.5800	50.0000	0.0000	(0.1293)	(0.0144)	0.0000	3	(0.1437)	01/06/2025
000895.ZK	12/06/2024	SDB3260492462	4,900.00	3.4550	16,597.08	16,929.65	0.0000	4.5800	50.0000	0.0000	(6.3346)	(0.7054)	0.0000	3	(7.0400)	01/06/2025
000895.ZK	12/06/2024	SDB3260492462	400.00	3.4550	1,354.86	1,382.01	0.0000	4.5800	50.0000	0.0000	(0.5171)	(0.0576)	0.0000	3	(0.5747)	01/06/2025
000895.ZK	12/06/2024	SDB3260492462	100.00	3.4550	338.72	345.50	0.0000	4.5800	50.0000	0.0000	(0.1293)	(0.0144)	0.0000	3	(0.1437)	01/06/2025
000895.ZK	12/06/2024	SDB3260492462	2,300.00	3.4550	7,790.47	7,946.57	0.0000	4.5800	50.0000	0.0000	(2.9734)	(0.3311)	0.0000	3	(3.3045)	01/06/2025
000895.ZK	12/06/2024	SDB3260492462	2,700.00	3.4550	9,145.33	9,328.58	0.0000	4.5800	50.0000	0.0000	(3.4905)	(0.3887)	0.0000	3	(3.8792)	01/06/2025
000895.ZK	12/05/2024	SDB3260492462	100.00	3.4255	342.95	342.55	0.0000	4.5800	50.0000	0.0000	(0.0436)	(0.0048)	0.0000	1	(0.0484)	01/06/2025
000895.ZK	12/05/2024	SDB3260492462	700.00	3.4255	2,371.01	2,397.84	0.0000	4.5800	50.0000	0.0000	(0.3016)	(0.0333)	0.0000	1	(0.3349)	01/06/2025
000895.ZK	12/05/2024	SDB3260492462	5,600.00	3.4255	18,968.10	19,182.74	0.0000	4.5800	50.0000	0.0000	(2.4132)	(0.2664)	0.0000	1	(2.6796)	01/06/2025
000895.ZK	12/05/2024	SDB3260492462	6,100.00	3.4255	20,661.68	20,895.48	0.0000	4.5800	50.0000	0.0000	(2.2902)	(0.2902)	0.0000	1	(2.9188)	01/06/2025
000895.ZK	12/05/2024	SDB3260492462	500.00	3.4255	1,693.58	1,712.74	0.0000	4.5800	50.0000	0.0000	(0.2155)	(0.0238)	0.0000	1	(0.2392)	01/06/2025
000895.ZK	12/05/2024	SDB3260492462	200.00	3.4255	677.43	685.10	0.0000	4.5800	50.0000	0.0000	(0.0862)	(0.0095)	0.0000	1	(0.0957)	01/06/2025
000895.ZK	12/05/2024	SDB3260492462	3,200.00	3.4255	10,838.91	10,961.56	0.0000	4.5800	50.0000	0.0000	(1.3790)	(0.1522)	0.0000	1	(1.5312)	01/06/2025
000895.ZK	12/05/2024	SDB3260492462	200.00	3.4255	677.43	685.10	0.0000	4.5800	50.0000	0.0000	(0.0862)	(0.0095)	0.0000	1	(0.0957)	01/06/2025
000895.ZK	12/05/2024	SDB3260492462	4,600.00	3.4255	15,580.94	15,757.25	0.0000	4.5800	50.0000	0.0000	(1.9822)	(0.2189)	0.0000	1	(2.2011)	01/06/2025
000895.ZK	12/05/2024	SDB3260492462	1,800.00	3.4255	6,096.89	6,165.88	0.0000	4.5800	50.0000	0.0000	(0.7757)	(0.0856)	0.0000	1	(0.8613)	01/06/2025
000895.ZK	12/05/2024	SDB3260492462	20,600.00	3.4255	69,775.50	70,565.07	0.0000	4.5800	50.0000	0.0000	(8.8770)	(0.9801)	0.0000	1	(9.8571)	01/06/2025
000895.ZK	12/05/2024	SDB3260492462	200.00	3.4255	677.43	685.10	0.0000	4.5800	50.0000	0.0000	(0.0862)	(0.0095)	0.0000	1	(0.0957)	01/06/2025
000895.ZK	12/05/2024	SDB3260492462	14,200.00	3.4255	48,097.67	48,641.94	0.0000	4.5800	50.0000	0.0000	(6.1191)	(0.6756)	0.0000	1	(6.7947)	01/06/2025
000895.ZK	12/05/2024	SDB3260492462	100.00	3.4255	338.72	342.55	0.0000	4.5800	50.0000	0.0000	(0.0431)	(0.0048)	0.0000	1	(0.0478)	01/06/2025
000895.ZK	12/05/2024	SDB3260492462	1,600.00	3.4255	5,419.46	5,480.78	0.0000	4.5800	50.0000	0.0000	(0.6895)	(0.0761)	0.0000	1	(0.7656)	01/06/2025
000895.ZK	12/05/2024	SDB3260492462	2,500.00	3.4255	8,467.90	8,563.72	0.0000	4.5800	50.0000	0.0000	(1.0773)	(0.1189)	0.0000	1	(1.1962)	01/06/2025
000895.ZK	12/05/2024	SDB3260492462	100.00	3.4255	338.72	342.55	0.0000	4.5800	50.0000	0.0000	(0.0431)	(0.0048)	0.0000	1	(0.0478)	01/06/2025
000895.ZK	12/05/2024	SDB3260492462	200.00	3.4255	677.43	685.10	0.0000	4.5800	50.0000	0.0000	(0.0862)	(0.0095)	0.0000	1	(0.0957)	01/06/2025
000895.ZK	12/05/2024	SDB3260492462	100.00	3.4255	338.72	342.55	0.0000	4.5800	50.0000	0.0000	(0.0431)	(0.0048)	0.0000	1	(0.0478)	01/06/2025
000895.ZK	12/05/2024	SDB3260492462	1,300.00	3.4255	4,403.31	4,453.14	0.0000	4.5800	50.0000	0.0000	(0.5602)	(0.0618)	0.0000	1	(0.6220)	01/06/2025
000895.ZK	12/05/2024	SDB3260492462	3,300.00	3.4255	11,177.63	11,304.11	0.0000	4.5800	50.0000	0.0000	(1.4220)	(0.1570)	0.0000	1	(1.5790)	01/06/2025
000895.ZK	12/05/2024	SDB3260492462	3,200.00	3.4255	10,838.91	10,961.56	0.0000	4.5800	50.0000	0.0000	(1.3790)	(0.1522)	0.0000	1	(1.5312)	01/06/2025
000895.ZK	12/05/2024	SDB3260492462	6,500.00	3.4255	22,016.54	22,265.68	0.0000	4.5800	50.0000	0.0000	(2.8010)	(0.3092)	0.0000	1	(3.1102)	01/06/2025
000895.ZK	12/05/2024	SDB3260492462	1,800.00	3.4255	6,096.89	6,165.88	0.0000	4.5800	50.0000	0.0000	(0.7757)	(0.0856)	0.0000	1	(0.8613)	01/06/2025
000895.ZK	12/05/2024	SDB3260492462	300.00	3.4255	1,016.15	1,027.65	0.0000	4.5800	50.0000	0.0000	(0.1293)	(0.0143)	0.0000	1	(0.1435)	01/06/2025
000895.ZK	12/05/2024	SDB3260492462	200.00	3.4255	677.43	685.10	0.0000	4.5800	50.0000	0.0000	(0.0862)	(0.0095)	0.0000	1	(0.0957)	01/06/2025
000895.ZK	12/05/2024	SDB3260492462	11,800.00	3.4255	39,968.49	40,420.77	0.0000	4.5800	50.0000	0.0000	(5.0849)	(0.5614)	0.0000	1	(5.6463)	01/06/2025
000895.ZK	12/05/2024	SDB3260492462	200.00	3.4255	677.43	685.10	0.0000	4.5800	50.0000	0.0000	(0.0862)	(0.0095)	0.0000	1	(0.0957)	01/06/2025
000895.ZK	12/05/2024	SDB3260492462	25,300.00	3.4255	85,695.15	86,664.87	0.0000	4.5800	50.0000	0.0000	(10.9023)	(1.2037)	0.0000	1	(12.1060)	01/06/2025
000895.ZK	12/05/2024	SDB3260492462	100.00	3.4255	338.72	342.55	0.0000	4.5800	50.0000	0.0000	(0.0431)	(0.0048)	0.0000	1	(0.0478)	01/06/2025
000895.ZK	12/05/2024	SDB3260492462	1,100.00	3.4255	3,725.88	3,768.04	0.0000	4.5800	50.0000	0.0000	(0.4740)	(0.0523)	0.0000	1	(0.5263)	01/06/2025
000895.ZK	12/05/2024	SDB3260492462	700.00	3.4255	2,371.01	2,397.84	0.0000	4.5800	50.0000	0.0000	(0.3016)	(0.0333)	0.0000	1	(0.3349)	01/06/2025
000895.ZK	12/05/2024	SDB3260492462	3,300.00	3.4255	11,177.63	11,304.11	0.0000	4.5800	50.0000	0.0000	(1.4220)	(0.1570)	0.0000	1	(1.5790)	01/06/2025
000895.ZK	12/05/2024	SDB3260492462	900.00	3.4255	3,048.44	3,082.94	0.0000	4.5800	50.0000	0.0000	(0.3878)	(0.0428)	0.0000	1	(0.4306)	01/06/2025
000895.ZK	12/05/2024	SDB3260492462	24,500.00	3.4255	82,985.42	83,924.48	0.0000	4.5800	50.0000	0.0000	(10.5576)	(1.1656)	0.0000	1	(11.7232)	01/06/2025
000895.ZK	12/05/2024	SDB3260492462	2,300.00	3.4255	7,790.47	7,878.62	0.0000	4.5800	50.0000	0.0000	(0.9911)	(0.1094)	0.0000	1	(1.1005)	01/06/2025
000895.ZK	12/05/2024	SDB3260492462	8,200.00	3.4255	27,774.71	28,089.01	0.0000	4.5800	50.0000	0.0000	(3.5336)	(0.3901)	0.0000	1	(3.9237)	01/06/2025
000895.ZK	12/05/2024	SDB3260492462	100.00	3.4255	338.72	342.55	0.0000	4.5800	50.0000	0.0000	(0.0431)	(0.0048)	0.0000	1	(0.0478)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HENAN SHUANGHUI INVESTMENT & DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000895.ZK	12/05/2024	SDB3260492462	100.00	3.4255	338.72	342.55	0.0000	4.5800	50.0000	0.0000	(0.0431)	(0.0048)	0.0000	1	(0.0478)	01/06/2025
000895.ZK	12/05/2024	SDB3260492462	500.00	3.4255	1,693.58	1,712.74	0.0000	4.5800	50.0000	0.0000	(0.2155)	(0.0238)	0.0000	1	(0.2392)	01/06/2025
000895.ZK	12/05/2024	SDB3260492462	3,700.00	3.4255	12,532.49	12,674.31	0.0000	4.5800	50.0000	0.0000	(1.5944)	(0.1760)	0.0000	1	(1.7704)	01/06/2025
000895.ZK	12/05/2024	SDB3260492462	1,200.00	3.4255	4,064.59	4,110.59	0.0000	4.5800	50.0000	0.0000	(0.5171)	(0.0571)	0.0000	1	(0.5742)	01/06/2025
000895.ZK	12/05/2024	SDB3260492462	100.00	3.4255	338.72	342.55	0.0000	4.5800	50.0000	0.0000	(0.0431)	(0.0048)	0.0000	1	(0.0478)	01/06/2025
000895.ZK	12/05/2024	SDB3260492462	7,200.00	3.4255	24,387.55	24,663.52	0.0000	4.5800	50.0000	0.0000	(3.1026)	(0.3425)	0.0000	1	(3.4452)	01/06/2025
000895.ZK	12/05/2024	SDB3260492462	5,200.00	3.4255	17,613.23	17,812.54	0.0000	4.5800	50.0000	0.0000	(2.2408)	(0.2474)	0.0000	1	(2.4882)	01/06/2025
000895.ZK	12/05/2024	SDB3260492462	2,700.00	3.4255	9,145.33	9,248.82	0.0000	4.5800	50.0000	0.0000	(1.1635)	(0.1285)	0.0000	1	(1.2919)	01/06/2025
000895.ZK	12/05/2024	SDB3260492462	400.00	3.4255	1,354.86	1,370.20	0.0000	4.5800	50.0000	0.0000	(0.1724)	(0.0190)	0.0000	1	(0.1914)	01/06/2025
000895.ZK	12/05/2024	SDB3260492462	2,200.00	3.4255	7,451.75	7,536.08	0.0000	4.5800	50.0000	0.0000	(0.9480)	(0.1047)	0.0000	1	(1.0527)	01/06/2025
000895.ZK	12/05/2024	SDB3260492462	100.00	3.4255	338.72	342.55	0.0000	4.5800	50.0000	0.0000	(0.0431)	(0.0048)	0.0000	1	(0.0478)	01/06/2025
000895.ZK	12/05/2024	SDB3260492462	4,900.00	3.4255	16,597.08	16,784.90	0.0000	4.5800	50.0000	0.0000	(2.1115)	(0.2331)	0.0000	1	(2.3446)	01/06/2025
000895.ZK	12/05/2024	SDB3260492462	400.00	3.4255	1,354.86	1,370.20	0.0000	4.5800	50.0000	0.0000	(0.1724)	(0.0190)	0.0000	1	(0.1914)	01/06/2025
000895.ZK	12/05/2024	SDB3260492462	100.00	3.4255	338.72	342.55	0.0000	4.5800	50.0000	0.0000	(0.0431)	(0.0048)	0.0000	1	(0.0478)	01/06/2025
000895.ZK	12/05/2024	SDB3260492462	2,300.00	3.4255	7,790.47	7,878.62	0.0000	4.5800	50.0000	0.0000	(0.9911)	(0.1094)	0.0000	1	(1.1005)	01/06/2025
000895.ZK	12/05/2024	SDB3260492462	2,700.00	3.4255	9,145.33	9,248.82	0.0000	4.5800	50.0000	0.0000	(1.1635)	(0.1285)	0.0000	1	(1.2919)	01/06/2025
000895.ZK	12/04/2024	SDB3260492462	700.00	3.3872	2,371.01	2,371.01	0.0000	4.5800	50.0000	0.0000	(0.3016)	(0.0329)	0.0000	1	(0.3346)	01/06/2025
000895.ZK	12/04/2024	SDB3260492462	5,600.00	3.3872	18,968.10	18,968.10	0.0000	4.5800	50.0000	0.0000	(2.4132)	(0.2634)	0.0000	1	(2.6766)	01/06/2025
000895.ZK	12/04/2024	SDB3260492462	6,100.00	3.3872	20,661.68	20,661.68	0.0000	4.5800	50.0000	0.0000	(2.6286)	(0.2870)	0.0000	1	(2.9156)	01/06/2025
000895.ZK	12/04/2024	SDB3260492462	500.00	3.3872	1,693.58	1,693.58	0.0000	4.5800	50.0000	0.0000	(0.2155)	(0.0235)	0.0000	1	(0.2390)	01/06/2025
000895.ZK	12/04/2024	SDB3260492462	200.00	3.3872	677.43	677.43	0.0000	4.5800	50.0000	0.0000	(0.0862)	(0.0094)	0.0000	1	(0.0956)	01/06/2025
000895.ZK	12/04/2024	SDB3260492462	3,200.00	3.3872	10,838.91	10,838.91	0.0000	4.5800	50.0000	0.0000	(1.3790)	(0.1505)	0.0000	1	(1.5295)	01/06/2025
000895.ZK	12/04/2024	SDB3260492462	200.00	3.3872	677.43	677.43	0.0000	4.5800	50.0000	0.0000	(0.0862)	(0.0094)	0.0000	1	(0.0956)	01/06/2025
000895.ZK	12/04/2024	SDB3260492462	4,600.00	3.3872	15,580.94	15,580.94	0.0000	4.5800	50.0000	0.0000	(1.9822)	(0.2164)	0.0000	1	(2.1986)	01/06/2025
000895.ZK	12/04/2024	SDB3260492462	1,800.00	3.3872	6,096.89	6,096.89	0.0000	4.5800	50.0000	0.0000	(0.7757)	(0.0847)	0.0000	1	(0.8603)	01/06/2025
000895.ZK	12/04/2024	SDB3260492462	20,600.00	3.3872	69,775.50	69,775.50	0.0000	4.5800	50.0000	0.0000	(8.8770)	(0.9691)	0.0000	1	(9.8461)	01/06/2025
000895.ZK	12/04/2024	SDB3260492462	200.00	3.3872	677.43	677.43	0.0000	4.5800	50.0000	0.0000	(0.0862)	(0.0094)	0.0000	1	(0.0956)	01/06/2025
000895.ZK	12/04/2024	SDB3260492462	14,200.00	3.3872	48,097.67	48,097.67	0.0000	4.5800	50.0000	0.0000	(6.1191)	(0.6680)	0.0000	1	(6.7871)	01/06/2025
000895.ZK	12/04/2024	SDB3260492462	100.00	3.3872	338.72	338.72	0.0000	4.5800	50.0000	0.0000	(0.0431)	(0.0047)	0.0000	1	(0.0478)	01/06/2025
000895.ZK	12/04/2024	SDB3260492462	1,600.00	3.3872	5,419.46	5,419.46	0.0000	4.5800	50.0000	0.0000	(0.6895)	(0.0753)	0.0000	1	(0.7647)	01/06/2025
000895.ZK	12/04/2024	SDB3260492462	2,500.00	3.3872	8,467.90	8,467.90	0.0000	4.5800	50.0000	0.0000	(1.0773)	(0.1176)	0.0000	1	(1.1949)	01/06/2025
000895.ZK	12/04/2024	SDB3260492462	100.00	3.3872	338.72	338.72	0.0000	4.5800	50.0000	0.0000	(0.0431)	(0.0047)	0.0000	1	(0.0478)	01/06/2025
000895.ZK	12/04/2024	SDB3260492462	200.00	3.3872	677.43	677.43	0.0000	4.5800	50.0000	0.0000	(0.0862)	(0.0094)	0.0000	1	(0.0956)	01/06/2025
000895.ZK	12/04/2024	SDB3260492462	100.00	3.3872	338.72	338.72	0.0000	4.5800	50.0000	0.0000	(0.0431)	(0.0047)	0.0000	1	(0.0478)	01/06/2025
000895.ZK	12/04/2024	SDB3260492462	1,300.00	3.3872	4,403.31	4,403.31	0.0000	4.5800	50.0000	0.0000	(0.5602)	(0.0612)	0.0000	1	(0.6214)	01/06/2025
000895.ZK	12/04/2024	SDB3260492462	3,300.00	3.3872	11,177.63	11,177.63	0.0000	4.5800	50.0000	0.0000	(1.4220)	(0.1552)	0.0000	1	(1.5773)	01/06/2025
000895.ZK	12/04/2024	SDB3260492462	3,200.00	3.3872	10,838.91	10,838.91	0.0000	4.5800	50.0000	0.0000	(1.3790)	(0.1505)	0.0000	1	(1.5295)	01/06/2025
000895.ZK	12/04/2024	SDB3260492462	6,500.00	3.3872	22,016.54	22,016.54	0.0000	4.5800	50.0000	0.0000	(2.8010)	(0.3058)	0.0000	1	(3.1068)	01/06/2025
000895.ZK	12/04/2024	SDB3260492462	1,800.00	3.3872	6,096.89	6,096.89	0.0000	4.5800	50.0000	0.0000	(0.7757)	(0.0847)	0.0000	1	(0.8603)	01/06/2025
000895.ZK	12/04/2024	SDB3260492462	300.00	3.3872	1,016.15	1,016.15	0.0000	4.5800	50.0000	0.0000	(0.1293)	(0.0141)	0.0000	1	(0.1434)	01/06/2025
000895.ZK	12/04/2024	SDB3260492462	200.00	3.3872	677.43	677.43	0.0000	4.5800	50.0000	0.0000	(0.0862)	(0.0094)	0.0000	1	(0.0956)	01/06/2025
000895.ZK	12/04/2024	SDB3260492462	11,800.00	3.3872	39,968.49	39,968.49	0.0000	4.5800	50.0000	0.0000	(5.0849)	(0.5551)	0.0000	1	(5.6400)	01/06/2025
000895.ZK	12/04/2024	SDB3260492462	200.00	3.3872	677.43	677.43	0.0000	4.5800	50.0000	0.0000	(0.0862)	(0.0094)	0.0000	1	(0.0956)	01/06/2025
000895.ZK	12/04/2024	SDB3260492462	25,300.00	3.3872	85,695.15	85,695.15	0.0000	4.5800	50.0000	0.0000	(10.9023)	(1.1902)	0.0000	1	(12.0925)	01/06/2025
000895.ZK	12/04/2024	SDB3260492462	100.00	3.3872	338.72	338.72	0.0000	4.5800	50.0000	0.0000	(0.0431)	(0.0047)	0.0000	1	(0.0478)	01/06/2025
000895.ZK	12/04/2024	SDB3260492462	1,100.00	3.3872	3,725.88	3,725.88	0.0000	4.5800	50.0000	0.0000	(0.4740)	(0.0517)	0.0000	1	(0.5258)	01/06/2025
000895.ZK	12/04/2024	SDB3260492462	700.00	3.3872	2,371.01	2,371.01	0.0000	4.5800	50.0000	0.0000	(0.3016)	(0.0329)	0.0000	1	(0.3346)	01/06/2025
000895.ZK	12/04/2024	SDB3260492462	3,300.00	3.3872	11,177.63	11,177.63	0.0000	4.5800	50.0000	0.0000	(1.4220)	(0.1552)	0.0000	1	(1.5773)	01/06/2025
000895.ZK	12/04/2024	SDB3260492462	900.00	3.3872	3,048.44	3,048.44	0.0000	4.5800	50.0000	0.0000	(0.3878)	(0.0423)	0.0000	1	(0.4302)	01/06/2025
000895.ZK	12/04/2024	SDB3260492462	24,500.00	3.3872	82,985.42	82,985.42	0.0000	4.5800	50.0000	0.0000	(10.5576)	(1.1526)	0.0000	1	(11.7102)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HENAN SHUANGHUI INVESTMENT & DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000895.ZK	12/04/2024	SDB3260492462	2,300.00	3.3872	7,790.47	7,790.47	0.0000	4.5800	50.0000	0.0000	(0.9911)	(0.1082)	0.0000	1	(1.0993)	01/06/2025
000895.ZK	12/04/2024	SDB3260492462	8,200.00	3.3872	27,774.71	27,774.71	0.0000	4.5800	50.0000	0.0000	(3.5336)	(0.3858)	0.0000	1	(3.9193)	01/06/2025
000895.ZK	12/04/2024	SDB3260492462	100.00	3.3872	338.72	338.72	0.0000	4.5800	50.0000	0.0000	(0.0431)	(0.0047)	0.0000	1	(0.0478)	01/06/2025
000895.ZK	12/04/2024	SDB3260492462	100.00	3.3872	338.72	338.72	0.0000	4.5800	50.0000	0.0000	(0.0431)	(0.0047)	0.0000	1	(0.0478)	01/06/2025
000895.ZK	12/04/2024	SDB3260492462	500.00	3.3872	1,693.58	1,693.58	0.0000	4.5800	50.0000	0.0000	(0.2155)	(0.0235)	0.0000	1	(0.2390)	01/06/2025
000895.ZK	12/04/2024	SDB3260492462	3,700.00	3.3872	12,532.49	12,532.49	0.0000	4.5800	50.0000	0.0000	(1.5944)	(0.1741)	0.0000	1	(1.7685)	01/06/2025
000895.ZK	12/04/2024	SDB3260492462	1,200.00	3.3872	4,064.59	4,064.59	0.0000	4.5800	50.0000	0.0000	(0.5171)	(0.0565)	0.0000	1	(0.5736)	01/06/2025
000895.ZK	12/04/2024	SDB3260492462	100.00	3.3872	338.72	338.72	0.0000	4.5800	50.0000	0.0000	(0.0431)	(0.0047)	0.0000	1	(0.0478)	01/06/2025
000895.ZK	12/04/2024	SDB3260492462	7,200.00	3.3872	24,387.55	24,387.55	0.0000	4.5800	50.0000	0.0000	(3.1026)	(0.3387)	0.0000	1	(3.4414)	01/06/2025
000895.ZK	12/04/2024	SDB3260492462	5,200.00	3.3872	17,613.23	17,613.23	0.0000	4.5800	50.0000	0.0000	(2.2408)	(0.2446)	0.0000	1	(2.4854)	01/06/2025
000895.ZK	12/04/2024	SDB3260492462	2,700.00	3.3872	9,145.33	9,145.33	0.0000	4.5800	50.0000	0.0000	(1.1635)	(0.1270)	0.0000	1	(1.2905)	01/06/2025
000895.ZK	12/04/2024	SDB3260492462	400.00	3.3872	1,354.86	1,354.86	0.0000	4.5800	50.0000	0.0000	(0.1724)	(0.0188)	0.0000	1	(0.1912)	01/06/2025
000895.ZK	12/04/2024	SDB3260492462	2,200.00	3.3872	7,451.75	7,451.75	0.0000	4.5800	50.0000	0.0000	(0.9480)	(0.1035)	0.0000	1	(1.0515)	01/06/2025
000895.ZK	12/04/2024	SDB3260492462	100.00	3.3872	338.72	338.72	0.0000	4.5800	50.0000	0.0000	(0.0431)	(0.0047)	0.0000	1	(0.0478)	01/06/2025
000895.ZK	12/04/2024	SDB3260492462	4,900.00	3.3872	16,597.08	16,597.08	0.0000	4.5800	50.0000	0.0000	(2.1115)	(0.2305)	0.0000	1	(2.3420)	01/06/2025
000895.ZK	12/04/2024	SDB3260492462	400.00	3.3872	1,354.86	1,354.86	0.0000	4.5800	50.0000	0.0000	(0.1724)	(0.0188)	0.0000	1	(0.1912)	01/06/2025
000895.ZK	12/04/2024	SDB3260492462	100.00	3.3872	338.72	338.72	0.0000	4.5800	50.0000	0.0000	(0.0431)	(0.0047)	0.0000	1	(0.0478)	01/06/2025
000895.ZK	12/04/2024	SDB3260492462	2,300.00	3.3872	7,790.47	7,790.47	0.0000	4.5800	50.0000	0.0000	(0.9911)	(0.1082)	0.0000	1	(1.0993)	01/06/2025
000895.ZK	12/04/2024	SDB3260492462	2,700.00	3.3872	9,145.33	9,145.33	0.0000	4.5800	50.0000	0.0000	(1.1635)	(0.1270)	0.0000	1	(1.2905)	01/06/2025
TOTAL HENAN SHUANGHUI INVESTMENT & DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND												(2,965.8597)	(347.0223)	0.0000	(3,312.8820)	

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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HENAN THINKER AUTOMATIC EQUIPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND																
603508.SH	01/03/2025	SDB3260961903	100.00	3.4257	337.42	342.57	0.0000	4.3300	50.0000	0.0000	(0.1218)	(0.0143)	0.0000	3	(0.1360)	01/06/2025
603508.SH	01/03/2025	SDB3260961903	300.00	3.4257	973.22	1,027.70	0.0000	4.3300	50.0000	0.0000	(0.3512)	(0.0428)	0.0000	3	(0.3940)	01/06/2025
603508.SH	01/03/2025	SDB3260961903	1,200.00	3.4257	3,840.39	4,110.81	0.0000	4.3300	50.0000	0.0000	(1.3857)	(0.1713)	0.0000	3	(1.5570)	01/06/2025
603508.SH	01/03/2025	SDB3260961903	100.00	3.4257	325.79	342.57	0.0000	4.3300	50.0000	0.0000	(0.1176)	(0.0143)	0.0000	3	(0.1318)	01/06/2025
603508.SH	01/03/2025	SDB3260961903	800.00	3.4257	2,586.62	2,740.54	0.0000	4.3300	50.0000	0.0000	(0.9333)	(0.1142)	0.0000	3	(1.0475)	01/06/2025
603508.SH	01/03/2025	SDB3260961903	200.00	3.4257	624.19	685.14	0.0000	4.3300	50.0000	0.0000	(0.2252)	(0.0285)	0.0000	3	(0.2538)	01/06/2025
603508.SH	01/03/2025	SDB3260961903	100.00	3.4257	317.09	342.57	0.0000	4.3300	50.0000	0.0000	(0.1144)	(0.0143)	0.0000	3	(0.1287)	01/06/2025
603508.SH	01/03/2025	SDB3260961903	300.00	3.4257	968.74	1,027.70	0.0000	4.3300	50.0000	0.0000	(0.3496)	(0.0428)	0.0000	3	(0.3924)	01/06/2025
603508.SH	01/03/2025	SDB3260961903	100.00	3.4257	313.52	342.57	0.0000	4.3300	50.0000	0.0000	(0.1131)	(0.0143)	0.0000	3	(0.1274)	01/06/2025
603508.SH	01/03/2025	SDB3260961903	300.00	3.4257	954.56	1,027.70	0.0000	4.3300	50.0000	0.0000	(0.3444)	(0.0428)	0.0000	3	(0.3873)	01/06/2025
603508.SH	01/03/2025	SDB3260961903	1,700.00	3.4257	5,376.57	5,823.65	0.0000	4.3300	50.0000	0.0000	(1.9400)	(0.2427)	0.0000	3	(2.1827)	01/06/2025
603508.SH	01/03/2025	SDB3260961903	4,300.00	3.4257	13,720.97	14,730.42	0.0000	4.3300	50.0000	0.0000	(4.9510)	(0.6138)	0.0000	3	(5.5648)	01/06/2025
603508.SH	01/03/2025	SDB3260961903	1,500.00	3.4257	4,786.38	5,138.52	0.0000	4.3300	50.0000	0.0000	(1.7271)	(0.2141)	0.0000	3	(1.9412)	01/06/2025
603508.SH	01/03/2025	SDB3260961903	1,300.00	3.4257	4,148.20	4,453.38	0.0000	4.3300	50.0000	0.0000	(1.4968)	(0.1856)	0.0000	3	(1.6824)	01/06/2025
603508.SH	01/03/2025	SDB3260961903	100.00	3.4257	319.09	342.57	0.0000	4.3300	50.0000	0.0000	(0.1151)	(0.0143)	0.0000	3	(0.1294)	01/06/2025
603508.SH	01/03/2025	SDB3260961903	500.00	3.4257	1,595.46	1,712.84	0.0000	4.3300	50.0000	0.0000	(0.0714)	(0.0143)	0.0000	3	(0.6471)	01/06/2025
603508.SH	01/03/2025	SDB3260961903	1,000.00	3.4257	3,190.92	3,425.68	0.0000	4.3300	50.0000	0.0000	(1.1514)	(0.1427)	0.0000	3	(1.2941)	01/06/2025
603508.SH	01/03/2025	SDB3260961903	9,600.00	3.4257	30,632.86	32,886.52	0.0000	4.3300	50.0000	0.0000	(11.0534)	(1.3703)	0.0000	3	(12.4236)	01/06/2025
603508.SH	01/03/2025	SDB3260961903	2,600.00	3.4257	8,296.40	8,906.77	0.0000	4.3300	50.0000	0.0000	(2.9936)	(0.3711)	0.0000	3	(3.3647)	01/06/2025
603508.SH	01/03/2025	SDB3260961903	3,200.00	3.4257	10,210.95	10,962.17	0.0000	4.3300	50.0000	0.0000	(3.6845)	(0.4568)	0.0000	3	(4.1412)	01/06/2025
603508.SH	01/03/2025	SDB3260961903	1,000.00	3.4257	3,190.92	3,425.68	0.0000	4.3300	50.0000	0.0000	(1.1514)	(0.1427)	0.0000	3	(1.2941)	01/06/2025
603508.SH	01/03/2025	SDB3260961903	400.00	3.4257	1,276.37	1,370.27	0.0000	4.3300	50.0000	0.0000	(0.4606)	(0.0571)	0.0000	3	(0.5177)	01/06/2025
603508.SH	01/03/2025	SDB3260961903	400.00	3.4257	1,276.37	1,370.27	0.0000	4.3300	50.0000	0.0000	(0.4606)	(0.0571)	0.0000	3	(0.5177)	01/06/2025
603508.SH	01/03/2025	SDB3260961903	1,100.00	3.4257	3,510.02	3,768.25	0.0000	4.3300	50.0000	0.0000	(1.2665)	(0.1570)	0.0000	3	(1.4235)	01/06/2025
603508.SH	01/03/2025	SDB3260961903	1,400.00	3.4257	4,467.29	4,795.95	0.0000	4.3300	50.0000	0.0000	(1.6119)	(0.1998)	0.0000	3	(1.8118)	01/06/2025
603508.SH	01/03/2025	SDB3260961903	1,000.00	3.4257	3,190.92	3,425.68	0.0000	4.3300	50.0000	0.0000	(1.1514)	(0.1427)	0.0000	3	(1.2941)	01/06/2025
603508.SH	01/03/2025	SDB3260961903	100.00	3.4257	319.09	342.57	0.0000	4.3300	50.0000	0.0000	(0.1151)	(0.0143)	0.0000	3	(0.1294)	01/06/2025
603508.SH	01/03/2025	SDB3260961903	1,200.00	3.4257	3,829.11	4,110.81	0.0000	4.3300	50.0000	0.0000	(1.3817)	(0.1713)	0.0000	3	(1.5530)	01/06/2025
603508.SH	01/03/2025	SDB3260961903	100.00	3.4257	319.09	342.57	0.0000	4.3300	50.0000	0.0000	(0.1151)	(0.0143)	0.0000	3	(0.1294)	01/06/2025
603508.SH	01/03/2025	SDB3260961903	600.00	3.4257	1,914.55	2,055.41	0.0000	4.3300	50.0000	0.0000	(0.6908)	(0.0856)	0.0000	3	(0.7765)	01/06/2025
603508.SH	01/03/2025	SDB3260961903	300.00	3.4257	957.28	1,027.70	0.0000	4.3300	50.0000	0.0000	(0.3454)	(0.0428)	0.0000	3	(0.3882)	01/06/2025
603508.SH	01/03/2025	SDB3260961903	1,000.00	3.4257	3,190.92	3,425.68	0.0000	4.3300	50.0000	0.0000	(1.1514)	(0.1427)	0.0000	3	(1.2941)	01/06/2025
603508.SH	01/03/2025	SDB3260961903	600.00	3.4257	1,914.55	2,055.41	0.0000	4.3300	50.0000	0.0000	(0.6908)	(0.0856)	0.0000	3	(0.7765)	01/06/2025
603508.SH	01/03/2025	SDB3260961903	500.00	3.4257	1,595.46	1,712.84	0.0000	4.3300	50.0000	0.0000	(0.5757)	(0.0714)	0.0000	3	(0.6471)	01/06/2025
603508.SH	01/03/2025	SDB3260961903	2,900.00	3.4257	9,253.68	9,934.47	0.0000	4.3300	50.0000	0.0000	(3.3390)	(0.4139)	0.0000	3	(3.7530)	01/06/2025
603508.SH	01/03/2025	SDB3260961903	1,200.00	3.4257	3,829.11	4,110.81	0.0000	4.3300	50.0000	0.0000	(1.3817)	(0.1713)	0.0000	3	(1.5530)	01/06/2025
603508.SH	01/02/2025	SDB3260961903	100.00	3.4025	337.42	340.25	0.0000	4.3300	50.0000	0.0000	(0.0406)	(0.0047)	0.0000	1	(0.0453)	01/06/2025
603508.SH	01/02/2025	SDB3260961903	300.00	3.4025	973.22	1,020.75	0.0000	4.3300	50.0000	0.0000	(0.1171)	(0.0142)	0.0000	1	(0.1312)	01/06/2025
603508.SH	01/02/2025	SDB3260961903	1,200.00	3.4025	3,840.39	4,083.00	0.0000	4.3300	50.0000	0.0000	(0.4619)	(0.0567)	0.0000	1	(0.5186)	01/06/2025
603508.SH	01/02/2025	SDB3260961903	100.00	3.4025	325.79	340.25	0.0000	4.3300	50.0000	0.0000	(0.0392)	(0.0047)	0.0000	1	(0.0439)	01/06/2025
603508.SH	01/02/2025	SDB3260961903	800.00	3.4025	2,586.62	2,722.00	0.0000	4.3300	50.0000	0.0000	(0.3111)	(0.0378)	0.0000	1	(0.3489)	01/06/2025
603508.SH	01/02/2025	SDB3260961903	200.00	3.4025	624.19	680.50	0.0000	4.3300	50.0000	0.0000	(0.0751)	(0.0095)	0.0000	1	(0.0845)	01/06/2025
603508.SH	01/02/2025	SDB3260961903	100.00	3.4025	317.09	340.25	0.0000	4.3300	50.0000	0.0000	(0.0381)	(0.0047)	0.0000	1	(0.0429)	01/06/2025
603508.SH	01/02/2025	SDB3260961903	300.00	3.4025	968.74	1,020.75	0.0000	4.3300	50.0000	0.0000	(0.1165)	(0.0142)	0.0000	1	(0.1307)	01/06/2025
603508.SH	01/02/2025	SDB3260961903	100.00	3.4025	313.52	340.25	0.0000	4.3300	50.0000	0.0000	(0.0377)	(0.0047)	0.0000	1	(0.0424)	01/06/2025
603508.SH	01/02/2025	SDB3260961903	300.00	3.4025	954.56	1,020.75	0.0000	4.3300	50.0000	0.0000	(0.1148)	(0.0142)	0.0000	1	(0.1290)	01/06/2025
603508.SH	01/02/2025	SDB3260961903	1,700.00	3.4025	5,376.57	5,784.25	0.0000	4.3300	50.0000	0.0000	(0.6467)	(0.0803)	0.0000	1	(0.7270)	01/06/2025
603508.SH	01/02/2025	SDB3260961903	4,300.00	3.4025	13,720.97	14,630.76	0.0000	4.3300	50.0000	0.0000	(1.6503)	(0.2032)	0.0000	1	(1.8535)	01/06/2025
603508.SH	01/02/2025	SDB3260961903	1,500.00	3.4025	4,786.38	5,103.75	0.0000	4.3300	50.0000	0.0000	(0.5757)	(0.0709)	0.0000	1	(0.6466)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HENAN THINKER AUTOMATIC EQUIPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603508.SH	01/02/2025	SDB3260961903	1,300.00	3.4025	4,148.20	4,423.25	0.0000	4.3300	50.0000	0.0000	(0.4989)	(0.0614)	0.0000	1	(0.5604)	01/06/2025
603508.SH	01/02/2025	SDB3260961903	100.00	3.4025	319.09	340.25	0.0000	4.3300	50.0000	0.0000	(0.0384)	(0.0047)	0.0000	1	(0.0431)	01/06/2025
603508.SH	01/02/2025	SDB3260961903	500.00	3.4025	1,595.46	1,701.25	0.0000	4.3300	50.0000	0.0000	(0.1919)	(0.0236)	0.0000	1	(0.2155)	01/06/2025
603508.SH	01/02/2025	SDB3260961903	1,000.00	3.4025	3,190.92	3,402.50	0.0000	4.3300	50.0000	0.0000	(0.3838)	(0.0473)	0.0000	1	(0.4311)	01/06/2025
603508.SH	01/02/2025	SDB3260961903	9,600.00	3.4025	30,632.86	32,664.02	0.0000	4.3300	50.0000	0.0000	(3.6845)	(0.4537)	0.0000	1	(4.1381)	01/06/2025
603508.SH	01/02/2025	SDB3260961903	2,600.00	3.4025	8,296.40	8,846.51	0.0000	4.3300	50.0000	0.0000	(0.9979)	(0.1229)	0.0000	1	(1.1207)	01/06/2025
603508.SH	01/02/2025	SDB3260961903	3,200.00	3.4025	10,210.95	10,888.01	0.0000	4.3300	50.0000	0.0000	(1.2282)	(0.1512)	0.0000	1	(1.3794)	01/06/2025
603508.SH	01/02/2025	SDB3260961903	1,000.00	3.4025	3,190.92	3,402.50	0.0000	4.3300	50.0000	0.0000	(0.3838)	(0.0473)	0.0000	1	(0.4311)	01/06/2025
603508.SH	01/02/2025	SDB3260961903	400.00	3.4025	1,276.37	1,361.00	0.0000	4.3300	50.0000	0.0000	(0.1535)	(0.0189)	0.0000	1	(0.1724)	01/06/2025
603508.SH	01/02/2025	SDB3260961903	400.00	3.4025	1,276.37	1,361.00	0.0000	4.3300	50.0000	0.0000	(0.1535)	(0.0189)	0.0000	1	(0.1724)	01/06/2025
603508.SH	01/02/2025	SDB3260961903	400.00	3.4025	1,276.37	1,361.00	0.0000	4.3300	50.0000	0.0000	(0.1535)	(0.0189)	0.0000	1	(0.1724)	01/06/2025
603508.SH	01/02/2025	SDB3260961903	1,100.00	3.4025	3,510.02	3,742.75	0.0000	4.3300	50.0000	0.0000	(0.4222)	(0.0520)	0.0000	1	(0.4742)	01/06/2025
603508.SH	01/02/2025	SDB3260961903	1,400.00	3.4025	4,467.29	4,763.50	0.0000	4.3300	50.0000	0.0000	(0.5373)	(0.0662)	0.0000	1	(0.6035)	01/06/2025
603508.SH	01/02/2025	SDB3260961903	1,000.00	3.4025	3,190.92	3,402.50	0.0000	4.3300	50.0000	0.0000	(0.3838)	(0.0473)	0.0000	1	(0.4311)	01/06/2025
603508.SH	01/02/2025	SDB3260961903	100.00	3.4025	319.09	340.25	0.0000	4.3300	50.0000	0.0000	(0.0384)	(0.0047)	0.0000	1	(0.0431)	01/06/2025
603508.SH	01/02/2025	SDB3260961903	1,200.00	3.4025	3,829.11	4,083.00	0.0000	4.3300	50.0000	0.0000	(0.4606)	(0.0567)	0.0000	1	(0.5173)	01/06/2025
603508.SH	01/02/2025	SDB3260961903	100.00	3.4025	319.09	340.25	0.0000	4.3300	50.0000	0.0000	(0.0384)	(0.0047)	0.0000	1	(0.0431)	01/06/2025
603508.SH	01/02/2025	SDB3260961903	600.00	3.4025	1,914.55	2,041.50	0.0000	4.3300	50.0000	0.0000	(0.2303)	(0.0284)	0.0000	1	(0.2586)	01/06/2025
603508.SH	01/02/2025	SDB3260961903	300.00	3.4025	957.28	1,020.75	0.0000	4.3300	50.0000	0.0000	(0.1151)	(0.0142)	0.0000	1	(0.1293)	01/06/2025
603508.SH	01/02/2025	SDB3260961903	1,000.00	3.4025	3,190.92	3,402.50	0.0000	4.3300	50.0000	0.0000	(0.3838)	(0.0473)	0.0000	1	(0.4311)	01/06/2025
603508.SH	01/02/2025	SDB3260961903	600.00	3.4025	1,914.55	2,041.50	0.0000	4.3300	50.0000	0.0000	(0.2303)	(0.0284)	0.0000	1	(0.2586)	01/06/2025
603508.SH	01/02/2025	SDB3260961903	500.00	3.4025	1,595.46	1,701.25	0.0000	4.3300	50.0000	0.0000	(0.1919)	(0.0236)	0.0000	1	(0.2155)	01/06/2025
603508.SH	01/02/2025	SDB3260961903	2,900.00	3.4025	9,253.68	9,867.26	0.0000	4.3300	50.0000	0.0000	(1.1130)	(0.1370)	0.0000	1	(1.2501)	01/06/2025
603508.SH	01/02/2025	SDB3260961903	1,200.00	3.4025	3,829.11	4,083.00	0.0000	4.3300	50.0000	0.0000	(0.4606)	(0.0567)	0.0000	1	(0.5173)	01/06/2025
603508.SH	12/31/2024	SDB3260961903	100.00	3.3748	337.42	337.48	0.0000	4.3300	50.0000	0.0000	(0.0812)	(0.0094)	0.0000	2	(0.0905)	01/06/2025
603508.SH	12/31/2024	SDB3260961903	300.00	3.3748	973.22	1,012.45	0.0000	4.3300	50.0000	0.0000	(0.2341)	(0.0281)	0.0000	2	(0.2622)	01/06/2025
603508.SH	12/31/2024	SDB3260961903	1,200.00	3.3748	3,840.39	4,049.81	0.0000	4.3300	50.0000	0.0000	(0.9238)	(0.1125)	0.0000	2	(1.0363)	01/06/2025
603508.SH	12/31/2024	SDB3260961903	100.00	3.3748	325.79	337.48	0.0000	4.3300	50.0000	0.0000	(0.0784)	(0.0094)	0.0000	2	(0.0877)	01/06/2025
603508.SH	12/31/2024	SDB3260961903	800.00	3.3748	2,586.62	2,699.87	0.0000	4.3300	50.0000	0.0000	(0.6222)	(0.0750)	0.0000	2	(0.6972)	01/06/2025
603508.SH	12/31/2024	SDB3260961903	200.00	3.3748	624.19	674.97	0.0000	4.3300	50.0000	0.0000	(0.1502)	(0.0187)	0.0000	2	(0.1689)	01/06/2025
603508.SH	12/31/2024	SDB3260961903	100.00	3.3748	317.09	337.48	0.0000	4.3300	50.0000	0.0000	(0.0763)	(0.0094)	0.0000	2	(0.0857)	01/06/2025
603508.SH	12/31/2024	SDB3260961903	300.00	3.3748	968.74	1,012.45	0.0000	4.3300	50.0000	0.0000	(0.2330)	(0.0281)	0.0000	2	(0.2612)	01/06/2025
603508.SH	12/31/2024	SDB3260961903	100.00	3.3748	313.52	337.48	0.0000	4.3300	50.0000	0.0000	(0.0754)	(0.0094)	0.0000	2	(0.0848)	01/06/2025
603508.SH	12/31/2024	SDB3260961903	300.00	3.3748	954.56	1,012.45	0.0000	4.3300	50.0000	0.0000	(0.2296)	(0.0281)	0.0000	2	(0.2577)	01/06/2025
603508.SH	12/31/2024	SDB3260961903	1,700.00	3.3748	5,376.57	5,737.23	0.0000	4.3300	50.0000	0.0000	(1.2934)	(0.1594)	0.0000	2	(1.4527)	01/06/2025
603508.SH	12/31/2024	SDB3260961903	4,300.00	3.3748	13,720.97	14,511.81	0.0000	4.3300	50.0000	0.0000	(3.3007)	(0.4031)	0.0000	2	(3.7038)	01/06/2025
603508.SH	12/31/2024	SDB3260961903	1,500.00	3.3748	4,786.38	5,062.26	0.0000	4.3300	50.0000	0.0000	(1.1514)	(0.1406)	0.0000	2	(1.2920)	01/06/2025
603508.SH	12/31/2024	SDB3260961903	1,300.00	3.3748	4,148.20	4,387.29	0.0000	4.3300	50.0000	0.0000	(0.9979)	(0.1219)	0.0000	2	(1.1197)	01/06/2025
603508.SH	12/31/2024	SDB3260961903	100.00	3.3748	319.09	337.48	0.0000	4.3300	50.0000	0.0000	(0.0768)	(0.0094)	0.0000	2	(0.0861)	01/06/2025
603508.SH	12/31/2024	SDB3260961903	500.00	3.3748	1,595.46	1,687.42	0.0000	4.3300	50.0000	0.0000	(0.3838)	(0.0469)	0.0000	2	(0.4307)	01/06/2025
603508.SH	12/31/2024	SDB3260961903	1,000.00	3.3748	3,190.92	3,374.84	0.0000	4.3300	50.0000	0.0000	(0.7676)	(0.0937)	0.0000	2	(0.8613)	01/06/2025
603508.SH	12/31/2024	SDB3260961903	9,600.00	3.3748	30,632.86	32,398.46	0.0000	4.3300	50.0000	0.0000	(7.3689)	(0.9000)	0.0000	2	(8.2689)	01/06/2025
603508.SH	12/31/2024	SDB3260961903	2,600.00	3.3748	8,296.40	8,774.58	0.0000	4.3300	50.0000	0.0000	(1.9957)	(0.2437)	0.0000	2	(2.2395)	01/06/2025
603508.SH	12/31/2024	SDB3260961903	3,200.00	3.3748	10,210.95	10,799.49	0.0000	4.3300	50.0000	0.0000	(2.4563)	(0.3000)	0.0000	2	(2.7563)	01/06/2025
603508.SH	12/31/2024	SDB3260961903	1,000.00	3.3748	3,190.92	3,374.84	0.0000	4.3300	50.0000	0.0000	(0.7676)	(0.0937)	0.0000	2	(0.8613)	01/06/2025
603508.SH	12/31/2024	SDB3260961903	400.00	3.3748	1,276.37	1,349.94	0.0000	4.3300	50.0000	0.0000	(0.3070)	(0.0375)	0.0000	2	(0.3445)	01/06/2025
603508.SH	12/31/2024	SDB3260961903	400.00	3.3748	1,276.37	1,349.94	0.0000	4.3300	50.0000	0.0000	(0.3070)	(0.0375)	0.0000	2	(0.3445)	01/06/2025
603508.SH	12/31/2024	SDB3260961903	400.00	3.3748	1,276.37	1,349.94	0.0000	4.3300	50.0000	0.0000	(0.3070)	(0.0375)	0.0000	2	(0.3445)	01/06/2025
603508.SH	12/31/2024	SDB3260961903	1,100.00	3.3748	3,510.02	3,712.32	0.0000	4.3300	50.0000	0.0000	(0.8444)	(0.1031)	0.0000	2	(0.9475)	01/06/2025
603508.SH	12/31/2024	SDB3260961903	1,400.00	3.3748	4,467.29	4,724.78	0.0000	4.3300	50.0000	0.0000	(1.0746)	(0.1312)	0.0000	2	(1.2059)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HENAN THINKER AUTOMATIC EQUIPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603508.SH	12/31/2024	SDB3260961903	1,000.00	3.3748	3,190.92	3,374.84	0.0000	4.3300	50.0000	0.0000	(0.7676)	(0.0937)	0.0000	2	(0.8613)	01/06/2025
603508.SH	12/31/2024	SDB3260961903	100.00	3.3748	319.09	337.48	0.0000	4.3300	50.0000	0.0000	(0.0768)	(0.0094)	0.0000	2	(0.0861)	01/06/2025
603508.SH	12/31/2024	SDB3260961903	1,200.00	3.3748	3,829.11	4,049.81	0.0000	4.3300	50.0000	0.0000	(0.9211)	(0.1125)	0.0000	2	(1.0336)	01/06/2025
603508.SH	12/31/2024	SDB3260961903	100.00	3.3748	319.09	337.48	0.0000	4.3300	50.0000	0.0000	(0.0768)	(0.0094)	0.0000	2	(0.0861)	01/06/2025
603508.SH	12/31/2024	SDB3260961903	600.00	3.3748	1,914.55	2,024.90	0.0000	4.3300	50.0000	0.0000	(0.4606)	(0.0562)	0.0000	2	(0.5168)	01/06/2025
603508.SH	12/31/2024	SDB3260961903	300.00	3.3748	957.28	1,012.45	0.0000	4.3300	50.0000	0.0000	(0.2303)	(0.0281)	0.0000	2	(0.2584)	01/06/2025
603508.SH	12/31/2024	SDB3260961903	1,000.00	3.3748	3,190.92	3,374.84	0.0000	4.3300	50.0000	0.0000	(0.7676)	(0.0937)	0.0000	2	(0.8613)	01/06/2025
603508.SH	12/31/2024	SDB3260961903	600.00	3.3748	1,914.55	2,024.90	0.0000	4.3300	50.0000	0.0000	(0.4606)	(0.0562)	0.0000	2	(0.5168)	01/06/2025
603508.SH	12/31/2024	SDB3260961903	500.00	3.3748	1,595.46	1,687.42	0.0000	4.3300	50.0000	0.0000	(0.3838)	(0.0469)	0.0000	2	(0.4307)	01/06/2025
603508.SH	12/31/2024	SDB3260961903	2,900.00	3.3748	9,253.68	9,787.04	0.0000	4.3300	50.0000	0.0000	(2.2260)	(0.2719)	0.0000	2	(2.4979)	01/06/2025
603508.SH	12/31/2024	SDB3260961903	1,200.00	3.3748	3,829.11	4,049.81	0.0000	4.3300	50.0000	0.0000	(0.9211)	(0.1125)	0.0000	2	(1.0336)	01/06/2025
603508.SH	12/30/2024	SDB3260961903	300.00	3.1826	973.22	954.78	0.0000	4.3300	50.0000	0.0000	(0.1171)	(0.0133)	0.0000	1	(0.1303)	01/06/2025
603508.SH	12/30/2024	SDB3260961903	1,200.00	3.1826	3,840.39	3,819.12	0.0000	4.3300	50.0000	0.0000	(0.4619)	(0.0530)	0.0000	1	(0.5150)	01/06/2025
603508.SH	12/30/2024	SDB3260961903	100.00	3.1826	325.79	318.26	0.0000	4.3300	50.0000	0.0000	(0.0392)	(0.0044)	0.0000	1	(0.0436)	01/06/2025
603508.SH	12/30/2024	SDB3260961903	800.00	3.1826	2,586.62	2,546.08	0.0000	4.3300	50.0000	0.0000	(0.3111)	(0.0354)	0.0000	1	(0.3465)	01/06/2025
603508.SH	12/30/2024	SDB3260961903	200.00	3.1826	624.19	636.52	0.0000	4.3300	50.0000	0.0000	(0.0751)	(0.0088)	0.0000	1	(0.0839)	01/06/2025
603508.SH	12/30/2024	SDB3260961903	100.00	3.1826	317.09	318.26	0.0000	4.3300	50.0000	0.0000	(0.0381)	(0.0044)	0.0000	1	(0.0426)	01/06/2025
603508.SH	12/30/2024	SDB3260961903	300.00	3.1826	968.74	954.78	0.0000	4.3300	50.0000	0.0000	(0.1165)	(0.0133)	0.0000	1	(0.1298)	01/06/2025
603508.SH	12/30/2024	SDB3260961903	100.00	3.1826	313.52	318.26	0.0000	4.3300	50.0000	0.0000	(0.0377)	(0.0044)	0.0000	1	(0.0421)	01/06/2025
603508.SH	12/30/2024	SDB3260961903	300.00	3.1826	954.56	954.78	0.0000	4.3300	50.0000	0.0000	(0.1148)	(0.0133)	0.0000	1	(0.1281)	01/06/2025
603508.SH	12/30/2024	SDB3260961903	1,700.00	3.1826	5,376.57	5,410.42	0.0000	4.3300	50.0000	0.0000	(0.6467)	(0.0751)	0.0000	1	(0.7218)	01/06/2025
603508.SH	12/30/2024	SDB3260961903	4,300.00	3.1826	13,720.97	13,685.18	0.0000	4.3300	50.0000	0.0000	(1.6503)	(0.1901)	0.0000	1	(1.8404)	01/06/2025
603508.SH	12/30/2024	SDB3260961903	1,500.00	3.1826	4,786.38	4,773.90	0.0000	4.3300	50.0000	0.0000	(0.5757)	(0.0663)	0.0000	1	(0.6420)	01/06/2025
603508.SH	12/30/2024	SDB3260961903	1,300.00	3.1826	4,148.20	4,137.38	0.0000	4.3300	50.0000	0.0000	(0.4989)	(0.0575)	0.0000	1	(0.5564)	01/06/2025
603508.SH	12/30/2024	SDB3260961903	100.00	3.1826	319.09	318.26	0.0000	4.3300	50.0000	0.0000	(0.0384)	(0.0044)	0.0000	1	(0.0428)	01/06/2025
603508.SH	12/30/2024	SDB3260961903	500.00	3.1826	1,595.46	1,591.30	0.0000	4.3300	50.0000	0.0000	(0.1919)	(0.0221)	0.0000	1	(0.2140)	01/06/2025
603508.SH	12/30/2024	SDB3260961903	1,000.00	3.1826	3,190.92	3,182.60	0.0000	4.3300	50.0000	0.0000	(0.3838)	(0.0442)	0.0000	1	(0.4280)	01/06/2025
603508.SH	12/30/2024	SDB3260961903	9,600.00	3.1826	30,632.86	30,552.95	0.0000	4.3300	50.0000	0.0000	(3.6845)	(0.4243)	0.0000	1	(4.1088)	01/06/2025
603508.SH	12/30/2024	SDB3260961903	2,600.00	3.1826	8,296.40	8,274.76	0.0000	4.3300	50.0000	0.0000	(0.9979)	(0.1149)	0.0000	1	(1.1128)	01/06/2025
603508.SH	12/30/2024	SDB3260961903	3,200.00	3.1826	10,210.95	10,184.32	0.0000	4.3300	50.0000	0.0000	(1.2282)	(0.1414)	0.0000	1	(1.3696)	01/06/2025
603508.SH	12/30/2024	SDB3260961903	1,000.00	3.1826	3,190.92	3,182.60	0.0000	4.3300	50.0000	0.0000	(0.3838)	(0.0442)	0.0000	1	(0.4280)	01/06/2025
603508.SH	12/30/2024	SDB3260961903	400.00	3.1826	1,276.37	1,273.04	0.0000	4.3300	50.0000	0.0000	(0.1535)	(0.0177)	0.0000	1	(0.1712)	01/06/2025
603508.SH	12/30/2024	SDB3260961903	400.00	3.1826	1,276.37	1,273.04	0.0000	4.3300	50.0000	0.0000	(0.1535)	(0.0177)	0.0000	1	(0.1712)	01/06/2025
603508.SH	12/30/2024	SDB3260961903	400.00	3.1826	1,276.37	1,273.04	0.0000	4.3300	50.0000	0.0000	(0.1535)	(0.0177)	0.0000	1	(0.1712)	01/06/2025
603508.SH	12/30/2024	SDB3260961903	1,100.00	3.1826	3,510.02	3,500.86	0.0000	4.3300	50.0000	0.0000	(0.4222)	(0.0486)	0.0000	1	(0.4708)	01/06/2025
603508.SH	12/30/2024	SDB3260961903	1,400.00	3.1826	4,467.29	4,455.64	0.0000	4.3300	50.0000	0.0000	(0.5373)	(0.0619)	0.0000	1	(0.5992)	01/06/2025
603508.SH	12/30/2024	SDB3260961903	1,000.00	3.1826	3,190.92	3,182.60	0.0000	4.3300	50.0000	0.0000	(0.3838)	(0.0442)	0.0000	1	(0.4280)	01/06/2025
603508.SH	12/30/2024	SDB3260961903	100.00	3.1826	319.09	318.26	0.0000	4.3300	50.0000	0.0000	(0.0384)	(0.0044)	0.0000	1	(0.0428)	01/06/2025
603508.SH	12/30/2024	SDB3260961903	1,200.00	3.1826	3,829.11	3,819.12	0.0000	4.3300	50.0000	0.0000	(0.4606)	(0.0530)	0.0000	1	(0.5136)	01/06/2025
603508.SH	12/30/2024	SDB3260961903	100.00	3.1826	319.09	318.26	0.0000	4.3300	50.0000	0.0000	(0.0384)	(0.0044)	0.0000	1	(0.0428)	01/06/2025
603508.SH	12/30/2024	SDB3260961903	600.00	3.1826	1,914.55	1,909.56	0.0000	4.3300	50.0000	0.0000	(0.2303)	(0.0265)	0.0000	1	(0.2568)	01/06/2025
603508.SH	12/30/2024	SDB3260961903	300.00	3.1826	957.28	954.78	0.0000	4.3300	50.0000	0.0000	(0.1151)	(0.0133)	0.0000	1	(0.1284)	01/06/2025
603508.SH	12/30/2024	SDB3260961903	1,000.00	3.1826	3,190.92	3,182.60	0.0000	4.3300	50.0000	0.0000	(0.3838)	(0.0442)	0.0000	1	(0.4280)	01/06/2025
603508.SH	12/30/2024	SDB3260961903	600.00	3.1826	1,914.55	1,909.56	0.0000	4.3300	50.0000	0.0000	(0.2303)	(0.0265)	0.0000	1	(0.2568)	01/06/2025
603508.SH	12/30/2024	SDB3260961903	500.00	3.1826	1,595.46	1,591.30	0.0000	4.3300	50.0000	0.0000	(0.1919)	(0.0221)	0.0000	1	(0.2140)	01/06/2025
603508.SH	12/30/2024	SDB3260961903	2,900.00	3.1826	9,253.68	9,229.54	0.0000	4.3300	50.0000	0.0000	(1.1130)	(0.1282)	0.0000	1	(1.2412)	01/06/2025
603508.SH	12/30/2024	SDB3260961903	1,200.00	3.1826	3,829.11	3,819.12	0.0000	4.3300	50.0000	0.0000	(0.4606)	(0.0530)	0.0000	1	(0.5136)	01/06/2025
603508.SH	12/27/2024	SDB3260961903	100.00	3.2334	325.79	323.34	0.0000	4.3300	50.0000	0.0000	(0.1176)	(0.0135)	0.0000	3	(0.1310)	01/06/2025
603508.SH	12/27/2024	SDB3260961903	800.00	3.2334	2,586.62	2,586.75	0.0000	4.3300	50.0000	0.0000	(0.9333)	(0.1078)	0.0000	3	(1.0411)	01/06/2025
603508.SH	12/27/2024	SDB3260961903	200.00	3.2334	624.19	646.69	0.0000	4.3300	50.0000	0.0000	(0.2252)	(0.0269)	0.0000	3	(0.2522)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6



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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HENAN THINKER AUTOMATIC EQUIPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603508.SH	12/27/2024	SDB3260961903	100.00	3.2334	317.09	323.34	0.0000	4.3300	50.0000	0.0000	(0.1144)	(0.0135)	0.0000	3	(0.1279)	01/06/2025
603508.SH	12/27/2024	SDB3260961903	300.00	3.2334	968.74	970.03	0.0000	4.3300	50.0000	0.0000	(0.3496)	(0.0404)	0.0000	3	(0.3900)	01/06/2025
603508.SH	12/27/2024	SDB3260961903	100.00	3.2334	313.52	323.34	0.0000	4.3300	50.0000	0.0000	(0.1131)	(0.0135)	0.0000	3	(0.1266)	01/06/2025
603508.SH	12/27/2024	SDB3260961903	300.00	3.2334	954.56	970.03	0.0000	4.3300	50.0000	0.0000	(0.3444)	(0.0404)	0.0000	3	(0.3849)	01/06/2025
603508.SH	12/27/2024	SDB3260961903	1,700.00	3.2334	5,376.57	5,496.85	0.0000	4.3300	50.0000	0.0000	(1.9400)	(0.2290)	0.0000	3	(2.1691)	01/06/2025
603508.SH	12/27/2024	SDB3260961903	4,300.00	3.2334	13,720.97	13,903.80	0.0000	4.3300	50.0000	0.0000	(4.9510)	(0.5793)	0.0000	3	(5.5303)	01/06/2025
603508.SH	12/27/2024	SDB3260961903	1,500.00	3.2334	4,786.38	4,850.16	0.0000	4.3300	50.0000	0.0000	(1.7271)	(0.2021)	0.0000	3	(1.9292)	01/06/2025
603508.SH	12/27/2024	SDB3260961903	1,300.00	3.2334	4,148.20	4,203.48	0.0000	4.3300	50.0000	0.0000	(1.4968)	(0.1751)	0.0000	3	(1.6720)	01/06/2025
603508.SH	12/27/2024	SDB3260961903	100.00	3.2334	319.09	323.34	0.0000	4.3300	50.0000	0.0000	(0.1151)	(0.0135)	0.0000	3	(0.1286)	01/06/2025
603508.SH	12/27/2024	SDB3260961903	500.00	3.2334	1,595.46	1,616.72	0.0000	4.3300	50.0000	0.0000	(0.5757)	(0.0674)	0.0000	3	(0.6431)	01/06/2025
603508.SH	12/27/2024	SDB3260961903	1,000.00	3.2334	3,190.92	3,233.44	0.0000	4.3300	50.0000	0.0000	(1.1514)	(0.1347)	0.0000	3	(1.2861)	01/06/2025
603508.SH	12/27/2024	SDB3260961903	9,600.00	3.2334	30,632.86	31,041.05	0.0000	4.3300	50.0000	0.0000	(11.0534)	(1.2934)	0.0000	3	(12.3467)	01/06/2025
603508.SH	12/27/2024	SDB3260961903	2,600.00	3.2334	8,296.40	8,406.95	0.0000	4.3300	50.0000	0.0000	(2.9936)	(0.3503)	0.0000	3	(3.3439)	01/06/2025
603508.SH	12/27/2024	SDB3260961903	3,200.00	3.2334	10,210.95	10,347.02	0.0000	4.3300	50.0000	0.0000	(3.6845)	(0.4311)	0.0000	3	(4.1156)	01/06/2025
603508.SH	12/27/2024	SDB3260961903	1,000.00	3.2334	3,190.92	3,233.44	0.0000	4.3300	50.0000	0.0000	(1.1514)	(0.1347)	0.0000	3	(1.2861)	01/06/2025
603508.SH	12/27/2024	SDB3260961903	400.00	3.2334	1,276.37	1,293.38	0.0000	4.3300	50.0000	0.0000	(0.4606)	(0.0539)	0.0000	3	(0.5144)	01/06/2025
603508.SH	12/27/2024	SDB3260961903	400.00	3.2334	1,276.37	1,293.38	0.0000	4.3300	50.0000	0.0000	(0.4606)	(0.0539)	0.0000	3	(0.5144)	01/06/2025
603508.SH	12/27/2024	SDB3260961903	400.00	3.2334	1,276.37	1,293.38	0.0000	4.3300	50.0000	0.0000	(0.4606)	(0.0539)	0.0000	3	(0.5144)	01/06/2025
603508.SH	12/27/2024	SDB3260961903	1,100.00	3.2334	3,510.02	3,556.79	0.0000	4.3300	50.0000	0.0000	(1.2665)	(0.1482)	0.0000	3	(1.4147)	01/06/2025
603508.SH	12/27/2024	SDB3260961903	1,400.00	3.2334	4,467.29	4,526.82	0.0000	4.3300	50.0000	0.0000	(1.6119)	(0.1886)	0.0000	3	(1.8006)	01/06/2025
603508.SH	12/27/2024	SDB3260961903	1,000.00	3.2334	3,190.92	3,233.44	0.0000	4.3300	50.0000	0.0000	(1.1514)	(0.1347)	0.0000	3	(1.2861)	01/06/2025
603508.SH	12/27/2024	SDB3260961903	100.00	3.2334	319.09	323.34	0.0000	4.3300	50.0000	0.0000	(0.1151)	(0.0135)	0.0000	3	(0.1286)	01/06/2025
603508.SH	12/27/2024	SDB3260961903	1,200.00	3.2334	3,829.11	3,880.13	0.0000	4.3300	50.0000	0.0000	(1.3817)	(0.1617)	0.0000	3	(1.5433)	01/06/2025
603508.SH	12/27/2024	SDB3260961903	100.00	3.2334	319.09	323.34	0.0000	4.3300	50.0000	0.0000	(0.1151)	(0.0135)	0.0000	3	(0.1286)	01/06/2025
603508.SH	12/27/2024	SDB3260961903	600.00	3.2334	1,914.55	1,940.07	0.0000	4.3300	50.0000	0.0000	(0.6908)	(0.0808)	0.0000	3	(0.7717)	01/06/2025
603508.SH	12/27/2024	SDB3260961903	300.00	3.2334	957.28	970.03	0.0000	4.3300	50.0000	0.0000	(0.3454)	(0.0404)	0.0000	3	(0.3858)	01/06/2025
603508.SH	12/27/2024	SDB3260961903	1,000.00	3.2334	3,190.92	3,233.44	0.0000	4.3300	50.0000	0.0000	(1.1514)	(0.1347)	0.0000	3	(1.2861)	01/06/2025
603508.SH	12/27/2024	SDB3260961903	600.00	3.2334	1,914.55	1,940.07	0.0000	4.3300	50.0000	0.0000	(0.6908)	(0.0808)	0.0000	3	(0.7717)	01/06/2025
603508.SH	12/27/2024	SDB3260961903	500.00	3.2334	1,595.46	1,616.72	0.0000	4.3300	50.0000	0.0000	(0.5757)	(0.0674)	0.0000	3	(0.6431)	01/06/2025
603508.SH	12/27/2024	SDB3260961903	2,900.00	3.2334	9,253.68	9,376.98	0.0000	4.3300	50.0000	0.0000	(3.3390)	(0.3907)	0.0000	3	(3.7297)	01/06/2025
603508.SH	12/27/2024	SDB3260961903	1,200.00	3.2334	3,829.11	3,880.13	0.0000	4.3300	50.0000	0.0000	(1.3817)	(0.1617)	0.0000	3	(1.5433)	01/06/2025
603508.SH	12/26/2024	SDB3260961903	200.00	3.1679	624.19	633.58	0.0000	4.3300	50.0000	0.0000	(0.0751)	(0.0088)	0.0000	1	(0.0839)	01/06/2025
603508.SH	12/26/2024	SDB3260961903	100.00	3.1679	317.09	316.79	0.0000	4.3300	50.0000	0.0000	(0.0381)	(0.0044)	0.0000	1	(0.0425)	01/06/2025
603508.SH	12/26/2024	SDB3260961903	300.00	3.1679	968.74	950.37	0.0000	4.3300	50.0000	0.0000	(0.1165)	(0.0132)	0.0000	1	(0.1297)	01/06/2025
603508.SH	12/26/2024	SDB3260961903	100.00	3.1679	313.52	316.79	0.0000	4.3300	50.0000	0.0000	(0.0377)	(0.0044)	0.0000	1	(0.0421)	01/06/2025
603508.SH	12/26/2024	SDB3260961903	300.00	3.1679	954.56	950.37	0.0000	4.3300	50.0000	0.0000	(0.1148)	(0.0132)	0.0000	1	(0.1280)	01/06/2025
603508.SH	12/26/2024	SDB3260961903	1,700.00	3.1679	5,376.57	5,385.42	0.0000	4.3300	50.0000	0.0000	(0.6467)	(0.0748)	0.0000	1	(0.7215)	01/06/2025
603508.SH	12/26/2024	SDB3260961903	4,300.00	3.1679	13,720.97	13,621.96	0.0000	4.3300	50.0000	0.0000	(1.6503)	(0.1892)	0.0000	1	(1.8395)	01/06/2025
603508.SH	12/26/2024	SDB3260961903	1,500.00	3.1679	4,786.38	4,751.85	0.0000	4.3300	50.0000	0.0000	(0.5757)	(0.0660)	0.0000	1	(0.6417)	01/06/2025
603508.SH	12/26/2024	SDB3260961903	1,300.00	3.1679	4,148.20	4,118.27	0.0000	4.3300	50.0000	0.0000	(0.4989)	(0.0572)	0.0000	1	(0.5561)	01/06/2025
603508.SH	12/26/2024	SDB3260961903	100.00	3.1679	319.09	316.79	0.0000	4.3300	50.0000	0.0000	(0.0384)	(0.0044)	0.0000	1	(0.0428)	01/06/2025
603508.SH	12/26/2024	SDB3260961903	500.00	3.1679	1,595.46	1,583.95	0.0000	4.3300	50.0000	0.0000	(0.1919)	(0.0220)	0.0000	1	(0.2139)	01/06/2025
603508.SH	12/26/2024	SDB3260961903	1,000.00	3.1679	3,190.92	3,167.90	0.0000	4.3300	50.0000	0.0000	(0.3838)	(0.0440)	0.0000	1	(0.4278)	01/06/2025
603508.SH	12/26/2024	SDB3260961903	9,600.00	3.1679	30,632.86	30,411.81	0.0000	4.3300	50.0000	0.0000	(3.6845)	(0.4224)	0.0000	1	(4.1068)	01/06/2025
603508.SH	12/26/2024	SDB3260961903	2,600.00	3.1679	8,296.40	8,236.53	0.0000	4.3300	50.0000	0.0000	(0.9979)	(0.1144)	0.0000	1	(1.1123)	01/06/2025
603508.SH	12/26/2024	SDB3260961903	3,200.00	3.1679	10,210.95	10,137.27	0.0000	4.3300	50.0000	0.0000	(1.2282)	(0.1408)	0.0000	1	(1.3689)	01/06/2025
603508.SH	12/26/2024	SDB3260961903	1,000.00	3.1679	3,190.92	3,167.90	0.0000	4.3300	50.0000	0.0000	(0.3838)	(0.0440)	0.0000	1	(0.4278)	01/06/2025
603508.SH	12/26/2024	SDB3260961903	400.00	3.1679	1,276.37	1,267.16	0.0000	4.3300	50.0000	0.0000	(0.1535)	(0.0176)	0.0000	1	(0.1711)	01/06/2025
603508.SH	12/26/2024	SDB3260961903	400.00	3.1679	1,276.37	1,267.16	0.0000	4.3300	50.0000	0.0000	(0.1535)	(0.0176)	0.0000	1	(0.1711)	01/06/2025
603508.SH	12/26/2024	SDB3260961903	400.00	3.1679	1,276.37	1,267.16	0.0000	4.3300	50.0000	0.0000	(0.1535)	(0.0176)	0.0000	1	(0.1711)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HENAN THINKER AUTOMATIC EQUIPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603508.SH	12/26/2024	SDB3260961903	1,100.00	3.1679	3,510.02	3,484.69	0.0000	4.3300	50.0000	0.0000	(0.4222)	(0.0484)	0.0000	1	(0.4706)	01/06/2025
603508.SH	12/26/2024	SDB3260961903	1,400.00	3.1679	4,467.29	4,435.06	0.0000	4.3300	50.0000	0.0000	(0.5373)	(0.0616)	0.0000	1	(0.5989)	01/06/2025
603508.SH	12/26/2024	SDB3260961903	1,000.00	3.1679	3,190.92	3,167.90	0.0000	4.3300	50.0000	0.0000	(0.3838)	(0.0440)	0.0000	1	(0.4278)	01/06/2025
603508.SH	12/26/2024	SDB3260961903	100.00	3.1679	319.09	316.79	0.0000	4.3300	50.0000	0.0000	(0.0384)	(0.0044)	0.0000	1	(0.0428)	01/06/2025
603508.SH	12/26/2024	SDB3260961903	1,200.00	3.1679	3,829.11	3,801.48	0.0000	4.3300	50.0000	0.0000	(0.4606)	(0.0528)	0.0000	1	(0.5134)	01/06/2025
603508.SH	12/26/2024	SDB3260961903	100.00	3.1679	319.09	316.79	0.0000	4.3300	50.0000	0.0000	(0.0384)	(0.0044)	0.0000	1	(0.0428)	01/06/2025
603508.SH	12/26/2024	SDB3260961903	600.00	3.1679	1,914.55	1,900.74	0.0000	4.3300	50.0000	0.0000	(0.2303)	(0.0264)	0.0000	1	(0.2567)	01/06/2025
603508.SH	12/26/2024	SDB3260961903	300.00	3.1679	957.28	950.37	0.0000	4.3300	50.0000	0.0000	(0.1151)	(0.0132)	0.0000	1	(0.1283)	01/06/2025
603508.SH	12/26/2024	SDB3260961903	1,000.00	3.1679	3,190.92	3,167.90	0.0000	4.3300	50.0000	0.0000	(0.3838)	(0.0440)	0.0000	1	(0.4278)	01/06/2025
603508.SH	12/26/2024	SDB3260961903	600.00	3.1679	1,914.55	1,900.74	0.0000	4.3300	50.0000	0.0000	(0.2303)	(0.0264)	0.0000	1	(0.2567)	01/06/2025
603508.SH	12/26/2024	SDB3260961903	500.00	3.1679	1,595.46	1,583.95	0.0000	4.3300	50.0000	0.0000	(0.1919)	(0.0220)	0.0000	1	(0.2139)	01/06/2025
603508.SH	12/26/2024	SDB3260961903	2,900.00	3.1679	9,253.68	9,186.90	0.0000	4.3300	50.0000	0.0000	(1.1130)	(0.1276)	0.0000	1	(1.2406)	01/06/2025
603508.SH	12/26/2024	SDB3260961903	1,200.00	3.1679	3,829.11	3,801.48	0.0000	4.3300	50.0000	0.0000	(0.4606)	(0.0528)	0.0000	1	(0.5134)	01/06/2025
603508.SH	12/24/2024	SDB3260961903	200.00	3.1679	624.19	633.58	0.0000	4.3300	50.0000	0.0000	(0.1502)	(0.0176)	0.0000	2	(0.1678)	01/06/2025
603508.SH	12/24/2024	SDB3260961903	100.00	3.1679	317.09	316.79	0.0000	4.3300	50.0000	0.0000	(0.0763)	(0.0088)	0.0000	2	(0.0851)	01/06/2025
603508.SH	12/24/2024	SDB3260961903	300.00	3.1679	968.74	950.37	0.0000	4.3300	50.0000	0.0000	(0.2330)	(0.0264)	0.0000	2	(0.2594)	01/06/2025
603508.SH	12/24/2024	SDB3260961903	100.00	3.1679	313.52	316.79	0.0000	4.3300	50.0000	0.0000	(0.0754)	(0.0088)	0.0000	2	(0.0842)	01/06/2025
603508.SH	12/24/2024	SDB3260961903	300.00	3.1679	954.56	950.37	0.0000	4.3300	50.0000	0.0000	(0.2296)	(0.0264)	0.0000	2	(0.2560)	01/06/2025
603508.SH	12/24/2024	SDB3260961903	1,700.00	3.1679	5,376.57	5,385.42	0.0000	4.3300	50.0000	0.0000	(1.2934)	(0.1496)	0.0000	2	(1.4430)	01/06/2025
603508.SH	12/24/2024	SDB3260961903	4,300.00	3.1679	13,720.97	13,621.96	0.0000	4.3300	50.0000	0.0000	(3.3007)	(0.3784)	0.0000	2	(3.6790)	01/06/2025
603508.SH	12/24/2024	SDB3260961903	1,500.00	3.1679	4,786.38	4,751.85	0.0000	4.3300	50.0000	0.0000	(1.1514)	(0.1320)	0.0000	2	(1.2834)	01/06/2025
603508.SH	12/24/2024	SDB3260961903	1,300.00	3.1679	4,148.20	4,118.27	0.0000	4.3300	50.0000	0.0000	(0.9979)	(0.1144)	0.0000	2	(1.1123)	01/06/2025
603508.SH	12/24/2024	SDB3260961903	100.00	3.1679	319.09	316.79	0.0000	4.3300	50.0000	0.0000	(0.0768)	(0.0088)	0.0000	2	(0.0856)	01/06/2025
603508.SH	12/24/2024	SDB3260961903	500.00	3.1679	1,595.46	1,583.95	0.0000	4.3300	50.0000	0.0000	(0.3838)	(0.0440)	0.0000	2	(0.4278)	01/06/2025
603508.SH	12/24/2024	SDB3260961903	1,000.00	3.1679	3,190.92	3,167.90	0.0000	4.3300	50.0000	0.0000	(0.7676)	(0.0880)	0.0000	2	(0.8556)	01/06/2025
603508.SH	12/24/2024	SDB3260961903	9,600.00	3.1679	30,632.86	30,411.81	0.0000	4.3300	50.0000	0.0000	(7.3689)	(0.8448)	0.0000	2	(8.2137)	01/06/2025
603508.SH	12/24/2024	SDB3260961903	2,600.00	3.1679	8,296.40	8,236.53	0.0000	4.3300	50.0000	0.0000	(1.9957)	(0.2288)	0.0000	2	(2.2245)	01/06/2025
603508.SH	12/24/2024	SDB3260961903	3,200.00	3.1679	10,210.95	10,137.27	0.0000	4.3300	50.0000	0.0000	(2.4563)	(0.2816)	0.0000	2	(2.7379)	01/06/2025
603508.SH	12/24/2024	SDB3260961903	1,000.00	3.1679	3,190.92	3,167.90	0.0000	4.3300	50.0000	0.0000	(0.7676)	(0.0880)	0.0000	2	(0.8556)	01/06/2025
603508.SH	12/24/2024	SDB3260961903	400.00	3.1679	1,276.37	1,267.16	0.0000	4.3300	50.0000	0.0000	(0.3070)	(0.0352)	0.0000	2	(0.3422)	01/06/2025
603508.SH	12/24/2024	SDB3260961903	400.00	3.1679	1,276.37	1,267.16	0.0000	4.3300	50.0000	0.0000	(0.3070)	(0.0352)	0.0000	2	(0.3422)	01/06/2025
603508.SH	12/24/2024	SDB3260961903	400.00	3.1679	1,276.37	1,267.16	0.0000	4.3300	50.0000	0.0000	(0.3070)	(0.0352)	0.0000	2	(0.3422)	01/06/2025
603508.SH	12/24/2024	SDB3260961903	1,100.00	3.1679	3,510.02	3,484.69	0.0000	4.3300	50.0000	0.0000	(0.8444)	(0.0968)	0.0000	2	(0.9412)	01/06/2025
603508.SH	12/24/2024	SDB3260961903	1,400.00	3.1679	4,467.29	4,435.06	0.0000	4.3300	50.0000	0.0000	(1.0746)	(0.1232)	0.0000	2	(1.1978)	01/06/2025
603508.SH	12/24/2024	SDB3260961903	1,000.00	3.1679	3,190.92	3,167.90	0.0000	4.3300	50.0000	0.0000	(0.7676)	(0.0880)	0.0000	2	(0.8556)	01/06/2025
603508.SH	12/24/2024	SDB3260961903	100.00	3.1679	319.09	316.79	0.0000	4.3300	50.0000	0.0000	(0.0768)	(0.0088)	0.0000	2	(0.0856)	01/06/2025
603508.SH	12/24/2024	SDB3260961903	1,200.00	3.1679	3,829.11	3,801.48	0.0000	4.3300	50.0000	0.0000	(0.9211)	(0.1056)	0.0000	2	(1.0267)	01/06/2025
603508.SH	12/24/2024	SDB3260961903	100.00	3.1679	319.09	316.79	0.0000	4.3300	50.0000	0.0000	(0.0768)	(0.0088)	0.0000	2	(0.0856)	01/06/2025
603508.SH	12/24/2024	SDB3260961903	600.00	3.1679	1,914.55	1,900.74	0.0000	4.3300	50.0000	0.0000	(0.4606)	(0.0528)	0.0000	2	(0.5134)	01/06/2025
603508.SH	12/24/2024	SDB3260961903	300.00	3.1679	957.28	950.37	0.0000	4.3300	50.0000	0.0000	(0.2303)	(0.0264)	0.0000	2	(0.2567)	01/06/2025
603508.SH	12/24/2024	SDB3260961903	1,000.00	3.1679	3,190.92	3,167.90	0.0000	4.3300	50.0000	0.0000	(0.7676)	(0.0880)	0.0000	2	(0.8556)	01/06/2025
603508.SH	12/24/2024	SDB3260961903	600.00	3.1679	1,914.55	1,900.74	0.0000	4.3300	50.0000	0.0000	(0.4606)	(0.0528)	0.0000	2	(0.5134)	01/06/2025
603508.SH	12/24/2024	SDB3260961903	500.00	3.1679	1,595.46	1,583.95	0.0000	4.3300	50.0000	0.0000	(0.3838)	(0.0440)	0.0000	2	(0.4278)	01/06/2025
603508.SH	12/24/2024	SDB3260961903	2,900.00	3.1679	9,253.68	9,186.90	0.0000	4.3300	50.0000	0.0000	(2.2626)	(0.2552)	0.0000	2	(2.4812)	01/06/2025
603508.SH	12/24/2024	SDB3260961903	1,200.00	3.1679	3,829.11	3,801.48	0.0000	4.3300	50.0000	0.0000	(0.9211)	(0.1056)	0.0000	2	(1.0267)	01/06/2025
603508.SH	12/23/2024	SDB3260961903	300.00	3.1096	968.74	932.87	0.0000	4.3300	50.0000	0.0000	(0.1165)	(0.0130)	0.0000	1	(0.1295)	01/06/2025
603508.SH	12/23/2024	SDB3260961903	100.00	3.1096	313.52	310.96	0.0000	4.3300	50.0000	0.0000	(0.0377)	(0.0043)	0.0000	1	(0.0420)	01/06/2025
603508.SH	12/23/2024	SDB3260961903	300.00	3.1096	954.56	932.87	0.0000	4.3300	50.0000	0.0000	(0.1148)	(0.0130)	0.0000	1	(0.1278)	01/06/2025
603508.SH	12/23/2024	SDB3260961903	1,700.00	3.1096	5,376.57	5,286.27	0.0000	4.3300	50.0000	0.0000	(0.6467)	(0.0734)	0.0000	1	(0.7201)	01/06/2025
603508.SH	12/23/2024	SDB3260961903	4,300.00	3.1096	13,720.97	13,371.15	0.0000	4.3300	50.0000	0.0000	(1.6503)	(0.1857)	0.0000	1	(1.8360)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HENAN THINKER AUTOMATIC EQUIPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603508.SH	12/23/2024	SDB3260961903	1,500.00	3.1096	4,786.38	4,664.35	0.0000	4.3300	50.0000	0.0000	(0.5757)	(0.0648)	0.0000	1	(0.6405)	01/06/2025
603508.SH	12/23/2024	SDB3260961903	1,300.00	3.1096	4,148.20	4,042.44	0.0000	4.3300	50.0000	0.0000	(0.4989)	(0.0561)	0.0000	1	(0.5551)	01/06/2025
603508.SH	12/23/2024	SDB3260961903	100.00	3.1096	319.09	310.96	0.0000	4.3300	50.0000	0.0000	(0.0384)	(0.0043)	0.0000	1	(0.0427)	01/06/2025
603508.SH	12/23/2024	SDB3260961903	500.00	3.1096	1,595.46	1,554.78	0.0000	4.3300	50.0000	0.0000	(0.1919)	(0.0216)	0.0000	1	(0.2135)	01/06/2025
603508.SH	12/23/2024	SDB3260961903	1,000.00	3.1096	3,190.92	3,109.57	0.0000	4.3300	50.0000	0.0000	(0.3838)	(0.0432)	0.0000	1	(0.4270)	01/06/2025
603508.SH	12/23/2024	SDB3260961903	9,600.00	3.1096	30,632.86	29,851.86	0.0000	4.3300	50.0000	0.0000	(3.6845)	(0.4146)	0.0000	1	(4.0991)	01/06/2025
603508.SH	12/23/2024	SDB3260961903	2,600.00	3.1096	8,296.40	8,084.88	0.0000	4.3300	50.0000	0.0000	(0.9979)	(0.1123)	0.0000	1	(1.1102)	01/06/2025
603508.SH	12/23/2024	SDB3260961903	3,200.00	3.1096	10,210.95	9,950.62	0.0000	4.3300	50.0000	0.0000	(1.2282)	(0.1382)	0.0000	1	(1.3664)	01/06/2025
603508.SH	12/23/2024	SDB3260961903	1,000.00	3.1096	3,190.92	3,109.57	0.0000	4.3300	50.0000	0.0000	(0.3838)	(0.0432)	0.0000	1	(0.4270)	01/06/2025
603508.SH	12/23/2024	SDB3260961903	400.00	3.1096	1,276.37	1,243.83	0.0000	4.3300	50.0000	0.0000	(0.1535)	(0.0173)	0.0000	1	(0.1708)	01/06/2025
603508.SH	12/23/2024	SDB3260961903	400.00	3.1096	1,276.37	1,243.83	0.0000	4.3300	50.0000	0.0000	(0.1535)	(0.0173)	0.0000	1	(0.1708)	01/06/2025
603508.SH	12/23/2024	SDB3260961903	400.00	3.1096	1,276.37	1,243.83	0.0000	4.3300	50.0000	0.0000	(0.1535)	(0.0173)	0.0000	1	(0.1708)	01/06/2025
603508.SH	12/23/2024	SDB3260961903	1,100.00	3.1096	3,510.02	3,420.53	0.0000	4.3300	50.0000	0.0000	(0.4222)	(0.0475)	0.0000	1	(0.4697)	01/06/2025
603508.SH	12/23/2024	SDB3260961903	1,400.00	3.1096	4,467.29	4,353.40	0.0000	4.3300	50.0000	0.0000	(0.5373)	(0.0605)	0.0000	1	(0.5978)	01/06/2025
603508.SH	12/23/2024	SDB3260961903	1,000.00	3.1096	3,190.92	3,109.57	0.0000	4.3300	50.0000	0.0000	(0.3838)	(0.0432)	0.0000	1	(0.4270)	01/06/2025
603508.SH	12/23/2024	SDB3260961903	100.00	3.1096	319.09	310.96	0.0000	4.3300	50.0000	0.0000	(0.0384)	(0.0043)	0.0000	1	(0.0427)	01/06/2025
603508.SH	12/23/2024	SDB3260961903	1,200.00	3.1096	3,829.11	3,731.48	0.0000	4.3300	50.0000	0.0000	(0.4606)	(0.0518)	0.0000	1	(0.5124)	01/06/2025
603508.SH	12/23/2024	SDB3260961903	100.00	3.1096	319.09	310.96	0.0000	4.3300	50.0000	0.0000	(0.0384)	(0.0043)	0.0000	1	(0.0427)	01/06/2025
603508.SH	12/23/2024	SDB3260961903	600.00	3.1096	1,914.55	1,865.74	0.0000	4.3300	50.0000	0.0000	(0.2303)	(0.0259)	0.0000	1	(0.2562)	01/06/2025
603508.SH	12/23/2024	SDB3260961903	300.00	3.1096	957.28	932.87	0.0000	4.3300	50.0000	0.0000	(0.1151)	(0.0130)	0.0000	1	(0.1281)	01/06/2025
603508.SH	12/23/2024	SDB3260961903	1,000.00	3.1096	3,190.92	3,109.57	0.0000	4.3300	50.0000	0.0000	(0.3838)	(0.0432)	0.0000	1	(0.4270)	01/06/2025
603508.SH	12/23/2024	SDB3260961903	600.00	3.1096	1,914.55	1,865.74	0.0000	4.3300	50.0000	0.0000	(0.2303)	(0.0259)	0.0000	1	(0.2562)	01/06/2025
603508.SH	12/23/2024	SDB3260961903	500.00	3.1096	1,595.46	1,554.78	0.0000	4.3300	50.0000	0.0000	(0.1919)	(0.0216)	0.0000	1	(0.2135)	01/06/2025
603508.SH	12/23/2024	SDB3260961903	2,900.00	3.1096	9,253.68	9,017.75	0.0000	4.3300	50.0000	0.0000	(1.1130)	(0.1252)	0.0000	1	(1.2383)	01/06/2025
603508.SH	12/23/2024	SDB3260961903	1,200.00	3.1096	3,829.11	3,731.48	0.0000	4.3300	50.0000	0.0000	(0.4606)	(0.0518)	0.0000	1	(0.5124)	01/06/2025
603508.SH	12/20/2024	SDB3260961903	300.00	3.1062	968.74	931.86	0.0000	4.3300	50.0000	0.0000	(0.3496)	(0.0388)	0.0000	3	(0.3884)	01/06/2025
603508.SH	12/20/2024	SDB3260961903	100.00	3.1062	313.52	310.62	0.0000	4.3300	50.0000	0.0000	(0.1131)	(0.0129)	0.0000	3	(0.1261)	01/06/2025
603508.SH	12/20/2024	SDB3260961903	300.00	3.1062	954.56	931.86	0.0000	4.3300	50.0000	0.0000	(0.3444)	(0.0388)	0.0000	3	(0.3833)	01/06/2025
603508.SH	12/20/2024	SDB3260961903	1,700.00	3.1062	5,376.57	5,280.55	0.0000	4.3300	50.0000	0.0000	(1.9400)	(0.2200)	0.0000	3	(2.1601)	01/06/2025
603508.SH	12/20/2024	SDB3260961903	4,300.00	3.1062	13,720.97	13,356.69	0.0000	4.3300	50.0000	0.0000	(4.9510)	(0.5565)	0.0000	3	(5.5075)	01/06/2025
603508.SH	12/20/2024	SDB3260961903	1,500.00	3.1062	4,786.38	4,659.31	0.0000	4.3300	50.0000	0.0000	(1.7271)	(0.1941)	0.0000	3	(1.9212)	01/06/2025
603508.SH	12/20/2024	SDB3260961903	1,300.00	3.1062	4,148.20	4,038.07	0.0000	4.3300	50.0000	0.0000	(1.4968)	(0.1683)	0.0000	3	(1.6651)	01/06/2025
603508.SH	12/20/2024	SDB3260961903	100.00	3.1062	319.09	310.62	0.0000	4.3300	50.0000	0.0000	(0.1151)	(0.0129)	0.0000	3	(0.1281)	01/06/2025
603508.SH	12/20/2024	SDB3260961903	500.00	3.1062	1,595.46	1,553.10	0.0000	4.3300	50.0000	0.0000	(0.5757)	(0.0647)	0.0000	3	(0.6404)	01/06/2025
603508.SH	12/20/2024	SDB3260961903	1,000.00	3.1062	3,190.92	3,106.21	0.0000	4.3300	50.0000	0.0000	(1.1514)	(0.1294)	0.0000	3	(1.2808)	01/06/2025
603508.SH	12/20/2024	SDB3260961903	9,600.00	3.1062	30,632.86	29,819.60	0.0000	4.3300	50.0000	0.0000	(11.0534)	(1.2425)	0.0000	3	(12.2958)	01/06/2025
603508.SH	12/20/2024	SDB3260961903	2,600.00	3.1062	8,296.40	8,076.14	0.0000	4.3300	50.0000	0.0000	(2.9936)	(0.3365)	0.0000	3	(3.3301)	01/06/2025
603508.SH	12/20/2024	SDB3260961903	3,200.00	3.1062	10,210.95	9,939.87	0.0000	4.3300	50.0000	0.0000	(3.6845)	(0.4142)	0.0000	3	(4.0986)	01/06/2025
603508.SH	12/20/2024	SDB3260961903	1,000.00	3.1062	3,190.92	3,106.21	0.0000	4.3300	50.0000	0.0000	(1.1514)	(0.1294)	0.0000	3	(1.2808)	01/06/2025
603508.SH	12/20/2024	SDB3260961903	400.00	3.1062	1,276.37	1,242.48	0.0000	4.3300	50.0000	0.0000	(0.4606)	(0.0518)	0.0000	3	(0.5123)	01/06/2025
603508.SH	12/20/2024	SDB3260961903	400.00	3.1062	1,276.37	1,242.48	0.0000	4.3300	50.0000	0.0000	(0.4606)	(0.0518)	0.0000	3	(0.5123)	01/06/2025
603508.SH	12/20/2024	SDB3260961903	400.00	3.1062	1,276.37	1,242.48	0.0000	4.3300	50.0000	0.0000	(0.4606)	(0.0518)	0.0000	3	(0.5123)	01/06/2025
603508.SH	12/20/2024	SDB3260961903	1,100.00	3.1062	3,510.02	3,416.83	0.0000	4.3300	50.0000	0.0000	(1.2665)	(0.1424)	0.0000	3	(1.4089)	01/06/2025
603508.SH	12/20/2024	SDB3260961903	1,400.00	3.1062	4,467.29	4,348.69	0.0000	4.3300	50.0000	0.0000	(1.6119)	(0.1812)	0.0000	3	(1.7931)	01/06/2025
603508.SH	12/20/2024	SDB3260961903	1,000.00	3.1062	3,190.92	3,106.21	0.0000	4.3300	50.0000	0.0000	(1.1514)	(0.1294)	0.0000	3	(1.2808)	01/06/2025
603508.SH	12/20/2024	SDB3260961903	100.00	3.1062	319.09	310.62	0.0000	4.3300	50.0000	0.0000	(0.1151)	(0.0129)	0.0000	3	(0.1281)	01/06/2025
603508.SH	12/20/2024	SDB3260961903	1,200.00	3.1062	3,829.11	3,727.45	0.0000	4.3300	50.0000	0.0000	(1.3817)	(0.1553)	0.0000	3	(1.5370)	01/06/2025
603508.SH	12/20/2024	SDB3260961903	100.00	3.1062	319.09	310.62	0.0000	4.3300	50.0000	0.0000	(0.1151)	(0.0129)	0.0000	3	(0.1281)	01/06/2025
603508.SH	12/20/2024	SDB3260961903	600.00	3.1062	1,914.55	1,863.72	0.0000	4.3300	50.0000	0.0000	(0.6908)	(0.0777)	0.0000	3	(0.7685)	01/06/2025
603508.SH	12/20/2024	SDB3260961903	300.00	3.1062	957.28	931.86	0.0000	4.3300	50.0000	0.0000	(0.3454)	(0.0388)	0.0000	3	(0.3842)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HENAN THINKER AUTOMATIC EQUIPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603508.SH	12/20/2024	SDB3260961903	1,000.00	3.1062	3,190.92	3,106.21	0.0000	4.3300	50.0000	0.0000	(1.1514)	(0.1294)	0.0000	3	(1.2808)	01/06/2025
603508.SH	12/20/2024	SDB3260961903	600.00	3.1062	1,914.55	1,863.72	0.0000	4.3300	50.0000	0.0000	(0.6908)	(0.0777)	0.0000	3	(0.7685)	01/06/2025
603508.SH	12/20/2024	SDB3260961903	500.00	3.1062	1,595.46	1,553.10	0.0000	4.3300	50.0000	0.0000	(0.5757)	(0.0647)	0.0000	3	(0.6404)	01/06/2025
603508.SH	12/20/2024	SDB3260961903	2,900.00	3.1062	9,253.68	9,008.00	0.0000	4.3300	50.0000	0.0000	(3.3390)	(0.3753)	0.0000	3	(3.7144)	01/06/2025
603508.SH	12/20/2024	SDB3260961903	1,200.00	3.1062	3,829.11	3,727.45	0.0000	4.3300	50.0000	0.0000	(1.3817)	(0.1553)	0.0000	3	(1.5370)	01/06/2025
603508.SH	12/19/2024	SDB3260961903	300.00	3.1411	968.74	942.32	0.0000	4.5800	50.0000	0.0000	(0.1232)	(0.0131)	0.0000	1	(0.1363)	01/06/2025
603508.SH	12/19/2024	SDB3260961903	100.00	3.1411	313.52	314.11	0.0000	4.5800	50.0000	0.0000	(0.0399)	(0.0044)	0.0000	1	(0.0442)	01/06/2025
603508.SH	12/19/2024	SDB3260961903	300.00	3.1411	954.56	942.32	0.0000	4.5800	50.0000	0.0000	(0.1214)	(0.0131)	0.0000	1	(0.1345)	01/06/2025
603508.SH	12/19/2024	SDB3260961903	1,700.00	3.1411	5,376.57	5,339.80	0.0000	4.5800	50.0000	0.0000	(0.6840)	(0.0742)	0.0000	1	(0.7582)	01/06/2025
603508.SH	12/19/2024	SDB3260961903	4,300.00	3.1411	13,720.97	13,506.56	0.0000	4.5800	50.0000	0.0000	(1.7456)	(0.1876)	0.0000	1	(1.9332)	01/06/2025
603508.SH	12/19/2024	SDB3260961903	1,500.00	3.1411	4,786.38	4,711.59	0.0000	4.5800	50.0000	0.0000	(0.6089)	(0.0654)	0.0000	1	(0.6744)	01/06/2025
603508.SH	12/19/2024	SDB3260961903	1,300.00	3.1411	4,148.20	4,083.38	0.0000	4.5800	50.0000	0.0000	(0.5277)	(0.0567)	0.0000	1	(0.5845)	01/06/2025
603508.SH	12/19/2024	SDB3260961903	100.00	3.1411	319.09	314.11	0.0000	4.5800	50.0000	0.0000	(0.0406)	(0.0044)	0.0000	1	(0.0450)	01/06/2025
603508.SH	12/19/2024	SDB3260961903	500.00	3.1411	1,595.46	1,570.53	0.0000	4.5800	50.0000	0.0000	(0.2030)	(0.0218)	0.0000	1	(0.2248)	01/06/2025
603508.SH	12/19/2024	SDB3260961903	1,000.00	3.1411	3,190.92	3,141.06	0.0000	4.5800	50.0000	0.0000	(0.4060)	(0.0436)	0.0000	1	(0.4496)	01/06/2025
603508.SH	12/19/2024	SDB3260961903	9,600.00	3.1411	30,632.86	30,154.18	0.0000	4.5800	50.0000	0.0000	(3.8972)	(0.4188)	0.0000	1	(4.3160)	01/06/2025
603508.SH	12/19/2024	SDB3260961903	2,600.00	3.1411	8,296.40	8,166.76	0.0000	4.5800	50.0000	0.0000	(1.0555)	(0.1134)	0.0000	1	(1.1689)	01/06/2025
603508.SH	12/19/2024	SDB3260961903	3,200.00	3.1411	10,210.95	10,051.39	0.0000	4.5800	50.0000	0.0000	(1.2991)	(0.1396)	0.0000	1	(1.4387)	01/06/2025
603508.SH	12/19/2024	SDB3260961903	1,000.00	3.1411	3,190.92	3,141.06	0.0000	4.5800	50.0000	0.0000	(0.4060)	(0.0436)	0.0000	1	(0.4496)	01/06/2025
603508.SH	12/19/2024	SDB3260961903	400.00	3.1411	1,276.37	1,256.42	0.0000	4.5800	50.0000	0.0000	(0.1624)	(0.0175)	0.0000	1	(0.1798)	01/06/2025
603508.SH	12/19/2024	SDB3260961903	400.00	3.1411	1,276.37	1,256.42	0.0000	4.5800	50.0000	0.0000	(0.1624)	(0.0175)	0.0000	1	(0.1798)	01/06/2025
603508.SH	12/19/2024	SDB3260961903	1,100.00	3.1411	3,510.02	3,455.17	0.0000	4.5800	50.0000	0.0000	(0.4466)	(0.0480)	0.0000	1	(0.4945)	01/06/2025
603508.SH	12/19/2024	SDB3260961903	1,400.00	3.1411	4,467.29	4,397.48	0.0000	4.5800	50.0000	0.0000	(0.5683)	(0.0611)	0.0000	1	(0.6294)	01/06/2025
603508.SH	12/19/2024	SDB3260961903	1,000.00	3.1411	3,190.92	3,141.06	0.0000	4.5800	50.0000	0.0000	(0.4060)	(0.0436)	0.0000	1	(0.4496)	01/06/2025
603508.SH	12/19/2024	SDB3260961903	100.00	3.1411	319.09	314.11	0.0000	4.5800	50.0000	0.0000	(0.0406)	(0.0044)	0.0000	1	(0.0450)	01/06/2025
603508.SH	12/19/2024	SDB3260961903	1,200.00	3.1411	3,829.11	3,769.27	0.0000	4.5800	50.0000	0.0000	(0.4871)	(0.0524)	0.0000	1	(0.5395)	01/06/2025
603508.SH	12/19/2024	SDB3260961903	100.00	3.1411	319.09	314.11	0.0000	4.5800	50.0000	0.0000	(0.0406)	(0.0044)	0.0000	1	(0.0450)	01/06/2025
603508.SH	12/19/2024	SDB3260961903	600.00	3.1411	1,914.55	1,884.64	0.0000	4.5800	50.0000	0.0000	(0.2436)	(0.0262)	0.0000	1	(0.2697)	01/06/2025
603508.SH	12/19/2024	SDB3260961903	300.00	3.1411	957.28	942.32	0.0000	4.5800	50.0000	0.0000	(0.1218)	(0.0131)	0.0000	1	(0.1349)	01/06/2025
603508.SH	12/19/2024	SDB3260961903	1,000.00	3.1411	3,190.92	3,141.06	0.0000	4.5800	50.0000	0.0000	(0.4060)	(0.0436)	0.0000	1	(0.4496)	01/06/2025
603508.SH	12/19/2024	SDB3260961903	600.00	3.1411	1,914.55	1,884.64	0.0000	4.5800	50.0000	0.0000	(0.2436)	(0.0262)	0.0000	1	(0.2697)	01/06/2025
603508.SH	12/19/2024	SDB3260961903	500.00	3.1411	1,595.46	1,570.53	0.0000	4.5800	50.0000	0.0000	(0.2030)	(0.0218)	0.0000	1	(0.2248)	01/06/2025
603508.SH	12/19/2024	SDB3260961903	2,900.00	3.1411	9,253.68	9,109.07	0.0000	4.5800	50.0000	0.0000	(1.1773)	(0.1265)	0.0000	1	(1.3038)	01/06/2025
603508.SH	12/19/2024	SDB3260961903	1,200.00	3.1411	3,829.11	3,769.27	0.0000	4.5800	50.0000	0.0000	(0.4871)	(0.0524)	0.0000	1	(0.5395)	01/06/2025
603508.SH	12/18/2024	SDB3260961903	300.00	3.1789	968.74	953.67	0.0000	4.5800	50.0000	0.0000	(0.1232)	(0.0132)	0.0000	1	(0.1365)	01/06/2025
603508.SH	12/18/2024	SDB3260961903	100.00	3.1789	313.52	317.89	0.0000	4.5800	50.0000	0.0000	(0.0399)	(0.0044)	0.0000	1	(0.0443)	01/06/2025
603508.SH	12/18/2024	SDB3260961903	300.00	3.1789	954.56	953.67	0.0000	4.5800	50.0000	0.0000	(0.1214)	(0.0132)	0.0000	1	(0.1347)	01/06/2025
603508.SH	12/18/2024	SDB3260961903	1,700.00	3.1789	5,376.57	5,404.16	0.0000	4.5800	50.0000	0.0000	(0.6840)	(0.0751)	0.0000	1	(0.7591)	01/06/2025
603508.SH	12/18/2024	SDB3260961903	4,300.00	3.1789	13,720.97	13,669.33	0.0000	4.5800	50.0000	0.0000	(1.7456)	(0.1899)	0.0000	1	(1.9355)	01/06/2025
603508.SH	12/18/2024	SDB3260961903	1,500.00	3.1789	4,786.38	4,768.37	0.0000	4.5800	50.0000	0.0000	(0.6089)	(0.0662)	0.0000	1	(0.6752)	01/06/2025
603508.SH	12/18/2024	SDB3260961903	1,300.00	3.1789	4,148.20	4,132.59	0.0000	4.5800	50.0000	0.0000	(0.5277)	(0.0574)	0.0000	1	(0.5851)	01/06/2025
603508.SH	12/18/2024	SDB3260961903	100.00	3.1789	319.09	317.89	0.0000	4.5800	50.0000	0.0000	(0.0406)	(0.0044)	0.0000	1	(0.0450)	01/06/2025
603508.SH	12/18/2024	SDB3260961903	500.00	3.1789	1,595.46	1,589.46	0.0000	4.5800	50.0000	0.0000	(0.2030)	(0.0221)	0.0000	1	(0.2251)	01/06/2025
603508.SH	12/18/2024	SDB3260961903	1,000.00	3.1789	3,190.92	3,178.91	0.0000	4.5800	50.0000	0.0000	(0.4060)	(0.0442)	0.0000	1	(0.4501)	01/06/2025
603508.SH	12/18/2024	SDB3260961903	9,600.00	3.1789	30,632.86	30,517.58	0.0000	4.5800	50.0000	0.0000	(3.8972)	(0.4239)	0.0000	1	(4.3210)	01/06/2025
603508.SH	12/18/2024	SDB3260961903	2,600.00	3.1789	8,296.40	8,265.18	0.0000	4.5800	50.0000	0.0000	(1.0555)	(0.1148)	0.0000	1	(1.1703)	01/06/2025
603508.SH	12/18/2024	SDB3260961903	3,200.00	3.1789	10,210.95	10,172.53	0.0000	4.5800	50.0000	0.0000	(1.2991)	(0.1413)	0.0000	1	(1.4403)	01/06/2025
603508.SH	12/18/2024	SDB3260961903	1,000.00	3.1789	3,190.92	3,178.91	0.0000	4.5800	50.0000	0.0000	(0.4060)	(0.0442)	0.0000	1	(0.4501)	01/06/2025
603508.SH	12/18/2024	SDB3260961903	400.00	3.1789	1,276.37	1,271.57	0.0000	4.5800	50.0000	0.0000	(0.1624)	(0.0177)	0.0000	1	(0.1800)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HENAN THINKER AUTOMATIC EQUIPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603508.SH	12/18/2024	SDB3260961903	400.00	3.1789	1,276.37	1,271.57	0.0000	4.5800	50.0000	0.0000	(0.1624)	(0.0177)	0.0000	1	(0.1800)	01/06/2025
603508.SH	12/18/2024	SDB3260961903	400.00	3.1789	1,276.37	1,271.57	0.0000	4.5800	50.0000	0.0000	(0.1624)	(0.0177)	0.0000	1	(0.1800)	01/06/2025
603508.SH	12/18/2024	SDB3260961903	1,100.00	3.1789	3,510.02	3,496.81	0.0000	4.5800	50.0000	0.0000	(0.4466)	(0.0486)	0.0000	1	(0.4951)	01/06/2025
603508.SH	12/18/2024	SDB3260961903	1,400.00	3.1789	4,467.29	4,450.48	0.0000	4.5800	50.0000	0.0000	(0.5683)	(0.0618)	0.0000	1	(0.6302)	01/06/2025
603508.SH	12/18/2024	SDB3260961903	1,000.00	3.1789	3,190.92	3,178.91	0.0000	4.5800	50.0000	0.0000	(0.4060)	(0.0442)	0.0000	1	(0.4501)	01/06/2025
603508.SH	12/18/2024	SDB3260961903	100.00	3.1789	319.09	317.89	0.0000	4.5800	50.0000	0.0000	(0.0406)	(0.0044)	0.0000	1	(0.0450)	01/06/2025
603508.SH	12/18/2024	SDB3260961903	1,200.00	3.1789	3,829.11	3,814.70	0.0000	4.5800	50.0000	0.0000	(0.4871)	(0.0530)	0.0000	1	(0.5401)	01/06/2025
603508.SH	12/18/2024	SDB3260961903	100.00	3.1789	319.09	317.89	0.0000	4.5800	50.0000	0.0000	(0.0406)	(0.0044)	0.0000	1	(0.0450)	01/06/2025
603508.SH	12/18/2024	SDB3260961903	600.00	3.1789	1,914.55	1,907.35	0.0000	4.5800	50.0000	0.0000	(0.2436)	(0.0265)	0.0000	1	(0.2701)	01/06/2025
603508.SH	12/18/2024	SDB3260961903	300.00	3.1789	957.28	953.67	0.0000	4.5800	50.0000	0.0000	(0.1218)	(0.0132)	0.0000	1	(0.1350)	01/06/2025
603508.SH	12/18/2024	SDB3260961903	1,000.00	3.1789	3,190.92	3,178.91	0.0000	4.5800	50.0000	0.0000	(0.4060)	(0.0442)	0.0000	1	(0.4501)	01/06/2025
603508.SH	12/18/2024	SDB3260961903	600.00	3.1789	1,914.55	1,907.35	0.0000	4.5800	50.0000	0.0000	(0.2436)	(0.0265)	0.0000	1	(0.2701)	01/06/2025
603508.SH	12/18/2024	SDB3260961903	500.00	3.1789	1,595.46	1,589.46	0.0000	4.5800	50.0000	0.0000	(0.2030)	(0.0221)	0.0000	1	(0.2251)	01/06/2025
603508.SH	12/18/2024	SDB3260961903	2,900.00	3.1789	9,253.68	9,218.85	0.0000	4.5800	50.0000	0.0000	(1.1773)	(0.1280)	0.0000	1	(1.3053)	01/06/2025
603508.SH	12/18/2024	SDB3260961903	1,200.00	3.1789	3,829.11	3,814.70	0.0000	4.5800	50.0000	0.0000	(0.4871)	(0.0530)	0.0000	1	(0.5401)	01/06/2025
603508.SH	12/17/2024	SDB3260961903	300.00	3.2645	968.74	979.34	0.0000	4.5800	50.0000	0.0000	(0.1232)	(0.0136)	0.0000	1	(0.1368)	01/06/2025
603508.SH	12/17/2024	SDB3260961903	100.00	3.2645	313.52	326.45	0.0000	4.5800	50.0000	0.0000	(0.0399)	(0.0045)	0.0000	1	(0.0444)	01/06/2025
603508.SH	12/17/2024	SDB3260961903	300.00	3.2645	954.56	979.34	0.0000	4.5800	50.0000	0.0000	(0.1214)	(0.0136)	0.0000	1	(0.1350)	01/06/2025
603508.SH	12/17/2024	SDB3260961903	1,700.00	3.2645	5,376.57	5,549.57	0.0000	4.5800	50.0000	0.0000	(0.6840)	(0.0771)	0.0000	1	(0.7611)	01/06/2025
603508.SH	12/17/2024	SDB3260961903	4,300.00	3.2645	13,720.97	14,037.14	0.0000	4.5800	50.0000	0.0000	(1.7456)	(0.1950)	0.0000	1	(1.9406)	01/06/2025
603508.SH	12/17/2024	SDB3260961903	1,500.00	3.2645	4,786.38	4,896.68	0.0000	4.5800	50.0000	0.0000	(0.6089)	(0.0680)	0.0000	1	(0.6769)	01/06/2025
603508.SH	12/17/2024	SDB3260961903	1,300.00	3.2645	4,148.20	4,243.79	0.0000	4.5800	50.0000	0.0000	(0.5277)	(0.0589)	0.0000	1	(0.5867)	01/06/2025
603508.SH	12/17/2024	SDB3260961903	100.00	3.2645	319.09	326.45	0.0000	4.5800	50.0000	0.0000	(0.0406)	(0.0045)	0.0000	1	(0.0451)	01/06/2025
603508.SH	12/17/2024	SDB3260961903	500.00	3.2645	1,595.46	1,632.23	0.0000	4.5800	50.0000	0.0000	(0.2030)	(0.0227)	0.0000	1	(0.2256)	01/06/2025
603508.SH	12/17/2024	SDB3260961903	1,000.00	3.2645	3,190.92	3,264.45	0.0000	4.5800	50.0000	0.0000	(0.4060)	(0.0453)	0.0000	1	(0.4513)	01/06/2025
603508.SH	12/17/2024	SDB3260961903	9,600.00	3.2645	30,632.86	31,338.74	0.0000	4.5800	50.0000	0.0000	(3.8972)	(0.4353)	0.0000	1	(4.3324)	01/06/2025
603508.SH	12/17/2024	SDB3260961903	2,600.00	3.2645	8,296.40	8,487.58	0.0000	4.5800	50.0000	0.0000	(1.0555)	(0.1179)	0.0000	1	(1.1734)	01/06/2025
603508.SH	12/17/2024	SDB3260961903	3,200.00	3.2645	10,210.95	10,446.25	0.0000	4.5800	50.0000	0.0000	(1.2991)	(0.1451)	0.0000	1	(1.4441)	01/06/2025
603508.SH	12/17/2024	SDB3260961903	1,000.00	3.2645	3,190.92	3,264.45	0.0000	4.5800	50.0000	0.0000	(0.4060)	(0.0453)	0.0000	1	(0.4513)	01/06/2025
603508.SH	12/17/2024	SDB3260961903	400.00	3.2645	1,276.37	1,305.78	0.0000	4.5800	50.0000	0.0000	(0.1624)	(0.0181)	0.0000	1	(0.1805)	01/06/2025
603508.SH	12/17/2024	SDB3260961903	400.00	3.2645	1,276.37	1,305.78	0.0000	4.5800	50.0000	0.0000	(0.1624)	(0.0181)	0.0000	1	(0.1805)	01/06/2025
603508.SH	12/17/2024	SDB3260961903	400.00	3.2645	1,276.37	1,305.78	0.0000	4.5800	50.0000	0.0000	(0.1624)	(0.0181)	0.0000	1	(0.1805)	01/06/2025
603508.SH	12/17/2024	SDB3260961903	1,100.00	3.2645	3,510.02	3,590.90	0.0000	4.5800	50.0000	0.0000	(0.4466)	(0.0499)	0.0000	1	(0.4964)	01/06/2025
603508.SH	12/17/2024	SDB3260961903	1,400.00	3.2645	4,467.29	4,570.23	0.0000	4.5800	50.0000	0.0000	(0.5683)	(0.0635)	0.0000	1	(0.6318)	01/06/2025
603508.SH	12/17/2024	SDB3260961903	1,000.00	3.2645	3,190.92	3,264.45	0.0000	4.5800	50.0000	0.0000	(0.4060)	(0.0453)	0.0000	1	(0.4513)	01/06/2025
603508.SH	12/17/2024	SDB3260961903	100.00	3.2645	319.09	326.45	0.0000	4.5800	50.0000	0.0000	(0.0406)	(0.0045)	0.0000	1	(0.0451)	01/06/2025
603508.SH	12/17/2024	SDB3260961903	1,200.00	3.2645	3,829.11	3,917.34	0.0000	4.5800	50.0000	0.0000	(0.4871)	(0.0544)	0.0000	1	(0.5416)	01/06/2025
603508.SH	12/17/2024	SDB3260961903	100.00	3.2645	319.09	326.45	0.0000	4.5800	50.0000	0.0000	(0.0406)	(0.0045)	0.0000	1	(0.0451)	01/06/2025
603508.SH	12/17/2024	SDB3260961903	600.00	3.2645	1,914.55	1,958.67	0.0000	4.5800	50.0000	0.0000	(0.2436)	(0.0272)	0.0000	1	(0.2708)	01/06/2025
603508.SH	12/17/2024	SDB3260961903	300.00	3.2645	957.28	979.34	0.0000	4.5800	50.0000	0.0000	(0.1218)	(0.0136)	0.0000	1	(0.1354)	01/06/2025
603508.SH	12/17/2024	SDB3260961903	1,000.00	3.2645	3,190.92	3,264.45	0.0000	4.5800	50.0000	0.0000	(0.4060)	(0.0453)	0.0000	1	(0.4513)	01/06/2025
603508.SH	12/17/2024	SDB3260961903	600.00	3.2645	1,914.55	1,958.67	0.0000	4.5800	50.0000	0.0000	(0.2436)	(0.0272)	0.0000	1	(0.2708)	01/06/2025
603508.SH	12/17/2024	SDB3260961903	500.00	3.2645	1,595.46	1,632.23	0.0000	4.5800	50.0000	0.0000	(0.2030)	(0.0227)	0.0000	1	(0.2256)	01/06/2025
603508.SH	12/17/2024	SDB3260961903	2,900.00	3.2645	9,253.68	9,466.91	0.0000	4.5800	50.0000	0.0000	(1.1773)	(0.1315)	0.0000	1	(1.3088)	01/06/2025
603508.SH	12/17/2024	SDB3260961903	1,200.00	3.2645	3,829.11	3,917.34	0.0000	4.5800	50.0000	0.0000	(0.4871)	(0.0544)	0.0000	1	(0.5416)	01/06/2025
603508.SH	12/16/2024	SDB3260961903	100.00	3.1447	313.52	314.47	0.0000	4.5800	50.0000	0.0000	(0.0399)	(0.0044)	0.0000	1	(0.0443)	01/06/2025
603508.SH	12/16/2024	SDB3260961903	300.00	3.1447	954.56	943.41	0.0000	4.5800	50.0000	0.0000	(0.1214)	(0.0131)	0.0000	1	(0.1345)	01/06/2025
603508.SH	12/16/2024	SDB3260961903	1,700.00	3.1447	5,376.57	5,345.99	0.0000	4.5800	50.0000	0.0000	(0.6840)	(0.0742)	0.0000	1	(0.7583)	01/06/2025
603508.SH	12/16/2024	SDB3260961903	4,300.00	3.1447	13,720.97	13,522.22	0.0000	4.5800	50.0000	0.0000	(1.7456)	(0.1878)	0.0000	1	(1.9334)	01/06/2025
603508.SH	12/16/2024	SDB3260961903	1,500.00	3.1447	4,786.38	4,717.05	0.0000	4.5800	50.0000	0.0000	(0.6089)	(0.0655)	0.0000	1	(0.6744)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HENAN THINKER AUTOMATIC EQUIPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603508.SH	12/16/2024	SDB3260961903	1,300.00	3.1447	4,148.20	4,088.11	0.0000	4.5800	50.0000	0.0000	(0.5277)	(0.0568)	0.0000	1	(0.5845)	01/06/2025
603508.SH	12/16/2024	SDB3260961903	100.00	3.1447	319.09	314.47	0.0000	4.5800	50.0000	0.0000	(0.0406)	(0.0044)	0.0000	1	(0.0450)	01/06/2025
603508.SH	12/16/2024	SDB3260961903	500.00	3.1447	1,595.46	1,572.35	0.0000	4.5800	50.0000	0.0000	(0.2030)	(0.0218)	0.0000	1	(0.2248)	01/06/2025
603508.SH	12/16/2024	SDB3260961903	1,000.00	3.1447	3,190.92	3,144.70	0.0000	4.5800	50.0000	0.0000	(0.4060)	(0.0437)	0.0000	1	(0.4496)	01/06/2025
603508.SH	12/16/2024	SDB3260961903	9,600.00	3.1447	30,632.86	30,189.14	0.0000	4.5800	50.0000	0.0000	(3.8972)	(0.4193)	0.0000	1	(4.3165)	01/06/2025
603508.SH	12/16/2024	SDB3260961903	2,600.00	3.1447	8,296.40	8,176.23	0.0000	4.5800	50.0000	0.0000	(1.0555)	(0.1136)	0.0000	1	(1.1690)	01/06/2025
603508.SH	12/16/2024	SDB3260961903	3,200.00	3.1447	10,210.95	10,063.05	0.0000	4.5800	50.0000	0.0000	(1.2991)	(0.1398)	0.0000	1	(1.4388)	01/06/2025
603508.SH	12/16/2024	SDB3260961903	1,000.00	3.1447	3,190.92	3,144.70	0.0000	4.5800	50.0000	0.0000	(0.4060)	(0.0437)	0.0000	1	(0.4496)	01/06/2025
603508.SH	12/16/2024	SDB3260961903	400.00	3.1447	1,276.37	1,257.88	0.0000	4.5800	50.0000	0.0000	(0.1624)	(0.0175)	0.0000	1	(0.1799)	01/06/2025
603508.SH	12/16/2024	SDB3260961903	400.00	3.1447	1,276.37	1,257.88	0.0000	4.5800	50.0000	0.0000	(0.1624)	(0.0175)	0.0000	1	(0.1799)	01/06/2025
603508.SH	12/16/2024	SDB3260961903	400.00	3.1447	1,276.37	1,257.88	0.0000	4.5800	50.0000	0.0000	(0.1624)	(0.0175)	0.0000	1	(0.1799)	01/06/2025
603508.SH	12/16/2024	SDB3260961903	1,100.00	3.1447	3,510.02	3,459.17	0.0000	4.5800	50.0000	0.0000	(0.4466)	(0.0480)	0.0000	1	(0.4946)	01/06/2025
603508.SH	12/16/2024	SDB3260961903	1,400.00	3.1447	4,467.29	4,402.58	0.0000	4.5800	50.0000	0.0000	(0.5683)	(0.0611)	0.0000	1	(0.6295)	01/06/2025
603508.SH	12/16/2024	SDB3260961903	1,000.00	3.1447	3,190.92	3,144.70	0.0000	4.5800	50.0000	0.0000	(0.4060)	(0.0437)	0.0000	1	(0.4496)	01/06/2025
603508.SH	12/16/2024	SDB3260961903	100.00	3.1447	319.09	314.47	0.0000	4.5800	50.0000	0.0000	(0.0406)	(0.0044)	0.0000	1	(0.0450)	01/06/2025
603508.SH	12/16/2024	SDB3260961903	1,200.00	3.1447	3,829.11	3,773.64	0.0000	4.5800	50.0000	0.0000	(0.4871)	(0.0524)	0.0000	1	(0.5396)	01/06/2025
603508.SH	12/16/2024	SDB3260961903	100.00	3.1447	319.09	314.47	0.0000	4.5800	50.0000	0.0000	(0.0406)	(0.0044)	0.0000	1	(0.0450)	01/06/2025
603508.SH	12/16/2024	SDB3260961903	600.00	3.1447	1,914.55	1,886.82	0.0000	4.5800	50.0000	0.0000	(0.2436)	(0.0262)	0.0000	1	(0.2698)	01/06/2025
603508.SH	12/16/2024	SDB3260961903	300.00	3.1447	957.28	943.41	0.0000	4.5800	50.0000	0.0000	(0.1218)	(0.0131)	0.0000	1	(0.1349)	01/06/2025
603508.SH	12/16/2024	SDB3260961903	1,000.00	3.1447	3,190.92	3,144.70	0.0000	4.5800	50.0000	0.0000	(0.4060)	(0.0437)	0.0000	1	(0.4496)	01/06/2025
603508.SH	12/16/2024	SDB3260961903	600.00	3.1447	1,914.55	1,886.82	0.0000	4.5800	50.0000	0.0000	(0.2436)	(0.0262)	0.0000	1	(0.2698)	01/06/2025
603508.SH	12/16/2024	SDB3260961903	500.00	3.1447	1,595.46	1,572.35	0.0000	4.5800	50.0000	0.0000	(0.2030)	(0.0218)	0.0000	1	(0.2248)	01/06/2025
603508.SH	12/16/2024	SDB3260961903	2,900.00	3.1447	9,253.68	9,119.64	0.0000	4.5800	50.0000	0.0000	(1.1773)	(0.1267)	0.0000	1	(1.3039)	01/06/2025
603508.SH	12/16/2024	SDB3260961903	1,200.00	3.1447	3,829.11	3,773.64	0.0000	4.5800	50.0000	0.0000	(0.4871)	(0.0524)	0.0000	1	(0.5396)	01/06/2025
603508.SH	12/13/2024	SDB3260961903	300.00	3.1282	954.56	938.46	0.0000	4.5800	50.0000	0.0000	(0.3643)	(0.0391)	0.0000	3	(0.4034)	01/06/2025
603508.SH	12/13/2024	SDB3260961903	1,700.00	3.1282	5,376.57	5,317.96	0.0000	4.5800	50.0000	0.0000	(2.0521)	(0.2216)	0.0000	3	(2.2736)	01/06/2025
603508.SH	12/13/2024	SDB3260961903	4,300.00	3.1282	13,720.97	13,451.32	0.0000	4.5800	50.0000	0.0000	(5.2368)	(0.5605)	0.0000	3	(5.7973)	01/06/2025
603508.SH	12/13/2024	SDB3260961903	1,500.00	3.1282	4,786.38	4,692.32	0.0000	4.5800	50.0000	0.0000	(1.8268)	(0.1955)	0.0000	3	(2.0223)	01/06/2025
603508.SH	12/13/2024	SDB3260961903	1,300.00	3.1282	4,148.20	4,066.68	0.0000	4.5800	50.0000	0.0000	(1.5832)	(0.1694)	0.0000	3	(1.7527)	01/06/2025
603508.SH	12/13/2024	SDB3260961903	100.00	3.1282	319.09	312.82	0.0000	4.5800	50.0000	0.0000	(0.1218)	(0.0130)	0.0000	3	(0.1348)	01/06/2025
603508.SH	12/13/2024	SDB3260961903	500.00	3.1282	1,595.46	1,564.11	0.0000	4.5800	50.0000	0.0000	(0.6089)	(0.0652)	0.0000	3	(0.6741)	01/06/2025
603508.SH	12/13/2024	SDB3260961903	1,000.00	3.1282	3,190.92	3,128.21	0.0000	4.5800	50.0000	0.0000	(1.2179)	(0.1303)	0.0000	3	(1.3482)	01/06/2025
603508.SH	12/13/2024	SDB3260961903	9,600.00	3.1282	30,632.86	30,030.85	0.0000	4.5800	50.0000	0.0000	(11.6915)	(1.2513)	0.0000	3	(12.9428)	01/06/2025
603508.SH	12/13/2024	SDB3260961903	2,600.00	3.1282	8,296.40	8,133.36	0.0000	4.5800	50.0000	0.0000	(3.1665)	(0.3389)	0.0000	3	(3.5053)	01/06/2025
603508.SH	12/13/2024	SDB3260961903	3,200.00	3.1282	10,210.95	10,010.28	0.0000	4.5800	50.0000	0.0000	(3.8972)	(0.4171)	0.0000	3	(4.3143)	01/06/2025
603508.SH	12/13/2024	SDB3260961903	1,000.00	3.1282	3,190.92	3,128.21	0.0000	4.5800	50.0000	0.0000	(1.2179)	(0.1303)	0.0000	3	(1.3482)	01/06/2025
603508.SH	12/13/2024	SDB3260961903	400.00	3.1282	1,276.37	1,251.29	0.0000	4.5800	50.0000	0.0000	(0.4871)	(0.0521)	0.0000	3	(0.5393)	01/06/2025
603508.SH	12/13/2024	SDB3260961903	400.00	3.1282	1,276.37	1,251.29	0.0000	4.5800	50.0000	0.0000	(0.4871)	(0.0521)	0.0000	3	(0.5393)	01/06/2025
603508.SH	12/13/2024	SDB3260961903	400.00	3.1282	1,276.37	1,251.29	0.0000	4.5800	50.0000	0.0000	(0.4871)	(0.0521)	0.0000	3	(0.5393)	01/06/2025
603508.SH	12/13/2024	SDB3260961903	1,100.00	3.1282	3,510.02	3,441.04	0.0000	4.5800	50.0000	0.0000	(1.3397)	(0.1434)	0.0000	3	(1.4830)	01/06/2025
603508.SH	12/13/2024	SDB3260961903	1,400.00	3.1282	4,467.29	4,379.50	0.0000	4.5800	50.0000	0.0000	(1.7050)	(0.1825)	0.0000	3	(1.8875)	01/06/2025
603508.SH	12/13/2024	SDB3260961903	1,000.00	3.1282	3,190.92	3,128.21	0.0000	4.5800	50.0000	0.0000	(1.2179)	(0.1303)	0.0000	3	(1.3482)	01/06/2025
603508.SH	12/13/2024	SDB3260961903	100.00	3.1282	319.09	312.82	0.0000	4.5800	50.0000	0.0000	(0.1218)	(0.0130)	0.0000	3	(0.1348)	01/06/2025
603508.SH	12/13/2024	SDB3260961903	1,200.00	3.1282	3,829.11	3,753.86	0.0000	4.5800	50.0000	0.0000	(1.4614)	(0.1564)	0.0000	3	(1.6179)	01/06/2025
603508.SH	12/13/2024	SDB3260961903	100.00	3.1282	319.09	312.82	0.0000	4.5800	50.0000	0.0000	(0.1218)	(0.0130)	0.0000	3	(0.1348)	01/06/2025
603508.SH	12/13/2024	SDB3260961903	600.00	3.1282	1,914.55	1,876.93	0.0000	4.5800	50.0000	0.0000	(0.7307)	(0.0782)	0.0000	3	(0.8089)	01/06/2025
603508.SH	12/13/2024	SDB3260961903	300.00	3.1282	957.28	938.46	0.0000	4.5800	50.0000	0.0000	(0.3654)	(0.0391)	0.0000	3	(0.4045)	01/06/2025
603508.SH	12/13/2024	SDB3260961903	1,000.00	3.1282	3,190.92	3,128.21	0.0000	4.5800	50.0000	0.0000	(1.2179)	(0.1303)	0.0000	3	(1.3482)	01/06/2025
603508.SH	12/13/2024	SDB3260961903	600.00	3.1282	1,914.55	1,876.93	0.0000	4.5800	50.0000	0.0000	(0.7307)	(0.0782)	0.0000	3	(0.8089)	01/06/2025
603508.SH	12/13/2024	SDB3260961903	500.00	3.1282	1,595.46	1,564.11	0.0000	4.5800	50.0000	0.0000	(0.6089)	(0.0652)	0.0000	3	(0.6741)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HENAN THINKER AUTOMATIC EQUIPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603508.SH	12/13/2024	SDB3260961903	2,900.00	3.1282	9,253.68	9,071.82	0.0000	4.5800	50.0000	0.0000	(3.5318)	(0.3780)	0.0000	3	(3.9098)	01/06/2025
603508.SH	12/13/2024	SDB3260961903	1,200.00	3.1282	3,829.11	3,753.86	0.0000	4.5800	50.0000	0.0000	(1.4614)	(0.1564)	0.0000	3	(1.6179)	01/06/2025
603508.SH	12/12/2024	SDB3260961903	4,300.00	3.1118	13,720.97	13,380.56	0.0000	4.5800	50.0000	0.0000	(1.7456)	(0.1858)	0.0000	1	(1.9315)	01/06/2025
603508.SH	12/12/2024	SDB3260961903	1,500.00	3.1118	4,786.38	4,667.64	0.0000	4.5800	50.0000	0.0000	(0.6089)	(0.0648)	0.0000	1	(0.6738)	01/06/2025
603508.SH	12/12/2024	SDB3260961903	1,300.00	3.1118	4,148.20	4,045.28	0.0000	4.5800	50.0000	0.0000	(0.5277)	(0.0562)	0.0000	1	(0.5839)	01/06/2025
603508.SH	12/12/2024	SDB3260961903	100.00	3.1118	319.09	311.18	0.0000	4.5800	50.0000	0.0000	(0.0406)	(0.0043)	0.0000	1	(0.0449)	01/06/2025
603508.SH	12/12/2024	SDB3260961903	500.00	3.1118	1,595.46	1,555.88	0.0000	4.5800	50.0000	0.0000	(0.2030)	(0.0216)	0.0000	1	(0.2246)	01/06/2025
603508.SH	12/12/2024	SDB3260961903	1,000.00	3.1118	3,190.92	3,111.76	0.0000	4.5800	50.0000	0.0000	(0.4060)	(0.0432)	0.0000	1	(0.4492)	01/06/2025
603508.SH	12/12/2024	SDB3260961903	9,600.00	3.1118	30,632.86	29,872.87	0.0000	4.5800	50.0000	0.0000	(3.8972)	(0.4149)	0.0000	1	(4.3121)	01/06/2025
603508.SH	12/12/2024	SDB3260961903	2,600.00	3.1118	8,296.40	8,090.57	0.0000	4.5800	50.0000	0.0000	(1.0555)	(0.1124)	0.0000	1	(1.1679)	01/06/2025
603508.SH	12/12/2024	SDB3260961903	3,200.00	3.1118	10,210.95	9,957.62	0.0000	4.5800	50.0000	0.0000	(1.2991)	(0.1383)	0.0000	1	(1.4374)	01/06/2025
603508.SH	12/12/2024	SDB3260961903	1,000.00	3.1118	3,190.92	3,111.76	0.0000	4.5800	50.0000	0.0000	(0.4060)	(0.0432)	0.0000	1	(0.4492)	01/06/2025
603508.SH	12/12/2024	SDB3260961903	400.00	3.1118	1,276.37	1,244.70	0.0000	4.5800	50.0000	0.0000	(0.1624)	(0.0173)	0.0000	1	(0.1797)	01/06/2025
603508.SH	12/12/2024	SDB3260961903	400.00	3.1118	1,276.37	1,244.70	0.0000	4.5800	50.0000	0.0000	(0.1624)	(0.0173)	0.0000	1	(0.1797)	01/06/2025
603508.SH	12/12/2024	SDB3260961903	400.00	3.1118	1,276.37	1,244.70	0.0000	4.5800	50.0000	0.0000	(0.1624)	(0.0173)	0.0000	1	(0.1797)	01/06/2025
603508.SH	12/12/2024	SDB3260961903	1,100.00	3.1118	3,510.02	3,422.93	0.0000	4.5800	50.0000	0.0000	(0.4466)	(0.0475)	0.0000	1	(0.4941)	01/06/2025
603508.SH	12/12/2024	SDB3260961903	1,400.00	3.1118	4,467.29	4,356.46	0.0000	4.5800	50.0000	0.0000	(0.5683)	(0.0605)	0.0000	1	(0.6288)	01/06/2025
603508.SH	12/12/2024	SDB3260961903	1,000.00	3.1118	3,190.92	3,111.76	0.0000	4.5800	50.0000	0.0000	(0.4060)	(0.0432)	0.0000	1	(0.4492)	01/06/2025
603508.SH	12/12/2024	SDB3260961903	100.00	3.1118	319.09	311.18	0.0000	4.5800	50.0000	0.0000	(0.0406)	(0.0043)	0.0000	1	(0.0449)	01/06/2025
603508.SH	12/12/2024	SDB3260961903	1,200.00	3.1118	3,829.11	3,734.11	0.0000	4.5800	50.0000	0.0000	(0.4871)	(0.0519)	0.0000	1	(0.5390)	01/06/2025
603508.SH	12/12/2024	SDB3260961903	100.00	3.1118	319.09	311.18	0.0000	4.5800	50.0000	0.0000	(0.0043)	(0.0043)	0.0000	1	(0.0449)	01/06/2025
603508.SH	12/12/2024	SDB3260961903	600.00	3.1118	1,914.55	1,867.05	0.0000	4.5800	50.0000	0.0000	(0.2436)	(0.0259)	0.0000	1	(0.2695)	01/06/2025
603508.SH	12/12/2024	SDB3260961903	300.00	3.1118	957.28	933.53	0.0000	4.5800	50.0000	0.0000	(0.1218)	(0.0130)	0.0000	1	(0.1348)	01/06/2025
603508.SH	12/12/2024	SDB3260961903	1,000.00	3.1118	3,190.92	3,111.76	0.0000	4.5800	50.0000	0.0000	(0.4060)	(0.0432)	0.0000	1	(0.4492)	01/06/2025
603508.SH	12/12/2024	SDB3260961903	600.00	3.1118	1,914.55	1,867.05	0.0000	4.5800	50.0000	0.0000	(0.2436)	(0.0259)	0.0000	1	(0.2695)	01/06/2025
603508.SH	12/12/2024	SDB3260961903	500.00	3.1118	1,595.46	1,555.88	0.0000	4.5800	50.0000	0.0000	(0.2030)	(0.0216)	0.0000	1	(0.2246)	01/06/2025
603508.SH	12/12/2024	SDB3260961903	2,900.00	3.1118	9,253.68	9,024.10	0.0000	4.5800	50.0000	0.0000	(1.1773)	(0.1253)	0.0000	1	(1.3026)	01/06/2025
603508.SH	12/12/2024	SDB3260961903	1,200.00	3.1118	3,829.11	3,734.11	0.0000	4.5800	50.0000	0.0000	(0.4871)	(0.0519)	0.0000	1	(0.5390)	01/06/2025
603508.SH	12/11/2024	SDB3260961903	4,300.00	3.2120	13,720.97	13,811.77	0.0000	4.5800	50.0000	0.0000	(1.7456)	(0.1918)	0.0000	1	(1.9374)	01/06/2025
603508.SH	12/11/2024	SDB3260961903	1,500.00	3.2120	4,786.38	4,818.06	0.0000	4.5800	50.0000	0.0000	(0.6089)	(0.0669)	0.0000	1	(0.6759)	01/06/2025
603508.SH	12/11/2024	SDB3260961903	1,300.00	3.2120	4,148.20	4,175.65	0.0000	4.5800	50.0000	0.0000	(0.5277)	(0.0580)	0.0000	1	(0.5857)	01/06/2025
603508.SH	12/11/2024	SDB3260961903	100.00	3.2120	319.09	321.20	0.0000	4.5800	50.0000	0.0000	(0.0406)	(0.0045)	0.0000	1	(0.0451)	01/06/2025
603508.SH	12/11/2024	SDB3260961903	500.00	3.2120	1,595.46	1,606.02	0.0000	4.5800	50.0000	0.0000	(0.2030)	(0.0223)	0.0000	1	(0.2253)	01/06/2025
603508.SH	12/11/2024	SDB3260961903	1,000.00	3.2120	3,190.92	3,212.04	0.0000	4.5800	50.0000	0.0000	(0.4060)	(0.0446)	0.0000	1	(0.4506)	01/06/2025
603508.SH	12/11/2024	SDB3260961903	9,600.00	3.2120	30,632.86	30,835.57	0.0000	4.5800	50.0000	0.0000	(3.8972)	(0.4283)	0.0000	1	(4.3255)	01/06/2025
603508.SH	12/11/2024	SDB3260961903	2,600.00	3.2120	8,296.40	8,351.30	0.0000	4.5800	50.0000	0.0000	(1.0555)	(0.1160)	0.0000	1	(1.1715)	01/06/2025
603508.SH	12/11/2024	SDB3260961903	3,200.00	3.2120	10,210.95	10,278.52	0.0000	4.5800	50.0000	0.0000	(1.2991)	(0.1428)	0.0000	1	(1.4418)	01/06/2025
603508.SH	12/11/2024	SDB3260961903	1,000.00	3.2120	3,190.92	3,212.04	0.0000	4.5800	50.0000	0.0000	(0.4060)	(0.0446)	0.0000	1	(0.4506)	01/06/2025
603508.SH	12/11/2024	SDB3260961903	400.00	3.2120	1,276.37	1,284.82	0.0000	4.5800	50.0000	0.0000	(0.1624)	(0.0178)	0.0000	1	(0.1802)	01/06/2025
603508.SH	12/11/2024	SDB3260961903	400.00	3.2120	1,276.37	1,284.82	0.0000	4.5800	50.0000	0.0000	(0.1624)	(0.0178)	0.0000	1	(0.1802)	01/06/2025
603508.SH	12/11/2024	SDB3260961903	400.00	3.2120	1,276.37	1,284.82	0.0000	4.5800	50.0000	0.0000	(0.1624)	(0.0178)	0.0000	1	(0.1802)	01/06/2025
603508.SH	12/11/2024	SDB3260961903	1,100.00	3.2120	3,510.02	3,533.24	0.0000	4.5800	50.0000	0.0000	(0.4466)	(0.0491)	0.0000	1	(0.4956)	01/06/2025
603508.SH	12/11/2024	SDB3260961903	1,400.00	3.2120	4,467.29	4,496.85	0.0000	4.5800	50.0000	0.0000	(0.5683)	(0.0625)	0.0000	1	(0.6308)	01/06/2025
603508.SH	12/11/2024	SDB3260961903	1,000.00	3.2120	3,190.92	3,212.04	0.0000	4.5800	50.0000	0.0000	(0.4060)	(0.0446)	0.0000	1	(0.4506)	01/06/2025
603508.SH	12/11/2024	SDB3260961903	100.00	3.2120	319.09	321.20	0.0000	4.5800	50.0000	0.0000	(0.0406)	(0.0045)	0.0000	1	(0.0451)	01/06/2025
603508.SH	12/11/2024	SDB3260961903	1,200.00	3.2120	3,829.11	3,854.45	0.0000	4.5800	50.0000	0.0000	(0.4871)	(0.0535)	0.0000	1	(0.5407)	01/06/2025
603508.SH	12/11/2024	SDB3260961903	100.00	3.2120	319.09	321.20	0.0000	4.5800	50.0000	0.0000	(0.0406)	(0.0045)	0.0000	1	(0.0451)	01/06/2025
603508.SH	12/11/2024	SDB3260961903	600.00	3.2120	1,914.55	1,927.22	0.0000	4.5800	50.0000	0.0000	(0.2436)	(0.0268)	0.0000	1	(0.2703)	01/06/2025
603508.SH	12/11/2024	SDB3260961903	300.00	3.2120	957.28	963.61	0.0000	4.5800	50.0000	0.0000	(0.1218)	(0.0134)	0.0000	1	(0.1352)	01/06/2025
603508.SH	12/11/2024	SDB3260961903	1,000.00	3.2120	3,190.92	3,212.04	0.0000	4.5800	50.0000	0.0000	(0.4060)	(0.0446)	0.0000	1	(0.4506)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HENAN THINKER AUTOMATIC EQUIPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603508.SH	12/11/2024	SDB3260961903	600.00	3.2120	1,914.55	1,927.22	0.0000	4.5800	50.0000	0.0000	(0.2436)	(0.0268)	0.0000	1	(0.2703)	01/06/2025
603508.SH	12/11/2024	SDB3260961903	500.00	3.2120	1,595.46	1,606.02	0.0000	4.5800	50.0000	0.0000	(0.2030)	(0.0223)	0.0000	1	(0.2253)	01/06/2025
603508.SH	12/11/2024	SDB3260961903	2,900.00	3.2120	9,253.68	9,314.91	0.0000	4.5800	50.0000	0.0000	(1.1773)	(0.1294)	0.0000	1	(1.3066)	01/06/2025
603508.SH	12/11/2024	SDB3260961903	1,200.00	3.2120	3,829.11	3,854.45	0.0000	4.5800	50.0000	0.0000	(0.4871)	(0.0535)	0.0000	1	(0.5407)	01/06/2025
603508.SH	12/10/2024	SDB3260961903	4,300.00	3.1819	13,720.97	13,682.03	0.0000	4.5800	50.0000	0.0000	(1.7456)	(0.1900)	0.0000	1	(1.9356)	01/06/2025
603508.SH	12/10/2024	SDB3260961903	1,500.00	3.1819	4,786.38	4,772.80	0.0000	4.5800	50.0000	0.0000	(0.6089)	(0.0663)	0.0000	1	(0.6752)	01/06/2025
603508.SH	12/10/2024	SDB3260961903	1,300.00	3.1819	4,148.20	4,136.43	0.0000	4.5800	50.0000	0.0000	(0.5277)	(0.0575)	0.0000	1	(0.5852)	01/06/2025
603508.SH	12/10/2024	SDB3260961903	100.00	3.1819	319.09	318.19	0.0000	4.5800	50.0000	0.0000	(0.0406)	(0.0044)	0.0000	1	(0.0450)	01/06/2025
603508.SH	12/10/2024	SDB3260961903	500.00	3.1819	1,595.46	1,590.93	0.0000	4.5800	50.0000	0.0000	(0.2030)	(0.0221)	0.0000	1	(0.2251)	01/06/2025
603508.SH	12/10/2024	SDB3260961903	1,000.00	3.1819	3,190.92	3,181.87	0.0000	4.5800	50.0000	0.0000	(0.4060)	(0.0442)	0.0000	1	(0.4501)	01/06/2025
603508.SH	12/10/2024	SDB3260961903	9,600.00	3.1819	30,632.86	30,545.93	0.0000	4.5800	50.0000	0.0000	(3.8972)	(0.4242)	0.0000	1	(4.3214)	01/06/2025
603508.SH	12/10/2024	SDB3260961903	2,600.00	3.1819	8,296.40	8,272.86	0.0000	4.5800	50.0000	0.0000	(1.0555)	(0.1149)	0.0000	1	(1.1704)	01/06/2025
603508.SH	12/10/2024	SDB3260961903	3,200.00	3.1819	10,210.95	10,181.98	0.0000	4.5800	50.0000	0.0000	(1.2991)	(0.1414)	0.0000	1	(1.4405)	01/06/2025
603508.SH	12/10/2024	SDB3260961903	1,000.00	3.1819	3,190.92	3,181.87	0.0000	4.5800	50.0000	0.0000	(0.4060)	(0.0442)	0.0000	1	(0.4501)	01/06/2025
603508.SH	12/10/2024	SDB3260961903	400.00	3.1819	1,276.37	1,272.75	0.0000	4.5800	50.0000	0.0000	(0.1624)	(0.0177)	0.0000	1	(0.1801)	01/06/2025
603508.SH	12/10/2024	SDB3260961903	400.00	3.1819	1,276.37	1,272.75	0.0000	4.5800	50.0000	0.0000	(0.1624)	(0.0177)	0.0000	1	(0.1801)	01/06/2025
603508.SH	12/10/2024	SDB3260961903	400.00	3.1819	1,276.37	1,272.75	0.0000	4.5800	50.0000	0.0000	(0.1624)	(0.0177)	0.0000	1	(0.1801)	01/06/2025
603508.SH	12/10/2024	SDB3260961903	1,100.00	3.1819	3,510.02	3,500.05	0.0000	4.5800	50.0000	0.0000	(0.4466)	(0.0486)	0.0000	1	(0.4952)	01/06/2025
603508.SH	12/10/2024	SDB3260961903	1,400.00	3.1819	4,467.29	4,454.62	0.0000	4.5800	50.0000	0.0000	(0.5683)	(0.0619)	0.0000	1	(0.6302)	01/06/2025
603508.SH	12/10/2024	SDB3260961903	1,000.00	3.1819	3,190.92	3,181.87	0.0000	4.5800	50.0000	0.0000	(0.4060)	(0.0442)	0.0000	1	(0.4501)	01/06/2025
603508.SH	12/10/2024	SDB3260961903	100.00	3.1819	319.09	318.19	0.0000	4.5800	50.0000	0.0000	(0.0406)	(0.0044)	0.0000	1	(0.0450)	01/06/2025
603508.SH	12/10/2024	SDB3260961903	1,200.00	3.1819	3,829.11	3,818.24	0.0000	4.5800	50.0000	0.0000	(0.4871)	(0.0530)	0.0000	1	(0.5402)	01/06/2025
603508.SH	12/10/2024	SDB3260961903	100.00	3.1819	319.09	318.19	0.0000	4.5800	50.0000	0.0000	(0.0406)	(0.0044)	0.0000	1	(0.0450)	01/06/2025
603508.SH	12/10/2024	SDB3260961903	600.00	3.1819	1,914.55	1,909.12	0.0000	4.5800	50.0000	0.0000	(0.2436)	(0.0265)	0.0000	1	(0.2701)	01/06/2025
603508.SH	12/10/2024	SDB3260961903	300.00	3.1819	957.28	954.56	0.0000	4.5800	50.0000	0.0000	(0.1218)	(0.0133)	0.0000	1	(0.1350)	01/06/2025
603508.SH	12/10/2024	SDB3260961903	1,000.00	3.1819	3,190.92	3,181.87	0.0000	4.5800	50.0000	0.0000	(0.4060)	(0.0442)	0.0000	1	(0.4501)	01/06/2025
603508.SH	12/10/2024	SDB3260961903	600.00	3.1819	1,914.55	1,909.12	0.0000	4.5800	50.0000	0.0000	(0.2436)	(0.0265)	0.0000	1	(0.2701)	01/06/2025
603508.SH	12/10/2024	SDB3260961903	500.00	3.1819	1,595.46	1,590.93	0.0000	4.5800	50.0000	0.0000	(0.2030)	(0.0221)	0.0000	1	(0.2251)	01/06/2025
603508.SH	12/10/2024	SDB3260961903	2,900.00	3.1819	9,253.68	9,227.42	0.0000	4.5800	50.0000	0.0000	(1.1773)	(0.1282)	0.0000	1	(1.3054)	01/06/2025
603508.SH	12/10/2024	SDB3260961903	1,200.00	3.1819	3,829.11	3,818.24	0.0000	4.5800	50.0000	0.0000	(0.4871)	(0.0530)	0.0000	1	(0.5402)	01/06/2025
603508.SH	12/09/2024	SDB3260961903	4,300.00	3.1887	13,720.97	13,711.60	0.0000	4.5800	50.0000	0.0000	(1.7456)	(0.1904)	0.0000	1	(1.9361)	01/06/2025
603508.SH	12/09/2024	SDB3260961903	1,500.00	3.1887	4,786.38	4,783.12	0.0000	4.5800	50.0000	0.0000	(0.6089)	(0.0664)	0.0000	1	(0.6754)	01/06/2025
603508.SH	12/09/2024	SDB3260961903	1,300.00	3.1887	4,148.20	4,145.37	0.0000	4.5800	50.0000	0.0000	(0.5277)	(0.0576)	0.0000	1	(0.5853)	01/06/2025
603508.SH	12/09/2024	SDB3260961903	100.00	3.1887	319.09	318.87	0.0000	4.5800	50.0000	0.0000	(0.0406)	(0.0044)	0.0000	1	(0.0450)	01/06/2025
603508.SH	12/09/2024	SDB3260961903	500.00	3.1887	1,595.46	1,594.37	0.0000	4.5800	50.0000	0.0000	(0.2030)	(0.0221)	0.0000	1	(0.2251)	01/06/2025
603508.SH	12/09/2024	SDB3260961903	1,000.00	3.1887	3,190.92	3,188.74	0.0000	4.5800	50.0000	0.0000	(0.4060)	(0.0443)	0.0000	1	(0.4502)	01/06/2025
603508.SH	12/09/2024	SDB3260961903	9,600.00	3.1887	30,632.86	30,611.94	0.0000	4.5800	50.0000	0.0000	(3.8972)	(0.4252)	0.0000	1	(4.3223)	01/06/2025
603508.SH	12/09/2024	SDB3260961903	2,600.00	3.1887	8,296.40	8,290.73	0.0000	4.5800	50.0000	0.0000	(1.0555)	(0.1151)	0.0000	1	(1.1706)	01/06/2025
603508.SH	12/09/2024	SDB3260961903	3,200.00	3.1887	10,210.95	10,203.98	0.0000	4.5800	50.0000	0.0000	(1.2991)	(0.1417)	0.0000	1	(1.4408)	01/06/2025
603508.SH	12/09/2024	SDB3260961903	1,000.00	3.1887	3,190.92	3,188.74	0.0000	4.5800	50.0000	0.0000	(0.4060)	(0.0443)	0.0000	1	(0.4502)	01/06/2025
603508.SH	12/09/2024	SDB3260961903	400.00	3.1887	1,276.37	1,275.50	0.0000	4.5800	50.0000	0.0000	(0.1624)	(0.0177)	0.0000	1	(0.1801)	01/06/2025
603508.SH	12/09/2024	SDB3260961903	400.00	3.1887	1,276.37	1,275.50	0.0000	4.5800	50.0000	0.0000	(0.1624)	(0.0177)	0.0000	1	(0.1801)	01/06/2025
603508.SH	12/09/2024	SDB3260961903	400.00	3.1887	1,276.37	1,275.50	0.0000	4.5800	50.0000	0.0000	(0.1624)	(0.0177)	0.0000	1	(0.1801)	01/06/2025
603508.SH	12/09/2024	SDB3260961903	1,100.00	3.1887	3,510.02	3,507.62	0.0000	4.5800	50.0000	0.0000	(0.4466)	(0.0487)	0.0000	1	(0.4953)	01/06/2025
603508.SH	12/09/2024	SDB3260961903	1,400.00	3.1887	4,467.29	4,464.24	0.0000	4.5800	50.0000	0.0000	(0.5683)	(0.0620)	0.0000	1	(0.6303)	01/06/2025
603508.SH	12/09/2024	SDB3260961903	1,000.00	3.1887	3,190.92	3,188.74	0.0000	4.5800	50.0000	0.0000	(0.4060)	(0.0443)	0.0000	1	(0.4502)	01/06/2025
603508.SH	12/09/2024	SDB3260961903	100.00	3.1887	319.09	318.87	0.0000	4.5800	50.0000	0.0000	(0.0406)	(0.0044)	0.0000	1	(0.0450)	01/06/2025
603508.SH	12/09/2024	SDB3260961903	1,200.00	3.1887	3,829.11	3,826.49	0.0000	4.5800	50.0000	0.0000	(0.4871)	(0.0531)	0.0000	1	(0.5403)	01/06/2025
603508.SH	12/09/2024	SDB3260961903	100.00	3.1887	319.09	318.87	0.0000	4.5800	50.0000	0.0000	(0.0406)	(0.0044)	0.0000	1	(0.0450)	01/06/2025
603508.SH	12/09/2024	SDB3260961903	600.00	3.1887	1,914.55	1,913.25	0.0000	4.5800	50.0000	0.0000	(0.2436)	(0.0266)	0.0000	1	(0.2701)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6



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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HENAN THINKER AUTOMATIC EQUIPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603508.SH	12/09/2024	SDB3260961903	300.00	3.1887	957.28	956.62	0.0000	4.5800	50.0000	0.0000	(0.1218)	(0.0133)	0.0000	1	(0.1351)	01/06/2025
603508.SH	12/09/2024	SDB3260961903	1,000.00	3.1887	3,190.92	3,188.74	0.0000	4.5800	50.0000	0.0000	(0.4060)	(0.0443)	0.0000	1	(0.4502)	01/06/2025
603508.SH	12/09/2024	SDB3260961903	600.00	3.1887	1,914.55	1,913.25	0.0000	4.5800	50.0000	0.0000	(0.2436)	(0.0266)	0.0000	1	(0.2701)	01/06/2025
603508.SH	12/09/2024	SDB3260961903	500.00	3.1887	1,595.46	1,594.37	0.0000	4.5800	50.0000	0.0000	(0.2030)	(0.0221)	0.0000	1	(0.2251)	01/06/2025
603508.SH	12/09/2024	SDB3260961903	2,900.00	3.1887	9,253.68	9,247.36	0.0000	4.5800	50.0000	0.0000	(1.1773)	(0.1284)	0.0000	1	(1.3057)	01/06/2025
603508.SH	12/09/2024	SDB3260961903	1,200.00	3.1887	3,829.11	3,826.49	0.0000	4.5800	50.0000	0.0000	(0.4871)	(0.0531)	0.0000	1	(0.5403)	01/06/2025
603508.SH	12/06/2024	SDB3260961903	4,300.00	3.2071	13,720.97	13,790.40	0.0000	4.5800	50.0000	0.0000	(5.2368)	(0.5746)	0.0000	3	(5.8114)	01/06/2025
603508.SH	12/06/2024	SDB3260961903	1,500.00	3.2071	4,786.38	4,810.60	0.0000	4.5800	50.0000	0.0000	(1.8268)	(0.2004)	0.0000	3	(2.0272)	01/06/2025
603508.SH	12/06/2024	SDB3260961903	1,300.00	3.2071	4,148.20	4,169.19	0.0000	4.5800	50.0000	0.0000	(1.5832)	(0.1737)	0.0000	3	(1.7569)	01/06/2025
603508.SH	12/06/2024	SDB3260961903	100.00	3.2071	319.09	320.71	0.0000	4.5800	50.0000	0.0000	(0.1218)	(0.0134)	0.0000	3	(0.1351)	01/06/2025
603508.SH	12/06/2024	SDB3260961903	500.00	3.2071	1,595.46	1,603.53	0.0000	4.5800	50.0000	0.0000	(0.6089)	(0.0668)	0.0000	3	(0.6757)	01/06/2025
603508.SH	12/06/2024	SDB3260961903	1,000.00	3.2071	3,190.92	3,207.07	0.0000	4.5800	50.0000	0.0000	(1.2179)	(0.1336)	0.0000	3	(1.3515)	01/06/2025
603508.SH	12/06/2024	SDB3260961903	9,600.00	3.2071	30,632.86	30,787.86	0.0000	4.5800	50.0000	0.0000	(11.6915)	(1.2828)	0.0000	3	(12.9744)	01/06/2025
603508.SH	12/06/2024	SDB3260961903	2,600.00	3.2071	8,296.40	8,338.38	0.0000	4.5800	50.0000	0.0000	(3.1665)	(0.3474)	0.0000	3	(3.5139)	01/06/2025
603508.SH	12/06/2024	SDB3260961903	3,200.00	3.2071	10,210.95	10,262.62	0.0000	4.5800	50.0000	0.0000	(3.8972)	(0.4276)	0.0000	3	(4.3248)	01/06/2025
603508.SH	12/06/2024	SDB3260961903	1,000.00	3.2071	3,190.92	3,207.07	0.0000	4.5800	50.0000	0.0000	(1.2179)	(0.1336)	0.0000	3	(1.3515)	01/06/2025
603508.SH	12/06/2024	SDB3260961903	400.00	3.2071	1,276.37	1,282.83	0.0000	4.5800	50.0000	0.0000	(0.4871)	(0.0535)	0.0000	3	(0.5406)	01/06/2025
603508.SH	12/06/2024	SDB3260961903	400.00	3.2071	1,276.37	1,282.83	0.0000	4.5800	50.0000	0.0000	(0.4871)	(0.0535)	0.0000	3	(0.5406)	01/06/2025
603508.SH	12/06/2024	SDB3260961903	1,100.00	3.2071	3,510.02	3,527.78	0.0000	4.5800	50.0000	0.0000	(1.3397)	(0.1470)	0.0000	3	(1.4866)	01/06/2025
603508.SH	12/06/2024	SDB3260961903	1,400.00	3.2071	4,467.29	4,489.90	0.0000	4.5800	50.0000	0.0000	(1.7050)	(0.1871)	0.0000	3	(1.8921)	01/06/2025
603508.SH	12/06/2024	SDB3260961903	1,000.00	3.2071	3,190.92	3,207.07	0.0000	4.5800	50.0000	0.0000	(1.2179)	(0.1336)	0.0000	3	(1.3515)	01/06/2025
603508.SH	12/06/2024	SDB3260961903	100.00	3.2071	319.09	320.71	0.0000	4.5800	50.0000	0.0000	(0.1218)	(0.0134)	0.0000	3	(0.1351)	01/06/2025
603508.SH	12/06/2024	SDB3260961903	1,200.00	3.2071	3,829.11	3,848.48	0.0000	4.5800	50.0000	0.0000	(1.4614)	(0.1604)	0.0000	3	(1.6218)	01/06/2025
603508.SH	12/06/2024	SDB3260961903	100.00	3.2071	319.09	320.71	0.0000	4.5800	50.0000	0.0000	(0.1218)	(0.0134)	0.0000	3	(0.1351)	01/06/2025
603508.SH	12/06/2024	SDB3260961903	600.00	3.2071	1,914.55	1,924.24	0.0000	4.5800	50.0000	0.0000	(0.7307)	(0.0802)	0.0000	3	(0.8109)	01/06/2025
603508.SH	12/06/2024	SDB3260961903	300.00	3.2071	957.28	962.12	0.0000	4.5800	50.0000	0.0000	(0.3654)	(0.0401)	0.0000	3	(0.4054)	01/06/2025
603508.SH	12/06/2024	SDB3260961903	1,000.00	3.2071	3,190.92	3,207.07	0.0000	4.5800	50.0000	0.0000	(1.2179)	(0.1336)	0.0000	3	(1.3515)	01/06/2025
603508.SH	12/06/2024	SDB3260961903	600.00	3.2071	1,914.55	1,924.24	0.0000	4.5800	50.0000	0.0000	(0.7307)	(0.0802)	0.0000	3	(0.8109)	01/06/2025
603508.SH	12/06/2024	SDB3260961903	500.00	3.2071	1,595.46	1,603.53	0.0000	4.5800	50.0000	0.0000	(0.6089)	(0.0668)	0.0000	3	(0.6757)	01/06/2025
603508.SH	12/06/2024	SDB3260961903	2,900.00	3.2071	9,253.68	9,300.50	0.0000	4.5800	50.0000	0.0000	(3.5318)	(0.3875)	0.0000	3	(3.9193)	01/06/2025
603508.SH	12/06/2024	SDB3260961903	1,200.00	3.2071	3,829.11	3,848.48	0.0000	4.5800	50.0000	0.0000	(1.4614)	(0.1604)	0.0000	3	(1.6218)	01/06/2025
603508.SH	12/05/2024	SDB3260961903	4,300.00	3.2594	13,720.97	14,015.55	0.0000	4.5800	50.0000	0.0000	(1.7456)	(0.1947)	0.0000	1	(1.9403)	01/06/2025
603508.SH	12/05/2024	SDB3260961903	1,500.00	3.2594	4,786.38	4,889.15	0.0000	4.5800	50.0000	0.0000	(0.6089)	(0.0679)	0.0000	1	(0.6768)	01/06/2025
603508.SH	12/05/2024	SDB3260961903	1,300.00	3.2594	4,148.20	4,237.26	0.0000	4.5800	50.0000	0.0000	(0.5277)	(0.0589)	0.0000	1	(0.5866)	01/06/2025
603508.SH	12/05/2024	SDB3260961903	100.00	3.2594	319.09	325.94	0.0000	4.5800	50.0000	0.0000	(0.0406)	(0.0045)	0.0000	1	(0.0451)	01/06/2025
603508.SH	12/05/2024	SDB3260961903	500.00	3.2594	1,595.46	1,629.71	0.0000	4.5800	50.0000	0.0000	(0.2030)	(0.0226)	0.0000	1	(0.2256)	01/06/2025
603508.SH	12/05/2024	SDB3260961903	1,000.00	3.2594	3,190.92	3,259.43	0.0000	4.5800	50.0000	0.0000	(0.4060)	(0.0453)	0.0000	1	(0.4512)	01/06/2025
603508.SH	12/05/2024	SDB3260961903	9,600.00	3.2594	30,632.86	31,290.53	0.0000	4.5800	50.0000	0.0000	(3.8972)	(0.4346)	0.0000	1	(4.3318)	01/06/2025
603508.SH	12/05/2024	SDB3260961903	2,600.00	3.2594	8,296.40	8,474.52	0.0000	4.5800	50.0000	0.0000	(0.1055)	(0.1177)	0.0000	1	(1.1732)	01/06/2025
603508.SH	12/05/2024	SDB3260961903	3,200.00	3.2594	10,210.95	10,430.18	0.0000	4.5800	50.0000	0.0000	(1.2991)	(0.1449)	0.0000	1	(1.4439)	01/06/2025
603508.SH	12/05/2024	SDB3260961903	1,000.00	3.2594	3,190.92	3,259.43	0.0000	4.5800	50.0000	0.0000	(0.4060)	(0.0453)	0.0000	1	(0.4512)	01/06/2025
603508.SH	12/05/2024	SDB3260961903	400.00	3.2594	1,276.37	1,303.77	0.0000	4.5800	50.0000	0.0000	(0.1624)	(0.0181)	0.0000	1	(0.1805)	01/06/2025
603508.SH	12/05/2024	SDB3260961903	400.00	3.2594	1,276.37	1,303.77	0.0000	4.5800	50.0000	0.0000	(0.1624)	(0.0181)	0.0000	1	(0.1805)	01/06/2025
603508.SH	12/05/2024	SDB3260961903	400.00	3.2594	1,276.37	1,303.77	0.0000	4.5800	50.0000	0.0000	(0.1624)	(0.0181)	0.0000	1	(0.1805)	01/06/2025
603508.SH	12/05/2024	SDB3260961903	1,100.00	3.2594	3,510.02	3,585.37	0.0000	4.5800	50.0000	0.0000	(0.4466)	(0.0498)	0.0000	1	(0.4963)	01/06/2025
603508.SH	12/05/2024	SDB3260961903	1,400.00	3.2594	4,467.29	4,563.20	0.0000	4.5800	50.0000	0.0000	(0.5683)	(0.0634)	0.0000	1	(0.6317)	01/06/2025
603508.SH	12/05/2024	SDB3260961903	1,000.00	3.2594	3,190.92	3,259.43	0.0000	4.5800	50.0000	0.0000	(0.4060)	(0.0453)	0.0000	1	(0.4512)	01/06/2025
603508.SH	12/05/2024	SDB3260961903	100.00	3.2594	319.09	325.94	0.0000	4.5800	50.0000	0.0000	(0.0406)	(0.0045)	0.0000	1	(0.0451)	01/06/2025
603508.SH	12/05/2024	SDB3260961903	1,200.00	3.2594	3,829.11	3,911.32	0.0000	4.5800	50.0000	0.0000	(0.4871)	(0.0543)	0.0000	1	(0.5415)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HENAN THINKER AUTOMATIC EQUIPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603508.SH	12/05/2024	SDB3260961903	100.00	3.2594	319.09	325.94	0.0000	4.5800	50.0000	0.0000	(0.0406)	(0.0045)	0.0000	1	(0.0451)	01/06/2025
603508.SH	12/05/2024	SDB3260961903	600.00	3.2594	1,914.55	1,955.66	0.0000	4.5800	50.0000	0.0000	(0.2436)	(0.0272)	0.0000	1	(0.2707)	01/06/2025
603508.SH	12/05/2024	SDB3260961903	300.00	3.2594	957.28	977.83	0.0000	4.5800	50.0000	0.0000	(0.1218)	(0.0136)	0.0000	1	(0.1354)	01/06/2025
603508.SH	12/05/2024	SDB3260961903	1,000.00	3.2594	3,190.92	3,259.43	0.0000	4.5800	50.0000	0.0000	(0.4060)	(0.0453)	0.0000	1	(0.4512)	01/06/2025
603508.SH	12/05/2024	SDB3260961903	600.00	3.2594	1,914.55	1,955.66	0.0000	4.5800	50.0000	0.0000	(0.2436)	(0.0272)	0.0000	1	(0.2707)	01/06/2025
603508.SH	12/05/2024	SDB3260961903	500.00	3.2594	1,595.46	1,629.71	0.0000	4.5800	50.0000	0.0000	(0.2030)	(0.0226)	0.0000	1	(0.2256)	01/06/2025
603508.SH	12/05/2024	SDB3260961903	2,900.00	3.2594	9,253.68	9,452.35	0.0000	4.5800	50.0000	0.0000	(1.1773)	(0.1313)	0.0000	1	(1.3086)	01/06/2025
603508.SH	12/05/2024	SDB3260961903	1,200.00	3.2594	3,829.11	3,911.32	0.0000	4.5800	50.0000	0.0000	(0.4871)	(0.0543)	0.0000	1	(0.5415)	01/06/2025
603508.SH	12/04/2024	SDB3260961903	4,300.00	3.1909	13,720.97	13,720.97	0.0000	4.5800	50.0000	0.0000	(1.7456)	(0.1906)	0.0000	1	(1.9362)	01/06/2025
603508.SH	12/04/2024	SDB3260961903	1,500.00	3.1909	4,786.38	4,786.38	0.0000	4.5800	50.0000	0.0000	(0.6089)	(0.0665)	0.0000	1	(0.6754)	01/06/2025
603508.SH	12/04/2024	SDB3260961903	1,300.00	3.1909	4,148.20	4,148.20	0.0000	4.5800	50.0000	0.0000	(0.5277)	(0.0576)	0.0000	1	(0.5854)	01/06/2025
603508.SH	12/04/2024	SDB3260961903	100.00	3.1909	319.09	319.09	0.0000	4.5800	50.0000	0.0000	(0.0406)	(0.0044)	0.0000	1	(0.0450)	01/06/2025
603508.SH	12/04/2024	SDB3260961903	500.00	3.1909	1,595.46	1,595.46	0.0000	4.5800	50.0000	0.0000	(0.2030)	(0.0222)	0.0000	1	(0.2251)	01/06/2025
603508.SH	12/04/2024	SDB3260961903	1,000.00	3.1909	3,190.92	3,190.92	0.0000	4.5800	50.0000	0.0000	(0.4060)	(0.0443)	0.0000	1	(0.4503)	01/06/2025
603508.SH	12/04/2024	SDB3260961903	9,600.00	3.1909	30,632.86	30,632.86	0.0000	4.5800	50.0000	0.0000	(3.8972)	(0.4255)	0.0000	1	(4.3226)	01/06/2025
603508.SH	12/04/2024	SDB3260961903	2,600.00	3.1909	8,296.40	8,296.40	0.0000	4.5800	50.0000	0.0000	(1.0555)	(0.1152)	0.0000	1	(1.1707)	01/06/2025
603508.SH	12/04/2024	SDB3260961903	3,200.00	3.1909	10,210.95	10,210.95	0.0000	4.5800	50.0000	0.0000	(1.2991)	(0.1418)	0.0000	1	(1.4409)	01/06/2025
603508.SH	12/04/2024	SDB3260961903	1,000.00	3.1909	3,190.92	3,190.92	0.0000	4.5800	50.0000	0.0000	(0.4060)	(0.0443)	0.0000	1	(0.4503)	01/06/2025
603508.SH	12/04/2024	SDB3260961903	400.00	3.1909	1,276.37	1,276.37	0.0000	4.5800	50.0000	0.0000	(0.1624)	(0.0177)	0.0000	1	(0.1801)	01/06/2025
603508.SH	12/04/2024	SDB3260961903	400.00	3.1909	1,276.37	1,276.37	0.0000	4.5800	50.0000	0.0000	(0.1624)	(0.0177)	0.0000	1	(0.1801)	01/06/2025
603508.SH	12/04/2024	SDB3260961903	400.00	3.1909	1,276.37	1,276.37	0.0000	4.5800	50.0000	0.0000	(0.1624)	(0.0177)	0.0000	1	(0.1801)	01/06/2025
603508.SH	12/04/2024	SDB3260961903	1,100.00	3.1909	3,510.02	3,510.02	0.0000	4.5800	50.0000	0.0000	(0.4466)	(0.0488)	0.0000	1	(0.4953)	01/06/2025
603508.SH	12/04/2024	SDB3260961903	1,400.00	3.1909	4,467.29	4,467.29	0.0000	4.5800	50.0000	0.0000	(0.5683)	(0.0620)	0.0000	1	(0.6304)	01/06/2025
603508.SH	12/04/2024	SDB3260961903	1,000.00	3.1909	3,190.92	3,190.92	0.0000	4.5800	50.0000	0.0000	(0.4060)	(0.0443)	0.0000	1	(0.4503)	01/06/2025
603508.SH	12/04/2024	SDB3260961903	100.00	3.1909	319.09	319.09	0.0000	4.5800	50.0000	0.0000	(0.0406)	(0.0044)	0.0000	1	(0.0450)	01/06/2025
603508.SH	12/04/2024	SDB3260961903	1,200.00	3.1909	3,829.11	3,829.11	0.0000	4.5800	50.0000	0.0000	(0.4871)	(0.0532)	0.0000	1	(0.5403)	01/06/2025
603508.SH	12/04/2024	SDB3260961903	100.00	3.1909	319.09	319.09	0.0000	4.5800	50.0000	0.0000	(0.0406)	(0.0044)	0.0000	1	(0.0450)	01/06/2025
603508.SH	12/04/2024	SDB3260961903	600.00	3.1909	1,914.55	1,914.55	0.0000	4.5800	50.0000	0.0000	(0.2436)	(0.0266)	0.0000	1	(0.2702)	01/06/2025
603508.SH	12/04/2024	SDB3260961903	300.00	3.1909	957.28	957.28	0.0000	4.5800	50.0000	0.0000	(0.1218)	(0.0133)	0.0000	1	(0.1351)	01/06/2025
603508.SH	12/04/2024	SDB3260961903	1,000.00	3.1909	3,190.92	3,190.92	0.0000	4.5800	50.0000	0.0000	(0.4060)	(0.0443)	0.0000	1	(0.4503)	01/06/2025
603508.SH	12/04/2024	SDB3260961903	600.00	3.1909	1,914.55	1,914.55	0.0000	4.5800	50.0000	0.0000	(0.2436)	(0.0266)	0.0000	1	(0.2702)	01/06/2025
603508.SH	12/04/2024	SDB3260961903	500.00	3.1909	1,595.46	1,595.46	0.0000	4.5800	50.0000	0.0000	(0.2030)	(0.0222)	0.0000	1	(0.2251)	01/06/2025
603508.SH	12/04/2024	SDB3260961903	2,900.00	3.1909	9,253.68	9,253.68	0.0000	4.5800	50.0000	0.0000	(1.1773)	(0.1285)	0.0000	1	(1.3058)	01/06/2025
603508.SH	12/04/2024	SDB3260961903	1,200.00	3.1909	3,829.11	3,829.11	0.0000	4.5800	50.0000	0.0000	(0.4871)	(0.0532)	0.0000	1	(0.5403)	01/06/2025
TOTAL HENAN THINKER AUTOMATIC EQUIPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND												(529.6662)	(60.0804)	0.0000	(589.7466)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HG TECHNOLOGIES CO.,LTD. CMN CLASS A SERIES NORTHBOUND																
300847.ZK	01/03/2025	SDB3260122956	300.00	2.4543	742.94	736.30	0.0000	4.3300	50.0000	0.0000	(0.2681)	(0.0307)	0.0000	3	(0.2988)	01/06/2025
300847.ZK	01/03/2025	SDB3260122956	2,200.00	2.4543	5,448.20	5,399.55	0.0000	4.3300	50.0000	0.0000	(1.9659)	(0.2250)	0.0000	3	(2.1909)	01/06/2025
300847.ZK	01/03/2025	SDB3260122956	400.00	2.4543	990.58	981.74	0.0000	4.3300	50.0000	0.0000	(0.3574)	(0.0409)	0.0000	3	(0.3983)	01/06/2025
300847.ZK	01/03/2025	SDB3260122956	5,600.00	2.4543	13,868.15	13,744.30	0.0000	4.3300	50.0000	0.0000	(5.0041)	(0.5727)	0.0000	3	(5.5768)	01/06/2025
300847.ZK	01/03/2025	SDB3260122956	6,400.00	2.4543	15,849.31	15,707.78	0.0000	4.3300	50.0000	0.0000	(5.7190)	(0.6545)	0.0000	3	(6.3735)	01/06/2025
300847.ZK	01/03/2025	SDB3260122956	7,400.00	2.4543	18,325.77	18,162.12	0.0000	4.3300	50.0000	0.0000	(6.6125)	(0.7568)	0.0000	3	(7.3693)	01/06/2025
300847.ZK	01/03/2025	SDB3260122956	100.00	2.4543	247.65	245.43	0.0000	4.3300	50.0000	0.0000	(0.0894)	(0.0102)	0.0000	3	(0.0996)	01/06/2025
300847.ZK	01/03/2025	SDB3260122956	1,000.00	2.4543	2,476.45	2,454.34	0.0000	4.3300	50.0000	0.0000	(0.8936)	(0.1023)	0.0000	3	(0.9959)	01/06/2025
300847.ZK	01/03/2025	SDB3260122956	400.00	2.4543	990.58	981.74	0.0000	4.3300	50.0000	0.0000	(0.3574)	(0.0409)	0.0000	3	(0.3983)	01/06/2025
300847.ZK	01/03/2025	SDB3260122956	1,400.00	2.4543	3,467.04	3,436.08	0.0000	4.3300	50.0000	0.0000	(1.2510)	(0.1432)	0.0000	3	(1.3942)	01/06/2025
300847.ZK	01/03/2025	SDB3260122956	2,100.00	2.4543	5,200.56	5,154.11	0.0000	4.3300	50.0000	0.0000	(1.8765)	(0.2148)	0.0000	3	(2.0913)	01/06/2025
300847.ZK	01/03/2025	SDB3260122956	200.00	2.4543	495.29	490.87	0.0000	4.3300	50.0000	0.0000	(0.1787)	(0.0205)	0.0000	3	(0.1992)	01/06/2025
300847.ZK	01/03/2025	SDB3260122956	1,200.00	2.4543	2,971.75	2,945.21	0.0000	4.3300	50.0000	0.0000	(1.0723)	(0.1227)	0.0000	3	(1.1950)	01/06/2025
300847.ZK	01/03/2025	SDB3260122956	6,000.00	2.4543	14,858.73	14,726.04	0.0000	4.3300	50.0000	0.0000	(5.3615)	(0.6136)	0.0000	3	(5.9751)	01/06/2025
300847.ZK	01/03/2025	SDB3260122956	300.00	2.4543	742.94	736.30	0.0000	4.3300	50.0000	0.0000	(0.2681)	(0.0307)	0.0000	3	(0.2988)	01/06/2025
300847.ZK	01/03/2025	SDB3260122956	100.00	2.4543	247.65	245.43	0.0000	4.3300	50.0000	0.0000	(0.0894)	(0.0102)	0.0000	3	(0.0996)	01/06/2025
300847.ZK	01/03/2025	SDB3260122956	2,100.00	2.4543	5,200.56	5,154.11	0.0000	4.3300	50.0000	0.0000	(1.8765)	(0.2148)	0.0000	3	(2.0913)	01/06/2025
300847.ZK	01/03/2025	SDB3260122956	1,300.00	2.4543	3,219.39	3,190.64	0.0000	4.3300	50.0000	0.0000	(1.1617)	(0.1329)	0.0000	3	(1.2946)	01/06/2025
300847.ZK	01/03/2025	SDB3260122956	3,600.00	2.4543	8,915.24	8,835.62	0.0000	4.3300	50.0000	0.0000	(3.2169)	(0.3682)	0.0000	3	(3.5851)	01/06/2025
300847.ZK	01/03/2025	SDB3260122956	900.00	2.4543	2,228.81	2,208.91	0.0000	4.3300	50.0000	0.0000	(0.8042)	(0.0920)	0.0000	3	(0.8963)	01/06/2025
300847.ZK	01/03/2025	SDB3260122956	6,200.00	2.4543	15,354.02	15,216.91	0.0000	4.3300	50.0000	0.0000	(5.5402)	(0.6340)	0.0000	3	(6.1743)	01/06/2025
300847.ZK	01/03/2025	SDB3260122956	700.00	2.4543	1,733.52	1,718.04	0.0000	4.3300	50.0000	0.0000	(0.6255)	(0.0716)	0.0000	3	(0.6971)	01/06/2025
300847.ZK	01/03/2025	SDB3260122956	2,300.00	2.4543	5,695.85	5,644.98	0.0000	4.3300	50.0000	0.0000	(2.0553)	(0.2352)	0.0000	3	(2.2905)	01/06/2025
300847.ZK	01/03/2025	SDB3260122956	3,000.00	2.4543	7,429.36	7,363.02	0.0000	4.3300	50.0000	0.0000	(2.6808)	(0.3068)	0.0000	3	(2.9876)	01/06/2025
300847.ZK	01/03/2025	SDB3260122956	400.00	2.4543	990.58	981.74	0.0000	4.3300	50.0000	0.0000	(0.3574)	(0.0409)	0.0000	3	(0.3983)	01/06/2025
300847.ZK	01/03/2025	SDB3260122956	2,900.00	2.4543	7,181.72	7,117.59	0.0000	4.3300	50.0000	0.0000	(2.5914)	(0.2966)	0.0000	3	(2.8880)	01/06/2025
300847.ZK	01/03/2025	SDB3260122956	900.00	2.4543	2,228.81	2,208.91	0.0000	4.3300	50.0000	0.0000	(0.8042)	(0.0920)	0.0000	3	(0.8963)	01/06/2025
300847.ZK	01/03/2025	SDB3260122956	3,200.00	2.4543	7,924.66	7,853.89	0.0000	4.3300	50.0000	0.0000	(2.8595)	(0.3272)	0.0000	3	(3.1867)	01/06/2025
300847.ZK	01/03/2025	SDB3260122956	1,900.00	2.4543	4,705.26	4,663.25	0.0000	4.3300	50.0000	0.0000	(1.6978)	(0.1943)	0.0000	3	(1.8921)	01/06/2025
300847.ZK	01/03/2025	SDB3260122956	5,700.00	2.4543	14,115.79	13,989.74	0.0000	4.3300	50.0000	0.0000	(5.0934)	(0.5829)	0.0000	3	(5.6764)	01/06/2025
300847.ZK	01/03/2025	SDB3260122956	8,200.00	2.4543	20,306.93	20,125.59	0.0000	4.3300	50.0000	0.0000	(7.3274)	(0.8386)	0.0000	3	(8.1660)	01/06/2025
300847.ZK	01/03/2025	SDB3260122956	200.00	2.4543	495.29	490.87	0.0000	4.3300	50.0000	0.0000	(0.1787)	(0.0205)	0.0000	3	(0.1992)	01/06/2025
300847.ZK	01/03/2025	SDB3260122956	700.00	2.4543	1,733.52	1,718.04	0.0000	4.3300	50.0000	0.0000	(0.6255)	(0.0716)	0.0000	3	(0.6971)	01/06/2025
300847.ZK	01/03/2025	SDB3260122956	1,400.00	2.4543	3,467.04	3,436.08	0.0000	4.3300	50.0000	0.0000	(1.2510)	(0.1432)	0.0000	3	(1.3942)	01/06/2025
300847.ZK	01/03/2025	SDB3260122956	2,400.00	2.4543	5,943.49	5,890.42	0.0000	4.3300	50.0000	0.0000	(2.1446)	(0.2454)	0.0000	3	(2.3900)	01/06/2025
300847.ZK	01/03/2025	SDB3260122956	4,600.00	2.4543	11,391.69	11,289.96	0.0000	4.3300	50.0000	0.0000	(4.1105)	(0.4704)	0.0000	3	(4.5809)	01/06/2025
300847.ZK	01/03/2025	SDB3260122956	1,300.00	2.4543	3,219.39	3,190.64	0.0000	4.3300	50.0000	0.0000	(1.1617)	(0.1329)	0.0000	3	(1.2946)	01/06/2025
300847.ZK	01/03/2025	SDB3260122956	100.00	2.4543	247.65	245.43	0.0000	4.3300	50.0000	0.0000	(0.0894)	(0.0102)	0.0000	3	(0.0996)	01/06/2025
300847.ZK	01/02/2025	SDB3260122956	300.00	2.5426	742.94	762.79	0.0000	4.3300	50.0000	0.0000	(0.0894)	(0.0106)	0.0000	1	(0.1000)	01/06/2025
300847.ZK	01/02/2025	SDB3260122956	2,200.00	2.5426	5,448.20	5,593.79	0.0000	4.3300	50.0000	0.0000	(0.6553)	(0.0777)	0.0000	1	(0.7330)	01/06/2025
300847.ZK	01/02/2025	SDB3260122956	400.00	2.5426	990.58	1,017.05	0.0000	4.3300	50.0000	0.0000	(0.1191)	(0.0141)	0.0000	1	(0.1333)	01/06/2025
300847.ZK	01/02/2025	SDB3260122956	5,600.00	2.5426	13,868.15	14,238.75	0.0000	4.3300	50.0000	0.0000	(1.6680)	(0.1978)	0.0000	1	(1.8658)	01/06/2025
300847.ZK	01/02/2025	SDB3260122956	6,400.00	2.5426	15,849.31	16,272.86	0.0000	4.3300	50.0000	0.0000	(1.9063)	(0.2260)	0.0000	1	(2.1323)	01/06/2025
300847.ZK	01/02/2025	SDB3260122956	7,400.00	2.5426	18,325.77	18,815.49	0.0000	4.3300	50.0000	0.0000	(2.2042)	(0.2613)	0.0000	1	(2.4655)	01/06/2025
300847.ZK	01/02/2025	SDB3260122956	100.00	2.5426	247.65	254.26	0.0000	4.3300	50.0000	0.0000	(0.0298)	(0.0035)	0.0000	1	(0.0333)	01/06/2025
300847.ZK	01/02/2025	SDB3260122956	1,000.00	2.5426	2,476.45	2,542.63	0.0000	4.3300	50.0000	0.0000	(0.2979)	(0.0353)	0.0000	1	(0.3332)	01/06/2025
300847.ZK	01/02/2025	SDB3260122956	400.00	2.5426	990.58	1,017.05	0.0000	4.3300	50.0000	0.0000	(0.1191)	(0.0141)	0.0000	1	(0.1333)	01/06/2025
300847.ZK	01/02/2025	SDB3260122956	1,400.00	2.5426	3,467.04	3,559.69	0.0000	4.3300	50.0000	0.0000	(0.4170)	(0.0494)	0.0000	1	(0.4664)	01/06/2025
300847.ZK	01/02/2025	SDB3260122956	2,100.00	2.5426	5,200.56	5,339.53	0.0000	4.3300	50.0000	0.0000	(0.6255)	(0.0742)	0.0000	1	(0.6997)	01/06/2025
300847.ZK	01/02/2025	SDB3260122956	200.00	2.5426	495.29	508.53	0.0000	4.3300	50.0000	0.0000	(0.0596)	(0.0071)	0.0000	1	(0.0666)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HG TECHNOLOGIES CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300847.ZK	01/02/2025	SDB3260122956	1,200.00	2.5426	2,971.75	3,051.16	0.0000	4.3300	50.0000	0.0000	(0.3574)	(0.0424)	0.0000	1	(0.3998)	01/06/2025
300847.ZK	01/02/2025	SDB3260122956	6,000.00	2.5426	14,858.73	15,255.80	0.0000	4.3300	50.0000	0.0000	(1.7872)	(0.2119)	0.0000	1	(1.9991)	01/06/2025
300847.ZK	01/02/2025	SDB3260122956	300.00	2.5426	742.94	762.79	0.0000	4.3300	50.0000	0.0000	(0.0894)	(0.0106)	0.0000	1	(0.1000)	01/06/2025
300847.ZK	01/02/2025	SDB3260122956	100.00	2.5426	247.65	254.26	0.0000	4.3300	50.0000	0.0000	(0.0298)	(0.0035)	0.0000	1	(0.0333)	01/06/2025
300847.ZK	01/02/2025	SDB3260122956	2,100.00	2.5426	5,200.56	5,339.53	0.0000	4.3300	50.0000	0.0000	(0.6255)	(0.0742)	0.0000	1	(0.6997)	01/06/2025
300847.ZK	01/02/2025	SDB3260122956	1,300.00	2.5426	3,219.39	3,305.42	0.0000	4.3300	50.0000	0.0000	(0.3872)	(0.0459)	0.0000	1	(0.4331)	01/06/2025
300847.ZK	01/02/2025	SDB3260122956	3,600.00	2.5426	8,915.24	9,153.48	0.0000	4.3300	50.0000	0.0000	(1.0723)	(0.1271)	0.0000	1	(1.1994)	01/06/2025
300847.ZK	01/02/2025	SDB3260122956	900.00	2.5426	2,228.81	2,288.37	0.0000	4.3300	50.0000	0.0000	(0.2681)	(0.0318)	0.0000	1	(0.2999)	01/06/2025
300847.ZK	01/02/2025	SDB3260122956	6,200.00	2.5426	15,354.02	15,764.33	0.0000	4.3300	50.0000	0.0000	(1.8467)	(0.2189)	0.0000	1	(2.0657)	01/06/2025
300847.ZK	01/02/2025	SDB3260122956	700.00	2.5426	1,733.52	1,779.84	0.0000	4.3300	50.0000	0.0000	(0.2085)	(0.0247)	0.0000	1	(0.2332)	01/06/2025
300847.ZK	01/02/2025	SDB3260122956	2,300.00	2.5426	5,695.85	5,848.06	0.0000	4.3300	50.0000	0.0000	(0.6851)	(0.0812)	0.0000	1	(0.7663)	01/06/2025
300847.ZK	01/02/2025	SDB3260122956	3,000.00	2.5426	7,429.36	7,627.90	0.0000	4.3300	50.0000	0.0000	(0.8936)	(0.1059)	0.0000	1	(0.9995)	01/06/2025
300847.ZK	01/02/2025	SDB3260122956	400.00	2.5426	990.58	1,017.05	0.0000	4.3300	50.0000	0.0000	(0.1191)	(0.0141)	0.0000	1	(0.1333)	01/06/2025
300847.ZK	01/02/2025	SDB3260122956	2,900.00	2.5426	7,181.72	7,373.64	0.0000	4.3300	50.0000	0.0000	(0.8638)	(0.1024)	0.0000	1	(0.9662)	01/06/2025
300847.ZK	01/02/2025	SDB3260122956	900.00	2.5426	2,228.81	2,288.37	0.0000	4.3300	50.0000	0.0000	(0.2681)	(0.0318)	0.0000	1	(0.2999)	01/06/2025
300847.ZK	01/02/2025	SDB3260122956	3,200.00	2.5426	7,924.66	8,136.43	0.0000	4.3300	50.0000	0.0000	(0.9532)	(0.1130)	0.0000	1	(1.0662)	01/06/2025
300847.ZK	01/02/2025	SDB3260122956	1,900.00	2.5426	4,705.26	4,831.00	0.0000	4.3300	50.0000	0.0000	(0.5659)	(0.0671)	0.0000	1	(0.6330)	01/06/2025
300847.ZK	01/02/2025	SDB3260122956	5,700.00	2.5426	14,115.79	14,493.01	0.0000	4.3300	50.0000	0.0000	(1.6978)	(0.2013)	0.0000	1	(1.8991)	01/06/2025
300847.ZK	01/02/2025	SDB3260122956	8,200.00	2.5426	20,306.93	20,849.60	0.0000	4.3300	50.0000	0.0000	(2.4425)	(0.2896)	0.0000	1	(2.7321)	01/06/2025
300847.ZK	01/02/2025	SDB3260122956	200.00	2.5426	495.29	508.53	0.0000	4.3300	50.0000	0.0000	(0.0596)	(0.0071)	0.0000	1	(0.0666)	01/06/2025
300847.ZK	01/02/2025	SDB3260122956	700.00	2.5426	1,733.52	1,779.84	0.0000	4.3300	50.0000	0.0000	(0.2085)	(0.0247)	0.0000	1	(0.2332)	01/06/2025
300847.ZK	01/02/2025	SDB3260122956	1,400.00	2.5426	3,467.04	3,559.69	0.0000	4.3300	50.0000	0.0000	(0.4170)	(0.0494)	0.0000	1	(0.4664)	01/06/2025
300847.ZK	01/02/2025	SDB3260122956	2,400.00	2.5426	5,943.49	6,102.32	0.0000	4.3300	50.0000	0.0000	(0.7149)	(0.0848)	0.0000	1	(0.7996)	01/06/2025
300847.ZK	01/02/2025	SDB3260122956	4,600.00	2.5426	11,391.69	11,696.12	0.0000	4.3300	50.0000	0.0000	(1.3702)	(0.1624)	0.0000	1	(1.5326)	01/06/2025
300847.ZK	01/02/2025	SDB3260122956	1,300.00	2.5426	3,219.39	3,305.42	0.0000	4.3300	50.0000	0.0000	(0.3872)	(0.0459)	0.0000	1	(0.4331)	01/06/2025
300847.ZK	01/02/2025	SDB3260122956	100.00	2.5426	247.65	254.26	0.0000	4.3300	50.0000	0.0000	(0.0298)	(0.0035)	0.0000	1	(0.0333)	01/06/2025
300847.ZK	12/31/2024	SDB3260122956	300.00	2.6287	742.94	788.60	0.0000	4.3300	50.0000	0.0000	(0.1787)	(0.0219)	0.0000	2	(0.2006)	01/06/2025
300847.ZK	12/31/2024	SDB3260122956	2,200.00	2.6287	5,448.20	5,783.09	0.0000	4.3300	50.0000	0.0000	(1.3106)	(0.1606)	0.0000	2	(1.4712)	01/06/2025
300847.ZK	12/31/2024	SDB3260122956	400.00	2.6287	990.58	1,051.47	0.0000	4.3300	50.0000	0.0000	(0.2383)	(0.0292)	0.0000	2	(0.2675)	01/06/2025
300847.ZK	12/31/2024	SDB3260122956	5,600.00	2.6287	13,868.15	14,720.60	0.0000	4.3300	50.0000	0.0000	(3.3361)	(0.4089)	0.0000	2	(3.7450)	01/06/2025
300847.ZK	12/31/2024	SDB3260122956	6,400.00	2.6287	15,849.31	16,823.55	0.0000	4.3300	50.0000	0.0000	(3.8126)	(0.4673)	0.0000	2	(4.2800)	01/06/2025
300847.ZK	12/31/2024	SDB3260122956	7,400.00	2.6287	18,325.77	19,452.22	0.0000	4.3300	50.0000	0.0000	(4.4084)	(0.5403)	0.0000	2	(4.9487)	01/06/2025
300847.ZK	12/31/2024	SDB3260122956	100.00	2.6287	247.65	262.87	0.0000	4.3300	50.0000	0.0000	(0.0596)	(0.0073)	0.0000	2	(0.0669)	01/06/2025
300847.ZK	12/31/2024	SDB3260122956	1,000.00	2.6287	2,476.45	2,628.68	0.0000	4.3300	50.0000	0.0000	(0.5957)	(0.0730)	0.0000	2	(0.6687)	01/06/2025
300847.ZK	12/31/2024	SDB3260122956	400.00	2.6287	990.58	1,051.47	0.0000	4.3300	50.0000	0.0000	(0.2383)	(0.0292)	0.0000	2	(0.2675)	01/06/2025
300847.ZK	12/31/2024	SDB3260122956	1,400.00	2.6287	3,467.04	3,680.15	0.0000	4.3300	50.0000	0.0000	(0.8340)	(0.1022)	0.0000	2	(0.9362)	01/06/2025
300847.ZK	12/31/2024	SDB3260122956	2,100.00	2.6287	5,200.56	5,520.23	0.0000	4.3300	50.0000	0.0000	(1.2510)	(0.1533)	0.0000	2	(1.4044)	01/06/2025
300847.ZK	12/31/2024	SDB3260122956	200.00	2.6287	495.29	525.74	0.0000	4.3300	50.0000	0.0000	(0.1191)	(0.0146)	0.0000	2	(0.1337)	01/06/2025
300847.ZK	12/31/2024	SDB3260122956	1,200.00	2.6287	2,971.75	3,154.41	0.0000	4.3300	50.0000	0.0000	(0.7149)	(0.0876)	0.0000	2	(0.8025)	01/06/2025
300847.ZK	12/31/2024	SDB3260122956	6,000.00	2.6287	14,858.73	15,772.07	0.0000	4.3300	50.0000	0.0000	(3.5744)	(0.4381)	0.0000	2	(4.0125)	01/06/2025
300847.ZK	12/31/2024	SDB3260122956	300.00	2.6287	742.94	788.60	0.0000	4.3300	50.0000	0.0000	(0.1787)	(0.0219)	0.0000	2	(0.2006)	01/06/2025
300847.ZK	12/31/2024	SDB3260122956	100.00	2.6287	247.65	262.87	0.0000	4.3300	50.0000	0.0000	(0.0596)	(0.0073)	0.0000	2	(0.0669)	01/06/2025
300847.ZK	12/31/2024	SDB3260122956	2,100.00	2.6287	5,200.56	5,520.23	0.0000	4.3300	50.0000	0.0000	(1.2510)	(0.1533)	0.0000	2	(1.4044)	01/06/2025
300847.ZK	12/31/2024	SDB3260122956	1,300.00	2.6287	3,219.39	3,417.28	0.0000	4.3300	50.0000	0.0000	(0.7744)	(0.0949)	0.0000	2	(0.8694)	01/06/2025
300847.ZK	12/31/2024	SDB3260122956	3,600.00	2.6287	8,915.24	9,463.24	0.0000	4.3300	50.0000	0.0000	(2.1446)	(0.2629)	0.0000	2	(2.4075)	01/06/2025
300847.ZK	12/31/2024	SDB3260122956	900.00	2.6287	2,228.81	2,365.81	0.0000	4.3300	50.0000	0.0000	(0.5362)	(0.0657)	0.0000	2	(0.6019)	01/06/2025
300847.ZK	12/31/2024	SDB3260122956	6,200.00	2.6287	15,354.02	16,297.81	0.0000	4.3300	50.0000	0.0000	(3.6935)	(0.4527)	0.0000	2	(4.1462)	01/06/2025
300847.ZK	12/31/2024	SDB3260122956	700.00	2.6287	1,733.52	1,840.08	0.0000	4.3300	50.0000	0.0000	(0.4170)	(0.0511)	0.0000	2	(0.4681)	01/06/2025
300847.ZK	12/31/2024	SDB3260122956	2,300.00	2.6287	5,695.85	6,045.96	0.0000	4.3300	50.0000	0.0000	(1.3702)	(0.1679)	0.0000	2	(1.5381)	01/06/2025
300847.ZK	12/31/2024	SDB3260122956	3,000.00	2.6287	7,429.36	7,886.04	0.0000	4.3300	50.0000	0.0000	(1.7872)	(0.2191)	0.0000	2	(2.0062)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HG TECHNOLOGIES CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300847.ZK	12/31/2024	SDB3260122956	400.00	2.6287	990.58	1,051.47	0.0000	4.3300	50.0000	0.0000	(0.2383)	(0.0292)	0.0000	2	(0.2675)	01/06/2025
300847.ZK	12/31/2024	SDB3260122956	2,900.00	2.6287	7,181.72	7,623.17	0.0000	4.3300	50.0000	0.0000	(1.7276)	(0.2118)	0.0000	2	(1.9394)	01/06/2025
300847.ZK	12/31/2024	SDB3260122956	900.00	2.6287	2,228.81	2,365.81	0.0000	4.3300	50.0000	0.0000	(0.5362)	(0.0657)	0.0000	2	(0.6019)	01/06/2025
300847.ZK	12/31/2024	SDB3260122956	3,200.00	2.6287	7,924.66	8,411.77	0.0000	4.3300	50.0000	0.0000	(1.9063)	(0.2337)	0.0000	2	(2.1400)	01/06/2025
300847.ZK	12/31/2024	SDB3260122956	1,900.00	2.6287	4,705.26	4,994.49	0.0000	4.3300	50.0000	0.0000	(1.1319)	(0.1387)	0.0000	2	(1.2706)	01/06/2025
300847.ZK	12/31/2024	SDB3260122956	5,700.00	2.6287	14,115.79	14,983.47	0.0000	4.3300	50.0000	0.0000	(3.3956)	(0.4162)	0.0000	2	(3.8118)	01/06/2025
300847.ZK	12/31/2024	SDB3260122956	8,200.00	2.6287	20,306.93	21,555.17	0.0000	4.3300	50.0000	0.0000	(4.8849)	(0.5988)	0.0000	2	(5.4837)	01/06/2025
300847.ZK	12/31/2024	SDB3260122956	200.00	2.6287	495.29	525.74	0.0000	4.3300	50.0000	0.0000	(0.1191)	(0.0146)	0.0000	2	(0.1337)	01/06/2025
300847.ZK	12/31/2024	SDB3260122956	700.00	2.6287	1,733.52	1,840.08	0.0000	4.3300	50.0000	0.0000	(0.4170)	(0.0511)	0.0000	2	(0.4681)	01/06/2025
300847.ZK	12/31/2024	SDB3260122956	1,400.00	2.6287	3,467.04	3,680.15	0.0000	4.3300	50.0000	0.0000	(0.8340)	(0.1022)	0.0000	2	(0.9362)	01/06/2025
300847.ZK	12/31/2024	SDB3260122956	2,400.00	2.6287	5,943.49	6,308.83	0.0000	4.3300	50.0000	0.0000	(1.4297)	(0.1752)	0.0000	2	(1.6050)	01/06/2025
300847.ZK	12/31/2024	SDB3260122956	4,600.00	2.6287	11,391.69	12,091.92	0.0000	4.3300	50.0000	0.0000	(2.7403)	(0.3359)	0.0000	2	(3.0762)	01/06/2025
300847.ZK	12/31/2024	SDB3260122956	1,300.00	2.6287	3,219.39	3,417.28	0.0000	4.3300	50.0000	0.0000	(0.7744)	(0.0949)	0.0000	2	(0.8694)	01/06/2025
300847.ZK	12/31/2024	SDB3260122956	100.00	2.6287	247.65	262.87	0.0000	4.3300	50.0000	0.0000	(0.0596)	(0.0073)	0.0000	2	(0.0669)	01/06/2025
300847.ZK	12/30/2024	SDB3260122956	300.00	2.5639	742.94	769.16	0.0000	4.3300	50.0000	0.0000	(0.0894)	(0.0107)	0.0000	1	(0.1000)	01/06/2025
300847.ZK	12/30/2024	SDB3260122956	2,200.00	2.5639	5,448.20	5,640.52	0.0000	4.3300	50.0000	0.0000	(0.0783)	(0.0036)	0.0000	1	(0.7336)	01/06/2025
300847.ZK	12/30/2024	SDB3260122956	400.00	2.5639	990.58	1,025.55	0.0000	4.3300	50.0000	0.0000	(0.1191)	(0.0142)	0.0000	1	(0.1334)	01/06/2025
300847.ZK	12/30/2024	SDB3260122956	5,600.00	2.5639	13,868.15	14,357.69	0.0000	4.3300	50.0000	0.0000	(1.6680)	(0.1994)	0.0000	1	(1.8674)	01/06/2025
300847.ZK	12/30/2024	SDB3260122956	6,400.00	2.5639	15,849.31	16,408.79	0.0000	4.3300	50.0000	0.0000	(1.9063)	(0.2279)	0.0000	1	(2.1342)	01/06/2025
300847.ZK	12/30/2024	SDB3260122956	7,400.00	2.5639	18,325.77	18,972.67	0.0000	4.3300	50.0000	0.0000	(2.2042)	(0.2635)	0.0000	1	(2.4677)	01/06/2025
300847.ZK	12/30/2024	SDB3260122956	100.00	2.5639	247.65	256.39	0.0000	4.3300	50.0000	0.0000	(0.0298)	(0.0036)	0.0000	1	(0.0333)	01/06/2025
300847.ZK	12/30/2024	SDB3260122956	1,000.00	2.5639	2,476.45	2,563.87	0.0000	4.3300	50.0000	0.0000	(0.2979)	(0.0356)	0.0000	1	(0.3335)	01/06/2025
300847.ZK	12/30/2024	SDB3260122956	400.00	2.5639	990.58	1,025.55	0.0000	4.3300	50.0000	0.0000	(0.1191)	(0.0142)	0.0000	1	(0.1334)	01/06/2025
300847.ZK	12/30/2024	SDB3260122956	1,400.00	2.5639	3,467.04	3,589.42	0.0000	4.3300	50.0000	0.0000	(0.4170)	(0.0499)	0.0000	1	(0.4669)	01/06/2025
300847.ZK	12/30/2024	SDB3260122956	2,100.00	2.5639	5,200.56	5,384.14	0.0000	4.3300	50.0000	0.0000	(0.6255)	(0.0748)	0.0000	1	(0.7003)	01/06/2025
300847.ZK	12/30/2024	SDB3260122956	200.00	2.5639	495.29	512.77	0.0000	4.3300	50.0000	0.0000	(0.0596)	(0.0071)	0.0000	1	(0.0667)	01/06/2025
300847.ZK	12/30/2024	SDB3260122956	1,200.00	2.5639	2,971.75	3,076.65	0.0000	4.3300	50.0000	0.0000	(0.3574)	(0.0427)	0.0000	1	(0.4002)	01/06/2025
300847.ZK	12/30/2024	SDB3260122956	6,000.00	2.5639	14,858.73	15,383.24	0.0000	4.3300	50.0000	0.0000	(1.7872)	(0.2137)	0.0000	1	(2.0008)	01/06/2025
300847.ZK	12/30/2024	SDB3260122956	600.00	2.5639	1,485.87	1,538.32	0.0000	4.3300	50.0000	0.0000	(0.1787)	(0.0214)	0.0000	1	(0.2001)	01/06/2025
300847.ZK	12/30/2024	SDB3260122956	300.00	2.5639	742.94	769.16	0.0000	4.3300	50.0000	0.0000	(0.0894)	(0.0107)	0.0000	1	(0.1000)	01/06/2025
300847.ZK	12/30/2024	SDB3260122956	100.00	2.5639	247.65	256.39	0.0000	4.3300	50.0000	0.0000	(0.0298)	(0.0036)	0.0000	1	(0.0333)	01/06/2025
300847.ZK	12/30/2024	SDB3260122956	2,100.00	2.5639	5,200.56	5,384.14	0.0000	4.3300	50.0000	0.0000	(0.6255)	(0.0748)	0.0000	1	(0.7003)	01/06/2025
300847.ZK	12/30/2024	SDB3260122956	1,300.00	2.5639	3,219.39	3,333.04	0.0000	4.3300	50.0000	0.0000	(0.3872)	(0.0463)	0.0000	1	(0.4335)	01/06/2025
300847.ZK	12/30/2024	SDB3260122956	3,600.00	2.5639	8,915.24	9,229.95	0.0000	4.3300	50.0000	0.0000	(1.0723)	(0.1282)	0.0000	1	(1.2005)	01/06/2025
300847.ZK	12/30/2024	SDB3260122956	900.00	2.5639	2,228.81	2,307.49	0.0000	4.3300	50.0000	0.0000	(0.2681)	(0.0320)	0.0000	1	(0.3001)	01/06/2025
300847.ZK	12/30/2024	SDB3260122956	6,200.00	2.5639	15,354.02	15,896.02	0.0000	4.3300	50.0000	0.0000	(1.8467)	(0.2208)	0.0000	1	(2.0675)	01/06/2025
300847.ZK	12/30/2024	SDB3260122956	700.00	2.5639	1,733.52	1,794.71	0.0000	4.3300	50.0000	0.0000	(0.2085)	(0.0249)	0.0000	1	(0.2334)	01/06/2025
300847.ZK	12/30/2024	SDB3260122956	2,300.00	2.5639	5,695.85	5,896.91	0.0000	4.3300	50.0000	0.0000	(0.6851)	(0.0819)	0.0000	1	(0.7670)	01/06/2025
300847.ZK	12/30/2024	SDB3260122956	3,000.00	2.5639	7,429.36	7,691.62	0.0000	4.3300	50.0000	0.0000	(0.8936)	(0.1068)	0.0000	1	(1.0004)	01/06/2025
300847.ZK	12/30/2024	SDB3260122956	400.00	2.5639	990.58	1,025.55	0.0000	4.3300	50.0000	0.0000	(0.1191)	(0.0142)	0.0000	1	(0.1334)	01/06/2025
300847.ZK	12/30/2024	SDB3260122956	2,900.00	2.5639	7,181.72	7,435.23	0.0000	4.3300	50.0000	0.0000	(0.8638)	(0.1033)	0.0000	1	(0.9671)	01/06/2025
300847.ZK	12/30/2024	SDB3260122956	900.00	2.5639	2,228.81	2,307.49	0.0000	4.3300	50.0000	0.0000	(0.2681)	(0.0320)	0.0000	1	(0.3001)	01/06/2025
300847.ZK	12/30/2024	SDB3260122956	3,200.00	2.5639	7,924.66	8,204.40	0.0000	4.3300	50.0000	0.0000	(0.9532)	(0.1139)	0.0000	1	(1.0671)	01/06/2025
300847.ZK	12/30/2024	SDB3260122956	1,900.00	2.5639	4,705.26	4,871.36	0.0000	4.3300	50.0000	0.0000	(0.5659)	(0.0677)	0.0000	1	(0.6336)	01/06/2025
300847.ZK	12/30/2024	SDB3260122956	5,700.00	2.5639	14,115.79	14,614.08	0.0000	4.3300	50.0000	0.0000	(1.6978)	(0.2030)	0.0000	1	(1.9008)	01/06/2025
300847.ZK	12/30/2024	SDB3260122956	8,200.00	2.5639	20,306.93	21,023.77	0.0000	4.3300	50.0000	0.0000	(2.4425)	(0.2920)	0.0000	1	(2.7345)	01/06/2025
300847.ZK	12/30/2024	SDB3260122956	200.00	2.5639	495.29	512.77	0.0000	4.3300	50.0000	0.0000	(0.0596)	(0.0071)	0.0000	1	(0.0667)	01/06/2025
300847.ZK	12/30/2024	SDB3260122956	700.00	2.5639	1,733.52	1,794.71	0.0000	4.3300	50.0000	0.0000	(0.2085)	(0.0249)	0.0000	1	(0.2334)	01/06/2025
300847.ZK	12/30/2024	SDB3260122956	1,400.00	2.5639	3,467.04	3,589.42	0.0000	4.3300	50.0000	0.0000	(0.4170)	(0.0499)	0.0000	1	(0.4669)	01/06/2025
300847.ZK	12/30/2024	SDB3260122956	2,400.00	2.5639	5,943.49	6,153.30	0.0000	4.3300	50.0000	0.0000	(0.7149)	(0.0855)	0.0000	1	(0.8003)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HG TECHNOLOGIES CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300847.ZK	12/30/2024	SDB3260122956	4,600.00	2.5639	11,391.69	11,793.82	0.0000	4.3300	50.0000	0.0000	(1.3702)	(0.1638)	0.0000	1	(1.5340)	01/06/2025
300847.ZK	12/30/2024	SDB3260122956	1,300.00	2.5639	3,219.39	3,333.04	0.0000	4.3300	50.0000	0.0000	(0.3872)	(0.0463)	0.0000	1	(0.4335)	01/06/2025
300847.ZK	12/30/2024	SDB3260122956	100.00	2.5639	247.65	256.39	0.0000	4.3300	50.0000	0.0000	(0.0298)	(0.0036)	0.0000	1	(0.0333)	01/06/2025
300847.ZK	12/27/2024	SDB3260122956	300.00	2.4808	742.94	744.25	0.0000	4.3300	50.0000	0.0000	(0.2681)	(0.0310)	0.0000	3	(0.2991)	01/06/2025
300847.ZK	12/27/2024	SDB3260122956	2,200.00	2.4808	5,448.20	5,457.85	0.0000	4.3300	50.0000	0.0000	(1.9659)	(0.2274)	0.0000	3	(2.1933)	01/06/2025
300847.ZK	12/27/2024	SDB3260122956	400.00	2.4808	990.58	992.34	0.0000	4.3300	50.0000	0.0000	(0.3574)	(0.0413)	0.0000	3	(0.3988)	01/06/2025
300847.ZK	12/27/2024	SDB3260122956	5,600.00	2.4808	13,868.15	13,892.72	0.0000	4.3300	50.0000	0.0000	(5.0041)	(0.5789)	0.0000	3	(5.5830)	01/06/2025
300847.ZK	12/27/2024	SDB3260122956	6,400.00	2.4808	15,849.31	15,877.40	0.0000	4.3300	50.0000	0.0000	(5.7190)	(0.6616)	0.0000	3	(6.3805)	01/06/2025
300847.ZK	12/27/2024	SDB3260122956	7,400.00	2.4808	18,325.77	18,358.24	0.0000	4.3300	50.0000	0.0000	(6.6125)	(0.7649)	0.0000	3	(7.3775)	01/06/2025
300847.ZK	12/27/2024	SDB3260122956	100.00	2.4808	247.65	248.08	0.0000	4.3300	50.0000	0.0000	(0.0894)	(0.0103)	0.0000	3	(0.0997)	01/06/2025
300847.ZK	12/27/2024	SDB3260122956	1,000.00	2.4808	2,476.45	2,480.84	0.0000	4.3300	50.0000	0.0000	(0.8936)	(0.1034)	0.0000	3	(0.9970)	01/06/2025
300847.ZK	12/27/2024	SDB3260122956	400.00	2.4808	990.58	992.34	0.0000	4.3300	50.0000	0.0000	(0.3574)	(0.0413)	0.0000	3	(0.3988)	01/06/2025
300847.ZK	12/27/2024	SDB3260122956	1,400.00	2.4808	3,467.04	3,473.18	0.0000	4.3300	50.0000	0.0000	(1.2510)	(0.1447)	0.0000	3	(1.3957)	01/06/2025
300847.ZK	12/27/2024	SDB3260122956	2,100.00	2.4808	5,200.56	5,209.77	0.0000	4.3300	50.0000	0.0000	(1.8765)	(0.2171)	0.0000	3	(2.0936)	01/06/2025
300847.ZK	12/27/2024	SDB3260122956	200.00	2.4808	495.29	496.17	0.0000	4.3300	50.0000	0.0000	(0.1787)	(0.0207)	0.0000	3	(0.1994)	01/06/2025
300847.ZK	12/27/2024	SDB3260122956	1,200.00	2.4808	2,971.75	2,977.01	0.0000	4.3300	50.0000	0.0000	(1.0723)	(0.1240)	0.0000	3	(1.1963)	01/06/2025
300847.ZK	12/27/2024	SDB3260122956	6,000.00	2.4808	14,858.73	14,885.06	0.0000	4.3300	50.0000	0.0000	(5.3615)	(0.6202)	0.0000	3	(5.9817)	01/06/2025
300847.ZK	12/27/2024	SDB3260122956	600.00	2.4808	1,485.87	1,488.51	0.0000	4.3300	50.0000	0.0000	(0.5362)	(0.0620)	0.0000	3	(0.5982)	01/06/2025
300847.ZK	12/27/2024	SDB3260122956	300.00	2.4808	742.94	744.25	0.0000	4.3300	50.0000	0.0000	(0.2681)	(0.0310)	0.0000	3	(0.2991)	01/06/2025
300847.ZK	12/27/2024	SDB3260122956	100.00	2.4808	247.65	248.08	0.0000	4.3300	50.0000	0.0000	(0.0894)	(0.0103)	0.0000	3	(0.0997)	01/06/2025
300847.ZK	12/27/2024	SDB3260122956	2,100.00	2.4808	5,200.56	5,209.77	0.0000	4.3300	50.0000	0.0000	(1.8765)	(0.2171)	0.0000	3	(2.0936)	01/06/2025
300847.ZK	12/27/2024	SDB3260122956	1,300.00	2.4808	3,219.39	3,225.10	0.0000	4.3300	50.0000	0.0000	(1.1617)	(0.1344)	0.0000	3	(1.2960)	01/06/2025
300847.ZK	12/27/2024	SDB3260122956	3,600.00	2.4808	8,915.24	8,931.03	0.0000	4.3300	50.0000	0.0000	(3.2169)	(0.3721)	0.0000	3	(3.5890)	01/06/2025
300847.ZK	12/27/2024	SDB3260122956	900.00	2.4808	2,228.81	2,232.76	0.0000	4.3300	50.0000	0.0000	(0.8042)	(0.0930)	0.0000	3	(0.8973)	01/06/2025
300847.ZK	12/27/2024	SDB3260122956	6,200.00	2.4808	15,354.02	15,381.23	0.0000	4.3300	50.0000	0.0000	(5.5402)	(0.6409)	0.0000	3	(6.1811)	01/06/2025
300847.ZK	12/27/2024	SDB3260122956	700.00	2.4808	1,733.52	1,736.59	0.0000	4.3300	50.0000	0.0000	(0.6255)	(0.0724)	0.0000	3	(0.6979)	01/06/2025
300847.ZK	12/27/2024	SDB3260122956	2,300.00	2.4808	5,695.85	5,705.94	0.0000	4.3300	50.0000	0.0000	(2.0553)	(0.2377)	0.0000	3	(2.2930)	01/06/2025
300847.ZK	12/27/2024	SDB3260122956	3,000.00	2.4808	7,429.36	7,442.53	0.0000	4.3300	50.0000	0.0000	(2.6808)	(0.3101)	0.0000	3	(2.9909)	01/06/2025
300847.ZK	12/27/2024	SDB3260122956	400.00	2.4808	990.58	992.34	0.0000	4.3300	50.0000	0.0000	(0.3574)	(0.0413)	0.0000	3	(0.3988)	01/06/2025
300847.ZK	12/27/2024	SDB3260122956	2,900.00	2.4808	7,181.72	7,194.44	0.0000	4.3300	50.0000	0.0000	(2.5914)	(0.2998)	0.0000	3	(2.8912)	01/06/2025
300847.ZK	12/27/2024	SDB3260122956	900.00	2.4808	2,228.81	2,232.76	0.0000	4.3300	50.0000	0.0000	(0.8042)	(0.0930)	0.0000	3	(0.8973)	01/06/2025
300847.ZK	12/27/2024	SDB3260122956	3,200.00	2.4808	7,924.66	7,938.70	0.0000	4.3300	50.0000	0.0000	(2.8595)	(0.3308)	0.0000	3	(3.1903)	01/06/2025
300847.ZK	12/27/2024	SDB3260122956	1,900.00	2.4808	4,705.26	4,713.60	0.0000	4.3300	50.0000	0.0000	(1.6978)	(0.1964)	0.0000	3	(1.8942)	01/06/2025
300847.ZK	12/27/2024	SDB3260122956	5,700.00	2.4808	14,115.79	14,140.81	0.0000	4.3300	50.0000	0.0000	(5.0934)	(0.5892)	0.0000	3	(5.6826)	01/06/2025
300847.ZK	12/27/2024	SDB3260122956	8,200.00	2.4808	20,306.93	20,342.91	0.0000	4.3300	50.0000	0.0000	(7.3274)	(0.8476)	0.0000	3	(8.1750)	01/06/2025
300847.ZK	12/27/2024	SDB3260122956	200.00	2.4808	495.29	496.17	0.0000	4.3300	50.0000	0.0000	(0.1787)	(0.0207)	0.0000	3	(0.1994)	01/06/2025
300847.ZK	12/27/2024	SDB3260122956	700.00	2.4808	1,733.52	1,736.59	0.0000	4.3300	50.0000	0.0000	(0.6255)	(0.0724)	0.0000	3	(0.6979)	01/06/2025
300847.ZK	12/27/2024	SDB3260122956	1,400.00	2.4808	3,467.04	3,473.18	0.0000	4.3300	50.0000	0.0000	(1.2510)	(0.1447)	0.0000	3	(1.3957)	01/06/2025
300847.ZK	12/27/2024	SDB3260122956	2,400.00	2.4808	5,943.49	5,954.02	0.0000	4.3300	50.0000	0.0000	(2.1446)	(0.2481)	0.0000	3	(2.3927)	01/06/2025
300847.ZK	12/27/2024	SDB3260122956	4,600.00	2.4808	11,391.69	11,411.88	0.0000	4.3300	50.0000	0.0000	(4.1105)	(0.4755)	0.0000	3	(4.5860)	01/06/2025
300847.ZK	12/27/2024	SDB3260122956	1,300.00	2.4808	3,219.39	3,225.10	0.0000	4.3300	50.0000	0.0000	(1.1617)	(0.1344)	0.0000	3	(1.2960)	01/06/2025
300847.ZK	12/27/2024	SDB3260122956	100.00	2.4808	247.65	248.08	0.0000	4.3300	50.0000	0.0000	(0.0894)	(0.0103)	0.0000	3	(0.0997)	01/06/2025
300847.ZK	12/26/2024	SDB3260122956	300.00	2.4569	742.94	737.08	0.0000	4.3300	50.0000	0.0000	(0.0894)	(0.0102)	0.0000	1	(0.0996)	01/06/2025
300847.ZK	12/26/2024	SDB3260122956	2,200.00	2.4569	5,448.20	5,405.25	0.0000	4.3300	50.0000	0.0000	(0.6553)	(0.0751)	0.0000	1	(0.7304)	01/06/2025
300847.ZK	12/26/2024	SDB3260122956	400.00	2.4569	990.58	982.77	0.0000	4.3300	50.0000	0.0000	(0.1191)	(0.0136)	0.0000	1	(0.1328)	01/06/2025
300847.ZK	12/26/2024	SDB3260122956	5,600.00	2.4569	13,868.15	13,758.82	0.0000	4.3300	50.0000	0.0000	(1.6680)	(0.1911)	0.0000	1	(1.8591)	01/06/2025
300847.ZK	12/26/2024	SDB3260122956	6,400.00	2.4569	15,849.31	15,724.36	0.0000	4.3300	50.0000	0.0000	(1.9063)	(0.2184)	0.0000	1	(2.1247)	01/06/2025
300847.ZK	12/26/2024	SDB3260122956	7,400.00	2.4569	18,325.77	18,181.30	0.0000	4.3300	50.0000	0.0000	(2.2042)	(0.2525)	0.0000	1	(2.4567)	01/06/2025
300847.ZK	12/26/2024	SDB3260122956	100.00	2.4569	247.65	245.69	0.0000	4.3300	50.0000	0.0000	(0.0298)	(0.0034)	0.0000	1	(0.0332)	01/06/2025
300847.ZK	12/26/2024	SDB3260122956	1,000.00	2.4569	2,476.45	2,456.93	0.0000	4.3300	50.0000	0.0000	(0.2979)	(0.0341)	0.0000	1	(0.3320)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HG TECHNOLOGIES CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300847.ZK	12/26/2024	SDB3260122956	400.00	2.4569	990.58	982.77	0.0000	4.3300	50.0000	0.0000	(0.1191)	(0.0136)	0.0000	1	(0.1328)	01/06/2025
300847.ZK	12/26/2024	SDB3260122956	1,400.00	2.4569	3,467.04	3,439.70	0.0000	4.3300	50.0000	0.0000	(0.4170)	(0.0478)	0.0000	1	(0.4648)	01/06/2025
300847.ZK	12/26/2024	SDB3260122956	2,100.00	2.4569	5,200.56	5,159.56	0.0000	4.3300	50.0000	0.0000	(0.6255)	(0.0717)	0.0000	1	(0.6972)	01/06/2025
300847.ZK	12/26/2024	SDB3260122956	200.00	2.4569	495.29	491.39	0.0000	4.3300	50.0000	0.0000	(0.0596)	(0.0068)	0.0000	1	(0.0664)	01/06/2025
300847.ZK	12/26/2024	SDB3260122956	1,200.00	2.4569	2,971.75	2,948.32	0.0000	4.3300	50.0000	0.0000	(0.3574)	(0.0409)	0.0000	1	(0.3984)	01/06/2025
300847.ZK	12/26/2024	SDB3260122956	6,000.00	2.4569	14,858.73	14,741.59	0.0000	4.3300	50.0000	0.0000	(1.7872)	(0.2047)	0.0000	1	(1.9919)	01/06/2025
300847.ZK	12/26/2024	SDB3260122956	600.00	2.4569	1,485.87	1,474.16	0.0000	4.3300	50.0000	0.0000	(0.1787)	(0.0205)	0.0000	1	(0.1992)	01/06/2025
300847.ZK	12/26/2024	SDB3260122956	300.00	2.4569	742.94	737.08	0.0000	4.3300	50.0000	0.0000	(0.0894)	(0.0102)	0.0000	1	(0.0996)	01/06/2025
300847.ZK	12/26/2024	SDB3260122956	100.00	2.4569	247.65	245.69	0.0000	4.3300	50.0000	0.0000	(0.0298)	(0.0034)	0.0000	1	(0.0332)	01/06/2025
300847.ZK	12/26/2024	SDB3260122956	2,100.00	2.4569	5,200.56	5,159.56	0.0000	4.3300	50.0000	0.0000	(0.6255)	(0.0717)	0.0000	1	(0.6972)	01/06/2025
300847.ZK	12/26/2024	SDB3260122956	1,300.00	2.4569	3,219.39	3,194.01	0.0000	4.3300	50.0000	0.0000	(0.3872)	(0.0444)	0.0000	1	(0.4316)	01/06/2025
300847.ZK	12/26/2024	SDB3260122956	3,600.00	2.4569	8,915.24	8,844.96	0.0000	4.3300	50.0000	0.0000	(1.0723)	(0.1228)	0.0000	1	(1.1952)	01/06/2025
300847.ZK	12/26/2024	SDB3260122956	900.00	2.4569	2,228.81	2,211.24	0.0000	4.3300	50.0000	0.0000	(0.2681)	(0.0307)	0.0000	1	(0.2988)	01/06/2025
300847.ZK	12/26/2024	SDB3260122956	6,200.00	2.4569	15,354.02	15,232.98	0.0000	4.3300	50.0000	0.0000	(1.8467)	(0.2116)	0.0000	1	(2.0583)	01/06/2025
300847.ZK	12/26/2024	SDB3260122956	700.00	2.4569	1,733.52	1,719.85	0.0000	4.3300	50.0000	0.0000	(0.2085)	(0.0239)	0.0000	1	(0.2324)	01/06/2025
300847.ZK	12/26/2024	SDB3260122956	2,300.00	2.4569	5,695.85	5,650.94	0.0000	4.3300	50.0000	0.0000	(0.6851)	(0.0785)	0.0000	1	(0.7636)	01/06/2025
300847.ZK	12/26/2024	SDB3260122956	3,000.00	2.4569	7,429.36	7,370.80	0.0000	4.3300	50.0000	0.0000	(0.8936)	(0.1024)	0.0000	1	(0.9960)	01/06/2025
300847.ZK	12/26/2024	SDB3260122956	400.00	2.4569	990.58	982.77	0.0000	4.3300	50.0000	0.0000	(0.1191)	(0.0136)	0.0000	1	(0.1328)	01/06/2025
300847.ZK	12/26/2024	SDB3260122956	2,900.00	2.4569	7,181.72	7,125.10	0.0000	4.3300	50.0000	0.0000	(0.8638)	(0.0990)	0.0000	1	(0.9628)	01/06/2025
300847.ZK	12/26/2024	SDB3260122956	900.00	2.4569	2,228.81	2,211.24	0.0000	4.3300	50.0000	0.0000	(0.2681)	(0.0307)	0.0000	1	(0.2988)	01/06/2025
300847.ZK	12/26/2024	SDB3260122956	3,200.00	2.4569	7,924.66	7,862.18	0.0000	4.3300	50.0000	0.0000	(0.9532)	(0.1092)	0.0000	1	(1.0624)	01/06/2025
300847.ZK	12/26/2024	SDB3260122956	1,900.00	2.4569	4,705.26	4,668.17	0.0000	4.3300	50.0000	0.0000	(0.5659)	(0.0648)	0.0000	1	(0.6308)	01/06/2025
300847.ZK	12/26/2024	SDB3260122956	5,700.00	2.4569	14,115.79	14,004.51	0.0000	4.3300	50.0000	0.0000	(1.6978)	(0.1945)	0.0000	1	(1.8923)	01/06/2025
300847.ZK	12/26/2024	SDB3260122956	8,200.00	2.4569	20,306.93	20,146.84	0.0000	4.3300	50.0000	0.0000	(2.4425)	(0.2798)	0.0000	1	(2.7223)	01/06/2025
300847.ZK	12/26/2024	SDB3260122956	200.00	2.4569	495.29	491.39	0.0000	4.3300	50.0000	0.0000	(0.0596)	(0.0068)	0.0000	1	(0.0664)	01/06/2025
300847.ZK	12/26/2024	SDB3260122956	700.00	2.4569	1,733.52	1,719.85	0.0000	4.3300	50.0000	0.0000	(0.2085)	(0.0239)	0.0000	1	(0.2324)	01/06/2025
300847.ZK	12/26/2024	SDB3260122956	1,400.00	2.4569	3,467.04	3,439.70	0.0000	4.3300	50.0000	0.0000	(0.4170)	(0.0478)	0.0000	1	(0.4648)	01/06/2025
300847.ZK	12/26/2024	SDB3260122956	2,400.00	2.4569	5,943.49	5,896.64	0.0000	4.3300	50.0000	0.0000	(0.7149)	(0.0819)	0.0000	1	(0.7968)	01/06/2025
300847.ZK	12/26/2024	SDB3260122956	4,600.00	2.4569	11,391.69	11,301.89	0.0000	4.3300	50.0000	0.0000	(1.3702)	(0.1570)	0.0000	1	(1.5271)	01/06/2025
300847.ZK	12/26/2024	SDB3260122956	1,300.00	2.4569	3,219.39	3,194.01	0.0000	4.3300	50.0000	0.0000	(0.3872)	(0.0444)	0.0000	1	(0.4316)	01/06/2025
300847.ZK	12/26/2024	SDB3260122956	100.00	2.4569	247.65	245.69	0.0000	4.3300	50.0000	0.0000	(0.0298)	(0.0034)	0.0000	1	(0.0332)	01/06/2025
300847.ZK	12/24/2024	SDB3260122956	300.00	2.4569	742.94	737.08	0.0000	4.3300	50.0000	0.0000	(0.1787)	(0.0205)	0.0000	2	(0.1992)	01/06/2025
300847.ZK	12/24/2024	SDB3260122956	2,200.00	2.4569	5,448.20	5,405.25	0.0000	4.3300	50.0000	0.0000	(1.3106)	(0.1501)	0.0000	2	(1.4607)	01/06/2025
300847.ZK	12/24/2024	SDB3260122956	400.00	2.4569	990.58	982.77	0.0000	4.3300	50.0000	0.0000	(0.2383)	(0.0273)	0.0000	2	(0.2656)	01/06/2025
300847.ZK	12/24/2024	SDB3260122956	5,600.00	2.4569	13,868.15	13,758.82	0.0000	4.3300	50.0000	0.0000	(3.3361)	(0.3822)	0.0000	2	(3.7182)	01/06/2025
300847.ZK	12/24/2024	SDB3260122956	6,400.00	2.4569	15,849.31	15,724.36	0.0000	4.3300	50.0000	0.0000	(3.8126)	(0.4368)	0.0000	2	(4.2494)	01/06/2025
300847.ZK	12/24/2024	SDB3260122956	7,400.00	2.4569	18,325.77	18,181.30	0.0000	4.3300	50.0000	0.0000	(4.4084)	(0.5050)	0.0000	2	(4.9134)	01/06/2025
300847.ZK	12/24/2024	SDB3260122956	100.00	2.4569	247.65	245.69	0.0000	4.3300	50.0000	0.0000	(0.0596)	(0.0068)	0.0000	2	(0.0664)	01/06/2025
300847.ZK	12/24/2024	SDB3260122956	1,000.00	2.4569	2,476.45	2,456.93	0.0000	4.3300	50.0000	0.0000	(0.5957)	(0.0682)	0.0000	2	(0.6640)	01/06/2025
300847.ZK	12/24/2024	SDB3260122956	400.00	2.4569	990.58	982.77	0.0000	4.3300	50.0000	0.0000	(0.2383)	(0.0273)	0.0000	2	(0.2656)	01/06/2025
300847.ZK	12/24/2024	SDB3260122956	1,400.00	2.4569	3,467.04	3,439.70	0.0000	4.3300	50.0000	0.0000	(0.8340)	(0.0955)	0.0000	2	(0.9296)	01/06/2025
300847.ZK	12/24/2024	SDB3260122956	2,100.00	2.4569	5,200.56	5,159.56	0.0000	4.3300	50.0000	0.0000	(1.2510)	(0.1433)	0.0000	2	(1.3943)	01/06/2025
300847.ZK	12/24/2024	SDB3260122956	200.00	2.4569	495.29	491.39	0.0000	4.3300	50.0000	0.0000	(0.1191)	(0.0136)	0.0000	2	(0.1328)	01/06/2025
300847.ZK	12/24/2024	SDB3260122956	1,200.00	2.4569	2,971.75	2,948.32	0.0000	4.3300	50.0000	0.0000	(0.7149)	(0.0819)	0.0000	2	(0.7968)	01/06/2025
300847.ZK	12/24/2024	SDB3260122956	6,000.00	2.4569	14,858.73	14,741.59	0.0000	4.3300	50.0000	0.0000	(3.5744)	(0.4095)	0.0000	2	(3.9838)	01/06/2025
300847.ZK	12/24/2024	SDB3260122956	600.00	2.4569	1,485.87	1,474.16	0.0000	4.3300	50.0000	0.0000	(0.3574)	(0.0409)	0.0000	2	(0.3984)	01/06/2025
300847.ZK	12/24/2024	SDB3260122956	300.00	2.4569	742.94	737.08	0.0000	4.3300	50.0000	0.0000	(0.1787)	(0.0205)	0.0000	2	(0.1992)	01/06/2025
300847.ZK	12/24/2024	SDB3260122956	100.00	2.4569	247.65	245.69	0.0000	4.3300	50.0000	0.0000	(0.0596)	(0.0068)	0.0000	2	(0.0664)	01/06/2025
300847.ZK	12/24/2024	SDB3260122956	2,100.00	2.4569	5,200.56	5,159.56	0.0000	4.3300	50.0000	0.0000	(1.2510)	(0.1433)	0.0000	2	(1.3943)	01/06/2025
300847.ZK	12/24/2024	SDB3260122956	1,300.00	2.4569	3,219.39	3,194.01	0.0000	4.3300	50.0000	0.0000	(0.7744)	(0.0887)	0.0000	2	(0.8632)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HG TECHNOLOGIES CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300847.ZK	12/24/2024	SDB3260122956	3,600.00	2.4569	8,915.24	8,844.96	0.0000	4.3300	50.0000	0.0000	(2.1446)	(0.2457)	0.0000	2	(2.3903)	01/06/2025
300847.ZK	12/24/2024	SDB3260122956	900.00	2.4569	2,228.81	2,211.24	0.0000	4.3300	50.0000	0.0000	(0.5362)	(0.0614)	0.0000	2	(0.5976)	01/06/2025
300847.ZK	12/24/2024	SDB3260122956	6,200.00	2.4569	15,354.02	15,232.98	0.0000	4.3300	50.0000	0.0000	(3.6935)	(0.4231)	0.0000	2	(4.1166)	01/06/2025
300847.ZK	12/24/2024	SDB3260122956	700.00	2.4569	1,733.52	1,719.85	0.0000	4.3300	50.0000	0.0000	(0.4170)	(0.0478)	0.0000	2	(0.4648)	01/06/2025
300847.ZK	12/24/2024	SDB3260122956	2,300.00	2.4569	5,695.85	5,650.94	0.0000	4.3300	50.0000	0.0000	(1.3702)	(0.1570)	0.0000	2	(1.5271)	01/06/2025
300847.ZK	12/24/2024	SDB3260122956	3,000.00	2.4569	7,429.36	7,370.80	0.0000	4.3300	50.0000	0.0000	(1.7872)	(0.2047)	0.0000	2	(1.9919)	01/06/2025
300847.ZK	12/24/2024	SDB3260122956	400.00	2.4569	990.58	982.77	0.0000	4.3300	50.0000	0.0000	(0.2383)	(0.0273)	0.0000	2	(0.2656)	01/06/2025
300847.ZK	12/24/2024	SDB3260122956	2,900.00	2.4569	7,181.72	7,125.10	0.0000	4.3300	50.0000	0.0000	(1.7276)	(0.1979)	0.0000	2	(1.9255)	01/06/2025
300847.ZK	12/24/2024	SDB3260122956	900.00	2.4569	2,228.81	2,211.24	0.0000	4.3300	50.0000	0.0000	(0.5362)	(0.0614)	0.0000	2	(0.5976)	01/06/2025
300847.ZK	12/24/2024	SDB3260122956	3,200.00	2.4569	7,924.66	7,862.18	0.0000	4.3300	50.0000	0.0000	(1.9063)	(0.2184)	0.0000	2	(2.1247)	01/06/2025
300847.ZK	12/24/2024	SDB3260122956	1,900.00	2.4569	4,705.26	4,668.17	0.0000	4.3300	50.0000	0.0000	(1.1319)	(0.1297)	0.0000	2	(1.2615)	01/06/2025
300847.ZK	12/24/2024	SDB3260122956	5,700.00	2.4569	14,115.79	14,004.51	0.0000	4.3300	50.0000	0.0000	(3.3956)	(0.3890)	0.0000	2	(3.7846)	01/06/2025
300847.ZK	12/24/2024	SDB3260122956	8,200.00	2.4569	20,306.93	20,146.84	0.0000	4.3300	50.0000	0.0000	(4.8849)	(0.5596)	0.0000	2	(5.4446)	01/06/2025
300847.ZK	12/24/2024	SDB3260122956	200.00	2.4569	495.29	491.39	0.0000	4.3300	50.0000	0.0000	(0.1191)	(0.0136)	0.0000	2	(0.1328)	01/06/2025
300847.ZK	12/24/2024	SDB3260122956	700.00	2.4569	1,733.52	1,719.85	0.0000	4.3300	50.0000	0.0000	(0.4170)	(0.0478)	0.0000	2	(0.4648)	01/06/2025
300847.ZK	12/24/2024	SDB3260122956	1,400.00	2.4569	3,467.04	3,439.70	0.0000	4.3300	50.0000	0.0000	(0.8340)	(0.0955)	0.0000	2	(0.9296)	01/06/2025
300847.ZK	12/24/2024	SDB3260122956	2,400.00	2.4569	5,943.49	5,896.64	0.0000	4.3300	50.0000	0.0000	(1.4297)	(0.1638)	0.0000	2	(1.5935)	01/06/2025
300847.ZK	12/24/2024	SDB3260122956	4,600.00	2.4569	11,391.69	11,301.89	0.0000	4.3300	50.0000	0.0000	(2.7403)	(0.3139)	0.0000	2	(3.0543)	01/06/2025
300847.ZK	12/24/2024	SDB3260122956	1,300.00	2.4569	3,219.39	3,194.01	0.0000	4.3300	50.0000	0.0000	(0.7744)	(0.0887)	0.0000	2	(0.8632)	01/06/2025
300847.ZK	12/24/2024	SDB3260122956	100.00	2.4569	247.65	245.69	0.0000	4.3300	50.0000	0.0000	(0.0596)	(0.0068)	0.0000	2	(0.0664)	01/06/2025
300847.ZK	12/23/2024	SDB3260122956	300.00	2.4855	742.94	745.64	0.0000	4.3300	50.0000	0.0000	(0.0894)	(0.0104)	0.0000	1	(0.0997)	01/06/2025
300847.ZK	12/23/2024	SDB3260122956	2,200.00	2.4855	5,448.20	5,468.01	0.0000	4.3300	50.0000	0.0000	(0.6553)	(0.0759)	0.0000	1	(0.7312)	01/06/2025
300847.ZK	12/23/2024	SDB3260122956	400.00	2.4855	990.58	994.18	0.0000	4.3300	50.0000	0.0000	(0.1191)	(0.0138)	0.0000	1	(0.1330)	01/06/2025
300847.ZK	12/23/2024	SDB3260122956	5,600.00	2.4855	13,868.15	13,918.58	0.0000	4.3300	50.0000	0.0000	(1.6680)	(0.1933)	0.0000	1	(1.8613)	01/06/2025
300847.ZK	12/23/2024	SDB3260122956	6,400.00	2.4855	15,849.31	15,906.94	0.0000	4.3300	50.0000	0.0000	(1.9063)	(0.2209)	0.0000	1	(2.1272)	01/06/2025
300847.ZK	12/23/2024	SDB3260122956	7,400.00	2.4855	18,325.77	18,392.40	0.0000	4.3300	50.0000	0.0000	(2.2042)	(0.2555)	0.0000	1	(2.4596)	01/06/2025
300847.ZK	12/23/2024	SDB3260122956	100.00	2.4855	247.65	248.55	0.0000	4.3300	50.0000	0.0000	(0.0298)	(0.0035)	0.0000	1	(0.0332)	01/06/2025
300847.ZK	12/23/2024	SDB3260122956	1,000.00	2.4855	2,476.45	2,485.46	0.0000	4.3300	50.0000	0.0000	(0.2979)	(0.0345)	0.0000	1	(0.3324)	01/06/2025
300847.ZK	12/23/2024	SDB3260122956	400.00	2.4855	990.58	994.18	0.0000	4.3300	50.0000	0.0000	(0.1191)	(0.0138)	0.0000	1	(0.1330)	01/06/2025
300847.ZK	12/23/2024	SDB3260122956	1,400.00	2.4855	3,467.04	3,479.64	0.0000	4.3300	50.0000	0.0000	(0.4170)	(0.0483)	0.0000	1	(0.4653)	01/06/2025
300847.ZK	12/23/2024	SDB3260122956	2,100.00	2.4855	5,200.56	5,219.47	0.0000	4.3300	50.0000	0.0000	(0.6255)	(0.0725)	0.0000	1	(0.6980)	01/06/2025
300847.ZK	12/23/2024	SDB3260122956	200.00	2.4855	495.29	497.09	0.0000	4.3300	50.0000	0.0000	(0.0596)	(0.0069)	0.0000	1	(0.0665)	01/06/2025
300847.ZK	12/23/2024	SDB3260122956	1,200.00	2.4855	2,971.75	2,982.55	0.0000	4.3300	50.0000	0.0000	(0.3574)	(0.0414)	0.0000	1	(0.3989)	01/06/2025
300847.ZK	12/23/2024	SDB3260122956	6,000.00	2.4855	14,858.73	14,912.76	0.0000	4.3300	50.0000	0.0000	(1.7872)	(0.2071)	0.0000	1	(1.9943)	01/06/2025
300847.ZK	12/23/2024	SDB3260122956	600.00	2.4855	1,485.87	1,491.28	0.0000	4.3300	50.0000	0.0000	(0.1787)	(0.0207)	0.0000	1	(0.1994)	01/06/2025
300847.ZK	12/23/2024	SDB3260122956	300.00	2.4855	742.94	745.64	0.0000	4.3300	50.0000	0.0000	(0.0894)	(0.0104)	0.0000	1	(0.0997)	01/06/2025
300847.ZK	12/23/2024	SDB3260122956	100.00	2.4855	247.65	248.55	0.0000	4.3300	50.0000	0.0000	(0.0298)	(0.0035)	0.0000	1	(0.0332)	01/06/2025
300847.ZK	12/23/2024	SDB3260122956	2,100.00	2.4855	5,200.56	5,219.47	0.0000	4.3300	50.0000	0.0000	(0.6255)	(0.0725)	0.0000	1	(0.6980)	01/06/2025
300847.ZK	12/23/2024	SDB3260122956	1,300.00	2.4855	3,219.39	3,231.10	0.0000	4.3300	50.0000	0.0000	(0.3872)	(0.0449)	0.0000	1	(0.4321)	01/06/2025
300847.ZK	12/23/2024	SDB3260122956	3,600.00	2.4855	8,915.24	8,947.66	0.0000	4.3300	50.0000	0.0000	(1.0723)	(0.1243)	0.0000	1	(1.1966)	01/06/2025
300847.ZK	12/23/2024	SDB3260122956	900.00	2.4855	2,228.81	2,236.91	0.0000	4.3300	50.0000	0.0000	(0.2681)	(0.0311)	0.0000	1	(0.2991)	01/06/2025
300847.ZK	12/23/2024	SDB3260122956	6,200.00	2.4855	15,354.02	15,409.85	0.0000	4.3300	50.0000	0.0000	(1.8467)	(0.2140)	0.0000	1	(2.0608)	01/06/2025
300847.ZK	12/23/2024	SDB3260122956	700.00	2.4855	1,733.52	1,739.82	0.0000	4.3300	50.0000	0.0000	(0.2085)	(0.0242)	0.0000	1	(0.2327)	01/06/2025
300847.ZK	12/23/2024	SDB3260122956	2,300.00	2.4855	5,695.85	5,716.56	0.0000	4.3300	50.0000	0.0000	(0.6851)	(0.0794)	0.0000	1	(0.7645)	01/06/2025
300847.ZK	12/23/2024	SDB3260122956	3,000.00	2.4855	7,429.36	7,456.38	0.0000	4.3300	50.0000	0.0000	(0.8936)	(0.1036)	0.0000	1	(0.9971)	01/06/2025
300847.ZK	12/23/2024	SDB3260122956	400.00	2.4855	990.58	994.18	0.0000	4.3300	50.0000	0.0000	(0.1191)	(0.0138)	0.0000	1	(0.1330)	01/06/2025
300847.ZK	12/23/2024	SDB3260122956	2,900.00	2.4855	7,181.72	7,207.83	0.0000	4.3300	50.0000	0.0000	(0.8638)	(0.1001)	0.0000	1	(0.9639)	01/06/2025
300847.ZK	12/23/2024	SDB3260122956	900.00	2.4855	2,228.81	2,236.91	0.0000	4.3300	50.0000	0.0000	(0.2681)	(0.0311)	0.0000	1	(0.2991)	01/06/2025
300847.ZK	12/23/2024	SDB3260122956	3,200.00	2.4855	7,924.66	7,953.47	0.0000	4.3300	50.0000	0.0000	(0.9532)	(0.1105)	0.0000	1	(1.0636)	01/06/2025
300847.ZK	12/23/2024	SDB3260122956	1,900.00	2.4855	4,705.26	4,722.37	0.0000	4.3300	50.0000	0.0000	(0.5659)	(0.0656)	0.0000	1	(0.6315)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HG TECHNOLOGIES CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300847.ZK	12/23/2024	SDB3260122956	5,700.00	2.4855	14,115.79	14,167.12	0.0000	4.3300	50.0000	0.0000	(1.6978)	(0.1968)	0.0000	1	(1.8946)	01/06/2025
300847.ZK	12/23/2024	SDB3260122956	8,200.00	2.4855	20,306.93	20,380.77	0.0000	4.3300	50.0000	0.0000	(2.4425)	(0.2831)	0.0000	1	(2.7255)	01/06/2025
300847.ZK	12/23/2024	SDB3260122956	200.00	2.4855	495.29	497.09	0.0000	4.3300	50.0000	0.0000	(0.0596)	(0.0069)	0.0000	1	(0.0665)	01/06/2025
300847.ZK	12/23/2024	SDB3260122956	700.00	2.4855	1,733.52	1,739.82	0.0000	4.3300	50.0000	0.0000	(0.2085)	(0.0242)	0.0000	1	(0.2327)	01/06/2025
300847.ZK	12/23/2024	SDB3260122956	1,400.00	2.4855	3,467.04	3,479.64	0.0000	4.3300	50.0000	0.0000	(0.4170)	(0.0483)	0.0000	1	(0.4653)	01/06/2025
300847.ZK	12/23/2024	SDB3260122956	2,400.00	2.4855	5,943.49	5,965.10	0.0000	4.3300	50.0000	0.0000	(0.7149)	(0.0828)	0.0000	1	(0.7977)	01/06/2025
300847.ZK	12/23/2024	SDB3260122956	4,600.00	2.4855	11,391.69	11,433.12	0.0000	4.3300	50.0000	0.0000	(1.3702)	(0.1588)	0.0000	1	(1.5290)	01/06/2025
300847.ZK	12/23/2024	SDB3260122956	1,300.00	2.4855	3,219.39	3,231.10	0.0000	4.3300	50.0000	0.0000	(0.3872)	(0.0449)	0.0000	1	(0.4321)	01/06/2025
300847.ZK	12/23/2024	SDB3260122956	100.00	2.4855	247.65	248.55	0.0000	4.3300	50.0000	0.0000	(0.0298)	(0.0035)	0.0000	1	(0.0332)	01/06/2025
300847.ZK	12/20/2024	SDB3260122956	300.00	2.3999	742.94	719.98	0.0000	4.3300	50.0000	0.0000	(0.2681)	(0.0300)	0.0000	3	(0.2981)	01/06/2025
300847.ZK	12/20/2024	SDB3260122956	2,200.00	2.3999	5,448.20	5,279.87	0.0000	4.3300	50.0000	0.0000	(1.9659)	(0.2200)	0.0000	3	(2.1859)	01/06/2025
300847.ZK	12/20/2024	SDB3260122956	400.00	2.3999	990.58	959.98	0.0000	4.3300	50.0000	0.0000	(0.3574)	(0.0400)	0.0000	3	(0.3974)	01/06/2025
300847.ZK	12/20/2024	SDB3260122956	5,600.00	2.3999	13,868.15	13,439.66	0.0000	4.3300	50.0000	0.0000	(5.0041)	(0.5600)	0.0000	3	(5.5641)	01/06/2025
300847.ZK	12/20/2024	SDB3260122956	6,400.00	2.3999	15,849.31	15,359.62	0.0000	4.3300	50.0000	0.0000	(5.7190)	(0.6400)	0.0000	3	(6.3589)	01/06/2025
300847.ZK	12/20/2024	SDB3260122956	7,400.00	2.3999	18,325.77	17,759.56	0.0000	4.3300	50.0000	0.0000	(6.6125)	(0.7400)	0.0000	3	(7.3525)	01/06/2025
300847.ZK	12/20/2024	SDB3260122956	100.00	2.3999	247.65	239.99	0.0000	4.3300	50.0000	0.0000	(0.0894)	(0.0100)	0.0000	3	(0.0994)	01/06/2025
300847.ZK	12/20/2024	SDB3260122956	1,000.00	2.3999	2,476.45	2,399.94	0.0000	4.3300	50.0000	0.0000	(0.8936)	(0.1000)	0.0000	3	(0.9936)	01/06/2025
300847.ZK	12/20/2024	SDB3260122956	400.00	2.3999	990.58	959.98	0.0000	4.3300	50.0000	0.0000	(0.3574)	(0.0400)	0.0000	3	(0.3974)	01/06/2025
300847.ZK	12/20/2024	SDB3260122956	1,400.00	2.3999	3,467.04	3,359.92	0.0000	4.3300	50.0000	0.0000	(1.2510)	(0.1400)	0.0000	3	(1.3910)	01/06/2025
300847.ZK	12/20/2024	SDB3260122956	2,100.00	2.3999	5,200.56	5,039.87	0.0000	4.3300	50.0000	0.0000	(1.8765)	(0.2100)	0.0000	3	(2.0865)	01/06/2025
300847.ZK	12/20/2024	SDB3260122956	200.00	2.3999	495.29	479.99	0.0000	4.3300	50.0000	0.0000	(0.1787)	(0.0200)	0.0000	3	(0.1987)	01/06/2025
300847.ZK	12/20/2024	SDB3260122956	1,200.00	2.3999	2,971.75	2,879.93	0.0000	4.3300	50.0000	0.0000	(1.0723)	(0.1200)	0.0000	3	(1.1923)	01/06/2025
300847.ZK	12/20/2024	SDB3260122956	6,000.00	2.3999	14,858.73	14,399.64	0.0000	4.3300	50.0000	0.0000	(5.3615)	(0.6000)	0.0000	3	(5.9615)	01/06/2025
300847.ZK	12/20/2024	SDB3260122956	600.00	2.3999	1,485.87	1,439.96	0.0000	4.3300	50.0000	0.0000	(0.5362)	(0.0600)	0.0000	3	(0.5962)	01/06/2025
300847.ZK	12/20/2024	SDB3260122956	300.00	2.3999	742.94	719.98	0.0000	4.3300	50.0000	0.0000	(0.2681)	(0.0300)	0.0000	3	(0.2981)	01/06/2025
300847.ZK	12/20/2024	SDB3260122956	100.00	2.3999	247.65	239.99	0.0000	4.3300	50.0000	0.0000	(0.0894)	(0.0100)	0.0000	3	(0.0994)	01/06/2025
300847.ZK	12/20/2024	SDB3260122956	2,100.00	2.3999	5,200.56	5,039.87	0.0000	4.3300	50.0000	0.0000	(1.8765)	(0.2100)	0.0000	3	(2.0865)	01/06/2025
300847.ZK	12/20/2024	SDB3260122956	1,300.00	2.3999	3,219.39	3,119.92	0.0000	4.3300	50.0000	0.0000	(1.1617)	(0.1300)	0.0000	3	(1.2917)	01/06/2025
300847.ZK	12/20/2024	SDB3260122956	3,600.00	2.3999	8,915.24	8,639.78	0.0000	4.3300	50.0000	0.0000	(3.2169)	(0.3600)	0.0000	3	(3.5769)	01/06/2025
300847.ZK	12/20/2024	SDB3260122956	900.00	2.3999	2,228.81	2,159.95	0.0000	4.3300	50.0000	0.0000	(0.8042)	(0.0900)	0.0000	3	(0.8942)	01/06/2025
300847.ZK	12/20/2024	SDB3260122956	6,200.00	2.3999	15,354.02	14,879.63	0.0000	4.3300	50.0000	0.0000	(5.5402)	(0.6200)	0.0000	3	(6.1602)	01/06/2025
300847.ZK	12/20/2024	SDB3260122956	700.00	2.3999	1,733.52	1,679.96	0.0000	4.3300	50.0000	0.0000	(0.6255)	(0.0700)	0.0000	3	(0.6955)	01/06/2025
300847.ZK	12/20/2024	SDB3260122956	2,300.00	2.3999	5,695.85	5,519.86	0.0000	4.3300	50.0000	0.0000	(2.0553)	(0.2300)	0.0000	3	(2.2852)	01/06/2025
300847.ZK	12/20/2024	SDB3260122956	3,000.00	2.3999	7,429.36	7,199.82	0.0000	4.3300	50.0000	0.0000	(2.6808)	(0.3000)	0.0000	3	(2.9808)	01/06/2025
300847.ZK	12/20/2024	SDB3260122956	400.00	2.3999	990.58	959.98	0.0000	4.3300	50.0000	0.0000	(0.3574)	(0.0400)	0.0000	3	(0.3974)	01/06/2025
300847.ZK	12/20/2024	SDB3260122956	2,900.00	2.3999	7,181.72	6,959.83	0.0000	4.3300	50.0000	0.0000	(2.5914)	(0.2900)	0.0000	3	(2.8814)	01/06/2025
300847.ZK	12/20/2024	SDB3260122956	900.00	2.3999	2,228.81	2,159.95	0.0000	4.3300	50.0000	0.0000	(0.8042)	(0.0900)	0.0000	3	(0.8942)	01/06/2025
300847.ZK	12/20/2024	SDB3260122956	3,200.00	2.3999	7,924.66	7,679.81	0.0000	4.3300	50.0000	0.0000	(2.8595)	(0.3200)	0.0000	3	(3.1795)	01/06/2025
300847.ZK	12/20/2024	SDB3260122956	1,900.00	2.3999	4,705.26	4,559.89	0.0000	4.3300	50.0000	0.0000	(1.6978)	(0.1900)	0.0000	3	(1.8878)	01/06/2025
300847.ZK	12/20/2024	SDB3260122956	5,700.00	2.3999	14,115.79	13,679.66	0.0000	4.3300	50.0000	0.0000	(0.5934)	(0.5700)	0.0000	3	(5.6634)	01/06/2025
300847.ZK	12/20/2024	SDB3260122956	8,200.00	2.3999	20,306.93	19,679.51	0.0000	4.3300	50.0000	0.0000	(7.3274)	(0.8200)	0.0000	3	(8.1474)	01/06/2025
300847.ZK	12/20/2024	SDB3260122956	200.00	2.3999	495.29	479.99	0.0000	4.3300	50.0000	0.0000	(0.1787)	(0.0200)	0.0000	3	(0.1987)	01/06/2025
300847.ZK	12/20/2024	SDB3260122956	700.00	2.3999	1,733.52	1,679.96	0.0000	4.3300	50.0000	0.0000	(0.6255)	(0.0700)	0.0000	3	(0.6955)	01/06/2025
300847.ZK	12/20/2024	SDB3260122956	1,400.00	2.3999	3,467.04	3,359.92	0.0000	4.3300	50.0000	0.0000	(1.2510)	(0.1400)	0.0000	3	(1.3910)	01/06/2025
300847.ZK	12/20/2024	SDB3260122956	2,400.00	2.3999	5,943.49	5,759.86	0.0000	4.3300	50.0000	0.0000	(2.1446)	(0.2400)	0.0000	3	(2.3846)	01/06/2025
300847.ZK	12/20/2024	SDB3260122956	4,600.00	2.3999	11,391.69	11,039.72	0.0000	4.3300	50.0000	0.0000	(4.1105)	(0.4600)	0.0000	3	(4.5705)	01/06/2025
300847.ZK	12/20/2024	SDB3260122956	1,300.00	2.3999	3,219.39	3,119.92	0.0000	4.3300	50.0000	0.0000	(1.1617)	(0.1300)	0.0000	3	(1.2917)	01/06/2025
300847.ZK	12/20/2024	SDB3260122956	100.00	2.3999	247.65	239.99	0.0000	4.3300	50.0000	0.0000	(0.0894)	(0.0100)	0.0000	3	(0.0994)	01/06/2025
300847.ZK	12/19/2024	SDB3260122956	300.00	2.4522	742.94	735.66	0.0000	4.5800	50.0000	0.0000	(0.0945)	(0.0102)	0.0000	1	(0.1047)	01/06/2025
300847.ZK	12/19/2024	SDB3260122956	2,200.00	2.4522	5,448.20	5,394.83	0.0000	4.5800	50.0000	0.0000	(0.6931)	(0.0749)	0.0000	1	(0.7681)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HG TECHNOLOGIES CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300847.ZK	12/19/2024	SDB3260122956	400.00	2.4522	990.58	980.88	0.0000	4.5800	50.0000	0.0000	(0.1260)	(0.0136)	0.0000	1	(0.1396)	01/06/2025
300847.ZK	12/19/2024	SDB3260122956	5,600.00	2.4522	13,868.15	13,732.29	0.0000	4.5800	50.0000	0.0000	(1.7643)	(0.1907)	0.0000	1	(1.9551)	01/06/2025
300847.ZK	12/19/2024	SDB3260122956	6,400.00	2.4522	15,849.31	15,694.05	0.0000	4.5800	50.0000	0.0000	(2.0164)	(0.2180)	0.0000	1	(2.2344)	01/06/2025
300847.ZK	12/19/2024	SDB3260122956	7,400.00	2.4522	18,325.77	18,146.24	0.0000	4.5800	50.0000	0.0000	(2.3314)	(0.2520)	0.0000	1	(2.5835)	01/06/2025
300847.ZK	12/19/2024	SDB3260122956	100.00	2.4522	247.65	245.22	0.0000	4.5800	50.0000	0.0000	(0.0315)	(0.0034)	0.0000	1	(0.0349)	01/06/2025
300847.ZK	12/19/2024	SDB3260122956	1,000.00	2.4522	2,476.45	2,452.20	0.0000	4.5800	50.0000	0.0000	(0.3151)	(0.0341)	0.0000	1	(0.3491)	01/06/2025
300847.ZK	12/19/2024	SDB3260122956	400.00	2.4522	990.58	980.88	0.0000	4.5800	50.0000	0.0000	(0.1260)	(0.0136)	0.0000	1	(0.1396)	01/06/2025
300847.ZK	12/19/2024	SDB3260122956	1,400.00	2.4522	3,467.04	3,433.07	0.0000	4.5800	50.0000	0.0000	(0.4411)	(0.0477)	0.0000	1	(0.4888)	01/06/2025
300847.ZK	12/19/2024	SDB3260122956	2,100.00	2.4522	5,200.56	5,149.61	0.0000	4.5800	50.0000	0.0000	(0.6616)	(0.0715)	0.0000	1	(0.7331)	01/06/2025
300847.ZK	12/19/2024	SDB3260122956	200.00	2.4522	495.29	490.44	0.0000	4.5800	50.0000	0.0000	(0.0630)	(0.0068)	0.0000	1	(0.0698)	01/06/2025
300847.ZK	12/19/2024	SDB3260122956	1,200.00	2.4522	2,971.75	2,942.63	0.0000	4.5800	50.0000	0.0000	(0.3781)	(0.0409)	0.0000	1	(0.4189)	01/06/2025
300847.ZK	12/19/2024	SDB3260122956	6,000.00	2.4522	14,858.73	14,713.17	0.0000	4.5800	50.0000	0.0000	(1.8904)	(0.2043)	0.0000	1	(2.0947)	01/06/2025
300847.ZK	12/19/2024	SDB3260122956	600.00	2.4522	1,485.87	1,471.32	0.0000	4.5800	50.0000	0.0000	(0.1890)	(0.0204)	0.0000	1	(0.2095)	01/06/2025
300847.ZK	12/19/2024	SDB3260122956	300.00	2.4522	742.94	735.66	0.0000	4.5800	50.0000	0.0000	(0.0945)	(0.0102)	0.0000	1	(0.1047)	01/06/2025
300847.ZK	12/19/2024	SDB3260122956	100.00	2.4522	247.65	245.22	0.0000	4.5800	50.0000	0.0000	(0.0315)	(0.0034)	0.0000	1	(0.0349)	01/06/2025
300847.ZK	12/19/2024	SDB3260122956	2,100.00	2.4522	5,200.56	5,149.61	0.0000	4.5800	50.0000	0.0000	(0.6616)	(0.0715)	0.0000	1	(0.7331)	01/06/2025
300847.ZK	12/19/2024	SDB3260122956	1,300.00	2.4522	3,219.39	3,187.85	0.0000	4.5800	50.0000	0.0000	(0.4096)	(0.0443)	0.0000	1	(0.4539)	01/06/2025
300847.ZK	12/19/2024	SDB3260122956	3,600.00	2.4522	8,915.24	8,827.90	0.0000	4.5800	50.0000	0.0000	(1.1342)	(0.1226)	0.0000	1	(1.2568)	01/06/2025
300847.ZK	12/19/2024	SDB3260122956	900.00	2.4522	2,228.81	2,206.98	0.0000	4.5800	50.0000	0.0000	(0.2836)	(0.0307)	0.0000	1	(0.3142)	01/06/2025
300847.ZK	12/19/2024	SDB3260122956	6,200.00	2.4522	15,354.02	15,203.61	0.0000	4.5800	50.0000	0.0000	(1.9534)	(0.2112)	0.0000	1	(2.1645)	01/06/2025
300847.ZK	12/19/2024	SDB3260122956	700.00	2.4522	1,733.52	1,716.54	0.0000	4.5800	50.0000	0.0000	(0.2205)	(0.0238)	0.0000	1	(0.2444)	01/06/2025
300847.ZK	12/19/2024	SDB3260122956	2,300.00	2.4522	5,695.85	5,640.05	0.0000	4.5800	50.0000	0.0000	(0.7246)	(0.0783)	0.0000	1	(0.8030)	01/06/2025
300847.ZK	12/19/2024	SDB3260122956	3,000.00	2.4522	7,429.36	7,356.59	0.0000	4.5800	50.0000	0.0000	(0.9452)	(0.1022)	0.0000	1	(1.0474)	01/06/2025
300847.ZK	12/19/2024	SDB3260122956	400.00	2.4522	990.58	980.88	0.0000	4.5800	50.0000	0.0000	(0.1260)	(0.0136)	0.0000	1	(0.1396)	01/06/2025
300847.ZK	12/19/2024	SDB3260122956	2,900.00	2.4522	7,181.72	7,111.37	0.0000	4.5800	50.0000	0.0000	(0.9137)	(0.0988)	0.0000	1	(1.0124)	01/06/2025
300847.ZK	12/19/2024	SDB3260122956	900.00	2.4522	2,228.81	2,206.98	0.0000	4.5800	50.0000	0.0000	(0.2836)	(0.0307)	0.0000	1	(0.3142)	01/06/2025
300847.ZK	12/19/2024	SDB3260122956	3,200.00	2.4522	7,924.66	7,847.02	0.0000	4.5800	50.0000	0.0000	(1.0082)	(0.1090)	0.0000	1	(1.1172)	01/06/2025
300847.ZK	12/19/2024	SDB3260122956	1,900.00	2.4522	4,705.26	4,659.17	0.0000	4.5800	50.0000	0.0000	(0.5986)	(0.0647)	0.0000	1	(0.6633)	01/06/2025
300847.ZK	12/19/2024	SDB3260122956	5,700.00	2.4522	14,115.79	13,977.51	0.0000	4.5800	50.0000	0.0000	(1.7958)	(0.1941)	0.0000	1	(1.9900)	01/06/2025
300847.ZK	12/19/2024	SDB3260122956	8,200.00	2.4522	20,306.93	20,108.00	0.0000	4.5800	50.0000	0.0000	(2.5835)	(0.2793)	0.0000	1	(2.8628)	01/06/2025
300847.ZK	12/19/2024	SDB3260122956	200.00	2.4522	495.29	490.44	0.0000	4.5800	50.0000	0.0000	(0.0630)	(0.0068)	0.0000	1	(0.0698)	01/06/2025
300847.ZK	12/19/2024	SDB3260122956	700.00	2.4522	1,733.52	1,716.54	0.0000	4.5800	50.0000	0.0000	(0.2205)	(0.0238)	0.0000	1	(0.2444)	01/06/2025
300847.ZK	12/19/2024	SDB3260122956	1,400.00	2.4522	3,467.04	3,433.07	0.0000	4.5800	50.0000	0.0000	(0.4411)	(0.0477)	0.0000	1	(0.4888)	01/06/2025
300847.ZK	12/19/2024	SDB3260122956	2,400.00	2.4522	5,943.49	5,885.27	0.0000	4.5800	50.0000	0.0000	(0.7561)	(0.0817)	0.0000	1	(0.8379)	01/06/2025
300847.ZK	12/19/2024	SDB3260122956	4,600.00	2.4522	11,391.69	11,280.10	0.0000	4.5800	50.0000	0.0000	(1.4493)	(0.1567)	0.0000	1	(1.6059)	01/06/2025
300847.ZK	12/19/2024	SDB3260122956	1,300.00	2.4522	3,219.39	3,187.85	0.0000	4.5800	50.0000	0.0000	(0.4096)	(0.0443)	0.0000	1	(0.4539)	01/06/2025
300847.ZK	12/19/2024	SDB3260122956	100.00	2.4522	247.65	245.22	0.0000	4.5800	50.0000	0.0000	(0.0315)	(0.0034)	0.0000	1	(0.0349)	01/06/2025
300847.ZK	12/18/2024	SDB3260122956	300.00	2.4696	742.94	740.88	0.0000	4.5800	50.0000	0.0000	(0.0945)	(0.0103)	0.0000	1	(0.1048)	01/06/2025
300847.ZK	12/18/2024	SDB3260122956	2,200.00	2.4696	5,448.20	5,433.10	0.0000	4.5800	50.0000	0.0000	(0.6931)	(0.0755)	0.0000	1	(0.7686)	01/06/2025
300847.ZK	12/18/2024	SDB3260122956	400.00	2.4696	990.58	987.84	0.0000	4.5800	50.0000	0.0000	(0.1260)	(0.0137)	0.0000	1	(0.1397)	01/06/2025
300847.ZK	12/18/2024	SDB3260122956	5,600.00	2.4696	13,868.15	13,829.72	0.0000	4.5800	50.0000	0.0000	(1.7643)	(0.1921)	0.0000	1	(1.9564)	01/06/2025
300847.ZK	12/18/2024	SDB3260122956	6,400.00	2.4696	15,849.31	15,805.40	0.0000	4.5800	50.0000	0.0000	(2.0164)	(0.2195)	0.0000	1	(2.2359)	01/06/2025
300847.ZK	12/18/2024	SDB3260122956	7,400.00	2.4696	18,325.77	18,274.99	0.0000	4.5800	50.0000	0.0000	(2.3314)	(0.2538)	0.0000	1	(2.5853)	01/06/2025
300847.ZK	12/18/2024	SDB3260122956	100.00	2.4696	247.65	246.96	0.0000	4.5800	50.0000	0.0000	(0.0315)	(0.0034)	0.0000	1	(0.0349)	01/06/2025
300847.ZK	12/18/2024	SDB3260122956	1,000.00	2.4696	2,476.45	2,469.59	0.0000	4.5800	50.0000	0.0000	(0.3151)	(0.0343)	0.0000	1	(0.3494)	01/06/2025
300847.ZK	12/18/2024	SDB3260122956	400.00	2.4696	990.58	987.84	0.0000	4.5800	50.0000	0.0000	(0.1260)	(0.0137)	0.0000	1	(0.1397)	01/06/2025
300847.ZK	12/18/2024	SDB3260122956	1,400.00	2.4696	3,467.04	3,457.43	0.0000	4.5800	50.0000	0.0000	(0.4411)	(0.0480)	0.0000	1	(0.4891)	01/06/2025
300847.ZK	12/18/2024	SDB3260122956	2,100.00	2.4696	5,200.56	5,186.15	0.0000	4.5800	50.0000	0.0000	(0.6616)	(0.0720)	0.0000	1	(0.7337)	01/06/2025
300847.ZK	12/18/2024	SDB3260122956	200.00	2.4696	495.29	493.92	0.0000	4.5800	50.0000	0.0000	(0.0630)	(0.0069)	0.0000	1	(0.0699)	01/06/2025
300847.ZK	12/18/2024	SDB3260122956	1,200.00	2.4696	2,971.75	2,963.51	0.0000	4.5800	50.0000	0.0000	(0.3781)	(0.0412)	0.0000	1	(0.4192)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HG TECHNOLOGIES CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300847.ZK	12/18/2024	SDB3260122956	6,000.00	2.4696	14,858.73	14,817.56	0.0000	4.5800	50.0000	0.0000	(1.8904)	(0.2058)	0.0000	1	(2.0962)	01/06/2025
300847.ZK	12/18/2024	SDB3260122956	600.00	2.4696	1,485.87	1,481.76	0.0000	4.5800	50.0000	0.0000	(0.1890)	(0.0206)	0.0000	1	(0.2096)	01/06/2025
300847.ZK	12/18/2024	SDB3260122956	300.00	2.4696	742.94	740.88	0.0000	4.5800	50.0000	0.0000	(0.0945)	(0.0103)	0.0000	1	(0.1048)	01/06/2025
300847.ZK	12/18/2024	SDB3260122956	100.00	2.4696	247.65	246.96	0.0000	4.5800	50.0000	0.0000	(0.0315)	(0.0034)	0.0000	1	(0.0349)	01/06/2025
300847.ZK	12/18/2024	SDB3260122956	2,100.00	2.4696	5,200.56	5,186.15	0.0000	4.5800	50.0000	0.0000	(0.6616)	(0.0720)	0.0000	1	(0.7337)	01/06/2025
300847.ZK	12/18/2024	SDB3260122956	1,300.00	2.4696	3,219.39	3,210.47	0.0000	4.5800	50.0000	0.0000	(0.4096)	(0.0446)	0.0000	1	(0.4542)	01/06/2025
300847.ZK	12/18/2024	SDB3260122956	3,600.00	2.4696	8,915.24	8,890.53	0.0000	4.5800	50.0000	0.0000	(1.1342)	(0.1235)	0.0000	1	(1.2577)	01/06/2025
300847.ZK	12/18/2024	SDB3260122956	900.00	2.4696	2,228.81	2,222.63	0.0000	4.5800	50.0000	0.0000	(0.2836)	(0.0309)	0.0000	1	(0.3144)	01/06/2025
300847.ZK	12/18/2024	SDB3260122956	6,200.00	2.4696	15,354.02	15,311.48	0.0000	4.5800	50.0000	0.0000	(1.9534)	(0.2127)	0.0000	1	(2.1660)	01/06/2025
300847.ZK	12/18/2024	SDB3260122956	700.00	2.4696	1,733.52	1,728.72	0.0000	4.5800	50.0000	0.0000	(0.2205)	(0.0240)	0.0000	1	(0.2446)	01/06/2025
300847.ZK	12/18/2024	SDB3260122956	2,300.00	2.4696	5,695.85	5,680.06	0.0000	4.5800	50.0000	0.0000	(0.7246)	(0.0789)	0.0000	1	(0.8035)	01/06/2025
300847.ZK	12/18/2024	SDB3260122956	3,000.00	2.4696	7,429.36	7,408.78	0.0000	4.5800	50.0000	0.0000	(0.9452)	(0.1029)	0.0000	1	(1.0481)	01/06/2025
300847.ZK	12/18/2024	SDB3260122956	400.00	2.4696	990.58	987.84	0.0000	4.5800	50.0000	0.0000	(0.1260)	(0.0137)	0.0000	1	(0.1397)	01/06/2025
300847.ZK	12/18/2024	SDB3260122956	2,900.00	2.4696	7,181.72	7,161.82	0.0000	4.5800	50.0000	0.0000	(0.9137)	(0.0995)	0.0000	1	(1.0131)	01/06/2025
300847.ZK	12/18/2024	SDB3260122956	900.00	2.4696	2,228.81	2,222.63	0.0000	4.5800	50.0000	0.0000	(0.2836)	(0.0309)	0.0000	1	(0.3144)	01/06/2025
300847.ZK	12/18/2024	SDB3260122956	3,200.00	2.4696	7,924.66	7,902.70	0.0000	4.5800	50.0000	0.0000	(1.0082)	(0.1098)	0.0000	1	(1.1180)	01/06/2025
300847.ZK	12/18/2024	SDB3260122956	1,900.00	2.4696	4,705.26	4,692.23	0.0000	4.5800	50.0000	0.0000	(0.5986)	(0.0652)	0.0000	1	(0.6638)	01/06/2025
300847.ZK	12/18/2024	SDB3260122956	5,700.00	2.4696	14,115.79	14,076.68	0.0000	4.5800	50.0000	0.0000	(1.7958)	(0.1955)	0.0000	1	(1.9914)	01/06/2025
300847.ZK	12/18/2024	SDB3260122956	8,200.00	2.4696	20,306.93	20,250.66	0.0000	4.5800	50.0000	0.0000	(2.5835)	(0.2813)	0.0000	1	(2.8648)	01/06/2025
300847.ZK	12/18/2024	SDB3260122956	200.00	2.4696	495.29	493.92	0.0000	4.5800	50.0000	0.0000	(0.0630)	(0.0069)	0.0000	1	(0.0699)	01/06/2025
300847.ZK	12/18/2024	SDB3260122956	700.00	2.4696	1,733.52	1,728.72	0.0000	4.5800	50.0000	0.0000	(0.2205)	(0.0240)	0.0000	1	(0.2446)	01/06/2025
300847.ZK	12/18/2024	SDB3260122956	1,400.00	2.4696	3,467.04	3,457.43	0.0000	4.5800	50.0000	0.0000	(0.4411)	(0.0480)	0.0000	1	(0.4891)	01/06/2025
300847.ZK	12/18/2024	SDB3260122956	2,400.00	2.4696	5,943.49	5,927.02	0.0000	4.5800	50.0000	0.0000	(0.7561)	(0.0823)	0.0000	1	(0.8385)	01/06/2025
300847.ZK	12/18/2024	SDB3260122956	4,600.00	2.4696	11,391.69	11,360.13	0.0000	4.5800	50.0000	0.0000	(1.4493)	(0.1578)	0.0000	1	(1.6071)	01/06/2025
300847.ZK	12/18/2024	SDB3260122956	1,300.00	2.4696	3,219.39	3,210.47	0.0000	4.5800	50.0000	0.0000	(0.4096)	(0.0446)	0.0000	1	(0.4542)	01/06/2025
300847.ZK	12/18/2024	SDB3260122956	100.00	2.4696	247.65	246.96	0.0000	4.5800	50.0000	0.0000	(0.0315)	(0.0034)	0.0000	1	(0.0349)	01/06/2025
300847.ZK	12/17/2024	SDB3260122956	300.00	2.5447	742.94	763.40	0.0000	4.5800	50.0000	0.0000	(0.0945)	(0.0106)	0.0000	1	(0.1051)	01/06/2025
300847.ZK	12/17/2024	SDB3260122956	2,200.00	2.5447	5,448.20	5,598.29	0.0000	4.5800	50.0000	0.0000	(0.6931)	(0.0778)	0.0000	1	(0.7709)	01/06/2025
300847.ZK	12/17/2024	SDB3260122956	400.00	2.5447	990.58	1,017.87	0.0000	4.5800	50.0000	0.0000	(0.1260)	(0.0141)	0.0000	1	(0.1402)	01/06/2025
300847.ZK	12/17/2024	SDB3260122956	5,600.00	2.5447	13,868.15	14,250.19	0.0000	4.5800	50.0000	0.0000	(1.7643)	(0.1979)	0.0000	1	(1.9623)	01/06/2025
300847.ZK	12/17/2024	SDB3260122956	6,400.00	2.5447	15,849.31	16,285.93	0.0000	4.5800	50.0000	0.0000	(2.0164)	(0.2262)	0.0000	1	(2.2426)	01/06/2025
300847.ZK	12/17/2024	SDB3260122956	7,400.00	2.5447	18,325.77	18,830.60	0.0000	4.5800	50.0000	0.0000	(2.3314)	(0.2615)	0.0000	1	(2.5930)	01/06/2025
300847.ZK	12/17/2024	SDB3260122956	100.00	2.5447	247.65	254.47	0.0000	4.5800	50.0000	0.0000	(0.0315)	(0.0035)	0.0000	1	(0.0350)	01/06/2025
300847.ZK	12/17/2024	SDB3260122956	1,000.00	2.5447	2,476.45	2,544.68	0.0000	4.5800	50.0000	0.0000	(0.3151)	(0.0353)	0.0000	1	(0.3504)	01/06/2025
300847.ZK	12/17/2024	SDB3260122956	400.00	2.5447	990.58	1,017.87	0.0000	4.5800	50.0000	0.0000	(0.1260)	(0.0141)	0.0000	1	(0.1402)	01/06/2025
300847.ZK	12/17/2024	SDB3260122956	1,400.00	2.5447	3,467.04	3,562.55	0.0000	4.5800	50.0000	0.0000	(0.4411)	(0.0495)	0.0000	1	(0.4906)	01/06/2025
300847.ZK	12/17/2024	SDB3260122956	2,100.00	2.5447	5,200.56	5,343.82	0.0000	4.5800	50.0000	0.0000	(0.6616)	(0.0742)	0.0000	1	(0.7358)	01/06/2025
300847.ZK	12/17/2024	SDB3260122956	200.00	2.5447	495.29	508.94	0.0000	4.5800	50.0000	0.0000	(0.0630)	(0.0071)	0.0000	1	(0.0701)	01/06/2025
300847.ZK	12/17/2024	SDB3260122956	1,200.00	2.5447	2,971.75	3,053.61	0.0000	4.5800	50.0000	0.0000	(0.3781)	(0.0424)	0.0000	1	(0.4205)	01/06/2025
300847.ZK	12/17/2024	SDB3260122956	6,000.00	2.5447	14,858.73	15,268.06	0.0000	4.5800	50.0000	0.0000	(1.8904)	(0.2121)	0.0000	1	(2.1024)	01/06/2025
300847.ZK	12/17/2024	SDB3260122956	600.00	2.5447	1,485.87	1,526.81	0.0000	4.5800	50.0000	0.0000	(0.1890)	(0.0212)	0.0000	1	(0.2102)	01/06/2025
300847.ZK	12/17/2024	SDB3260122956	300.00	2.5447	742.94	763.40	0.0000	4.5800	50.0000	0.0000	(0.0945)	(0.0106)	0.0000	1	(0.1051)	01/06/2025
300847.ZK	12/17/2024	SDB3260122956	100.00	2.5447	247.65	254.47	0.0000	4.5800	50.0000	0.0000	(0.0315)	(0.0035)	0.0000	1	(0.0350)	01/06/2025
300847.ZK	12/17/2024	SDB3260122956	2,100.00	2.5447	5,200.56	5,343.82	0.0000	4.5800	50.0000	0.0000	(0.6616)	(0.0742)	0.0000	1	(0.7358)	01/06/2025
300847.ZK	12/17/2024	SDB3260122956	1,300.00	2.5447	3,219.39	3,308.08	0.0000	4.5800	50.0000	0.0000	(0.4096)	(0.0459)	0.0000	1	(0.4555)	01/06/2025
300847.ZK	12/17/2024	SDB3260122956	3,600.00	2.5447	8,915.24	9,160.83	0.0000	4.5800	50.0000	0.0000	(1.1342)	(0.1272)	0.0000	1	(1.2615)	01/06/2025
300847.ZK	12/17/2024	SDB3260122956	900.00	2.5447	2,228.81	2,290.21	0.0000	4.5800	50.0000	0.0000	(0.2836)	(0.0318)	0.0000	1	(0.3154)	01/06/2025
300847.ZK	12/17/2024	SDB3260122956	6,200.00	2.5447	15,354.02	15,776.99	0.0000	4.5800	50.0000	0.0000	(1.9534)	(0.2191)	0.0000	1	(2.1725)	01/06/2025
300847.ZK	12/17/2024	SDB3260122956	700.00	2.5447	1,733.52	1,781.27	0.0000	4.5800	50.0000	0.0000	(0.2205)	(0.0247)	0.0000	1	(0.2453)	01/06/2025
300847.ZK	12/17/2024	SDB3260122956	2,300.00	2.5447	5,695.85	5,852.75	0.0000	4.5800	50.0000	0.0000	(0.7246)	(0.0813)	0.0000	1	(0.8059)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HG TECHNOLOGIES CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300847.ZK	12/17/2024	SDB3260122956	3,000.00	2.5447	7,429.36	7,634.03	0.0000	4.5800	50.0000	0.0000	(0.9452)	(0.1060)	0.0000	1	(1.0512)	01/06/2025
300847.ZK	12/17/2024	SDB3260122956	400.00	2.5447	990.58	1,017.87	0.0000	4.5800	50.0000	0.0000	(0.1260)	(0.0141)	0.0000	1	(0.1402)	01/06/2025
300847.ZK	12/17/2024	SDB3260122956	2,900.00	2.5447	7,181.72	7,379.56	0.0000	4.5800	50.0000	0.0000	(0.9137)	(0.1025)	0.0000	1	(1.0162)	01/06/2025
300847.ZK	12/17/2024	SDB3260122956	900.00	2.5447	2,228.81	2,290.21	0.0000	4.5800	50.0000	0.0000	(0.2836)	(0.0318)	0.0000	1	(0.3154)	01/06/2025
300847.ZK	12/17/2024	SDB3260122956	3,200.00	2.5447	7,924.66	8,142.96	0.0000	4.5800	50.0000	0.0000	(1.0082)	(0.1131)	0.0000	1	(1.1213)	01/06/2025
300847.ZK	12/17/2024	SDB3260122956	1,900.00	2.5447	4,705.26	4,834.88	0.0000	4.5800	50.0000	0.0000	(0.5986)	(0.0672)	0.0000	1	(0.6658)	01/06/2025
300847.ZK	12/17/2024	SDB3260122956	5,700.00	2.5447	14,115.79	14,504.65	0.0000	4.5800	50.0000	0.0000	(1.7958)	(0.2015)	0.0000	1	(1.9973)	01/06/2025
300847.ZK	12/17/2024	SDB3260122956	8,200.00	2.5447	20,306.93	20,866.34	0.0000	4.5800	50.0000	0.0000	(2.5835)	(0.2898)	0.0000	1	(2.8733)	01/06/2025
300847.ZK	12/17/2024	SDB3260122956	200.00	2.5447	495.29	508.94	0.0000	4.5800	50.0000	0.0000	(0.0630)	(0.0071)	0.0000	1	(0.0701)	01/06/2025
300847.ZK	12/17/2024	SDB3260122956	700.00	2.5447	1,733.52	1,781.27	0.0000	4.5800	50.0000	0.0000	(0.2205)	(0.0247)	0.0000	1	(0.2453)	01/06/2025
300847.ZK	12/17/2024	SDB3260122956	1,400.00	2.5447	3,467.04	3,562.55	0.0000	4.5800	50.0000	0.0000	(0.4411)	(0.0495)	0.0000	1	(0.4906)	01/06/2025
300847.ZK	12/17/2024	SDB3260122956	2,400.00	2.5447	5,943.49	6,107.22	0.0000	4.5800	50.0000	0.0000	(0.7561)	(0.0848)	0.0000	1	(0.8410)	01/06/2025
300847.ZK	12/17/2024	SDB3260122956	4,600.00	2.5447	11,391.69	11,705.51	0.0000	4.5800	50.0000	0.0000	(1.4493)	(0.1626)	0.0000	1	(1.6119)	01/06/2025
300847.ZK	12/17/2024	SDB3260122956	1,300.00	2.5447	3,219.39	3,308.08	0.0000	4.5800	50.0000	0.0000	(0.4096)	(0.0459)	0.0000	1	(0.4555)	01/06/2025
300847.ZK	12/17/2024	SDB3260122956	100.00	2.5447	247.65	254.47	0.0000	4.5800	50.0000	0.0000	(0.0315)	(0.0035)	0.0000	1	(0.0350)	01/06/2025
300847.ZK	12/16/2024	SDB3260122956	300.00	2.5521	742.94	765.64	0.0000	4.5800	50.0000	0.0000	(0.0945)	(0.0106)	0.0000	1	(0.1052)	01/06/2025
300847.ZK	12/16/2024	SDB3260122956	2,200.00	2.5521	5,448.20	5,614.71	0.0000	4.5800	50.0000	0.0000	(0.6931)	(0.0780)	0.0000	1	(0.7711)	01/06/2025
300847.ZK	12/16/2024	SDB3260122956	400.00	2.5521	990.58	1,020.86	0.0000	4.5800	50.0000	0.0000	(0.1260)	(0.0142)	0.0000	1	(0.1402)	01/06/2025
300847.ZK	12/16/2024	SDB3260122956	5,600.00	2.5521	13,868.15	14,292.00	0.0000	4.5800	50.0000	0.0000	(1.7643)	(0.1985)	0.0000	1	(1.9628)	01/06/2025
300847.ZK	12/16/2024	SDB3260122956	6,400.00	2.5521	15,849.31	16,333.71	0.0000	4.5800	50.0000	0.0000	(2.0164)	(0.2269)	0.0000	1	(2.2432)	01/06/2025
300847.ZK	12/16/2024	SDB3260122956	7,400.00	2.5521	18,325.77	18,885.85	0.0000	4.5800	50.0000	0.0000	(2.3314)	(0.2623)	0.0000	1	(2.5937)	01/06/2025
300847.ZK	12/16/2024	SDB3260122956	100.00	2.5521	247.65	255.21	0.0000	4.5800	50.0000	0.0000	(0.0315)	(0.0035)	0.0000	1	(0.0351)	01/06/2025
300847.ZK	12/16/2024	SDB3260122956	1,000.00	2.5521	2,476.45	2,552.14	0.0000	4.5800	50.0000	0.0000	(0.3151)	(0.0354)	0.0000	1	(0.3505)	01/06/2025
300847.ZK	12/16/2024	SDB3260122956	400.00	2.5521	990.58	1,020.86	0.0000	4.5800	50.0000	0.0000	(0.1260)	(0.0142)	0.0000	1	(0.1402)	01/06/2025
300847.ZK	12/16/2024	SDB3260122956	1,400.00	2.5521	3,467.04	3,573.00	0.0000	4.5800	50.0000	0.0000	(0.4411)	(0.0496)	0.0000	1	(0.4907)	01/06/2025
300847.ZK	12/16/2024	SDB3260122956	2,100.00	2.5521	5,200.56	5,359.50	0.0000	4.5800	50.0000	0.0000	(0.6616)	(0.0744)	0.0000	1	(0.7361)	01/06/2025
300847.ZK	12/16/2024	SDB3260122956	200.00	2.5521	495.29	510.43	0.0000	4.5800	50.0000	0.0000	(0.0630)	(0.0071)	0.0000	1	(0.0701)	01/06/2025
300847.ZK	12/16/2024	SDB3260122956	1,200.00	2.5521	2,971.75	3,062.57	0.0000	4.5800	50.0000	0.0000	(0.3781)	(0.0425)	0.0000	1	(0.4206)	01/06/2025
300847.ZK	12/16/2024	SDB3260122956	6,000.00	2.5521	14,858.73	15,312.85	0.0000	4.5800	50.0000	0.0000	(1.8904)	(0.2127)	0.0000	1	(2.1030)	01/06/2025
300847.ZK	12/16/2024	SDB3260122956	600.00	2.5521	1,485.87	1,531.29	0.0000	4.5800	50.0000	0.0000	(0.1890)	(0.0213)	0.0000	1	(0.2103)	01/06/2025
300847.ZK	12/16/2024	SDB3260122956	300.00	2.5521	742.94	765.64	0.0000	4.5800	50.0000	0.0000	(0.0945)	(0.0106)	0.0000	1	(0.1052)	01/06/2025
300847.ZK	12/16/2024	SDB3260122956	100.00	2.5521	247.65	255.21	0.0000	4.5800	50.0000	0.0000	(0.0315)	(0.0035)	0.0000	1	(0.0351)	01/06/2025
300847.ZK	12/16/2024	SDB3260122956	2,100.00	2.5521	5,200.56	5,359.50	0.0000	4.5800	50.0000	0.0000	(0.6616)	(0.0744)	0.0000	1	(0.7361)	01/06/2025
300847.ZK	12/16/2024	SDB3260122956	1,300.00	2.5521	3,219.39	3,317.78	0.0000	4.5800	50.0000	0.0000	(0.4096)	(0.0461)	0.0000	1	(0.4557)	01/06/2025
300847.ZK	12/16/2024	SDB3260122956	3,600.00	2.5521	8,915.24	9,187.71	0.0000	4.5800	50.0000	0.0000	(1.1342)	(0.1276)	0.0000	1	(1.2618)	01/06/2025
300847.ZK	12/16/2024	SDB3260122956	900.00	2.5521	2,228.81	2,296.93	0.0000	4.5800	50.0000	0.0000	(0.2836)	(0.0319)	0.0000	1	(0.3155)	01/06/2025
300847.ZK	12/16/2024	SDB3260122956	6,200.00	2.5521	15,354.02	15,823.28	0.0000	4.5800	50.0000	0.0000	(1.9534)	(0.2198)	0.0000	1	(2.1731)	01/06/2025
300847.ZK	12/16/2024	SDB3260122956	700.00	2.5521	1,733.52	1,786.50	0.0000	4.5800	50.0000	0.0000	(0.2205)	(0.0248)	0.0000	1	(0.2454)	01/06/2025
300847.ZK	12/16/2024	SDB3260122956	2,300.00	2.5521	5,695.85	5,869.93	0.0000	4.5800	50.0000	0.0000	(0.7246)	(0.0815)	0.0000	1	(0.8062)	01/06/2025
300847.ZK	12/16/2024	SDB3260122956	3,000.00	2.5521	7,429.36	7,656.43	0.0000	4.5800	50.0000	0.0000	(0.9452)	(0.1063)	0.0000	1	(1.0515)	01/06/2025
300847.ZK	12/16/2024	SDB3260122956	400.00	2.5521	990.58	1,020.86	0.0000	4.5800	50.0000	0.0000	(0.1260)	(0.0142)	0.0000	1	(0.1402)	01/06/2025
300847.ZK	12/16/2024	SDB3260122956	2,900.00	2.5521	7,181.72	7,401.21	0.0000	4.5800	50.0000	0.0000	(0.9137)	(0.1028)	0.0000	1	(1.0165)	01/06/2025
300847.ZK	12/16/2024	SDB3260122956	900.00	2.5521	2,228.81	2,296.93	0.0000	4.5800	50.0000	0.0000	(0.2836)	(0.0319)	0.0000	1	(0.3155)	01/06/2025
300847.ZK	12/16/2024	SDB3260122956	3,200.00	2.5521	7,924.66	8,166.85	0.0000	4.5800	50.0000	0.0000	(1.0822)	(0.1134)	0.0000	1	(1.1216)	01/06/2025
300847.ZK	12/16/2024	SDB3260122956	1,900.00	2.5521	4,705.26	4,849.07	0.0000	4.5800	50.0000	0.0000	(0.5986)	(0.0673)	0.0000	1	(0.6660)	01/06/2025
300847.ZK	12/16/2024	SDB3260122956	5,700.00	2.5521	14,115.79	14,547.21	0.0000	4.5800	50.0000	0.0000	(1.7958)	(0.2020)	0.0000	1	(1.9979)	01/06/2025
300847.ZK	12/16/2024	SDB3260122956	8,200.00	2.5521	20,306.93	20,927.56	0.0000	4.5800	50.0000	0.0000	(2.5835)	(0.2907)	0.0000	1	(2.8742)	01/06/2025
300847.ZK	12/16/2024	SDB3260122956	200.00	2.5521	495.29	510.43	0.0000	4.5800	50.0000	0.0000	(0.0630)	(0.0071)	0.0000	1	(0.0701)	01/06/2025
300847.ZK	12/16/2024	SDB3260122956	700.00	2.5521	1,733.52	1,786.50	0.0000	4.5800	50.0000	0.0000	(0.2205)	(0.0248)	0.0000	1	(0.2454)	01/06/2025
300847.ZK	12/16/2024	SDB3260122956	1,400.00	2.5521	3,467.04	3,573.00	0.0000	4.5800	50.0000	0.0000	(0.4411)	(0.0496)	0.0000	1	(0.4907)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HG TECHNOLOGIES CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300847.ZK	12/16/2024	SDB3260122956	2,400.00	2.5521	5,943.49	6,125.14	0.0000	4.5800	50.0000	0.0000	(0.7561)	(0.0851)	0.0000	1	(0.8412)	01/06/2025
300847.ZK	12/16/2024	SDB3260122956	4,600.00	2.5521	11,391.69	11,739.85	0.0000	4.5800	50.0000	0.0000	(1.4493)	(0.1631)	0.0000	1	(1.6123)	01/06/2025
300847.ZK	12/16/2024	SDB3260122956	1,300.00	2.5521	3,219.39	3,317.78	0.0000	4.5800	50.0000	0.0000	(0.4096)	(0.0461)	0.0000	1	(0.4557)	01/06/2025
300847.ZK	12/16/2024	SDB3260122956	100.00	2.5521	247.65	255.21	0.0000	4.5800	50.0000	0.0000	(0.0315)	(0.0035)	0.0000	1	(0.0351)	01/06/2025
300847.ZK	12/13/2024	SDB3260122956	300.00	2.5456	742.94	763.69	0.0000	4.5800	50.0000	0.0000	(0.2836)	(0.0318)	0.0000	3	(0.3154)	01/06/2025
300847.ZK	12/13/2024	SDB3260122956	2,200.00	2.5456	5,448.20	5,600.41	0.0000	4.5800	50.0000	0.0000	(2.0794)	(0.2334)	0.0000	3	(2.3127)	01/06/2025
300847.ZK	12/13/2024	SDB3260122956	400.00	2.5456	990.58	1,018.26	0.0000	4.5800	50.0000	0.0000	(0.3781)	(0.0424)	0.0000	3	(0.4205)	01/06/2025
300847.ZK	12/13/2024	SDB3260122956	5,600.00	2.5456	13,868.15	14,255.60	0.0000	4.5800	50.0000	0.0000	(5.2930)	(0.5940)	0.0000	3	(5.8870)	01/06/2025
300847.ZK	12/13/2024	SDB3260122956	6,400.00	2.5456	15,849.31	16,292.12	0.0000	4.5800	50.0000	0.0000	(6.0492)	(0.6788)	0.0000	3	(6.7280)	01/06/2025
300847.ZK	12/13/2024	SDB3260122956	7,400.00	2.5456	18,325.77	18,837.76	0.0000	4.5800	50.0000	0.0000	(6.9943)	(0.7849)	0.0000	3	(7.7792)	01/06/2025
300847.ZK	12/13/2024	SDB3260122956	100.00	2.5456	247.65	254.56	0.0000	4.5800	50.0000	0.0000	(0.0945)	(0.0106)	0.0000	3	(0.1051)	01/06/2025
300847.ZK	12/13/2024	SDB3260122956	1,000.00	2.5456	2,476.45	2,545.64	0.0000	4.5800	50.0000	0.0000	(0.9452)	(0.1061)	0.0000	3	(1.0512)	01/06/2025
300847.ZK	12/13/2024	SDB3260122956	400.00	2.5456	990.58	1,018.26	0.0000	4.5800	50.0000	0.0000	(0.3781)	(0.0424)	0.0000	3	(0.4205)	01/06/2025
300847.ZK	12/13/2024	SDB3260122956	1,400.00	2.5456	3,467.04	3,563.90	0.0000	4.5800	50.0000	0.0000	(1.3233)	(0.1485)	0.0000	3	(1.4717)	01/06/2025
300847.ZK	12/13/2024	SDB3260122956	2,100.00	2.5456	5,200.56	5,345.85	0.0000	4.5800	50.0000	0.0000	(1.9849)	(0.2227)	0.0000	3	(2.2076)	01/06/2025
300847.ZK	12/13/2024	SDB3260122956	200.00	2.5456	495.29	509.13	0.0000	4.5800	50.0000	0.0000	(0.1890)	(0.0212)	0.0000	3	(0.2102)	01/06/2025
300847.ZK	12/13/2024	SDB3260122956	1,200.00	2.5456	2,971.75	3,054.77	0.0000	4.5800	50.0000	0.0000	(1.1342)	(0.1273)	0.0000	3	(1.2615)	01/06/2025
300847.ZK	12/13/2024	SDB3260122956	6,000.00	2.5456	14,858.73	15,273.86	0.0000	4.5800	50.0000	0.0000	(5.6711)	(0.6364)	0.0000	3	(6.3075)	01/06/2025
300847.ZK	12/13/2024	SDB3260122956	600.00	2.5456	1,485.87	1,527.39	0.0000	4.5800	50.0000	0.0000	(0.5671)	(0.0636)	0.0000	3	(0.6307)	01/06/2025
300847.ZK	12/13/2024	SDB3260122956	300.00	2.5456	742.94	763.69	0.0000	4.5800	50.0000	0.0000	(0.2836)	(0.0318)	0.0000	3	(0.3154)	01/06/2025
300847.ZK	12/13/2024	SDB3260122956	100.00	2.5456	247.65	254.56	0.0000	4.5800	50.0000	0.0000	(0.0945)	(0.0106)	0.0000	3	(0.1051)	01/06/2025
300847.ZK	12/13/2024	SDB3260122956	2,100.00	2.5456	5,200.56	5,345.85	0.0000	4.5800	50.0000	0.0000	(1.9849)	(0.2227)	0.0000	3	(2.2076)	01/06/2025
300847.ZK	12/13/2024	SDB3260122956	1,300.00	2.5456	3,219.39	3,309.34	0.0000	4.5800	50.0000	0.0000	(1.2287)	(0.1379)	0.0000	3	(1.3666)	01/06/2025
300847.ZK	12/13/2024	SDB3260122956	3,600.00	2.5456	8,915.24	9,164.31	0.0000	4.5800	50.0000	0.0000	(3.4026)	(0.3818)	0.0000	3	(3.7845)	01/06/2025
300847.ZK	12/13/2024	SDB3260122956	900.00	2.5456	2,228.81	2,291.08	0.0000	4.5800	50.0000	0.0000	(0.8507)	(0.0955)	0.0000	3	(0.9461)	01/06/2025
300847.ZK	12/13/2024	SDB3260122956	6,200.00	2.5456	15,354.02	15,782.99	0.0000	4.5800	50.0000	0.0000	(5.8601)	(0.6576)	0.0000	3	(6.5177)	01/06/2025
300847.ZK	12/13/2024	SDB3260122956	700.00	2.5456	1,733.52	1,781.95	0.0000	4.5800	50.0000	0.0000	(0.6616)	(0.0742)	0.0000	3	(0.7359)	01/06/2025
300847.ZK	12/13/2024	SDB3260122956	2,300.00	2.5456	5,695.85	5,854.98	0.0000	4.5800	50.0000	0.0000	(2.1739)	(0.2440)	0.0000	3	(2.4179)	01/06/2025
300847.ZK	12/13/2024	SDB3260122956	3,000.00	2.5456	7,429.36	7,636.93	0.0000	4.5800	50.0000	0.0000	(2.8355)	(0.3182)	0.0000	3	(3.1537)	01/06/2025
300847.ZK	12/13/2024	SDB3260122956	400.00	2.5456	990.58	1,018.26	0.0000	4.5800	50.0000	0.0000	(0.3781)	(0.0424)	0.0000	3	(0.4205)	01/06/2025
300847.ZK	12/13/2024	SDB3260122956	2,900.00	2.5456	7,181.72	7,382.36	0.0000	4.5800	50.0000	0.0000	(2.7410)	(0.3076)	0.0000	3	(3.0486)	01/06/2025
300847.ZK	12/13/2024	SDB3260122956	900.00	2.5456	2,228.81	2,291.08	0.0000	4.5800	50.0000	0.0000	(0.8507)	(0.0955)	0.0000	3	(0.9461)	01/06/2025
300847.ZK	12/13/2024	SDB3260122956	3,200.00	2.5456	7,924.66	8,146.06	0.0000	4.5800	50.0000	0.0000	(3.0246)	(0.3394)	0.0000	3	(3.3640)	01/06/2025
300847.ZK	12/13/2024	SDB3260122956	1,900.00	2.5456	4,705.26	4,836.72	0.0000	4.5800	50.0000	0.0000	(1.7958)	(0.2015)	0.0000	3	(1.9974)	01/06/2025
300847.ZK	12/13/2024	SDB3260122956	5,700.00	2.5456	14,115.79	14,510.17	0.0000	4.5800	50.0000	0.0000	(5.3875)	(0.6046)	0.0000	3	(5.9921)	01/06/2025
300847.ZK	12/13/2024	SDB3260122956	8,200.00	2.5456	20,306.93	20,874.27	0.0000	4.5800	50.0000	0.0000	(7.7505)	(0.8698)	0.0000	3	(8.6202)	01/06/2025
300847.ZK	12/13/2024	SDB3260122956	200.00	2.5456	495.29	509.13	0.0000	4.5800	50.0000	0.0000	(0.1890)	(0.0212)	0.0000	3	(0.2102)	01/06/2025
300847.ZK	12/13/2024	SDB3260122956	700.00	2.5456	1,733.52	1,781.95	0.0000	4.5800	50.0000	0.0000	(0.6616)	(0.0742)	0.0000	3	(0.7359)	01/06/2025
300847.ZK	12/13/2024	SDB3260122956	1,400.00	2.5456	3,467.04	3,563.90	0.0000	4.5800	50.0000	0.0000	(1.3233)	(0.1485)	0.0000	3	(1.4717)	01/06/2025
300847.ZK	12/13/2024	SDB3260122956	2,400.00	2.5456	5,943.49	6,109.54	0.0000	4.5800	50.0000	0.0000	(2.2684)	(0.2546)	0.0000	3	(2.5230)	01/06/2025
300847.ZK	12/13/2024	SDB3260122956	4,600.00	2.5456	11,391.69	11,709.96	0.0000	4.5800	50.0000	0.0000	(4.3478)	(0.4879)	0.0000	3	(4.8357)	01/06/2025
300847.ZK	12/13/2024	SDB3260122956	1,300.00	2.5456	3,219.39	3,309.34	0.0000	4.5800	50.0000	0.0000	(1.2287)	(0.1379)	0.0000	3	(1.3666)	01/06/2025
300847.ZK	12/13/2024	SDB3260122956	100.00	2.5456	247.65	254.56	0.0000	4.5800	50.0000	0.0000	(0.0945)	(0.0106)	0.0000	3	(0.1051)	01/06/2025
300847.ZK	12/12/2024	SDB3260122956	300.00	2.5111	742.94	753.32	0.0000	4.5800	50.0000	0.0000	(0.0945)	(0.0105)	0.0000	1	(0.1050)	01/06/2025
300847.ZK	12/12/2024	SDB3260122956	2,200.00	2.5111	5,448.20	5,524.36	0.0000	4.5800	50.0000	0.0000	(0.6931)	(0.0767)	0.0000	1	(0.7699)	01/06/2025
300847.ZK	12/12/2024	SDB3260122956	400.00	2.5111	990.58	1,004.43	0.0000	4.5800	50.0000	0.0000	(0.1260)	(0.0140)	0.0000	1	(0.1400)	01/06/2025
300847.ZK	12/12/2024	SDB3260122956	5,600.00	2.5111	13,868.15	14,062.01	0.0000	4.5800	50.0000	0.0000	(1.7643)	(0.1953)	0.0000	1	(1.9596)	01/06/2025
300847.ZK	12/12/2024	SDB3260122956	6,400.00	2.5111	15,849.31	16,070.87	0.0000	4.5800	50.0000	0.0000	(2.0164)	(0.2232)	0.0000	1	(2.2396)	01/06/2025
300847.ZK	12/12/2024	SDB3260122956	7,400.00	2.5111	18,325.77	18,581.95	0.0000	4.5800	50.0000	0.0000	(2.3314)	(0.2581)	0.0000	1	(2.5895)	01/06/2025
300847.ZK	12/12/2024	SDB3260122956	100.00	2.5111	247.65	251.11	0.0000	4.5800	50.0000	0.0000	(0.0315)	(0.0035)	0.0000	1	(0.0350)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HG TECHNOLOGIES CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300847.ZK	12/12/2024	SDB3260122956	1,000.00	2.5111	2,476.45	2,511.07	0.0000	4.5800	50.0000	0.0000	(0.3151)	(0.0349)	0.0000	1	(0.3499)	01/06/2025
300847.ZK	12/12/2024	SDB3260122956	400.00	2.5111	990.58	1,004.43	0.0000	4.5800	50.0000	0.0000	(0.1260)	(0.0140)	0.0000	1	(0.1400)	01/06/2025
300847.ZK	12/12/2024	SDB3260122956	1,400.00	2.5111	3,467.04	3,515.50	0.0000	4.5800	50.0000	0.0000	(0.4411)	(0.0488)	0.0000	1	(0.4899)	01/06/2025
300847.ZK	12/12/2024	SDB3260122956	2,100.00	2.5111	5,200.56	5,273.26	0.0000	4.5800	50.0000	0.0000	(0.6616)	(0.0732)	0.0000	1	(0.7349)	01/06/2025
300847.ZK	12/12/2024	SDB3260122956	200.00	2.5111	495.29	502.21	0.0000	4.5800	50.0000	0.0000	(0.0630)	(0.0070)	0.0000	1	(0.0700)	01/06/2025
300847.ZK	12/12/2024	SDB3260122956	1,200.00	2.5111	2,971.75	3,013.29	0.0000	4.5800	50.0000	0.0000	(0.3781)	(0.0419)	0.0000	1	(0.4199)	01/06/2025
300847.ZK	12/12/2024	SDB3260122956	6,000.00	2.5111	14,858.73	15,066.44	0.0000	4.5800	50.0000	0.0000	(1.8904)	(0.2093)	0.0000	1	(2.0996)	01/06/2025
300847.ZK	12/12/2024	SDB3260122956	600.00	2.5111	1,485.87	1,506.64	0.0000	4.5800	50.0000	0.0000	(0.1890)	(0.0209)	0.0000	1	(0.2100)	01/06/2025
300847.ZK	12/12/2024	SDB3260122956	300.00	2.5111	742.94	753.32	0.0000	4.5800	50.0000	0.0000	(0.0945)	(0.0105)	0.0000	1	(0.1050)	01/06/2025
300847.ZK	12/12/2024	SDB3260122956	100.00	2.5111	247.65	251.11	0.0000	4.5800	50.0000	0.0000	(0.0315)	(0.0035)	0.0000	1	(0.0350)	01/06/2025
300847.ZK	12/12/2024	SDB3260122956	2,100.00	2.5111	5,200.56	5,273.26	0.0000	4.5800	50.0000	0.0000	(0.6616)	(0.0732)	0.0000	1	(0.7349)	01/06/2025
300847.ZK	12/12/2024	SDB3260122956	1,300.00	2.5111	3,219.39	3,264.40	0.0000	4.5800	50.0000	0.0000	(0.4096)	(0.0453)	0.0000	1	(0.4549)	01/06/2025
300847.ZK	12/12/2024	SDB3260122956	3,600.00	2.5111	8,915.24	9,039.87	0.0000	4.5800	50.0000	0.0000	(1.1342)	(0.1256)	0.0000	1	(1.2598)	01/06/2025
300847.ZK	12/12/2024	SDB3260122956	900.00	2.5111	2,228.81	2,259.97	0.0000	4.5800	50.0000	0.0000	(0.2836)	(0.0314)	0.0000	1	(0.3149)	01/06/2025
300847.ZK	12/12/2024	SDB3260122956	6,200.00	2.5111	15,354.02	15,568.66	0.0000	4.5800	50.0000	0.0000	(1.9534)	(0.2162)	0.0000	1	(2.1696)	01/06/2025
300847.ZK	12/12/2024	SDB3260122956	700.00	2.5111	1,733.52	1,757.75	0.0000	4.5800	50.0000	0.0000	(0.2205)	(0.0244)	0.0000	1	(0.2450)	01/06/2025
300847.ZK	12/12/2024	SDB3260122956	2,300.00	2.5111	5,695.85	5,775.47	0.0000	4.5800	50.0000	0.0000	(0.7246)	(0.0802)	0.0000	1	(0.8049)	01/06/2025
300847.ZK	12/12/2024	SDB3260122956	3,000.00	2.5111	7,429.36	7,533.22	0.0000	4.5800	50.0000	0.0000	(0.9452)	(0.1046)	0.0000	1	(1.0498)	01/06/2025
300847.ZK	12/12/2024	SDB3260122956	400.00	2.5111	990.58	1,004.43	0.0000	4.5800	50.0000	0.0000	(0.1260)	(0.0140)	0.0000	1	(0.1400)	01/06/2025
300847.ZK	12/12/2024	SDB3260122956	2,900.00	2.5111	7,181.72	7,282.11	0.0000	4.5800	50.0000	0.0000	(0.9137)	(0.1011)	0.0000	1	(1.0148)	01/06/2025
300847.ZK	12/12/2024	SDB3260122956	900.00	2.5111	2,228.81	2,259.97	0.0000	4.5800	50.0000	0.0000	(0.2836)	(0.0314)	0.0000	1	(0.3149)	01/06/2025
300847.ZK	12/12/2024	SDB3260122956	3,200.00	2.5111	7,924.66	8,035.44	0.0000	4.5800	50.0000	0.0000	(1.0082)	(0.1116)	0.0000	1	(1.1198)	01/06/2025
300847.ZK	12/12/2024	SDB3260122956	1,900.00	2.5111	4,705.26	4,771.04	0.0000	4.5800	50.0000	0.0000	(0.5986)	(0.0663)	0.0000	1	(0.6649)	01/06/2025
300847.ZK	12/12/2024	SDB3260122956	5,700.00	2.5111	14,115.79	14,313.12	0.0000	4.5800	50.0000	0.0000	(1.7958)	(0.1988)	0.0000	1	(1.9946)	01/06/2025
300847.ZK	12/12/2024	SDB3260122956	8,200.00	2.5111	20,306.93	20,590.81	0.0000	4.5800	50.0000	0.0000	(2.5835)	(0.2860)	0.0000	1	(2.8695)	01/06/2025
300847.ZK	12/12/2024	SDB3260122956	200.00	2.5111	495.29	502.21	0.0000	4.5800	50.0000	0.0000	(0.0630)	(0.0070)	0.0000	1	(0.0700)	01/06/2025
300847.ZK	12/12/2024	SDB3260122956	700.00	2.5111	1,733.52	1,757.75	0.0000	4.5800	50.0000	0.0000	(0.2205)	(0.0244)	0.0000	1	(0.2450)	01/06/2025
300847.ZK	12/12/2024	SDB3260122956	1,400.00	2.5111	3,467.04	3,515.50	0.0000	4.5800	50.0000	0.0000	(0.4411)	(0.0488)	0.0000	1	(0.4899)	01/06/2025
300847.ZK	12/12/2024	SDB3260122956	2,400.00	2.5111	5,943.49	6,026.58	0.0000	4.5800	50.0000	0.0000	(0.7561)	(0.0837)	0.0000	1	(0.8398)	01/06/2025
300847.ZK	12/12/2024	SDB3260122956	4,600.00	2.5111	11,391.69	11,550.94	0.0000	4.5800	50.0000	0.0000	(1.4493)	(0.1604)	0.0000	1	(1.6097)	01/06/2025
300847.ZK	12/12/2024	SDB3260122956	1,300.00	2.5111	3,219.39	3,264.40	0.0000	4.5800	50.0000	0.0000	(0.4096)	(0.0453)	0.0000	1	(0.4549)	01/06/2025
300847.ZK	12/12/2024	SDB3260122956	100.00	2.5111	247.65	251.11	0.0000	4.5800	50.0000	0.0000	(0.0315)	(0.0035)	0.0000	1	(0.0350)	01/06/2025
300847.ZK	12/11/2024	SDB3260122956	300.00	2.5925	742.94	777.75	0.0000	4.5800	50.0000	0.0000	(0.0945)	(0.0108)	0.0000	1	(0.1053)	01/06/2025
300847.ZK	12/11/2024	SDB3260122956	2,200.00	2.5925	5,448.20	5,703.47	0.0000	4.5800	50.0000	0.0000	(0.6931)	(0.0792)	0.0000	1	(0.7723)	01/06/2025
300847.ZK	12/11/2024	SDB3260122956	400.00	2.5925	990.58	1,036.99	0.0000	4.5800	50.0000	0.0000	(0.1260)	(0.0144)	0.0000	1	(0.1404)	01/06/2025
300847.ZK	12/11/2024	SDB3260122956	5,600.00	2.5925	13,868.15	14,517.92	0.0000	4.5800	50.0000	0.0000	(1.7643)	(0.2016)	0.0000	1	(1.9660)	01/06/2025
300847.ZK	12/11/2024	SDB3260122956	6,400.00	2.5925	15,849.31	16,591.91	0.0000	4.5800	50.0000	0.0000	(2.0164)	(0.2304)	0.0000	1	(2.2468)	01/06/2025
300847.ZK	12/11/2024	SDB3260122956	7,400.00	2.5925	18,325.77	19,184.40	0.0000	4.5800	50.0000	0.0000	(2.3314)	(0.2664)	0.0000	1	(2.5979)	01/06/2025
300847.ZK	12/11/2024	SDB3260122956	100.00	2.5925	247.65	259.25	0.0000	4.5800	50.0000	0.0000	(0.0315)	(0.0036)	0.0000	1	(0.0351)	01/06/2025
300847.ZK	12/11/2024	SDB3260122956	1,000.00	2.5925	2,476.45	2,592.49	0.0000	4.5800	50.0000	0.0000	(0.3151)	(0.0360)	0.0000	1	(0.3511)	01/06/2025
300847.ZK	12/11/2024	SDB3260122956	400.00	2.5925	990.58	1,036.99	0.0000	4.5800	50.0000	0.0000	(0.1260)	(0.0144)	0.0000	1	(0.1404)	01/06/2025
300847.ZK	12/11/2024	SDB3260122956	1,400.00	2.5925	3,467.04	3,629.48	0.0000	4.5800	50.0000	0.0000	(0.4411)	(0.0504)	0.0000	1	(0.4915)	01/06/2025
300847.ZK	12/11/2024	SDB3260122956	2,100.00	2.5925	5,200.56	5,444.22	0.0000	4.5800	50.0000	0.0000	(0.6616)	(0.0756)	0.0000	1	(0.7372)	01/06/2025
300847.ZK	12/11/2024	SDB3260122956	200.00	2.5925	495.29	518.50	0.0000	4.5800	50.0000	0.0000	(0.0630)	(0.0072)	0.0000	1	(0.0702)	01/06/2025
300847.ZK	12/11/2024	SDB3260122956	1,200.00	2.5925	2,971.75	3,110.98	0.0000	4.5800	50.0000	0.0000	(0.3781)	(0.0432)	0.0000	1	(0.4213)	01/06/2025
300847.ZK	12/11/2024	SDB3260122956	6,000.00	2.5925	14,858.73	15,554.92	0.0000	4.5800	50.0000	0.0000	(1.8904)	(0.2160)	0.0000	1	(2.1064)	01/06/2025
300847.ZK	12/11/2024	SDB3260122956	600.00	2.5925	1,485.87	1,555.49	0.0000	4.5800	50.0000	0.0000	(0.1890)	(0.0216)	0.0000	1	(0.2106)	01/06/2025
300847.ZK	12/11/2024	SDB3260122956	300.00	2.5925	742.94	777.75	0.0000	4.5800	50.0000	0.0000	(0.0945)	(0.0108)	0.0000	1	(0.1053)	01/06/2025
300847.ZK	12/11/2024	SDB3260122956	100.00	2.5925	247.65	259.25	0.0000	4.5800	50.0000	0.0000	(0.0315)	(0.0036)	0.0000	1	(0.0351)	01/06/2025
300847.ZK	12/11/2024	SDB3260122956	2,100.00	2.5925	5,200.56	5,444.22	0.0000	4.5800	50.0000	0.0000	(0.6616)	(0.0756)	0.0000	1	(0.7372)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HG TECHNOLOGIES CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300847.ZK	12/11/2024	SDB3260122956	1,300.00	2.5925	3,219.39	3,370.23	0.0000	4.5800	50.0000	0.0000	(0.4096)	(0.0468)	0.0000	1	(0.4564)	01/06/2025
300847.ZK	12/11/2024	SDB3260122956	3,600.00	2.5925	8,915.24	9,332.95	0.0000	4.5800	50.0000	0.0000	(1.1342)	(0.1296)	0.0000	1	(1.2638)	01/06/2025
300847.ZK	12/11/2024	SDB3260122956	900.00	2.5925	2,228.81	2,333.24	0.0000	4.5800	50.0000	0.0000	(0.2836)	(0.0324)	0.0000	1	(0.3160)	01/06/2025
300847.ZK	12/11/2024	SDB3260122956	6,200.00	2.5925	15,354.02	16,073.41	0.0000	4.5800	50.0000	0.0000	(1.9534)	(0.2232)	0.0000	1	(2.1766)	01/06/2025
300847.ZK	12/11/2024	SDB3260122956	700.00	2.5925	1,733.52	1,814.74	0.0000	4.5800	50.0000	0.0000	(0.2205)	(0.0252)	0.0000	1	(0.2457)	01/06/2025
300847.ZK	12/11/2024	SDB3260122956	2,300.00	2.5925	5,695.85	5,962.72	0.0000	4.5800	50.0000	0.0000	(0.7246)	(0.0828)	0.0000	1	(0.8075)	01/06/2025
300847.ZK	12/11/2024	SDB3260122956	3,000.00	2.5925	7,429.36	7,777.46	0.0000	4.5800	50.0000	0.0000	(0.9452)	(0.1080)	0.0000	1	(1.0532)	01/06/2025
300847.ZK	12/11/2024	SDB3260122956	400.00	2.5925	990.58	1,036.99	0.0000	4.5800	50.0000	0.0000	(0.1260)	(0.0144)	0.0000	1	(0.1404)	01/06/2025
300847.ZK	12/11/2024	SDB3260122956	2,900.00	2.5925	7,181.72	7,518.21	0.0000	4.5800	50.0000	0.0000	(0.9137)	(0.1044)	0.0000	1	(1.0181)	01/06/2025
300847.ZK	12/11/2024	SDB3260122956	900.00	2.5925	2,228.81	2,333.24	0.0000	4.5800	50.0000	0.0000	(0.2836)	(0.0324)	0.0000	1	(0.3160)	01/06/2025
300847.ZK	12/11/2024	SDB3260122956	3,200.00	2.5925	7,924.66	8,295.96	0.0000	4.5800	50.0000	0.0000	(1.0082)	(0.1152)	0.0000	1	(1.1234)	01/06/2025
300847.ZK	12/11/2024	SDB3260122956	1,900.00	2.5925	4,705.26	4,925.72	0.0000	4.5800	50.0000	0.0000	(0.5986)	(0.0684)	0.0000	1	(0.6670)	01/06/2025
300847.ZK	12/11/2024	SDB3260122956	5,700.00	2.5925	14,115.79	14,777.17	0.0000	4.5800	50.0000	0.0000	(1.7958)	(0.2052)	0.0000	1	(2.0011)	01/06/2025
300847.ZK	12/11/2024	SDB3260122956	8,200.00	2.5925	20,306.93	21,258.39	0.0000	4.5800	50.0000	0.0000	(2.5835)	(0.2953)	0.0000	1	(2.8787)	01/06/2025
300847.ZK	12/11/2024	SDB3260122956	200.00	2.5925	495.29	518.50	0.0000	4.5800	50.0000	0.0000	(0.0630)	(0.0072)	0.0000	1	(0.0702)	01/06/2025
300847.ZK	12/11/2024	SDB3260122956	700.00	2.5925	1,733.52	1,814.74	0.0000	4.5800	50.0000	0.0000	(0.2205)	(0.0252)	0.0000	1	(0.2457)	01/06/2025
300847.ZK	12/11/2024	SDB3260122956	1,400.00	2.5925	3,467.04	3,629.48	0.0000	4.5800	50.0000	0.0000	(0.4411)	(0.0504)	0.0000	1	(0.4915)	01/06/2025
300847.ZK	12/11/2024	SDB3260122956	2,400.00	2.5925	5,943.49	6,221.97	0.0000	4.5800	50.0000	0.0000	(0.7561)	(0.0864)	0.0000	1	(0.8426)	01/06/2025
300847.ZK	12/11/2024	SDB3260122956	4,600.00	2.5925	11,391.69	11,925.44	0.0000	4.5800	50.0000	0.0000	(1.4493)	(0.1656)	0.0000	1	(1.6149)	01/06/2025
300847.ZK	12/11/2024	SDB3260122956	1,300.00	2.5925	3,219.39	3,370.23	0.0000	4.5800	50.0000	0.0000	(0.4096)	(0.0468)	0.0000	1	(0.4564)	01/06/2025
300847.ZK	12/11/2024	SDB3260122956	100.00	2.5925	247.65	259.25	0.0000	4.5800	50.0000	0.0000	(0.0315)	(0.0036)	0.0000	1	(0.0351)	01/06/2025
300847.ZK	12/10/2024	SDB3260122956	300.00	2.4878	742.94	746.33	0.0000	4.5800	50.0000	0.0000	(0.0945)	(0.0104)	0.0000	1	(0.1049)	01/06/2025
300847.ZK	12/10/2024	SDB3260122956	2,200.00	2.4878	5,448.20	5,473.09	0.0000	4.5800	50.0000	0.0000	(0.6931)	(0.0760)	0.0000	1	(0.7691)	01/06/2025
300847.ZK	12/10/2024	SDB3260122956	400.00	2.4878	990.58	995.11	0.0000	4.5800	50.0000	0.0000	(0.1260)	(0.0138)	0.0000	1	(0.1398)	01/06/2025
300847.ZK	12/10/2024	SDB3260122956	5,600.00	2.4878	13,868.15	13,931.50	0.0000	4.5800	50.0000	0.0000	(1.7643)	(0.1935)	0.0000	1	(1.9578)	01/06/2025
300847.ZK	12/10/2024	SDB3260122956	6,400.00	2.4878	15,849.31	15,921.71	0.0000	4.5800	50.0000	0.0000	(2.0164)	(0.2211)	0.0000	1	(2.2375)	01/06/2025
300847.ZK	12/10/2024	SDB3260122956	7,400.00	2.4878	18,325.77	18,409.48	0.0000	4.5800	50.0000	0.0000	(2.3314)	(0.2557)	0.0000	1	(2.5871)	01/06/2025
300847.ZK	12/10/2024	SDB3260122956	100.00	2.4878	247.65	248.78	0.0000	4.5800	50.0000	0.0000	(0.0315)	(0.0035)	0.0000	1	(0.0350)	01/06/2025
300847.ZK	12/10/2024	SDB3260122956	1,000.00	2.4878	2,476.45	2,487.77	0.0000	4.5800	50.0000	0.0000	(0.3151)	(0.0346)	0.0000	1	(0.3496)	01/06/2025
300847.ZK	12/10/2024	SDB3260122956	400.00	2.4878	990.58	995.11	0.0000	4.5800	50.0000	0.0000	(0.1260)	(0.0138)	0.0000	1	(0.1398)	01/06/2025
300847.ZK	12/10/2024	SDB3260122956	1,400.00	2.4878	3,467.04	3,482.87	0.0000	4.5800	50.0000	0.0000	(0.4411)	(0.0484)	0.0000	1	(0.4895)	01/06/2025
300847.ZK	12/10/2024	SDB3260122956	2,100.00	2.4878	5,200.56	5,224.31	0.0000	4.5800	50.0000	0.0000	(0.6616)	(0.0726)	0.0000	1	(0.7342)	01/06/2025
300847.ZK	12/10/2024	SDB3260122956	200.00	2.4878	495.29	497.55	0.0000	4.5800	50.0000	0.0000	(0.0630)	(0.0069)	0.0000	1	(0.0699)	01/06/2025
300847.ZK	12/10/2024	SDB3260122956	1,200.00	2.4878	2,971.75	2,985.32	0.0000	4.5800	50.0000	0.0000	(0.3781)	(0.0415)	0.0000	1	(0.4195)	01/06/2025
300847.ZK	12/10/2024	SDB3260122956	6,000.00	2.4878	14,858.73	14,926.60	0.0000	4.5800	50.0000	0.0000	(1.8904)	(0.2073)	0.0000	1	(2.0977)	01/06/2025
300847.ZK	12/10/2024	SDB3260122956	600.00	2.4878	1,485.87	1,492.66	0.0000	4.5800	50.0000	0.0000	(0.1890)	(0.0207)	0.0000	1	(0.2098)	01/06/2025
300847.ZK	12/10/2024	SDB3260122956	300.00	2.4878	742.94	746.33	0.0000	4.5800	50.0000	0.0000	(0.0945)	(0.0104)	0.0000	1	(0.1049)	01/06/2025
300847.ZK	12/10/2024	SDB3260122956	100.00	2.4878	247.65	248.78	0.0000	4.5800	50.0000	0.0000	(0.0315)	(0.0035)	0.0000	1	(0.0350)	01/06/2025
300847.ZK	12/10/2024	SDB3260122956	2,100.00	2.4878	5,200.56	5,224.31	0.0000	4.5800	50.0000	0.0000	(0.6616)	(0.0726)	0.0000	1	(0.7342)	01/06/2025
300847.ZK	12/10/2024	SDB3260122956	1,300.00	2.4878	3,219.39	3,234.10	0.0000	4.5800	50.0000	0.0000	(0.4096)	(0.0449)	0.0000	1	(0.4545)	01/06/2025
300847.ZK	12/10/2024	SDB3260122956	3,600.00	2.4878	8,915.24	8,955.96	0.0000	4.5800	50.0000	0.0000	(1.1342)	(0.1244)	0.0000	1	(1.2586)	01/06/2025
300847.ZK	12/10/2024	SDB3260122956	900.00	2.4878	2,228.81	2,238.99	0.0000	4.5800	50.0000	0.0000	(0.2836)	(0.0311)	0.0000	1	(0.3147)	01/06/2025
300847.ZK	12/10/2024	SDB3260122956	6,200.00	2.4878	15,354.02	15,424.16	0.0000	4.5800	50.0000	0.0000	(1.9534)	(0.2142)	0.0000	1	(2.1676)	01/06/2025
300847.ZK	12/10/2024	SDB3260122956	700.00	2.4878	1,733.52	1,741.44	0.0000	4.5800	50.0000	0.0000	(0.2205)	(0.0242)	0.0000	1	(0.2447)	01/06/2025
300847.ZK	12/10/2024	SDB3260122956	2,300.00	2.4878	5,695.85	5,721.86	0.0000	4.5800	50.0000	0.0000	(0.7246)	(0.0795)	0.0000	1	(0.8041)	01/06/2025
300847.ZK	12/10/2024	SDB3260122956	3,000.00	2.4878	7,429.36	7,463.30	0.0000	4.5800	50.0000	0.0000	(0.9452)	(0.1037)	0.0000	1	(1.0488)	01/06/2025
300847.ZK	12/10/2024	SDB3260122956	400.00	2.4878	990.58	995.11	0.0000	4.5800	50.0000	0.0000	(0.1260)	(0.0138)	0.0000	1	(0.1398)	01/06/2025
300847.ZK	12/10/2024	SDB3260122956	2,900.00	2.4878	7,181.72	7,214.52	0.0000	4.5800	50.0000	0.0000	(0.9137)	(0.1002)	0.0000	1	(1.0139)	01/06/2025
300847.ZK	12/10/2024	SDB3260122956	900.00	2.4878	2,228.81	2,238.99	0.0000	4.5800	50.0000	0.0000	(0.2836)	(0.0311)	0.0000	1	(0.3147)	01/06/2025
300847.ZK	12/10/2024	SDB3260122956	3,200.00	2.4878	7,924.66	7,960.85	0.0000	4.5800	50.0000	0.0000	(1.0082)	(0.1106)	0.0000	1	(1.1188)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HG TECHNOLOGIES CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300847.ZK	12/10/2024	SDB3260122956	1,900.00	2.4878	4,705.26	4,726.76	0.0000	4.5800	50.0000	0.0000	(0.5986)	(0.0656)	0.0000	1	(0.6643)	01/06/2025
300847.ZK	12/10/2024	SDB3260122956	5,700.00	2.4878	14,115.79	14,180.27	0.0000	4.5800	50.0000	0.0000	(1.7958)	(0.1969)	0.0000	1	(1.9928)	01/06/2025
300847.ZK	12/10/2024	SDB3260122956	8,200.00	2.4878	20,306.93	20,399.69	0.0000	4.5800	50.0000	0.0000	(2.5835)	(0.2833)	0.0000	1	(2.8668)	01/06/2025
300847.ZK	12/10/2024	SDB3260122956	200.00	2.4878	495.29	497.55	0.0000	4.5800	50.0000	0.0000	(0.0630)	(0.0069)	0.0000	1	(0.0699)	01/06/2025
300847.ZK	12/10/2024	SDB3260122956	700.00	2.4878	1,733.52	1,741.44	0.0000	4.5800	50.0000	0.0000	(0.2205)	(0.0242)	0.0000	1	(0.2447)	01/06/2025
300847.ZK	12/10/2024	SDB3260122956	1,400.00	2.4878	3,467.04	3,482.87	0.0000	4.5800	50.0000	0.0000	(0.4411)	(0.0484)	0.0000	1	(0.4895)	01/06/2025
300847.ZK	12/10/2024	SDB3260122956	2,400.00	2.4878	5,943.49	5,970.64	0.0000	4.5800	50.0000	0.0000	(0.7561)	(0.0829)	0.0000	1	(0.8391)	01/06/2025
300847.ZK	12/10/2024	SDB3260122956	4,600.00	2.4878	11,391.69	11,443.73	0.0000	4.5800	50.0000	0.0000	(1.4493)	(0.1589)	0.0000	1	(1.6082)	01/06/2025
300847.ZK	12/10/2024	SDB3260122956	1,300.00	2.4878	3,219.39	3,234.10	0.0000	4.5800	50.0000	0.0000	(0.4096)	(0.0449)	0.0000	1	(0.4545)	01/06/2025
300847.ZK	12/10/2024	SDB3260122956	100.00	2.4878	247.65	248.78	0.0000	4.5800	50.0000	0.0000	(0.0315)	(0.0035)	0.0000	1	(0.0350)	01/06/2025
300847.ZK	12/09/2024	SDB3260122956	300.00	2.4598	742.94	737.95	0.0000	4.5800	50.0000	0.0000	(0.0945)	(0.0102)	0.0000	1	(0.1048)	01/06/2025
300847.ZK	12/09/2024	SDB3260122956	2,200.00	2.4598	5,448.20	5,411.67	0.0000	4.5800	50.0000	0.0000	(0.6931)	(0.0752)	0.0000	1	(0.7683)	01/06/2025
300847.ZK	12/09/2024	SDB3260122956	400.00	2.4598	990.58	983.94	0.0000	4.5800	50.0000	0.0000	(0.1260)	(0.0137)	0.0000	1	(0.1397)	01/06/2025
300847.ZK	12/09/2024	SDB3260122956	5,600.00	2.4598	13,868.15	13,775.15	0.0000	4.5800	50.0000	0.0000	(1.7643)	(0.1913)	0.0000	1	(1.9557)	01/06/2025
300847.ZK	12/09/2024	SDB3260122956	6,400.00	2.4598	15,849.31	15,743.03	0.0000	4.5800	50.0000	0.0000	(2.0164)	(0.2187)	0.0000	1	(2.2350)	01/06/2025
300847.ZK	12/09/2024	SDB3260122956	7,400.00	2.4598	18,325.77	18,202.88	0.0000	4.5800	50.0000	0.0000	(2.3314)	(0.2528)	0.0000	1	(2.5843)	01/06/2025
300847.ZK	12/09/2024	SDB3260122956	100.00	2.4598	247.65	245.98	0.0000	4.5800	50.0000	0.0000	(0.0315)	(0.0034)	0.0000	1	(0.0349)	01/06/2025
300847.ZK	12/09/2024	SDB3260122956	1,000.00	2.4598	2,476.45	2,459.85	0.0000	4.5800	50.0000	0.0000	(0.3151)	(0.0342)	0.0000	1	(0.3492)	01/06/2025
300847.ZK	12/09/2024	SDB3260122956	400.00	2.4598	990.58	983.94	0.0000	4.5800	50.0000	0.0000	(0.1260)	(0.0137)	0.0000	1	(0.1397)	01/06/2025
300847.ZK	12/09/2024	SDB3260122956	1,400.00	2.4598	3,467.04	3,443.79	0.0000	4.5800	50.0000	0.0000	(0.4411)	(0.0478)	0.0000	1	(0.4889)	01/06/2025
300847.ZK	12/09/2024	SDB3260122956	2,100.00	2.4598	5,200.56	5,165.68	0.0000	4.5800	50.0000	0.0000	(0.6616)	(0.0717)	0.0000	1	(0.7334)	01/06/2025
300847.ZK	12/09/2024	SDB3260122956	200.00	2.4598	495.29	491.97	0.0000	4.5800	50.0000	0.0000	(0.0630)	(0.0068)	0.0000	1	(0.0698)	01/06/2025
300847.ZK	12/09/2024	SDB3260122956	1,200.00	2.4598	2,971.75	2,951.82	0.0000	4.5800	50.0000	0.0000	(0.3781)	(0.0410)	0.0000	1	(0.4191)	01/06/2025
300847.ZK	12/09/2024	SDB3260122956	6,000.00	2.4598	14,858.73	14,759.09	0.0000	4.5800	50.0000	0.0000	(1.8904)	(0.2050)	0.0000	1	(2.0953)	01/06/2025
300847.ZK	12/09/2024	SDB3260122956	600.00	2.4598	1,485.87	1,475.91	0.0000	4.5800	50.0000	0.0000	(0.1890)	(0.0205)	0.0000	1	(0.2095)	01/06/2025
300847.ZK	12/09/2024	SDB3260122956	300.00	2.4598	742.94	737.95	0.0000	4.5800	50.0000	0.0000	(0.0945)	(0.0102)	0.0000	1	(0.1048)	01/06/2025
300847.ZK	12/09/2024	SDB3260122956	100.00	2.4598	247.65	245.98	0.0000	4.5800	50.0000	0.0000	(0.0315)	(0.0034)	0.0000	1	(0.0349)	01/06/2025
300847.ZK	12/09/2024	SDB3260122956	2,100.00	2.4598	5,200.56	5,165.68	0.0000	4.5800	50.0000	0.0000	(0.6616)	(0.0717)	0.0000	1	(0.7334)	01/06/2025
300847.ZK	12/09/2024	SDB3260122956	1,300.00	2.4598	3,219.39	3,197.80	0.0000	4.5800	50.0000	0.0000	(0.4096)	(0.0444)	0.0000	1	(0.4540)	01/06/2025
300847.ZK	12/09/2024	SDB3260122956	3,600.00	2.4598	8,915.24	8,855.46	0.0000	4.5800	50.0000	0.0000	(1.1342)	(0.1230)	0.0000	1	(1.2572)	01/06/2025
300847.ZK	12/09/2024	SDB3260122956	900.00	2.4598	2,228.81	2,213.86	0.0000	4.5800	50.0000	0.0000	(0.2836)	(0.0307)	0.0000	1	(0.3143)	01/06/2025
300847.ZK	12/09/2024	SDB3260122956	6,200.00	2.4598	15,354.02	15,251.06	0.0000	4.5800	50.0000	0.0000	(1.9534)	(0.2118)	0.0000	1	(2.1652)	01/06/2025
300847.ZK	12/09/2024	SDB3260122956	700.00	2.4598	1,733.52	1,721.89	0.0000	4.5800	50.0000	0.0000	(0.2205)	(0.0239)	0.0000	1	(0.2445)	01/06/2025
300847.ZK	12/09/2024	SDB3260122956	2,300.00	2.4598	5,695.85	5,657.65	0.0000	4.5800	50.0000	0.0000	(0.7246)	(0.0786)	0.0000	1	(0.8032)	01/06/2025
300847.ZK	12/09/2024	SDB3260122956	3,000.00	2.4598	7,429.36	7,379.55	0.0000	4.5800	50.0000	0.0000	(0.9452)	(0.1025)	0.0000	1	(1.0477)	01/06/2025
300847.ZK	12/09/2024	SDB3260122956	400.00	2.4598	990.58	983.94	0.0000	4.5800	50.0000	0.0000	(0.1260)	(0.0137)	0.0000	1	(0.1397)	01/06/2025
300847.ZK	12/09/2024	SDB3260122956	2,900.00	2.4598	7,181.72	7,133.56	0.0000	4.5800	50.0000	0.0000	(0.9137)	(0.0991)	0.0000	1	(1.0128)	01/06/2025
300847.ZK	12/09/2024	SDB3260122956	900.00	2.4598	2,228.81	2,213.86	0.0000	4.5800	50.0000	0.0000	(0.2836)	(0.0307)	0.0000	1	(0.3143)	01/06/2025
300847.ZK	12/09/2024	SDB3260122956	3,200.00	2.4598	7,924.66	7,871.52	0.0000	4.5800	50.0000	0.0000	(1.0082)	(0.1093)	0.0000	1	(1.1175)	01/06/2025
300847.ZK	12/09/2024	SDB3260122956	1,900.00	2.4598	4,705.26	4,673.71	0.0000	4.5800	50.0000	0.0000	(0.5986)	(0.0649)	0.0000	1	(0.6635)	01/06/2025
300847.ZK	12/09/2024	SDB3260122956	5,700.00	2.4598	14,115.79	14,021.14	0.0000	4.5800	50.0000	0.0000	(1.7958)	(0.1947)	0.0000	1	(1.9906)	01/06/2025
300847.ZK	12/09/2024	SDB3260122956	8,200.00	2.4598	20,306.93	20,170.76	0.0000	4.5800	50.0000	0.0000	(2.5835)	(0.2801)	0.0000	1	(2.8636)	01/06/2025
300847.ZK	12/09/2024	SDB3260122956	200.00	2.4598	495.29	491.97	0.0000	4.5800	50.0000	0.0000	(0.0630)	(0.0068)	0.0000	1	(0.0698)	01/06/2025
300847.ZK	12/09/2024	SDB3260122956	700.00	2.4598	1,733.52	1,721.89	0.0000	4.5800	50.0000	0.0000	(0.2205)	(0.0239)	0.0000	1	(0.2445)	01/06/2025
300847.ZK	12/09/2024	SDB3260122956	1,400.00	2.4598	3,467.04	3,443.79	0.0000	4.5800	50.0000	0.0000	(0.4411)	(0.0478)	0.0000	1	(0.4889)	01/06/2025
300847.ZK	12/09/2024	SDB3260122956	2,400.00	2.4598	5,943.49	5,903.64	0.0000	4.5800	50.0000	0.0000	(0.7561)	(0.0820)	0.0000	1	(0.8381)	01/06/2025
300847.ZK	12/09/2024	SDB3260122956	4,600.00	2.4598	11,391.69	11,315.31	0.0000	4.5800	50.0000	0.0000	(1.4493)	(0.1572)	0.0000	1	(1.6064)	01/06/2025
300847.ZK	12/09/2024	SDB3260122956	1,300.00	2.4598	3,219.39	3,197.80	0.0000	4.5800	50.0000	0.0000	(0.4096)	(0.0444)	0.0000	1	(0.4540)	01/06/2025
300847.ZK	12/09/2024	SDB3260122956	100.00	2.4598	247.65	245.98	0.0000	4.5800	50.0000	0.0000	(0.0315)	(0.0034)	0.0000	1	(0.0349)	01/06/2025
300847.ZK	12/06/2024	SDB3260122956	300.00	2.4906	742.94	747.17	0.0000	4.5800	50.0000	0.0000	(0.2836)	(0.0311)	0.0000	3	(0.3147)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HG TECHNOLOGIES CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300847.ZK	12/06/2024	SDB3260122956	2,200.00	2.4906	5,448.20	5,479.28	0.0000	4.5800	50.0000	0.0000	(2.0794)	(0.2283)	0.0000	3	(2.3077)	01/06/2025
300847.ZK	12/06/2024	SDB3260122956	400.00	2.4906	990.58	996.23	0.0000	4.5800	50.0000	0.0000	(0.3781)	(0.0415)	0.0000	3	(0.4196)	01/06/2025
300847.ZK	12/06/2024	SDB3260122956	5,600.00	2.4906	13,868.15	13,947.26	0.0000	4.5800	50.0000	0.0000	(5.2930)	(0.5811)	0.0000	3	(5.8741)	01/06/2025
300847.ZK	12/06/2024	SDB3260122956	6,400.00	2.4906	15,849.31	15,939.72	0.0000	4.5800	50.0000	0.0000	(6.0492)	(0.6642)	0.0000	3	(6.7133)	01/06/2025
300847.ZK	12/06/2024	SDB3260122956	7,400.00	2.4906	18,325.77	18,430.31	0.0000	4.5800	50.0000	0.0000	(6.9943)	(0.7679)	0.0000	3	(7.7623)	01/06/2025
300847.ZK	12/06/2024	SDB3260122956	100.00	2.4906	247.65	249.06	0.0000	4.5800	50.0000	0.0000	(0.0945)	(0.0104)	0.0000	3	(0.1049)	01/06/2025
300847.ZK	12/06/2024	SDB3260122956	1,000.00	2.4906	2,476.45	2,490.58	0.0000	4.5800	50.0000	0.0000	(0.9452)	(0.1038)	0.0000	3	(1.0490)	01/06/2025
300847.ZK	12/06/2024	SDB3260122956	400.00	2.4906	990.58	996.23	0.0000	4.5800	50.0000	0.0000	(0.3781)	(0.0415)	0.0000	3	(0.4196)	01/06/2025
300847.ZK	12/06/2024	SDB3260122956	1,400.00	2.4906	3,467.04	3,486.81	0.0000	4.5800	50.0000	0.0000	(1.3233)	(0.1453)	0.0000	3	(1.4685)	01/06/2025
300847.ZK	12/06/2024	SDB3260122956	2,100.00	2.4906	5,200.56	5,230.22	0.0000	4.5800	50.0000	0.0000	(1.9849)	(0.2179)	0.0000	3	(2.2028)	01/06/2025
300847.ZK	12/06/2024	SDB3260122956	200.00	2.4906	495.29	498.12	0.0000	4.5800	50.0000	0.0000	(0.1890)	(0.0208)	0.0000	3	(0.2098)	01/06/2025
300847.ZK	12/06/2024	SDB3260122956	1,200.00	2.4906	2,971.75	2,988.70	0.0000	4.5800	50.0000	0.0000	(1.1342)	(0.1245)	0.0000	3	(1.2587)	01/06/2025
300847.ZK	12/06/2024	SDB3260122956	6,000.00	2.4906	14,858.73	14,943.49	0.0000	4.5800	50.0000	0.0000	(5.6711)	(0.6226)	0.0000	3	(6.2937)	01/06/2025
300847.ZK	12/06/2024	SDB3260122956	600.00	2.4906	1,485.87	1,494.35	0.0000	4.5800	50.0000	0.0000	(0.5671)	(0.0623)	0.0000	3	(0.6294)	01/06/2025
300847.ZK	12/06/2024	SDB3260122956	300.00	2.4906	742.94	747.17	0.0000	4.5800	50.0000	0.0000	(0.2836)	(0.0311)	0.0000	3	(0.3147)	01/06/2025
300847.ZK	12/06/2024	SDB3260122956	100.00	2.4906	247.65	249.06	0.0000	4.5800	50.0000	0.0000	(0.0945)	(0.0104)	0.0000	3	(0.1049)	01/06/2025
300847.ZK	12/06/2024	SDB3260122956	2,100.00	2.4906	5,200.56	5,230.22	0.0000	4.5800	50.0000	0.0000	(1.9849)	(0.2179)	0.0000	3	(2.2028)	01/06/2025
300847.ZK	12/06/2024	SDB3260122956	1,300.00	2.4906	3,219.39	3,237.76	0.0000	4.5800	50.0000	0.0000	(1.2287)	(0.1349)	0.0000	3	(1.3636)	01/06/2025
300847.ZK	12/06/2024	SDB3260122956	3,600.00	2.4906	8,915.24	8,966.10	0.0000	4.5800	50.0000	0.0000	(3.4026)	(0.3736)	0.0000	3	(3.7762)	01/06/2025
300847.ZK	12/06/2024	SDB3260122956	900.00	2.4906	2,228.81	2,241.52	0.0000	4.5800	50.0000	0.0000	(0.8507)	(0.0934)	0.0000	3	(0.9441)	01/06/2025
300847.ZK	12/06/2024	SDB3260122956	6,200.00	2.4906	15,354.02	15,441.61	0.0000	4.5800	50.0000	0.0000	(5.8601)	(0.6434)	0.0000	3	(6.5035)	01/06/2025
300847.ZK	12/06/2024	SDB3260122956	700.00	2.4906	1,733.52	1,743.41	0.0000	4.5800	50.0000	0.0000	(0.6616)	(0.0726)	0.0000	3	(0.7343)	01/06/2025
300847.ZK	12/06/2024	SDB3260122956	2,300.00	2.4906	5,695.85	5,728.34	0.0000	4.5800	50.0000	0.0000	(2.1739)	(0.2387)	0.0000	3	(2.4126)	01/06/2025
300847.ZK	12/06/2024	SDB3260122956	3,000.00	2.4906	7,429.36	7,471.75	0.0000	4.5800	50.0000	0.0000	(2.8355)	(0.3113)	0.0000	3	(3.1469)	01/06/2025
300847.ZK	12/06/2024	SDB3260122956	400.00	2.4906	990.58	996.23	0.0000	4.5800	50.0000	0.0000	(0.3781)	(0.0415)	0.0000	3	(0.4196)	01/06/2025
300847.ZK	12/06/2024	SDB3260122956	2,900.00	2.4906	7,181.72	7,222.69	0.0000	4.5800	50.0000	0.0000	(2.7410)	(0.3009)	0.0000	3	(3.0420)	01/06/2025
300847.ZK	12/06/2024	SDB3260122956	900.00	2.4906	2,228.81	2,241.52	0.0000	4.5800	50.0000	0.0000	(0.8507)	(0.0934)	0.0000	3	(0.9441)	01/06/2025
300847.ZK	12/06/2024	SDB3260122956	3,200.00	2.4906	7,924.66	7,969.86	0.0000	4.5800	50.0000	0.0000	(3.0246)	(0.3321)	0.0000	3	(3.3567)	01/06/2025
300847.ZK	12/06/2024	SDB3260122956	1,900.00	2.4906	4,705.26	4,732.11	0.0000	4.5800	50.0000	0.0000	(1.7958)	(0.1972)	0.0000	3	(1.9930)	01/06/2025
300847.ZK	12/06/2024	SDB3260122956	5,700.00	2.4906	14,115.79	14,196.32	0.0000	4.5800	50.0000	0.0000	(5.3875)	(0.5915)	0.0000	3	(5.9790)	01/06/2025
300847.ZK	12/06/2024	SDB3260122956	8,200.00	2.4906	20,306.93	20,422.77	0.0000	4.5800	50.0000	0.0000	(7.7505)	(0.8509)	0.0000	3	(8.6014)	01/06/2025
300847.ZK	12/06/2024	SDB3260122956	200.00	2.4906	495.29	498.12	0.0000	4.5800	50.0000	0.0000	(0.1890)	(0.0208)	0.0000	3	(0.2098)	01/06/2025
300847.ZK	12/06/2024	SDB3260122956	700.00	2.4906	1,733.52	1,743.41	0.0000	4.5800	50.0000	0.0000	(0.6616)	(0.0726)	0.0000	3	(0.7343)	01/06/2025
300847.ZK	12/06/2024	SDB3260122956	1,400.00	2.4906	3,467.04	3,486.81	0.0000	4.5800	50.0000	0.0000	(1.3233)	(0.1453)	0.0000	3	(1.4685)	01/06/2025
300847.ZK	12/06/2024	SDB3260122956	2,400.00	2.4906	5,943.49	5,977.40	0.0000	4.5800	50.0000	0.0000	(2.2684)	(0.2491)	0.0000	3	(2.5175)	01/06/2025
300847.ZK	12/06/2024	SDB3260122956	4,600.00	2.4906	11,391.69	11,456.68	0.0000	4.5800	50.0000	0.0000	(4.3478)	(0.4774)	0.0000	3	(4.8252)	01/06/2025
300847.ZK	12/06/2024	SDB3260122956	1,300.00	2.4906	3,219.39	3,237.76	0.0000	4.5800	50.0000	0.0000	(1.2287)	(0.1349)	0.0000	3	(1.3636)	01/06/2025
300847.ZK	12/06/2024	SDB3260122956	100.00	2.4906	247.65	249.06	0.0000	4.5800	50.0000	0.0000	(0.0945)	(0.0104)	0.0000	3	(0.1049)	01/06/2025
300847.ZK	12/05/2024	SDB3260122956	300.00	2.5074	742.94	752.21	0.0000	4.5800	50.0000	0.0000	(0.0945)	(0.0104)	0.0000	1	(0.1050)	01/06/2025
300847.ZK	12/05/2024	SDB3260122956	2,200.00	2.5074	5,448.20	5,516.19	0.0000	4.5800	50.0000	0.0000	(0.6931)	(0.0766)	0.0000	1	(0.7697)	01/06/2025
300847.ZK	12/05/2024	SDB3260122956	400.00	2.5074	990.58	1,002.94	0.0000	4.5800	50.0000	0.0000	(0.1260)	(0.0139)	0.0000	1	(0.1400)	01/06/2025
300847.ZK	12/05/2024	SDB3260122956	5,600.00	2.5074	13,868.15	14,041.21	0.0000	4.5800	50.0000	0.0000	(1.7643)	(0.1950)	0.0000	1	(1.9594)	01/06/2025
300847.ZK	12/05/2024	SDB3260122956	6,400.00	2.5074	15,849.31	16,047.10	0.0000	4.5800	50.0000	0.0000	(2.0164)	(0.2229)	0.0000	1	(2.2393)	01/06/2025
300847.ZK	12/05/2024	SDB3260122956	7,400.00	2.5074	18,325.77	18,554.46	0.0000	4.5800	50.0000	0.0000	(2.3314)	(0.2577)	0.0000	1	(2.5891)	01/06/2025
300847.ZK	12/05/2024	SDB3260122956	100.00	2.5074	247.65	250.74	0.0000	4.5800	50.0000	0.0000	(0.0315)	(0.0035)	0.0000	1	(0.0350)	01/06/2025
300847.ZK	12/05/2024	SDB3260122956	1,000.00	2.5074	2,476.45	2,507.36	0.0000	4.5800	50.0000	0.0000	(0.3151)	(0.0348)	0.0000	1	(0.3499)	01/06/2025
300847.ZK	12/05/2024	SDB3260122956	400.00	2.5074	990.58	1,002.94	0.0000	4.5800	50.0000	0.0000	(0.1260)	(0.0139)	0.0000	1	(0.1400)	01/06/2025
300847.ZK	12/05/2024	SDB3260122956	1,400.00	2.5074	3,467.04	3,510.30	0.0000	4.5800	50.0000	0.0000	(0.4411)	(0.0488)	0.0000	1	(0.4898)	01/06/2025
300847.ZK	12/05/2024	SDB3260122956	2,100.00	2.5074	5,200.56	5,265.45	0.0000	4.5800	50.0000	0.0000	(0.6616)	(0.0731)	0.0000	1	(0.7348)	01/06/2025
300847.ZK	12/05/2024	SDB3260122956	200.00	2.5074	495.29	501.47	0.0000	4.5800	50.0000	0.0000	(0.0630)	(0.0070)	0.0000	1	(0.0700)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HG TECHNOLOGIES CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300847.ZK	12/05/2024	SDB3260122956	1,200.00	2.5074	2,971.75	3,008.83	0.0000	4.5800	50.0000	0.0000	(0.3781)	(0.0418)	0.0000	1	(0.4199)	01/06/2025
300847.ZK	12/05/2024	SDB3260122956	6,000.00	2.5074	14,858.73	15,044.15	0.0000	4.5800	50.0000	0.0000	(1.8904)	(0.2089)	0.0000	1	(2.0993)	01/06/2025
300847.ZK	12/05/2024	SDB3260122956	600.00	2.5074	1,485.87	1,504.42	0.0000	4.5800	50.0000	0.0000	(0.1890)	(0.0209)	0.0000	1	(0.2099)	01/06/2025
300847.ZK	12/05/2024	SDB3260122956	300.00	2.5074	742.94	752.21	0.0000	4.5800	50.0000	0.0000	(0.0945)	(0.0104)	0.0000	1	(0.1050)	01/06/2025
300847.ZK	12/05/2024	SDB3260122956	100.00	2.5074	247.65	250.74	0.0000	4.5800	50.0000	0.0000	(0.0315)	(0.0035)	0.0000	1	(0.0350)	01/06/2025
300847.ZK	12/05/2024	SDB3260122956	2,100.00	2.5074	5,200.56	5,265.45	0.0000	4.5800	50.0000	0.0000	(0.6616)	(0.0731)	0.0000	1	(0.7348)	01/06/2025
300847.ZK	12/05/2024	SDB3260122956	1,300.00	2.5074	3,219.39	3,259.57	0.0000	4.5800	50.0000	0.0000	(0.4096)	(0.0453)	0.0000	1	(0.4548)	01/06/2025
300847.ZK	12/05/2024	SDB3260122956	3,600.00	2.5074	8,915.24	9,026.49	0.0000	4.5800	50.0000	0.0000	(1.1342)	(0.1254)	0.0000	1	(1.2596)	01/06/2025
300847.ZK	12/05/2024	SDB3260122956	900.00	2.5074	2,228.81	2,256.62	0.0000	4.5800	50.0000	0.0000	(0.2836)	(0.0313)	0.0000	1	(0.3149)	01/06/2025
300847.ZK	12/05/2024	SDB3260122956	6,200.00	2.5074	15,354.02	15,545.63	0.0000	4.5800	50.0000	0.0000	(1.9534)	(0.2159)	0.0000	1	(2.1693)	01/06/2025
300847.ZK	12/05/2024	SDB3260122956	700.00	2.5074	1,733.52	1,755.15	0.0000	4.5800	50.0000	0.0000	(0.2205)	(0.0244)	0.0000	1	(0.2449)	01/06/2025
300847.ZK	12/05/2024	SDB3260122956	2,300.00	2.5074	5,695.85	5,766.93	0.0000	4.5800	50.0000	0.0000	(0.7246)	(0.0801)	0.0000	1	(0.8047)	01/06/2025
300847.ZK	12/05/2024	SDB3260122956	3,000.00	2.5074	7,429.36	7,522.08	0.0000	4.5800	50.0000	0.0000	(0.9452)	(0.1045)	0.0000	1	(1.0497)	01/06/2025
300847.ZK	12/05/2024	SDB3260122956	400.00	2.5074	990.58	1,002.94	0.0000	4.5800	50.0000	0.0000	(0.1260)	(0.0139)	0.0000	1	(0.1400)	01/06/2025
300847.ZK	12/05/2024	SDB3260122956	2,900.00	2.5074	7,181.72	7,271.34	0.0000	4.5800	50.0000	0.0000	(0.9137)	(0.1010)	0.0000	1	(1.0147)	01/06/2025
300847.ZK	12/05/2024	SDB3260122956	900.00	2.5074	2,228.81	2,256.62	0.0000	4.5800	50.0000	0.0000	(0.2836)	(0.0313)	0.0000	1	(0.3149)	01/06/2025
300847.ZK	12/05/2024	SDB3260122956	3,200.00	2.5074	7,924.66	8,023.55	0.0000	4.5800	50.0000	0.0000	(1.0082)	(0.1114)	0.0000	1	(1.1196)	01/06/2025
300847.ZK	12/05/2024	SDB3260122956	1,900.00	2.5074	4,705.26	4,763.98	0.0000	4.5800	50.0000	0.0000	(0.5986)	(0.0662)	0.0000	1	(0.6648)	01/06/2025
300847.ZK	12/05/2024	SDB3260122956	5,700.00	2.5074	14,115.79	14,291.95	0.0000	4.5800	50.0000	0.0000	(1.7958)	(0.1985)	0.0000	1	(1.9943)	01/06/2025
300847.ZK	12/05/2024	SDB3260122956	8,200.00	2.5074	20,306.93	20,560.34	0.0000	4.5800	50.0000	0.0000	(2.5835)	(0.2856)	0.0000	1	(2.8691)	01/06/2025
300847.ZK	12/05/2024	SDB3260122956	200.00	2.5074	495.29	501.47	0.0000	4.5800	50.0000	0.0000	(0.0630)	(0.0070)	0.0000	1	(0.0700)	01/06/2025
300847.ZK	12/05/2024	SDB3260122956	700.00	2.5074	1,733.52	1,755.15	0.0000	4.5800	50.0000	0.0000	(0.2205)	(0.0244)	0.0000	1	(0.2449)	01/06/2025
300847.ZK	12/05/2024	SDB3260122956	1,400.00	2.5074	3,467.04	3,510.30	0.0000	4.5800	50.0000	0.0000	(0.4411)	(0.0488)	0.0000	1	(0.4898)	01/06/2025
300847.ZK	12/05/2024	SDB3260122956	2,400.00	2.5074	5,943.49	6,017.66	0.0000	4.5800	50.0000	0.0000	(0.7561)	(0.0836)	0.0000	1	(0.8397)	01/06/2025
300847.ZK	12/05/2024	SDB3260122956	4,600.00	2.5074	11,391.69	11,533.85	0.0000	4.5800	50.0000	0.0000	(1.4493)	(0.1602)	0.0000	1	(1.6095)	01/06/2025
300847.ZK	12/05/2024	SDB3260122956	1,300.00	2.5074	3,219.39	3,259.57	0.0000	4.5800	50.0000	0.0000	(0.4096)	(0.0453)	0.0000	1	(0.4548)	01/06/2025
300847.ZK	12/05/2024	SDB3260122956	100.00	2.5074	247.65	250.74	0.0000	4.5800	50.0000	0.0000	(0.0315)	(0.0035)	0.0000	1	(0.0350)	01/06/2025
300847.ZK	12/04/2024	SDB3260122956	300.00	2.4765	742.94	742.94	0.0000	4.5800	50.0000	0.0000	(0.0945)	(0.0103)	0.0000	1	(0.1048)	01/06/2025
300847.ZK	12/04/2024	SDB3260122956	2,200.00	2.4765	5,448.20	5,448.20	0.0000	4.5800	50.0000	0.0000	(0.6931)	(0.0757)	0.0000	1	(0.7688)	01/06/2025
300847.ZK	12/04/2024	SDB3260122956	400.00	2.4765	990.58	990.58	0.0000	4.5800	50.0000	0.0000	(0.1260)	(0.0138)	0.0000	1	(0.1398)	01/06/2025
300847.ZK	12/04/2024	SDB3260122956	5,600.00	2.4765	13,868.15	13,868.15	0.0000	4.5800	50.0000	0.0000	(1.7643)	(0.1926)	0.0000	1	(1.9569)	01/06/2025
300847.ZK	12/04/2024	SDB3260122956	6,400.00	2.4765	15,849.31	15,849.31	0.0000	4.5800	50.0000	0.0000	(2.0164)	(0.2201)	0.0000	1	(2.2365)	01/06/2025
300847.ZK	12/04/2024	SDB3260122956	7,400.00	2.4765	18,325.77	18,325.77	0.0000	4.5800	50.0000	0.0000	(2.3314)	(0.2545)	0.0000	1	(2.5860)	01/06/2025
300847.ZK	12/04/2024	SDB3260122956	100.00	2.4765	247.65	247.65	0.0000	4.5800	50.0000	0.0000	(0.0315)	(0.0034)	0.0000	1	(0.0349)	01/06/2025
300847.ZK	12/04/2024	SDB3260122956	1,000.00	2.4765	2,476.45	2,476.45	0.0000	4.5800	50.0000	0.0000	(0.3151)	(0.0344)	0.0000	1	(0.3495)	01/06/2025
300847.ZK	12/04/2024	SDB3260122956	400.00	2.4765	990.58	990.58	0.0000	4.5800	50.0000	0.0000	(0.1260)	(0.0138)	0.0000	1	(0.1398)	01/06/2025
300847.ZK	12/04/2024	SDB3260122956	1,400.00	2.4765	3,467.04	3,467.04	0.0000	4.5800	50.0000	0.0000	(0.4411)	(0.0482)	0.0000	1	(0.4892)	01/06/2025
300847.ZK	12/04/2024	SDB3260122956	2,100.00	2.4765	5,200.56	5,200.56	0.0000	4.5800	50.0000	0.0000	(0.6616)	(0.0722)	0.0000	1	(0.7339)	01/06/2025
300847.ZK	12/04/2024	SDB3260122956	200.00	2.4765	495.29	495.29	0.0000	4.5800	50.0000	0.0000	(0.0630)	(0.0069)	0.0000	1	(0.0699)	01/06/2025
300847.ZK	12/04/2024	SDB3260122956	1,200.00	2.4765	2,971.75	2,971.75	0.0000	4.5800	50.0000	0.0000	(0.3781)	(0.0413)	0.0000	1	(0.4193)	01/06/2025
300847.ZK	12/04/2024	SDB3260122956	6,000.00	2.4765	14,858.73	14,858.73	0.0000	4.5800	50.0000	0.0000	(1.8904)	(0.2064)	0.0000	1	(2.0967)	01/06/2025
300847.ZK	12/04/2024	SDB3260122956	600.00	2.4765	1,485.87	1,485.87	0.0000	4.5800	50.0000	0.0000	(0.1890)	(0.0206)	0.0000	1	(0.2097)	01/06/2025
300847.ZK	12/04/2024	SDB3260122956	300.00	2.4765	742.94	742.94	0.0000	4.5800	50.0000	0.0000	(0.0945)	(0.0103)	0.0000	1	(0.1048)	01/06/2025
300847.ZK	12/04/2024	SDB3260122956	100.00	2.4765	247.65	247.65	0.0000	4.5800	50.0000	0.0000	(0.0315)	(0.0034)	0.0000	1	(0.0349)	01/06/2025
300847.ZK	12/04/2024	SDB3260122956	2,100.00	2.4765	5,200.56	5,200.56	0.0000	4.5800	50.0000	0.0000	(0.6616)	(0.0722)	0.0000	1	(0.7339)	01/06/2025
300847.ZK	12/04/2024	SDB3260122956	1,300.00	2.4765	3,219.39	3,219.39	0.0000	4.5800	50.0000	0.0000	(0.4096)	(0.0447)	0.0000	1	(0.4543)	01/06/2025
300847.ZK	12/04/2024	SDB3260122956	3,600.00	2.4765	8,915.24	8,915.24	0.0000	4.5800	50.0000	0.0000	(1.1342)	(0.1238)	0.0000	1	(1.2580)	01/06/2025
300847.ZK	12/04/2024	SDB3260122956	900.00	2.4765	2,228.81	2,228.81	0.0000	4.5800	50.0000	0.0000	(0.2836)	(0.0310)	0.0000	1	(0.3145)	01/06/2025
300847.ZK	12/04/2024	SDB3260122956	6,200.00	2.4765	15,354.02	15,354.02	0.0000	4.5800	50.0000	0.0000	(1.9534)	(0.2133)	0.0000	1	(2.1666)	01/06/2025
300847.ZK	12/04/2024	SDB3260122956	700.00	2.4765	1,733.52	1,733.52	0.0000	4.5800	50.0000	0.0000	(0.2205)	(0.0241)	0.0000	1	(0.2446)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HG TECHNOLOGIES CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300847.ZK	12/04/2024	SDB3260122956	2,300.00	2.4765	5,695.85	5,695.85	0.0000	4.5800	50.0000	0.0000	(0.7246)	(0.0791)	0.0000	1	(0.8037)	01/06/2025
300847.ZK	12/04/2024	SDB3260122956	3,000.00	2.4765	7,429.36	7,429.36	0.0000	4.5800	50.0000	0.0000	(0.9452)	(0.1032)	0.0000	1	(1.0484)	01/06/2025
300847.ZK	12/04/2024	SDB3260122956	400.00	2.4765	990.58	990.58	0.0000	4.5800	50.0000	0.0000	(0.1260)	(0.0138)	0.0000	1	(0.1398)	01/06/2025
300847.ZK	12/04/2024	SDB3260122956	2,900.00	2.4765	7,181.72	7,181.72	0.0000	4.5800	50.0000	0.0000	(0.9137)	(0.0997)	0.0000	1	(1.0134)	01/06/2025
300847.ZK	12/04/2024	SDB3260122956	900.00	2.4765	2,228.81	2,228.81	0.0000	4.5800	50.0000	0.0000	(0.2836)	(0.0310)	0.0000	1	(0.3145)	01/06/2025
300847.ZK	12/04/2024	SDB3260122956	3,200.00	2.4765	7,924.66	7,924.66	0.0000	4.5800	50.0000	0.0000	(1.0082)	(0.1101)	0.0000	1	(1.1183)	01/06/2025
300847.ZK	12/04/2024	SDB3260122956	1,900.00	2.4765	4,705.26	4,705.26	0.0000	4.5800	50.0000	0.0000	(0.5986)	(0.0654)	0.0000	1	(0.6640)	01/06/2025
300847.ZK	12/04/2024	SDB3260122956	5,700.00	2.4765	14,115.79	14,115.79	0.0000	4.5800	50.0000	0.0000	(1.7958)	(0.1961)	0.0000	1	(1.9919)	01/06/2025
300847.ZK	12/04/2024	SDB3260122956	8,200.00	2.4765	20,306.93	20,306.93	0.0000	4.5800	50.0000	0.0000	(2.5835)	(0.2820)	0.0000	1	(2.8655)	01/06/2025
300847.ZK	12/04/2024	SDB3260122956	200.00	2.4765	495.29	495.29	0.0000	4.5800	50.0000	0.0000	(0.0630)	(0.0069)	0.0000	1	(0.0699)	01/06/2025
300847.ZK	12/04/2024	SDB3260122956	700.00	2.4765	1,733.52	1,733.52	0.0000	4.5800	50.0000	0.0000	(0.2205)	(0.0241)	0.0000	1	(0.2446)	01/06/2025
300847.ZK	12/04/2024	SDB3260122956	1,400.00	2.4765	3,467.04	3,467.04	0.0000	4.5800	50.0000	0.0000	(0.4411)	(0.0482)	0.0000	1	(0.4892)	01/06/2025
300847.ZK	12/04/2024	SDB3260122956	2,400.00	2.4765	5,943.49	5,943.49	0.0000	4.5800	50.0000	0.0000	(0.7561)	(0.0825)	0.0000	1	(0.8387)	01/06/2025
300847.ZK	12/04/2024	SDB3260122956	4,600.00	2.4765	11,391.69	11,391.69	0.0000	4.5800	50.0000	0.0000	(1.4493)	(0.1582)	0.0000	1	(1.6075)	01/06/2025
300847.ZK	12/04/2024	SDB3260122956	1,300.00	2.4765	3,219.39	3,219.39	0.0000	4.5800	50.0000	0.0000	(0.4096)	(0.0447)	0.0000	1	(0.4543)	01/06/2025
300847.ZK	12/04/2024	SDB3260122956	100.00	2.4765	247.65	247.65	0.0000	4.5800	50.0000	0.0000	(0.0315)	(0.0034)	0.0000	1	(0.0349)	01/06/2025
TOTAL HG TECHNOLOGIES CO.,LTD. CMN CLASS A SERIES NORTHBOUND												(905.3125)	(102.5151)	0.0000	(1,007.8276)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HITGEN INC. CMN CLASS A SERIES NORTHBOUND																
688222.SH	01/03/2025	SDB3261439312	300.00	1.7402	543.11	522.06	0.0000	4.3300	50.0000	0.0000	(0.1960)	(0.0218)	0.0000	3	(0.2177)	01/06/2025
688222.SH	01/03/2025	SDB3261439312	600.00	1.7402	1,089.19	1,044.12	0.0000	4.3300	50.0000	0.0000	(0.3930)	(0.0435)	0.0000	3	(0.4365)	01/06/2025
688222.SH	01/03/2025	SDB3261439312	200.00	1.7402	361.18	348.04	0.0000	4.3300	50.0000	0.0000	(0.1303)	(0.0145)	0.0000	3	(0.1448)	01/06/2025
688222.SH	01/03/2025	SDB3261439312	2,000.00	1.7402	3,457.64	3,480.40	0.0000	4.3300	50.0000	0.0000	(1.2476)	(0.1450)	0.0000	3	(1.3926)	01/06/2025
688222.SH	01/03/2025	SDB3261439312	400.00	1.7402	691.53	696.08	0.0000	4.3300	50.0000	0.0000	(0.2495)	(0.0290)	0.0000	3	(0.2785)	01/06/2025
688222.SH	01/03/2025	SDB3261439312	400.00	1.7402	691.53	696.08	0.0000	4.3300	50.0000	0.0000	(0.2495)	(0.0290)	0.0000	3	(0.2785)	01/06/2025
688222.SH	01/03/2025	SDB3261439312	6,587.00	1.7402	11,387.74	11,462.70	0.0000	4.3300	50.0000	0.0000	(4.1091)	(0.4776)	0.0000	3	(4.5867)	01/06/2025
688222.SH	01/03/2025	SDB3261439312	1,013.00	1.7402	1,751.29	1,762.82	0.0000	4.3300	50.0000	0.0000	(0.6319)	(0.0735)	0.0000	3	(0.7054)	01/06/2025
688222.SH	01/03/2025	SDB3261439312	1,400.00	1.7402	2,420.35	2,436.28	0.0000	4.3300	50.0000	0.0000	(0.8733)	(0.1015)	0.0000	3	(0.9749)	01/06/2025
688222.SH	01/03/2025	SDB3261439312	200.00	1.7402	345.76	348.04	0.0000	4.3300	50.0000	0.0000	(0.1248)	(0.0145)	0.0000	3	(0.1393)	01/06/2025
688222.SH	01/03/2025	SDB3261439312	2,067.00	1.7402	3,573.47	3,597.00	0.0000	4.3300	50.0000	0.0000	(1.2894)	(0.1499)	0.0000	3	(1.4393)	01/06/2025
688222.SH	01/03/2025	SDB3261439312	3,633.00	1.7402	6,280.80	6,322.15	0.0000	4.3300	50.0000	0.0000	(2.2663)	(0.2634)	0.0000	3	(2.5297)	01/06/2025
688222.SH	01/03/2025	SDB3261439312	3,694.00	1.7402	6,386.26	6,428.30	0.0000	4.3300	50.0000	0.0000	(2.3044)	(0.2678)	0.0000	3	(2.5722)	01/06/2025
688222.SH	01/03/2025	SDB3261439312	6,906.00	1.7402	11,939.23	12,017.83	0.0000	4.3300	50.0000	0.0000	(4.3081)	(0.5007)	0.0000	3	(4.8088)	01/06/2025
688222.SH	01/03/2025	SDB3261439312	1,800.00	1.7402	3,111.88	3,132.36	0.0000	4.3300	50.0000	0.0000	(1.1229)	(0.1305)	0.0000	3	(1.2534)	01/06/2025
688222.SH	01/03/2025	SDB3261439312	6,694.00	1.7402	11,572.72	11,648.91	0.0000	4.3300	50.0000	0.0000	(4.1758)	(0.4854)	0.0000	3	(4.6612)	01/06/2025
688222.SH	01/03/2025	SDB3261439312	3,806.00	1.7402	6,579.89	6,623.21	0.0000	4.3300	50.0000	0.0000	(2.3742)	(0.2760)	0.0000	3	(2.6502)	01/06/2025
688222.SH	01/03/2025	SDB3261439312	200.00	1.7402	345.76	348.04	0.0000	4.3300	50.0000	0.0000	(0.1248)	(0.0145)	0.0000	3	(0.1393)	01/06/2025
688222.SH	01/03/2025	SDB3261439312	4,263.00	1.7402	7,369.96	7,418.48	0.0000	4.3300	50.0000	0.0000	(2.6593)	(0.3091)	0.0000	3	(2.9684)	01/06/2025
688222.SH	01/03/2025	SDB3261439312	7,237.00	1.7402	12,511.47	12,593.83	0.0000	4.3300	50.0000	0.0000	(4.5146)	(0.5247)	0.0000	3	(5.0393)	01/06/2025
688222.SH	01/03/2025	SDB3261439312	1,868.00	1.7402	3,229.44	3,250.70	0.0000	4.3300	50.0000	0.0000	(1.1653)	(0.1354)	0.0000	3	(1.3007)	01/06/2025
688222.SH	01/03/2025	SDB3261439312	832.00	1.7402	1,438.38	1,447.85	0.0000	4.3300	50.0000	0.0000	(0.5190)	(0.0603)	0.0000	3	(0.5793)	01/06/2025
688222.SH	01/03/2025	SDB3261439312	300.00	1.7402	518.65	522.06	0.0000	4.3300	50.0000	0.0000	(0.1871)	(0.0218)	0.0000	3	(0.2089)	01/06/2025
688222.SH	01/03/2025	SDB3261439312	3,937.00	1.7402	6,806.36	6,851.17	0.0000	4.3300	50.0000	0.0000	(2.4560)	(0.2855)	0.0000	3	(2.7414)	01/06/2025
688222.SH	01/03/2025	SDB3261439312	10,363.00	1.7402	17,915.76	18,033.70	0.0000	4.3300	50.0000	0.0000	(6.4646)	(0.7514)	0.0000	3	(7.2160)	01/06/2025
688222.SH	01/03/2025	SDB3261439312	832.00	1.7402	1,438.38	1,447.85	0.0000	4.3300	50.0000	0.0000	(0.5190)	(0.0603)	0.0000	3	(0.5793)	01/06/2025
688222.SH	01/03/2025	SDB3261439312	200.00	1.7402	345.76	348.04	0.0000	4.3300	50.0000	0.0000	(0.1248)	(0.0145)	0.0000	3	(0.1393)	01/06/2025
688222.SH	01/02/2025	SDB3261439312	300.00	1.7896	543.11	536.87	0.0000	4.3300	50.0000	0.0000	(0.0653)	(0.0075)	0.0000	1	(0.0728)	01/06/2025
688222.SH	01/02/2025	SDB3261439312	600.00	1.7896	1,089.19	1,073.74	0.0000	4.3300	50.0000	0.0000	(0.1310)	(0.0149)	0.0000	1	(0.1459)	01/06/2025
688222.SH	01/02/2025	SDB3261439312	200.00	1.7896	361.18	357.91	0.0000	4.3300	50.0000	0.0000	(0.0434)	(0.0050)	0.0000	1	(0.0484)	01/06/2025
688222.SH	01/02/2025	SDB3261439312	2,000.00	1.7896	3,457.64	3,579.13	0.0000	4.3300	50.0000	0.0000	(0.4159)	(0.0497)	0.0000	1	(0.4656)	01/06/2025
688222.SH	01/02/2025	SDB3261439312	400.00	1.7896	691.53	715.83	0.0000	4.3300	50.0000	0.0000	(0.0832)	(0.0099)	0.0000	1	(0.0931)	01/06/2025
688222.SH	01/02/2025	SDB3261439312	400.00	1.7896	691.53	715.83	0.0000	4.3300	50.0000	0.0000	(0.0832)	(0.0099)	0.0000	1	(0.0931)	01/06/2025
688222.SH	01/02/2025	SDB3261439312	6,587.00	1.7896	11,387.74	11,787.86	0.0000	4.3300	50.0000	0.0000	(1.3697)	(0.1637)	0.0000	1	(1.5334)	01/06/2025
688222.SH	01/02/2025	SDB3261439312	1,013.00	1.7896	1,751.29	1,812.83	0.0000	4.3300	50.0000	0.0000	(0.2106)	(0.0252)	0.0000	1	(0.2358)	01/06/2025
688222.SH	01/02/2025	SDB3261439312	1,400.00	1.7896	2,420.35	2,505.39	0.0000	4.3300	50.0000	0.0000	(0.2911)	(0.0348)	0.0000	1	(0.3259)	01/06/2025
688222.SH	01/02/2025	SDB3261439312	200.00	1.7896	345.76	357.91	0.0000	4.3300	50.0000	0.0000	(0.0416)	(0.0050)	0.0000	1	(0.0466)	01/06/2025
688222.SH	01/02/2025	SDB3261439312	2,067.00	1.7896	3,573.47	3,699.03	0.0000	4.3300	50.0000	0.0000	(0.4298)	(0.0514)	0.0000	1	(0.4812)	01/06/2025
688222.SH	01/02/2025	SDB3261439312	3,633.00	1.7896	6,280.80	6,501.49	0.0000	4.3300	50.0000	0.0000	(0.7554)	(0.0903)	0.0000	1	(0.8457)	01/06/2025
688222.SH	01/02/2025	SDB3261439312	3,694.00	1.7896	6,386.26	6,610.65	0.0000	4.3300	50.0000	0.0000	(0.7681)	(0.0918)	0.0000	1	(0.8599)	01/06/2025
688222.SH	01/02/2025	SDB3261439312	6,906.00	1.7896	11,939.23	12,358.74	0.0000	4.3300	50.0000	0.0000	(1.4360)	(0.1716)	0.0000	1	(1.6077)	01/06/2025
688222.SH	01/02/2025	SDB3261439312	1,800.00	1.7896	3,111.88	3,221.22	0.0000	4.3300	50.0000	0.0000	(0.3743)	(0.0447)	0.0000	1	(0.4190)	01/06/2025
688222.SH	01/02/2025	SDB3261439312	6,694.00	1.7896	11,572.72	11,979.35	0.0000	4.3300	50.0000	0.0000	(1.3919)	(0.1664)	0.0000	1	(1.5583)	01/06/2025
688222.SH	01/02/2025	SDB3261439312	3,806.00	1.7896	6,579.89	6,811.08	0.0000	4.3300	50.0000	0.0000	(0.7914)	(0.0946)	0.0000	1	(0.8860)	01/06/2025
688222.SH	01/02/2025	SDB3261439312	200.00	1.7896	345.76	357.91	0.0000	4.3300	50.0000	0.0000	(0.0416)	(0.0050)	0.0000	1	(0.0466)	01/06/2025
688222.SH	01/02/2025	SDB3261439312	4,263.00	1.7896	7,369.96	7,628.92	0.0000	4.3300	50.0000	0.0000	(0.8864)	(0.1060)	0.0000	1	(0.9924)	01/06/2025
688222.SH	01/02/2025	SDB3261439312	7,237.00	1.7896	12,511.47	12,951.08	0.0000	4.3300	50.0000	0.0000	(1.5049)	(0.1799)	0.0000	1	(1.6847)	01/06/2025
688222.SH	01/02/2025	SDB3261439312	1,868.00	1.7896	3,229.44	3,342.91	0.0000	4.3300	50.0000	0.0000	(0.3884)	(0.0464)	0.0000	1	(0.4349)	01/06/2025
688222.SH	01/02/2025	SDB3261439312	832.00	1.7896	1,438.38	1,488.92	0.0000	4.3300	50.0000	0.0000	(0.1730)	(0.0207)	0.0000	1	(0.1937)	01/06/2025
688222.SH	01/02/2025	SDB3261439312	300.00	1.7896	518.65	536.87	0.0000	4.3300	50.0000	0.0000	(0.0624)	(0.0075)	0.0000	1	(0.0698)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HITGEN INC. CMN CLASS A SERIES NORTHBOUND (Cont.)																
688222.SH	01/02/2025	SDB3261439312	3,937.00	1.7896	6,806.36	7,045.52	0.0000	4.3300	50.0000	0.0000	(0.8187)	(0.0979)	0.0000	1	(0.9165)	01/06/2025
688222.SH	01/02/2025	SDB3261439312	10,363.00	1.7896	17,915.76	18,545.26	0.0000	4.3300	50.0000	0.0000	(2.1549)	(0.2576)	0.0000	1	(2.4124)	01/06/2025
688222.SH	01/02/2025	SDB3261439312	832.00	1.7896	1,438.38	1,488.92	0.0000	4.3300	50.0000	0.0000	(0.1730)	(0.0207)	0.0000	1	(0.1937)	01/06/2025
688222.SH	01/02/2025	SDB3261439312	200.00	1.7896	345.76	357.91	0.0000	4.3300	50.0000	0.0000	(0.0416)	(0.0050)	0.0000	1	(0.0466)	01/06/2025
688222.SH	12/31/2024	SDB3261439312	300.00	1.8100	543.11	542.99	0.0000	4.3300	50.0000	0.0000	(0.1306)	(0.0151)	0.0000	2	(0.1457)	01/06/2025
688222.SH	12/31/2024	SDB3261439312	600.00	1.8100	1,089.19	1,085.97	0.0000	4.3300	50.0000	0.0000	(0.2620)	(0.0302)	0.0000	2	(0.2922)	01/06/2025
688222.SH	12/31/2024	SDB3261439312	200.00	1.8100	361.18	361.99	0.0000	4.3300	50.0000	0.0000	(0.0869)	(0.0101)	0.0000	2	(0.0969)	01/06/2025
688222.SH	12/31/2024	SDB3261439312	2,000.00	1.8100	3,457.64	3,619.91	0.0000	4.3300	50.0000	0.0000	(0.8318)	(0.1006)	0.0000	2	(0.9323)	01/06/2025
688222.SH	12/31/2024	SDB3261439312	400.00	1.8100	691.53	723.98	0.0000	4.3300	50.0000	0.0000	(0.1664)	(0.0201)	0.0000	2	(0.1865)	01/06/2025
688222.SH	12/31/2024	SDB3261439312	400.00	1.8100	691.53	723.98	0.0000	4.3300	50.0000	0.0000	(0.1664)	(0.0201)	0.0000	2	(0.1865)	01/06/2025
688222.SH	12/31/2024	SDB3261439312	6,587.00	1.8100	11,387.74	11,922.17	0.0000	4.3300	50.0000	0.0000	(2.7394)	(0.3312)	0.0000	2	(3.0706)	01/06/2025
688222.SH	12/31/2024	SDB3261439312	1,013.00	1.8100	1,751.29	1,833.48	0.0000	4.3300	50.0000	0.0000	(0.4213)	(0.0509)	0.0000	2	(0.4722)	01/06/2025
688222.SH	12/31/2024	SDB3261439312	1,400.00	1.8100	2,420.35	2,533.94	0.0000	4.3300	50.0000	0.0000	(0.5822)	(0.0704)	0.0000	2	(0.6526)	01/06/2025
688222.SH	12/31/2024	SDB3261439312	200.00	1.8100	345.76	361.99	0.0000	4.3300	50.0000	0.0000	(0.0832)	(0.0101)	0.0000	2	(0.0932)	01/06/2025
688222.SH	12/31/2024	SDB3261439312	2,067.00	1.8100	3,573.47	3,741.18	0.0000	4.3300	50.0000	0.0000	(0.8596)	(0.1039)	0.0000	2	(0.9635)	01/06/2025
688222.SH	12/31/2024	SDB3261439312	3,633.00	1.8100	6,280.80	6,575.57	0.0000	4.3300	50.0000	0.0000	(1.5109)	(0.1827)	0.0000	2	(1.6935)	01/06/2025
688222.SH	12/31/2024	SDB3261439312	3,694.00	1.8100	6,386.26	6,685.97	0.0000	4.3300	50.0000	0.0000	(1.5363)	(0.1857)	0.0000	2	(1.7220)	01/06/2025
688222.SH	12/31/2024	SDB3261439312	6,906.00	1.8100	11,939.23	12,499.55	0.0000	4.3300	50.0000	0.0000	(2.8720)	(0.3472)	0.0000	2	(3.2193)	01/06/2025
688222.SH	12/31/2024	SDB3261439312	1,800.00	1.8100	3,111.88	3,257.92	0.0000	4.3300	50.0000	0.0000	(0.7486)	(0.0905)	0.0000	2	(0.8391)	01/06/2025
688222.SH	12/31/2024	SDB3261439312	6,694.00	1.8100	11,572.72	12,115.84	0.0000	4.3300	50.0000	0.0000	(2.7839)	(0.3366)	0.0000	2	(3.1204)	01/06/2025
688222.SH	12/31/2024	SDB3261439312	3,806.00	1.8100	6,579.89	6,888.69	0.0000	4.3300	50.0000	0.0000	(1.5828)	(0.1914)	0.0000	2	(1.7742)	01/06/2025
688222.SH	12/31/2024	SDB3261439312	200.00	1.8100	345.76	361.99	0.0000	4.3300	50.0000	0.0000	(0.0832)	(0.0101)	0.0000	2	(0.0932)	01/06/2025
688222.SH	12/31/2024	SDB3261439312	4,263.00	1.8100	7,369.96	7,715.84	0.0000	4.3300	50.0000	0.0000	(1.7729)	(0.2143)	0.0000	2	(1.9872)	01/06/2025
688222.SH	12/31/2024	SDB3261439312	7,237.00	1.8100	12,511.47	13,098.64	0.0000	4.3300	50.0000	0.0000	(3.0097)	(0.3639)	0.0000	2	(3.3736)	01/06/2025
688222.SH	12/31/2024	SDB3261439312	1,868.00	1.8100	3,229.44	3,381.00	0.0000	4.3300	50.0000	0.0000	(0.7769)	(0.0939)	0.0000	2	(0.8708)	01/06/2025
688222.SH	12/31/2024	SDB3261439312	832.00	1.8100	1,438.38	1,505.88	0.0000	4.3300	50.0000	0.0000	(0.3460)	(0.0418)	0.0000	2	(0.3878)	01/06/2025
688222.SH	12/31/2024	SDB3261439312	300.00	1.8100	518.65	542.99	0.0000	4.3300	50.0000	0.0000	(0.1248)	(0.0151)	0.0000	2	(0.1398)	01/06/2025
688222.SH	12/31/2024	SDB3261439312	3,937.00	1.8100	6,806.36	7,125.79	0.0000	4.3300	50.0000	0.0000	(1.6373)	(0.1979)	0.0000	2	(1.8352)	01/06/2025
688222.SH	12/31/2024	SDB3261439312	10,363.00	1.8100	17,915.76	18,756.56	0.0000	4.3300	50.0000	0.0000	(4.3097)	(0.5210)	0.0000	2	(4.8308)	01/06/2025
688222.SH	12/31/2024	SDB3261439312	832.00	1.8100	1,438.38	1,505.88	0.0000	4.3300	50.0000	0.0000	(0.3460)	(0.0418)	0.0000	2	(0.3878)	01/06/2025
688222.SH	12/31/2024	SDB3261439312	200.00	1.8100	345.76	361.99	0.0000	4.3300	50.0000	0.0000	(0.0832)	(0.0101)	0.0000	2	(0.0932)	01/06/2025
688222.SH	12/30/2024	SDB3261439312	600.00	1.7877	1,089.19	1,072.64	0.0000	4.3300	50.0000	0.0000	(0.1310)	(0.0149)	0.0000	1	(0.1459)	01/06/2025
688222.SH	12/30/2024	SDB3261439312	200.00	1.7877	361.18	357.55	0.0000	4.3300	50.0000	0.0000	(0.0434)	(0.0050)	0.0000	1	(0.0484)	01/06/2025
688222.SH	12/30/2024	SDB3261439312	2,000.00	1.7877	3,457.64	3,575.46	0.0000	4.3300	50.0000	0.0000	(0.4159)	(0.0497)	0.0000	1	(0.4655)	01/06/2025
688222.SH	12/30/2024	SDB3261439312	400.00	1.7877	691.53	715.09	0.0000	4.3300	50.0000	0.0000	(0.0832)	(0.0099)	0.0000	1	(0.0931)	01/06/2025
688222.SH	12/30/2024	SDB3261439312	400.00	1.7877	691.53	715.09	0.0000	4.3300	50.0000	0.0000	(0.0832)	(0.0099)	0.0000	1	(0.0931)	01/06/2025
688222.SH	12/30/2024	SDB3261439312	6,587.00	1.7877	11,387.74	11,775.78	0.0000	4.3300	50.0000	0.0000	(1.3697)	(0.1636)	0.0000	1	(1.5332)	01/06/2025
688222.SH	12/30/2024	SDB3261439312	1,013.00	1.7877	1,751.29	1,810.97	0.0000	4.3300	50.0000	0.0000	(0.2106)	(0.0252)	0.0000	1	(0.2358)	01/06/2025
688222.SH	12/30/2024	SDB3261439312	1,400.00	1.7877	2,420.35	2,502.82	0.0000	4.3300	50.0000	0.0000	(0.2911)	(0.0348)	0.0000	1	(0.3259)	01/06/2025
688222.SH	12/30/2024	SDB3261439312	200.00	1.7877	345.76	357.55	0.0000	4.3300	50.0000	0.0000	(0.0416)	(0.0050)	0.0000	1	(0.0466)	01/06/2025
688222.SH	12/30/2024	SDB3261439312	2,067.00	1.7877	3,573.47	3,695.24	0.0000	4.3300	50.0000	0.0000	(0.4298)	(0.0513)	0.0000	1	(0.4811)	01/06/2025
688222.SH	12/30/2024	SDB3261439312	3,633.00	1.7877	6,280.80	6,494.83	0.0000	4.3300	50.0000	0.0000	(0.7554)	(0.0902)	0.0000	1	(0.8456)	01/06/2025
688222.SH	12/30/2024	SDB3261439312	3,694.00	1.7877	6,386.26	6,603.88	0.0000	4.3300	50.0000	0.0000	(0.7681)	(0.0917)	0.0000	1	(0.8598)	01/06/2025
688222.SH	12/30/2024	SDB3261439312	6,906.00	1.7877	11,939.23	12,346.07	0.0000	4.3300	50.0000	0.0000	(1.4360)	(0.1715)	0.0000	1	(1.6075)	01/06/2025
688222.SH	12/30/2024	SDB3261439312	1,800.00	1.7877	3,111.88	3,217.92	0.0000	4.3300	50.0000	0.0000	(0.3743)	(0.0447)	0.0000	1	(0.4190)	01/06/2025
688222.SH	12/30/2024	SDB3261439312	6,694.00	1.7877	11,572.72	11,967.07	0.0000	4.3300	50.0000	0.0000	(1.3919)	(0.1662)	0.0000	1	(1.5582)	01/06/2025
688222.SH	12/30/2024	SDB3261439312	3,806.00	1.7877	6,579.89	6,804.10	0.0000	4.3300	50.0000	0.0000	(0.7914)	(0.0945)	0.0000	1	(0.8859)	01/06/2025
688222.SH	12/30/2024	SDB3261439312	200.00	1.7877	345.76	357.55	0.0000	4.3300	50.0000	0.0000	(0.0416)	(0.0050)	0.0000	1	(0.0466)	01/06/2025
688222.SH	12/30/2024	SDB3261439312	4,263.00	1.7877	7,369.96	7,621.10	0.0000	4.3300	50.0000	0.0000	(0.8864)	(0.1058)	0.0000	1	(0.9923)	01/06/2025
688222.SH	12/30/2024	SDB3261439312	7,237.00	1.7877	12,511.47	12,937.81	0.0000	4.3300	50.0000	0.0000	(1.5049)	(0.1797)	0.0000	1	(1.6845)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HITGEN INC. CMN CLASS A SERIES NORTHBOUND (Cont.)																
688222.SH	12/30/2024	SDB3261439312	1,868.00	1.7877	3,229.44	3,339.48	0.0000	4.3300	50.0000	0.0000	(0.3884)	(0.0464)	0.0000	1	(0.4348)	01/06/2025
688222.SH	12/30/2024	SDB3261439312	832.00	1.7877	1,438.38	1,487.39	0.0000	4.3300	50.0000	0.0000	(0.1730)	(0.0207)	0.0000	1	(0.1937)	01/06/2025
688222.SH	12/30/2024	SDB3261439312	300.00	1.7877	518.65	536.32	0.0000	4.3300	50.0000	0.0000	(0.0624)	(0.0074)	0.0000	1	(0.0698)	01/06/2025
688222.SH	12/30/2024	SDB3261439312	3,937.00	1.7877	6,806.36	7,038.30	0.0000	4.3300	50.0000	0.0000	(0.8187)	(0.0978)	0.0000	1	(0.9164)	01/06/2025
688222.SH	12/30/2024	SDB3261439312	10,363.00	1.7877	17,915.76	18,526.26	0.0000	4.3300	50.0000	0.0000	(2.1549)	(0.2573)	0.0000	1	(2.4122)	01/06/2025
688222.SH	12/30/2024	SDB3261439312	832.00	1.7877	1,438.38	1,487.39	0.0000	4.3300	50.0000	0.0000	(0.1730)	(0.0207)	0.0000	1	(0.1937)	01/06/2025
688222.SH	12/30/2024	SDB3261439312	200.00	1.7877	345.76	357.55	0.0000	4.3300	50.0000	0.0000	(0.0416)	(0.0050)	0.0000	1	(0.0466)	01/06/2025
688222.SH	12/27/2024	SDB3261439312	600.00	1.9102	1,089.19	1,146.14	0.0000	4.3300	50.0000	0.0000	(0.3930)	(0.0478)	0.0000	3	(0.4408)	01/06/2025
688222.SH	12/27/2024	SDB3261439312	200.00	1.9102	361.18	382.05	0.0000	4.3300	50.0000	0.0000	(0.1303)	(0.0159)	0.0000	3	(0.1462)	01/06/2025
688222.SH	12/27/2024	SDB3261439312	2,000.00	1.9102	3,457.64	3,820.47	0.0000	4.3300	50.0000	0.0000	(1.2476)	(0.1592)	0.0000	3	(1.4068)	01/06/2025
688222.SH	12/27/2024	SDB3261439312	400.00	1.9102	691.53	764.09	0.0000	4.3300	50.0000	0.0000	(0.2495)	(0.0318)	0.0000	3	(0.2814)	01/06/2025
688222.SH	12/27/2024	SDB3261439312	400.00	1.9102	691.53	764.09	0.0000	4.3300	50.0000	0.0000	(0.2495)	(0.0318)	0.0000	3	(0.2814)	01/06/2025
688222.SH	12/27/2024	SDB3261439312	6,587.00	1.9102	11,387.74	12,582.72	0.0000	4.3300	50.0000	0.0000	(4.1091)	(0.5243)	0.0000	3	(4.6334)	01/06/2025
688222.SH	12/27/2024	SDB3261439312	1,013.00	1.9102	1,751.29	1,935.07	0.0000	4.3300	50.0000	0.0000	(0.6319)	(0.0806)	0.0000	3	(0.7126)	01/06/2025
688222.SH	12/27/2024	SDB3261439312	1,400.00	1.9102	2,420.35	2,674.33	0.0000	4.3300	50.0000	0.0000	(0.8733)	(0.1114)	0.0000	3	(0.9848)	01/06/2025
688222.SH	12/27/2024	SDB3261439312	200.00	1.9102	345.76	382.05	0.0000	4.3300	50.0000	0.0000	(0.1248)	(0.0159)	0.0000	3	(0.1407)	01/06/2025
688222.SH	12/27/2024	SDB3261439312	2,067.00	1.9102	3,573.47	3,948.46	0.0000	4.3300	50.0000	0.0000	(1.2894)	(0.1645)	0.0000	3	(1.4539)	01/06/2025
688222.SH	12/27/2024	SDB3261439312	3,633.00	1.9102	6,280.80	6,939.88	0.0000	4.3300	50.0000	0.0000	(2.2663)	(0.2892)	0.0000	3	(2.5555)	01/06/2025
688222.SH	12/27/2024	SDB3261439312	3,694.00	1.9102	6,386.26	7,056.41	0.0000	4.3300	50.0000	0.0000	(2.3044)	(0.2940)	0.0000	3	(2.5984)	01/06/2025
688222.SH	12/27/2024	SDB3261439312	6,906.00	1.9102	11,939.23	13,192.08	0.0000	4.3300	50.0000	0.0000	(4.3081)	(0.5497)	0.0000	3	(4.8577)	01/06/2025
688222.SH	12/27/2024	SDB3261439312	1,800.00	1.9102	3,111.88	3,438.42	0.0000	4.3300	50.0000	0.0000	(1.1229)	(0.1433)	0.0000	3	(1.2661)	01/06/2025
688222.SH	12/27/2024	SDB3261439312	6,694.00	1.9102	11,572.72	12,787.11	0.0000	4.3300	50.0000	0.0000	(4.1758)	(0.5328)	0.0000	3	(4.7086)	01/06/2025
688222.SH	12/27/2024	SDB3261439312	3,806.00	1.9102	6,579.89	7,270.35	0.0000	4.3300	50.0000	0.0000	(2.3742)	(0.3029)	0.0000	3	(2.6772)	01/06/2025
688222.SH	12/27/2024	SDB3261439312	200.00	1.9102	345.76	382.05	0.0000	4.3300	50.0000	0.0000	(0.1248)	(0.0159)	0.0000	3	(0.1407)	01/06/2025
688222.SH	12/27/2024	SDB3261439312	4,263.00	1.9102	7,369.96	8,143.33	0.0000	4.3300	50.0000	0.0000	(2.6593)	(0.3393)	0.0000	3	(2.9986)	01/06/2025
688222.SH	12/27/2024	SDB3261439312	7,237.00	1.9102	12,511.47	13,824.37	0.0000	4.3300	50.0000	0.0000	(4.5146)	(0.5760)	0.0000	3	(5.0906)	01/06/2025
688222.SH	12/27/2024	SDB3261439312	1,868.00	1.9102	3,229.44	3,568.32	0.0000	4.3300	50.0000	0.0000	(1.1653)	(0.1487)	0.0000	3	(1.3140)	01/06/2025
688222.SH	12/27/2024	SDB3261439312	832.00	1.9102	1,438.38	1,589.32	0.0000	4.3300	50.0000	0.0000	(0.5190)	(0.0662)	0.0000	3	(0.5852)	01/06/2025
688222.SH	12/27/2024	SDB3261439312	300.00	1.9102	518.65	573.07	0.0000	4.3300	50.0000	0.0000	(0.1871)	(0.0239)	0.0000	3	(0.2110)	01/06/2025
688222.SH	12/27/2024	SDB3261439312	3,937.00	1.9102	6,806.36	7,520.60	0.0000	4.3300	50.0000	0.0000	(2.4560)	(0.3134)	0.0000	3	(2.7693)	01/06/2025
688222.SH	12/27/2024	SDB3261439312	10,363.00	1.9102	17,915.76	19,795.77	0.0000	4.3300	50.0000	0.0000	(6.4646)	(0.8248)	0.0000	3	(7.2894)	01/06/2025
688222.SH	12/27/2024	SDB3261439312	832.00	1.9102	1,438.38	1,589.32	0.0000	4.3300	50.0000	0.0000	(0.5190)	(0.0662)	0.0000	3	(0.5852)	01/06/2025
688222.SH	12/27/2024	SDB3261439312	200.00	1.9102	345.76	382.05	0.0000	4.3300	50.0000	0.0000	(0.1248)	(0.0159)	0.0000	3	(0.1407)	01/06/2025
688222.SH	12/26/2024	SDB3261439312	600.00	1.8075	1,089.19	1,084.50	0.0000	4.3300	50.0000	0.0000	(0.1310)	(0.0151)	0.0000	1	(0.1461)	01/06/2025
688222.SH	12/26/2024	SDB3261439312	200.00	1.8075	361.18	361.50	0.0000	4.3300	50.0000	0.0000	(0.0434)	(0.0050)	0.0000	1	(0.0485)	01/06/2025
688222.SH	12/26/2024	SDB3261439312	2,000.00	1.8075	3,457.64	3,614.98	0.0000	4.3300	50.0000	0.0000	(0.4159)	(0.0502)	0.0000	1	(0.4661)	01/06/2025
688222.SH	12/26/2024	SDB3261439312	400.00	1.8075	691.53	723.00	0.0000	4.3300	50.0000	0.0000	(0.0832)	(0.0100)	0.0000	1	(0.0932)	01/06/2025
688222.SH	12/26/2024	SDB3261439312	400.00	1.8075	691.53	723.00	0.0000	4.3300	50.0000	0.0000	(0.0832)	(0.0100)	0.0000	1	(0.0932)	01/06/2025
688222.SH	12/26/2024	SDB3261439312	6,587.00	1.8075	11,387.74	11,905.95	0.0000	4.3300	50.0000	0.0000	(1.3697)	(0.1654)	0.0000	1	(1.5351)	01/06/2025
688222.SH	12/26/2024	SDB3261439312	1,013.00	1.8075	1,751.29	1,830.99	0.0000	4.3300	50.0000	0.0000	(0.2106)	(0.0254)	0.0000	1	(0.2361)	01/06/2025
688222.SH	12/26/2024	SDB3261439312	1,400.00	1.8075	2,420.35	2,530.49	0.0000	4.3300	50.0000	0.0000	(0.2911)	(0.0351)	0.0000	1	(0.3263)	01/06/2025
688222.SH	12/26/2024	SDB3261439312	200.00	1.8075	345.76	361.50	0.0000	4.3300	50.0000	0.0000	(0.0416)	(0.0050)	0.0000	1	(0.0466)	01/06/2025
688222.SH	12/26/2024	SDB3261439312	2,067.00	1.8075	3,573.47	3,736.09	0.0000	4.3300	50.0000	0.0000	(0.4298)	(0.0519)	0.0000	1	(0.4817)	01/06/2025
688222.SH	12/26/2024	SDB3261439312	3,633.00	1.8075	6,280.80	6,566.62	0.0000	4.3300	50.0000	0.0000	(0.7554)	(0.0912)	0.0000	1	(0.8466)	01/06/2025
688222.SH	12/26/2024	SDB3261439312	3,694.00	1.8075	6,386.26	6,676.88	0.0000	4.3300	50.0000	0.0000	(0.7681)	(0.0927)	0.0000	1	(0.8609)	01/06/2025
688222.SH	12/26/2024	SDB3261439312	6,906.00	1.8075	11,939.23	12,482.54	0.0000	4.3300	50.0000	0.0000	(1.4360)	(0.1734)	0.0000	1	(1.6094)	01/06/2025
688222.SH	12/26/2024	SDB3261439312	1,800.00	1.8075	3,111.88	3,253.49	0.0000	4.3300	50.0000	0.0000	(0.3743)	(0.0452)	0.0000	1	(0.4195)	01/06/2025
688222.SH	12/26/2024	SDB3261439312	6,694.00	1.8075	11,572.72	12,099.35	0.0000	4.3300	50.0000	0.0000	(1.3919)	(0.1680)	0.0000	1	(1.5600)	01/06/2025
688222.SH	12/26/2024	SDB3261439312	3,806.00	1.8075	6,579.89	6,879.31	0.0000	4.3300	50.0000	0.0000	(0.7914)	(0.0955)	0.0000	1	(0.8870)	01/06/2025
688222.SH	12/26/2024	SDB3261439312	200.00	1.8075	345.76	361.50	0.0000	4.3300	50.0000	0.0000	(0.0416)	(0.0050)	0.0000	1	(0.0466)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
068831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HITGEN INC. CMN CLASS A SERIES NORTHBOUND (Cont.)																
688222.SH	12/26/2024	SDB3261439312	4,263.00	1.8075	7,369.96	7,705.34	0.0000	4.3300	50.0000	0.0000	(0.8864)	(0.1070)	0.0000	1	(0.9935)	01/06/2025
688222.SH	12/26/2024	SDB3261439312	7,237.00	1.8075	12,511.47	13,080.82	0.0000	4.3300	50.0000	0.0000	(1.5049)	(0.1817)	0.0000	1	(1.6865)	01/06/2025
688222.SH	12/26/2024	SDB3261439312	1,868.00	1.8075	3,229.44	3,376.40	0.0000	4.3300	50.0000	0.0000	(0.3884)	(0.0469)	0.0000	1	(0.4353)	01/06/2025
688222.SH	12/26/2024	SDB3261439312	832.00	1.8075	1,438.38	1,503.83	0.0000	4.3300	50.0000	0.0000	(0.1730)	(0.0209)	0.0000	1	(0.1939)	01/06/2025
688222.SH	12/26/2024	SDB3261439312	300.00	1.8075	518.65	542.25	0.0000	4.3300	50.0000	0.0000	(0.0624)	(0.0075)	0.0000	1	(0.0699)	01/06/2025
688222.SH	12/26/2024	SDB3261439312	3,937.00	1.8075	6,806.36	7,116.10	0.0000	4.3300	50.0000	0.0000	(0.8187)	(0.0988)	0.0000	1	(0.9175)	01/06/2025
688222.SH	12/26/2024	SDB3261439312	10,363.00	1.8075	17,915.76	18,731.04	0.0000	4.3300	50.0000	0.0000	(2.1549)	(0.2602)	0.0000	1	(2.4150)	01/06/2025
688222.SH	12/26/2024	SDB3261439312	832.00	1.8075	1,438.38	1,503.83	0.0000	4.3300	50.0000	0.0000	(0.1730)	(0.0209)	0.0000	1	(0.1939)	01/06/2025
688222.SH	12/26/2024	SDB3261439312	200.00	1.8075	345.76	361.50	0.0000	4.3300	50.0000	0.0000	(0.0416)	(0.0050)	0.0000	1	(0.0466)	01/06/2025
688222.SH	12/24/2024	SDB3261439312	600.00	1.8075	1,089.19	1,084.50	0.0000	4.3300	50.0000	0.0000	(0.2620)	(0.0301)	0.0000	2	(0.2921)	01/06/2025
688222.SH	12/24/2024	SDB3261439312	200.00	1.8075	361.18	361.50	0.0000	4.3300	50.0000	0.0000	(0.0869)	(0.0100)	0.0000	2	(0.0969)	01/06/2025
688222.SH	12/24/2024	SDB3261439312	2,000.00	1.8075	3,457.64	3,614.98	0.0000	4.3300	50.0000	0.0000	(0.8318)	(0.1004)	0.0000	2	(0.9322)	01/06/2025
688222.SH	12/24/2024	SDB3261439312	400.00	1.8075	691.53	723.00	0.0000	4.3300	50.0000	0.0000	(0.1664)	(0.0201)	0.0000	2	(0.1864)	01/06/2025
688222.SH	12/24/2024	SDB3261439312	400.00	1.8075	691.53	723.00	0.0000	4.3300	50.0000	0.0000	(0.1664)	(0.0201)	0.0000	2	(0.1864)	01/06/2025
688222.SH	12/24/2024	SDB3261439312	6,587.00	1.8075	11,387.74	11,905.95	0.0000	4.3300	50.0000	0.0000	(2.7394)	(0.3307)	0.0000	2	(3.0701)	01/06/2025
688222.SH	12/24/2024	SDB3261439312	1,013.00	1.8075	1,751.29	1,830.99	0.0000	4.3300	50.0000	0.0000	(0.4213)	(0.0509)	0.0000	2	(0.4721)	01/06/2025
688222.SH	12/24/2024	SDB3261439312	1,400.00	1.8075	2,420.35	2,530.49	0.0000	4.3300	50.0000	0.0000	(0.5822)	(0.0703)	0.0000	2	(0.6525)	01/06/2025
688222.SH	12/24/2024	SDB3261439312	200.00	1.8075	345.76	361.50	0.0000	4.3300	50.0000	0.0000	(0.0832)	(0.0100)	0.0000	2	(0.0932)	01/06/2025
688222.SH	12/24/2024	SDB3261439312	2,067.00	1.8075	3,573.47	3,736.09	0.0000	4.3300	50.0000	0.0000	(0.8596)	(0.1038)	0.0000	2	(0.9634)	01/06/2025
688222.SH	12/24/2024	SDB3261439312	3,633.00	1.8075	6,280.80	6,566.62	0.0000	4.3300	50.0000	0.0000	(1.5109)	(0.1824)	0.0000	2	(1.6933)	01/06/2025
688222.SH	12/24/2024	SDB3261439312	3,694.00	1.8075	6,386.26	6,676.88	0.0000	4.3300	50.0000	0.0000	(1.5363)	(0.1855)	0.0000	2	(1.7217)	01/06/2025
688222.SH	12/24/2024	SDB3261439312	6,906.00	1.8075	11,939.23	12,482.54	0.0000	4.3300	50.0000	0.0000	(2.8720)	(0.3467)	0.0000	2	(3.2188)	01/06/2025
688222.SH	12/24/2024	SDB3261439312	1,800.00	1.8075	3,111.88	3,253.49	0.0000	4.3300	50.0000	0.0000	(0.7486)	(0.0904)	0.0000	2	(0.8390)	01/06/2025
688222.SH	12/24/2024	SDB3261439312	6,694.00	1.8075	11,572.72	12,099.35	0.0000	4.3300	50.0000	0.0000	(2.7839)	(0.3361)	0.0000	2	(3.1200)	01/06/2025
688222.SH	12/24/2024	SDB3261439312	3,806.00	1.8075	6,579.89	6,879.31	0.0000	4.3300	50.0000	0.0000	(1.5828)	(0.1911)	0.0000	2	(1.7739)	01/06/2025
688222.SH	12/24/2024	SDB3261439312	200.00	1.8075	345.76	361.50	0.0000	4.3300	50.0000	0.0000	(0.0832)	(0.0100)	0.0000	2	(0.0932)	01/06/2025
688222.SH	12/24/2024	SDB3261439312	4,263.00	1.8075	7,369.96	7,705.34	0.0000	4.3300	50.0000	0.0000	(1.7729)	(0.2140)	0.0000	2	(1.9869)	01/06/2025
688222.SH	12/24/2024	SDB3261439312	7,237.00	1.8075	12,511.47	13,080.82	0.0000	4.3300	50.0000	0.0000	(3.0097)	(0.3634)	0.0000	2	(3.3731)	01/06/2025
688222.SH	12/24/2024	SDB3261439312	1,868.00	1.8075	3,229.44	3,376.40	0.0000	4.3300	50.0000	0.0000	(0.7769)	(0.0938)	0.0000	2	(0.8706)	01/06/2025
688222.SH	12/24/2024	SDB3261439312	832.00	1.8075	1,438.38	1,503.83	0.0000	4.3300	50.0000	0.0000	(0.3460)	(0.0418)	0.0000	2	(0.3878)	01/06/2025
688222.SH	12/24/2024	SDB3261439312	300.00	1.8075	518.65	542.25	0.0000	4.3300	50.0000	0.0000	(0.1248)	(0.0151)	0.0000	2	(0.1398)	01/06/2025
688222.SH	12/24/2024	SDB3261439312	3,937.00	1.8075	6,806.36	7,116.10	0.0000	4.3300	50.0000	0.0000	(1.6373)	(0.1977)	0.0000	2	(1.8350)	01/06/2025
688222.SH	12/24/2024	SDB3261439312	10,363.00	1.8075	17,915.76	18,731.04	0.0000	4.3300	50.0000	0.0000	(4.3097)	(0.5203)	0.0000	2	(4.8300)	01/06/2025
688222.SH	12/24/2024	SDB3261439312	832.00	1.8075	1,438.38	1,503.83	0.0000	4.3300	50.0000	0.0000	(0.3460)	(0.0418)	0.0000	2	(0.3878)	01/06/2025
688222.SH	12/24/2024	SDB3261439312	200.00	1.8075	345.76	361.50	0.0000	4.3300	50.0000	0.0000	(0.0832)	(0.0100)	0.0000	2	(0.0932)	01/06/2025
688222.SH	12/23/2024	SDB3261439312	600.00	1.8175	1,089.19	1,090.48	0.0000	4.3300	50.0000	0.0000	(0.1310)	(0.0151)	0.0000	1	(0.1462)	01/06/2025
688222.SH	12/23/2024	SDB3261439312	200.00	1.8175	361.18	363.49	0.0000	4.3300	50.0000	0.0000	(0.0434)	(0.0050)	0.0000	1	(0.0485)	01/06/2025
688222.SH	12/23/2024	SDB3261439312	2,000.00	1.8175	3,457.64	3,634.92	0.0000	4.3300	50.0000	0.0000	(0.4159)	(0.0505)	0.0000	1	(0.4664)	01/06/2025
688222.SH	12/23/2024	SDB3261439312	400.00	1.8175	691.53	726.98	0.0000	4.3300	50.0000	0.0000	(0.0832)	(0.0101)	0.0000	1	(0.0933)	01/06/2025
688222.SH	12/23/2024	SDB3261439312	400.00	1.8175	691.53	726.98	0.0000	4.3300	50.0000	0.0000	(0.0832)	(0.0101)	0.0000	1	(0.0933)	01/06/2025
688222.SH	12/23/2024	SDB3261439312	6,587.00	1.8175	11,387.74	11,971.60	0.0000	4.3300	50.0000	0.0000	(1.3697)	(0.1663)	0.0000	1	(1.5360)	01/06/2025
688222.SH	12/23/2024	SDB3261439312	1,013.00	1.8175	1,751.29	1,841.09	0.0000	4.3300	50.0000	0.0000	(0.2106)	(0.0256)	0.0000	1	(0.2362)	01/06/2025
688222.SH	12/23/2024	SDB3261439312	1,400.00	1.8175	2,420.35	2,544.44	0.0000	4.3300	50.0000	0.0000	(0.2911)	(0.0353)	0.0000	1	(0.3265)	01/06/2025
688222.SH	12/23/2024	SDB3261439312	200.00	1.8175	345.76	363.49	0.0000	4.3300	50.0000	0.0000	(0.0416)	(0.0050)	0.0000	1	(0.0466)	01/06/2025
688222.SH	12/23/2024	SDB3261439312	2,067.00	1.8175	3,573.47	3,756.69	0.0000	4.3300	50.0000	0.0000	(0.4298)	(0.0522)	0.0000	1	(0.4820)	01/06/2025
688222.SH	12/23/2024	SDB3261439312	3,633.00	1.8175	6,280.80	6,602.83	0.0000	4.3300	50.0000	0.0000	(0.7554)	(0.0917)	0.0000	1	(0.8471)	01/06/2025
688222.SH	12/23/2024	SDB3261439312	3,694.00	1.8175	6,386.26	6,713.69	0.0000	4.3300	50.0000	0.0000	(0.7681)	(0.0932)	0.0000	1	(0.8614)	01/06/2025
688222.SH	12/23/2024	SDB3261439312	6,906.00	1.8175	11,939.23	12,551.37	0.0000	4.3300	50.0000	0.0000	(1.4360)	(0.1743)	0.0000	1	(1.6103)	01/06/2025
688222.SH	12/23/2024	SDB3261439312	1,800.00	1.8175	3,111.88	3,271.43	0.0000	4.3300	50.0000	0.0000	(0.3743)	(0.0454)	0.0000	1	(0.4197)	01/06/2025
688222.SH	12/23/2024	SDB3261439312	6,694.00	1.8175	11,572.72	12,166.07	0.0000	4.3300	50.0000	0.0000	(1.3919)	(0.1690)	0.0000	1	(1.5609)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HITGEN INC. CMN CLASS A SERIES NORTHBOUND (Cont.)																
688222.SH	12/23/2024	SDB3261439312	3,806.00	1.8175	6,579.89	6,917.25	0.0000	4.3300	50.0000	0.0000	(0.7914)	(0.0961)	0.0000	1	(0.8875)	01/06/2025
688222.SH	12/23/2024	SDB3261439312	200.00	1.8175	345.76	363.49	0.0000	4.3300	50.0000	0.0000	(0.0416)	(0.0050)	0.0000	1	(0.0466)	01/06/2025
688222.SH	12/23/2024	SDB3261439312	4,263.00	1.8175	7,369.96	7,747.83	0.0000	4.3300	50.0000	0.0000	(0.8864)	(0.1076)	0.0000	1	(0.9941)	01/06/2025
688222.SH	12/23/2024	SDB3261439312	7,237.00	1.8175	12,511.47	13,152.95	0.0000	4.3300	50.0000	0.0000	(1.5049)	(0.1827)	0.0000	1	(1.6875)	01/06/2025
688222.SH	12/23/2024	SDB3261439312	1,868.00	1.8175	3,229.44	3,395.01	0.0000	4.3300	50.0000	0.0000	(0.3884)	(0.0472)	0.0000	1	(0.4356)	01/06/2025
688222.SH	12/23/2024	SDB3261439312	832.00	1.8175	1,438.38	1,512.13	0.0000	4.3300	50.0000	0.0000	(0.1730)	(0.0210)	0.0000	1	(0.1940)	01/06/2025
688222.SH	12/23/2024	SDB3261439312	300.00	1.8175	518.65	545.24	0.0000	4.3300	50.0000	0.0000	(0.0624)	(0.0076)	0.0000	1	(0.0700)	01/06/2025
688222.SH	12/23/2024	SDB3261439312	3,937.00	1.8175	6,806.36	7,155.34	0.0000	4.3300	50.0000	0.0000	(0.8187)	(0.0994)	0.0000	1	(0.9180)	01/06/2025
688222.SH	12/23/2024	SDB3261439312	10,363.00	1.8175	17,915.76	18,834.33	0.0000	4.3300	50.0000	0.0000	(2.1549)	(0.2616)	0.0000	1	(2.4165)	01/06/2025
688222.SH	12/23/2024	SDB3261439312	832.00	1.8175	1,438.38	1,512.13	0.0000	4.3300	50.0000	0.0000	(0.1730)	(0.0210)	0.0000	1	(0.1940)	01/06/2025
688222.SH	12/23/2024	SDB3261439312	200.00	1.8175	345.76	363.49	0.0000	4.3300	50.0000	0.0000	(0.0416)	(0.0050)	0.0000	1	(0.0466)	01/06/2025
688222.SH	12/20/2024	SDB3261439312	2,000.00	1.8020	3,457.64	3,604.02	0.0000	4.3300	50.0000	0.0000	(1.2476)	(0.1502)	0.0000	3	(1.3978)	01/06/2025
688222.SH	12/20/2024	SDB3261439312	400.00	1.8020	691.53	720.80	0.0000	4.3300	50.0000	0.0000	(0.2495)	(0.0300)	0.0000	3	(0.2796)	01/06/2025
688222.SH	12/20/2024	SDB3261439312	400.00	1.8020	691.53	720.80	0.0000	4.3300	50.0000	0.0000	(0.2495)	(0.0300)	0.0000	3	(0.2796)	01/06/2025
688222.SH	12/20/2024	SDB3261439312	6,587.00	1.8020	11,387.74	11,869.85	0.0000	4.3300	50.0000	0.0000	(4.1091)	(0.4946)	0.0000	3	(4.6037)	01/06/2025
688222.SH	12/20/2024	SDB3261439312	1,013.00	1.8020	1,751.29	1,825.44	0.0000	4.3300	50.0000	0.0000	(0.6319)	(0.0761)	0.0000	3	(0.7080)	01/06/2025
688222.SH	12/20/2024	SDB3261439312	1,400.00	1.8020	2,420.35	2,522.82	0.0000	4.3300	50.0000	0.0000	(0.8733)	(0.1051)	0.0000	3	(0.9785)	01/06/2025
688222.SH	12/20/2024	SDB3261439312	200.00	1.8020	345.76	360.40	0.0000	4.3300	50.0000	0.0000	(0.1248)	(0.0150)	0.0000	3	(0.1398)	01/06/2025
688222.SH	12/20/2024	SDB3261439312	2,067.00	1.8020	3,573.47	3,724.76	0.0000	4.3300	50.0000	0.0000	(1.2894)	(0.1552)	0.0000	3	(1.4446)	01/06/2025
688222.SH	12/20/2024	SDB3261439312	3,633.00	1.8020	6,280.80	6,546.71	0.0000	4.3300	50.0000	0.0000	(2.2663)	(0.2728)	0.0000	3	(2.5391)	01/06/2025
688222.SH	12/20/2024	SDB3261439312	3,694.00	1.8020	6,386.26	6,656.63	0.0000	4.3300	50.0000	0.0000	(2.3044)	(0.2774)	0.0000	3	(2.5817)	01/06/2025
688222.SH	12/20/2024	SDB3261439312	6,906.00	1.8020	11,939.23	12,444.69	0.0000	4.3300	50.0000	0.0000	(4.3081)	(0.5185)	0.0000	3	(4.8266)	01/06/2025
688222.SH	12/20/2024	SDB3261439312	1,800.00	1.8020	3,111.88	3,243.62	0.0000	4.3300	50.0000	0.0000	(1.1229)	(0.1352)	0.0000	3	(1.2580)	01/06/2025
688222.SH	12/20/2024	SDB3261439312	6,694.00	1.8020	11,572.72	12,062.67	0.0000	4.3300	50.0000	0.0000	(4.1758)	(0.5026)	0.0000	3	(4.6784)	01/06/2025
688222.SH	12/20/2024	SDB3261439312	3,806.00	1.8020	6,579.89	6,858.46	0.0000	4.3300	50.0000	0.0000	(2.3742)	(0.2858)	0.0000	3	(2.6600)	01/06/2025
688222.SH	12/20/2024	SDB3261439312	200.00	1.8020	345.76	360.40	0.0000	4.3300	50.0000	0.0000	(0.1248)	(0.0150)	0.0000	3	(0.1398)	01/06/2025
688222.SH	12/20/2024	SDB3261439312	4,263.00	1.8020	7,369.96	7,681.98	0.0000	4.3300	50.0000	0.0000	(2.6593)	(0.3201)	0.0000	3	(2.9794)	01/06/2025
688222.SH	12/20/2024	SDB3261439312	7,237.00	1.8020	12,511.47	13,041.16	0.0000	4.3300	50.0000	0.0000	(4.5146)	(0.5434)	0.0000	3	(5.0579)	01/06/2025
688222.SH	12/20/2024	SDB3261439312	1,868.00	1.8020	3,229.44	3,366.16	0.0000	4.3300	50.0000	0.0000	(1.1653)	(0.1403)	0.0000	3	(1.3055)	01/06/2025
688222.SH	12/20/2024	SDB3261439312	832.00	1.8020	1,438.38	1,499.27	0.0000	4.3300	50.0000	0.0000	(0.5190)	(0.0625)	0.0000	3	(0.5815)	01/06/2025
688222.SH	12/20/2024	SDB3261439312	300.00	1.8020	518.65	540.60	0.0000	4.3300	50.0000	0.0000	(0.1871)	(0.0225)	0.0000	3	(0.2097)	01/06/2025
688222.SH	12/20/2024	SDB3261439312	3,937.00	1.8020	6,806.36	7,094.52	0.0000	4.3300	50.0000	0.0000	(2.4560)	(0.2956)	0.0000	3	(2.7516)	01/06/2025
688222.SH	12/20/2024	SDB3261439312	10,363.00	1.8020	17,915.76	18,674.25	0.0000	4.3300	50.0000	0.0000	(6.4646)	(0.7781)	0.0000	3	(7.2427)	01/06/2025
688222.SH	12/20/2024	SDB3261439312	832.00	1.8020	1,438.38	1,499.27	0.0000	4.3300	50.0000	0.0000	(0.5190)	(0.0625)	0.0000	3	(0.5815)	01/06/2025
688222.SH	12/20/2024	SDB3261439312	200.00	1.8020	345.76	360.40	0.0000	4.3300	50.0000	0.0000	(0.1248)	(0.0150)	0.0000	3	(0.1398)	01/06/2025
688222.SH	12/19/2024	SDB3261439312	2,000.00	1.8896	3,457.64	3,779.15	0.0000	4.5800	50.0000	0.0000	(0.4399)	(0.0525)	0.0000	1	(0.4924)	01/06/2025
688222.SH	12/19/2024	SDB3261439312	400.00	1.8896	691.53	755.83	0.0000	4.5800	50.0000	0.0000	(0.0880)	(0.0105)	0.0000	1	(0.0985)	01/06/2025
688222.SH	12/19/2024	SDB3261439312	400.00	1.8896	691.53	755.83	0.0000	4.5800	50.0000	0.0000	(0.0880)	(0.0105)	0.0000	1	(0.0985)	01/06/2025
688222.SH	12/19/2024	SDB3261439312	6,587.00	1.8896	11,387.74	12,446.64	0.0000	4.5800	50.0000	0.0000	(1.4488)	(0.1729)	0.0000	1	(1.6216)	01/06/2025
688222.SH	12/19/2024	SDB3261439312	1,013.00	1.8896	1,751.29	1,914.14	0.0000	4.5800	50.0000	0.0000	(0.2228)	(0.0266)	0.0000	1	(0.2494)	01/06/2025
688222.SH	12/19/2024	SDB3261439312	1,400.00	1.8896	2,420.35	2,645.41	0.0000	4.5800	50.0000	0.0000	(0.3079)	(0.0367)	0.0000	1	(0.3447)	01/06/2025
688222.SH	12/19/2024	SDB3261439312	200.00	1.8896	345.76	377.92	0.0000	4.5800	50.0000	0.0000	(0.0440)	(0.0052)	0.0000	1	(0.0492)	01/06/2025
688222.SH	12/19/2024	SDB3261439312	2,067.00	1.8896	3,573.47	3,905.75	0.0000	4.5800	50.0000	0.0000	(0.4546)	(0.0542)	0.0000	1	(0.5089)	01/06/2025
688222.SH	12/19/2024	SDB3261439312	3,633.00	1.8896	6,280.80	6,864.83	0.0000	4.5800	50.0000	0.0000	(0.7991)	(0.0953)	0.0000	1	(0.8944)	01/06/2025
688222.SH	12/19/2024	SDB3261439312	3,694.00	1.8896	6,386.26	6,980.09	0.0000	4.5800	50.0000	0.0000	(0.8125)	(0.0969)	0.0000	1	(0.9094)	01/06/2025
688222.SH	12/19/2024	SDB3261439312	6,906.00	1.8896	11,939.23	13,049.41	0.0000	4.5800	50.0000	0.0000	(1.5189)	(0.1812)	0.0000	1	(1.7002)	01/06/2025
688222.SH	12/19/2024	SDB3261439312	1,800.00	1.8896	3,111.88	3,401.24	0.0000	4.5800	50.0000	0.0000	(0.3959)	(0.0472)	0.0000	1	(0.4431)	01/06/2025
688222.SH	12/19/2024	SDB3261439312	6,694.00	1.8896	11,572.72	12,648.82	0.0000	4.5800	50.0000	0.0000	(1.4723)	(0.1757)	0.0000	1	(1.6480)	01/06/2025
688222.SH	12/19/2024	SDB3261439312	3,806.00	1.8896	6,579.89	7,191.73	0.0000	4.5800	50.0000	0.0000	(0.8371)	(0.0999)	0.0000	1	(0.9370)	01/06/2025
688222.SH	12/19/2024	SDB3261439312	200.00	1.8896	345.76	377.92	0.0000	4.5800	50.0000	0.0000	(0.0440)	(0.0052)	0.0000	1	(0.0492)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HITGEN INC. CMN CLASS A SERIES NORTHBOUND (Cont.)																
688222.SH	12/19/2024	SDB3261439312	4,263.00	1.8896	7,369.96	8,055.26	0.0000	4.5800	50.0000	0.0000	(0.9376)	(0.1119)	0.0000	1	(1.0495)	01/06/2025
688222.SH	12/19/2024	SDB3261439312	7,237.00	1.8896	12,511.47	13,674.86	0.0000	4.5800	50.0000	0.0000	(1.5917)	(0.1899)	0.0000	1	(1.7817)	01/06/2025
688222.SH	12/19/2024	SDB3261439312	1,868.00	1.8896	3,229.44	3,529.73	0.0000	4.5800	50.0000	0.0000	(0.4109)	(0.0490)	0.0000	1	(0.4599)	01/06/2025
688222.SH	12/19/2024	SDB3261439312	832.00	1.8896	1,438.38	1,572.13	0.0000	4.5800	50.0000	0.0000	(0.1830)	(0.0218)	0.0000	1	(0.2048)	01/06/2025
688222.SH	12/19/2024	SDB3261439312	300.00	1.8896	518.65	566.87	0.0000	4.5800	50.0000	0.0000	(0.0660)	(0.0079)	0.0000	1	(0.0739)	01/06/2025
688222.SH	12/19/2024	SDB3261439312	3,937.00	1.8896	6,806.36	7,439.26	0.0000	4.5800	50.0000	0.0000	(0.8659)	(0.1033)	0.0000	1	(0.9692)	01/06/2025
688222.SH	12/19/2024	SDB3261439312	10,363.00	1.8896	17,915.76	19,581.68	0.0000	4.5800	50.0000	0.0000	(2.2793)	(0.2720)	0.0000	1	(2.5513)	01/06/2025
688222.SH	12/19/2024	SDB3261439312	832.00	1.8896	1,438.38	1,572.13	0.0000	4.5800	50.0000	0.0000	(0.1830)	(0.0218)	0.0000	1	(0.2048)	01/06/2025
688222.SH	12/19/2024	SDB3261439312	200.00	1.8896	345.76	377.92	0.0000	4.5800	50.0000	0.0000	(0.0440)	(0.0052)	0.0000	1	(0.0492)	01/06/2025
688222.SH	12/18/2024	SDB3261439312	2,000.00	1.9016	3,457.64	3,803.17	0.0000	4.5800	50.0000	0.0000	(0.4399)	(0.0528)	0.0000	1	(0.4927)	01/06/2025
688222.SH	12/18/2024	SDB3261439312	400.00	1.9016	691.53	760.63	0.0000	4.5800	50.0000	0.0000	(0.0880)	(0.0106)	0.0000	1	(0.0985)	01/06/2025
688222.SH	12/18/2024	SDB3261439312	400.00	1.9016	691.53	760.63	0.0000	4.5800	50.0000	0.0000	(0.0880)	(0.0106)	0.0000	1	(0.0985)	01/06/2025
688222.SH	12/18/2024	SDB3261439312	6,587.00	1.9016	11,387.74	12,525.75	0.0000	4.5800	50.0000	0.0000	(1.4488)	(0.1740)	0.0000	1	(1.6227)	01/06/2025
688222.SH	12/18/2024	SDB3261439312	1,013.00	1.9016	1,751.29	1,926.31	0.0000	4.5800	50.0000	0.0000	(0.2228)	(0.0268)	0.0000	1	(0.2496)	01/06/2025
688222.SH	12/18/2024	SDB3261439312	1,400.00	1.9016	2,420.35	2,662.22	0.0000	4.5800	50.0000	0.0000	(0.3079)	(0.0370)	0.0000	1	(0.3449)	01/06/2025
688222.SH	12/18/2024	SDB3261439312	200.00	1.9016	345.76	380.32	0.0000	4.5800	50.0000	0.0000	(0.0440)	(0.0053)	0.0000	1	(0.0493)	01/06/2025
688222.SH	12/18/2024	SDB3261439312	2,067.00	1.9016	3,573.47	3,930.58	0.0000	4.5800	50.0000	0.0000	(0.4546)	(0.0546)	0.0000	1	(0.5092)	01/06/2025
688222.SH	12/18/2024	SDB3261439312	3,633.00	1.9016	6,280.80	6,908.47	0.0000	4.5800	50.0000	0.0000	(0.7991)	(0.0960)	0.0000	1	(0.8950)	01/06/2025
688222.SH	12/18/2024	SDB3261439312	3,694.00	1.9016	6,386.26	7,024.46	0.0000	4.5800	50.0000	0.0000	(0.8125)	(0.0976)	0.0000	1	(0.9100)	01/06/2025
688222.SH	12/18/2024	SDB3261439312	6,906.00	1.9016	11,939.23	13,132.36	0.0000	4.5800	50.0000	0.0000	(1.5189)	(0.1824)	0.0000	1	(1.7013)	01/06/2025
688222.SH	12/18/2024	SDB3261439312	1,800.00	1.9016	3,111.88	3,422.86	0.0000	4.5800	50.0000	0.0000	(0.3959)	(0.0475)	0.0000	1	(0.4434)	01/06/2025
688222.SH	12/18/2024	SDB3261439312	6,694.00	1.9016	11,572.72	12,729.22	0.0000	4.5800	50.0000	0.0000	(1.4723)	(0.1768)	0.0000	1	(1.6491)	01/06/2025
688222.SH	12/18/2024	SDB3261439312	3,806.00	1.9016	6,579.89	7,237.44	0.0000	4.5800	50.0000	0.0000	(0.8371)	(0.1005)	0.0000	1	(0.9376)	01/06/2025
688222.SH	12/18/2024	SDB3261439312	200.00	1.9016	345.76	380.32	0.0000	4.5800	50.0000	0.0000	(0.0440)	(0.0053)	0.0000	1	(0.0493)	01/06/2025
688222.SH	12/18/2024	SDB3261439312	4,263.00	1.9016	7,369.96	8,106.47	0.0000	4.5800	50.0000	0.0000	(0.9376)	(0.1126)	0.0000	1	(1.0502)	01/06/2025
688222.SH	12/18/2024	SDB3261439312	7,237.00	1.9016	12,511.47	13,761.79	0.0000	4.5800	50.0000	0.0000	(1.5917)	(0.1911)	0.0000	1	(1.7829)	01/06/2025
688222.SH	12/18/2024	SDB3261439312	1,868.00	1.9016	3,229.44	3,552.16	0.0000	4.5800	50.0000	0.0000	(0.4109)	(0.0493)	0.0000	1	(0.4602)	01/06/2025
688222.SH	12/18/2024	SDB3261439312	832.00	1.9016	1,438.38	1,582.12	0.0000	4.5800	50.0000	0.0000	(0.1830)	(0.0220)	0.0000	1	(0.2050)	01/06/2025
688222.SH	12/18/2024	SDB3261439312	300.00	1.9016	518.65	570.48	0.0000	4.5800	50.0000	0.0000	(0.0660)	(0.0079)	0.0000	1	(0.0739)	01/06/2025
688222.SH	12/18/2024	SDB3261439312	3,937.00	1.9016	6,806.36	7,486.55	0.0000	4.5800	50.0000	0.0000	(0.8659)	(0.1040)	0.0000	1	(0.9699)	01/06/2025
688222.SH	12/18/2024	SDB3261439312	10,363.00	1.9016	17,915.76	19,706.15	0.0000	4.5800	50.0000	0.0000	(2.2793)	(0.2737)	0.0000	1	(2.5530)	01/06/2025
688222.SH	12/18/2024	SDB3261439312	832.00	1.9016	1,438.38	1,582.12	0.0000	4.5800	50.0000	0.0000	(0.1830)	(0.0220)	0.0000	1	(0.2050)	01/06/2025
688222.SH	12/18/2024	SDB3261439312	200.00	1.9016	345.76	380.32	0.0000	4.5800	50.0000	0.0000	(0.0440)	(0.0053)	0.0000	1	(0.0493)	01/06/2025
688222.SH	12/17/2024	SDB3261439312	2,000.00	1.9405	3,457.64	3,881.01	0.0000	4.5800	50.0000	0.0000	(0.4399)	(0.0539)	0.0000	1	(0.4938)	01/06/2025
688222.SH	12/17/2024	SDB3261439312	400.00	1.9405	691.53	776.20	0.0000	4.5800	50.0000	0.0000	(0.0880)	(0.0108)	0.0000	1	(0.0988)	01/06/2025
688222.SH	12/17/2024	SDB3261439312	400.00	1.9405	691.53	776.20	0.0000	4.5800	50.0000	0.0000	(0.0880)	(0.0108)	0.0000	1	(0.0988)	01/06/2025
688222.SH	12/17/2024	SDB3261439312	6,587.00	1.9405	11,387.74	12,782.11	0.0000	4.5800	50.0000	0.0000	(1.4488)	(0.1775)	0.0000	1	(1.6263)	01/06/2025
688222.SH	12/17/2024	SDB3261439312	1,013.00	1.9405	1,751.29	1,965.73	0.0000	4.5800	50.0000	0.0000	(0.2228)	(0.0273)	0.0000	1	(0.2501)	01/06/2025
688222.SH	12/17/2024	SDB3261439312	1,400.00	1.9405	2,420.35	2,716.71	0.0000	4.5800	50.0000	0.0000	(0.3079)	(0.0377)	0.0000	1	(0.3457)	01/06/2025
688222.SH	12/17/2024	SDB3261439312	200.00	1.9405	345.76	388.10	0.0000	4.5800	50.0000	0.0000	(0.0440)	(0.0054)	0.0000	1	(0.0494)	01/06/2025
688222.SH	12/17/2024	SDB3261439312	2,067.00	1.9405	3,573.47	4,011.02	0.0000	4.5800	50.0000	0.0000	(0.4546)	(0.0557)	0.0000	1	(0.5103)	01/06/2025
688222.SH	12/17/2024	SDB3261439312	3,633.00	1.9405	6,280.80	7,049.85	0.0000	4.5800	50.0000	0.0000	(0.7991)	(0.0979)	0.0000	1	(0.8970)	01/06/2025
688222.SH	12/17/2024	SDB3261439312	3,694.00	1.9405	6,386.26	7,168.23	0.0000	4.5800	50.0000	0.0000	(0.8125)	(0.0996)	0.0000	1	(0.9120)	01/06/2025
688222.SH	12/17/2024	SDB3261439312	6,906.00	1.9405	11,939.23	13,401.13	0.0000	4.5800	50.0000	0.0000	(1.5189)	(0.1861)	0.0000	1	(1.7051)	01/06/2025
688222.SH	12/17/2024	SDB3261439312	1,800.00	1.9405	3,111.88	3,492.91	0.0000	4.5800	50.0000	0.0000	(0.3959)	(0.0485)	0.0000	1	(0.4444)	01/06/2025
688222.SH	12/17/2024	SDB3261439312	6,694.00	1.9405	11,572.72	12,989.74	0.0000	4.5800	50.0000	0.0000	(1.4723)	(0.1804)	0.0000	1	(1.6527)	01/06/2025
688222.SH	12/17/2024	SDB3261439312	3,806.00	1.9405	6,579.89	7,385.56	0.0000	4.5800	50.0000	0.0000	(0.8371)	(0.1026)	0.0000	1	(0.9397)	01/06/2025
688222.SH	12/17/2024	SDB3261439312	200.00	1.9405	345.76	388.10	0.0000	4.5800	50.0000	0.0000	(0.0440)	(0.0054)	0.0000	1	(0.0494)	01/06/2025
688222.SH	12/17/2024	SDB3261439312	4,263.00	1.9405	7,369.96	8,272.37	0.0000	4.5800	50.0000	0.0000	(0.9376)	(0.1149)	0.0000	1	(1.0525)	01/06/2025
688222.SH	12/17/2024	SDB3261439312	7,237.00	1.9405	12,511.47	14,043.43	0.0000	4.5800	50.0000	0.0000	(1.5917)	(0.1950)	0.0000	1	(1.7868)	01/06/2025

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Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HITGEN INC. CMN CLASS A SERIES NORTHBOUND (Cont.)																
688222.SH	12/17/2024	SDB3261439312	1,868.00	1.9405	3,229.44	3,624.86	0.0000	4.5800	50.0000	0.0000	(0.4109)	(0.0503)	0.0000	1	(0.4612)	01/06/2025
688222.SH	12/17/2024	SDB3261439312	832.00	1.9405	1,438.38	1,614.50	0.0000	4.5800	50.0000	0.0000	(0.1830)	(0.0224)	0.0000	1	(0.2054)	01/06/2025
688222.SH	12/17/2024	SDB3261439312	300.00	1.9405	518.65	582.15	0.0000	4.5800	50.0000	0.0000	(0.0660)	(0.0081)	0.0000	1	(0.0741)	01/06/2025
688222.SH	12/17/2024	SDB3261439312	3,937.00	1.9405	6,806.36	7,639.77	0.0000	4.5800	50.0000	0.0000	(0.8659)	(0.1061)	0.0000	1	(0.9720)	01/06/2025
688222.SH	12/17/2024	SDB3261439312	10,363.00	1.9405	17,915.76	20,109.45	0.0000	4.5800	50.0000	0.0000	(2.2793)	(0.2793)	0.0000	1	(2.5586)	01/06/2025
688222.SH	12/17/2024	SDB3261439312	832.00	1.9405	1,438.38	1,614.50	0.0000	4.5800	50.0000	0.0000	(0.1830)	(0.0224)	0.0000	1	(0.2054)	01/06/2025
688222.SH	12/17/2024	SDB3261439312	200.00	1.9405	345.76	388.10	0.0000	4.5800	50.0000	0.0000	(0.0440)	(0.0054)	0.0000	1	(0.0494)	01/06/2025
688222.SH	12/16/2024	SDB3261439312	2,000.00	1.9637	3,457.64	3,927.43	0.0000	4.5800	50.0000	0.0000	(0.4399)	(0.0545)	0.0000	1	(0.4944)	01/06/2025
688222.SH	12/16/2024	SDB3261439312	400.00	1.9637	691.53	785.49	0.0000	4.5800	50.0000	0.0000	(0.0880)	(0.0109)	0.0000	1	(0.0989)	01/06/2025
688222.SH	12/16/2024	SDB3261439312	400.00	1.9637	691.53	785.49	0.0000	4.5800	50.0000	0.0000	(0.0880)	(0.0109)	0.0000	1	(0.0989)	01/06/2025
688222.SH	12/16/2024	SDB3261439312	6,587.00	1.9637	11,387.74	12,935.00	0.0000	4.5800	50.0000	0.0000	(1.4488)	(0.1797)	0.0000	1	(1.6284)	01/06/2025
688222.SH	12/16/2024	SDB3261439312	1,013.00	1.9637	1,751.29	1,989.24	0.0000	4.5800	50.0000	0.0000	(0.2228)	(0.0276)	0.0000	1	(0.2504)	01/06/2025
688222.SH	12/16/2024	SDB3261439312	1,400.00	1.9637	2,420.35	2,749.20	0.0000	4.5800	50.0000	0.0000	(0.3079)	(0.0382)	0.0000	1	(0.3461)	01/06/2025
688222.SH	12/16/2024	SDB3261439312	200.00	1.9637	345.76	392.74	0.0000	4.5800	50.0000	0.0000	(0.0440)	(0.0055)	0.0000	1	(0.0494)	01/06/2025
688222.SH	12/16/2024	SDB3261439312	2,067.00	1.9637	3,573.47	4,059.00	0.0000	4.5800	50.0000	0.0000	(0.4546)	(0.0564)	0.0000	1	(0.5110)	01/06/2025
688222.SH	12/16/2024	SDB3261439312	3,633.00	1.9637	6,280.80	7,134.18	0.0000	4.5800	50.0000	0.0000	(0.7991)	(0.0991)	0.0000	1	(0.8981)	01/06/2025
688222.SH	12/16/2024	SDB3261439312	3,694.00	1.9637	6,386.26	7,253.97	0.0000	4.5800	50.0000	0.0000	(0.8125)	(0.1007)	0.0000	1	(0.9132)	01/06/2025
688222.SH	12/16/2024	SDB3261439312	6,906.00	1.9637	11,939.23	13,561.42	0.0000	4.5800	50.0000	0.0000	(1.5189)	(0.1884)	0.0000	1	(1.7073)	01/06/2025
688222.SH	12/16/2024	SDB3261439312	1,800.00	1.9637	3,111.88	3,534.69	0.0000	4.5800	50.0000	0.0000	(0.3959)	(0.0491)	0.0000	1	(0.4450)	01/06/2025
688222.SH	12/16/2024	SDB3261439312	6,694.00	1.9637	11,572.72	13,145.11	0.0000	4.5800	50.0000	0.0000	(1.4723)	(0.1826)	0.0000	1	(1.6549)	01/06/2025
688222.SH	12/16/2024	SDB3261439312	3,806.00	1.9637	6,579.89	7,473.90	0.0000	4.5800	50.0000	0.0000	(0.8371)	(0.1038)	0.0000	1	(0.9409)	01/06/2025
688222.SH	12/16/2024	SDB3261439312	200.00	1.9637	345.76	392.74	0.0000	4.5800	50.0000	0.0000	(0.0440)	(0.0055)	0.0000	1	(0.0494)	01/06/2025
688222.SH	12/16/2024	SDB3261439312	4,263.00	1.9637	7,369.96	8,371.32	0.0000	4.5800	50.0000	0.0000	(0.9376)	(0.1163)	0.0000	1	(1.0539)	01/06/2025
688222.SH	12/16/2024	SDB3261439312	7,237.00	1.9637	12,511.47	14,211.41	0.0000	4.5800	50.0000	0.0000	(1.5917)	(0.1974)	0.0000	1	(1.7891)	01/06/2025
688222.SH	12/16/2024	SDB3261439312	1,868.00	1.9637	3,229.44	3,668.22	0.0000	4.5800	50.0000	0.0000	(0.4109)	(0.0509)	0.0000	1	(0.4618)	01/06/2025
688222.SH	12/16/2024	SDB3261439312	832.00	1.9637	1,438.38	1,633.81	0.0000	4.5800	50.0000	0.0000	(0.1830)	(0.0227)	0.0000	1	(0.2057)	01/06/2025
688222.SH	12/16/2024	SDB3261439312	300.00	1.9637	518.65	589.11	0.0000	4.5800	50.0000	0.0000	(0.0660)	(0.0082)	0.0000	1	(0.0742)	01/06/2025
688222.SH	12/16/2024	SDB3261439312	3,937.00	1.9637	6,806.36	7,731.15	0.0000	4.5800	50.0000	0.0000	(0.8659)	(0.1074)	0.0000	1	(0.9733)	01/06/2025
688222.SH	12/16/2024	SDB3261439312	10,363.00	1.9637	17,915.76	20,349.99	0.0000	4.5800	50.0000	0.0000	(2.2793)	(0.2826)	0.0000	1	(2.5619)	01/06/2025
688222.SH	12/16/2024	SDB3261439312	832.00	1.9637	1,438.38	1,633.81	0.0000	4.5800	50.0000	0.0000	(0.1830)	(0.0227)	0.0000	1	(0.2057)	01/06/2025
688222.SH	12/16/2024	SDB3261439312	200.00	1.9637	345.76	392.74	0.0000	4.5800	50.0000	0.0000	(0.0440)	(0.0055)	0.0000	1	(0.0494)	01/06/2025
688222.SH	12/13/2024	SDB3261439312	2,000.00	1.9865	3,457.64	3,973.08	0.0000	4.5800	50.0000	0.0000	(1.3197)	(0.1655)	0.0000	3	(1.4852)	01/06/2025
688222.SH	12/13/2024	SDB3261439312	400.00	1.9865	691.53	794.62	0.0000	4.5800	50.0000	0.0000	(0.2639)	(0.0331)	0.0000	3	(0.2970)	01/06/2025
688222.SH	12/13/2024	SDB3261439312	400.00	1.9865	691.53	794.62	0.0000	4.5800	50.0000	0.0000	(0.2639)	(0.0331)	0.0000	3	(0.2970)	01/06/2025
688222.SH	12/13/2024	SDB3261439312	6,587.00	1.9865	11,387.74	13,085.34	0.0000	4.5800	50.0000	0.0000	(4.3463)	(0.5452)	0.0000	3	(4.8915)	01/06/2025
688222.SH	12/13/2024	SDB3261439312	1,013.00	1.9865	1,751.29	2,012.37	0.0000	4.5800	50.0000	0.0000	(0.6684)	(0.0838)	0.0000	3	(0.7523)	01/06/2025
688222.SH	12/13/2024	SDB3261439312	1,400.00	1.9865	2,420.35	2,781.16	0.0000	4.5800	50.0000	0.0000	(0.9238)	(0.1159)	0.0000	3	(1.0396)	01/06/2025
688222.SH	12/13/2024	SDB3261439312	200.00	1.9865	345.76	397.31	0.0000	4.5800	50.0000	0.0000	(0.1320)	(0.0166)	0.0000	3	(0.1485)	01/06/2025
688222.SH	12/13/2024	SDB3261439312	2,067.00	1.9865	3,573.47	4,106.18	0.0000	4.5800	50.0000	0.0000	(1.3639)	(0.1711)	0.0000	3	(1.5350)	01/06/2025
688222.SH	12/13/2024	SDB3261439312	3,633.00	1.9865	6,280.80	7,217.10	0.0000	4.5800	50.0000	0.0000	(2.3972)	(0.3007)	0.0000	3	(2.6979)	01/06/2025
688222.SH	12/13/2024	SDB3261439312	3,694.00	1.9865	6,386.26	7,338.28	0.0000	4.5800	50.0000	0.0000	(2.4374)	(0.3058)	0.0000	3	(2.7432)	01/06/2025
688222.SH	12/13/2024	SDB3261439312	6,906.00	1.9865	11,939.23	13,719.05	0.0000	4.5800	50.0000	0.0000	(4.5568)	(0.5716)	0.0000	3	(5.1284)	01/06/2025
688222.SH	12/13/2024	SDB3261439312	1,800.00	1.9865	3,111.88	3,575.77	0.0000	4.5800	50.0000	0.0000	(1.1877)	(0.1490)	0.0000	3	(1.3367)	01/06/2025
688222.SH	12/13/2024	SDB3261439312	6,694.00	1.9865	11,572.72	13,297.90	0.0000	4.5800	50.0000	0.0000	(4.4169)	(0.5541)	0.0000	3	(4.9710)	01/06/2025
688222.SH	12/13/2024	SDB3261439312	3,806.00	1.9865	6,579.89	7,560.77	0.0000	4.5800	50.0000	0.0000	(2.5113)	(0.3150)	0.0000	3	(2.8264)	01/06/2025
688222.SH	12/13/2024	SDB3261439312	200.00	1.9865	345.76	397.31	0.0000	4.5800	50.0000	0.0000	(0.1320)	(0.0166)	0.0000	3	(0.1485)	01/06/2025
688222.SH	12/13/2024	SDB3261439312	4,263.00	1.9865	7,369.96	8,468.62	0.0000	4.5800	50.0000	0.0000	(2.8129)	(0.3529)	0.0000	3	(3.1657)	01/06/2025
688222.SH	12/13/2024	SDB3261439312	7,237.00	1.9865	12,511.47	14,376.59	0.0000	4.5800	50.0000	0.0000	(4.7752)	(0.5990)	0.0000	3	(5.3742)	01/06/2025
688222.SH	12/13/2024	SDB3261439312	1,868.00	1.9865	3,229.44	3,710.86	0.0000	4.5800	50.0000	0.0000	(1.2326)	(0.1546)	0.0000	3	(1.3872)	01/06/2025
688222.SH	12/13/2024	SDB3261439312	832.00	1.9865	1,438.38	1,652.80	0.0000	4.5800	50.0000	0.0000	(0.5490)	(0.0689)	0.0000	3	(0.6178)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HITGEN INC. CMN CLASS A SERIES NORTHBOUND (Cont.)																
688222.SH	12/13/2024	SDB3261439312	300.00	1.9865	518.65	595.96	0.0000	4.5800	50.0000	0.0000	(0.1979)	(0.0248)	0.0000	3	(0.2228)	01/06/2025
688222.SH	12/13/2024	SDB3261439312	3,937.00	1.9865	6,806.36	7,821.01	0.0000	4.5800	50.0000	0.0000	(2.5978)	(0.3259)	0.0000	3	(2.9236)	01/06/2025
688222.SH	12/13/2024	SDB3261439312	10,363.00	1.9865	17,915.76	20,586.51	0.0000	4.5800	50.0000	0.0000	(6.8378)	(0.8578)	0.0000	3	(7.6956)	01/06/2025
688222.SH	12/13/2024	SDB3261439312	832.00	1.9865	1,438.38	1,652.80	0.0000	4.5800	50.0000	0.0000	(0.5490)	(0.0689)	0.0000	3	(0.6178)	01/06/2025
688222.SH	12/13/2024	SDB3261439312	200.00	1.9865	345.76	397.31	0.0000	4.5800	50.0000	0.0000	(0.1320)	(0.0166)	0.0000	3	(0.1485)	01/06/2025
688222.SH	12/12/2024	SDB3261439312	2,000.00	2.0201	3,457.64	4,040.21	0.0000	4.5800	50.0000	0.0000	(0.4399)	(0.0561)	0.0000	1	(0.4960)	01/06/2025
688222.SH	12/12/2024	SDB3261439312	400.00	2.0201	691.53	808.04	0.0000	4.5800	50.0000	0.0000	(0.0880)	(0.0112)	0.0000	1	(0.0992)	01/06/2025
688222.SH	12/12/2024	SDB3261439312	400.00	2.0201	691.53	808.04	0.0000	4.5800	50.0000	0.0000	(0.0880)	(0.0112)	0.0000	1	(0.0992)	01/06/2025
688222.SH	12/12/2024	SDB3261439312	6,587.00	2.0201	11,387.74	13,306.43	0.0000	4.5800	50.0000	0.0000	(1.4488)	(0.1848)	0.0000	1	(1.6336)	01/06/2025
688222.SH	12/12/2024	SDB3261439312	1,013.00	2.0201	1,751.29	2,046.37	0.0000	4.5800	50.0000	0.0000	(0.2228)	(0.0284)	0.0000	1	(0.2512)	01/06/2025
688222.SH	12/12/2024	SDB3261439312	1,400.00	2.0201	2,420.35	2,828.15	0.0000	4.5800	50.0000	0.0000	(0.3079)	(0.0393)	0.0000	1	(0.3472)	01/06/2025
688222.SH	12/12/2024	SDB3261439312	200.00	2.0201	345.76	404.02	0.0000	4.5800	50.0000	0.0000	(0.0440)	(0.0056)	0.0000	1	(0.0496)	01/06/2025
688222.SH	12/12/2024	SDB3261439312	2,067.00	2.0201	3,573.47	4,175.56	0.0000	4.5800	50.0000	0.0000	(0.4546)	(0.0580)	0.0000	1	(0.5126)	01/06/2025
688222.SH	12/12/2024	SDB3261439312	3,633.00	2.0201	6,280.80	7,339.04	0.0000	4.5800	50.0000	0.0000	(0.7991)	(0.1019)	0.0000	1	(0.9010)	01/06/2025
688222.SH	12/12/2024	SDB3261439312	3,694.00	2.0201	6,386.26	7,462.27	0.0000	4.5800	50.0000	0.0000	(0.8125)	(0.1036)	0.0000	1	(0.9161)	01/06/2025
688222.SH	12/12/2024	SDB3261439312	6,906.00	2.0201	11,939.23	13,950.85	0.0000	4.5800	50.0000	0.0000	(1.5189)	(0.1938)	0.0000	1	(1.7127)	01/06/2025
688222.SH	12/12/2024	SDB3261439312	1,800.00	2.0201	3,111.88	3,636.19	0.0000	4.5800	50.0000	0.0000	(0.3959)	(0.0505)	0.0000	1	(0.4464)	01/06/2025
688222.SH	12/12/2024	SDB3261439312	6,694.00	2.0201	11,572.72	13,522.58	0.0000	4.5800	50.0000	0.0000	(1.4723)	(0.1878)	0.0000	1	(1.6601)	01/06/2025
688222.SH	12/12/2024	SDB3261439312	3,806.00	2.0201	6,579.89	7,688.52	0.0000	4.5800	50.0000	0.0000	(0.8371)	(0.1068)	0.0000	1	(0.9439)	01/06/2025
688222.SH	12/12/2024	SDB3261439312	200.00	2.0201	345.76	404.02	0.0000	4.5800	50.0000	0.0000	(0.0440)	(0.0056)	0.0000	1	(0.0496)	01/06/2025
688222.SH	12/12/2024	SDB3261439312	4,263.00	2.0201	7,369.96	8,611.71	0.0000	4.5800	50.0000	0.0000	(0.1196)	(0.0376)	0.0000	1	(1.0572)	01/06/2025
688222.SH	12/12/2024	SDB3261439312	7,237.00	2.0201	12,511.47	14,619.50	0.0000	4.5800	50.0000	0.0000	(1.5917)	(0.2030)	0.0000	1	(1.7948)	01/06/2025
688222.SH	12/12/2024	SDB3261439312	1,868.00	2.0201	3,229.44	3,773.56	0.0000	4.5800	50.0000	0.0000	(0.4109)	(0.0524)	0.0000	1	(0.4633)	01/06/2025
688222.SH	12/12/2024	SDB3261439312	832.00	2.0201	1,438.38	1,680.73	0.0000	4.5800	50.0000	0.0000	(0.1830)	(0.0233)	0.0000	1	(0.2063)	01/06/2025
688222.SH	12/12/2024	SDB3261439312	300.00	2.0201	518.65	606.03	0.0000	4.5800	50.0000	0.0000	(0.0660)	(0.0084)	0.0000	1	(0.0744)	01/06/2025
688222.SH	12/12/2024	SDB3261439312	3,937.00	2.0201	6,806.36	7,953.15	0.0000	4.5800	50.0000	0.0000	(0.8659)	(0.1105)	0.0000	1	(0.9764)	01/06/2025
688222.SH	12/12/2024	SDB3261439312	10,363.00	2.0201	17,915.76	20,934.35	0.0000	4.5800	50.0000	0.0000	(2.2793)	(0.2908)	0.0000	1	(2.5700)	01/06/2025
688222.SH	12/12/2024	SDB3261439312	832.00	2.0201	1,438.38	1,680.73	0.0000	4.5800	50.0000	0.0000	(0.1830)	(0.0233)	0.0000	1	(0.2063)	01/06/2025
688222.SH	12/12/2024	SDB3261439312	200.00	2.0201	345.76	404.02	0.0000	4.5800	50.0000	0.0000	(0.0440)	(0.0056)	0.0000	1	(0.0496)	01/06/2025
688222.SH	12/11/2024	SDB3261439312	2,000.00	1.9674	3,457.64	3,934.85	0.0000	4.5800	50.0000	0.0000	(0.4399)	(0.0547)	0.0000	1	(0.4945)	01/06/2025
688222.SH	12/11/2024	SDB3261439312	400.00	1.9674	691.53	786.97	0.0000	4.5800	50.0000	0.0000	(0.0880)	(0.0109)	0.0000	1	(0.0989)	01/06/2025
688222.SH	12/11/2024	SDB3261439312	400.00	1.9674	691.53	786.97	0.0000	4.5800	50.0000	0.0000	(0.0880)	(0.0109)	0.0000	1	(0.0989)	01/06/2025
688222.SH	12/11/2024	SDB3261439312	6,587.00	1.9674	11,387.74	12,959.43	0.0000	4.5800	50.0000	0.0000	(1.4488)	(0.1800)	0.0000	1	(1.6288)	01/06/2025
688222.SH	12/11/2024	SDB3261439312	1,013.00	1.9674	1,751.29	1,993.00	0.0000	4.5800	50.0000	0.0000	(0.2228)	(0.0277)	0.0000	1	(0.2505)	01/06/2025
688222.SH	12/11/2024	SDB3261439312	1,400.00	1.9674	2,420.35	2,754.39	0.0000	4.5800	50.0000	0.0000	(0.3079)	(0.0383)	0.0000	1	(0.3462)	01/06/2025
688222.SH	12/11/2024	SDB3261439312	200.00	1.9674	345.76	393.49	0.0000	4.5800	50.0000	0.0000	(0.0440)	(0.0055)	0.0000	1	(0.0495)	01/06/2025
688222.SH	12/11/2024	SDB3261439312	2,067.00	1.9674	3,573.47	4,066.67	0.0000	4.5800	50.0000	0.0000	(0.4546)	(0.0565)	0.0000	1	(0.5111)	01/06/2025
688222.SH	12/11/2024	SDB3261439312	3,633.00	1.9674	6,280.80	7,147.66	0.0000	4.5800	50.0000	0.0000	(0.7991)	(0.0993)	0.0000	1	(0.8983)	01/06/2025
688222.SH	12/11/2024	SDB3261439312	3,694.00	1.9674	6,386.26	7,267.67	0.0000	4.5800	50.0000	0.0000	(0.8125)	(0.1009)	0.0000	1	(0.9134)	01/06/2025
688222.SH	12/11/2024	SDB3261439312	6,906.00	1.9674	11,939.23	13,587.04	0.0000	4.5800	50.0000	0.0000	(1.5189)	(0.1887)	0.0000	1	(1.7076)	01/06/2025
688222.SH	12/11/2024	SDB3261439312	1,800.00	1.9674	3,111.88	3,541.36	0.0000	4.5800	50.0000	0.0000	(0.3959)	(0.0492)	0.0000	1	(0.4451)	01/06/2025
688222.SH	12/11/2024	SDB3261439312	6,694.00	1.9674	11,572.72	13,169.94	0.0000	4.5800	50.0000	0.0000	(1.4723)	(0.1829)	0.0000	1	(1.6552)	01/06/2025
688222.SH	12/11/2024	SDB3261439312	3,806.00	1.9674	6,579.89	7,488.02	0.0000	4.5800	50.0000	0.0000	(0.8371)	(0.1040)	0.0000	1	(0.9411)	01/06/2025
688222.SH	12/11/2024	SDB3261439312	200.00	1.9674	345.76	393.49	0.0000	4.5800	50.0000	0.0000	(0.0440)	(0.0055)	0.0000	1	(0.0495)	01/06/2025
688222.SH	12/11/2024	SDB3261439312	4,263.00	1.9674	7,369.96	8,387.13	0.0000	4.5800	50.0000	0.0000	(0.9376)	(0.1165)	0.0000	1	(1.0541)	01/06/2025
688222.SH	12/11/2024	SDB3261439312	7,237.00	1.9674	12,511.47	14,238.25	0.0000	4.5800	50.0000	0.0000	(1.5917)	(0.1978)	0.0000	1	(1.7895)	01/06/2025
688222.SH	12/11/2024	SDB3261439312	1,868.00	1.9674	3,229.44	3,675.15	0.0000	4.5800	50.0000	0.0000	(0.4109)	(0.0510)	0.0000	1	(0.4619)	01/06/2025
688222.SH	12/11/2024	SDB3261439312	832.00	1.9674	1,438.38	1,636.90	0.0000	4.5800	50.0000	0.0000	(0.1830)	(0.0227)	0.0000	1	(0.2057)	01/06/2025
688222.SH	12/11/2024	SDB3261439312	300.00	1.9674	518.65	590.23	0.0000	4.5800	50.0000	0.0000	(0.0660)	(0.0082)	0.0000	1	(0.0742)	01/06/2025
688222.SH	12/11/2024	SDB3261439312	3,937.00	1.9674	6,806.36	7,745.75	0.0000	4.5800	50.0000	0.0000	(0.8659)	(0.1076)	0.0000	1	(0.9735)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HITGEN INC. CMN CLASS A SERIES NORTHBOUND (Cont.)																
688222.SH	12/11/2024	SDB3261439312	10,363.00	1.9674	17,915.76	20,388.43	0.0000	4.5800	50.0000	0.0000	(2.2793)	(0.2832)	0.0000	1	(2.5625)	01/06/2025
688222.SH	12/11/2024	SDB3261439312	832.00	1.9674	1,438.38	1,636.90	0.0000	4.5800	50.0000	0.0000	(0.1830)	(0.0227)	0.0000	1	(0.2057)	01/06/2025
688222.SH	12/11/2024	SDB3261439312	200.00	1.9674	345.76	393.49	0.0000	4.5800	50.0000	0.0000	(0.0400)	(0.0055)	0.0000	1	(0.0495)	01/06/2025
688222.SH	12/10/2024	SDB3261439312	2,000.00	1.7937	3,457.64	3,587.33	0.0000	4.5800	50.0000	0.0000	(0.4399)	(0.0498)	0.0000	1	(0.4897)	01/06/2025
688222.SH	12/10/2024	SDB3261439312	400.00	1.7937	691.53	717.47	0.0000	4.5800	50.0000	0.0000	(0.0880)	(0.0100)	0.0000	1	(0.0979)	01/06/2025
688222.SH	12/10/2024	SDB3261439312	400.00	1.7937	691.53	717.47	0.0000	4.5800	50.0000	0.0000	(0.0880)	(0.0100)	0.0000	1	(0.0979)	01/06/2025
688222.SH	12/10/2024	SDB3261439312	6,587.00	1.7937	11,387.74	11,814.88	0.0000	4.5800	50.0000	0.0000	(1.4488)	(0.1641)	0.0000	1	(1.6129)	01/06/2025
688222.SH	12/10/2024	SDB3261439312	1,013.00	1.7937	1,751.29	1,816.98	0.0000	4.5800	50.0000	0.0000	(0.2228)	(0.0252)	0.0000	1	(0.2480)	01/06/2025
688222.SH	12/10/2024	SDB3261439312	1,400.00	1.7937	2,420.35	2,511.13	0.0000	4.5800	50.0000	0.0000	(0.3079)	(0.0349)	0.0000	1	(0.3428)	01/06/2025
688222.SH	12/10/2024	SDB3261439312	200.00	1.7937	345.76	358.73	0.0000	4.5800	50.0000	0.0000	(0.0440)	(0.0050)	0.0000	1	(0.0490)	01/06/2025
688222.SH	12/10/2024	SDB3261439312	2,067.00	1.7937	3,573.47	3,707.51	0.0000	4.5800	50.0000	0.0000	(0.4546)	(0.0515)	0.0000	1	(0.5061)	01/06/2025
688222.SH	12/10/2024	SDB3261439312	3,633.00	1.7937	6,280.80	6,516.39	0.0000	4.5800	50.0000	0.0000	(0.7991)	(0.0905)	0.0000	1	(0.8896)	01/06/2025
688222.SH	12/10/2024	SDB3261439312	3,694.00	1.7937	6,386.26	6,625.81	0.0000	4.5800	50.0000	0.0000	(0.8125)	(0.0920)	0.0000	1	(0.9045)	01/06/2025
688222.SH	12/10/2024	SDB3261439312	6,906.00	1.7937	11,939.23	12,387.06	0.0000	4.5800	50.0000	0.0000	(1.5189)	(0.1720)	0.0000	1	(1.6910)	01/06/2025
688222.SH	12/10/2024	SDB3261439312	1,800.00	1.7937	3,111.88	3,228.60	0.0000	4.5800	50.0000	0.0000	(0.3959)	(0.0448)	0.0000	1	(0.4407)	01/06/2025
688222.SH	12/10/2024	SDB3261439312	6,694.00	1.7937	11,572.72	12,006.81	0.0000	4.5800	50.0000	0.0000	(1.4723)	(0.1668)	0.0000	1	(1.6391)	01/06/2025
688222.SH	12/10/2024	SDB3261439312	3,806.00	1.7937	6,579.89	6,826.70	0.0000	4.5800	50.0000	0.0000	(0.8371)	(0.0948)	0.0000	1	(0.9319)	01/06/2025
688222.SH	12/10/2024	SDB3261439312	200.00	1.7937	345.76	358.73	0.0000	4.5800	50.0000	0.0000	(0.0440)	(0.0050)	0.0000	1	(0.0490)	01/06/2025
688222.SH	12/10/2024	SDB3261439312	4,263.00	1.7937	7,369.96	7,646.40	0.0000	4.5800	50.0000	0.0000	(0.9376)	(0.1062)	0.0000	1	(1.0438)	01/06/2025
688222.SH	12/10/2024	SDB3261439312	7,237.00	1.7937	12,511.47	12,980.77	0.0000	4.5800	50.0000	0.0000	(1.5917)	(0.1803)	0.0000	1	(1.7720)	01/06/2025
688222.SH	12/10/2024	SDB3261439312	1,868.00	1.7937	3,229.44	3,350.57	0.0000	4.5800	50.0000	0.0000	(0.4109)	(0.0465)	0.0000	1	(0.4574)	01/06/2025
688222.SH	12/10/2024	SDB3261439312	832.00	1.7937	1,438.38	1,492.33	0.0000	4.5800	50.0000	0.0000	(0.1830)	(0.0207)	0.0000	1	(0.2037)	01/06/2025
688222.SH	12/10/2024	SDB3261439312	300.00	1.7937	518.65	538.10	0.0000	4.5800	50.0000	0.0000	(0.0660)	(0.0075)	0.0000	1	(0.0735)	01/06/2025
688222.SH	12/10/2024	SDB3261439312	3,937.00	1.7937	6,806.36	7,061.67	0.0000	4.5800	50.0000	0.0000	(0.8659)	(0.0981)	0.0000	1	(0.9640)	01/06/2025
688222.SH	12/10/2024	SDB3261439312	10,363.00	1.7937	17,915.76	18,587.77	0.0000	4.5800	50.0000	0.0000	(2.2793)	(0.2582)	0.0000	1	(2.5374)	01/06/2025
688222.SH	12/10/2024	SDB3261439312	832.00	1.7937	1,438.38	1,492.33	0.0000	4.5800	50.0000	0.0000	(0.1830)	(0.0207)	0.0000	1	(0.2037)	01/06/2025
688222.SH	12/10/2024	SDB3261439312	200.00	1.7937	345.76	358.73	0.0000	4.5800	50.0000	0.0000	(0.0440)	(0.0050)	0.0000	1	(0.0490)	01/06/2025
688222.SH	12/09/2024	SDB3261439312	2,000.00	1.7433	3,457.64	3,486.62	0.0000	4.5800	50.0000	0.0000	(0.4399)	(0.0484)	0.0000	1	(0.4883)	01/06/2025
688222.SH	12/09/2024	SDB3261439312	400.00	1.7433	691.53	697.32	0.0000	4.5800	50.0000	0.0000	(0.0880)	(0.0097)	0.0000	1	(0.0977)	01/06/2025
688222.SH	12/09/2024	SDB3261439312	400.00	1.7433	691.53	697.32	0.0000	4.5800	50.0000	0.0000	(0.0880)	(0.0097)	0.0000	1	(0.0977)	01/06/2025
688222.SH	12/09/2024	SDB3261439312	6,587.00	1.7433	11,387.74	11,483.17	0.0000	4.5800	50.0000	0.0000	(1.4488)	(0.1595)	0.0000	1	(1.6083)	01/06/2025
688222.SH	12/09/2024	SDB3261439312	1,013.00	1.7433	1,751.29	1,765.97	0.0000	4.5800	50.0000	0.0000	(0.2228)	(0.0245)	0.0000	1	(0.2473)	01/06/2025
688222.SH	12/09/2024	SDB3261439312	1,400.00	1.7433	2,420.35	2,440.63	0.0000	4.5800	50.0000	0.0000	(0.3079)	(0.0339)	0.0000	1	(0.3418)	01/06/2025
688222.SH	12/09/2024	SDB3261439312	200.00	1.7433	345.76	348.66	0.0000	4.5800	50.0000	0.0000	(0.0440)	(0.0048)	0.0000	1	(0.0488)	01/06/2025
688222.SH	12/09/2024	SDB3261439312	2,067.00	1.7433	3,573.47	3,603.42	0.0000	4.5800	50.0000	0.0000	(0.4546)	(0.0500)	0.0000	1	(0.5047)	01/06/2025
688222.SH	12/09/2024	SDB3261439312	3,633.00	1.7433	6,280.80	6,333.44	0.0000	4.5800	50.0000	0.0000	(0.7991)	(0.0880)	0.0000	1	(0.8870)	01/06/2025
688222.SH	12/09/2024	SDB3261439312	3,694.00	1.7433	6,386.26	6,439.78	0.0000	4.5800	50.0000	0.0000	(0.8125)	(0.0894)	0.0000	1	(0.9019)	01/06/2025
688222.SH	12/09/2024	SDB3261439312	6,906.00	1.7433	11,939.23	12,039.29	0.0000	4.5800	50.0000	0.0000	(1.5189)	(0.1672)	0.0000	1	(1.6861)	01/06/2025
688222.SH	12/09/2024	SDB3261439312	1,800.00	1.7433	3,111.88	3,137.95	0.0000	4.5800	50.0000	0.0000	(0.3959)	(0.0436)	0.0000	1	(0.4395)	01/06/2025
688222.SH	12/09/2024	SDB3261439312	6,694.00	1.7433	11,572.72	11,669.70	0.0000	4.5800	50.0000	0.0000	(1.4723)	(0.1621)	0.0000	1	(1.6344)	01/06/2025
688222.SH	12/09/2024	SDB3261439312	3,806.00	1.7433	6,579.89	6,635.03	0.0000	4.5800	50.0000	0.0000	(0.8371)	(0.0922)	0.0000	1	(0.9293)	01/06/2025
688222.SH	12/09/2024	SDB3261439312	200.00	1.7433	345.76	348.66	0.0000	4.5800	50.0000	0.0000	(0.0440)	(0.0048)	0.0000	1	(0.0488)	01/06/2025
688222.SH	12/09/2024	SDB3261439312	4,263.00	1.7433	7,369.96	7,431.72	0.0000	4.5800	50.0000	0.0000	(0.9376)	(0.1032)	0.0000	1	(1.0408)	01/06/2025
688222.SH	12/09/2024	SDB3261439312	7,237.00	1.7433	12,511.47	12,616.32	0.0000	4.5800	50.0000	0.0000	(1.5917)	(0.1752)	0.0000	1	(1.7670)	01/06/2025
688222.SH	12/09/2024	SDB3261439312	1,868.00	1.7433	3,229.44	3,256.50	0.0000	4.5800	50.0000	0.0000	(0.4109)	(0.0452)	0.0000	1	(0.4561)	01/06/2025
688222.SH	12/09/2024	SDB3261439312	832.00	1.7433	1,438.38	1,450.43	0.0000	4.5800	50.0000	0.0000	(0.1830)	(0.0201)	0.0000	1	(0.2031)	01/06/2025
688222.SH	12/09/2024	SDB3261439312	300.00	1.7433	518.65	522.99	0.0000	4.5800	50.0000	0.0000	(0.0660)	(0.0073)	0.0000	1	(0.0732)	01/06/2025
688222.SH	12/09/2024	SDB3261439312	3,937.00	1.7433	6,806.36	6,863.40	0.0000	4.5800	50.0000	0.0000	(0.8659)	(0.0953)	0.0000	1	(0.9612)	01/06/2025
688222.SH	12/09/2024	SDB3261439312	10,363.00	1.7433	17,915.76	18,065.90	0.0000	4.5800	50.0000	0.0000	(2.2793)	(0.2509)	0.0000	1	(2.5302)	01/06/2025
688222.SH	12/09/2024	SDB3261439312	832.00	1.7433	1,438.38	1,450.43	0.0000	4.5800	50.0000	0.0000	(0.1830)	(0.0201)	0.0000	1	(0.2031)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HITGEN INC. CMN CLASS A SERIES NORTHBOUND (Cont.)																
688222.SH	12/09/2024	SDB3261439312	200.00	1.7433	345.76	348.66	0.0000	4.5800	50.0000	0.0000	(0.0440)	(0.0048)	0.0000	1	(0.0488)	01/06/2025
688222.SH	12/06/2024	SDB3261439312	2,000.00	1.7864	3,457.64	3,572.85	0.0000	4.5800	50.0000	0.0000	(1.3197)	(0.1489)	0.0000	3	(1.4685)	01/06/2025
688222.SH	12/06/2024	SDB3261439312	400.00	1.7864	691.53	714.57	0.0000	4.5800	50.0000	0.0000	(0.2639)	(0.0298)	0.0000	3	(0.2937)	01/06/2025
688222.SH	12/06/2024	SDB3261439312	400.00	1.7864	691.53	714.57	0.0000	4.5800	50.0000	0.0000	(0.2639)	(0.0298)	0.0000	3	(0.2937)	01/06/2025
688222.SH	12/06/2024	SDB3261439312	6,587.00	1.7864	11,387.74	11,767.17	0.0000	4.5800	50.0000	0.0000	(4.3463)	(0.4903)	0.0000	3	(4.8366)	01/06/2025
688222.SH	12/06/2024	SDB3261439312	1,013.00	1.7864	1,751.29	1,809.65	0.0000	4.5800	50.0000	0.0000	(0.6684)	(0.0754)	0.0000	3	(0.7438)	01/06/2025
688222.SH	12/06/2024	SDB3261439312	1,400.00	1.7864	2,420.35	2,500.99	0.0000	4.5800	50.0000	0.0000	(0.9238)	(0.1042)	0.0000	3	(1.0280)	01/06/2025
688222.SH	12/06/2024	SDB3261439312	200.00	1.7864	345.76	357.28	0.0000	4.5800	50.0000	0.0000	(0.1320)	(0.0149)	0.0000	3	(0.1469)	01/06/2025
688222.SH	12/06/2024	SDB3261439312	2,067.00	1.7864	3,573.47	3,692.54	0.0000	4.5800	50.0000	0.0000	(1.3639)	(0.1539)	0.0000	3	(1.5177)	01/06/2025
688222.SH	12/06/2024	SDB3261439312	3,633.00	1.7864	6,280.80	6,490.08	0.0000	4.5800	50.0000	0.0000	(2.3972)	(0.2704)	0.0000	3	(2.6676)	01/06/2025
688222.SH	12/06/2024	SDB3261439312	3,694.00	1.7864	6,386.26	6,599.05	0.0000	4.5800	50.0000	0.0000	(2.4374)	(0.2750)	0.0000	3	(2.7124)	01/06/2025
688222.SH	12/06/2024	SDB3261439312	6,906.00	1.7864	11,939.23	12,337.04	0.0000	4.5800	50.0000	0.0000	(4.5568)	(0.5140)	0.0000	3	(5.0708)	01/06/2025
688222.SH	12/06/2024	SDB3261439312	1,800.00	1.7864	3,111.88	3,215.56	0.0000	4.5800	50.0000	0.0000	(1.1877)	(0.1340)	0.0000	3	(1.3217)	01/06/2025
688222.SH	12/06/2024	SDB3261439312	6,694.00	1.7864	11,572.72	11,958.32	0.0000	4.5800	50.0000	0.0000	(4.4169)	(0.4983)	0.0000	3	(4.9152)	01/06/2025
688222.SH	12/06/2024	SDB3261439312	3,806.00	1.7864	6,579.89	6,799.13	0.0000	4.5800	50.0000	0.0000	(2.5113)	(0.2833)	0.0000	3	(2.7946)	01/06/2025
688222.SH	12/06/2024	SDB3261439312	200.00	1.7864	345.76	357.28	0.0000	4.5800	50.0000	0.0000	(0.1320)	(0.0149)	0.0000	3	(0.1469)	01/06/2025
688222.SH	12/06/2024	SDB3261439312	4,263.00	1.7864	7,369.96	7,615.53	0.0000	4.5800	50.0000	0.0000	(2.8129)	(0.3173)	0.0000	3	(3.1302)	01/06/2025
688222.SH	12/06/2024	SDB3261439312	7,237.00	1.7864	12,511.47	12,928.35	0.0000	4.5800	50.0000	0.0000	(4.7752)	(0.5387)	0.0000	3	(5.3139)	01/06/2025
688222.SH	12/06/2024	SDB3261439312	1,868.00	1.7864	3,229.44	3,337.04	0.0000	4.5800	50.0000	0.0000	(1.2326)	(0.1390)	0.0000	3	(1.3716)	01/06/2025
688222.SH	12/06/2024	SDB3261439312	832.00	1.7864	1,438.38	1,486.30	0.0000	4.5800	50.0000	0.0000	(0.5490)	(0.0619)	0.0000	3	(0.6109)	01/06/2025
688222.SH	12/06/2024	SDB3261439312	300.00	1.7864	518.65	535.93	0.0000	4.5800	50.0000	0.0000	(0.1979)	(0.0223)	0.0000	3	(0.2203)	01/06/2025
688222.SH	12/06/2024	SDB3261439312	3,937.00	1.7864	6,806.36	7,033.15	0.0000	4.5800	50.0000	0.0000	(2.5978)	(0.2930)	0.0000	3	(2.8908)	01/06/2025
688222.SH	12/06/2024	SDB3261439312	10,363.00	1.7864	17,915.76	18,512.71	0.0000	4.5800	50.0000	0.0000	(6.8378)	(0.7714)	0.0000	3	(7.6092)	01/06/2025
688222.SH	12/06/2024	SDB3261439312	832.00	1.7864	1,438.38	1,486.30	0.0000	4.5800	50.0000	0.0000	(0.5490)	(0.0619)	0.0000	3	(0.6109)	01/06/2025
688222.SH	12/06/2024	SDB3261439312	200.00	1.7864	345.76	357.28	0.0000	4.5800	50.0000	0.0000	(0.1320)	(0.0149)	0.0000	3	(0.1469)	01/06/2025
688222.SH	12/05/2024	SDB3261439312	2,000.00	1.7882	3,457.64	3,576.45	0.0000	4.5800	50.0000	0.0000	(0.4399)	(0.0497)	0.0000	1	(0.4896)	01/06/2025
688222.SH	12/05/2024	SDB3261439312	400.00	1.7882	691.53	715.29	0.0000	4.5800	50.0000	0.0000	(0.0880)	(0.0099)	0.0000	1	(0.0979)	01/06/2025
688222.SH	12/05/2024	SDB3261439312	400.00	1.7882	691.53	715.29	0.0000	4.5800	50.0000	0.0000	(0.0880)	(0.0099)	0.0000	1	(0.0979)	01/06/2025
688222.SH	12/05/2024	SDB3261439312	6,587.00	1.7882	11,387.74	11,779.04	0.0000	4.5800	50.0000	0.0000	(1.4488)	(0.1636)	0.0000	1	(1.6124)	01/06/2025
688222.SH	12/05/2024	SDB3261439312	1,013.00	1.7882	1,751.29	1,811.47	0.0000	4.5800	50.0000	0.0000	(0.2228)	(0.0252)	0.0000	1	(0.2480)	01/06/2025
688222.SH	12/05/2024	SDB3261439312	1,400.00	1.7882	2,420.35	2,503.52	0.0000	4.5800	50.0000	0.0000	(0.3079)	(0.0348)	0.0000	1	(0.3427)	01/06/2025
688222.SH	12/05/2024	SDB3261439312	200.00	1.7882	345.76	357.65	0.0000	4.5800	50.0000	0.0000	(0.0440)	(0.0050)	0.0000	1	(0.0490)	01/06/2025
688222.SH	12/05/2024	SDB3261439312	2,067.00	1.7882	3,573.47	3,696.26	0.0000	4.5800	50.0000	0.0000	(0.4546)	(0.0513)	0.0000	1	(0.5060)	01/06/2025
688222.SH	12/05/2024	SDB3261439312	3,633.00	1.7882	6,280.80	6,496.63	0.0000	4.5800	50.0000	0.0000	(0.7991)	(0.0902)	0.0000	1	(0.8893)	01/06/2025
688222.SH	12/05/2024	SDB3261439312	3,694.00	1.7882	6,386.26	6,605.71	0.0000	4.5800	50.0000	0.0000	(0.8125)	(0.0917)	0.0000	1	(0.9042)	01/06/2025
688222.SH	12/05/2024	SDB3261439312	6,906.00	1.7882	11,939.23	12,349.49	0.0000	4.5800	50.0000	0.0000	(1.5189)	(0.1715)	0.0000	1	(1.6905)	01/06/2025
688222.SH	12/05/2024	SDB3261439312	1,800.00	1.7882	3,111.88	3,218.81	0.0000	4.5800	50.0000	0.0000	(0.3959)	(0.0447)	0.0000	1	(0.4406)	01/06/2025
688222.SH	12/05/2024	SDB3261439312	6,694.00	1.7882	11,572.72	11,970.38	0.0000	4.5800	50.0000	0.0000	(1.4723)	(0.1663)	0.0000	1	(1.6386)	01/06/2025
688222.SH	12/05/2024	SDB3261439312	3,806.00	1.7882	6,579.89	6,805.99	0.0000	4.5800	50.0000	0.0000	(0.8371)	(0.0945)	0.0000	1	(0.9316)	01/06/2025
688222.SH	12/05/2024	SDB3261439312	200.00	1.7882	345.76	357.65	0.0000	4.5800	50.0000	0.0000	(0.0440)	(0.0050)	0.0000	1	(0.0490)	01/06/2025
688222.SH	12/05/2024	SDB3261439312	4,263.00	1.7882	7,369.96	7,623.21	0.0000	4.5800	50.0000	0.0000	(0.9376)	(0.1059)	0.0000	1	(1.0435)	01/06/2025
688222.SH	12/05/2024	SDB3261439312	7,237.00	1.7882	12,511.47	12,941.39	0.0000	4.5800	50.0000	0.0000	(1.5917)	(0.1797)	0.0000	1	(1.7715)	01/06/2025
688222.SH	12/05/2024	SDB3261439312	1,868.00	1.7882	3,229.44	3,340.41	0.0000	4.5800	50.0000	0.0000	(0.4109)	(0.0464)	0.0000	1	(0.4573)	01/06/2025
688222.SH	12/05/2024	SDB3261439312	832.00	1.7882	1,438.38	1,487.80	0.0000	4.5800	50.0000	0.0000	(0.1830)	(0.0207)	0.0000	1	(0.2037)	01/06/2025
688222.SH	12/05/2024	SDB3261439312	300.00	1.7882	518.65	536.47	0.0000	4.5800	50.0000	0.0000	(0.0660)	(0.0075)	0.0000	1	(0.0734)	01/06/2025
688222.SH	12/05/2024	SDB3261439312	3,937.00	1.7882	6,806.36	7,040.25	0.0000	4.5800	50.0000	0.0000	(0.8659)	(0.0978)	0.0000	1	(0.9637)	01/06/2025
688222.SH	12/05/2024	SDB3261439312	10,363.00	1.7882	17,915.76	18,531.39	0.0000	4.5800	50.0000	0.0000	(2.2793)	(0.2574)	0.0000	1	(2.5367)	01/06/2025
688222.SH	12/05/2024	SDB3261439312	832.00	1.7882	1,438.38	1,487.80	0.0000	4.5800	50.0000	0.0000	(0.1830)	(0.0207)	0.0000	1	(0.2037)	01/06/2025
688222.SH	12/05/2024	SDB3261439312	200.00	1.7882	345.76	357.65	0.0000	4.5800	50.0000	0.0000	(0.0440)	(0.0050)	0.0000	1	(0.0490)	01/06/2025
688222.SH	12/04/2024	SDB3261439312	2,000.00	1.7288	3,457.64	3,457.64	0.0000	4.5800	50.0000	0.0000	(0.4399)	(0.0480)	0.0000	1	(0.4879)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HITGEN INC. CMN CLASS A SERIES NORTHBOUND (Cont.)																
688222.SH	12/04/2024	SDB3261439312	400.00	1.7288	691.53	691.53	0.0000	4.5800	50.0000	0.0000	(0.0880)	(0.0096)	0.0000	1	(0.0976)	01/06/2025
688222.SH	12/04/2024	SDB3261439312	400.00	1.7288	691.53	691.53	0.0000	4.5800	50.0000	0.0000	(0.0880)	(0.0096)	0.0000	1	(0.0976)	01/06/2025
688222.SH	12/04/2024	SDB3261439312	6,587.00	1.7288	11,387.74	11,387.74	0.0000	4.5800	50.0000	0.0000	(1.4488)	(0.1582)	0.0000	1	(1.6069)	01/06/2025
688222.SH	12/04/2024	SDB3261439312	1,013.00	1.7288	1,751.29	1,751.29	0.0000	4.5800	50.0000	0.0000	(0.2228)	(0.0243)	0.0000	1	(0.2471)	01/06/2025
688222.SH	12/04/2024	SDB3261439312	1,400.00	1.7288	2,420.35	2,420.35	0.0000	4.5800	50.0000	0.0000	(0.3079)	(0.0336)	0.0000	1	(0.3415)	01/06/2025
688222.SH	12/04/2024	SDB3261439312	200.00	1.7288	345.76	345.76	0.0000	4.5800	50.0000	0.0000	(0.0440)	(0.0048)	0.0000	1	(0.0488)	01/06/2025
688222.SH	12/04/2024	SDB3261439312	2,067.00	1.7288	3,573.47	3,573.47	0.0000	4.5800	50.0000	0.0000	(0.4546)	(0.0496)	0.0000	1	(0.5043)	01/06/2025
688222.SH	12/04/2024	SDB3261439312	3,633.00	1.7288	6,280.80	6,280.80	0.0000	4.5800	50.0000	0.0000	(0.7991)	(0.0872)	0.0000	1	(0.8863)	01/06/2025
688222.SH	12/04/2024	SDB3261439312	3,694.00	1.7288	6,386.26	6,386.26	0.0000	4.5800	50.0000	0.0000	(0.8125)	(0.0887)	0.0000	1	(0.9012)	01/06/2025
688222.SH	12/04/2024	SDB3261439312	6,906.00	1.7288	11,939.23	11,939.23	0.0000	4.5800	50.0000	0.0000	(1.5189)	(0.1658)	0.0000	1	(1.6848)	01/06/2025
688222.SH	12/04/2024	SDB3261439312	1,800.00	1.7288	3,111.88	3,111.88	0.0000	4.5800	50.0000	0.0000	(0.3959)	(0.0432)	0.0000	1	(0.4391)	01/06/2025
688222.SH	12/04/2024	SDB3261439312	6,694.00	1.7288	11,572.72	11,572.72	0.0000	4.5800	50.0000	0.0000	(1.4723)	(0.1607)	0.0000	1	(1.6330)	01/06/2025
688222.SH	12/04/2024	SDB3261439312	3,806.00	1.7288	6,579.89	6,579.89	0.0000	4.5800	50.0000	0.0000	(0.8371)	(0.0914)	0.0000	1	(0.9285)	01/06/2025
688222.SH	12/04/2024	SDB3261439312	200.00	1.7288	345.76	345.76	0.0000	4.5800	50.0000	0.0000	(0.0440)	(0.0048)	0.0000	1	(0.0488)	01/06/2025
688222.SH	12/04/2024	SDB3261439312	4,263.00	1.7288	7,369.96	7,369.96	0.0000	4.5800	50.0000	0.0000	(0.9376)	(0.1024)	0.0000	1	(1.0400)	01/06/2025
688222.SH	12/04/2024	SDB3261439312	7,237.00	1.7288	12,511.47	12,511.47	0.0000	4.5800	50.0000	0.0000	(1.5917)	(0.1738)	0.0000	1	(1.7655)	01/06/2025
688222.SH	12/04/2024	SDB3261439312	1,868.00	1.7288	3,229.44	3,229.44	0.0000	4.5800	50.0000	0.0000	(0.4109)	(0.0449)	0.0000	1	(0.4557)	01/06/2025
688222.SH	12/04/2024	SDB3261439312	832.00	1.7288	1,438.38	1,438.38	0.0000	4.5800	50.0000	0.0000	(0.1830)	(0.0200)	0.0000	1	(0.2030)	01/06/2025
688222.SH	12/04/2024	SDB3261439312	300.00	1.7288	518.65	518.65	0.0000	4.5800	50.0000	0.0000	(0.0660)	(0.0072)	0.0000	1	(0.0732)	01/06/2025
688222.SH	12/04/2024	SDB3261439312	3,937.00	1.7288	6,806.36	6,806.36	0.0000	4.5800	50.0000	0.0000	(0.8659)	(0.0945)	0.0000	1	(0.9605)	01/06/2025
688222.SH	12/04/2024	SDB3261439312	10,363.00	1.7288	17,915.76	17,915.76	0.0000	4.5800	50.0000	0.0000	(2.2793)	(0.2488)	0.0000	1	(2.5281)	01/06/2025
688222.SH	12/04/2024	SDB3261439312	832.00	1.7288	1,438.38	1,438.38	0.0000	4.5800	50.0000	0.0000	(0.1830)	(0.0200)	0.0000	1	(0.2030)	01/06/2025
688222.SH	12/04/2024	SDB3261439312	200.00	1.7288	345.76	345.76	0.0000	4.5800	50.0000	0.0000	(0.0440)	(0.0048)	0.0000	1	(0.0488)	01/06/2025
TOTAL HITGEN INC. CMN CLASS A SERIES NORTHBOUND												(501.0770)	(60.0205)	0.0000	(561.0975)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HITHINK ROYALFLUSH INFORMATION NETWORK CO., LTD. CMN CLASS A SERIES NORTHBOUND																
300033.ZK	01/03/2025	SDB3264120684	100.00	42.1506	4,211.82	4,215.06	0.0000	4.3300	50.0000	0.0000	(1.5198)	(0.1756)	0.0000	3	(1.6954)	01/06/2025
300033.ZK	01/03/2025	SDB3264120684	1,400.00	42.1506	62,264.17	59,010.88	0.0000	4.3300	50.0000	0.0000	(22.4670)	(2.4588)	0.0000	3	(24.9258)	01/06/2025
300033.ZK	01/03/2025	SDB3264120684	1,600.00	42.1506	70,599.87	67,441.00	0.0000	4.3300	50.0000	0.0000	(25.4748)	(2.8100)	0.0000	3	(28.2848)	01/06/2025
300033.ZK	01/02/2025	SDB3264120684	100.00	42.3060	4,211.82	4,230.60	0.0000	4.3300	50.0000	0.0000	(0.5066)	(0.0588)	0.0000	1	(0.5653)	01/06/2025
300033.ZK	01/02/2025	SDB3264120684	1,400.00	42.3060	62,264.17	59,228.45	0.0000	4.3300	50.0000	0.0000	(7.4890)	(0.8226)	0.0000	1	(8.3116)	01/06/2025
300033.ZK	01/02/2025	SDB3264120684	1,600.00	42.3060	70,599.87	67,689.65	0.0000	4.3300	50.0000	0.0000	(8.4916)	(0.9401)	0.0000	1	(9.4317)	01/06/2025
300033.ZK	12/31/2024	SDB3264120684	100.00	42.4559	4,211.82	4,245.59	0.0000	4.3300	50.0000	0.0000	(1.0132)	(0.1179)	0.0000	2	(1.1311)	01/06/2025
300033.ZK	12/31/2024	SDB3264120684	1,400.00	42.4559	62,264.17	59,438.26	0.0000	4.3300	50.0000	0.0000	(14.9780)	(1.6511)	0.0000	2	(16.6291)	01/06/2025
300033.ZK	12/31/2024	SDB3264120684	1,600.00	42.4559	70,599.87	67,929.44	0.0000	4.3300	50.0000	0.0000	(16.9832)	(1.8869)	0.0000	2	(18.8701)	01/06/2025
300033.ZK	12/30/2024	SDB3264120684	100.00	41.6051	4,211.82	4,160.51	0.0000	4.3300	50.0000	0.0000	(0.5066)	(0.0578)	0.0000	1	(0.5644)	01/06/2025
300033.ZK	12/30/2024	SDB3264120684	1,400.00	41.6051	62,264.17	58,247.18	0.0000	4.3300	50.0000	0.0000	(7.4890)	(0.8090)	0.0000	1	(8.2980)	01/06/2025
300033.ZK	12/30/2024	SDB3264120684	1,600.00	41.6051	70,599.87	66,568.20	0.0000	4.3300	50.0000	0.0000	(8.4916)	(0.9246)	0.0000	1	(9.4162)	01/06/2025
300033.ZK	12/30/2024	SDB3264120684	100.00	41.6051	4,412.49	4,160.51	0.0000	4.3300	50.0000	0.0000	(0.5307)	(0.0578)	0.0000	1	(0.5885)	01/06/2025
300033.ZK	12/30/2024	SDB3264120684	200.00	41.6051	8,724.12	8,321.02	0.0000	4.3300	50.0000	0.0000	(1.0493)	(0.1156)	0.0000	1	(1.1649)	01/06/2025
300033.ZK	12/30/2024	SDB3264120684	200.00	41.6051	8,711.97	8,321.02	0.0000	4.3300	50.0000	0.0000	(1.0479)	(0.1156)	0.0000	1	(1.1634)	01/06/2025
300033.ZK	12/27/2024	SDB3264120684	100.00	41.8487	4,211.82	4,184.87	0.0000	4.3300	50.0000	0.0000	(1.5198)	(0.1744)	0.0000	3	(1.6941)	01/06/2025
300033.ZK	12/27/2024	SDB3264120684	1,400.00	41.8487	62,264.17	58,588.12	0.0000	4.3300	50.0000	0.0000	(22.4670)	(2.4412)	0.0000	3	(24.9082)	01/06/2025
300033.ZK	12/27/2024	SDB3264120684	1,600.00	41.8487	70,599.87	66,957.85	0.0000	4.3300	50.0000	0.0000	(25.4748)	(2.7899)	0.0000	3	(28.2647)	01/06/2025
300033.ZK	12/27/2024	SDB3264120684	100.00	41.8487	4,412.49	4,184.87	0.0000	4.3300	50.0000	0.0000	(1.5922)	(0.1744)	0.0000	3	(1.7665)	01/06/2025
300033.ZK	12/27/2024	SDB3264120684	200.00	41.8487	8,724.12	8,369.73	0.0000	4.3300	50.0000	0.0000	(3.1480)	(0.3487)	0.0000	3	(3.4967)	01/06/2025
300033.ZK	12/27/2024	SDB3264120684	500.00	41.8487	21,779.92	20,924.33	0.0000	4.3300	50.0000	0.0000	(7.8589)	(0.8718)	0.0000	3	(8.7308)	01/06/2025
300033.ZK	12/26/2024	SDB3264120684	100.00	41.7008	4,211.82	4,170.08	0.0000	4.3300	50.0000	0.0000	(0.5066)	(0.0579)	0.0000	1	(0.5645)	01/06/2025
300033.ZK	12/26/2024	SDB3264120684	1,400.00	41.7008	62,264.17	58,381.19	0.0000	4.3300	50.0000	0.0000	(7.4890)	(0.8108)	0.0000	1	(8.2998)	01/06/2025
300033.ZK	12/26/2024	SDB3264120684	1,600.00	41.7008	70,599.87	66,721.36	0.0000	4.3300	50.0000	0.0000	(8.4916)	(0.9267)	0.0000	1	(9.4183)	01/06/2025
300033.ZK	12/26/2024	SDB3264120684	100.00	41.7008	4,412.49	4,170.08	0.0000	4.3300	50.0000	0.0000	(0.5307)	(0.0579)	0.0000	1	(0.5886)	01/06/2025
300033.ZK	12/26/2024	SDB3264120684	200.00	41.7008	8,724.12	8,340.17	0.0000	4.3300	50.0000	0.0000	(1.0493)	(0.1158)	0.0000	1	(1.1652)	01/06/2025
300033.ZK	12/26/2024	SDB3264120684	600.00	41.7008	26,135.90	25,020.51	0.0000	4.3300	50.0000	0.0000	(3.1436)	(0.3475)	0.0000	1	(3.4911)	01/06/2025
300033.ZK	12/24/2024	SDB3264120684	100.00	41.7008	4,211.82	4,170.08	0.0000	4.3300	50.0000	0.0000	(1.0132)	(0.1158)	0.0000	2	(1.1290)	01/06/2025
300033.ZK	12/24/2024	SDB3264120684	1,400.00	41.7008	62,264.17	58,381.19	0.0000	4.3300	50.0000	0.0000	(14.9780)	(1.6217)	0.0000	2	(16.5997)	01/06/2025
300033.ZK	12/24/2024	SDB3264120684	1,600.00	41.7008	70,599.87	66,721.36	0.0000	4.3300	50.0000	0.0000	(16.9832)	(1.8534)	0.0000	2	(18.8366)	01/06/2025
300033.ZK	12/24/2024	SDB3264120684	100.00	41.7008	4,412.49	4,170.08	0.0000	4.3300	50.0000	0.0000	(1.0614)	(0.1158)	0.0000	2	(1.1773)	01/06/2025
300033.ZK	12/24/2024	SDB3264120684	200.00	41.7008	8,724.12	8,340.17	0.0000	4.3300	50.0000	0.0000	(2.0986)	(0.2317)	0.0000	2	(2.3303)	01/06/2025
300033.ZK	12/24/2024	SDB3264120684	600.00	41.7008	26,135.90	25,020.51	0.0000	4.3300	50.0000	0.0000	(6.2871)	(0.6950)	0.0000	2	(6.9822)	01/06/2025
300033.ZK	12/23/2024	SDB3264120684	100.00	40.8702	4,211.82	4,087.02	0.0000	4.3300	50.0000	0.0000	(0.5066)	(0.0568)	0.0000	1	(0.5634)	01/06/2025
300033.ZK	12/23/2024	SDB3264120684	1,400.00	40.8702	62,264.17	57,218.26	0.0000	4.3300	50.0000	0.0000	(7.4890)	(0.7947)	0.0000	1	(8.2837)	01/06/2025
300033.ZK	12/23/2024	SDB3264120684	1,600.00	40.8702	70,599.87	65,392.30	0.0000	4.3300	50.0000	0.0000	(8.4916)	(0.9082)	0.0000	1	(9.3998)	01/06/2025
300033.ZK	12/23/2024	SDB3264120684	100.00	40.8702	4,412.49	4,087.02	0.0000	4.3300	50.0000	0.0000	(0.5307)	(0.0568)	0.0000	1	(0.5875)	01/06/2025
300033.ZK	12/23/2024	SDB3264120684	200.00	40.8702	8,724.12	8,174.04	0.0000	4.3300	50.0000	0.0000	(1.0493)	(0.1135)	0.0000	1	(1.1628)	01/06/2025
300033.ZK	12/23/2024	SDB3264120684	600.00	40.8702	26,135.90	24,522.11	0.0000	4.3300	50.0000	0.0000	(3.1436)	(0.3406)	0.0000	1	(3.4842)	01/06/2025
300033.ZK	12/20/2024	SDB3264120684	100.00	41.0678	4,211.82	4,106.78	0.0000	4.3300	50.0000	0.0000	(1.5198)	(0.1711)	0.0000	3	(1.6909)	01/06/2025
300033.ZK	12/20/2024	SDB3264120684	1,400.00	41.0678	62,264.17	57,494.87	0.0000	4.3300	50.0000	0.0000	(22.4670)	(2.3956)	0.0000	3	(24.8626)	01/06/2025
300033.ZK	12/20/2024	SDB3264120684	1,600.00	41.0678	70,599.87	65,708.43	0.0000	4.3300	50.0000	0.0000	(25.4748)	(2.7379)	0.0000	3	(28.2126)	01/06/2025
300033.ZK	12/20/2024	SDB3264120684	100.00	41.0678	4,412.49	4,106.78	0.0000	4.3300	50.0000	0.0000	(1.5922)	(0.1711)	0.0000	3	(1.7633)	01/06/2025
300033.ZK	12/20/2024	SDB3264120684	200.00	41.0678	8,724.12	8,213.55	0.0000	4.3300	50.0000	0.0000	(3.1480)	(0.3422)	0.0000	3	(3.4902)	01/06/2025
300033.ZK	12/20/2024	SDB3264120684	600.00	41.0678	26,135.90	24,640.66	0.0000	4.3300	50.0000	0.0000	(9.4307)	(1.0267)	0.0000	3	(10.4574)	01/06/2025
300033.ZK	12/19/2024	SDB3264120684	100.00	40.9134	4,211.82	4,091.34	0.0000	4.5800	50.0000	0.0000	(0.5358)	(0.0568)	0.0000	1	(0.5927)	01/06/2025
300033.ZK	12/19/2024	SDB3264120684	1,400.00	40.9134	62,264.17	57,278.71	0.0000	4.5800	50.0000	0.0000	(7.9214)	(0.7955)	0.0000	1	(8.7169)	01/06/2025
300033.ZK	12/19/2024	SDB3264120684	1,600.00	40.9134	70,599.87	65,461.38	0.0000	4.5800	50.0000	0.0000	(9.9819)	(0.9092)	0.0000	1	(9.8911)	01/06/2025
300033.ZK	12/19/2024	SDB3264120684	100.00	40.9134	4,412.49	4,091.34	0.0000	4.5800	50.0000	0.0000	(0.5614)	(0.0568)	0.0000	1	(0.6182)	01/06/2025
300033.ZK	12/19/2024	SDB3264120684	200.00	40.9134	8,724.12	8,182.67	0.0000	4.5800	50.0000	0.0000	(1.1099)	(0.1136)	0.0000	1	(1.2236)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HITHINK ROYALFLUSH INFORMATION NETWORK CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300033.ZK	12/19/2024	SDB3264120684	600.00	40.9134	26,135.90	24,548.02	0.0000	4.5800	50.0000	0.0000	(3.3251)	(0.3409)	0.0000	1	(3.6660)	01/06/2025
300033.ZK	12/18/2024	SDB3264120684	100.00	42.1066	4,211.82	4,210.66	0.0000	4.5800	50.0000	0.0000	(0.5358)	(0.0585)	0.0000	1	(0.5943)	01/06/2025
300033.ZK	12/18/2024	SDB3264120684	1,400.00	42.1066	62,264.17	58,949.19	0.0000	4.5800	50.0000	0.0000	(7.9214)	(0.8187)	0.0000	1	(8.7401)	01/06/2025
300033.ZK	12/18/2024	SDB3264120684	1,600.00	42.1066	70,599.87	67,370.50	0.0000	4.5800	50.0000	0.0000	(8.9819)	(0.9357)	0.0000	1	(9.9176)	01/06/2025
300033.ZK	12/18/2024	SDB3264120684	100.00	42.1066	4,412.49	4,210.66	0.0000	4.5800	50.0000	0.0000	(0.5614)	(0.0585)	0.0000	1	(0.6198)	01/06/2025
300033.ZK	12/18/2024	SDB3264120684	200.00	42.1066	8,724.12	8,421.31	0.0000	4.5800	50.0000	0.0000	(1.1099)	(0.1170)	0.0000	1	(1.2269)	01/06/2025
300033.ZK	12/18/2024	SDB3264120684	600.00	42.1066	26,135.90	25,263.94	0.0000	4.5800	50.0000	0.0000	(3.3251)	(0.3509)	0.0000	1	(3.6760)	01/06/2025
300033.ZK	12/17/2024	SDB3264120684	1,400.00	44.5353	62,264.17	62,349.39	0.0000	4.5800	50.0000	0.0000	(7.9214)	(0.8660)	0.0000	1	(8.7874)	01/06/2025
300033.ZK	12/17/2024	SDB3264120684	1,600.00	44.5353	70,599.87	71,256.44	0.0000	4.5800	50.0000	0.0000	(8.9819)	(0.9997)	0.0000	1	(9.9715)	01/06/2025
300033.ZK	12/17/2024	SDB3264120684	100.00	44.5353	4,412.49	4,453.53	0.0000	4.5800	50.0000	0.0000	(0.5614)	(0.0619)	0.0000	1	(0.6232)	01/06/2025
300033.ZK	12/17/2024	SDB3264120684	200.00	44.5353	8,724.12	8,907.06	0.0000	4.5800	50.0000	0.0000	(1.1099)	(0.1237)	0.0000	1	(1.2336)	01/06/2025
300033.ZK	12/17/2024	SDB3264120684	600.00	44.5353	26,135.90	26,721.17	0.0000	4.5800	50.0000	0.0000	(3.3251)	(0.3711)	0.0000	1	(3.6962)	01/06/2025
300033.ZK	12/16/2024	SDB3264120684	200.00	43.6206	8,724.12	8,724.12	0.0000	4.5800	50.0000	0.0000	(1.1099)	(0.1212)	0.0000	1	(1.2311)	01/06/2025
300033.ZK	12/16/2024	SDB3264120684	600.00	43.5598	26,135.90	26,135.90	0.0000	4.5800	50.0000	0.0000	(3.3251)	(0.3630)	0.0000	1	(3.6881)	01/06/2025
TOTAL HITHINK ROYALFLUSH INFORMATION NETWORK CO., LTD. CMN CLASS A SERIES NORTHBOUND												(399.7797)	(43.3766)	0.0000	(443.1563)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HONGFA TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND																
600885.SH	12/04/2024	SDB3260427202	600.00	4.5549	2,732.94	2,732.94	0.0000	4.5800	50.0000	0.0000	(0.3477)	(0.0380)	0.0000	1	(0.3856)	01/06/2025
600885.SH	12/04/2024	SDB3260427202	1,100.00	4.5549	5,010.40	5,010.40	0.0000	4.5800	50.0000	0.0000	(0.6374)	(0.0696)	0.0000	1	(0.7070)	01/06/2025
600885.SH	12/04/2024	SDB3260427202	700.00	4.5549	3,188.44	3,188.44	0.0000	4.5800	50.0000	0.0000	(0.4056)	(0.0443)	0.0000	1	(0.4499)	01/06/2025
600885.SH	12/04/2024	SDB3260427202	1,400.00	4.5549	6,376.87	6,376.87	0.0000	4.5800	50.0000	0.0000	(0.8113)	(0.0886)	0.0000	1	(0.8998)	01/06/2025
600885.SH	12/04/2024	SDB3260427202	1,400.00	4.5549	6,376.87	6,376.87	0.0000	4.5800	50.0000	0.0000	(0.8113)	(0.0886)	0.0000	1	(0.8998)	01/06/2025
600885.SH	12/04/2024	SDB3260427202	2,200.00	4.5549	10,020.80	10,020.80	0.0000	4.5800	50.0000	0.0000	(1.2749)	(0.1392)	0.0000	1	(1.4140)	01/06/2025
600885.SH	12/04/2024	SDB3260427202	500.00	4.5549	2,277.45	2,277.45	0.0000	4.5800	50.0000	0.0000	(0.2897)	(0.0316)	0.0000	1	(0.3214)	01/06/2025
600885.SH	12/04/2024	SDB3260427202	400.00	4.5549	1,821.96	1,821.96	0.0000	4.5800	50.0000	0.0000	(0.2318)	(0.0253)	0.0000	1	(0.2571)	01/06/2025
600885.SH	12/04/2024	SDB3260427202	3,200.00	4.5549	14,575.71	14,575.71	0.0000	4.5800	50.0000	0.0000	(1.8544)	(0.2024)	0.0000	1	(2.0568)	01/06/2025
600885.SH	12/04/2024	SDB3260427202	100.00	4.5549	455.49	455.49	0.0000	4.5800	50.0000	0.0000	(0.0579)	(0.0063)	0.0000	1	(0.0643)	01/06/2025
600885.SH	12/04/2024	SDB3260427202	3,700.00	4.5549	16,853.16	16,853.16	0.0000	4.5800	50.0000	0.0000	(2.1441)	(0.2341)	0.0000	1	(2.3782)	01/06/2025
600885.SH	12/04/2024	SDB3260427202	100.00	4.5549	455.49	455.49	0.0000	4.5800	50.0000	0.0000	(0.0579)	(0.0063)	0.0000	1	(0.0643)	01/06/2025
600885.SH	12/04/2024	SDB3260427202	7,000.00	4.5549	31,884.36	31,884.36	0.0000	4.5800	50.0000	0.0000	(4.0564)	(0.4428)	0.0000	1	(4.4992)	01/06/2025
600885.SH	12/04/2024	SDB3260427202	4,800.00	4.5549	21,863.56	21,863.56	0.0000	4.5800	50.0000	0.0000	(2.7815)	(0.3037)	0.0000	1	(3.0852)	01/06/2025
600885.SH	12/04/2024	SDB3260427202	2,200.00	4.5549	10,020.80	10,020.80	0.0000	4.5800	50.0000	0.0000	(1.2749)	(0.1392)	0.0000	1	(1.4140)	01/06/2025
600885.SH	12/04/2024	SDB3260427202	400.00	4.5549	1,821.96	1,821.96	0.0000	4.5800	50.0000	0.0000	(0.2318)	(0.0253)	0.0000	1	(0.2571)	01/06/2025
600885.SH	12/04/2024	SDB3260427202	500.00	4.5549	2,277.45	2,277.45	0.0000	4.5800	50.0000	0.0000	(0.2897)	(0.0316)	0.0000	1	(0.3214)	01/06/2025
600885.SH	12/04/2024	SDB3260427202	100.00	4.5549	455.49	455.49	0.0000	4.5800	50.0000	0.0000	(0.0579)	(0.0063)	0.0000	1	(0.0643)	01/06/2025
600885.SH	12/04/2024	SDB3260427202	900.00	4.5549	4,099.42	4,099.42	0.0000	4.5800	50.0000	0.0000	(0.5215)	(0.0569)	0.0000	1	(0.5785)	01/06/2025
600885.SH	12/04/2024	SDB3260427202	600.00	4.5549	2,732.94	2,732.94	0.0000	4.5800	50.0000	0.0000	(0.3477)	(0.0380)	0.0000	1	(0.3856)	01/06/2025
600885.SH	12/04/2024	SDB3260427202	400.00	4.5549	1,821.96	1,821.96	0.0000	4.5800	50.0000	0.0000	(0.2318)	(0.0253)	0.0000	1	(0.2571)	01/06/2025
TOTAL HONGFA TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND												(18.7174)	(2.0434)	0.0000	(20.7608)	

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

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HUABAO FLAVOURS & FRAGRANCES CO.,LTD. CMN CLASS A SERIES NORTHBOUND																
300741.ZK	01/03/2025	SDB3262115524	1,300.00	2.4325	3,167.50	3,162.19	0.0000	4.3300	50.0000	0.0000	(1.1429)	(0.1318)	0.0000	3	(1.2747)	01/06/2025
300741.ZK	01/03/2025	SDB3262115524	1,400.00	2.4325	3,401.20	3,405.43	0.0000	4.3300	50.0000	0.0000	(1.2273)	(0.1419)	0.0000	3	(1.3692)	01/06/2025
300741.ZK	01/03/2025	SDB3262115524	1,000.00	2.4325	2,465.71	2,432.45	0.0000	4.3300	50.0000	0.0000	(0.8897)	(0.1014)	0.0000	3	(0.9911)	01/06/2025
300741.ZK	01/03/2025	SDB3262115524	1,800.00	2.4325	4,435.46	4,378.41	0.0000	4.3300	50.0000	0.0000	(1.6005)	(0.1824)	0.0000	3	(1.7829)	01/06/2025
300741.ZK	01/03/2025	SDB3262115524	300.00	2.4325	770.41	729.74	0.0000	4.3300	50.0000	0.0000	(0.2780)	(0.0304)	0.0000	3	(0.3084)	01/06/2025
300741.ZK	01/03/2025	SDB3262115524	600.00	2.4325	1,557.18	1,459.47	0.0000	4.3300	50.0000	0.0000	(0.5619)	(0.0608)	0.0000	3	(0.6227)	01/06/2025
300741.ZK	01/03/2025	SDB3262115524	100.00	2.4325	256.95	243.25	0.0000	4.3300	50.0000	0.0000	(0.0927)	(0.0101)	0.0000	3	(0.1029)	01/06/2025
300741.ZK	01/03/2025	SDB3262115524	300.00	2.4325	754.13	729.74	0.0000	4.3300	50.0000	0.0000	(0.2721)	(0.0304)	0.0000	3	(0.3025)	01/06/2025
300741.ZK	01/03/2025	SDB3262115524	500.00	2.4325	1,256.88	1,216.23	0.0000	4.3300	50.0000	0.0000	(0.4535)	(0.0507)	0.0000	3	(0.5042)	01/06/2025
300741.ZK	01/03/2025	SDB3262115524	100.00	2.4325	251.38	243.25	0.0000	4.3300	50.0000	0.0000	(0.0907)	(0.0101)	0.0000	3	(0.1008)	01/06/2025
300741.ZK	01/03/2025	SDB3262115524	100.00	2.4325	251.38	243.25	0.0000	4.3300	50.0000	0.0000	(0.0907)	(0.0101)	0.0000	3	(0.1008)	01/06/2025
300741.ZK	01/03/2025	SDB3262115524	5,200.00	2.4325	13,071.59	12,648.75	0.0000	4.3300	50.0000	0.0000	(4.7167)	(0.5270)	0.0000	3	(5.2437)	01/06/2025
300741.ZK	01/03/2025	SDB3262115524	2,100.00	2.4325	5,278.91	5,108.15	0.0000	4.3300	50.0000	0.0000	(1.9048)	(0.2128)	0.0000	3	(2.1176)	01/06/2025
300741.ZK	01/03/2025	SDB3262115524	100.00	2.4325	251.38	243.25	0.0000	4.3300	50.0000	0.0000	(0.0907)	(0.0101)	0.0000	3	(0.1008)	01/06/2025
300741.ZK	01/03/2025	SDB3262115524	500.00	2.4325	1,256.88	1,216.23	0.0000	4.3300	50.0000	0.0000	(0.4535)	(0.0507)	0.0000	3	(0.5042)	01/06/2025
300741.ZK	01/03/2025	SDB3262115524	300.00	2.4325	754.13	729.74	0.0000	4.3300	50.0000	0.0000	(0.2721)	(0.0304)	0.0000	3	(0.3025)	01/06/2025
300741.ZK	01/03/2025	SDB3262115524	400.00	2.4325	1,005.51	972.98	0.0000	4.3300	50.0000	0.0000	(0.3628)	(0.0405)	0.0000	3	(0.4034)	01/06/2025
300741.ZK	01/03/2025	SDB3262115524	300.00	2.4325	754.13	729.74	0.0000	4.3300	50.0000	0.0000	(0.2721)	(0.0304)	0.0000	3	(0.3025)	01/06/2025
300741.ZK	01/03/2025	SDB3262115524	200.00	2.4325	502.75	486.49	0.0000	4.3300	50.0000	0.0000	(0.1814)	(0.0203)	0.0000	3	(0.2017)	01/06/2025
300741.ZK	01/03/2025	SDB3262115524	300.00	2.4325	754.13	729.74	0.0000	4.3300	50.0000	0.0000	(0.2721)	(0.0304)	0.0000	3	(0.3025)	01/06/2025
300741.ZK	01/03/2025	SDB3262115524	200.00	2.4325	502.75	486.49	0.0000	4.3300	50.0000	0.0000	(0.1814)	(0.0203)	0.0000	3	(0.2017)	01/06/2025
300741.ZK	01/02/2025	SDB3262115524	1,000.00	2.4714	2,465.71	2,471.43	0.0000	4.3300	50.0000	0.0000	(0.2966)	(0.0343)	0.0000	1	(0.3309)	01/06/2025
300741.ZK	01/02/2025	SDB3262115524	1,800.00	2.4714	4,435.46	4,448.58	0.0000	4.3300	50.0000	0.0000	(0.5335)	(0.0618)	0.0000	1	(0.5953)	01/06/2025
300741.ZK	01/02/2025	SDB3262115524	300.00	2.4714	770.41	741.43	0.0000	4.3300	50.0000	0.0000	(0.0927)	(0.0103)	0.0000	1	(0.1030)	01/06/2025
300741.ZK	01/02/2025	SDB3262115524	600.00	2.4714	1,557.18	1,482.86	0.0000	4.3300	50.0000	0.0000	(0.1873)	(0.0206)	0.0000	1	(0.2079)	01/06/2025
300741.ZK	01/02/2025	SDB3262115524	100.00	2.4714	256.95	247.14	0.0000	4.3300	50.0000	0.0000	(0.0309)	(0.0034)	0.0000	1	(0.0343)	01/06/2025
300741.ZK	01/02/2025	SDB3262115524	300.00	2.4714	754.13	741.43	0.0000	4.3300	50.0000	0.0000	(0.0907)	(0.0103)	0.0000	1	(0.1010)	01/06/2025
300741.ZK	01/02/2025	SDB3262115524	500.00	2.4714	1,256.88	1,235.72	0.0000	4.3300	50.0000	0.0000	(0.1512)	(0.0172)	0.0000	1	(0.1683)	01/06/2025
300741.ZK	01/02/2025	SDB3262115524	100.00	2.4714	251.38	247.14	0.0000	4.3300	50.0000	0.0000	(0.0302)	(0.0034)	0.0000	1	(0.0337)	01/06/2025
300741.ZK	01/02/2025	SDB3262115524	100.00	2.4714	251.38	247.14	0.0000	4.3300	50.0000	0.0000	(0.0302)	(0.0034)	0.0000	1	(0.0337)	01/06/2025
300741.ZK	01/02/2025	SDB3262115524	5,200.00	2.4714	13,071.59	12,851.46	0.0000	4.3300	50.0000	0.0000	(1.5722)	(0.1785)	0.0000	1	(1.7507)	01/06/2025
300741.ZK	01/02/2025	SDB3262115524	2,100.00	2.4714	5,278.91	5,190.01	0.0000	4.3300	50.0000	0.0000	(0.6349)	(0.0721)	0.0000	1	(0.7070)	01/06/2025
300741.ZK	01/02/2025	SDB3262115524	100.00	2.4714	251.38	247.14	0.0000	4.3300	50.0000	0.0000	(0.0302)	(0.0034)	0.0000	1	(0.0337)	01/06/2025
300741.ZK	01/02/2025	SDB3262115524	500.00	2.4714	1,256.88	1,235.72	0.0000	4.3300	50.0000	0.0000	(0.1512)	(0.0172)	0.0000	1	(0.1683)	01/06/2025
300741.ZK	01/02/2025	SDB3262115524	300.00	2.4714	754.13	741.43	0.0000	4.3300	50.0000	0.0000	(0.0907)	(0.0103)	0.0000	1	(0.1010)	01/06/2025
300741.ZK	01/02/2025	SDB3262115524	400.00	2.4714	1,005.51	988.57	0.0000	4.3300	50.0000	0.0000	(0.1209)	(0.0137)	0.0000	1	(0.1347)	01/06/2025
300741.ZK	01/02/2025	SDB3262115524	300.00	2.4714	754.13	741.43	0.0000	4.3300	50.0000	0.0000	(0.0907)	(0.0103)	0.0000	1	(0.1010)	01/06/2025
300741.ZK	01/02/2025	SDB3262115524	200.00	2.4714	502.75	494.29	0.0000	4.3300	50.0000	0.0000	(0.0605)	(0.0069)	0.0000	1	(0.0673)	01/06/2025
300741.ZK	01/02/2025	SDB3262115524	300.00	2.4714	754.13	741.43	0.0000	4.3300	50.0000	0.0000	(0.0907)	(0.0103)	0.0000	1	(0.1010)	01/06/2025
300741.ZK	01/02/2025	SDB3262115524	200.00	2.4714	502.75	494.29	0.0000	4.3300	50.0000	0.0000	(0.0605)	(0.0069)	0.0000	1	(0.0673)	01/06/2025
300741.ZK	12/31/2024	SDB3262115524	300.00	2.5068	770.41	752.05	0.0000	4.3300	50.0000	0.0000	(0.1853)	(0.0209)	0.0000	2	(0.2062)	01/06/2025
300741.ZK	12/31/2024	SDB3262115524	600.00	2.5068	1,557.18	1,504.10	0.0000	4.3300	50.0000	0.0000	(0.3746)	(0.0418)	0.0000	2	(0.4164)	01/06/2025
300741.ZK	12/31/2024	SDB3262115524	100.00	2.5068	256.95	250.68	0.0000	4.3300	50.0000	0.0000	(0.0618)	(0.0070)	0.0000	2	(0.0688)	01/06/2025
300741.ZK	12/31/2024	SDB3262115524	300.00	2.5068	754.13	752.05	0.0000	4.3300	50.0000	0.0000	(0.1814)	(0.0209)	0.0000	2	(0.2023)	01/06/2025
300741.ZK	12/31/2024	SDB3262115524	500.00	2.5068	1,256.88	1,253.41	0.0000	4.3300	50.0000	0.0000	(0.3024)	(0.0348)	0.0000	2	(0.3372)	01/06/2025
300741.ZK	12/31/2024	SDB3262115524	100.00	2.5068	251.38	250.68	0.0000	4.3300	50.0000	0.0000	(0.0605)	(0.0070)	0.0000	2	(0.0674)	01/06/2025
300741.ZK	12/31/2024	SDB3262115524	100.00	2.5068	251.38	250.68	0.0000	4.3300	50.0000	0.0000	(0.0605)	(0.0070)	0.0000	2	(0.0674)	01/06/2025
300741.ZK	12/31/2024	SDB3262115524	5,200.00	2.5068	13,071.59	13,035.51	0.0000	4.3300	50.0000	0.0000	(3.1444)	(0.3621)	0.0000	2	(3.5065)	01/06/2025
300741.ZK	12/31/2024	SDB3262115524	2,100.00	2.5068	5,278.91	5,264.34	0.0000	4.3300	50.0000	0.0000	(1.2699)	(0.1462)	0.0000	2	(1.4161)	01/06/2025
300741.ZK	12/31/2024	SDB3262115524	100.00	2.5068	251.38	250.68	0.0000	4.3300	50.0000	0.0000	(0.0605)	(0.0070)	0.0000	2	(0.0674)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HUABAO FLAVOURS & FRAGRANCES CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300741.ZK	12/31/2024	SDB3262115524	500.00	2.5068	1,256.88	1,253.41	0.0000	4.3300	50.0000	0.0000	(0.3024)	(0.0348)	0.0000	2	(0.3372)	01/06/2025
300741.ZK	12/31/2024	SDB3262115524	300.00	2.5068	754.13	752.05	0.0000	4.3300	50.0000	0.0000	(0.1814)	(0.0209)	0.0000	2	(0.2023)	01/06/2025
300741.ZK	12/31/2024	SDB3262115524	400.00	2.5068	1,005.51	1,002.73	0.0000	4.3300	50.0000	0.0000	(0.2419)	(0.0279)	0.0000	2	(0.2697)	01/06/2025
300741.ZK	12/31/2024	SDB3262115524	300.00	2.5068	754.13	752.05	0.0000	4.3300	50.0000	0.0000	(0.1814)	(0.0209)	0.0000	2	(0.2023)	01/06/2025
300741.ZK	12/31/2024	SDB3262115524	200.00	2.5068	502.75	501.37	0.0000	4.3300	50.0000	0.0000	(0.1209)	(0.0139)	0.0000	2	(0.1349)	01/06/2025
300741.ZK	12/31/2024	SDB3262115524	300.00	2.5068	754.13	752.05	0.0000	4.3300	50.0000	0.0000	(0.1814)	(0.0209)	0.0000	2	(0.2023)	01/06/2025
300741.ZK	12/31/2024	SDB3262115524	200.00	2.5068	502.75	501.37	0.0000	4.3300	50.0000	0.0000	(0.1209)	(0.0139)	0.0000	2	(0.1349)	01/06/2025
300741.ZK	12/30/2024	SDB3262115524	300.00	2.4845	770.41	745.34	0.0000	4.3300	50.0000	0.0000	(0.0927)	(0.0104)	0.0000	1	(0.1030)	01/06/2025
300741.ZK	12/30/2024	SDB3262115524	600.00	2.4845	1,557.18	1,490.69	0.0000	4.3300	50.0000	0.0000	(0.1873)	(0.0207)	0.0000	1	(0.2080)	01/06/2025
300741.ZK	12/30/2024	SDB3262115524	100.00	2.4845	256.95	248.45	0.0000	4.3300	50.0000	0.0000	(0.0309)	(0.0035)	0.0000	1	(0.0344)	01/06/2025
300741.ZK	12/30/2024	SDB3262115524	300.00	2.4845	754.13	745.34	0.0000	4.3300	50.0000	0.0000	(0.0907)	(0.0104)	0.0000	1	(0.1011)	01/06/2025
300741.ZK	12/30/2024	SDB3262115524	500.00	2.4845	1,256.88	1,242.24	0.0000	4.3300	50.0000	0.0000	(0.1512)	(0.0173)	0.0000	1	(0.1684)	01/06/2025
300741.ZK	12/30/2024	SDB3262115524	100.00	2.4845	251.38	248.45	0.0000	4.3300	50.0000	0.0000	(0.0302)	(0.0035)	0.0000	1	(0.0337)	01/06/2025
300741.ZK	12/30/2024	SDB3262115524	100.00	2.4845	251.38	248.45	0.0000	4.3300	50.0000	0.0000	(0.0302)	(0.0035)	0.0000	1	(0.0337)	01/06/2025
300741.ZK	12/30/2024	SDB3262115524	5,200.00	2.4845	13,071.59	12,919.30	0.0000	4.3300	50.0000	0.0000	(1.5722)	(0.1794)	0.0000	1	(1.7517)	01/06/2025
300741.ZK	12/30/2024	SDB3262115524	2,100.00	2.4845	5,278.91	5,217.41	0.0000	4.3300	50.0000	0.0000	(0.6349)	(0.0725)	0.0000	1	(0.7074)	01/06/2025
300741.ZK	12/30/2024	SDB3262115524	100.00	2.4845	251.38	248.45	0.0000	4.3300	50.0000	0.0000	(0.0302)	(0.0035)	0.0000	1	(0.0337)	01/06/2025
300741.ZK	12/30/2024	SDB3262115524	500.00	2.4845	1,256.88	1,242.24	0.0000	4.3300	50.0000	0.0000	(0.1512)	(0.0173)	0.0000	1	(0.1684)	01/06/2025
300741.ZK	12/30/2024	SDB3262115524	300.00	2.4845	754.13	745.34	0.0000	4.3300	50.0000	0.0000	(0.0907)	(0.0104)	0.0000	1	(0.1011)	01/06/2025
300741.ZK	12/30/2024	SDB3262115524	400.00	2.4845	1,005.51	993.79	0.0000	4.3300	50.0000	0.0000	(0.1209)	(0.0138)	0.0000	1	(0.1347)	01/06/2025
300741.ZK	12/30/2024	SDB3262115524	300.00	2.4845	754.13	745.34	0.0000	4.3300	50.0000	0.0000	(0.0907)	(0.0104)	0.0000	1	(0.1011)	01/06/2025
300741.ZK	12/30/2024	SDB3262115524	200.00	2.4845	502.75	496.90	0.0000	4.3300	50.0000	0.0000	(0.0605)	(0.0069)	0.0000	1	(0.0674)	01/06/2025
300741.ZK	12/30/2024	SDB3262115524	300.00	2.4845	754.13	745.34	0.0000	4.3300	50.0000	0.0000	(0.0907)	(0.0104)	0.0000	1	(0.1011)	01/06/2025
300741.ZK	12/30/2024	SDB3262115524	200.00	2.4845	502.75	496.90	0.0000	4.3300	50.0000	0.0000	(0.0605)	(0.0069)	0.0000	1	(0.0674)	01/06/2025
300741.ZK	12/27/2024	SDB3262115524	300.00	2.5629	770.41	768.88	0.0000	4.3300	50.0000	0.0000	(0.2780)	(0.0320)	0.0000	3	(0.3100)	01/06/2025
300741.ZK	12/27/2024	SDB3262115524	600.00	2.5629	1,557.18	1,537.77	0.0000	4.3300	50.0000	0.0000	(0.5619)	(0.0641)	0.0000	3	(0.6260)	01/06/2025
300741.ZK	12/27/2024	SDB3262115524	100.00	2.5629	256.95	256.29	0.0000	4.3300	50.0000	0.0000	(0.0927)	(0.0107)	0.0000	3	(0.1034)	01/06/2025
300741.ZK	12/27/2024	SDB3262115524	300.00	2.5629	754.13	768.88	0.0000	4.3300	50.0000	0.0000	(0.2721)	(0.0320)	0.0000	3	(0.3042)	01/06/2025
300741.ZK	12/27/2024	SDB3262115524	500.00	2.5629	1,256.88	1,281.47	0.0000	4.3300	50.0000	0.0000	(0.4535)	(0.0534)	0.0000	3	(0.5069)	01/06/2025
300741.ZK	12/27/2024	SDB3262115524	100.00	2.5629	251.38	256.29	0.0000	4.3300	50.0000	0.0000	(0.0907)	(0.0107)	0.0000	3	(0.1014)	01/06/2025
300741.ZK	12/27/2024	SDB3262115524	100.00	2.5629	251.38	256.29	0.0000	4.3300	50.0000	0.0000	(0.0907)	(0.0107)	0.0000	3	(0.1014)	01/06/2025
300741.ZK	12/27/2024	SDB3262115524	5,200.00	2.5629	13,071.59	13,327.31	0.0000	4.3300	50.0000	0.0000	(4.7167)	(0.5553)	0.0000	3	(5.2720)	01/06/2025
300741.ZK	12/27/2024	SDB3262115524	2,100.00	2.5629	5,278.91	5,382.18	0.0000	4.3300	50.0000	0.0000	(1.9048)	(0.2243)	0.0000	3	(2.1291)	01/06/2025
300741.ZK	12/27/2024	SDB3262115524	100.00	2.5629	251.38	256.29	0.0000	4.3300	50.0000	0.0000	(0.0907)	(0.0107)	0.0000	3	(0.1014)	01/06/2025
300741.ZK	12/27/2024	SDB3262115524	500.00	2.5629	1,256.88	1,281.47	0.0000	4.3300	50.0000	0.0000	(0.4535)	(0.0534)	0.0000	3	(0.5069)	01/06/2025
300741.ZK	12/27/2024	SDB3262115524	300.00	2.5629	754.13	768.88	0.0000	4.3300	50.0000	0.0000	(0.2721)	(0.0320)	0.0000	3	(0.3042)	01/06/2025
300741.ZK	12/27/2024	SDB3262115524	400.00	2.5629	1,005.51	1,025.18	0.0000	4.3300	50.0000	0.0000	(0.3628)	(0.0427)	0.0000	3	(0.4055)	01/06/2025
300741.ZK	12/27/2024	SDB3262115524	300.00	2.5629	754.13	768.88	0.0000	4.3300	50.0000	0.0000	(0.2721)	(0.0320)	0.0000	3	(0.3042)	01/06/2025
300741.ZK	12/27/2024	SDB3262115524	200.00	2.5629	502.75	512.59	0.0000	4.3300	50.0000	0.0000	(0.1814)	(0.0214)	0.0000	3	(0.2028)	01/06/2025
300741.ZK	12/27/2024	SDB3262115524	300.00	2.5629	754.13	768.88	0.0000	4.3300	50.0000	0.0000	(0.2721)	(0.0320)	0.0000	3	(0.3042)	01/06/2025
300741.ZK	12/27/2024	SDB3262115524	200.00	2.5629	502.75	512.59	0.0000	4.3300	50.0000	0.0000	(0.1814)	(0.0214)	0.0000	3	(0.2028)	01/06/2025
300741.ZK	12/26/2024	SDB3262115524	300.00	2.5185	770.41	755.54	0.0000	4.3300	50.0000	0.0000	(0.0927)	(0.0105)	0.0000	1	(0.1032)	01/06/2025
300741.ZK	12/26/2024	SDB3262115524	600.00	2.5185	1,557.18	1,511.07	0.0000	4.3300	50.0000	0.0000	(0.1873)	(0.0210)	0.0000	1	(0.2083)	01/06/2025
300741.ZK	12/26/2024	SDB3262115524	100.00	2.5185	256.95	251.85	0.0000	4.3300	50.0000	0.0000	(0.0309)	(0.0035)	0.0000	1	(0.0344)	01/06/2025
300741.ZK	12/26/2024	SDB3262115524	300.00	2.5185	754.13	755.54	0.0000	4.3300	50.0000	0.0000	(0.0907)	(0.0105)	0.0000	1	(0.1012)	01/06/2025
300741.ZK	12/26/2024	SDB3262115524	500.00	2.5185	1,256.88	1,259.23	0.0000	4.3300	50.0000	0.0000	(0.1512)	(0.0175)	0.0000	1	(0.1687)	01/06/2025
300741.ZK	12/26/2024	SDB3262115524	100.00	2.5185	251.38	251.85	0.0000	4.3300	50.0000	0.0000	(0.0302)	(0.0035)	0.0000	1	(0.0337)	01/06/2025
300741.ZK	12/26/2024	SDB3262115524	100.00	2.5185	251.38	251.85	0.0000	4.3300	50.0000	0.0000	(0.0302)	(0.0035)	0.0000	1	(0.0337)	01/06/2025
300741.ZK	12/26/2024	SDB3262115524	5,200.00	2.5185	13,071.59	13,095.98	0.0000	4.3300	50.0000	0.0000	(1.5722)	(0.1819)	0.0000	1	(1.7541)	01/06/2025
300741.ZK	12/26/2024	SDB3262115524	2,100.00	2.5185	5,278.91	5,288.76	0.0000	4.3300	50.0000	0.0000	(0.6349)	(0.0735)	0.0000	1	(0.7084)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HUABAO FLAVOURS & FRAGRANCES CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300741.ZK	12/26/2024	SDB3262115524	100.00	2.5185	251.38	251.85	0.0000	4.3300	50.0000	0.0000	(0.0302)	(0.0035)	0.0000	1	(0.0337)	01/06/2025
300741.ZK	12/26/2024	SDB3262115524	500.00	2.5185	1,256.88	1,259.23	0.0000	4.3300	50.0000	0.0000	(0.1512)	(0.0175)	0.0000	1	(0.1687)	01/06/2025
300741.ZK	12/26/2024	SDB3262115524	300.00	2.5185	754.13	755.54	0.0000	4.3300	50.0000	0.0000	(0.0907)	(0.0105)	0.0000	1	(0.1012)	01/06/2025
300741.ZK	12/26/2024	SDB3262115524	400.00	2.5185	1,005.51	1,007.38	0.0000	4.3300	50.0000	0.0000	(0.1209)	(0.0140)	0.0000	1	(0.1349)	01/06/2025
300741.ZK	12/26/2024	SDB3262115524	300.00	2.5185	754.13	755.54	0.0000	4.3300	50.0000	0.0000	(0.0907)	(0.0105)	0.0000	1	(0.1012)	01/06/2025
300741.ZK	12/26/2024	SDB3262115524	200.00	2.5185	502.75	503.69	0.0000	4.3300	50.0000	0.0000	(0.0605)	(0.0070)	0.0000	1	(0.0675)	01/06/2025
300741.ZK	12/26/2024	SDB3262115524	300.00	2.5185	754.13	755.54	0.0000	4.3300	50.0000	0.0000	(0.0907)	(0.0105)	0.0000	1	(0.1012)	01/06/2025
300741.ZK	12/26/2024	SDB3262115524	200.00	2.5185	502.75	503.69	0.0000	4.3300	50.0000	0.0000	(0.0605)	(0.0070)	0.0000	1	(0.0675)	01/06/2025
300741.ZK	12/24/2024	SDB3262115524	300.00	2.5185	770.41	755.54	0.0000	4.3300	50.0000	0.0000	(0.1853)	(0.0210)	0.0000	2	(0.2063)	01/06/2025
300741.ZK	12/24/2024	SDB3262115524	600.00	2.5185	1,557.18	1,511.07	0.0000	4.3300	50.0000	0.0000	(0.3746)	(0.0420)	0.0000	2	(0.4166)	01/06/2025
300741.ZK	12/24/2024	SDB3262115524	100.00	2.5185	256.95	251.85	0.0000	4.3300	50.0000	0.0000	(0.0618)	(0.0070)	0.0000	2	(0.0688)	01/06/2025
300741.ZK	12/24/2024	SDB3262115524	300.00	2.5185	754.13	755.54	0.0000	4.3300	50.0000	0.0000	(0.1814)	(0.0210)	0.0000	2	(0.2024)	01/06/2025
300741.ZK	12/24/2024	SDB3262115524	500.00	2.5185	1,256.88	1,259.23	0.0000	4.3300	50.0000	0.0000	(0.3024)	(0.0350)	0.0000	2	(0.3373)	01/06/2025
300741.ZK	12/24/2024	SDB3262115524	100.00	2.5185	251.38	251.85	0.0000	4.3300	50.0000	0.0000	(0.0605)	(0.0070)	0.0000	2	(0.0675)	01/06/2025
300741.ZK	12/24/2024	SDB3262115524	100.00	2.5185	251.38	251.85	0.0000	4.3300	50.0000	0.0000	(0.0605)	(0.0070)	0.0000	2	(0.0675)	01/06/2025
300741.ZK	12/24/2024	SDB3262115524	5,200.00	2.5185	13,071.59	13,095.98	0.0000	4.3300	50.0000	0.0000	(3.1444)	(0.3638)	0.0000	2	(3.5082)	01/06/2025
300741.ZK	12/24/2024	SDB3262115524	2,100.00	2.5185	5,278.91	5,288.76	0.0000	4.3300	50.0000	0.0000	(1.2699)	(0.1469)	0.0000	2	(1.4168)	01/06/2025
300741.ZK	12/24/2024	SDB3262115524	100.00	2.5185	251.38	251.85	0.0000	4.3300	50.0000	0.0000	(0.0605)	(0.0070)	0.0000	2	(0.0675)	01/06/2025
300741.ZK	12/24/2024	SDB3262115524	500.00	2.5185	1,256.88	1,259.23	0.0000	4.3300	50.0000	0.0000	(0.3024)	(0.0350)	0.0000	2	(0.3373)	01/06/2025
300741.ZK	12/24/2024	SDB3262115524	300.00	2.5185	754.13	755.54	0.0000	4.3300	50.0000	0.0000	(0.1814)	(0.0210)	0.0000	2	(0.2024)	01/06/2025
300741.ZK	12/24/2024	SDB3262115524	400.00	2.5185	1,005.51	1,007.38	0.0000	4.3300	50.0000	0.0000	(0.2419)	(0.0280)	0.0000	2	(0.2699)	01/06/2025
300741.ZK	12/24/2024	SDB3262115524	300.00	2.5185	754.13	755.54	0.0000	4.3300	50.0000	0.0000	(0.1814)	(0.0210)	0.0000	2	(0.2024)	01/06/2025
300741.ZK	12/24/2024	SDB3262115524	200.00	2.5185	502.75	503.69	0.0000	4.3300	50.0000	0.0000	(0.1209)	(0.0140)	0.0000	2	(0.1349)	01/06/2025
300741.ZK	12/24/2024	SDB3262115524	300.00	2.5185	754.13	755.54	0.0000	4.3300	50.0000	0.0000	(0.1814)	(0.0210)	0.0000	2	(0.2024)	01/06/2025
300741.ZK	12/24/2024	SDB3262115524	200.00	2.5185	502.75	503.69	0.0000	4.3300	50.0000	0.0000	(0.1209)	(0.0140)	0.0000	2	(0.1349)	01/06/2025
300741.ZK	12/23/2024	SDB3262115524	300.00	2.5527	770.41	765.80	0.0000	4.3300	50.0000	0.0000	(0.0927)	(0.0106)	0.0000	1	(0.1033)	01/06/2025
300741.ZK	12/23/2024	SDB3262115524	600.00	2.5527	1,557.18	1,531.60	0.0000	4.3300	50.0000	0.0000	(0.1873)	(0.0213)	0.0000	1	(0.2086)	01/06/2025
300741.ZK	12/23/2024	SDB3262115524	100.00	2.5527	256.95	255.27	0.0000	4.3300	50.0000	0.0000	(0.0309)	(0.0035)	0.0000	1	(0.0345)	01/06/2025
300741.ZK	12/23/2024	SDB3262115524	300.00	2.5527	754.13	765.80	0.0000	4.3300	50.0000	0.0000	(0.0907)	(0.0106)	0.0000	1	(0.1013)	01/06/2025
300741.ZK	12/23/2024	SDB3262115524	500.00	2.5527	1,256.88	1,276.34	0.0000	4.3300	50.0000	0.0000	(0.1512)	(0.0177)	0.0000	1	(0.1689)	01/06/2025
300741.ZK	12/23/2024	SDB3262115524	100.00	2.5527	251.38	255.27	0.0000	4.3300	50.0000	0.0000	(0.0302)	(0.0035)	0.0000	1	(0.0338)	01/06/2025
300741.ZK	12/23/2024	SDB3262115524	100.00	2.5527	251.38	255.27	0.0000	4.3300	50.0000	0.0000	(0.0302)	(0.0035)	0.0000	1	(0.0338)	01/06/2025
300741.ZK	12/23/2024	SDB3262115524	5,200.00	2.5527	13,071.59	13,273.89	0.0000	4.3300	50.0000	0.0000	(1.5722)	(0.1844)	0.0000	1	(1.7566)	01/06/2025
300741.ZK	12/23/2024	SDB3262115524	2,100.00	2.5527	5,278.91	5,360.61	0.0000	4.3300	50.0000	0.0000	(0.6349)	(0.0745)	0.0000	1	(0.7094)	01/06/2025
300741.ZK	12/23/2024	SDB3262115524	100.00	2.5527	251.38	255.27	0.0000	4.3300	50.0000	0.0000	(0.0302)	(0.0035)	0.0000	1	(0.0338)	01/06/2025
300741.ZK	12/23/2024	SDB3262115524	500.00	2.5527	1,256.88	1,276.34	0.0000	4.3300	50.0000	0.0000	(0.1512)	(0.0177)	0.0000	1	(0.1689)	01/06/2025
300741.ZK	12/23/2024	SDB3262115524	300.00	2.5527	754.13	765.80	0.0000	4.3300	50.0000	0.0000	(0.0907)	(0.0106)	0.0000	1	(0.1013)	01/06/2025
300741.ZK	12/23/2024	SDB3262115524	400.00	2.5527	1,005.51	1,021.07	0.0000	4.3300	50.0000	0.0000	(0.1209)	(0.0142)	0.0000	1	(0.1351)	01/06/2025
300741.ZK	12/23/2024	SDB3262115524	300.00	2.5527	754.13	765.80	0.0000	4.3300	50.0000	0.0000	(0.0907)	(0.0106)	0.0000	1	(0.1013)	01/06/2025
300741.ZK	12/23/2024	SDB3262115524	200.00	2.5527	502.75	510.53	0.0000	4.3300	50.0000	0.0000	(0.0605)	(0.0071)	0.0000	1	(0.0676)	01/06/2025
300741.ZK	12/23/2024	SDB3262115524	300.00	2.5527	754.13	765.80	0.0000	4.3300	50.0000	0.0000	(0.0907)	(0.0106)	0.0000	1	(0.1013)	01/06/2025
300741.ZK	12/23/2024	SDB3262115524	200.00	2.5527	502.75	510.53	0.0000	4.3300	50.0000	0.0000	(0.0605)	(0.0071)	0.0000	1	(0.0676)	01/06/2025
300741.ZK	12/20/2024	SDB3262115524	300.00	2.6331	770.41	789.92	0.0000	4.3300	50.0000	0.0000	(0.2780)	(0.0329)	0.0000	3	(0.3109)	01/06/2025
300741.ZK	12/20/2024	SDB3262115524	600.00	2.6331	1,557.18	1,579.85	0.0000	4.3300	50.0000	0.0000	(0.5619)	(0.0658)	0.0000	3	(0.6277)	01/06/2025
300741.ZK	12/20/2024	SDB3262115524	100.00	2.6331	256.95	263.31	0.0000	4.3300	50.0000	0.0000	(0.0927)	(0.0110)	0.0000	3	(0.1037)	01/06/2025
300741.ZK	12/20/2024	SDB3262115524	300.00	2.6331	754.13	789.92	0.0000	4.3300	50.0000	0.0000	(0.2721)	(0.0329)	0.0000	3	(0.3050)	01/06/2025
300741.ZK	12/20/2024	SDB3262115524	500.00	2.6331	1,256.88	1,316.54	0.0000	4.3300	50.0000	0.0000	(0.4535)	(0.0549)	0.0000	3	(0.5084)	01/06/2025
300741.ZK	12/20/2024	SDB3262115524	100.00	2.6331	251.38	263.31	0.0000	4.3300	50.0000	0.0000	(0.0907)	(0.0110)	0.0000	3	(0.1017)	01/06/2025
300741.ZK	12/20/2024	SDB3262115524	100.00	2.6331	251.38	263.31	0.0000	4.3300	50.0000	0.0000	(0.0907)	(0.0110)	0.0000	3	(0.1017)	01/06/2025
300741.ZK	12/20/2024	SDB3262115524	5,200.00	2.6331	13,071.59	13,692.00	0.0000	4.3300	50.0000	0.0000	(4.7167)	(0.5705)	0.0000	3	(5.2872)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HUABAO FLAVOURS & FRAGRANCES CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300741.ZK	12/20/2024	SDB3262115524	2,100.00	2.6331	5,278.91	5,529.46	0.0000	4.3300	50.0000	0.0000	(1.9048)	(0.2304)	0.0000	3	(2.1352)	01/06/2025
300741.ZK	12/20/2024	SDB3262115524	100.00	2.6331	251.38	263.31	0.0000	4.3300	50.0000	0.0000	(0.0907)	(0.0110)	0.0000	3	(0.1017)	01/06/2025
300741.ZK	12/20/2024	SDB3262115524	500.00	2.6331	1,256.88	1,316.54	0.0000	4.3300	50.0000	0.0000	(0.4535)	(0.0549)	0.0000	3	(0.5084)	01/06/2025
300741.ZK	12/20/2024	SDB3262115524	300.00	2.6331	754.13	789.92	0.0000	4.3300	50.0000	0.0000	(0.2721)	(0.0329)	0.0000	3	(0.3050)	01/06/2025
300741.ZK	12/20/2024	SDB3262115524	400.00	2.6331	1,005.51	1,053.23	0.0000	4.3300	50.0000	0.0000	(0.3628)	(0.0439)	0.0000	3	(0.4067)	01/06/2025
300741.ZK	12/20/2024	SDB3262115524	300.00	2.6331	754.13	789.92	0.0000	4.3300	50.0000	0.0000	(0.2721)	(0.0329)	0.0000	3	(0.3050)	01/06/2025
300741.ZK	12/20/2024	SDB3262115524	200.00	2.6331	502.75	526.62	0.0000	4.3300	50.0000	0.0000	(0.1814)	(0.0219)	0.0000	3	(0.2034)	01/06/2025
300741.ZK	12/20/2024	SDB3262115524	300.00	2.6331	754.13	789.92	0.0000	4.3300	50.0000	0.0000	(0.2721)	(0.0329)	0.0000	3	(0.3050)	01/06/2025
300741.ZK	12/20/2024	SDB3262115524	200.00	2.6331	502.75	526.62	0.0000	4.3300	50.0000	0.0000	(0.1814)	(0.0219)	0.0000	3	(0.2034)	01/06/2025
300741.ZK	12/19/2024	SDB3262115524	300.00	2.6278	770.41	788.35	0.0000	4.5800	50.0000	0.0000	(0.0980)	(0.0109)	0.0000	1	(0.1090)	01/06/2025
300741.ZK	12/19/2024	SDB3262115524	600.00	2.6278	1,557.18	1,576.70	0.0000	4.5800	50.0000	0.0000	(0.1981)	(0.0219)	0.0000	1	(2.2200)	01/06/2025
300741.ZK	12/19/2024	SDB3262115524	100.00	2.6278	256.95	262.78	0.0000	4.5800	50.0000	0.0000	(0.0327)	(0.0036)	0.0000	1	(0.0363)	01/06/2025
300741.ZK	12/19/2024	SDB3262115524	300.00	2.6278	754.13	788.35	0.0000	4.5800	50.0000	0.0000	(0.0959)	(0.0109)	0.0000	1	(0.1069)	01/06/2025
300741.ZK	12/19/2024	SDB3262115524	500.00	2.6278	1,256.88	1,313.92	0.0000	4.5800	50.0000	0.0000	(0.1599)	(0.0182)	0.0000	1	(0.1782)	01/06/2025
300741.ZK	12/19/2024	SDB3262115524	100.00	2.6278	251.38	262.78	0.0000	4.5800	50.0000	0.0000	(0.0320)	(0.0036)	0.0000	1	(0.0356)	01/06/2025
300741.ZK	12/19/2024	SDB3262115524	100.00	2.6278	251.38	262.78	0.0000	4.5800	50.0000	0.0000	(0.0320)	(0.0036)	0.0000	1	(0.0356)	01/06/2025
300741.ZK	12/19/2024	SDB3262115524	5,200.00	2.6278	13,071.59	13,664.77	0.0000	4.5800	50.0000	0.0000	(1.6630)	(0.1898)	0.0000	1	(1.8528)	01/06/2025
300741.ZK	12/19/2024	SDB3262115524	2,100.00	2.6278	5,278.91	5,518.47	0.0000	4.5800	50.0000	0.0000	(0.6716)	(0.0766)	0.0000	1	(0.7482)	01/06/2025
300741.ZK	12/19/2024	SDB3262115524	100.00	2.6278	251.38	262.78	0.0000	4.5800	50.0000	0.0000	(0.0320)	(0.0036)	0.0000	1	(0.0356)	01/06/2025
300741.ZK	12/19/2024	SDB3262115524	500.00	2.6278	1,256.88	1,313.92	0.0000	4.5800	50.0000	0.0000	(0.1599)	(0.0182)	0.0000	1	(0.1782)	01/06/2025
300741.ZK	12/19/2024	SDB3262115524	300.00	2.6278	754.13	788.35	0.0000	4.5800	50.0000	0.0000	(0.0959)	(0.0109)	0.0000	1	(0.1069)	01/06/2025
300741.ZK	12/19/2024	SDB3262115524	400.00	2.6278	1,005.51	1,051.14	0.0000	4.5800	50.0000	0.0000	(0.1279)	(0.0146)	0.0000	1	(0.1425)	01/06/2025
300741.ZK	12/19/2024	SDB3262115524	300.00	2.6278	754.13	788.35	0.0000	4.5800	50.0000	0.0000	(0.0959)	(0.0109)	0.0000	1	(0.1069)	01/06/2025
300741.ZK	12/19/2024	SDB3262115524	200.00	2.6278	502.75	525.57	0.0000	4.5800	50.0000	0.0000	(0.0640)	(0.0073)	0.0000	1	(0.0713)	01/06/2025
300741.ZK	12/19/2024	SDB3262115524	300.00	2.6278	754.13	788.35	0.0000	4.5800	50.0000	0.0000	(0.0959)	(0.0109)	0.0000	1	(0.1069)	01/06/2025
300741.ZK	12/19/2024	SDB3262115524	200.00	2.6278	502.75	525.57	0.0000	4.5800	50.0000	0.0000	(0.0640)	(0.0073)	0.0000	1	(0.0713)	01/06/2025
300741.ZK	12/18/2024	SDB3262115524	300.00	2.5835	770.41	775.04	0.0000	4.5800	50.0000	0.0000	(0.0980)	(0.0108)	0.0000	1	(0.1088)	01/06/2025
300741.ZK	12/18/2024	SDB3262115524	600.00	2.5835	1,557.18	1,550.08	0.0000	4.5800	50.0000	0.0000	(0.1981)	(0.0215)	0.0000	1	(0.2196)	01/06/2025
300741.ZK	12/18/2024	SDB3262115524	100.00	2.5835	256.95	258.35	0.0000	4.5800	50.0000	0.0000	(0.0327)	(0.0036)	0.0000	1	(0.0363)	01/06/2025
300741.ZK	12/18/2024	SDB3262115524	300.00	2.5835	754.13	775.04	0.0000	4.5800	50.0000	0.0000	(0.0959)	(0.0108)	0.0000	1	(0.1067)	01/06/2025
300741.ZK	12/18/2024	SDB3262115524	500.00	2.5835	1,256.88	1,291.73	0.0000	4.5800	50.0000	0.0000	(0.1599)	(0.0179)	0.0000	1	(0.1778)	01/06/2025
300741.ZK	12/18/2024	SDB3262115524	100.00	2.5835	251.38	258.35	0.0000	4.5800	50.0000	0.0000	(0.0320)	(0.0036)	0.0000	1	(0.0356)	01/06/2025
300741.ZK	12/18/2024	SDB3262115524	100.00	2.5835	251.38	258.35	0.0000	4.5800	50.0000	0.0000	(0.0320)	(0.0036)	0.0000	1	(0.0356)	01/06/2025
300741.ZK	12/18/2024	SDB3262115524	5,200.00	2.5835	13,071.59	13,434.04	0.0000	4.5800	50.0000	0.0000	(1.6630)	(0.1866)	0.0000	1	(1.8496)	01/06/2025
300741.ZK	12/18/2024	SDB3262115524	2,100.00	2.5835	5,278.91	5,425.28	0.0000	4.5800	50.0000	0.0000	(0.6716)	(0.0754)	0.0000	1	(0.7469)	01/06/2025
300741.ZK	12/18/2024	SDB3262115524	100.00	2.5835	251.38	258.35	0.0000	4.5800	50.0000	0.0000	(0.0320)	(0.0036)	0.0000	1	(0.0356)	01/06/2025
300741.ZK	12/18/2024	SDB3262115524	500.00	2.5835	1,256.88	1,291.73	0.0000	4.5800	50.0000	0.0000	(0.1599)	(0.0179)	0.0000	1	(0.1778)	01/06/2025
300741.ZK	12/18/2024	SDB3262115524	300.00	2.5835	754.13	775.04	0.0000	4.5800	50.0000	0.0000	(0.0959)	(0.0108)	0.0000	1	(0.1067)	01/06/2025
300741.ZK	12/18/2024	SDB3262115524	400.00	2.5835	1,005.51	1,033.39	0.0000	4.5800	50.0000	0.0000	(0.1279)	(0.0144)	0.0000	1	(0.1423)	01/06/2025
300741.ZK	12/18/2024	SDB3262115524	300.00	2.5835	754.13	775.04	0.0000	4.5800	50.0000	0.0000	(0.0959)	(0.0108)	0.0000	1	(0.1067)	01/06/2025
300741.ZK	12/18/2024	SDB3262115524	200.00	2.5835	502.75	516.69	0.0000	4.5800	50.0000	0.0000	(0.0640)	(0.0072)	0.0000	1	(0.0711)	01/06/2025
300741.ZK	12/18/2024	SDB3262115524	300.00	2.5835	754.13	775.04	0.0000	4.5800	50.0000	0.0000	(0.0959)	(0.0108)	0.0000	1	(0.1067)	01/06/2025
300741.ZK	12/18/2024	SDB3262115524	200.00	2.5835	502.75	516.69	0.0000	4.5800	50.0000	0.0000	(0.0640)	(0.0072)	0.0000	1	(0.0711)	01/06/2025
300741.ZK	12/17/2024	SDB3262115524	300.00	2.6204	770.41	786.11	0.0000	4.5800	50.0000	0.0000	(0.0980)	(0.0109)	0.0000	1	(0.1089)	01/06/2025
300741.ZK	12/17/2024	SDB3262115524	600.00	2.6204	1,557.18	1,572.22	0.0000	4.5800	50.0000	0.0000	(0.1981)	(0.0218)	0.0000	1	(0.2199)	01/06/2025
300741.ZK	12/17/2024	SDB3262115524	100.00	2.6204	256.95	262.04	0.0000	4.5800	50.0000	0.0000	(0.0327)	(0.0036)	0.0000	1	(0.0363)	01/06/2025
300741.ZK	12/17/2024	SDB3262115524	300.00	2.6204	754.13	786.11	0.0000	4.5800	50.0000	0.0000	(0.0959)	(0.0109)	0.0000	1	(0.1069)	01/06/2025
300741.ZK	12/17/2024	SDB3262115524	500.00	2.6204	1,256.88	1,310.18	0.0000	4.5800	50.0000	0.0000	(0.1599)	(0.0182)	0.0000	1	(0.1781)	01/06/2025
300741.ZK	12/17/2024	SDB3262115524	100.00	2.6204	251.38	262.04	0.0000	4.5800	50.0000	0.0000	(0.0320)	(0.0036)	0.0000	1	(0.0356)	01/06/2025
300741.ZK	12/17/2024	SDB3262115524	100.00	2.6204	251.38	262.04	0.0000	4.5800	50.0000	0.0000	(0.0320)	(0.0036)	0.0000	1	(0.0356)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HUABAO FLAVOURS & FRAGRANCES CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300741.ZK	12/17/2024	SDB3262115524	5,200.00	2.6204	13,071.59	13,625.92	0.0000	4.5800	50.0000	0.0000	(1.6630)	(0.1892)	0.0000	1	(1.8522)	01/06/2025
300741.ZK	12/17/2024	SDB3262115524	2,100.00	2.6204	5,278.91	5,502.78	0.0000	4.5800	50.0000	0.0000	(0.6716)	(0.0764)	0.0000	1	(0.7480)	01/06/2025
300741.ZK	12/17/2024	SDB3262115524	100.00	2.6204	251.38	262.04	0.0000	4.5800	50.0000	0.0000	(0.0320)	(0.0036)	0.0000	1	(0.0356)	01/06/2025
300741.ZK	12/17/2024	SDB3262115524	500.00	2.6204	1,256.88	1,310.18	0.0000	4.5800	50.0000	0.0000	(0.1599)	(0.0182)	0.0000	1	(0.1781)	01/06/2025
300741.ZK	12/17/2024	SDB3262115524	300.00	2.6204	754.13	786.11	0.0000	4.5800	50.0000	0.0000	(0.0959)	(0.0109)	0.0000	1	(0.1069)	01/06/2025
300741.ZK	12/17/2024	SDB3262115524	400.00	2.6204	1,005.51	1,048.15	0.0000	4.5800	50.0000	0.0000	(0.1279)	(0.0146)	0.0000	1	(0.1425)	01/06/2025
300741.ZK	12/17/2024	SDB3262115524	300.00	2.6204	754.13	786.11	0.0000	4.5800	50.0000	0.0000	(0.0959)	(0.0109)	0.0000	1	(0.1069)	01/06/2025
300741.ZK	12/17/2024	SDB3262115524	200.00	2.6204	502.75	524.07	0.0000	4.5800	50.0000	0.0000	(0.0640)	(0.0073)	0.0000	1	(0.0712)	01/06/2025
300741.ZK	12/17/2024	SDB3262115524	300.00	2.6204	754.13	786.11	0.0000	4.5800	50.0000	0.0000	(0.0959)	(0.0109)	0.0000	1	(0.1069)	01/06/2025
300741.ZK	12/17/2024	SDB3262115524	200.00	2.6204	502.75	524.07	0.0000	4.5800	50.0000	0.0000	(0.0640)	(0.0073)	0.0000	1	(0.0712)	01/06/2025
300741.ZK	12/16/2024	SDB3262115524	100.00	2.5701	256.95	257.01	0.0000	4.5800	50.0000	0.0000	(0.0327)	(0.0036)	0.0000	1	(0.0363)	01/06/2025
300741.ZK	12/16/2024	SDB3262115524	300.00	2.5701	754.13	771.02	0.0000	4.5800	50.0000	0.0000	(0.0959)	(0.0107)	0.0000	1	(0.1067)	01/06/2025
300741.ZK	12/16/2024	SDB3262115524	500.00	2.5701	1,256.88	1,285.03	0.0000	4.5800	50.0000	0.0000	(0.1599)	(0.0178)	0.0000	1	(0.1778)	01/06/2025
300741.ZK	12/16/2024	SDB3262115524	100.00	2.5701	251.38	257.01	0.0000	4.5800	50.0000	0.0000	(0.0320)	(0.0036)	0.0000	1	(0.0356)	01/06/2025
300741.ZK	12/16/2024	SDB3262115524	100.00	2.5701	251.38	257.01	0.0000	4.5800	50.0000	0.0000	(0.0320)	(0.0036)	0.0000	1	(0.0356)	01/06/2025
300741.ZK	12/16/2024	SDB3262115524	5,200.00	2.5701	13,071.59	13,364.29	0.0000	4.5800	50.0000	0.0000	(1.6630)	(0.1856)	0.0000	1	(1.8486)	01/06/2025
300741.ZK	12/16/2024	SDB3262115524	2,100.00	2.5701	5,278.91	5,397.12	0.0000	4.5800	50.0000	0.0000	(0.6716)	(0.0750)	0.0000	1	(0.7466)	01/06/2025
300741.ZK	12/16/2024	SDB3262115524	100.00	2.5701	251.38	257.01	0.0000	4.5800	50.0000	0.0000	(0.0320)	(0.0036)	0.0000	1	(0.0356)	01/06/2025
300741.ZK	12/16/2024	SDB3262115524	500.00	2.5701	1,256.88	1,285.03	0.0000	4.5800	50.0000	0.0000	(0.1599)	(0.0178)	0.0000	1	(0.1778)	01/06/2025
300741.ZK	12/16/2024	SDB3262115524	300.00	2.5701	754.13	771.02	0.0000	4.5800	50.0000	0.0000	(0.0959)	(0.0107)	0.0000	1	(0.1067)	01/06/2025
300741.ZK	12/16/2024	SDB3262115524	400.00	2.5701	1,005.51	1,028.02	0.0000	4.5800	50.0000	0.0000	(0.1279)	(0.0143)	0.0000	1	(0.1422)	01/06/2025
300741.ZK	12/16/2024	SDB3262115524	300.00	2.5701	754.13	771.02	0.0000	4.5800	50.0000	0.0000	(0.0959)	(0.0107)	0.0000	1	(0.1067)	01/06/2025
300741.ZK	12/16/2024	SDB3262115524	200.00	2.5701	502.75	514.01	0.0000	4.5800	50.0000	0.0000	(0.0640)	(0.0071)	0.0000	1	(0.0711)	01/06/2025
300741.ZK	12/16/2024	SDB3262115524	300.00	2.5701	754.13	771.02	0.0000	4.5800	50.0000	0.0000	(0.0959)	(0.0107)	0.0000	1	(0.1067)	01/06/2025
300741.ZK	12/16/2024	SDB3262115524	200.00	2.5701	502.75	514.01	0.0000	4.5800	50.0000	0.0000	(0.0640)	(0.0071)	0.0000	1	(0.0711)	01/06/2025
300741.ZK	12/13/2024	SDB3262115524	100.00	2.5691	256.95	256.91	0.0000	4.5800	50.0000	0.0000	(0.0981)	(0.0107)	0.0000	3	(0.1088)	01/06/2025
300741.ZK	12/13/2024	SDB3262115524	300.00	2.5691	754.13	770.73	0.0000	4.5800	50.0000	0.0000	(0.2878)	(0.0321)	0.0000	3	(0.3199)	01/06/2025
300741.ZK	12/13/2024	SDB3262115524	500.00	2.5691	1,256.88	1,284.56	0.0000	4.5800	50.0000	0.0000	(0.4797)	(0.0535)	0.0000	3	(0.5332)	01/06/2025
300741.ZK	12/13/2024	SDB3262115524	100.00	2.5691	251.38	256.91	0.0000	4.5800	50.0000	0.0000	(0.0959)	(0.0107)	0.0000	3	(0.1066)	01/06/2025
300741.ZK	12/13/2024	SDB3262115524	100.00	2.5691	251.38	256.91	0.0000	4.5800	50.0000	0.0000	(0.0959)	(0.0107)	0.0000	3	(0.1066)	01/06/2025
300741.ZK	12/13/2024	SDB3262115524	5,200.00	2.5691	13,071.59	13,359.38	0.0000	4.5800	50.0000	0.0000	(4.9890)	(0.5566)	0.0000	3	(5.5456)	01/06/2025
300741.ZK	12/13/2024	SDB3262115524	2,100.00	2.5691	5,278.91	5,395.13	0.0000	4.5800	50.0000	0.0000	(2.0148)	(0.2248)	0.0000	3	(2.2396)	01/06/2025
300741.ZK	12/13/2024	SDB3262115524	100.00	2.5691	251.38	256.91	0.0000	4.5800	50.0000	0.0000	(0.0959)	(0.0107)	0.0000	3	(0.1066)	01/06/2025
300741.ZK	12/13/2024	SDB3262115524	500.00	2.5691	1,256.88	1,284.56	0.0000	4.5800	50.0000	0.0000	(0.4797)	(0.0535)	0.0000	3	(0.5332)	01/06/2025
300741.ZK	12/13/2024	SDB3262115524	300.00	2.5691	754.13	770.73	0.0000	4.5800	50.0000	0.0000	(0.2878)	(0.0321)	0.0000	3	(0.3199)	01/06/2025
300741.ZK	12/13/2024	SDB3262115524	400.00	2.5691	1,005.51	1,027.64	0.0000	4.5800	50.0000	0.0000	(0.3838)	(0.0428)	0.0000	3	(0.4266)	01/06/2025
300741.ZK	12/13/2024	SDB3262115524	300.00	2.5691	754.13	770.73	0.0000	4.5800	50.0000	0.0000	(0.2878)	(0.0321)	0.0000	3	(0.3199)	01/06/2025
300741.ZK	12/13/2024	SDB3262115524	200.00	2.5691	502.75	513.82	0.0000	4.5800	50.0000	0.0000	(0.1919)	(0.0214)	0.0000	3	(0.2133)	01/06/2025
300741.ZK	12/13/2024	SDB3262115524	300.00	2.5691	754.13	770.73	0.0000	4.5800	50.0000	0.0000	(0.2878)	(0.0321)	0.0000	3	(0.3199)	01/06/2025
300741.ZK	12/13/2024	SDB3262115524	200.00	2.5691	502.75	513.82	0.0000	4.5800	50.0000	0.0000	(0.1919)	(0.0214)	0.0000	3	(0.2133)	01/06/2025
300741.ZK	12/12/2024	SDB3262115524	300.00	2.5262	754.13	757.85	0.0000	4.5800	50.0000	0.0000	(0.0959)	(0.0105)	0.0000	1	(0.1065)	01/06/2025
300741.ZK	12/12/2024	SDB3262115524	500.00	2.5262	1,256.88	1,263.08	0.0000	4.5800	50.0000	0.0000	(0.1599)	(0.0175)	0.0000	1	(0.1774)	01/06/2025
300741.ZK	12/12/2024	SDB3262115524	100.00	2.5262	251.38	252.62	0.0000	4.5800	50.0000	0.0000	(0.0320)	(0.0035)	0.0000	1	(0.0355)	01/06/2025
300741.ZK	12/12/2024	SDB3262115524	100.00	2.5262	251.38	252.62	0.0000	4.5800	50.0000	0.0000	(0.0320)	(0.0035)	0.0000	1	(0.0355)	01/06/2025
300741.ZK	12/12/2024	SDB3262115524	5,200.00	2.5262	13,071.59	13,136.03	0.0000	4.5800	50.0000	0.0000	(1.6630)	(0.1824)	0.0000	1	(1.8454)	01/06/2025
300741.ZK	12/12/2024	SDB3262115524	2,100.00	2.5262	5,278.91	5,304.94	0.0000	4.5800	50.0000	0.0000	(0.6716)	(0.0737)	0.0000	1	(0.7453)	01/06/2025
300741.ZK	12/12/2024	SDB3262115524	100.00	2.5262	251.38	252.62	0.0000	4.5800	50.0000	0.0000	(0.0320)	(0.0035)	0.0000	1	(0.0355)	01/06/2025
300741.ZK	12/12/2024	SDB3262115524	500.00	2.5262	1,256.88	1,263.08	0.0000	4.5800	50.0000	0.0000	(0.1599)	(0.0175)	0.0000	1	(0.1774)	01/06/2025
300741.ZK	12/12/2024	SDB3262115524	300.00	2.5262	754.13	757.85	0.0000	4.5800	50.0000	0.0000	(0.0959)	(0.0105)	0.0000	1	(0.1065)	01/06/2025
300741.ZK	12/12/2024	SDB3262115524	400.00	2.5262	1,005.51	1,010.46	0.0000	4.5800	50.0000	0.0000	(0.1279)	(0.0140)	0.0000	1	(0.1420)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HUABAO FLAVOURS & FRAGRANCES CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300741.ZK	12/12/2024	SDB3262115524	300.00	2.5262	754.13	757.85	0.0000	4.5800	50.0000	0.0000	(0.0959)	(0.0105)	0.0000	1	(0.1065)	01/06/2025
300741.ZK	12/12/2024	SDB3262115524	200.00	2.5262	502.75	505.23	0.0000	4.5800	50.0000	0.0000	(0.0640)	(0.0070)	0.0000	1	(0.0710)	01/06/2025
300741.ZK	12/12/2024	SDB3262115524	300.00	2.5262	754.13	757.85	0.0000	4.5800	50.0000	0.0000	(0.0959)	(0.0105)	0.0000	1	(0.1065)	01/06/2025
300741.ZK	12/12/2024	SDB3262115524	200.00	2.5262	502.75	505.23	0.0000	4.5800	50.0000	0.0000	(0.0640)	(0.0070)	0.0000	1	(0.0710)	01/06/2025
300741.ZK	12/11/2024	SDB3262115524	300.00	2.5553	754.13	766.59	0.0000	4.5800	50.0000	0.0000	(0.0959)	(0.0106)	0.0000	1	(0.1066)	01/06/2025
300741.ZK	12/11/2024	SDB3262115524	500.00	2.5553	1,256.88	1,277.66	0.0000	4.5800	50.0000	0.0000	(0.1599)	(0.0177)	0.0000	1	(0.1776)	01/06/2025
300741.ZK	12/11/2024	SDB3262115524	100.00	2.5553	251.38	255.53	0.0000	4.5800	50.0000	0.0000	(0.0320)	(0.0035)	0.0000	1	(0.0355)	01/06/2025
300741.ZK	12/11/2024	SDB3262115524	100.00	2.5553	251.38	255.53	0.0000	4.5800	50.0000	0.0000	(0.0320)	(0.0035)	0.0000	1	(0.0355)	01/06/2025
300741.ZK	12/11/2024	SDB3262115524	5,200.00	2.5553	13,071.59	13,287.62	0.0000	4.5800	50.0000	0.0000	(1.6630)	(0.1846)	0.0000	1	(1.8475)	01/06/2025
300741.ZK	12/11/2024	SDB3262115524	2,100.00	2.5553	5,278.91	5,366.16	0.0000	4.5800	50.0000	0.0000	(0.6716)	(0.0745)	0.0000	1	(0.7461)	01/06/2025
300741.ZK	12/11/2024	SDB3262115524	100.00	2.5553	251.38	255.53	0.0000	4.5800	50.0000	0.0000	(0.0320)	(0.0035)	0.0000	1	(0.0355)	01/06/2025
300741.ZK	12/11/2024	SDB3262115524	500.00	2.5553	1,256.88	1,277.66	0.0000	4.5800	50.0000	0.0000	(0.1599)	(0.0177)	0.0000	1	(0.1776)	01/06/2025
300741.ZK	12/11/2024	SDB3262115524	300.00	2.5553	754.13	766.59	0.0000	4.5800	50.0000	0.0000	(0.0959)	(0.0106)	0.0000	1	(0.1066)	01/06/2025
300741.ZK	12/11/2024	SDB3262115524	400.00	2.5553	1,005.51	1,022.12	0.0000	4.5800	50.0000	0.0000	(0.1279)	(0.0142)	0.0000	1	(0.1421)	01/06/2025
300741.ZK	12/11/2024	SDB3262115524	300.00	2.5553	754.13	766.59	0.0000	4.5800	50.0000	0.0000	(0.0959)	(0.0106)	0.0000	1	(0.1066)	01/06/2025
300741.ZK	12/11/2024	SDB3262115524	200.00	2.5553	502.75	511.06	0.0000	4.5800	50.0000	0.0000	(0.0640)	(0.0071)	0.0000	1	(0.0711)	01/06/2025
300741.ZK	12/11/2024	SDB3262115524	300.00	2.5553	754.13	766.59	0.0000	4.5800	50.0000	0.0000	(0.0959)	(0.0106)	0.0000	1	(0.1066)	01/06/2025
300741.ZK	12/11/2024	SDB3262115524	200.00	2.5553	502.75	511.06	0.0000	4.5800	50.0000	0.0000	(0.0640)	(0.0071)	0.0000	1	(0.0711)	01/06/2025
300741.ZK	12/10/2024	SDB3262115524	300.00	2.5372	754.13	761.17	0.0000	4.5800	50.0000	0.0000	(0.0959)	(0.0106)	0.0000	1	(0.1065)	01/06/2025
300741.ZK	12/10/2024	SDB3262115524	500.00	2.5372	1,256.88	1,268.62	0.0000	4.5800	50.0000	0.0000	(0.1599)	(0.0176)	0.0000	1	(0.1775)	01/06/2025
300741.ZK	12/10/2024	SDB3262115524	100.00	2.5372	251.38	253.72	0.0000	4.5800	50.0000	0.0000	(0.0320)	(0.0035)	0.0000	1	(0.0355)	01/06/2025
300741.ZK	12/10/2024	SDB3262115524	100.00	2.5372	251.38	253.72	0.0000	4.5800	50.0000	0.0000	(0.0320)	(0.0035)	0.0000	1	(0.0355)	01/06/2025
300741.ZK	12/10/2024	SDB3262115524	5,200.00	2.5372	13,071.59	13,193.69	0.0000	4.5800	50.0000	0.0000	(1.6630)	(0.1832)	0.0000	1	(1.8462)	01/06/2025
300741.ZK	12/10/2024	SDB3262115524	2,100.00	2.5372	5,278.91	5,328.22	0.0000	4.5800	50.0000	0.0000	(0.6716)	(0.0740)	0.0000	1	(0.7456)	01/06/2025
300741.ZK	12/10/2024	SDB3262115524	100.00	2.5372	251.38	253.72	0.0000	4.5800	50.0000	0.0000	(0.0320)	(0.0035)	0.0000	1	(0.0355)	01/06/2025
300741.ZK	12/10/2024	SDB3262115524	500.00	2.5372	1,256.88	1,268.62	0.0000	4.5800	50.0000	0.0000	(0.1599)	(0.0176)	0.0000	1	(0.1775)	01/06/2025
300741.ZK	12/10/2024	SDB3262115524	300.00	2.5372	754.13	761.17	0.0000	4.5800	50.0000	0.0000	(0.0959)	(0.0106)	0.0000	1	(0.1065)	01/06/2025
300741.ZK	12/10/2024	SDB3262115524	400.00	2.5372	1,005.51	1,014.90	0.0000	4.5800	50.0000	0.0000	(0.1279)	(0.0141)	0.0000	1	(0.1420)	01/06/2025
300741.ZK	12/10/2024	SDB3262115524	300.00	2.5372	754.13	761.17	0.0000	4.5800	50.0000	0.0000	(0.0959)	(0.0106)	0.0000	1	(0.1065)	01/06/2025
300741.ZK	12/10/2024	SDB3262115524	200.00	2.5372	502.75	507.45	0.0000	4.5800	50.0000	0.0000	(0.0640)	(0.0070)	0.0000	1	(0.0710)	01/06/2025
300741.ZK	12/10/2024	SDB3262115524	300.00	2.5372	754.13	761.17	0.0000	4.5800	50.0000	0.0000	(0.0959)	(0.0106)	0.0000	1	(0.1065)	01/06/2025
300741.ZK	12/10/2024	SDB3262115524	200.00	2.5372	502.75	507.45	0.0000	4.5800	50.0000	0.0000	(0.0640)	(0.0070)	0.0000	1	(0.0710)	01/06/2025
300741.ZK	12/09/2024	SDB3262115524	300.00	2.5642	754.13	769.25	0.0000	4.5800	50.0000	0.0000	(0.0959)	(0.0107)	0.0000	1	(0.1066)	01/06/2025
300741.ZK	12/09/2024	SDB3262115524	500.00	2.5642	1,256.88	1,282.09	0.0000	4.5800	50.0000	0.0000	(0.1599)	(0.0178)	0.0000	1	(0.1777)	01/06/2025
300741.ZK	12/09/2024	SDB3262115524	100.00	2.5642	251.38	256.42	0.0000	4.5800	50.0000	0.0000	(0.0320)	(0.0036)	0.0000	1	(0.0355)	01/06/2025
300741.ZK	12/09/2024	SDB3262115524	100.00	2.5642	251.38	256.42	0.0000	4.5800	50.0000	0.0000	(0.0320)	(0.0036)	0.0000	1	(0.0355)	01/06/2025
300741.ZK	12/09/2024	SDB3262115524	5,200.00	2.5642	13,071.59	13,333.70	0.0000	4.5800	50.0000	0.0000	(1.6630)	(0.1852)	0.0000	1	(1.8482)	01/06/2025
300741.ZK	12/09/2024	SDB3262115524	2,100.00	2.5642	5,278.91	5,384.76	0.0000	4.5800	50.0000	0.0000	(0.6716)	(0.0748)	0.0000	1	(0.7464)	01/06/2025
300741.ZK	12/09/2024	SDB3262115524	100.00	2.5642	251.38	256.42	0.0000	4.5800	50.0000	0.0000	(0.0320)	(0.0036)	0.0000	1	(0.0355)	01/06/2025
300741.ZK	12/09/2024	SDB3262115524	500.00	2.5642	1,256.88	1,282.09	0.0000	4.5800	50.0000	0.0000	(0.1599)	(0.0178)	0.0000	1	(0.1777)	01/06/2025
300741.ZK	12/09/2024	SDB3262115524	300.00	2.5642	754.13	769.25	0.0000	4.5800	50.0000	0.0000	(0.0959)	(0.0107)	0.0000	1	(0.1066)	01/06/2025
300741.ZK	12/09/2024	SDB3262115524	400.00	2.5642	1,005.51	1,025.67	0.0000	4.5800	50.0000	0.0000	(0.1279)	(0.0142)	0.0000	1	(0.1422)	01/06/2025
300741.ZK	12/09/2024	SDB3262115524	300.00	2.5642	754.13	769.25	0.0000	4.5800	50.0000	0.0000	(0.0959)	(0.0107)	0.0000	1	(0.1066)	01/06/2025
300741.ZK	12/09/2024	SDB3262115524	200.00	2.5642	502.75	512.83	0.0000	4.5800	50.0000	0.0000	(0.0640)	(0.0071)	0.0000	1	(0.0711)	01/06/2025
300741.ZK	12/09/2024	SDB3262115524	300.00	2.5642	754.13	769.25	0.0000	4.5800	50.0000	0.0000	(0.0959)	(0.0107)	0.0000	1	(0.1066)	01/06/2025
300741.ZK	12/09/2024	SDB3262115524	200.00	2.5642	502.75	512.83	0.0000	4.5800	50.0000	0.0000	(0.0640)	(0.0071)	0.0000	1	(0.0711)	01/06/2025
300741.ZK	12/06/2024	SDB3262115524	300.00	2.5591	754.13	767.72	0.0000	4.5800	50.0000	0.0000	(0.2878)	(0.0320)	0.0000	3	(0.3198)	01/06/2025
300741.ZK	12/06/2024	SDB3262115524	500.00	2.5591	1,256.88	1,279.54	0.0000	4.5800	50.0000	0.0000	(0.4797)	(0.0533)	0.0000	3	(0.5330)	01/06/2025
300741.ZK	12/06/2024	SDB3262115524	100.00	2.5591	251.38	255.91	0.0000	4.5800	50.0000	0.0000	(0.0959)	(0.0107)	0.0000	3	(0.1066)	01/06/2025
300741.ZK	12/06/2024	SDB3262115524	100.00	2.5591	251.38	255.91	0.0000	4.5800	50.0000	0.0000	(0.0959)	(0.0107)	0.0000	3	(0.1066)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HUABAO FLAVOURS & FRAGRANCES CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300741.ZK	12/06/2024	SDB3262115524	5,200.00	2.5591	13,071.59	13,307.21	0.0000	4.5800	50.0000	0.0000	(4.9890)	(0.5545)	0.0000	3	(5.5435)	01/06/2025
300741.ZK	12/06/2024	SDB3262115524	2,100.00	2.5591	5,278.91	5,374.07	0.0000	4.5800	50.0000	0.0000	(2.0148)	(0.2239)	0.0000	3	(2.2387)	01/06/2025
300741.ZK	12/06/2024	SDB3262115524	100.00	2.5591	251.38	255.91	0.0000	4.5800	50.0000	0.0000	(0.0959)	(0.0107)	0.0000	3	(0.1066)	01/06/2025
300741.ZK	12/06/2024	SDB3262115524	500.00	2.5591	1,256.88	1,279.54	0.0000	4.5800	50.0000	0.0000	(0.4797)	(0.0533)	0.0000	3	(0.5330)	01/06/2025
300741.ZK	12/06/2024	SDB3262115524	300.00	2.5591	754.13	767.72	0.0000	4.5800	50.0000	0.0000	(0.2878)	(0.0320)	0.0000	3	(0.3198)	01/06/2025
300741.ZK	12/06/2024	SDB3262115524	400.00	2.5591	1,005.51	1,023.63	0.0000	4.5800	50.0000	0.0000	(0.3838)	(0.0427)	0.0000	3	(0.4264)	01/06/2025
300741.ZK	12/06/2024	SDB3262115524	300.00	2.5591	754.13	767.72	0.0000	4.5800	50.0000	0.0000	(0.2878)	(0.0320)	0.0000	3	(0.3198)	01/06/2025
300741.ZK	12/06/2024	SDB3262115524	200.00	2.5591	502.75	511.82	0.0000	4.5800	50.0000	0.0000	(0.1919)	(0.0213)	0.0000	3	(0.2132)	01/06/2025
300741.ZK	12/06/2024	SDB3262115524	300.00	2.5591	754.13	767.72	0.0000	4.5800	50.0000	0.0000	(0.2878)	(0.0320)	0.0000	3	(0.3198)	01/06/2025
300741.ZK	12/06/2024	SDB3262115524	200.00	2.5591	502.75	511.82	0.0000	4.5800	50.0000	0.0000	(0.1919)	(0.0213)	0.0000	3	(0.2132)	01/06/2025
300741.ZK	12/05/2024	SDB3262115524	300.00	2.5499	754.13	764.97	0.0000	4.5800	50.0000	0.0000	(0.0959)	(0.0106)	0.0000	1	(0.1066)	01/06/2025
300741.ZK	12/05/2024	SDB3262115524	500.00	2.5499	1,256.88	1,274.95	0.0000	4.5800	50.0000	0.0000	(0.1599)	(0.0177)	0.0000	1	(0.1776)	01/06/2025
300741.ZK	12/05/2024	SDB3262115524	100.00	2.5499	251.38	254.99	0.0000	4.5800	50.0000	0.0000	(0.0320)	(0.0035)	0.0000	1	(0.0355)	01/06/2025
300741.ZK	12/05/2024	SDB3262115524	100.00	2.5499	251.38	254.99	0.0000	4.5800	50.0000	0.0000	(0.0320)	(0.0035)	0.0000	1	(0.0355)	01/06/2025
300741.ZK	12/05/2024	SDB3262115524	5,200.00	2.5499	13,071.59	13,259.50	0.0000	4.5800	50.0000	0.0000	(1.6630)	(0.1842)	0.0000	1	(1.8472)	01/06/2025
300741.ZK	12/05/2024	SDB3262115524	2,100.00	2.5499	5,278.91	5,354.80	0.0000	4.5800	50.0000	0.0000	(0.6716)	(0.0744)	0.0000	1	(0.7460)	01/06/2025
300741.ZK	12/05/2024	SDB3262115524	100.00	2.5499	251.38	254.99	0.0000	4.5800	50.0000	0.0000	(0.0320)	(0.0035)	0.0000	1	(0.0355)	01/06/2025
300741.ZK	12/05/2024	SDB3262115524	500.00	2.5499	1,256.88	1,274.95	0.0000	4.5800	50.0000	0.0000	(0.1599)	(0.0177)	0.0000	1	(0.1776)	01/06/2025
300741.ZK	12/05/2024	SDB3262115524	300.00	2.5499	754.13	764.97	0.0000	4.5800	50.0000	0.0000	(0.0959)	(0.0106)	0.0000	1	(0.1066)	01/06/2025
300741.ZK	12/05/2024	SDB3262115524	400.00	2.5499	1,005.51	1,019.96	0.0000	4.5800	50.0000	0.0000	(0.1279)	(0.0142)	0.0000	1	(0.1421)	01/06/2025
300741.ZK	12/05/2024	SDB3262115524	300.00	2.5499	754.13	764.97	0.0000	4.5800	50.0000	0.0000	(0.0959)	(0.0106)	0.0000	1	(0.1066)	01/06/2025
300741.ZK	12/05/2024	SDB3262115524	200.00	2.5499	502.75	509.98	0.0000	4.5800	50.0000	0.0000	(0.0640)	(0.0071)	0.0000	1	(0.0710)	01/06/2025
300741.ZK	12/05/2024	SDB3262115524	300.00	2.5499	754.13	764.97	0.0000	4.5800	50.0000	0.0000	(0.0959)	(0.0106)	0.0000	1	(0.1066)	01/06/2025
300741.ZK	12/05/2024	SDB3262115524	200.00	2.5499	502.75	509.98	0.0000	4.5800	50.0000	0.0000	(0.0640)	(0.0071)	0.0000	1	(0.0710)	01/06/2025
300741.ZK	12/04/2024	SDB3262115524	300.00	2.5138	754.13	754.13	0.0000	4.5800	50.0000	0.0000	(0.0959)	(0.0105)	0.0000	1	(0.1064)	01/06/2025
300741.ZK	12/04/2024	SDB3262115524	500.00	2.5138	1,256.88	1,256.88	0.0000	4.5800	50.0000	0.0000	(0.1599)	(0.0175)	0.0000	1	(0.1774)	01/06/2025
300741.ZK	12/04/2024	SDB3262115524	100.00	2.5138	251.38	251.38	0.0000	4.5800	50.0000	0.0000	(0.0320)	(0.0035)	0.0000	1	(0.0355)	01/06/2025
300741.ZK	12/04/2024	SDB3262115524	100.00	2.5138	251.38	251.38	0.0000	4.5800	50.0000	0.0000	(0.0320)	(0.0035)	0.0000	1	(0.0355)	01/06/2025
300741.ZK	12/04/2024	SDB3262115524	5,200.00	2.5138	13,071.59	13,071.59	0.0000	4.5800	50.0000	0.0000	(1.6630)	(0.1815)	0.0000	1	(1.8445)	01/06/2025
300741.ZK	12/04/2024	SDB3262115524	2,100.00	2.5138	5,278.91	5,278.91	0.0000	4.5800	50.0000	0.0000	(0.6716)	(0.0733)	0.0000	1	(0.7449)	01/06/2025
300741.ZK	12/04/2024	SDB3262115524	100.00	2.5138	251.38	251.38	0.0000	4.5800	50.0000	0.0000	(0.0320)	(0.0035)	0.0000	1	(0.0355)	01/06/2025
300741.ZK	12/04/2024	SDB3262115524	500.00	2.5138	1,256.88	1,256.88	0.0000	4.5800	50.0000	0.0000	(0.1599)	(0.0175)	0.0000	1	(0.1774)	01/06/2025
300741.ZK	12/04/2024	SDB3262115524	300.00	2.5138	754.13	754.13	0.0000	4.5800	50.0000	0.0000	(0.0959)	(0.0105)	0.0000	1	(0.1064)	01/06/2025
300741.ZK	12/04/2024	SDB3262115524	400.00	2.5138	1,005.51	1,005.51	0.0000	4.5800	50.0000	0.0000	(0.1279)	(0.0140)	0.0000	1	(0.1419)	01/06/2025
300741.ZK	12/04/2024	SDB3262115524	300.00	2.5138	754.13	754.13	0.0000	4.5800	50.0000	0.0000	(0.0959)	(0.0105)	0.0000	1	(0.1064)	01/06/2025
300741.ZK	12/04/2024	SDB3262115524	200.00	2.5138	502.75	502.75	0.0000	4.5800	50.0000	0.0000	(0.0640)	(0.0070)	0.0000	1	(0.0709)	01/06/2025
300741.ZK	12/04/2024	SDB3262115524	300.00	2.5138	754.13	754.13	0.0000	4.5800	50.0000	0.0000	(0.0959)	(0.0105)	0.0000	1	(0.1064)	01/06/2025
300741.ZK	12/04/2024	SDB3262115524	200.00	2.5138	502.75	502.75	0.0000	4.5800	50.0000	0.0000	(0.0640)	(0.0070)	0.0000	1	(0.0709)	01/06/2025
TOTAL HUABAO FLAVOURS & FRAGRANCES CO.,LTD. CMN CLASS A SERIES NORTHBOUND											(120.8151)	(13.7394)	0.0000		(134.5545)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HUADONG MEDICINE CO., LTD. CMN CLASS A SERIES NORTHBOUND																
000963.ZK	01/03/2025	SDB3260123439	10,200.00	4.8676	49,900.07	49,649.91	0.0000	4.3300	50.0000	0.0000	(18.0056)	(2.0687)	0.0000	3	(20.0744)	01/06/2025
000963.ZK	01/03/2025	SDB3260123439	2,400.00	4.8676	11,817.66	11,682.33	0.0000	4.3300	50.0000	0.0000	(4.2642)	(0.4868)	0.0000	3	(4.7510)	01/06/2025
000963.ZK	01/03/2025	SDB3260123439	2,300.00	4.8676	11,396.50	11,195.57	0.0000	4.3300	50.0000	0.0000	(4.1122)	(0.4665)	0.0000	3	(4.5787)	01/06/2025
000963.ZK	01/03/2025	SDB3260123439	1,500.00	4.8676	7,438.76	7,301.46	0.0000	4.3300	50.0000	0.0000	(2.6842)	(0.3042)	0.0000	3	(2.9884)	01/06/2025
000963.ZK	01/03/2025	SDB3260123439	7,500.00	4.8676	36,650.70	36,507.29	0.0000	4.3300	50.0000	0.0000	(13.2248)	(1.5211)	0.0000	3	(14.7459)	01/06/2025
000963.ZK	01/03/2025	SDB3260123439	5,900.00	4.8676	28,940.51	28,719.06	0.0000	4.3300	50.0000	0.0000	(10.4427)	(1.1966)	0.0000	3	(11.6393)	01/06/2025
000963.ZK	01/03/2025	SDB3260123439	100.00	4.8676	491.91	486.76	0.0000	4.3300	50.0000	0.0000	(0.1775)	(0.0203)	0.0000	3	(0.1978)	01/06/2025
000963.ZK	01/03/2025	SDB3260123439	3,900.00	4.8676	19,087.37	18,983.79	0.0000	4.3300	50.0000	0.0000	(6.8874)	(0.7910)	0.0000	3	(7.6784)	01/06/2025
000963.ZK	01/03/2025	SDB3260123439	5,300.00	4.8676	26,177.77	25,798.48	0.0000	4.3300	50.0000	0.0000	(9.4458)	(1.0749)	0.0000	3	(10.5207)	01/06/2025
000963.ZK	01/03/2025	SDB3260123439	1,500.00	4.8676	7,398.48	7,301.46	0.0000	4.3300	50.0000	0.0000	(2.6696)	(0.3042)	0.0000	3	(2.9738)	01/06/2025
000963.ZK	01/03/2025	SDB3260123439	500.00	4.8676	2,461.94	2,433.82	0.0000	4.3300	50.0000	0.0000	(0.8884)	(0.1014)	0.0000	3	(0.9888)	01/06/2025
000963.ZK	01/03/2025	SDB3260123439	1,200.00	4.8676	5,912.53	5,841.17	0.0000	4.3300	50.0000	0.0000	(2.1334)	(0.2434)	0.0000	3	(2.3768)	01/06/2025
000963.ZK	01/03/2025	SDB3260123439	200.00	4.8676	994.71	973.53	0.0000	4.3300	50.0000	0.0000	(0.3589)	(0.0406)	0.0000	3	(0.3995)	01/06/2025
000963.ZK	01/03/2025	SDB3260123439	2,100.00	4.8676	10,406.26	10,222.04	0.0000	4.3300	50.0000	0.0000	(3.7549)	(0.4259)	0.0000	3	(4.1808)	01/06/2025
000963.ZK	01/03/2025	SDB3260123439	2,100.00	4.8676	10,343.35	10,222.04	0.0000	4.3300	50.0000	0.0000	(3.7322)	(0.4259)	0.0000	3	(4.1581)	01/06/2025
000963.ZK	01/03/2025	SDB3260123439	5,400.00	4.8676	26,617.36	26,285.25	0.0000	4.3300	50.0000	0.0000	(9.6044)	(1.0952)	0.0000	3	(10.6996)	01/06/2025
000963.ZK	01/03/2025	SDB3260123439	1,400.00	4.8676	6,958.26	6,814.69	0.0000	4.3300	50.0000	0.0000	(2.5108)	(0.2839)	0.0000	3	(2.7947)	01/06/2025
000963.ZK	01/03/2025	SDB3260123439	1,400.00	4.8676	6,921.01	6,814.69	0.0000	4.3300	50.0000	0.0000	(2.4973)	(0.2839)	0.0000	3	(2.7813)	01/06/2025
000963.ZK	01/03/2025	SDB3260123439	100.00	4.8676	493.27	486.76	0.0000	4.3300	50.0000	0.0000	(0.1780)	(0.0203)	0.0000	3	(0.1983)	01/06/2025
000963.ZK	01/03/2025	SDB3260123439	2,200.00	4.8676	11,177.87	10,708.80	0.0000	4.3300	50.0000	0.0000	(4.0333)	(0.4462)	0.0000	3	(4.4795)	01/06/2025
000963.ZK	01/03/2025	SDB3260123439	500.00	4.8676	2,532.63	2,433.82	0.0000	4.3300	50.0000	0.0000	(0.9139)	(0.1014)	0.0000	3	(1.0153)	01/06/2025
000963.ZK	01/03/2025	SDB3260123439	400.00	4.8676	2,154.74	1,947.06	0.0000	4.3300	50.0000	0.0000	(0.7775)	(0.0811)	0.0000	3	(0.8586)	01/06/2025
000963.ZK	01/03/2025	SDB3260123439	2,300.00	4.8676	12,389.74	11,195.57	0.0000	4.3300	50.0000	0.0000	(4.4706)	(0.4665)	0.0000	3	(4.9371)	01/06/2025
000963.ZK	01/03/2025	SDB3260123439	4,400.00	4.8676	23,702.10	21,417.61	0.0000	4.3300	50.0000	0.0000	(8.5525)	(0.8924)	0.0000	3	(9.4449)	01/06/2025
000963.ZK	01/03/2025	SDB3260123439	100.00	4.8676	538.68	486.76	0.0000	4.3300	50.0000	0.0000	(0.1944)	(0.0203)	0.0000	3	(0.2147)	01/06/2025
000963.ZK	01/03/2025	SDB3260123439	1,600.00	4.8676	8,618.95	7,788.22	0.0000	4.3300	50.0000	0.0000	(3.1100)	(0.3245)	0.0000	3	(3.4345)	01/06/2025
000963.ZK	01/03/2025	SDB3260123439	7,600.00	4.8676	40,940.00	36,994.05	0.0000	4.3300	50.0000	0.0000	(14.7725)	(1.5414)	0.0000	3	(16.3139)	01/06/2025
000963.ZK	01/03/2025	SDB3260123439	200.00	4.8676	1,077.37	973.53	0.0000	4.3300	50.0000	0.0000	(0.3888)	(0.0406)	0.0000	3	(0.4293)	01/06/2025
000963.ZK	01/03/2025	SDB3260123439	1,300.00	4.8676	7,002.89	6,327.93	0.0000	4.3300	50.0000	0.0000	(2.5269)	(0.2637)	0.0000	3	(2.7905)	01/06/2025
000963.ZK	01/03/2025	SDB3260123439	400.00	4.8676	2,154.74	1,947.06	0.0000	4.3300	50.0000	0.0000	(0.7775)	(0.0811)	0.0000	3	(0.8586)	01/06/2025
000963.ZK	01/03/2025	SDB3260123439	5,700.00	4.8676	30,705.00	27,745.54	0.0000	4.3300	50.0000	0.0000	(11.0794)	(1.1561)	0.0000	3	(12.2355)	01/06/2025
000963.ZK	01/03/2025	SDB3260123439	800.00	4.8676	4,309.47	3,894.11	0.0000	4.3300	50.0000	0.0000	(1.5550)	(0.1623)	0.0000	3	(1.7173)	01/06/2025
000963.ZK	01/03/2025	SDB3260123439	300.00	4.8676	1,616.05	1,460.29	0.0000	4.3300	50.0000	0.0000	(0.5831)	(0.0608)	0.0000	3	(0.6440)	01/06/2025
000963.ZK	01/03/2025	SDB3260123439	1,700.00	4.8676	9,157.63	8,274.98	0.0000	4.3300	50.0000	0.0000	(3.3044)	(0.3448)	0.0000	3	(3.6492)	01/06/2025
000963.ZK	01/03/2025	SDB3260123439	5,200.00	4.8676	28,011.58	25,311.72	0.0000	4.3300	50.0000	0.0000	(10.1075)	(1.0547)	0.0000	3	(11.1622)	01/06/2025
000963.ZK	01/03/2025	SDB3260123439	3,900.00	4.8676	21,008.68	18,983.79	0.0000	4.3300	50.0000	0.0000	(7.5806)	(0.7910)	0.0000	3	(8.3716)	01/06/2025
000963.ZK	01/03/2025	SDB3260123439	300.00	4.8676	1,616.05	1,460.29	0.0000	4.3300	50.0000	0.0000	(0.5831)	(0.0608)	0.0000	3	(0.6440)	01/06/2025
000963.ZK	01/03/2025	SDB3260123439	2,000.00	4.8676	10,773.68	9,735.28	0.0000	4.3300	50.0000	0.0000	(3.8875)	(0.4056)	0.0000	3	(4.2931)	01/06/2025
000963.ZK	01/03/2025	SDB3260123439	1,000.00	4.8676	5,386.84	4,867.64	0.0000	4.3300	50.0000	0.0000	(1.9438)	(0.2028)	0.0000	3	(2.1466)	01/06/2025
000963.ZK	01/03/2025	SDB3260123439	600.00	4.8676	3,232.11	2,920.58	0.0000	4.3300	50.0000	0.0000	(1.1663)	(0.1217)	0.0000	3	(1.2879)	01/06/2025
000963.ZK	01/03/2025	SDB3260123439	100.00	4.8676	538.68	486.76	0.0000	4.3300	50.0000	0.0000	(0.1944)	(0.0203)	0.0000	3	(0.2147)	01/06/2025
000963.ZK	01/03/2025	SDB3260123439	1,500.00	4.8676	8,080.26	7,301.46	0.0000	4.3300	50.0000	0.0000	(2.9156)	(0.3042)	0.0000	3	(3.2199)	01/06/2025
000963.ZK	01/03/2025	SDB3260123439	600.00	4.8676	3,232.11	2,920.58	0.0000	4.3300	50.0000	0.0000	(1.1663)	(0.1217)	0.0000	3	(1.2879)	01/06/2025
000963.ZK	01/03/2025	SDB3260123439	4,300.00	4.8676	23,163.42	20,930.84	0.0000	4.3300	50.0000	0.0000	(8.3581)	(0.8721)	0.0000	3	(9.2303)	01/06/2025
000963.ZK	01/03/2025	SDB3260123439	6,900.00	4.8676	37,169.21	33,586.70	0.0000	4.3300	50.0000	0.0000	(13.4119)	(1.3994)	0.0000	3	(14.8113)	01/06/2025
000963.ZK	01/03/2025	SDB3260123439	600.00	4.8676	3,232.11	2,920.58	0.0000	4.3300	50.0000	0.0000	(1.1663)	(0.1217)	0.0000	3	(1.2879)	01/06/2025
000963.ZK	01/03/2025	SDB3260123439	1,400.00	4.8676	7,541.58	6,814.69	0.0000	4.3300	50.0000	0.0000	(2.7213)	(0.2839)	0.0000	3	(3.0052)	01/06/2025
000963.ZK	01/03/2025	SDB3260123439	700.00	4.8676	3,770.79	3,407.35	0.0000	4.3300	50.0000	0.0000	(1.3608)	(0.1420)	0.0000	3	(1.5026)	01/06/2025
000963.ZK	01/03/2025	SDB3260123439	5,900.00	4.8676	31,782.37	28,719.06	0.0000	4.3300	50.0000	0.0000	(11.4681)	(1.1966)	0.0000	3	(12.6648)	01/06/2025
000963.ZK	01/03/2025	SDB3260123439	100.00	4.8676	538.68	486.76	0.0000	4.3300	50.0000	0.0000	(0.1944)	(0.0203)	0.0000	3	(0.2147)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HUADONG MEDICINE CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000963.ZK	01/02/2025	SDB3260123439	2,300.00	4.9429	11,396.50	11,368.60	0.0000	4.3300	50.0000	0.0000	(1.3707)	(0.1579)	0.0000	1	(1.5286)	01/06/2025
000963.ZK	01/02/2025	SDB3260123439	1,500.00	4.9429	7,438.76	7,414.30	0.0000	4.3300	50.0000	0.0000	(0.8947)	(0.1030)	0.0000	1	(0.9977)	01/06/2025
000963.ZK	01/02/2025	SDB3260123439	7,500.00	4.9429	36,650.70	37,071.52	0.0000	4.3300	50.0000	0.0000	(4.4083)	(0.5149)	0.0000	1	(4.9231)	01/06/2025
000963.ZK	01/02/2025	SDB3260123439	5,900.00	4.9429	28,940.51	29,162.93	0.0000	4.3300	50.0000	0.0000	(3.4809)	(0.4050)	0.0000	1	(3.8859)	01/06/2025
000963.ZK	01/02/2025	SDB3260123439	100.00	4.9429	491.91	494.29	0.0000	4.3300	50.0000	0.0000	(0.0592)	(0.0069)	0.0000	1	(0.0660)	01/06/2025
000963.ZK	01/02/2025	SDB3260123439	3,900.00	4.9429	19,087.37	19,277.19	0.0000	4.3300	50.0000	0.0000	(2.2958)	(0.2677)	0.0000	1	(2.5635)	01/06/2025
000963.ZK	01/02/2025	SDB3260123439	5,300.00	4.9429	26,177.77	26,197.21	0.0000	4.3300	50.0000	0.0000	(3.1486)	(0.3639)	0.0000	1	(3.5125)	01/06/2025
000963.ZK	01/02/2025	SDB3260123439	1,500.00	4.9429	7,398.48	7,414.30	0.0000	4.3300	50.0000	0.0000	(0.8899)	(0.1030)	0.0000	1	(0.9928)	01/06/2025
000963.ZK	01/02/2025	SDB3260123439	500.00	4.9429	2,461.94	2,471.43	0.0000	4.3300	50.0000	0.0000	(0.2961)	(0.0343)	0.0000	1	(0.3304)	01/06/2025
000963.ZK	01/02/2025	SDB3260123439	1,200.00	4.9429	5,912.53	5,931.44	0.0000	4.3300	50.0000	0.0000	(0.7111)	(0.0824)	0.0000	1	(0.7935)	01/06/2025
000963.ZK	01/02/2025	SDB3260123439	200.00	4.9429	994.71	988.57	0.0000	4.3300	50.0000	0.0000	(0.1196)	(0.0137)	0.0000	1	(0.1334)	01/06/2025
000963.ZK	01/02/2025	SDB3260123439	2,100.00	4.9429	10,406.26	10,380.02	0.0000	4.3300	50.0000	0.0000	(1.2516)	(0.1442)	0.0000	1	(1.3958)	01/06/2025
000963.ZK	01/02/2025	SDB3260123439	2,100.00	4.9429	10,343.35	10,380.02	0.0000	4.3300	50.0000	0.0000	(1.2441)	(0.1442)	0.0000	1	(1.3882)	01/06/2025
000963.ZK	01/02/2025	SDB3260123439	5,400.00	4.9429	26,617.36	26,691.49	0.0000	4.3300	50.0000	0.0000	(3.2015)	(0.3707)	0.0000	1	(3.5722)	01/06/2025
000963.ZK	01/02/2025	SDB3260123439	1,400.00	4.9429	6,958.26	6,920.02	0.0000	4.3300	50.0000	0.0000	(0.8369)	(0.0961)	0.0000	1	(0.9330)	01/06/2025
000963.ZK	01/02/2025	SDB3260123439	1,400.00	4.9429	6,921.01	6,920.02	0.0000	4.3300	50.0000	0.0000	(0.8324)	(0.0961)	0.0000	1	(0.9286)	01/06/2025
000963.ZK	01/02/2025	SDB3260123439	100.00	4.9429	493.27	494.29	0.0000	4.3300	50.0000	0.0000	(0.0593)	(0.0069)	0.0000	1	(0.0662)	01/06/2025
000963.ZK	01/02/2025	SDB3260123439	2,200.00	4.9429	11,177.87	10,874.31	0.0000	4.3300	50.0000	0.0000	(1.3444)	(0.1510)	0.0000	1	(1.4955)	01/06/2025
000963.ZK	01/02/2025	SDB3260123439	500.00	4.9429	2,532.63	2,471.43	0.0000	4.3300	50.0000	0.0000	(0.3046)	(0.0343)	0.0000	1	(0.3389)	01/06/2025
000963.ZK	01/02/2025	SDB3260123439	400.00	4.9429	2,154.74	1,977.15	0.0000	4.3300	50.0000	0.0000	(0.2592)	(0.0275)	0.0000	1	(0.2866)	01/06/2025
000963.ZK	01/02/2025	SDB3260123439	2,300.00	4.9429	12,389.74	11,368.60	0.0000	4.3300	50.0000	0.0000	(1.4902)	(0.1579)	0.0000	1	(1.6481)	01/06/2025
000963.ZK	01/02/2025	SDB3260123439	4,400.00	4.9429	23,702.10	21,748.62	0.0000	4.3300	50.0000	0.0000	(2.8508)	(0.3021)	0.0000	1	(3.1529)	01/06/2025
000963.ZK	01/02/2025	SDB3260123439	100.00	4.9429	538.68	494.29	0.0000	4.3300	50.0000	0.0000	(0.0648)	(0.0069)	0.0000	1	(0.0717)	01/06/2025
000963.ZK	01/02/2025	SDB3260123439	1,600.00	4.9429	8,618.95	7,908.59	0.0000	4.3300	50.0000	0.0000	(1.0367)	(0.1098)	0.0000	1	(1.1465)	01/06/2025
000963.ZK	01/02/2025	SDB3260123439	7,600.00	4.9429	40,940.00	37,565.80	0.0000	4.3300	50.0000	0.0000	(4.9242)	(0.5217)	0.0000	1	(5.4459)	01/06/2025
000963.ZK	01/02/2025	SDB3260123439	200.00	4.9429	1,077.37	988.57	0.0000	4.3300	50.0000	0.0000	(0.1296)	(0.0137)	0.0000	1	(0.1433)	01/06/2025
000963.ZK	01/02/2025	SDB3260123439	1,300.00	4.9429	7,002.89	6,425.73	0.0000	4.3300	50.0000	0.0000	(0.8423)	(0.0892)	0.0000	1	(0.9315)	01/06/2025
000963.ZK	01/02/2025	SDB3260123439	400.00	4.9429	2,154.74	1,977.15	0.0000	4.3300	50.0000	0.0000	(0.2592)	(0.0275)	0.0000	1	(0.2866)	01/06/2025
000963.ZK	01/02/2025	SDB3260123439	5,700.00	4.9429	30,705.00	28,174.35	0.0000	4.3300	50.0000	0.0000	(3.6931)	(0.3913)	0.0000	1	(4.0844)	01/06/2025
000963.ZK	01/02/2025	SDB3260123439	800.00	4.9429	4,309.47	3,954.30	0.0000	4.3300	50.0000	0.0000	(0.5183)	(0.0549)	0.0000	1	(0.5733)	01/06/2025
000963.ZK	01/02/2025	SDB3260123439	300.00	4.9429	1,616.05	1,482.86	0.0000	4.3300	50.0000	0.0000	(0.1944)	(0.0206)	0.0000	1	(0.2150)	01/06/2025
000963.ZK	01/02/2025	SDB3260123439	1,700.00	4.9429	9,157.63	8,402.88	0.0000	4.3300	50.0000	0.0000	(1.1015)	(0.1167)	0.0000	1	(1.2182)	01/06/2025
000963.ZK	01/02/2025	SDB3260123439	5,200.00	4.9429	28,011.58	25,702.92	0.0000	4.3300	50.0000	0.0000	(3.3692)	(0.3570)	0.0000	1	(3.7262)	01/06/2025
000963.ZK	01/02/2025	SDB3260123439	3,900.00	4.9429	21,008.68	19,277.19	0.0000	4.3300	50.0000	0.0000	(2.5269)	(0.2677)	0.0000	1	(2.7946)	01/06/2025
000963.ZK	01/02/2025	SDB3260123439	300.00	4.9429	1,616.05	1,482.86	0.0000	4.3300	50.0000	0.0000	(0.1944)	(0.0206)	0.0000	1	(0.2150)	01/06/2025
000963.ZK	01/02/2025	SDB3260123439	2,000.00	4.9429	10,773.68	9,885.74	0.0000	4.3300	50.0000	0.0000	(1.2958)	(0.1373)	0.0000	1	(1.4331)	01/06/2025
000963.ZK	01/02/2025	SDB3260123439	1,000.00	4.9429	5,386.84	4,942.87	0.0000	4.3300	50.0000	0.0000	(0.6479)	(0.0687)	0.0000	1	(0.7166)	01/06/2025
000963.ZK	01/02/2025	SDB3260123439	600.00	4.9429	3,232.11	2,965.72	0.0000	4.3300	50.0000	0.0000	(0.3888)	(0.0412)	0.0000	1	(0.4299)	01/06/2025
000963.ZK	01/02/2025	SDB3260123439	100.00	4.9429	538.68	494.29	0.0000	4.3300	50.0000	0.0000	(0.0648)	(0.0069)	0.0000	1	(0.0717)	01/06/2025
000963.ZK	01/02/2025	SDB3260123439	1,500.00	4.9429	8,080.26	7,414.30	0.0000	4.3300	50.0000	0.0000	(0.9719)	(0.1030)	0.0000	1	(1.0749)	01/06/2025
000963.ZK	01/02/2025	SDB3260123439	600.00	4.9429	3,232.11	2,965.72	0.0000	4.3300	50.0000	0.0000	(0.3888)	(0.0412)	0.0000	1	(0.4299)	01/06/2025
000963.ZK	01/02/2025	SDB3260123439	4,300.00	4.9429	23,163.42	21,254.34	0.0000	4.3300	50.0000	0.0000	(2.7860)	(0.2952)	0.0000	1	(3.0812)	01/06/2025
000963.ZK	01/02/2025	SDB3260123439	6,900.00	4.9429	37,169.21	34,105.80	0.0000	4.3300	50.0000	0.0000	(4.4706)	(0.4737)	0.0000	1	(4.9443)	01/06/2025
000963.ZK	01/02/2025	SDB3260123439	600.00	4.9429	3,232.11	2,965.72	0.0000	4.3300	50.0000	0.0000	(0.3888)	(0.0412)	0.0000	1	(0.4299)	01/06/2025
000963.ZK	01/02/2025	SDB3260123439	1,400.00	4.9429	7,541.58	6,920.02	0.0000	4.3300	50.0000	0.0000	(0.9071)	(0.0961)	0.0000	1	(1.0032)	01/06/2025
000963.ZK	01/02/2025	SDB3260123439	700.00	4.9429	3,770.79	3,460.01	0.0000	4.3300	50.0000	0.0000	(0.4535)	(0.0481)	0.0000	1	(0.5016)	01/06/2025
000963.ZK	01/02/2025	SDB3260123439	5,900.00	4.9429	31,782.37	29,162.93	0.0000	4.3300	50.0000	0.0000	(3.8227)	(0.4050)	0.0000	1	(4.2278)	01/06/2025
000963.ZK	01/02/2025	SDB3260123439	100.00	4.9429	538.68	494.29	0.0000	4.3300	50.0000	0.0000	(0.0648)	(0.0069)	0.0000	1	(0.0717)	01/06/2025
000963.ZK	12/31/2024	SDB3260123439	7,500.00	4.9356	36,650.70	37,017.14	0.0000	4.3300	50.0000	0.0000	(8.8165)	(1.0283)	0.0000	2	(9.8448)	01/06/2025
000963.ZK	12/31/2024	SDB3260123439	5,900.00	4.9356	28,940.51	29,120.15	0.0000	4.3300	50.0000	0.0000	(6.9618)	(0.8089)	0.0000	2	(7.7707)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HUADONG MEDICINE CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000963.ZK	12/31/2024	SDB3260123439	100.00	4.9356	491.91	493.56	0.0000	4.3300	50.0000	0.0000	(0.1183)	(0.0137)	0.0000	2	(0.1320)	01/06/2025
000963.ZK	12/31/2024	SDB3260123439	3,900.00	4.9356	19,087.37	19,248.91	0.0000	4.3300	50.0000	0.0000	(4.5916)	(0.5347)	0.0000	2	(5.1263)	01/06/2025
000963.ZK	12/31/2024	SDB3260123439	5,300.00	4.9356	26,177.77	26,158.78	0.0000	4.3300	50.0000	0.0000	(6.2972)	(0.7266)	0.0000	2	(7.0238)	01/06/2025
000963.ZK	12/31/2024	SDB3260123439	1,500.00	4.9356	7,398.48	7,403.43	0.0000	4.3300	50.0000	0.0000	(1.7797)	(0.2057)	0.0000	2	(1.9854)	01/06/2025
000963.ZK	12/31/2024	SDB3260123439	500.00	4.9356	2,461.94	2,467.81	0.0000	4.3300	50.0000	0.0000	(0.5922)	(0.0686)	0.0000	2	(0.6608)	01/06/2025
000963.ZK	12/31/2024	SDB3260123439	1,200.00	4.9356	5,912.53	5,922.74	0.0000	4.3300	50.0000	0.0000	(1.4223)	(0.1645)	0.0000	2	(1.5868)	01/06/2025
000963.ZK	12/31/2024	SDB3260123439	200.00	4.9356	994.71	987.12	0.0000	4.3300	50.0000	0.0000	(0.2393)	(0.0274)	0.0000	2	(0.2667)	01/06/2025
000963.ZK	12/31/2024	SDB3260123439	2,100.00	4.9356	10,406.26	10,364.80	0.0000	4.3300	50.0000	0.0000	(2.5033)	(0.2879)	0.0000	2	(2.7912)	01/06/2025
000963.ZK	12/31/2024	SDB3260123439	2,100.00	4.9356	10,343.35	10,364.80	0.0000	4.3300	50.0000	0.0000	(2.4882)	(0.2879)	0.0000	2	(2.7761)	01/06/2025
000963.ZK	12/31/2024	SDB3260123439	5,400.00	4.9356	26,617.36	26,652.34	0.0000	4.3300	50.0000	0.0000	(6.4030)	(0.7403)	0.0000	2	(7.1433)	01/06/2025
000963.ZK	12/31/2024	SDB3260123439	1,400.00	4.9356	6,958.26	6,909.87	0.0000	4.3300	50.0000	0.0000	(1.6738)	(0.1919)	0.0000	2	(1.8658)	01/06/2025
000963.ZK	12/31/2024	SDB3260123439	1,400.00	4.9356	6,921.01	6,909.87	0.0000	4.3300	50.0000	0.0000	(1.6649)	(0.1919)	0.0000	2	(1.8568)	01/06/2025
000963.ZK	12/31/2024	SDB3260123439	100.00	4.9356	493.27	493.56	0.0000	4.3300	50.0000	0.0000	(0.1187)	(0.0137)	0.0000	2	(0.1324)	01/06/2025
000963.ZK	12/31/2024	SDB3260123439	2,200.00	4.9356	11,177.87	10,858.36	0.0000	4.3300	50.0000	0.0000	(2.6889)	(0.3016)	0.0000	2	(2.9905)	01/06/2025
000963.ZK	12/31/2024	SDB3260123439	500.00	4.9356	2,532.63	2,467.81	0.0000	4.3300	50.0000	0.0000	(0.6092)	(0.0686)	0.0000	2	(0.6778)	01/06/2025
000963.ZK	12/31/2024	SDB3260123439	400.00	4.9356	2,154.74	1,974.25	0.0000	4.3300	50.0000	0.0000	(0.5183)	(0.0548)	0.0000	2	(0.5732)	01/06/2025
000963.ZK	12/31/2024	SDB3260123439	2,300.00	4.9356	12,389.74	11,351.92	0.0000	4.3300	50.0000	0.0000	(2.9804)	(0.3153)	0.0000	2	(3.2958)	01/06/2025
000963.ZK	12/31/2024	SDB3260123439	4,400.00	4.9356	23,702.10	21,716.72	0.0000	4.3300	50.0000	0.0000	(5.7017)	(0.6032)	0.0000	2	(6.3049)	01/06/2025
000963.ZK	12/31/2024	SDB3260123439	100.00	4.9356	538.68	493.56	0.0000	4.3300	50.0000	0.0000	(0.1296)	(0.0137)	0.0000	2	(0.1433)	01/06/2025
000963.ZK	12/31/2024	SDB3260123439	1,600.00	4.9356	8,618.95	7,896.99	0.0000	4.3300	50.0000	0.0000	(2.0733)	(0.2194)	0.0000	2	(2.2927)	01/06/2025
000963.ZK	12/31/2024	SDB3260123439	7,600.00	4.9356	40,940.00	37,510.70	0.0000	4.3300	50.0000	0.0000	(9.8483)	(1.0420)	0.0000	2	(10.8903)	01/06/2025
000963.ZK	12/31/2024	SDB3260123439	200.00	4.9356	1,077.37	987.12	0.0000	4.3300	50.0000	0.0000	(0.2592)	(0.0274)	0.0000	2	(0.2866)	01/06/2025
000963.ZK	12/31/2024	SDB3260123439	1,300.00	4.9356	7,002.89	6,416.30	0.0000	4.3300	50.0000	0.0000	(1.6846)	(0.1782)	0.0000	2	(1.8628)	01/06/2025
000963.ZK	12/31/2024	SDB3260123439	400.00	4.9356	2,154.74	1,974.25	0.0000	4.3300	50.0000	0.0000	(0.5183)	(0.0548)	0.0000	2	(0.5732)	01/06/2025
000963.ZK	12/31/2024	SDB3260123439	5,700.00	4.9356	30,705.00	28,133.02	0.0000	4.3300	50.0000	0.0000	(7.3863)	(0.7815)	0.0000	2	(8.1677)	01/06/2025
000963.ZK	12/31/2024	SDB3260123439	800.00	4.9356	4,309.47	3,948.49	0.0000	4.3300	50.0000	0.0000	(1.0367)	(0.1097)	0.0000	2	(1.1463)	01/06/2025
000963.ZK	12/31/2024	SDB3260123439	300.00	4.9356	1,616.05	1,480.69	0.0000	4.3300	50.0000	0.0000	(0.3888)	(0.0411)	0.0000	2	(0.4299)	01/06/2025
000963.ZK	12/31/2024	SDB3260123439	1,700.00	4.9356	9,157.63	8,390.55	0.0000	4.3300	50.0000	0.0000	(2.2029)	(0.2331)	0.0000	2	(2.4360)	01/06/2025
000963.ZK	12/31/2024	SDB3260123439	5,200.00	4.9356	28,011.58	25,665.21	0.0000	4.3300	50.0000	0.0000	(6.7383)	(0.7129)	0.0000	2	(7.4513)	01/06/2025
000963.ZK	12/31/2024	SDB3260123439	3,900.00	4.9356	21,008.68	19,248.91	0.0000	4.3300	50.0000	0.0000	(5.0538)	(0.5347)	0.0000	2	(5.5884)	01/06/2025
000963.ZK	12/31/2024	SDB3260123439	300.00	4.9356	1,616.05	1,480.69	0.0000	4.3300	50.0000	0.0000	(0.3888)	(0.0411)	0.0000	2	(0.4299)	01/06/2025
000963.ZK	12/31/2024	SDB3260123439	2,000.00	4.9356	10,773.68	9,871.24	0.0000	4.3300	50.0000	0.0000	(2.5917)	(0.2742)	0.0000	2	(2.8659)	01/06/2025
000963.ZK	12/31/2024	SDB3260123439	1,000.00	4.9356	5,386.84	4,935.62	0.0000	4.3300	50.0000	0.0000	(1.2958)	(0.1371)	0.0000	2	(1.4329)	01/06/2025
000963.ZK	12/31/2024	SDB3260123439	600.00	4.9356	3,232.11	2,961.37	0.0000	4.3300	50.0000	0.0000	(0.7775)	(0.0823)	0.0000	2	(0.8598)	01/06/2025
000963.ZK	12/31/2024	SDB3260123439	100.00	4.9356	538.68	493.56	0.0000	4.3300	50.0000	0.0000	(0.1296)	(0.0137)	0.0000	2	(0.1433)	01/06/2025
000963.ZK	12/31/2024	SDB3260123439	1,500.00	4.9356	8,080.26	7,403.43	0.0000	4.3300	50.0000	0.0000	(1.9438)	(0.2057)	0.0000	2	(2.1494)	01/06/2025
000963.ZK	12/31/2024	SDB3260123439	600.00	4.9356	3,232.11	2,961.37	0.0000	4.3300	50.0000	0.0000	(0.7775)	(0.0823)	0.0000	2	(0.8598)	01/06/2025
000963.ZK	12/31/2024	SDB3260123439	4,300.00	4.9356	23,163.42	21,223.16	0.0000	4.3300	50.0000	0.0000	(5.5721)	(0.5895)	0.0000	2	(6.1616)	01/06/2025
000963.ZK	12/31/2024	SDB3260123439	6,900.00	4.9356	37,169.21	34,055.76	0.0000	4.3300	50.0000	0.0000	(8.9413)	(0.9460)	0.0000	2	(9.8873)	01/06/2025
000963.ZK	12/31/2024	SDB3260123439	600.00	4.9356	3,232.11	2,961.37	0.0000	4.3300	50.0000	0.0000	(0.7775)	(0.0823)	0.0000	2	(0.8598)	01/06/2025
000963.ZK	12/31/2024	SDB3260123439	1,400.00	4.9356	7,541.58	6,909.87	0.0000	4.3300	50.0000	0.0000	(1.8142)	(0.1919)	0.0000	2	(2.0061)	01/06/2025
000963.ZK	12/31/2024	SDB3260123439	700.00	4.9356	3,770.79	3,454.93	0.0000	4.3300	50.0000	0.0000	(0.9071)	(0.0960)	0.0000	2	(1.0031)	01/06/2025
000963.ZK	12/31/2024	SDB3260123439	5,900.00	4.9356	31,782.37	29,120.15	0.0000	4.3300	50.0000	0.0000	(7.6454)	(0.8089)	0.0000	2	(8.4543)	01/06/2025
000963.ZK	12/31/2024	SDB3260123439	100.00	4.9356	538.68	493.56	0.0000	4.3300	50.0000	0.0000	(0.1296)	(0.0137)	0.0000	2	(0.1433)	01/06/2025
000963.ZK	12/30/2024	SDB3260123439	100.00	4.8608	491.91	486.08	0.0000	4.3300	50.0000	0.0000	(0.0592)	(0.0068)	0.0000	1	(0.0659)	01/06/2025
000963.ZK	12/30/2024	SDB3260123439	3,900.00	4.8608	19,087.37	18,957.20	0.0000	4.3300	50.0000	0.0000	(2.2958)	(0.2633)	0.0000	1	(2.5591)	01/06/2025
000963.ZK	12/30/2024	SDB3260123439	5,300.00	4.8608	26,177.77	25,762.35	0.0000	4.3300	50.0000	0.0000	(3.1486)	(0.3578)	0.0000	1	(3.5064)	01/06/2025
000963.ZK	12/30/2024	SDB3260123439	1,500.00	4.8608	7,398.48	7,291.23	0.0000	4.3300	50.0000	0.0000	(0.8899)	(0.1013)	0.0000	1	(0.9911)	01/06/2025
000963.ZK	12/30/2024	SDB3260123439	500.00	4.8608	2,461.94	2,430.41	0.0000	4.3300	50.0000	0.0000	(0.0338)	(0.0338)	0.0000	1	(0.3299)	01/06/2025
000963.ZK	12/30/2024	SDB3260123439	1,200.00	4.8608	5,912.53	5,832.99	0.0000	4.3300	50.0000	0.0000	(0.7111)	(0.0810)	0.0000	1	(0.7922)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HUADONG MEDICINE CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000963.ZK	12/30/2024	SDB3260123439	200.00	4.8608	994.71	972.16	0.0000	4.3300	50.0000	0.0000	(0.1196)	(0.0135)	0.0000	1	(0.1331)	01/06/2025
000963.ZK	12/30/2024	SDB3260123439	2,100.00	4.8608	10,406.26	10,207.72	0.0000	4.3300	50.0000	0.0000	(1.2516)	(0.1418)	0.0000	1	(1.3934)	01/06/2025
000963.ZK	12/30/2024	SDB3260123439	2,100.00	4.8608	10,343.35	10,207.72	0.0000	4.3300	50.0000	0.0000	(1.2441)	(0.1418)	0.0000	1	(1.3858)	01/06/2025
000963.ZK	12/30/2024	SDB3260123439	5,400.00	4.8608	26,617.36	26,248.43	0.0000	4.3300	50.0000	0.0000	(3.2015)	(0.3646)	0.0000	1	(3.5660)	01/06/2025
000963.ZK	12/30/2024	SDB3260123439	1,400.00	4.8608	6,958.26	6,805.15	0.0000	4.3300	50.0000	0.0000	(0.8369)	(0.0945)	0.0000	1	(0.9314)	01/06/2025
000963.ZK	12/30/2024	SDB3260123439	1,400.00	4.8608	6,921.01	6,805.15	0.0000	4.3300	50.0000	0.0000	(0.8324)	(0.0945)	0.0000	1	(0.9270)	01/06/2025
000963.ZK	12/30/2024	SDB3260123439	100.00	4.8608	493.27	486.08	0.0000	4.3300	50.0000	0.0000	(0.0593)	(0.0068)	0.0000	1	(0.0661)	01/06/2025
000963.ZK	12/30/2024	SDB3260123439	2,200.00	4.8608	11,177.87	10,693.81	0.0000	4.3300	50.0000	0.0000	(1.3444)	(0.1485)	0.0000	1	(1.4930)	01/06/2025
000963.ZK	12/30/2024	SDB3260123439	500.00	4.8608	2,532.63	2,430.41	0.0000	4.3300	50.0000	0.0000	(0.3046)	(0.0338)	0.0000	1	(0.3384)	01/06/2025
000963.ZK	12/30/2024	SDB3260123439	400.00	4.8608	2,154.74	1,944.33	0.0000	4.3300	50.0000	0.0000	(0.2592)	(0.0270)	0.0000	1	(0.2862)	01/06/2025
000963.ZK	12/30/2024	SDB3260123439	2,300.00	4.8608	12,389.74	11,179.89	0.0000	4.3300	50.0000	0.0000	(1.4902)	(0.1553)	0.0000	1	(1.6455)	01/06/2025
000963.ZK	12/30/2024	SDB3260123439	4,400.00	4.8608	23,702.10	21,387.61	0.0000	4.3300	50.0000	0.0000	(2.8508)	(0.2971)	0.0000	1	(3.1479)	01/06/2025
000963.ZK	12/30/2024	SDB3260123439	100.00	4.8608	538.68	486.08	0.0000	4.3300	50.0000	0.0000	(0.0648)	(0.0068)	0.0000	1	(0.0715)	01/06/2025
000963.ZK	12/30/2024	SDB3260123439	1,600.00	4.8608	8,618.95	7,777.31	0.0000	4.3300	50.0000	0.0000	(1.0367)	(0.1080)	0.0000	1	(1.1447)	01/06/2025
000963.ZK	12/30/2024	SDB3260123439	7,600.00	4.8608	40,940.00	36,942.24	0.0000	4.3300	50.0000	0.0000	(4.9242)	(0.5131)	0.0000	1	(5.4373)	01/06/2025
000963.ZK	12/30/2024	SDB3260123439	200.00	4.8608	1,077.37	972.16	0.0000	4.3300	50.0000	0.0000	(0.1296)	(0.0135)	0.0000	1	(0.1431)	01/06/2025
000963.ZK	12/30/2024	SDB3260123439	1,300.00	4.8608	7,002.89	6,319.07	0.0000	4.3300	50.0000	0.0000	(0.8423)	(0.0878)	0.0000	1	(0.9301)	01/06/2025
000963.ZK	12/30/2024	SDB3260123439	400.00	4.8608	2,154.74	1,944.33	0.0000	4.3300	50.0000	0.0000	(0.2592)	(0.0270)	0.0000	1	(0.2862)	01/06/2025
000963.ZK	12/30/2024	SDB3260123439	5,700.00	4.8608	30,705.00	27,706.68	0.0000	4.3300	50.0000	0.0000	(3.6931)	(0.3848)	0.0000	1	(4.0779)	01/06/2025
000963.ZK	12/30/2024	SDB3260123439	800.00	4.8608	4,309.47	3,888.66	0.0000	4.3300	50.0000	0.0000	(0.5183)	(0.0540)	0.0000	1	(0.5723)	01/06/2025
000963.ZK	12/30/2024	SDB3260123439	300.00	4.8608	1,616.05	1,458.25	0.0000	4.3300	50.0000	0.0000	(0.1944)	(0.0203)	0.0000	1	(0.2146)	01/06/2025
000963.ZK	12/30/2024	SDB3260123439	1,700.00	4.8608	9,157.63	8,263.40	0.0000	4.3300	50.0000	0.0000	(1.1015)	(0.1148)	0.0000	1	(1.2162)	01/06/2025
000963.ZK	12/30/2024	SDB3260123439	5,200.00	4.8608	28,011.58	25,276.27	0.0000	4.3300	50.0000	0.0000	(3.3692)	(0.3511)	0.0000	1	(3.7202)	01/06/2025
000963.ZK	12/30/2024	SDB3260123439	3,900.00	4.8608	21,008.68	18,957.20	0.0000	4.3300	50.0000	0.0000	(2.5269)	(0.2633)	0.0000	1	(2.7902)	01/06/2025
000963.ZK	12/30/2024	SDB3260123439	300.00	4.8608	1,616.05	1,458.25	0.0000	4.3300	50.0000	0.0000	(0.1944)	(0.0203)	0.0000	1	(0.2146)	01/06/2025
000963.ZK	12/30/2024	SDB3260123439	2,000.00	4.8608	10,773.68	9,721.64	0.0000	4.3300	50.0000	0.0000	(1.2958)	(0.1350)	0.0000	1	(1.4309)	01/06/2025
000963.ZK	12/30/2024	SDB3260123439	1,000.00	4.8608	5,386.84	4,860.82	0.0000	4.3300	50.0000	0.0000	(0.6479)	(0.0675)	0.0000	1	(0.7154)	01/06/2025
000963.ZK	12/30/2024	SDB3260123439	600.00	4.8608	3,232.11	2,916.49	0.0000	4.3300	50.0000	0.0000	(0.3888)	(0.0405)	0.0000	1	(0.4293)	01/06/2025
000963.ZK	12/30/2024	SDB3260123439	100.00	4.8608	538.68	486.08	0.0000	4.3300	50.0000	0.0000	(0.0648)	(0.0068)	0.0000	1	(0.0715)	01/06/2025
000963.ZK	12/30/2024	SDB3260123439	1,500.00	4.8608	8,080.26	7,291.23	0.0000	4.3300	50.0000	0.0000	(0.9719)	(0.1013)	0.0000	1	(1.0731)	01/06/2025
000963.ZK	12/30/2024	SDB3260123439	600.00	4.8608	3,232.11	2,916.49	0.0000	4.3300	50.0000	0.0000	(0.3888)	(0.0405)	0.0000	1	(0.4293)	01/06/2025
000963.ZK	12/30/2024	SDB3260123439	4,300.00	4.8608	23,163.42	20,901.53	0.0000	4.3300	50.0000	0.0000	(2.7860)	(0.2903)	0.0000	1	(3.0763)	01/06/2025
000963.ZK	12/30/2024	SDB3260123439	6,900.00	4.8608	37,169.21	33,539.66	0.0000	4.3300	50.0000	0.0000	(4.4706)	(0.4658)	0.0000	1	(4.9365)	01/06/2025
000963.ZK	12/30/2024	SDB3260123439	600.00	4.8608	3,232.11	2,916.49	0.0000	4.3300	50.0000	0.0000	(0.3888)	(0.0405)	0.0000	1	(0.4293)	01/06/2025
000963.ZK	12/30/2024	SDB3260123439	1,400.00	4.8608	7,541.58	6,805.15	0.0000	4.3300	50.0000	0.0000	(0.9071)	(0.0945)	0.0000	1	(1.0016)	01/06/2025
000963.ZK	12/30/2024	SDB3260123439	700.00	4.8608	3,770.79	3,402.57	0.0000	4.3300	50.0000	0.0000	(0.4535)	(0.0473)	0.0000	1	(0.5008)	01/06/2025
000963.ZK	12/30/2024	SDB3260123439	5,900.00	4.8608	31,782.37	28,678.84	0.0000	4.3300	50.0000	0.0000	(3.8227)	(0.3983)	0.0000	1	(4.2210)	01/06/2025
000963.ZK	12/30/2024	SDB3260123439	100.00	4.8608	538.68	486.08	0.0000	4.3300	50.0000	0.0000	(0.0648)	(0.0068)	0.0000	1	(0.0715)	01/06/2025
000963.ZK	12/27/2024	SDB3260123439	5,300.00	4.9193	26,177.77	26,072.12	0.0000	4.3300	50.0000	0.0000	(9.4458)	(1.0863)	0.0000	3	(10.5321)	01/06/2025
000963.ZK	12/27/2024	SDB3260123439	1,500.00	4.9193	7,398.48	7,378.90	0.0000	4.3300	50.0000	0.0000	(2.6696)	(0.3075)	0.0000	3	(2.9771)	01/06/2025
000963.ZK	12/27/2024	SDB3260123439	500.00	4.9193	2,461.94	2,459.63	0.0000	4.3300	50.0000	0.0000	(0.8884)	(0.1025)	0.0000	3	(0.9908)	01/06/2025
000963.ZK	12/27/2024	SDB3260123439	1,200.00	4.9193	5,912.53	5,903.12	0.0000	4.3300	50.0000	0.0000	(2.1334)	(0.2460)	0.0000	3	(2.3794)	01/06/2025
000963.ZK	12/27/2024	SDB3260123439	200.00	4.9193	994.71	983.85	0.0000	4.3300	50.0000	0.0000	(0.3589)	(0.0410)	0.0000	3	(0.3999)	01/06/2025
000963.ZK	12/27/2024	SDB3260123439	2,100.00	4.9193	10,406.26	10,330.46	0.0000	4.3300	50.0000	0.0000	(3.7549)	(0.4304)	0.0000	3	(4.1854)	01/06/2025
000963.ZK	12/27/2024	SDB3260123439	2,100.00	4.9193	10,343.35	10,330.46	0.0000	4.3300	50.0000	0.0000	(3.7322)	(0.4304)	0.0000	3	(4.1627)	01/06/2025
000963.ZK	12/27/2024	SDB3260123439	5,400.00	4.9193	26,617.36	26,564.04	0.0000	4.3300	50.0000	0.0000	(9.6044)	(1.1068)	0.0000	3	(10.7113)	01/06/2025
000963.ZK	12/27/2024	SDB3260123439	1,400.00	4.9193	6,958.26	6,886.97	0.0000	4.3300	50.0000	0.0000	(2.5108)	(0.2870)	0.0000	3	(2.7977)	01/06/2025
000963.ZK	12/27/2024	SDB3260123439	1,400.00	4.9193	6,921.01	6,886.97	0.0000	4.3300	50.0000	0.0000	(2.4973)	(0.2870)	0.0000	3	(2.7843)	01/06/2025
000963.ZK	12/27/2024	SDB3260123439	100.00	4.9193	493.27	491.93	0.0000	4.3300	50.0000	0.0000	(0.1780)	(0.0205)	0.0000	3	(0.1985)	01/06/2025
000963.ZK	12/27/2024	SDB3260123439	2,200.00	4.9193	11,177.87	10,822.39	0.0000	4.3300	50.0000	0.0000	(4.0333)	(0.4509)	0.0000	3	(4.4843)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HUADONG MEDICINE CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000963.ZK	12/27/2024	SDB3260123439	500.00	4.9193	2,532.63	2,459.63	0.0000	4.3300	50.0000	0.0000	(0.9139)	(0.1025)	0.0000	3	(1.0163)	01/06/2025
000963.ZK	12/27/2024	SDB3260123439	400.00	4.9193	2,154.74	1,967.71	0.0000	4.3300	50.0000	0.0000	(0.7775)	(0.0820)	0.0000	3	(0.8595)	01/06/2025
000963.ZK	12/27/2024	SDB3260123439	2,300.00	4.9193	12,389.74	11,314.31	0.0000	4.3300	50.0000	0.0000	(4.4706)	(0.4714)	0.0000	3	(4.9421)	01/06/2025
000963.ZK	12/27/2024	SDB3260123439	4,400.00	4.9193	23,702.10	21,644.77	0.0000	4.3300	50.0000	0.0000	(8.5525)	(0.9019)	0.0000	3	(9.4544)	01/06/2025
000963.ZK	12/27/2024	SDB3260123439	100.00	4.9193	538.68	491.93	0.0000	4.3300	50.0000	0.0000	(0.1944)	(0.0205)	0.0000	3	(0.2149)	01/06/2025
000963.ZK	12/27/2024	SDB3260123439	1,600.00	4.9193	8,618.95	7,870.83	0.0000	4.3300	50.0000	0.0000	(3.1100)	(0.3280)	0.0000	3	(3.4380)	01/06/2025
000963.ZK	12/27/2024	SDB3260123439	7,600.00	4.9193	40,940.00	37,386.43	0.0000	4.3300	50.0000	0.0000	(14.7725)	(1.5578)	0.0000	3	(16.3303)	01/06/2025
000963.ZK	12/27/2024	SDB3260123439	200.00	4.9193	1,077.37	983.85	0.0000	4.3300	50.0000	0.0000	(0.3888)	(0.0410)	0.0000	3	(0.4297)	01/06/2025
000963.ZK	12/27/2024	SDB3260123439	1,300.00	4.9193	7,002.89	6,395.05	0.0000	4.3300	50.0000	0.0000	(2.5269)	(0.2665)	0.0000	3	(2.7933)	01/06/2025
000963.ZK	12/27/2024	SDB3260123439	400.00	4.9193	2,154.74	1,967.71	0.0000	4.3300	50.0000	0.0000	(0.7775)	(0.0820)	0.0000	3	(0.8595)	01/06/2025
000963.ZK	12/27/2024	SDB3260123439	5,700.00	4.9193	30,705.00	28,039.82	0.0000	4.3300	50.0000	0.0000	(11.0794)	(1.1683)	0.0000	3	(12.2477)	01/06/2025
000963.ZK	12/27/2024	SDB3260123439	800.00	4.9193	4,309.47	3,935.41	0.0000	4.3300	50.0000	0.0000	(1.5550)	(0.1640)	0.0000	3	(1.7190)	01/06/2025
000963.ZK	12/27/2024	SDB3260123439	300.00	4.9193	1,616.05	1,475.78	0.0000	4.3300	50.0000	0.0000	(0.5831)	(0.0615)	0.0000	3	(0.6446)	01/06/2025
000963.ZK	12/27/2024	SDB3260123439	1,700.00	4.9193	9,157.63	8,362.75	0.0000	4.3300	50.0000	0.0000	(3.3044)	(0.3484)	0.0000	3	(3.6528)	01/06/2025
000963.ZK	12/27/2024	SDB3260123439	5,200.00	4.9193	28,011.58	25,580.19	0.0000	4.3300	50.0000	0.0000	(10.1075)	(1.0658)	0.0000	3	(11.1734)	01/06/2025
000963.ZK	12/27/2024	SDB3260123439	3,900.00	4.9193	21,008.68	19,185.14	0.0000	4.3300	50.0000	0.0000	(7.5806)	(0.7994)	0.0000	3	(8.3800)	01/06/2025
000963.ZK	12/27/2024	SDB3260123439	300.00	4.9193	1,616.05	1,475.78	0.0000	4.3300	50.0000	0.0000	(0.5831)	(0.0615)	0.0000	3	(0.6446)	01/06/2025
000963.ZK	12/27/2024	SDB3260123439	2,000.00	4.9193	10,773.68	9,838.53	0.0000	4.3300	50.0000	0.0000	(3.8875)	(0.4099)	0.0000	3	(4.2974)	01/06/2025
000963.ZK	12/27/2024	SDB3260123439	1,000.00	4.9193	5,386.84	4,919.27	0.0000	4.3300	50.0000	0.0000	(1.9438)	(0.2050)	0.0000	3	(2.1487)	01/06/2025
000963.ZK	12/27/2024	SDB3260123439	600.00	4.9193	3,232.11	2,951.56	0.0000	4.3300	50.0000	0.0000	(1.1663)	(0.1230)	0.0000	3	(1.2892)	01/06/2025
000963.ZK	12/27/2024	SDB3260123439	100.00	4.9193	538.68	491.93	0.0000	4.3300	50.0000	0.0000	(0.1944)	(0.0205)	0.0000	3	(0.2149)	01/06/2025
000963.ZK	12/27/2024	SDB3260123439	1,500.00	4.9193	8,080.26	7,378.90	0.0000	4.3300	50.0000	0.0000	(2.9156)	(0.3075)	0.0000	3	(3.2231)	01/06/2025
000963.ZK	12/27/2024	SDB3260123439	600.00	4.9193	3,232.11	2,951.56	0.0000	4.3300	50.0000	0.0000	(1.1663)	(0.1230)	0.0000	3	(1.2892)	01/06/2025
000963.ZK	12/27/2024	SDB3260123439	4,300.00	4.9193	23,163.42	21,152.85	0.0000	4.3300	50.0000	0.0000	(8.3581)	(0.8814)	0.0000	3	(9.2395)	01/06/2025
000963.ZK	12/27/2024	SDB3260123439	6,900.00	4.9193	37,169.21	33,942.94	0.0000	4.3300	50.0000	0.0000	(13.4119)	(1.4143)	0.0000	3	(14.8262)	01/06/2025
000963.ZK	12/27/2024	SDB3260123439	600.00	4.9193	3,232.11	2,951.56	0.0000	4.3300	50.0000	0.0000	(1.1663)	(0.1230)	0.0000	3	(1.2892)	01/06/2025
000963.ZK	12/27/2024	SDB3260123439	1,400.00	4.9193	7,541.58	6,886.97	0.0000	4.3300	50.0000	0.0000	(2.7213)	(0.2870)	0.0000	3	(3.0082)	01/06/2025
000963.ZK	12/27/2024	SDB3260123439	700.00	4.9193	3,770.79	3,443.49	0.0000	4.3300	50.0000	0.0000	(1.3606)	(0.1435)	0.0000	3	(1.5041)	01/06/2025
000963.ZK	12/27/2024	SDB3260123439	5,900.00	4.9193	31,782.37	29,023.68	0.0000	4.3300	50.0000	0.0000	(11.4681)	(1.2093)	0.0000	3	(12.6775)	01/06/2025
000963.ZK	12/27/2024	SDB3260123439	100.00	4.9193	538.68	491.93	0.0000	4.3300	50.0000	0.0000	(0.1944)	(0.0205)	0.0000	3	(0.2149)	01/06/2025
000963.ZK	12/26/2024	SDB3260123439	500.00	4.9480	2,461.94	2,474.02	0.0000	4.3300	50.0000	0.0000	(0.2961)	(0.0344)	0.0000	1	(0.3305)	01/06/2025
000963.ZK	12/26/2024	SDB3260123439	1,200.00	4.9480	5,912.53	5,937.65	0.0000	4.3300	50.0000	0.0000	(0.7111)	(0.0825)	0.0000	1	(0.7936)	01/06/2025
000963.ZK	12/26/2024	SDB3260123439	200.00	4.9480	994.71	989.61	0.0000	4.3300	50.0000	0.0000	(0.1196)	(0.0137)	0.0000	1	(0.1334)	01/06/2025
000963.ZK	12/26/2024	SDB3260123439	2,100.00	4.9480	10,406.26	10,390.89	0.0000	4.3300	50.0000	0.0000	(1.2516)	(0.1443)	0.0000	1	(1.3960)	01/06/2025
000963.ZK	12/26/2024	SDB3260123439	2,100.00	4.9480	10,343.35	10,390.89	0.0000	4.3300	50.0000	0.0000	(1.2441)	(0.1443)	0.0000	1	(1.3884)	01/06/2025
000963.ZK	12/26/2024	SDB3260123439	5,400.00	4.9480	26,617.36	26,719.44	0.0000	4.3300	50.0000	0.0000	(3.2015)	(0.3711)	0.0000	1	(3.5726)	01/06/2025
000963.ZK	12/26/2024	SDB3260123439	1,400.00	4.9480	6,958.26	6,927.26	0.0000	4.3300	50.0000	0.0000	(0.8369)	(0.0962)	0.0000	1	(0.9331)	01/06/2025
000963.ZK	12/26/2024	SDB3260123439	1,400.00	4.9480	6,921.01	6,927.26	0.0000	4.3300	50.0000	0.0000	(0.8324)	(0.0962)	0.0000	1	(0.9287)	01/06/2025
000963.ZK	12/26/2024	SDB3260123439	100.00	4.9480	493.27	494.80	0.0000	4.3300	50.0000	0.0000	(0.0593)	(0.0069)	0.0000	1	(0.0662)	01/06/2025
000963.ZK	12/26/2024	SDB3260123439	2,200.00	4.9480	11,177.87	10,885.70	0.0000	4.3300	50.0000	0.0000	(1.3444)	(0.1512)	0.0000	1	(1.4956)	01/06/2025
000963.ZK	12/26/2024	SDB3260123439	500.00	4.9480	2,532.63	2,474.02	0.0000	4.3300	50.0000	0.0000	(0.3046)	(0.0344)	0.0000	1	(0.3390)	01/06/2025
000963.ZK	12/26/2024	SDB3260123439	400.00	4.9480	2,154.74	1,979.22	0.0000	4.3300	50.0000	0.0000	(0.2592)	(0.0275)	0.0000	1	(0.2867)	01/06/2025
000963.ZK	12/26/2024	SDB3260123439	2,300.00	4.9480	12,389.74	11,380.50	0.0000	4.3300	50.0000	0.0000	(1.4902)	(0.1581)	0.0000	1	(1.6483)	01/06/2025
000963.ZK	12/26/2024	SDB3260123439	4,400.00	4.9480	23,702.10	21,771.40	0.0000	4.3300	50.0000	0.0000	(2.8508)	(0.3024)	0.0000	1	(3.1532)	01/06/2025
000963.ZK	12/26/2024	SDB3260123439	100.00	4.9480	538.68	494.80	0.0000	4.3300	50.0000	0.0000	(0.0648)	(0.0069)	0.0000	1	(0.0717)	01/06/2025
000963.ZK	12/26/2024	SDB3260123439	1,600.00	4.9480	8,618.95	7,916.87	0.0000	4.3300	50.0000	0.0000	(1.0367)	(0.1100)	0.0000	1	(1.1466)	01/06/2025
000963.ZK	12/26/2024	SDB3260123439	7,600.00	4.9480	40,940.00	37,605.14	0.0000	4.3300	50.0000	0.0000	(4.9242)	(0.5223)	0.0000	1	(5.4465)	01/06/2025
000963.ZK	12/26/2024	SDB3260123439	200.00	4.9480	1,077.37	989.61	0.0000	4.3300	50.0000	0.0000	(0.1296)	(0.0137)	0.0000	1	(0.1433)	01/06/2025
000963.ZK	12/26/2024	SDB3260123439	1,300.00	4.9480	7,002.89	6,432.46	0.0000	4.3300	50.0000	0.0000	(0.8423)	(0.0893)	0.0000	1	(0.9316)	01/06/2025
000963.ZK	12/26/2024	SDB3260123439	400.00	4.9480	2,154.74	1,979.22	0.0000	4.3300	50.0000	0.0000	(0.2592)	(0.0275)	0.0000	1	(0.2867)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HUADONG MEDICINE CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000963.ZK	12/26/2024	SDB3260123439	5,700.00	4.9480	30,705.00	28,203.86	0.0000	4.3300	50.0000	0.0000	(3.6931)	(0.3917)	0.0000	1	(4.0848)	01/06/2025
000963.ZK	12/26/2024	SDB3260123439	800.00	4.9480	4,309.47	3,958.44	0.0000	4.3300	50.0000	0.0000	(0.5183)	(0.0550)	0.0000	1	(0.5733)	01/06/2025
000963.ZK	12/26/2024	SDB3260123439	300.00	4.9480	1,616.05	1,484.41	0.0000	4.3300	50.0000	0.0000	(0.1944)	(0.0206)	0.0000	1	(0.2150)	01/06/2025
000963.ZK	12/26/2024	SDB3260123439	1,700.00	4.9480	9,157.63	8,411.68	0.0000	4.3300	50.0000	0.0000	(1.1015)	(0.1168)	0.0000	1	(1.2183)	01/06/2025
000963.ZK	12/26/2024	SDB3260123439	5,200.00	4.9480	28,011.58	25,729.83	0.0000	4.3300	50.0000	0.0000	(3.3692)	(0.3574)	0.0000	1	(3.7265)	01/06/2025
000963.ZK	12/26/2024	SDB3260123439	3,900.00	4.9480	21,008.68	19,297.38	0.0000	4.3300	50.0000	0.0000	(2.5269)	(0.2680)	0.0000	1	(2.7949)	01/06/2025
000963.ZK	12/26/2024	SDB3260123439	300.00	4.9480	1,616.05	1,484.41	0.0000	4.3300	50.0000	0.0000	(0.1944)	(0.0206)	0.0000	1	(0.2150)	01/06/2025
000963.ZK	12/26/2024	SDB3260123439	2,000.00	4.9480	10,773.68	9,896.09	0.0000	4.3300	50.0000	0.0000	(1.2958)	(0.1374)	0.0000	1	(1.4333)	01/06/2025
000963.ZK	12/26/2024	SDB3260123439	1,000.00	4.9480	5,386.84	4,948.04	0.0000	4.3300	50.0000	0.0000	(0.6479)	(0.0687)	0.0000	1	(0.7166)	01/06/2025
000963.ZK	12/26/2024	SDB3260123439	600.00	4.9480	3,232.11	2,968.83	0.0000	4.3300	50.0000	0.0000	(0.3888)	(0.0412)	0.0000	1	(0.4300)	01/06/2025
000963.ZK	12/26/2024	SDB3260123439	100.00	4.9480	538.68	494.80	0.0000	4.3300	50.0000	0.0000	(0.0648)	(0.0069)	0.0000	1	(0.0717)	01/06/2025
000963.ZK	12/26/2024	SDB3260123439	1,500.00	4.9480	8,080.26	7,422.07	0.0000	4.3300	50.0000	0.0000	(0.9719)	(0.1031)	0.0000	1	(1.0750)	01/06/2025
000963.ZK	12/26/2024	SDB3260123439	600.00	4.9480	3,232.11	2,968.83	0.0000	4.3300	50.0000	0.0000	(0.3888)	(0.0412)	0.0000	1	(0.4300)	01/06/2025
000963.ZK	12/26/2024	SDB3260123439	4,300.00	4.9480	23,163.42	21,276.59	0.0000	4.3300	50.0000	0.0000	(2.7860)	(0.2955)	0.0000	1	(3.0816)	01/06/2025
000963.ZK	12/26/2024	SDB3260123439	6,900.00	4.9480	37,169.21	34,141.51	0.0000	4.3300	50.0000	0.0000	(4.4706)	(0.4742)	0.0000	1	(4.9448)	01/06/2025
000963.ZK	12/26/2024	SDB3260123439	600.00	4.9480	3,232.11	2,968.83	0.0000	4.3300	50.0000	0.0000	(0.3888)	(0.0412)	0.0000	1	(0.4300)	01/06/2025
000963.ZK	12/26/2024	SDB3260123439	1,400.00	4.9480	7,541.58	6,927.26	0.0000	4.3300	50.0000	0.0000	(0.9071)	(0.0962)	0.0000	1	(1.0033)	01/06/2025
000963.ZK	12/26/2024	SDB3260123439	700.00	4.9480	3,770.79	3,463.63	0.0000	4.3300	50.0000	0.0000	(0.4535)	(0.0481)	0.0000	1	(0.5016)	01/06/2025
000963.ZK	12/26/2024	SDB3260123439	5,900.00	4.9480	31,782.37	29,193.47	0.0000	4.3300	50.0000	0.0000	(3.8227)	(0.4055)	0.0000	1	(4.2282)	01/06/2025
000963.ZK	12/26/2024	SDB3260123439	100.00	4.9480	538.68	494.80	0.0000	4.3300	50.0000	0.0000	(0.0648)	(0.0069)	0.0000	1	(0.0717)	01/06/2025
000963.ZK	12/24/2024	SDB3260123439	500.00	4.9480	2,461.94	2,474.02	0.0000	4.3300	50.0000	0.0000	(0.5922)	(0.0687)	0.0000	2	(0.6610)	01/06/2025
000963.ZK	12/24/2024	SDB3260123439	1,200.00	4.9480	5,912.53	5,937.65	0.0000	4.3300	50.0000	0.0000	(1.4223)	(0.1649)	0.0000	2	(1.5872)	01/06/2025
000963.ZK	12/24/2024	SDB3260123439	200.00	4.9480	994.71	989.61	0.0000	4.3300	50.0000	0.0000	(0.2393)	(0.0275)	0.0000	2	(0.2668)	01/06/2025
000963.ZK	12/24/2024	SDB3260123439	2,100.00	4.9480	10,406.26	10,390.89	0.0000	4.3300	50.0000	0.0000	(2.5033)	(0.2886)	0.0000	2	(2.7919)	01/06/2025
000963.ZK	12/24/2024	SDB3260123439	2,100.00	4.9480	10,343.35	10,390.89	0.0000	4.3300	50.0000	0.0000	(2.4882)	(0.2886)	0.0000	2	(2.7768)	01/06/2025
000963.ZK	12/24/2024	SDB3260123439	5,400.00	4.9480	26,617.36	26,719.44	0.0000	4.3300	50.0000	0.0000	(6.4030)	(0.7422)	0.0000	2	(7.1452)	01/06/2025
000963.ZK	12/24/2024	SDB3260123439	1,400.00	4.9480	6,958.26	6,927.26	0.0000	4.3300	50.0000	0.0000	(1.6738)	(0.1924)	0.0000	2	(1.8663)	01/06/2025
000963.ZK	12/24/2024	SDB3260123439	1,400.00	4.9480	6,921.01	6,927.26	0.0000	4.3300	50.0000	0.0000	(1.6649)	(0.1924)	0.0000	2	(1.8573)	01/06/2025
000963.ZK	12/24/2024	SDB3260123439	100.00	4.9480	493.27	494.80	0.0000	4.3300	50.0000	0.0000	(0.1187)	(0.0137)	0.0000	2	(0.1324)	01/06/2025
000963.ZK	12/24/2024	SDB3260123439	2,200.00	4.9480	11,177.87	10,885.70	0.0000	4.3300	50.0000	0.0000	(2.6889)	(0.3024)	0.0000	2	(2.9913)	01/06/2025
000963.ZK	12/24/2024	SDB3260123439	500.00	4.9480	2,532.63	2,474.02	0.0000	4.3300	50.0000	0.0000	(0.6092)	(0.0687)	0.0000	2	(0.6780)	01/06/2025
000963.ZK	12/24/2024	SDB3260123439	400.00	4.9480	2,154.74	1,979.22	0.0000	4.3300	50.0000	0.0000	(0.5183)	(0.0550)	0.0000	2	(0.5733)	01/06/2025
000963.ZK	12/24/2024	SDB3260123439	2,300.00	4.9480	12,389.74	11,380.50	0.0000	4.3300	50.0000	0.0000	(2.9804)	(0.3161)	0.0000	2	(3.2965)	01/06/2025
000963.ZK	12/24/2024	SDB3260123439	4,400.00	4.9480	23,702.10	21,771.40	0.0000	4.3300	50.0000	0.0000	(5.7017)	(0.6048)	0.0000	2	(6.3064)	01/06/2025
000963.ZK	12/24/2024	SDB3260123439	100.00	4.9480	538.68	494.80	0.0000	4.3300	50.0000	0.0000	(0.1296)	(0.0137)	0.0000	2	(0.1433)	01/06/2025
000963.ZK	12/24/2024	SDB3260123439	1,600.00	4.9480	8,618.95	7,916.87	0.0000	4.3300	50.0000	0.0000	(2.0733)	(0.2199)	0.0000	2	(2.2932)	01/06/2025
000963.ZK	12/24/2024	SDB3260123439	7,600.00	4.9480	40,940.00	37,605.14	0.0000	4.3300	50.0000	0.0000	(9.8483)	(1.0446)	0.0000	2	(10.8929)	01/06/2025
000963.ZK	12/24/2024	SDB3260123439	200.00	4.9480	1,077.37	989.61	0.0000	4.3300	50.0000	0.0000	(0.2592)	(0.0275)	0.0000	2	(0.2867)	01/06/2025
000963.ZK	12/24/2024	SDB3260123439	1,300.00	4.9480	7,002.89	6,432.46	0.0000	4.3300	50.0000	0.0000	(1.6846)	(0.1787)	0.0000	2	(1.8633)	01/06/2025
000963.ZK	12/24/2024	SDB3260123439	400.00	4.9480	2,154.74	1,979.22	0.0000	4.3300	50.0000	0.0000	(0.5183)	(0.0550)	0.0000	2	(0.5733)	01/06/2025
000963.ZK	12/24/2024	SDB3260123439	5,700.00	4.9480	30,705.00	28,203.86	0.0000	4.3300	50.0000	0.0000	(7.3863)	(0.7834)	0.0000	2	(8.1697)	01/06/2025
000963.ZK	12/24/2024	SDB3260123439	800.00	4.9480	4,309.47	3,958.44	0.0000	4.3300	50.0000	0.0000	(1.0367)	(0.1100)	0.0000	2	(1.1466)	01/06/2025
000963.ZK	12/24/2024	SDB3260123439	300.00	4.9480	1,616.05	1,484.41	0.0000	4.3300	50.0000	0.0000	(0.3888)	(0.0412)	0.0000	2	(0.4300)	01/06/2025
000963.ZK	12/24/2024	SDB3260123439	1,700.00	4.9480	9,157.63	8,411.68	0.0000	4.3300	50.0000	0.0000	(2.2029)	(0.2337)	0.0000	2	(2.4366)	01/06/2025
000963.ZK	12/24/2024	SDB3260123439	5,200.00	4.9480	28,011.58	25,729.83	0.0000	4.3300	50.0000	0.0000	(6.7383)	(0.7147)	0.0000	2	(7.4531)	01/06/2025
000963.ZK	12/24/2024	SDB3260123439	3,900.00	4.9480	21,008.68	19,297.38	0.0000	4.3300	50.0000	0.0000	(5.0538)	(0.5360)	0.0000	2	(5.5898)	01/06/2025
000963.ZK	12/24/2024	SDB3260123439	300.00	4.9480	1,616.05	1,484.41	0.0000	4.3300	50.0000	0.0000	(0.3888)	(0.0412)	0.0000	2	(0.4300)	01/06/2025
000963.ZK	12/24/2024	SDB3260123439	2,000.00	4.9480	10,773.68	9,896.09	0.0000	4.3300	50.0000	0.0000	(2.5917)	(0.2749)	0.0000	2	(2.8666)	01/06/2025
000963.ZK	12/24/2024	SDB3260123439	1,000.00	4.9480	5,386.84	4,948.04	0.0000	4.3300	50.0000	0.0000	(1.2958)	(0.1374)	0.0000	2	(1.4333)	01/06/2025
000963.ZK	12/24/2024	SDB3260123439	600.00	4.9480	3,232.11	2,968.83	0.0000	4.3300	50.0000	0.0000	(0.7775)	(0.0825)	0.0000	2	(0.8600)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6



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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HUADONG MEDICINE CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000963.ZK	12/24/2024	SDB3260123439	100.00	4.9480	538.68	494.80	0.0000	4.3300	50.0000	0.0000	(0.1296)	(0.0137)	0.0000	2	(0.1433)	01/06/2025
000963.ZK	12/24/2024	SDB3260123439	1,500.00	4.9480	8,080.26	7,422.07	0.0000	4.3300	50.0000	0.0000	(1.9438)	(0.2062)	0.0000	2	(2.1499)	01/06/2025
000963.ZK	12/24/2024	SDB3260123439	600.00	4.9480	3,232.11	2,968.83	0.0000	4.3300	50.0000	0.0000	(0.7775)	(0.0825)	0.0000	2	(0.8600)	01/06/2025
000963.ZK	12/24/2024	SDB3260123439	4,300.00	4.9480	23,163.42	21,276.59	0.0000	4.3300	50.0000	0.0000	(5.5721)	(0.5910)	0.0000	2	(6.1631)	01/06/2025
000963.ZK	12/24/2024	SDB3260123439	6,900.00	4.9480	37,169.21	34,141.51	0.0000	4.3300	50.0000	0.0000	(8.9413)	(0.9484)	0.0000	2	(9.8896)	01/06/2025
000963.ZK	12/24/2024	SDB3260123439	600.00	4.9480	3,232.11	2,968.83	0.0000	4.3300	50.0000	0.0000	(0.7775)	(0.0825)	0.0000	2	(0.8600)	01/06/2025
000963.ZK	12/24/2024	SDB3260123439	1,400.00	4.9480	7,541.58	6,927.26	0.0000	4.3300	50.0000	0.0000	(1.8142)	(0.1924)	0.0000	2	(2.0066)	01/06/2025
000963.ZK	12/24/2024	SDB3260123439	700.00	4.9480	3,770.79	3,463.63	0.0000	4.3300	50.0000	0.0000	(0.9071)	(0.0962)	0.0000	2	(1.0033)	01/06/2025
000963.ZK	12/24/2024	SDB3260123439	5,900.00	4.9480	31,782.37	29,193.47	0.0000	4.3300	50.0000	0.0000	(7.6454)	(0.8109)	0.0000	2	(8.4564)	01/06/2025
000963.ZK	12/24/2024	SDB3260123439	100.00	4.9480	538.68	494.80	0.0000	4.3300	50.0000	0.0000	(0.1296)	(0.0137)	0.0000	2	(0.1433)	01/06/2025
000963.ZK	12/23/2024	SDB3260123439	200.00	4.9366	994.71	987.33	0.0000	4.3300	50.0000	0.0000	(0.1196)	(0.0137)	0.0000	1	(0.1334)	01/06/2025
000963.ZK	12/23/2024	SDB3260123439	2,100.00	4.9366	10,406.26	10,366.92	0.0000	4.3300	50.0000	0.0000	(1.2516)	(0.1440)	0.0000	1	(1.3956)	01/06/2025
000963.ZK	12/23/2024	SDB3260123439	2,100.00	4.9366	10,343.35	10,366.92	0.0000	4.3300	50.0000	0.0000	(1.2441)	(0.1440)	0.0000	1	(1.3881)	01/06/2025
000963.ZK	12/23/2024	SDB3260123439	5,400.00	4.9366	26,617.36	26,657.80	0.0000	4.3300	50.0000	0.0000	(3.2015)	(0.3702)	0.0000	1	(3.5717)	01/06/2025
000963.ZK	12/23/2024	SDB3260123439	1,400.00	4.9366	6,958.26	6,911.28	0.0000	4.3300	50.0000	0.0000	(0.8369)	(0.0960)	0.0000	1	(0.9329)	01/06/2025
000963.ZK	12/23/2024	SDB3260123439	1,400.00	4.9366	6,921.01	6,911.28	0.0000	4.3300	50.0000	0.0000	(0.8324)	(0.0960)	0.0000	1	(0.9284)	01/06/2025
000963.ZK	12/23/2024	SDB3260123439	100.00	4.9366	493.27	493.66	0.0000	4.3300	50.0000	0.0000	(0.0593)	(0.0069)	0.0000	1	(0.0662)	01/06/2025
000963.ZK	12/23/2024	SDB3260123439	2,200.00	4.9366	11,177.87	10,860.58	0.0000	4.3300	50.0000	0.0000	(1.3444)	(0.1508)	0.0000	1	(1.4953)	01/06/2025
000963.ZK	12/23/2024	SDB3260123439	500.00	4.9366	2,532.63	2,468.31	0.0000	4.3300	50.0000	0.0000	(0.3046)	(0.0343)	0.0000	1	(0.3389)	01/06/2025
000963.ZK	12/23/2024	SDB3260123439	400.00	4.9366	2,154.74	1,974.65	0.0000	4.3300	50.0000	0.0000	(0.2592)	(0.0274)	0.0000	1	(0.2866)	01/06/2025
000963.ZK	12/23/2024	SDB3260123439	2,300.00	4.9366	12,389.74	11,354.25	0.0000	4.3300	50.0000	0.0000	(1.4902)	(0.1577)	0.0000	1	(1.6479)	01/06/2025
000963.ZK	12/23/2024	SDB3260123439	4,400.00	4.9366	23,702.10	21,721.17	0.0000	4.3300	50.0000	0.0000	(2.8508)	(0.3017)	0.0000	1	(3.1525)	01/06/2025
000963.ZK	12/23/2024	SDB3260123439	100.00	4.9366	538.68	493.66	0.0000	4.3300	50.0000	0.0000	(0.0648)	(0.0069)	0.0000	1	(0.0716)	01/06/2025
000963.ZK	12/23/2024	SDB3260123439	1,600.00	4.9366	8,618.95	7,898.61	0.0000	4.3300	50.0000	0.0000	(1.0367)	(0.1097)	0.0000	1	(1.1464)	01/06/2025
000963.ZK	12/23/2024	SDB3260123439	7,600.00	4.9366	40,940.00	37,518.38	0.0000	4.3300	50.0000	0.0000	(4.9242)	(0.5211)	0.0000	1	(5.4453)	01/06/2025
000963.ZK	12/23/2024	SDB3260123439	200.00	4.9366	1,077.37	987.33	0.0000	4.3300	50.0000	0.0000	(0.1296)	(0.0137)	0.0000	1	(0.1433)	01/06/2025
000963.ZK	12/23/2024	SDB3260123439	1,300.00	4.9366	7,002.89	6,417.62	0.0000	4.3300	50.0000	0.0000	(0.8423)	(0.0891)	0.0000	1	(0.9314)	01/06/2025
000963.ZK	12/23/2024	SDB3260123439	400.00	4.9366	2,154.74	1,974.65	0.0000	4.3300	50.0000	0.0000	(0.2592)	(0.0274)	0.0000	1	(0.2866)	01/06/2025
000963.ZK	12/23/2024	SDB3260123439	5,700.00	4.9366	30,705.00	28,138.79	0.0000	4.3300	50.0000	0.0000	(3.6931)	(0.3908)	0.0000	1	(4.0839)	01/06/2025
000963.ZK	12/23/2024	SDB3260123439	800.00	4.9366	4,309.47	3,949.30	0.0000	4.3300	50.0000	0.0000	(0.5183)	(0.0549)	0.0000	1	(0.5732)	01/06/2025
000963.ZK	12/23/2024	SDB3260123439	300.00	4.9366	1,616.05	1,480.99	0.0000	4.3300	50.0000	0.0000	(0.1944)	(0.0206)	0.0000	1	(0.2149)	01/06/2025
000963.ZK	12/23/2024	SDB3260123439	1,700.00	4.9366	9,157.63	8,392.27	0.0000	4.3300	50.0000	0.0000	(1.1015)	(0.1166)	0.0000	1	(1.2180)	01/06/2025
000963.ZK	12/23/2024	SDB3260123439	5,200.00	4.9366	28,011.58	25,670.47	0.0000	4.3300	50.0000	0.0000	(3.3692)	(0.3565)	0.0000	1	(3.7257)	01/06/2025
000963.ZK	12/23/2024	SDB3260123439	3,900.00	4.9366	21,008.68	19,252.85	0.0000	4.3300	50.0000	0.0000	(2.5269)	(0.2674)	0.0000	1	(2.7943)	01/06/2025
000963.ZK	12/23/2024	SDB3260123439	300.00	4.9366	1,616.05	1,480.99	0.0000	4.3300	50.0000	0.0000	(0.1944)	(0.0206)	0.0000	1	(0.2149)	01/06/2025
000963.ZK	12/23/2024	SDB3260123439	2,000.00	4.9366	10,773.68	9,873.26	0.0000	4.3300	50.0000	0.0000	(1.2958)	(0.1371)	0.0000	1	(1.4330)	01/06/2025
000963.ZK	12/23/2024	SDB3260123439	1,000.00	4.9366	5,386.84	4,936.63	0.0000	4.3300	50.0000	0.0000	(0.6479)	(0.0686)	0.0000	1	(0.7165)	01/06/2025
000963.ZK	12/23/2024	SDB3260123439	600.00	4.9366	3,232.11	2,961.98	0.0000	4.3300	50.0000	0.0000	(0.3888)	(0.0411)	0.0000	1	(0.4299)	01/06/2025
000963.ZK	12/23/2024	SDB3260123439	100.00	4.9366	538.68	493.66	0.0000	4.3300	50.0000	0.0000	(0.0648)	(0.0069)	0.0000	1	(0.0716)	01/06/2025
000963.ZK	12/23/2024	SDB3260123439	1,500.00	4.9366	8,080.26	7,404.94	0.0000	4.3300	50.0000	0.0000	(0.9719)	(0.1028)	0.0000	1	(1.0747)	01/06/2025
000963.ZK	12/23/2024	SDB3260123439	600.00	4.9366	3,232.11	2,961.98	0.0000	4.3300	50.0000	0.0000	(0.3888)	(0.0411)	0.0000	1	(0.4299)	01/06/2025
000963.ZK	12/23/2024	SDB3260123439	4,300.00	4.9366	23,163.42	21,227.50	0.0000	4.3300	50.0000	0.0000	(2.7860)	(0.2948)	0.0000	1	(3.0809)	01/06/2025
000963.ZK	12/23/2024	SDB3260123439	6,900.00	4.9366	37,169.21	34,062.74	0.0000	4.3300	50.0000	0.0000	(4.4706)	(0.4731)	0.0000	1	(4.9437)	01/06/2025
000963.ZK	12/23/2024	SDB3260123439	600.00	4.9366	3,232.11	2,961.98	0.0000	4.3300	50.0000	0.0000	(0.3888)	(0.0411)	0.0000	1	(0.4299)	01/06/2025
000963.ZK	12/23/2024	SDB3260123439	1,400.00	4.9366	7,541.58	6,911.28	0.0000	4.3300	50.0000	0.0000	(0.9071)	(0.0960)	0.0000	1	(1.0031)	01/06/2025
000963.ZK	12/23/2024	SDB3260123439	700.00	4.9366	3,770.79	3,455.64	0.0000	4.3300	50.0000	0.0000	(0.4535)	(0.0480)	0.0000	1	(0.5015)	01/06/2025
000963.ZK	12/23/2024	SDB3260123439	5,900.00	4.9366	31,782.37	29,126.11	0.0000	4.3300	50.0000	0.0000	(3.8227)	(0.4045)	0.0000	1	(4.2272)	01/06/2025
000963.ZK	12/23/2024	SDB3260123439	100.00	4.9366	538.68	493.66	0.0000	4.3300	50.0000	0.0000	(0.0648)	(0.0069)	0.0000	1	(0.0716)	01/06/2025
000963.ZK	12/20/2024	SDB3260123439	2,100.00	4.9384	10,343.35	10,370.62	0.0000	4.3300	50.0000	0.0000	(3.7322)	(0.4321)	0.0000	3	(4.1643)	01/06/2025
000963.ZK	12/20/2024	SDB3260123439	5,400.00	4.9384	26,617.36	26,667.31	0.0000	4.3300	50.0000	0.0000	(9.6044)	(1.1111)	0.0000	3	(10.7156)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HUADONG MEDICINE CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000963.ZK	12/20/2024	SDB3260123439	1,400.00	4.9384	6,958.26	6,913.75	0.0000	4.3300	50.0000	0.0000	(2.5108)	(0.2881)	0.0000	3	(2.7988)	01/06/2025
000963.ZK	12/20/2024	SDB3260123439	1,400.00	4.9384	6,921.01	6,913.75	0.0000	4.3300	50.0000	0.0000	(2.4973)	(0.2881)	0.0000	3	(2.7854)	01/06/2025
000963.ZK	12/20/2024	SDB3260123439	100.00	4.9384	493.27	493.84	0.0000	4.3300	50.0000	0.0000	(0.1780)	(0.0206)	0.0000	3	(0.1986)	01/06/2025
000963.ZK	12/20/2024	SDB3260123439	2,200.00	4.9384	11,177.87	10,864.46	0.0000	4.3300	50.0000	0.0000	(4.0333)	(0.4527)	0.0000	3	(4.4860)	01/06/2025
000963.ZK	12/20/2024	SDB3260123439	500.00	4.9384	2,532.63	2,469.20	0.0000	4.3300	50.0000	0.0000	(0.9139)	(0.1029)	0.0000	3	(1.0167)	01/06/2025
000963.ZK	12/20/2024	SDB3260123439	400.00	4.9384	2,154.74	1,975.36	0.0000	4.3300	50.0000	0.0000	(0.7775)	(0.0823)	0.0000	3	(0.8598)	01/06/2025
000963.ZK	12/20/2024	SDB3260123439	2,300.00	4.9384	12,389.74	11,358.30	0.0000	4.3300	50.0000	0.0000	(4.4706)	(0.4733)	0.0000	3	(4.9439)	01/06/2025
000963.ZK	12/20/2024	SDB3260123439	4,400.00	4.9384	23,702.10	21,728.92	0.0000	4.3300	50.0000	0.0000	(8.5525)	(0.9054)	0.0000	3	(9.4579)	01/06/2025
000963.ZK	12/20/2024	SDB3260123439	100.00	4.9384	538.68	493.84	0.0000	4.3300	50.0000	0.0000	(0.1944)	(0.0206)	0.0000	3	(0.2150)	01/06/2025
000963.ZK	12/20/2024	SDB3260123439	1,600.00	4.9384	8,618.95	7,901.42	0.0000	4.3300	50.0000	0.0000	(3.1100)	(0.3292)	0.0000	3	(3.4392)	01/06/2025
000963.ZK	12/20/2024	SDB3260123439	7,600.00	4.9384	40,940.00	37,531.76	0.0000	4.3300	50.0000	0.0000	(14.7725)	(1.5638)	0.0000	3	(16.3363)	01/06/2025
000963.ZK	12/20/2024	SDB3260123439	200.00	4.9384	1,077.37	987.68	0.0000	4.3300	50.0000	0.0000	(0.3888)	(0.0412)	0.0000	3	(0.4299)	01/06/2025
000963.ZK	12/20/2024	SDB3260123439	1,300.00	4.9384	7,002.89	6,419.91	0.0000	4.3300	50.0000	0.0000	(2.5269)	(0.2675)	0.0000	3	(2.7944)	01/06/2025
000963.ZK	12/20/2024	SDB3260123439	400.00	4.9384	2,154.74	1,975.36	0.0000	4.3300	50.0000	0.0000	(0.7775)	(0.0823)	0.0000	3	(0.8598)	01/06/2025
000963.ZK	12/20/2024	SDB3260123439	5,700.00	4.9384	30,705.00	28,148.82	0.0000	4.3300	50.0000	0.0000	(11.0794)	(1.1729)	0.0000	3	(12.2523)	01/06/2025
000963.ZK	12/20/2024	SDB3260123439	800.00	4.9384	4,309.47	3,950.71	0.0000	4.3300	50.0000	0.0000	(1.5550)	(0.1646)	0.0000	3	(1.7196)	01/06/2025
000963.ZK	12/20/2024	SDB3260123439	300.00	4.9384	1,616.05	1,481.52	0.0000	4.3300	50.0000	0.0000	(0.5831)	(0.0617)	0.0000	3	(0.6449)	01/06/2025
000963.ZK	12/20/2024	SDB3260123439	1,700.00	4.9384	9,157.63	8,395.26	0.0000	4.3300	50.0000	0.0000	(3.3044)	(0.3498)	0.0000	3	(3.6542)	01/06/2025
000963.ZK	12/20/2024	SDB3260123439	5,200.00	4.9384	28,011.58	25,679.63	0.0000	4.3300	50.0000	0.0000	(10.1075)	(1.0700)	0.0000	3	(11.1775)	01/06/2025
000963.ZK	12/20/2024	SDB3260123439	3,900.00	4.9384	21,008.68	19,259.72	0.0000	4.3300	50.0000	0.0000	(7.5806)	(0.8025)	0.0000	3	(8.3831)	01/06/2025
000963.ZK	12/20/2024	SDB3260123439	300.00	4.9384	1,616.05	1,481.52	0.0000	4.3300	50.0000	0.0000	(0.5831)	(0.0617)	0.0000	3	(0.6449)	01/06/2025
000963.ZK	12/20/2024	SDB3260123439	2,000.00	4.9384	10,773.68	9,876.78	0.0000	4.3300	50.0000	0.0000	(3.8875)	(0.4115)	0.0000	3	(4.2990)	01/06/2025
000963.ZK	12/20/2024	SDB3260123439	1,000.00	4.9384	5,386.84	4,938.39	0.0000	4.3300	50.0000	0.0000	(1.9438)	(0.2058)	0.0000	3	(2.1495)	01/06/2025
000963.ZK	12/20/2024	SDB3260123439	600.00	4.9384	3,232.11	2,963.03	0.0000	4.3300	50.0000	0.0000	(1.1663)	(0.1235)	0.0000	3	(1.2897)	01/06/2025
000963.ZK	12/20/2024	SDB3260123439	100.00	4.9384	538.68	493.84	0.0000	4.3300	50.0000	0.0000	(0.1944)	(0.0206)	0.0000	3	(0.2150)	01/06/2025
000963.ZK	12/20/2024	SDB3260123439	1,500.00	4.9384	8,080.26	7,407.59	0.0000	4.3300	50.0000	0.0000	(2.9156)	(0.3086)	0.0000	3	(3.2243)	01/06/2025
000963.ZK	12/20/2024	SDB3260123439	600.00	4.9384	3,232.11	2,963.03	0.0000	4.3300	50.0000	0.0000	(1.1663)	(0.1235)	0.0000	3	(1.2897)	01/06/2025
000963.ZK	12/20/2024	SDB3260123439	4,300.00	4.9384	23,163.42	21,235.08	0.0000	4.3300	50.0000	0.0000	(8.3581)	(0.8848)	0.0000	3	(9.2429)	01/06/2025
000963.ZK	12/20/2024	SDB3260123439	6,900.00	4.9384	37,169.21	34,074.89	0.0000	4.3300	50.0000	0.0000	(13.4119)	(1.4198)	0.0000	3	(14.8317)	01/06/2025
000963.ZK	12/20/2024	SDB3260123439	600.00	4.9384	3,232.11	2,963.03	0.0000	4.3300	50.0000	0.0000	(1.1663)	(0.1235)	0.0000	3	(1.2897)	01/06/2025
000963.ZK	12/20/2024	SDB3260123439	1,400.00	4.9384	7,541.58	6,913.75	0.0000	4.3300	50.0000	0.0000	(2.7213)	(0.2881)	0.0000	3	(3.0093)	01/06/2025
000963.ZK	12/20/2024	SDB3260123439	700.00	4.9384	3,770.79	3,456.87	0.0000	4.3300	50.0000	0.0000	(1.3606)	(0.1440)	0.0000	3	(1.5047)	01/06/2025
000963.ZK	12/20/2024	SDB3260123439	5,900.00	4.9384	31,782.37	29,136.50	0.0000	4.3300	50.0000	0.0000	(11.4681)	(1.2140)	0.0000	3	(12.6822)	01/06/2025
000963.ZK	12/20/2024	SDB3260123439	100.00	4.9384	538.68	493.84	0.0000	4.3300	50.0000	0.0000	(0.1944)	(0.0206)	0.0000	3	(0.2150)	01/06/2025
000963.ZK	12/19/2024	SDB3260123439	1,400.00	4.9346	6,958.26	6,908.41	0.0000	4.5800	50.0000	0.0000	(0.8852)	(0.0960)	0.0000	1	(0.9812)	01/06/2025
000963.ZK	12/19/2024	SDB3260123439	1,400.00	4.9346	6,921.01	6,908.41	0.0000	4.5800	50.0000	0.0000	(0.8805)	(0.0960)	0.0000	1	(0.9765)	01/06/2025
000963.ZK	12/19/2024	SDB3260123439	100.00	4.9346	493.27	493.46	0.0000	4.5800	50.0000	0.0000	(0.0628)	(0.0069)	0.0000	1	(0.0696)	01/06/2025
000963.ZK	12/19/2024	SDB3260123439	2,200.00	4.9346	11,177.87	10,856.07	0.0000	4.5800	50.0000	0.0000	(1.4221)	(0.1508)	0.0000	1	(1.5729)	01/06/2025
000963.ZK	12/19/2024	SDB3260123439	500.00	4.9346	2,532.63	2,467.29	0.0000	4.5800	50.0000	0.0000	(0.3222)	(0.0343)	0.0000	1	(0.3565)	01/06/2025
000963.ZK	12/19/2024	SDB3260123439	400.00	4.9346	2,154.74	1,973.83	0.0000	4.5800	50.0000	0.0000	(0.2741)	(0.0274)	0.0000	1	(0.3015)	01/06/2025
000963.ZK	12/19/2024	SDB3260123439	2,300.00	4.9346	12,389.74	11,349.53	0.0000	4.5800	50.0000	0.0000	(1.5762)	(0.1576)	0.0000	1	(1.7339)	01/06/2025
000963.ZK	12/19/2024	SDB3260123439	4,400.00	4.9346	23,702.10	21,712.14	0.0000	4.5800	50.0000	0.0000	(3.0154)	(0.3016)	0.0000	1	(3.3170)	01/06/2025
000963.ZK	12/19/2024	SDB3260123439	100.00	4.9346	538.68	493.46	0.0000	4.5800	50.0000	0.0000	(0.0685)	(0.0069)	0.0000	1	(0.0754)	01/06/2025
000963.ZK	12/19/2024	SDB3260123439	1,600.00	4.9346	8,618.95	7,895.32	0.0000	4.5800	50.0000	0.0000	(1.0965)	(0.1097)	0.0000	1	(1.2062)	01/06/2025
000963.ZK	12/19/2024	SDB3260123439	7,600.00	4.9346	40,940.00	37,502.79	0.0000	4.5800	50.0000	0.0000	(5.2085)	(0.5209)	0.0000	1	(5.7293)	01/06/2025
000963.ZK	12/19/2024	SDB3260123439	200.00	4.9346	1,077.37	986.92	0.0000	4.5800	50.0000	0.0000	(0.1371)	(0.0137)	0.0000	1	(0.1508)	01/06/2025
000963.ZK	12/19/2024	SDB3260123439	1,300.00	4.9346	7,002.89	6,414.95	0.0000	4.5800	50.0000	0.0000	(0.8909)	(0.0891)	0.0000	1	(0.9800)	01/06/2025
000963.ZK	12/19/2024	SDB3260123439	400.00	4.9346	2,154.74	1,973.83	0.0000	4.5800	50.0000	0.0000	(0.2741)	(0.0274)	0.0000	1	(0.3015)	01/06/2025
000963.ZK	12/19/2024	SDB3260123439	5,700.00	4.9346	30,705.00	28,127.09	0.0000	4.5800	50.0000	0.0000	(3.9064)	(0.3907)	0.0000	1	(4.2970)	01/06/2025
000963.ZK	12/19/2024	SDB3260123439	800.00	4.9346	4,309.47	3,947.66	0.0000	4.5800	50.0000	0.0000	(0.5483)	(0.0548)	0.0000	1	(0.6031)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HUADONG MEDICINE CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000963.ZK	12/19/2024	SDB3260123439	300.00	4.9346	1,616.05	1,480.37	0.0000	4.5800	50.0000	0.0000	(0.2056)	(0.0206)	0.0000	1	(0.2262)	01/06/2025
000963.ZK	12/19/2024	SDB3260123439	1,700.00	4.9346	9,157.63	8,388.78	0.0000	4.5800	50.0000	0.0000	(1.1651)	(0.1165)	0.0000	1	(1.2816)	01/06/2025
000963.ZK	12/19/2024	SDB3260123439	5,200.00	4.9346	28,011.58	25,659.81	0.0000	4.5800	50.0000	0.0000	(3.5637)	(0.3564)	0.0000	1	(3.9201)	01/06/2025
000963.ZK	12/19/2024	SDB3260123439	3,900.00	4.9346	21,008.68	19,244.85	0.0000	4.5800	50.0000	0.0000	(2.6728)	(0.2673)	0.0000	1	(2.9401)	01/06/2025
000963.ZK	12/19/2024	SDB3260123439	300.00	4.9346	1,616.05	1,480.37	0.0000	4.5800	50.0000	0.0000	(0.2056)	(0.0206)	0.0000	1	(0.2262)	01/06/2025
000963.ZK	12/19/2024	SDB3260123439	2,000.00	4.9346	10,773.68	9,869.16	0.0000	4.5800	50.0000	0.0000	(1.3707)	(0.1371)	0.0000	1	(1.5077)	01/06/2025
000963.ZK	12/19/2024	SDB3260123439	1,000.00	4.9346	5,386.84	4,934.58	0.0000	4.5800	50.0000	0.0000	(0.6853)	(0.0685)	0.0000	1	(0.7539)	01/06/2025
000963.ZK	12/19/2024	SDB3260123439	600.00	4.9346	3,232.11	2,960.75	0.0000	4.5800	50.0000	0.0000	(0.4112)	(0.0411)	0.0000	1	(0.4523)	01/06/2025
000963.ZK	12/19/2024	SDB3260123439	100.00	4.9346	538.68	493.46	0.0000	4.5800	50.0000	0.0000	(0.0685)	(0.0069)	0.0000	1	(0.0754)	01/06/2025
000963.ZK	12/19/2024	SDB3260123439	1,500.00	4.9346	8,080.26	7,401.87	0.0000	4.5800	50.0000	0.0000	(1.0280)	(0.1028)	0.0000	1	(1.1308)	01/06/2025
000963.ZK	12/19/2024	SDB3260123439	600.00	4.9346	3,232.11	2,960.75	0.0000	4.5800	50.0000	0.0000	(0.4112)	(0.0411)	0.0000	1	(0.4523)	01/06/2025
000963.ZK	12/19/2024	SDB3260123439	4,300.00	4.9346	23,163.42	21,218.69	0.0000	4.5800	50.0000	0.0000	(2.9469)	(0.2947)	0.0000	1	(3.2416)	01/06/2025
000963.ZK	12/19/2024	SDB3260123439	6,900.00	4.9346	37,169.21	34,048.59	0.0000	4.5800	50.0000	0.0000	(4.7287)	(0.4729)	0.0000	1	(5.2016)	01/06/2025
000963.ZK	12/19/2024	SDB3260123439	600.00	4.9346	3,232.11	2,960.75	0.0000	4.5800	50.0000	0.0000	(0.4112)	(0.0411)	0.0000	1	(0.4523)	01/06/2025
000963.ZK	12/19/2024	SDB3260123439	1,400.00	4.9346	7,541.58	6,908.41	0.0000	4.5800	50.0000	0.0000	(0.9595)	(0.0960)	0.0000	1	(1.0554)	01/06/2025
000963.ZK	12/19/2024	SDB3260123439	700.00	4.9346	3,770.79	3,454.20	0.0000	4.5800	50.0000	0.0000	(0.4797)	(0.0480)	0.0000	1	(0.5277)	01/06/2025
000963.ZK	12/19/2024	SDB3260123439	5,900.00	4.9346	31,782.37	29,114.01	0.0000	4.5800	50.0000	0.0000	(4.0434)	(0.4044)	0.0000	1	(4.4478)	01/06/2025
000963.ZK	12/19/2024	SDB3260123439	100.00	4.9346	538.68	493.46	0.0000	4.5800	50.0000	0.0000	(0.0685)	(0.0069)	0.0000	1	(0.0754)	01/06/2025
000963.ZK	12/18/2024	SDB3260123439	2,200.00	5.0435	11,177.87	11,095.61	0.0000	4.5800	50.0000	0.0000	(1.4221)	(0.1541)	0.0000	1	(1.5762)	01/06/2025
000963.ZK	12/18/2024	SDB3260123439	500.00	5.0435	2,532.63	2,521.73	0.0000	4.5800	50.0000	0.0000	(0.3222)	(0.0350)	0.0000	1	(0.3572)	01/06/2025
000963.ZK	12/18/2024	SDB3260123439	400.00	5.0435	2,154.74	2,017.38	0.0000	4.5800	50.0000	0.0000	(0.2741)	(0.0280)	0.0000	1	(0.3021)	01/06/2025
000963.ZK	12/18/2024	SDB3260123439	2,300.00	5.0435	12,389.74	11,599.95	0.0000	4.5800	50.0000	0.0000	(1.5762)	(0.1611)	0.0000	1	(1.7374)	01/06/2025
000963.ZK	12/18/2024	SDB3260123439	4,400.00	5.0435	23,702.10	22,191.22	0.0000	4.5800	50.0000	0.0000	(3.0154)	(0.3082)	0.0000	1	(3.3236)	01/06/2025
000963.ZK	12/18/2024	SDB3260123439	100.00	5.0435	538.68	504.35	0.0000	4.5800	50.0000	0.0000	(0.0685)	(0.0070)	0.0000	1	(0.0755)	01/06/2025
000963.ZK	12/18/2024	SDB3260123439	1,600.00	5.0435	8,618.95	8,069.53	0.0000	4.5800	50.0000	0.0000	(1.0965)	(0.1121)	0.0000	1	(1.2086)	01/06/2025
000963.ZK	12/18/2024	SDB3260123439	7,600.00	5.0435	40,940.00	38,330.28	0.0000	4.5800	50.0000	0.0000	(5.2085)	(0.5324)	0.0000	1	(5.7408)	01/06/2025
000963.ZK	12/18/2024	SDB3260123439	200.00	5.0435	1,077.37	1,008.69	0.0000	4.5800	50.0000	0.0000	(0.1371)	(0.0140)	0.0000	1	(0.1511)	01/06/2025
000963.ZK	12/18/2024	SDB3260123439	1,300.00	5.0435	7,002.89	6,556.50	0.0000	4.5800	50.0000	0.0000	(0.8909)	(0.0911)	0.0000	1	(0.9820)	01/06/2025
000963.ZK	12/18/2024	SDB3260123439	400.00	5.0435	2,154.74	2,017.38	0.0000	4.5800	50.0000	0.0000	(0.2741)	(0.0280)	0.0000	1	(0.3021)	01/06/2025
000963.ZK	12/18/2024	SDB3260123439	5,700.00	5.0435	30,705.00	28,747.71	0.0000	4.5800	50.0000	0.0000	(3.9064)	(0.3993)	0.0000	1	(4.3056)	01/06/2025
000963.ZK	12/18/2024	SDB3260123439	800.00	5.0435	4,309.47	4,034.77	0.0000	4.5800	50.0000	0.0000	(0.5483)	(0.0560)	0.0000	1	(0.6043)	01/06/2025
000963.ZK	12/18/2024	SDB3260123439	300.00	5.0435	1,616.05	1,513.04	0.0000	4.5800	50.0000	0.0000	(0.2056)	(0.0210)	0.0000	1	(0.2266)	01/06/2025
000963.ZK	12/18/2024	SDB3260123439	1,700.00	5.0435	9,157.63	8,573.88	0.0000	4.5800	50.0000	0.0000	(1.1651)	(0.1191)	0.0000	1	(1.2841)	01/06/2025
000963.ZK	12/18/2024	SDB3260123439	5,200.00	5.0435	28,011.58	26,225.98	0.0000	4.5800	50.0000	0.0000	(3.5637)	(0.3642)	0.0000	1	(3.9279)	01/06/2025
000963.ZK	12/18/2024	SDB3260123439	3,900.00	5.0435	21,008.68	19,669.49	0.0000	4.5800	50.0000	0.0000	(2.6728)	(0.2732)	0.0000	1	(2.9460)	01/06/2025
000963.ZK	12/18/2024	SDB3260123439	300.00	5.0435	1,616.05	1,513.04	0.0000	4.5800	50.0000	0.0000	(0.2056)	(0.0210)	0.0000	1	(0.2266)	01/06/2025
000963.ZK	12/18/2024	SDB3260123439	2,000.00	5.0435	10,773.68	10,086.92	0.0000	4.5800	50.0000	0.0000	(1.3707)	(0.1401)	0.0000	1	(1.5107)	01/06/2025
000963.ZK	12/18/2024	SDB3260123439	1,000.00	5.0435	5,386.84	5,043.46	0.0000	4.5800	50.0000	0.0000	(0.6853)	(0.0700)	0.0000	1	(0.7554)	01/06/2025
000963.ZK	12/18/2024	SDB3260123439	600.00	5.0435	3,232.11	3,026.07	0.0000	4.5800	50.0000	0.0000	(0.4112)	(0.0420)	0.0000	1	(0.4532)	01/06/2025
000963.ZK	12/18/2024	SDB3260123439	100.00	5.0435	538.68	504.35	0.0000	4.5800	50.0000	0.0000	(0.0685)	(0.0070)	0.0000	1	(0.0755)	01/06/2025
000963.ZK	12/18/2024	SDB3260123439	1,500.00	5.0435	8,080.26	7,565.19	0.0000	4.5800	50.0000	0.0000	(1.0280)	(0.1051)	0.0000	1	(1.1331)	01/06/2025
000963.ZK	12/18/2024	SDB3260123439	600.00	5.0435	3,232.11	3,026.07	0.0000	4.5800	50.0000	0.0000	(0.4112)	(0.0420)	0.0000	1	(0.4532)	01/06/2025
000963.ZK	12/18/2024	SDB3260123439	4,300.00	5.0435	23,163.42	21,686.87	0.0000	4.5800	50.0000	0.0000	(2.9469)	(0.3012)	0.0000	1	(3.2481)	01/06/2025
000963.ZK	12/18/2024	SDB3260123439	6,900.00	5.0435	37,169.21	34,799.86	0.0000	4.5800	50.0000	0.0000	(4.7287)	(0.4833)	0.0000	1	(5.2121)	01/06/2025
000963.ZK	12/18/2024	SDB3260123439	600.00	5.0435	3,232.11	3,026.07	0.0000	4.5800	50.0000	0.0000	(0.4112)	(0.0420)	0.0000	1	(0.4532)	01/06/2025
000963.ZK	12/18/2024	SDB3260123439	1,400.00	5.0435	7,541.58	7,060.84	0.0000	4.5800	50.0000	0.0000	(0.9595)	(0.0981)	0.0000	1	(1.0575)	01/06/2025
000963.ZK	12/18/2024	SDB3260123439	700.00	5.0435	3,770.79	3,530.42	0.0000	4.5800	50.0000	0.0000	(0.4797)	(0.0490)	0.0000	1	(0.5288)	01/06/2025
000963.ZK	12/18/2024	SDB3260123439	5,900.00	5.0435	31,782.37	29,756.40	0.0000	4.5800	50.0000	0.0000	(4.0434)	(0.4133)	0.0000	1	(4.4567)	01/06/2025
000963.ZK	12/18/2024	SDB3260123439	100.00	5.0435	538.68	504.35	0.0000	4.5800	50.0000	0.0000	(0.0685)	(0.0070)	0.0000	1	(0.0755)	01/06/2025
000963.ZK	12/17/2024	SDB3260123439	400.00	5.1595	2,154.74	2,063.82	0.0000	4.5800	50.0000	0.0000	(0.2741)	(0.0287)	0.0000	1	(0.3028)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HUADONG MEDICINE CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000963.ZK	12/17/2024	SDB3260123439	2,300.00	5.1595	12,389.74	11,866.94	0.0000	4.5800	50.0000	0.0000	(1.5762)	(0.1648)	0.0000	1	(1.7411)	01/06/2025
000963.ZK	12/17/2024	SDB3260123439	4,400.00	5.1595	23,702.10	22,701.98	0.0000	4.5800	50.0000	0.0000	(3.0154)	(0.3153)	0.0000	1	(3.3307)	01/06/2025
000963.ZK	12/17/2024	SDB3260123439	100.00	5.1595	538.68	515.95	0.0000	4.5800	50.0000	0.0000	(0.0685)	(0.0072)	0.0000	1	(0.0757)	01/06/2025
000963.ZK	12/17/2024	SDB3260123439	1,600.00	5.1595	8,618.95	8,255.27	0.0000	4.5800	50.0000	0.0000	(1.0965)	(0.1147)	0.0000	1	(1.2112)	01/06/2025
000963.ZK	12/17/2024	SDB3260123439	7,600.00	5.1595	40,940.00	39,212.51	0.0000	4.5800	50.0000	0.0000	(5.2085)	(0.5446)	0.0000	1	(5.7531)	01/06/2025
000963.ZK	12/17/2024	SDB3260123439	200.00	5.1595	1,077.37	1,031.91	0.0000	4.5800	50.0000	0.0000	(0.1371)	(0.0143)	0.0000	1	(0.1514)	01/06/2025
000963.ZK	12/17/2024	SDB3260123439	1,300.00	5.1595	7,002.89	6,707.40	0.0000	4.5800	50.0000	0.0000	(0.8909)	(0.0932)	0.0000	1	(0.9841)	01/06/2025
000963.ZK	12/17/2024	SDB3260123439	400.00	5.1595	2,154.74	2,063.82	0.0000	4.5800	50.0000	0.0000	(0.2741)	(0.0287)	0.0000	1	(0.3028)	01/06/2025
000963.ZK	12/17/2024	SDB3260123439	5,700.00	5.1595	30,705.00	29,409.38	0.0000	4.5800	50.0000	0.0000	(3.9064)	(0.4085)	0.0000	1	(4.3148)	01/06/2025
000963.ZK	12/17/2024	SDB3260123439	800.00	5.1595	4,309.47	4,127.63	0.0000	4.5800	50.0000	0.0000	(0.5483)	(0.0573)	0.0000	1	(0.6056)	01/06/2025
000963.ZK	12/17/2024	SDB3260123439	300.00	5.1595	1,616.05	1,547.86	0.0000	4.5800	50.0000	0.0000	(0.2056)	(0.0215)	0.0000	1	(0.2271)	01/06/2025
000963.ZK	12/17/2024	SDB3260123439	1,700.00	5.1595	9,157.63	8,771.22	0.0000	4.5800	50.0000	0.0000	(1.1651)	(0.1218)	0.0000	1	(1.2869)	01/06/2025
000963.ZK	12/17/2024	SDB3260123439	5,200.00	5.1595	28,011.58	26,829.61	0.0000	4.5800	50.0000	0.0000	(3.5637)	(0.3726)	0.0000	1	(3.9363)	01/06/2025
000963.ZK	12/17/2024	SDB3260123439	3,900.00	5.1595	21,008.68	20,122.21	0.0000	4.5800	50.0000	0.0000	(2.6728)	(0.2795)	0.0000	1	(2.9522)	01/06/2025
000963.ZK	12/17/2024	SDB3260123439	300.00	5.1595	1,616.05	1,547.86	0.0000	4.5800	50.0000	0.0000	(0.2056)	(0.0215)	0.0000	1	(0.2271)	01/06/2025
000963.ZK	12/17/2024	SDB3260123439	2,000.00	5.1595	10,773.68	10,319.08	0.0000	4.5800	50.0000	0.0000	(1.3707)	(0.1433)	0.0000	1	(1.5140)	01/06/2025
000963.ZK	12/17/2024	SDB3260123439	1,000.00	5.1595	5,386.84	5,159.54	0.0000	4.5800	50.0000	0.0000	(0.6853)	(0.0717)	0.0000	1	(0.7570)	01/06/2025
000963.ZK	12/17/2024	SDB3260123439	600.00	5.1595	3,232.11	3,095.72	0.0000	4.5800	50.0000	0.0000	(0.4112)	(0.0430)	0.0000	1	(0.4542)	01/06/2025
000963.ZK	12/17/2024	SDB3260123439	100.00	5.1595	538.68	515.95	0.0000	4.5800	50.0000	0.0000	(0.0685)	(0.0072)	0.0000	1	(0.0757)	01/06/2025
000963.ZK	12/17/2024	SDB3260123439	1,500.00	5.1595	8,080.26	7,739.31	0.0000	4.5800	50.0000	0.0000	(1.0280)	(0.1075)	0.0000	1	(1.1355)	01/06/2025
000963.ZK	12/17/2024	SDB3260123439	600.00	5.1595	3,232.11	3,095.72	0.0000	4.5800	50.0000	0.0000	(0.4112)	(0.0430)	0.0000	1	(0.4542)	01/06/2025
000963.ZK	12/17/2024	SDB3260123439	4,300.00	5.1595	23,163.42	22,186.03	0.0000	4.5800	50.0000	0.0000	(2.9469)	(0.3081)	0.0000	1	(3.2550)	01/06/2025
000963.ZK	12/17/2024	SDB3260123439	6,900.00	5.1595	37,169.21	35,600.83	0.0000	4.5800	50.0000	0.0000	(4.7287)	(0.4945)	0.0000	1	(5.2232)	01/06/2025
000963.ZK	12/17/2024	SDB3260123439	600.00	5.1595	3,232.11	3,095.72	0.0000	4.5800	50.0000	0.0000	(0.4112)	(0.0430)	0.0000	1	(0.4542)	01/06/2025
000963.ZK	12/17/2024	SDB3260123439	1,400.00	5.1595	7,541.58	7,223.36	0.0000	4.5800	50.0000	0.0000	(0.9595)	(0.1003)	0.0000	1	(1.0598)	01/06/2025
000963.ZK	12/17/2024	SDB3260123439	700.00	5.1595	3,770.79	3,611.68	0.0000	4.5800	50.0000	0.0000	(0.4797)	(0.0502)	0.0000	1	(0.5299)	01/06/2025
000963.ZK	12/17/2024	SDB3260123439	5,900.00	5.1595	31,782.37	30,441.29	0.0000	4.5800	50.0000	0.0000	(4.0434)	(0.4228)	0.0000	1	(4.4662)	01/06/2025
000963.ZK	12/17/2024	SDB3260123439	100.00	5.1595	538.68	515.95	0.0000	4.5800	50.0000	0.0000	(0.0685)	(0.0072)	0.0000	1	(0.0757)	01/06/2025
000963.ZK	12/16/2024	SDB3260123439	400.00	5.1084	2,154.74	2,043.37	0.0000	4.5800	50.0000	0.0000	(0.2741)	(0.0284)	0.0000	1	(0.3025)	01/06/2025
000963.ZK	12/16/2024	SDB3260123439	2,300.00	5.1084	12,389.74	11,749.36	0.0000	4.5800	50.0000	0.0000	(1.5762)	(0.1632)	0.0000	1	(1.7394)	01/06/2025
000963.ZK	12/16/2024	SDB3260123439	4,400.00	5.1084	23,702.10	22,477.04	0.0000	4.5800	50.0000	0.0000	(3.0154)	(0.3122)	0.0000	1	(3.3276)	01/06/2025
000963.ZK	12/16/2024	SDB3260123439	100.00	5.1084	538.68	510.84	0.0000	4.5800	50.0000	0.0000	(0.0685)	(0.0071)	0.0000	1	(0.0756)	01/06/2025
000963.ZK	12/16/2024	SDB3260123439	1,600.00	5.1084	8,618.95	8,173.47	0.0000	4.5800	50.0000	0.0000	(1.0965)	(0.1135)	0.0000	1	(1.2100)	01/06/2025
000963.ZK	12/16/2024	SDB3260123439	7,600.00	5.1084	40,940.00	38,823.98	0.0000	4.5800	50.0000	0.0000	(5.2085)	(0.5392)	0.0000	1	(5.7477)	01/06/2025
000963.ZK	12/16/2024	SDB3260123439	200.00	5.1084	1,077.37	1,021.68	0.0000	4.5800	50.0000	0.0000	(0.1371)	(0.0142)	0.0000	1	(0.1513)	01/06/2025
000963.ZK	12/16/2024	SDB3260123439	1,300.00	5.1084	7,002.89	6,640.94	0.0000	4.5800	50.0000	0.0000	(0.8909)	(0.0922)	0.0000	1	(0.9832)	01/06/2025
000963.ZK	12/16/2024	SDB3260123439	400.00	5.1084	2,154.74	2,043.37	0.0000	4.5800	50.0000	0.0000	(0.2741)	(0.0284)	0.0000	1	(0.3025)	01/06/2025
000963.ZK	12/16/2024	SDB3260123439	5,700.00	5.1084	30,705.00	29,117.98	0.0000	4.5800	50.0000	0.0000	(3.9064)	(0.4044)	0.0000	1	(4.3108)	01/06/2025
000963.ZK	12/16/2024	SDB3260123439	800.00	5.1084	4,309.47	4,086.73	0.0000	4.5800	50.0000	0.0000	(0.5483)	(0.0568)	0.0000	1	(0.6050)	01/06/2025
000963.ZK	12/16/2024	SDB3260123439	300.00	5.1084	1,616.05	1,532.53	0.0000	4.5800	50.0000	0.0000	(0.2056)	(0.0213)	0.0000	1	(0.2269)	01/06/2025
000963.ZK	12/16/2024	SDB3260123439	1,700.00	5.1084	9,157.63	8,684.31	0.0000	4.5800	50.0000	0.0000	(1.1651)	(0.1206)	0.0000	1	(1.2857)	01/06/2025
000963.ZK	12/16/2024	SDB3260123439	5,200.00	5.1084	28,011.58	26,563.77	0.0000	4.5800	50.0000	0.0000	(3.5637)	(0.3689)	0.0000	1	(3.9326)	01/06/2025
000963.ZK	12/16/2024	SDB3260123439	3,900.00	5.1084	21,008.68	19,922.83	0.0000	4.5800	50.0000	0.0000	(2.6728)	(0.2767)	0.0000	1	(2.9495)	01/06/2025
000963.ZK	12/16/2024	SDB3260123439	300.00	5.1084	1,616.05	1,532.53	0.0000	4.5800	50.0000	0.0000	(0.2056)	(0.0213)	0.0000	1	(0.2269)	01/06/2025
000963.ZK	12/16/2024	SDB3260123439	2,000.00	5.1084	10,773.68	10,216.84	0.0000	4.5800	50.0000	0.0000	(1.3707)	(0.1419)	0.0000	1	(1.5126)	01/06/2025
000963.ZK	12/16/2024	SDB3260123439	1,000.00	5.1084	5,386.84	5,108.42	0.0000	4.5800	50.0000	0.0000	(0.6853)	(0.0710)	0.0000	1	(0.7563)	01/06/2025
000963.ZK	12/16/2024	SDB3260123439	600.00	5.1084	3,232.11	3,065.05	0.0000	4.5800	50.0000	0.0000	(0.4112)	(0.0426)	0.0000	1	(0.4538)	01/06/2025
000963.ZK	12/16/2024	SDB3260123439	100.00	5.1084	538.68	510.84	0.0000	4.5800	50.0000	0.0000	(0.0685)	(0.0071)	0.0000	1	(0.0756)	01/06/2025
000963.ZK	12/16/2024	SDB3260123439	1,500.00	5.1084	8,080.26	7,662.63	0.0000	4.5800	50.0000	0.0000	(1.0280)	(0.1064)	0.0000	1	(1.1344)	01/06/2025
000963.ZK	12/16/2024	SDB3260123439	600.00	5.1084	3,232.11	3,065.05	0.0000	4.5800	50.0000	0.0000	(0.4112)	(0.0426)	0.0000	1	(0.4538)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HUADONG MEDICINE CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000963.ZK	12/16/2024	SDB3260123439	4,300.00	5.1084	23,163.42	21,966.20	0.0000	4.5800	50.0000	0.0000	(2.9469)	(0.3051)	0.0000	1	(3.2520)	01/06/2025
000963.ZK	12/16/2024	SDB3260123439	6,900.00	5.1084	37,169.21	35,248.08	0.0000	4.5800	50.0000	0.0000	(4.7287)	(0.4896)	0.0000	1	(5.2183)	01/06/2025
000963.ZK	12/16/2024	SDB3260123439	600.00	5.1084	3,232.11	3,065.05	0.0000	4.5800	50.0000	0.0000	(0.4112)	(0.0426)	0.0000	1	(0.4538)	01/06/2025
000963.ZK	12/16/2024	SDB3260123439	1,400.00	5.1084	7,541.58	7,151.79	0.0000	4.5800	50.0000	0.0000	(0.9595)	(0.0993)	0.0000	1	(1.0588)	01/06/2025
000963.ZK	12/16/2024	SDB3260123439	700.00	5.1084	3,770.79	3,575.89	0.0000	4.5800	50.0000	0.0000	(0.4797)	(0.0497)	0.0000	1	(0.5294)	01/06/2025
000963.ZK	12/16/2024	SDB3260123439	5,900.00	5.1084	31,782.37	30,139.67	0.0000	4.5800	50.0000	0.0000	(4.0434)	(0.4186)	0.0000	1	(4.4620)	01/06/2025
000963.ZK	12/16/2024	SDB3260123439	100.00	5.1084	538.68	510.84	0.0000	4.5800	50.0000	0.0000	(0.0685)	(0.0071)	0.0000	1	(0.0756)	01/06/2025
000963.ZK	12/13/2024	SDB3260123439	400.00	5.1079	2,154.74	2,043.14	0.0000	4.5800	50.0000	0.0000	(0.8224)	(0.0851)	0.0000	3	(0.9075)	01/06/2025
000963.ZK	12/13/2024	SDB3260123439	2,300.00	5.1079	12,389.74	11,748.06	0.0000	4.5800	50.0000	0.0000	(4.7287)	(0.4895)	0.0000	3	(5.2183)	01/06/2025
000963.ZK	12/13/2024	SDB3260123439	4,400.00	5.1079	23,702.10	22,474.55	0.0000	4.5800	50.0000	0.0000	(9.0463)	(0.9364)	0.0000	3	(9.9827)	01/06/2025
000963.ZK	12/13/2024	SDB3260123439	100.00	5.1079	538.68	510.79	0.0000	4.5800	50.0000	0.0000	(0.2056)	(0.0213)	0.0000	3	(0.2269)	01/06/2025
000963.ZK	12/13/2024	SDB3260123439	1,600.00	5.1079	8,618.95	8,172.56	0.0000	4.5800	50.0000	0.0000	(3.2896)	(0.3405)	0.0000	3	(3.6301)	01/06/2025
000963.ZK	12/13/2024	SDB3260123439	7,600.00	5.1079	40,940.00	38,819.68	0.0000	4.5800	50.0000	0.0000	(15.6254)	(1.6175)	0.0000	3	(17.2429)	01/06/2025
000963.ZK	12/13/2024	SDB3260123439	200.00	5.1079	1,077.37	1,021.57	0.0000	4.5800	50.0000	0.0000	(0.4112)	(0.0426)	0.0000	3	(0.4538)	01/06/2025
000963.ZK	12/13/2024	SDB3260123439	1,300.00	5.1079	7,002.89	6,640.21	0.0000	4.5800	50.0000	0.0000	(2.6728)	(0.2767)	0.0000	3	(2.9494)	01/06/2025
000963.ZK	12/13/2024	SDB3260123439	400.00	5.1079	2,154.74	2,043.14	0.0000	4.5800	50.0000	0.0000	(0.8224)	(0.0851)	0.0000	3	(0.9075)	01/06/2025
000963.ZK	12/13/2024	SDB3260123439	5,700.00	5.1079	30,705.00	29,114.76	0.0000	4.5800	50.0000	0.0000	(11.7191)	(1.2131)	0.0000	3	(12.9322)	01/06/2025
000963.ZK	12/13/2024	SDB3260123439	800.00	5.1079	4,309.47	4,086.28	0.0000	4.5800	50.0000	0.0000	(1.6448)	(0.1703)	0.0000	3	(1.8150)	01/06/2025
000963.ZK	12/13/2024	SDB3260123439	300.00	5.1079	1,616.05	1,532.36	0.0000	4.5800	50.0000	0.0000	(0.6168)	(0.0638)	0.0000	3	(0.6806)	01/06/2025
000963.ZK	12/13/2024	SDB3260123439	1,700.00	5.1079	9,157.63	8,683.35	0.0000	4.5800	50.0000	0.0000	(3.4952)	(0.3618)	0.0000	3	(3.8570)	01/06/2025
000963.ZK	12/13/2024	SDB3260123439	5,200.00	5.1079	28,011.58	26,560.83	0.0000	4.5800	50.0000	0.0000	(10.6911)	(1.1067)	0.0000	3	(11.7978)	01/06/2025
000963.ZK	12/13/2024	SDB3260123439	3,900.00	5.1079	21,008.68	19,920.62	0.0000	4.5800	50.0000	0.0000	(8.0183)	(0.8300)	0.0000	3	(8.8483)	01/06/2025
000963.ZK	12/13/2024	SDB3260123439	300.00	5.1079	1,616.05	1,532.36	0.0000	4.5800	50.0000	0.0000	(0.6168)	(0.0638)	0.0000	3	(0.6806)	01/06/2025
000963.ZK	12/13/2024	SDB3260123439	2,000.00	5.1079	10,773.68	10,215.70	0.0000	4.5800	50.0000	0.0000	(4.1120)	(0.4257)	0.0000	3	(4.5376)	01/06/2025
000963.ZK	12/13/2024	SDB3260123439	1,000.00	5.1079	5,386.84	5,107.85	0.0000	4.5800	50.0000	0.0000	(2.0560)	(0.2128)	0.0000	3	(2.2688)	01/06/2025
000963.ZK	12/13/2024	SDB3260123439	600.00	5.1079	3,232.11	3,064.71	0.0000	4.5800	50.0000	0.0000	(1.2336)	(0.1277)	0.0000	3	(1.3613)	01/06/2025
000963.ZK	12/13/2024	SDB3260123439	100.00	5.1079	538.68	510.79	0.0000	4.5800	50.0000	0.0000	(0.2056)	(0.0213)	0.0000	3	(0.2269)	01/06/2025
000963.ZK	12/13/2024	SDB3260123439	1,500.00	5.1079	8,080.26	7,661.78	0.0000	4.5800	50.0000	0.0000	(3.0840)	(0.3192)	0.0000	3	(3.4032)	01/06/2025
000963.ZK	12/13/2024	SDB3260123439	600.00	5.1079	3,232.11	3,064.71	0.0000	4.5800	50.0000	0.0000	(1.2336)	(0.1277)	0.0000	3	(1.3613)	01/06/2025
000963.ZK	12/13/2024	SDB3260123439	4,300.00	5.1079	23,163.42	21,963.76	0.0000	4.5800	50.0000	0.0000	(8.8407)	(0.9152)	0.0000	3	(9.7559)	01/06/2025
000963.ZK	12/13/2024	SDB3260123439	6,900.00	5.1079	37,169.21	35,244.18	0.0000	4.5800	50.0000	0.0000	(14.1862)	(1.4685)	0.0000	3	(15.6548)	01/06/2025
000963.ZK	12/13/2024	SDB3260123439	600.00	5.1079	3,232.11	3,064.71	0.0000	4.5800	50.0000	0.0000	(1.2336)	(0.1277)	0.0000	3	(1.3613)	01/06/2025
000963.ZK	12/13/2024	SDB3260123439	1,400.00	5.1079	7,541.58	7,150.99	0.0000	4.5800	50.0000	0.0000	(2.8784)	(0.2980)	0.0000	3	(3.1763)	01/06/2025
000963.ZK	12/13/2024	SDB3260123439	700.00	5.1079	3,770.79	3,575.50	0.0000	4.5800	50.0000	0.0000	(1.4392)	(0.1490)	0.0000	3	(1.5882)	01/06/2025
000963.ZK	12/13/2024	SDB3260123439	5,900.00	5.1079	31,782.37	30,136.33	0.0000	4.5800	50.0000	0.0000	(12.1303)	(1.2557)	0.0000	3	(13.3860)	01/06/2025
000963.ZK	12/13/2024	SDB3260123439	100.00	5.1079	538.68	510.79	0.0000	4.5800	50.0000	0.0000	(0.2056)	(0.0213)	0.0000	3	(0.2269)	01/06/2025
000963.ZK	12/12/2024	SDB3260123439	400.00	5.1730	2,154.74	2,069.20	0.0000	4.5800	50.0000	0.0000	(0.2741)	(0.0287)	0.0000	1	(0.3029)	01/06/2025
000963.ZK	12/12/2024	SDB3260123439	2,300.00	5.1730	12,389.74	11,897.91	0.0000	4.5800	50.0000	0.0000	(1.5762)	(0.1652)	0.0000	1	(1.7415)	01/06/2025
000963.ZK	12/12/2024	SDB3260123439	4,400.00	5.1730	23,702.10	22,761.22	0.0000	4.5800	50.0000	0.0000	(3.0164)	(0.3161)	0.0000	1	(3.3316)	01/06/2025
000963.ZK	12/12/2024	SDB3260123439	100.00	5.1730	538.68	517.30	0.0000	4.5800	50.0000	0.0000	(0.0685)	(0.0072)	0.0000	1	(0.0757)	01/06/2025
000963.ZK	12/12/2024	SDB3260123439	1,600.00	5.1730	8,618.95	8,276.81	0.0000	4.5800	50.0000	0.0000	(1.0965)	(0.1150)	0.0000	1	(1.2115)	01/06/2025
000963.ZK	12/12/2024	SDB3260123439	7,600.00	5.1730	40,940.00	39,314.84	0.0000	4.5800	50.0000	0.0000	(5.2085)	(0.5460)	0.0000	1	(5.7545)	01/06/2025
000963.ZK	12/12/2024	SDB3260123439	200.00	5.1730	1,077.37	1,034.60	0.0000	4.5800	50.0000	0.0000	(0.1371)	(0.0144)	0.0000	1	(0.1514)	01/06/2025
000963.ZK	12/12/2024	SDB3260123439	1,300.00	5.1730	7,002.89	6,724.91	0.0000	4.5800	50.0000	0.0000	(0.8909)	(0.0934)	0.0000	1	(0.9843)	01/06/2025
000963.ZK	12/12/2024	SDB3260123439	400.00	5.1730	2,154.74	2,069.20	0.0000	4.5800	50.0000	0.0000	(0.2741)	(0.0287)	0.0000	1	(0.3029)	01/06/2025
000963.ZK	12/12/2024	SDB3260123439	5,700.00	5.1730	30,705.00	29,486.13	0.0000	4.5800	50.0000	0.0000	(3.9064)	(0.4095)	0.0000	1	(4.3159)	01/06/2025
000963.ZK	12/12/2024	SDB3260123439	800.00	5.1730	4,309.47	4,138.40	0.0000	4.5800	50.0000	0.0000	(0.5483)	(0.0575)	0.0000	1	(0.6057)	01/06/2025
000963.ZK	12/12/2024	SDB3260123439	300.00	5.1730	1,616.05	1,551.90	0.0000	4.5800	50.0000	0.0000	(0.2056)	(0.0218)	0.0000	1	(0.2272)	01/06/2025
000963.ZK	12/12/2024	SDB3260123439	1,700.00	5.1730	9,157.63	8,794.11	0.0000	4.5800	50.0000	0.0000	(1.1651)	(0.1221)	0.0000	1	(1.2872)	01/06/2025
000963.ZK	12/12/2024	SDB3260123439	5,200.00	5.1730	28,011.58	26,899.63	0.0000	4.5800	50.0000	0.0000	(3.5637)	(0.3736)	0.0000	1	(3.9373)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HUADONG MEDICINE CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000963.ZK	12/12/2024	SDB3260123439	3,900.00	5.1730	21,008.68	20,174.72	0.0000	4.5800	50.0000	0.0000	(2.6728)	(0.2802)	0.0000	1	(2.9530)	01/06/2025
000963.ZK	12/12/2024	SDB3260123439	300.00	5.1730	1,616.05	1,551.90	0.0000	4.5800	50.0000	0.0000	(0.2056)	(0.0216)	0.0000	1	(0.2272)	01/06/2025
000963.ZK	12/12/2024	SDB3260123439	2,000.00	5.1730	10,773.68	10,346.01	0.0000	4.5800	50.0000	0.0000	(1.3707)	(0.1437)	0.0000	1	(1.5143)	01/06/2025
000963.ZK	12/12/2024	SDB3260123439	1,000.00	5.1730	5,386.84	5,173.01	0.0000	4.5800	50.0000	0.0000	(0.6853)	(0.0718)	0.0000	1	(0.7572)	01/06/2025
000963.ZK	12/12/2024	SDB3260123439	600.00	5.1730	3,232.11	3,103.80	0.0000	4.5800	50.0000	0.0000	(0.4112)	(0.0431)	0.0000	1	(0.4543)	01/06/2025
000963.ZK	12/12/2024	SDB3260123439	100.00	5.1730	538.68	517.30	0.0000	4.5800	50.0000	0.0000	(0.0685)	(0.0072)	0.0000	1	(0.0757)	01/06/2025
000963.ZK	12/12/2024	SDB3260123439	1,500.00	5.1730	8,080.26	7,759.51	0.0000	4.5800	50.0000	0.0000	(0.10280)	(0.1078)	0.0000	1	(1.1358)	01/06/2025
000963.ZK	12/12/2024	SDB3260123439	600.00	5.1730	3,232.11	3,103.80	0.0000	4.5800	50.0000	0.0000	(0.4112)	(0.0431)	0.0000	1	(0.4543)	01/06/2025
000963.ZK	12/12/2024	SDB3260123439	4,300.00	5.1730	23,163.42	22,243.92	0.0000	4.5800	50.0000	0.0000	(2.9469)	(0.3089)	0.0000	1	(3.2558)	01/06/2025
000963.ZK	12/12/2024	SDB3260123439	6,900.00	5.1730	37,169.21	35,693.73	0.0000	4.5800	50.0000	0.0000	(4.7287)	(0.4957)	0.0000	1	(5.2245)	01/06/2025
000963.ZK	12/12/2024	SDB3260123439	600.00	5.1730	3,232.11	3,103.80	0.0000	4.5800	50.0000	0.0000	(0.4112)	(0.0431)	0.0000	1	(0.4543)	01/06/2025
000963.ZK	12/12/2024	SDB3260123439	1,400.00	5.1730	7,541.58	7,242.21	0.0000	4.5800	50.0000	0.0000	(0.9595)	(0.1006)	0.0000	1	(1.0600)	01/06/2025
000963.ZK	12/12/2024	SDB3260123439	700.00	5.1730	3,770.79	3,621.10	0.0000	4.5800	50.0000	0.0000	(0.4797)	(0.0503)	0.0000	1	(0.5300)	01/06/2025
000963.ZK	12/12/2024	SDB3260123439	5,900.00	5.1730	31,782.37	30,520.73	0.0000	4.5800	50.0000	0.0000	(4.0434)	(0.4239)	0.0000	1	(4.4673)	01/06/2025
000963.ZK	12/12/2024	SDB3260123439	100.00	5.1730	538.68	517.30	0.0000	4.5800	50.0000	0.0000	(0.0685)	(0.0072)	0.0000	1	(0.0757)	01/06/2025
000963.ZK	12/11/2024	SDB3260123439	400.00	5.1905	2,154.74	2,076.19	0.0000	4.5800	50.0000	0.0000	(0.2741)	(0.0288)	0.0000	1	(0.3030)	01/06/2025
000963.ZK	12/11/2024	SDB3260123439	2,300.00	5.1905	12,389.74	11,938.10	0.0000	4.5800	50.0000	0.0000	(1.5762)	(0.1658)	0.0000	1	(1.7421)	01/06/2025
000963.ZK	12/11/2024	SDB3260123439	4,400.00	5.1905	23,702.10	22,838.10	0.0000	4.5800	50.0000	0.0000	(3.0154)	(0.3172)	0.0000	1	(3.3326)	01/06/2025
000963.ZK	12/11/2024	SDB3260123439	100.00	5.1905	538.68	519.05	0.0000	4.5800	50.0000	0.0000	(0.0685)	(0.0072)	0.0000	1	(0.0757)	01/06/2025
000963.ZK	12/11/2024	SDB3260123439	1,600.00	5.1905	8,618.95	8,304.76	0.0000	4.5800	50.0000	0.0000	(1.0965)	(0.1153)	0.0000	1	(1.2119)	01/06/2025
000963.ZK	12/11/2024	SDB3260123439	7,600.00	5.1905	40,940.00	39,447.63	0.0000	4.5800	50.0000	0.0000	(5.2085)	(0.5479)	0.0000	1	(5.7564)	01/06/2025
000963.ZK	12/11/2024	SDB3260123439	200.00	5.1905	1,077.37	1,038.10	0.0000	4.5800	50.0000	0.0000	(0.1371)	(0.0144)	0.0000	1	(0.1515)	01/06/2025
000963.ZK	12/11/2024	SDB3260123439	1,300.00	5.1905	7,002.89	6,747.62	0.0000	4.5800	50.0000	0.0000	(0.8909)	(0.0937)	0.0000	1	(0.9846)	01/06/2025
000963.ZK	12/11/2024	SDB3260123439	400.00	5.1905	2,154.74	2,076.19	0.0000	4.5800	50.0000	0.0000	(0.2741)	(0.0288)	0.0000	1	(0.3030)	01/06/2025
000963.ZK	12/11/2024	SDB3260123439	5,700.00	5.1905	30,705.00	29,585.72	0.0000	4.5800	50.0000	0.0000	(3.9064)	(0.4109)	0.0000	1	(4.3173)	01/06/2025
000963.ZK	12/11/2024	SDB3260123439	800.00	5.1905	4,309.47	4,152.38	0.0000	4.5800	50.0000	0.0000	(0.5483)	(0.0577)	0.0000	1	(0.6059)	01/06/2025
000963.ZK	12/11/2024	SDB3260123439	300.00	5.1905	1,616.05	1,557.14	0.0000	4.5800	50.0000	0.0000	(0.2056)	(0.0216)	0.0000	1	(0.2272)	01/06/2025
000963.ZK	12/11/2024	SDB3260123439	1,700.00	5.1905	9,157.63	8,823.81	0.0000	4.5800	50.0000	0.0000	(1.1651)	(0.1226)	0.0000	1	(1.2876)	01/06/2025
000963.ZK	12/11/2024	SDB3260123439	5,200.00	5.1905	28,011.58	26,990.49	0.0000	4.5800	50.0000	0.0000	(3.5637)	(0.3749)	0.0000	1	(3.9386)	01/06/2025
000963.ZK	12/11/2024	SDB3260123439	3,900.00	5.1905	21,008.68	20,242.86	0.0000	4.5800	50.0000	0.0000	(2.6728)	(0.2812)	0.0000	1	(2.9539)	01/06/2025
000963.ZK	12/11/2024	SDB3260123439	300.00	5.1905	1,616.05	1,557.14	0.0000	4.5800	50.0000	0.0000	(0.2056)	(0.0216)	0.0000	1	(0.2272)	01/06/2025
000963.ZK	12/11/2024	SDB3260123439	2,000.00	5.1905	10,773.68	10,380.96	0.0000	4.5800	50.0000	0.0000	(1.3707)	(0.1442)	0.0000	1	(1.5148)	01/06/2025
000963.ZK	12/11/2024	SDB3260123439	1,000.00	5.1905	5,386.84	5,190.48	0.0000	4.5800	50.0000	0.0000	(0.6853)	(0.0721)	0.0000	1	(0.7574)	01/06/2025
000963.ZK	12/11/2024	SDB3260123439	600.00	5.1905	3,232.11	3,114.29	0.0000	4.5800	50.0000	0.0000	(0.4112)	(0.0433)	0.0000	1	(0.4544)	01/06/2025
000963.ZK	12/11/2024	SDB3260123439	100.00	5.1905	538.68	519.05	0.0000	4.5800	50.0000	0.0000	(0.0685)	(0.0072)	0.0000	1	(0.0757)	01/06/2025
000963.ZK	12/11/2024	SDB3260123439	1,500.00	5.1905	8,080.26	7,785.72	0.0000	4.5800	50.0000	0.0000	(0.10280)	(0.1081)	0.0000	1	(1.1361)	01/06/2025
000963.ZK	12/11/2024	SDB3260123439	600.00	5.1905	3,232.11	3,114.29	0.0000	4.5800	50.0000	0.0000	(0.4112)	(0.0433)	0.0000	1	(0.4544)	01/06/2025
000963.ZK	12/11/2024	SDB3260123439	4,300.00	5.1905	23,163.42	22,319.06	0.0000	4.5800	50.0000	0.0000	(2.9469)	(0.3100)	0.0000	1	(3.2569)	01/06/2025
000963.ZK	12/11/2024	SDB3260123439	6,900.00	5.1905	37,169.21	35,814.30	0.0000	4.5800	50.0000	0.0000	(4.7287)	(0.4974)	0.0000	1	(5.2262)	01/06/2025
000963.ZK	12/11/2024	SDB3260123439	600.00	5.1905	3,232.11	3,114.29	0.0000	4.5800	50.0000	0.0000	(0.4112)	(0.0433)	0.0000	1	(0.4544)	01/06/2025
000963.ZK	12/11/2024	SDB3260123439	1,400.00	5.1905	7,541.58	7,266.67	0.0000	4.5800	50.0000	0.0000	(0.9595)	(0.1009)	0.0000	1	(1.0604)	01/06/2025
000963.ZK	12/11/2024	SDB3260123439	700.00	5.1905	3,770.79	3,633.33	0.0000	4.5800	50.0000	0.0000	(0.4797)	(0.0505)	0.0000	1	(0.5302)	01/06/2025
000963.ZK	12/11/2024	SDB3260123439	5,900.00	5.1905	31,782.37	30,623.82	0.0000	4.5800	50.0000	0.0000	(4.0434)	(0.4253)	0.0000	1	(4.4688)	01/06/2025
000963.ZK	12/11/2024	SDB3260123439	100.00	5.1905	538.68	519.05	0.0000	4.5800	50.0000	0.0000	(0.0685)	(0.0072)	0.0000	1	(0.0757)	01/06/2025
000963.ZK	12/10/2024	SDB3260123439	400.00	5.1583	2,154.74	2,063.33	0.0000	4.5800	50.0000	0.0000	(0.2741)	(0.0287)	0.0000	1	(0.3028)	01/06/2025
000963.ZK	12/10/2024	SDB3260123439	2,300.00	5.1583	12,389.74	11,864.18	0.0000	4.5800	50.0000	0.0000	(1.5762)	(0.1648)	0.0000	1	(1.7410)	01/06/2025
000963.ZK	12/10/2024	SDB3260123439	4,400.00	5.1583	23,702.10	22,696.68	0.0000	4.5800	50.0000	0.0000	(3.0154)	(0.3152)	0.0000	1	(3.3307)	01/06/2025
000963.ZK	12/10/2024	SDB3260123439	100.00	5.1583	538.68	515.83	0.0000	4.5800	50.0000	0.0000	(0.0685)	(0.0072)	0.0000	1	(0.0757)	01/06/2025
000963.ZK	12/10/2024	SDB3260123439	1,600.00	5.1583	8,618.95	8,253.34	0.0000	4.5800	50.0000	0.0000	(1.0965)	(0.1146)	0.0000	1	(1.2112)	01/06/2025
000963.ZK	12/10/2024	SDB3260123439	7,600.00	5.1583	40,940.00	39,203.36	0.0000	4.5800	50.0000	0.0000	(5.2085)	(0.5445)	0.0000	1	(5.7530)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HUADONG MEDICINE CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000963.ZK	12/10/2024	SDB3260123439	200.00	5.1583	1,077.37	1,031.67	0.0000	4.5800	50.0000	0.0000	(0.1371)	(0.0143)	0.0000	1	(0.1514)	01/06/2025
000963.ZK	12/10/2024	SDB3260123439	1,300.00	5.1583	7,002.89	6,705.84	0.0000	4.5800	50.0000	0.0000	(0.8909)	(0.0931)	0.0000	1	(0.9841)	01/06/2025
000963.ZK	12/10/2024	SDB3260123439	400.00	5.1583	2,154.74	2,063.33	0.0000	4.5800	50.0000	0.0000	(0.2741)	(0.0287)	0.0000	1	(0.3028)	01/06/2025
000963.ZK	12/10/2024	SDB3260123439	5,700.00	5.1583	30,705.00	29,402.52	0.0000	4.5800	50.0000	0.0000	(3.9064)	(0.4084)	0.0000	1	(4.3147)	01/06/2025
000963.ZK	12/10/2024	SDB3260123439	800.00	5.1583	4,309.47	4,126.67	0.0000	4.5800	50.0000	0.0000	(0.5483)	(0.0573)	0.0000	1	(0.6056)	01/06/2025
000963.ZK	12/10/2024	SDB3260123439	300.00	5.1583	1,616.05	1,547.50	0.0000	4.5800	50.0000	0.0000	(0.2056)	(0.0215)	0.0000	1	(0.2271)	01/06/2025
000963.ZK	12/10/2024	SDB3260123439	1,700.00	5.1583	9,157.63	8,769.17	0.0000	4.5800	50.0000	0.0000	(1.1651)	(0.1218)	0.0000	1	(1.2868)	01/06/2025
000963.ZK	12/10/2024	SDB3260123439	5,200.00	5.1583	28,011.58	26,823.35	0.0000	4.5800	50.0000	0.0000	(3.5637)	(0.3725)	0.0000	1	(3.9362)	01/06/2025
000963.ZK	12/10/2024	SDB3260123439	3,900.00	5.1583	21,008.68	20,117.51	0.0000	4.5800	50.0000	0.0000	(2.6728)	(0.2794)	0.0000	1	(2.9522)	01/06/2025
000963.ZK	12/10/2024	SDB3260123439	300.00	5.1583	1,616.05	1,547.50	0.0000	4.5800	50.0000	0.0000	(0.2056)	(0.0215)	0.0000	1	(0.2271)	01/06/2025
000963.ZK	12/10/2024	SDB3260123439	2,000.00	5.1583	10,773.68	10,316.67	0.0000	4.5800	50.0000	0.0000	(1.3707)	(0.1433)	0.0000	1	(1.5139)	01/06/2025
000963.ZK	12/10/2024	SDB3260123439	1,000.00	5.1583	5,386.84	5,158.34	0.0000	4.5800	50.0000	0.0000	(0.6853)	(0.0716)	0.0000	1	(0.7570)	01/06/2025
000963.ZK	12/10/2024	SDB3260123439	600.00	5.1583	3,232.11	3,095.00	0.0000	4.5800	50.0000	0.0000	(0.4112)	(0.0430)	0.0000	1	(0.4542)	01/06/2025
000963.ZK	12/10/2024	SDB3260123439	100.00	5.1583	538.68	515.83	0.0000	4.5800	50.0000	0.0000	(0.0685)	(0.0072)	0.0000	1	(0.0757)	01/06/2025
000963.ZK	12/10/2024	SDB3260123439	1,500.00	5.1583	8,080.26	7,737.51	0.0000	4.5800	50.0000	0.0000	(1.0280)	(0.1075)	0.0000	1	(1.1355)	01/06/2025
000963.ZK	12/10/2024	SDB3260123439	600.00	5.1583	3,232.11	3,095.00	0.0000	4.5800	50.0000	0.0000	(0.4112)	(0.0430)	0.0000	1	(0.4542)	01/06/2025
000963.ZK	12/10/2024	SDB3260123439	4,300.00	5.1583	23,163.42	22,180.85	0.0000	4.5800	50.0000	0.0000	(2.9469)	(0.3081)	0.0000	1	(3.2550)	01/06/2025
000963.ZK	12/10/2024	SDB3260123439	6,900.00	5.1583	37,169.21	35,592.53	0.0000	4.5800	50.0000	0.0000	(4.7287)	(0.4943)	0.0000	1	(5.2231)	01/06/2025
000963.ZK	12/10/2024	SDB3260123439	600.00	5.1583	3,232.11	3,095.00	0.0000	4.5800	50.0000	0.0000	(0.4112)	(0.0430)	0.0000	1	(0.4542)	01/06/2025
000963.ZK	12/10/2024	SDB3260123439	1,400.00	5.1583	7,541.58	7,221.67	0.0000	4.5800	50.0000	0.0000	(0.9595)	(0.1003)	0.0000	1	(1.0598)	01/06/2025
000963.ZK	12/10/2024	SDB3260123439	700.00	5.1583	3,770.79	3,610.84	0.0000	4.5800	50.0000	0.0000	(0.4797)	(0.0502)	0.0000	1	(0.5299)	01/06/2025
000963.ZK	12/10/2024	SDB3260123439	5,900.00	5.1583	31,782.37	30,434.19	0.0000	4.5800	50.0000	0.0000	(4.0434)	(0.4227)	0.0000	1	(4.4661)	01/06/2025
000963.ZK	12/10/2024	SDB3260123439	100.00	5.1583	538.68	515.83	0.0000	4.5800	50.0000	0.0000	(0.0685)	(0.0072)	0.0000	1	(0.0757)	01/06/2025
000963.ZK	12/09/2024	SDB3260123439	400.00	5.0995	2,154.74	2,039.81	0.0000	4.5800	50.0000	0.0000	(0.2741)	(0.0283)	0.0000	1	(0.3025)	01/06/2025
000963.ZK	12/09/2024	SDB3260123439	2,300.00	5.0995	12,389.74	11,728.90	0.0000	4.5800	50.0000	0.0000	(1.5762)	(0.1629)	0.0000	1	(1.7392)	01/06/2025
000963.ZK	12/09/2024	SDB3260123439	4,400.00	5.0995	23,702.10	22,437.89	0.0000	4.5800	50.0000	0.0000	(3.0154)	(0.3116)	0.0000	1	(3.3271)	01/06/2025
000963.ZK	12/09/2024	SDB3260123439	100.00	5.0995	538.68	509.95	0.0000	4.5800	50.0000	0.0000	(0.0685)	(0.0071)	0.0000	1	(0.0756)	01/06/2025
000963.ZK	12/09/2024	SDB3260123439	1,600.00	5.0995	8,618.95	8,159.23	0.0000	4.5800	50.0000	0.0000	(1.0965)	(0.1133)	0.0000	1	(1.2098)	01/06/2025
000963.ZK	12/09/2024	SDB3260123439	7,600.00	5.0995	40,940.00	38,756.35	0.0000	4.5800	50.0000	0.0000	(5.2085)	(0.5383)	0.0000	1	(5.7468)	01/06/2025
000963.ZK	12/09/2024	SDB3260123439	200.00	5.0995	1,077.37	1,019.90	0.0000	4.5800	50.0000	0.0000	(0.1371)	(0.0142)	0.0000	1	(0.1512)	01/06/2025
000963.ZK	12/09/2024	SDB3260123439	1,300.00	5.0995	7,002.89	6,629.38	0.0000	4.5800	50.0000	0.0000	(0.8909)	(0.0921)	0.0000	1	(0.9830)	01/06/2025
000963.ZK	12/09/2024	SDB3260123439	400.00	5.0995	2,154.74	2,039.81	0.0000	4.5800	50.0000	0.0000	(0.2741)	(0.0283)	0.0000	1	(0.3025)	01/06/2025
000963.ZK	12/09/2024	SDB3260123439	5,700.00	5.0995	30,705.00	29,067.26	0.0000	4.5800	50.0000	0.0000	(3.9064)	(0.4037)	0.0000	1	(4.3101)	01/06/2025
000963.ZK	12/09/2024	SDB3260123439	800.00	5.0995	4,309.47	4,079.62	0.0000	4.5800	50.0000	0.0000	(0.5483)	(0.0567)	0.0000	1	(0.6049)	01/06/2025
000963.ZK	12/09/2024	SDB3260123439	300.00	5.0995	1,616.05	1,529.86	0.0000	4.5800	50.0000	0.0000	(0.2056)	(0.0212)	0.0000	1	(0.2268)	01/06/2025
000963.ZK	12/09/2024	SDB3260123439	1,700.00	5.0995	9,157.63	8,669.18	0.0000	4.5800	50.0000	0.0000	(1.1651)	(0.1204)	0.0000	1	(1.2855)	01/06/2025
000963.ZK	12/09/2024	SDB3260123439	5,200.00	5.0995	28,011.58	26,517.50	0.0000	4.5800	50.0000	0.0000	(3.5637)	(0.3683)	0.0000	1	(3.9320)	01/06/2025
000963.ZK	12/09/2024	SDB3260123439	3,900.00	5.0995	21,008.68	19,888.13	0.0000	4.5800	50.0000	0.0000	(2.6728)	(0.2762)	0.0000	1	(2.9490)	01/06/2025
000963.ZK	12/09/2024	SDB3260123439	300.00	5.0995	1,616.05	1,529.86	0.0000	4.5800	50.0000	0.0000	(0.2056)	(0.0212)	0.0000	1	(0.2268)	01/06/2025
000963.ZK	12/09/2024	SDB3260123439	2,000.00	5.0995	10,773.68	10,199.04	0.0000	4.5800	50.0000	0.0000	(1.3707)	(0.1417)	0.0000	1	(1.5123)	01/06/2025
000963.ZK	12/09/2024	SDB3260123439	1,000.00	5.0995	5,386.84	5,099.52	0.0000	4.5800	50.0000	0.0000	(0.6853)	(0.0708)	0.0000	1	(0.7562)	01/06/2025
000963.ZK	12/09/2024	SDB3260123439	600.00	5.0995	3,232.11	3,059.71	0.0000	4.5800	50.0000	0.0000	(0.4112)	(0.0425)	0.0000	1	(0.4537)	01/06/2025
000963.ZK	12/09/2024	SDB3260123439	100.00	5.0995	538.68	509.95	0.0000	4.5800	50.0000	0.0000	(0.0685)	(0.0071)	0.0000	1	(0.0756)	01/06/2025
000963.ZK	12/09/2024	SDB3260123439	1,500.00	5.0995	8,080.26	7,649.28	0.0000	4.5800	50.0000	0.0000	(1.0280)	(0.1062)	0.0000	1	(1.1342)	01/06/2025
000963.ZK	12/09/2024	SDB3260123439	600.00	5.0995	3,232.11	3,059.71	0.0000	4.5800	50.0000	0.0000	(0.4112)	(0.0425)	0.0000	1	(0.4537)	01/06/2025
000963.ZK	12/09/2024	SDB3260123439	4,300.00	5.0995	23,163.42	21,927.94	0.0000	4.5800	50.0000	0.0000	(2.9469)	(0.3046)	0.0000	1	(3.2515)	01/06/2025
000963.ZK	12/09/2024	SDB3260123439	6,900.00	5.0995	37,169.21	35,186.69	0.0000	4.5800	50.0000	0.0000	(4.7287)	(0.4887)	0.0000	1	(5.2175)	01/06/2025
000963.ZK	12/09/2024	SDB3260123439	600.00	5.0995	3,232.11	3,059.71	0.0000	4.5800	50.0000	0.0000	(0.4112)	(0.0425)	0.0000	1	(0.4537)	01/06/2025
000963.ZK	12/09/2024	SDB3260123439	1,400.00	5.0995	7,541.58	7,139.33	0.0000	4.5800	50.0000	0.0000	(0.9595)	(0.0992)	0.0000	1	(1.0586)	01/06/2025
000963.ZK	12/09/2024	SDB3260123439	700.00	5.0995	3,770.79	3,569.66	0.0000	4.5800	50.0000	0.0000	(0.4797)	(0.0496)	0.0000	1	(0.5293)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HUADONG MEDICINE CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000963.ZK	12/09/2024	SDB3260123439	5,900.00	5.0995	31,782.37	30,087.17	0.0000	4.5800	50.0000	0.0000	(4.0434)	(0.4179)	0.0000	1	(4.4613)	01/06/2025
000963.ZK	12/09/2024	SDB3260123439	100.00	5.0995	538.68	509.95	0.0000	4.5800	50.0000	0.0000	(0.0685)	(0.0071)	0.0000	1	(0.0756)	01/06/2025
000963.ZK	12/06/2024	SDB3260123439	400.00	5.2072	2,154.74	2,082.88	0.0000	4.5800	50.0000	0.0000	(0.8224)	(0.0868)	0.0000	3	(0.9092)	01/06/2025
000963.ZK	12/06/2024	SDB3260123439	2,300.00	5.2072	12,389.74	11,976.57	0.0000	4.5800	50.0000	0.0000	(4.7287)	(0.4990)	0.0000	3	(5.2278)	01/06/2025
000963.ZK	12/06/2024	SDB3260123439	4,400.00	5.2072	23,702.10	22,911.71	0.0000	4.5800	50.0000	0.0000	(9.0463)	(0.9547)	0.0000	3	(10.0010)	01/06/2025
000963.ZK	12/06/2024	SDB3260123439	100.00	5.2072	538.68	520.72	0.0000	4.5800	50.0000	0.0000	(0.2056)	(0.0217)	0.0000	3	(0.2273)	01/06/2025
000963.ZK	12/06/2024	SDB3260123439	1,600.00	5.2072	8,618.95	8,331.53	0.0000	4.5800	50.0000	0.0000	(3.2896)	(0.3471)	0.0000	3	(3.6367)	01/06/2025
000963.ZK	12/06/2024	SDB3260123439	7,600.00	5.2072	40,940.00	39,574.77	0.0000	4.5800	50.0000	0.0000	(15.6254)	(1.6489)	0.0000	3	(17.2744)	01/06/2025
000963.ZK	12/06/2024	SDB3260123439	200.00	5.2072	1,077.37	1,041.44	0.0000	4.5800	50.0000	0.0000	(0.4112)	(0.0434)	0.0000	3	(0.4546)	01/06/2025
000963.ZK	12/06/2024	SDB3260123439	1,300.00	5.2072	7,002.89	6,769.37	0.0000	4.5800	50.0000	0.0000	(2.6728)	(0.2821)	0.0000	3	(2.9548)	01/06/2025
000963.ZK	12/06/2024	SDB3260123439	400.00	5.2072	2,154.74	2,082.88	0.0000	4.5800	50.0000	0.0000	(0.8224)	(0.0868)	0.0000	3	(0.9092)	01/06/2025
000963.ZK	12/06/2024	SDB3260123439	5,700.00	5.2072	30,705.00	29,681.07	0.0000	4.5800	50.0000	0.0000	(11.7191)	(1.2367)	0.0000	3	(12.9558)	01/06/2025
000963.ZK	12/06/2024	SDB3260123439	800.00	5.2072	4,309.47	4,165.76	0.0000	4.5800	50.0000	0.0000	(1.6448)	(0.1736)	0.0000	3	(1.8184)	01/06/2025
000963.ZK	12/06/2024	SDB3260123439	300.00	5.2072	1,616.05	1,562.16	0.0000	4.5800	50.0000	0.0000	(0.6168)	(0.0651)	0.0000	3	(0.6819)	01/06/2025
000963.ZK	12/06/2024	SDB3260123439	1,700.00	5.2072	9,157.63	8,852.25	0.0000	4.5800	50.0000	0.0000	(3.4952)	(0.3688)	0.0000	3	(3.8640)	01/06/2025
000963.ZK	12/06/2024	SDB3260123439	5,200.00	5.2072	28,011.58	27,077.47	0.0000	4.5800	50.0000	0.0000	(10.6911)	(1.1282)	0.0000	3	(11.8193)	01/06/2025
000963.ZK	12/06/2024	SDB3260123439	3,900.00	5.2072	21,008.68	20,308.10	0.0000	4.5800	50.0000	0.0000	(8.0183)	(0.8462)	0.0000	3	(8.8645)	01/06/2025
000963.ZK	12/06/2024	SDB3260123439	300.00	5.2072	1,616.05	1,562.16	0.0000	4.5800	50.0000	0.0000	(0.6168)	(0.0651)	0.0000	3	(0.6819)	01/06/2025
000963.ZK	12/06/2024	SDB3260123439	2,000.00	5.2072	10,773.68	10,414.41	0.0000	4.5800	50.0000	0.0000	(4.1120)	(0.4339)	0.0000	3	(4.5459)	01/06/2025
000963.ZK	12/06/2024	SDB3260123439	1,000.00	5.2072	5,386.84	5,207.21	0.0000	4.5800	50.0000	0.0000	(2.0560)	(0.2170)	0.0000	3	(2.2729)	01/06/2025
000963.ZK	12/06/2024	SDB3260123439	600.00	5.2072	3,232.11	3,124.32	0.0000	4.5800	50.0000	0.0000	(1.2336)	(0.1302)	0.0000	3	(1.3638)	01/06/2025
000963.ZK	12/06/2024	SDB3260123439	100.00	5.2072	538.68	520.72	0.0000	4.5800	50.0000	0.0000	(0.2056)	(0.0217)	0.0000	3	(0.2273)	01/06/2025
000963.ZK	12/06/2024	SDB3260123439	1,500.00	5.2072	8,080.26	7,810.81	0.0000	4.5800	50.0000	0.0000	(3.0840)	(0.3255)	0.0000	3	(3.4094)	01/06/2025
000963.ZK	12/06/2024	SDB3260123439	600.00	5.2072	3,232.11	3,124.32	0.0000	4.5800	50.0000	0.0000	(1.2336)	(0.1302)	0.0000	3	(1.3638)	01/06/2025
000963.ZK	12/06/2024	SDB3260123439	4,300.00	5.2072	23,163.42	22,390.99	0.0000	4.5800	50.0000	0.0000	(8.8407)	(0.9330)	0.0000	3	(9.7737)	01/06/2025
000963.ZK	12/06/2024	SDB3260123439	6,900.00	5.2072	37,169.21	35,929.72	0.0000	4.5800	50.0000	0.0000	(14.1862)	(1.4971)	0.0000	3	(15.6833)	01/06/2025
000963.ZK	12/06/2024	SDB3260123439	600.00	5.2072	3,232.11	3,124.32	0.0000	4.5800	50.0000	0.0000	(1.2336)	(0.1302)	0.0000	3	(1.3638)	01/06/2025
000963.ZK	12/06/2024	SDB3260123439	1,400.00	5.2072	7,541.58	7,290.09	0.0000	4.5800	50.0000	0.0000	(2.8784)	(0.3038)	0.0000	3	(3.1821)	01/06/2025
000963.ZK	12/06/2024	SDB3260123439	700.00	5.2072	3,770.79	3,645.04	0.0000	4.5800	50.0000	0.0000	(1.4392)	(0.1519)	0.0000	3	(1.5911)	01/06/2025
000963.ZK	12/06/2024	SDB3260123439	5,900.00	5.2072	31,782.37	30,722.52	0.0000	4.5800	50.0000	0.0000	(12.1303)	(1.2801)	0.0000	3	(13.4104)	01/06/2025
000963.ZK	12/06/2024	SDB3260123439	100.00	5.2072	538.68	520.72	0.0000	4.5800	50.0000	0.0000	(0.2056)	(0.0217)	0.0000	3	(0.2273)	01/06/2025
000963.ZK	12/05/2024	SDB3260123439	400.00	5.3276	2,154.74	2,131.05	0.0000	4.5800	50.0000	0.0000	(0.2741)	(0.0296)	0.0000	1	(0.3037)	01/06/2025
000963.ZK	12/05/2024	SDB3260123439	2,300.00	5.3276	12,389.74	12,253.54	0.0000	4.5800	50.0000	0.0000	(1.5762)	(0.1702)	0.0000	1	(1.7464)	01/06/2025
000963.ZK	12/05/2024	SDB3260123439	4,400.00	5.3276	23,702.10	23,441.55	0.0000	4.5800	50.0000	0.0000	(3.0154)	(0.3256)	0.0000	1	(3.3410)	01/06/2025
000963.ZK	12/05/2024	SDB3260123439	100.00	5.3276	538.68	532.76	0.0000	4.5800	50.0000	0.0000	(0.0685)	(0.0074)	0.0000	1	(0.0759)	01/06/2025
000963.ZK	12/05/2024	SDB3260123439	1,600.00	5.3276	8,618.95	8,524.20	0.0000	4.5800	50.0000	0.0000	(0.1184)	(0.0184)	0.0000	1	(1.2149)	01/06/2025
000963.ZK	12/05/2024	SDB3260123439	7,600.00	5.3276	40,940.00	40,489.94	0.0000	4.5800	50.0000	0.0000	(5.2085)	(0.5624)	0.0000	1	(5.7708)	01/06/2025
000963.ZK	12/05/2024	SDB3260123439	200.00	5.3276	1,077.37	1,065.52	0.0000	4.5800	50.0000	0.0000	(0.1371)	(0.0148)	0.0000	1	(0.1519)	01/06/2025
000963.ZK	12/05/2024	SDB3260123439	1,300.00	5.3276	7,002.89	6,925.91	0.0000	4.5800	50.0000	0.0000	(0.8909)	(0.0962)	0.0000	1	(0.9871)	01/06/2025
000963.ZK	12/05/2024	SDB3260123439	400.00	5.3276	2,154.74	2,131.05	0.0000	4.5800	50.0000	0.0000	(0.2741)	(0.0296)	0.0000	1	(0.3037)	01/06/2025
000963.ZK	12/05/2024	SDB3260123439	5,700.00	5.3276	30,705.00	30,367.46	0.0000	4.5800	50.0000	0.0000	(3.9064)	(0.4218)	0.0000	1	(4.3281)	01/06/2025
000963.ZK	12/05/2024	SDB3260123439	800.00	5.3276	4,309.47	4,262.10	0.0000	4.5800	50.0000	0.0000	(0.5483)	(0.0592)	0.0000	1	(0.6075)	01/06/2025
000963.ZK	12/05/2024	SDB3260123439	300.00	5.3276	1,616.05	1,598.29	0.0000	4.5800	50.0000	0.0000	(0.2056)	(0.0222)	0.0000	1	(0.2278)	01/06/2025
000963.ZK	12/05/2024	SDB3260123439	1,700.00	5.3276	9,157.63	9,056.96	0.0000	4.5800	50.0000	0.0000	(1.1651)	(0.1258)	0.0000	1	(1.2908)	01/06/2025
000963.ZK	12/05/2024	SDB3260123439	5,200.00	5.3276	28,011.58	27,703.64	0.0000	4.5800	50.0000	0.0000	(3.5637)	(0.3848)	0.0000	1	(3.9485)	01/06/2025
000963.ZK	12/05/2024	SDB3260123439	3,900.00	5.3276	21,008.68	20,777.73	0.0000	4.5800	50.0000	0.0000	(2.6728)	(0.2886)	0.0000	1	(2.9614)	01/06/2025
000963.ZK	12/05/2024	SDB3260123439	300.00	5.3276	1,616.05	1,598.29	0.0000	4.5800	50.0000	0.0000	(0.2056)	(0.0222)	0.0000	1	(0.2278)	01/06/2025
000963.ZK	12/05/2024	SDB3260123439	2,000.00	5.3276	10,773.68	10,655.25	0.0000	4.5800	50.0000	0.0000	(1.3707)	(0.1480)	0.0000	1	(1.5186)	01/06/2025
000963.ZK	12/05/2024	SDB3260123439	1,000.00	5.3276	5,386.84	5,327.62	0.0000	4.5800	50.0000	0.0000	(0.6853)	(0.0740)	0.0000	1	(0.7593)	01/06/2025
000963.ZK	12/05/2024	SDB3260123439	600.00	5.3276	3,232.11	3,196.57	0.0000	4.5800	50.0000	0.0000	(0.4112)	(0.0444)	0.0000	1	(0.4556)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HUADONG MEDICINE CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000963.ZK	12/05/2024	SDB3260123439	100.00	5.3276	538.68	532.76	0.0000	4.5800	50.0000	0.0000	(0.0685)	(0.0074)	0.0000	1	(0.0759)	01/06/2025
000963.ZK	12/05/2024	SDB3260123439	1,500.00	5.3276	8,080.26	7,991.44	0.0000	4.5800	50.0000	0.0000	(1.0280)	(0.1110)	0.0000	1	(1.1390)	01/06/2025
000963.ZK	12/05/2024	SDB3260123439	600.00	5.3276	3,232.11	3,196.57	0.0000	4.5800	50.0000	0.0000	(0.4112)	(0.0444)	0.0000	1	(0.4556)	01/06/2025
000963.ZK	12/05/2024	SDB3260123439	4,300.00	5.3276	23,163.42	22,908.78	0.0000	4.5800	50.0000	0.0000	(2.9469)	(0.3182)	0.0000	1	(3.2651)	01/06/2025
000963.ZK	12/05/2024	SDB3260123439	6,900.00	5.3276	37,169.21	36,760.61	0.0000	4.5800	50.0000	0.0000	(4.7287)	(0.5106)	0.0000	1	(5.2393)	01/06/2025
000963.ZK	12/05/2024	SDB3260123439	600.00	5.3276	3,232.11	3,196.57	0.0000	4.5800	50.0000	0.0000	(0.4112)	(0.0444)	0.0000	1	(0.4556)	01/06/2025
000963.ZK	12/05/2024	SDB3260123439	1,400.00	5.3276	7,541.58	7,458.67	0.0000	4.5800	50.0000	0.0000	(0.9595)	(0.1036)	0.0000	1	(1.0630)	01/06/2025
000963.ZK	12/05/2024	SDB3260123439	700.00	5.3276	3,770.79	3,729.34	0.0000	4.5800	50.0000	0.0000	(0.4797)	(0.0518)	0.0000	1	(0.5315)	01/06/2025
000963.ZK	12/05/2024	SDB3260123439	5,900.00	5.3276	31,782.37	31,432.98	0.0000	4.5800	50.0000	0.0000	(4.0434)	(0.4366)	0.0000	1	(4.4800)	01/06/2025
000963.ZK	12/05/2024	SDB3260123439	100.00	5.3276	538.68	532.76	0.0000	4.5800	50.0000	0.0000	(0.0685)	(0.0074)	0.0000	1	(0.0759)	01/06/2025
000963.ZK	12/04/2024	SDB3260123439	400.00	5.3868	2,154.74	2,154.74	0.0000	4.5800	50.0000	0.0000	(0.2741)	(0.0299)	0.0000	1	(0.3041)	01/06/2025
000963.ZK	12/04/2024	SDB3260123439	2,300.00	5.3868	12,389.74	12,389.74	0.0000	4.5800	50.0000	0.0000	(1.5762)	(0.1721)	0.0000	1	(1.7483)	01/06/2025
000963.ZK	12/04/2024	SDB3260123439	4,400.00	5.3868	23,702.10	23,702.10	0.0000	4.5800	50.0000	0.0000	(3.0154)	(0.3292)	0.0000	1	(3.3446)	01/06/2025
000963.ZK	12/04/2024	SDB3260123439	100.00	5.3868	538.68	538.68	0.0000	4.5800	50.0000	0.0000	(0.0685)	(0.0075)	0.0000	1	(0.0760)	01/06/2025
000963.ZK	12/04/2024	SDB3260123439	1,600.00	5.3868	8,618.95	8,618.95	0.0000	4.5800	50.0000	0.0000	(1.0965)	(0.1197)	0.0000	1	(1.2162)	01/06/2025
000963.ZK	12/04/2024	SDB3260123439	7,600.00	5.3868	40,940.00	40,940.00	0.0000	4.5800	50.0000	0.0000	(5.2085)	(0.5686)	0.0000	1	(5.7771)	01/06/2025
000963.ZK	12/04/2024	SDB3260123439	200.00	5.3868	1,077.37	1,077.37	0.0000	4.5800	50.0000	0.0000	(0.1371)	(0.0150)	0.0000	1	(0.1520)	01/06/2025
000963.ZK	12/04/2024	SDB3260123439	1,300.00	5.3868	7,002.89	7,002.89	0.0000	4.5800	50.0000	0.0000	(0.8909)	(0.0973)	0.0000	1	(0.9882)	01/06/2025
000963.ZK	12/04/2024	SDB3260123439	400.00	5.3868	2,154.74	2,154.74	0.0000	4.5800	50.0000	0.0000	(0.2741)	(0.0299)	0.0000	1	(0.3041)	01/06/2025
000963.ZK	12/04/2024	SDB3260123439	5,700.00	5.3868	30,705.00	30,705.00	0.0000	4.5800	50.0000	0.0000	(3.9064)	(0.4265)	0.0000	1	(4.3328)	01/06/2025
000963.ZK	12/04/2024	SDB3260123439	800.00	5.3868	4,309.47	4,309.47	0.0000	4.5800	50.0000	0.0000	(0.5483)	(0.0599)	0.0000	1	(0.6081)	01/06/2025
000963.ZK	12/04/2024	SDB3260123439	300.00	5.3868	1,616.05	1,616.05	0.0000	4.5800	50.0000	0.0000	(0.2056)	(0.0224)	0.0000	1	(0.2280)	01/06/2025
000963.ZK	12/04/2024	SDB3260123439	1,700.00	5.3868	9,157.63	9,157.63	0.0000	4.5800	50.0000	0.0000	(1.1651)	(0.1272)	0.0000	1	(1.2922)	01/06/2025
000963.ZK	12/04/2024	SDB3260123439	5,200.00	5.3868	28,011.58	28,011.58	0.0000	4.5800	50.0000	0.0000	(3.5637)	(0.3890)	0.0000	1	(3.9527)	01/06/2025
000963.ZK	12/04/2024	SDB3260123439	3,900.00	5.3868	21,008.68	21,008.68	0.0000	4.5800	50.0000	0.0000	(2.6728)	(0.2918)	0.0000	1	(2.9646)	01/06/2025
000963.ZK	12/04/2024	SDB3260123439	300.00	5.3868	1,616.05	1,616.05	0.0000	4.5800	50.0000	0.0000	(0.2056)	(0.0224)	0.0000	1	(0.2280)	01/06/2025
000963.ZK	12/04/2024	SDB3260123439	2,000.00	5.3868	10,773.68	10,773.68	0.0000	4.5800	50.0000	0.0000	(1.3707)	(0.1496)	0.0000	1	(1.5203)	01/06/2025
000963.ZK	12/04/2024	SDB3260123439	1,000.00	5.3868	5,386.84	5,386.84	0.0000	4.5800	50.0000	0.0000	(0.6853)	(0.0748)	0.0000	1	(0.7601)	01/06/2025
000963.ZK	12/04/2024	SDB3260123439	600.00	5.3868	3,232.11	3,232.11	0.0000	4.5800	50.0000	0.0000	(0.4112)	(0.0449)	0.0000	1	(0.4561)	01/06/2025
000963.ZK	12/04/2024	SDB3260123439	100.00	5.3868	538.68	538.68	0.0000	4.5800	50.0000	0.0000	(0.0685)	(0.0075)	0.0000	1	(0.0760)	01/06/2025
000963.ZK	12/04/2024	SDB3260123439	1,500.00	5.3868	8,080.26	8,080.26	0.0000	4.5800	50.0000	0.0000	(1.0280)	(0.1122)	0.0000	1	(1.1402)	01/06/2025
000963.ZK	12/04/2024	SDB3260123439	600.00	5.3868	3,232.11	3,232.11	0.0000	4.5800	50.0000	0.0000	(0.4112)	(0.0449)	0.0000	1	(0.4561)	01/06/2025
000963.ZK	12/04/2024	SDB3260123439	4,300.00	5.3868	23,163.42	23,163.42	0.0000	4.5800	50.0000	0.0000	(2.9469)	(0.3217)	0.0000	1	(3.2686)	01/06/2025
000963.ZK	12/04/2024	SDB3260123439	6,900.00	5.3868	37,169.21	37,169.21	0.0000	4.5800	50.0000	0.0000	(4.7287)	(0.5162)	0.0000	1	(5.2450)	01/06/2025
000963.ZK	12/04/2024	SDB3260123439	600.00	5.3868	3,232.11	3,232.11	0.0000	4.5800	50.0000	0.0000	(0.4112)	(0.0449)	0.0000	1	(0.4561)	01/06/2025
000963.ZK	12/04/2024	SDB3260123439	1,400.00	5.3868	7,541.58	7,541.58	0.0000	4.5800	50.0000	0.0000	(0.9595)	(0.1047)	0.0000	1	(1.0642)	01/06/2025
000963.ZK	12/04/2024	SDB3260123439	700.00	5.3868	3,770.79	3,770.79	0.0000	4.5800	50.0000	0.0000	(0.4797)	(0.0524)	0.0000	1	(0.5321)	01/06/2025
000963.ZK	12/04/2024	SDB3260123439	5,900.00	5.3868	31,782.37	31,782.37	0.0000	4.5800	50.0000	0.0000	(4.0434)	(0.4414)	0.0000	1	(4.4848)	01/06/2025
000963.ZK	12/04/2024	SDB3260123439	100.00	5.3868	538.68	538.68	0.0000	4.5800	50.0000	0.0000	(0.0685)	(0.0075)	0.0000	1	(0.0760)	01/06/2025
TOTAL HUADONG MEDICINE CO., LTD. CMN CLASS A SERIES NORTHBOUND												(1,666.6923)	(177.9434)	0.0000	(1,844.6357)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HUALI INDUSTRIAL GROUP COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND																
300979.ZK	01/03/2025	SDB3260122977	100.00	10.5972	1,043.10	1,059.72	0.0000	4.3300	50.0000	0.0000	(0.3764)	(0.0442)	0.0000	3	(0.4205)	01/06/2025
300979.ZK	01/03/2025	SDB3260122977	400.00	10.5972	4,172.38	4,238.87	0.0000	4.3300	50.0000	0.0000	(1.5055)	(0.1766)	0.0000	3	(1.6822)	01/06/2025
300979.ZK	01/03/2025	SDB3260122977	1,100.00	10.5972	11,474.06	11,656.88	0.0000	4.3300	50.0000	0.0000	(4.1402)	(0.4857)	0.0000	3	(4.6259)	01/06/2025
300979.ZK	01/03/2025	SDB3260122977	400.00	10.5972	4,172.38	4,238.87	0.0000	4.3300	50.0000	0.0000	(1.5055)	(0.1766)	0.0000	3	(1.6822)	01/06/2025
300979.ZK	01/03/2025	SDB3260122977	2,000.00	10.5972	20,861.92	21,194.34	0.0000	4.3300	50.0000	0.0000	(7.5277)	(0.8831)	0.0000	3	(8.4108)	01/06/2025
300979.ZK	01/03/2025	SDB3260122977	300.00	10.5972	3,129.29	3,179.15	0.0000	4.3300	50.0000	0.0000	(1.1292)	(0.1325)	0.0000	3	(1.2616)	01/06/2025
300979.ZK	01/03/2025	SDB3260122977	300.00	10.5972	3,129.29	3,179.15	0.0000	4.3300	50.0000	0.0000	(1.1292)	(0.1325)	0.0000	3	(1.2616)	01/06/2025
300979.ZK	01/03/2025	SDB3260122977	600.00	10.5972	6,258.58	6,358.30	0.0000	4.3300	50.0000	0.0000	(2.2583)	(0.2649)	0.0000	3	(2.5232)	01/06/2025
300979.ZK	01/03/2025	SDB3260122977	300.00	10.5972	3,129.29	3,179.15	0.0000	4.3300	50.0000	0.0000	(1.1292)	(0.1325)	0.0000	3	(1.2616)	01/06/2025
300979.ZK	01/03/2025	SDB3260122977	300.00	10.5972	3,129.29	3,179.15	0.0000	4.3300	50.0000	0.0000	(1.1292)	(0.1325)	0.0000	3	(1.2616)	01/06/2025
300979.ZK	01/03/2025	SDB3260122977	1,500.00	10.5972	15,646.44	15,895.75	0.0000	4.3300	50.0000	0.0000	(5.6458)	(0.6623)	0.0000	3	(6.3081)	01/06/2025
300979.ZK	01/03/2025	SDB3260122977	2,200.00	10.5972	22,948.11	23,313.77	0.0000	4.3300	50.0000	0.0000	(8.2804)	(0.9714)	0.0000	3	(9.2519)	01/06/2025
300979.ZK	01/03/2025	SDB3260122977	400.00	10.5972	4,172.38	4,238.87	0.0000	4.3300	50.0000	0.0000	(1.5055)	(0.1766)	0.0000	3	(1.6822)	01/06/2025
300979.ZK	01/03/2025	SDB3260122977	400.00	10.5972	4,172.38	4,238.87	0.0000	4.3300	50.0000	0.0000	(1.5055)	(0.1766)	0.0000	3	(1.6822)	01/06/2025
300979.ZK	01/03/2025	SDB3260122977	300.00	10.5972	3,129.29	3,179.15	0.0000	4.3300	50.0000	0.0000	(1.1292)	(0.1325)	0.0000	3	(1.2616)	01/06/2025
300979.ZK	01/03/2025	SDB3260122977	1,200.00	10.5972	12,517.15	12,716.60	0.0000	4.3300	50.0000	0.0000	(4.5166)	(0.5299)	0.0000	3	(5.0465)	01/06/2025
300979.ZK	01/02/2025	SDB3260122977	100.00	10.4047	1,043.10	1,040.47	0.0000	4.3300	50.0000	0.0000	(0.1255)	(0.0145)	0.0000	1	(0.1399)	01/06/2025
300979.ZK	01/02/2025	SDB3260122977	400.00	10.4047	4,172.38	4,161.87	0.0000	4.3300	50.0000	0.0000	(0.5018)	(0.0578)	0.0000	1	(0.5596)	01/06/2025
300979.ZK	01/02/2025	SDB3260122977	1,100.00	10.4047	11,474.06	11,445.14	0.0000	4.3300	50.0000	0.0000	(1.3801)	(0.1590)	0.0000	1	(1.5390)	01/06/2025
300979.ZK	01/02/2025	SDB3260122977	400.00	10.4047	4,172.38	4,161.87	0.0000	4.3300	50.0000	0.0000	(0.5018)	(0.0578)	0.0000	1	(0.5596)	01/06/2025
300979.ZK	01/02/2025	SDB3260122977	2,000.00	10.4047	20,861.92	20,809.34	0.0000	4.3300	50.0000	0.0000	(2.5092)	(0.2890)	0.0000	1	(2.7982)	01/06/2025
300979.ZK	01/02/2025	SDB3260122977	300.00	10.4047	3,129.29	3,121.40	0.0000	4.3300	50.0000	0.0000	(0.3764)	(0.0434)	0.0000	1	(0.4197)	01/06/2025
300979.ZK	01/02/2025	SDB3260122977	300.00	10.4047	3,129.29	3,121.40	0.0000	4.3300	50.0000	0.0000	(0.3764)	(0.0434)	0.0000	1	(0.4197)	01/06/2025
300979.ZK	01/02/2025	SDB3260122977	600.00	10.4047	6,258.58	6,242.80	0.0000	4.3300	50.0000	0.0000	(0.7528)	(0.0867)	0.0000	1	(0.8395)	01/06/2025
300979.ZK	01/02/2025	SDB3260122977	300.00	10.4047	3,129.29	3,121.40	0.0000	4.3300	50.0000	0.0000	(0.3764)	(0.0434)	0.0000	1	(0.4197)	01/06/2025
300979.ZK	01/02/2025	SDB3260122977	300.00	10.4047	3,129.29	3,121.40	0.0000	4.3300	50.0000	0.0000	(0.3764)	(0.0434)	0.0000	1	(0.4197)	01/06/2025
300979.ZK	01/02/2025	SDB3260122977	1,500.00	10.4047	15,646.44	15,607.01	0.0000	4.3300	50.0000	0.0000	(1.8819)	(0.2168)	0.0000	1	(2.0987)	01/06/2025
300979.ZK	01/02/2025	SDB3260122977	2,200.00	10.4047	22,948.11	22,890.28	0.0000	4.3300	50.0000	0.0000	(2.7601)	(0.3179)	0.0000	1	(3.0781)	01/06/2025
300979.ZK	01/02/2025	SDB3260122977	400.00	10.4047	4,172.38	4,161.87	0.0000	4.3300	50.0000	0.0000	(0.5018)	(0.0578)	0.0000	1	(0.5596)	01/06/2025
300979.ZK	01/02/2025	SDB3260122977	400.00	10.4047	4,172.38	4,161.87	0.0000	4.3300	50.0000	0.0000	(0.5018)	(0.0578)	0.0000	1	(0.5596)	01/06/2025
300979.ZK	01/02/2025	SDB3260122977	300.00	10.4047	3,129.29	3,121.40	0.0000	4.3300	50.0000	0.0000	(0.3764)	(0.0434)	0.0000	1	(0.4197)	01/06/2025
300979.ZK	01/02/2025	SDB3260122977	1,200.00	10.4047	12,517.15	12,485.61	0.0000	4.3300	50.0000	0.0000	(1.5055)	(0.1734)	0.0000	1	(1.6789)	01/06/2025
300979.ZK	12/31/2024	SDB3260122977	100.00	10.4901	1,043.10	1,049.01	0.0000	4.3300	50.0000	0.0000	(0.2509)	(0.0291)	0.0000	2	(0.2801)	01/06/2025
300979.ZK	12/31/2024	SDB3260122977	400.00	10.4901	4,172.38	4,196.03	0.0000	4.3300	50.0000	0.0000	(1.0037)	(0.1166)	0.0000	2	(1.1202)	01/06/2025
300979.ZK	12/31/2024	SDB3260122977	1,100.00	10.4901	11,474.06	11,539.08	0.0000	4.3300	50.0000	0.0000	(2.7601)	(0.3205)	0.0000	2	(3.0807)	01/06/2025
300979.ZK	12/31/2024	SDB3260122977	400.00	10.4901	4,172.38	4,196.03	0.0000	4.3300	50.0000	0.0000	(1.0037)	(0.1166)	0.0000	2	(1.1202)	01/06/2025
300979.ZK	12/31/2024	SDB3260122977	2,000.00	10.4901	20,861.92	20,980.14	0.0000	4.3300	50.0000	0.0000	(5.0185)	(0.5828)	0.0000	2	(5.6012)	01/06/2025
300979.ZK	12/31/2024	SDB3260122977	300.00	10.4901	3,129.29	3,147.02	0.0000	4.3300	50.0000	0.0000	(0.7528)	(0.0874)	0.0000	2	(0.8402)	01/06/2025
300979.ZK	12/31/2024	SDB3260122977	300.00	10.4901	3,129.29	3,147.02	0.0000	4.3300	50.0000	0.0000	(0.7528)	(0.0874)	0.0000	2	(0.8402)	01/06/2025
300979.ZK	12/31/2024	SDB3260122977	600.00	10.4901	6,258.58	6,294.04	0.0000	4.3300	50.0000	0.0000	(1.5055)	(0.1748)	0.0000	2	(1.6804)	01/06/2025
300979.ZK	12/31/2024	SDB3260122977	300.00	10.4901	3,129.29	3,147.02	0.0000	4.3300	50.0000	0.0000	(0.7528)	(0.0874)	0.0000	2	(0.8402)	01/06/2025
300979.ZK	12/31/2024	SDB3260122977	300.00	10.4901	3,129.29	3,147.02	0.0000	4.3300	50.0000	0.0000	(0.7528)	(0.0874)	0.0000	2	(0.8402)	01/06/2025
300979.ZK	12/31/2024	SDB3260122977	1,500.00	10.4901	15,646.44	15,735.11	0.0000	4.3300	50.0000	0.0000	(3.7638)	(0.4371)	0.0000	2	(4.2009)	01/06/2025
300979.ZK	12/31/2024	SDB3260122977	100.00	10.4901	1,043.10	1,049.01	0.0000	4.3300	50.0000	0.0000	(0.2509)	(0.0291)	0.0000	2	(0.2801)	01/06/2025
300979.ZK	12/31/2024	SDB3260122977	2,200.00	10.4901	22,948.11	23,078.16	0.0000	4.3300	50.0000	0.0000	(5.5203)	(0.6411)	0.0000	2	(6.1614)	01/06/2025
300979.ZK	12/31/2024	SDB3260122977	400.00	10.4901	4,172.38	4,196.03	0.0000	4.3300	50.0000	0.0000	(1.0037)	(0.1166)	0.0000	2	(1.1202)	01/06/2025
300979.ZK	12/31/2024	SDB3260122977	400.00	10.4901	4,172.38	4,196.03	0.0000	4.3300	50.0000	0.0000	(1.0037)	(0.1166)	0.0000	2	(1.1202)	01/06/2025
300979.ZK	12/31/2024	SDB3260122977	300.00	10.4901	3,129.29	3,147.02	0.0000	4.3300	50.0000	0.0000	(0.7528)	(0.0874)	0.0000	2	(0.8402)	01/06/2025
300979.ZK	12/31/2024	SDB3260122977	1,200.00	10.4901	12,517.15	12,588.09	0.0000	4.3300	50.0000	0.0000	(3.0111)	(0.3497)	0.0000	2	(3.3607)	01/06/2025
300979.ZK	12/30/2024	SDB3260122977	100.00	10.3760	1,043.10	1,037.60	0.0000	4.3300	50.0000	0.0000	(0.1255)	(0.0144)	0.0000	1	(0.1399)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HUALI INDUSTRIAL GROUP COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
300979.ZK	12/30/2024	SDB3260122977	400.00	10.3760	4,172.38	4,150.38	0.0000	4.3300	50.0000	0.0000	(0.5018)	(0.0576)	0.0000	1	(0.5595)	01/06/2025
300979.ZK	12/30/2024	SDB3260122977	1,100.00	10.3760	11,474.06	11,413.55	0.0000	4.3300	50.0000	0.0000	(1.3801)	(0.1585)	0.0000	1	(1.5386)	01/06/2025
300979.ZK	12/30/2024	SDB3260122977	400.00	10.3760	4,172.38	4,150.38	0.0000	4.3300	50.0000	0.0000	(0.5018)	(0.0576)	0.0000	1	(0.5595)	01/06/2025
300979.ZK	12/30/2024	SDB3260122977	2,000.00	10.3760	20,861.92	20,751.91	0.0000	4.3300	50.0000	0.0000	(2.5092)	(0.2882)	0.0000	1	(2.7974)	01/06/2025
300979.ZK	12/30/2024	SDB3260122977	300.00	10.3760	3,129.29	3,112.79	0.0000	4.3300	50.0000	0.0000	(0.3764)	(0.0432)	0.0000	1	(0.4196)	01/06/2025
300979.ZK	12/30/2024	SDB3260122977	300.00	10.3760	3,129.29	3,112.79	0.0000	4.3300	50.0000	0.0000	(0.3764)	(0.0432)	0.0000	1	(0.4196)	01/06/2025
300979.ZK	12/30/2024	SDB3260122977	600.00	10.3760	6,258.58	6,225.57	0.0000	4.3300	50.0000	0.0000	(0.7528)	(0.0865)	0.0000	1	(0.8392)	01/06/2025
300979.ZK	12/30/2024	SDB3260122977	300.00	10.3760	3,129.29	3,112.79	0.0000	4.3300	50.0000	0.0000	(0.3764)	(0.0432)	0.0000	1	(0.4196)	01/06/2025
300979.ZK	12/30/2024	SDB3260122977	300.00	10.3760	3,129.29	3,112.79	0.0000	4.3300	50.0000	0.0000	(0.3764)	(0.0432)	0.0000	1	(0.4196)	01/06/2025
300979.ZK	12/30/2024	SDB3260122977	1,500.00	10.3760	15,646.44	15,563.94	0.0000	4.3300	50.0000	0.0000	(1.8819)	(0.2162)	0.0000	1	(2.0981)	01/06/2025
300979.ZK	12/30/2024	SDB3260122977	600.00	10.3760	6,258.58	6,225.57	0.0000	4.3300	50.0000	0.0000	(0.7528)	(0.0865)	0.0000	1	(0.8392)	01/06/2025
300979.ZK	12/30/2024	SDB3260122977	2,200.00	10.3760	22,948.11	22,827.11	0.0000	4.3300	50.0000	0.0000	(2.7601)	(0.3170)	0.0000	1	(3.0772)	01/06/2025
300979.ZK	12/30/2024	SDB3260122977	400.00	10.3760	4,172.38	4,150.38	0.0000	4.3300	50.0000	0.0000	(0.5018)	(0.0576)	0.0000	1	(0.5595)	01/06/2025
300979.ZK	12/30/2024	SDB3260122977	400.00	10.3760	4,172.38	4,150.38	0.0000	4.3300	50.0000	0.0000	(0.5018)	(0.0576)	0.0000	1	(0.5595)	01/06/2025
300979.ZK	12/30/2024	SDB3260122977	300.00	10.3760	3,129.29	3,112.79	0.0000	4.3300	50.0000	0.0000	(0.3764)	(0.0432)	0.0000	1	(0.4196)	01/06/2025
300979.ZK	12/30/2024	SDB3260122977	1,200.00	10.3760	12,517.15	12,451.15	0.0000	4.3300	50.0000	0.0000	(1.5055)	(0.1729)	0.0000	1	(1.6785)	01/06/2025
300979.ZK	12/27/2024	SDB3260122977	100.00	10.2641	1,043.10	1,026.41	0.0000	4.3300	50.0000	0.0000	(0.3764)	(0.0428)	0.0000	3	(0.4192)	01/06/2025
300979.ZK	12/27/2024	SDB3260122977	400.00	10.2641	4,172.38	4,105.64	0.0000	4.3300	50.0000	0.0000	(1.5055)	(0.1711)	0.0000	3	(1.6766)	01/06/2025
300979.ZK	12/27/2024	SDB3260122977	1,100.00	10.2641	11,474.06	11,290.50	0.0000	4.3300	50.0000	0.0000	(4.1402)	(0.4704)	0.0000	3	(4.6107)	01/06/2025
300979.ZK	12/27/2024	SDB3260122977	400.00	10.2641	4,172.38	4,105.64	0.0000	4.3300	50.0000	0.0000	(1.5055)	(0.1711)	0.0000	3	(1.6766)	01/06/2025
300979.ZK	12/27/2024	SDB3260122977	2,000.00	10.2641	20,861.92	20,528.19	0.0000	4.3300	50.0000	0.0000	(7.5277)	(0.8553)	0.0000	3	(8.3830)	01/06/2025
300979.ZK	12/27/2024	SDB3260122977	300.00	10.2641	3,129.29	3,079.23	0.0000	4.3300	50.0000	0.0000	(1.1292)	(0.1283)	0.0000	3	(1.2575)	01/06/2025
300979.ZK	12/27/2024	SDB3260122977	300.00	10.2641	3,129.29	3,079.23	0.0000	4.3300	50.0000	0.0000	(1.1292)	(0.1283)	0.0000	3	(1.2575)	01/06/2025
300979.ZK	12/27/2024	SDB3260122977	600.00	10.2641	6,258.58	6,158.46	0.0000	4.3300	50.0000	0.0000	(2.2583)	(0.2566)	0.0000	3	(2.5149)	01/06/2025
300979.ZK	12/27/2024	SDB3260122977	300.00	10.2641	3,129.29	3,079.23	0.0000	4.3300	50.0000	0.0000	(1.1292)	(0.1283)	0.0000	3	(1.2575)	01/06/2025
300979.ZK	12/27/2024	SDB3260122977	300.00	10.2641	3,129.29	3,079.23	0.0000	4.3300	50.0000	0.0000	(1.1292)	(0.1283)	0.0000	3	(1.2575)	01/06/2025
300979.ZK	12/27/2024	SDB3260122977	1,500.00	10.2641	15,646.44	15,396.14	0.0000	4.3300	50.0000	0.0000	(5.6458)	(0.6415)	0.0000	3	(6.2873)	01/06/2025
300979.ZK	12/27/2024	SDB3260122977	1,200.00	10.2641	12,517.15	12,316.91	0.0000	4.3300	50.0000	0.0000	(4.5166)	(0.5132)	0.0000	3	(5.0298)	01/06/2025
300979.ZK	12/27/2024	SDB3260122977	2,200.00	10.2641	22,948.11	22,581.01	0.0000	4.3300	50.0000	0.0000	(8.2804)	(0.9409)	0.0000	3	(9.2213)	01/06/2025
300979.ZK	12/27/2024	SDB3260122977	400.00	10.2641	4,172.38	4,105.64	0.0000	4.3300	50.0000	0.0000	(1.5055)	(0.1711)	0.0000	3	(1.6766)	01/06/2025
300979.ZK	12/27/2024	SDB3260122977	400.00	10.2641	4,172.38	4,105.64	0.0000	4.3300	50.0000	0.0000	(1.5055)	(0.1711)	0.0000	3	(1.6766)	01/06/2025
300979.ZK	12/27/2024	SDB3260122977	300.00	10.2641	3,129.29	3,079.23	0.0000	4.3300	50.0000	0.0000	(1.1292)	(0.1283)	0.0000	3	(1.2575)	01/06/2025
300979.ZK	12/27/2024	SDB3260122977	1,200.00	10.2641	12,517.15	12,316.91	0.0000	4.3300	50.0000	0.0000	(4.5166)	(0.5132)	0.0000	3	(5.0298)	01/06/2025
300979.ZK	12/26/2024	SDB3260122977	100.00	10.2625	1,043.10	1,026.25	0.0000	4.3300	50.0000	0.0000	(0.1255)	(0.0143)	0.0000	1	(0.1397)	01/06/2025
300979.ZK	12/26/2024	SDB3260122977	400.00	10.2625	4,172.38	4,105.00	0.0000	4.3300	50.0000	0.0000	(0.5018)	(0.0570)	0.0000	1	(0.5589)	01/06/2025
300979.ZK	12/26/2024	SDB3260122977	1,100.00	10.2625	11,474.06	11,288.76	0.0000	4.3300	50.0000	0.0000	(1.3801)	(0.1568)	0.0000	1	(1.5369)	01/06/2025
300979.ZK	12/26/2024	SDB3260122977	400.00	10.2625	4,172.38	4,105.00	0.0000	4.3300	50.0000	0.0000	(0.5018)	(0.0570)	0.0000	1	(0.5589)	01/06/2025
300979.ZK	12/26/2024	SDB3260122977	2,000.00	10.2625	20,861.92	20,525.02	0.0000	4.3300	50.0000	0.0000	(2.5092)	(0.2851)	0.0000	1	(2.7943)	01/06/2025
300979.ZK	12/26/2024	SDB3260122977	300.00	10.2625	3,129.29	3,078.75	0.0000	4.3300	50.0000	0.0000	(0.3764)	(0.0428)	0.0000	1	(0.4191)	01/06/2025
300979.ZK	12/26/2024	SDB3260122977	300.00	10.2625	3,129.29	3,078.75	0.0000	4.3300	50.0000	0.0000	(0.3764)	(0.0428)	0.0000	1	(0.4191)	01/06/2025
300979.ZK	12/26/2024	SDB3260122977	600.00	10.2625	6,258.58	6,157.51	0.0000	4.3300	50.0000	0.0000	(0.7528)	(0.0855)	0.0000	1	(0.8383)	01/06/2025
300979.ZK	12/26/2024	SDB3260122977	300.00	10.2625	3,129.29	3,078.75	0.0000	4.3300	50.0000	0.0000	(0.3764)	(0.0428)	0.0000	1	(0.4191)	01/06/2025
300979.ZK	12/26/2024	SDB3260122977	300.00	10.2625	3,129.29	3,078.75	0.0000	4.3300	50.0000	0.0000	(0.3764)	(0.0428)	0.0000	1	(0.4191)	01/06/2025
300979.ZK	12/26/2024	SDB3260122977	1,500.00	10.2625	15,646.44	15,393.77	0.0000	4.3300	50.0000	0.0000	(1.8819)	(0.2138)	0.0000	1	(2.0957)	01/06/2025
300979.ZK	12/26/2024	SDB3260122977	1,300.00	10.2625	13,560.25	13,341.26	0.0000	4.3300	50.0000	0.0000	(1.6310)	(0.1853)	0.0000	1	(1.8163)	01/06/2025
300979.ZK	12/26/2024	SDB3260122977	2,200.00	10.2625	22,948.11	22,577.52	0.0000	4.3300	50.0000	0.0000	(2.7601)	(0.3136)	0.0000	1	(3.0737)	01/06/2025
300979.ZK	12/26/2024	SDB3260122977	400.00	10.2625	4,172.38	4,105.00	0.0000	4.3300	50.0000	0.0000	(0.5018)	(0.0570)	0.0000	1	(0.5589)	01/06/2025
300979.ZK	12/26/2024	SDB3260122977	400.00	10.2625	4,172.38	4,105.00	0.0000	4.3300	50.0000	0.0000	(0.5018)	(0.0570)	0.0000	1	(0.5589)	01/06/2025
300979.ZK	12/26/2024	SDB3260122977	300.00	10.2625	3,129.29	3,078.75	0.0000	4.3300	50.0000	0.0000	(0.3764)	(0.0428)	0.0000	1	(0.4191)	01/06/2025
300979.ZK	12/26/2024	SDB3260122977	1,200.00	10.2625	12,517.15	12,315.01	0.0000	4.3300	50.0000	0.0000	(1.5055)	(0.1710)	0.0000	1	(1.6766)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HUALI INDUSTRIAL GROUP COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
300979.ZK	12/24/2024	SDB3260122977	100.00	10.2625	1,043.10	1,026.25	0.0000	4.3300	50.0000	0.0000	(0.2509)	(0.0285)	0.0000	2	(0.2794)	01/06/2025
300979.ZK	12/24/2024	SDB3260122977	400.00	10.2625	4,172.38	4,105.00	0.0000	4.3300	50.0000	0.0000	(1.0037)	(0.1140)	0.0000	2	(1.1177)	01/06/2025
300979.ZK	12/24/2024	SDB3260122977	1,100.00	10.2625	11,474.06	11,288.76	0.0000	4.3300	50.0000	0.0000	(2.7601)	(0.3136)	0.0000	2	(3.0737)	01/06/2025
300979.ZK	12/24/2024	SDB3260122977	400.00	10.2625	4,172.38	4,105.00	0.0000	4.3300	50.0000	0.0000	(1.0037)	(0.1140)	0.0000	2	(1.1177)	01/06/2025
300979.ZK	12/24/2024	SDB3260122977	2,000.00	10.2625	20,861.92	20,525.02	0.0000	4.3300	50.0000	0.0000	(5.0185)	(0.5701)	0.0000	2	(5.5886)	01/06/2025
300979.ZK	12/24/2024	SDB3260122977	300.00	10.2625	3,129.29	3,078.75	0.0000	4.3300	50.0000	0.0000	(0.7528)	(0.0855)	0.0000	2	(0.8383)	01/06/2025
300979.ZK	12/24/2024	SDB3260122977	300.00	10.2625	3,129.29	3,078.75	0.0000	4.3300	50.0000	0.0000	(0.7528)	(0.0855)	0.0000	2	(0.8383)	01/06/2025
300979.ZK	12/24/2024	SDB3260122977	600.00	10.2625	6,258.58	6,157.51	0.0000	4.3300	50.0000	0.0000	(1.5055)	(0.1710)	0.0000	2	(1.6766)	01/06/2025
300979.ZK	12/24/2024	SDB3260122977	300.00	10.2625	3,129.29	3,078.75	0.0000	4.3300	50.0000	0.0000	(0.7528)	(0.0855)	0.0000	2	(0.8383)	01/06/2025
300979.ZK	12/24/2024	SDB3260122977	300.00	10.2625	3,129.29	3,078.75	0.0000	4.3300	50.0000	0.0000	(0.7528)	(0.0855)	0.0000	2	(0.8383)	01/06/2025
300979.ZK	12/24/2024	SDB3260122977	1,500.00	10.2625	15,646.44	15,393.77	0.0000	4.3300	50.0000	0.0000	(3.7638)	(0.4276)	0.0000	2	(4.1914)	01/06/2025
300979.ZK	12/24/2024	SDB3260122977	1,300.00	10.2625	13,560.25	13,341.26	0.0000	4.3300	50.0000	0.0000	(3.2620)	(0.3706)	0.0000	2	(3.6326)	01/06/2025
300979.ZK	12/24/2024	SDB3260122977	2,200.00	10.2625	22,948.11	22,577.52	0.0000	4.3300	50.0000	0.0000	(5.5203)	(0.6272)	0.0000	2	(6.1474)	01/06/2025
300979.ZK	12/24/2024	SDB3260122977	400.00	10.2625	4,172.38	4,105.00	0.0000	4.3300	50.0000	0.0000	(1.0037)	(0.1140)	0.0000	2	(1.1177)	01/06/2025
300979.ZK	12/24/2024	SDB3260122977	400.00	10.2625	4,172.38	4,105.00	0.0000	4.3300	50.0000	0.0000	(1.0037)	(0.1140)	0.0000	2	(1.1177)	01/06/2025
300979.ZK	12/24/2024	SDB3260122977	300.00	10.2625	3,129.29	3,078.75	0.0000	4.3300	50.0000	0.0000	(0.7528)	(0.0855)	0.0000	2	(0.8383)	01/06/2025
300979.ZK	12/24/2024	SDB3260122977	1,200.00	10.2625	12,517.15	12,315.01	0.0000	4.3300	50.0000	0.0000	(3.0111)	(0.3421)	0.0000	2	(3.3532)	01/06/2025
300979.ZK	12/23/2024	SDB3260122977	100.00	10.4260	1,043.10	1,042.60	0.0000	4.3300	50.0000	0.0000	(0.1255)	(0.0145)	0.0000	1	(0.1399)	01/06/2025
300979.ZK	12/23/2024	SDB3260122977	400.00	10.4260	4,172.38	4,170.42	0.0000	4.3300	50.0000	0.0000	(0.5018)	(0.0579)	0.0000	1	(0.5598)	01/06/2025
300979.ZK	12/23/2024	SDB3260122977	1,100.00	10.4260	11,474.06	11,468.64	0.0000	4.3300	50.0000	0.0000	(1.3801)	(0.1593)	0.0000	1	(1.5394)	01/06/2025
300979.ZK	12/23/2024	SDB3260122977	400.00	10.4260	4,172.38	4,170.42	0.0000	4.3300	50.0000	0.0000	(0.5018)	(0.0579)	0.0000	1	(0.5598)	01/06/2025
300979.ZK	12/23/2024	SDB3260122977	2,000.00	10.4260	20,861.92	20,852.08	0.0000	4.3300	50.0000	0.0000	(2.5092)	(0.2896)	0.0000	1	(2.7988)	01/06/2025
300979.ZK	12/23/2024	SDB3260122977	300.00	10.4260	3,129.29	3,127.81	0.0000	4.3300	50.0000	0.0000	(0.3764)	(0.0434)	0.0000	1	(0.4198)	01/06/2025
300979.ZK	12/23/2024	SDB3260122977	300.00	10.4260	3,129.29	3,127.81	0.0000	4.3300	50.0000	0.0000	(0.3764)	(0.0434)	0.0000	1	(0.4198)	01/06/2025
300979.ZK	12/23/2024	SDB3260122977	600.00	10.4260	6,258.58	6,255.62	0.0000	4.3300	50.0000	0.0000	(0.7528)	(0.0869)	0.0000	1	(0.8397)	01/06/2025
300979.ZK	12/23/2024	SDB3260122977	300.00	10.4260	3,129.29	3,127.81	0.0000	4.3300	50.0000	0.0000	(0.3764)	(0.0434)	0.0000	1	(0.4198)	01/06/2025
300979.ZK	12/23/2024	SDB3260122977	300.00	10.4260	3,129.29	3,127.81	0.0000	4.3300	50.0000	0.0000	(0.3764)	(0.0434)	0.0000	1	(0.4198)	01/06/2025
300979.ZK	12/23/2024	SDB3260122977	1,500.00	10.4260	15,646.44	15,639.06	0.0000	4.3300	50.0000	0.0000	(1.8819)	(0.2172)	0.0000	1	(2.0991)	01/06/2025
300979.ZK	12/23/2024	SDB3260122977	1,500.00	10.4260	15,646.44	15,639.06	0.0000	4.3300	50.0000	0.0000	(1.8819)	(0.2172)	0.0000	1	(2.0991)	01/06/2025
300979.ZK	12/23/2024	SDB3260122977	2,200.00	10.4260	22,948.11	22,937.29	0.0000	4.3300	50.0000	0.0000	(2.7601)	(0.3186)	0.0000	1	(3.0787)	01/06/2025
300979.ZK	12/23/2024	SDB3260122977	400.00	10.4260	4,172.38	4,170.42	0.0000	4.3300	50.0000	0.0000	(0.5018)	(0.0579)	0.0000	1	(0.5598)	01/06/2025
300979.ZK	12/23/2024	SDB3260122977	400.00	10.4260	4,172.38	4,170.42	0.0000	4.3300	50.0000	0.0000	(0.5018)	(0.0579)	0.0000	1	(0.5598)	01/06/2025
300979.ZK	12/23/2024	SDB3260122977	300.00	10.4260	3,129.29	3,127.81	0.0000	4.3300	50.0000	0.0000	(0.3764)	(0.0434)	0.0000	1	(0.4198)	01/06/2025
300979.ZK	12/23/2024	SDB3260122977	1,200.00	10.4260	12,517.15	12,511.25	0.0000	4.3300	50.0000	0.0000	(1.5055)	(0.1738)	0.0000	1	(1.6793)	01/06/2025
300979.ZK	12/20/2024	SDB3260122977	100.00	10.1346	1,043.10	1,013.46	0.0000	4.3300	50.0000	0.0000	(0.3764)	(0.0422)	0.0000	3	(0.4186)	01/06/2025
300979.ZK	12/20/2024	SDB3260122977	400.00	10.1346	4,172.38	4,053.84	0.0000	4.3300	50.0000	0.0000	(1.5055)	(0.1689)	0.0000	3	(1.6744)	01/06/2025
300979.ZK	12/20/2024	SDB3260122977	1,100.00	10.1346	11,474.06	11,148.06	0.0000	4.3300	50.0000	0.0000	(4.1402)	(0.4645)	0.0000	3	(4.6047)	01/06/2025
300979.ZK	12/20/2024	SDB3260122977	400.00	10.1346	4,172.38	4,053.84	0.0000	4.3300	50.0000	0.0000	(1.5055)	(0.1689)	0.0000	3	(1.6744)	01/06/2025
300979.ZK	12/20/2024	SDB3260122977	2,000.00	10.1346	20,861.92	20,269.20	0.0000	4.3300	50.0000	0.0000	(7.5277)	(0.8446)	0.0000	3	(8.3722)	01/06/2025
300979.ZK	12/20/2024	SDB3260122977	300.00	10.1346	3,129.29	3,040.38	0.0000	4.3300	50.0000	0.0000	(1.1292)	(0.1267)	0.0000	3	(1.2558)	01/06/2025
300979.ZK	12/20/2024	SDB3260122977	300.00	10.1346	3,129.29	3,040.38	0.0000	4.3300	50.0000	0.0000	(1.1292)	(0.1267)	0.0000	3	(1.2558)	01/06/2025
300979.ZK	12/20/2024	SDB3260122977	600.00	10.1346	6,258.58	6,080.76	0.0000	4.3300	50.0000	0.0000	(2.2583)	(0.2534)	0.0000	3	(2.5117)	01/06/2025
300979.ZK	12/20/2024	SDB3260122977	300.00	10.1346	3,129.29	3,040.38	0.0000	4.3300	50.0000	0.0000	(1.1292)	(0.1267)	0.0000	3	(1.2558)	01/06/2025
300979.ZK	12/20/2024	SDB3260122977	300.00	10.1346	3,129.29	3,040.38	0.0000	4.3300	50.0000	0.0000	(1.1292)	(0.1267)	0.0000	3	(1.2558)	01/06/2025
300979.ZK	12/20/2024	SDB3260122977	1,500.00	10.1346	15,646.44	15,201.90	0.0000	4.3300	50.0000	0.0000	(5.6458)	(0.6334)	0.0000	3	(6.2792)	01/06/2025
300979.ZK	12/20/2024	SDB3260122977	1,500.00	10.1346	15,646.44	15,201.90	0.0000	4.3300	50.0000	0.0000	(5.6458)	(0.6334)	0.0000	3	(6.2792)	01/06/2025
300979.ZK	12/20/2024	SDB3260122977	2,200.00	10.1346	22,948.11	22,296.12	0.0000	4.3300	50.0000	0.0000	(8.2804)	(0.9290)	0.0000	3	(9.2094)	01/06/2025
300979.ZK	12/20/2024	SDB3260122977	400.00	10.1346	4,172.38	4,053.84	0.0000	4.3300	50.0000	0.0000	(1.5055)	(0.1689)	0.0000	3	(1.6744)	01/06/2025
300979.ZK	12/20/2024	SDB3260122977	400.00	10.1346	4,172.38	4,053.84	0.0000	4.3300	50.0000	0.0000	(1.5055)	(0.1689)	0.0000	3	(1.6744)	01/06/2025
300979.ZK	12/20/2024	SDB3260122977	300.00	10.1346	3,129.29	3,040.38	0.0000	4.3300	50.0000	0.0000	(1.1292)	(0.1267)	0.0000	3	(1.2558)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HUALI INDUSTRIAL GROUP COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
300979.ZK	12/20/2024	SDB3260122977	1,200.00	10.1346	12,517.15	12,161.52	0.0000	4.3300	50.0000	0.0000	(4.5166)	(0.5067)	0.0000	3	(5.0233)	01/06/2025
300979.ZK	12/19/2024	SDB3260122977	100.00	10.2836	1,043.10	1,028.36	0.0000	4.5800	50.0000	0.0000	(0.1327)	(0.0143)	0.0000	1	(0.1470)	01/06/2025
300979.ZK	12/19/2024	SDB3260122977	400.00	10.2836	4,172.38	4,113.43	0.0000	4.5800	50.0000	0.0000	(0.5308)	(0.0571)	0.0000	1	(0.5880)	01/06/2025
300979.ZK	12/19/2024	SDB3260122977	1,100.00	10.2836	11,474.06	11,311.93	0.0000	4.5800	50.0000	0.0000	(1.4598)	(0.1571)	0.0000	1	(1.6169)	01/06/2025
300979.ZK	12/19/2024	SDB3260122977	400.00	10.2836	4,172.38	4,113.43	0.0000	4.5800	50.0000	0.0000	(0.5308)	(0.0571)	0.0000	1	(0.5880)	01/06/2025
300979.ZK	12/19/2024	SDB3260122977	2,000.00	10.2836	20,861.92	20,567.15	0.0000	4.5800	50.0000	0.0000	(2.6541)	(0.2857)	0.0000	1	(2.9398)	01/06/2025
300979.ZK	12/19/2024	SDB3260122977	300.00	10.2836	3,129.29	3,085.07	0.0000	4.5800	50.0000	0.0000	(0.3981)	(0.0428)	0.0000	1	(0.4410)	01/06/2025
300979.ZK	12/19/2024	SDB3260122977	300.00	10.2836	3,129.29	3,085.07	0.0000	4.5800	50.0000	0.0000	(0.3981)	(0.0428)	0.0000	1	(0.4410)	01/06/2025
300979.ZK	12/19/2024	SDB3260122977	600.00	10.2836	6,258.58	6,170.14	0.0000	4.5800	50.0000	0.0000	(0.7962)	(0.0857)	0.0000	1	(0.8819)	01/06/2025
300979.ZK	12/19/2024	SDB3260122977	300.00	10.2836	3,129.29	3,085.07	0.0000	4.5800	50.0000	0.0000	(0.3981)	(0.0428)	0.0000	1	(0.4410)	01/06/2025
300979.ZK	12/19/2024	SDB3260122977	300.00	10.2836	3,129.29	3,085.07	0.0000	4.5800	50.0000	0.0000	(0.3981)	(0.0428)	0.0000	1	(0.4410)	01/06/2025
300979.ZK	12/19/2024	SDB3260122977	1,500.00	10.2836	15,646.44	15,425.36	0.0000	4.5800	50.0000	0.0000	(1.9906)	(0.2142)	0.0000	1	(2.2048)	01/06/2025
300979.ZK	12/19/2024	SDB3260122977	1,500.00	10.2836	15,646.44	15,425.36	0.0000	4.5800	50.0000	0.0000	(1.9906)	(0.2142)	0.0000	1	(2.2048)	01/06/2025
300979.ZK	12/19/2024	SDB3260122977	2,200.00	10.2836	22,948.11	22,623.86	0.0000	4.5800	50.0000	0.0000	(2.9195)	(0.3142)	0.0000	1	(3.2337)	01/06/2025
300979.ZK	12/19/2024	SDB3260122977	400.00	10.2836	4,172.38	4,113.43	0.0000	4.5800	50.0000	0.0000	(0.5308)	(0.0571)	0.0000	1	(0.5880)	01/06/2025
300979.ZK	12/19/2024	SDB3260122977	400.00	10.2836	4,172.38	4,113.43	0.0000	4.5800	50.0000	0.0000	(0.5308)	(0.0571)	0.0000	1	(0.5880)	01/06/2025
300979.ZK	12/19/2024	SDB3260122977	300.00	10.2836	3,129.29	3,085.07	0.0000	4.5800	50.0000	0.0000	(0.3981)	(0.0428)	0.0000	1	(0.4410)	01/06/2025
300979.ZK	12/19/2024	SDB3260122977	1,200.00	10.2836	12,517.15	12,340.29	0.0000	4.5800	50.0000	0.0000	(1.5925)	(0.1714)	0.0000	1	(1.7639)	01/06/2025
300979.ZK	12/18/2024	SDB3260122977	100.00	10.4971	1,043.10	1,049.71	0.0000	4.5800	50.0000	0.0000	(0.1327)	(0.0146)	0.0000	1	(0.1473)	01/06/2025
300979.ZK	12/18/2024	SDB3260122977	400.00	10.4971	4,172.38	4,198.86	0.0000	4.5800	50.0000	0.0000	(0.5308)	(0.0583)	0.0000	1	(0.5891)	01/06/2025
300979.ZK	12/18/2024	SDB3260122977	1,100.00	10.4971	11,474.06	11,546.86	0.0000	4.5800	50.0000	0.0000	(1.4598)	(0.1604)	0.0000	1	(1.6201)	01/06/2025
300979.ZK	12/18/2024	SDB3260122977	400.00	10.4971	4,172.38	4,198.86	0.0000	4.5800	50.0000	0.0000	(0.5308)	(0.0583)	0.0000	1	(0.5891)	01/06/2025
300979.ZK	12/18/2024	SDB3260122977	2,000.00	10.4971	20,861.92	20,994.29	0.0000	4.5800	50.0000	0.0000	(2.6541)	(0.2916)	0.0000	1	(2.9457)	01/06/2025
300979.ZK	12/18/2024	SDB3260122977	300.00	10.4971	3,129.29	3,149.14	0.0000	4.5800	50.0000	0.0000	(0.3981)	(0.0437)	0.0000	1	(0.4419)	01/06/2025
300979.ZK	12/18/2024	SDB3260122977	300.00	10.4971	3,129.29	3,149.14	0.0000	4.5800	50.0000	0.0000	(0.3981)	(0.0437)	0.0000	1	(0.4419)	01/06/2025
300979.ZK	12/18/2024	SDB3260122977	600.00	10.4971	6,258.58	6,298.29	0.0000	4.5800	50.0000	0.0000	(0.7962)	(0.0875)	0.0000	1	(0.8837)	01/06/2025
300979.ZK	12/18/2024	SDB3260122977	300.00	10.4971	3,129.29	3,149.14	0.0000	4.5800	50.0000	0.0000	(0.3981)	(0.0437)	0.0000	1	(0.4419)	01/06/2025
300979.ZK	12/18/2024	SDB3260122977	300.00	10.4971	3,129.29	3,149.14	0.0000	4.5800	50.0000	0.0000	(0.3981)	(0.0437)	0.0000	1	(0.4419)	01/06/2025
300979.ZK	12/18/2024	SDB3260122977	1,500.00	10.4971	15,646.44	15,745.71	0.0000	4.5800	50.0000	0.0000	(1.9906)	(0.2187)	0.0000	1	(2.2093)	01/06/2025
300979.ZK	12/18/2024	SDB3260122977	1,500.00	10.4971	15,646.44	15,745.71	0.0000	4.5800	50.0000	0.0000	(1.9906)	(0.2187)	0.0000	1	(2.2093)	01/06/2025
300979.ZK	12/18/2024	SDB3260122977	2,200.00	10.4971	22,948.11	23,093.71	0.0000	4.5800	50.0000	0.0000	(2.9195)	(0.3207)	0.0000	1	(3.2403)	01/06/2025
300979.ZK	12/18/2024	SDB3260122977	400.00	10.4971	4,172.38	4,198.86	0.0000	4.5800	50.0000	0.0000	(0.5308)	(0.0583)	0.0000	1	(0.5891)	01/06/2025
300979.ZK	12/18/2024	SDB3260122977	400.00	10.4971	4,172.38	4,198.86	0.0000	4.5800	50.0000	0.0000	(0.5308)	(0.0583)	0.0000	1	(0.5891)	01/06/2025
300979.ZK	12/18/2024	SDB3260122977	300.00	10.4971	3,129.29	3,149.14	0.0000	4.5800	50.0000	0.0000	(0.3981)	(0.0437)	0.0000	1	(0.4419)	01/06/2025
300979.ZK	12/18/2024	SDB3260122977	1,200.00	10.4971	12,517.15	12,596.57	0.0000	4.5800	50.0000	0.0000	(1.5925)	(0.1750)	0.0000	1	(1.7674)	01/06/2025
300979.ZK	12/17/2024	SDB3260122977	100.00	10.6769	1,043.10	1,067.69	0.0000	4.5800	50.0000	0.0000	(0.1327)	(0.0148)	0.0000	1	(0.1475)	01/06/2025
300979.ZK	12/17/2024	SDB3260122977	400.00	10.6769	4,172.38	4,270.76	0.0000	4.5800	50.0000	0.0000	(0.5308)	(0.0593)	0.0000	1	(0.5901)	01/06/2025
300979.ZK	12/17/2024	SDB3260122977	1,100.00	10.6769	11,474.06	11,744.60	0.0000	4.5800	50.0000	0.0000	(1.4598)	(0.1631)	0.0000	1	(1.6229)	01/06/2025
300979.ZK	12/17/2024	SDB3260122977	400.00	10.6769	4,172.38	4,270.76	0.0000	4.5800	50.0000	0.0000	(0.5308)	(0.0593)	0.0000	1	(0.5901)	01/06/2025
300979.ZK	12/17/2024	SDB3260122977	2,000.00	10.6769	20,861.92	21,353.81	0.0000	4.5800	50.0000	0.0000	(2.6541)	(0.2966)	0.0000	1	(2.9507)	01/06/2025
300979.ZK	12/17/2024	SDB3260122977	300.00	10.6769	3,129.29	3,203.07	0.0000	4.5800	50.0000	0.0000	(0.3981)	(0.0445)	0.0000	1	(0.4426)	01/06/2025
300979.ZK	12/17/2024	SDB3260122977	300.00	10.6769	3,129.29	3,203.07	0.0000	4.5800	50.0000	0.0000	(0.3981)	(0.0445)	0.0000	1	(0.4426)	01/06/2025
300979.ZK	12/17/2024	SDB3260122977	600.00	10.6769	6,258.58	6,406.14	0.0000	4.5800	50.0000	0.0000	(0.7962)	(0.0890)	0.0000	1	(0.8852)	01/06/2025
300979.ZK	12/17/2024	SDB3260122977	300.00	10.6769	3,129.29	3,203.07	0.0000	4.5800	50.0000	0.0000	(0.3981)	(0.0445)	0.0000	1	(0.4426)	01/06/2025
300979.ZK	12/17/2024	SDB3260122977	300.00	10.6769	3,129.29	3,203.07	0.0000	4.5800	50.0000	0.0000	(0.3981)	(0.0445)	0.0000	1	(0.4426)	01/06/2025
300979.ZK	12/17/2024	SDB3260122977	1,500.00	10.6769	15,646.44	16,015.36	0.0000	4.5800	50.0000	0.0000	(1.9906)	(0.2224)	0.0000	1	(2.2130)	01/06/2025
300979.ZK	12/17/2024	SDB3260122977	2,300.00	10.6769	23,991.21	24,556.88	0.0000	4.5800	50.0000	0.0000	(3.0522)	(0.3411)	0.0000	1	(3.3933)	01/06/2025
300979.ZK	12/17/2024	SDB3260122977	600.00	10.6769	6,258.58	6,406.14	0.0000	4.5800	50.0000	0.0000	(0.7962)	(0.0890)	0.0000	1	(0.8852)	01/06/2025
300979.ZK	12/17/2024	SDB3260122977	2,200.00	10.6769	22,948.11	23,489.19	0.0000	4.5800	50.0000	0.0000	(2.9195)	(0.3262)	0.0000	1	(3.2457)	01/06/2025
300979.ZK	12/17/2024	SDB3260122977	400.00	10.6769	4,172.38	4,270.76	0.0000	4.5800	50.0000	0.0000	(0.5308)	(0.0593)	0.0000	1	(0.5901)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HUALI INDUSTRIAL GROUP COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
300979.ZK	12/17/2024	SDB3260122977	400.00	10.6769	4,172.38	4,270.76	0.0000	4.5800	50.0000	0.0000	(0.5308)	(0.0593)	0.0000	1	(0.5901)	01/06/2025
300979.ZK	12/17/2024	SDB3260122977	300.00	10.6769	3,129.29	3,203.07	0.0000	4.5800	50.0000	0.0000	(0.3981)	(0.0445)	0.0000	1	(0.4426)	01/06/2025
300979.ZK	12/17/2024	SDB3260122977	1,200.00	10.6769	12,517.15	12,812.29	0.0000	4.5800	50.0000	0.0000	(1.5925)	(0.1779)	0.0000	1	(1.7704)	01/06/2025
300979.ZK	12/16/2024	SDB3260122977	100.00	10.5793	1,043.10	1,057.93	0.0000	4.5800	50.0000	0.0000	(0.1327)	(0.0147)	0.0000	1	(0.1474)	01/06/2025
300979.ZK	12/16/2024	SDB3260122977	400.00	10.5793	4,172.38	4,231.70	0.0000	4.5800	50.0000	0.0000	(0.5308)	(0.0588)	0.0000	1	(0.5896)	01/06/2025
300979.ZK	12/16/2024	SDB3260122977	1,100.00	10.5793	11,474.06	11,637.19	0.0000	4.5800	50.0000	0.0000	(1.4598)	(0.1616)	0.0000	1	(1.6214)	01/06/2025
300979.ZK	12/16/2024	SDB3260122977	400.00	10.5793	4,172.38	4,231.70	0.0000	4.5800	50.0000	0.0000	(0.5308)	(0.0588)	0.0000	1	(0.5896)	01/06/2025
300979.ZK	12/16/2024	SDB3260122977	2,000.00	10.5793	20,861.92	21,158.52	0.0000	4.5800	50.0000	0.0000	(2.6541)	(0.2939)	0.0000	1	(2.9480)	01/06/2025
300979.ZK	12/16/2024	SDB3260122977	300.00	10.5793	3,129.29	3,173.78	0.0000	4.5800	50.0000	0.0000	(0.3981)	(0.0441)	0.0000	1	(0.4422)	01/06/2025
300979.ZK	12/16/2024	SDB3260122977	300.00	10.5793	3,129.29	3,173.78	0.0000	4.5800	50.0000	0.0000	(0.3981)	(0.0441)	0.0000	1	(0.4422)	01/06/2025
300979.ZK	12/16/2024	SDB3260122977	600.00	10.5793	6,258.58	6,347.56	0.0000	4.5800	50.0000	0.0000	(0.7962)	(0.0882)	0.0000	1	(0.8844)	01/06/2025
300979.ZK	12/16/2024	SDB3260122977	300.00	10.5793	3,129.29	3,173.78	0.0000	4.5800	50.0000	0.0000	(0.3981)	(0.0441)	0.0000	1	(0.4422)	01/06/2025
300979.ZK	12/16/2024	SDB3260122977	300.00	10.5793	3,129.29	3,173.78	0.0000	4.5800	50.0000	0.0000	(0.3981)	(0.0441)	0.0000	1	(0.4422)	01/06/2025
300979.ZK	12/16/2024	SDB3260122977	1,500.00	10.5793	15,646.44	15,868.89	0.0000	4.5800	50.0000	0.0000	(1.9906)	(0.2204)	0.0000	1	(2.2110)	01/06/2025
300979.ZK	12/16/2024	SDB3260122977	2,300.00	10.5793	23,991.21	24,332.30	0.0000	4.5800	50.0000	0.0000	(3.0522)	(0.3379)	0.0000	1	(3.3902)	01/06/2025
300979.ZK	12/16/2024	SDB3260122977	600.00	10.5793	6,258.58	6,347.56	0.0000	4.5800	50.0000	0.0000	(0.7962)	(0.0882)	0.0000	1	(0.8844)	01/06/2025
300979.ZK	12/16/2024	SDB3260122977	2,200.00	10.5793	22,948.11	23,274.38	0.0000	4.5800	50.0000	0.0000	(2.9195)	(0.3233)	0.0000	1	(3.2428)	01/06/2025
300979.ZK	12/16/2024	SDB3260122977	400.00	10.5793	4,172.38	4,231.70	0.0000	4.5800	50.0000	0.0000	(0.5308)	(0.0588)	0.0000	1	(0.5896)	01/06/2025
300979.ZK	12/16/2024	SDB3260122977	400.00	10.5793	4,172.38	4,231.70	0.0000	4.5800	50.0000	0.0000	(0.5308)	(0.0588)	0.0000	1	(0.5896)	01/06/2025
300979.ZK	12/16/2024	SDB3260122977	300.00	10.5793	3,129.29	3,173.78	0.0000	4.5800	50.0000	0.0000	(0.3981)	(0.0441)	0.0000	1	(0.4422)	01/06/2025
300979.ZK	12/16/2024	SDB3260122977	1,200.00	10.5793	12,517.15	12,695.11	0.0000	4.5800	50.0000	0.0000	(1.5925)	(0.1763)	0.0000	1	(1.7688)	01/06/2025
300979.ZK	12/13/2024	SDB3260122977	100.00	10.4752	1,043.10	1,047.52	0.0000	4.5800	50.0000	0.0000	(0.3981)	(0.0436)	0.0000	3	(0.4418)	01/06/2025
300979.ZK	12/13/2024	SDB3260122977	400.00	10.4752	4,172.38	4,190.09	0.0000	4.5800	50.0000	0.0000	(1.5925)	(0.1746)	0.0000	3	(1.7670)	01/06/2025
300979.ZK	12/13/2024	SDB3260122977	1,100.00	10.4752	11,474.06	11,522.76	0.0000	4.5800	50.0000	0.0000	(4.3793)	(0.4801)	0.0000	3	(4.8594)	01/06/2025
300979.ZK	12/13/2024	SDB3260122977	400.00	10.4752	4,172.38	4,190.09	0.0000	4.5800	50.0000	0.0000	(1.5925)	(0.1746)	0.0000	3	(1.7670)	01/06/2025
300979.ZK	12/13/2024	SDB3260122977	2,000.00	10.4752	20,861.92	20,950.47	0.0000	4.5800	50.0000	0.0000	(7.9623)	(0.8729)	0.0000	3	(8.8352)	01/06/2025
300979.ZK	12/13/2024	SDB3260122977	300.00	10.4752	3,129.29	3,142.57	0.0000	4.5800	50.0000	0.0000	(1.1943)	(0.1309)	0.0000	3	(1.3253)	01/06/2025
300979.ZK	12/13/2024	SDB3260122977	300.00	10.4752	3,129.29	3,142.57	0.0000	4.5800	50.0000	0.0000	(1.1943)	(0.1309)	0.0000	3	(1.3253)	01/06/2025
300979.ZK	12/13/2024	SDB3260122977	600.00	10.4752	6,258.58	6,285.14	0.0000	4.5800	50.0000	0.0000	(2.3887)	(0.2619)	0.0000	3	(2.6506)	01/06/2025
300979.ZK	12/13/2024	SDB3260122977	300.00	10.4752	3,129.29	3,142.57	0.0000	4.5800	50.0000	0.0000	(1.1943)	(0.1309)	0.0000	3	(1.3253)	01/06/2025
300979.ZK	12/13/2024	SDB3260122977	300.00	10.4752	3,129.29	3,142.57	0.0000	4.5800	50.0000	0.0000	(1.1943)	(0.1309)	0.0000	3	(1.3253)	01/06/2025
300979.ZK	12/13/2024	SDB3260122977	1,500.00	10.4752	15,646.44	15,712.86	0.0000	4.5800	50.0000	0.0000	(5.9717)	(0.6547)	0.0000	3	(6.6264)	01/06/2025
300979.ZK	12/13/2024	SDB3260122977	2,300.00	10.4752	23,991.21	24,093.05	0.0000	4.5800	50.0000	0.0000	(9.1566)	(1.0039)	0.0000	3	(10.1605)	01/06/2025
300979.ZK	12/13/2024	SDB3260122977	600.00	10.4752	6,258.58	6,285.14	0.0000	4.5800	50.0000	0.0000	(2.3887)	(0.2619)	0.0000	3	(2.6506)	01/06/2025
300979.ZK	12/13/2024	SDB3260122977	2,200.00	10.4752	22,948.11	23,045.52	0.0000	4.5800	50.0000	0.0000	(8.7585)	(0.9602)	0.0000	3	(9.7188)	01/06/2025
300979.ZK	12/13/2024	SDB3260122977	400.00	10.4752	4,172.38	4,190.09	0.0000	4.5800	50.0000	0.0000	(1.5925)	(0.1746)	0.0000	3	(1.7670)	01/06/2025
300979.ZK	12/13/2024	SDB3260122977	400.00	10.4752	4,172.38	4,190.09	0.0000	4.5800	50.0000	0.0000	(1.5925)	(0.1746)	0.0000	3	(1.7670)	01/06/2025
300979.ZK	12/13/2024	SDB3260122977	300.00	10.4752	3,129.29	3,142.57	0.0000	4.5800	50.0000	0.0000	(1.1943)	(0.1309)	0.0000	3	(1.3253)	01/06/2025
300979.ZK	12/13/2024	SDB3260122977	1,200.00	10.4752	12,517.15	12,570.28	0.0000	4.5800	50.0000	0.0000	(4.7774)	(0.5238)	0.0000	3	(5.3011)	01/06/2025
300979.ZK	12/12/2024	SDB3260122977	100.00	10.4228	1,043.10	1,042.28	0.0000	4.5800	50.0000	0.0000	(0.1327)	(0.0145)	0.0000	1	(0.1472)	01/06/2025
300979.ZK	12/12/2024	SDB3260122977	400.00	10.4228	4,172.38	4,169.12	0.0000	4.5800	50.0000	0.0000	(0.5308)	(0.0579)	0.0000	1	(0.5887)	01/06/2025
300979.ZK	12/12/2024	SDB3260122977	1,100.00	10.4228	11,474.06	11,465.09	0.0000	4.5800	50.0000	0.0000	(1.4598)	(0.1592)	0.0000	1	(1.6190)	01/06/2025
300979.ZK	12/12/2024	SDB3260122977	400.00	10.4228	4,172.38	4,169.12	0.0000	4.5800	50.0000	0.0000	(0.5308)	(0.0579)	0.0000	1	(0.5887)	01/06/2025
300979.ZK	12/12/2024	SDB3260122977	2,000.00	10.4228	20,861.92	20,845.62	0.0000	4.5800	50.0000	0.0000	(2.6541)	(0.2895)	0.0000	1	(2.9436)	01/06/2025
300979.ZK	12/12/2024	SDB3260122977	300.00	10.4228	3,129.29	3,126.84	0.0000	4.5800	50.0000	0.0000	(0.3981)	(0.0434)	0.0000	1	(0.4415)	01/06/2025
300979.ZK	12/12/2024	SDB3260122977	300.00	10.4228	3,129.29	3,126.84	0.0000	4.5800	50.0000	0.0000	(0.3981)	(0.0434)	0.0000	1	(0.4415)	01/06/2025
300979.ZK	12/12/2024	SDB3260122977	600.00	10.4228	6,258.58	6,253.69	0.0000	4.5800	50.0000	0.0000	(0.7962)	(0.0869)	0.0000	1	(0.8831)	01/06/2025
300979.ZK	12/12/2024	SDB3260122977	300.00	10.4228	3,129.29	3,126.84	0.0000	4.5800	50.0000	0.0000	(0.3981)	(0.0434)	0.0000	1	(0.4415)	01/06/2025
300979.ZK	12/12/2024	SDB3260122977	300.00	10.4228	3,129.29	3,126.84	0.0000	4.5800	50.0000	0.0000	(0.3981)	(0.0434)	0.0000	1	(0.4415)	01/06/2025
300979.ZK	12/12/2024	SDB3260122977	1,500.00	10.4228	15,646.44	15,634.21	0.0000	4.5800	50.0000	0.0000	(1.9906)	(0.2171)	0.0000	1	(2.2077)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HUALI INDUSTRIAL GROUP COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
300979.ZK	12/12/2024	SDB3260122977	2,300.00	10.4228	23,991.21	23,972.46	0.0000	4.5800	50.0000	0.0000	(3.0522)	(0.3330)	0.0000	1	(3.3852)	01/06/2025
300979.ZK	12/12/2024	SDB3260122977	600.00	10.4228	6,258.58	6,253.69	0.0000	4.5800	50.0000	0.0000	(0.7962)	(0.0869)	0.0000	1	(0.8831)	01/06/2025
300979.ZK	12/12/2024	SDB3260122977	2,200.00	10.4228	22,948.11	22,930.18	0.0000	4.5800	50.0000	0.0000	(2.9195)	(0.3185)	0.0000	1	(3.2380)	01/06/2025
300979.ZK	12/12/2024	SDB3260122977	400.00	10.4228	4,172.38	4,169.12	0.0000	4.5800	50.0000	0.0000	(0.5308)	(0.0579)	0.0000	1	(0.5887)	01/06/2025
300979.ZK	12/12/2024	SDB3260122977	400.00	10.4228	4,172.38	4,169.12	0.0000	4.5800	50.0000	0.0000	(0.5308)	(0.0579)	0.0000	1	(0.5887)	01/06/2025
300979.ZK	12/12/2024	SDB3260122977	300.00	10.4228	3,129.29	3,126.84	0.0000	4.5800	50.0000	0.0000	(0.3981)	(0.0434)	0.0000	1	(0.4415)	01/06/2025
300979.ZK	12/12/2024	SDB3260122977	1,200.00	10.4228	12,517.15	12,507.37	0.0000	4.5800	50.0000	0.0000	(1.5925)	(0.1737)	0.0000	1	(1.7662)	01/06/2025
300979.ZK	12/11/2024	SDB3260122977	100.00	9.9018	1,043.10	990.18	0.0000	4.5800	50.0000	0.0000	(0.1327)	(0.0138)	0.0000	1	(0.1465)	01/06/2025
300979.ZK	12/11/2024	SDB3260122977	400.00	9.9018	4,172.38	3,960.73	0.0000	4.5800	50.0000	0.0000	(0.5308)	(0.0550)	0.0000	1	(0.5858)	01/06/2025
300979.ZK	12/11/2024	SDB3260122977	1,100.00	9.9018	11,474.06	10,892.02	0.0000	4.5800	50.0000	0.0000	(1.4598)	(0.1513)	0.0000	1	(1.6110)	01/06/2025
300979.ZK	12/11/2024	SDB3260122977	400.00	9.9018	4,172.38	3,960.73	0.0000	4.5800	50.0000	0.0000	(0.5308)	(0.0550)	0.0000	1	(0.5858)	01/06/2025
300979.ZK	12/11/2024	SDB3260122977	2,000.00	9.9018	20,861.92	19,803.67	0.0000	4.5800	50.0000	0.0000	(2.6541)	(0.2751)	0.0000	1	(2.9292)	01/06/2025
300979.ZK	12/11/2024	SDB3260122977	300.00	9.9018	3,129.29	2,970.55	0.0000	4.5800	50.0000	0.0000	(0.3981)	(0.0413)	0.0000	1	(0.4394)	01/06/2025
300979.ZK	12/11/2024	SDB3260122977	300.00	9.9018	3,129.29	2,970.55	0.0000	4.5800	50.0000	0.0000	(0.3981)	(0.0413)	0.0000	1	(0.4394)	01/06/2025
300979.ZK	12/11/2024	SDB3260122977	600.00	9.9018	6,258.58	5,941.10	0.0000	4.5800	50.0000	0.0000	(0.7962)	(0.0825)	0.0000	1	(0.8787)	01/06/2025
300979.ZK	12/11/2024	SDB3260122977	300.00	9.9018	3,129.29	2,970.55	0.0000	4.5800	50.0000	0.0000	(0.3981)	(0.0413)	0.0000	1	(0.4394)	01/06/2025
300979.ZK	12/11/2024	SDB3260122977	300.00	9.9018	3,129.29	2,970.55	0.0000	4.5800	50.0000	0.0000	(0.3981)	(0.0413)	0.0000	1	(0.4394)	01/06/2025
300979.ZK	12/11/2024	SDB3260122977	1,500.00	9.9018	15,646.44	14,852.75	0.0000	4.5800	50.0000	0.0000	(1.9906)	(0.2063)	0.0000	1	(2.1969)	01/06/2025
300979.ZK	12/11/2024	SDB3260122977	2,300.00	9.9018	23,991.21	22,774.22	0.0000	4.5800	50.0000	0.0000	(3.0522)	(0.3163)	0.0000	1	(3.3685)	01/06/2025
300979.ZK	12/11/2024	SDB3260122977	600.00	9.9018	6,258.58	5,941.10	0.0000	4.5800	50.0000	0.0000	(0.7962)	(0.0825)	0.0000	1	(0.8787)	01/06/2025
300979.ZK	12/11/2024	SDB3260122977	2,200.00	9.9018	22,948.11	21,784.04	0.0000	4.5800	50.0000	0.0000	(2.9195)	(0.3026)	0.0000	1	(3.2221)	01/06/2025
300979.ZK	12/11/2024	SDB3260122977	400.00	9.9018	4,172.38	3,960.73	0.0000	4.5800	50.0000	0.0000	(0.5308)	(0.0550)	0.0000	1	(0.5858)	01/06/2025
300979.ZK	12/11/2024	SDB3260122977	400.00	9.9018	4,172.38	3,960.73	0.0000	4.5800	50.0000	0.0000	(0.5308)	(0.0550)	0.0000	1	(0.5858)	01/06/2025
300979.ZK	12/11/2024	SDB3260122977	300.00	9.9018	3,129.29	2,970.55	0.0000	4.5800	50.0000	0.0000	(0.3981)	(0.0413)	0.0000	1	(0.4394)	01/06/2025
300979.ZK	12/11/2024	SDB3260122977	1,200.00	9.9018	12,517.15	11,882.20	0.0000	4.5800	50.0000	0.0000	(1.5925)	(0.1650)	0.0000	1	(1.7575)	01/06/2025
300979.ZK	12/10/2024	SDB3260122977	100.00	9.9964	1,043.10	999.64	0.0000	4.5800	50.0000	0.0000	(0.1327)	(0.0139)	0.0000	1	(0.1466)	01/06/2025
300979.ZK	12/10/2024	SDB3260122977	400.00	9.9964	4,172.38	3,998.57	0.0000	4.5800	50.0000	0.0000	(0.5308)	(0.0555)	0.0000	1	(0.5864)	01/06/2025
300979.ZK	12/10/2024	SDB3260122977	1,100.00	9.9964	11,474.06	10,996.07	0.0000	4.5800	50.0000	0.0000	(1.4598)	(0.1527)	0.0000	1	(1.6125)	01/06/2025
300979.ZK	12/10/2024	SDB3260122977	400.00	9.9964	4,172.38	3,998.57	0.0000	4.5800	50.0000	0.0000	(0.5308)	(0.0555)	0.0000	1	(0.5864)	01/06/2025
300979.ZK	12/10/2024	SDB3260122977	2,000.00	9.9964	20,861.92	19,992.85	0.0000	4.5800	50.0000	0.0000	(2.6541)	(0.2777)	0.0000	1	(2.9318)	01/06/2025
300979.ZK	12/10/2024	SDB3260122977	300.00	9.9964	3,129.29	2,998.93	0.0000	4.5800	50.0000	0.0000	(0.3981)	(0.0417)	0.0000	1	(0.4398)	01/06/2025
300979.ZK	12/10/2024	SDB3260122977	300.00	9.9964	3,129.29	2,998.93	0.0000	4.5800	50.0000	0.0000	(0.3981)	(0.0417)	0.0000	1	(0.4398)	01/06/2025
300979.ZK	12/10/2024	SDB3260122977	600.00	9.9964	6,258.58	5,997.86	0.0000	4.5800	50.0000	0.0000	(0.7962)	(0.0833)	0.0000	1	(0.8795)	01/06/2025
300979.ZK	12/10/2024	SDB3260122977	300.00	9.9964	3,129.29	2,998.93	0.0000	4.5800	50.0000	0.0000	(0.3981)	(0.0417)	0.0000	1	(0.4398)	01/06/2025
300979.ZK	12/10/2024	SDB3260122977	300.00	9.9964	3,129.29	2,998.93	0.0000	4.5800	50.0000	0.0000	(0.3981)	(0.0417)	0.0000	1	(0.4398)	01/06/2025
300979.ZK	12/10/2024	SDB3260122977	1,500.00	9.9964	15,646.44	14,994.64	0.0000	4.5800	50.0000	0.0000	(1.9906)	(0.2083)	0.0000	1	(2.1988)	01/06/2025
300979.ZK	12/10/2024	SDB3260122977	2,300.00	9.9964	23,991.21	22,991.78	0.0000	4.5800	50.0000	0.0000	(3.0522)	(0.3193)	0.0000	1	(3.3715)	01/06/2025
300979.ZK	12/10/2024	SDB3260122977	600.00	9.9964	6,258.58	5,997.86	0.0000	4.5800	50.0000	0.0000	(0.7962)	(0.0833)	0.0000	1	(0.8795)	01/06/2025
300979.ZK	12/10/2024	SDB3260122977	2,200.00	9.9964	22,948.11	21,992.14	0.0000	4.5800	50.0000	0.0000	(2.9195)	(0.3054)	0.0000	1	(3.2250)	01/06/2025
300979.ZK	12/10/2024	SDB3260122977	400.00	9.9964	4,172.38	3,998.57	0.0000	4.5800	50.0000	0.0000	(0.5308)	(0.0555)	0.0000	1	(0.5864)	01/06/2025
300979.ZK	12/10/2024	SDB3260122977	400.00	9.9964	4,172.38	3,998.57	0.0000	4.5800	50.0000	0.0000	(0.5308)	(0.0555)	0.0000	1	(0.5864)	01/06/2025
300979.ZK	12/10/2024	SDB3260122977	300.00	9.9964	3,129.29	2,998.93	0.0000	4.5800	50.0000	0.0000	(0.3981)	(0.0417)	0.0000	1	(0.4398)	01/06/2025
300979.ZK	12/10/2024	SDB3260122977	1,200.00	9.9964	12,517.15	11,995.71	0.0000	4.5800	50.0000	0.0000	(1.5925)	(0.1666)	0.0000	1	(1.7591)	01/06/2025
300979.ZK	12/09/2024	SDB3260122977	100.00	10.0645	1,043.10	1,006.45	0.0000	4.5800	50.0000	0.0000	(0.1327)	(0.0140)	0.0000	1	(0.1467)	01/06/2025
300979.ZK	12/09/2024	SDB3260122977	400.00	10.0645	4,172.38	4,025.81	0.0000	4.5800	50.0000	0.0000	(0.5308)	(0.0559)	0.0000	1	(0.5867)	01/06/2025
300979.ZK	12/09/2024	SDB3260122977	1,100.00	10.0645	11,474.06	11,070.97	0.0000	4.5800	50.0000	0.0000	(1.4598)	(0.1538)	0.0000	1	(1.6135)	01/06/2025
300979.ZK	12/09/2024	SDB3260122977	400.00	10.0645	4,172.38	4,025.81	0.0000	4.5800	50.0000	0.0000	(0.5308)	(0.0559)	0.0000	1	(0.5867)	01/06/2025
300979.ZK	12/09/2024	SDB3260122977	2,000.00	10.0645	20,861.92	20,129.03	0.0000	4.5800	50.0000	0.0000	(2.6541)	(0.2796)	0.0000	1	(2.9337)	01/06/2025
300979.ZK	12/09/2024	SDB3260122977	300.00	10.0645	3,129.29	3,019.35	0.0000	4.5800	50.0000	0.0000	(0.3981)	(0.0419)	0.0000	1	(0.4401)	01/06/2025
300979.ZK	12/09/2024	SDB3260122977	300.00	10.0645	3,129.29	3,019.35	0.0000	4.5800	50.0000	0.0000	(0.3981)	(0.0419)	0.0000	1	(0.4401)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HUALI INDUSTRIAL GROUP COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
300979.ZK	12/09/2024	SDB3260122977	600.00	10.0645	6,258.58	6,038.71	0.0000	4.5800	50.0000	0.0000	(0.7962)	(0.0839)	0.0000	1	(0.8801)	01/06/2025
300979.ZK	12/09/2024	SDB3260122977	300.00	10.0645	3,129.29	3,019.35	0.0000	4.5800	50.0000	0.0000	(0.3981)	(0.0419)	0.0000	1	(0.4401)	01/06/2025
300979.ZK	12/09/2024	SDB3260122977	300.00	10.0645	3,129.29	3,019.35	0.0000	4.5800	50.0000	0.0000	(0.3981)	(0.0419)	0.0000	1	(0.4401)	01/06/2025
300979.ZK	12/09/2024	SDB3260122977	1,500.00	10.0645	15,646.44	15,096.77	0.0000	4.5800	50.0000	0.0000	(1.9906)	(0.2097)	0.0000	1	(2.2003)	01/06/2025
300979.ZK	12/09/2024	SDB3260122977	2,300.00	10.0645	23,991.21	23,148.39	0.0000	4.5800	50.0000	0.0000	(3.0522)	(0.3215)	0.0000	1	(3.3737)	01/06/2025
300979.ZK	12/09/2024	SDB3260122977	600.00	10.0645	6,258.58	6,038.71	0.0000	4.5800	50.0000	0.0000	(0.7962)	(0.0839)	0.0000	1	(0.8801)	01/06/2025
300979.ZK	12/09/2024	SDB3260122977	2,200.00	10.0645	22,948.11	22,141.94	0.0000	4.5800	50.0000	0.0000	(2.9195)	(0.3075)	0.0000	1	(3.2270)	01/06/2025
300979.ZK	12/09/2024	SDB3260122977	400.00	10.0645	4,172.38	4,025.81	0.0000	4.5800	50.0000	0.0000	(0.5308)	(0.0559)	0.0000	1	(0.5867)	01/06/2025
300979.ZK	12/09/2024	SDB3260122977	400.00	10.0645	4,172.38	4,025.81	0.0000	4.5800	50.0000	0.0000	(0.5308)	(0.0559)	0.0000	1	(0.5867)	01/06/2025
300979.ZK	12/09/2024	SDB3260122977	300.00	10.0645	3,129.29	3,019.35	0.0000	4.5800	50.0000	0.0000	(0.3981)	(0.0419)	0.0000	1	(0.4401)	01/06/2025
300979.ZK	12/09/2024	SDB3260122977	1,200.00	10.0645	12,517.15	12,077.42	0.0000	4.5800	50.0000	0.0000	(1.5925)	(0.1677)	0.0000	1	(1.7602)	01/06/2025
300979.ZK	12/06/2024	SDB3260122977	100.00	10.2843	1,043.10	1,028.43	0.0000	4.5800	50.0000	0.0000	(0.3981)	(0.0429)	0.0000	3	(0.4410)	01/06/2025
300979.ZK	12/06/2024	SDB3260122977	400.00	10.2843	4,172.38	4,113.71	0.0000	4.5800	50.0000	0.0000	(1.5925)	(0.1714)	0.0000	3	(1.7639)	01/06/2025
300979.ZK	12/06/2024	SDB3260122977	1,100.00	10.2843	11,474.06	11,312.69	0.0000	4.5800	50.0000	0.0000	(4.3793)	(0.4714)	0.0000	3	(4.8506)	01/06/2025
300979.ZK	12/06/2024	SDB3260122977	400.00	10.2843	4,172.38	4,113.71	0.0000	4.5800	50.0000	0.0000	(1.5925)	(0.1714)	0.0000	3	(1.7639)	01/06/2025
300979.ZK	12/06/2024	SDB3260122977	2,000.00	10.2843	20,861.92	20,568.53	0.0000	4.5800	50.0000	0.0000	(7.9623)	(0.8570)	0.0000	3	(8.8193)	01/06/2025
300979.ZK	12/06/2024	SDB3260122977	300.00	10.2843	3,129.29	3,085.28	0.0000	4.5800	50.0000	0.0000	(1.1943)	(0.1286)	0.0000	3	(1.3229)	01/06/2025
300979.ZK	12/06/2024	SDB3260122977	300.00	10.2843	3,129.29	3,085.28	0.0000	4.5800	50.0000	0.0000	(1.1943)	(0.1286)	0.0000	3	(1.3229)	01/06/2025
300979.ZK	12/06/2024	SDB3260122977	600.00	10.2843	6,258.58	6,170.56	0.0000	4.5800	50.0000	0.0000	(2.3887)	(0.2571)	0.0000	3	(2.6458)	01/06/2025
300979.ZK	12/06/2024	SDB3260122977	300.00	10.2843	3,129.29	3,085.28	0.0000	4.5800	50.0000	0.0000	(1.1943)	(0.1286)	0.0000	3	(1.3229)	01/06/2025
300979.ZK	12/06/2024	SDB3260122977	300.00	10.2843	3,129.29	3,085.28	0.0000	4.5800	50.0000	0.0000	(1.1943)	(0.1286)	0.0000	3	(1.3229)	01/06/2025
300979.ZK	12/06/2024	SDB3260122977	1,500.00	10.2843	15,646.44	15,426.40	0.0000	4.5800	50.0000	0.0000	(5.9717)	(0.6428)	0.0000	3	(6.6145)	01/06/2025
300979.ZK	12/06/2024	SDB3260122977	2,300.00	10.2843	23,991.21	23,653.81	0.0000	4.5800	50.0000	0.0000	(9.1566)	(0.9856)	0.0000	3	(10.1422)	01/06/2025
300979.ZK	12/06/2024	SDB3260122977	600.00	10.2843	6,258.58	6,170.56	0.0000	4.5800	50.0000	0.0000	(2.3887)	(0.2571)	0.0000	3	(2.6458)	01/06/2025
300979.ZK	12/06/2024	SDB3260122977	2,200.00	10.2843	22,948.11	22,625.39	0.0000	4.5800	50.0000	0.0000	(8.7585)	(0.9427)	0.0000	3	(9.7013)	01/06/2025
300979.ZK	12/06/2024	SDB3260122977	400.00	10.2843	4,172.38	4,113.71	0.0000	4.5800	50.0000	0.0000	(1.5925)	(0.1714)	0.0000	3	(1.7639)	01/06/2025
300979.ZK	12/06/2024	SDB3260122977	400.00	10.2843	4,172.38	4,113.71	0.0000	4.5800	50.0000	0.0000	(1.5925)	(0.1714)	0.0000	3	(1.7639)	01/06/2025
300979.ZK	12/06/2024	SDB3260122977	300.00	10.2843	3,129.29	3,085.28	0.0000	4.5800	50.0000	0.0000	(1.1943)	(0.1286)	0.0000	3	(1.3229)	01/06/2025
300979.ZK	12/06/2024	SDB3260122977	1,200.00	10.2843	12,517.15	12,341.12	0.0000	4.5800	50.0000	0.0000	(4.7774)	(0.5142)	0.0000	3	(5.2916)	01/06/2025
300979.ZK	12/05/2024	SDB3260122977	100.00	10.3231	1,043.10	1,032.31	0.0000	4.5800	50.0000	0.0000	(0.1327)	(0.0143)	0.0000	1	(0.1470)	01/06/2025
300979.ZK	12/05/2024	SDB3260122977	400.00	10.3231	4,172.38	4,129.25	0.0000	4.5800	50.0000	0.0000	(0.5308)	(0.0574)	0.0000	1	(0.5882)	01/06/2025
300979.ZK	12/05/2024	SDB3260122977	1,100.00	10.3231	11,474.06	11,355.44	0.0000	4.5800	50.0000	0.0000	(1.4598)	(0.1577)	0.0000	1	(1.6175)	01/06/2025
300979.ZK	12/05/2024	SDB3260122977	400.00	10.3231	4,172.38	4,129.25	0.0000	4.5800	50.0000	0.0000	(0.5308)	(0.0574)	0.0000	1	(0.5882)	01/06/2025
300979.ZK	12/05/2024	SDB3260122977	2,000.00	10.3231	20,861.92	20,646.26	0.0000	4.5800	50.0000	0.0000	(2.6541)	(0.2868)	0.0000	1	(2.9409)	01/06/2025
300979.ZK	12/05/2024	SDB3260122977	300.00	10.3231	3,129.29	3,096.94	0.0000	4.5800	50.0000	0.0000	(0.3981)	(0.0430)	0.0000	1	(0.4411)	01/06/2025
300979.ZK	12/05/2024	SDB3260122977	300.00	10.3231	3,129.29	3,096.94	0.0000	4.5800	50.0000	0.0000	(0.3981)	(0.0430)	0.0000	1	(0.4411)	01/06/2025
300979.ZK	12/05/2024	SDB3260122977	600.00	10.3231	6,258.58	6,193.88	0.0000	4.5800	50.0000	0.0000	(0.7962)	(0.0860)	0.0000	1	(0.8823)	01/06/2025
300979.ZK	12/05/2024	SDB3260122977	300.00	10.3231	3,129.29	3,096.94	0.0000	4.5800	50.0000	0.0000	(0.3981)	(0.0430)	0.0000	1	(0.4411)	01/06/2025
300979.ZK	12/05/2024	SDB3260122977	300.00	10.3231	3,129.29	3,096.94	0.0000	4.5800	50.0000	0.0000	(0.3981)	(0.0430)	0.0000	1	(0.4411)	01/06/2025
300979.ZK	12/05/2024	SDB3260122977	1,500.00	10.3231	15,646.44	15,484.70	0.0000	4.5800	50.0000	0.0000	(1.9906)	(0.2151)	0.0000	1	(2.2056)	01/06/2025
300979.ZK	12/05/2024	SDB3260122977	2,300.00	10.3231	23,991.21	23,743.20	0.0000	4.5800	50.0000	0.0000	(3.0522)	(0.3298)	0.0000	1	(3.3820)	01/06/2025
300979.ZK	12/05/2024	SDB3260122977	2,800.00	10.3231	29,206.69	28,904.76	0.0000	4.5800	50.0000	0.0000	(3.7157)	(0.4015)	0.0000	1	(4.1172)	01/06/2025
300979.ZK	12/05/2024	SDB3260122977	2,000.00	10.3231	20,861.92	20,646.26	0.0000	4.5800	50.0000	0.0000	(2.6541)	(0.2868)	0.0000	1	(2.9409)	01/06/2025
300979.ZK	12/05/2024	SDB3260122977	2,200.00	10.3231	22,948.11	22,710.89	0.0000	4.5800	50.0000	0.0000	(2.9195)	(0.3154)	0.0000	1	(3.2349)	01/06/2025
300979.ZK	12/05/2024	SDB3260122977	400.00	10.3231	4,172.38	4,129.25	0.0000	4.5800	50.0000	0.0000	(0.5308)	(0.0574)	0.0000	1	(0.5882)	01/06/2025
300979.ZK	12/05/2024	SDB3260122977	400.00	10.3231	4,172.38	4,129.25	0.0000	4.5800	50.0000	0.0000	(0.5308)	(0.0574)	0.0000	1	(0.5882)	01/06/2025
300979.ZK	12/05/2024	SDB3260122977	300.00	10.3231	3,129.29	3,096.94	0.0000	4.5800	50.0000	0.0000	(0.3981)	(0.0430)	0.0000	1	(0.4411)	01/06/2025
300979.ZK	12/05/2024	SDB3260122977	1,200.00	10.3231	12,517.15	12,387.76	0.0000	4.5800	50.0000	0.0000	(1.5925)	(0.1721)	0.0000	1	(1.7645)	01/06/2025
300979.ZK	12/04/2024	SDB3260122977	100.00	10.4310	1,043.10	1,043.10	0.0000	4.5800	50.0000	0.0000	(0.1327)	(0.0145)	0.0000	1	(0.1472)	01/06/2025
300979.ZK	12/04/2024	SDB3260122977	400.00	10.4310	4,172.38	4,172.38	0.0000	4.5800	50.0000	0.0000	(0.5308)	(0.0579)	0.0000	1	(0.5888)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HUALI INDUSTRIAL GROUP COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
300979.ZK	12/04/2024	SDB3260122977	1,100.00	10.4310	11,474.06	11,474.06	0.0000	4.5800	50.0000	0.0000	(1.4598)	(0.1594)	0.0000	1	(1.6191)	01/06/2025
300979.ZK	12/04/2024	SDB3260122977	400.00	10.4310	4,172.38	4,172.38	0.0000	4.5800	50.0000	0.0000	(0.5308)	(0.0579)	0.0000	1	(0.5888)	01/06/2025
300979.ZK	12/04/2024	SDB3260122977	2,000.00	10.4310	20,861.92	20,861.92	0.0000	4.5800	50.0000	0.0000	(2.6541)	(0.2897)	0.0000	1	(2.9438)	01/06/2025
300979.ZK	12/04/2024	SDB3260122977	300.00	10.4310	3,129.29	3,129.29	0.0000	4.5800	50.0000	0.0000	(0.3981)	(0.0435)	0.0000	1	(0.4416)	01/06/2025
300979.ZK	12/04/2024	SDB3260122977	300.00	10.4310	3,129.29	3,129.29	0.0000	4.5800	50.0000	0.0000	(0.3981)	(0.0435)	0.0000	1	(0.4416)	01/06/2025
300979.ZK	12/04/2024	SDB3260122977	600.00	10.4310	6,258.58	6,258.58	0.0000	4.5800	50.0000	0.0000	(0.7962)	(0.0869)	0.0000	1	(0.8832)	01/06/2025
300979.ZK	12/04/2024	SDB3260122977	300.00	10.4310	3,129.29	3,129.29	0.0000	4.5800	50.0000	0.0000	(0.3981)	(0.0435)	0.0000	1	(0.4416)	01/06/2025
300979.ZK	12/04/2024	SDB3260122977	300.00	10.4310	3,129.29	3,129.29	0.0000	4.5800	50.0000	0.0000	(0.3981)	(0.0435)	0.0000	1	(0.4416)	01/06/2025
300979.ZK	12/04/2024	SDB3260122977	1,500.00	10.4310	15,646.44	15,646.44	0.0000	4.5800	50.0000	0.0000	(1.9906)	(0.2173)	0.0000	1	(2.2079)	01/06/2025
300979.ZK	12/04/2024	SDB3260122977	2,300.00	10.4310	23,991.21	23,991.21	0.0000	4.5800	50.0000	0.0000	(3.0522)	(0.3332)	0.0000	1	(3.3854)	01/06/2025
300979.ZK	12/04/2024	SDB3260122977	2,800.00	10.4310	29,206.69	29,206.69	0.0000	4.5800	50.0000	0.0000	(3.7157)	(0.4056)	0.0000	1	(4.1214)	01/06/2025
300979.ZK	12/04/2024	SDB3260122977	2,000.00	10.4310	20,861.92	20,861.92	0.0000	4.5800	50.0000	0.0000	(2.6541)	(0.2897)	0.0000	1	(2.9438)	01/06/2025
300979.ZK	12/04/2024	SDB3260122977	2,200.00	10.4310	22,948.11	22,948.11	0.0000	4.5800	50.0000	0.0000	(2.9195)	(0.3187)	0.0000	1	(3.2382)	01/06/2025
300979.ZK	12/04/2024	SDB3260122977	400.00	10.4310	4,172.38	4,172.38	0.0000	4.5800	50.0000	0.0000	(0.5308)	(0.0579)	0.0000	1	(0.5888)	01/06/2025
300979.ZK	12/04/2024	SDB3260122977	400.00	10.4310	4,172.38	4,172.38	0.0000	4.5800	50.0000	0.0000	(0.5308)	(0.0579)	0.0000	1	(0.5888)	01/06/2025
300979.ZK	12/04/2024	SDB3260122977	300.00	10.4310	3,129.29	3,129.29	0.0000	4.5800	50.0000	0.0000	(0.3981)	(0.0435)	0.0000	1	(0.4416)	01/06/2025
300979.ZK	12/04/2024	SDB3260122977	1,200.00	10.4310	12,517.15	12,517.15	0.0000	4.5800	50.0000	0.0000	(1.5925)	(0.1738)	0.0000	1	(1.7663)	01/06/2025
TOTAL HUALI INDUSTRIAL GROUP COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND												(589.1699)	(65.4605)	0.0000	(654.6305)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HUANENG LANCANG RIVER HYDROPOWER INC. CMN CLASS A SERIES NORTHBOUND																
600025.SH	01/03/2025	SDB3260123474	50,600.00	1.2997	65,031.83	65,763.76	0.0000	4.3300	50.0000	0.0000	(23.4657)	(2.7402)	0.0000	3	(26.2058)	01/06/2025
600025.SH	01/03/2025	SDB3260123474	1,500.00	1.2997	1,927.82	1,949.52	0.0000	4.3300	50.0000	0.0000	(0.6956)	(0.0812)	0.0000	3	(0.7769)	01/06/2025
600025.SH	01/03/2025	SDB3260123474	30,900.00	1.2997	39,713.11	40,160.08	0.0000	4.3300	50.0000	0.0000	(14.3298)	(1.6733)	0.0000	3	(16.0032)	01/06/2025
600025.SH	01/03/2025	SDB3260123474	200.00	1.2997	257.04	259.94	0.0000	4.3300	50.0000	0.0000	(0.0927)	(0.0108)	0.0000	3	(0.1036)	01/06/2025
600025.SH	01/03/2025	SDB3260123474	36,500.00	1.2997	46,910.31	47,438.28	0.0000	4.3300	50.0000	0.0000	(16.9268)	(1.9766)	0.0000	3	(18.9034)	01/06/2025
600025.SH	01/03/2025	SDB3260123474	2,700.00	1.2997	3,470.08	3,509.13	0.0000	4.3300	50.0000	0.0000	(1.2521)	(0.1462)	0.0000	3	(1.3983)	01/06/2025
600025.SH	01/03/2025	SDB3260123474	9,900.00	1.2997	12,723.62	12,866.82	0.0000	4.3300	50.0000	0.0000	(4.5911)	(0.5361)	0.0000	3	(5.1272)	01/06/2025
600025.SH	01/03/2025	SDB3260123474	3,900.00	1.2997	5,012.33	5,068.75	0.0000	4.3300	50.0000	0.0000	(1.8086)	(0.2112)	0.0000	3	(2.0198)	01/06/2025
600025.SH	01/03/2025	SDB3260123474	5,900.00	1.2997	7,582.76	7,668.11	0.0000	4.3300	50.0000	0.0000	(2.7361)	(0.3195)	0.0000	3	(3.0556)	01/06/2025
600025.SH	01/03/2025	SDB3260123474	2,500.00	1.2997	3,213.03	3,249.20	0.0000	4.3300	50.0000	0.0000	(1.1594)	(0.1354)	0.0000	3	(1.2948)	01/06/2025
600025.SH	01/03/2025	SDB3260123474	5,600.00	1.2997	7,197.20	7,278.20	0.0000	4.3300	50.0000	0.0000	(2.5970)	(0.3033)	0.0000	3	(2.9002)	01/06/2025
600025.SH	01/03/2025	SDB3260123474	18,600.00	1.2997	23,904.98	24,174.03	0.0000	4.3300	50.0000	0.0000	(8.6257)	(1.0073)	0.0000	3	(9.6330)	01/06/2025
600025.SH	01/03/2025	SDB3260123474	29,400.00	1.2997	37,785.29	38,210.56	0.0000	4.3300	50.0000	0.0000	(18.6342)	(1.5921)	0.0000	3	(15.2263)	01/06/2025
600025.SH	01/03/2025	SDB3260123474	900.00	1.2997	1,156.69	1,169.71	0.0000	4.3300	50.0000	0.0000	(0.4174)	(0.0487)	0.0000	3	(0.4661)	01/06/2025
600025.SH	01/03/2025	SDB3260123474	1,400.00	1.2997	1,799.30	1,819.55	0.0000	4.3300	50.0000	0.0000	(0.6492)	(0.0758)	0.0000	3	(0.7251)	01/06/2025
600025.SH	01/03/2025	SDB3260123474	23,500.00	1.2997	30,202.53	30,542.46	0.0000	4.3300	50.0000	0.0000	(10.8981)	(1.2726)	0.0000	3	(12.1707)	01/06/2025
600025.SH	01/03/2025	SDB3260123474	14,300.00	1.2997	18,378.56	18,585.41	0.0000	4.3300	50.0000	0.0000	(6.6316)	(0.7744)	0.0000	3	(7.4060)	01/06/2025
600025.SH	01/03/2025	SDB3260123474	1,500.00	1.2997	1,927.82	1,949.52	0.0000	4.3300	50.0000	0.0000	(0.6956)	(0.0812)	0.0000	3	(0.7769)	01/06/2025
600025.SH	01/03/2025	SDB3260123474	100,800.00	1.2997	129,549.57	131,007.64	0.0000	4.3300	50.0000	0.0000	(46.7458)	(5.4587)	0.0000	3	(52.2045)	01/06/2025
600025.SH	01/03/2025	SDB3260123474	30,400.00	1.2997	39,070.51	39,510.24	0.0000	4.3300	50.0000	0.0000	(14.0979)	(1.6463)	0.0000	3	(15.7442)	01/06/2025
600025.SH	01/03/2025	SDB3260123474	21,900.00	1.2997	28,146.19	28,462.97	0.0000	4.3300	50.0000	0.0000	(10.1561)	(1.1860)	0.0000	3	(11.3420)	01/06/2025
600025.SH	01/03/2025	SDB3260123474	26,700.00	1.2997	34,315.21	34,701.43	0.0000	4.3300	50.0000	0.0000	(12.3821)	(1.4459)	0.0000	3	(13.8280)	01/06/2025
600025.SH	01/02/2025	SDB3260123474	50,600.00	1.3309	65,031.83	67,342.43	0.0000	4.3300	50.0000	0.0000	(7.8219)	(0.9353)	0.0000	1	(8.7572)	01/06/2025
600025.SH	01/02/2025	SDB3260123474	1,500.00	1.3309	1,927.82	1,996.32	0.0000	4.3300	50.0000	0.0000	(0.2319)	(0.0277)	0.0000	1	(0.2596)	01/06/2025
600025.SH	01/02/2025	SDB3260123474	30,900.00	1.3309	39,713.11	41,124.13	0.0000	4.3300	50.0000	0.0000	(4.7766)	(0.5712)	0.0000	1	(5.3478)	01/06/2025
600025.SH	01/02/2025	SDB3260123474	200.00	1.3309	257.04	266.18	0.0000	4.3300	50.0000	0.0000	(0.0309)	(0.0037)	0.0000	1	(0.0346)	01/06/2025
600025.SH	01/02/2025	SDB3260123474	36,500.00	1.3309	46,910.31	48,577.05	0.0000	4.3300	50.0000	0.0000	(5.6423)	(0.6747)	0.0000	1	(6.3169)	01/06/2025
600025.SH	01/02/2025	SDB3260123474	2,700.00	1.3309	3,470.08	3,593.37	0.0000	4.3300	50.0000	0.0000	(0.4174)	(0.0499)	0.0000	1	(0.4673)	01/06/2025
600025.SH	01/02/2025	SDB3260123474	9,900.00	1.3309	12,723.62	13,175.69	0.0000	4.3300	50.0000	0.0000	(1.5304)	(0.1830)	0.0000	1	(1.7134)	01/06/2025
600025.SH	01/02/2025	SDB3260123474	3,900.00	1.3309	5,012.33	5,190.42	0.0000	4.3300	50.0000	0.0000	(0.6029)	(0.0721)	0.0000	1	(0.6750)	01/06/2025
600025.SH	01/02/2025	SDB3260123474	5,900.00	1.3309	7,582.76	7,852.18	0.0000	4.3300	50.0000	0.0000	(0.9120)	(0.1091)	0.0000	1	(1.0211)	01/06/2025
600025.SH	01/02/2025	SDB3260123474	2,500.00	1.3309	3,213.03	3,327.20	0.0000	4.3300	50.0000	0.0000	(0.3865)	(0.0462)	0.0000	1	(0.4327)	01/06/2025
600025.SH	01/02/2025	SDB3260123474	5,600.00	1.3309	7,197.20	7,452.92	0.0000	4.3300	50.0000	0.0000	(0.8657)	(0.1035)	0.0000	1	(0.9692)	01/06/2025
600025.SH	01/02/2025	SDB3260123474	18,600.00	1.3309	23,904.98	24,754.33	0.0000	4.3300	50.0000	0.0000	(2.8752)	(0.3438)	0.0000	1	(3.2190)	01/06/2025
600025.SH	01/02/2025	SDB3260123474	29,400.00	1.3309	37,785.29	39,127.81	0.0000	4.3300	50.0000	0.0000	(4.5447)	(0.5434)	0.0000	1	(5.0882)	01/06/2025
600025.SH	01/02/2025	SDB3260123474	900.00	1.3309	1,156.69	1,197.79	0.0000	4.3300	50.0000	0.0000	(0.1391)	(0.0166)	0.0000	1	(0.1558)	01/06/2025
600025.SH	01/02/2025	SDB3260123474	1,400.00	1.3309	1,799.30	1,863.23	0.0000	4.3300	50.0000	0.0000	(0.2164)	(0.0259)	0.0000	1	(0.2423)	01/06/2025
600025.SH	01/02/2025	SDB3260123474	23,500.00	1.3309	30,202.53	31,275.63	0.0000	4.3300	50.0000	0.0000	(3.6327)	(0.4344)	0.0000	1	(4.0671)	01/06/2025
600025.SH	01/02/2025	SDB3260123474	14,300.00	1.3309	18,378.56	19,031.56	0.0000	4.3300	50.0000	0.0000	(2.2105)	(0.2643)	0.0000	1	(2.4749)	01/06/2025
600025.SH	01/02/2025	SDB3260123474	1,500.00	1.3309	1,927.82	1,996.32	0.0000	4.3300	50.0000	0.0000	(0.2319)	(0.0277)	0.0000	1	(0.2596)	01/06/2025
600025.SH	01/02/2025	SDB3260123474	100,800.00	1.3309	129,549.57	134,152.50	0.0000	4.3300	50.0000	0.0000	(15.5819)	(1.8632)	0.0000	1	(17.4452)	01/06/2025
600025.SH	01/02/2025	SDB3260123474	30,400.00	1.3309	39,070.51	40,458.69	0.0000	4.3300	50.0000	0.0000	(4.6993)	(0.5619)	0.0000	1	(5.2612)	01/06/2025
600025.SH	01/02/2025	SDB3260123474	21,900.00	1.3309	28,146.19	29,146.23	0.0000	4.3300	50.0000	0.0000	(3.3854)	(0.4048)	0.0000	1	(3.7902)	01/06/2025
600025.SH	01/02/2025	SDB3260123474	26,700.00	1.3309	34,315.21	35,534.44	0.0000	4.3300	50.0000	0.0000	(4.1274)	(0.4935)	0.0000	1	(4.6209)	01/06/2025
600025.SH	12/31/2024	SDB3260123474	50,600.00	1.3417	65,031.83	67,891.08	0.0000	4.3300	50.0000	0.0000	(15.6438)	(1.8859)	0.0000	2	(17.5296)	01/06/2025
600025.SH	12/31/2024	SDB3260123474	1,500.00	1.3417	1,927.82	2,012.58	0.0000	4.3300	50.0000	0.0000	(0.4637)	(0.0559)	0.0000	2	(0.5197)	01/06/2025
600025.SH	12/31/2024	SDB3260123474	30,900.00	1.3417	39,713.11	41,459.18	0.0000	4.3300	50.0000	0.0000	(9.5532)	(1.1516)	0.0000	2	(10.7049)	01/06/2025
600025.SH	12/31/2024	SDB3260123474	200.00	1.3417	257.04	268.34	0.0000	4.3300	50.0000	0.0000	(0.0618)	(0.0075)	0.0000	2	(0.0693)	01/06/2025
600025.SH	12/31/2024	SDB3260123474	36,500.00	1.3417	46,910.31	48,972.82	0.0000	4.3300	50.0000	0.0000	(11.2845)	(1.3604)	0.0000	2	(12.6449)	01/06/2025
600025.SH	12/31/2024	SDB3260123474	2,700.00	1.3417	3,470.08	3,622.65	0.0000	4.3300	50.0000	0.0000	(0.8347)	(0.1006)	0.0000	2	(0.9354)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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USD (Cont.)																
Long (Cont.)																
HUANENG LANCANG RIVER HYDROPOWER INC. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600025.SH	12/31/2024	SDB3260123474	9,900.00	1.3417	12,723.62	13,283.04	0.0000	4.3300	50.0000	0.0000	(3.0607)	(0.3690)	0.0000	2	(3.4297)	01/06/2025
600025.SH	12/31/2024	SDB3260123474	3,900.00	1.3417	5,012.33	5,232.71	0.0000	4.3300	50.0000	0.0000	(1.2057)	(0.1454)	0.0000	2	(1.3511)	01/06/2025
600025.SH	12/31/2024	SDB3260123474	5,900.00	1.3417	7,582.76	7,916.15	0.0000	4.3300	50.0000	0.0000	(1.8241)	(0.2199)	0.0000	2	(2.0440)	01/06/2025
600025.SH	12/31/2024	SDB3260123474	2,500.00	1.3417	3,213.03	3,354.30	0.0000	4.3300	50.0000	0.0000	(0.7729)	(0.0932)	0.0000	2	(0.8661)	01/06/2025
600025.SH	12/31/2024	SDB3260123474	5,600.00	1.3417	7,197.20	7,513.64	0.0000	4.3300	50.0000	0.0000	(1.7313)	(0.2087)	0.0000	2	(1.9400)	01/06/2025
600025.SH	12/31/2024	SDB3260123474	18,600.00	1.3417	23,904.98	24,956.01	0.0000	4.3300	50.0000	0.0000	(5.7505)	(0.6932)	0.0000	2	(6.4437)	01/06/2025
600025.SH	12/31/2024	SDB3260123474	29,400.00	1.3417	37,785.29	39,446.60	0.0000	4.3300	50.0000	0.0000	(9.0895)	(1.0957)	0.0000	2	(10.1852)	01/06/2025
600025.SH	12/31/2024	SDB3260123474	900.00	1.3417	1,156.69	1,207.55	0.0000	4.3300	50.0000	0.0000	(0.2782)	(0.0335)	0.0000	2	(0.3118)	01/06/2025
600025.SH	12/31/2024	SDB3260123474	1,400.00	1.3417	1,799.30	1,878.41	0.0000	4.3300	50.0000	0.0000	(0.4328)	(0.0522)	0.0000	2	(0.4850)	01/06/2025
600025.SH	12/31/2024	SDB3260123474	23,500.00	1.3417	30,202.53	31,530.44	0.0000	4.3300	50.0000	0.0000	(7.2654)	(0.8758)	0.0000	2	(8.1412)	01/06/2025
600025.SH	12/31/2024	SDB3260123474	14,300.00	1.3417	18,378.56	19,186.61	0.0000	4.3300	50.0000	0.0000	(4.4211)	(0.5330)	0.0000	2	(4.9540)	01/06/2025
600025.SH	12/31/2024	SDB3260123474	1,500.00	1.3417	1,927.82	2,012.58	0.0000	4.3300	50.0000	0.0000	(0.4637)	(0.0559)	0.0000	2	(0.5197)	01/06/2025
600025.SH	12/31/2024	SDB3260123474	100,800.00	1.3417	129,549.57	135,245.48	0.0000	4.3300	50.0000	0.0000	(31.1639)	(3.7568)	0.0000	2	(34.9207)	01/06/2025
600025.SH	12/31/2024	SDB3260123474	30,400.00	1.3417	39,070.51	40,788.32	0.0000	4.3300	50.0000	0.0000	(9.3986)	(1.1330)	0.0000	2	(10.5316)	01/06/2025
600025.SH	12/31/2024	SDB3260123474	21,900.00	1.3417	28,146.19	29,383.69	0.0000	4.3300	50.0000	0.0000	(6.7707)	(0.8162)	0.0000	2	(7.5869)	01/06/2025
600025.SH	12/31/2024	SDB3260123474	26,700.00	1.3417	34,315.21	35,823.95	0.0000	4.3300	50.0000	0.0000	(8.2547)	(0.9951)	0.0000	2	(9.2498)	01/06/2025
600025.SH	12/30/2024	SDB3260123474	50,600.00	1.3210	65,031.83	66,840.07	0.0000	4.3300	50.0000	0.0000	(7.8219)	(0.9283)	0.0000	1	(8.7502)	01/06/2025
600025.SH	12/30/2024	SDB3260123474	1,500.00	1.3210	1,927.82	1,981.42	0.0000	4.3300	50.0000	0.0000	(0.2319)	(0.0275)	0.0000	1	(0.2594)	01/06/2025
600025.SH	12/30/2024	SDB3260123474	30,900.00	1.3210	39,713.11	40,817.36	0.0000	4.3300	50.0000	0.0000	(4.7766)	(0.5669)	0.0000	1	(5.3435)	01/06/2025
600025.SH	12/30/2024	SDB3260123474	200.00	1.3210	257.04	264.19	0.0000	4.3300	50.0000	0.0000	(0.0309)	(0.0037)	0.0000	1	(0.0346)	01/06/2025
600025.SH	12/30/2024	SDB3260123474	36,500.00	1.3210	46,910.31	48,214.68	0.0000	4.3300	50.0000	0.0000	(5.6423)	(0.6696)	0.0000	1	(6.3119)	01/06/2025
600025.SH	12/30/2024	SDB3260123474	2,700.00	1.3210	3,470.08	3,566.57	0.0000	4.3300	50.0000	0.0000	(0.4174)	(0.0495)	0.0000	1	(0.4669)	01/06/2025
600025.SH	12/30/2024	SDB3260123474	9,900.00	1.3210	12,723.62	13,077.41	0.0000	4.3300	50.0000	0.0000	(1.5304)	(0.1816)	0.0000	1	(1.7120)	01/06/2025
600025.SH	12/30/2024	SDB3260123474	3,900.00	1.3210	5,012.33	5,151.70	0.0000	4.3300	50.0000	0.0000	(0.6029)	(0.0716)	0.0000	1	(0.6744)	01/06/2025
600025.SH	12/30/2024	SDB3260123474	5,900.00	1.3210	7,582.76	7,793.60	0.0000	4.3300	50.0000	0.0000	(0.9120)	(0.1082)	0.0000	1	(1.0203)	01/06/2025
600025.SH	12/30/2024	SDB3260123474	2,500.00	1.3210	3,213.03	3,302.38	0.0000	4.3300	50.0000	0.0000	(0.3865)	(0.0459)	0.0000	1	(0.4323)	01/06/2025
600025.SH	12/30/2024	SDB3260123474	5,600.00	1.3210	7,197.20	7,397.32	0.0000	4.3300	50.0000	0.0000	(0.8657)	(0.1027)	0.0000	1	(0.9684)	01/06/2025
600025.SH	12/30/2024	SDB3260123474	18,600.00	1.3210	23,904.98	24,569.67	0.0000	4.3300	50.0000	0.0000	(2.8752)	(0.3412)	0.0000	1	(3.2165)	01/06/2025
600025.SH	12/30/2024	SDB3260123474	29,400.00	1.3210	37,785.29	38,835.93	0.0000	4.3300	50.0000	0.0000	(4.5447)	(0.5394)	0.0000	1	(5.0841)	01/06/2025
600025.SH	12/30/2024	SDB3260123474	900.00	1.3210	1,156.69	1,188.86	0.0000	4.3300	50.0000	0.0000	(0.1391)	(0.0165)	0.0000	1	(0.1556)	01/06/2025
600025.SH	12/30/2024	SDB3260123474	1,400.00	1.3210	1,799.30	1,849.33	0.0000	4.3300	50.0000	0.0000	(0.2164)	(0.0257)	0.0000	1	(0.2421)	01/06/2025
600025.SH	12/30/2024	SDB3260123474	23,500.00	1.3210	30,202.53	31,042.33	0.0000	4.3300	50.0000	0.0000	(3.6327)	(0.4311)	0.0000	1	(4.0638)	01/06/2025
600025.SH	12/30/2024	SDB3260123474	14,300.00	1.3210	18,378.56	18,889.59	0.0000	4.3300	50.0000	0.0000	(2.2105)	(0.2624)	0.0000	1	(2.4729)	01/06/2025
600025.SH	12/30/2024	SDB3260123474	1,500.00	1.3210	1,927.82	1,981.42	0.0000	4.3300	50.0000	0.0000	(0.2319)	(0.0275)	0.0000	1	(0.2594)	01/06/2025
600025.SH	12/30/2024	SDB3260123474	100,800.00	1.3210	129,549.57	133,151.76	0.0000	4.3300	50.0000	0.0000	(15.5819)	(1.8493)	0.0000	1	(17.4313)	01/06/2025
600025.SH	12/30/2024	SDB3260123474	30,400.00	1.3210	39,070.51	40,156.88	0.0000	4.3300	50.0000	0.0000	(4.6993)	(0.5577)	0.0000	1	(5.2570)	01/06/2025
600025.SH	12/30/2024	SDB3260123474	21,900.00	1.3210	28,146.19	28,928.81	0.0000	4.3300	50.0000	0.0000	(3.3854)	(0.4018)	0.0000	1	(3.7871)	01/06/2025
600025.SH	12/30/2024	SDB3260123474	26,700.00	1.3210	34,315.21	35,269.37	0.0000	4.3300	50.0000	0.0000	(4.1274)	(0.4899)	0.0000	1	(4.6172)	01/06/2025
600025.SH	12/27/2024	SDB3260123474	50,600.00	1.3027	65,031.83	65,915.71	0.0000	4.3300	50.0000	0.0000	(23.4657)	(2.7465)	0.0000	3	(26.2121)	01/06/2025
600025.SH	12/27/2024	SDB3260123474	1,500.00	1.3027	1,927.82	1,954.02	0.0000	4.3300	50.0000	0.0000	(0.6956)	(0.0814)	0.0000	3	(0.7770)	01/06/2025
600025.SH	12/27/2024	SDB3260123474	30,900.00	1.3027	39,713.11	40,252.87	0.0000	4.3300	50.0000	0.0000	(14.3298)	(1.6772)	0.0000	3	(16.0070)	01/06/2025
600025.SH	12/27/2024	SDB3260123474	200.00	1.3027	257.04	260.54	0.0000	4.3300	50.0000	0.0000	(0.0927)	(0.0109)	0.0000	3	(0.1036)	01/06/2025
600025.SH	12/27/2024	SDB3260123474	36,500.00	1.3027	46,910.31	47,547.89	0.0000	4.3300	50.0000	0.0000	(16.9268)	(1.9812)	0.0000	3	(18.9080)	01/06/2025
600025.SH	12/27/2024	SDB3260123474	2,700.00	1.3027	3,470.08	3,517.24	0.0000	4.3300	50.0000	0.0000	(1.2521)	(0.1466)	0.0000	3	(1.3987)	01/06/2025
600025.SH	12/27/2024	SDB3260123474	9,900.00	1.3027	12,723.62	12,896.55	0.0000	4.3300	50.0000	0.0000	(4.5911)	(0.5374)	0.0000	3	(5.1285)	01/06/2025
600025.SH	12/27/2024	SDB3260123474	3,900.00	1.3027	5,012.33	5,080.46	0.0000	4.3300	50.0000	0.0000	(0.2117)	(0.0000)	0.0000	3	(2.0203)	01/06/2025
600025.SH	12/27/2024	SDB3260123474	5,900.00	1.3027	7,582.76	7,685.82	0.0000	4.3300	50.0000	0.0000	(2.7361)	(0.3202)	0.0000	3	(3.0564)	01/06/2025
600025.SH	12/27/2024	SDB3260123474	2,500.00	1.3027	3,213.03	3,256.70	0.0000	4.3300	50.0000	0.0000	(1.1594)	(0.1357)	0.0000	3	(1.2951)	01/06/2025
600025.SH	12/27/2024	SDB3260123474	5,600.00	1.3027	7,197.20	7,295.02	0.0000	4.3300	50.0000	0.0000	(2.5970)	(0.3040)	0.0000	3	(2.9009)	01/06/2025
600025.SH	12/27/2024	SDB3260123474	18,600.00	1.3027	23,904.98	24,229.89	0.0000	4.3300	50.0000	0.0000	(8.6257)	(1.0096)	0.0000	3	(9.6353)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HUANENG LANCANG RIVER HYDROPOWER INC. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600025.SH	12/27/2024	SDB3260123474	29,400.00	1.3027	37,785.29	38,298.85	0.0000	4.3300	50.0000	0.0000	(13.6342)	(1.5958)	0.0000	3	(15.2300)	01/06/2025
600025.SH	12/27/2024	SDB3260123474	900.00	1.3027	1,156.69	1,172.41	0.0000	4.3300	50.0000	0.0000	(0.4174)	(0.0489)	0.0000	3	(0.4662)	01/06/2025
600025.SH	12/27/2024	SDB3260123474	1,400.00	1.3027	1,799.30	1,823.75	0.0000	4.3300	50.0000	0.0000	(0.6492)	(0.0760)	0.0000	3	(0.7252)	01/06/2025
600025.SH	12/27/2024	SDB3260123474	23,500.00	1.3027	30,202.53	30,613.03	0.0000	4.3300	50.0000	0.0000	(10.8981)	(1.2755)	0.0000	3	(12.1736)	01/06/2025
600025.SH	12/27/2024	SDB3260123474	14,300.00	1.3027	18,378.56	18,628.35	0.0000	4.3300	50.0000	0.0000	(6.6316)	(0.7762)	0.0000	3	(7.4078)	01/06/2025
600025.SH	12/27/2024	SDB3260123474	1,500.00	1.3027	1,927.82	1,954.02	0.0000	4.3300	50.0000	0.0000	(0.6956)	(0.0814)	0.0000	3	(0.7770)	01/06/2025
600025.SH	12/27/2024	SDB3260123474	100,800.00	1.3027	129,549.57	131,310.35	0.0000	4.3300	50.0000	0.0000	(46.7458)	(5.4713)	0.0000	3	(52.2171)	01/06/2025
600025.SH	12/27/2024	SDB3260123474	30,400.00	1.3027	39,070.51	39,601.53	0.0000	4.3300	50.0000	0.0000	(14.0979)	(1.6501)	0.0000	3	(15.7480)	01/06/2025
600025.SH	12/27/2024	SDB3260123474	21,900.00	1.3027	28,146.19	28,528.74	0.0000	4.3300	50.0000	0.0000	(10.1561)	(1.1887)	0.0000	3	(11.3448)	01/06/2025
600025.SH	12/27/2024	SDB3260123474	26,700.00	1.3027	34,315.21	34,781.61	0.0000	4.3300	50.0000	0.0000	(12.3821)	(1.4492)	0.0000	3	(13.8313)	01/06/2025
600025.SH	12/26/2024	SDB3260123474	50,600.00	1.3098	65,031.83	66,276.74	0.0000	4.3300	50.0000	0.0000	(7.8219)	(0.9205)	0.0000	1	(8.7424)	01/06/2025
600025.SH	12/26/2024	SDB3260123474	1,500.00	1.3098	1,927.82	1,964.73	0.0000	4.3300	50.0000	0.0000	(0.2319)	(0.0273)	0.0000	1	(0.2592)	01/06/2025
600025.SH	12/26/2024	SDB3260123474	30,900.00	1.3098	39,713.11	40,473.35	0.0000	4.3300	50.0000	0.0000	(4.7766)	(0.5621)	0.0000	1	(5.3387)	01/06/2025
600025.SH	12/26/2024	SDB3260123474	200.00	1.3098	257.04	261.96	0.0000	4.3300	50.0000	0.0000	(0.0309)	(0.0036)	0.0000	1	(0.0346)	01/06/2025
600025.SH	12/26/2024	SDB3260123474	36,500.00	1.3098	46,910.31	47,808.32	0.0000	4.3300	50.0000	0.0000	(5.6423)	(0.6640)	0.0000	1	(6.3063)	01/06/2025
600025.SH	12/26/2024	SDB3260123474	2,700.00	1.3098	3,470.08	3,536.51	0.0000	4.3300	50.0000	0.0000	(0.4174)	(0.0491)	0.0000	1	(0.4665)	01/06/2025
600025.SH	12/26/2024	SDB3260123474	9,900.00	1.3098	12,723.62	12,967.19	0.0000	4.3300	50.0000	0.0000	(1.5304)	(0.1801)	0.0000	1	(1.7105)	01/06/2025
600025.SH	12/26/2024	SDB3260123474	3,900.00	1.3098	5,012.33	5,108.29	0.0000	4.3300	50.0000	0.0000	(0.6029)	(0.0709)	0.0000	1	(0.6738)	01/06/2025
600025.SH	12/26/2024	SDB3260123474	5,900.00	1.3098	7,582.76	7,727.92	0.0000	4.3300	50.0000	0.0000	(0.9120)	(0.1073)	0.0000	1	(1.0194)	01/06/2025
600025.SH	12/26/2024	SDB3260123474	2,500.00	1.3098	3,213.03	3,274.54	0.0000	4.3300	50.0000	0.0000	(0.3865)	(0.0455)	0.0000	1	(0.4319)	01/06/2025
600025.SH	12/26/2024	SDB3260123474	5,600.00	1.3098	7,197.20	7,334.98	0.0000	4.3300	50.0000	0.0000	(0.8657)	(0.1019)	0.0000	1	(0.9675)	01/06/2025
600025.SH	12/26/2024	SDB3260123474	18,600.00	1.3098	23,904.98	24,362.60	0.0000	4.3300	50.0000	0.0000	(2.8752)	(0.3384)	0.0000	1	(3.2136)	01/06/2025
600025.SH	12/26/2024	SDB3260123474	29,400.00	1.3098	37,785.29	38,508.62	0.0000	4.3300	50.0000	0.0000	(4.5447)	(0.5348)	0.0000	1	(5.0796)	01/06/2025
600025.SH	12/26/2024	SDB3260123474	900.00	1.3098	1,156.69	1,178.84	0.0000	4.3300	50.0000	0.0000	(0.1391)	(0.0164)	0.0000	1	(0.1555)	01/06/2025
600025.SH	12/26/2024	SDB3260123474	1,400.00	1.3098	1,799.30	1,833.74	0.0000	4.3300	50.0000	0.0000	(0.2164)	(0.0255)	0.0000	1	(0.2419)	01/06/2025
600025.SH	12/26/2024	SDB3260123474	23,500.00	1.3098	30,202.53	30,780.70	0.0000	4.3300	50.0000	0.0000	(3.6327)	(0.4275)	0.0000	1	(4.0602)	01/06/2025
600025.SH	12/26/2024	SDB3260123474	14,300.00	1.3098	18,378.56	18,730.38	0.0000	4.3300	50.0000	0.0000	(2.2105)	(0.2601)	0.0000	1	(2.4707)	01/06/2025
600025.SH	12/26/2024	SDB3260123474	1,500.00	1.3098	1,927.82	1,964.73	0.0000	4.3300	50.0000	0.0000	(0.2319)	(0.0273)	0.0000	1	(0.2592)	01/06/2025
600025.SH	12/26/2024	SDB3260123474	100,800.00	1.3098	129,549.57	132,029.55	0.0000	4.3300	50.0000	0.0000	(15.5819)	(1.8337)	0.0000	1	(17.4157)	01/06/2025
600025.SH	12/26/2024	SDB3260123474	30,400.00	1.3098	39,070.51	39,818.44	0.0000	4.3300	50.0000	0.0000	(4.6993)	(0.5530)	0.0000	1	(5.2523)	01/06/2025
600025.SH	12/26/2024	SDB3260123474	21,900.00	1.3098	28,146.19	28,684.99	0.0000	4.3300	50.0000	0.0000	(3.3854)	(0.3984)	0.0000	1	(3.7838)	01/06/2025
600025.SH	12/26/2024	SDB3260123474	26,700.00	1.3098	34,315.21	34,972.11	0.0000	4.3300	50.0000	0.0000	(4.1274)	(0.4857)	0.0000	1	(4.6131)	01/06/2025
600025.SH	12/24/2024	SDB3260123474	50,600.00	1.3098	65,031.83	66,276.74	0.0000	4.3300	50.0000	0.0000	(15.6438)	(1.8410)	0.0000	2	(17.4848)	01/06/2025
600025.SH	12/24/2024	SDB3260123474	1,500.00	1.3098	1,927.82	1,964.73	0.0000	4.3300	50.0000	0.0000	(0.4637)	(0.0546)	0.0000	2	(0.5183)	01/06/2025
600025.SH	12/24/2024	SDB3260123474	30,900.00	1.3098	39,713.11	40,473.35	0.0000	4.3300	50.0000	0.0000	(9.5532)	(1.1243)	0.0000	2	(10.6775)	01/06/2025
600025.SH	12/24/2024	SDB3260123474	200.00	1.3098	257.04	261.96	0.0000	4.3300	50.0000	0.0000	(0.0618)	(0.0073)	0.0000	2	(0.0691)	01/06/2025
600025.SH	12/24/2024	SDB3260123474	36,500.00	1.3098	46,910.31	47,808.32	0.0000	4.3300	50.0000	0.0000	(11.2845)	(1.3280)	0.0000	2	(12.6125)	01/06/2025
600025.SH	12/24/2024	SDB3260123474	2,700.00	1.3098	3,470.08	3,536.51	0.0000	4.3300	50.0000	0.0000	(0.8347)	(0.0982)	0.0000	2	(0.9330)	01/06/2025
600025.SH	12/24/2024	SDB3260123474	9,900.00	1.3098	12,723.62	12,967.19	0.0000	4.3300	50.0000	0.0000	(3.0607)	(0.3602)	0.0000	2	(3.4209)	01/06/2025
600025.SH	12/24/2024	SDB3260123474	3,900.00	1.3098	5,012.33	5,108.29	0.0000	4.3300	50.0000	0.0000	(1.2057)	(0.1419)	0.0000	2	(1.3476)	01/06/2025
600025.SH	12/24/2024	SDB3260123474	5,900.00	1.3098	7,582.76	7,727.92	0.0000	4.3300	50.0000	0.0000	(1.8241)	(0.2147)	0.0000	2	(2.0387)	01/06/2025
600025.SH	12/24/2024	SDB3260123474	2,500.00	1.3098	3,213.03	3,274.54	0.0000	4.3300	50.0000	0.0000	(0.7729)	(0.0910)	0.0000	2	(0.8639)	01/06/2025
600025.SH	12/24/2024	SDB3260123474	5,600.00	1.3098	7,197.20	7,334.98	0.0000	4.3300	50.0000	0.0000	(1.7313)	(0.2037)	0.0000	2	(1.9351)	01/06/2025
600025.SH	12/24/2024	SDB3260123474	18,600.00	1.3098	23,904.98	24,362.60	0.0000	4.3300	50.0000	0.0000	(5.7505)	(0.6767)	0.0000	2	(6.4272)	01/06/2025
600025.SH	12/24/2024	SDB3260123474	29,400.00	1.3098	37,785.29	38,508.62	0.0000	4.3300	50.0000	0.0000	(9.0895)	(1.0697)	0.0000	2	(10.1591)	01/06/2025
600025.SH	12/24/2024	SDB3260123474	900.00	1.3098	1,156.69	1,178.84	0.0000	4.3300	50.0000	0.0000	(0.2782)	(0.0327)	0.0000	2	(0.3110)	01/06/2025
600025.SH	12/24/2024	SDB3260123474	1,400.00	1.3098	1,799.30	1,833.74	0.0000	4.3300	50.0000	0.0000	(0.4328)	(0.0509)	0.0000	2	(0.4838)	01/06/2025
600025.SH	12/24/2024	SDB3260123474	23,500.00	1.3098	30,202.53	30,780.70	0.0000	4.3300	50.0000	0.0000	(7.2654)	(0.8550)	0.0000	2	(8.1204)	01/06/2025
600025.SH	12/24/2024	SDB3260123474	14,300.00	1.3098	18,378.56	18,730.38	0.0000	4.3300	50.0000	0.0000	(4.4211)	(0.5203)	0.0000	2	(4.9414)	01/06/2025
600025.SH	12/24/2024	SDB3260123474	1,500.00	1.3098	1,927.82	1,964.73	0.0000	4.3300	50.0000	0.0000	(0.4637)	(0.0546)	0.0000	2	(0.5183)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HUANENG LANCANG RIVER HYDROPOWER INC. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600025.SH	12/24/2024	SDB3260123474	100,800.00	1.3098	129,549.57	132,029.55	0.0000	4.3300	50.0000	0.0000	(31.1639)	(3.6675)	0.0000	2	(34.8314)	01/06/2025
600025.SH	12/24/2024	SDB3260123474	30,400.00	1.3098	39,070.51	39,818.44	0.0000	4.3300	50.0000	0.0000	(9.3986)	(1.1061)	0.0000	2	(10.5047)	01/06/2025
600025.SH	12/24/2024	SDB3260123474	21,900.00	1.3098	28,146.19	28,684.99	0.0000	4.3300	50.0000	0.0000	(6.7707)	(0.7968)	0.0000	2	(7.5675)	01/06/2025
600025.SH	12/24/2024	SDB3260123474	26,700.00	1.3098	34,315.21	34,972.11	0.0000	4.3300	50.0000	0.0000	(8.2547)	(0.9714)	0.0000	2	(9.2262)	01/06/2025
600025.SH	12/23/2024	SDB3260123474	50,600.00	1.3319	65,031.83	67,393.58	0.0000	4.3300	50.0000	0.0000	(7.8219)	(0.9360)	0.0000	1	(8.7579)	01/06/2025
600025.SH	12/23/2024	SDB3260123474	1,500.00	1.3319	1,927.82	1,997.83	0.0000	4.3300	50.0000	0.0000	(0.2319)	(0.0277)	0.0000	1	(0.2596)	01/06/2025
600025.SH	12/23/2024	SDB3260123474	30,900.00	1.3319	39,713.11	41,155.37	0.0000	4.3300	50.0000	0.0000	(4.7766)	(0.5716)	0.0000	1	(5.3482)	01/06/2025
600025.SH	12/23/2024	SDB3260123474	200.00	1.3319	257.04	266.38	0.0000	4.3300	50.0000	0.0000	(0.0309)	(0.0037)	0.0000	1	(0.0346)	01/06/2025
600025.SH	12/23/2024	SDB3260123474	36,500.00	1.3319	46,910.31	48,613.95	0.0000	4.3300	50.0000	0.0000	(5.6423)	(0.6752)	0.0000	1	(6.3175)	01/06/2025
600025.SH	12/23/2024	SDB3260123474	2,700.00	1.3319	3,470.08	3,596.10	0.0000	4.3300	50.0000	0.0000	(0.4174)	(0.0499)	0.0000	1	(0.4673)	01/06/2025
600025.SH	12/23/2024	SDB3260123474	9,900.00	1.3319	12,723.62	13,185.70	0.0000	4.3300	50.0000	0.0000	(1.5304)	(0.1831)	0.0000	1	(1.7135)	01/06/2025
600025.SH	12/23/2024	SDB3260123474	3,900.00	1.3319	5,012.33	5,194.37	0.0000	4.3300	50.0000	0.0000	(0.6029)	(0.0721)	0.0000	1	(0.6750)	01/06/2025
600025.SH	12/23/2024	SDB3260123474	5,900.00	1.3319	7,582.76	7,858.15	0.0000	4.3300	50.0000	0.0000	(0.9120)	(0.1091)	0.0000	1	(1.0212)	01/06/2025
600025.SH	12/23/2024	SDB3260123474	2,500.00	1.3319	3,213.03	3,329.72	0.0000	4.3300	50.0000	0.0000	(0.3865)	(0.0462)	0.0000	1	(0.4327)	01/06/2025
600025.SH	12/23/2024	SDB3260123474	5,600.00	1.3319	7,197.20	7,458.58	0.0000	4.3300	50.0000	0.0000	(0.8657)	(0.1038)	0.0000	1	(0.9693)	01/06/2025
600025.SH	12/23/2024	SDB3260123474	18,600.00	1.3319	23,904.98	24,773.14	0.0000	4.3300	50.0000	0.0000	(2.8752)	(0.3441)	0.0000	1	(3.2193)	01/06/2025
600025.SH	12/23/2024	SDB3260123474	29,400.00	1.3319	37,785.29	39,157.54	0.0000	4.3300	50.0000	0.0000	(4.5447)	(0.5439)	0.0000	1	(5.0886)	01/06/2025
600025.SH	12/23/2024	SDB3260123474	900.00	1.3319	1,156.69	1,198.70	0.0000	4.3300	50.0000	0.0000	(0.1391)	(0.0166)	0.0000	1	(0.1558)	01/06/2025
600025.SH	12/23/2024	SDB3260123474	1,400.00	1.3319	1,799.30	1,864.64	0.0000	4.3300	50.0000	0.0000	(0.2164)	(0.0259)	0.0000	1	(0.2423)	01/06/2025
600025.SH	12/23/2024	SDB3260123474	23,500.00	1.3319	30,202.53	31,299.39	0.0000	4.3300	50.0000	0.0000	(3.6327)	(0.4347)	0.0000	1	(4.0674)	01/06/2025
600025.SH	12/23/2024	SDB3260123474	14,300.00	1.3319	18,378.56	19,046.01	0.0000	4.3300	50.0000	0.0000	(2.2105)	(0.2645)	0.0000	1	(2.4751)	01/06/2025
600025.SH	12/23/2024	SDB3260123474	1,500.00	1.3319	1,927.82	1,997.83	0.0000	4.3300	50.0000	0.0000	(0.2319)	(0.0277)	0.0000	1	(0.2596)	01/06/2025
600025.SH	12/23/2024	SDB3260123474	100,800.00	1.3319	129,549.57	134,254.41	0.0000	4.3300	50.0000	0.0000	(15.5819)	(1.8646)	0.0000	1	(17.4466)	01/06/2025
600025.SH	12/23/2024	SDB3260123474	30,400.00	1.3319	39,070.51	40,489.43	0.0000	4.3300	50.0000	0.0000	(4.6993)	(0.5624)	0.0000	1	(5.2617)	01/06/2025
600025.SH	12/23/2024	SDB3260123474	21,900.00	1.3319	28,146.19	29,168.37	0.0000	4.3300	50.0000	0.0000	(3.3854)	(0.4051)	0.0000	1	(3.7905)	01/06/2025
600025.SH	12/23/2024	SDB3260123474	26,700.00	1.3319	34,315.21	35,561.44	0.0000	4.3300	50.0000	0.0000	(4.1274)	(0.4939)	0.0000	1	(4.6213)	01/06/2025
600025.SH	12/20/2024	SDB3260123474	50,600.00	1.3330	65,031.83	67,449.55	0.0000	4.3300	50.0000	0.0000	(23.4657)	(2.8104)	0.0000	3	(26.2760)	01/06/2025
600025.SH	12/20/2024	SDB3260123474	1,500.00	1.3330	1,927.82	1,999.49	0.0000	4.3300	50.0000	0.0000	(0.6956)	(0.0833)	0.0000	3	(0.7789)	01/06/2025
600025.SH	12/20/2024	SDB3260123474	30,900.00	1.3330	39,713.11	41,189.55	0.0000	4.3300	50.0000	0.0000	(14.3298)	(1.7162)	0.0000	3	(16.0460)	01/06/2025
600025.SH	12/20/2024	SDB3260123474	200.00	1.3330	257.04	266.60	0.0000	4.3300	50.0000	0.0000	(0.0927)	(0.0111)	0.0000	3	(0.1039)	01/06/2025
600025.SH	12/20/2024	SDB3260123474	36,500.00	1.3330	46,910.31	48,654.32	0.0000	4.3300	50.0000	0.0000	(16.9268)	(2.0273)	0.0000	3	(18.9541)	01/06/2025
600025.SH	12/20/2024	SDB3260123474	2,700.00	1.3330	3,470.08	3,599.09	0.0000	4.3300	50.0000	0.0000	(1.2521)	(0.1500)	0.0000	3	(1.4021)	01/06/2025
600025.SH	12/20/2024	SDB3260123474	9,900.00	1.3330	12,723.62	13,196.65	0.0000	4.3300	50.0000	0.0000	(4.5911)	(0.5499)	0.0000	3	(5.1410)	01/06/2025
600025.SH	12/20/2024	SDB3260123474	3,900.00	1.3330	5,012.33	5,198.68	0.0000	4.3300	50.0000	0.0000	(1.8086)	(0.2166)	0.0000	3	(2.0252)	01/06/2025
600025.SH	12/20/2024	SDB3260123474	5,900.00	1.3330	7,582.76	7,864.67	0.0000	4.3300	50.0000	0.0000	(2.7361)	(0.3277)	0.0000	3	(3.0638)	01/06/2025
600025.SH	12/20/2024	SDB3260123474	2,500.00	1.3330	3,213.03	3,332.49	0.0000	4.3300	50.0000	0.0000	(1.1594)	(0.1389)	0.0000	3	(1.2982)	01/06/2025
600025.SH	12/20/2024	SDB3260123474	5,600.00	1.3330	7,197.20	7,464.77	0.0000	4.3300	50.0000	0.0000	(2.5970)	(0.3110)	0.0000	3	(2.9080)	01/06/2025
600025.SH	12/20/2024	SDB3260123474	18,600.00	1.3330	23,904.98	24,793.71	0.0000	4.3300	50.0000	0.0000	(8.6257)	(1.0331)	0.0000	3	(9.6588)	01/06/2025
600025.SH	12/20/2024	SDB3260123474	29,400.00	1.3330	37,785.29	39,190.05	0.0000	4.3300	50.0000	0.0000	(13.6342)	(1.6329)	0.0000	3	(15.2671)	01/06/2025
600025.SH	12/20/2024	SDB3260123474	900.00	1.3330	1,156.69	1,199.70	0.0000	4.3300	50.0000	0.0000	(0.4174)	(0.0500)	0.0000	3	(0.4674)	01/06/2025
600025.SH	12/20/2024	SDB3260123474	1,400.00	1.3330	1,799.30	1,866.19	0.0000	4.3300	50.0000	0.0000	(0.6492)	(0.0778)	0.0000	3	(0.7270)	01/06/2025
600025.SH	12/20/2024	SDB3260123474	23,500.00	1.3330	30,202.53	31,325.38	0.0000	4.3300	50.0000	0.0000	(10.8981)	(1.3052)	0.0000	3	(12.2033)	01/06/2025
600025.SH	12/20/2024	SDB3260123474	14,300.00	1.3330	18,378.56	19,061.83	0.0000	4.3300	50.0000	0.0000	(6.6316)	(0.7942)	0.0000	3	(7.4258)	01/06/2025
600025.SH	12/20/2024	SDB3260123474	1,500.00	1.3330	1,927.82	1,999.49	0.0000	4.3300	50.0000	0.0000	(0.6956)	(0.0833)	0.0000	3	(0.7789)	01/06/2025
600025.SH	12/20/2024	SDB3260123474	100,800.00	1.3330	129,549.57	134,365.90	0.0000	4.3300	50.0000	0.0000	(46.7458)	(5.5986)	0.0000	3	(52.3444)	01/06/2025
600025.SH	12/20/2024	SDB3260123474	30,400.00	1.3330	39,070.51	40,523.05	0.0000	4.3300	50.0000	0.0000	(14.0979)	(1.6885)	0.0000	3	(15.7864)	01/06/2025
600025.SH	12/20/2024	SDB3260123474	21,900.00	1.3330	28,146.19	29,192.59	0.0000	4.3300	50.0000	0.0000	(10.1561)	(1.2164)	0.0000	3	(11.3724)	01/06/2025
600025.SH	12/20/2024	SDB3260123474	26,700.00	1.3330	34,315.21	35,590.97	0.0000	4.3300	50.0000	0.0000	(12.3821)	(1.4830)	0.0000	3	(13.8650)	01/06/2025
600025.SH	12/19/2024	SDB3260123474	50,600.00	1.3462	65,031.83	68,116.10	0.0000	4.5800	50.0000	0.0000	(8.2735)	(0.9461)	0.0000	1	(9.2196)	01/06/2025
600025.SH	12/19/2024	SDB3260123474	1,500.00	1.3462	1,927.82	2,019.25	0.0000	4.5800	50.0000	0.0000	(0.2453)	(0.0280)	0.0000	1	(0.2733)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HUANENG LANCANG RIVER HYDROPOWER INC. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600025.SH	12/19/2024	SDB3260123474	30,900.00	1.3462	39,713.11	41,596.59	0.0000	4.5800	50.0000	0.0000	(5.0524)	(0.5777)	0.0000	1	(5.6301)	01/06/2025
600025.SH	12/19/2024	SDB3260123474	200.00	1.3462	257.04	269.23	0.0000	4.5800	50.0000	0.0000	(0.0327)	(0.0037)	0.0000	1	(0.0364)	01/06/2025
600025.SH	12/19/2024	SDB3260123474	36,500.00	1.3462	46,910.31	49,135.13	0.0000	4.5800	50.0000	0.0000	(5.9680)	(0.6824)	0.0000	1	(6.6505)	01/06/2025
600025.SH	12/19/2024	SDB3260123474	2,700.00	1.3462	3,470.08	3,634.65	0.0000	4.5800	50.0000	0.0000	(0.4415)	(0.0505)	0.0000	1	(0.4920)	01/06/2025
600025.SH	12/19/2024	SDB3260123474	9,900.00	1.3462	12,723.62	13,327.06	0.0000	4.5800	50.0000	0.0000	(1.6187)	(0.1851)	0.0000	1	(1.8038)	01/06/2025
600025.SH	12/19/2024	SDB3260123474	3,900.00	1.3462	5,012.33	5,250.06	0.0000	4.5800	50.0000	0.0000	(0.6377)	(0.0729)	0.0000	1	(0.7106)	01/06/2025
600025.SH	12/19/2024	SDB3260123474	5,900.00	1.3462	7,582.76	7,942.39	0.0000	4.5800	50.0000	0.0000	(0.9647)	(0.1103)	0.0000	1	(1.0750)	01/06/2025
600025.SH	12/19/2024	SDB3260123474	2,500.00	1.3462	3,213.03	3,365.42	0.0000	4.5800	50.0000	0.0000	(0.4088)	(0.0467)	0.0000	1	(0.4555)	01/06/2025
600025.SH	12/19/2024	SDB3260123474	5,600.00	1.3462	7,197.20	7,538.54	0.0000	4.5800	50.0000	0.0000	(0.9156)	(0.1047)	0.0000	1	(1.0203)	01/06/2025
600025.SH	12/19/2024	SDB3260123474	18,600.00	1.3462	23,904.98	25,038.72	0.0000	4.5800	50.0000	0.0000	(3.0412)	(0.3478)	0.0000	1	(3.3890)	01/06/2025
600025.SH	12/19/2024	SDB3260123474	29,400.00	1.3462	37,785.29	39,577.34	0.0000	4.5800	50.0000	0.0000	(4.8071)	(0.5497)	0.0000	1	(5.3568)	01/06/2025
600025.SH	12/19/2024	SDB3260123474	900.00	1.3462	1,156.69	1,211.55	0.0000	4.5800	50.0000	0.0000	(0.1472)	(0.0168)	0.0000	1	(0.1640)	01/06/2025
600025.SH	12/19/2024	SDB3260123474	1,400.00	1.3462	1,799.30	1,884.64	0.0000	4.5800	50.0000	0.0000	(0.2289)	(0.0262)	0.0000	1	(0.2551)	01/06/2025
600025.SH	12/19/2024	SDB3260123474	23,500.00	1.3462	30,202.53	31,634.95	0.0000	4.5800	50.0000	0.0000	(3.8424)	(0.4394)	0.0000	1	(4.2818)	01/06/2025
600025.SH	12/19/2024	SDB3260123474	14,300.00	1.3462	18,378.56	19,250.20	0.0000	4.5800	50.0000	0.0000	(2.3382)	(0.2674)	0.0000	1	(2.6055)	01/06/2025
600025.SH	12/19/2024	SDB3260123474	1,500.00	1.3462	1,927.82	2,019.25	0.0000	4.5800	50.0000	0.0000	(0.2453)	(0.0280)	0.0000	1	(0.2733)	01/06/2025
600025.SH	12/19/2024	SDB3260123474	100,800.00	1.3462	129,549.57	135,693.73	0.0000	4.5800	50.0000	0.0000	(16.4816)	(1.8846)	0.0000	1	(18.3662)	01/06/2025
600025.SH	12/19/2024	SDB3260123474	30,400.00	1.3462	39,070.51	40,923.51	0.0000	4.5800	50.0000	0.0000	(4.9706)	(0.5684)	0.0000	1	(5.5390)	01/06/2025
600025.SH	12/19/2024	SDB3260123474	21,900.00	1.3462	28,146.19	29,481.08	0.0000	4.5800	50.0000	0.0000	(3.5808)	(0.4095)	0.0000	1	(3.9903)	01/06/2025
600025.SH	12/19/2024	SDB3260123474	26,700.00	1.3462	34,315.21	35,942.69	0.0000	4.5800	50.0000	0.0000	(4.3657)	(0.4992)	0.0000	1	(4.8649)	01/06/2025
600025.SH	12/18/2024	SDB3260123474	50,600.00	1.3199	65,031.83	66,784.92	0.0000	4.5800	50.0000	0.0000	(8.2735)	(0.9276)	0.0000	1	(9.2011)	01/06/2025
600025.SH	12/18/2024	SDB3260123474	1,500.00	1.3199	1,927.82	1,979.79	0.0000	4.5800	50.0000	0.0000	(0.2453)	(0.0275)	0.0000	1	(0.2728)	01/06/2025
600025.SH	12/18/2024	SDB3260123474	30,900.00	1.3199	39,713.11	40,783.67	0.0000	4.5800	50.0000	0.0000	(5.0524)	(0.5664)	0.0000	1	(5.6188)	01/06/2025
600025.SH	12/18/2024	SDB3260123474	200.00	1.3199	257.04	263.97	0.0000	4.5800	50.0000	0.0000	(0.0327)	(0.0037)	0.0000	1	(0.0364)	01/06/2025
600025.SH	12/18/2024	SDB3260123474	36,500.00	1.3199	46,910.31	48,174.89	0.0000	4.5800	50.0000	0.0000	(5.9680)	(0.6691)	0.0000	1	(6.6371)	01/06/2025
600025.SH	12/18/2024	SDB3260123474	2,700.00	1.3199	3,470.08	3,563.62	0.0000	4.5800	50.0000	0.0000	(0.4415)	(0.0495)	0.0000	1	(0.4910)	01/06/2025
600025.SH	12/18/2024	SDB3260123474	9,900.00	1.3199	12,723.62	13,066.61	0.0000	4.5800	50.0000	0.0000	(1.6187)	(0.1815)	0.0000	1	(1.8002)	01/06/2025
600025.SH	12/18/2024	SDB3260123474	3,900.00	1.3199	5,012.33	5,147.45	0.0000	4.5800	50.0000	0.0000	(0.6377)	(0.0715)	0.0000	1	(0.7092)	01/06/2025
600025.SH	12/18/2024	SDB3260123474	5,900.00	1.3199	7,582.76	7,787.17	0.0000	4.5800	50.0000	0.0000	(0.9647)	(0.1082)	0.0000	1	(1.0729)	01/06/2025
600025.SH	12/18/2024	SDB3260123474	2,500.00	1.3199	3,213.03	3,299.65	0.0000	4.5800	50.0000	0.0000	(0.4088)	(0.0458)	0.0000	1	(0.4546)	01/06/2025
600025.SH	12/18/2024	SDB3260123474	5,600.00	1.3199	7,197.20	7,391.22	0.0000	4.5800	50.0000	0.0000	(0.9156)	(0.1027)	0.0000	1	(1.0183)	01/06/2025
600025.SH	12/18/2024	SDB3260123474	18,600.00	1.3199	23,904.98	24,549.40	0.0000	4.5800	50.0000	0.0000	(3.0412)	(0.3410)	0.0000	1	(3.3822)	01/06/2025
600025.SH	12/18/2024	SDB3260123474	29,400.00	1.3199	37,785.29	38,803.88	0.0000	4.5800	50.0000	0.0000	(4.8071)	(0.5389)	0.0000	1	(5.3461)	01/06/2025
600025.SH	12/18/2024	SDB3260123474	900.00	1.3199	1,156.69	1,187.87	0.0000	4.5800	50.0000	0.0000	(0.1472)	(0.0165)	0.0000	1	(0.1637)	01/06/2025
600025.SH	12/18/2024	SDB3260123474	1,400.00	1.3199	1,799.30	1,847.80	0.0000	4.5800	50.0000	0.0000	(0.2289)	(0.0257)	0.0000	1	(0.2546)	01/06/2025
600025.SH	12/18/2024	SDB3260123474	23,500.00	1.3199	30,202.53	31,016.71	0.0000	4.5800	50.0000	0.0000	(3.8424)	(0.4308)	0.0000	1	(4.2732)	01/06/2025
600025.SH	12/18/2024	SDB3260123474	14,300.00	1.3199	18,378.56	18,874.00	0.0000	4.5800	50.0000	0.0000	(2.3382)	(0.2621)	0.0000	1	(2.6003)	01/06/2025
600025.SH	12/18/2024	SDB3260123474	1,500.00	1.3199	1,927.82	1,979.79	0.0000	4.5800	50.0000	0.0000	(0.2453)	(0.0275)	0.0000	1	(0.2728)	01/06/2025
600025.SH	12/18/2024	SDB3260123474	100,800.00	1.3199	129,549.57	133,041.89	0.0000	4.5800	50.0000	0.0000	(16.4816)	(1.8478)	0.0000	1	(18.3294)	01/06/2025
600025.SH	12/18/2024	SDB3260123474	30,400.00	1.3199	39,070.51	40,123.74	0.0000	4.5800	50.0000	0.0000	(4.9706)	(0.5573)	0.0000	1	(5.5279)	01/06/2025
600025.SH	12/18/2024	SDB3260123474	21,900.00	1.3199	28,146.19	28,904.93	0.0000	4.5800	50.0000	0.0000	(3.5808)	(0.4015)	0.0000	1	(3.9823)	01/06/2025
600025.SH	12/18/2024	SDB3260123474	26,700.00	1.3199	34,315.21	35,240.26	0.0000	4.5800	50.0000	0.0000	(4.3657)	(0.4894)	0.0000	1	(4.8551)	01/06/2025
600025.SH	12/17/2024	SDB3260123474	50,600.00	1.3308	65,031.83	67,339.95	0.0000	4.5800	50.0000	0.0000	(8.2735)	(0.9353)	0.0000	1	(9.2088)	01/06/2025
600025.SH	12/17/2024	SDB3260123474	1,500.00	1.3308	1,927.82	1,996.24	0.0000	4.5800	50.0000	0.0000	(0.2453)	(0.0277)	0.0000	1	(0.2730)	01/06/2025
600025.SH	12/17/2024	SDB3260123474	30,900.00	1.3308	39,713.11	41,122.62	0.0000	4.5800	50.0000	0.0000	(5.0524)	(0.5711)	0.0000	1	(5.6235)	01/06/2025
600025.SH	12/17/2024	SDB3260123474	200.00	1.3308	257.04	266.17	0.0000	4.5800	50.0000	0.0000	(0.0327)	(0.0037)	0.0000	1	(0.0364)	01/06/2025
600025.SH	12/17/2024	SDB3260123474	36,500.00	1.3308	46,910.31	48,575.26	0.0000	4.5800	50.0000	0.0000	(5.9680)	(0.6747)	0.0000	1	(6.6427)	01/06/2025
600025.SH	12/17/2024	SDB3260123474	2,700.00	1.3308	3,470.08	3,593.24	0.0000	4.5800	50.0000	0.0000	(0.4415)	(0.0499)	0.0000	1	(0.4914)	01/06/2025
600025.SH	12/17/2024	SDB3260123474	9,900.00	1.3308	12,723.62	13,175.21	0.0000	4.5800	50.0000	0.0000	(1.6187)	(0.1830)	0.0000	1	(1.8017)	01/06/2025
600025.SH	12/17/2024	SDB3260123474	3,900.00	1.3308	5,012.33	5,190.23	0.0000	4.5800	50.0000	0.0000	(0.6377)	(0.0721)	0.0000	1	(0.7098)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6



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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HUANENG LANCANG RIVER HYDROPOWER INC. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600025.SH	12/17/2024	SDB3260123474	5,900.00	1.3308	7,582.76	7,851.89	0.0000	4.5800	50.0000	0.0000	(0.9647)	(0.1091)	0.0000	1	(1.0737)	01/06/2025
600025.SH	12/17/2024	SDB3260123474	2,500.00	1.3308	3,213.03	3,327.07	0.0000	4.5800	50.0000	0.0000	(0.4088)	(0.0462)	0.0000	1	(0.4550)	01/06/2025
600025.SH	12/17/2024	SDB3260123474	5,600.00	1.3308	7,197.20	7,452.64	0.0000	4.5800	50.0000	0.0000	(0.9156)	(0.1035)	0.0000	1	(1.0192)	01/06/2025
600025.SH	12/17/2024	SDB3260123474	18,600.00	1.3308	23,904.98	24,753.42	0.0000	4.5800	50.0000	0.0000	(3.0412)	(0.3438)	0.0000	1	(3.3850)	01/06/2025
600025.SH	12/17/2024	SDB3260123474	29,400.00	1.3308	37,785.29	39,126.37	0.0000	4.5800	50.0000	0.0000	(4.8071)	(0.5434)	0.0000	1	(5.3506)	01/06/2025
600025.SH	12/17/2024	SDB3260123474	900.00	1.3308	1,156.69	1,197.75	0.0000	4.5800	50.0000	0.0000	(0.1472)	(0.0166)	0.0000	1	(0.1638)	01/06/2025
600025.SH	12/17/2024	SDB3260123474	1,400.00	1.3308	1,799.30	1,863.16	0.0000	4.5800	50.0000	0.0000	(0.2289)	(0.0259)	0.0000	1	(0.2548)	01/06/2025
600025.SH	12/17/2024	SDB3260123474	23,500.00	1.3308	30,202.53	31,274.48	0.0000	4.5800	50.0000	0.0000	(3.8424)	(0.4344)	0.0000	1	(4.2768)	01/06/2025
600025.SH	12/17/2024	SDB3260123474	14,300.00	1.3308	18,378.56	19,030.85	0.0000	4.5800	50.0000	0.0000	(2.3382)	(0.2643)	0.0000	1	(2.6025)	01/06/2025
600025.SH	12/17/2024	SDB3260123474	1,500.00	1.3308	1,927.82	1,996.24	0.0000	4.5800	50.0000	0.0000	(0.2453)	(0.0277)	0.0000	1	(0.2730)	01/06/2025
600025.SH	12/17/2024	SDB3260123474	100,800.00	1.3308	129,549.57	134,147.56	0.0000	4.5800	50.0000	0.0000	(16.4816)	(1.8632)	0.0000	1	(18.3447)	01/06/2025
600025.SH	12/17/2024	SDB3260123474	30,400.00	1.3308	39,070.51	40,457.20	0.0000	4.5800	50.0000	0.0000	(4.9706)	(0.5619)	0.0000	1	(5.5325)	01/06/2025
600025.SH	12/17/2024	SDB3260123474	21,900.00	1.3308	28,146.19	29,145.16	0.0000	4.5800	50.0000	0.0000	(3.5808)	(0.4048)	0.0000	1	(3.9856)	01/06/2025
600025.SH	12/17/2024	SDB3260123474	26,700.00	1.3308	34,315.21	35,533.13	0.0000	4.5800	50.0000	0.0000	(4.3657)	(0.4935)	0.0000	1	(4.8592)	01/06/2025
600025.SH	12/16/2024	SDB3260123474	50,600.00	1.3174	65,031.83	66,661.05	0.0000	4.5800	50.0000	0.0000	(8.2735)	(0.9258)	0.0000	1	(9.1993)	01/06/2025
600025.SH	12/16/2024	SDB3260123474	1,500.00	1.3174	1,927.82	1,976.12	0.0000	4.5800	50.0000	0.0000	(0.2453)	(0.0274)	0.0000	1	(0.2727)	01/06/2025
600025.SH	12/16/2024	SDB3260123474	30,900.00	1.3174	39,713.11	40,708.03	0.0000	4.5800	50.0000	0.0000	(5.0524)	(0.5654)	0.0000	1	(5.6178)	01/06/2025
600025.SH	12/16/2024	SDB3260123474	200.00	1.3174	257.04	263.48	0.0000	4.5800	50.0000	0.0000	(0.0327)	(0.0037)	0.0000	1	(0.0364)	01/06/2025
600025.SH	12/16/2024	SDB3260123474	36,500.00	1.3174	46,910.31	48,085.54	0.0000	4.5800	50.0000	0.0000	(5.9680)	(0.6679)	0.0000	1	(6.6359)	01/06/2025
600025.SH	12/16/2024	SDB3260123474	2,700.00	1.3174	3,470.08	3,557.01	0.0000	4.5800	50.0000	0.0000	(0.4415)	(0.0494)	0.0000	1	(0.4909)	01/06/2025
600025.SH	12/16/2024	SDB3260123474	9,900.00	1.3174	12,723.62	13,042.38	0.0000	4.5800	50.0000	0.0000	(1.6187)	(0.1811)	0.0000	1	(1.7999)	01/06/2025
600025.SH	12/16/2024	SDB3260123474	3,900.00	1.3174	5,012.33	5,137.91	0.0000	4.5800	50.0000	0.0000	(0.6377)	(0.0714)	0.0000	1	(0.7090)	01/06/2025
600025.SH	12/16/2024	SDB3260123474	5,900.00	1.3174	7,582.76	7,772.73	0.0000	4.5800	50.0000	0.0000	(0.9647)	(0.1080)	0.0000	1	(1.0727)	01/06/2025
600025.SH	12/16/2024	SDB3260123474	2,500.00	1.3174	3,213.03	3,293.53	0.0000	4.5800	50.0000	0.0000	(0.4088)	(0.0457)	0.0000	1	(0.4545)	01/06/2025
600025.SH	12/16/2024	SDB3260123474	5,600.00	1.3174	7,197.20	7,377.51	0.0000	4.5800	50.0000	0.0000	(0.9156)	(0.1025)	0.0000	1	(1.0181)	01/06/2025
600025.SH	12/16/2024	SDB3260123474	18,600.00	1.3174	23,904.98	24,503.86	0.0000	4.5800	50.0000	0.0000	(3.0412)	(0.3403)	0.0000	1	(3.3816)	01/06/2025
600025.SH	12/16/2024	SDB3260123474	29,400.00	1.3174	37,785.29	38,731.91	0.0000	4.5800	50.0000	0.0000	(4.8071)	(0.5379)	0.0000	1	(5.3451)	01/06/2025
600025.SH	12/16/2024	SDB3260123474	900.00	1.3174	1,156.69	1,185.67	0.0000	4.5800	50.0000	0.0000	(0.1472)	(0.0165)	0.0000	1	(0.1636)	01/06/2025
600025.SH	12/16/2024	SDB3260123474	1,400.00	1.3174	1,799.30	1,844.38	0.0000	4.5800	50.0000	0.0000	(0.2289)	(0.0256)	0.0000	1	(0.2545)	01/06/2025
600025.SH	12/16/2024	SDB3260123474	23,500.00	1.3174	30,202.53	30,959.18	0.0000	4.5800	50.0000	0.0000	(3.8424)	(0.4300)	0.0000	1	(4.2724)	01/06/2025
600025.SH	12/16/2024	SDB3260123474	14,300.00	1.3174	18,378.56	18,838.99	0.0000	4.5800	50.0000	0.0000	(2.3382)	(0.2617)	0.0000	1	(2.5998)	01/06/2025
600025.SH	12/16/2024	SDB3260123474	1,500.00	1.3174	1,927.82	1,976.12	0.0000	4.5800	50.0000	0.0000	(0.2453)	(0.0274)	0.0000	1	(0.2727)	01/06/2025
600025.SH	12/16/2024	SDB3260123474	100,800.00	1.3174	129,549.57	132,795.13	0.0000	4.5800	50.0000	0.0000	(16.4816)	(1.8444)	0.0000	1	(18.3260)	01/06/2025
600025.SH	12/16/2024	SDB3260123474	30,400.00	1.3174	39,070.51	40,049.32	0.0000	4.5800	50.0000	0.0000	(4.9706)	(0.5562)	0.0000	1	(5.5269)	01/06/2025
600025.SH	12/16/2024	SDB3260123474	21,900.00	1.3174	28,146.19	28,851.32	0.0000	4.5800	50.0000	0.0000	(3.5808)	(0.4007)	0.0000	1	(3.9815)	01/06/2025
600025.SH	12/16/2024	SDB3260123474	26,700.00	1.3174	34,315.21	35,174.90	0.0000	4.5800	50.0000	0.0000	(4.3657)	(0.4885)	0.0000	1	(4.8542)	01/06/2025
600025.SH	12/13/2024	SDB3260123474	50,600.00	1.3170	65,031.83	66,640.05	0.0000	4.5800	50.0000	0.0000	(24.8205)	(2.7767)	0.0000	3	(27.5971)	01/06/2025
600025.SH	12/13/2024	SDB3260123474	1,500.00	1.3170	1,927.82	1,975.50	0.0000	4.5800	50.0000	0.0000	(0.7358)	(0.0823)	0.0000	3	(0.8181)	01/06/2025
600025.SH	12/13/2024	SDB3260123474	30,900.00	1.3170	39,713.11	40,695.21	0.0000	4.5800	50.0000	0.0000	(16.1572)	(1.6956)	0.0000	3	(16.8528)	01/06/2025
600025.SH	12/13/2024	SDB3260123474	200.00	1.3170	257.04	263.40	0.0000	4.5800	50.0000	0.0000	(0.0981)	(0.0110)	0.0000	3	(0.1091)	01/06/2025
600025.SH	12/13/2024	SDB3260123474	36,500.00	1.3170	46,910.31	48,070.39	0.0000	4.5800	50.0000	0.0000	(17.9041)	(2.0029)	0.0000	3	(19.9070)	01/06/2025
600025.SH	12/13/2024	SDB3260123474	2,700.00	1.3170	3,470.08	3,555.89	0.0000	4.5800	50.0000	0.0000	(1.3244)	(0.1482)	0.0000	3	(1.4726)	01/06/2025
600025.SH	12/13/2024	SDB3260123474	9,900.00	1.3170	12,723.62	13,038.27	0.0000	4.5800	50.0000	0.0000	(4.8562)	(0.5433)	0.0000	3	(5.3994)	01/06/2025
600025.SH	12/13/2024	SDB3260123474	3,900.00	1.3170	5,012.33	5,136.29	0.0000	4.5800	50.0000	0.0000	(1.9130)	(0.2140)	0.0000	3	(2.1271)	01/06/2025
600025.SH	12/13/2024	SDB3260123474	5,900.00	1.3170	7,582.76	7,770.28	0.0000	4.5800	50.0000	0.0000	(2.8941)	(0.3238)	0.0000	3	(3.2178)	01/06/2025
600025.SH	12/13/2024	SDB3260123474	2,500.00	1.3170	3,213.03	3,292.49	0.0000	4.5800	50.0000	0.0000	(1.2263)	(0.1372)	0.0000	3	(1.3635)	01/06/2025
600025.SH	12/13/2024	SDB3260123474	5,600.00	1.3170	7,197.20	7,375.18	0.0000	4.5800	50.0000	0.0000	(2.7469)	(0.3073)	0.0000	3	(3.0542)	01/06/2025
600025.SH	12/13/2024	SDB3260123474	18,600.00	1.3170	23,904.98	24,496.14	0.0000	4.5800	50.0000	0.0000	(9.1237)	(1.0207)	0.0000	3	(10.1444)	01/06/2025
600025.SH	12/13/2024	SDB3260123474	29,400.00	1.3170	37,785.29	38,719.71	0.0000	4.5800	50.0000	0.0000	(14.4214)	(1.6133)	0.0000	3	(16.0347)	01/06/2025
600025.SH	12/13/2024	SDB3260123474	900.00	1.3170	1,156.69	1,185.30	0.0000	4.5800	50.0000	0.0000	(0.4415)	(0.0494)	0.0000	3	(0.4909)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HUANENG LANCANG RIVER HYDROPOWER INC. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600025.SH	12/13/2024	SDB3260123474	1,400.00	1.3170	1,799.30	1,843.80	0.0000	4.5800	50.0000	0.0000	(0.6867)	(0.0768)	0.0000	3	(0.7636)	01/06/2025
600025.SH	12/13/2024	SDB3260123474	23,500.00	1.3170	30,202.53	30,949.43	0.0000	4.5800	50.0000	0.0000	(11.5273)	(1.2896)	0.0000	3	(12.8169)	01/06/2025
600025.SH	12/13/2024	SDB3260123474	14,300.00	1.3170	18,378.56	18,833.06	0.0000	4.5800	50.0000	0.0000	(7.0145)	(0.7847)	0.0000	3	(7.7992)	01/06/2025
600025.SH	12/13/2024	SDB3260123474	1,500.00	1.3170	1,927.82	1,975.50	0.0000	4.5800	50.0000	0.0000	(0.7358)	(0.0823)	0.0000	3	(0.8181)	01/06/2025
600025.SH	12/13/2024	SDB3260123474	100,800.00	1.3170	129,549.57	132,753.30	0.0000	4.5800	50.0000	0.0000	(49.4448)	(5.5314)	0.0000	3	(54.9761)	01/06/2025
600025.SH	12/13/2024	SDB3260123474	30,400.00	1.3170	39,070.51	40,036.71	0.0000	4.5800	50.0000	0.0000	(14.9119)	(1.6682)	0.0000	3	(16.5801)	01/06/2025
600025.SH	12/13/2024	SDB3260123474	21,900.00	1.3170	28,146.19	28,842.23	0.0000	4.5800	50.0000	0.0000	(10.7425)	(1.2018)	0.0000	3	(11.9442)	01/06/2025
600025.SH	12/13/2024	SDB3260123474	26,700.00	1.3170	34,315.21	35,163.82	0.0000	4.5800	50.0000	0.0000	(13.0970)	(1.4652)	0.0000	3	(14.5621)	01/06/2025
600025.SH	12/12/2024	SDB3260123474	50,600.00	1.3166	65,031.83	66,618.19	0.0000	4.5800	50.0000	0.0000	(8.2735)	(0.9253)	0.0000	1	(9.1987)	01/06/2025
600025.SH	12/12/2024	SDB3260123474	1,500.00	1.3166	1,927.82	1,974.85	0.0000	4.5800	50.0000	0.0000	(0.2453)	(0.0274)	0.0000	1	(0.2727)	01/06/2025
600025.SH	12/12/2024	SDB3260123474	30,900.00	1.3166	39,713.11	40,681.86	0.0000	4.5800	50.0000	0.0000	(5.0524)	(0.5650)	0.0000	1	(5.6174)	01/06/2025
600025.SH	12/12/2024	SDB3260123474	200.00	1.3166	257.04	263.31	0.0000	4.5800	50.0000	0.0000	(0.0327)	(0.0037)	0.0000	1	(0.0364)	01/06/2025
600025.SH	12/12/2024	SDB3260123474	36,500.00	1.3166	46,910.31	48,054.62	0.0000	4.5800	50.0000	0.0000	(5.9680)	(0.6674)	0.0000	1	(6.6355)	01/06/2025
600025.SH	12/12/2024	SDB3260123474	2,700.00	1.3166	3,470.08	3,554.73	0.0000	4.5800	50.0000	0.0000	(0.4415)	(0.0494)	0.0000	1	(0.4908)	01/06/2025
600025.SH	12/12/2024	SDB3260123474	9,900.00	1.3166	12,723.62	13,033.99	0.0000	4.5800	50.0000	0.0000	(1.6187)	(0.1810)	0.0000	1	(1.7998)	01/06/2025
600025.SH	12/12/2024	SDB3260123474	3,900.00	1.3166	5,012.33	5,134.60	0.0000	4.5800	50.0000	0.0000	(0.6377)	(0.0713)	0.0000	1	(0.7090)	01/06/2025
600025.SH	12/12/2024	SDB3260123474	5,900.00	1.3166	7,582.76	7,767.73	0.0000	4.5800	50.0000	0.0000	(0.9647)	(0.1079)	0.0000	1	(1.0726)	01/06/2025
600025.SH	12/12/2024	SDB3260123474	2,500.00	1.3166	3,213.03	3,291.41	0.0000	4.5800	50.0000	0.0000	(0.4088)	(0.0457)	0.0000	1	(0.4545)	01/06/2025
600025.SH	12/12/2024	SDB3260123474	5,600.00	1.3166	7,197.20	7,372.76	0.0000	4.5800	50.0000	0.0000	(0.9156)	(0.1024)	0.0000	1	(1.0180)	01/06/2025
600025.SH	12/12/2024	SDB3260123474	18,600.00	1.3166	23,904.98	24,488.11	0.0000	4.5800	50.0000	0.0000	(3.0412)	(0.3401)	0.0000	1	(3.3814)	01/06/2025
600025.SH	12/12/2024	SDB3260123474	29,400.00	1.3166	37,785.29	38,707.01	0.0000	4.5800	50.0000	0.0000	(4.8071)	(0.5376)	0.0000	1	(5.3447)	01/06/2025
600025.SH	12/12/2024	SDB3260123474	900.00	1.3166	1,156.69	1,184.91	0.0000	4.5800	50.0000	0.0000	(0.1472)	(0.0165)	0.0000	1	(0.1636)	01/06/2025
600025.SH	12/12/2024	SDB3260123474	1,400.00	1.3166	1,799.30	1,843.19	0.0000	4.5800	50.0000	0.0000	(0.2289)	(0.0256)	0.0000	1	(0.2545)	01/06/2025
600025.SH	12/12/2024	SDB3260123474	23,500.00	1.3166	30,202.53	30,939.28	0.0000	4.5800	50.0000	0.0000	(3.8424)	(0.4297)	0.0000	1	(4.2721)	01/06/2025
600025.SH	12/12/2024	SDB3260123474	14,300.00	1.3166	18,378.56	18,826.88	0.0000	4.5800	50.0000	0.0000	(2.3382)	(0.2615)	0.0000	1	(2.5996)	01/06/2025
600025.SH	12/12/2024	SDB3260123474	1,500.00	1.3166	1,927.82	1,974.85	0.0000	4.5800	50.0000	0.0000	(0.2453)	(0.0274)	0.0000	1	(0.2727)	01/06/2025
600025.SH	12/12/2024	SDB3260123474	100,800.00	1.3166	129,549.57	132,709.75	0.0000	4.5800	50.0000	0.0000	(16.4816)	(1.8432)	0.0000	1	(18.3248)	01/06/2025
600025.SH	12/12/2024	SDB3260123474	30,400.00	1.3166	39,070.51	40,023.58	0.0000	4.5800	50.0000	0.0000	(4.9706)	(0.5559)	0.0000	1	(5.5265)	01/06/2025
600025.SH	12/12/2024	SDB3260123474	21,900.00	1.3166	28,146.19	28,832.77	0.0000	4.5800	50.0000	0.0000	(3.5808)	(0.4005)	0.0000	1	(3.9813)	01/06/2025
600025.SH	12/12/2024	SDB3260123474	26,700.00	1.3166	34,315.21	35,152.29	0.0000	4.5800	50.0000	0.0000	(4.3657)	(0.4882)	0.0000	1	(4.8539)	01/06/2025
600025.SH	12/11/2024	SDB3260123474	50,600.00	1.2983	65,031.83	65,694.38	0.0000	4.5800	50.0000	0.0000	(8.2735)	(0.9124)	0.0000	1	(9.1859)	01/06/2025
600025.SH	12/11/2024	SDB3260123474	1,500.00	1.2983	1,927.82	1,947.46	0.0000	4.5800	50.0000	0.0000	(0.2453)	(0.0270)	0.0000	1	(0.2723)	01/06/2025
600025.SH	12/11/2024	SDB3260123474	30,900.00	1.2983	39,713.11	40,117.72	0.0000	4.5800	50.0000	0.0000	(5.0524)	(0.5572)	0.0000	1	(5.6096)	01/06/2025
600025.SH	12/11/2024	SDB3260123474	200.00	1.2983	257.04	259.66	0.0000	4.5800	50.0000	0.0000	(0.0327)	(0.0036)	0.0000	1	(0.0363)	01/06/2025
600025.SH	12/11/2024	SDB3260123474	36,500.00	1.2983	46,910.31	47,388.24	0.0000	4.5800	50.0000	0.0000	(5.9680)	(0.6582)	0.0000	1	(6.6262)	01/06/2025
600025.SH	12/11/2024	SDB3260123474	2,700.00	1.2983	3,470.08	3,505.43	0.0000	4.5800	50.0000	0.0000	(0.4415)	(0.0487)	0.0000	1	(0.4902)	01/06/2025
600025.SH	12/11/2024	SDB3260123474	9,900.00	1.2983	12,723.62	12,853.25	0.0000	4.5800	50.0000	0.0000	(1.6187)	(0.1785)	0.0000	1	(1.7972)	01/06/2025
600025.SH	12/11/2024	SDB3260123474	3,900.00	1.2983	5,012.33	5,063.40	0.0000	4.5800	50.0000	0.0000	(0.6377)	(0.0703)	0.0000	1	(0.7080)	01/06/2025
600025.SH	12/11/2024	SDB3260123474	5,900.00	1.2983	7,582.76	7,660.02	0.0000	4.5800	50.0000	0.0000	(0.9647)	(0.1064)	0.0000	1	(1.0711)	01/06/2025
600025.SH	12/11/2024	SDB3260123474	2,500.00	1.2983	3,213.03	3,245.77	0.0000	4.5800	50.0000	0.0000	(0.4088)	(0.0451)	0.0000	1	(0.4538)	01/06/2025
600025.SH	12/11/2024	SDB3260123474	5,600.00	1.2983	7,197.20	7,270.52	0.0000	4.5800	50.0000	0.0000	(0.9156)	(0.1010)	0.0000	1	(1.0166)	01/06/2025
600025.SH	12/11/2024	SDB3260123474	18,600.00	1.2983	23,904.98	24,148.53	0.0000	4.5800	50.0000	0.0000	(3.0412)	(0.3354)	0.0000	1	(3.3766)	01/06/2025
600025.SH	12/11/2024	SDB3260123474	29,400.00	1.2983	37,785.29	38,170.26	0.0000	4.5800	50.0000	0.0000	(4.8071)	(0.5301)	0.0000	1	(5.3373)	01/06/2025
600025.SH	12/11/2024	SDB3260123474	900.00	1.2983	1,156.69	1,168.48	0.0000	4.5800	50.0000	0.0000	(0.1472)	(0.0162)	0.0000	1	(0.1634)	01/06/2025
600025.SH	12/11/2024	SDB3260123474	1,400.00	1.2983	1,799.30	1,817.63	0.0000	4.5800	50.0000	0.0000	(0.2289)	(0.0252)	0.0000	1	(0.2542)	01/06/2025
600025.SH	12/11/2024	SDB3260123474	23,500.00	1.2983	30,202.53	30,510.24	0.0000	4.5800	50.0000	0.0000	(3.8424)	(0.4238)	0.0000	1	(4.2662)	01/06/2025
600025.SH	12/11/2024	SDB3260123474	14,300.00	1.2983	18,378.56	18,565.80	0.0000	4.5800	50.0000	0.0000	(2.3382)	(0.2579)	0.0000	1	(2.5960)	01/06/2025
600025.SH	12/11/2024	SDB3260123474	1,500.00	1.2983	1,927.82	1,947.46	0.0000	4.5800	50.0000	0.0000	(0.2453)	(0.0270)	0.0000	1	(0.2723)	01/06/2025
600025.SH	12/11/2024	SDB3260123474	100,800.00	1.2983	129,549.57	130,869.45	0.0000	4.5800	50.0000	0.0000	(16.4816)	(1.8176)	0.0000	1	(18.2992)	01/06/2025
600025.SH	12/11/2024	SDB3260123474	30,400.00	1.2983	39,070.51	39,468.56	0.0000	4.5800	50.0000	0.0000	(4.9706)	(0.5482)	0.0000	1	(5.5188)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HUANENG LANCANG RIVER HYDROPOWER INC. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600025.SH	12/11/2024	SDB3260123474	21,900.00	1.2983	28,146.19	28,432.95	0.0000	4.5800	50.0000	0.0000	(3.5808)	(0.3949)	0.0000	1	(3.9757)	01/06/2025
600025.SH	12/11/2024	SDB3260123474	26,700.00	1.2983	34,315.21	34,664.82	0.0000	4.5800	50.0000	0.0000	(4.3657)	(0.4815)	0.0000	1	(4.8471)	01/06/2025
600025.SH	12/10/2024	SDB3260123474	50,600.00	1.2934	65,031.83	65,444.22	0.0000	4.5800	50.0000	0.0000	(8.2735)	(0.9089)	0.0000	1	(9.1824)	01/06/2025
600025.SH	12/10/2024	SDB3260123474	1,500.00	1.2934	1,927.82	1,940.05	0.0000	4.5800	50.0000	0.0000	(0.2453)	(0.0269)	0.0000	1	(0.2722)	01/06/2025
600025.SH	12/10/2024	SDB3260123474	30,900.00	1.2934	39,713.11	39,964.95	0.0000	4.5800	50.0000	0.0000	(5.0524)	(0.5551)	0.0000	1	(5.6075)	01/06/2025
600025.SH	12/10/2024	SDB3260123474	200.00	1.2934	257.04	258.67	0.0000	4.5800	50.0000	0.0000	(0.0327)	(0.0036)	0.0000	1	(0.0363)	01/06/2025
600025.SH	12/10/2024	SDB3260123474	36,500.00	1.2934	46,910.31	47,207.79	0.0000	4.5800	50.0000	0.0000	(5.9680)	(0.6557)	0.0000	1	(6.6237)	01/06/2025
600025.SH	12/10/2024	SDB3260123474	2,700.00	1.2934	3,470.08	3,492.08	0.0000	4.5800	50.0000	0.0000	(0.4415)	(0.0485)	0.0000	1	(0.4900)	01/06/2025
600025.SH	12/10/2024	SDB3260123474	9,900.00	1.2934	12,723.62	12,804.30	0.0000	4.5800	50.0000	0.0000	(1.6187)	(0.1778)	0.0000	1	(1.7966)	01/06/2025
600025.SH	12/10/2024	SDB3260123474	3,900.00	1.2934	5,012.33	5,044.12	0.0000	4.5800	50.0000	0.0000	(0.6377)	(0.0701)	0.0000	1	(0.7077)	01/06/2025
600025.SH	12/10/2024	SDB3260123474	5,900.00	1.2934	7,582.76	7,630.85	0.0000	4.5800	50.0000	0.0000	(0.9647)	(0.1060)	0.0000	1	(1.0707)	01/06/2025
600025.SH	12/10/2024	SDB3260123474	2,500.00	1.2934	3,213.03	3,233.41	0.0000	4.5800	50.0000	0.0000	(0.4088)	(0.0449)	0.0000	1	(0.4537)	01/06/2025
600025.SH	12/10/2024	SDB3260123474	5,600.00	1.2934	7,197.20	7,242.84	0.0000	4.5800	50.0000	0.0000	(0.9156)	(0.1006)	0.0000	1	(1.0162)	01/06/2025
600025.SH	12/10/2024	SDB3260123474	18,600.00	1.2934	23,904.98	24,056.57	0.0000	4.5800	50.0000	0.0000	(3.0412)	(0.3341)	0.0000	1	(3.3754)	01/06/2025
600025.SH	12/10/2024	SDB3260123474	29,400.00	1.2934	37,785.29	38,024.90	0.0000	4.5800	50.0000	0.0000	(4.8071)	(0.5281)	0.0000	1	(5.3353)	01/06/2025
600025.SH	12/10/2024	SDB3260123474	900.00	1.2934	1,156.69	1,164.03	0.0000	4.5800	50.0000	0.0000	(0.1472)	(0.0162)	0.0000	1	(0.1633)	01/06/2025
600025.SH	12/10/2024	SDB3260123474	1,400.00	1.2934	1,799.30	1,810.71	0.0000	4.5800	50.0000	0.0000	(0.2289)	(0.0251)	0.0000	1	(0.2541)	01/06/2025
600025.SH	12/10/2024	SDB3260123474	23,500.00	1.2934	30,202.53	30,394.05	0.0000	4.5800	50.0000	0.0000	(3.8424)	(0.4221)	0.0000	1	(4.2646)	01/06/2025
600025.SH	12/10/2024	SDB3260123474	14,300.00	1.2934	18,378.56	18,495.11	0.0000	4.5800	50.0000	0.0000	(2.3382)	(0.2569)	0.0000	1	(2.5950)	01/06/2025
600025.SH	12/10/2024	SDB3260123474	1,500.00	1.2934	1,927.82	1,940.05	0.0000	4.5800	50.0000	0.0000	(0.2453)	(0.0269)	0.0000	1	(0.2722)	01/06/2025
600025.SH	12/10/2024	SDB3260123474	100,800.00	1.2934	129,549.57	130,371.09	0.0000	4.5800	50.0000	0.0000	(16.4816)	(1.8107)	0.0000	1	(18.2923)	01/06/2025
600025.SH	12/10/2024	SDB3260123474	30,400.00	1.2934	39,070.51	39,318.27	0.0000	4.5800	50.0000	0.0000	(4.9706)	(0.5461)	0.0000	1	(5.5167)	01/06/2025
600025.SH	12/10/2024	SDB3260123474	21,900.00	1.2934	28,146.19	28,324.67	0.0000	4.5800	50.0000	0.0000	(3.5808)	(0.3934)	0.0000	1	(3.9742)	01/06/2025
600025.SH	12/10/2024	SDB3260123474	26,700.00	1.2934	34,315.21	34,532.82	0.0000	4.5800	50.0000	0.0000	(4.3657)	(0.4796)	0.0000	1	(4.8453)	01/06/2025
600025.SH	12/09/2024	SDB3260123474	50,600.00	1.3233	65,031.83	66,957.31	0.0000	4.5800	50.0000	0.0000	(8.2735)	(0.9300)	0.0000	1	(9.2035)	01/06/2025
600025.SH	12/09/2024	SDB3260123474	1,500.00	1.3233	1,927.82	1,984.90	0.0000	4.5800	50.0000	0.0000	(0.2453)	(0.0276)	0.0000	1	(0.2728)	01/06/2025
600025.SH	12/09/2024	SDB3260123474	30,900.00	1.3233	39,713.11	40,888.95	0.0000	4.5800	50.0000	0.0000	(5.0524)	(0.5679)	0.0000	1	(5.6203)	01/06/2025
600025.SH	12/09/2024	SDB3260123474	200.00	1.3233	257.04	264.65	0.0000	4.5800	50.0000	0.0000	(0.0327)	(0.0037)	0.0000	1	(0.0364)	01/06/2025
600025.SH	12/09/2024	SDB3260123474	36,500.00	1.3233	46,910.31	48,299.25	0.0000	4.5800	50.0000	0.0000	(5.9680)	(0.6708)	0.0000	1	(6.6389)	01/06/2025
600025.SH	12/09/2024	SDB3260123474	2,700.00	1.3233	3,470.08	3,572.82	0.0000	4.5800	50.0000	0.0000	(0.4415)	(0.0496)	0.0000	1	(0.4911)	01/06/2025
600025.SH	12/09/2024	SDB3260123474	9,900.00	1.3233	12,723.62	13,100.34	0.0000	4.5800	50.0000	0.0000	(1.6187)	(0.1819)	0.0000	1	(1.8007)	01/06/2025
600025.SH	12/09/2024	SDB3260123474	3,900.00	1.3233	5,012.33	5,160.74	0.0000	4.5800	50.0000	0.0000	(0.6377)	(0.0717)	0.0000	1	(0.7094)	01/06/2025
600025.SH	12/09/2024	SDB3260123474	5,900.00	1.3233	7,582.76	7,807.28	0.0000	4.5800	50.0000	0.0000	(0.9647)	(0.1084)	0.0000	1	(1.0731)	01/06/2025
600025.SH	12/09/2024	SDB3260123474	2,500.00	1.3233	3,213.03	3,308.17	0.0000	4.5800	50.0000	0.0000	(0.4088)	(0.0459)	0.0000	1	(0.4547)	01/06/2025
600025.SH	12/09/2024	SDB3260123474	5,600.00	1.3233	7,197.20	7,410.30	0.0000	4.5800	50.0000	0.0000	(0.9156)	(0.1029)	0.0000	1	(1.0186)	01/06/2025
600025.SH	12/09/2024	SDB3260123474	18,600.00	1.3233	23,904.98	24,612.77	0.0000	4.5800	50.0000	0.0000	(3.0412)	(0.3418)	0.0000	1	(3.3831)	01/06/2025
600025.SH	12/09/2024	SDB3260123474	29,400.00	1.3233	37,785.29	38,904.05	0.0000	4.5800	50.0000	0.0000	(4.8071)	(0.5403)	0.0000	1	(5.3475)	01/06/2025
600025.SH	12/09/2024	SDB3260123474	900.00	1.3233	1,156.69	1,190.94	0.0000	4.5800	50.0000	0.0000	(0.1472)	(0.0165)	0.0000	1	(0.1637)	01/06/2025
600025.SH	12/09/2024	SDB3260123474	1,400.00	1.3233	1,799.30	1,852.57	0.0000	4.5800	50.0000	0.0000	(0.2289)	(0.0257)	0.0000	1	(0.2546)	01/06/2025
600025.SH	12/09/2024	SDB3260123474	23,500.00	1.3233	30,202.53	31,096.77	0.0000	4.5800	50.0000	0.0000	(3.8424)	(0.4319)	0.0000	1	(4.2743)	01/06/2025
600025.SH	12/09/2024	SDB3260123474	14,300.00	1.3233	18,378.56	18,922.72	0.0000	4.5800	50.0000	0.0000	(2.3382)	(0.2628)	0.0000	1	(2.6010)	01/06/2025
600025.SH	12/09/2024	SDB3260123474	1,500.00	1.3233	1,927.82	1,984.90	0.0000	4.5800	50.0000	0.0000	(0.2453)	(0.0276)	0.0000	1	(0.2728)	01/06/2025
600025.SH	12/09/2024	SDB3260123474	100,800.00	1.3233	129,549.57	133,385.31	0.0000	4.5800	50.0000	0.0000	(16.4816)	(1.8526)	0.0000	1	(18.3342)	01/06/2025
600025.SH	12/09/2024	SDB3260123474	30,400.00	1.3233	39,070.51	40,227.32	0.0000	4.5800	50.0000	0.0000	(4.9706)	(0.5587)	0.0000	1	(5.5293)	01/06/2025
600025.SH	12/09/2024	SDB3260123474	21,900.00	1.3233	28,146.19	28,979.55	0.0000	4.5800	50.0000	0.0000	(3.5808)	(0.4025)	0.0000	1	(3.9833)	01/06/2025
600025.SH	12/09/2024	SDB3260123474	26,700.00	1.3233	34,315.21	35,331.23	0.0000	4.5800	50.0000	0.0000	(4.3657)	(0.4907)	0.0000	1	(4.8564)	01/06/2025
600025.SH	12/06/2024	SDB3260123474	50,600.00	1.3124	65,031.83	66,408.40	0.0000	4.5800	50.0000	0.0000	(24.8205)	(2.7670)	0.0000	3	(27.5875)	01/06/2025
600025.SH	12/06/2024	SDB3260123474	1,500.00	1.3124	1,927.82	1,968.63	0.0000	4.5800	50.0000	0.0000	(0.7358)	(0.0820)	0.0000	3	(0.8178)	01/06/2025
600025.SH	12/06/2024	SDB3260123474	30,900.00	1.3124	39,713.11	40,553.75	0.0000	4.5800	50.0000	0.0000	(15.1572)	(1.6897)	0.0000	3	(16.8469)	01/06/2025
600025.SH	12/06/2024	SDB3260123474	200.00	1.3124	257.04	262.48	0.0000	4.5800	50.0000	0.0000	(0.0981)	(0.0109)	0.0000	3	(0.1090)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HUANENG LANCANG RIVER HYDROPOWER INC. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600025.SH	12/06/2024	SDB3260123474	36,500.00	1.3124	46,910.31	47,903.29	0.0000	4.5800	50.0000	0.0000	(17.9041)	(1.9960)	0.0000	3	(19.9001)	01/06/2025
600025.SH	12/06/2024	SDB3260123474	2,700.00	1.3124	3,470.08	3,543.53	0.0000	4.5800	50.0000	0.0000	(1.3244)	(0.1476)	0.0000	3	(1.4721)	01/06/2025
600025.SH	12/06/2024	SDB3260123474	9,900.00	1.3124	12,723.62	12,992.95	0.0000	4.5800	50.0000	0.0000	(4.8562)	(0.5414)	0.0000	3	(5.3976)	01/06/2025
600025.SH	12/06/2024	SDB3260123474	3,900.00	1.3124	5,012.33	5,118.43	0.0000	4.5800	50.0000	0.0000	(1.9130)	(0.2133)	0.0000	3	(2.1263)	01/06/2025
600025.SH	12/06/2024	SDB3260123474	5,900.00	1.3124	7,582.76	7,743.27	0.0000	4.5800	50.0000	0.0000	(2.8941)	(0.3226)	0.0000	3	(3.2167)	01/06/2025
600025.SH	12/06/2024	SDB3260123474	2,500.00	1.3124	3,213.03	3,281.05	0.0000	4.5800	50.0000	0.0000	(1.2263)	(0.1367)	0.0000	3	(1.3630)	01/06/2025
600025.SH	12/06/2024	SDB3260123474	5,600.00	1.3124	7,197.20	7,349.55	0.0000	4.5800	50.0000	0.0000	(2.7469)	(0.3062)	0.0000	3	(3.0532)	01/06/2025
600025.SH	12/06/2024	SDB3260123474	18,600.00	1.3124	23,904.98	24,410.99	0.0000	4.5800	50.0000	0.0000	(9.1237)	(1.0171)	0.0000	3	(10.1409)	01/06/2025
600025.SH	12/06/2024	SDB3260123474	29,400.00	1.3124	37,785.29	38,585.12	0.0000	4.5800	50.0000	0.0000	(14.4214)	(1.6077)	0.0000	3	(16.0291)	01/06/2025
600025.SH	12/06/2024	SDB3260123474	900.00	1.3124	1,156.69	1,181.18	0.0000	4.5800	50.0000	0.0000	(0.4415)	(0.0492)	0.0000	3	(0.4907)	01/06/2025
600025.SH	12/06/2024	SDB3260123474	1,400.00	1.3124	1,799.30	1,837.39	0.0000	4.5800	50.0000	0.0000	(0.6867)	(0.0766)	0.0000	3	(0.7633)	01/06/2025
600025.SH	12/06/2024	SDB3260123474	23,500.00	1.3124	30,202.53	30,841.85	0.0000	4.5800	50.0000	0.0000	(11.5273)	(1.2851)	0.0000	3	(12.8124)	01/06/2025
600025.SH	12/06/2024	SDB3260123474	14,300.00	1.3124	18,378.56	18,767.59	0.0000	4.5800	50.0000	0.0000	(7.0145)	(0.7820)	0.0000	3	(7.7965)	01/06/2025
600025.SH	12/06/2024	SDB3260123474	1,500.00	1.3124	1,927.82	1,968.63	0.0000	4.5800	50.0000	0.0000	(0.7358)	(0.0820)	0.0000	3	(0.8178)	01/06/2025
600025.SH	12/06/2024	SDB3260123474	100,800.00	1.3124	129,549.57	132,291.84	0.0000	4.5800	50.0000	0.0000	(49.4448)	(5.5122)	0.0000	3	(54.9569)	01/06/2025
600025.SH	12/06/2024	SDB3260123474	30,400.00	1.3124	39,070.51	39,897.54	0.0000	4.5800	50.0000	0.0000	(14.9119)	(1.6624)	0.0000	3	(16.5743)	01/06/2025
600025.SH	12/06/2024	SDB3260123474	21,900.00	1.3124	28,146.19	28,741.98	0.0000	4.5800	50.0000	0.0000	(10.7425)	(1.1976)	0.0000	3	(11.9400)	01/06/2025
600025.SH	12/06/2024	SDB3260123474	26,700.00	1.3124	34,315.21	35,041.59	0.0000	4.5800	50.0000	0.0000	(13.0970)	(1.4601)	0.0000	3	(14.5570)	01/06/2025
600025.SH	12/05/2024	SDB3260123474	50,600.00	1.2900	65,031.83	65,276.43	0.0000	4.5800	50.0000	0.0000	(8.2735)	(0.9066)	0.0000	1	(9.1801)	01/06/2025
600025.SH	12/05/2024	SDB3260123474	1,500.00	1.2900	1,927.82	1,935.07	0.0000	4.5800	50.0000	0.0000	(0.2453)	(0.0269)	0.0000	1	(0.2721)	01/06/2025
600025.SH	12/05/2024	SDB3260123474	30,900.00	1.2900	39,713.11	39,862.48	0.0000	4.5800	50.0000	0.0000	(5.0524)	(0.5536)	0.0000	1	(5.6060)	01/06/2025
600025.SH	12/05/2024	SDB3260123474	200.00	1.2900	257.04	258.01	0.0000	4.5800	50.0000	0.0000	(0.0327)	(0.0036)	0.0000	1	(0.0363)	01/06/2025
600025.SH	12/05/2024	SDB3260123474	36,500.00	1.2900	46,910.31	47,086.75	0.0000	4.5800	50.0000	0.0000	(5.9680)	(0.6540)	0.0000	1	(6.6220)	01/06/2025
600025.SH	12/05/2024	SDB3260123474	2,700.00	1.2900	3,470.08	3,483.13	0.0000	4.5800	50.0000	0.0000	(0.4415)	(0.0484)	0.0000	1	(0.4898)	01/06/2025
600025.SH	12/05/2024	SDB3260123474	9,900.00	1.2900	12,723.62	12,771.48	0.0000	4.5800	50.0000	0.0000	(1.6187)	(0.1774)	0.0000	1	(1.7961)	01/06/2025
600025.SH	12/05/2024	SDB3260123474	3,900.00	1.2900	5,012.33	5,031.19	0.0000	4.5800	50.0000	0.0000	(0.6377)	(0.0699)	0.0000	1	(0.7076)	01/06/2025
600025.SH	12/05/2024	SDB3260123474	5,900.00	1.2900	7,582.76	7,611.28	0.0000	4.5800	50.0000	0.0000	(0.9647)	(0.1057)	0.0000	1	(1.0704)	01/06/2025
600025.SH	12/05/2024	SDB3260123474	2,500.00	1.2900	3,213.03	3,225.12	0.0000	4.5800	50.0000	0.0000	(0.4088)	(0.0448)	0.0000	1	(0.4536)	01/06/2025
600025.SH	12/05/2024	SDB3260123474	5,600.00	1.2900	7,197.20	7,224.27	0.0000	4.5800	50.0000	0.0000	(0.9156)	(0.1003)	0.0000	1	(1.0160)	01/06/2025
600025.SH	12/05/2024	SDB3260123474	18,600.00	1.2900	23,904.98	23,994.89	0.0000	4.5800	50.0000	0.0000	(3.0412)	(0.3333)	0.0000	1	(3.3745)	01/06/2025
600025.SH	12/05/2024	SDB3260123474	29,400.00	1.2900	37,785.29	37,927.41	0.0000	4.5800	50.0000	0.0000	(4.8071)	(0.5268)	0.0000	1	(5.3339)	01/06/2025
600025.SH	12/05/2024	SDB3260123474	900.00	1.2900	1,156.69	1,161.04	0.0000	4.5800	50.0000	0.0000	(0.1472)	(0.0161)	0.0000	1	(0.1633)	01/06/2025
600025.SH	12/05/2024	SDB3260123474	1,400.00	1.2900	1,799.30	1,806.07	0.0000	4.5800	50.0000	0.0000	(0.2289)	(0.0251)	0.0000	1	(0.2540)	01/06/2025
600025.SH	12/05/2024	SDB3260123474	23,500.00	1.2900	30,202.53	30,316.13	0.0000	4.5800	50.0000	0.0000	(3.8424)	(0.4211)	0.0000	1	(4.2635)	01/06/2025
600025.SH	12/05/2024	SDB3260123474	14,300.00	1.2900	18,378.56	18,447.69	0.0000	4.5800	50.0000	0.0000	(2.3382)	(0.2562)	0.0000	1	(2.5944)	01/06/2025
600025.SH	12/05/2024	SDB3260123474	1,500.00	1.2900	1,927.82	1,935.07	0.0000	4.5800	50.0000	0.0000	(0.2453)	(0.0269)	0.0000	1	(0.2721)	01/06/2025
600025.SH	12/05/2024	SDB3260123474	100,800.00	1.2900	129,549.57	130,036.84	0.0000	4.5800	50.0000	0.0000	(16.4816)	(1.8061)	0.0000	1	(18.2877)	01/06/2025
600025.SH	12/05/2024	SDB3260123474	30,400.00	1.2900	39,070.51	39,217.46	0.0000	4.5800	50.0000	0.0000	(4.9706)	(0.5447)	0.0000	1	(5.5153)	01/06/2025
600025.SH	12/05/2024	SDB3260123474	21,900.00	1.2900	28,146.19	28,252.05	0.0000	4.5800	50.0000	0.0000	(3.5808)	(0.3924)	0.0000	1	(3.9732)	01/06/2025
600025.SH	12/05/2024	SDB3260123474	26,700.00	1.2900	34,315.21	34,444.28	0.0000	4.5800	50.0000	0.0000	(4.3657)	(0.4784)	0.0000	1	(4.8441)	01/06/2025
600025.SH	12/04/2024	SDB3260123474	50,600.00	1.2852	65,031.83	65,031.83	0.0000	4.5800	50.0000	0.0000	(8.2735)	(0.9032)	0.0000	1	(9.1767)	01/06/2025
600025.SH	12/04/2024	SDB3260123474	1,500.00	1.2852	1,927.82	1,927.82	0.0000	4.5800	50.0000	0.0000	(0.2453)	(0.0268)	0.0000	1	(0.2720)	01/06/2025
600025.SH	12/04/2024	SDB3260123474	30,900.00	1.2852	39,713.11	39,713.11	0.0000	4.5800	50.0000	0.0000	(5.0524)	(0.5516)	0.0000	1	(5.6040)	01/06/2025
600025.SH	12/04/2024	SDB3260123474	200.00	1.2852	257.04	257.04	0.0000	4.5800	50.0000	0.0000	(0.0327)	(0.0036)	0.0000	1	(0.0363)	01/06/2025
600025.SH	12/04/2024	SDB3260123474	36,500.00	1.2852	46,910.31	46,910.31	0.0000	4.5800	50.0000	0.0000	(5.9680)	(0.6515)	0.0000	1	(6.6196)	01/06/2025
600025.SH	12/04/2024	SDB3260123474	2,700.00	1.2852	3,470.08	3,470.08	0.0000	4.5800	50.0000	0.0000	(0.4415)	(0.0482)	0.0000	1	(0.4897)	01/06/2025
600025.SH	12/04/2024	SDB3260123474	9,900.00	1.2852	12,723.62	12,723.62	0.0000	4.5800	50.0000	0.0000	(1.6187)	(0.1767)	0.0000	1	(1.7954)	01/06/2025
600025.SH	12/04/2024	SDB3260123474	3,900.00	1.2852	5,012.33	5,012.33	0.0000	4.5800	50.0000	0.0000	(0.6377)	(0.0696)	0.0000	1	(0.7073)	01/06/2025
600025.SH	12/04/2024	SDB3260123474	5,900.00	1.2852	7,582.76	7,582.76	0.0000	4.5800	50.0000	0.0000	(0.9647)	(0.1053)	0.0000	1	(1.0700)	01/06/2025
600025.SH	12/04/2024	SDB3260123474	2,500.00	1.2852	3,213.03	3,213.03	0.0000	4.5800	50.0000	0.0000	(0.4088)	(0.0446)	0.0000	1	(0.4534)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HUANENG LANCANG RIVER HYDROPOWER INC. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600025.SH	12/04/2024	SDB3260123474	5,600.00	1.2852	7,197.20	7,197.20	0.0000	4.5800	50.0000	0.0000	(0.9156)	(0.1000)	0.0000	1	(1.0156)	01/06/2025
600025.SH	12/04/2024	SDB3260123474	18,600.00	1.2852	23,904.98	23,904.98	0.0000	4.5800	50.0000	0.0000	(3.0412)	(0.3320)	0.0000	1	(3.3733)	01/06/2025
600025.SH	12/04/2024	SDB3260123474	29,400.00	1.2852	37,785.29	37,785.29	0.0000	4.5800	50.0000	0.0000	(4.8071)	(0.5248)	0.0000	1	(5.3319)	01/06/2025
600025.SH	12/04/2024	SDB3260123474	900.00	1.2852	1,156.69	1,156.69	0.0000	4.5800	50.0000	0.0000	(0.1472)	(0.0161)	0.0000	1	(0.1632)	01/06/2025
600025.SH	12/04/2024	SDB3260123474	1,400.00	1.2852	1,799.30	1,799.30	0.0000	4.5800	50.0000	0.0000	(0.2289)	(0.0250)	0.0000	1	(0.2539)	01/06/2025
600025.SH	12/04/2024	SDB3260123474	23,500.00	1.2852	30,202.53	30,202.53	0.0000	4.5800	50.0000	0.0000	(3.8424)	(0.4195)	0.0000	1	(4.2619)	01/06/2025
600025.SH	12/04/2024	SDB3260123474	14,300.00	1.2852	18,378.56	18,378.56	0.0000	4.5800	50.0000	0.0000	(2.3382)	(0.2553)	0.0000	1	(2.5934)	01/06/2025
600025.SH	12/04/2024	SDB3260123474	1,500.00	1.2852	1,927.82	1,927.82	0.0000	4.5800	50.0000	0.0000	(0.2453)	(0.0268)	0.0000	1	(0.2720)	01/06/2025
600025.SH	12/04/2024	SDB3260123474	100,800.00	1.2852	129,549.57	129,549.57	0.0000	4.5800	50.0000	0.0000	(16.4816)	(1.7993)	0.0000	1	(18.2809)	01/06/2025
600025.SH	12/04/2024	SDB3260123474	30,400.00	1.2852	39,070.51	39,070.51	0.0000	4.5800	50.0000	0.0000	(4.9706)	(0.5426)	0.0000	1	(5.5133)	01/06/2025
600025.SH	12/04/2024	SDB3260123474	21,900.00	1.2852	28,146.19	28,146.19	0.0000	4.5800	50.0000	0.0000	(3.5808)	(0.3909)	0.0000	1	(3.9717)	01/06/2025
600025.SH	12/04/2024	SDB3260123474	26,700.00	1.2852	34,315.21	34,315.21	0.0000	4.5800	50.0000	0.0000	(4.3657)	(0.4766)	0.0000	1	(4.8423)	01/06/2025
TOTAL HUANENG LANCANG RIVER HYDROPOWER INC. CMN CLASS A SERIES NORTHBOUND											(2,200.3950)	(252.9953)	0.0000		(2,453.3903)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HUATAI SECURITIES CO., LTD CMN CLASS A SERIES NORTHBOUND																
601688.SH	01/03/2025	SDB3261097775	1,600.00	2.4968	3,988.72	3,994.80	0.0000	4.3300	50.0000	0.0000	(1.4393)	(0.1665)	0.0000	3	(1.6057)	01/06/2025
601688.SH	01/03/2025	SDB3261097775	800.00	2.4968	1,993.04	1,997.40	0.0000	4.3300	50.0000	0.0000	(0.7192)	(0.0832)	0.0000	3	(0.8024)	01/06/2025
601688.SH	01/03/2025	SDB3261097775	29,100.00	2.4968	72,265.92	72,655.45	0.0000	4.3300	50.0000	0.0000	(26.0760)	(3.0273)	0.0000	3	(29.1033)	01/06/2025
601688.SH	01/03/2025	SDB3261097775	2,300.00	2.4968	5,711.74	5,742.53	0.0000	4.3300	50.0000	0.0000	(2.0610)	(0.2393)	0.0000	3	(2.3003)	01/06/2025
601688.SH	01/03/2025	SDB3261097775	2,000.00	2.4968	4,966.73	4,993.50	0.0000	4.3300	50.0000	0.0000	(1.7922)	(0.2081)	0.0000	3	(2.0002)	01/06/2025
601688.SH	01/03/2025	SDB3261097775	5,900.00	2.4968	14,651.85	14,730.83	0.0000	4.3300	50.0000	0.0000	(5.2869)	(0.6138)	0.0000	3	(5.9007)	01/06/2025
601688.SH	01/03/2025	SDB3261097775	300.00	2.4968	745.01	749.03	0.0000	4.3300	50.0000	0.0000	(0.2688)	(0.0312)	0.0000	3	(0.3000)	01/06/2025
601688.SH	01/03/2025	SDB3261097775	100.00	2.4968	248.34	249.68	0.0000	4.3300	50.0000	0.0000	(0.0896)	(0.0104)	0.0000	3	(0.1000)	01/06/2025
601688.SH	01/03/2025	SDB3261097775	5,200.00	2.4968	12,913.50	12,983.11	0.0000	4.3300	50.0000	0.0000	(4.6596)	(0.5410)	0.0000	3	(5.2006)	01/06/2025
601688.SH	01/03/2025	SDB3261097775	4,200.00	2.4968	10,430.13	10,486.35	0.0000	4.3300	50.0000	0.0000	(3.7635)	(0.4369)	0.0000	3	(4.2005)	01/06/2025
601688.SH	01/03/2025	SDB3261097775	25,000.00	2.4968	62,084.13	62,418.78	0.0000	4.3300	50.0000	0.0000	(22.4020)	(2.6008)	0.0000	3	(25.0028)	01/06/2025
601688.SH	01/03/2025	SDB3261097775	76,300.00	2.4968	189,480.75	190,502.10	0.0000	4.3300	50.0000	0.0000	(68.3710)	(7.9376)	0.0000	3	(76.3086)	01/06/2025
601688.SH	01/03/2025	SDB3261097775	3,300.00	2.4968	8,195.10	8,239.28	0.0000	4.3300	50.0000	0.0000	(2.9571)	(0.3433)	0.0000	3	(3.3004)	01/06/2025
601688.SH	01/03/2025	SDB3261097775	5,300.00	2.4968	13,161.83	13,232.78	0.0000	4.3300	50.0000	0.0000	(4.7492)	(0.5514)	0.0000	3	(5.3006)	01/06/2025
601688.SH	01/03/2025	SDB3261097775	100.00	2.4968	248.34	249.68	0.0000	4.3300	50.0000	0.0000	(0.0896)	(0.0104)	0.0000	3	(0.1000)	01/06/2025
601688.SH	01/03/2025	SDB3261097775	1,200.00	2.4968	2,980.04	2,996.10	0.0000	4.3300	50.0000	0.0000	(1.0753)	(0.1248)	0.0000	3	(1.2001)	01/06/2025
601688.SH	01/02/2025	SDB3261097775	29,100.00	2.4824	72,265.92	72,237.49	0.0000	4.3300	50.0000	0.0000	(6.6920)	(1.0033)	0.0000	1	(9.6953)	01/06/2025
601688.SH	01/02/2025	SDB3261097775	2,300.00	2.4824	5,711.74	5,709.49	0.0000	4.3300	50.0000	0.0000	(0.6870)	(0.0793)	0.0000	1	(0.7663)	01/06/2025
601688.SH	01/02/2025	SDB3261097775	2,000.00	2.4824	4,966.73	4,964.78	0.0000	4.3300	50.0000	0.0000	(0.5974)	(0.0690)	0.0000	1	(0.6663)	01/06/2025
601688.SH	01/02/2025	SDB3261097775	5,900.00	2.4824	14,651.85	14,646.09	0.0000	4.3300	50.0000	0.0000	(1.7623)	(0.2034)	0.0000	1	(1.9657)	01/06/2025
601688.SH	01/02/2025	SDB3261097775	300.00	2.4824	745.01	744.72	0.0000	4.3300	50.0000	0.0000	(0.0896)	(0.0103)	0.0000	1	(0.1000)	01/06/2025
601688.SH	01/02/2025	SDB3261097775	100.00	2.4824	248.34	248.24	0.0000	4.3300	50.0000	0.0000	(0.0299)	(0.0034)	0.0000	1	(0.0333)	01/06/2025
601688.SH	01/02/2025	SDB3261097775	5,200.00	2.4824	12,913.50	12,908.42	0.0000	4.3300	50.0000	0.0000	(1.5532)	(0.1793)	0.0000	1	(1.7325)	01/06/2025
601688.SH	01/02/2025	SDB3261097775	4,200.00	2.4824	10,430.13	10,426.03	0.0000	4.3300	50.0000	0.0000	(1.2545)	(0.1448)	0.0000	1	(1.3993)	01/06/2025
601688.SH	01/02/2025	SDB3261097775	25,000.00	2.4824	62,084.13	62,059.70	0.0000	4.3300	50.0000	0.0000	(7.4673)	(0.8619)	0.0000	1	(8.3293)	01/06/2025
601688.SH	01/02/2025	SDB3261097775	76,300.00	2.4824	189,480.75	189,406.20	0.0000	4.3300	50.0000	0.0000	(22.7903)	(2.6306)	0.0000	1	(25.4210)	01/06/2025
601688.SH	01/02/2025	SDB3261097775	3,300.00	2.4824	8,195.10	8,191.88	0.0000	4.3300	50.0000	0.0000	(0.9857)	(0.1138)	0.0000	1	(1.0995)	01/06/2025
601688.SH	01/02/2025	SDB3261097775	5,300.00	2.4824	13,161.83	13,156.66	0.0000	4.3300	50.0000	0.0000	(1.5831)	(0.1827)	0.0000	1	(1.7658)	01/06/2025
601688.SH	01/02/2025	SDB3261097775	100.00	2.4824	248.34	248.24	0.0000	4.3300	50.0000	0.0000	(0.0299)	(0.0034)	0.0000	1	(0.0333)	01/06/2025
601688.SH	01/02/2025	SDB3261097775	1,200.00	2.4824	2,980.04	2,978.87	0.0000	4.3300	50.0000	0.0000	(0.3584)	(0.0414)	0.0000	1	(0.3998)	01/06/2025
601688.SH	12/31/2024	SDB3261097775	29,100.00	2.5123	72,265.92	73,108.08	0.0000	4.3300	50.0000	0.0000	(17.3840)	(2.0308)	0.0000	2	(19.4147)	01/06/2025
601688.SH	12/31/2024	SDB3261097775	2,300.00	2.5123	5,711.74	5,778.30	0.0000	4.3300	50.0000	0.0000	(1.3740)	(0.1605)	0.0000	2	(1.5345)	01/06/2025
601688.SH	12/31/2024	SDB3261097775	2,000.00	2.5123	4,966.73	5,024.61	0.0000	4.3300	50.0000	0.0000	(1.1948)	(0.1396)	0.0000	2	(1.3343)	01/06/2025
601688.SH	12/31/2024	SDB3261097775	5,900.00	2.5123	14,651.85	14,822.60	0.0000	4.3300	50.0000	0.0000	(3.5246)	(0.4117)	0.0000	2	(3.9363)	01/06/2025
601688.SH	12/31/2024	SDB3261097775	300.00	2.5123	745.01	753.69	0.0000	4.3300	50.0000	0.0000	(0.1792)	(0.0209)	0.0000	2	(0.2002)	01/06/2025
601688.SH	12/31/2024	SDB3261097775	100.00	2.5123	248.34	251.23	0.0000	4.3300	50.0000	0.0000	(0.0597)	(0.0070)	0.0000	2	(0.0667)	01/06/2025
601688.SH	12/31/2024	SDB3261097775	5,200.00	2.5123	12,913.50	13,063.99	0.0000	4.3300	50.0000	0.0000	(3.1064)	(0.3629)	0.0000	2	(3.4693)	01/06/2025
601688.SH	12/31/2024	SDB3261097775	4,200.00	2.5123	10,430.13	10,551.68	0.0000	4.3300	50.0000	0.0000	(2.5090)	(0.2931)	0.0000	2	(2.8021)	01/06/2025
601688.SH	12/31/2024	SDB3261097775	25,000.00	2.5123	62,084.13	62,807.63	0.0000	4.3300	50.0000	0.0000	(14.9347)	(1.7447)	0.0000	2	(16.6793)	01/06/2025
601688.SH	12/31/2024	SDB3261097775	76,300.00	2.5123	189,480.75	191,688.87	0.0000	4.3300	50.0000	0.0000	(45.5806)	(5.3247)	0.0000	2	(50.9053)	01/06/2025
601688.SH	12/31/2024	SDB3261097775	3,300.00	2.5123	8,195.10	8,290.61	0.0000	4.3300	50.0000	0.0000	(1.9714)	(0.2303)	0.0000	2	(2.2017)	01/06/2025
601688.SH	12/31/2024	SDB3261097775	5,300.00	2.5123	13,161.83	13,315.22	0.0000	4.3300	50.0000	0.0000	(3.1662)	(0.3699)	0.0000	2	(3.5360)	01/06/2025
601688.SH	12/31/2024	SDB3261097775	100.00	2.5123	248.34	251.23	0.0000	4.3300	50.0000	0.0000	(0.0597)	(0.0070)	0.0000	2	(0.0667)	01/06/2025
601688.SH	12/31/2024	SDB3261097775	1,200.00	2.5123	2,980.04	3,014.77	0.0000	4.3300	50.0000	0.0000	(0.7169)	(0.0837)	0.0000	2	(0.8006)	01/06/2025
601688.SH	12/30/2024	SDB3261097775	29,100.00	2.4516	72,265.92	71,342.37	0.0000	4.3300	50.0000	0.0000	(6.6920)	(0.9909)	0.0000	1	(9.6829)	01/06/2025
601688.SH	12/30/2024	SDB3261097775	2,300.00	2.4516	5,711.74	5,638.74	0.0000	4.3300	50.0000	0.0000	(0.6870)	(0.0783)	0.0000	1	(0.7653)	01/06/2025
601688.SH	12/30/2024	SDB3261097775	2,000.00	2.4516	4,966.73	4,903.26	0.0000	4.3300	50.0000	0.0000	(0.5974)	(0.0681)	0.0000	1	(0.6655)	01/06/2025
601688.SH	12/30/2024	SDB3261097775	5,900.00	2.4516	14,651.85	14,464.61	0.0000	4.3300	50.0000	0.0000	(1.7623)	(0.2009)	0.0000	1	(1.9632)	01/06/2025
601688.SH	12/30/2024	SDB3261097775	300.00	2.4516	745.01	735.49	0.0000	4.3300	50.0000	0.0000	(0.0896)	(0.0102)	0.0000	1	(0.0998)	01/06/2025
601688.SH	12/30/2024	SDB3261097775	100.00	2.4516	248.34	245.16	0.0000	4.3300	50.0000	0.0000	(0.0299)	(0.0034)	0.0000	1	(0.0333)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HUATAI SECURITIES CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
601688.SH	12/30/2024	SDB3261097775	5,200.00	2.4516	12,913.50	12,748.47	0.0000	4.3300	50.0000	0.0000	(1.5532)	(0.1771)	0.0000	1	(1.7303)	01/06/2025
601688.SH	12/30/2024	SDB3261097775	4,200.00	2.4516	10,430.13	10,296.84	0.0000	4.3300	50.0000	0.0000	(1.2545)	(0.1430)	0.0000	1	(1.3975)	01/06/2025
601688.SH	12/30/2024	SDB3261097775	25,000.00	2.4516	62,084.13	61,290.70	0.0000	4.3300	50.0000	0.0000	(7.4673)	(0.8513)	0.0000	1	(8.3186)	01/06/2025
601688.SH	12/30/2024	SDB3261097775	76,300.00	2.4516	189,480.75	187,059.22	0.0000	4.3300	50.0000	0.0000	(22.7903)	(2.5980)	0.0000	1	(25.3884)	01/06/2025
601688.SH	12/30/2024	SDB3261097775	3,300.00	2.4516	8,195.10	8,090.37	0.0000	4.3300	50.0000	0.0000	(0.9857)	(0.1124)	0.0000	1	(1.0981)	01/06/2025
601688.SH	12/30/2024	SDB3261097775	5,300.00	2.4516	13,161.83	12,993.63	0.0000	4.3300	50.0000	0.0000	(1.5831)	(0.1805)	0.0000	1	(1.7635)	01/06/2025
601688.SH	12/30/2024	SDB3261097775	100.00	2.4516	248.34	245.16	0.0000	4.3300	50.0000	0.0000	(0.0299)	(0.0034)	0.0000	1	(0.0333)	01/06/2025
601688.SH	12/30/2024	SDB3261097775	1,200.00	2.4516	2,980.04	2,941.95	0.0000	4.3300	50.0000	0.0000	(0.3584)	(0.0409)	0.0000	1	(0.3993)	01/06/2025
601688.SH	12/27/2024	SDB3261097775	29,100.00	2.4494	72,265.92	71,276.70	0.0000	4.3300	50.0000	0.0000	(26.0760)	(2.9699)	0.0000	3	(29.0458)	01/06/2025
601688.SH	12/27/2024	SDB3261097775	2,300.00	2.4494	5,711.74	5,633.55	0.0000	4.3300	50.0000	0.0000	(2.0610)	(0.2347)	0.0000	3	(2.2957)	01/06/2025
601688.SH	12/27/2024	SDB3261097775	2,000.00	2.4494	4,966.73	4,898.74	0.0000	4.3300	50.0000	0.0000	(1.7922)	(0.2041)	0.0000	3	(1.9963)	01/06/2025
601688.SH	12/27/2024	SDB3261097775	5,900.00	2.4494	14,651.85	14,451.29	0.0000	4.3300	50.0000	0.0000	(5.2869)	(0.6021)	0.0000	3	(5.8890)	01/06/2025
601688.SH	12/27/2024	SDB3261097775	300.00	2.4494	745.01	734.81	0.0000	4.3300	50.0000	0.0000	(0.2688)	(0.0306)	0.0000	3	(0.2994)	01/06/2025
601688.SH	12/27/2024	SDB3261097775	100.00	2.4494	248.34	244.94	0.0000	4.3300	50.0000	0.0000	(0.0896)	(0.0102)	0.0000	3	(0.0998)	01/06/2025
601688.SH	12/27/2024	SDB3261097775	5,200.00	2.4494	12,913.50	12,736.73	0.0000	4.3300	50.0000	0.0000	(4.6596)	(0.5307)	0.0000	3	(5.1903)	01/06/2025
601688.SH	12/27/2024	SDB3261097775	4,200.00	2.4494	10,430.13	10,287.36	0.0000	4.3300	50.0000	0.0000	(3.7635)	(0.4286)	0.0000	3	(4.1922)	01/06/2025
601688.SH	12/27/2024	SDB3261097775	25,000.00	2.4494	62,084.13	61,234.28	0.0000	4.3300	50.0000	0.0000	(22.4020)	(2.5514)	0.0000	3	(24.9534)	01/06/2025
601688.SH	12/27/2024	SDB3261097775	76,300.00	2.4494	189,480.75	186,887.01	0.0000	4.3300	50.0000	0.0000	(68.3710)	(7.7870)	0.0000	3	(76.1579)	01/06/2025
601688.SH	12/27/2024	SDB3261097775	3,300.00	2.4494	8,195.10	8,082.92	0.0000	4.3300	50.0000	0.0000	(2.9571)	(0.3368)	0.0000	3	(3.2939)	01/06/2025
601688.SH	12/27/2024	SDB3261097775	5,300.00	2.4494	13,161.83	12,981.67	0.0000	4.3300	50.0000	0.0000	(4.7492)	(0.5409)	0.0000	3	(5.2901)	01/06/2025
601688.SH	12/27/2024	SDB3261097775	100.00	2.4494	248.34	244.94	0.0000	4.3300	50.0000	0.0000	(0.0896)	(0.0102)	0.0000	3	(0.0998)	01/06/2025
601688.SH	12/27/2024	SDB3261097775	1,200.00	2.4494	2,980.04	2,939.25	0.0000	4.3300	50.0000	0.0000	(1.0753)	(0.1225)	0.0000	3	(1.1978)	01/06/2025
601688.SH	12/26/2024	SDB3261097775	29,100.00	2.4569	72,265.92	71,496.72	0.0000	4.3300	50.0000	0.0000	(8.6920)	(0.9930)	0.0000	1	(9.6850)	01/06/2025
601688.SH	12/26/2024	SDB3261097775	2,300.00	2.4569	5,711.74	5,650.94	0.0000	4.3300	50.0000	0.0000	(0.6870)	(0.0785)	0.0000	1	(0.7655)	01/06/2025
601688.SH	12/26/2024	SDB3261097775	2,000.00	2.4569	4,966.73	4,913.86	0.0000	4.3300	50.0000	0.0000	(0.5974)	(0.0682)	0.0000	1	(0.6656)	01/06/2025
601688.SH	12/26/2024	SDB3261097775	5,900.00	2.4569	14,651.85	14,495.90	0.0000	4.3300	50.0000	0.0000	(1.7623)	(0.2013)	0.0000	1	(1.9636)	01/06/2025
601688.SH	12/26/2024	SDB3261097775	300.00	2.4569	745.01	737.08	0.0000	4.3300	50.0000	0.0000	(0.0896)	(0.0102)	0.0000	1	(0.0998)	01/06/2025
601688.SH	12/26/2024	SDB3261097775	100.00	2.4569	248.34	245.69	0.0000	4.3300	50.0000	0.0000	(0.0299)	(0.0034)	0.0000	1	(0.0333)	01/06/2025
601688.SH	12/26/2024	SDB3261097775	5,200.00	2.4569	12,913.50	12,776.05	0.0000	4.3300	50.0000	0.0000	(1.5532)	(0.1774)	0.0000	1	(1.7307)	01/06/2025
601688.SH	12/26/2024	SDB3261097775	4,200.00	2.4569	10,430.13	10,319.11	0.0000	4.3300	50.0000	0.0000	(1.2545)	(0.1433)	0.0000	1	(1.3978)	01/06/2025
601688.SH	12/26/2024	SDB3261097775	25,000.00	2.4569	62,084.13	61,423.30	0.0000	4.3300	50.0000	0.0000	(7.4673)	(0.8531)	0.0000	1	(8.3204)	01/06/2025
601688.SH	12/26/2024	SDB3261097775	76,300.00	2.4569	189,480.75	187,463.91	0.0000	4.3300	50.0000	0.0000	(22.7903)	(2.6037)	0.0000	1	(25.3940)	01/06/2025
601688.SH	12/26/2024	SDB3261097775	3,300.00	2.4569	8,195.10	8,107.88	0.0000	4.3300	50.0000	0.0000	(0.9857)	(0.1126)	0.0000	1	(1.0983)	01/06/2025
601688.SH	12/26/2024	SDB3261097775	5,300.00	2.4569	13,161.83	13,021.74	0.0000	4.3300	50.0000	0.0000	(1.5831)	(0.1809)	0.0000	1	(1.7639)	01/06/2025
601688.SH	12/26/2024	SDB3261097775	100.00	2.4569	248.34	245.69	0.0000	4.3300	50.0000	0.0000	(0.0299)	(0.0034)	0.0000	1	(0.0333)	01/06/2025
601688.SH	12/26/2024	SDB3261097775	1,200.00	2.4569	2,980.04	2,948.32	0.0000	4.3300	50.0000	0.0000	(0.3584)	(0.0409)	0.0000	1	(0.3994)	01/06/2025
601688.SH	12/24/2024	SDB3261097775	29,100.00	2.4569	72,265.92	71,496.72	0.0000	4.3300	50.0000	0.0000	(17.3840)	(1.9860)	0.0000	2	(19.3700)	01/06/2025
601688.SH	12/24/2024	SDB3261097775	2,300.00	2.4569	5,711.74	5,650.94	0.0000	4.3300	50.0000	0.0000	(1.3740)	(0.1570)	0.0000	2	(1.5310)	01/06/2025
601688.SH	12/24/2024	SDB3261097775	2,000.00	2.4569	4,966.73	4,913.86	0.0000	4.3300	50.0000	0.0000	(1.1948)	(0.1365)	0.0000	2	(1.3313)	01/06/2025
601688.SH	12/24/2024	SDB3261097775	5,900.00	2.4569	14,651.85	14,495.90	0.0000	4.3300	50.0000	0.0000	(3.5246)	(0.4027)	0.0000	2	(3.9272)	01/06/2025
601688.SH	12/24/2024	SDB3261097775	300.00	2.4569	745.01	737.08	0.0000	4.3300	50.0000	0.0000	(0.1792)	(0.0205)	0.0000	2	(0.1997)	01/06/2025
601688.SH	12/24/2024	SDB3261097775	100.00	2.4569	248.34	245.69	0.0000	4.3300	50.0000	0.0000	(0.0597)	(0.0068)	0.0000	2	(0.0666)	01/06/2025
601688.SH	12/24/2024	SDB3261097775	5,200.00	2.4569	12,913.50	12,776.05	0.0000	4.3300	50.0000	0.0000	(3.1064)	(0.3549)	0.0000	2	(3.4613)	01/06/2025
601688.SH	12/24/2024	SDB3261097775	4,200.00	2.4569	10,430.13	10,319.11	0.0000	4.3300	50.0000	0.0000	(2.5090)	(0.2866)	0.0000	2	(2.7957)	01/06/2025
601688.SH	12/24/2024	SDB3261097775	25,000.00	2.4569	62,084.13	61,423.30	0.0000	4.3300	50.0000	0.0000	(14.9347)	(1.7062)	0.0000	2	(16.6409)	01/06/2025
601688.SH	12/24/2024	SDB3261097775	76,300.00	2.4569	189,480.75	187,463.91	0.0000	4.3300	50.0000	0.0000	(45.5806)	(5.2073)	0.0000	2	(50.7880)	01/06/2025
601688.SH	12/24/2024	SDB3261097775	3,300.00	2.4569	8,195.10	8,107.88	0.0000	4.3300	50.0000	0.0000	(1.9714)	(0.2252)	0.0000	2	(2.1966)	01/06/2025
601688.SH	12/24/2024	SDB3261097775	5,300.00	2.4569	13,161.83	13,021.74	0.0000	4.3300	50.0000	0.0000	(3.1662)	(0.3617)	0.0000	2	(3.5279)	01/06/2025
601688.SH	12/24/2024	SDB3261097775	100.00	2.4569	248.34	245.69	0.0000	4.3300	50.0000	0.0000	(0.0597)	(0.0068)	0.0000	2	(0.0666)	01/06/2025
601688.SH	12/24/2024	SDB3261097775	1,200.00	2.4569	2,980.04	2,948.32	0.0000	4.3300	50.0000	0.0000	(0.7169)	(0.0819)	0.0000	2	(0.7988)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HUATAI SECURITIES CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
601688.SH	12/23/2024	SDB3261097775	29,100.00	2.4608	72,265.92	71,608.41	0.0000	4.3300	50.0000	0.0000	(8.6920)	(0.9946)	0.0000	1	(9.6865)	01/06/2025
601688.SH	12/23/2024	SDB3261097775	2,300.00	2.4608	5,711.74	5,659.77	0.0000	4.3300	50.0000	0.0000	(0.6870)	(0.0786)	0.0000	1	(0.7656)	01/06/2025
601688.SH	12/23/2024	SDB3261097775	2,000.00	2.4608	4,966.73	4,921.54	0.0000	4.3300	50.0000	0.0000	(0.5974)	(0.0684)	0.0000	1	(0.6657)	01/06/2025
601688.SH	12/23/2024	SDB3261097775	5,900.00	2.4608	14,651.85	14,518.54	0.0000	4.3300	50.0000	0.0000	(1.7623)	(0.2016)	0.0000	1	(1.9639)	01/06/2025
601688.SH	12/23/2024	SDB3261097775	300.00	2.4608	745.01	738.23	0.0000	4.3300	50.0000	0.0000	(0.0896)	(0.0103)	0.0000	1	(0.0999)	01/06/2025
601688.SH	12/23/2024	SDB3261097775	100.00	2.4608	248.34	246.08	0.0000	4.3300	50.0000	0.0000	(0.0299)	(0.0034)	0.0000	1	(0.0333)	01/06/2025
601688.SH	12/23/2024	SDB3261097775	5,200.00	2.4608	12,913.50	12,796.00	0.0000	4.3300	50.0000	0.0000	(1.5532)	(0.1777)	0.0000	1	(1.7309)	01/06/2025
601688.SH	12/23/2024	SDB3261097775	4,200.00	2.4608	10,430.13	10,335.23	0.0000	4.3300	50.0000	0.0000	(1.2545)	(0.1435)	0.0000	1	(1.3981)	01/06/2025
601688.SH	12/23/2024	SDB3261097775	25,000.00	2.4608	62,084.13	61,519.25	0.0000	4.3300	50.0000	0.0000	(7.4673)	(0.8544)	0.0000	1	(8.3218)	01/06/2025
601688.SH	12/23/2024	SDB3261097775	76,300.00	2.4608	189,480.75	187,756.75	0.0000	4.3300	50.0000	0.0000	(22.7903)	(2.6077)	0.0000	1	(25.3981)	01/06/2025
601688.SH	12/23/2024	SDB3261097775	3,300.00	2.4608	8,195.10	8,120.54	0.0000	4.3300	50.0000	0.0000	(0.9857)	(0.1128)	0.0000	1	(1.0985)	01/06/2025
601688.SH	12/23/2024	SDB3261097775	5,300.00	2.4608	13,161.83	13,042.08	0.0000	4.3300	50.0000	0.0000	(1.5831)	(0.1811)	0.0000	1	(1.7642)	01/06/2025
601688.SH	12/23/2024	SDB3261097775	100.00	2.4608	248.34	246.08	0.0000	4.3300	50.0000	0.0000	(0.0299)	(0.0034)	0.0000	1	(0.0333)	01/06/2025
601688.SH	12/23/2024	SDB3261097775	1,200.00	2.4608	2,980.04	2,952.92	0.0000	4.3300	50.0000	0.0000	(0.3584)	(0.0410)	0.0000	1	(0.3994)	01/06/2025
601688.SH	12/20/2024	SDB3261097775	29,100.00	2.4521	72,265.92	71,354.74	0.0000	4.3300	50.0000	0.0000	(26.0760)	(2.9731)	0.0000	3	(29.0491)	01/06/2025
601688.SH	12/20/2024	SDB3261097775	2,300.00	2.4521	5,711.74	5,639.72	0.0000	4.3300	50.0000	0.0000	(2.0610)	(0.2350)	0.0000	3	(2.2960)	01/06/2025
601688.SH	12/20/2024	SDB3261097775	2,000.00	2.4521	4,966.73	4,904.11	0.0000	4.3300	50.0000	0.0000	(1.7922)	(0.2043)	0.0000	3	(1.9965)	01/06/2025
601688.SH	12/20/2024	SDB3261097775	5,900.00	2.4521	14,651.85	14,467.11	0.0000	4.3300	50.0000	0.0000	(5.2869)	(0.6028)	0.0000	3	(5.8897)	01/06/2025
601688.SH	12/20/2024	SDB3261097775	300.00	2.4521	745.01	735.62	0.0000	4.3300	50.0000	0.0000	(0.2688)	(0.0307)	0.0000	3	(0.2995)	01/06/2025
601688.SH	12/20/2024	SDB3261097775	100.00	2.4521	248.34	245.21	0.0000	4.3300	50.0000	0.0000	(0.0896)	(0.0102)	0.0000	3	(0.0998)	01/06/2025
601688.SH	12/20/2024	SDB3261097775	5,200.00	2.4521	12,913.50	12,750.68	0.0000	4.3300	50.0000	0.0000	(4.6596)	(0.5313)	0.0000	3	(5.1909)	01/06/2025
601688.SH	12/20/2024	SDB3261097775	4,200.00	2.4521	10,430.13	10,298.62	0.0000	4.3300	50.0000	0.0000	(3.7635)	(0.4291)	0.0000	3	(4.1926)	01/06/2025
601688.SH	12/20/2024	SDB3261097775	25,000.00	2.4521	62,084.13	61,301.32	0.0000	4.3300	50.0000	0.0000	(22.4020)	(2.5542)	0.0000	3	(24.9562)	01/06/2025
601688.SH	12/20/2024	SDB3261097775	76,300.00	2.4521	189,480.75	187,091.64	0.0000	4.3300	50.0000	0.0000	(68.3710)	(7.7955)	0.0000	3	(76.1665)	01/06/2025
601688.SH	12/20/2024	SDB3261097775	3,300.00	2.4521	8,195.10	8,091.77	0.0000	4.3300	50.0000	0.0000	(2.9571)	(0.3372)	0.0000	3	(3.2942)	01/06/2025
601688.SH	12/20/2024	SDB3261097775	5,300.00	2.4521	13,161.83	12,995.88	0.0000	4.3300	50.0000	0.0000	(4.7492)	(0.5415)	0.0000	3	(5.2907)	01/06/2025
601688.SH	12/20/2024	SDB3261097775	100.00	2.4521	248.34	245.21	0.0000	4.3300	50.0000	0.0000	(0.0896)	(0.0102)	0.0000	3	(0.0998)	01/06/2025
601688.SH	12/20/2024	SDB3261097775	1,200.00	2.4521	2,980.04	2,942.46	0.0000	4.3300	50.0000	0.0000	(1.0753)	(0.1226)	0.0000	3	(1.1979)	01/06/2025
601688.SH	12/19/2024	SDB3261097775	29,100.00	2.4385	72,265.92	70,959.54	0.0000	4.5800	50.0000	0.0000	(9.1938)	(0.9855)	0.0000	1	(10.1794)	01/06/2025
601688.SH	12/19/2024	SDB3261097775	2,300.00	2.4385	5,711.74	5,608.49	0.0000	4.5800	50.0000	0.0000	(0.7267)	(0.0779)	0.0000	1	(0.8046)	01/06/2025
601688.SH	12/19/2024	SDB3261097775	2,000.00	2.4385	4,966.73	4,876.94	0.0000	4.5800	50.0000	0.0000	(0.6319)	(0.0677)	0.0000	1	(0.6996)	01/06/2025
601688.SH	12/19/2024	SDB3261097775	5,900.00	2.4385	14,651.85	14,386.98	0.0000	4.5800	50.0000	0.0000	(1.8640)	(0.1998)	0.0000	1	(2.0639)	01/06/2025
601688.SH	12/19/2024	SDB3261097775	300.00	2.4385	745.01	731.54	0.0000	4.5800	50.0000	0.0000	(0.0948)	(0.0102)	0.0000	1	(0.1049)	01/06/2025
601688.SH	12/19/2024	SDB3261097775	100.00	2.4385	248.34	243.85	0.0000	4.5800	50.0000	0.0000	(0.0316)	(0.0034)	0.0000	1	(0.0350)	01/06/2025
601688.SH	12/19/2024	SDB3261097775	5,200.00	2.4385	12,913.50	12,680.05	0.0000	4.5800	50.0000	0.0000	(1.6429)	(0.1761)	0.0000	1	(1.8190)	01/06/2025
601688.SH	12/19/2024	SDB3261097775	4,200.00	2.4385	10,430.13	10,241.58	0.0000	4.5800	50.0000	0.0000	(1.3269)	(0.1422)	0.0000	1	(1.4692)	01/06/2025
601688.SH	12/19/2024	SDB3261097775	25,000.00	2.4385	62,084.13	60,961.80	0.0000	4.5800	50.0000	0.0000	(7.8985)	(0.8467)	0.0000	1	(8.7452)	01/06/2025
601688.SH	12/19/2024	SDB3261097775	76,300.00	2.4385	189,480.75	186,055.41	0.0000	4.5800	50.0000	0.0000	(24.1062)	(2.5841)	0.0000	1	(26.6903)	01/06/2025
601688.SH	12/19/2024	SDB3261097775	3,300.00	2.4385	8,195.10	8,046.96	0.0000	4.5800	50.0000	0.0000	(1.1188)	(0.1118)	0.0000	1	(1.1544)	01/06/2025
601688.SH	12/19/2024	SDB3261097775	5,300.00	2.4385	13,161.83	12,923.90	0.0000	4.5800	50.0000	0.0000	(1.6745)	(0.1795)	0.0000	1	(1.8540)	01/06/2025
601688.SH	12/19/2024	SDB3261097775	100.00	2.4385	248.34	243.85	0.0000	4.5800	50.0000	0.0000	(0.0316)	(0.0034)	0.0000	1	(0.0350)	01/06/2025
601688.SH	12/19/2024	SDB3261097775	1,200.00	2.4385	2,980.04	2,926.17	0.0000	4.5800	50.0000	0.0000	(0.3791)	(0.0406)	0.0000	1	(0.4198)	01/06/2025
601688.SH	12/18/2024	SDB3261097775	29,100.00	2.4737	72,265.92	71,984.93	0.0000	4.5800	50.0000	0.0000	(9.1938)	(0.9998)	0.0000	1	(10.1936)	01/06/2025
601688.SH	12/18/2024	SDB3261097775	2,300.00	2.4737	5,711.74	5,689.53	0.0000	4.5800	50.0000	0.0000	(0.7267)	(0.0790)	0.0000	1	(0.8057)	01/06/2025
601688.SH	12/18/2024	SDB3261097775	2,000.00	2.4737	4,966.73	4,947.42	0.0000	4.5800	50.0000	0.0000	(0.6319)	(0.0687)	0.0000	1	(0.7006)	01/06/2025
601688.SH	12/18/2024	SDB3261097775	5,900.00	2.4737	14,651.85	14,594.88	0.0000	4.5800	50.0000	0.0000	(1.8640)	(0.2027)	0.0000	1	(2.0667)	01/06/2025
601688.SH	12/18/2024	SDB3261097775	300.00	2.4737	745.01	742.11	0.0000	4.5800	50.0000	0.0000	(0.0948)	(0.0103)	0.0000	1	(0.1051)	01/06/2025
601688.SH	12/18/2024	SDB3261097775	100.00	2.4737	248.34	247.37	0.0000	4.5800	50.0000	0.0000	(0.0316)	(0.0034)	0.0000	1	(0.0350)	01/06/2025
601688.SH	12/18/2024	SDB3261097775	5,200.00	2.4737	12,913.50	12,863.29	0.0000	4.5800	50.0000	0.0000	(1.6429)	(0.1787)	0.0000	1	(1.8215)	01/06/2025
601688.SH	12/18/2024	SDB3261097775	4,200.00	2.4737	10,430.13	10,389.58	0.0000	4.5800	50.0000	0.0000	(1.3269)	(0.1443)	0.0000	1	(1.4712)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HUATAI SECURITIES CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
601688.SH	12/18/2024	SDB3261097775	25,000.00	2.4737	62,084.13	61,842.72	0.0000	4.5800	50.0000	0.0000	(7.8985)	(0.8589)	0.0000	1	(8.7574)	01/06/2025
601688.SH	12/18/2024	SDB3261097775	76,300.00	2.4737	189,480.75	188,744.00	0.0000	4.5800	50.0000	0.0000	(24.1062)	(2.6214)	0.0000	1	(26.7276)	01/06/2025
601688.SH	12/18/2024	SDB3261097775	3,300.00	2.4737	8,195.10	8,163.24	0.0000	4.5800	50.0000	0.0000	(1.0426)	(0.1134)	0.0000	1	(1.1560)	01/06/2025
601688.SH	12/18/2024	SDB3261097775	5,300.00	2.4737	13,161.83	13,110.66	0.0000	4.5800	50.0000	0.0000	(1.6745)	(0.1821)	0.0000	1	(1.8566)	01/06/2025
601688.SH	12/18/2024	SDB3261097775	100.00	2.4737	248.34	247.37	0.0000	4.5800	50.0000	0.0000	(0.0316)	(0.0034)	0.0000	1	(0.0350)	01/06/2025
601688.SH	12/18/2024	SDB3261097775	1,200.00	2.4737	2,980.04	2,968.45	0.0000	4.5800	50.0000	0.0000	(0.3791)	(0.0412)	0.0000	1	(0.4204)	01/06/2025
601688.SH	12/17/2024	SDB3261097775	29,100.00	2.5612	72,265.92	74,530.66	0.0000	4.5800	50.0000	0.0000	(9.1938)	(1.0351)	0.0000	1	(10.2290)	01/06/2025
601688.SH	12/17/2024	SDB3261097775	2,300.00	2.5612	5,711.74	5,890.74	0.0000	4.5800	50.0000	0.0000	(0.7267)	(0.0818)	0.0000	1	(0.8085)	01/06/2025
601688.SH	12/17/2024	SDB3261097775	2,000.00	2.5612	4,966.73	5,122.38	0.0000	4.5800	50.0000	0.0000	(0.6319)	(0.0711)	0.0000	1	(0.7030)	01/06/2025
601688.SH	12/17/2024	SDB3261097775	5,900.00	2.5612	14,651.85	15,111.03	0.0000	4.5800	50.0000	0.0000	(1.8640)	(0.2099)	0.0000	1	(2.0739)	01/06/2025
601688.SH	12/17/2024	SDB3261097775	300.00	2.5612	745.01	768.36	0.0000	4.5800	50.0000	0.0000	(0.0948)	(0.0107)	0.0000	1	(0.1055)	01/06/2025
601688.SH	12/17/2024	SDB3261097775	100.00	2.5612	248.34	256.12	0.0000	4.5800	50.0000	0.0000	(0.0316)	(0.0036)	0.0000	1	(0.0352)	01/06/2025
601688.SH	12/17/2024	SDB3261097775	5,200.00	2.5612	12,913.50	13,318.19	0.0000	4.5800	50.0000	0.0000	(1.6429)	(0.1850)	0.0000	1	(1.8279)	01/06/2025
601688.SH	12/17/2024	SDB3261097775	4,200.00	2.5612	10,430.13	10,757.00	0.0000	4.5800	50.0000	0.0000	(1.3269)	(0.1494)	0.0000	1	(1.4763)	01/06/2025
601688.SH	12/17/2024	SDB3261097775	25,000.00	2.5612	62,084.13	64,029.78	0.0000	4.5800	50.0000	0.0000	(7.8985)	(0.8893)	0.0000	1	(8.7878)	01/06/2025
601688.SH	12/17/2024	SDB3261097775	76,300.00	2.5612	189,480.75	195,418.87	0.0000	4.5800	50.0000	0.0000	(24.1062)	(2.7142)	0.0000	1	(26.8203)	01/06/2025
601688.SH	12/17/2024	SDB3261097775	3,300.00	2.5612	8,195.10	8,451.93	0.0000	4.5800	50.0000	0.0000	(1.0426)	(0.1174)	0.0000	1	(1.1600)	01/06/2025
601688.SH	12/17/2024	SDB3261097775	5,300.00	2.5612	13,161.83	13,574.31	0.0000	4.5800	50.0000	0.0000	(1.6745)	(0.1885)	0.0000	1	(1.8630)	01/06/2025
601688.SH	12/17/2024	SDB3261097775	100.00	2.5612	248.34	256.12	0.0000	4.5800	50.0000	0.0000	(0.0316)	(0.0036)	0.0000	1	(0.0352)	01/06/2025
601688.SH	12/17/2024	SDB3261097775	1,200.00	2.5612	2,980.04	3,073.43	0.0000	4.5800	50.0000	0.0000	(0.3791)	(0.0427)	0.0000	1	(0.4218)	01/06/2025
601688.SH	12/16/2024	SDB3261097775	29,100.00	2.5411	72,265.92	73,946.50	0.0000	4.5800	50.0000	0.0000	(9.1938)	(1.0270)	0.0000	1	(10.2209)	01/06/2025
601688.SH	12/16/2024	SDB3261097775	2,300.00	2.5411	5,711.74	5,844.57	0.0000	4.5800	50.0000	0.0000	(0.7267)	(0.0812)	0.0000	1	(0.8078)	01/06/2025
601688.SH	12/16/2024	SDB3261097775	2,000.00	2.5411	4,966.73	5,082.23	0.0000	4.5800	50.0000	0.0000	(0.6319)	(0.0706)	0.0000	1	(0.7025)	01/06/2025
601688.SH	12/16/2024	SDB3261097775	5,900.00	2.5411	14,651.85	14,992.59	0.0000	4.5800	50.0000	0.0000	(1.8640)	(0.2082)	0.0000	1	(2.0723)	01/06/2025
601688.SH	12/16/2024	SDB3261097775	300.00	2.5411	745.01	762.34	0.0000	4.5800	50.0000	0.0000	(0.0948)	(0.0106)	0.0000	1	(0.1054)	01/06/2025
601688.SH	12/16/2024	SDB3261097775	100.00	2.5411	248.34	254.11	0.0000	4.5800	50.0000	0.0000	(0.0316)	(0.0035)	0.0000	1	(0.0351)	01/06/2025
601688.SH	12/16/2024	SDB3261097775	5,200.00	2.5411	12,913.50	13,213.81	0.0000	4.5800	50.0000	0.0000	(1.6429)	(0.1835)	0.0000	1	(1.8264)	01/06/2025
601688.SH	12/16/2024	SDB3261097775	4,200.00	2.5411	10,430.13	10,672.69	0.0000	4.5800	50.0000	0.0000	(1.3269)	(0.1482)	0.0000	1	(1.4752)	01/06/2025
601688.SH	12/16/2024	SDB3261097775	25,000.00	2.5411	62,084.13	63,527.92	0.0000	4.5800	50.0000	0.0000	(7.8985)	(0.8823)	0.0000	1	(8.7808)	01/06/2025
601688.SH	12/16/2024	SDB3261097775	76,300.00	2.5411	189,480.75	193,887.23	0.0000	4.5800	50.0000	0.0000	(24.1062)	(2.6929)	0.0000	1	(26.7990)	01/06/2025
601688.SH	12/16/2024	SDB3261097775	3,300.00	2.5411	8,195.10	8,385.69	0.0000	4.5800	50.0000	0.0000	(1.0426)	(0.1165)	0.0000	1	(1.1591)	01/06/2025
601688.SH	12/16/2024	SDB3261097775	5,300.00	2.5411	13,161.83	13,467.92	0.0000	4.5800	50.0000	0.0000	(1.6745)	(0.1871)	0.0000	1	(1.8615)	01/06/2025
601688.SH	12/16/2024	SDB3261097775	100.00	2.5411	248.34	254.11	0.0000	4.5800	50.0000	0.0000	(0.0316)	(0.0035)	0.0000	1	(0.0351)	01/06/2025
601688.SH	12/16/2024	SDB3261097775	1,200.00	2.5411	2,980.04	3,049.34	0.0000	4.5800	50.0000	0.0000	(0.3791)	(0.0424)	0.0000	1	(0.4215)	01/06/2025
601688.SH	12/13/2024	SDB3261097775	29,100.00	2.5608	72,265.92	74,520.09	0.0000	4.5800	50.0000	0.0000	(27.5815)	(3.1050)	0.0000	3	(30.6865)	01/06/2025
601688.SH	12/13/2024	SDB3261097775	2,300.00	2.5608	5,711.74	5,889.90	0.0000	4.5800	50.0000	0.0000	(2.1800)	(0.2454)	0.0000	3	(2.4254)	01/06/2025
601688.SH	12/13/2024	SDB3261097775	2,000.00	2.5608	4,966.73	5,121.66	0.0000	4.5800	50.0000	0.0000	(1.8956)	(0.2134)	0.0000	3	(2.1090)	01/06/2025
601688.SH	12/13/2024	SDB3261097775	5,900.00	2.5608	14,651.85	15,108.89	0.0000	4.5800	50.0000	0.0000	(5.5921)	(0.6295)	0.0000	3	(6.2217)	01/06/2025
601688.SH	12/13/2024	SDB3261097775	300.00	2.5608	745.01	768.25	0.0000	4.5800	50.0000	0.0000	(0.2843)	(0.0320)	0.0000	3	(0.3164)	01/06/2025
601688.SH	12/13/2024	SDB3261097775	100.00	2.5608	248.34	256.08	0.0000	4.5800	50.0000	0.0000	(0.0948)	(0.0107)	0.0000	3	(0.1055)	01/06/2025
601688.SH	12/13/2024	SDB3261097775	5,200.00	2.5608	12,913.50	13,316.31	0.0000	4.5800	50.0000	0.0000	(4.9287)	(0.5548)	0.0000	3	(5.4835)	01/06/2025
601688.SH	12/13/2024	SDB3261097775	4,200.00	2.5608	10,430.13	10,755.48	0.0000	4.5800	50.0000	0.0000	(3.9808)	(0.4481)	0.0000	3	(4.4290)	01/06/2025
601688.SH	12/13/2024	SDB3261097775	25,000.00	2.5608	62,084.13	64,020.70	0.0000	4.5800	50.0000	0.0000	(23.6954)	(2.6675)	0.0000	3	(26.3630)	01/06/2025
601688.SH	12/13/2024	SDB3261097775	76,300.00	2.5608	189,480.75	195,391.18	0.0000	4.5800	50.0000	0.0000	(72.3185)	(8.1413)	0.0000	3	(80.4598)	01/06/2025
601688.SH	12/13/2024	SDB3261097775	3,300.00	2.5608	8,195.10	8,450.73	0.0000	4.5800	50.0000	0.0000	(3.1278)	(0.3521)	0.0000	3	(3.4799)	01/06/2025
601688.SH	12/13/2024	SDB3261097775	5,300.00	2.5608	13,161.83	13,572.39	0.0000	4.5800	50.0000	0.0000	(5.0234)	(0.5655)	0.0000	3	(5.5889)	01/06/2025
601688.SH	12/13/2024	SDB3261097775	100.00	2.5608	248.34	256.08	0.0000	4.5800	50.0000	0.0000	(0.0948)	(0.0107)	0.0000	3	(0.1055)	01/06/2025
601688.SH	12/13/2024	SDB3261097775	1,200.00	2.5608	2,980.04	3,072.99	0.0000	4.5800	50.0000	0.0000	(1.1374)	(0.1280)	0.0000	3	(1.2654)	01/06/2025
601688.SH	12/12/2024	SDB3261097775	29,100.00	2.5275	72,265.92	73,551.15	0.0000	4.5800	50.0000	0.0000	(9.1938)	(1.0215)	0.0000	1	(10.2154)	01/06/2025
601688.SH	12/12/2024	SDB3261097775	2,300.00	2.5275	5,711.74	5,813.32	0.0000	4.5800	50.0000	0.0000	(0.7267)	(0.0807)	0.0000	1	(0.8074)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HUATAI SECURITIES CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
601688.SH	12/12/2024	SDB3261097775	2,000.00	2.5275	4,966.73	5,055.06	0.0000	4.5800	50.0000	0.0000	(0.6319)	(0.0702)	0.0000	1	(0.7021)	01/06/2025
601688.SH	12/12/2024	SDB3261097775	5,900.00	2.5275	14,651.85	14,912.43	0.0000	4.5800	50.0000	0.0000	(1.8640)	(0.2071)	0.0000	1	(2.0712)	01/06/2025
601688.SH	12/12/2024	SDB3261097775	300.00	2.5275	745.01	758.26	0.0000	4.5800	50.0000	0.0000	(0.0948)	(0.0105)	0.0000	1	(0.1053)	01/06/2025
601688.SH	12/12/2024	SDB3261097775	100.00	2.5275	248.34	252.75	0.0000	4.5800	50.0000	0.0000	(0.0316)	(0.0035)	0.0000	1	(0.0351)	01/06/2025
601688.SH	12/12/2024	SDB3261097775	5,200.00	2.5275	12,913.50	13,143.16	0.0000	4.5800	50.0000	0.0000	(1.6429)	(0.1825)	0.0000	1	(1.8254)	01/06/2025
601688.SH	12/12/2024	SDB3261097775	4,200.00	2.5275	10,430.13	10,615.63	0.0000	4.5800	50.0000	0.0000	(1.3269)	(0.1474)	0.0000	1	(1.4744)	01/06/2025
601688.SH	12/12/2024	SDB3261097775	25,000.00	2.5275	62,084.13	63,188.28	0.0000	4.5800	50.0000	0.0000	(7.8985)	(0.8776)	0.0000	1	(8.7761)	01/06/2025
601688.SH	12/12/2024	SDB3261097775	76,300.00	2.5275	189,480.75	192,850.62	0.0000	4.5800	50.0000	0.0000	(24.1062)	(2.6785)	0.0000	1	(26.7846)	01/06/2025
601688.SH	12/12/2024	SDB3261097775	3,300.00	2.5275	8,195.10	8,340.85	0.0000	4.5800	50.0000	0.0000	(1.0426)	(0.1158)	0.0000	1	(1.1584)	01/06/2025
601688.SH	12/12/2024	SDB3261097775	5,300.00	2.5275	13,161.83	13,395.91	0.0000	4.5800	50.0000	0.0000	(1.6745)	(0.1861)	0.0000	1	(1.8605)	01/06/2025
601688.SH	12/12/2024	SDB3261097775	100.00	2.5275	248.34	252.75	0.0000	4.5800	50.0000	0.0000	(0.0316)	(0.0035)	0.0000	1	(0.0351)	01/06/2025
601688.SH	12/12/2024	SDB3261097775	1,200.00	2.5275	2,980.04	3,033.04	0.0000	4.5800	50.0000	0.0000	(0.3791)	(0.0421)	0.0000	1	(0.4213)	01/06/2025
601688.SH	12/11/2024	SDB3261097775	29,100.00	2.5650	72,265.92	74,640.04	0.0000	4.5800	50.0000	0.0000	(9.1938)	(1.0367)	0.0000	1	(10.2305)	01/06/2025
601688.SH	12/11/2024	SDB3261097775	2,300.00	2.5650	5,711.74	5,899.39	0.0000	4.5800	50.0000	0.0000	(0.7267)	(0.0819)	0.0000	1	(0.8086)	01/06/2025
601688.SH	12/11/2024	SDB3261097775	2,000.00	2.5650	4,966.73	5,129.90	0.0000	4.5800	50.0000	0.0000	(0.6319)	(0.0712)	0.0000	1	(0.7031)	01/06/2025
601688.SH	12/11/2024	SDB3261097775	5,900.00	2.5650	14,651.85	15,133.20	0.0000	4.5800	50.0000	0.0000	(1.8640)	(0.2102)	0.0000	1	(2.0742)	01/06/2025
601688.SH	12/11/2024	SDB3261097775	300.00	2.5650	745.01	769.49	0.0000	4.5800	50.0000	0.0000	(0.0948)	(0.0107)	0.0000	1	(0.1055)	01/06/2025
601688.SH	12/11/2024	SDB3261097775	100.00	2.5650	248.34	256.50	0.0000	4.5800	50.0000	0.0000	(0.0316)	(0.0036)	0.0000	1	(0.0352)	01/06/2025
601688.SH	12/11/2024	SDB3261097775	5,200.00	2.5650	12,913.50	13,337.74	0.0000	4.5800	50.0000	0.0000	(1.6429)	(0.1852)	0.0000	1	(1.8281)	01/06/2025
601688.SH	12/11/2024	SDB3261097775	4,200.00	2.5650	10,430.13	10,772.79	0.0000	4.5800	50.0000	0.0000	(1.3269)	(0.1496)	0.0000	1	(1.4766)	01/06/2025
601688.SH	12/11/2024	SDB3261097775	25,000.00	2.5650	62,084.13	64,123.75	0.0000	4.5800	50.0000	0.0000	(7.8985)	(0.8906)	0.0000	1	(8.7891)	01/06/2025
601688.SH	12/11/2024	SDB3261097775	76,300.00	2.5650	189,480.75	195,705.68	0.0000	4.5800	50.0000	0.0000	(24.1062)	(2.7181)	0.0000	1	(26.8243)	01/06/2025
601688.SH	12/11/2024	SDB3261097775	3,300.00	2.5650	8,195.10	8,464.34	0.0000	4.5800	50.0000	0.0000	(1.0426)	(0.1176)	0.0000	1	(1.1602)	01/06/2025
601688.SH	12/11/2024	SDB3261097775	5,300.00	2.5650	13,161.83	13,594.24	0.0000	4.5800	50.0000	0.0000	(1.6745)	(0.1888)	0.0000	1	(1.8633)	01/06/2025
601688.SH	12/11/2024	SDB3261097775	100.00	2.5650	248.34	256.50	0.0000	4.5800	50.0000	0.0000	(0.0316)	(0.0036)	0.0000	1	(0.0352)	01/06/2025
601688.SH	12/11/2024	SDB3261097775	1,200.00	2.5650	2,980.04	3,077.94	0.0000	4.5800	50.0000	0.0000	(0.3791)	(0.0427)	0.0000	1	(0.4219)	01/06/2025
601688.SH	12/10/2024	SDB3261097775	29,100.00	2.4919	72,265.92	72,514.03	0.0000	4.5800	50.0000	0.0000	(9.1938)	(1.0071)	0.0000	1	(10.2010)	01/06/2025
601688.SH	12/10/2024	SDB3261097775	2,300.00	2.4919	5,711.74	5,731.35	0.0000	4.5800	50.0000	0.0000	(0.7267)	(0.0796)	0.0000	1	(0.8063)	01/06/2025
601688.SH	12/10/2024	SDB3261097775	2,000.00	2.4919	4,966.73	4,983.78	0.0000	4.5800	50.0000	0.0000	(0.6319)	(0.0692)	0.0000	1	(0.7011)	01/06/2025
601688.SH	12/10/2024	SDB3261097775	5,900.00	2.4919	14,651.85	14,702.16	0.0000	4.5800	50.0000	0.0000	(1.8640)	(0.2042)	0.0000	1	(2.0682)	01/06/2025
601688.SH	12/10/2024	SDB3261097775	300.00	2.4919	745.01	747.57	0.0000	4.5800	50.0000	0.0000	(0.0948)	(0.0104)	0.0000	1	(0.1052)	01/06/2025
601688.SH	12/10/2024	SDB3261097775	100.00	2.4919	248.34	249.19	0.0000	4.5800	50.0000	0.0000	(0.0316)	(0.0035)	0.0000	1	(0.0351)	01/06/2025
601688.SH	12/10/2024	SDB3261097775	5,200.00	2.4919	12,913.50	12,957.83	0.0000	4.5800	50.0000	0.0000	(1.6429)	(0.1800)	0.0000	1	(1.8229)	01/06/2025
601688.SH	12/10/2024	SDB3261097775	4,200.00	2.4919	10,430.13	10,465.94	0.0000	4.5800	50.0000	0.0000	(1.3269)	(0.1454)	0.0000	1	(1.4723)	01/06/2025
601688.SH	12/10/2024	SDB3261097775	25,000.00	2.4919	62,084.13	62,297.27	0.0000	4.5800	50.0000	0.0000	(7.8985)	(0.8652)	0.0000	1	(8.7637)	01/06/2025
601688.SH	12/10/2024	SDB3261097775	76,300.00	2.4919	189,480.75	190,131.28	0.0000	4.5800	50.0000	0.0000	(24.1062)	(2.6407)	0.0000	1	(26.7469)	01/06/2025
601688.SH	12/10/2024	SDB3261097775	3,300.00	2.4919	8,195.10	8,223.24	0.0000	4.5800	50.0000	0.0000	(1.0426)	(0.1142)	0.0000	1	(1.1568)	01/06/2025
601688.SH	12/10/2024	SDB3261097775	5,300.00	2.4919	13,161.83	13,207.02	0.0000	4.5800	50.0000	0.0000	(1.6745)	(0.1834)	0.0000	1	(1.8579)	01/06/2025
601688.SH	12/10/2024	SDB3261097775	100.00	2.4919	248.34	249.19	0.0000	4.5800	50.0000	0.0000	(0.0316)	(0.0035)	0.0000	1	(0.0351)	01/06/2025
601688.SH	12/10/2024	SDB3261097775	1,200.00	2.4919	2,980.04	2,990.27	0.0000	4.5800	50.0000	0.0000	(0.3791)	(0.0415)	0.0000	1	(0.4207)	01/06/2025
601688.SH	12/09/2024	SDB3261097775	29,100.00	2.4846	72,265.92	72,300.61	0.0000	4.5800	50.0000	0.0000	(9.1938)	(1.0042)	0.0000	1	(10.1980)	01/06/2025
601688.SH	12/09/2024	SDB3261097775	2,300.00	2.4846	5,711.74	5,714.48	0.0000	4.5800	50.0000	0.0000	(0.7267)	(0.0794)	0.0000	1	(0.8060)	01/06/2025
601688.SH	12/09/2024	SDB3261097775	2,000.00	2.4846	4,966.73	4,969.11	0.0000	4.5800	50.0000	0.0000	(0.6319)	(0.0690)	0.0000	1	(0.7009)	01/06/2025
601688.SH	12/09/2024	SDB3261097775	5,900.00	2.4846	14,651.85	14,658.89	0.0000	4.5800	50.0000	0.0000	(1.8640)	(0.2036)	0.0000	1	(2.0676)	01/06/2025
601688.SH	12/09/2024	SDB3261097775	300.00	2.4846	745.01	745.37	0.0000	4.5800	50.0000	0.0000	(0.0948)	(0.0104)	0.0000	1	(0.1051)	01/06/2025
601688.SH	12/09/2024	SDB3261097775	100.00	2.4846	248.34	248.46	0.0000	4.5800	50.0000	0.0000	(0.0316)	(0.0035)	0.0000	1	(0.0350)	01/06/2025
601688.SH	12/09/2024	SDB3261097775	5,200.00	2.4846	12,913.50	12,919.70	0.0000	4.5800	50.0000	0.0000	(1.6429)	(0.1794)	0.0000	1	(1.8223)	01/06/2025
601688.SH	12/09/2024	SDB3261097775	4,200.00	2.4846	10,430.13	10,435.14	0.0000	4.5800	50.0000	0.0000	(1.3269)	(0.1449)	0.0000	1	(1.4719)	01/06/2025
601688.SH	12/09/2024	SDB3261097775	25,000.00	2.4846	62,084.13	62,113.93	0.0000	4.5800	50.0000	0.0000	(7.8985)	(0.8627)	0.0000	1	(8.7612)	01/06/2025
601688.SH	12/09/2024	SDB3261097775	76,300.00	2.4846	189,480.75	189,571.70	0.0000	4.5800	50.0000	0.0000	(24.1062)	(2.6329)	0.0000	1	(26.7391)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HUATAI SECURITIES CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
601688.SH	12/09/2024	SDB3261097775	3,300.00	2.4846	8,195.10	8,199.04	0.0000	4.5800	50.0000	0.0000	(1.0426)	(0.1139)	0.0000	1	(1.1565)	01/06/2025
601688.SH	12/09/2024	SDB3261097775	5,300.00	2.4846	13,161.83	13,168.15	0.0000	4.5800	50.0000	0.0000	(1.6745)	(0.1829)	0.0000	1	(1.8574)	01/06/2025
601688.SH	12/09/2024	SDB3261097775	100.00	2.4846	248.34	248.46	0.0000	4.5800	50.0000	0.0000	(0.0316)	(0.0035)	0.0000	1	(0.0350)	01/06/2025
601688.SH	12/09/2024	SDB3261097775	1,200.00	2.4846	2,980.04	2,981.47	0.0000	4.5800	50.0000	0.0000	(0.3791)	(0.0414)	0.0000	1	(0.4205)	01/06/2025
601688.SH	12/06/2024	SDB3261097775	29,100.00	2.4988	72,265.92	72,715.11	0.0000	4.5800	50.0000	0.0000	(27.5815)	(3.0298)	0.0000	3	(30.6113)	01/06/2025
601688.SH	12/06/2024	SDB3261097775	2,300.00	2.4988	5,711.74	5,747.24	0.0000	4.5800	50.0000	0.0000	(2.1800)	(0.2395)	0.0000	3	(2.4194)	01/06/2025
601688.SH	12/06/2024	SDB3261097775	2,000.00	2.4988	4,966.73	4,997.60	0.0000	4.5800	50.0000	0.0000	(1.8956)	(0.2082)	0.0000	3	(2.1039)	01/06/2025
601688.SH	12/06/2024	SDB3261097775	5,900.00	2.4988	14,651.85	14,742.93	0.0000	4.5800	50.0000	0.0000	(5.5921)	(0.6143)	0.0000	3	(6.2064)	01/06/2025
601688.SH	12/06/2024	SDB3261097775	300.00	2.4988	745.01	749.64	0.0000	4.5800	50.0000	0.0000	(0.2843)	(0.0312)	0.0000	3	(0.3156)	01/06/2025
601688.SH	12/06/2024	SDB3261097775	100.00	2.4988	248.34	249.88	0.0000	4.5800	50.0000	0.0000	(0.0948)	(0.0104)	0.0000	3	(0.1052)	01/06/2025
601688.SH	12/06/2024	SDB3261097775	5,200.00	2.4988	12,913.50	12,993.77	0.0000	4.5800	50.0000	0.0000	(4.9287)	(0.5414)	0.0000	3	(5.4701)	01/06/2025
601688.SH	12/06/2024	SDB3261097775	4,200.00	2.4988	10,430.13	10,494.96	0.0000	4.5800	50.0000	0.0000	(3.9808)	(0.4373)	0.0000	3	(4.4181)	01/06/2025
601688.SH	12/06/2024	SDB3261097775	25,000.00	2.4988	62,084.13	62,470.02	0.0000	4.5800	50.0000	0.0000	(23.6954)	(2.6029)	0.0000	3	(26.2984)	01/06/2025
601688.SH	12/06/2024	SDB3261097775	76,300.00	2.4988	189,480.75	190,658.52	0.0000	4.5800	50.0000	0.0000	(72.3185)	(7.9441)	0.0000	3	(80.2626)	01/06/2025
601688.SH	12/06/2024	SDB3261097775	3,300.00	2.4988	8,195.10	8,246.04	0.0000	4.5800	50.0000	0.0000	(3.1278)	(0.3436)	0.0000	3	(3.4714)	01/06/2025
601688.SH	12/06/2024	SDB3261097775	5,300.00	2.4988	13,161.83	13,243.65	0.0000	4.5800	50.0000	0.0000	(5.0234)	(0.5518)	0.0000	3	(5.5753)	01/06/2025
601688.SH	12/06/2024	SDB3261097775	100.00	2.4988	248.34	249.88	0.0000	4.5800	50.0000	0.0000	(0.0948)	(0.0104)	0.0000	3	(0.1052)	01/06/2025
601688.SH	12/06/2024	SDB3261097775	1,200.00	2.4988	2,980.04	2,998.56	0.0000	4.5800	50.0000	0.0000	(1.1374)	(0.1249)	0.0000	3	(1.2623)	01/06/2025
601688.SH	12/05/2024	SDB3261097775	29,100.00	2.4936	72,265.92	72,564.81	0.0000	4.5800	50.0000	0.0000	(9.1938)	(1.0078)	0.0000	1	(10.2017)	01/06/2025
601688.SH	12/05/2024	SDB3261097775	2,300.00	2.4936	5,711.74	5,735.36	0.0000	4.5800	50.0000	0.0000	(0.7267)	(0.0797)	0.0000	1	(0.8063)	01/06/2025
601688.SH	12/05/2024	SDB3261097775	2,000.00	2.4936	4,966.73	4,987.27	0.0000	4.5800	50.0000	0.0000	(0.6319)	(0.0693)	0.0000	1	(0.7011)	01/06/2025
601688.SH	12/05/2024	SDB3261097775	5,900.00	2.4936	14,651.85	14,712.45	0.0000	4.5800	50.0000	0.0000	(1.8640)	(0.2043)	0.0000	1	(2.0684)	01/06/2025
601688.SH	12/05/2024	SDB3261097775	300.00	2.4936	745.01	748.09	0.0000	4.5800	50.0000	0.0000	(0.0948)	(0.0104)	0.0000	1	(0.1052)	01/06/2025
601688.SH	12/05/2024	SDB3261097775	100.00	2.4936	248.34	249.36	0.0000	4.5800	50.0000	0.0000	(0.0316)	(0.0035)	0.0000	1	(0.0351)	01/06/2025
601688.SH	12/05/2024	SDB3261097775	5,200.00	2.4936	12,913.50	12,966.91	0.0000	4.5800	50.0000	0.0000	(1.6429)	(0.1801)	0.0000	1	(1.8230)	01/06/2025
601688.SH	12/05/2024	SDB3261097775	4,200.00	2.4936	10,430.13	10,473.27	0.0000	4.5800	50.0000	0.0000	(1.3269)	(0.1455)	0.0000	1	(1.4724)	01/06/2025
601688.SH	12/05/2024	SDB3261097775	25,000.00	2.4936	62,084.13	62,340.90	0.0000	4.5800	50.0000	0.0000	(7.8985)	(0.8658)	0.0000	1	(8.7643)	01/06/2025
601688.SH	12/05/2024	SDB3261097775	76,300.00	2.4936	189,480.75	190,264.43	0.0000	4.5800	50.0000	0.0000	(24.1062)	(2.6426)	0.0000	1	(26.7487)	01/06/2025
601688.SH	12/05/2024	SDB3261097775	3,300.00	2.4936	8,195.10	8,229.00	0.0000	4.5800	50.0000	0.0000	(1.0426)	(0.1143)	0.0000	1	(1.1569)	01/06/2025
601688.SH	12/05/2024	SDB3261097775	5,300.00	2.4936	13,161.83	13,216.27	0.0000	4.5800	50.0000	0.0000	(1.6745)	(0.1836)	0.0000	1	(1.8580)	01/06/2025
601688.SH	12/05/2024	SDB3261097775	100.00	2.4936	248.34	249.36	0.0000	4.5800	50.0000	0.0000	(0.0316)	(0.0035)	0.0000	1	(0.0351)	01/06/2025
601688.SH	12/05/2024	SDB3261097775	1,200.00	2.4936	2,980.04	2,992.36	0.0000	4.5800	50.0000	0.0000	(0.3791)	(0.0416)	0.0000	1	(0.4207)	01/06/2025
601688.SH	12/04/2024	SDB3261097775	29,100.00	2.4834	72,265.92	72,265.92	0.0000	4.5800	50.0000	0.0000	(9.1938)	(1.0037)	0.0000	1	(10.1975)	01/06/2025
601688.SH	12/04/2024	SDB3261097775	2,300.00	2.4834	5,711.74	5,711.74	0.0000	4.5800	50.0000	0.0000	(0.7267)	(0.0793)	0.0000	1	(0.8060)	01/06/2025
601688.SH	12/04/2024	SDB3261097775	2,000.00	2.4834	4,966.73	4,966.73	0.0000	4.5800	50.0000	0.0000	(0.6319)	(0.0690)	0.0000	1	(0.7009)	01/06/2025
601688.SH	12/04/2024	SDB3261097775	5,900.00	2.4834	14,651.85	14,651.85	0.0000	4.5800	50.0000	0.0000	(1.8640)	(0.2035)	0.0000	1	(2.0675)	01/06/2025
601688.SH	12/04/2024	SDB3261097775	300.00	2.4834	745.01	745.01	0.0000	4.5800	50.0000	0.0000	(0.0948)	(0.0103)	0.0000	1	(0.1051)	01/06/2025
601688.SH	12/04/2024	SDB3261097775	100.00	2.4834	248.34	248.34	0.0000	4.5800	50.0000	0.0000	(0.0316)	(0.0034)	0.0000	1	(0.0350)	01/06/2025
601688.SH	12/04/2024	SDB3261097775	5,200.00	2.4834	12,913.50	12,913.50	0.0000	4.5800	50.0000	0.0000	(1.6429)	(0.1794)	0.0000	1	(1.8222)	01/06/2025
601688.SH	12/04/2024	SDB3261097775	4,200.00	2.4834	10,430.13	10,430.13	0.0000	4.5800	50.0000	0.0000	(1.3269)	(0.1449)	0.0000	1	(1.4718)	01/06/2025
601688.SH	12/04/2024	SDB3261097775	25,000.00	2.4834	62,084.13	62,084.13	0.0000	4.5800	50.0000	0.0000	(7.8985)	(0.8623)	0.0000	1	(8.7608)	01/06/2025
601688.SH	12/04/2024	SDB3261097775	76,300.00	2.4834	189,480.75	189,480.75	0.0000	4.5800	50.0000	0.0000	(24.1062)	(2.6317)	0.0000	1	(26.7378)	01/06/2025
601688.SH	12/04/2024	SDB3261097775	3,300.00	2.4834	8,195.10	8,195.10	0.0000	4.5800	50.0000	0.0000	(1.0426)	(0.1138)	0.0000	1	(1.1564)	01/06/2025
601688.SH	12/04/2024	SDB3261097775	5,300.00	2.4834	13,161.83	13,161.83	0.0000	4.5800	50.0000	0.0000	(1.6745)	(0.1828)	0.0000	1	(1.8573)	01/06/2025
601688.SH	12/04/2024	SDB3261097775	100.00	2.4834	248.34	248.34	0.0000	4.5800	50.0000	0.0000	(0.0316)	(0.0034)	0.0000	1	(0.0350)	01/06/2025
601688.SH	12/04/2024	SDB3261097775	1,200.00	2.4834	2,980.04	2,980.04	0.0000	4.5800	50.0000	0.0000	(0.3791)	(0.0414)	0.0000	1	(0.4205)	01/06/2025
TOTAL HUATAI SECURITIES CO., LTD CMN CLASS A SERIES NORTHBOUND											(1,626.4493)	(183.3123)	0.0000		(1,809.7616)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HUAXI SECURITIES CO LTD CMN CLASS A SERIES NORTHBOUND																
002926.ZK	01/03/2025	SDB3261097719	300.00	1.1998	366.49	359.94	0.0000	4.3300	50.0000	0.0000	(0.1322)	(0.0150)	0.0000	3	(0.1472)	01/06/2025
002926.ZK	01/03/2025	SDB3261097719	300.00	1.1998	366.49	359.94	0.0000	4.3300	50.0000	0.0000	(0.1322)	(0.0150)	0.0000	3	(0.1472)	01/06/2025
002926.ZK	01/03/2025	SDB3261097719	17,300.00	1.1998	21,134.44	20,756.68	0.0000	4.3300	50.0000	0.0000	(7.6260)	(0.8649)	0.0000	3	(8.4909)	01/06/2025
002926.ZK	01/03/2025	SDB3261097719	100.00	1.1998	122.16	119.98	0.0000	4.3300	50.0000	0.0000	(0.0441)	(0.0050)	0.0000	3	(0.0491)	01/06/2025
002926.ZK	01/03/2025	SDB3261097719	1,000.00	1.1998	1,221.64	1,199.81	0.0000	4.3300	50.0000	0.0000	(0.4408)	(0.0500)	0.0000	3	(0.4908)	01/06/2025
002926.ZK	01/03/2025	SDB3261097719	1,000.00	1.1998	1,221.64	1,199.81	0.0000	4.3300	50.0000	0.0000	(0.4408)	(0.0500)	0.0000	3	(0.4908)	01/06/2025
002926.ZK	01/02/2025	SDB3261097719	300.00	1.1898	366.49	356.95	0.0000	4.3300	50.0000	0.0000	(0.0441)	(0.0050)	0.0000	1	(0.0490)	01/06/2025
002926.ZK	01/02/2025	SDB3261097719	300.00	1.1898	366.49	356.95	0.0000	4.3300	50.0000	0.0000	(0.0441)	(0.0050)	0.0000	1	(0.0490)	01/06/2025
002926.ZK	01/02/2025	SDB3261097719	17,300.00	1.1898	21,134.44	20,584.39	0.0000	4.3300	50.0000	0.0000	(2.5420)	(0.2859)	0.0000	1	(2.8279)	01/06/2025
002926.ZK	01/02/2025	SDB3261097719	100.00	1.1898	122.16	118.98	0.0000	4.3300	50.0000	0.0000	(0.0147)	(0.0017)	0.0000	1	(0.0163)	01/06/2025
002926.ZK	01/02/2025	SDB3261097719	1,000.00	1.1898	1,221.64	1,189.85	0.0000	4.3300	50.0000	0.0000	(0.1469)	(0.0165)	0.0000	1	(0.1635)	01/06/2025
002926.ZK	01/02/2025	SDB3261097719	1,000.00	1.1898	1,221.64	1,189.85	0.0000	4.3300	50.0000	0.0000	(0.1469)	(0.0165)	0.0000	1	(0.1635)	01/06/2025
002926.ZK	12/31/2024	SDB3261097719	300.00	1.1829	366.49	354.87	0.0000	4.3300	50.0000	0.0000	(0.0882)	(0.0099)	0.0000	2	(0.0980)	01/06/2025
002926.ZK	12/31/2024	SDB3261097719	300.00	1.1829	366.49	354.87	0.0000	4.3300	50.0000	0.0000	(0.0882)	(0.0099)	0.0000	2	(0.0980)	01/06/2025
002926.ZK	12/31/2024	SDB3261097719	17,300.00	1.1829	21,134.44	20,464.26	0.0000	4.3300	50.0000	0.0000	(5.0840)	(0.5685)	0.0000	2	(5.6525)	01/06/2025
002926.ZK	12/31/2024	SDB3261097719	100.00	1.1829	122.16	118.29	0.0000	4.3300	50.0000	0.0000	(0.0294)	(0.0033)	0.0000	2	(0.0327)	01/06/2025
002926.ZK	12/31/2024	SDB3261097719	1,000.00	1.1829	1,221.64	1,182.90	0.0000	4.3300	50.0000	0.0000	(0.2939)	(0.0329)	0.0000	2	(0.3267)	01/06/2025
002926.ZK	12/31/2024	SDB3261097719	1,000.00	1.1829	1,221.64	1,182.90	0.0000	4.3300	50.0000	0.0000	(0.2939)	(0.0329)	0.0000	2	(0.3267)	01/06/2025
002926.ZK	12/30/2024	SDB3261097719	300.00	1.1608	366.49	348.24	0.0000	4.3300	50.0000	0.0000	(0.0441)	(0.0048)	0.0000	1	(0.0489)	01/06/2025
002926.ZK	12/30/2024	SDB3261097719	300.00	1.1608	366.49	348.24	0.0000	4.3300	50.0000	0.0000	(0.0441)	(0.0048)	0.0000	1	(0.0489)	01/06/2025
002926.ZK	12/30/2024	SDB3261097719	17,300.00	1.1608	21,134.44	20,081.72	0.0000	4.3300	50.0000	0.0000	(2.5420)	(0.2789)	0.0000	1	(2.8209)	01/06/2025
002926.ZK	12/30/2024	SDB3261097719	100.00	1.1608	122.16	116.08	0.0000	4.3300	50.0000	0.0000	(0.0147)	(0.0016)	0.0000	1	(0.0163)	01/06/2025
002926.ZK	12/30/2024	SDB3261097719	1,000.00	1.1608	1,221.64	1,160.79	0.0000	4.3300	50.0000	0.0000	(0.1469)	(0.0161)	0.0000	1	(0.1631)	01/06/2025
002926.ZK	12/30/2024	SDB3261097719	1,000.00	1.1608	1,221.64	1,160.79	0.0000	4.3300	50.0000	0.0000	(0.1469)	(0.0161)	0.0000	1	(0.1631)	01/06/2025
002926.ZK	12/27/2024	SDB3261097719	300.00	1.1782	366.49	353.45	0.0000	4.3300	50.0000	0.0000	(0.1322)	(0.0147)	0.0000	3	(0.1470)	01/06/2025
002926.ZK	12/27/2024	SDB3261097719	300.00	1.1782	366.49	353.45	0.0000	4.3300	50.0000	0.0000	(0.1322)	(0.0147)	0.0000	3	(0.1470)	01/06/2025
002926.ZK	12/27/2024	SDB3261097719	17,300.00	1.1782	21,134.44	20,382.19	0.0000	4.3300	50.0000	0.0000	(7.6260)	(0.8493)	0.0000	3	(8.4753)	01/06/2025
002926.ZK	12/27/2024	SDB3261097719	100.00	1.1782	122.16	117.82	0.0000	4.3300	50.0000	0.0000	(0.0441)	(0.0049)	0.0000	3	(0.0490)	01/06/2025
002926.ZK	12/27/2024	SDB3261097719	1,000.00	1.1782	1,221.64	1,178.16	0.0000	4.3300	50.0000	0.0000	(0.4408)	(0.0491)	0.0000	3	(0.4899)	01/06/2025
002926.ZK	12/27/2024	SDB3261097719	1,000.00	1.1782	1,221.64	1,178.16	0.0000	4.3300	50.0000	0.0000	(0.4408)	(0.0491)	0.0000	3	(0.4899)	01/06/2025
002926.ZK	12/26/2024	SDB3261097719	300.00	1.1690	366.49	350.70	0.0000	4.3300	50.0000	0.0000	(0.0441)	(0.0049)	0.0000	1	(0.0490)	01/06/2025
002926.ZK	12/26/2024	SDB3261097719	300.00	1.1690	366.49	350.70	0.0000	4.3300	50.0000	0.0000	(0.0441)	(0.0049)	0.0000	1	(0.0490)	01/06/2025
002926.ZK	12/26/2024	SDB3261097719	17,300.00	1.1690	21,134.44	20,223.54	0.0000	4.3300	50.0000	0.0000	(2.5420)	(0.2809)	0.0000	1	(2.8229)	01/06/2025
002926.ZK	12/26/2024	SDB3261097719	100.00	1.1690	122.16	116.90	0.0000	4.3300	50.0000	0.0000	(0.0147)	(0.0016)	0.0000	1	(0.0163)	01/06/2025
002926.ZK	12/26/2024	SDB3261097719	1,000.00	1.1690	1,221.64	1,168.99	0.0000	4.3300	50.0000	0.0000	(0.1469)	(0.0162)	0.0000	1	(0.1632)	01/06/2025
002926.ZK	12/26/2024	SDB3261097719	1,000.00	1.1690	1,221.64	1,168.99	0.0000	4.3300	50.0000	0.0000	(0.1469)	(0.0162)	0.0000	1	(0.1632)	01/06/2025
002926.ZK	12/24/2024	SDB3261097719	300.00	1.1690	366.49	350.70	0.0000	4.3300	50.0000	0.0000	(0.0882)	(0.0097)	0.0000	2	(0.0979)	01/06/2025
002926.ZK	12/24/2024	SDB3261097719	300.00	1.1690	366.49	350.70	0.0000	4.3300	50.0000	0.0000	(0.0882)	(0.0097)	0.0000	2	(0.0979)	01/06/2025
002926.ZK	12/24/2024	SDB3261097719	17,300.00	1.1690	21,134.44	20,223.54	0.0000	4.3300	50.0000	0.0000	(5.0840)	(0.5618)	0.0000	2	(5.6458)	01/06/2025
002926.ZK	12/24/2024	SDB3261097719	100.00	1.1690	122.16	116.90	0.0000	4.3300	50.0000	0.0000	(0.0294)	(0.0032)	0.0000	2	(0.0326)	01/06/2025
002926.ZK	12/24/2024	SDB3261097719	1,000.00	1.1690	1,221.64	1,168.99	0.0000	4.3300	50.0000	0.0000	(0.2939)	(0.0325)	0.0000	2	(0.3263)	01/06/2025
002926.ZK	12/24/2024	SDB3261097719	1,000.00	1.1690	1,221.64	1,168.99	0.0000	4.3300	50.0000	0.0000	(0.2939)	(0.0325)	0.0000	2	(0.3263)	01/06/2025
002926.ZK	12/23/2024	SDB3261097719	300.00	1.1755	366.49	352.66	0.0000	4.3300	50.0000	0.0000	(0.0441)	(0.0049)	0.0000	1	(0.0490)	01/06/2025
002926.ZK	12/23/2024	SDB3261097719	300.00	1.1755	366.49	352.66	0.0000	4.3300	50.0000	0.0000	(0.0441)	(0.0049)	0.0000	1	(0.0490)	01/06/2025
002926.ZK	12/23/2024	SDB3261097719	17,300.00	1.1755	21,134.44	20,336.46	0.0000	4.3300	50.0000	0.0000	(2.5420)	(0.2825)	0.0000	1	(2.8245)	01/06/2025
002926.ZK	12/23/2024	SDB3261097719	100.00	1.1755	122.16	117.55	0.0000	4.3300	50.0000	0.0000	(0.0147)	(0.0016)	0.0000	1	(0.0163)	01/06/2025
002926.ZK	12/23/2024	SDB3261097719	1,000.00	1.1755	1,221.64	1,175.52	0.0000	4.3300	50.0000	0.0000	(0.1469)	(0.0163)	0.0000	1	(0.1633)	01/06/2025
002926.ZK	12/23/2024	SDB3261097719	1,000.00	1.1755	1,221.64	1,175.52	0.0000	4.3300	50.0000	0.0000	(0.1469)	(0.0163)	0.0000	1	(0.1633)	01/06/2025
002926.ZK	12/20/2024	SDB3261097719	300.00	1.1821	366.49	354.64	0.0000	4.3300	50.0000	0.0000	(0.1322)	(0.0148)	0.0000	3	(0.1470)	01/06/2025
002926.ZK	12/20/2024	SDB3261097719	300.00	1.1821	366.49	354.64	0.0000	4.3300	50.0000	0.0000	(0.1322)	(0.0148)	0.0000	3	(0.1470)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HUAXI SECURITIES CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002926.ZK	12/20/2024	SDB3261097719	17,300.00	1.1821	21,134.44	20,451.06	0.0000	4.3300	50.0000	0.0000	(7.6260)	(0.8521)	0.0000	3	(8.4781)	01/06/2025
002926.ZK	12/20/2024	SDB3261097719	100.00	1.1821	122.16	118.21	0.0000	4.3300	50.0000	0.0000	(0.0441)	(0.0049)	0.0000	3	(0.0490)	01/06/2025
002926.ZK	12/20/2024	SDB3261097719	1,000.00	1.1821	1,221.64	1,182.14	0.0000	4.3300	50.0000	0.0000	(0.4408)	(0.0493)	0.0000	3	(0.4901)	01/06/2025
002926.ZK	12/20/2024	SDB3261097719	1,000.00	1.1821	1,221.64	1,182.14	0.0000	4.3300	50.0000	0.0000	(0.4408)	(0.0493)	0.0000	3	(0.4901)	01/06/2025
002926.ZK	12/19/2024	SDB3261097719	300.00	1.1884	366.49	356.51	0.0000	4.5800	50.0000	0.0000	(0.0466)	(0.0050)	0.0000	1	(0.0516)	01/06/2025
002926.ZK	12/19/2024	SDB3261097719	300.00	1.1884	366.49	356.51	0.0000	4.5800	50.0000	0.0000	(0.0466)	(0.0050)	0.0000	1	(0.0516)	01/06/2025
002926.ZK	12/19/2024	SDB3261097719	17,300.00	1.1884	21,134.44	20,558.65	0.0000	4.5800	50.0000	0.0000	(2.6888)	(0.2855)	0.0000	1	(2.9743)	01/06/2025
002926.ZK	12/19/2024	SDB3261097719	100.00	1.1884	122.16	118.84	0.0000	4.5800	50.0000	0.0000	(0.0155)	(0.0017)	0.0000	1	(0.0172)	01/06/2025
002926.ZK	12/19/2024	SDB3261097719	1,000.00	1.1884	1,221.64	1,188.36	0.0000	4.5800	50.0000	0.0000	(0.1554)	(0.0165)	0.0000	1	(0.1719)	01/06/2025
002926.ZK	12/19/2024	SDB3261097719	1,000.00	1.1884	1,221.64	1,188.36	0.0000	4.5800	50.0000	0.0000	(0.1554)	(0.0165)	0.0000	1	(0.1719)	01/06/2025
002926.ZK	12/18/2024	SDB3261097719	300.00	1.2087	366.49	362.62	0.0000	4.5800	50.0000	0.0000	(0.0466)	(0.0050)	0.0000	1	(0.0517)	01/06/2025
002926.ZK	12/18/2024	SDB3261097719	300.00	1.2087	366.49	362.62	0.0000	4.5800	50.0000	0.0000	(0.0466)	(0.0050)	0.0000	1	(0.0517)	01/06/2025
002926.ZK	12/18/2024	SDB3261097719	17,300.00	1.2087	21,134.44	20,911.01	0.0000	4.5800	50.0000	0.0000	(2.6888)	(0.2904)	0.0000	1	(2.9792)	01/06/2025
002926.ZK	12/18/2024	SDB3261097719	100.00	1.2087	122.16	120.87	0.0000	4.5800	50.0000	0.0000	(0.0155)	(0.0017)	0.0000	1	(0.0172)	01/06/2025
002926.ZK	12/18/2024	SDB3261097719	1,000.00	1.2087	1,221.64	1,208.73	0.0000	4.5800	50.0000	0.0000	(0.1554)	(0.0168)	0.0000	1	(0.1722)	01/06/2025
002926.ZK	12/18/2024	SDB3261097719	1,000.00	1.2087	1,221.64	1,208.73	0.0000	4.5800	50.0000	0.0000	(0.1554)	(0.0168)	0.0000	1	(0.1722)	01/06/2025
002926.ZK	12/17/2024	SDB3261097719	300.00	1.2276	366.49	368.28	0.0000	4.5800	50.0000	0.0000	(0.0466)	(0.0051)	0.0000	1	(0.0517)	01/06/2025
002926.ZK	12/17/2024	SDB3261097719	300.00	1.2276	366.49	368.28	0.0000	4.5800	50.0000	0.0000	(0.0466)	(0.0051)	0.0000	1	(0.0517)	01/06/2025
002926.ZK	12/17/2024	SDB3261097719	17,300.00	1.2276	21,134.44	21,237.65	0.0000	4.5800	50.0000	0.0000	(2.6888)	(0.2950)	0.0000	1	(2.9837)	01/06/2025
002926.ZK	12/17/2024	SDB3261097719	100.00	1.2276	122.16	122.76	0.0000	4.5800	50.0000	0.0000	(0.0155)	(0.0017)	0.0000	1	(0.0172)	01/06/2025
002926.ZK	12/17/2024	SDB3261097719	1,000.00	1.2276	1,221.64	1,227.61	0.0000	4.5800	50.0000	0.0000	(0.1554)	(0.0171)	0.0000	1	(0.1725)	01/06/2025
002926.ZK	12/17/2024	SDB3261097719	1,000.00	1.2276	1,221.64	1,227.61	0.0000	4.5800	50.0000	0.0000	(0.1554)	(0.0171)	0.0000	1	(0.1725)	01/06/2025
002926.ZK	12/16/2024	SDB3261097719	300.00	1.2099	366.49	362.98	0.0000	4.5800	50.0000	0.0000	(0.0466)	(0.0050)	0.0000	1	(0.0517)	01/06/2025
002926.ZK	12/16/2024	SDB3261097719	300.00	1.2099	366.49	362.98	0.0000	4.5800	50.0000	0.0000	(0.0466)	(0.0050)	0.0000	1	(0.0517)	01/06/2025
002926.ZK	12/16/2024	SDB3261097719	17,300.00	1.2099	21,134.44	20,931.70	0.0000	4.5800	50.0000	0.0000	(2.6888)	(0.2907)	0.0000	1	(2.9795)	01/06/2025
002926.ZK	12/16/2024	SDB3261097719	100.00	1.2099	122.16	120.99	0.0000	4.5800	50.0000	0.0000	(0.0155)	(0.0017)	0.0000	1	(0.0172)	01/06/2025
002926.ZK	12/16/2024	SDB3261097719	1,000.00	1.2099	1,221.64	1,209.92	0.0000	4.5800	50.0000	0.0000	(0.1554)	(0.0168)	0.0000	1	(0.1722)	01/06/2025
002926.ZK	12/16/2024	SDB3261097719	1,000.00	1.2099	1,221.64	1,209.92	0.0000	4.5800	50.0000	0.0000	(0.1554)	(0.0168)	0.0000	1	(0.1722)	01/06/2025
002926.ZK	12/13/2024	SDB3261097719	300.00	1.2107	366.49	363.21	0.0000	4.5800	50.0000	0.0000	(0.1399)	(0.0151)	0.0000	3	(0.1550)	01/06/2025
002926.ZK	12/13/2024	SDB3261097719	300.00	1.2107	366.49	363.21	0.0000	4.5800	50.0000	0.0000	(0.1399)	(0.0151)	0.0000	3	(0.1550)	01/06/2025
002926.ZK	12/13/2024	SDB3261097719	17,300.00	1.2107	21,134.44	20,945.09	0.0000	4.5800	50.0000	0.0000	(8.0663)	(0.8727)	0.0000	3	(8.9390)	01/06/2025
002926.ZK	12/13/2024	SDB3261097719	100.00	1.2107	122.16	121.07	0.0000	4.5800	50.0000	0.0000	(0.0466)	(0.0050)	0.0000	3	(0.0517)	01/06/2025
002926.ZK	12/13/2024	SDB3261097719	1,000.00	1.2107	1,221.64	1,210.70	0.0000	4.5800	50.0000	0.0000	(0.4663)	(0.0504)	0.0000	3	(0.5167)	01/06/2025
002926.ZK	12/13/2024	SDB3261097719	1,000.00	1.2107	1,221.64	1,210.70	0.0000	4.5800	50.0000	0.0000	(0.4663)	(0.0504)	0.0000	3	(0.5167)	01/06/2025
002926.ZK	12/12/2024	SDB3261097719	300.00	1.1986	366.49	359.59	0.0000	4.5800	50.0000	0.0000	(0.0466)	(0.0050)	0.0000	1	(0.0516)	01/06/2025
002926.ZK	12/12/2024	SDB3261097719	300.00	1.1986	366.49	359.59	0.0000	4.5800	50.0000	0.0000	(0.0466)	(0.0050)	0.0000	1	(0.0516)	01/06/2025
002926.ZK	12/12/2024	SDB3261097719	17,300.00	1.1986	21,134.44	20,736.18	0.0000	4.5800	50.0000	0.0000	(2.6888)	(0.2880)	0.0000	1	(2.9768)	01/06/2025
002926.ZK	12/12/2024	SDB3261097719	100.00	1.1986	122.16	119.86	0.0000	4.5800	50.0000	0.0000	(0.0155)	(0.0017)	0.0000	1	(0.0172)	01/06/2025
002926.ZK	12/12/2024	SDB3261097719	1,000.00	1.1986	1,221.64	1,198.62	0.0000	4.5800	50.0000	0.0000	(0.1554)	(0.0166)	0.0000	1	(0.1721)	01/06/2025
002926.ZK	12/12/2024	SDB3261097719	1,000.00	1.1986	1,221.64	1,198.62	0.0000	4.5800	50.0000	0.0000	(0.1554)	(0.0166)	0.0000	1	(0.1721)	01/06/2025
002926.ZK	12/11/2024	SDB3261097719	300.00	1.2171	366.49	365.12	0.0000	4.5800	50.0000	0.0000	(0.0466)	(0.0051)	0.0000	1	(0.0517)	01/06/2025
002926.ZK	12/11/2024	SDB3261097719	300.00	1.2171	366.49	365.12	0.0000	4.5800	50.0000	0.0000	(0.0466)	(0.0051)	0.0000	1	(0.0517)	01/06/2025
002926.ZK	12/11/2024	SDB3261097719	17,300.00	1.2171	21,134.44	21,055.45	0.0000	4.5800	50.0000	0.0000	(2.6888)	(0.2924)	0.0000	1	(2.9812)	01/06/2025
002926.ZK	12/11/2024	SDB3261097719	100.00	1.2171	122.16	121.71	0.0000	4.5800	50.0000	0.0000	(0.0155)	(0.0017)	0.0000	1	(0.0172)	01/06/2025
002926.ZK	12/11/2024	SDB3261097719	1,000.00	1.2171	1,221.64	1,217.08	0.0000	4.5800	50.0000	0.0000	(0.1554)	(0.0169)	0.0000	1	(0.1723)	01/06/2025
002926.ZK	12/11/2024	SDB3261097719	1,000.00	1.2171	1,221.64	1,217.08	0.0000	4.5800	50.0000	0.0000	(0.1554)	(0.0169)	0.0000	1	(0.1723)	01/06/2025
002926.ZK	12/10/2024	SDB3261097719	300.00	1.1985	366.49	359.56	0.0000	4.5800	50.0000	0.0000	(0.0466)	(0.0050)	0.0000	1	(0.0516)	01/06/2025
002926.ZK	12/10/2024	SDB3261097719	300.00	1.1985	366.49	359.56	0.0000	4.5800	50.0000	0.0000	(0.0466)	(0.0050)	0.0000	1	(0.0516)	01/06/2025
002926.ZK	12/10/2024	SDB3261097719	17,300.00	1.1985	21,134.44	20,734.52	0.0000	4.5800	50.0000	0.0000	(2.6888)	(0.2880)	0.0000	1	(2.9767)	01/06/2025
002926.ZK	12/10/2024	SDB3261097719	100.00	1.1985	122.16	119.85	0.0000	4.5800	50.0000	0.0000	(0.0155)	(0.0017)	0.0000	1	(0.0172)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HUAXI SECURITIES CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002926.ZK	12/10/2024	SDB3261097719	1,000.00	1.1985	1,221.64	1,198.53	0.0000	4.5800	50.0000	0.0000	(0.1554)	(0.0166)	0.0000	1	(0.1721)	01/06/2025
002926.ZK	12/10/2024	SDB3261097719	1,000.00	1.1985	1,221.64	1,198.53	0.0000	4.5800	50.0000	0.0000	(0.1554)	(0.0166)	0.0000	1	(0.1721)	01/06/2025
002926.ZK	12/09/2024	SDB3261097719	300.00	1.1929	366.49	357.86	0.0000	4.5800	50.0000	0.0000	(0.0466)	(0.0050)	0.0000	1	(0.0516)	01/06/2025
002926.ZK	12/09/2024	SDB3261097719	300.00	1.1929	366.49	357.86	0.0000	4.5800	50.0000	0.0000	(0.0466)	(0.0050)	0.0000	1	(0.0516)	01/06/2025
002926.ZK	12/09/2024	SDB3261097719	17,300.00	1.1929	21,134.44	20,636.51	0.0000	4.5800	50.0000	0.0000	(2.6888)	(0.2866)	0.0000	1	(2.9754)	01/06/2025
002926.ZK	12/09/2024	SDB3261097719	100.00	1.1929	122.16	119.29	0.0000	4.5800	50.0000	0.0000	(0.0155)	(0.0017)	0.0000	1	(0.0172)	01/06/2025
002926.ZK	12/09/2024	SDB3261097719	1,000.00	1.1929	1,221.64	1,192.86	0.0000	4.5800	50.0000	0.0000	(0.1554)	(0.0166)	0.0000	1	(0.1720)	01/06/2025
002926.ZK	12/09/2024	SDB3261097719	1,000.00	1.1929	1,221.64	1,192.86	0.0000	4.5800	50.0000	0.0000	(0.1554)	(0.0166)	0.0000	1	(0.1720)	01/06/2025
002926.ZK	12/06/2024	SDB3261097719	300.00	1.2097	366.49	362.90	0.0000	4.5800	50.0000	0.0000	(0.1399)	(0.0151)	0.0000	3	(0.1550)	01/06/2025
002926.ZK	12/06/2024	SDB3261097719	300.00	1.2097	366.49	362.90	0.0000	4.5800	50.0000	0.0000	(0.1399)	(0.0151)	0.0000	3	(0.1550)	01/06/2025
002926.ZK	12/06/2024	SDB3261097719	17,300.00	1.2097	21,134.44	20,927.33	0.0000	4.5800	50.0000	0.0000	(8.0663)	(0.8720)	0.0000	3	(8.9383)	01/06/2025
002926.ZK	12/06/2024	SDB3261097719	100.00	1.2097	122.16	120.97	0.0000	4.5800	50.0000	0.0000	(0.0466)	(0.0050)	0.0000	3	(0.0517)	01/06/2025
002926.ZK	12/06/2024	SDB3261097719	1,000.00	1.2097	1,221.64	1,209.67	0.0000	4.5800	50.0000	0.0000	(0.4663)	(0.0504)	0.0000	3	(0.5167)	01/06/2025
002926.ZK	12/06/2024	SDB3261097719	1,000.00	1.2097	1,221.64	1,209.67	0.0000	4.5800	50.0000	0.0000	(0.4663)	(0.0504)	0.0000	3	(0.5167)	01/06/2025
002926.ZK	12/05/2024	SDB3261097719	300.00	1.2146	366.49	364.37	0.0000	4.5800	50.0000	0.0000	(0.0466)	(0.0051)	0.0000	1	(0.0517)	01/06/2025
002926.ZK	12/05/2024	SDB3261097719	300.00	1.2146	366.49	364.37	0.0000	4.5800	50.0000	0.0000	(0.0466)	(0.0051)	0.0000	1	(0.0517)	01/06/2025
002926.ZK	12/05/2024	SDB3261097719	17,300.00	1.2146	21,134.44	21,012.01	0.0000	4.5800	50.0000	0.0000	(2.6888)	(0.2918)	0.0000	1	(2.9806)	01/06/2025
002926.ZK	12/05/2024	SDB3261097719	100.00	1.2146	122.16	121.46	0.0000	4.5800	50.0000	0.0000	(0.0155)	(0.0017)	0.0000	1	(0.0172)	01/06/2025
002926.ZK	12/05/2024	SDB3261097719	1,000.00	1.2146	1,221.64	1,214.57	0.0000	4.5800	50.0000	0.0000	(0.1554)	(0.0169)	0.0000	1	(0.1723)	01/06/2025
002926.ZK	12/05/2024	SDB3261097719	1,000.00	1.2146	1,221.64	1,214.57	0.0000	4.5800	50.0000	0.0000	(0.1554)	(0.0169)	0.0000	1	(0.1723)	01/06/2025
002926.ZK	12/04/2024	SDB3261097719	300.00	1.2216	366.49	366.49	0.0000	4.5800	50.0000	0.0000	(0.0466)	(0.0051)	0.0000	1	(0.0517)	01/06/2025
002926.ZK	12/04/2024	SDB3261097719	300.00	1.2216	366.49	366.49	0.0000	4.5800	50.0000	0.0000	(0.0466)	(0.0051)	0.0000	1	(0.0517)	01/06/2025
002926.ZK	12/04/2024	SDB3261097719	17,300.00	1.2216	21,134.44	21,134.44	0.0000	4.5800	50.0000	0.0000	(2.6888)	(0.2935)	0.0000	1	(2.9823)	01/06/2025
002926.ZK	12/04/2024	SDB3261097719	100.00	1.2216	122.16	122.16	0.0000	4.5800	50.0000	0.0000	(0.0155)	(0.0017)	0.0000	1	(0.0172)	01/06/2025
002926.ZK	12/04/2024	SDB3261097719	1,000.00	1.2216	1,221.64	1,221.64	0.0000	4.5800	50.0000	0.0000	(0.1554)	(0.0170)	0.0000	1	(0.1724)	01/06/2025
002926.ZK	12/04/2024	SDB3261097719	1,000.00	1.2216	1,221.64	1,221.64	0.0000	4.5800	50.0000	0.0000	(0.1554)	(0.0170)	0.0000	1	(0.1724)	01/06/2025
TOTAL HUAXI SECURITIES CO LTD CMN CLASS A SERIES NORTHBOUND												(99.6929)	(10.9495)	0.0000	(110.6425)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HUBEI DINGLONG CO.,LTD. CMN CLASS A SERIES NORTHBOUND																
300054.ZK	12/31/2024	SDB3262055915	6,300.00	3.6952	24,290.54	23,279.82	0.0000	4.3300	50.0000	0.0000	(5.8432)	(0.6467)	0.0000	2	(6.4899)	01/06/2025
300054.ZK	12/31/2024	SDB3262055915	3,100.00	3.6952	11,952.49	11,455.15	0.0000	4.3300	50.0000	0.0000	(2.8752)	(0.3182)	0.0000	2	(3.1934)	01/06/2025
300054.ZK	12/31/2024	SDB3262055915	100.00	3.6952	385.56	369.52	0.0000	4.3300	50.0000	0.0000	(0.0927)	(0.0103)	0.0000	2	(0.1030)	01/06/2025
300054.ZK	12/31/2024	SDB3262055915	100.00	3.6952	385.56	369.52	0.0000	4.3300	50.0000	0.0000	(0.0927)	(0.0103)	0.0000	2	(0.1030)	01/06/2025
300054.ZK	12/31/2024	SDB3262055915	100.00	3.6952	385.56	369.52	0.0000	4.3300	50.0000	0.0000	(0.0927)	(0.0103)	0.0000	2	(0.1030)	01/06/2025
300054.ZK	12/31/2024	SDB3262055915	200.00	3.6952	771.13	739.04	0.0000	4.3300	50.0000	0.0000	(0.1855)	(0.0205)	0.0000	2	(0.2060)	01/06/2025
300054.ZK	12/30/2024	SDB3262055915	8,500.00	3.6699	32,772.95	31,194.26	0.0000	4.3300	50.0000	0.0000	(3.9419)	(0.4333)	0.0000	1	(4.3751)	01/06/2025
300054.ZK	12/30/2024	SDB3262055915	3,100.00	3.6699	11,952.49	11,376.73	0.0000	4.3300	50.0000	0.0000	(1.4376)	(0.1580)	0.0000	1	(1.5956)	01/06/2025
300054.ZK	12/30/2024	SDB3262055915	100.00	3.6699	385.56	366.99	0.0000	4.3300	50.0000	0.0000	(0.0464)	(0.0051)	0.0000	1	(0.0515)	01/06/2025
300054.ZK	12/30/2024	SDB3262055915	100.00	3.6699	385.56	366.99	0.0000	4.3300	50.0000	0.0000	(0.0464)	(0.0051)	0.0000	1	(0.0515)	01/06/2025
300054.ZK	12/30/2024	SDB3262055915	100.00	3.6699	385.56	366.99	0.0000	4.3300	50.0000	0.0000	(0.0464)	(0.0051)	0.0000	1	(0.0515)	01/06/2025
300054.ZK	12/30/2024	SDB3262055915	200.00	3.6699	771.13	733.98	0.0000	4.3300	50.0000	0.0000	(0.0927)	(0.0102)	0.0000	1	(0.1029)	01/06/2025
300054.ZK	12/27/2024	SDB3262055915	8,900.00	3.7781	34,315.20	33,624.65	0.0000	4.3300	50.0000	0.0000	(12.3821)	(1.4010)	0.0000	3	(13.7831)	01/06/2025
300054.ZK	12/27/2024	SDB3262055915	3,100.00	3.7781	11,952.49	11,711.96	0.0000	4.3300	50.0000	0.0000	(4.3129)	(0.4880)	0.0000	3	(4.8009)	01/06/2025
300054.ZK	12/27/2024	SDB3262055915	100.00	3.7781	385.56	377.81	0.0000	4.3300	50.0000	0.0000	(0.1391)	(0.0157)	0.0000	3	(0.1549)	01/06/2025
300054.ZK	12/27/2024	SDB3262055915	100.00	3.7781	385.56	377.81	0.0000	4.3300	50.0000	0.0000	(0.1391)	(0.0157)	0.0000	3	(0.1549)	01/06/2025
300054.ZK	12/27/2024	SDB3262055915	100.00	3.7781	385.56	377.81	0.0000	4.3300	50.0000	0.0000	(0.1391)	(0.0157)	0.0000	3	(0.1549)	01/06/2025
300054.ZK	12/27/2024	SDB3262055915	200.00	3.7781	771.13	755.61	0.0000	4.3300	50.0000	0.0000	(0.2782)	(0.0315)	0.0000	3	(0.3097)	01/06/2025
300054.ZK	12/27/2024	SDB3262055915	2,100.00	3.7781	8,096.85	7,933.91	0.0000	4.3300	50.0000	0.0000	(2.9216)	(0.3306)	0.0000	3	(3.2522)	01/06/2025
300054.ZK	12/27/2024	SDB3262055915	500.00	3.7781	1,927.82	1,889.03	0.0000	4.3300	50.0000	0.0000	(0.6956)	(0.0787)	0.0000	3	(0.7743)	01/06/2025
300054.ZK	12/26/2024	SDB3262055915	8,900.00	3.6546	34,315.20	32,526.25	0.0000	4.3300	50.0000	0.0000	(4.1274)	(0.4518)	0.0000	1	(4.5791)	01/06/2025
300054.ZK	12/26/2024	SDB3262055915	3,100.00	3.6546	11,952.49	11,329.37	0.0000	4.3300	50.0000	0.0000	(1.4376)	(0.1574)	0.0000	1	(1.5950)	01/06/2025
300054.ZK	12/26/2024	SDB3262055915	100.00	3.6546	385.56	365.46	0.0000	4.3300	50.0000	0.0000	(0.0464)	(0.0051)	0.0000	1	(0.0515)	01/06/2025
300054.ZK	12/26/2024	SDB3262055915	100.00	3.6546	385.56	365.46	0.0000	4.3300	50.0000	0.0000	(0.0464)	(0.0051)	0.0000	1	(0.0515)	01/06/2025
300054.ZK	12/26/2024	SDB3262055915	100.00	3.6546	385.56	365.46	0.0000	4.3300	50.0000	0.0000	(0.0464)	(0.0051)	0.0000	1	(0.0515)	01/06/2025
300054.ZK	12/26/2024	SDB3262055915	200.00	3.6546	771.13	730.93	0.0000	4.3300	50.0000	0.0000	(0.0927)	(0.0102)	0.0000	1	(0.1029)	01/06/2025
300054.ZK	12/26/2024	SDB3262055915	2,100.00	3.6546	8,096.85	7,674.73	0.0000	4.3300	50.0000	0.0000	(0.9739)	(0.1066)	0.0000	1	(1.0805)	01/06/2025
300054.ZK	12/26/2024	SDB3262055915	500.00	3.6546	1,927.82	1,827.32	0.0000	4.3300	50.0000	0.0000	(0.2319)	(0.0254)	0.0000	1	(0.2573)	01/06/2025
300054.ZK	12/24/2024	SDB3262055915	8,900.00	3.6546	34,315.20	32,526.25	0.0000	4.3300	50.0000	0.0000	(8.2547)	(0.9035)	0.0000	2	(9.1582)	01/06/2025
300054.ZK	12/24/2024	SDB3262055915	3,100.00	3.6546	11,952.49	11,329.37	0.0000	4.3300	50.0000	0.0000	(2.8752)	(0.3147)	0.0000	2	(3.1899)	01/06/2025
300054.ZK	12/24/2024	SDB3262055915	100.00	3.6546	385.56	365.46	0.0000	4.3300	50.0000	0.0000	(0.0927)	(0.0102)	0.0000	2	(0.1029)	01/06/2025
300054.ZK	12/24/2024	SDB3262055915	100.00	3.6546	385.56	365.46	0.0000	4.3300	50.0000	0.0000	(0.0927)	(0.0102)	0.0000	2	(0.1029)	01/06/2025
300054.ZK	12/24/2024	SDB3262055915	100.00	3.6546	385.56	365.46	0.0000	4.3300	50.0000	0.0000	(0.0927)	(0.0102)	0.0000	2	(0.1029)	01/06/2025
300054.ZK	12/24/2024	SDB3262055915	200.00	3.6546	771.13	730.93	0.0000	4.3300	50.0000	0.0000	(0.1855)	(0.0203)	0.0000	2	(0.2058)	01/06/2025
300054.ZK	12/24/2024	SDB3262055915	2,100.00	3.6546	8,096.85	7,674.73	0.0000	4.3300	50.0000	0.0000	(1.9477)	(0.2132)	0.0000	2	(2.1609)	01/06/2025
300054.ZK	12/24/2024	SDB3262055915	500.00	3.6546	1,927.82	1,827.32	0.0000	4.3300	50.0000	0.0000	(0.4637)	(0.0508)	0.0000	2	(0.5145)	01/06/2025
300054.ZK	12/23/2024	SDB3262055915	8,900.00	3.6157	34,315.20	32,179.85	0.0000	4.3300	50.0000	0.0000	(4.1274)	(0.4469)	0.0000	1	(4.5743)	01/06/2025
300054.ZK	12/23/2024	SDB3262055915	3,100.00	3.6157	11,952.49	11,208.71	0.0000	4.3300	50.0000	0.0000	(1.4376)	(0.1557)	0.0000	1	(1.5933)	01/06/2025
300054.ZK	12/23/2024	SDB3262055915	100.00	3.6157	385.56	361.57	0.0000	4.3300	50.0000	0.0000	(0.0464)	(0.0050)	0.0000	1	(0.0514)	01/06/2025
300054.ZK	12/23/2024	SDB3262055915	100.00	3.6157	385.56	361.57	0.0000	4.3300	50.0000	0.0000	(0.0464)	(0.0050)	0.0000	1	(0.0514)	01/06/2025
300054.ZK	12/23/2024	SDB3262055915	100.00	3.6157	385.56	361.57	0.0000	4.3300	50.0000	0.0000	(0.0464)	(0.0050)	0.0000	1	(0.0514)	01/06/2025
300054.ZK	12/23/2024	SDB3262055915	200.00	3.6157	771.13	723.14	0.0000	4.3300	50.0000	0.0000	(0.0927)	(0.0100)	0.0000	1	(0.1028)	01/06/2025
300054.ZK	12/23/2024	SDB3262055915	2,100.00	3.6157	8,096.85	7,593.00	0.0000	4.3300	50.0000	0.0000	(0.9739)	(0.1055)	0.0000	1	(1.0793)	01/06/2025
300054.ZK	12/23/2024	SDB3262055915	500.00	3.6157	1,927.82	1,807.86	0.0000	4.3300	50.0000	0.0000	(0.2319)	(0.0251)	0.0000	1	(0.2570)	01/06/2025
300054.ZK	12/20/2024	SDB3262055915	8,900.00	3.5835	34,315.20	31,892.73	0.0000	4.3300	50.0000	0.0000	(12.3821)	(1.3289)	0.0000	3	(13.7109)	01/06/2025
300054.ZK	12/20/2024	SDB3262055915	3,100.00	3.5835	11,952.49	11,108.70	0.0000	4.3300	50.0000	0.0000	(4.3129)	(0.4629)	0.0000	3	(4.7757)	01/06/2025
300054.ZK	12/20/2024	SDB3262055915	100.00	3.5835	385.56	358.35	0.0000	4.3300	50.0000	0.0000	(0.1391)	(0.0149)	0.0000	3	(0.1541)	01/06/2025
300054.ZK	12/20/2024	SDB3262055915	100.00	3.5835	385.56	358.35	0.0000	4.3300	50.0000	0.0000	(0.1391)	(0.0149)	0.0000	3	(0.1541)	01/06/2025
300054.ZK	12/20/2024	SDB3262055915	100.00	3.5835	385.56	358.35	0.0000	4.3300	50.0000	0.0000	(0.1391)	(0.0149)	0.0000	3	(0.1541)	01/06/2025
300054.ZK	12/20/2024	SDB3262055915	200.00	3.5835	771.13	716.69	0.0000	4.3300	50.0000	0.0000	(0.2782)	(0.0299)	0.0000	3	(0.3081)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6



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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HUBEI DINGLONG CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300054.ZK	12/20/2024	SDB3262055915	2,100.00	3.5835	8,096.85	7,525.25	0.0000	4.3300	50.0000	0.0000	(2.9216)	(0.3136)	0.0000	3	(3.2352)	01/06/2025
300054.ZK	12/20/2024	SDB3262055915	500.00	3.5835	1,927.82	1,791.73	0.0000	4.3300	50.0000	0.0000	(0.6956)	(0.0747)	0.0000	3	(0.7703)	01/06/2025
300054.ZK	12/19/2024	SDB3262055915	8,900.00	3.5829	34,315.20	31,888.00	0.0000	4.5800	50.0000	0.0000	(4.3657)	(0.4429)	0.0000	1	(4.8085)	01/06/2025
300054.ZK	12/19/2024	SDB3262055915	3,100.00	3.5829	11,952.49	11,107.06	0.0000	4.5800	50.0000	0.0000	(1.5206)	(0.1543)	0.0000	1	(1.6749)	01/06/2025
300054.ZK	12/19/2024	SDB3262055915	100.00	3.5829	385.56	358.29	0.0000	4.5800	50.0000	0.0000	(0.0491)	(0.0050)	0.0000	1	(0.0540)	01/06/2025
300054.ZK	12/19/2024	SDB3262055915	100.00	3.5829	385.56	358.29	0.0000	4.5800	50.0000	0.0000	(0.0491)	(0.0050)	0.0000	1	(0.0540)	01/06/2025
300054.ZK	12/19/2024	SDB3262055915	100.00	3.5829	385.56	358.29	0.0000	4.5800	50.0000	0.0000	(0.0491)	(0.0050)	0.0000	1	(0.0540)	01/06/2025
300054.ZK	12/19/2024	SDB3262055915	200.00	3.5829	771.13	716.58	0.0000	4.5800	50.0000	0.0000	(0.0981)	(0.0100)	0.0000	1	(0.1081)	01/06/2025
300054.ZK	12/19/2024	SDB3262055915	2,100.00	3.5829	8,096.85	7,524.13	0.0000	4.5800	50.0000	0.0000	(1.0301)	(0.1045)	0.0000	1	(1.1346)	01/06/2025
300054.ZK	12/19/2024	SDB3262055915	500.00	3.5829	1,927.82	1,791.46	0.0000	4.5800	50.0000	0.0000	(0.2453)	(0.0249)	0.0000	1	(0.2701)	01/06/2025
300054.ZK	12/18/2024	SDB3262055915	8,900.00	3.6948	34,315.20	32,883.60	0.0000	4.5800	50.0000	0.0000	(4.3657)	(0.4567)	0.0000	1	(4.8224)	01/06/2025
300054.ZK	12/18/2024	SDB3262055915	3,100.00	3.6948	11,952.49	11,453.84	0.0000	4.5800	50.0000	0.0000	(1.5206)	(0.1591)	0.0000	1	(1.6797)	01/06/2025
300054.ZK	12/18/2024	SDB3262055915	100.00	3.6948	385.56	369.48	0.0000	4.5800	50.0000	0.0000	(0.0491)	(0.0051)	0.0000	1	(0.0542)	01/06/2025
300054.ZK	12/18/2024	SDB3262055915	100.00	3.6948	385.56	369.48	0.0000	4.5800	50.0000	0.0000	(0.0491)	(0.0051)	0.0000	1	(0.0542)	01/06/2025
300054.ZK	12/18/2024	SDB3262055915	100.00	3.6948	385.56	369.48	0.0000	4.5800	50.0000	0.0000	(0.0491)	(0.0051)	0.0000	1	(0.0542)	01/06/2025
300054.ZK	12/18/2024	SDB3262055915	200.00	3.6948	771.13	738.96	0.0000	4.5800	50.0000	0.0000	(0.0981)	(0.0103)	0.0000	1	(0.1084)	01/06/2025
300054.ZK	12/18/2024	SDB3262055915	2,100.00	3.6948	8,096.85	7,759.05	0.0000	4.5800	50.0000	0.0000	(1.0301)	(0.1078)	0.0000	1	(1.1379)	01/06/2025
300054.ZK	12/18/2024	SDB3262055915	500.00	3.6948	1,927.82	1,847.39	0.0000	4.5800	50.0000	0.0000	(0.2453)	(0.0257)	0.0000	1	(0.2709)	01/06/2025
300054.ZK	12/17/2024	SDB3262055915	8,900.00	3.7654	34,315.20	33,512.10	0.0000	4.5800	50.0000	0.0000	(4.3657)	(0.4654)	0.0000	1	(4.8311)	01/06/2025
300054.ZK	12/17/2024	SDB3262055915	3,100.00	3.7654	11,952.49	11,672.76	0.0000	4.5800	50.0000	0.0000	(1.5206)	(0.1621)	0.0000	1	(1.6827)	01/06/2025
300054.ZK	12/17/2024	SDB3262055915	100.00	3.7654	385.56	376.54	0.0000	4.5800	50.0000	0.0000	(0.0491)	(0.0052)	0.0000	1	(0.0543)	01/06/2025
300054.ZK	12/17/2024	SDB3262055915	100.00	3.7654	385.56	376.54	0.0000	4.5800	50.0000	0.0000	(0.0491)	(0.0052)	0.0000	1	(0.0543)	01/06/2025
300054.ZK	12/17/2024	SDB3262055915	100.00	3.7654	385.56	376.54	0.0000	4.5800	50.0000	0.0000	(0.0491)	(0.0052)	0.0000	1	(0.0543)	01/06/2025
300054.ZK	12/17/2024	SDB3262055915	200.00	3.7654	771.13	753.08	0.0000	4.5800	50.0000	0.0000	(0.0981)	(0.0105)	0.0000	1	(0.1086)	01/06/2025
300054.ZK	12/17/2024	SDB3262055915	2,100.00	3.7654	8,096.85	7,907.35	0.0000	4.5800	50.0000	0.0000	(1.0301)	(0.1098)	0.0000	1	(1.1399)	01/06/2025
300054.ZK	12/17/2024	SDB3262055915	500.00	3.7654	1,927.82	1,882.70	0.0000	4.5800	50.0000	0.0000	(0.2453)	(0.0261)	0.0000	1	(0.2714)	01/06/2025
300054.ZK	12/16/2024	SDB3262055915	8,900.00	3.7621	34,315.20	33,482.40	0.0000	4.5800	50.0000	0.0000	(4.3657)	(0.4650)	0.0000	1	(4.8307)	01/06/2025
300054.ZK	12/16/2024	SDB3262055915	3,100.00	3.7621	11,952.49	11,662.41	0.0000	4.5800	50.0000	0.0000	(1.5206)	(0.1620)	0.0000	1	(1.6826)	01/06/2025
300054.ZK	12/16/2024	SDB3262055915	100.00	3.7621	385.56	376.21	0.0000	4.5800	50.0000	0.0000	(0.0491)	(0.0052)	0.0000	1	(0.0543)	01/06/2025
300054.ZK	12/16/2024	SDB3262055915	100.00	3.7621	385.56	376.21	0.0000	4.5800	50.0000	0.0000	(0.0491)	(0.0052)	0.0000	1	(0.0543)	01/06/2025
300054.ZK	12/16/2024	SDB3262055915	100.00	3.7621	385.56	376.21	0.0000	4.5800	50.0000	0.0000	(0.0491)	(0.0052)	0.0000	1	(0.0543)	01/06/2025
300054.ZK	12/16/2024	SDB3262055915	200.00	3.7621	771.13	752.41	0.0000	4.5800	50.0000	0.0000	(0.0981)	(0.0105)	0.0000	1	(0.1086)	01/06/2025
300054.ZK	12/16/2024	SDB3262055915	2,100.00	3.7621	8,096.85	7,900.34	0.0000	4.5800	50.0000	0.0000	(1.0301)	(0.1097)	0.0000	1	(1.1398)	01/06/2025
300054.ZK	12/16/2024	SDB3262055915	500.00	3.7621	1,927.82	1,881.03	0.0000	4.5800	50.0000	0.0000	(0.2453)	(0.0261)	0.0000	1	(0.2714)	01/06/2025
300054.ZK	12/13/2024	SDB3262055915	8,900.00	3.8019	34,315.20	33,836.89	0.0000	4.5800	50.0000	0.0000	(13.0970)	(1.4099)	0.0000	3	(14.5068)	01/06/2025
300054.ZK	12/13/2024	SDB3262055915	3,100.00	3.8019	11,952.49	11,785.88	0.0000	4.5800	50.0000	0.0000	(4.5619)	(0.4911)	0.0000	3	(5.0529)	01/06/2025
300054.ZK	12/13/2024	SDB3262055915	100.00	3.8019	385.56	380.19	0.0000	4.5800	50.0000	0.0000	(0.1472)	(0.0158)	0.0000	3	(0.1630)	01/06/2025
300054.ZK	12/13/2024	SDB3262055915	100.00	3.8019	385.56	380.19	0.0000	4.5800	50.0000	0.0000	(0.1472)	(0.0158)	0.0000	3	(0.1630)	01/06/2025
300054.ZK	12/13/2024	SDB3262055915	100.00	3.8019	385.56	380.19	0.0000	4.5800	50.0000	0.0000	(0.1472)	(0.0158)	0.0000	3	(0.1630)	01/06/2025
300054.ZK	12/13/2024	SDB3262055915	200.00	3.8019	771.13	760.38	0.0000	4.5800	50.0000	0.0000	(0.2943)	(0.0317)	0.0000	3	(0.3260)	01/06/2025
300054.ZK	12/13/2024	SDB3262055915	2,100.00	3.8019	8,096.85	7,983.99	0.0000	4.5800	50.0000	0.0000	(3.0903)	(0.3327)	0.0000	3	(3.4230)	01/06/2025
300054.ZK	12/13/2024	SDB3262055915	500.00	3.8019	1,927.82	1,900.95	0.0000	4.5800	50.0000	0.0000	(0.7358)	(0.0792)	0.0000	3	(0.8150)	01/06/2025
300054.ZK	12/12/2024	SDB3262055915	8,900.00	3.6932	34,315.20	32,869.84	0.0000	4.5800	50.0000	0.0000	(4.3657)	(0.4565)	0.0000	1	(4.8222)	01/06/2025
300054.ZK	12/12/2024	SDB3262055915	3,100.00	3.6932	11,952.49	11,449.04	0.0000	4.5800	50.0000	0.0000	(1.5206)	(0.1590)	0.0000	1	(1.6796)	01/06/2025
300054.ZK	12/12/2024	SDB3262055915	100.00	3.6932	385.56	369.32	0.0000	4.5800	50.0000	0.0000	(0.0491)	(0.0051)	0.0000	1	(0.0542)	01/06/2025
300054.ZK	12/12/2024	SDB3262055915	100.00	3.6932	385.56	369.32	0.0000	4.5800	50.0000	0.0000	(0.0491)	(0.0051)	0.0000	1	(0.0542)	01/06/2025
300054.ZK	12/12/2024	SDB3262055915	100.00	3.6932	385.56	369.32	0.0000	4.5800	50.0000	0.0000	(0.0491)	(0.0051)	0.0000	1	(0.0542)	01/06/2025
300054.ZK	12/12/2024	SDB3262055915	200.00	3.6932	771.13	738.65	0.0000	4.5800	50.0000	0.0000	(0.0981)	(0.0103)	0.0000	1	(0.1084)	01/06/2025
300054.ZK	12/12/2024	SDB3262055915	2,100.00	3.6932	8,096.85	7,755.80	0.0000	4.5800	50.0000	0.0000	(1.0301)	(0.1077)	0.0000	1	(1.1378)	01/06/2025
300054.ZK	12/12/2024	SDB3262055915	500.00	3.6932	1,927.82	1,846.62	0.0000	4.5800	50.0000	0.0000	(0.2453)	(0.0256)	0.0000	1	(0.2709)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HUBEI DINGLONG CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300054.ZK	12/11/2024	SDB3262055915	8,900.00	3.7435	34,315.20	33,316.95	0.0000	4.5800	50.0000	0.0000	(4.3657)	(0.4627)	0.0000	1	(4.8284)	01/06/2025
300054.ZK	12/11/2024	SDB3262055915	3,100.00	3.7435	11,952.49	11,604.78	0.0000	4.5800	50.0000	0.0000	(1.5206)	(0.1612)	0.0000	1	(1.6818)	01/06/2025
300054.ZK	12/11/2024	SDB3262055915	100.00	3.7435	385.56	374.35	0.0000	4.5800	50.0000	0.0000	(0.0491)	(0.0052)	0.0000	1	(0.0543)	01/06/2025
300054.ZK	12/11/2024	SDB3262055915	100.00	3.7435	385.56	374.35	0.0000	4.5800	50.0000	0.0000	(0.0491)	(0.0052)	0.0000	1	(0.0543)	01/06/2025
300054.ZK	12/11/2024	SDB3262055915	100.00	3.7435	385.56	374.35	0.0000	4.5800	50.0000	0.0000	(0.0491)	(0.0052)	0.0000	1	(0.0543)	01/06/2025
300054.ZK	12/11/2024	SDB3262055915	200.00	3.7435	771.13	748.70	0.0000	4.5800	50.0000	0.0000	(0.0981)	(0.0104)	0.0000	1	(0.1085)	01/06/2025
300054.ZK	12/11/2024	SDB3262055915	2,100.00	3.7435	8,096.85	7,861.30	0.0000	4.5800	50.0000	0.0000	(1.0301)	(0.1092)	0.0000	1	(1.1393)	01/06/2025
300054.ZK	12/11/2024	SDB3262055915	500.00	3.7435	1,927.82	1,871.74	0.0000	4.5800	50.0000	0.0000	(0.2453)	(0.0260)	0.0000	1	(0.2713)	01/06/2025
300054.ZK	12/10/2024	SDB3262055915	8,900.00	3.7152	34,315.20	33,064.91	0.0000	4.5800	50.0000	0.0000	(4.3657)	(0.4592)	0.0000	1	(4.8249)	01/06/2025
300054.ZK	12/10/2024	SDB3262055915	3,100.00	3.7152	11,952.49	11,516.99	0.0000	4.5800	50.0000	0.0000	(1.5206)	(0.1600)	0.0000	1	(1.6806)	01/06/2025
300054.ZK	12/10/2024	SDB3262055915	100.00	3.7152	385.56	371.52	0.0000	4.5800	50.0000	0.0000	(0.0491)	(0.0052)	0.0000	1	(0.0542)	01/06/2025
300054.ZK	12/10/2024	SDB3262055915	100.00	3.7152	385.56	371.52	0.0000	4.5800	50.0000	0.0000	(0.0491)	(0.0052)	0.0000	1	(0.0542)	01/06/2025
300054.ZK	12/10/2024	SDB3262055915	100.00	3.7152	385.56	371.52	0.0000	4.5800	50.0000	0.0000	(0.0491)	(0.0052)	0.0000	1	(0.0542)	01/06/2025
300054.ZK	12/10/2024	SDB3262055915	200.00	3.7152	771.13	743.03	0.0000	4.5800	50.0000	0.0000	(0.0981)	(0.0103)	0.0000	1	(0.1084)	01/06/2025
300054.ZK	12/10/2024	SDB3262055915	2,100.00	3.7152	8,096.85	7,801.83	0.0000	4.5800	50.0000	0.0000	(1.0301)	(0.1084)	0.0000	1	(1.1385)	01/06/2025
300054.ZK	12/10/2024	SDB3262055915	500.00	3.7152	1,927.82	1,857.58	0.0000	4.5800	50.0000	0.0000	(0.2453)	(0.0258)	0.0000	1	(0.2711)	01/06/2025
300054.ZK	12/09/2024	SDB3262055915	8,900.00	3.7090	34,315.20	33,010.02	0.0000	4.5800	50.0000	0.0000	(4.3657)	(0.4585)	0.0000	1	(4.8241)	01/06/2025
300054.ZK	12/09/2024	SDB3262055915	3,100.00	3.7090	11,952.49	11,497.87	0.0000	4.5800	50.0000	0.0000	(1.5206)	(0.1597)	0.0000	1	(1.6803)	01/06/2025
300054.ZK	12/09/2024	SDB3262055915	100.00	3.7090	385.56	370.90	0.0000	4.5800	50.0000	0.0000	(0.0491)	(0.0052)	0.0000	1	(0.0542)	01/06/2025
300054.ZK	12/09/2024	SDB3262055915	100.00	3.7090	385.56	370.90	0.0000	4.5800	50.0000	0.0000	(0.0491)	(0.0052)	0.0000	1	(0.0542)	01/06/2025
300054.ZK	12/09/2024	SDB3262055915	100.00	3.7090	385.56	370.90	0.0000	4.5800	50.0000	0.0000	(0.0491)	(0.0052)	0.0000	1	(0.0542)	01/06/2025
300054.ZK	12/09/2024	SDB3262055915	200.00	3.7090	771.13	741.80	0.0000	4.5800	50.0000	0.0000	(0.0981)	(0.0103)	0.0000	1	(0.1084)	01/06/2025
300054.ZK	12/09/2024	SDB3262055915	2,100.00	3.7090	8,096.85	7,788.88	0.0000	4.5800	50.0000	0.0000	(1.0301)	(0.1082)	0.0000	1	(1.1383)	01/06/2025
300054.ZK	12/09/2024	SDB3262055915	500.00	3.7090	1,927.82	1,854.50	0.0000	4.5800	50.0000	0.0000	(0.2453)	(0.0258)	0.0000	1	(0.2710)	01/06/2025
300054.ZK	12/06/2024	SDB3262055915	8,900.00	3.7578	34,315.20	33,444.35	0.0000	4.5800	50.0000	0.0000	(13.0970)	(1.3935)	0.0000	3	(14.4905)	01/06/2025
300054.ZK	12/06/2024	SDB3262055915	3,100.00	3.7578	11,952.49	11,649.16	0.0000	4.5800	50.0000	0.0000	(4.5619)	(0.4854)	0.0000	3	(5.0472)	01/06/2025
300054.ZK	12/06/2024	SDB3262055915	100.00	3.7578	385.56	375.78	0.0000	4.5800	50.0000	0.0000	(0.1472)	(0.0157)	0.0000	3	(0.1628)	01/06/2025
300054.ZK	12/06/2024	SDB3262055915	100.00	3.7578	385.56	375.78	0.0000	4.5800	50.0000	0.0000	(0.1472)	(0.0157)	0.0000	3	(0.1628)	01/06/2025
300054.ZK	12/06/2024	SDB3262055915	200.00	3.7578	771.13	751.56	0.0000	4.5800	50.0000	0.0000	(0.2943)	(0.0313)	0.0000	3	(0.3256)	01/06/2025
300054.ZK	12/06/2024	SDB3262055915	2,100.00	3.7578	8,096.85	7,891.36	0.0000	4.5800	50.0000	0.0000	(3.0903)	(0.3288)	0.0000	3	(3.4191)	01/06/2025
300054.ZK	12/06/2024	SDB3262055915	500.00	3.7578	1,927.82	1,878.90	0.0000	4.5800	50.0000	0.0000	(0.7358)	(0.0783)	0.0000	3	(0.8141)	01/06/2025
300054.ZK	12/05/2024	SDB3262055915	8,900.00	3.7809	34,315.20	33,650.36	0.0000	4.5800	50.0000	0.0000	(4.3657)	(0.4674)	0.0000	1	(4.8330)	01/06/2025
300054.ZK	12/05/2024	SDB3262055915	3,100.00	3.7809	11,952.49	11,720.91	0.0000	4.5800	50.0000	0.0000	(1.5206)	(0.1628)	0.0000	1	(1.6834)	01/06/2025
300054.ZK	12/05/2024	SDB3262055915	100.00	3.7809	385.56	378.09	0.0000	4.5800	50.0000	0.0000	(0.0491)	(0.0053)	0.0000	1	(0.0543)	01/06/2025
300054.ZK	12/05/2024	SDB3262055915	100.00	3.7809	385.56	378.09	0.0000	4.5800	50.0000	0.0000	(0.0491)	(0.0053)	0.0000	1	(0.0543)	01/06/2025
300054.ZK	12/05/2024	SDB3262055915	100.00	3.7809	385.56	378.09	0.0000	4.5800	50.0000	0.0000	(0.0491)	(0.0053)	0.0000	1	(0.0543)	01/06/2025
300054.ZK	12/05/2024	SDB3262055915	200.00	3.7809	771.13	756.19	0.0000	4.5800	50.0000	0.0000	(0.0981)	(0.0105)	0.0000	1	(0.1086)	01/06/2025
300054.ZK	12/05/2024	SDB3262055915	2,100.00	3.7809	8,096.85	7,939.97	0.0000	4.5800	50.0000	0.0000	(1.0301)	(0.1103)	0.0000	1	(1.1404)	01/06/2025
300054.ZK	12/05/2024	SDB3262055915	500.00	3.7809	1,927.82	1,890.47	0.0000	4.5800	50.0000	0.0000	(0.2453)	(0.0263)	0.0000	1	(0.2715)	01/06/2025
300054.ZK	12/04/2024	SDB3262055915	8,900.00	3.8556	34,315.20	34,315.20	0.0000	4.5800	50.0000	0.0000	(4.3657)	(0.4766)	0.0000	1	(4.8423)	01/06/2025
300054.ZK	12/04/2024	SDB3262055915	3,100.00	3.8556	11,952.49	11,952.49	0.0000	4.5800	50.0000	0.0000	(1.5206)	(0.1660)	0.0000	1	(1.6866)	01/06/2025
300054.ZK	12/04/2024	SDB3262055915	100.00	3.8556	385.56	385.56	0.0000	4.5800	50.0000	0.0000	(0.0491)	(0.0054)	0.0000	1	(0.0544)	01/06/2025
300054.ZK	12/04/2024	SDB3262055915	100.00	3.8556	385.56	385.56	0.0000	4.5800	50.0000	0.0000	(0.0491)	(0.0054)	0.0000	1	(0.0544)	01/06/2025
300054.ZK	12/04/2024	SDB3262055915	100.00	3.8556	385.56	385.56	0.0000	4.5800	50.0000	0.0000	(0.0491)	(0.0054)	0.0000	1	(0.0544)	01/06/2025
300054.ZK	12/04/2024	SDB3262055915	200.00	3.8556	771.13	771.13	0.0000	4.5800	50.0000	0.0000	(0.0981)	(0.0107)	0.0000	1	(0.1088)	01/06/2025
300054.ZK	12/04/2024	SDB3262055915	2,100.00	3.8556	8,096.85	8,096.85	0.0000	4.5800	50.0000	0.0000	(1.0301)	(0.1125)	0.0000	1	(1.1426)	01/06/2025
300054.ZK	12/04/2024	SDB3262055915	500.00	3.8556	1,927.82	1,927.82	0.0000	4.5800	50.0000	0.0000	(0.2453)	(0.0268)	0.0000	1	(0.2720)	01/06/2025
TOTAL HUBEI DINGLONG CO.,LTD. CMN CLASS A SERIES NORTHBOUND											(203.3299)	(21.9017)	0.0000		(225.2316)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
06831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HUBEI JUMPCAN PHARMACEUTICAL CO LTD CMN CLASS A SERIES NORTHBOUND																
600566.SH	01/03/2025	SDB3260760878	5,900.00	4.0577	23,993.94	23,940.62	0.0000	4.3300	50.0000	0.0000	(8.6578)	(0.9975)	0.0000	3	(9.6553)	01/06/2025
600566.SH	01/03/2025	SDB3260760878	1,200.00	4.0577	4,872.44	4,869.28	0.0000	4.3300	50.0000	0.0000	(1.7581)	(0.2029)	0.0000	3	(1.9610)	01/06/2025
600566.SH	01/03/2025	SDB3260760878	1,600.00	4.0577	6,524.41	6,492.37	0.0000	4.3300	50.0000	0.0000	(2.3542)	(0.2705)	0.0000	3	(2.6247)	01/06/2025
600566.SH	01/03/2025	SDB3260760878	2,400.00	4.0577	9,762.40	9,738.56	0.0000	4.3300	50.0000	0.0000	(3.5226)	(0.4058)	0.0000	3	(3.9284)	01/06/2025
600566.SH	01/03/2025	SDB3260760878	700.00	4.0577	2,824.49	2,840.41	0.0000	4.3300	50.0000	0.0000	(1.0192)	(0.1184)	0.0000	3	(1.1375)	01/06/2025
600566.SH	01/03/2025	SDB3260760878	2,600.00	4.0577	10,501.56	10,550.11	0.0000	4.3300	50.0000	0.0000	(3.7893)	(0.4396)	0.0000	3	(4.2289)	01/06/2025
600566.SH	01/03/2025	SDB3260760878	100.00	4.0577	402.80	405.77	0.0000	4.3300	50.0000	0.0000	(0.1453)	(0.0169)	0.0000	3	(0.1623)	01/06/2025
600566.SH	01/03/2025	SDB3260760878	100.00	4.0577	403.89	405.77	0.0000	4.3300	50.0000	0.0000	(0.1457)	(0.0169)	0.0000	3	(0.1626)	01/06/2025
600566.SH	01/03/2025	SDB3260760878	700.00	4.0577	2,849.80	2,840.41	0.0000	4.3300	50.0000	0.0000	(1.0283)	(0.1184)	0.0000	3	(1.1467)	01/06/2025
600566.SH	01/03/2025	SDB3260760878	1,500.00	4.0577	6,099.06	6,086.60	0.0000	4.3300	50.0000	0.0000	(2.2007)	(0.2538)	0.0000	3	(2.4544)	01/06/2025
600566.SH	01/03/2025	SDB3260760878	700.00	4.0577	2,854.01	2,840.41	0.0000	4.3300	50.0000	0.0000	(1.0298)	(0.1184)	0.0000	3	(1.1482)	01/06/2025
600566.SH	01/03/2025	SDB3260760878	100.00	4.0577	407.20	405.77	0.0000	4.3300	50.0000	0.0000	(0.1469)	(0.0169)	0.0000	3	(0.1638)	01/06/2025
600566.SH	01/03/2025	SDB3260760878	100.00	4.0577	405.54	405.77	0.0000	4.3300	50.0000	0.0000	(0.1463)	(0.0169)	0.0000	3	(0.1632)	01/06/2025
600566.SH	01/03/2025	SDB3260760878	1,300.00	4.0577	5,255.31	5,275.05	0.0000	4.3300	50.0000	0.0000	(1.8963)	(0.2198)	0.0000	3	(2.1161)	01/06/2025
600566.SH	01/03/2025	SDB3260760878	2,900.00	4.0577	11,771.51	11,767.43	0.0000	4.3300	50.0000	0.0000	(4.2476)	(0.4903)	0.0000	3	(4.7379)	01/06/2025
600566.SH	01/03/2025	SDB3260760878	300.00	4.0577	1,237.12	1,217.32	0.0000	4.3300	50.0000	0.0000	(0.4464)	(0.0507)	0.0000	3	(0.4971)	01/06/2025
600566.SH	01/03/2025	SDB3260760878	800.00	4.0577	3,298.99	3,246.19	0.0000	4.3300	50.0000	0.0000	(1.1904)	(0.1353)	0.0000	3	(1.3256)	01/06/2025
600566.SH	01/03/2025	SDB3260760878	600.00	4.0577	2,474.24	2,434.64	0.0000	4.3300	50.0000	0.0000	(0.8928)	(0.1014)	0.0000	3	(0.9942)	01/06/2025
600566.SH	01/03/2025	SDB3260760878	900.00	4.0577	3,711.37	3,651.96	0.0000	4.3300	50.0000	0.0000	(1.3392)	(0.1522)	0.0000	3	(1.4913)	01/06/2025
600566.SH	01/02/2025	SDB3260760878	1,600.00	4.0488	6,524.41	6,478.03	0.0000	4.3300	50.0000	0.0000	(0.7847)	(0.0900)	0.0000	1	(0.8747)	01/06/2025
600566.SH	01/02/2025	SDB3260760878	2,400.00	4.0488	9,762.40	9,717.05	0.0000	4.3300	50.0000	0.0000	(1.1742)	(0.1350)	0.0000	1	(1.3092)	01/06/2025
600566.SH	01/02/2025	SDB3260760878	700.00	4.0488	2,824.49	2,834.14	0.0000	4.3300	50.0000	0.0000	(0.3397)	(0.0394)	0.0000	1	(0.3791)	01/06/2025
600566.SH	01/02/2025	SDB3260760878	2,600.00	4.0488	10,501.56	10,526.80	0.0000	4.3300	50.0000	0.0000	(1.2631)	(0.1462)	0.0000	1	(1.4093)	01/06/2025
600566.SH	01/02/2025	SDB3260760878	100.00	4.0488	402.80	404.88	0.0000	4.3300	50.0000	0.0000	(0.0484)	(0.0056)	0.0000	1	(0.0541)	01/06/2025
600566.SH	01/02/2025	SDB3260760878	100.00	4.0488	403.89	404.88	0.0000	4.3300	50.0000	0.0000	(0.0486)	(0.0056)	0.0000	1	(0.0542)	01/06/2025
600566.SH	01/02/2025	SDB3260760878	700.00	4.0488	2,849.80	2,834.14	0.0000	4.3300	50.0000	0.0000	(0.3428)	(0.0394)	0.0000	1	(0.3821)	01/06/2025
600566.SH	01/02/2025	SDB3260760878	1,500.00	4.0488	6,099.06	6,073.16	0.0000	4.3300	50.0000	0.0000	(0.7336)	(0.0843)	0.0000	1	(0.8179)	01/06/2025
600566.SH	01/02/2025	SDB3260760878	700.00	4.0488	2,854.01	2,834.14	0.0000	4.3300	50.0000	0.0000	(0.3433)	(0.0394)	0.0000	1	(0.3826)	01/06/2025
600566.SH	01/02/2025	SDB3260760878	100.00	4.0488	407.20	404.88	0.0000	4.3300	50.0000	0.0000	(0.0490)	(0.0056)	0.0000	1	(0.0546)	01/06/2025
600566.SH	01/02/2025	SDB3260760878	100.00	4.0488	405.54	404.88	0.0000	4.3300	50.0000	0.0000	(0.0488)	(0.0056)	0.0000	1	(0.0544)	01/06/2025
600566.SH	01/02/2025	SDB3260760878	1,300.00	4.0488	5,255.31	5,263.40	0.0000	4.3300	50.0000	0.0000	(0.6321)	(0.0731)	0.0000	1	(0.7052)	01/06/2025
600566.SH	01/02/2025	SDB3260760878	2,900.00	4.0488	11,771.51	11,741.44	0.0000	4.3300	50.0000	0.0000	(1.4159)	(0.1631)	0.0000	1	(1.5789)	01/06/2025
600566.SH	01/02/2025	SDB3260760878	300.00	4.0488	1,237.12	1,214.63	0.0000	4.3300	50.0000	0.0000	(0.1488)	(0.0169)	0.0000	1	(0.1657)	01/06/2025
600566.SH	01/02/2025	SDB3260760878	800.00	4.0488	3,298.99	3,239.02	0.0000	4.3300	50.0000	0.0000	(0.3968)	(0.0450)	0.0000	1	(0.4418)	01/06/2025
600566.SH	01/02/2025	SDB3260760878	600.00	4.0488	2,474.24	2,429.26	0.0000	4.3300	50.0000	0.0000	(0.2976)	(0.0337)	0.0000	1	(0.3313)	01/06/2025
600566.SH	01/02/2025	SDB3260760878	900.00	4.0488	3,711.37	3,643.89	0.0000	4.3300	50.0000	0.0000	(0.4464)	(0.0506)	0.0000	1	(0.4970)	01/06/2025
600566.SH	12/31/2024	SDB3260760878	1,600.00	4.1196	6,524.41	6,591.41	0.0000	4.3300	50.0000	0.0000	(1.5695)	(0.1831)	0.0000	2	(1.7526)	01/06/2025
600566.SH	12/31/2024	SDB3260760878	2,400.00	4.1196	9,762.40	9,887.12	0.0000	4.3300	50.0000	0.0000	(2.3484)	(0.2746)	0.0000	2	(2.6230)	01/06/2025
600566.SH	12/31/2024	SDB3260760878	700.00	4.1196	2,824.49	2,883.74	0.0000	4.3300	50.0000	0.0000	(0.6794)	(0.0801)	0.0000	2	(0.7596)	01/06/2025
600566.SH	12/31/2024	SDB3260760878	2,600.00	4.1196	10,501.56	10,711.04	0.0000	4.3300	50.0000	0.0000	(2.5262)	(0.2975)	0.0000	2	(2.8237)	01/06/2025
600566.SH	12/31/2024	SDB3260760878	100.00	4.1196	402.80	411.96	0.0000	4.3300	50.0000	0.0000	(0.0969)	(0.0114)	0.0000	2	(0.1083)	01/06/2025
600566.SH	12/31/2024	SDB3260760878	100.00	4.1196	403.89	411.96	0.0000	4.3300	50.0000	0.0000	(0.0972)	(0.0114)	0.0000	2	(0.1086)	01/06/2025
600566.SH	12/31/2024	SDB3260760878	700.00	4.1196	2,849.80	2,883.74	0.0000	4.3300	50.0000	0.0000	(0.6855)	(0.0801)	0.0000	2	(0.7656)	01/06/2025
600566.SH	12/31/2024	SDB3260760878	1,500.00	4.1196	6,099.06	6,179.45	0.0000	4.3300	50.0000	0.0000	(1.4672)	(0.1717)	0.0000	2	(1.6388)	01/06/2025
600566.SH	12/31/2024	SDB3260760878	700.00	4.1196	2,854.01	2,883.74	0.0000	4.3300	50.0000	0.0000	(0.6865)	(0.0801)	0.0000	2	(0.7667)	01/06/2025
600566.SH	12/31/2024	SDB3260760878	100.00	4.1196	407.20	411.96	0.0000	4.3300	50.0000	0.0000	(0.0980)	(0.0114)	0.0000	2	(0.1094)	01/06/2025
600566.SH	12/31/2024	SDB3260760878	100.00	4.1196	405.54	411.96	0.0000	4.3300	50.0000	0.0000	(0.0976)	(0.0114)	0.0000	2	(0.1090)	01/06/2025
600566.SH	12/31/2024	SDB3260760878	1,300.00	4.1196	5,255.31	5,355.52	0.0000	4.3300	50.0000	0.0000	(1.2642)	(0.1488)	0.0000	2	(1.4130)	01/06/2025
600566.SH	12/31/2024	SDB3260760878	2,900.00	4.1196	11,771.51	11,946.93	0.0000	4.3300	50.0000	0.0000	(2.8317)	(0.3319)	0.0000	2	(3.1636)	01/06/2025
600566.SH	12/31/2024	SDB3260760878	300.00	4.1196	1,237.12	1,235.89	0.0000	4.3300	50.0000	0.0000	(0.2976)	(0.0343)	0.0000	2	(0.3319)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HUBEI JUMPCAN PHARMACEUTICAL CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600566.SH	12/31/2024	SDB3260760878	800.00	4.1196	3,298.99	3,295.71	0.0000	4.3300	50.0000	0.0000	(0.7936)	(0.0915)	0.0000	2	(0.8851)	01/06/2025
600566.SH	12/31/2024	SDB3260760878	600.00	4.1196	2,474.24	2,471.78	0.0000	4.3300	50.0000	0.0000	(0.5952)	(0.0687)	0.0000	2	(0.6639)	01/06/2025
600566.SH	12/31/2024	SDB3260760878	900.00	4.1196	3,711.37	3,707.67	0.0000	4.3300	50.0000	0.0000	(0.8928)	(0.1030)	0.0000	2	(0.9958)	01/06/2025
600566.SH	12/30/2024	SDB3260760878	700.00	4.0286	2,824.49	2,819.99	0.0000	4.3300	50.0000	0.0000	(0.3397)	(0.0392)	0.0000	1	(0.3789)	01/06/2025
600566.SH	12/30/2024	SDB3260760878	2,600.00	4.0286	10,501.56	10,474.24	0.0000	4.3300	50.0000	0.0000	(1.2631)	(0.1455)	0.0000	1	(1.4086)	01/06/2025
600566.SH	12/30/2024	SDB3260760878	100.00	4.0286	402.80	402.86	0.0000	4.3300	50.0000	0.0000	(0.0484)	(0.0056)	0.0000	1	(0.0540)	01/06/2025
600566.SH	12/30/2024	SDB3260760878	100.00	4.0286	403.89	402.86	0.0000	4.3300	50.0000	0.0000	(0.0486)	(0.0056)	0.0000	1	(0.0542)	01/06/2025
600566.SH	12/30/2024	SDB3260760878	700.00	4.0286	2,849.80	2,819.99	0.0000	4.3300	50.0000	0.0000	(0.3428)	(0.0392)	0.0000	1	(0.3819)	01/06/2025
600566.SH	12/30/2024	SDB3260760878	1,500.00	4.0286	6,099.06	6,042.83	0.0000	4.3300	50.0000	0.0000	(0.7336)	(0.0839)	0.0000	1	(0.8175)	01/06/2025
600566.SH	12/30/2024	SDB3260760878	700.00	4.0286	2,854.01	2,819.99	0.0000	4.3300	50.0000	0.0000	(0.3433)	(0.0392)	0.0000	1	(0.3824)	01/06/2025
600566.SH	12/30/2024	SDB3260760878	100.00	4.0286	407.20	402.86	0.0000	4.3300	50.0000	0.0000	(0.0490)	(0.0056)	0.0000	1	(0.0546)	01/06/2025
600566.SH	12/30/2024	SDB3260760878	100.00	4.0286	405.54	402.86	0.0000	4.3300	50.0000	0.0000	(0.0488)	(0.0056)	0.0000	1	(0.0544)	01/06/2025
600566.SH	12/30/2024	SDB3260760878	1,300.00	4.0286	5,255.31	5,237.12	0.0000	4.3300	50.0000	0.0000	(0.6321)	(0.0727)	0.0000	1	(0.7048)	01/06/2025
600566.SH	12/30/2024	SDB3260760878	2,900.00	4.0286	11,771.51	11,682.81	0.0000	4.3300	50.0000	0.0000	(1.4159)	(0.1623)	0.0000	1	(1.5781)	01/06/2025
600566.SH	12/30/2024	SDB3260760878	300.00	4.0286	1,237.12	1,208.57	0.0000	4.3300	50.0000	0.0000	(0.1488)	(0.0168)	0.0000	1	(0.1656)	01/06/2025
600566.SH	12/30/2024	SDB3260760878	800.00	4.0286	3,298.99	3,222.84	0.0000	4.3300	50.0000	0.0000	(0.3968)	(0.0448)	0.0000	1	(0.4416)	01/06/2025
600566.SH	12/30/2024	SDB3260760878	600.00	4.0286	2,474.24	2,417.13	0.0000	4.3300	50.0000	0.0000	(0.2976)	(0.0336)	0.0000	1	(0.3312)	01/06/2025
600566.SH	12/30/2024	SDB3260760878	900.00	4.0286	3,711.37	3,625.70	0.0000	4.3300	50.0000	0.0000	(0.4464)	(0.0504)	0.0000	1	(0.4968)	01/06/2025
600566.SH	12/27/2024	SDB3260760878	100.00	4.0257	402.80	402.57	0.0000	4.3300	50.0000	0.0000	(0.1453)	(0.0168)	0.0000	3	(0.1621)	01/06/2025
600566.SH	12/27/2024	SDB3260760878	100.00	4.0257	403.89	402.57	0.0000	4.3300	50.0000	0.0000	(0.1457)	(0.0168)	0.0000	3	(0.1625)	01/06/2025
600566.SH	12/27/2024	SDB3260760878	700.00	4.0257	2,849.80	2,818.01	0.0000	4.3300	50.0000	0.0000	(1.0283)	(0.1174)	0.0000	3	(1.1457)	01/06/2025
600566.SH	12/27/2024	SDB3260760878	1,500.00	4.0257	6,099.06	6,038.59	0.0000	4.3300	50.0000	0.0000	(2.2007)	(0.2516)	0.0000	3	(2.4524)	01/06/2025
600566.SH	12/27/2024	SDB3260760878	700.00	4.0257	2,854.01	2,818.01	0.0000	4.3300	50.0000	0.0000	(1.0298)	(0.1174)	0.0000	3	(1.1472)	01/06/2025
600566.SH	12/27/2024	SDB3260760878	100.00	4.0257	407.20	402.57	0.0000	4.3300	50.0000	0.0000	(0.1469)	(0.0168)	0.0000	3	(0.1637)	01/06/2025
600566.SH	12/27/2024	SDB3260760878	100.00	4.0257	405.54	402.57	0.0000	4.3300	50.0000	0.0000	(0.1463)	(0.0168)	0.0000	3	(0.1631)	01/06/2025
600566.SH	12/27/2024	SDB3260760878	1,300.00	4.0257	5,255.31	5,233.44	0.0000	4.3300	50.0000	0.0000	(1.8963)	(0.2181)	0.0000	3	(2.1144)	01/06/2025
600566.SH	12/27/2024	SDB3260760878	2,900.00	4.0257	11,771.51	11,674.60	0.0000	4.3300	50.0000	0.0000	(4.2476)	(0.4864)	0.0000	3	(4.7340)	01/06/2025
600566.SH	12/27/2024	SDB3260760878	300.00	4.0257	1,237.12	1,207.72	0.0000	4.3300	50.0000	0.0000	(0.4464)	(0.0503)	0.0000	3	(0.4967)	01/06/2025
600566.SH	12/27/2024	SDB3260760878	800.00	4.0257	3,298.99	3,220.58	0.0000	4.3300	50.0000	0.0000	(1.1904)	(0.1342)	0.0000	3	(1.3246)	01/06/2025
600566.SH	12/27/2024	SDB3260760878	600.00	4.0257	2,474.24	2,415.43	0.0000	4.3300	50.0000	0.0000	(0.8928)	(0.1006)	0.0000	3	(0.9934)	01/06/2025
600566.SH	12/27/2024	SDB3260760878	900.00	4.0257	3,711.37	3,623.15	0.0000	4.3300	50.0000	0.0000	(1.3392)	(0.1510)	0.0000	3	(1.4901)	01/06/2025
600566.SH	12/26/2024	SDB3260760878	700.00	4.0798	2,849.80	2,855.89	0.0000	4.3300	50.0000	0.0000	(0.3428)	(0.0397)	0.0000	1	(0.3824)	01/06/2025
600566.SH	12/26/2024	SDB3260760878	1,500.00	4.0798	6,099.06	6,119.77	0.0000	4.3300	50.0000	0.0000	(0.7336)	(0.0850)	0.0000	1	(0.8186)	01/06/2025
600566.SH	12/26/2024	SDB3260760878	700.00	4.0798	2,854.01	2,855.89	0.0000	4.3300	50.0000	0.0000	(0.3433)	(0.0397)	0.0000	1	(0.3829)	01/06/2025
600566.SH	12/26/2024	SDB3260760878	100.00	4.0798	407.20	407.98	0.0000	4.3300	50.0000	0.0000	(0.0490)	(0.0057)	0.0000	1	(0.0546)	01/06/2025
600566.SH	12/26/2024	SDB3260760878	100.00	4.0798	405.54	407.98	0.0000	4.3300	50.0000	0.0000	(0.0488)	(0.0057)	0.0000	1	(0.0544)	01/06/2025
600566.SH	12/26/2024	SDB3260760878	1,300.00	4.0798	5,255.31	5,303.80	0.0000	4.3300	50.0000	0.0000	(0.6321)	(0.0737)	0.0000	1	(0.7058)	01/06/2025
600566.SH	12/26/2024	SDB3260760878	2,900.00	4.0798	11,771.51	11,831.56	0.0000	4.3300	50.0000	0.0000	(1.4159)	(0.1643)	0.0000	1	(1.5802)	01/06/2025
600566.SH	12/26/2024	SDB3260760878	300.00	4.0798	1,237.12	1,223.95	0.0000	4.3300	50.0000	0.0000	(0.1488)	(0.0170)	0.0000	1	(0.1658)	01/06/2025
600566.SH	12/26/2024	SDB3260760878	800.00	4.0798	3,298.99	3,263.88	0.0000	4.3300	50.0000	0.0000	(0.3968)	(0.0453)	0.0000	1	(0.4421)	01/06/2025
600566.SH	12/26/2024	SDB3260760878	600.00	4.0798	2,474.24	2,447.91	0.0000	4.3300	50.0000	0.0000	(0.2976)	(0.0340)	0.0000	1	(0.3316)	01/06/2025
600566.SH	12/26/2024	SDB3260760878	900.00	4.0798	3,711.37	3,671.86	0.0000	4.3300	50.0000	0.0000	(0.4464)	(0.0510)	0.0000	1	(0.4974)	01/06/2025
600566.SH	12/24/2024	SDB3260760878	700.00	4.0798	2,849.80	2,855.89	0.0000	4.3300	50.0000	0.0000	(0.6855)	(0.0793)	0.0000	2	(0.7649)	01/06/2025
600566.SH	12/24/2024	SDB3260760878	1,500.00	4.0798	6,099.06	6,119.77	0.0000	4.3300	50.0000	0.0000	(1.4672)	(0.1700)	0.0000	2	(1.6372)	01/06/2025
600566.SH	12/24/2024	SDB3260760878	700.00	4.0798	2,854.01	2,855.89	0.0000	4.3300	50.0000	0.0000	(0.6865)	(0.0793)	0.0000	2	(0.7659)	01/06/2025
600566.SH	12/24/2024	SDB3260760878	100.00	4.0798	407.20	407.98	0.0000	4.3300	50.0000	0.0000	(0.0980)	(0.0113)	0.0000	2	(0.1093)	01/06/2025
600566.SH	12/24/2024	SDB3260760878	100.00	4.0798	405.54	407.98	0.0000	4.3300	50.0000	0.0000	(0.0976)	(0.0113)	0.0000	2	(0.1089)	01/06/2025
600566.SH	12/24/2024	SDB3260760878	1,300.00	4.0798	5,255.31	5,303.80	0.0000	4.3300	50.0000	0.0000	(1.2642)	(0.1473)	0.0000	2	(1.4115)	01/06/2025
600566.SH	12/24/2024	SDB3260760878	2,900.00	4.0798	11,771.51	11,831.56	0.0000	4.3300	50.0000	0.0000	(2.8317)	(0.3287)	0.0000	2	(3.1604)	01/06/2025
600566.SH	12/24/2024	SDB3260760878	300.00	4.0798	1,237.12	1,223.95	0.0000	4.3300	50.0000	0.0000	(0.2976)	(0.0340)	0.0000	2	(0.3316)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HUBEI JUMPCAN PHARMACEUTICAL CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600566.SH	12/24/2024	SDB3260760878	800.00	4.0798	3,298.99	3,263.88	0.0000	4.3300	50.0000	0.0000	(0.7936)	(0.0907)	0.0000	2	(0.8843)	01/06/2025
600566.SH	12/24/2024	SDB3260760878	600.00	4.0798	2,474.24	2,447.91	0.0000	4.3300	50.0000	0.0000	(0.5952)	(0.0680)	0.0000	2	(0.6632)	01/06/2025
600566.SH	12/24/2024	SDB3260760878	900.00	4.0798	3,711.37	3,671.86	0.0000	4.3300	50.0000	0.0000	(0.8928)	(0.1020)	0.0000	2	(0.9948)	01/06/2025
600566.SH	12/23/2024	SDB3260760878	700.00	4.0642	2,854.01	2,844.97	0.0000	4.3300	50.0000	0.0000	(0.3433)	(0.0395)	0.0000	1	(0.3828)	01/06/2025
600566.SH	12/23/2024	SDB3260760878	100.00	4.0642	407.20	406.42	0.0000	4.3300	50.0000	0.0000	(0.0490)	(0.0056)	0.0000	1	(0.0546)	01/06/2025
600566.SH	12/23/2024	SDB3260760878	100.00	4.0642	405.54	406.42	0.0000	4.3300	50.0000	0.0000	(0.0488)	(0.0056)	0.0000	1	(0.0544)	01/06/2025
600566.SH	12/23/2024	SDB3260760878	1,300.00	4.0642	5,255.31	5,283.52	0.0000	4.3300	50.0000	0.0000	(0.6321)	(0.0734)	0.0000	1	(0.7055)	01/06/2025
600566.SH	12/23/2024	SDB3260760878	2,900.00	4.0642	11,771.51	11,786.32	0.0000	4.3300	50.0000	0.0000	(1.4159)	(0.1637)	0.0000	1	(1.5796)	01/06/2025
600566.SH	12/23/2024	SDB3260760878	300.00	4.0642	1,237.12	1,219.27	0.0000	4.3300	50.0000	0.0000	(0.1488)	(0.0169)	0.0000	1	(0.1657)	01/06/2025
600566.SH	12/23/2024	SDB3260760878	800.00	4.0642	3,298.99	3,251.40	0.0000	4.3300	50.0000	0.0000	(0.3968)	(0.0452)	0.0000	1	(0.4420)	01/06/2025
600566.SH	12/23/2024	SDB3260760878	600.00	4.0642	2,474.24	2,438.55	0.0000	4.3300	50.0000	0.0000	(0.2976)	(0.0339)	0.0000	1	(0.3315)	01/06/2025
600566.SH	12/23/2024	SDB3260760878	900.00	4.0642	3,711.37	3,657.82	0.0000	4.3300	50.0000	0.0000	(0.4464)	(0.0508)	0.0000	1	(0.4972)	01/06/2025
600566.SH	12/20/2024	SDB3260760878	100.00	4.0484	405.54	404.84	0.0000	4.3300	50.0000	0.0000	(0.1463)	(0.0169)	0.0000	3	(0.1632)	01/06/2025
600566.SH	12/20/2024	SDB3260760878	1,300.00	4.0484	5,255.31	5,262.86	0.0000	4.3300	50.0000	0.0000	(1.8963)	(0.2193)	0.0000	3	(2.1156)	01/06/2025
600566.SH	12/20/2024	SDB3260760878	2,900.00	4.0484	11,771.51	11,740.23	0.0000	4.3300	50.0000	0.0000	(4.2476)	(0.4892)	0.0000	3	(4.7367)	01/06/2025
600566.SH	12/20/2024	SDB3260760878	300.00	4.0484	1,237.12	1,214.51	0.0000	4.3300	50.0000	0.0000	(0.4464)	(0.0506)	0.0000	3	(0.4970)	01/06/2025
600566.SH	12/20/2024	SDB3260760878	800.00	4.0484	3,298.99	3,238.68	0.0000	4.3300	50.0000	0.0000	(1.1904)	(0.1349)	0.0000	3	(1.3253)	01/06/2025
600566.SH	12/20/2024	SDB3260760878	600.00	4.0484	2,474.24	2,429.01	0.0000	4.3300	50.0000	0.0000	(0.8928)	(0.1012)	0.0000	3	(0.9940)	01/06/2025
600566.SH	12/20/2024	SDB3260760878	900.00	4.0484	3,711.37	3,643.52	0.0000	4.3300	50.0000	0.0000	(1.3392)	(0.1518)	0.0000	3	(1.4910)	01/06/2025
600566.SH	12/19/2024	SDB3260760878	1,300.00	4.0769	5,255.31	5,300.01	0.0000	4.5800	50.0000	0.0000	(0.6686)	(0.0736)	0.0000	1	(0.7422)	01/06/2025
600566.SH	12/19/2024	SDB3260760878	2,900.00	4.0769	11,771.51	11,823.09	0.0000	4.5800	50.0000	0.0000	(1.4976)	(0.1642)	0.0000	1	(1.6618)	01/06/2025
600566.SH	12/19/2024	SDB3260760878	300.00	4.0769	1,237.12	1,223.08	0.0000	4.5800	50.0000	0.0000	(0.1574)	(0.0170)	0.0000	1	(0.1744)	01/06/2025
600566.SH	12/19/2024	SDB3260760878	800.00	4.0769	3,298.99	3,261.54	0.0000	4.5800	50.0000	0.0000	(0.4197)	(0.0453)	0.0000	1	(0.4650)	01/06/2025
600566.SH	12/19/2024	SDB3260760878	600.00	4.0769	2,474.24	2,446.16	0.0000	4.5800	50.0000	0.0000	(0.3148)	(0.0340)	0.0000	1	(0.3488)	01/06/2025
600566.SH	12/19/2024	SDB3260760878	900.00	4.0769	3,711.37	3,669.24	0.0000	4.5800	50.0000	0.0000	(0.4722)	(0.0510)	0.0000	1	(0.5231)	01/06/2025
600566.SH	12/18/2024	SDB3260760878	300.00	4.0529	1,237.12	1,215.86	0.0000	4.5800	50.0000	0.0000	(0.1574)	(0.0169)	0.0000	1	(0.1743)	01/06/2025
600566.SH	12/18/2024	SDB3260760878	800.00	4.0529	3,298.99	3,242.30	0.0000	4.5800	50.0000	0.0000	(0.4197)	(0.0450)	0.0000	1	(0.4647)	01/06/2025
600566.SH	12/18/2024	SDB3260760878	600.00	4.0529	2,474.24	2,431.73	0.0000	4.5800	50.0000	0.0000	(0.3148)	(0.0338)	0.0000	1	(0.3486)	01/06/2025
600566.SH	12/18/2024	SDB3260760878	900.00	4.0529	3,711.37	3,647.59	0.0000	4.5800	50.0000	0.0000	(0.4722)	(0.0507)	0.0000	1	(0.5228)	01/06/2025
600566.SH	12/17/2024	SDB3260760878	300.00	4.1521	1,237.12	1,245.64	0.0000	4.5800	50.0000	0.0000	(0.1574)	(0.0173)	0.0000	1	(0.1747)	01/06/2025
600566.SH	12/17/2024	SDB3260760878	800.00	4.1521	3,298.99	3,321.70	0.0000	4.5800	50.0000	0.0000	(0.4197)	(0.0461)	0.0000	1	(0.4658)	01/06/2025
600566.SH	12/17/2024	SDB3260760878	600.00	4.1521	2,474.24	2,491.28	0.0000	4.5800	50.0000	0.0000	(0.3148)	(0.0346)	0.0000	1	(0.3494)	01/06/2025
600566.SH	12/17/2024	SDB3260760878	900.00	4.1521	3,711.37	3,736.92	0.0000	4.5800	50.0000	0.0000	(0.4722)	(0.0519)	0.0000	1	(0.5241)	01/06/2025
600566.SH	12/16/2024	SDB3260760878	300.00	4.1204	1,237.12	1,236.11	0.0000	4.5800	50.0000	0.0000	(0.1574)	(0.0172)	0.0000	1	(0.1746)	01/06/2025
600566.SH	12/16/2024	SDB3260760878	800.00	4.1204	3,298.99	3,296.29	0.0000	4.5800	50.0000	0.0000	(0.4197)	(0.0458)	0.0000	1	(0.4655)	01/06/2025
600566.SH	12/16/2024	SDB3260760878	600.00	4.1204	2,474.24	2,472.22	0.0000	4.5800	50.0000	0.0000	(0.3148)	(0.0343)	0.0000	1	(0.3491)	01/06/2025
600566.SH	12/16/2024	SDB3260760878	900.00	4.1204	3,711.37	3,708.32	0.0000	4.5800	50.0000	0.0000	(0.4722)	(0.0515)	0.0000	1	(0.5237)	01/06/2025
600566.SH	12/13/2024	SDB3260760878	300.00	4.1912	1,237.12	1,257.36	0.0000	4.5800	50.0000	0.0000	(0.4722)	(0.0524)	0.0000	3	(0.5246)	01/06/2025
600566.SH	12/13/2024	SDB3260760878	800.00	4.1912	3,298.99	3,352.96	0.0000	4.5800	50.0000	0.0000	(1.2591)	(0.1397)	0.0000	3	(1.3988)	01/06/2025
600566.SH	12/13/2024	SDB3260760878	600.00	4.1912	2,474.24	2,514.72	0.0000	4.5800	50.0000	0.0000	(0.9443)	(0.1048)	0.0000	3	(1.0491)	01/06/2025
600566.SH	12/13/2024	SDB3260760878	900.00	4.1912	3,711.37	3,772.08	0.0000	4.5800	50.0000	0.0000	(1.4165)	(0.1572)	0.0000	3	(1.5737)	01/06/2025
600566.SH	12/12/2024	SDB3260760878	300.00	4.0759	1,237.12	1,222.76	0.0000	4.5800	50.0000	0.0000	(0.1574)	(0.0170)	0.0000	1	(0.1744)	01/06/2025
600566.SH	12/12/2024	SDB3260760878	800.00	4.0759	3,298.99	3,260.69	0.0000	4.5800	50.0000	0.0000	(0.4197)	(0.0453)	0.0000	1	(0.4650)	01/06/2025
600566.SH	12/12/2024	SDB3260760878	600.00	4.0759	2,474.24	2,445.52	0.0000	4.5800	50.0000	0.0000	(0.3148)	(0.0340)	0.0000	1	(0.3487)	01/06/2025
600566.SH	12/12/2024	SDB3260760878	900.00	4.0759	3,711.37	3,668.28	0.0000	4.5800	50.0000	0.0000	(0.4722)	(0.0509)	0.0000	1	(0.5231)	01/06/2025
600566.SH	12/11/2024	SDB3260760878	300.00	4.0670	1,237.12	1,220.11	0.0000	4.5800	50.0000	0.0000	(0.1574)	(0.0169)	0.0000	1	(0.1743)	01/06/2025
600566.SH	12/11/2024	SDB3260760878	800.00	4.0670	3,298.99	3,253.62	0.0000	4.5800	50.0000	0.0000	(0.4197)	(0.0452)	0.0000	1	(0.4649)	01/06/2025
600566.SH	12/11/2024	SDB3260760878	600.00	4.0670	2,474.24	2,440.21	0.0000	4.5800	50.0000	0.0000	(0.3148)	(0.0339)	0.0000	1	(0.3487)	01/06/2025
600566.SH	12/11/2024	SDB3260760878	900.00	4.0670	3,711.37	3,660.32	0.0000	4.5800	50.0000	0.0000	(0.4722)	(0.0508)	0.0000	1	(0.5230)	01/06/2025
600566.SH	12/10/2024	SDB3260760878	300.00	4.0313	1,237.12	1,209.38	0.0000	4.5800	50.0000	0.0000	(0.1574)	(0.0168)	0.0000	1	(0.1742)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HUBEI JUMPCAN PHARMACEUTICAL CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600566.SH	12/10/2024	SDB3260760878	800.00	4.0313	3,298.99	3,225.03	0.0000	4.5800	50.0000	0.0000	(0.4197)	(0.0448)	0.0000	1	(0.4645)	01/06/2025
600566.SH	12/10/2024	SDB3260760878	600.00	4.0313	2,474.24	2,418.77	0.0000	4.5800	50.0000	0.0000	(0.3148)	(0.0336)	0.0000	1	(0.3484)	01/06/2025
600566.SH	12/10/2024	SDB3260760878	900.00	4.0313	3,711.37	3,628.15	0.0000	4.5800	50.0000	0.0000	(0.4722)	(0.0504)	0.0000	1	(0.5226)	01/06/2025
600566.SH	12/09/2024	SDB3260760878	300.00	4.0728	1,237.12	1,221.83	0.0000	4.5800	50.0000	0.0000	(0.1574)	(0.0170)	0.0000	1	(0.1744)	01/06/2025
600566.SH	12/09/2024	SDB3260760878	800.00	4.0728	3,298.99	3,258.20	0.0000	4.5800	50.0000	0.0000	(0.4197)	(0.0453)	0.0000	1	(0.4650)	01/06/2025
600566.SH	12/09/2024	SDB3260760878	600.00	4.0728	2,474.24	2,443.65	0.0000	4.5800	50.0000	0.0000	(0.3148)	(0.0339)	0.0000	1	(0.3487)	01/06/2025
600566.SH	12/09/2024	SDB3260760878	900.00	4.0728	3,711.37	3,665.48	0.0000	4.5800	50.0000	0.0000	(0.4722)	(0.0509)	0.0000	1	(0.5231)	01/06/2025
600566.SH	12/06/2024	SDB3260760878	300.00	4.0674	1,237.12	1,220.22	0.0000	4.5800	50.0000	0.0000	(0.4722)	(0.0508)	0.0000	3	(0.5230)	01/06/2025
600566.SH	12/06/2024	SDB3260760878	800.00	4.0674	3,298.99	3,253.92	0.0000	4.5800	50.0000	0.0000	(1.2591)	(0.1356)	0.0000	3	(1.3947)	01/06/2025
600566.SH	12/06/2024	SDB3260760878	600.00	4.0674	2,474.24	2,440.44	0.0000	4.5800	50.0000	0.0000	(0.9443)	(0.1017)	0.0000	3	(1.0460)	01/06/2025
600566.SH	12/06/2024	SDB3260760878	900.00	4.0674	3,711.37	3,660.66	0.0000	4.5800	50.0000	0.0000	(1.4165)	(0.1525)	0.0000	3	(1.5690)	01/06/2025
600566.SH	12/05/2024	SDB3260760878	300.00	4.1309	1,237.12	1,239.27	0.0000	4.5800	50.0000	0.0000	(0.1574)	(0.0172)	0.0000	1	(0.1746)	01/06/2025
600566.SH	12/05/2024	SDB3260760878	800.00	4.1309	3,298.99	3,304.72	0.0000	4.5800	50.0000	0.0000	(0.4197)	(0.0459)	0.0000	1	(0.4656)	01/06/2025
600566.SH	12/05/2024	SDB3260760878	600.00	4.1309	2,474.24	2,478.54	0.0000	4.5800	50.0000	0.0000	(0.3148)	(0.0344)	0.0000	1	(0.3492)	01/06/2025
600566.SH	12/05/2024	SDB3260760878	900.00	4.1309	3,711.37	3,717.81	0.0000	4.5800	50.0000	0.0000	(0.4722)	(0.0516)	0.0000	1	(0.5238)	01/06/2025
600566.SH	12/04/2024	SDB3260760878	300.00	4.1237	1,237.12	1,237.12	0.0000	4.5800	50.0000	0.0000	(0.1574)	(0.0172)	0.0000	1	(0.1746)	01/06/2025
600566.SH	12/04/2024	SDB3260760878	800.00	4.1237	3,298.99	3,298.99	0.0000	4.5800	50.0000	0.0000	(0.4197)	(0.0458)	0.0000	1	(0.4655)	01/06/2025
600566.SH	12/04/2024	SDB3260760878	600.00	4.1237	2,474.24	2,474.24	0.0000	4.5800	50.0000	0.0000	(0.3148)	(0.0344)	0.0000	1	(0.3491)	01/06/2025
600566.SH	12/04/2024	SDB3260760878	900.00	4.1237	3,711.37	3,711.37	0.0000	4.5800	50.0000	0.0000	(0.4722)	(0.0515)	0.0000	1	(0.5237)	01/06/2025
TOTAL HUBEI JUMPCAN PHARMACEUTICAL CO LTD CMN CLASS A SERIES NORTHBOUND												(135.4019)	(15.4469)	0.0000	(150.8487)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HUNAN SOKAN NEW MATERIALS CO., LTD. CMN CLASS A SERIES NORTHBOUND																
688157.SH	12/23/2024	SDB3262441812	400.00	5.6938	2,459.87	2,277.52	0.0000	4.3300	50.0000	0.0000	(0.2959)	(0.0316)	0.0000	1	(0.3275)	01/06/2025
688157.SH	12/23/2024	SDB3262441812	500.00	5.6938	3,074.84	2,846.89	0.0000	4.3300	50.0000	0.0000	(0.3698)	(0.0395)	0.0000	1	(0.4094)	01/06/2025
688157.SH	12/20/2024	SDB3262441812	400.00	5.6721	2,459.87	2,268.83	0.0000	4.3300	50.0000	0.0000	(0.8876)	(0.0945)	0.0000	3	(0.9821)	01/06/2025
688157.SH	12/20/2024	SDB3262441812	500.00	5.6721	3,074.84	2,836.04	0.0000	4.3300	50.0000	0.0000	(1.1095)	(0.1182)	0.0000	3	(1.2277)	01/06/2025
688157.SH	12/19/2024	SDB3262441812	400.00	5.8128	2,459.87	2,325.13	0.0000	4.5800	50.0000	0.0000	(0.3130)	(0.0323)	0.0000	1	(0.3452)	01/06/2025
688157.SH	12/19/2024	SDB3262441812	245.00	5.8128	1,506.67	1,424.14	0.0000	4.5800	50.0000	0.0000	(0.1917)	(0.0198)	0.0000	1	(0.2115)	01/06/2025
688157.SH	12/19/2024	SDB3262441812	855.00	5.8128	5,257.98	4,969.96	0.0000	4.5800	50.0000	0.0000	(0.6689)	(0.0690)	0.0000	1	(0.7380)	01/06/2025
688157.SH	12/18/2024	SDB3262441812	400.00	5.7788	2,459.87	2,311.54	0.0000	4.5800	50.0000	0.0000	(0.3130)	(0.0321)	0.0000	1	(0.3451)	01/06/2025
688157.SH	12/18/2024	SDB3262441812	245.00	5.7788	1,506.67	1,415.82	0.0000	4.5800	50.0000	0.0000	(0.1917)	(0.0197)	0.0000	1	(0.2113)	01/06/2025
688157.SH	12/18/2024	SDB3262441812	855.00	5.7788	5,257.98	4,940.92	0.0000	4.5800	50.0000	0.0000	(0.6689)	(0.0688)	0.0000	1	(0.7376)	01/06/2025
688157.SH	12/17/2024	SDB3262441812	400.00	5.9220	2,459.87	2,368.79	0.0000	4.5800	50.0000	0.0000	(0.3130)	(0.0329)	0.0000	1	(0.3459)	01/06/2025
688157.SH	12/17/2024	SDB3262441812	245.00	5.9220	1,506.67	1,450.89	0.0000	4.5800	50.0000	0.0000	(0.1917)	(0.0202)	0.0000	1	(0.2118)	01/06/2025
688157.SH	12/17/2024	SDB3262441812	855.00	5.9220	5,257.98	5,063.29	0.0000	4.5800	50.0000	0.0000	(0.6689)	(0.0703)	0.0000	1	(0.7393)	01/06/2025
688157.SH	12/16/2024	SDB3262441812	400.00	5.9628	2,459.87	2,385.12	0.0000	4.5800	50.0000	0.0000	(0.3130)	(0.0331)	0.0000	1	(0.3461)	01/06/2025
688157.SH	12/16/2024	SDB3262441812	245.00	5.9628	1,506.67	1,460.89	0.0000	4.5800	50.0000	0.0000	(0.1917)	(0.0203)	0.0000	1	(0.2120)	01/06/2025
688157.SH	12/16/2024	SDB3262441812	855.00	5.9628	5,257.98	5,098.20	0.0000	4.5800	50.0000	0.0000	(0.6689)	(0.0708)	0.0000	1	(0.7397)	01/06/2025
688157.SH	12/13/2024	SDB3262441812	400.00	6.0328	2,459.87	2,413.11	0.0000	4.5800	50.0000	0.0000	(0.9389)	(0.1005)	0.0000	3	(1.0394)	01/06/2025
688157.SH	12/13/2024	SDB3262441812	245.00	6.0328	1,506.67	1,478.03	0.0000	4.5800	50.0000	0.0000	(0.5750)	(0.0616)	0.0000	3	(0.6366)	01/06/2025
688157.SH	12/13/2024	SDB3262441812	855.00	6.0328	5,257.98	5,158.03	0.0000	4.5800	50.0000	0.0000	(2.0068)	(0.2149)	0.0000	3	(2.2217)	01/06/2025
688157.SH	12/12/2024	SDB3262441812	400.00	5.9808	2,459.87	2,392.31	0.0000	4.5800	50.0000	0.0000	(0.3130)	(0.0332)	0.0000	1	(0.3462)	01/06/2025
688157.SH	12/12/2024	SDB3262441812	245.00	5.9808	1,506.67	1,465.29	0.0000	4.5800	50.0000	0.0000	(0.1917)	(0.0204)	0.0000	1	(0.2120)	01/06/2025
688157.SH	12/12/2024	SDB3262441812	855.00	5.9808	5,257.98	5,113.56	0.0000	4.5800	50.0000	0.0000	(0.6689)	(0.0710)	0.0000	1	(0.7400)	01/06/2025
688157.SH	12/11/2024	SDB3262441812	400.00	6.0289	2,459.87	2,411.58	0.0000	4.5800	50.0000	0.0000	(0.3130)	(0.0335)	0.0000	1	(0.3464)	01/06/2025
688157.SH	12/11/2024	SDB3262441812	245.00	6.0289	1,506.67	1,477.09	0.0000	4.5800	50.0000	0.0000	(0.1917)	(0.0205)	0.0000	1	(0.2122)	01/06/2025
688157.SH	12/11/2024	SDB3262441812	855.00	6.0289	5,257.98	5,154.74	0.0000	4.5800	50.0000	0.0000	(0.6689)	(0.0716)	0.0000	1	(0.7405)	01/06/2025
688157.SH	12/10/2024	SDB3262441812	400.00	6.0009	2,459.87	2,400.35	0.0000	4.5800	50.0000	0.0000	(0.3130)	(0.0333)	0.0000	1	(0.3463)	01/06/2025
688157.SH	12/10/2024	SDB3262441812	245.00	6.0009	1,506.67	1,470.22	0.0000	4.5800	50.0000	0.0000	(0.1917)	(0.0204)	0.0000	1	(0.2121)	01/06/2025
688157.SH	12/10/2024	SDB3262441812	855.00	6.0009	5,257.98	5,130.75	0.0000	4.5800	50.0000	0.0000	(0.6689)	(0.0713)	0.0000	1	(0.7402)	01/06/2025
688157.SH	12/09/2024	SDB3262441812	400.00	5.9863	2,459.87	2,394.51	0.0000	4.5800	50.0000	0.0000	(0.3130)	(0.0333)	0.0000	1	(0.3462)	01/06/2025
688157.SH	12/09/2024	SDB3262441812	245.00	5.9863	1,506.67	1,466.64	0.0000	4.5800	50.0000	0.0000	(0.1917)	(0.0204)	0.0000	1	(0.2121)	01/06/2025
688157.SH	12/09/2024	SDB3262441812	855.00	5.9863	5,257.98	5,118.26	0.0000	4.5800	50.0000	0.0000	(0.6689)	(0.0711)	0.0000	1	(0.7400)	01/06/2025
688157.SH	12/06/2024	SDB3262441812	400.00	6.1169	2,459.87	2,446.74	0.0000	4.5800	50.0000	0.0000	(0.9389)	(0.1019)	0.0000	3	(1.0408)	01/06/2025
688157.SH	12/06/2024	SDB3262441812	245.00	6.1169	1,506.67	1,498.63	0.0000	4.5800	50.0000	0.0000	(0.5750)	(0.0624)	0.0000	3	(0.6375)	01/06/2025
688157.SH	12/06/2024	SDB3262441812	855.00	6.1169	5,257.98	5,229.91	0.0000	4.5800	50.0000	0.0000	(2.0068)	(0.2179)	0.0000	3	(2.2247)	01/06/2025
688157.SH	12/05/2024	SDB3262441812	400.00	6.2005	2,459.87	2,480.19	0.0000	4.5800	50.0000	0.0000	(0.3130)	(0.0344)	0.0000	1	(0.3474)	01/06/2025
688157.SH	12/05/2024	SDB3262441812	245.00	6.2005	1,506.67	1,519.11	0.0000	4.5800	50.0000	0.0000	(0.1917)	(0.0211)	0.0000	1	(0.2128)	01/06/2025
688157.SH	12/05/2024	SDB3262441812	855.00	6.2005	5,257.98	5,301.40	0.0000	4.5800	50.0000	0.0000	(0.6689)	(0.0736)	0.0000	1	(0.7426)	01/06/2025
688157.SH	12/04/2024	SDB3262441812	400.00	6.1497	2,459.87	2,459.87	0.0000	4.5800	50.0000	0.0000	(0.3130)	(0.0342)	0.0000	1	(0.3471)	01/06/2025
688157.SH	12/04/2024	SDB3262441812	245.00	6.1497	1,506.67	1,506.67	0.0000	4.5800	50.0000	0.0000	(0.1917)	(0.0209)	0.0000	1	(0.2126)	01/06/2025
688157.SH	12/04/2024	SDB3262441812	855.00	6.1497	5,257.98	5,257.98	0.0000	4.5800	50.0000	0.0000	(0.6689)	(0.0730)	0.0000	1	(0.7420)	01/06/2025
TOTAL HUNAN SOKAN NEW MATERIALS CO., LTD. CMN CLASS A SERIES NORTHBOUND												(21.4398)	(2.2896)	0.0000	(23.7294)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
06831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
IMEIK TECHNOLOGY DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND																
300896.ZK	01/03/2025	SDB3260961780	100.00	25.5489	2,554.77	2,554.89	0.0000	4.3300	50.0000	0.0000	(0.9218)	(0.1065)	0.0000	3	(1.0283)	01/06/2025
300896.ZK	01/03/2025	SDB3260961780	100.00	25.5489	2,809.20	2,554.89	0.0000	4.3300	50.0000	0.0000	(1.0137)	(0.1065)	0.0000	3	(1.1201)	01/06/2025
300896.ZK	01/03/2025	SDB3260961780	100.00	25.5489	2,810.27	2,554.89	0.0000	4.3300	50.0000	0.0000	(1.0140)	(0.1065)	0.0000	3	(1.1205)	01/06/2025
300896.ZK	01/03/2025	SDB3260961780	900.00	25.5489	26,355.18	22,994.05	0.0000	4.3300	50.0000	0.0000	(9.5098)	(0.9581)	0.0000	3	(10.4679)	01/06/2025
300896.ZK	01/03/2025	SDB3260961780	700.00	25.5489	20,498.47	17,884.26	0.0000	4.3300	50.0000	0.0000	(7.3965)	(0.7452)	0.0000	3	(8.1417)	01/06/2025
300896.ZK	01/03/2025	SDB3260961780	1,000.00	25.5489	29,283.53	25,548.94	0.0000	4.3300	50.0000	0.0000	(10.5665)	(1.0645)	0.0000	3	(11.6310)	01/06/2025
300896.ZK	01/03/2025	SDB3260961780	500.00	25.5489	14,641.76	12,774.47	0.0000	4.3300	50.0000	0.0000	(5.2832)	(0.5323)	0.0000	3	(5.8155)	01/06/2025
300896.ZK	01/03/2025	SDB3260961780	400.00	25.5489	11,713.41	10,219.58	0.0000	4.3300	50.0000	0.0000	(4.2266)	(0.4258)	0.0000	3	(4.6524)	01/06/2025
300896.ZK	01/03/2025	SDB3260961780	300.00	25.5489	8,785.06	7,664.68	0.0000	4.3300	50.0000	0.0000	(3.1699)	(0.3194)	0.0000	3	(3.4893)	01/06/2025
300896.ZK	01/03/2025	SDB3260961780	600.00	25.5489	17,570.12	15,329.37	0.0000	4.3300	50.0000	0.0000	(6.3399)	(0.6387)	0.0000	3	(6.9786)	01/06/2025
300896.ZK	01/03/2025	SDB3260961780	200.00	25.5489	5,856.71	5,109.79	0.0000	4.3300	50.0000	0.0000	(2.1133)	(0.2129)	0.0000	3	(2.3262)	01/06/2025
300896.ZK	01/03/2025	SDB3260961780	200.00	25.5489	5,856.71	5,109.79	0.0000	4.3300	50.0000	0.0000	(2.1133)	(0.2129)	0.0000	3	(2.3262)	01/06/2025
300896.ZK	01/03/2025	SDB3260961780	300.00	25.5489	8,785.06	7,664.68	0.0000	4.3300	50.0000	0.0000	(3.1699)	(0.3194)	0.0000	3	(3.4893)	01/06/2025
300896.ZK	01/03/2025	SDB3260961780	100.00	25.5489	2,928.35	2,554.89	0.0000	4.3300	50.0000	0.0000	(1.0566)	(0.1065)	0.0000	3	(1.1631)	01/06/2025
300896.ZK	01/03/2025	SDB3260961780	100.00	25.5489	2,928.35	2,554.89	0.0000	4.3300	50.0000	0.0000	(1.0566)	(0.1065)	0.0000	3	(1.1631)	01/06/2025
300896.ZK	01/03/2025	SDB3260961780	100.00	25.5489	2,928.35	2,554.89	0.0000	4.3300	50.0000	0.0000	(1.0566)	(0.1065)	0.0000	3	(1.1631)	01/06/2025
300896.ZK	01/03/2025	SDB3260961780	600.00	25.5489	17,570.12	15,329.37	0.0000	4.3300	50.0000	0.0000	(6.3399)	(0.6387)	0.0000	3	(6.9786)	01/06/2025
300896.ZK	01/02/2025	SDB3260961780	100.00	27.6171	2,809.20	2,761.71	0.0000	4.3300	50.0000	0.0000	(0.3379)	(0.0384)	0.0000	1	(0.3762)	01/06/2025
300896.ZK	01/02/2025	SDB3260961780	100.00	27.6171	2,810.27	2,761.71	0.0000	4.3300	50.0000	0.0000	(0.3380)	(0.0384)	0.0000	1	(0.3764)	01/06/2025
300896.ZK	01/02/2025	SDB3260961780	900.00	27.6171	26,355.18	24,855.38	0.0000	4.3300	50.0000	0.0000	(3.1699)	(0.3452)	0.0000	1	(3.5152)	01/06/2025
300896.ZK	01/02/2025	SDB3260961780	700.00	27.6171	20,498.47	19,331.96	0.0000	4.3300	50.0000	0.0000	(2.4655)	(0.2685)	0.0000	1	(2.7340)	01/06/2025
300896.ZK	01/02/2025	SDB3260961780	1,000.00	27.6171	29,283.53	27,617.08	0.0000	4.3300	50.0000	0.0000	(3.5222)	(0.3836)	0.0000	1	(3.9057)	01/06/2025
300896.ZK	01/02/2025	SDB3260961780	500.00	27.6171	14,641.76	13,808.54	0.0000	4.3300	50.0000	0.0000	(1.7611)	(0.1918)	0.0000	1	(1.9529)	01/06/2025
300896.ZK	01/02/2025	SDB3260961780	400.00	27.6171	11,713.41	11,046.83	0.0000	4.3300	50.0000	0.0000	(1.4089)	(0.1534)	0.0000	1	(1.5623)	01/06/2025
300896.ZK	01/02/2025	SDB3260961780	300.00	27.6171	8,785.06	8,285.13	0.0000	4.3300	50.0000	0.0000	(1.0566)	(0.1151)	0.0000	1	(1.1717)	01/06/2025
300896.ZK	01/02/2025	SDB3260961780	600.00	27.6171	17,570.12	16,570.25	0.0000	4.3300	50.0000	0.0000	(2.1133)	(0.2301)	0.0000	1	(2.3434)	01/06/2025
300896.ZK	01/02/2025	SDB3260961780	200.00	27.6171	5,856.71	5,523.42	0.0000	4.3300	50.0000	0.0000	(0.7044)	(0.0767)	0.0000	1	(0.7811)	01/06/2025
300896.ZK	01/02/2025	SDB3260961780	200.00	27.6171	5,856.71	5,523.42	0.0000	4.3300	50.0000	0.0000	(0.7044)	(0.0767)	0.0000	1	(0.7811)	01/06/2025
300896.ZK	01/02/2025	SDB3260961780	300.00	27.6171	8,785.06	8,285.13	0.0000	4.3300	50.0000	0.0000	(1.0566)	(0.1151)	0.0000	1	(1.1717)	01/06/2025
300896.ZK	01/02/2025	SDB3260961780	100.00	27.6171	2,928.35	2,761.71	0.0000	4.3300	50.0000	0.0000	(0.3522)	(0.0384)	0.0000	1	(0.3906)	01/06/2025
300896.ZK	01/02/2025	SDB3260961780	100.00	27.6171	2,928.35	2,761.71	0.0000	4.3300	50.0000	0.0000	(0.3522)	(0.0384)	0.0000	1	(0.3906)	01/06/2025
300896.ZK	01/02/2025	SDB3260961780	100.00	27.6171	2,928.35	2,761.71	0.0000	4.3300	50.0000	0.0000	(0.3522)	(0.0384)	0.0000	1	(0.3906)	01/06/2025
300896.ZK	01/02/2025	SDB3260961780	600.00	27.6171	17,570.12	16,570.25	0.0000	4.3300	50.0000	0.0000	(2.1133)	(0.2301)	0.0000	1	(2.3434)	01/06/2025
300896.ZK	12/31/2024	SDB3260961780	100.00	28.0461	2,809.20	2,804.61	0.0000	4.3300	50.0000	0.0000	(0.6758)	(0.0779)	0.0000	2	(0.7537)	01/06/2025
300896.ZK	12/31/2024	SDB3260961780	100.00	28.0461	2,810.27	2,804.61	0.0000	4.3300	50.0000	0.0000	(0.6760)	(0.0779)	0.0000	2	(0.7539)	01/06/2025
300896.ZK	12/31/2024	SDB3260961780	900.00	28.0461	26,355.18	25,241.48	0.0000	4.3300	50.0000	0.0000	(6.3399)	(0.7012)	0.0000	2	(7.0410)	01/06/2025
300896.ZK	12/31/2024	SDB3260961780	700.00	28.0461	20,498.47	19,632.26	0.0000	4.3300	50.0000	0.0000	(4.9310)	(0.5453)	0.0000	2	(5.4764)	01/06/2025
300896.ZK	12/31/2024	SDB3260961780	1,000.00	28.0461	29,283.53	28,046.08	0.0000	4.3300	50.0000	0.0000	(7.0443)	(0.7791)	0.0000	2	(7.8234)	01/06/2025
300896.ZK	12/31/2024	SDB3260961780	500.00	28.0461	14,641.76	14,023.04	0.0000	4.3300	50.0000	0.0000	(3.5222)	(0.3895)	0.0000	2	(3.9117)	01/06/2025
300896.ZK	12/31/2024	SDB3260961780	400.00	28.0461	11,713.41	11,218.43	0.0000	4.3300	50.0000	0.0000	(2.8177)	(0.3116)	0.0000	2	(3.1293)	01/06/2025
300896.ZK	12/31/2024	SDB3260961780	300.00	28.0461	8,785.06	8,413.83	0.0000	4.3300	50.0000	0.0000	(2.1133)	(0.2337)	0.0000	2	(2.3470)	01/06/2025
300896.ZK	12/31/2024	SDB3260961780	600.00	28.0461	17,570.12	16,827.65	0.0000	4.3300	50.0000	0.0000	(4.2266)	(0.4674)	0.0000	2	(4.6940)	01/06/2025
300896.ZK	12/31/2024	SDB3260961780	200.00	28.0461	5,856.71	5,609.22	0.0000	4.3300	50.0000	0.0000	(1.4089)	(0.1558)	0.0000	2	(1.5647)	01/06/2025
300896.ZK	12/31/2024	SDB3260961780	200.00	28.0461	5,856.71	5,609.22	0.0000	4.3300	50.0000	0.0000	(1.4089)	(0.1558)	0.0000	2	(1.5647)	01/06/2025
300896.ZK	12/31/2024	SDB3260961780	300.00	28.0461	8,785.06	8,413.83	0.0000	4.3300	50.0000	0.0000	(2.1133)	(0.2337)	0.0000	2	(2.3470)	01/06/2025
300896.ZK	12/31/2024	SDB3260961780	100.00	28.0461	2,928.35	2,804.61	0.0000	4.3300	50.0000	0.0000	(0.7044)	(0.0779)	0.0000	2	(0.7823)	01/06/2025
300896.ZK	12/31/2024	SDB3260961780	100.00	28.0461	2,928.35	2,804.61	0.0000	4.3300	50.0000	0.0000	(0.7044)	(0.0779)	0.0000	2	(0.7823)	01/06/2025
300896.ZK	12/31/2024	SDB3260961780	100.00	28.0461	2,928.35	2,804.61	0.0000	4.3300	50.0000	0.0000	(0.7044)	(0.0779)	0.0000	2	(0.7823)	01/06/2025
300896.ZK	12/31/2024	SDB3260961780	600.00	28.0461	17,570.12	16,827.65	0.0000	4.3300	50.0000	0.0000	(4.2266)	(0.4674)	0.0000	2	(4.6940)	01/06/2025
300896.ZK	12/30/2024	SDB3260961780	100.00	27.6441	2,809.20	2,764.41	0.0000	4.3300	50.0000	0.0000	(0.3379)	(0.0384)	0.0000	1	(0.3763)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
IMEIK TECHNOLOGY DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300896.ZK	12/30/2024	SDB3260961780	100.00	27.6441	2,810.27	2,764.41	0.0000	4.3300	50.0000	0.0000	(0.3380)	(0.0384)	0.0000	1	(0.3764)	01/06/2025
300896.ZK	12/30/2024	SDB3260961780	900.00	27.6441	26,355.18	24,879.71	0.0000	4.3300	50.0000	0.0000	(3.1699)	(0.3456)	0.0000	1	(3.5155)	01/06/2025
300896.ZK	12/30/2024	SDB3260961780	700.00	27.6441	20,498.47	19,350.89	0.0000	4.3300	50.0000	0.0000	(2.4655)	(0.2688)	0.0000	1	(2.7343)	01/06/2025
300896.ZK	12/30/2024	SDB3260961780	1,000.00	27.6441	29,283.53	27,644.12	0.0000	4.3300	50.0000	0.0000	(3.5222)	(0.3839)	0.0000	1	(3.9061)	01/06/2025
300896.ZK	12/30/2024	SDB3260961780	500.00	27.6441	14,641.76	13,822.06	0.0000	4.3300	50.0000	0.0000	(1.7611)	(0.1920)	0.0000	1	(1.9531)	01/06/2025
300896.ZK	12/30/2024	SDB3260961780	400.00	27.6441	11,713.41	11,057.65	0.0000	4.3300	50.0000	0.0000	(1.4089)	(0.1536)	0.0000	1	(1.5624)	01/06/2025
300896.ZK	12/30/2024	SDB3260961780	300.00	27.6441	8,785.06	8,293.24	0.0000	4.3300	50.0000	0.0000	(1.0566)	(0.1152)	0.0000	1	(1.1718)	01/06/2025
300896.ZK	12/30/2024	SDB3260961780	600.00	27.6441	17,570.12	16,586.47	0.0000	4.3300	50.0000	0.0000	(2.1133)	(0.2304)	0.0000	1	(2.3437)	01/06/2025
300896.ZK	12/30/2024	SDB3260961780	200.00	27.6441	5,856.71	5,528.82	0.0000	4.3300	50.0000	0.0000	(0.7044)	(0.0768)	0.0000	1	(0.7812)	01/06/2025
300896.ZK	12/30/2024	SDB3260961780	200.00	27.6441	5,856.71	5,528.82	0.0000	4.3300	50.0000	0.0000	(0.7044)	(0.0768)	0.0000	1	(0.7812)	01/06/2025
300896.ZK	12/30/2024	SDB3260961780	300.00	27.6441	8,785.06	8,293.24	0.0000	4.3300	50.0000	0.0000	(1.0566)	(0.1152)	0.0000	1	(1.1718)	01/06/2025
300896.ZK	12/30/2024	SDB3260961780	100.00	27.6441	2,928.35	2,764.41	0.0000	4.3300	50.0000	0.0000	(0.3522)	(0.0384)	0.0000	1	(0.3906)	01/06/2025
300896.ZK	12/30/2024	SDB3260961780	100.00	27.6441	2,928.35	2,764.41	0.0000	4.3300	50.0000	0.0000	(0.3522)	(0.0384)	0.0000	1	(0.3906)	01/06/2025
300896.ZK	12/30/2024	SDB3260961780	100.00	27.6441	2,928.35	2,764.41	0.0000	4.3300	50.0000	0.0000	(0.3522)	(0.0384)	0.0000	1	(0.3906)	01/06/2025
300896.ZK	12/30/2024	SDB3260961780	600.00	27.6441	17,570.12	16,586.47	0.0000	4.3300	50.0000	0.0000	(2.1133)	(0.2304)	0.0000	1	(2.3437)	01/06/2025
300896.ZK	12/27/2024	SDB3260961780	100.00	28.0761	2,809.20	2,807.61	0.0000	4.3300	50.0000	0.0000	(1.0137)	(0.1170)	0.0000	3	(1.1306)	01/06/2025
300896.ZK	12/27/2024	SDB3260961780	100.00	28.0761	2,810.27	2,807.61	0.0000	4.3300	50.0000	0.0000	(1.0140)	(0.1170)	0.0000	3	(1.1310)	01/06/2025
300896.ZK	12/27/2024	SDB3260961780	900.00	28.0761	26,355.18	25,268.47	0.0000	4.3300	50.0000	0.0000	(9.5098)	(1.0529)	0.0000	3	(10.5627)	01/06/2025
300896.ZK	12/27/2024	SDB3260961780	700.00	28.0761	20,498.47	19,653.26	0.0000	4.3300	50.0000	0.0000	(7.3965)	(0.8189)	0.0000	3	(8.2154)	01/06/2025
300896.ZK	12/27/2024	SDB3260961780	1,000.00	28.0761	29,283.53	28,076.08	0.0000	4.3300	50.0000	0.0000	(10.5665)	(1.1698)	0.0000	3	(11.7363)	01/06/2025
300896.ZK	12/27/2024	SDB3260961780	500.00	28.0761	14,641.76	14,038.04	0.0000	4.3300	50.0000	0.0000	(5.2832)	(0.5849)	0.0000	3	(5.8682)	01/06/2025
300896.ZK	12/27/2024	SDB3260961780	400.00	28.0761	11,713.41	11,230.43	0.0000	4.3300	50.0000	0.0000	(4.2266)	(0.4679)	0.0000	3	(4.6945)	01/06/2025
300896.ZK	12/27/2024	SDB3260961780	300.00	28.0761	8,785.06	8,422.82	0.0000	4.3300	50.0000	0.0000	(3.1699)	(0.3510)	0.0000	3	(3.5209)	01/06/2025
300896.ZK	12/27/2024	SDB3260961780	600.00	28.0761	17,570.12	16,845.65	0.0000	4.3300	50.0000	0.0000	(6.3399)	(0.7019)	0.0000	3	(7.0418)	01/06/2025
300896.ZK	12/27/2024	SDB3260961780	200.00	28.0761	5,856.71	5,615.22	0.0000	4.3300	50.0000	0.0000	(2.1133)	(0.2340)	0.0000	3	(2.3473)	01/06/2025
300896.ZK	12/27/2024	SDB3260961780	200.00	28.0761	5,856.71	5,615.22	0.0000	4.3300	50.0000	0.0000	(2.1133)	(0.2340)	0.0000	3	(2.3473)	01/06/2025
300896.ZK	12/27/2024	SDB3260961780	300.00	28.0761	8,785.06	8,422.82	0.0000	4.3300	50.0000	0.0000	(3.1699)	(0.3510)	0.0000	3	(3.5209)	01/06/2025
300896.ZK	12/27/2024	SDB3260961780	100.00	28.0761	2,928.35	2,807.61	0.0000	4.3300	50.0000	0.0000	(1.0566)	(0.1170)	0.0000	3	(1.1736)	01/06/2025
300896.ZK	12/27/2024	SDB3260961780	100.00	28.0761	2,928.35	2,807.61	0.0000	4.3300	50.0000	0.0000	(1.0566)	(0.1170)	0.0000	3	(1.1736)	01/06/2025
300896.ZK	12/27/2024	SDB3260961780	100.00	28.0761	2,928.35	2,807.61	0.0000	4.3300	50.0000	0.0000	(1.0566)	(0.1170)	0.0000	3	(1.1736)	01/06/2025
300896.ZK	12/27/2024	SDB3260961780	600.00	28.0761	17,570.12	16,845.65	0.0000	4.3300	50.0000	0.0000	(6.3399)	(0.7019)	0.0000	3	(7.0418)	01/06/2025
300896.ZK	12/26/2024	SDB3260961780	900.00	28.0230	26,355.18	25,220.67	0.0000	4.3300	50.0000	0.0000	(3.1699)	(0.3503)	0.0000	1	(3.5202)	01/06/2025
300896.ZK	12/26/2024	SDB3260961780	700.00	28.0230	20,498.47	19,616.08	0.0000	4.3300	50.0000	0.0000	(2.4655)	(0.2724)	0.0000	1	(2.7380)	01/06/2025
300896.ZK	12/26/2024	SDB3260961780	1,000.00	28.0230	29,283.53	28,022.97	0.0000	4.3300	50.0000	0.0000	(3.5222)	(0.3892)	0.0000	1	(3.9114)	01/06/2025
300896.ZK	12/26/2024	SDB3260961780	500.00	28.0230	14,641.76	14,011.49	0.0000	4.3300	50.0000	0.0000	(1.7611)	(0.1946)	0.0000	1	(1.9557)	01/06/2025
300896.ZK	12/26/2024	SDB3260961780	400.00	28.0230	11,713.41	11,209.19	0.0000	4.3300	50.0000	0.0000	(1.4089)	(0.1557)	0.0000	1	(1.5645)	01/06/2025
300896.ZK	12/26/2024	SDB3260961780	300.00	28.0230	8,785.06	8,406.89	0.0000	4.3300	50.0000	0.0000	(1.0566)	(0.1168)	0.0000	1	(1.1734)	01/06/2025
300896.ZK	12/26/2024	SDB3260961780	600.00	28.0230	17,570.12	16,813.78	0.0000	4.3300	50.0000	0.0000	(2.1133)	(0.2335)	0.0000	1	(2.3468)	01/06/2025
300896.ZK	12/26/2024	SDB3260961780	200.00	28.0230	5,856.71	5,604.59	0.0000	4.3300	50.0000	0.0000	(0.7044)	(0.0778)	0.0000	1	(0.7823)	01/06/2025
300896.ZK	12/26/2024	SDB3260961780	200.00	28.0230	5,856.71	5,604.59	0.0000	4.3300	50.0000	0.0000	(0.7044)	(0.0778)	0.0000	1	(0.7823)	01/06/2025
300896.ZK	12/26/2024	SDB3260961780	300.00	28.0230	8,785.06	8,406.89	0.0000	4.3300	50.0000	0.0000	(1.0566)	(0.1168)	0.0000	1	(1.1734)	01/06/2025
300896.ZK	12/26/2024	SDB3260961780	100.00	28.0230	2,928.35	2,802.30	0.0000	4.3300	50.0000	0.0000	(0.3522)	(0.0389)	0.0000	1	(0.3911)	01/06/2025
300896.ZK	12/26/2024	SDB3260961780	100.00	28.0230	2,928.35	2,802.30	0.0000	4.3300	50.0000	0.0000	(0.3522)	(0.0389)	0.0000	1	(0.3911)	01/06/2025
300896.ZK	12/26/2024	SDB3260961780	100.00	28.0230	2,928.35	2,802.30	0.0000	4.3300	50.0000	0.0000	(0.3522)	(0.0389)	0.0000	1	(0.3911)	01/06/2025
300896.ZK	12/26/2024	SDB3260961780	600.00	28.0230	17,570.12	16,813.78	0.0000	4.3300	50.0000	0.0000	(2.1133)	(0.2335)	0.0000	1	(2.3468)	01/06/2025
300896.ZK	12/24/2024	SDB3260961780	900.00	28.0230	26,355.18	25,220.67	0.0000	4.3300	50.0000	0.0000	(6.3399)	(0.7006)	0.0000	2	(7.0405)	01/06/2025
300896.ZK	12/24/2024	SDB3260961780	700.00	28.0230	20,498.47	19,616.08	0.0000	4.3300	50.0000	0.0000	(4.9310)	(0.5449)	0.0000	2	(5.4759)	01/06/2025
300896.ZK	12/24/2024	SDB3260961780	1,000.00	28.0230	29,283.53	28,022.97	0.0000	4.3300	50.0000	0.0000	(7.0443)	(0.7784)	0.0000	2	(7.8227)	01/06/2025
300896.ZK	12/24/2024	SDB3260961780	500.00	28.0230	14,641.76	14,011.49	0.0000	4.3300	50.0000	0.0000	(3.5222)	(0.3892)	0.0000	2	(3.9114)	01/06/2025
300896.ZK	12/24/2024	SDB3260961780	400.00	28.0230	11,713.41	11,209.19	0.0000	4.3300	50.0000	0.0000	(2.8177)	(0.3114)	0.0000	2	(3.1291)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
IMEIK TECHNOLOGY DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300896.ZK	12/24/2024	SDB3260961780	300.00	28.0230	8,785.06	8,406.89	0.0000	4.3300	50.0000	0.0000	(2.1133)	(0.2335)	0.0000	2	(2.3468)	01/06/2025
300896.ZK	12/24/2024	SDB3260961780	600.00	28.0230	17,570.12	16,813.78	0.0000	4.3300	50.0000	0.0000	(4.2266)	(0.4670)	0.0000	2	(4.6936)	01/06/2025
300896.ZK	12/24/2024	SDB3260961780	200.00	28.0230	5,856.71	5,604.59	0.0000	4.3300	50.0000	0.0000	(1.4089)	(0.1557)	0.0000	2	(1.5645)	01/06/2025
300896.ZK	12/24/2024	SDB3260961780	200.00	28.0230	5,856.71	5,604.59	0.0000	4.3300	50.0000	0.0000	(1.4089)	(0.1557)	0.0000	2	(1.5645)	01/06/2025
300896.ZK	12/24/2024	SDB3260961780	300.00	28.0230	8,785.06	8,406.89	0.0000	4.3300	50.0000	0.0000	(2.1133)	(0.2335)	0.0000	2	(2.3468)	01/06/2025
300896.ZK	12/24/2024	SDB3260961780	100.00	28.0230	2,928.35	2,802.30	0.0000	4.3300	50.0000	0.0000	(0.7044)	(0.0778)	0.0000	2	(0.7823)	01/06/2025
300896.ZK	12/24/2024	SDB3260961780	100.00	28.0230	2,928.35	2,802.30	0.0000	4.3300	50.0000	0.0000	(0.7044)	(0.0778)	0.0000	2	(0.7823)	01/06/2025
300896.ZK	12/24/2024	SDB3260961780	100.00	28.0230	2,928.35	2,802.30	0.0000	4.3300	50.0000	0.0000	(0.7044)	(0.0778)	0.0000	2	(0.7823)	01/06/2025
300896.ZK	12/24/2024	SDB3260961780	600.00	28.0230	17,570.12	16,813.78	0.0000	4.3300	50.0000	0.0000	(4.2266)	(0.4670)	0.0000	2	(4.6936)	01/06/2025
300896.ZK	12/23/2024	SDB3260961780	900.00	28.2646	26,355.18	25,438.11	0.0000	4.3300	50.0000	0.0000	(3.1699)	(0.3533)	0.0000	1	(3.5232)	01/06/2025
300896.ZK	12/23/2024	SDB3260961780	700.00	28.2646	20,498.47	19,785.20	0.0000	4.3300	50.0000	0.0000	(2.4655)	(0.2748)	0.0000	1	(2.7403)	01/06/2025
300896.ZK	12/23/2024	SDB3260961780	1,000.00	28.2646	29,283.53	28,264.57	0.0000	4.3300	50.0000	0.0000	(3.5222)	(0.3926)	0.0000	1	(3.9147)	01/06/2025
300896.ZK	12/23/2024	SDB3260961780	500.00	28.2646	14,641.76	14,132.28	0.0000	4.3300	50.0000	0.0000	(1.7611)	(0.1963)	0.0000	1	(1.9574)	01/06/2025
300896.ZK	12/23/2024	SDB3260961780	400.00	28.2646	11,713.41	11,305.83	0.0000	4.3300	50.0000	0.0000	(1.4089)	(0.1570)	0.0000	1	(1.5659)	01/06/2025
300896.ZK	12/23/2024	SDB3260961780	300.00	28.2646	8,785.06	8,479.37	0.0000	4.3300	50.0000	0.0000	(1.0566)	(0.1178)	0.0000	1	(1.1744)	01/06/2025
300896.ZK	12/23/2024	SDB3260961780	600.00	28.2646	17,570.12	16,958.74	0.0000	4.3300	50.0000	0.0000	(2.1133)	(0.2355)	0.0000	1	(2.3488)	01/06/2025
300896.ZK	12/23/2024	SDB3260961780	200.00	28.2646	5,856.71	5,652.91	0.0000	4.3300	50.0000	0.0000	(0.7044)	(0.0785)	0.0000	1	(0.7829)	01/06/2025
300896.ZK	12/23/2024	SDB3260961780	200.00	28.2646	5,856.71	5,652.91	0.0000	4.3300	50.0000	0.0000	(0.7044)	(0.0785)	0.0000	1	(0.7829)	01/06/2025
300896.ZK	12/23/2024	SDB3260961780	300.00	28.2646	8,785.06	8,479.37	0.0000	4.3300	50.0000	0.0000	(1.0566)	(0.1178)	0.0000	1	(1.1744)	01/06/2025
300896.ZK	12/23/2024	SDB3260961780	100.00	28.2646	2,928.35	2,826.46	0.0000	4.3300	50.0000	0.0000	(0.3522)	(0.0393)	0.0000	1	(0.3915)	01/06/2025
300896.ZK	12/23/2024	SDB3260961780	100.00	28.2646	2,928.35	2,826.46	0.0000	4.3300	50.0000	0.0000	(0.3522)	(0.0393)	0.0000	1	(0.3915)	01/06/2025
300896.ZK	12/23/2024	SDB3260961780	100.00	28.2646	2,928.35	2,826.46	0.0000	4.3300	50.0000	0.0000	(0.3522)	(0.0393)	0.0000	1	(0.3915)	01/06/2025
300896.ZK	12/23/2024	SDB3260961780	600.00	28.2646	17,570.12	16,958.74	0.0000	4.3300	50.0000	0.0000	(2.1133)	(0.2355)	0.0000	1	(2.3488)	01/06/2025
300896.ZK	12/20/2024	SDB3260961780	900.00	28.5346	26,355.18	25,681.14	0.0000	4.3300	50.0000	0.0000	(9.5098)	(1.0700)	0.0000	3	(10.5799)	01/06/2025
300896.ZK	12/20/2024	SDB3260961780	700.00	28.5346	20,498.47	19,974.22	0.0000	4.3300	50.0000	0.0000	(7.3965)	(0.8323)	0.0000	3	(8.2288)	01/06/2025
300896.ZK	12/20/2024	SDB3260961780	1,000.00	28.5346	29,283.53	28,534.60	0.0000	4.3300	50.0000	0.0000	(10.5665)	(1.1889)	0.0000	3	(11.7554)	01/06/2025
300896.ZK	12/20/2024	SDB3260961780	500.00	28.5346	14,641.76	14,267.30	0.0000	4.3300	50.0000	0.0000	(5.2832)	(0.5945)	0.0000	3	(5.8777)	01/06/2025
300896.ZK	12/20/2024	SDB3260961780	400.00	28.5346	11,713.41	11,413.84	0.0000	4.3300	50.0000	0.0000	(4.2266)	(0.4756)	0.0000	3	(4.7022)	01/06/2025
300896.ZK	12/20/2024	SDB3260961780	300.00	28.5346	8,785.06	8,560.38	0.0000	4.3300	50.0000	0.0000	(3.1699)	(0.3567)	0.0000	3	(3.5266)	01/06/2025
300896.ZK	12/20/2024	SDB3260961780	600.00	28.5346	17,570.12	17,120.76	0.0000	4.3300	50.0000	0.0000	(6.3399)	(0.7134)	0.0000	3	(7.0532)	01/06/2025
300896.ZK	12/20/2024	SDB3260961780	200.00	28.5346	5,856.71	5,706.92	0.0000	4.3300	50.0000	0.0000	(2.1133)	(0.2378)	0.0000	3	(2.3511)	01/06/2025
300896.ZK	12/20/2024	SDB3260961780	200.00	28.5346	5,856.71	5,706.92	0.0000	4.3300	50.0000	0.0000	(2.1133)	(0.2378)	0.0000	3	(2.3511)	01/06/2025
300896.ZK	12/20/2024	SDB3260961780	300.00	28.5346	8,785.06	8,560.38	0.0000	4.3300	50.0000	0.0000	(3.1699)	(0.3567)	0.0000	3	(3.5266)	01/06/2025
300896.ZK	12/20/2024	SDB3260961780	100.00	28.5346	2,928.35	2,853.46	0.0000	4.3300	50.0000	0.0000	(1.0566)	(0.1189)	0.0000	3	(1.1755)	01/06/2025
300896.ZK	12/20/2024	SDB3260961780	100.00	28.5346	2,928.35	2,853.46	0.0000	4.3300	50.0000	0.0000	(1.0566)	(0.1189)	0.0000	3	(1.1755)	01/06/2025
300896.ZK	12/20/2024	SDB3260961780	100.00	28.5346	2,928.35	2,853.46	0.0000	4.3300	50.0000	0.0000	(1.0566)	(0.1189)	0.0000	3	(1.1755)	01/06/2025
300896.ZK	12/20/2024	SDB3260961780	600.00	28.5346	17,570.12	17,120.76	0.0000	4.3300	50.0000	0.0000	(6.3399)	(0.7134)	0.0000	3	(7.0532)	01/06/2025
300896.ZK	12/19/2024	SDB3260961780	900.00	28.7265	26,355.18	25,853.84	0.0000	4.5800	50.0000	0.0000	(3.3530)	(0.3591)	0.0000	1	(3.7120)	01/06/2025
300896.ZK	12/19/2024	SDB3260961780	700.00	28.7265	20,498.47	20,108.54	0.0000	4.5800	50.0000	0.0000	(2.6079)	(0.2793)	0.0000	1	(2.8871)	01/06/2025
300896.ZK	12/19/2024	SDB3260961780	1,000.00	28.7265	29,283.53	28,726.49	0.0000	4.5800	50.0000	0.0000	(3.7255)	(0.3990)	0.0000	1	(4.1245)	01/06/2025
300896.ZK	12/19/2024	SDB3260961780	500.00	28.7265	14,641.76	14,363.25	0.0000	4.5800	50.0000	0.0000	(1.8628)	(0.1995)	0.0000	1	(2.0622)	01/06/2025
300896.ZK	12/19/2024	SDB3260961780	400.00	28.7265	11,713.41	11,490.60	0.0000	4.5800	50.0000	0.0000	(1.4902)	(0.1596)	0.0000	1	(1.6498)	01/06/2025
300896.ZK	12/19/2024	SDB3260961780	300.00	28.7265	8,785.06	8,617.95	0.0000	4.5800	50.0000	0.0000	(1.1177)	(0.1197)	0.0000	1	(1.2373)	01/06/2025
300896.ZK	12/19/2024	SDB3260961780	600.00	28.7265	17,570.12	17,235.90	0.0000	4.5800	50.0000	0.0000	(2.2353)	(0.2394)	0.0000	1	(2.4747)	01/06/2025
300896.ZK	12/19/2024	SDB3260961780	200.00	28.7265	5,856.71	5,745.30	0.0000	4.5800	50.0000	0.0000	(0.7451)	(0.0798)	0.0000	1	(0.8249)	01/06/2025
300896.ZK	12/19/2024	SDB3260961780	200.00	28.7265	5,856.71	5,745.30	0.0000	4.5800	50.0000	0.0000	(0.7451)	(0.0798)	0.0000	1	(0.8249)	01/06/2025
300896.ZK	12/19/2024	SDB3260961780	300.00	28.7265	8,785.06	8,617.95	0.0000	4.5800	50.0000	0.0000	(1.1177)	(0.1197)	0.0000	1	(1.2373)	01/06/2025
300896.ZK	12/19/2024	SDB3260961780	100.00	28.7265	2,928.35	2,872.65	0.0000	4.5800	50.0000	0.0000	(0.3726)	(0.0399)	0.0000	1	(0.4124)	01/06/2025
300896.ZK	12/19/2024	SDB3260961780	100.00	28.7265	2,928.35	2,872.65	0.0000	4.5800	50.0000	0.0000	(0.3726)	(0.0399)	0.0000	1	(0.4124)	01/06/2025
300896.ZK	12/19/2024	SDB3260961780	100.00	28.7265	2,928.35	2,872.65	0.0000	4.5800	50.0000	0.0000	(0.3726)	(0.0399)	0.0000	1	(0.4124)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
IMEIK TECHNOLOGY DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300896.ZK	12/19/2024	SDB3260961780	600.00	28.7265	17,570.12	17,235.90	0.0000	4.5800	50.0000	0.0000	(2.2353)	(0.2394)	0.0000	1	(2.4747)	01/06/2025
300896.ZK	12/18/2024	SDB3260961780	900.00	28.9491	26,355.18	26,054.21	0.0000	4.5800	50.0000	0.0000	(3.3530)	(0.3619)	0.0000	1	(3.7148)	01/06/2025
300896.ZK	12/18/2024	SDB3260961780	700.00	28.9491	20,498.47	20,264.38	0.0000	4.5800	50.0000	0.0000	(2.6079)	(0.2814)	0.0000	1	(2.8893)	01/06/2025
300896.ZK	12/18/2024	SDB3260961780	1,000.00	28.9491	29,283.53	28,949.12	0.0000	4.5800	50.0000	0.0000	(3.7255)	(0.4021)	0.0000	1	(4.1276)	01/06/2025
300896.ZK	12/18/2024	SDB3260961780	500.00	28.9491	14,641.76	14,474.56	0.0000	4.5800	50.0000	0.0000	(1.8628)	(0.2010)	0.0000	1	(2.0638)	01/06/2025
300896.ZK	12/18/2024	SDB3260961780	400.00	28.9491	11,713.41	11,579.65	0.0000	4.5800	50.0000	0.0000	(1.4902)	(0.1608)	0.0000	1	(1.6510)	01/06/2025
300896.ZK	12/18/2024	SDB3260961780	300.00	28.9491	8,785.06	8,684.74	0.0000	4.5800	50.0000	0.0000	(1.1177)	(0.1206)	0.0000	1	(1.2383)	01/06/2025
300896.ZK	12/18/2024	SDB3260961780	600.00	28.9491	17,570.12	17,369.47	0.0000	4.5800	50.0000	0.0000	(2.2353)	(0.2412)	0.0000	1	(2.4766)	01/06/2025
300896.ZK	12/18/2024	SDB3260961780	200.00	28.9491	5,856.71	5,789.82	0.0000	4.5800	50.0000	0.0000	(0.7451)	(0.0804)	0.0000	1	(0.8255)	01/06/2025
300896.ZK	12/18/2024	SDB3260961780	200.00	28.9491	5,856.71	5,789.82	0.0000	4.5800	50.0000	0.0000	(0.7451)	(0.0804)	0.0000	1	(0.8255)	01/06/2025
300896.ZK	12/18/2024	SDB3260961780	300.00	28.9491	8,785.06	8,684.74	0.0000	4.5800	50.0000	0.0000	(1.1177)	(0.1206)	0.0000	1	(1.2383)	01/06/2025
300896.ZK	12/18/2024	SDB3260961780	100.00	28.9491	2,928.35	2,894.91	0.0000	4.5800	50.0000	0.0000	(0.3726)	(0.0402)	0.0000	1	(0.4128)	01/06/2025
300896.ZK	12/18/2024	SDB3260961780	100.00	28.9491	2,928.35	2,894.91	0.0000	4.5800	50.0000	0.0000	(0.3726)	(0.0402)	0.0000	1	(0.4128)	01/06/2025
300896.ZK	12/18/2024	SDB3260961780	100.00	28.9491	2,928.35	2,894.91	0.0000	4.5800	50.0000	0.0000	(0.3726)	(0.0402)	0.0000	1	(0.4128)	01/06/2025
300896.ZK	12/18/2024	SDB3260961780	600.00	28.9491	17,570.12	17,369.47	0.0000	4.5800	50.0000	0.0000	(2.2353)	(0.2412)	0.0000	1	(2.4766)	01/06/2025
300896.ZK	12/17/2024	SDB3260961780	900.00	30.7838	26,355.18	27,705.46	0.0000	4.5800	50.0000	0.0000	(3.3530)	(0.3848)	0.0000	1	(3.7378)	01/06/2025
300896.ZK	12/17/2024	SDB3260961780	700.00	30.7838	20,498.47	21,548.69	0.0000	4.5800	50.0000	0.0000	(2.6079)	(0.2993)	0.0000	1	(2.9071)	01/06/2025
300896.ZK	12/17/2024	SDB3260961780	1,000.00	30.7838	29,283.53	30,783.84	0.0000	4.5800	50.0000	0.0000	(3.7255)	(0.4276)	0.0000	1	(4.1531)	01/06/2025
300896.ZK	12/17/2024	SDB3260961780	500.00	30.7838	14,641.76	15,391.92	0.0000	4.5800	50.0000	0.0000	(1.8628)	(0.2138)	0.0000	1	(2.0765)	01/06/2025
300896.ZK	12/17/2024	SDB3260961780	400.00	30.7838	11,713.41	12,313.54	0.0000	4.5800	50.0000	0.0000	(1.4902)	(0.1710)	0.0000	1	(1.6612)	01/06/2025
300896.ZK	12/17/2024	SDB3260961780	300.00	30.7838	8,785.06	9,235.15	0.0000	4.5800	50.0000	0.0000	(1.1177)	(0.1283)	0.0000	1	(1.2459)	01/06/2025
300896.ZK	12/17/2024	SDB3260961780	600.00	30.7838	17,570.12	18,470.30	0.0000	4.5800	50.0000	0.0000	(2.2353)	(0.2565)	0.0000	1	(2.4918)	01/06/2025
300896.ZK	12/17/2024	SDB3260961780	200.00	30.7838	5,856.71	6,156.77	0.0000	4.5800	50.0000	0.0000	(0.7451)	(0.0855)	0.0000	1	(0.8306)	01/06/2025
300896.ZK	12/17/2024	SDB3260961780	200.00	30.7838	5,856.71	6,156.77	0.0000	4.5800	50.0000	0.0000	(0.7451)	(0.0855)	0.0000	1	(0.8306)	01/06/2025
300896.ZK	12/17/2024	SDB3260961780	300.00	30.7838	8,785.06	9,235.15	0.0000	4.5800	50.0000	0.0000	(1.1177)	(0.1283)	0.0000	1	(1.2459)	01/06/2025
300896.ZK	12/17/2024	SDB3260961780	100.00	30.7838	2,928.35	3,078.38	0.0000	4.5800	50.0000	0.0000	(0.3726)	(0.0428)	0.0000	1	(0.4153)	01/06/2025
300896.ZK	12/17/2024	SDB3260961780	100.00	30.7838	2,928.35	3,078.38	0.0000	4.5800	50.0000	0.0000	(0.3726)	(0.0428)	0.0000	1	(0.4153)	01/06/2025
300896.ZK	12/17/2024	SDB3260961780	100.00	30.7838	2,928.35	3,078.38	0.0000	4.5800	50.0000	0.0000	(0.3726)	(0.0428)	0.0000	1	(0.4153)	01/06/2025
300896.ZK	12/17/2024	SDB3260961780	600.00	30.7838	17,570.12	18,470.30	0.0000	4.5800	50.0000	0.0000	(2.2353)	(0.2565)	0.0000	1	(2.4918)	01/06/2025
300896.ZK	12/17/2024	SDB3260961780	400.00	30.7838	11,713.41	12,313.54	0.0000	4.5800	50.0000	0.0000	(1.4902)	(0.1710)	0.0000	1	(1.6612)	01/06/2025
300896.ZK	12/16/2024	SDB3260961780	900.00	30.2068	26,355.18	27,186.10	0.0000	4.5800	50.0000	0.0000	(3.3530)	(0.3776)	0.0000	1	(3.7305)	01/06/2025
300896.ZK	12/16/2024	SDB3260961780	700.00	30.2068	20,498.47	21,144.74	0.0000	4.5800	50.0000	0.0000	(2.6079)	(0.2937)	0.0000	1	(2.9015)	01/06/2025
300896.ZK	12/16/2024	SDB3260961780	1,000.00	30.2068	29,283.53	30,206.78	0.0000	4.5800	50.0000	0.0000	(3.7255)	(0.4195)	0.0000	1	(4.1451)	01/06/2025
300896.ZK	12/16/2024	SDB3260961780	500.00	30.2068	14,641.76	15,103.39	0.0000	4.5800	50.0000	0.0000	(1.8628)	(0.2098)	0.0000	1	(2.0725)	01/06/2025
300896.ZK	12/16/2024	SDB3260961780	400.00	30.2068	11,713.41	12,082.71	0.0000	4.5800	50.0000	0.0000	(1.4902)	(0.1678)	0.0000	1	(1.6580)	01/06/2025
300896.ZK	12/16/2024	SDB3260961780	300.00	30.2068	8,785.06	9,062.03	0.0000	4.5800	50.0000	0.0000	(1.1177)	(0.1259)	0.0000	1	(1.2435)	01/06/2025
300896.ZK	12/16/2024	SDB3260961780	600.00	30.2068	17,570.12	18,124.07	0.0000	4.5800	50.0000	0.0000	(2.2353)	(0.2517)	0.0000	1	(2.4870)	01/06/2025
300896.ZK	12/16/2024	SDB3260961780	200.00	30.2068	5,856.71	6,041.36	0.0000	4.5800	50.0000	0.0000	(0.7451)	(0.0839)	0.0000	1	(0.8290)	01/06/2025
300896.ZK	12/16/2024	SDB3260961780	200.00	30.2068	5,856.71	6,041.36	0.0000	4.5800	50.0000	0.0000	(0.7451)	(0.0839)	0.0000	1	(0.8290)	01/06/2025
300896.ZK	12/16/2024	SDB3260961780	300.00	30.2068	8,785.06	9,062.03	0.0000	4.5800	50.0000	0.0000	(1.1177)	(0.1259)	0.0000	1	(1.2435)	01/06/2025
300896.ZK	12/16/2024	SDB3260961780	100.00	30.2068	2,928.35	3,020.68	0.0000	4.5800	50.0000	0.0000	(0.3726)	(0.0420)	0.0000	1	(0.4145)	01/06/2025
300896.ZK	12/16/2024	SDB3260961780	100.00	30.2068	2,928.35	3,020.68	0.0000	4.5800	50.0000	0.0000	(0.3726)	(0.0420)	0.0000	1	(0.4145)	01/06/2025
300896.ZK	12/16/2024	SDB3260961780	100.00	30.2068	2,928.35	3,020.68	0.0000	4.5800	50.0000	0.0000	(0.3726)	(0.0420)	0.0000	1	(0.4145)	01/06/2025
300896.ZK	12/16/2024	SDB3260961780	1,600.00	30.2068	46,853.64	48,330.84	0.0000	4.5800	50.0000	0.0000	(5.9608)	(0.6713)	0.0000	1	(6.6321)	01/06/2025
300896.ZK	12/16/2024	SDB3260961780	600.00	30.2068	17,570.12	18,124.07	0.0000	4.5800	50.0000	0.0000	(2.2353)	(0.2517)	0.0000	1	(2.4870)	01/06/2025
300896.ZK	12/16/2024	SDB3260961780	700.00	30.2068	20,498.47	21,144.74	0.0000	4.5800	50.0000	0.0000	(2.6079)	(0.2937)	0.0000	1	(2.9015)	01/06/2025
300896.ZK	12/13/2024	SDB3260961780	900.00	29.8878	26,355.18	26,899.05	0.0000	4.5800	50.0000	0.0000	(10.0589)	(1.1208)	0.0000	3	(11.1797)	01/06/2025
300896.ZK	12/13/2024	SDB3260961780	700.00	29.8878	20,498.47	20,921.48	0.0000	4.5800	50.0000	0.0000	(7.8236)	(0.8717)	0.0000	3	(8.6953)	01/06/2025
300896.ZK	12/13/2024	SDB3260961780	1,000.00	29.8878	29,283.53	29,887.83	0.0000	4.5800	50.0000	0.0000	(11.1765)	(1.2453)	0.0000	3	(12.4219)	01/06/2025
300896.ZK	12/13/2024	SDB3260961780	500.00	29.8878	14,641.76	14,943.92	0.0000	4.5800	50.0000	0.0000	(5.5883)	(0.6227)	0.0000	3	(6.2109)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
IMEIK TECHNOLOGY DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300896.ZK	12/13/2024	SDB3260961780	400.00	29.8878	11,713.41	11,955.13	0.0000	4.5800	50.0000	0.0000	(4.4706)	(0.4981)	0.0000	3	(4.9687)	01/06/2025
300896.ZK	12/13/2024	SDB3260961780	300.00	29.8878	8,785.06	8,966.35	0.0000	4.5800	50.0000	0.0000	(3.3530)	(0.3736)	0.0000	3	(3.7266)	01/06/2025
300896.ZK	12/13/2024	SDB3260961780	600.00	29.8878	17,570.12	17,932.70	0.0000	4.5800	50.0000	0.0000	(6.7059)	(0.7472)	0.0000	3	(7.4531)	01/06/2025
300896.ZK	12/13/2024	SDB3260961780	200.00	29.8878	5,856.71	5,977.57	0.0000	4.5800	50.0000	0.0000	(2.2353)	(0.2491)	0.0000	3	(2.4844)	01/06/2025
300896.ZK	12/13/2024	SDB3260961780	200.00	29.8878	5,856.71	5,977.57	0.0000	4.5800	50.0000	0.0000	(2.2353)	(0.2491)	0.0000	3	(2.4844)	01/06/2025
300896.ZK	12/13/2024	SDB3260961780	300.00	29.8878	8,785.06	8,966.35	0.0000	4.5800	50.0000	0.0000	(3.3530)	(0.3736)	0.0000	3	(3.7266)	01/06/2025
300896.ZK	12/13/2024	SDB3260961780	100.00	29.8878	2,928.35	2,988.78	0.0000	4.5800	50.0000	0.0000	(1.1177)	(0.1245)	0.0000	3	(1.2422)	01/06/2025
300896.ZK	12/13/2024	SDB3260961780	100.00	29.8878	2,928.35	2,988.78	0.0000	4.5800	50.0000	0.0000	(1.1177)	(0.1245)	0.0000	3	(1.2422)	01/06/2025
300896.ZK	12/13/2024	SDB3260961780	100.00	29.8878	2,928.35	2,988.78	0.0000	4.5800	50.0000	0.0000	(1.1177)	(0.1245)	0.0000	3	(1.2422)	01/06/2025
300896.ZK	12/13/2024	SDB3260961780	1,600.00	29.8878	46,853.64	47,820.53	0.0000	4.5800	50.0000	0.0000	(17.8825)	(1.9925)	0.0000	3	(19.8750)	01/06/2025
300896.ZK	12/13/2024	SDB3260961780	600.00	29.8878	17,570.12	17,932.70	0.0000	4.5800	50.0000	0.0000	(6.7059)	(0.7472)	0.0000	3	(7.4531)	01/06/2025
300896.ZK	12/13/2024	SDB3260961780	700.00	29.8878	20,498.47	20,921.48	0.0000	4.5800	50.0000	0.0000	(7.8236)	(0.8717)	0.0000	3	(8.6953)	01/06/2025
300896.ZK	12/12/2024	SDB3260961780	900.00	28.5996	26,355.18	25,739.68	0.0000	4.5800	50.0000	0.0000	(3.3530)	(0.3575)	0.0000	1	(3.7105)	01/06/2025
300896.ZK	12/12/2024	SDB3260961780	700.00	28.5996	20,498.47	20,019.75	0.0000	4.5800	50.0000	0.0000	(2.6079)	(0.2781)	0.0000	1	(2.8859)	01/06/2025
300896.ZK	12/12/2024	SDB3260961780	1,000.00	28.5996	29,283.53	28,599.64	0.0000	4.5800	50.0000	0.0000	(3.7255)	(0.3972)	0.0000	1	(4.1227)	01/06/2025
300896.ZK	12/12/2024	SDB3260961780	500.00	28.5996	14,641.76	14,299.82	0.0000	4.5800	50.0000	0.0000	(1.8628)	(0.1986)	0.0000	1	(2.0614)	01/06/2025
300896.ZK	12/12/2024	SDB3260961780	400.00	28.5996	11,713.41	11,439.86	0.0000	4.5800	50.0000	0.0000	(1.4902)	(0.1589)	0.0000	1	(1.6491)	01/06/2025
300896.ZK	12/12/2024	SDB3260961780	300.00	28.5996	8,785.06	8,579.89	0.0000	4.5800	50.0000	0.0000	(1.1177)	(0.1192)	0.0000	1	(1.2368)	01/06/2025
300896.ZK	12/12/2024	SDB3260961780	600.00	28.5996	17,570.12	17,159.78	0.0000	4.5800	50.0000	0.0000	(2.2353)	(0.2383)	0.0000	1	(2.4736)	01/06/2025
300896.ZK	12/12/2024	SDB3260961780	200.00	28.5996	5,856.71	5,719.93	0.0000	4.5800	50.0000	0.0000	(0.7451)	(0.0794)	0.0000	1	(0.8245)	01/06/2025
300896.ZK	12/12/2024	SDB3260961780	200.00	28.5996	5,856.71	5,719.93	0.0000	4.5800	50.0000	0.0000	(0.7451)	(0.0794)	0.0000	1	(0.8245)	01/06/2025
300896.ZK	12/12/2024	SDB3260961780	300.00	28.5996	8,785.06	8,579.89	0.0000	4.5800	50.0000	0.0000	(1.1177)	(0.1192)	0.0000	1	(1.2368)	01/06/2025
300896.ZK	12/12/2024	SDB3260961780	100.00	28.5996	2,928.35	2,859.96	0.0000	4.5800	50.0000	0.0000	(0.3726)	(0.0397)	0.0000	1	(0.4123)	01/06/2025
300896.ZK	12/12/2024	SDB3260961780	100.00	28.5996	2,928.35	2,859.96	0.0000	4.5800	50.0000	0.0000	(0.3726)	(0.0397)	0.0000	1	(0.4123)	01/06/2025
300896.ZK	12/12/2024	SDB3260961780	100.00	28.5996	2,928.35	2,859.96	0.0000	4.5800	50.0000	0.0000	(0.3726)	(0.0397)	0.0000	1	(0.4123)	01/06/2025
300896.ZK	12/12/2024	SDB3260961780	1,600.00	28.5996	46,853.64	45,759.43	0.0000	4.5800	50.0000	0.0000	(5.9608)	(0.6355)	0.0000	1	(6.5964)	01/06/2025
300896.ZK	12/12/2024	SDB3260961780	600.00	28.5996	17,570.12	17,159.78	0.0000	4.5800	50.0000	0.0000	(2.2353)	(0.2383)	0.0000	1	(2.4736)	01/06/2025
300896.ZK	12/12/2024	SDB3260961780	700.00	28.5996	20,498.47	20,019.75	0.0000	4.5800	50.0000	0.0000	(2.6079)	(0.2781)	0.0000	1	(2.8859)	01/06/2025
300896.ZK	12/11/2024	SDB3260961780	900.00	29.3117	26,355.18	26,380.57	0.0000	4.5800	50.0000	0.0000	(3.3530)	(0.3664)	0.0000	1	(3.7194)	01/06/2025
300896.ZK	12/11/2024	SDB3260961780	700.00	29.3117	20,498.47	20,518.22	0.0000	4.5800	50.0000	0.0000	(2.6079)	(0.2850)	0.0000	1	(2.8928)	01/06/2025
300896.ZK	12/11/2024	SDB3260961780	1,000.00	29.3117	29,283.53	29,311.74	0.0000	4.5800	50.0000	0.0000	(3.7255)	(0.4071)	0.0000	1	(4.1326)	01/06/2025
300896.ZK	12/11/2024	SDB3260961780	500.00	29.3117	14,641.76	14,655.87	0.0000	4.5800	50.0000	0.0000	(1.8628)	(0.2036)	0.0000	1	(2.0663)	01/06/2025
300896.ZK	12/11/2024	SDB3260961780	400.00	29.3117	11,713.41	11,724.70	0.0000	4.5800	50.0000	0.0000	(1.4902)	(0.1628)	0.0000	1	(1.6530)	01/06/2025
300896.ZK	12/11/2024	SDB3260961780	300.00	29.3117	8,785.06	8,793.52	0.0000	4.5800	50.0000	0.0000	(1.1177)	(0.1221)	0.0000	1	(1.2398)	01/06/2025
300896.ZK	12/11/2024	SDB3260961780	600.00	29.3117	17,570.12	17,587.05	0.0000	4.5800	50.0000	0.0000	(2.2353)	(0.2443)	0.0000	1	(2.4796)	01/06/2025
300896.ZK	12/11/2024	SDB3260961780	200.00	29.3117	5,856.71	5,862.35	0.0000	4.5800	50.0000	0.0000	(0.7451)	(0.0814)	0.0000	1	(0.8265)	01/06/2025
300896.ZK	12/11/2024	SDB3260961780	200.00	29.3117	5,856.71	5,862.35	0.0000	4.5800	50.0000	0.0000	(0.7451)	(0.0814)	0.0000	1	(0.8265)	01/06/2025
300896.ZK	12/11/2024	SDB3260961780	300.00	29.3117	8,785.06	8,793.52	0.0000	4.5800	50.0000	0.0000	(1.1177)	(0.1221)	0.0000	1	(1.2398)	01/06/2025
300896.ZK	12/11/2024	SDB3260961780	100.00	29.3117	2,928.35	2,931.17	0.0000	4.5800	50.0000	0.0000	(0.3726)	(0.0407)	0.0000	1	(0.4133)	01/06/2025
300896.ZK	12/11/2024	SDB3260961780	100.00	29.3117	2,928.35	2,931.17	0.0000	4.5800	50.0000	0.0000	(0.3726)	(0.0407)	0.0000	1	(0.4133)	01/06/2025
300896.ZK	12/11/2024	SDB3260961780	100.00	29.3117	2,928.35	2,931.17	0.0000	4.5800	50.0000	0.0000	(0.3726)	(0.0407)	0.0000	1	(0.4133)	01/06/2025
300896.ZK	12/11/2024	SDB3260961780	1,600.00	29.3117	46,853.64	46,898.79	0.0000	4.5800	50.0000	0.0000	(5.9608)	(0.6514)	0.0000	1	(6.6122)	01/06/2025
300896.ZK	12/11/2024	SDB3260961780	600.00	29.3117	17,570.12	17,587.05	0.0000	4.5800	50.0000	0.0000	(2.2353)	(0.2443)	0.0000	1	(2.4796)	01/06/2025
300896.ZK	12/11/2024	SDB3260961780	700.00	29.3117	20,498.47	20,518.22	0.0000	4.5800	50.0000	0.0000	(2.6079)	(0.2850)	0.0000	1	(2.8928)	01/06/2025
300896.ZK	12/10/2024	SDB3260961780	900.00	28.3496	26,355.18	25,514.60	0.0000	4.5800	50.0000	0.0000	(3.3530)	(0.3544)	0.0000	1	(3.7073)	01/06/2025
300896.ZK	12/10/2024	SDB3260961780	700.00	28.3496	20,498.47	19,844.69	0.0000	4.5800	50.0000	0.0000	(2.6079)	(0.2756)	0.0000	1	(2.8835)	01/06/2025
300896.ZK	12/10/2024	SDB3260961780	1,000.00	28.3496	29,283.53	28,349.55	0.0000	4.5800	50.0000	0.0000	(3.7255)	(0.3937)	0.0000	1	(4.1193)	01/06/2025
300896.ZK	12/10/2024	SDB3260961780	500.00	28.3496	14,641.76	14,174.78	0.0000	4.5800	50.0000	0.0000	(1.8628)	(0.1969)	0.0000	1	(2.0596)	01/06/2025
300896.ZK	12/10/2024	SDB3260961780	400.00	28.3496	11,713.41	11,339.82	0.0000	4.5800	50.0000	0.0000	(1.4902)	(0.1575)	0.0000	1	(1.6477)	01/06/2025
300896.ZK	12/10/2024	SDB3260961780	300.00	28.3496	8,785.06	8,504.87	0.0000	4.5800	50.0000	0.0000	(1.1177)	(0.1181)	0.0000	1	(1.2358)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
IMEIK TECHNOLOGY DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300896.ZK	12/10/2024	SDB3260961780	600.00	28.3496	17,570.12	17,009.73	0.0000	4.5800	50.0000	0.0000	(2.2353)	(0.2362)	0.0000	1	(2.4716)	01/06/2025
300896.ZK	12/10/2024	SDB3260961780	200.00	28.3496	5,856.71	5,669.91	0.0000	4.5800	50.0000	0.0000	(0.7451)	(0.0787)	0.0000	1	(0.8239)	01/06/2025
300896.ZK	12/10/2024	SDB3260961780	200.00	28.3496	5,856.71	5,669.91	0.0000	4.5800	50.0000	0.0000	(0.7451)	(0.0787)	0.0000	1	(0.8239)	01/06/2025
300896.ZK	12/10/2024	SDB3260961780	300.00	28.3496	8,785.06	8,504.87	0.0000	4.5800	50.0000	0.0000	(1.1177)	(0.1181)	0.0000	1	(1.2358)	01/06/2025
300896.ZK	12/10/2024	SDB3260961780	100.00	28.3496	2,928.35	2,834.96	0.0000	4.5800	50.0000	0.0000	(0.3726)	(0.0394)	0.0000	1	(0.4119)	01/06/2025
300896.ZK	12/10/2024	SDB3260961780	100.00	28.3496	2,928.35	2,834.96	0.0000	4.5800	50.0000	0.0000	(0.3726)	(0.0394)	0.0000	1	(0.4119)	01/06/2025
300896.ZK	12/10/2024	SDB3260961780	100.00	28.3496	2,928.35	2,834.96	0.0000	4.5800	50.0000	0.0000	(0.3726)	(0.0394)	0.0000	1	(0.4119)	01/06/2025
300896.ZK	12/10/2024	SDB3260961780	1,600.00	28.3496	46,853.64	45,359.28	0.0000	4.5800	50.0000	0.0000	(5.9608)	(0.6300)	0.0000	1	(6.5908)	01/06/2025
300896.ZK	12/10/2024	SDB3260961780	600.00	28.3496	17,570.12	17,009.73	0.0000	4.5800	50.0000	0.0000	(2.2353)	(0.2362)	0.0000	1	(2.4716)	01/06/2025
300896.ZK	12/10/2024	SDB3260961780	700.00	28.3496	20,498.47	19,844.69	0.0000	4.5800	50.0000	0.0000	(2.6079)	(0.2756)	0.0000	1	(2.8835)	01/06/2025
300896.ZK	12/09/2024	SDB3260961780	900.00	28.4777	26,355.18	25,629.92	0.0000	4.5800	50.0000	0.0000	(3.3530)	(0.3560)	0.0000	1	(3.7089)	01/06/2025
300896.ZK	12/09/2024	SDB3260961780	700.00	28.4777	20,498.47	19,934.39	0.0000	4.5800	50.0000	0.0000	(2.6079)	(0.2769)	0.0000	1	(2.8847)	01/06/2025
300896.ZK	12/09/2024	SDB3260961780	1,000.00	28.4777	29,283.53	28,477.69	0.0000	4.5800	50.0000	0.0000	(3.7255)	(0.3955)	0.0000	1	(4.1210)	01/06/2025
300896.ZK	12/09/2024	SDB3260961780	500.00	28.4777	14,641.76	14,238.85	0.0000	4.5800	50.0000	0.0000	(1.8628)	(0.1978)	0.0000	1	(2.0605)	01/06/2025
300896.ZK	12/09/2024	SDB3260961780	400.00	28.4777	11,713.41	11,391.08	0.0000	4.5800	50.0000	0.0000	(1.4902)	(0.1582)	0.0000	1	(1.6484)	01/06/2025
300896.ZK	12/09/2024	SDB3260961780	300.00	28.4777	8,785.06	8,543.31	0.0000	4.5800	50.0000	0.0000	(1.1177)	(0.1187)	0.0000	1	(1.2363)	01/06/2025
300896.ZK	12/09/2024	SDB3260961780	600.00	28.4777	17,570.12	17,086.62	0.0000	4.5800	50.0000	0.0000	(2.2353)	(0.2373)	0.0000	1	(2.4726)	01/06/2025
300896.ZK	12/09/2024	SDB3260961780	200.00	28.4777	5,856.71	5,695.54	0.0000	4.5800	50.0000	0.0000	(0.7451)	(0.0791)	0.0000	1	(0.8242)	01/06/2025
300896.ZK	12/09/2024	SDB3260961780	200.00	28.4777	5,856.71	5,695.54	0.0000	4.5800	50.0000	0.0000	(0.7451)	(0.0791)	0.0000	1	(0.8242)	01/06/2025
300896.ZK	12/09/2024	SDB3260961780	300.00	28.4777	8,785.06	8,543.31	0.0000	4.5800	50.0000	0.0000	(1.1177)	(0.1187)	0.0000	1	(1.2363)	01/06/2025
300896.ZK	12/09/2024	SDB3260961780	100.00	28.4777	2,928.35	2,847.77	0.0000	4.5800	50.0000	0.0000	(0.3726)	(0.0396)	0.0000	1	(0.4121)	01/06/2025
300896.ZK	12/09/2024	SDB3260961780	100.00	28.4777	2,928.35	2,847.77	0.0000	4.5800	50.0000	0.0000	(0.3726)	(0.0396)	0.0000	1	(0.4121)	01/06/2025
300896.ZK	12/09/2024	SDB3260961780	100.00	28.4777	2,928.35	2,847.77	0.0000	4.5800	50.0000	0.0000	(0.3726)	(0.0396)	0.0000	1	(0.4121)	01/06/2025
300896.ZK	12/09/2024	SDB3260961780	1,600.00	28.4777	46,853.64	45,564.31	0.0000	4.5800	50.0000	0.0000	(5.9608)	(0.6328)	0.0000	1	(6.5937)	01/06/2025
300896.ZK	12/09/2024	SDB3260961780	600.00	28.4777	17,570.12	17,086.62	0.0000	4.5800	50.0000	0.0000	(2.2353)	(0.2373)	0.0000	1	(2.4726)	01/06/2025
300896.ZK	12/09/2024	SDB3260961780	700.00	28.4777	20,498.47	19,934.39	0.0000	4.5800	50.0000	0.0000	(2.6079)	(0.2769)	0.0000	1	(2.8847)	01/06/2025
300896.ZK	12/06/2024	SDB3260961780	900.00	29.2308	26,355.18	26,307.69	0.0000	4.5800	50.0000	0.0000	(10.0589)	(1.0962)	0.0000	3	(11.1550)	01/06/2025
300896.ZK	12/06/2024	SDB3260961780	700.00	29.2308	20,498.47	20,461.54	0.0000	4.5800	50.0000	0.0000	(7.8236)	(0.8526)	0.0000	3	(8.6761)	01/06/2025
300896.ZK	12/06/2024	SDB3260961780	1,000.00	29.2308	29,283.53	29,230.77	0.0000	4.5800	50.0000	0.0000	(11.1765)	(1.2179)	0.0000	3	(12.3945)	01/06/2025
300896.ZK	12/06/2024	SDB3260961780	500.00	29.2308	14,641.76	14,615.38	0.0000	4.5800	50.0000	0.0000	(5.5883)	(0.6090)	0.0000	3	(6.1972)	01/06/2025
300896.ZK	12/06/2024	SDB3260961780	400.00	29.2308	11,713.41	11,692.31	0.0000	4.5800	50.0000	0.0000	(4.4706)	(0.4872)	0.0000	3	(4.9578)	01/06/2025
300896.ZK	12/06/2024	SDB3260961780	300.00	29.2308	8,785.06	8,769.23	0.0000	4.5800	50.0000	0.0000	(3.3530)	(0.3654)	0.0000	3	(3.7183)	01/06/2025
300896.ZK	12/06/2024	SDB3260961780	600.00	29.2308	17,570.12	17,538.46	0.0000	4.5800	50.0000	0.0000	(6.7059)	(0.7308)	0.0000	3	(7.4367)	01/06/2025
300896.ZK	12/06/2024	SDB3260961780	200.00	29.2308	5,856.71	5,846.15	0.0000	4.5800	50.0000	0.0000	(2.2353)	(0.2436)	0.0000	3	(2.4789)	01/06/2025
300896.ZK	12/06/2024	SDB3260961780	200.00	29.2308	5,856.71	5,846.15	0.0000	4.5800	50.0000	0.0000	(2.2353)	(0.2436)	0.0000	3	(2.4789)	01/06/2025
300896.ZK	12/06/2024	SDB3260961780	300.00	29.2308	8,785.06	8,769.23	0.0000	4.5800	50.0000	0.0000	(3.3530)	(0.3654)	0.0000	3	(3.7183)	01/06/2025
300896.ZK	12/06/2024	SDB3260961780	100.00	29.2308	2,928.35	2,923.08	0.0000	4.5800	50.0000	0.0000	(1.1177)	(0.1218)	0.0000	3	(1.2394)	01/06/2025
300896.ZK	12/06/2024	SDB3260961780	100.00	29.2308	2,928.35	2,923.08	0.0000	4.5800	50.0000	0.0000	(1.1177)	(0.1218)	0.0000	3	(1.2394)	01/06/2025
300896.ZK	12/06/2024	SDB3260961780	100.00	29.2308	2,928.35	2,923.08	0.0000	4.5800	50.0000	0.0000	(1.1177)	(0.1218)	0.0000	3	(1.2394)	01/06/2025
300896.ZK	12/06/2024	SDB3260961780	1,600.00	29.2308	46,853.64	46,769.23	0.0000	4.5800	50.0000	0.0000	(17.8825)	(1.9487)	0.0000	3	(19.8312)	01/06/2025
300896.ZK	12/06/2024	SDB3260961780	600.00	29.2308	17,570.12	17,538.46	0.0000	4.5800	50.0000	0.0000	(6.7059)	(0.7308)	0.0000	3	(7.4367)	01/06/2025
300896.ZK	12/06/2024	SDB3260961780	700.00	29.2308	20,498.47	20,461.54	0.0000	4.5800	50.0000	0.0000	(7.8236)	(0.8526)	0.0000	3	(8.6761)	01/06/2025
300896.ZK	12/05/2024	SDB3260961780	900.00	29.7795	26,355.18	26,801.57	0.0000	4.5800	50.0000	0.0000	(3.3530)	(0.3722)	0.0000	1	(3.7252)	01/06/2025
300896.ZK	12/05/2024	SDB3260961780	700.00	29.7795	20,498.47	20,845.67	0.0000	4.5800	50.0000	0.0000	(2.6079)	(0.2895)	0.0000	1	(2.8974)	01/06/2025
300896.ZK	12/05/2024	SDB3260961780	1,000.00	29.7795	29,283.53	29,779.52	0.0000	4.5800	50.0000	0.0000	(3.7255)	(0.4136)	0.0000	1	(4.1391)	01/06/2025
300896.ZK	12/05/2024	SDB3260961780	500.00	29.7795	14,641.76	14,889.76	0.0000	4.5800	50.0000	0.0000	(1.8628)	(0.2068)	0.0000	1	(2.0696)	01/06/2025
300896.ZK	12/05/2024	SDB3260961780	400.00	29.7795	11,713.41	11,911.81	0.0000	4.5800	50.0000	0.0000	(1.4902)	(0.1654)	0.0000	1	(1.6556)	01/06/2025
300896.ZK	12/05/2024	SDB3260961780	300.00	29.7795	8,785.06	8,933.86	0.0000	4.5800	50.0000	0.0000	(1.1177)	(0.1241)	0.0000	1	(1.2417)	01/06/2025
300896.ZK	12/05/2024	SDB3260961780	600.00	29.7795	17,570.12	17,867.72	0.0000	4.5800	50.0000	0.0000	(2.2353)	(0.2482)	0.0000	1	(2.4835)	01/06/2025
300896.ZK	12/05/2024	SDB3260961780	200.00	29.7795	5,856.71	5,955.90	0.0000	4.5800	50.0000	0.0000	(0.7451)	(0.0827)	0.0000	1	(0.8278)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
IMEIK TECHNOLOGY DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300896.ZK	12/05/2024	SDB3260961780	200.00	29.7795	5,856.71	5,955.90	0.0000	4.5800	50.0000	0.0000	(0.7451)	(0.0827)	0.0000	1	(0.8278)	01/06/2025
300896.ZK	12/05/2024	SDB3260961780	300.00	29.7795	8,785.06	8,933.86	0.0000	4.5800	50.0000	0.0000	(1.1177)	(0.1241)	0.0000	1	(1.2417)	01/06/2025
300896.ZK	12/05/2024	SDB3260961780	100.00	29.7795	2,928.35	2,977.95	0.0000	4.5800	50.0000	0.0000	(0.3726)	(0.0414)	0.0000	1	(0.4139)	01/06/2025
300896.ZK	12/05/2024	SDB3260961780	100.00	29.7795	2,928.35	2,977.95	0.0000	4.5800	50.0000	0.0000	(0.3726)	(0.0414)	0.0000	1	(0.4139)	01/06/2025
300896.ZK	12/05/2024	SDB3260961780	100.00	29.7795	2,928.35	2,977.95	0.0000	4.5800	50.0000	0.0000	(0.3726)	(0.0414)	0.0000	1	(0.4139)	01/06/2025
300896.ZK	12/05/2024	SDB3260961780	1,600.00	29.7795	46,853.64	47,647.24	0.0000	4.5800	50.0000	0.0000	(5.9608)	(0.6618)	0.0000	1	(6.6226)	01/06/2025
300896.ZK	12/05/2024	SDB3260961780	600.00	29.7795	17,570.12	17,867.72	0.0000	4.5800	50.0000	0.0000	(2.2353)	(0.2482)	0.0000	1	(2.4835)	01/06/2025
300896.ZK	12/05/2024	SDB3260961780	700.00	29.7795	20,498.47	20,845.67	0.0000	4.5800	50.0000	0.0000	(2.6079)	(0.2895)	0.0000	1	(2.8974)	01/06/2025
300896.ZK	12/04/2024	SDB3260961780	900.00	29.2835	26,355.18	26,355.18	0.0000	4.5800	50.0000	0.0000	(3.3530)	(0.3660)	0.0000	1	(3.7190)	01/06/2025
300896.ZK	12/04/2024	SDB3260961780	700.00	29.2835	20,498.47	20,498.47	0.0000	4.5800	50.0000	0.0000	(2.6079)	(0.2847)	0.0000	1	(2.8926)	01/06/2025
300896.ZK	12/04/2024	SDB3260961780	1,000.00	29.2835	29,283.53	29,283.53	0.0000	4.5800	50.0000	0.0000	(3.7255)	(0.4067)	0.0000	1	(4.1322)	01/06/2025
300896.ZK	12/04/2024	SDB3260961780	500.00	29.2835	14,641.76	14,641.76	0.0000	4.5800	50.0000	0.0000	(1.8628)	(0.2034)	0.0000	1	(2.0661)	01/06/2025
300896.ZK	12/04/2024	SDB3260961780	400.00	29.2835	11,713.41	11,713.41	0.0000	4.5800	50.0000	0.0000	(1.4902)	(0.1627)	0.0000	1	(1.6529)	01/06/2025
300896.ZK	12/04/2024	SDB3260961780	300.00	29.2835	8,785.06	8,785.06	0.0000	4.5800	50.0000	0.0000	(1.1177)	(0.1220)	0.0000	1	(1.2397)	01/06/2025
300896.ZK	12/04/2024	SDB3260961780	600.00	29.2835	17,570.12	17,570.12	0.0000	4.5800	50.0000	0.0000	(2.2353)	(0.2440)	0.0000	1	(2.4793)	01/06/2025
300896.ZK	12/04/2024	SDB3260961780	200.00	29.2835	5,856.71	5,856.71	0.0000	4.5800	50.0000	0.0000	(0.7451)	(0.0813)	0.0000	1	(0.8264)	01/06/2025
300896.ZK	12/04/2024	SDB3260961780	200.00	29.2835	5,856.71	5,856.71	0.0000	4.5800	50.0000	0.0000	(0.7451)	(0.0813)	0.0000	1	(0.8264)	01/06/2025
300896.ZK	12/04/2024	SDB3260961780	300.00	29.2835	8,785.06	8,785.06	0.0000	4.5800	50.0000	0.0000	(1.1177)	(0.1220)	0.0000	1	(1.2397)	01/06/2025
300896.ZK	12/04/2024	SDB3260961780	100.00	29.2835	2,928.35	2,928.35	0.0000	4.5800	50.0000	0.0000	(0.3726)	(0.0407)	0.0000	1	(0.4132)	01/06/2025
300896.ZK	12/04/2024	SDB3260961780	100.00	29.2835	2,928.35	2,928.35	0.0000	4.5800	50.0000	0.0000	(0.3726)	(0.0407)	0.0000	1	(0.4132)	01/06/2025
300896.ZK	12/04/2024	SDB3260961780	100.00	29.2835	2,928.35	2,928.35	0.0000	4.5800	50.0000	0.0000	(0.3726)	(0.0407)	0.0000	1	(0.4132)	01/06/2025
300896.ZK	12/04/2024	SDB3260961780	1,800.00	29.2835	52,710.35	52,710.35	0.0000	4.5800	50.0000	0.0000	(6.7059)	(0.7321)	0.0000	1	(7.4380)	01/06/2025
300896.ZK	12/04/2024	SDB3260961780	600.00	29.2835	17,570.12	17,570.12	0.0000	4.5800	50.0000	0.0000	(2.2353)	(0.2440)	0.0000	1	(2.4793)	01/06/2025
300896.ZK	12/04/2024	SDB3260961780	700.00	29.2835	20,498.47	20,498.47	0.0000	4.5800	50.0000	0.0000	(2.6079)	(0.2847)	0.0000	1	(2.8926)	01/06/2025
TOTAL IMEIK TECHNOLOGY DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND												(838.2186)	(91.6299)	0.0000	(929.8485)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
INDUSTRIAL SECURITIES CO.,LTD CMN CLASS A SERIES NORTHBOUND																
601377.SH	01/03/2025	SDB3262115556	2,100.00	0.8906	1,868.95	1,870.31	0.0000	4.3300	50.0000	0.0000	(0.6744)	(0.0779)	0.0000	3	(0.7523)	01/06/2025
601377.SH	01/03/2025	SDB3262115556	100.00	0.8906	89.00	89.06	0.0000	4.3300	50.0000	0.0000	(0.0321)	(0.0037)	0.0000	3	(0.0358)	01/06/2025
601377.SH	01/03/2025	SDB3262115556	400.00	0.8906	355.99	356.25	0.0000	4.3300	50.0000	0.0000	(0.1285)	(0.0148)	0.0000	3	(0.1433)	01/06/2025
601377.SH	01/03/2025	SDB3262115556	6,500.00	0.8906	5,784.84	5,789.04	0.0000	4.3300	50.0000	0.0000	(2.0874)	(0.2412)	0.0000	3	(2.3286)	01/06/2025
601377.SH	01/03/2025	SDB3262115556	8,300.00	0.8906	7,386.80	7,392.16	0.0000	4.3300	50.0000	0.0000	(2.6654)	(0.3080)	0.0000	3	(2.9734)	01/06/2025
601377.SH	01/03/2025	SDB3262115556	16,100.00	0.8906	14,328.61	14,339.01	0.0000	4.3300	50.0000	0.0000	(5.1702)	(0.5975)	0.0000	3	(5.7677)	01/06/2025
601377.SH	01/03/2025	SDB3262115556	200.00	0.8906	178.00	178.12	0.0000	4.3300	50.0000	0.0000	(0.0642)	(0.0074)	0.0000	3	(0.0716)	01/06/2025
601377.SH	01/03/2025	SDB3262115556	1,200.00	0.8906	1,067.97	1,068.75	0.0000	4.3300	50.0000	0.0000	(0.3854)	(0.0445)	0.0000	3	(0.4299)	01/06/2025
601377.SH	01/03/2025	SDB3262115556	700.00	0.8906	622.98	623.44	0.0000	4.3300	50.0000	0.0000	(0.2248)	(0.0260)	0.0000	3	(0.2508)	01/06/2025
601377.SH	01/02/2025	SDB3262115556	2,100.00	0.8886	1,868.95	1,866.10	0.0000	4.3300	50.0000	0.0000	(0.2248)	(0.0259)	0.0000	1	(0.2507)	01/06/2025
601377.SH	01/02/2025	SDB3262115556	100.00	0.8886	89.00	88.86	0.0000	4.3300	50.0000	0.0000	(0.0107)	(0.0012)	0.0000	1	(0.0119)	01/06/2025
601377.SH	01/02/2025	SDB3262115556	400.00	0.8886	355.99	355.45	0.0000	4.3300	50.0000	0.0000	(0.0428)	(0.0049)	0.0000	1	(0.0478)	01/06/2025
601377.SH	01/02/2025	SDB3262115556	6,500.00	0.8886	5,784.84	5,776.04	0.0000	4.3300	50.0000	0.0000	(0.6958)	(0.0802)	0.0000	1	(0.7760)	01/06/2025
601377.SH	01/02/2025	SDB3262115556	8,300.00	0.8886	7,386.80	7,375.55	0.0000	4.3300	50.0000	0.0000	(0.8885)	(0.1024)	0.0000	1	(0.9909)	01/06/2025
601377.SH	01/02/2025	SDB3262115556	16,100.00	0.8886	14,328.61	14,306.80	0.0000	4.3300	50.0000	0.0000	(1.7234)	(0.1987)	0.0000	1	(1.9221)	01/06/2025
601377.SH	01/02/2025	SDB3262115556	200.00	0.8886	178.00	177.72	0.0000	4.3300	50.0000	0.0000	(0.0214)	(0.0025)	0.0000	1	(0.0239)	01/06/2025
601377.SH	01/02/2025	SDB3262115556	1,200.00	0.8886	1,067.97	1,066.35	0.0000	4.3300	50.0000	0.0000	(0.1285)	(0.0148)	0.0000	1	(0.1433)	01/06/2025
601377.SH	01/02/2025	SDB3262115556	700.00	0.8886	622.98	622.03	0.0000	4.3300	50.0000	0.0000	(0.0749)	(0.0086)	0.0000	1	(0.0836)	01/06/2025
601377.SH	12/31/2024	SDB3262115556	2,100.00	0.8803	1,868.95	1,848.70	0.0000	4.3300	50.0000	0.0000	(0.4496)	(0.0514)	0.0000	2	(0.5009)	01/06/2025
601377.SH	12/31/2024	SDB3262115556	100.00	0.8803	89.00	88.03	0.0000	4.3300	50.0000	0.0000	(0.0214)	(0.0024)	0.0000	2	(0.0239)	01/06/2025
601377.SH	12/31/2024	SDB3262115556	400.00	0.8803	355.99	352.13	0.0000	4.3300	50.0000	0.0000	(0.0856)	(0.0098)	0.0000	2	(0.0954)	01/06/2025
601377.SH	12/31/2024	SDB3262115556	6,500.00	0.8803	5,784.84	5,722.17	0.0000	4.3300	50.0000	0.0000	(1.3916)	(0.1589)	0.0000	2	(1.5505)	01/06/2025
601377.SH	12/31/2024	SDB3262115556	8,300.00	0.8803	7,386.80	7,306.77	0.0000	4.3300	50.0000	0.0000	(1.7769)	(0.2030)	0.0000	2	(1.9799)	01/06/2025
601377.SH	12/31/2024	SDB3262115556	16,100.00	0.8803	14,328.61	14,173.38	0.0000	4.3300	50.0000	0.0000	(3.4468)	(0.3937)	0.0000	2	(3.8405)	01/06/2025
601377.SH	12/31/2024	SDB3262115556	200.00	0.8803	178.00	176.07	0.0000	4.3300	50.0000	0.0000	(0.0428)	(0.0049)	0.0000	2	(0.0477)	01/06/2025
601377.SH	12/31/2024	SDB3262115556	1,200.00	0.8803	1,067.97	1,056.40	0.0000	4.3300	50.0000	0.0000	(0.2569)	(0.0293)	0.0000	2	(0.2863)	01/06/2025
601377.SH	12/31/2024	SDB3262115556	700.00	0.8803	622.98	616.23	0.0000	4.3300	50.0000	0.0000	(0.1499)	(0.0171)	0.0000	2	(0.1670)	01/06/2025
601377.SH	12/30/2024	SDB3262115556	2,100.00	0.8638	1,868.95	1,813.88	0.0000	4.3300	50.0000	0.0000	(0.2248)	(0.0252)	0.0000	1	(0.2500)	01/06/2025
601377.SH	12/30/2024	SDB3262115556	100.00	0.8638	89.00	86.38	0.0000	4.3300	50.0000	0.0000	(0.0107)	(0.0012)	0.0000	1	(0.0119)	01/06/2025
601377.SH	12/30/2024	SDB3262115556	400.00	0.8638	355.99	345.50	0.0000	4.3300	50.0000	0.0000	(0.0428)	(0.0048)	0.0000	1	(0.0476)	01/06/2025
601377.SH	12/30/2024	SDB3262115556	6,500.00	0.8638	5,784.84	5,614.38	0.0000	4.3300	50.0000	0.0000	(0.6958)	(0.0780)	0.0000	1	(0.7738)	01/06/2025
601377.SH	12/30/2024	SDB3262115556	8,300.00	0.8638	7,386.80	7,169.13	0.0000	4.3300	50.0000	0.0000	(0.8885)	(0.0996)	0.0000	1	(0.9880)	01/06/2025
601377.SH	12/30/2024	SDB3262115556	16,100.00	0.8638	14,328.61	13,906.39	0.0000	4.3300	50.0000	0.0000	(1.7234)	(0.1931)	0.0000	1	(1.9166)	01/06/2025
601377.SH	12/30/2024	SDB3262115556	200.00	0.8638	178.00	172.75	0.0000	4.3300	50.0000	0.0000	(0.0214)	(0.0024)	0.0000	1	(0.0238)	01/06/2025
601377.SH	12/30/2024	SDB3262115556	1,200.00	0.8638	1,067.97	1,036.50	0.0000	4.3300	50.0000	0.0000	(0.1285)	(0.0144)	0.0000	1	(0.1428)	01/06/2025
601377.SH	12/30/2024	SDB3262115556	700.00	0.8638	622.98	604.63	0.0000	4.3300	50.0000	0.0000	(0.0749)	(0.0084)	0.0000	1	(0.0833)	01/06/2025
601377.SH	12/27/2024	SDB3262115556	2,100.00	0.8785	1,868.95	1,844.83	0.0000	4.3300	50.0000	0.0000	(0.6744)	(0.0769)	0.0000	3	(0.7512)	01/06/2025
601377.SH	12/27/2024	SDB3262115556	100.00	0.8785	89.00	87.85	0.0000	4.3300	50.0000	0.0000	(0.0321)	(0.0037)	0.0000	3	(0.0358)	01/06/2025
601377.SH	12/27/2024	SDB3262115556	400.00	0.8785	355.99	351.40	0.0000	4.3300	50.0000	0.0000	(0.1285)	(0.0146)	0.0000	3	(0.1431)	01/06/2025
601377.SH	12/27/2024	SDB3262115556	6,500.00	0.8785	5,784.84	5,710.18	0.0000	4.3300	50.0000	0.0000	(2.0874)	(0.2379)	0.0000	3	(2.3253)	01/06/2025
601377.SH	12/27/2024	SDB3262115556	8,300.00	0.8785	7,386.80	7,291.46	0.0000	4.3300	50.0000	0.0000	(2.6654)	(0.3038)	0.0000	3	(2.9692)	01/06/2025
601377.SH	12/27/2024	SDB3262115556	16,100.00	0.8785	14,328.61	14,143.67	0.0000	4.3300	50.0000	0.0000	(5.1702)	(0.5893)	0.0000	3	(5.7596)	01/06/2025
601377.SH	12/27/2024	SDB3262115556	200.00	0.8785	178.00	175.70	0.0000	4.3300	50.0000	0.0000	(0.0642)	(0.0073)	0.0000	3	(0.0715)	01/06/2025
601377.SH	12/27/2024	SDB3262115556	1,200.00	0.8785	1,067.97	1,054.19	0.0000	4.3300	50.0000	0.0000	(0.3854)	(0.0439)	0.0000	3	(0.4293)	01/06/2025
601377.SH	12/27/2024	SDB3262115556	700.00	0.8785	622.98	614.94	0.0000	4.3300	50.0000	0.0000	(0.2248)	(0.0256)	0.0000	3	(0.2504)	01/06/2025
601377.SH	12/26/2024	SDB3262115556	2,100.00	0.8737	1,868.95	1,834.70	0.0000	4.3300	50.0000	0.0000	(0.2248)	(0.0255)	0.0000	1	(0.2503)	01/06/2025
601377.SH	12/26/2024	SDB3262115556	100.00	0.8737	89.00	87.37	0.0000	4.3300	50.0000	0.0000	(0.0107)	(0.0012)	0.0000	1	(0.0119)	01/06/2025
601377.SH	12/26/2024	SDB3262115556	400.00	0.8737	355.99	349.47	0.0000	4.3300	50.0000	0.0000	(0.0428)	(0.0049)	0.0000	1	(0.0477)	01/06/2025
601377.SH	12/26/2024	SDB3262115556	6,500.00	0.8737	5,784.84	5,678.84	0.0000	4.3300	50.0000	0.0000	(0.6958)	(0.0789)	0.0000	1	(0.7747)	01/06/2025
601377.SH	12/26/2024	SDB3262115556	8,300.00	0.8737	7,386.80	7,251.44	0.0000	4.3300	50.0000	0.0000	(0.8885)	(0.1007)	0.0000	1	(0.9892)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
INDUSTRIAL SECURITIES CO.,LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
601377.SH	12/26/2024	SDB3262115556	16,100.00	0.8737	14,328.61	14,066.04	0.0000	4.3300	50.0000	0.0000	(1.7234)	(0.1954)	0.0000	1	(1.9188)	01/06/2025
601377.SH	12/26/2024	SDB3262115556	200.00	0.8737	178.00	174.73	0.0000	4.3300	50.0000	0.0000	(0.0214)	(0.0024)	0.0000	1	(0.0238)	01/06/2025
601377.SH	12/26/2024	SDB3262115556	1,200.00	0.8737	1,067.97	1,048.40	0.0000	4.3300	50.0000	0.0000	(0.1285)	(0.0146)	0.0000	1	(0.1430)	01/06/2025
601377.SH	12/26/2024	SDB3262115556	700.00	0.8737	622.98	611.57	0.0000	4.3300	50.0000	0.0000	(0.0749)	(0.0085)	0.0000	1	(0.0834)	01/06/2025
601377.SH	12/24/2024	SDB3262115556	2,100.00	0.8737	1,868.95	1,834.70	0.0000	4.3300	50.0000	0.0000	(0.4496)	(0.0510)	0.0000	2	(0.5006)	01/06/2025
601377.SH	12/24/2024	SDB3262115556	100.00	0.8737	89.00	87.37	0.0000	4.3300	50.0000	0.0000	(0.0214)	(0.0024)	0.0000	2	(0.0238)	01/06/2025
601377.SH	12/24/2024	SDB3262115556	400.00	0.8737	355.99	349.47	0.0000	4.3300	50.0000	0.0000	(0.0856)	(0.0097)	0.0000	2	(0.0953)	01/06/2025
601377.SH	12/24/2024	SDB3262115556	6,500.00	0.8737	5,784.84	5,678.84	0.0000	4.3300	50.0000	0.0000	(1.3916)	(0.1577)	0.0000	2	(1.5493)	01/06/2025
601377.SH	12/24/2024	SDB3262115556	8,300.00	0.8737	7,386.80	7,251.44	0.0000	4.3300	50.0000	0.0000	(1.7769)	(0.2014)	0.0000	2	(1.9784)	01/06/2025
601377.SH	12/24/2024	SDB3262115556	16,100.00	0.8737	14,328.61	14,066.04	0.0000	4.3300	50.0000	0.0000	(3.4468)	(0.3907)	0.0000	2	(3.8376)	01/06/2025
601377.SH	12/24/2024	SDB3262115556	200.00	0.8737	178.00	174.73	0.0000	4.3300	50.0000	0.0000	(0.0428)	(0.0049)	0.0000	2	(0.0477)	01/06/2025
601377.SH	12/24/2024	SDB3262115556	1,200.00	0.8737	1,067.97	1,048.40	0.0000	4.3300	50.0000	0.0000	(0.2569)	(0.0291)	0.0000	2	(0.2860)	01/06/2025
601377.SH	12/24/2024	SDB3262115556	700.00	0.8737	622.98	611.57	0.0000	4.3300	50.0000	0.0000	(0.1499)	(0.0170)	0.0000	2	(0.1669)	01/06/2025
601377.SH	12/23/2024	SDB3262115556	2,100.00	0.8792	1,868.95	1,846.40	0.0000	4.3300	50.0000	0.0000	(0.2248)	(0.0256)	0.0000	1	(0.2504)	01/06/2025
601377.SH	12/23/2024	SDB3262115556	100.00	0.8792	89.00	87.92	0.0000	4.3300	50.0000	0.0000	(0.0107)	(0.0012)	0.0000	1	(0.0119)	01/06/2025
601377.SH	12/23/2024	SDB3262115556	400.00	0.8792	355.99	351.70	0.0000	4.3300	50.0000	0.0000	(0.0428)	(0.0049)	0.0000	1	(0.0477)	01/06/2025
601377.SH	12/23/2024	SDB3262115556	6,500.00	0.8792	5,784.84	5,715.05	0.0000	4.3300	50.0000	0.0000	(0.6958)	(0.0794)	0.0000	1	(0.7752)	01/06/2025
601377.SH	12/23/2024	SDB3262115556	8,300.00	0.8792	7,386.80	7,297.68	0.0000	4.3300	50.0000	0.0000	(0.8885)	(0.1014)	0.0000	1	(0.9898)	01/06/2025
601377.SH	12/23/2024	SDB3262115556	16,100.00	0.8792	14,328.61	14,155.73	0.0000	4.3300	50.0000	0.0000	(1.7234)	(0.1966)	0.0000	1	(1.9200)	01/06/2025
601377.SH	12/23/2024	SDB3262115556	200.00	0.8792	178.00	175.85	0.0000	4.3300	50.0000	0.0000	(0.0214)	(0.0024)	0.0000	1	(0.0239)	01/06/2025
601377.SH	12/23/2024	SDB3262115556	1,200.00	0.8792	1,067.97	1,055.09	0.0000	4.3300	50.0000	0.0000	(0.1285)	(0.0147)	0.0000	1	(0.1431)	01/06/2025
601377.SH	12/23/2024	SDB3262115556	700.00	0.8792	622.98	615.47	0.0000	4.3300	50.0000	0.0000	(0.0749)	(0.0085)	0.0000	1	(0.0835)	01/06/2025
601377.SH	12/20/2024	SDB3262115556	2,100.00	0.8749	1,868.95	1,837.39	0.0000	4.3300	50.0000	0.0000	(0.6744)	(0.0766)	0.0000	3	(0.7509)	01/06/2025
601377.SH	12/20/2024	SDB3262115556	100.00	0.8749	89.00	87.49	0.0000	4.3300	50.0000	0.0000	(0.0321)	(0.0036)	0.0000	3	(0.0358)	01/06/2025
601377.SH	12/20/2024	SDB3262115556	400.00	0.8749	355.99	349.98	0.0000	4.3300	50.0000	0.0000	(0.1285)	(0.0146)	0.0000	3	(0.1430)	01/06/2025
601377.SH	12/20/2024	SDB3262115556	6,500.00	0.8749	5,784.84	5,687.17	0.0000	4.3300	50.0000	0.0000	(2.0874)	(0.2370)	0.0000	3	(2.3243)	01/06/2025
601377.SH	12/20/2024	SDB3262115556	8,300.00	0.8749	7,386.80	7,262.08	0.0000	4.3300	50.0000	0.0000	(2.6654)	(0.3026)	0.0000	3	(2.9680)	01/06/2025
601377.SH	12/20/2024	SDB3262115556	16,100.00	0.8749	14,328.61	14,086.68	0.0000	4.3300	50.0000	0.0000	(5.1702)	(0.5869)	0.0000	3	(5.7572)	01/06/2025
601377.SH	12/20/2024	SDB3262115556	200.00	0.8749	178.00	174.99	0.0000	4.3300	50.0000	0.0000	(0.0642)	(0.0073)	0.0000	3	(0.0715)	01/06/2025
601377.SH	12/20/2024	SDB3262115556	1,200.00	0.8749	1,067.97	1,049.94	0.0000	4.3300	50.0000	0.0000	(0.3854)	(0.0437)	0.0000	3	(0.4291)	01/06/2025
601377.SH	12/20/2024	SDB3262115556	700.00	0.8749	622.98	612.46	0.0000	4.3300	50.0000	0.0000	(0.2248)	(0.0255)	0.0000	3	(0.2503)	01/06/2025
601377.SH	12/19/2024	SDB3262115556	2,100.00	0.8769	1,868.95	1,841.41	0.0000	4.5800	50.0000	0.0000	(0.2378)	(0.0256)	0.0000	1	(0.2633)	01/06/2025
601377.SH	12/19/2024	SDB3262115556	100.00	0.8769	89.00	87.69	0.0000	4.5800	50.0000	0.0000	(0.0113)	(0.0012)	0.0000	1	(0.0125)	01/06/2025
601377.SH	12/19/2024	SDB3262115556	400.00	0.8769	355.99	350.74	0.0000	4.5800	50.0000	0.0000	(0.0453)	(0.0049)	0.0000	1	(0.0502)	01/06/2025
601377.SH	12/19/2024	SDB3262115556	6,500.00	0.8769	5,784.84	5,699.60	0.0000	4.5800	50.0000	0.0000	(0.7360)	(0.0792)	0.0000	1	(0.8151)	01/06/2025
601377.SH	12/19/2024	SDB3262115556	8,300.00	0.8769	7,386.80	7,277.95	0.0000	4.5800	50.0000	0.0000	(0.9398)	(0.1011)	0.0000	1	(1.0408)	01/06/2025
601377.SH	12/19/2024	SDB3262115556	16,100.00	0.8769	14,328.61	14,117.48	0.0000	4.5800	50.0000	0.0000	(1.8229)	(0.1961)	0.0000	1	(2.0190)	01/06/2025
601377.SH	12/19/2024	SDB3262115556	200.00	0.8769	178.00	175.37	0.0000	4.5800	50.0000	0.0000	(0.0226)	(0.0024)	0.0000	1	(0.0251)	01/06/2025
601377.SH	12/19/2024	SDB3262115556	1,200.00	0.8769	1,067.97	1,052.23	0.0000	4.5800	50.0000	0.0000	(0.1359)	(0.0146)	0.0000	1	(0.1505)	01/06/2025
601377.SH	12/19/2024	SDB3262115556	700.00	0.8769	622.98	613.80	0.0000	4.5800	50.0000	0.0000	(0.0793)	(0.0085)	0.0000	1	(0.0878)	01/06/2025
601377.SH	12/18/2024	SDB3262115556	2,100.00	0.8891	1,868.95	1,867.01	0.0000	4.5800	50.0000	0.0000	(0.2378)	(0.0259)	0.0000	1	(0.2637)	01/06/2025
601377.SH	12/18/2024	SDB3262115556	100.00	0.8891	89.00	88.91	0.0000	4.5800	50.0000	0.0000	(0.0113)	(0.0012)	0.0000	1	(0.0126)	01/06/2025
601377.SH	12/18/2024	SDB3262115556	400.00	0.8891	355.99	355.62	0.0000	4.5800	50.0000	0.0000	(0.0453)	(0.0049)	0.0000	1	(0.0502)	01/06/2025
601377.SH	12/18/2024	SDB3262115556	6,500.00	0.8891	5,784.84	5,778.85	0.0000	4.5800	50.0000	0.0000	(0.7360)	(0.0803)	0.0000	1	(0.8162)	01/06/2025
601377.SH	12/18/2024	SDB3262115556	8,300.00	0.8891	7,386.80	7,379.15	0.0000	4.5800	50.0000	0.0000	(0.9398)	(0.1025)	0.0000	1	(1.0423)	01/06/2025
601377.SH	12/18/2024	SDB3262115556	16,100.00	0.8891	14,328.61	14,313.77	0.0000	4.5800	50.0000	0.0000	(1.8229)	(0.1988)	0.0000	1	(2.0217)	01/06/2025
601377.SH	12/18/2024	SDB3262115556	200.00	0.8891	178.00	177.81	0.0000	4.5800	50.0000	0.0000	(0.0226)	(0.0025)	0.0000	1	(0.0251)	01/06/2025
601377.SH	12/18/2024	SDB3262115556	1,200.00	0.8891	1,067.97	1,066.86	0.0000	4.5800	50.0000	0.0000	(0.1359)	(0.0148)	0.0000	1	(0.1507)	01/06/2025
601377.SH	12/18/2024	SDB3262115556	700.00	0.8891	622.98	622.34	0.0000	4.5800	50.0000	0.0000	(0.0793)	(0.0086)	0.0000	1	(0.0879)	01/06/2025
601377.SH	12/17/2024	SDB3262115556	2,100.00	0.9097	1,868.95	1,910.37	0.0000	4.5800	50.0000	0.0000	(0.2378)	(0.0265)	0.0000	1	(0.2643)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
INDUSTRIAL SECURITIES CO.,LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
601377.SH	12/17/2024	SDB3262115556	100.00	0.9097	89.00	90.97	0.0000	4.5800	50.0000	0.0000	(0.0113)	(0.0013)	0.0000	1	(0.0126)	01/06/2025
601377.SH	12/17/2024	SDB3262115556	400.00	0.9097	355.99	363.88	0.0000	4.5800	50.0000	0.0000	(0.0453)	(0.0051)	0.0000	1	(0.0503)	01/06/2025
601377.SH	12/17/2024	SDB3262115556	6,500.00	0.9097	5,784.84	5,913.04	0.0000	4.5800	50.0000	0.0000	(0.7360)	(0.0821)	0.0000	1	(0.8181)	01/06/2025
601377.SH	12/17/2024	SDB3262115556	8,300.00	0.9097	7,386.80	7,550.49	0.0000	4.5800	50.0000	0.0000	(0.9398)	(0.1049)	0.0000	1	(1.0446)	01/06/2025
601377.SH	12/17/2024	SDB3262115556	16,100.00	0.9097	14,328.61	14,646.14	0.0000	4.5800	50.0000	0.0000	(1.8229)	(0.2034)	0.0000	1	(2.0263)	01/06/2025
601377.SH	12/17/2024	SDB3262115556	200.00	0.9097	178.00	181.94	0.0000	4.5800	50.0000	0.0000	(0.0226)	(0.0025)	0.0000	1	(0.0252)	01/06/2025
601377.SH	12/17/2024	SDB3262115556	1,200.00	0.9097	1,067.97	1,091.64	0.0000	4.5800	50.0000	0.0000	(0.1359)	(0.0152)	0.0000	1	(0.1510)	01/06/2025
601377.SH	12/17/2024	SDB3262115556	700.00	0.9097	622.98	636.79	0.0000	4.5800	50.0000	0.0000	(0.0793)	(0.0088)	0.0000	1	(0.0881)	01/06/2025
601377.SH	12/16/2024	SDB3262115556	2,100.00	0.8999	1,868.95	1,889.71	0.0000	4.5800	50.0000	0.0000	(0.2378)	(0.0262)	0.0000	1	(0.2640)	01/06/2025
601377.SH	12/16/2024	SDB3262115556	100.00	0.8999	89.00	89.99	0.0000	4.5800	50.0000	0.0000	(0.0113)	(0.0012)	0.0000	1	(0.0126)	01/06/2025
601377.SH	12/16/2024	SDB3262115556	400.00	0.8999	355.99	359.95	0.0000	4.5800	50.0000	0.0000	(0.0453)	(0.0050)	0.0000	1	(0.0503)	01/06/2025
601377.SH	12/16/2024	SDB3262115556	6,500.00	0.8999	5,784.84	5,849.12	0.0000	4.5800	50.0000	0.0000	(0.7360)	(0.0812)	0.0000	1	(0.8172)	01/06/2025
601377.SH	12/16/2024	SDB3262115556	8,300.00	0.8999	7,386.80	7,468.87	0.0000	4.5800	50.0000	0.0000	(0.9398)	(0.1037)	0.0000	1	(1.0435)	01/06/2025
601377.SH	12/16/2024	SDB3262115556	16,100.00	0.8999	14,328.61	14,487.81	0.0000	4.5800	50.0000	0.0000	(1.8229)	(0.2012)	0.0000	1	(2.0241)	01/06/2025
601377.SH	12/16/2024	SDB3262115556	200.00	0.8999	178.00	179.97	0.0000	4.5800	50.0000	0.0000	(0.0226)	(0.0025)	0.0000	1	(0.0251)	01/06/2025
601377.SH	12/16/2024	SDB3262115556	1,200.00	0.8999	1,067.97	1,079.84	0.0000	4.5800	50.0000	0.0000	(0.1359)	(0.0150)	0.0000	1	(0.1509)	01/06/2025
601377.SH	12/16/2024	SDB3262115556	700.00	0.8999	622.98	629.90	0.0000	4.5800	50.0000	0.0000	(0.0793)	(0.0087)	0.0000	1	(0.0880)	01/06/2025
601377.SH	12/13/2024	SDB3262115556	2,100.00	0.9015	1,868.95	1,893.08	0.0000	4.5800	50.0000	0.0000	(0.7133)	(0.0789)	0.0000	3	(0.7922)	01/06/2025
601377.SH	12/13/2024	SDB3262115556	100.00	0.9015	89.00	90.15	0.0000	4.5800	50.0000	0.0000	(0.0340)	(0.0038)	0.0000	3	(0.0377)	01/06/2025
601377.SH	12/13/2024	SDB3262115556	400.00	0.9015	355.99	360.59	0.0000	4.5800	50.0000	0.0000	(0.1359)	(0.0150)	0.0000	3	(0.1509)	01/06/2025
601377.SH	12/13/2024	SDB3262115556	6,500.00	0.9015	5,784.84	5,859.54	0.0000	4.5800	50.0000	0.0000	(2.2079)	(0.2441)	0.0000	3	(2.4520)	01/06/2025
601377.SH	12/13/2024	SDB3262115556	8,300.00	0.9015	7,386.80	7,482.18	0.0000	4.5800	50.0000	0.0000	(2.8193)	(0.3118)	0.0000	3	(3.1311)	01/06/2025
601377.SH	12/13/2024	SDB3262115556	16,100.00	0.9015	14,328.61	14,513.62	0.0000	4.5800	50.0000	0.0000	(5.4688)	(0.6047)	0.0000	3	(6.0735)	01/06/2025
601377.SH	12/13/2024	SDB3262115556	200.00	0.9015	178.00	180.29	0.0000	4.5800	50.0000	0.0000	(0.0679)	(0.0075)	0.0000	3	(0.0754)	01/06/2025
601377.SH	12/13/2024	SDB3262115556	1,200.00	0.9015	1,067.97	1,081.76	0.0000	4.5800	50.0000	0.0000	(0.4076)	(0.0451)	0.0000	3	(0.4527)	01/06/2025
601377.SH	12/13/2024	SDB3262115556	700.00	0.9015	622.98	631.03	0.0000	4.5800	50.0000	0.0000	(0.2378)	(0.0263)	0.0000	3	(0.2641)	01/06/2025
601377.SH	12/12/2024	SDB3262115556	2,100.00	0.8887	1,868.95	1,866.23	0.0000	4.5800	50.0000	0.0000	(0.2378)	(0.0259)	0.0000	1	(0.2637)	01/06/2025
601377.SH	12/12/2024	SDB3262115556	100.00	0.8887	89.00	88.87	0.0000	4.5800	50.0000	0.0000	(0.0113)	(0.0012)	0.0000	1	(0.0126)	01/06/2025
601377.SH	12/12/2024	SDB3262115556	400.00	0.8887	355.99	355.47	0.0000	4.5800	50.0000	0.0000	(0.0453)	(0.0049)	0.0000	1	(0.0502)	01/06/2025
601377.SH	12/12/2024	SDB3262115556	6,500.00	0.8887	5,784.84	5,776.43	0.0000	4.5800	50.0000	0.0000	(0.7360)	(0.0802)	0.0000	1	(0.8162)	01/06/2025
601377.SH	12/12/2024	SDB3262115556	8,300.00	0.8887	7,386.80	7,376.06	0.0000	4.5800	50.0000	0.0000	(0.9398)	(0.1024)	0.0000	1	(1.0422)	01/06/2025
601377.SH	12/12/2024	SDB3262115556	16,100.00	0.8887	14,328.61	14,307.78	0.0000	4.5800	50.0000	0.0000	(1.8229)	(0.1987)	0.0000	1	(2.0216)	01/06/2025
601377.SH	12/12/2024	SDB3262115556	200.00	0.8887	178.00	177.74	0.0000	4.5800	50.0000	0.0000	(0.0226)	(0.0025)	0.0000	1	(0.0251)	01/06/2025
601377.SH	12/12/2024	SDB3262115556	1,200.00	0.8887	1,067.97	1,066.42	0.0000	4.5800	50.0000	0.0000	(0.1359)	(0.0148)	0.0000	1	(0.1507)	01/06/2025
601377.SH	12/12/2024	SDB3262115556	700.00	0.8887	622.98	622.08	0.0000	4.5800	50.0000	0.0000	(0.0793)	(0.0086)	0.0000	1	(0.0879)	01/06/2025
601377.SH	12/11/2024	SDB3262115556	2,100.00	0.9004	1,868.95	1,890.88	0.0000	4.5800	50.0000	0.0000	(0.2378)	(0.0263)	0.0000	1	(0.2640)	01/06/2025
601377.SH	12/11/2024	SDB3262115556	100.00	0.9004	89.00	90.04	0.0000	4.5800	50.0000	0.0000	(0.0113)	(0.0013)	0.0000	1	(0.0126)	01/06/2025
601377.SH	12/11/2024	SDB3262115556	400.00	0.9004	355.99	360.17	0.0000	4.5800	50.0000	0.0000	(0.0453)	(0.0050)	0.0000	1	(0.0503)	01/06/2025
601377.SH	12/11/2024	SDB3262115556	6,500.00	0.9004	5,784.84	5,852.71	0.0000	4.5800	50.0000	0.0000	(0.7360)	(0.0813)	0.0000	1	(0.8172)	01/06/2025
601377.SH	12/11/2024	SDB3262115556	8,300.00	0.9004	7,386.80	7,473.46	0.0000	4.5800	50.0000	0.0000	(0.9398)	(0.1038)	0.0000	1	(1.0436)	01/06/2025
601377.SH	12/11/2024	SDB3262115556	16,100.00	0.9004	14,328.61	14,496.71	0.0000	4.5800	50.0000	0.0000	(1.8229)	(0.2013)	0.0000	1	(2.0243)	01/06/2025
601377.SH	12/11/2024	SDB3262115556	200.00	0.9004	178.00	180.08	0.0000	4.5800	50.0000	0.0000	(0.0226)	(0.0025)	0.0000	1	(0.0251)	01/06/2025
601377.SH	12/11/2024	SDB3262115556	1,200.00	0.9004	1,067.97	1,080.50	0.0000	4.5800	50.0000	0.0000	(0.1359)	(0.0150)	0.0000	1	(0.1509)	01/06/2025
601377.SH	12/11/2024	SDB3262115556	700.00	0.9004	622.98	630.29	0.0000	4.5800	50.0000	0.0000	(0.0793)	(0.0088)	0.0000	1	(0.0880)	01/06/2025
601377.SH	12/10/2024	SDB3262115556	2,100.00	0.8948	1,868.95	1,879.02	0.0000	4.5800	50.0000	0.0000	(0.2378)	(0.0261)	0.0000	1	(0.2639)	01/06/2025
601377.SH	12/10/2024	SDB3262115556	100.00	0.8948	89.00	89.48	0.0000	4.5800	50.0000	0.0000	(0.0113)	(0.0012)	0.0000	1	(0.0126)	01/06/2025
601377.SH	12/10/2024	SDB3262115556	400.00	0.8948	355.99	357.91	0.0000	4.5800	50.0000	0.0000	(0.0453)	(0.0050)	0.0000	1	(0.0503)	01/06/2025
601377.SH	12/10/2024	SDB3262115556	6,500.00	0.8948	5,784.84	5,816.02	0.0000	4.5800	50.0000	0.0000	(0.7360)	(0.0808)	0.0000	1	(0.8167)	01/06/2025
601377.SH	12/10/2024	SDB3262115556	8,300.00	0.8948	7,386.80	7,426.61	0.0000	4.5800	50.0000	0.0000	(0.9398)	(0.1031)	0.0000	1	(1.0429)	01/06/2025
601377.SH	12/10/2024	SDB3262115556	16,100.00	0.8948	14,328.61	14,405.83	0.0000	4.5800	50.0000	0.0000	(1.8229)	(0.2001)	0.0000	1	(2.0230)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
INDUSTRIAL SECURITIES CO.,LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
601377.SH	12/10/2024	SDB3262115556	200.00	0.8948	178.00	178.95	0.0000	4.5800	50.0000	0.0000	(0.0226)	(0.0025)	0.0000	1	(0.0251)	01/06/2025
601377.SH	12/10/2024	SDB3262115556	1,200.00	0.8948	1,067.97	1,073.73	0.0000	4.5800	50.0000	0.0000	(0.1359)	(0.0149)	0.0000	1	(0.1508)	01/06/2025
601377.SH	12/10/2024	SDB3262115556	700.00	0.8948	622.98	626.34	0.0000	4.5800	50.0000	0.0000	(0.0793)	(0.0087)	0.0000	1	(0.0880)	01/06/2025
601377.SH	12/09/2024	SDB3262115556	2,100.00	0.8881	1,868.95	1,865.06	0.0000	4.5800	50.0000	0.0000	(0.2378)	(0.0259)	0.0000	1	(0.2637)	01/06/2025
601377.SH	12/09/2024	SDB3262115556	100.00	0.8881	89.00	88.81	0.0000	4.5800	50.0000	0.0000	(0.0113)	(0.0012)	0.0000	1	(0.0126)	01/06/2025
601377.SH	12/09/2024	SDB3262115556	400.00	0.8881	355.99	355.25	0.0000	4.5800	50.0000	0.0000	(0.0453)	(0.0049)	0.0000	1	(0.0502)	01/06/2025
601377.SH	12/09/2024	SDB3262115556	6,500.00	0.8881	5,784.84	5,772.82	0.0000	4.5800	50.0000	0.0000	(0.7360)	(0.0802)	0.0000	1	(0.8161)	01/06/2025
601377.SH	12/09/2024	SDB3262115556	8,300.00	0.8881	7,386.80	7,371.45	0.0000	4.5800	50.0000	0.0000	(0.9398)	(0.1024)	0.0000	1	(1.0421)	01/06/2025
601377.SH	12/09/2024	SDB3262115556	16,100.00	0.8881	14,328.61	14,298.83	0.0000	4.5800	50.0000	0.0000	(1.8229)	(0.1986)	0.0000	1	(2.0215)	01/06/2025
601377.SH	12/09/2024	SDB3262115556	200.00	0.8881	178.00	177.63	0.0000	4.5800	50.0000	0.0000	(0.0226)	(0.0025)	0.0000	1	(0.0251)	01/06/2025
601377.SH	12/09/2024	SDB3262115556	1,200.00	0.8881	1,067.97	1,065.75	0.0000	4.5800	50.0000	0.0000	(0.1359)	(0.0148)	0.0000	1	(0.1507)	01/06/2025
601377.SH	12/09/2024	SDB3262115556	700.00	0.8881	622.98	621.69	0.0000	4.5800	50.0000	0.0000	(0.0793)	(0.0086)	0.0000	1	(0.0879)	01/06/2025
601377.SH	12/06/2024	SDB3262115556	2,100.00	0.8918	1,868.95	1,872.87	0.0000	4.5800	50.0000	0.0000	(0.7133)	(0.0780)	0.0000	3	(0.7914)	01/06/2025
601377.SH	12/06/2024	SDB3262115556	100.00	0.8918	89.00	89.18	0.0000	4.5800	50.0000	0.0000	(0.0340)	(0.0037)	0.0000	3	(0.0377)	01/06/2025
601377.SH	12/06/2024	SDB3262115556	400.00	0.8918	355.99	356.74	0.0000	4.5800	50.0000	0.0000	(0.1359)	(0.0149)	0.0000	3	(0.1507)	01/06/2025
601377.SH	12/06/2024	SDB3262115556	6,500.00	0.8918	5,784.84	5,796.97	0.0000	4.5800	50.0000	0.0000	(2.2079)	(0.2415)	0.0000	3	(2.4494)	01/06/2025
601377.SH	12/06/2024	SDB3262115556	8,300.00	0.8918	7,386.80	7,402.29	0.0000	4.5800	50.0000	0.0000	(2.8193)	(0.3084)	0.0000	3	(3.1277)	01/06/2025
601377.SH	12/06/2024	SDB3262115556	16,100.00	0.8918	14,328.61	14,358.66	0.0000	4.5800	50.0000	0.0000	(5.4688)	(0.5983)	0.0000	3	(6.0670)	01/06/2025
601377.SH	12/06/2024	SDB3262115556	200.00	0.8918	178.00	178.37	0.0000	4.5800	50.0000	0.0000	(0.0679)	(0.0074)	0.0000	3	(0.0754)	01/06/2025
601377.SH	12/06/2024	SDB3262115556	1,200.00	0.8918	1,067.97	1,070.21	0.0000	4.5800	50.0000	0.0000	(0.4076)	(0.0446)	0.0000	3	(0.4522)	01/06/2025
601377.SH	12/06/2024	SDB3262115556	700.00	0.8918	622.98	624.29	0.0000	4.5800	50.0000	0.0000	(0.2378)	(0.0260)	0.0000	3	(0.2638)	01/06/2025
601377.SH	12/05/2024	SDB3262115556	2,100.00	0.8907	1,868.95	1,870.43	0.0000	4.5800	50.0000	0.0000	(0.2378)	(0.0260)	0.0000	1	(0.2638)	01/06/2025
601377.SH	12/05/2024	SDB3262115556	100.00	0.8907	89.00	89.07	0.0000	4.5800	50.0000	0.0000	(0.0113)	(0.0012)	0.0000	1	(0.0126)	01/06/2025
601377.SH	12/05/2024	SDB3262115556	400.00	0.8907	355.99	356.27	0.0000	4.5800	50.0000	0.0000	(0.0453)	(0.0049)	0.0000	1	(0.0502)	01/06/2025
601377.SH	12/05/2024	SDB3262115556	6,500.00	0.8907	5,784.84	5,789.43	0.0000	4.5800	50.0000	0.0000	(0.7360)	(0.0804)	0.0000	1	(0.8164)	01/06/2025
601377.SH	12/05/2024	SDB3262115556	8,300.00	0.8907	7,386.80	7,392.66	0.0000	4.5800	50.0000	0.0000	(0.9398)	(0.1027)	0.0000	1	(1.0424)	01/06/2025
601377.SH	12/05/2024	SDB3262115556	16,100.00	0.8907	14,328.61	14,339.98	0.0000	4.5800	50.0000	0.0000	(1.8229)	(0.1992)	0.0000	1	(2.0221)	01/06/2025
601377.SH	12/05/2024	SDB3262115556	200.00	0.8907	178.00	178.14	0.0000	4.5800	50.0000	0.0000	(0.0226)	(0.0025)	0.0000	1	(0.0251)	01/06/2025
601377.SH	12/05/2024	SDB3262115556	1,200.00	0.8907	1,067.97	1,068.82	0.0000	4.5800	50.0000	0.0000	(0.1359)	(0.0148)	0.0000	1	(0.1507)	01/06/2025
601377.SH	12/05/2024	SDB3262115556	700.00	0.8907	622.98	623.48	0.0000	4.5800	50.0000	0.0000	(0.0793)	(0.0087)	0.0000	1	(0.0879)	01/06/2025
601377.SH	12/04/2024	SDB3262115556	2,100.00	0.8900	1,868.95	1,868.95	0.0000	4.5800	50.0000	0.0000	(0.2378)	(0.0260)	0.0000	1	(0.2637)	01/06/2025
601377.SH	12/04/2024	SDB3262115556	100.00	0.8900	89.00	89.00	0.0000	4.5800	50.0000	0.0000	(0.0113)	(0.0012)	0.0000	1	(0.0126)	01/06/2025
601377.SH	12/04/2024	SDB3262115556	400.00	0.8900	355.99	355.99	0.0000	4.5800	50.0000	0.0000	(0.0453)	(0.0049)	0.0000	1	(0.0502)	01/06/2025
601377.SH	12/04/2024	SDB3262115556	6,500.00	0.8900	5,784.84	5,784.84	0.0000	4.5800	50.0000	0.0000	(0.7360)	(0.0803)	0.0000	1	(0.8163)	01/06/2025
601377.SH	12/04/2024	SDB3262115556	8,300.00	0.8900	7,386.80	7,386.80	0.0000	4.5800	50.0000	0.0000	(0.9398)	(0.1026)	0.0000	1	(1.0424)	01/06/2025
601377.SH	12/04/2024	SDB3262115556	16,100.00	0.8900	14,328.61	14,328.61	0.0000	4.5800	50.0000	0.0000	(1.8229)	(0.1990)	0.0000	1	(2.0219)	01/06/2025
601377.SH	12/04/2024	SDB3262115556	200.00	0.8900	178.00	178.00	0.0000	4.5800	50.0000	0.0000	(0.0226)	(0.0025)	0.0000	1	(0.0251)	01/06/2025
601377.SH	12/04/2024	SDB3262115556	1,200.00	0.8900	1,067.97	1,067.97	0.0000	4.5800	50.0000	0.0000	(0.1359)	(0.0148)	0.0000	1	(0.1507)	01/06/2025
601377.SH	12/04/2024	SDB3262115556	700.00	0.8900	622.98	622.98	0.0000	4.5800	50.0000	0.0000	(0.0793)	(0.0087)	0.0000	1	(0.0879)	01/06/2025
TOTAL INDUSTRIAL SECURITIES CO.,LTD CMN CLASS A SERIES NORTHBOUND												(129.2760)	(14.4642)	0.0000	(143.7403)	

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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
INNER MONGOLIA YUAN XING ENERGY CO LTD CMN CLASS A SERIES NORTHBOUND																
000683.ZK	12/16/2024	SDB3260962271	6,400.00	0.8310	5,129.80	5,318.16	0.0000	4.5800	50.0000	0.0000	(0.6526)	(0.0739)	0.0000	1	(0.7265)	01/06/2025
000683.ZK	12/16/2024	SDB3260962271	400.00	0.8310	320.61	332.38	0.0000	4.5800	50.0000	0.0000	(0.0408)	(0.0046)	0.0000	1	(0.0454)	01/06/2025
000683.ZK	12/16/2024	SDB3260962271	200.00	0.8310	160.31	166.19	0.0000	4.5800	50.0000	0.0000	(0.0204)	(0.0023)	0.0000	1	(0.0227)	01/06/2025
000683.ZK	12/16/2024	SDB3260962271	300.00	0.8310	240.46	249.29	0.0000	4.5800	50.0000	0.0000	(0.0306)	(0.0035)	0.0000	1	(0.0341)	01/06/2025
000683.ZK	12/16/2024	SDB3260962271	100.00	0.8310	80.15	83.10	0.0000	4.5800	50.0000	0.0000	(0.0102)	(0.0012)	0.0000	1	(0.0114)	01/06/2025
000683.ZK	12/13/2024	SDB3260962271	6,400.00	0.8269	5,129.80	5,292.29	0.0000	4.5800	50.0000	0.0000	(1.9579)	(0.2205)	0.0000	3	(2.1784)	01/06/2025
000683.ZK	12/13/2024	SDB3260962271	400.00	0.8269	320.61	330.77	0.0000	4.5800	50.0000	0.0000	(0.1224)	(0.0138)	0.0000	3	(0.1361)	01/06/2025
000683.ZK	12/13/2024	SDB3260962271	200.00	0.8269	160.31	165.38	0.0000	4.5800	50.0000	0.0000	(0.0612)	(0.0069)	0.0000	3	(0.0681)	01/06/2025
000683.ZK	12/13/2024	SDB3260962271	300.00	0.8269	240.46	248.08	0.0000	4.5800	50.0000	0.0000	(0.0918)	(0.0103)	0.0000	3	(0.1021)	01/06/2025
000683.ZK	12/13/2024	SDB3260962271	100.00	0.8269	80.15	82.69	0.0000	4.5800	50.0000	0.0000	(0.0306)	(0.0034)	0.0000	3	(0.0340)	01/06/2025
000683.ZK	12/12/2024	SDB3260962271	6,400.00	0.7927	5,129.80	5,073.16	0.0000	4.5800	50.0000	0.0000	(0.6526)	(0.0705)	0.0000	1	(0.7231)	01/06/2025
000683.ZK	12/12/2024	SDB3260962271	400.00	0.7927	320.61	317.07	0.0000	4.5800	50.0000	0.0000	(0.0408)	(0.0044)	0.0000	1	(0.0452)	01/06/2025
000683.ZK	12/12/2024	SDB3260962271	200.00	0.7927	160.31	158.54	0.0000	4.5800	50.0000	0.0000	(0.0204)	(0.0022)	0.0000	1	(0.0226)	01/06/2025
000683.ZK	12/12/2024	SDB3260962271	300.00	0.7927	240.46	237.80	0.0000	4.5800	50.0000	0.0000	(0.0306)	(0.0033)	0.0000	1	(0.0339)	01/06/2025
000683.ZK	12/12/2024	SDB3260962271	100.00	0.7927	80.15	79.27	0.0000	4.5800	50.0000	0.0000	(0.0102)	(0.0011)	0.0000	1	(0.0113)	01/06/2025
000683.ZK	12/11/2024	SDB3260962271	6,400.00	0.8040	5,129.80	5,145.87	0.0000	4.5800	50.0000	0.0000	(0.0715)	(0.0175)	0.0000	1	(0.7241)	01/06/2025
000683.ZK	12/11/2024	SDB3260962271	400.00	0.8040	320.61	321.62	0.0000	4.5800	50.0000	0.0000	(0.0408)	(0.0045)	0.0000	1	(0.0453)	01/06/2025
000683.ZK	12/11/2024	SDB3260962271	200.00	0.8040	160.31	160.81	0.0000	4.5800	50.0000	0.0000	(0.0204)	(0.0022)	0.0000	1	(0.0226)	01/06/2025
000683.ZK	12/11/2024	SDB3260962271	300.00	0.8040	240.46	241.21	0.0000	4.5800	50.0000	0.0000	(0.0306)	(0.0034)	0.0000	1	(0.0339)	01/06/2025
000683.ZK	12/11/2024	SDB3260962271	100.00	0.8040	80.15	80.40	0.0000	4.5800	50.0000	0.0000	(0.0102)	(0.0011)	0.0000	1	(0.0113)	01/06/2025
000683.ZK	12/10/2024	SDB3260962271	6,400.00	0.7986	5,129.80	5,110.78	0.0000	4.5800	50.0000	0.0000	(0.6526)	(0.0710)	0.0000	1	(0.7236)	01/06/2025
000683.ZK	12/10/2024	SDB3260962271	400.00	0.7986	320.61	319.42	0.0000	4.5800	50.0000	0.0000	(0.0408)	(0.0044)	0.0000	1	(0.0452)	01/06/2025
000683.ZK	12/10/2024	SDB3260962271	200.00	0.7986	160.31	159.71	0.0000	4.5800	50.0000	0.0000	(0.0204)	(0.0022)	0.0000	1	(0.0226)	01/06/2025
000683.ZK	12/10/2024	SDB3260962271	300.00	0.7986	240.46	239.57	0.0000	4.5800	50.0000	0.0000	(0.0306)	(0.0033)	0.0000	1	(0.0339)	01/06/2025
000683.ZK	12/10/2024	SDB3260962271	100.00	0.7986	80.15	79.86	0.0000	4.5800	50.0000	0.0000	(0.0102)	(0.0011)	0.0000	1	(0.0113)	01/06/2025
000683.ZK	12/09/2024	SDB3260962271	6,400.00	0.7962	5,129.80	5,095.40	0.0000	4.5800	50.0000	0.0000	(0.6526)	(0.0708)	0.0000	1	(0.7234)	01/06/2025
000683.ZK	12/09/2024	SDB3260962271	400.00	0.7962	320.61	318.46	0.0000	4.5800	50.0000	0.0000	(0.0408)	(0.0044)	0.0000	1	(0.0452)	01/06/2025
000683.ZK	12/09/2024	SDB3260962271	200.00	0.7962	160.31	159.23	0.0000	4.5800	50.0000	0.0000	(0.0204)	(0.0022)	0.0000	1	(0.0226)	01/06/2025
000683.ZK	12/09/2024	SDB3260962271	300.00	0.7962	240.46	238.85	0.0000	4.5800	50.0000	0.0000	(0.0306)	(0.0033)	0.0000	1	(0.0339)	01/06/2025
000683.ZK	12/09/2024	SDB3260962271	100.00	0.7962	80.15	79.62	0.0000	4.5800	50.0000	0.0000	(0.0102)	(0.0011)	0.0000	1	(0.0113)	01/06/2025
000683.ZK	12/06/2024	SDB3260962271	6,400.00	0.8055	5,129.80	5,155.42	0.0000	4.5800	50.0000	0.0000	(1.9579)	(0.2148)	0.0000	3	(2.1727)	01/06/2025
000683.ZK	12/06/2024	SDB3260962271	400.00	0.8055	320.61	322.21	0.0000	4.5800	50.0000	0.0000	(0.1224)	(0.0134)	0.0000	3	(0.1358)	01/06/2025
000683.ZK	12/06/2024	SDB3260962271	200.00	0.8055	160.31	161.11	0.0000	4.5800	50.0000	0.0000	(0.0612)	(0.0067)	0.0000	3	(0.0679)	01/06/2025
000683.ZK	12/06/2024	SDB3260962271	300.00	0.8055	240.46	241.66	0.0000	4.5800	50.0000	0.0000	(0.0918)	(0.0101)	0.0000	3	(0.1018)	01/06/2025
000683.ZK	12/06/2024	SDB3260962271	100.00	0.8055	80.15	80.55	0.0000	4.5800	50.0000	0.0000	(0.0306)	(0.0034)	0.0000	3	(0.0339)	01/06/2025
000683.ZK	12/05/2024	SDB3260962271	6,400.00	0.8001	5,129.80	5,120.67	0.0000	4.5800	50.0000	0.0000	(0.7111)	(0.0711)	0.0000	1	(0.7237)	01/06/2025
000683.ZK	12/05/2024	SDB3260962271	400.00	0.8001	320.61	320.04	0.0000	4.5800	50.0000	0.0000	(0.0408)	(0.0044)	0.0000	1	(0.0452)	01/06/2025
000683.ZK	12/05/2024	SDB3260962271	200.00	0.8001	160.31	160.02	0.0000	4.5800	50.0000	0.0000	(0.0204)	(0.0022)	0.0000	1	(0.0226)	01/06/2025
000683.ZK	12/05/2024	SDB3260962271	300.00	0.8001	240.46	240.03	0.0000	4.5800	50.0000	0.0000	(0.0306)	(0.0033)	0.0000	1	(0.0339)	01/06/2025
000683.ZK	12/05/2024	SDB3260962271	100.00	0.8001	80.15	80.01	0.0000	4.5800	50.0000	0.0000	(0.0102)	(0.0011)	0.0000	1	(0.0113)	01/06/2025
000683.ZK	12/04/2024	SDB3260962271	6,400.00	0.8015	5,129.80	5,129.80	0.0000	4.5800	50.0000	0.0000	(0.6526)	(0.0712)	0.0000	1	(0.7239)	01/06/2025
000683.ZK	12/04/2024	SDB3260962271	400.00	0.8015	320.61	320.61	0.0000	4.5800	50.0000	0.0000	(0.0408)	(0.0045)	0.0000	1	(0.0452)	01/06/2025
000683.ZK	12/04/2024	SDB3260962271	200.00	0.8015	160.31	160.31	0.0000	4.5800	50.0000	0.0000	(0.0204)	(0.0022)	0.0000	1	(0.0226)	01/06/2025
000683.ZK	12/04/2024	SDB3260962271	300.00	0.8015	240.46	240.46	0.0000	4.5800	50.0000	0.0000	(0.0306)	(0.0033)	0.0000	1	(0.0339)	01/06/2025
000683.ZK	12/04/2024	SDB3260962271	100.00	0.8015	80.15	80.15	0.0000	4.5800	50.0000	0.0000	(0.0102)	(0.0011)	0.0000	1	(0.0113)	01/06/2025
TOTAL INNER MONGOLIA YUAN XING ENERGY CO LTD CMN CLASS A SERIES NORTHBOUND												(9.8098)	(1.0814)	0.0000	(10.8911)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
INNUOVO TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND																
000795.ZK	12/09/2024	SDB3260588432	4,000.00	1.7213	5,759.97	6,885.38	0.0000	4.5800	50.0000	0.0000	(0.7328)	(0.0956)	0.0000	1	(0.8284)	01/06/2025
000795.ZK	12/06/2024	SDB3260588432	4,000.00	1.5618	5,759.97	6,247.00	0.0000	4.5800	50.0000	0.0000	(2.1984)	(0.2603)	0.0000	3	(2.4587)	01/06/2025
000795.ZK	12/05/2024	SDB3260588432	4,000.00	1.5096	5,759.97	6,038.52	0.0000	4.5800	50.0000	0.0000	(0.7328)	(0.0839)	0.0000	1	(0.8167)	01/06/2025
000795.ZK	12/04/2024	SDB3260588432	4,000.00	1.4400	5,759.97	5,759.97	0.0000	4.5800	50.0000	0.0000	(0.7328)	(0.0800)	0.0000	1	(0.8128)	01/06/2025
TOTAL INNUOVO TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND											(4.3968)	(0.5198)	0.0000		(4.9166)	

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068831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
JADARD TECHNOLOGY INC. CMN CLASS A SERIES NORTHBOUND																
688252.SH	01/03/2025	SDB3260122700	1,225.00	3.4394	3,888.57	4,213.22	0.0000	4.3300	50.0000	0.0000	(1.4031)	(0.1756)	0.0000	3	(1.5787)	01/06/2025
688252.SH	01/03/2025	SDB3260122700	2,119.00	3.4394	6,726.43	7,288.00	0.0000	4.3300	50.0000	0.0000	(2.4271)	(0.3037)	0.0000	3	(2.7308)	01/06/2025
688252.SH	01/03/2025	SDB3260122700	1,800.00	3.4394	5,713.81	6,190.85	0.0000	4.3300	50.0000	0.0000	(2.0617)	(0.2580)	0.0000	3	(2.3197)	01/06/2025
688252.SH	01/03/2025	SDB3260122700	3,457.00	3.4394	10,973.69	11,889.87	0.0000	4.3300	50.0000	0.0000	(3.9597)	(0.4954)	0.0000	3	(4.4551)	01/06/2025
688252.SH	01/03/2025	SDB3260122700	2,343.00	3.4394	7,437.48	8,058.42	0.0000	4.3300	50.0000	0.0000	(2.6837)	(0.3358)	0.0000	3	(3.0195)	01/06/2025
688252.SH	01/02/2025	SDB3260122700	1,225.00	3.4723	3,888.57	4,253.61	0.0000	4.3300	50.0000	0.0000	(0.4677)	(0.0591)	0.0000	1	(0.5268)	01/06/2025
688252.SH	01/02/2025	SDB3260122700	2,119.00	3.4723	6,726.43	7,357.87	0.0000	4.3300	50.0000	0.0000	(0.8090)	(0.1022)	0.0000	1	(0.9112)	01/06/2025
688252.SH	01/02/2025	SDB3260122700	1,800.00	3.4723	5,713.81	6,250.20	0.0000	4.3300	50.0000	0.0000	(0.6872)	(0.0868)	0.0000	1	(0.7741)	01/06/2025
688252.SH	01/02/2025	SDB3260122700	3,457.00	3.4723	10,973.69	12,003.85	0.0000	4.3300	50.0000	0.0000	(1.3199)	(0.1667)	0.0000	1	(1.4866)	01/06/2025
688252.SH	01/02/2025	SDB3260122700	2,343.00	3.4723	7,437.48	8,135.67	0.0000	4.3300	50.0000	0.0000	(0.8946)	(0.1130)	0.0000	1	(1.0076)	01/06/2025
688252.SH	12/31/2024	SDB3260122700	1,225.00	3.5597	3,888.57	4,360.59	0.0000	4.3300	50.0000	0.0000	(0.9354)	(0.1211)	0.0000	2	(1.0565)	01/06/2025
688252.SH	12/31/2024	SDB3260122700	2,119.00	3.5597	6,726.43	7,542.94	0.0000	4.3300	50.0000	0.0000	(1.6181)	(0.2095)	0.0000	2	(1.8276)	01/06/2025
688252.SH	12/31/2024	SDB3260122700	1,800.00	3.5597	5,713.81	6,407.40	0.0000	4.3300	50.0000	0.0000	(1.3745)	(0.1780)	0.0000	2	(1.5525)	01/06/2025
688252.SH	12/31/2024	SDB3260122700	3,457.00	3.5597	10,973.69	12,305.78	0.0000	4.3300	50.0000	0.0000	(2.6398)	(0.3418)	0.0000	2	(2.9816)	01/06/2025
688252.SH	12/31/2024	SDB3260122700	2,343.00	3.5597	7,437.48	8,340.30	0.0000	4.3300	50.0000	0.0000	(1.7891)	(0.2317)	0.0000	2	(2.0208)	01/06/2025
688252.SH	12/30/2024	SDB3260122700	1,225.00	3.3660	3,888.57	4,123.38	0.0000	4.3300	50.0000	0.0000	(0.4677)	(0.0573)	0.0000	1	(0.5250)	01/06/2025
688252.SH	12/30/2024	SDB3260122700	400.00	3.3660	1,269.74	1,346.41	0.0000	4.3300	50.0000	0.0000	(0.1527)	(0.0187)	0.0000	1	(0.1714)	01/06/2025
688252.SH	12/30/2024	SDB3260122700	2,119.00	3.3660	6,726.43	7,132.61	0.0000	4.3300	50.0000	0.0000	(0.8090)	(0.0991)	0.0000	1	(0.9081)	01/06/2025
688252.SH	12/30/2024	SDB3260122700	281.00	3.3660	891.99	945.85	0.0000	4.3300	50.0000	0.0000	(0.1073)	(0.0131)	0.0000	1	(0.1204)	01/06/2025
688252.SH	12/30/2024	SDB3260122700	119.00	3.3660	377.75	400.56	0.0000	4.3300	50.0000	0.0000	(0.0454)	(0.0056)	0.0000	1	(0.0510)	01/06/2025
688252.SH	12/30/2024	SDB3260122700	1,800.00	3.3660	5,713.81	6,058.85	0.0000	4.3300	50.0000	0.0000	(0.6872)	(0.0842)	0.0000	1	(0.7714)	01/06/2025
688252.SH	12/30/2024	SDB3260122700	3,457.00	3.3660	10,973.69	11,636.35	0.0000	4.3300	50.0000	0.0000	(1.3199)	(0.1616)	0.0000	1	(1.4815)	01/06/2025
688252.SH	12/30/2024	SDB3260122700	2,343.00	3.3660	7,437.48	7,886.60	0.0000	4.3300	50.0000	0.0000	(0.8946)	(0.1095)	0.0000	1	(1.0041)	01/06/2025
688252.SH	12/27/2024	SDB3260122700	1,225.00	3.4264	3,888.57	4,197.32	0.0000	4.3300	50.0000	0.0000	(1.4031)	(0.1749)	0.0000	3	(1.5780)	01/06/2025
688252.SH	12/27/2024	SDB3260122700	400.00	3.4264	1,269.74	1,370.55	0.0000	4.3300	50.0000	0.0000	(0.4582)	(0.0571)	0.0000	3	(0.5153)	01/06/2025
688252.SH	12/27/2024	SDB3260122700	2,119.00	3.4264	6,726.43	7,260.50	0.0000	4.3300	50.0000	0.0000	(2.4271)	(0.3025)	0.0000	3	(2.7296)	01/06/2025
688252.SH	12/27/2024	SDB3260122700	281.00	3.4264	891.99	962.81	0.0000	4.3300	50.0000	0.0000	(0.3219)	(0.0401)	0.0000	3	(0.3620)	01/06/2025
688252.SH	12/27/2024	SDB3260122700	2,289.00	3.4264	7,266.06	7,842.99	0.0000	4.3300	50.0000	0.0000	(2.6218)	(0.3268)	0.0000	3	(2.9486)	01/06/2025
688252.SH	12/27/2024	SDB3260122700	1,830.00	3.4264	5,809.04	6,270.28	0.0000	4.3300	50.0000	0.0000	(2.0961)	(0.2613)	0.0000	3	(2.3574)	01/06/2025
688252.SH	12/27/2024	SDB3260122700	1,800.00	3.4264	5,713.81	6,167.49	0.0000	4.3300	50.0000	0.0000	(2.0617)	(0.2570)	0.0000	3	(2.3187)	01/06/2025
688252.SH	12/27/2024	SDB3260122700	3,457.00	3.4264	10,973.69	11,845.00	0.0000	4.3300	50.0000	0.0000	(3.9597)	(0.4935)	0.0000	3	(4.4532)	01/06/2025
688252.SH	12/27/2024	SDB3260122700	2,343.00	3.4264	7,437.48	8,028.01	0.0000	4.3300	50.0000	0.0000	(2.6837)	(0.3345)	0.0000	3	(3.0182)	01/06/2025
688252.SH	12/26/2024	SDB3260122700	1,225.00	3.3210	3,888.57	4,068.26	0.0000	4.3300	50.0000	0.0000	(0.4677)	(0.0565)	0.0000	1	(0.5242)	01/06/2025
688252.SH	12/26/2024	SDB3260122700	400.00	3.3210	1,269.74	1,328.41	0.0000	4.3300	50.0000	0.0000	(0.1527)	(0.0185)	0.0000	1	(0.1712)	01/06/2025
688252.SH	12/26/2024	SDB3260122700	2,119.00	3.3210	6,726.43	7,037.26	0.0000	4.3300	50.0000	0.0000	(0.8090)	(0.0977)	0.0000	1	(0.9068)	01/06/2025
688252.SH	12/26/2024	SDB3260122700	281.00	3.3210	891.99	933.21	0.0000	4.3300	50.0000	0.0000	(0.1073)	(0.0130)	0.0000	1	(0.1202)	01/06/2025
688252.SH	12/26/2024	SDB3260122700	2,289.00	3.3210	7,266.06	7,601.83	0.0000	4.3300	50.0000	0.0000	(0.8739)	(0.1056)	0.0000	1	(0.9795)	01/06/2025
688252.SH	12/26/2024	SDB3260122700	1,830.00	3.3210	5,809.04	6,077.48	0.0000	4.3300	50.0000	0.0000	(0.6987)	(0.0844)	0.0000	1	(0.7831)	01/06/2025
688252.SH	12/26/2024	SDB3260122700	1,800.00	3.3210	5,713.81	5,977.85	0.0000	4.3300	50.0000	0.0000	(0.6872)	(0.0830)	0.0000	1	(0.7703)	01/06/2025
688252.SH	12/26/2024	SDB3260122700	3,457.00	3.3210	10,973.69	11,480.79	0.0000	4.3300	50.0000	0.0000	(1.3199)	(0.1595)	0.0000	1	(1.4793)	01/06/2025
688252.SH	12/26/2024	SDB3260122700	2,343.00	3.3210	7,437.48	7,781.17	0.0000	4.3300	50.0000	0.0000	(0.8946)	(0.1081)	0.0000	1	(1.0026)	01/06/2025
688252.SH	12/24/2024	SDB3260122700	1,225.00	3.3210	3,888.57	4,068.26	0.0000	4.3300	50.0000	0.0000	(0.9354)	(0.1130)	0.0000	2	(1.0484)	01/06/2025
688252.SH	12/24/2024	SDB3260122700	400.00	3.3210	1,269.74	1,328.41	0.0000	4.3300	50.0000	0.0000	(0.3054)	(0.0369)	0.0000	2	(0.3423)	01/06/2025
688252.SH	12/24/2024	SDB3260122700	2,119.00	3.3210	6,726.43	7,037.26	0.0000	4.3300	50.0000	0.0000	(1.6181)	(0.1955)	0.0000	2	(1.8136)	01/06/2025
688252.SH	12/24/2024	SDB3260122700	281.00	3.3210	891.99	933.21	0.0000	4.3300	50.0000	0.0000	(0.2146)	(0.0259)	0.0000	2	(0.2405)	01/06/2025
688252.SH	12/24/2024	SDB3260122700	2,289.00	3.3210	7,266.06	7,601.83	0.0000	4.3300	50.0000	0.0000	(1.7479)	(0.2112)	0.0000	2	(1.9591)	01/06/2025
688252.SH	12/24/2024	SDB3260122700	1,830.00	3.3210	5,809.04	6,077.48	0.0000	4.3300	50.0000	0.0000	(1.3974)	(0.1688)	0.0000	2	(1.5662)	01/06/2025
688252.SH	12/24/2024	SDB3260122700	1,800.00	3.3210	5,713.81	5,977.85	0.0000	4.3300	50.0000	0.0000	(1.3745)	(0.1661)	0.0000	2	(1.5405)	01/06/2025
688252.SH	12/24/2024	SDB3260122700	3,457.00	3.3210	10,973.69	11,480.79	0.0000	4.3300	50.0000	0.0000	(2.6398)	(0.3189)	0.0000	2	(2.9587)	01/06/2025
688252.SH	12/24/2024	SDB3260122700	2,343.00	3.3210	7,437.48	7,781.17	0.0000	4.3300	50.0000	0.0000	(1.7891)	(0.2161)	0.0000	2	(2.0053)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
JADARD TECHNOLOGY INC. CMN CLASS A SERIES NORTHBOUND (Cont.)																
688252.SH	12/23/2024	SDB3260122700	1,225.00	3.2646	3,888.57	3,999.09	0.0000	4.3300	50.0000	0.0000	(0.4677)	(0.0555)	0.0000	1	(0.5233)	01/06/2025
688252.SH	12/23/2024	SDB3260122700	400.00	3.2646	1,269.74	1,305.83	0.0000	4.3300	50.0000	0.0000	(0.1527)	(0.0181)	0.0000	1	(0.1709)	01/06/2025
688252.SH	12/23/2024	SDB3260122700	2,119.00	3.2646	6,726.43	6,917.62	0.0000	4.3300	50.0000	0.0000	(0.8090)	(0.0961)	0.0000	1	(0.9051)	01/06/2025
688252.SH	12/23/2024	SDB3260122700	281.00	3.2646	891.99	917.34	0.0000	4.3300	50.0000	0.0000	(0.1073)	(0.0127)	0.0000	1	(0.1200)	01/06/2025
688252.SH	12/23/2024	SDB3260122700	2,289.00	3.2646	7,266.06	7,472.59	0.0000	4.3300	50.0000	0.0000	(0.8739)	(0.1038)	0.0000	1	(0.9777)	01/06/2025
688252.SH	12/23/2024	SDB3260122700	1,830.00	3.2646	5,809.04	5,974.16	0.0000	4.3300	50.0000	0.0000	(0.6987)	(0.0830)	0.0000	1	(0.7817)	01/06/2025
688252.SH	12/23/2024	SDB3260122700	1,800.00	3.2646	5,713.81	5,876.22	0.0000	4.3300	50.0000	0.0000	(0.6872)	(0.0816)	0.0000	1	(0.7689)	01/06/2025
688252.SH	12/23/2024	SDB3260122700	3,457.00	3.2646	10,973.69	11,285.61	0.0000	4.3300	50.0000	0.0000	(1.3199)	(0.1567)	0.0000	1	(1.4766)	01/06/2025
688252.SH	12/23/2024	SDB3260122700	2,343.00	3.2646	7,437.48	7,648.88	0.0000	4.3300	50.0000	0.0000	(0.8946)	(0.1062)	0.0000	1	(1.0008)	01/06/2025
688252.SH	12/20/2024	SDB3260122700	1,225.00	3.1131	3,888.57	3,813.50	0.0000	4.3300	50.0000	0.0000	(1.4031)	(0.1589)	0.0000	3	(1.5620)	01/06/2025
688252.SH	12/20/2024	SDB3260122700	400.00	3.1131	1,269.74	1,245.23	0.0000	4.3300	50.0000	0.0000	(0.4582)	(0.0519)	0.0000	3	(0.5100)	01/06/2025
688252.SH	12/20/2024	SDB3260122700	2,119.00	3.1131	6,726.43	6,596.58	0.0000	4.3300	50.0000	0.0000	(2.4271)	(0.2749)	0.0000	3	(2.7020)	01/06/2025
688252.SH	12/20/2024	SDB3260122700	281.00	3.1131	891.99	874.77	0.0000	4.3300	50.0000	0.0000	(0.3219)	(0.0364)	0.0000	3	(0.3583)	01/06/2025
688252.SH	12/20/2024	SDB3260122700	2,289.00	3.1131	7,266.06	7,125.81	0.0000	4.3300	50.0000	0.0000	(2.6218)	(0.2969)	0.0000	3	(2.9187)	01/06/2025
688252.SH	12/20/2024	SDB3260122700	1,830.00	3.1131	5,809.04	5,696.91	0.0000	4.3300	50.0000	0.0000	(2.0961)	(0.2374)	0.0000	3	(2.3335)	01/06/2025
688252.SH	12/20/2024	SDB3260122700	1,800.00	3.1131	5,713.81	5,603.52	0.0000	4.3300	50.0000	0.0000	(2.0617)	(0.2335)	0.0000	3	(2.2952)	01/06/2025
688252.SH	12/20/2024	SDB3260122700	3,457.00	3.1131	10,973.69	10,761.87	0.0000	4.3300	50.0000	0.0000	(3.9597)	(0.4484)	0.0000	3	(4.4081)	01/06/2025
688252.SH	12/20/2024	SDB3260122700	2,343.00	3.1131	7,437.48	7,293.91	0.0000	4.3300	50.0000	0.0000	(2.6837)	(0.3039)	0.0000	3	(2.9876)	01/06/2025
688252.SH	12/19/2024	SDB3260122700	1,225.00	3.2399	3,888.57	3,968.83	0.0000	4.5800	50.0000	0.0000	(0.4947)	(0.0551)	0.0000	1	(0.5498)	01/06/2025
688252.SH	12/19/2024	SDB3260122700	400.00	3.2399	1,269.74	1,295.94	0.0000	4.5800	50.0000	0.0000	(0.1615)	(0.0180)	0.0000	1	(0.1795)	01/06/2025
688252.SH	12/19/2024	SDB3260122700	2,119.00	3.2399	6,726.43	6,865.27	0.0000	4.5800	50.0000	0.0000	(0.8558)	(0.0954)	0.0000	1	(0.9511)	01/06/2025
688252.SH	12/19/2024	SDB3260122700	281.00	3.2399	891.99	910.40	0.0000	4.5800	50.0000	0.0000	(0.1135)	(0.0126)	0.0000	1	(0.1261)	01/06/2025
688252.SH	12/19/2024	SDB3260122700	2,289.00	3.2399	7,266.06	7,416.04	0.0000	4.5800	50.0000	0.0000	(0.9244)	(0.1030)	0.0000	1	(1.0274)	01/06/2025
688252.SH	12/19/2024	SDB3260122700	1,830.00	3.2399	5,809.04	5,928.95	0.0000	4.5800	50.0000	0.0000	(0.7390)	(0.0823)	0.0000	1	(0.8214)	01/06/2025
688252.SH	12/19/2024	SDB3260122700	1,800.00	3.2399	5,713.81	5,831.75	0.0000	4.5800	50.0000	0.0000	(0.7269)	(0.0810)	0.0000	1	(0.8079)	01/06/2025
688252.SH	12/19/2024	SDB3260122700	3,457.00	3.2399	10,973.69	11,200.20	0.0000	4.5800	50.0000	0.0000	(1.3961)	(0.1556)	0.0000	1	(1.5517)	01/06/2025
688252.SH	12/19/2024	SDB3260122700	2,343.00	3.2399	7,437.48	7,590.99	0.0000	4.5800	50.0000	0.0000	(0.9462)	(0.1054)	0.0000	1	(1.0516)	01/06/2025
688252.SH	12/18/2024	SDB3260122700	1,225.00	3.4478	3,888.57	4,223.59	0.0000	4.5800	50.0000	0.0000	(0.4947)	(0.0587)	0.0000	1	(0.5534)	01/06/2025
688252.SH	12/18/2024	SDB3260122700	400.00	3.4478	1,269.74	1,379.13	0.0000	4.5800	50.0000	0.0000	(0.1615)	(0.0192)	0.0000	1	(0.1807)	01/06/2025
688252.SH	12/18/2024	SDB3260122700	2,119.00	3.4478	6,726.43	7,305.94	0.0000	4.5800	50.0000	0.0000	(0.8558)	(0.1015)	0.0000	1	(0.9572)	01/06/2025
688252.SH	12/18/2024	SDB3260122700	281.00	3.4478	891.99	968.84	0.0000	4.5800	50.0000	0.0000	(0.1135)	(0.0135)	0.0000	1	(0.1269)	01/06/2025
688252.SH	12/18/2024	SDB3260122700	3,989.00	3.4478	12,662.44	13,753.38	0.0000	4.5800	50.0000	0.0000	(1.6109)	(0.1910)	0.0000	1	(1.8020)	01/06/2025
688252.SH	12/18/2024	SDB3260122700	1,830.00	3.4478	5,809.04	6,309.52	0.0000	4.5800	50.0000	0.0000	(0.7390)	(0.0876)	0.0000	1	(0.8267)	01/06/2025
688252.SH	12/18/2024	SDB3260122700	1,800.00	3.4478	5,713.81	6,206.09	0.0000	4.5800	50.0000	0.0000	(0.7269)	(0.0862)	0.0000	1	(0.8131)	01/06/2025
688252.SH	12/18/2024	SDB3260122700	3,457.00	3.4478	10,973.69	11,919.13	0.0000	4.5800	50.0000	0.0000	(1.3961)	(0.1655)	0.0000	1	(1.5616)	01/06/2025
688252.SH	12/18/2024	SDB3260122700	2,343.00	3.4478	7,437.48	8,078.26	0.0000	4.5800	50.0000	0.0000	(0.9462)	(0.1122)	0.0000	1	(1.0584)	01/06/2025
688252.SH	12/17/2024	SDB3260122700	1,225.00	3.4365	3,888.57	4,209.69	0.0000	4.5800	50.0000	0.0000	(0.4947)	(0.0585)	0.0000	1	(0.5532)	01/06/2025
688252.SH	12/17/2024	SDB3260122700	400.00	3.4365	1,269.74	1,374.59	0.0000	4.5800	50.0000	0.0000	(0.1615)	(0.0191)	0.0000	1	(0.1806)	01/06/2025
688252.SH	12/17/2024	SDB3260122700	1,000.00	3.4365	3,174.34	3,436.48	0.0000	4.5800	50.0000	0.0000	(0.4038)	(0.0477)	0.0000	1	(0.4516)	01/06/2025
688252.SH	12/17/2024	SDB3260122700	2,119.00	3.4365	6,726.43	7,281.91	0.0000	4.5800	50.0000	0.0000	(0.8558)	(0.1011)	0.0000	1	(0.9569)	01/06/2025
688252.SH	12/17/2024	SDB3260122700	281.00	3.4365	891.99	965.65	0.0000	4.5800	50.0000	0.0000	(0.1135)	(0.0134)	0.0000	1	(0.1269)	01/06/2025
688252.SH	12/17/2024	SDB3260122700	4,070.00	3.4365	12,919.56	13,986.49	0.0000	4.5800	50.0000	0.0000	(1.6437)	(0.1943)	0.0000	1	(1.8379)	01/06/2025
688252.SH	12/17/2024	SDB3260122700	1,830.00	3.4365	5,809.04	6,288.76	0.0000	4.5800	50.0000	0.0000	(0.7390)	(0.0873)	0.0000	1	(0.8264)	01/06/2025
688252.SH	12/17/2024	SDB3260122700	1,019.00	3.4365	3,234.65	3,501.78	0.0000	4.5800	50.0000	0.0000	(0.4115)	(0.0486)	0.0000	1	(0.4602)	01/06/2025
688252.SH	12/17/2024	SDB3260122700	1,800.00	3.4365	5,713.81	6,185.67	0.0000	4.5800	50.0000	0.0000	(0.7269)	(0.0859)	0.0000	1	(0.8128)	01/06/2025
688252.SH	12/17/2024	SDB3260122700	3,457.00	3.4365	10,973.69	11,879.92	0.0000	4.5800	50.0000	0.0000	(1.3961)	(0.1650)	0.0000	1	(1.5611)	01/06/2025
688252.SH	12/17/2024	SDB3260122700	2,343.00	3.4365	7,437.48	8,051.68	0.0000	4.5800	50.0000	0.0000	(0.9462)	(0.1118)	0.0000	1	(1.0580)	01/06/2025
688252.SH	12/16/2024	SDB3260122700	1,225.00	3.4341	3,888.57	4,206.76	0.0000	4.5800	50.0000	0.0000	(0.4947)	(0.0584)	0.0000	1	(0.5531)	01/06/2025
688252.SH	12/16/2024	SDB3260122700	400.00	3.4341	1,269.74	1,373.64	0.0000	4.5800	50.0000	0.0000	(0.1615)	(0.0191)	0.0000	1	(0.1806)	01/06/2025
688252.SH	12/16/2024	SDB3260122700	2,700.00	3.4341	8,570.72	9,272.05	0.0000	4.5800	50.0000	0.0000	(1.0904)	(0.1288)	0.0000	1	(1.2192)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
JADARD TECHNOLOGY INC. CMN CLASS A SERIES NORTHBOUND (Cont.)																
688252.SH	12/16/2024	SDB3260122700	2,119.00	3.4341	6,726.43	7,276.84	0.0000	4.5800	50.0000	0.0000	(0.8558)	(0.1011)	0.0000	1	(0.9568)	01/06/2025
688252.SH	12/16/2024	SDB3260122700	281.00	3.4341	891.99	964.98	0.0000	4.5800	50.0000	0.0000	(0.1135)	(0.0134)	0.0000	1	(0.1269)	01/06/2025
688252.SH	12/16/2024	SDB3260122700	4,070.00	3.4341	12,919.56	13,976.75	0.0000	4.5800	50.0000	0.0000	(1.6437)	(0.1941)	0.0000	1	(1.8378)	01/06/2025
688252.SH	12/16/2024	SDB3260122700	1,830.00	3.4341	5,809.04	6,284.39	0.0000	4.5800	50.0000	0.0000	(0.7390)	(0.0873)	0.0000	1	(0.8263)	01/06/2025
688252.SH	12/16/2024	SDB3260122700	1,019.00	3.4341	3,234.65	3,499.34	0.0000	4.5800	50.0000	0.0000	(0.4115)	(0.0486)	0.0000	1	(0.4601)	01/06/2025
688252.SH	12/16/2024	SDB3260122700	1,800.00	3.4341	5,713.81	6,181.36	0.0000	4.5800	50.0000	0.0000	(0.7269)	(0.0859)	0.0000	1	(0.8128)	01/06/2025
688252.SH	12/16/2024	SDB3260122700	3,457.00	3.4341	10,973.69	11,871.65	0.0000	4.5800	50.0000	0.0000	(1.3961)	(0.1649)	0.0000	1	(1.5610)	01/06/2025
688252.SH	12/16/2024	SDB3260122700	2,343.00	3.4341	7,437.48	8,046.08	0.0000	4.5800	50.0000	0.0000	(0.9462)	(0.1118)	0.0000	1	(1.0580)	01/06/2025
688252.SH	12/13/2024	SDB3260122700	1,225.00	3.2359	3,888.57	3,963.97	0.0000	4.5800	50.0000	0.0000	(1.4841)	(0.1652)	0.0000	3	(1.6493)	01/06/2025
688252.SH	12/13/2024	SDB3260122700	400.00	3.2359	1,269.74	1,294.36	0.0000	4.5800	50.0000	0.0000	(0.4846)	(0.0539)	0.0000	3	(0.5385)	01/06/2025
688252.SH	12/13/2024	SDB3260122700	3,500.00	3.2359	11,110.19	11,325.63	0.0000	4.5800	50.0000	0.0000	(4.2404)	(0.4719)	0.0000	3	(4.7123)	01/06/2025
688252.SH	12/13/2024	SDB3260122700	2,119.00	3.2359	6,726.43	6,856.86	0.0000	4.5800	50.0000	0.0000	(2.5673)	(0.2857)	0.0000	3	(2.8530)	01/06/2025
688252.SH	12/13/2024	SDB3260122700	281.00	3.2359	891.99	909.29	0.0000	4.5800	50.0000	0.0000	(0.3404)	(0.0379)	0.0000	3	(0.3783)	01/06/2025
688252.SH	12/13/2024	SDB3260122700	4,070.00	3.2359	12,919.56	13,170.08	0.0000	4.5800	50.0000	0.0000	(4.9310)	(0.5488)	0.0000	3	(5.4797)	01/06/2025
688252.SH	12/13/2024	SDB3260122700	1,830.00	3.2359	5,809.04	5,921.68	0.0000	4.5800	50.0000	0.0000	(2.2171)	(0.2467)	0.0000	3	(2.4639)	01/06/2025
688252.SH	12/13/2024	SDB3260122700	1,019.00	3.2359	3,234.65	3,297.37	0.0000	4.5800	50.0000	0.0000	(1.2346)	(0.1374)	0.0000	3	(1.3719)	01/06/2025
688252.SH	12/13/2024	SDB3260122700	1,800.00	3.2359	5,713.81	5,824.61	0.0000	4.5800	50.0000	0.0000	(2.1808)	(0.2427)	0.0000	3	(2.4235)	01/06/2025
688252.SH	12/13/2024	SDB3260122700	3,457.00	3.2359	10,973.69	11,186.48	0.0000	4.5800	50.0000	0.0000	(4.1883)	(0.4661)	0.0000	3	(4.6544)	01/06/2025
688252.SH	12/13/2024	SDB3260122700	2,343.00	3.2359	7,437.48	7,581.70	0.0000	4.5800	50.0000	0.0000	(2.8386)	(0.3159)	0.0000	3	(3.1545)	01/06/2025
688252.SH	12/12/2024	SDB3260122700	1,225.00	3.1721	3,888.57	3,885.82	0.0000	4.5800	50.0000	0.0000	(0.4947)	(0.0540)	0.0000	1	(0.5487)	01/06/2025
688252.SH	12/12/2024	SDB3260122700	400.00	3.1721	1,269.74	1,268.84	0.0000	4.5800	50.0000	0.0000	(0.1615)	(0.0176)	0.0000	1	(0.1792)	01/06/2025
688252.SH	12/12/2024	SDB3260122700	3,500.00	3.1721	11,110.19	11,102.35	0.0000	4.5800	50.0000	0.0000	(1.4135)	(0.1542)	0.0000	1	(1.5677)	01/06/2025
688252.SH	12/12/2024	SDB3260122700	2,119.00	3.1721	6,726.43	6,721.68	0.0000	4.5800	50.0000	0.0000	(0.8558)	(0.0934)	0.0000	1	(0.9491)	01/06/2025
688252.SH	12/12/2024	SDB3260122700	281.00	3.1721	891.99	891.36	0.0000	4.5800	50.0000	0.0000	(0.1135)	(0.0124)	0.0000	1	(0.1259)	01/06/2025
688252.SH	12/12/2024	SDB3260122700	4,070.00	3.1721	12,919.56	12,910.45	0.0000	4.5800	50.0000	0.0000	(1.6437)	(0.1793)	0.0000	1	(1.8230)	01/06/2025
688252.SH	12/12/2024	SDB3260122700	1,830.00	3.1721	5,809.04	5,804.94	0.0000	4.5800	50.0000	0.0000	(0.7390)	(0.0806)	0.0000	1	(0.8197)	01/06/2025
688252.SH	12/12/2024	SDB3260122700	1,019.00	3.1721	3,234.65	3,232.37	0.0000	4.5800	50.0000	0.0000	(0.4115)	(0.0449)	0.0000	1	(0.4564)	01/06/2025
688252.SH	12/12/2024	SDB3260122700	1,800.00	3.1721	5,713.81	5,709.78	0.0000	4.5800	50.0000	0.0000	(0.7269)	(0.0793)	0.0000	1	(0.8062)	01/06/2025
688252.SH	12/12/2024	SDB3260122700	3,457.00	3.1721	10,973.69	10,965.95	0.0000	4.5800	50.0000	0.0000	(1.3961)	(0.1523)	0.0000	1	(1.5484)	01/06/2025
688252.SH	12/12/2024	SDB3260122700	2,343.00	3.1721	7,437.48	7,432.23	0.0000	4.5800	50.0000	0.0000	(0.9462)	(0.1032)	0.0000	1	(1.0494)	01/06/2025
688252.SH	12/11/2024	SDB3260122700	1,225.00	3.1666	3,888.57	3,879.09	0.0000	4.5800	50.0000	0.0000	(0.4947)	(0.0539)	0.0000	1	(0.5486)	01/06/2025
688252.SH	12/11/2024	SDB3260122700	400.00	3.1666	1,269.74	1,266.64	0.0000	4.5800	50.0000	0.0000	(0.1615)	(0.0176)	0.0000	1	(0.1791)	01/06/2025
688252.SH	12/11/2024	SDB3260122700	3,500.00	3.1666	11,110.19	11,083.12	0.0000	4.5800	50.0000	0.0000	(1.4135)	(0.1539)	0.0000	1	(1.5674)	01/06/2025
688252.SH	12/11/2024	SDB3260122700	2,119.00	3.1666	6,726.43	6,710.04	0.0000	4.5800	50.0000	0.0000	(0.8558)	(0.0932)	0.0000	1	(0.9489)	01/06/2025
688252.SH	12/11/2024	SDB3260122700	281.00	3.1666	891.99	889.82	0.0000	4.5800	50.0000	0.0000	(0.1135)	(0.0124)	0.0000	1	(0.1258)	01/06/2025
688252.SH	12/11/2024	SDB3260122700	4,070.00	3.1666	12,919.56	12,888.08	0.0000	4.5800	50.0000	0.0000	(1.6437)	(0.1790)	0.0000	1	(1.8227)	01/06/2025
688252.SH	12/11/2024	SDB3260122700	1,830.00	3.1666	5,809.04	5,794.89	0.0000	4.5800	50.0000	0.0000	(0.7390)	(0.0805)	0.0000	1	(0.8195)	01/06/2025
688252.SH	12/11/2024	SDB3260122700	1,019.00	3.1666	3,234.65	3,226.77	0.0000	4.5800	50.0000	0.0000	(0.4115)	(0.0448)	0.0000	1	(0.4563)	01/06/2025
688252.SH	12/11/2024	SDB3260122700	1,800.00	3.1666	5,713.81	5,699.89	0.0000	4.5800	50.0000	0.0000	(0.7269)	(0.0792)	0.0000	1	(0.8061)	01/06/2025
688252.SH	12/11/2024	SDB3260122700	3,457.00	3.1666	10,973.69	10,946.95	0.0000	4.5800	50.0000	0.0000	(1.3961)	(0.1520)	0.0000	1	(1.5481)	01/06/2025
688252.SH	12/11/2024	SDB3260122700	2,343.00	3.1666	7,437.48	7,419.36	0.0000	4.5800	50.0000	0.0000	(0.9462)	(0.1030)	0.0000	1	(1.0493)	01/06/2025
688252.SH	12/10/2024	SDB3260122700	1,225.00	3.1984	3,888.57	3,917.99	0.0000	4.5800	50.0000	0.0000	(0.4947)	(0.0544)	0.0000	1	(0.5491)	01/06/2025
688252.SH	12/10/2024	SDB3260122700	400.00	3.1984	1,269.74	1,279.34	0.0000	4.5800	50.0000	0.0000	(0.1615)	(0.0178)	0.0000	1	(0.1793)	01/06/2025
688252.SH	12/10/2024	SDB3260122700	3,500.00	3.1984	11,110.19	11,194.27	0.0000	4.5800	50.0000	0.0000	(1.4135)	(0.1555)	0.0000	1	(1.5689)	01/06/2025
688252.SH	12/10/2024	SDB3260122700	2,119.00	3.1984	6,726.43	6,777.33	0.0000	4.5800	50.0000	0.0000	(0.8558)	(0.0941)	0.0000	1	(0.9499)	01/06/2025
688252.SH	12/10/2024	SDB3260122700	281.00	3.1984	891.99	898.74	0.0000	4.5800	50.0000	0.0000	(0.1135)	(0.0125)	0.0000	1	(0.1260)	01/06/2025
688252.SH	12/10/2024	SDB3260122700	4,070.00	3.1984	12,919.56	13,017.33	0.0000	4.5800	50.0000	0.0000	(1.6437)	(0.1808)	0.0000	1	(1.8245)	01/06/2025
688252.SH	12/10/2024	SDB3260122700	1,830.00	3.1984	5,809.04	5,853.00	0.0000	4.5800	50.0000	0.0000	(0.7390)	(0.0813)	0.0000	1	(0.8203)	01/06/2025
688252.SH	12/10/2024	SDB3260122700	1,019.00	3.1984	3,234.65	3,259.13	0.0000	4.5800	50.0000	0.0000	(0.4115)	(0.0453)	0.0000	1	(0.4568)	01/06/2025
688252.SH	12/10/2024	SDB3260122700	1,800.00	3.1984	5,713.81	5,757.05	0.0000	4.5800	50.0000	0.0000	(0.7269)	(0.0800)	0.0000	1	(0.8069)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
JADARD TECHNOLOGY INC. CMN CLASS A SERIES NORTHBOUND (Cont.)																
688252.SH	12/10/2024	SDB3260122700	3,457.00	3.1984	10,973.69	11,056.74	0.0000	4.5800	50.0000	0.0000	(1.3961)	(0.1536)	0.0000	1	(1.5497)	01/06/2025
688252.SH	12/10/2024	SDB3260122700	2,343.00	3.1984	7,437.48	7,493.76	0.0000	4.5800	50.0000	0.0000	(0.9462)	(0.1041)	0.0000	1	(1.0503)	01/06/2025
688252.SH	12/09/2024	SDB3260122700	1,225.00	3.1476	3,888.57	3,855.76	0.0000	4.5800	50.0000	0.0000	(0.4947)	(0.0536)	0.0000	1	(0.5483)	01/06/2025
688252.SH	12/09/2024	SDB3260122700	400.00	3.1476	1,269.74	1,259.03	0.0000	4.5800	50.0000	0.0000	(0.1615)	(0.0175)	0.0000	1	(0.1790)	01/06/2025
688252.SH	12/09/2024	SDB3260122700	3,500.00	3.1476	11,110.19	11,016.47	0.0000	4.5800	50.0000	0.0000	(1.4135)	(0.1530)	0.0000	1	(1.5665)	01/06/2025
688252.SH	12/09/2024	SDB3260122700	2,119.00	3.1476	6,726.43	6,669.69	0.0000	4.5800	50.0000	0.0000	(0.8558)	(0.0926)	0.0000	1	(0.9484)	01/06/2025
688252.SH	12/09/2024	SDB3260122700	281.00	3.1476	891.99	884.47	0.0000	4.5800	50.0000	0.0000	(0.1135)	(0.0123)	0.0000	1	(0.1258)	01/06/2025
688252.SH	12/09/2024	SDB3260122700	4,070.00	3.1476	12,919.56	12,810.58	0.0000	4.5800	50.0000	0.0000	(1.6437)	(0.1779)	0.0000	1	(1.8216)	01/06/2025
688252.SH	12/09/2024	SDB3260122700	1,830.00	3.1476	5,809.04	5,760.04	0.0000	4.5800	50.0000	0.0000	(0.7390)	(0.0800)	0.0000	1	(0.8190)	01/06/2025
688252.SH	12/09/2024	SDB3260122700	1,019.00	3.1476	3,234.65	3,207.37	0.0000	4.5800	50.0000	0.0000	(0.4115)	(0.0445)	0.0000	1	(0.4561)	01/06/2025
688252.SH	12/09/2024	SDB3260122700	1,800.00	3.1476	5,713.81	5,665.61	0.0000	4.5800	50.0000	0.0000	(0.7269)	(0.0787)	0.0000	1	(0.8056)	01/06/2025
688252.SH	12/09/2024	SDB3260122700	3,457.00	3.1476	10,973.69	10,881.13	0.0000	4.5800	50.0000	0.0000	(1.3961)	(0.1511)	0.0000	1	(1.5472)	01/06/2025
688252.SH	12/09/2024	SDB3260122700	2,343.00	3.1476	7,437.48	7,374.74	0.0000	4.5800	50.0000	0.0000	(0.9462)	(0.1024)	0.0000	1	(1.0486)	01/06/2025
688252.SH	12/06/2024	SDB3260122700	1,225.00	3.1687	3,888.57	3,881.67	0.0000	4.5800	50.0000	0.0000	(1.4841)	(0.1617)	0.0000	3	(1.6459)	01/06/2025
688252.SH	12/06/2024	SDB3260122700	400.00	3.1687	1,269.74	1,267.48	0.0000	4.5800	50.0000	0.0000	(0.4846)	(0.0528)	0.0000	3	(0.5374)	01/06/2025
688252.SH	12/06/2024	SDB3260122700	3,500.00	3.1687	11,110.19	11,090.49	0.0000	4.5800	50.0000	0.0000	(4.2404)	(0.4621)	0.0000	3	(4.7025)	01/06/2025
688252.SH	12/06/2024	SDB3260122700	2,119.00	3.1687	6,726.43	6,714.50	0.0000	4.5800	50.0000	0.0000	(2.5673)	(0.2798)	0.0000	3	(2.8470)	01/06/2025
688252.SH	12/06/2024	SDB3260122700	281.00	3.1687	891.99	890.41	0.0000	4.5800	50.0000	0.0000	(0.3404)	(0.0371)	0.0000	3	(0.3775)	01/06/2025
688252.SH	12/06/2024	SDB3260122700	4,070.00	3.1687	12,919.56	12,896.65	0.0000	4.5800	50.0000	0.0000	(4.9310)	(0.5374)	0.0000	3	(5.4683)	01/06/2025
688252.SH	12/06/2024	SDB3260122700	1,830.00	3.1687	5,809.04	5,798.74	0.0000	4.5800	50.0000	0.0000	(2.2171)	(0.2416)	0.0000	3	(2.4587)	01/06/2025
688252.SH	12/06/2024	SDB3260122700	1,019.00	3.1687	3,234.65	3,228.92	0.0000	4.5800	50.0000	0.0000	(1.2346)	(0.1345)	0.0000	3	(1.3691)	01/06/2025
688252.SH	12/06/2024	SDB3260122700	1,800.00	3.1687	5,713.81	5,703.68	0.0000	4.5800	50.0000	0.0000	(2.1808)	(0.2377)	0.0000	3	(2.4184)	01/06/2025
688252.SH	12/06/2024	SDB3260122700	3,457.00	3.1687	10,973.69	10,954.23	0.0000	4.5800	50.0000	0.0000	(4.1883)	(0.4564)	0.0000	3	(4.6447)	01/06/2025
688252.SH	12/06/2024	SDB3260122700	2,343.00	3.1687	7,437.48	7,424.29	0.0000	4.5800	50.0000	0.0000	(2.8386)	(0.3093)	0.0000	3	(3.1480)	01/06/2025
688252.SH	12/05/2024	SDB3260122700	1,225.00	3.2087	3,888.57	3,930.60	0.0000	4.5800	50.0000	0.0000	(0.4947)	(0.0546)	0.0000	1	(0.5493)	01/06/2025
688252.SH	12/05/2024	SDB3260122700	400.00	3.2087	1,269.74	1,283.46	0.0000	4.5800	50.0000	0.0000	(0.1615)	(0.0178)	0.0000	1	(0.1794)	01/06/2025
688252.SH	12/05/2024	SDB3260122700	3,500.00	3.2087	11,110.19	11,230.28	0.0000	4.5800	50.0000	0.0000	(1.4135)	(0.1560)	0.0000	1	(1.5694)	01/06/2025
688252.SH	12/05/2024	SDB3260122700	2,119.00	3.2087	6,726.43	6,799.13	0.0000	4.5800	50.0000	0.0000	(0.8558)	(0.0944)	0.0000	1	(0.9502)	01/06/2025
688252.SH	12/05/2024	SDB3260122700	281.00	3.2087	891.99	901.63	0.0000	4.5800	50.0000	0.0000	(0.1135)	(0.0125)	0.0000	1	(0.1260)	01/06/2025
688252.SH	12/05/2024	SDB3260122700	4,070.00	3.2087	12,919.56	13,059.21	0.0000	4.5800	50.0000	0.0000	(1.6437)	(0.1814)	0.0000	1	(1.8250)	01/06/2025
688252.SH	12/05/2024	SDB3260122700	1,830.00	3.2087	5,809.04	5,871.83	0.0000	4.5800	50.0000	0.0000	(0.7390)	(0.0816)	0.0000	1	(0.8206)	01/06/2025
688252.SH	12/05/2024	SDB3260122700	1,019.00	3.2087	3,234.65	3,269.62	0.0000	4.5800	50.0000	0.0000	(0.4115)	(0.0454)	0.0000	1	(0.4569)	01/06/2025
688252.SH	12/05/2024	SDB3260122700	1,800.00	3.2087	5,713.81	5,775.57	0.0000	4.5800	50.0000	0.0000	(0.7269)	(0.0802)	0.0000	1	(0.8071)	01/06/2025
688252.SH	12/05/2024	SDB3260122700	3,457.00	3.2087	10,973.69	11,092.31	0.0000	4.5800	50.0000	0.0000	(1.3961)	(0.1541)	0.0000	1	(1.5502)	01/06/2025
688252.SH	12/05/2024	SDB3260122700	2,343.00	3.2087	7,437.48	7,517.87	0.0000	4.5800	50.0000	0.0000	(0.9462)	(0.1044)	0.0000	1	(1.0506)	01/06/2025
688252.SH	12/04/2024	SDB3260122700	1,225.00	3.1743	3,888.57	3,888.57	0.0000	4.5800	50.0000	0.0000	(0.4947)	(0.0540)	0.0000	1	(0.5487)	01/06/2025
688252.SH	12/04/2024	SDB3260122700	400.00	3.1743	1,269.74	1,269.74	0.0000	4.5800	50.0000	0.0000	(0.1615)	(0.0176)	0.0000	1	(0.1792)	01/06/2025
688252.SH	12/04/2024	SDB3260122700	4,300.00	3.1743	13,649.66	13,649.66	0.0000	4.5800	50.0000	0.0000	(1.7365)	(0.1896)	0.0000	1	(1.9261)	01/06/2025
688252.SH	12/04/2024	SDB3260122700	2,119.00	3.1743	6,726.43	6,726.43	0.0000	4.5800	50.0000	0.0000	(0.8558)	(0.0934)	0.0000	1	(0.9492)	01/06/2025
688252.SH	12/04/2024	SDB3260122700	281.00	3.1743	891.99	891.99	0.0000	4.5800	50.0000	0.0000	(0.1135)	(0.0124)	0.0000	1	(0.1259)	01/06/2025
688252.SH	12/04/2024	SDB3260122700	4,070.00	3.1743	12,919.56	12,919.56	0.0000	4.5800	50.0000	0.0000	(1.6437)	(0.1794)	0.0000	1	(1.8231)	01/06/2025
688252.SH	12/04/2024	SDB3260122700	1,830.00	3.1743	5,809.04	5,809.04	0.0000	4.5800	50.0000	0.0000	(0.7390)	(0.0807)	0.0000	1	(0.8197)	01/06/2025
688252.SH	12/04/2024	SDB3260122700	1,019.00	3.1743	3,234.65	3,234.65	0.0000	4.5800	50.0000	0.0000	(0.4115)	(0.0449)	0.0000	1	(0.4564)	01/06/2025
688252.SH	12/04/2024	SDB3260122700	1,800.00	3.1743	5,713.81	5,713.81	0.0000	4.5800	50.0000	0.0000	(0.7269)	(0.0794)	0.0000	1	(0.8063)	01/06/2025
688252.SH	12/04/2024	SDB3260122700	3,457.00	3.1743	10,973.69	10,973.69	0.0000	4.5800	50.0000	0.0000	(1.3961)	(0.1524)	0.0000	1	(1.5485)	01/06/2025
688252.SH	12/04/2024	SDB3260122700	2,343.00	3.1743	7,437.48	7,437.48	0.0000	4.5800	50.0000	0.0000	(0.9462)	(0.1033)	0.0000	1	(1.0495)	01/06/2025
TOTAL JADARD TECHNOLOGY INC. CMN CLASS A SERIES NORTHBOUND												(226.6923)	(26.1553)	0.0000	(252.8476)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
JCET GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND																
600584.SH	01/03/2025	SDB3263185964	100.00	5.8787	527.64	587.87	0.0000	4.3300	50.0000	0.0000	(0.1904)	(0.0245)	0.0000	3	(0.2149)	01/06/2025
600584.SH	01/03/2025	SDB3263185964	800.00	5.8787	4,177.65	4,702.92	0.0000	4.3300	50.0000	0.0000	(1.5074)	(0.1960)	0.0000	3	(1.7034)	01/06/2025
600584.SH	01/03/2025	SDB3263185964	900.00	5.8787	4,874.14	5,290.79	0.0000	4.3300	50.0000	0.0000	(1.7588)	(0.2204)	0.0000	3	(1.9792)	01/06/2025
600584.SH	01/03/2025	SDB3263185964	200.00	5.8787	1,069.21	1,175.73	0.0000	4.3300	50.0000	0.0000	(0.3858)	(0.0490)	0.0000	3	(0.4348)	01/06/2025
600584.SH	01/03/2025	SDB3263185964	100.00	5.8787	538.68	587.87	0.0000	4.3300	50.0000	0.0000	(0.1944)	(0.0245)	0.0000	3	(0.2189)	01/06/2025
600584.SH	01/03/2025	SDB3263185964	3,400.00	5.8787	18,315.26	19,987.41	0.0000	4.3300	50.0000	0.0000	(6.6088)	(0.8328)	0.0000	3	(7.4416)	01/06/2025
600584.SH	01/03/2025	SDB3263185964	500.00	5.8787	2,693.42	2,939.33	0.0000	4.3300	50.0000	0.0000	(0.9719)	(0.1225)	0.0000	3	(1.0943)	01/06/2025
600584.SH	01/03/2025	SDB3263185964	600.00	5.8787	3,232.11	3,527.19	0.0000	4.3300	50.0000	0.0000	(1.1663)	(0.1470)	0.0000	3	(1.3132)	01/06/2025
600584.SH	01/03/2025	SDB3263185964	8,800.00	5.8787	47,404.21	51,732.13	0.0000	4.3300	50.0000	0.0000	(17.1050)	(2.1555)	0.0000	3	(19.2805)	01/06/2025
600584.SH	01/02/2025	SDB3263185964	100.00	5.5385	527.64	553.85	0.0000	4.3300	50.0000	0.0000	(0.0635)	(0.0077)	0.0000	1	(0.0712)	01/06/2025
600584.SH	01/02/2025	SDB3263185964	800.00	5.5385	4,177.65	4,430.78	0.0000	4.3300	50.0000	0.0000	(0.5025)	(0.0615)	0.0000	1	(0.5640)	01/06/2025
600584.SH	01/02/2025	SDB3263185964	900.00	5.5385	4,874.14	4,984.63	0.0000	4.3300	50.0000	0.0000	(0.5863)	(0.0692)	0.0000	1	(0.6555)	01/06/2025
600584.SH	01/02/2025	SDB3263185964	200.00	5.5385	1,069.21	1,107.70	0.0000	4.3300	50.0000	0.0000	(0.1286)	(0.0154)	0.0000	1	(0.1440)	01/06/2025
600584.SH	01/02/2025	SDB3263185964	100.00	5.5385	538.68	553.85	0.0000	4.3300	50.0000	0.0000	(0.0648)	(0.0077)	0.0000	1	(0.0725)	01/06/2025
600584.SH	01/02/2025	SDB3263185964	3,400.00	5.5385	18,315.26	18,830.83	0.0000	4.3300	50.0000	0.0000	(2.2029)	(0.2615)	0.0000	1	(2.4645)	01/06/2025
600584.SH	01/02/2025	SDB3263185964	500.00	5.5385	2,693.42	2,769.24	0.0000	4.3300	50.0000	0.0000	(0.3240)	(0.0385)	0.0000	1	(0.3624)	01/06/2025
600584.SH	01/02/2025	SDB3263185964	600.00	5.5385	3,232.11	3,323.09	0.0000	4.3300	50.0000	0.0000	(0.3888)	(0.0462)	0.0000	1	(0.4349)	01/06/2025
600584.SH	01/02/2025	SDB3263185964	8,800.00	5.5385	47,404.21	48,738.61	0.0000	4.3300	50.0000	0.0000	(5.7017)	(0.6769)	0.0000	1	(6.3786)	01/06/2025
600584.SH	12/31/2024	SDB3263185964	100.00	5.3724	527.64	537.24	0.0000	4.3300	50.0000	0.0000	(0.1269)	(0.0149)	0.0000	2	(0.1418)	01/06/2025
600584.SH	12/31/2024	SDB3263185964	800.00	5.3724	4,177.65	4,297.89	0.0000	4.3300	50.0000	0.0000	(1.0050)	(0.1194)	0.0000	2	(1.1243)	01/06/2025
600584.SH	12/31/2024	SDB3263185964	900.00	5.3724	4,874.14	4,835.13	0.0000	4.3300	50.0000	0.0000	(1.1725)	(0.1343)	0.0000	2	(1.3068)	01/06/2025
600584.SH	12/31/2024	SDB3263185964	200.00	5.3724	1,069.21	1,074.47	0.0000	4.3300	50.0000	0.0000	(0.2572)	(0.0298)	0.0000	2	(0.2871)	01/06/2025
600584.SH	12/31/2024	SDB3263185964	100.00	5.3724	538.68	537.24	0.0000	4.3300	50.0000	0.0000	(0.1296)	(0.0149)	0.0000	2	(0.1445)	01/06/2025
600584.SH	12/31/2024	SDB3263185964	3,400.00	5.3724	18,315.26	18,266.03	0.0000	4.3300	50.0000	0.0000	(4.4058)	(0.5074)	0.0000	2	(4.9132)	01/06/2025
600584.SH	12/31/2024	SDB3263185964	500.00	5.3724	2,693.42	2,686.18	0.0000	4.3300	50.0000	0.0000	(0.6479)	(0.0746)	0.0000	2	(0.7225)	01/06/2025
600584.SH	12/31/2024	SDB3263185964	600.00	5.3724	3,232.11	3,223.42	0.0000	4.3300	50.0000	0.0000	(0.7775)	(0.0895)	0.0000	2	(0.8670)	01/06/2025
600584.SH	12/31/2024	SDB3263185964	8,800.00	5.3724	47,404.21	47,276.79	0.0000	4.3300	50.0000	0.0000	(11.4033)	(1.3132)	0.0000	2	(12.7166)	01/06/2025
600584.SH	12/30/2024	SDB3263185964	100.00	5.3427	527.64	534.27	0.0000	4.3300	50.0000	0.0000	(0.0635)	(0.0074)	0.0000	1	(0.0709)	01/06/2025
600584.SH	12/30/2024	SDB3263185964	800.00	5.3427	4,177.65	4,274.13	0.0000	4.3300	50.0000	0.0000	(0.5025)	(0.0594)	0.0000	1	(0.5618)	01/06/2025
600584.SH	12/30/2024	SDB3263185964	900.00	5.3427	4,874.14	4,808.39	0.0000	4.3300	50.0000	0.0000	(0.5863)	(0.0668)	0.0000	1	(0.6530)	01/06/2025
600584.SH	12/30/2024	SDB3263185964	200.00	5.3427	1,069.21	1,068.53	0.0000	4.3300	50.0000	0.0000	(0.1286)	(0.0148)	0.0000	1	(0.1434)	01/06/2025
600584.SH	12/30/2024	SDB3263185964	100.00	5.3427	538.68	534.27	0.0000	4.3300	50.0000	0.0000	(0.0648)	(0.0074)	0.0000	1	(0.0722)	01/06/2025
600584.SH	12/30/2024	SDB3263185964	3,400.00	5.3427	18,315.26	18,165.04	0.0000	4.3300	50.0000	0.0000	(2.2029)	(0.2523)	0.0000	1	(2.4552)	01/06/2025
600584.SH	12/30/2024	SDB3263185964	500.00	5.3427	2,693.42	2,671.33	0.0000	4.3300	50.0000	0.0000	(0.3240)	(0.0371)	0.0000	1	(0.3611)	01/06/2025
600584.SH	12/30/2024	SDB3263185964	600.00	5.3427	3,232.11	3,205.60	0.0000	4.3300	50.0000	0.0000	(0.3888)	(0.0445)	0.0000	1	(0.4333)	01/06/2025
600584.SH	12/30/2024	SDB3263185964	8,800.00	5.3427	47,404.21	47,015.41	0.0000	4.3300	50.0000	0.0000	(5.7017)	(0.6530)	0.0000	1	(6.3547)	01/06/2025
600584.SH	12/27/2024	SDB3263185964	100.00	5.4707	527.64	547.07	0.0000	4.3300	50.0000	0.0000	(0.1904)	(0.0228)	0.0000	3	(0.2132)	01/06/2025
600584.SH	12/27/2024	SDB3263185964	800.00	5.4707	4,177.65	4,376.57	0.0000	4.3300	50.0000	0.0000	(1.5074)	(0.1824)	0.0000	3	(1.6898)	01/06/2025
600584.SH	12/27/2024	SDB3263185964	900.00	5.4707	4,874.14	4,923.65	0.0000	4.3300	50.0000	0.0000	(1.7588)	(0.2052)	0.0000	3	(1.9639)	01/06/2025
600584.SH	12/27/2024	SDB3263185964	200.00	5.4707	1,069.21	1,094.14	0.0000	4.3300	50.0000	0.0000	(0.3858)	(0.0456)	0.0000	3	(0.4314)	01/06/2025
600584.SH	12/27/2024	SDB3263185964	100.00	5.4707	538.68	547.07	0.0000	4.3300	50.0000	0.0000	(0.1944)	(0.0228)	0.0000	3	(0.2172)	01/06/2025
600584.SH	12/27/2024	SDB3263185964	3,400.00	5.4707	18,315.26	18,600.44	0.0000	4.3300	50.0000	0.0000	(6.6088)	(0.7750)	0.0000	3	(7.3838)	01/06/2025
600584.SH	12/27/2024	SDB3263185964	500.00	5.4707	2,693.42	2,735.36	0.0000	4.3300	50.0000	0.0000	(0.9719)	(0.1140)	0.0000	3	(1.0858)	01/06/2025
600584.SH	12/27/2024	SDB3263185964	600.00	5.4707	3,232.11	3,282.43	0.0000	4.3300	50.0000	0.0000	(1.1663)	(0.1368)	0.0000	3	(1.3030)	01/06/2025
600584.SH	12/27/2024	SDB3263185964	8,800.00	5.4707	47,404.21	48,142.31	0.0000	4.3300	50.0000	0.0000	(17.1050)	(2.0059)	0.0000	3	(19.1109)	01/06/2025
600584.SH	12/26/2024	SDB3263185964	100.00	5.3145	527.64	531.45	0.0000	4.3300	50.0000	0.0000	(0.0635)	(0.0074)	0.0000	1	(0.0708)	01/06/2025
600584.SH	12/26/2024	SDB3263185964	800.00	5.3145	4,177.65	4,251.57	0.0000	4.3300	50.0000	0.0000	(0.5025)	(0.0590)	0.0000	1	(0.5615)	01/06/2025
600584.SH	12/26/2024	SDB3263185964	900.00	5.3145	4,874.14	4,783.02	0.0000	4.3300	50.0000	0.0000	(0.5863)	(0.0664)	0.0000	1	(0.6527)	01/06/2025
600584.SH	12/26/2024	SDB3263185964	200.00	5.3145	1,069.21	1,062.89	0.0000	4.3300	50.0000	0.0000	(0.1286)	(0.0148)	0.0000	1	(0.1434)	01/06/2025
600584.SH	12/26/2024	SDB3263185964	100.00	5.3145	538.68	531.45	0.0000	4.3300	50.0000	0.0000	(0.0648)	(0.0074)	0.0000	1	(0.0722)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
JCET GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600584.SH	12/26/2024	SDB3263185964	3,400.00	5.3145	18,315.26	18,069.18	0.0000	4.3300	50.0000	0.0000	(2.2029)	(0.2510)	0.0000	1	(2.4539)	01/06/2025
600584.SH	12/26/2024	SDB3263185964	500.00	5.3145	2,693.42	2,657.23	0.0000	4.3300	50.0000	0.0000	(0.3240)	(0.0369)	0.0000	1	(0.3609)	01/06/2025
600584.SH	12/26/2024	SDB3263185964	600.00	5.3145	3,232.11	3,188.68	0.0000	4.3300	50.0000	0.0000	(0.3888)	(0.0443)	0.0000	1	(0.4330)	01/06/2025
600584.SH	12/26/2024	SDB3263185964	8,800.00	5.3145	47,404.21	46,767.29	0.0000	4.3300	50.0000	0.0000	(5.7017)	(0.6495)	0.0000	1	(6.3512)	01/06/2025
600584.SH	12/24/2024	SDB3263185964	100.00	5.3145	527.64	531.45	0.0000	4.3300	50.0000	0.0000	(0.1269)	(0.0148)	0.0000	2	(0.1417)	01/06/2025
600584.SH	12/24/2024	SDB3263185964	800.00	5.3145	4,177.65	4,251.57	0.0000	4.3300	50.0000	0.0000	(0.1050)	(0.1181)	0.0000	2	(1.1231)	01/06/2025
600584.SH	12/24/2024	SDB3263185964	900.00	5.3145	4,874.14	4,783.02	0.0000	4.3300	50.0000	0.0000	(1.1725)	(0.1329)	0.0000	2	(1.3054)	01/06/2025
600584.SH	12/24/2024	SDB3263185964	200.00	5.3145	1,069.21	1,062.89	0.0000	4.3300	50.0000	0.0000	(0.2572)	(0.0295)	0.0000	2	(0.2867)	01/06/2025
600584.SH	12/24/2024	SDB3263185964	100.00	5.3145	538.68	531.45	0.0000	4.3300	50.0000	0.0000	(0.1296)	(0.0148)	0.0000	2	(0.1443)	01/06/2025
600584.SH	12/24/2024	SDB3263185964	3,400.00	5.3145	18,315.26	18,069.18	0.0000	4.3300	50.0000	0.0000	(4.4058)	(0.5019)	0.0000	2	(4.9078)	01/06/2025
600584.SH	12/24/2024	SDB3263185964	500.00	5.3145	2,693.42	2,657.23	0.0000	4.3300	50.0000	0.0000	(0.6479)	(0.0738)	0.0000	2	(0.7217)	01/06/2025
600584.SH	12/24/2024	SDB3263185964	600.00	5.3145	3,232.11	3,188.68	0.0000	4.3300	50.0000	0.0000	(0.7775)	(0.0886)	0.0000	2	(0.8661)	01/06/2025
600584.SH	12/24/2024	SDB3263185964	8,800.00	5.3145	47,404.21	46,767.29	0.0000	4.3300	50.0000	0.0000	(11.4033)	(1.2991)	0.0000	2	(12.7024)	01/06/2025
600584.SH	12/23/2024	SDB3263185964	100.00	5.2384	527.64	523.84	0.0000	4.3300	50.0000	0.0000	(0.0635)	(0.0073)	0.0000	1	(0.0707)	01/06/2025
600584.SH	12/23/2024	SDB3263185964	800.00	5.2384	4,177.65	4,190.72	0.0000	4.3300	50.0000	0.0000	(0.5025)	(0.0582)	0.0000	1	(0.5607)	01/06/2025
600584.SH	12/23/2024	SDB3263185964	900.00	5.2384	4,874.14	4,714.56	0.0000	4.3300	50.0000	0.0000	(0.5863)	(0.0655)	0.0000	1	(0.6517)	01/06/2025
600584.SH	12/23/2024	SDB3263185964	200.00	5.2384	1,069.21	1,047.68	0.0000	4.3300	50.0000	0.0000	(0.1286)	(0.0146)	0.0000	1	(0.1432)	01/06/2025
600584.SH	12/23/2024	SDB3263185964	100.00	5.2384	538.68	523.84	0.0000	4.3300	50.0000	0.0000	(0.0648)	(0.0073)	0.0000	1	(0.0721)	01/06/2025
600584.SH	12/23/2024	SDB3263185964	3,400.00	5.2384	18,315.26	17,810.55	0.0000	4.3300	50.0000	0.0000	(2.2029)	(0.2474)	0.0000	1	(2.4503)	01/06/2025
600584.SH	12/23/2024	SDB3263185964	500.00	5.2384	2,693.42	2,619.20	0.0000	4.3300	50.0000	0.0000	(0.3240)	(0.0364)	0.0000	1	(0.3603)	01/06/2025
600584.SH	12/23/2024	SDB3263185964	600.00	5.2384	3,232.11	3,143.04	0.0000	4.3300	50.0000	0.0000	(0.3888)	(0.0437)	0.0000	1	(0.4324)	01/06/2025
600584.SH	12/23/2024	SDB3263185964	8,800.00	5.2384	47,404.21	46,097.88	0.0000	4.3300	50.0000	0.0000	(5.7017)	(0.6402)	0.0000	1	(6.3419)	01/06/2025
600584.SH	12/20/2024	SDB3263185964	100.00	5.1756	527.64	517.56	0.0000	4.3300	50.0000	0.0000	(0.1904)	(0.0216)	0.0000	3	(0.2120)	01/06/2025
600584.SH	12/20/2024	SDB3263185964	800.00	5.1756	4,177.65	4,140.51	0.0000	4.3300	50.0000	0.0000	(1.5074)	(0.1725)	0.0000	3	(1.6800)	01/06/2025
600584.SH	12/20/2024	SDB3263185964	900.00	5.1756	4,874.14	4,658.08	0.0000	4.3300	50.0000	0.0000	(1.7588)	(0.1941)	0.0000	3	(1.9528)	01/06/2025
600584.SH	12/20/2024	SDB3263185964	200.00	5.1756	1,069.21	1,035.13	0.0000	4.3300	50.0000	0.0000	(0.3858)	(0.0431)	0.0000	3	(0.4289)	01/06/2025
600584.SH	12/20/2024	SDB3263185964	100.00	5.1756	538.68	517.56	0.0000	4.3300	50.0000	0.0000	(0.1944)	(0.0216)	0.0000	3	(0.2159)	01/06/2025
600584.SH	12/20/2024	SDB3263185964	3,400.00	5.1756	18,315.26	17,597.18	0.0000	4.3300	50.0000	0.0000	(6.6088)	(0.7332)	0.0000	3	(7.3420)	01/06/2025
600584.SH	12/20/2024	SDB3263185964	500.00	5.1756	2,693.42	2,587.82	0.0000	4.3300	50.0000	0.0000	(0.9719)	(0.1078)	0.0000	3	(1.0797)	01/06/2025
600584.SH	12/20/2024	SDB3263185964	600.00	5.1756	3,232.11	3,105.38	0.0000	4.3300	50.0000	0.0000	(1.1663)	(0.1294)	0.0000	3	(1.2956)	01/06/2025
600584.SH	12/20/2024	SDB3263185964	8,800.00	5.1756	47,404.21	45,545.64	0.0000	4.3300	50.0000	0.0000	(17.1050)	(1.8977)	0.0000	3	(19.0028)	01/06/2025
600584.SH	12/19/2024	SDB3263185964	100.00	5.1926	527.64	519.26	0.0000	4.5800	50.0000	0.0000	(0.0671)	(0.0072)	0.0000	1	(0.0743)	01/06/2025
600584.SH	12/19/2024	SDB3263185964	800.00	5.1926	4,177.65	4,154.05	0.0000	4.5800	50.0000	0.0000	(0.5315)	(0.0577)	0.0000	1	(0.5892)	01/06/2025
600584.SH	12/19/2024	SDB3263185964	900.00	5.1926	4,874.14	4,673.30	0.0000	4.5800	50.0000	0.0000	(0.6201)	(0.0649)	0.0000	1	(0.6850)	01/06/2025
600584.SH	12/19/2024	SDB3263185964	200.00	5.1926	1,069.21	1,038.51	0.0000	4.5800	50.0000	0.0000	(0.1360)	(0.0144)	0.0000	1	(0.1505)	01/06/2025
600584.SH	12/19/2024	SDB3263185964	100.00	5.1926	538.68	519.26	0.0000	4.5800	50.0000	0.0000	(0.0685)	(0.0072)	0.0000	1	(0.0757)	01/06/2025
600584.SH	12/19/2024	SDB3263185964	3,400.00	5.1926	18,315.26	17,654.70	0.0000	4.5800	50.0000	0.0000	(2.3301)	(0.2452)	0.0000	1	(2.5753)	01/06/2025
600584.SH	12/19/2024	SDB3263185964	500.00	5.1926	2,693.42	2,596.28	0.0000	4.5800	50.0000	0.0000	(0.3427)	(0.0361)	0.0000	1	(0.3787)	01/06/2025
600584.SH	12/19/2024	SDB3263185964	600.00	5.1926	3,232.11	3,115.54	0.0000	4.5800	50.0000	0.0000	(0.4112)	(0.0433)	0.0000	1	(0.4545)	01/06/2025
600584.SH	12/19/2024	SDB3263185964	8,800.00	5.1926	47,404.21	45,694.53	0.0000	4.5800	50.0000	0.0000	(6.0309)	(0.6346)	0.0000	1	(6.6655)	01/06/2025
600584.SH	12/18/2024	SDB3263185964	100.00	5.2136	527.64	521.36	0.0000	4.5800	50.0000	0.0000	(0.0671)	(0.0072)	0.0000	1	(0.0744)	01/06/2025
600584.SH	12/18/2024	SDB3263185964	800.00	5.2136	4,177.65	4,170.87	0.0000	4.5800	50.0000	0.0000	(0.5315)	(0.0579)	0.0000	1	(0.5894)	01/06/2025
600584.SH	12/18/2024	SDB3263185964	900.00	5.2136	4,874.14	4,692.23	0.0000	4.5800	50.0000	0.0000	(0.6201)	(0.0652)	0.0000	1	(0.6853)	01/06/2025
600584.SH	12/18/2024	SDB3263185964	200.00	5.2136	1,069.21	1,042.72	0.0000	4.5800	50.0000	0.0000	(0.1360)	(0.0145)	0.0000	1	(0.1505)	01/06/2025
600584.SH	12/18/2024	SDB3263185964	100.00	5.2136	538.68	521.36	0.0000	4.5800	50.0000	0.0000	(0.0685)	(0.0072)	0.0000	1	(0.0758)	01/06/2025
600584.SH	12/18/2024	SDB3263185964	3,400.00	5.2136	18,315.26	17,726.19	0.0000	4.5800	50.0000	0.0000	(2.3301)	(0.2462)	0.0000	1	(2.5763)	01/06/2025
600584.SH	12/18/2024	SDB3263185964	500.00	5.2136	2,693.42	2,606.79	0.0000	4.5800	50.0000	0.0000	(0.3427)	(0.0362)	0.0000	1	(0.3789)	01/06/2025
600584.SH	12/18/2024	SDB3263185964	600.00	5.2136	3,232.11	3,128.15	0.0000	4.5800	50.0000	0.0000	(0.4112)	(0.0434)	0.0000	1	(0.4546)	01/06/2025
600584.SH	12/18/2024	SDB3263185964	8,800.00	5.2136	47,404.21	45,879.56	0.0000	4.5800	50.0000	0.0000	(6.0309)	(0.6372)	0.0000	1	(6.6681)	01/06/2025
600584.SH	12/17/2024	SDB3263185964	900.00	5.3096	4,874.14	4,778.60	0.0000	4.5800	50.0000	0.0000	(0.6201)	(0.0664)	0.0000	1	(0.6865)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6



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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
JCET GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600584.SH	12/17/2024	SDB3263185964	200.00	5.3096	1,069.21	1,061.91	0.0000	4.5800	50.0000	0.0000	(0.1360)	(0.0147)	0.0000	1	(0.1508)	01/06/2025
600584.SH	12/17/2024	SDB3263185964	100.00	5.3096	538.68	530.96	0.0000	4.5800	50.0000	0.0000	(0.0685)	(0.0074)	0.0000	1	(0.0759)	01/06/2025
600584.SH	12/17/2024	SDB3263185964	3,400.00	5.3096	18,315.26	18,052.48	0.0000	4.5800	50.0000	0.0000	(2.3301)	(0.2507)	0.0000	1	(2.5808)	01/06/2025
600584.SH	12/17/2024	SDB3263185964	500.00	5.3096	2,693.42	2,654.78	0.0000	4.5800	50.0000	0.0000	(0.3427)	(0.0369)	0.0000	1	(0.3795)	01/06/2025
600584.SH	12/17/2024	SDB3263185964	600.00	5.3096	3,232.11	3,185.73	0.0000	4.5800	50.0000	0.0000	(0.4112)	(0.0442)	0.0000	1	(0.4554)	01/06/2025
600584.SH	12/17/2024	SDB3263185964	8,800.00	5.3096	47,404.21	46,724.06	0.0000	4.5800	50.0000	0.0000	(6.0309)	(0.6489)	0.0000	1	(6.6798)	01/06/2025
600584.SH	12/16/2024	SDB3263185964	900.00	5.3000	4,874.14	4,769.97	0.0000	4.5800	50.0000	0.0000	(0.6201)	(0.0662)	0.0000	1	(0.6863)	01/06/2025
600584.SH	12/16/2024	SDB3263185964	200.00	5.3000	1,069.21	1,059.99	0.0000	4.5800	50.0000	0.0000	(0.1360)	(0.0147)	0.0000	1	(0.1507)	01/06/2025
600584.SH	12/16/2024	SDB3263185964	100.00	5.3000	538.68	530.00	0.0000	4.5800	50.0000	0.0000	(0.0685)	(0.0074)	0.0000	1	(0.0759)	01/06/2025
600584.SH	12/16/2024	SDB3263185964	3,400.00	5.3000	18,315.26	18,019.88	0.0000	4.5800	50.0000	0.0000	(2.3301)	(0.2503)	0.0000	1	(2.5804)	01/06/2025
600584.SH	12/16/2024	SDB3263185964	500.00	5.3000	2,693.42	2,649.98	0.0000	4.5800	50.0000	0.0000	(0.3427)	(0.0368)	0.0000	1	(0.3795)	01/06/2025
600584.SH	12/16/2024	SDB3263185964	600.00	5.3000	3,232.11	3,179.98	0.0000	4.5800	50.0000	0.0000	(0.4112)	(0.0442)	0.0000	1	(0.4554)	01/06/2025
600584.SH	12/16/2024	SDB3263185964	8,800.00	5.3000	47,404.21	46,639.70	0.0000	4.5800	50.0000	0.0000	(6.0309)	(0.6478)	0.0000	1	(6.6786)	01/06/2025
600584.SH	12/13/2024	SDB3263185964	900.00	5.3218	4,874.14	4,789.65	0.0000	4.5800	50.0000	0.0000	(1.8603)	(0.1996)	0.0000	3	(2.0599)	01/06/2025
600584.SH	12/13/2024	SDB3263185964	200.00	5.3218	1,069.21	1,064.37	0.0000	4.5800	50.0000	0.0000	(0.4081)	(0.0443)	0.0000	3	(0.4524)	01/06/2025
600584.SH	12/13/2024	SDB3263185964	100.00	5.3218	538.68	532.18	0.0000	4.5800	50.0000	0.0000	(0.0222)	(0.0000)	0.0000	3	(0.2278)	01/06/2025
600584.SH	12/13/2024	SDB3263185964	3,400.00	5.3218	18,315.26	18,094.22	0.0000	4.5800	50.0000	0.0000	(6.9903)	(0.7539)	0.0000	3	(7.7443)	01/06/2025
600584.SH	12/13/2024	SDB3263185964	500.00	5.3218	2,693.42	2,660.91	0.0000	4.5800	50.0000	0.0000	(1.0280)	(0.1109)	0.0000	3	(1.1389)	01/06/2025
600584.SH	12/13/2024	SDB3263185964	600.00	5.3218	3,232.11	3,193.10	0.0000	4.5800	50.0000	0.0000	(1.2336)	(0.1330)	0.0000	3	(1.3666)	01/06/2025
600584.SH	12/13/2024	SDB3263185964	8,800.00	5.3218	47,404.21	46,832.10	0.0000	4.5800	50.0000	0.0000	(18.0926)	(1.9513)	0.0000	3	(20.0439)	01/06/2025
600584.SH	12/12/2024	SDB3263185964	100.00	5.2978	538.68	529.78	0.0000	4.5800	50.0000	0.0000	(0.0685)	(0.0074)	0.0000	1	(0.0759)	01/06/2025
600584.SH	12/12/2024	SDB3263185964	3,400.00	5.2978	18,315.26	18,012.53	0.0000	4.5800	50.0000	0.0000	(2.3301)	(0.2502)	0.0000	1	(2.5803)	01/06/2025
600584.SH	12/12/2024	SDB3263185964	500.00	5.2978	2,693.42	2,648.90	0.0000	4.5800	50.0000	0.0000	(0.3427)	(0.0368)	0.0000	1	(0.3795)	01/06/2025
600584.SH	12/12/2024	SDB3263185964	600.00	5.2978	3,232.11	3,178.68	0.0000	4.5800	50.0000	0.0000	(0.4112)	(0.0441)	0.0000	1	(0.4553)	01/06/2025
600584.SH	12/12/2024	SDB3263185964	8,800.00	5.2978	47,404.21	46,620.68	0.0000	4.5800	50.0000	0.0000	(6.0309)	(0.6475)	0.0000	1	(6.6784)	01/06/2025
600584.SH	12/11/2024	SDB3263185964	100.00	5.4466	538.68	544.66	0.0000	4.5800	50.0000	0.0000	(0.0685)	(0.0076)	0.0000	1	(0.0761)	01/06/2025
600584.SH	12/11/2024	SDB3263185964	3,400.00	5.4466	18,315.26	18,518.30	0.0000	4.5800	50.0000	0.0000	(2.3301)	(0.2572)	0.0000	1	(2.5873)	01/06/2025
600584.SH	12/11/2024	SDB3263185964	500.00	5.4466	2,693.42	2,723.28	0.0000	4.5800	50.0000	0.0000	(0.3427)	(0.0378)	0.0000	1	(0.3805)	01/06/2025
600584.SH	12/11/2024	SDB3263185964	600.00	5.4466	3,232.11	3,267.94	0.0000	4.5800	50.0000	0.0000	(0.4112)	(0.0454)	0.0000	1	(0.4566)	01/06/2025
600584.SH	12/11/2024	SDB3263185964	8,800.00	5.4466	47,404.21	47,929.73	0.0000	4.5800	50.0000	0.0000	(6.0309)	(0.6657)	0.0000	1	(6.6966)	01/06/2025
600584.SH	12/10/2024	SDB3263185964	100.00	5.4030	538.68	540.30	0.0000	4.5800	50.0000	0.0000	(0.0685)	(0.0075)	0.0000	1	(0.0760)	01/06/2025
600584.SH	12/10/2024	SDB3263185964	3,400.00	5.4030	18,315.26	18,370.17	0.0000	4.5800	50.0000	0.0000	(2.3301)	(0.2551)	0.0000	1	(2.5852)	01/06/2025
600584.SH	12/10/2024	SDB3263185964	500.00	5.4030	2,693.42	2,701.50	0.0000	4.5800	50.0000	0.0000	(0.3427)	(0.0375)	0.0000	1	(0.3802)	01/06/2025
600584.SH	12/10/2024	SDB3263185964	600.00	5.4030	3,232.11	3,241.79	0.0000	4.5800	50.0000	0.0000	(0.4112)	(0.0450)	0.0000	1	(0.4562)	01/06/2025
600584.SH	12/10/2024	SDB3263185964	8,800.00	5.4030	47,404.21	47,546.32	0.0000	4.5800	50.0000	0.0000	(6.0309)	(0.6604)	0.0000	1	(6.6912)	01/06/2025
600584.SH	12/09/2024	SDB3263185964	100.00	5.3946	538.68	539.46	0.0000	4.5800	50.0000	0.0000	(0.0685)	(0.0075)	0.0000	1	(0.0760)	01/06/2025
600584.SH	12/09/2024	SDB3263185964	3,400.00	5.3946	18,315.26	18,341.80	0.0000	4.5800	50.0000	0.0000	(2.3301)	(0.2547)	0.0000	1	(2.5849)	01/06/2025
600584.SH	12/09/2024	SDB3263185964	500.00	5.3946	2,693.42	2,697.32	0.0000	4.5800	50.0000	0.0000	(0.3427)	(0.0375)	0.0000	1	(0.3801)	01/06/2025
600584.SH	12/09/2024	SDB3263185964	600.00	5.3946	3,232.11	3,236.79	0.0000	4.5800	50.0000	0.0000	(0.4112)	(0.0450)	0.0000	1	(0.4562)	01/06/2025
600584.SH	12/09/2024	SDB3263185964	8,800.00	5.3946	47,404.21	47,472.89	0.0000	4.5800	50.0000	0.0000	(6.0309)	(0.6593)	0.0000	1	(6.6902)	01/06/2025
600584.SH	12/06/2024	SDB3263185964	100.00	5.4428	538.68	544.28	0.0000	4.5800	50.0000	0.0000	(0.2056)	(0.0227)	0.0000	3	(0.2283)	01/06/2025
600584.SH	12/06/2024	SDB3263185964	3,400.00	5.4428	18,315.26	18,505.65	0.0000	4.5800	50.0000	0.0000	(6.9903)	(0.7711)	0.0000	3	(7.7614)	01/06/2025
600584.SH	12/06/2024	SDB3263185964	500.00	5.4428	2,693.42	2,721.42	0.0000	4.5800	50.0000	0.0000	(1.0280)	(0.1134)	0.0000	3	(1.1414)	01/06/2025
600584.SH	12/06/2024	SDB3263185964	600.00	5.4428	3,232.11	3,265.70	0.0000	4.5800	50.0000	0.0000	(1.2361)	(0.1361)	0.0000	3	(1.3697)	01/06/2025
600584.SH	12/06/2024	SDB3263185964	8,800.00	5.4428	47,404.21	47,896.98	0.0000	4.5800	50.0000	0.0000	(18.0926)	(1.9957)	0.0000	3	(20.0883)	01/06/2025
600584.SH	12/05/2024	SDB3263185964	100.00	5.5156	538.68	551.56	0.0000	4.5800	50.0000	0.0000	(0.0685)	(0.0077)	0.0000	1	(0.0762)	01/06/2025
600584.SH	12/05/2024	SDB3263185964	3,400.00	5.5156	18,315.26	18,753.18	0.0000	4.5800	50.0000	0.0000	(2.3301)	(0.2605)	0.0000	1	(2.5906)	01/06/2025
600584.SH	12/05/2024	SDB3263185964	500.00	5.5156	2,693.42	2,757.82	0.0000	4.5800	50.0000	0.0000	(0.3427)	(0.0383)	0.0000	1	(0.3810)	01/06/2025
600584.SH	12/05/2024	SDB3263185964	600.00	5.5156	3,232.11	3,309.39	0.0000	4.5800	50.0000	0.0000	(0.4112)	(0.0460)	0.0000	1	(0.4572)	01/06/2025
600584.SH	12/05/2024	SDB3263185964	8,800.00	5.5156	47,404.21	48,537.65	0.0000	4.5800	50.0000	0.0000	(6.0309)	(0.6741)	0.0000	1	(6.7050)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
JCET GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600584.SH	12/04/2024	SDB3263185964	100.00	5.3868	538.68	538.68	0.0000	4.5800	50.0000	0.0000	(0.0685)	(0.0075)	0.0000	1	(0.0760)	01/06/2025
600584.SH	12/04/2024	SDB3263185964	3,400.00	5.3868	18,315.26	18,315.26	0.0000	4.5800	50.0000	0.0000	(2.3301)	(0.2544)	0.0000	1	(2.5845)	01/06/2025
600584.SH	12/04/2024	SDB3263185964	500.00	5.3868	2,693.42	2,693.42	0.0000	4.5800	50.0000	0.0000	(0.3427)	(0.0374)	0.0000	1	(0.3801)	01/06/2025
600584.SH	12/04/2024	SDB3263185964	600.00	5.3868	3,232.11	3,232.11	0.0000	4.5800	50.0000	0.0000	(0.4112)	(0.0449)	0.0000	1	(0.4561)	01/06/2025
600584.SH	12/04/2024	SDB3263185964	8,800.00	5.3868	47,404.21	47,404.21	0.0000	4.5800	50.0000	0.0000	(6.0309)	(0.6584)	0.0000	1	(6.6893)	01/06/2025
TOTAL JCET GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND											(322.7931)	(36.4145)	0.0000		(359.2076)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
JIANGSU GUOMAO REDUCER CO., LTD. CMN CLASS A SERIES NORTHBOUND																
603915.SH	01/03/2025	SDB3260123295	2,500.00	1.6622	4,181.80	4,155.55	0.0000	4.3300	50.0000	0.0000	(1.5089)	(0.1731)	0.0000	3	(1.6821)	01/06/2025
603915.SH	01/03/2025	SDB3260123295	5,300.00	1.6622	8,850.49	8,809.77	0.0000	4.3300	50.0000	0.0000	(3.1936)	(0.3671)	0.0000	3	(3.5606)	01/06/2025
603915.SH	01/03/2025	SDB3260123295	5,900.00	1.6622	9,805.21	9,807.10	0.0000	4.3300	50.0000	0.0000	(3.5380)	(0.4086)	0.0000	3	(3.9467)	01/06/2025
603915.SH	01/03/2025	SDB3260123295	800.00	1.6622	1,330.67	1,329.78	0.0000	4.3300	50.0000	0.0000	(0.4801)	(0.0554)	0.0000	3	(0.5356)	01/06/2025
603915.SH	01/03/2025	SDB3260123295	2,500.00	1.6622	4,094.42	4,155.55	0.0000	4.3300	50.0000	0.0000	(1.4774)	(0.1731)	0.0000	3	(1.6506)	01/06/2025
603915.SH	01/03/2025	SDB3260123295	6,500.00	1.6622	10,617.32	10,804.43	0.0000	4.3300	50.0000	0.0000	(3.8311)	(0.4502)	0.0000	3	(4.2813)	01/06/2025
603915.SH	01/03/2025	SDB3260123295	1,300.00	1.6622	2,151.32	2,160.89	0.0000	4.3300	50.0000	0.0000	(0.7763)	(0.0900)	0.0000	3	(0.8663)	01/06/2025
603915.SH	01/03/2025	SDB3260123295	300.00	1.6622	498.69	498.67	0.0000	4.3300	50.0000	0.0000	(0.1799)	(0.0208)	0.0000	3	(0.2007)	01/06/2025
603915.SH	01/03/2025	SDB3260123295	6,000.00	1.6622	10,140.75	9,973.32	0.0000	4.3300	50.0000	0.0000	(3.6591)	(0.4156)	0.0000	3	(4.0747)	01/06/2025
603915.SH	01/03/2025	SDB3260123295	5,700.00	1.6622	9,633.71	9,474.65	0.0000	4.3300	50.0000	0.0000	(3.4762)	(0.3948)	0.0000	3	(3.8709)	01/06/2025
603915.SH	01/03/2025	SDB3260123295	5,800.00	1.6622	9,802.73	9,640.88	0.0000	4.3300	50.0000	0.0000	(3.5371)	(0.4017)	0.0000	3	(3.9389)	01/06/2025
603915.SH	01/03/2025	SDB3260123295	3,100.00	1.6622	5,239.39	5,152.88	0.0000	4.3300	50.0000	0.0000	(1.8905)	(0.2147)	0.0000	3	(2.1052)	01/06/2025
603915.SH	01/03/2025	SDB3260123295	4,700.00	1.6622	7,943.59	7,812.43	0.0000	4.3300	50.0000	0.0000	(2.8663)	(0.3255)	0.0000	3	(3.1918)	01/06/2025
603915.SH	01/03/2025	SDB3260123295	6,800.00	1.6622	11,492.85	11,303.10	0.0000	4.3300	50.0000	0.0000	(4.1470)	(0.4710)	0.0000	3	(4.6180)	01/06/2025
603915.SH	01/03/2025	SDB3260123295	2,800.00	1.6622	4,732.35	4,654.22	0.0000	4.3300	50.0000	0.0000	(1.7076)	(0.1939)	0.0000	3	(1.9015)	01/06/2025
603915.SH	01/03/2025	SDB3260123295	400.00	1.6622	676.05	664.89	0.0000	4.3300	50.0000	0.0000	(0.2439)	(0.0277)	0.0000	3	(0.2716)	01/06/2025
603915.SH	01/03/2025	SDB3260123295	400.00	1.6622	676.05	664.89	0.0000	4.3300	50.0000	0.0000	(0.2439)	(0.0277)	0.0000	3	(0.2716)	01/06/2025
603915.SH	01/03/2025	SDB3260123295	2,800.00	1.6622	4,732.35	4,654.22	0.0000	4.3300	50.0000	0.0000	(1.7076)	(0.1939)	0.0000	3	(1.9015)	01/06/2025
603915.SH	01/03/2025	SDB3260123295	3,700.00	1.6622	6,253.46	6,150.21	0.0000	4.3300	50.0000	0.0000	(2.2565)	(0.2563)	0.0000	3	(2.5127)	01/06/2025
603915.SH	01/03/2025	SDB3260123295	9,100.00	1.6622	15,380.14	15,126.20	0.0000	4.3300	50.0000	0.0000	(5.5497)	(0.6303)	0.0000	3	(6.1799)	01/06/2025
603915.SH	01/03/2025	SDB3260123295	3,100.00	1.6622	5,239.39	5,152.88	0.0000	4.3300	50.0000	0.0000	(1.8905)	(0.2147)	0.0000	3	(2.1052)	01/06/2025
603915.SH	01/03/2025	SDB3260123295	3,600.00	1.6622	6,084.45	5,983.99	0.0000	4.3300	50.0000	0.0000	(2.1955)	(0.2493)	0.0000	3	(2.4448)	01/06/2025
603915.SH	01/03/2025	SDB3260123295	5,200.00	1.6622	8,788.65	8,643.54	0.0000	4.3300	50.0000	0.0000	(3.1712)	(0.3601)	0.0000	3	(3.5314)	01/06/2025
603915.SH	01/03/2025	SDB3260123295	6,200.00	1.6622	10,478.78	10,305.76	0.0000	4.3300	50.0000	0.0000	(3.7811)	(0.4294)	0.0000	3	(4.2105)	01/06/2025
603915.SH	01/03/2025	SDB3260123295	2,100.00	1.6622	3,549.26	3,490.66	0.0000	4.3300	50.0000	0.0000	(1.2807)	(0.1454)	0.0000	3	(1.4261)	01/06/2025
603915.SH	01/03/2025	SDB3260123295	1,800.00	1.6622	3,042.22	2,992.00	0.0000	4.3300	50.0000	0.0000	(1.0977)	(0.1247)	0.0000	3	(1.2224)	01/06/2025
603915.SH	01/03/2025	SDB3260123295	4,200.00	1.6622	7,098.53	6,981.32	0.0000	4.3300	50.0000	0.0000	(2.5614)	(0.2909)	0.0000	3	(2.8523)	01/06/2025
603915.SH	01/03/2025	SDB3260123295	100.00	1.6622	169.01	166.22	0.0000	4.3300	50.0000	0.0000	(0.0610)	(0.0069)	0.0000	3	(0.0679)	01/06/2025
603915.SH	01/03/2025	SDB3260123295	8,800.00	1.6622	14,873.10	14,627.54	0.0000	4.3300	50.0000	0.0000	(5.3667)	(0.6095)	0.0000	3	(5.9762)	01/06/2025
603915.SH	01/03/2025	SDB3260123295	9,800.00	1.6622	16,563.23	16,289.76	0.0000	4.3300	50.0000	0.0000	(5.9766)	(0.6787)	0.0000	3	(6.6553)	01/06/2025
603915.SH	01/02/2025	SDB3260123295	2,500.00	1.7156	4,181.80	4,289.07	0.0000	4.3300	50.0000	0.0000	(0.5030)	(0.0596)	0.0000	1	(0.5625)	01/06/2025
603915.SH	01/02/2025	SDB3260123295	5,300.00	1.7156	8,850.49	9,092.83	0.0000	4.3300	50.0000	0.0000	(1.0645)	(0.1263)	0.0000	1	(1.1908)	01/06/2025
603915.SH	01/02/2025	SDB3260123295	5,900.00	1.7156	9,805.21	10,122.21	0.0000	4.3300	50.0000	0.0000	(1.1793)	(0.1406)	0.0000	1	(1.3199)	01/06/2025
603915.SH	01/02/2025	SDB3260123295	800.00	1.7156	1,330.67	1,372.50	0.0000	4.3300	50.0000	0.0000	(0.1600)	(0.0191)	0.0000	1	(0.1791)	01/06/2025
603915.SH	01/02/2025	SDB3260123295	2,500.00	1.7156	4,094.42	4,289.07	0.0000	4.3300	50.0000	0.0000	(0.4925)	(0.0596)	0.0000	1	(0.5520)	01/06/2025
603915.SH	01/02/2025	SDB3260123295	6,500.00	1.7156	10,617.32	11,151.58	0.0000	4.3300	50.0000	0.0000	(1.2770)	(0.1549)	0.0000	1	(1.4319)	01/06/2025
603915.SH	01/02/2025	SDB3260123295	1,300.00	1.7156	2,151.32	2,230.32	0.0000	4.3300	50.0000	0.0000	(0.2588)	(0.0310)	0.0000	1	(0.2897)	01/06/2025
603915.SH	01/02/2025	SDB3260123295	300.00	1.7156	498.69	514.69	0.0000	4.3300	50.0000	0.0000	(0.0600)	(0.0071)	0.0000	1	(0.0671)	01/06/2025
603915.SH	01/02/2025	SDB3260123295	6,000.00	1.7156	10,140.75	10,293.77	0.0000	4.3300	50.0000	0.0000	(1.2197)	(0.1430)	0.0000	1	(1.3627)	01/06/2025
603915.SH	01/02/2025	SDB3260123295	5,700.00	1.7156	9,633.71	9,779.08	0.0000	4.3300	50.0000	0.0000	(1.1587)	(0.1358)	0.0000	1	(1.2945)	01/06/2025
603915.SH	01/02/2025	SDB3260123295	5,800.00	1.7156	9,802.73	9,950.64	0.0000	4.3300	50.0000	0.0000	(1.1790)	(0.1382)	0.0000	1	(1.3173)	01/06/2025
603915.SH	01/02/2025	SDB3260123295	3,100.00	1.7156	5,239.39	5,318.45	0.0000	4.3300	50.0000	0.0000	(0.6302)	(0.0739)	0.0000	1	(0.7040)	01/06/2025
603915.SH	01/02/2025	SDB3260123295	4,700.00	1.7156	7,943.59	8,063.45	0.0000	4.3300	50.0000	0.0000	(0.9554)	(0.1120)	0.0000	1	(1.0674)	01/06/2025
603915.SH	01/02/2025	SDB3260123295	6,800.00	1.7156	11,492.85	11,666.27	0.0000	4.3300	50.0000	0.0000	(1.3823)	(0.1620)	0.0000	1	(1.5444)	01/06/2025
603915.SH	01/02/2025	SDB3260123295	2,800.00	1.7156	4,732.35	4,803.76	0.0000	4.3300	50.0000	0.0000	(0.5692)	(0.0667)	0.0000	1	(0.6359)	01/06/2025
603915.SH	01/02/2025	SDB3260123295	400.00	1.7156	676.05	686.25	0.0000	4.3300	50.0000	0.0000	(0.0813)	(0.0095)	0.0000	1	(0.0908)	01/06/2025
603915.SH	01/02/2025	SDB3260123295	400.00	1.7156	676.05	686.25	0.0000	4.3300	50.0000	0.0000	(0.0813)	(0.0095)	0.0000	1	(0.0908)	01/06/2025
603915.SH	01/02/2025	SDB3260123295	2,800.00	1.7156	4,732.35	4,803.76	0.0000	4.3300	50.0000	0.0000	(0.5692)	(0.0667)	0.0000	1	(0.6359)	01/06/2025
603915.SH	01/02/2025	SDB3260123295	3,700.00	1.7156	6,253.46	6,347.82	0.0000	4.3300	50.0000	0.0000	(0.7522)	(0.0882)	0.0000	1	(0.8403)	01/06/2025
603915.SH	01/02/2025	SDB3260123295	9,100.00	1.7156	15,380.14	15,612.21	0.0000	4.3300	50.0000	0.0000	(1.8499)	(0.2168)	0.0000	1	(2.0667)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
JIANGSU GUOMAO REDUCER CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603915.SH	01/02/2025	SDB3260123295	3,100.00	1.7156	5,239.39	5,318.45	0.0000	4.3300	50.0000	0.0000	(0.6302)	(0.0739)	0.0000	1	(0.7040)	01/06/2025
603915.SH	01/02/2025	SDB3260123295	3,600.00	1.7156	6,084.45	6,176.26	0.0000	4.3300	50.0000	0.0000	(0.7318)	(0.0858)	0.0000	1	(0.8176)	01/06/2025
603915.SH	01/02/2025	SDB3260123295	5,200.00	1.7156	8,788.65	8,921.27	0.0000	4.3300	50.0000	0.0000	(1.0571)	(0.1239)	0.0000	1	(1.1810)	01/06/2025
603915.SH	01/02/2025	SDB3260123295	6,200.00	1.7156	10,478.78	10,636.89	0.0000	4.3300	50.0000	0.0000	(1.2604)	(0.1477)	0.0000	1	(1.4081)	01/06/2025
603915.SH	01/02/2025	SDB3260123295	2,100.00	1.7156	3,549.26	3,602.82	0.0000	4.3300	50.0000	0.0000	(0.4269)	(0.0500)	0.0000	1	(0.4769)	01/06/2025
603915.SH	01/02/2025	SDB3260123295	1,800.00	1.7156	3,042.22	3,088.13	0.0000	4.3300	50.0000	0.0000	(0.3659)	(0.0429)	0.0000	1	(0.4088)	01/06/2025
603915.SH	01/02/2025	SDB3260123295	4,200.00	1.7156	7,098.53	7,205.64	0.0000	4.3300	50.0000	0.0000	(0.8538)	(0.1001)	0.0000	1	(0.9539)	01/06/2025
603915.SH	01/02/2025	SDB3260123295	100.00	1.7156	169.01	171.56	0.0000	4.3300	50.0000	0.0000	(0.0203)	(0.0024)	0.0000	1	(0.0227)	01/06/2025
603915.SH	01/02/2025	SDB3260123295	8,800.00	1.7156	14,873.10	15,097.53	0.0000	4.3300	50.0000	0.0000	(1.7889)	(0.2097)	0.0000	1	(1.9986)	01/06/2025
603915.SH	01/02/2025	SDB3260123295	9,800.00	1.7156	16,563.23	16,813.15	0.0000	4.3300	50.0000	0.0000	(1.9922)	(0.2335)	0.0000	1	(2.2257)	01/06/2025
603915.SH	12/31/2024	SDB3260123295	2,500.00	1.6936	4,181.80	4,233.95	0.0000	4.3300	50.0000	0.0000	(1.0060)	(0.1176)	0.0000	2	(1.1236)	01/06/2025
603915.SH	12/31/2024	SDB3260123295	5,300.00	1.6936	8,850.49	8,975.98	0.0000	4.3300	50.0000	0.0000	(2.1290)	(0.2493)	0.0000	2	(2.3784)	01/06/2025
603915.SH	12/31/2024	SDB3260123295	5,900.00	1.6936	9,805.21	9,992.13	0.0000	4.3300	50.0000	0.0000	(2.3587)	(0.2776)	0.0000	2	(2.6363)	01/06/2025
603915.SH	12/31/2024	SDB3260123295	800.00	1.6936	1,330.67	1,354.86	0.0000	4.3300	50.0000	0.0000	(0.3201)	(0.0376)	0.0000	2	(0.3577)	01/06/2025
603915.SH	12/31/2024	SDB3260123295	2,500.00	1.6936	4,094.42	4,233.95	0.0000	4.3300	50.0000	0.0000	(0.9849)	(0.1176)	0.0000	2	(1.1025)	01/06/2025
603915.SH	12/31/2024	SDB3260123295	6,500.00	1.6936	10,617.32	11,008.28	0.0000	4.3300	50.0000	0.0000	(2.5541)	(0.3058)	0.0000	2	(2.8598)	01/06/2025
603915.SH	12/31/2024	SDB3260123295	1,300.00	1.6936	2,151.32	2,201.66	0.0000	4.3300	50.0000	0.0000	(0.5175)	(0.0612)	0.0000	2	(0.5787)	01/06/2025
603915.SH	12/31/2024	SDB3260123295	300.00	1.6936	498.69	508.07	0.0000	4.3300	50.0000	0.0000	(0.1041)	(0.0141)	0.0000	2	(0.1341)	01/06/2025
603915.SH	12/31/2024	SDB3260123295	6,000.00	1.6936	10,140.75	10,161.49	0.0000	4.3300	50.0000	0.0000	(2.4394)	(0.2823)	0.0000	2	(2.7217)	01/06/2025
603915.SH	12/31/2024	SDB3260123295	5,700.00	1.6936	9,633.71	9,653.41	0.0000	4.3300	50.0000	0.0000	(2.3174)	(0.2682)	0.0000	2	(2.5856)	01/06/2025
603915.SH	12/31/2024	SDB3260123295	5,800.00	1.6936	9,802.73	9,822.77	0.0000	4.3300	50.0000	0.0000	(2.3581)	(0.2729)	0.0000	2	(2.6310)	01/06/2025
603915.SH	12/31/2024	SDB3260123295	3,100.00	1.6936	5,239.39	5,250.10	0.0000	4.3300	50.0000	0.0000	(1.2604)	(0.1458)	0.0000	2	(1.4062)	01/06/2025
603915.SH	12/31/2024	SDB3260123295	4,700.00	1.6936	7,943.59	7,959.83	0.0000	4.3300	50.0000	0.0000	(1.9109)	(0.2211)	0.0000	2	(2.1320)	01/06/2025
603915.SH	12/31/2024	SDB3260123295	6,800.00	1.6936	11,492.85	11,516.35	0.0000	4.3300	50.0000	0.0000	(2.7647)	(0.3199)	0.0000	2	(3.0846)	01/06/2025
603915.SH	12/31/2024	SDB3260123295	2,800.00	1.6936	4,732.35	4,742.03	0.0000	4.3300	50.0000	0.0000	(1.1384)	(0.1317)	0.0000	2	(1.2701)	01/06/2025
603915.SH	12/31/2024	SDB3260123295	400.00	1.6936	676.05	677.43	0.0000	4.3300	50.0000	0.0000	(0.1626)	(0.0188)	0.0000	2	(0.1814)	01/06/2025
603915.SH	12/31/2024	SDB3260123295	400.00	1.6936	676.05	677.43	0.0000	4.3300	50.0000	0.0000	(0.1626)	(0.0188)	0.0000	2	(0.1814)	01/06/2025
603915.SH	12/31/2024	SDB3260123295	2,800.00	1.6936	4,732.35	4,742.03	0.0000	4.3300	50.0000	0.0000	(1.1384)	(0.1317)	0.0000	2	(1.2701)	01/06/2025
603915.SH	12/31/2024	SDB3260123295	3,700.00	1.6936	6,253.46	6,266.25	0.0000	4.3300	50.0000	0.0000	(1.5043)	(0.1741)	0.0000	2	(1.6784)	01/06/2025
603915.SH	12/31/2024	SDB3260123295	9,100.00	1.6936	15,380.14	15,411.59	0.0000	4.3300	50.0000	0.0000	(3.6998)	(0.4281)	0.0000	2	(4.1279)	01/06/2025
603915.SH	12/31/2024	SDB3260123295	3,100.00	1.6936	5,239.39	5,250.10	0.0000	4.3300	50.0000	0.0000	(1.2604)	(0.1458)	0.0000	2	(1.4062)	01/06/2025
603915.SH	12/31/2024	SDB3260123295	3,600.00	1.6936	6,084.45	6,096.89	0.0000	4.3300	50.0000	0.0000	(1.4636)	(0.1694)	0.0000	2	(1.6330)	01/06/2025
603915.SH	12/31/2024	SDB3260123295	5,200.00	1.6936	8,788.65	8,806.62	0.0000	4.3300	50.0000	0.0000	(2.1142)	(0.2446)	0.0000	2	(2.3588)	01/06/2025
603915.SH	12/31/2024	SDB3260123295	6,200.00	1.6936	10,478.78	10,500.20	0.0000	4.3300	50.0000	0.0000	(2.5207)	(0.2917)	0.0000	2	(2.8124)	01/06/2025
603915.SH	12/31/2024	SDB3260123295	2,100.00	1.6936	3,549.26	3,556.52	0.0000	4.3300	50.0000	0.0000	(0.8538)	(0.0988)	0.0000	2	(0.9526)	01/06/2025
603915.SH	12/31/2024	SDB3260123295	1,800.00	1.6936	3,042.22	3,048.45	0.0000	4.3300	50.0000	0.0000	(0.7318)	(0.0847)	0.0000	2	(0.8165)	01/06/2025
603915.SH	12/31/2024	SDB3260123295	4,200.00	1.6936	7,098.53	7,113.04	0.0000	4.3300	50.0000	0.0000	(1.7076)	(0.1976)	0.0000	2	(1.9052)	01/06/2025
603915.SH	12/31/2024	SDB3260123295	100.00	1.6936	169.01	169.36	0.0000	4.3300	50.0000	0.0000	(0.0407)	(0.0047)	0.0000	2	(0.0454)	01/06/2025
603915.SH	12/31/2024	SDB3260123295	8,800.00	1.6936	14,873.10	14,903.51	0.0000	4.3300	50.0000	0.0000	(3.5778)	(0.4140)	0.0000	2	(3.9918)	01/06/2025
603915.SH	12/31/2024	SDB3260123295	9,800.00	1.6936	16,563.23	16,597.09	0.0000	4.3300	50.0000	0.0000	(3.9844)	(0.4610)	0.0000	2	(4.4454)	01/06/2025
603915.SH	12/30/2024	SDB3260123295	5,900.00	1.5906	9,805.21	9,384.63	0.0000	4.3300	50.0000	0.0000	(1.1793)	(0.1303)	0.0000	1	(1.3097)	01/06/2025
603915.SH	12/30/2024	SDB3260123295	800.00	1.5906	1,330.67	1,272.49	0.0000	4.3300	50.0000	0.0000	(0.1600)	(0.0177)	0.0000	1	(0.1777)	01/06/2025
603915.SH	12/30/2024	SDB3260123295	2,500.00	1.5906	4,094.42	3,976.54	0.0000	4.3300	50.0000	0.0000	(0.4925)	(0.0552)	0.0000	1	(0.5477)	01/06/2025
603915.SH	12/30/2024	SDB3260123295	6,500.00	1.5906	10,617.32	10,339.00	0.0000	4.3300	50.0000	0.0000	(1.2770)	(0.1436)	0.0000	1	(1.4206)	01/06/2025
603915.SH	12/30/2024	SDB3260123295	1,300.00	1.5906	2,151.32	2,067.80	0.0000	4.3300	50.0000	0.0000	(0.2588)	(0.0287)	0.0000	1	(0.2875)	01/06/2025
603915.SH	12/30/2024	SDB3260123295	300.00	1.5906	498.69	477.18	0.0000	4.3300	50.0000	0.0000	(0.0600)	(0.0066)	0.0000	1	(0.0666)	01/06/2025
603915.SH	12/30/2024	SDB3260123295	6,000.00	1.5906	10,140.75	9,543.69	0.0000	4.3300	50.0000	0.0000	(1.2197)	(0.1326)	0.0000	1	(1.3523)	01/06/2025
603915.SH	12/30/2024	SDB3260123295	5,700.00	1.5906	9,633.71	9,066.51	0.0000	4.3300	50.0000	0.0000	(1.1587)	(0.1259)	0.0000	1	(1.2846)	01/06/2025
603915.SH	12/30/2024	SDB3260123295	5,800.00	1.5906	9,802.73	9,225.57	0.0000	4.3300	50.0000	0.0000	(1.1790)	(0.1281)	0.0000	1	(1.3072)	01/06/2025
603915.SH	12/30/2024	SDB3260123295	3,100.00	1.5906	5,239.39	4,930.91	0.0000	4.3300	50.0000	0.0000	(0.6302)	(0.0685)	0.0000	1	(0.6987)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
JIANGSU GUOMAO REDUCER CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603915.SH	12/30/2024	SDB3260123295	4,700.00	1.5906	7,943.59	7,475.89	0.0000	4.3300	50.0000	0.0000	(0.9554)	(0.1038)	0.0000	1	(1.0593)	01/06/2025
603915.SH	12/30/2024	SDB3260123295	6,800.00	1.5906	11,492.85	10,816.18	0.0000	4.3300	50.0000	0.0000	(1.3823)	(0.1502)	0.0000	1	(1.5326)	01/06/2025
603915.SH	12/30/2024	SDB3260123295	2,800.00	1.5906	4,732.35	4,453.72	0.0000	4.3300	50.0000	0.0000	(0.5692)	(0.0619)	0.0000	1	(0.6311)	01/06/2025
603915.SH	12/30/2024	SDB3260123295	400.00	1.5906	676.05	636.25	0.0000	4.3300	50.0000	0.0000	(0.0813)	(0.0088)	0.0000	1	(0.0902)	01/06/2025
603915.SH	12/30/2024	SDB3260123295	400.00	1.5906	676.05	636.25	0.0000	4.3300	50.0000	0.0000	(0.0813)	(0.0088)	0.0000	1	(0.0902)	01/06/2025
603915.SH	12/30/2024	SDB3260123295	2,800.00	1.5906	4,732.35	4,453.72	0.0000	4.3300	50.0000	0.0000	(0.5692)	(0.0619)	0.0000	1	(0.6311)	01/06/2025
603915.SH	12/30/2024	SDB3260123295	3,700.00	1.5906	6,253.46	5,885.28	0.0000	4.3300	50.0000	0.0000	(0.7522)	(0.0817)	0.0000	1	(0.8339)	01/06/2025
603915.SH	12/30/2024	SDB3260123295	9,100.00	1.5906	15,380.14	14,474.60	0.0000	4.3300	50.0000	0.0000	(1.8499)	(0.2010)	0.0000	1	(2.0509)	01/06/2025
603915.SH	12/30/2024	SDB3260123295	3,100.00	1.5906	5,239.39	4,930.91	0.0000	4.3300	50.0000	0.0000	(0.6302)	(0.0685)	0.0000	1	(0.6987)	01/06/2025
603915.SH	12/30/2024	SDB3260123295	3,800.00	1.5906	6,084.45	5,726.21	0.0000	4.3300	50.0000	0.0000	(0.7318)	(0.0795)	0.0000	1	(0.8114)	01/06/2025
603915.SH	12/30/2024	SDB3260123295	5,200.00	1.5906	8,788.65	8,271.20	0.0000	4.3300	50.0000	0.0000	(1.0571)	(0.1149)	0.0000	1	(1.1720)	01/06/2025
603915.SH	12/30/2024	SDB3260123295	6,200.00	1.5906	10,478.78	9,861.81	0.0000	4.3300	50.0000	0.0000	(1.2604)	(0.1370)	0.0000	1	(1.3973)	01/06/2025
603915.SH	12/30/2024	SDB3260123295	2,100.00	1.5906	3,549.26	3,340.29	0.0000	4.3300	50.0000	0.0000	(0.4269)	(0.0464)	0.0000	1	(0.4733)	01/06/2025
603915.SH	12/30/2024	SDB3260123295	1,800.00	1.5906	3,042.22	2,863.11	0.0000	4.3300	50.0000	0.0000	(0.3659)	(0.0398)	0.0000	1	(0.4057)	01/06/2025
603915.SH	12/30/2024	SDB3260123295	4,200.00	1.5906	7,098.53	6,680.58	0.0000	4.3300	50.0000	0.0000	(0.8538)	(0.0928)	0.0000	1	(0.9466)	01/06/2025
603915.SH	12/30/2024	SDB3260123295	100.00	1.5906	169.01	159.06	0.0000	4.3300	50.0000	0.0000	(0.0203)	(0.0022)	0.0000	1	(0.0225)	01/06/2025
603915.SH	12/30/2024	SDB3260123295	8,800.00	1.5906	14,873.10	13,997.41	0.0000	4.3300	50.0000	0.0000	(1.7889)	(0.1944)	0.0000	1	(1.9833)	01/06/2025
603915.SH	12/30/2024	SDB3260123295	9,800.00	1.5906	16,563.23	15,588.03	0.0000	4.3300	50.0000	0.0000	(1.9922)	(0.2165)	0.0000	1	(2.2087)	01/06/2025
603915.SH	12/27/2024	SDB3260123295	5,900.00	1.6735	9,805.21	9,873.70	0.0000	4.3300	50.0000	0.0000	(3.5380)	(0.4114)	0.0000	3	(3.9495)	01/06/2025
603915.SH	12/27/2024	SDB3260123295	800.00	1.6735	1,330.67	1,338.81	0.0000	4.3300	50.0000	0.0000	(0.4801)	(0.0558)	0.0000	3	(0.5359)	01/06/2025
603915.SH	12/27/2024	SDB3260123295	2,500.00	1.6735	4,094.42	4,183.77	0.0000	4.3300	50.0000	0.0000	(1.4774)	(0.1743)	0.0000	3	(1.6517)	01/06/2025
603915.SH	12/27/2024	SDB3260123295	6,500.00	1.6735	10,617.32	10,877.80	0.0000	4.3300	50.0000	0.0000	(3.8311)	(0.4532)	0.0000	3	(4.2843)	01/06/2025
603915.SH	12/27/2024	SDB3260123295	1,300.00	1.6735	2,151.32	2,175.56	0.0000	4.3300	50.0000	0.0000	(0.7763)	(0.0906)	0.0000	3	(0.8669)	01/06/2025
603915.SH	12/27/2024	SDB3260123295	300.00	1.6735	498.69	502.05	0.0000	4.3300	50.0000	0.0000	(0.1799)	(0.0209)	0.0000	3	(0.2009)	01/06/2025
603915.SH	12/27/2024	SDB3260123295	6,000.00	1.6735	10,140.75	10,041.05	0.0000	4.3300	50.0000	0.0000	(3.6591)	(0.4184)	0.0000	3	(4.0775)	01/06/2025
603915.SH	12/27/2024	SDB3260123295	5,700.00	1.6735	9,633.71	9,539.00	0.0000	4.3300	50.0000	0.0000	(3.4762)	(0.3975)	0.0000	3	(3.8736)	01/06/2025
603915.SH	12/27/2024	SDB3260123295	5,800.00	1.6735	9,802.73	9,706.35	0.0000	4.3300	50.0000	0.0000	(3.5371)	(0.4044)	0.0000	3	(3.9416)	01/06/2025
603915.SH	12/27/2024	SDB3260123295	3,100.00	1.6735	5,239.39	5,187.87	0.0000	4.3300	50.0000	0.0000	(1.8905)	(0.2162)	0.0000	3	(2.1067)	01/06/2025
603915.SH	12/27/2024	SDB3260123295	4,700.00	1.6735	7,943.59	7,865.49	0.0000	4.3300	50.0000	0.0000	(2.8663)	(0.3277)	0.0000	3	(3.1940)	01/06/2025
603915.SH	12/27/2024	SDB3260123295	6,800.00	1.6735	11,492.85	11,379.85	0.0000	4.3300	50.0000	0.0000	(4.1470)	(0.4742)	0.0000	3	(4.6212)	01/06/2025
603915.SH	12/27/2024	SDB3260123295	2,800.00	1.6735	4,732.35	4,685.82	0.0000	4.3300	50.0000	0.0000	(1.7076)	(0.1952)	0.0000	3	(1.9028)	01/06/2025
603915.SH	12/27/2024	SDB3260123295	400.00	1.6735	676.05	669.40	0.0000	4.3300	50.0000	0.0000	(0.2439)	(0.0279)	0.0000	3	(0.2718)	01/06/2025
603915.SH	12/27/2024	SDB3260123295	400.00	1.6735	676.05	669.40	0.0000	4.3300	50.0000	0.0000	(0.2439)	(0.0279)	0.0000	3	(0.2718)	01/06/2025
603915.SH	12/27/2024	SDB3260123295	2,800.00	1.6735	4,732.35	4,685.82	0.0000	4.3300	50.0000	0.0000	(1.7076)	(0.1952)	0.0000	3	(1.9028)	01/06/2025
603915.SH	12/27/2024	SDB3260123295	3,700.00	1.6735	6,253.46	6,191.98	0.0000	4.3300	50.0000	0.0000	(2.2565)	(0.2580)	0.0000	3	(2.5145)	01/06/2025
603915.SH	12/27/2024	SDB3260123295	9,100.00	1.6735	15,380.14	15,228.92	0.0000	4.3300	50.0000	0.0000	(5.5497)	(0.6345)	0.0000	3	(6.1842)	01/06/2025
603915.SH	12/27/2024	SDB3260123295	3,100.00	1.6735	5,239.39	5,187.87	0.0000	4.3300	50.0000	0.0000	(1.8905)	(0.2162)	0.0000	3	(2.1067)	01/06/2025
603915.SH	12/27/2024	SDB3260123295	3,600.00	1.6735	6,084.45	6,024.63	0.0000	4.3300	50.0000	0.0000	(2.1955)	(0.2510)	0.0000	3	(2.4465)	01/06/2025
603915.SH	12/27/2024	SDB3260123295	5,200.00	1.6735	8,788.65	8,702.24	0.0000	4.3300	50.0000	0.0000	(3.1712)	(0.3626)	0.0000	3	(3.5338)	01/06/2025
603915.SH	12/27/2024	SDB3260123295	6,200.00	1.6735	10,478.78	10,375.75	0.0000	4.3300	50.0000	0.0000	(3.7811)	(0.4323)	0.0000	3	(4.2134)	01/06/2025
603915.SH	12/27/2024	SDB3260123295	2,100.00	1.6735	3,549.26	3,514.37	0.0000	4.3300	50.0000	0.0000	(1.2807)	(0.1464)	0.0000	3	(1.4271)	01/06/2025
603915.SH	12/27/2024	SDB3260123295	1,800.00	1.6735	3,042.22	3,012.31	0.0000	4.3300	50.0000	0.0000	(1.0977)	(0.1255)	0.0000	3	(1.2232)	01/06/2025
603915.SH	12/27/2024	SDB3260123295	4,200.00	1.6735	7,098.53	7,028.73	0.0000	4.3300	50.0000	0.0000	(2.5614)	(0.2929)	0.0000	3	(2.8542)	01/06/2025
603915.SH	12/27/2024	SDB3260123295	100.00	1.6735	169.01	167.35	0.0000	4.3300	50.0000	0.0000	(0.0610)	(0.0070)	0.0000	3	(0.0680)	01/06/2025
603915.SH	12/27/2024	SDB3260123295	8,800.00	1.6735	14,873.10	14,726.87	0.0000	4.3300	50.0000	0.0000	(5.3667)	(0.6136)	0.0000	3	(5.9803)	01/06/2025
603915.SH	12/27/2024	SDB3260123295	9,800.00	1.6735	16,563.23	16,400.38	0.0000	4.3300	50.0000	0.0000	(5.9766)	(0.6833)	0.0000	3	(6.6599)	01/06/2025
603915.SH	12/26/2024	SDB3260123295	2,500.00	1.6284	4,094.42	4,070.96	0.0000	4.3300	50.0000	0.0000	(0.4925)	(0.0565)	0.0000	1	(0.5490)	01/06/2025
603915.SH	12/26/2024	SDB3260123295	6,500.00	1.6284	10,617.32	10,584.50	0.0000	4.3300	50.0000	0.0000	(1.2770)	(0.1470)	0.0000	1	(1.4240)	01/06/2025
603915.SH	12/26/2024	SDB3260123295	1,300.00	1.6284	2,151.32	2,116.90	0.0000	4.3300	50.0000	0.0000	(0.2588)	(0.0294)	0.0000	1	(0.2882)	01/06/2025
603915.SH	12/26/2024	SDB3260123295	300.00	1.6284	498.69	488.52	0.0000	4.3300	50.0000	0.0000	(0.0600)	(0.0068)	0.0000	1	(0.0668)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
JIANGSU GUOMAO REDUCER CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603915.SH	12/26/2024	SDB3260123295	6,000.00	1.6284	10,140.75	9,770.30	0.0000	4.3300	50.0000	0.0000	(1.2197)	(0.1357)	0.0000	1	(1.3554)	01/06/2025
603915.SH	12/26/2024	SDB3260123295	5,700.00	1.6284	9,633.71	9,281.79	0.0000	4.3300	50.0000	0.0000	(1.1587)	(0.1289)	0.0000	1	(1.2876)	01/06/2025
603915.SH	12/26/2024	SDB3260123295	5,800.00	1.6284	9,802.73	9,444.63	0.0000	4.3300	50.0000	0.0000	(1.1790)	(0.1312)	0.0000	1	(1.3102)	01/06/2025
603915.SH	12/26/2024	SDB3260123295	3,100.00	1.6284	5,239.39	5,047.99	0.0000	4.3300	50.0000	0.0000	(0.6302)	(0.0701)	0.0000	1	(0.7003)	01/06/2025
603915.SH	12/26/2024	SDB3260123295	4,700.00	1.6284	7,943.59	7,653.40	0.0000	4.3300	50.0000	0.0000	(0.9554)	(0.1063)	0.0000	1	(1.0617)	01/06/2025
603915.SH	12/26/2024	SDB3260123295	6,800.00	1.6284	11,492.85	11,073.01	0.0000	4.3300	50.0000	0.0000	(1.3823)	(0.1538)	0.0000	1	(1.5361)	01/06/2025
603915.SH	12/26/2024	SDB3260123295	2,800.00	1.6284	4,732.35	4,559.48	0.0000	4.3300	50.0000	0.0000	(0.5692)	(0.0633)	0.0000	1	(0.6325)	01/06/2025
603915.SH	12/26/2024	SDB3260123295	400.00	1.6284	676.05	651.35	0.0000	4.3300	50.0000	0.0000	(0.0813)	(0.0090)	0.0000	1	(0.0904)	01/06/2025
603915.SH	12/26/2024	SDB3260123295	400.00	1.6284	676.05	651.35	0.0000	4.3300	50.0000	0.0000	(0.0813)	(0.0090)	0.0000	1	(0.0904)	01/06/2025
603915.SH	12/26/2024	SDB3260123295	2,800.00	1.6284	4,732.35	4,559.48	0.0000	4.3300	50.0000	0.0000	(0.5692)	(0.0633)	0.0000	1	(0.6325)	01/06/2025
603915.SH	12/26/2024	SDB3260123295	3,700.00	1.6284	6,253.46	6,025.02	0.0000	4.3300	50.0000	0.0000	(0.7522)	(0.0837)	0.0000	1	(0.8358)	01/06/2025
603915.SH	12/26/2024	SDB3260123295	9,100.00	1.6284	15,380.14	14,818.29	0.0000	4.3300	50.0000	0.0000	(1.8499)	(0.2058)	0.0000	1	(2.0557)	01/06/2025
603915.SH	12/26/2024	SDB3260123295	3,100.00	1.6284	5,239.39	5,047.99	0.0000	4.3300	50.0000	0.0000	(0.6302)	(0.0701)	0.0000	1	(0.7003)	01/06/2025
603915.SH	12/26/2024	SDB3260123295	3,600.00	1.6284	6,084.45	5,862.18	0.0000	4.3300	50.0000	0.0000	(0.7318)	(0.0814)	0.0000	1	(0.8132)	01/06/2025
603915.SH	12/26/2024	SDB3260123295	5,200.00	1.6284	8,788.65	8,467.60	0.0000	4.3300	50.0000	0.0000	(1.0571)	(0.1176)	0.0000	1	(1.1747)	01/06/2025
603915.SH	12/26/2024	SDB3260123295	6,200.00	1.6284	10,478.78	10,095.98	0.0000	4.3300	50.0000	0.0000	(1.2604)	(0.1402)	0.0000	1	(1.4006)	01/06/2025
603915.SH	12/26/2024	SDB3260123295	2,100.00	1.6284	3,549.26	3,419.61	0.0000	4.3300	50.0000	0.0000	(0.4269)	(0.0475)	0.0000	1	(0.4744)	01/06/2025
603915.SH	12/26/2024	SDB3260123295	1,800.00	1.6284	3,042.22	2,931.09	0.0000	4.3300	50.0000	0.0000	(0.3659)	(0.0407)	0.0000	1	(0.4066)	01/06/2025
603915.SH	12/26/2024	SDB3260123295	4,200.00	1.6284	7,098.53	6,839.21	0.0000	4.3300	50.0000	0.0000	(0.8538)	(0.0950)	0.0000	1	(0.9488)	01/06/2025
603915.SH	12/26/2024	SDB3260123295	100.00	1.6284	169.01	162.84	0.0000	4.3300	50.0000	0.0000	(0.0203)	(0.0023)	0.0000	1	(0.0226)	01/06/2025
603915.SH	12/26/2024	SDB3260123295	8,800.00	1.6284	14,873.10	14,329.78	0.0000	4.3300	50.0000	0.0000	(1.7889)	(0.1990)	0.0000	1	(1.9879)	01/06/2025
603915.SH	12/26/2024	SDB3260123295	9,800.00	1.6284	16,563.23	15,958.16	0.0000	4.3300	50.0000	0.0000	(1.9922)	(0.2216)	0.0000	1	(2.2138)	01/06/2025
603915.SH	12/24/2024	SDB3260123295	2,500.00	1.6284	4,094.42	4,070.96	0.0000	4.3300	50.0000	0.0000	(0.9849)	(0.1131)	0.0000	2	(1.0980)	01/06/2025
603915.SH	12/24/2024	SDB3260123295	6,500.00	1.6284	10,617.32	10,584.50	0.0000	4.3300	50.0000	0.0000	(2.5541)	(0.2940)	0.0000	2	(2.8481)	01/06/2025
603915.SH	12/24/2024	SDB3260123295	1,300.00	1.6284	2,151.32	2,116.90	0.0000	4.3300	50.0000	0.0000	(0.5175)	(0.0588)	0.0000	2	(0.5763)	01/06/2025
603915.SH	12/24/2024	SDB3260123295	300.00	1.6284	498.69	488.52	0.0000	4.3300	50.0000	0.0000	(0.1200)	(0.0136)	0.0000	2	(0.1335)	01/06/2025
603915.SH	12/24/2024	SDB3260123295	6,000.00	1.6284	10,140.75	9,770.30	0.0000	4.3300	50.0000	0.0000	(2.4394)	(0.2714)	0.0000	2	(2.7108)	01/06/2025
603915.SH	12/24/2024	SDB3260123295	5,700.00	1.6284	9,633.71	9,281.79	0.0000	4.3300	50.0000	0.0000	(2.3174)	(0.2578)	0.0000	2	(2.5753)	01/06/2025
603915.SH	12/24/2024	SDB3260123295	5,800.00	1.6284	9,802.73	9,444.63	0.0000	4.3300	50.0000	0.0000	(2.3581)	(0.2624)	0.0000	2	(2.6205)	01/06/2025
603915.SH	12/24/2024	SDB3260123295	3,100.00	1.6284	5,239.39	5,047.99	0.0000	4.3300	50.0000	0.0000	(1.2604)	(0.1402)	0.0000	2	(1.4006)	01/06/2025
603915.SH	12/24/2024	SDB3260123295	4,700.00	1.6284	7,943.59	7,653.40	0.0000	4.3300	50.0000	0.0000	(1.9109)	(0.2126)	0.0000	2	(2.1235)	01/06/2025
603915.SH	12/24/2024	SDB3260123295	6,800.00	1.6284	11,492.85	11,073.01	0.0000	4.3300	50.0000	0.0000	(2.7647)	(0.3076)	0.0000	2	(3.0723)	01/06/2025
603915.SH	12/24/2024	SDB3260123295	2,800.00	1.6284	4,732.35	4,559.48	0.0000	4.3300	50.0000	0.0000	(1.1384)	(0.1267)	0.0000	2	(1.2650)	01/06/2025
603915.SH	12/24/2024	SDB3260123295	400.00	1.6284	676.05	651.35	0.0000	4.3300	50.0000	0.0000	(0.1626)	(0.0181)	0.0000	2	(0.1807)	01/06/2025
603915.SH	12/24/2024	SDB3260123295	400.00	1.6284	676.05	651.35	0.0000	4.3300	50.0000	0.0000	(0.1626)	(0.0181)	0.0000	2	(0.1807)	01/06/2025
603915.SH	12/24/2024	SDB3260123295	2,800.00	1.6284	4,732.35	4,559.48	0.0000	4.3300	50.0000	0.0000	(1.1384)	(0.1267)	0.0000	2	(1.2650)	01/06/2025
603915.SH	12/24/2024	SDB3260123295	3,700.00	1.6284	6,253.46	6,025.02	0.0000	4.3300	50.0000	0.0000	(1.5043)	(0.1674)	0.0000	2	(1.6717)	01/06/2025
603915.SH	12/24/2024	SDB3260123295	9,100.00	1.6284	15,380.14	14,818.29	0.0000	4.3300	50.0000	0.0000	(3.6998)	(0.4116)	0.0000	2	(4.1114)	01/06/2025
603915.SH	12/24/2024	SDB3260123295	3,100.00	1.6284	5,239.39	5,047.99	0.0000	4.3300	50.0000	0.0000	(1.2604)	(0.1402)	0.0000	2	(1.4006)	01/06/2025
603915.SH	12/24/2024	SDB3260123295	3,600.00	1.6284	6,084.45	5,862.18	0.0000	4.3300	50.0000	0.0000	(1.4636)	(0.1628)	0.0000	2	(1.6265)	01/06/2025
603915.SH	12/24/2024	SDB3260123295	5,200.00	1.6284	8,788.65	8,467.60	0.0000	4.3300	50.0000	0.0000	(2.2142)	(0.2352)	0.0000	2	(2.3494)	01/06/2025
603915.SH	12/24/2024	SDB3260123295	6,200.00	1.6284	10,478.78	10,095.98	0.0000	4.3300	50.0000	0.0000	(2.5207)	(0.2804)	0.0000	2	(2.8012)	01/06/2025
603915.SH	12/24/2024	SDB3260123295	2,100.00	1.6284	3,549.26	3,419.61	0.0000	4.3300	50.0000	0.0000	(0.8538)	(0.0950)	0.0000	2	(0.9488)	01/06/2025
603915.SH	12/24/2024	SDB3260123295	1,800.00	1.6284	3,042.22	2,931.09	0.0000	4.3300	50.0000	0.0000	(0.7318)	(0.0814)	0.0000	2	(0.8132)	01/06/2025
603915.SH	12/24/2024	SDB3260123295	4,200.00	1.6284	7,098.53	6,839.21	0.0000	4.3300	50.0000	0.0000	(1.7076)	(0.1900)	0.0000	2	(1.8976)	01/06/2025
603915.SH	12/24/2024	SDB3260123295	100.00	1.6284	169.01	162.84	0.0000	4.3300	50.0000	0.0000	(0.0407)	(0.0045)	0.0000	2	(0.0452)	01/06/2025
603915.SH	12/24/2024	SDB3260123295	8,800.00	1.6284	14,873.10	14,329.78	0.0000	4.3300	50.0000	0.0000	(3.5778)	(0.3980)	0.0000	2	(3.9759)	01/06/2025
603915.SH	12/24/2024	SDB3260123295	9,800.00	1.6284	16,563.23	15,958.16	0.0000	4.3300	50.0000	0.0000	(3.9844)	(0.4433)	0.0000	2	(4.4277)	01/06/2025
603915.SH	12/23/2024	SDB3260123295	1,300.00	1.6474	2,151.32	2,141.58	0.0000	4.3300	50.0000	0.0000	(0.2588)	(0.0297)	0.0000	1	(0.2885)	01/06/2025
603915.SH	12/23/2024	SDB3260123295	300.00	1.6474	498.69	494.21	0.0000	4.3300	50.0000	0.0000	(0.0600)	(0.0069)	0.0000	1	(0.0668)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
JIANGSU GUOMAO REDUCER CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603915.SH	12/23/2024	SDB3260123295	6,000.00	1.6474	10,140.75	9,884.23	0.0000	4.3300	50.0000	0.0000	(1.2197)	(0.1373)	0.0000	1	(1.3570)	01/06/2025
603915.SH	12/23/2024	SDB3260123295	5,700.00	1.6474	9,633.71	9,390.02	0.0000	4.3300	50.0000	0.0000	(1.1587)	(0.1304)	0.0000	1	(1.2891)	01/06/2025
603915.SH	12/23/2024	SDB3260123295	5,800.00	1.6474	9,802.73	9,554.76	0.0000	4.3300	50.0000	0.0000	(1.1790)	(0.1327)	0.0000	1	(1.3118)	01/06/2025
603915.SH	12/23/2024	SDB3260123295	3,100.00	1.6474	5,239.39	5,106.85	0.0000	4.3300	50.0000	0.0000	(0.6302)	(0.0709)	0.0000	1	(0.7011)	01/06/2025
603915.SH	12/23/2024	SDB3260123295	4,700.00	1.6474	7,943.59	7,742.65	0.0000	4.3300	50.0000	0.0000	(0.9554)	(0.1075)	0.0000	1	(1.0630)	01/06/2025
603915.SH	12/23/2024	SDB3260123295	6,800.00	1.6474	11,492.85	11,202.13	0.0000	4.3300	50.0000	0.0000	(1.3823)	(0.1556)	0.0000	1	(1.5379)	01/06/2025
603915.SH	12/23/2024	SDB3260123295	2,800.00	1.6474	4,732.35	4,612.64	0.0000	4.3300	50.0000	0.0000	(0.5692)	(0.0641)	0.0000	1	(0.6333)	01/06/2025
603915.SH	12/23/2024	SDB3260123295	400.00	1.6474	676.05	658.95	0.0000	4.3300	50.0000	0.0000	(0.0813)	(0.0092)	0.0000	1	(0.0905)	01/06/2025
603915.SH	12/23/2024	SDB3260123295	400.00	1.6474	676.05	658.95	0.0000	4.3300	50.0000	0.0000	(0.0813)	(0.0092)	0.0000	1	(0.0905)	01/06/2025
603915.SH	12/23/2024	SDB3260123295	2,800.00	1.6474	4,732.35	4,612.64	0.0000	4.3300	50.0000	0.0000	(0.5692)	(0.0641)	0.0000	1	(0.6333)	01/06/2025
603915.SH	12/23/2024	SDB3260123295	3,700.00	1.6474	6,253.46	6,095.28	0.0000	4.3300	50.0000	0.0000	(0.7522)	(0.0847)	0.0000	1	(0.8368)	01/06/2025
603915.SH	12/23/2024	SDB3260123295	9,100.00	1.6474	15,380.14	14,991.09	0.0000	4.3300	50.0000	0.0000	(1.8499)	(0.2082)	0.0000	1	(2.0581)	01/06/2025
603915.SH	12/23/2024	SDB3260123295	3,100.00	1.6474	5,239.39	5,106.85	0.0000	4.3300	50.0000	0.0000	(0.6302)	(0.0709)	0.0000	1	(0.7011)	01/06/2025
603915.SH	12/23/2024	SDB3260123295	3,600.00	1.6474	6,084.45	5,930.54	0.0000	4.3300	50.0000	0.0000	(0.7318)	(0.0824)	0.0000	1	(0.8142)	01/06/2025
603915.SH	12/23/2024	SDB3260123295	5,200.00	1.6474	8,788.65	8,566.33	0.0000	4.3300	50.0000	0.0000	(1.0571)	(0.1190)	0.0000	1	(1.1761)	01/06/2025
603915.SH	12/23/2024	SDB3260123295	6,200.00	1.6474	10,478.78	10,213.71	0.0000	4.3300	50.0000	0.0000	(1.2604)	(0.1419)	0.0000	1	(1.4022)	01/06/2025
603915.SH	12/23/2024	SDB3260123295	2,100.00	1.6474	3,549.26	3,459.48	0.0000	4.3300	50.0000	0.0000	(0.4269)	(0.0480)	0.0000	1	(0.4749)	01/06/2025
603915.SH	12/23/2024	SDB3260123295	1,800.00	1.6474	3,042.22	2,965.27	0.0000	4.3300	50.0000	0.0000	(0.3659)	(0.0412)	0.0000	1	(0.4071)	01/06/2025
603915.SH	12/23/2024	SDB3260123295	4,200.00	1.6474	7,098.53	6,918.96	0.0000	4.3300	50.0000	0.0000	(0.8538)	(0.0961)	0.0000	1	(0.9499)	01/06/2025
603915.SH	12/23/2024	SDB3260123295	100.00	1.6474	169.01	164.74	0.0000	4.3300	50.0000	0.0000	(0.0203)	(0.0023)	0.0000	1	(0.0226)	01/06/2025
603915.SH	12/23/2024	SDB3260123295	8,800.00	1.6474	14,873.10	14,496.87	0.0000	4.3300	50.0000	0.0000	(1.7889)	(0.2013)	0.0000	1	(1.9902)	01/06/2025
603915.SH	12/23/2024	SDB3260123295	9,800.00	1.6474	16,563.23	16,144.25	0.0000	4.3300	50.0000	0.0000	(1.9922)	(0.2242)	0.0000	1	(2.2164)	01/06/2025
603915.SH	12/20/2024	SDB3260123295	6,000.00	1.6662	10,140.75	9,997.46	0.0000	4.3300	50.0000	0.0000	(3.6591)	(0.4166)	0.0000	3	(4.0757)	01/06/2025
603915.SH	12/20/2024	SDB3260123295	5,700.00	1.6662	9,633.71	9,497.59	0.0000	4.3300	50.0000	0.0000	(3.4762)	(0.3957)	0.0000	3	(3.8719)	01/06/2025
603915.SH	12/20/2024	SDB3260123295	5,800.00	1.6662	9,802.73	9,664.22	0.0000	4.3300	50.0000	0.0000	(3.5371)	(0.4027)	0.0000	3	(3.9398)	01/06/2025
603915.SH	12/20/2024	SDB3260123295	3,100.00	1.6662	5,239.39	5,165.36	0.0000	4.3300	50.0000	0.0000	(1.8905)	(0.2152)	0.0000	3	(2.1058)	01/06/2025
603915.SH	12/20/2024	SDB3260123295	4,700.00	1.6662	7,943.59	7,831.35	0.0000	4.3300	50.0000	0.0000	(2.8663)	(0.3263)	0.0000	3	(3.1926)	01/06/2025
603915.SH	12/20/2024	SDB3260123295	6,800.00	1.6662	11,492.85	11,330.46	0.0000	4.3300	50.0000	0.0000	(4.1470)	(0.4721)	0.0000	3	(4.6191)	01/06/2025
603915.SH	12/20/2024	SDB3260123295	2,800.00	1.6662	4,732.35	4,665.48	0.0000	4.3300	50.0000	0.0000	(1.7076)	(0.1944)	0.0000	3	(1.9020)	01/06/2025
603915.SH	12/20/2024	SDB3260123295	400.00	1.6662	676.05	666.50	0.0000	4.3300	50.0000	0.0000	(0.2439)	(0.0278)	0.0000	3	(0.2717)	01/06/2025
603915.SH	12/20/2024	SDB3260123295	400.00	1.6662	676.05	666.50	0.0000	4.3300	50.0000	0.0000	(0.2439)	(0.0278)	0.0000	3	(0.2717)	01/06/2025
603915.SH	12/20/2024	SDB3260123295	2,800.00	1.6662	4,732.35	4,665.48	0.0000	4.3300	50.0000	0.0000	(1.7076)	(0.1944)	0.0000	3	(1.9020)	01/06/2025
603915.SH	12/20/2024	SDB3260123295	3,700.00	1.6662	6,253.46	6,165.10	0.0000	4.3300	50.0000	0.0000	(2.2565)	(0.2569)	0.0000	3	(2.5133)	01/06/2025
603915.SH	12/20/2024	SDB3260123295	9,100.00	1.6662	15,380.14	15,162.82	0.0000	4.3300	50.0000	0.0000	(5.5497)	(0.6318)	0.0000	3	(6.1815)	01/06/2025
603915.SH	12/20/2024	SDB3260123295	3,100.00	1.6662	5,239.39	5,165.36	0.0000	4.3300	50.0000	0.0000	(1.8905)	(0.2152)	0.0000	3	(2.1058)	01/06/2025
603915.SH	12/20/2024	SDB3260123295	3,600.00	1.6662	6,084.45	5,998.48	0.0000	4.3300	50.0000	0.0000	(2.1955)	(0.2499)	0.0000	3	(2.4454)	01/06/2025
603915.SH	12/20/2024	SDB3260123295	5,200.00	1.6662	8,788.65	8,664.47	0.0000	4.3300	50.0000	0.0000	(3.1712)	(0.3610)	0.0000	3	(3.5323)	01/06/2025
603915.SH	12/20/2024	SDB3260123295	6,200.00	1.6662	10,478.78	10,330.71	0.0000	4.3300	50.0000	0.0000	(3.7811)	(0.4304)	0.0000	3	(4.2115)	01/06/2025
603915.SH	12/20/2024	SDB3260123295	2,100.00	1.6662	3,549.26	3,499.11	0.0000	4.3300	50.0000	0.0000	(1.2807)	(0.1458)	0.0000	3	(1.4265)	01/06/2025
603915.SH	12/20/2024	SDB3260123295	1,800.00	1.6662	3,042.22	2,999.24	0.0000	4.3300	50.0000	0.0000	(1.0977)	(0.1250)	0.0000	3	(1.2227)	01/06/2025
603915.SH	12/20/2024	SDB3260123295	4,200.00	1.6662	7,098.53	6,998.22	0.0000	4.3300	50.0000	0.0000	(2.5614)	(0.2916)	0.0000	3	(2.8530)	01/06/2025
603915.SH	12/20/2024	SDB3260123295	100.00	1.6662	169.01	166.62	0.0000	4.3300	50.0000	0.0000	(0.0610)	(0.0069)	0.0000	3	(0.0679)	01/06/2025
603915.SH	12/20/2024	SDB3260123295	8,800.00	1.6662	14,873.10	14,662.95	0.0000	4.3300	50.0000	0.0000	(5.3667)	(0.6110)	0.0000	3	(5.9777)	01/06/2025
603915.SH	12/20/2024	SDB3260123295	9,800.00	1.6662	16,563.23	16,329.19	0.0000	4.3300	50.0000	0.0000	(5.9766)	(0.6804)	0.0000	3	(6.6569)	01/06/2025
603915.SH	12/19/2024	SDB3260123295	6,000.00	1.7427	10,140.75	10,456.48	0.0000	4.5800	50.0000	0.0000	(1.2901)	(0.1452)	0.0000	1	(1.4354)	01/06/2025
603915.SH	12/19/2024	SDB3260123295	5,700.00	1.7427	9,633.71	9,933.65	0.0000	4.5800	50.0000	0.0000	(1.2256)	(0.1380)	0.0000	1	(1.3636)	01/06/2025
603915.SH	12/19/2024	SDB3260123295	5,800.00	1.7427	9,802.73	10,107.93	0.0000	4.5800	50.0000	0.0000	(1.2471)	(0.1404)	0.0000	1	(1.3875)	01/06/2025
603915.SH	12/19/2024	SDB3260123295	3,100.00	1.7427	5,239.39	5,402.51	0.0000	4.5800	50.0000	0.0000	(0.6666)	(0.0750)	0.0000	1	(0.7416)	01/06/2025
603915.SH	12/19/2024	SDB3260123295	4,700.00	1.7427	7,943.59	8,190.91	0.0000	4.5800	50.0000	0.0000	(1.0106)	(0.1138)	0.0000	1	(1.1244)	01/06/2025
603915.SH	12/19/2024	SDB3260123295	6,800.00	1.7427	11,492.85	11,850.67	0.0000	4.5800	50.0000	0.0000	(1.4621)	(0.1646)	0.0000	1	(1.6267)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
JIANGSU GUOMAO REDUCER CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603915.SH	12/19/2024	SDB3260123295	2,800.00	1.7427	4,732.35	4,879.69	0.0000	4.5800	50.0000	0.0000	(0.6021)	(0.0678)	0.0000	1	(0.6698)	01/06/2025
603915.SH	12/19/2024	SDB3260123295	400.00	1.7427	676.05	697.10	0.0000	4.5800	50.0000	0.0000	(0.0860)	(0.0097)	0.0000	1	(0.0957)	01/06/2025
603915.SH	12/19/2024	SDB3260123295	400.00	1.7427	676.05	697.10	0.0000	4.5800	50.0000	0.0000	(0.0860)	(0.0097)	0.0000	1	(0.0957)	01/06/2025
603915.SH	12/19/2024	SDB3260123295	2,800.00	1.7427	4,732.35	4,879.69	0.0000	4.5800	50.0000	0.0000	(0.6021)	(0.0678)	0.0000	1	(0.6698)	01/06/2025
603915.SH	12/19/2024	SDB3260123295	3,700.00	1.7427	6,253.46	6,448.16	0.0000	4.5800	50.0000	0.0000	(0.7956)	(0.0896)	0.0000	1	(0.8851)	01/06/2025
603915.SH	12/19/2024	SDB3260123295	9,100.00	1.7427	15,380.14	15,858.99	0.0000	4.5800	50.0000	0.0000	(1.9567)	(0.2203)	0.0000	1	(2.1770)	01/06/2025
603915.SH	12/19/2024	SDB3260123295	3,100.00	1.7427	5,239.39	5,402.51	0.0000	4.5800	50.0000	0.0000	(0.6666)	(0.0750)	0.0000	1	(0.7416)	01/06/2025
603915.SH	12/19/2024	SDB3260123295	3,600.00	1.7427	6,084.45	6,273.89	0.0000	4.5800	50.0000	0.0000	(0.7741)	(0.0871)	0.0000	1	(0.8612)	01/06/2025
603915.SH	12/19/2024	SDB3260123295	5,200.00	1.7427	8,788.65	9,062.28	0.0000	4.5800	50.0000	0.0000	(1.1181)	(0.1259)	0.0000	1	(1.2440)	01/06/2025
603915.SH	12/19/2024	SDB3260123295	6,200.00	1.7427	10,478.78	10,805.03	0.0000	4.5800	50.0000	0.0000	(1.3331)	(0.1501)	0.0000	1	(1.4832)	01/06/2025
603915.SH	12/19/2024	SDB3260123295	2,100.00	1.7427	3,549.26	3,659.77	0.0000	4.5800	50.0000	0.0000	(0.4515)	(0.0508)	0.0000	1	(0.5024)	01/06/2025
603915.SH	12/19/2024	SDB3260123295	1,800.00	1.7427	3,042.22	3,136.94	0.0000	4.5800	50.0000	0.0000	(0.3870)	(0.0436)	0.0000	1	(0.4306)	01/06/2025
603915.SH	12/19/2024	SDB3260123295	4,200.00	1.7427	7,098.53	7,319.53	0.0000	4.5800	50.0000	0.0000	(0.9031)	(0.1017)	0.0000	1	(1.0048)	01/06/2025
603915.SH	12/19/2024	SDB3260123295	100.00	1.7427	169.01	174.27	0.0000	4.5800	50.0000	0.0000	(0.0215)	(0.0024)	0.0000	1	(0.0239)	01/06/2025
603915.SH	12/19/2024	SDB3260123295	8,800.00	1.7427	14,873.10	15,336.16	0.0000	4.5800	50.0000	0.0000	(1.8922)	(0.2130)	0.0000	1	(2.1052)	01/06/2025
603915.SH	12/19/2024	SDB3260123295	9,800.00	1.7427	16,563.23	17,078.91	0.0000	4.5800	50.0000	0.0000	(2.1072)	(0.2372)	0.0000	1	(2.3444)	01/06/2025
603915.SH	12/18/2024	SDB3260123295	6,000.00	1.7795	10,140.75	10,676.87	0.0000	4.5800	50.0000	0.0000	(1.2901)	(0.1483)	0.0000	1	(1.4384)	01/06/2025
603915.SH	12/18/2024	SDB3260123295	5,700.00	1.7795	9,633.71	10,143.03	0.0000	4.5800	50.0000	0.0000	(1.2256)	(0.1409)	0.0000	1	(1.3665)	01/06/2025
603915.SH	12/18/2024	SDB3260123295	5,800.00	1.7795	9,802.73	10,320.98	0.0000	4.5800	50.0000	0.0000	(1.2471)	(0.1433)	0.0000	1	(1.3905)	01/06/2025
603915.SH	12/18/2024	SDB3260123295	3,100.00	1.7795	5,239.39	5,516.38	0.0000	4.5800	50.0000	0.0000	(0.6666)	(0.0766)	0.0000	1	(0.7432)	01/06/2025
603915.SH	12/18/2024	SDB3260123295	4,700.00	1.7795	7,943.59	8,363.55	0.0000	4.5800	50.0000	0.0000	(1.0106)	(0.1162)	0.0000	1	(1.1268)	01/06/2025
603915.SH	12/18/2024	SDB3260123295	6,800.00	1.7795	11,492.85	12,100.46	0.0000	4.5800	50.0000	0.0000	(1.4621)	(0.1681)	0.0000	1	(1.6302)	01/06/2025
603915.SH	12/18/2024	SDB3260123295	2,800.00	1.7795	4,732.35	4,982.54	0.0000	4.5800	50.0000	0.0000	(0.6021)	(0.0692)	0.0000	1	(0.6713)	01/06/2025
603915.SH	12/18/2024	SDB3260123295	400.00	1.7795	676.05	711.79	0.0000	4.5800	50.0000	0.0000	(0.0860)	(0.0099)	0.0000	1	(0.0959)	01/06/2025
603915.SH	12/18/2024	SDB3260123295	400.00	1.7795	676.05	711.79	0.0000	4.5800	50.0000	0.0000	(0.0860)	(0.0099)	0.0000	1	(0.0959)	01/06/2025
603915.SH	12/18/2024	SDB3260123295	2,800.00	1.7795	4,732.35	4,982.54	0.0000	4.5800	50.0000	0.0000	(0.6021)	(0.0692)	0.0000	1	(0.6713)	01/06/2025
603915.SH	12/18/2024	SDB3260123295	3,700.00	1.7795	6,253.46	6,584.07	0.0000	4.5800	50.0000	0.0000	(0.7956)	(0.0914)	0.0000	1	(0.8870)	01/06/2025
603915.SH	12/18/2024	SDB3260123295	9,100.00	1.7795	15,380.14	16,193.26	0.0000	4.5800	50.0000	0.0000	(1.9567)	(0.2249)	0.0000	1	(2.1816)	01/06/2025
603915.SH	12/18/2024	SDB3260123295	3,100.00	1.7795	5,239.39	5,516.38	0.0000	4.5800	50.0000	0.0000	(0.6666)	(0.0766)	0.0000	1	(0.7432)	01/06/2025
603915.SH	12/18/2024	SDB3260123295	3,600.00	1.7795	6,084.45	6,406.12	0.0000	4.5800	50.0000	0.0000	(0.7741)	(0.0890)	0.0000	1	(0.8631)	01/06/2025
603915.SH	12/18/2024	SDB3260123295	5,200.00	1.7795	8,788.65	9,253.29	0.0000	4.5800	50.0000	0.0000	(1.1181)	(0.1285)	0.0000	1	(1.2466)	01/06/2025
603915.SH	12/18/2024	SDB3260123295	6,200.00	1.7795	10,478.78	11,032.77	0.0000	4.5800	50.0000	0.0000	(1.3331)	(0.1532)	0.0000	1	(1.4864)	01/06/2025
603915.SH	12/18/2024	SDB3260123295	2,100.00	1.7795	3,549.26	3,736.91	0.0000	4.5800	50.0000	0.0000	(0.4515)	(0.0519)	0.0000	1	(0.5034)	01/06/2025
603915.SH	12/18/2024	SDB3260123295	1,800.00	1.7795	3,042.22	3,203.06	0.0000	4.5800	50.0000	0.0000	(0.3870)	(0.0445)	0.0000	1	(0.4315)	01/06/2025
603915.SH	12/18/2024	SDB3260123295	4,200.00	1.7795	7,098.53	7,473.81	0.0000	4.5800	50.0000	0.0000	(0.9031)	(0.1038)	0.0000	1	(1.0069)	01/06/2025
603915.SH	12/18/2024	SDB3260123295	100.00	1.7795	169.01	177.95	0.0000	4.5800	50.0000	0.0000	(0.0215)	(0.0025)	0.0000	1	(0.0240)	01/06/2025
603915.SH	12/18/2024	SDB3260123295	8,800.00	1.7795	14,873.10	15,659.42	0.0000	4.5800	50.0000	0.0000	(1.8922)	(0.2175)	0.0000	1	(2.1097)	01/06/2025
603915.SH	12/18/2024	SDB3260123295	9,800.00	1.7795	16,563.23	17,438.89	0.0000	4.5800	50.0000	0.0000	(2.1072)	(0.2422)	0.0000	1	(2.3494)	01/06/2025
603915.SH	12/17/2024	SDB3260123295	6,000.00	1.8332	10,140.75	10,998.95	0.0000	4.5800	50.0000	0.0000	(1.2901)	(0.1528)	0.0000	1	(1.4429)	01/06/2025
603915.SH	12/17/2024	SDB3260123295	5,700.00	1.8332	9,633.71	10,449.00	0.0000	4.5800	50.0000	0.0000	(1.2256)	(0.1451)	0.0000	1	(1.3707)	01/06/2025
603915.SH	12/17/2024	SDB3260123295	5,800.00	1.8332	9,802.73	10,632.32	0.0000	4.5800	50.0000	0.0000	(1.2471)	(0.1477)	0.0000	1	(1.3948)	01/06/2025
603915.SH	12/17/2024	SDB3260123295	3,100.00	1.8332	5,239.39	5,682.79	0.0000	4.5800	50.0000	0.0000	(0.6666)	(0.0789)	0.0000	1	(0.7455)	01/06/2025
603915.SH	12/17/2024	SDB3260123295	4,700.00	1.8332	7,943.59	8,615.84	0.0000	4.5800	50.0000	0.0000	(1.0106)	(0.1197)	0.0000	1	(1.1303)	01/06/2025
603915.SH	12/17/2024	SDB3260123295	6,800.00	1.8332	11,492.85	12,465.47	0.0000	4.5800	50.0000	0.0000	(1.4621)	(0.1731)	0.0000	1	(1.6353)	01/06/2025
603915.SH	12/17/2024	SDB3260123295	2,800.00	1.8332	4,732.35	5,132.84	0.0000	4.5800	50.0000	0.0000	(0.6021)	(0.0713)	0.0000	1	(0.6733)	01/06/2025
603915.SH	12/17/2024	SDB3260123295	400.00	1.8332	676.05	733.26	0.0000	4.5800	50.0000	0.0000	(0.0860)	(0.0102)	0.0000	1	(0.0962)	01/06/2025
603915.SH	12/17/2024	SDB3260123295	400.00	1.8332	676.05	733.26	0.0000	4.5800	50.0000	0.0000	(0.0860)	(0.0102)	0.0000	1	(0.0962)	01/06/2025
603915.SH	12/17/2024	SDB3260123295	2,800.00	1.8332	4,732.35	5,132.84	0.0000	4.5800	50.0000	0.0000	(0.6021)	(0.0713)	0.0000	1	(0.6733)	01/06/2025
603915.SH	12/17/2024	SDB3260123295	3,700.00	1.8332	6,253.46	6,782.68	0.0000	4.5800	50.0000	0.0000	(0.7956)	(0.0942)	0.0000	1	(0.8898)	01/06/2025
603915.SH	12/17/2024	SDB3260123295	9,100.00	1.8332	15,380.14	16,681.74	0.0000	4.5800	50.0000	0.0000	(1.9567)	(0.2317)	0.0000	1	(2.1884)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
JIANGSU GUOMAO REDUCER CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603915.SH	12/17/2024	SDB3260123295	3,100.00	1.8332	5,239.39	5,682.79	0.0000	4.5800	50.0000	0.0000	(0.6666)	(0.0789)	0.0000	1	(0.7455)	01/06/2025
603915.SH	12/17/2024	SDB3260123295	3,600.00	1.8332	6,084.45	6,599.37	0.0000	4.5800	50.0000	0.0000	(0.7741)	(0.0917)	0.0000	1	(0.8657)	01/06/2025
603915.SH	12/17/2024	SDB3260123295	5,200.00	1.8332	8,788.65	9,532.42	0.0000	4.5800	50.0000	0.0000	(1.1181)	(0.1324)	0.0000	1	(1.2505)	01/06/2025
603915.SH	12/17/2024	SDB3260123295	6,200.00	1.8332	10,478.78	11,365.58	0.0000	4.5800	50.0000	0.0000	(1.3331)	(0.1579)	0.0000	1	(1.4910)	01/06/2025
603915.SH	12/17/2024	SDB3260123295	2,100.00	1.8332	3,549.26	3,849.63	0.0000	4.5800	50.0000	0.0000	(0.4515)	(0.0535)	0.0000	1	(0.5050)	01/06/2025
603915.SH	12/17/2024	SDB3260123295	1,800.00	1.8332	3,042.22	3,299.68	0.0000	4.5800	50.0000	0.0000	(0.3870)	(0.0458)	0.0000	1	(0.4329)	01/06/2025
603915.SH	12/17/2024	SDB3260123295	4,200.00	1.8332	7,098.53	7,699.26	0.0000	4.5800	50.0000	0.0000	(0.9031)	(0.1069)	0.0000	1	(1.0100)	01/06/2025
603915.SH	12/17/2024	SDB3260123295	100.00	1.8332	169.01	183.32	0.0000	4.5800	50.0000	0.0000	(0.0215)	(0.0025)	0.0000	1	(0.0240)	01/06/2025
603915.SH	12/17/2024	SDB3260123295	8,800.00	1.8332	14,873.10	16,131.79	0.0000	4.5800	50.0000	0.0000	(1.8922)	(0.2241)	0.0000	1	(2.1162)	01/06/2025
603915.SH	12/17/2024	SDB3260123295	9,800.00	1.8332	16,563.23	17,964.95	0.0000	4.5800	50.0000	0.0000	(2.1072)	(0.2495)	0.0000	1	(2.3567)	01/06/2025
603915.SH	12/16/2024	SDB3260123295	6,000.00	1.9058	10,140.75	11,435.03	0.0000	4.5800	50.0000	0.0000	(1.2901)	(0.1588)	0.0000	1	(1.4489)	01/06/2025
603915.SH	12/16/2024	SDB3260123295	5,700.00	1.9058	9,633.71	10,863.28	0.0000	4.5800	50.0000	0.0000	(1.2256)	(0.1509)	0.0000	1	(1.3765)	01/06/2025
603915.SH	12/16/2024	SDB3260123295	5,800.00	1.9058	9,802.73	11,053.86	0.0000	4.5800	50.0000	0.0000	(1.2471)	(0.1535)	0.0000	1	(1.4007)	01/06/2025
603915.SH	12/16/2024	SDB3260123295	3,100.00	1.9058	5,239.39	5,908.10	0.0000	4.5800	50.0000	0.0000	(0.6666)	(0.0821)	0.0000	1	(0.7486)	01/06/2025
603915.SH	12/16/2024	SDB3260123295	4,700.00	1.9058	7,943.59	8,957.44	0.0000	4.5800	50.0000	0.0000	(1.0106)	(0.1244)	0.0000	1	(1.1350)	01/06/2025
603915.SH	12/16/2024	SDB3260123295	6,800.00	1.9058	11,492.85	12,959.70	0.0000	4.5800	50.0000	0.0000	(1.4621)	(0.1800)	0.0000	1	(1.6421)	01/06/2025
603915.SH	12/16/2024	SDB3260123295	2,800.00	1.9058	4,732.35	5,336.35	0.0000	4.5800	50.0000	0.0000	(0.6021)	(0.0741)	0.0000	1	(0.6762)	01/06/2025
603915.SH	12/16/2024	SDB3260123295	400.00	1.9058	676.05	762.34	0.0000	4.5800	50.0000	0.0000	(0.0860)	(0.0106)	0.0000	1	(0.0966)	01/06/2025
603915.SH	12/16/2024	SDB3260123295	400.00	1.9058	676.05	762.34	0.0000	4.5800	50.0000	0.0000	(0.0860)	(0.0106)	0.0000	1	(0.0966)	01/06/2025
603915.SH	12/16/2024	SDB3260123295	2,800.00	1.9058	4,732.35	5,336.35	0.0000	4.5800	50.0000	0.0000	(0.6021)	(0.0741)	0.0000	1	(0.6762)	01/06/2025
603915.SH	12/16/2024	SDB3260123295	3,700.00	1.9058	6,253.46	7,051.60	0.0000	4.5800	50.0000	0.0000	(0.7956)	(0.0979)	0.0000	1	(0.8935)	01/06/2025
603915.SH	12/16/2024	SDB3260123295	9,100.00	1.9058	15,380.14	17,343.13	0.0000	4.5800	50.0000	0.0000	(1.9567)	(0.2409)	0.0000	1	(2.1976)	01/06/2025
603915.SH	12/16/2024	SDB3260123295	3,100.00	1.9058	5,239.39	5,908.10	0.0000	4.5800	50.0000	0.0000	(0.6666)	(0.0821)	0.0000	1	(0.7486)	01/06/2025
603915.SH	12/16/2024	SDB3260123295	3,600.00	1.9058	6,084.45	6,861.02	0.0000	4.5800	50.0000	0.0000	(0.7741)	(0.0953)	0.0000	1	(0.8694)	01/06/2025
603915.SH	12/16/2024	SDB3260123295	5,200.00	1.9058	8,788.65	9,910.36	0.0000	4.5800	50.0000	0.0000	(1.1181)	(0.1376)	0.0000	1	(1.2558)	01/06/2025
603915.SH	12/16/2024	SDB3260123295	6,200.00	1.9058	10,478.78	11,816.20	0.0000	4.5800	50.0000	0.0000	(1.3331)	(0.1641)	0.0000	1	(1.4972)	01/06/2025
603915.SH	12/16/2024	SDB3260123295	2,100.00	1.9058	3,549.26	4,002.26	0.0000	4.5800	50.0000	0.0000	(0.4515)	(0.0556)	0.0000	1	(0.5071)	01/06/2025
603915.SH	12/16/2024	SDB3260123295	1,800.00	1.9058	3,042.22	3,430.51	0.0000	4.5800	50.0000	0.0000	(0.3870)	(0.0476)	0.0000	1	(0.4347)	01/06/2025
603915.SH	12/16/2024	SDB3260123295	4,200.00	1.9058	7,098.53	8,004.52	0.0000	4.5800	50.0000	0.0000	(0.9031)	(0.1112)	0.0000	1	(1.0143)	01/06/2025
603915.SH	12/16/2024	SDB3260123295	100.00	1.9058	169.01	190.58	0.0000	4.5800	50.0000	0.0000	(0.0215)	(0.0026)	0.0000	1	(0.0241)	01/06/2025
603915.SH	12/16/2024	SDB3260123295	8,800.00	1.9058	14,873.10	16,771.37	0.0000	4.5800	50.0000	0.0000	(1.8922)	(0.2329)	0.0000	1	(2.1251)	01/06/2025
603915.SH	12/16/2024	SDB3260123295	9,800.00	1.9058	16,563.23	18,677.21	0.0000	4.5800	50.0000	0.0000	(2.1072)	(0.2594)	0.0000	1	(2.3666)	01/06/2025
603915.SH	12/13/2024	SDB3260123295	6,000.00	1.8609	10,140.75	11,165.49	0.0000	4.5800	50.0000	0.0000	(3.8704)	(0.4652)	0.0000	3	(4.3356)	01/06/2025
603915.SH	12/13/2024	SDB3260123295	5,700.00	1.8609	9,633.71	10,607.22	0.0000	4.5800	50.0000	0.0000	(3.6769)	(0.4420)	0.0000	3	(4.1188)	01/06/2025
603915.SH	12/13/2024	SDB3260123295	5,800.00	1.8609	9,802.73	10,793.31	0.0000	4.5800	50.0000	0.0000	(3.7414)	(0.4497)	0.0000	3	(4.1911)	01/06/2025
603915.SH	12/13/2024	SDB3260123295	3,100.00	1.8609	5,239.39	5,768.84	0.0000	4.5800	50.0000	0.0000	(1.9997)	(0.2404)	0.0000	3	(2.2401)	01/06/2025
603915.SH	12/13/2024	SDB3260123295	4,700.00	1.8609	7,943.59	8,746.30	0.0000	4.5800	50.0000	0.0000	(3.0318)	(0.3644)	0.0000	3	(3.3962)	01/06/2025
603915.SH	12/13/2024	SDB3260123295	6,800.00	1.8609	11,492.85	12,654.22	0.0000	4.5800	50.0000	0.0000	(4.3864)	(0.5273)	0.0000	3	(4.9137)	01/06/2025
603915.SH	12/13/2024	SDB3260123295	2,800.00	1.8609	4,732.35	5,210.56	0.0000	4.5800	50.0000	0.0000	(1.8062)	(0.2171)	0.0000	3	(2.0233)	01/06/2025
603915.SH	12/13/2024	SDB3260123295	400.00	1.8609	676.05	744.37	0.0000	4.5800	50.0000	0.0000	(0.2580)	(0.0310)	0.0000	3	(0.2890)	01/06/2025
603915.SH	12/13/2024	SDB3260123295	400.00	1.8609	676.05	744.37	0.0000	4.5800	50.0000	0.0000	(0.2580)	(0.0310)	0.0000	3	(0.2890)	01/06/2025
603915.SH	12/13/2024	SDB3260123295	2,800.00	1.8609	4,732.35	5,210.56	0.0000	4.5800	50.0000	0.0000	(1.8062)	(0.2171)	0.0000	3	(2.0233)	01/06/2025
603915.SH	12/13/2024	SDB3260123295	3,700.00	1.8609	6,253.46	6,885.39	0.0000	4.5800	50.0000	0.0000	(2.3867)	(0.2869)	0.0000	3	(2.6736)	01/06/2025
603915.SH	12/13/2024	SDB3260123295	9,100.00	1.8609	15,380.14	16,934.33	0.0000	4.5800	50.0000	0.0000	(5.8701)	(0.7056)	0.0000	3	(6.5757)	01/06/2025
603915.SH	12/13/2024	SDB3260123295	3,100.00	1.8609	5,239.39	5,768.84	0.0000	4.5800	50.0000	0.0000	(1.9997)	(0.2404)	0.0000	3	(2.2401)	01/06/2025
603915.SH	12/13/2024	SDB3260123295	3,600.00	1.8609	6,084.45	6,699.29	0.0000	4.5800	50.0000	0.0000	(2.3222)	(0.2791)	0.0000	3	(2.6014)	01/06/2025
603915.SH	12/13/2024	SDB3260123295	5,200.00	1.8609	8,788.65	9,676.76	0.0000	4.5800	50.0000	0.0000	(3.3543)	(0.4032)	0.0000	3	(3.7575)	01/06/2025
603915.SH	12/13/2024	SDB3260123295	6,200.00	1.8609	10,478.78	11,537.67	0.0000	4.5800	50.0000	0.0000	(3.9994)	(0.4807)	0.0000	3	(4.4801)	01/06/2025
603915.SH	12/13/2024	SDB3260123295	2,100.00	1.8609	3,549.26	3,907.92	0.0000	4.5800	50.0000	0.0000	(1.3546)	(0.1628)	0.0000	3	(1.5175)	01/06/2025
603915.SH	12/13/2024	SDB3260123295	1,800.00	1.8609	3,042.22	3,349.65	0.0000	4.5800	50.0000	0.0000	(1.1611)	(0.1396)	0.0000	3	(1.3007)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
JIANGSU GUOMAO REDUCER CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603915.SH	12/13/2024	SDB3260123295	4,200.00	1.8609	7,098.53	7,815.84	0.0000	4.5800	50.0000	0.0000	(2.7093)	(0.3257)	0.0000	3	(3.0349)	01/06/2025
603915.SH	12/13/2024	SDB3260123295	100.00	1.8609	169.01	186.09	0.0000	4.5800	50.0000	0.0000	(0.0645)	(0.0078)	0.0000	3	(0.0723)	01/06/2025
603915.SH	12/13/2024	SDB3260123295	8,800.00	1.8609	14,873.10	16,376.05	0.0000	4.5800	50.0000	0.0000	(5.6766)	(0.6823)	0.0000	3	(6.3589)	01/06/2025
603915.SH	12/13/2024	SDB3260123295	9,800.00	1.8609	16,563.23	18,236.97	0.0000	4.5800	50.0000	0.0000	(6.3216)	(0.7599)	0.0000	3	(7.0815)	01/06/2025
603915.SH	12/12/2024	SDB3260123295	6,000.00	1.7568	10,140.75	10,540.75	0.0000	4.5800	50.0000	0.0000	(1.2901)	(0.1464)	0.0000	1	(1.4365)	01/06/2025
603915.SH	12/12/2024	SDB3260123295	5,700.00	1.7568	9,633.71	10,013.71	0.0000	4.5800	50.0000	0.0000	(1.2256)	(0.1391)	0.0000	1	(1.3647)	01/06/2025
603915.SH	12/12/2024	SDB3260123295	5,800.00	1.7568	9,802.73	10,189.39	0.0000	4.5800	50.0000	0.0000	(1.2471)	(0.1415)	0.0000	1	(1.3886)	01/06/2025
603915.SH	12/12/2024	SDB3260123295	3,100.00	1.7568	5,239.39	5,446.06	0.0000	4.5800	50.0000	0.0000	(0.6666)	(0.0756)	0.0000	1	(0.7422)	01/06/2025
603915.SH	12/12/2024	SDB3260123295	4,700.00	1.7568	7,943.59	8,256.92	0.0000	4.5800	50.0000	0.0000	(1.0106)	(0.1147)	0.0000	1	(1.1253)	01/06/2025
603915.SH	12/12/2024	SDB3260123295	6,800.00	1.7568	11,492.85	11,946.19	0.0000	4.5800	50.0000	0.0000	(1.4621)	(0.1659)	0.0000	1	(1.6281)	01/06/2025
603915.SH	12/12/2024	SDB3260123295	2,800.00	1.7568	4,732.35	4,919.02	0.0000	4.5800	50.0000	0.0000	(0.6021)	(0.0683)	0.0000	1	(0.6704)	01/06/2025
603915.SH	12/12/2024	SDB3260123295	400.00	1.7568	676.05	702.72	0.0000	4.5800	50.0000	0.0000	(0.0860)	(0.0098)	0.0000	1	(0.0958)	01/06/2025
603915.SH	12/12/2024	SDB3260123295	400.00	1.7568	676.05	702.72	0.0000	4.5800	50.0000	0.0000	(0.0860)	(0.0098)	0.0000	1	(0.0958)	01/06/2025
603915.SH	12/12/2024	SDB3260123295	2,800.00	1.7568	4,732.35	4,919.02	0.0000	4.5800	50.0000	0.0000	(0.6021)	(0.0683)	0.0000	1	(0.6704)	01/06/2025
603915.SH	12/12/2024	SDB3260123295	3,700.00	1.7568	6,253.46	6,500.13	0.0000	4.5800	50.0000	0.0000	(0.7956)	(0.0903)	0.0000	1	(0.8859)	01/06/2025
603915.SH	12/12/2024	SDB3260123295	9,100.00	1.7568	15,380.14	15,986.81	0.0000	4.5800	50.0000	0.0000	(1.9567)	(0.2220)	0.0000	1	(2.1787)	01/06/2025
603915.SH	12/12/2024	SDB3260123295	3,100.00	1.7568	5,239.39	5,446.06	0.0000	4.5800	50.0000	0.0000	(0.6666)	(0.0756)	0.0000	1	(0.7422)	01/06/2025
603915.SH	12/12/2024	SDB3260123295	3,600.00	1.7568	6,084.45	6,324.45	0.0000	4.5800	50.0000	0.0000	(0.7741)	(0.0878)	0.0000	1	(0.8619)	01/06/2025
603915.SH	12/12/2024	SDB3260123295	5,200.00	1.7568	8,788.65	9,135.32	0.0000	4.5800	50.0000	0.0000	(1.1181)	(0.1269)	0.0000	1	(1.2450)	01/06/2025
603915.SH	12/12/2024	SDB3260123295	6,200.00	1.7568	10,478.78	10,892.11	0.0000	4.5800	50.0000	0.0000	(1.3331)	(0.1513)	0.0000	1	(1.4844)	01/06/2025
603915.SH	12/12/2024	SDB3260123295	2,100.00	1.7568	3,549.26	3,689.26	0.0000	4.5800	50.0000	0.0000	(0.4515)	(0.0512)	0.0000	1	(0.5028)	01/06/2025
603915.SH	12/12/2024	SDB3260123295	1,800.00	1.7568	3,042.22	3,162.23	0.0000	4.5800	50.0000	0.0000	(0.3870)	(0.0439)	0.0000	1	(0.4310)	01/06/2025
603915.SH	12/12/2024	SDB3260123295	4,200.00	1.7568	7,098.53	7,378.53	0.0000	4.5800	50.0000	0.0000	(0.9031)	(0.1025)	0.0000	1	(1.0056)	01/06/2025
603915.SH	12/12/2024	SDB3260123295	100.00	1.7568	169.01	175.68	0.0000	4.5800	50.0000	0.0000	(0.0215)	(0.0024)	0.0000	1	(0.0239)	01/06/2025
603915.SH	12/12/2024	SDB3260123295	8,800.00	1.7568	14,873.10	15,459.77	0.0000	4.5800	50.0000	0.0000	(1.8922)	(0.2147)	0.0000	1	(2.1069)	01/06/2025
603915.SH	12/12/2024	SDB3260123295	9,800.00	1.7568	16,563.23	17,216.56	0.0000	4.5800	50.0000	0.0000	(2.1072)	(0.2391)	0.0000	1	(2.3463)	01/06/2025
603915.SH	12/11/2024	SDB3260123295	6,000.00	1.7430	10,140.75	10,458.05	0.0000	4.5800	50.0000	0.0000	(1.2901)	(0.1453)	0.0000	1	(1.4354)	01/06/2025
603915.SH	12/11/2024	SDB3260123295	5,700.00	1.7430	9,633.71	9,935.15	0.0000	4.5800	50.0000	0.0000	(1.2256)	(0.1380)	0.0000	1	(1.3636)	01/06/2025
603915.SH	12/11/2024	SDB3260123295	5,800.00	1.7430	9,802.73	10,109.45	0.0000	4.5800	50.0000	0.0000	(1.2471)	(0.1404)	0.0000	1	(1.3875)	01/06/2025
603915.SH	12/11/2024	SDB3260123295	3,100.00	1.7430	5,239.39	5,403.33	0.0000	4.5800	50.0000	0.0000	(0.6666)	(0.0750)	0.0000	1	(0.7416)	01/06/2025
603915.SH	12/11/2024	SDB3260123295	4,700.00	1.7430	7,943.59	8,192.14	0.0000	4.5800	50.0000	0.0000	(1.0106)	(0.1138)	0.0000	1	(1.1244)	01/06/2025
603915.SH	12/11/2024	SDB3260123295	6,800.00	1.7430	11,492.85	11,852.46	0.0000	4.5800	50.0000	0.0000	(1.4621)	(0.1646)	0.0000	1	(1.6268)	01/06/2025
603915.SH	12/11/2024	SDB3260123295	2,800.00	1.7430	4,732.35	4,880.43	0.0000	4.5800	50.0000	0.0000	(0.6021)	(0.0678)	0.0000	1	(0.6698)	01/06/2025
603915.SH	12/11/2024	SDB3260123295	400.00	1.7430	676.05	697.20	0.0000	4.5800	50.0000	0.0000	(0.0860)	(0.0097)	0.0000	1	(0.0957)	01/06/2025
603915.SH	12/11/2024	SDB3260123295	400.00	1.7430	676.05	697.20	0.0000	4.5800	50.0000	0.0000	(0.0860)	(0.0097)	0.0000	1	(0.0957)	01/06/2025
603915.SH	12/11/2024	SDB3260123295	2,800.00	1.7430	4,732.35	4,880.43	0.0000	4.5800	50.0000	0.0000	(0.6021)	(0.0678)	0.0000	1	(0.6698)	01/06/2025
603915.SH	12/11/2024	SDB3260123295	3,700.00	1.7430	6,253.46	6,449.13	0.0000	4.5800	50.0000	0.0000	(0.7956)	(0.0896)	0.0000	1	(0.8852)	01/06/2025
603915.SH	12/11/2024	SDB3260123295	9,100.00	1.7430	15,380.14	15,861.38	0.0000	4.5800	50.0000	0.0000	(1.9567)	(0.2203)	0.0000	1	(2.1770)	01/06/2025
603915.SH	12/11/2024	SDB3260123295	3,100.00	1.7430	5,239.39	5,403.33	0.0000	4.5800	50.0000	0.0000	(0.6666)	(0.0750)	0.0000	1	(0.7416)	01/06/2025
603915.SH	12/11/2024	SDB3260123295	3,600.00	1.7430	6,084.45	6,274.83	0.0000	4.5800	50.0000	0.0000	(0.7741)	(0.0872)	0.0000	1	(0.8612)	01/06/2025
603915.SH	12/11/2024	SDB3260123295	5,200.00	1.7430	8,788.65	9,063.65	0.0000	4.5800	50.0000	0.0000	(1.1181)	(0.1259)	0.0000	1	(1.2440)	01/06/2025
603915.SH	12/11/2024	SDB3260123295	6,200.00	1.7430	10,478.78	10,806.66	0.0000	4.5800	50.0000	0.0000	(1.3331)	(0.1501)	0.0000	1	(1.4832)	01/06/2025
603915.SH	12/11/2024	SDB3260123295	2,100.00	1.7430	3,549.26	3,660.32	0.0000	4.5800	50.0000	0.0000	(0.4515)	(0.0508)	0.0000	1	(0.5024)	01/06/2025
603915.SH	12/11/2024	SDB3260123295	1,800.00	1.7430	3,042.22	3,137.42	0.0000	4.5800	50.0000	0.0000	(0.3870)	(0.0436)	0.0000	1	(0.4306)	01/06/2025
603915.SH	12/11/2024	SDB3260123295	4,200.00	1.7430	7,098.53	7,320.64	0.0000	4.5800	50.0000	0.0000	(0.9031)	(0.1017)	0.0000	1	(1.0048)	01/06/2025
603915.SH	12/11/2024	SDB3260123295	100.00	1.7430	169.01	174.30	0.0000	4.5800	50.0000	0.0000	(0.0215)	(0.0024)	0.0000	1	(0.0239)	01/06/2025
603915.SH	12/11/2024	SDB3260123295	8,800.00	1.7430	14,873.10	15,338.48	0.0000	4.5800	50.0000	0.0000	(1.8922)	(0.2130)	0.0000	1	(2.1052)	01/06/2025
603915.SH	12/11/2024	SDB3260123295	9,800.00	1.7430	16,563.23	17,081.49	0.0000	4.5800	50.0000	0.0000	(2.1072)	(0.2372)	0.0000	1	(2.3445)	01/06/2025
603915.SH	12/10/2024	SDB3260123295	6,000.00	1.7772	10,140.75	10,663.04	0.0000	4.5800	50.0000	0.0000	(1.2901)	(0.1481)	0.0000	1	(1.4382)	01/06/2025
603915.SH	12/10/2024	SDB3260123295	5,700.00	1.7772	9,633.71	10,129.89	0.0000	4.5800	50.0000	0.0000	(1.2256)	(0.1407)	0.0000	1	(1.3663)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
JIANGSU GUOMAO REDUCER CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603915.SH	12/10/2024	SDB3260123295	5,800.00	1.7772	9,802.73	10,307.60	0.0000	4.5800	50.0000	0.0000	(1.2471)	(0.1432)	0.0000	1	(1.3903)	01/06/2025
603915.SH	12/10/2024	SDB3260123295	3,100.00	1.7772	5,239.39	5,509.24	0.0000	4.5800	50.0000	0.0000	(0.6666)	(0.0765)	0.0000	1	(0.7431)	01/06/2025
603915.SH	12/10/2024	SDB3260123295	4,700.00	1.7772	7,943.59	8,352.71	0.0000	4.5800	50.0000	0.0000	(1.0106)	(0.1160)	0.0000	1	(1.1266)	01/06/2025
603915.SH	12/10/2024	SDB3260123295	6,800.00	1.7772	11,492.85	12,084.78	0.0000	4.5800	50.0000	0.0000	(1.4621)	(0.1678)	0.0000	1	(1.6300)	01/06/2025
603915.SH	12/10/2024	SDB3260123295	2,800.00	1.7772	4,732.35	4,976.08	0.0000	4.5800	50.0000	0.0000	(0.6021)	(0.0691)	0.0000	1	(0.6712)	01/06/2025
603915.SH	12/10/2024	SDB3260123295	400.00	1.7772	676.05	710.87	0.0000	4.5800	50.0000	0.0000	(0.0860)	(0.0099)	0.0000	1	(0.0959)	01/06/2025
603915.SH	12/10/2024	SDB3260123295	400.00	1.7772	676.05	710.87	0.0000	4.5800	50.0000	0.0000	(0.0860)	(0.0099)	0.0000	1	(0.0959)	01/06/2025
603915.SH	12/10/2024	SDB3260123295	2,800.00	1.7772	4,732.35	4,976.08	0.0000	4.5800	50.0000	0.0000	(0.6021)	(0.0691)	0.0000	1	(0.6712)	01/06/2025
603915.SH	12/10/2024	SDB3260123295	3,700.00	1.7772	6,253.46	6,575.54	0.0000	4.5800	50.0000	0.0000	(0.7956)	(0.0913)	0.0000	1	(0.8869)	01/06/2025
603915.SH	12/10/2024	SDB3260123295	9,100.00	1.7772	15,380.14	16,172.27	0.0000	4.5800	50.0000	0.0000	(1.9567)	(0.2246)	0.0000	1	(2.1813)	01/06/2025
603915.SH	12/10/2024	SDB3260123295	3,100.00	1.7772	5,239.39	5,509.24	0.0000	4.5800	50.0000	0.0000	(0.6666)	(0.0765)	0.0000	1	(0.7431)	01/06/2025
603915.SH	12/10/2024	SDB3260123295	3,600.00	1.7772	6,084.45	6,397.82	0.0000	4.5800	50.0000	0.0000	(0.7741)	(0.0889)	0.0000	1	(0.8629)	01/06/2025
603915.SH	12/10/2024	SDB3260123295	5,200.00	1.7772	8,788.65	9,241.30	0.0000	4.5800	50.0000	0.0000	(1.1181)	(0.1284)	0.0000	1	(1.2465)	01/06/2025
603915.SH	12/10/2024	SDB3260123295	6,200.00	1.7772	10,478.78	11,018.47	0.0000	4.5800	50.0000	0.0000	(1.3331)	(0.1530)	0.0000	1	(1.4862)	01/06/2025
603915.SH	12/10/2024	SDB3260123295	2,100.00	1.7772	3,549.26	3,732.06	0.0000	4.5800	50.0000	0.0000	(0.4515)	(0.0518)	0.0000	1	(0.5034)	01/06/2025
603915.SH	12/10/2024	SDB3260123295	1,800.00	1.7772	3,042.22	3,198.91	0.0000	4.5800	50.0000	0.0000	(0.3870)	(0.0444)	0.0000	1	(0.4315)	01/06/2025
603915.SH	12/10/2024	SDB3260123295	4,200.00	1.7772	7,098.53	7,464.13	0.0000	4.5800	50.0000	0.0000	(0.9031)	(0.1037)	0.0000	1	(1.0068)	01/06/2025
603915.SH	12/10/2024	SDB3260123295	100.00	1.7772	169.01	177.72	0.0000	4.5800	50.0000	0.0000	(0.0215)	(0.0025)	0.0000	1	(0.0240)	01/06/2025
603915.SH	12/10/2024	SDB3260123295	8,800.00	1.7772	14,873.10	15,639.12	0.0000	4.5800	50.0000	0.0000	(1.8922)	(0.2172)	0.0000	1	(2.1094)	01/06/2025
603915.SH	12/10/2024	SDB3260123295	9,800.00	1.7772	16,563.23	17,416.30	0.0000	4.5800	50.0000	0.0000	(2.1072)	(0.2419)	0.0000	1	(2.3491)	01/06/2025
603915.SH	12/09/2024	SDB3260123295	6,000.00	1.7543	10,140.75	10,525.74	0.0000	4.5800	50.0000	0.0000	(1.2901)	(0.1462)	0.0000	1	(1.4363)	01/06/2025
603915.SH	12/09/2024	SDB3260123295	5,700.00	1.7543	9,633.71	9,999.45	0.0000	4.5800	50.0000	0.0000	(1.2256)	(0.1389)	0.0000	1	(1.3645)	01/06/2025
603915.SH	12/09/2024	SDB3260123295	5,800.00	1.7543	9,802.73	10,174.88	0.0000	4.5800	50.0000	0.0000	(1.2471)	(0.1413)	0.0000	1	(1.3884)	01/06/2025
603915.SH	12/09/2024	SDB3260123295	3,100.00	1.7543	5,239.39	5,438.30	0.0000	4.5800	50.0000	0.0000	(0.6666)	(0.0755)	0.0000	1	(0.7421)	01/06/2025
603915.SH	12/09/2024	SDB3260123295	4,700.00	1.7543	7,943.59	8,245.16	0.0000	4.5800	50.0000	0.0000	(1.0106)	(0.1145)	0.0000	1	(1.1251)	01/06/2025
603915.SH	12/09/2024	SDB3260123295	6,800.00	1.7543	11,492.85	11,929.17	0.0000	4.5800	50.0000	0.0000	(1.4621)	(0.1657)	0.0000	1	(1.6278)	01/06/2025
603915.SH	12/09/2024	SDB3260123295	2,800.00	1.7543	4,732.35	4,912.01	0.0000	4.5800	50.0000	0.0000	(0.6021)	(0.0682)	0.0000	1	(0.6703)	01/06/2025
603915.SH	12/09/2024	SDB3260123295	400.00	1.7543	676.05	701.72	0.0000	4.5800	50.0000	0.0000	(0.0860)	(0.0097)	0.0000	1	(0.0958)	01/06/2025
603915.SH	12/09/2024	SDB3260123295	400.00	1.7543	676.05	701.72	0.0000	4.5800	50.0000	0.0000	(0.0860)	(0.0097)	0.0000	1	(0.0958)	01/06/2025
603915.SH	12/09/2024	SDB3260123295	2,800.00	1.7543	4,732.35	4,912.01	0.0000	4.5800	50.0000	0.0000	(0.6021)	(0.0682)	0.0000	1	(0.6703)	01/06/2025
603915.SH	12/09/2024	SDB3260123295	3,700.00	1.7543	6,253.46	6,490.87	0.0000	4.5800	50.0000	0.0000	(0.7956)	(0.0902)	0.0000	1	(0.8857)	01/06/2025
603915.SH	12/09/2024	SDB3260123295	9,100.00	1.7543	15,380.14	15,964.04	0.0000	4.5800	50.0000	0.0000	(1.9567)	(0.2217)	0.0000	1	(2.1784)	01/06/2025
603915.SH	12/09/2024	SDB3260123295	3,100.00	1.7543	5,239.39	5,438.30	0.0000	4.5800	50.0000	0.0000	(0.6666)	(0.0755)	0.0000	1	(0.7421)	01/06/2025
603915.SH	12/09/2024	SDB3260123295	3,600.00	1.7543	6,084.45	6,315.44	0.0000	4.5800	50.0000	0.0000	(0.7741)	(0.0877)	0.0000	1	(0.8618)	01/06/2025
603915.SH	12/09/2024	SDB3260123295	5,200.00	1.7543	8,788.65	9,122.31	0.0000	4.5800	50.0000	0.0000	(1.1181)	(0.1267)	0.0000	1	(1.2448)	01/06/2025
603915.SH	12/09/2024	SDB3260123295	6,200.00	1.7543	10,478.78	10,876.60	0.0000	4.5800	50.0000	0.0000	(1.3331)	(0.1511)	0.0000	1	(1.4842)	01/06/2025
603915.SH	12/09/2024	SDB3260123295	2,100.00	1.7543	3,549.26	3,684.01	0.0000	4.5800	50.0000	0.0000	(0.4515)	(0.0512)	0.0000	1	(0.5027)	01/06/2025
603915.SH	12/09/2024	SDB3260123295	1,800.00	1.7543	3,042.22	3,157.72	0.0000	4.5800	50.0000	0.0000	(0.3870)	(0.0439)	0.0000	1	(0.4309)	01/06/2025
603915.SH	12/09/2024	SDB3260123295	4,200.00	1.7543	7,098.53	7,368.02	0.0000	4.5800	50.0000	0.0000	(0.9031)	(0.1023)	0.0000	1	(1.0054)	01/06/2025
603915.SH	12/09/2024	SDB3260123295	100.00	1.7543	169.01	175.43	0.0000	4.5800	50.0000	0.0000	(0.0215)	(0.0024)	0.0000	1	(0.0239)	01/06/2025
603915.SH	12/09/2024	SDB3260123295	8,800.00	1.7543	14,873.10	15,437.75	0.0000	4.5800	50.0000	0.0000	(1.8922)	(0.2144)	0.0000	1	(2.1066)	01/06/2025
603915.SH	12/09/2024	SDB3260123295	9,800.00	1.7543	16,563.23	17,192.04	0.0000	4.5800	50.0000	0.0000	(2.1072)	(0.2388)	0.0000	1	(2.3460)	01/06/2025
603915.SH	12/06/2024	SDB3260123295	6,000.00	1.7385	10,140.75	10,430.85	0.0000	4.5800	50.0000	0.0000	(3.8704)	(0.4346)	0.0000	3	(4.3050)	01/06/2025
603915.SH	12/06/2024	SDB3260123295	5,700.00	1.7385	9,633.71	9,909.31	0.0000	4.5800	50.0000	0.0000	(3.6769)	(0.4129)	0.0000	3	(4.0898)	01/06/2025
603915.SH	12/06/2024	SDB3260123295	5,800.00	1.7385	9,802.73	10,083.16	0.0000	4.5800	50.0000	0.0000	(3.7414)	(0.4201)	0.0000	3	(4.1615)	01/06/2025
603915.SH	12/06/2024	SDB3260123295	3,100.00	1.7385	5,239.39	5,389.27	0.0000	4.5800	50.0000	0.0000	(1.9997)	(0.2246)	0.0000	3	(2.2243)	01/06/2025
603915.SH	12/06/2024	SDB3260123295	4,700.00	1.7385	7,943.59	8,170.83	0.0000	4.5800	50.0000	0.0000	(3.0318)	(0.3405)	0.0000	3	(3.3723)	01/06/2025
603915.SH	12/06/2024	SDB3260123295	6,800.00	1.7385	11,492.85	11,821.63	0.0000	4.5800	50.0000	0.0000	(4.3864)	(0.4926)	0.0000	3	(4.8790)	01/06/2025
603915.SH	12/06/2024	SDB3260123295	2,800.00	1.7385	4,732.35	4,867.73	0.0000	4.5800	50.0000	0.0000	(1.8062)	(0.2028)	0.0000	3	(2.0090)	01/06/2025
603915.SH	12/06/2024	SDB3260123295	400.00	1.7385	676.05	695.39	0.0000	4.5800	50.0000	0.0000	(0.2580)	(0.0290)	0.0000	3	(0.2870)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
JIANGSU GUOMAO REDUCER CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603915.SH	12/06/2024	SDB3260123295	400.00	1.7385	676.05	695.39	0.0000	4.5800	50.0000	0.0000	(0.2580)	(0.0290)	0.0000	3	(0.2870)	01/06/2025
603915.SH	12/06/2024	SDB3260123295	2,800.00	1.7385	4,732.35	4,867.73	0.0000	4.5800	50.0000	0.0000	(1.8062)	(0.2028)	0.0000	3	(2.0090)	01/06/2025
603915.SH	12/06/2024	SDB3260123295	3,700.00	1.7385	6,253.46	6,432.36	0.0000	4.5800	50.0000	0.0000	(2.3867)	(0.2680)	0.0000	3	(2.6548)	01/06/2025
603915.SH	12/06/2024	SDB3260123295	9,100.00	1.7385	15,380.14	15,820.12	0.0000	4.5800	50.0000	0.0000	(5.8701)	(0.6592)	0.0000	3	(6.5293)	01/06/2025
603915.SH	12/06/2024	SDB3260123295	3,100.00	1.7385	5,239.39	5,389.27	0.0000	4.5800	50.0000	0.0000	(1.9997)	(0.2246)	0.0000	3	(2.2243)	01/06/2025
603915.SH	12/06/2024	SDB3260123295	3,600.00	1.7385	6,084.45	6,258.51	0.0000	4.5800	50.0000	0.0000	(2.3222)	(0.2608)	0.0000	3	(2.5830)	01/06/2025
603915.SH	12/06/2024	SDB3260123295	5,200.00	1.7385	8,788.65	9,040.07	0.0000	4.5800	50.0000	0.0000	(3.3543)	(0.3767)	0.0000	3	(3.7310)	01/06/2025
603915.SH	12/06/2024	SDB3260123295	6,200.00	1.7385	10,478.78	10,778.55	0.0000	4.5800	50.0000	0.0000	(3.9994)	(0.4491)	0.0000	3	(4.4485)	01/06/2025
603915.SH	12/06/2024	SDB3260123295	2,100.00	1.7385	3,549.26	3,650.80	0.0000	4.5800	50.0000	0.0000	(1.3546)	(0.1521)	0.0000	3	(1.5068)	01/06/2025
603915.SH	12/06/2024	SDB3260123295	1,800.00	1.7385	3,042.22	3,129.26	0.0000	4.5800	50.0000	0.0000	(1.1611)	(0.1304)	0.0000	3	(1.2915)	01/06/2025
603915.SH	12/06/2024	SDB3260123295	4,200.00	1.7385	7,098.53	7,301.60	0.0000	4.5800	50.0000	0.0000	(2.7093)	(0.3042)	0.0000	3	(3.0135)	01/06/2025
603915.SH	12/06/2024	SDB3260123295	100.00	1.7385	169.01	173.85	0.0000	4.5800	50.0000	0.0000	(0.0645)	(0.0072)	0.0000	3	(0.0718)	01/06/2025
603915.SH	12/06/2024	SDB3260123295	8,800.00	1.7385	14,873.10	15,298.58	0.0000	4.5800	50.0000	0.0000	(5.6766)	(0.6374)	0.0000	3	(6.3140)	01/06/2025
603915.SH	12/06/2024	SDB3260123295	9,800.00	1.7385	16,563.23	17,037.06	0.0000	4.5800	50.0000	0.0000	(6.3216)	(0.7099)	0.0000	3	(7.0315)	01/06/2025
603915.SH	12/05/2024	SDB3260123295	6,000.00	1.7306	10,140.75	10,383.52	0.0000	4.5800	50.0000	0.0000	(1.2901)	(0.1442)	0.0000	1	(1.4343)	01/06/2025
603915.SH	12/05/2024	SDB3260123295	5,700.00	1.7306	9,633.71	9,864.34	0.0000	4.5800	50.0000	0.0000	(1.2256)	(0.1370)	0.0000	1	(1.3626)	01/06/2025
603915.SH	12/05/2024	SDB3260123295	5,800.00	1.7306	9,802.73	10,037.40	0.0000	4.5800	50.0000	0.0000	(1.2471)	(0.1394)	0.0000	1	(1.3865)	01/06/2025
603915.SH	12/05/2024	SDB3260123295	3,100.00	1.7306	5,239.39	5,364.82	0.0000	4.5800	50.0000	0.0000	(0.6666)	(0.0745)	0.0000	1	(0.7411)	01/06/2025
603915.SH	12/05/2024	SDB3260123295	4,700.00	1.7306	7,943.59	8,133.75	0.0000	4.5800	50.0000	0.0000	(1.0106)	(0.1130)	0.0000	1	(1.1236)	01/06/2025
603915.SH	12/05/2024	SDB3260123295	6,800.00	1.7306	11,492.85	11,767.98	0.0000	4.5800	50.0000	0.0000	(1.4621)	(0.1634)	0.0000	1	(1.6256)	01/06/2025
603915.SH	12/05/2024	SDB3260123295	2,800.00	1.7306	4,732.35	4,845.64	0.0000	4.5800	50.0000	0.0000	(0.6021)	(0.0673)	0.0000	1	(0.6694)	01/06/2025
603915.SH	12/05/2024	SDB3260123295	400.00	1.7306	676.05	692.23	0.0000	4.5800	50.0000	0.0000	(0.0860)	(0.0096)	0.0000	1	(0.0956)	01/06/2025
603915.SH	12/05/2024	SDB3260123295	400.00	1.7306	676.05	692.23	0.0000	4.5800	50.0000	0.0000	(0.0860)	(0.0096)	0.0000	1	(0.0956)	01/06/2025
603915.SH	12/05/2024	SDB3260123295	2,800.00	1.7306	4,732.35	4,845.64	0.0000	4.5800	50.0000	0.0000	(0.6021)	(0.0673)	0.0000	1	(0.6694)	01/06/2025
603915.SH	12/05/2024	SDB3260123295	3,700.00	1.7306	6,253.46	6,403.17	0.0000	4.5800	50.0000	0.0000	(0.7956)	(0.0889)	0.0000	1	(0.8845)	01/06/2025
603915.SH	12/05/2024	SDB3260123295	9,100.00	1.7306	15,380.14	15,748.33	0.0000	4.5800	50.0000	0.0000	(1.9567)	(0.2187)	0.0000	1	(2.1754)	01/06/2025
603915.SH	12/05/2024	SDB3260123295	3,100.00	1.7306	5,239.39	5,364.82	0.0000	4.5800	50.0000	0.0000	(0.6666)	(0.0745)	0.0000	1	(0.7411)	01/06/2025
603915.SH	12/05/2024	SDB3260123295	3,600.00	1.7306	6,084.45	6,230.11	0.0000	4.5800	50.0000	0.0000	(0.7741)	(0.0865)	0.0000	1	(0.8606)	01/06/2025
603915.SH	12/05/2024	SDB3260123295	5,200.00	1.7306	8,788.65	8,999.05	0.0000	4.5800	50.0000	0.0000	(1.1181)	(0.1250)	0.0000	1	(1.2431)	01/06/2025
603915.SH	12/05/2024	SDB3260123295	6,200.00	1.7306	10,478.78	10,729.63	0.0000	4.5800	50.0000	0.0000	(1.3331)	(0.1490)	0.0000	1	(1.4822)	01/06/2025
603915.SH	12/05/2024	SDB3260123295	2,100.00	1.7306	3,549.26	3,634.23	0.0000	4.5800	50.0000	0.0000	(0.4515)	(0.0505)	0.0000	1	(0.5020)	01/06/2025
603915.SH	12/05/2024	SDB3260123295	1,800.00	1.7306	3,042.22	3,115.05	0.0000	4.5800	50.0000	0.0000	(0.3870)	(0.0433)	0.0000	1	(0.4303)	01/06/2025
603915.SH	12/05/2024	SDB3260123295	4,200.00	1.7306	7,098.53	7,268.46	0.0000	4.5800	50.0000	0.0000	(0.9031)	(0.1010)	0.0000	1	(1.0040)	01/06/2025
603915.SH	12/05/2024	SDB3260123295	100.00	1.7306	169.01	173.06	0.0000	4.5800	50.0000	0.0000	(0.0215)	(0.0024)	0.0000	1	(0.0239)	01/06/2025
603915.SH	12/05/2024	SDB3260123295	8,800.00	1.7306	14,873.10	15,229.16	0.0000	4.5800	50.0000	0.0000	(1.8922)	(0.2115)	0.0000	1	(2.1037)	01/06/2025
603915.SH	12/05/2024	SDB3260123295	9,800.00	1.7306	16,563.23	16,959.74	0.0000	4.5800	50.0000	0.0000	(2.1072)	(0.2356)	0.0000	1	(2.3428)	01/06/2025
603915.SH	12/04/2024	SDB3260123295	6,000.00	1.6901	10,140.75	10,140.75	0.0000	4.5800	50.0000	0.0000	(1.2901)	(0.1408)	0.0000	1	(1.4310)	01/06/2025
603915.SH	12/04/2024	SDB3260123295	5,700.00	1.6901	9,633.71	9,633.71	0.0000	4.5800	50.0000	0.0000	(1.2256)	(0.1338)	0.0000	1	(1.3594)	01/06/2025
603915.SH	12/04/2024	SDB3260123295	5,800.00	1.6901	9,802.73	9,802.73	0.0000	4.5800	50.0000	0.0000	(1.2471)	(0.1361)	0.0000	1	(1.3833)	01/06/2025
603915.SH	12/04/2024	SDB3260123295	100.00	1.6901	169.01	169.01	0.0000	4.5800	50.0000	0.0000	(0.0215)	(0.0023)	0.0000	1	(0.0238)	01/06/2025
603915.SH	12/04/2024	SDB3260123295	3,100.00	1.6901	5,239.39	5,239.39	0.0000	4.5800	50.0000	0.0000	(0.6666)	(0.0728)	0.0000	1	(0.7393)	01/06/2025
603915.SH	12/04/2024	SDB3260123295	4,700.00	1.6901	7,943.59	7,943.59	0.0000	4.5800	50.0000	0.0000	(1.0106)	(0.1103)	0.0000	1	(1.1209)	01/06/2025
603915.SH	12/04/2024	SDB3260123295	6,800.00	1.6901	11,492.85	11,492.85	0.0000	4.5800	50.0000	0.0000	(1.4621)	(0.1596)	0.0000	1	(1.6218)	01/06/2025
603915.SH	12/04/2024	SDB3260123295	2,800.00	1.6901	4,732.35	4,732.35	0.0000	4.5800	50.0000	0.0000	(0.6021)	(0.0657)	0.0000	1	(0.6678)	01/06/2025
603915.SH	12/04/2024	SDB3260123295	400.00	1.6901	676.05	676.05	0.0000	4.5800	50.0000	0.0000	(0.0860)	(0.0094)	0.0000	1	(0.0954)	01/06/2025
603915.SH	12/04/2024	SDB3260123295	400.00	1.6901	676.05	676.05	0.0000	4.5800	50.0000	0.0000	(0.0860)	(0.0094)	0.0000	1	(0.0954)	01/06/2025
603915.SH	12/04/2024	SDB3260123295	2,800.00	1.6901	4,732.35	4,732.35	0.0000	4.5800	50.0000	0.0000	(0.6021)	(0.0657)	0.0000	1	(0.6678)	01/06/2025
603915.SH	12/04/2024	SDB3260123295	3,700.00	1.6901	6,253.46	6,253.46	0.0000	4.5800	50.0000	0.0000	(0.7956)	(0.0869)	0.0000	1	(0.8824)	01/06/2025
603915.SH	12/04/2024	SDB3260123295	9,100.00	1.6901	15,380.14	15,380.14	0.0000	4.5800	50.0000	0.0000	(1.9567)	(0.2136)	0.0000	1	(2.1703)	01/06/2025
603915.SH	12/04/2024	SDB3260123295	3,100.00	1.6901	5,239.39	5,239.39	0.0000	4.5800	50.0000	0.0000	(0.6666)	(0.0728)	0.0000	1	(0.7393)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
JIANGSU GUOMAO REDUCER CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603915.SH	12/04/2024	SDB3260123295	3,600.00	1.6901	6,084.45	6,084.45	0.0000	4.5800	50.0000	0.0000	(0.7741)	(0.0845)	0.0000	1	(0.8586)	01/06/2025
603915.SH	12/04/2024	SDB3260123295	5,200.00	1.6901	8,788.65	8,788.65	0.0000	4.5800	50.0000	0.0000	(1.1181)	(0.1221)	0.0000	1	(1.2402)	01/06/2025
603915.SH	12/04/2024	SDB3260123295	6,200.00	1.6901	10,478.78	10,478.78	0.0000	4.5800	50.0000	0.0000	(1.3331)	(0.1455)	0.0000	1	(1.4787)	01/06/2025
603915.SH	12/04/2024	SDB3260123295	2,100.00	1.6901	3,549.26	3,549.26	0.0000	4.5800	50.0000	0.0000	(0.4515)	(0.0493)	0.0000	1	(0.5008)	01/06/2025
603915.SH	12/04/2024	SDB3260123295	1,800.00	1.6901	3,042.22	3,042.22	0.0000	4.5800	50.0000	0.0000	(0.3870)	(0.0423)	0.0000	1	(0.4293)	01/06/2025
603915.SH	12/04/2024	SDB3260123295	4,200.00	1.6901	7,098.53	7,098.53	0.0000	4.5800	50.0000	0.0000	(0.9031)	(0.0986)	0.0000	1	(1.0017)	01/06/2025
603915.SH	12/04/2024	SDB3260123295	100.00	1.6901	169.01	169.01	0.0000	4.5800	50.0000	0.0000	(0.0215)	(0.0023)	0.0000	1	(0.0238)	01/06/2025
603915.SH	12/04/2024	SDB3260123295	8,800.00	1.6901	14,873.10	14,873.10	0.0000	4.5800	50.0000	0.0000	(1.8922)	(0.2066)	0.0000	1	(2.0988)	01/06/2025
603915.SH	12/04/2024	SDB3260123295	9,800.00	1.6901	16,563.23	16,563.23	0.0000	4.5800	50.0000	0.0000	(2.1072)	(0.2300)	0.0000	1	(2.3373)	01/06/2025
TOTAL JIANGSU GUOMAO REDUCER CO., LTD. CMN CLASS A SERIES NORTHBOUND											(713.6987)	(81.6792)	0.0000		(795.3779)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
JIANGSU HENGRUI MEDICINE CO., LTD CMN CLASS A SERIES NORTHBOUND																
600276.SH	01/03/2025	SDB3264120714	2,100.00	6.3123	13,377.50	13,255.90	0.0000	4.3300	50.0000	0.0000	(4.8270)	(0.5523)	0.0000	3	(5.3794)	01/06/2025
600276.SH	01/03/2025	SDB3264120714	2,300.00	6.3123	14,688.89	14,518.37	0.0000	4.3300	50.0000	0.0000	(5.3002)	(0.6049)	0.0000	3	(5.9052)	01/06/2025
600276.SH	01/03/2025	SDB3264120714	4,600.00	6.3123	29,093.47	29,036.73	0.0000	4.3300	50.0000	0.0000	(10.4979)	(1.2099)	0.0000	3	(11.7078)	01/06/2025
600276.SH	01/03/2025	SDB3264120714	37,300.00	6.3123	235,910.08	235,450.02	0.0000	4.3300	50.0000	0.0000	(85.1242)	(9.8104)	0.0000	3	(94.9346)	01/06/2025
600276.SH	01/03/2025	SDB3264120714	5,800.00	6.3123	36,704.16	36,611.53	0.0000	4.3300	50.0000	0.0000	(13.2441)	(1.5255)	0.0000	3	(14.7696)	01/06/2025
600276.SH	01/03/2025	SDB3264120714	2,100.00	6.3123	13,580.34	13,255.90	0.0000	4.3300	50.0000	0.0000	(4.9002)	(0.5523)	0.0000	3	(5.4526)	01/06/2025
600276.SH	01/03/2025	SDB3264120714	1,100.00	6.3123	7,115.28	6,943.57	0.0000	4.3300	50.0000	0.0000	(2.5674)	(0.2893)	0.0000	3	(2.8567)	01/06/2025
600276.SH	01/02/2025	SDB3264120714	2,100.00	6.3121	13,377.50	13,255.38	0.0000	4.3300	50.0000	0.0000	(1.6090)	(0.1841)	0.0000	1	(1.7931)	01/06/2025
600276.SH	01/02/2025	SDB3264120714	2,300.00	6.3121	14,688.89	14,517.80	0.0000	4.3300	50.0000	0.0000	(1.7667)	(0.2016)	0.0000	1	(1.9684)	01/06/2025
600276.SH	01/02/2025	SDB3264120714	4,600.00	6.3121	29,093.47	29,035.59	0.0000	4.3300	50.0000	0.0000	(3.4993)	(0.4033)	0.0000	1	(3.9026)	01/06/2025
600276.SH	01/02/2025	SDB3264120714	37,300.00	6.3121	235,910.08	235,440.77	0.0000	4.3300	50.0000	0.0000	(28.3747)	(3.2700)	0.0000	1	(31.6448)	01/06/2025
600276.SH	01/02/2025	SDB3264120714	5,800.00	6.3121	36,704.16	36,610.09	0.0000	4.3300	50.0000	0.0000	(4.4147)	(0.5085)	0.0000	1	(4.9232)	01/06/2025
600276.SH	01/02/2025	SDB3264120714	2,100.00	6.3121	13,580.34	13,255.38	0.0000	4.3300	50.0000	0.0000	(1.6334)	(0.1841)	0.0000	1	(1.8175)	01/06/2025
600276.SH	01/02/2025	SDB3264120714	1,100.00	6.3121	7,115.28	6,943.29	0.0000	4.3300	50.0000	0.0000	(0.8558)	(0.0964)	0.0000	1	(0.9522)	01/06/2025
600276.SH	12/31/2024	SDB3264120714	2,100.00	6.3431	13,377.50	13,320.42	0.0000	4.3300	50.0000	0.0000	(3.2180)	(0.3700)	0.0000	2	(3.5880)	01/06/2025
600276.SH	12/31/2024	SDB3264120714	2,300.00	6.3431	14,688.89	14,589.03	0.0000	4.3300	50.0000	0.0000	(3.5335)	(0.4053)	0.0000	2	(3.9387)	01/06/2025
600276.SH	12/31/2024	SDB3264120714	4,600.00	6.3431	29,093.47	29,178.06	0.0000	4.3300	50.0000	0.0000	(6.9986)	(0.8105)	0.0000	2	(7.8091)	01/06/2025
600276.SH	12/31/2024	SDB3264120714	37,300.00	6.3431	235,910.08	236,595.99	0.0000	4.3300	50.0000	0.0000	(56.721)	(6.5721)	0.0000	2	(63.3216)	01/06/2025
600276.SH	12/31/2024	SDB3264120714	5,800.00	6.3431	36,704.16	36,789.72	0.0000	4.3300	50.0000	0.0000	(8.8294)	(1.0219)	0.0000	2	(9.8513)	01/06/2025
600276.SH	12/31/2024	SDB3264120714	2,100.00	6.3431	13,580.34	13,320.42	0.0000	4.3300	50.0000	0.0000	(3.2668)	(0.3700)	0.0000	2	(3.6368)	01/06/2025
600276.SH	12/31/2024	SDB3264120714	20,800.00	6.3431	134,543.41	131,935.56	0.0000	4.3300	50.0000	0.0000	(32.3652)	(3.6649)	0.0000	2	(36.0300)	01/06/2025
600276.SH	12/31/2024	SDB3264120714	2,900.00	6.3431	19,076.10	18,394.86	0.0000	4.3300	50.0000	0.0000	(4.5889)	(0.5110)	0.0000	2	(5.0989)	01/06/2025
600276.SH	12/31/2024	SDB3264120714	1,100.00	6.3431	7,237.23	6,977.36	0.0000	4.3300	50.0000	0.0000	(1.7410)	(0.1938)	0.0000	2	(1.9348)	01/06/2025
600276.SH	12/30/2024	SDB3264120714	2,100.00	6.2762	13,377.50	13,180.07	0.0000	4.3300	50.0000	0.0000	(1.6090)	(0.1831)	0.0000	1	(1.7921)	01/06/2025
600276.SH	12/30/2024	SDB3264120714	2,300.00	6.2762	14,688.89	14,435.31	0.0000	4.3300	50.0000	0.0000	(1.7667)	(0.2005)	0.0000	1	(1.9672)	01/06/2025
600276.SH	12/30/2024	SDB3264120714	4,600.00	6.2762	29,093.47	28,870.62	0.0000	4.3300	50.0000	0.0000	(3.4993)	(0.4010)	0.0000	1	(3.9003)	01/06/2025
600276.SH	12/30/2024	SDB3264120714	37,300.00	6.2762	235,910.08	234,103.08	0.0000	4.3300	50.0000	0.0000	(28.3747)	(3.2514)	0.0000	1	(31.6262)	01/06/2025
600276.SH	12/30/2024	SDB3264120714	5,800.00	6.2762	36,704.16	36,402.09	0.0000	4.3300	50.0000	0.0000	(4.4147)	(0.5056)	0.0000	1	(4.9203)	01/06/2025
600276.SH	12/30/2024	SDB3264120714	2,100.00	6.2762	13,580.34	13,180.07	0.0000	4.3300	50.0000	0.0000	(1.6334)	(0.1831)	0.0000	1	(1.8165)	01/06/2025
600276.SH	12/30/2024	SDB3264120714	20,800.00	6.2762	134,543.41	130,545.42	0.0000	4.3300	50.0000	0.0000	(16.1826)	(1.8131)	0.0000	1	(17.9957)	01/06/2025
600276.SH	12/30/2024	SDB3264120714	2,900.00	6.2762	19,076.10	18,201.04	0.0000	4.3300	50.0000	0.0000	(2.2944)	(0.2528)	0.0000	1	(2.5472)	01/06/2025
600276.SH	12/30/2024	SDB3264120714	1,100.00	6.2762	7,237.23	6,903.84	0.0000	4.3300	50.0000	0.0000	(0.8705)	(0.0959)	0.0000	1	(0.9664)	01/06/2025
600276.SH	12/27/2024	SDB3264120714	2,100.00	6.3287	13,377.50	13,290.23	0.0000	4.3300	50.0000	0.0000	(4.8270)	(0.5538)	0.0000	3	(5.3808)	01/06/2025
600276.SH	12/27/2024	SDB3264120714	2,300.00	6.3287	14,688.89	14,555.97	0.0000	4.3300	50.0000	0.0000	(5.3002)	(0.6065)	0.0000	3	(5.9067)	01/06/2025
600276.SH	12/27/2024	SDB3264120714	4,600.00	6.3287	29,093.47	29,111.93	0.0000	4.3300	50.0000	0.0000	(10.4979)	(1.2130)	0.0000	3	(11.7109)	01/06/2025
600276.SH	12/27/2024	SDB3264120714	37,300.00	6.3287	235,910.08	236,059.80	0.0000	4.3300	50.0000	0.0000	(85.1242)	(9.8358)	0.0000	3	(94.9600)	01/06/2025
600276.SH	12/27/2024	SDB3264120714	5,800.00	6.3287	36,704.16	36,706.35	0.0000	4.3300	50.0000	0.0000	(13.2441)	(1.5294)	0.0000	3	(14.7735)	01/06/2025
600276.SH	12/27/2024	SDB3264120714	2,100.00	6.3287	13,580.34	13,290.23	0.0000	4.3300	50.0000	0.0000	(4.9002)	(0.5538)	0.0000	3	(5.4540)	01/06/2025
600276.SH	12/27/2024	SDB3264120714	20,800.00	6.3287	134,543.41	131,636.56	0.0000	4.3300	50.0000	0.0000	(48.5477)	(5.4849)	0.0000	3	(54.0326)	01/06/2025
600276.SH	12/27/2024	SDB3264120714	2,900.00	6.3287	19,076.10	18,353.17	0.0000	4.3300	50.0000	0.0000	(6.8833)	(0.7647)	0.0000	3	(7.6480)	01/06/2025
600276.SH	12/27/2024	SDB3264120714	1,100.00	6.3287	7,237.23	6,961.55	0.0000	4.3300	50.0000	0.0000	(2.6114)	(0.2901)	0.0000	3	(2.9015)	01/06/2025
600276.SH	12/26/2024	SDB3264120714	2,100.00	6.3631	13,377.50	13,362.59	0.0000	4.3300	50.0000	0.0000	(1.6090)	(0.1856)	0.0000	1	(1.7946)	01/06/2025
600276.SH	12/26/2024	SDB3264120714	2,300.00	6.3631	14,688.89	14,635.22	0.0000	4.3300	50.0000	0.0000	(1.7667)	(0.2033)	0.0000	1	(1.9700)	01/06/2025
600276.SH	12/26/2024	SDB3264120714	4,600.00	6.3631	29,093.47	29,270.44	0.0000	4.3300	50.0000	0.0000	(3.4993)	(0.4065)	0.0000	1	(3.9058)	01/06/2025
600276.SH	12/26/2024	SDB3264120714	37,300.00	6.3631	235,910.08	237,345.08	0.0000	4.3300	50.0000	0.0000	(28.3747)	(3.2965)	0.0000	1	(31.6712)	01/06/2025
600276.SH	12/26/2024	SDB3264120714	5,800.00	6.3631	36,704.16	36,906.21	0.0000	4.3300	50.0000	0.0000	(4.4147)	(0.5126)	0.0000	1	(4.9273)	01/06/2025
600276.SH	12/26/2024	SDB3264120714	2,100.00	6.3631	13,580.34	13,362.59	0.0000	4.3300	50.0000	0.0000	(1.6334)	(0.1856)	0.0000	1	(1.8190)	01/06/2025
600276.SH	12/26/2024	SDB3264120714	20,800.00	6.3631	134,543.41	132,353.29	0.0000	4.3300	50.0000	0.0000	(16.1826)	(1.8382)	0.0000	1	(18.0208)	01/06/2025
600276.SH	12/26/2024	SDB3264120714	2,900.00	6.3631	19,076.10	18,453.10	0.0000	4.3300	50.0000	0.0000	(2.2944)	(0.2563)	0.0000	1	(2.5507)	01/06/2025
600276.SH	12/26/2024	SDB3264120714	1,100.00	6.3631	7,237.23	6,999.45	0.0000	4.3300	50.0000	0.0000	(0.8705)	(0.0972)	0.0000	1	(0.9677)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
JIANGSU HENGRUI MEDICINE CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600276.SH	12/24/2024	SDB3264120714	2,100.00	6.3631	13,377.50	13,362.59	0.0000	4.3300	50.0000	0.0000	(3.2180)	(0.3712)	0.0000	2	(3.5892)	01/06/2025
600276.SH	12/24/2024	SDB3264120714	2,300.00	6.3631	14,688.89	14,635.22	0.0000	4.3300	50.0000	0.0000	(3.5335)	(0.4065)	0.0000	2	(3.9400)	01/06/2025
600276.SH	12/24/2024	SDB3264120714	4,600.00	6.3631	29,093.47	29,270.44	0.0000	4.3300	50.0000	0.0000	(6.9986)	(0.8131)	0.0000	2	(7.8117)	01/06/2025
600276.SH	12/24/2024	SDB3264120714	37,300.00	6.3631	235,910.08	237,345.08	0.0000	4.3300	50.0000	0.0000	(56.7495)	(6.5929)	0.0000	2	(63.3424)	01/06/2025
600276.SH	12/24/2024	SDB3264120714	5,800.00	6.3631	36,704.16	36,906.21	0.0000	4.3300	50.0000	0.0000	(8.8294)	(1.0252)	0.0000	2	(9.8546)	01/06/2025
600276.SH	12/24/2024	SDB3264120714	2,100.00	6.3631	13,580.34	13,362.59	0.0000	4.3300	50.0000	0.0000	(3.2668)	(0.3712)	0.0000	2	(3.6380)	01/06/2025
600276.SH	12/24/2024	SDB3264120714	20,800.00	6.3631	134,543.41	132,353.29	0.0000	4.3300	50.0000	0.0000	(32.3652)	(3.6765)	0.0000	2	(36.0416)	01/06/2025
600276.SH	12/24/2024	SDB3264120714	2,900.00	6.3631	19,076.10	18,453.10	0.0000	4.3300	50.0000	0.0000	(4.5889)	(0.5126)	0.0000	2	(5.1014)	01/06/2025
600276.SH	12/24/2024	SDB3264120714	1,100.00	6.3631	7,237.23	6,999.45	0.0000	4.3300	50.0000	0.0000	(1.7410)	(0.1944)	0.0000	2	(1.9354)	01/06/2025
600276.SH	12/23/2024	SDB3264120714	2,100.00	6.3906	13,377.50	13,420.25	0.0000	4.3300	50.0000	0.0000	(1.6090)	(0.1864)	0.0000	1	(1.7954)	01/06/2025
600276.SH	12/23/2024	SDB3264120714	2,300.00	6.3906	14,688.89	14,698.37	0.0000	4.3300	50.0000	0.0000	(1.7667)	(0.2041)	0.0000	1	(1.9709)	01/06/2025
600276.SH	12/23/2024	SDB3264120714	4,600.00	6.3906	29,093.47	29,396.74	0.0000	4.3300	50.0000	0.0000	(3.4993)	(0.4083)	0.0000	1	(3.9076)	01/06/2025
600276.SH	12/23/2024	SDB3264120714	37,300.00	6.3906	235,910.08	238,369.23	0.0000	4.3300	50.0000	0.0000	(28.3747)	(3.3107)	0.0000	1	(31.6854)	01/06/2025
600276.SH	12/23/2024	SDB3264120714	5,800.00	6.3906	36,704.16	37,065.46	0.0000	4.3300	50.0000	0.0000	(4.4147)	(0.5148)	0.0000	1	(4.9295)	01/06/2025
600276.SH	12/23/2024	SDB3264120714	2,100.00	6.3906	13,580.34	13,420.25	0.0000	4.3300	50.0000	0.0000	(1.6334)	(0.1864)	0.0000	1	(1.8198)	01/06/2025
600276.SH	12/23/2024	SDB3264120714	20,800.00	6.3906	134,543.41	132,924.40	0.0000	4.3300	50.0000	0.0000	(16.1826)	(1.8462)	0.0000	1	(18.0288)	01/06/2025
600276.SH	12/23/2024	SDB3264120714	2,900.00	6.3906	19,076.10	18,532.73	0.0000	4.3300	50.0000	0.0000	(2.2944)	(0.2574)	0.0000	1	(2.5518)	01/06/2025
600276.SH	12/23/2024	SDB3264120714	1,100.00	6.3906	7,237.23	7,029.66	0.0000	4.3300	50.0000	0.0000	(0.8705)	(0.0976)	0.0000	1	(0.9681)	01/06/2025
600276.SH	12/20/2024	SDB3264120714	2,100.00	6.3770	13,377.50	13,391.66	0.0000	4.3300	50.0000	0.0000	(4.8270)	(0.5580)	0.0000	3	(5.3850)	01/06/2025
600276.SH	12/20/2024	SDB3264120714	2,300.00	6.3770	14,688.89	14,667.06	0.0000	4.3300	50.0000	0.0000	(5.3002)	(0.6111)	0.0000	3	(5.9114)	01/06/2025
600276.SH	12/20/2024	SDB3264120714	4,600.00	6.3770	29,093.47	29,334.12	0.0000	4.3300	50.0000	0.0000	(10.4979)	(1.2223)	0.0000	3	(11.7201)	01/06/2025
600276.SH	12/20/2024	SDB3264120714	37,300.00	6.3770	235,910.08	237,861.47	0.0000	4.3300	50.0000	0.0000	(85.1242)	(9.9109)	0.0000	3	(95.0351)	01/06/2025
600276.SH	12/20/2024	SDB3264120714	5,800.00	6.3770	36,704.16	36,986.50	0.0000	4.3300	50.0000	0.0000	(13.2441)	(1.5411)	0.0000	3	(14.7852)	01/06/2025
600276.SH	12/20/2024	SDB3264120714	2,100.00	6.3770	13,580.34	13,391.66	0.0000	4.3300	50.0000	0.0000	(4.9002)	(0.5580)	0.0000	3	(5.4582)	01/06/2025
600276.SH	12/20/2024	SDB3264120714	20,800.00	6.3770	134,543.41	132,641.25	0.0000	4.3300	50.0000	0.0000	(48.5477)	(5.5267)	0.0000	3	(54.0745)	01/06/2025
600276.SH	12/20/2024	SDB3264120714	2,900.00	6.3770	19,076.10	18,493.25	0.0000	4.3300	50.0000	0.0000	(6.8833)	(0.7706)	0.0000	3	(7.6538)	01/06/2025
600276.SH	12/20/2024	SDB3264120714	1,100.00	6.3770	7,237.23	7,014.68	0.0000	4.3300	50.0000	0.0000	(2.6114)	(0.2923)	0.0000	3	(2.9037)	01/06/2025
600276.SH	12/19/2024	SDB3264120714	4,600.00	6.3219	29,093.47	29,080.80	0.0000	4.5800	50.0000	0.0000	(3.7013)	(0.4039)	0.0000	1	(4.1052)	01/06/2025
600276.SH	12/19/2024	SDB3264120714	37,300.00	6.3219	235,910.08	235,807.39	0.0000	4.5800	50.0000	0.0000	(30.0130)	(3.2751)	0.0000	1	(33.2881)	01/06/2025
600276.SH	12/19/2024	SDB3264120714	5,800.00	6.3219	36,704.16	36,667.10	0.0000	4.5800	50.0000	0.0000	(4.6696)	(0.5093)	0.0000	1	(5.1788)	01/06/2025
600276.SH	12/19/2024	SDB3264120714	2,100.00	6.3219	13,580.34	13,276.02	0.0000	4.5800	50.0000	0.0000	(1.7277)	(0.1844)	0.0000	1	(1.9121)	01/06/2025
600276.SH	12/19/2024	SDB3264120714	20,800.00	6.3219	134,543.41	131,495.81	0.0000	4.5800	50.0000	0.0000	(17.1169)	(1.8263)	0.0000	1	(18.9432)	01/06/2025
600276.SH	12/19/2024	SDB3264120714	2,900.00	6.3219	19,076.10	18,333.55	0.0000	4.5800	50.0000	0.0000	(2.4269)	(0.2546)	0.0000	1	(2.6815)	01/06/2025
600276.SH	12/19/2024	SDB3264120714	1,100.00	6.3219	7,237.23	6,954.11	0.0000	4.5800	50.0000	0.0000	(0.9207)	(0.0966)	0.0000	1	(1.0173)	01/06/2025
600276.SH	12/18/2024	SDB3264120714	2,100.00	6.3921	13,580.34	13,423.47	0.0000	4.5800	50.0000	0.0000	(1.7277)	(0.1864)	0.0000	1	(1.9142)	01/06/2025
600276.SH	12/18/2024	SDB3264120714	20,800.00	6.3921	134,543.41	132,956.30	0.0000	4.5800	50.0000	0.0000	(17.1169)	(1.8466)	0.0000	1	(18.9635)	01/06/2025
600276.SH	12/18/2024	SDB3264120714	2,900.00	6.3921	19,076.10	18,537.18	0.0000	4.5800	50.0000	0.0000	(2.4269)	(0.2575)	0.0000	1	(2.6844)	01/06/2025
600276.SH	12/18/2024	SDB3264120714	1,100.00	6.3921	7,237.23	7,031.34	0.0000	4.5800	50.0000	0.0000	(0.9207)	(0.0977)	0.0000	1	(1.0184)	01/06/2025
600276.SH	12/17/2024	SDB3264120714	2,900.00	6.6115	19,076.10	19,173.29	0.0000	4.5800	50.0000	0.0000	(2.4269)	(0.2663)	0.0000	1	(2.6932)	01/06/2025
600276.SH	12/17/2024	SDB3264120714	1,100.00	6.6115	7,237.23	7,272.63	0.0000	4.5800	50.0000	0.0000	(0.9207)	(0.1010)	0.0000	1	(1.0217)	01/06/2025
600276.SH	12/16/2024	SDB3264120714	2,900.00	6.5780	19,076.10	19,076.10	0.0000	4.5800	50.0000	0.0000	(2.4269)	(0.2649)	0.0000	1	(2.6918)	01/06/2025
600276.SH	12/16/2024	SDB3264120714	1,100.00	6.5793	7,237.23	7,237.23	0.0000	4.5800	50.0000	0.0000	(0.9207)	(0.1005)	0.0000	1	(1.0213)	01/06/2025
TOTAL JIANGSU HENGRUI MEDICINE CO., LTD CMN CLASS A SERIES NORTHBOUND												(1,046.4688)	(119.6498)	0.0000	(1,166.1186)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
JIANGSU LEILI MOTOR CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND																
300660.ZK	12/27/2024	SDB3260122890	200.00	5.4707	986.71	1,094.14	0.0000	4.3300	50.0000	0.0000	(0.3560)	(0.0456)	0.0000	3	(0.4016)	01/06/2025
300660.ZK	12/27/2024	SDB3260122890	400.00	5.4707	1,973.43	2,188.29	0.0000	4.3300	50.0000	0.0000	(0.7121)	(0.0912)	0.0000	3	(0.8033)	01/06/2025
300660.ZK	12/27/2024	SDB3260122890	400.00	5.4707	1,973.43	2,188.29	0.0000	4.3300	50.0000	0.0000	(0.7121)	(0.0912)	0.0000	3	(0.8033)	01/06/2025
300660.ZK	12/26/2024	SDB3260122890	200.00	5.2434	986.71	1,048.67	0.0000	4.3300	50.0000	0.0000	(0.1187)	(0.0146)	0.0000	1	(0.1332)	01/06/2025
300660.ZK	12/26/2024	SDB3260122890	400.00	5.2434	1,973.43	2,097.35	0.0000	4.3300	50.0000	0.0000	(0.2374)	(0.0291)	0.0000	1	(0.2665)	01/06/2025
300660.ZK	12/26/2024	SDB3260122890	400.00	5.2434	1,973.43	2,097.35	0.0000	4.3300	50.0000	0.0000	(0.2374)	(0.0291)	0.0000	1	(0.2665)	01/06/2025
300660.ZK	12/24/2024	SDB3260122890	200.00	5.2434	986.71	1,048.67	0.0000	4.3300	50.0000	0.0000	(0.2374)	(0.0291)	0.0000	2	(0.2665)	01/06/2025
300660.ZK	12/24/2024	SDB3260122890	400.00	5.2434	1,973.43	2,097.35	0.0000	4.3300	50.0000	0.0000	(0.4747)	(0.0583)	0.0000	2	(0.5330)	01/06/2025
300660.ZK	12/24/2024	SDB3260122890	400.00	5.2434	1,973.43	2,097.35	0.0000	4.3300	50.0000	0.0000	(0.4747)	(0.0583)	0.0000	2	(0.5330)	01/06/2025
300660.ZK	12/23/2024	SDB3260122890	200.00	5.2398	986.71	1,047.95	0.0000	4.3300	50.0000	0.0000	(0.1187)	(0.0146)	0.0000	1	(0.1332)	01/06/2025
300660.ZK	12/23/2024	SDB3260122890	400.00	5.2398	1,973.43	2,095.91	0.0000	4.3300	50.0000	0.0000	(0.2374)	(0.0291)	0.0000	1	(0.2665)	01/06/2025
300660.ZK	12/23/2024	SDB3260122890	400.00	5.2398	1,973.43	2,095.91	0.0000	4.3300	50.0000	0.0000	(0.2374)	(0.0291)	0.0000	1	(0.2665)	01/06/2025
300660.ZK	12/20/2024	SDB3260122890	200.00	5.2387	986.71	1,047.74	0.0000	4.3300	50.0000	0.0000	(0.3560)	(0.0437)	0.0000	3	(0.3997)	01/06/2025
300660.ZK	12/20/2024	SDB3260122890	400.00	5.2387	1,973.43	2,095.49	0.0000	4.3300	50.0000	0.0000	(0.7121)	(0.0873)	0.0000	3	(0.7994)	01/06/2025
300660.ZK	12/20/2024	SDB3260122890	400.00	5.2387	1,973.43	2,095.49	0.0000	4.3300	50.0000	0.0000	(0.7121)	(0.0873)	0.0000	3	(0.7994)	01/06/2025
300660.ZK	12/19/2024	SDB3260122890	200.00	5.4396	986.71	1,087.91	0.0000	4.5800	50.0000	0.0000	(0.1255)	(0.0151)	0.0000	1	(0.1406)	01/06/2025
300660.ZK	12/19/2024	SDB3260122890	400.00	5.4396	1,973.43	2,175.83	0.0000	4.5800	50.0000	0.0000	(0.2511)	(0.0302)	0.0000	1	(0.2813)	01/06/2025
300660.ZK	12/19/2024	SDB3260122890	400.00	5.4396	1,973.43	2,175.83	0.0000	4.5800	50.0000	0.0000	(0.2511)	(0.0302)	0.0000	1	(0.2813)	01/06/2025
300660.ZK	12/18/2024	SDB3260122890	100.00	5.7610	493.36	576.10	0.0000	4.5800	50.0000	0.0000	(0.0628)	(0.0080)	0.0000	1	(0.0708)	01/06/2025
300660.ZK	12/18/2024	SDB3260122890	400.00	5.7610	1,973.43	2,304.40	0.0000	4.5800	50.0000	0.0000	(0.2511)	(0.0320)	0.0000	1	(0.2831)	01/06/2025
300660.ZK	12/18/2024	SDB3260122890	200.00	5.7610	986.71	1,152.20	0.0000	4.5800	50.0000	0.0000	(0.1255)	(0.0160)	0.0000	1	(0.1415)	01/06/2025
300660.ZK	12/18/2024	SDB3260122890	400.00	5.7610	1,973.43	2,304.40	0.0000	4.5800	50.0000	0.0000	(0.2511)	(0.0320)	0.0000	1	(0.2831)	01/06/2025
300660.ZK	12/18/2024	SDB3260122890	400.00	5.7610	1,973.43	2,304.40	0.0000	4.5800	50.0000	0.0000	(0.2511)	(0.0320)	0.0000	1	(0.2831)	01/06/2025
300660.ZK	12/18/2024	SDB3260122890	100.00	5.7610	493.36	576.10	0.0000	4.5800	50.0000	0.0000	(0.0628)	(0.0080)	0.0000	1	(0.0708)	01/06/2025
300660.ZK	12/17/2024	SDB3260122890	100.00	6.0280	493.36	602.80	0.0000	4.5800	50.0000	0.0000	(0.0628)	(0.0084)	0.0000	1	(0.0711)	01/06/2025
300660.ZK	12/17/2024	SDB3260122890	400.00	6.0280	1,973.43	2,411.18	0.0000	4.5800	50.0000	0.0000	(0.2511)	(0.0335)	0.0000	1	(0.2846)	01/06/2025
300660.ZK	12/17/2024	SDB3260122890	100.00	6.0280	493.36	602.80	0.0000	4.5800	50.0000	0.0000	(0.0628)	(0.0084)	0.0000	1	(0.0711)	01/06/2025
300660.ZK	12/17/2024	SDB3260122890	400.00	6.0280	1,973.43	2,411.18	0.0000	4.5800	50.0000	0.0000	(0.2511)	(0.0335)	0.0000	1	(0.2846)	01/06/2025
300660.ZK	12/17/2024	SDB3260122890	400.00	6.0280	1,973.43	2,411.18	0.0000	4.5800	50.0000	0.0000	(0.2511)	(0.0335)	0.0000	1	(0.2846)	01/06/2025
300660.ZK	12/17/2024	SDB3260122890	100.00	6.0280	493.36	602.80	0.0000	4.5800	50.0000	0.0000	(0.0628)	(0.0084)	0.0000	1	(0.0711)	01/06/2025
300660.ZK	12/17/2024	SDB3260122890	1,300.00	6.0280	6,413.63	7,836.34	0.0000	4.5800	50.0000	0.0000	(0.8160)	(0.1088)	0.0000	1	(0.9248)	01/06/2025
300660.ZK	12/17/2024	SDB3260122890	100.00	6.0280	493.36	602.80	0.0000	4.5800	50.0000	0.0000	(0.0628)	(0.0084)	0.0000	1	(0.0711)	01/06/2025
300660.ZK	12/17/2024	SDB3260122890	200.00	6.0280	986.71	1,205.59	0.0000	4.5800	50.0000	0.0000	(0.1255)	(0.0167)	0.0000	1	(0.1423)	01/06/2025
300660.ZK	12/16/2024	SDB3260122890	100.00	5.8980	493.36	589.80	0.0000	4.5800	50.0000	0.0000	(0.0628)	(0.0082)	0.0000	1	(0.0710)	01/06/2025
300660.ZK	12/16/2024	SDB3260122890	400.00	5.8980	1,973.43	2,359.22	0.0000	4.5800	50.0000	0.0000	(0.2511)	(0.0328)	0.0000	1	(0.2838)	01/06/2025
300660.ZK	12/16/2024	SDB3260122890	100.00	5.8980	493.36	589.80	0.0000	4.5800	50.0000	0.0000	(0.0628)	(0.0082)	0.0000	1	(0.0710)	01/06/2025
300660.ZK	12/16/2024	SDB3260122890	400.00	5.8980	1,973.43	2,359.22	0.0000	4.5800	50.0000	0.0000	(0.2511)	(0.0328)	0.0000	1	(0.2838)	01/06/2025
300660.ZK	12/16/2024	SDB3260122890	400.00	5.8980	1,973.43	2,359.22	0.0000	4.5800	50.0000	0.0000	(0.2511)	(0.0328)	0.0000	1	(0.2838)	01/06/2025
300660.ZK	12/16/2024	SDB3260122890	100.00	5.8980	493.36	589.80	0.0000	4.5800	50.0000	0.0000	(0.0628)	(0.0082)	0.0000	1	(0.0710)	01/06/2025
300660.ZK	12/16/2024	SDB3260122890	2,300.00	5.8980	11,347.19	13,565.49	0.0000	4.5800	50.0000	0.0000	(1.4436)	(0.1884)	0.0000	1	(1.6320)	01/06/2025
300660.ZK	12/16/2024	SDB3260122890	1,800.00	5.8980	8,880.41	10,616.47	0.0000	4.5800	50.0000	0.0000	(1.1298)	(0.1475)	0.0000	1	(1.2772)	01/06/2025
300660.ZK	12/16/2024	SDB3260122890	100.00	5.8980	493.36	589.80	0.0000	4.5800	50.0000	0.0000	(0.0628)	(0.0082)	0.0000	1	(0.0710)	01/06/2025
300660.ZK	12/16/2024	SDB3260122890	200.00	5.8980	986.71	1,179.61	0.0000	4.5800	50.0000	0.0000	(0.1255)	(0.0164)	0.0000	1	(0.1419)	01/06/2025
300660.ZK	12/13/2024	SDB3260122890	100.00	6.0645	493.36	606.45	0.0000	4.5800	50.0000	0.0000	(0.1883)	(0.0253)	0.0000	3	(0.2136)	01/06/2025
300660.ZK	12/13/2024	SDB3260122890	400.00	6.0645	1,973.43	2,425.82	0.0000	4.5800	50.0000	0.0000	(0.7532)	(0.1011)	0.0000	3	(0.8543)	01/06/2025
300660.ZK	12/13/2024	SDB3260122890	100.00	6.0645	493.36	606.45	0.0000	4.5800	50.0000	0.0000	(0.1883)	(0.0253)	0.0000	3	(0.2136)	01/06/2025
300660.ZK	12/13/2024	SDB3260122890	400.00	6.0645	1,973.43	2,425.82	0.0000	4.5800	50.0000	0.0000	(0.7532)	(0.1011)	0.0000	3	(0.8543)	01/06/2025
300660.ZK	12/13/2024	SDB3260122890	400.00	6.0645	1,973.43	2,425.82	0.0000	4.5800	50.0000	0.0000	(0.7532)	(0.1011)	0.0000	3	(0.8543)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
JIANGSU LEILI MOTOR CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
300660.ZK	12/13/2024	SDB3260122890	400.00	6.0645	1,973.43	2,425.82	0.0000	4.5800	50.0000	0.0000	(0.7532)	(0.1011)	0.0000	3	(0.8543)	01/06/2025
300660.ZK	12/13/2024	SDB3260122890	900.00	6.0645	4,440.21	5,458.08	0.0000	4.5800	50.0000	0.0000	(1.6947)	(0.2274)	0.0000	3	(1.9221)	01/06/2025
300660.ZK	12/13/2024	SDB3260122890	900.00	6.0645	4,440.21	5,458.08	0.0000	4.5800	50.0000	0.0000	(1.6947)	(0.2274)	0.0000	3	(1.9221)	01/06/2025
300660.ZK	12/13/2024	SDB3260122890	1,700.00	6.0645	8,387.06	10,309.71	0.0000	4.5800	50.0000	0.0000	(3.2011)	(0.4296)	0.0000	3	(3.6306)	01/06/2025
300660.ZK	12/13/2024	SDB3260122890	100.00	6.0645	493.36	606.45	0.0000	4.5800	50.0000	0.0000	(0.1883)	(0.0253)	0.0000	3	(0.2136)	01/06/2025
300660.ZK	12/13/2024	SDB3260122890	2,600.00	6.0645	12,827.26	15,767.80	0.0000	4.5800	50.0000	0.0000	(4.8957)	(0.6570)	0.0000	3	(5.5527)	01/06/2025
300660.ZK	12/13/2024	SDB3260122890	1,800.00	6.0645	8,880.41	10,916.17	0.0000	4.5800	50.0000	0.0000	(3.3894)	(0.4548)	0.0000	3	(3.8442)	01/06/2025
300660.ZK	12/13/2024	SDB3260122890	5,000.00	6.0645	24,667.82	30,322.69	0.0000	4.5800	50.0000	0.0000	(9.4149)	(1.2634)	0.0000	3	(10.6783)	01/06/2025
300660.ZK	12/13/2024	SDB3260122890	400.00	6.0645	1,973.43	2,425.82	0.0000	4.5800	50.0000	0.0000	(0.7532)	(0.1011)	0.0000	3	(0.8543)	01/06/2025
300660.ZK	12/13/2024	SDB3260122890	100.00	6.0645	493.36	606.45	0.0000	4.5800	50.0000	0.0000	(0.1883)	(0.0253)	0.0000	3	(0.2136)	01/06/2025
300660.ZK	12/13/2024	SDB3260122890	200.00	6.0645	986.71	1,212.91	0.0000	4.5800	50.0000	0.0000	(0.3766)	(0.0505)	0.0000	3	(0.4271)	01/06/2025
300660.ZK	12/12/2024	SDB3260122890	100.00	5.7229	493.36	572.29	0.0000	4.5800	50.0000	0.0000	(0.0628)	(0.0079)	0.0000	1	(0.0707)	01/06/2025
300660.ZK	12/12/2024	SDB3260122890	400.00	5.7229	1,973.43	2,289.18	0.0000	4.5800	50.0000	0.0000	(0.2511)	(0.0318)	0.0000	1	(0.2829)	01/06/2025
300660.ZK	12/12/2024	SDB3260122890	100.00	5.7229	493.36	572.29	0.0000	4.5800	50.0000	0.0000	(0.0628)	(0.0079)	0.0000	1	(0.0707)	01/06/2025
300660.ZK	12/12/2024	SDB3260122890	400.00	5.7229	1,973.43	2,289.18	0.0000	4.5800	50.0000	0.0000	(0.2511)	(0.0318)	0.0000	1	(0.2829)	01/06/2025
300660.ZK	12/12/2024	SDB3260122890	400.00	5.7229	1,973.43	2,289.18	0.0000	4.5800	50.0000	0.0000	(0.2511)	(0.0318)	0.0000	1	(0.2829)	01/06/2025
300660.ZK	12/12/2024	SDB3260122890	900.00	5.7229	4,440.21	5,150.65	0.0000	4.5800	50.0000	0.0000	(0.5649)	(0.0715)	0.0000	1	(0.6364)	01/06/2025
300660.ZK	12/12/2024	SDB3260122890	900.00	5.7229	4,440.21	5,150.65	0.0000	4.5800	50.0000	0.0000	(0.5649)	(0.0715)	0.0000	1	(0.6364)	01/06/2025
300660.ZK	12/12/2024	SDB3260122890	2,900.00	5.7229	14,307.33	16,596.54	0.0000	4.5800	50.0000	0.0000	(1.8202)	(0.2305)	0.0000	1	(2.0507)	01/06/2025
300660.ZK	12/12/2024	SDB3260122890	100.00	5.7229	493.36	572.29	0.0000	4.5800	50.0000	0.0000	(0.0628)	(0.0079)	0.0000	1	(0.0707)	01/06/2025
300660.ZK	12/12/2024	SDB3260122890	2,600.00	5.7229	12,827.26	14,879.66	0.0000	4.5800	50.0000	0.0000	(1.6319)	(0.2067)	0.0000	1	(1.8386)	01/06/2025
300660.ZK	12/12/2024	SDB3260122890	1,800.00	5.7229	8,880.41	10,301.30	0.0000	4.5800	50.0000	0.0000	(1.1298)	(0.1431)	0.0000	1	(1.2729)	01/06/2025
300660.ZK	12/12/2024	SDB3260122890	5,000.00	5.7229	24,667.82	28,614.73	0.0000	4.5800	50.0000	0.0000	(3.1383)	(0.3974)	0.0000	1	(3.5357)	01/06/2025
300660.ZK	12/12/2024	SDB3260122890	400.00	5.7229	1,973.43	2,289.18	0.0000	4.5800	50.0000	0.0000	(0.2511)	(0.0318)	0.0000	1	(0.2829)	01/06/2025
300660.ZK	12/12/2024	SDB3260122890	100.00	5.7229	493.36	572.29	0.0000	4.5800	50.0000	0.0000	(0.0628)	(0.0079)	0.0000	1	(0.0707)	01/06/2025
300660.ZK	12/12/2024	SDB3260122890	200.00	5.7229	986.71	1,144.59	0.0000	4.5800	50.0000	0.0000	(0.1255)	(0.0159)	0.0000	1	(0.1414)	01/06/2025
300660.ZK	12/11/2024	SDB3260122890	100.00	5.2690	493.36	526.90	0.0000	4.5800	50.0000	0.0000	(0.0628)	(0.0073)	0.0000	1	(0.0701)	01/06/2025
300660.ZK	12/11/2024	SDB3260122890	400.00	5.2690	1,973.43	2,107.58	0.0000	4.5800	50.0000	0.0000	(0.2511)	(0.0293)	0.0000	1	(0.2803)	01/06/2025
300660.ZK	12/11/2024	SDB3260122890	100.00	5.2690	493.36	526.90	0.0000	4.5800	50.0000	0.0000	(0.0628)	(0.0073)	0.0000	1	(0.0701)	01/06/2025
300660.ZK	12/11/2024	SDB3260122890	400.00	5.2690	1,973.43	2,107.58	0.0000	4.5800	50.0000	0.0000	(0.2511)	(0.0293)	0.0000	1	(0.2803)	01/06/2025
300660.ZK	12/11/2024	SDB3260122890	400.00	5.2690	1,973.43	2,107.58	0.0000	4.5800	50.0000	0.0000	(0.2511)	(0.0293)	0.0000	1	(0.2803)	01/06/2025
300660.ZK	12/11/2024	SDB3260122890	400.00	5.2690	1,973.43	2,107.58	0.0000	4.5800	50.0000	0.0000	(0.2511)	(0.0293)	0.0000	1	(0.2803)	01/06/2025
300660.ZK	12/11/2024	SDB3260122890	900.00	5.2690	4,440.21	4,742.06	0.0000	4.5800	50.0000	0.0000	(0.5649)	(0.0659)	0.0000	1	(0.6308)	01/06/2025
300660.ZK	12/11/2024	SDB3260122890	900.00	5.2690	4,440.21	4,742.06	0.0000	4.5800	50.0000	0.0000	(0.5649)	(0.0659)	0.0000	1	(0.6308)	01/06/2025
300660.ZK	12/11/2024	SDB3260122890	4,500.00	5.2690	22,201.03	23,710.30	0.0000	4.5800	50.0000	0.0000	(2.8245)	(0.3293)	0.0000	1	(3.1538)	01/06/2025
300660.ZK	12/11/2024	SDB3260122890	100.00	5.2690	493.36	526.90	0.0000	4.5800	50.0000	0.0000	(0.0628)	(0.0073)	0.0000	1	(0.0701)	01/06/2025
300660.ZK	12/11/2024	SDB3260122890	2,600.00	5.2690	12,827.26	13,699.28	0.0000	4.5800	50.0000	0.0000	(1.6319)	(0.1903)	0.0000	1	(1.8222)	01/06/2025
300660.ZK	12/11/2024	SDB3260122890	1,800.00	5.2690	8,880.41	9,484.12	0.0000	4.5800	50.0000	0.0000	(1.1298)	(0.1317)	0.0000	1	(1.2615)	01/06/2025
300660.ZK	12/11/2024	SDB3260122890	5,000.00	5.2690	24,667.82	26,344.78	0.0000	4.5800	50.0000	0.0000	(3.1383)	(0.3659)	0.0000	1	(3.5042)	01/06/2025
300660.ZK	12/11/2024	SDB3260122890	400.00	5.2690	1,973.43	2,107.58	0.0000	4.5800	50.0000	0.0000	(0.2511)	(0.0293)	0.0000	1	(0.2803)	01/06/2025
300660.ZK	12/11/2024	SDB3260122890	100.00	5.2690	493.36	526.90	0.0000	4.5800	50.0000	0.0000	(0.0628)	(0.0073)	0.0000	1	(0.0701)	01/06/2025
300660.ZK	12/11/2024	SDB3260122890	200.00	5.2690	986.71	1,053.79	0.0000	4.5800	50.0000	0.0000	(0.1255)	(0.0146)	0.0000	1	(0.1402)	01/06/2025
300660.ZK	12/10/2024	SDB3260122890	100.00	5.3205	493.36	532.05	0.0000	4.5800	50.0000	0.0000	(0.0628)	(0.0074)	0.0000	1	(0.0702)	01/06/2025
300660.ZK	12/10/2024	SDB3260122890	400.00	5.3205	1,973.43	2,128.21	0.0000	4.5800	50.0000	0.0000	(0.2511)	(0.0296)	0.0000	1	(0.2806)	01/06/2025
300660.ZK	12/10/2024	SDB3260122890	100.00	5.3205	493.36	532.05	0.0000	4.5800	50.0000	0.0000	(0.0628)	(0.0074)	0.0000	1	(0.0702)	01/06/2025
300660.ZK	12/10/2024	SDB3260122890	400.00	5.3205	1,973.43	2,128.21	0.0000	4.5800	50.0000	0.0000	(0.2511)	(0.0296)	0.0000	1	(0.2806)	01/06/2025
300660.ZK	12/10/2024	SDB3260122890	400.00	5.3205	1,973.43	2,128.21	0.0000	4.5800	50.0000	0.0000	(0.2511)	(0.0296)	0.0000	1	(0.2806)	01/06/2025
300660.ZK	12/10/2024	SDB3260122890	900.00	5.3205	4,440.21	4,788.47	0.0000	4.5800	50.0000	0.0000	(0.5649)	(0.0665)	0.0000	1	(0.6314)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
JIANGSU LEILI MOTOR CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
300660.ZK	12/10/2024	SDB3260122890	900.00	5.3205	4,440.21	4,788.47	0.0000	4.5800	50.0000	0.0000	(0.5649)	(0.0665)	0.0000	1	(0.6314)	01/06/2025
300660.ZK	12/10/2024	SDB3260122890	5,600.00	5.3205	27,627.95	29,794.93	0.0000	4.5800	50.0000	0.0000	(3.5149)	(0.4138)	0.0000	1	(3.9287)	01/06/2025
300660.ZK	12/10/2024	SDB3260122890	100.00	5.3205	493.36	532.05	0.0000	4.5800	50.0000	0.0000	(0.0628)	(0.0074)	0.0000	1	(0.0702)	01/06/2025
300660.ZK	12/10/2024	SDB3260122890	2,600.00	5.3205	12,827.26	13,833.36	0.0000	4.5800	50.0000	0.0000	(1.6319)	(0.1921)	0.0000	1	(1.8240)	01/06/2025
300660.ZK	12/10/2024	SDB3260122890	1,800.00	5.3205	8,880.41	9,576.94	0.0000	4.5800	50.0000	0.0000	(1.1298)	(0.1330)	0.0000	1	(1.2628)	01/06/2025
300660.ZK	12/10/2024	SDB3260122890	5,000.00	5.3205	24,667.82	26,602.61	0.0000	4.5800	50.0000	0.0000	(3.1383)	(0.3695)	0.0000	1	(3.5078)	01/06/2025
300660.ZK	12/10/2024	SDB3260122890	400.00	5.3205	1,973.43	2,128.21	0.0000	4.5800	50.0000	0.0000	(0.2511)	(0.0296)	0.0000	1	(0.2806)	01/06/2025
300660.ZK	12/10/2024	SDB3260122890	100.00	5.3205	493.36	532.05	0.0000	4.5800	50.0000	0.0000	(0.0628)	(0.0074)	0.0000	1	(0.0702)	01/06/2025
300660.ZK	12/10/2024	SDB3260122890	200.00	5.3205	986.71	1,064.10	0.0000	4.5800	50.0000	0.0000	(0.1255)	(0.0148)	0.0000	1	(0.1403)	01/06/2025
300660.ZK	12/09/2024	SDB3260122890	100.00	5.2203	493.36	522.03	0.0000	4.5800	50.0000	0.0000	(0.0628)	(0.0073)	0.0000	1	(0.0700)	01/06/2025
300660.ZK	12/09/2024	SDB3260122890	400.00	5.2203	1,973.43	2,088.13	0.0000	4.5800	50.0000	0.0000	(0.2511)	(0.0290)	0.0000	1	(0.2801)	01/06/2025
300660.ZK	12/09/2024	SDB3260122890	100.00	5.2203	493.36	522.03	0.0000	4.5800	50.0000	0.0000	(0.0628)	(0.0073)	0.0000	1	(0.0700)	01/06/2025
300660.ZK	12/09/2024	SDB3260122890	400.00	5.2203	1,973.43	2,088.13	0.0000	4.5800	50.0000	0.0000	(0.2511)	(0.0290)	0.0000	1	(0.2801)	01/06/2025
300660.ZK	12/09/2024	SDB3260122890	400.00	5.2203	1,973.43	2,088.13	0.0000	4.5800	50.0000	0.0000	(0.2511)	(0.0290)	0.0000	1	(0.2801)	01/06/2025
300660.ZK	12/09/2024	SDB3260122890	400.00	5.2203	1,973.43	2,088.13	0.0000	4.5800	50.0000	0.0000	(0.2511)	(0.0290)	0.0000	1	(0.2801)	01/06/2025
300660.ZK	12/09/2024	SDB3260122890	900.00	5.2203	4,440.21	4,698.28	0.0000	4.5800	50.0000	0.0000	(0.5649)	(0.0653)	0.0000	1	(0.6301)	01/06/2025
300660.ZK	12/09/2024	SDB3260122890	900.00	5.2203	4,440.21	4,698.28	0.0000	4.5800	50.0000	0.0000	(0.5649)	(0.0653)	0.0000	1	(0.6301)	01/06/2025
300660.ZK	12/09/2024	SDB3260122890	5,600.00	5.2203	27,627.95	29,233.77	0.0000	4.5800	50.0000	0.0000	(3.5149)	(0.4060)	0.0000	1	(3.9209)	01/06/2025
300660.ZK	12/09/2024	SDB3260122890	100.00	5.2203	493.36	522.03	0.0000	4.5800	50.0000	0.0000	(0.0628)	(0.0073)	0.0000	1	(0.0700)	01/06/2025
300660.ZK	12/09/2024	SDB3260122890	2,600.00	5.2203	12,827.26	13,572.82	0.0000	4.5800	50.0000	0.0000	(1.6319)	(0.1885)	0.0000	1	(1.8204)	01/06/2025
300660.ZK	12/09/2024	SDB3260122890	1,800.00	5.2203	8,880.41	9,396.57	0.0000	4.5800	50.0000	0.0000	(1.1298)	(0.1305)	0.0000	1	(1.2603)	01/06/2025
300660.ZK	12/09/2024	SDB3260122890	5,000.00	5.2203	24,667.82	26,101.58	0.0000	4.5800	50.0000	0.0000	(3.1383)	(0.3625)	0.0000	1	(3.5008)	01/06/2025
300660.ZK	12/09/2024	SDB3260122890	400.00	5.2203	1,973.43	2,088.13	0.0000	4.5800	50.0000	0.0000	(0.2511)	(0.0290)	0.0000	1	(0.2801)	01/06/2025
300660.ZK	12/09/2024	SDB3260122890	100.00	5.2203	493.36	522.03	0.0000	4.5800	50.0000	0.0000	(0.0628)	(0.0073)	0.0000	1	(0.0700)	01/06/2025
300660.ZK	12/09/2024	SDB3260122890	200.00	5.2203	986.71	1,044.06	0.0000	4.5800	50.0000	0.0000	(0.1255)	(0.0145)	0.0000	1	(0.1400)	01/06/2025
300660.ZK	12/06/2024	SDB3260122890	100.00	5.2565	493.36	525.65	0.0000	4.5800	50.0000	0.0000	(0.1883)	(0.0219)	0.0000	3	(0.2102)	01/06/2025
300660.ZK	12/06/2024	SDB3260122890	400.00	5.2565	1,973.43	2,102.61	0.0000	4.5800	50.0000	0.0000	(0.7532)	(0.0876)	0.0000	3	(0.8408)	01/06/2025
300660.ZK	12/06/2024	SDB3260122890	100.00	5.2565	493.36	525.65	0.0000	4.5800	50.0000	0.0000	(0.1883)	(0.0219)	0.0000	3	(0.2102)	01/06/2025
300660.ZK	12/06/2024	SDB3260122890	400.00	5.2565	1,973.43	2,102.61	0.0000	4.5800	50.0000	0.0000	(0.7532)	(0.0876)	0.0000	3	(0.8408)	01/06/2025
300660.ZK	12/06/2024	SDB3260122890	900.00	5.2565	4,440.21	4,730.87	0.0000	4.5800	50.0000	0.0000	(1.6947)	(0.1971)	0.0000	3	(1.8918)	01/06/2025
300660.ZK	12/06/2024	SDB3260122890	900.00	5.2565	4,440.21	4,730.87	0.0000	4.5800	50.0000	0.0000	(1.6947)	(0.1971)	0.0000	3	(1.8918)	01/06/2025
300660.ZK	12/06/2024	SDB3260122890	5,700.00	5.2565	28,121.31	29,962.19	0.0000	4.5800	50.0000	0.0000	(10.7330)	(1.2484)	0.0000	3	(11.9814)	01/06/2025
300660.ZK	12/06/2024	SDB3260122890	100.00	5.2565	493.36	525.65	0.0000	4.5800	50.0000	0.0000	(0.1883)	(0.0219)	0.0000	3	(0.2102)	01/06/2025
300660.ZK	12/06/2024	SDB3260122890	2,600.00	5.2565	12,827.26	13,666.96	0.0000	4.5800	50.0000	0.0000	(4.8957)	(0.5695)	0.0000	3	(5.4652)	01/06/2025
300660.ZK	12/06/2024	SDB3260122890	1,800.00	5.2565	8,880.41	9,461.74	0.0000	4.5800	50.0000	0.0000	(3.3894)	(0.3942)	0.0000	3	(3.7836)	01/06/2025
300660.ZK	12/06/2024	SDB3260122890	5,000.00	5.2565	24,667.82	26,282.62	0.0000	4.5800	50.0000	0.0000	(9.4149)	(1.0951)	0.0000	3	(10.5100)	01/06/2025
300660.ZK	12/06/2024	SDB3260122890	400.00	5.2565	1,973.43	2,102.61	0.0000	4.5800	50.0000	0.0000	(0.7532)	(0.0876)	0.0000	3	(0.8408)	01/06/2025
300660.ZK	12/06/2024	SDB3260122890	100.00	5.2565	493.36	525.65	0.0000	4.5800	50.0000	0.0000	(0.1883)	(0.0219)	0.0000	3	(0.2102)	01/06/2025
300660.ZK	12/06/2024	SDB3260122890	200.00	5.2565	986.71	1,051.30	0.0000	4.5800	50.0000	0.0000	(0.3766)	(0.0438)	0.0000	3	(0.4204)	01/06/2025
300660.ZK	12/05/2024	SDB3260122890	100.00	5.5074	493.36	550.74	0.0000	4.5800	50.0000	0.0000	(0.0628)	(0.0076)	0.0000	1	(0.0704)	01/06/2025
300660.ZK	12/05/2024	SDB3260122890	400.00	5.5074	1,973.43	2,202.96	0.0000	4.5800	50.0000	0.0000	(0.2511)	(0.0306)	0.0000	1	(0.2817)	01/06/2025
300660.ZK	12/05/2024	SDB3260122890	100.00	5.5074	493.36	550.74	0.0000	4.5800	50.0000	0.0000	(0.0628)	(0.0076)	0.0000	1	(0.0704)	01/06/2025
300660.ZK	12/05/2024	SDB3260122890	400.00	5.5074	1,973.43	2,202.96	0.0000	4.5800	50.0000	0.0000	(0.2511)	(0.0306)	0.0000	1	(0.2817)	01/06/2025
300660.ZK	12/05/2024	SDB3260122890	400.00	5.5074	1,973.43	2,202.96	0.0000	4.5800	50.0000	0.0000	(0.2511)	(0.0306)	0.0000	1	(0.2817)	01/06/2025
300660.ZK	12/05/2024	SDB3260122890	400.00	5.5074	1,973.43	2,202.96	0.0000	4.5800	50.0000	0.0000	(0.2511)	(0.0306)	0.0000	1	(0.2817)	01/06/2025
300660.ZK	12/05/2024	SDB3260122890	400.00	5.5074	1,973.43	2,202.96	0.0000	4.5800	50.0000	0.0000	(0.2511)	(0.0306)	0.0000	1	(0.2817)	01/06/2025
300660.ZK	12/05/2024	SDB3260122890	900.00	5.5074	4,440.21	4,956.67	0.0000	4.5800	50.0000	0.0000	(0.5649)	(0.0688)	0.0000	1	(0.6337)	01/06/2025
300660.ZK	12/05/2024	SDB3260122890	900.00	5.5074	4,440.21	4,956.67	0.0000	4.5800	50.0000	0.0000	(0.5649)	(0.0688)	0.0000	1	(0.6337)	01/06/2025
300660.ZK	12/05/2024	SDB3260122890	4,900.00	5.5074	24,174.46	26,986.29	0.0000	4.5800	50.0000	0.0000	(3.0755)	(0.3748)	0.0000	1	(3.4503)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
JIANGSU LEILI MOTOR CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
300660.ZK	12/05/2024	SDB3260122890	6,700.00	5.5074	33,054.87	36,899.63	0.0000	4.5800	50.0000	0.0000	(4.2053)	(0.5125)	0.0000	1	(4.7178)	01/06/2025
300660.ZK	12/05/2024	SDB3260122890	100.00	5.5074	493.36	550.74	0.0000	4.5800	50.0000	0.0000	(0.0628)	(0.0076)	0.0000	1	(0.0704)	01/06/2025
300660.ZK	12/05/2024	SDB3260122890	2,600.00	5.5074	12,827.26	14,319.26	0.0000	4.5800	50.0000	0.0000	(1.6319)	(0.1989)	0.0000	1	(1.8308)	01/06/2025
300660.ZK	12/05/2024	SDB3260122890	1,800.00	5.5074	8,880.41	9,913.33	0.0000	4.5800	50.0000	0.0000	(1.1298)	(0.1377)	0.0000	1	(1.2675)	01/06/2025
300660.ZK	12/05/2024	SDB3260122890	5,000.00	5.5074	24,667.82	27,537.03	0.0000	4.5800	50.0000	0.0000	(3.1383)	(0.3825)	0.0000	1	(3.5208)	01/06/2025
300660.ZK	12/05/2024	SDB3260122890	400.00	5.5074	1,973.43	2,202.96	0.0000	4.5800	50.0000	0.0000	(0.2511)	(0.0306)	0.0000	1	(0.2817)	01/06/2025
300660.ZK	12/05/2024	SDB3260122890	100.00	5.5074	493.36	550.74	0.0000	4.5800	50.0000	0.0000	(0.0628)	(0.0076)	0.0000	1	(0.0704)	01/06/2025
300660.ZK	12/05/2024	SDB3260122890	200.00	5.5074	986.71	1,101.48	0.0000	4.5800	50.0000	0.0000	(0.1255)	(0.0153)	0.0000	1	(0.1408)	01/06/2025
300660.ZK	12/04/2024	SDB3260122890	100.00	4.9336	493.36	493.36	0.0000	4.5800	50.0000	0.0000	(0.0628)	(0.0069)	0.0000	1	(0.0696)	01/06/2025
300660.ZK	12/04/2024	SDB3260122890	400.00	4.9336	1,973.43	1,973.43	0.0000	4.5800	50.0000	0.0000	(0.2511)	(0.0274)	0.0000	1	(0.2785)	01/06/2025
300660.ZK	12/04/2024	SDB3260122890	100.00	4.9336	493.36	493.36	0.0000	4.5800	50.0000	0.0000	(0.0628)	(0.0069)	0.0000	1	(0.0696)	01/06/2025
300660.ZK	12/04/2024	SDB3260122890	400.00	4.9336	1,973.43	1,973.43	0.0000	4.5800	50.0000	0.0000	(0.2511)	(0.0274)	0.0000	1	(0.2785)	01/06/2025
300660.ZK	12/04/2024	SDB3260122890	400.00	4.9336	1,973.43	1,973.43	0.0000	4.5800	50.0000	0.0000	(0.2511)	(0.0274)	0.0000	1	(0.2785)	01/06/2025
300660.ZK	12/04/2024	SDB3260122890	400.00	4.9336	1,973.43	1,973.43	0.0000	4.5800	50.0000	0.0000	(0.2511)	(0.0274)	0.0000	1	(0.2785)	01/06/2025
300660.ZK	12/04/2024	SDB3260122890	900.00	4.9336	4,440.21	4,440.21	0.0000	4.5800	50.0000	0.0000	(0.5649)	(0.0617)	0.0000	1	(0.6266)	01/06/2025
300660.ZK	12/04/2024	SDB3260122890	900.00	4.9336	4,440.21	4,440.21	0.0000	4.5800	50.0000	0.0000	(0.5649)	(0.0617)	0.0000	1	(0.6266)	01/06/2025
300660.ZK	12/04/2024	SDB3260122890	9,100.00	4.9336	44,895.42	44,895.42	0.0000	4.5800	50.0000	0.0000	(5.7117)	(0.6235)	0.0000	1	(6.3352)	01/06/2025
300660.ZK	12/04/2024	SDB3260122890	6,700.00	4.9336	33,054.87	33,054.87	0.0000	4.5800	50.0000	0.0000	(4.2053)	(0.4591)	0.0000	1	(4.6644)	01/06/2025
300660.ZK	12/04/2024	SDB3260122890	100.00	4.9336	493.36	493.36	0.0000	4.5800	50.0000	0.0000	(0.0628)	(0.0069)	0.0000	1	(0.0696)	01/06/2025
300660.ZK	12/04/2024	SDB3260122890	2,600.00	4.9336	12,827.26	12,827.26	0.0000	4.5800	50.0000	0.0000	(1.6319)	(0.1782)	0.0000	1	(1.8101)	01/06/2025
300660.ZK	12/04/2024	SDB3260122890	1,800.00	4.9336	8,880.41	8,880.41	0.0000	4.5800	50.0000	0.0000	(1.1298)	(0.1233)	0.0000	1	(1.2531)	01/06/2025
300660.ZK	12/04/2024	SDB3260122890	5,000.00	4.9336	24,667.82	24,667.82	0.0000	4.5800	50.0000	0.0000	(3.1383)	(0.3426)	0.0000	1	(3.4809)	01/06/2025
300660.ZK	12/04/2024	SDB3260122890	400.00	4.9336	1,973.43	1,973.43	0.0000	4.5800	50.0000	0.0000	(0.2511)	(0.0274)	0.0000	1	(0.2785)	01/06/2025
300660.ZK	12/04/2024	SDB3260122890	100.00	4.9336	493.36	493.36	0.0000	4.5800	50.0000	0.0000	(0.0628)	(0.0069)	0.0000	1	(0.0696)	01/06/2025
300660.ZK	12/04/2024	SDB3260122890	200.00	4.9336	986.71	986.71	0.0000	4.5800	50.0000	0.0000	(0.1255)	(0.0137)	0.0000	1	(0.1392)	01/06/2025
TOTAL JIANGSU LEILI MOTOR CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND												(160.4636)	(19.4157)	0.0000	(179.8792)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
JIANGSU LIHUA ANIMAL HUSBANDRY CO.,LTD. CMN CLASS A SERIES NORTHBOUND																
300761.ZK	01/03/2025	SDB3262055913	3,000.00	2.7143	8,586.06	8,142.83	0.0000	4.3300	50.0000	0.0000	(3.0981)	(0.3393)	0.0000	3	(3.4374)	01/06/2025
300761.ZK	01/03/2025	SDB3262055913	6,000.00	2.7143	17,172.11	16,285.66	0.0000	4.3300	50.0000	0.0000	(6.1963)	(0.6786)	0.0000	3	(6.8748)	01/06/2025
300761.ZK	01/03/2025	SDB3262055913	200.00	2.7143	572.40	542.86	0.0000	4.3300	50.0000	0.0000	(0.2065)	(0.0226)	0.0000	3	(0.2292)	01/06/2025
300761.ZK	01/03/2025	SDB3262055913	2,700.00	2.7143	7,727.45	7,328.55	0.0000	4.3300	50.0000	0.0000	(2.7883)	(0.3054)	0.0000	3	(3.0937)	01/06/2025
300761.ZK	01/03/2025	SDB3262055913	1,500.00	2.7143	4,293.03	4,071.41	0.0000	4.3300	50.0000	0.0000	(1.5491)	(0.1696)	0.0000	3	(1.7187)	01/06/2025
300761.ZK	01/03/2025	SDB3262055913	1,900.00	2.7143	5,437.84	5,157.12	0.0000	4.3300	50.0000	0.0000	(1.9622)	(0.2149)	0.0000	3	(2.1770)	01/06/2025
300761.ZK	01/03/2025	SDB3262055913	2,100.00	2.7143	6,010.24	5,699.98	0.0000	4.3300	50.0000	0.0000	(2.1687)	(0.2375)	0.0000	3	(2.4062)	01/06/2025
300761.ZK	01/03/2025	SDB3262055913	7,200.00	2.7143	20,606.54	19,542.79	0.0000	4.3300	50.0000	0.0000	(7.4355)	(0.8143)	0.0000	3	(8.2498)	01/06/2025
300761.ZK	01/03/2025	SDB3262055913	300.00	2.7143	858.61	814.28	0.0000	4.3300	50.0000	0.0000	(0.3098)	(0.0339)	0.0000	3	(0.3437)	01/06/2025
300761.ZK	01/03/2025	SDB3262055913	2,700.00	2.7143	7,727.45	7,328.55	0.0000	4.3300	50.0000	0.0000	(2.7883)	(0.3054)	0.0000	3	(3.0937)	01/06/2025
300761.ZK	01/03/2025	SDB3262055913	800.00	2.7143	2,289.62	2,171.42	0.0000	4.3300	50.0000	0.0000	(0.8262)	(0.0905)	0.0000	3	(0.9166)	01/06/2025
300761.ZK	01/03/2025	SDB3262055913	1,900.00	2.7143	5,437.84	5,157.12	0.0000	4.3300	50.0000	0.0000	(1.9622)	(0.2149)	0.0000	3	(2.1770)	01/06/2025
300761.ZK	01/03/2025	SDB3262055913	2,400.00	2.7143	6,868.85	6,514.26	0.0000	4.3300	50.0000	0.0000	(2.4785)	(0.2714)	0.0000	3	(2.7499)	01/06/2025
300761.ZK	01/03/2025	SDB3262055913	400.00	2.7143	1,144.81	1,085.71	0.0000	4.3300	50.0000	0.0000	(0.4131)	(0.0452)	0.0000	3	(0.4583)	01/06/2025
300761.ZK	01/03/2025	SDB3262055913	200.00	2.7143	572.40	542.86	0.0000	4.3300	50.0000	0.0000	(0.2065)	(0.0228)	0.0000	3	(0.2292)	01/06/2025
300761.ZK	01/03/2025	SDB3262055913	1,100.00	2.7143	3,148.22	2,985.70	0.0000	4.3300	50.0000	0.0000	(1.1360)	(0.1244)	0.0000	3	(1.2604)	01/06/2025
300761.ZK	01/03/2025	SDB3262055913	500.00	2.7143	1,431.01	1,357.14	0.0000	4.3300	50.0000	0.0000	(0.5164)	(0.0565)	0.0000	3	(0.5729)	01/06/2025
300761.ZK	01/03/2025	SDB3262055913	1,800.00	2.7143	5,151.63	4,885.70	0.0000	4.3300	50.0000	0.0000	(1.8589)	(0.2036)	0.0000	3	(2.0625)	01/06/2025
300761.ZK	01/03/2025	SDB3262055913	1,200.00	2.7143	3,434.42	3,257.13	0.0000	4.3300	50.0000	0.0000	(1.2393)	(0.1357)	0.0000	3	(1.3750)	01/06/2025
300761.ZK	01/03/2025	SDB3262055913	600.00	2.7143	1,717.21	1,628.57	0.0000	4.3300	50.0000	0.0000	(0.6196)	(0.0679)	0.0000	3	(0.6875)	01/06/2025
300761.ZK	01/03/2025	SDB3262055913	300.00	2.7143	858.61	814.28	0.0000	4.3300	50.0000	0.0000	(0.3098)	(0.0339)	0.0000	3	(0.3437)	01/06/2025
300761.ZK	01/03/2025	SDB3262055913	1,000.00	2.7143	2,862.02	2,714.28	0.0000	4.3300	50.0000	0.0000	(1.0327)	(0.1131)	0.0000	3	(1.1458)	01/06/2025
300761.ZK	01/03/2025	SDB3262055913	500.00	2.7143	1,431.01	1,357.14	0.0000	4.3300	50.0000	0.0000	(0.5164)	(0.0565)	0.0000	3	(0.5729)	01/06/2025
300761.ZK	01/03/2025	SDB3262055913	400.00	2.7143	1,144.81	1,085.71	0.0000	4.3300	50.0000	0.0000	(0.4131)	(0.0452)	0.0000	3	(0.4583)	01/06/2025
300761.ZK	01/02/2025	SDB3262055913	3,000.00	2.7535	8,586.06	8,260.48	0.0000	4.3300	50.0000	0.0000	(1.0327)	(0.1147)	0.0000	1	(1.1474)	01/06/2025
300761.ZK	01/02/2025	SDB3262055913	6,000.00	2.7535	17,172.11	16,520.96	0.0000	4.3300	50.0000	0.0000	(2.0654)	(0.2295)	0.0000	1	(2.2949)	01/06/2025
300761.ZK	01/02/2025	SDB3262055913	200.00	2.7535	572.40	550.70	0.0000	4.3300	50.0000	0.0000	(0.0688)	(0.0076)	0.0000	1	(0.0765)	01/06/2025
300761.ZK	01/02/2025	SDB3262055913	2,700.00	2.7535	7,727.45	7,434.43	0.0000	4.3300	50.0000	0.0000	(0.9294)	(0.1033)	0.0000	1	(1.0327)	01/06/2025
300761.ZK	01/02/2025	SDB3262055913	1,500.00	2.7535	4,293.03	4,130.24	0.0000	4.3300	50.0000	0.0000	(0.5164)	(0.0574)	0.0000	1	(0.5737)	01/06/2025
300761.ZK	01/02/2025	SDB3262055913	1,900.00	2.7535	5,437.84	5,231.64	0.0000	4.3300	50.0000	0.0000	(0.6541)	(0.0727)	0.0000	1	(0.7267)	01/06/2025
300761.ZK	01/02/2025	SDB3262055913	2,100.00	2.7535	6,010.24	5,782.34	0.0000	4.3300	50.0000	0.0000	(0.7229)	(0.0803)	0.0000	1	(0.8032)	01/06/2025
300761.ZK	01/02/2025	SDB3262055913	7,200.00	2.7535	20,606.54	19,825.15	0.0000	4.3300	50.0000	0.0000	(2.4785)	(0.2753)	0.0000	1	(2.7539)	01/06/2025
300761.ZK	01/02/2025	SDB3262055913	300.00	2.7535	858.61	826.05	0.0000	4.3300	50.0000	0.0000	(0.1033)	(0.0115)	0.0000	1	(0.1147)	01/06/2025
300761.ZK	01/02/2025	SDB3262055913	2,700.00	2.7535	7,727.45	7,434.43	0.0000	4.3300	50.0000	0.0000	(0.9294)	(0.1033)	0.0000	1	(1.0327)	01/06/2025
300761.ZK	01/02/2025	SDB3262055913	800.00	2.7535	2,289.62	2,202.79	0.0000	4.3300	50.0000	0.0000	(0.2754)	(0.0306)	0.0000	1	(0.3060)	01/06/2025
300761.ZK	01/02/2025	SDB3262055913	1,900.00	2.7535	5,437.84	5,231.64	0.0000	4.3300	50.0000	0.0000	(0.6541)	(0.0727)	0.0000	1	(0.7267)	01/06/2025
300761.ZK	01/02/2025	SDB3262055913	2,400.00	2.7535	6,868.85	6,608.38	0.0000	4.3300	50.0000	0.0000	(0.8262)	(0.0918)	0.0000	1	(0.9180)	01/06/2025
300761.ZK	01/02/2025	SDB3262055913	400.00	2.7535	1,144.81	1,101.40	0.0000	4.3300	50.0000	0.0000	(0.1377)	(0.0153)	0.0000	1	(0.1530)	01/06/2025
300761.ZK	01/02/2025	SDB3262055913	200.00	2.7535	572.40	550.70	0.0000	4.3300	50.0000	0.0000	(0.0688)	(0.0076)	0.0000	1	(0.0765)	01/06/2025
300761.ZK	01/02/2025	SDB3262055913	1,100.00	2.7535	3,148.22	3,028.84	0.0000	4.3300	50.0000	0.0000	(0.3787)	(0.0421)	0.0000	1	(0.4207)	01/06/2025
300761.ZK	01/02/2025	SDB3262055913	500.00	2.7535	1,431.01	1,376.75	0.0000	4.3300	50.0000	0.0000	(0.1721)	(0.0191)	0.0000	1	(0.1912)	01/06/2025
300761.ZK	01/02/2025	SDB3262055913	1,800.00	2.7535	5,151.63	4,956.29	0.0000	4.3300	50.0000	0.0000	(0.6196)	(0.0688)	0.0000	1	(0.6885)	01/06/2025
300761.ZK	01/02/2025	SDB3262055913	1,200.00	2.7535	3,434.42	3,304.19	0.0000	4.3300	50.0000	0.0000	(0.4131)	(0.0459)	0.0000	1	(0.4590)	01/06/2025
300761.ZK	01/02/2025	SDB3262055913	600.00	2.7535	1,717.21	1,652.10	0.0000	4.3300	50.0000	0.0000	(0.2065)	(0.0229)	0.0000	1	(0.2295)	01/06/2025
300761.ZK	01/02/2025	SDB3262055913	300.00	2.7535	858.61	826.05	0.0000	4.3300	50.0000	0.0000	(0.1033)	(0.0115)	0.0000	1	(0.1147)	01/06/2025
300761.ZK	01/02/2025	SDB3262055913	1,000.00	2.7535	2,862.02	2,753.49	0.0000	4.3300	50.0000	0.0000	(0.3442)	(0.0382)	0.0000	1	(0.3825)	01/06/2025
300761.ZK	01/02/2025	SDB3262055913	500.00	2.7535	1,431.01	1,376.75	0.0000	4.3300	50.0000	0.0000	(0.1721)	(0.0191)	0.0000	1	(0.1912)	01/06/2025
300761.ZK	01/02/2025	SDB3262055913	400.00	2.7535	1,144.81	1,101.40	0.0000	4.3300	50.0000	0.0000	(0.1377)	(0.0153)	0.0000	1	(0.1530)	01/06/2025
300761.ZK	12/31/2024	SDB3262055913	3,000.00	2.7067	8,586.06	8,120.15	0.0000	4.3300	50.0000	0.0000	(2.0654)	(0.2256)	0.0000	2	(2.2910)	01/06/2025
300761.ZK	12/31/2024	SDB3262055913	6,000.00	2.7067	17,172.11	16,240.31	0.0000	4.3300	50.0000	0.0000	(4.1308)	(0.4511)	0.0000	2	(4.5820)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
JIANGSU LIHUA ANIMAL HUSBANDRY CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300761.ZK	12/31/2024	SDB3262055913	200.00	2.7067	572.40	541.34	0.0000	4.3300	50.0000	0.0000	(0.1377)	(0.0150)	0.0000	2	(0.1527)	01/06/2025
300761.ZK	12/31/2024	SDB3262055913	2,700.00	2.7067	7,727.45	7,308.14	0.0000	4.3300	50.0000	0.0000	(1.8589)	(0.2030)	0.0000	2	(2.0619)	01/06/2025
300761.ZK	12/31/2024	SDB3262055913	1,500.00	2.7067	4,293.03	4,060.08	0.0000	4.3300	50.0000	0.0000	(1.0327)	(0.1128)	0.0000	2	(1.1455)	01/06/2025
300761.ZK	12/31/2024	SDB3262055913	1,900.00	2.7067	5,437.84	5,142.76	0.0000	4.3300	50.0000	0.0000	(1.3081)	(0.1429)	0.0000	2	(1.4510)	01/06/2025
300761.ZK	12/31/2024	SDB3262055913	2,100.00	2.7067	6,010.24	5,684.11	0.0000	4.3300	50.0000	0.0000	(1.4458)	(0.1579)	0.0000	2	(1.6037)	01/06/2025
300761.ZK	12/31/2024	SDB3262055913	7,200.00	2.7067	20,606.54	19,488.37	0.0000	4.3300	50.0000	0.0000	(4.9570)	(0.5413)	0.0000	2	(5.4984)	01/06/2025
300761.ZK	12/31/2024	SDB3262055913	300.00	2.7067	858.61	812.02	0.0000	4.3300	50.0000	0.0000	(0.2065)	(0.0226)	0.0000	2	(0.2291)	01/06/2025
300761.ZK	12/31/2024	SDB3262055913	2,700.00	2.7067	7,727.45	7,308.14	0.0000	4.3300	50.0000	0.0000	(1.8589)	(0.2030)	0.0000	2	(2.0619)	01/06/2025
300761.ZK	12/31/2024	SDB3262055913	800.00	2.7067	2,289.62	2,165.37	0.0000	4.3300	50.0000	0.0000	(0.5508)	(0.0601)	0.0000	2	(0.6109)	01/06/2025
300761.ZK	12/31/2024	SDB3262055913	1,900.00	2.7067	5,437.84	5,142.76	0.0000	4.3300	50.0000	0.0000	(1.3081)	(0.1429)	0.0000	2	(1.4510)	01/06/2025
300761.ZK	12/31/2024	SDB3262055913	2,400.00	2.7067	6,868.85	6,496.12	0.0000	4.3300	50.0000	0.0000	(1.6523)	(0.1804)	0.0000	2	(1.8328)	01/06/2025
300761.ZK	12/31/2024	SDB3262055913	400.00	2.7067	1,144.81	1,082.69	0.0000	4.3300	50.0000	0.0000	(0.2754)	(0.0301)	0.0000	2	(0.3055)	01/06/2025
300761.ZK	12/31/2024	SDB3262055913	200.00	2.7067	572.40	541.34	0.0000	4.3300	50.0000	0.0000	(0.1377)	(0.0150)	0.0000	2	(0.1527)	01/06/2025
300761.ZK	12/31/2024	SDB3262055913	1,100.00	2.7067	3,148.22	2,977.39	0.0000	4.3300	50.0000	0.0000	(0.7573)	(0.0827)	0.0000	2	(0.8400)	01/06/2025
300761.ZK	12/31/2024	SDB3262055913	500.00	2.7067	1,431.01	1,353.36	0.0000	4.3300	50.0000	0.0000	(0.3442)	(0.0376)	0.0000	2	(0.3818)	01/06/2025
300761.ZK	12/31/2024	SDB3262055913	1,800.00	2.7067	5,151.63	4,872.09	0.0000	4.3300	50.0000	0.0000	(1.2393)	(0.1353)	0.0000	2	(1.3746)	01/06/2025
300761.ZK	12/31/2024	SDB3262055913	1,200.00	2.7067	3,434.42	3,248.06	0.0000	4.3300	50.0000	0.0000	(0.8262)	(0.0902)	0.0000	2	(0.9164)	01/06/2025
300761.ZK	12/31/2024	SDB3262055913	600.00	2.7067	1,717.21	1,624.03	0.0000	4.3300	50.0000	0.0000	(0.4131)	(0.0451)	0.0000	2	(0.4582)	01/06/2025
300761.ZK	12/31/2024	SDB3262055913	300.00	2.7067	858.61	812.02	0.0000	4.3300	50.0000	0.0000	(0.2065)	(0.0226)	0.0000	2	(0.2291)	01/06/2025
300761.ZK	12/31/2024	SDB3262055913	1,000.00	2.7067	2,862.02	2,706.72	0.0000	4.3300	50.0000	0.0000	(0.6885)	(0.0752)	0.0000	2	(0.7637)	01/06/2025
300761.ZK	12/31/2024	SDB3262055913	500.00	2.7067	1,431.01	1,353.36	0.0000	4.3300	50.0000	0.0000	(0.3442)	(0.0376)	0.0000	2	(0.3818)	01/06/2025
300761.ZK	12/31/2024	SDB3262055913	400.00	2.7067	1,144.81	1,082.69	0.0000	4.3300	50.0000	0.0000	(0.2754)	(0.0301)	0.0000	2	(0.3055)	01/06/2025
300761.ZK	12/30/2024	SDB3262055913	3,000.00	2.6309	8,586.06	7,892.85	0.0000	4.3300	50.0000	0.0000	(1.0327)	(0.1096)	0.0000	1	(1.1423)	01/06/2025
300761.ZK	12/30/2024	SDB3262055913	6,000.00	2.6309	17,172.11	15,785.69	0.0000	4.3300	50.0000	0.0000	(2.0654)	(0.2192)	0.0000	1	(2.2847)	01/06/2025
300761.ZK	12/30/2024	SDB3262055913	200.00	2.6309	572.40	526.19	0.0000	4.3300	50.0000	0.0000	(0.0688)	(0.0073)	0.0000	1	(0.0762)	01/06/2025
300761.ZK	12/30/2024	SDB3262055913	2,700.00	2.6309	7,727.45	7,103.56	0.0000	4.3300	50.0000	0.0000	(0.9294)	(0.0987)	0.0000	1	(1.0281)	01/06/2025
300761.ZK	12/30/2024	SDB3262055913	1,500.00	2.6309	4,293.03	3,946.42	0.0000	4.3300	50.0000	0.0000	(0.5164)	(0.0548)	0.0000	1	(0.5712)	01/06/2025
300761.ZK	12/30/2024	SDB3262055913	1,900.00	2.6309	5,437.84	4,998.80	0.0000	4.3300	50.0000	0.0000	(0.6541)	(0.0694)	0.0000	1	(0.7235)	01/06/2025
300761.ZK	12/30/2024	SDB3262055913	2,100.00	2.6309	6,010.24	5,524.99	0.0000	4.3300	50.0000	0.0000	(0.7229)	(0.0767)	0.0000	1	(0.7996)	01/06/2025
300761.ZK	12/30/2024	SDB3262055913	7,200.00	2.6309	20,606.54	18,942.83	0.0000	4.3300	50.0000	0.0000	(2.4785)	(0.2631)	0.0000	1	(2.7416)	01/06/2025
300761.ZK	12/30/2024	SDB3262055913	300.00	2.6309	858.61	789.28	0.0000	4.3300	50.0000	0.0000	(0.1033)	(0.0110)	0.0000	1	(0.1142)	01/06/2025
300761.ZK	12/30/2024	SDB3262055913	2,700.00	2.6309	7,727.45	7,103.56	0.0000	4.3300	50.0000	0.0000	(0.9294)	(0.0987)	0.0000	1	(1.0281)	01/06/2025
300761.ZK	12/30/2024	SDB3262055913	800.00	2.6309	2,289.62	2,104.76	0.0000	4.3300	50.0000	0.0000	(0.2754)	(0.0292)	0.0000	1	(0.3046)	01/06/2025
300761.ZK	12/30/2024	SDB3262055913	1,900.00	2.6309	5,437.84	4,998.80	0.0000	4.3300	50.0000	0.0000	(0.6541)	(0.0694)	0.0000	1	(0.7235)	01/06/2025
300761.ZK	12/30/2024	SDB3262055913	2,400.00	2.6309	6,868.85	6,314.28	0.0000	4.3300	50.0000	0.0000	(0.8262)	(0.0877)	0.0000	1	(0.9139)	01/06/2025
300761.ZK	12/30/2024	SDB3262055913	400.00	2.6309	1,144.81	1,052.38	0.0000	4.3300	50.0000	0.0000	(0.1377)	(0.0146)	0.0000	1	(0.1523)	01/06/2025
300761.ZK	12/30/2024	SDB3262055913	200.00	2.6309	572.40	526.19	0.0000	4.3300	50.0000	0.0000	(0.0688)	(0.0073)	0.0000	1	(0.0762)	01/06/2025
300761.ZK	12/30/2024	SDB3262055913	1,100.00	2.6309	3,148.22	2,894.04	0.0000	4.3300	50.0000	0.0000	(0.3787)	(0.0402)	0.0000	1	(0.4189)	01/06/2025
300761.ZK	12/30/2024	SDB3262055913	500.00	2.6309	1,431.01	1,315.47	0.0000	4.3300	50.0000	0.0000	(0.1721)	(0.0183)	0.0000	1	(0.1904)	01/06/2025
300761.ZK	12/30/2024	SDB3262055913	1,800.00	2.6309	5,151.63	4,735.71	0.0000	4.3300	50.0000	0.0000	(0.6196)	(0.0658)	0.0000	1	(0.6854)	01/06/2025
300761.ZK	12/30/2024	SDB3262055913	1,200.00	2.6309	3,434.42	3,157.14	0.0000	4.3300	50.0000	0.0000	(0.4131)	(0.0438)	0.0000	1	(0.4569)	01/06/2025
300761.ZK	12/30/2024	SDB3262055913	600.00	2.6309	1,717.21	1,578.57	0.0000	4.3300	50.0000	0.0000	(0.2065)	(0.0219)	0.0000	1	(0.2285)	01/06/2025
300761.ZK	12/30/2024	SDB3262055913	300.00	2.6309	858.61	789.28	0.0000	4.3300	50.0000	0.0000	(0.1033)	(0.0110)	0.0000	1	(0.1142)	01/06/2025
300761.ZK	12/30/2024	SDB3262055913	1,000.00	2.6309	2,862.02	2,630.95	0.0000	4.3300	50.0000	0.0000	(0.3442)	(0.0365)	0.0000	1	(0.3808)	01/06/2025
300761.ZK	12/30/2024	SDB3262055913	500.00	2.6309	1,431.01	1,315.47	0.0000	4.3300	50.0000	0.0000	(0.1721)	(0.0183)	0.0000	1	(0.1904)	01/06/2025
300761.ZK	12/30/2024	SDB3262055913	400.00	2.6309	1,144.81	1,052.38	0.0000	4.3300	50.0000	0.0000	(0.1377)	(0.0146)	0.0000	1	(0.1523)	01/06/2025
300761.ZK	12/27/2024	SDB3262055913	3,000.00	2.6793	8,586.06	8,037.77	0.0000	4.3300	50.0000	0.0000	(3.0981)	(0.3349)	0.0000	3	(3.4330)	01/06/2025
300761.ZK	12/27/2024	SDB3262055913	6,000.00	2.6793	17,172.11	16,075.54	0.0000	4.3300	50.0000	0.0000	(6.1963)	(0.6698)	0.0000	3	(6.8661)	01/06/2025
300761.ZK	12/27/2024	SDB3262055913	200.00	2.6793	572.40	535.85	0.0000	4.3300	50.0000	0.0000	(0.2065)	(0.0223)	0.0000	3	(0.2289)	01/06/2025
300761.ZK	12/27/2024	SDB3262055913	2,700.00	2.6793	7,727.45	7,233.99	0.0000	4.3300	50.0000	0.0000	(2.7883)	(0.3014)	0.0000	3	(3.0897)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
JIANGSU LIHUA ANIMAL HUSBANDRY CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300761.ZK	12/27/2024	SDB3262055913	1,500.00	2.6793	4,293.03	4,018.88	0.0000	4.3300	50.0000	0.0000	(1.5491)	(0.1675)	0.0000	3	(1.7165)	01/06/2025
300761.ZK	12/27/2024	SDB3262055913	1,900.00	2.6793	5,437.84	5,090.59	0.0000	4.3300	50.0000	0.0000	(1.9622)	(0.2121)	0.0000	3	(2.1743)	01/06/2025
300761.ZK	12/27/2024	SDB3262055913	2,100.00	2.6793	6,010.24	5,626.44	0.0000	4.3300	50.0000	0.0000	(2.1687)	(0.2344)	0.0000	3	(2.4031)	01/06/2025
300761.ZK	12/27/2024	SDB3262055913	7,200.00	2.6793	20,606.54	19,290.64	0.0000	4.3300	50.0000	0.0000	(7.4355)	(0.8038)	0.0000	3	(8.2393)	01/06/2025
300761.ZK	12/27/2024	SDB3262055913	300.00	2.6793	858.61	803.78	0.0000	4.3300	50.0000	0.0000	(0.3098)	(0.0335)	0.0000	3	(0.3433)	01/06/2025
300761.ZK	12/27/2024	SDB3262055913	2,700.00	2.6793	7,727.45	7,233.99	0.0000	4.3300	50.0000	0.0000	(2.7883)	(0.3014)	0.0000	3	(3.0897)	01/06/2025
300761.ZK	12/27/2024	SDB3262055913	800.00	2.6793	2,289.62	2,143.40	0.0000	4.3300	50.0000	0.0000	(0.8262)	(0.0893)	0.0000	3	(0.9155)	01/06/2025
300761.ZK	12/27/2024	SDB3262055913	1,900.00	2.6793	5,437.84	5,090.59	0.0000	4.3300	50.0000	0.0000	(1.9622)	(0.2121)	0.0000	3	(2.1743)	01/06/2025
300761.ZK	12/27/2024	SDB3262055913	2,400.00	2.6793	6,868.85	6,430.21	0.0000	4.3300	50.0000	0.0000	(2.4785)	(0.2679)	0.0000	3	(2.7464)	01/06/2025
300761.ZK	12/27/2024	SDB3262055913	400.00	2.6793	1,144.81	1,071.70	0.0000	4.3300	50.0000	0.0000	(0.4131)	(0.0447)	0.0000	3	(0.4577)	01/06/2025
300761.ZK	12/27/2024	SDB3262055913	200.00	2.6793	572.40	535.85	0.0000	4.3300	50.0000	0.0000	(0.2065)	(0.0223)	0.0000	3	(0.2289)	01/06/2025
300761.ZK	12/27/2024	SDB3262055913	1,100.00	2.6793	3,148.22	2,947.18	0.0000	4.3300	50.0000	0.0000	(1.1360)	(0.1228)	0.0000	3	(1.2588)	01/06/2025
300761.ZK	12/27/2024	SDB3262055913	500.00	2.6793	1,431.01	1,339.63	0.0000	4.3300	50.0000	0.0000	(0.5164)	(0.0558)	0.0000	3	(0.5722)	01/06/2025
300761.ZK	12/27/2024	SDB3262055913	1,800.00	2.6793	5,151.63	4,822.66	0.0000	4.3300	50.0000	0.0000	(1.8589)	(0.2009)	0.0000	3	(2.0598)	01/06/2025
300761.ZK	12/27/2024	SDB3262055913	1,200.00	2.6793	3,434.42	3,215.11	0.0000	4.3300	50.0000	0.0000	(1.2393)	(0.1340)	0.0000	3	(1.3732)	01/06/2025
300761.ZK	12/27/2024	SDB3262055913	600.00	2.6793	1,717.21	1,607.55	0.0000	4.3300	50.0000	0.0000	(0.6196)	(0.0670)	0.0000	3	(0.6866)	01/06/2025
300761.ZK	12/27/2024	SDB3262055913	300.00	2.6793	858.61	803.78	0.0000	4.3300	50.0000	0.0000	(0.3098)	(0.0335)	0.0000	3	(0.3433)	01/06/2025
300761.ZK	12/27/2024	SDB3262055913	1,000.00	2.6793	2,862.02	2,679.26	0.0000	4.3300	50.0000	0.0000	(1.0327)	(0.1116)	0.0000	3	(1.1443)	01/06/2025
300761.ZK	12/27/2024	SDB3262055913	500.00	2.6793	1,431.01	1,339.63	0.0000	4.3300	50.0000	0.0000	(0.5164)	(0.0558)	0.0000	3	(0.5722)	01/06/2025
300761.ZK	12/27/2024	SDB3262055913	400.00	2.6793	1,144.81	1,071.70	0.0000	4.3300	50.0000	0.0000	(0.4131)	(0.0447)	0.0000	3	(0.4577)	01/06/2025
300761.ZK	12/26/2024	SDB3262055913	3,000.00	2.6853	8,586.06	8,055.78	0.0000	4.3300	50.0000	0.0000	(1.0327)	(0.1119)	0.0000	1	(1.1446)	01/06/2025
300761.ZK	12/26/2024	SDB3262055913	6,000.00	2.6853	17,172.11	16,111.57	0.0000	4.3300	50.0000	0.0000	(2.0654)	(0.2238)	0.0000	1	(2.2892)	01/06/2025
300761.ZK	12/26/2024	SDB3262055913	200.00	2.6853	572.40	537.05	0.0000	4.3300	50.0000	0.0000	(0.0688)	(0.0075)	0.0000	1	(0.0763)	01/06/2025
300761.ZK	12/26/2024	SDB3262055913	2,700.00	2.6853	7,727.45	7,250.20	0.0000	4.3300	50.0000	0.0000	(0.9294)	(0.1007)	0.0000	1	(1.0301)	01/06/2025
300761.ZK	12/26/2024	SDB3262055913	1,500.00	2.6853	4,293.03	4,027.89	0.0000	4.3300	50.0000	0.0000	(0.5164)	(0.0559)	0.0000	1	(0.5723)	01/06/2025
300761.ZK	12/26/2024	SDB3262055913	1,900.00	2.6853	5,437.84	5,102.00	0.0000	4.3300	50.0000	0.0000	(0.6541)	(0.0709)	0.0000	1	(0.7249)	01/06/2025
300761.ZK	12/26/2024	SDB3262055913	2,100.00	2.6853	6,010.24	5,639.05	0.0000	4.3300	50.0000	0.0000	(0.7229)	(0.0783)	0.0000	1	(0.8012)	01/06/2025
300761.ZK	12/26/2024	SDB3262055913	7,200.00	2.6853	20,606.54	19,333.88	0.0000	4.3300	50.0000	0.0000	(2.4785)	(0.2685)	0.0000	1	(2.7470)	01/06/2025
300761.ZK	12/26/2024	SDB3262055913	300.00	2.6853	858.61	805.58	0.0000	4.3300	50.0000	0.0000	(0.1033)	(0.0112)	0.0000	1	(0.1145)	01/06/2025
300761.ZK	12/26/2024	SDB3262055913	2,700.00	2.6853	7,727.45	7,250.20	0.0000	4.3300	50.0000	0.0000	(0.9294)	(0.1007)	0.0000	1	(1.0301)	01/06/2025
300761.ZK	12/26/2024	SDB3262055913	800.00	2.6853	2,289.62	2,148.21	0.0000	4.3300	50.0000	0.0000	(0.2754)	(0.0298)	0.0000	1	(0.3052)	01/06/2025
300761.ZK	12/26/2024	SDB3262055913	1,900.00	2.6853	5,437.84	5,102.00	0.0000	4.3300	50.0000	0.0000	(0.6541)	(0.0709)	0.0000	1	(0.7249)	01/06/2025
300761.ZK	12/26/2024	SDB3262055913	2,400.00	2.6853	6,868.85	6,444.63	0.0000	4.3300	50.0000	0.0000	(0.8262)	(0.0895)	0.0000	1	(0.9157)	01/06/2025
300761.ZK	12/26/2024	SDB3262055913	400.00	2.6853	1,144.81	1,074.10	0.0000	4.3300	50.0000	0.0000	(0.1377)	(0.0149)	0.0000	1	(0.1526)	01/06/2025
300761.ZK	12/26/2024	SDB3262055913	200.00	2.6853	572.40	537.05	0.0000	4.3300	50.0000	0.0000	(0.0688)	(0.0075)	0.0000	1	(0.0763)	01/06/2025
300761.ZK	12/26/2024	SDB3262055913	1,100.00	2.6853	3,148.22	2,953.79	0.0000	4.3300	50.0000	0.0000	(0.3787)	(0.0410)	0.0000	1	(0.4197)	01/06/2025
300761.ZK	12/26/2024	SDB3262055913	500.00	2.6853	1,431.01	1,342.63	0.0000	4.3300	50.0000	0.0000	(0.1721)	(0.0186)	0.0000	1	(0.1908)	01/06/2025
300761.ZK	12/26/2024	SDB3262055913	1,800.00	2.6853	5,151.63	4,833.47	0.0000	4.3300	50.0000	0.0000	(0.6196)	(0.0671)	0.0000	1	(0.6868)	01/06/2025
300761.ZK	12/26/2024	SDB3262055913	1,200.00	2.6853	3,434.42	3,222.31	0.0000	4.3300	50.0000	0.0000	(0.4131)	(0.0448)	0.0000	1	(0.4578)	01/06/2025
300761.ZK	12/26/2024	SDB3262055913	600.00	2.6853	1,717.21	1,611.16	0.0000	4.3300	50.0000	0.0000	(0.2065)	(0.0224)	0.0000	1	(0.2289)	01/06/2025
300761.ZK	12/26/2024	SDB3262055913	300.00	2.6853	858.61	805.58	0.0000	4.3300	50.0000	0.0000	(0.1033)	(0.0112)	0.0000	1	(0.1145)	01/06/2025
300761.ZK	12/26/2024	SDB3262055913	1,000.00	2.6853	2,862.02	2,685.26	0.0000	4.3300	50.0000	0.0000	(0.3442)	(0.0373)	0.0000	1	(0.3815)	01/06/2025
300761.ZK	12/26/2024	SDB3262055913	500.00	2.6853	1,431.01	1,342.63	0.0000	4.3300	50.0000	0.0000	(0.1721)	(0.0186)	0.0000	1	(0.1908)	01/06/2025
300761.ZK	12/26/2024	SDB3262055913	400.00	2.6853	1,144.81	1,074.10	0.0000	4.3300	50.0000	0.0000	(0.1377)	(0.0149)	0.0000	1	(0.1526)	01/06/2025
300761.ZK	12/24/2024	SDB3262055913	3,000.00	2.6853	8,586.06	8,055.78	0.0000	4.3300	50.0000	0.0000	(2.0654)	(0.2238)	0.0000	2	(2.2892)	01/06/2025
300761.ZK	12/24/2024	SDB3262055913	6,000.00	2.6853	17,172.11	16,111.57	0.0000	4.3300	50.0000	0.0000	(4.1308)	(0.4475)	0.0000	2	(4.5784)	01/06/2025
300761.ZK	12/24/2024	SDB3262055913	200.00	2.6853	572.40	537.05	0.0000	4.3300	50.0000	0.0000	(0.1377)	(0.0149)	0.0000	2	(0.1526)	01/06/2025
300761.ZK	12/24/2024	SDB3262055913	2,700.00	2.6853	7,727.45	7,250.20	0.0000	4.3300	50.0000	0.0000	(1.8589)	(0.2014)	0.0000	2	(2.0603)	01/06/2025
300761.ZK	12/24/2024	SDB3262055913	1,500.00	2.6853	4,293.03	4,027.89	0.0000	4.3300	50.0000	0.0000	(1.0327)	(0.1119)	0.0000	2	(1.1446)	01/06/2025
300761.ZK	12/24/2024	SDB3262055913	1,900.00	2.6853	5,437.84	5,102.00	0.0000	4.3300	50.0000	0.0000	(1.3081)	(0.1417)	0.0000	2	(1.4498)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
JIANGSU LIHUA ANIMAL HUSBANDRY CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300761.ZK	12/24/2024	SDB3262055913	2,100.00	2.6853	6,010.24	5,639.05	0.0000	4.3300	50.0000	0.0000	(1.4458)	(0.1566)	0.0000	2	(1.6024)	01/06/2025
300761.ZK	12/24/2024	SDB3262055913	7,200.00	2.6853	20,606.54	19,333.88	0.0000	4.3300	50.0000	0.0000	(4.9570)	(0.5371)	0.0000	2	(5.4941)	01/06/2025
300761.ZK	12/24/2024	SDB3262055913	300.00	2.6853	858.61	805.58	0.0000	4.3300	50.0000	0.0000	(0.2065)	(0.0224)	0.0000	2	(0.2289)	01/06/2025
300761.ZK	12/24/2024	SDB3262055913	2,700.00	2.6853	7,727.45	7,250.20	0.0000	4.3300	50.0000	0.0000	(1.8589)	(0.2014)	0.0000	2	(2.0603)	01/06/2025
300761.ZK	12/24/2024	SDB3262055913	800.00	2.6853	2,289.62	2,148.21	0.0000	4.3300	50.0000	0.0000	(0.5508)	(0.0597)	0.0000	2	(0.6105)	01/06/2025
300761.ZK	12/24/2024	SDB3262055913	1,900.00	2.6853	5,437.84	5,102.00	0.0000	4.3300	50.0000	0.0000	(1.3081)	(0.1417)	0.0000	2	(1.4498)	01/06/2025
300761.ZK	12/24/2024	SDB3262055913	2,400.00	2.6853	6,868.85	6,444.63	0.0000	4.3300	50.0000	0.0000	(1.6523)	(0.1790)	0.0000	2	(1.8314)	01/06/2025
300761.ZK	12/24/2024	SDB3262055913	400.00	2.6853	1,144.81	1,074.10	0.0000	4.3300	50.0000	0.0000	(0.2754)	(0.0298)	0.0000	2	(0.3052)	01/06/2025
300761.ZK	12/24/2024	SDB3262055913	200.00	2.6853	572.40	537.05	0.0000	4.3300	50.0000	0.0000	(0.1377)	(0.0149)	0.0000	2	(0.1526)	01/06/2025
300761.ZK	12/24/2024	SDB3262055913	1,100.00	2.6853	3,148.22	2,953.79	0.0000	4.3300	50.0000	0.0000	(0.7573)	(0.0820)	0.0000	2	(0.8394)	01/06/2025
300761.ZK	12/24/2024	SDB3262055913	500.00	2.6853	1,431.01	1,342.63	0.0000	4.3300	50.0000	0.0000	(0.3442)	(0.0373)	0.0000	2	(0.3815)	01/06/2025
300761.ZK	12/24/2024	SDB3262055913	1,800.00	2.6853	5,151.63	4,833.47	0.0000	4.3300	50.0000	0.0000	(1.2393)	(0.1343)	0.0000	2	(1.3735)	01/06/2025
300761.ZK	12/24/2024	SDB3262055913	1,200.00	2.6853	3,434.42	3,222.31	0.0000	4.3300	50.0000	0.0000	(0.8262)	(0.0895)	0.0000	2	(0.9157)	01/06/2025
300761.ZK	12/24/2024	SDB3262055913	600.00	2.6853	1,717.21	1,611.16	0.0000	4.3300	50.0000	0.0000	(0.4131)	(0.0448)	0.0000	2	(0.4578)	01/06/2025
300761.ZK	12/24/2024	SDB3262055913	300.00	2.6853	858.61	805.58	0.0000	4.3300	50.0000	0.0000	(0.2065)	(0.0224)	0.0000	2	(0.2289)	01/06/2025
300761.ZK	12/24/2024	SDB3262055913	1,000.00	2.6853	2,862.02	2,685.26	0.0000	4.3300	50.0000	0.0000	(0.6885)	(0.0746)	0.0000	2	(0.7631)	01/06/2025
300761.ZK	12/24/2024	SDB3262055913	500.00	2.6853	1,431.01	1,342.63	0.0000	4.3300	50.0000	0.0000	(0.3442)	(0.0373)	0.0000	2	(0.3815)	01/06/2025
300761.ZK	12/24/2024	SDB3262055913	400.00	2.6853	1,144.81	1,074.10	0.0000	4.3300	50.0000	0.0000	(0.2754)	(0.0298)	0.0000	2	(0.3052)	01/06/2025
300761.ZK	12/23/2024	SDB3262055913	3,000.00	2.7104	8,586.06	8,131.24	0.0000	4.3300	50.0000	0.0000	(1.0327)	(0.1129)	0.0000	1	(1.1456)	01/06/2025
300761.ZK	12/23/2024	SDB3262055913	6,000.00	2.7104	17,172.11	16,262.48	0.0000	4.3300	50.0000	0.0000	(2.0654)	(0.2259)	0.0000	1	(2.2913)	01/06/2025
300761.ZK	12/23/2024	SDB3262055913	200.00	2.7104	572.40	542.08	0.0000	4.3300	50.0000	0.0000	(0.0688)	(0.0075)	0.0000	1	(0.0764)	01/06/2025
300761.ZK	12/23/2024	SDB3262055913	2,700.00	2.7104	7,727.45	7,318.12	0.0000	4.3300	50.0000	0.0000	(0.9294)	(0.1016)	0.0000	1	(1.0311)	01/06/2025
300761.ZK	12/23/2024	SDB3262055913	1,500.00	2.7104	4,293.03	4,065.62	0.0000	4.3300	50.0000	0.0000	(0.5164)	(0.0565)	0.0000	1	(0.5728)	01/06/2025
300761.ZK	12/23/2024	SDB3262055913	1,900.00	2.7104	5,437.84	5,149.79	0.0000	4.3300	50.0000	0.0000	(0.6541)	(0.0715)	0.0000	1	(0.7256)	01/06/2025
300761.ZK	12/23/2024	SDB3262055913	2,100.00	2.7104	6,010.24	5,691.87	0.0000	4.3300	50.0000	0.0000	(0.7229)	(0.0791)	0.0000	1	(0.8020)	01/06/2025
300761.ZK	12/23/2024	SDB3262055913	7,200.00	2.7104	20,606.54	19,514.98	0.0000	4.3300	50.0000	0.0000	(2.4785)	(0.2710)	0.0000	1	(2.7495)	01/06/2025
300761.ZK	12/23/2024	SDB3262055913	300.00	2.7104	858.61	813.12	0.0000	4.3300	50.0000	0.0000	(0.1033)	(0.0113)	0.0000	1	(0.1146)	01/06/2025
300761.ZK	12/23/2024	SDB3262055913	2,700.00	2.7104	7,727.45	7,318.12	0.0000	4.3300	50.0000	0.0000	(0.9294)	(0.1016)	0.0000	1	(1.0311)	01/06/2025
300761.ZK	12/23/2024	SDB3262055913	800.00	2.7104	2,289.62	2,168.33	0.0000	4.3300	50.0000	0.0000	(0.2754)	(0.0301)	0.0000	1	(0.3055)	01/06/2025
300761.ZK	12/23/2024	SDB3262055913	1,900.00	2.7104	5,437.84	5,149.79	0.0000	4.3300	50.0000	0.0000	(0.6541)	(0.0715)	0.0000	1	(0.7256)	01/06/2025
300761.ZK	12/23/2024	SDB3262055913	2,400.00	2.7104	6,868.85	6,504.99	0.0000	4.3300	50.0000	0.0000	(0.8262)	(0.0903)	0.0000	1	(0.9165)	01/06/2025
300761.ZK	12/23/2024	SDB3262055913	400.00	2.7104	1,144.81	1,084.17	0.0000	4.3300	50.0000	0.0000	(0.1377)	(0.0151)	0.0000	1	(0.1528)	01/06/2025
300761.ZK	12/23/2024	SDB3262055913	200.00	2.7104	572.40	542.08	0.0000	4.3300	50.0000	0.0000	(0.0688)	(0.0075)	0.0000	1	(0.0764)	01/06/2025
300761.ZK	12/23/2024	SDB3262055913	1,100.00	2.7104	3,148.22	2,981.46	0.0000	4.3300	50.0000	0.0000	(0.3787)	(0.0414)	0.0000	1	(0.4201)	01/06/2025
300761.ZK	12/23/2024	SDB3262055913	500.00	2.7104	1,431.01	1,355.21	0.0000	4.3300	50.0000	0.0000	(0.1721)	(0.0188)	0.0000	1	(0.1909)	01/06/2025
300761.ZK	12/23/2024	SDB3262055913	1,800.00	2.7104	5,151.63	4,878.75	0.0000	4.3300	50.0000	0.0000	(0.6786)	(0.0678)	0.0000	1	(0.6874)	01/06/2025
300761.ZK	12/23/2024	SDB3262055913	1,200.00	2.7104	3,434.42	3,252.50	0.0000	4.3300	50.0000	0.0000	(0.4131)	(0.0452)	0.0000	1	(0.4583)	01/06/2025
300761.ZK	12/23/2024	SDB3262055913	600.00	2.7104	1,717.21	1,626.25	0.0000	4.3300	50.0000	0.0000	(0.2065)	(0.0226)	0.0000	1	(0.2291)	01/06/2025
300761.ZK	12/23/2024	SDB3262055913	300.00	2.7104	858.61	813.12	0.0000	4.3300	50.0000	0.0000	(0.1033)	(0.0113)	0.0000	1	(0.1146)	01/06/2025
300761.ZK	12/23/2024	SDB3262055913	1,000.00	2.7104	2,862.02	2,710.41	0.0000	4.3300	50.0000	0.0000	(0.3442)	(0.0376)	0.0000	1	(0.3819)	01/06/2025
300761.ZK	12/23/2024	SDB3262055913	500.00	2.7104	1,431.01	1,355.21	0.0000	4.3300	50.0000	0.0000	(0.1721)	(0.0188)	0.0000	1	(0.1909)	01/06/2025
300761.ZK	12/23/2024	SDB3262055913	400.00	2.7104	1,144.81	1,084.17	0.0000	4.3300	50.0000	0.0000	(0.1377)	(0.0151)	0.0000	1	(0.1528)	01/06/2025
300761.ZK	12/20/2024	SDB3262055913	3,000.00	2.7551	8,586.06	8,265.39	0.0000	4.3300	50.0000	0.0000	(3.0981)	(0.3444)	0.0000	3	(3.4425)	01/06/2025
300761.ZK	12/20/2024	SDB3262055913	6,000.00	2.7551	17,172.11	16,530.79	0.0000	4.3300	50.0000	0.0000	(6.1963)	(0.6888)	0.0000	3	(6.8851)	01/06/2025
300761.ZK	12/20/2024	SDB3262055913	200.00	2.7551	572.40	551.03	0.0000	4.3300	50.0000	0.0000	(0.2065)	(0.0230)	0.0000	3	(0.2295)	01/06/2025
300761.ZK	12/20/2024	SDB3262055913	2,700.00	2.7551	7,727.45	7,438.85	0.0000	4.3300	50.0000	0.0000	(2.7883)	(0.3100)	0.0000	3	(3.0983)	01/06/2025
300761.ZK	12/20/2024	SDB3262055913	1,500.00	2.7551	4,293.03	4,132.70	0.0000	4.3300	50.0000	0.0000	(1.5491)	(0.1722)	0.0000	3	(1.7213)	01/06/2025
300761.ZK	12/20/2024	SDB3262055913	1,900.00	2.7551	5,437.84	5,234.75	0.0000	4.3300	50.0000	0.0000	(1.9622)	(0.2181)	0.0000	3	(2.1803)	01/06/2025
300761.ZK	12/20/2024	SDB3262055913	2,100.00	2.7551	6,010.24	5,785.78	0.0000	4.3300	50.0000	0.0000	(2.1687)	(0.2411)	0.0000	3	(2.4098)	01/06/2025
300761.ZK	12/20/2024	SDB3262055913	7,200.00	2.7551	20,606.54	19,836.94	0.0000	4.3300	50.0000	0.0000	(7.4355)	(0.8265)	0.0000	3	(8.2621)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
JIANGSU LIHUA ANIMAL HUSBANDRY CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300761.ZK	12/20/2024	SDB3262055913	300.00	2.7551	858.61	826.54	0.0000	4.3300	50.0000	0.0000	(0.3098)	(0.0344)	0.0000	3	(0.3443)	01/06/2025
300761.ZK	12/20/2024	SDB3262055913	2,700.00	2.7551	7,727.45	7,438.85	0.0000	4.3300	50.0000	0.0000	(2.7883)	(0.3100)	0.0000	3	(3.0983)	01/06/2025
300761.ZK	12/20/2024	SDB3262055913	800.00	2.7551	2,289.62	2,204.10	0.0000	4.3300	50.0000	0.0000	(0.8262)	(0.0918)	0.0000	3	(0.9180)	01/06/2025
300761.ZK	12/20/2024	SDB3262055913	1,900.00	2.7551	5,437.84	5,234.75	0.0000	4.3300	50.0000	0.0000	(1.9622)	(0.2181)	0.0000	3	(2.1803)	01/06/2025
300761.ZK	12/20/2024	SDB3262055913	2,400.00	2.7551	6,868.85	6,612.31	0.0000	4.3300	50.0000	0.0000	(2.4785)	(0.2755)	0.0000	3	(2.7540)	01/06/2025
300761.ZK	12/20/2024	SDB3262055913	400.00	2.7551	1,144.81	1,102.05	0.0000	4.3300	50.0000	0.0000	(0.4131)	(0.0459)	0.0000	3	(0.4590)	01/06/2025
300761.ZK	12/20/2024	SDB3262055913	200.00	2.7551	572.40	551.03	0.0000	4.3300	50.0000	0.0000	(0.2065)	(0.0230)	0.0000	3	(0.2295)	01/06/2025
300761.ZK	12/20/2024	SDB3262055913	1,100.00	2.7551	3,148.22	3,030.64	0.0000	4.3300	50.0000	0.0000	(1.1360)	(0.1263)	0.0000	3	(1.2623)	01/06/2025
300761.ZK	12/20/2024	SDB3262055913	500.00	2.7551	1,431.01	1,377.57	0.0000	4.3300	50.0000	0.0000	(0.5164)	(0.0574)	0.0000	3	(0.5738)	01/06/2025
300761.ZK	12/20/2024	SDB3262055913	1,800.00	2.7551	5,151.63	4,959.24	0.0000	4.3300	50.0000	0.0000	(1.8589)	(0.2066)	0.0000	3	(2.0655)	01/06/2025
300761.ZK	12/20/2024	SDB3262055913	1,200.00	2.7551	3,434.42	3,306.16	0.0000	4.3300	50.0000	0.0000	(1.2393)	(0.1378)	0.0000	3	(1.3770)	01/06/2025
300761.ZK	12/20/2024	SDB3262055913	600.00	2.7551	1,717.21	1,653.08	0.0000	4.3300	50.0000	0.0000	(0.6196)	(0.0689)	0.0000	3	(0.6885)	01/06/2025
300761.ZK	12/20/2024	SDB3262055913	300.00	2.7551	858.61	826.54	0.0000	4.3300	50.0000	0.0000	(0.3098)	(0.0344)	0.0000	3	(0.3443)	01/06/2025
300761.ZK	12/20/2024	SDB3262055913	1,000.00	2.7551	2,862.02	2,755.13	0.0000	4.3300	50.0000	0.0000	(1.0327)	(0.1148)	0.0000	3	(1.1475)	01/06/2025
300761.ZK	12/20/2024	SDB3262055913	500.00	2.7551	1,431.01	1,377.57	0.0000	4.3300	50.0000	0.0000	(0.5164)	(0.0574)	0.0000	3	(0.5738)	01/06/2025
300761.ZK	12/20/2024	SDB3262055913	400.00	2.7551	1,144.81	1,102.05	0.0000	4.3300	50.0000	0.0000	(0.4131)	(0.0459)	0.0000	3	(0.4590)	01/06/2025
300761.ZK	12/19/2024	SDB3262055913	3,000.00	2.8103	8,586.06	8,431.05	0.0000	4.5800	50.0000	0.0000	(1.0923)	(0.1171)	0.0000	1	(1.2094)	01/06/2025
300761.ZK	12/19/2024	SDB3262055913	6,000.00	2.8103	17,172.11	16,862.09	0.0000	4.5800	50.0000	0.0000	(2.1847)	(0.2342)	0.0000	1	(2.4189)	01/06/2025
300761.ZK	12/19/2024	SDB3262055913	200.00	2.8103	572.40	562.07	0.0000	4.5800	50.0000	0.0000	(0.0728)	(0.0078)	0.0000	1	(0.0806)	01/06/2025
300761.ZK	12/19/2024	SDB3262055913	2,700.00	2.8103	7,727.45	7,587.94	0.0000	4.5800	50.0000	0.0000	(0.9831)	(0.1054)	0.0000	1	(1.0885)	01/06/2025
300761.ZK	12/19/2024	SDB3262055913	1,500.00	2.8103	4,293.03	4,215.52	0.0000	4.5800	50.0000	0.0000	(0.5462)	(0.0585)	0.0000	1	(0.6047)	01/06/2025
300761.ZK	12/19/2024	SDB3262055913	1,900.00	2.8103	5,437.84	5,339.66	0.0000	4.5800	50.0000	0.0000	(0.6918)	(0.0742)	0.0000	1	(0.7660)	01/06/2025
300761.ZK	12/19/2024	SDB3262055913	2,100.00	2.8103	6,010.24	5,901.73	0.0000	4.5800	50.0000	0.0000	(0.7646)	(0.0820)	0.0000	1	(0.8466)	01/06/2025
300761.ZK	12/19/2024	SDB3262055913	7,200.00	2.8103	20,606.54	20,234.51	0.0000	4.5800	50.0000	0.0000	(2.6216)	(0.2810)	0.0000	1	(2.9026)	01/06/2025
300761.ZK	12/19/2024	SDB3262055913	300.00	2.8103	858.61	843.10	0.0000	4.5800	50.0000	0.0000	(0.1092)	(0.0117)	0.0000	1	(0.1209)	01/06/2025
300761.ZK	12/19/2024	SDB3262055913	2,700.00	2.8103	7,727.45	7,587.94	0.0000	4.5800	50.0000	0.0000	(0.9831)	(0.1054)	0.0000	1	(1.0885)	01/06/2025
300761.ZK	12/19/2024	SDB3262055913	800.00	2.8103	2,289.62	2,248.28	0.0000	4.5800	50.0000	0.0000	(0.2913)	(0.0312)	0.0000	1	(0.3225)	01/06/2025
300761.ZK	12/19/2024	SDB3262055913	1,900.00	2.8103	5,437.84	5,339.66	0.0000	4.5800	50.0000	0.0000	(0.6918)	(0.0742)	0.0000	1	(0.7660)	01/06/2025
300761.ZK	12/19/2024	SDB3262055913	2,400.00	2.8103	6,868.85	6,744.84	0.0000	4.5800	50.0000	0.0000	(0.8739)	(0.0937)	0.0000	1	(0.9675)	01/06/2025
300761.ZK	12/19/2024	SDB3262055913	400.00	2.8103	1,144.81	1,124.14	0.0000	4.5800	50.0000	0.0000	(0.1456)	(0.0156)	0.0000	1	(0.1613)	01/06/2025
300761.ZK	12/19/2024	SDB3262055913	200.00	2.8103	572.40	562.07	0.0000	4.5800	50.0000	0.0000	(0.0728)	(0.0078)	0.0000	1	(0.0806)	01/06/2025
300761.ZK	12/19/2024	SDB3262055913	1,100.00	2.8103	3,148.22	3,091.38	0.0000	4.5800	50.0000	0.0000	(0.4005)	(0.0429)	0.0000	1	(0.4435)	01/06/2025
300761.ZK	12/19/2024	SDB3262055913	500.00	2.8103	1,431.01	1,405.17	0.0000	4.5800	50.0000	0.0000	(0.1821)	(0.0195)	0.0000	1	(0.2016)	01/06/2025
300761.ZK	12/19/2024	SDB3262055913	1,800.00	2.8103	5,151.63	5,058.63	0.0000	4.5800	50.0000	0.0000	(0.6554)	(0.0703)	0.0000	1	(0.7257)	01/06/2025
300761.ZK	12/19/2024	SDB3262055913	1,200.00	2.8103	3,434.42	3,372.42	0.0000	4.5800	50.0000	0.0000	(0.4369)	(0.0468)	0.0000	1	(0.4838)	01/06/2025
300761.ZK	12/19/2024	SDB3262055913	600.00	2.8103	1,717.21	1,686.21	0.0000	4.5800	50.0000	0.0000	(0.2185)	(0.0234)	0.0000	1	(0.2419)	01/06/2025
300761.ZK	12/19/2024	SDB3262055913	300.00	2.8103	858.61	843.10	0.0000	4.5800	50.0000	0.0000	(0.1092)	(0.0117)	0.0000	1	(0.1209)	01/06/2025
300761.ZK	12/19/2024	SDB3262055913	1,000.00	2.8103	2,862.02	2,810.35	0.0000	4.5800	50.0000	0.0000	(0.3641)	(0.0390)	0.0000	1	(0.4031)	01/06/2025
300761.ZK	12/19/2024	SDB3262055913	500.00	2.8103	1,431.01	1,405.17	0.0000	4.5800	50.0000	0.0000	(0.1821)	(0.0195)	0.0000	1	(0.2016)	01/06/2025
300761.ZK	12/19/2024	SDB3262055913	400.00	2.8103	1,144.81	1,124.14	0.0000	4.5800	50.0000	0.0000	(0.1456)	(0.0156)	0.0000	1	(0.1613)	01/06/2025
300761.ZK	12/18/2024	SDB3262055913	3,000.00	2.9086	8,586.06	8,725.90	0.0000	4.5800	50.0000	0.0000	(1.0923)	(0.1212)	0.0000	1	(1.2135)	01/06/2025
300761.ZK	12/18/2024	SDB3262055913	6,000.00	2.9086	17,172.11	17,451.79	0.0000	4.5800	50.0000	0.0000	(2.1847)	(0.2424)	0.0000	1	(2.4271)	01/06/2025
300761.ZK	12/18/2024	SDB3262055913	200.00	2.9086	572.40	581.73	0.0000	4.5800	50.0000	0.0000	(0.0728)	(0.0081)	0.0000	1	(0.0809)	01/06/2025
300761.ZK	12/18/2024	SDB3262055913	2,700.00	2.9086	7,727.45	7,853.31	0.0000	4.5800	50.0000	0.0000	(0.9831)	(0.1091)	0.0000	1	(1.0922)	01/06/2025
300761.ZK	12/18/2024	SDB3262055913	1,500.00	2.9086	4,293.03	4,362.95	0.0000	4.5800	50.0000	0.0000	(0.5462)	(0.0606)	0.0000	1	(0.6068)	01/06/2025
300761.ZK	12/18/2024	SDB3262055913	1,900.00	2.9086	5,437.84	5,526.40	0.0000	4.5800	50.0000	0.0000	(0.6918)	(0.0768)	0.0000	1	(0.7686)	01/06/2025
300761.ZK	12/18/2024	SDB3262055913	2,100.00	2.9086	6,010.24	6,108.13	0.0000	4.5800	50.0000	0.0000	(0.7646)	(0.0848)	0.0000	1	(0.8495)	01/06/2025
300761.ZK	12/18/2024	SDB3262055913	7,200.00	2.9086	20,606.54	20,942.15	0.0000	4.5800	50.0000	0.0000	(2.6216)	(0.2909)	0.0000	1	(2.9125)	01/06/2025
300761.ZK	12/18/2024	SDB3262055913	300.00	2.9086	858.61	872.59	0.0000	4.5800	50.0000	0.0000	(0.1092)	(0.0121)	0.0000	1	(0.1214)	01/06/2025
300761.ZK	12/18/2024	SDB3262055913	2,700.00	2.9086	7,727.45	7,853.31	0.0000	4.5800	50.0000	0.0000	(0.9831)	(0.1091)	0.0000	1	(1.0922)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
JIANGSU LIHUA ANIMAL HUSBANDRY CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300761.ZK	12/18/2024	SDB3262055913	800.00	2.9086	2,289.62	2,326.91	0.0000	4.5800	50.0000	0.0000	(0.2913)	(0.0323)	0.0000	1	(0.3236)	01/06/2025
300761.ZK	12/18/2024	SDB3262055913	1,900.00	2.9086	5,437.84	5,526.40	0.0000	4.5800	50.0000	0.0000	(0.6918)	(0.0768)	0.0000	1	(0.7686)	01/06/2025
300761.ZK	12/18/2024	SDB3262055913	2,400.00	2.9086	6,868.85	6,980.72	0.0000	4.5800	50.0000	0.0000	(0.8739)	(0.0970)	0.0000	1	(0.9708)	01/06/2025
300761.ZK	12/18/2024	SDB3262055913	400.00	2.9086	1,144.81	1,163.45	0.0000	4.5800	50.0000	0.0000	(0.1456)	(0.0162)	0.0000	1	(0.1618)	01/06/2025
300761.ZK	12/18/2024	SDB3262055913	200.00	2.9086	572.40	581.73	0.0000	4.5800	50.0000	0.0000	(0.0728)	(0.0081)	0.0000	1	(0.0809)	01/06/2025
300761.ZK	12/18/2024	SDB3262055913	1,100.00	2.9086	3,148.22	3,199.50	0.0000	4.5800	50.0000	0.0000	(0.4005)	(0.0444)	0.0000	1	(0.4450)	01/06/2025
300761.ZK	12/18/2024	SDB3262055913	500.00	2.9086	1,431.01	1,454.32	0.0000	4.5800	50.0000	0.0000	(0.1821)	(0.0202)	0.0000	1	(0.2023)	01/06/2025
300761.ZK	12/18/2024	SDB3262055913	1,800.00	2.9086	5,151.63	5,235.54	0.0000	4.5800	50.0000	0.0000	(0.6554)	(0.0727)	0.0000	1	(0.7281)	01/06/2025
300761.ZK	12/18/2024	SDB3262055913	1,200.00	2.9086	3,434.42	3,490.36	0.0000	4.5800	50.0000	0.0000	(0.4369)	(0.0485)	0.0000	1	(0.4854)	01/06/2025
300761.ZK	12/18/2024	SDB3262055913	600.00	2.9086	1,717.21	1,745.18	0.0000	4.5800	50.0000	0.0000	(0.2185)	(0.0242)	0.0000	1	(0.2427)	01/06/2025
300761.ZK	12/18/2024	SDB3262055913	300.00	2.9086	858.61	872.59	0.0000	4.5800	50.0000	0.0000	(0.1092)	(0.0121)	0.0000	1	(0.1214)	01/06/2025
300761.ZK	12/18/2024	SDB3262055913	1,000.00	2.9086	2,862.02	2,908.63	0.0000	4.5800	50.0000	0.0000	(0.3641)	(0.0404)	0.0000	1	(0.4045)	01/06/2025
300761.ZK	12/18/2024	SDB3262055913	500.00	2.9086	1,431.01	1,454.32	0.0000	4.5800	50.0000	0.0000	(0.1821)	(0.0202)	0.0000	1	(0.2023)	01/06/2025
300761.ZK	12/18/2024	SDB3262055913	400.00	2.9086	1,144.81	1,163.45	0.0000	4.5800	50.0000	0.0000	(0.1456)	(0.0162)	0.0000	1	(0.1618)	01/06/2025
300761.ZK	12/17/2024	SDB3262055913	3,000.00	3.0181	8,586.06	9,054.31	0.0000	4.5800	50.0000	0.0000	(1.0923)	(0.1258)	0.0000	1	(1.2181)	01/06/2025
300761.ZK	12/17/2024	SDB3262055913	6,000.00	3.0181	17,172.11	18,108.62	0.0000	4.5800	50.0000	0.0000	(2.1847)	(0.2515)	0.0000	1	(2.4362)	01/06/2025
300761.ZK	12/17/2024	SDB3262055913	200.00	3.0181	572.40	603.62	0.0000	4.5800	50.0000	0.0000	(0.0728)	(0.0084)	0.0000	1	(0.0812)	01/06/2025
300761.ZK	12/17/2024	SDB3262055913	2,700.00	3.0181	7,727.45	8,148.88	0.0000	4.5800	50.0000	0.0000	(0.9831)	(0.1132)	0.0000	1	(1.0963)	01/06/2025
300761.ZK	12/17/2024	SDB3262055913	1,500.00	3.0181	4,293.03	4,527.16	0.0000	4.5800	50.0000	0.0000	(0.5462)	(0.0629)	0.0000	1	(0.6090)	01/06/2025
300761.ZK	12/17/2024	SDB3262055913	1,900.00	3.0181	5,437.84	5,734.40	0.0000	4.5800	50.0000	0.0000	(0.6918)	(0.0796)	0.0000	1	(0.7715)	01/06/2025
300761.ZK	12/17/2024	SDB3262055913	2,100.00	3.0181	6,010.24	6,338.02	0.0000	4.5800	50.0000	0.0000	(0.7646)	(0.0880)	0.0000	1	(0.8527)	01/06/2025
300761.ZK	12/17/2024	SDB3262055913	7,200.00	3.0181	20,606.54	21,730.35	0.0000	4.5800	50.0000	0.0000	(2.6216)	(0.3018)	0.0000	1	(2.9234)	01/06/2025
300761.ZK	12/17/2024	SDB3262055913	300.00	3.0181	858.61	905.43	0.0000	4.5800	50.0000	0.0000	(0.1092)	(0.0126)	0.0000	1	(0.1218)	01/06/2025
300761.ZK	12/17/2024	SDB3262055913	2,700.00	3.0181	7,727.45	8,148.88	0.0000	4.5800	50.0000	0.0000	(0.9831)	(0.1132)	0.0000	1	(1.0963)	01/06/2025
300761.ZK	12/17/2024	SDB3262055913	800.00	3.0181	2,289.62	2,414.48	0.0000	4.5800	50.0000	0.0000	(0.2913)	(0.0335)	0.0000	1	(0.3248)	01/06/2025
300761.ZK	12/17/2024	SDB3262055913	1,900.00	3.0181	5,437.84	5,734.40	0.0000	4.5800	50.0000	0.0000	(0.6918)	(0.0796)	0.0000	1	(0.7715)	01/06/2025
300761.ZK	12/17/2024	SDB3262055913	2,400.00	3.0181	6,868.85	7,243.45	0.0000	4.5800	50.0000	0.0000	(0.8739)	(0.1006)	0.0000	1	(0.9745)	01/06/2025
300761.ZK	12/17/2024	SDB3262055913	400.00	3.0181	1,144.81	1,207.24	0.0000	4.5800	50.0000	0.0000	(0.1456)	(0.0168)	0.0000	1	(0.1624)	01/06/2025
300761.ZK	12/17/2024	SDB3262055913	200.00	3.0181	572.40	603.62	0.0000	4.5800	50.0000	0.0000	(0.0728)	(0.0084)	0.0000	1	(0.0812)	01/06/2025
300761.ZK	12/17/2024	SDB3262055913	1,100.00	3.0181	3,148.22	3,319.91	0.0000	4.5800	50.0000	0.0000	(0.4005)	(0.0461)	0.0000	1	(0.4466)	01/06/2025
300761.ZK	12/17/2024	SDB3262055913	500.00	3.0181	1,431.01	1,509.05	0.0000	4.5800	50.0000	0.0000	(0.1821)	(0.0210)	0.0000	1	(0.2030)	01/06/2025
300761.ZK	12/17/2024	SDB3262055913	1,800.00	3.0181	5,151.63	5,432.59	0.0000	4.5800	50.0000	0.0000	(0.6554)	(0.0755)	0.0000	1	(0.7309)	01/06/2025
300761.ZK	12/17/2024	SDB3262055913	1,200.00	3.0181	3,434.42	3,621.72	0.0000	4.5800	50.0000	0.0000	(0.4369)	(0.0503)	0.0000	1	(0.4872)	01/06/2025
300761.ZK	12/17/2024	SDB3262055913	600.00	3.0181	1,717.21	1,810.86	0.0000	4.5800	50.0000	0.0000	(0.2185)	(0.0252)	0.0000	1	(0.2436)	01/06/2025
300761.ZK	12/17/2024	SDB3262055913	300.00	3.0181	858.61	905.43	0.0000	4.5800	50.0000	0.0000	(0.1092)	(0.0126)	0.0000	1	(0.1218)	01/06/2025
300761.ZK	12/17/2024	SDB3262055913	1,000.00	3.0181	2,862.02	3,018.10	0.0000	4.5800	50.0000	0.0000	(0.3641)	(0.0419)	0.0000	1	(0.4060)	01/06/2025
300761.ZK	12/17/2024	SDB3262055913	500.00	3.0181	1,431.01	1,509.05	0.0000	4.5800	50.0000	0.0000	(0.1821)	(0.0210)	0.0000	1	(0.2030)	01/06/2025
300761.ZK	12/17/2024	SDB3262055913	400.00	3.0181	1,144.81	1,207.24	0.0000	4.5800	50.0000	0.0000	(0.1456)	(0.0168)	0.0000	1	(0.1624)	01/06/2025
300761.ZK	12/16/2024	SDB3262055913	3,000.00	2.9408	8,586.06	8,822.25	0.0000	4.5800	50.0000	0.0000	(1.0923)	(0.1225)	0.0000	1	(1.2149)	01/06/2025
300761.ZK	12/16/2024	SDB3262055913	6,000.00	2.9408	17,172.11	17,644.51	0.0000	4.5800	50.0000	0.0000	(2.1847)	(0.2451)	0.0000	1	(2.4297)	01/06/2025
300761.ZK	12/16/2024	SDB3262055913	200.00	2.9408	572.40	588.15	0.0000	4.5800	50.0000	0.0000	(0.0728)	(0.0082)	0.0000	1	(0.0810)	01/06/2025
300761.ZK	12/16/2024	SDB3262055913	2,700.00	2.9408	7,727.45	7,940.03	0.0000	4.5800	50.0000	0.0000	(0.9831)	(0.1103)	0.0000	1	(1.0934)	01/06/2025
300761.ZK	12/16/2024	SDB3262055913	1,500.00	2.9408	4,293.03	4,411.13	0.0000	4.5800	50.0000	0.0000	(0.5462)	(0.0613)	0.0000	1	(0.6074)	01/06/2025
300761.ZK	12/16/2024	SDB3262055913	1,900.00	2.9408	5,437.84	5,587.43	0.0000	4.5800	50.0000	0.0000	(0.6918)	(0.0776)	0.0000	1	(0.7694)	01/06/2025
300761.ZK	12/16/2024	SDB3262055913	2,100.00	2.9408	6,010.24	6,175.58	0.0000	4.5800	50.0000	0.0000	(0.7646)	(0.0858)	0.0000	1	(0.8504)	01/06/2025
300761.ZK	12/16/2024	SDB3262055913	7,200.00	2.9408	20,606.54	21,173.41	0.0000	4.5800	50.0000	0.0000	(2.6216)	(0.2941)	0.0000	1	(2.9157)	01/06/2025
300761.ZK	12/16/2024	SDB3262055913	300.00	2.9408	858.61	882.23	0.0000	4.5800	50.0000	0.0000	(0.1092)	(0.0123)	0.0000	1	(0.1215)	01/06/2025
300761.ZK	12/16/2024	SDB3262055913	2,700.00	2.9408	7,727.45	7,940.03	0.0000	4.5800	50.0000	0.0000	(0.9831)	(0.1103)	0.0000	1	(1.0934)	01/06/2025
300761.ZK	12/16/2024	SDB3262055913	800.00	2.9408	2,289.62	2,352.60	0.0000	4.5800	50.0000	0.0000	(0.2913)	(0.0327)	0.0000	1	(0.3240)	01/06/2025
300761.ZK	12/16/2024	SDB3262055913	1,900.00	2.9408	5,437.84	5,587.43	0.0000	4.5800	50.0000	0.0000	(0.6918)	(0.0776)	0.0000	1	(0.7694)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
JIANGSU LIHUA ANIMAL HUSBANDRY CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300761.ZK	12/16/2024	SDB3262055913	2,400.00	2.9408	6.868.85	7,057.80	0.0000	4.5800	50.0000	0.0000	(0.8739)	(0.0980)	0.0000	1	(0.9719)	01/06/2025
300761.ZK	12/16/2024	SDB3262055913	400.00	2.9408	1,144.81	1,176.30	0.0000	4.5800	50.0000	0.0000	(0.1456)	(0.0163)	0.0000	1	(0.1620)	01/06/2025
300761.ZK	12/16/2024	SDB3262055913	200.00	2.9408	572.40	588.15	0.0000	4.5800	50.0000	0.0000	(0.0728)	(0.0082)	0.0000	1	(0.0810)	01/06/2025
300761.ZK	12/16/2024	SDB3262055913	1,100.00	2.9408	3,148.22	3,234.83	0.0000	4.5800	50.0000	0.0000	(0.4005)	(0.0449)	0.0000	1	(0.4455)	01/06/2025
300761.ZK	12/16/2024	SDB3262055913	500.00	2.9408	1,431.01	1,470.38	0.0000	4.5800	50.0000	0.0000	(0.1821)	(0.0204)	0.0000	1	(0.2025)	01/06/2025
300761.ZK	12/16/2024	SDB3262055913	1,800.00	2.9408	5,151.63	5,293.35	0.0000	4.5800	50.0000	0.0000	(0.6554)	(0.0735)	0.0000	1	(0.7289)	01/06/2025
300761.ZK	12/16/2024	SDB3262055913	1,200.00	2.9408	3,434.42	3,528.90	0.0000	4.5800	50.0000	0.0000	(0.4369)	(0.0490)	0.0000	1	(0.4859)	01/06/2025
300761.ZK	12/16/2024	SDB3262055913	600.00	2.9408	1,717.21	1,764.45	0.0000	4.5800	50.0000	0.0000	(0.2185)	(0.0245)	0.0000	1	(0.2430)	01/06/2025
300761.ZK	12/16/2024	SDB3262055913	300.00	2.9408	858.61	882.23	0.0000	4.5800	50.0000	0.0000	(0.1092)	(0.0123)	0.0000	1	(0.1215)	01/06/2025
300761.ZK	12/16/2024	SDB3262055913	1,000.00	2.9408	2,862.02	2,940.75	0.0000	4.5800	50.0000	0.0000	(0.3641)	(0.0408)	0.0000	1	(0.4050)	01/06/2025
300761.ZK	12/16/2024	SDB3262055913	500.00	2.9408	1,431.01	1,470.38	0.0000	4.5800	50.0000	0.0000	(0.1821)	(0.0204)	0.0000	1	(0.2025)	01/06/2025
300761.ZK	12/16/2024	SDB3262055913	400.00	2.9408	1,144.81	1,176.30	0.0000	4.5800	50.0000	0.0000	(0.1456)	(0.0163)	0.0000	1	(0.1620)	01/06/2025
300761.ZK	12/13/2024	SDB3262055913	3,000.00	2.9184	8,586.06	8,755.13	0.0000	4.5800	50.0000	0.0000	(3.2770)	(0.3648)	0.0000	3	(3.6418)	01/06/2025
300761.ZK	12/13/2024	SDB3262055913	6,000.00	2.9184	17,172.11	17,510.27	0.0000	4.5800	50.0000	0.0000	(6.5540)	(0.7296)	0.0000	3	(7.2836)	01/06/2025
300761.ZK	12/13/2024	SDB3262055913	200.00	2.9184	572.40	583.68	0.0000	4.5800	50.0000	0.0000	(0.2185)	(0.0243)	0.0000	3	(0.2428)	01/06/2025
300761.ZK	12/13/2024	SDB3262055913	2,700.00	2.9184	7,727.45	7,879.62	0.0000	4.5800	50.0000	0.0000	(2.9493)	(0.3283)	0.0000	3	(3.2776)	01/06/2025
300761.ZK	12/13/2024	SDB3262055913	1,500.00	2.9184	4,293.03	4,377.57	0.0000	4.5800	50.0000	0.0000	(1.6385)	(0.1824)	0.0000	3	(1.8209)	01/06/2025
300761.ZK	12/13/2024	SDB3262055913	1,900.00	2.9184	5,437.84	5,544.92	0.0000	4.5800	50.0000	0.0000	(2.0754)	(0.2310)	0.0000	3	(2.3065)	01/06/2025
300761.ZK	12/13/2024	SDB3262055913	2,100.00	2.9184	6,010.24	6,128.59	0.0000	4.5800	50.0000	0.0000	(2.2939)	(0.2554)	0.0000	3	(2.5493)	01/06/2025
300761.ZK	12/13/2024	SDB3262055913	7,200.00	2.9184	20,606.54	21,012.32	0.0000	4.5800	50.0000	0.0000	(7.8648)	(0.8755)	0.0000	3	(8.7403)	01/06/2025
300761.ZK	12/13/2024	SDB3262055913	300.00	2.9184	858.61	875.51	0.0000	4.5800	50.0000	0.0000	(0.3277)	(0.0365)	0.0000	3	(0.3642)	01/06/2025
300761.ZK	12/13/2024	SDB3262055913	2,700.00	2.9184	7,727.45	7,879.62	0.0000	4.5800	50.0000	0.0000	(2.9493)	(0.3283)	0.0000	3	(3.2776)	01/06/2025
300761.ZK	12/13/2024	SDB3262055913	800.00	2.9184	2,289.62	2,334.70	0.0000	4.5800	50.0000	0.0000	(0.8739)	(0.0973)	0.0000	3	(0.9711)	01/06/2025
300761.ZK	12/13/2024	SDB3262055913	1,900.00	2.9184	5,437.84	5,544.92	0.0000	4.5800	50.0000	0.0000	(2.0754)	(0.2310)	0.0000	3	(2.3065)	01/06/2025
300761.ZK	12/13/2024	SDB3262055913	2,400.00	2.9184	6,868.85	7,004.11	0.0000	4.5800	50.0000	0.0000	(2.6216)	(0.2918)	0.0000	3	(2.9134)	01/06/2025
300761.ZK	12/13/2024	SDB3262055913	400.00	2.9184	1,144.81	1,167.35	0.0000	4.5800	50.0000	0.0000	(0.4369)	(0.0486)	0.0000	3	(0.4856)	01/06/2025
300761.ZK	12/13/2024	SDB3262055913	200.00	2.9184	572.40	583.68	0.0000	4.5800	50.0000	0.0000	(0.2185)	(0.0243)	0.0000	3	(0.2428)	01/06/2025
300761.ZK	12/13/2024	SDB3262055913	1,100.00	2.9184	3,148.22	3,210.22	0.0000	4.5800	50.0000	0.0000	(1.2016)	(0.1338)	0.0000	3	(1.3353)	01/06/2025
300761.ZK	12/13/2024	SDB3262055913	500.00	2.9184	1,431.01	1,459.19	0.0000	4.5800	50.0000	0.0000	(0.5462)	(0.0608)	0.0000	3	(0.6070)	01/06/2025
300761.ZK	12/13/2024	SDB3262055913	1,800.00	2.9184	5,151.63	5,253.08	0.0000	4.5800	50.0000	0.0000	(1.9662)	(0.2189)	0.0000	3	(2.1851)	01/06/2025
300761.ZK	12/13/2024	SDB3262055913	1,200.00	2.9184	3,434.42	3,502.05	0.0000	4.5800	50.0000	0.0000	(1.3108)	(0.1459)	0.0000	3	(1.4567)	01/06/2025
300761.ZK	12/13/2024	SDB3262055913	600.00	2.9184	1,717.21	1,751.03	0.0000	4.5800	50.0000	0.0000	(0.6554)	(0.0730)	0.0000	3	(0.7284)	01/06/2025
300761.ZK	12/13/2024	SDB3262055913	300.00	2.9184	858.61	875.51	0.0000	4.5800	50.0000	0.0000	(0.3277)	(0.0365)	0.0000	3	(0.3642)	01/06/2025
300761.ZK	12/13/2024	SDB3262055913	1,000.00	2.9184	2,862.02	2,918.38	0.0000	4.5800	50.0000	0.0000	(1.0923)	(0.1216)	0.0000	3	(1.2139)	01/06/2025
300761.ZK	12/13/2024	SDB3262055913	500.00	2.9184	1,431.01	1,459.19	0.0000	4.5800	50.0000	0.0000	(0.5462)	(0.0608)	0.0000	3	(0.6070)	01/06/2025
300761.ZK	12/13/2024	SDB3262055913	400.00	2.9184	1,144.81	1,167.35	0.0000	4.5800	50.0000	0.0000	(0.4369)	(0.0486)	0.0000	3	(0.4856)	01/06/2025
300761.ZK	12/12/2024	SDB3262055913	3,000.00	2.8868	8,586.06	8,660.53	0.0000	4.5800	50.0000	0.0000	(1.0923)	(0.1203)	0.0000	1	(1.2126)	01/06/2025
300761.ZK	12/12/2024	SDB3262055913	6,000.00	2.8868	17,172.11	17,321.06	0.0000	4.5800	50.0000	0.0000	(2.1847)	(0.2406)	0.0000	1	(2.4252)	01/06/2025
300761.ZK	12/12/2024	SDB3262055913	200.00	2.8868	572.40	577.37	0.0000	4.5800	50.0000	0.0000	(0.0728)	(0.0080)	0.0000	1	(0.0808)	01/06/2025
300761.ZK	12/12/2024	SDB3262055913	2,700.00	2.8868	7,727.45	7,794.48	0.0000	4.5800	50.0000	0.0000	(0.9831)	(0.1083)	0.0000	1	(1.0914)	01/06/2025
300761.ZK	12/12/2024	SDB3262055913	1,500.00	2.8868	4,293.03	4,330.27	0.0000	4.5800	50.0000	0.0000	(0.5462)	(0.0601)	0.0000	1	(0.6063)	01/06/2025
300761.ZK	12/12/2024	SDB3262055913	1,900.00	2.8868	5,437.84	5,485.00	0.0000	4.5800	50.0000	0.0000	(0.6918)	(0.0762)	0.0000	1	(0.7680)	01/06/2025
300761.ZK	12/12/2024	SDB3262055913	2,100.00	2.8868	6,010.24	6,062.37	0.0000	4.5800	50.0000	0.0000	(0.7646)	(0.0842)	0.0000	1	(0.8488)	01/06/2025
300761.ZK	12/12/2024	SDB3262055913	7,200.00	2.8868	20,606.54	20,785.28	0.0000	4.5800	50.0000	0.0000	(2.6216)	(0.2887)	0.0000	1	(2.9103)	01/06/2025
300761.ZK	12/12/2024	SDB3262055913	300.00	2.8868	858.61	866.05	0.0000	4.5800	50.0000	0.0000	(0.1092)	(0.0120)	0.0000	1	(0.1213)	01/06/2025
300761.ZK	12/12/2024	SDB3262055913	2,700.00	2.8868	7,727.45	7,794.48	0.0000	4.5800	50.0000	0.0000	(0.9831)	(0.1083)	0.0000	1	(1.0914)	01/06/2025
300761.ZK	12/12/2024	SDB3262055913	800.00	2.8868	2,289.62	2,309.48	0.0000	4.5800	50.0000	0.0000	(0.2913)	(0.0321)	0.0000	1	(0.3234)	01/06/2025
300761.ZK	12/12/2024	SDB3262055913	1,900.00	2.8868	5,437.84	5,485.00	0.0000	4.5800	50.0000	0.0000	(0.6918)	(0.0762)	0.0000	1	(0.7680)	01/06/2025
300761.ZK	12/12/2024	SDB3262055913	2,400.00	2.8868	6,868.85	6,928.43	0.0000	4.5800	50.0000	0.0000	(0.8739)	(0.0962)	0.0000	1	(0.9701)	01/06/2025
300761.ZK	12/12/2024	SDB3262055913	400.00	2.8868	1,144.81	1,154.74	0.0000	4.5800	50.0000	0.0000	(0.1456)	(0.0160)	0.0000	1	(0.1617)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
JIANGSU LIHUA ANIMAL HUSBANDRY CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300761.ZK	12/12/2024	SDB3262055913	200.00	2.8868	572.40	577.37	0.0000	4.5800	50.0000	0.0000	(0.0728)	(0.0080)	0.0000	1	(0.0808)	01/06/2025
300761.ZK	12/12/2024	SDB3262055913	1,100.00	2.8868	3,148.22	3,175.53	0.0000	4.5800	50.0000	0.0000	(0.4005)	(0.0441)	0.0000	1	(0.4446)	01/06/2025
300761.ZK	12/12/2024	SDB3262055913	500.00	2.8868	1,431.01	1,443.42	0.0000	4.5800	50.0000	0.0000	(0.1821)	(0.0200)	0.0000	1	(0.2021)	01/06/2025
300761.ZK	12/12/2024	SDB3262055913	1,800.00	2.8868	5,151.63	5,196.32	0.0000	4.5800	50.0000	0.0000	(0.6554)	(0.0722)	0.0000	1	(0.7276)	01/06/2025
300761.ZK	12/12/2024	SDB3262055913	1,200.00	2.8868	3,434.42	3,464.21	0.0000	4.5800	50.0000	0.0000	(0.4369)	(0.0481)	0.0000	1	(0.4850)	01/06/2025
300761.ZK	12/12/2024	SDB3262055913	600.00	2.8868	1,717.21	1,732.11	0.0000	4.5800	50.0000	0.0000	(0.2185)	(0.0241)	0.0000	1	(0.2425)	01/06/2025
300761.ZK	12/12/2024	SDB3262055913	300.00	2.8868	858.61	866.05	0.0000	4.5800	50.0000	0.0000	(0.1092)	(0.0120)	0.0000	1	(0.1213)	01/06/2025
300761.ZK	12/12/2024	SDB3262055913	1,000.00	2.8868	2,862.02	2,886.84	0.0000	4.5800	50.0000	0.0000	(0.3641)	(0.0401)	0.0000	1	(0.4042)	01/06/2025
300761.ZK	12/12/2024	SDB3262055913	500.00	2.8868	1,431.01	1,443.42	0.0000	4.5800	50.0000	0.0000	(0.1821)	(0.0200)	0.0000	1	(0.2021)	01/06/2025
300761.ZK	12/12/2024	SDB3262055913	400.00	2.8868	1,144.81	1,154.74	0.0000	4.5800	50.0000	0.0000	(0.1456)	(0.0160)	0.0000	1	(0.1617)	01/06/2025
300761.ZK	12/11/2024	SDB3262055913	3,000.00	2.8940	8,586.06	8,682.00	0.0000	4.5800	50.0000	0.0000	(1.0923)	(0.1206)	0.0000	1	(1.2129)	01/06/2025
300761.ZK	12/11/2024	SDB3262055913	6,000.00	2.8940	17,172.11	17,364.01	0.0000	4.5800	50.0000	0.0000	(2.1847)	(0.2412)	0.0000	1	(2.4258)	01/06/2025
300761.ZK	12/11/2024	SDB3262055913	200.00	2.8940	572.40	578.80	0.0000	4.5800	50.0000	0.0000	(0.0728)	(0.0080)	0.0000	1	(0.0809)	01/06/2025
300761.ZK	12/11/2024	SDB3262055913	2,700.00	2.8940	7,727.45	7,813.80	0.0000	4.5800	50.0000	0.0000	(0.9831)	(0.1085)	0.0000	1	(1.0916)	01/06/2025
300761.ZK	12/11/2024	SDB3262055913	1,500.00	2.8940	4,293.03	4,341.00	0.0000	4.5800	50.0000	0.0000	(0.5462)	(0.0603)	0.0000	1	(0.6065)	01/06/2025
300761.ZK	12/11/2024	SDB3262055913	1,900.00	2.8940	5,437.84	5,498.60	0.0000	4.5800	50.0000	0.0000	(0.6918)	(0.0764)	0.0000	1	(0.7682)	01/06/2025
300761.ZK	12/11/2024	SDB3262055913	2,100.00	2.8940	6,010.24	6,077.40	0.0000	4.5800	50.0000	0.0000	(0.7646)	(0.0844)	0.0000	1	(0.8490)	01/06/2025
300761.ZK	12/11/2024	SDB3262055913	7,200.00	2.8940	20,606.54	20,836.81	0.0000	4.5800	50.0000	0.0000	(2.6216)	(0.2894)	0.0000	1	(2.9110)	01/06/2025
300761.ZK	12/11/2024	SDB3262055913	300.00	2.8940	858.61	868.20	0.0000	4.5800	50.0000	0.0000	(0.1092)	(0.0121)	0.0000	1	(0.1213)	01/06/2025
300761.ZK	12/11/2024	SDB3262055913	2,700.00	2.8940	7,727.45	7,813.80	0.0000	4.5800	50.0000	0.0000	(0.9831)	(0.1085)	0.0000	1	(1.0916)	01/06/2025
300761.ZK	12/11/2024	SDB3262055913	800.00	2.8940	2,289.62	2,315.20	0.0000	4.5800	50.0000	0.0000	(0.2913)	(0.0322)	0.0000	1	(0.3234)	01/06/2025
300761.ZK	12/11/2024	SDB3262055913	1,900.00	2.8940	5,437.84	5,498.60	0.0000	4.5800	50.0000	0.0000	(0.6918)	(0.0764)	0.0000	1	(0.7682)	01/06/2025
300761.ZK	12/11/2024	SDB3262055913	2,400.00	2.8940	6,868.85	6,945.60	0.0000	4.5800	50.0000	0.0000	(0.8739)	(0.0965)	0.0000	1	(0.9703)	01/06/2025
300761.ZK	12/11/2024	SDB3262055913	400.00	2.8940	1,144.81	1,157.60	0.0000	4.5800	50.0000	0.0000	(0.1456)	(0.0161)	0.0000	1	(0.1617)	01/06/2025
300761.ZK	12/11/2024	SDB3262055913	200.00	2.8940	572.40	578.80	0.0000	4.5800	50.0000	0.0000	(0.0728)	(0.0080)	0.0000	1	(0.0809)	01/06/2025
300761.ZK	12/11/2024	SDB3262055913	1,100.00	2.8940	3,148.22	3,183.40	0.0000	4.5800	50.0000	0.0000	(0.4005)	(0.0442)	0.0000	1	(0.4447)	01/06/2025
300761.ZK	12/11/2024	SDB3262055913	500.00	2.8940	1,431.01	1,447.00	0.0000	4.5800	50.0000	0.0000	(0.1821)	(0.0201)	0.0000	1	(0.2022)	01/06/2025
300761.ZK	12/11/2024	SDB3262055913	1,800.00	2.8940	5,151.63	5,209.20	0.0000	4.5800	50.0000	0.0000	(0.6554)	(0.0724)	0.0000	1	(0.7278)	01/06/2025
300761.ZK	12/11/2024	SDB3262055913	1,200.00	2.8940	3,434.42	3,472.80	0.0000	4.5800	50.0000	0.0000	(0.4369)	(0.0482)	0.0000	1	(0.4852)	01/06/2025
300761.ZK	12/11/2024	SDB3262055913	600.00	2.8940	1,717.21	1,736.40	0.0000	4.5800	50.0000	0.0000	(0.2185)	(0.0241)	0.0000	1	(0.2426)	01/06/2025
300761.ZK	12/11/2024	SDB3262055913	300.00	2.8940	858.61	868.20	0.0000	4.5800	50.0000	0.0000	(0.1092)	(0.0121)	0.0000	1	(0.1213)	01/06/2025
300761.ZK	12/11/2024	SDB3262055913	1,000.00	2.8940	2,862.02	2,894.00	0.0000	4.5800	50.0000	0.0000	(0.3641)	(0.0402)	0.0000	1	(0.4043)	01/06/2025
300761.ZK	12/11/2024	SDB3262055913	500.00	2.8940	1,431.01	1,447.00	0.0000	4.5800	50.0000	0.0000	(0.1821)	(0.0201)	0.0000	1	(0.2022)	01/06/2025
300761.ZK	12/11/2024	SDB3262055913	400.00	2.8940	1,144.81	1,157.60	0.0000	4.5800	50.0000	0.0000	(0.1456)	(0.0161)	0.0000	1	(0.1617)	01/06/2025
300761.ZK	12/10/2024	SDB3262055913	3,000.00	2.8877	8,586.06	8,663.20	0.0000	4.5800	50.0000	0.0000	(1.0923)	(0.1203)	0.0000	1	(1.2127)	01/06/2025
300761.ZK	12/10/2024	SDB3262055913	6,000.00	2.8877	17,172.11	17,326.40	0.0000	4.5800	50.0000	0.0000	(2.1847)	(0.2406)	0.0000	1	(2.4253)	01/06/2025
300761.ZK	12/10/2024	SDB3262055913	200.00	2.8877	572.40	577.55	0.0000	4.5800	50.0000	0.0000	(0.0728)	(0.0080)	0.0000	1	(0.0808)	01/06/2025
300761.ZK	12/10/2024	SDB3262055913	2,700.00	2.8877	7,727.45	7,796.88	0.0000	4.5800	50.0000	0.0000	(0.9831)	(0.1083)	0.0000	1	(1.0914)	01/06/2025
300761.ZK	12/10/2024	SDB3262055913	1,500.00	2.8877	4,293.03	4,331.60	0.0000	4.5800	50.0000	0.0000	(0.5462)	(0.0602)	0.0000	1	(0.6063)	01/06/2025
300761.ZK	12/10/2024	SDB3262055913	1,900.00	2.8877	5,437.84	5,486.69	0.0000	4.5800	50.0000	0.0000	(0.6918)	(0.0762)	0.0000	1	(0.7680)	01/06/2025
300761.ZK	12/10/2024	SDB3262055913	2,100.00	2.8877	6,010.24	6,064.24	0.0000	4.5800	50.0000	0.0000	(0.7646)	(0.0842)	0.0000	1	(0.8489)	01/06/2025
300761.ZK	12/10/2024	SDB3262055913	7,200.00	2.8877	20,606.54	20,791.68	0.0000	4.5800	50.0000	0.0000	(2.6216)	(0.2888)	0.0000	1	(2.9104)	01/06/2025
300761.ZK	12/10/2024	SDB3262055913	300.00	2.8877	858.61	866.32	0.0000	4.5800	50.0000	0.0000	(0.1092)	(0.0120)	0.0000	1	(0.1213)	01/06/2025
300761.ZK	12/10/2024	SDB3262055913	2,700.00	2.8877	7,727.45	7,796.88	0.0000	4.5800	50.0000	0.0000	(0.9831)	(0.1083)	0.0000	1	(1.0914)	01/06/2025
300761.ZK	12/10/2024	SDB3262055913	800.00	2.8877	2,289.62	2,310.19	0.0000	4.5800	50.0000	0.0000	(0.2913)	(0.0321)	0.0000	1	(0.3234)	01/06/2025
300761.ZK	12/10/2024	SDB3262055913	1,900.00	2.8877	5,437.84	5,486.69	0.0000	4.5800	50.0000	0.0000	(0.6918)	(0.0762)	0.0000	1	(0.7680)	01/06/2025
300761.ZK	12/10/2024	SDB3262055913	2,400.00	2.8877	6,868.85	6,930.56	0.0000	4.5800	50.0000	0.0000	(0.8739)	(0.0963)	0.0000	1	(0.9701)	01/06/2025
300761.ZK	12/10/2024	SDB3262055913	400.00	2.8877	1,144.81	1,155.09	0.0000	4.5800	50.0000	0.0000	(0.1456)	(0.0160)	0.0000	1	(0.1617)	01/06/2025
300761.ZK	12/10/2024	SDB3262055913	200.00	2.8877	572.40	577.55	0.0000	4.5800	50.0000	0.0000	(0.0728)	(0.0080)	0.0000	1	(0.0808)	01/06/2025
300761.ZK	12/10/2024	SDB3262055913	1,100.00	2.8877	3,148.22	3,176.51	0.0000	4.5800	50.0000	0.0000	(0.4005)	(0.0441)	0.0000	1	(0.4446)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
JIANGSU LIHUA ANIMAL HUSBANDRY CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300761.ZK	12/10/2024	SDB3262055913	500.00	2.8877	1,431.01	1,443.87	0.0000	4.5800	50.0000	0.0000	(0.1821)	(0.0201)	0.0000	1	(0.2021)	01/06/2025
300761.ZK	12/10/2024	SDB3262055913	1,800.00	2.8877	5,151.63	5,197.92	0.0000	4.5800	50.0000	0.0000	(0.6554)	(0.0722)	0.0000	1	(0.7276)	01/06/2025
300761.ZK	12/10/2024	SDB3262055913	1,200.00	2.8877	3,434.42	3,465.28	0.0000	4.5800	50.0000	0.0000	(0.4369)	(0.0481)	0.0000	1	(0.4851)	01/06/2025
300761.ZK	12/10/2024	SDB3262055913	600.00	2.8877	1,717.21	1,732.64	0.0000	4.5800	50.0000	0.0000	(0.2185)	(0.0241)	0.0000	1	(0.2425)	01/06/2025
300761.ZK	12/10/2024	SDB3262055913	300.00	2.8877	858.61	866.32	0.0000	4.5800	50.0000	0.0000	(0.1092)	(0.0120)	0.0000	1	(0.1213)	01/06/2025
300761.ZK	12/10/2024	SDB3262055913	1,000.00	2.8877	2,862.02	2,887.73	0.0000	4.5800	50.0000	0.0000	(0.3641)	(0.0401)	0.0000	1	(0.4042)	01/06/2025
300761.ZK	12/10/2024	SDB3262055913	500.00	2.8877	1,431.01	1,443.87	0.0000	4.5800	50.0000	0.0000	(0.1821)	(0.0201)	0.0000	1	(0.2021)	01/06/2025
300761.ZK	12/10/2024	SDB3262055913	400.00	2.8877	1,144.81	1,155.09	0.0000	4.5800	50.0000	0.0000	(0.1456)	(0.0160)	0.0000	1	(0.1617)	01/06/2025
300761.ZK	12/09/2024	SDB3262055913	3,000.00	2.9128	8,586.06	8,738.50	0.0000	4.5800	50.0000	0.0000	(1.0923)	(0.1214)	0.0000	1	(1.2137)	01/06/2025
300761.ZK	12/09/2024	SDB3262055913	6,000.00	2.9128	17,172.11	17,477.01	0.0000	4.5800	50.0000	0.0000	(2.1847)	(0.2427)	0.0000	1	(2.4274)	01/06/2025
300761.ZK	12/09/2024	SDB3262055913	200.00	2.9128	572.40	582.57	0.0000	4.5800	50.0000	0.0000	(0.0728)	(0.0081)	0.0000	1	(0.0809)	01/06/2025
300761.ZK	12/09/2024	SDB3262055913	2,700.00	2.9128	7,727.45	7,864.65	0.0000	4.5800	50.0000	0.0000	(0.9831)	(0.1092)	0.0000	1	(1.0923)	01/06/2025
300761.ZK	12/09/2024	SDB3262055913	1,500.00	2.9128	4,293.03	4,369.25	0.0000	4.5800	50.0000	0.0000	(0.5462)	(0.0607)	0.0000	1	(0.6069)	01/06/2025
300761.ZK	12/09/2024	SDB3262055913	1,900.00	2.9128	5,437.84	5,534.39	0.0000	4.5800	50.0000	0.0000	(0.6918)	(0.0769)	0.0000	1	(0.7687)	01/06/2025
300761.ZK	12/09/2024	SDB3262055913	2,100.00	2.9128	6,010.24	6,116.95	0.0000	4.5800	50.0000	0.0000	(0.7646)	(0.0850)	0.0000	1	(0.8496)	01/06/2025
300761.ZK	12/09/2024	SDB3262055913	7,200.00	2.9128	20,606.54	20,972.41	0.0000	4.5800	50.0000	0.0000	(2.6216)	(0.2913)	0.0000	1	(2.9129)	01/06/2025
300761.ZK	12/09/2024	SDB3262055913	300.00	2.9128	858.61	873.85	0.0000	4.5800	50.0000	0.0000	(0.1092)	(0.0121)	0.0000	1	(0.1214)	01/06/2025
300761.ZK	12/09/2024	SDB3262055913	2,700.00	2.9128	7,727.45	7,864.65	0.0000	4.5800	50.0000	0.0000	(0.9831)	(0.1092)	0.0000	1	(1.0923)	01/06/2025
300761.ZK	12/09/2024	SDB3262055913	800.00	2.9128	2,289.62	2,330.27	0.0000	4.5800	50.0000	0.0000	(0.2913)	(0.0324)	0.0000	1	(0.3237)	01/06/2025
300761.ZK	12/09/2024	SDB3262055913	1,900.00	2.9128	5,437.84	5,534.39	0.0000	4.5800	50.0000	0.0000	(0.6918)	(0.0769)	0.0000	1	(0.7687)	01/06/2025
300761.ZK	12/09/2024	SDB3262055913	2,400.00	2.9128	6,868.85	6,990.80	0.0000	4.5800	50.0000	0.0000	(0.8739)	(0.0971)	0.0000	1	(0.9710)	01/06/2025
300761.ZK	12/09/2024	SDB3262055913	400.00	2.9128	1,144.81	1,165.13	0.0000	4.5800	50.0000	0.0000	(0.1456)	(0.0162)	0.0000	1	(0.1618)	01/06/2025
300761.ZK	12/09/2024	SDB3262055913	200.00	2.9128	572.40	582.57	0.0000	4.5800	50.0000	0.0000	(0.0728)	(0.0081)	0.0000	1	(0.0809)	01/06/2025
300761.ZK	12/09/2024	SDB3262055913	1,100.00	2.9128	3,148.22	3,204.12	0.0000	4.5800	50.0000	0.0000	(0.4005)	(0.0445)	0.0000	1	(0.4450)	01/06/2025
300761.ZK	12/09/2024	SDB3262055913	500.00	2.9128	1,431.01	1,456.42	0.0000	4.5800	50.0000	0.0000	(0.1821)	(0.0202)	0.0000	1	(0.2023)	01/06/2025
300761.ZK	12/09/2024	SDB3262055913	1,800.00	2.9128	5,151.63	5,243.10	0.0000	4.5800	50.0000	0.0000	(0.6554)	(0.0728)	0.0000	1	(0.7282)	01/06/2025
300761.ZK	12/09/2024	SDB3262055913	1,200.00	2.9128	3,434.42	3,495.40	0.0000	4.5800	50.0000	0.0000	(0.4369)	(0.0485)	0.0000	1	(0.4855)	01/06/2025
300761.ZK	12/09/2024	SDB3262055913	600.00	2.9128	1,717.21	1,747.70	0.0000	4.5800	50.0000	0.0000	(0.2185)	(0.0243)	0.0000	1	(0.2427)	01/06/2025
300761.ZK	12/09/2024	SDB3262055913	300.00	2.9128	858.61	873.85	0.0000	4.5800	50.0000	0.0000	(0.1092)	(0.0121)	0.0000	1	(0.1214)	01/06/2025
300761.ZK	12/09/2024	SDB3262055913	1,000.00	2.9128	2,862.02	2,912.84	0.0000	4.5800	50.0000	0.0000	(0.3641)	(0.0405)	0.0000	1	(0.4046)	01/06/2025
300761.ZK	12/09/2024	SDB3262055913	500.00	2.9128	1,431.01	1,456.42	0.0000	4.5800	50.0000	0.0000	(0.1821)	(0.0202)	0.0000	1	(0.2023)	01/06/2025
300761.ZK	12/09/2024	SDB3262055913	400.00	2.9128	1,144.81	1,165.13	0.0000	4.5800	50.0000	0.0000	(0.1456)	(0.0162)	0.0000	1	(0.1618)	01/06/2025
300761.ZK	12/06/2024	SDB3262055913	3,000.00	2.9742	8,586.06	8,922.53	0.0000	4.5800	50.0000	0.0000	(3.2770)	(0.3718)	0.0000	3	(3.6488)	01/06/2025
300761.ZK	12/06/2024	SDB3262055913	6,000.00	2.9742	17,172.11	17,845.06	0.0000	4.5800	50.0000	0.0000	(6.5540)	(0.7435)	0.0000	3	(7.2976)	01/06/2025
300761.ZK	12/06/2024	SDB3262055913	200.00	2.9742	572.40	594.84	0.0000	4.5800	50.0000	0.0000	(0.2185)	(0.0248)	0.0000	3	(0.2433)	01/06/2025
300761.ZK	12/06/2024	SDB3262055913	2,700.00	2.9742	7,727.45	8,030.28	0.0000	4.5800	50.0000	0.0000	(2.9493)	(0.3346)	0.0000	3	(3.2839)	01/06/2025
300761.ZK	12/06/2024	SDB3262055913	1,500.00	2.9742	4,293.03	4,461.26	0.0000	4.5800	50.0000	0.0000	(1.6385)	(0.1859)	0.0000	3	(1.8244)	01/06/2025
300761.ZK	12/06/2024	SDB3262055913	1,900.00	2.9742	5,437.84	5,650.93	0.0000	4.5800	50.0000	0.0000	(2.0754)	(0.2355)	0.0000	3	(2.3109)	01/06/2025
300761.ZK	12/06/2024	SDB3262055913	2,100.00	2.9742	6,010.24	6,245.77	0.0000	4.5800	50.0000	0.0000	(2.2939)	(0.2602)	0.0000	3	(2.5541)	01/06/2025
300761.ZK	12/06/2024	SDB3262055913	7,200.00	2.9742	20,606.54	21,414.07	0.0000	4.5800	50.0000	0.0000	(7.8648)	(0.8923)	0.0000	3	(8.7571)	01/06/2025
300761.ZK	12/06/2024	SDB3262055913	300.00	2.9742	858.61	892.25	0.0000	4.5800	50.0000	0.0000	(0.3277)	(0.0372)	0.0000	3	(0.3649)	01/06/2025
300761.ZK	12/06/2024	SDB3262055913	2,700.00	2.9742	7,727.45	8,030.28	0.0000	4.5800	50.0000	0.0000	(2.9493)	(0.3346)	0.0000	3	(3.2839)	01/06/2025
300761.ZK	12/06/2024	SDB3262055913	800.00	2.9742	2,289.62	2,379.34	0.0000	4.5800	50.0000	0.0000	(0.8739)	(0.0991)	0.0000	3	(0.9730)	01/06/2025
300761.ZK	12/06/2024	SDB3262055913	1,900.00	2.9742	5,437.84	5,650.93	0.0000	4.5800	50.0000	0.0000	(2.0754)	(0.2355)	0.0000	3	(2.3109)	01/06/2025
300761.ZK	12/06/2024	SDB3262055913	2,400.00	2.9742	6,868.85	7,138.02	0.0000	4.5800	50.0000	0.0000	(2.6216)	(0.2974)	0.0000	3	(2.9190)	01/06/2025
300761.ZK	12/06/2024	SDB3262055913	400.00	2.9742	1,144.81	1,189.67	0.0000	4.5800	50.0000	0.0000	(0.4369)	(0.0496)	0.0000	3	(0.4865)	01/06/2025
300761.ZK	12/06/2024	SDB3262055913	200.00	2.9742	572.40	594.84	0.0000	4.5800	50.0000	0.0000	(0.2185)	(0.0248)	0.0000	3	(0.2433)	01/06/2025
300761.ZK	12/06/2024	SDB3262055913	1,100.00	2.9742	3,148.22	3,271.59	0.0000	4.5800	50.0000	0.0000	(1.2016)	(0.1363)	0.0000	3	(1.3379)	01/06/2025
300761.ZK	12/06/2024	SDB3262055913	500.00	2.9742	1,431.01	1,487.09	0.0000	4.5800	50.0000	0.0000	(0.5462)	(0.0620)	0.0000	3	(0.6081)	01/06/2025
300761.ZK	12/06/2024	SDB3262055913	1,800.00	2.9742	5,151.63	5,353.52	0.0000	4.5800	50.0000	0.0000	(1.9662)	(0.2231)	0.0000	3	(2.1893)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
JIANGSU LIHUA ANIMAL HUSBANDRY CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300761.ZK	12/06/2024	SDB3262055913	1,200.00	2.9742	3,434.42	3,569.01	0.0000	4.5800	50.0000	0.0000	(1.3108)	(0.1487)	0.0000	3	(1.4595)	01/06/2025
300761.ZK	12/06/2024	SDB3262055913	600.00	2.9742	1,717.21	1,784.51	0.0000	4.5800	50.0000	0.0000	(0.6554)	(0.0744)	0.0000	3	(0.7298)	01/06/2025
300761.ZK	12/06/2024	SDB3262055913	300.00	2.9742	858.61	892.25	0.0000	4.5800	50.0000	0.0000	(0.3277)	(0.0372)	0.0000	3	(0.3649)	01/06/2025
300761.ZK	12/06/2024	SDB3262055913	1,000.00	2.9742	2,862.02	2,974.18	0.0000	4.5800	50.0000	0.0000	(1.0923)	(0.1239)	0.0000	3	(1.2163)	01/06/2025
300761.ZK	12/06/2024	SDB3262055913	500.00	2.9742	1,431.01	1,487.09	0.0000	4.5800	50.0000	0.0000	(0.5462)	(0.0620)	0.0000	3	(0.6081)	01/06/2025
300761.ZK	12/06/2024	SDB3262055913	400.00	2.9742	1,144.81	1,189.67	0.0000	4.5800	50.0000	0.0000	(0.4369)	(0.0496)	0.0000	3	(0.4865)	01/06/2025
300761.ZK	12/05/2024	SDB3262055913	3,000.00	2.8683	8,586.06	8,604.89	0.0000	4.5800	50.0000	0.0000	(1.0923)	(0.1195)	0.0000	1	(1.2118)	01/06/2025
300761.ZK	12/05/2024	SDB3262055913	6,000.00	2.8683	17,172.11	17,209.79	0.0000	4.5800	50.0000	0.0000	(2.1847)	(0.2390)	0.0000	1	(2.4237)	01/06/2025
300761.ZK	12/05/2024	SDB3262055913	200.00	2.8683	572.40	573.66	0.0000	4.5800	50.0000	0.0000	(0.0728)	(0.0080)	0.0000	1	(0.0808)	01/06/2025
300761.ZK	12/05/2024	SDB3262055913	2,700.00	2.8683	7,727.45	7,744.40	0.0000	4.5800	50.0000	0.0000	(0.9831)	(0.1076)	0.0000	1	(1.0907)	01/06/2025
300761.ZK	12/05/2024	SDB3262055913	1,500.00	2.8683	4,293.03	4,302.45	0.0000	4.5800	50.0000	0.0000	(0.5462)	(0.0598)	0.0000	1	(0.6059)	01/06/2025
300761.ZK	12/05/2024	SDB3262055913	1,900.00	2.8683	5,437.84	5,449.77	0.0000	4.5800	50.0000	0.0000	(0.6918)	(0.0757)	0.0000	1	(0.7675)	01/06/2025
300761.ZK	12/05/2024	SDB3262055913	2,100.00	2.8683	6,010.24	6,023.43	0.0000	4.5800	50.0000	0.0000	(0.7646)	(0.0837)	0.0000	1	(0.8483)	01/06/2025
300761.ZK	12/05/2024	SDB3262055913	7,200.00	2.8683	20,606.54	20,651.75	0.0000	4.5800	50.0000	0.0000	(2.6216)	(0.2868)	0.0000	1	(2.9084)	01/06/2025
300761.ZK	12/05/2024	SDB3262055913	300.00	2.8683	858.61	860.49	0.0000	4.5800	50.0000	0.0000	(0.1092)	(0.0120)	0.0000	1	(0.1212)	01/06/2025
300761.ZK	12/05/2024	SDB3262055913	2,700.00	2.8683	7,727.45	7,744.40	0.0000	4.5800	50.0000	0.0000	(0.9831)	(0.1076)	0.0000	1	(1.0907)	01/06/2025
300761.ZK	12/05/2024	SDB3262055913	800.00	2.8683	2,289.62	2,294.64	0.0000	4.5800	50.0000	0.0000	(0.2913)	(0.0319)	0.0000	1	(0.3232)	01/06/2025
300761.ZK	12/05/2024	SDB3262055913	1,900.00	2.8683	5,437.84	5,449.77	0.0000	4.5800	50.0000	0.0000	(0.6918)	(0.0757)	0.0000	1	(0.7675)	01/06/2025
300761.ZK	12/05/2024	SDB3262055913	2,400.00	2.8683	6,868.85	6,883.92	0.0000	4.5800	50.0000	0.0000	(0.8739)	(0.0956)	0.0000	1	(0.9695)	01/06/2025
300761.ZK	12/05/2024	SDB3262055913	400.00	2.8683	1,144.81	1,147.32	0.0000	4.5800	50.0000	0.0000	(0.1456)	(0.0159)	0.0000	1	(0.1616)	01/06/2025
300761.ZK	12/05/2024	SDB3262055913	200.00	2.8683	572.40	573.66	0.0000	4.5800	50.0000	0.0000	(0.0728)	(0.0080)	0.0000	1	(0.0808)	01/06/2025
300761.ZK	12/05/2024	SDB3262055913	1,100.00	2.8683	3,148.22	3,155.13	0.0000	4.5800	50.0000	0.0000	(0.4005)	(0.0438)	0.0000	1	(0.4443)	01/06/2025
300761.ZK	12/05/2024	SDB3262055913	500.00	2.8683	1,431.01	1,434.15	0.0000	4.5800	50.0000	0.0000	(0.1821)	(0.0199)	0.0000	1	(0.2020)	01/06/2025
300761.ZK	12/05/2024	SDB3262055913	1,800.00	2.8683	5,151.63	5,162.94	0.0000	4.5800	50.0000	0.0000	(0.6554)	(0.0717)	0.0000	1	(0.7271)	01/06/2025
300761.ZK	12/05/2024	SDB3262055913	1,200.00	2.8683	3,434.42	3,441.96	0.0000	4.5800	50.0000	0.0000	(0.4369)	(0.0478)	0.0000	1	(0.4847)	01/06/2025
300761.ZK	12/05/2024	SDB3262055913	600.00	2.8683	1,717.21	1,720.98	0.0000	4.5800	50.0000	0.0000	(0.2185)	(0.0239)	0.0000	1	(0.2424)	01/06/2025
300761.ZK	12/05/2024	SDB3262055913	300.00	2.8683	858.61	860.49	0.0000	4.5800	50.0000	0.0000	(0.1092)	(0.0120)	0.0000	1	(0.1212)	01/06/2025
300761.ZK	12/05/2024	SDB3262055913	1,000.00	2.8683	2,862.02	2,868.30	0.0000	4.5800	50.0000	0.0000	(0.3641)	(0.0398)	0.0000	1	(0.4039)	01/06/2025
300761.ZK	12/05/2024	SDB3262055913	500.00	2.8683	1,431.01	1,434.15	0.0000	4.5800	50.0000	0.0000	(0.1821)	(0.0199)	0.0000	1	(0.2020)	01/06/2025
300761.ZK	12/05/2024	SDB3262055913	400.00	2.8683	1,144.81	1,147.32	0.0000	4.5800	50.0000	0.0000	(0.1456)	(0.0159)	0.0000	1	(0.1616)	01/06/2025
300761.ZK	12/04/2024	SDB3262055913	3,000.00	2.8620	8,586.06	8,586.06	0.0000	4.5800	50.0000	0.0000	(1.0923)	(0.1193)	0.0000	1	(1.2116)	01/06/2025
300761.ZK	12/04/2024	SDB3262055913	6,000.00	2.8620	17,172.11	17,172.11	0.0000	4.5800	50.0000	0.0000	(2.1847)	(0.2385)	0.0000	1	(2.4232)	01/06/2025
300761.ZK	12/04/2024	SDB3262055913	200.00	2.8620	572.40	572.40	0.0000	4.5800	50.0000	0.0000	(0.0728)	(0.0080)	0.0000	1	(0.0808)	01/06/2025
300761.ZK	12/04/2024	SDB3262055913	2,700.00	2.8620	7,727.45	7,727.45	0.0000	4.5800	50.0000	0.0000	(0.9831)	(0.1073)	0.0000	1	(1.0904)	01/06/2025
300761.ZK	12/04/2024	SDB3262055913	1,500.00	2.8620	4,293.03	4,293.03	0.0000	4.5800	50.0000	0.0000	(0.5462)	(0.0596)	0.0000	1	(0.6058)	01/06/2025
300761.ZK	12/04/2024	SDB3262055913	1,900.00	2.8620	5,437.84	5,437.84	0.0000	4.5800	50.0000	0.0000	(0.6918)	(0.0755)	0.0000	1	(0.7673)	01/06/2025
300761.ZK	12/04/2024	SDB3262055913	2,100.00	2.8620	6,010.24	6,010.24	0.0000	4.5800	50.0000	0.0000	(0.7646)	(0.0835)	0.0000	1	(0.8481)	01/06/2025
300761.ZK	12/04/2024	SDB3262055913	7,200.00	2.8620	20,606.54	20,606.54	0.0000	4.5800	50.0000	0.0000	(2.6216)	(0.2862)	0.0000	1	(2.9078)	01/06/2025
300761.ZK	12/04/2024	SDB3262055913	300.00	2.8620	858.61	858.61	0.0000	4.5800	50.0000	0.0000	(0.1092)	(0.0119)	0.0000	1	(0.1212)	01/06/2025
300761.ZK	12/04/2024	SDB3262055913	2,700.00	2.8620	7,727.45	7,727.45	0.0000	4.5800	50.0000	0.0000	(0.9831)	(0.1073)	0.0000	1	(1.0904)	01/06/2025
300761.ZK	12/04/2024	SDB3262055913	800.00	2.8620	2,289.62	2,289.62	0.0000	4.5800	50.0000	0.0000	(0.2913)	(0.0318)	0.0000	1	(0.3231)	01/06/2025
300761.ZK	12/04/2024	SDB3262055913	1,900.00	2.8620	5,437.84	5,437.84	0.0000	4.5800	50.0000	0.0000	(0.6918)	(0.0755)	0.0000	1	(0.7673)	01/06/2025
300761.ZK	12/04/2024	SDB3262055913	2,400.00	2.8620	6,868.85	6,868.85	0.0000	4.5800	50.0000	0.0000	(0.8739)	(0.0954)	0.0000	1	(0.9693)	01/06/2025
300761.ZK	12/04/2024	SDB3262055913	400.00	2.8620	1,144.81	1,144.81	0.0000	4.5800	50.0000	0.0000	(0.1456)	(0.0159)	0.0000	1	(0.1615)	01/06/2025
300761.ZK	12/04/2024	SDB3262055913	200.00	2.8620	572.40	572.40	0.0000	4.5800	50.0000	0.0000	(0.0728)	(0.0080)	0.0000	1	(0.0808)	01/06/2025
300761.ZK	12/04/2024	SDB3262055913	1,100.00	2.8620	3,148.22	3,148.22	0.0000	4.5800	50.0000	0.0000	(0.4005)	(0.0437)	0.0000	1	(0.4442)	01/06/2025
300761.ZK	12/04/2024	SDB3262055913	500.00	2.8620	1,431.01	1,431.01	0.0000	4.5800	50.0000	0.0000	(0.1821)	(0.0199)	0.0000	1	(0.2019)	01/06/2025
300761.ZK	12/04/2024	SDB3262055913	1,800.00	2.8620	5,151.63	5,151.63	0.0000	4.5800	50.0000	0.0000	(0.6554)	(0.0716)	0.0000	1	(0.7270)	01/06/2025
300761.ZK	12/04/2024	SDB3262055913	1,200.00	2.8620	3,434.42	3,434.42	0.0000	4.5800	50.0000	0.0000	(0.4369)	(0.0477)	0.0000	1	(0.4846)	01/06/2025
300761.ZK	12/04/2024	SDB3262055913	600.00	2.8620	1,717.21	1,717.21	0.0000	4.5800	50.0000	0.0000	(0.2185)	(0.0239)	0.0000	1	(0.2423)	01/06/2025

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Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
JIANGSU LIHUA ANIMAL HUSBANDRY CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300761.ZK	12/04/2024	SDB3262055913	300.00	2.8620	858.61	858.61	0.0000	4.5800	50.0000	0.0000	(0.1092)	(0.0119)	0.0000	1	(0.1212)	01/06/2025
300761.ZK	12/04/2024	SDB3262055913	1,000.00	2.8620	2,862.02	2,862.02	0.0000	4.5800	50.0000	0.0000	(0.3641)	(0.0398)	0.0000	1	(0.4039)	01/06/2025
300761.ZK	12/04/2024	SDB3262055913	500.00	2.8620	1,431.01	1,431.01	0.0000	4.5800	50.0000	0.0000	(0.1821)	(0.0199)	0.0000	1	(0.2019)	01/06/2025
300761.ZK	12/04/2024	SDB3262055913	400.00	2.8620	1,144.81	1,144.81	0.0000	4.5800	50.0000	0.0000	(0.1456)	(0.0159)	0.0000	1	(0.1615)	01/06/2025
TOTAL JIANGSU LIHUA ANIMAL HUSBANDRY CO.,LTD. CMN CLASS A SERIES NORTHBOUND												(475.2878)	(52.3884)	0.0000	(527.6762)	

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066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
JIANGSU NEW ENERGY DEVELOPMENT CO.,LTD. CMN CLASS A SERIES NORTHBOUND																
603693.SH	01/03/2025	SDB3260122912	300.00	1.3708	429.10	411.25	0.0000	4.3300	50.0000	0.0000	(0.1548)	(0.0171)	0.0000	3	(0.1720)	01/06/2025
603693.SH	01/03/2025	SDB3260122912	2,500.00	1.3708	3,575.80	3,427.05	0.0000	4.3300	50.0000	0.0000	(1.2903)	(0.1428)	0.0000	3	(1.4331)	01/06/2025
603693.SH	01/03/2025	SDB3260122912	600.00	1.3708	858.19	822.49	0.0000	4.3300	50.0000	0.0000	(0.3097)	(0.0343)	0.0000	3	(0.3439)	01/06/2025
603693.SH	01/03/2025	SDB3260122912	600.00	1.3708	858.19	822.49	0.0000	4.3300	50.0000	0.0000	(0.3097)	(0.0343)	0.0000	3	(0.3439)	01/06/2025
603693.SH	01/03/2025	SDB3260122912	400.00	1.3708	572.13	548.33	0.0000	4.3300	50.0000	0.0000	(0.2064)	(0.0228)	0.0000	3	(0.2293)	01/06/2025
603693.SH	01/03/2025	SDB3260122912	200.00	1.3708	286.06	274.16	0.0000	4.3300	50.0000	0.0000	(0.1032)	(0.0114)	0.0000	3	(0.1146)	01/06/2025
603693.SH	01/03/2025	SDB3260122912	300.00	1.3708	429.10	411.25	0.0000	4.3300	50.0000	0.0000	(0.1548)	(0.0171)	0.0000	3	(0.1720)	01/06/2025
603693.SH	01/03/2025	SDB3260122912	14,700.00	1.3708	21,025.69	20,151.04	0.0000	4.3300	50.0000	0.0000	(7.5868)	(0.8396)	0.0000	3	(8.4264)	01/06/2025
603693.SH	01/03/2025	SDB3260122912	1,300.00	1.3708	1,859.41	1,782.06	0.0000	4.3300	50.0000	0.0000	(0.6709)	(0.0743)	0.0000	3	(0.7452)	01/06/2025
603693.SH	01/03/2025	SDB3260122912	100.00	1.3708	143.03	137.08	0.0000	4.3300	50.0000	0.0000	(0.0516)	(0.0057)	0.0000	3	(0.0573)	01/06/2025
603693.SH	01/03/2025	SDB3260122912	400.00	1.3708	572.13	548.33	0.0000	4.3300	50.0000	0.0000	(0.2064)	(0.0228)	0.0000	3	(0.2293)	01/06/2025
603693.SH	01/03/2025	SDB3260122912	2,000.00	1.3708	2,860.64	2,741.64	0.0000	4.3300	50.0000	0.0000	(1.0322)	(0.1142)	0.0000	3	(1.1464)	01/06/2025
603693.SH	01/03/2025	SDB3260122912	1,900.00	1.3708	2,717.61	2,604.56	0.0000	4.3300	50.0000	0.0000	(0.9806)	(0.1085)	0.0000	3	(1.0891)	01/06/2025
603693.SH	01/03/2025	SDB3260122912	400.00	1.3708	572.13	548.33	0.0000	4.3300	50.0000	0.0000	(0.2064)	(0.0228)	0.0000	3	(0.2293)	01/06/2025
603693.SH	01/03/2025	SDB3260122912	1,800.00	1.3708	2,574.57	2,467.47	0.0000	4.3300	50.0000	0.0000	(0.9290)	(0.1028)	0.0000	3	(1.0318)	01/06/2025
603693.SH	01/03/2025	SDB3260122912	600.00	1.3708	858.19	822.49	0.0000	4.3300	50.0000	0.0000	(0.3097)	(0.0343)	0.0000	3	(0.3439)	01/06/2025
603693.SH	01/03/2025	SDB3260122912	200.00	1.3708	286.06	274.16	0.0000	4.3300	50.0000	0.0000	(0.1032)	(0.0114)	0.0000	3	(0.1146)	01/06/2025
603693.SH	01/03/2025	SDB3260122912	400.00	1.3708	572.13	548.33	0.0000	4.3300	50.0000	0.0000	(0.2064)	(0.0228)	0.0000	3	(0.2293)	01/06/2025
603693.SH	01/03/2025	SDB3260122912	300.00	1.3708	429.10	411.25	0.0000	4.3300	50.0000	0.0000	(0.1548)	(0.0171)	0.0000	3	(0.1720)	01/06/2025
603693.SH	01/03/2025	SDB3260122912	600.00	1.3708	858.19	822.49	0.0000	4.3300	50.0000	0.0000	(0.3097)	(0.0343)	0.0000	3	(0.3439)	01/06/2025
603693.SH	01/03/2025	SDB3260122912	700.00	1.3708	1,001.22	959.57	0.0000	4.3300	50.0000	0.0000	(0.3613)	(0.0400)	0.0000	3	(0.4013)	01/06/2025
603693.SH	01/02/2025	SDB3260122912	300.00	1.3898	429.10	416.93	0.0000	4.3300	50.0000	0.0000	(0.0516)	(0.0058)	0.0000	1	(0.0574)	01/06/2025
603693.SH	01/02/2025	SDB3260122912	2,500.00	1.3898	3,575.80	3,474.39	0.0000	4.3300	50.0000	0.0000	(0.4301)	(0.0483)	0.0000	1	(0.4783)	01/06/2025
603693.SH	01/02/2025	SDB3260122912	600.00	1.3898	858.19	833.85	0.0000	4.3300	50.0000	0.0000	(0.1032)	(0.0116)	0.0000	1	(0.1148)	01/06/2025
603693.SH	01/02/2025	SDB3260122912	600.00	1.3898	858.19	833.85	0.0000	4.3300	50.0000	0.0000	(0.1032)	(0.0116)	0.0000	1	(0.1148)	01/06/2025
603693.SH	01/02/2025	SDB3260122912	400.00	1.3898	572.13	555.90	0.0000	4.3300	50.0000	0.0000	(0.0688)	(0.0077)	0.0000	1	(0.0765)	01/06/2025
603693.SH	01/02/2025	SDB3260122912	200.00	1.3898	286.06	277.95	0.0000	4.3300	50.0000	0.0000	(0.0344)	(0.0039)	0.0000	1	(0.0383)	01/06/2025
603693.SH	01/02/2025	SDB3260122912	300.00	1.3898	429.10	416.93	0.0000	4.3300	50.0000	0.0000	(0.0516)	(0.0058)	0.0000	1	(0.0574)	01/06/2025
603693.SH	01/02/2025	SDB3260122912	14,700.00	1.3898	21,025.69	20,429.38	0.0000	4.3300	50.0000	0.0000	(2.5289)	(0.2837)	0.0000	1	(2.8127)	01/06/2025
603693.SH	01/02/2025	SDB3260122912	1,300.00	1.3898	1,859.41	1,806.68	0.0000	4.3300	50.0000	0.0000	(0.2236)	(0.0251)	0.0000	1	(0.2487)	01/06/2025
603693.SH	01/02/2025	SDB3260122912	100.00	1.3898	143.03	138.98	0.0000	4.3300	50.0000	0.0000	(0.0172)	(0.0019)	0.0000	1	(0.0191)	01/06/2025
603693.SH	01/02/2025	SDB3260122912	400.00	1.3898	572.13	555.90	0.0000	4.3300	50.0000	0.0000	(0.0688)	(0.0077)	0.0000	1	(0.0765)	01/06/2025
603693.SH	01/02/2025	SDB3260122912	2,000.00	1.3898	2,860.64	2,779.51	0.0000	4.3300	50.0000	0.0000	(0.3441)	(0.0386)	0.0000	1	(0.3827)	01/06/2025
603693.SH	01/02/2025	SDB3260122912	1,900.00	1.3898	2,717.61	2,640.53	0.0000	4.3300	50.0000	0.0000	(0.3269)	(0.0367)	0.0000	1	(0.3635)	01/06/2025
603693.SH	01/02/2025	SDB3260122912	400.00	1.3898	572.13	555.90	0.0000	4.3300	50.0000	0.0000	(0.0688)	(0.0077)	0.0000	1	(0.0765)	01/06/2025
603693.SH	01/02/2025	SDB3260122912	1,800.00	1.3898	2,574.57	2,501.56	0.0000	4.3300	50.0000	0.0000	(0.3097)	(0.0347)	0.0000	1	(0.3444)	01/06/2025
603693.SH	01/02/2025	SDB3260122912	600.00	1.3898	858.19	833.85	0.0000	4.3300	50.0000	0.0000	(0.1032)	(0.0116)	0.0000	1	(0.1148)	01/06/2025
603693.SH	01/02/2025	SDB3260122912	200.00	1.3898	286.06	277.95	0.0000	4.3300	50.0000	0.0000	(0.0344)	(0.0039)	0.0000	1	(0.0383)	01/06/2025
603693.SH	01/02/2025	SDB3260122912	400.00	1.3898	572.13	555.90	0.0000	4.3300	50.0000	0.0000	(0.0688)	(0.0077)	0.0000	1	(0.0765)	01/06/2025
603693.SH	01/02/2025	SDB3260122912	300.00	1.3898	429.10	416.93	0.0000	4.3300	50.0000	0.0000	(0.0516)	(0.0058)	0.0000	1	(0.0574)	01/06/2025
603693.SH	01/02/2025	SDB3260122912	600.00	1.3898	858.19	833.85	0.0000	4.3300	50.0000	0.0000	(0.1032)	(0.0116)	0.0000	1	(0.1148)	01/06/2025
603693.SH	01/02/2025	SDB3260122912	700.00	1.3898	1,001.22	972.83	0.0000	4.3300	50.0000	0.0000	(0.1204)	(0.0135)	0.0000	1	(0.1339)	01/06/2025
603693.SH	12/31/2024	SDB3260122912	300.00	1.3910	429.10	417.30	0.0000	4.3300	50.0000	0.0000	(0.1032)	(0.0116)	0.0000	2	(0.1148)	01/06/2025
603693.SH	12/31/2024	SDB3260122912	2,500.00	1.3910	3,575.80	3,477.52	0.0000	4.3300	50.0000	0.0000	(0.8602)	(0.0966)	0.0000	2	(0.9568)	01/06/2025
603693.SH	12/31/2024	SDB3260122912	600.00	1.3910	858.19	834.61	0.0000	4.3300	50.0000	0.0000	(0.2064)	(0.0232)	0.0000	2	(0.2296)	01/06/2025
603693.SH	12/31/2024	SDB3260122912	600.00	1.3910	858.19	834.61	0.0000	4.3300	50.0000	0.0000	(0.2064)	(0.0232)	0.0000	2	(0.2296)	01/06/2025
603693.SH	12/31/2024	SDB3260122912	400.00	1.3910	572.13	556.40	0.0000	4.3300	50.0000	0.0000	(0.1376)	(0.0155)	0.0000	2	(0.1531)	01/06/2025
603693.SH	12/31/2024	SDB3260122912	200.00	1.3910	286.06	278.20	0.0000	4.3300	50.0000	0.0000	(0.0688)	(0.0077)	0.0000	2	(0.0765)	01/06/2025
603693.SH	12/31/2024	SDB3260122912	300.00	1.3910	429.10	417.30	0.0000	4.3300	50.0000	0.0000	(0.1032)	(0.0116)	0.0000	2	(0.1148)	01/06/2025
603693.SH	12/31/2024	SDB3260122912	14,700.00	1.3910	21,025.69	20,447.83	0.0000	4.3300	50.0000	0.0000	(5.0578)	(0.5680)	0.0000	2	(5.6258)	01/06/2025

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Long (Cont.)																
JIANGSU NEW ENERGY DEVELOPMENT CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603693.SH	12/31/2024	SDB3260122912	1,300.00	1.3910	1,859.41	1,808.31	0.0000	4.3300	50.0000	0.0000	(0.4473)	(0.0502)	0.0000	2	(0.4975)	01/06/2025
603693.SH	12/31/2024	SDB3260122912	100.00	1.3910	143.03	139.10	0.0000	4.3300	50.0000	0.0000	(0.0344)	(0.0039)	0.0000	2	(0.0383)	01/06/2025
603693.SH	12/31/2024	SDB3260122912	400.00	1.3910	572.13	556.40	0.0000	4.3300	50.0000	0.0000	(0.1376)	(0.0155)	0.0000	2	(0.1531)	01/06/2025
603693.SH	12/31/2024	SDB3260122912	2,000.00	1.3910	2,860.64	2,782.02	0.0000	4.3300	50.0000	0.0000	(0.6881)	(0.0773)	0.0000	2	(0.7654)	01/06/2025
603693.SH	12/31/2024	SDB3260122912	1,900.00	1.3910	2,717.61	2,642.92	0.0000	4.3300	50.0000	0.0000	(0.6537)	(0.0734)	0.0000	2	(0.7271)	01/06/2025
603693.SH	12/31/2024	SDB3260122912	400.00	1.3910	572.13	556.40	0.0000	4.3300	50.0000	0.0000	(0.1376)	(0.0155)	0.0000	2	(0.1531)	01/06/2025
603693.SH	12/31/2024	SDB3260122912	1,800.00	1.3910	2,574.57	2,503.82	0.0000	4.3300	50.0000	0.0000	(0.6193)	(0.0696)	0.0000	2	(0.6889)	01/06/2025
603693.SH	12/31/2024	SDB3260122912	600.00	1.3910	858.19	834.61	0.0000	4.3300	50.0000	0.0000	(0.2064)	(0.0232)	0.0000	2	(0.2296)	01/06/2025
603693.SH	12/31/2024	SDB3260122912	200.00	1.3910	286.06	278.20	0.0000	4.3300	50.0000	0.0000	(0.0688)	(0.0077)	0.0000	2	(0.0765)	01/06/2025
603693.SH	12/31/2024	SDB3260122912	400.00	1.3910	572.13	556.40	0.0000	4.3300	50.0000	0.0000	(0.1376)	(0.0155)	0.0000	2	(0.1531)	01/06/2025
603693.SH	12/31/2024	SDB3260122912	300.00	1.3910	429.10	417.30	0.0000	4.3300	50.0000	0.0000	(0.1032)	(0.0116)	0.0000	2	(0.1148)	01/06/2025
603693.SH	12/31/2024	SDB3260122912	600.00	1.3910	858.19	834.61	0.0000	4.3300	50.0000	0.0000	(0.2064)	(0.0232)	0.0000	2	(0.2296)	01/06/2025
603693.SH	12/31/2024	SDB3260122912	700.00	1.3910	1,001.22	973.71	0.0000	4.3300	50.0000	0.0000	(0.2408)	(0.0270)	0.0000	2	(0.2679)	01/06/2025
603693.SH	12/30/2024	SDB3260122912	300.00	1.3552	429.10	406.55	0.0000	4.3300	50.0000	0.0000	(0.0516)	(0.0056)	0.0000	1	(0.0573)	01/06/2025
603693.SH	12/30/2024	SDB3260122912	2,500.00	1.3552	3,575.80	3,387.93	0.0000	4.3300	50.0000	0.0000	(0.4301)	(0.0471)	0.0000	1	(0.4771)	01/06/2025
603693.SH	12/30/2024	SDB3260122912	600.00	1.3552	858.19	813.10	0.0000	4.3300	50.0000	0.0000	(0.1032)	(0.0113)	0.0000	1	(0.1145)	01/06/2025
603693.SH	12/30/2024	SDB3260122912	600.00	1.3552	858.19	813.10	0.0000	4.3300	50.0000	0.0000	(0.1032)	(0.0113)	0.0000	1	(0.1145)	01/06/2025
603693.SH	12/30/2024	SDB3260122912	400.00	1.3552	572.13	542.07	0.0000	4.3300	50.0000	0.0000	(0.0688)	(0.0075)	0.0000	1	(0.0763)	01/06/2025
603693.SH	12/30/2024	SDB3260122912	200.00	1.3552	286.06	271.03	0.0000	4.3300	50.0000	0.0000	(0.0344)	(0.0038)	0.0000	1	(0.0382)	01/06/2025
603693.SH	12/30/2024	SDB3260122912	300.00	1.3552	429.10	406.55	0.0000	4.3300	50.0000	0.0000	(0.0516)	(0.0056)	0.0000	1	(0.0573)	01/06/2025
603693.SH	12/30/2024	SDB3260122912	14,700.00	1.3552	21,025.69	19,921.01	0.0000	4.3300	50.0000	0.0000	(2.5289)	(0.2767)	0.0000	1	(2.8056)	01/06/2025
603693.SH	12/30/2024	SDB3260122912	1,300.00	1.3552	1,859.41	1,761.72	0.0000	4.3300	50.0000	0.0000	(0.2236)	(0.0245)	0.0000	1	(0.2481)	01/06/2025
603693.SH	12/30/2024	SDB3260122912	100.00	1.3552	143.03	135.52	0.0000	4.3300	50.0000	0.0000	(0.0172)	(0.0019)	0.0000	1	(0.0191)	01/06/2025
603693.SH	12/30/2024	SDB3260122912	400.00	1.3552	572.13	542.07	0.0000	4.3300	50.0000	0.0000	(0.0688)	(0.0075)	0.0000	1	(0.0763)	01/06/2025
603693.SH	12/30/2024	SDB3260122912	2,000.00	1.3552	2,860.64	2,710.34	0.0000	4.3300	50.0000	0.0000	(0.3441)	(0.0376)	0.0000	1	(0.3817)	01/06/2025
603693.SH	12/30/2024	SDB3260122912	1,900.00	1.3552	2,717.61	2,574.82	0.0000	4.3300	50.0000	0.0000	(0.3269)	(0.0358)	0.0000	1	(0.3626)	01/06/2025
603693.SH	12/30/2024	SDB3260122912	400.00	1.3552	572.13	542.07	0.0000	4.3300	50.0000	0.0000	(0.0688)	(0.0075)	0.0000	1	(0.0763)	01/06/2025
603693.SH	12/30/2024	SDB3260122912	1,800.00	1.3552	2,574.57	2,439.31	0.0000	4.3300	50.0000	0.0000	(0.3097)	(0.0339)	0.0000	1	(0.3435)	01/06/2025
603693.SH	12/30/2024	SDB3260122912	600.00	1.3552	858.19	813.10	0.0000	4.3300	50.0000	0.0000	(0.1032)	(0.0113)	0.0000	1	(0.1145)	01/06/2025
603693.SH	12/30/2024	SDB3260122912	200.00	1.3552	286.06	271.03	0.0000	4.3300	50.0000	0.0000	(0.0344)	(0.0038)	0.0000	1	(0.0382)	01/06/2025
603693.SH	12/30/2024	SDB3260122912	400.00	1.3552	572.13	542.07	0.0000	4.3300	50.0000	0.0000	(0.0688)	(0.0075)	0.0000	1	(0.0763)	01/06/2025
603693.SH	12/30/2024	SDB3260122912	300.00	1.3552	429.10	406.55	0.0000	4.3300	50.0000	0.0000	(0.0516)	(0.0056)	0.0000	1	(0.0573)	01/06/2025
603693.SH	12/30/2024	SDB3260122912	600.00	1.3552	858.19	813.10	0.0000	4.3300	50.0000	0.0000	(0.1032)	(0.0113)	0.0000	1	(0.1145)	01/06/2025
603693.SH	12/30/2024	SDB3260122912	700.00	1.3552	1,001.22	948.62	0.0000	4.3300	50.0000	0.0000	(0.1204)	(0.0132)	0.0000	1	(0.1336)	01/06/2025
603693.SH	12/27/2024	SDB3260122912	300.00	1.3725	429.10	411.74	0.0000	4.3300	50.0000	0.0000	(0.1548)	(0.0172)	0.0000	3	(0.1720)	01/06/2025
603693.SH	12/27/2024	SDB3260122912	2,500.00	1.3725	3,575.80	3,431.17	0.0000	4.3300	50.0000	0.0000	(1.2903)	(0.1430)	0.0000	3	(1.4332)	01/06/2025
603693.SH	12/27/2024	SDB3260122912	600.00	1.3725	858.19	823.48	0.0000	4.3300	50.0000	0.0000	(0.3097)	(0.0343)	0.0000	3	(0.3440)	01/06/2025
603693.SH	12/27/2024	SDB3260122912	600.00	1.3725	858.19	823.48	0.0000	4.3300	50.0000	0.0000	(0.3097)	(0.0343)	0.0000	3	(0.3440)	01/06/2025
603693.SH	12/27/2024	SDB3260122912	400.00	1.3725	572.13	548.99	0.0000	4.3300	50.0000	0.0000	(0.2064)	(0.0229)	0.0000	3	(0.2293)	01/06/2025
603693.SH	12/27/2024	SDB3260122912	200.00	1.3725	286.06	274.49	0.0000	4.3300	50.0000	0.0000	(0.1032)	(0.0114)	0.0000	3	(0.1147)	01/06/2025
603693.SH	12/27/2024	SDB3260122912	300.00	1.3725	429.10	411.74	0.0000	4.3300	50.0000	0.0000	(0.1548)	(0.0172)	0.0000	3	(0.1720)	01/06/2025
603693.SH	12/27/2024	SDB3260122912	14,700.00	1.3725	21,025.69	20,175.29	0.0000	4.3300	50.0000	0.0000	(7.5868)	(0.8406)	0.0000	3	(8.4274)	01/06/2025
603693.SH	12/27/2024	SDB3260122912	1,300.00	1.3725	1,859.41	1,784.21	0.0000	4.3300	50.0000	0.0000	(0.6709)	(0.0743)	0.0000	3	(0.7453)	01/06/2025
603693.SH	12/27/2024	SDB3260122912	100.00	1.3725	143.03	137.25	0.0000	4.3300	50.0000	0.0000	(0.0516)	(0.0057)	0.0000	3	(0.0573)	01/06/2025
603693.SH	12/27/2024	SDB3260122912	400.00	1.3725	572.13	548.99	0.0000	4.3300	50.0000	0.0000	(0.2064)	(0.0229)	0.0000	3	(0.2293)	01/06/2025
603693.SH	12/27/2024	SDB3260122912	2,000.00	1.3725	2,860.64	2,744.94	0.0000	4.3300	50.0000	0.0000	(1.0322)	(0.1144)	0.0000	3	(1.1466)	01/06/2025
603693.SH	12/27/2024	SDB3260122912	1,900.00	1.3725	2,717.61	2,607.69	0.0000	4.3300	50.0000	0.0000	(0.9806)	(0.1087)	0.0000	3	(1.0893)	01/06/2025
603693.SH	12/27/2024	SDB3260122912	400.00	1.3725	572.13	548.99	0.0000	4.3300	50.0000	0.0000	(0.2064)	(0.0229)	0.0000	3	(0.2293)	01/06/2025
603693.SH	12/27/2024	SDB3260122912	1,800.00	1.3725	2,574.57	2,470.44	0.0000	4.3300	50.0000	0.0000	(0.9290)	(0.1029)	0.0000	3	(1.0319)	01/06/2025
603693.SH	12/27/2024	SDB3260122912	600.00	1.3725	858.19	823.48	0.0000	4.3300	50.0000	0.0000	(0.3097)	(0.0343)	0.0000	3	(0.3440)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
JIANGSU NEW ENERGY DEVELOPMENT CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603693.SH	12/27/2024	SDB3260122912	200.00	1.3725	286.06	274.49	0.0000	4.3300	50.0000	0.0000	(0.1032)	(0.0114)	0.0000	3	(0.1147)	01/06/2025
603693.SH	12/27/2024	SDB3260122912	400.00	1.3725	572.13	548.99	0.0000	4.3300	50.0000	0.0000	(0.2064)	(0.0229)	0.0000	3	(0.2293)	01/06/2025
603693.SH	12/27/2024	SDB3260122912	300.00	1.3725	429.10	411.74	0.0000	4.3300	50.0000	0.0000	(0.1548)	(0.0172)	0.0000	3	(0.1720)	01/06/2025
603693.SH	12/27/2024	SDB3260122912	600.00	1.3725	858.19	823.48	0.0000	4.3300	50.0000	0.0000	(0.3097)	(0.0343)	0.0000	3	(0.3440)	01/06/2025
603693.SH	12/27/2024	SDB3260122912	700.00	1.3725	1,001.22	960.73	0.0000	4.3300	50.0000	0.0000	(0.3613)	(0.0400)	0.0000	3	(0.4013)	01/06/2025
603693.SH	12/26/2024	SDB3260122912	300.00	1.3741	429.10	412.22	0.0000	4.3300	50.0000	0.0000	(0.0516)	(0.0057)	0.0000	1	(0.0573)	01/06/2025
603693.SH	12/26/2024	SDB3260122912	2,500.00	1.3741	3,575.80	3,435.19	0.0000	4.3300	50.0000	0.0000	(0.4301)	(0.0477)	0.0000	1	(0.4778)	01/06/2025
603693.SH	12/26/2024	SDB3260122912	600.00	1.3741	858.19	824.45	0.0000	4.3300	50.0000	0.0000	(0.1032)	(0.0115)	0.0000	1	(0.1147)	01/06/2025
603693.SH	12/26/2024	SDB3260122912	600.00	1.3741	858.19	824.45	0.0000	4.3300	50.0000	0.0000	(0.1032)	(0.0115)	0.0000	1	(0.1147)	01/06/2025
603693.SH	12/26/2024	SDB3260122912	400.00	1.3741	572.13	549.63	0.0000	4.3300	50.0000	0.0000	(0.0688)	(0.0076)	0.0000	1	(0.0764)	01/06/2025
603693.SH	12/26/2024	SDB3260122912	200.00	1.3741	286.06	274.82	0.0000	4.3300	50.0000	0.0000	(0.0344)	(0.0038)	0.0000	1	(0.0382)	01/06/2025
603693.SH	12/26/2024	SDB3260122912	300.00	1.3741	429.10	412.22	0.0000	4.3300	50.0000	0.0000	(0.0516)	(0.0057)	0.0000	1	(0.0573)	01/06/2025
603693.SH	12/26/2024	SDB3260122912	14,700.00	1.3741	21,025.69	20,198.93	0.0000	4.3300	50.0000	0.0000	(2.5289)	(0.2805)	0.0000	1	(2.8095)	01/06/2025
603693.SH	12/26/2024	SDB3260122912	1,300.00	1.3741	1,859.41	1,786.30	0.0000	4.3300	50.0000	0.0000	(0.2236)	(0.0248)	0.0000	1	(0.2485)	01/06/2025
603693.SH	12/26/2024	SDB3260122912	100.00	1.3741	143.03	137.41	0.0000	4.3300	50.0000	0.0000	(0.0172)	(0.0019)	0.0000	1	(0.0191)	01/06/2025
603693.SH	12/26/2024	SDB3260122912	400.00	1.3741	572.13	549.63	0.0000	4.3300	50.0000	0.0000	(0.0688)	(0.0076)	0.0000	1	(0.0764)	01/06/2025
603693.SH	12/26/2024	SDB3260122912	2,000.00	1.3741	2,860.64	2,748.15	0.0000	4.3300	50.0000	0.0000	(0.3441)	(0.0382)	0.0000	1	(0.3822)	01/06/2025
603693.SH	12/26/2024	SDB3260122912	1,900.00	1.3741	2,717.61	2,610.75	0.0000	4.3300	50.0000	0.0000	(0.3269)	(0.0363)	0.0000	1	(0.3631)	01/06/2025
603693.SH	12/26/2024	SDB3260122912	400.00	1.3741	572.13	549.63	0.0000	4.3300	50.0000	0.0000	(0.0688)	(0.0076)	0.0000	1	(0.0764)	01/06/2025
603693.SH	12/26/2024	SDB3260122912	1,800.00	1.3741	2,574.57	2,473.34	0.0000	4.3300	50.0000	0.0000	(0.3097)	(0.0344)	0.0000	1	(0.3440)	01/06/2025
603693.SH	12/26/2024	SDB3260122912	600.00	1.3741	858.19	824.45	0.0000	4.3300	50.0000	0.0000	(0.1032)	(0.0115)	0.0000	1	(0.1147)	01/06/2025
603693.SH	12/26/2024	SDB3260122912	200.00	1.3741	286.06	274.82	0.0000	4.3300	50.0000	0.0000	(0.0344)	(0.0038)	0.0000	1	(0.0382)	01/06/2025
603693.SH	12/26/2024	SDB3260122912	400.00	1.3741	572.13	549.63	0.0000	4.3300	50.0000	0.0000	(0.0688)	(0.0076)	0.0000	1	(0.0764)	01/06/2025
603693.SH	12/26/2024	SDB3260122912	300.00	1.3741	429.10	412.22	0.0000	4.3300	50.0000	0.0000	(0.0516)	(0.0057)	0.0000	1	(0.0573)	01/06/2025
603693.SH	12/26/2024	SDB3260122912	600.00	1.3741	858.19	824.45	0.0000	4.3300	50.0000	0.0000	(0.1032)	(0.0115)	0.0000	1	(0.1147)	01/06/2025
603693.SH	12/26/2024	SDB3260122912	700.00	1.3741	1,001.22	961.85	0.0000	4.3300	50.0000	0.0000	(0.1204)	(0.0134)	0.0000	1	(0.1338)	01/06/2025
603693.SH	12/24/2024	SDB3260122912	300.00	1.3741	429.10	412.22	0.0000	4.3300	50.0000	0.0000	(0.1032)	(0.0115)	0.0000	2	(0.1147)	01/06/2025
603693.SH	12/24/2024	SDB3260122912	2,500.00	1.3741	3,575.80	3,435.19	0.0000	4.3300	50.0000	0.0000	(0.8602)	(0.0954)	0.0000	2	(0.9556)	01/06/2025
603693.SH	12/24/2024	SDB3260122912	600.00	1.3741	858.19	824.45	0.0000	4.3300	50.0000	0.0000	(0.2064)	(0.0229)	0.0000	2	(0.2293)	01/06/2025
603693.SH	12/24/2024	SDB3260122912	600.00	1.3741	858.19	824.45	0.0000	4.3300	50.0000	0.0000	(0.2064)	(0.0229)	0.0000	2	(0.2293)	01/06/2025
603693.SH	12/24/2024	SDB3260122912	400.00	1.3741	572.13	549.63	0.0000	4.3300	50.0000	0.0000	(0.1376)	(0.0153)	0.0000	2	(0.1529)	01/06/2025
603693.SH	12/24/2024	SDB3260122912	200.00	1.3741	286.06	274.82	0.0000	4.3300	50.0000	0.0000	(0.0688)	(0.0076)	0.0000	2	(0.0764)	01/06/2025
603693.SH	12/24/2024	SDB3260122912	300.00	1.3741	429.10	412.22	0.0000	4.3300	50.0000	0.0000	(0.1032)	(0.0115)	0.0000	2	(0.1147)	01/06/2025
603693.SH	12/24/2024	SDB3260122912	14,700.00	1.3741	21,025.69	20,198.93	0.0000	4.3300	50.0000	0.0000	(5.0578)	(0.5611)	0.0000	2	(5.6189)	01/06/2025
603693.SH	12/24/2024	SDB3260122912	1,300.00	1.3741	1,859.41	1,786.30	0.0000	4.3300	50.0000	0.0000	(0.4473)	(0.0496)	0.0000	2	(0.4969)	01/06/2025
603693.SH	12/24/2024	SDB3260122912	100.00	1.3741	143.03	137.41	0.0000	4.3300	50.0000	0.0000	(0.0344)	(0.0038)	0.0000	2	(0.0382)	01/06/2025
603693.SH	12/24/2024	SDB3260122912	400.00	1.3741	572.13	549.63	0.0000	4.3300	50.0000	0.0000	(0.1376)	(0.0153)	0.0000	2	(0.1529)	01/06/2025
603693.SH	12/24/2024	SDB3260122912	2,000.00	1.3741	2,860.64	2,748.15	0.0000	4.3300	50.0000	0.0000	(0.6881)	(0.0763)	0.0000	2	(0.7645)	01/06/2025
603693.SH	12/24/2024	SDB3260122912	1,900.00	1.3741	2,717.61	2,610.75	0.0000	4.3300	50.0000	0.0000	(0.6537)	(0.0725)	0.0000	2	(0.7263)	01/06/2025
603693.SH	12/24/2024	SDB3260122912	400.00	1.3741	572.13	549.63	0.0000	4.3300	50.0000	0.0000	(0.1376)	(0.0153)	0.0000	2	(0.1529)	01/06/2025
603693.SH	12/24/2024	SDB3260122912	1,800.00	1.3741	2,574.57	2,473.34	0.0000	4.3300	50.0000	0.0000	(0.6193)	(0.0687)	0.0000	2	(0.6880)	01/06/2025
603693.SH	12/24/2024	SDB3260122912	600.00	1.3741	858.19	824.45	0.0000	4.3300	50.0000	0.0000	(0.2064)	(0.0229)	0.0000	2	(0.2293)	01/06/2025
603693.SH	12/24/2024	SDB3260122912	200.00	1.3741	286.06	274.82	0.0000	4.3300	50.0000	0.0000	(0.0688)	(0.0076)	0.0000	2	(0.0764)	01/06/2025
603693.SH	12/24/2024	SDB3260122912	400.00	1.3741	572.13	549.63	0.0000	4.3300	50.0000	0.0000	(0.1376)	(0.0153)	0.0000	2	(0.1529)	01/06/2025
603693.SH	12/24/2024	SDB3260122912	300.00	1.3741	429.10	412.22	0.0000	4.3300	50.0000	0.0000	(0.1032)	(0.0115)	0.0000	2	(0.1147)	01/06/2025
603693.SH	12/24/2024	SDB3260122912	600.00	1.3741	858.19	824.45	0.0000	4.3300	50.0000	0.0000	(0.2064)	(0.0229)	0.0000	2	(0.2293)	01/06/2025
603693.SH	12/24/2024	SDB3260122912	700.00	1.3741	1,001.22	961.85	0.0000	4.3300	50.0000	0.0000	(0.2408)	(0.0267)	0.0000	2	(0.2676)	01/06/2025
603693.SH	12/23/2024	SDB3260122912	300.00	1.4156	429.10	424.67	0.0000	4.3300	50.0000	0.0000	(0.0516)	(0.0059)	0.0000	1	(0.0575)	01/06/2025
603693.SH	12/23/2024	SDB3260122912	2,500.00	1.4156	3,575.80	3,538.90	0.0000	4.3300	50.0000	0.0000	(0.4301)	(0.0492)	0.0000	1	(0.4792)	01/06/2025
603693.SH	12/23/2024	SDB3260122912	600.00	1.4156	858.19	849.34	0.0000	4.3300	50.0000	0.0000	(0.1032)	(0.0118)	0.0000	1	(0.1150)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
JIANGSU NEW ENERGY DEVELOPMENT CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603693.SH	12/23/2024	SDB3260122912	600.00	1.4156	858.19	849.34	0.0000	4.3300	50.0000	0.0000	(0.1032)	(0.0118)	0.0000	1	(0.1150)	01/06/2025
603693.SH	12/23/2024	SDB3260122912	400.00	1.4156	572.13	566.22	0.0000	4.3300	50.0000	0.0000	(0.0688)	(0.0079)	0.0000	1	(0.0767)	01/06/2025
603693.SH	12/23/2024	SDB3260122912	200.00	1.4156	286.06	283.11	0.0000	4.3300	50.0000	0.0000	(0.0344)	(0.0039)	0.0000	1	(0.0383)	01/06/2025
603693.SH	12/23/2024	SDB3260122912	300.00	1.4156	429.10	424.67	0.0000	4.3300	50.0000	0.0000	(0.0516)	(0.0059)	0.0000	1	(0.0575)	01/06/2025
603693.SH	12/23/2024	SDB3260122912	14,700.00	1.4156	21,025.69	20,808.73	0.0000	4.3300	50.0000	0.0000	(2.5289)	(0.2890)	0.0000	1	(2.8179)	01/06/2025
603693.SH	12/23/2024	SDB3260122912	1,300.00	1.4156	1,859.41	1,840.23	0.0000	4.3300	50.0000	0.0000	(0.2236)	(0.0256)	0.0000	1	(0.2492)	01/06/2025
603693.SH	12/23/2024	SDB3260122912	100.00	1.4156	143.03	141.56	0.0000	4.3300	50.0000	0.0000	(0.0172)	(0.0020)	0.0000	1	(0.0192)	01/06/2025
603693.SH	12/23/2024	SDB3260122912	400.00	1.4156	572.13	566.22	0.0000	4.3300	50.0000	0.0000	(0.0688)	(0.0079)	0.0000	1	(0.0767)	01/06/2025
603693.SH	12/23/2024	SDB3260122912	2,000.00	1.4156	2,860.64	2,831.12	0.0000	4.3300	50.0000	0.0000	(0.3441)	(0.0393)	0.0000	1	(0.3834)	01/06/2025
603693.SH	12/23/2024	SDB3260122912	1,900.00	1.4156	2,717.61	2,689.56	0.0000	4.3300	50.0000	0.0000	(0.3269)	(0.0374)	0.0000	1	(0.3642)	01/06/2025
603693.SH	12/23/2024	SDB3260122912	400.00	1.4156	572.13	566.22	0.0000	4.3300	50.0000	0.0000	(0.0688)	(0.0079)	0.0000	1	(0.0767)	01/06/2025
603693.SH	12/23/2024	SDB3260122912	1,800.00	1.4156	2,574.57	2,548.01	0.0000	4.3300	50.0000	0.0000	(0.3097)	(0.0354)	0.0000	1	(0.3451)	01/06/2025
603693.SH	12/23/2024	SDB3260122912	600.00	1.4156	858.19	849.34	0.0000	4.3300	50.0000	0.0000	(0.1032)	(0.0118)	0.0000	1	(0.1150)	01/06/2025
603693.SH	12/23/2024	SDB3260122912	200.00	1.4156	286.06	283.11	0.0000	4.3300	50.0000	0.0000	(0.0344)	(0.0039)	0.0000	1	(0.0383)	01/06/2025
603693.SH	12/23/2024	SDB3260122912	400.00	1.4156	572.13	566.22	0.0000	4.3300	50.0000	0.0000	(0.0688)	(0.0079)	0.0000	1	(0.0767)	01/06/2025
603693.SH	12/23/2024	SDB3260122912	300.00	1.4156	429.10	424.67	0.0000	4.3300	50.0000	0.0000	(0.0516)	(0.0059)	0.0000	1	(0.0575)	01/06/2025
603693.SH	12/23/2024	SDB3260122912	600.00	1.4156	858.19	849.34	0.0000	4.3300	50.0000	0.0000	(0.1032)	(0.0118)	0.0000	1	(0.1150)	01/06/2025
603693.SH	12/23/2024	SDB3260122912	700.00	1.4156	1,001.22	990.89	0.0000	4.3300	50.0000	0.0000	(0.1204)	(0.0138)	0.0000	1	(0.1342)	01/06/2025
603693.SH	12/20/2024	SDB3260122912	300.00	1.4084	429.10	422.53	0.0000	4.3300	50.0000	0.0000	(0.1548)	(0.0176)	0.0000	3	(0.1724)	01/06/2025
603693.SH	12/20/2024	SDB3260122912	2,500.00	1.4084	3,575.80	3,521.05	0.0000	4.3300	50.0000	0.0000	(1.2903)	(0.1467)	0.0000	3	(1.4370)	01/06/2025
603693.SH	12/20/2024	SDB3260122912	600.00	1.4084	858.19	845.05	0.0000	4.3300	50.0000	0.0000	(0.3097)	(0.0352)	0.0000	3	(0.3449)	01/06/2025
603693.SH	12/20/2024	SDB3260122912	600.00	1.4084	858.19	845.05	0.0000	4.3300	50.0000	0.0000	(0.3097)	(0.0352)	0.0000	3	(0.3449)	01/06/2025
603693.SH	12/20/2024	SDB3260122912	400.00	1.4084	572.13	563.37	0.0000	4.3300	50.0000	0.0000	(0.2064)	(0.0235)	0.0000	3	(0.2299)	01/06/2025
603693.SH	12/20/2024	SDB3260122912	200.00	1.4084	286.06	281.68	0.0000	4.3300	50.0000	0.0000	(0.1032)	(0.0117)	0.0000	3	(0.1150)	01/06/2025
603693.SH	12/20/2024	SDB3260122912	300.00	1.4084	429.10	422.53	0.0000	4.3300	50.0000	0.0000	(0.1548)	(0.0176)	0.0000	3	(0.1724)	01/06/2025
603693.SH	12/20/2024	SDB3260122912	14,700.00	1.4084	21,025.69	20,703.80	0.0000	4.3300	50.0000	0.0000	(7.5868)	(0.8627)	0.0000	3	(8.4494)	01/06/2025
603693.SH	12/20/2024	SDB3260122912	1,300.00	1.4084	1,859.41	1,830.95	0.0000	4.3300	50.0000	0.0000	(0.6709)	(0.0763)	0.0000	3	(0.7472)	01/06/2025
603693.SH	12/20/2024	SDB3260122912	100.00	1.4084	143.03	140.84	0.0000	4.3300	50.0000	0.0000	(0.0516)	(0.0059)	0.0000	3	(0.0575)	01/06/2025
603693.SH	12/20/2024	SDB3260122912	400.00	1.4084	572.13	563.37	0.0000	4.3300	50.0000	0.0000	(0.2064)	(0.0235)	0.0000	3	(0.2299)	01/06/2025
603693.SH	12/20/2024	SDB3260122912	2,000.00	1.4084	2,860.64	2,816.84	0.0000	4.3300	50.0000	0.0000	(1.0322)	(0.1174)	0.0000	3	(1.1496)	01/06/2025
603693.SH	12/20/2024	SDB3260122912	1,900.00	1.4084	2,717.61	2,676.00	0.0000	4.3300	50.0000	0.0000	(0.9806)	(0.1115)	0.0000	3	(1.0921)	01/06/2025
603693.SH	12/20/2024	SDB3260122912	400.00	1.4084	572.13	563.37	0.0000	4.3300	50.0000	0.0000	(0.2064)	(0.0235)	0.0000	3	(0.2299)	01/06/2025
603693.SH	12/20/2024	SDB3260122912	1,800.00	1.4084	2,574.57	2,535.16	0.0000	4.3300	50.0000	0.0000	(0.9290)	(0.1056)	0.0000	3	(1.0346)	01/06/2025
603693.SH	12/20/2024	SDB3260122912	600.00	1.4084	858.19	845.05	0.0000	4.3300	50.0000	0.0000	(0.3097)	(0.0352)	0.0000	3	(0.3449)	01/06/2025
603693.SH	12/20/2024	SDB3260122912	200.00	1.4084	286.06	281.68	0.0000	4.3300	50.0000	0.0000	(0.1032)	(0.0117)	0.0000	3	(0.1150)	01/06/2025
603693.SH	12/20/2024	SDB3260122912	400.00	1.4084	572.13	563.37	0.0000	4.3300	50.0000	0.0000	(0.2064)	(0.0235)	0.0000	3	(0.2299)	01/06/2025
603693.SH	12/20/2024	SDB3260122912	300.00	1.4084	429.10	422.53	0.0000	4.3300	50.0000	0.0000	(0.1548)	(0.0176)	0.0000	3	(0.1724)	01/06/2025
603693.SH	12/20/2024	SDB3260122912	600.00	1.4084	858.19	845.05	0.0000	4.3300	50.0000	0.0000	(0.3097)	(0.0352)	0.0000	3	(0.3449)	01/06/2025
603693.SH	12/20/2024	SDB3260122912	700.00	1.4084	1,001.22	985.90	0.0000	4.3300	50.0000	0.0000	(0.3613)	(0.0411)	0.0000	3	(0.4024)	01/06/2025
603693.SH	12/19/2024	SDB3260122912	300.00	1.4285	429.10	428.55	0.0000	4.5800	50.0000	0.0000	(0.0546)	(0.0060)	0.0000	1	(0.0605)	01/06/2025
603693.SH	12/19/2024	SDB3260122912	2,500.00	1.4285	3,575.80	3,571.26	0.0000	4.5800	50.0000	0.0000	(0.4549)	(0.0496)	0.0000	1	(0.5045)	01/06/2025
603693.SH	12/19/2024	SDB3260122912	600.00	1.4285	858.19	857.10	0.0000	4.5800	50.0000	0.0000	(0.1092)	(0.0119)	0.0000	1	(0.1211)	01/06/2025
603693.SH	12/19/2024	SDB3260122912	600.00	1.4285	858.19	857.10	0.0000	4.5800	50.0000	0.0000	(0.1092)	(0.0119)	0.0000	1	(0.1211)	01/06/2025
603693.SH	12/19/2024	SDB3260122912	400.00	1.4285	572.13	571.40	0.0000	4.5800	50.0000	0.0000	(0.0728)	(0.0079)	0.0000	1	(0.0807)	01/06/2025
603693.SH	12/19/2024	SDB3260122912	200.00	1.4285	286.06	285.70	0.0000	4.5800	50.0000	0.0000	(0.0364)	(0.0040)	0.0000	1	(0.0404)	01/06/2025
603693.SH	12/19/2024	SDB3260122912	300.00	1.4285	429.10	428.55	0.0000	4.5800	50.0000	0.0000	(0.0546)	(0.0060)	0.0000	1	(0.0605)	01/06/2025
603693.SH	12/19/2024	SDB3260122912	14,700.00	1.4285	21,025.69	20,998.99	0.0000	4.5800	50.0000	0.0000	(2.6749)	(0.2917)	0.0000	1	(2.9666)	01/06/2025
603693.SH	12/19/2024	SDB3260122912	1,300.00	1.4285	1,859.41	1,857.05	0.0000	4.5800	50.0000	0.0000	(0.2366)	(0.0258)	0.0000	1	(0.2624)	01/06/2025
603693.SH	12/19/2024	SDB3260122912	100.00	1.4285	143.03	142.85	0.0000	4.5800	50.0000	0.0000	(0.0182)	(0.0020)	0.0000	1	(0.0202)	01/06/2025
603693.SH	12/19/2024	SDB3260122912	400.00	1.4285	572.13	571.40	0.0000	4.5800	50.0000	0.0000	(0.0728)	(0.0079)	0.0000	1	(0.0807)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
JIANGSU NEW ENERGY DEVELOPMENT CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603693.SH	12/19/2024	SDB3260122912	2,000.00	1.4285	2,860.64	2,857.01	0.0000	4.5800	50.0000	0.0000	(0.3639)	(0.0397)	0.0000	1	(0.4036)	01/06/2025
603693.SH	12/19/2024	SDB3260122912	1,900.00	1.4285	2,717.61	2,714.16	0.0000	4.5800	50.0000	0.0000	(0.3457)	(0.0377)	0.0000	1	(0.3834)	01/06/2025
603693.SH	12/19/2024	SDB3260122912	400.00	1.4285	572.13	571.40	0.0000	4.5800	50.0000	0.0000	(0.0728)	(0.0079)	0.0000	1	(0.0807)	01/06/2025
603693.SH	12/19/2024	SDB3260122912	1,800.00	1.4285	2,574.57	2,571.31	0.0000	4.5800	50.0000	0.0000	(0.3275)	(0.0357)	0.0000	1	(0.3633)	01/06/2025
603693.SH	12/19/2024	SDB3260122912	600.00	1.4285	858.19	857.10	0.0000	4.5800	50.0000	0.0000	(0.1092)	(0.0119)	0.0000	1	(0.1211)	01/06/2025
603693.SH	12/19/2024	SDB3260122912	200.00	1.4285	286.06	285.70	0.0000	4.5800	50.0000	0.0000	(0.0364)	(0.0040)	0.0000	1	(0.0404)	01/06/2025
603693.SH	12/19/2024	SDB3260122912	400.00	1.4285	572.13	571.40	0.0000	4.5800	50.0000	0.0000	(0.0728)	(0.0079)	0.0000	1	(0.0807)	01/06/2025
603693.SH	12/19/2024	SDB3260122912	300.00	1.4285	429.10	428.55	0.0000	4.5800	50.0000	0.0000	(0.0546)	(0.0060)	0.0000	1	(0.0605)	01/06/2025
603693.SH	12/19/2024	SDB3260122912	600.00	1.4285	858.19	857.10	0.0000	4.5800	50.0000	0.0000	(0.1092)	(0.0119)	0.0000	1	(0.1211)	01/06/2025
603693.SH	12/19/2024	SDB3260122912	700.00	1.4285	1,001.22	999.95	0.0000	4.5800	50.0000	0.0000	(0.1274)	(0.0139)	0.0000	1	(0.1413)	01/06/2025
603693.SH	12/18/2024	SDB3260122912	300.00	1.4132	429.10	423.95	0.0000	4.5800	50.0000	0.0000	(0.0546)	(0.0059)	0.0000	1	(0.0605)	01/06/2025
603693.SH	12/18/2024	SDB3260122912	2,500.00	1.4132	3,575.80	3,532.89	0.0000	4.5800	50.0000	0.0000	(0.4549)	(0.0491)	0.0000	1	(0.5040)	01/06/2025
603693.SH	12/18/2024	SDB3260122912	600.00	1.4132	858.19	847.89	0.0000	4.5800	50.0000	0.0000	(0.1182)	(0.0118)	0.0000	1	(0.1210)	01/06/2025
603693.SH	12/18/2024	SDB3260122912	600.00	1.4132	858.19	847.89	0.0000	4.5800	50.0000	0.0000	(0.1092)	(0.0118)	0.0000	1	(0.1210)	01/06/2025
603693.SH	12/18/2024	SDB3260122912	400.00	1.4132	572.13	565.26	0.0000	4.5800	50.0000	0.0000	(0.0728)	(0.0079)	0.0000	1	(0.0806)	01/06/2025
603693.SH	12/18/2024	SDB3260122912	200.00	1.4132	286.06	282.63	0.0000	4.5800	50.0000	0.0000	(0.0364)	(0.0039)	0.0000	1	(0.0403)	01/06/2025
603693.SH	12/18/2024	SDB3260122912	300.00	1.4132	429.10	423.95	0.0000	4.5800	50.0000	0.0000	(0.0546)	(0.0059)	0.0000	1	(0.0605)	01/06/2025
603693.SH	12/18/2024	SDB3260122912	14,700.00	1.4132	21,025.69	20,773.39	0.0000	4.5800	50.0000	0.0000	(2.6749)	(0.2885)	0.0000	1	(2.9635)	01/06/2025
603693.SH	12/18/2024	SDB3260122912	1,300.00	1.4132	1,859.41	1,837.10	0.0000	4.5800	50.0000	0.0000	(0.2366)	(0.0255)	0.0000	1	(0.2621)	01/06/2025
603693.SH	12/18/2024	SDB3260122912	100.00	1.4132	143.03	141.32	0.0000	4.5800	50.0000	0.0000	(0.0182)	(0.0020)	0.0000	1	(0.0202)	01/06/2025
603693.SH	12/18/2024	SDB3260122912	400.00	1.4132	572.13	565.26	0.0000	4.5800	50.0000	0.0000	(0.0728)	(0.0079)	0.0000	1	(0.0806)	01/06/2025
603693.SH	12/18/2024	SDB3260122912	2,000.00	1.4132	2,860.64	2,826.31	0.0000	4.5800	50.0000	0.0000	(0.3639)	(0.0393)	0.0000	1	(0.4032)	01/06/2025
603693.SH	12/18/2024	SDB3260122912	1,900.00	1.4132	2,717.61	2,685.00	0.0000	4.5800	50.0000	0.0000	(0.3457)	(0.0373)	0.0000	1	(0.3830)	01/06/2025
603693.SH	12/18/2024	SDB3260122912	400.00	1.4132	572.13	565.26	0.0000	4.5800	50.0000	0.0000	(0.0728)	(0.0079)	0.0000	1	(0.0806)	01/06/2025
603693.SH	12/18/2024	SDB3260122912	1,800.00	1.4132	2,574.57	2,543.68	0.0000	4.5800	50.0000	0.0000	(0.3275)	(0.0353)	0.0000	1	(0.3629)	01/06/2025
603693.SH	12/18/2024	SDB3260122912	600.00	1.4132	858.19	847.89	0.0000	4.5800	50.0000	0.0000	(0.1092)	(0.0118)	0.0000	1	(0.1210)	01/06/2025
603693.SH	12/18/2024	SDB3260122912	200.00	1.4132	286.06	282.63	0.0000	4.5800	50.0000	0.0000	(0.0364)	(0.0039)	0.0000	1	(0.0403)	01/06/2025
603693.SH	12/18/2024	SDB3260122912	400.00	1.4132	572.13	565.26	0.0000	4.5800	50.0000	0.0000	(0.0728)	(0.0079)	0.0000	1	(0.0806)	01/06/2025
603693.SH	12/18/2024	SDB3260122912	300.00	1.4132	429.10	423.95	0.0000	4.5800	50.0000	0.0000	(0.0546)	(0.0059)	0.0000	1	(0.0605)	01/06/2025
603693.SH	12/18/2024	SDB3260122912	600.00	1.4132	858.19	847.89	0.0000	4.5800	50.0000	0.0000	(0.1092)	(0.0118)	0.0000	1	(0.1210)	01/06/2025
603693.SH	12/18/2024	SDB3260122912	700.00	1.4132	1,001.22	999.21	0.0000	4.5800	50.0000	0.0000	(0.1274)	(0.0137)	0.0000	1	(0.1411)	01/06/2025
603693.SH	12/17/2024	SDB3260122912	300.00	1.4464	429.10	433.93	0.0000	4.5800	50.0000	0.0000	(0.0546)	(0.0060)	0.0000	1	(0.0606)	01/06/2025
603693.SH	12/17/2024	SDB3260122912	2,500.00	1.4464	3,575.80	3,616.08	0.0000	4.5800	50.0000	0.0000	(0.4549)	(0.0502)	0.0000	1	(0.5051)	01/06/2025
603693.SH	12/17/2024	SDB3260122912	600.00	1.4464	858.19	867.86	0.0000	4.5800	50.0000	0.0000	(0.1092)	(0.0121)	0.0000	1	(0.1212)	01/06/2025
603693.SH	12/17/2024	SDB3260122912	600.00	1.4464	858.19	867.86	0.0000	4.5800	50.0000	0.0000	(0.1092)	(0.0121)	0.0000	1	(0.1212)	01/06/2025
603693.SH	12/17/2024	SDB3260122912	400.00	1.4464	572.13	578.57	0.0000	4.5800	50.0000	0.0000	(0.0728)	(0.0080)	0.0000	1	(0.0808)	01/06/2025
603693.SH	12/17/2024	SDB3260122912	200.00	1.4464	286.06	289.29	0.0000	4.5800	50.0000	0.0000	(0.0364)	(0.0040)	0.0000	1	(0.0404)	01/06/2025
603693.SH	12/17/2024	SDB3260122912	300.00	1.4464	429.10	433.93	0.0000	4.5800	50.0000	0.0000	(0.0546)	(0.0060)	0.0000	1	(0.0606)	01/06/2025
603693.SH	12/17/2024	SDB3260122912	14,700.00	1.4464	21,025.69	21,262.57	0.0000	4.5800	50.0000	0.0000	(2.6749)	(0.2953)	0.0000	1	(2.9702)	01/06/2025
603693.SH	12/17/2024	SDB3260122912	1,300.00	1.4464	1,859.41	1,880.36	0.0000	4.5800	50.0000	0.0000	(0.2366)	(0.0261)	0.0000	1	(0.2627)	01/06/2025
603693.SH	12/17/2024	SDB3260122912	100.00	1.4464	143.03	144.64	0.0000	4.5800	50.0000	0.0000	(0.0182)	(0.0020)	0.0000	1	(0.0202)	01/06/2025
603693.SH	12/17/2024	SDB3260122912	400.00	1.4464	572.13	578.57	0.0000	4.5800	50.0000	0.0000	(0.0728)	(0.0080)	0.0000	1	(0.0808)	01/06/2025
603693.SH	12/17/2024	SDB3260122912	2,000.00	1.4464	2,860.64	2,892.87	0.0000	4.5800	50.0000	0.0000	(0.3639)	(0.0402)	0.0000	1	(0.4041)	01/06/2025
603693.SH	12/17/2024	SDB3260122912	1,900.00	1.4464	2,717.61	2,748.22	0.0000	4.5800	50.0000	0.0000	(0.3457)	(0.0382)	0.0000	1	(0.3839)	01/06/2025
603693.SH	12/17/2024	SDB3260122912	400.00	1.4464	572.13	578.57	0.0000	4.5800	50.0000	0.0000	(0.0728)	(0.0080)	0.0000	1	(0.0808)	01/06/2025
603693.SH	12/17/2024	SDB3260122912	1,800.00	1.4464	2,574.57	2,603.58	0.0000	4.5800	50.0000	0.0000	(0.3275)	(0.0362)	0.0000	1	(0.3637)	01/06/2025
603693.SH	12/17/2024	SDB3260122912	600.00	1.4464	858.19	867.86	0.0000	4.5800	50.0000	0.0000	(0.1092)	(0.0121)	0.0000	1	(0.1212)	01/06/2025
603693.SH	12/17/2024	SDB3260122912	200.00	1.4464	286.06	289.29	0.0000	4.5800	50.0000	0.0000	(0.0364)	(0.0040)	0.0000	1	(0.0404)	01/06/2025
603693.SH	12/17/2024	SDB3260122912	400.00	1.4464	572.13	578.57	0.0000	4.5800	50.0000	0.0000	(0.0728)	(0.0080)	0.0000	1	(0.0808)	01/06/2025
603693.SH	12/17/2024	SDB3260122912	300.00	1.4464	429.10	433.93	0.0000	4.5800	50.0000	0.0000	(0.0546)	(0.0060)	0.0000	1	(0.0606)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
JIANGSU NEW ENERGY DEVELOPMENT CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603693.SH	12/17/2024	SDB3260122912	600.00	1.4464	858.19	867.86	0.0000	4.5800	50.0000	0.0000	(0.1092)	(0.0121)	0.0000	1	(0.1212)	01/06/2025
603693.SH	12/17/2024	SDB3260122912	700.00	1.4464	1,001.22	1,012.50	0.0000	4.5800	50.0000	0.0000	(0.1274)	(0.0141)	0.0000	1	(0.1414)	01/06/2025
603693.SH	12/16/2024	SDB3260122912	300.00	1.4401	429.10	432.02	0.0000	4.5800	50.0000	0.0000	(0.0546)	(0.0060)	0.0000	1	(0.0606)	01/06/2025
603693.SH	12/16/2024	SDB3260122912	2,500.00	1.4401	3,575.80	3,600.14	0.0000	4.5800	50.0000	0.0000	(0.4549)	(0.0500)	0.0000	1	(0.5049)	01/06/2025
603693.SH	12/16/2024	SDB3260122912	600.00	1.4401	858.19	864.03	0.0000	4.5800	50.0000	0.0000	(0.1092)	(0.0120)	0.0000	1	(0.1212)	01/06/2025
603693.SH	12/16/2024	SDB3260122912	600.00	1.4401	858.19	864.03	0.0000	4.5800	50.0000	0.0000	(0.1092)	(0.0120)	0.0000	1	(0.1212)	01/06/2025
603693.SH	12/16/2024	SDB3260122912	400.00	1.4401	572.13	576.02	0.0000	4.5800	50.0000	0.0000	(0.0728)	(0.0080)	0.0000	1	(0.0808)	01/06/2025
603693.SH	12/16/2024	SDB3260122912	200.00	1.4401	286.06	288.01	0.0000	4.5800	50.0000	0.0000	(0.0364)	(0.0040)	0.0000	1	(0.0404)	01/06/2025
603693.SH	12/16/2024	SDB3260122912	300.00	1.4401	429.10	432.02	0.0000	4.5800	50.0000	0.0000	(0.0546)	(0.0060)	0.0000	1	(0.0606)	01/06/2025
603693.SH	12/16/2024	SDB3260122912	14,700.00	1.4401	21,025.69	21,168.85	0.0000	4.5800	50.0000	0.0000	(2.6749)	(0.2940)	0.0000	1	(2.9689)	01/06/2025
603693.SH	12/16/2024	SDB3260122912	1,300.00	1.4401	1,859.41	1,872.08	0.0000	4.5800	50.0000	0.0000	(0.2366)	(0.0260)	0.0000	1	(0.2626)	01/06/2025
603693.SH	12/16/2024	SDB3260122912	100.00	1.4401	143.03	144.01	0.0000	4.5800	50.0000	0.0000	(0.0182)	(0.0020)	0.0000	1	(0.0202)	01/06/2025
603693.SH	12/16/2024	SDB3260122912	400.00	1.4401	572.13	576.02	0.0000	4.5800	50.0000	0.0000	(0.0728)	(0.0080)	0.0000	1	(0.0808)	01/06/2025
603693.SH	12/16/2024	SDB3260122912	2,000.00	1.4401	2,860.64	2,880.12	0.0000	4.5800	50.0000	0.0000	(0.3639)	(0.0400)	0.0000	1	(0.4039)	01/06/2025
603693.SH	12/16/2024	SDB3260122912	1,900.00	1.4401	2,717.61	2,736.11	0.0000	4.5800	50.0000	0.0000	(0.3457)	(0.0380)	0.0000	1	(0.3837)	01/06/2025
603693.SH	12/16/2024	SDB3260122912	400.00	1.4401	572.13	576.02	0.0000	4.5800	50.0000	0.0000	(0.0728)	(0.0080)	0.0000	1	(0.0808)	01/06/2025
603693.SH	12/16/2024	SDB3260122912	1,800.00	1.4401	2,574.57	2,592.10	0.0000	4.5800	50.0000	0.0000	(0.3275)	(0.0360)	0.0000	1	(0.3635)	01/06/2025
603693.SH	12/16/2024	SDB3260122912	600.00	1.4401	858.19	864.03	0.0000	4.5800	50.0000	0.0000	(0.1092)	(0.0120)	0.0000	1	(0.1212)	01/06/2025
603693.SH	12/16/2024	SDB3260122912	200.00	1.4401	286.06	288.01	0.0000	4.5800	50.0000	0.0000	(0.0364)	(0.0040)	0.0000	1	(0.0404)	01/06/2025
603693.SH	12/16/2024	SDB3260122912	400.00	1.4401	572.13	576.02	0.0000	4.5800	50.0000	0.0000	(0.0728)	(0.0080)	0.0000	1	(0.0808)	01/06/2025
603693.SH	12/16/2024	SDB3260122912	300.00	1.4401	429.10	432.02	0.0000	4.5800	50.0000	0.0000	(0.0546)	(0.0060)	0.0000	1	(0.0606)	01/06/2025
603693.SH	12/16/2024	SDB3260122912	600.00	1.4401	858.19	864.03	0.0000	4.5800	50.0000	0.0000	(0.1092)	(0.0120)	0.0000	1	(0.1212)	01/06/2025
603693.SH	12/16/2024	SDB3260122912	700.00	1.4401	1,001.22	1,008.04	0.0000	4.5800	50.0000	0.0000	(0.1274)	(0.0140)	0.0000	1	(0.1414)	01/06/2025
603693.SH	12/13/2024	SDB3260122912	300.00	1.4233	429.10	426.99	0.0000	4.5800	50.0000	0.0000	(0.1638)	(0.0178)	0.0000	3	(0.1816)	01/06/2025
603693.SH	12/13/2024	SDB3260122912	2,500.00	1.4233	3,575.80	3,558.24	0.0000	4.5800	50.0000	0.0000	(1.3648)	(0.1483)	0.0000	3	(1.5130)	01/06/2025
603693.SH	12/13/2024	SDB3260122912	600.00	1.4233	858.19	853.98	0.0000	4.5800	50.0000	0.0000	(0.3275)	(0.0356)	0.0000	3	(0.3631)	01/06/2025
603693.SH	12/13/2024	SDB3260122912	600.00	1.4233	858.19	853.98	0.0000	4.5800	50.0000	0.0000	(0.3275)	(0.0356)	0.0000	3	(0.3631)	01/06/2025
603693.SH	12/13/2024	SDB3260122912	400.00	1.4233	572.13	569.32	0.0000	4.5800	50.0000	0.0000	(0.2184)	(0.0237)	0.0000	3	(0.2421)	01/06/2025
603693.SH	12/13/2024	SDB3260122912	200.00	1.4233	286.06	284.66	0.0000	4.5800	50.0000	0.0000	(0.1092)	(0.0119)	0.0000	3	(0.1210)	01/06/2025
603693.SH	12/13/2024	SDB3260122912	300.00	1.4233	429.10	426.99	0.0000	4.5800	50.0000	0.0000	(0.1638)	(0.0178)	0.0000	3	(0.1816)	01/06/2025
603693.SH	12/13/2024	SDB3260122912	14,700.00	1.4233	21,025.69	20,922.45	0.0000	4.5800	50.0000	0.0000	(8.0248)	(0.8718)	0.0000	3	(8.8966)	01/06/2025
603693.SH	12/13/2024	SDB3260122912	1,300.00	1.4233	1,859.41	1,850.28	0.0000	4.5800	50.0000	0.0000	(0.7097)	(0.0771)	0.0000	3	(0.7868)	01/06/2025
603693.SH	12/13/2024	SDB3260122912	100.00	1.4233	143.03	142.33	0.0000	4.5800	50.0000	0.0000	(0.0546)	(0.0059)	0.0000	3	(0.0605)	01/06/2025
603693.SH	12/13/2024	SDB3260122912	400.00	1.4233	572.13	569.32	0.0000	4.5800	50.0000	0.0000	(0.2184)	(0.0237)	0.0000	3	(0.2421)	01/06/2025
603693.SH	12/13/2024	SDB3260122912	2,000.00	1.4233	2,860.64	2,846.59	0.0000	4.5800	50.0000	0.0000	(1.0918)	(0.1186)	0.0000	3	(1.2104)	01/06/2025
603693.SH	12/13/2024	SDB3260122912	1,900.00	1.4233	2,717.61	2,704.26	0.0000	4.5800	50.0000	0.0000	(1.0372)	(0.1127)	0.0000	3	(1.1499)	01/06/2025
603693.SH	12/13/2024	SDB3260122912	400.00	1.4233	572.13	569.32	0.0000	4.5800	50.0000	0.0000	(0.2184)	(0.0237)	0.0000	3	(0.2421)	01/06/2025
603693.SH	12/13/2024	SDB3260122912	1,800.00	1.4233	2,574.57	2,561.93	0.0000	4.5800	50.0000	0.0000	(0.9826)	(0.1067)	0.0000	3	(1.0894)	01/06/2025
603693.SH	12/13/2024	SDB3260122912	600.00	1.4233	858.19	853.98	0.0000	4.5800	50.0000	0.0000	(0.3275)	(0.0356)	0.0000	3	(0.3631)	01/06/2025
603693.SH	12/13/2024	SDB3260122912	200.00	1.4233	286.06	284.66	0.0000	4.5800	50.0000	0.0000	(0.1092)	(0.0119)	0.0000	3	(0.1210)	01/06/2025
603693.SH	12/13/2024	SDB3260122912	400.00	1.4233	572.13	569.32	0.0000	4.5800	50.0000	0.0000	(0.2184)	(0.0237)	0.0000	3	(0.2421)	01/06/2025
603693.SH	12/13/2024	SDB3260122912	300.00	1.4233	429.10	426.99	0.0000	4.5800	50.0000	0.0000	(0.1638)	(0.0178)	0.0000	3	(0.1816)	01/06/2025
603693.SH	12/13/2024	SDB3260122912	600.00	1.4233	858.19	853.98	0.0000	4.5800	50.0000	0.0000	(0.3275)	(0.0356)	0.0000	3	(0.3631)	01/06/2025
603693.SH	12/13/2024	SDB3260122912	700.00	1.4233	1,001.22	996.31	0.0000	4.5800	50.0000	0.0000	(0.3821)	(0.0415)	0.0000	3	(0.4236)	01/06/2025
603693.SH	12/12/2024	SDB3260122912	300.00	1.4235	429.10	427.06	0.0000	4.5800	50.0000	0.0000	(0.0546)	(0.0059)	0.0000	1	(0.0605)	01/06/2025
603693.SH	12/12/2024	SDB3260122912	2,500.00	1.4235	3,575.80	3,558.84	0.0000	4.5800	50.0000	0.0000	(0.4549)	(0.0494)	0.0000	1	(0.5043)	01/06/2025
603693.SH	12/12/2024	SDB3260122912	600.00	1.4235	858.19	854.12	0.0000	4.5800	50.0000	0.0000	(0.1092)	(0.0119)	0.0000	1	(0.1210)	01/06/2025
603693.SH	12/12/2024	SDB3260122912	600.00	1.4235	858.19	854.12	0.0000	4.5800	50.0000	0.0000	(0.1092)	(0.0119)	0.0000	1	(0.1210)	01/06/2025
603693.SH	12/12/2024	SDB3260122912	400.00	1.4235	572.13	569.41	0.0000	4.5800	50.0000	0.0000	(0.0728)	(0.0079)	0.0000	1	(0.0807)	01/06/2025
603693.SH	12/12/2024	SDB3260122912	200.00	1.4235	286.06	284.71	0.0000	4.5800	50.0000	0.0000	(0.0364)	(0.0040)	0.0000	1	(0.0403)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
JIANGSU NEW ENERGY DEVELOPMENT CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603693.SH	12/12/2024	SDB3260122912	300.00	1.4235	429.10	427.06	0.0000	4.5800	50.0000	0.0000	(0.0546)	(0.0059)	0.0000	1	(0.0605)	01/06/2025
603693.SH	12/12/2024	SDB3260122912	14,700.00	1.4235	21,025.69	20,925.98	0.0000	4.5800	50.0000	0.0000	(2.6749)	(0.2906)	0.0000	1	(2.9656)	01/06/2025
603693.SH	12/12/2024	SDB3260122912	1,300.00	1.4235	1,859.41	1,850.60	0.0000	4.5800	50.0000	0.0000	(0.2366)	(0.0257)	0.0000	1	(0.2623)	01/06/2025
603693.SH	12/12/2024	SDB3260122912	100.00	1.4235	143.03	142.35	0.0000	4.5800	50.0000	0.0000	(0.0182)	(0.0020)	0.0000	1	(0.0202)	01/06/2025
603693.SH	12/12/2024	SDB3260122912	400.00	1.4235	572.13	569.41	0.0000	4.5800	50.0000	0.0000	(0.0728)	(0.0079)	0.0000	1	(0.0807)	01/06/2025
603693.SH	12/12/2024	SDB3260122912	2,000.00	1.4235	2,860.64	2,847.07	0.0000	4.5800	50.0000	0.0000	(0.3639)	(0.0395)	0.0000	1	(0.4035)	01/06/2025
603693.SH	12/12/2024	SDB3260122912	1,900.00	1.4235	2,717.61	2,704.72	0.0000	4.5800	50.0000	0.0000	(0.3457)	(0.0376)	0.0000	1	(0.3833)	01/06/2025
603693.SH	12/12/2024	SDB3260122912	400.00	1.4235	572.13	569.41	0.0000	4.5800	50.0000	0.0000	(0.0728)	(0.0079)	0.0000	1	(0.0807)	01/06/2025
603693.SH	12/12/2024	SDB3260122912	1,800.00	1.4235	2,574.57	2,562.36	0.0000	4.5800	50.0000	0.0000	(0.3275)	(0.0356)	0.0000	1	(0.3631)	01/06/2025
603693.SH	12/12/2024	SDB3260122912	600.00	1.4235	858.19	854.12	0.0000	4.5800	50.0000	0.0000	(0.1092)	(0.0119)	0.0000	1	(0.1210)	01/06/2025
603693.SH	12/12/2024	SDB3260122912	200.00	1.4235	286.06	284.71	0.0000	4.5800	50.0000	0.0000	(0.0364)	(0.0040)	0.0000	1	(0.0403)	01/06/2025
603693.SH	12/12/2024	SDB3260122912	400.00	1.4235	572.13	569.41	0.0000	4.5800	50.0000	0.0000	(0.0728)	(0.0079)	0.0000	1	(0.0807)	01/06/2025
603693.SH	12/12/2024	SDB3260122912	300.00	1.4235	429.10	427.06	0.0000	4.5800	50.0000	0.0000	(0.0546)	(0.0059)	0.0000	1	(0.0605)	01/06/2025
603693.SH	12/12/2024	SDB3260122912	600.00	1.4235	858.19	854.12	0.0000	4.5800	50.0000	0.0000	(0.1092)	(0.0119)	0.0000	1	(0.1210)	01/06/2025
603693.SH	12/12/2024	SDB3260122912	700.00	1.4235	1,001.22	996.48	0.0000	4.5800	50.0000	0.0000	(0.1274)	(0.0138)	0.0000	1	(0.1412)	01/06/2025
603693.SH	12/11/2024	SDB3260122912	300.00	1.4263	429.10	427.90	0.0000	4.5800	50.0000	0.0000	(0.0546)	(0.0059)	0.0000	1	(0.0605)	01/06/2025
603693.SH	12/11/2024	SDB3260122912	2,500.00	1.4263	3,575.80	3,565.87	0.0000	4.5800	50.0000	0.0000	(0.4549)	(0.0495)	0.0000	1	(0.5044)	01/06/2025
603693.SH	12/11/2024	SDB3260122912	600.00	1.4263	858.19	855.81	0.0000	4.5800	50.0000	0.0000	(0.1092)	(0.0119)	0.0000	1	(0.1211)	01/06/2025
603693.SH	12/11/2024	SDB3260122912	600.00	1.4263	858.19	855.81	0.0000	4.5800	50.0000	0.0000	(0.1092)	(0.0119)	0.0000	1	(0.1211)	01/06/2025
603693.SH	12/11/2024	SDB3260122912	400.00	1.4263	572.13	570.54	0.0000	4.5800	50.0000	0.0000	(0.0728)	(0.0079)	0.0000	1	(0.0807)	01/06/2025
603693.SH	12/11/2024	SDB3260122912	200.00	1.4263	286.06	285.27	0.0000	4.5800	50.0000	0.0000	(0.0364)	(0.0040)	0.0000	1	(0.0404)	01/06/2025
603693.SH	12/11/2024	SDB3260122912	300.00	1.4263	429.10	427.90	0.0000	4.5800	50.0000	0.0000	(0.0546)	(0.0059)	0.0000	1	(0.0605)	01/06/2025
603693.SH	12/11/2024	SDB3260122912	14,700.00	1.4263	21,025.69	20,967.33	0.0000	4.5800	50.0000	0.0000	(2.6749)	(0.2912)	0.0000	1	(2.9661)	01/06/2025
603693.SH	12/11/2024	SDB3260122912	1,300.00	1.4263	1,859.41	1,854.25	0.0000	4.5800	50.0000	0.0000	(0.2366)	(0.0258)	0.0000	1	(0.2623)	01/06/2025
603693.SH	12/11/2024	SDB3260122912	100.00	1.4263	143.03	142.63	0.0000	4.5800	50.0000	0.0000	(0.0182)	(0.0020)	0.0000	1	(0.0202)	01/06/2025
603693.SH	12/11/2024	SDB3260122912	400.00	1.4263	572.13	570.54	0.0000	4.5800	50.0000	0.0000	(0.0728)	(0.0079)	0.0000	1	(0.0807)	01/06/2025
603693.SH	12/11/2024	SDB3260122912	2,000.00	1.4263	2,860.64	2,852.70	0.0000	4.5800	50.0000	0.0000	(0.3639)	(0.0396)	0.0000	1	(0.4036)	01/06/2025
603693.SH	12/11/2024	SDB3260122912	1,900.00	1.4263	2,717.61	2,710.06	0.0000	4.5800	50.0000	0.0000	(0.3457)	(0.0376)	0.0000	1	(0.3834)	01/06/2025
603693.SH	12/11/2024	SDB3260122912	400.00	1.4263	572.13	570.54	0.0000	4.5800	50.0000	0.0000	(0.0728)	(0.0079)	0.0000	1	(0.0807)	01/06/2025
603693.SH	12/11/2024	SDB3260122912	1,800.00	1.4263	2,574.57	2,567.43	0.0000	4.5800	50.0000	0.0000	(0.3275)	(0.0357)	0.0000	1	(0.3632)	01/06/2025
603693.SH	12/11/2024	SDB3260122912	600.00	1.4263	858.19	855.81	0.0000	4.5800	50.0000	0.0000	(0.1092)	(0.0119)	0.0000	1	(0.1211)	01/06/2025
603693.SH	12/11/2024	SDB3260122912	200.00	1.4263	286.06	285.27	0.0000	4.5800	50.0000	0.0000	(0.0364)	(0.0040)	0.0000	1	(0.0404)	01/06/2025
603693.SH	12/11/2024	SDB3260122912	400.00	1.4263	572.13	570.54	0.0000	4.5800	50.0000	0.0000	(0.0728)	(0.0079)	0.0000	1	(0.0807)	01/06/2025
603693.SH	12/11/2024	SDB3260122912	300.00	1.4263	429.10	427.90	0.0000	4.5800	50.0000	0.0000	(0.0546)	(0.0059)	0.0000	1	(0.0605)	01/06/2025
603693.SH	12/11/2024	SDB3260122912	600.00	1.4263	858.19	855.81	0.0000	4.5800	50.0000	0.0000	(0.1092)	(0.0119)	0.0000	1	(0.1211)	01/06/2025
603693.SH	12/11/2024	SDB3260122912	700.00	1.4263	1,001.22	998.44	0.0000	4.5800	50.0000	0.0000	(0.1274)	(0.0139)	0.0000	1	(0.1412)	01/06/2025
603693.SH	12/10/2024	SDB3260122912	300.00	1.4047	429.10	421.41	0.0000	4.5800	50.0000	0.0000	(0.0546)	(0.0059)	0.0000	1	(0.0604)	01/06/2025
603693.SH	12/10/2024	SDB3260122912	2,500.00	1.4047	3,575.80	3,511.74	0.0000	4.5800	50.0000	0.0000	(0.4549)	(0.0488)	0.0000	1	(0.5037)	01/06/2025
603693.SH	12/10/2024	SDB3260122912	600.00	1.4047	858.19	842.82	0.0000	4.5800	50.0000	0.0000	(0.1092)	(0.0117)	0.0000	1	(0.1209)	01/06/2025
603693.SH	12/10/2024	SDB3260122912	600.00	1.4047	858.19	842.82	0.0000	4.5800	50.0000	0.0000	(0.1092)	(0.0117)	0.0000	1	(0.1209)	01/06/2025
603693.SH	12/10/2024	SDB3260122912	400.00	1.4047	572.13	561.88	0.0000	4.5800	50.0000	0.0000	(0.0728)	(0.0078)	0.0000	1	(0.0806)	01/06/2025
603693.SH	12/10/2024	SDB3260122912	200.00	1.4047	286.06	280.94	0.0000	4.5800	50.0000	0.0000	(0.0364)	(0.0039)	0.0000	1	(0.0403)	01/06/2025
603693.SH	12/10/2024	SDB3260122912	300.00	1.4047	429.10	421.41	0.0000	4.5800	50.0000	0.0000	(0.0546)	(0.0059)	0.0000	1	(0.0604)	01/06/2025
603693.SH	12/10/2024	SDB3260122912	14,700.00	1.4047	21,025.69	20,649.02	0.0000	4.5800	50.0000	0.0000	(2.6749)	(0.2868)	0.0000	1	(2.9617)	01/06/2025
603693.SH	12/10/2024	SDB3260122912	1,300.00	1.4047	1,859.41	1,826.10	0.0000	4.5800	50.0000	0.0000	(0.2366)	(0.0254)	0.0000	1	(0.2619)	01/06/2025
603693.SH	12/10/2024	SDB3260122912	100.00	1.4047	143.03	140.47	0.0000	4.5800	50.0000	0.0000	(0.0182)	(0.0020)	0.0000	1	(0.0201)	01/06/2025
603693.SH	12/10/2024	SDB3260122912	400.00	1.4047	572.13	561.88	0.0000	4.5800	50.0000	0.0000	(0.0728)	(0.0078)	0.0000	1	(0.0806)	01/06/2025
603693.SH	12/10/2024	SDB3260122912	2,000.00	1.4047	2,860.64	2,809.39	0.0000	4.5800	50.0000	0.0000	(0.3639)	(0.0390)	0.0000	1	(0.4030)	01/06/2025
603693.SH	12/10/2024	SDB3260122912	1,900.00	1.4047	2,717.61	2,668.92	0.0000	4.5800	50.0000	0.0000	(0.3457)	(0.0371)	0.0000	1	(0.3828)	01/06/2025
603693.SH	12/10/2024	SDB3260122912	400.00	1.4047	572.13	561.88	0.0000	4.5800	50.0000	0.0000	(0.0728)	(0.0078)	0.0000	1	(0.0806)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
JIANGSU NEW ENERGY DEVELOPMENT CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603693.SH	12/10/2024	SDB3260122912	1,800.00	1.4047	2,574.57	2,528.45	0.0000	4.5800	50.0000	0.0000	(0.3275)	(0.0351)	0.0000	1	(0.3627)	01/06/2025
603693.SH	12/10/2024	SDB3260122912	600.00	1.4047	858.19	842.82	0.0000	4.5800	50.0000	0.0000	(0.1092)	(0.0117)	0.0000	1	(0.1209)	01/06/2025
603693.SH	12/10/2024	SDB3260122912	200.00	1.4047	286.06	280.94	0.0000	4.5800	50.0000	0.0000	(0.0364)	(0.0039)	0.0000	1	(0.0403)	01/06/2025
603693.SH	12/10/2024	SDB3260122912	400.00	1.4047	572.13	561.88	0.0000	4.5800	50.0000	0.0000	(0.0728)	(0.0078)	0.0000	1	(0.0806)	01/06/2025
603693.SH	12/10/2024	SDB3260122912	300.00	1.4047	429.10	421.41	0.0000	4.5800	50.0000	0.0000	(0.0546)	(0.0059)	0.0000	1	(0.0604)	01/06/2025
603693.SH	12/10/2024	SDB3260122912	600.00	1.4047	858.19	842.82	0.0000	4.5800	50.0000	0.0000	(0.1092)	(0.0117)	0.0000	1	(0.1209)	01/06/2025
603693.SH	12/10/2024	SDB3260122912	700.00	1.4047	1,001.22	983.29	0.0000	4.5800	50.0000	0.0000	(0.1274)	(0.0137)	0.0000	1	(0.1410)	01/06/2025
603693.SH	12/09/2024	SDB3260122912	300.00	1.4056	429.10	421.69	0.0000	4.5800	50.0000	0.0000	(0.0546)	(0.0059)	0.0000	1	(0.0604)	01/06/2025
603693.SH	12/09/2024	SDB3260122912	2,500.00	1.4056	3,575.80	3,514.07	0.0000	4.5800	50.0000	0.0000	(0.4549)	(0.0488)	0.0000	1	(0.5037)	01/06/2025
603693.SH	12/09/2024	SDB3260122912	600.00	1.4056	858.19	843.38	0.0000	4.5800	50.0000	0.0000	(0.1092)	(0.0117)	0.0000	1	(0.1209)	01/06/2025
603693.SH	12/09/2024	SDB3260122912	600.00	1.4056	858.19	843.38	0.0000	4.5800	50.0000	0.0000	(0.1092)	(0.0117)	0.0000	1	(0.1209)	01/06/2025
603693.SH	12/09/2024	SDB3260122912	400.00	1.4056	572.13	562.25	0.0000	4.5800	50.0000	0.0000	(0.0728)	(0.0078)	0.0000	1	(0.0806)	01/06/2025
603693.SH	12/09/2024	SDB3260122912	200.00	1.4056	286.06	281.13	0.0000	4.5800	50.0000	0.0000	(0.0364)	(0.0039)	0.0000	1	(0.0403)	01/06/2025
603693.SH	12/09/2024	SDB3260122912	300.00	1.4056	429.10	421.69	0.0000	4.5800	50.0000	0.0000	(0.0546)	(0.0059)	0.0000	1	(0.0604)	01/06/2025
603693.SH	12/09/2024	SDB3260122912	14,700.00	1.4056	21,025.69	20,662.73	0.0000	4.5800	50.0000	0.0000	(2.6749)	(0.2870)	0.0000	1	(2.9619)	01/06/2025
603693.SH	12/09/2024	SDB3260122912	1,300.00	1.4056	1,859.41	1,827.32	0.0000	4.5800	50.0000	0.0000	(0.2366)	(0.0254)	0.0000	1	(0.2619)	01/06/2025
603693.SH	12/09/2024	SDB3260122912	100.00	1.4056	143.03	140.56	0.0000	4.5800	50.0000	0.0000	(0.0182)	(0.0020)	0.0000	1	(0.0201)	01/06/2025
603693.SH	12/09/2024	SDB3260122912	400.00	1.4056	572.13	562.25	0.0000	4.5800	50.0000	0.0000	(0.0728)	(0.0078)	0.0000	1	(0.0806)	01/06/2025
603693.SH	12/09/2024	SDB3260122912	2,000.00	1.4056	2,860.64	2,811.26	0.0000	4.5800	50.0000	0.0000	(0.3639)	(0.0390)	0.0000	1	(0.4030)	01/06/2025
603693.SH	12/09/2024	SDB3260122912	1,900.00	1.4056	2,717.61	2,670.69	0.0000	4.5800	50.0000	0.0000	(0.3457)	(0.0371)	0.0000	1	(0.3828)	01/06/2025
603693.SH	12/09/2024	SDB3260122912	400.00	1.4056	572.13	562.25	0.0000	4.5800	50.0000	0.0000	(0.0728)	(0.0078)	0.0000	1	(0.0806)	01/06/2025
603693.SH	12/09/2024	SDB3260122912	1,800.00	1.4056	2,574.57	2,530.13	0.0000	4.5800	50.0000	0.0000	(0.3275)	(0.0351)	0.0000	1	(0.3627)	01/06/2025
603693.SH	12/09/2024	SDB3260122912	600.00	1.4056	858.19	843.38	0.0000	4.5800	50.0000	0.0000	(0.1092)	(0.0117)	0.0000	1	(0.1209)	01/06/2025
603693.SH	12/09/2024	SDB3260122912	200.00	1.4056	286.06	281.13	0.0000	4.5800	50.0000	0.0000	(0.0364)	(0.0039)	0.0000	1	(0.0403)	01/06/2025
603693.SH	12/09/2024	SDB3260122912	400.00	1.4056	572.13	562.25	0.0000	4.5800	50.0000	0.0000	(0.0728)	(0.0078)	0.0000	1	(0.0806)	01/06/2025
603693.SH	12/09/2024	SDB3260122912	300.00	1.4056	429.10	421.69	0.0000	4.5800	50.0000	0.0000	(0.0546)	(0.0059)	0.0000	1	(0.0604)	01/06/2025
603693.SH	12/09/2024	SDB3260122912	600.00	1.4056	858.19	843.38	0.0000	4.5800	50.0000	0.0000	(0.1092)	(0.0117)	0.0000	1	(0.1209)	01/06/2025
603693.SH	12/09/2024	SDB3260122912	700.00	1.4056	1,001.22	983.94	0.0000	4.5800	50.0000	0.0000	(0.1274)	(0.0137)	0.0000	1	(0.1410)	01/06/2025
603693.SH	12/06/2024	SDB3260122912	300.00	1.4275	429.10	428.25	0.0000	4.5800	50.0000	0.0000	(0.1638)	(0.0178)	0.0000	3	(0.1816)	01/06/2025
603693.SH	12/06/2024	SDB3260122912	2,500.00	1.4275	3,575.80	3,568.74	0.0000	4.5800	50.0000	0.0000	(1.3648)	(0.1487)	0.0000	3	(1.5135)	01/06/2025
603693.SH	12/06/2024	SDB3260122912	600.00	1.4275	858.19	856.50	0.0000	4.5800	50.0000	0.0000	(0.3275)	(0.0357)	0.0000	3	(0.3632)	01/06/2025
603693.SH	12/06/2024	SDB3260122912	600.00	1.4275	858.19	856.50	0.0000	4.5800	50.0000	0.0000	(0.3275)	(0.0357)	0.0000	3	(0.3632)	01/06/2025
603693.SH	12/06/2024	SDB3260122912	400.00	1.4275	572.13	571.00	0.0000	4.5800	50.0000	0.0000	(0.2184)	(0.0238)	0.0000	3	(0.2422)	01/06/2025
603693.SH	12/06/2024	SDB3260122912	200.00	1.4275	286.06	285.50	0.0000	4.5800	50.0000	0.0000	(0.1092)	(0.0119)	0.0000	3	(0.1211)	01/06/2025
603693.SH	12/06/2024	SDB3260122912	300.00	1.4275	429.10	428.25	0.0000	4.5800	50.0000	0.0000	(0.1638)	(0.0178)	0.0000	3	(0.1816)	01/06/2025
603693.SH	12/06/2024	SDB3260122912	14,700.00	1.4275	21,025.69	20,984.18	0.0000	4.5800	50.0000	0.0000	(8.0248)	(0.8743)	0.0000	3	(8.8991)	01/06/2025
603693.SH	12/06/2024	SDB3260122912	1,300.00	1.4275	1,859.41	1,855.74	0.0000	4.5800	50.0000	0.0000	(0.7097)	(0.0773)	0.0000	3	(0.7870)	01/06/2025
603693.SH	12/06/2024	SDB3260122912	100.00	1.4275	143.03	142.75	0.0000	4.5800	50.0000	0.0000	(0.0546)	(0.0059)	0.0000	3	(0.0605)	01/06/2025
603693.SH	12/06/2024	SDB3260122912	400.00	1.4275	572.13	571.00	0.0000	4.5800	50.0000	0.0000	(0.2184)	(0.0238)	0.0000	3	(0.2422)	01/06/2025
603693.SH	12/06/2024	SDB3260122912	2,000.00	1.4275	2,860.64	2,854.99	0.0000	4.5800	50.0000	0.0000	(1.0918)	(0.1190)	0.0000	3	(1.2108)	01/06/2025
603693.SH	12/06/2024	SDB3260122912	1,900.00	1.4275	2,717.61	2,712.24	0.0000	4.5800	50.0000	0.0000	(1.0372)	(0.1130)	0.0000	3	(1.1502)	01/06/2025
603693.SH	12/06/2024	SDB3260122912	400.00	1.4275	572.13	571.00	0.0000	4.5800	50.0000	0.0000	(0.2184)	(0.0238)	0.0000	3	(0.2422)	01/06/2025
603693.SH	12/06/2024	SDB3260122912	1,800.00	1.4275	2,574.57	2,569.49	0.0000	4.5800	50.0000	0.0000	(0.9826)	(0.1071)	0.0000	3	(1.0897)	01/06/2025
603693.SH	12/06/2024	SDB3260122912	600.00	1.4275	858.19	856.50	0.0000	4.5800	50.0000	0.0000	(0.3275)	(0.0357)	0.0000	3	(0.3632)	01/06/2025
603693.SH	12/06/2024	SDB3260122912	200.00	1.4275	286.06	285.50	0.0000	4.5800	50.0000	0.0000	(0.1092)	(0.0119)	0.0000	3	(0.1211)	01/06/2025
603693.SH	12/06/2024	SDB3260122912	400.00	1.4275	572.13	571.00	0.0000	4.5800	50.0000	0.0000	(0.2184)	(0.0238)	0.0000	3	(0.2422)	01/06/2025
603693.SH	12/06/2024	SDB3260122912	300.00	1.4275	429.10	428.25	0.0000	4.5800	50.0000	0.0000	(0.1638)	(0.0178)	0.0000	3	(0.1816)	01/06/2025
603693.SH	12/06/2024	SDB3260122912	600.00	1.4275	858.19	856.50	0.0000	4.5800	50.0000	0.0000	(0.3275)	(0.0357)	0.0000	3	(0.3632)	01/06/2025
603693.SH	12/06/2024	SDB3260122912	700.00	1.4275	1,001.22	999.25	0.0000	4.5800	50.0000	0.0000	(0.3821)	(0.0416)	0.0000	3	(0.4238)	01/06/2025
603693.SH	12/05/2024	SDB3260122912	300.00	1.4273	429.10	428.19	0.0000	4.5800	50.0000	0.0000	(0.0546)	(0.0059)	0.0000	1	(0.0605)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
JIANGSU NEW ENERGY DEVELOPMENT CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603693.SH	12/05/2024	SDB3260122912	2,500.00	1.4273	3,575.80	3,568.22	0.0000	4.5800	50.0000	0.0000	(0.4549)	(0.0496)	0.0000	1	(0.5045)	01/06/2025
603693.SH	12/05/2024	SDB3260122912	600.00	1.4273	858.19	856.37	0.0000	4.5800	50.0000	0.0000	(0.1092)	(0.0119)	0.0000	1	(0.1211)	01/06/2025
603693.SH	12/05/2024	SDB3260122912	600.00	1.4273	858.19	856.37	0.0000	4.5800	50.0000	0.0000	(0.1092)	(0.0119)	0.0000	1	(0.1211)	01/06/2025
603693.SH	12/05/2024	SDB3260122912	400.00	1.4273	572.13	570.91	0.0000	4.5800	50.0000	0.0000	(0.0728)	(0.0079)	0.0000	1	(0.0807)	01/06/2025
603693.SH	12/05/2024	SDB3260122912	200.00	1.4273	286.06	285.46	0.0000	4.5800	50.0000	0.0000	(0.0364)	(0.0040)	0.0000	1	(0.0404)	01/06/2025
603693.SH	12/05/2024	SDB3260122912	300.00	1.4273	429.10	428.19	0.0000	4.5800	50.0000	0.0000	(0.0546)	(0.0059)	0.0000	1	(0.0605)	01/06/2025
603693.SH	12/05/2024	SDB3260122912	14,700.00	1.4273	21,025.69	20,981.12	0.0000	4.5800	50.0000	0.0000	(2.6749)	(0.2914)	0.0000	1	(2.9663)	01/06/2025
603693.SH	12/05/2024	SDB3260122912	1,300.00	1.4273	1,859.41	1,855.47	0.0000	4.5800	50.0000	0.0000	(0.2366)	(0.0258)	0.0000	1	(0.2623)	01/06/2025
603693.SH	12/05/2024	SDB3260122912	100.00	1.4273	143.03	142.73	0.0000	4.5800	50.0000	0.0000	(0.0182)	(0.0020)	0.0000	1	(0.0202)	01/06/2025
603693.SH	12/05/2024	SDB3260122912	400.00	1.4273	572.13	570.91	0.0000	4.5800	50.0000	0.0000	(0.0728)	(0.0079)	0.0000	1	(0.0807)	01/06/2025
603693.SH	12/05/2024	SDB3260122912	2,000.00	1.4273	2,860.64	2,854.57	0.0000	4.5800	50.0000	0.0000	(0.3639)	(0.0396)	0.0000	1	(0.4036)	01/06/2025
603693.SH	12/05/2024	SDB3260122912	1,900.00	1.4273	2,717.61	2,711.85	0.0000	4.5800	50.0000	0.0000	(0.3457)	(0.0377)	0.0000	1	(0.3834)	01/06/2025
603693.SH	12/05/2024	SDB3260122912	400.00	1.4273	572.13	570.91	0.0000	4.5800	50.0000	0.0000	(0.0728)	(0.0079)	0.0000	1	(0.0807)	01/06/2025
603693.SH	12/05/2024	SDB3260122912	1,800.00	1.4273	2,574.57	2,569.12	0.0000	4.5800	50.0000	0.0000	(0.3275)	(0.0357)	0.0000	1	(0.3632)	01/06/2025
603693.SH	12/05/2024	SDB3260122912	600.00	1.4273	858.19	856.37	0.0000	4.5800	50.0000	0.0000	(0.1092)	(0.0119)	0.0000	1	(0.1211)	01/06/2025
603693.SH	12/05/2024	SDB3260122912	200.00	1.4273	286.06	285.46	0.0000	4.5800	50.0000	0.0000	(0.0364)	(0.0040)	0.0000	1	(0.0404)	01/06/2025
603693.SH	12/05/2024	SDB3260122912	400.00	1.4273	572.13	570.91	0.0000	4.5800	50.0000	0.0000	(0.0728)	(0.0079)	0.0000	1	(0.0807)	01/06/2025
603693.SH	12/05/2024	SDB3260122912	300.00	1.4273	429.10	428.19	0.0000	4.5800	50.0000	0.0000	(0.0546)	(0.0059)	0.0000	1	(0.0605)	01/06/2025
603693.SH	12/05/2024	SDB3260122912	600.00	1.4273	858.19	856.37	0.0000	4.5800	50.0000	0.0000	(0.1092)	(0.0119)	0.0000	1	(0.1211)	01/06/2025
603693.SH	12/05/2024	SDB3260122912	700.00	1.4273	1,001.22	999.10	0.0000	4.5800	50.0000	0.0000	(0.1274)	(0.0139)	0.0000	1	(0.1413)	01/06/2025
603693.SH	12/04/2024	SDB3260122912	300.00	1.4303	429.10	429.10	0.0000	4.5800	50.0000	0.0000	(0.0546)	(0.0060)	0.0000	1	(0.0606)	01/06/2025
603693.SH	12/04/2024	SDB3260122912	2,500.00	1.4303	3,575.80	3,575.80	0.0000	4.5800	50.0000	0.0000	(0.4549)	(0.0497)	0.0000	1	(0.5046)	01/06/2025
603693.SH	12/04/2024	SDB3260122912	600.00	1.4303	858.19	858.19	0.0000	4.5800	50.0000	0.0000	(0.1092)	(0.0119)	0.0000	1	(0.1211)	01/06/2025
603693.SH	12/04/2024	SDB3260122912	600.00	1.4303	858.19	858.19	0.0000	4.5800	50.0000	0.0000	(0.1092)	(0.0119)	0.0000	1	(0.1211)	01/06/2025
603693.SH	12/04/2024	SDB3260122912	400.00	1.4303	572.13	572.13	0.0000	4.5800	50.0000	0.0000	(0.0728)	(0.0079)	0.0000	1	(0.0807)	01/06/2025
603693.SH	12/04/2024	SDB3260122912	200.00	1.4303	286.06	286.06	0.0000	4.5800	50.0000	0.0000	(0.0364)	(0.0040)	0.0000	1	(0.0404)	01/06/2025
603693.SH	12/04/2024	SDB3260122912	300.00	1.4303	429.10	429.10	0.0000	4.5800	50.0000	0.0000	(0.0546)	(0.0060)	0.0000	1	(0.0606)	01/06/2025
603693.SH	12/04/2024	SDB3260122912	14,700.00	1.4303	21,025.69	21,025.69	0.0000	4.5800	50.0000	0.0000	(2.6749)	(0.2920)	0.0000	1	(2.9670)	01/06/2025
603693.SH	12/04/2024	SDB3260122912	1,300.00	1.4303	1,859.41	1,859.41	0.0000	4.5800	50.0000	0.0000	(0.2366)	(0.0258)	0.0000	1	(0.2624)	01/06/2025
603693.SH	12/04/2024	SDB3260122912	100.00	1.4303	143.03	143.03	0.0000	4.5800	50.0000	0.0000	(0.0182)	(0.0020)	0.0000	1	(0.0202)	01/06/2025
603693.SH	12/04/2024	SDB3260122912	400.00	1.4303	572.13	572.13	0.0000	4.5800	50.0000	0.0000	(0.0728)	(0.0079)	0.0000	1	(0.0807)	01/06/2025
603693.SH	12/04/2024	SDB3260122912	2,000.00	1.4303	2,860.64	2,860.64	0.0000	4.5800	50.0000	0.0000	(0.3639)	(0.0397)	0.0000	1	(0.4037)	01/06/2025
603693.SH	12/04/2024	SDB3260122912	1,900.00	1.4303	2,717.61	2,717.61	0.0000	4.5800	50.0000	0.0000	(0.3457)	(0.0377)	0.0000	1	(0.3835)	01/06/2025
603693.SH	12/04/2024	SDB3260122912	400.00	1.4303	572.13	572.13	0.0000	4.5800	50.0000	0.0000	(0.0728)	(0.0079)	0.0000	1	(0.0807)	01/06/2025
603693.SH	12/04/2024	SDB3260122912	1,800.00	1.4303	2,574.57	2,574.57	0.0000	4.5800	50.0000	0.0000	(0.3275)	(0.0358)	0.0000	1	(0.3633)	01/06/2025
603693.SH	12/04/2024	SDB3260122912	600.00	1.4303	858.19	858.19	0.0000	4.5800	50.0000	0.0000	(0.1092)	(0.0119)	0.0000	1	(0.1211)	01/06/2025
603693.SH	12/04/2024	SDB3260122912	200.00	1.4303	286.06	286.06	0.0000	4.5800	50.0000	0.0000	(0.0364)	(0.0040)	0.0000	1	(0.0404)	01/06/2025
603693.SH	12/04/2024	SDB3260122912	400.00	1.4303	572.13	572.13	0.0000	4.5800	50.0000	0.0000	(0.0728)	(0.0079)	0.0000	1	(0.0807)	01/06/2025
603693.SH	12/04/2024	SDB3260122912	300.00	1.4303	429.10	429.10	0.0000	4.5800	50.0000	0.0000	(0.0546)	(0.0060)	0.0000	1	(0.0606)	01/06/2025
603693.SH	12/04/2024	SDB3260122912	600.00	1.4303	858.19	858.19	0.0000	4.5800	50.0000	0.0000	(0.1092)	(0.0119)	0.0000	1	(0.1211)	01/06/2025
603693.SH	12/04/2024	SDB3260122912	700.00	1.4303	1,001.22	1,001.22	0.0000	4.5800	50.0000	0.0000	(0.1274)	(0.0139)	0.0000	1	(0.1413)	01/06/2025
TOTAL JIANGSU NEW ENERGY DEVELOPMENT CO.,LTD. CMN CLASS A SERIES NORTHBOUND											(176.8338)	(19.4922)	0.0000		(196.3260)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
JIANGSU PROVINCIAL AGRICULTURAL RECLAMATION AND DEV CO., LTD CMN CLASS A SERIES NORTHBOUND																
601952.SH	01/03/2025	SDB3260123009	6,800.00	1.3681	9,472.44	9,302.96	0.0000	4.3300	50.0000	0.0000	(3.4180)	(0.3876)	0.0000	3	(3.8056)	01/06/2025
601952.SH	01/03/2025	SDB3260123009	800.00	1.3681	1,114.40	1,094.47	0.0000	4.3300	50.0000	0.0000	(0.4021)	(0.0456)	0.0000	3	(0.4477)	01/06/2025
601952.SH	01/03/2025	SDB3260123009	300.00	1.3681	417.90	410.42	0.0000	4.3300	50.0000	0.0000	(0.1508)	(0.0171)	0.0000	3	(0.1679)	01/06/2025
601952.SH	01/03/2025	SDB3260123009	200.00	1.3681	278.60	273.62	0.0000	4.3300	50.0000	0.0000	(0.1005)	(0.0114)	0.0000	3	(0.1119)	01/06/2025
601952.SH	01/03/2025	SDB3260123009	600.00	1.3681	835.80	820.85	0.0000	4.3300	50.0000	0.0000	(0.3016)	(0.0342)	0.0000	3	(0.3358)	01/06/2025
601952.SH	01/03/2025	SDB3260123009	11,700.00	1.3681	16,298.17	16,006.57	0.0000	4.3300	50.0000	0.0000	(5.8809)	(0.6669)	0.0000	3	(6.5479)	01/06/2025
601952.SH	01/03/2025	SDB3260123009	13,300.00	1.3681	18,526.98	18,195.50	0.0000	4.3300	50.0000	0.0000	(6.6852)	(0.7581)	0.0000	3	(7.4433)	01/06/2025
601952.SH	01/03/2025	SDB3260123009	100.00	1.3681	139.30	136.81	0.0000	4.3300	50.0000	0.0000	(0.0503)	(0.0057)	0.0000	3	(0.0560)	01/06/2025
601952.SH	01/03/2025	SDB3260123009	8,400.00	1.3681	11,701.25	11,491.90	0.0000	4.3300	50.0000	0.0000	(4.2222)	(0.4788)	0.0000	3	(4.7010)	01/06/2025
601952.SH	01/03/2025	SDB3260123009	700.00	1.3681	975.10	957.66	0.0000	4.3300	50.0000	0.0000	(0.3519)	(0.0399)	0.0000	3	(0.3918)	01/06/2025
601952.SH	01/03/2025	SDB3260123009	300.00	1.3681	417.90	410.42	0.0000	4.3300	50.0000	0.0000	(0.1508)	(0.0171)	0.0000	3	(0.1679)	01/06/2025
601952.SH	01/03/2025	SDB3260123009	4,200.00	1.3681	5,850.63	5,745.95	0.0000	4.3300	50.0000	0.0000	(2.1111)	(0.2394)	0.0000	3	(2.3505)	01/06/2025
601952.SH	01/03/2025	SDB3260123009	100.00	1.3681	139.30	136.81	0.0000	4.3300	50.0000	0.0000	(0.0503)	(0.0057)	0.0000	3	(0.0560)	01/06/2025
601952.SH	01/03/2025	SDB3260123009	100.00	1.3681	139.30	136.81	0.0000	4.3300	50.0000	0.0000	(0.0503)	(0.0057)	0.0000	3	(0.0560)	01/06/2025
601952.SH	01/03/2025	SDB3260123009	100.00	1.3681	139.30	136.81	0.0000	4.3300	50.0000	0.0000	(0.0503)	(0.0057)	0.0000	3	(0.0560)	01/06/2025
601952.SH	01/03/2025	SDB3260123009	700.00	1.3681	975.10	957.66	0.0000	4.3300	50.0000	0.0000	(0.3519)	(0.0399)	0.0000	3	(0.3918)	01/06/2025
601952.SH	01/03/2025	SDB3260123009	800.00	1.3681	1,114.40	1,094.47	0.0000	4.3300	50.0000	0.0000	(0.4021)	(0.0456)	0.0000	3	(0.4477)	01/06/2025
601952.SH	01/03/2025	SDB3260123009	1,600.00	1.3681	2,228.81	2,188.93	0.0000	4.3300	50.0000	0.0000	(0.8042)	(0.0912)	0.0000	3	(0.8954)	01/06/2025
601952.SH	01/03/2025	SDB3260123009	55,000.00	1.3681	76,615.33	75,244.57	0.0000	4.3300	50.0000	0.0000	(27.6454)	(3.1352)	0.0000	3	(30.7806)	01/06/2025
601952.SH	01/03/2025	SDB3260123009	1,400.00	1.3681	1,950.21	1,915.32	0.0000	4.3300	50.0000	0.0000	(0.7037)	(0.0798)	0.0000	3	(0.7835)	01/06/2025
601952.SH	01/03/2025	SDB3260123009	1,800.00	1.3681	2,507.41	2,462.55	0.0000	4.3300	50.0000	0.0000	(0.9048)	(0.1026)	0.0000	3	(1.0074)	01/06/2025
601952.SH	01/03/2025	SDB3260123009	400.00	1.3681	557.20	547.23	0.0000	4.3300	50.0000	0.0000	(0.2011)	(0.0228)	0.0000	3	(0.2239)	01/06/2025
601952.SH	01/03/2025	SDB3260123009	200.00	1.3681	278.60	273.62	0.0000	4.3300	50.0000	0.0000	(0.1114)	(0.0144)	0.0000	3	(0.1119)	01/06/2025
601952.SH	01/03/2025	SDB3260123009	3,000.00	1.3681	4,179.02	4,104.25	0.0000	4.3300	50.0000	0.0000	(1.5079)	(0.1710)	0.0000	3	(1.6789)	01/06/2025
601952.SH	01/03/2025	SDB3260123009	8,900.00	1.3681	12,397.75	12,175.94	0.0000	4.3300	50.0000	0.0000	(4.4735)	(0.5073)	0.0000	3	(4.9809)	01/06/2025
601952.SH	01/03/2025	SDB3260123009	5,400.00	1.3681	7,522.23	7,387.65	0.0000	4.3300	50.0000	0.0000	(2.7143)	(0.3078)	0.0000	3	(3.0221)	01/06/2025
601952.SH	01/03/2025	SDB3260123009	14,200.00	1.3681	19,780.69	19,426.78	0.0000	4.3300	50.0000	0.0000	(7.1375)	(0.8094)	0.0000	3	(7.9470)	01/06/2025
601952.SH	01/03/2025	SDB3260123009	15,400.00	1.3681	21,452.29	21,068.48	0.0000	4.3300	50.0000	0.0000	(7.7407)	(0.8779)	0.0000	3	(8.6186)	01/06/2025
601952.SH	01/03/2025	SDB3260123009	8,400.00	1.3681	11,701.25	11,491.90	0.0000	4.3300	50.0000	0.0000	(4.2222)	(0.4788)	0.0000	3	(4.7010)	01/06/2025
601952.SH	01/03/2025	SDB3260123009	15,000.00	1.3681	20,895.09	20,521.24	0.0000	4.3300	50.0000	0.0000	(7.5396)	(0.8551)	0.0000	3	(8.3947)	01/06/2025
601952.SH	01/03/2025	SDB3260123009	1,000.00	1.3681	1,393.01	1,368.08	0.0000	4.3300	50.0000	0.0000	(0.0570)	(0.0057)	0.0000	3	(0.0596)	01/06/2025
601952.SH	01/03/2025	SDB3260123009	1,600.00	1.3681	2,228.81	2,188.93	0.0000	4.3300	50.0000	0.0000	(0.8042)	(0.0912)	0.0000	3	(0.8954)	01/06/2025
601952.SH	01/03/2025	SDB3260123009	3,600.00	1.3681	5,014.82	4,925.10	0.0000	4.3300	50.0000	0.0000	(1.8095)	(0.2052)	0.0000	3	(2.0147)	01/06/2025
601952.SH	01/03/2025	SDB3260123009	800.00	1.3681	1,114.40	1,094.47	0.0000	4.3300	50.0000	0.0000	(0.4021)	(0.0456)	0.0000	3	(0.4477)	01/06/2025
601952.SH	01/02/2025	SDB3260123009	6,800.00	1.4103	9,472.44	9,589.99	0.0000	4.3300	50.0000	0.0000	(1.1393)	(0.1332)	0.0000	1	(1.2725)	01/06/2025
601952.SH	01/02/2025	SDB3260123009	800.00	1.4103	1,114.40	1,128.23	0.0000	4.3300	50.0000	0.0000	(0.1340)	(0.0157)	0.0000	1	(0.1497)	01/06/2025
601952.SH	01/02/2025	SDB3260123009	300.00	1.4103	417.90	423.09	0.0000	4.3300	50.0000	0.0000	(0.0503)	(0.0059)	0.0000	1	(0.0561)	01/06/2025
601952.SH	01/02/2025	SDB3260123009	200.00	1.4103	278.60	282.06	0.0000	4.3300	50.0000	0.0000	(0.0335)	(0.0039)	0.0000	1	(0.0374)	01/06/2025
601952.SH	01/02/2025	SDB3260123009	600.00	1.4103	835.80	846.18	0.0000	4.3300	50.0000	0.0000	(0.1005)	(0.0118)	0.0000	1	(0.1123)	01/06/2025
601952.SH	01/02/2025	SDB3260123009	11,700.00	1.4103	16,298.17	16,500.42	0.0000	4.3300	50.0000	0.0000	(1.9603)	(0.2292)	0.0000	1	(2.1895)	01/06/2025
601952.SH	01/02/2025	SDB3260123009	13,300.00	1.4103	18,526.98	18,756.88	0.0000	4.3300	50.0000	0.0000	(2.2284)	(0.2605)	0.0000	1	(2.4889)	01/06/2025
601952.SH	01/02/2025	SDB3260123009	100.00	1.4103	139.30	141.03	0.0000	4.3300	50.0000	0.0000	(0.0168)	(0.0020)	0.0000	1	(0.0187)	01/06/2025
601952.SH	01/02/2025	SDB3260123009	8,400.00	1.4103	11,701.25	11,846.45	0.0000	4.3300	50.0000	0.0000	(1.4074)	(0.1645)	0.0000	1	(1.5719)	01/06/2025
601952.SH	01/02/2025	SDB3260123009	700.00	1.4103	975.10	987.20	0.0000	4.3300	50.0000	0.0000	(0.1173)	(0.0137)	0.0000	1	(0.1310)	01/06/2025
601952.SH	01/02/2025	SDB3260123009	300.00	1.4103	417.90	423.09	0.0000	4.3300	50.0000	0.0000	(0.0503)	(0.0059)	0.0000	1	(0.0561)	01/06/2025
601952.SH	01/02/2025	SDB3260123009	4,200.00	1.4103	5,850.63	5,923.23	0.0000	4.3300	50.0000	0.0000	(0.7037)	(0.0823)	0.0000	1	(0.7860)	01/06/2025
601952.SH	01/02/2025	SDB3260123009	100.00	1.4103	139.30	141.03	0.0000	4.3300	50.0000	0.0000	(0.0168)	(0.0020)	0.0000	1	(0.0187)	01/06/2025
601952.SH	01/02/2025	SDB3260123009	100.00	1.4103	139.30	141.03	0.0000	4.3300	50.0000	0.0000	(0.0168)	(0.0020)	0.0000	1	(0.0187)	01/06/2025
601952.SH	01/02/2025	SDB3260123009	100.00	1.4103	139.30	141.03	0.0000	4.3300	50.0000	0.0000	(0.0168)	(0.0020)	0.0000	1	(0.0187)	01/06/2025
601952.SH	01/02/2025	SDB3260123009	700.00	1.4103	975.10	987.20	0.0000	4.3300	50.0000	0.0000	(0.1173)	(0.0137)	0.0000	1	(0.1310)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
JIANGSU PROVINCIAL AGRICULTURAL RECLAMATION AND DEV CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
601952.SH	01/02/2025	SDB3260123009	800.00	1.4103	1,114.40	1,128.23	0.0000	4.3300	50.0000	0.0000	(0.1340)	(0.0157)	0.0000	1	(0.1497)	01/06/2025
601952.SH	01/02/2025	SDB3260123009	1,600.00	1.4103	2,228.81	2,256.47	0.0000	4.3300	50.0000	0.0000	(0.2681)	(0.0313)	0.0000	1	(0.2994)	01/06/2025
601952.SH	01/02/2025	SDB3260123009	55,000.00	1.4103	76,615.33	77,566.06	0.0000	4.3300	50.0000	0.0000	(9.2151)	(1.0773)	0.0000	1	(10.2924)	01/06/2025
601952.SH	01/02/2025	SDB3260123009	1,400.00	1.4103	1,950.21	1,974.41	0.0000	4.3300	50.0000	0.0000	(0.2346)	(0.0274)	0.0000	1	(0.2620)	01/06/2025
601952.SH	01/02/2025	SDB3260123009	1,800.00	1.4103	2,507.41	2,538.53	0.0000	4.3300	50.0000	0.0000	(0.3016)	(0.0353)	0.0000	1	(0.3368)	01/06/2025
601952.SH	01/02/2025	SDB3260123009	400.00	1.4103	557.20	564.12	0.0000	4.3300	50.0000	0.0000	(0.0670)	(0.0078)	0.0000	1	(0.0749)	01/06/2025
601952.SH	01/02/2025	SDB3260123009	200.00	1.4103	278.60	282.06	0.0000	4.3300	50.0000	0.0000	(0.0335)	(0.0039)	0.0000	1	(0.0374)	01/06/2025
601952.SH	01/02/2025	SDB3260123009	3,000.00	1.4103	4,179.02	4,230.88	0.0000	4.3300	50.0000	0.0000	(0.5026)	(0.0588)	0.0000	1	(0.5614)	01/06/2025
601952.SH	01/02/2025	SDB3260123009	8,900.00	1.4103	12,397.75	12,551.60	0.0000	4.3300	50.0000	0.0000	(1.4912)	(0.1743)	0.0000	1	(1.6655)	01/06/2025
601952.SH	01/02/2025	SDB3260123009	5,400.00	1.4103	7,522.23	7,615.58	0.0000	4.3300	50.0000	0.0000	(0.9048)	(0.1058)	0.0000	1	(1.0105)	01/06/2025
601952.SH	01/02/2025	SDB3260123009	14,200.00	1.4103	19,780.69	20,026.15	0.0000	4.3300	50.0000	0.0000	(2.3792)	(0.2781)	0.0000	1	(2.6573)	01/06/2025
601952.SH	01/02/2025	SDB3260123009	15,400.00	1.4103	21,452.29	21,718.50	0.0000	4.3300	50.0000	0.0000	(2.5802)	(0.3016)	0.0000	1	(2.8819)	01/06/2025
601952.SH	01/02/2025	SDB3260123009	8,400.00	1.4103	11,701.25	11,846.45	0.0000	4.3300	50.0000	0.0000	(1.4074)	(0.1645)	0.0000	1	(1.5719)	01/06/2025
601952.SH	01/02/2025	SDB3260123009	15,000.00	1.4103	20,895.09	21,154.38	0.0000	4.3300	50.0000	0.0000	(2.5132)	(0.2938)	0.0000	1	(2.8070)	01/06/2025
601952.SH	01/02/2025	SDB3260123009	1,000.00	1.4103	1,393.01	1,410.29	0.0000	4.3300	50.0000	0.0000	(0.1675)	(0.0196)	0.0000	1	(0.1871)	01/06/2025
601952.SH	01/02/2025	SDB3260123009	1,600.00	1.4103	2,228.81	2,256.47	0.0000	4.3300	50.0000	0.0000	(0.2681)	(0.0313)	0.0000	1	(0.2994)	01/06/2025
601952.SH	01/02/2025	SDB3260123009	3,600.00	1.4103	5,014.82	5,077.05	0.0000	4.3300	50.0000	0.0000	(0.6032)	(0.0705)	0.0000	1	(0.6737)	01/06/2025
601952.SH	01/02/2025	SDB3260123009	800.00	1.4103	1,114.40	1,128.23	0.0000	4.3300	50.0000	0.0000	(0.1340)	(0.0157)	0.0000	1	(0.1497)	01/06/2025
601952.SH	12/31/2024	SDB3260123009	6,800.00	1.3499	9,472.44	9,179.56	0.0000	4.3300	50.0000	0.0000	(2.2786)	(0.2550)	0.0000	2	(2.5336)	01/06/2025
601952.SH	12/31/2024	SDB3260123009	800.00	1.3499	1,114.40	1,079.95	0.0000	4.3300	50.0000	0.0000	(0.2681)	(0.0300)	0.0000	2	(0.2981)	01/06/2025
601952.SH	12/31/2024	SDB3260123009	300.00	1.3499	417.90	404.98	0.0000	4.3300	50.0000	0.0000	(0.1005)	(0.0112)	0.0000	2	(0.1118)	01/06/2025
601952.SH	12/31/2024	SDB3260123009	200.00	1.3499	278.60	269.99	0.0000	4.3300	50.0000	0.0000	(0.0670)	(0.0075)	0.0000	2	(0.0745)	01/06/2025
601952.SH	12/31/2024	SDB3260123009	600.00	1.3499	835.80	809.96	0.0000	4.3300	50.0000	0.0000	(0.2011)	(0.0225)	0.0000	2	(0.2236)	01/06/2025
601952.SH	12/31/2024	SDB3260123009	11,700.00	1.3499	16,298.17	15,794.25	0.0000	4.3300	50.0000	0.0000	(3.9206)	(0.4387)	0.0000	2	(4.3593)	01/06/2025
601952.SH	12/31/2024	SDB3260123009	13,300.00	1.3499	18,526.98	17,954.15	0.0000	4.3300	50.0000	0.0000	(4.4568)	(0.4987)	0.0000	2	(4.9555)	01/06/2025
601952.SH	12/31/2024	SDB3260123009	100.00	1.3499	139.30	134.99	0.0000	4.3300	50.0000	0.0000	(0.0335)	(0.0037)	0.0000	2	(0.0373)	01/06/2025
601952.SH	12/31/2024	SDB3260123009	8,400.00	1.3499	11,701.25	11,339.46	0.0000	4.3300	50.0000	0.0000	(2.8148)	(0.3150)	0.0000	2	(3.1298)	01/06/2025
601952.SH	12/31/2024	SDB3260123009	700.00	1.3499	975.10	944.96	0.0000	4.3300	50.0000	0.0000	(0.2346)	(0.0262)	0.0000	2	(0.2608)	01/06/2025
601952.SH	12/31/2024	SDB3260123009	300.00	1.3499	417.90	404.98	0.0000	4.3300	50.0000	0.0000	(0.1005)	(0.0112)	0.0000	2	(0.1118)	01/06/2025
601952.SH	12/31/2024	SDB3260123009	4,200.00	1.3499	5,850.63	5,669.73	0.0000	4.3300	50.0000	0.0000	(1.4074)	(0.1575)	0.0000	2	(1.5649)	01/06/2025
601952.SH	12/31/2024	SDB3260123009	100.00	1.3499	139.30	134.99	0.0000	4.3300	50.0000	0.0000	(0.0335)	(0.0037)	0.0000	2	(0.0373)	01/06/2025
601952.SH	12/31/2024	SDB3260123009	100.00	1.3499	139.30	134.99	0.0000	4.3300	50.0000	0.0000	(0.0335)	(0.0037)	0.0000	2	(0.0373)	01/06/2025
601952.SH	12/31/2024	SDB3260123009	100.00	1.3499	139.30	134.99	0.0000	4.3300	50.0000	0.0000	(0.0335)	(0.0037)	0.0000	2	(0.0373)	01/06/2025
601952.SH	12/31/2024	SDB3260123009	700.00	1.3499	975.10	944.96	0.0000	4.3300	50.0000	0.0000	(0.2346)	(0.0262)	0.0000	2	(0.2608)	01/06/2025
601952.SH	12/31/2024	SDB3260123009	800.00	1.3499	1,114.40	1,079.95	0.0000	4.3300	50.0000	0.0000	(0.2681)	(0.0300)	0.0000	2	(0.2981)	01/06/2025
601952.SH	12/31/2024	SDB3260123009	1,600.00	1.3499	2,228.81	2,159.90	0.0000	4.3300	50.0000	0.0000	(0.5362)	(0.0600)	0.0000	2	(0.5961)	01/06/2025
601952.SH	12/31/2024	SDB3260123009	55,000.00	1.3499	76,615.33	74,246.48	0.0000	4.3300	50.0000	0.0000	(18.4302)	(2.0624)	0.0000	2	(20.4926)	01/06/2025
601952.SH	12/31/2024	SDB3260123009	1,400.00	1.3499	1,950.21	1,889.91	0.0000	4.3300	50.0000	0.0000	(0.4691)	(0.0525)	0.0000	2	(0.5216)	01/06/2025
601952.SH	12/31/2024	SDB3260123009	1,800.00	1.3499	2,507.41	2,429.88	0.0000	4.3300	50.0000	0.0000	(0.6032)	(0.0675)	0.0000	2	(0.6707)	01/06/2025
601952.SH	12/31/2024	SDB3260123009	400.00	1.3499	557.20	539.97	0.0000	4.3300	50.0000	0.0000	(0.1340)	(0.0150)	0.0000	2	(0.1490)	01/06/2025
601952.SH	12/31/2024	SDB3260123009	200.00	1.3499	278.60	269.99	0.0000	4.3300	50.0000	0.0000	(0.0670)	(0.0075)	0.0000	2	(0.0745)	01/06/2025
601952.SH	12/31/2024	SDB3260123009	3,000.00	1.3499	4,179.02	4,049.81	0.0000	4.3300	50.0000	0.0000	(1.0053)	(0.1125)	0.0000	2	(1.1178)	01/06/2025
601952.SH	12/31/2024	SDB3260123009	8,900.00	1.3499	12,397.75	12,014.43	0.0000	4.3300	50.0000	0.0000	(2.9823)	(0.3337)	0.0000	2	(3.3161)	01/06/2025
601952.SH	12/31/2024	SDB3260123009	5,400.00	1.3499	7,522.23	7,289.65	0.0000	4.3300	50.0000	0.0000	(1.8095)	(0.2025)	0.0000	2	(2.0120)	01/06/2025
601952.SH	12/31/2024	SDB3260123009	14,200.00	1.3499	19,780.69	19,169.09	0.0000	4.3300	50.0000	0.0000	(4.7584)	(0.5325)	0.0000	2	(5.2908)	01/06/2025
601952.SH	12/31/2024	SDB3260123009	15,400.00	1.3499	21,452.29	20,789.01	0.0000	4.3300	50.0000	0.0000	(5.1605)	(0.5775)	0.0000	2	(5.7379)	01/06/2025
601952.SH	12/31/2024	SDB3260123009	8,400.00	1.3499	11,701.25	11,339.46	0.0000	4.3300	50.0000	0.0000	(2.8148)	(0.3150)	0.0000	2	(3.1298)	01/06/2025
601952.SH	12/31/2024	SDB3260123009	15,000.00	1.3499	20,895.09	20,249.04	0.0000	4.3300	50.0000	0.0000	(5.0264)	(0.5625)	0.0000	2	(5.5889)	01/06/2025
601952.SH	12/31/2024	SDB3260123009	1,000.00	1.3499	1,393.01	1,349.94	0.0000	4.3300	50.0000	0.0000	(0.3351)	(0.0375)	0.0000	2	(0.3726)	01/06/2025
601952.SH	12/31/2024	SDB3260123009	1,600.00	1.3499	2,228.81	2,159.90	0.0000	4.3300	50.0000	0.0000	(0.5362)	(0.0600)	0.0000	2	(0.5961)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
JIANGSU PROVINCIAL AGRICULTURAL RECLAMATION AND DEV CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
601952.SH	12/31/2024	SDB3260123009	3,600.00	1.3499	5,014.82	4,859.77	0.0000	4.3300	50.0000	0.0000	(1.2063)	(0.1350)	0.0000	2	(1.3413)	01/06/2025
601952.SH	12/31/2024	SDB3260123009	800.00	1.3499	1,114.40	1,079.95	0.0000	4.3300	50.0000	0.0000	(0.2681)	(0.0300)	0.0000	2	(0.2981)	01/06/2025
601952.SH	12/30/2024	SDB3260123009	6,800.00	1.3374	9,472.44	9,094.16	0.0000	4.3300	50.0000	0.0000	(1.1393)	(0.1263)	0.0000	1	(1.2656)	01/06/2025
601952.SH	12/30/2024	SDB3260123009	800.00	1.3374	1,114.40	1,069.90	0.0000	4.3300	50.0000	0.0000	(0.1340)	(0.0149)	0.0000	1	(0.1489)	01/06/2025
601952.SH	12/30/2024	SDB3260123009	300.00	1.3374	417.90	401.21	0.0000	4.3300	50.0000	0.0000	(0.0503)	(0.0056)	0.0000	1	(0.0558)	01/06/2025
601952.SH	12/30/2024	SDB3260123009	200.00	1.3374	278.60	267.48	0.0000	4.3300	50.0000	0.0000	(0.0335)	(0.0037)	0.0000	1	(0.0372)	01/06/2025
601952.SH	12/30/2024	SDB3260123009	600.00	1.3374	835.80	802.43	0.0000	4.3300	50.0000	0.0000	(0.1005)	(0.0111)	0.0000	1	(0.1117)	01/06/2025
601952.SH	12/30/2024	SDB3260123009	11,700.00	1.3374	16,298.17	15,647.30	0.0000	4.3300	50.0000	0.0000	(1.9603)	(0.2173)	0.0000	1	(2.1776)	01/06/2025
601952.SH	12/30/2024	SDB3260123009	13,300.00	1.3374	18,526.98	17,787.10	0.0000	4.3300	50.0000	0.0000	(2.2284)	(0.2470)	0.0000	1	(2.4754)	01/06/2025
601952.SH	12/30/2024	SDB3260123009	100.00	1.3374	139.30	133.74	0.0000	4.3300	50.0000	0.0000	(0.0168)	(0.0019)	0.0000	1	(0.0186)	01/06/2025
601952.SH	12/30/2024	SDB3260123009	8,400.00	1.3374	11,701.25	11,233.96	0.0000	4.3300	50.0000	0.0000	(1.4074)	(0.1560)	0.0000	1	(1.5634)	01/06/2025
601952.SH	12/30/2024	SDB3260123009	700.00	1.3374	975.10	936.16	0.0000	4.3300	50.0000	0.0000	(0.1173)	(0.0130)	0.0000	1	(0.1303)	01/06/2025
601952.SH	12/30/2024	SDB3260123009	300.00	1.3374	417.90	401.21	0.0000	4.3300	50.0000	0.0000	(0.0503)	(0.0056)	0.0000	1	(0.0558)	01/06/2025
601952.SH	12/30/2024	SDB3260123009	4,200.00	1.3374	5,850.63	5,616.98	0.0000	4.3300	50.0000	0.0000	(0.7037)	(0.0780)	0.0000	1	(0.7817)	01/06/2025
601952.SH	12/30/2024	SDB3260123009	100.00	1.3374	139.30	133.74	0.0000	4.3300	50.0000	0.0000	(0.0168)	(0.0019)	0.0000	1	(0.0186)	01/06/2025
601952.SH	12/30/2024	SDB3260123009	100.00	1.3374	139.30	133.74	0.0000	4.3300	50.0000	0.0000	(0.0168)	(0.0019)	0.0000	1	(0.0186)	01/06/2025
601952.SH	12/30/2024	SDB3260123009	100.00	1.3374	139.30	133.74	0.0000	4.3300	50.0000	0.0000	(0.0168)	(0.0019)	0.0000	1	(0.0186)	01/06/2025
601952.SH	12/30/2024	SDB3260123009	700.00	1.3374	975.10	936.16	0.0000	4.3300	50.0000	0.0000	(0.1173)	(0.0130)	0.0000	1	(0.1303)	01/06/2025
601952.SH	12/30/2024	SDB3260123009	800.00	1.3374	1,114.40	1,069.90	0.0000	4.3300	50.0000	0.0000	(0.1340)	(0.0149)	0.0000	1	(0.1489)	01/06/2025
601952.SH	12/30/2024	SDB3260123009	1,600.00	1.3374	2,228.81	2,139.80	0.0000	4.3300	50.0000	0.0000	(0.2681)	(0.0297)	0.0000	1	(0.2978)	01/06/2025
601952.SH	12/30/2024	SDB3260123009	55,000.00	1.3374	76,615.33	73,555.68	0.0000	4.3300	50.0000	0.0000	(9.2151)	(1.0216)	0.0000	1	(10.2367)	01/06/2025
601952.SH	12/30/2024	SDB3260123009	1,400.00	1.3374	1,950.21	1,872.33	0.0000	4.3300	50.0000	0.0000	(0.2346)	(0.0260)	0.0000	1	(0.2606)	01/06/2025
601952.SH	12/30/2024	SDB3260123009	1,800.00	1.3374	2,507.41	2,407.28	0.0000	4.3300	50.0000	0.0000	(0.3016)	(0.0334)	0.0000	1	(0.3350)	01/06/2025
601952.SH	12/30/2024	SDB3260123009	400.00	1.3374	557.20	534.95	0.0000	4.3300	50.0000	0.0000	(0.0670)	(0.0074)	0.0000	1	(0.0744)	01/06/2025
601952.SH	12/30/2024	SDB3260123009	200.00	1.3374	278.60	267.48	0.0000	4.3300	50.0000	0.0000	(0.0335)	(0.0037)	0.0000	1	(0.0372)	01/06/2025
601952.SH	12/30/2024	SDB3260123009	3,000.00	1.3374	4,179.02	4,012.13	0.0000	4.3300	50.0000	0.0000	(0.5026)	(0.0557)	0.0000	1	(0.5584)	01/06/2025
601952.SH	12/30/2024	SDB3260123009	8,900.00	1.3374	12,397.75	11,902.65	0.0000	4.3300	50.0000	0.0000	(1.4912)	(0.1653)	0.0000	1	(1.6565)	01/06/2025
601952.SH	12/30/2024	SDB3260123009	5,400.00	1.3374	7,522.23	7,221.83	0.0000	4.3300	50.0000	0.0000	(0.9048)	(0.1003)	0.0000	1	(1.0051)	01/06/2025
601952.SH	12/30/2024	SDB3260123009	14,200.00	1.3374	19,780.69	18,990.74	0.0000	4.3300	50.0000	0.0000	(2.3792)	(0.2638)	0.0000	1	(2.6429)	01/06/2025
601952.SH	12/30/2024	SDB3260123009	15,400.00	1.3374	21,452.29	20,595.59	0.0000	4.3300	50.0000	0.0000	(2.5802)	(0.2860)	0.0000	1	(2.8663)	01/06/2025
601952.SH	12/30/2024	SDB3260123009	8,400.00	1.3374	11,701.25	11,233.96	0.0000	4.3300	50.0000	0.0000	(1.4074)	(0.1560)	0.0000	1	(1.5634)	01/06/2025
601952.SH	12/30/2024	SDB3260123009	15,000.00	1.3374	20,895.09	20,060.64	0.0000	4.3300	50.0000	0.0000	(2.5132)	(0.2786)	0.0000	1	(2.7918)	01/06/2025
601952.SH	12/30/2024	SDB3260123009	1,000.00	1.3374	1,393.01	1,337.38	0.0000	4.3300	50.0000	0.0000	(0.1675)	(0.0186)	0.0000	1	(0.1861)	01/06/2025
601952.SH	12/30/2024	SDB3260123009	1,600.00	1.3374	2,228.81	2,139.80	0.0000	4.3300	50.0000	0.0000	(0.2681)	(0.0297)	0.0000	1	(0.2978)	01/06/2025
601952.SH	12/30/2024	SDB3260123009	3,600.00	1.3374	5,014.82	4,814.55	0.0000	4.3300	50.0000	0.0000	(0.6032)	(0.0669)	0.0000	1	(0.6700)	01/06/2025
601952.SH	12/30/2024	SDB3260123009	800.00	1.3374	1,114.40	1,069.90	0.0000	4.3300	50.0000	0.0000	(0.1340)	(0.0149)	0.0000	1	(0.1489)	01/06/2025
601952.SH	12/27/2024	SDB3260123009	6,800.00	1.3519	9,472.44	9,193.21	0.0000	4.3300	50.0000	0.0000	(3.4180)	(0.3831)	0.0000	3	(3.8010)	01/06/2025
601952.SH	12/27/2024	SDB3260123009	800.00	1.3519	1,114.40	1,081.55	0.0000	4.3300	50.0000	0.0000	(0.4021)	(0.0451)	0.0000	3	(0.4472)	01/06/2025
601952.SH	12/27/2024	SDB3260123009	300.00	1.3519	417.90	405.58	0.0000	4.3300	50.0000	0.0000	(0.1508)	(0.0169)	0.0000	3	(0.1677)	01/06/2025
601952.SH	12/27/2024	SDB3260123009	200.00	1.3519	278.60	270.39	0.0000	4.3300	50.0000	0.0000	(0.1005)	(0.0113)	0.0000	3	(0.1118)	01/06/2025
601952.SH	12/27/2024	SDB3260123009	600.00	1.3519	835.80	811.17	0.0000	4.3300	50.0000	0.0000	(0.3016)	(0.0338)	0.0000	3	(0.3354)	01/06/2025
601952.SH	12/27/2024	SDB3260123009	11,700.00	1.3519	16,298.17	15,817.73	0.0000	4.3300	50.0000	0.0000	(5.8809)	(0.6591)	0.0000	3	(6.5400)	01/06/2025
601952.SH	12/27/2024	SDB3260123009	13,300.00	1.3519	18,526.98	17,980.84	0.0000	4.3300	50.0000	0.0000	(6.6852)	(0.7492)	0.0000	3	(7.4344)	01/06/2025
601952.SH	12/27/2024	SDB3260123009	100.00	1.3519	139.30	135.19	0.0000	4.3300	50.0000	0.0000	(0.0503)	(0.0056)	0.0000	3	(0.0559)	01/06/2025
601952.SH	12/27/2024	SDB3260123009	8,400.00	1.3519	11,701.25	11,356.32	0.0000	4.3300	50.0000	0.0000	(4.2222)	(0.4732)	0.0000	3	(4.6954)	01/06/2025
601952.SH	12/27/2024	SDB3260123009	700.00	1.3519	975.10	946.36	0.0000	4.3300	50.0000	0.0000	(0.3519)	(0.0394)	0.0000	3	(0.3913)	01/06/2025
601952.SH	12/27/2024	SDB3260123009	300.00	1.3519	417.90	405.58	0.0000	4.3300	50.0000	0.0000	(0.1508)	(0.0169)	0.0000	3	(0.1677)	01/06/2025
601952.SH	12/27/2024	SDB3260123009	4,200.00	1.3519	5,850.63	5,678.16	0.0000	4.3300	50.0000	0.0000	(2.1111)	(0.2366)	0.0000	3	(2.3477)	01/06/2025
601952.SH	12/27/2024	SDB3260123009	100.00	1.3519	139.30	135.19	0.0000	4.3300	50.0000	0.0000	(0.0503)	(0.0056)	0.0000	3	(0.0559)	01/06/2025
601952.SH	12/27/2024	SDB3260123009	100.00	1.3519	139.30	135.19	0.0000	4.3300	50.0000	0.0000	(0.0503)	(0.0056)	0.0000	3	(0.0559)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
JIANGSU PROVINCIAL AGRICULTURAL RECLAMATION AND DEV CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
601952.SH	12/27/2024	SDB3260123009	100.00	1.3519	139.30	135.19	0.0000	4.3300	50.0000	0.0000	(0.0503)	(0.0056)	0.0000	3	(0.0559)	01/06/2025
601952.SH	12/27/2024	SDB3260123009	700.00	1.3519	975.10	946.36	0.0000	4.3300	50.0000	0.0000	(0.3519)	(0.0394)	0.0000	3	(0.3913)	01/06/2025
601952.SH	12/27/2024	SDB3260123009	800.00	1.3519	1,114.40	1,081.55	0.0000	4.3300	50.0000	0.0000	(0.4021)	(0.0451)	0.0000	3	(0.4472)	01/06/2025
601952.SH	12/27/2024	SDB3260123009	1,600.00	1.3519	2,228.81	2,163.11	0.0000	4.3300	50.0000	0.0000	(0.8042)	(0.0901)	0.0000	3	(0.8944)	01/06/2025
601952.SH	12/27/2024	SDB3260123009	55,000.00	1.3519	76,615.33	74,356.86	0.0000	4.3300	50.0000	0.0000	(27.6454)	(3.0982)	0.0000	3	(30.7436)	01/06/2025
601952.SH	12/27/2024	SDB3260123009	1,400.00	1.3519	1,950.21	1,892.72	0.0000	4.3300	50.0000	0.0000	(0.7037)	(0.0789)	0.0000	3	(0.7826)	01/06/2025
601952.SH	12/27/2024	SDB3260123009	1,800.00	1.3519	2,507.41	2,433.50	0.0000	4.3300	50.0000	0.0000	(0.9048)	(0.1014)	0.0000	3	(1.0062)	01/06/2025
601952.SH	12/27/2024	SDB3260123009	400.00	1.3519	557.20	540.78	0.0000	4.3300	50.0000	0.0000	(0.2011)	(0.0225)	0.0000	3	(0.2236)	01/06/2025
601952.SH	12/27/2024	SDB3260123009	200.00	1.3519	278.60	270.39	0.0000	4.3300	50.0000	0.0000	(0.1005)	(0.0113)	0.0000	3	(0.1118)	01/06/2025
601952.SH	12/27/2024	SDB3260123009	3,000.00	1.3519	4,179.02	4,055.83	0.0000	4.3300	50.0000	0.0000	(1.5079)	(0.1690)	0.0000	3	(1.6769)	01/06/2025
601952.SH	12/27/2024	SDB3260123009	8,900.00	1.3519	12,397.75	12,032.29	0.0000	4.3300	50.0000	0.0000	(4.4735)	(0.5013)	0.0000	3	(4.9749)	01/06/2025
601952.SH	12/27/2024	SDB3260123009	5,400.00	1.3519	7,522.23	7,300.49	0.0000	4.3300	50.0000	0.0000	(2.7143)	(0.3042)	0.0000	3	(3.0185)	01/06/2025
601952.SH	12/27/2024	SDB3260123009	14,200.00	1.3519	19,780.69	19,197.59	0.0000	4.3300	50.0000	0.0000	(7.1375)	(0.7999)	0.0000	3	(7.9374)	01/06/2025
601952.SH	12/27/2024	SDB3260123009	15,400.00	1.3519	21,452.29	20,819.92	0.0000	4.3300	50.0000	0.0000	(7.7407)	(0.8675)	0.0000	3	(8.6082)	01/06/2025
601952.SH	12/27/2024	SDB3260123009	8,400.00	1.3519	11,701.25	11,356.32	0.0000	4.3300	50.0000	0.0000	(4.2222)	(0.4732)	0.0000	3	(4.6954)	01/06/2025
601952.SH	12/27/2024	SDB3260123009	15,000.00	1.3519	20,895.09	20,279.14	0.0000	4.3300	50.0000	0.0000	(7.5396)	(0.8450)	0.0000	3	(8.3846)	01/06/2025
601952.SH	12/27/2024	SDB3260123009	1,000.00	1.3519	1,393.01	1,351.94	0.0000	4.3300	50.0000	0.0000	(0.5026)	(0.0563)	0.0000	3	(0.5590)	01/06/2025
601952.SH	12/27/2024	SDB3260123009	1,600.00	1.3519	2,228.81	2,163.11	0.0000	4.3300	50.0000	0.0000	(0.8042)	(0.0901)	0.0000	3	(0.8944)	01/06/2025
601952.SH	12/27/2024	SDB3260123009	3,600.00	1.3519	5,014.82	4,866.99	0.0000	4.3300	50.0000	0.0000	(1.8095)	(0.2028)	0.0000	3	(2.0123)	01/06/2025
601952.SH	12/27/2024	SDB3260123009	800.00	1.3519	1,114.40	1,081.55	0.0000	4.3300	50.0000	0.0000	(0.4021)	(0.0451)	0.0000	3	(0.4472)	01/06/2025
601952.SH	12/26/2024	SDB3260123009	6,800.00	1.3495	9,472.44	9,176.38	0.0000	4.3300	50.0000	0.0000	(1.1393)	(0.1274)	0.0000	1	(1.2668)	01/06/2025
601952.SH	12/26/2024	SDB3260123009	800.00	1.3495	1,114.40	1,079.57	0.0000	4.3300	50.0000	0.0000	(0.1340)	(0.0150)	0.0000	1	(0.1490)	01/06/2025
601952.SH	12/26/2024	SDB3260123009	300.00	1.3495	417.90	404.84	0.0000	4.3300	50.0000	0.0000	(0.0503)	(0.0056)	0.0000	1	(0.0559)	01/06/2025
601952.SH	12/26/2024	SDB3260123009	200.00	1.3495	278.60	269.89	0.0000	4.3300	50.0000	0.0000	(0.0335)	(0.0037)	0.0000	1	(0.0373)	01/06/2025
601952.SH	12/26/2024	SDB3260123009	600.00	1.3495	835.80	809.68	0.0000	4.3300	50.0000	0.0000	(0.1005)	(0.0112)	0.0000	1	(0.1118)	01/06/2025
601952.SH	12/26/2024	SDB3260123009	11,700.00	1.3495	16,298.17	15,788.76	0.0000	4.3300	50.0000	0.0000	(1.9603)	(0.2193)	0.0000	1	(2.1796)	01/06/2025
601952.SH	12/26/2024	SDB3260123009	13,300.00	1.3495	18,526.98	17,947.91	0.0000	4.3300	50.0000	0.0000	(2.2284)	(0.2493)	0.0000	1	(2.4777)	01/06/2025
601952.SH	12/26/2024	SDB3260123009	100.00	1.3495	139.30	134.95	0.0000	4.3300	50.0000	0.0000	(0.0168)	(0.0019)	0.0000	1	(0.0186)	01/06/2025
601952.SH	12/26/2024	SDB3260123009	8,400.00	1.3495	11,701.25	11,335.52	0.0000	4.3300	50.0000	0.0000	(1.4074)	(0.1574)	0.0000	1	(1.5648)	01/06/2025
601952.SH	12/26/2024	SDB3260123009	700.00	1.3495	975.10	944.63	0.0000	4.3300	50.0000	0.0000	(0.1173)	(0.0131)	0.0000	1	(0.1304)	01/06/2025
601952.SH	12/26/2024	SDB3260123009	300.00	1.3495	417.90	404.84	0.0000	4.3300	50.0000	0.0000	(0.0503)	(0.0056)	0.0000	1	(0.0559)	01/06/2025
601952.SH	12/26/2024	SDB3260123009	4,200.00	1.3495	5,850.63	5,667.76	0.0000	4.3300	50.0000	0.0000	(0.7037)	(0.0787)	0.0000	1	(0.7824)	01/06/2025
601952.SH	12/26/2024	SDB3260123009	100.00	1.3495	139.30	134.95	0.0000	4.3300	50.0000	0.0000	(0.0168)	(0.0019)	0.0000	1	(0.0186)	01/06/2025
601952.SH	12/26/2024	SDB3260123009	100.00	1.3495	139.30	134.95	0.0000	4.3300	50.0000	0.0000	(0.0168)	(0.0019)	0.0000	1	(0.0186)	01/06/2025
601952.SH	12/26/2024	SDB3260123009	100.00	1.3495	139.30	134.95	0.0000	4.3300	50.0000	0.0000	(0.0168)	(0.0019)	0.0000	1	(0.0186)	01/06/2025
601952.SH	12/26/2024	SDB3260123009	700.00	1.3495	975.10	944.63	0.0000	4.3300	50.0000	0.0000	(0.1173)	(0.0131)	0.0000	1	(0.1304)	01/06/2025
601952.SH	12/26/2024	SDB3260123009	800.00	1.3495	1,114.40	1,079.57	0.0000	4.3300	50.0000	0.0000	(0.1340)	(0.0150)	0.0000	1	(0.1490)	01/06/2025
601952.SH	12/26/2024	SDB3260123009	1,600.00	1.3495	2,228.81	2,159.15	0.0000	4.3300	50.0000	0.0000	(0.2681)	(0.0300)	0.0000	1	(0.2981)	01/06/2025
601952.SH	12/26/2024	SDB3260123009	55,000.00	1.3495	76,615.33	74,220.68	0.0000	4.3300	50.0000	0.0000	(9.2151)	(1.0308)	0.0000	1	(10.2460)	01/06/2025
601952.SH	12/26/2024	SDB3260123009	1,400.00	1.3495	1,950.21	1,889.25	0.0000	4.3300	50.0000	0.0000	(0.2346)	(0.0262)	0.0000	1	(0.2608)	01/06/2025
601952.SH	12/26/2024	SDB3260123009	1,800.00	1.3495	2,507.41	2,429.04	0.0000	4.3300	50.0000	0.0000	(0.3016)	(0.0337)	0.0000	1	(0.3353)	01/06/2025
601952.SH	12/26/2024	SDB3260123009	400.00	1.3495	557.20	539.79	0.0000	4.3300	50.0000	0.0000	(0.0670)	(0.0075)	0.0000	1	(0.0745)	01/06/2025
601952.SH	12/26/2024	SDB3260123009	200.00	1.3495	278.60	269.89	0.0000	4.3300	50.0000	0.0000	(0.0335)	(0.0037)	0.0000	1	(0.0373)	01/06/2025
601952.SH	12/26/2024	SDB3260123009	3,000.00	1.3495	4,179.02	4,048.40	0.0000	4.3300	50.0000	0.0000	(0.5026)	(0.0562)	0.0000	1	(0.5589)	01/06/2025
601952.SH	12/26/2024	SDB3260123009	8,900.00	1.3495	12,397.75	12,010.26	0.0000	4.3300	50.0000	0.0000	(1.4912)	(0.1668)	0.0000	1	(1.6580)	01/06/2025
601952.SH	12/26/2024	SDB3260123009	5,400.00	1.3495	7,522.23	7,287.12	0.0000	4.3300	50.0000	0.0000	(0.1012)	(0.0128)	0.0000	1	(1.0060)	01/06/2025
601952.SH	12/26/2024	SDB3260123009	14,200.00	1.3495	19,780.69	19,162.43	0.0000	4.3300	50.0000	0.0000	(2.3792)	(0.2661)	0.0000	1	(2.6453)	01/06/2025
601952.SH	12/26/2024	SDB3260123009	15,400.00	1.3495	21,452.29	20,781.79	0.0000	4.3300	50.0000	0.0000	(2.5802)	(0.2886)	0.0000	1	(2.8689)	01/06/2025
601952.SH	12/26/2024	SDB3260123009	8,400.00	1.3495	11,701.25	11,335.52	0.0000	4.3300	50.0000	0.0000	(1.4074)	(0.1574)	0.0000	1	(1.5648)	01/06/2025
601952.SH	12/26/2024	SDB3260123009	15,000.00	1.3495	20,895.09	20,242.01	0.0000	4.3300	50.0000	0.0000	(2.5132)	(0.2811)	0.0000	1	(2.7944)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
JIANGSU PROVINCIAL AGRICULTURAL RECLAMATION AND DEV CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
601952.SH	12/26/2024	SDB3260123009	1,000.00	1.3495	1,393.01	1,349.47	0.0000	4.3300	50.0000	0.0000	(0.1675)	(0.0187)	0.0000	1	(0.1863)	01/06/2025
601952.SH	12/26/2024	SDB3260123009	1,600.00	1.3495	2,228.81	2,159.15	0.0000	4.3300	50.0000	0.0000	(0.2681)	(0.0300)	0.0000	1	(0.2981)	01/06/2025
601952.SH	12/26/2024	SDB3260123009	3,600.00	1.3495	5,014.82	4,858.08	0.0000	4.3300	50.0000	0.0000	(0.6032)	(0.0675)	0.0000	1	(0.6706)	01/06/2025
601952.SH	12/26/2024	SDB3260123009	800.00	1.3495	1,114.40	1,079.57	0.0000	4.3300	50.0000	0.0000	(0.1340)	(0.0150)	0.0000	1	(0.1490)	01/06/2025
601952.SH	12/24/2024	SDB3260123009	6,800.00	1.3495	9,472.44	9,176.38	0.0000	4.3300	50.0000	0.0000	(2.2786)	(0.2549)	0.0000	2	(2.5335)	01/06/2025
601952.SH	12/24/2024	SDB3260123009	800.00	1.3495	1,114.40	1,079.57	0.0000	4.3300	50.0000	0.0000	(0.2681)	(0.0300)	0.0000	2	(0.2981)	01/06/2025
601952.SH	12/24/2024	SDB3260123009	300.00	1.3495	417.90	404.84	0.0000	4.3300	50.0000	0.0000	(0.1005)	(0.0112)	0.0000	2	(0.1118)	01/06/2025
601952.SH	12/24/2024	SDB3260123009	200.00	1.3495	278.60	269.89	0.0000	4.3300	50.0000	0.0000	(0.0670)	(0.0075)	0.0000	2	(0.0745)	01/06/2025
601952.SH	12/24/2024	SDB3260123009	600.00	1.3495	835.80	809.68	0.0000	4.3300	50.0000	0.0000	(0.2011)	(0.0225)	0.0000	2	(0.2235)	01/06/2025
601952.SH	12/24/2024	SDB3260123009	11,700.00	1.3495	16,298.17	15,788.76	0.0000	4.3300	50.0000	0.0000	(3.9206)	(0.4386)	0.0000	2	(4.3592)	01/06/2025
601952.SH	12/24/2024	SDB3260123009	13,300.00	1.3495	18,526.98	17,947.91	0.0000	4.3300	50.0000	0.0000	(4.4568)	(0.4986)	0.0000	2	(4.9553)	01/06/2025
601952.SH	12/24/2024	SDB3260123009	100.00	1.3495	139.30	134.95	0.0000	4.3300	50.0000	0.0000	(0.0335)	(0.0037)	0.0000	2	(0.0373)	01/06/2025
601952.SH	12/24/2024	SDB3260123009	8,400.00	1.3495	11,701.25	11,335.52	0.0000	4.3300	50.0000	0.0000	(2.8148)	(0.3149)	0.0000	2	(3.1297)	01/06/2025
601952.SH	12/24/2024	SDB3260123009	700.00	1.3495	975.10	944.63	0.0000	4.3300	50.0000	0.0000	(0.2346)	(0.0262)	0.0000	2	(0.2608)	01/06/2025
601952.SH	12/24/2024	SDB3260123009	300.00	1.3495	417.90	404.84	0.0000	4.3300	50.0000	0.0000	(0.1005)	(0.0112)	0.0000	2	(0.1118)	01/06/2025
601952.SH	12/24/2024	SDB3260123009	4,200.00	1.3495	5,850.63	5,667.76	0.0000	4.3300	50.0000	0.0000	(1.4074)	(0.1574)	0.0000	2	(1.5648)	01/06/2025
601952.SH	12/24/2024	SDB3260123009	100.00	1.3495	139.30	134.95	0.0000	4.3300	50.0000	0.0000	(0.0335)	(0.0037)	0.0000	2	(0.0373)	01/06/2025
601952.SH	12/24/2024	SDB3260123009	100.00	1.3495	139.30	134.95	0.0000	4.3300	50.0000	0.0000	(0.0335)	(0.0037)	0.0000	2	(0.0373)	01/06/2025
601952.SH	12/24/2024	SDB3260123009	100.00	1.3495	139.30	134.95	0.0000	4.3300	50.0000	0.0000	(0.0335)	(0.0037)	0.0000	2	(0.0373)	01/06/2025
601952.SH	12/24/2024	SDB3260123009	700.00	1.3495	975.10	944.63	0.0000	4.3300	50.0000	0.0000	(0.2346)	(0.0262)	0.0000	2	(0.2608)	01/06/2025
601952.SH	12/24/2024	SDB3260123009	800.00	1.3495	1,114.40	1,079.57	0.0000	4.3300	50.0000	0.0000	(0.2681)	(0.0300)	0.0000	2	(0.2981)	01/06/2025
601952.SH	12/24/2024	SDB3260123009	1,600.00	1.3495	2,228.81	2,159.15	0.0000	4.3300	50.0000	0.0000	(0.5362)	(0.0600)	0.0000	2	(0.5961)	01/06/2025
601952.SH	12/24/2024	SDB3260123009	55,000.00	1.3495	76,615.33	74,220.68	0.0000	4.3300	50.0000	0.0000	(18.4302)	(2.0617)	0.0000	2	(20.4919)	01/06/2025
601952.SH	12/24/2024	SDB3260123009	1,400.00	1.3495	1,950.21	1,889.25	0.0000	4.3300	50.0000	0.0000	(0.4691)	(0.0525)	0.0000	2	(0.5216)	01/06/2025
601952.SH	12/24/2024	SDB3260123009	1,800.00	1.3495	2,507.41	2,429.04	0.0000	4.3300	50.0000	0.0000	(0.6032)	(0.0675)	0.0000	2	(0.6706)	01/06/2025
601952.SH	12/24/2024	SDB3260123009	400.00	1.3495	557.20	539.79	0.0000	4.3300	50.0000	0.0000	(0.1340)	(0.0150)	0.0000	2	(0.1490)	01/06/2025
601952.SH	12/24/2024	SDB3260123009	200.00	1.3495	278.60	269.89	0.0000	4.3300	50.0000	0.0000	(0.0670)	(0.0075)	0.0000	2	(0.0745)	01/06/2025
601952.SH	12/24/2024	SDB3260123009	3,000.00	1.3495	4,179.02	4,048.40	0.0000	4.3300	50.0000	0.0000	(1.0053)	(0.1125)	0.0000	2	(1.1177)	01/06/2025
601952.SH	12/24/2024	SDB3260123009	8,900.00	1.3495	12,397.75	12,010.26	0.0000	4.3300	50.0000	0.0000	(2.9823)	(0.3336)	0.0000	2	(3.3160)	01/06/2025
601952.SH	12/24/2024	SDB3260123009	5,400.00	1.3495	7,522.23	7,287.12	0.0000	4.3300	50.0000	0.0000	(1.8095)	(0.2024)	0.0000	2	(2.0119)	01/06/2025
601952.SH	12/24/2024	SDB3260123009	14,200.00	1.3495	19,780.69	19,162.43	0.0000	4.3300	50.0000	0.0000	(4.7584)	(0.5323)	0.0000	2	(5.2906)	01/06/2025
601952.SH	12/24/2024	SDB3260123009	15,400.00	1.3495	21,452.29	20,781.79	0.0000	4.3300	50.0000	0.0000	(5.1605)	(0.5773)	0.0000	2	(5.7377)	01/06/2025
601952.SH	12/24/2024	SDB3260123009	8,400.00	1.3495	11,701.25	11,335.52	0.0000	4.3300	50.0000	0.0000	(2.8148)	(0.3149)	0.0000	2	(3.1297)	01/06/2025
601952.SH	12/24/2024	SDB3260123009	15,000.00	1.3495	20,895.09	20,242.01	0.0000	4.3300	50.0000	0.0000	(5.0264)	(0.5623)	0.0000	2	(5.5887)	01/06/2025
601952.SH	12/24/2024	SDB3260123009	1,000.00	1.3495	1,393.01	1,349.47	0.0000	4.3300	50.0000	0.0000	(0.3351)	(0.0375)	0.0000	2	(0.3726)	01/06/2025
601952.SH	12/24/2024	SDB3260123009	1,600.00	1.3495	2,228.81	2,159.15	0.0000	4.3300	50.0000	0.0000	(0.5362)	(0.0600)	0.0000	2	(0.5961)	01/06/2025
601952.SH	12/24/2024	SDB3260123009	3,600.00	1.3495	5,014.82	4,858.08	0.0000	4.3300	50.0000	0.0000	(1.2063)	(0.1349)	0.0000	2	(1.3413)	01/06/2025
601952.SH	12/24/2024	SDB3260123009	800.00	1.3495	1,114.40	1,079.57	0.0000	4.3300	50.0000	0.0000	(0.2681)	(0.0300)	0.0000	2	(0.2981)	01/06/2025
601952.SH	12/23/2024	SDB3260123009	6,800.00	1.3648	9,472.44	9,280.70	0.0000	4.3300	50.0000	0.0000	(1.1393)	(0.1289)	0.0000	1	(1.2682)	01/06/2025
601952.SH	12/23/2024	SDB3260123009	800.00	1.3648	1,114.40	1,091.85	0.0000	4.3300	50.0000	0.0000	(0.1340)	(0.0152)	0.0000	1	(0.1492)	01/06/2025
601952.SH	12/23/2024	SDB3260123009	300.00	1.3648	417.90	409.44	0.0000	4.3300	50.0000	0.0000	(0.0503)	(0.0057)	0.0000	1	(0.0560)	01/06/2025
601952.SH	12/23/2024	SDB3260123009	200.00	1.3648	278.60	272.96	0.0000	4.3300	50.0000	0.0000	(0.0335)	(0.0038)	0.0000	1	(0.0373)	01/06/2025
601952.SH	12/23/2024	SDB3260123009	600.00	1.3648	835.80	818.89	0.0000	4.3300	50.0000	0.0000	(0.1005)	(0.0114)	0.0000	1	(0.1119)	01/06/2025
601952.SH	12/23/2024	SDB3260123009	11,700.00	1.3648	16,298.17	15,968.27	0.0000	4.3300	50.0000	0.0000	(1.9603)	(0.2218)	0.0000	1	(2.1821)	01/06/2025
601952.SH	12/23/2024	SDB3260123009	13,300.00	1.3648	18,526.98	18,151.96	0.0000	4.3300	50.0000	0.0000	(2.2284)	(0.2521)	0.0000	1	(2.4805)	01/06/2025
601952.SH	12/23/2024	SDB3260123009	100.00	1.3648	139.30	136.48	0.0000	4.3300	50.0000	0.0000	(0.0168)	(0.0019)	0.0000	1	(0.0187)	01/06/2025
601952.SH	12/23/2024	SDB3260123009	8,400.00	1.3648	11,701.25	11,464.40	0.0000	4.3300	50.0000	0.0000	(1.4074)	(0.1592)	0.0000	1	(1.5666)	01/06/2025
601952.SH	12/23/2024	SDB3260123009	700.00	1.3648	975.10	955.37	0.0000	4.3300	50.0000	0.0000	(0.1173)	(0.0133)	0.0000	1	(0.1306)	01/06/2025
601952.SH	12/23/2024	SDB3260123009	300.00	1.3648	417.90	409.44	0.0000	4.3300	50.0000	0.0000	(0.0503)	(0.0057)	0.0000	1	(0.0560)	01/06/2025
601952.SH	12/23/2024	SDB3260123009	4,200.00	1.3648	5,850.63	5,732.20	0.0000	4.3300	50.0000	0.0000	(0.7037)	(0.0796)	0.0000	1	(0.7833)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
JIANGSU PROVINCIAL AGRICULTURAL RECLAMATION AND DEV CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
601952.SH	12/23/2024	SDB3260123009	100.00	1.3648	139.30	136.48	0.0000	4.3300	50.0000	0.0000	(0.0168)	(0.0019)	0.0000	1	(0.0187)	01/06/2025
601952.SH	12/23/2024	SDB3260123009	100.00	1.3648	139.30	136.48	0.0000	4.3300	50.0000	0.0000	(0.0168)	(0.0019)	0.0000	1	(0.0187)	01/06/2025
601952.SH	12/23/2024	SDB3260123009	100.00	1.3648	139.30	136.48	0.0000	4.3300	50.0000	0.0000	(0.0168)	(0.0019)	0.0000	1	(0.0187)	01/06/2025
601952.SH	12/23/2024	SDB3260123009	700.00	1.3648	975.10	955.37	0.0000	4.3300	50.0000	0.0000	(0.1173)	(0.0133)	0.0000	1	(0.1306)	01/06/2025
601952.SH	12/23/2024	SDB3260123009	800.00	1.3648	1,114.40	1,091.85	0.0000	4.3300	50.0000	0.0000	(0.1340)	(0.0152)	0.0000	1	(0.1492)	01/06/2025
601952.SH	12/23/2024	SDB3260123009	1,600.00	1.3648	2,228.81	2,183.69	0.0000	4.3300	50.0000	0.0000	(0.2681)	(0.0303)	0.0000	1	(0.2984)	01/06/2025
601952.SH	12/23/2024	SDB3260123009	55,000.00	1.3648	76,615.33	75,064.49	0.0000	4.3300	50.0000	0.0000	(9.2151)	(1.0426)	0.0000	1	(10.2577)	01/06/2025
601952.SH	12/23/2024	SDB3260123009	1,400.00	1.3648	1,950.21	1,910.73	0.0000	4.3300	50.0000	0.0000	(0.2346)	(0.0265)	0.0000	1	(0.2611)	01/06/2025
601952.SH	12/23/2024	SDB3260123009	1,800.00	1.3648	2,507.41	2,456.66	0.0000	4.3300	50.0000	0.0000	(0.3016)	(0.0341)	0.0000	1	(0.3357)	01/06/2025
601952.SH	12/23/2024	SDB3260123009	400.00	1.3648	557.20	545.92	0.0000	4.3300	50.0000	0.0000	(0.0670)	(0.0076)	0.0000	1	(0.0746)	01/06/2025
601952.SH	12/23/2024	SDB3260123009	200.00	1.3648	278.60	272.96	0.0000	4.3300	50.0000	0.0000	(0.0335)	(0.0038)	0.0000	1	(0.0373)	01/06/2025
601952.SH	12/23/2024	SDB3260123009	3,000.00	1.3648	4,179.02	4,094.43	0.0000	4.3300	50.0000	0.0000	(0.5026)	(0.0569)	0.0000	1	(0.5595)	01/06/2025
601952.SH	12/23/2024	SDB3260123009	8,900.00	1.3648	12,397.75	12,146.80	0.0000	4.3300	50.0000	0.0000	(1.4912)	(0.1687)	0.0000	1	(1.6599)	01/06/2025
601952.SH	12/23/2024	SDB3260123009	5,400.00	1.3648	7,522.23	7,369.97	0.0000	4.3300	50.0000	0.0000	(0.9048)	(0.1024)	0.0000	1	(1.0071)	01/06/2025
601952.SH	12/23/2024	SDB3260123009	14,200.00	1.3648	19,780.69	19,380.29	0.0000	4.3300	50.0000	0.0000	(2.3792)	(0.2692)	0.0000	1	(2.6483)	01/06/2025
601952.SH	12/23/2024	SDB3260123009	15,400.00	1.3648	21,452.29	21,018.06	0.0000	4.3300	50.0000	0.0000	(2.5802)	(0.2919)	0.0000	1	(2.8722)	01/06/2025
601952.SH	12/23/2024	SDB3260123009	8,400.00	1.3648	11,701.25	11,464.40	0.0000	4.3300	50.0000	0.0000	(1.4074)	(0.1592)	0.0000	1	(1.5666)	01/06/2025
601952.SH	12/23/2024	SDB3260123009	15,000.00	1.3648	20,895.09	20,472.13	0.0000	4.3300	50.0000	0.0000	(2.5132)	(0.2843)	0.0000	1	(2.7976)	01/06/2025
601952.SH	12/23/2024	SDB3260123009	1,000.00	1.3648	1,393.01	1,364.81	0.0000	4.3300	50.0000	0.0000	(0.1675)	(0.0190)	0.0000	1	(0.1865)	01/06/2025
601952.SH	12/23/2024	SDB3260123009	1,600.00	1.3648	2,228.81	2,183.69	0.0000	4.3300	50.0000	0.0000	(0.2681)	(0.0303)	0.0000	1	(0.2984)	01/06/2025
601952.SH	12/23/2024	SDB3260123009	3,600.00	1.3648	5,014.82	4,913.31	0.0000	4.3300	50.0000	0.0000	(0.6032)	(0.0682)	0.0000	1	(0.6714)	01/06/2025
601952.SH	12/23/2024	SDB3260123009	800.00	1.3648	1,114.40	1,091.85	0.0000	4.3300	50.0000	0.0000	(0.1340)	(0.0152)	0.0000	1	(0.1492)	01/06/2025
601952.SH	12/20/2024	SDB3260123009	6,800.00	1.3714	9,472.44	9,325.48	0.0000	4.3300	50.0000	0.0000	(3.4180)	(0.3886)	0.0000	3	(3.8065)	01/06/2025
601952.SH	12/20/2024	SDB3260123009	800.00	1.3714	1,114.40	1,097.12	0.0000	4.3300	50.0000	0.0000	(0.4021)	(0.0457)	0.0000	3	(0.4478)	01/06/2025
601952.SH	12/20/2024	SDB3260123009	300.00	1.3714	417.90	411.42	0.0000	4.3300	50.0000	0.0000	(0.1508)	(0.0171)	0.0000	3	(0.1679)	01/06/2025
601952.SH	12/20/2024	SDB3260123009	200.00	1.3714	278.60	274.28	0.0000	4.3300	50.0000	0.0000	(0.1005)	(0.0114)	0.0000	3	(0.1120)	01/06/2025
601952.SH	12/20/2024	SDB3260123009	600.00	1.3714	835.80	822.84	0.0000	4.3300	50.0000	0.0000	(0.3016)	(0.0343)	0.0000	3	(0.3359)	01/06/2025
601952.SH	12/20/2024	SDB3260123009	11,700.00	1.3714	16,298.17	16,045.31	0.0000	4.3300	50.0000	0.0000	(5.8809)	(0.6686)	0.0000	3	(6.5495)	01/06/2025
601952.SH	12/20/2024	SDB3260123009	13,300.00	1.3714	18,526.98	18,239.54	0.0000	4.3300	50.0000	0.0000	(6.6852)	(0.7600)	0.0000	3	(7.4451)	01/06/2025
601952.SH	12/20/2024	SDB3260123009	100.00	1.3714	139.30	137.14	0.0000	4.3300	50.0000	0.0000	(0.0503)	(0.0057)	0.0000	3	(0.0560)	01/06/2025
601952.SH	12/20/2024	SDB3260123009	8,400.00	1.3714	11,701.25	11,519.71	0.0000	4.3300	50.0000	0.0000	(4.2222)	(0.4800)	0.0000	3	(4.7022)	01/06/2025
601952.SH	12/20/2024	SDB3260123009	700.00	1.3714	975.10	959.98	0.0000	4.3300	50.0000	0.0000	(0.3519)	(0.0400)	0.0000	3	(0.3918)	01/06/2025
601952.SH	12/20/2024	SDB3260123009	300.00	1.3714	417.90	411.42	0.0000	4.3300	50.0000	0.0000	(0.1508)	(0.0171)	0.0000	3	(0.1679)	01/06/2025
601952.SH	12/20/2024	SDB3260123009	4,200.00	1.3714	5,850.63	5,759.85	0.0000	4.3300	50.0000	0.0000	(2.1111)	(0.2400)	0.0000	3	(2.3511)	01/06/2025
601952.SH	12/20/2024	SDB3260123009	100.00	1.3714	139.30	137.14	0.0000	4.3300	50.0000	0.0000	(0.0503)	(0.0057)	0.0000	3	(0.0560)	01/06/2025
601952.SH	12/20/2024	SDB3260123009	100.00	1.3714	139.30	137.14	0.0000	4.3300	50.0000	0.0000	(0.0503)	(0.0057)	0.0000	3	(0.0560)	01/06/2025
601952.SH	12/20/2024	SDB3260123009	100.00	1.3714	139.30	137.14	0.0000	4.3300	50.0000	0.0000	(0.0503)	(0.0057)	0.0000	3	(0.0560)	01/06/2025
601952.SH	12/20/2024	SDB3260123009	700.00	1.3714	975.10	959.98	0.0000	4.3300	50.0000	0.0000	(0.3519)	(0.0400)	0.0000	3	(0.3918)	01/06/2025
601952.SH	12/20/2024	SDB3260123009	800.00	1.3714	1,114.40	1,097.12	0.0000	4.3300	50.0000	0.0000	(0.4021)	(0.0457)	0.0000	3	(0.4478)	01/06/2025
601952.SH	12/20/2024	SDB3260123009	1,600.00	1.3714	2,228.81	2,194.23	0.0000	4.3300	50.0000	0.0000	(0.8042)	(0.0914)	0.0000	3	(0.8957)	01/06/2025
601952.SH	12/20/2024	SDB3260123009	55,000.00	1.3714	76,615.33	75,426.67	0.0000	4.3300	50.0000	0.0000	(27.6454)	(3.1428)	0.0000	3	(30.7881)	01/06/2025
601952.SH	12/20/2024	SDB3260123009	1,400.00	1.3714	1,950.21	1,919.95	0.0000	4.3300	50.0000	0.0000	(0.7037)	(0.0800)	0.0000	3	(0.7837)	01/06/2025
601952.SH	12/20/2024	SDB3260123009	1,800.00	1.3714	2,507.41	2,468.51	0.0000	4.3300	50.0000	0.0000	(0.9048)	(0.1029)	0.0000	3	(1.0076)	01/06/2025
601952.SH	12/20/2024	SDB3260123009	400.00	1.3714	557.20	548.56	0.0000	4.3300	50.0000	0.0000	(0.2011)	(0.0229)	0.0000	3	(0.2239)	01/06/2025
601952.SH	12/20/2024	SDB3260123009	200.00	1.3714	278.60	274.28	0.0000	4.3300	50.0000	0.0000	(0.1005)	(0.0114)	0.0000	3	(0.1120)	01/06/2025
601952.SH	12/20/2024	SDB3260123009	3,000.00	1.3714	4,179.02	4,114.18	0.0000	4.3300	50.0000	0.0000	(1.5079)	(0.1714)	0.0000	3	(1.6794)	01/06/2025
601952.SH	12/20/2024	SDB3260123009	8,900.00	1.3714	12,397.75	12,205.41	0.0000	4.3300	50.0000	0.0000	(4.4735)	(0.5086)	0.0000	3	(4.9821)	01/06/2025
601952.SH	12/20/2024	SDB3260123009	5,400.00	1.3714	7,522.23	7,405.53	0.0000	4.3300	50.0000	0.0000	(2.7143)	(0.3086)	0.0000	3	(3.0228)	01/06/2025
601952.SH	12/20/2024	SDB3260123009	14,200.00	1.3714	19,780.69	19,473.79	0.0000	4.3300	50.0000	0.0000	(7.1375)	(0.8114)	0.0000	3	(7.9489)	01/06/2025
601952.SH	12/20/2024	SDB3260123009	15,400.00	1.3714	21,452.29	21,119.47	0.0000	4.3300	50.0000	0.0000	(7.7407)	(0.8800)	0.0000	3	(8.6207)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
JIANGSU PROVINCIAL AGRICULTURAL RECLAMATION AND DEV CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
601952.SH	12/20/2024	SDB3260123009	8,400.00	1.3714	11,701.25	11,519.71	0.0000	4.3300	50.0000	0.0000	(4.2222)	(0.4800)	0.0000	3	(4.7022)	01/06/2025
601952.SH	12/20/2024	SDB3260123009	15,000.00	1.3714	20,895.09	20,570.91	0.0000	4.3300	50.0000	0.0000	(7.5396)	(0.8571)	0.0000	3	(8.3968)	01/06/2025
601952.SH	12/20/2024	SDB3260123009	1,000.00	1.3714	1,393.01	1,371.39	0.0000	4.3300	50.0000	0.0000	(0.5026)	(0.0571)	0.0000	3	(0.5598)	01/06/2025
601952.SH	12/20/2024	SDB3260123009	1,600.00	1.3714	2,228.81	2,194.23	0.0000	4.3300	50.0000	0.0000	(0.8042)	(0.0914)	0.0000	3	(0.8957)	01/06/2025
601952.SH	12/20/2024	SDB3260123009	3,600.00	1.3714	5,014.82	4,937.02	0.0000	4.3300	50.0000	0.0000	(1.8095)	(0.2057)	0.0000	3	(2.0152)	01/06/2025
601952.SH	12/20/2024	SDB3260123009	800.00	1.3714	1,114.40	1,097.12	0.0000	4.3300	50.0000	0.0000	(0.4021)	(0.0457)	0.0000	3	(0.4478)	01/06/2025
601952.SH	12/19/2024	SDB3260123009	6,800.00	1.3969	9,472.44	9,499.20	0.0000	4.5800	50.0000	0.0000	(1.2051)	(0.1319)	0.0000	1	(1.3370)	01/06/2025
601952.SH	12/19/2024	SDB3260123009	800.00	1.3969	1,114.40	1,117.55	0.0000	4.5800	50.0000	0.0000	(0.1418)	(0.0155)	0.0000	1	(0.1573)	01/06/2025
601952.SH	12/19/2024	SDB3260123009	300.00	1.3969	417.90	419.08	0.0000	4.5800	50.0000	0.0000	(0.0532)	(0.0058)	0.0000	1	(0.0590)	01/06/2025
601952.SH	12/19/2024	SDB3260123009	200.00	1.3969	278.60	279.39	0.0000	4.5800	50.0000	0.0000	(0.0354)	(0.0039)	0.0000	1	(0.0393)	01/06/2025
601952.SH	12/19/2024	SDB3260123009	600.00	1.3969	835.80	838.16	0.0000	4.5800	50.0000	0.0000	(0.1063)	(0.0116)	0.0000	1	(0.1180)	01/06/2025
601952.SH	12/19/2024	SDB3260123009	11,700.00	1.3969	16,298.17	16,344.21	0.0000	4.5800	50.0000	0.0000	(2.0735)	(0.2270)	0.0000	1	(2.3005)	01/06/2025
601952.SH	12/19/2024	SDB3260123009	13,300.00	1.3969	18,526.98	18,579.32	0.0000	4.5800	50.0000	0.0000	(2.3570)	(0.2580)	0.0000	1	(2.6151)	01/06/2025
601952.SH	12/19/2024	SDB3260123009	100.00	1.3969	139.30	139.69	0.0000	4.5800	50.0000	0.0000	(0.0177)	(0.0019)	0.0000	1	(0.0197)	01/06/2025
601952.SH	12/19/2024	SDB3260123009	8,400.00	1.3969	11,701.25	11,734.30	0.0000	4.5800	50.0000	0.0000	(1.4887)	(0.1630)	0.0000	1	(1.6516)	01/06/2025
601952.SH	12/19/2024	SDB3260123009	700.00	1.3969	975.10	977.86	0.0000	4.5800	50.0000	0.0000	(0.1241)	(0.0136)	0.0000	1	(0.1376)	01/06/2025
601952.SH	12/19/2024	SDB3260123009	300.00	1.3969	417.90	419.08	0.0000	4.5800	50.0000	0.0000	(0.0532)	(0.0058)	0.0000	1	(0.0590)	01/06/2025
601952.SH	12/19/2024	SDB3260123009	4,200.00	1.3969	5,850.63	5,867.15	0.0000	4.5800	50.0000	0.0000	(0.7443)	(0.0815)	0.0000	1	(0.8258)	01/06/2025
601952.SH	12/19/2024	SDB3260123009	100.00	1.3969	139.30	139.69	0.0000	4.5800	50.0000	0.0000	(0.0177)	(0.0019)	0.0000	1	(0.0197)	01/06/2025
601952.SH	12/19/2024	SDB3260123009	100.00	1.3969	139.30	139.69	0.0000	4.5800	50.0000	0.0000	(0.0177)	(0.0019)	0.0000	1	(0.0197)	01/06/2025
601952.SH	12/19/2024	SDB3260123009	100.00	1.3969	139.30	139.69	0.0000	4.5800	50.0000	0.0000	(0.0177)	(0.0019)	0.0000	1	(0.0197)	01/06/2025
601952.SH	12/19/2024	SDB3260123009	700.00	1.3969	975.10	977.86	0.0000	4.5800	50.0000	0.0000	(0.1241)	(0.0136)	0.0000	1	(0.1376)	01/06/2025
601952.SH	12/19/2024	SDB3260123009	800.00	1.3969	1,114.40	1,117.55	0.0000	4.5800	50.0000	0.0000	(0.1418)	(0.0155)	0.0000	1	(0.1573)	01/06/2025
601952.SH	12/19/2024	SDB3260123009	1,600.00	1.3969	2,228.81	2,235.11	0.0000	4.5800	50.0000	0.0000	(0.2836)	(0.0310)	0.0000	1	(0.3146)	01/06/2025
601952.SH	12/19/2024	SDB3260123009	55,000.00	1.3969	76,615.33	76,831.76	0.0000	4.5800	50.0000	0.0000	(9.7472)	(1.0671)	0.0000	1	(10.8143)	01/06/2025
601952.SH	12/19/2024	SDB3260123009	1,400.00	1.3969	1,950.21	1,955.72	0.0000	4.5800	50.0000	0.0000	(0.2481)	(0.0272)	0.0000	1	(0.2753)	01/06/2025
601952.SH	12/19/2024	SDB3260123009	1,800.00	1.3969	2,507.41	2,514.49	0.0000	4.5800	50.0000	0.0000	(0.3190)	(0.0349)	0.0000	1	(0.3539)	01/06/2025
601952.SH	12/19/2024	SDB3260123009	400.00	1.3969	557.20	558.78	0.0000	4.5800	50.0000	0.0000	(0.0709)	(0.0078)	0.0000	1	(0.0786)	01/06/2025
601952.SH	12/19/2024	SDB3260123009	200.00	1.3969	278.60	279.39	0.0000	4.5800	50.0000	0.0000	(0.0354)	(0.0039)	0.0000	1	(0.0393)	01/06/2025
601952.SH	12/19/2024	SDB3260123009	3,000.00	1.3969	4,179.02	4,190.82	0.0000	4.5800	50.0000	0.0000	(0.5317)	(0.0582)	0.0000	1	(0.5899)	01/06/2025
601952.SH	12/19/2024	SDB3260123009	8,900.00	1.3969	12,397.75	12,432.77	0.0000	4.5800	50.0000	0.0000	(1.5773)	(0.1727)	0.0000	1	(1.7499)	01/06/2025
601952.SH	12/19/2024	SDB3260123009	5,400.00	1.3969	7,522.23	7,543.48	0.0000	4.5800	50.0000	0.0000	(0.9570)	(0.1048)	0.0000	1	(1.0618)	01/06/2025
601952.SH	12/19/2024	SDB3260123009	14,200.00	1.3969	19,780.69	19,836.56	0.0000	4.5800	50.0000	0.0000	(2.5165)	(0.2755)	0.0000	1	(2.7921)	01/06/2025
601952.SH	12/19/2024	SDB3260123009	15,400.00	1.3969	21,452.29	21,512.89	0.0000	4.5800	50.0000	0.0000	(2.7292)	(0.2988)	0.0000	1	(3.0280)	01/06/2025
601952.SH	12/19/2024	SDB3260123009	8,400.00	1.3969	11,701.25	11,734.30	0.0000	4.5800	50.0000	0.0000	(1.4887)	(0.1630)	0.0000	1	(1.6516)	01/06/2025
601952.SH	12/19/2024	SDB3260123009	15,000.00	1.3969	20,895.09	20,954.12	0.0000	4.5800	50.0000	0.0000	(2.6583)	(0.2910)	0.0000	1	(2.9493)	01/06/2025
601952.SH	12/19/2024	SDB3260123009	1,000.00	1.3969	1,393.01	1,396.94	0.0000	4.5800	50.0000	0.0000	(0.1772)	(0.0194)	0.0000	1	(0.1966)	01/06/2025
601952.SH	12/19/2024	SDB3260123009	1,600.00	1.3969	2,228.81	2,235.11	0.0000	4.5800	50.0000	0.0000	(0.2836)	(0.0310)	0.0000	1	(0.3146)	01/06/2025
601952.SH	12/19/2024	SDB3260123009	3,600.00	1.3969	5,014.82	5,028.99	0.0000	4.5800	50.0000	0.0000	(0.6380)	(0.0698)	0.0000	1	(0.7078)	01/06/2025
601952.SH	12/19/2024	SDB3260123009	800.00	1.3969	1,114.40	1,117.55	0.0000	4.5800	50.0000	0.0000	(0.1418)	(0.0155)	0.0000	1	(0.1573)	01/06/2025
601952.SH	12/18/2024	SDB3260123009	6,800.00	1.3939	9,472.44	9,478.85	0.0000	4.5800	50.0000	0.0000	(1.2051)	(0.1317)	0.0000	1	(1.3368)	01/06/2025
601952.SH	12/18/2024	SDB3260123009	800.00	1.3939	1,114.40	1,115.16	0.0000	4.5800	50.0000	0.0000	(0.1418)	(0.0155)	0.0000	1	(0.1573)	01/06/2025
601952.SH	12/18/2024	SDB3260123009	300.00	1.3939	417.90	418.18	0.0000	4.5800	50.0000	0.0000	(0.0532)	(0.0058)	0.0000	1	(0.0590)	01/06/2025
601952.SH	12/18/2024	SDB3260123009	200.00	1.3939	278.60	278.79	0.0000	4.5800	50.0000	0.0000	(0.0354)	(0.0039)	0.0000	1	(0.0393)	01/06/2025
601952.SH	12/18/2024	SDB3260123009	600.00	1.3939	835.80	836.37	0.0000	4.5800	50.0000	0.0000	(0.1063)	(0.0116)	0.0000	1	(0.1179)	01/06/2025
601952.SH	12/18/2024	SDB3260123009	11,700.00	1.3939	16,298.17	16,309.19	0.0000	4.5800	50.0000	0.0000	(2.0735)	(0.2265)	0.0000	1	(2.3000)	01/06/2025
601952.SH	12/18/2024	SDB3260123009	13,300.00	1.3939	18,526.98	18,539.51	0.0000	4.5800	50.0000	0.0000	(2.3570)	(0.2575)	0.0000	1	(2.6145)	01/06/2025
601952.SH	12/18/2024	SDB3260123009	100.00	1.3939	139.30	139.39	0.0000	4.5800	50.0000	0.0000	(0.0177)	(0.0019)	0.0000	1	(0.0197)	01/06/2025
601952.SH	12/18/2024	SDB3260123009	8,400.00	1.3939	11,701.25	11,709.16	0.0000	4.5800	50.0000	0.0000	(1.4887)	(0.1626)	0.0000	1	(1.6513)	01/06/2025
601952.SH	12/18/2024	SDB3260123009	700.00	1.3939	975.10	975.76	0.0000	4.5800	50.0000	0.0000	(0.1241)	(0.0136)	0.0000	1	(0.1376)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
JIANGSU PROVINCIAL AGRICULTURAL RECLAMATION AND DEV CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
601952.SH	12/18/2024	SDB3260123009	300.00	1.3939	417.90	418.18	0.0000	4.5800	50.0000	0.0000	(0.0532)	(0.0058)	0.0000	1	(0.0590)	01/06/2025
601952.SH	12/18/2024	SDB3260123009	4,200.00	1.3939	5,850.63	5,854.58	0.0000	4.5800	50.0000	0.0000	(0.7443)	(0.0813)	0.0000	1	(0.8256)	01/06/2025
601952.SH	12/18/2024	SDB3260123009	100.00	1.3939	139.30	139.39	0.0000	4.5800	50.0000	0.0000	(0.0177)	(0.0019)	0.0000	1	(0.0197)	01/06/2025
601952.SH	12/18/2024	SDB3260123009	100.00	1.3939	139.30	139.39	0.0000	4.5800	50.0000	0.0000	(0.0177)	(0.0019)	0.0000	1	(0.0197)	01/06/2025
601952.SH	12/18/2024	SDB3260123009	100.00	1.3939	139.30	139.39	0.0000	4.5800	50.0000	0.0000	(0.0177)	(0.0019)	0.0000	1	(0.0197)	01/06/2025
601952.SH	12/18/2024	SDB3260123009	700.00	1.3939	975.10	975.76	0.0000	4.5800	50.0000	0.0000	(0.1241)	(0.0136)	0.0000	1	(0.1376)	01/06/2025
601952.SH	12/18/2024	SDB3260123009	800.00	1.3939	1,114.40	1,115.16	0.0000	4.5800	50.0000	0.0000	(0.1418)	(0.0155)	0.0000	1	(0.1573)	01/06/2025
601952.SH	12/18/2024	SDB3260123009	1,600.00	1.3939	2,228.81	2,230.32	0.0000	4.5800	50.0000	0.0000	(0.2836)	(0.0310)	0.0000	1	(0.3145)	01/06/2025
601952.SH	12/18/2024	SDB3260123009	55,000.00	1.3939	76,615.33	76,667.14	0.0000	4.5800	50.0000	0.0000	(9.7472)	(1.0648)	0.0000	1	(10.8120)	01/06/2025
601952.SH	12/18/2024	SDB3260123009	1,400.00	1.3939	1,950.21	1,951.53	0.0000	4.5800	50.0000	0.0000	(0.2481)	(0.0271)	0.0000	1	(0.2752)	01/06/2025
601952.SH	12/18/2024	SDB3260123009	1,800.00	1.3939	2,507.41	2,509.11	0.0000	4.5800	50.0000	0.0000	(0.3190)	(0.0348)	0.0000	1	(0.3538)	01/06/2025
601952.SH	12/18/2024	SDB3260123009	400.00	1.3939	557.20	557.58	0.0000	4.5800	50.0000	0.0000	(0.0709)	(0.0077)	0.0000	1	(0.0786)	01/06/2025
601952.SH	12/18/2024	SDB3260123009	200.00	1.3939	278.60	278.79	0.0000	4.5800	50.0000	0.0000	(0.0354)	(0.0039)	0.0000	1	(0.0393)	01/06/2025
601952.SH	12/18/2024	SDB3260123009	3,000.00	1.3939	4,179.02	4,181.84	0.0000	4.5800	50.0000	0.0000	(0.5317)	(0.0581)	0.0000	1	(0.5897)	01/06/2025
601952.SH	12/18/2024	SDB3260123009	8,900.00	1.3939	12,397.75	12,406.14	0.0000	4.5800	50.0000	0.0000	(1.5773)	(0.1723)	0.0000	1	(1.7496)	01/06/2025
601952.SH	12/18/2024	SDB3260123009	5,400.00	1.3939	7,522.23	7,527.32	0.0000	4.5800	50.0000	0.0000	(0.9570)	(0.1045)	0.0000	1	(1.0615)	01/06/2025
601952.SH	12/18/2024	SDB3260123009	14,200.00	1.3939	19,780.69	19,794.06	0.0000	4.5800	50.0000	0.0000	(2.5165)	(0.2749)	0.0000	1	(2.7915)	01/06/2025
601952.SH	12/18/2024	SDB3260123009	15,400.00	1.3939	21,452.29	21,466.80	0.0000	4.5800	50.0000	0.0000	(2.7292)	(0.2981)	0.0000	1	(3.0274)	01/06/2025
601952.SH	12/18/2024	SDB3260123009	8,400.00	1.3939	11,701.25	11,709.16	0.0000	4.5800	50.0000	0.0000	(1.4887)	(0.1626)	0.0000	1	(1.6513)	01/06/2025
601952.SH	12/18/2024	SDB3260123009	15,000.00	1.3939	20,895.09	20,909.22	0.0000	4.5800	50.0000	0.0000	(2.6583)	(0.2904)	0.0000	1	(2.9487)	01/06/2025
601952.SH	12/18/2024	SDB3260123009	1,000.00	1.3939	1,393.01	1,393.95	0.0000	4.5800	50.0000	0.0000	(0.1772)	(0.0194)	0.0000	1	(0.1966)	01/06/2025
601952.SH	12/18/2024	SDB3260123009	1,600.00	1.3939	2,228.81	2,230.32	0.0000	4.5800	50.0000	0.0000	(0.2836)	(0.0310)	0.0000	1	(0.3145)	01/06/2025
601952.SH	12/18/2024	SDB3260123009	3,600.00	1.3939	5,014.82	5,018.21	0.0000	4.5800	50.0000	0.0000	(0.6380)	(0.0697)	0.0000	1	(0.7077)	01/06/2025
601952.SH	12/18/2024	SDB3260123009	800.00	1.3939	1,114.40	1,115.16	0.0000	4.5800	50.0000	0.0000	(0.1418)	(0.0155)	0.0000	1	(0.1573)	01/06/2025
601952.SH	12/17/2024	SDB3260123009	6,800.00	1.4272	9,472.44	9,704.73	0.0000	4.5800	50.0000	0.0000	(1.2051)	(0.1348)	0.0000	1	(1.3399)	01/06/2025
601952.SH	12/17/2024	SDB3260123009	800.00	1.4272	1,114.40	1,141.73	0.0000	4.5800	50.0000	0.0000	(0.1418)	(0.0159)	0.0000	1	(0.1576)	01/06/2025
601952.SH	12/17/2024	SDB3260123009	300.00	1.4272	417.90	428.15	0.0000	4.5800	50.0000	0.0000	(0.0532)	(0.0059)	0.0000	1	(0.0591)	01/06/2025
601952.SH	12/17/2024	SDB3260123009	200.00	1.4272	278.60	285.43	0.0000	4.5800	50.0000	0.0000	(0.0354)	(0.0040)	0.0000	1	(0.0394)	01/06/2025
601952.SH	12/17/2024	SDB3260123009	600.00	1.4272	835.80	856.30	0.0000	4.5800	50.0000	0.0000	(0.1063)	(0.0119)	0.0000	1	(0.1182)	01/06/2025
601952.SH	12/17/2024	SDB3260123009	11,700.00	1.4272	16,298.17	16,697.84	0.0000	4.5800	50.0000	0.0000	(2.0735)	(0.2319)	0.0000	1	(2.3054)	01/06/2025
601952.SH	12/17/2024	SDB3260123009	13,300.00	1.4272	18,526.98	18,981.31	0.0000	4.5800	50.0000	0.0000	(2.3570)	(0.2636)	0.0000	1	(2.6207)	01/06/2025
601952.SH	12/17/2024	SDB3260123009	100.00	1.4272	139.30	142.72	0.0000	4.5800	50.0000	0.0000	(0.0177)	(0.0020)	0.0000	1	(0.0197)	01/06/2025
601952.SH	12/17/2024	SDB3260123009	8,400.00	1.4272	11,701.25	11,988.19	0.0000	4.5800	50.0000	0.0000	(1.4887)	(0.1665)	0.0000	1	(1.6552)	01/06/2025
601952.SH	12/17/2024	SDB3260123009	700.00	1.4272	975.10	999.02	0.0000	4.5800	50.0000	0.0000	(0.1241)	(0.0139)	0.0000	1	(0.1379)	01/06/2025
601952.SH	12/17/2024	SDB3260123009	300.00	1.4272	417.90	428.15	0.0000	4.5800	50.0000	0.0000	(0.0532)	(0.0059)	0.0000	1	(0.0591)	01/06/2025
601952.SH	12/17/2024	SDB3260123009	4,200.00	1.4272	5,850.63	5,994.10	0.0000	4.5800	50.0000	0.0000	(0.7443)	(0.0833)	0.0000	1	(0.8276)	01/06/2025
601952.SH	12/17/2024	SDB3260123009	100.00	1.4272	139.30	142.72	0.0000	4.5800	50.0000	0.0000	(0.0177)	(0.0020)	0.0000	1	(0.0197)	01/06/2025
601952.SH	12/17/2024	SDB3260123009	100.00	1.4272	139.30	142.72	0.0000	4.5800	50.0000	0.0000	(0.0177)	(0.0020)	0.0000	1	(0.0197)	01/06/2025
601952.SH	12/17/2024	SDB3260123009	100.00	1.4272	139.30	142.72	0.0000	4.5800	50.0000	0.0000	(0.0177)	(0.0020)	0.0000	1	(0.0197)	01/06/2025
601952.SH	12/17/2024	SDB3260123009	700.00	1.4272	975.10	999.02	0.0000	4.5800	50.0000	0.0000	(0.1241)	(0.0139)	0.0000	1	(0.1379)	01/06/2025
601952.SH	12/17/2024	SDB3260123009	800.00	1.4272	1,114.40	1,141.73	0.0000	4.5800	50.0000	0.0000	(0.1418)	(0.0159)	0.0000	1	(0.1576)	01/06/2025
601952.SH	12/17/2024	SDB3260123009	1,600.00	1.4272	2,228.81	2,283.47	0.0000	4.5800	50.0000	0.0000	(0.2836)	(0.0317)	0.0000	1	(0.3153)	01/06/2025
601952.SH	12/17/2024	SDB3260123009	55,000.00	1.4272	76,615.33	78,494.13	0.0000	4.5800	50.0000	0.0000	(9.7472)	(1.0902)	0.0000	1	(10.8374)	01/06/2025
601952.SH	12/17/2024	SDB3260123009	1,400.00	1.4272	1,950.21	1,998.03	0.0000	4.5800	50.0000	0.0000	(0.2481)	(0.0278)	0.0000	1	(0.2759)	01/06/2025
601952.SH	12/17/2024	SDB3260123009	1,800.00	1.4272	2,507.41	2,568.90	0.0000	4.5800	50.0000	0.0000	(0.3190)	(0.0357)	0.0000	1	(0.3547)	01/06/2025
601952.SH	12/17/2024	SDB3260123009	400.00	1.4272	557.20	570.87	0.0000	4.5800	50.0000	0.0000	(0.0709)	(0.0079)	0.0000	1	(0.0788)	01/06/2025
601952.SH	12/17/2024	SDB3260123009	200.00	1.4272	278.60	285.43	0.0000	4.5800	50.0000	0.0000	(0.0354)	(0.0040)	0.0000	1	(0.0394)	01/06/2025
601952.SH	12/17/2024	SDB3260123009	3,000.00	1.4272	4,179.02	4,281.50	0.0000	4.5800	50.0000	0.0000	(0.5317)	(0.0595)	0.0000	1	(0.5911)	01/06/2025
601952.SH	12/17/2024	SDB3260123009	8,900.00	1.4272	12,397.75	12,701.78	0.0000	4.5800	50.0000	0.0000	(1.5773)	(0.1764)	0.0000	1	(1.7537)	01/06/2025
601952.SH	12/17/2024	SDB3260123009	5,400.00	1.4272	7,522.23	7,706.70	0.0000	4.5800	50.0000	0.0000	(0.9570)	(0.1070)	0.0000	1	(1.0640)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
JIANGSU PROVINCIAL AGRICULTURAL RECLAMATION AND DEV CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
601952.SH	12/17/2024	SDB3260123009	14,200.00	1.4272	19,780.69	20,265.76	0.0000	4.5800	50.0000	0.0000	(2.5165)	(0.2815)	0.0000	1	(2.7980)	01/06/2025
601952.SH	12/17/2024	SDB3260123009	15,400.00	1.4272	21,452.29	21,978.36	0.0000	4.5800	50.0000	0.0000	(2.7292)	(0.3053)	0.0000	1	(3.0345)	01/06/2025
601952.SH	12/17/2024	SDB3260123009	8,400.00	1.4272	11,701.25	11,988.19	0.0000	4.5800	50.0000	0.0000	(1.4887)	(0.1665)	0.0000	1	(1.6552)	01/06/2025
601952.SH	12/17/2024	SDB3260123009	15,000.00	1.4272	20,895.09	21,407.49	0.0000	4.5800	50.0000	0.0000	(2.6583)	(0.2973)	0.0000	1	(2.9556)	01/06/2025
601952.SH	12/17/2024	SDB3260123009	1,000.00	1.4272	1,393.01	1,427.17	0.0000	4.5800	50.0000	0.0000	(0.1772)	(0.0198)	0.0000	1	(0.1970)	01/06/2025
601952.SH	12/17/2024	SDB3260123009	1,600.00	1.4272	2,228.81	2,283.47	0.0000	4.5800	50.0000	0.0000	(0.2836)	(0.0317)	0.0000	1	(0.3153)	01/06/2025
601952.SH	12/17/2024	SDB3260123009	3,600.00	1.4272	5,014.82	5,137.80	0.0000	4.5800	50.0000	0.0000	(0.6380)	(0.0714)	0.0000	1	(0.7094)	01/06/2025
601952.SH	12/17/2024	SDB3260123009	800.00	1.4272	1,114.40	1,141.73	0.0000	4.5800	50.0000	0.0000	(0.1418)	(0.0159)	0.0000	1	(0.1576)	01/06/2025
601952.SH	12/16/2024	SDB3260123009	6,800.00	1.4097	9,472.44	9,586.24	0.0000	4.5800	50.0000	0.0000	(1.2051)	(0.1331)	0.0000	1	(1.3382)	01/06/2025
601952.SH	12/16/2024	SDB3260123009	800.00	1.4097	1,114.40	1,127.79	0.0000	4.5800	50.0000	0.0000	(0.1418)	(0.0157)	0.0000	1	(0.1574)	01/06/2025
601952.SH	12/16/2024	SDB3260123009	300.00	1.4097	417.90	422.92	0.0000	4.5800	50.0000	0.0000	(0.0532)	(0.0059)	0.0000	1	(0.0590)	01/06/2025
601952.SH	12/16/2024	SDB3260123009	200.00	1.4097	278.60	281.95	0.0000	4.5800	50.0000	0.0000	(0.0354)	(0.0039)	0.0000	1	(0.0394)	01/06/2025
601952.SH	12/16/2024	SDB3260123009	600.00	1.4097	835.80	845.84	0.0000	4.5800	50.0000	0.0000	(0.0117)	(0.0063)	0.0000	1	(0.1181)	01/06/2025
601952.SH	12/16/2024	SDB3260123009	11,700.00	1.4097	16,298.17	16,493.97	0.0000	4.5800	50.0000	0.0000	(2.0735)	(0.2291)	0.0000	1	(2.3026)	01/06/2025
601952.SH	12/16/2024	SDB3260123009	13,300.00	1.4097	18,526.98	18,749.56	0.0000	4.5800	50.0000	0.0000	(2.3570)	(0.2604)	0.0000	1	(2.6175)	01/06/2025
601952.SH	12/16/2024	SDB3260123009	100.00	1.4097	139.30	140.97	0.0000	4.5800	50.0000	0.0000	(0.0177)	(0.0020)	0.0000	1	(0.0197)	01/06/2025
601952.SH	12/16/2024	SDB3260123009	8,400.00	1.4097	11,701.25	11,841.82	0.0000	4.5800	50.0000	0.0000	(1.4887)	(0.1645)	0.0000	1	(1.6531)	01/06/2025
601952.SH	12/16/2024	SDB3260123009	700.00	1.4097	975.10	986.82	0.0000	4.5800	50.0000	0.0000	(0.1241)	(0.0137)	0.0000	1	(0.1378)	01/06/2025
601952.SH	12/16/2024	SDB3260123009	300.00	1.4097	417.90	422.92	0.0000	4.5800	50.0000	0.0000	(0.0532)	(0.0059)	0.0000	1	(0.0590)	01/06/2025
601952.SH	12/16/2024	SDB3260123009	4,200.00	1.4097	5,850.63	5,920.91	0.0000	4.5800	50.0000	0.0000	(0.7443)	(0.0822)	0.0000	1	(0.8266)	01/06/2025
601952.SH	12/16/2024	SDB3260123009	100.00	1.4097	139.30	140.97	0.0000	4.5800	50.0000	0.0000	(0.0177)	(0.0020)	0.0000	1	(0.0197)	01/06/2025
601952.SH	12/16/2024	SDB3260123009	100.00	1.4097	139.30	140.97	0.0000	4.5800	50.0000	0.0000	(0.0177)	(0.0020)	0.0000	1	(0.0197)	01/06/2025
601952.SH	12/16/2024	SDB3260123009	100.00	1.4097	139.30	140.97	0.0000	4.5800	50.0000	0.0000	(0.0177)	(0.0020)	0.0000	1	(0.0197)	01/06/2025
601952.SH	12/16/2024	SDB3260123009	700.00	1.4097	975.10	986.82	0.0000	4.5800	50.0000	0.0000	(0.1241)	(0.0137)	0.0000	1	(0.1378)	01/06/2025
601952.SH	12/16/2024	SDB3260123009	800.00	1.4097	1,114.40	1,127.79	0.0000	4.5800	50.0000	0.0000	(0.1418)	(0.0157)	0.0000	1	(0.1574)	01/06/2025
601952.SH	12/16/2024	SDB3260123009	1,600.00	1.4097	2,228.81	2,255.59	0.0000	4.5800	50.0000	0.0000	(0.2836)	(0.0313)	0.0000	1	(0.3149)	01/06/2025
601952.SH	12/16/2024	SDB3260123009	55,000.00	1.4097	76,615.33	77,535.75	0.0000	4.5800	50.0000	0.0000	(9.7472)	(1.0769)	0.0000	1	(10.8241)	01/06/2025
601952.SH	12/16/2024	SDB3260123009	1,400.00	1.4097	1,950.21	1,973.64	0.0000	4.5800	50.0000	0.0000	(0.2481)	(0.0274)	0.0000	1	(0.2755)	01/06/2025
601952.SH	12/16/2024	SDB3260123009	1,800.00	1.4097	2,507.41	2,537.53	0.0000	4.5800	50.0000	0.0000	(0.3190)	(0.0352)	0.0000	1	(0.3542)	01/06/2025
601952.SH	12/16/2024	SDB3260123009	400.00	1.4097	557.20	563.90	0.0000	4.5800	50.0000	0.0000	(0.0709)	(0.0078)	0.0000	1	(0.0787)	01/06/2025
601952.SH	12/16/2024	SDB3260123009	200.00	1.4097	278.60	281.95	0.0000	4.5800	50.0000	0.0000	(0.0354)	(0.0039)	0.0000	1	(0.0394)	01/06/2025
601952.SH	12/16/2024	SDB3260123009	3,000.00	1.4097	4,179.02	4,229.22	0.0000	4.5800	50.0000	0.0000	(0.5317)	(0.0587)	0.0000	1	(0.5904)	01/06/2025
601952.SH	12/16/2024	SDB3260123009	8,900.00	1.4097	12,397.75	12,546.69	0.0000	4.5800	50.0000	0.0000	(1.5773)	(0.1743)	0.0000	1	(1.7515)	01/06/2025
601952.SH	12/16/2024	SDB3260123009	5,400.00	1.4097	7,522.23	7,612.60	0.0000	4.5800	50.0000	0.0000	(0.9570)	(0.1057)	0.0000	1	(1.0627)	01/06/2025
601952.SH	12/16/2024	SDB3260123009	14,200.00	1.4097	19,780.69	20,018.32	0.0000	4.5800	50.0000	0.0000	(2.5165)	(0.2780)	0.0000	1	(2.7946)	01/06/2025
601952.SH	12/16/2024	SDB3260123009	15,400.00	1.4097	21,452.29	21,710.01	0.0000	4.5800	50.0000	0.0000	(2.7292)	(0.3015)	0.0000	1	(3.0307)	01/06/2025
601952.SH	12/16/2024	SDB3260123009	8,400.00	1.4097	11,701.25	11,841.82	0.0000	4.5800	50.0000	0.0000	(1.4887)	(0.1645)	0.0000	1	(1.6531)	01/06/2025
601952.SH	12/16/2024	SDB3260123009	15,000.00	1.4097	20,895.09	21,146.11	0.0000	4.5800	50.0000	0.0000	(2.6583)	(0.2937)	0.0000	1	(2.9520)	01/06/2025
601952.SH	12/16/2024	SDB3260123009	1,000.00	1.4097	1,393.01	1,409.74	0.0000	4.5800	50.0000	0.0000	(0.1772)	(0.0196)	0.0000	1	(0.1968)	01/06/2025
601952.SH	12/16/2024	SDB3260123009	1,600.00	1.4097	2,228.81	2,255.59	0.0000	4.5800	50.0000	0.0000	(0.2836)	(0.0313)	0.0000	1	(0.3149)	01/06/2025
601952.SH	12/16/2024	SDB3260123009	3,600.00	1.4097	5,014.82	5,075.07	0.0000	4.5800	50.0000	0.0000	(0.6380)	(0.0705)	0.0000	1	(0.7085)	01/06/2025
601952.SH	12/16/2024	SDB3260123009	800.00	1.4097	1,114.40	1,127.79	0.0000	4.5800	50.0000	0.0000	(0.1418)	(0.0157)	0.0000	1	(0.1574)	01/06/2025
601952.SH	12/13/2024	SDB3260123009	6,800.00	1.3957	9,472.44	9,490.66	0.0000	4.5800	50.0000	0.0000	(3.6153)	(0.3954)	0.0000	3	(4.0108)	01/06/2025
601952.SH	12/13/2024	SDB3260123009	800.00	1.3957	1,114.40	1,116.55	0.0000	4.5800	50.0000	0.0000	(0.4253)	(0.0465)	0.0000	3	(0.4719)	01/06/2025
601952.SH	12/13/2024	SDB3260123009	300.00	1.3957	417.90	418.71	0.0000	4.5800	50.0000	0.0000	(0.1595)	(0.0174)	0.0000	3	(0.1769)	01/06/2025
601952.SH	12/13/2024	SDB3260123009	200.00	1.3957	278.60	279.14	0.0000	4.5800	50.0000	0.0000	(0.1063)	(0.0116)	0.0000	3	(0.1180)	01/06/2025
601952.SH	12/13/2024	SDB3260123009	600.00	1.3957	835.80	837.41	0.0000	4.5800	50.0000	0.0000	(0.3190)	(0.0349)	0.0000	3	(0.3539)	01/06/2025
601952.SH	12/13/2024	SDB3260123009	11,700.00	1.3957	16,298.17	16,329.53	0.0000	4.5800	50.0000	0.0000	(6.2205)	(0.6804)	0.0000	3	(6.9009)	01/06/2025
601952.SH	12/13/2024	SDB3260123009	13,300.00	1.3957	18,526.98	18,562.62	0.0000	4.5800	50.0000	0.0000	(7.0711)	(0.7734)	0.0000	3	(7.8446)	01/06/2025
601952.SH	12/13/2024	SDB3260123009	100.00	1.3957	139.30	139.57	0.0000	4.5800	50.0000	0.0000	(0.0532)	(0.0058)	0.0000	3	(0.0590)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
JIANGSU PROVINCIAL AGRICULTURAL RECLAMATION AND DEV CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
601952.SH	12/13/2024	SDB3260123009	8,400.00	1.3957	11,701.25	11,723.76	0.0000	4.5800	50.0000	0.0000	(4.4660)	(0.4885)	0.0000	3	(4.9545)	01/06/2025
601952.SH	12/13/2024	SDB3260123009	700.00	1.3957	975.10	976.98	0.0000	4.5800	50.0000	0.0000	(0.3722)	(0.0407)	0.0000	3	(0.4129)	01/06/2025
601952.SH	12/13/2024	SDB3260123009	300.00	1.3957	417.90	418.71	0.0000	4.5800	50.0000	0.0000	(0.1595)	(0.0174)	0.0000	3	(0.1769)	01/06/2025
601952.SH	12/13/2024	SDB3260123009	4,200.00	1.3957	5,850.63	5,861.88	0.0000	4.5800	50.0000	0.0000	(2.2330)	(0.2442)	0.0000	3	(2.4772)	01/06/2025
601952.SH	12/13/2024	SDB3260123009	100.00	1.3957	139.30	139.57	0.0000	4.5800	50.0000	0.0000	(0.0532)	(0.0058)	0.0000	3	(0.0590)	01/06/2025
601952.SH	12/13/2024	SDB3260123009	100.00	1.3957	139.30	139.57	0.0000	4.5800	50.0000	0.0000	(0.0532)	(0.0058)	0.0000	3	(0.0590)	01/06/2025
601952.SH	12/13/2024	SDB3260123009	100.00	1.3957	139.30	139.57	0.0000	4.5800	50.0000	0.0000	(0.0532)	(0.0058)	0.0000	3	(0.0590)	01/06/2025
601952.SH	12/13/2024	SDB3260123009	700.00	1.3957	975.10	976.98	0.0000	4.5800	50.0000	0.0000	(0.3722)	(0.0407)	0.0000	3	(0.4129)	01/06/2025
601952.SH	12/13/2024	SDB3260123009	800.00	1.3957	1,114.40	1,116.55	0.0000	4.5800	50.0000	0.0000	(0.4253)	(0.0465)	0.0000	3	(0.4719)	01/06/2025
601952.SH	12/13/2024	SDB3260123009	1,600.00	1.3957	2,228.81	2,233.10	0.0000	4.5800	50.0000	0.0000	(0.8507)	(0.0930)	0.0000	3	(0.9437)	01/06/2025
601952.SH	12/13/2024	SDB3260123009	55,000.00	1.3957	76,615.33	76,762.73	0.0000	4.5800	50.0000	0.0000	(29.2415)	(3.1984)	0.0000	3	(32.4400)	01/06/2025
601952.SH	12/13/2024	SDB3260123009	1,400.00	1.3957	1,950.21	1,953.96	0.0000	4.5800	50.0000	0.0000	(0.7443)	(0.0814)	0.0000	3	(0.8257)	01/06/2025
601952.SH	12/13/2024	SDB3260123009	1,800.00	1.3957	2,507.41	2,512.23	0.0000	4.5800	50.0000	0.0000	(0.9570)	(0.1047)	0.0000	3	(1.0617)	01/06/2025
601952.SH	12/13/2024	SDB3260123009	400.00	1.3957	557.20	558.27	0.0000	4.5800	50.0000	0.0000	(0.2127)	(0.0233)	0.0000	3	(0.2359)	01/06/2025
601952.SH	12/13/2024	SDB3260123009	200.00	1.3957	278.60	279.14	0.0000	4.5800	50.0000	0.0000	(0.1063)	(0.0116)	0.0000	3	(0.1180)	01/06/2025
601952.SH	12/13/2024	SDB3260123009	3,000.00	1.3957	4,179.02	4,187.06	0.0000	4.5800	50.0000	0.0000	(1.5950)	(0.1745)	0.0000	3	(1.7695)	01/06/2025
601952.SH	12/13/2024	SDB3260123009	8,900.00	1.3957	12,397.75	12,421.61	0.0000	4.5800	50.0000	0.0000	(4.7318)	(0.5176)	0.0000	3	(5.2494)	01/06/2025
601952.SH	12/13/2024	SDB3260123009	5,400.00	1.3957	7,522.23	7,536.70	0.0000	4.5800	50.0000	0.0000	(2.8710)	(0.3140)	0.0000	3	(3.1850)	01/06/2025
601952.SH	12/13/2024	SDB3260123009	14,200.00	1.3957	19,780.69	19,818.74	0.0000	4.5800	50.0000	0.0000	(7.5496)	(0.8258)	0.0000	3	(8.3754)	01/06/2025
601952.SH	12/13/2024	SDB3260123009	15,400.00	1.3957	21,452.29	21,493.56	0.0000	4.5800	50.0000	0.0000	(8.1876)	(0.8956)	0.0000	3	(9.0832)	01/06/2025
601952.SH	12/13/2024	SDB3260123009	8,400.00	1.3957	11,701.25	11,723.76	0.0000	4.5800	50.0000	0.0000	(4.4660)	(0.4885)	0.0000	3	(4.9545)	01/06/2025
601952.SH	12/13/2024	SDB3260123009	15,000.00	1.3957	20,895.09	20,935.29	0.0000	4.5800	50.0000	0.0000	(7.9750)	(0.8723)	0.0000	3	(8.8473)	01/06/2025
601952.SH	12/13/2024	SDB3260123009	1,000.00	1.3957	1,393.01	1,395.69	0.0000	4.5800	50.0000	0.0000	(0.5317)	(0.0582)	0.0000	3	(0.5898)	01/06/2025
601952.SH	12/13/2024	SDB3260123009	1,600.00	1.3957	2,228.81	2,233.10	0.0000	4.5800	50.0000	0.0000	(0.8507)	(0.0930)	0.0000	3	(0.9437)	01/06/2025
601952.SH	12/13/2024	SDB3260123009	3,600.00	1.3957	5,014.82	5,024.47	0.0000	4.5800	50.0000	0.0000	(1.9140)	(0.2094)	0.0000	3	(2.1233)	01/06/2025
601952.SH	12/13/2024	SDB3260123009	800.00	1.3957	1,114.40	1,116.55	0.0000	4.5800	50.0000	0.0000	(0.4253)	(0.0465)	0.0000	3	(0.4719)	01/06/2025
601952.SH	12/12/2024	SDB3260123009	6,800.00	1.3865	9,472.44	9,428.25	0.0000	4.5800	50.0000	0.0000	(1.2051)	(0.1309)	0.0000	1	(1.3361)	01/06/2025
601952.SH	12/12/2024	SDB3260123009	800.00	1.3865	1,114.40	1,109.21	0.0000	4.5800	50.0000	0.0000	(0.1418)	(0.0154)	0.0000	1	(0.1572)	01/06/2025
601952.SH	12/12/2024	SDB3260123009	300.00	1.3865	417.90	415.95	0.0000	4.5800	50.0000	0.0000	(0.0532)	(0.0058)	0.0000	1	(0.0589)	01/06/2025
601952.SH	12/12/2024	SDB3260123009	200.00	1.3865	278.60	277.30	0.0000	4.5800	50.0000	0.0000	(0.0354)	(0.0039)	0.0000	1	(0.0393)	01/06/2025
601952.SH	12/12/2024	SDB3260123009	600.00	1.3865	835.80	831.90	0.0000	4.5800	50.0000	0.0000	(0.1063)	(0.0116)	0.0000	1	(0.1179)	01/06/2025
601952.SH	12/12/2024	SDB3260123009	11,700.00	1.3865	16,298.17	16,222.14	0.0000	4.5800	50.0000	0.0000	(2.0735)	(0.2253)	0.0000	1	(2.2988)	01/06/2025
601952.SH	12/12/2024	SDB3260123009	13,300.00	1.3865	18,526.98	18,440.56	0.0000	4.5800	50.0000	0.0000	(2.3570)	(0.2561)	0.0000	1	(2.6132)	01/06/2025
601952.SH	12/12/2024	SDB3260123009	100.00	1.3865	139.30	138.65	0.0000	4.5800	50.0000	0.0000	(0.0177)	(0.0019)	0.0000	1	(0.0196)	01/06/2025
601952.SH	12/12/2024	SDB3260123009	8,400.00	1.3865	11,701.25	11,646.67	0.0000	4.5800	50.0000	0.0000	(1.4887)	(0.1618)	0.0000	1	(1.6504)	01/06/2025
601952.SH	12/12/2024	SDB3260123009	700.00	1.3865	975.10	970.56	0.0000	4.5800	50.0000	0.0000	(0.1241)	(0.0135)	0.0000	1	(0.1375)	01/06/2025
601952.SH	12/12/2024	SDB3260123009	300.00	1.3865	417.90	415.95	0.0000	4.5800	50.0000	0.0000	(0.0532)	(0.0058)	0.0000	1	(0.0589)	01/06/2025
601952.SH	12/12/2024	SDB3260123009	4,200.00	1.3865	5,850.63	5,823.33	0.0000	4.5800	50.0000	0.0000	(0.7443)	(0.0809)	0.0000	1	(0.8252)	01/06/2025
601952.SH	12/12/2024	SDB3260123009	100.00	1.3865	139.30	138.65	0.0000	4.5800	50.0000	0.0000	(0.0177)	(0.0019)	0.0000	1	(0.0196)	01/06/2025
601952.SH	12/12/2024	SDB3260123009	100.00	1.3865	139.30	138.65	0.0000	4.5800	50.0000	0.0000	(0.0177)	(0.0019)	0.0000	1	(0.0196)	01/06/2025
601952.SH	12/12/2024	SDB3260123009	100.00	1.3865	139.30	138.65	0.0000	4.5800	50.0000	0.0000	(0.0177)	(0.0019)	0.0000	1	(0.0196)	01/06/2025
601952.SH	12/12/2024	SDB3260123009	700.00	1.3865	975.10	970.56	0.0000	4.5800	50.0000	0.0000	(0.1241)	(0.0135)	0.0000	1	(0.1375)	01/06/2025
601952.SH	12/12/2024	SDB3260123009	800.00	1.3865	1,114.40	1,109.21	0.0000	4.5800	50.0000	0.0000	(0.1418)	(0.0154)	0.0000	1	(0.1572)	01/06/2025
601952.SH	12/12/2024	SDB3260123009	1,600.00	1.3865	2,228.81	2,218.41	0.0000	4.5800	50.0000	0.0000	(0.2836)	(0.0308)	0.0000	1	(0.3144)	01/06/2025
601952.SH	12/12/2024	SDB3260123009	55,000.00	1.3865	76,615.33	76,257.94	0.0000	4.5800	50.0000	0.0000	(9.7472)	(1.0591)	0.0000	1	(10.8063)	01/06/2025
601952.SH	12/12/2024	SDB3260123009	1,400.00	1.3865	1,950.21	1,941.11	0.0000	4.5800	50.0000	0.0000	(0.2481)	(0.0270)	0.0000	1	(0.2751)	01/06/2025
601952.SH	12/12/2024	SDB3260123009	1,800.00	1.3865	2,507.41	2,495.71	0.0000	4.5800	50.0000	0.0000	(0.3190)	(0.0347)	0.0000	1	(0.3537)	01/06/2025
601952.SH	12/12/2024	SDB3260123009	400.00	1.3865	557.20	554.60	0.0000	4.5800	50.0000	0.0000	(0.0709)	(0.0077)	0.0000	1	(0.0786)	01/06/2025
601952.SH	12/12/2024	SDB3260123009	200.00	1.3865	278.60	277.30	0.0000	4.5800	50.0000	0.0000	(0.0354)	(0.0039)	0.0000	1	(0.0393)	01/06/2025
601952.SH	12/12/2024	SDB3260123009	3,000.00	1.3865	4,179.02	4,159.52	0.0000	4.5800	50.0000	0.0000	(0.5317)	(0.0578)	0.0000	1	(0.5894)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
JIANGSU PROVINCIAL AGRICULTURAL RECLAMATION AND DEV CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
601952.SH	12/12/2024	SDB3260123009	8,900.00	1.3865	12,397.75	12,339.92	0.0000	4.5800	50.0000	0.0000	(1.5773)	(0.1714)	0.0000	1	(1.7487)	01/06/2025
601952.SH	12/12/2024	SDB3260123009	5,400.00	1.3865	7,522.23	7,487.14	0.0000	4.5800	50.0000	0.0000	(0.9570)	(0.1040)	0.0000	1	(1.0610)	01/06/2025
601952.SH	12/12/2024	SDB3260123009	14,200.00	1.3865	19,780.69	19,688.41	0.0000	4.5800	50.0000	0.0000	(2.5165)	(0.2735)	0.0000	1	(2.7900)	01/06/2025
601952.SH	12/12/2024	SDB3260123009	15,400.00	1.3865	21,452.29	21,352.22	0.0000	4.5800	50.0000	0.0000	(2.7292)	(0.2966)	0.0000	1	(3.0258)	01/06/2025
601952.SH	12/12/2024	SDB3260123009	8,400.00	1.3865	11,701.25	11,646.67	0.0000	4.5800	50.0000	0.0000	(1.4887)	(0.1618)	0.0000	1	(1.6504)	01/06/2025
601952.SH	12/12/2024	SDB3260123009	15,000.00	1.3865	20,895.09	20,797.62	0.0000	4.5800	50.0000	0.0000	(2.6583)	(0.2889)	0.0000	1	(2.9472)	01/06/2025
601952.SH	12/12/2024	SDB3260123009	1,000.00	1.3865	1,393.01	1,386.51	0.0000	4.5800	50.0000	0.0000	(0.1772)	(0.0193)	0.0000	1	(0.1965)	01/06/2025
601952.SH	12/12/2024	SDB3260123009	1,600.00	1.3865	2,228.81	2,218.41	0.0000	4.5800	50.0000	0.0000	(0.2836)	(0.0308)	0.0000	1	(0.3144)	01/06/2025
601952.SH	12/12/2024	SDB3260123009	3,600.00	1.3865	5,014.82	4,991.43	0.0000	4.5800	50.0000	0.0000	(0.6380)	(0.0693)	0.0000	1	(0.7073)	01/06/2025
601952.SH	12/12/2024	SDB3260123009	800.00	1.3865	1,114.40	1,109.21	0.0000	4.5800	50.0000	0.0000	(0.1418)	(0.0154)	0.0000	1	(0.1572)	01/06/2025
601952.SH	12/11/2024	SDB3260123009	6,800.00	1.4002	9,472.44	9,521.29	0.0000	4.5800	50.0000	0.0000	(1.2051)	(0.1322)	0.0000	1	(1.3373)	01/06/2025
601952.SH	12/11/2024	SDB3260123009	800.00	1.4002	1,114.40	1,120.15	0.0000	4.5800	50.0000	0.0000	(0.1418)	(0.0156)	0.0000	1	(0.1573)	01/06/2025
601952.SH	12/11/2024	SDB3260123009	300.00	1.4002	417.90	420.06	0.0000	4.5800	50.0000	0.0000	(0.0532)	(0.0058)	0.0000	1	(0.0590)	01/06/2025
601952.SH	12/11/2024	SDB3260123009	200.00	1.4002	278.60	280.04	0.0000	4.5800	50.0000	0.0000	(0.0354)	(0.0039)	0.0000	1	(0.0393)	01/06/2025
601952.SH	12/11/2024	SDB3260123009	600.00	1.4002	835.80	840.11	0.0000	4.5800	50.0000	0.0000	(0.1063)	(0.0117)	0.0000	1	(0.1180)	01/06/2025
601952.SH	12/11/2024	SDB3260123009	11,700.00	1.4002	16,298.17	16,382.22	0.0000	4.5800	50.0000	0.0000	(2.0735)	(0.2275)	0.0000	1	(2.3010)	01/06/2025
601952.SH	12/11/2024	SDB3260123009	13,300.00	1.4002	18,526.98	18,622.53	0.0000	4.5800	50.0000	0.0000	(2.3570)	(0.2586)	0.0000	1	(2.6157)	01/06/2025
601952.SH	12/11/2024	SDB3260123009	100.00	1.4002	139.30	140.02	0.0000	4.5800	50.0000	0.0000	(0.0177)	(0.0019)	0.0000	1	(0.0197)	01/06/2025
601952.SH	12/11/2024	SDB3260123009	8,400.00	1.4002	11,701.25	11,761.60	0.0000	4.5800	50.0000	0.0000	(1.4887)	(0.1634)	0.0000	1	(1.6520)	01/06/2025
601952.SH	12/11/2024	SDB3260123009	700.00	1.4002	975.10	980.13	0.0000	4.5800	50.0000	0.0000	(0.1241)	(0.0136)	0.0000	1	(0.1377)	01/06/2025
601952.SH	12/11/2024	SDB3260123009	300.00	1.4002	417.90	420.06	0.0000	4.5800	50.0000	0.0000	(0.0532)	(0.0058)	0.0000	1	(0.0590)	01/06/2025
601952.SH	12/11/2024	SDB3260123009	4,200.00	1.4002	5,850.63	5,880.80	0.0000	4.5800	50.0000	0.0000	(0.7443)	(0.0817)	0.0000	1	(0.8260)	01/06/2025
601952.SH	12/11/2024	SDB3260123009	100.00	1.4002	139.30	140.02	0.0000	4.5800	50.0000	0.0000	(0.0177)	(0.0019)	0.0000	1	(0.0197)	01/06/2025
601952.SH	12/11/2024	SDB3260123009	100.00	1.4002	139.30	140.02	0.0000	4.5800	50.0000	0.0000	(0.0177)	(0.0019)	0.0000	1	(0.0197)	01/06/2025
601952.SH	12/11/2024	SDB3260123009	100.00	1.4002	139.30	140.02	0.0000	4.5800	50.0000	0.0000	(0.0177)	(0.0019)	0.0000	1	(0.0197)	01/06/2025
601952.SH	12/11/2024	SDB3260123009	700.00	1.4002	975.10	980.13	0.0000	4.5800	50.0000	0.0000	(0.1241)	(0.0136)	0.0000	1	(0.1377)	01/06/2025
601952.SH	12/11/2024	SDB3260123009	800.00	1.4002	1,114.40	1,120.15	0.0000	4.5800	50.0000	0.0000	(0.1418)	(0.0156)	0.0000	1	(0.1573)	01/06/2025
601952.SH	12/11/2024	SDB3260123009	1,600.00	1.4002	2,228.81	2,240.30	0.0000	4.5800	50.0000	0.0000	(0.2836)	(0.0311)	0.0000	1	(0.3147)	01/06/2025
601952.SH	12/11/2024	SDB3260123009	55,000.00	1.4002	76,615.33	77,010.45	0.0000	4.5800	50.0000	0.0000	(9.7472)	(1.0696)	0.0000	1	(10.8168)	01/06/2025
601952.SH	12/11/2024	SDB3260123009	1,400.00	1.4002	1,950.21	1,960.27	0.0000	4.5800	50.0000	0.0000	(0.2481)	(0.0272)	0.0000	1	(0.2753)	01/06/2025
601952.SH	12/11/2024	SDB3260123009	1,800.00	1.4002	2,507.41	2,520.34	0.0000	4.5800	50.0000	0.0000	(0.3190)	(0.0350)	0.0000	1	(0.3540)	01/06/2025
601952.SH	12/11/2024	SDB3260123009	400.00	1.4002	557.20	560.08	0.0000	4.5800	50.0000	0.0000	(0.0709)	(0.0078)	0.0000	1	(0.0787)	01/06/2025
601952.SH	12/11/2024	SDB3260123009	200.00	1.4002	278.60	280.04	0.0000	4.5800	50.0000	0.0000	(0.0354)	(0.0039)	0.0000	1	(0.0393)	01/06/2025
601952.SH	12/11/2024	SDB3260123009	3,000.00	1.4002	4,179.02	4,200.57	0.0000	4.5800	50.0000	0.0000	(0.5317)	(0.0583)	0.0000	1	(0.5900)	01/06/2025
601952.SH	12/11/2024	SDB3260123009	8,900.00	1.4002	12,397.75	12,461.69	0.0000	4.5800	50.0000	0.0000	(1.5773)	(0.1731)	0.0000	1	(1.7503)	01/06/2025
601952.SH	12/11/2024	SDB3260123009	5,400.00	1.4002	7,522.23	7,561.03	0.0000	4.5800	50.0000	0.0000	(0.9570)	(0.1050)	0.0000	1	(1.0620)	01/06/2025
601952.SH	12/11/2024	SDB3260123009	14,200.00	1.4002	19,780.69	19,882.70	0.0000	4.5800	50.0000	0.0000	(2.5165)	(0.2761)	0.0000	1	(2.7927)	01/06/2025
601952.SH	12/11/2024	SDB3260123009	15,400.00	1.4002	21,452.29	21,562.93	0.0000	4.5800	50.0000	0.0000	(2.7292)	(0.2995)	0.0000	1	(3.0287)	01/06/2025
601952.SH	12/11/2024	SDB3260123009	8,400.00	1.4002	11,701.25	11,761.60	0.0000	4.5800	50.0000	0.0000	(1.4887)	(0.1634)	0.0000	1	(1.6520)	01/06/2025
601952.SH	12/11/2024	SDB3260123009	15,000.00	1.4002	20,895.09	21,002.85	0.0000	4.5800	50.0000	0.0000	(2.6583)	(0.2917)	0.0000	1	(2.9500)	01/06/2025
601952.SH	12/11/2024	SDB3260123009	1,000.00	1.4002	1,393.01	1,400.19	0.0000	4.5800	50.0000	0.0000	(0.1772)	(0.0194)	0.0000	1	(0.1967)	01/06/2025
601952.SH	12/11/2024	SDB3260123009	1,600.00	1.4002	2,228.81	2,240.30	0.0000	4.5800	50.0000	0.0000	(0.2836)	(0.0311)	0.0000	1	(0.3147)	01/06/2025
601952.SH	12/11/2024	SDB3260123009	3,600.00	1.4002	5,014.82	5,040.68	0.0000	4.5800	50.0000	0.0000	(0.6380)	(0.0700)	0.0000	1	(0.7080)	01/06/2025
601952.SH	12/11/2024	SDB3260123009	800.00	1.4002	1,114.40	1,120.15	0.0000	4.5800	50.0000	0.0000	(0.1418)	(0.0156)	0.0000	1	(0.1573)	01/06/2025
601952.SH	12/10/2024	SDB3260123009	6,800.00	1.3841	9,472.44	9,411.73	0.0000	4.5800	50.0000	0.0000	(1.2051)	(0.1307)	0.0000	1	(1.3358)	01/06/2025
601952.SH	12/10/2024	SDB3260123009	800.00	1.3841	1,114.40	1,107.26	0.0000	4.5800	50.0000	0.0000	(0.1418)	(0.0154)	0.0000	1	(0.1572)	01/06/2025
601952.SH	12/10/2024	SDB3260123009	300.00	1.3841	417.90	415.22	0.0000	4.5800	50.0000	0.0000	(0.0532)	(0.0058)	0.0000	1	(0.0589)	01/06/2025
601952.SH	12/10/2024	SDB3260123009	200.00	1.3841	278.60	276.82	0.0000	4.5800	50.0000	0.0000	(0.0354)	(0.0038)	0.0000	1	(0.0393)	01/06/2025
601952.SH	12/10/2024	SDB3260123009	600.00	1.3841	835.80	830.45	0.0000	4.5800	50.0000	0.0000	(0.1063)	(0.0115)	0.0000	1	(0.1179)	01/06/2025
601952.SH	12/10/2024	SDB3260123009	11,700.00	1.3841	16,298.17	16,193.71	0.0000	4.5800	50.0000	0.0000	(2.0735)	(0.2249)	0.0000	1	(2.2984)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
JIANGSU PROVINCIAL AGRICULTURAL RECLAMATION AND DEV CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
601952.SH	12/10/2024	SDB3260123009	13,300.00	1.3841	18,526.98	18,408.24	0.0000	4.5800	50.0000	0.0000	(2.3570)	(0.2557)	0.0000	1	(2.6127)	01/06/2025
601952.SH	12/10/2024	SDB3260123009	100.00	1.3841	139.30	138.41	0.0000	4.5800	50.0000	0.0000	(0.0177)	(0.0019)	0.0000	1	(0.0196)	01/06/2025
601952.SH	12/10/2024	SDB3260123009	8,400.00	1.3841	11,701.25	11,626.26	0.0000	4.5800	50.0000	0.0000	(1.4887)	(0.1615)	0.0000	1	(1.6501)	01/06/2025
601952.SH	12/10/2024	SDB3260123009	700.00	1.3841	975.10	968.85	0.0000	4.5800	50.0000	0.0000	(0.1241)	(0.0135)	0.0000	1	(0.1375)	01/06/2025
601952.SH	12/10/2024	SDB3260123009	300.00	1.3841	417.90	415.22	0.0000	4.5800	50.0000	0.0000	(0.0532)	(0.0058)	0.0000	1	(0.0589)	01/06/2025
601952.SH	12/10/2024	SDB3260123009	4,200.00	1.3841	5,850.63	5,813.13	0.0000	4.5800	50.0000	0.0000	(0.7443)	(0.0807)	0.0000	1	(0.8251)	01/06/2025
601952.SH	12/10/2024	SDB3260123009	100.00	1.3841	139.30	138.41	0.0000	4.5800	50.0000	0.0000	(0.0177)	(0.0019)	0.0000	1	(0.0196)	01/06/2025
601952.SH	12/10/2024	SDB3260123009	100.00	1.3841	139.30	138.41	0.0000	4.5800	50.0000	0.0000	(0.0177)	(0.0019)	0.0000	1	(0.0196)	01/06/2025
601952.SH	12/10/2024	SDB3260123009	100.00	1.3841	139.30	138.41	0.0000	4.5800	50.0000	0.0000	(0.0177)	(0.0019)	0.0000	1	(0.0196)	01/06/2025
601952.SH	12/10/2024	SDB3260123009	700.00	1.3841	975.10	968.85	0.0000	4.5800	50.0000	0.0000	(0.1241)	(0.0135)	0.0000	1	(0.1375)	01/06/2025
601952.SH	12/10/2024	SDB3260123009	800.00	1.3841	1,114.40	1,107.26	0.0000	4.5800	50.0000	0.0000	(0.1418)	(0.0154)	0.0000	1	(0.1572)	01/06/2025
601952.SH	12/10/2024	SDB3260123009	1,600.00	1.3841	2,228.81	2,214.52	0.0000	4.5800	50.0000	0.0000	(0.2836)	(0.0308)	0.0000	1	(0.3143)	01/06/2025
601952.SH	12/10/2024	SDB3260123009	55,000.00	1.3841	76,615.33	76,124.29	0.0000	4.5800	50.0000	0.0000	(9.7472)	(1.0573)	0.0000	1	(10.8045)	01/06/2025
601952.SH	12/10/2024	SDB3260123009	1,400.00	1.3841	1,950.21	1,937.71	0.0000	4.5800	50.0000	0.0000	(0.2481)	(0.0269)	0.0000	1	(0.2750)	01/06/2025
601952.SH	12/10/2024	SDB3260123009	1,800.00	1.3841	2,507.41	2,491.34	0.0000	4.5800	50.0000	0.0000	(0.3190)	(0.0346)	0.0000	1	(0.3536)	01/06/2025
601952.SH	12/10/2024	SDB3260123009	400.00	1.3841	557.20	553.63	0.0000	4.5800	50.0000	0.0000	(0.0709)	(0.0077)	0.0000	1	(0.0786)	01/06/2025
601952.SH	12/10/2024	SDB3260123009	200.00	1.3841	278.60	276.82	0.0000	4.5800	50.0000	0.0000	(0.0354)	(0.0038)	0.0000	1	(0.0393)	01/06/2025
601952.SH	12/10/2024	SDB3260123009	3,000.00	1.3841	4,179.02	4,152.23	0.0000	4.5800	50.0000	0.0000	(0.5317)	(0.0577)	0.0000	1	(0.5893)	01/06/2025
601952.SH	12/10/2024	SDB3260123009	8,900.00	1.3841	12,397.75	12,318.29	0.0000	4.5800	50.0000	0.0000	(1.5773)	(0.1711)	0.0000	1	(1.7484)	01/06/2025
601952.SH	12/10/2024	SDB3260123009	5,400.00	1.3841	7,522.23	7,474.02	0.0000	4.5800	50.0000	0.0000	(0.9570)	(0.1038)	0.0000	1	(1.0608)	01/06/2025
601952.SH	12/10/2024	SDB3260123009	14,200.00	1.3841	19,780.69	19,653.91	0.0000	4.5800	50.0000	0.0000	(2.5165)	(0.2730)	0.0000	1	(2.7895)	01/06/2025
601952.SH	12/10/2024	SDB3260123009	15,400.00	1.3841	21,452.29	21,314.80	0.0000	4.5800	50.0000	0.0000	(2.7292)	(0.2960)	0.0000	1	(3.0252)	01/06/2025
601952.SH	12/10/2024	SDB3260123009	8,400.00	1.3841	11,701.25	11,626.26	0.0000	4.5800	50.0000	0.0000	(1.4887)	(0.1615)	0.0000	1	(1.6501)	01/06/2025
601952.SH	12/10/2024	SDB3260123009	15,000.00	1.3841	20,895.09	20,761.17	0.0000	4.5800	50.0000	0.0000	(2.6583)	(0.2883)	0.0000	1	(2.9467)	01/06/2025
601952.SH	12/10/2024	SDB3260123009	1,000.00	1.3841	1,393.01	1,384.08	0.0000	4.5800	50.0000	0.0000	(0.1772)	(0.0192)	0.0000	1	(0.1964)	01/06/2025
601952.SH	12/10/2024	SDB3260123009	1,600.00	1.3841	2,228.81	2,214.52	0.0000	4.5800	50.0000	0.0000	(0.2836)	(0.0308)	0.0000	1	(0.3143)	01/06/2025
601952.SH	12/10/2024	SDB3260123009	3,600.00	1.3841	5,014.82	4,982.68	0.0000	4.5800	50.0000	0.0000	(0.6380)	(0.0692)	0.0000	1	(0.7072)	01/06/2025
601952.SH	12/10/2024	SDB3260123009	800.00	1.3841	1,114.40	1,107.26	0.0000	4.5800	50.0000	0.0000	(0.1418)	(0.0154)	0.0000	1	(0.1572)	01/06/2025
601952.SH	12/09/2024	SDB3260123009	6,800.00	1.3768	9,472.44	9,362.25	0.0000	4.5800	50.0000	0.0000	(1.2051)	(0.1300)	0.0000	1	(1.3351)	01/06/2025
601952.SH	12/09/2024	SDB3260123009	800.00	1.3768	1,114.40	1,101.44	0.0000	4.5800	50.0000	0.0000	(0.1418)	(0.0153)	0.0000	1	(0.1571)	01/06/2025
601952.SH	12/09/2024	SDB3260123009	300.00	1.3768	417.90	413.04	0.0000	4.5800	50.0000	0.0000	(0.0532)	(0.0057)	0.0000	1	(0.0589)	01/06/2025
601952.SH	12/09/2024	SDB3260123009	200.00	1.3768	278.60	275.36	0.0000	4.5800	50.0000	0.0000	(0.0354)	(0.0038)	0.0000	1	(0.0393)	01/06/2025
601952.SH	12/09/2024	SDB3260123009	600.00	1.3768	835.80	826.08	0.0000	4.5800	50.0000	0.0000	(0.1063)	(0.0115)	0.0000	1	(0.1178)	01/06/2025
601952.SH	12/09/2024	SDB3260123009	11,700.00	1.3768	16,298.17	16,108.58	0.0000	4.5800	50.0000	0.0000	(2.0735)	(0.2237)	0.0000	1	(2.2972)	01/06/2025
601952.SH	12/09/2024	SDB3260123009	13,300.00	1.3768	18,526.98	18,311.47	0.0000	4.5800	50.0000	0.0000	(2.3570)	(0.2543)	0.0000	1	(2.6114)	01/06/2025
601952.SH	12/09/2024	SDB3260123009	100.00	1.3768	139.30	137.68	0.0000	4.5800	50.0000	0.0000	(0.0177)	(0.0019)	0.0000	1	(0.0196)	01/06/2025
601952.SH	12/09/2024	SDB3260123009	8,400.00	1.3768	11,701.25	11,565.14	0.0000	4.5800	50.0000	0.0000	(1.4887)	(0.1606)	0.0000	1	(1.6493)	01/06/2025
601952.SH	12/09/2024	SDB3260123009	700.00	1.3768	975.10	963.76	0.0000	4.5800	50.0000	0.0000	(0.1241)	(0.0134)	0.0000	1	(0.1374)	01/06/2025
601952.SH	12/09/2024	SDB3260123009	300.00	1.3768	417.90	413.04	0.0000	4.5800	50.0000	0.0000	(0.0532)	(0.0057)	0.0000	1	(0.0589)	01/06/2025
601952.SH	12/09/2024	SDB3260123009	4,200.00	1.3768	5,850.63	5,782.57	0.0000	4.5800	50.0000	0.0000	(0.7443)	(0.0803)	0.0000	1	(0.8246)	01/06/2025
601952.SH	12/09/2024	SDB3260123009	100.00	1.3768	139.30	137.68	0.0000	4.5800	50.0000	0.0000	(0.0177)	(0.0019)	0.0000	1	(0.0196)	01/06/2025
601952.SH	12/09/2024	SDB3260123009	100.00	1.3768	139.30	137.68	0.0000	4.5800	50.0000	0.0000	(0.0177)	(0.0019)	0.0000	1	(0.0196)	01/06/2025
601952.SH	12/09/2024	SDB3260123009	100.00	1.3768	139.30	137.68	0.0000	4.5800	50.0000	0.0000	(0.0177)	(0.0019)	0.0000	1	(0.0196)	01/06/2025
601952.SH	12/09/2024	SDB3260123009	700.00	1.3768	975.10	963.76	0.0000	4.5800	50.0000	0.0000	(0.1241)	(0.0134)	0.0000	1	(0.1374)	01/06/2025
601952.SH	12/09/2024	SDB3260123009	800.00	1.3768	1,114.40	1,101.44	0.0000	4.5800	50.0000	0.0000	(0.1418)	(0.0153)	0.0000	1	(0.1571)	01/06/2025
601952.SH	12/09/2024	SDB3260123009	1,600.00	1.3768	2,228.81	2,202.88	0.0000	4.5800	50.0000	0.0000	(0.2836)	(0.0306)	0.0000	1	(0.3141)	01/06/2025
601952.SH	12/09/2024	SDB3260123009	55,000.00	1.3768	76,615.33	75,724.11	0.0000	4.5800	50.0000	0.0000	(9.7472)	(1.0517)	0.0000	1	(10.7989)	01/06/2025
601952.SH	12/09/2024	SDB3260123009	1,400.00	1.3768	1,950.21	1,927.52	0.0000	4.5800	50.0000	0.0000	(0.2481)	(0.0268)	0.0000	1	(0.2749)	01/06/2025
601952.SH	12/09/2024	SDB3260123009	1,800.00	1.3768	2,507.41	2,478.24	0.0000	4.5800	50.0000	0.0000	(0.3190)	(0.0344)	0.0000	1	(0.3534)	01/06/2025
601952.SH	12/09/2024	SDB3260123009	400.00	1.3768	557.20	550.72	0.0000	4.5800	50.0000	0.0000	(0.0709)	(0.0076)	0.0000	1	(0.0785)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
JIANGSU PROVINCIAL AGRICULTURAL RECLAMATION AND DEV CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
601952.SH	12/09/2024	SDB3260123009	200.00	1.3768	278.60	275.36	0.0000	4.5800	50.0000	0.0000	(0.0354)	(0.0038)	0.0000	1	(0.0393)	01/06/2025
601952.SH	12/09/2024	SDB3260123009	3,000.00	1.3768	4,179.02	4,130.41	0.0000	4.5800	50.0000	0.0000	(0.5317)	(0.0574)	0.0000	1	(0.5890)	01/06/2025
601952.SH	12/09/2024	SDB3260123009	8,900.00	1.3768	12,397.75	12,253.54	0.0000	4.5800	50.0000	0.0000	(1.5773)	(0.1702)	0.0000	1	(1.7475)	01/06/2025
601952.SH	12/09/2024	SDB3260123009	5,400.00	1.3768	7,522.23	7,434.73	0.0000	4.5800	50.0000	0.0000	(0.9570)	(0.1033)	0.0000	1	(1.0603)	01/06/2025
601952.SH	12/09/2024	SDB3260123009	14,200.00	1.3768	19,780.69	19,550.59	0.0000	4.5800	50.0000	0.0000	(2.5165)	(0.2715)	0.0000	1	(2.7881)	01/06/2025
601952.SH	12/09/2024	SDB3260123009	15,400.00	1.3768	21,452.29	21,202.75	0.0000	4.5800	50.0000	0.0000	(2.7292)	(0.2945)	0.0000	1	(3.0237)	01/06/2025
601952.SH	12/09/2024	SDB3260123009	8,400.00	1.3768	11,701.25	11,565.14	0.0000	4.5800	50.0000	0.0000	(1.4887)	(0.1606)	0.0000	1	(1.6493)	01/06/2025
601952.SH	12/09/2024	SDB3260123009	15,000.00	1.3768	20,895.09	20,652.03	0.0000	4.5800	50.0000	0.0000	(2.6583)	(0.2868)	0.0000	1	(2.9452)	01/06/2025
601952.SH	12/09/2024	SDB3260123009	1,000.00	1.3768	1,393.01	1,376.80	0.0000	4.5800	50.0000	0.0000	(0.1772)	(0.0191)	0.0000	1	(0.1963)	01/06/2025
601952.SH	12/09/2024	SDB3260123009	1,600.00	1.3768	2,228.81	2,202.88	0.0000	4.5800	50.0000	0.0000	(0.2836)	(0.0306)	0.0000	1	(0.3141)	01/06/2025
601952.SH	12/09/2024	SDB3260123009	3,600.00	1.3768	5,014.82	4,956.49	0.0000	4.5800	50.0000	0.0000	(0.6380)	(0.0688)	0.0000	1	(0.7068)	01/06/2025
601952.SH	12/09/2024	SDB3260123009	800.00	1.3768	1,114.40	1,101.44	0.0000	4.5800	50.0000	0.0000	(0.1418)	(0.0153)	0.0000	1	(0.1571)	01/06/2025
601952.SH	12/06/2024	SDB3260123009	6,800.00	1.3823	9,472.44	9,399.54	0.0000	4.5800	50.0000	0.0000	(3.6153)	(0.3916)	0.0000	3	(4.0070)	01/06/2025
601952.SH	12/06/2024	SDB3260123009	800.00	1.3823	1,114.40	1,105.83	0.0000	4.5800	50.0000	0.0000	(0.4253)	(0.0461)	0.0000	3	(0.4714)	01/06/2025
601952.SH	12/06/2024	SDB3260123009	300.00	1.3823	417.90	414.69	0.0000	4.5800	50.0000	0.0000	(0.1595)	(0.0173)	0.0000	3	(0.1768)	01/06/2025
601952.SH	12/06/2024	SDB3260123009	200.00	1.3823	278.60	276.46	0.0000	4.5800	50.0000	0.0000	(0.1063)	(0.0115)	0.0000	3	(0.1179)	01/06/2025
601952.SH	12/06/2024	SDB3260123009	600.00	1.3823	835.80	829.37	0.0000	4.5800	50.0000	0.0000	(0.3190)	(0.0346)	0.0000	3	(0.3536)	01/06/2025
601952.SH	12/06/2024	SDB3260123009	11,700.00	1.3823	16,298.17	16,172.75	0.0000	4.5800	50.0000	0.0000	(6.2205)	(0.6739)	0.0000	3	(6.8943)	01/06/2025
601952.SH	12/06/2024	SDB3260123009	13,300.00	1.3823	18,526.98	18,384.40	0.0000	4.5800	50.0000	0.0000	(7.0711)	(0.7660)	0.0000	3	(7.8371)	01/06/2025
601952.SH	12/06/2024	SDB3260123009	100.00	1.3823	139.30	138.23	0.0000	4.5800	50.0000	0.0000	(0.0532)	(0.0058)	0.0000	3	(0.0589)	01/06/2025
601952.SH	12/06/2024	SDB3260123009	8,400.00	1.3823	11,701.25	11,611.20	0.0000	4.5800	50.0000	0.0000	(4.4660)	(0.4838)	0.0000	3	(4.9498)	01/06/2025
601952.SH	12/06/2024	SDB3260123009	700.00	1.3823	975.10	967.60	0.0000	4.5800	50.0000	0.0000	(0.3722)	(0.0403)	0.0000	3	(0.4125)	01/06/2025
601952.SH	12/06/2024	SDB3260123009	300.00	1.3823	417.90	414.69	0.0000	4.5800	50.0000	0.0000	(0.1595)	(0.0173)	0.0000	3	(0.1768)	01/06/2025
601952.SH	12/06/2024	SDB3260123009	4,200.00	1.3823	5,850.63	5,805.60	0.0000	4.5800	50.0000	0.0000	(2.2330)	(0.2419)	0.0000	3	(2.4749)	01/06/2025
601952.SH	12/06/2024	SDB3260123009	100.00	1.3823	139.30	138.23	0.0000	4.5800	50.0000	0.0000	(0.0532)	(0.0058)	0.0000	3	(0.0589)	01/06/2025
601952.SH	12/06/2024	SDB3260123009	100.00	1.3823	139.30	138.23	0.0000	4.5800	50.0000	0.0000	(0.0532)	(0.0058)	0.0000	3	(0.0589)	01/06/2025
601952.SH	12/06/2024	SDB3260123009	100.00	1.3823	139.30	138.23	0.0000	4.5800	50.0000	0.0000	(0.0532)	(0.0058)	0.0000	3	(0.0589)	01/06/2025
601952.SH	12/06/2024	SDB3260123009	700.00	1.3823	975.10	967.60	0.0000	4.5800	50.0000	0.0000	(0.3722)	(0.0403)	0.0000	3	(0.4125)	01/06/2025
601952.SH	12/06/2024	SDB3260123009	800.00	1.3823	1,114.40	1,105.83	0.0000	4.5800	50.0000	0.0000	(0.4253)	(0.0461)	0.0000	3	(0.4714)	01/06/2025
601952.SH	12/06/2024	SDB3260123009	1,600.00	1.3823	2,228.81	2,211.66	0.0000	4.5800	50.0000	0.0000	(0.8507)	(0.0922)	0.0000	3	(0.9428)	01/06/2025
601952.SH	12/06/2024	SDB3260123009	55,000.00	1.3823	76,615.33	76,025.73	0.0000	4.5800	50.0000	0.0000	(28.2415)	(3.1677)	0.0000	3	(32.4093)	01/06/2025
601952.SH	12/06/2024	SDB3260123009	1,400.00	1.3823	1,950.21	1,935.20	0.0000	4.5800	50.0000	0.0000	(0.7443)	(0.0806)	0.0000	3	(0.8250)	01/06/2025
601952.SH	12/06/2024	SDB3260123009	1,800.00	1.3823	2,507.41	2,488.11	0.0000	4.5800	50.0000	0.0000	(0.9570)	(0.1037)	0.0000	3	(1.0607)	01/06/2025
601952.SH	12/06/2024	SDB3260123009	400.00	1.3823	557.20	552.91	0.0000	4.5800	50.0000	0.0000	(0.2127)	(0.0230)	0.0000	3	(0.2357)	01/06/2025
601952.SH	12/06/2024	SDB3260123009	200.00	1.3823	278.60	276.46	0.0000	4.5800	50.0000	0.0000	(0.1063)	(0.0115)	0.0000	3	(0.1179)	01/06/2025
601952.SH	12/06/2024	SDB3260123009	3,000.00	1.3823	4,179.02	4,146.86	0.0000	4.5800	50.0000	0.0000	(1.5950)	(0.1728)	0.0000	3	(1.7678)	01/06/2025
601952.SH	12/06/2024	SDB3260123009	8,900.00	1.3823	12,397.75	12,302.35	0.0000	4.5800	50.0000	0.0000	(4.7318)	(0.5126)	0.0000	3	(5.2444)	01/06/2025
601952.SH	12/06/2024	SDB3260123009	5,400.00	1.3823	7,522.23	7,464.34	0.0000	4.5800	50.0000	0.0000	(2.8710)	(0.3110)	0.0000	3	(3.1820)	01/06/2025
601952.SH	12/06/2024	SDB3260123009	14,200.00	1.3823	19,780.69	19,628.46	0.0000	4.5800	50.0000	0.0000	(7.5496)	(0.8179)	0.0000	3	(8.3675)	01/06/2025
601952.SH	12/06/2024	SDB3260123009	15,400.00	1.3823	21,452.29	21,287.20	0.0000	4.5800	50.0000	0.0000	(8.1876)	(0.8870)	0.0000	3	(9.0746)	01/06/2025
601952.SH	12/06/2024	SDB3260123009	8,400.00	1.3823	11,701.25	11,611.20	0.0000	4.5800	50.0000	0.0000	(4.4660)	(0.4838)	0.0000	3	(4.9498)	01/06/2025
601952.SH	12/06/2024	SDB3260123009	15,000.00	1.3823	20,895.09	20,734.29	0.0000	4.5800	50.0000	0.0000	(7.9750)	(0.8639)	0.0000	3	(8.8389)	01/06/2025
601952.SH	12/06/2024	SDB3260123009	1,000.00	1.3823	1,393.01	1,382.29	0.0000	4.5800	50.0000	0.0000	(0.5317)	(0.0576)	0.0000	3	(0.5893)	01/06/2025
601952.SH	12/06/2024	SDB3260123009	1,600.00	1.3823	2,228.81	2,211.66	0.0000	4.5800	50.0000	0.0000	(0.8507)	(0.0922)	0.0000	3	(0.9428)	01/06/2025
601952.SH	12/06/2024	SDB3260123009	3,600.00	1.3823	5,014.82	4,976.23	0.0000	4.5800	50.0000	0.0000	(1.9140)	(0.2073)	0.0000	3	(2.1213)	01/06/2025
601952.SH	12/06/2024	SDB3260123009	800.00	1.3823	1,114.40	1,105.83	0.0000	4.5800	50.0000	0.0000	(0.4253)	(0.0461)	0.0000	3	(0.4714)	01/06/2025
601952.SH	12/05/2024	SDB3260123009	6,800.00	1.3957	9,472.44	9,490.91	0.0000	4.5800	50.0000	0.0000	(1.2051)	(0.1318)	0.0000	1	(1.3369)	01/06/2025
601952.SH	12/05/2024	SDB3260123009	800.00	1.3957	1,114.40	1,116.58	0.0000	4.5800	50.0000	0.0000	(0.1418)	(0.0155)	0.0000	1	(0.1573)	01/06/2025
601952.SH	12/05/2024	SDB3260123009	300.00	1.3957	417.90	418.72	0.0000	4.5800	50.0000	0.0000	(0.0532)	(0.0058)	0.0000	1	(0.0590)	01/06/2025
601952.SH	12/05/2024	SDB3260123009	200.00	1.3957	278.60	279.14	0.0000	4.5800	50.0000	0.0000	(0.0354)	(0.0039)	0.0000	1	(0.0393)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
JIANGSU PROVINCIAL AGRICULTURAL RECLAMATION AND DEV CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
601952.SH	12/05/2024	SDB3260123009	600.00	1.3957	835.80	837.43	0.0000	4.5800	50.0000	0.0000	(0.1063)	(0.0116)	0.0000	1	(0.1180)	01/06/2025
601952.SH	12/05/2024	SDB3260123009	11,700.00	1.3957	16,298.17	16,329.95	0.0000	4.5800	50.0000	0.0000	(2.0735)	(0.2268)	0.0000	1	(2.3003)	01/06/2025
601952.SH	12/05/2024	SDB3260123009	13,300.00	1.3957	18,526.98	18,563.10	0.0000	4.5800	50.0000	0.0000	(2.3570)	(0.2578)	0.0000	1	(2.6149)	01/06/2025
601952.SH	12/05/2024	SDB3260123009	100.00	1.3957	139.30	139.57	0.0000	4.5800	50.0000	0.0000	(0.0177)	(0.0019)	0.0000	1	(0.0197)	01/06/2025
601952.SH	12/05/2024	SDB3260123009	8,400.00	1.3957	11,701.25	11,724.06	0.0000	4.5800	50.0000	0.0000	(1.4887)	(0.1628)	0.0000	1	(1.6515)	01/06/2025
601952.SH	12/05/2024	SDB3260123009	700.00	1.3957	975.10	977.01	0.0000	4.5800	50.0000	0.0000	(0.1241)	(0.0136)	0.0000	1	(0.1376)	01/06/2025
601952.SH	12/05/2024	SDB3260123009	300.00	1.3957	417.90	418.72	0.0000	4.5800	50.0000	0.0000	(0.0532)	(0.0058)	0.0000	1	(0.0590)	01/06/2025
601952.SH	12/05/2024	SDB3260123009	4,200.00	1.3957	5,850.63	5,862.03	0.0000	4.5800	50.0000	0.0000	(0.7443)	(0.0814)	0.0000	1	(0.8257)	01/06/2025
601952.SH	12/05/2024	SDB3260123009	100.00	1.3957	139.30	139.57	0.0000	4.5800	50.0000	0.0000	(0.0177)	(0.0019)	0.0000	1	(0.0197)	01/06/2025
601952.SH	12/05/2024	SDB3260123009	100.00	1.3957	139.30	139.57	0.0000	4.5800	50.0000	0.0000	(0.0177)	(0.0019)	0.0000	1	(0.0197)	01/06/2025
601952.SH	12/05/2024	SDB3260123009	100.00	1.3957	139.30	139.57	0.0000	4.5800	50.0000	0.0000	(0.0177)	(0.0019)	0.0000	1	(0.0197)	01/06/2025
601952.SH	12/05/2024	SDB3260123009	700.00	1.3957	975.10	977.01	0.0000	4.5800	50.0000	0.0000	(0.1241)	(0.0136)	0.0000	1	(0.1376)	01/06/2025
601952.SH	12/05/2024	SDB3260123009	800.00	1.3957	1,114.40	1,116.58	0.0000	4.5800	50.0000	0.0000	(0.1555)	(0.0155)	0.0000	1	(0.1573)	01/06/2025
601952.SH	12/05/2024	SDB3260123009	1,600.00	1.3957	2,228.81	2,233.16	0.0000	4.5800	50.0000	0.0000	(0.2836)	(0.0310)	0.0000	1	(0.3146)	01/06/2025
601952.SH	12/05/2024	SDB3260123009	55,000.00	1.3957	76,615.33	76,764.71	0.0000	4.5800	50.0000	0.0000	(9.7472)	(1.0662)	0.0000	1	(10.8133)	01/06/2025
601952.SH	12/05/2024	SDB3260123009	1,400.00	1.3957	1,950.21	1,954.01	0.0000	4.5800	50.0000	0.0000	(0.2481)	(0.0271)	0.0000	1	(0.2752)	01/06/2025
601952.SH	12/05/2024	SDB3260123009	1,800.00	1.3957	2,507.41	2,512.30	0.0000	4.5800	50.0000	0.0000	(0.3190)	(0.0349)	0.0000	1	(0.3539)	01/06/2025
601952.SH	12/05/2024	SDB3260123009	400.00	1.3957	557.20	558.29	0.0000	4.5800	50.0000	0.0000	(0.0709)	(0.0078)	0.0000	1	(0.0786)	01/06/2025
601952.SH	12/05/2024	SDB3260123009	200.00	1.3957	278.60	279.14	0.0000	4.5800	50.0000	0.0000	(0.0354)	(0.0039)	0.0000	1	(0.0393)	01/06/2025
601952.SH	12/05/2024	SDB3260123009	3,000.00	1.3957	4,179.02	4,187.17	0.0000	4.5800	50.0000	0.0000	(0.5317)	(0.0582)	0.0000	1	(0.5898)	01/06/2025
601952.SH	12/05/2024	SDB3260123009	8,900.00	1.3957	12,397.75	12,421.93	0.0000	4.5800	50.0000	0.0000	(1.5773)	(0.1725)	0.0000	1	(1.7498)	01/06/2025
601952.SH	12/05/2024	SDB3260123009	5,400.00	1.3957	7,522.23	7,536.90	0.0000	4.5800	50.0000	0.0000	(0.9570)	(0.1047)	0.0000	1	(1.0617)	01/06/2025
601952.SH	12/05/2024	SDB3260123009	14,200.00	1.3957	19,780.69	19,819.25	0.0000	4.5800	50.0000	0.0000	(2.5165)	(0.2753)	0.0000	1	(2.7918)	01/06/2025
601952.SH	12/05/2024	SDB3260123009	15,400.00	1.3957	21,452.29	21,494.12	0.0000	4.5800	50.0000	0.0000	(2.7292)	(0.2985)	0.0000	1	(3.0277)	01/06/2025
601952.SH	12/05/2024	SDB3260123009	8,400.00	1.3957	11,701.25	11,724.06	0.0000	4.5800	50.0000	0.0000	(1.4887)	(0.1628)	0.0000	1	(1.6515)	01/06/2025
601952.SH	12/05/2024	SDB3260123009	15,000.00	1.3957	20,895.09	20,935.83	0.0000	4.5800	50.0000	0.0000	(2.6583)	(0.2908)	0.0000	1	(2.9491)	01/06/2025
601952.SH	12/05/2024	SDB3260123009	1,000.00	1.3957	1,393.01	1,395.72	0.0000	4.5800	50.0000	0.0000	(0.1772)	(0.0194)	0.0000	1	(0.1966)	01/06/2025
601952.SH	12/05/2024	SDB3260123009	1,600.00	1.3957	2,228.81	2,233.16	0.0000	4.5800	50.0000	0.0000	(0.2836)	(0.0310)	0.0000	1	(0.3146)	01/06/2025
601952.SH	12/05/2024	SDB3260123009	3,600.00	1.3957	5,014.82	5,024.60	0.0000	4.5800	50.0000	0.0000	(0.6380)	(0.0698)	0.0000	1	(0.7078)	01/06/2025
601952.SH	12/05/2024	SDB3260123009	800.00	1.3957	1,114.40	1,116.58	0.0000	4.5800	50.0000	0.0000	(0.1418)	(0.0155)	0.0000	1	(0.1573)	01/06/2025
601952.SH	12/04/2024	SDB3260123009	6,800.00	1.3930	9,472.44	9,472.44	0.0000	4.5800	50.0000	0.0000	(1.2051)	(0.1316)	0.0000	1	(1.3367)	01/06/2025
601952.SH	12/04/2024	SDB3260123009	800.00	1.3930	1,114.40	1,114.40	0.0000	4.5800	50.0000	0.0000	(0.1418)	(0.0155)	0.0000	1	(0.1573)	01/06/2025
601952.SH	12/04/2024	SDB3260123009	300.00	1.3930	417.90	417.90	0.0000	4.5800	50.0000	0.0000	(0.0532)	(0.0058)	0.0000	1	(0.0590)	01/06/2025
601952.SH	12/04/2024	SDB3260123009	200.00	1.3930	278.60	278.60	0.0000	4.5800	50.0000	0.0000	(0.0354)	(0.0039)	0.0000	1	(0.0393)	01/06/2025
601952.SH	12/04/2024	SDB3260123009	600.00	1.3930	835.80	835.80	0.0000	4.5800	50.0000	0.0000	(0.1063)	(0.0116)	0.0000	1	(0.1179)	01/06/2025
601952.SH	12/04/2024	SDB3260123009	11,700.00	1.3930	16,298.17	16,298.17	0.0000	4.5800	50.0000	0.0000	(2.0735)	(0.2264)	0.0000	1	(2.2999)	01/06/2025
601952.SH	12/04/2024	SDB3260123009	13,300.00	1.3930	18,526.98	18,526.98	0.0000	4.5800	50.0000	0.0000	(2.3570)	(0.2573)	0.0000	1	(2.6144)	01/06/2025
601952.SH	12/04/2024	SDB3260123009	100.00	1.3930	139.30	139.30	0.0000	4.5800	50.0000	0.0000	(0.0177)	(0.0019)	0.0000	1	(0.0197)	01/06/2025
601952.SH	12/04/2024	SDB3260123009	8,400.00	1.3930	11,701.25	11,701.25	0.0000	4.5800	50.0000	0.0000	(1.4887)	(0.1625)	0.0000	1	(1.6512)	01/06/2025
601952.SH	12/04/2024	SDB3260123009	700.00	1.3930	975.10	975.10	0.0000	4.5800	50.0000	0.0000	(0.1241)	(0.0135)	0.0000	1	(0.1376)	01/06/2025
601952.SH	12/04/2024	SDB3260123009	300.00	1.3930	417.90	417.90	0.0000	4.5800	50.0000	0.0000	(0.0532)	(0.0058)	0.0000	1	(0.0590)	01/06/2025
601952.SH	12/04/2024	SDB3260123009	4,200.00	1.3930	5,850.63	5,850.63	0.0000	4.5800	50.0000	0.0000	(0.7443)	(0.0813)	0.0000	1	(0.8256)	01/06/2025
601952.SH	12/04/2024	SDB3260123009	100.00	1.3930	139.30	139.30	0.0000	4.5800	50.0000	0.0000	(0.0177)	(0.0019)	0.0000	1	(0.0197)	01/06/2025
601952.SH	12/04/2024	SDB3260123009	100.00	1.3930	139.30	139.30	0.0000	4.5800	50.0000	0.0000	(0.0177)	(0.0019)	0.0000	1	(0.0197)	01/06/2025
601952.SH	12/04/2024	SDB3260123009	100.00	1.3930	139.30	139.30	0.0000	4.5800	50.0000	0.0000	(0.0177)	(0.0019)	0.0000	1	(0.0197)	01/06/2025
601952.SH	12/04/2024	SDB3260123009	700.00	1.3930	975.10	975.10	0.0000	4.5800	50.0000	0.0000	(0.1241)	(0.0135)	0.0000	1	(0.1376)	01/06/2025
601952.SH	12/04/2024	SDB3260123009	800.00	1.3930	1,114.40	1,114.40	0.0000	4.5800	50.0000	0.0000	(0.1418)	(0.0155)	0.0000	1	(0.1573)	01/06/2025
601952.SH	12/04/2024	SDB3260123009	1,600.00	1.3930	2,228.81	2,228.81	0.0000	4.5800	50.0000	0.0000	(0.2836)	(0.0310)	0.0000	1	(0.3145)	01/06/2025
601952.SH	12/04/2024	SDB3260123009	55,000.00	1.3930	76,615.33	76,615.33	0.0000	4.5800	50.0000	0.0000	(9.7472)	(1.0641)	0.0000	1	(10.8113)	01/06/2025
601952.SH	12/04/2024	SDB3260123009	1,400.00	1.3930	1,950.21	1,950.21	0.0000	4.5800	50.0000	0.0000	(0.2481)	(0.0271)	0.0000	1	(0.2752)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
JIANGSU PROVINCIAL AGRICULTURAL RECLAMATION AND DEV CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
601952.SH	12/04/2024	SDB3260123009	1,800.00	1.3930	2,507.41	2,507.41	0.0000	4.5800	50.0000	0.0000	(0.3190)	(0.0348)	0.0000	1	(0.3538)	01/06/2025
601952.SH	12/04/2024	SDB3260123009	400.00	1.3930	557.20	557.20	0.0000	4.5800	50.0000	0.0000	(0.0709)	(0.0077)	0.0000	1	(0.0786)	01/06/2025
601952.SH	12/04/2024	SDB3260123009	200.00	1.3930	278.60	278.60	0.0000	4.5800	50.0000	0.0000	(0.0354)	(0.0039)	0.0000	1	(0.0393)	01/06/2025
601952.SH	12/04/2024	SDB3260123009	3,000.00	1.3930	4,179.02	4,179.02	0.0000	4.5800	50.0000	0.0000	(0.5317)	(0.0580)	0.0000	1	(0.5897)	01/06/2025
601952.SH	12/04/2024	SDB3260123009	8,900.00	1.3930	12,397.75	12,397.75	0.0000	4.5800	50.0000	0.0000	(1.5773)	(0.1722)	0.0000	1	(1.7495)	01/06/2025
601952.SH	12/04/2024	SDB3260123009	5,400.00	1.3930	7,522.23	7,522.23	0.0000	4.5800	50.0000	0.0000	(0.9570)	(0.1045)	0.0000	1	(1.0615)	01/06/2025
601952.SH	12/04/2024	SDB3260123009	14,200.00	1.3930	19,780.69	19,780.69	0.0000	4.5800	50.0000	0.0000	(2.5165)	(0.2747)	0.0000	1	(2.7913)	01/06/2025
601952.SH	12/04/2024	SDB3260123009	15,400.00	1.3930	21,452.29	21,452.29	0.0000	4.5800	50.0000	0.0000	(2.7292)	(0.2979)	0.0000	1	(3.0272)	01/06/2025
601952.SH	12/04/2024	SDB3260123009	8,400.00	1.3930	11,701.25	11,701.25	0.0000	4.5800	50.0000	0.0000	(1.4887)	(0.1625)	0.0000	1	(1.6512)	01/06/2025
601952.SH	12/04/2024	SDB3260123009	15,000.00	1.3930	20,895.09	20,895.09	0.0000	4.5800	50.0000	0.0000	(2.6583)	(0.2902)	0.0000	1	(2.9485)	01/06/2025
601952.SH	12/04/2024	SDB3260123009	1,000.00	1.3930	1,393.01	1,393.01	0.0000	4.5800	50.0000	0.0000	(0.1772)	(0.0193)	0.0000	1	(0.1966)	01/06/2025
601952.SH	12/04/2024	SDB3260123009	1,600.00	1.3930	2,228.81	2,228.81	0.0000	4.5800	50.0000	0.0000	(0.2836)	(0.0310)	0.0000	1	(0.3145)	01/06/2025
601952.SH	12/04/2024	SDB3260123009	3,600.00	1.3930	5,014.82	5,014.82	0.0000	4.5800	50.0000	0.0000	(0.6380)	(0.0697)	0.0000	1	(0.7076)	01/06/2025
601952.SH	12/04/2024	SDB3260123009	800.00	1.3930	1,114.40	1,114.40	0.0000	4.5800	50.0000	0.0000	(0.1418)	(0.0155)	0.0000	1	(0.1573)	01/06/2025
TOTAL JIANGSU PROVINCIAL AGRICULTURAL RECLAMATION AND DEV CO., LTD CMN CLASS A SERIES NORTHBOUND												(1,062.3118)	(117.9366)	0.0000	(1,180.2484)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
JIANGXI COPPER COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND																
600362.SH	01/03/2025	SDB3263185963	100.00	2.8921	290.90	289.21	0.0000	4.3300	50.0000	0.0000	(0.1050)	(0.0121)	0.0000	3	(0.1170)	01/06/2025
600362.SH	01/03/2025	SDB3263185963	100.00	2.8921	290.90	289.21	0.0000	4.3300	50.0000	0.0000	(0.1050)	(0.0121)	0.0000	3	(0.1170)	01/06/2025
600362.SH	01/03/2025	SDB3263185963	1,700.00	2.8921	4,945.31	4,916.62	0.0000	4.3300	50.0000	0.0000	(1.7844)	(0.2049)	0.0000	3	(1.9893)	01/06/2025
600362.SH	01/02/2025	SDB3263185963	100.00	2.8685	290.90	286.85	0.0000	4.3300	50.0000	0.0000	(0.0350)	(0.0040)	0.0000	1	(0.0390)	01/06/2025
600362.SH	01/02/2025	SDB3263185963	100.00	2.8685	290.90	286.85	0.0000	4.3300	50.0000	0.0000	(0.0350)	(0.0040)	0.0000	1	(0.0390)	01/06/2025
600362.SH	01/02/2025	SDB3263185963	1,700.00	2.8685	4,945.31	4,876.46	0.0000	4.3300	50.0000	0.0000	(0.5948)	(0.0677)	0.0000	1	(0.6625)	01/06/2025
600362.SH	12/31/2024	SDB3263185963	100.00	2.8696	290.90	286.96	0.0000	4.3300	50.0000	0.0000	(0.0700)	(0.0080)	0.0000	2	(0.0779)	01/06/2025
600362.SH	12/31/2024	SDB3263185963	100.00	2.8696	290.90	286.96	0.0000	4.3300	50.0000	0.0000	(0.0700)	(0.0080)	0.0000	2	(0.0779)	01/06/2025
600362.SH	12/31/2024	SDB3263185963	1,700.00	2.8696	4,945.31	4,878.39	0.0000	4.3300	50.0000	0.0000	(1.1896)	(0.1355)	0.0000	2	(1.3251)	01/06/2025
600362.SH	12/30/2024	SDB3263185963	100.00	2.8459	290.90	284.59	0.0000	4.3300	50.0000	0.0000	(0.0350)	(0.0040)	0.0000	1	(0.0389)	01/06/2025
600362.SH	12/30/2024	SDB3263185963	100.00	2.8459	290.90	284.59	0.0000	4.3300	50.0000	0.0000	(0.0350)	(0.0040)	0.0000	1	(0.0389)	01/06/2025
600362.SH	12/30/2024	SDB3263185963	1,700.00	2.8459	4,945.31	4,837.96	0.0000	4.3300	50.0000	0.0000	(0.5948)	(0.0672)	0.0000	1	(0.6620)	01/06/2025
600362.SH	12/27/2024	SDB3263185963	100.00	2.8161	290.90	281.61	0.0000	4.3300	50.0000	0.0000	(0.0117)	(0.0000)	0.0000	3	(0.1167)	01/06/2025
600362.SH	12/27/2024	SDB3263185963	100.00	2.8161	290.90	281.61	0.0000	4.3300	50.0000	0.0000	(0.1050)	(0.0117)	0.0000	3	(0.1167)	01/06/2025
600362.SH	12/27/2024	SDB3263185963	1,700.00	2.8161	4,945.31	4,787.36	0.0000	4.3300	50.0000	0.0000	(1.7844)	(0.1995)	0.0000	3	(1.9839)	01/06/2025
600362.SH	12/26/2024	SDB3263185963	100.00	2.8521	290.90	285.21	0.0000	4.3300	50.0000	0.0000	(0.0350)	(0.0040)	0.0000	1	(0.0390)	01/06/2025
600362.SH	12/26/2024	SDB3263185963	100.00	2.8521	290.90	285.21	0.0000	4.3300	50.0000	0.0000	(0.0350)	(0.0040)	0.0000	1	(0.0390)	01/06/2025
600362.SH	12/26/2024	SDB3263185963	1,700.00	2.8521	4,945.31	4,848.51	0.0000	4.3300	50.0000	0.0000	(0.5948)	(0.0673)	0.0000	1	(0.6622)	01/06/2025
600362.SH	12/24/2024	SDB3263185963	100.00	2.8521	290.90	285.21	0.0000	4.3300	50.0000	0.0000	(0.0700)	(0.0079)	0.0000	2	(0.0779)	01/06/2025
600362.SH	12/24/2024	SDB3263185963	100.00	2.8521	290.90	285.21	0.0000	4.3300	50.0000	0.0000	(0.0700)	(0.0079)	0.0000	2	(0.0779)	01/06/2025
600362.SH	12/24/2024	SDB3263185963	1,700.00	2.8521	4,945.31	4,848.51	0.0000	4.3300	50.0000	0.0000	(1.1896)	(0.1347)	0.0000	2	(1.3243)	01/06/2025
600362.SH	12/23/2024	SDB3263185963	100.00	2.8640	290.90	286.40	0.0000	4.3300	50.0000	0.0000	(0.0350)	(0.0040)	0.0000	1	(0.0390)	01/06/2025
600362.SH	12/23/2024	SDB3263185963	100.00	2.8640	290.90	286.40	0.0000	4.3300	50.0000	0.0000	(0.0350)	(0.0040)	0.0000	1	(0.0390)	01/06/2025
600362.SH	12/23/2024	SDB3263185963	1,700.00	2.8640	4,945.31	4,868.87	0.0000	4.3300	50.0000	0.0000	(0.5948)	(0.0676)	0.0000	1	(0.6624)	01/06/2025
600362.SH	12/20/2024	SDB3263185963	100.00	2.8799	290.90	287.99	0.0000	4.3300	50.0000	0.0000	(0.1050)	(0.0120)	0.0000	3	(0.1170)	01/06/2025
600362.SH	12/20/2024	SDB3263185963	100.00	2.8799	290.90	287.99	0.0000	4.3300	50.0000	0.0000	(0.1050)	(0.0120)	0.0000	3	(0.1170)	01/06/2025
600362.SH	12/20/2024	SDB3263185963	1,700.00	2.8799	4,945.31	4,895.88	0.0000	4.3300	50.0000	0.0000	(1.7844)	(0.2040)	0.0000	3	(1.9884)	01/06/2025
600362.SH	12/19/2024	SDB3263185963	100.00	2.8776	290.90	287.76	0.0000	4.5800	50.0000	0.0000	(0.0370)	(0.0040)	0.0000	1	(0.0410)	01/06/2025
600362.SH	12/19/2024	SDB3263185963	100.00	2.8776	290.90	287.76	0.0000	4.5800	50.0000	0.0000	(0.0370)	(0.0040)	0.0000	1	(0.0410)	01/06/2025
600362.SH	12/19/2024	SDB3263185963	1,700.00	2.8776	4,945.31	4,891.90	0.0000	4.5800	50.0000	0.0000	(0.6292)	(0.0679)	0.0000	1	(0.6971)	01/06/2025
600362.SH	12/18/2024	SDB3263185963	100.00	2.9169	290.90	291.69	0.0000	4.5800	50.0000	0.0000	(0.0370)	(0.0041)	0.0000	1	(0.0411)	01/06/2025
600362.SH	12/18/2024	SDB3263185963	100.00	2.9169	290.90	291.69	0.0000	4.5800	50.0000	0.0000	(0.0370)	(0.0041)	0.0000	1	(0.0411)	01/06/2025
600362.SH	12/18/2024	SDB3263185963	1,700.00	2.9169	4,945.31	4,958.67	0.0000	4.5800	50.0000	0.0000	(0.6292)	(0.0689)	0.0000	1	(0.6980)	01/06/2025
600362.SH	12/17/2024	SDB3263185963	100.00	3.0167	290.90	301.67	0.0000	4.5800	50.0000	0.0000	(0.0370)	(0.0042)	0.0000	1	(0.0412)	01/06/2025
600362.SH	12/17/2024	SDB3263185963	100.00	3.0167	290.90	301.67	0.0000	4.5800	50.0000	0.0000	(0.0370)	(0.0042)	0.0000	1	(0.0412)	01/06/2025
600362.SH	12/17/2024	SDB3263185963	1,700.00	3.0167	4,945.31	5,128.44	0.0000	4.5800	50.0000	0.0000	(0.6292)	(0.0712)	0.0000	1	(0.7004)	01/06/2025
600362.SH	12/16/2024	SDB3263185963	100.00	2.9959	290.90	299.59	0.0000	4.5800	50.0000	0.0000	(0.0370)	(0.0042)	0.0000	1	(0.0412)	01/06/2025
600362.SH	12/16/2024	SDB3263185963	100.00	2.9959	290.90	299.59	0.0000	4.5800	50.0000	0.0000	(0.0370)	(0.0042)	0.0000	1	(0.0412)	01/06/2025
600362.SH	12/16/2024	SDB3263185963	1,700.00	2.9959	4,945.31	5,092.98	0.0000	4.5800	50.0000	0.0000	(0.6292)	(0.0707)	0.0000	1	(0.6999)	01/06/2025
600362.SH	12/13/2024	SDB3263185963	100.00	2.9584	290.90	295.84	0.0000	4.5800	50.0000	0.0000	(0.1110)	(0.0123)	0.0000	3	(0.1234)	01/06/2025
600362.SH	12/13/2024	SDB3263185963	100.00	2.9584	290.90	295.84	0.0000	4.5800	50.0000	0.0000	(0.1110)	(0.0123)	0.0000	3	(0.1234)	01/06/2025
600362.SH	12/13/2024	SDB3263185963	1,700.00	2.9584	4,945.31	5,029.30	0.0000	4.5800	50.0000	0.0000	(1.8875)	(0.2096)	0.0000	3	(2.0970)	01/06/2025
600362.SH	12/12/2024	SDB3263185963	100.00	2.9280	290.90	292.80	0.0000	4.5800	50.0000	0.0000	(0.0370)	(0.0041)	0.0000	1	(0.0411)	01/06/2025
600362.SH	12/12/2024	SDB3263185963	100.00	2.9280	290.90	292.80	0.0000	4.5800	50.0000	0.0000	(0.0370)	(0.0041)	0.0000	1	(0.0411)	01/06/2025
600362.SH	12/12/2024	SDB3263185963	1,700.00	2.9280	4,945.31	4,977.58	0.0000	4.5800	50.0000	0.0000	(0.6292)	(0.0691)	0.0000	1	(0.6983)	01/06/2025
600362.SH	12/11/2024	SDB3263185963	100.00	2.9518	290.90	295.18	0.0000	4.5800	50.0000	0.0000	(0.0370)	(0.0041)	0.0000	1	(0.0411)	01/06/2025
600362.SH	12/11/2024	SDB3263185963	100.00	2.9518	290.90	295.18	0.0000	4.5800	50.0000	0.0000	(0.0370)	(0.0041)	0.0000	1	(0.0411)	01/06/2025
600362.SH	12/11/2024	SDB3263185963	1,700.00	2.9518	4,945.31	5,018.10	0.0000	4.5800	50.0000	0.0000	(0.6292)	(0.0697)	0.0000	1	(0.6988)	01/06/2025
600362.SH	12/10/2024	SDB3263185963	100.00	2.9097	290.90	290.97	0.0000	4.5800	50.0000	0.0000	(0.0370)	(0.0040)	0.0000	1	(0.0411)	01/06/2025
600362.SH	12/10/2024	SDB3263185963	100.00	2.9097	290.90	290.97	0.0000	4.5800	50.0000	0.0000	(0.0370)	(0.0040)	0.0000	1	(0.0411)	01/06/2025

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Fund: ALL
Business Date: Jan 6, 2025
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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
JIANGXI COPPER COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
600362.SH	12/10/2024	SDB3263185963	1,700.00	2.9097	4,945.31	4,946.53	0.0000	4.5800	50.0000	0.0000	(0.6292)	(0.0687)	0.0000	1	(0.6979)	01/06/2025
600362.SH	12/09/2024	SDB3263185963	100.00	2.9362	290.90	293.62	0.0000	4.5800	50.0000	0.0000	(0.0370)	(0.0041)	0.0000	1	(0.0411)	01/06/2025
600362.SH	12/09/2024	SDB3263185963	100.00	2.9362	290.90	293.62	0.0000	4.5800	50.0000	0.0000	(0.0370)	(0.0041)	0.0000	1	(0.0411)	01/06/2025
600362.SH	12/09/2024	SDB3263185963	1,700.00	2.9362	4,945.31	4,991.49	0.0000	4.5800	50.0000	0.0000	(0.6292)	(0.0693)	0.0000	1	(0.6985)	01/06/2025
600362.SH	12/06/2024	SDB3263185963	100.00	2.9317	290.90	293.17	0.0000	4.5800	50.0000	0.0000	(0.1110)	(0.0122)	0.0000	3	(0.1232)	01/06/2025
600362.SH	12/06/2024	SDB3263185963	100.00	2.9317	290.90	293.17	0.0000	4.5800	50.0000	0.0000	(0.1110)	(0.0122)	0.0000	3	(0.1232)	01/06/2025
600362.SH	12/06/2024	SDB3263185963	1,700.00	2.9317	4,945.31	4,983.90	0.0000	4.5800	50.0000	0.0000	(1.8875)	(0.2077)	0.0000	3	(2.0951)	01/06/2025
600362.SH	12/05/2024	SDB3263185963	100.00	2.9287	290.90	292.87	0.0000	4.5800	50.0000	0.0000	(0.0370)	(0.0041)	0.0000	1	(0.0411)	01/06/2025
600362.SH	12/05/2024	SDB3263185963	100.00	2.9287	290.90	292.87	0.0000	4.5800	50.0000	0.0000	(0.0370)	(0.0041)	0.0000	1	(0.0411)	01/06/2025
600362.SH	12/05/2024	SDB3263185963	1,700.00	2.9287	4,945.31	4,978.76	0.0000	4.5800	50.0000	0.0000	(0.6292)	(0.0691)	0.0000	1	(0.6983)	01/06/2025
600362.SH	12/04/2024	SDB3263185963	100.00	2.9090	290.90	290.90	0.0000	4.5800	50.0000	0.0000	(0.0370)	(0.0040)	0.0000	1	(0.0410)	01/06/2025
600362.SH	12/04/2024	SDB3263185963	100.00	2.9090	290.90	290.90	0.0000	4.5800	50.0000	0.0000	(0.0370)	(0.0040)	0.0000	1	(0.0410)	01/06/2025
600362.SH	12/04/2024	SDB3263185963	1,700.00	2.9090	4,945.31	4,945.31	0.0000	4.5800	50.0000	0.0000	(0.6292)	(0.0687)	0.0000	1	(0.6978)	01/06/2025
TOTAL JIANGXI COPPER COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND												(22.5521)	(2.5249)	0.0000	(25.0770)	

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
JIANGXI GUOTAI INDUSTRIAL EXPLOSIVE MATERIAL GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND																
603977.SH	01/03/2025	SDB3260760832	3,000.00	1.8360	5,609.34	5,507.90	0.0000	4.3300	50.0000	0.0000	(2.0240)	(0.2295)	0.0000	3	(2.2535)	01/06/2025
603977.SH	01/03/2025	SDB3260760832	1,100.00	1.8360	2,056.76	2,019.56	0.0000	4.3300	50.0000	0.0000	(0.7421)	(0.0841)	0.0000	3	(0.8263)	01/06/2025
603977.SH	01/03/2025	SDB3260760832	900.00	1.8360	1,682.80	1,652.37	0.0000	4.3300	50.0000	0.0000	(0.6072)	(0.0688)	0.0000	3	(0.6761)	01/06/2025
603977.SH	01/03/2025	SDB3260760832	600.00	1.8360	1,121.87	1,101.58	0.0000	4.3300	50.0000	0.0000	(0.4048)	(0.0459)	0.0000	3	(0.4507)	01/06/2025
603977.SH	01/03/2025	SDB3260760832	3,600.00	1.8360	6,731.20	6,609.48	0.0000	4.3300	50.0000	0.0000	(2.4288)	(0.2754)	0.0000	3	(2.7042)	01/06/2025
603977.SH	01/03/2025	SDB3260760832	900.00	1.8360	1,682.80	1,652.37	0.0000	4.3300	50.0000	0.0000	(0.6072)	(0.0688)	0.0000	3	(0.6761)	01/06/2025
603977.SH	01/03/2025	SDB3260760832	100.00	1.8360	186.98	183.60	0.0000	4.3300	50.0000	0.0000	(0.0675)	(0.0076)	0.0000	3	(0.0751)	01/06/2025
603977.SH	01/03/2025	SDB3260760832	300.00	1.8360	560.93	550.79	0.0000	4.3300	50.0000	0.0000	(0.2024)	(0.0229)	0.0000	3	(0.2254)	01/06/2025
603977.SH	01/03/2025	SDB3260760832	2,800.00	1.8360	5,235.38	5,140.71	0.0000	4.3300	50.0000	0.0000	(1.8891)	(0.2142)	0.0000	3	(2.1033)	01/06/2025
603977.SH	01/03/2025	SDB3260760832	2,900.00	1.8360	5,422.36	5,324.30	0.0000	4.3300	50.0000	0.0000	(1.9566)	(0.2218)	0.0000	3	(2.1784)	01/06/2025
603977.SH	01/03/2025	SDB3260760832	6,400.00	1.8360	11,966.59	11,750.19	0.0000	4.3300	50.0000	0.0000	(4.3179)	(0.4896)	0.0000	3	(4.8075)	01/06/2025
603977.SH	01/03/2025	SDB3260760832	700.00	1.8360	1,308.85	1,285.18	0.0000	4.3300	50.0000	0.0000	(0.4723)	(0.0535)	0.0000	3	(0.5258)	01/06/2025
603977.SH	01/03/2025	SDB3260760832	2,400.00	1.8360	4,487.47	4,406.32	0.0000	4.3300	50.0000	0.0000	(1.6192)	(0.1836)	0.0000	3	(1.8028)	01/06/2025
603977.SH	01/02/2025	SDB3260760832	3,000.00	1.8717	5,609.34	5,615.15	0.0000	4.3300	50.0000	0.0000	(0.6747)	(0.0780)	0.0000	1	(0.7527)	01/06/2025
603977.SH	01/02/2025	SDB3260760832	1,100.00	1.8717	2,056.76	2,058.89	0.0000	4.3300	50.0000	0.0000	(0.2474)	(0.0286)	0.0000	1	(0.2760)	01/06/2025
603977.SH	01/02/2025	SDB3260760832	900.00	1.8717	1,682.80	1,684.55	0.0000	4.3300	50.0000	0.0000	(0.2344)	(0.0234)	0.0000	1	(0.2258)	01/06/2025
603977.SH	01/02/2025	SDB3260760832	600.00	1.8717	1,121.87	1,123.03	0.0000	4.3300	50.0000	0.0000	(0.1349)	(0.0156)	0.0000	1	(0.1505)	01/06/2025
603977.SH	01/02/2025	SDB3260760832	3,600.00	1.8717	6,731.20	6,738.18	0.0000	4.3300	50.0000	0.0000	(0.8096)	(0.0936)	0.0000	1	(0.9032)	01/06/2025
603977.SH	01/02/2025	SDB3260760832	900.00	1.8717	1,682.80	1,684.55	0.0000	4.3300	50.0000	0.0000	(0.2024)	(0.0234)	0.0000	1	(0.2258)	01/06/2025
603977.SH	01/02/2025	SDB3260760832	100.00	1.8717	186.98	187.17	0.0000	4.3300	50.0000	0.0000	(0.0225)	(0.0026)	0.0000	1	(0.0251)	01/06/2025
603977.SH	01/02/2025	SDB3260760832	300.00	1.8717	560.93	561.52	0.0000	4.3300	50.0000	0.0000	(0.0675)	(0.0078)	0.0000	1	(0.0753)	01/06/2025
603977.SH	01/02/2025	SDB3260760832	2,800.00	1.8717	5,235.38	5,240.81	0.0000	4.3300	50.0000	0.0000	(0.6297)	(0.0728)	0.0000	1	(0.7025)	01/06/2025
603977.SH	01/02/2025	SDB3260760832	2,900.00	1.8717	5,422.36	5,427.98	0.0000	4.3300	50.0000	0.0000	(0.6522)	(0.0754)	0.0000	1	(0.7276)	01/06/2025
603977.SH	01/02/2025	SDB3260760832	6,400.00	1.8717	11,966.59	11,979.00	0.0000	4.3300	50.0000	0.0000	(1.4393)	(0.1664)	0.0000	1	(1.6057)	01/06/2025
603977.SH	01/02/2025	SDB3260760832	700.00	1.8717	1,308.85	1,310.20	0.0000	4.3300	50.0000	0.0000	(0.1574)	(0.0182)	0.0000	1	(0.1756)	01/06/2025
603977.SH	01/02/2025	SDB3260760832	2,400.00	1.8717	4,487.47	4,492.12	0.0000	4.3300	50.0000	0.0000	(0.5397)	(0.0624)	0.0000	1	(0.6021)	01/06/2025
603977.SH	12/31/2024	SDB3260760832	3,000.00	1.8716	5,609.34	5,614.69	0.0000	4.3300	50.0000	0.0000	(1.3494)	(0.1560)	0.0000	2	(1.5053)	01/06/2025
603977.SH	12/31/2024	SDB3260760832	1,100.00	1.8716	2,056.76	2,058.72	0.0000	4.3300	50.0000	0.0000	(0.4948)	(0.0572)	0.0000	2	(0.5520)	01/06/2025
603977.SH	12/31/2024	SDB3260760832	900.00	1.8716	1,682.80	1,684.41	0.0000	4.3300	50.0000	0.0000	(0.4048)	(0.0468)	0.0000	2	(0.4516)	01/06/2025
603977.SH	12/31/2024	SDB3260760832	600.00	1.8716	1,121.87	1,122.94	0.0000	4.3300	50.0000	0.0000	(0.2699)	(0.0312)	0.0000	2	(0.3011)	01/06/2025
603977.SH	12/31/2024	SDB3260760832	3,600.00	1.8716	6,731.20	6,737.63	0.0000	4.3300	50.0000	0.0000	(1.6192)	(0.1872)	0.0000	2	(1.8064)	01/06/2025
603977.SH	12/31/2024	SDB3260760832	900.00	1.8716	1,682.80	1,684.41	0.0000	4.3300	50.0000	0.0000	(0.4048)	(0.0468)	0.0000	2	(0.4516)	01/06/2025
603977.SH	12/31/2024	SDB3260760832	100.00	1.8716	186.98	187.16	0.0000	4.3300	50.0000	0.0000	(0.0450)	(0.0052)	0.0000	2	(0.0502)	01/06/2025
603977.SH	12/31/2024	SDB3260760832	300.00	1.8716	560.93	561.47	0.0000	4.3300	50.0000	0.0000	(0.1349)	(0.0156)	0.0000	2	(0.1505)	01/06/2025
603977.SH	12/31/2024	SDB3260760832	2,800.00	1.8716	5,235.38	5,240.38	0.0000	4.3300	50.0000	0.0000	(1.2594)	(0.1456)	0.0000	2	(1.4050)	01/06/2025
603977.SH	12/31/2024	SDB3260760832	2,900.00	1.8716	5,422.36	5,427.54	0.0000	4.3300	50.0000	0.0000	(1.3044)	(0.1508)	0.0000	2	(1.4551)	01/06/2025
603977.SH	12/31/2024	SDB3260760832	6,400.00	1.8716	11,966.59	11,978.01	0.0000	4.3300	50.0000	0.0000	(2.8786)	(0.3327)	0.0000	2	(3.2114)	01/06/2025
603977.SH	12/31/2024	SDB3260760832	700.00	1.8716	1,308.85	1,310.09	0.0000	4.3300	50.0000	0.0000	(0.3149)	(0.0364)	0.0000	2	(0.3512)	01/06/2025
603977.SH	12/31/2024	SDB3260760832	2,400.00	1.8716	4,487.47	4,491.75	0.0000	4.3300	50.0000	0.0000	(1.0795)	(0.1248)	0.0000	2	(1.2043)	01/06/2025
603977.SH	12/30/2024	SDB3260760832	3,000.00	1.8493	5,609.34	5,547.99	0.0000	4.3300	50.0000	0.0000	(0.6747)	(0.0771)	0.0000	1	(0.7517)	01/06/2025
603977.SH	12/30/2024	SDB3260760832	1,100.00	1.8493	2,056.76	2,034.26	0.0000	4.3300	50.0000	0.0000	(0.2474)	(0.0283)	0.0000	1	(0.2756)	01/06/2025
603977.SH	12/30/2024	SDB3260760832	900.00	1.8493	1,682.80	1,664.40	0.0000	4.3300	50.0000	0.0000	(0.2024)	(0.0231)	0.0000	1	(0.2255)	01/06/2025
603977.SH	12/30/2024	SDB3260760832	600.00	1.8493	1,121.87	1,109.60	0.0000	4.3300	50.0000	0.0000	(0.1349)	(0.0154)	0.0000	1	(0.1503)	01/06/2025
603977.SH	12/30/2024	SDB3260760832	3,600.00	1.8493	6,731.20	6,657.59	0.0000	4.3300	50.0000	0.0000	(0.8096)	(0.0925)	0.0000	1	(0.9021)	01/06/2025
603977.SH	12/30/2024	SDB3260760832	900.00	1.8493	1,682.80	1,664.40	0.0000	4.3300	50.0000	0.0000	(0.2024)	(0.0231)	0.0000	1	(0.2255)	01/06/2025
603977.SH	12/30/2024	SDB3260760832	100.00	1.8493	186.98	184.93	0.0000	4.3300	50.0000	0.0000	(0.0225)	(0.0026)	0.0000	1	(0.0251)	01/06/2025
603977.SH	12/30/2024	SDB3260760832	300.00	1.8493	560.93	554.80	0.0000	4.3300	50.0000	0.0000	(0.0675)	(0.0077)	0.0000	1	(0.0752)	01/06/2025
603977.SH	12/30/2024	SDB3260760832	2,800.00	1.8493	5,235.38	5,178.12	0.0000	4.3300	50.0000	0.0000	(0.6297)	(0.0719)	0.0000	1	(0.7016)	01/06/2025
603977.SH	12/30/2024	SDB3260760832	2,900.00	1.8493	5,422.36	5,363.06	0.0000	4.3300	50.0000	0.0000	(0.6522)	(0.0745)	0.0000	1	(0.7267)	01/06/2025
603977.SH	12/30/2024	SDB3260760832	6,400.00	1.8493	11,966.59	11,835.71	0.0000	4.3300	50.0000	0.0000	(1.4393)	(0.1644)	0.0000	1	(1.6037)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
JIANGXI GUOTAI INDUSTRIAL EXPLOSIVE MATERIAL GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603977.SH	12/30/2024	SDB3260760832	700.00	1.8493	1,308.85	1,294.53	0.0000	4.3300	50.0000	0.0000	(0.1574)	(0.0180)	0.0000	1	(0.1754)	01/06/2025
603977.SH	12/30/2024	SDB3260760832	2,400.00	1.8493	4,487.47	4,438.39	0.0000	4.3300	50.0000	0.0000	(0.5397)	(0.0616)	0.0000	1	(0.6014)	01/06/2025
603977.SH	12/27/2024	SDB3260760832	3,000.00	1.9280	5,609.34	5,784.07	0.0000	4.3300	50.0000	0.0000	(0.2040)	(0.2410)	0.0000	3	(2.2650)	01/06/2025
603977.SH	12/27/2024	SDB3260760832	1,100.00	1.9280	2,056.76	2,120.83	0.0000	4.3300	50.0000	0.0000	(0.7421)	(0.0884)	0.0000	3	(0.8305)	01/06/2025
603977.SH	12/27/2024	SDB3260760832	900.00	1.9280	1,682.80	1,735.22	0.0000	4.3300	50.0000	0.0000	(0.6072)	(0.0723)	0.0000	3	(0.6795)	01/06/2025
603977.SH	12/27/2024	SDB3260760832	600.00	1.9280	1,121.87	1,156.81	0.0000	4.3300	50.0000	0.0000	(0.4048)	(0.0482)	0.0000	3	(0.4530)	01/06/2025
603977.SH	12/27/2024	SDB3260760832	3,600.00	1.9280	6,731.20	6,940.89	0.0000	4.3300	50.0000	0.0000	(2.4288)	(0.2892)	0.0000	3	(2.7180)	01/06/2025
603977.SH	12/27/2024	SDB3260760832	900.00	1.9280	1,682.80	1,735.22	0.0000	4.3300	50.0000	0.0000	(0.6072)	(0.0723)	0.0000	3	(0.6795)	01/06/2025
603977.SH	12/27/2024	SDB3260760832	100.00	1.9280	186.98	192.80	0.0000	4.3300	50.0000	0.0000	(0.0675)	(0.0080)	0.0000	3	(0.0755)	01/06/2025
603977.SH	12/27/2024	SDB3260760832	300.00	1.9280	560.93	578.41	0.0000	4.3300	50.0000	0.0000	(0.2024)	(0.0241)	0.0000	3	(0.2265)	01/06/2025
603977.SH	12/27/2024	SDB3260760832	2,800.00	1.9280	5,235.38	5,398.47	0.0000	4.3300	50.0000	0.0000	(1.8891)	(0.2249)	0.0000	3	(2.1140)	01/06/2025
603977.SH	12/27/2024	SDB3260760832	200.00	1.9280	373.96	385.60	0.0000	4.3300	50.0000	0.0000	(0.1349)	(0.0161)	0.0000	3	(0.1510)	01/06/2025
603977.SH	12/27/2024	SDB3260760832	2,900.00	1.9280	5,422.36	5,591.27	0.0000	4.3300	50.0000	0.0000	(1.9566)	(0.2330)	0.0000	3	(2.1895)	01/06/2025
603977.SH	12/27/2024	SDB3260760832	6,400.00	1.9280	11,966.59	12,339.35	0.0000	4.3300	50.0000	0.0000	(4.3179)	(0.5141)	0.0000	3	(4.8321)	01/06/2025
603977.SH	12/27/2024	SDB3260760832	700.00	1.9280	1,308.85	1,349.62	0.0000	4.3300	50.0000	0.0000	(0.4723)	(0.0562)	0.0000	3	(0.5285)	01/06/2025
603977.SH	12/27/2024	SDB3260760832	2,400.00	1.9280	4,487.47	4,627.26	0.0000	4.3300	50.0000	0.0000	(1.6192)	(0.1928)	0.0000	3	(1.8120)	01/06/2025
603977.SH	12/26/2024	SDB3260760832	3,000.00	1.9128	5,609.34	5,738.31	0.0000	4.3300	50.0000	0.0000	(0.6747)	(0.0797)	0.0000	1	(0.7544)	01/06/2025
603977.SH	12/26/2024	SDB3260760832	1,100.00	1.9128	2,056.76	2,104.05	0.0000	4.3300	50.0000	0.0000	(0.2474)	(0.0292)	0.0000	1	(0.2766)	01/06/2025
603977.SH	12/26/2024	SDB3260760832	900.00	1.9128	1,682.80	1,721.49	0.0000	4.3300	50.0000	0.0000	(0.2024)	(0.0239)	0.0000	1	(0.2263)	01/06/2025
603977.SH	12/26/2024	SDB3260760832	600.00	1.9128	1,121.87	1,147.66	0.0000	4.3300	50.0000	0.0000	(0.1349)	(0.0159)	0.0000	1	(0.1509)	01/06/2025
603977.SH	12/26/2024	SDB3260760832	3,600.00	1.9128	6,731.20	6,885.97	0.0000	4.3300	50.0000	0.0000	(0.8096)	(0.0956)	0.0000	1	(0.9053)	01/06/2025
603977.SH	12/26/2024	SDB3260760832	900.00	1.9128	1,682.80	1,721.49	0.0000	4.3300	50.0000	0.0000	(0.2024)	(0.0239)	0.0000	1	(0.2263)	01/06/2025
603977.SH	12/26/2024	SDB3260760832	100.00	1.9128	186.98	191.28	0.0000	4.3300	50.0000	0.0000	(0.0225)	(0.0027)	0.0000	1	(0.0251)	01/06/2025
603977.SH	12/26/2024	SDB3260760832	300.00	1.9128	560.93	573.83	0.0000	4.3300	50.0000	0.0000	(0.0675)	(0.0080)	0.0000	1	(0.0754)	01/06/2025
603977.SH	12/26/2024	SDB3260760832	2,800.00	1.9128	5,235.38	5,355.76	0.0000	4.3300	50.0000	0.0000	(0.6297)	(0.0744)	0.0000	1	(0.7041)	01/06/2025
603977.SH	12/26/2024	SDB3260760832	200.00	1.9128	373.96	382.55	0.0000	4.3300	50.0000	0.0000	(0.0450)	(0.0053)	0.0000	1	(0.0503)	01/06/2025
603977.SH	12/26/2024	SDB3260760832	2,900.00	1.9128	5,422.36	5,547.03	0.0000	4.3300	50.0000	0.0000	(0.6522)	(0.0770)	0.0000	1	(0.7292)	01/06/2025
603977.SH	12/26/2024	SDB3260760832	6,400.00	1.9128	11,966.59	12,241.73	0.0000	4.3300	50.0000	0.0000	(1.4393)	(0.1700)	0.0000	1	(1.6093)	01/06/2025
603977.SH	12/26/2024	SDB3260760832	700.00	1.9128	1,308.85	1,338.94	0.0000	4.3300	50.0000	0.0000	(0.1574)	(0.0186)	0.0000	1	(0.1760)	01/06/2025
603977.SH	12/26/2024	SDB3260760832	2,400.00	1.9128	4,487.47	4,590.65	0.0000	4.3300	50.0000	0.0000	(0.5397)	(0.0638)	0.0000	1	(0.6035)	01/06/2025
603977.SH	12/24/2024	SDB3260760832	3,000.00	1.9128	5,609.34	5,738.31	0.0000	4.3300	50.0000	0.0000	(1.3494)	(0.1594)	0.0000	2	(1.5088)	01/06/2025
603977.SH	12/24/2024	SDB3260760832	1,100.00	1.9128	2,056.76	2,104.05	0.0000	4.3300	50.0000	0.0000	(0.4948)	(0.0584)	0.0000	2	(0.5532)	01/06/2025
603977.SH	12/24/2024	SDB3260760832	900.00	1.9128	1,682.80	1,721.49	0.0000	4.3300	50.0000	0.0000	(0.4048)	(0.0478)	0.0000	2	(0.4526)	01/06/2025
603977.SH	12/24/2024	SDB3260760832	600.00	1.9128	1,121.87	1,147.66	0.0000	4.3300	50.0000	0.0000	(0.2699)	(0.0319)	0.0000	2	(0.3018)	01/06/2025
603977.SH	12/24/2024	SDB3260760832	3,600.00	1.9128	6,731.20	6,885.97	0.0000	4.3300	50.0000	0.0000	(1.6192)	(0.1913)	0.0000	2	(1.8105)	01/06/2025
603977.SH	12/24/2024	SDB3260760832	900.00	1.9128	1,682.80	1,721.49	0.0000	4.3300	50.0000	0.0000	(0.4048)	(0.0478)	0.0000	2	(0.4526)	01/06/2025
603977.SH	12/24/2024	SDB3260760832	100.00	1.9128	186.98	191.28	0.0000	4.3300	50.0000	0.0000	(0.0450)	(0.0053)	0.0000	2	(0.0503)	01/06/2025
603977.SH	12/24/2024	SDB3260760832	300.00	1.9128	560.93	573.83	0.0000	4.3300	50.0000	0.0000	(0.1349)	(0.0159)	0.0000	2	(0.1509)	01/06/2025
603977.SH	12/24/2024	SDB3260760832	2,800.00	1.9128	5,235.38	5,355.76	0.0000	4.3300	50.0000	0.0000	(1.2594)	(0.1488)	0.0000	2	(1.4082)	01/06/2025
603977.SH	12/24/2024	SDB3260760832	200.00	1.9128	373.96	382.55	0.0000	4.3300	50.0000	0.0000	(0.0900)	(0.0106)	0.0000	2	(0.1006)	01/06/2025
603977.SH	12/24/2024	SDB3260760832	2,900.00	1.9128	5,422.36	5,547.03	0.0000	4.3300	50.0000	0.0000	(1.3044)	(0.1541)	0.0000	2	(1.4585)	01/06/2025
603977.SH	12/24/2024	SDB3260760832	6,400.00	1.9128	11,966.59	12,241.73	0.0000	4.3300	50.0000	0.0000	(2.8786)	(0.3400)	0.0000	2	(3.2187)	01/06/2025
603977.SH	12/24/2024	SDB3260760832	700.00	1.9128	1,308.85	1,338.94	0.0000	4.3300	50.0000	0.0000	(0.3149)	(0.0372)	0.0000	2	(0.3520)	01/06/2025
603977.SH	12/24/2024	SDB3260760832	2,400.00	1.9128	4,487.47	4,590.65	0.0000	4.3300	50.0000	0.0000	(1.0795)	(0.1275)	0.0000	2	(1.2070)	01/06/2025
603977.SH	12/23/2024	SDB3260760832	3,000.00	1.9491	5,609.34	5,847.42	0.0000	4.3300	50.0000	0.0000	(0.6747)	(0.0812)	0.0000	1	(0.7559)	01/06/2025
603977.SH	12/23/2024	SDB3260760832	1,100.00	1.9491	2,056.76	2,144.05	0.0000	4.3300	50.0000	0.0000	(0.2474)	(0.0298)	0.0000	1	(0.2772)	01/06/2025
603977.SH	12/23/2024	SDB3260760832	900.00	1.9491	1,682.80	1,754.23	0.0000	4.3300	50.0000	0.0000	(0.2024)	(0.0244)	0.0000	1	(0.2268)	01/06/2025
603977.SH	12/23/2024	SDB3260760832	600.00	1.9491	1,121.87	1,169.48	0.0000	4.3300	50.0000	0.0000	(0.1349)	(0.0162)	0.0000	1	(0.1512)	01/06/2025
603977.SH	12/23/2024	SDB3260760832	3,600.00	1.9491	6,731.20	7,016.90	0.0000	4.3300	50.0000	0.0000	(0.8096)	(0.0975)	0.0000	1	(0.9071)	01/06/2025
603977.SH	12/23/2024	SDB3260760832	900.00	1.9491	1,682.80	1,754.23	0.0000	4.3300	50.0000	0.0000	(0.2024)	(0.0244)	0.0000	1	(0.2268)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
JIANGXI GUOTAI INDUSTRIAL EXPLOSIVE MATERIAL GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603977.SH	12/23/2024	SDB3260760832	100.00	1.9491	186.98	194.91	0.0000	4.3300	50.0000	0.0000	(0.0225)	(0.0027)	0.0000	1	(0.0252)	01/06/2025
603977.SH	12/23/2024	SDB3260760832	300.00	1.9491	560.93	584.74	0.0000	4.3300	50.0000	0.0000	(0.0675)	(0.0081)	0.0000	1	(0.0756)	01/06/2025
603977.SH	12/23/2024	SDB3260760832	2,800.00	1.9491	5,235.38	5,457.59	0.0000	4.3300	50.0000	0.0000	(0.6297)	(0.0758)	0.0000	1	(0.7055)	01/06/2025
603977.SH	12/23/2024	SDB3260760832	600.00	1.9491	1,121.87	1,169.48	0.0000	4.3300	50.0000	0.0000	(0.1349)	(0.0162)	0.0000	1	(0.1512)	01/06/2025
603977.SH	12/23/2024	SDB3260760832	2,900.00	1.9491	5,422.36	5,652.50	0.0000	4.3300	50.0000	0.0000	(0.6522)	(0.0785)	0.0000	1	(0.7307)	01/06/2025
603977.SH	12/23/2024	SDB3260760832	6,400.00	1.9491	11,966.59	12,474.49	0.0000	4.3300	50.0000	0.0000	(1.4393)	(0.1733)	0.0000	1	(1.6126)	01/06/2025
603977.SH	12/23/2024	SDB3260760832	700.00	1.9491	1,308.85	1,364.40	0.0000	4.3300	50.0000	0.0000	(0.1574)	(0.0189)	0.0000	1	(0.1764)	01/06/2025
603977.SH	12/23/2024	SDB3260760832	2,400.00	1.9491	4,487.47	4,677.93	0.0000	4.3300	50.0000	0.0000	(0.5397)	(0.0650)	0.0000	1	(0.6047)	01/06/2025
603977.SH	12/20/2024	SDB3260760832	3,000.00	1.9474	5,609.34	5,842.14	0.0000	4.3300	50.0000	0.0000	(2.0240)	(0.2434)	0.0000	3	(2.2675)	01/06/2025
603977.SH	12/20/2024	SDB3260760832	1,100.00	1.9474	2,056.76	2,142.12	0.0000	4.3300	50.0000	0.0000	(0.7421)	(0.0893)	0.0000	3	(0.8314)	01/06/2025
603977.SH	12/20/2024	SDB3260760832	900.00	1.9474	1,682.80	1,752.64	0.0000	4.3300	50.0000	0.0000	(0.6072)	(0.0730)	0.0000	3	(0.6802)	01/06/2025
603977.SH	12/20/2024	SDB3260760832	600.00	1.9474	1,121.87	1,168.43	0.0000	4.3300	50.0000	0.0000	(0.4048)	(0.0487)	0.0000	3	(0.4535)	01/06/2025
603977.SH	12/20/2024	SDB3260760832	3,600.00	1.9474	6,731.20	7,010.57	0.0000	4.3300	50.0000	0.0000	(2.4288)	(0.2921)	0.0000	3	(2.7209)	01/06/2025
603977.SH	12/20/2024	SDB3260760832	900.00	1.9474	1,682.80	1,752.64	0.0000	4.3300	50.0000	0.0000	(0.6072)	(0.0730)	0.0000	3	(0.6802)	01/06/2025
603977.SH	12/20/2024	SDB3260760832	100.00	1.9474	186.98	194.74	0.0000	4.3300	50.0000	0.0000	(0.0675)	(0.0081)	0.0000	3	(0.0756)	01/06/2025
603977.SH	12/20/2024	SDB3260760832	300.00	1.9474	560.93	584.21	0.0000	4.3300	50.0000	0.0000	(0.2024)	(0.0243)	0.0000	3	(0.2267)	01/06/2025
603977.SH	12/20/2024	SDB3260760832	2,800.00	1.9474	5,235.38	5,452.66	0.0000	4.3300	50.0000	0.0000	(1.8891)	(0.2272)	0.0000	3	(2.1163)	01/06/2025
603977.SH	12/20/2024	SDB3260760832	700.00	1.9474	1,308.85	1,363.17	0.0000	4.3300	50.0000	0.0000	(0.4723)	(0.0568)	0.0000	3	(0.5291)	01/06/2025
603977.SH	12/20/2024	SDB3260760832	2,900.00	1.9474	5,422.36	5,647.40	0.0000	4.3300	50.0000	0.0000	(1.9566)	(0.2353)	0.0000	3	(2.1919)	01/06/2025
603977.SH	12/20/2024	SDB3260760832	6,400.00	1.9474	11,966.59	12,463.23	0.0000	4.3300	50.0000	0.0000	(4.3179)	(0.5193)	0.0000	3	(4.8372)	01/06/2025
603977.SH	12/20/2024	SDB3260760832	700.00	1.9474	1,308.85	1,363.17	0.0000	4.3300	50.0000	0.0000	(0.4723)	(0.0568)	0.0000	3	(0.5291)	01/06/2025
603977.SH	12/20/2024	SDB3260760832	2,400.00	1.9474	4,487.47	4,673.71	0.0000	4.3300	50.0000	0.0000	(1.6192)	(0.1947)	0.0000	3	(1.8140)	01/06/2025
603977.SH	12/19/2024	SDB3260760832	3,000.00	1.9253	5,609.34	5,775.76	0.0000	4.5800	50.0000	0.0000	(0.7136)	(0.0802)	0.0000	1	(0.7939)	01/06/2025
603977.SH	12/19/2024	SDB3260760832	1,100.00	1.9253	2,056.76	2,117.78	0.0000	4.5800	50.0000	0.0000	(0.2617)	(0.0294)	0.0000	1	(0.2911)	01/06/2025
603977.SH	12/19/2024	SDB3260760832	900.00	1.9253	1,682.80	1,732.73	0.0000	4.5800	50.0000	0.0000	(0.2141)	(0.0241)	0.0000	1	(0.2382)	01/06/2025
603977.SH	12/19/2024	SDB3260760832	600.00	1.9253	1,121.87	1,155.15	0.0000	4.5800	50.0000	0.0000	(0.1427)	(0.0160)	0.0000	1	(0.1588)	01/06/2025
603977.SH	12/19/2024	SDB3260760832	3,600.00	1.9253	6,731.20	6,930.91	0.0000	4.5800	50.0000	0.0000	(0.8564)	(0.0963)	0.0000	1	(0.9526)	01/06/2025
603977.SH	12/19/2024	SDB3260760832	900.00	1.9253	1,682.80	1,732.73	0.0000	4.5800	50.0000	0.0000	(0.2141)	(0.0241)	0.0000	1	(0.2382)	01/06/2025
603977.SH	12/19/2024	SDB3260760832	100.00	1.9253	186.98	192.53	0.0000	4.5800	50.0000	0.0000	(0.0238)	(0.0027)	0.0000	1	(0.0265)	01/06/2025
603977.SH	12/19/2024	SDB3260760832	300.00	1.9253	560.93	577.58	0.0000	4.5800	50.0000	0.0000	(0.0714)	(0.0080)	0.0000	1	(0.0794)	01/06/2025
603977.SH	12/19/2024	SDB3260760832	2,800.00	1.9253	5,235.38	5,390.71	0.0000	4.5800	50.0000	0.0000	(0.6661)	(0.0749)	0.0000	1	(0.7409)	01/06/2025
603977.SH	12/19/2024	SDB3260760832	1,500.00	1.9253	2,804.67	2,887.88	0.0000	4.5800	50.0000	0.0000	(0.3568)	(0.0401)	0.0000	1	(0.3969)	01/06/2025
603977.SH	12/19/2024	SDB3260760832	2,900.00	1.9253	5,422.36	5,583.24	0.0000	4.5800	50.0000	0.0000	(0.6898)	(0.0775)	0.0000	1	(0.7674)	01/06/2025
603977.SH	12/19/2024	SDB3260760832	6,400.00	1.9253	11,966.59	12,321.63	0.0000	4.5800	50.0000	0.0000	(1.5224)	(0.1711)	0.0000	1	(1.6935)	01/06/2025
603977.SH	12/19/2024	SDB3260760832	700.00	1.9253	1,308.85	1,347.68	0.0000	4.5800	50.0000	0.0000	(0.1665)	(0.0187)	0.0000	1	(0.1852)	01/06/2025
603977.SH	12/19/2024	SDB3260760832	2,400.00	1.9253	4,487.47	4,620.61	0.0000	4.5800	50.0000	0.0000	(0.5709)	(0.0642)	0.0000	1	(0.6351)	01/06/2025
603977.SH	12/18/2024	SDB3260760832	3,000.00	1.9139	5,609.34	5,741.80	0.0000	4.5800	50.0000	0.0000	(0.7136)	(0.0797)	0.0000	1	(0.7934)	01/06/2025
603977.SH	12/18/2024	SDB3260760832	1,100.00	1.9139	2,056.76	2,105.33	0.0000	4.5800	50.0000	0.0000	(0.2617)	(0.0292)	0.0000	1	(0.2909)	01/06/2025
603977.SH	12/18/2024	SDB3260760832	900.00	1.9139	1,682.80	1,722.54	0.0000	4.5800	50.0000	0.0000	(0.2141)	(0.0239)	0.0000	1	(0.2380)	01/06/2025
603977.SH	12/18/2024	SDB3260760832	600.00	1.9139	1,121.87	1,148.36	0.0000	4.5800	50.0000	0.0000	(0.1427)	(0.0159)	0.0000	1	(0.1587)	01/06/2025
603977.SH	12/18/2024	SDB3260760832	3,600.00	1.9139	6,731.20	6,890.17	0.0000	4.5800	50.0000	0.0000	(0.8564)	(0.0957)	0.0000	1	(0.9521)	01/06/2025
603977.SH	12/18/2024	SDB3260760832	900.00	1.9139	1,682.80	1,722.54	0.0000	4.5800	50.0000	0.0000	(0.2141)	(0.0239)	0.0000	1	(0.2380)	01/06/2025
603977.SH	12/18/2024	SDB3260760832	100.00	1.9139	186.98	191.39	0.0000	4.5800	50.0000	0.0000	(0.0238)	(0.0027)	0.0000	1	(0.0264)	01/06/2025
603977.SH	12/18/2024	SDB3260760832	300.00	1.9139	560.93	574.18	0.0000	4.5800	50.0000	0.0000	(0.0714)	(0.0080)	0.0000	1	(0.0793)	01/06/2025
603977.SH	12/18/2024	SDB3260760832	2,800.00	1.9139	5,235.38	5,359.02	0.0000	4.5800	50.0000	0.0000	(0.6661)	(0.0744)	0.0000	1	(0.7405)	01/06/2025
603977.SH	12/18/2024	SDB3260760832	1,500.00	1.9139	2,804.67	2,870.90	0.0000	4.5800	50.0000	0.0000	(0.3568)	(0.0399)	0.0000	1	(0.3967)	01/06/2025
603977.SH	12/18/2024	SDB3260760832	2,900.00	1.9139	5,422.36	5,550.41	0.0000	4.5800	50.0000	0.0000	(0.6898)	(0.0771)	0.0000	1	(0.7669)	01/06/2025
603977.SH	12/18/2024	SDB3260760832	6,400.00	1.9139	11,966.59	12,249.18	0.0000	4.5800	50.0000	0.0000	(1.5224)	(0.1701)	0.0000	1	(1.6925)	01/06/2025
603977.SH	12/18/2024	SDB3260760832	700.00	1.9139	1,308.85	1,339.75	0.0000	4.5800	50.0000	0.0000	(0.1665)	(0.0186)	0.0000	1	(0.1851)	01/06/2025
603977.SH	12/18/2024	SDB3260760832	2,400.00	1.9139	4,487.47	4,593.44	0.0000	4.5800	50.0000	0.0000	(0.5709)	(0.0638)	0.0000	1	(0.6347)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
JIANGXI GUOTAI INDUSTRIAL EXPLOSIVE MATERIAL GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603977.SH	12/17/2024	SDB3260760832	3,000.00	1.9254	5,609.34	5,776.10	0.0000	4.5800	50.0000	0.0000	(0.7136)	(0.0802)	0.0000	1	(0.7939)	01/06/2025
603977.SH	12/17/2024	SDB3260760832	1,100.00	1.9254	2,056.76	2,117.90	0.0000	4.5800	50.0000	0.0000	(0.2617)	(0.0294)	0.0000	1	(0.2911)	01/06/2025
603977.SH	12/17/2024	SDB3260760832	900.00	1.9254	1,682.80	1,732.83	0.0000	4.5800	50.0000	0.0000	(0.2141)	(0.0241)	0.0000	1	(0.2382)	01/06/2025
603977.SH	12/17/2024	SDB3260760832	600.00	1.9254	1,121.87	1,155.22	0.0000	4.5800	50.0000	0.0000	(0.1427)	(0.0160)	0.0000	1	(0.1588)	01/06/2025
603977.SH	12/17/2024	SDB3260760832	3,600.00	1.9254	6,731.20	6,931.32	0.0000	4.5800	50.0000	0.0000	(0.8564)	(0.0963)	0.0000	1	(0.9526)	01/06/2025
603977.SH	12/17/2024	SDB3260760832	900.00	1.9254	1,682.80	1,732.83	0.0000	4.5800	50.0000	0.0000	(0.2141)	(0.0241)	0.0000	1	(0.2382)	01/06/2025
603977.SH	12/17/2024	SDB3260760832	100.00	1.9254	186.98	192.54	0.0000	4.5800	50.0000	0.0000	(0.0238)	(0.0027)	0.0000	1	(0.0265)	01/06/2025
603977.SH	12/17/2024	SDB3260760832	300.00	1.9254	560.93	577.61	0.0000	4.5800	50.0000	0.0000	(0.0714)	(0.0080)	0.0000	1	(0.0794)	01/06/2025
603977.SH	12/17/2024	SDB3260760832	2,800.00	1.9254	5,235.38	5,391.02	0.0000	4.5800	50.0000	0.0000	(0.6661)	(0.0749)	0.0000	1	(0.7409)	01/06/2025
603977.SH	12/17/2024	SDB3260760832	1,500.00	1.9254	2,804.67	2,888.05	0.0000	4.5800	50.0000	0.0000	(0.3568)	(0.0401)	0.0000	1	(0.3969)	01/06/2025
603977.SH	12/17/2024	SDB3260760832	2,900.00	1.9254	5,422.36	5,583.56	0.0000	4.5800	50.0000	0.0000	(0.6898)	(0.0775)	0.0000	1	(0.7674)	01/06/2025
603977.SH	12/17/2024	SDB3260760832	6,400.00	1.9254	11,966.59	12,322.34	0.0000	4.5800	50.0000	0.0000	(1.5224)	(0.1711)	0.0000	1	(1.6936)	01/06/2025
603977.SH	12/17/2024	SDB3260760832	700.00	1.9254	1,308.85	1,347.76	0.0000	4.5800	50.0000	0.0000	(0.1665)	(0.0187)	0.0000	1	(0.1852)	01/06/2025
603977.SH	12/17/2024	SDB3260760832	2,400.00	1.9254	4,487.47	4,620.88	0.0000	4.5800	50.0000	0.0000	(0.5709)	(0.0642)	0.0000	1	(0.6351)	01/06/2025
603977.SH	12/16/2024	SDB3260760832	3,000.00	1.9747	5,609.34	5,924.22	0.0000	4.5800	50.0000	0.0000	(0.7136)	(0.0823)	0.0000	1	(0.7959)	01/06/2025
603977.SH	12/16/2024	SDB3260760832	1,100.00	1.9747	2,056.76	2,172.21	0.0000	4.5800	50.0000	0.0000	(0.2617)	(0.0302)	0.0000	1	(0.2918)	01/06/2025
603977.SH	12/16/2024	SDB3260760832	900.00	1.9747	1,682.80	1,777.27	0.0000	4.5800	50.0000	0.0000	(0.2141)	(0.0247)	0.0000	1	(0.2388)	01/06/2025
603977.SH	12/16/2024	SDB3260760832	600.00	1.9747	1,121.87	1,184.84	0.0000	4.5800	50.0000	0.0000	(0.1427)	(0.0165)	0.0000	1	(0.1592)	01/06/2025
603977.SH	12/16/2024	SDB3260760832	3,600.00	1.9747	6,731.20	7,109.06	0.0000	4.5800	50.0000	0.0000	(0.8564)	(0.0987)	0.0000	1	(0.9551)	01/06/2025
603977.SH	12/16/2024	SDB3260760832	900.00	1.9747	1,682.80	1,777.27	0.0000	4.5800	50.0000	0.0000	(0.2141)	(0.0247)	0.0000	1	(0.2388)	01/06/2025
603977.SH	12/16/2024	SDB3260760832	100.00	1.9747	186.98	197.47	0.0000	4.5800	50.0000	0.0000	(0.0238)	(0.0027)	0.0000	1	(0.0265)	01/06/2025
603977.SH	12/16/2024	SDB3260760832	300.00	1.9747	560.93	592.42	0.0000	4.5800	50.0000	0.0000	(0.0714)	(0.0082)	0.0000	1	(0.0796)	01/06/2025
603977.SH	12/16/2024	SDB3260760832	2,800.00	1.9747	5,235.38	5,529.27	0.0000	4.5800	50.0000	0.0000	(0.6661)	(0.0768)	0.0000	1	(0.7429)	01/06/2025
603977.SH	12/16/2024	SDB3260760832	1,500.00	1.9747	2,804.67	2,962.11	0.0000	4.5800	50.0000	0.0000	(0.3568)	(0.0411)	0.0000	1	(0.3980)	01/06/2025
603977.SH	12/16/2024	SDB3260760832	2,900.00	1.9747	5,422.36	5,726.75	0.0000	4.5800	50.0000	0.0000	(0.6898)	(0.0795)	0.0000	1	(0.7694)	01/06/2025
603977.SH	12/16/2024	SDB3260760832	6,400.00	1.9747	11,966.59	12,638.34	0.0000	4.5800	50.0000	0.0000	(1.5224)	(0.1755)	0.0000	1	(1.6979)	01/06/2025
603977.SH	12/16/2024	SDB3260760832	700.00	1.9747	1,308.85	1,382.32	0.0000	4.5800	50.0000	0.0000	(0.1665)	(0.0192)	0.0000	1	(0.1857)	01/06/2025
603977.SH	12/16/2024	SDB3260760832	2,400.00	1.9747	4,487.47	4,739.38	0.0000	4.5800	50.0000	0.0000	(0.5709)	(0.0658)	0.0000	1	(0.6367)	01/06/2025
603977.SH	12/13/2024	SDB3260760832	3,000.00	1.9714	5,609.34	5,914.06	0.0000	4.5800	50.0000	0.0000	(2.1409)	(0.2464)	0.0000	3	(2.3873)	01/06/2025
603977.SH	12/13/2024	SDB3260760832	1,100.00	1.9714	2,056.76	2,168.49	0.0000	4.5800	50.0000	0.0000	(0.7850)	(0.0904)	0.0000	3	(0.8753)	01/06/2025
603977.SH	12/13/2024	SDB3260760832	900.00	1.9714	1,682.80	1,774.22	0.0000	4.5800	50.0000	0.0000	(0.6423)	(0.0739)	0.0000	3	(0.7162)	01/06/2025
603977.SH	12/13/2024	SDB3260760832	600.00	1.9714	1,121.87	1,182.81	0.0000	4.5800	50.0000	0.0000	(0.4282)	(0.0493)	0.0000	3	(0.4775)	01/06/2025
603977.SH	12/13/2024	SDB3260760832	3,600.00	1.9714	6,731.20	7,096.88	0.0000	4.5800	50.0000	0.0000	(2.5691)	(0.2957)	0.0000	3	(2.8648)	01/06/2025
603977.SH	12/13/2024	SDB3260760832	900.00	1.9714	1,682.80	1,774.22	0.0000	4.5800	50.0000	0.0000	(0.6423)	(0.0739)	0.0000	3	(0.7162)	01/06/2025
603977.SH	12/13/2024	SDB3260760832	100.00	1.9714	186.98	197.14	0.0000	4.5800	50.0000	0.0000	(0.0714)	(0.0082)	0.0000	3	(0.0796)	01/06/2025
603977.SH	12/13/2024	SDB3260760832	300.00	1.9714	560.93	591.41	0.0000	4.5800	50.0000	0.0000	(0.2141)	(0.0246)	0.0000	3	(0.2387)	01/06/2025
603977.SH	12/13/2024	SDB3260760832	2,800.00	1.9714	5,235.38	5,519.79	0.0000	4.5800	50.0000	0.0000	(1.9982)	(0.2300)	0.0000	3	(2.2282)	01/06/2025
603977.SH	12/13/2024	SDB3260760832	1,500.00	1.9714	2,804.67	2,957.03	0.0000	4.5800	50.0000	0.0000	(1.0704)	(0.1232)	0.0000	3	(1.1937)	01/06/2025
603977.SH	12/13/2024	SDB3260760832	2,900.00	1.9714	5,422.36	5,716.93	0.0000	4.5800	50.0000	0.0000	(2.0695)	(0.2382)	0.0000	3	(2.3077)	01/06/2025
603977.SH	12/13/2024	SDB3260760832	6,400.00	1.9714	11,966.59	12,616.67	0.0000	4.5800	50.0000	0.0000	(4.5672)	(0.5257)	0.0000	3	(5.0929)	01/06/2025
603977.SH	12/13/2024	SDB3260760832	700.00	1.9714	1,308.85	1,379.95	0.0000	4.5800	50.0000	0.0000	(0.4995)	(0.0575)	0.0000	3	(0.5570)	01/06/2025
603977.SH	12/13/2024	SDB3260760832	2,400.00	1.9714	4,487.47	4,731.25	0.0000	4.5800	50.0000	0.0000	(1.7127)	(0.1971)	0.0000	3	(1.9099)	01/06/2025
603977.SH	12/12/2024	SDB3260760832	3,000.00	1.9611	5,609.34	5,883.40	0.0000	4.5800	50.0000	0.0000	(0.7136)	(0.0817)	0.0000	1	(0.7953)	01/06/2025
603977.SH	12/12/2024	SDB3260760832	1,100.00	1.9611	2,056.76	2,157.25	0.0000	4.5800	50.0000	0.0000	(0.2617)	(0.0300)	0.0000	1	(0.2916)	01/06/2025
603977.SH	12/12/2024	SDB3260760832	900.00	1.9611	1,682.80	1,765.02	0.0000	4.5800	50.0000	0.0000	(0.2141)	(0.0245)	0.0000	1	(0.2386)	01/06/2025
603977.SH	12/12/2024	SDB3260760832	600.00	1.9611	1,121.87	1,176.68	0.0000	4.5800	50.0000	0.0000	(0.1427)	(0.0163)	0.0000	1	(0.1591)	01/06/2025
603977.SH	12/12/2024	SDB3260760832	3,600.00	1.9611	6,731.20	7,060.08	0.0000	4.5800	50.0000	0.0000	(0.8564)	(0.0981)	0.0000	1	(0.9544)	01/06/2025
603977.SH	12/12/2024	SDB3260760832	900.00	1.9611	1,682.80	1,765.02	0.0000	4.5800	50.0000	0.0000	(0.2141)	(0.0245)	0.0000	1	(0.2386)	01/06/2025
603977.SH	12/12/2024	SDB3260760832	100.00	1.9611	186.98	196.11	0.0000	4.5800	50.0000	0.0000	(0.0238)	(0.0027)	0.0000	1	(0.0265)	01/06/2025
603977.SH	12/12/2024	SDB3260760832	300.00	1.9611	560.93	588.34	0.0000	4.5800	50.0000	0.0000	(0.0714)	(0.0082)	0.0000	1	(0.0795)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
JIANGXI GUOTAI INDUSTRIAL EXPLOSIVE MATERIAL GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603977.SH	12/12/2024	SDB3260760832	2,800.00	1.9611	5,235.38	5,491.18	0.0000	4.5800	50.0000	0.0000	(0.6661)	(0.0763)	0.0000	1	(0.7423)	01/06/2025
603977.SH	12/12/2024	SDB3260760832	1,500.00	1.9611	2,804.67	2,941.70	0.0000	4.5800	50.0000	0.0000	(0.3568)	(0.0409)	0.0000	1	(0.3977)	01/06/2025
603977.SH	12/12/2024	SDB3260760832	2,900.00	1.9611	5,422.36	5,687.29	0.0000	4.5800	50.0000	0.0000	(0.6898)	(0.0790)	0.0000	1	(0.7688)	01/06/2025
603977.SH	12/12/2024	SDB3260760832	6,400.00	1.9611	11,966.59	12,551.26	0.0000	4.5800	50.0000	0.0000	(1.5224)	(0.1743)	0.0000	1	(1.6967)	01/06/2025
603977.SH	12/12/2024	SDB3260760832	700.00	1.9611	1,308.85	1,372.79	0.0000	4.5800	50.0000	0.0000	(0.1665)	(0.0191)	0.0000	1	(0.1856)	01/06/2025
603977.SH	12/12/2024	SDB3260760832	2,400.00	1.9611	4,487.47	4,706.72	0.0000	4.5800	50.0000	0.0000	(0.5709)	(0.0654)	0.0000	1	(0.6363)	01/06/2025
603977.SH	12/11/2024	SDB3260760832	3,000.00	1.9853	5,609.34	5,955.97	0.0000	4.5800	50.0000	0.0000	(0.7136)	(0.0827)	0.0000	1	(0.7964)	01/06/2025
603977.SH	12/11/2024	SDB3260760832	1,100.00	1.9853	2,056.76	2,183.86	0.0000	4.5800	50.0000	0.0000	(0.2617)	(0.0303)	0.0000	1	(0.2920)	01/06/2025
603977.SH	12/11/2024	SDB3260760832	900.00	1.9853	1,682.80	1,786.79	0.0000	4.5800	50.0000	0.0000	(0.2141)	(0.0248)	0.0000	1	(0.2389)	01/06/2025
603977.SH	12/11/2024	SDB3260760832	600.00	1.9853	1,121.87	1,191.19	0.0000	4.5800	50.0000	0.0000	(0.1427)	(0.0165)	0.0000	1	(0.1593)	01/06/2025
603977.SH	12/11/2024	SDB3260760832	3,600.00	1.9853	6,731.20	7,147.16	0.0000	4.5800	50.0000	0.0000	(0.8564)	(0.0993)	0.0000	1	(0.9556)	01/06/2025
603977.SH	12/11/2024	SDB3260760832	900.00	1.9853	1,682.80	1,786.79	0.0000	4.5800	50.0000	0.0000	(0.2141)	(0.0248)	0.0000	1	(0.2389)	01/06/2025
603977.SH	12/11/2024	SDB3260760832	100.00	1.9853	186.98	198.53	0.0000	4.5800	50.0000	0.0000	(0.0238)	(0.0028)	0.0000	1	(0.0265)	01/06/2025
603977.SH	12/11/2024	SDB3260760832	300.00	1.9853	560.93	595.60	0.0000	4.5800	50.0000	0.0000	(0.0714)	(0.0083)	0.0000	1	(0.0796)	01/06/2025
603977.SH	12/11/2024	SDB3260760832	200.00	1.9853	373.96	397.06	0.0000	4.5800	50.0000	0.0000	(0.0476)	(0.0055)	0.0000	1	(0.0531)	01/06/2025
603977.SH	12/11/2024	SDB3260760832	2,800.00	1.9853	5,235.38	5,558.90	0.0000	4.5800	50.0000	0.0000	(0.6661)	(0.0772)	0.0000	1	(0.7433)	01/06/2025
603977.SH	12/11/2024	SDB3260760832	4,000.00	1.9853	7,479.12	7,941.29	0.0000	4.5800	50.0000	0.0000	(0.9515)	(0.1103)	0.0000	1	(1.0618)	01/06/2025
603977.SH	12/11/2024	SDB3260760832	2,900.00	1.9853	5,422.36	5,757.44	0.0000	4.5800	50.0000	0.0000	(0.6898)	(0.0800)	0.0000	1	(0.7698)	01/06/2025
603977.SH	12/11/2024	SDB3260760832	6,400.00	1.9853	11,966.59	12,706.07	0.0000	4.5800	50.0000	0.0000	(1.5224)	(0.1765)	0.0000	1	(1.6989)	01/06/2025
603977.SH	12/11/2024	SDB3260760832	700.00	1.9853	1,308.85	1,389.73	0.0000	4.5800	50.0000	0.0000	(0.1665)	(0.0193)	0.0000	1	(0.1858)	01/06/2025
603977.SH	12/11/2024	SDB3260760832	2,400.00	1.9853	4,487.47	4,764.78	0.0000	4.5800	50.0000	0.0000	(0.5709)	(0.0662)	0.0000	1	(0.6371)	01/06/2025
603977.SH	12/10/2024	SDB3260760832	1,000.00	2.0534	1,869.78	2,053.44	0.0000	4.5800	50.0000	0.0000	(0.2379)	(0.0285)	0.0000	1	(0.2664)	01/06/2025
603977.SH	12/10/2024	SDB3260760832	500.00	2.0534	934.89	1,026.72	0.0000	4.5800	50.0000	0.0000	(0.1189)	(0.0143)	0.0000	1	(0.1332)	01/06/2025
603977.SH	12/10/2024	SDB3260760832	3,000.00	2.0534	5,609.34	6,160.32	0.0000	4.5800	50.0000	0.0000	(0.7136)	(0.0856)	0.0000	1	(0.7992)	01/06/2025
603977.SH	12/10/2024	SDB3260760832	1,100.00	2.0534	2,056.76	2,258.78	0.0000	4.5800	50.0000	0.0000	(0.2617)	(0.0314)	0.0000	1	(0.2930)	01/06/2025
603977.SH	12/10/2024	SDB3260760832	600.00	2.0534	1,121.87	1,232.06	0.0000	4.5800	50.0000	0.0000	(0.1427)	(0.0171)	0.0000	1	(0.1598)	01/06/2025
603977.SH	12/10/2024	SDB3260760832	900.00	2.0534	1,682.80	1,848.10	0.0000	4.5800	50.0000	0.0000	(0.2141)	(0.0257)	0.0000	1	(0.2398)	01/06/2025
603977.SH	12/10/2024	SDB3260760832	5,700.00	2.0534	10,657.74	11,704.60	0.0000	4.5800	50.0000	0.0000	(1.3559)	(0.1626)	0.0000	1	(1.5185)	01/06/2025
603977.SH	12/10/2024	SDB3260760832	600.00	2.0534	1,121.87	1,232.06	0.0000	4.5800	50.0000	0.0000	(0.1427)	(0.0171)	0.0000	1	(0.1598)	01/06/2025
603977.SH	12/10/2024	SDB3260760832	3,600.00	2.0534	6,731.20	7,392.38	0.0000	4.5800	50.0000	0.0000	(0.8564)	(0.1027)	0.0000	1	(0.9590)	01/06/2025
603977.SH	12/10/2024	SDB3260760832	900.00	2.0534	1,682.80	1,848.10	0.0000	4.5800	50.0000	0.0000	(0.2141)	(0.0257)	0.0000	1	(0.2398)	01/06/2025
603977.SH	12/10/2024	SDB3260760832	100.00	2.0534	186.98	205.34	0.0000	4.5800	50.0000	0.0000	(0.0238)	(0.0029)	0.0000	1	(0.0266)	01/06/2025
603977.SH	12/10/2024	SDB3260760832	300.00	2.0534	560.93	616.03	0.0000	4.5800	50.0000	0.0000	(0.0714)	(0.0086)	0.0000	1	(0.0799)	01/06/2025
603977.SH	12/10/2024	SDB3260760832	4,500.00	2.0534	8,414.01	9,240.48	0.0000	4.5800	50.0000	0.0000	(1.0704)	(0.1283)	0.0000	1	(1.1988)	01/06/2025
603977.SH	12/10/2024	SDB3260760832	2,800.00	2.0534	5,235.38	5,749.63	0.0000	4.5800	50.0000	0.0000	(0.6661)	(0.0799)	0.0000	1	(0.7459)	01/06/2025
603977.SH	12/10/2024	SDB3260760832	4,000.00	2.0534	7,479.12	8,213.76	0.0000	4.5800	50.0000	0.0000	(0.9515)	(0.1141)	0.0000	1	(1.0656)	01/06/2025
603977.SH	12/10/2024	SDB3260760832	2,900.00	2.0534	5,422.36	5,954.97	0.0000	4.5800	50.0000	0.0000	(0.6898)	(0.0827)	0.0000	1	(0.7726)	01/06/2025
603977.SH	12/10/2024	SDB3260760832	6,400.00	2.0534	11,966.59	13,142.01	0.0000	4.5800	50.0000	0.0000	(1.5224)	(0.1825)	0.0000	1	(1.7049)	01/06/2025
603977.SH	12/10/2024	SDB3260760832	700.00	2.0534	1,308.85	1,437.41	0.0000	4.5800	50.0000	0.0000	(0.1665)	(0.0200)	0.0000	1	(0.1865)	01/06/2025
603977.SH	12/10/2024	SDB3260760832	2,400.00	2.0534	4,487.47	4,928.25	0.0000	4.5800	50.0000	0.0000	(0.5709)	(0.0684)	0.0000	1	(0.6394)	01/06/2025
603977.SH	12/09/2024	SDB3260760832	1,000.00	1.9176	1,869.78	1,917.64	0.0000	4.5800	50.0000	0.0000	(0.2379)	(0.0266)	0.0000	1	(0.2645)	01/06/2025
603977.SH	12/09/2024	SDB3260760832	500.00	1.9176	934.89	958.82	0.0000	4.5800	50.0000	0.0000	(0.1189)	(0.0133)	0.0000	1	(0.1323)	01/06/2025
603977.SH	12/09/2024	SDB3260760832	3,000.00	1.9176	5,609.34	5,752.92	0.0000	4.5800	50.0000	0.0000	(0.7136)	(0.0799)	0.0000	1	(0.7935)	01/06/2025
603977.SH	12/09/2024	SDB3260760832	1,100.00	1.9176	2,056.76	2,109.40	0.0000	4.5800	50.0000	0.0000	(0.2617)	(0.0293)	0.0000	1	(0.2910)	01/06/2025
603977.SH	12/09/2024	SDB3260760832	600.00	1.9176	1,121.87	1,150.58	0.0000	4.5800	50.0000	0.0000	(0.1427)	(0.0160)	0.0000	1	(0.1587)	01/06/2025
603977.SH	12/09/2024	SDB3260760832	900.00	1.9176	1,682.80	1,725.88	0.0000	4.5800	50.0000	0.0000	(0.2141)	(0.0240)	0.0000	1	(0.2381)	01/06/2025
603977.SH	12/09/2024	SDB3260760832	5,700.00	1.9176	10,657.74	10,930.54	0.0000	4.5800	50.0000	0.0000	(1.3559)	(0.1518)	0.0000	1	(1.5077)	01/06/2025
603977.SH	12/09/2024	SDB3260760832	600.00	1.9176	1,121.87	1,150.58	0.0000	4.5800	50.0000	0.0000	(0.1427)	(0.0160)	0.0000	1	(0.1587)	01/06/2025
603977.SH	12/09/2024	SDB3260760832	3,600.00	1.9176	6,731.20	6,903.50	0.0000	4.5800	50.0000	0.0000	(0.8564)	(0.0959)	0.0000	1	(0.9522)	01/06/2025
603977.SH	12/09/2024	SDB3260760832	900.00	1.9176	1,682.80	1,725.88	0.0000	4.5800	50.0000	0.0000	(0.2141)	(0.0240)	0.0000	1	(0.2381)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
JIANGXI GUOTAI INDUSTRIAL EXPLOSIVE MATERIAL GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603977.SH	12/09/2024	SDB3260760832	100.00	1.9176	186.98	191.76	0.0000	4.5800	50.0000	0.0000	(0.0238)	(0.0027)	0.0000	1	(0.0265)	01/06/2025
603977.SH	12/09/2024	SDB3260760832	300.00	1.9176	560.93	575.29	0.0000	4.5800	50.0000	0.0000	(0.0714)	(0.0080)	0.0000	1	(0.0794)	01/06/2025
603977.SH	12/09/2024	SDB3260760832	4,500.00	1.9176	8,414.01	8,629.38	0.0000	4.5800	50.0000	0.0000	(0.1074)	(0.1199)	0.0000	1	(1.1903)	01/06/2025
603977.SH	12/09/2024	SDB3260760832	2,800.00	1.9176	5,235.38	5,369.39	0.0000	4.5800	50.0000	0.0000	(0.6661)	(0.0746)	0.0000	1	(0.7406)	01/06/2025
603977.SH	12/09/2024	SDB3260760832	4,000.00	1.9176	7,479.12	7,670.56	0.0000	4.5800	50.0000	0.0000	(0.9515)	(0.1065)	0.0000	1	(1.0580)	01/06/2025
603977.SH	12/09/2024	SDB3260760832	2,900.00	1.9176	5,422.36	5,561.15	0.0000	4.5800	50.0000	0.0000	(0.6898)	(0.0772)	0.0000	1	(0.7671)	01/06/2025
603977.SH	12/09/2024	SDB3260760832	6,400.00	1.9176	11,966.59	12,272.89	0.0000	4.5800	50.0000	0.0000	(1.5224)	(0.1705)	0.0000	1	(1.6929)	01/06/2025
603977.SH	12/09/2024	SDB3260760832	700.00	1.9176	1,308.85	1,342.35	0.0000	4.5800	50.0000	0.0000	(0.1665)	(0.0186)	0.0000	1	(0.1852)	01/06/2025
603977.SH	12/09/2024	SDB3260760832	2,400.00	1.9176	4,487.47	4,602.33	0.0000	4.5800	50.0000	0.0000	(0.5709)	(0.0639)	0.0000	1	(0.6348)	01/06/2025
603977.SH	12/06/2024	SDB3260760832	1,000.00	1.9070	1,869.78	1,906.98	0.0000	4.5800	50.0000	0.0000	(0.7136)	(0.0795)	0.0000	3	(0.7931)	01/06/2025
603977.SH	12/06/2024	SDB3260760832	500.00	1.9070	934.89	953.49	0.0000	4.5800	50.0000	0.0000	(0.3568)	(0.0397)	0.0000	3	(0.3965)	01/06/2025
603977.SH	12/06/2024	SDB3260760832	3,000.00	1.9070	5,609.34	5,720.94	0.0000	4.5800	50.0000	0.0000	(2.1409)	(0.2384)	0.0000	3	(2.3793)	01/06/2025
603977.SH	12/06/2024	SDB3260760832	1,100.00	1.9070	2,056.76	2,097.68	0.0000	4.5800	50.0000	0.0000	(0.7850)	(0.0874)	0.0000	3	(0.8724)	01/06/2025
603977.SH	12/06/2024	SDB3260760832	600.00	1.9070	1,121.87	1,144.19	0.0000	4.5800	50.0000	0.0000	(0.4282)	(0.0477)	0.0000	3	(0.4759)	01/06/2025
603977.SH	12/06/2024	SDB3260760832	900.00	1.9070	1,682.80	1,716.28	0.0000	4.5800	50.0000	0.0000	(0.6423)	(0.0715)	0.0000	3	(0.7138)	01/06/2025
603977.SH	12/06/2024	SDB3260760832	5,700.00	1.9070	10,657.74	10,869.79	0.0000	4.5800	50.0000	0.0000	(4.0677)	(0.4529)	0.0000	3	(4.5206)	01/06/2025
603977.SH	12/06/2024	SDB3260760832	600.00	1.9070	1,121.87	1,144.19	0.0000	4.5800	50.0000	0.0000	(0.4282)	(0.0477)	0.0000	3	(0.4759)	01/06/2025
603977.SH	12/06/2024	SDB3260760832	3,600.00	1.9070	6,731.20	6,865.13	0.0000	4.5800	50.0000	0.0000	(2.5691)	(0.2860)	0.0000	3	(2.8551)	01/06/2025
603977.SH	12/06/2024	SDB3260760832	900.00	1.9070	1,682.80	1,716.28	0.0000	4.5800	50.0000	0.0000	(0.6423)	(0.0715)	0.0000	3	(0.7138)	01/06/2025
603977.SH	12/06/2024	SDB3260760832	100.00	1.9070	186.98	190.70	0.0000	4.5800	50.0000	0.0000	(0.0714)	(0.0079)	0.0000	3	(0.0793)	01/06/2025
603977.SH	12/06/2024	SDB3260760832	300.00	1.9070	560.93	572.09	0.0000	4.5800	50.0000	0.0000	(0.2141)	(0.0238)	0.0000	3	(0.2379)	01/06/2025
603977.SH	12/06/2024	SDB3260760832	4,500.00	1.9070	8,414.01	8,581.41	0.0000	4.5800	50.0000	0.0000	(3.2113)	(0.3576)	0.0000	3	(3.5689)	01/06/2025
603977.SH	12/06/2024	SDB3260760832	2,800.00	1.9070	5,235.38	5,339.54	0.0000	4.5800	50.0000	0.0000	(1.9982)	(0.2225)	0.0000	3	(2.2207)	01/06/2025
603977.SH	12/06/2024	SDB3260760832	4,000.00	1.9070	7,479.12	7,627.92	0.0000	4.5800	50.0000	0.0000	(2.8545)	(0.3178)	0.0000	3	(3.1724)	01/06/2025
603977.SH	12/06/2024	SDB3260760832	2,900.00	1.9070	5,422.36	5,530.24	0.0000	4.5800	50.0000	0.0000	(2.0695)	(0.2304)	0.0000	3	(2.3000)	01/06/2025
603977.SH	12/06/2024	SDB3260760832	6,400.00	1.9070	11,966.59	12,204.67	0.0000	4.5800	50.0000	0.0000	(4.5672)	(0.5085)	0.0000	3	(5.0758)	01/06/2025
603977.SH	12/06/2024	SDB3260760832	700.00	1.9070	1,308.85	1,334.89	0.0000	4.5800	50.0000	0.0000	(0.4995)	(0.0556)	0.0000	3	(0.5552)	01/06/2025
603977.SH	12/06/2024	SDB3260760832	2,400.00	1.9070	4,487.47	4,576.75	0.0000	4.5800	50.0000	0.0000	(1.7127)	(0.1907)	0.0000	3	(1.9034)	01/06/2025
603977.SH	12/05/2024	SDB3260760832	1,000.00	1.8953	1,869.78	1,895.27	0.0000	4.5800	50.0000	0.0000	(0.2379)	(0.0263)	0.0000	1	(0.2642)	01/06/2025
603977.SH	12/05/2024	SDB3260760832	500.00	1.8953	934.89	947.64	0.0000	4.5800	50.0000	0.0000	(0.1189)	(0.0132)	0.0000	1	(0.1321)	01/06/2025
603977.SH	12/05/2024	SDB3260760832	3,000.00	1.8953	5,609.34	5,685.82	0.0000	4.5800	50.0000	0.0000	(0.7136)	(0.0790)	0.0000	1	(0.7926)	01/06/2025
603977.SH	12/05/2024	SDB3260760832	1,100.00	1.8953	2,056.76	2,084.80	0.0000	4.5800	50.0000	0.0000	(0.2617)	(0.0290)	0.0000	1	(0.2906)	01/06/2025
603977.SH	12/05/2024	SDB3260760832	600.00	1.8953	1,121.87	1,137.16	0.0000	4.5800	50.0000	0.0000	(0.1427)	(0.0158)	0.0000	1	(0.1585)	01/06/2025
603977.SH	12/05/2024	SDB3260760832	900.00	1.8953	1,682.80	1,705.75	0.0000	4.5800	50.0000	0.0000	(0.2141)	(0.0237)	0.0000	1	(0.2378)	01/06/2025
603977.SH	12/05/2024	SDB3260760832	5,700.00	1.8953	10,657.74	10,803.06	0.0000	4.5800	50.0000	0.0000	(1.3559)	(0.1500)	0.0000	1	(1.5059)	01/06/2025
603977.SH	12/05/2024	SDB3260760832	600.00	1.8953	1,121.87	1,137.16	0.0000	4.5800	50.0000	0.0000	(0.1427)	(0.0158)	0.0000	1	(0.1585)	01/06/2025
603977.SH	12/05/2024	SDB3260760832	3,600.00	1.8953	6,731.20	6,822.98	0.0000	4.5800	50.0000	0.0000	(0.8564)	(0.0948)	0.0000	1	(0.9511)	01/06/2025
603977.SH	12/05/2024	SDB3260760832	900.00	1.8953	1,682.80	1,705.75	0.0000	4.5800	50.0000	0.0000	(0.2141)	(0.0237)	0.0000	1	(0.2378)	01/06/2025
603977.SH	12/05/2024	SDB3260760832	100.00	1.8953	186.98	189.53	0.0000	4.5800	50.0000	0.0000	(0.0238)	(0.0026)	0.0000	1	(0.0264)	01/06/2025
603977.SH	12/05/2024	SDB3260760832	300.00	1.8953	560.93	568.58	0.0000	4.5800	50.0000	0.0000	(0.0714)	(0.0079)	0.0000	1	(0.0793)	01/06/2025
603977.SH	12/05/2024	SDB3260760832	4,500.00	1.8953	8,414.01	8,528.73	0.0000	4.5800	50.0000	0.0000	(0.1185)	(0.0185)	0.0000	1	(1.1889)	01/06/2025
603977.SH	12/05/2024	SDB3260760832	2,800.00	1.8953	5,235.38	5,306.76	0.0000	4.5800	50.0000	0.0000	(0.6661)	(0.0737)	0.0000	1	(0.7398)	01/06/2025
603977.SH	12/05/2024	SDB3260760832	4,000.00	1.8953	7,479.12	7,581.09	0.0000	4.5800	50.0000	0.0000	(0.9515)	(0.1053)	0.0000	1	(1.0568)	01/06/2025
603977.SH	12/05/2024	SDB3260760832	2,900.00	1.8953	5,422.36	5,496.29	0.0000	4.5800	50.0000	0.0000	(0.6898)	(0.0763)	0.0000	1	(0.7662)	01/06/2025
603977.SH	12/05/2024	SDB3260760832	6,400.00	1.8953	11,966.59	12,129.75	0.0000	4.5800	50.0000	0.0000	(1.5224)	(0.1685)	0.0000	1	(1.6909)	01/06/2025
603977.SH	12/05/2024	SDB3260760832	700.00	1.8953	1,308.85	1,326.69	0.0000	4.5800	50.0000	0.0000	(0.1665)	(0.0184)	0.0000	1	(0.1849)	01/06/2025
603977.SH	12/05/2024	SDB3260760832	2,400.00	1.8953	4,487.47	4,548.66	0.0000	4.5800	50.0000	0.0000	(0.5709)	(0.0632)	0.0000	1	(0.6341)	01/06/2025
603977.SH	12/04/2024	SDB3260760832	1,000.00	1.8698	1,869.78	1,869.78	0.0000	4.5800	50.0000	0.0000	(0.2379)	(0.0260)	0.0000	1	(0.2638)	01/06/2025
603977.SH	12/04/2024	SDB3260760832	500.00	1.8698	934.89	934.89	0.0000	4.5800	50.0000	0.0000	(0.1189)	(0.0130)	0.0000	1	(0.1319)	01/06/2025
603977.SH	12/04/2024	SDB3260760832	3,000.00	1.8698	5,609.34	5,609.34	0.0000	4.5800	50.0000	0.0000	(0.7136)	(0.0779)	0.0000	1	(0.7915)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
JIANGXI GUOTAI INDUSTRIAL EXPLOSIVE MATERIAL GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603977.SH	12/04/2024	SDB3260760832	1,100.00	1.8698	2,056.76	2,056.76	0.0000	4.5800	50.0000	0.0000	(0.2617)	(0.0286)	0.0000	1	(0.2902)	01/06/2025
603977.SH	12/04/2024	SDB3260760832	600.00	1.8698	1,121.87	1,121.87	0.0000	4.5800	50.0000	0.0000	(0.1427)	(0.0156)	0.0000	1	(0.1583)	01/06/2025
603977.SH	12/04/2024	SDB3260760832	900.00	1.8698	1,682.80	1,682.80	0.0000	4.5800	50.0000	0.0000	(0.2141)	(0.0234)	0.0000	1	(0.2375)	01/06/2025
603977.SH	12/04/2024	SDB3260760832	5,700.00	1.8698	10,657.74	10,657.74	0.0000	4.5800	50.0000	0.0000	(1.3559)	(0.1480)	0.0000	1	(1.5039)	01/06/2025
603977.SH	12/04/2024	SDB3260760832	600.00	1.8698	1,121.87	1,121.87	0.0000	4.5800	50.0000	0.0000	(0.1427)	(0.0156)	0.0000	1	(0.1583)	01/06/2025
603977.SH	12/04/2024	SDB3260760832	3,600.00	1.8698	6,731.20	6,731.20	0.0000	4.5800	50.0000	0.0000	(0.8564)	(0.0935)	0.0000	1	(0.9498)	01/06/2025
603977.SH	12/04/2024	SDB3260760832	900.00	1.8698	1,682.80	1,682.80	0.0000	4.5800	50.0000	0.0000	(0.2141)	(0.0234)	0.0000	1	(0.2375)	01/06/2025
603977.SH	12/04/2024	SDB3260760832	100.00	1.8698	186.98	186.98	0.0000	4.5800	50.0000	0.0000	(0.0238)	(0.0026)	0.0000	1	(0.0264)	01/06/2025
603977.SH	12/04/2024	SDB3260760832	300.00	1.8698	560.93	560.93	0.0000	4.5800	50.0000	0.0000	(0.0714)	(0.0078)	0.0000	1	(0.0792)	01/06/2025
603977.SH	12/04/2024	SDB3260760832	4,500.00	1.8698	8,414.01	8,414.01	0.0000	4.5800	50.0000	0.0000	(1.0704)	(0.1169)	0.0000	1	(1.1873)	01/06/2025
603977.SH	12/04/2024	SDB3260760832	2,800.00	1.8698	5,235.38	5,235.38	0.0000	4.5800	50.0000	0.0000	(0.6661)	(0.0727)	0.0000	1	(0.7388)	01/06/2025
603977.SH	12/04/2024	SDB3260760832	4,000.00	1.8698	7,479.12	7,479.12	0.0000	4.5800	50.0000	0.0000	(0.9515)	(0.1039)	0.0000	1	(1.0554)	01/06/2025
603977.SH	12/04/2024	SDB3260760832	2,900.00	1.8698	5,422.36	5,422.36	0.0000	4.5800	50.0000	0.0000	(0.6898)	(0.0753)	0.0000	1	(0.7652)	01/06/2025
603977.SH	12/04/2024	SDB3260760832	6,400.00	1.8698	11,966.59	11,966.59	0.0000	4.5800	50.0000	0.0000	(1.5224)	(0.1662)	0.0000	1	(1.6886)	01/06/2025
603977.SH	12/04/2024	SDB3260760832	700.00	1.8698	1,308.85	1,308.85	0.0000	4.5800	50.0000	0.0000	(0.1665)	(0.0182)	0.0000	1	(0.1847)	01/06/2025
603977.SH	12/04/2024	SDB3260760832	2,400.00	1.8698	4,487.47	4,487.47	0.0000	4.5800	50.0000	0.0000	(0.5709)	(0.0623)	0.0000	1	(0.6332)	01/06/2025
TOTAL JIANGXI GUOTAI INDUSTRIAL EXPLOSIVE MATERIAL GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND												(227.9434)	(26.2025)	0.0000	(254.1459)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
JIANGXI XINYU GUOKE TECHNOLOGY CO., LTD CMN CLASS A SERIES NORTHBOUND																
300722.ZK	12/27/2024	SDB3261862936	200.00	3.8998	798.21	779.97	0.0000	4.3300	50.0000	0.0000	(0.2880)	(0.0325)	0.0000	3	(0.3205)	01/06/2025
300722.ZK	12/27/2024	SDB3261862936	1,400.00	3.8998	5,587.50	5,459.77	0.0000	4.3300	50.0000	0.0000	(2.0162)	(0.2275)	0.0000	3	(2.2436)	01/06/2025
300722.ZK	12/27/2024	SDB3261862936	1,800.00	3.8998	7,183.93	7,019.70	0.0000	4.3300	50.0000	0.0000	(2.5922)	(0.2925)	0.0000	3	(2.8847)	01/06/2025
300722.ZK	12/27/2024	SDB3261862936	1,600.00	3.8998	6,385.72	6,239.74	0.0000	4.3300	50.0000	0.0000	(2.3042)	(0.2600)	0.0000	3	(2.5642)	01/06/2025
300722.ZK	12/26/2024	SDB3261862936	200.00	3.8419	798.21	768.39	0.0000	4.3300	50.0000	0.0000	(0.0960)	(0.0107)	0.0000	1	(0.1067)	01/06/2025
300722.ZK	12/26/2024	SDB3261862936	1,400.00	3.8419	5,587.50	5,378.73	0.0000	4.3300	50.0000	0.0000	(0.6721)	(0.0747)	0.0000	1	(0.7468)	01/06/2025
300722.ZK	12/26/2024	SDB3261862936	1,800.00	3.8419	7,183.93	6,915.50	0.0000	4.3300	50.0000	0.0000	(0.8641)	(0.0960)	0.0000	1	(0.9601)	01/06/2025
300722.ZK	12/26/2024	SDB3261862936	1,600.00	3.8419	6,385.72	6,147.12	0.0000	4.3300	50.0000	0.0000	(0.7681)	(0.0854)	0.0000	1	(0.8534)	01/06/2025
300722.ZK	12/24/2024	SDB3261862936	200.00	3.8419	798.21	768.39	0.0000	4.3300	50.0000	0.0000	(0.1920)	(0.0213)	0.0000	2	(0.2134)	01/06/2025
300722.ZK	12/24/2024	SDB3261862936	1,400.00	3.8419	5,587.50	5,378.73	0.0000	4.3300	50.0000	0.0000	(1.3441)	(0.1494)	0.0000	2	(1.4935)	01/06/2025
300722.ZK	12/24/2024	SDB3261862936	1,800.00	3.8419	7,183.93	6,915.50	0.0000	4.3300	50.0000	0.0000	(1.7281)	(0.1921)	0.0000	2	(1.9202)	01/06/2025
300722.ZK	12/24/2024	SDB3261862936	1,600.00	3.8419	6,385.72	6,147.12	0.0000	4.3300	50.0000	0.0000	(1.5361)	(0.1708)	0.0000	2	(1.7069)	01/06/2025
300722.ZK	12/23/2024	SDB3261862936	200.00	3.8132	798.21	762.65	0.0000	4.3300	50.0000	0.0000	(0.0960)	(0.0106)	0.0000	1	(0.1066)	01/06/2025
300722.ZK	12/23/2024	SDB3261862936	1,400.00	3.8132	5,587.50	5,338.53	0.0000	4.3300	50.0000	0.0000	(0.6721)	(0.0741)	0.0000	1	(0.7462)	01/06/2025
300722.ZK	12/23/2024	SDB3261862936	1,800.00	3.8132	7,183.93	6,863.82	0.0000	4.3300	50.0000	0.0000	(0.8641)	(0.0953)	0.0000	1	(0.9594)	01/06/2025
300722.ZK	12/23/2024	SDB3261862936	1,600.00	3.8132	6,385.72	6,101.17	0.0000	4.3300	50.0000	0.0000	(0.7681)	(0.0847)	0.0000	1	(0.8528)	01/06/2025
300722.ZK	12/20/2024	SDB3261862936	200.00	3.7713	798.21	754.27	0.0000	4.3300	50.0000	0.0000	(0.2880)	(0.0314)	0.0000	3	(0.3195)	01/06/2025
300722.ZK	12/20/2024	SDB3261862936	1,400.00	3.7713	5,587.50	5,279.87	0.0000	4.3300	50.0000	0.0000	(2.0162)	(0.2200)	0.0000	3	(2.2362)	01/06/2025
300722.ZK	12/20/2024	SDB3261862936	1,800.00	3.7713	7,183.93	6,788.40	0.0000	4.3300	50.0000	0.0000	(2.5922)	(0.2829)	0.0000	3	(2.8751)	01/06/2025
300722.ZK	12/20/2024	SDB3261862936	1,600.00	3.7713	6,385.72	6,034.13	0.0000	4.3300	50.0000	0.0000	(2.3042)	(0.2514)	0.0000	3	(2.5556)	01/06/2025
300722.ZK	12/19/2024	SDB3261862936	200.00	3.8821	798.21	776.41	0.0000	4.5800	50.0000	0.0000	(0.1016)	(0.0108)	0.0000	1	(0.1123)	01/06/2025
300722.ZK	12/19/2024	SDB3261862936	1,400.00	3.8821	5,587.50	5,434.90	0.0000	4.5800	50.0000	0.0000	(0.7109)	(0.0755)	0.0000	1	(0.7863)	01/06/2025
300722.ZK	12/19/2024	SDB3261862936	1,800.00	3.8821	7,183.93	6,987.73	0.0000	4.5800	50.0000	0.0000	(0.9140)	(0.0971)	0.0000	1	(1.0110)	01/06/2025
300722.ZK	12/19/2024	SDB3261862936	1,600.00	3.8821	6,385.72	6,211.31	0.0000	4.5800	50.0000	0.0000	(0.8124)	(0.0863)	0.0000	1	(0.8987)	01/06/2025
300722.ZK	12/18/2024	SDB3261862936	200.00	3.9610	798.21	792.19	0.0000	4.5800	50.0000	0.0000	(0.1016)	(0.0110)	0.0000	1	(0.1126)	01/06/2025
300722.ZK	12/18/2024	SDB3261862936	1,400.00	3.9610	5,587.50	5,545.33	0.0000	4.5800	50.0000	0.0000	(0.7109)	(0.0770)	0.0000	1	(0.7879)	01/06/2025
300722.ZK	12/18/2024	SDB3261862936	1,800.00	3.9610	7,183.93	7,129.72	0.0000	4.5800	50.0000	0.0000	(0.9140)	(0.0990)	0.0000	1	(1.0130)	01/06/2025
300722.ZK	12/18/2024	SDB3261862936	1,600.00	3.9610	6,385.72	6,337.52	0.0000	4.5800	50.0000	0.0000	(0.8124)	(0.0880)	0.0000	1	(0.9004)	01/06/2025
300722.ZK	12/17/2024	SDB3261862936	200.00	4.1191	798.21	823.82	0.0000	4.5800	50.0000	0.0000	(0.1016)	(0.0114)	0.0000	1	(0.1130)	01/06/2025
300722.ZK	12/17/2024	SDB3261862936	1,400.00	4.1191	5,587.50	5,766.74	0.0000	4.5800	50.0000	0.0000	(0.7109)	(0.0801)	0.0000	1	(0.7909)	01/06/2025
300722.ZK	12/17/2024	SDB3261862936	1,800.00	4.1191	7,183.93	7,414.38	0.0000	4.5800	50.0000	0.0000	(0.9140)	(0.1030)	0.0000	1	(1.0169)	01/06/2025
300722.ZK	12/17/2024	SDB3261862936	1,600.00	4.1191	6,385.72	6,590.56	0.0000	4.5800	50.0000	0.0000	(0.8124)	(0.0915)	0.0000	1	(0.9039)	01/06/2025
300722.ZK	12/16/2024	SDB3261862936	200.00	4.0845	798.21	816.91	0.0000	4.5800	50.0000	0.0000	(0.1016)	(0.0113)	0.0000	1	(0.1129)	01/06/2025
300722.ZK	12/16/2024	SDB3261862936	1,400.00	4.0845	5,587.50	5,718.34	0.0000	4.5800	50.0000	0.0000	(0.7109)	(0.0794)	0.0000	1	(0.7903)	01/06/2025
300722.ZK	12/16/2024	SDB3261862936	1,800.00	4.0845	7,183.93	7,352.15	0.0000	4.5800	50.0000	0.0000	(0.9140)	(0.1021)	0.0000	1	(1.0161)	01/06/2025
300722.ZK	12/16/2024	SDB3261862936	1,600.00	4.0845	6,385.72	6,535.25	0.0000	4.5800	50.0000	0.0000	(0.8124)	(0.0908)	0.0000	1	(0.9032)	01/06/2025
300722.ZK	12/13/2024	SDB3261862936	200.00	4.0752	798.21	815.05	0.0000	4.5800	50.0000	0.0000	(0.3047)	(0.0340)	0.0000	3	(0.3386)	01/06/2025
300722.ZK	12/13/2024	SDB3261862936	300.00	4.0752	1,197.32	1,222.57	0.0000	4.5800	50.0000	0.0000	(0.4570)	(0.0509)	0.0000	3	(0.5079)	01/06/2025
300722.ZK	12/13/2024	SDB3261862936	1,400.00	4.0752	5,587.50	5,705.33	0.0000	4.5800	50.0000	0.0000	(2.1326)	(0.2377)	0.0000	3	(2.3703)	01/06/2025
300722.ZK	12/13/2024	SDB3261862936	1,800.00	4.0752	7,183.93	7,335.43	0.0000	4.5800	50.0000	0.0000	(2.7419)	(0.3056)	0.0000	3	(3.0475)	01/06/2025
300722.ZK	12/13/2024	SDB3261862936	1,600.00	4.0752	6,385.72	6,520.38	0.0000	4.5800	50.0000	0.0000	(2.4372)	(0.2717)	0.0000	3	(2.7089)	01/06/2025
300722.ZK	12/12/2024	SDB3261862936	200.00	3.9936	798.21	798.72	0.0000	4.5800	50.0000	0.0000	(0.1016)	(0.0111)	0.0000	1	(0.1126)	01/06/2025
300722.ZK	12/12/2024	SDB3261862936	300.00	3.9936	1,197.32	1,198.07	0.0000	4.5800	50.0000	0.0000	(0.1523)	(0.0166)	0.0000	1	(0.1690)	01/06/2025
300722.ZK	12/12/2024	SDB3261862936	1,400.00	3.9936	5,587.50	5,591.01	0.0000	4.5800	50.0000	0.0000	(0.7109)	(0.0777)	0.0000	1	(0.7885)	01/06/2025
300722.ZK	12/12/2024	SDB3261862936	1,800.00	3.9936	7,183.93	7,188.45	0.0000	4.5800	50.0000	0.0000	(0.9140)	(0.0998)	0.0000	1	(1.0138)	01/06/2025
300722.ZK	12/12/2024	SDB3261862936	1,600.00	3.9936	6,385.72	6,389.73	0.0000	4.5800	50.0000	0.0000	(0.8124)	(0.0887)	0.0000	1	(0.9012)	01/06/2025
300722.ZK	12/11/2024	SDB3261862936	200.00	4.0698	798.21	813.96	0.0000	4.5800	50.0000	0.0000	(0.1016)	(0.0113)	0.0000	1	(0.1129)	01/06/2025
300722.ZK	12/11/2024	SDB3261862936	300.00	4.0698	1,197.32	1,220.93	0.0000	4.5800	50.0000	0.0000	(0.1523)	(0.0170)	0.0000	1	(0.1693)	01/06/2025
300722.ZK	12/11/2024	SDB3261862936	1,400.00	4.0698	5,587.50	5,697.68	0.0000	4.5800	50.0000	0.0000	(0.7109)	(0.0791)	0.0000	1	(0.7900)	01/06/2025
300722.ZK	12/11/2024	SDB3261862936	1,800.00	4.0698	7,183.93	7,325.59	0.0000	4.5800	50.0000	0.0000	(0.9140)	(0.1017)	0.0000	1	(1.0157)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
JIANGXI XINYU GUOKE TECHNOLOGY CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
300722.ZK	12/11/2024	SDB3261862936	1,600.00	4.0698	6,385.72	6,511.64	0.0000	4.5800	50.0000	0.0000	(0.8124)	(0.0904)	0.0000	1	(0.9028)	01/06/2025
300722.ZK	12/10/2024	SDB3261862936	200.00	4.0849	798.21	816.98	0.0000	4.5800	50.0000	0.0000	(0.1016)	(0.0113)	0.0000	1	(0.1129)	01/06/2025
300722.ZK	12/10/2024	SDB3261862936	1,100.00	4.0849	4,390.18	4,493.37	0.0000	4.5800	50.0000	0.0000	(0.5585)	(0.0624)	0.0000	1	(0.6209)	01/06/2025
300722.ZK	12/10/2024	SDB3261862936	1,400.00	4.0849	5,587.50	5,718.84	0.0000	4.5800	50.0000	0.0000	(0.7109)	(0.0794)	0.0000	1	(0.7903)	01/06/2025
300722.ZK	12/10/2024	SDB3261862936	1,800.00	4.0849	7,183.93	7,352.79	0.0000	4.5800	50.0000	0.0000	(0.9140)	(0.1021)	0.0000	1	(1.0161)	01/06/2025
300722.ZK	12/10/2024	SDB3261862936	1,600.00	4.0849	6,385.72	6,535.82	0.0000	4.5800	50.0000	0.0000	(0.8124)	(0.0908)	0.0000	1	(0.9032)	01/06/2025
300722.ZK	12/09/2024	SDB3261862936	200.00	3.9780	798.21	795.61	0.0000	4.5800	50.0000	0.0000	(0.1016)	(0.0111)	0.0000	1	(0.1126)	01/06/2025
300722.ZK	12/09/2024	SDB3261862936	1,100.00	3.9780	4,390.18	4,375.84	0.0000	4.5800	50.0000	0.0000	(0.5585)	(0.0608)	0.0000	1	(0.6193)	01/06/2025
300722.ZK	12/09/2024	SDB3261862936	1,400.00	3.9780	5,587.50	5,569.25	0.0000	4.5800	50.0000	0.0000	(0.7109)	(0.0774)	0.0000	1	(0.7882)	01/06/2025
300722.ZK	12/09/2024	SDB3261862936	1,800.00	3.9780	7,183.93	7,160.47	0.0000	4.5800	50.0000	0.0000	(0.9140)	(0.0995)	0.0000	1	(1.0134)	01/06/2025
300722.ZK	12/09/2024	SDB3261862936	1,600.00	3.9780	6,385.72	6,364.86	0.0000	4.5800	50.0000	0.0000	(0.8124)	(0.0884)	0.0000	1	(0.9008)	01/06/2025
300722.ZK	12/06/2024	SDB3261862936	200.00	4.0277	798.21	805.53	0.0000	4.5800	50.0000	0.0000	(0.3047)	(0.0336)	0.0000	3	(0.3382)	01/06/2025
300722.ZK	12/06/2024	SDB3261862936	1,100.00	4.0277	4,390.18	4,430.44	0.0000	4.5800	50.0000	0.0000	(1.6756)	(0.1846)	0.0000	3	(1.8602)	01/06/2025
300722.ZK	12/06/2024	SDB3261862936	1,400.00	4.0277	5,587.50	5,638.74	0.0000	4.5800	50.0000	0.0000	(2.1326)	(0.2349)	0.0000	3	(2.3675)	01/06/2025
300722.ZK	12/06/2024	SDB3261862936	1,800.00	4.0277	7,183.93	7,249.81	0.0000	4.5800	50.0000	0.0000	(2.7419)	(0.3021)	0.0000	3	(3.0439)	01/06/2025
300722.ZK	12/06/2024	SDB3261862936	1,600.00	4.0277	6,385.72	6,444.28	0.0000	4.5800	50.0000	0.0000	(2.4372)	(0.2685)	0.0000	3	(2.7057)	01/06/2025
300722.ZK	12/05/2024	SDB3261862936	200.00	4.0938	798.21	818.77	0.0000	4.5800	50.0000	0.0000	(0.1016)	(0.0114)	0.0000	1	(0.1129)	01/06/2025
300722.ZK	12/05/2024	SDB3261862936	1,100.00	4.0938	4,390.18	4,503.23	0.0000	4.5800	50.0000	0.0000	(0.5585)	(0.0625)	0.0000	1	(0.6211)	01/06/2025
300722.ZK	12/05/2024	SDB3261862936	1,400.00	4.0938	5,587.50	5,731.38	0.0000	4.5800	50.0000	0.0000	(0.7109)	(0.0796)	0.0000	1	(0.7905)	01/06/2025
300722.ZK	12/05/2024	SDB3261862936	1,800.00	4.0938	7,183.93	7,368.92	0.0000	4.5800	50.0000	0.0000	(0.9140)	(0.1023)	0.0000	1	(1.0163)	01/06/2025
300722.ZK	12/05/2024	SDB3261862936	1,600.00	4.0938	6,385.72	6,550.15	0.0000	4.5800	50.0000	0.0000	(0.8124)	(0.0910)	0.0000	1	(0.9034)	01/06/2025
300722.ZK	12/04/2024	SDB3261862936	200.00	3.9911	798.21	798.21	0.0000	4.5800	50.0000	0.0000	(0.1016)	(0.0111)	0.0000	1	(0.1126)	01/06/2025
300722.ZK	12/04/2024	SDB3261862936	1,100.00	3.9911	4,390.18	4,390.18	0.0000	4.5800	50.0000	0.0000	(0.5585)	(0.0610)	0.0000	1	(0.6195)	01/06/2025
300722.ZK	12/04/2024	SDB3261862936	1,400.00	3.9911	5,587.50	5,587.50	0.0000	4.5800	50.0000	0.0000	(0.7109)	(0.0776)	0.0000	1	(0.7885)	01/06/2025
300722.ZK	12/04/2024	SDB3261862936	1,800.00	3.9911	7,183.93	7,183.93	0.0000	4.5800	50.0000	0.0000	(0.9140)	(0.0998)	0.0000	1	(1.0137)	01/06/2025
300722.ZK	12/04/2024	SDB3261862936	1,600.00	3.9911	6,385.72	6,385.72	0.0000	4.5800	50.0000	0.0000	(0.8124)	(0.0887)	0.0000	1	(0.9011)	01/06/2025
TOTAL JIANGXI XINYU GUOKE TECHNOLOGY CO., LTD CMN CLASS A SERIES NORTHBOUND												(69.2935)	(7.6630)	0.0000	(76.9565)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
JIANGYIN HAIDA RUBBER AND PLASTIC CO LTD CMN CLASS A SERIES NORTHBOUND																
300320.ZK	01/03/2025	SDB3263185981	1,900.00	1.3544	2,640.85	2,573.36	0.0000	4.3300	50.0000	0.0000	(0.9529)	(0.1072)	0.0000	3	(1.0601)	01/06/2025
300320.ZK	01/03/2025	SDB3263185981	900.00	1.3544	1,247.63	1,218.96	0.0000	4.3300	50.0000	0.0000	(0.4502)	(0.0508)	0.0000	3	(0.5010)	01/06/2025
300320.ZK	01/03/2025	SDB3263185981	3,400.00	1.3544	4,627.88	4,604.97	0.0000	4.3300	50.0000	0.0000	(1.6699)	(0.1919)	0.0000	3	(1.8618)	01/06/2025
300320.ZK	01/03/2025	SDB3263185981	1,200.00	1.3544	1,635.14	1,625.28	0.0000	4.3300	50.0000	0.0000	(0.5900)	(0.0677)	0.0000	3	(0.6577)	01/06/2025
300320.ZK	01/03/2025	SDB3263185981	1,300.00	1.3544	1,781.65	1,760.72	0.0000	4.3300	50.0000	0.0000	(0.6429)	(0.0734)	0.0000	3	(0.7162)	01/06/2025
300320.ZK	01/03/2025	SDB3263185981	3,900.00	1.3544	5,364.29	5,282.17	0.0000	4.3300	50.0000	0.0000	(1.9356)	(0.2201)	0.0000	3	(2.1557)	01/06/2025
300320.ZK	01/03/2025	SDB3263185981	1,400.00	1.3544	2,042.58	1,896.16	0.0000	4.3300	50.0000	0.0000	(0.7370)	(0.0790)	0.0000	3	(0.8160)	01/06/2025
300320.ZK	01/03/2025	SDB3263185981	300.00	1.3544	437.90	406.32	0.0000	4.3300	50.0000	0.0000	(0.1580)	(0.0169)	0.0000	3	(0.1749)	01/06/2025
300320.ZK	01/03/2025	SDB3263185981	300.00	1.3544	445.26	406.32	0.0000	4.3300	50.0000	0.0000	(0.1607)	(0.0169)	0.0000	3	(0.1776)	01/06/2025
300320.ZK	01/03/2025	SDB3263185981	4,100.00	1.3544	6,085.28	5,553.05	0.0000	4.3300	50.0000	0.0000	(2.1958)	(0.2314)	0.0000	3	(2.4271)	01/06/2025
300320.ZK	01/03/2025	SDB3263185981	3,600.00	1.3544	5,343.17	4,875.85	0.0000	4.3300	50.0000	0.0000	(1.9280)	(0.2032)	0.0000	3	(2.1312)	01/06/2025
300320.ZK	01/02/2025	SDB3263185981	1,900.00	1.3637	2,640.85	2,591.10	0.0000	4.3300	50.0000	0.0000	(0.3176)	(0.0360)	0.0000	1	(0.3536)	01/06/2025
300320.ZK	01/02/2025	SDB3263185981	900.00	1.3637	1,247.63	1,227.37	0.0000	4.3300	50.0000	0.0000	(0.1501)	(0.0170)	0.0000	1	(0.1671)	01/06/2025
300320.ZK	01/02/2025	SDB3263185981	3,400.00	1.3637	4,627.88	4,636.71	0.0000	4.3300	50.0000	0.0000	(0.5566)	(0.0644)	0.0000	1	(0.6210)	01/06/2025
300320.ZK	01/02/2025	SDB3263185981	1,200.00	1.3637	1,635.14	1,636.49	0.0000	4.3300	50.0000	0.0000	(0.1967)	(0.0227)	0.0000	1	(0.2194)	01/06/2025
300320.ZK	01/02/2025	SDB3263185981	1,300.00	1.3637	1,781.65	1,772.86	0.0000	4.3300	50.0000	0.0000	(0.2143)	(0.0246)	0.0000	1	(0.2389)	01/06/2025
300320.ZK	01/02/2025	SDB3263185981	3,900.00	1.3637	5,364.29	5,318.58	0.0000	4.3300	50.0000	0.0000	(0.6452)	(0.0739)	0.0000	1	(0.7191)	01/06/2025
300320.ZK	01/02/2025	SDB3263185981	1,400.00	1.3637	2,042.58	1,909.23	0.0000	4.3300	50.0000	0.0000	(0.2457)	(0.0265)	0.0000	1	(0.2722)	01/06/2025
300320.ZK	01/02/2025	SDB3263185981	300.00	1.3637	437.90	409.12	0.0000	4.3300	50.0000	0.0000	(0.0527)	(0.0057)	0.0000	1	(0.0584)	01/06/2025
300320.ZK	01/02/2025	SDB3263185981	300.00	1.3637	445.26	409.12	0.0000	4.3300	50.0000	0.0000	(0.0536)	(0.0057)	0.0000	1	(0.0592)	01/06/2025
300320.ZK	01/02/2025	SDB3263185981	4,100.00	1.3637	6,085.28	5,591.33	0.0000	4.3300	50.0000	0.0000	(0.7319)	(0.0777)	0.0000	1	(0.8096)	01/06/2025
300320.ZK	01/02/2025	SDB3263185981	3,600.00	1.3637	5,343.17	4,909.46	0.0000	4.3300	50.0000	0.0000	(0.6427)	(0.0682)	0.0000	1	(0.7109)	01/06/2025
300320.ZK	12/31/2024	SDB3263185981	1,900.00	1.3801	2,640.85	2,622.11	0.0000	4.3300	50.0000	0.0000	(0.6353)	(0.0728)	0.0000	2	(0.7081)	01/06/2025
300320.ZK	12/31/2024	SDB3263185981	900.00	1.3801	1,247.63	1,242.05	0.0000	4.3300	50.0000	0.0000	(0.3001)	(0.0345)	0.0000	2	(0.3346)	01/06/2025
300320.ZK	12/31/2024	SDB3263185981	3,400.00	1.3801	4,627.88	4,692.19	0.0000	4.3300	50.0000	0.0000	(1.1133)	(0.1303)	0.0000	2	(1.2436)	01/06/2025
300320.ZK	12/31/2024	SDB3263185981	1,200.00	1.3801	1,635.14	1,656.07	0.0000	4.3300	50.0000	0.0000	(0.3933)	(0.0460)	0.0000	2	(0.4393)	01/06/2025
300320.ZK	12/31/2024	SDB3263185981	1,300.00	1.3801	1,781.65	1,794.07	0.0000	4.3300	50.0000	0.0000	(0.4286)	(0.0498)	0.0000	2	(0.4784)	01/06/2025
300320.ZK	12/31/2024	SDB3263185981	3,900.00	1.3801	5,364.29	5,382.22	0.0000	4.3300	50.0000	0.0000	(1.2904)	(0.1495)	0.0000	2	(1.4399)	01/06/2025
300320.ZK	12/31/2024	SDB3263185981	1,400.00	1.3801	2,042.58	1,932.08	0.0000	4.3300	50.0000	0.0000	(0.4914)	(0.0537)	0.0000	2	(0.5450)	01/06/2025
300320.ZK	12/31/2024	SDB3263185981	300.00	1.3801	437.90	414.02	0.0000	4.3300	50.0000	0.0000	(0.1053)	(0.0115)	0.0000	2	(0.1168)	01/06/2025
300320.ZK	12/31/2024	SDB3263185981	300.00	1.3801	445.26	414.02	0.0000	4.3300	50.0000	0.0000	(0.1071)	(0.0115)	0.0000	2	(0.1186)	01/06/2025
300320.ZK	12/31/2024	SDB3263185981	4,100.00	1.3801	6,085.28	5,658.23	0.0000	4.3300	50.0000	0.0000	(1.4638)	(0.1572)	0.0000	2	(1.6210)	01/06/2025
300320.ZK	12/31/2024	SDB3263185981	3,600.00	1.3801	5,343.17	4,968.20	0.0000	4.3300	50.0000	0.0000	(1.2853)	(0.1380)	0.0000	2	(1.4233)	01/06/2025
300320.ZK	12/30/2024	SDB3263185981	1,900.00	1.3648	2,640.85	2,593.03	0.0000	4.3300	50.0000	0.0000	(0.3176)	(0.0360)	0.0000	1	(0.3537)	01/06/2025
300320.ZK	12/30/2024	SDB3263185981	900.00	1.3648	1,247.63	1,228.28	0.0000	4.3300	50.0000	0.0000	(0.1501)	(0.0171)	0.0000	1	(0.1671)	01/06/2025
300320.ZK	12/30/2024	SDB3263185981	3,400.00	1.3648	4,627.88	4,640.16	0.0000	4.3300	50.0000	0.0000	(0.5566)	(0.0644)	0.0000	1	(0.6211)	01/06/2025
300320.ZK	12/30/2024	SDB3263185981	1,200.00	1.3648	1,635.14	1,637.70	0.0000	4.3300	50.0000	0.0000	(0.1967)	(0.0227)	0.0000	1	(0.2194)	01/06/2025
300320.ZK	12/30/2024	SDB3263185981	1,300.00	1.3648	1,781.65	1,774.18	0.0000	4.3300	50.0000	0.0000	(0.2143)	(0.0246)	0.0000	1	(0.2389)	01/06/2025
300320.ZK	12/30/2024	SDB3263185981	3,900.00	1.3648	5,364.29	5,322.54	0.0000	4.3300	50.0000	0.0000	(0.6452)	(0.0739)	0.0000	1	(0.7191)	01/06/2025
300320.ZK	12/30/2024	SDB3263185981	1,400.00	1.3648	2,042.58	1,910.65	0.0000	4.3300	50.0000	0.0000	(0.2457)	(0.0265)	0.0000	1	(0.2722)	01/06/2025
300320.ZK	12/30/2024	SDB3263185981	300.00	1.3648	437.90	409.43	0.0000	4.3300	50.0000	0.0000	(0.0527)	(0.0057)	0.0000	1	(0.0584)	01/06/2025
300320.ZK	12/30/2024	SDB3263185981	300.00	1.3648	445.26	409.43	0.0000	4.3300	50.0000	0.0000	(0.0536)	(0.0057)	0.0000	1	(0.0592)	01/06/2025
300320.ZK	12/30/2024	SDB3263185981	4,100.00	1.3648	6,085.28	5,595.49	0.0000	4.3300	50.0000	0.0000	(0.7319)	(0.0777)	0.0000	1	(0.8096)	01/06/2025
300320.ZK	12/30/2024	SDB3263185981	3,600.00	1.3648	5,343.17	4,913.11	0.0000	4.3300	50.0000	0.0000	(0.6427)	(0.0682)	0.0000	1	(0.7109)	01/06/2025
300320.ZK	12/27/2024	SDB3263185981	1,900.00	1.3916	2,640.85	2,644.09	0.0000	4.3300	50.0000	0.0000	(0.9529)	(0.1102)	0.0000	3	(1.0631)	01/06/2025
300320.ZK	12/27/2024	SDB3263185981	900.00	1.3916	1,247.63	1,252.46	0.0000	4.3300	50.0000	0.0000	(0.4502)	(0.0522)	0.0000	3	(0.5024)	01/06/2025
300320.ZK	12/27/2024	SDB3263185981	3,400.00	1.3916	4,627.88	4,731.53	0.0000	4.3300	50.0000	0.0000	(1.6699)	(0.1971)	0.0000	3	(1.8670)	01/06/2025
300320.ZK	12/27/2024	SDB3263185981	1,200.00	1.3916	1,635.14	1,669.95	0.0000	4.3300	50.0000	0.0000	(0.5900)	(0.0696)	0.0000	3	(0.6596)	01/06/2025
300320.ZK	12/27/2024	SDB3263185981	1,300.00	1.3916	1,781.65	1,809.11	0.0000	4.3300	50.0000	0.0000	(0.6429)	(0.0754)	0.0000	3	(0.7183)	01/06/2025
300320.ZK	12/27/2024	SDB3263185981	3,900.00	1.3916	5,364.29	5,427.34	0.0000	4.3300	50.0000	0.0000	(1.9356)	(0.2261)	0.0000	3	(2.1618)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
JIANGYIN HAIDA RUBBER AND PLASTIC CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
300320.ZK	12/27/2024	SDB3263185981	1,400.00	1.3916	2,042.58	1,948.28	0.0000	4.3300	50.0000	0.0000	(0.7370)	(0.0812)	0.0000	3	(0.8182)	01/06/2025
300320.ZK	12/27/2024	SDB3263185981	300.00	1.3916	437.90	417.49	0.0000	4.3300	50.0000	0.0000	(0.1580)	(0.0174)	0.0000	3	(0.1754)	01/06/2025
300320.ZK	12/27/2024	SDB3263185981	300.00	1.3916	445.26	417.49	0.0000	4.3300	50.0000	0.0000	(0.1607)	(0.0174)	0.0000	3	(0.1781)	01/06/2025
300320.ZK	12/27/2024	SDB3263185981	4,100.00	1.3916	6,085.28	5,705.67	0.0000	4.3300	50.0000	0.0000	(2.1958)	(0.2377)	0.0000	3	(2.4335)	01/06/2025
300320.ZK	12/27/2024	SDB3263185981	3,600.00	1.3916	5,343.17	5,009.85	0.0000	4.3300	50.0000	0.0000	(1.9280)	(0.2087)	0.0000	3	(2.1367)	01/06/2025
300320.ZK	12/26/2024	SDB3263185981	1,900.00	1.3727	2,640.85	2,608.15	0.0000	4.3300	50.0000	0.0000	(0.3176)	(0.0362)	0.0000	1	(0.3539)	01/06/2025
300320.ZK	12/26/2024	SDB3263185981	3,400.00	1.3727	4,627.88	4,667.21	0.0000	4.3300	50.0000	0.0000	(0.5566)	(0.0648)	0.0000	1	(0.6215)	01/06/2025
300320.ZK	12/26/2024	SDB3263185981	1,200.00	1.3727	1,635.14	1,647.25	0.0000	4.3300	50.0000	0.0000	(0.0229)	(0.0229)	0.0000	1	(0.2195)	01/06/2025
300320.ZK	12/26/2024	SDB3263185981	1,300.00	1.3727	1,781.65	1,784.52	0.0000	4.3300	50.0000	0.0000	(0.2143)	(0.0248)	0.0000	1	(0.2391)	01/06/2025
300320.ZK	12/26/2024	SDB3263185981	3,900.00	1.3727	5,364.29	5,353.57	0.0000	4.3300	50.0000	0.0000	(0.6452)	(0.0744)	0.0000	1	(0.7196)	01/06/2025
300320.ZK	12/26/2024	SDB3263185981	1,400.00	1.3727	2,042.58	1,921.79	0.0000	4.3300	50.0000	0.0000	(0.2457)	(0.0267)	0.0000	1	(0.2724)	01/06/2025
300320.ZK	12/26/2024	SDB3263185981	300.00	1.3727	437.90	411.81	0.0000	4.3300	50.0000	0.0000	(0.0527)	(0.0057)	0.0000	1	(0.0584)	01/06/2025
300320.ZK	12/26/2024	SDB3263185981	300.00	1.3727	445.26	411.81	0.0000	4.3300	50.0000	0.0000	(0.0536)	(0.0057)	0.0000	1	(0.0593)	01/06/2025
300320.ZK	12/26/2024	SDB3263185981	4,100.00	1.3727	6,085.28	5,628.11	0.0000	4.3300	50.0000	0.0000	(0.7319)	(0.0782)	0.0000	1	(0.8101)	01/06/2025
300320.ZK	12/26/2024	SDB3263185981	3,600.00	1.3727	5,343.17	4,941.76	0.0000	4.3300	50.0000	0.0000	(0.6427)	(0.0686)	0.0000	1	(0.7113)	01/06/2025
300320.ZK	12/24/2024	SDB3263185981	1,900.00	1.3727	2,640.85	2,608.15	0.0000	4.3300	50.0000	0.0000	(0.6353)	(0.0724)	0.0000	2	(0.7077)	01/06/2025
300320.ZK	12/24/2024	SDB3263185981	3,400.00	1.3727	4,627.88	4,667.21	0.0000	4.3300	50.0000	0.0000	(1.1133)	(0.1296)	0.0000	2	(1.2429)	01/06/2025
300320.ZK	12/24/2024	SDB3263185981	1,200.00	1.3727	1,635.14	1,647.25	0.0000	4.3300	50.0000	0.0000	(0.3933)	(0.0458)	0.0000	2	(0.4391)	01/06/2025
300320.ZK	12/24/2024	SDB3263185981	1,300.00	1.3727	1,781.65	1,784.52	0.0000	4.3300	50.0000	0.0000	(0.4286)	(0.0496)	0.0000	2	(0.4782)	01/06/2025
300320.ZK	12/24/2024	SDB3263185981	3,900.00	1.3727	5,364.29	5,353.57	0.0000	4.3300	50.0000	0.0000	(1.2904)	(0.1487)	0.0000	2	(1.4391)	01/06/2025
300320.ZK	12/24/2024	SDB3263185981	1,400.00	1.3727	2,042.58	1,921.79	0.0000	4.3300	50.0000	0.0000	(0.4914)	(0.0534)	0.0000	2	(0.5447)	01/06/2025
300320.ZK	12/24/2024	SDB3263185981	300.00	1.3727	437.90	411.81	0.0000	4.3300	50.0000	0.0000	(0.1053)	(0.0114)	0.0000	2	(0.1168)	01/06/2025
300320.ZK	12/24/2024	SDB3263185981	300.00	1.3727	445.26	411.81	0.0000	4.3300	50.0000	0.0000	(0.1071)	(0.0114)	0.0000	2	(0.1186)	01/06/2025
300320.ZK	12/24/2024	SDB3263185981	4,100.00	1.3727	6,085.28	5,628.11	0.0000	4.3300	50.0000	0.0000	(1.4638)	(0.1563)	0.0000	2	(1.6202)	01/06/2025
300320.ZK	12/24/2024	SDB3263185981	3,600.00	1.3727	5,343.17	4,941.76	0.0000	4.3300	50.0000	0.0000	(1.2853)	(0.1373)	0.0000	2	(1.4226)	01/06/2025
300320.ZK	12/23/2024	SDB3263185981	1,300.00	1.3730	1,781.65	1,784.95	0.0000	4.3300	50.0000	0.0000	(0.2143)	(0.0248)	0.0000	1	(0.2391)	01/06/2025
300320.ZK	12/23/2024	SDB3263185981	3,900.00	1.3730	5,364.29	5,354.85	0.0000	4.3300	50.0000	0.0000	(0.6452)	(0.0744)	0.0000	1	(0.7196)	01/06/2025
300320.ZK	12/23/2024	SDB3263185981	1,400.00	1.3730	2,042.58	1,922.25	0.0000	4.3300	50.0000	0.0000	(0.2457)	(0.0267)	0.0000	1	(0.2724)	01/06/2025
300320.ZK	12/23/2024	SDB3263185981	300.00	1.3730	437.90	411.91	0.0000	4.3300	50.0000	0.0000	(0.0527)	(0.0057)	0.0000	1	(0.0584)	01/06/2025
300320.ZK	12/23/2024	SDB3263185981	300.00	1.3730	445.26	411.91	0.0000	4.3300	50.0000	0.0000	(0.0536)	(0.0057)	0.0000	1	(0.0593)	01/06/2025
300320.ZK	12/23/2024	SDB3263185981	4,100.00	1.3730	6,085.28	5,629.46	0.0000	4.3300	50.0000	0.0000	(0.7319)	(0.0782)	0.0000	1	(0.8101)	01/06/2025
300320.ZK	12/23/2024	SDB3263185981	3,600.00	1.3730	5,343.17	4,942.94	0.0000	4.3300	50.0000	0.0000	(0.6427)	(0.0687)	0.0000	1	(0.7113)	01/06/2025
300320.ZK	12/20/2024	SDB3263185981	1,400.00	1.3728	2,042.58	1,921.87	0.0000	4.3300	50.0000	0.0000	(0.7370)	(0.0801)	0.0000	3	(0.8171)	01/06/2025
300320.ZK	12/20/2024	SDB3263185981	300.00	1.3728	437.90	411.83	0.0000	4.3300	50.0000	0.0000	(0.1580)	(0.0172)	0.0000	3	(0.1752)	01/06/2025
300320.ZK	12/20/2024	SDB3263185981	300.00	1.3728	445.26	411.83	0.0000	4.3300	50.0000	0.0000	(0.1607)	(0.0172)	0.0000	3	(0.1778)	01/06/2025
300320.ZK	12/20/2024	SDB3263185981	4,100.00	1.3728	6,085.28	5,628.34	0.0000	4.3300	50.0000	0.0000	(2.1958)	(0.2345)	0.0000	3	(2.4303)	01/06/2025
300320.ZK	12/20/2024	SDB3263185981	3,600.00	1.3728	5,343.17	4,941.95	0.0000	4.3300	50.0000	0.0000	(1.9280)	(0.2059)	0.0000	3	(2.1339)	01/06/2025
300320.ZK	12/19/2024	SDB3263185981	1,400.00	1.4422	2,042.58	2,019.12	0.0000	4.5800	50.0000	0.0000	(0.2599)	(0.0280)	0.0000	1	(0.2879)	01/06/2025
300320.ZK	12/19/2024	SDB3263185981	300.00	1.4422	437.90	432.67	0.0000	4.5800	50.0000	0.0000	(0.0557)	(0.0060)	0.0000	1	(0.0617)	01/06/2025
300320.ZK	12/19/2024	SDB3263185981	300.00	1.4422	445.26	432.67	0.0000	4.5800	50.0000	0.0000	(0.0566)	(0.0060)	0.0000	1	(0.0627)	01/06/2025
300320.ZK	12/19/2024	SDB3263185981	4,100.00	1.4422	6,085.28	5,913.12	0.0000	4.5800	50.0000	0.0000	(0.7742)	(0.0821)	0.0000	1	(0.8563)	01/06/2025
300320.ZK	12/19/2024	SDB3263185981	3,600.00	1.4422	5,343.17	5,192.01	0.0000	4.5800	50.0000	0.0000	(0.6798)	(0.0721)	0.0000	1	(0.7519)	01/06/2025
300320.ZK	12/18/2024	SDB3263185981	300.00	1.4708	445.26	441.23	0.0000	4.5800	50.0000	0.0000	(0.0566)	(0.0061)	0.0000	1	(0.0628)	01/06/2025
300320.ZK	12/18/2024	SDB3263185981	4,100.00	1.4708	6,085.28	6,030.20	0.0000	4.5800	50.0000	0.0000	(0.7742)	(0.0838)	0.0000	1	(0.8579)	01/06/2025
300320.ZK	12/18/2024	SDB3263185981	3,600.00	1.4708	5,343.17	5,294.81	0.0000	4.5800	50.0000	0.0000	(0.6798)	(0.0735)	0.0000	1	(0.7533)	01/06/2025
300320.ZK	12/17/2024	SDB3263185981	300.00	1.5111	445.26	453.34	0.0000	4.5800	50.0000	0.0000	(0.0566)	(0.0063)	0.0000	1	(0.0629)	01/06/2025
300320.ZK	12/17/2024	SDB3263185981	4,100.00	1.5111	6,085.28	6,195.58	0.0000	4.5800	50.0000	0.0000	(0.7742)	(0.0860)	0.0000	1	(0.8602)	01/06/2025
300320.ZK	12/17/2024	SDB3263185981	3,600.00	1.5111	5,343.17	5,440.02	0.0000	4.5800	50.0000	0.0000	(0.6798)	(0.0756)	0.0000	1	(0.7553)	01/06/2025
300320.ZK	12/16/2024	SDB3263185981	300.00	1.5241	445.26	457.24	0.0000	4.5800	50.0000	0.0000	(0.0566)	(0.0064)	0.0000	1	(0.0630)	01/06/2025
300320.ZK	12/16/2024	SDB3263185981	4,100.00	1.5241	6,085.28	6,248.89	0.0000	4.5800	50.0000	0.0000	(0.7742)	(0.0868)	0.0000	1	(0.8610)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
JIANGYIN HAIDA RUBBER AND PLASTIC CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
300320.ZK	12/16/2024	SDB3263185981	3,600.00	1.5241	5,343.17	5,486.83	0.0000	4.5800	50.0000	0.0000	(0.6798)	(0.0762)	0.0000	1	(0.7560)	01/06/2025
300320.ZK	12/13/2024	SDB3263185981	300.00	1.5406	445.26	462.19	0.0000	4.5800	50.0000	0.0000	(0.1699)	(0.0193)	0.0000	3	(0.1892)	01/06/2025
300320.ZK	12/13/2024	SDB3263185981	4,100.00	1.5406	6,085.28	6,316.62	0.0000	4.5800	50.0000	0.0000	(2.3225)	(0.2632)	0.0000	3	(2.5857)	01/06/2025
300320.ZK	12/13/2024	SDB3263185981	3,600.00	1.5406	5,343.17	5,546.30	0.0000	4.5800	50.0000	0.0000	(2.0393)	(0.2311)	0.0000	3	(2.2704)	01/06/2025
300320.ZK	12/12/2024	SDB3263185981	300.00	1.5264	445.26	457.92	0.0000	4.5800	50.0000	0.0000	(0.0566)	(0.0064)	0.0000	1	(0.0630)	01/06/2025
300320.ZK	12/12/2024	SDB3263185981	4,100.00	1.5264	6,085.28	6,258.21	0.0000	4.5800	50.0000	0.0000	(0.7742)	(0.0869)	0.0000	1	(0.8611)	01/06/2025
300320.ZK	12/12/2024	SDB3263185981	3,600.00	1.5264	5,343.17	5,495.01	0.0000	4.5800	50.0000	0.0000	(0.6798)	(0.0763)	0.0000	1	(0.7561)	01/06/2025
300320.ZK	12/11/2024	SDB3263185981	300.00	1.5200	445.26	455.99	0.0000	4.5800	50.0000	0.0000	(0.0566)	(0.0063)	0.0000	1	(0.0630)	01/06/2025
300320.ZK	12/11/2024	SDB3263185981	4,100.00	1.5200	6,085.28	6,231.88	0.0000	4.5800	50.0000	0.0000	(0.7742)	(0.0866)	0.0000	1	(0.8607)	01/06/2025
300320.ZK	12/11/2024	SDB3263185981	3,600.00	1.5200	5,343.17	5,471.89	0.0000	4.5800	50.0000	0.0000	(0.6798)	(0.0760)	0.0000	1	(0.7558)	01/06/2025
300320.ZK	12/10/2024	SDB3263185981	300.00	1.5188	445.26	455.63	0.0000	4.5800	50.0000	0.0000	(0.0566)	(0.0063)	0.0000	1	(0.0630)	01/06/2025
300320.ZK	12/10/2024	SDB3263185981	4,100.00	1.5188	6,085.28	6,226.98	0.0000	4.5800	50.0000	0.0000	(0.7742)	(0.0865)	0.0000	1	(0.8607)	01/06/2025
300320.ZK	12/10/2024	SDB3263185981	3,600.00	1.5188	5,343.17	5,467.59	0.0000	4.5800	50.0000	0.0000	(0.6798)	(0.0759)	0.0000	1	(0.7557)	01/06/2025
300320.ZK	12/09/2024	SDB3263185981	300.00	1.5196	445.26	455.87	0.0000	4.5800	50.0000	0.0000	(0.0566)	(0.0063)	0.0000	1	(0.0630)	01/06/2025
300320.ZK	12/09/2024	SDB3263185981	4,100.00	1.5196	6,085.28	6,230.20	0.0000	4.5800	50.0000	0.0000	(0.7742)	(0.0865)	0.0000	1	(0.8607)	01/06/2025
300320.ZK	12/09/2024	SDB3263185981	3,600.00	1.5196	5,343.17	5,470.42	0.0000	4.5800	50.0000	0.0000	(0.6798)	(0.0760)	0.0000	1	(0.7557)	01/06/2025
300320.ZK	12/06/2024	SDB3263185981	300.00	1.5508	445.26	465.24	0.0000	4.5800	50.0000	0.0000	(0.1699)	(0.0194)	0.0000	3	(0.1893)	01/06/2025
300320.ZK	12/06/2024	SDB3263185981	4,100.00	1.5508	6,085.28	6,358.24	0.0000	4.5800	50.0000	0.0000	(2.3225)	(0.2649)	0.0000	3	(2.5875)	01/06/2025
300320.ZK	12/06/2024	SDB3263185981	3,600.00	1.5508	5,343.17	5,582.85	0.0000	4.5800	50.0000	0.0000	(2.0393)	(0.2326)	0.0000	3	(2.2719)	01/06/2025
300320.ZK	12/05/2024	SDB3263185981	300.00	1.5659	445.26	469.77	0.0000	4.5800	50.0000	0.0000	(0.0566)	(0.0065)	0.0000	1	(0.0632)	01/06/2025
300320.ZK	12/05/2024	SDB3263185981	4,100.00	1.5659	6,085.28	6,420.19	0.0000	4.5800	50.0000	0.0000	(0.7742)	(0.0892)	0.0000	1	(0.8634)	01/06/2025
300320.ZK	12/05/2024	SDB3263185981	3,600.00	1.5659	5,343.17	5,637.24	0.0000	4.5800	50.0000	0.0000	(0.6798)	(0.0783)	0.0000	1	(0.7581)	01/06/2025
300320.ZK	12/04/2024	SDB3263185981	300.00	1.4842	445.26	445.26	0.0000	4.5800	50.0000	0.0000	(0.0566)	(0.0062)	0.0000	1	(0.0628)	01/06/2025
300320.ZK	12/04/2024	SDB3263185981	4,100.00	1.4842	6,085.28	6,085.28	0.0000	4.5800	50.0000	0.0000	(0.7742)	(0.0845)	0.0000	1	(0.8587)	01/06/2025
300320.ZK	12/04/2024	SDB3263185981	3,600.00	1.4842	5,343.17	5,343.17	0.0000	4.5800	50.0000	0.0000	(0.6798)	(0.0742)	0.0000	1	(0.7540)	01/06/2025
TOTAL JIANGYIN HAIDA RUBBER AND PLASTIC CO LTD CMN CLASS A SERIES NORTHBOUND												(81.2913)	(9.0549)	0.0000	(90.3462)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
JINDUICHENG MOLYBDENUM GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND																
601958.SH	01/03/2025	SDB3260123407	6,000.00	1.4228	8,714.58	8,536.84	0.0000	4.3300	50.0000	0.0000	(3.1445)	(0.3557)	0.0000	3	(3.5002)	01/06/2025
601958.SH	01/03/2025	SDB3260123407	26,400.00	1.4228	38,344.15	37,562.08	0.0000	4.3300	50.0000	0.0000	(13.8358)	(1.5651)	0.0000	3	(15.4009)	01/06/2025
601958.SH	01/03/2025	SDB3260123407	38,700.00	1.4228	56,209.04	55,062.59	0.0000	4.3300	50.0000	0.0000	(20.2821)	(2.2943)	0.0000	3	(22.5764)	01/06/2025
601958.SH	01/03/2025	SDB3260123407	24,700.00	1.4228	35,875.02	35,143.31	0.0000	4.3300	50.0000	0.0000	(12.9449)	(1.4643)	0.0000	3	(14.4092)	01/06/2025
601958.SH	01/03/2025	SDB3260123407	1,300.00	1.4228	1,888.16	1,849.65	0.0000	4.3300	50.0000	0.0000	(0.6813)	(0.0771)	0.0000	3	(0.7584)	01/06/2025
601958.SH	01/03/2025	SDB3260123407	2,900.00	1.4228	4,212.05	4,126.14	0.0000	4.3300	50.0000	0.0000	(1.5198)	(0.1719)	0.0000	3	(1.6918)	01/06/2025
601958.SH	01/03/2025	SDB3260123407	10,700.00	1.4228	15,541.00	15,224.02	0.0000	4.3300	50.0000	0.0000	(5.6077)	(0.6343)	0.0000	3	(6.2420)	01/06/2025
601958.SH	01/03/2025	SDB3260123407	3,800.00	1.4228	5,519.23	5,406.66	0.0000	4.3300	50.0000	0.0000	(1.9915)	(0.2253)	0.0000	3	(2.2168)	01/06/2025
601958.SH	01/03/2025	SDB3260123407	8,700.00	1.4228	12,636.14	12,378.41	0.0000	4.3300	50.0000	0.0000	(4.5595)	(0.5158)	0.0000	3	(5.0753)	01/06/2025
601958.SH	01/03/2025	SDB3260123407	2,800.00	1.4228	4,066.80	3,983.86	0.0000	4.3300	50.0000	0.0000	(1.4674)	(0.1660)	0.0000	3	(1.6334)	01/06/2025
601958.SH	01/03/2025	SDB3260123407	4,000.00	1.4228	5,809.72	5,691.22	0.0000	4.3300	50.0000	0.0000	(2.0963)	(0.2371)	0.0000	3	(2.3335)	01/06/2025
601958.SH	01/03/2025	SDB3260123407	600.00	1.4228	871.46	853.68	0.0000	4.3300	50.0000	0.0000	(0.3145)	(0.0356)	0.0000	3	(0.3500)	01/06/2025
601958.SH	01/03/2025	SDB3260123407	11,000.00	1.4228	15,976.73	15,650.87	0.0000	4.3300	50.0000	0.0000	(5.7649)	(0.6521)	0.0000	3	(6.4171)	01/06/2025
601958.SH	01/03/2025	SDB3260123407	3,000.00	1.4228	4,357.29	4,268.42	0.0000	4.3300	50.0000	0.0000	(1.5723)	(0.1779)	0.0000	3	(1.7501)	01/06/2025
601958.SH	01/03/2025	SDB3260123407	6,300.00	1.4228	9,150.31	8,963.68	0.0000	4.3300	50.0000	0.0000	(3.3017)	(0.3735)	0.0000	3	(3.6752)	01/06/2025
601958.SH	01/03/2025	SDB3260123407	5,800.00	1.4228	8,424.09	8,252.27	0.0000	4.3300	50.0000	0.0000	(3.0397)	(0.3438)	0.0000	3	(3.3835)	01/06/2025
601958.SH	01/03/2025	SDB3260123407	21,000.00	1.4228	30,501.03	29,878.93	0.0000	4.3300	50.0000	0.0000	(11.0058)	(1.2450)	0.0000	3	(12.2507)	01/06/2025
601958.SH	01/03/2025	SDB3260123407	34,600.00	1.4228	50,254.08	49,229.09	0.0000	4.3300	50.0000	0.0000	(18.1333)	(2.0512)	0.0000	3	(20.1846)	01/06/2025
601958.SH	01/03/2025	SDB3260123407	38,000.00	1.4228	55,192.34	54,066.63	0.0000	4.3300	50.0000	0.0000	(19.9152)	(2.2528)	0.0000	3	(22.1680)	01/06/2025
601958.SH	01/03/2025	SDB3260123407	200.00	1.4228	290.49	284.56	0.0000	4.3300	50.0000	0.0000	(0.1048)	(0.0119)	0.0000	3	(0.1167)	01/06/2025
601958.SH	01/03/2025	SDB3260123407	400.00	1.4228	580.97	569.12	0.0000	4.3300	50.0000	0.0000	(0.2096)	(0.0237)	0.0000	3	(0.2333)	01/06/2025
601958.SH	01/03/2025	SDB3260123407	3,000.00	1.4228	4,357.29	4,268.42	0.0000	4.3300	50.0000	0.0000	(1.5723)	(0.1779)	0.0000	3	(1.7501)	01/06/2025
601958.SH	01/03/2025	SDB3260123407	92,300.00	1.4228	134,059.29	131,324.99	0.0000	4.3300	50.0000	0.0000	(48.3731)	(5.4719)	0.0000	3	(53.8449)	01/06/2025
601958.SH	01/03/2025	SDB3260123407	30,100.00	1.4228	43,718.14	42,826.46	0.0000	4.3300	50.0000	0.0000	(15.7750)	(1.7844)	0.0000	3	(17.5594)	01/06/2025
601958.SH	01/03/2025	SDB3260123407	3,100.00	1.4228	4,502.53	4,410.70	0.0000	4.3300	50.0000	0.0000	(1.6247)	(0.1838)	0.0000	3	(1.8084)	01/06/2025
601958.SH	01/03/2025	SDB3260123407	900.00	1.4228	1,307.19	1,280.53	0.0000	4.3300	50.0000	0.0000	(0.4717)	(0.0534)	0.0000	3	(0.5250)	01/06/2025
601958.SH	01/03/2025	SDB3260123407	5,100.00	1.4228	7,407.39	7,256.31	0.0000	4.3300	50.0000	0.0000	(2.6728)	(0.3023)	0.0000	3	(2.9752)	01/06/2025
601958.SH	01/03/2025	SDB3260123407	21,700.00	1.4228	31,517.73	30,874.89	0.0000	4.3300	50.0000	0.0000	(11.3726)	(1.2865)	0.0000	3	(12.6591)	01/06/2025
601958.SH	01/03/2025	SDB3260123407	100.00	1.4228	145.24	142.28	0.0000	4.3300	50.0000	0.0000	(0.0524)	(0.0059)	0.0000	3	(0.0583)	01/06/2025
601958.SH	01/03/2025	SDB3260123407	24,900.00	1.4228	36,165.51	35,427.87	0.0000	4.3300	50.0000	0.0000	(13.0497)	(1.4762)	0.0000	3	(14.5259)	01/06/2025
601958.SH	01/03/2025	SDB3260123407	17,500.00	1.4228	25,417.53	24,899.10	0.0000	4.3300	50.0000	0.0000	(9.1715)	(1.0375)	0.0000	3	(10.2090)	01/06/2025
601958.SH	01/03/2025	SDB3260123407	5,000.00	1.4228	7,262.15	7,114.03	0.0000	4.3300	50.0000	0.0000	(2.6204)	(0.2964)	0.0000	3	(2.9168)	01/06/2025
601958.SH	01/03/2025	SDB3260123407	1,300.00	1.4228	1,888.16	1,849.65	0.0000	4.3300	50.0000	0.0000	(0.6813)	(0.0771)	0.0000	3	(0.7584)	01/06/2025
601958.SH	01/02/2025	SDB3260123407	6,000.00	1.4117	8,714.58	8,469.97	0.0000	4.3300	50.0000	0.0000	(1.0482)	(0.1176)	0.0000	1	(1.1658)	01/06/2025
601958.SH	01/02/2025	SDB3260123407	26,400.00	1.4117	38,344.15	37,267.88	0.0000	4.3300	50.0000	0.0000	(4.6119)	(0.5176)	0.0000	1	(5.1296)	01/06/2025
601958.SH	01/02/2025	SDB3260123407	38,700.00	1.4117	56,209.04	54,631.32	0.0000	4.3300	50.0000	0.0000	(6.7607)	(0.7588)	0.0000	1	(7.5195)	01/06/2025
601958.SH	01/02/2025	SDB3260123407	24,700.00	1.4117	35,875.02	34,868.05	0.0000	4.3300	50.0000	0.0000	(4.3150)	(0.4843)	0.0000	1	(4.7992)	01/06/2025
601958.SH	01/02/2025	SDB3260123407	1,300.00	1.4117	1,888.16	1,835.16	0.0000	4.3300	50.0000	0.0000	(0.2271)	(0.0255)	0.0000	1	(0.2526)	01/06/2025
601958.SH	01/02/2025	SDB3260123407	2,900.00	1.4117	4,212.05	4,093.82	0.0000	4.3300	50.0000	0.0000	(0.5066)	(0.0569)	0.0000	1	(0.5635)	01/06/2025
601958.SH	01/02/2025	SDB3260123407	10,700.00	1.4117	15,541.00	15,104.78	0.0000	4.3300	50.0000	0.0000	(1.8692)	(0.2098)	0.0000	1	(2.0790)	01/06/2025
601958.SH	01/02/2025	SDB3260123407	3,800.00	1.4117	5,519.23	5,364.32	0.0000	4.3300	50.0000	0.0000	(0.6638)	(0.0745)	0.0000	1	(0.7383)	01/06/2025
601958.SH	01/02/2025	SDB3260123407	8,700.00	1.4117	12,636.14	12,281.46	0.0000	4.3300	50.0000	0.0000	(1.5198)	(0.1706)	0.0000	1	(1.6904)	01/06/2025
601958.SH	01/02/2025	SDB3260123407	2,800.00	1.4117	4,066.80	3,952.65	0.0000	4.3300	50.0000	0.0000	(0.4891)	(0.0549)	0.0000	1	(0.5440)	01/06/2025
601958.SH	01/02/2025	SDB3260123407	4,000.00	1.4117	5,809.72	5,646.65	0.0000	4.3300	50.0000	0.0000	(0.6988)	(0.0784)	0.0000	1	(0.7772)	01/06/2025
601958.SH	01/02/2025	SDB3260123407	600.00	1.4117	871.46	847.00	0.0000	4.3300	50.0000	0.0000	(0.1048)	(0.0118)	0.0000	1	(0.1166)	01/06/2025
601958.SH	01/02/2025	SDB3260123407	11,000.00	1.4117	15,976.73	15,528.28	0.0000	4.3300	50.0000	0.0000	(1.9216)	(0.2157)	0.0000	1	(2.1373)	01/06/2025
601958.SH	01/02/2025	SDB3260123407	3,000.00	1.4117	4,357.29	4,234.99	0.0000	4.3300	50.0000	0.0000	(0.5241)	(0.0588)	0.0000	1	(0.5829)	01/06/2025
601958.SH	01/02/2025	SDB3260123407	6,300.00	1.4117	9,150.31	8,893.47	0.0000	4.3300	50.0000	0.0000	(1.1006)	(0.1235)	0.0000	1	(1.2241)	01/06/2025
601958.SH	01/02/2025	SDB3260123407	5,800.00	1.4117	8,424.09	8,187.64	0.0000	4.3300	50.0000	0.0000	(1.0132)	(0.1137)	0.0000	1	(1.1269)	01/06/2025
601958.SH	01/02/2025	SDB3260123407	21,000.00	1.4117	30,501.03	29,644.90	0.0000	4.3300	50.0000	0.0000	(3.6686)	(0.4117)	0.0000	1	(4.0803)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
JINDUICHENG MOLYBDENUM GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
601958.SH	01/02/2025	SDB3260123407	34,600.00	1.4117	50,254.08	48,843.51	0.0000	4.3300	50.0000	0.0000	(6.0444)	(0.6784)	0.0000	1	(6.7228)	01/06/2025
601958.SH	01/02/2025	SDB3260123407	38,000.00	1.4117	55,192.34	53,643.16	0.0000	4.3300	50.0000	0.0000	(6.6384)	(0.7450)	0.0000	1	(7.3835)	01/06/2025
601958.SH	01/02/2025	SDB3260123407	200.00	1.4117	290.49	282.33	0.0000	4.3300	50.0000	0.0000	(0.0349)	(0.0039)	0.0000	1	(0.0389)	01/06/2025
601958.SH	01/02/2025	SDB3260123407	400.00	1.4117	580.97	564.66	0.0000	4.3300	50.0000	0.0000	(0.0699)	(0.0078)	0.0000	1	(0.0777)	01/06/2025
601958.SH	01/02/2025	SDB3260123407	3,000.00	1.4117	4,357.29	4,234.99	0.0000	4.3300	50.0000	0.0000	(0.5241)	(0.0588)	0.0000	1	(0.5829)	01/06/2025
601958.SH	01/02/2025	SDB3260123407	92,300.00	1.4117	134,059.29	130,296.40	0.0000	4.3300	50.0000	0.0000	(16.1244)	(1.8097)	0.0000	1	(17.9340)	01/06/2025
601958.SH	01/02/2025	SDB3260123407	30,100.00	1.4117	43,718.14	42,491.03	0.0000	4.3300	50.0000	0.0000	(5.2583)	(0.5902)	0.0000	1	(5.8485)	01/06/2025
601958.SH	01/02/2025	SDB3260123407	3,100.00	1.4117	4,502.53	4,376.15	0.0000	4.3300	50.0000	0.0000	(0.5416)	(0.0608)	0.0000	1	(0.6023)	01/06/2025
601958.SH	01/02/2025	SDB3260123407	900.00	1.4117	1,307.19	1,270.50	0.0000	4.3300	50.0000	0.0000	(0.1572)	(0.0176)	0.0000	1	(0.1749)	01/06/2025
601958.SH	01/02/2025	SDB3260123407	5,100.00	1.4117	7,407.39	7,199.48	0.0000	4.3300	50.0000	0.0000	(0.8909)	(0.1000)	0.0000	1	(0.9909)	01/06/2025
601958.SH	01/02/2025	SDB3260123407	21,700.00	1.4117	31,517.73	30,633.07	0.0000	4.3300	50.0000	0.0000	(3.7909)	(0.4255)	0.0000	1	(4.2163)	01/06/2025
601958.SH	01/02/2025	SDB3260123407	100.00	1.4117	145.24	141.17	0.0000	4.3300	50.0000	0.0000	(0.0175)	(0.0020)	0.0000	1	(0.0194)	01/06/2025
601958.SH	01/02/2025	SDB3260123407	24,900.00	1.4117	36,165.51	35,150.38	0.0000	4.3300	50.0000	0.0000	(4.3499)	(0.4882)	0.0000	1	(4.8381)	01/06/2025
601958.SH	01/02/2025	SDB3260123407	17,500.00	1.4117	25,417.53	24,704.08	0.0000	4.3300	50.0000	0.0000	(3.0572)	(0.3431)	0.0000	1	(3.4003)	01/06/2025
601958.SH	01/02/2025	SDB3260123407	5,000.00	1.4117	7,262.15	7,058.31	0.0000	4.3300	50.0000	0.0000	(0.8735)	(0.0980)	0.0000	1	(0.9715)	01/06/2025
601958.SH	01/02/2025	SDB3260123407	1,300.00	1.4117	1,888.16	1,835.16	0.0000	4.3300	50.0000	0.0000	(0.2271)	(0.0255)	0.0000	1	(0.2526)	01/06/2025
601958.SH	12/31/2024	SDB3260123407	6,000.00	1.4348	8,714.58	8,608.92	0.0000	4.3300	50.0000	0.0000	(2.0963)	(0.2391)	0.0000	2	(2.3355)	01/06/2025
601958.SH	12/31/2024	SDB3260123407	26,400.00	1.4348	38,344.15	37,879.25	0.0000	4.3300	50.0000	0.0000	(9.2239)	(1.0522)	0.0000	2	(10.2761)	01/06/2025
601958.SH	12/31/2024	SDB3260123407	38,700.00	1.4348	56,209.04	55,527.53	0.0000	4.3300	50.0000	0.0000	(13.5214)	(1.5424)	0.0000	2	(15.0638)	01/06/2025
601958.SH	12/31/2024	SDB3260123407	24,700.00	1.4348	35,875.02	35,440.05	0.0000	4.3300	50.0000	0.0000	(8.6299)	(0.9844)	0.0000	2	(9.6144)	01/06/2025
601958.SH	12/31/2024	SDB3260123407	1,300.00	1.4348	1,888.16	1,865.27	0.0000	4.3300	50.0000	0.0000	(0.4542)	(0.0518)	0.0000	2	(0.5060)	01/06/2025
601958.SH	12/31/2024	SDB3260123407	2,900.00	1.4348	4,212.05	4,160.98	0.0000	4.3300	50.0000	0.0000	(1.0132)	(0.1156)	0.0000	2	(1.1288)	01/06/2025
601958.SH	12/31/2024	SDB3260123407	10,700.00	1.4348	15,541.00	15,352.57	0.0000	4.3300	50.0000	0.0000	(3.7385)	(0.4265)	0.0000	2	(4.1649)	01/06/2025
601958.SH	12/31/2024	SDB3260123407	3,800.00	1.4348	5,519.23	5,452.32	0.0000	4.3300	50.0000	0.0000	(1.3277)	(0.1515)	0.0000	2	(1.4791)	01/06/2025
601958.SH	12/31/2024	SDB3260123407	8,700.00	1.4348	12,636.14	12,482.93	0.0000	4.3300	50.0000	0.0000	(3.0397)	(0.3467)	0.0000	2	(3.3864)	01/06/2025
601958.SH	12/31/2024	SDB3260123407	2,800.00	1.4348	4,066.80	4,017.50	0.0000	4.3300	50.0000	0.0000	(0.9783)	(0.1116)	0.0000	2	(1.0899)	01/06/2025
601958.SH	12/31/2024	SDB3260123407	4,000.00	1.4348	5,809.72	5,739.28	0.0000	4.3300	50.0000	0.0000	(1.3976)	(0.1594)	0.0000	2	(1.5570)	01/06/2025
601958.SH	12/31/2024	SDB3260123407	600.00	1.4348	871.46	860.89	0.0000	4.3300	50.0000	0.0000	(0.2096)	(0.0239)	0.0000	2	(0.2335)	01/06/2025
601958.SH	12/31/2024	SDB3260123407	11,000.00	1.4348	15,976.73	15,783.02	0.0000	4.3300	50.0000	0.0000	(3.8433)	(0.4384)	0.0000	2	(4.2817)	01/06/2025
601958.SH	12/31/2024	SDB3260123407	3,000.00	1.4348	4,357.29	4,304.46	0.0000	4.3300	50.0000	0.0000	(1.0482)	(0.1196)	0.0000	2	(1.1677)	01/06/2025
601958.SH	12/31/2024	SDB3260123407	6,300.00	1.4348	9,150.31	9,039.37	0.0000	4.3300	50.0000	0.0000	(2.2012)	(0.2511)	0.0000	2	(2.4523)	01/06/2025
601958.SH	12/31/2024	SDB3260123407	5,800.00	1.4348	8,424.09	8,321.96	0.0000	4.3300	50.0000	0.0000	(2.0265)	(0.2312)	0.0000	2	(2.2576)	01/06/2025
601958.SH	12/31/2024	SDB3260123407	21,000.00	1.4348	30,501.03	30,131.22	0.0000	4.3300	50.0000	0.0000	(7.3372)	(0.8370)	0.0000	2	(8.1742)	01/06/2025
601958.SH	12/31/2024	SDB3260123407	34,600.00	1.4348	50,254.08	49,644.77	0.0000	4.3300	50.0000	0.0000	(12.0889)	(1.3790)	0.0000	2	(13.4679)	01/06/2025
601958.SH	12/31/2024	SDB3260123407	38,000.00	1.4348	55,192.34	54,523.16	0.0000	4.3300	50.0000	0.0000	(13.2768)	(1.5145)	0.0000	2	(14.7914)	01/06/2025
601958.SH	12/31/2024	SDB3260123407	200.00	1.4348	290.49	286.96	0.0000	4.3300	50.0000	0.0000	(0.0699)	(0.0080)	0.0000	2	(0.0778)	01/06/2025
601958.SH	12/31/2024	SDB3260123407	400.00	1.4348	580.97	573.93	0.0000	4.3300	50.0000	0.0000	(0.1398)	(0.0159)	0.0000	2	(0.1557)	01/06/2025
601958.SH	12/31/2024	SDB3260123407	3,000.00	1.4348	4,357.29	4,304.46	0.0000	4.3300	50.0000	0.0000	(1.0482)	(0.1196)	0.0000	2	(1.1677)	01/06/2025
601958.SH	12/31/2024	SDB3260123407	92,300.00	1.4348	134,059.29	132,433.89	0.0000	4.3300	50.0000	0.0000	(32.2487)	(3.6787)	0.0000	2	(35.9274)	01/06/2025
601958.SH	12/31/2024	SDB3260123407	30,100.00	1.4348	43,718.14	43,188.08	0.0000	4.3300	50.0000	0.0000	(10.5166)	(1.1997)	0.0000	2	(11.7163)	01/06/2025
601958.SH	12/31/2024	SDB3260123407	3,100.00	1.4348	4,502.53	4,447.94	0.0000	4.3300	50.0000	0.0000	(1.0831)	(0.1236)	0.0000	2	(1.2067)	01/06/2025
601958.SH	12/31/2024	SDB3260123407	900.00	1.4348	1,307.19	1,291.34	0.0000	4.3300	50.0000	0.0000	(0.3145)	(0.0359)	0.0000	2	(0.3503)	01/06/2025
601958.SH	12/31/2024	SDB3260123407	5,100.00	1.4348	7,407.39	7,317.58	0.0000	4.3300	50.0000	0.0000	(1.7819)	(0.2033)	0.0000	2	(1.9852)	01/06/2025
601958.SH	12/31/2024	SDB3260123407	21,700.00	1.4348	31,517.73	31,135.59	0.0000	4.3300	50.0000	0.0000	(7.5818)	(0.8649)	0.0000	2	(8.4466)	01/06/2025
601958.SH	12/31/2024	SDB3260123407	100.00	1.4348	145.24	143.48	0.0000	4.3300	50.0000	0.0000	(0.0349)	(0.0040)	0.0000	2	(0.0389)	01/06/2025
601958.SH	12/31/2024	SDB3260123407	24,900.00	1.4348	36,165.51	35,727.02	0.0000	4.3300	50.0000	0.0000	(8.6998)	(0.9924)	0.0000	2	(9.6922)	01/06/2025
601958.SH	12/31/2024	SDB3260123407	17,500.00	1.4348	25,417.53	25,109.35	0.0000	4.3300	50.0000	0.0000	(6.1143)	(0.6975)	0.0000	2	(6.8118)	01/06/2025
601958.SH	12/31/2024	SDB3260123407	5,000.00	1.4348	7,262.15	7,174.10	0.0000	4.3300	50.0000	0.0000	(1.7470)	(0.1993)	0.0000	2	(1.9462)	01/06/2025
601958.SH	12/31/2024	SDB3260123407	1,300.00	1.4348	1,888.16	1,865.27	0.0000	4.3300	50.0000	0.0000	(0.4542)	(0.0518)	0.0000	2	(0.5060)	01/06/2025
601958.SH	12/30/2024	SDB3260123407	6,000.00	1.4140	8,714.58	8,484.19	0.0000	4.3300	50.0000	0.0000	(1.0482)	(0.1178)	0.0000	1	(1.1660)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
JINDUICHENG MOLYBDENUM GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
601958.SH	12/30/2024	SDB3260123407	26,400.00	1.4140	38,344.15	37,330.44	0.0000	4.3300	50.0000	0.0000	(4.6119)	(0.5185)	0.0000	1	(5.1304)	01/06/2025
601958.SH	12/30/2024	SDB3260123407	38,700.00	1.4140	56,209.04	54,723.04	0.0000	4.3300	50.0000	0.0000	(6.7607)	(0.7600)	0.0000	1	(7.5207)	01/06/2025
601958.SH	12/30/2024	SDB3260123407	24,700.00	1.4140	35,875.02	34,926.59	0.0000	4.3300	50.0000	0.0000	(4.3150)	(0.4851)	0.0000	1	(4.8001)	01/06/2025
601958.SH	12/30/2024	SDB3260123407	1,300.00	1.4140	1,888.16	1,838.24	0.0000	4.3300	50.0000	0.0000	(0.2271)	(0.0255)	0.0000	1	(0.2526)	01/06/2025
601958.SH	12/30/2024	SDB3260123407	2,900.00	1.4140	4,212.05	4,100.69	0.0000	4.3300	50.0000	0.0000	(0.5066)	(0.0570)	0.0000	1	(0.5636)	01/06/2025
601958.SH	12/30/2024	SDB3260123407	10,700.00	1.4140	15,541.00	15,130.14	0.0000	4.3300	50.0000	0.0000	(1.8692)	(0.2101)	0.0000	1	(2.0794)	01/06/2025
601958.SH	12/30/2024	SDB3260123407	3,800.00	1.4140	5,519.23	5,373.32	0.0000	4.3300	50.0000	0.0000	(0.6638)	(0.0746)	0.0000	1	(0.7385)	01/06/2025
601958.SH	12/30/2024	SDB3260123407	8,700.00	1.4140	12,636.14	12,302.08	0.0000	4.3300	50.0000	0.0000	(1.5198)	(0.1709)	0.0000	1	(1.6907)	01/06/2025
601958.SH	12/30/2024	SDB3260123407	2,800.00	1.4140	4,066.80	3,959.29	0.0000	4.3300	50.0000	0.0000	(0.4891)	(0.0550)	0.0000	1	(0.5441)	01/06/2025
601958.SH	12/30/2024	SDB3260123407	4,000.00	1.4140	5,809.72	5,656.13	0.0000	4.3300	50.0000	0.0000	(0.6988)	(0.0786)	0.0000	1	(0.7773)	01/06/2025
601958.SH	12/30/2024	SDB3260123407	600.00	1.4140	871.46	848.42	0.0000	4.3300	50.0000	0.0000	(0.1048)	(0.0118)	0.0000	1	(0.1166)	01/06/2025
601958.SH	12/30/2024	SDB3260123407	11,000.00	1.4140	15,976.73	15,554.35	0.0000	4.3300	50.0000	0.0000	(1.9216)	(0.2160)	0.0000	1	(2.1377)	01/06/2025
601958.SH	12/30/2024	SDB3260123407	3,000.00	1.4140	4,357.29	4,242.10	0.0000	4.3300	50.0000	0.0000	(0.5241)	(0.0589)	0.0000	1	(0.5830)	01/06/2025
601958.SH	12/30/2024	SDB3260123407	6,300.00	1.4140	9,150.31	8,908.40	0.0000	4.3300	50.0000	0.0000	(1.1006)	(0.1237)	0.0000	1	(1.2243)	01/06/2025
601958.SH	12/30/2024	SDB3260123407	5,800.00	1.4140	8,424.09	8,201.39	0.0000	4.3300	50.0000	0.0000	(1.0132)	(0.1139)	0.0000	1	(1.1271)	01/06/2025
601958.SH	12/30/2024	SDB3260123407	21,000.00	1.4140	30,501.03	29,694.67	0.0000	4.3300	50.0000	0.0000	(3.6686)	(0.4124)	0.0000	1	(4.0810)	01/06/2025
601958.SH	12/30/2024	SDB3260123407	34,600.00	1.4140	50,254.08	48,925.51	0.0000	4.3300	50.0000	0.0000	(6.0444)	(0.6795)	0.0000	1	(6.7240)	01/06/2025
601958.SH	12/30/2024	SDB3260123407	38,000.00	1.4140	55,192.34	53,733.22	0.0000	4.3300	50.0000	0.0000	(6.6384)	(0.7463)	0.0000	1	(7.3847)	01/06/2025
601958.SH	12/30/2024	SDB3260123407	200.00	1.4140	290.49	282.81	0.0000	4.3300	50.0000	0.0000	(0.0349)	(0.0039)	0.0000	1	(0.0389)	01/06/2025
601958.SH	12/30/2024	SDB3260123407	400.00	1.4140	580.97	565.61	0.0000	4.3300	50.0000	0.0000	(0.0699)	(0.0079)	0.0000	1	(0.0777)	01/06/2025
601958.SH	12/30/2024	SDB3260123407	3,000.00	1.4140	4,357.29	4,242.10	0.0000	4.3300	50.0000	0.0000	(0.5241)	(0.0589)	0.0000	1	(0.5830)	01/06/2025
601958.SH	12/30/2024	SDB3260123407	92,300.00	1.4140	134,059.29	130,515.15	0.0000	4.3300	50.0000	0.0000	(16.1244)	(1.8127)	0.0000	1	(17.9371)	01/06/2025
601958.SH	12/30/2024	SDB3260123407	30,100.00	1.4140	43,718.14	42,562.36	0.0000	4.3300	50.0000	0.0000	(5.2583)	(0.5911)	0.0000	1	(5.8495)	01/06/2025
601958.SH	12/30/2024	SDB3260123407	3,100.00	1.4140	4,502.53	4,383.50	0.0000	4.3300	50.0000	0.0000	(0.5416)	(0.0609)	0.0000	1	(0.6024)	01/06/2025
601958.SH	12/30/2024	SDB3260123407	900.00	1.4140	1,307.19	1,272.63	0.0000	4.3300	50.0000	0.0000	(0.1572)	(0.0177)	0.0000	1	(0.1749)	01/06/2025
601958.SH	12/30/2024	SDB3260123407	5,100.00	1.4140	7,407.39	7,211.56	0.0000	4.3300	50.0000	0.0000	(0.8909)	(0.1002)	0.0000	1	(0.9911)	01/06/2025
601958.SH	12/30/2024	SDB3260123407	21,700.00	1.4140	31,517.73	30,684.49	0.0000	4.3300	50.0000	0.0000	(3.7909)	(0.4262)	0.0000	1	(4.2171)	01/06/2025
601958.SH	12/30/2024	SDB3260123407	100.00	1.4140	145.24	141.40	0.0000	4.3300	50.0000	0.0000	(0.0175)	(0.0020)	0.0000	1	(0.0194)	01/06/2025
601958.SH	12/30/2024	SDB3260123407	24,900.00	1.4140	36,165.51	35,209.40	0.0000	4.3300	50.0000	0.0000	(4.3499)	(0.4890)	0.0000	1	(4.8389)	01/06/2025
601958.SH	12/30/2024	SDB3260123407	17,500.00	1.4140	25,417.53	24,745.56	0.0000	4.3300	50.0000	0.0000	(3.0572)	(0.3437)	0.0000	1	(3.4009)	01/06/2025
601958.SH	12/30/2024	SDB3260123407	5,000.00	1.4140	7,262.15	7,070.16	0.0000	4.3300	50.0000	0.0000	(0.8735)	(0.0982)	0.0000	1	(0.9717)	01/06/2025
601958.SH	12/30/2024	SDB3260123407	1,300.00	1.4140	1,888.16	1,838.24	0.0000	4.3300	50.0000	0.0000	(0.2271)	(0.0255)	0.0000	1	(0.2526)	01/06/2025
601958.SH	12/27/2024	SDB3260123407	6,000.00	1.4231	8,714.58	8,538.59	0.0000	4.3300	50.0000	0.0000	(3.1445)	(0.3558)	0.0000	3	(3.5003)	01/06/2025
601958.SH	12/27/2024	SDB3260123407	26,400.00	1.4231	38,344.15	37,569.79	0.0000	4.3300	50.0000	0.0000	(13.8358)	(1.5654)	0.0000	3	(15.4013)	01/06/2025
601958.SH	12/27/2024	SDB3260123407	38,700.00	1.4231	56,209.04	55,073.89	0.0000	4.3300	50.0000	0.0000	(20.2821)	(2.2947)	0.0000	3	(22.5768)	01/06/2025
601958.SH	12/27/2024	SDB3260123407	24,700.00	1.4231	35,875.02	35,150.52	0.0000	4.3300	50.0000	0.0000	(12.9449)	(1.4646)	0.0000	3	(14.4095)	01/06/2025
601958.SH	12/27/2024	SDB3260123407	1,300.00	1.4231	1,888.16	1,850.03	0.0000	4.3300	50.0000	0.0000	(0.6813)	(0.0771)	0.0000	3	(0.7584)	01/06/2025
601958.SH	12/27/2024	SDB3260123407	2,900.00	1.4231	4,212.05	4,126.98	0.0000	4.3300	50.0000	0.0000	(1.5198)	(0.1720)	0.0000	3	(1.6918)	01/06/2025
601958.SH	12/27/2024	SDB3260123407	10,700.00	1.4231	15,541.00	15,227.15	0.0000	4.3300	50.0000	0.0000	(5.6077)	(0.6345)	0.0000	3	(6.2422)	01/06/2025
601958.SH	12/27/2024	SDB3260123407	3,800.00	1.4231	5,519.23	5,407.77	0.0000	4.3300	50.0000	0.0000	(1.9915)	(0.2253)	0.0000	3	(2.2168)	01/06/2025
601958.SH	12/27/2024	SDB3260123407	8,700.00	1.4231	12,636.14	12,380.95	0.0000	4.3300	50.0000	0.0000	(4.5595)	(0.5159)	0.0000	3	(5.0754)	01/06/2025
601958.SH	12/27/2024	SDB3260123407	2,800.00	1.4231	4,066.80	3,984.67	0.0000	4.3300	50.0000	0.0000	(1.4674)	(0.1660)	0.0000	3	(1.6335)	01/06/2025
601958.SH	12/27/2024	SDB3260123407	4,000.00	1.4231	5,809.72	5,692.39	0.0000	4.3300	50.0000	0.0000	(2.0963)	(0.2372)	0.0000	3	(2.3335)	01/06/2025
601958.SH	12/27/2024	SDB3260123407	600.00	1.4231	871.46	853.86	0.0000	4.3300	50.0000	0.0000	(0.3145)	(0.0356)	0.0000	3	(0.3500)	01/06/2025
601958.SH	12/27/2024	SDB3260123407	11,000.00	1.4231	15,976.73	15,654.08	0.0000	4.3300	50.0000	0.0000	(5.7649)	(0.6523)	0.0000	3	(6.4172)	01/06/2025
601958.SH	12/27/2024	SDB3260123407	3,000.00	1.4231	4,357.29	4,269.29	0.0000	4.3300	50.0000	0.0000	(1.5723)	(0.1779)	0.0000	3	(1.7501)	01/06/2025
601958.SH	12/27/2024	SDB3260123407	6,300.00	1.4231	9,150.31	8,965.52	0.0000	4.3300	50.0000	0.0000	(3.3017)	(0.3736)	0.0000	3	(3.6753)	01/06/2025
601958.SH	12/27/2024	SDB3260123407	5,800.00	1.4231	8,424.09	8,253.97	0.0000	4.3300	50.0000	0.0000	(3.0397)	(0.3439)	0.0000	3	(3.3836)	01/06/2025
601958.SH	12/27/2024	SDB3260123407	21,000.00	1.4231	30,501.03	29,885.06	0.0000	4.3300	50.0000	0.0000	(11.0058)	(1.2452)	0.0000	3	(12.2510)	01/06/2025
601958.SH	12/27/2024	SDB3260123407	34,600.00	1.4231	50,254.08	49,239.19	0.0000	4.3300	50.0000	0.0000	(18.1333)	(2.0516)	0.0000	3	(20.1850)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
JINDUICHENG MOLYBDENUM GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
601958.SH	12/27/2024	SDB3260123407	38,000.00	1.4231	55,192.34	54,077.72	0.0000	4.3300	50.0000	0.0000	(19.9152)	(2.2532)	0.0000	3	(22.1685)	01/06/2025
601958.SH	12/27/2024	SDB3260123407	200.00	1.4231	290.49	284.62	0.0000	4.3300	50.0000	0.0000	(0.1048)	(0.0119)	0.0000	3	(0.1167)	01/06/2025
601958.SH	12/27/2024	SDB3260123407	400.00	1.4231	580.97	569.24	0.0000	4.3300	50.0000	0.0000	(0.2096)	(0.0237)	0.0000	3	(0.2334)	01/06/2025
601958.SH	12/27/2024	SDB3260123407	3,000.00	1.4231	4,357.29	4,269.29	0.0000	4.3300	50.0000	0.0000	(1.5723)	(0.1779)	0.0000	3	(1.7501)	01/06/2025
601958.SH	12/27/2024	SDB3260123407	92,300.00	1.4231	134,059.29	131,351.95	0.0000	4.3300	50.0000	0.0000	(48.3731)	(5.4730)	0.0000	3	(53.8461)	01/06/2025
601958.SH	12/27/2024	SDB3260123407	30,100.00	1.4231	43,718.14	42,835.25	0.0000	4.3300	50.0000	0.0000	(15.7750)	(1.7848)	0.0000	3	(17.5598)	01/06/2025
601958.SH	12/27/2024	SDB3260123407	3,100.00	1.4231	4,502.53	4,411.60	0.0000	4.3300	50.0000	0.0000	(1.6247)	(0.1838)	0.0000	3	(1.8085)	01/06/2025
601958.SH	12/27/2024	SDB3260123407	900.00	1.4231	1,307.19	1,280.79	0.0000	4.3300	50.0000	0.0000	(0.4717)	(0.0534)	0.0000	3	(0.5250)	01/06/2025
601958.SH	12/27/2024	SDB3260123407	5,100.00	1.4231	7,407.39	7,257.80	0.0000	4.3300	50.0000	0.0000	(2.6728)	(0.3024)	0.0000	3	(2.9752)	01/06/2025
601958.SH	12/27/2024	SDB3260123407	21,700.00	1.4231	31,517.73	30,881.23	0.0000	4.3300	50.0000	0.0000	(11.3726)	(1.2867)	0.0000	3	(12.6594)	01/06/2025
601958.SH	12/27/2024	SDB3260123407	100.00	1.4231	145.24	142.31	0.0000	4.3300	50.0000	0.0000	(0.0524)	(0.0059)	0.0000	3	(0.0583)	01/06/2025
601958.SH	12/27/2024	SDB3260123407	24,900.00	1.4231	36,165.51	35,435.14	0.0000	4.3300	50.0000	0.0000	(13.0497)	(1.4765)	0.0000	3	(14.5262)	01/06/2025
601958.SH	12/27/2024	SDB3260123407	17,500.00	1.4231	25,417.53	24,904.22	0.0000	4.3300	50.0000	0.0000	(9.1715)	(1.0377)	0.0000	3	(10.2092)	01/06/2025
601958.SH	12/27/2024	SDB3260123407	5,000.00	1.4231	7,262.15	7,115.49	0.0000	4.3300	50.0000	0.0000	(2.6204)	(0.2965)	0.0000	3	(2.9169)	01/06/2025
601958.SH	12/27/2024	SDB3260123407	1,300.00	1.4231	1,888.16	1,850.03	0.0000	4.3300	50.0000	0.0000	(0.6813)	(0.0771)	0.0000	3	(0.7584)	01/06/2025
601958.SH	12/26/2024	SDB3260123407	6,000.00	1.4438	8,714.58	8,662.84	0.0000	4.3300	50.0000	0.0000	(1.0482)	(0.1203)	0.0000	1	(1.1685)	01/06/2025
601958.SH	12/26/2024	SDB3260123407	26,400.00	1.4438	38,344.15	38,116.48	0.0000	4.3300	50.0000	0.0000	(4.6119)	(0.5294)	0.0000	1	(5.1413)	01/06/2025
601958.SH	12/26/2024	SDB3260123407	38,700.00	1.4438	56,209.04	55,875.29	0.0000	4.3300	50.0000	0.0000	(6.7607)	(0.7760)	0.0000	1	(7.5367)	01/06/2025
601958.SH	12/26/2024	SDB3260123407	24,700.00	1.4438	35,875.02	35,662.01	0.0000	4.3300	50.0000	0.0000	(4.3150)	(0.4953)	0.0000	1	(4.8103)	01/06/2025
601958.SH	12/26/2024	SDB3260123407	1,300.00	1.4438	1,888.16	1,876.95	0.0000	4.3300	50.0000	0.0000	(0.2271)	(0.0261)	0.0000	1	(0.2532)	01/06/2025
601958.SH	12/26/2024	SDB3260123407	2,900.00	1.4438	4,212.05	4,187.04	0.0000	4.3300	50.0000	0.0000	(0.5066)	(0.0582)	0.0000	1	(0.5648)	01/06/2025
601958.SH	12/26/2024	SDB3260123407	10,700.00	1.4438	15,541.00	15,448.72	0.0000	4.3300	50.0000	0.0000	(1.8692)	(0.2146)	0.0000	1	(2.0838)	01/06/2025
601958.SH	12/26/2024	SDB3260123407	3,800.00	1.4438	5,519.23	5,486.46	0.0000	4.3300	50.0000	0.0000	(0.6638)	(0.0762)	0.0000	1	(0.7400)	01/06/2025
601958.SH	12/26/2024	SDB3260123407	8,700.00	1.4438	12,636.14	12,561.11	0.0000	4.3300	50.0000	0.0000	(1.5198)	(0.1745)	0.0000	1	(1.6943)	01/06/2025
601958.SH	12/26/2024	SDB3260123407	2,800.00	1.4438	4,066.80	4,042.66	0.0000	4.3300	50.0000	0.0000	(0.4891)	(0.0561)	0.0000	1	(0.5453)	01/06/2025
601958.SH	12/26/2024	SDB3260123407	4,000.00	1.4438	5,809.72	5,775.22	0.0000	4.3300	50.0000	0.0000	(0.6988)	(0.0802)	0.0000	1	(0.7790)	01/06/2025
601958.SH	12/26/2024	SDB3260123407	600.00	1.4438	871.46	866.28	0.0000	4.3300	50.0000	0.0000	(0.1048)	(0.0120)	0.0000	1	(0.1168)	01/06/2025
601958.SH	12/26/2024	SDB3260123407	11,000.00	1.4438	15,976.73	15,881.87	0.0000	4.3300	50.0000	0.0000	(1.9216)	(0.2206)	0.0000	1	(2.1422)	01/06/2025
601958.SH	12/26/2024	SDB3260123407	3,000.00	1.4438	4,357.29	4,331.42	0.0000	4.3300	50.0000	0.0000	(0.5241)	(0.0602)	0.0000	1	(0.5842)	01/06/2025
601958.SH	12/26/2024	SDB3260123407	6,300.00	1.4438	9,150.31	9,095.98	0.0000	4.3300	50.0000	0.0000	(1.1006)	(0.1263)	0.0000	1	(1.2269)	01/06/2025
601958.SH	12/26/2024	SDB3260123407	5,800.00	1.4438	8,424.09	8,374.07	0.0000	4.3300	50.0000	0.0000	(1.0132)	(0.1163)	0.0000	1	(1.1295)	01/06/2025
601958.SH	12/26/2024	SDB3260123407	21,000.00	1.4438	30,501.03	30,319.93	0.0000	4.3300	50.0000	0.0000	(3.6686)	(0.4211)	0.0000	1	(4.0897)	01/06/2025
601958.SH	12/26/2024	SDB3260123407	34,600.00	1.4438	50,254.08	49,955.69	0.0000	4.3300	50.0000	0.0000	(6.0444)	(0.6938)	0.0000	1	(6.7383)	01/06/2025
601958.SH	12/26/2024	SDB3260123407	38,000.00	1.4438	55,192.34	54,864.63	0.0000	4.3300	50.0000	0.0000	(6.6384)	(0.7620)	0.0000	1	(7.4004)	01/06/2025
601958.SH	12/26/2024	SDB3260123407	200.00	1.4438	290.49	288.76	0.0000	4.3300	50.0000	0.0000	(0.0349)	(0.0040)	0.0000	1	(0.0389)	01/06/2025
601958.SH	12/26/2024	SDB3260123407	400.00	1.4438	580.97	577.52	0.0000	4.3300	50.0000	0.0000	(0.0699)	(0.0080)	0.0000	1	(0.0779)	01/06/2025
601958.SH	12/26/2024	SDB3260123407	3,000.00	1.4438	4,357.29	4,331.42	0.0000	4.3300	50.0000	0.0000	(0.5241)	(0.0602)	0.0000	1	(0.5842)	01/06/2025
601958.SH	12/26/2024	SDB3260123407	92,300.00	1.4438	134,059.29	133,263.29	0.0000	4.3300	50.0000	0.0000	(16.1244)	(1.8509)	0.0000	1	(17.9752)	01/06/2025
601958.SH	12/26/2024	SDB3260123407	30,100.00	1.4438	43,718.14	43,458.56	0.0000	4.3300	50.0000	0.0000	(5.2583)	(0.6036)	0.0000	1	(5.8619)	01/06/2025
601958.SH	12/26/2024	SDB3260123407	3,100.00	1.4438	4,502.53	4,475.80	0.0000	4.3300	50.0000	0.0000	(0.5416)	(0.0622)	0.0000	1	(0.6037)	01/06/2025
601958.SH	12/26/2024	SDB3260123407	900.00	1.4438	1,307.19	1,299.43	0.0000	4.3300	50.0000	0.0000	(0.1807)	(0.0180)	0.0000	1	(0.1753)	01/06/2025
601958.SH	12/26/2024	SDB3260123407	5,100.00	1.4438	7,407.39	7,363.41	0.0000	4.3300	50.0000	0.0000	(0.8909)	(0.1023)	0.0000	1	(0.9932)	01/06/2025
601958.SH	12/26/2024	SDB3260123407	21,700.00	1.4438	31,517.73	31,330.59	0.0000	4.3300	50.0000	0.0000	(3.7909)	(0.4351)	0.0000	1	(4.2260)	01/06/2025
601958.SH	12/26/2024	SDB3260123407	100.00	1.4438	145.24	144.38	0.0000	4.3300	50.0000	0.0000	(0.0175)	(0.0020)	0.0000	1	(0.0195)	01/06/2025
601958.SH	12/26/2024	SDB3260123407	24,900.00	1.4438	36,165.51	35,950.77	0.0000	4.3300	50.0000	0.0000	(4.3499)	(0.4993)	0.0000	1	(4.8492)	01/06/2025
601958.SH	12/26/2024	SDB3260123407	17,500.00	1.4438	25,417.53	25,266.60	0.0000	4.3300	50.0000	0.0000	(3.0572)	(0.3509)	0.0000	1	(3.4081)	01/06/2025
601958.SH	12/26/2024	SDB3260123407	5,000.00	1.4438	7,262.15	7,219.03	0.0000	4.3300	50.0000	0.0000	(0.8735)	(0.1003)	0.0000	1	(0.9737)	01/06/2025
601958.SH	12/26/2024	SDB3260123407	1,300.00	1.4438	1,888.16	1,876.95	0.0000	4.3300	50.0000	0.0000	(0.2271)	(0.0261)	0.0000	1	(0.2532)	01/06/2025
601958.SH	12/24/2024	SDB3260123407	6,000.00	1.4438	8,714.58	8,662.84	0.0000	4.3300	50.0000	0.0000	(2.0963)	(0.2406)	0.0000	2	(2.3370)	01/06/2025
601958.SH	12/24/2024	SDB3260123407	26,400.00	1.4438	38,344.15	38,116.48	0.0000	4.3300	50.0000	0.0000	(9.2239)	(1.0588)	0.0000	2	(10.2827)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
JINDUICHENG MOLYBDENUM GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
601958.SH	12/24/2024	SDB3260123407	38,700.00	1.4438	56,209.04	55,875.29	0.0000	4.3300	50.0000	0.0000	(13.5214)	(1.5521)	0.0000	2	(15.0735)	01/06/2025
601958.SH	12/24/2024	SDB3260123407	24,700.00	1.4438	35,875.02	35,662.01	0.0000	4.3300	50.0000	0.0000	(8.6299)	(0.9906)	0.0000	2	(9.6205)	01/06/2025
601958.SH	12/24/2024	SDB3260123407	1,300.00	1.4438	1,888.16	1,876.95	0.0000	4.3300	50.0000	0.0000	(0.4542)	(0.0521)	0.0000	2	(0.5063)	01/06/2025
601958.SH	12/24/2024	SDB3260123407	2,900.00	1.4438	4,212.05	4,187.04	0.0000	4.3300	50.0000	0.0000	(1.0132)	(0.1163)	0.0000	2	(1.1295)	01/06/2025
601958.SH	12/24/2024	SDB3260123407	10,700.00	1.4438	15,541.00	15,448.72	0.0000	4.3300	50.0000	0.0000	(3.7385)	(0.4291)	0.0000	2	(4.1676)	01/06/2025
601958.SH	12/24/2024	SDB3260123407	3,800.00	1.4438	5,519.23	5,486.46	0.0000	4.3300	50.0000	0.0000	(1.3277)	(0.1524)	0.0000	2	(1.4801)	01/06/2025
601958.SH	12/24/2024	SDB3260123407	8,700.00	1.4438	12,636.14	12,561.11	0.0000	4.3300	50.0000	0.0000	(3.0397)	(0.3489)	0.0000	2	(3.3886)	01/06/2025
601958.SH	12/24/2024	SDB3260123407	2,800.00	1.4438	4,066.80	4,042.66	0.0000	4.3300	50.0000	0.0000	(0.9783)	(0.1123)	0.0000	2	(1.0906)	01/06/2025
601958.SH	12/24/2024	SDB3260123407	4,000.00	1.4438	5,809.72	5,775.22	0.0000	4.3300	50.0000	0.0000	(1.3976)	(0.1604)	0.0000	2	(1.5580)	01/06/2025
601958.SH	12/24/2024	SDB3260123407	600.00	1.4438	871.46	866.28	0.0000	4.3300	50.0000	0.0000	(0.2096)	(0.0241)	0.0000	2	(0.2337)	01/06/2025
601958.SH	12/24/2024	SDB3260123407	11,000.00	1.4438	15,976.73	15,881.87	0.0000	4.3300	50.0000	0.0000	(3.8433)	(0.4412)	0.0000	2	(4.2845)	01/06/2025
601958.SH	12/24/2024	SDB3260123407	3,000.00	1.4438	4,357.29	4,331.42	0.0000	4.3300	50.0000	0.0000	(1.0482)	(0.1203)	0.0000	2	(1.1685)	01/06/2025
601958.SH	12/24/2024	SDB3260123407	6,300.00	1.4438	9,150.31	9,095.98	0.0000	4.3300	50.0000	0.0000	(2.2012)	(0.2527)	0.0000	2	(2.4538)	01/06/2025
601958.SH	12/24/2024	SDB3260123407	5,800.00	1.4438	8,424.09	8,374.07	0.0000	4.3300	50.0000	0.0000	(2.0265)	(0.2326)	0.0000	2	(2.2591)	01/06/2025
601958.SH	12/24/2024	SDB3260123407	21,000.00	1.4438	30,501.03	30,319.93	0.0000	4.3300	50.0000	0.0000	(7.3372)	(0.8422)	0.0000	2	(8.1794)	01/06/2025
601958.SH	12/24/2024	SDB3260123407	34,600.00	1.4438	50,254.08	49,955.69	0.0000	4.3300	50.0000	0.0000	(12.0889)	(1.3877)	0.0000	2	(13.4766)	01/06/2025
601958.SH	12/24/2024	SDB3260123407	38,000.00	1.4438	55,192.34	54,864.63	0.0000	4.3300	50.0000	0.0000	(13.2768)	(1.5240)	0.0000	2	(14.8008)	01/06/2025
601958.SH	12/24/2024	SDB3260123407	200.00	1.4438	290.49	288.76	0.0000	4.3300	50.0000	0.0000	(0.0699)	(0.0080)	0.0000	2	(0.0079)	01/06/2025
601958.SH	12/24/2024	SDB3260123407	400.00	1.4438	580.97	577.52	0.0000	4.3300	50.0000	0.0000	(0.1398)	(0.0160)	0.0000	2	(0.1558)	01/06/2025
601958.SH	12/24/2024	SDB3260123407	3,000.00	1.4438	4,357.29	4,331.42	0.0000	4.3300	50.0000	0.0000	(1.0482)	(0.1203)	0.0000	2	(1.1685)	01/06/2025
601958.SH	12/24/2024	SDB3260123407	92,300.00	1.4438	134,059.29	133,263.29	0.0000	4.3300	50.0000	0.0000	(32.2487)	(3.7018)	0.0000	2	(35.9505)	01/06/2025
601958.SH	12/24/2024	SDB3260123407	30,100.00	1.4438	43,718.14	43,458.56	0.0000	4.3300	50.0000	0.0000	(10.5166)	(1.2072)	0.0000	2	(11.7238)	01/06/2025
601958.SH	12/24/2024	SDB3260123407	3,100.00	1.4438	4,502.53	4,475.80	0.0000	4.3300	50.0000	0.0000	(1.0831)	(0.1243)	0.0000	2	(1.2074)	01/06/2025
601958.SH	12/24/2024	SDB3260123407	900.00	1.4438	1,307.19	1,299.43	0.0000	4.3300	50.0000	0.0000	(0.3145)	(0.0361)	0.0000	2	(0.3505)	01/06/2025
601958.SH	12/24/2024	SDB3260123407	5,100.00	1.4438	7,407.39	7,363.41	0.0000	4.3300	50.0000	0.0000	(1.7819)	(0.2045)	0.0000	2	(1.9864)	01/06/2025
601958.SH	12/24/2024	SDB3260123407	21,700.00	1.4438	31,517.73	31,330.59	0.0000	4.3300	50.0000	0.0000	(7.5818)	(0.8703)	0.0000	2	(8.4521)	01/06/2025
601958.SH	12/24/2024	SDB3260123407	100.00	1.4438	145.24	144.38	0.0000	4.3300	50.0000	0.0000	(0.0349)	(0.0040)	0.0000	2	(0.0389)	01/06/2025
601958.SH	12/24/2024	SDB3260123407	24,900.00	1.4438	36,165.51	35,950.77	0.0000	4.3300	50.0000	0.0000	(8.6998)	(0.9986)	0.0000	2	(9.6984)	01/06/2025
601958.SH	12/24/2024	SDB3260123407	17,500.00	1.4438	25,417.53	25,266.60	0.0000	4.3300	50.0000	0.0000	(6.1143)	(0.7019)	0.0000	2	(6.8162)	01/06/2025
601958.SH	12/24/2024	SDB3260123407	5,000.00	1.4438	7,262.15	7,219.03	0.0000	4.3300	50.0000	0.0000	(1.7470)	(0.2005)	0.0000	2	(1.9475)	01/06/2025
601958.SH	12/24/2024	SDB3260123407	1,300.00	1.4438	1,888.16	1,876.95	0.0000	4.3300	50.0000	0.0000	(0.4542)	(0.0521)	0.0000	2	(0.5063)	01/06/2025
601958.SH	12/23/2024	SDB3260123407	6,000.00	1.4389	8,714.58	8,633.27	0.0000	4.3300	50.0000	0.0000	(1.0482)	(0.1199)	0.0000	1	(1.1681)	01/06/2025
601958.SH	12/23/2024	SDB3260123407	26,400.00	1.4389	38,344.15	37,986.41	0.0000	4.3300	50.0000	0.0000	(4.6119)	(0.5276)	0.0000	1	(5.1395)	01/06/2025
601958.SH	12/23/2024	SDB3260123407	38,700.00	1.4389	56,209.04	55,684.62	0.0000	4.3300	50.0000	0.0000	(6.7607)	(0.7734)	0.0000	1	(7.5341)	01/06/2025
601958.SH	12/23/2024	SDB3260123407	24,700.00	1.4389	35,875.02	35,540.31	0.0000	4.3300	50.0000	0.0000	(4.3150)	(0.4936)	0.0000	1	(4.8086)	01/06/2025
601958.SH	12/23/2024	SDB3260123407	1,300.00	1.4389	1,888.16	1,870.54	0.0000	4.3300	50.0000	0.0000	(0.2271)	(0.0260)	0.0000	1	(0.2531)	01/06/2025
601958.SH	12/23/2024	SDB3260123407	2,900.00	1.4389	4,212.05	4,172.75	0.0000	4.3300	50.0000	0.0000	(0.5066)	(0.0580)	0.0000	1	(0.5646)	01/06/2025
601958.SH	12/23/2024	SDB3260123407	10,700.00	1.4389	15,541.00	15,396.01	0.0000	4.3300	50.0000	0.0000	(1.8692)	(0.2138)	0.0000	1	(2.0831)	01/06/2025
601958.SH	12/23/2024	SDB3260123407	3,800.00	1.4389	5,519.23	5,467.74	0.0000	4.3300	50.0000	0.0000	(0.6638)	(0.0759)	0.0000	1	(0.7398)	01/06/2025
601958.SH	12/23/2024	SDB3260123407	8,700.00	1.4389	12,636.14	12,518.25	0.0000	4.3300	50.0000	0.0000	(1.5198)	(0.1739)	0.0000	1	(1.6937)	01/06/2025
601958.SH	12/23/2024	SDB3260123407	2,800.00	1.4389	4,066.80	4,028.86	0.0000	4.3300	50.0000	0.0000	(0.4891)	(0.0560)	0.0000	1	(0.5451)	01/06/2025
601958.SH	12/23/2024	SDB3260123407	4,000.00	1.4389	5,809.72	5,755.52	0.0000	4.3300	50.0000	0.0000	(0.6988)	(0.0799)	0.0000	1	(0.7787)	01/06/2025
601958.SH	12/23/2024	SDB3260123407	600.00	1.4389	871.46	863.33	0.0000	4.3300	50.0000	0.0000	(0.1048)	(0.0120)	0.0000	1	(0.1168)	01/06/2025
601958.SH	12/23/2024	SDB3260123407	11,000.00	1.4389	15,976.73	15,827.67	0.0000	4.3300	50.0000	0.0000	(1.9216)	(0.2198)	0.0000	1	(2.1415)	01/06/2025
601958.SH	12/23/2024	SDB3260123407	3,000.00	1.4389	4,357.29	4,316.64	0.0000	4.3300	50.0000	0.0000	(0.5241)	(0.0600)	0.0000	1	(0.5840)	01/06/2025
601958.SH	12/23/2024	SDB3260123407	6,300.00	1.4389	9,150.31	9,064.94	0.0000	4.3300	50.0000	0.0000	(1.1006)	(0.1259)	0.0000	1	(1.2265)	01/06/2025
601958.SH	12/23/2024	SDB3260123407	5,800.00	1.4389	8,424.09	8,345.50	0.0000	4.3300	50.0000	0.0000	(1.0132)	(0.1159)	0.0000	1	(1.1291)	01/06/2025
601958.SH	12/23/2024	SDB3260123407	21,000.00	1.4389	30,501.03	30,216.46	0.0000	4.3300	50.0000	0.0000	(3.6686)	(0.4197)	0.0000	1	(4.0883)	01/06/2025
601958.SH	12/23/2024	SDB3260123407	34,600.00	1.4389	50,254.08	49,785.21	0.0000	4.3300	50.0000	0.0000	(6.0444)	(0.6915)	0.0000	1	(6.7359)	01/06/2025
601958.SH	12/23/2024	SDB3260123407	38,000.00	1.4389	55,192.34	54,677.40	0.0000	4.3300	50.0000	0.0000	(6.6384)	(0.7594)	0.0000	1	(7.3978)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
JINDUICHENG MOLYBDENUM GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
601958.SH	12/23/2024	SDB3260123407	200.00	1.4389	290.49	287.78	0.0000	4.3300	50.0000	0.0000	(0.0349)	(0.0040)	0.0000	1	(0.0389)	01/06/2025
601958.SH	12/23/2024	SDB3260123407	400.00	1.4389	580.97	575.55	0.0000	4.3300	50.0000	0.0000	(0.0699)	(0.0080)	0.0000	1	(0.0779)	01/06/2025
601958.SH	12/23/2024	SDB3260123407	3,000.00	1.4389	4,357.29	4,316.64	0.0000	4.3300	50.0000	0.0000	(0.5241)	(0.0600)	0.0000	1	(0.5840)	01/06/2025
601958.SH	12/23/2024	SDB3260123407	92,300.00	1.4389	134,059.29	132,808.53	0.0000	4.3300	50.0000	0.0000	(16.1244)	(1.8446)	0.0000	1	(17.9689)	01/06/2025
601958.SH	12/23/2024	SDB3260123407	30,100.00	1.4389	43,718.14	43,310.26	0.0000	4.3300	50.0000	0.0000	(5.2583)	(0.6015)	0.0000	1	(5.8599)	01/06/2025
601958.SH	12/23/2024	SDB3260123407	3,100.00	1.4389	4,502.53	4,460.52	0.0000	4.3300	50.0000	0.0000	(0.5416)	(0.0620)	0.0000	1	(0.6035)	01/06/2025
601958.SH	12/23/2024	SDB3260123407	900.00	1.4389	1,307.19	1,294.99	0.0000	4.3300	50.0000	0.0000	(0.1572)	(0.0180)	0.0000	1	(0.1752)	01/06/2025
601958.SH	12/23/2024	SDB3260123407	5,100.00	1.4389	7,407.39	7,338.28	0.0000	4.3300	50.0000	0.0000	(0.8909)	(0.1019)	0.0000	1	(0.9929)	01/06/2025
601958.SH	12/23/2024	SDB3260123407	21,700.00	1.4389	31,517.73	31,223.67	0.0000	4.3300	50.0000	0.0000	(3.7909)	(0.4337)	0.0000	1	(4.2245)	01/06/2025
601958.SH	12/23/2024	SDB3260123407	100.00	1.4389	145.24	143.89	0.0000	4.3300	50.0000	0.0000	(0.0175)	(0.0020)	0.0000	1	(0.0195)	01/06/2025
601958.SH	12/23/2024	SDB3260123407	24,900.00	1.4389	36,165.51	35,828.09	0.0000	4.3300	50.0000	0.0000	(4.3499)	(0.4976)	0.0000	1	(4.8475)	01/06/2025
601958.SH	12/23/2024	SDB3260123407	17,500.00	1.4389	25,417.53	25,180.38	0.0000	4.3300	50.0000	0.0000	(3.0572)	(0.3497)	0.0000	1	(3.4069)	01/06/2025
601958.SH	12/23/2024	SDB3260123407	5,000.00	1.4389	7,262.15	7,194.40	0.0000	4.3300	50.0000	0.0000	(0.8735)	(0.0999)	0.0000	1	(0.9734)	01/06/2025
601958.SH	12/23/2024	SDB3260123407	1,300.00	1.4389	1,888.16	1,870.54	0.0000	4.3300	50.0000	0.0000	(0.2271)	(0.0260)	0.0000	1	(0.2531)	01/06/2025
601958.SH	12/20/2024	SDB3260123407	6,000.00	1.4386	8,714.58	8,631.55	0.0000	4.3300	50.0000	0.0000	(3.1445)	(0.3596)	0.0000	3	(3.5042)	01/06/2025
601958.SH	12/20/2024	SDB3260123407	26,400.00	1.4386	38,344.15	37,978.83	0.0000	4.3300	50.0000	0.0000	(13.8358)	(1.5825)	0.0000	3	(15.4183)	01/06/2025
601958.SH	12/20/2024	SDB3260123407	38,700.00	1.4386	56,209.04	55,673.51	0.0000	4.3300	50.0000	0.0000	(20.2821)	(2.3197)	0.0000	3	(22.6018)	01/06/2025
601958.SH	12/20/2024	SDB3260123407	24,700.00	1.4386	35,875.02	35,533.22	0.0000	4.3300	50.0000	0.0000	(12.9449)	(1.4806)	0.0000	3	(14.4255)	01/06/2025
601958.SH	12/20/2024	SDB3260123407	1,300.00	1.4386	1,888.16	1,870.17	0.0000	4.3300	50.0000	0.0000	(0.6813)	(0.0779)	0.0000	3	(0.7592)	01/06/2025
601958.SH	12/20/2024	SDB3260123407	2,900.00	1.4386	4,212.05	4,171.92	0.0000	4.3300	50.0000	0.0000	(1.5198)	(0.1738)	0.0000	3	(1.6937)	01/06/2025
601958.SH	12/20/2024	SDB3260123407	10,700.00	1.4386	15,541.00	15,392.93	0.0000	4.3300	50.0000	0.0000	(5.6077)	(0.6414)	0.0000	3	(6.2491)	01/06/2025
601958.SH	12/20/2024	SDB3260123407	3,800.00	1.4386	5,519.23	5,466.65	0.0000	4.3300	50.0000	0.0000	(1.9915)	(0.2278)	0.0000	3	(2.2193)	01/06/2025
601958.SH	12/20/2024	SDB3260123407	8,700.00	1.4386	12,636.14	12,515.75	0.0000	4.3300	50.0000	0.0000	(4.5595)	(0.5215)	0.0000	3	(5.0810)	01/06/2025
601958.SH	12/20/2024	SDB3260123407	2,800.00	1.4386	4,066.80	4,028.06	0.0000	4.3300	50.0000	0.0000	(1.4674)	(0.1678)	0.0000	3	(1.6353)	01/06/2025
601958.SH	12/20/2024	SDB3260123407	4,000.00	1.4386	5,809.72	5,754.37	0.0000	4.3300	50.0000	0.0000	(2.0963)	(0.2398)	0.0000	3	(2.3361)	01/06/2025
601958.SH	12/20/2024	SDB3260123407	600.00	1.4386	871.46	863.16	0.0000	4.3300	50.0000	0.0000	(0.3145)	(0.0360)	0.0000	3	(0.3504)	01/06/2025
601958.SH	12/20/2024	SDB3260123407	11,000.00	1.4386	15,976.73	15,824.51	0.0000	4.3300	50.0000	0.0000	(5.7649)	(0.6594)	0.0000	3	(6.4243)	01/06/2025
601958.SH	12/20/2024	SDB3260123407	3,000.00	1.4386	4,357.29	4,315.78	0.0000	4.3300	50.0000	0.0000	(1.5723)	(0.1798)	0.0000	3	(1.7521)	01/06/2025
601958.SH	12/20/2024	SDB3260123407	6,300.00	1.4386	9,150.31	9,063.13	0.0000	4.3300	50.0000	0.0000	(3.3017)	(0.3776)	0.0000	3	(3.6794)	01/06/2025
601958.SH	12/20/2024	SDB3260123407	5,800.00	1.4386	8,424.09	8,343.83	0.0000	4.3300	50.0000	0.0000	(3.0397)	(0.3477)	0.0000	3	(3.3874)	01/06/2025
601958.SH	12/20/2024	SDB3260123407	21,000.00	1.4386	30,501.03	30,210.43	0.0000	4.3300	50.0000	0.0000	(11.0058)	(1.2588)	0.0000	3	(12.2646)	01/06/2025
601958.SH	12/20/2024	SDB3260123407	34,600.00	1.4386	50,254.08	49,775.28	0.0000	4.3300	50.0000	0.0000	(18.1333)	(2.0740)	0.0000	3	(20.2073)	01/06/2025
601958.SH	12/20/2024	SDB3260123407	38,000.00	1.4386	55,192.34	54,666.50	0.0000	4.3300	50.0000	0.0000	(19.9152)	(2.2778)	0.0000	3	(22.1930)	01/06/2025
601958.SH	12/20/2024	SDB3260123407	200.00	1.4386	290.49	287.72	0.0000	4.3300	50.0000	0.0000	(0.1048)	(0.0120)	0.0000	3	(0.1168)	01/06/2025
601958.SH	12/20/2024	SDB3260123407	400.00	1.4386	580.97	575.44	0.0000	4.3300	50.0000	0.0000	(0.2096)	(0.0240)	0.0000	3	(0.2336)	01/06/2025
601958.SH	12/20/2024	SDB3260123407	3,000.00	1.4386	4,357.29	4,315.78	0.0000	4.3300	50.0000	0.0000	(1.5723)	(0.1798)	0.0000	3	(1.7521)	01/06/2025
601958.SH	12/20/2024	SDB3260123407	92,300.00	1.4386	134,059.29	132,782.04	0.0000	4.3300	50.0000	0.0000	(48.3731)	(5.5326)	0.0000	3	(53.9056)	01/06/2025
601958.SH	12/20/2024	SDB3260123407	30,100.00	1.4386	43,718.14	43,301.62	0.0000	4.3300	50.0000	0.0000	(15.7750)	(1.8042)	0.0000	3	(17.5792)	01/06/2025
601958.SH	12/20/2024	SDB3260123407	3,100.00	1.4386	4,502.53	4,459.64	0.0000	4.3300	50.0000	0.0000	(1.6247)	(0.1858)	0.0000	3	(1.8105)	01/06/2025
601958.SH	12/20/2024	SDB3260123407	900.00	1.4386	1,307.19	1,294.73	0.0000	4.3300	50.0000	0.0000	(0.4717)	(0.0539)	0.0000	3	(0.5256)	01/06/2025
601958.SH	12/20/2024	SDB3260123407	5,100.00	1.4386	7,407.39	7,336.82	0.0000	4.3300	50.0000	0.0000	(2.6728)	(0.3057)	0.0000	3	(2.9785)	01/06/2025
601958.SH	12/20/2024	SDB3260123407	21,700.00	1.4386	31,517.73	31,217.45	0.0000	4.3300	50.0000	0.0000	(11.3726)	(1.3007)	0.0000	3	(12.6734)	01/06/2025
601958.SH	12/20/2024	SDB3260123407	100.00	1.4386	145.24	143.86	0.0000	4.3300	50.0000	0.0000	(0.0524)	(0.0060)	0.0000	3	(0.0584)	01/06/2025
601958.SH	12/20/2024	SDB3260123407	24,900.00	1.4386	36,165.51	35,820.94	0.0000	4.3300	50.0000	0.0000	(13.0497)	(1.4925)	0.0000	3	(14.5423)	01/06/2025
601958.SH	12/20/2024	SDB3260123407	17,500.00	1.4386	25,417.53	25,175.36	0.0000	4.3300	50.0000	0.0000	(9.1715)	(1.0490)	0.0000	3	(10.2205)	01/06/2025
601958.SH	12/20/2024	SDB3260123407	5,000.00	1.4386	7,262.15	7,192.96	0.0000	4.3300	50.0000	0.0000	(2.6204)	(0.2997)	0.0000	3	(2.9201)	01/06/2025
601958.SH	12/20/2024	SDB3260123407	1,300.00	1.4386	1,888.16	1,870.17	0.0000	4.3300	50.0000	0.0000	(0.6813)	(0.0779)	0.0000	3	(0.7592)	01/06/2025
601958.SH	12/19/2024	SDB3260123407	6,000.00	1.4491	8,714.58	8,694.52	0.0000	4.5800	50.0000	0.0000	(1.1087)	(0.1208)	0.0000	1	(1.2294)	01/06/2025
601958.SH	12/19/2024	SDB3260123407	26,400.00	1.4491	38,344.15	38,255.87	0.0000	4.5800	50.0000	0.0000	(4.8782)	(0.5313)	0.0000	1	(5.4096)	01/06/2025
601958.SH	12/19/2024	SDB3260123407	38,700.00	1.4491	56,209.04	56,079.63	0.0000	4.5800	50.0000	0.0000	(7.1510)	(0.7789)	0.0000	1	(7.9299)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
JINDUICHENG MOLYBDENUM GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
601958.SH	12/19/2024	SDB3260123407	24,700.00	1.4491	35,875.02	35,792.42	0.0000	4.5800	50.0000	0.0000	(4.5641)	(0.4971)	0.0000	1	(5.0612)	01/06/2025
601958.SH	12/19/2024	SDB3260123407	1,300.00	1.4491	1,888.16	1,883.81	0.0000	4.5800	50.0000	0.0000	(0.2402)	(0.0262)	0.0000	1	(0.2664)	01/06/2025
601958.SH	12/19/2024	SDB3260123407	2,900.00	1.4491	4,212.05	4,202.35	0.0000	4.5800	50.0000	0.0000	(0.5359)	(0.0584)	0.0000	1	(0.5942)	01/06/2025
601958.SH	12/19/2024	SDB3260123407	10,700.00	1.4491	15,541.00	15,505.22	0.0000	4.5800	50.0000	0.0000	(1.9772)	(0.2154)	0.0000	1	(2.1925)	01/06/2025
601958.SH	12/19/2024	SDB3260123407	3,800.00	1.4491	5,519.23	5,506.53	0.0000	4.5800	50.0000	0.0000	(0.7022)	(0.0765)	0.0000	1	(0.7786)	01/06/2025
601958.SH	12/19/2024	SDB3260123407	8,700.00	1.4491	12,636.14	12,607.05	0.0000	4.5800	50.0000	0.0000	(1.6076)	(0.1751)	0.0000	1	(1.7827)	01/06/2025
601958.SH	12/19/2024	SDB3260123407	2,800.00	1.4491	4,066.80	4,057.44	0.0000	4.5800	50.0000	0.0000	(0.5174)	(0.0564)	0.0000	1	(0.5737)	01/06/2025
601958.SH	12/19/2024	SDB3260123407	4,000.00	1.4491	5,809.72	5,796.34	0.0000	4.5800	50.0000	0.0000	(0.7391)	(0.0805)	0.0000	1	(0.8196)	01/06/2025
601958.SH	12/19/2024	SDB3260123407	600.00	1.4491	871.46	869.45	0.0000	4.5800	50.0000	0.0000	(0.1109)	(0.0121)	0.0000	1	(0.1229)	01/06/2025
601958.SH	12/19/2024	SDB3260123407	11,000.00	1.4491	15,976.73	15,939.95	0.0000	4.5800	50.0000	0.0000	(2.0326)	(0.2214)	0.0000	1	(2.2540)	01/06/2025
601958.SH	12/19/2024	SDB3260123407	3,000.00	1.4491	4,357.29	4,347.26	0.0000	4.5800	50.0000	0.0000	(0.5543)	(0.0604)	0.0000	1	(0.6147)	01/06/2025
601958.SH	12/19/2024	SDB3260123407	6,300.00	1.4491	9,150.31	9,129.24	0.0000	4.5800	50.0000	0.0000	(1.1641)	(0.1268)	0.0000	1	(1.2909)	01/06/2025
601958.SH	12/19/2024	SDB3260123407	5,800.00	1.4491	8,424.09	8,404.70	0.0000	4.5800	50.0000	0.0000	(1.0717)	(0.1167)	0.0000	1	(1.1885)	01/06/2025
601958.SH	12/19/2024	SDB3260123407	21,000.00	1.4491	30,501.03	30,430.81	0.0000	4.5800	50.0000	0.0000	(3.8804)	(0.4227)	0.0000	1	(4.3031)	01/06/2025
601958.SH	12/19/2024	SDB3260123407	34,600.00	1.4491	50,254.08	50,138.38	0.0000	4.5800	50.0000	0.0000	(6.3934)	(0.6964)	0.0000	1	(7.0898)	01/06/2025
601958.SH	12/19/2024	SDB3260123407	38,000.00	1.4491	55,192.34	55,065.27	0.0000	4.5800	50.0000	0.0000	(7.0217)	(0.7648)	0.0000	1	(7.7865)	01/06/2025
601958.SH	12/19/2024	SDB3260123407	200.00	1.4491	290.49	289.82	0.0000	4.5800	50.0000	0.0000	(0.0370)	(0.0040)	0.0000	1	(0.0410)	01/06/2025
601958.SH	12/19/2024	SDB3260123407	400.00	1.4491	580.97	579.63	0.0000	4.5800	50.0000	0.0000	(0.0739)	(0.0081)	0.0000	1	(0.0820)	01/06/2025
601958.SH	12/19/2024	SDB3260123407	3,000.00	1.4491	4,357.29	4,347.26	0.0000	4.5800	50.0000	0.0000	(0.5543)	(0.0604)	0.0000	1	(0.6147)	01/06/2025
601958.SH	12/19/2024	SDB3260123407	92,300.00	1.4491	134,059.29	133,750.64	0.0000	4.5800	50.0000	0.0000	(17.0553)	(1.8576)	0.0000	1	(18.9130)	01/06/2025
601958.SH	12/19/2024	SDB3260123407	30,100.00	1.4491	43,718.14	43,617.49	0.0000	4.5800	50.0000	0.0000	(5.5619)	(0.6058)	0.0000	1	(6.1677)	01/06/2025
601958.SH	12/19/2024	SDB3260123407	3,100.00	1.4491	4,502.53	4,492.17	0.0000	4.5800	50.0000	0.0000	(0.5728)	(0.0624)	0.0000	1	(0.6352)	01/06/2025
601958.SH	12/19/2024	SDB3260123407	900.00	1.4491	1,307.19	1,304.18	0.0000	4.5800	50.0000	0.0000	(0.1663)	(0.0181)	0.0000	1	(0.1844)	01/06/2025
601958.SH	12/19/2024	SDB3260123407	5,100.00	1.4491	7,407.39	7,390.34	0.0000	4.5800	50.0000	0.0000	(0.9424)	(0.1026)	0.0000	1	(1.0450)	01/06/2025
601958.SH	12/19/2024	SDB3260123407	21,700.00	1.4491	31,517.73	31,445.17	0.0000	4.5800	50.0000	0.0000	(4.0098)	(0.4367)	0.0000	1	(4.4465)	01/06/2025
601958.SH	12/19/2024	SDB3260123407	100.00	1.4491	145.24	144.91	0.0000	4.5800	50.0000	0.0000	(0.0185)	(0.0020)	0.0000	1	(0.0205)	01/06/2025
601958.SH	12/19/2024	SDB3260123407	24,900.00	1.4491	36,165.51	36,082.24	0.0000	4.5800	50.0000	0.0000	(4.6011)	(0.5011)	0.0000	1	(5.1022)	01/06/2025
601958.SH	12/19/2024	SDB3260123407	17,500.00	1.4491	25,417.53	25,359.01	0.0000	4.5800	50.0000	0.0000	(3.2337)	(0.3522)	0.0000	1	(3.5859)	01/06/2025
601958.SH	12/19/2024	SDB3260123407	5,000.00	1.4491	7,262.15	7,245.43	0.0000	4.5800	50.0000	0.0000	(0.9239)	(0.1006)	0.0000	1	(1.0245)	01/06/2025
601958.SH	12/19/2024	SDB3260123407	1,300.00	1.4491	1,888.16	1,883.81	0.0000	4.5800	50.0000	0.0000	(0.2402)	(0.0262)	0.0000	1	(0.2664)	01/06/2025
601958.SH	12/18/2024	SDB3260123407	6,000.00	1.4612	8,714.58	8,767.06	0.0000	4.5800	50.0000	0.0000	(1.1087)	(0.1218)	0.0000	1	(1.2305)	01/06/2025
601958.SH	12/18/2024	SDB3260123407	26,400.00	1.4612	38,344.15	38,575.05	0.0000	4.5800	50.0000	0.0000	(4.8782)	(0.5358)	0.0000	1	(5.4140)	01/06/2025
601958.SH	12/18/2024	SDB3260123407	38,700.00	1.4612	56,209.04	56,547.51	0.0000	4.5800	50.0000	0.0000	(7.1510)	(0.7854)	0.0000	1	(7.9364)	01/06/2025
601958.SH	12/18/2024	SDB3260123407	24,700.00	1.4612	35,875.02	36,091.05	0.0000	4.5800	50.0000	0.0000	(4.5641)	(0.5013)	0.0000	1	(5.0654)	01/06/2025
601958.SH	12/18/2024	SDB3260123407	1,300.00	1.4612	1,888.16	1,899.53	0.0000	4.5800	50.0000	0.0000	(0.2402)	(0.0264)	0.0000	1	(0.2666)	01/06/2025
601958.SH	12/18/2024	SDB3260123407	2,900.00	1.4612	4,212.05	4,237.41	0.0000	4.5800	50.0000	0.0000	(0.5359)	(0.0589)	0.0000	1	(0.5947)	01/06/2025
601958.SH	12/18/2024	SDB3260123407	10,700.00	1.4612	15,541.00	15,634.58	0.0000	4.5800	50.0000	0.0000	(1.9772)	(0.2171)	0.0000	1	(2.1943)	01/06/2025
601958.SH	12/18/2024	SDB3260123407	3,800.00	1.4612	5,519.23	5,552.47	0.0000	4.5800	50.0000	0.0000	(0.7022)	(0.0771)	0.0000	1	(0.7793)	01/06/2025
601958.SH	12/18/2024	SDB3260123407	8,700.00	1.4612	12,636.14	12,712.23	0.0000	4.5800	50.0000	0.0000	(1.6076)	(0.1766)	0.0000	1	(1.7842)	01/06/2025
601958.SH	12/18/2024	SDB3260123407	2,800.00	1.4612	4,066.80	4,091.29	0.0000	4.5800	50.0000	0.0000	(0.5174)	(0.0568)	0.0000	1	(0.5742)	01/06/2025
601958.SH	12/18/2024	SDB3260123407	4,000.00	1.4612	5,809.72	5,844.70	0.0000	4.5800	50.0000	0.0000	(0.7391)	(0.0812)	0.0000	1	(0.8203)	01/06/2025
601958.SH	12/18/2024	SDB3260123407	600.00	1.4612	871.46	876.71	0.0000	4.5800	50.0000	0.0000	(0.1109)	(0.0122)	0.0000	1	(0.1230)	01/06/2025
601958.SH	12/18/2024	SDB3260123407	11,000.00	1.4612	15,976.73	16,072.94	0.0000	4.5800	50.0000	0.0000	(2.0326)	(0.2232)	0.0000	1	(2.2558)	01/06/2025
601958.SH	12/18/2024	SDB3260123407	3,000.00	1.4612	4,357.29	4,383.53	0.0000	4.5800	50.0000	0.0000	(0.5543)	(0.0609)	0.0000	1	(0.6152)	01/06/2025
601958.SH	12/18/2024	SDB3260123407	6,300.00	1.4612	9,150.31	9,205.41	0.0000	4.5800	50.0000	0.0000	(1.1641)	(0.1279)	0.0000	1	(1.2920)	01/06/2025
601958.SH	12/18/2024	SDB3260123407	5,800.00	1.4612	8,424.09	8,474.82	0.0000	4.5800	50.0000	0.0000	(1.0717)	(0.1177)	0.0000	1	(1.1894)	01/06/2025
601958.SH	12/18/2024	SDB3260123407	21,000.00	1.4612	30,501.03	30,684.70	0.0000	4.5800	50.0000	0.0000	(3.8804)	(0.4262)	0.0000	1	(4.3066)	01/06/2025
601958.SH	12/18/2024	SDB3260123407	34,600.00	1.4612	50,254.08	50,556.69	0.0000	4.5800	50.0000	0.0000	(6.3934)	(0.7022)	0.0000	1	(7.0956)	01/06/2025
601958.SH	12/18/2024	SDB3260123407	38,000.00	1.4612	55,192.34	55,524.69	0.0000	4.5800	50.0000	0.0000	(7.0217)	(0.7712)	0.0000	1	(7.7929)	01/06/2025
601958.SH	12/18/2024	SDB3260123407	200.00	1.4612	290.49	292.24	0.0000	4.5800	50.0000	0.0000	(0.0370)	(0.0041)	0.0000	1	(0.0410)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
JINDUICHENG MOLYBDENUM GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
601958.SH	12/18/2024	SDB3260123407	400.00	1.4612	580.97	584.47	0.0000	4.5800	50.0000	0.0000	(0.0739)	(0.0081)	0.0000	1	(0.0820)	01/06/2025
601958.SH	12/18/2024	SDB3260123407	3,000.00	1.4612	4,357.29	4,383.53	0.0000	4.5800	50.0000	0.0000	(0.5543)	(0.0609)	0.0000	1	(0.6152)	01/06/2025
601958.SH	12/18/2024	SDB3260123407	92,300.00	1.4612	134,059.29	134,866.54	0.0000	4.5800	50.0000	0.0000	(17.0553)	(1.8731)	0.0000	1	(18.9285)	01/06/2025
601958.SH	12/18/2024	SDB3260123407	30,100.00	1.4612	43,718.14	43,981.40	0.0000	4.5800	50.0000	0.0000	(5.5619)	(0.6109)	0.0000	1	(6.1728)	01/06/2025
601958.SH	12/18/2024	SDB3260123407	3,100.00	1.4612	4,502.53	4,529.65	0.0000	4.5800	50.0000	0.0000	(0.5728)	(0.0629)	0.0000	1	(0.6357)	01/06/2025
601958.SH	12/18/2024	SDB3260123407	900.00	1.4612	1,307.19	1,315.06	0.0000	4.5800	50.0000	0.0000	(0.1663)	(0.0183)	0.0000	1	(0.1846)	01/06/2025
601958.SH	12/18/2024	SDB3260123407	5,100.00	1.4612	7,407.39	7,452.00	0.0000	4.5800	50.0000	0.0000	(0.9424)	(0.1035)	0.0000	1	(1.0459)	01/06/2025
601958.SH	12/18/2024	SDB3260123407	21,700.00	1.4612	31,517.73	31,707.52	0.0000	4.5800	50.0000	0.0000	(4.0098)	(0.4404)	0.0000	1	(4.4501)	01/06/2025
601958.SH	12/18/2024	SDB3260123407	100.00	1.4612	145.24	146.12	0.0000	4.5800	50.0000	0.0000	(0.0185)	(0.0020)	0.0000	1	(0.0205)	01/06/2025
601958.SH	12/18/2024	SDB3260123407	24,900.00	1.4612	36,165.51	36,383.28	0.0000	4.5800	50.0000	0.0000	(4.6011)	(0.5053)	0.0000	1	(5.1064)	01/06/2025
601958.SH	12/18/2024	SDB3260123407	17,500.00	1.4612	25,417.53	25,570.58	0.0000	4.5800	50.0000	0.0000	(3.2337)	(0.3551)	0.0000	1	(3.5888)	01/06/2025
601958.SH	12/18/2024	SDB3260123407	5,000.00	1.4612	7,262.15	7,305.88	0.0000	4.5800	50.0000	0.0000	(0.9239)	(0.1015)	0.0000	1	(1.0254)	01/06/2025
601958.SH	12/18/2024	SDB3260123407	1,300.00	1.4612	1,888.16	1,899.53	0.0000	4.5800	50.0000	0.0000	(0.2402)	(0.0264)	0.0000	1	(0.2666)	01/06/2025
601958.SH	12/17/2024	SDB3260123407	6,000.00	1.4946	8,714.58	8,967.61	0.0000	4.5800	50.0000	0.0000	(1.1087)	(0.1246)	0.0000	1	(1.2332)	01/06/2025
601958.SH	12/17/2024	SDB3260123407	26,400.00	1.4946	38,344.15	39,457.49	0.0000	4.5800	50.0000	0.0000	(4.8782)	(0.5480)	0.0000	1	(5.4262)	01/06/2025
601958.SH	12/17/2024	SDB3260123407	38,700.00	1.4946	56,209.04	57,841.10	0.0000	4.5800	50.0000	0.0000	(7.1510)	(0.8033)	0.0000	1	(7.9544)	01/06/2025
601958.SH	12/17/2024	SDB3260123407	24,700.00	1.4946	35,875.02	36,916.67	0.0000	4.5800	50.0000	0.0000	(4.5641)	(0.5127)	0.0000	1	(5.0768)	01/06/2025
601958.SH	12/17/2024	SDB3260123407	1,300.00	1.4946	1,888.16	1,942.98	0.0000	4.5800	50.0000	0.0000	(0.2402)	(0.0270)	0.0000	1	(0.2672)	01/06/2025
601958.SH	12/17/2024	SDB3260123407	2,900.00	1.4946	4,212.05	4,334.35	0.0000	4.5800	50.0000	0.0000	(0.5359)	(0.0602)	0.0000	1	(0.5961)	01/06/2025
601958.SH	12/17/2024	SDB3260123407	10,700.00	1.4946	15,541.00	15,992.24	0.0000	4.5800	50.0000	0.0000	(1.9772)	(0.2221)	0.0000	1	(2.1993)	01/06/2025
601958.SH	12/17/2024	SDB3260123407	3,800.00	1.4946	5,519.23	5,679.49	0.0000	4.5800	50.0000	0.0000	(0.7022)	(0.0789)	0.0000	1	(0.7811)	01/06/2025
601958.SH	12/17/2024	SDB3260123407	8,700.00	1.4946	12,636.14	13,003.04	0.0000	4.5800	50.0000	0.0000	(1.6076)	(0.1806)	0.0000	1	(1.7882)	01/06/2025
601958.SH	12/17/2024	SDB3260123407	2,800.00	1.4946	4,066.80	4,184.89	0.0000	4.5800	50.0000	0.0000	(0.5174)	(0.0581)	0.0000	1	(0.5755)	01/06/2025
601958.SH	12/17/2024	SDB3260123407	4,000.00	1.4946	5,809.72	5,978.41	0.0000	4.5800	50.0000	0.0000	(0.7391)	(0.0830)	0.0000	1	(0.8222)	01/06/2025
601958.SH	12/17/2024	SDB3260123407	600.00	1.4946	871.46	896.76	0.0000	4.5800	50.0000	0.0000	(0.1109)	(0.0125)	0.0000	1	(0.1233)	01/06/2025
601958.SH	12/17/2024	SDB3260123407	11,000.00	1.4946	15,976.73	16,440.62	0.0000	4.5800	50.0000	0.0000	(2.0326)	(0.2283)	0.0000	1	(2.2609)	01/06/2025
601958.SH	12/17/2024	SDB3260123407	3,000.00	1.4946	4,357.29	4,483.81	0.0000	4.5800	50.0000	0.0000	(0.5543)	(0.0623)	0.0000	1	(0.6166)	01/06/2025
601958.SH	12/17/2024	SDB3260123407	6,300.00	1.4946	9,150.31	9,415.99	0.0000	4.5800	50.0000	0.0000	(1.1641)	(0.1308)	0.0000	1	(1.2949)	01/06/2025
601958.SH	12/17/2024	SDB3260123407	5,800.00	1.4946	8,424.09	8,668.69	0.0000	4.5800	50.0000	0.0000	(1.0717)	(0.1204)	0.0000	1	(1.1921)	01/06/2025
601958.SH	12/17/2024	SDB3260123407	21,000.00	1.4946	30,501.03	31,386.64	0.0000	4.5800	50.0000	0.0000	(3.8804)	(0.4359)	0.0000	1	(4.3163)	01/06/2025
601958.SH	12/17/2024	SDB3260123407	34,600.00	1.4946	50,254.08	51,713.23	0.0000	4.5800	50.0000	0.0000	(6.3934)	(0.7182)	0.0000	1	(7.1117)	01/06/2025
601958.SH	12/17/2024	SDB3260123407	38,000.00	1.4946	55,192.34	56,794.88	0.0000	4.5800	50.0000	0.0000	(7.0217)	(0.7888)	0.0000	1	(7.8105)	01/06/2025
601958.SH	12/17/2024	SDB3260123407	200.00	1.4946	290.49	298.92	0.0000	4.5800	50.0000	0.0000	(0.0370)	(0.0042)	0.0000	1	(0.0411)	01/06/2025
601958.SH	12/17/2024	SDB3260123407	400.00	1.4946	580.97	597.84	0.0000	4.5800	50.0000	0.0000	(0.0739)	(0.0083)	0.0000	1	(0.0822)	01/06/2025
601958.SH	12/17/2024	SDB3260123407	3,000.00	1.4946	4,357.29	4,483.81	0.0000	4.5800	50.0000	0.0000	(0.5543)	(0.0623)	0.0000	1	(0.6166)	01/06/2025
601958.SH	12/17/2024	SDB3260123407	92,300.00	1.4946	134,059.29	137,951.76	0.0000	4.5800	50.0000	0.0000	(17.0553)	(1.9160)	0.0000	1	(18.9713)	01/06/2025
601958.SH	12/17/2024	SDB3260123407	30,100.00	1.4946	43,718.14	44,987.52	0.0000	4.5800	50.0000	0.0000	(5.5619)	(0.6248)	0.0000	1	(6.1867)	01/06/2025
601958.SH	12/17/2024	SDB3260123407	3,100.00	1.4946	4,502.53	4,633.27	0.0000	4.5800	50.0000	0.0000	(0.5728)	(0.0644)	0.0000	1	(0.6372)	01/06/2025
601958.SH	12/17/2024	SDB3260123407	900.00	1.4946	1,307.19	1,345.14	0.0000	4.5800	50.0000	0.0000	(0.1663)	(0.0187)	0.0000	1	(0.1850)	01/06/2025
601958.SH	12/17/2024	SDB3260123407	5,100.00	1.4946	7,407.39	7,622.47	0.0000	4.5800	50.0000	0.0000	(0.9424)	(0.1059)	0.0000	1	(1.0483)	01/06/2025
601958.SH	12/17/2024	SDB3260123407	21,700.00	1.4946	31,517.73	32,432.86	0.0000	4.5800	50.0000	0.0000	(4.0098)	(0.4505)	0.0000	1	(4.4602)	01/06/2025
601958.SH	12/17/2024	SDB3260123407	100.00	1.4946	145.24	149.46	0.0000	4.5800	50.0000	0.0000	(0.0185)	(0.0021)	0.0000	1	(0.0206)	01/06/2025
601958.SH	12/17/2024	SDB3260123407	24,900.00	1.4946	36,165.51	37,215.59	0.0000	4.5800	50.0000	0.0000	(4.6011)	(0.5169)	0.0000	1	(5.1179)	01/06/2025
601958.SH	12/17/2024	SDB3260123407	17,500.00	1.4946	25,417.53	26,155.53	0.0000	4.5800	50.0000	0.0000	(3.2337)	(0.3633)	0.0000	1	(3.5969)	01/06/2025
601958.SH	12/17/2024	SDB3260123407	5,000.00	1.4946	7,262.15	7,473.01	0.0000	4.5800	50.0000	0.0000	(0.9239)	(0.1038)	0.0000	1	(1.0277)	01/06/2025
601958.SH	12/17/2024	SDB3260123407	1,300.00	1.4946	1,888.16	1,942.98	0.0000	4.5800	50.0000	0.0000	(0.2402)	(0.0270)	0.0000	1	(0.2672)	01/06/2025
601958.SH	12/16/2024	SDB3260123407	6,000.00	1.4910	8,714.58	8,946.28	0.0000	4.5800	50.0000	0.0000	(1.1087)	(0.1243)	0.0000	1	(1.2329)	01/06/2025
601958.SH	12/16/2024	SDB3260123407	26,400.00	1.4910	38,344.15	39,363.61	0.0000	4.5800	50.0000	0.0000	(4.8782)	(0.5467)	0.0000	1	(5.4249)	01/06/2025
601958.SH	12/16/2024	SDB3260123407	38,700.00	1.4910	56,209.04	57,703.48	0.0000	4.5800	50.0000	0.0000	(7.1510)	(0.8014)	0.0000	1	(7.9525)	01/06/2025
601958.SH	12/16/2024	SDB3260123407	24,700.00	1.4910	35,875.02	36,828.84	0.0000	4.5800	50.0000	0.0000	(4.5641)	(0.5115)	0.0000	1	(5.0756)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
JINDUICHENG MOLYBDENUM GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
601958.SH	12/16/2024	SDB3260123407	1,300.00	1.4910	1,888.16	1,938.36	0.0000	4.5800	50.0000	0.0000	(0.2402)	(0.0269)	0.0000	1	(0.2671)	01/06/2025
601958.SH	12/16/2024	SDB3260123407	2,900.00	1.4910	4,212.05	4,324.03	0.0000	4.5800	50.0000	0.0000	(0.5359)	(0.0601)	0.0000	1	(0.5959)	01/06/2025
601958.SH	12/16/2024	SDB3260123407	10,700.00	1.4910	15,541.00	15,954.19	0.0000	4.5800	50.0000	0.0000	(1.9772)	(0.2216)	0.0000	1	(2.1987)	01/06/2025
601958.SH	12/16/2024	SDB3260123407	3,800.00	1.4910	5,519.23	5,665.97	0.0000	4.5800	50.0000	0.0000	(0.7022)	(0.0787)	0.0000	1	(0.7809)	01/06/2025
601958.SH	12/16/2024	SDB3260123407	8,700.00	1.4910	12,636.14	12,972.10	0.0000	4.5800	50.0000	0.0000	(1.6076)	(0.1802)	0.0000	1	(1.7878)	01/06/2025
601958.SH	12/16/2024	SDB3260123407	2,800.00	1.4910	4,066.80	4,174.93	0.0000	4.5800	50.0000	0.0000	(0.5174)	(0.0580)	0.0000	1	(0.5754)	01/06/2025
601958.SH	12/16/2024	SDB3260123407	4,000.00	1.4910	5,809.72	5,964.18	0.0000	4.5800	50.0000	0.0000	(0.7391)	(0.0828)	0.0000	1	(0.8220)	01/06/2025
601958.SH	12/16/2024	SDB3260123407	600.00	1.4910	871.46	894.63	0.0000	4.5800	50.0000	0.0000	(0.1109)	(0.0124)	0.0000	1	(0.1233)	01/06/2025
601958.SH	12/16/2024	SDB3260123407	11,000.00	1.4910	15,976.73	16,401.51	0.0000	4.5800	50.0000	0.0000	(2.0326)	(0.2278)	0.0000	1	(2.2804)	01/06/2025
601958.SH	12/16/2024	SDB3260123407	3,000.00	1.4910	4,357.29	4,473.14	0.0000	4.5800	50.0000	0.0000	(0.5543)	(0.0621)	0.0000	1	(0.6165)	01/06/2025
601958.SH	12/16/2024	SDB3260123407	6,300.00	1.4910	9,150.31	9,393.59	0.0000	4.5800	50.0000	0.0000	(1.1641)	(0.1305)	0.0000	1	(1.2946)	01/06/2025
601958.SH	12/16/2024	SDB3260123407	5,800.00	1.4910	8,424.09	8,648.07	0.0000	4.5800	50.0000	0.0000	(1.0717)	(0.1201)	0.0000	1	(1.1918)	01/06/2025
601958.SH	12/16/2024	SDB3260123407	21,000.00	1.4910	30,501.03	31,311.97	0.0000	4.5800	50.0000	0.0000	(3.8804)	(0.4349)	0.0000	1	(4.3153)	01/06/2025
601958.SH	12/16/2024	SDB3260123407	34,600.00	1.4910	50,254.08	51,590.19	0.0000	4.5800	50.0000	0.0000	(6.3934)	(0.7165)	0.0000	1	(7.1100)	01/06/2025
601958.SH	12/16/2024	SDB3260123407	38,000.00	1.4910	55,192.34	56,659.75	0.0000	4.5800	50.0000	0.0000	(7.0217)	(0.7869)	0.0000	1	(7.8086)	01/06/2025
601958.SH	12/16/2024	SDB3260123407	200.00	1.4910	290.49	298.21	0.0000	4.5800	50.0000	0.0000	(0.0370)	(0.0041)	0.0000	1	(0.0411)	01/06/2025
601958.SH	12/16/2024	SDB3260123407	400.00	1.4910	580.97	596.42	0.0000	4.5800	50.0000	0.0000	(0.0739)	(0.0083)	0.0000	1	(0.0822)	01/06/2025
601958.SH	12/16/2024	SDB3260123407	3,000.00	1.4910	4,357.29	4,473.14	0.0000	4.5800	50.0000	0.0000	(0.5543)	(0.0621)	0.0000	1	(0.6165)	01/06/2025
601958.SH	12/16/2024	SDB3260123407	92,300.00	1.4910	134,059.29	137,623.55	0.0000	4.5800	50.0000	0.0000	(17.0553)	(1.9114)	0.0000	1	(18.9668)	01/06/2025
601958.SH	12/16/2024	SDB3260123407	30,100.00	1.4910	43,718.14	44,880.48	0.0000	4.5800	50.0000	0.0000	(5.5619)	(0.6233)	0.0000	1	(6.1853)	01/06/2025
601958.SH	12/16/2024	SDB3260123407	3,100.00	1.4910	4,502.53	4,622.24	0.0000	4.5800	50.0000	0.0000	(0.5728)	(0.0642)	0.0000	1	(0.6370)	01/06/2025
601958.SH	12/16/2024	SDB3260123407	900.00	1.4910	1,307.19	1,341.94	0.0000	4.5800	50.0000	0.0000	(0.1663)	(0.0186)	0.0000	1	(0.1849)	01/06/2025
601958.SH	12/16/2024	SDB3260123407	5,100.00	1.4910	7,407.39	7,604.33	0.0000	4.5800	50.0000	0.0000	(0.9424)	(0.1056)	0.0000	1	(1.0480)	01/06/2025
601958.SH	12/16/2024	SDB3260123407	21,700.00	1.4910	31,517.73	32,355.70	0.0000	4.5800	50.0000	0.0000	(4.0098)	(0.4494)	0.0000	1	(4.4591)	01/06/2025
601958.SH	12/16/2024	SDB3260123407	100.00	1.4910	145.24	149.10	0.0000	4.5800	50.0000	0.0000	(0.0185)	(0.0021)	0.0000	1	(0.0205)	01/06/2025
601958.SH	12/16/2024	SDB3260123407	24,900.00	1.4910	36,165.51	37,127.05	0.0000	4.5800	50.0000	0.0000	(4.6011)	(0.5157)	0.0000	1	(5.1167)	01/06/2025
601958.SH	12/16/2024	SDB3260123407	17,500.00	1.4910	25,417.53	26,093.31	0.0000	4.5800	50.0000	0.0000	(3.2337)	(0.3624)	0.0000	1	(3.5961)	01/06/2025
601958.SH	12/16/2024	SDB3260123407	5,000.00	1.4910	7,262.15	7,455.23	0.0000	4.5800	50.0000	0.0000	(0.9239)	(0.1035)	0.0000	1	(1.0275)	01/06/2025
601958.SH	12/16/2024	SDB3260123407	1,300.00	1.4910	1,888.16	1,938.36	0.0000	4.5800	50.0000	0.0000	(0.2402)	(0.0269)	0.0000	1	(0.2671)	01/06/2025
601958.SH	12/13/2024	SDB3260123407	6,000.00	1.4758	8,714.58	8,854.53	0.0000	4.5800	50.0000	0.0000	(3.3261)	(0.3689)	0.0000	3	(3.6950)	01/06/2025
601958.SH	12/13/2024	SDB3260123407	26,400.00	1.4758	38,344.15	38,959.93	0.0000	4.5800	50.0000	0.0000	(14.6347)	(1.6233)	0.0000	3	(16.2580)	01/06/2025
601958.SH	12/13/2024	SDB3260123407	38,700.00	1.4758	56,209.04	57,111.72	0.0000	4.5800	50.0000	0.0000	(21.4531)	(2.3797)	0.0000	3	(23.8328)	01/06/2025
601958.SH	12/13/2024	SDB3260123407	24,700.00	1.4758	35,875.02	36,451.15	0.0000	4.5800	50.0000	0.0000	(13.6923)	(1.5188)	0.0000	3	(15.2111)	01/06/2025
601958.SH	12/13/2024	SDB3260123407	1,300.00	1.4758	1,888.16	1,918.48	0.0000	4.5800	50.0000	0.0000	(0.7206)	(0.0799)	0.0000	3	(0.8006)	01/06/2025
601958.SH	12/13/2024	SDB3260123407	2,900.00	1.4758	4,212.05	4,279.69	0.0000	4.5800	50.0000	0.0000	(1.6076)	(0.1783)	0.0000	3	(1.7859)	01/06/2025
601958.SH	12/13/2024	SDB3260123407	10,700.00	1.4758	15,541.00	15,790.58	0.0000	4.5800	50.0000	0.0000	(5.9315)	(0.6579)	0.0000	3	(6.5894)	01/06/2025
601958.SH	12/13/2024	SDB3260123407	3,800.00	1.4758	5,519.23	5,607.87	0.0000	4.5800	50.0000	0.0000	(2.1065)	(0.2337)	0.0000	3	(2.3402)	01/06/2025
601958.SH	12/13/2024	SDB3260123407	8,700.00	1.4758	12,636.14	12,839.07	0.0000	4.5800	50.0000	0.0000	(4.8228)	(0.5350)	0.0000	3	(5.3578)	01/06/2025
601958.SH	12/13/2024	SDB3260123407	2,800.00	1.4758	4,066.80	4,132.11	0.0000	4.5800	50.0000	0.0000	(1.5522)	(0.1722)	0.0000	3	(1.7243)	01/06/2025
601958.SH	12/13/2024	SDB3260123407	4,000.00	1.4758	5,809.72	5,903.02	0.0000	4.5800	50.0000	0.0000	(2.2174)	(0.2460)	0.0000	3	(2.4633)	01/06/2025
601958.SH	12/13/2024	SDB3260123407	600.00	1.4758	871.46	885.45	0.0000	4.5800	50.0000	0.0000	(0.3326)	(0.0369)	0.0000	3	(0.3695)	01/06/2025
601958.SH	12/13/2024	SDB3260123407	11,000.00	1.4758	15,976.73	16,233.30	0.0000	4.5800	50.0000	0.0000	(6.0978)	(0.6764)	0.0000	3	(6.7742)	01/06/2025
601958.SH	12/13/2024	SDB3260123407	3,000.00	1.4758	4,357.29	4,427.26	0.0000	4.5800	50.0000	0.0000	(1.6630)	(0.1845)	0.0000	3	(1.8475)	01/06/2025
601958.SH	12/13/2024	SDB3260123407	6,300.00	1.4758	9,150.31	9,297.26	0.0000	4.5800	50.0000	0.0000	(3.4924)	(0.3874)	0.0000	3	(3.8798)	01/06/2025
601958.SH	12/13/2024	SDB3260123407	5,800.00	1.4758	8,424.09	8,559.38	0.0000	4.5800	50.0000	0.0000	(3.2152)	(0.3566)	0.0000	3	(3.5718)	01/06/2025
601958.SH	12/13/2024	SDB3260123407	21,000.00	1.4758	30,501.03	30,990.85	0.0000	4.5800	50.0000	0.0000	(11.6412)	(1.2913)	0.0000	3	(12.9325)	01/06/2025
601958.SH	12/13/2024	SDB3260123407	34,600.00	1.4758	50,254.08	51,061.12	0.0000	4.5800	50.0000	0.0000	(19.1803)	(2.1275)	0.0000	3	(21.3079)	01/06/2025
601958.SH	12/13/2024	SDB3260123407	38,000.00	1.4758	55,192.34	56,078.69	0.0000	4.5800	50.0000	0.0000	(21.0651)	(2.3366)	0.0000	3	(23.4017)	01/06/2025
601958.SH	12/13/2024	SDB3260123407	200.00	1.4758	290.49	295.15	0.0000	4.5800	50.0000	0.0000	(0.1109)	(0.0123)	0.0000	3	(0.1232)	01/06/2025
601958.SH	12/13/2024	SDB3260123407	400.00	1.4758	580.97	590.30	0.0000	4.5800	50.0000	0.0000	(0.2217)	(0.0246)	0.0000	3	(0.2463)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
JINDUICHENG MOLYBDENUM GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
601958.SH	12/13/2024	SDB3260123407	3,000.00	1.4758	4,357.29	4,427.26	0.0000	4.5800	50.0000	0.0000	(1.6630)	(0.1845)	0.0000	3	(1.8475)	01/06/2025
601958.SH	12/13/2024	SDB3260123407	92,300.00	1.4758	134,059.29	136,212.19	0.0000	4.5800	50.0000	0.0000	(51.1660)	(5.6755)	0.0000	3	(56.8415)	01/06/2025
601958.SH	12/13/2024	SDB3260123407	30,100.00	1.4758	43,718.14	44,420.23	0.0000	4.5800	50.0000	0.0000	(16.6858)	(1.8508)	0.0000	3	(18.5366)	01/06/2025
601958.SH	12/13/2024	SDB3260123407	3,100.00	1.4758	4,502.53	4,574.84	0.0000	4.5800	50.0000	0.0000	(1.7185)	(0.1906)	0.0000	3	(1.9091)	01/06/2025
601958.SH	12/13/2024	SDB3260123407	900.00	1.4758	1,307.19	1,328.18	0.0000	4.5800	50.0000	0.0000	(0.4989)	(0.0553)	0.0000	3	(0.5543)	01/06/2025
601958.SH	12/13/2024	SDB3260123407	5,100.00	1.4758	7,407.39	7,526.35	0.0000	4.5800	50.0000	0.0000	(2.8272)	(0.3136)	0.0000	3	(3.1408)	01/06/2025
601958.SH	12/13/2024	SDB3260123407	21,700.00	1.4758	31,517.73	32,023.88	0.0000	4.5800	50.0000	0.0000	(12.0293)	(1.3343)	0.0000	3	(13.3636)	01/06/2025
601958.SH	12/13/2024	SDB3260123407	100.00	1.4758	145.24	147.58	0.0000	4.5800	50.0000	0.0000	(0.0554)	(0.0061)	0.0000	3	(0.0616)	01/06/2025
601958.SH	12/13/2024	SDB3260123407	24,900.00	1.4758	36,165.51	36,746.30	0.0000	4.5800	50.0000	0.0000	(13.8032)	(1.5311)	0.0000	3	(15.3343)	01/06/2025
601958.SH	12/13/2024	SDB3260123407	17,500.00	1.4758	25,417.53	25,825.71	0.0000	4.5800	50.0000	0.0000	(9.7010)	(1.0761)	0.0000	3	(10.7771)	01/06/2025
601958.SH	12/13/2024	SDB3260123407	5,000.00	1.4758	7,262.15	7,378.77	0.0000	4.5800	50.0000	0.0000	(2.7717)	(0.3074)	0.0000	3	(3.0792)	01/06/2025
601958.SH	12/13/2024	SDB3260123407	1,300.00	1.4758	1,888.16	1,918.48	0.0000	4.5800	50.0000	0.0000	(0.7206)	(0.0799)	0.0000	3	(0.8006)	01/06/2025
601958.SH	12/12/2024	SDB3260123407	6,000.00	1.4578	8,714.58	8,746.93	0.0000	4.5800	50.0000	0.0000	(1.1087)	(0.1215)	0.0000	1	(1.2302)	01/06/2025
601958.SH	12/12/2024	SDB3260123407	26,400.00	1.4578	38,344.15	38,486.50	0.0000	4.5800	50.0000	0.0000	(4.8782)	(0.5345)	0.0000	1	(5.4128)	01/06/2025
601958.SH	12/12/2024	SDB3260123407	38,700.00	1.4578	56,209.04	56,417.71	0.0000	4.5800	50.0000	0.0000	(7.1510)	(0.7836)	0.0000	1	(7.9346)	01/06/2025
601958.SH	12/12/2024	SDB3260123407	24,700.00	1.4578	35,875.02	36,008.20	0.0000	4.5800	50.0000	0.0000	(4.5641)	(0.5001)	0.0000	1	(5.0642)	01/06/2025
601958.SH	12/12/2024	SDB3260123407	1,300.00	1.4578	1,888.16	1,895.17	0.0000	4.5800	50.0000	0.0000	(0.2402)	(0.0263)	0.0000	1	(0.2665)	01/06/2025
601958.SH	12/12/2024	SDB3260123407	2,900.00	1.4578	4,212.05	4,227.68	0.0000	4.5800	50.0000	0.0000	(0.5359)	(0.0587)	0.0000	1	(0.5946)	01/06/2025
601958.SH	12/12/2024	SDB3260123407	10,700.00	1.4578	15,541.00	15,598.70	0.0000	4.5800	50.0000	0.0000	(1.9772)	(0.2166)	0.0000	1	(2.1938)	01/06/2025
601958.SH	12/12/2024	SDB3260123407	3,800.00	1.4578	5,519.23	5,539.72	0.0000	4.5800	50.0000	0.0000	(0.7022)	(0.0769)	0.0000	1	(0.7791)	01/06/2025
601958.SH	12/12/2024	SDB3260123407	8,700.00	1.4578	12,636.14	12,683.05	0.0000	4.5800	50.0000	0.0000	(1.6076)	(0.1762)	0.0000	1	(1.7838)	01/06/2025
601958.SH	12/12/2024	SDB3260123407	2,800.00	1.4578	4,066.80	4,081.90	0.0000	4.5800	50.0000	0.0000	(0.5174)	(0.0567)	0.0000	1	(0.5741)	01/06/2025
601958.SH	12/12/2024	SDB3260123407	4,000.00	1.4578	5,809.72	5,831.29	0.0000	4.5800	50.0000	0.0000	(0.7391)	(0.0810)	0.0000	1	(0.8201)	01/06/2025
601958.SH	12/12/2024	SDB3260123407	600.00	1.4578	871.46	874.69	0.0000	4.5800	50.0000	0.0000	(0.1109)	(0.0121)	0.0000	1	(0.1230)	01/06/2025
601958.SH	12/12/2024	SDB3260123407	11,000.00	1.4578	15,976.73	16,036.04	0.0000	4.5800	50.0000	0.0000	(2.0326)	(0.2227)	0.0000	1	(2.2553)	01/06/2025
601958.SH	12/12/2024	SDB3260123407	3,000.00	1.4578	4,357.29	4,373.47	0.0000	4.5800	50.0000	0.0000	(0.5543)	(0.0607)	0.0000	1	(0.6151)	01/06/2025
601958.SH	12/12/2024	SDB3260123407	6,300.00	1.4578	9,150.31	9,184.28	0.0000	4.5800	50.0000	0.0000	(1.1641)	(0.1276)	0.0000	1	(1.2917)	01/06/2025
601958.SH	12/12/2024	SDB3260123407	5,800.00	1.4578	8,424.09	8,455.37	0.0000	4.5800	50.0000	0.0000	(1.0717)	(0.1174)	0.0000	1	(1.1892)	01/06/2025
601958.SH	12/12/2024	SDB3260123407	21,000.00	1.4578	30,501.03	30,614.26	0.0000	4.5800	50.0000	0.0000	(3.8804)	(0.4252)	0.0000	1	(4.3056)	01/06/2025
601958.SH	12/12/2024	SDB3260123407	34,600.00	1.4578	50,254.08	50,440.64	0.0000	4.5800	50.0000	0.0000	(6.3934)	(0.7006)	0.0000	1	(7.0940)	01/06/2025
601958.SH	12/12/2024	SDB3260123407	38,000.00	1.4578	55,192.34	55,397.24	0.0000	4.5800	50.0000	0.0000	(7.0217)	(0.7694)	0.0000	1	(7.7911)	01/06/2025
601958.SH	12/12/2024	SDB3260123407	200.00	1.4578	290.49	291.56	0.0000	4.5800	50.0000	0.0000	(0.0370)	(0.0040)	0.0000	1	(0.0410)	01/06/2025
601958.SH	12/12/2024	SDB3260123407	400.00	1.4578	580.97	583.13	0.0000	4.5800	50.0000	0.0000	(0.0739)	(0.0081)	0.0000	1	(0.0820)	01/06/2025
601958.SH	12/12/2024	SDB3260123407	3,000.00	1.4578	4,357.29	4,373.47	0.0000	4.5800	50.0000	0.0000	(0.5543)	(0.0607)	0.0000	1	(0.6151)	01/06/2025
601958.SH	12/12/2024	SDB3260123407	92,300.00	1.4578	134,059.29	134,556.97	0.0000	4.5800	50.0000	0.0000	(17.0553)	(1.8688)	0.0000	1	(18.9242)	01/06/2025
601958.SH	12/12/2024	SDB3260123407	30,100.00	1.4578	43,718.14	43,880.44	0.0000	4.5800	50.0000	0.0000	(5.5619)	(0.6095)	0.0000	1	(6.1714)	01/06/2025
601958.SH	12/12/2024	SDB3260123407	3,100.00	1.4578	4,502.53	4,519.25	0.0000	4.5800	50.0000	0.0000	(0.5728)	(0.0628)	0.0000	1	(0.6356)	01/06/2025
601958.SH	12/12/2024	SDB3260123407	900.00	1.4578	1,307.19	1,312.04	0.0000	4.5800	50.0000	0.0000	(0.1663)	(0.0182)	0.0000	1	(0.1845)	01/06/2025
601958.SH	12/12/2024	SDB3260123407	5,100.00	1.4578	7,407.39	7,434.89	0.0000	4.5800	50.0000	0.0000	(0.9424)	(0.1033)	0.0000	1	(1.0456)	01/06/2025
601958.SH	12/12/2024	SDB3260123407	21,700.00	1.4578	31,517.73	31,634.74	0.0000	4.5800	50.0000	0.0000	(4.0098)	(0.4394)	0.0000	1	(4.4491)	01/06/2025
601958.SH	12/12/2024	SDB3260123407	100.00	1.4578	145.24	145.78	0.0000	4.5800	50.0000	0.0000	(0.0185)	(0.0020)	0.0000	1	(0.0205)	01/06/2025
601958.SH	12/12/2024	SDB3260123407	24,900.00	1.4578	36,165.51	36,299.77	0.0000	4.5800	50.0000	0.0000	(4.6011)	(0.5042)	0.0000	1	(5.1052)	01/06/2025
601958.SH	12/12/2024	SDB3260123407	17,500.00	1.4578	25,417.53	25,511.88	0.0000	4.5800	50.0000	0.0000	(3.2337)	(0.3543)	0.0000	1	(3.5880)	01/06/2025
601958.SH	12/12/2024	SDB3260123407	5,000.00	1.4578	7,262.15	7,289.11	0.0000	4.5800	50.0000	0.0000	(0.9239)	(0.1012)	0.0000	1	(1.0251)	01/06/2025
601958.SH	12/12/2024	SDB3260123407	1,300.00	1.4578	1,888.16	1,895.17	0.0000	4.5800	50.0000	0.0000	(0.2402)	(0.0263)	0.0000	1	(0.2665)	01/06/2025
601958.SH	12/11/2024	SDB3260123407	6,000.00	1.4566	8,714.58	8,739.83	0.0000	4.5800	50.0000	0.0000	(1.1087)	(0.1214)	0.0000	1	(1.2301)	01/06/2025
601958.SH	12/11/2024	SDB3260123407	26,400.00	1.4566	38,344.15	38,455.24	0.0000	4.5800	50.0000	0.0000	(4.8782)	(0.5341)	0.0000	1	(5.4123)	01/06/2025
601958.SH	12/11/2024	SDB3260123407	38,700.00	1.4566	56,209.04	56,371.89	0.0000	4.5800	50.0000	0.0000	(7.1510)	(0.7829)	0.0000	1	(7.9340)	01/06/2025
601958.SH	12/11/2024	SDB3260123407	24,700.00	1.4566	35,875.02	35,978.96	0.0000	4.5800	50.0000	0.0000	(4.5641)	(0.4997)	0.0000	1	(5.0638)	01/06/2025
601958.SH	12/11/2024	SDB3260123407	1,300.00	1.4566	1,888.16	1,893.63	0.0000	4.5800	50.0000	0.0000	(0.2402)	(0.0263)	0.0000	1	(0.2665)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
JINDUICHENG MOLYBDENUM GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
601958.SH	12/11/2024	SDB3260123407	2,900.00	1.4566	4,212.05	4,224.25	0.0000	4.5800	50.0000	0.0000	(0.5359)	(0.0587)	0.0000	1	(0.5945)	01/06/2025
601958.SH	12/11/2024	SDB3260123407	10,700.00	1.4566	15,541.00	15,586.03	0.0000	4.5800	50.0000	0.0000	(1.9772)	(0.2165)	0.0000	1	(2.1936)	01/06/2025
601958.SH	12/11/2024	SDB3260123407	3,800.00	1.4566	5,519.23	5,535.22	0.0000	4.5800	50.0000	0.0000	(0.7022)	(0.0769)	0.0000	1	(0.7790)	01/06/2025
601958.SH	12/11/2024	SDB3260123407	8,700.00	1.4566	12,636.14	12,672.75	0.0000	4.5800	50.0000	0.0000	(1.6076)	(0.1760)	0.0000	1	(1.7836)	01/06/2025
601958.SH	12/11/2024	SDB3260123407	2,800.00	1.4566	4,066.80	4,078.59	0.0000	4.5800	50.0000	0.0000	(0.5174)	(0.0566)	0.0000	1	(0.5740)	01/06/2025
601958.SH	12/11/2024	SDB3260123407	4,000.00	1.4566	5,809.72	5,826.55	0.0000	4.5800	50.0000	0.0000	(0.7391)	(0.0809)	0.0000	1	(0.8200)	01/06/2025
601958.SH	12/11/2024	SDB3260123407	600.00	1.4566	871.46	873.98	0.0000	4.5800	50.0000	0.0000	(0.1109)	(0.0121)	0.0000	1	(0.1230)	01/06/2025
601958.SH	12/11/2024	SDB3260123407	11,000.00	1.4566	15,976.73	16,023.02	0.0000	4.5800	50.0000	0.0000	(2.0326)	(0.2225)	0.0000	1	(2.2551)	01/06/2025
601958.SH	12/11/2024	SDB3260123407	3,000.00	1.4566	4,357.29	4,369.91	0.0000	4.5800	50.0000	0.0000	(0.5543)	(0.0607)	0.0000	1	(0.6150)	01/06/2025
601958.SH	12/11/2024	SDB3260123407	6,300.00	1.4566	9,150.31	9,176.82	0.0000	4.5800	50.0000	0.0000	(1.1641)	(0.1275)	0.0000	1	(1.2916)	01/06/2025
601958.SH	12/11/2024	SDB3260123407	5,800.00	1.4566	8,424.09	8,448.50	0.0000	4.5800	50.0000	0.0000	(1.0717)	(0.1173)	0.0000	1	(1.1891)	01/06/2025
601958.SH	12/11/2024	SDB3260123407	21,000.00	1.4566	30,501.03	30,589.40	0.0000	4.5800	50.0000	0.0000	(3.8804)	(0.4249)	0.0000	1	(4.3053)	01/06/2025
601958.SH	12/11/2024	SDB3260123407	34,600.00	1.4566	50,254.08	50,399.67	0.0000	4.5800	50.0000	0.0000	(6.3934)	(0.7000)	0.0000	1	(7.0934)	01/06/2025
601958.SH	12/11/2024	SDB3260123407	2,200.00	1.4566	3,195.35	3,204.60	0.0000	4.5800	50.0000	0.0000	(0.4065)	(0.0445)	0.0000	1	(0.4510)	01/06/2025
601958.SH	12/11/2024	SDB3260123407	38,000.00	1.4566	55,192.34	55,352.24	0.0000	4.5800	50.0000	0.0000	(7.0217)	(0.7688)	0.0000	1	(7.7905)	01/06/2025
601958.SH	12/11/2024	SDB3260123407	200.00	1.4566	290.49	291.33	0.0000	4.5800	50.0000	0.0000	(0.0370)	(0.0040)	0.0000	1	(0.0410)	01/06/2025
601958.SH	12/11/2024	SDB3260123407	400.00	1.4566	580.97	582.66	0.0000	4.5800	50.0000	0.0000	(0.0739)	(0.0081)	0.0000	1	(0.0820)	01/06/2025
601958.SH	12/11/2024	SDB3260123407	3,000.00	1.4566	4,357.29	4,369.91	0.0000	4.5800	50.0000	0.0000	(0.5543)	(0.0607)	0.0000	1	(0.6150)	01/06/2025
601958.SH	12/11/2024	SDB3260123407	92,300.00	1.4566	134,059.29	134,447.69	0.0000	4.5800	50.0000	0.0000	(17.0553)	(1.8673)	0.0000	1	(18.9226)	01/06/2025
601958.SH	12/11/2024	SDB3260123407	30,100.00	1.4566	43,718.14	43,844.80	0.0000	4.5800	50.0000	0.0000	(5.5619)	(0.6090)	0.0000	1	(6.1709)	01/06/2025
601958.SH	12/11/2024	SDB3260123407	3,100.00	1.4566	4,502.53	4,515.58	0.0000	4.5800	50.0000	0.0000	(0.5728)	(0.0627)	0.0000	1	(0.6355)	01/06/2025
601958.SH	12/11/2024	SDB3260123407	900.00	1.4566	1,307.19	1,310.97	0.0000	4.5800	50.0000	0.0000	(0.1663)	(0.0182)	0.0000	1	(0.1845)	01/06/2025
601958.SH	12/11/2024	SDB3260123407	5,100.00	1.4566	7,407.39	7,428.85	0.0000	4.5800	50.0000	0.0000	(0.9424)	(0.1032)	0.0000	1	(1.0456)	01/06/2025
601958.SH	12/11/2024	SDB3260123407	21,700.00	1.4566	31,517.73	31,609.04	0.0000	4.5800	50.0000	0.0000	(4.0098)	(0.4390)	0.0000	1	(4.4488)	01/06/2025
601958.SH	12/11/2024	SDB3260123407	100.00	1.4566	145.24	145.66	0.0000	4.5800	50.0000	0.0000	(0.0185)	(0.0020)	0.0000	1	(0.0205)	01/06/2025
601958.SH	12/11/2024	SDB3260123407	24,900.00	1.4566	36,165.51	36,270.29	0.0000	4.5800	50.0000	0.0000	(4.6011)	(0.5038)	0.0000	1	(5.1048)	01/06/2025
601958.SH	12/11/2024	SDB3260123407	17,500.00	1.4566	25,417.53	25,491.17	0.0000	4.5800	50.0000	0.0000	(3.2337)	(0.3540)	0.0000	1	(3.5877)	01/06/2025
601958.SH	12/11/2024	SDB3260123407	5,000.00	1.4566	7,262.15	7,283.19	0.0000	4.5800	50.0000	0.0000	(0.9239)	(0.1012)	0.0000	1	(1.0251)	01/06/2025
601958.SH	12/11/2024	SDB3260123407	1,300.00	1.4566	1,888.16	1,893.63	0.0000	4.5800	50.0000	0.0000	(0.2402)	(0.0263)	0.0000	1	(0.2665)	01/06/2025
601958.SH	12/10/2024	SDB3260123407	6,000.00	1.4404	8,714.58	8,642.59	0.0000	4.5800	50.0000	0.0000	(1.1087)	(0.1200)	0.0000	1	(1.2287)	01/06/2025
601958.SH	12/10/2024	SDB3260123407	26,400.00	1.4404	38,344.15	38,027.38	0.0000	4.5800	50.0000	0.0000	(4.8782)	(0.5282)	0.0000	1	(5.4064)	01/06/2025
601958.SH	12/10/2024	SDB3260123407	38,700.00	1.4404	56,209.04	55,744.68	0.0000	4.5800	50.0000	0.0000	(7.1510)	(0.7742)	0.0000	1	(7.9253)	01/06/2025
601958.SH	12/10/2024	SDB3260123407	24,700.00	1.4404	35,875.02	35,578.65	0.0000	4.5800	50.0000	0.0000	(4.5641)	(0.4941)	0.0000	1	(5.0582)	01/06/2025
601958.SH	12/10/2024	SDB3260123407	1,300.00	1.4404	1,888.16	1,872.56	0.0000	4.5800	50.0000	0.0000	(0.2402)	(0.0260)	0.0000	1	(0.2662)	01/06/2025
601958.SH	12/10/2024	SDB3260123407	2,900.00	1.4404	4,212.05	4,177.25	0.0000	4.5800	50.0000	0.0000	(0.5359)	(0.0580)	0.0000	1	(0.5939)	01/06/2025
601958.SH	12/10/2024	SDB3260123407	10,700.00	1.4404	15,541.00	15,412.61	0.0000	4.5800	50.0000	0.0000	(1.9772)	(0.2141)	0.0000	1	(2.1912)	01/06/2025
601958.SH	12/10/2024	SDB3260123407	3,800.00	1.4404	5,519.23	5,473.64	0.0000	4.5800	50.0000	0.0000	(0.7022)	(0.0760)	0.0000	1	(0.7782)	01/06/2025
601958.SH	12/10/2024	SDB3260123407	8,700.00	1.4404	12,636.14	12,531.75	0.0000	4.5800	50.0000	0.0000	(1.6076)	(0.1741)	0.0000	1	(1.7817)	01/06/2025
601958.SH	12/10/2024	SDB3260123407	2,800.00	1.4404	4,066.80	4,033.21	0.0000	4.5800	50.0000	0.0000	(0.5174)	(0.0560)	0.0000	1	(0.5734)	01/06/2025
601958.SH	12/10/2024	SDB3260123407	4,000.00	1.4404	5,809.72	5,761.72	0.0000	4.5800	50.0000	0.0000	(0.7391)	(0.0800)	0.0000	1	(0.8191)	01/06/2025
601958.SH	12/10/2024	SDB3260123407	600.00	1.4404	871.46	864.26	0.0000	4.5800	50.0000	0.0000	(0.1109)	(0.0120)	0.0000	1	(0.1229)	01/06/2025
601958.SH	12/10/2024	SDB3260123407	11,000.00	1.4404	15,976.73	15,844.74	0.0000	4.5800	50.0000	0.0000	(2.0326)	(0.2201)	0.0000	1	(2.2527)	01/06/2025
601958.SH	12/10/2024	SDB3260123407	3,000.00	1.4404	4,357.29	4,321.29	0.0000	4.5800	50.0000	0.0000	(0.5543)	(0.0600)	0.0000	1	(0.6144)	01/06/2025
601958.SH	12/10/2024	SDB3260123407	6,300.00	1.4404	9,150.31	9,074.72	0.0000	4.5800	50.0000	0.0000	(1.1641)	(0.1260)	0.0000	1	(1.2902)	01/06/2025
601958.SH	12/10/2024	SDB3260123407	5,800.00	1.4404	8,424.09	8,354.50	0.0000	4.5800	50.0000	0.0000	(1.0717)	(0.1160)	0.0000	1	(1.1878)	01/06/2025
601958.SH	12/10/2024	SDB3260123407	21,000.00	1.4404	30,501.03	30,249.05	0.0000	4.5800	50.0000	0.0000	(3.8804)	(0.4201)	0.0000	1	(4.3005)	01/06/2025
601958.SH	12/10/2024	SDB3260123407	34,600.00	1.4404	50,254.08	49,838.91	0.0000	4.5800	50.0000	0.0000	(6.3934)	(0.6922)	0.0000	1	(7.0856)	01/06/2025
601958.SH	12/10/2024	SDB3260123407	2,500.00	1.4404	3,631.07	3,601.08	0.0000	4.5800	50.0000	0.0000	(0.4620)	(0.0500)	0.0000	1	(0.5120)	01/06/2025
601958.SH	12/10/2024	SDB3260123407	38,000.00	1.4404	55,192.34	54,736.38	0.0000	4.5800	50.0000	0.0000	(7.0217)	(0.7602)	0.0000	1	(7.7819)	01/06/2025
601958.SH	12/10/2024	SDB3260123407	200.00	1.4404	290.49	288.09	0.0000	4.5800	50.0000	0.0000	(0.0370)	(0.0040)	0.0000	1	(0.0410)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
JINDUICHENG MOLYBDENUM GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
601958.SH	12/10/2024	SDB3260123407	400.00	1.4404	580.97	576.17	0.0000	4.5800	50.0000	0.0000	(0.0739)	(0.0080)	0.0000	1	(0.0819)	01/06/2025
601958.SH	12/10/2024	SDB3260123407	3,000.00	1.4404	4,357.29	4,321.29	0.0000	4.5800	50.0000	0.0000	(0.5543)	(0.0600)	0.0000	1	(0.6144)	01/06/2025
601958.SH	12/10/2024	SDB3260123407	92,300.00	1.4404	134,059.29	132,951.78	0.0000	4.5800	50.0000	0.0000	(17.0553)	(1.8466)	0.0000	1	(18.9019)	01/06/2025
601958.SH	12/10/2024	SDB3260123407	30,100.00	1.4404	43,718.14	43,356.97	0.0000	4.5800	50.0000	0.0000	(5.5619)	(0.6022)	0.0000	1	(6.1641)	01/06/2025
601958.SH	12/10/2024	SDB3260123407	3,100.00	1.4404	4,502.53	4,465.34	0.0000	4.5800	50.0000	0.0000	(0.5728)	(0.0620)	0.0000	1	(0.6348)	01/06/2025
601958.SH	12/10/2024	SDB3260123407	900.00	1.4404	1,307.19	1,296.39	0.0000	4.5800	50.0000	0.0000	(0.1663)	(0.0180)	0.0000	1	(0.1843)	01/06/2025
601958.SH	12/10/2024	SDB3260123407	5,100.00	1.4404	7,407.39	7,346.20	0.0000	4.5800	50.0000	0.0000	(0.9424)	(0.1020)	0.0000	1	(1.0444)	01/06/2025
601958.SH	12/10/2024	SDB3260123407	21,700.00	1.4404	31,517.73	31,257.35	0.0000	4.5800	50.0000	0.0000	(4.0098)	(0.4341)	0.0000	1	(4.4439)	01/06/2025
601958.SH	12/10/2024	SDB3260123407	100.00	1.4404	145.24	144.04	0.0000	4.5800	50.0000	0.0000	(0.0185)	(0.0020)	0.0000	1	(0.0205)	01/06/2025
601958.SH	12/10/2024	SDB3260123407	24,900.00	1.4404	36,165.51	35,866.73	0.0000	4.5800	50.0000	0.0000	(4.6011)	(0.4981)	0.0000	1	(5.0992)	01/06/2025
601958.SH	12/10/2024	SDB3260123407	17,500.00	1.4404	25,417.53	25,207.54	0.0000	4.5800	50.0000	0.0000	(3.2337)	(0.3501)	0.0000	1	(3.5838)	01/06/2025
601958.SH	12/10/2024	SDB3260123407	5,000.00	1.4404	7,262.15	7,202.15	0.0000	4.5800	50.0000	0.0000	(0.9239)	(0.1000)	0.0000	1	(1.0239)	01/06/2025
601958.SH	12/10/2024	SDB3260123407	1,300.00	1.4404	1,888.16	1,872.56	0.0000	4.5800	50.0000	0.0000	(0.2402)	(0.0260)	0.0000	1	(0.2662)	01/06/2025
601958.SH	12/09/2024	SDB3260123407	6,000.00	1.4413	8,714.58	8,647.91	0.0000	4.5800	50.0000	0.0000	(1.1087)	(0.1201)	0.0000	1	(1.2288)	01/06/2025
601958.SH	12/09/2024	SDB3260123407	26,400.00	1.4413	38,344.15	38,050.80	0.0000	4.5800	50.0000	0.0000	(4.8782)	(0.5285)	0.0000	1	(5.4067)	01/06/2025
601958.SH	12/09/2024	SDB3260123407	38,700.00	1.4413	56,209.04	55,779.01	0.0000	4.5800	50.0000	0.0000	(7.1510)	(0.7747)	0.0000	1	(7.9257)	01/06/2025
601958.SH	12/09/2024	SDB3260123407	24,700.00	1.4413	35,875.02	35,600.55	0.0000	4.5800	50.0000	0.0000	(4.5641)	(0.4945)	0.0000	1	(5.0586)	01/06/2025
601958.SH	12/09/2024	SDB3260123407	1,300.00	1.4413	1,888.16	1,873.71	0.0000	4.5800	50.0000	0.0000	(0.2402)	(0.0260)	0.0000	1	(0.2662)	01/06/2025
601958.SH	12/09/2024	SDB3260123407	2,900.00	1.4413	4,212.05	4,179.82	0.0000	4.5800	50.0000	0.0000	(0.5359)	(0.0581)	0.0000	1	(0.5939)	01/06/2025
601958.SH	12/09/2024	SDB3260123407	10,700.00	1.4413	15,541.00	15,422.10	0.0000	4.5800	50.0000	0.0000	(1.9772)	(0.2142)	0.0000	1	(2.1914)	01/06/2025
601958.SH	12/09/2024	SDB3260123407	3,800.00	1.4413	5,519.23	5,477.01	0.0000	4.5800	50.0000	0.0000	(0.7022)	(0.0761)	0.0000	1	(0.7782)	01/06/2025
601958.SH	12/09/2024	SDB3260123407	8,700.00	1.4413	12,636.14	12,539.47	0.0000	4.5800	50.0000	0.0000	(1.6076)	(0.1742)	0.0000	1	(1.7818)	01/06/2025
601958.SH	12/09/2024	SDB3260123407	2,800.00	1.4413	4,066.80	4,035.69	0.0000	4.5800	50.0000	0.0000	(0.5174)	(0.0561)	0.0000	1	(0.5734)	01/06/2025
601958.SH	12/09/2024	SDB3260123407	4,000.00	1.4413	5,809.72	5,765.27	0.0000	4.5800	50.0000	0.0000	(0.7391)	(0.0801)	0.0000	1	(0.8192)	01/06/2025
601958.SH	12/09/2024	SDB3260123407	600.00	1.4413	871.46	864.79	0.0000	4.5800	50.0000	0.0000	(0.1109)	(0.0120)	0.0000	1	(0.1229)	01/06/2025
601958.SH	12/09/2024	SDB3260123407	11,000.00	1.4413	15,976.73	15,854.50	0.0000	4.5800	50.0000	0.0000	(2.0326)	(0.2202)	0.0000	1	(2.2528)	01/06/2025
601958.SH	12/09/2024	SDB3260123407	3,000.00	1.4413	4,357.29	4,323.95	0.0000	4.5800	50.0000	0.0000	(0.5543)	(0.0601)	0.0000	1	(0.6144)	01/06/2025
601958.SH	12/09/2024	SDB3260123407	6,300.00	1.4413	9,150.31	9,080.30	0.0000	4.5800	50.0000	0.0000	(1.1641)	(0.1261)	0.0000	1	(1.2902)	01/06/2025
601958.SH	12/09/2024	SDB3260123407	5,800.00	1.4413	8,424.09	8,359.64	0.0000	4.5800	50.0000	0.0000	(1.0717)	(0.1161)	0.0000	1	(1.1878)	01/06/2025
601958.SH	12/09/2024	SDB3260123407	21,000.00	1.4413	30,501.03	30,267.68	0.0000	4.5800	50.0000	0.0000	(3.8804)	(0.4204)	0.0000	1	(4.3008)	01/06/2025
601958.SH	12/09/2024	SDB3260123407	34,600.00	1.4413	50,254.08	49,869.60	0.0000	4.5800	50.0000	0.0000	(6.3934)	(0.6926)	0.0000	1	(7.0861)	01/06/2025
601958.SH	12/09/2024	SDB3260123407	2,500.00	1.4413	3,631.07	3,603.30	0.0000	4.5800	50.0000	0.0000	(0.4620)	(0.0500)	0.0000	1	(0.5120)	01/06/2025
601958.SH	12/09/2024	SDB3260123407	38,000.00	1.4413	55,192.34	54,770.08	0.0000	4.5800	50.0000	0.0000	(7.0217)	(0.7607)	0.0000	1	(7.7824)	01/06/2025
601958.SH	12/09/2024	SDB3260123407	200.00	1.4413	290.49	288.26	0.0000	4.5800	50.0000	0.0000	(0.0370)	(0.0040)	0.0000	1	(0.0410)	01/06/2025
601958.SH	12/09/2024	SDB3260123407	400.00	1.4413	580.97	576.53	0.0000	4.5800	50.0000	0.0000	(0.0739)	(0.0080)	0.0000	1	(0.0819)	01/06/2025
601958.SH	12/09/2024	SDB3260123407	3,000.00	1.4413	4,357.29	4,323.95	0.0000	4.5800	50.0000	0.0000	(0.5543)	(0.0601)	0.0000	1	(0.6144)	01/06/2025
601958.SH	12/09/2024	SDB3260123407	92,300.00	1.4413	134,059.29	133,033.65	0.0000	4.5800	50.0000	0.0000	(17.0553)	(1.8477)	0.0000	1	(18.9030)	01/06/2025
601958.SH	12/09/2024	SDB3260123407	30,100.00	1.4413	43,718.14	43,383.67	0.0000	4.5800	50.0000	0.0000	(5.5619)	(0.6026)	0.0000	1	(6.1645)	01/06/2025
601958.SH	12/09/2024	SDB3260123407	3,100.00	1.4413	4,502.53	4,468.09	0.0000	4.5800	50.0000	0.0000	(0.5728)	(0.0621)	0.0000	1	(0.6349)	01/06/2025
601958.SH	12/09/2024	SDB3260123407	900.00	1.4413	1,307.19	1,297.19	0.0000	4.5800	50.0000	0.0000	(0.1663)	(0.0180)	0.0000	1	(0.1843)	01/06/2025
601958.SH	12/09/2024	SDB3260123407	5,100.00	1.4413	7,407.39	7,350.72	0.0000	4.5800	50.0000	0.0000	(0.9424)	(0.1021)	0.0000	1	(1.0445)	01/06/2025
601958.SH	12/09/2024	SDB3260123407	21,700.00	1.4413	31,517.73	31,276.60	0.0000	4.5800	50.0000	0.0000	(4.0098)	(0.4344)	0.0000	1	(4.4442)	01/06/2025
601958.SH	12/09/2024	SDB3260123407	100.00	1.4413	145.24	144.13	0.0000	4.5800	50.0000	0.0000	(0.0185)	(0.0020)	0.0000	1	(0.0205)	01/06/2025
601958.SH	12/09/2024	SDB3260123407	24,900.00	1.4413	36,165.51	35,888.82	0.0000	4.5800	50.0000	0.0000	(4.6011)	(0.4985)	0.0000	1	(5.0995)	01/06/2025
601958.SH	12/09/2024	SDB3260123407	17,500.00	1.4413	25,417.53	25,223.07	0.0000	4.5800	50.0000	0.0000	(3.2337)	(0.3503)	0.0000	1	(3.5840)	01/06/2025
601958.SH	12/09/2024	SDB3260123407	5,000.00	1.4413	7,262.15	7,206.59	0.0000	4.5800	50.0000	0.0000	(0.9239)	(0.1001)	0.0000	1	(1.0240)	01/06/2025
601958.SH	12/09/2024	SDB3260123407	1,300.00	1.4413	1,888.16	1,873.71	0.0000	4.5800	50.0000	0.0000	(0.2402)	(0.0260)	0.0000	1	(0.2662)	01/06/2025
601958.SH	12/06/2024	SDB3260123407	6,000.00	1.4467	8,714.58	8,680.04	0.0000	4.5800	50.0000	0.0000	(3.3261)	(0.3617)	0.0000	3	(3.6877)	01/06/2025
601958.SH	12/06/2024	SDB3260123407	26,400.00	1.4467	38,344.15	38,192.19	0.0000	4.5800	50.0000	0.0000	(14.6347)	(1.5913)	0.0000	3	(16.2260)	01/06/2025
601958.SH	12/06/2024	SDB3260123407	38,700.00	1.4467	56,209.04	55,986.28	0.0000	4.5800	50.0000	0.0000	(21.4531)	(2.3328)	0.0000	3	(23.7859)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
JINDUICHENG MOLYBDENUM GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
601958.SH	12/06/2024	SDB3260123407	24,700.00	1.4467	35,875.02	35,732.85	0.0000	4.5800	50.0000	0.0000	(13.6923)	(1.4889)	0.0000	3	(15.1812)	01/06/2025
601958.SH	12/06/2024	SDB3260123407	1,300.00	1.4467	1,888.16	1,880.68	0.0000	4.5800	50.0000	0.0000	(0.7206)	(0.0784)	0.0000	3	(0.7990)	01/06/2025
601958.SH	12/06/2024	SDB3260123407	2,900.00	1.4467	4,212.05	4,195.35	0.0000	4.5800	50.0000	0.0000	(1.6076)	(0.1748)	0.0000	3	(1.7824)	01/06/2025
601958.SH	12/06/2024	SDB3260123407	10,700.00	1.4467	15,541.00	15,479.41	0.0000	4.5800	50.0000	0.0000	(5.9315)	(0.6450)	0.0000	3	(6.5765)	01/06/2025
601958.SH	12/06/2024	SDB3260123407	3,800.00	1.4467	5,519.23	5,497.36	0.0000	4.5800	50.0000	0.0000	(2.1065)	(0.2291)	0.0000	3	(2.3356)	01/06/2025
601958.SH	12/06/2024	SDB3260123407	8,700.00	1.4467	12,636.14	12,586.06	0.0000	4.5800	50.0000	0.0000	(4.8228)	(0.5244)	0.0000	3	(5.3472)	01/06/2025
601958.SH	12/06/2024	SDB3260123407	2,800.00	1.4467	4,066.80	4,050.69	0.0000	4.5800	50.0000	0.0000	(1.5522)	(0.1688)	0.0000	3	(1.7209)	01/06/2025
601958.SH	12/06/2024	SDB3260123407	4,000.00	1.4467	5,809.72	5,786.70	0.0000	4.5800	50.0000	0.0000	(2.2174)	(0.2411)	0.0000	3	(2.4585)	01/06/2025
601958.SH	12/06/2024	SDB3260123407	600.00	1.4467	871.46	868.00	0.0000	4.5800	50.0000	0.0000	(0.3326)	(0.0362)	0.0000	3	(0.3688)	01/06/2025
601958.SH	12/06/2024	SDB3260123407	11,000.00	1.4467	15,976.73	15,913.41	0.0000	4.5800	50.0000	0.0000	(6.0978)	(0.6631)	0.0000	3	(6.7608)	01/06/2025
601958.SH	12/06/2024	SDB3260123407	3,000.00	1.4467	4,357.29	4,340.02	0.0000	4.5800	50.0000	0.0000	(1.6630)	(0.1808)	0.0000	3	(1.8439)	01/06/2025
601958.SH	12/06/2024	SDB3260123407	6,300.00	1.4467	9,150.31	9,114.05	0.0000	4.5800	50.0000	0.0000	(3.4924)	(0.3798)	0.0000	3	(3.8721)	01/06/2025
601958.SH	12/06/2024	SDB3260123407	5,800.00	1.4467	8,424.09	8,390.71	0.0000	4.5800	50.0000	0.0000	(3.2152)	(0.3496)	0.0000	3	(3.5648)	01/06/2025
601958.SH	12/06/2024	SDB3260123407	21,000.00	1.4467	30,501.03	30,380.15	0.0000	4.5800	50.0000	0.0000	(11.6412)	(1.2658)	0.0000	3	(12.9071)	01/06/2025
601958.SH	12/06/2024	SDB3260123407	34,600.00	1.4467	50,254.08	50,054.92	0.0000	4.5800	50.0000	0.0000	(19.1803)	(2.0856)	0.0000	3	(21.2659)	01/06/2025
601958.SH	12/06/2024	SDB3260123407	2,500.00	1.4467	3,631.07	3,616.68	0.0000	4.5800	50.0000	0.0000	(1.3859)	(0.1507)	0.0000	3	(1.5366)	01/06/2025
601958.SH	12/06/2024	SDB3260123407	38,000.00	1.4467	55,192.34	54,973.61	0.0000	4.5800	50.0000	0.0000	(21.0651)	(2.2906)	0.0000	3	(23.3556)	01/06/2025
601958.SH	12/06/2024	SDB3260123407	200.00	1.4467	290.49	289.33	0.0000	4.5800	50.0000	0.0000	(0.1109)	(0.0121)	0.0000	3	(0.1229)	01/06/2025
601958.SH	12/06/2024	SDB3260123407	400.00	1.4467	580.97	578.67	0.0000	4.5800	50.0000	0.0000	(0.2217)	(0.0241)	0.0000	3	(0.2458)	01/06/2025
601958.SH	12/06/2024	SDB3260123407	3,000.00	1.4467	4,357.29	4,340.02	0.0000	4.5800	50.0000	0.0000	(1.6630)	(0.1808)	0.0000	3	(1.8439)	01/06/2025
601958.SH	12/06/2024	SDB3260123407	92,300.00	1.4467	134,059.29	133,528.01	0.0000	4.5800	50.0000	0.0000	(51.1660)	(5.5637)	0.0000	3	(56.7296)	01/06/2025
601958.SH	12/06/2024	SDB3260123407	30,100.00	1.4467	43,718.14	43,544.89	0.0000	4.5800	50.0000	0.0000	(16.6858)	(1.8144)	0.0000	3	(18.5001)	01/06/2025
601958.SH	12/06/2024	SDB3260123407	3,100.00	1.4467	4,502.53	4,484.69	0.0000	4.5800	50.0000	0.0000	(1.7185)	(0.1869)	0.0000	3	(1.9053)	01/06/2025
601958.SH	12/06/2024	SDB3260123407	900.00	1.4467	1,307.19	1,302.01	0.0000	4.5800	50.0000	0.0000	(0.4989)	(0.0543)	0.0000	3	(0.5532)	01/06/2025
601958.SH	12/06/2024	SDB3260123407	5,100.00	1.4467	7,407.39	7,378.04	0.0000	4.5800	50.0000	0.0000	(2.8272)	(0.3074)	0.0000	3	(3.1346)	01/06/2025
601958.SH	12/06/2024	SDB3260123407	21,700.00	1.4467	31,517.73	31,392.83	0.0000	4.5800	50.0000	0.0000	(12.0293)	(1.3080)	0.0000	3	(13.3373)	01/06/2025
601958.SH	12/06/2024	SDB3260123407	100.00	1.4467	145.24	144.67	0.0000	4.5800	50.0000	0.0000	(0.0554)	(0.0060)	0.0000	3	(0.0615)	01/06/2025
601958.SH	12/06/2024	SDB3260123407	24,900.00	1.4467	36,165.51	36,022.18	0.0000	4.5800	50.0000	0.0000	(13.8032)	(1.5009)	0.0000	3	(15.3041)	01/06/2025
601958.SH	12/06/2024	SDB3260123407	17,500.00	1.4467	25,417.53	25,316.80	0.0000	4.5800	50.0000	0.0000	(9.7010)	(1.0549)	0.0000	3	(10.7559)	01/06/2025
601958.SH	12/06/2024	SDB3260123407	5,000.00	1.4467	7,262.15	7,233.37	0.0000	4.5800	50.0000	0.0000	(2.7717)	(0.3014)	0.0000	3	(3.0731)	01/06/2025
601958.SH	12/06/2024	SDB3260123407	1,300.00	1.4467	1,888.16	1,880.68	0.0000	4.5800	50.0000	0.0000	(0.7206)	(0.0784)	0.0000	3	(0.7990)	01/06/2025
601958.SH	12/05/2024	SDB3260123407	6,000.00	1.4520	8,714.58	8,711.94	0.0000	4.5800	50.0000	0.0000	(1.1087)	(0.1210)	0.0000	1	(1.2297)	01/06/2025
601958.SH	12/05/2024	SDB3260123407	26,400.00	1.4520	38,344.15	38,332.54	0.0000	4.5800	50.0000	0.0000	(4.8782)	(0.5324)	0.0000	1	(5.4106)	01/06/2025
601958.SH	12/05/2024	SDB3260123407	38,700.00	1.4520	56,209.04	56,192.01	0.0000	4.5800	50.0000	0.0000	(7.1510)	(0.7804)	0.0000	1	(7.9315)	01/06/2025
601958.SH	12/05/2024	SDB3260123407	24,700.00	1.4520	35,875.02	35,864.15	0.0000	4.5800	50.0000	0.0000	(4.5641)	(0.4981)	0.0000	1	(5.0622)	01/06/2025
601958.SH	12/05/2024	SDB3260123407	1,300.00	1.4520	1,888.16	1,887.59	0.0000	4.5800	50.0000	0.0000	(0.2402)	(0.0262)	0.0000	1	(0.2664)	01/06/2025
601958.SH	12/05/2024	SDB3260123407	2,900.00	1.4520	4,212.05	4,210.77	0.0000	4.5800	50.0000	0.0000	(0.5359)	(0.0585)	0.0000	1	(0.5943)	01/06/2025
601958.SH	12/05/2024	SDB3260123407	10,700.00	1.4520	15,541.00	15,536.29	0.0000	4.5800	50.0000	0.0000	(1.9772)	(0.2158)	0.0000	1	(2.1929)	01/06/2025
601958.SH	12/05/2024	SDB3260123407	3,800.00	1.4520	5,519.23	5,517.56	0.0000	4.5800	50.0000	0.0000	(0.7022)	(0.0766)	0.0000	1	(0.7788)	01/06/2025
601958.SH	12/05/2024	SDB3260123407	8,700.00	1.4520	12,636.14	12,632.31	0.0000	4.5800	50.0000	0.0000	(1.6076)	(0.1754)	0.0000	1	(1.7830)	01/06/2025
601958.SH	12/05/2024	SDB3260123407	2,800.00	1.4520	4,066.80	4,065.57	0.0000	4.5800	50.0000	0.0000	(0.5174)	(0.0565)	0.0000	1	(0.5739)	01/06/2025
601958.SH	12/05/2024	SDB3260123407	4,000.00	1.4520	5,809.72	5,807.96	0.0000	4.5800	50.0000	0.0000	(0.7391)	(0.0807)	0.0000	1	(0.8198)	01/06/2025
601958.SH	12/05/2024	SDB3260123407	600.00	1.4520	871.46	871.19	0.0000	4.5800	50.0000	0.0000	(0.1109)	(0.0121)	0.0000	1	(0.1230)	01/06/2025
601958.SH	12/05/2024	SDB3260123407	11,000.00	1.4520	15,976.73	15,971.89	0.0000	4.5800	50.0000	0.0000	(2.0326)	(0.2218)	0.0000	1	(2.2544)	01/06/2025
601958.SH	12/05/2024	SDB3260123407	3,000.00	1.4520	4,357.29	4,355.97	0.0000	4.5800	50.0000	0.0000	(0.5543)	(0.0605)	0.0000	1	(0.6148)	01/06/2025
601958.SH	12/05/2024	SDB3260123407	6,300.00	1.4520	9,150.31	9,147.54	0.0000	4.5800	50.0000	0.0000	(1.1641)	(0.1270)	0.0000	1	(1.2912)	01/06/2025
601958.SH	12/05/2024	SDB3260123407	5,800.00	1.4520	8,424.09	8,421.54	0.0000	4.5800	50.0000	0.0000	(1.0717)	(0.1170)	0.0000	1	(1.1887)	01/06/2025
601958.SH	12/05/2024	SDB3260123407	21,000.00	1.4520	30,501.03	30,491.79	0.0000	4.5800	50.0000	0.0000	(3.8804)	(0.4235)	0.0000	1	(4.3039)	01/06/2025
601958.SH	12/05/2024	SDB3260123407	34,600.00	1.4520	50,254.08	50,238.85	0.0000	4.5800	50.0000	0.0000	(6.3934)	(0.6978)	0.0000	1	(7.0912)	01/06/2025
601958.SH	12/05/2024	SDB3260123407	2,500.00	1.4520	3,631.07	3,629.97	0.0000	4.5800	50.0000	0.0000	(0.4620)	(0.0504)	0.0000	1	(0.5124)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
JINDUICHENG MOLYBDENUM GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
601958.SH	12/05/2024	SDB3260123407	38,000.00	1.4520	55,192.34	55,175.62	0.0000	4.5800	50.0000	0.0000	(7.0217)	(0.7663)	0.0000	1	(7.7880)	01/06/2025
601958.SH	12/05/2024	SDB3260123407	200.00	1.4520	290.49	290.40	0.0000	4.5800	50.0000	0.0000	(0.0370)	(0.0040)	0.0000	1	(0.0410)	01/06/2025
601958.SH	12/05/2024	SDB3260123407	400.00	1.4520	580.97	580.80	0.0000	4.5800	50.0000	0.0000	(0.0739)	(0.0081)	0.0000	1	(0.0820)	01/06/2025
601958.SH	12/05/2024	SDB3260123407	3,000.00	1.4520	4,357.29	4,355.97	0.0000	4.5800	50.0000	0.0000	(0.5543)	(0.0605)	0.0000	1	(0.6148)	01/06/2025
601958.SH	12/05/2024	SDB3260123407	92,300.00	1.4520	134,059.29	134,018.68	0.0000	4.5800	50.0000	0.0000	(17.0553)	(1.8614)	0.0000	1	(18.9167)	01/06/2025
601958.SH	12/05/2024	SDB3260123407	30,100.00	1.4520	43,718.14	43,704.90	0.0000	4.5800	50.0000	0.0000	(5.5619)	(0.6070)	0.0000	1	(6.1689)	01/06/2025
601958.SH	12/05/2024	SDB3260123407	3,100.00	1.4520	4,502.53	4,501.17	0.0000	4.5800	50.0000	0.0000	(0.5728)	(0.0625)	0.0000	1	(0.6353)	01/06/2025
601958.SH	12/05/2024	SDB3260123407	900.00	1.4520	1,307.19	1,306.79	0.0000	4.5800	50.0000	0.0000	(0.1663)	(0.0181)	0.0000	1	(0.1845)	01/06/2025
601958.SH	12/05/2024	SDB3260123407	5,100.00	1.4520	7,407.39	7,405.15	0.0000	4.5800	50.0000	0.0000	(0.9424)	(0.1028)	0.0000	1	(1.0452)	01/06/2025
601958.SH	12/05/2024	SDB3260123407	21,700.00	1.4520	31,517.73	31,508.18	0.0000	4.5800	50.0000	0.0000	(4.0098)	(0.4376)	0.0000	1	(4.4474)	01/06/2025
601958.SH	12/05/2024	SDB3260123407	100.00	1.4520	145.24	145.20	0.0000	4.5800	50.0000	0.0000	(0.0185)	(0.0020)	0.0000	1	(0.0205)	01/06/2025
601958.SH	12/05/2024	SDB3260123407	24,900.00	1.4520	36,165.51	36,154.55	0.0000	4.5800	50.0000	0.0000	(4.6011)	(0.5021)	0.0000	1	(5.1032)	01/06/2025
601958.SH	12/05/2024	SDB3260123407	17,500.00	1.4520	25,417.53	25,409.82	0.0000	4.5800	50.0000	0.0000	(3.2337)	(0.3529)	0.0000	1	(3.5866)	01/06/2025
601958.SH	12/05/2024	SDB3260123407	5,000.00	1.4520	7,262.15	7,259.95	0.0000	4.5800	50.0000	0.0000	(0.9239)	(0.1008)	0.0000	1	(1.0247)	01/06/2025
601958.SH	12/05/2024	SDB3260123407	1,300.00	1.4520	1,888.16	1,887.59	0.0000	4.5800	50.0000	0.0000	(0.2402)	(0.0262)	0.0000	1	(0.2664)	01/06/2025
601958.SH	12/04/2024	SDB3260123407	6,000.00	1.4524	8,714.58	8,714.58	0.0000	4.5800	50.0000	0.0000	(1.1207)	(0.1210)	0.0000	1	(1.2297)	01/06/2025
601958.SH	12/04/2024	SDB3260123407	26,400.00	1.4524	38,344.15	38,344.15	0.0000	4.5800	50.0000	0.0000	(4.8782)	(0.5326)	0.0000	1	(5.4108)	01/06/2025
601958.SH	12/04/2024	SDB3260123407	38,700.00	1.4524	56,209.04	56,209.04	0.0000	4.5800	50.0000	0.0000	(7.1510)	(0.7807)	0.0000	1	(7.9317)	01/06/2025
601958.SH	12/04/2024	SDB3260123407	24,700.00	1.4524	35,875.02	35,875.02	0.0000	4.5800	50.0000	0.0000	(4.5641)	(0.4983)	0.0000	1	(5.0624)	01/06/2025
601958.SH	12/04/2024	SDB3260123407	1,300.00	1.4524	1,888.16	1,888.16	0.0000	4.5800	50.0000	0.0000	(0.2402)	(0.0262)	0.0000	1	(0.2664)	01/06/2025
601958.SH	12/04/2024	SDB3260123407	2,900.00	1.4524	4,212.05	4,212.05	0.0000	4.5800	50.0000	0.0000	(0.5359)	(0.0585)	0.0000	1	(0.5944)	01/06/2025
601958.SH	12/04/2024	SDB3260123407	10,700.00	1.4524	15,541.00	15,541.00	0.0000	4.5800	50.0000	0.0000	(1.9772)	(0.2158)	0.0000	1	(2.1930)	01/06/2025
601958.SH	12/04/2024	SDB3260123407	3,800.00	1.4524	5,519.23	5,519.23	0.0000	4.5800	50.0000	0.0000	(0.7022)	(0.0767)	0.0000	1	(0.7788)	01/06/2025
601958.SH	12/04/2024	SDB3260123407	8,700.00	1.4524	12,636.14	12,636.14	0.0000	4.5800	50.0000	0.0000	(1.6076)	(0.1755)	0.0000	1	(1.7831)	01/06/2025
601958.SH	12/04/2024	SDB3260123407	2,800.00	1.4524	4,066.80	4,066.80	0.0000	4.5800	50.0000	0.0000	(0.5174)	(0.0565)	0.0000	1	(0.5739)	01/06/2025
601958.SH	12/04/2024	SDB3260123407	4,000.00	1.4524	5,809.72	5,809.72	0.0000	4.5800	50.0000	0.0000	(0.7391)	(0.0807)	0.0000	1	(0.8198)	01/06/2025
601958.SH	12/04/2024	SDB3260123407	600.00	1.4524	871.46	871.46	0.0000	4.5800	50.0000	0.0000	(0.1109)	(0.0121)	0.0000	1	(0.1230)	01/06/2025
601958.SH	12/04/2024	SDB3260123407	11,000.00	1.4524	15,976.73	15,976.73	0.0000	4.5800	50.0000	0.0000	(2.0326)	(0.2219)	0.0000	1	(2.2545)	01/06/2025
601958.SH	12/04/2024	SDB3260123407	3,000.00	1.4524	4,357.29	4,357.29	0.0000	4.5800	50.0000	0.0000	(0.5543)	(0.0605)	0.0000	1	(0.6149)	01/06/2025
601958.SH	12/04/2024	SDB3260123407	6,300.00	1.4524	9,150.31	9,150.31	0.0000	4.5800	50.0000	0.0000	(1.1641)	(0.1271)	0.0000	1	(1.2912)	01/06/2025
601958.SH	12/04/2024	SDB3260123407	5,800.00	1.4524	8,424.09	8,424.09	0.0000	4.5800	50.0000	0.0000	(1.0717)	(0.1170)	0.0000	1	(1.1887)	01/06/2025
601958.SH	12/04/2024	SDB3260123407	21,000.00	1.4524	30,501.03	30,501.03	0.0000	4.5800	50.0000	0.0000	(3.8804)	(0.4236)	0.0000	1	(4.3040)	01/06/2025
601958.SH	12/04/2024	SDB3260123407	34,600.00	1.4524	50,254.08	50,254.08	0.0000	4.5800	50.0000	0.0000	(6.3934)	(0.6980)	0.0000	1	(7.0914)	01/06/2025
601958.SH	12/04/2024	SDB3260123407	7,300.00	1.4524	10,602.74	10,602.74	0.0000	4.5800	50.0000	0.0000	(1.3489)	(0.1473)	0.0000	1	(1.4962)	01/06/2025
601958.SH	12/04/2024	SDB3260123407	38,000.00	1.4524	55,192.34	55,192.34	0.0000	4.5800	50.0000	0.0000	(7.0217)	(0.7666)	0.0000	1	(7.7883)	01/06/2025
601958.SH	12/04/2024	SDB3260123407	200.00	1.4524	290.49	290.49	0.0000	4.5800	50.0000	0.0000	(0.0370)	(0.0040)	0.0000	1	(0.0410)	01/06/2025
601958.SH	12/04/2024	SDB3260123407	400.00	1.4524	580.97	580.97	0.0000	4.5800	50.0000	0.0000	(0.0739)	(0.0081)	0.0000	1	(0.0820)	01/06/2025
601958.SH	12/04/2024	SDB3260123407	3,000.00	1.4524	4,357.29	4,357.29	0.0000	4.5800	50.0000	0.0000	(0.5543)	(0.0605)	0.0000	1	(0.6149)	01/06/2025
601958.SH	12/04/2024	SDB3260123407	92,300.00	1.4524	134,059.29	134,059.29	0.0000	4.5800	50.0000	0.0000	(17.0553)	(1.8619)	0.0000	1	(18.9173)	01/06/2025
601958.SH	12/04/2024	SDB3260123407	30,100.00	1.4524	43,718.14	43,718.14	0.0000	4.5800	50.0000	0.0000	(5.5619)	(0.6072)	0.0000	1	(6.1691)	01/06/2025
601958.SH	12/04/2024	SDB3260123407	3,100.00	1.4524	4,502.53	4,502.53	0.0000	4.5800	50.0000	0.0000	(0.5728)	(0.0625)	0.0000	1	(0.6354)	01/06/2025
601958.SH	12/04/2024	SDB3260123407	900.00	1.4524	1,307.19	1,307.19	0.0000	4.5800	50.0000	0.0000	(0.1663)	(0.0182)	0.0000	1	(0.1845)	01/06/2025
601958.SH	12/04/2024	SDB3260123407	5,100.00	1.4524	7,407.39	7,407.39	0.0000	4.5800	50.0000	0.0000	(0.9424)	(0.1029)	0.0000	1	(1.0453)	01/06/2025
601958.SH	12/04/2024	SDB3260123407	21,700.00	1.4524	31,517.73	31,517.73	0.0000	4.5800	50.0000	0.0000	(4.0098)	(0.4377)	0.0000	1	(4.4475)	01/06/2025
601958.SH	12/04/2024	SDB3260123407	100.00	1.4524	145.24	145.24	0.0000	4.5800	50.0000	0.0000	(0.0185)	(0.0020)	0.0000	1	(0.0205)	01/06/2025
601958.SH	12/04/2024	SDB3260123407	24,900.00	1.4524	36,165.51	36,165.51	0.0000	4.5800	50.0000	0.0000	(4.6011)	(0.5023)	0.0000	1	(5.1034)	01/06/2025
601958.SH	12/04/2024	SDB3260123407	17,500.00	1.4524	25,417.53	25,417.53	0.0000	4.5800	50.0000	0.0000	(3.2337)	(0.3530)	0.0000	1	(3.5867)	01/06/2025
601958.SH	12/04/2024	SDB3260123407	5,000.00	1.4524	7,262.15	7,262.15	0.0000	4.5800	50.0000	0.0000	(0.9239)	(0.1009)	0.0000	1	(1.0248)	01/06/2025
601958.SH	12/04/2024	SDB3260123407	1,300.00	1.4524	1,888.16	1,888.16	0.0000	4.5800	50.0000	0.0000	(0.2402)	(0.0262)	0.0000	1	(0.2664)	01/06/2025
TOTAL JINDUICHENG MOLYBDENUM GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND											(2,706.3355)	(302.4187)	0.0000	(3,008.7542)		

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
JINGJIN ENVIRONMENTAL PROTECTION CO., LTD. CMN CLASS A SERIES NORTHBOUND																
603279.SH	01/03/2025	SDB3260760868	100.00	2.4940	256.68	249.40	0.0000	4.3300	50.0000	0.0000	(0.0926)	(0.0104)	0.0000	3	(0.1030)	01/06/2025
603279.SH	01/03/2025	SDB3260760868	1,900.00	2.4940	5,170.01	4,738.63	0.0000	4.3300	50.0000	0.0000	(1.8655)	(0.1974)	0.0000	3	(2.0630)	01/06/2025
603279.SH	01/03/2025	SDB3260760868	3,000.00	2.4940	8,163.18	7,482.05	0.0000	4.3300	50.0000	0.0000	(2.9455)	(0.3118)	0.0000	3	(3.2573)	01/06/2025
603279.SH	01/03/2025	SDB3260760868	800.00	2.4940	2,176.85	1,995.21	0.0000	4.3300	50.0000	0.0000	(0.7855)	(0.0831)	0.0000	3	(0.8686)	01/06/2025
603279.SH	01/03/2025	SDB3260760868	1,000.00	2.4940	2,721.06	2,494.01	0.0000	4.3300	50.0000	0.0000	(0.9818)	(0.1039)	0.0000	3	(1.0858)	01/06/2025
603279.SH	01/03/2025	SDB3260760868	600.00	2.4940	1,632.64	1,496.41	0.0000	4.3300	50.0000	0.0000	(0.5891)	(0.0624)	0.0000	3	(0.6515)	01/06/2025
603279.SH	01/03/2025	SDB3260760868	1,200.00	2.4940	3,265.27	2,992.82	0.0000	4.3300	50.0000	0.0000	(1.1782)	(0.1247)	0.0000	3	(1.3029)	01/06/2025
603279.SH	01/03/2025	SDB3260760868	700.00	2.4940	1,904.74	1,745.81	0.0000	4.3300	50.0000	0.0000	(0.6873)	(0.0727)	0.0000	3	(0.7600)	01/06/2025
603279.SH	01/03/2025	SDB3260760868	2,500.00	2.4940	6,802.65	6,235.04	0.0000	4.3300	50.0000	0.0000	(2.4546)	(0.2598)	0.0000	3	(2.7144)	01/06/2025
603279.SH	01/03/2025	SDB3260760868	900.00	2.4940	2,448.95	2,244.61	0.0000	4.3300	50.0000	0.0000	(0.8837)	(0.0935)	0.0000	3	(0.9772)	01/06/2025
603279.SH	01/03/2025	SDB3260760868	400.00	2.4940	1,088.42	997.61	0.0000	4.3300	50.0000	0.0000	(0.3927)	(0.0416)	0.0000	3	(0.4343)	01/06/2025
603279.SH	01/03/2025	SDB3260760868	300.00	2.4940	816.32	748.20	0.0000	4.3300	50.0000	0.0000	(0.2946)	(0.0312)	0.0000	3	(0.3257)	01/06/2025
603279.SH	01/03/2025	SDB3260760868	500.00	2.4940	1,360.53	1,247.01	0.0000	4.3300	50.0000	0.0000	(0.4909)	(0.0520)	0.0000	3	(0.5429)	01/06/2025
603279.SH	01/03/2025	SDB3260760868	1,100.00	2.4940	2,993.17	2,743.42	0.0000	4.3300	50.0000	0.0000	(1.0800)	(0.1143)	0.0000	3	(1.1943)	01/06/2025
603279.SH	01/03/2025	SDB3260760868	1,800.00	2.4940	4,897.91	4,489.23	0.0000	4.3300	50.0000	0.0000	(1.7673)	(0.1871)	0.0000	3	(1.9544)	01/06/2025
603279.SH	01/03/2025	SDB3260760868	1,300.00	2.4940	3,537.38	3,242.22	0.0000	4.3300	50.0000	0.0000	(1.2764)	(0.1351)	0.0000	3	(1.4115)	01/06/2025
603279.SH	01/03/2025	SDB3260760868	5,700.00	2.4940	15,510.04	14,215.89	0.0000	4.3300	50.0000	0.0000	(5.5965)	(0.5923)	0.0000	3	(6.1889)	01/06/2025
603279.SH	01/03/2025	SDB3260760868	300.00	2.4940	816.32	748.20	0.0000	4.3300	50.0000	0.0000	(0.2946)	(0.0312)	0.0000	3	(0.3257)	01/06/2025
603279.SH	01/03/2025	SDB3260760868	1,300.00	2.4940	3,537.38	3,242.22	0.0000	4.3300	50.0000	0.0000	(1.2764)	(0.1351)	0.0000	3	(1.4115)	01/06/2025
603279.SH	01/03/2025	SDB3260760868	1,700.00	2.4940	4,625.80	4,239.83	0.0000	4.3300	50.0000	0.0000	(1.6691)	(0.1767)	0.0000	3	(1.8458)	01/06/2025
603279.SH	01/02/2025	SDB3260760868	100.00	2.4783	256.68	247.83	0.0000	4.3300	50.0000	0.0000	(0.0309)	(0.0034)	0.0000	1	(0.0343)	01/06/2025
603279.SH	01/02/2025	SDB3260760868	1,900.00	2.4783	5,170.01	4,708.73	0.0000	4.3300	50.0000	0.0000	(0.6218)	(0.0654)	0.0000	1	(0.6872)	01/06/2025
603279.SH	01/02/2025	SDB3260760868	3,000.00	2.4783	8,163.18	7,434.84	0.0000	4.3300	50.0000	0.0000	(0.9818)	(0.1033)	0.0000	1	(1.0851)	01/06/2025
603279.SH	01/02/2025	SDB3260760868	800.00	2.4783	2,176.85	1,982.62	0.0000	4.3300	50.0000	0.0000	(0.2618)	(0.0275)	0.0000	1	(0.2894)	01/06/2025
603279.SH	01/02/2025	SDB3260760868	1,000.00	2.4783	2,721.06	2,478.28	0.0000	4.3300	50.0000	0.0000	(0.3273)	(0.0344)	0.0000	1	(0.3617)	01/06/2025
603279.SH	01/02/2025	SDB3260760868	600.00	2.4783	1,632.64	1,486.97	0.0000	4.3300	50.0000	0.0000	(0.1964)	(0.0207)	0.0000	1	(0.2170)	01/06/2025
603279.SH	01/02/2025	SDB3260760868	1,200.00	2.4783	3,265.27	2,973.94	0.0000	4.3300	50.0000	0.0000	(0.3927)	(0.0413)	0.0000	1	(0.4340)	01/06/2025
603279.SH	01/02/2025	SDB3260760868	700.00	2.4783	1,904.74	1,734.80	0.0000	4.3300	50.0000	0.0000	(0.2291)	(0.0241)	0.0000	1	(0.2532)	01/06/2025
603279.SH	01/02/2025	SDB3260760868	2,500.00	2.4783	6,802.65	6,195.70	0.0000	4.3300	50.0000	0.0000	(0.8182)	(0.0861)	0.0000	1	(0.9043)	01/06/2025
603279.SH	01/02/2025	SDB3260760868	900.00	2.4783	2,448.95	2,230.45	0.0000	4.3300	50.0000	0.0000	(0.2946)	(0.0310)	0.0000	1	(0.3255)	01/06/2025
603279.SH	01/02/2025	SDB3260760868	400.00	2.4783	1,088.42	991.31	0.0000	4.3300	50.0000	0.0000	(0.1309)	(0.0138)	0.0000	1	(0.1447)	01/06/2025
603279.SH	01/02/2025	SDB3260760868	300.00	2.4783	816.32	743.48	0.0000	4.3300	50.0000	0.0000	(0.0982)	(0.0103)	0.0000	1	(0.1085)	01/06/2025
603279.SH	01/02/2025	SDB3260760868	500.00	2.4783	1,360.53	1,239.14	0.0000	4.3300	50.0000	0.0000	(0.1636)	(0.0172)	0.0000	1	(0.1809)	01/06/2025
603279.SH	01/02/2025	SDB3260760868	1,100.00	2.4783	2,993.17	2,726.11	0.0000	4.3300	50.0000	0.0000	(0.3600)	(0.0379)	0.0000	1	(0.3979)	01/06/2025
603279.SH	01/02/2025	SDB3260760868	1,800.00	2.4783	4,897.91	4,460.91	0.0000	4.3300	50.0000	0.0000	(0.5891)	(0.0620)	0.0000	1	(0.6511)	01/06/2025
603279.SH	01/02/2025	SDB3260760868	1,300.00	2.4783	3,537.38	3,221.77	0.0000	4.3300	50.0000	0.0000	(0.4255)	(0.0447)	0.0000	1	(0.4702)	01/06/2025
603279.SH	01/02/2025	SDB3260760868	5,700.00	2.4783	15,510.04	14,126.20	0.0000	4.3300	50.0000	0.0000	(1.8655)	(0.1962)	0.0000	1	(2.0617)	01/06/2025
603279.SH	01/02/2025	SDB3260760868	300.00	2.4783	816.32	743.48	0.0000	4.3300	50.0000	0.0000	(0.0982)	(0.0103)	0.0000	1	(0.1085)	01/06/2025
603279.SH	01/02/2025	SDB3260760868	1,300.00	2.4783	3,537.38	3,221.77	0.0000	4.3300	50.0000	0.0000	(0.4255)	(0.0447)	0.0000	1	(0.4702)	01/06/2025
603279.SH	01/02/2025	SDB3260760868	1,700.00	2.4783	4,625.80	4,213.08	0.0000	4.3300	50.0000	0.0000	(0.5564)	(0.0585)	0.0000	1	(0.6149)	01/06/2025
603279.SH	12/31/2024	SDB3260760868	100.00	2.4712	256.68	247.12	0.0000	4.3300	50.0000	0.0000	(0.0617)	(0.0069)	0.0000	2	(0.0686)	01/06/2025
603279.SH	12/31/2024	SDB3260760868	1,900.00	2.4712	5,170.01	4,695.34	0.0000	4.3300	50.0000	0.0000	(1.2437)	(0.1304)	0.0000	2	(1.3741)	01/06/2025
603279.SH	12/31/2024	SDB3260760868	3,000.00	2.4712	8,163.18	7,413.70	0.0000	4.3300	50.0000	0.0000	(1.9637)	(0.2059)	0.0000	2	(2.1696)	01/06/2025
603279.SH	12/31/2024	SDB3260760868	800.00	2.4712	2,176.85	1,976.99	0.0000	4.3300	50.0000	0.0000	(0.5237)	(0.0549)	0.0000	2	(0.5786)	01/06/2025
603279.SH	12/31/2024	SDB3260760868	1,000.00	2.4712	2,721.06	2,471.23	0.0000	4.3300	50.0000	0.0000	(0.6546)	(0.0686)	0.0000	2	(0.7232)	01/06/2025
603279.SH	12/31/2024	SDB3260760868	600.00	2.4712	1,632.64	1,482.74	0.0000	4.3300	50.0000	0.0000	(0.3927)	(0.0412)	0.0000	2	(0.4339)	01/06/2025
603279.SH	12/31/2024	SDB3260760868	1,200.00	2.4712	3,265.27	2,965.48	0.0000	4.3300	50.0000	0.0000	(0.7855)	(0.0824)	0.0000	2	(0.8679)	01/06/2025
603279.SH	12/31/2024	SDB3260760868	700.00	2.4712	1,904.74	1,729.86	0.0000	4.3300	50.0000	0.0000	(0.4582)	(0.0481)	0.0000	2	(0.5062)	01/06/2025
603279.SH	12/31/2024	SDB3260760868	2,500.00	2.4712	6,802.65	6,178.08	0.0000	4.3300	50.0000	0.0000	(1.6364)	(0.1716)	0.0000	2	(1.8080)	01/06/2025
603279.SH	12/31/2024	SDB3260760868	900.00	2.4712	2,448.95	2,224.11	0.0000	4.3300	50.0000	0.0000	(0.5891)	(0.0618)	0.0000	2	(0.6509)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
JINGJIN ENVIRONMENTAL PROTECTION CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603279.SH	12/31/2024	SDB3260760868	400.00	2.4712	1,088.42	988.49	0.0000	4.3300	50.0000	0.0000	(0.2618)	(0.0275)	0.0000	2	(0.2893)	01/06/2025
603279.SH	12/31/2024	SDB3260760868	300.00	2.4712	816.32	741.37	0.0000	4.3300	50.0000	0.0000	(0.1964)	(0.0206)	0.0000	2	(0.2170)	01/06/2025
603279.SH	12/31/2024	SDB3260760868	500.00	2.4712	1,360.53	1,235.62	0.0000	4.3300	50.0000	0.0000	(0.3273)	(0.0343)	0.0000	2	(0.3616)	01/06/2025
603279.SH	12/31/2024	SDB3260760868	1,100.00	2.4712	2,993.17	2,718.36	0.0000	4.3300	50.0000	0.0000	(0.7200)	(0.0755)	0.0000	2	(0.7955)	01/06/2025
603279.SH	12/31/2024	SDB3260760868	1,800.00	2.4712	4,897.91	4,448.22	0.0000	4.3300	50.0000	0.0000	(1.1782)	(0.1236)	0.0000	2	(1.3018)	01/06/2025
603279.SH	12/31/2024	SDB3260760868	1,300.00	2.4712	3,537.38	3,212.60	0.0000	4.3300	50.0000	0.0000	(0.8509)	(0.0892)	0.0000	2	(0.9402)	01/06/2025
603279.SH	12/31/2024	SDB3260760868	5,700.00	2.4712	15,510.04	14,086.02	0.0000	4.3300	50.0000	0.0000	(3.7310)	(0.3913)	0.0000	2	(4.1223)	01/06/2025
603279.SH	12/31/2024	SDB3260760868	300.00	2.4712	816.32	741.37	0.0000	4.3300	50.0000	0.0000	(0.1964)	(0.0206)	0.0000	2	(0.2170)	01/06/2025
603279.SH	12/31/2024	SDB3260760868	1,300.00	2.4712	3,537.38	3,212.60	0.0000	4.3300	50.0000	0.0000	(0.8509)	(0.0892)	0.0000	2	(0.9402)	01/06/2025
603279.SH	12/31/2024	SDB3260760868	1,700.00	2.4712	4,625.80	4,201.09	0.0000	4.3300	50.0000	0.0000	(1.1128)	(0.1167)	0.0000	2	(1.2295)	01/06/2025
603279.SH	12/30/2024	SDB3260760868	100.00	2.4215	256.68	242.15	0.0000	4.3300	50.0000	0.0000	(0.0309)	(0.0034)	0.0000	1	(0.0342)	01/06/2025
603279.SH	12/30/2024	SDB3260760868	1,900.00	2.4215	5,170.01	4,600.87	0.0000	4.3300	50.0000	0.0000	(0.6218)	(0.0639)	0.0000	1	(0.6857)	01/06/2025
603279.SH	12/30/2024	SDB3260760868	3,000.00	2.4215	8,163.18	7,264.54	0.0000	4.3300	50.0000	0.0000	(0.9818)	(0.1009)	0.0000	1	(1.0827)	01/06/2025
603279.SH	12/30/2024	SDB3260760868	800.00	2.4215	2,176.85	1,937.21	0.0000	4.3300	50.0000	0.0000	(0.2618)	(0.0269)	0.0000	1	(0.2887)	01/06/2025
603279.SH	12/30/2024	SDB3260760868	1,000.00	2.4215	2,721.06	2,421.51	0.0000	4.3300	50.0000	0.0000	(0.3273)	(0.0336)	0.0000	1	(0.3609)	01/06/2025
603279.SH	12/30/2024	SDB3260760868	600.00	2.4215	1,632.64	1,452.91	0.0000	4.3300	50.0000	0.0000	(0.1964)	(0.0202)	0.0000	1	(0.2165)	01/06/2025
603279.SH	12/30/2024	SDB3260760868	1,200.00	2.4215	3,265.27	2,905.82	0.0000	4.3300	50.0000	0.0000	(0.3927)	(0.0404)	0.0000	1	(0.4331)	01/06/2025
603279.SH	12/30/2024	SDB3260760868	700.00	2.4215	1,904.74	1,695.06	0.0000	4.3300	50.0000	0.0000	(0.2291)	(0.0235)	0.0000	1	(0.2526)	01/06/2025
603279.SH	12/30/2024	SDB3260760868	2,500.00	2.4215	6,802.65	6,053.78	0.0000	4.3300	50.0000	0.0000	(0.8182)	(0.0841)	0.0000	1	(0.9023)	01/06/2025
603279.SH	12/30/2024	SDB3260760868	900.00	2.4215	2,448.95	2,179.36	0.0000	4.3300	50.0000	0.0000	(0.2946)	(0.0303)	0.0000	1	(0.3248)	01/06/2025
603279.SH	12/30/2024	SDB3260760868	400.00	2.4215	1,088.42	968.61	0.0000	4.3300	50.0000	0.0000	(0.1309)	(0.0135)	0.0000	1	(0.1444)	01/06/2025
603279.SH	12/30/2024	SDB3260760868	300.00	2.4215	816.32	726.45	0.0000	4.3300	50.0000	0.0000	(0.0982)	(0.0101)	0.0000	1	(0.1083)	01/06/2025
603279.SH	12/30/2024	SDB3260760868	500.00	2.4215	1,360.53	1,210.76	0.0000	4.3300	50.0000	0.0000	(0.1636)	(0.0168)	0.0000	1	(0.1805)	01/06/2025
603279.SH	12/30/2024	SDB3260760868	1,100.00	2.4215	2,993.17	2,663.66	0.0000	4.3300	50.0000	0.0000	(0.3600)	(0.0370)	0.0000	1	(0.3970)	01/06/2025
603279.SH	12/30/2024	SDB3260760868	1,800.00	2.4215	4,897.91	4,358.72	0.0000	4.3300	50.0000	0.0000	(0.5891)	(0.0605)	0.0000	1	(0.6496)	01/06/2025
603279.SH	12/30/2024	SDB3260760868	1,300.00	2.4215	3,537.38	3,147.97	0.0000	4.3300	50.0000	0.0000	(0.4255)	(0.0437)	0.0000	1	(0.4692)	01/06/2025
603279.SH	12/30/2024	SDB3260760868	5,700.00	2.4215	15,510.04	13,802.62	0.0000	4.3300	50.0000	0.0000	(1.8655)	(0.1917)	0.0000	1	(2.0572)	01/06/2025
603279.SH	12/30/2024	SDB3260760868	300.00	2.4215	816.32	726.45	0.0000	4.3300	50.0000	0.0000	(0.0982)	(0.0101)	0.0000	1	(0.1083)	01/06/2025
603279.SH	12/30/2024	SDB3260760868	1,300.00	2.4215	3,537.38	3,147.97	0.0000	4.3300	50.0000	0.0000	(0.4255)	(0.0437)	0.0000	1	(0.4692)	01/06/2025
603279.SH	12/30/2024	SDB3260760868	1,700.00	2.4215	4,625.80	4,116.57	0.0000	4.3300	50.0000	0.0000	(0.5564)	(0.0572)	0.0000	1	(0.6136)	01/06/2025
603279.SH	12/27/2024	SDB3260760868	100.00	2.4371	256.68	243.71	0.0000	4.3300	50.0000	0.0000	(0.0926)	(0.0102)	0.0000	3	(0.1028)	01/06/2025
603279.SH	12/27/2024	SDB3260760868	1,900.00	2.4371	5,170.01	4,630.40	0.0000	4.3300	50.0000	0.0000	(1.8655)	(0.1929)	0.0000	3	(2.0584)	01/06/2025
603279.SH	12/27/2024	SDB3260760868	3,000.00	2.4371	8,163.18	7,311.16	0.0000	4.3300	50.0000	0.0000	(2.9455)	(0.3046)	0.0000	3	(3.2502)	01/06/2025
603279.SH	12/27/2024	SDB3260760868	800.00	2.4371	2,176.85	1,949.64	0.0000	4.3300	50.0000	0.0000	(0.7855)	(0.0812)	0.0000	3	(0.8667)	01/06/2025
603279.SH	12/27/2024	SDB3260760868	1,000.00	2.4371	2,721.06	2,437.05	0.0000	4.3300	50.0000	0.0000	(0.9818)	(0.1015)	0.0000	3	(1.0834)	01/06/2025
603279.SH	12/27/2024	SDB3260760868	600.00	2.4371	1,632.64	1,462.23	0.0000	4.3300	50.0000	0.0000	(0.5891)	(0.0609)	0.0000	3	(0.6500)	01/06/2025
603279.SH	12/27/2024	SDB3260760868	1,200.00	2.4371	3,265.27	2,924.47	0.0000	4.3300	50.0000	0.0000	(1.1782)	(0.1219)	0.0000	3	(1.3001)	01/06/2025
603279.SH	12/27/2024	SDB3260760868	700.00	2.4371	1,904.74	1,705.94	0.0000	4.3300	50.0000	0.0000	(0.6873)	(0.0711)	0.0000	3	(0.7584)	01/06/2025
603279.SH	12/27/2024	SDB3260760868	2,500.00	2.4371	6,802.65	6,092.64	0.0000	4.3300	50.0000	0.0000	(2.4546)	(0.2539)	0.0000	3	(2.7085)	01/06/2025
603279.SH	12/27/2024	SDB3260760868	900.00	2.4371	2,448.95	2,193.35	0.0000	4.3300	50.0000	0.0000	(0.8837)	(0.0914)	0.0000	3	(0.9751)	01/06/2025
603279.SH	12/27/2024	SDB3260760868	400.00	2.4371	1,088.42	974.82	0.0000	4.3300	50.0000	0.0000	(0.3927)	(0.0406)	0.0000	3	(0.4334)	01/06/2025
603279.SH	12/27/2024	SDB3260760868	300.00	2.4371	816.32	731.12	0.0000	4.3300	50.0000	0.0000	(0.2946)	(0.0305)	0.0000	3	(0.3250)	01/06/2025
603279.SH	12/27/2024	SDB3260760868	500.00	2.4371	1,360.53	1,218.53	0.0000	4.3300	50.0000	0.0000	(0.4909)	(0.0508)	0.0000	3	(0.5417)	01/06/2025
603279.SH	12/27/2024	SDB3260760868	1,100.00	2.4371	2,993.17	2,680.76	0.0000	4.3300	50.0000	0.0000	(1.0800)	(0.1117)	0.0000	3	(1.1917)	01/06/2025
603279.SH	12/27/2024	SDB3260760868	1,800.00	2.4371	4,897.91	4,386.70	0.0000	4.3300	50.0000	0.0000	(1.7673)	(0.1828)	0.0000	3	(1.9501)	01/06/2025
603279.SH	12/27/2024	SDB3260760868	1,300.00	2.4371	3,537.38	3,168.17	0.0000	4.3300	50.0000	0.0000	(1.2764)	(0.1320)	0.0000	3	(1.4084)	01/06/2025
603279.SH	12/27/2024	SDB3260760868	5,700.00	2.4371	15,510.04	13,891.21	0.0000	4.3300	50.0000	0.0000	(5.5965)	(0.5788)	0.0000	3	(6.1753)	01/06/2025
603279.SH	12/27/2024	SDB3260760868	300.00	2.4371	816.32	731.12	0.0000	4.3300	50.0000	0.0000	(0.2946)	(0.0305)	0.0000	3	(0.3250)	01/06/2025
603279.SH	12/27/2024	SDB3260760868	1,300.00	2.4371	3,537.38	3,168.17	0.0000	4.3300	50.0000	0.0000	(1.2764)	(0.1320)	0.0000	3	(1.4084)	01/06/2025
603279.SH	12/27/2024	SDB3260760868	1,700.00	2.4371	4,625.80	4,142.99	0.0000	4.3300	50.0000	0.0000	(1.6691)	(0.1726)	0.0000	3	(1.8418)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
JINGJIN ENVIRONMENTAL PROTECTION CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603279.SH	12/26/2024	SDB3260760868	100.00	2.4296	256.68	242.96	0.0000	4.3300	50.0000	0.0000	(0.0309)	(0.0034)	0.0000	1	(0.0342)	01/06/2025
603279.SH	12/26/2024	SDB3260760868	1,900.00	2.4296	5,170.01	4,616.22	0.0000	4.3300	50.0000	0.0000	(0.6218)	(0.0641)	0.0000	1	(0.6860)	01/06/2025
603279.SH	12/26/2024	SDB3260760868	3,000.00	2.4296	8,163.18	7,288.76	0.0000	4.3300	50.0000	0.0000	(0.9818)	(0.1012)	0.0000	1	(1.0831)	01/06/2025
603279.SH	12/26/2024	SDB3260760868	800.00	2.4296	2,176.85	1,943.67	0.0000	4.3300	50.0000	0.0000	(0.2618)	(0.0270)	0.0000	1	(0.2888)	01/06/2025
603279.SH	12/26/2024	SDB3260760868	1,000.00	2.4296	2,721.06	2,429.59	0.0000	4.3300	50.0000	0.0000	(0.3273)	(0.0337)	0.0000	1	(0.3610)	01/06/2025
603279.SH	12/26/2024	SDB3260760868	600.00	2.4296	1,632.64	1,457.75	0.0000	4.3300	50.0000	0.0000	(0.1964)	(0.0202)	0.0000	1	(0.2166)	01/06/2025
603279.SH	12/26/2024	SDB3260760868	1,200.00	2.4296	3,265.27	2,915.50	0.0000	4.3300	50.0000	0.0000	(0.3927)	(0.0405)	0.0000	1	(0.4332)	01/06/2025
603279.SH	12/26/2024	SDB3260760868	700.00	2.4296	1,904.74	1,700.71	0.0000	4.3300	50.0000	0.0000	(0.2291)	(0.0236)	0.0000	1	(0.2527)	01/06/2025
603279.SH	12/26/2024	SDB3260760868	2,500.00	2.4296	6,802.65	6,073.97	0.0000	4.3300	50.0000	0.0000	(0.8182)	(0.0844)	0.0000	1	(0.9026)	01/06/2025
603279.SH	12/26/2024	SDB3260760868	900.00	2.4296	2,448.95	2,186.63	0.0000	4.3300	50.0000	0.0000	(0.2946)	(0.0304)	0.0000	1	(0.3249)	01/06/2025
603279.SH	12/26/2024	SDB3260760868	400.00	2.4296	1,088.42	971.83	0.0000	4.3300	50.0000	0.0000	(0.1309)	(0.0135)	0.0000	1	(0.1444)	01/06/2025
603279.SH	12/26/2024	SDB3260760868	300.00	2.4296	816.32	728.88	0.0000	4.3300	50.0000	0.0000	(0.0982)	(0.0101)	0.0000	1	(0.1083)	01/06/2025
603279.SH	12/26/2024	SDB3260760868	500.00	2.4296	1,360.53	1,214.79	0.0000	4.3300	50.0000	0.0000	(0.1636)	(0.0169)	0.0000	1	(0.1805)	01/06/2025
603279.SH	12/26/2024	SDB3260760868	1,100.00	2.4296	2,993.17	2,672.55	0.0000	4.3300	50.0000	0.0000	(0.3600)	(0.0371)	0.0000	1	(0.3971)	01/06/2025
603279.SH	12/26/2024	SDB3260760868	1,800.00	2.4296	4,897.91	4,373.26	0.0000	4.3300	50.0000	0.0000	(0.5891)	(0.0607)	0.0000	1	(0.6498)	01/06/2025
603279.SH	12/26/2024	SDB3260760868	1,300.00	2.4296	3,537.38	3,158.46	0.0000	4.3300	50.0000	0.0000	(0.4255)	(0.0439)	0.0000	1	(0.4693)	01/06/2025
603279.SH	12/26/2024	SDB3260760868	5,700.00	2.4296	15,510.04	13,848.65	0.0000	4.3300	50.0000	0.0000	(1.8655)	(0.1923)	0.0000	1	(2.0579)	01/06/2025
603279.SH	12/26/2024	SDB3260760868	300.00	2.4296	816.32	728.88	0.0000	4.3300	50.0000	0.0000	(0.0982)	(0.0101)	0.0000	1	(0.1083)	01/06/2025
603279.SH	12/26/2024	SDB3260760868	1,300.00	2.4296	3,537.38	3,158.46	0.0000	4.3300	50.0000	0.0000	(0.4255)	(0.0439)	0.0000	1	(0.4693)	01/06/2025
603279.SH	12/26/2024	SDB3260760868	1,700.00	2.4296	4,625.80	4,130.30	0.0000	4.3300	50.0000	0.0000	(0.5564)	(0.0574)	0.0000	1	(0.6137)	01/06/2025
603279.SH	12/24/2024	SDB3260760868	100.00	2.4296	256.68	242.96	0.0000	4.3300	50.0000	0.0000	(0.0617)	(0.0067)	0.0000	2	(0.0685)	01/06/2025
603279.SH	12/24/2024	SDB3260760868	1,900.00	2.4296	5,170.01	4,616.22	0.0000	4.3300	50.0000	0.0000	(1.2437)	(0.1282)	0.0000	2	(1.3719)	01/06/2025
603279.SH	12/24/2024	SDB3260760868	3,000.00	2.4296	8,163.18	7,288.76	0.0000	4.3300	50.0000	0.0000	(1.9637)	(0.2025)	0.0000	2	(2.1662)	01/06/2025
603279.SH	12/24/2024	SDB3260760868	800.00	2.4296	2,176.85	1,943.67	0.0000	4.3300	50.0000	0.0000	(0.5237)	(0.0540)	0.0000	2	(0.5776)	01/06/2025
603279.SH	12/24/2024	SDB3260760868	1,000.00	2.4296	2,721.06	2,429.59	0.0000	4.3300	50.0000	0.0000	(0.6546)	(0.0675)	0.0000	2	(0.7221)	01/06/2025
603279.SH	12/24/2024	SDB3260760868	600.00	2.4296	1,632.64	1,457.75	0.0000	4.3300	50.0000	0.0000	(0.3927)	(0.0405)	0.0000	2	(0.4332)	01/06/2025
603279.SH	12/24/2024	SDB3260760868	1,200.00	2.4296	3,265.27	2,915.50	0.0000	4.3300	50.0000	0.0000	(0.7855)	(0.0810)	0.0000	2	(0.8665)	01/06/2025
603279.SH	12/24/2024	SDB3260760868	700.00	2.4296	1,904.74	1,700.71	0.0000	4.3300	50.0000	0.0000	(0.4582)	(0.0472)	0.0000	2	(0.5054)	01/06/2025
603279.SH	12/24/2024	SDB3260760868	2,500.00	2.4296	6,802.65	6,073.97	0.0000	4.3300	50.0000	0.0000	(1.6364)	(0.1687)	0.0000	2	(1.8051)	01/06/2025
603279.SH	12/24/2024	SDB3260760868	900.00	2.4296	2,448.95	2,186.63	0.0000	4.3300	50.0000	0.0000	(0.5891)	(0.0607)	0.0000	2	(0.6498)	01/06/2025
603279.SH	12/24/2024	SDB3260760868	400.00	2.4296	1,088.42	971.83	0.0000	4.3300	50.0000	0.0000	(0.2618)	(0.0270)	0.0000	2	(0.2888)	01/06/2025
603279.SH	12/24/2024	SDB3260760868	300.00	2.4296	816.32	728.88	0.0000	4.3300	50.0000	0.0000	(0.1964)	(0.0202)	0.0000	2	(0.2166)	01/06/2025
603279.SH	12/24/2024	SDB3260760868	500.00	2.4296	1,360.53	1,214.79	0.0000	4.3300	50.0000	0.0000	(0.3273)	(0.0337)	0.0000	2	(0.3610)	01/06/2025
603279.SH	12/24/2024	SDB3260760868	1,100.00	2.4296	2,993.17	2,672.55	0.0000	4.3300	50.0000	0.0000	(0.7200)	(0.0742)	0.0000	2	(0.7943)	01/06/2025
603279.SH	12/24/2024	SDB3260760868	1,800.00	2.4296	4,897.91	4,373.26	0.0000	4.3300	50.0000	0.0000	(1.1782)	(0.1215)	0.0000	2	(1.2997)	01/06/2025
603279.SH	12/24/2024	SDB3260760868	1,300.00	2.4296	3,537.38	3,158.46	0.0000	4.3300	50.0000	0.0000	(0.8509)	(0.0877)	0.0000	2	(0.9387)	01/06/2025
603279.SH	12/24/2024	SDB3260760868	5,700.00	2.4296	15,510.04	13,848.65	0.0000	4.3300	50.0000	0.0000	(3.7310)	(0.3847)	0.0000	2	(4.1157)	01/06/2025
603279.SH	12/24/2024	SDB3260760868	300.00	2.4296	816.32	728.88	0.0000	4.3300	50.0000	0.0000	(0.1964)	(0.0202)	0.0000	2	(0.2166)	01/06/2025
603279.SH	12/24/2024	SDB3260760868	1,300.00	2.4296	3,537.38	3,158.46	0.0000	4.3300	50.0000	0.0000	(0.8509)	(0.0877)	0.0000	2	(0.9387)	01/06/2025
603279.SH	12/24/2024	SDB3260760868	1,700.00	2.4296	4,625.80	4,130.30	0.0000	4.3300	50.0000	0.0000	(1.1128)	(0.1147)	0.0000	2	(1.2275)	01/06/2025
603279.SH	12/23/2024	SDB3260760868	100.00	2.4608	256.68	246.08	0.0000	4.3300	50.0000	0.0000	(0.0309)	(0.0034)	0.0000	1	(0.0343)	01/06/2025
603279.SH	12/23/2024	SDB3260760868	1,900.00	2.4608	5,170.01	4,675.46	0.0000	4.3300	50.0000	0.0000	(0.6218)	(0.0649)	0.0000	1	(0.6868)	01/06/2025
603279.SH	12/23/2024	SDB3260760868	3,000.00	2.4608	8,163.18	7,382.31	0.0000	4.3300	50.0000	0.0000	(0.9818)	(0.1025)	0.0000	1	(1.0844)	01/06/2025
603279.SH	12/23/2024	SDB3260760868	800.00	2.4608	2,176.85	1,968.62	0.0000	4.3300	50.0000	0.0000	(0.2618)	(0.0273)	0.0000	1	(0.2892)	01/06/2025
603279.SH	12/23/2024	SDB3260760868	1,000.00	2.4608	2,721.06	2,460.77	0.0000	4.3300	50.0000	0.0000	(0.3273)	(0.0342)	0.0000	1	(0.3615)	01/06/2025
603279.SH	12/23/2024	SDB3260760868	600.00	2.4608	1,632.64	1,476.46	0.0000	4.3300	50.0000	0.0000	(0.1964)	(0.0205)	0.0000	1	(0.2169)	01/06/2025
603279.SH	12/23/2024	SDB3260760868	1,200.00	2.4608	3,265.27	2,952.92	0.0000	4.3300	50.0000	0.0000	(0.3927)	(0.0410)	0.0000	1	(0.4338)	01/06/2025
603279.SH	12/23/2024	SDB3260760868	700.00	2.4608	1,904.74	1,722.54	0.0000	4.3300	50.0000	0.0000	(0.2291)	(0.0239)	0.0000	1	(0.2530)	01/06/2025
603279.SH	12/23/2024	SDB3260760868	2,500.00	2.4608	6,802.65	6,151.93	0.0000	4.3300	50.0000	0.0000	(0.8182)	(0.0854)	0.0000	1	(0.9037)	01/06/2025
603279.SH	12/23/2024	SDB3260760868	900.00	2.4608	2,448.95	2,214.69	0.0000	4.3300	50.0000	0.0000	(0.2946)	(0.0308)	0.0000	1	(0.3253)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
JINGJIN ENVIRONMENTAL PROTECTION CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603279.SH	12/23/2024	SDB3260760868	400.00	2.4608	1,088.42	984.31	0.0000	4.3300	50.0000	0.0000	(0.1309)	(0.0137)	0.0000	1	(0.1446)	01/06/2025
603279.SH	12/23/2024	SDB3260760868	300.00	2.4608	816.32	738.23	0.0000	4.3300	50.0000	0.0000	(0.0982)	(0.0103)	0.0000	1	(0.1084)	01/06/2025
603279.SH	12/23/2024	SDB3260760868	500.00	2.4608	1,360.53	1,230.38	0.0000	4.3300	50.0000	0.0000	(0.1636)	(0.0171)	0.0000	1	(0.1807)	01/06/2025
603279.SH	12/23/2024	SDB3260760868	1,100.00	2.4608	2,993.17	2,706.85	0.0000	4.3300	50.0000	0.0000	(0.3600)	(0.0376)	0.0000	1	(0.3976)	01/06/2025
603279.SH	12/23/2024	SDB3260760868	1,800.00	2.4608	4,897.91	4,429.39	0.0000	4.3300	50.0000	0.0000	(0.5891)	(0.0615)	0.0000	1	(0.6506)	01/06/2025
603279.SH	12/23/2024	SDB3260760868	1,300.00	2.4608	3,537.38	3,199.00	0.0000	4.3300	50.0000	0.0000	(0.4255)	(0.0444)	0.0000	1	(0.4699)	01/06/2025
603279.SH	12/23/2024	SDB3260760868	5,700.00	2.4608	15,510.04	14,026.39	0.0000	4.3300	50.0000	0.0000	(1.8655)	(0.1948)	0.0000	1	(2.0603)	01/06/2025
603279.SH	12/23/2024	SDB3260760868	300.00	2.4608	816.32	738.23	0.0000	4.3300	50.0000	0.0000	(0.0982)	(0.0103)	0.0000	1	(0.1084)	01/06/2025
603279.SH	12/23/2024	SDB3260760868	1,300.00	2.4608	3,537.38	3,199.00	0.0000	4.3300	50.0000	0.0000	(0.4255)	(0.0444)	0.0000	1	(0.4699)	01/06/2025
603279.SH	12/23/2024	SDB3260760868	1,700.00	2.4608	4,625.80	4,183.31	0.0000	4.3300	50.0000	0.0000	(0.5564)	(0.0581)	0.0000	1	(0.6145)	01/06/2025
603279.SH	12/20/2024	SDB3260760868	100.00	2.4589	256.68	245.89	0.0000	4.3300	50.0000	0.0000	(0.0926)	(0.0102)	0.0000	3	(0.1029)	01/06/2025
603279.SH	12/20/2024	SDB3260760868	1,900.00	2.4589	5,170.01	4,671.93	0.0000	4.3300	50.0000	0.0000	(1.8655)	(0.1947)	0.0000	3	(2.0602)	01/06/2025
603279.SH	12/20/2024	SDB3260760868	3,000.00	2.4589	8,163.18	7,376.73	0.0000	4.3300	50.0000	0.0000	(2.9455)	(0.3074)	0.0000	3	(3.2529)	01/06/2025
603279.SH	12/20/2024	SDB3260760868	800.00	2.4589	2,176.85	1,967.13	0.0000	4.3300	50.0000	0.0000	(0.7855)	(0.0820)	0.0000	3	(0.8674)	01/06/2025
603279.SH	12/20/2024	SDB3260760868	1,000.00	2.4589	2,721.06	2,458.91	0.0000	4.3300	50.0000	0.0000	(0.9818)	(0.1025)	0.0000	3	(1.0843)	01/06/2025
603279.SH	12/20/2024	SDB3260760868	600.00	2.4589	1,632.64	1,475.35	0.0000	4.3300	50.0000	0.0000	(0.5891)	(0.0615)	0.0000	3	(0.6506)	01/06/2025
603279.SH	12/20/2024	SDB3260760868	1,200.00	2.4589	3,265.27	2,950.69	0.0000	4.3300	50.0000	0.0000	(1.1782)	(0.1229)	0.0000	3	(1.3012)	01/06/2025
603279.SH	12/20/2024	SDB3260760868	700.00	2.4589	1,904.74	1,721.24	0.0000	4.3300	50.0000	0.0000	(0.6873)	(0.0717)	0.0000	3	(0.7590)	01/06/2025
603279.SH	12/20/2024	SDB3260760868	2,500.00	2.4589	6,802.65	6,147.27	0.0000	4.3300	50.0000	0.0000	(2.4546)	(0.2561)	0.0000	3	(2.7108)	01/06/2025
603279.SH	12/20/2024	SDB3260760868	900.00	2.4589	2,448.95	2,213.02	0.0000	4.3300	50.0000	0.0000	(0.8837)	(0.0922)	0.0000	3	(0.9759)	01/06/2025
603279.SH	12/20/2024	SDB3260760868	400.00	2.4589	1,088.42	983.56	0.0000	4.3300	50.0000	0.0000	(0.3927)	(0.0410)	0.0000	3	(0.4337)	01/06/2025
603279.SH	12/20/2024	SDB3260760868	300.00	2.4589	816.32	737.67	0.0000	4.3300	50.0000	0.0000	(0.2946)	(0.0307)	0.0000	3	(0.3253)	01/06/2025
603279.SH	12/20/2024	SDB3260760868	500.00	2.4589	1,360.53	1,229.45	0.0000	4.3300	50.0000	0.0000	(0.4909)	(0.0512)	0.0000	3	(0.5422)	01/06/2025
603279.SH	12/20/2024	SDB3260760868	1,100.00	2.4589	2,993.17	2,704.80	0.0000	4.3300	50.0000	0.0000	(1.0800)	(0.1127)	0.0000	3	(1.1927)	01/06/2025
603279.SH	12/20/2024	SDB3260760868	1,800.00	2.4589	4,897.91	4,426.04	0.0000	4.3300	50.0000	0.0000	(1.7673)	(0.1844)	0.0000	3	(1.9517)	01/06/2025
603279.SH	12/20/2024	SDB3260760868	1,300.00	2.4589	3,537.38	3,196.58	0.0000	4.3300	50.0000	0.0000	(1.2764)	(0.1332)	0.0000	3	(1.4096)	01/06/2025
603279.SH	12/20/2024	SDB3260760868	5,700.00	2.4589	15,510.04	14,015.79	0.0000	4.3300	50.0000	0.0000	(5.5965)	(0.5840)	0.0000	3	(6.1805)	01/06/2025
603279.SH	12/20/2024	SDB3260760868	300.00	2.4589	816.32	737.67	0.0000	4.3300	50.0000	0.0000	(0.2946)	(0.0307)	0.0000	3	(0.3253)	01/06/2025
603279.SH	12/20/2024	SDB3260760868	1,300.00	2.4589	3,537.38	3,196.58	0.0000	4.3300	50.0000	0.0000	(1.2764)	(0.1332)	0.0000	3	(1.4096)	01/06/2025
603279.SH	12/20/2024	SDB3260760868	1,700.00	2.4589	4,625.80	4,180.15	0.0000	4.3300	50.0000	0.0000	(1.6691)	(0.1742)	0.0000	3	(1.8433)	01/06/2025
603279.SH	12/19/2024	SDB3260760868	100.00	2.4728	256.68	247.28	0.0000	4.5800	50.0000	0.0000	(0.0327)	(0.0034)	0.0000	1	(0.0361)	01/06/2025
603279.SH	12/19/2024	SDB3260760868	1,900.00	2.4728	5,170.01	4,698.28	0.0000	4.5800	50.0000	0.0000	(0.6577)	(0.0653)	0.0000	1	(0.7230)	01/06/2025
603279.SH	12/19/2024	SDB3260760868	3,000.00	2.4728	8,163.18	7,418.33	0.0000	4.5800	50.0000	0.0000	(1.0385)	(0.1030)	0.0000	1	(1.1416)	01/06/2025
603279.SH	12/19/2024	SDB3260760868	800.00	2.4728	2,176.85	1,978.22	0.0000	4.5800	50.0000	0.0000	(0.2769)	(0.0275)	0.0000	1	(0.3044)	01/06/2025
603279.SH	12/19/2024	SDB3260760868	1,000.00	2.4728	2,721.06	2,472.78	0.0000	4.5800	50.0000	0.0000	(0.3462)	(0.0343)	0.0000	1	(0.3805)	01/06/2025
603279.SH	12/19/2024	SDB3260760868	600.00	2.4728	1,632.64	1,483.67	0.0000	4.5800	50.0000	0.0000	(0.2077)	(0.0206)	0.0000	1	(0.2283)	01/06/2025
603279.SH	12/19/2024	SDB3260760868	1,200.00	2.4728	3,265.27	2,967.33	0.0000	4.5800	50.0000	0.0000	(0.4154)	(0.0412)	0.0000	1	(0.4566)	01/06/2025
603279.SH	12/19/2024	SDB3260760868	700.00	2.4728	1,904.74	1,730.94	0.0000	4.5800	50.0000	0.0000	(0.2423)	(0.0240)	0.0000	1	(0.2664)	01/06/2025
603279.SH	12/19/2024	SDB3260760868	2,500.00	2.4728	6,802.65	6,181.94	0.0000	4.5800	50.0000	0.0000	(0.8654)	(0.0859)	0.0000	1	(0.9513)	01/06/2025
603279.SH	12/19/2024	SDB3260760868	900.00	2.4728	2,448.95	2,225.50	0.0000	4.5800	50.0000	0.0000	(0.3116)	(0.0309)	0.0000	1	(0.3425)	01/06/2025
603279.SH	12/19/2024	SDB3260760868	400.00	2.4728	1,088.42	989.11	0.0000	4.5800	50.0000	0.0000	(0.1385)	(0.0137)	0.0000	1	(0.1522)	01/06/2025
603279.SH	12/19/2024	SDB3260760868	300.00	2.4728	816.32	741.83	0.0000	4.5800	50.0000	0.0000	(0.1039)	(0.0103)	0.0000	1	(0.1142)	01/06/2025
603279.SH	12/19/2024	SDB3260760868	500.00	2.4728	1,360.53	1,236.39	0.0000	4.5800	50.0000	0.0000	(0.1731)	(0.0172)	0.0000	1	(0.1903)	01/06/2025
603279.SH	12/19/2024	SDB3260760868	1,100.00	2.4728	2,993.17	2,720.06	0.0000	4.5800	50.0000	0.0000	(0.3808)	(0.0378)	0.0000	1	(0.4186)	01/06/2025
603279.SH	12/19/2024	SDB3260760868	1,800.00	2.4728	4,897.91	4,451.00	0.0000	4.5800	50.0000	0.0000	(0.6231)	(0.0618)	0.0000	1	(0.6849)	01/06/2025
603279.SH	12/19/2024	SDB3260760868	1,300.00	2.4728	3,537.38	3,214.61	0.0000	4.5800	50.0000	0.0000	(0.4500)	(0.0446)	0.0000	1	(0.4947)	01/06/2025
603279.SH	12/19/2024	SDB3260760868	5,700.00	2.4728	15,510.04	14,094.83	0.0000	4.5800	50.0000	0.0000	(1.9732)	(0.1958)	0.0000	1	(2.1690)	01/06/2025
603279.SH	12/19/2024	SDB3260760868	300.00	2.4728	816.32	741.83	0.0000	4.5800	50.0000	0.0000	(0.1039)	(0.0103)	0.0000	1	(0.1142)	01/06/2025
603279.SH	12/19/2024	SDB3260760868	1,300.00	2.4728	3,537.38	3,214.61	0.0000	4.5800	50.0000	0.0000	(0.4500)	(0.0446)	0.0000	1	(0.4947)	01/06/2025
603279.SH	12/19/2024	SDB3260760868	1,700.00	2.4728	4,625.80	4,203.72	0.0000	4.5800	50.0000	0.0000	(0.5885)	(0.0584)	0.0000	1	(0.6469)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
JINGJIN ENVIRONMENTAL PROTECTION CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603279.SH	12/18/2024	SDB3260760868	100.00	2.5272	256.68	252.72	0.0000	4.5800	50.0000	0.0000	(0.0327)	(0.0035)	0.0000	1	(0.0362)	01/06/2025
603279.SH	12/18/2024	SDB3260760868	1,900.00	2.5272	5,170.01	4,801.71	0.0000	4.5800	50.0000	0.0000	(0.6577)	(0.0667)	0.0000	1	(0.7244)	01/06/2025
603279.SH	12/18/2024	SDB3260760868	3,000.00	2.5272	8,163.18	7,581.65	0.0000	4.5800	50.0000	0.0000	(1.0385)	(0.1053)	0.0000	1	(1.1438)	01/06/2025
603279.SH	12/18/2024	SDB3260760868	800.00	2.5272	2,176.85	2,021.77	0.0000	4.5800	50.0000	0.0000	(0.2769)	(0.0281)	0.0000	1	(0.3050)	01/06/2025
603279.SH	12/18/2024	SDB3260760868	1,000.00	2.5272	2,721.06	2,527.22	0.0000	4.5800	50.0000	0.0000	(0.3462)	(0.0351)	0.0000	1	(0.3813)	01/06/2025
603279.SH	12/18/2024	SDB3260760868	600.00	2.5272	1,632.64	1,516.33	0.0000	4.5800	50.0000	0.0000	(0.2077)	(0.0211)	0.0000	1	(0.2288)	01/06/2025
603279.SH	12/18/2024	SDB3260760868	1,200.00	2.5272	3,265.27	3,032.66	0.0000	4.5800	50.0000	0.0000	(0.4154)	(0.0421)	0.0000	1	(0.4575)	01/06/2025
603279.SH	12/18/2024	SDB3260760868	700.00	2.5272	1,904.74	1,769.05	0.0000	4.5800	50.0000	0.0000	(0.2423)	(0.0246)	0.0000	1	(0.2669)	01/06/2025
603279.SH	12/18/2024	SDB3260760868	2,500.00	2.5272	6,802.65	6,318.04	0.0000	4.5800	50.0000	0.0000	(0.8654)	(0.0878)	0.0000	1	(0.9532)	01/06/2025
603279.SH	12/18/2024	SDB3260760868	900.00	2.5272	2,448.95	2,274.50	0.0000	4.5800	50.0000	0.0000	(0.3116)	(0.0316)	0.0000	1	(0.3432)	01/06/2025
603279.SH	12/18/2024	SDB3260760868	400.00	2.5272	1,088.42	1,010.89	0.0000	4.5800	50.0000	0.0000	(0.1385)	(0.0140)	0.0000	1	(0.1525)	01/06/2025
603279.SH	12/18/2024	SDB3260760868	300.00	2.5272	816.32	758.17	0.0000	4.5800	50.0000	0.0000	(0.1039)	(0.0105)	0.0000	1	(0.1144)	01/06/2025
603279.SH	12/18/2024	SDB3260760868	500.00	2.5272	1,360.53	1,263.61	0.0000	4.5800	50.0000	0.0000	(0.1731)	(0.0176)	0.0000	1	(0.1906)	01/06/2025
603279.SH	12/18/2024	SDB3260760868	1,100.00	2.5272	2,993.17	2,779.94	0.0000	4.5800	50.0000	0.0000	(0.3808)	(0.0386)	0.0000	1	(0.4194)	01/06/2025
603279.SH	12/18/2024	SDB3260760868	1,800.00	2.5272	4,897.91	4,548.99	0.0000	4.5800	50.0000	0.0000	(0.6231)	(0.0632)	0.0000	1	(0.6863)	01/06/2025
603279.SH	12/18/2024	SDB3260760868	1,300.00	2.5272	3,537.38	3,285.38	0.0000	4.5800	50.0000	0.0000	(0.4500)	(0.0456)	0.0000	1	(0.4957)	01/06/2025
603279.SH	12/18/2024	SDB3260760868	5,700.00	2.5272	15,510.04	14,405.14	0.0000	4.5800	50.0000	0.0000	(1.9732)	(0.2001)	0.0000	1	(2.1733)	01/06/2025
603279.SH	12/18/2024	SDB3260760868	300.00	2.5272	816.32	758.17	0.0000	4.5800	50.0000	0.0000	(0.1039)	(0.0105)	0.0000	1	(0.1144)	01/06/2025
603279.SH	12/18/2024	SDB3260760868	1,300.00	2.5272	3,537.38	3,285.38	0.0000	4.5800	50.0000	0.0000	(0.4500)	(0.0456)	0.0000	1	(0.4957)	01/06/2025
603279.SH	12/18/2024	SDB3260760868	1,700.00	2.5272	4,625.80	4,296.27	0.0000	4.5800	50.0000	0.0000	(0.5885)	(0.0597)	0.0000	1	(0.6482)	01/06/2025
603279.SH	12/17/2024	SDB3260760868	100.00	2.6259	256.68	262.59	0.0000	4.5800	50.0000	0.0000	(0.0327)	(0.0036)	0.0000	1	(0.0363)	01/06/2025
603279.SH	12/17/2024	SDB3260760868	1,900.00	2.6259	5,170.01	4,989.16	0.0000	4.5800	50.0000	0.0000	(0.6577)	(0.0693)	0.0000	1	(0.7270)	01/06/2025
603279.SH	12/17/2024	SDB3260760868	3,000.00	2.6259	8,163.18	7,877.63	0.0000	4.5800	50.0000	0.0000	(1.0385)	(0.1094)	0.0000	1	(1.1479)	01/06/2025
603279.SH	12/17/2024	SDB3260760868	800.00	2.6259	2,176.85	2,100.70	0.0000	4.5800	50.0000	0.0000	(0.2769)	(0.0292)	0.0000	1	(0.3061)	01/06/2025
603279.SH	12/17/2024	SDB3260760868	1,000.00	2.6259	2,721.06	2,625.88	0.0000	4.5800	50.0000	0.0000	(0.3462)	(0.0365)	0.0000	1	(0.3826)	01/06/2025
603279.SH	12/17/2024	SDB3260760868	600.00	2.6259	1,632.64	1,575.53	0.0000	4.5800	50.0000	0.0000	(0.2077)	(0.0219)	0.0000	1	(0.2296)	01/06/2025
603279.SH	12/17/2024	SDB3260760868	1,200.00	2.6259	3,265.27	3,151.05	0.0000	4.5800	50.0000	0.0000	(0.4154)	(0.0438)	0.0000	1	(0.4592)	01/06/2025
603279.SH	12/17/2024	SDB3260760868	700.00	2.6259	1,904.74	1,838.11	0.0000	4.5800	50.0000	0.0000	(0.2423)	(0.0255)	0.0000	1	(0.2679)	01/06/2025
603279.SH	12/17/2024	SDB3260760868	2,500.00	2.6259	6,802.65	6,564.69	0.0000	4.5800	50.0000	0.0000	(0.8654)	(0.0912)	0.0000	1	(0.9566)	01/06/2025
603279.SH	12/17/2024	SDB3260760868	900.00	2.6259	2,448.95	2,363.29	0.0000	4.5800	50.0000	0.0000	(0.3116)	(0.0328)	0.0000	1	(0.3444)	01/06/2025
603279.SH	12/17/2024	SDB3260760868	400.00	2.6259	1,088.42	1,050.35	0.0000	4.5800	50.0000	0.0000	(0.1385)	(0.0146)	0.0000	1	(0.1531)	01/06/2025
603279.SH	12/17/2024	SDB3260760868	300.00	2.6259	816.32	787.76	0.0000	4.5800	50.0000	0.0000	(0.1039)	(0.0109)	0.0000	1	(0.1148)	01/06/2025
603279.SH	12/17/2024	SDB3260760868	500.00	2.6259	1,360.53	1,312.94	0.0000	4.5800	50.0000	0.0000	(0.1731)	(0.0182)	0.0000	1	(0.1913)	01/06/2025
603279.SH	12/17/2024	SDB3260760868	1,100.00	2.6259	2,993.17	2,888.46	0.0000	4.5800	50.0000	0.0000	(0.3808)	(0.0401)	0.0000	1	(0.4209)	01/06/2025
603279.SH	12/17/2024	SDB3260760868	1,800.00	2.6259	4,897.91	4,726.58	0.0000	4.5800	50.0000	0.0000	(0.6231)	(0.0656)	0.0000	1	(0.6888)	01/06/2025
603279.SH	12/17/2024	SDB3260760868	1,300.00	2.6259	3,537.38	3,413.64	0.0000	4.5800	50.0000	0.0000	(0.4500)	(0.0474)	0.0000	1	(0.4974)	01/06/2025
603279.SH	12/17/2024	SDB3260760868	5,700.00	2.6259	15,510.04	14,967.49	0.0000	4.5800	50.0000	0.0000	(1.9732)	(0.2079)	0.0000	1	(2.1811)	01/06/2025
603279.SH	12/17/2024	SDB3260760868	300.00	2.6259	816.32	787.76	0.0000	4.5800	50.0000	0.0000	(0.1039)	(0.0109)	0.0000	1	(0.1148)	01/06/2025
603279.SH	12/17/2024	SDB3260760868	1,300.00	2.6259	3,537.38	3,413.64	0.0000	4.5800	50.0000	0.0000	(0.4500)	(0.0474)	0.0000	1	(0.4974)	01/06/2025
603279.SH	12/17/2024	SDB3260760868	1,700.00	2.6259	4,625.80	4,463.99	0.0000	4.5800	50.0000	0.0000	(0.5885)	(0.0620)	0.0000	1	(0.6505)	01/06/2025
603279.SH	12/16/2024	SDB3260760868	100.00	2.5866	256.68	258.66	0.0000	4.5800	50.0000	0.0000	(0.0327)	(0.0036)	0.0000	1	(0.0362)	01/06/2025
603279.SH	12/16/2024	SDB3260760868	1,900.00	2.5866	5,170.01	4,914.53	0.0000	4.5800	50.0000	0.0000	(0.6577)	(0.0683)	0.0000	1	(0.7260)	01/06/2025
603279.SH	12/16/2024	SDB3260760868	3,000.00	2.5866	8,163.18	7,759.78	0.0000	4.5800	50.0000	0.0000	(1.0385)	(0.1078)	0.0000	1	(1.1463)	01/06/2025
603279.SH	12/16/2024	SDB3260760868	800.00	2.5866	2,176.85	2,069.27	0.0000	4.5800	50.0000	0.0000	(0.2769)	(0.0287)	0.0000	1	(0.3057)	01/06/2025
603279.SH	12/16/2024	SDB3260760868	1,000.00	2.5866	2,721.06	2,586.59	0.0000	4.5800	50.0000	0.0000	(0.3462)	(0.0359)	0.0000	1	(0.3821)	01/06/2025
603279.SH	12/16/2024	SDB3260760868	600.00	2.5866	1,632.64	1,551.96	0.0000	4.5800	50.0000	0.0000	(0.2077)	(0.0216)	0.0000	1	(0.2293)	01/06/2025
603279.SH	12/16/2024	SDB3260760868	1,200.00	2.5866	3,265.27	3,103.91	0.0000	4.5800	50.0000	0.0000	(0.4154)	(0.0431)	0.0000	1	(0.4585)	01/06/2025
603279.SH	12/16/2024	SDB3260760868	700.00	2.5866	1,904.74	1,810.62	0.0000	4.5800	50.0000	0.0000	(0.2423)	(0.0251)	0.0000	1	(0.2675)	01/06/2025
603279.SH	12/16/2024	SDB3260760868	2,500.00	2.5866	6,802.65	6,466.48	0.0000	4.5800	50.0000	0.0000	(0.8654)	(0.0898)	0.0000	1	(0.9553)	01/06/2025
603279.SH	12/16/2024	SDB3260760868	900.00	2.5866	2,448.95	2,327.93	0.0000	4.5800	50.0000	0.0000	(0.3116)	(0.0323)	0.0000	1	(0.3439)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
JINGJIN ENVIRONMENTAL PROTECTION CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603279.SH	12/16/2024	SDB3260760868	400.00	2.5866	1,088.42	1,034.64	0.0000	4.5800	50.0000	0.0000	(0.1385)	(0.0144)	0.0000	1	(0.1528)	01/06/2025
603279.SH	12/16/2024	SDB3260760868	300.00	2.5866	816.32	775.98	0.0000	4.5800	50.0000	0.0000	(0.1039)	(0.0108)	0.0000	1	(0.1146)	01/06/2025
603279.SH	12/16/2024	SDB3260760868	500.00	2.5866	1,360.53	1,293.30	0.0000	4.5800	50.0000	0.0000	(0.1731)	(0.0180)	0.0000	1	(0.1911)	01/06/2025
603279.SH	12/16/2024	SDB3260760868	1,100.00	2.5866	2,993.17	2,845.25	0.0000	4.5800	50.0000	0.0000	(0.3808)	(0.0395)	0.0000	1	(0.4203)	01/06/2025
603279.SH	12/16/2024	SDB3260760868	1,800.00	2.5866	4,897.91	4,655.87	0.0000	4.5800	50.0000	0.0000	(0.6231)	(0.0647)	0.0000	1	(0.6878)	01/06/2025
603279.SH	12/16/2024	SDB3260760868	1,300.00	2.5866	3,537.38	3,362.57	0.0000	4.5800	50.0000	0.0000	(0.4500)	(0.0467)	0.0000	1	(0.4967)	01/06/2025
603279.SH	12/16/2024	SDB3260760868	5,700.00	2.5866	15,510.04	14,743.58	0.0000	4.5800	50.0000	0.0000	(1.9732)	(0.2048)	0.0000	1	(2.1780)	01/06/2025
603279.SH	12/16/2024	SDB3260760868	300.00	2.5866	816.32	775.98	0.0000	4.5800	50.0000	0.0000	(0.1039)	(0.0108)	0.0000	1	(0.1146)	01/06/2025
603279.SH	12/16/2024	SDB3260760868	1,300.00	2.5866	3,537.38	3,362.57	0.0000	4.5800	50.0000	0.0000	(0.4500)	(0.0467)	0.0000	1	(0.4967)	01/06/2025
603279.SH	12/16/2024	SDB3260760868	1,700.00	2.5866	4,625.80	4,397.21	0.0000	4.5800	50.0000	0.0000	(0.5885)	(0.0611)	0.0000	1	(0.6496)	01/06/2025
603279.SH	12/13/2024	SDB3260760868	100.00	2.5677	256.68	256.77	0.0000	4.5800	50.0000	0.0000	(0.0980)	(0.0107)	0.0000	3	(0.1087)	01/06/2025
603279.SH	12/13/2024	SDB3260760868	1,900.00	2.5677	5,170.01	4,878.69	0.0000	4.5800	50.0000	0.0000	(1.9732)	(0.2033)	0.0000	3	(2.1765)	01/06/2025
603279.SH	12/13/2024	SDB3260760868	3,000.00	2.5677	8,163.18	7,703.19	0.0000	4.5800	50.0000	0.0000	(3.1156)	(0.3210)	0.0000	3	(3.4366)	01/06/2025
603279.SH	12/13/2024	SDB3260760868	800.00	2.5677	2,176.85	2,054.18	0.0000	4.5800	50.0000	0.0000	(0.8308)	(0.0856)	0.0000	3	(0.9164)	01/06/2025
603279.SH	12/13/2024	SDB3260760868	1,000.00	2.5677	2,721.06	2,567.73	0.0000	4.5800	50.0000	0.0000	(1.0385)	(0.1070)	0.0000	3	(1.1455)	01/06/2025
603279.SH	12/13/2024	SDB3260760868	600.00	2.5677	1,632.64	1,540.64	0.0000	4.5800	50.0000	0.0000	(0.6231)	(0.0642)	0.0000	3	(0.6873)	01/06/2025
603279.SH	12/13/2024	SDB3260760868	1,200.00	2.5677	3,265.27	3,081.28	0.0000	4.5800	50.0000	0.0000	(1.2462)	(0.1284)	0.0000	3	(1.3746)	01/06/2025
603279.SH	12/13/2024	SDB3260760868	700.00	2.5677	1,904.74	1,797.41	0.0000	4.5800	50.0000	0.0000	(0.7270)	(0.0749)	0.0000	3	(0.8019)	01/06/2025
603279.SH	12/13/2024	SDB3260760868	2,500.00	2.5677	6,802.65	6,419.33	0.0000	4.5800	50.0000	0.0000	(2.5963)	(0.2675)	0.0000	3	(2.8638)	01/06/2025
603279.SH	12/13/2024	SDB3260760868	900.00	2.5677	2,448.95	2,310.96	0.0000	4.5800	50.0000	0.0000	(0.9347)	(0.0963)	0.0000	3	(1.0310)	01/06/2025
603279.SH	12/13/2024	SDB3260760868	400.00	2.5677	1,088.42	1,027.09	0.0000	4.5800	50.0000	0.0000	(0.4154)	(0.0428)	0.0000	3	(0.4582)	01/06/2025
603279.SH	12/13/2024	SDB3260760868	300.00	2.5677	816.32	770.32	0.0000	4.5800	50.0000	0.0000	(0.3116)	(0.0321)	0.0000	3	(0.3437)	01/06/2025
603279.SH	12/13/2024	SDB3260760868	500.00	2.5677	1,360.53	1,283.87	0.0000	4.5800	50.0000	0.0000	(0.5193)	(0.0535)	0.0000	3	(0.5728)	01/06/2025
603279.SH	12/13/2024	SDB3260760868	1,100.00	2.5677	2,993.17	2,824.50	0.0000	4.5800	50.0000	0.0000	(1.1424)	(0.1177)	0.0000	3	(1.2601)	01/06/2025
603279.SH	12/13/2024	SDB3260760868	1,800.00	2.5677	4,897.91	4,621.92	0.0000	4.5800	50.0000	0.0000	(1.8694)	(0.1926)	0.0000	3	(2.0619)	01/06/2025
603279.SH	12/13/2024	SDB3260760868	1,300.00	2.5677	3,537.38	3,338.05	0.0000	4.5800	50.0000	0.0000	(1.3501)	(0.1391)	0.0000	3	(1.4892)	01/06/2025
603279.SH	12/13/2024	SDB3260760868	5,700.00	2.5677	15,510.04	14,636.07	0.0000	4.5800	50.0000	0.0000	(5.9197)	(0.6098)	0.0000	3	(6.5295)	01/06/2025
603279.SH	12/13/2024	SDB3260760868	300.00	2.5677	816.32	770.32	0.0000	4.5800	50.0000	0.0000	(0.3116)	(0.0321)	0.0000	3	(0.3437)	01/06/2025
603279.SH	12/13/2024	SDB3260760868	1,300.00	2.5677	3,537.38	3,338.05	0.0000	4.5800	50.0000	0.0000	(1.3501)	(0.1391)	0.0000	3	(1.4892)	01/06/2025
603279.SH	12/13/2024	SDB3260760868	1,700.00	2.5677	4,625.80	4,365.14	0.0000	4.5800	50.0000	0.0000	(1.7655)	(0.1819)	0.0000	3	(1.9474)	01/06/2025
603279.SH	12/12/2024	SDB3260760868	1,900.00	2.5262	5,170.01	4,799.70	0.0000	4.5800	50.0000	0.0000	(0.6577)	(0.0667)	0.0000	1	(0.7244)	01/06/2025
603279.SH	12/12/2024	SDB3260760868	3,000.00	2.5262	8,163.18	7,578.48	0.0000	4.5800	50.0000	0.0000	(1.0385)	(0.1053)	0.0000	1	(1.1438)	01/06/2025
603279.SH	12/12/2024	SDB3260760868	800.00	2.5262	2,176.85	2,020.93	0.0000	4.5800	50.0000	0.0000	(0.2769)	(0.0281)	0.0000	1	(0.3050)	01/06/2025
603279.SH	12/12/2024	SDB3260760868	1,000.00	2.5262	2,721.06	2,526.16	0.0000	4.5800	50.0000	0.0000	(0.3462)	(0.0351)	0.0000	1	(0.3813)	01/06/2025
603279.SH	12/12/2024	SDB3260760868	600.00	2.5262	1,632.64	1,515.70	0.0000	4.5800	50.0000	0.0000	(0.2077)	(0.0211)	0.0000	1	(0.2288)	01/06/2025
603279.SH	12/12/2024	SDB3260760868	1,200.00	2.5262	3,265.27	3,031.39	0.0000	4.5800	50.0000	0.0000	(0.4154)	(0.0421)	0.0000	1	(0.4575)	01/06/2025
603279.SH	12/12/2024	SDB3260760868	700.00	2.5262	1,904.74	1,768.31	0.0000	4.5800	50.0000	0.0000	(0.2423)	(0.0246)	0.0000	1	(0.2669)	01/06/2025
603279.SH	12/12/2024	SDB3260760868	2,500.00	2.5262	6,802.65	6,315.40	0.0000	4.5800	50.0000	0.0000	(0.8654)	(0.0877)	0.0000	1	(0.9532)	01/06/2025
603279.SH	12/12/2024	SDB3260760868	900.00	2.5262	2,448.95	2,273.54	0.0000	4.5800	50.0000	0.0000	(0.3116)	(0.0316)	0.0000	1	(0.3431)	01/06/2025
603279.SH	12/12/2024	SDB3260760868	400.00	2.5262	1,088.42	1,010.46	0.0000	4.5800	50.0000	0.0000	(0.1385)	(0.0140)	0.0000	1	(0.1525)	01/06/2025
603279.SH	12/12/2024	SDB3260760868	300.00	2.5262	816.32	757.85	0.0000	4.5800	50.0000	0.0000	(0.1039)	(0.0105)	0.0000	1	(0.1144)	01/06/2025
603279.SH	12/12/2024	SDB3260760868	500.00	2.5262	1,360.53	1,263.08	0.0000	4.5800	50.0000	0.0000	(0.1731)	(0.0175)	0.0000	1	(0.1906)	01/06/2025
603279.SH	12/12/2024	SDB3260760868	1,100.00	2.5262	2,993.17	2,778.78	0.0000	4.5800	50.0000	0.0000	(0.3808)	(0.0386)	0.0000	1	(0.4194)	01/06/2025
603279.SH	12/12/2024	SDB3260760868	1,800.00	2.5262	4,897.91	4,547.09	0.0000	4.5800	50.0000	0.0000	(0.6231)	(0.0632)	0.0000	1	(0.6863)	01/06/2025
603279.SH	12/12/2024	SDB3260760868	1,300.00	2.5262	3,537.38	3,284.01	0.0000	4.5800	50.0000	0.0000	(0.4500)	(0.0456)	0.0000	1	(0.4956)	01/06/2025
603279.SH	12/12/2024	SDB3260760868	5,700.00	2.5262	15,510.04	14,399.11	0.0000	4.5800	50.0000	0.0000	(1.9732)	(0.2000)	0.0000	1	(2.1732)	01/06/2025
603279.SH	12/12/2024	SDB3260760868	300.00	2.5262	816.32	757.85	0.0000	4.5800	50.0000	0.0000	(0.1039)	(0.0105)	0.0000	1	(0.1144)	01/06/2025
603279.SH	12/12/2024	SDB3260760868	1,300.00	2.5262	3,537.38	3,284.01	0.0000	4.5800	50.0000	0.0000	(0.4500)	(0.0456)	0.0000	1	(0.4956)	01/06/2025
603279.SH	12/12/2024	SDB3260760868	1,700.00	2.5262	4,625.80	4,294.47	0.0000	4.5800	50.0000	0.0000	(0.5885)	(0.0596)	0.0000	1	(0.6482)	01/06/2025
603279.SH	12/11/2024	SDB3260760868	1,900.00	2.5760	5,170.01	4,894.33	0.0000	4.5800	50.0000	0.0000	(0.6577)	(0.0680)	0.0000	1	(0.7257)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
JINGJIN ENVIRONMENTAL PROTECTION CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603279.SH	12/11/2024	SDB3260760868	3,000.00	2.5760	8,163.18	7,727.89	0.0000	4.5800	50.0000	0.0000	(1.0385)	(0.1073)	0.0000	1	(1.1459)	01/06/2025
603279.SH	12/11/2024	SDB3260760868	800.00	2.5760	2,176.85	2,060.77	0.0000	4.5800	50.0000	0.0000	(0.2769)	(0.0286)	0.0000	1	(0.3056)	01/06/2025
603279.SH	12/11/2024	SDB3260760868	1,000.00	2.5760	2,721.06	2,575.96	0.0000	4.5800	50.0000	0.0000	(0.3462)	(0.0358)	0.0000	1	(0.3820)	01/06/2025
603279.SH	12/11/2024	SDB3260760868	600.00	2.5760	1,632.64	1,545.58	0.0000	4.5800	50.0000	0.0000	(0.2077)	(0.0215)	0.0000	1	(0.2292)	01/06/2025
603279.SH	12/11/2024	SDB3260760868	1,200.00	2.5760	3,265.27	3,091.16	0.0000	4.5800	50.0000	0.0000	(0.4154)	(0.0429)	0.0000	1	(0.4583)	01/06/2025
603279.SH	12/11/2024	SDB3260760868	700.00	2.5760	1,904.74	1,803.17	0.0000	4.5800	50.0000	0.0000	(0.2423)	(0.0250)	0.0000	1	(0.2674)	01/06/2025
603279.SH	12/11/2024	SDB3260760868	2,500.00	2.5760	6,802.65	6,439.91	0.0000	4.5800	50.0000	0.0000	(0.8654)	(0.0894)	0.0000	1	(0.9549)	01/06/2025
603279.SH	12/11/2024	SDB3260760868	900.00	2.5760	2,448.95	2,318.37	0.0000	4.5800	50.0000	0.0000	(0.3116)	(0.0322)	0.0000	1	(0.3438)	01/06/2025
603279.SH	12/11/2024	SDB3260760868	400.00	2.5760	1,088.42	1,030.39	0.0000	4.5800	50.0000	0.0000	(0.1385)	(0.0143)	0.0000	1	(0.1528)	01/06/2025
603279.SH	12/11/2024	SDB3260760868	300.00	2.5760	816.32	772.79	0.0000	4.5800	50.0000	0.0000	(0.1039)	(0.0107)	0.0000	1	(0.1146)	01/06/2025
603279.SH	12/11/2024	SDB3260760868	500.00	2.5760	1,360.53	1,287.98	0.0000	4.5800	50.0000	0.0000	(0.1731)	(0.0179)	0.0000	1	(0.1910)	01/06/2025
603279.SH	12/11/2024	SDB3260760868	1,100.00	2.5760	2,993.17	2,833.56	0.0000	4.5800	50.0000	0.0000	(0.3808)	(0.0394)	0.0000	1	(0.4202)	01/06/2025
603279.SH	12/11/2024	SDB3260760868	1,800.00	2.5760	4,897.91	4,636.74	0.0000	4.5800	50.0000	0.0000	(0.6231)	(0.0644)	0.0000	1	(0.6875)	01/06/2025
603279.SH	12/11/2024	SDB3260760868	1,300.00	2.5760	3,537.38	3,348.75	0.0000	4.5800	50.0000	0.0000	(0.4500)	(0.0465)	0.0000	1	(0.4965)	01/06/2025
603279.SH	12/11/2024	SDB3260760868	5,700.00	2.5760	15,510.04	14,682.99	0.0000	4.5800	50.0000	0.0000	(1.9732)	(0.2039)	0.0000	1	(2.1772)	01/06/2025
603279.SH	12/11/2024	SDB3260760868	300.00	2.5760	816.32	772.79	0.0000	4.5800	50.0000	0.0000	(0.1039)	(0.0107)	0.0000	1	(0.1146)	01/06/2025
603279.SH	12/11/2024	SDB3260760868	1,300.00	2.5760	3,537.38	3,348.75	0.0000	4.5800	50.0000	0.0000	(0.4500)	(0.0465)	0.0000	1	(0.4965)	01/06/2025
603279.SH	12/11/2024	SDB3260760868	1,700.00	2.5760	4,625.80	4,379.14	0.0000	4.5800	50.0000	0.0000	(0.5885)	(0.0608)	0.0000	1	(0.6493)	01/06/2025
603279.SH	12/10/2024	SDB3260760868	1,900.00	2.5235	5,170.01	4,794.66	0.0000	4.5800	50.0000	0.0000	(0.6577)	(0.0666)	0.0000	1	(0.7243)	01/06/2025
603279.SH	12/10/2024	SDB3260760868	3,000.00	2.5235	8,163.18	7,570.51	0.0000	4.5800	50.0000	0.0000	(1.0385)	(0.1051)	0.0000	1	(1.1437)	01/06/2025
603279.SH	12/10/2024	SDB3260760868	800.00	2.5235	2,176.85	2,018.80	0.0000	4.5800	50.0000	0.0000	(0.2769)	(0.0280)	0.0000	1	(0.3050)	01/06/2025
603279.SH	12/10/2024	SDB3260760868	1,000.00	2.5235	2,721.06	2,523.50	0.0000	4.5800	50.0000	0.0000	(0.3462)	(0.0350)	0.0000	1	(0.3812)	01/06/2025
603279.SH	12/10/2024	SDB3260760868	600.00	2.5235	1,632.64	1,514.10	0.0000	4.5800	50.0000	0.0000	(0.2077)	(0.0210)	0.0000	1	(0.2287)	01/06/2025
603279.SH	12/10/2024	SDB3260760868	1,200.00	2.5235	3,265.27	3,028.20	0.0000	4.5800	50.0000	0.0000	(0.4154)	(0.0421)	0.0000	1	(0.4575)	01/06/2025
603279.SH	12/10/2024	SDB3260760868	700.00	2.5235	1,904.74	1,766.45	0.0000	4.5800	50.0000	0.0000	(0.2423)	(0.0245)	0.0000	1	(0.2669)	01/06/2025
603279.SH	12/10/2024	SDB3260760868	2,500.00	2.5235	6,802.65	6,308.76	0.0000	4.5800	50.0000	0.0000	(0.8654)	(0.0876)	0.0000	1	(0.9531)	01/06/2025
603279.SH	12/10/2024	SDB3260760868	900.00	2.5235	2,448.95	2,271.15	0.0000	4.5800	50.0000	0.0000	(0.3116)	(0.0315)	0.0000	1	(0.3431)	01/06/2025
603279.SH	12/10/2024	SDB3260760868	400.00	2.5235	1,088.42	1,009.40	0.0000	4.5800	50.0000	0.0000	(0.1385)	(0.0140)	0.0000	1	(0.1525)	01/06/2025
603279.SH	12/10/2024	SDB3260760868	300.00	2.5235	816.32	757.05	0.0000	4.5800	50.0000	0.0000	(0.1039)	(0.0105)	0.0000	1	(0.1144)	01/06/2025
603279.SH	12/10/2024	SDB3260760868	500.00	2.5235	1,360.53	1,261.75	0.0000	4.5800	50.0000	0.0000	(0.1731)	(0.0175)	0.0000	1	(0.1906)	01/06/2025
603279.SH	12/10/2024	SDB3260760868	1,100.00	2.5235	2,993.17	2,775.85	0.0000	4.5800	50.0000	0.0000	(0.3808)	(0.0386)	0.0000	1	(0.4194)	01/06/2025
603279.SH	12/10/2024	SDB3260760868	1,800.00	2.5235	4,897.91	4,542.31	0.0000	4.5800	50.0000	0.0000	(0.6231)	(0.0631)	0.0000	1	(0.6862)	01/06/2025
603279.SH	12/10/2024	SDB3260760868	1,300.00	2.5235	3,537.38	3,280.55	0.0000	4.5800	50.0000	0.0000	(0.4500)	(0.0456)	0.0000	1	(0.4956)	01/06/2025
603279.SH	12/10/2024	SDB3260760868	5,700.00	2.5235	15,510.04	14,383.97	0.0000	4.5800	50.0000	0.0000	(1.9732)	(0.1998)	0.0000	1	(2.1730)	01/06/2025
603279.SH	12/10/2024	SDB3260760868	300.00	2.5235	816.32	757.05	0.0000	4.5800	50.0000	0.0000	(0.1039)	(0.0105)	0.0000	1	(0.1144)	01/06/2025
603279.SH	12/10/2024	SDB3260760868	1,300.00	2.5235	3,537.38	3,280.55	0.0000	4.5800	50.0000	0.0000	(0.4500)	(0.0456)	0.0000	1	(0.4956)	01/06/2025
603279.SH	12/10/2024	SDB3260760868	1,700.00	2.5235	4,625.80	4,289.96	0.0000	4.5800	50.0000	0.0000	(0.5885)	(0.0596)	0.0000	1	(0.6481)	01/06/2025
603279.SH	12/09/2024	SDB3260760868	1,900.00	2.6383	5,170.01	5,012.77	0.0000	4.5800	50.0000	0.0000	(0.6577)	(0.0696)	0.0000	1	(0.7274)	01/06/2025
603279.SH	12/09/2024	SDB3260760868	3,000.00	2.6383	8,163.18	7,914.89	0.0000	4.5800	50.0000	0.0000	(1.0385)	(0.1099)	0.0000	1	(1.1485)	01/06/2025
603279.SH	12/09/2024	SDB3260760868	800.00	2.6383	2,176.85	2,110.64	0.0000	4.5800	50.0000	0.0000	(0.2769)	(0.0293)	0.0000	1	(0.3063)	01/06/2025
603279.SH	12/09/2024	SDB3260760868	1,000.00	2.6383	2,721.06	2,638.30	0.0000	4.5800	50.0000	0.0000	(0.3462)	(0.0366)	0.0000	1	(0.3828)	01/06/2025
603279.SH	12/09/2024	SDB3260760868	600.00	2.6383	1,632.64	1,582.98	0.0000	4.5800	50.0000	0.0000	(0.2077)	(0.0220)	0.0000	1	(0.2297)	01/06/2025
603279.SH	12/09/2024	SDB3260760868	1,200.00	2.6383	3,265.27	3,165.96	0.0000	4.5800	50.0000	0.0000	(0.4154)	(0.0440)	0.0000	1	(0.4594)	01/06/2025
603279.SH	12/09/2024	SDB3260760868	700.00	2.6383	1,904.74	1,846.81	0.0000	4.5800	50.0000	0.0000	(0.2423)	(0.0257)	0.0000	1	(0.2680)	01/06/2025
603279.SH	12/09/2024	SDB3260760868	2,500.00	2.6383	6,802.65	6,595.74	0.0000	4.5800	50.0000	0.0000	(0.8654)	(0.0916)	0.0000	1	(0.9571)	01/06/2025
603279.SH	12/09/2024	SDB3260760868	900.00	2.6383	2,448.95	2,374.47	0.0000	4.5800	50.0000	0.0000	(0.3116)	(0.0330)	0.0000	1	(0.3445)	01/06/2025
603279.SH	12/09/2024	SDB3260760868	400.00	2.6383	1,088.42	1,055.32	0.0000	4.5800	50.0000	0.0000	(0.1385)	(0.0147)	0.0000	1	(0.1531)	01/06/2025
603279.SH	12/09/2024	SDB3260760868	300.00	2.6383	816.32	791.49	0.0000	4.5800	50.0000	0.0000	(0.1039)	(0.0110)	0.0000	1	(0.1148)	01/06/2025
603279.SH	12/09/2024	SDB3260760868	500.00	2.6383	1,360.53	1,319.15	0.0000	4.5800	50.0000	0.0000	(0.1731)	(0.0183)	0.0000	1	(0.1914)	01/06/2025
603279.SH	12/09/2024	SDB3260760868	1,100.00	2.6383	2,993.17	2,902.13	0.0000	4.5800	50.0000	0.0000	(0.3808)	(0.0403)	0.0000	1	(0.4211)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
JINGJIN ENVIRONMENTAL PROTECTION CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603279.SH	12/09/2024	SDB3260760868	1,800.00	2.6383	4,897.91	4,748.94	0.0000	4.5800	50.0000	0.0000	(0.6231)	(0.0660)	0.0000	1	(0.6891)	01/06/2025
603279.SH	12/09/2024	SDB3260760868	1,300.00	2.6383	3,537.38	3,429.79	0.0000	4.5800	50.0000	0.0000	(0.4500)	(0.0476)	0.0000	1	(0.4977)	01/06/2025
603279.SH	12/09/2024	SDB3260760868	5,700.00	2.6383	15,510.04	15,038.30	0.0000	4.5800	50.0000	0.0000	(1.9732)	(0.2089)	0.0000	1	(2.1821)	01/06/2025
603279.SH	12/09/2024	SDB3260760868	300.00	2.6383	816.32	791.49	0.0000	4.5800	50.0000	0.0000	(0.1039)	(0.0110)	0.0000	1	(0.1148)	01/06/2025
603279.SH	12/09/2024	SDB3260760868	1,300.00	2.6383	3,537.38	3,429.79	0.0000	4.5800	50.0000	0.0000	(0.4500)	(0.0476)	0.0000	1	(0.4977)	01/06/2025
603279.SH	12/09/2024	SDB3260760868	1,700.00	2.6383	4,625.80	4,485.11	0.0000	4.5800	50.0000	0.0000	(0.5885)	(0.0623)	0.0000	1	(0.6508)	01/06/2025
603279.SH	12/06/2024	SDB3260760868	1,900.00	2.6646	5,170.01	5,062.68	0.0000	4.5800	50.0000	0.0000	(1.9732)	(0.2109)	0.0000	3	(2.1842)	01/06/2025
603279.SH	12/06/2024	SDB3260760868	3,000.00	2.6646	8,163.18	7,993.70	0.0000	4.5800	50.0000	0.0000	(3.1156)	(0.3331)	0.0000	3	(3.4487)	01/06/2025
603279.SH	12/06/2024	SDB3260760868	800.00	2.6646	2,176.85	2,131.65	0.0000	4.5800	50.0000	0.0000	(0.8308)	(0.0888)	0.0000	3	(0.9196)	01/06/2025
603279.SH	12/06/2024	SDB3260760868	1,000.00	2.6646	2,721.06	2,664.57	0.0000	4.5800	50.0000	0.0000	(1.0385)	(0.1110)	0.0000	3	(1.1496)	01/06/2025
603279.SH	12/06/2024	SDB3260760868	600.00	2.6646	1,632.64	1,598.74	0.0000	4.5800	50.0000	0.0000	(0.6231)	(0.0666)	0.0000	3	(0.6897)	01/06/2025
603279.SH	12/06/2024	SDB3260760868	1,200.00	2.6646	3,265.27	3,197.48	0.0000	4.5800	50.0000	0.0000	(1.2462)	(0.1332)	0.0000	3	(1.3795)	01/06/2025
603279.SH	12/06/2024	SDB3260760868	700.00	2.6646	1,904.74	1,865.20	0.0000	4.5800	50.0000	0.0000	(0.7270)	(0.0777)	0.0000	3	(0.8047)	01/06/2025
603279.SH	12/06/2024	SDB3260760868	2,500.00	2.6646	6,802.65	6,661.42	0.0000	4.5800	50.0000	0.0000	(2.5963)	(0.2776)	0.0000	3	(2.8739)	01/06/2025
603279.SH	12/06/2024	SDB3260760868	900.00	2.6646	2,448.95	2,398.11	0.0000	4.5800	50.0000	0.0000	(0.9347)	(0.0999)	0.0000	3	(1.0346)	01/06/2025
603279.SH	12/06/2024	SDB3260760868	400.00	2.6646	1,088.42	1,065.83	0.0000	4.5800	50.0000	0.0000	(0.4154)	(0.0444)	0.0000	3	(0.4598)	01/06/2025
603279.SH	12/06/2024	SDB3260760868	300.00	2.6646	816.32	799.37	0.0000	4.5800	50.0000	0.0000	(0.3116)	(0.0333)	0.0000	3	(0.3449)	01/06/2025
603279.SH	12/06/2024	SDB3260760868	500.00	2.6646	1,360.53	1,332.28	0.0000	4.5800	50.0000	0.0000	(0.5193)	(0.0555)	0.0000	3	(0.5748)	01/06/2025
603279.SH	12/06/2024	SDB3260760868	1,100.00	2.6646	2,993.17	2,931.02	0.0000	4.5800	50.0000	0.0000	(1.1424)	(0.1221)	0.0000	3	(1.2645)	01/06/2025
603279.SH	12/06/2024	SDB3260760868	1,800.00	2.6646	4,897.91	4,796.22	0.0000	4.5800	50.0000	0.0000	(1.8694)	(0.1998)	0.0000	3	(2.0692)	01/06/2025
603279.SH	12/06/2024	SDB3260760868	1,300.00	2.6646	3,537.38	3,463.94	0.0000	4.5800	50.0000	0.0000	(1.3501)	(0.1443)	0.0000	3	(1.4944)	01/06/2025
603279.SH	12/06/2024	SDB3260760868	5,700.00	2.6646	15,510.04	15,188.03	0.0000	4.5800	50.0000	0.0000	(5.9197)	(0.6328)	0.0000	3	(6.5525)	01/06/2025
603279.SH	12/06/2024	SDB3260760868	300.00	2.6646	816.32	799.37	0.0000	4.5800	50.0000	0.0000	(0.3116)	(0.0333)	0.0000	3	(0.3449)	01/06/2025
603279.SH	12/06/2024	SDB3260760868	1,300.00	2.6646	3,537.38	3,463.94	0.0000	4.5800	50.0000	0.0000	(1.3501)	(0.1443)	0.0000	3	(1.4944)	01/06/2025
603279.SH	12/06/2024	SDB3260760868	1,700.00	2.6646	4,625.80	4,529.76	0.0000	4.5800	50.0000	0.0000	(1.7655)	(0.1887)	0.0000	3	(1.9543)	01/06/2025
603279.SH	12/05/2024	SDB3260760868	1,900.00	2.6940	5,170.01	5,118.61	0.0000	4.5800	50.0000	0.0000	(0.6577)	(0.0711)	0.0000	1	(0.7288)	01/06/2025
603279.SH	12/05/2024	SDB3260760868	3,000.00	2.6940	8,163.18	8,082.02	0.0000	4.5800	50.0000	0.0000	(1.0385)	(0.1123)	0.0000	1	(1.1508)	01/06/2025
603279.SH	12/05/2024	SDB3260760868	800.00	2.6940	2,176.85	2,155.20	0.0000	4.5800	50.0000	0.0000	(0.2769)	(0.0299)	0.0000	1	(0.3069)	01/06/2025
603279.SH	12/05/2024	SDB3260760868	1,000.00	2.6940	2,721.06	2,694.01	0.0000	4.5800	50.0000	0.0000	(0.3462)	(0.0374)	0.0000	1	(0.3836)	01/06/2025
603279.SH	12/05/2024	SDB3260760868	600.00	2.6940	1,632.64	1,616.40	0.0000	4.5800	50.0000	0.0000	(0.2077)	(0.0225)	0.0000	1	(0.2302)	01/06/2025
603279.SH	12/05/2024	SDB3260760868	1,200.00	2.6940	3,265.27	3,232.81	0.0000	4.5800	50.0000	0.0000	(0.4154)	(0.0449)	0.0000	1	(0.4603)	01/06/2025
603279.SH	12/05/2024	SDB3260760868	700.00	2.6940	1,904.74	1,885.80	0.0000	4.5800	50.0000	0.0000	(0.2423)	(0.0262)	0.0000	1	(0.2685)	01/06/2025
603279.SH	12/05/2024	SDB3260760868	2,500.00	2.6940	6,802.65	6,735.01	0.0000	4.5800	50.0000	0.0000	(0.8654)	(0.0935)	0.0000	1	(0.9590)	01/06/2025
603279.SH	12/05/2024	SDB3260760868	900.00	2.6940	2,448.95	2,424.60	0.0000	4.5800	50.0000	0.0000	(0.3116)	(0.0337)	0.0000	1	(0.3452)	01/06/2025
603279.SH	12/05/2024	SDB3260760868	400.00	2.6940	1,088.42	1,077.60	0.0000	4.5800	50.0000	0.0000	(0.1385)	(0.0150)	0.0000	1	(0.1534)	01/06/2025
603279.SH	12/05/2024	SDB3260760868	300.00	2.6940	816.32	808.20	0.0000	4.5800	50.0000	0.0000	(0.1039)	(0.0112)	0.0000	1	(0.1151)	01/06/2025
603279.SH	12/05/2024	SDB3260760868	500.00	2.6940	1,360.53	1,347.00	0.0000	4.5800	50.0000	0.0000	(0.1731)	(0.0187)	0.0000	1	(0.1918)	01/06/2025
603279.SH	12/05/2024	SDB3260760868	1,100.00	2.6940	2,993.17	2,963.41	0.0000	4.5800	50.0000	0.0000	(0.3808)	(0.0412)	0.0000	1	(0.4220)	01/06/2025
603279.SH	12/05/2024	SDB3260760868	1,800.00	2.6940	4,897.91	4,849.21	0.0000	4.5800	50.0000	0.0000	(0.6231)	(0.0674)	0.0000	1	(0.6905)	01/06/2025
603279.SH	12/05/2024	SDB3260760868	1,300.00	2.6940	3,537.38	3,502.21	0.0000	4.5800	50.0000	0.0000	(0.4500)	(0.0486)	0.0000	1	(0.4987)	01/06/2025
603279.SH	12/05/2024	SDB3260760868	5,700.00	2.6940	15,510.04	15,355.83	0.0000	4.5800	50.0000	0.0000	(1.9732)	(0.2133)	0.0000	1	(2.1865)	01/06/2025
603279.SH	12/05/2024	SDB3260760868	300.00	2.6940	816.32	808.20	0.0000	4.5800	50.0000	0.0000	(0.1039)	(0.0112)	0.0000	1	(0.1151)	01/06/2025
603279.SH	12/05/2024	SDB3260760868	1,300.00	2.6940	3,537.38	3,502.21	0.0000	4.5800	50.0000	0.0000	(0.4500)	(0.0486)	0.0000	1	(0.4987)	01/06/2025
603279.SH	12/05/2024	SDB3260760868	1,700.00	2.6940	4,625.80	4,579.81	0.0000	4.5800	50.0000	0.0000	(0.5885)	(0.0636)	0.0000	1	(0.6521)	01/06/2025
603279.SH	12/04/2024	SDB3260760868	1,900.00	2.7211	5,170.01	5,170.01	0.0000	4.5800	50.0000	0.0000	(0.6577)	(0.0718)	0.0000	1	(0.7295)	01/06/2025
603279.SH	12/04/2024	SDB3260760868	3,000.00	2.7211	8,163.18	8,163.18	0.0000	4.5800	50.0000	0.0000	(1.0385)	(0.1134)	0.0000	1	(1.1519)	01/06/2025
603279.SH	12/04/2024	SDB3260760868	800.00	2.7211	2,176.85	2,176.85	0.0000	4.5800	50.0000	0.0000	(0.2769)	(0.0302)	0.0000	1	(0.3072)	01/06/2025
603279.SH	12/04/2024	SDB3260760868	1,000.00	2.7211	2,721.06	2,721.06	0.0000	4.5800	50.0000	0.0000	(0.3462)	(0.0378)	0.0000	1	(0.3840)	01/06/2025
603279.SH	12/04/2024	SDB3260760868	600.00	2.7211	1,632.64	1,632.64	0.0000	4.5800	50.0000	0.0000	(0.2077)	(0.0227)	0.0000	1	(0.2304)	01/06/2025
603279.SH	12/04/2024	SDB3260760868	1,200.00	2.7211	3,265.27	3,265.27	0.0000	4.5800	50.0000	0.0000	(0.4154)	(0.0454)	0.0000	1	(0.4608)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
JINGJIN ENVIRONMENTAL PROTECTION CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603279.SH	12/04/2024	SDB3260760868	700.00	2.7211	1,904.74	1,904.74	0.0000	4.5800	50.0000	0.0000	(0.2423)	(0.0265)	0.0000	1	(0.2688)	01/06/2025
603279.SH	12/04/2024	SDB3260760868	2,500.00	2.7211	6,802.65	6,802.65	0.0000	4.5800	50.0000	0.0000	(0.8654)	(0.0945)	0.0000	1	(0.9599)	01/06/2025
603279.SH	12/04/2024	SDB3260760868	900.00	2.7211	2,448.95	2,448.95	0.0000	4.5800	50.0000	0.0000	(0.3116)	(0.0340)	0.0000	1	(0.3456)	01/06/2025
603279.SH	12/04/2024	SDB3260760868	400.00	2.7211	1,088.42	1,088.42	0.0000	4.5800	50.0000	0.0000	(0.1385)	(0.0151)	0.0000	1	(0.1536)	01/06/2025
603279.SH	12/04/2024	SDB3260760868	300.00	2.7211	816.32	816.32	0.0000	4.5800	50.0000	0.0000	(0.1039)	(0.0113)	0.0000	1	(0.1152)	01/06/2025
603279.SH	12/04/2024	SDB3260760868	500.00	2.7211	1,360.53	1,360.53	0.0000	4.5800	50.0000	0.0000	(0.1731)	(0.0189)	0.0000	1	(0.1920)	01/06/2025
603279.SH	12/04/2024	SDB3260760868	1,100.00	2.7211	2,993.17	2,993.17	0.0000	4.5800	50.0000	0.0000	(0.3808)	(0.0416)	0.0000	1	(0.4224)	01/06/2025
603279.SH	12/04/2024	SDB3260760868	1,800.00	2.7211	4,897.91	4,897.91	0.0000	4.5800	50.0000	0.0000	(0.6231)	(0.0680)	0.0000	1	(0.6911)	01/06/2025
603279.SH	12/04/2024	SDB3260760868	1,300.00	2.7211	3,537.38	3,537.38	0.0000	4.5800	50.0000	0.0000	(0.4500)	(0.0491)	0.0000	1	(0.4992)	01/06/2025
603279.SH	12/04/2024	SDB3260760868	5,700.00	2.7211	15,510.04	15,510.04	0.0000	4.5800	50.0000	0.0000	(1.9732)	(0.2154)	0.0000	1	(2.1886)	01/06/2025
603279.SH	12/04/2024	SDB3260760868	300.00	2.7211	816.32	816.32	0.0000	4.5800	50.0000	0.0000	(0.1039)	(0.0113)	0.0000	1	(0.1152)	01/06/2025
603279.SH	12/04/2024	SDB3260760868	1,300.00	2.7211	3,537.38	3,537.38	0.0000	4.5800	50.0000	0.0000	(0.4500)	(0.0491)	0.0000	1	(0.4992)	01/06/2025
603279.SH	12/04/2024	SDB3260760868	1,700.00	2.7211	4,625.80	4,625.80	0.0000	4.5800	50.0000	0.0000	(0.5885)	(0.0642)	0.0000	1	(0.6528)	01/06/2025
TOTAL JINGJIN ENVIRONMENTAL PROTECTION CO., LTD. CMN CLASS A SERIES NORTHBOUND											(300.5258)	(31.3392)	0.0000		(331.8650)	

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

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
JOINCARE PHARMACEUTICAL GROUP INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND																
600380.SH	01/03/2025	SDB3260123314	3,600.00	1.5747	5,669.94	5,668.79	0.0000	4.3300	50.0000	0.0000	(2.0459)	(0.2362)	0.0000	3	(2.2821)	01/06/2025
600380.SH	01/03/2025	SDB3260123314	5,500.00	1.5747	8,656.13	8,660.65	0.0000	4.3300	50.0000	0.0000	(3.1234)	(0.3609)	0.0000	3	(3.4843)	01/06/2025
600380.SH	01/03/2025	SDB3260123314	600.00	1.5747	941.66	944.80	0.0000	4.3300	50.0000	0.0000	(0.3398)	(0.0394)	0.0000	3	(0.3791)	01/06/2025
600380.SH	01/03/2025	SDB3260123314	800.00	1.5747	1,253.67	1,259.73	0.0000	4.3300	50.0000	0.0000	(0.4524)	(0.0525)	0.0000	3	(0.5049)	01/06/2025
600380.SH	01/03/2025	SDB3260123314	11,400.00	1.5747	17,740.17	17,951.16	0.0000	4.3300	50.0000	0.0000	(6.4012)	(0.7480)	0.0000	3	(7.1492)	01/06/2025
600380.SH	01/03/2025	SDB3260123314	26,300.00	1.5747	40,844.24	41,413.64	0.0000	4.3300	50.0000	0.0000	(14.7380)	(1.7256)	0.0000	3	(16.4635)	01/06/2025
600380.SH	01/03/2025	SDB3260123314	5,900.00	1.5747	9,114.69	9,290.51	0.0000	4.3300	50.0000	0.0000	(3.2889)	(0.3871)	0.0000	3	(3.6760)	01/06/2025
600380.SH	01/03/2025	SDB3260123314	19,100.00	1.5747	29,469.43	30,076.06	0.0000	4.3300	50.0000	0.0000	(10.6336)	(1.2532)	0.0000	3	(11.8867)	01/06/2025
600380.SH	01/03/2025	SDB3260123314	20,400.00	1.5747	31,696.42	32,123.13	0.0000	4.3300	50.0000	0.0000	(11.4371)	(1.3385)	0.0000	3	(12.7756)	01/06/2025
600380.SH	01/03/2025	SDB3260123314	3,400.00	1.5747	5,295.76	5,353.85	0.0000	4.3300	50.0000	0.0000	(1.9109)	(0.2231)	0.0000	3	(2.1340)	01/06/2025
600380.SH	01/03/2025	SDB3260123314	5,900.00	1.5747	9,092.53	9,290.51	0.0000	4.3300	50.0000	0.0000	(3.2809)	(0.3871)	0.0000	3	(3.6680)	01/06/2025
600380.SH	01/03/2025	SDB3260123314	24,600.00	1.5747	37,876.30	38,736.71	0.0000	4.3300	50.0000	0.0000	(13.6670)	(1.6140)	0.0000	3	(15.2811)	01/06/2025
600380.SH	01/03/2025	SDB3260123314	17,400.00	1.5747	27,170.57	27,399.14	0.0000	4.3300	50.0000	0.0000	(9.8040)	(1.1416)	0.0000	3	(10.9457)	01/06/2025
600380.SH	01/03/2025	SDB3260123314	7,800.00	1.5747	12,208.12	12,282.37	0.0000	4.3300	50.0000	0.0000	(4.4051)	(0.5118)	0.0000	3	(4.9169)	01/06/2025
600380.SH	01/03/2025	SDB3260123314	7,000.00	1.5747	10,933.42	11,022.64	0.0000	4.3300	50.0000	0.0000	(3.9451)	(0.4593)	0.0000	3	(4.4044)	01/06/2025
600380.SH	01/03/2025	SDB3260123314	1,300.00	1.5747	2,029.91	2,047.06	0.0000	4.3300	50.0000	0.0000	(0.7325)	(0.0853)	0.0000	3	(0.8178)	01/06/2025
600380.SH	01/03/2025	SDB3260123314	6,500.00	1.5747	10,285.53	10,235.31	0.0000	4.3300	50.0000	0.0000	(3.7114)	(0.4265)	0.0000	3	(4.1378)	01/06/2025
600380.SH	01/03/2025	SDB3260123314	24,200.00	1.5747	38,133.54	38,106.84	0.0000	4.3300	50.0000	0.0000	(13.7599)	(1.5878)	0.0000	3	(15.3476)	01/06/2025
600380.SH	01/03/2025	SDB3260123314	2,900.00	1.5747	4,609.85	4,566.52	0.0000	4.3300	50.0000	0.0000	(1.6634)	(0.1903)	0.0000	3	(1.8537)	01/06/2025
600380.SH	01/03/2025	SDB3260123314	6,100.00	1.5747	9,702.01	9,605.44	0.0000	4.3300	50.0000	0.0000	(3.5008)	(0.4002)	0.0000	3	(3.9010)	01/06/2025
600380.SH	01/03/2025	SDB3260123314	2,800.00	1.5747	4,494.76	4,409.06	0.0000	4.3300	50.0000	0.0000	(1.6219)	(0.1837)	0.0000	3	(1.8056)	01/06/2025
600380.SH	01/03/2025	SDB3260123314	1,000.00	1.5747	1,610.25	1,574.66	0.0000	4.3300	50.0000	0.0000	(0.5810)	(0.0656)	0.0000	3	(0.6466)	01/06/2025
600380.SH	01/03/2025	SDB3260123314	4,200.00	1.5747	6,692.23	6,613.58	0.0000	4.3300	50.0000	0.0000	(2.4148)	(0.2756)	0.0000	3	(2.6903)	01/06/2025
600380.SH	01/03/2025	SDB3260123314	8,900.00	1.5747	14,181.16	14,014.50	0.0000	4.3300	50.0000	0.0000	(5.1170)	(0.5839)	0.0000	3	(5.7010)	01/06/2025
600380.SH	01/03/2025	SDB3260123314	10,800.00	1.5747	17,208.60	17,006.36	0.0000	4.3300	50.0000	0.0000	(6.2094)	(0.7086)	0.0000	3	(6.9180)	01/06/2025
600380.SH	01/03/2025	SDB3260123314	17,500.00	1.5747	27,884.31	27,556.60	0.0000	4.3300	50.0000	0.0000	(10.0616)	(1.1482)	0.0000	3	(11.2098)	01/06/2025
600380.SH	01/03/2025	SDB3260123314	3,700.00	1.5747	5,895.54	5,826.25	0.0000	4.3300	50.0000	0.0000	(2.1273)	(0.2428)	0.0000	3	(2.3701)	01/06/2025
600380.SH	01/03/2025	SDB3260123314	200.00	1.5747	318.68	314.93	0.0000	4.3300	50.0000	0.0000	(0.1150)	(0.0131)	0.0000	3	(0.1281)	01/06/2025
600380.SH	01/03/2025	SDB3260123314	6,700.00	1.5747	10,675.71	10,550.24	0.0000	4.3300	50.0000	0.0000	(3.8522)	(0.4396)	0.0000	3	(4.2917)	01/06/2025
600380.SH	01/03/2025	SDB3260123314	8,100.00	1.5747	12,906.45	12,754.77	0.0000	4.3300	50.0000	0.0000	(4.6571)	(0.5314)	0.0000	3	(5.1885)	01/06/2025
600380.SH	01/03/2025	SDB3260123314	1,700.00	1.5747	2,708.76	2,676.93	0.0000	4.3300	50.0000	0.0000	(0.9774)	(0.1115)	0.0000	3	(1.0889)	01/06/2025
600380.SH	01/03/2025	SDB3260123314	400.00	1.5747	637.36	629.87	0.0000	4.3300	50.0000	0.0000	(0.2300)	(0.0262)	0.0000	3	(0.2562)	01/06/2025
600380.SH	01/03/2025	SDB3260123314	300.00	1.5747	478.02	472.40	0.0000	4.3300	50.0000	0.0000	(0.1725)	(0.0197)	0.0000	3	(0.1922)	01/06/2025
600380.SH	01/03/2025	SDB3260123314	800.00	1.5747	1,274.71	1,259.73	0.0000	4.3300	50.0000	0.0000	(0.4600)	(0.0525)	0.0000	3	(0.5124)	01/06/2025
600380.SH	01/03/2025	SDB3260123314	600.00	1.5747	956.03	944.80	0.0000	4.3300	50.0000	0.0000	(0.3450)	(0.0394)	0.0000	3	(0.3843)	01/06/2025
600380.SH	01/03/2025	SDB3260123314	200.00	1.5747	318.68	314.93	0.0000	4.3300	50.0000	0.0000	(0.1150)	(0.0131)	0.0000	3	(0.1281)	01/06/2025
600380.SH	01/03/2025	SDB3260123314	11,200.00	1.5747	17,845.96	17,636.23	0.0000	4.3300	50.0000	0.0000	(6.4394)	(0.7348)	0.0000	3	(7.1743)	01/06/2025
600380.SH	01/03/2025	SDB3260123314	20,800.00	1.5747	33,142.49	32,752.99	0.0000	4.3300	50.0000	0.0000	(11.9589)	(1.3647)	0.0000	3	(13.3236)	01/06/2025
600380.SH	01/03/2025	SDB3260123314	8,700.00	1.5747	13,862.48	13,699.57	0.0000	4.3300	50.0000	0.0000	(5.0020)	(0.5708)	0.0000	3	(5.5729)	01/06/2025
600380.SH	01/03/2025	SDB3260123314	9,900.00	1.5747	15,774.55	15,589.16	0.0000	4.3300	50.0000	0.0000	(5.6920)	(0.6495)	0.0000	3	(6.3415)	01/06/2025
600380.SH	01/03/2025	SDB3260123314	1,800.00	1.5747	2,868.10	2,834.39	0.0000	4.3300	50.0000	0.0000	(1.0349)	(0.1181)	0.0000	3	(1.1530)	01/06/2025
600380.SH	01/03/2025	SDB3260123314	3,700.00	1.5747	5,895.54	5,826.25	0.0000	4.3300	50.0000	0.0000	(2.1273)	(0.2428)	0.0000	3	(2.3701)	01/06/2025
600380.SH	01/03/2025	SDB3260123314	8,900.00	1.5747	14,181.16	14,014.50	0.0000	4.3300	50.0000	0.0000	(5.1170)	(0.5839)	0.0000	3	(5.7010)	01/06/2025
600380.SH	01/03/2025	SDB3260123314	24,300.00	1.5747	38,719.35	38,264.31	0.0000	4.3300	50.0000	0.0000	(13.9712)	(1.5943)	0.0000	3	(15.5656)	01/06/2025
600380.SH	01/03/2025	SDB3260123314	25,800.00	1.5747	41,109.44	40,626.31	0.0000	4.3300	50.0000	0.0000	(14.8337)	(1.6928)	0.0000	3	(16.5264)	01/06/2025
600380.SH	01/03/2025	SDB3260123314	300.00	1.5747	478.02	472.40	0.0000	4.3300	50.0000	0.0000	(0.1725)	(0.0197)	0.0000	3	(0.1922)	01/06/2025
600380.SH	01/03/2025	SDB3260123314	24,300.00	1.5747	38,719.35	38,264.31	0.0000	4.3300	50.0000	0.0000	(13.9712)	(1.5943)	0.0000	3	(15.5656)	01/06/2025
600380.SH	01/03/2025	SDB3260123314	9,500.00	1.5747	15,137.20	14,959.30	0.0000	4.3300	50.0000	0.0000	(5.4620)	(0.6233)	0.0000	3	(6.0853)	01/06/2025
600380.SH	01/03/2025	SDB3260123314	3,000.00	1.5747	4,780.17	4,723.99	0.0000	4.3300	50.0000	0.0000	(1.7248)	(0.1968)	0.0000	3	(1.9217)	01/06/2025
600380.SH	01/03/2025	SDB3260123314	9,600.00	1.5747	15,296.53	15,116.76	0.0000	4.3300	50.0000	0.0000	(5.5195)	(0.6299)	0.0000	3	(6.1494)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
JOINCARE PHARMACEUTICAL GROUP INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600380.SH	01/02/2025	SDB3260123314	600.00	1.5760	941.66	945.58	0.0000	4.3300	50.0000	0.0000	(0.1133)	(0.0131)	0.0000	1	(0.1264)	01/06/2025
600380.SH	01/02/2025	SDB3260123314	800.00	1.5760	1,253.67	1,260.77	0.0000	4.3300	50.0000	0.0000	(0.1508)	(0.0175)	0.0000	1	(0.1683)	01/06/2025
600380.SH	01/02/2025	SDB3260123314	11,400.00	1.5760	17,740.17	17,966.04	0.0000	4.3300	50.0000	0.0000	(2.1337)	(0.2495)	0.0000	1	(2.3833)	01/06/2025
600380.SH	01/02/2025	SDB3260123314	26,300.00	1.5760	40,844.24	41,447.96	0.0000	4.3300	50.0000	0.0000	(4.9127)	(0.5757)	0.0000	1	(5.4883)	01/06/2025
600380.SH	01/02/2025	SDB3260123314	5,900.00	1.5760	9,114.69	9,298.21	0.0000	4.3300	50.0000	0.0000	(1.0963)	(0.1291)	0.0000	1	(1.2254)	01/06/2025
600380.SH	01/02/2025	SDB3260123314	19,100.00	1.5760	29,469.43	30,100.99	0.0000	4.3300	50.0000	0.0000	(3.5445)	(0.4181)	0.0000	1	(3.9626)	01/06/2025
600380.SH	01/02/2025	SDB3260123314	20,400.00	1.5760	31,696.42	32,149.75	0.0000	4.3300	50.0000	0.0000	(3.8124)	(0.4465)	0.0000	1	(4.2589)	01/06/2025
600380.SH	01/02/2025	SDB3260123314	3,400.00	1.5760	5,295.76	5,358.29	0.0000	4.3300	50.0000	0.0000	(0.6370)	(0.0744)	0.0000	1	(0.7114)	01/06/2025
600380.SH	01/02/2025	SDB3260123314	5,900.00	1.5760	9,092.53	9,298.21	0.0000	4.3300	50.0000	0.0000	(1.0936)	(0.1291)	0.0000	1	(1.2228)	01/06/2025
600380.SH	01/02/2025	SDB3260123314	24,600.00	1.5760	37,876.30	38,768.81	0.0000	4.3300	50.0000	0.0000	(4.5557)	(0.5385)	0.0000	1	(5.0941)	01/06/2025
600380.SH	01/02/2025	SDB3260123314	17,400.00	1.5760	27,170.57	27,421.84	0.0000	4.3300	50.0000	0.0000	(3.2680)	(0.3809)	0.0000	1	(3.6489)	01/06/2025
600380.SH	01/02/2025	SDB3260123314	7,800.00	1.5760	12,208.12	12,292.55	0.0000	4.3300	50.0000	0.0000	(1.4684)	(0.1707)	0.0000	1	(1.6391)	01/06/2025
600380.SH	01/02/2025	SDB3260123314	7,000.00	1.5760	10,933.42	11,031.78	0.0000	4.3300	50.0000	0.0000	(1.3150)	(0.1532)	0.0000	1	(1.4683)	01/06/2025
600380.SH	01/02/2025	SDB3260123314	1,300.00	1.5760	2,029.91	2,048.76	0.0000	4.3300	50.0000	0.0000	(0.2442)	(0.0285)	0.0000	1	(0.2726)	01/06/2025
600380.SH	01/02/2025	SDB3260123314	6,500.00	1.5760	10,285.53	10,243.79	0.0000	4.3300	50.0000	0.0000	(1.2371)	(0.1423)	0.0000	1	(1.3794)	01/06/2025
600380.SH	01/02/2025	SDB3260123314	24,200.00	1.5760	38,133.54	38,138.43	0.0000	4.3300	50.0000	0.0000	(4.5866)	(0.5297)	0.0000	1	(5.1163)	01/06/2025
600380.SH	01/02/2025	SDB3260123314	2,900.00	1.5760	4,609.85	4,570.31	0.0000	4.3300	50.0000	0.0000	(0.5545)	(0.0635)	0.0000	1	(0.6179)	01/06/2025
600380.SH	01/02/2025	SDB3260123314	6,100.00	1.5760	9,702.01	9,613.40	0.0000	4.3300	50.0000	0.0000	(1.1669)	(0.1335)	0.0000	1	(1.3005)	01/06/2025
600380.SH	01/02/2025	SDB3260123314	2,800.00	1.5760	4,494.76	4,412.71	0.0000	4.3300	50.0000	0.0000	(0.5406)	(0.0613)	0.0000	1	(0.6019)	01/06/2025
600380.SH	01/02/2025	SDB3260123314	1,000.00	1.5760	1,610.25	1,575.97	0.0000	4.3300	50.0000	0.0000	(0.1937)	(0.0219)	0.0000	1	(0.2156)	01/06/2025
600380.SH	01/02/2025	SDB3260123314	4,200.00	1.5760	6,692.23	6,619.07	0.0000	4.3300	50.0000	0.0000	(0.8049)	(0.0919)	0.0000	1	(0.8969)	01/06/2025
600380.SH	01/02/2025	SDB3260123314	8,900.00	1.5760	14,181.16	14,026.12	0.0000	4.3300	50.0000	0.0000	(1.7057)	(0.1948)	0.0000	1	(1.9005)	01/06/2025
600380.SH	01/02/2025	SDB3260123314	10,800.00	1.5760	17,208.60	17,020.45	0.0000	4.3300	50.0000	0.0000	(2.0698)	(0.2364)	0.0000	1	(2.3062)	01/06/2025
600380.SH	01/02/2025	SDB3260123314	17,500.00	1.5760	27,884.31	27,579.44	0.0000	4.3300	50.0000	0.0000	(3.3539)	(0.3830)	0.0000	1	(3.7369)	01/06/2025
600380.SH	01/02/2025	SDB3260123314	3,700.00	1.5760	5,895.54	5,831.08	0.0000	4.3300	50.0000	0.0000	(0.7091)	(0.0810)	0.0000	1	(0.7901)	01/06/2025
600380.SH	01/02/2025	SDB3260123314	200.00	1.5760	318.68	315.19	0.0000	4.3300	50.0000	0.0000	(0.0383)	(0.0044)	0.0000	1	(0.0427)	01/06/2025
600380.SH	01/02/2025	SDB3260123314	6,700.00	1.5760	10,675.71	10,558.99	0.0000	4.3300	50.0000	0.0000	(1.2841)	(0.1467)	0.0000	1	(1.4307)	01/06/2025
600380.SH	01/02/2025	SDB3260123314	8,100.00	1.5760	12,906.45	12,765.34	0.0000	4.3300	50.0000	0.0000	(1.5524)	(0.1773)	0.0000	1	(1.7297)	01/06/2025
600380.SH	01/02/2025	SDB3260123314	1,700.00	1.5760	2,708.76	2,679.15	0.0000	4.3300	50.0000	0.0000	(0.3258)	(0.0372)	0.0000	1	(0.3630)	01/06/2025
600380.SH	01/02/2025	SDB3260123314	400.00	1.5760	637.36	630.39	0.0000	4.3300	50.0000	0.0000	(0.0767)	(0.0088)	0.0000	1	(0.0854)	01/06/2025
600380.SH	01/02/2025	SDB3260123314	300.00	1.5760	478.02	472.79	0.0000	4.3300	50.0000	0.0000	(0.0575)	(0.0066)	0.0000	1	(0.0641)	01/06/2025
600380.SH	01/02/2025	SDB3260123314	800.00	1.5760	1,274.71	1,260.77	0.0000	4.3300	50.0000	0.0000	(0.1533)	(0.0175)	0.0000	1	(0.1708)	01/06/2025
600380.SH	01/02/2025	SDB3260123314	600.00	1.5760	956.03	945.58	0.0000	4.3300	50.0000	0.0000	(0.1150)	(0.0131)	0.0000	1	(0.1281)	01/06/2025
600380.SH	01/02/2025	SDB3260123314	200.00	1.5760	318.68	315.19	0.0000	4.3300	50.0000	0.0000	(0.0383)	(0.0044)	0.0000	1	(0.0427)	01/06/2025
600380.SH	01/02/2025	SDB3260123314	11,200.00	1.5760	17,845.96	17,650.84	0.0000	4.3300	50.0000	0.0000	(2.1465)	(0.2452)	0.0000	1	(2.3916)	01/06/2025
600380.SH	01/02/2025	SDB3260123314	20,800.00	1.5760	33,142.49	32,780.13	0.0000	4.3300	50.0000	0.0000	(3.9863)	(0.4553)	0.0000	1	(4.4416)	01/06/2025
600380.SH	01/02/2025	SDB3260123314	8,700.00	1.5760	13,862.48	13,710.92	0.0000	4.3300	50.0000	0.0000	(1.6673)	(0.1904)	0.0000	1	(1.8578)	01/06/2025
600380.SH	01/02/2025	SDB3260123314	9,900.00	1.5760	15,774.55	15,602.08	0.0000	4.3300	50.0000	0.0000	(1.8973)	(0.2167)	0.0000	1	(2.1140)	01/06/2025
600380.SH	01/02/2025	SDB3260123314	1,800.00	1.5760	2,868.10	2,836.74	0.0000	4.3300	50.0000	0.0000	(0.3450)	(0.0394)	0.0000	1	(0.3844)	01/06/2025
600380.SH	01/02/2025	SDB3260123314	3,700.00	1.5760	5,895.54	5,831.08	0.0000	4.3300	50.0000	0.0000	(0.7091)	(0.0810)	0.0000	1	(0.7901)	01/06/2025
600380.SH	01/02/2025	SDB3260123314	8,900.00	1.5760	14,181.16	14,026.12	0.0000	4.3300	50.0000	0.0000	(1.7057)	(0.1948)	0.0000	1	(1.9005)	01/06/2025
600380.SH	01/02/2025	SDB3260123314	24,300.00	1.5760	38,719.35	38,296.02	0.0000	4.3300	50.0000	0.0000	(4.6571)	(0.5319)	0.0000	1	(5.1890)	01/06/2025
600380.SH	01/02/2025	SDB3260123314	25,800.00	1.5760	41,109.44	40,659.97	0.0000	4.3300	50.0000	0.0000	(4.9446)	(0.5647)	0.0000	1	(5.5093)	01/06/2025
600380.SH	01/02/2025	SDB3260123314	300.00	1.5760	478.02	472.79	0.0000	4.3300	50.0000	0.0000	(0.0575)	(0.0066)	0.0000	1	(0.0641)	01/06/2025
600380.SH	01/02/2025	SDB3260123314	24,300.00	1.5760	38,719.35	38,296.02	0.0000	4.3300	50.0000	0.0000	(4.6571)	(0.5319)	0.0000	1	(5.1890)	01/06/2025
600380.SH	01/02/2025	SDB3260123314	9,500.00	1.5760	15,137.20	14,971.70	0.0000	4.3300	50.0000	0.0000	(1.8207)	(0.2079)	0.0000	1	(2.0286)	01/06/2025
600380.SH	01/02/2025	SDB3260123314	3,000.00	1.5760	4,780.17	4,727.90	0.0000	4.3300	50.0000	0.0000	(0.5749)	(0.0657)	0.0000	1	(0.6406)	01/06/2025
600380.SH	01/02/2025	SDB3260123314	9,800.00	1.5760	15,296.53	15,129.29	0.0000	4.3300	50.0000	0.0000	(1.8398)	(0.2101)	0.0000	1	(2.0500)	01/06/2025
600380.SH	12/31/2024	SDB3260123314	11,400.00	1.5594	17,740.17	17,777.26	0.0000	4.3300	50.0000	0.0000	(4.2675)	(0.4938)	0.0000	2	(4.7613)	01/06/2025
600380.SH	12/31/2024	SDB3260123314	26,300.00	1.5594	40,844.24	41,012.46	0.0000	4.3300	50.0000	0.0000	(9.8253)	(1.1392)	0.0000	2	(10.9645)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
JOINCARE PHARMACEUTICAL GROUP INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600380.SH	12/31/2024	SDB3260123314	5,900.00	1.5594	9,114.69	9,200.51	0.0000	4.3300	50.0000	0.0000	(2.1926)	(0.2556)	0.0000	2	(2.4482)	01/06/2025
600380.SH	12/31/2024	SDB3260123314	19,100.00	1.5594	29,469.43	29,784.71	0.0000	4.3300	50.0000	0.0000	(7.0890)	(0.8274)	0.0000	2	(7.9164)	01/06/2025
600380.SH	12/31/2024	SDB3260123314	20,400.00	1.5594	31,696.42	31,811.94	0.0000	4.3300	50.0000	0.0000	(7.6247)	(0.8837)	0.0000	2	(8.5084)	01/06/2025
600380.SH	12/31/2024	SDB3260123314	3,400.00	1.5594	5,295.76	5,301.99	0.0000	4.3300	50.0000	0.0000	(1.2739)	(0.1473)	0.0000	2	(1.4212)	01/06/2025
600380.SH	12/31/2024	SDB3260123314	5,900.00	1.5594	9,092.53	9,200.51	0.0000	4.3300	50.0000	0.0000	(2.1873)	(0.2556)	0.0000	2	(2.4428)	01/06/2025
600380.SH	12/31/2024	SDB3260123314	24,600.00	1.5594	37,876.30	38,361.46	0.0000	4.3300	50.0000	0.0000	(9.1114)	(1.0656)	0.0000	2	(10.1770)	01/06/2025
600380.SH	12/31/2024	SDB3260123314	17,400.00	1.5594	27,170.57	27,133.72	0.0000	4.3300	50.0000	0.0000	(6.5360)	(0.7537)	0.0000	2	(7.2897)	01/06/2025
600380.SH	12/31/2024	SDB3260123314	7,800.00	1.5594	12,208.12	12,163.39	0.0000	4.3300	50.0000	0.0000	(2.9367)	(0.3379)	0.0000	2	(3.2746)	01/06/2025
600380.SH	12/31/2024	SDB3260123314	7,000.00	1.5594	10,933.42	10,915.86	0.0000	4.3300	50.0000	0.0000	(2.6301)	(0.3032)	0.0000	2	(2.9333)	01/06/2025
600380.SH	12/31/2024	SDB3260123314	1,300.00	1.5594	2,029.91	2,027.23	0.0000	4.3300	50.0000	0.0000	(0.4883)	(0.0563)	0.0000	2	(0.5446)	01/06/2025
600380.SH	12/31/2024	SDB3260123314	6,500.00	1.5594	10,285.53	10,136.16	0.0000	4.3300	50.0000	0.0000	(2.4742)	(0.2816)	0.0000	2	(2.7558)	01/06/2025
600380.SH	12/31/2024	SDB3260123314	24,200.00	1.5594	38,133.54	37,737.70	0.0000	4.3300	50.0000	0.0000	(9.1732)	(1.0483)	0.0000	2	(10.2215)	01/06/2025
600380.SH	12/31/2024	SDB3260123314	2,900.00	1.5594	4,609.85	4,522.29	0.0000	4.3300	50.0000	0.0000	(1.1089)	(0.1256)	0.0000	2	(1.2345)	01/06/2025
600380.SH	12/31/2024	SDB3260123314	6,100.00	1.5594	9,702.01	9,512.39	0.0000	4.3300	50.0000	0.0000	(2.3339)	(0.2642)	0.0000	2	(2.5981)	01/06/2025
600380.SH	12/31/2024	SDB3260123314	2,800.00	1.5594	4,494.76	4,366.35	0.0000	4.3300	50.0000	0.0000	(1.0812)	(0.1213)	0.0000	2	(1.2025)	01/06/2025
600380.SH	12/31/2024	SDB3260123314	1,000.00	1.5594	1,610.25	1,559.41	0.0000	4.3300	50.0000	0.0000	(0.3874)	(0.0433)	0.0000	2	(0.4307)	01/06/2025
600380.SH	12/31/2024	SDB3260123314	4,200.00	1.5594	6,692.23	6,549.52	0.0000	4.3300	50.0000	0.0000	(1.6099)	(0.1819)	0.0000	2	(1.7918)	01/06/2025
600380.SH	12/31/2024	SDB3260123314	8,900.00	1.5594	14,181.16	13,878.74	0.0000	4.3300	50.0000	0.0000	(3.4114)	(0.3855)	0.0000	2	(3.7969)	01/06/2025
600380.SH	12/31/2024	SDB3260123314	10,800.00	1.5594	17,208.60	16,841.62	0.0000	4.3300	50.0000	0.0000	(4.1396)	(0.4678)	0.0000	2	(4.6074)	01/06/2025
600380.SH	12/31/2024	SDB3260123314	17,500.00	1.5594	27,884.31	27,289.66	0.0000	4.3300	50.0000	0.0000	(6.7077)	(0.7580)	0.0000	2	(7.4658)	01/06/2025
600380.SH	12/31/2024	SDB3260123314	3,700.00	1.5594	5,895.54	5,769.81	0.0000	4.3300	50.0000	0.0000	(1.4182)	(0.1603)	0.0000	2	(1.5785)	01/06/2025
600380.SH	12/31/2024	SDB3260123314	200.00	1.5594	318.68	311.88	0.0000	4.3300	50.0000	0.0000	(0.0767)	(0.0087)	0.0000	2	(0.0853)	01/06/2025
600380.SH	12/31/2024	SDB3260123314	6,700.00	1.5594	10,675.71	10,448.04	0.0000	4.3300	50.0000	0.0000	(2.5681)	(0.2902)	0.0000	2	(2.8583)	01/06/2025
600380.SH	12/31/2024	SDB3260123314	8,100.00	1.5594	12,906.45	12,631.21	0.0000	4.3300	50.0000	0.0000	(3.1047)	(0.3509)	0.0000	2	(3.4556)	01/06/2025
600380.SH	12/31/2024	SDB3260123314	1,700.00	1.5594	2,708.76	2,651.00	0.0000	4.3300	50.0000	0.0000	(0.6516)	(0.0736)	0.0000	2	(0.7252)	01/06/2025
600380.SH	12/31/2024	SDB3260123314	400.00	1.5594	637.36	623.76	0.0000	4.3300	50.0000	0.0000	(0.1533)	(0.0173)	0.0000	2	(0.1706)	01/06/2025
600380.SH	12/31/2024	SDB3260123314	300.00	1.5594	478.02	467.82	0.0000	4.3300	50.0000	0.0000	(0.1150)	(0.0130)	0.0000	2	(0.1280)	01/06/2025
600380.SH	12/31/2024	SDB3260123314	800.00	1.5594	1,274.71	1,247.53	0.0000	4.3300	50.0000	0.0000	(0.3066)	(0.0347)	0.0000	2	(0.3413)	01/06/2025
600380.SH	12/31/2024	SDB3260123314	600.00	1.5594	956.03	935.65	0.0000	4.3300	50.0000	0.0000	(0.2300)	(0.0260)	0.0000	2	(0.2560)	01/06/2025
600380.SH	12/31/2024	SDB3260123314	200.00	1.5594	318.68	311.88	0.0000	4.3300	50.0000	0.0000	(0.0767)	(0.0087)	0.0000	2	(0.0853)	01/06/2025
600380.SH	12/31/2024	SDB3260123314	11,200.00	1.5594	17,845.96	17,465.38	0.0000	4.3300	50.0000	0.0000	(4.2929)	(0.4851)	0.0000	2	(4.7781)	01/06/2025
600380.SH	12/31/2024	SDB3260123314	20,800.00	1.5594	33,142.49	32,435.71	0.0000	4.3300	50.0000	0.0000	(7.9726)	(0.9010)	0.0000	2	(8.8736)	01/06/2025
600380.SH	12/31/2024	SDB3260123314	8,700.00	1.5594	13,862.48	13,566.86	0.0000	4.3300	50.0000	0.0000	(3.3347)	(0.3769)	0.0000	2	(3.7116)	01/06/2025
600380.SH	12/31/2024	SDB3260123314	9,900.00	1.5594	15,774.55	15,438.15	0.0000	4.3300	50.0000	0.0000	(3.7947)	(0.4288)	0.0000	2	(4.2235)	01/06/2025
600380.SH	12/31/2024	SDB3260123314	1,800.00	1.5594	2,868.10	2,806.94	0.0000	4.3300	50.0000	0.0000	(0.6899)	(0.0780)	0.0000	2	(0.7679)	01/06/2025
600380.SH	12/31/2024	SDB3260123314	3,700.00	1.5594	5,895.54	5,769.81	0.0000	4.3300	50.0000	0.0000	(1.4182)	(0.1603)	0.0000	2	(1.5785)	01/06/2025
600380.SH	12/31/2024	SDB3260123314	8,900.00	1.5594	14,181.16	13,878.74	0.0000	4.3300	50.0000	0.0000	(3.4114)	(0.3855)	0.0000	2	(3.7969)	01/06/2025
600380.SH	12/31/2024	SDB3260123314	24,300.00	1.5594	38,719.35	37,893.64	0.0000	4.3300	50.0000	0.0000	(9.3142)	(1.0526)	0.0000	2	(10.3668)	01/06/2025
600380.SH	12/31/2024	SDB3260123314	25,800.00	1.5594	41,109.44	40,232.75	0.0000	4.3300	50.0000	0.0000	(9.8891)	(1.1176)	0.0000	2	(11.0067)	01/06/2025
600380.SH	12/31/2024	SDB3260123314	300.00	1.5594	478.02	467.82	0.0000	4.3300	50.0000	0.0000	(0.1150)	(0.0130)	0.0000	2	(0.1280)	01/06/2025
600380.SH	12/31/2024	SDB3260123314	24,300.00	1.5594	38,719.35	37,893.64	0.0000	4.3300	50.0000	0.0000	(9.3142)	(1.0526)	0.0000	2	(10.3668)	01/06/2025
600380.SH	12/31/2024	SDB3260123314	9,500.00	1.5594	15,137.20	14,814.39	0.0000	4.3300	50.0000	0.0000	(3.6413)	(0.4115)	0.0000	2	(4.0528)	01/06/2025
600380.SH	12/31/2024	SDB3260123314	3,000.00	1.5594	4,780.17	4,678.23	0.0000	4.3300	50.0000	0.0000	(1.1499)	(0.1300)	0.0000	2	(1.2798)	01/06/2025
600380.SH	12/31/2024	SDB3260123314	9,600.00	1.5594	15,296.53	14,970.33	0.0000	4.3300	50.0000	0.0000	(3.6797)	(0.4158)	0.0000	2	(4.0955)	01/06/2025
600380.SH	12/30/2024	SDB3260123314	5,900.00	1.5304	9,114.69	9,029.27	0.0000	4.3300	50.0000	0.0000	(1.0963)	(0.1254)	0.0000	1	(1.2217)	01/06/2025
600380.SH	12/30/2024	SDB3260123314	19,100.00	1.5304	29,469.43	29,230.35	0.0000	4.3300	50.0000	0.0000	(3.5445)	(0.4060)	0.0000	1	(3.9505)	01/06/2025
600380.SH	12/30/2024	SDB3260123314	20,400.00	1.5304	31,696.42	31,219.85	0.0000	4.3300	50.0000	0.0000	(3.8124)	(0.4336)	0.0000	1	(4.2460)	01/06/2025
600380.SH	12/30/2024	SDB3260123314	3,400.00	1.5304	5,295.76	5,203.31	0.0000	4.3300	50.0000	0.0000	(0.6370)	(0.0723)	0.0000	1	(0.7092)	01/06/2025
600380.SH	12/30/2024	SDB3260123314	5,900.00	1.5304	9,092.53	9,029.27	0.0000	4.3300	50.0000	0.0000	(1.0936)	(0.1254)	0.0000	1	(1.2190)	01/06/2025
600380.SH	12/30/2024	SDB3260123314	24,600.00	1.5304	37,876.30	37,647.47	0.0000	4.3300	50.0000	0.0000	(4.5557)	(0.5229)	0.0000	1	(5.0786)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
JOINCARE PHARMACEUTICAL GROUP INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600380.SH	12/30/2024	SDB3260123314	17,400.00	1.5304	27,170.57	26,628.70	0.0000	4.3300	50.0000	0.0000	(3.2680)	(0.3698)	0.0000	1	(3.6379)	01/06/2025
600380.SH	12/30/2024	SDB3260123314	7,800.00	1.5304	12,208.12	11,937.00	0.0000	4.3300	50.0000	0.0000	(1.4684)	(0.1658)	0.0000	1	(1.6342)	01/06/2025
600380.SH	12/30/2024	SDB3260123314	7,000.00	1.5304	10,933.42	10,712.70	0.0000	4.3300	50.0000	0.0000	(1.3150)	(0.1488)	0.0000	1	(1.4638)	01/06/2025
600380.SH	12/30/2024	SDB3260123314	1,300.00	1.5304	2,029.91	1,989.50	0.0000	4.3300	50.0000	0.0000	(0.2442)	(0.0276)	0.0000	1	(0.2718)	01/06/2025
600380.SH	12/30/2024	SDB3260123314	6,500.00	1.5304	10,285.53	9,947.50	0.0000	4.3300	50.0000	0.0000	(1.2371)	(0.1382)	0.0000	1	(1.3753)	01/06/2025
600380.SH	12/30/2024	SDB3260123314	24,200.00	1.5304	38,133.54	37,035.32	0.0000	4.3300	50.0000	0.0000	(4.5866)	(0.5144)	0.0000	1	(5.1010)	01/06/2025
600380.SH	12/30/2024	SDB3260123314	2,900.00	1.5304	4,609.85	4,438.12	0.0000	4.3300	50.0000	0.0000	(0.5545)	(0.0616)	0.0000	1	(0.6161)	01/06/2025
600380.SH	12/30/2024	SDB3260123314	6,100.00	1.5304	9,702.01	9,335.35	0.0000	4.3300	50.0000	0.0000	(1.1669)	(0.1297)	0.0000	1	(1.2966)	01/06/2025
600380.SH	12/30/2024	SDB3260123314	2,800.00	1.5304	4,494.76	4,285.08	0.0000	4.3300	50.0000	0.0000	(0.5406)	(0.0595)	0.0000	1	(0.6001)	01/06/2025
600380.SH	12/30/2024	SDB3260123314	1,000.00	1.5304	1,610.25	1,530.38	0.0000	4.3300	50.0000	0.0000	(0.1937)	(0.0213)	0.0000	1	(0.2149)	01/06/2025
600380.SH	12/30/2024	SDB3260123314	4,200.00	1.5304	6,692.23	6,427.62	0.0000	4.3300	50.0000	0.0000	(0.8049)	(0.0893)	0.0000	1	(0.8942)	01/06/2025
600380.SH	12/30/2024	SDB3260123314	8,900.00	1.5304	14,181.16	13,620.43	0.0000	4.3300	50.0000	0.0000	(1.7057)	(0.1892)	0.0000	1	(1.8949)	01/06/2025
600380.SH	12/30/2024	SDB3260123314	10,800.00	1.5304	17,208.60	16,528.16	0.0000	4.3300	50.0000	0.0000	(0.2296)	(0.2296)	0.0000	1	(2.2994)	01/06/2025
600380.SH	12/30/2024	SDB3260123314	17,500.00	1.5304	27,884.31	26,781.74	0.0000	4.3300	50.0000	0.0000	(3.3539)	(0.3720)	0.0000	1	(3.7258)	01/06/2025
600380.SH	12/30/2024	SDB3260123314	3,700.00	1.5304	5,895.54	5,662.42	0.0000	4.3300	50.0000	0.0000	(0.7091)	(0.0786)	0.0000	1	(0.7877)	01/06/2025
600380.SH	12/30/2024	SDB3260123314	200.00	1.5304	318.68	306.08	0.0000	4.3300	50.0000	0.0000	(0.0383)	(0.0043)	0.0000	1	(0.0426)	01/06/2025
600380.SH	12/30/2024	SDB3260123314	6,700.00	1.5304	10,675.71	10,253.58	0.0000	4.3300	50.0000	0.0000	(1.2841)	(0.1424)	0.0000	1	(1.4265)	01/06/2025
600380.SH	12/30/2024	SDB3260123314	8,100.00	1.5304	12,906.45	12,396.12	0.0000	4.3300	50.0000	0.0000	(1.5524)	(0.1722)	0.0000	1	(1.7245)	01/06/2025
600380.SH	12/30/2024	SDB3260123314	1,700.00	1.5304	2,708.76	2,601.65	0.0000	4.3300	50.0000	0.0000	(0.3258)	(0.0361)	0.0000	1	(0.3619)	01/06/2025
600380.SH	12/30/2024	SDB3260123314	400.00	1.5304	637.36	612.15	0.0000	4.3300	50.0000	0.0000	(0.0767)	(0.0085)	0.0000	1	(0.0852)	01/06/2025
600380.SH	12/30/2024	SDB3260123314	300.00	1.5304	478.02	459.12	0.0000	4.3300	50.0000	0.0000	(0.0575)	(0.0064)	0.0000	1	(0.0639)	01/06/2025
600380.SH	12/30/2024	SDB3260123314	800.00	1.5304	1,274.71	1,224.31	0.0000	4.3300	50.0000	0.0000	(0.1533)	(0.0170)	0.0000	1	(0.1703)	01/06/2025
600380.SH	12/30/2024	SDB3260123314	600.00	1.5304	956.03	918.23	0.0000	4.3300	50.0000	0.0000	(0.1150)	(0.0128)	0.0000	1	(0.1277)	01/06/2025
600380.SH	12/30/2024	SDB3260123314	200.00	1.5304	318.68	306.08	0.0000	4.3300	50.0000	0.0000	(0.0383)	(0.0043)	0.0000	1	(0.0426)	01/06/2025
600380.SH	12/30/2024	SDB3260123314	11,200.00	1.5304	17,845.96	17,140.31	0.0000	4.3300	50.0000	0.0000	(2.1465)	(0.2381)	0.0000	1	(2.3845)	01/06/2025
600380.SH	12/30/2024	SDB3260123314	20,800.00	1.5304	33,142.49	31,832.01	0.0000	4.3300	50.0000	0.0000	(3.9863)	(0.4421)	0.0000	1	(4.4284)	01/06/2025
600380.SH	12/30/2024	SDB3260123314	8,700.00	1.5304	13,862.48	13,314.35	0.0000	4.3300	50.0000	0.0000	(1.6673)	(0.1849)	0.0000	1	(1.8523)	01/06/2025
600380.SH	12/30/2024	SDB3260123314	9,900.00	1.5304	15,774.55	15,150.81	0.0000	4.3300	50.0000	0.0000	(1.8973)	(0.2104)	0.0000	1	(2.1078)	01/06/2025
600380.SH	12/30/2024	SDB3260123314	1,800.00	1.5304	2,868.10	2,754.69	0.0000	4.3300	50.0000	0.0000	(0.3450)	(0.0383)	0.0000	1	(0.3832)	01/06/2025
600380.SH	12/30/2024	SDB3260123314	3,700.00	1.5304	5,895.54	5,662.42	0.0000	4.3300	50.0000	0.0000	(0.7091)	(0.0786)	0.0000	1	(0.7877)	01/06/2025
600380.SH	12/30/2024	SDB3260123314	8,900.00	1.5304	14,181.16	13,620.43	0.0000	4.3300	50.0000	0.0000	(1.7057)	(0.1892)	0.0000	1	(1.8949)	01/06/2025
600380.SH	12/30/2024	SDB3260123314	24,300.00	1.5304	38,719.35	37,188.36	0.0000	4.3300	50.0000	0.0000	(4.6571)	(0.5165)	0.0000	1	(5.1736)	01/06/2025
600380.SH	12/30/2024	SDB3260123314	25,800.00	1.5304	41,109.44	39,483.93	0.0000	4.3300	50.0000	0.0000	(4.9446)	(0.5484)	0.0000	1	(5.4929)	01/06/2025
600380.SH	12/30/2024	SDB3260123314	300.00	1.5304	478.02	459.12	0.0000	4.3300	50.0000	0.0000	(0.0575)	(0.0064)	0.0000	1	(0.0639)	01/06/2025
600380.SH	12/30/2024	SDB3260123314	24,300.00	1.5304	38,719.35	37,188.36	0.0000	4.3300	50.0000	0.0000	(4.6571)	(0.5165)	0.0000	1	(5.1736)	01/06/2025
600380.SH	12/30/2024	SDB3260123314	9,500.00	1.5304	15,137.20	14,538.66	0.0000	4.3300	50.0000	0.0000	(1.8207)	(0.2019)	0.0000	1	(2.0226)	01/06/2025
600380.SH	12/30/2024	SDB3260123314	3,000.00	1.5304	4,780.17	4,591.16	0.0000	4.3300	50.0000	0.0000	(0.5749)	(0.0638)	0.0000	1	(0.6387)	01/06/2025
600380.SH	12/30/2024	SDB3260123314	9,600.00	1.5304	15,296.53	14,691.70	0.0000	4.3300	50.0000	0.0000	(1.8398)	(0.2041)	0.0000	1	(2.0439)	01/06/2025
600380.SH	12/27/2024	SDB3260123314	20,400.00	1.5504	31,696.42	31,627.26	0.0000	4.3300	50.0000	0.0000	(11.4371)	(1.3178)	0.0000	3	(12.7549)	01/06/2025
600380.SH	12/27/2024	SDB3260123314	3,400.00	1.5504	5,295.76	5,271.21	0.0000	4.3300	50.0000	0.0000	(1.9109)	(0.2196)	0.0000	3	(2.1305)	01/06/2025
600380.SH	12/27/2024	SDB3260123314	5,900.00	1.5504	9,092.53	9,147.10	0.0000	4.3300	50.0000	0.0000	(3.2809)	(0.3811)	0.0000	3	(3.6620)	01/06/2025
600380.SH	12/27/2024	SDB3260123314	24,600.00	1.5504	37,876.30	38,138.76	0.0000	4.3300	50.0000	0.0000	(18.6670)	(1.5891)	0.0000	3	(15.2561)	01/06/2025
600380.SH	12/27/2024	SDB3260123314	17,400.00	1.5504	27,170.57	26,976.19	0.0000	4.3300	50.0000	0.0000	(9.8040)	(1.1240)	0.0000	3	(10.9281)	01/06/2025
600380.SH	12/27/2024	SDB3260123314	7,800.00	1.5504	12,208.12	12,092.78	0.0000	4.3300	50.0000	0.0000	(4.4051)	(0.5039)	0.0000	3	(4.9090)	01/06/2025
600380.SH	12/27/2024	SDB3260123314	7,000.00	1.5504	10,933.42	10,852.49	0.0000	4.3300	50.0000	0.0000	(3.9451)	(0.4522)	0.0000	3	(4.3973)	01/06/2025
600380.SH	12/27/2024	SDB3260123314	1,300.00	1.5504	2,029.91	2,015.46	0.0000	4.3300	50.0000	0.0000	(0.7325)	(0.0840)	0.0000	3	(0.8164)	01/06/2025
600380.SH	12/27/2024	SDB3260123314	6,500.00	1.5504	10,285.53	10,077.31	0.0000	4.3300	50.0000	0.0000	(3.7114)	(0.4199)	0.0000	3	(4.1313)	01/06/2025
600380.SH	12/27/2024	SDB3260123314	24,200.00	1.5504	38,133.54	37,518.62	0.0000	4.3300	50.0000	0.0000	(18.7599)	(1.5633)	0.0000	3	(15.3231)	01/06/2025
600380.SH	12/27/2024	SDB3260123314	2,900.00	1.5504	4,609.85	4,496.03	0.0000	4.3300	50.0000	0.0000	(1.6634)	(0.1873)	0.0000	3	(1.8507)	01/06/2025
600380.SH	12/27/2024	SDB3260123314	6,100.00	1.5504	9,702.01	9,457.17	0.0000	4.3300	50.0000	0.0000	(3.5008)	(0.3940)	0.0000	3	(3.8949)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
JOINCARE PHARMACEUTICAL GROUP INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600380.SH	12/27/2024	SDB3260123314	2,800.00	1.5504	4,494.76	4,341.00	0.0000	4.3300	50.0000	0.0000	(1.6219)	(0.1809)	0.0000	3	(1.8027)	01/06/2025
600380.SH	12/27/2024	SDB3260123314	1,000.00	1.5504	1,610.25	1,550.36	0.0000	4.3300	50.0000	0.0000	(0.5810)	(0.0646)	0.0000	3	(0.6456)	01/06/2025
600380.SH	12/27/2024	SDB3260123314	4,200.00	1.5504	6,692.23	6,511.50	0.0000	4.3300	50.0000	0.0000	(2.4148)	(0.2713)	0.0000	3	(2.6861)	01/06/2025
600380.SH	12/27/2024	SDB3260123314	8,900.00	1.5504	14,181.16	13,798.17	0.0000	4.3300	50.0000	0.0000	(5.1170)	(0.5749)	0.0000	3	(5.6920)	01/06/2025
600380.SH	12/27/2024	SDB3260123314	10,800.00	1.5504	17,208.60	16,743.84	0.0000	4.3300	50.0000	0.0000	(6.2094)	(0.6977)	0.0000	3	(6.9071)	01/06/2025
600380.SH	12/27/2024	SDB3260123314	17,500.00	1.5504	27,884.31	27,131.23	0.0000	4.3300	50.0000	0.0000	(10.0616)	(1.1305)	0.0000	3	(11.1921)	01/06/2025
600380.SH	12/27/2024	SDB3260123314	3,700.00	1.5504	5,895.54	5,736.32	0.0000	4.3300	50.0000	0.0000	(2.1273)	(0.2390)	0.0000	3	(2.3663)	01/06/2025
600380.SH	12/27/2024	SDB3260123314	200.00	1.5504	318.68	310.07	0.0000	4.3300	50.0000	0.0000	(0.1150)	(0.0129)	0.0000	3	(0.1279)	01/06/2025
600380.SH	12/27/2024	SDB3260123314	6,700.00	1.5504	10,675.71	10,387.39	0.0000	4.3300	50.0000	0.0000	(3.8522)	(0.4328)	0.0000	3	(4.2850)	01/06/2025
600380.SH	12/27/2024	SDB3260123314	8,100.00	1.5504	12,906.45	12,557.88	0.0000	4.3300	50.0000	0.0000	(4.6571)	(0.5232)	0.0000	3	(5.1803)	01/06/2025
600380.SH	12/27/2024	SDB3260123314	1,700.00	1.5504	2,708.76	2,635.61	0.0000	4.3300	50.0000	0.0000	(0.9774)	(0.1098)	0.0000	3	(1.0872)	01/06/2025
600380.SH	12/27/2024	SDB3260123314	400.00	1.5504	637.36	620.14	0.0000	4.3300	50.0000	0.0000	(0.2300)	(0.0258)	0.0000	3	(0.2558)	01/06/2025
600380.SH	12/27/2024	SDB3260123314	300.00	1.5504	478.02	465.11	0.0000	4.3300	50.0000	0.0000	(0.1725)	(0.0194)	0.0000	3	(0.1919)	01/06/2025
600380.SH	12/27/2024	SDB3260123314	800.00	1.5504	1,274.71	1,240.28	0.0000	4.3300	50.0000	0.0000	(0.4600)	(0.0517)	0.0000	3	(0.5116)	01/06/2025
600380.SH	12/27/2024	SDB3260123314	600.00	1.5504	956.03	930.21	0.0000	4.3300	50.0000	0.0000	(0.3450)	(0.0388)	0.0000	3	(0.3837)	01/06/2025
600380.SH	12/27/2024	SDB3260123314	200.00	1.5504	318.68	310.07	0.0000	4.3300	50.0000	0.0000	(0.1150)	(0.0129)	0.0000	3	(0.1279)	01/06/2025
600380.SH	12/27/2024	SDB3260123314	11,200.00	1.5504	17,845.96	17,363.99	0.0000	4.3300	50.0000	0.0000	(6.4394)	(0.7235)	0.0000	3	(7.1629)	01/06/2025
600380.SH	12/27/2024	SDB3260123314	20,800.00	1.5504	33,142.49	32,247.40	0.0000	4.3300	50.0000	0.0000	(11.9589)	(1.3436)	0.0000	3	(13.3026)	01/06/2025
600380.SH	12/27/2024	SDB3260123314	8,700.00	1.5504	13,862.48	13,488.10	0.0000	4.3300	50.0000	0.0000	(5.0020)	(0.5620)	0.0000	3	(5.5641)	01/06/2025
600380.SH	12/27/2024	SDB3260123314	9,900.00	1.5504	15,774.55	15,348.52	0.0000	4.3300	50.0000	0.0000	(5.6920)	(0.6395)	0.0000	3	(6.3315)	01/06/2025
600380.SH	12/27/2024	SDB3260123314	1,800.00	1.5504	2,868.10	2,790.64	0.0000	4.3300	50.0000	0.0000	(0.10349)	(0.1163)	0.0000	3	(1.1512)	01/06/2025
600380.SH	12/27/2024	SDB3260123314	3,700.00	1.5504	5,895.54	5,736.32	0.0000	4.3300	50.0000	0.0000	(2.1273)	(0.2390)	0.0000	3	(2.3663)	01/06/2025
600380.SH	12/27/2024	SDB3260123314	8,900.00	1.5504	14,181.16	13,798.17	0.0000	4.3300	50.0000	0.0000	(5.1170)	(0.5749)	0.0000	3	(5.6920)	01/06/2025
600380.SH	12/27/2024	SDB3260123314	24,300.00	1.5504	38,719.35	37,673.65	0.0000	4.3300	50.0000	0.0000	(13.9712)	(1.5697)	0.0000	3	(15.5410)	01/06/2025
600380.SH	12/27/2024	SDB3260123314	25,800.00	1.5504	41,109.44	39,999.18	0.0000	4.3300	50.0000	0.0000	(14.8337)	(1.6666)	0.0000	3	(16.5003)	01/06/2025
600380.SH	12/27/2024	SDB3260123314	300.00	1.5504	478.02	465.11	0.0000	4.3300	50.0000	0.0000	(0.1725)	(0.0194)	0.0000	3	(0.1919)	01/06/2025
600380.SH	12/27/2024	SDB3260123314	24,300.00	1.5504	38,719.35	37,673.65	0.0000	4.3300	50.0000	0.0000	(13.9712)	(1.5697)	0.0000	3	(15.5410)	01/06/2025
600380.SH	12/27/2024	SDB3260123314	9,500.00	1.5504	15,137.20	14,728.38	0.0000	4.3300	50.0000	0.0000	(5.4620)	(0.6137)	0.0000	3	(6.0757)	01/06/2025
600380.SH	12/27/2024	SDB3260123314	3,000.00	1.5504	4,780.17	4,651.07	0.0000	4.3300	50.0000	0.0000	(1.7248)	(0.1938)	0.0000	3	(1.9186)	01/06/2025
600380.SH	12/27/2024	SDB3260123314	9,600.00	1.5504	15,296.53	14,883.42	0.0000	4.3300	50.0000	0.0000	(5.5195)	(0.6201)	0.0000	3	(6.1396)	01/06/2025
600380.SH	12/26/2024	SDB3260123314	5,900.00	1.5450	9,092.53	9,115.39	0.0000	4.3300	50.0000	0.0000	(1.0936)	(0.1266)	0.0000	1	(1.2202)	01/06/2025
600380.SH	12/26/2024	SDB3260123314	24,600.00	1.5450	37,876.30	38,006.56	0.0000	4.3300	50.0000	0.0000	(4.5557)	(0.5279)	0.0000	1	(5.0835)	01/06/2025
600380.SH	12/26/2024	SDB3260123314	17,400.00	1.5450	27,170.57	26,882.69	0.0000	4.3300	50.0000	0.0000	(3.2680)	(0.3734)	0.0000	1	(3.6414)	01/06/2025
600380.SH	12/26/2024	SDB3260123314	7,800.00	1.5450	12,208.12	12,050.86	0.0000	4.3300	50.0000	0.0000	(1.4684)	(0.1674)	0.0000	1	(1.6357)	01/06/2025
600380.SH	12/26/2024	SDB3260123314	7,000.00	1.5450	10,933.42	10,814.87	0.0000	4.3300	50.0000	0.0000	(1.3150)	(0.1502)	0.0000	1	(1.4653)	01/06/2025
600380.SH	12/26/2024	SDB3260123314	1,300.00	1.5450	2,029.91	2,008.48	0.0000	4.3300	50.0000	0.0000	(0.2442)	(0.0279)	0.0000	1	(0.2720)	01/06/2025
600380.SH	12/26/2024	SDB3260123314	6,500.00	1.5450	10,285.53	10,042.38	0.0000	4.3300	50.0000	0.0000	(1.2371)	(0.1395)	0.0000	1	(1.3766)	01/06/2025
600380.SH	12/26/2024	SDB3260123314	24,200.00	1.5450	38,133.54	37,388.56	0.0000	4.3300	50.0000	0.0000	(4.5866)	(0.5193)	0.0000	1	(5.1059)	01/06/2025
600380.SH	12/26/2024	SDB3260123314	2,900.00	1.5450	4,609.85	4,480.45	0.0000	4.3300	50.0000	0.0000	(0.5545)	(0.0622)	0.0000	1	(0.6167)	01/06/2025
600380.SH	12/26/2024	SDB3260123314	6,100.00	1.5450	9,702.01	9,424.39	0.0000	4.3300	50.0000	0.0000	(1.1669)	(0.1309)	0.0000	1	(1.2978)	01/06/2025
600380.SH	12/26/2024	SDB3260123314	2,800.00	1.5450	4,494.76	4,325.95	0.0000	4.3300	50.0000	0.0000	(0.5406)	(0.0601)	0.0000	1	(0.6007)	01/06/2025
600380.SH	12/26/2024	SDB3260123314	1,000.00	1.5450	1,610.25	1,544.98	0.0000	4.3300	50.0000	0.0000	(0.1937)	(0.0215)	0.0000	1	(0.2151)	01/06/2025
600380.SH	12/26/2024	SDB3260123314	4,200.00	1.5450	6,692.23	6,488.92	0.0000	4.3300	50.0000	0.0000	(0.8049)	(0.0901)	0.0000	1	(0.8951)	01/06/2025
600380.SH	12/26/2024	SDB3260123314	8,900.00	1.5450	14,181.16	13,750.34	0.0000	4.3300	50.0000	0.0000	(1.7057)	(0.1910)	0.0000	1	(1.8967)	01/06/2025
600380.SH	12/26/2024	SDB3260123314	10,800.00	1.5450	17,208.60	16,685.81	0.0000	4.3300	50.0000	0.0000	(2.0698)	(0.2317)	0.0000	1	(2.3016)	01/06/2025
600380.SH	12/26/2024	SDB3260123314	17,500.00	1.5450	27,884.31	27,037.19	0.0000	4.3300	50.0000	0.0000	(3.3539)	(0.3755)	0.0000	1	(3.7294)	01/06/2025
600380.SH	12/26/2024	SDB3260123314	3,700.00	1.5450	5,895.54	5,716.43	0.0000	4.3300	50.0000	0.0000	(0.7091)	(0.0794)	0.0000	1	(0.7885)	01/06/2025
600380.SH	12/26/2024	SDB3260123314	200.00	1.5450	318.68	309.00	0.0000	4.3300	50.0000	0.0000	(0.0383)	(0.0043)	0.0000	1	(0.0426)	01/06/2025
600380.SH	12/26/2024	SDB3260123314	6,700.00	1.5450	10,675.71	10,351.38	0.0000	4.3300	50.0000	0.0000	(1.2841)	(0.1438)	0.0000	1	(1.4278)	01/06/2025
600380.SH	12/26/2024	SDB3260123314	8,100.00	1.5450	12,906.45	12,514.35	0.0000	4.3300	50.0000	0.0000	(1.5524)	(0.1738)	0.0000	1	(1.7262)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
JOINCARE PHARMACEUTICAL GROUP INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600380.SH	12/26/2024	SDB3260123314	1,700.00	1.5450	2,708.76	2,626.47	0.0000	4.3300	50.0000	0.0000	(0.3258)	(0.0365)	0.0000	1	(0.3623)	01/06/2025
600380.SH	12/26/2024	SDB3260123314	400.00	1.5450	637.36	617.99	0.0000	4.3300	50.0000	0.0000	(0.0767)	(0.0086)	0.0000	1	(0.0852)	01/06/2025
600380.SH	12/26/2024	SDB3260123314	300.00	1.5450	478.02	463.49	0.0000	4.3300	50.0000	0.0000	(0.0575)	(0.0064)	0.0000	1	(0.0639)	01/06/2025
600380.SH	12/26/2024	SDB3260123314	800.00	1.5450	1,274.71	1,235.99	0.0000	4.3300	50.0000	0.0000	(0.1533)	(0.0172)	0.0000	1	(0.1705)	01/06/2025
600380.SH	12/26/2024	SDB3260123314	600.00	1.5450	956.03	926.99	0.0000	4.3300	50.0000	0.0000	(0.1150)	(0.0129)	0.0000	1	(0.1279)	01/06/2025
600380.SH	12/26/2024	SDB3260123314	200.00	1.5450	318.68	309.00	0.0000	4.3300	50.0000	0.0000	(0.0383)	(0.0043)	0.0000	1	(0.0426)	01/06/2025
600380.SH	12/26/2024	SDB3260123314	11,200.00	1.5450	17,845.96	17,303.80	0.0000	4.3300	50.0000	0.0000	(2.1465)	(0.2403)	0.0000	1	(2.3868)	01/06/2025
600380.SH	12/26/2024	SDB3260123314	20,800.00	1.5450	33,142.49	32,135.63	0.0000	4.3300	50.0000	0.0000	(3.9863)	(0.4463)	0.0000	1	(4.4326)	01/06/2025
600380.SH	12/26/2024	SDB3260123314	8,700.00	1.5450	13,862.48	13,441.34	0.0000	4.3300	50.0000	0.0000	(1.6673)	(0.1867)	0.0000	1	(1.8540)	01/06/2025
600380.SH	12/26/2024	SDB3260123314	9,900.00	1.5450	15,774.55	15,295.32	0.0000	4.3300	50.0000	0.0000	(1.8973)	(0.2124)	0.0000	1	(2.1098)	01/06/2025
600380.SH	12/26/2024	SDB3260123314	1,800.00	1.5450	2,868.10	2,780.97	0.0000	4.3300	50.0000	0.0000	(0.3450)	(0.0386)	0.0000	1	(0.3836)	01/06/2025
600380.SH	12/26/2024	SDB3260123314	3,700.00	1.5450	5,895.54	5,716.43	0.0000	4.3300	50.0000	0.0000	(0.7091)	(0.0794)	0.0000	1	(0.7885)	01/06/2025
600380.SH	12/26/2024	SDB3260123314	8,900.00	1.5450	14,181.16	13,750.34	0.0000	4.3300	50.0000	0.0000	(1.7057)	(0.1910)	0.0000	1	(1.8967)	01/06/2025
600380.SH	12/26/2024	SDB3260123314	24,300.00	1.5450	38,719.35	37,543.06	0.0000	4.3300	50.0000	0.0000	(4.6571)	(0.5214)	0.0000	1	(5.1785)	01/06/2025
600380.SH	12/26/2024	SDB3260123314	25,800.00	1.5450	41,109.44	39,860.54	0.0000	4.3300	50.0000	0.0000	(4.9446)	(0.5538)	0.0000	1	(5.4982)	01/06/2025
600380.SH	12/26/2024	SDB3260123314	300.00	1.5450	478.02	463.49	0.0000	4.3300	50.0000	0.0000	(0.0575)	(0.0064)	0.0000	1	(0.0639)	01/06/2025
600380.SH	12/26/2024	SDB3260123314	24,300.00	1.5450	38,719.35	37,543.06	0.0000	4.3300	50.0000	0.0000	(4.6571)	(0.5214)	0.0000	1	(5.1785)	01/06/2025
600380.SH	12/26/2024	SDB3260123314	9,500.00	1.5450	15,137.20	14,677.33	0.0000	4.3300	50.0000	0.0000	(1.8207)	(0.2039)	0.0000	1	(2.0245)	01/06/2025
600380.SH	12/26/2024	SDB3260123314	3,000.00	1.5450	4,780.17	4,634.95	0.0000	4.3300	50.0000	0.0000	(0.5749)	(0.0644)	0.0000	1	(0.6393)	01/06/2025
600380.SH	12/26/2024	SDB3260123314	9,600.00	1.5450	15,296.53	14,831.83	0.0000	4.3300	50.0000	0.0000	(1.8398)	(0.2060)	0.0000	1	(2.0458)	01/06/2025
600380.SH	12/24/2024	SDB3260123314	5,900.00	1.5450	9,092.53	9,115.39	0.0000	4.3300	50.0000	0.0000	(2.1873)	(0.2532)	0.0000	2	(2.4405)	01/06/2025
600380.SH	12/24/2024	SDB3260123314	24,600.00	1.5450	37,876.30	38,006.56	0.0000	4.3300	50.0000	0.0000	(9.1114)	(1.0557)	0.0000	2	(10.1671)	01/06/2025
600380.SH	12/24/2024	SDB3260123314	17,400.00	1.5450	27,170.57	26,882.69	0.0000	4.3300	50.0000	0.0000	(6.5360)	(0.7467)	0.0000	2	(7.2828)	01/06/2025
600380.SH	12/24/2024	SDB3260123314	7,800.00	1.5450	12,208.12	12,050.86	0.0000	4.3300	50.0000	0.0000	(2.9367)	(0.3347)	0.0000	2	(3.2715)	01/06/2025
600380.SH	12/24/2024	SDB3260123314	7,000.00	1.5450	10,933.42	10,814.87	0.0000	4.3300	50.0000	0.0000	(2.6301)	(0.3004)	0.0000	2	(2.9305)	01/06/2025
600380.SH	12/24/2024	SDB3260123314	1,300.00	1.5450	2,029.91	2,008.48	0.0000	4.3300	50.0000	0.0000	(0.4883)	(0.0558)	0.0000	2	(0.5441)	01/06/2025
600380.SH	12/24/2024	SDB3260123314	6,500.00	1.5450	10,285.53	10,042.38	0.0000	4.3300	50.0000	0.0000	(2.4742)	(0.2790)	0.0000	2	(2.7532)	01/06/2025
600380.SH	12/24/2024	SDB3260123314	24,200.00	1.5450	38,133.54	37,388.56	0.0000	4.3300	50.0000	0.0000	(9.1732)	(1.0386)	0.0000	2	(10.2118)	01/06/2025
600380.SH	12/24/2024	SDB3260123314	2,900.00	1.5450	4,609.85	4,480.45	0.0000	4.3300	50.0000	0.0000	(1.1089)	(0.1245)	0.0000	2	(1.2334)	01/06/2025
600380.SH	12/24/2024	SDB3260123314	6,100.00	1.5450	9,702.01	9,424.39	0.0000	4.3300	50.0000	0.0000	(2.3339)	(0.2618)	0.0000	2	(2.5957)	01/06/2025
600380.SH	12/24/2024	SDB3260123314	2,800.00	1.5450	4,494.76	4,325.95	0.0000	4.3300	50.0000	0.0000	(1.0812)	(0.1202)	0.0000	2	(1.2014)	01/06/2025
600380.SH	12/24/2024	SDB3260123314	1,000.00	1.5450	1,610.25	1,544.98	0.0000	4.3300	50.0000	0.0000	(0.3874)	(0.0429)	0.0000	2	(0.4303)	01/06/2025
600380.SH	12/24/2024	SDB3260123314	4,200.00	1.5450	6,692.23	6,488.92	0.0000	4.3300	50.0000	0.0000	(1.6099)	(0.1802)	0.0000	2	(1.7901)	01/06/2025
600380.SH	12/24/2024	SDB3260123314	8,900.00	1.5450	14,181.16	13,750.34	0.0000	4.3300	50.0000	0.0000	(3.4114)	(0.3820)	0.0000	2	(3.7933)	01/06/2025
600380.SH	12/24/2024	SDB3260123314	10,800.00	1.5450	17,208.60	16,685.81	0.0000	4.3300	50.0000	0.0000	(4.1396)	(0.4635)	0.0000	2	(4.6031)	01/06/2025
600380.SH	12/24/2024	SDB3260123314	17,500.00	1.5450	27,884.31	27,037.19	0.0000	4.3300	50.0000	0.0000	(6.7077)	(0.7510)	0.0000	2	(7.4588)	01/06/2025
600380.SH	12/24/2024	SDB3260123314	3,700.00	1.5450	5,895.54	5,716.43	0.0000	4.3300	50.0000	0.0000	(1.4182)	(0.1588)	0.0000	2	(1.5770)	01/06/2025
600380.SH	12/24/2024	SDB3260123314	200.00	1.5450	318.68	309.00	0.0000	4.3300	50.0000	0.0000	(0.0767)	(0.0086)	0.0000	2	(0.0852)	01/06/2025
600380.SH	12/24/2024	SDB3260123314	6,700.00	1.5450	10,675.71	10,351.38	0.0000	4.3300	50.0000	0.0000	(2.5681)	(0.2875)	0.0000	2	(2.8556)	01/06/2025
600380.SH	12/24/2024	SDB3260123314	8,100.00	1.5450	12,906.45	12,514.35	0.0000	4.3300	50.0000	0.0000	(3.1047)	(0.3476)	0.0000	2	(3.4523)	01/06/2025
600380.SH	12/24/2024	SDB3260123314	1,700.00	1.5450	2,708.76	2,626.47	0.0000	4.3300	50.0000	0.0000	(0.6516)	(0.0730)	0.0000	2	(0.7246)	01/06/2025
600380.SH	12/24/2024	SDB3260123314	400.00	1.5450	637.36	617.99	0.0000	4.3300	50.0000	0.0000	(0.1533)	(0.0172)	0.0000	2	(0.1705)	01/06/2025
600380.SH	12/24/2024	SDB3260123314	300.00	1.5450	478.02	463.49	0.0000	4.3300	50.0000	0.0000	(0.1150)	(0.0129)	0.0000	2	(0.1279)	01/06/2025
600380.SH	12/24/2024	SDB3260123314	800.00	1.5450	1,274.71	1,235.99	0.0000	4.3300	50.0000	0.0000	(0.3066)	(0.0343)	0.0000	2	(0.3410)	01/06/2025
600380.SH	12/24/2024	SDB3260123314	600.00	1.5450	956.03	926.99	0.0000	4.3300	50.0000	0.0000	(0.2300)	(0.0257)	0.0000	2	(0.2557)	01/06/2025
600380.SH	12/24/2024	SDB3260123314	200.00	1.5450	318.68	309.00	0.0000	4.3300	50.0000	0.0000	(0.0767)	(0.0086)	0.0000	2	(0.0852)	01/06/2025
600380.SH	12/24/2024	SDB3260123314	11,200.00	1.5450	17,845.96	17,303.80	0.0000	4.3300	50.0000	0.0000	(4.2929)	(0.4807)	0.0000	2	(4.7736)	01/06/2025
600380.SH	12/24/2024	SDB3260123314	20,800.00	1.5450	33,142.49	32,135.63	0.0000	4.3300	50.0000	0.0000	(7.9726)	(0.8927)	0.0000	2	(8.8653)	01/06/2025
600380.SH	12/24/2024	SDB3260123314	8,700.00	1.5450	13,862.48	13,441.34	0.0000	4.3300	50.0000	0.0000	(3.3347)	(0.3734)	0.0000	2	(3.7081)	01/06/2025
600380.SH	12/24/2024	SDB3260123314	9,900.00	1.5450	15,774.55	15,295.32	0.0000	4.3300	50.0000	0.0000	(3.7947)	(0.4249)	0.0000	2	(4.2195)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
JOINCARE PHARMACEUTICAL GROUP INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600380.SH	12/24/2024	SDB3260123314	1,800.00	1.5450	2,868.10	2,780.97	0.0000	4.3300	50.0000	0.0000	(0.6899)	(0.0772)	0.0000	2	(0.7672)	01/06/2025
600380.SH	12/24/2024	SDB3260123314	3,700.00	1.5450	5,895.54	5,716.43	0.0000	4.3300	50.0000	0.0000	(1.4182)	(0.1588)	0.0000	2	(1.5770)	01/06/2025
600380.SH	12/24/2024	SDB3260123314	8,900.00	1.5450	14,181.16	13,750.34	0.0000	4.3300	50.0000	0.0000	(3.4114)	(0.3820)	0.0000	2	(3.7933)	01/06/2025
600380.SH	12/24/2024	SDB3260123314	24,300.00	1.5450	38,719.35	37,543.06	0.0000	4.3300	50.0000	0.0000	(9.3142)	(1.0429)	0.0000	2	(10.3570)	01/06/2025
600380.SH	12/24/2024	SDB3260123314	25,800.00	1.5450	41,109.44	39,860.54	0.0000	4.3300	50.0000	0.0000	(9.8891)	(1.1072)	0.0000	2	(10.9963)	01/06/2025
600380.SH	12/24/2024	SDB3260123314	300.00	1.5450	478.02	463.49	0.0000	4.3300	50.0000	0.0000	(0.1150)	(0.0129)	0.0000	2	(0.1279)	01/06/2025
600380.SH	12/24/2024	SDB3260123314	24,300.00	1.5450	38,719.35	37,543.06	0.0000	4.3300	50.0000	0.0000	(9.3142)	(1.0429)	0.0000	2	(10.3570)	01/06/2025
600380.SH	12/24/2024	SDB3260123314	9,500.00	1.5450	15,137.20	14,677.33	0.0000	4.3300	50.0000	0.0000	(3.6413)	(0.4077)	0.0000	2	(4.0490)	01/06/2025
600380.SH	12/24/2024	SDB3260123314	3,000.00	1.5450	4,780.17	4,634.95	0.0000	4.3300	50.0000	0.0000	(1.1499)	(0.1287)	0.0000	2	(1.2786)	01/06/2025
600380.SH	12/24/2024	SDB3260123314	9,800.00	1.5450	15,296.53	14,831.83	0.0000	4.3300	50.0000	0.0000	(3.6797)	(0.4120)	0.0000	2	(4.0917)	01/06/2025
600380.SH	12/23/2024	SDB3260123314	17,400.00	1.5555	27,170.57	27,065.18	0.0000	4.3300	50.0000	0.0000	(3.2680)	(0.3759)	0.0000	1	(3.6439)	01/06/2025
600380.SH	12/23/2024	SDB3260123314	7,800.00	1.5555	12,208.12	12,132.67	0.0000	4.3300	50.0000	0.0000	(1.4684)	(0.1685)	0.0000	1	(1.6369)	01/06/2025
600380.SH	12/23/2024	SDB3260123314	7,000.00	1.5555	10,933.42	10,888.29	0.0000	4.3300	50.0000	0.0000	(1.3150)	(0.1512)	0.0000	1	(1.4663)	01/06/2025
600380.SH	12/23/2024	SDB3260123314	1,300.00	1.5555	2,029.91	2,022.11	0.0000	4.3300	50.0000	0.0000	(0.2442)	(0.0281)	0.0000	1	(0.2722)	01/06/2025
600380.SH	12/23/2024	SDB3260123314	6,500.00	1.5555	10,285.53	10,110.56	0.0000	4.3300	50.0000	0.0000	(1.2371)	(0.1404)	0.0000	1	(1.3775)	01/06/2025
600380.SH	12/23/2024	SDB3260123314	24,200.00	1.5555	38,133.54	37,642.37	0.0000	4.3300	50.0000	0.0000	(4.5866)	(0.5228)	0.0000	1	(5.1094)	01/06/2025
600380.SH	12/23/2024	SDB3260123314	2,900.00	1.5555	4,609.85	4,510.86	0.0000	4.3300	50.0000	0.0000	(0.5545)	(0.0627)	0.0000	1	(0.6171)	01/06/2025
600380.SH	12/23/2024	SDB3260123314	6,100.00	1.5555	9,702.01	9,488.37	0.0000	4.3300	50.0000	0.0000	(1.1669)	(0.1318)	0.0000	1	(1.2987)	01/06/2025
600380.SH	12/23/2024	SDB3260123314	2,800.00	1.5555	4,494.76	4,355.32	0.0000	4.3300	50.0000	0.0000	(0.5406)	(0.0605)	0.0000	1	(0.6011)	01/06/2025
600380.SH	12/23/2024	SDB3260123314	1,000.00	1.5555	1,610.25	1,555.47	0.0000	4.3300	50.0000	0.0000	(0.1937)	(0.0216)	0.0000	1	(0.2153)	01/06/2025
600380.SH	12/23/2024	SDB3260123314	4,200.00	1.5555	6,692.23	6,532.97	0.0000	4.3300	50.0000	0.0000	(0.8049)	(0.0907)	0.0000	1	(0.8957)	01/06/2025
600380.SH	12/23/2024	SDB3260123314	8,900.00	1.5555	14,181.16	13,843.68	0.0000	4.3300	50.0000	0.0000	(1.7057)	(0.1923)	0.0000	1	(1.8980)	01/06/2025
600380.SH	12/23/2024	SDB3260123314	10,800.00	1.5555	17,208.60	16,799.08	0.0000	4.3300	50.0000	0.0000	(2.0698)	(0.2333)	0.0000	1	(2.3031)	01/06/2025
600380.SH	12/23/2024	SDB3260123314	17,500.00	1.5555	27,884.31	27,220.72	0.0000	4.3300	50.0000	0.0000	(3.3539)	(0.3781)	0.0000	1	(3.7319)	01/06/2025
600380.SH	12/23/2024	SDB3260123314	3,700.00	1.5555	5,895.54	5,755.24	0.0000	4.3300	50.0000	0.0000	(0.7091)	(0.0799)	0.0000	1	(0.7890)	01/06/2025
600380.SH	12/23/2024	SDB3260123314	200.00	1.5555	318.68	311.09	0.0000	4.3300	50.0000	0.0000	(0.0383)	(0.0043)	0.0000	1	(0.0427)	01/06/2025
600380.SH	12/23/2024	SDB3260123314	6,700.00	1.5555	10,675.71	10,421.65	0.0000	4.3300	50.0000	0.0000	(1.2841)	(0.1447)	0.0000	1	(1.4288)	01/06/2025
600380.SH	12/23/2024	SDB3260123314	8,100.00	1.5555	12,906.45	12,599.31	0.0000	4.3300	50.0000	0.0000	(1.5524)	(0.1750)	0.0000	1	(1.7273)	01/06/2025
600380.SH	12/23/2024	SDB3260123314	1,700.00	1.5555	2,708.76	2,644.30	0.0000	4.3300	50.0000	0.0000	(0.3258)	(0.0367)	0.0000	1	(0.3625)	01/06/2025
600380.SH	12/23/2024	SDB3260123314	400.00	1.5555	637.36	622.19	0.0000	4.3300	50.0000	0.0000	(0.0767)	(0.0086)	0.0000	1	(0.0853)	01/06/2025
600380.SH	12/23/2024	SDB3260123314	300.00	1.5555	478.02	466.64	0.0000	4.3300	50.0000	0.0000	(0.0575)	(0.0065)	0.0000	1	(0.0640)	01/06/2025
600380.SH	12/23/2024	SDB3260123314	800.00	1.5555	1,274.71	1,244.38	0.0000	4.3300	50.0000	0.0000	(0.1533)	(0.0173)	0.0000	1	(0.1706)	01/06/2025
600380.SH	12/23/2024	SDB3260123314	600.00	1.5555	956.03	933.28	0.0000	4.3300	50.0000	0.0000	(0.1150)	(0.0130)	0.0000	1	(0.1280)	01/06/2025
600380.SH	12/23/2024	SDB3260123314	200.00	1.5555	318.68	311.09	0.0000	4.3300	50.0000	0.0000	(0.0383)	(0.0043)	0.0000	1	(0.0427)	01/06/2025
600380.SH	12/23/2024	SDB3260123314	11,200.00	1.5555	17,845.96	17,421.26	0.0000	4.3300	50.0000	0.0000	(2.1465)	(0.2420)	0.0000	1	(2.3884)	01/06/2025
600380.SH	12/23/2024	SDB3260123314	20,800.00	1.5555	33,142.49	32,353.78	0.0000	4.3300	50.0000	0.0000	(3.9863)	(0.4494)	0.0000	1	(4.4357)	01/06/2025
600380.SH	12/23/2024	SDB3260123314	8,700.00	1.5555	13,862.48	13,532.59	0.0000	4.3300	50.0000	0.0000	(1.6673)	(0.1880)	0.0000	1	(1.8553)	01/06/2025
600380.SH	12/23/2024	SDB3260123314	9,900.00	1.5555	15,774.55	15,399.15	0.0000	4.3300	50.0000	0.0000	(1.8973)	(0.2139)	0.0000	1	(2.1112)	01/06/2025
600380.SH	12/23/2024	SDB3260123314	1,800.00	1.5555	2,868.10	2,799.85	0.0000	4.3300	50.0000	0.0000	(0.3450)	(0.0389)	0.0000	1	(0.3839)	01/06/2025
600380.SH	12/23/2024	SDB3260123314	3,700.00	1.5555	5,895.54	5,755.24	0.0000	4.3300	50.0000	0.0000	(0.7091)	(0.0799)	0.0000	1	(0.7890)	01/06/2025
600380.SH	12/23/2024	SDB3260123314	8,900.00	1.5555	14,181.16	13,843.68	0.0000	4.3300	50.0000	0.0000	(1.7057)	(0.1923)	0.0000	1	(1.8980)	01/06/2025
600380.SH	12/23/2024	SDB3260123314	24,300.00	1.5555	38,719.35	37,797.92	0.0000	4.3300	50.0000	0.0000	(4.6571)	(0.5250)	0.0000	1	(5.1820)	01/06/2025
600380.SH	12/23/2024	SDB3260123314	25,800.00	1.5555	41,109.44	40,131.13	0.0000	4.3300	50.0000	0.0000	(4.9446)	(0.5574)	0.0000	1	(5.5019)	01/06/2025
600380.SH	12/23/2024	SDB3260123314	300.00	1.5555	478.02	466.64	0.0000	4.3300	50.0000	0.0000	(0.0575)	(0.0065)	0.0000	1	(0.0640)	01/06/2025
600380.SH	12/23/2024	SDB3260123314	24,300.00	1.5555	38,719.35	37,797.92	0.0000	4.3300	50.0000	0.0000	(4.6571)	(0.5250)	0.0000	1	(5.1820)	01/06/2025
600380.SH	12/23/2024	SDB3260123314	9,500.00	1.5555	15,137.20	14,776.96	0.0000	4.3300	50.0000	0.0000	(1.8207)	(0.2052)	0.0000	1	(2.0259)	01/06/2025
600380.SH	12/23/2024	SDB3260123314	3,000.00	1.5555	4,780.17	4,666.41	0.0000	4.3300	50.0000	0.0000	(0.5749)	(0.0648)	0.0000	1	(0.6398)	01/06/2025
600380.SH	12/23/2024	SDB3260123314	9,800.00	1.5555	15,296.53	14,932.51	0.0000	4.3300	50.0000	0.0000	(1.8398)	(0.2074)	0.0000	1	(2.0472)	01/06/2025
600380.SH	12/20/2024	SDB3260123314	7,000.00	1.5593	10,933.42	10,914.92	0.0000	4.3300	50.0000	0.0000	(3.9451)	(0.4548)	0.0000	3	(4.3999)	01/06/2025
600380.SH	12/20/2024	SDB3260123314	1,300.00	1.5593	2,029.91	2,027.06	0.0000	4.3300	50.0000	0.0000	(0.7325)	(0.0845)	0.0000	3	(0.8169)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
JOINCARE PHARMACEUTICAL GROUP INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600380.SH	12/20/2024	SDB3260123314	6,500.00	1.5593	10,285.53	10,135.29	0.0000	4.3300	50.0000	0.0000	(3.7114)	(0.4223)	0.0000	3	(4.1337)	01/06/2025
600380.SH	12/20/2024	SDB3260123314	24,200.00	1.5593	38,133.54	37,734.46	0.0000	4.3300	50.0000	0.0000	(13.7599)	(1.5723)	0.0000	3	(15.3321)	01/06/2025
600380.SH	12/20/2024	SDB3260123314	2,900.00	1.5593	4,609.85	4,521.90	0.0000	4.3300	50.0000	0.0000	(1.6634)	(0.1884)	0.0000	3	(1.8518)	01/06/2025
600380.SH	12/20/2024	SDB3260123314	6,100.00	1.5593	9,702.01	9,511.58	0.0000	4.3300	50.0000	0.0000	(3.5008)	(0.3963)	0.0000	3	(3.8971)	01/06/2025
600380.SH	12/20/2024	SDB3260123314	2,800.00	1.5593	4,494.76	4,365.97	0.0000	4.3300	50.0000	0.0000	(1.6219)	(0.1819)	0.0000	3	(1.8038)	01/06/2025
600380.SH	12/20/2024	SDB3260123314	1,000.00	1.5593	1,610.25	1,559.28	0.0000	4.3300	50.0000	0.0000	(0.5810)	(0.0650)	0.0000	3	(0.6460)	01/06/2025
600380.SH	12/20/2024	SDB3260123314	4,200.00	1.5593	6,692.23	6,548.95	0.0000	4.3300	50.0000	0.0000	(2.4148)	(0.2729)	0.0000	3	(2.6877)	01/06/2025
600380.SH	12/20/2024	SDB3260123314	8,900.00	1.5593	14,181.16	13,877.55	0.0000	4.3300	50.0000	0.0000	(5.1170)	(0.5782)	0.0000	3	(5.6953)	01/06/2025
600380.SH	12/20/2024	SDB3260123314	10,800.00	1.5593	17,208.60	16,840.17	0.0000	4.3300	50.0000	0.0000	(6.2094)	(0.7017)	0.0000	3	(6.9111)	01/06/2025
600380.SH	12/20/2024	SDB3260123314	17,500.00	1.5593	27,884.31	27,287.31	0.0000	4.3300	50.0000	0.0000	(10.0616)	(1.1370)	0.0000	3	(11.1986)	01/06/2025
600380.SH	12/20/2024	SDB3260123314	3,700.00	1.5593	5,895.54	5,769.32	0.0000	4.3300	50.0000	0.0000	(2.1273)	(0.2404)	0.0000	3	(2.3677)	01/06/2025
600380.SH	12/20/2024	SDB3260123314	200.00	1.5593	318.68	311.86	0.0000	4.3300	50.0000	0.0000	(0.1150)	(0.0130)	0.0000	3	(0.1280)	01/06/2025
600380.SH	12/20/2024	SDB3260123314	6,700.00	1.5593	10,675.71	10,447.14	0.0000	4.3300	50.0000	0.0000	(3.8522)	(0.4353)	0.0000	3	(4.2874)	01/06/2025
600380.SH	12/20/2024	SDB3260123314	8,100.00	1.5593	12,906.45	12,630.13	0.0000	4.3300	50.0000	0.0000	(4.6571)	(0.5263)	0.0000	3	(5.1833)	01/06/2025
600380.SH	12/20/2024	SDB3260123314	1,700.00	1.5593	2,708.76	2,650.77	0.0000	4.3300	50.0000	0.0000	(0.9774)	(0.1104)	0.0000	3	(1.0879)	01/06/2025
600380.SH	12/20/2024	SDB3260123314	400.00	1.5593	637.36	623.71	0.0000	4.3300	50.0000	0.0000	(0.0260)	(0.0060)	0.0000	3	(0.2560)	01/06/2025
600380.SH	12/20/2024	SDB3260123314	300.00	1.5593	478.02	467.78	0.0000	4.3300	50.0000	0.0000	(0.1725)	(0.0195)	0.0000	3	(0.1920)	01/06/2025
600380.SH	12/20/2024	SDB3260123314	800.00	1.5593	1,274.71	1,247.42	0.0000	4.3300	50.0000	0.0000	(0.4600)	(0.0520)	0.0000	3	(0.5119)	01/06/2025
600380.SH	12/20/2024	SDB3260123314	600.00	1.5593	956.03	935.57	0.0000	4.3300	50.0000	0.0000	(0.3450)	(0.0390)	0.0000	3	(0.3840)	01/06/2025
600380.SH	12/20/2024	SDB3260123314	200.00	1.5593	318.68	311.86	0.0000	4.3300	50.0000	0.0000	(0.1150)	(0.0130)	0.0000	3	(0.1280)	01/06/2025
600380.SH	12/20/2024	SDB3260123314	11,200.00	1.5593	17,845.96	17,463.88	0.0000	4.3300	50.0000	0.0000	(6.4394)	(0.7277)	0.0000	3	(7.1671)	01/06/2025
600380.SH	12/20/2024	SDB3260123314	20,800.00	1.5593	33,142.49	32,432.92	0.0000	4.3300	50.0000	0.0000	(11.9589)	(1.3514)	0.0000	3	(13.3103)	01/06/2025
600380.SH	12/20/2024	SDB3260123314	8,700.00	1.5593	13,862.48	13,565.69	0.0000	4.3300	50.0000	0.0000	(5.0020)	(0.5652)	0.0000	3	(5.5673)	01/06/2025
600380.SH	12/20/2024	SDB3260123314	9,900.00	1.5593	15,774.55	15,436.82	0.0000	4.3300	50.0000	0.0000	(5.6920)	(0.6432)	0.0000	3	(6.3352)	01/06/2025
600380.SH	12/20/2024	SDB3260123314	1,800.00	1.5593	2,868.10	2,806.70	0.0000	4.3300	50.0000	0.0000	(1.0349)	(0.1169)	0.0000	3	(1.1519)	01/06/2025
600380.SH	12/20/2024	SDB3260123314	3,700.00	1.5593	5,895.54	5,769.32	0.0000	4.3300	50.0000	0.0000	(2.1273)	(0.2404)	0.0000	3	(2.3677)	01/06/2025
600380.SH	12/20/2024	SDB3260123314	8,900.00	1.5593	14,181.16	13,877.55	0.0000	4.3300	50.0000	0.0000	(5.1170)	(0.5782)	0.0000	3	(5.6953)	01/06/2025
600380.SH	12/20/2024	SDB3260123314	24,300.00	1.5593	38,719.35	37,890.38	0.0000	4.3300	50.0000	0.0000	(13.9712)	(1.5788)	0.0000	3	(15.5500)	01/06/2025
600380.SH	12/20/2024	SDB3260123314	25,800.00	1.5593	41,109.44	40,229.29	0.0000	4.3300	50.0000	0.0000	(14.8337)	(1.6762)	0.0000	3	(16.5099)	01/06/2025
600380.SH	12/20/2024	SDB3260123314	300.00	1.5593	478.02	467.78	0.0000	4.3300	50.0000	0.0000	(0.1725)	(0.0195)	0.0000	3	(0.1920)	01/06/2025
600380.SH	12/20/2024	SDB3260123314	24,300.00	1.5593	38,719.35	37,890.38	0.0000	4.3300	50.0000	0.0000	(13.9712)	(1.5788)	0.0000	3	(15.5500)	01/06/2025
600380.SH	12/20/2024	SDB3260123314	9,500.00	1.5593	15,137.20	14,813.11	0.0000	4.3300	50.0000	0.0000	(5.4620)	(0.6172)	0.0000	3	(6.0792)	01/06/2025
600380.SH	12/20/2024	SDB3260123314	3,000.00	1.5593	4,780.17	4,677.82	0.0000	4.3300	50.0000	0.0000	(1.7248)	(0.1949)	0.0000	3	(1.9198)	01/06/2025
600380.SH	12/20/2024	SDB3260123314	9,600.00	1.5593	15,296.53	14,969.04	0.0000	4.3300	50.0000	0.0000	(5.5195)	(0.6237)	0.0000	3	(6.1432)	01/06/2025
600380.SH	12/19/2024	SDB3260123314	6,500.00	1.5685	10,285.53	10,195.06	0.0000	4.5800	50.0000	0.0000	(1.3085)	(0.1416)	0.0000	1	(1.4501)	01/06/2025
600380.SH	12/19/2024	SDB3260123314	24,200.00	1.5685	38,133.54	37,957.00	0.0000	4.5800	50.0000	0.0000	(4.8514)	(0.5272)	0.0000	1	(5.3786)	01/06/2025
600380.SH	12/19/2024	SDB3260123314	2,900.00	1.5685	4,609.85	4,548.57	0.0000	4.5800	50.0000	0.0000	(0.5865)	(0.0632)	0.0000	1	(0.6497)	01/06/2025
600380.SH	12/19/2024	SDB3260123314	6,100.00	1.5685	9,702.01	9,567.67	0.0000	4.5800	50.0000	0.0000	(1.2343)	(0.1329)	0.0000	1	(1.3672)	01/06/2025
600380.SH	12/19/2024	SDB3260123314	2,800.00	1.5685	4,494.76	4,391.72	0.0000	4.5800	50.0000	0.0000	(0.5718)	(0.0610)	0.0000	1	(0.6328)	01/06/2025
600380.SH	12/19/2024	SDB3260123314	1,000.00	1.5685	1,610.25	1,568.47	0.0000	4.5800	50.0000	0.0000	(0.2049)	(0.0218)	0.0000	1	(0.2266)	01/06/2025
600380.SH	12/19/2024	SDB3260123314	4,200.00	1.5685	6,692.23	6,587.58	0.0000	4.5800	50.0000	0.0000	(0.8514)	(0.0915)	0.0000	1	(0.9429)	01/06/2025
600380.SH	12/19/2024	SDB3260123314	8,900.00	1.5685	14,181.16	13,959.39	0.0000	4.5800	50.0000	0.0000	(1.8042)	(0.1939)	0.0000	1	(1.9980)	01/06/2025
600380.SH	12/19/2024	SDB3260123314	10,800.00	1.5685	17,208.60	16,939.49	0.0000	4.5800	50.0000	0.0000	(2.1893)	(0.2353)	0.0000	1	(2.4246)	01/06/2025
600380.SH	12/19/2024	SDB3260123314	17,500.00	1.5685	27,884.31	27,448.24	0.0000	4.5800	50.0000	0.0000	(3.5475)	(0.3812)	0.0000	1	(3.9287)	01/06/2025
600380.SH	12/19/2024	SDB3260123314	3,700.00	1.5685	5,895.54	5,803.34	0.0000	4.5800	50.0000	0.0000	(0.7500)	(0.0806)	0.0000	1	(0.8306)	01/06/2025
600380.SH	12/19/2024	SDB3260123314	200.00	1.5685	318.68	313.69	0.0000	4.5800	50.0000	0.0000	(0.0405)	(0.0044)	0.0000	1	(0.0449)	01/06/2025
600380.SH	12/19/2024	SDB3260123314	6,700.00	1.5685	10,675.71	10,508.76	0.0000	4.5800	50.0000	0.0000	(1.3582)	(0.1460)	0.0000	1	(1.5041)	01/06/2025
600380.SH	12/19/2024	SDB3260123314	8,100.00	1.5685	12,906.45	12,704.62	0.0000	4.5800	50.0000	0.0000	(1.6420)	(0.1765)	0.0000	1	(1.8184)	01/06/2025
600380.SH	12/19/2024	SDB3260123314	1,700.00	1.5685	2,708.76	2,666.40	0.0000	4.5800	50.0000	0.0000	(0.3446)	(0.0370)	0.0000	1	(0.3816)	01/06/2025
600380.SH	12/19/2024	SDB3260123314	400.00	1.5685	637.36	627.39	0.0000	4.5800	50.0000	0.0000	(0.0811)	(0.0087)	0.0000	1	(0.0898)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
JOINCARE PHARMACEUTICAL GROUP INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600380.SH	12/19/2024	SDB3260123314	300.00	1.5685	478.02	470.54	0.0000	4.5800	50.0000	0.0000	(0.0608)	(0.0065)	0.0000	1	(0.0673)	01/06/2025
600380.SH	12/19/2024	SDB3260123314	800.00	1.5685	1,274.71	1,254.78	0.0000	4.5800	50.0000	0.0000	(0.1622)	(0.0174)	0.0000	1	(0.1796)	01/06/2025
600380.SH	12/19/2024	SDB3260123314	600.00	1.5685	956.03	941.08	0.0000	4.5800	50.0000	0.0000	(0.1216)	(0.0131)	0.0000	1	(0.1347)	01/06/2025
600380.SH	12/19/2024	SDB3260123314	200.00	1.5685	318.68	313.69	0.0000	4.5800	50.0000	0.0000	(0.0405)	(0.0044)	0.0000	1	(0.0449)	01/06/2025
600380.SH	12/19/2024	SDB3260123314	11,200.00	1.5685	17,845.96	17,566.88	0.0000	4.5800	50.0000	0.0000	(2.2704)	(0.2440)	0.0000	1	(2.5144)	01/06/2025
600380.SH	12/19/2024	SDB3260123314	20,800.00	1.5685	33,142.49	32,624.20	0.0000	4.5800	50.0000	0.0000	(4.2165)	(0.4531)	0.0000	1	(4.6696)	01/06/2025
600380.SH	12/19/2024	SDB3260123314	8,700.00	1.5685	13,862.48	13,645.70	0.0000	4.5800	50.0000	0.0000	(1.7636)	(0.1895)	0.0000	1	(1.9531)	01/06/2025
600380.SH	12/19/2024	SDB3260123314	9,900.00	1.5685	15,774.55	15,527.86	0.0000	4.5800	50.0000	0.0000	(2.0069)	(0.2157)	0.0000	1	(2.2225)	01/06/2025
600380.SH	12/19/2024	SDB3260123314	1,800.00	1.5685	2,868.10	2,823.25	0.0000	4.5800	50.0000	0.0000	(0.3649)	(0.0392)	0.0000	1	(0.4041)	01/06/2025
600380.SH	12/19/2024	SDB3260123314	3,700.00	1.5685	5,895.54	5,803.34	0.0000	4.5800	50.0000	0.0000	(0.7500)	(0.0806)	0.0000	1	(0.8306)	01/06/2025
600380.SH	12/19/2024	SDB3260123314	8,900.00	1.5685	14,181.16	13,959.39	0.0000	4.5800	50.0000	0.0000	(1.8042)	(0.1939)	0.0000	1	(1.9980)	01/06/2025
600380.SH	12/19/2024	SDB3260123314	24,300.00	1.5685	38,719.35	38,113.85	0.0000	4.5800	50.0000	0.0000	(4.9260)	(0.5294)	0.0000	1	(5.4553)	01/06/2025
600380.SH	12/19/2024	SDB3260123314	25,800.00	1.5685	41,109.44	40,466.55	0.0000	4.5800	50.0000	0.0000	(5.2300)	(0.5620)	0.0000	1	(5.7921)	01/06/2025
600380.SH	12/19/2024	SDB3260123314	300.00	1.5685	478.02	470.54	0.0000	4.5800	50.0000	0.0000	(0.0608)	(0.0065)	0.0000	1	(0.0673)	01/06/2025
600380.SH	12/19/2024	SDB3260123314	24,300.00	1.5685	38,719.35	38,113.85	0.0000	4.5800	50.0000	0.0000	(4.9260)	(0.5294)	0.0000	1	(5.4553)	01/06/2025
600380.SH	12/19/2024	SDB3260123314	9,500.00	1.5685	15,137.20	14,900.47	0.0000	4.5800	50.0000	0.0000	(1.9258)	(0.2070)	0.0000	1	(2.1327)	01/06/2025
600380.SH	12/19/2024	SDB3260123314	3,000.00	1.5685	4,780.17	4,705.41	0.0000	4.5800	50.0000	0.0000	(0.6081)	(0.0654)	0.0000	1	(0.6735)	01/06/2025
600380.SH	12/19/2024	SDB3260123314	9,600.00	1.5685	15,296.53	15,057.32	0.0000	4.5800	50.0000	0.0000	(1.9461)	(0.2091)	0.0000	1	(2.1552)	01/06/2025
600380.SH	12/18/2024	SDB3260123314	2,900.00	1.5819	4,609.85	4,587.54	0.0000	4.5800	50.0000	0.0000	(0.5865)	(0.0637)	0.0000	1	(0.6502)	01/06/2025
600380.SH	12/18/2024	SDB3260123314	6,100.00	1.5819	9,702.01	9,649.66	0.0000	4.5800	50.0000	0.0000	(1.2343)	(0.1340)	0.0000	1	(1.3683)	01/06/2025
600380.SH	12/18/2024	SDB3260123314	2,800.00	1.5819	4,494.76	4,429.35	0.0000	4.5800	50.0000	0.0000	(0.5718)	(0.0615)	0.0000	1	(0.6334)	01/06/2025
600380.SH	12/18/2024	SDB3260123314	1,000.00	1.5819	1,610.25	1,581.91	0.0000	4.5800	50.0000	0.0000	(0.2049)	(0.0220)	0.0000	1	(0.2268)	01/06/2025
600380.SH	12/18/2024	SDB3260123314	4,200.00	1.5819	6,692.23	6,644.03	0.0000	4.5800	50.0000	0.0000	(0.8514)	(0.0923)	0.0000	1	(0.9437)	01/06/2025
600380.SH	12/18/2024	SDB3260123314	8,900.00	1.5819	14,181.16	14,079.02	0.0000	4.5800	50.0000	0.0000	(1.8042)	(0.1955)	0.0000	1	(1.9997)	01/06/2025
600380.SH	12/18/2024	SDB3260123314	10,800.00	1.5819	17,208.60	17,084.65	0.0000	4.5800	50.0000	0.0000	(2.1893)	(0.2373)	0.0000	1	(2.4266)	01/06/2025
600380.SH	12/18/2024	SDB3260123314	17,500.00	1.5819	27,884.31	27,683.46	0.0000	4.5800	50.0000	0.0000	(3.5475)	(0.3845)	0.0000	1	(3.9320)	01/06/2025
600380.SH	12/18/2024	SDB3260123314	3,700.00	1.5819	5,895.54	5,853.07	0.0000	4.5800	50.0000	0.0000	(0.7500)	(0.0813)	0.0000	1	(0.8313)	01/06/2025
600380.SH	12/18/2024	SDB3260123314	200.00	1.5819	318.68	316.38	0.0000	4.5800	50.0000	0.0000	(0.0405)	(0.0044)	0.0000	1	(0.0449)	01/06/2025
600380.SH	12/18/2024	SDB3260123314	6,700.00	1.5819	10,675.71	10,598.81	0.0000	4.5800	50.0000	0.0000	(1.3582)	(0.1472)	0.0000	1	(1.5054)	01/06/2025
600380.SH	12/18/2024	SDB3260123314	8,100.00	1.5819	12,906.45	12,813.49	0.0000	4.5800	50.0000	0.0000	(1.6420)	(0.1780)	0.0000	1	(1.8200)	01/06/2025
600380.SH	12/18/2024	SDB3260123314	1,700.00	1.5819	2,708.76	2,689.25	0.0000	4.5800	50.0000	0.0000	(0.3446)	(0.0374)	0.0000	1	(0.3820)	01/06/2025
600380.SH	12/18/2024	SDB3260123314	400.00	1.5819	637.36	632.76	0.0000	4.5800	50.0000	0.0000	(0.0811)	(0.0088)	0.0000	1	(0.0899)	01/06/2025
600380.SH	12/18/2024	SDB3260123314	300.00	1.5819	478.02	474.57	0.0000	4.5800	50.0000	0.0000	(0.0608)	(0.0066)	0.0000	1	(0.0674)	01/06/2025
600380.SH	12/18/2024	SDB3260123314	800.00	1.5819	1,274.71	1,265.53	0.0000	4.5800	50.0000	0.0000	(0.1622)	(0.0176)	0.0000	1	(0.1797)	01/06/2025
600380.SH	12/18/2024	SDB3260123314	600.00	1.5819	956.03	949.15	0.0000	4.5800	50.0000	0.0000	(0.1216)	(0.0132)	0.0000	1	(0.1348)	01/06/2025
600380.SH	12/18/2024	SDB3260123314	200.00	1.5819	318.68	316.38	0.0000	4.5800	50.0000	0.0000	(0.0405)	(0.0044)	0.0000	1	(0.0449)	01/06/2025
600380.SH	12/18/2024	SDB3260123314	11,200.00	1.5819	17,845.96	17,717.41	0.0000	4.5800	50.0000	0.0000	(2.2704)	(0.2461)	0.0000	1	(2.5165)	01/06/2025
600380.SH	12/18/2024	SDB3260123314	20,800.00	1.5819	33,142.49	32,903.77	0.0000	4.5800	50.0000	0.0000	(4.2165)	(0.4570)	0.0000	1	(4.6735)	01/06/2025
600380.SH	12/18/2024	SDB3260123314	8,700.00	1.5819	13,862.48	13,762.63	0.0000	4.5800	50.0000	0.0000	(1.7636)	(0.1911)	0.0000	1	(1.9548)	01/06/2025
600380.SH	12/18/2024	SDB3260123314	9,900.00	1.5819	15,774.55	15,660.93	0.0000	4.5800	50.0000	0.0000	(2.0069)	(0.2175)	0.0000	1	(2.2244)	01/06/2025
600380.SH	12/18/2024	SDB3260123314	1,800.00	1.5819	2,868.10	2,847.44	0.0000	4.5800	50.0000	0.0000	(0.3649)	(0.0395)	0.0000	1	(0.4044)	01/06/2025
600380.SH	12/18/2024	SDB3260123314	3,700.00	1.5819	5,895.54	5,853.07	0.0000	4.5800	50.0000	0.0000	(0.7500)	(0.0813)	0.0000	1	(0.8313)	01/06/2025
600380.SH	12/18/2024	SDB3260123314	8,900.00	1.5819	14,181.16	14,079.02	0.0000	4.5800	50.0000	0.0000	(1.8042)	(0.1955)	0.0000	1	(1.9997)	01/06/2025
600380.SH	12/18/2024	SDB3260123314	24,300.00	1.5819	38,719.35	38,440.46	0.0000	4.5800	50.0000	0.0000	(4.9260)	(0.5339)	0.0000	1	(5.4599)	01/06/2025
600380.SH	12/18/2024	SDB3260123314	25,800.00	1.5819	41,109.44	40,813.33	0.0000	4.5800	50.0000	0.0000	(5.2300)	(0.5669)	0.0000	1	(5.7969)	01/06/2025
600380.SH	12/18/2024	SDB3260123314	300.00	1.5819	478.02	474.57	0.0000	4.5800	50.0000	0.0000	(0.0608)	(0.0066)	0.0000	1	(0.0674)	01/06/2025
600380.SH	12/18/2024	SDB3260123314	24,300.00	1.5819	38,719.35	38,440.46	0.0000	4.5800	50.0000	0.0000	(4.9260)	(0.5339)	0.0000	1	(5.4599)	01/06/2025
600380.SH	12/18/2024	SDB3260123314	9,500.00	1.5819	15,137.20	15,028.16	0.0000	4.5800	50.0000	0.0000	(1.9258)	(0.2087)	0.0000	1	(2.1345)	01/06/2025
600380.SH	12/18/2024	SDB3260123314	3,000.00	1.5819	4,780.17	4,745.74	0.0000	4.5800	50.0000	0.0000	(0.6081)	(0.0659)	0.0000	1	(0.6741)	01/06/2025
600380.SH	12/18/2024	SDB3260123314	9,600.00	1.5819	15,296.53	15,186.36	0.0000	4.5800	50.0000	0.0000	(1.9461)	(0.2109)	0.0000	1	(2.1570)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
JOINCARE PHARMACEUTICAL GROUP INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600380.SH	12/17/2024	SDB3260123314	2,800.00	1.6130	4,494.76	4,516.29	0.0000	4.5800	50.0000	0.0000	(0.5718)	(0.0627)	0.0000	1	(0.6346)	01/06/2025
600380.SH	12/17/2024	SDB3260123314	1,000.00	1.6130	1,610.25	1,612.96	0.0000	4.5800	50.0000	0.0000	(0.2049)	(0.0224)	0.0000	1	(0.2273)	01/06/2025
600380.SH	12/17/2024	SDB3260123314	4,200.00	1.6130	6,692.23	6,774.43	0.0000	4.5800	50.0000	0.0000	(0.8514)	(0.0941)	0.0000	1	(0.9455)	01/06/2025
600380.SH	12/17/2024	SDB3260123314	8,900.00	1.6130	14,181.16	14,355.34	0.0000	4.5800	50.0000	0.0000	(1.8042)	(0.1994)	0.0000	1	(2.0035)	01/06/2025
600380.SH	12/17/2024	SDB3260123314	10,800.00	1.6130	17,208.60	17,419.96	0.0000	4.5800	50.0000	0.0000	(2.1893)	(0.2419)	0.0000	1	(2.4313)	01/06/2025
600380.SH	12/17/2024	SDB3260123314	17,500.00	1.6130	27,884.31	28,226.78	0.0000	4.5800	50.0000	0.0000	(3.5475)	(0.3920)	0.0000	1	(3.9395)	01/06/2025
600380.SH	12/17/2024	SDB3260123314	3,700.00	1.6130	5,895.54	5,967.95	0.0000	4.5800	50.0000	0.0000	(0.7500)	(0.0829)	0.0000	1	(0.8329)	01/06/2025
600380.SH	12/17/2024	SDB3260123314	200.00	1.6130	318.68	322.59	0.0000	4.5800	50.0000	0.0000	(0.0405)	(0.0045)	0.0000	1	(0.0450)	01/06/2025
600380.SH	12/17/2024	SDB3260123314	6,700.00	1.6130	10,675.71	10,806.83	0.0000	4.5800	50.0000	0.0000	(1.3582)	(0.1501)	0.0000	1	(1.5083)	01/06/2025
600380.SH	12/17/2024	SDB3260123314	8,100.00	1.6130	12,906.45	13,064.97	0.0000	4.5800	50.0000	0.0000	(1.6420)	(0.1815)	0.0000	1	(1.8234)	01/06/2025
600380.SH	12/17/2024	SDB3260123314	1,700.00	1.6130	2,708.76	2,742.03	0.0000	4.5800	50.0000	0.0000	(0.3446)	(0.0381)	0.0000	1	(0.3827)	01/06/2025
600380.SH	12/17/2024	SDB3260123314	400.00	1.6130	637.36	645.18	0.0000	4.5800	50.0000	0.0000	(0.0811)	(0.0090)	0.0000	1	(0.0900)	01/06/2025
600380.SH	12/17/2024	SDB3260123314	300.00	1.6130	478.02	483.89	0.0000	4.5800	50.0000	0.0000	(0.0608)	(0.0067)	0.0000	1	(0.0675)	01/06/2025
600380.SH	12/17/2024	SDB3260123314	800.00	1.6130	1,274.71	1,290.37	0.0000	4.5800	50.0000	0.0000	(0.1622)	(0.0179)	0.0000	1	(0.1801)	01/06/2025
600380.SH	12/17/2024	SDB3260123314	600.00	1.6130	956.03	967.78	0.0000	4.5800	50.0000	0.0000	(0.1216)	(0.0134)	0.0000	1	(0.1351)	01/06/2025
600380.SH	12/17/2024	SDB3260123314	200.00	1.6130	318.68	322.59	0.0000	4.5800	50.0000	0.0000	(0.0405)	(0.0045)	0.0000	1	(0.0450)	01/06/2025
600380.SH	12/17/2024	SDB3260123314	11,200.00	1.6130	17,845.96	18,065.14	0.0000	4.5800	50.0000	0.0000	(2.2704)	(0.2509)	0.0000	1	(2.5213)	01/06/2025
600380.SH	12/17/2024	SDB3260123314	20,800.00	1.6130	33,142.49	33,549.55	0.0000	4.5800	50.0000	0.0000	(4.2165)	(0.4660)	0.0000	1	(4.6824)	01/06/2025
600380.SH	12/17/2024	SDB3260123314	8,700.00	1.6130	13,862.48	14,032.74	0.0000	4.5800	50.0000	0.0000	(1.7636)	(0.1949)	0.0000	1	(1.9585)	01/06/2025
600380.SH	12/17/2024	SDB3260123314	9,900.00	1.6130	15,774.55	15,968.29	0.0000	4.5800	50.0000	0.0000	(2.0069)	(0.2218)	0.0000	1	(2.2287)	01/06/2025
600380.SH	12/17/2024	SDB3260123314	1,800.00	1.6130	2,868.10	2,903.33	0.0000	4.5800	50.0000	0.0000	(0.3649)	(0.0403)	0.0000	1	(0.4052)	01/06/2025
600380.SH	12/17/2024	SDB3260123314	3,700.00	1.6130	5,895.54	5,967.95	0.0000	4.5800	50.0000	0.0000	(0.7500)	(0.0829)	0.0000	1	(0.8329)	01/06/2025
600380.SH	12/17/2024	SDB3260123314	8,900.00	1.6130	14,181.16	14,355.34	0.0000	4.5800	50.0000	0.0000	(1.8042)	(0.1994)	0.0000	1	(2.0035)	01/06/2025
600380.SH	12/17/2024	SDB3260123314	24,300.00	1.6130	38,719.35	39,194.90	0.0000	4.5800	50.0000	0.0000	(4.9260)	(0.5444)	0.0000	1	(5.4703)	01/06/2025
600380.SH	12/17/2024	SDB3260123314	25,800.00	1.6130	41,109.44	41,614.34	0.0000	4.5800	50.0000	0.0000	(5.2300)	(0.5780)	0.0000	1	(5.8080)	01/06/2025
600380.SH	12/17/2024	SDB3260123314	300.00	1.6130	478.02	483.89	0.0000	4.5800	50.0000	0.0000	(0.0608)	(0.0067)	0.0000	1	(0.0675)	01/06/2025
600380.SH	12/17/2024	SDB3260123314	24,300.00	1.6130	38,719.35	39,194.90	0.0000	4.5800	50.0000	0.0000	(4.9260)	(0.5444)	0.0000	1	(5.4703)	01/06/2025
600380.SH	12/17/2024	SDB3260123314	9,500.00	1.6130	15,137.20	15,323.11	0.0000	4.5800	50.0000	0.0000	(1.9258)	(0.2128)	0.0000	1	(2.1386)	01/06/2025
600380.SH	12/17/2024	SDB3260123314	3,000.00	1.6130	4,780.17	4,838.88	0.0000	4.5800	50.0000	0.0000	(0.6081)	(0.0672)	0.0000	1	(0.6754)	01/06/2025
600380.SH	12/17/2024	SDB3260123314	9,600.00	1.6130	15,296.53	15,484.41	0.0000	4.5800	50.0000	0.0000	(1.9461)	(0.2151)	0.0000	1	(2.1611)	01/06/2025
600380.SH	12/16/2024	SDB3260123314	2,800.00	1.5972	4,494.76	4,472.04	0.0000	4.5800	50.0000	0.0000	(0.5718)	(0.0621)	0.0000	1	(0.6339)	01/06/2025
600380.SH	12/16/2024	SDB3260123314	1,000.00	1.5972	1,610.25	1,597.16	0.0000	4.5800	50.0000	0.0000	(0.2049)	(0.0222)	0.0000	1	(0.2270)	01/06/2025
600380.SH	12/16/2024	SDB3260123314	4,200.00	1.5972	6,692.23	6,708.06	0.0000	4.5800	50.0000	0.0000	(0.8514)	(0.0932)	0.0000	1	(0.9446)	01/06/2025
600380.SH	12/16/2024	SDB3260123314	8,900.00	1.5972	14,181.16	14,214.69	0.0000	4.5800	50.0000	0.0000	(1.8042)	(0.1974)	0.0000	1	(2.0016)	01/06/2025
600380.SH	12/16/2024	SDB3260123314	10,800.00	1.5972	17,208.60	17,249.28	0.0000	4.5800	50.0000	0.0000	(2.1893)	(0.2396)	0.0000	1	(2.4289)	01/06/2025
600380.SH	12/16/2024	SDB3260123314	17,500.00	1.5972	27,884.31	27,950.23	0.0000	4.5800	50.0000	0.0000	(3.5475)	(0.3882)	0.0000	1	(3.9357)	01/06/2025
600380.SH	12/16/2024	SDB3260123314	3,700.00	1.5972	5,895.54	5,909.48	0.0000	4.5800	50.0000	0.0000	(0.7500)	(0.0821)	0.0000	1	(0.8321)	01/06/2025
600380.SH	12/16/2024	SDB3260123314	200.00	1.5972	318.68	319.43	0.0000	4.5800	50.0000	0.0000	(0.0405)	(0.0044)	0.0000	1	(0.0450)	01/06/2025
600380.SH	12/16/2024	SDB3260123314	6,700.00	1.5972	10,675.71	10,700.95	0.0000	4.5800	50.0000	0.0000	(1.3582)	(0.1486)	0.0000	1	(1.5068)	01/06/2025
600380.SH	12/16/2024	SDB3260123314	8,100.00	1.5972	12,906.45	12,936.96	0.0000	4.5800	50.0000	0.0000	(1.6420)	(0.1797)	0.0000	1	(1.8217)	01/06/2025
600380.SH	12/16/2024	SDB3260123314	1,700.00	1.5972	2,708.76	2,715.17	0.0000	4.5800	50.0000	0.0000	(0.3446)	(0.0377)	0.0000	1	(0.3823)	01/06/2025
600380.SH	12/16/2024	SDB3260123314	400.00	1.5972	637.36	638.86	0.0000	4.5800	50.0000	0.0000	(0.0811)	(0.0089)	0.0000	1	(0.0900)	01/06/2025
600380.SH	12/16/2024	SDB3260123314	300.00	1.5972	478.02	479.15	0.0000	4.5800	50.0000	0.0000	(0.0608)	(0.0067)	0.0000	1	(0.0675)	01/06/2025
600380.SH	12/16/2024	SDB3260123314	800.00	1.5972	1,274.71	1,277.72	0.0000	4.5800	50.0000	0.0000	(0.1622)	(0.0177)	0.0000	1	(0.1799)	01/06/2025
600380.SH	12/16/2024	SDB3260123314	600.00	1.5972	956.03	958.29	0.0000	4.5800	50.0000	0.0000	(0.1216)	(0.0133)	0.0000	1	(0.1349)	01/06/2025
600380.SH	12/16/2024	SDB3260123314	200.00	1.5972	318.68	319.43	0.0000	4.5800	50.0000	0.0000	(0.0405)	(0.0044)	0.0000	1	(0.0450)	01/06/2025
600380.SH	12/16/2024	SDB3260123314	11,200.00	1.5972	17,845.96	17,888.15	0.0000	4.5800	50.0000	0.0000	(2.2704)	(0.2484)	0.0000	1	(2.5188)	01/06/2025
600380.SH	12/16/2024	SDB3260123314	20,800.00	1.5972	33,142.49	33,220.84	0.0000	4.5800	50.0000	0.0000	(4.2165)	(0.4614)	0.0000	1	(4.6779)	01/06/2025
600380.SH	12/16/2024	SDB3260123314	8,700.00	1.5972	13,862.48	13,895.26	0.0000	4.5800	50.0000	0.0000	(1.7636)	(0.1930)	0.0000	1	(1.9566)	01/06/2025
600380.SH	12/16/2024	SDB3260123314	9,900.00	1.5972	15,774.55	15,811.84	0.0000	4.5800	50.0000	0.0000	(2.0069)	(0.2196)	0.0000	1	(2.2265)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
JOINCARE PHARMACEUTICAL GROUP INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600380.SH	12/16/2024	SDB3260123314	1,800.00	1.5972	2,868.10	2,874.88	0.0000	4.5800	50.0000	0.0000	(0.3649)	(0.0399)	0.0000	1	(0.4048)	01/06/2025
600380.SH	12/16/2024	SDB3260123314	3,700.00	1.5972	5,895.54	5,909.48	0.0000	4.5800	50.0000	0.0000	(0.7500)	(0.0821)	0.0000	1	(0.8321)	01/06/2025
600380.SH	12/16/2024	SDB3260123314	8,900.00	1.5972	14,181.16	14,214.69	0.0000	4.5800	50.0000	0.0000	(1.8042)	(0.1974)	0.0000	1	(2.0016)	01/06/2025
600380.SH	12/16/2024	SDB3260123314	24,300.00	1.5972	38,719.35	38,810.89	0.0000	4.5800	50.0000	0.0000	(4.9260)	(0.5390)	0.0000	1	(5.4650)	01/06/2025
600380.SH	12/16/2024	SDB3260123314	25,800.00	1.5972	41,109.44	41,206.62	0.0000	4.5800	50.0000	0.0000	(5.2300)	(0.5723)	0.0000	1	(5.8023)	01/06/2025
600380.SH	12/16/2024	SDB3260123314	300.00	1.5972	478.02	479.15	0.0000	4.5800	50.0000	0.0000	(0.0608)	(0.0067)	0.0000	1	(0.0675)	01/06/2025
600380.SH	12/16/2024	SDB3260123314	24,300.00	1.5972	38,719.35	38,810.89	0.0000	4.5800	50.0000	0.0000	(4.9260)	(0.5390)	0.0000	1	(5.4650)	01/06/2025
600380.SH	12/16/2024	SDB3260123314	9,500.00	1.5972	15,137.20	15,172.98	0.0000	4.5800	50.0000	0.0000	(1.9258)	(0.2107)	0.0000	1	(2.1365)	01/06/2025
600380.SH	12/16/2024	SDB3260123314	3,000.00	1.5972	4,780.17	4,791.47	0.0000	4.5800	50.0000	0.0000	(0.6081)	(0.0665)	0.0000	1	(0.6747)	01/06/2025
600380.SH	12/16/2024	SDB3260123314	9,600.00	1.5972	15,296.53	15,332.70	0.0000	4.5800	50.0000	0.0000	(1.9461)	(0.2130)	0.0000	1	(2.1590)	01/06/2025
600380.SH	12/13/2024	SDB3260123314	2,800.00	1.5945	4,494.76	4,464.54	0.0000	4.5800	50.0000	0.0000	(1.7155)	(0.1860)	0.0000	3	(1.9015)	01/06/2025
600380.SH	12/13/2024	SDB3260123314	1,000.00	1.5945	1,610.25	1,594.48	0.0000	4.5800	50.0000	0.0000	(0.6146)	(0.0664)	0.0000	3	(0.6810)	01/06/2025
600380.SH	12/13/2024	SDB3260123314	4,200.00	1.5945	6,692.23	6,696.81	0.0000	4.5800	50.0000	0.0000	(2.5542)	(0.2790)	0.0000	3	(2.8332)	01/06/2025
600380.SH	12/13/2024	SDB3260123314	8,900.00	1.5945	14,181.16	14,190.85	0.0000	4.5800	50.0000	0.0000	(5.4125)	(0.5913)	0.0000	3	(6.0038)	01/06/2025
600380.SH	12/13/2024	SDB3260123314	10,800.00	1.5945	17,208.60	17,220.36	0.0000	4.5800	50.0000	0.0000	(6.5679)	(0.7175)	0.0000	3	(7.2855)	01/06/2025
600380.SH	12/13/2024	SDB3260123314	17,500.00	1.5945	27,884.31	27,903.37	0.0000	4.5800	50.0000	0.0000	(10.6425)	(1.1626)	0.0000	3	(11.8052)	01/06/2025
600380.SH	12/13/2024	SDB3260123314	3,700.00	1.5945	5,895.54	5,899.57	0.0000	4.5800	50.0000	0.0000	(2.2501)	(0.2458)	0.0000	3	(2.4959)	01/06/2025
600380.SH	12/13/2024	SDB3260123314	200.00	1.5945	318.68	318.90	0.0000	4.5800	50.0000	0.0000	(0.1216)	(0.0133)	0.0000	3	(0.1349)	01/06/2025
600380.SH	12/13/2024	SDB3260123314	6,700.00	1.5945	10,675.71	10,683.00	0.0000	4.5800	50.0000	0.0000	(4.0746)	(0.4451)	0.0000	3	(4.5197)	01/06/2025
600380.SH	12/13/2024	SDB3260123314	8,100.00	1.5945	12,906.45	12,915.27	0.0000	4.5800	50.0000	0.0000	(4.9260)	(0.5381)	0.0000	3	(5.4641)	01/06/2025
600380.SH	12/13/2024	SDB3260123314	1,700.00	1.5945	2,708.76	2,710.61	0.0000	4.5800	50.0000	0.0000	(1.0338)	(0.1129)	0.0000	3	(1.1468)	01/06/2025
600380.SH	12/13/2024	SDB3260123314	400.00	1.5945	637.36	637.79	0.0000	4.5800	50.0000	0.0000	(0.2433)	(0.0266)	0.0000	3	(0.2698)	01/06/2025
600380.SH	12/13/2024	SDB3260123314	300.00	1.5945	478.02	478.34	0.0000	4.5800	50.0000	0.0000	(0.1824)	(0.0199)	0.0000	3	(0.2024)	01/06/2025
600380.SH	12/13/2024	SDB3260123314	800.00	1.5945	1,274.71	1,275.58	0.0000	4.5800	50.0000	0.0000	(0.4865)	(0.0531)	0.0000	3	(0.5397)	01/06/2025
600380.SH	12/13/2024	SDB3260123314	600.00	1.5945	956.03	956.69	0.0000	4.5800	50.0000	0.0000	(0.3649)	(0.0399)	0.0000	3	(0.4047)	01/06/2025
600380.SH	12/13/2024	SDB3260123314	200.00	1.5945	318.68	318.90	0.0000	4.5800	50.0000	0.0000	(0.1216)	(0.0133)	0.0000	3	(0.1349)	01/06/2025
600380.SH	12/13/2024	SDB3260123314	11,200.00	1.5945	17,845.96	17,858.15	0.0000	4.5800	50.0000	0.0000	(6.8112)	(0.7441)	0.0000	3	(7.5553)	01/06/2025
600380.SH	12/13/2024	SDB3260123314	20,800.00	1.5945	33,142.49	33,165.14	0.0000	4.5800	50.0000	0.0000	(12.6494)	(1.3819)	0.0000	3	(14.0313)	01/06/2025
600380.SH	12/13/2024	SDB3260123314	8,700.00	1.5945	13,862.48	13,871.96	0.0000	4.5800	50.0000	0.0000	(5.2908)	(0.5780)	0.0000	3	(5.8688)	01/06/2025
600380.SH	12/13/2024	SDB3260123314	9,900.00	1.5945	15,774.55	15,785.33	0.0000	4.5800	50.0000	0.0000	(6.0206)	(0.6577)	0.0000	3	(6.6783)	01/06/2025
600380.SH	12/13/2024	SDB3260123314	1,800.00	1.5945	2,868.10	2,870.06	0.0000	4.5800	50.0000	0.0000	(1.0947)	(0.1196)	0.0000	3	(1.2142)	01/06/2025
600380.SH	12/13/2024	SDB3260123314	3,700.00	1.5945	5,895.54	5,899.57	0.0000	4.5800	50.0000	0.0000	(2.2501)	(0.2458)	0.0000	3	(2.4959)	01/06/2025
600380.SH	12/13/2024	SDB3260123314	8,900.00	1.5945	14,181.16	14,190.85	0.0000	4.5800	50.0000	0.0000	(5.4125)	(0.5913)	0.0000	3	(6.0038)	01/06/2025
600380.SH	12/13/2024	SDB3260123314	24,300.00	1.5945	38,719.35	38,745.82	0.0000	4.5800	50.0000	0.0000	(14.7779)	(1.6144)	0.0000	3	(16.3923)	01/06/2025
600380.SH	12/13/2024	SDB3260123314	25,800.00	1.5945	41,109.44	41,137.53	0.0000	4.5800	50.0000	0.0000	(15.6901)	(1.7141)	0.0000	3	(17.4042)	01/06/2025
600380.SH	12/13/2024	SDB3260123314	300.00	1.5945	478.02	478.34	0.0000	4.5800	50.0000	0.0000	(0.1824)	(0.0199)	0.0000	3	(0.2024)	01/06/2025
600380.SH	12/13/2024	SDB3260123314	24,300.00	1.5945	38,719.35	38,745.82	0.0000	4.5800	50.0000	0.0000	(14.7779)	(1.6144)	0.0000	3	(16.3923)	01/06/2025
600380.SH	12/13/2024	SDB3260123314	9,500.00	1.5945	15,137.20	15,147.54	0.0000	4.5800	50.0000	0.0000	(5.7774)	(0.6311)	0.0000	3	(6.4085)	01/06/2025
600380.SH	12/13/2024	SDB3260123314	3,000.00	1.5945	4,780.17	4,783.43	0.0000	4.5800	50.0000	0.0000	(1.8244)	(0.1993)	0.0000	3	(2.0237)	01/06/2025
600380.SH	12/13/2024	SDB3260123314	9,600.00	1.5945	15,296.53	15,306.99	0.0000	4.5800	50.0000	0.0000	(5.8382)	(0.6378)	0.0000	3	(6.4760)	01/06/2025
600380.SH	12/12/2024	SDB3260123314	4,200.00	1.5867	6,692.23	6,664.29	0.0000	4.5800	50.0000	0.0000	(0.8514)	(0.0926)	0.0000	1	(0.9440)	01/06/2025
600380.SH	12/12/2024	SDB3260123314	8,900.00	1.5867	14,181.16	14,121.95	0.0000	4.5800	50.0000	0.0000	(1.8042)	(0.1961)	0.0000	1	(2.0003)	01/06/2025
600380.SH	12/12/2024	SDB3260123314	10,800.00	1.5867	17,208.60	17,136.75	0.0000	4.5800	50.0000	0.0000	(2.1893)	(0.2380)	0.0000	1	(2.4273)	01/06/2025
600380.SH	12/12/2024	SDB3260123314	17,500.00	1.5867	27,884.31	27,767.88	0.0000	4.5800	50.0000	0.0000	(3.5475)	(0.3857)	0.0000	1	(3.9332)	01/06/2025
600380.SH	12/12/2024	SDB3260123314	3,700.00	1.5867	5,895.54	5,870.92	0.0000	4.5800	50.0000	0.0000	(0.7500)	(0.0815)	0.0000	1	(0.8316)	01/06/2025
600380.SH	12/12/2024	SDB3260123314	200.00	1.5867	318.68	317.35	0.0000	4.5800	50.0000	0.0000	(0.0405)	(0.0044)	0.0000	1	(0.0450)	01/06/2025
600380.SH	12/12/2024	SDB3260123314	6,700.00	1.5867	10,675.71	10,631.13	0.0000	4.5800	50.0000	0.0000	(1.3582)	(0.1477)	0.0000	1	(1.5058)	01/06/2025
600380.SH	12/12/2024	SDB3260123314	8,100.00	1.5867	12,906.45	12,852.56	0.0000	4.5800	50.0000	0.0000	(1.6420)	(0.1785)	0.0000	1	(1.8205)	01/06/2025
600380.SH	12/12/2024	SDB3260123314	1,700.00	1.5867	2,708.76	2,697.45	0.0000	4.5800	50.0000	0.0000	(0.3446)	(0.0375)	0.0000	1	(0.3821)	01/06/2025
600380.SH	12/12/2024	SDB3260123314	400.00	1.5867	637.36	634.69	0.0000	4.5800	50.0000	0.0000	(0.0811)	(0.0088)	0.0000	1	(0.0899)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
JOINCARE PHARMACEUTICAL GROUP INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600380.SH	12/12/2024	SDB3260123314	300.00	1.5867	478.02	476.02	0.0000	4.5800	50.0000	0.0000	(0.0608)	(0.0066)	0.0000	1	(0.0674)	01/06/2025
600380.SH	12/12/2024	SDB3260123314	800.00	1.5867	1,274.71	1,269.39	0.0000	4.5800	50.0000	0.0000	(0.1622)	(0.0176)	0.0000	1	(0.1798)	01/06/2025
600380.SH	12/12/2024	SDB3260123314	600.00	1.5867	956.03	952.04	0.0000	4.5800	50.0000	0.0000	(0.1216)	(0.0132)	0.0000	1	(0.1349)	01/06/2025
600380.SH	12/12/2024	SDB3260123314	200.00	1.5867	318.68	317.35	0.0000	4.5800	50.0000	0.0000	(0.0405)	(0.0044)	0.0000	1	(0.0450)	01/06/2025
600380.SH	12/12/2024	SDB3260123314	11,200.00	1.5867	17,845.96	17,771.44	0.0000	4.5800	50.0000	0.0000	(2.2704)	(0.2468)	0.0000	1	(2.5172)	01/06/2025
600380.SH	12/12/2024	SDB3260123314	20,800.00	1.5867	33,142.49	33,004.11	0.0000	4.5800	50.0000	0.0000	(4.2165)	(0.4584)	0.0000	1	(4.6749)	01/06/2025
600380.SH	12/12/2024	SDB3260123314	8,700.00	1.5867	13,862.48	13,804.60	0.0000	4.5800	50.0000	0.0000	(1.7636)	(0.1917)	0.0000	1	(1.9553)	01/06/2025
600380.SH	12/12/2024	SDB3260123314	9,900.00	1.5867	15,774.55	15,708.69	0.0000	4.5800	50.0000	0.0000	(2.0069)	(0.2182)	0.0000	1	(2.2250)	01/06/2025
600380.SH	12/12/2024	SDB3260123314	1,800.00	1.5867	2,868.10	2,856.12	0.0000	4.5800	50.0000	0.0000	(0.3649)	(0.0397)	0.0000	1	(0.4046)	01/06/2025
600380.SH	12/12/2024	SDB3260123314	3,700.00	1.5867	5,895.54	5,870.92	0.0000	4.5800	50.0000	0.0000	(0.7500)	(0.0815)	0.0000	1	(0.8316)	01/06/2025
600380.SH	12/12/2024	SDB3260123314	8,900.00	1.5867	14,181.16	14,121.95	0.0000	4.5800	50.0000	0.0000	(1.8042)	(0.1961)	0.0000	1	(2.0003)	01/06/2025
600380.SH	12/12/2024	SDB3260123314	24,300.00	1.5867	38,719.35	38,557.68	0.0000	4.5800	50.0000	0.0000	(4.9260)	(0.5355)	0.0000	1	(5.4615)	01/06/2025
600380.SH	12/12/2024	SDB3260123314	25,800.00	1.5867	41,109.44	40,937.79	0.0000	4.5800	50.0000	0.0000	(5.2300)	(0.5686)	0.0000	1	(5.7986)	01/06/2025
600380.SH	12/12/2024	SDB3260123314	300.00	1.5867	478.02	476.02	0.0000	4.5800	50.0000	0.0000	(0.0608)	(0.0066)	0.0000	1	(0.0674)	01/06/2025
600380.SH	12/12/2024	SDB3260123314	24,300.00	1.5867	38,719.35	38,557.68	0.0000	4.5800	50.0000	0.0000	(4.9260)	(0.5355)	0.0000	1	(5.4615)	01/06/2025
600380.SH	12/12/2024	SDB3260123314	9,500.00	1.5867	15,137.20	15,073.99	0.0000	4.5800	50.0000	0.0000	(1.9258)	(0.2094)	0.0000	1	(2.1351)	01/06/2025
600380.SH	12/12/2024	SDB3260123314	3,000.00	1.5867	4,780.17	4,760.21	0.0000	4.5800	50.0000	0.0000	(0.6081)	(0.0661)	0.0000	1	(0.6743)	01/06/2025
600380.SH	12/12/2024	SDB3260123314	9,600.00	1.5867	15,296.53	15,232.67	0.0000	4.5800	50.0000	0.0000	(1.9461)	(0.2116)	0.0000	1	(2.1576)	01/06/2025
600380.SH	12/11/2024	SDB3260123314	4,200.00	1.5916	6,692.23	6,684.56	0.0000	4.5800	50.0000	0.0000	(0.8514)	(0.0928)	0.0000	1	(0.9442)	01/06/2025
600380.SH	12/11/2024	SDB3260123314	8,900.00	1.5916	14,181.16	14,164.91	0.0000	4.5800	50.0000	0.0000	(1.8042)	(0.1967)	0.0000	1	(2.0009)	01/06/2025
600380.SH	12/11/2024	SDB3260123314	10,800.00	1.5916	17,208.60	17,188.88	0.0000	4.5800	50.0000	0.0000	(2.1893)	(0.2387)	0.0000	1	(2.4281)	01/06/2025
600380.SH	12/11/2024	SDB3260123314	17,500.00	1.5916	27,884.31	27,852.35	0.0000	4.5800	50.0000	0.0000	(3.5475)	(0.3868)	0.0000	1	(3.9343)	01/06/2025
600380.SH	12/11/2024	SDB3260123314	3,700.00	1.5916	5,895.54	5,888.78	0.0000	4.5800	50.0000	0.0000	(0.7500)	(0.0818)	0.0000	1	(0.8318)	01/06/2025
600380.SH	12/11/2024	SDB3260123314	200.00	1.5916	318.68	318.31	0.0000	4.5800	50.0000	0.0000	(0.0405)	(0.0044)	0.0000	1	(0.0450)	01/06/2025
600380.SH	12/11/2024	SDB3260123314	6,700.00	1.5916	10,675.71	10,663.47	0.0000	4.5800	50.0000	0.0000	(1.3582)	(0.1481)	0.0000	1	(1.5063)	01/06/2025
600380.SH	12/11/2024	SDB3260123314	8,100.00	1.5916	12,906.45	12,891.66	0.0000	4.5800	50.0000	0.0000	(1.6420)	(0.1791)	0.0000	1	(1.8210)	01/06/2025
600380.SH	12/11/2024	SDB3260123314	1,700.00	1.5916	2,708.76	2,705.66	0.0000	4.5800	50.0000	0.0000	(0.3446)	(0.0376)	0.0000	1	(0.3822)	01/06/2025
600380.SH	12/11/2024	SDB3260123314	400.00	1.5916	637.36	636.63	0.0000	4.5800	50.0000	0.0000	(0.0811)	(0.0088)	0.0000	1	(0.0899)	01/06/2025
600380.SH	12/11/2024	SDB3260123314	300.00	1.5916	478.02	477.47	0.0000	4.5800	50.0000	0.0000	(0.0608)	(0.0066)	0.0000	1	(0.0674)	01/06/2025
600380.SH	12/11/2024	SDB3260123314	800.00	1.5916	1,274.71	1,273.25	0.0000	4.5800	50.0000	0.0000	(0.1622)	(0.0177)	0.0000	1	(0.1799)	01/06/2025
600380.SH	12/11/2024	SDB3260123314	600.00	1.5916	956.03	954.94	0.0000	4.5800	50.0000	0.0000	(0.1216)	(0.0133)	0.0000	1	(0.1349)	01/06/2025
600380.SH	12/11/2024	SDB3260123314	200.00	1.5916	318.68	318.31	0.0000	4.5800	50.0000	0.0000	(0.0405)	(0.0044)	0.0000	1	(0.0450)	01/06/2025
600380.SH	12/11/2024	SDB3260123314	11,200.00	1.5916	17,845.96	17,825.51	0.0000	4.5800	50.0000	0.0000	(2.2704)	(0.2476)	0.0000	1	(2.5180)	01/06/2025
600380.SH	12/11/2024	SDB3260123314	20,800.00	1.5916	33,142.49	33,104.51	0.0000	4.5800	50.0000	0.0000	(4.2165)	(0.4598)	0.0000	1	(4.6762)	01/06/2025
600380.SH	12/11/2024	SDB3260123314	8,700.00	1.5916	13,862.48	13,846.60	0.0000	4.5800	50.0000	0.0000	(1.7636)	(0.1923)	0.0000	1	(1.9559)	01/06/2025
600380.SH	12/11/2024	SDB3260123314	9,900.00	1.5916	15,774.55	15,756.47	0.0000	4.5800	50.0000	0.0000	(2.0069)	(0.2188)	0.0000	1	(2.2257)	01/06/2025
600380.SH	12/11/2024	SDB3260123314	1,800.00	1.5916	2,868.10	2,864.81	0.0000	4.5800	50.0000	0.0000	(0.3649)	(0.0398)	0.0000	1	(0.4047)	01/06/2025
600380.SH	12/11/2024	SDB3260123314	3,700.00	1.5916	5,895.54	5,888.78	0.0000	4.5800	50.0000	0.0000	(0.7500)	(0.0818)	0.0000	1	(0.8318)	01/06/2025
600380.SH	12/11/2024	SDB3260123314	8,900.00	1.5916	14,181.16	14,164.91	0.0000	4.5800	50.0000	0.0000	(1.8042)	(0.1967)	0.0000	1	(2.0009)	01/06/2025
600380.SH	12/11/2024	SDB3260123314	24,300.00	1.5916	38,719.35	38,674.98	0.0000	4.5800	50.0000	0.0000	(4.9260)	(0.5372)	0.0000	1	(5.4631)	01/06/2025
600380.SH	12/11/2024	SDB3260123314	25,800.00	1.5916	41,109.44	41,062.33	0.0000	4.5800	50.0000	0.0000	(5.2300)	(0.5703)	0.0000	1	(5.8003)	01/06/2025
600380.SH	12/11/2024	SDB3260123314	300.00	1.5916	478.02	477.47	0.0000	4.5800	50.0000	0.0000	(0.0608)	(0.0066)	0.0000	1	(0.0674)	01/06/2025
600380.SH	12/11/2024	SDB3260123314	24,300.00	1.5916	38,719.35	38,674.98	0.0000	4.5800	50.0000	0.0000	(4.9260)	(0.5372)	0.0000	1	(5.4631)	01/06/2025
600380.SH	12/11/2024	SDB3260123314	9,500.00	1.5916	15,137.20	15,119.85	0.0000	4.5800	50.0000	0.0000	(1.9258)	(0.2100)	0.0000	1	(2.1358)	01/06/2025
600380.SH	12/11/2024	SDB3260123314	3,000.00	1.5916	4,780.17	4,774.69	0.0000	4.5800	50.0000	0.0000	(0.6081)	(0.0663)	0.0000	1	(0.6745)	01/06/2025
600380.SH	12/11/2024	SDB3260123314	9,600.00	1.5916	15,296.53	15,279.00	0.0000	4.5800	50.0000	0.0000	(1.9461)	(0.2122)	0.0000	1	(2.1583)	01/06/2025
600380.SH	12/10/2024	SDB3260123314	4,200.00	1.5696	6,692.23	6,592.45	0.0000	4.5800	50.0000	0.0000	(0.8514)	(0.0916)	0.0000	1	(0.9430)	01/06/2025
600380.SH	12/10/2024	SDB3260123314	8,900.00	1.5696	14,181.16	13,969.71	0.0000	4.5800	50.0000	0.0000	(1.8042)	(0.1940)	0.0000	1	(1.9982)	01/06/2025
600380.SH	12/10/2024	SDB3260123314	10,800.00	1.5696	17,208.60	16,952.00	0.0000	4.5800	50.0000	0.0000	(2.1893)	(0.2354)	0.0000	1	(2.4248)	01/06/2025
600380.SH	12/10/2024	SDB3260123314	17,500.00	1.5696	27,884.31	27,468.53	0.0000	4.5800	50.0000	0.0000	(3.5475)	(0.3815)	0.0000	1	(3.9290)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
JOINCARE PHARMACEUTICAL GROUP INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600380.SH	12/10/2024	SDB3260123314	3,700.00	1.5696	5,895.54	5,807.63	0.0000	4.5800	50.0000	0.0000	(0.7500)	(0.0807)	0.0000	1	(0.8307)	01/06/2025
600380.SH	12/10/2024	SDB3260123314	200.00	1.5696	318.68	313.93	0.0000	4.5800	50.0000	0.0000	(0.0405)	(0.0044)	0.0000	1	(0.0449)	01/06/2025
600380.SH	12/10/2024	SDB3260123314	6,700.00	1.5696	10,675.71	10,516.52	0.0000	4.5800	50.0000	0.0000	(1.3582)	(0.1461)	0.0000	1	(1.5042)	01/06/2025
600380.SH	12/10/2024	SDB3260123314	8,100.00	1.5696	12,906.45	12,714.00	0.0000	4.5800	50.0000	0.0000	(1.6420)	(0.1766)	0.0000	1	(1.8186)	01/06/2025
600380.SH	12/10/2024	SDB3260123314	1,700.00	1.5696	2,708.76	2,668.37	0.0000	4.5800	50.0000	0.0000	(0.3446)	(0.0371)	0.0000	1	(0.3817)	01/06/2025
600380.SH	12/10/2024	SDB3260123314	400.00	1.5696	637.36	627.85	0.0000	4.5800	50.0000	0.0000	(0.0811)	(0.0087)	0.0000	1	(0.0898)	01/06/2025
600380.SH	12/10/2024	SDB3260123314	300.00	1.5696	478.02	470.89	0.0000	4.5800	50.0000	0.0000	(0.0608)	(0.0065)	0.0000	1	(0.0674)	01/06/2025
600380.SH	12/10/2024	SDB3260123314	800.00	1.5696	1,274.71	1,255.70	0.0000	4.5800	50.0000	0.0000	(0.1622)	(0.0174)	0.0000	1	(0.1796)	01/06/2025
600380.SH	12/10/2024	SDB3260123314	600.00	1.5696	956.03	941.78	0.0000	4.5800	50.0000	0.0000	(0.1216)	(0.0131)	0.0000	1	(0.1347)	01/06/2025
600380.SH	12/10/2024	SDB3260123314	200.00	1.5696	318.68	313.93	0.0000	4.5800	50.0000	0.0000	(0.0405)	(0.0044)	0.0000	1	(0.0449)	01/06/2025
600380.SH	12/10/2024	SDB3260123314	11,200.00	1.5696	17,845.96	17,579.86	0.0000	4.5800	50.0000	0.0000	(2.2704)	(0.2442)	0.0000	1	(2.5146)	01/06/2025
600380.SH	12/10/2024	SDB3260123314	20,800.00	1.5696	33,142.49	32,648.30	0.0000	4.5800	50.0000	0.0000	(4.2165)	(0.4534)	0.0000	1	(4.6699)	01/06/2025
600380.SH	12/10/2024	SDB3260123314	8,700.00	1.5696	13,862.48	13,655.78	0.0000	4.5800	50.0000	0.0000	(1.7636)	(0.1897)	0.0000	1	(1.9533)	01/06/2025
600380.SH	12/10/2024	SDB3260123314	9,900.00	1.5696	15,774.55	15,539.34	0.0000	4.5800	50.0000	0.0000	(2.0069)	(0.2158)	0.0000	1	(2.2227)	01/06/2025
600380.SH	12/10/2024	SDB3260123314	1,800.00	1.5696	2,868.10	2,825.33	0.0000	4.5800	50.0000	0.0000	(0.3649)	(0.0392)	0.0000	1	(0.4041)	01/06/2025
600380.SH	12/10/2024	SDB3260123314	3,700.00	1.5696	5,895.54	5,807.63	0.0000	4.5800	50.0000	0.0000	(0.7500)	(0.0807)	0.0000	1	(0.8307)	01/06/2025
600380.SH	12/10/2024	SDB3260123314	8,900.00	1.5696	14,181.16	13,969.71	0.0000	4.5800	50.0000	0.0000	(1.8042)	(0.1940)	0.0000	1	(1.9982)	01/06/2025
600380.SH	12/10/2024	SDB3260123314	24,300.00	1.5696	38,719.35	38,142.01	0.0000	4.5800	50.0000	0.0000	(4.9260)	(0.5298)	0.0000	1	(5.4557)	01/06/2025
600380.SH	12/10/2024	SDB3260123314	25,800.00	1.5696	41,109.44	40,496.45	0.0000	4.5800	50.0000	0.0000	(5.2300)	(0.5625)	0.0000	1	(5.7925)	01/06/2025
600380.SH	12/10/2024	SDB3260123314	300.00	1.5696	478.02	470.89	0.0000	4.5800	50.0000	0.0000	(0.0608)	(0.0065)	0.0000	1	(0.0674)	01/06/2025
600380.SH	12/10/2024	SDB3260123314	24,300.00	1.5696	38,719.35	38,142.01	0.0000	4.5800	50.0000	0.0000	(4.9260)	(0.5298)	0.0000	1	(5.4557)	01/06/2025
600380.SH	12/10/2024	SDB3260123314	9,500.00	1.5696	15,137.20	14,911.49	0.0000	4.5800	50.0000	0.0000	(1.9258)	(0.2071)	0.0000	1	(2.1329)	01/06/2025
600380.SH	12/10/2024	SDB3260123314	3,000.00	1.5696	4,780.17	4,708.89	0.0000	4.5800	50.0000	0.0000	(0.6081)	(0.0654)	0.0000	1	(0.6735)	01/06/2025
600380.SH	12/10/2024	SDB3260123314	9,600.00	1.5696	15,296.53	15,068.45	0.0000	4.5800	50.0000	0.0000	(1.9461)	(0.2093)	0.0000	1	(2.1553)	01/06/2025
600380.SH	12/09/2024	SDB3260123314	4,200.00	1.5649	6,692.23	6,572.41	0.0000	4.5800	50.0000	0.0000	(0.8514)	(0.0913)	0.0000	1	(0.9427)	01/06/2025
600380.SH	12/09/2024	SDB3260123314	8,900.00	1.5649	14,181.16	13,927.25	0.0000	4.5800	50.0000	0.0000	(1.8042)	(0.1934)	0.0000	1	(1.9976)	01/06/2025
600380.SH	12/09/2024	SDB3260123314	10,800.00	1.5649	17,208.60	16,900.48	0.0000	4.5800	50.0000	0.0000	(2.1893)	(0.2347)	0.0000	1	(2.4240)	01/06/2025
600380.SH	12/09/2024	SDB3260123314	17,500.00	1.5649	27,884.31	27,385.03	0.0000	4.5800	50.0000	0.0000	(3.5475)	(0.3803)	0.0000	1	(3.9279)	01/06/2025
600380.SH	12/09/2024	SDB3260123314	3,700.00	1.5649	5,895.54	5,789.98	0.0000	4.5800	50.0000	0.0000	(0.7500)	(0.0804)	0.0000	1	(0.8305)	01/06/2025
600380.SH	12/09/2024	SDB3260123314	200.00	1.5649	318.68	312.97	0.0000	4.5800	50.0000	0.0000	(0.0405)	(0.0043)	0.0000	1	(0.0449)	01/06/2025
600380.SH	12/09/2024	SDB3260123314	6,700.00	1.5649	10,675.71	10,484.56	0.0000	4.5800	50.0000	0.0000	(1.3582)	(0.1456)	0.0000	1	(1.5038)	01/06/2025
600380.SH	12/09/2024	SDB3260123314	8,100.00	1.5649	12,906.45	12,675.36	0.0000	4.5800	50.0000	0.0000	(1.6420)	(0.1760)	0.0000	1	(1.8180)	01/06/2025
600380.SH	12/09/2024	SDB3260123314	1,700.00	1.5649	2,708.76	2,660.26	0.0000	4.5800	50.0000	0.0000	(0.3446)	(0.0369)	0.0000	1	(0.3816)	01/06/2025
600380.SH	12/09/2024	SDB3260123314	400.00	1.5649	637.36	625.94	0.0000	4.5800	50.0000	0.0000	(0.0811)	(0.0087)	0.0000	1	(0.0898)	01/06/2025
600380.SH	12/09/2024	SDB3260123314	300.00	1.5649	478.02	469.46	0.0000	4.5800	50.0000	0.0000	(0.0608)	(0.0065)	0.0000	1	(0.0673)	01/06/2025
600380.SH	12/09/2024	SDB3260123314	800.00	1.5649	1,274.71	1,251.89	0.0000	4.5800	50.0000	0.0000	(0.1622)	(0.0174)	0.0000	1	(0.1796)	01/06/2025
600380.SH	12/09/2024	SDB3260123314	600.00	1.5649	956.03	938.92	0.0000	4.5800	50.0000	0.0000	(0.1216)	(0.0130)	0.0000	1	(0.1347)	01/06/2025
600380.SH	12/09/2024	SDB3260123314	200.00	1.5649	318.68	312.97	0.0000	4.5800	50.0000	0.0000	(0.0405)	(0.0043)	0.0000	1	(0.0449)	01/06/2025
600380.SH	12/09/2024	SDB3260123314	11,200.00	1.5649	17,845.96	17,526.42	0.0000	4.5800	50.0000	0.0000	(2.2704)	(0.2434)	0.0000	1	(2.5138)	01/06/2025
600380.SH	12/09/2024	SDB3260123314	20,800.00	1.5649	33,142.49	32,549.07	0.0000	4.5800	50.0000	0.0000	(4.2165)	(0.4521)	0.0000	1	(4.6685)	01/06/2025
600380.SH	12/09/2024	SDB3260123314	8,700.00	1.5649	13,862.48	13,614.27	0.0000	4.5800	50.0000	0.0000	(1.7636)	(0.1891)	0.0000	1	(1.9527)	01/06/2025
600380.SH	12/09/2024	SDB3260123314	9,900.00	1.5649	15,774.55	15,492.10	0.0000	4.5800	50.0000	0.0000	(2.0069)	(0.2152)	0.0000	1	(2.2220)	01/06/2025
600380.SH	12/09/2024	SDB3260123314	1,800.00	1.5649	2,868.10	2,816.75	0.0000	4.5800	50.0000	0.0000	(0.3649)	(0.0391)	0.0000	1	(0.4040)	01/06/2025
600380.SH	12/09/2024	SDB3260123314	3,700.00	1.5649	5,895.54	5,789.98	0.0000	4.5800	50.0000	0.0000	(0.7500)	(0.0804)	0.0000	1	(0.8305)	01/06/2025
600380.SH	12/09/2024	SDB3260123314	8,900.00	1.5649	14,181.16	13,927.25	0.0000	4.5800	50.0000	0.0000	(1.8042)	(0.1934)	0.0000	1	(1.9976)	01/06/2025
600380.SH	12/09/2024	SDB3260123314	24,300.00	1.5649	38,719.35	38,026.07	0.0000	4.5800	50.0000	0.0000	(4.9260)	(0.5281)	0.0000	1	(5.4541)	01/06/2025
600380.SH	12/09/2024	SDB3260123314	25,800.00	1.5649	41,109.44	40,373.36	0.0000	4.5800	50.0000	0.0000	(5.2300)	(0.5607)	0.0000	1	(5.7908)	01/06/2025
600380.SH	12/09/2024	SDB3260123314	300.00	1.5649	478.02	469.46	0.0000	4.5800	50.0000	0.0000	(0.0608)	(0.0065)	0.0000	1	(0.0673)	01/06/2025
600380.SH	12/09/2024	SDB3260123314	24,300.00	1.5649	38,719.35	38,026.07	0.0000	4.5800	50.0000	0.0000	(4.9260)	(0.5281)	0.0000	1	(5.4541)	01/06/2025
600380.SH	12/09/2024	SDB3260123314	9,500.00	1.5649	15,137.20	14,866.16	0.0000	4.5800	50.0000	0.0000	(1.9258)	(0.2065)	0.0000	1	(2.1323)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
JOINCARE PHARMACEUTICAL GROUP INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600380.SH	12/09/2024	SDB3260123314	3,000.00	1.5649	4,780.17	4,694.58	0.0000	4.5800	50.0000	0.0000	(0.6081)	(0.0652)	0.0000	1	(0.6733)	01/06/2025
600380.SH	12/09/2024	SDB3260123314	9,600.00	1.5649	15,296.53	15,022.65	0.0000	4.5800	50.0000	0.0000	(1.9461)	(0.2086)	0.0000	1	(2.1547)	01/06/2025
600380.SH	12/06/2024	SDB3260123314	4,200.00	1.5864	6,692.23	6,662.92	0.0000	4.5800	50.0000	0.0000	(2.5542)	(0.2776)	0.0000	3	(2.8318)	01/06/2025
600380.SH	12/06/2024	SDB3260123314	8,900.00	1.5864	14,181.16	14,119.05	0.0000	4.5800	50.0000	0.0000	(5.4125)	(0.5883)	0.0000	3	(6.0008)	01/06/2025
600380.SH	12/06/2024	SDB3260123314	10,800.00	1.5864	17,208.60	17,133.23	0.0000	4.5800	50.0000	0.0000	(6.5679)	(0.7139)	0.0000	3	(7.2818)	01/06/2025
600380.SH	12/06/2024	SDB3260123314	17,500.00	1.5864	27,884.31	27,762.18	0.0000	4.5800	50.0000	0.0000	(10.6425)	(1.1568)	0.0000	3	(11.7993)	01/06/2025
600380.SH	12/06/2024	SDB3260123314	3,700.00	1.5864	5,895.54	5,869.72	0.0000	4.5800	50.0000	0.0000	(2.2501)	(0.2446)	0.0000	3	(2.4947)	01/06/2025
600380.SH	12/06/2024	SDB3260123314	200.00	1.5864	318.68	317.28	0.0000	4.5800	50.0000	0.0000	(0.1216)	(0.0132)	0.0000	3	(0.1348)	01/06/2025
600380.SH	12/06/2024	SDB3260123314	6,700.00	1.5864	10,675.71	10,628.95	0.0000	4.5800	50.0000	0.0000	(4.0746)	(0.4429)	0.0000	3	(4.5174)	01/06/2025
600380.SH	12/06/2024	SDB3260123314	8,100.00	1.5864	12,906.45	12,849.92	0.0000	4.5800	50.0000	0.0000	(4.9260)	(0.5354)	0.0000	3	(5.4614)	01/06/2025
600380.SH	12/06/2024	SDB3260123314	1,700.00	1.5864	2,708.76	2,696.90	0.0000	4.5800	50.0000	0.0000	(1.0338)	(0.1124)	0.0000	3	(1.1462)	01/06/2025
600380.SH	12/06/2024	SDB3260123314	400.00	1.5864	637.36	634.56	0.0000	4.5800	50.0000	0.0000	(0.2433)	(0.0264)	0.0000	3	(0.2697)	01/06/2025
600380.SH	12/06/2024	SDB3260123314	300.00	1.5864	478.02	475.92	0.0000	4.5800	50.0000	0.0000	(0.1824)	(0.0198)	0.0000	3	(0.2023)	01/06/2025
600380.SH	12/06/2024	SDB3260123314	800.00	1.5864	1,274.71	1,269.13	0.0000	4.5800	50.0000	0.0000	(0.4865)	(0.0529)	0.0000	3	(0.5394)	01/06/2025
600380.SH	12/06/2024	SDB3260123314	600.00	1.5864	956.03	951.85	0.0000	4.5800	50.0000	0.0000	(0.3649)	(0.0397)	0.0000	3	(0.4045)	01/06/2025
600380.SH	12/06/2024	SDB3260123314	200.00	1.5864	318.68	317.28	0.0000	4.5800	50.0000	0.0000	(0.1216)	(0.0132)	0.0000	3	(0.1348)	01/06/2025
600380.SH	12/06/2024	SDB3260123314	11,200.00	1.5864	17,845.96	17,767.79	0.0000	4.5800	50.0000	0.0000	(6.8112)	(0.7403)	0.0000	3	(7.5515)	01/06/2025
600380.SH	12/06/2024	SDB3260123314	20,800.00	1.5864	33,142.49	32,997.33	0.0000	4.5800	50.0000	0.0000	(12.6494)	(1.3749)	0.0000	3	(14.0243)	01/06/2025
600380.SH	12/06/2024	SDB3260123314	8,700.00	1.5864	13,862.48	13,801.77	0.0000	4.5800	50.0000	0.0000	(5.2908)	(0.5751)	0.0000	3	(5.8659)	01/06/2025
600380.SH	12/06/2024	SDB3260123314	9,900.00	1.5864	15,774.55	15,705.46	0.0000	4.5800	50.0000	0.0000	(6.0206)	(0.6544)	0.0000	3	(6.6750)	01/06/2025
600380.SH	12/06/2024	SDB3260123314	1,800.00	1.5864	2,868.10	2,855.54	0.0000	4.5800	50.0000	0.0000	(1.0947)	(0.1190)	0.0000	3	(1.2136)	01/06/2025
600380.SH	12/06/2024	SDB3260123314	3,700.00	1.5864	5,895.54	5,869.72	0.0000	4.5800	50.0000	0.0000	(2.2501)	(0.2446)	0.0000	3	(2.4947)	01/06/2025
600380.SH	12/06/2024	SDB3260123314	8,900.00	1.5864	14,181.16	14,119.05	0.0000	4.5800	50.0000	0.0000	(5.4125)	(0.5883)	0.0000	3	(6.0008)	01/06/2025
600380.SH	12/06/2024	SDB3260123314	24,300.00	1.5864	38,719.35	38,549.76	0.0000	4.5800	50.0000	0.0000	(14.7779)	(1.6062)	0.0000	3	(16.3841)	01/06/2025
600380.SH	12/06/2024	SDB3260123314	25,800.00	1.5864	41,109.44	40,929.38	0.0000	4.5800	50.0000	0.0000	(15.6901)	(1.7054)	0.0000	3	(17.3955)	01/06/2025
600380.SH	12/06/2024	SDB3260123314	300.00	1.5864	478.02	475.92	0.0000	4.5800	50.0000	0.0000	(0.1824)	(0.0198)	0.0000	3	(0.2023)	01/06/2025
600380.SH	12/06/2024	SDB3260123314	24,300.00	1.5864	38,719.35	38,549.76	0.0000	4.5800	50.0000	0.0000	(14.7779)	(1.6062)	0.0000	3	(16.3841)	01/06/2025
600380.SH	12/06/2024	SDB3260123314	9,500.00	1.5864	15,137.20	15,070.90	0.0000	4.5800	50.0000	0.0000	(5.7774)	(0.6280)	0.0000	3	(6.4053)	01/06/2025
600380.SH	12/06/2024	SDB3260123314	3,000.00	1.5864	4,780.17	4,759.23	0.0000	4.5800	50.0000	0.0000	(1.8244)	(0.1983)	0.0000	3	(2.0227)	01/06/2025
600380.SH	12/06/2024	SDB3260123314	9,600.00	1.5864	15,296.53	15,229.54	0.0000	4.5800	50.0000	0.0000	(5.8382)	(0.6346)	0.0000	3	(6.4727)	01/06/2025
600380.SH	12/05/2024	SDB3260123314	4,200.00	1.5837	6,692.23	6,651.71	0.0000	4.5800	50.0000	0.0000	(0.8514)	(0.0924)	0.0000	1	(0.9438)	01/06/2025
600380.SH	12/05/2024	SDB3260123314	8,900.00	1.5837	14,181.16	14,095.29	0.0000	4.5800	50.0000	0.0000	(1.8042)	(0.1958)	0.0000	1	(1.9999)	01/06/2025
600380.SH	12/05/2024	SDB3260123314	10,800.00	1.5837	17,208.60	17,104.39	0.0000	4.5800	50.0000	0.0000	(2.1893)	(0.2376)	0.0000	1	(2.4269)	01/06/2025
600380.SH	12/05/2024	SDB3260123314	17,500.00	1.5837	27,884.31	27,715.45	0.0000	4.5800	50.0000	0.0000	(3.5475)	(0.3849)	0.0000	1	(3.9324)	01/06/2025
600380.SH	12/05/2024	SDB3260123314	3,700.00	1.5837	5,895.54	5,859.84	0.0000	4.5800	50.0000	0.0000	(0.7500)	(0.0814)	0.0000	1	(0.8314)	01/06/2025
600380.SH	12/05/2024	SDB3260123314	200.00	1.5837	318.68	316.75	0.0000	4.5800	50.0000	0.0000	(0.0405)	(0.0044)	0.0000	1	(0.0449)	01/06/2025
600380.SH	12/05/2024	SDB3260123314	6,700.00	1.5837	10,675.71	10,611.06	0.0000	4.5800	50.0000	0.0000	(1.3582)	(0.1474)	0.0000	1	(1.5056)	01/06/2025
600380.SH	12/05/2024	SDB3260123314	8,100.00	1.5837	12,906.45	12,828.29	0.0000	4.5800	50.0000	0.0000	(1.6420)	(0.1782)	0.0000	1	(1.8202)	01/06/2025
600380.SH	12/05/2024	SDB3260123314	1,700.00	1.5837	2,708.76	2,692.36	0.0000	4.5800	50.0000	0.0000	(0.3446)	(0.0374)	0.0000	1	(0.3820)	01/06/2025
600380.SH	12/05/2024	SDB3260123314	400.00	1.5837	637.36	633.50	0.0000	4.5800	50.0000	0.0000	(0.0811)	(0.0088)	0.0000	1	(0.0899)	01/06/2025
600380.SH	12/05/2024	SDB3260123314	300.00	1.5837	478.02	475.12	0.0000	4.5800	50.0000	0.0000	(0.0608)	(0.0066)	0.0000	1	(0.0674)	01/06/2025
600380.SH	12/05/2024	SDB3260123314	800.00	1.5837	1,274.71	1,266.99	0.0000	4.5800	50.0000	0.0000	(0.1622)	(0.0176)	0.0000	1	(0.1798)	01/06/2025
600380.SH	12/05/2024	SDB3260123314	600.00	1.5837	956.03	950.24	0.0000	4.5800	50.0000	0.0000	(0.1216)	(0.0132)	0.0000	1	(0.1348)	01/06/2025
600380.SH	12/05/2024	SDB3260123314	200.00	1.5837	318.68	316.75	0.0000	4.5800	50.0000	0.0000	(0.0405)	(0.0044)	0.0000	1	(0.0449)	01/06/2025
600380.SH	12/05/2024	SDB3260123314	11,200.00	1.5837	17,845.96	17,737.89	0.0000	4.5800	50.0000	0.0000	(2.2704)	(0.2464)	0.0000	1	(2.5168)	01/06/2025
600380.SH	12/05/2024	SDB3260123314	20,800.00	1.5837	33,142.49	32,941.79	0.0000	4.5800	50.0000	0.0000	(4.2165)	(0.4575)	0.0000	1	(4.6740)	01/06/2025
600380.SH	12/05/2024	SDB3260123314	8,700.00	1.5837	13,862.48	13,778.54	0.0000	4.5800	50.0000	0.0000	(1.7636)	(0.1914)	0.0000	1	(1.9550)	01/06/2025
600380.SH	12/05/2024	SDB3260123314	9,900.00	1.5837	15,774.55	15,679.03	0.0000	4.5800	50.0000	0.0000	(2.0069)	(0.2178)	0.0000	1	(2.2246)	01/06/2025
600380.SH	12/05/2024	SDB3260123314	1,800.00	1.5837	2,868.10	2,850.73	0.0000	4.5800	50.0000	0.0000	(0.3649)	(0.0396)	0.0000	1	(0.4045)	01/06/2025
600380.SH	12/05/2024	SDB3260123314	3,700.00	1.5837	5,895.54	5,859.84	0.0000	4.5800	50.0000	0.0000	(0.7500)	(0.0814)	0.0000	1	(0.8314)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
JOINCARE PHARMACEUTICAL GROUP INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600380.SH	12/05/2024	SDB3260123314	8,900.00	1.5837	14,181.16	14,095.29	0.0000	4.5800	50.0000	0.0000	(1.8042)	(0.1958)	0.0000	1	(1.9999)	01/06/2025
600380.SH	12/05/2024	SDB3260123314	24,300.00	1.5837	38,719.35	38,484.88	0.0000	4.5800	50.0000	0.0000	(4.9260)	(0.5345)	0.0000	1	(5.4605)	01/06/2025
600380.SH	12/05/2024	SDB3260123314	25,800.00	1.5837	41,109.44	40,860.49	0.0000	4.5800	50.0000	0.0000	(5.2300)	(0.5675)	0.0000	1	(5.7975)	01/06/2025
600380.SH	12/05/2024	SDB3260123314	300.00	1.5837	478.02	475.12	0.0000	4.5800	50.0000	0.0000	(0.0608)	(0.0066)	0.0000	1	(0.0674)	01/06/2025
600380.SH	12/05/2024	SDB3260123314	24,300.00	1.5837	38,719.35	38,484.88	0.0000	4.5800	50.0000	0.0000	(4.9260)	(0.5345)	0.0000	1	(5.4605)	01/06/2025
600380.SH	12/05/2024	SDB3260123314	9,500.00	1.5837	15,137.20	15,045.53	0.0000	4.5800	50.0000	0.0000	(1.9258)	(0.2090)	0.0000	1	(2.1348)	01/06/2025
600380.SH	12/05/2024	SDB3260123314	3,000.00	1.5837	4,780.17	4,751.22	0.0000	4.5800	50.0000	0.0000	(0.6081)	(0.0660)	0.0000	1	(0.6741)	01/06/2025
600380.SH	12/05/2024	SDB3260123314	9,600.00	1.5837	15,296.53	15,203.90	0.0000	4.5800	50.0000	0.0000	(1.9461)	(0.2112)	0.0000	1	(2.1572)	01/06/2025
600380.SH	12/04/2024	SDB3260123314	4,200.00	1.5934	6,692.23	6,692.23	0.0000	4.5800	50.0000	0.0000	(0.8514)	(0.0929)	0.0000	1	(0.9443)	01/06/2025
600380.SH	12/04/2024	SDB3260123314	8,900.00	1.5934	14,181.16	14,181.16	0.0000	4.5800	50.0000	0.0000	(1.8042)	(0.1970)	0.0000	1	(2.0011)	01/06/2025
600380.SH	12/04/2024	SDB3260123314	10,800.00	1.5934	17,208.60	17,208.60	0.0000	4.5800	50.0000	0.0000	(2.1893)	(0.2390)	0.0000	1	(2.4283)	01/06/2025
600380.SH	12/04/2024	SDB3260123314	17,500.00	1.5934	27,884.31	27,884.31	0.0000	4.5800	50.0000	0.0000	(3.5475)	(0.3873)	0.0000	1	(3.9348)	01/06/2025
600380.SH	12/04/2024	SDB3260123314	3,700.00	1.5934	5,895.54	5,895.54	0.0000	4.5800	50.0000	0.0000	(0.0819)	(0.0044)	0.0000	1	(0.8319)	01/06/2025
600380.SH	12/04/2024	SDB3260123314	200.00	1.5934	318.68	318.68	0.0000	4.5800	50.0000	0.0000	(0.0405)	(0.0044)	0.0000	1	(0.0450)	01/06/2025
600380.SH	12/04/2024	SDB3260123314	6,700.00	1.5934	10,675.71	10,675.71	0.0000	4.5800	50.0000	0.0000	(1.3582)	(0.1483)	0.0000	1	(1.5065)	01/06/2025
600380.SH	12/04/2024	SDB3260123314	8,100.00	1.5934	12,906.45	12,906.45	0.0000	4.5800	50.0000	0.0000	(1.6420)	(0.1793)	0.0000	1	(1.8212)	01/06/2025
600380.SH	12/04/2024	SDB3260123314	1,700.00	1.5934	2,708.76	2,708.76	0.0000	4.5800	50.0000	0.0000	(0.3446)	(0.0376)	0.0000	1	(0.3822)	01/06/2025
600380.SH	12/04/2024	SDB3260123314	400.00	1.5934	637.36	637.36	0.0000	4.5800	50.0000	0.0000	(0.0811)	(0.0089)	0.0000	1	(0.0899)	01/06/2025
600380.SH	12/04/2024	SDB3260123314	300.00	1.5934	478.02	478.02	0.0000	4.5800	50.0000	0.0000	(0.0608)	(0.0066)	0.0000	1	(0.0675)	01/06/2025
600380.SH	12/04/2024	SDB3260123314	800.00	1.5934	1,274.71	1,274.71	0.0000	4.5800	50.0000	0.0000	(0.1622)	(0.0177)	0.0000	1	(0.1799)	01/06/2025
600380.SH	12/04/2024	SDB3260123314	600.00	1.5934	956.03	956.03	0.0000	4.5800	50.0000	0.0000	(0.1216)	(0.0133)	0.0000	1	(0.1349)	01/06/2025
600380.SH	12/04/2024	SDB3260123314	200.00	1.5934	318.68	318.68	0.0000	4.5800	50.0000	0.0000	(0.0405)	(0.0044)	0.0000	1	(0.0450)	01/06/2025
600380.SH	12/04/2024	SDB3260123314	11,200.00	1.5934	17,845.96	17,845.96	0.0000	4.5800	50.0000	0.0000	(2.2704)	(0.2479)	0.0000	1	(2.5183)	01/06/2025
600380.SH	12/04/2024	SDB3260123314	20,800.00	1.5934	33,142.49	33,142.49	0.0000	4.5800	50.0000	0.0000	(4.2165)	(0.4603)	0.0000	1	(4.6768)	01/06/2025
600380.SH	12/04/2024	SDB3260123314	8,700.00	1.5934	13,862.48	13,862.48	0.0000	4.5800	50.0000	0.0000	(1.7636)	(0.1925)	0.0000	1	(1.9562)	01/06/2025
600380.SH	12/04/2024	SDB3260123314	9,900.00	1.5934	15,774.55	15,774.55	0.0000	4.5800	50.0000	0.0000	(2.0069)	(0.2191)	0.0000	1	(2.2260)	01/06/2025
600380.SH	12/04/2024	SDB3260123314	1,800.00	1.5934	2,868.10	2,868.10	0.0000	4.5800	50.0000	0.0000	(0.3649)	(0.0398)	0.0000	1	(0.4047)	01/06/2025
600380.SH	12/04/2024	SDB3260123314	3,700.00	1.5934	5,895.54	5,895.54	0.0000	4.5800	50.0000	0.0000	(0.7500)	(0.0819)	0.0000	1	(0.8319)	01/06/2025
600380.SH	12/04/2024	SDB3260123314	8,900.00	1.5934	14,181.16	14,181.16	0.0000	4.5800	50.0000	0.0000	(1.8042)	(0.1970)	0.0000	1	(2.0011)	01/06/2025
600380.SH	12/04/2024	SDB3260123314	24,300.00	1.5934	38,719.35	38,719.35	0.0000	4.5800	50.0000	0.0000	(4.9260)	(0.5378)	0.0000	1	(5.4637)	01/06/2025
600380.SH	12/04/2024	SDB3260123314	25,800.00	1.5934	41,109.44	41,109.44	0.0000	4.5800	50.0000	0.0000	(5.2300)	(0.5710)	0.0000	1	(5.8010)	01/06/2025
600380.SH	12/04/2024	SDB3260123314	300.00	1.5934	478.02	478.02	0.0000	4.5800	50.0000	0.0000	(0.0608)	(0.0066)	0.0000	1	(0.0675)	01/06/2025
600380.SH	12/04/2024	SDB3260123314	24,300.00	1.5934	38,719.35	38,719.35	0.0000	4.5800	50.0000	0.0000	(4.9260)	(0.5378)	0.0000	1	(5.4637)	01/06/2025
600380.SH	12/04/2024	SDB3260123314	9,500.00	1.5934	15,137.20	15,137.20	0.0000	4.5800	50.0000	0.0000	(1.9258)	(0.2102)	0.0000	1	(2.1360)	01/06/2025
600380.SH	12/04/2024	SDB3260123314	3,000.00	1.5934	4,780.17	4,780.17	0.0000	4.5800	50.0000	0.0000	(0.6081)	(0.0664)	0.0000	1	(0.6745)	01/06/2025
600380.SH	12/04/2024	SDB3260123314	9,600.00	1.5934	15,296.53	15,296.53	0.0000	4.5800	50.0000	0.0000	(1.9461)	(0.2125)	0.0000	1	(2.1585)	01/06/2025
TOTAL JOINCARE PHARMACEUTICAL GROUP INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND												(1,916.4105)	(214.2174)	0.0000	(2,130.6279)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
JONJEE HIGH & NEW TECHNOLOGY AND INDUSTRIAL GROUP CO LTD CMN CLASS A SERIES NORTHBOUND																
600872.SH	01/03/2025	SDB3260123495	100.00	3.1302	325.17	313.02	0.0000	4.3300	50.0000	0.0000	(0.1173)	(0.0130)	0.0000	3	(0.1304)	01/06/2025
600872.SH	01/03/2025	SDB3260123495	2,700.00	3.1302	8,779.67	8,451.47	0.0000	4.3300	50.0000	0.0000	(3.1680)	(0.3521)	0.0000	3	(3.5201)	01/06/2025
600872.SH	01/03/2025	SDB3260123495	2,500.00	3.1302	8,129.32	7,825.43	0.0000	4.3300	50.0000	0.0000	(2.9333)	(0.3261)	0.0000	3	(3.2594)	01/06/2025
600872.SH	01/03/2025	SDB3260123495	300.00	3.1302	975.52	939.05	0.0000	4.3300	50.0000	0.0000	(0.3520)	(0.0391)	0.0000	3	(0.3911)	01/06/2025
600872.SH	01/03/2025	SDB3260123495	400.00	3.1302	1,300.69	1,252.07	0.0000	4.3300	50.0000	0.0000	(0.4693)	(0.0522)	0.0000	3	(0.5215)	01/06/2025
600872.SH	01/03/2025	SDB3260123495	3,700.00	3.1302	12,031.40	11,581.64	0.0000	4.3300	50.0000	0.0000	(4.3413)	(0.4826)	0.0000	3	(4.8239)	01/06/2025
600872.SH	01/03/2025	SDB3260123495	1,900.00	3.1302	6,178.29	5,947.33	0.0000	4.3300	50.0000	0.0000	(2.2293)	(0.2478)	0.0000	3	(2.4771)	01/06/2025
600872.SH	01/03/2025	SDB3260123495	300.00	3.1302	975.52	939.05	0.0000	4.3300	50.0000	0.0000	(0.3520)	(0.0391)	0.0000	3	(0.3911)	01/06/2025
600872.SH	01/03/2025	SDB3260123495	800.00	3.1302	2,601.38	2,504.14	0.0000	4.3300	50.0000	0.0000	(0.9387)	(0.1043)	0.0000	3	(1.0430)	01/06/2025
600872.SH	01/03/2025	SDB3260123495	8,800.00	3.1302	28,615.22	27,545.52	0.0000	4.3300	50.0000	0.0000	(10.3253)	(1.1477)	0.0000	3	(11.4731)	01/06/2025
600872.SH	01/03/2025	SDB3260123495	300.00	3.1302	975.52	939.05	0.0000	4.3300	50.0000	0.0000	(0.3520)	(0.0391)	0.0000	3	(0.3911)	01/06/2025
600872.SH	01/03/2025	SDB3260123495	1,000.00	3.1302	3,251.73	3,130.17	0.0000	4.3300	50.0000	0.0000	(1.1733)	(0.1304)	0.0000	3	(1.3038)	01/06/2025
600872.SH	01/03/2025	SDB3260123495	2,800.00	3.1302	9,104.84	8,764.48	0.0000	4.3300	50.0000	0.0000	(3.2853)	(0.3652)	0.0000	3	(3.6505)	01/06/2025
600872.SH	01/03/2025	SDB3260123495	600.00	3.1302	1,951.04	1,878.10	0.0000	4.3300	50.0000	0.0000	(0.7040)	(0.0783)	0.0000	3	(0.7823)	01/06/2025
600872.SH	01/03/2025	SDB3260123495	1,300.00	3.1302	4,227.25	4,069.22	0.0000	4.3300	50.0000	0.0000	(1.5253)	(0.1696)	0.0000	3	(1.6949)	01/06/2025
600872.SH	01/03/2025	SDB3260123495	5,800.00	3.1302	18,860.03	18,155.00	0.0000	4.3300	50.0000	0.0000	(6.8053)	(0.7565)	0.0000	3	(7.5618)	01/06/2025
600872.SH	01/03/2025	SDB3260123495	1,200.00	3.1302	3,902.07	3,756.21	0.0000	4.3300	50.0000	0.0000	(1.4080)	(0.1565)	0.0000	3	(1.5645)	01/06/2025
600872.SH	01/03/2025	SDB3260123495	2,000.00	3.1302	6,503.46	6,260.35	0.0000	4.3300	50.0000	0.0000	(2.3467)	(0.2608)	0.0000	3	(2.6075)	01/06/2025
600872.SH	01/03/2025	SDB3260123495	700.00	3.1302	2,276.21	2,191.12	0.0000	4.3300	50.0000	0.0000	(0.8213)	(0.0913)	0.0000	3	(0.9126)	01/06/2025
600872.SH	01/03/2025	SDB3260123495	2,600.00	3.1302	8,454.50	8,138.45	0.0000	4.3300	50.0000	0.0000	(3.0507)	(0.3391)	0.0000	3	(3.3898)	01/06/2025
600872.SH	01/03/2025	SDB3260123495	1,400.00	3.1302	4,552.42	4,382.24	0.0000	4.3300	50.0000	0.0000	(1.6427)	(0.1826)	0.0000	3	(1.8253)	01/06/2025
600872.SH	01/03/2025	SDB3260123495	600.00	3.1302	1,951.04	1,878.10	0.0000	4.3300	50.0000	0.0000	(0.7040)	(0.0783)	0.0000	3	(0.7823)	01/06/2025
600872.SH	01/03/2025	SDB3260123495	900.00	3.1302	2,926.56	2,817.16	0.0000	4.3300	50.0000	0.0000	(1.0560)	(0.1174)	0.0000	3	(1.1734)	01/06/2025
600872.SH	01/03/2025	SDB3260123495	1,000.00	3.1302	3,251.73	3,130.17	0.0000	4.3300	50.0000	0.0000	(1.1733)	(0.1304)	0.0000	3	(1.3038)	01/06/2025
600872.SH	01/03/2025	SDB3260123495	600.00	3.1302	1,951.04	1,878.10	0.0000	4.3300	50.0000	0.0000	(0.7040)	(0.0783)	0.0000	3	(0.7823)	01/06/2025
600872.SH	01/03/2025	SDB3260123495	3,500.00	3.1302	11,381.05	10,955.61	0.0000	4.3300	50.0000	0.0000	(4.1067)	(0.4565)	0.0000	3	(4.5631)	01/06/2025
600872.SH	01/03/2025	SDB3260123495	100.00	3.1302	325.17	313.02	0.0000	4.3300	50.0000	0.0000	(0.1173)	(0.0130)	0.0000	3	(0.1304)	01/06/2025
600872.SH	01/03/2025	SDB3260123495	3,000.00	3.1302	9,755.19	9,390.52	0.0000	4.3300	50.0000	0.0000	(3.5200)	(0.3913)	0.0000	3	(3.9113)	01/06/2025
600872.SH	01/02/2025	SDB3260123495	100.00	3.1848	325.17	318.48	0.0000	4.3300	50.0000	0.0000	(0.0391)	(0.0044)	0.0000	1	(0.0435)	01/06/2025
600872.SH	01/02/2025	SDB3260123495	2,700.00	3.1848	8,779.67	8,598.95	0.0000	4.3300	50.0000	0.0000	(1.0560)	(0.1194)	0.0000	1	(1.1754)	01/06/2025
600872.SH	01/02/2025	SDB3260123495	2,500.00	3.1848	8,129.32	7,961.99	0.0000	4.3300	50.0000	0.0000	(0.9778)	(0.1106)	0.0000	1	(1.0884)	01/06/2025
600872.SH	01/02/2025	SDB3260123495	300.00	3.1848	975.52	955.44	0.0000	4.3300	50.0000	0.0000	(0.1173)	(0.0133)	0.0000	1	(0.1306)	01/06/2025
600872.SH	01/02/2025	SDB3260123495	400.00	3.1848	1,300.69	1,273.92	0.0000	4.3300	50.0000	0.0000	(0.1564)	(0.0177)	0.0000	1	(0.1741)	01/06/2025
600872.SH	01/02/2025	SDB3260123495	3,700.00	3.1848	12,031.40	11,783.75	0.0000	4.3300	50.0000	0.0000	(1.4471)	(0.1637)	0.0000	1	(1.6108)	01/06/2025
600872.SH	01/02/2025	SDB3260123495	1,900.00	3.1848	6,178.29	6,051.11	0.0000	4.3300	50.0000	0.0000	(0.7431)	(0.0840)	0.0000	1	(0.8272)	01/06/2025
600872.SH	01/02/2025	SDB3260123495	300.00	3.1848	975.52	955.44	0.0000	4.3300	50.0000	0.0000	(0.1173)	(0.0133)	0.0000	1	(0.1306)	01/06/2025
600872.SH	01/02/2025	SDB3260123495	800.00	3.1848	2,601.38	2,547.84	0.0000	4.3300	50.0000	0.0000	(0.3129)	(0.0354)	0.0000	1	(0.3483)	01/06/2025
600872.SH	01/02/2025	SDB3260123495	8,800.00	3.1848	28,615.22	28,026.20	0.0000	4.3300	50.0000	0.0000	(3.4418)	(0.3893)	0.0000	1	(3.8310)	01/06/2025
600872.SH	01/02/2025	SDB3260123495	300.00	3.1848	975.52	955.44	0.0000	4.3300	50.0000	0.0000	(0.1173)	(0.0133)	0.0000	1	(0.1306)	01/06/2025
600872.SH	01/02/2025	SDB3260123495	1,000.00	3.1848	3,251.73	3,184.80	0.0000	4.3300	50.0000	0.0000	(0.3911)	(0.0442)	0.0000	1	(0.4353)	01/06/2025
600872.SH	01/02/2025	SDB3260123495	2,800.00	3.1848	9,104.84	8,917.43	0.0000	4.3300	50.0000	0.0000	(1.0951)	(0.1239)	0.0000	1	(1.2190)	01/06/2025
600872.SH	01/02/2025	SDB3260123495	600.00	3.1848	1,951.04	1,910.88	0.0000	4.3300	50.0000	0.0000	(0.2347)	(0.0265)	0.0000	1	(0.2612)	01/06/2025
600872.SH	01/02/2025	SDB3260123495	1,300.00	3.1848	4,227.25	4,140.23	0.0000	4.3300	50.0000	0.0000	(0.5084)	(0.0575)	0.0000	1	(0.5659)	01/06/2025
600872.SH	01/02/2025	SDB3260123495	5,800.00	3.1848	18,860.03	18,471.82	0.0000	4.3300	50.0000	0.0000	(2.2684)	(0.2566)	0.0000	1	(2.5250)	01/06/2025
600872.SH	01/02/2025	SDB3260123495	1,200.00	3.1848	3,902.07	3,821.76	0.0000	4.3300	50.0000	0.0000	(0.4693)	(0.0531)	0.0000	1	(0.5224)	01/06/2025
600872.SH	01/02/2025	SDB3260123495	2,000.00	3.1848	6,503.46	6,369.59	0.0000	4.3300	50.0000	0.0000	(0.7822)	(0.0885)	0.0000	1	(0.8707)	01/06/2025
600872.SH	01/02/2025	SDB3260123495	700.00	3.1848	2,276.21	2,229.36	0.0000	4.3300	50.0000	0.0000	(0.2738)	(0.0310)	0.0000	1	(0.3047)	01/06/2025
600872.SH	01/02/2025	SDB3260123495	2,600.00	3.1848	8,454.50	8,280.47	0.0000	4.3300	50.0000	0.0000	(1.0169)	(0.1150)	0.0000	1	(1.1319)	01/06/2025
600872.SH	01/02/2025	SDB3260123495	1,400.00	3.1848	4,552.42	4,458.71	0.0000	4.3300	50.0000	0.0000	(0.5476)	(0.0619)	0.0000	1	(0.6095)	01/06/2025
600872.SH	01/02/2025	SDB3260123495	600.00	3.1848	1,951.04	1,910.88	0.0000	4.3300	50.0000	0.0000	(0.2347)	(0.0265)	0.0000	1	(0.2612)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
JONJEE HIGH & NEW TECHNOLOGY AND INDUSTRIAL GROUP CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600872.SH	01/02/2025	SDB3260123495	900.00	3.1848	2,926.56	2,866.32	0.0000	4.3300	50.0000	0.0000	(0.3520)	(0.0398)	0.0000	1	(0.3918)	01/06/2025
600872.SH	01/02/2025	SDB3260123495	1,000.00	3.1848	3,251.73	3,184.80	0.0000	4.3300	50.0000	0.0000	(0.3911)	(0.0442)	0.0000	1	(0.4353)	01/06/2025
600872.SH	01/02/2025	SDB3260123495	600.00	3.1848	1,951.04	1,910.88	0.0000	4.3300	50.0000	0.0000	(0.2347)	(0.0265)	0.0000	1	(0.2612)	01/06/2025
600872.SH	01/02/2025	SDB3260123495	3,500.00	3.1848	11,381.05	11,146.79	0.0000	4.3300	50.0000	0.0000	(1.3689)	(0.1548)	0.0000	1	(1.5237)	01/06/2025
600872.SH	01/02/2025	SDB3260123495	100.00	3.1848	325.17	318.48	0.0000	4.3300	50.0000	0.0000	(0.0391)	(0.0044)	0.0000	1	(0.0435)	01/06/2025
600872.SH	01/02/2025	SDB3260123495	3,000.00	3.1848	9,755.19	9,554.39	0.0000	4.3300	50.0000	0.0000	(1.1733)	(0.1327)	0.0000	1	(1.3060)	01/06/2025
600872.SH	12/31/2024	SDB3260123495	100.00	3.2092	325.17	320.92	0.0000	4.3300	50.0000	0.0000	(0.0782)	(0.0089)	0.0000	2	(0.0871)	01/06/2025
600872.SH	12/31/2024	SDB3260123495	2,700.00	3.2092	8,779.67	8,664.78	0.0000	4.3300	50.0000	0.0000	(2.1120)	(0.2407)	0.0000	2	(2.3527)	01/06/2025
600872.SH	12/31/2024	SDB3260123495	2,500.00	3.2092	8,129.32	8,022.95	0.0000	4.3300	50.0000	0.0000	(1.9556)	(0.2229)	0.0000	2	(2.1784)	01/06/2025
600872.SH	12/31/2024	SDB3260123495	300.00	3.2092	975.52	962.75	0.0000	4.3300	50.0000	0.0000	(0.2347)	(0.0267)	0.0000	2	(0.2614)	01/06/2025
600872.SH	12/31/2024	SDB3260123495	400.00	3.2092	1,300.69	1,283.67	0.0000	4.3300	50.0000	0.0000	(0.3129)	(0.0357)	0.0000	2	(0.3485)	01/06/2025
600872.SH	12/31/2024	SDB3260123495	3,700.00	3.2092	12,031.40	11,873.96	0.0000	4.3300	50.0000	0.0000	(2.8942)	(0.3298)	0.0000	2	(3.2241)	01/06/2025
600872.SH	12/31/2024	SDB3260123495	1,900.00	3.2092	6,178.29	6,097.44	0.0000	4.3300	50.0000	0.0000	(1.4862)	(0.1694)	0.0000	2	(1.6556)	01/06/2025
600872.SH	12/31/2024	SDB3260123495	300.00	3.2092	975.52	962.75	0.0000	4.3300	50.0000	0.0000	(0.2347)	(0.0267)	0.0000	2	(0.2614)	01/06/2025
600872.SH	12/31/2024	SDB3260123495	800.00	3.2092	2,601.38	2,567.34	0.0000	4.3300	50.0000	0.0000	(0.6258)	(0.0713)	0.0000	2	(0.6971)	01/06/2025
600872.SH	12/31/2024	SDB3260123495	8,800.00	3.2092	28,615.22	28,240.77	0.0000	4.3300	50.0000	0.0000	(6.8835)	(0.7845)	0.0000	2	(7.6680)	01/06/2025
600872.SH	12/31/2024	SDB3260123495	300.00	3.2092	975.52	962.75	0.0000	4.3300	50.0000	0.0000	(0.2347)	(0.0267)	0.0000	2	(0.2614)	01/06/2025
600872.SH	12/31/2024	SDB3260123495	1,000.00	3.2092	3,251.73	3,209.18	0.0000	4.3300	50.0000	0.0000	(0.0891)	(0.7822)	0.0000	2	(0.8714)	01/06/2025
600872.SH	12/31/2024	SDB3260123495	2,800.00	3.2092	9,104.84	8,985.70	0.0000	4.3300	50.0000	0.0000	(2.1902)	(0.2496)	0.0000	2	(2.4398)	01/06/2025
600872.SH	12/31/2024	SDB3260123495	600.00	3.2092	1,951.04	1,925.51	0.0000	4.3300	50.0000	0.0000	(0.4693)	(0.0535)	0.0000	2	(0.5228)	01/06/2025
600872.SH	12/31/2024	SDB3260123495	1,300.00	3.2092	4,227.25	4,171.93	0.0000	4.3300	50.0000	0.0000	(0.1169)	(0.1159)	0.0000	2	(1.1328)	01/06/2025
600872.SH	12/31/2024	SDB3260123495	5,800.00	3.2092	18,860.03	18,613.23	0.0000	4.3300	50.0000	0.0000	(4.5369)	(0.5170)	0.0000	2	(5.0539)	01/06/2025
600872.SH	12/31/2024	SDB3260123495	1,200.00	3.2092	3,902.07	3,851.01	0.0000	4.3300	50.0000	0.0000	(0.9387)	(0.1070)	0.0000	2	(1.0456)	01/06/2025
600872.SH	12/31/2024	SDB3260123495	2,000.00	3.2092	6,503.46	6,418.36	0.0000	4.3300	50.0000	0.0000	(1.5644)	(0.1783)	0.0000	2	(1.7427)	01/06/2025
600872.SH	12/31/2024	SDB3260123495	700.00	3.2092	2,276.21	2,246.42	0.0000	4.3300	50.0000	0.0000	(0.5476)	(0.0624)	0.0000	2	(0.6100)	01/06/2025
600872.SH	12/31/2024	SDB3260123495	2,600.00	3.2092	8,454.50	8,343.86	0.0000	4.3300	50.0000	0.0000	(2.0338)	(0.2318)	0.0000	2	(2.2655)	01/06/2025
600872.SH	12/31/2024	SDB3260123495	1,400.00	3.2092	4,552.42	4,492.85	0.0000	4.3300	50.0000	0.0000	(1.0951)	(0.1248)	0.0000	2	(1.2199)	01/06/2025
600872.SH	12/31/2024	SDB3260123495	600.00	3.2092	1,951.04	1,925.51	0.0000	4.3300	50.0000	0.0000	(0.4693)	(0.0535)	0.0000	2	(0.5228)	01/06/2025
600872.SH	12/31/2024	SDB3260123495	900.00	3.2092	2,926.56	2,888.26	0.0000	4.3300	50.0000	0.0000	(0.7040)	(0.0802)	0.0000	2	(0.7842)	01/06/2025
600872.SH	12/31/2024	SDB3260123495	1,000.00	3.2092	3,251.73	3,209.18	0.0000	4.3300	50.0000	0.0000	(0.7822)	(0.0891)	0.0000	2	(0.8714)	01/06/2025
600872.SH	12/31/2024	SDB3260123495	600.00	3.2092	1,951.04	1,925.51	0.0000	4.3300	50.0000	0.0000	(0.4693)	(0.0535)	0.0000	2	(0.5228)	01/06/2025
600872.SH	12/31/2024	SDB3260123495	3,500.00	3.2092	11,381.05	11,232.12	0.0000	4.3300	50.0000	0.0000	(2.7378)	(0.3120)	0.0000	2	(3.0498)	01/06/2025
600872.SH	12/31/2024	SDB3260123495	100.00	3.2092	325.17	320.92	0.0000	4.3300	50.0000	0.0000	(0.0782)	(0.0089)	0.0000	2	(0.0871)	01/06/2025
600872.SH	12/31/2024	SDB3260123495	3,000.00	3.2092	9,755.19	9,627.53	0.0000	4.3300	50.0000	0.0000	(2.3467)	(0.2674)	0.0000	2	(2.6141)	01/06/2025
600872.SH	12/30/2024	SDB3260123495	100.00	3.1840	325.17	318.40	0.0000	4.3300	50.0000	0.0000	(0.0391)	(0.0044)	0.0000	1	(0.0435)	01/06/2025
600872.SH	12/30/2024	SDB3260123495	2,700.00	3.1840	8,779.67	8,596.71	0.0000	4.3300	50.0000	0.0000	(1.0560)	(0.1194)	0.0000	1	(1.1754)	01/06/2025
600872.SH	12/30/2024	SDB3260123495	2,500.00	3.1840	8,129.32	7,959.92	0.0000	4.3300	50.0000	0.0000	(0.9778)	(0.1106)	0.0000	1	(1.0883)	01/06/2025
600872.SH	12/30/2024	SDB3260123495	300.00	3.1840	975.52	955.19	0.0000	4.3300	50.0000	0.0000	(0.1173)	(0.0133)	0.0000	1	(0.1306)	01/06/2025
600872.SH	12/30/2024	SDB3260123495	400.00	3.1840	1,300.69	1,273.59	0.0000	4.3300	50.0000	0.0000	(0.1564)	(0.0177)	0.0000	1	(0.1741)	01/06/2025
600872.SH	12/30/2024	SDB3260123495	3,700.00	3.1840	12,031.40	11,780.68	0.0000	4.3300	50.0000	0.0000	(1.4471)	(0.1636)	0.0000	1	(1.6107)	01/06/2025
600872.SH	12/30/2024	SDB3260123495	1,900.00	3.1840	6,178.29	6,049.54	0.0000	4.3300	50.0000	0.0000	(0.7431)	(0.0840)	0.0000	1	(0.8271)	01/06/2025
600872.SH	12/30/2024	SDB3260123495	300.00	3.1840	975.52	955.19	0.0000	4.3300	50.0000	0.0000	(0.1173)	(0.0133)	0.0000	1	(0.1306)	01/06/2025
600872.SH	12/30/2024	SDB3260123495	800.00	3.1840	2,601.38	2,547.17	0.0000	4.3300	50.0000	0.0000	(0.3129)	(0.0354)	0.0000	1	(0.3483)	01/06/2025
600872.SH	12/30/2024	SDB3260123495	8,800.00	3.1840	28,615.22	28,018.92	0.0000	4.3300	50.0000	0.0000	(3.4418)	(0.3892)	0.0000	1	(3.8309)	01/06/2025
600872.SH	12/30/2024	SDB3260123495	300.00	3.1840	975.52	955.19	0.0000	4.3300	50.0000	0.0000	(0.1173)	(0.0133)	0.0000	1	(0.1306)	01/06/2025
600872.SH	12/30/2024	SDB3260123495	1,000.00	3.1840	3,251.73	3,183.97	0.0000	4.3300	50.0000	0.0000	(0.3911)	(0.0442)	0.0000	1	(0.4353)	01/06/2025
600872.SH	12/30/2024	SDB3260123495	2,800.00	3.1840	9,104.84	8,915.11	0.0000	4.3300	50.0000	0.0000	(1.0951)	(0.1238)	0.0000	1	(1.2189)	01/06/2025
600872.SH	12/30/2024	SDB3260123495	600.00	3.1840	1,951.04	1,910.38	0.0000	4.3300	50.0000	0.0000	(0.2347)	(0.0265)	0.0000	1	(0.2612)	01/06/2025
600872.SH	12/30/2024	SDB3260123495	1,300.00	3.1840	4,227.25	4,139.16	0.0000	4.3300	50.0000	0.0000	(0.5084)	(0.0575)	0.0000	1	(0.5659)	01/06/2025
600872.SH	12/30/2024	SDB3260123495	5,800.00	3.1840	18,860.03	18,467.01	0.0000	4.3300	50.0000	0.0000	(2.2684)	(0.2565)	0.0000	1	(2.5249)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
JONJEE HIGH & NEW TECHNOLOGY AND INDUSTRIAL GROUP CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600872.SH	12/30/2024	SDB3260123495	1,200.00	3.1840	3,902.07	3,820.76	0.0000	4.3300	50.0000	0.0000	(0.4693)	(0.0531)	0.0000	1	(0.5224)	01/06/2025
600872.SH	12/30/2024	SDB3260123495	2,000.00	3.1840	6,503.46	6,367.94	0.0000	4.3300	50.0000	0.0000	(0.7822)	(0.0884)	0.0000	1	(0.8707)	01/06/2025
600872.SH	12/30/2024	SDB3260123495	700.00	3.1840	2,276.21	2,228.78	0.0000	4.3300	50.0000	0.0000	(0.2738)	(0.0310)	0.0000	1	(0.3047)	01/06/2025
600872.SH	12/30/2024	SDB3260123495	2,600.00	3.1840	8,454.50	8,278.32	0.0000	4.3300	50.0000	0.0000	(1.0169)	(0.1150)	0.0000	1	(1.1319)	01/06/2025
600872.SH	12/30/2024	SDB3260123495	1,400.00	3.1840	4,552.42	4,457.56	0.0000	4.3300	50.0000	0.0000	(0.5476)	(0.0619)	0.0000	1	(0.6095)	01/06/2025
600872.SH	12/30/2024	SDB3260123495	600.00	3.1840	1,951.04	1,910.38	0.0000	4.3300	50.0000	0.0000	(0.2347)	(0.0265)	0.0000	1	(0.2612)	01/06/2025
600872.SH	12/30/2024	SDB3260123495	900.00	3.1840	2,926.56	2,865.57	0.0000	4.3300	50.0000	0.0000	(0.3520)	(0.0398)	0.0000	1	(0.3918)	01/06/2025
600872.SH	12/30/2024	SDB3260123495	1,000.00	3.1840	3,251.73	3,183.97	0.0000	4.3300	50.0000	0.0000	(0.3911)	(0.0442)	0.0000	1	(0.4353)	01/06/2025
600872.SH	12/30/2024	SDB3260123495	600.00	3.1840	1,951.04	1,910.38	0.0000	4.3300	50.0000	0.0000	(0.2347)	(0.0265)	0.0000	1	(0.2612)	01/06/2025
600872.SH	12/30/2024	SDB3260123495	3,500.00	3.1840	11,381.05	11,143.89	0.0000	4.3300	50.0000	0.0000	(1.3689)	(0.1548)	0.0000	1	(1.5237)	01/06/2025
600872.SH	12/30/2024	SDB3260123495	100.00	3.1840	325.17	318.40	0.0000	4.3300	50.0000	0.0000	(0.0391)	(0.0044)	0.0000	1	(0.0435)	01/06/2025
600872.SH	12/30/2024	SDB3260123495	3,000.00	3.1840	9,755.19	9,551.90	0.0000	4.3300	50.0000	0.0000	(1.1733)	(0.1327)	0.0000	1	(1.3060)	01/06/2025
600872.SH	12/27/2024	SDB3260123495	100.00	3.2430	325.17	324.30	0.0000	4.3300	50.0000	0.0000	(0.1173)	(0.0135)	0.0000	3	(0.1308)	01/06/2025
600872.SH	12/27/2024	SDB3260123495	2,700.00	3.2430	8,779.67	8,756.16	0.0000	4.3300	50.0000	0.0000	(3.1680)	(0.3648)	0.0000	3	(3.5328)	01/06/2025
600872.SH	12/27/2024	SDB3260123495	2,500.00	3.2430	8,129.32	8,107.55	0.0000	4.3300	50.0000	0.0000	(2.9333)	(0.3378)	0.0000	3	(3.2711)	01/06/2025
600872.SH	12/27/2024	SDB3260123495	300.00	3.2430	975.52	972.91	0.0000	4.3300	50.0000	0.0000	(0.3520)	(0.0405)	0.0000	3	(0.3925)	01/06/2025
600872.SH	12/27/2024	SDB3260123495	400.00	3.2430	1,300.69	1,297.21	0.0000	4.3300	50.0000	0.0000	(0.4693)	(0.0541)	0.0000	3	(0.5234)	01/06/2025
600872.SH	12/27/2024	SDB3260123495	3,700.00	3.2430	12,031.40	11,999.18	0.0000	4.3300	50.0000	0.0000	(4.3413)	(0.5000)	0.0000	3	(4.8413)	01/06/2025
600872.SH	12/27/2024	SDB3260123495	1,900.00	3.2430	6,178.29	6,161.74	0.0000	4.3300	50.0000	0.0000	(2.2293)	(0.2567)	0.0000	3	(2.4861)	01/06/2025
600872.SH	12/27/2024	SDB3260123495	300.00	3.2430	975.52	972.91	0.0000	4.3300	50.0000	0.0000	(0.3520)	(0.0405)	0.0000	3	(0.3925)	01/06/2025
600872.SH	12/27/2024	SDB3260123495	800.00	3.2430	2,601.38	2,594.42	0.0000	4.3300	50.0000	0.0000	(0.9387)	(0.1081)	0.0000	3	(1.0468)	01/06/2025
600872.SH	12/27/2024	SDB3260123495	8,800.00	3.2430	28,615.22	28,538.58	0.0000	4.3300	50.0000	0.0000	(10.3253)	(1.1891)	0.0000	3	(11.5144)	01/06/2025
600872.SH	12/27/2024	SDB3260123495	300.00	3.2430	975.52	972.91	0.0000	4.3300	50.0000	0.0000	(0.3520)	(0.0405)	0.0000	3	(0.3925)	01/06/2025
600872.SH	12/27/2024	SDB3260123495	1,000.00	3.2430	3,251.73	3,243.02	0.0000	4.3300	50.0000	0.0000	(1.1733)	(0.1351)	0.0000	3	(1.3085)	01/06/2025
600872.SH	12/27/2024	SDB3260123495	2,800.00	3.2430	9,104.84	9,080.46	0.0000	4.3300	50.0000	0.0000	(3.2853)	(0.3784)	0.0000	3	(3.6637)	01/06/2025
600872.SH	12/27/2024	SDB3260123495	600.00	3.2430	1,951.04	1,945.81	0.0000	4.3300	50.0000	0.0000	(0.7040)	(0.0811)	0.0000	3	(0.7851)	01/06/2025
600872.SH	12/27/2024	SDB3260123495	1,300.00	3.2430	4,227.25	4,215.93	0.0000	4.3300	50.0000	0.0000	(1.5253)	(0.1757)	0.0000	3	(1.7010)	01/06/2025
600872.SH	12/27/2024	SDB3260123495	5,800.00	3.2430	18,860.03	18,809.52	0.0000	4.3300	50.0000	0.0000	(6.8053)	(0.7837)	0.0000	3	(7.5891)	01/06/2025
600872.SH	12/27/2024	SDB3260123495	1,200.00	3.2430	3,902.07	3,891.63	0.0000	4.3300	50.0000	0.0000	(1.4080)	(0.1622)	0.0000	3	(1.5701)	01/06/2025
600872.SH	12/27/2024	SDB3260123495	2,000.00	3.2430	6,503.46	6,486.04	0.0000	4.3300	50.0000	0.0000	(2.3467)	(0.2703)	0.0000	3	(2.6169)	01/06/2025
600872.SH	12/27/2024	SDB3260123495	700.00	3.2430	2,276.21	2,270.11	0.0000	4.3300	50.0000	0.0000	(0.8213)	(0.0946)	0.0000	3	(0.9159)	01/06/2025
600872.SH	12/27/2024	SDB3260123495	2,600.00	3.2430	8,454.50	8,431.85	0.0000	4.3300	50.0000	0.0000	(3.0507)	(0.3513)	0.0000	3	(3.4020)	01/06/2025
600872.SH	12/27/2024	SDB3260123495	1,400.00	3.2430	4,552.42	4,540.23	0.0000	4.3300	50.0000	0.0000	(1.6427)	(0.1892)	0.0000	3	(1.8318)	01/06/2025
600872.SH	12/27/2024	SDB3260123495	600.00	3.2430	1,951.04	1,945.81	0.0000	4.3300	50.0000	0.0000	(0.7040)	(0.0811)	0.0000	3	(0.7851)	01/06/2025
600872.SH	12/27/2024	SDB3260123495	900.00	3.2430	2,926.56	2,918.72	0.0000	4.3300	50.0000	0.0000	(1.0560)	(0.1216)	0.0000	3	(1.1776)	01/06/2025
600872.SH	12/27/2024	SDB3260123495	1,000.00	3.2430	3,251.73	3,243.02	0.0000	4.3300	50.0000	0.0000	(1.1733)	(0.1351)	0.0000	3	(1.3085)	01/06/2025
600872.SH	12/27/2024	SDB3260123495	600.00	3.2430	1,951.04	1,945.81	0.0000	4.3300	50.0000	0.0000	(0.7040)	(0.0811)	0.0000	3	(0.7851)	01/06/2025
600872.SH	12/27/2024	SDB3260123495	3,500.00	3.2430	11,381.05	11,350.57	0.0000	4.3300	50.0000	0.0000	(4.1067)	(0.4729)	0.0000	3	(4.5796)	01/06/2025
600872.SH	12/27/2024	SDB3260123495	100.00	3.2430	325.17	324.30	0.0000	4.3300	50.0000	0.0000	(0.1173)	(0.0135)	0.0000	3	(0.1308)	01/06/2025
600872.SH	12/27/2024	SDB3260123495	3,000.00	3.2430	9,755.19	9,729.06	0.0000	4.3300	50.0000	0.0000	(3.5200)	(0.4054)	0.0000	3	(3.9254)	01/06/2025
600872.SH	12/26/2024	SDB3260123495	100.00	3.2404	325.17	324.04	0.0000	4.3300	50.0000	0.0000	(0.0391)	(0.0045)	0.0000	1	(0.0436)	01/06/2025
600872.SH	12/26/2024	SDB3260123495	2,700.00	3.2404	8,779.67	8,748.97	0.0000	4.3300	50.0000	0.0000	(1.0560)	(0.1215)	0.0000	1	(1.1775)	01/06/2025
600872.SH	12/26/2024	SDB3260123495	2,500.00	3.2404	8,129.32	8,100.90	0.0000	4.3300	50.0000	0.0000	(0.9778)	(0.1125)	0.0000	1	(1.0903)	01/06/2025
600872.SH	12/26/2024	SDB3260123495	300.00	3.2404	975.52	972.11	0.0000	4.3300	50.0000	0.0000	(0.1173)	(0.0135)	0.0000	1	(0.1308)	01/06/2025
600872.SH	12/26/2024	SDB3260123495	400.00	3.2404	1,300.69	1,296.14	0.0000	4.3300	50.0000	0.0000	(0.1564)	(0.0180)	0.0000	1	(0.1744)	01/06/2025
600872.SH	12/26/2024	SDB3260123495	3,700.00	3.2404	12,031.40	11,989.34	0.0000	4.3300	50.0000	0.0000	(1.4471)	(0.1665)	0.0000	1	(1.6136)	01/06/2025
600872.SH	12/26/2024	SDB3260123495	1,900.00	3.2404	6,178.29	6,156.69	0.0000	4.3300	50.0000	0.0000	(0.7431)	(0.0855)	0.0000	1	(0.8286)	01/06/2025
600872.SH	12/26/2024	SDB3260123495	300.00	3.2404	975.52	972.11	0.0000	4.3300	50.0000	0.0000	(0.1173)	(0.0135)	0.0000	1	(0.1308)	01/06/2025
600872.SH	12/26/2024	SDB3260123495	800.00	3.2404	2,601.38	2,592.29	0.0000	4.3300	50.0000	0.0000	(0.3129)	(0.0360)	0.0000	1	(0.3489)	01/06/2025
600872.SH	12/26/2024	SDB3260123495	8,800.00	3.2404	28,615.22	28,515.18	0.0000	4.3300	50.0000	0.0000	(3.4418)	(0.3960)	0.0000	1	(3.8378)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
JONJEE HIGH & NEW TECHNOLOGY AND INDUSTRIAL GROUP CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600872.SH	12/26/2024	SDB3260123495	300.00	3.2404	975.52	972.11	0.0000	4.3300	50.0000	0.0000	(0.1173)	(0.0135)	0.0000	1	(0.1308)	01/06/2025
600872.SH	12/26/2024	SDB3260123495	1,000.00	3.2404	3,251.73	3,240.36	0.0000	4.3300	50.0000	0.0000	(0.3911)	(0.0450)	0.0000	1	(0.4361)	01/06/2025
600872.SH	12/26/2024	SDB3260123495	2,800.00	3.2404	9,104.84	9,073.01	0.0000	4.3300	50.0000	0.0000	(1.0951)	(0.1260)	0.0000	1	(1.2211)	01/06/2025
600872.SH	12/26/2024	SDB3260123495	600.00	3.2404	1,951.04	1,944.22	0.0000	4.3300	50.0000	0.0000	(0.2347)	(0.0270)	0.0000	1	(0.2617)	01/06/2025
600872.SH	12/26/2024	SDB3260123495	1,300.00	3.2404	4,227.25	4,212.47	0.0000	4.3300	50.0000	0.0000	(0.5084)	(0.0585)	0.0000	1	(0.5670)	01/06/2025
600872.SH	12/26/2024	SDB3260123495	5,800.00	3.2404	18,860.03	18,794.09	0.0000	4.3300	50.0000	0.0000	(2.2684)	(0.2610)	0.0000	1	(2.5295)	01/06/2025
600872.SH	12/26/2024	SDB3260123495	1,200.00	3.2404	3,902.07	3,888.43	0.0000	4.3300	50.0000	0.0000	(0.4693)	(0.0540)	0.0000	1	(0.5233)	01/06/2025
600872.SH	12/26/2024	SDB3260123495	2,000.00	3.2404	6,503.46	6,480.72	0.0000	4.3300	50.0000	0.0000	(0.7822)	(0.0900)	0.0000	1	(0.8722)	01/06/2025
600872.SH	12/26/2024	SDB3260123495	700.00	3.2404	2,276.21	2,268.25	0.0000	4.3300	50.0000	0.0000	(0.2738)	(0.0315)	0.0000	1	(0.3053)	01/06/2025
600872.SH	12/26/2024	SDB3260123495	2,600.00	3.2404	8,454.50	8,424.94	0.0000	4.3300	50.0000	0.0000	(1.0169)	(0.1170)	0.0000	1	(1.1339)	01/06/2025
600872.SH	12/26/2024	SDB3260123495	1,400.00	3.2404	4,552.42	4,536.51	0.0000	4.3300	50.0000	0.0000	(0.5476)	(0.0630)	0.0000	1	(0.6106)	01/06/2025
600872.SH	12/26/2024	SDB3260123495	600.00	3.2404	1,951.04	1,944.22	0.0000	4.3300	50.0000	0.0000	(0.2347)	(0.0270)	0.0000	1	(0.2617)	01/06/2025
600872.SH	12/26/2024	SDB3260123495	900.00	3.2404	2,926.56	2,916.32	0.0000	4.3300	50.0000	0.0000	(0.3520)	(0.0405)	0.0000	1	(0.3925)	01/06/2025
600872.SH	12/26/2024	SDB3260123495	1,000.00	3.2404	3,251.73	3,240.36	0.0000	4.3300	50.0000	0.0000	(0.3911)	(0.0450)	0.0000	1	(0.4361)	01/06/2025
600872.SH	12/26/2024	SDB3260123495	600.00	3.2404	1,951.04	1,944.22	0.0000	4.3300	50.0000	0.0000	(0.2347)	(0.0270)	0.0000	1	(0.2617)	01/06/2025
600872.SH	12/26/2024	SDB3260123495	3,500.00	3.2404	11,381.05	11,341.26	0.0000	4.3300	50.0000	0.0000	(1.3689)	(0.1575)	0.0000	1	(1.5264)	01/06/2025
600872.SH	12/26/2024	SDB3260123495	100.00	3.2404	325.17	324.04	0.0000	4.3300	50.0000	0.0000	(0.0391)	(0.0045)	0.0000	1	(0.0436)	01/06/2025
600872.SH	12/26/2024	SDB3260123495	3,000.00	3.2404	9,755.19	9,721.08	0.0000	4.3300	50.0000	0.0000	(1.1733)	(0.1350)	0.0000	1	(1.3083)	01/06/2025
600872.SH	12/24/2024	SDB3260123495	100.00	3.2404	325.17	324.04	0.0000	4.3300	50.0000	0.0000	(0.0782)	(0.0090)	0.0000	2	(0.0872)	01/06/2025
600872.SH	12/24/2024	SDB3260123495	2,700.00	3.2404	8,779.67	8,748.97	0.0000	4.3300	50.0000	0.0000	(2.1120)	(0.2430)	0.0000	2	(2.3550)	01/06/2025
600872.SH	12/24/2024	SDB3260123495	2,500.00	3.2404	8,129.32	8,100.90	0.0000	4.3300	50.0000	0.0000	(1.9556)	(0.2250)	0.0000	2	(2.1806)	01/06/2025
600872.SH	12/24/2024	SDB3260123495	300.00	3.2404	975.52	972.11	0.0000	4.3300	50.0000	0.0000	(0.2347)	(0.0270)	0.0000	2	(0.2617)	01/06/2025
600872.SH	12/24/2024	SDB3260123495	400.00	3.2404	1,300.69	1,296.14	0.0000	4.3300	50.0000	0.0000	(0.3129)	(0.0360)	0.0000	2	(0.3489)	01/06/2025
600872.SH	12/24/2024	SDB3260123495	3,700.00	3.2404	12,031.40	11,989.34	0.0000	4.3300	50.0000	0.0000	(2.8942)	(0.3330)	0.0000	2	(3.2273)	01/06/2025
600872.SH	12/24/2024	SDB3260123495	1,900.00	3.2404	6,178.29	6,156.69	0.0000	4.3300	50.0000	0.0000	(1.4862)	(0.1710)	0.0000	2	(1.6572)	01/06/2025
600872.SH	12/24/2024	SDB3260123495	300.00	3.2404	975.52	972.11	0.0000	4.3300	50.0000	0.0000	(0.2347)	(0.0270)	0.0000	2	(0.2617)	01/06/2025
600872.SH	12/24/2024	SDB3260123495	800.00	3.2404	2,601.38	2,592.29	0.0000	4.3300	50.0000	0.0000	(0.6258)	(0.0720)	0.0000	2	(0.6978)	01/06/2025
600872.SH	12/24/2024	SDB3260123495	8,800.00	3.2404	28,615.22	28,515.18	0.0000	4.3300	50.0000	0.0000	(6.8835)	(0.7921)	0.0000	2	(7.6756)	01/06/2025
600872.SH	12/24/2024	SDB3260123495	300.00	3.2404	975.52	972.11	0.0000	4.3300	50.0000	0.0000	(0.2347)	(0.0270)	0.0000	2	(0.2617)	01/06/2025
600872.SH	12/24/2024	SDB3260123495	1,000.00	3.2404	3,251.73	3,240.36	0.0000	4.3300	50.0000	0.0000	(0.7822)	(0.0900)	0.0000	2	(0.8722)	01/06/2025
600872.SH	12/24/2024	SDB3260123495	2,800.00	3.2404	9,104.84	9,073.01	0.0000	4.3300	50.0000	0.0000	(2.1902)	(0.2520)	0.0000	2	(2.4422)	01/06/2025
600872.SH	12/24/2024	SDB3260123495	600.00	3.2404	1,951.04	1,944.22	0.0000	4.3300	50.0000	0.0000	(0.4693)	(0.0540)	0.0000	2	(0.5233)	01/06/2025
600872.SH	12/24/2024	SDB3260123495	1,300.00	3.2404	4,227.25	4,212.47	0.0000	4.3300	50.0000	0.0000	(1.0169)	(0.1170)	0.0000	2	(1.1339)	01/06/2025
600872.SH	12/24/2024	SDB3260123495	5,800.00	3.2404	18,860.03	18,794.09	0.0000	4.3300	50.0000	0.0000	(4.5369)	(0.5221)	0.0000	2	(5.0589)	01/06/2025
600872.SH	12/24/2024	SDB3260123495	1,200.00	3.2404	3,902.07	3,888.43	0.0000	4.3300	50.0000	0.0000	(0.9387)	(0.1080)	0.0000	2	(1.0467)	01/06/2025
600872.SH	12/24/2024	SDB3260123495	2,000.00	3.2404	6,503.46	6,480.72	0.0000	4.3300	50.0000	0.0000	(1.5644)	(0.1800)	0.0000	2	(1.7445)	01/06/2025
600872.SH	12/24/2024	SDB3260123495	700.00	3.2404	2,276.21	2,268.25	0.0000	4.3300	50.0000	0.0000	(0.5476)	(0.0630)	0.0000	2	(0.6106)	01/06/2025
600872.SH	12/24/2024	SDB3260123495	2,600.00	3.2404	8,454.50	8,424.94	0.0000	4.3300	50.0000	0.0000	(2.0338)	(0.2340)	0.0000	2	(2.2678)	01/06/2025
600872.SH	12/24/2024	SDB3260123495	1,400.00	3.2404	4,552.42	4,536.51	0.0000	4.3300	50.0000	0.0000	(1.0951)	(0.1260)	0.0000	2	(1.2211)	01/06/2025
600872.SH	12/24/2024	SDB3260123495	600.00	3.2404	1,951.04	1,944.22	0.0000	4.3300	50.0000	0.0000	(0.4693)	(0.0540)	0.0000	2	(0.5233)	01/06/2025
600872.SH	12/24/2024	SDB3260123495	900.00	3.2404	2,926.56	2,916.32	0.0000	4.3300	50.0000	0.0000	(0.7040)	(0.0810)	0.0000	2	(0.7850)	01/06/2025
600872.SH	12/24/2024	SDB3260123495	1,000.00	3.2404	3,251.73	3,240.36	0.0000	4.3300	50.0000	0.0000	(0.7822)	(0.0900)	0.0000	2	(0.8722)	01/06/2025
600872.SH	12/24/2024	SDB3260123495	600.00	3.2404	1,951.04	1,944.22	0.0000	4.3300	50.0000	0.0000	(0.4693)	(0.0540)	0.0000	2	(0.5233)	01/06/2025
600872.SH	12/24/2024	SDB3260123495	3,500.00	3.2404	11,381.05	11,341.26	0.0000	4.3300	50.0000	0.0000	(2.7378)	(0.3150)	0.0000	2	(3.0528)	01/06/2025
600872.SH	12/24/2024	SDB3260123495	100.00	3.2404	325.17	324.04	0.0000	4.3300	50.0000	0.0000	(0.0782)	(0.0090)	0.0000	2	(0.0872)	01/06/2025
600872.SH	12/24/2024	SDB3260123495	3,000.00	3.2404	9,755.19	9,721.08	0.0000	4.3300	50.0000	0.0000	(2.3467)	(0.2700)	0.0000	2	(2.6167)	01/06/2025
600872.SH	12/23/2024	SDB3260123495	100.00	3.2426	325.17	324.26	0.0000	4.3300	50.0000	0.0000	(0.0391)	(0.0045)	0.0000	1	(0.0436)	01/06/2025
600872.SH	12/23/2024	SDB3260123495	2,700.00	3.2426	8,779.67	8,755.07	0.0000	4.3300	50.0000	0.0000	(1.0560)	(0.1216)	0.0000	1	(1.1776)	01/06/2025
600872.SH	12/23/2024	SDB3260123495	2,500.00	3.2426	8,129.32	8,106.55	0.0000	4.3300	50.0000	0.0000	(0.9778)	(0.1126)	0.0000	1	(1.0904)	01/06/2025
600872.SH	12/23/2024	SDB3260123495	300.00	3.2426	975.52	972.79	0.0000	4.3300	50.0000	0.0000	(0.1173)	(0.0135)	0.0000	1	(0.1308)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
JONJEE HIGH & NEW TECHNOLOGY AND INDUSTRIAL GROUP CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600872.SH	12/23/2024	SDB3260123495	400.00	3.2426	1,300.69	1,297.05	0.0000	4.3300	50.0000	0.0000	(0.1564)	(0.0180)	0.0000	1	(0.1745)	01/06/2025
600872.SH	12/23/2024	SDB3260123495	3,700.00	3.2426	12,031.40	11,997.69	0.0000	4.3300	50.0000	0.0000	(1.4471)	(0.1666)	0.0000	1	(1.6137)	01/06/2025
600872.SH	12/23/2024	SDB3260123495	1,900.00	3.2426	6,178.29	6,160.98	0.0000	4.3300	50.0000	0.0000	(0.7431)	(0.0856)	0.0000	1	(0.8287)	01/06/2025
600872.SH	12/23/2024	SDB3260123495	300.00	3.2426	975.52	972.79	0.0000	4.3300	50.0000	0.0000	(0.1173)	(0.0135)	0.0000	1	(0.1308)	01/06/2025
600872.SH	12/23/2024	SDB3260123495	800.00	3.2426	2,601.38	2,594.10	0.0000	4.3300	50.0000	0.0000	(0.3129)	(0.0360)	0.0000	1	(0.3489)	01/06/2025
600872.SH	12/23/2024	SDB3260123495	8,800.00	3.2426	28,615.22	28,535.06	0.0000	4.3300	50.0000	0.0000	(3.4418)	(0.3963)	0.0000	1	(3.8381)	01/06/2025
600872.SH	12/23/2024	SDB3260123495	300.00	3.2426	975.52	972.79	0.0000	4.3300	50.0000	0.0000	(0.1173)	(0.0135)	0.0000	1	(0.1308)	01/06/2025
600872.SH	12/23/2024	SDB3260123495	1,000.00	3.2426	3,251.73	3,242.62	0.0000	4.3300	50.0000	0.0000	(0.3911)	(0.0450)	0.0000	1	(0.4361)	01/06/2025
600872.SH	12/23/2024	SDB3260123495	2,800.00	3.2426	9,104.84	9,079.34	0.0000	4.3300	50.0000	0.0000	(1.0951)	(0.1261)	0.0000	1	(1.2212)	01/06/2025
600872.SH	12/23/2024	SDB3260123495	600.00	3.2426	1,951.04	1,945.57	0.0000	4.3300	50.0000	0.0000	(0.2347)	(0.0270)	0.0000	1	(0.2617)	01/06/2025
600872.SH	12/23/2024	SDB3260123495	1,300.00	3.2426	4,227.25	4,215.41	0.0000	4.3300	50.0000	0.0000	(0.5084)	(0.0585)	0.0000	1	(0.5670)	01/06/2025
600872.SH	12/23/2024	SDB3260123495	5,800.00	3.2426	18,860.03	18,807.20	0.0000	4.3300	50.0000	0.0000	(2.2684)	(0.2612)	0.0000	1	(2.5297)	01/06/2025
600872.SH	12/23/2024	SDB3260123495	1,200.00	3.2426	3,902.07	3,891.14	0.0000	4.3300	50.0000	0.0000	(0.4693)	(0.0540)	0.0000	1	(0.5234)	01/06/2025
600872.SH	12/23/2024	SDB3260123495	2,000.00	3.2426	6,503.46	6,485.24	0.0000	4.3300	50.0000	0.0000	(0.7822)	(0.0901)	0.0000	1	(0.8723)	01/06/2025
600872.SH	12/23/2024	SDB3260123495	700.00	3.2426	2,276.21	2,269.83	0.0000	4.3300	50.0000	0.0000	(0.2738)	(0.0315)	0.0000	1	(0.3053)	01/06/2025
600872.SH	12/23/2024	SDB3260123495	2,600.00	3.2426	8,454.50	8,430.81	0.0000	4.3300	50.0000	0.0000	(1.0169)	(0.1171)	0.0000	1	(1.1340)	01/06/2025
600872.SH	12/23/2024	SDB3260123495	1,400.00	3.2426	4,552.42	4,539.67	0.0000	4.3300	50.0000	0.0000	(0.5476)	(0.0631)	0.0000	1	(0.6106)	01/06/2025
600872.SH	12/23/2024	SDB3260123495	600.00	3.2426	1,951.04	1,945.57	0.0000	4.3300	50.0000	0.0000	(0.2347)	(0.0270)	0.0000	1	(0.2617)	01/06/2025
600872.SH	12/23/2024	SDB3260123495	900.00	3.2426	2,926.56	2,918.36	0.0000	4.3300	50.0000	0.0000	(0.3520)	(0.0405)	0.0000	1	(0.3925)	01/06/2025
600872.SH	12/23/2024	SDB3260123495	1,000.00	3.2426	3,251.73	3,242.62	0.0000	4.3300	50.0000	0.0000	(0.3911)	(0.0450)	0.0000	1	(0.4361)	01/06/2025
600872.SH	12/23/2024	SDB3260123495	600.00	3.2426	1,951.04	1,945.57	0.0000	4.3300	50.0000	0.0000	(0.2347)	(0.0270)	0.0000	1	(0.2617)	01/06/2025
600872.SH	12/23/2024	SDB3260123495	3,500.00	3.2426	11,381.05	11,349.17	0.0000	4.3300	50.0000	0.0000	(1.3689)	(0.1576)	0.0000	1	(1.5265)	01/06/2025
600872.SH	12/23/2024	SDB3260123495	100.00	3.2426	325.17	324.26	0.0000	4.3300	50.0000	0.0000	(0.0391)	(0.0045)	0.0000	1	(0.0436)	01/06/2025
600872.SH	12/23/2024	SDB3260123495	3,000.00	3.2426	9,755.19	9,727.86	0.0000	4.3300	50.0000	0.0000	(1.1733)	(0.1351)	0.0000	1	(1.3084)	01/06/2025
600872.SH	12/20/2024	SDB3260123495	100.00	3.2529	325.17	325.29	0.0000	4.3300	50.0000	0.0000	(0.1173)	(0.0136)	0.0000	3	(0.1309)	01/06/2025
600872.SH	12/20/2024	SDB3260123495	2,700.00	3.2529	8,779.67	8,782.96	0.0000	4.3300	50.0000	0.0000	(3.1680)	(0.3660)	0.0000	3	(3.5340)	01/06/2025
600872.SH	12/20/2024	SDB3260123495	2,500.00	3.2529	8,129.32	8,132.37	0.0000	4.3300	50.0000	0.0000	(2.9333)	(0.3388)	0.0000	3	(3.2722)	01/06/2025
600872.SH	12/20/2024	SDB3260123495	300.00	3.2529	975.52	975.88	0.0000	4.3300	50.0000	0.0000	(0.3520)	(0.0407)	0.0000	3	(0.3927)	01/06/2025
600872.SH	12/20/2024	SDB3260123495	400.00	3.2529	1,300.69	1,301.18	0.0000	4.3300	50.0000	0.0000	(0.4693)	(0.0542)	0.0000	3	(0.5235)	01/06/2025
600872.SH	12/20/2024	SDB3260123495	3,700.00	3.2529	12,031.40	12,035.90	0.0000	4.3300	50.0000	0.0000	(4.3413)	(0.5015)	0.0000	3	(4.8428)	01/06/2025
600872.SH	12/20/2024	SDB3260123495	1,900.00	3.2529	6,178.29	6,180.60	0.0000	4.3300	50.0000	0.0000	(2.2293)	(0.2575)	0.0000	3	(2.4869)	01/06/2025
600872.SH	12/20/2024	SDB3260123495	300.00	3.2529	975.52	975.88	0.0000	4.3300	50.0000	0.0000	(0.3520)	(0.0407)	0.0000	3	(0.3927)	01/06/2025
600872.SH	12/20/2024	SDB3260123495	800.00	3.2529	2,601.38	2,602.36	0.0000	4.3300	50.0000	0.0000	(0.9387)	(0.1084)	0.0000	3	(1.0471)	01/06/2025
600872.SH	12/20/2024	SDB3260123495	8,800.00	3.2529	28,615.22	28,625.93	0.0000	4.3300	50.0000	0.0000	(10.3253)	(1.1927)	0.0000	3	(11.5181)	01/06/2025
600872.SH	12/20/2024	SDB3260123495	300.00	3.2529	975.52	975.88	0.0000	4.3300	50.0000	0.0000	(0.3520)	(0.0407)	0.0000	3	(0.3927)	01/06/2025
600872.SH	12/20/2024	SDB3260123495	1,000.00	3.2529	3,251.73	3,252.95	0.0000	4.3300	50.0000	0.0000	(1.1733)	(0.1355)	0.0000	3	(1.3089)	01/06/2025
600872.SH	12/20/2024	SDB3260123495	2,800.00	3.2529	9,104.84	9,108.25	0.0000	4.3300	50.0000	0.0000	(3.2853)	(0.3795)	0.0000	3	(3.6648)	01/06/2025
600872.SH	12/20/2024	SDB3260123495	600.00	3.2529	1,951.04	1,951.77	0.0000	4.3300	50.0000	0.0000	(0.7040)	(0.0813)	0.0000	3	(0.7853)	01/06/2025
600872.SH	12/20/2024	SDB3260123495	1,300.00	3.2529	4,227.25	4,228.83	0.0000	4.3300	50.0000	0.0000	(1.5253)	(0.1762)	0.0000	3	(1.7015)	01/06/2025
600872.SH	12/20/2024	SDB3260123495	5,800.00	3.2529	18,860.03	18,867.09	0.0000	4.3300	50.0000	0.0000	(6.8053)	(0.7861)	0.0000	3	(7.5915)	01/06/2025
600872.SH	12/20/2024	SDB3260123495	1,200.00	3.2529	3,902.07	3,903.54	0.0000	4.3300	50.0000	0.0000	(1.4080)	(0.1626)	0.0000	3	(1.5706)	01/06/2025
600872.SH	12/20/2024	SDB3260123495	2,000.00	3.2529	6,503.46	6,505.89	0.0000	4.3300	50.0000	0.0000	(2.3467)	(0.2711)	0.0000	3	(2.6177)	01/06/2025
600872.SH	12/20/2024	SDB3260123495	700.00	3.2529	2,276.21	2,277.06	0.0000	4.3300	50.0000	0.0000	(0.8213)	(0.0949)	0.0000	3	(0.9162)	01/06/2025
600872.SH	12/20/2024	SDB3260123495	2,600.00	3.2529	8,454.50	8,457.66	0.0000	4.3300	50.0000	0.0000	(3.0507)	(0.3524)	0.0000	3	(3.4031)	01/06/2025
600872.SH	12/20/2024	SDB3260123495	1,400.00	3.2529	4,552.42	4,554.13	0.0000	4.3300	50.0000	0.0000	(1.6427)	(0.1898)	0.0000	3	(1.8324)	01/06/2025
600872.SH	12/20/2024	SDB3260123495	600.00	3.2529	1,951.04	1,951.77	0.0000	4.3300	50.0000	0.0000	(0.7040)	(0.0813)	0.0000	3	(0.7853)	01/06/2025
600872.SH	12/20/2024	SDB3260123495	900.00	3.2529	2,926.56	2,927.65	0.0000	4.3300	50.0000	0.0000	(1.0560)	(0.1220)	0.0000	3	(1.1780)	01/06/2025
600872.SH	12/20/2024	SDB3260123495	1,000.00	3.2529	3,251.73	3,252.95	0.0000	4.3300	50.0000	0.0000	(1.1733)	(0.1355)	0.0000	3	(1.3089)	01/06/2025
600872.SH	12/20/2024	SDB3260123495	600.00	3.2529	1,951.04	1,951.77	0.0000	4.3300	50.0000	0.0000	(0.7040)	(0.0813)	0.0000	3	(0.7853)	01/06/2025
600872.SH	12/20/2024	SDB3260123495	3,500.00	3.2529	11,381.05	11,385.31	0.0000	4.3300	50.0000	0.0000	(4.1067)	(0.4744)	0.0000	3	(4.5811)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
JONJEE HIGH & NEW TECHNOLOGY AND INDUSTRIAL GROUP CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600872.SH	12/20/2024	SDB3260123495	100.00	3.2529	325.17	325.29	0.0000	4.3300	50.0000	0.0000	(0.1173)	(0.0136)	0.0000	3	(0.1309)	01/06/2025
600872.SH	12/20/2024	SDB3260123495	3,000.00	3.2529	9,755.19	9,758.84	0.0000	4.3300	50.0000	0.0000	(3.5200)	(0.4066)	0.0000	3	(3.9266)	01/06/2025
600872.SH	12/19/2024	SDB3260123495	100.00	3.3071	325.17	330.71	0.0000	4.5800	50.0000	0.0000	(0.0414)	(0.0046)	0.0000	1	(0.0460)	01/06/2025
600872.SH	12/19/2024	SDB3260123495	2,700.00	3.3071	8,779.67	8,929.17	0.0000	4.5800	50.0000	0.0000	(1.1170)	(0.1240)	0.0000	1	(1.2410)	01/06/2025
600872.SH	12/19/2024	SDB3260123495	2,500.00	3.3071	8,129.32	8,267.75	0.0000	4.5800	50.0000	0.0000	(1.0342)	(0.1148)	0.0000	1	(1.1491)	01/06/2025
600872.SH	12/19/2024	SDB3260123495	300.00	3.3071	975.52	992.13	0.0000	4.5800	50.0000	0.0000	(0.1241)	(0.0138)	0.0000	1	(0.1379)	01/06/2025
600872.SH	12/19/2024	SDB3260123495	400.00	3.3071	1,300.69	1,322.84	0.0000	4.5800	50.0000	0.0000	(0.1655)	(0.0184)	0.0000	1	(0.1838)	01/06/2025
600872.SH	12/19/2024	SDB3260123495	3,700.00	3.3071	12,031.40	12,236.27	0.0000	4.5800	50.0000	0.0000	(1.5307)	(0.1699)	0.0000	1	(1.7006)	01/06/2025
600872.SH	12/19/2024	SDB3260123495	1,900.00	3.3071	6,178.29	6,283.49	0.0000	4.5800	50.0000	0.0000	(0.7860)	(0.0873)	0.0000	1	(0.8733)	01/06/2025
600872.SH	12/19/2024	SDB3260123495	300.00	3.3071	975.52	992.13	0.0000	4.5800	50.0000	0.0000	(0.1241)	(0.0138)	0.0000	1	(0.1379)	01/06/2025
600872.SH	12/19/2024	SDB3260123495	800.00	3.3071	2,601.38	2,645.68	0.0000	4.5800	50.0000	0.0000	(0.3310)	(0.0367)	0.0000	1	(0.3677)	01/06/2025
600872.SH	12/19/2024	SDB3260123495	8,800.00	3.3071	28,615.22	29,102.49	0.0000	4.5800	50.0000	0.0000	(3.6405)	(0.4042)	0.0000	1	(4.0447)	01/06/2025
600872.SH	12/19/2024	SDB3260123495	300.00	3.3071	975.52	992.13	0.0000	4.5800	50.0000	0.0000	(0.1241)	(0.0138)	0.0000	1	(0.1379)	01/06/2025
600872.SH	12/19/2024	SDB3260123495	1,000.00	3.3071	3,251.73	3,307.10	0.0000	4.5800	50.0000	0.0000	(0.4137)	(0.0459)	0.0000	1	(0.4596)	01/06/2025
600872.SH	12/19/2024	SDB3260123495	2,800.00	3.3071	9,104.84	9,259.88	0.0000	4.5800	50.0000	0.0000	(1.1583)	(0.1286)	0.0000	1	(1.2869)	01/06/2025
600872.SH	12/19/2024	SDB3260123495	600.00	3.3071	1,951.04	1,984.26	0.0000	4.5800	50.0000	0.0000	(0.2482)	(0.0276)	0.0000	1	(0.2758)	01/06/2025
600872.SH	12/19/2024	SDB3260123495	1,300.00	3.3071	4,227.25	4,299.23	0.0000	4.5800	50.0000	0.0000	(0.5378)	(0.0597)	0.0000	1	(0.5975)	01/06/2025
600872.SH	12/19/2024	SDB3260123495	5,800.00	3.3071	18,860.03	19,181.19	0.0000	4.5800	50.0000	0.0000	(2.3994)	(0.2664)	0.0000	1	(2.6658)	01/06/2025
600872.SH	12/19/2024	SDB3260123495	1,200.00	3.3071	3,902.07	3,968.52	0.0000	4.5800	50.0000	0.0000	(0.4964)	(0.0551)	0.0000	1	(0.5515)	01/06/2025
600872.SH	12/19/2024	SDB3260123495	2,000.00	3.3071	6,503.46	6,614.20	0.0000	4.5800	50.0000	0.0000	(0.8274)	(0.0919)	0.0000	1	(0.9192)	01/06/2025
600872.SH	12/19/2024	SDB3260123495	700.00	3.3071	2,276.21	2,314.97	0.0000	4.5800	50.0000	0.0000	(0.2896)	(0.0322)	0.0000	1	(0.3217)	01/06/2025
600872.SH	12/19/2024	SDB3260123495	2,600.00	3.3071	8,454.50	8,598.46	0.0000	4.5800	50.0000	0.0000	(1.0756)	(0.1194)	0.0000	1	(1.1950)	01/06/2025
600872.SH	12/19/2024	SDB3260123495	1,400.00	3.3071	4,552.42	4,629.94	0.0000	4.5800	50.0000	0.0000	(0.5792)	(0.0643)	0.0000	1	(0.6435)	01/06/2025
600872.SH	12/19/2024	SDB3260123495	600.00	3.3071	1,951.04	1,984.26	0.0000	4.5800	50.0000	0.0000	(0.2482)	(0.0276)	0.0000	1	(0.2758)	01/06/2025
600872.SH	12/19/2024	SDB3260123495	900.00	3.3071	2,926.56	2,976.39	0.0000	4.5800	50.0000	0.0000	(0.3723)	(0.0413)	0.0000	1	(0.4137)	01/06/2025
600872.SH	12/19/2024	SDB3260123495	1,000.00	3.3071	3,251.73	3,307.10	0.0000	4.5800	50.0000	0.0000	(0.4137)	(0.0459)	0.0000	1	(0.4596)	01/06/2025
600872.SH	12/19/2024	SDB3260123495	600.00	3.3071	1,951.04	1,984.26	0.0000	4.5800	50.0000	0.0000	(0.2482)	(0.0276)	0.0000	1	(0.2758)	01/06/2025
600872.SH	12/19/2024	SDB3260123495	3,500.00	3.3071	11,381.05	11,574.85	0.0000	4.5800	50.0000	0.0000	(1.4479)	(0.1608)	0.0000	1	(1.6087)	01/06/2025
600872.SH	12/19/2024	SDB3260123495	100.00	3.3071	325.17	330.71	0.0000	4.5800	50.0000	0.0000	(0.0414)	(0.0046)	0.0000	1	(0.0460)	01/06/2025
600872.SH	12/19/2024	SDB3260123495	3,000.00	3.3071	9,755.19	9,921.30	0.0000	4.5800	50.0000	0.0000	(1.2411)	(0.1378)	0.0000	1	(1.3789)	01/06/2025
600872.SH	12/18/2024	SDB3260123495	100.00	3.3518	325.17	335.18	0.0000	4.5800	50.0000	0.0000	(0.0414)	(0.0047)	0.0000	1	(0.0460)	01/06/2025
600872.SH	12/18/2024	SDB3260123495	2,700.00	3.3518	8,779.67	9,049.82	0.0000	4.5800	50.0000	0.0000	(1.1170)	(0.1257)	0.0000	1	(1.2427)	01/06/2025
600872.SH	12/18/2024	SDB3260123495	2,500.00	3.3518	8,129.32	8,379.47	0.0000	4.5800	50.0000	0.0000	(1.0342)	(0.1164)	0.0000	1	(1.1506)	01/06/2025
600872.SH	12/18/2024	SDB3260123495	300.00	3.3518	975.52	1,005.54	0.0000	4.5800	50.0000	0.0000	(0.1241)	(0.0140)	0.0000	1	(0.1381)	01/06/2025
600872.SH	12/18/2024	SDB3260123495	400.00	3.3518	1,300.69	1,340.71	0.0000	4.5800	50.0000	0.0000	(0.1655)	(0.0186)	0.0000	1	(0.1841)	01/06/2025
600872.SH	12/18/2024	SDB3260123495	3,700.00	3.3518	12,031.40	12,401.61	0.0000	4.5800	50.0000	0.0000	(1.5307)	(0.1722)	0.0000	1	(1.7029)	01/06/2025
600872.SH	12/18/2024	SDB3260123495	1,900.00	3.3518	6,178.29	6,368.40	0.0000	4.5800	50.0000	0.0000	(0.7860)	(0.0884)	0.0000	1	(0.8745)	01/06/2025
600872.SH	12/18/2024	SDB3260123495	300.00	3.3518	975.52	1,005.54	0.0000	4.5800	50.0000	0.0000	(0.1241)	(0.0140)	0.0000	1	(0.1381)	01/06/2025
600872.SH	12/18/2024	SDB3260123495	800.00	3.3518	2,601.38	2,681.43	0.0000	4.5800	50.0000	0.0000	(0.3310)	(0.0372)	0.0000	1	(0.3682)	01/06/2025
600872.SH	12/18/2024	SDB3260123495	8,800.00	3.3518	28,615.22	29,495.73	0.0000	4.5800	50.0000	0.0000	(3.6405)	(0.4097)	0.0000	1	(4.0502)	01/06/2025
600872.SH	12/18/2024	SDB3260123495	300.00	3.3518	975.52	1,005.54	0.0000	4.5800	50.0000	0.0000	(0.1241)	(0.0140)	0.0000	1	(0.1381)	01/06/2025
600872.SH	12/18/2024	SDB3260123495	1,000.00	3.3518	3,251.73	3,351.79	0.0000	4.5800	50.0000	0.0000	(0.4137)	(0.0466)	0.0000	1	(0.4602)	01/06/2025
600872.SH	12/18/2024	SDB3260123495	2,800.00	3.3518	9,104.84	9,385.00	0.0000	4.5800	50.0000	0.0000	(1.1583)	(0.1303)	0.0000	1	(1.2887)	01/06/2025
600872.SH	12/18/2024	SDB3260123495	600.00	3.3518	1,951.04	2,011.07	0.0000	4.5800	50.0000	0.0000	(0.2482)	(0.0279)	0.0000	1	(0.2761)	01/06/2025
600872.SH	12/18/2024	SDB3260123495	1,300.00	3.3518	4,227.25	4,357.32	0.0000	4.5800	50.0000	0.0000	(0.5378)	(0.0605)	0.0000	1	(0.5983)	01/06/2025
600872.SH	12/18/2024	SDB3260123495	5,800.00	3.3518	18,860.03	19,440.36	0.0000	4.5800	50.0000	0.0000	(2.3994)	(0.2700)	0.0000	1	(2.6694)	01/06/2025
600872.SH	12/18/2024	SDB3260123495	1,200.00	3.3518	3,902.07	4,022.14	0.0000	4.5800	50.0000	0.0000	(0.4964)	(0.0559)	0.0000	1	(0.5523)	01/06/2025
600872.SH	12/18/2024	SDB3260123495	2,000.00	3.3518	6,503.46	6,703.57	0.0000	4.5800	50.0000	0.0000	(0.8274)	(0.0931)	0.0000	1	(0.9205)	01/06/2025
600872.SH	12/18/2024	SDB3260123495	700.00	3.3518	2,276.21	2,346.25	0.0000	4.5800	50.0000	0.0000	(0.2896)	(0.0326)	0.0000	1	(0.3222)	01/06/2025
600872.SH	12/18/2024	SDB3260123495	2,600.00	3.3518	8,454.50	8,714.65	0.0000	4.5800	50.0000	0.0000	(1.0756)	(0.1210)	0.0000	1	(1.1966)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
JONJEE HIGH & NEW TECHNOLOGY AND INDUSTRIAL GROUP CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600872.SH	12/18/2024	SDB3260123495	1,400.00	3.3518	4,552.42	4,692.50	0.0000	4.5800	50.0000	0.0000	(0.5792)	(0.0652)	0.0000	1	(0.6443)	01/06/2025
600872.SH	12/18/2024	SDB3260123495	600.00	3.3518	1,951.04	2,011.07	0.0000	4.5800	50.0000	0.0000	(0.2482)	(0.0279)	0.0000	1	(0.2761)	01/06/2025
600872.SH	12/18/2024	SDB3260123495	900.00	3.3518	2,926.56	3,016.61	0.0000	4.5800	50.0000	0.0000	(0.3723)	(0.0419)	0.0000	1	(0.4142)	01/06/2025
600872.SH	12/18/2024	SDB3260123495	1,000.00	3.3518	3,251.73	3,351.79	0.0000	4.5800	50.0000	0.0000	(0.4137)	(0.0466)	0.0000	1	(0.4602)	01/06/2025
600872.SH	12/18/2024	SDB3260123495	600.00	3.3518	1,951.04	2,011.07	0.0000	4.5800	50.0000	0.0000	(0.2482)	(0.0279)	0.0000	1	(0.2761)	01/06/2025
600872.SH	12/18/2024	SDB3260123495	3,500.00	3.3518	11,381.05	11,731.25	0.0000	4.5800	50.0000	0.0000	(1.4479)	(0.1629)	0.0000	1	(1.6109)	01/06/2025
600872.SH	12/18/2024	SDB3260123495	100.00	3.3518	325.17	335.18	0.0000	4.5800	50.0000	0.0000	(0.0414)	(0.0047)	0.0000	1	(0.0460)	01/06/2025
600872.SH	12/18/2024	SDB3260123495	3,000.00	3.3518	9,755.19	10,055.36	0.0000	4.5800	50.0000	0.0000	(1.2411)	(0.1397)	0.0000	1	(1.3807)	01/06/2025
600872.SH	12/17/2024	SDB3260123495	100.00	3.4420	325.17	344.20	0.0000	4.5800	50.0000	0.0000	(0.0414)	(0.0048)	0.0000	1	(0.0461)	01/06/2025
600872.SH	12/17/2024	SDB3260123495	2,700.00	3.4420	8,779.67	9,293.37	0.0000	4.5800	50.0000	0.0000	(1.1170)	(0.1291)	0.0000	1	(1.2460)	01/06/2025
600872.SH	12/17/2024	SDB3260123495	2,500.00	3.4420	8,129.32	8,604.97	0.0000	4.5800	50.0000	0.0000	(1.0342)	(0.1195)	0.0000	1	(1.1537)	01/06/2025
600872.SH	12/17/2024	SDB3260123495	300.00	3.4420	975.52	1,032.60	0.0000	4.5800	50.0000	0.0000	(0.1241)	(0.0143)	0.0000	1	(0.1384)	01/06/2025
600872.SH	12/17/2024	SDB3260123495	400.00	3.4420	1,300.69	1,376.80	0.0000	4.5800	50.0000	0.0000	(0.1655)	(0.0191)	0.0000	1	(0.1846)	01/06/2025
600872.SH	12/17/2024	SDB3260123495	3,700.00	3.4420	12,031.40	12,735.36	0.0000	4.5800	50.0000	0.0000	(1.5307)	(0.1769)	0.0000	1	(1.7075)	01/06/2025
600872.SH	12/17/2024	SDB3260123495	1,900.00	3.4420	6,178.29	6,539.78	0.0000	4.5800	50.0000	0.0000	(0.7860)	(0.0908)	0.0000	1	(0.8768)	01/06/2025
600872.SH	12/17/2024	SDB3260123495	300.00	3.4420	975.52	1,032.60	0.0000	4.5800	50.0000	0.0000	(0.1241)	(0.0143)	0.0000	1	(0.1384)	01/06/2025
600872.SH	12/17/2024	SDB3260123495	800.00	3.4420	2,601.38	2,753.59	0.0000	4.5800	50.0000	0.0000	(0.3310)	(0.0382)	0.0000	1	(0.3692)	01/06/2025
600872.SH	12/17/2024	SDB3260123495	8,800.00	3.4420	28,615.22	30,289.49	0.0000	4.5800	50.0000	0.0000	(3.6405)	(0.4207)	0.0000	1	(4.0612)	01/06/2025
600872.SH	12/17/2024	SDB3260123495	300.00	3.4420	975.52	1,032.60	0.0000	4.5800	50.0000	0.0000	(0.1241)	(0.0143)	0.0000	1	(0.1384)	01/06/2025
600872.SH	12/17/2024	SDB3260123495	1,000.00	3.4420	3,251.73	3,441.99	0.0000	4.5800	50.0000	0.0000	(0.4137)	(0.0478)	0.0000	1	(0.4615)	01/06/2025
600872.SH	12/17/2024	SDB3260123495	2,800.00	3.4420	9,104.84	9,637.57	0.0000	4.5800	50.0000	0.0000	(1.1583)	(0.1339)	0.0000	1	(1.2922)	01/06/2025
600872.SH	12/17/2024	SDB3260123495	600.00	3.4420	1,951.04	2,065.19	0.0000	4.5800	50.0000	0.0000	(0.2482)	(0.0287)	0.0000	1	(0.2769)	01/06/2025
600872.SH	12/17/2024	SDB3260123495	1,300.00	3.4420	4,227.25	4,474.58	0.0000	4.5800	50.0000	0.0000	(0.5378)	(0.0621)	0.0000	1	(0.5999)	01/06/2025
600872.SH	12/17/2024	SDB3260123495	5,800.00	3.4420	18,860.03	19,963.53	0.0000	4.5800	50.0000	0.0000	(2.3994)	(0.2773)	0.0000	1	(2.6767)	01/06/2025
600872.SH	12/17/2024	SDB3260123495	1,200.00	3.4420	3,902.07	4,130.39	0.0000	4.5800	50.0000	0.0000	(0.4964)	(0.0574)	0.0000	1	(0.5538)	01/06/2025
600872.SH	12/17/2024	SDB3260123495	2,000.00	3.4420	6,503.46	6,883.98	0.0000	4.5800	50.0000	0.0000	(0.8274)	(0.0956)	0.0000	1	(0.9230)	01/06/2025
600872.SH	12/17/2024	SDB3260123495	700.00	3.4420	2,276.21	2,409.39	0.0000	4.5800	50.0000	0.0000	(0.2896)	(0.0335)	0.0000	1	(0.3230)	01/06/2025
600872.SH	12/17/2024	SDB3260123495	2,600.00	3.4420	8,454.50	8,949.17	0.0000	4.5800	50.0000	0.0000	(1.0756)	(0.1243)	0.0000	1	(1.1999)	01/06/2025
600872.SH	12/17/2024	SDB3260123495	1,400.00	3.4420	4,552.42	4,818.78	0.0000	4.5800	50.0000	0.0000	(0.5792)	(0.0669)	0.0000	1	(0.6461)	01/06/2025
600872.SH	12/17/2024	SDB3260123495	600.00	3.4420	1,951.04	2,065.19	0.0000	4.5800	50.0000	0.0000	(0.2482)	(0.0287)	0.0000	1	(0.2769)	01/06/2025
600872.SH	12/17/2024	SDB3260123495	900.00	3.4420	2,926.56	3,097.79	0.0000	4.5800	50.0000	0.0000	(0.3723)	(0.0430)	0.0000	1	(0.4153)	01/06/2025
600872.SH	12/17/2024	SDB3260123495	1,000.00	3.4420	3,251.73	3,441.99	0.0000	4.5800	50.0000	0.0000	(0.4137)	(0.0478)	0.0000	1	(0.4615)	01/06/2025
600872.SH	12/17/2024	SDB3260123495	600.00	3.4420	1,951.04	2,065.19	0.0000	4.5800	50.0000	0.0000	(0.2482)	(0.0287)	0.0000	1	(0.2769)	01/06/2025
600872.SH	12/17/2024	SDB3260123495	3,500.00	3.4420	11,381.05	12,046.96	0.0000	4.5800	50.0000	0.0000	(1.4479)	(0.1673)	0.0000	1	(1.6152)	01/06/2025
600872.SH	12/17/2024	SDB3260123495	100.00	3.4420	325.17	344.20	0.0000	4.5800	50.0000	0.0000	(0.0414)	(0.0048)	0.0000	1	(0.0461)	01/06/2025
600872.SH	12/17/2024	SDB3260123495	3,000.00	3.4420	9,755.19	10,325.96	0.0000	4.5800	50.0000	0.0000	(1.2411)	(0.1434)	0.0000	1	(1.3845)	01/06/2025
600872.SH	12/16/2024	SDB3260123495	100.00	3.3831	325.17	338.31	0.0000	4.5800	50.0000	0.0000	(0.0414)	(0.0047)	0.0000	1	(0.0461)	01/06/2025
600872.SH	12/16/2024	SDB3260123495	2,700.00	3.3831	8,779.67	9,134.38	0.0000	4.5800	50.0000	0.0000	(1.1170)	(0.1269)	0.0000	1	(1.2438)	01/06/2025
600872.SH	12/16/2024	SDB3260123495	2,500.00	3.3831	8,129.32	8,457.76	0.0000	4.5800	50.0000	0.0000	(1.0342)	(0.1175)	0.0000	1	(1.1517)	01/06/2025
600872.SH	12/16/2024	SDB3260123495	300.00	3.3831	975.52	1,014.93	0.0000	4.5800	50.0000	0.0000	(0.1241)	(0.0141)	0.0000	1	(0.1382)	01/06/2025
600872.SH	12/16/2024	SDB3260123495	400.00	3.3831	1,300.69	1,353.24	0.0000	4.5800	50.0000	0.0000	(0.1655)	(0.0188)	0.0000	1	(0.1843)	01/06/2025
600872.SH	12/16/2024	SDB3260123495	3,700.00	3.3831	12,031.40	12,517.48	0.0000	4.5800	50.0000	0.0000	(1.5307)	(0.1739)	0.0000	1	(1.7045)	01/06/2025
600872.SH	12/16/2024	SDB3260123495	1,900.00	3.3831	6,178.29	6,427.90	0.0000	4.5800	50.0000	0.0000	(0.7860)	(0.0893)	0.0000	1	(0.8753)	01/06/2025
600872.SH	12/16/2024	SDB3260123495	300.00	3.3831	975.52	1,014.93	0.0000	4.5800	50.0000	0.0000	(0.1241)	(0.0141)	0.0000	1	(0.1382)	01/06/2025
600872.SH	12/16/2024	SDB3260123495	800.00	3.3831	2,601.38	2,706.48	0.0000	4.5800	50.0000	0.0000	(0.3310)	(0.0376)	0.0000	1	(0.3685)	01/06/2025
600872.SH	12/16/2024	SDB3260123495	8,800.00	3.3831	28,615.22	29,771.32	0.0000	4.5800	50.0000	0.0000	(3.6405)	(0.4135)	0.0000	1	(4.0540)	01/06/2025
600872.SH	12/16/2024	SDB3260123495	300.00	3.3831	975.52	1,014.93	0.0000	4.5800	50.0000	0.0000	(0.1241)	(0.0141)	0.0000	1	(0.1382)	01/06/2025
600872.SH	12/16/2024	SDB3260123495	1,000.00	3.3831	3,251.73	3,383.10	0.0000	4.5800	50.0000	0.0000	(0.4137)	(0.0470)	0.0000	1	(0.4607)	01/06/2025
600872.SH	12/16/2024	SDB3260123495	2,800.00	3.3831	9,104.84	9,472.69	0.0000	4.5800	50.0000	0.0000	(1.1583)	(0.1316)	0.0000	1	(1.2899)	01/06/2025
600872.SH	12/16/2024	SDB3260123495	600.00	3.3831	1,951.04	2,029.86	0.0000	4.5800	50.0000	0.0000	(0.2482)	(0.0282)	0.0000	1	(0.2764)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
JONJEE HIGH & NEW TECHNOLOGY AND INDUSTRIAL GROUP CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600872.SH	12/16/2024	SDB3260123495	1,300.00	3.3831	4,227.25	4,398.04	0.0000	4.5800	50.0000	0.0000	(0.5378)	(0.0611)	0.0000	1	(0.5989)	01/06/2025
600872.SH	12/16/2024	SDB3260123495	5,800.00	3.3831	18,860.03	19,622.00	0.0000	4.5800	50.0000	0.0000	(2.3994)	(0.2725)	0.0000	1	(2.6719)	01/06/2025
600872.SH	12/16/2024	SDB3260123495	1,200.00	3.3831	3,902.07	4,059.72	0.0000	4.5800	50.0000	0.0000	(0.4964)	(0.0564)	0.0000	1	(0.5528)	01/06/2025
600872.SH	12/16/2024	SDB3260123495	2,000.00	3.3831	6,503.46	6,766.21	0.0000	4.5800	50.0000	0.0000	(0.8274)	(0.0940)	0.0000	1	(0.9214)	01/06/2025
600872.SH	12/16/2024	SDB3260123495	700.00	3.3831	2,276.21	2,368.17	0.0000	4.5800	50.0000	0.0000	(0.2896)	(0.0329)	0.0000	1	(0.3225)	01/06/2025
600872.SH	12/16/2024	SDB3260123495	2,600.00	3.3831	8,454.50	8,796.07	0.0000	4.5800	50.0000	0.0000	(1.0756)	(0.1222)	0.0000	1	(1.1978)	01/06/2025
600872.SH	12/16/2024	SDB3260123495	1,400.00	3.3831	4,552.42	4,736.35	0.0000	4.5800	50.0000	0.0000	(0.5792)	(0.0658)	0.0000	1	(0.6450)	01/06/2025
600872.SH	12/16/2024	SDB3260123495	600.00	3.3831	1,951.04	2,029.86	0.0000	4.5800	50.0000	0.0000	(0.2482)	(0.0282)	0.0000	1	(0.2764)	01/06/2025
600872.SH	12/16/2024	SDB3260123495	900.00	3.3831	2,926.56	3,044.79	0.0000	4.5800	50.0000	0.0000	(0.3723)	(0.0423)	0.0000	1	(0.4146)	01/06/2025
600872.SH	12/16/2024	SDB3260123495	1,000.00	3.3831	3,251.73	3,383.10	0.0000	4.5800	50.0000	0.0000	(0.4137)	(0.0470)	0.0000	1	(0.4607)	01/06/2025
600872.SH	12/16/2024	SDB3260123495	600.00	3.3831	1,951.04	2,029.86	0.0000	4.5800	50.0000	0.0000	(0.2482)	(0.0282)	0.0000	1	(0.2764)	01/06/2025
600872.SH	12/16/2024	SDB3260123495	3,500.00	3.3831	11,381.05	11,840.86	0.0000	4.5800	50.0000	0.0000	(1.4479)	(0.1645)	0.0000	1	(1.6124)	01/06/2025
600872.SH	12/16/2024	SDB3260123495	100.00	3.3831	325.17	338.31	0.0000	4.5800	50.0000	0.0000	(0.0414)	(0.0047)	0.0000	1	(0.0461)	01/06/2025
600872.SH	12/16/2024	SDB3260123495	3,000.00	3.3831	9,755.19	10,149.31	0.0000	4.5800	50.0000	0.0000	(1.2411)	(0.1410)	0.0000	1	(1.3820)	01/06/2025
600872.SH	12/13/2024	SDB3260123495	100.00	3.3311	325.17	333.11	0.0000	4.5800	50.0000	0.0000	(0.1241)	(0.0139)	0.0000	3	(0.1380)	01/06/2025
600872.SH	12/13/2024	SDB3260123495	2,700.00	3.3311	8,779.67	8,994.10	0.0000	4.5800	50.0000	0.0000	(3.3509)	(0.3748)	0.0000	3	(3.7257)	01/06/2025
600872.SH	12/13/2024	SDB3260123495	2,500.00	3.3311	8,129.32	8,327.87	0.0000	4.5800	50.0000	0.0000	(3.1027)	(0.3470)	0.0000	3	(3.4497)	01/06/2025
600872.SH	12/13/2024	SDB3260123495	300.00	3.3311	975.52	999.34	0.0000	4.5800	50.0000	0.0000	(0.3723)	(0.0416)	0.0000	3	(0.4140)	01/06/2025
600872.SH	12/13/2024	SDB3260123495	400.00	3.3311	1,300.69	1,332.46	0.0000	4.5800	50.0000	0.0000	(0.4964)	(0.0555)	0.0000	3	(0.5519)	01/06/2025
600872.SH	12/13/2024	SDB3260123495	3,700.00	3.3311	12,031.40	12,325.25	0.0000	4.5800	50.0000	0.0000	(4.5920)	(0.5136)	0.0000	3	(5.1055)	01/06/2025
600872.SH	12/13/2024	SDB3260123495	1,900.00	3.3311	6,178.29	6,329.18	0.0000	4.5800	50.0000	0.0000	(2.3580)	(0.2637)	0.0000	3	(2.6218)	01/06/2025
600872.SH	12/13/2024	SDB3260123495	300.00	3.3311	975.52	999.34	0.0000	4.5800	50.0000	0.0000	(0.3723)	(0.0416)	0.0000	3	(0.4140)	01/06/2025
600872.SH	12/13/2024	SDB3260123495	800.00	3.3311	2,601.38	2,664.92	0.0000	4.5800	50.0000	0.0000	(0.1110)	(0.0929)	0.0000	3	(1.1039)	01/06/2025
600872.SH	12/13/2024	SDB3260123495	8,800.00	3.3311	28,615.22	29,314.10	0.0000	4.5800	50.0000	0.0000	(10.9215)	(1.2214)	0.0000	3	(12.1429)	01/06/2025
600872.SH	12/13/2024	SDB3260123495	300.00	3.3311	975.52	999.34	0.0000	4.5800	50.0000	0.0000	(0.3723)	(0.0416)	0.0000	3	(0.4140)	01/06/2025
600872.SH	12/13/2024	SDB3260123495	1,000.00	3.3311	3,251.73	3,331.15	0.0000	4.5800	50.0000	0.0000	(1.2411)	(0.1388)	0.0000	3	(1.3799)	01/06/2025
600872.SH	12/13/2024	SDB3260123495	2,800.00	3.3311	9,104.84	9,327.21	0.0000	4.5800	50.0000	0.0000	(3.4750)	(0.3886)	0.0000	3	(3.8636)	01/06/2025
600872.SH	12/13/2024	SDB3260123495	600.00	3.3311	1,951.04	1,998.69	0.0000	4.5800	50.0000	0.0000	(0.7446)	(0.0833)	0.0000	3	(0.8279)	01/06/2025
600872.SH	12/13/2024	SDB3260123495	1,300.00	3.3311	4,227.25	4,330.49	0.0000	4.5800	50.0000	0.0000	(1.6134)	(0.1804)	0.0000	3	(1.7938)	01/06/2025
600872.SH	12/13/2024	SDB3260123495	5,800.00	3.3311	18,860.03	19,320.66	0.0000	4.5800	50.0000	0.0000	(7.1982)	(0.8050)	0.0000	3	(8.0033)	01/06/2025
600872.SH	12/13/2024	SDB3260123495	1,200.00	3.3311	3,902.07	3,997.38	0.0000	4.5800	50.0000	0.0000	(1.4893)	(0.1666)	0.0000	3	(1.6558)	01/06/2025
600872.SH	12/13/2024	SDB3260123495	2,000.00	3.3311	6,503.46	6,662.30	0.0000	4.5800	50.0000	0.0000	(2.4822)	(0.2776)	0.0000	3	(2.7597)	01/06/2025
600872.SH	12/13/2024	SDB3260123495	700.00	3.3311	2,276.21	2,331.80	0.0000	4.5800	50.0000	0.0000	(0.8688)	(0.0972)	0.0000	3	(0.9659)	01/06/2025
600872.SH	12/13/2024	SDB3260123495	2,600.00	3.3311	8,454.50	8,660.98	0.0000	4.5800	50.0000	0.0000	(3.2268)	(0.3609)	0.0000	3	(3.5877)	01/06/2025
600872.SH	12/13/2024	SDB3260123495	1,400.00	3.3311	4,552.42	4,663.61	0.0000	4.5800	50.0000	0.0000	(1.7375)	(0.1943)	0.0000	3	(1.9318)	01/06/2025
600872.SH	12/13/2024	SDB3260123495	600.00	3.3311	1,951.04	1,998.69	0.0000	4.5800	50.0000	0.0000	(0.7446)	(0.0833)	0.0000	3	(0.8279)	01/06/2025
600872.SH	12/13/2024	SDB3260123495	900.00	3.3311	2,926.56	2,998.03	0.0000	4.5800	50.0000	0.0000	(1.1170)	(0.1249)	0.0000	3	(1.2419)	01/06/2025
600872.SH	12/13/2024	SDB3260123495	1,000.00	3.3311	3,251.73	3,331.15	0.0000	4.5800	50.0000	0.0000	(1.2411)	(0.1388)	0.0000	3	(1.3799)	01/06/2025
600872.SH	12/13/2024	SDB3260123495	600.00	3.3311	1,951.04	1,998.69	0.0000	4.5800	50.0000	0.0000	(0.7446)	(0.0833)	0.0000	3	(0.8279)	01/06/2025
600872.SH	12/13/2024	SDB3260123495	3,500.00	3.3311	11,381.05	11,659.02	0.0000	4.5800	50.0000	0.0000	(4.3438)	(0.4858)	0.0000	3	(4.8296)	01/06/2025
600872.SH	12/13/2024	SDB3260123495	100.00	3.3311	325.17	333.11	0.0000	4.5800	50.0000	0.0000	(0.1241)	(0.0139)	0.0000	3	(0.1380)	01/06/2025
600872.SH	12/13/2024	SDB3260123495	3,000.00	3.3311	9,755.19	9,993.44	0.0000	4.5800	50.0000	0.0000	(3.7232)	(0.4164)	0.0000	3	(4.1396)	01/06/2025
600872.SH	12/12/2024	SDB3260123495	100.00	3.2393	325.17	323.93	0.0000	4.5800	50.0000	0.0000	(0.0414)	(0.0045)	0.0000	1	(0.0459)	01/06/2025
600872.SH	12/12/2024	SDB3260123495	2,700.00	3.2393	8,779.67	8,746.11	0.0000	4.5800	50.0000	0.0000	(1.1170)	(0.1215)	0.0000	1	(1.2384)	01/06/2025
600872.SH	12/12/2024	SDB3260123495	2,500.00	3.2393	8,129.32	8,098.25	0.0000	4.5800	50.0000	0.0000	(1.0342)	(0.1125)	0.0000	1	(1.1467)	01/06/2025
600872.SH	12/12/2024	SDB3260123495	300.00	3.2393	975.52	971.79	0.0000	4.5800	50.0000	0.0000	(0.1355)	(0.0135)	0.0000	1	(0.1376)	01/06/2025
600872.SH	12/12/2024	SDB3260123495	400.00	3.2393	1,300.69	1,295.72	0.0000	4.5800	50.0000	0.0000	(0.1655)	(0.0180)	0.0000	1	(0.1835)	01/06/2025
600872.SH	12/12/2024	SDB3260123495	3,700.00	3.2393	12,031.40	11,985.41	0.0000	4.5800	50.0000	0.0000	(1.5307)	(0.1665)	0.0000	1	(1.6971)	01/06/2025
600872.SH	12/12/2024	SDB3260123495	1,900.00	3.2393	6,178.29	6,154.67	0.0000	4.5800	50.0000	0.0000	(0.7860)	(0.0855)	0.0000	1	(0.8715)	01/06/2025
600872.SH	12/12/2024	SDB3260123495	300.00	3.2393	975.52	971.79	0.0000	4.5800	50.0000	0.0000	(0.1241)	(0.0135)	0.0000	1	(0.1376)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
JONJEE HIGH & NEW TECHNOLOGY AND INDUSTRIAL GROUP CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600872.SH	12/12/2024	SDB3260123495	800.00	3.2393	2,601.38	2,591.44	0.0000	4.5800	50.0000	0.0000	(0.3310)	(0.0360)	0.0000	1	(0.3669)	01/06/2025
600872.SH	12/12/2024	SDB3260123495	8,800.00	3.2393	28,615.22	28,505.83	0.0000	4.5800	50.0000	0.0000	(3.6405)	(0.3959)	0.0000	1	(4.0364)	01/06/2025
600872.SH	12/12/2024	SDB3260123495	300.00	3.2393	975.52	971.79	0.0000	4.5800	50.0000	0.0000	(0.1241)	(0.0135)	0.0000	1	(0.1376)	01/06/2025
600872.SH	12/12/2024	SDB3260123495	1,000.00	3.2393	3,251.73	3,239.30	0.0000	4.5800	50.0000	0.0000	(0.4137)	(0.0450)	0.0000	1	(0.4587)	01/06/2025
600872.SH	12/12/2024	SDB3260123495	2,800.00	3.2393	9,104.84	9,070.04	0.0000	4.5800	50.0000	0.0000	(1.1583)	(0.1260)	0.0000	1	(1.2843)	01/06/2025
600872.SH	12/12/2024	SDB3260123495	600.00	3.2393	1,951.04	1,943.58	0.0000	4.5800	50.0000	0.0000	(0.2482)	(0.0270)	0.0000	1	(0.2752)	01/06/2025
600872.SH	12/12/2024	SDB3260123495	1,300.00	3.2393	4,227.25	4,211.09	0.0000	4.5800	50.0000	0.0000	(0.5378)	(0.0585)	0.0000	1	(0.5963)	01/06/2025
600872.SH	12/12/2024	SDB3260123495	5,800.00	3.2393	18,860.03	18,787.93	0.0000	4.5800	50.0000	0.0000	(2.3994)	(0.2609)	0.0000	1	(2.6604)	01/06/2025
600872.SH	12/12/2024	SDB3260123495	1,200.00	3.2393	3,902.07	3,887.16	0.0000	4.5800	50.0000	0.0000	(0.4964)	(0.0540)	0.0000	1	(0.5504)	01/06/2025
600872.SH	12/12/2024	SDB3260123495	2,000.00	3.2393	6,503.46	6,478.60	0.0000	4.5800	50.0000	0.0000	(0.8274)	(0.0900)	0.0000	1	(0.9174)	01/06/2025
600872.SH	12/12/2024	SDB3260123495	700.00	3.2393	2,276.21	2,267.51	0.0000	4.5800	50.0000	0.0000	(0.2896)	(0.0315)	0.0000	1	(0.3211)	01/06/2025
600872.SH	12/12/2024	SDB3260123495	2,600.00	3.2393	8,454.50	8,422.18	0.0000	4.5800	50.0000	0.0000	(1.0756)	(0.1170)	0.0000	1	(1.1926)	01/06/2025
600872.SH	12/12/2024	SDB3260123495	1,400.00	3.2393	4,552.42	4,535.02	0.0000	4.5800	50.0000	0.0000	(0.5792)	(0.0630)	0.0000	1	(0.6422)	01/06/2025
600872.SH	12/12/2024	SDB3260123495	600.00	3.2393	1,951.04	1,943.58	0.0000	4.5800	50.0000	0.0000	(0.2482)	(0.0270)	0.0000	1	(0.2752)	01/06/2025
600872.SH	12/12/2024	SDB3260123495	900.00	3.2393	2,926.56	2,915.37	0.0000	4.5800	50.0000	0.0000	(0.3723)	(0.0405)	0.0000	1	(0.4128)	01/06/2025
600872.SH	12/12/2024	SDB3260123495	1,000.00	3.2393	3,251.73	3,239.30	0.0000	4.5800	50.0000	0.0000	(0.4137)	(0.0450)	0.0000	1	(0.4587)	01/06/2025
600872.SH	12/12/2024	SDB3260123495	600.00	3.2393	1,951.04	1,943.58	0.0000	4.5800	50.0000	0.0000	(0.2482)	(0.0270)	0.0000	1	(0.2752)	01/06/2025
600872.SH	12/12/2024	SDB3260123495	3,500.00	3.2393	11,381.05	11,337.55	0.0000	4.5800	50.0000	0.0000	(1.4479)	(0.1575)	0.0000	1	(1.6054)	01/06/2025
600872.SH	12/12/2024	SDB3260123495	100.00	3.2393	325.17	323.93	0.0000	4.5800	50.0000	0.0000	(0.0414)	(0.0045)	0.0000	1	(0.0459)	01/06/2025
600872.SH	12/12/2024	SDB3260123495	3,000.00	3.2393	9,755.19	9,717.90	0.0000	4.5800	50.0000	0.0000	(1.2411)	(0.1350)	0.0000	1	(1.3760)	01/06/2025
600872.SH	12/11/2024	SDB3260123495	100.00	3.1955	325.17	319.55	0.0000	4.5800	50.0000	0.0000	(0.0414)	(0.0044)	0.0000	1	(0.0458)	01/06/2025
600872.SH	12/11/2024	SDB3260123495	2,700.00	3.1955	8,779.67	8,627.90	0.0000	4.5800	50.0000	0.0000	(1.1170)	(0.1198)	0.0000	1	(1.2368)	01/06/2025
600872.SH	12/11/2024	SDB3260123495	2,500.00	3.1955	8,129.32	7,988.79	0.0000	4.5800	50.0000	0.0000	(1.0342)	(0.1110)	0.0000	1	(1.1452)	01/06/2025
600872.SH	12/11/2024	SDB3260123495	300.00	3.1955	975.52	958.66	0.0000	4.5800	50.0000	0.0000	(0.1241)	(0.0133)	0.0000	1	(0.1374)	01/06/2025
600872.SH	12/11/2024	SDB3260123495	400.00	3.1955	1,300.69	1,278.21	0.0000	4.5800	50.0000	0.0000	(0.1655)	(0.0178)	0.0000	1	(0.1832)	01/06/2025
600872.SH	12/11/2024	SDB3260123495	3,700.00	3.1955	12,031.40	11,823.41	0.0000	4.5800	50.0000	0.0000	(1.5307)	(0.1642)	0.0000	1	(1.6949)	01/06/2025
600872.SH	12/11/2024	SDB3260123495	1,900.00	3.1955	6,178.29	6,071.48	0.0000	4.5800	50.0000	0.0000	(0.7860)	(0.0843)	0.0000	1	(0.8703)	01/06/2025
600872.SH	12/11/2024	SDB3260123495	300.00	3.1955	975.52	958.66	0.0000	4.5800	50.0000	0.0000	(0.1241)	(0.0133)	0.0000	1	(0.1374)	01/06/2025
600872.SH	12/11/2024	SDB3260123495	800.00	3.1955	2,601.38	2,556.41	0.0000	4.5800	50.0000	0.0000	(0.3310)	(0.0355)	0.0000	1	(0.3665)	01/06/2025
600872.SH	12/11/2024	SDB3260123495	8,800.00	3.1955	28,615.22	28,120.55	0.0000	4.5800	50.0000	0.0000	(3.6405)	(0.3906)	0.0000	1	(4.0311)	01/06/2025
600872.SH	12/11/2024	SDB3260123495	300.00	3.1955	975.52	958.66	0.0000	4.5800	50.0000	0.0000	(0.1241)	(0.0133)	0.0000	1	(0.1374)	01/06/2025
600872.SH	12/11/2024	SDB3260123495	1,000.00	3.1955	3,251.73	3,195.52	0.0000	4.5800	50.0000	0.0000	(0.4137)	(0.0444)	0.0000	1	(0.4581)	01/06/2025
600872.SH	12/11/2024	SDB3260123495	2,800.00	3.1955	9,104.84	8,947.45	0.0000	4.5800	50.0000	0.0000	(1.1583)	(0.1243)	0.0000	1	(1.2826)	01/06/2025
600872.SH	12/11/2024	SDB3260123495	600.00	3.1955	1,951.04	1,917.31	0.0000	4.5800	50.0000	0.0000	(0.2482)	(0.0266)	0.0000	1	(0.2748)	01/06/2025
600872.SH	12/11/2024	SDB3260123495	1,300.00	3.1955	4,227.25	4,154.17	0.0000	4.5800	50.0000	0.0000	(0.5378)	(0.0577)	0.0000	1	(0.5955)	01/06/2025
600872.SH	12/11/2024	SDB3260123495	5,800.00	3.1955	18,860.03	18,534.00	0.0000	4.5800	50.0000	0.0000	(2.3994)	(0.2574)	0.0000	1	(2.6568)	01/06/2025
600872.SH	12/11/2024	SDB3260123495	1,200.00	3.1955	3,902.07	3,834.62	0.0000	4.5800	50.0000	0.0000	(0.4964)	(0.0533)	0.0000	1	(0.5497)	01/06/2025
600872.SH	12/11/2024	SDB3260123495	2,000.00	3.1955	6,503.46	6,391.03	0.0000	4.5800	50.0000	0.0000	(0.8274)	(0.0888)	0.0000	1	(0.9161)	01/06/2025
600872.SH	12/11/2024	SDB3260123495	700.00	3.1955	2,276.21	2,236.86	0.0000	4.5800	50.0000	0.0000	(0.2896)	(0.0311)	0.0000	1	(0.3207)	01/06/2025
600872.SH	12/11/2024	SDB3260123495	2,600.00	3.1955	8,454.50	8,308.34	0.0000	4.5800	50.0000	0.0000	(1.0756)	(0.1154)	0.0000	1	(1.1910)	01/06/2025
600872.SH	12/11/2024	SDB3260123495	1,400.00	3.1955	4,552.42	4,473.72	0.0000	4.5800	50.0000	0.0000	(0.5792)	(0.0621)	0.0000	1	(0.6413)	01/06/2025
600872.SH	12/11/2024	SDB3260123495	600.00	3.1955	1,951.04	1,917.31	0.0000	4.5800	50.0000	0.0000	(0.2482)	(0.0266)	0.0000	1	(0.2748)	01/06/2025
600872.SH	12/11/2024	SDB3260123495	900.00	3.1955	2,926.56	2,875.97	0.0000	4.5800	50.0000	0.0000	(0.3723)	(0.0399)	0.0000	1	(0.4123)	01/06/2025
600872.SH	12/11/2024	SDB3260123495	1,000.00	3.1955	3,251.73	3,195.52	0.0000	4.5800	50.0000	0.0000	(0.4137)	(0.0444)	0.0000	1	(0.4581)	01/06/2025
600872.SH	12/11/2024	SDB3260123495	600.00	3.1955	1,951.04	1,917.31	0.0000	4.5800	50.0000	0.0000	(0.2482)	(0.0266)	0.0000	1	(0.2748)	01/06/2025
600872.SH	12/11/2024	SDB3260123495	3,500.00	3.1955	11,381.05	11,184.31	0.0000	4.5800	50.0000	0.0000	(1.4479)	(0.1553)	0.0000	1	(1.6033)	01/06/2025
600872.SH	12/11/2024	SDB3260123495	100.00	3.1955	325.17	319.55	0.0000	4.5800	50.0000	0.0000	(0.0414)	(0.0044)	0.0000	1	(0.0458)	01/06/2025
600872.SH	12/11/2024	SDB3260123495	3,000.00	3.1955	9,755.19	9,586.55	0.0000	4.5800	50.0000	0.0000	(1.2411)	(0.1331)	0.0000	1	(1.3742)	01/06/2025
600872.SH	12/10/2024	SDB3260123495	100.00	3.1530	325.17	315.30	0.0000	4.5800	50.0000	0.0000	(0.0414)	(0.0044)	0.0000	1	(0.0457)	01/06/2025
600872.SH	12/10/2024	SDB3260123495	2,700.00	3.1530	8,779.67	8,513.11	0.0000	4.5800	50.0000	0.0000	(1.1170)	(0.1182)	0.0000	1	(1.2352)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
JONJEE HIGH & NEW TECHNOLOGY AND INDUSTRIAL GROUP CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600872.SH	12/10/2024	SDB3260123495	2,500.00	3.1530	8,129.32	7,882.51	0.0000	4.5800	50.0000	0.0000	(1.0342)	(0.1095)	0.0000	1	(1.1437)	01/06/2025
600872.SH	12/10/2024	SDB3260123495	300.00	3.1530	975.52	945.90	0.0000	4.5800	50.0000	0.0000	(0.1241)	(0.0131)	0.0000	1	(0.1372)	01/06/2025
600872.SH	12/10/2024	SDB3260123495	400.00	3.1530	1,300.69	1,261.20	0.0000	4.5800	50.0000	0.0000	(0.1655)	(0.0175)	0.0000	1	(0.1830)	01/06/2025
600872.SH	12/10/2024	SDB3260123495	3,700.00	3.1530	12,031.40	11,666.12	0.0000	4.5800	50.0000	0.0000	(1.5307)	(0.1620)	0.0000	1	(1.6927)	01/06/2025
600872.SH	12/10/2024	SDB3260123495	1,900.00	3.1530	6,178.29	5,990.71	0.0000	4.5800	50.0000	0.0000	(0.7860)	(0.0832)	0.0000	1	(0.8692)	01/06/2025
600872.SH	12/10/2024	SDB3260123495	300.00	3.1530	975.52	945.90	0.0000	4.5800	50.0000	0.0000	(0.1241)	(0.0131)	0.0000	1	(0.1372)	01/06/2025
600872.SH	12/10/2024	SDB3260123495	800.00	3.1530	2,601.38	2,522.40	0.0000	4.5800	50.0000	0.0000	(0.3310)	(0.0350)	0.0000	1	(0.3660)	01/06/2025
600872.SH	12/10/2024	SDB3260123495	8,800.00	3.1530	28,615.22	27,746.44	0.0000	4.5800	50.0000	0.0000	(3.6405)	(0.3854)	0.0000	1	(4.0259)	01/06/2025
600872.SH	12/10/2024	SDB3260123495	300.00	3.1530	975.52	945.90	0.0000	4.5800	50.0000	0.0000	(0.1241)	(0.0131)	0.0000	1	(0.1372)	01/06/2025
600872.SH	12/10/2024	SDB3260123495	1,000.00	3.1530	3,251.73	3,153.01	0.0000	4.5800	50.0000	0.0000	(0.4137)	(0.0438)	0.0000	1	(0.4575)	01/06/2025
600872.SH	12/10/2024	SDB3260123495	2,800.00	3.1530	9,104.84	8,828.41	0.0000	4.5800	50.0000	0.0000	(1.1583)	(0.1226)	0.0000	1	(1.2810)	01/06/2025
600872.SH	12/10/2024	SDB3260123495	600.00	3.1530	1,951.04	1,891.80	0.0000	4.5800	50.0000	0.0000	(0.2482)	(0.0263)	0.0000	1	(0.2745)	01/06/2025
600872.SH	12/10/2024	SDB3260123495	1,300.00	3.1530	4,227.25	4,098.91	0.0000	4.5800	50.0000	0.0000	(0.5378)	(0.0569)	0.0000	1	(0.5947)	01/06/2025
600872.SH	12/10/2024	SDB3260123495	5,800.00	3.1530	18,860.03	18,287.43	0.0000	4.5800	50.0000	0.0000	(2.3994)	(0.2540)	0.0000	1	(2.6534)	01/06/2025
600872.SH	12/10/2024	SDB3260123495	1,200.00	3.1530	3,902.07	3,783.61	0.0000	4.5800	50.0000	0.0000	(0.4964)	(0.0526)	0.0000	1	(0.5490)	01/06/2025
600872.SH	12/10/2024	SDB3260123495	2,000.00	3.1530	6,503.46	6,306.01	0.0000	4.5800	50.0000	0.0000	(0.8274)	(0.0876)	0.0000	1	(0.9150)	01/06/2025
600872.SH	12/10/2024	SDB3260123495	700.00	3.1530	2,276.21	2,207.10	0.0000	4.5800	50.0000	0.0000	(0.2896)	(0.0307)	0.0000	1	(0.3202)	01/06/2025
600872.SH	12/10/2024	SDB3260123495	2,600.00	3.1530	8,454.50	8,197.81	0.0000	4.5800	50.0000	0.0000	(1.0756)	(0.1139)	0.0000	1	(1.1895)	01/06/2025
600872.SH	12/10/2024	SDB3260123495	1,400.00	3.1530	4,552.42	4,414.21	0.0000	4.5800	50.0000	0.0000	(0.5792)	(0.0613)	0.0000	1	(0.6405)	01/06/2025
600872.SH	12/10/2024	SDB3260123495	600.00	3.1530	1,951.04	1,891.80	0.0000	4.5800	50.0000	0.0000	(0.2482)	(0.0263)	0.0000	1	(0.2745)	01/06/2025
600872.SH	12/10/2024	SDB3260123495	900.00	3.1530	2,926.56	2,837.70	0.0000	4.5800	50.0000	0.0000	(0.3723)	(0.0394)	0.0000	1	(0.4117)	01/06/2025
600872.SH	12/10/2024	SDB3260123495	1,000.00	3.1530	3,251.73	3,153.01	0.0000	4.5800	50.0000	0.0000	(0.4137)	(0.0438)	0.0000	1	(0.4575)	01/06/2025
600872.SH	12/10/2024	SDB3260123495	600.00	3.1530	1,951.04	1,891.80	0.0000	4.5800	50.0000	0.0000	(0.2482)	(0.0263)	0.0000	1	(0.2745)	01/06/2025
600872.SH	12/10/2024	SDB3260123495	3,500.00	3.1530	11,381.05	11,035.52	0.0000	4.5800	50.0000	0.0000	(1.4479)	(0.1533)	0.0000	1	(1.6012)	01/06/2025
600872.SH	12/10/2024	SDB3260123495	100.00	3.1530	325.17	315.30	0.0000	4.5800	50.0000	0.0000	(0.0414)	(0.0044)	0.0000	1	(0.0457)	01/06/2025
600872.SH	12/10/2024	SDB3260123495	3,000.00	3.1530	9,755.19	9,459.01	0.0000	4.5800	50.0000	0.0000	(1.2411)	(0.1314)	0.0000	1	(1.3725)	01/06/2025
600872.SH	12/09/2024	SDB3260123495	100.00	3.1572	325.17	315.72	0.0000	4.5800	50.0000	0.0000	(0.0414)	(0.0044)	0.0000	1	(0.0458)	01/06/2025
600872.SH	12/09/2024	SDB3260123495	2,700.00	3.1572	8,779.67	8,524.36	0.0000	4.5800	50.0000	0.0000	(1.1170)	(0.1184)	0.0000	1	(1.2354)	01/06/2025
600872.SH	12/09/2024	SDB3260123495	2,500.00	3.1572	8,129.32	7,892.93	0.0000	4.5800	50.0000	0.0000	(1.0342)	(0.1096)	0.0000	1	(1.1439)	01/06/2025
600872.SH	12/09/2024	SDB3260123495	300.00	3.1572	975.52	947.15	0.0000	4.5800	50.0000	0.0000	(0.1241)	(0.0132)	0.0000	1	(0.1373)	01/06/2025
600872.SH	12/09/2024	SDB3260123495	400.00	3.1572	1,300.69	1,262.87	0.0000	4.5800	50.0000	0.0000	(0.1655)	(0.0175)	0.0000	1	(0.1830)	01/06/2025
600872.SH	12/09/2024	SDB3260123495	3,700.00	3.1572	12,031.40	11,681.54	0.0000	4.5800	50.0000	0.0000	(1.5307)	(0.1622)	0.0000	1	(1.6929)	01/06/2025
600872.SH	12/09/2024	SDB3260123495	1,900.00	3.1572	6,178.29	5,998.63	0.0000	4.5800	50.0000	0.0000	(0.7860)	(0.0833)	0.0000	1	(0.8693)	01/06/2025
600872.SH	12/09/2024	SDB3260123495	300.00	3.1572	975.52	947.15	0.0000	4.5800	50.0000	0.0000	(0.1241)	(0.0132)	0.0000	1	(0.1373)	01/06/2025
600872.SH	12/09/2024	SDB3260123495	800.00	3.1572	2,601.38	2,525.74	0.0000	4.5800	50.0000	0.0000	(0.3310)	(0.0351)	0.0000	1	(0.3660)	01/06/2025
600872.SH	12/09/2024	SDB3260123495	8,800.00	3.1572	28,615.22	27,783.11	0.0000	4.5800	50.0000	0.0000	(3.6405)	(0.3859)	0.0000	1	(4.0264)	01/06/2025
600872.SH	12/09/2024	SDB3260123495	300.00	3.1572	975.52	947.15	0.0000	4.5800	50.0000	0.0000	(0.1241)	(0.0132)	0.0000	1	(0.1373)	01/06/2025
600872.SH	12/09/2024	SDB3260123495	1,000.00	3.1572	3,251.73	3,157.17	0.0000	4.5800	50.0000	0.0000	(0.4137)	(0.0438)	0.0000	1	(0.4575)	01/06/2025
600872.SH	12/09/2024	SDB3260123495	2,800.00	3.1572	9,104.84	8,840.08	0.0000	4.5800	50.0000	0.0000	(1.1583)	(0.1228)	0.0000	1	(1.2811)	01/06/2025
600872.SH	12/09/2024	SDB3260123495	600.00	3.1572	1,951.04	1,894.30	0.0000	4.5800	50.0000	0.0000	(0.2482)	(0.0263)	0.0000	1	(0.2745)	01/06/2025
600872.SH	12/09/2024	SDB3260123495	1,300.00	3.1572	4,227.25	4,104.32	0.0000	4.5800	50.0000	0.0000	(0.5378)	(0.0570)	0.0000	1	(0.5948)	01/06/2025
600872.SH	12/09/2024	SDB3260123495	5,800.00	3.1572	18,860.03	18,311.60	0.0000	4.5800	50.0000	0.0000	(2.3994)	(0.2543)	0.0000	1	(2.6537)	01/06/2025
600872.SH	12/09/2024	SDB3260123495	1,200.00	3.1572	3,902.07	3,788.61	0.0000	4.5800	50.0000	0.0000	(0.4964)	(0.0526)	0.0000	1	(0.5491)	01/06/2025
600872.SH	12/09/2024	SDB3260123495	2,000.00	3.1572	6,503.46	6,314.34	0.0000	4.5800	50.0000	0.0000	(0.8274)	(0.0877)	0.0000	1	(0.9151)	01/06/2025
600872.SH	12/09/2024	SDB3260123495	700.00	3.1572	2,276.21	2,210.02	0.0000	4.5800	50.0000	0.0000	(0.2896)	(0.0307)	0.0000	1	(0.3203)	01/06/2025
600872.SH	12/09/2024	SDB3260123495	2,600.00	3.1572	8,454.50	8,208.65	0.0000	4.5800	50.0000	0.0000	(1.0756)	(0.1140)	0.0000	1	(1.1896)	01/06/2025
600872.SH	12/09/2024	SDB3260123495	1,400.00	3.1572	4,552.42	4,420.04	0.0000	4.5800	50.0000	0.0000	(0.5792)	(0.0614)	0.0000	1	(0.6406)	01/06/2025
600872.SH	12/09/2024	SDB3260123495	600.00	3.1572	1,951.04	1,894.30	0.0000	4.5800	50.0000	0.0000	(0.2482)	(0.0263)	0.0000	1	(0.2745)	01/06/2025
600872.SH	12/09/2024	SDB3260123495	900.00	3.1572	2,926.56	2,841.45	0.0000	4.5800	50.0000	0.0000	(0.3723)	(0.0395)	0.0000	1	(0.4118)	01/06/2025
600872.SH	12/09/2024	SDB3260123495	1,000.00	3.1572	3,251.73	3,157.17	0.0000	4.5800	50.0000	0.0000	(0.4137)	(0.0438)	0.0000	1	(0.4575)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
JONJEE HIGH & NEW TECHNOLOGY AND INDUSTRIAL GROUP CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600872.SH	12/09/2024	SDB3260123495	600.00	3.1572	1,951.04	1,894.30	0.0000	4.5800	50.0000	0.0000	(0.2482)	(0.0263)	0.0000	1	(0.2745)	01/06/2025
600872.SH	12/09/2024	SDB3260123495	3,500.00	3.1572	11,381.05	11,050.10	0.0000	4.5800	50.0000	0.0000	(1.4479)	(0.1535)	0.0000	1	(1.6014)	01/06/2025
600872.SH	12/09/2024	SDB3260123495	100.00	3.1572	325.17	315.72	0.0000	4.5800	50.0000	0.0000	(0.0414)	(0.0044)	0.0000	1	(0.0458)	01/06/2025
600872.SH	12/09/2024	SDB3260123495	3,000.00	3.1572	9,755.19	9,471.52	0.0000	4.5800	50.0000	0.0000	(1.2411)	(0.1315)	0.0000	1	(1.3726)	01/06/2025
600872.SH	12/06/2024	SDB3260123495	100.00	3.2194	325.17	321.94	0.0000	4.5800	50.0000	0.0000	(0.1241)	(0.0134)	0.0000	3	(0.1375)	01/06/2025
600872.SH	12/06/2024	SDB3260123495	2,700.00	3.2194	8,779.67	8,692.38	0.0000	4.5800	50.0000	0.0000	(3.3509)	(0.3622)	0.0000	3	(3.7131)	01/06/2025
600872.SH	12/06/2024	SDB3260123495	2,500.00	3.2194	8,129.32	8,048.50	0.0000	4.5800	50.0000	0.0000	(3.1027)	(0.3354)	0.0000	3	(3.4380)	01/06/2025
600872.SH	12/06/2024	SDB3260123495	300.00	3.2194	975.52	965.82	0.0000	4.5800	50.0000	0.0000	(0.3723)	(0.0402)	0.0000	3	(0.4126)	01/06/2025
600872.SH	12/06/2024	SDB3260123495	400.00	3.2194	1,300.69	1,287.76	0.0000	4.5800	50.0000	0.0000	(0.4964)	(0.0537)	0.0000	3	(0.5501)	01/06/2025
600872.SH	12/06/2024	SDB3260123495	3,700.00	3.2194	12,031.40	11,911.78	0.0000	4.5800	50.0000	0.0000	(4.5920)	(0.4963)	0.0000	3	(5.0883)	01/06/2025
600872.SH	12/06/2024	SDB3260123495	1,900.00	3.2194	6,178.29	6,116.86	0.0000	4.5800	50.0000	0.0000	(2.3580)	(0.2549)	0.0000	3	(2.6129)	01/06/2025
600872.SH	12/06/2024	SDB3260123495	300.00	3.2194	975.52	965.82	0.0000	4.5800	50.0000	0.0000	(0.3723)	(0.0402)	0.0000	3	(0.4126)	01/06/2025
600872.SH	12/06/2024	SDB3260123495	800.00	3.2194	2,601.38	2,575.52	0.0000	4.5800	50.0000	0.0000	(0.9929)	(0.1073)	0.0000	3	(1.1002)	01/06/2025
600872.SH	12/06/2024	SDB3260123495	8,800.00	3.2194	28,615.22	28,330.71	0.0000	4.5800	50.0000	0.0000	(10.9215)	(1.1804)	0.0000	3	(12.1019)	01/06/2025
600872.SH	12/06/2024	SDB3260123495	300.00	3.2194	975.52	965.82	0.0000	4.5800	50.0000	0.0000	(0.3723)	(0.0402)	0.0000	3	(0.4126)	01/06/2025
600872.SH	12/06/2024	SDB3260123495	1,000.00	3.2194	3,251.73	3,219.40	0.0000	4.5800	50.0000	0.0000	(1.2411)	(0.1341)	0.0000	3	(1.3752)	01/06/2025
600872.SH	12/06/2024	SDB3260123495	2,800.00	3.2194	9,104.84	9,014.32	0.0000	4.5800	50.0000	0.0000	(3.4750)	(0.3756)	0.0000	3	(3.8506)	01/06/2025
600872.SH	12/06/2024	SDB3260123495	600.00	3.2194	1,951.04	1,931.64	0.0000	4.5800	50.0000	0.0000	(0.7446)	(0.0805)	0.0000	3	(0.8251)	01/06/2025
600872.SH	12/06/2024	SDB3260123495	1,300.00	3.2194	4,227.25	4,185.22	0.0000	4.5800	50.0000	0.0000	(1.6134)	(0.1744)	0.0000	3	(1.7878)	01/06/2025
600872.SH	12/06/2024	SDB3260123495	5,800.00	3.2194	18,860.03	18,672.51	0.0000	4.5800	50.0000	0.0000	(7.1982)	(0.7780)	0.0000	3	(7.9763)	01/06/2025
600872.SH	12/06/2024	SDB3260123495	1,200.00	3.2194	3,902.07	3,863.28	0.0000	4.5800	50.0000	0.0000	(1.4893)	(0.1610)	0.0000	3	(1.6503)	01/06/2025
600872.SH	12/06/2024	SDB3260123495	2,000.00	3.2194	6,503.46	6,438.80	0.0000	4.5800	50.0000	0.0000	(2.4822)	(0.2683)	0.0000	3	(2.7504)	01/06/2025
600872.SH	12/06/2024	SDB3260123495	700.00	3.2194	2,276.21	2,253.58	0.0000	4.5800	50.0000	0.0000	(0.8688)	(0.0939)	0.0000	3	(0.9627)	01/06/2025
600872.SH	12/06/2024	SDB3260123495	2,600.00	3.2194	8,454.50	8,370.44	0.0000	4.5800	50.0000	0.0000	(3.2268)	(0.3488)	0.0000	3	(3.5756)	01/06/2025
600872.SH	12/06/2024	SDB3260123495	1,400.00	3.2194	4,552.42	4,507.16	0.0000	4.5800	50.0000	0.0000	(1.7375)	(0.1878)	0.0000	3	(1.9253)	01/06/2025
600872.SH	12/06/2024	SDB3260123495	600.00	3.2194	1,951.04	1,931.64	0.0000	4.5800	50.0000	0.0000	(0.7446)	(0.0805)	0.0000	3	(0.8251)	01/06/2025
600872.SH	12/06/2024	SDB3260123495	900.00	3.2194	2,926.56	2,897.46	0.0000	4.5800	50.0000	0.0000	(1.1170)	(0.1207)	0.0000	3	(1.2377)	01/06/2025
600872.SH	12/06/2024	SDB3260123495	1,000.00	3.2194	3,251.73	3,219.40	0.0000	4.5800	50.0000	0.0000	(1.2411)	(0.1341)	0.0000	3	(1.3752)	01/06/2025
600872.SH	12/06/2024	SDB3260123495	600.00	3.2194	1,951.04	1,931.64	0.0000	4.5800	50.0000	0.0000	(0.7446)	(0.0805)	0.0000	3	(0.8251)	01/06/2025
600872.SH	12/06/2024	SDB3260123495	3,500.00	3.2194	11,381.05	11,267.90	0.0000	4.5800	50.0000	0.0000	(4.3438)	(0.4695)	0.0000	3	(4.8133)	01/06/2025
600872.SH	12/06/2024	SDB3260123495	100.00	3.2194	325.17	321.94	0.0000	4.5800	50.0000	0.0000	(0.1241)	(0.0134)	0.0000	3	(0.1375)	01/06/2025
600872.SH	12/06/2024	SDB3260123495	3,000.00	3.2194	9,755.19	9,658.20	0.0000	4.5800	50.0000	0.0000	(3.7232)	(0.4024)	0.0000	3	(4.1257)	01/06/2025
600872.SH	12/05/2024	SDB3260123495	100.00	3.2430	325.17	324.30	0.0000	4.5800	50.0000	0.0000	(0.0414)	(0.0045)	0.0000	1	(0.0459)	01/06/2025
600872.SH	12/05/2024	SDB3260123495	2,700.00	3.2430	8,779.67	8,755.99	0.0000	4.5800	50.0000	0.0000	(1.1170)	(0.1216)	0.0000	1	(1.2386)	01/06/2025
600872.SH	12/05/2024	SDB3260123495	2,500.00	3.2430	8,129.32	8,107.40	0.0000	4.5800	50.0000	0.0000	(1.0342)	(0.1126)	0.0000	1	(1.1468)	01/06/2025
600872.SH	12/05/2024	SDB3260123495	300.00	3.2430	975.52	972.89	0.0000	4.5800	50.0000	0.0000	(0.1241)	(0.0135)	0.0000	1	(0.1376)	01/06/2025
600872.SH	12/05/2024	SDB3260123495	400.00	3.2430	1,300.69	1,297.18	0.0000	4.5800	50.0000	0.0000	(0.1655)	(0.0180)	0.0000	1	(0.1835)	01/06/2025
600872.SH	12/05/2024	SDB3260123495	3,700.00	3.2430	12,031.40	11,998.96	0.0000	4.5800	50.0000	0.0000	(1.5307)	(0.1667)	0.0000	1	(1.6973)	01/06/2025
600872.SH	12/05/2024	SDB3260123495	1,900.00	3.2430	6,178.29	6,161.63	0.0000	4.5800	50.0000	0.0000	(0.7860)	(0.0856)	0.0000	1	(0.8716)	01/06/2025
600872.SH	12/05/2024	SDB3260123495	300.00	3.2430	975.52	972.89	0.0000	4.5800	50.0000	0.0000	(0.1241)	(0.0135)	0.0000	1	(0.1376)	01/06/2025
600872.SH	12/05/2024	SDB3260123495	800.00	3.2430	2,601.38	2,594.37	0.0000	4.5800	50.0000	0.0000	(0.3310)	(0.0360)	0.0000	1	(0.3670)	01/06/2025
600872.SH	12/05/2024	SDB3260123495	8,800.00	3.2430	28,615.22	28,538.06	0.0000	4.5800	50.0000	0.0000	(3.6405)	(0.3964)	0.0000	1	(4.0369)	01/06/2025
600872.SH	12/05/2024	SDB3260123495	300.00	3.2430	975.52	972.89	0.0000	4.5800	50.0000	0.0000	(0.1241)	(0.0135)	0.0000	1	(0.1376)	01/06/2025
600872.SH	12/05/2024	SDB3260123495	1,000.00	3.2430	3,251.73	3,242.96	0.0000	4.5800	50.0000	0.0000	(0.4137)	(0.0450)	0.0000	1	(0.4587)	01/06/2025
600872.SH	12/05/2024	SDB3260123495	2,800.00	3.2430	9,104.84	9,080.29	0.0000	4.5800	50.0000	0.0000	(1.1583)	(0.1261)	0.0000	1	(1.2845)	01/06/2025
600872.SH	12/05/2024	SDB3260123495	600.00	3.2430	1,951.04	1,945.78	0.0000	4.5800	50.0000	0.0000	(0.2482)	(0.0270)	0.0000	1	(0.2752)	01/06/2025
600872.SH	12/05/2024	SDB3260123495	1,300.00	3.2430	4,227.25	4,215.85	0.0000	4.5800	50.0000	0.0000	(0.5378)	(0.0586)	0.0000	1	(0.5964)	01/06/2025
600872.SH	12/05/2024	SDB3260123495	5,800.00	3.2430	18,860.03	18,809.17	0.0000	4.5800	50.0000	0.0000	(2.3994)	(0.2612)	0.0000	1	(2.6607)	01/06/2025
600872.SH	12/05/2024	SDB3260123495	1,200.00	3.2430	3,902.07	3,891.55	0.0000	4.5800	50.0000	0.0000	(0.4964)	(0.0540)	0.0000	1	(0.5505)	01/06/2025
600872.SH	12/05/2024	SDB3260123495	2,000.00	3.2430	6,503.46	6,485.92	0.0000	4.5800	50.0000	0.0000	(0.8274)	(0.0901)	0.0000	1	(0.9175)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
JONJEE HIGH & NEW TECHNOLOGY AND INDUSTRIAL GROUP CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600872.SH	12/05/2024	SDB3260123495	700.00	3.2430	2,276.21	2,270.07	0.0000	4.5800	50.0000	0.0000	(0.2896)	(0.0315)	0.0000	1	(0.3211)	01/06/2025
600872.SH	12/05/2024	SDB3260123495	2,600.00	3.2430	8,454.50	8,431.70	0.0000	4.5800	50.0000	0.0000	(1.0756)	(0.1171)	0.0000	1	(1.1927)	01/06/2025
600872.SH	12/05/2024	SDB3260123495	1,400.00	3.2430	4,552.42	4,540.15	0.0000	4.5800	50.0000	0.0000	(0.5792)	(0.0631)	0.0000	1	(0.6422)	01/06/2025
600872.SH	12/05/2024	SDB3260123495	600.00	3.2430	1,951.04	1,945.78	0.0000	4.5800	50.0000	0.0000	(0.2482)	(0.0270)	0.0000	1	(0.2752)	01/06/2025
600872.SH	12/05/2024	SDB3260123495	900.00	3.2430	2,926.56	2,918.66	0.0000	4.5800	50.0000	0.0000	(0.3723)	(0.0405)	0.0000	1	(0.4129)	01/06/2025
600872.SH	12/05/2024	SDB3260123495	1,000.00	3.2430	3,251.73	3,242.96	0.0000	4.5800	50.0000	0.0000	(0.4137)	(0.0450)	0.0000	1	(0.4587)	01/06/2025
600872.SH	12/05/2024	SDB3260123495	600.00	3.2430	1,951.04	1,945.78	0.0000	4.5800	50.0000	0.0000	(0.2482)	(0.0270)	0.0000	1	(0.2752)	01/06/2025
600872.SH	12/05/2024	SDB3260123495	3,500.00	3.2430	11,381.05	11,350.36	0.0000	4.5800	50.0000	0.0000	(1.4479)	(0.1576)	0.0000	1	(1.6056)	01/06/2025
600872.SH	12/05/2024	SDB3260123495	100.00	3.2430	325.17	324.30	0.0000	4.5800	50.0000	0.0000	(0.0414)	(0.0045)	0.0000	1	(0.0459)	01/06/2025
600872.SH	12/05/2024	SDB3260123495	3,000.00	3.2430	9,755.19	9,728.88	0.0000	4.5800	50.0000	0.0000	(1.2411)	(0.1351)	0.0000	1	(1.3762)	01/06/2025
600872.SH	12/04/2024	SDB3260123495	100.00	3.2517	325.17	325.17	0.0000	4.5800	50.0000	0.0000	(0.0414)	(0.0045)	0.0000	1	(0.0459)	01/06/2025
600872.SH	12/04/2024	SDB3260123495	2,700.00	3.2517	8,779.67	8,779.67	0.0000	4.5800	50.0000	0.0000	(1.1170)	(0.1219)	0.0000	1	(1.2389)	01/06/2025
600872.SH	12/04/2024	SDB3260123495	2,500.00	3.2517	8,129.32	8,129.32	0.0000	4.5800	50.0000	0.0000	(1.0342)	(0.1129)	0.0000	1	(1.1471)	01/06/2025
600872.SH	12/04/2024	SDB3260123495	300.00	3.2517	975.52	975.52	0.0000	4.5800	50.0000	0.0000	(0.1241)	(0.0135)	0.0000	1	(0.1377)	01/06/2025
600872.SH	12/04/2024	SDB3260123495	400.00	3.2517	1,300.69	1,300.69	0.0000	4.5800	50.0000	0.0000	(0.1655)	(0.0181)	0.0000	1	(0.1835)	01/06/2025
600872.SH	12/04/2024	SDB3260123495	3,700.00	3.2517	12,031.40	12,031.40	0.0000	4.5800	50.0000	0.0000	(1.5307)	(0.1671)	0.0000	1	(1.6978)	01/06/2025
600872.SH	12/04/2024	SDB3260123495	1,900.00	3.2517	6,178.29	6,178.29	0.0000	4.5800	50.0000	0.0000	(0.7860)	(0.0858)	0.0000	1	(0.8718)	01/06/2025
600872.SH	12/04/2024	SDB3260123495	300.00	3.2517	975.52	975.52	0.0000	4.5800	50.0000	0.0000	(0.1241)	(0.0135)	0.0000	1	(0.1377)	01/06/2025
600872.SH	12/04/2024	SDB3260123495	800.00	3.2517	2,601.38	2,601.38	0.0000	4.5800	50.0000	0.0000	(0.3310)	(0.0361)	0.0000	1	(0.3671)	01/06/2025
600872.SH	12/04/2024	SDB3260123495	8,800.00	3.2517	28,615.22	28,615.22	0.0000	4.5800	50.0000	0.0000	(3.6405)	(0.3974)	0.0000	1	(4.0379)	01/06/2025
600872.SH	12/04/2024	SDB3260123495	300.00	3.2517	975.52	975.52	0.0000	4.5800	50.0000	0.0000	(0.1241)	(0.0135)	0.0000	1	(0.1377)	01/06/2025
600872.SH	12/04/2024	SDB3260123495	1,000.00	3.2517	3,251.73	3,251.73	0.0000	4.5800	50.0000	0.0000	(0.4137)	(0.0452)	0.0000	1	(0.4589)	01/06/2025
600872.SH	12/04/2024	SDB3260123495	2,800.00	3.2517	9,104.84	9,104.84	0.0000	4.5800	50.0000	0.0000	(1.1583)	(0.1265)	0.0000	1	(1.2848)	01/06/2025
600872.SH	12/04/2024	SDB3260123495	600.00	3.2517	1,951.04	1,951.04	0.0000	4.5800	50.0000	0.0000	(0.2482)	(0.0271)	0.0000	1	(0.2753)	01/06/2025
600872.SH	12/04/2024	SDB3260123495	1,300.00	3.2517	4,227.25	4,227.25	0.0000	4.5800	50.0000	0.0000	(0.5378)	(0.0587)	0.0000	1	(0.5965)	01/06/2025
600872.SH	12/04/2024	SDB3260123495	5,800.00	3.2517	18,860.03	18,860.03	0.0000	4.5800	50.0000	0.0000	(2.3994)	(0.2619)	0.0000	1	(2.6614)	01/06/2025
600872.SH	12/04/2024	SDB3260123495	1,200.00	3.2517	3,902.07	3,902.07	0.0000	4.5800	50.0000	0.0000	(0.4964)	(0.0542)	0.0000	1	(0.5506)	01/06/2025
600872.SH	12/04/2024	SDB3260123495	2,000.00	3.2517	6,503.46	6,503.46	0.0000	4.5800	50.0000	0.0000	(0.8274)	(0.0903)	0.0000	1	(0.9177)	01/06/2025
600872.SH	12/04/2024	SDB3260123495	700.00	3.2517	2,276.21	2,276.21	0.0000	4.5800	50.0000	0.0000	(0.2896)	(0.0316)	0.0000	1	(0.3212)	01/06/2025
600872.SH	12/04/2024	SDB3260123495	2,600.00	3.2517	8,454.50	8,454.50	0.0000	4.5800	50.0000	0.0000	(1.0756)	(0.1174)	0.0000	1	(1.1930)	01/06/2025
600872.SH	12/04/2024	SDB3260123495	1,400.00	3.2517	4,552.42	4,552.42	0.0000	4.5800	50.0000	0.0000	(0.5792)	(0.0632)	0.0000	1	(0.6424)	01/06/2025
600872.SH	12/04/2024	SDB3260123495	600.00	3.2517	1,951.04	1,951.04	0.0000	4.5800	50.0000	0.0000	(0.2482)	(0.0271)	0.0000	1	(0.2753)	01/06/2025
600872.SH	12/04/2024	SDB3260123495	900.00	3.2517	2,926.56	2,926.56	0.0000	4.5800	50.0000	0.0000	(0.3723)	(0.0406)	0.0000	1	(0.4130)	01/06/2025
600872.SH	12/04/2024	SDB3260123495	1,000.00	3.2517	3,251.73	3,251.73	0.0000	4.5800	50.0000	0.0000	(0.4137)	(0.0452)	0.0000	1	(0.4589)	01/06/2025
600872.SH	12/04/2024	SDB3260123495	600.00	3.2517	1,951.04	1,951.04	0.0000	4.5800	50.0000	0.0000	(0.2482)	(0.0271)	0.0000	1	(0.2753)	01/06/2025
600872.SH	12/04/2024	SDB3260123495	3,500.00	3.2517	11,381.05	11,381.05	0.0000	4.5800	50.0000	0.0000	(1.4479)	(0.1581)	0.0000	1	(1.6060)	01/06/2025
600872.SH	12/04/2024	SDB3260123495	100.00	3.2517	325.17	325.17	0.0000	4.5800	50.0000	0.0000	(0.0414)	(0.0045)	0.0000	1	(0.0459)	01/06/2025
600872.SH	12/04/2024	SDB3260123495	3,000.00	3.2517	9,755.19	9,755.19	0.0000	4.5800	50.0000	0.0000	(1.2411)	(0.1355)	0.0000	1	(1.3766)	01/06/2025
TOTAL JONJEE HIGH & NEW TECHNOLOGY AND INDUSTRIAL GROUP CO LTD CMN CLASS A SERIES NORTHBOUND											(675.3390)	(75.6463)	0.0000		(750.9853)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
KINGNET NETWORK CO.,LTD. CMN CLASS A SERIES NORTHBOUND																
002517.ZK	01/03/2025	SDB3260264474	2,300.00	1.9399	4,380.25	4,461.86	0.0000	4.3300	50.0000	0.0000	(1.5805)	(0.1859)	0.0000	3	(1.7664)	01/06/2025
002517.ZK	01/03/2025	SDB3260264474	6,400.00	1.9399	12,120.12	12,415.62	0.0000	4.3300	50.0000	0.0000	(4.3733)	(0.5173)	0.0000	3	(4.8907)	01/06/2025
002517.ZK	01/03/2025	SDB3260264474	5,900.00	1.9399	11,105.07	11,445.65	0.0000	4.3300	50.0000	0.0000	(4.0071)	(0.4769)	0.0000	3	(4.4840)	01/06/2025
002517.ZK	01/03/2025	SDB3260264474	7,200.00	1.9399	13,551.96	13,967.58	0.0000	4.3300	50.0000	0.0000	(4.8900)	(0.5820)	0.0000	3	(5.4720)	01/06/2025
002517.ZK	01/03/2025	SDB3260264474	3,900.00	1.9399	7,340.64	7,565.77	0.0000	4.3300	50.0000	0.0000	(2.6487)	(0.3152)	0.0000	3	(2.9640)	01/06/2025
002517.ZK	01/03/2025	SDB3260264474	3,800.00	1.9399	7,152.42	7,371.78	0.0000	4.3300	50.0000	0.0000	(2.5808)	(0.3072)	0.0000	3	(2.8880)	01/06/2025
002517.ZK	01/03/2025	SDB3260264474	300.00	1.9399	564.66	581.98	0.0000	4.3300	50.0000	0.0000	(0.2037)	(0.0242)	0.0000	3	(0.2280)	01/06/2025
002517.ZK	01/03/2025	SDB3260264474	700.00	1.9399	1,317.55	1,357.96	0.0000	4.3300	50.0000	0.0000	(0.4754)	(0.0566)	0.0000	3	(0.5320)	01/06/2025
002517.ZK	01/03/2025	SDB3260264474	6,500.00	1.9399	12,234.40	12,609.62	0.0000	4.3300	50.0000	0.0000	(4.4146)	(0.5254)	0.0000	3	(4.9400)	01/06/2025
002517.ZK	01/03/2025	SDB3260264474	4,900.00	1.9399	9,222.86	9,505.71	0.0000	4.3300	50.0000	0.0000	(3.3279)	(0.3961)	0.0000	3	(3.7240)	01/06/2025
002517.ZK	01/03/2025	SDB3260264474	2,600.00	1.9399	4,893.76	5,043.85	0.0000	4.3300	50.0000	0.0000	(1.7658)	(0.2102)	0.0000	3	(1.9760)	01/06/2025
002517.ZK	01/03/2025	SDB3260264474	200.00	1.9399	376.44	387.99	0.0000	4.3300	50.0000	0.0000	(0.1358)	(0.0162)	0.0000	3	(0.1520)	01/06/2025
002517.ZK	01/03/2025	SDB3260264474	4,600.00	1.9399	8,658.19	8,923.73	0.0000	4.3300	50.0000	0.0000	(3.1242)	(0.3718)	0.0000	3	(3.4960)	01/06/2025
002517.ZK	01/03/2025	SDB3260264474	12,600.00	1.9399	23,715.92	24,443.26	0.0000	4.3300	50.0000	0.0000	(8.5575)	(1.0185)	0.0000	3	(9.5760)	01/06/2025
002517.ZK	01/03/2025	SDB3260264474	34,500.00	1.9399	64,936.45	66,927.96	0.0000	4.3300	50.0000	0.0000	(23.4312)	(2.7887)	0.0000	3	(26.2199)	01/06/2025
002517.ZK	01/03/2025	SDB3260264474	1,500.00	1.9399	2,823.32	2,909.91	0.0000	4.3300	50.0000	0.0000	(1.0187)	(0.1212)	0.0000	3	(1.1400)	01/06/2025
002517.ZK	01/03/2025	SDB3260264474	6,600.00	1.9399	12,422.63	12,803.61	0.0000	4.3300	50.0000	0.0000	(4.4825)	(0.5335)	0.0000	3	(5.0160)	01/06/2025
002517.ZK	01/02/2025	SDB3260264474	2,300.00	1.9101	4,380.25	4,393.13	0.0000	4.3300	50.0000	0.0000	(0.5268)	(0.0610)	0.0000	1	(0.5879)	01/06/2025
002517.ZK	01/02/2025	SDB3260264474	6,400.00	1.9101	12,120.12	12,224.36	0.0000	4.3300	50.0000	0.0000	(1.4578)	(0.1698)	0.0000	1	(1.6276)	01/06/2025
002517.ZK	01/02/2025	SDB3260264474	5,900.00	1.9101	11,105.07	11,269.33	0.0000	4.3300	50.0000	0.0000	(1.3357)	(0.1565)	0.0000	1	(1.4922)	01/06/2025
002517.ZK	01/02/2025	SDB3260264474	7,200.00	1.9101	13,551.96	13,752.40	0.0000	4.3300	50.0000	0.0000	(1.6300)	(0.1910)	0.0000	1	(1.8210)	01/06/2025
002517.ZK	01/02/2025	SDB3260264474	3,900.00	1.9101	7,340.64	7,449.22	0.0000	4.3300	50.0000	0.0000	(0.8829)	(0.1035)	0.0000	1	(0.9864)	01/06/2025
002517.ZK	01/02/2025	SDB3260264474	3,800.00	1.9101	7,152.42	7,258.21	0.0000	4.3300	50.0000	0.0000	(0.8603)	(0.1008)	0.0000	1	(0.9611)	01/06/2025
002517.ZK	01/02/2025	SDB3260264474	300.00	1.9101	564.66	573.02	0.0000	4.3300	50.0000	0.0000	(0.0679)	(0.0080)	0.0000	1	(0.0759)	01/06/2025
002517.ZK	01/02/2025	SDB3260264474	700.00	1.9101	1,317.55	1,337.04	0.0000	4.3300	50.0000	0.0000	(0.1585)	(0.0186)	0.0000	1	(0.1770)	01/06/2025
002517.ZK	01/02/2025	SDB3260264474	6,500.00	1.9101	12,234.40	12,415.36	0.0000	4.3300	50.0000	0.0000	(1.4715)	(0.1724)	0.0000	1	(1.6440)	01/06/2025
002517.ZK	01/02/2025	SDB3260264474	4,900.00	1.9101	9,222.86	9,359.27	0.0000	4.3300	50.0000	0.0000	(1.1093)	(0.1300)	0.0000	1	(1.2393)	01/06/2025
002517.ZK	01/02/2025	SDB3260264474	2,600.00	1.9101	4,893.76	4,966.15	0.0000	4.3300	50.0000	0.0000	(0.5886)	(0.0690)	0.0000	1	(0.6576)	01/06/2025
002517.ZK	01/02/2025	SDB3260264474	200.00	1.9101	376.44	382.01	0.0000	4.3300	50.0000	0.0000	(0.0453)	(0.0053)	0.0000	1	(0.0506)	01/06/2025
002517.ZK	01/02/2025	SDB3260264474	4,600.00	1.9101	8,658.19	8,786.26	0.0000	4.3300	50.0000	0.0000	(1.0414)	(0.1220)	0.0000	1	(1.1634)	01/06/2025
002517.ZK	01/02/2025	SDB3260264474	12,600.00	1.9101	23,715.92	24,066.71	0.0000	4.3300	50.0000	0.0000	(2.8525)	(0.3343)	0.0000	1	(3.1868)	01/06/2025
002517.ZK	01/02/2025	SDB3260264474	34,500.00	1.9101	64,936.45	65,896.93	0.0000	4.3300	50.0000	0.0000	(7.8104)	(0.9152)	0.0000	1	(8.7256)	01/06/2025
002517.ZK	01/02/2025	SDB3260264474	1,500.00	1.9101	2,823.32	2,865.08	0.0000	4.3300	50.0000	0.0000	(0.3396)	(0.0398)	0.0000	1	(0.3794)	01/06/2025
002517.ZK	01/02/2025	SDB3260264474	6,600.00	1.9101	12,422.63	12,606.37	0.0000	4.3300	50.0000	0.0000	(1.4942)	(0.1751)	0.0000	1	(1.6693)	01/06/2025
002517.ZK	12/31/2024	SDB3260264474	2,300.00	1.8976	4,380.25	4,364.43	0.0000	4.3300	50.0000	0.0000	(1.0537)	(0.1212)	0.0000	2	(1.1749)	01/06/2025
002517.ZK	12/31/2024	SDB3260264474	6,400.00	1.8976	12,120.12	12,144.49	0.0000	4.3300	50.0000	0.0000	(2.9156)	(0.3373)	0.0000	2	(3.2529)	01/06/2025
002517.ZK	12/31/2024	SDB3260264474	5,900.00	1.8976	11,105.07	11,195.70	0.0000	4.3300	50.0000	0.0000	(2.6714)	(0.3110)	0.0000	2	(2.9824)	01/06/2025
002517.ZK	12/31/2024	SDB3260264474	7,200.00	1.8976	13,551.96	13,662.55	0.0000	4.3300	50.0000	0.0000	(3.2600)	(0.3795)	0.0000	2	(3.6395)	01/06/2025
002517.ZK	12/31/2024	SDB3260264474	3,900.00	1.8976	7,340.64	7,400.55	0.0000	4.3300	50.0000	0.0000	(1.7658)	(0.2056)	0.0000	2	(1.9714)	01/06/2025
002517.ZK	12/31/2024	SDB3260264474	3,800.00	1.8976	7,152.42	7,210.79	0.0000	4.3300	50.0000	0.0000	(1.7206)	(0.2003)	0.0000	2	(1.9209)	01/06/2025
002517.ZK	12/31/2024	SDB3260264474	300.00	1.8976	564.66	569.27	0.0000	4.3300	50.0000	0.0000	(0.1358)	(0.0158)	0.0000	2	(0.1516)	01/06/2025
002517.ZK	12/31/2024	SDB3260264474	700.00	1.8976	1,317.55	1,328.30	0.0000	4.3300	50.0000	0.0000	(0.3169)	(0.0369)	0.0000	2	(0.3538)	01/06/2025
002517.ZK	12/31/2024	SDB3260264474	6,500.00	1.8976	12,234.40	12,334.25	0.0000	4.3300	50.0000	0.0000	(2.9431)	(0.3426)	0.0000	2	(3.2857)	01/06/2025
002517.ZK	12/31/2024	SDB3260264474	4,900.00	1.8976	9,222.86	9,298.13	0.0000	4.3300	50.0000	0.0000	(2.2186)	(0.2583)	0.0000	2	(2.4769)	01/06/2025
002517.ZK	12/31/2024	SDB3260264474	2,600.00	1.8976	4,893.76	4,933.70	0.0000	4.3300	50.0000	0.0000	(1.1772)	(0.1370)	0.0000	2	(1.3143)	01/06/2025
002517.ZK	12/31/2024	SDB3260264474	200.00	1.8976	376.44	379.52	0.0000	4.3300	50.0000	0.0000	(0.0906)	(0.0105)	0.0000	2	(0.1011)	01/06/2025
002517.ZK	12/31/2024	SDB3260264474	4,600.00	1.8976	8,658.19	8,728.85	0.0000	4.3300	50.0000	0.0000	(2.0828)	(0.2425)	0.0000	2	(2.3252)	01/06/2025
002517.ZK	12/31/2024	SDB3260264474	12,600.00	1.8976	23,715.92	23,909.47	0.0000	4.3300	50.0000	0.0000	(5.7050)	(0.6642)	0.0000	2	(6.3691)	01/06/2025
002517.ZK	12/31/2024	SDB3260264474	34,500.00	1.8976	64,936.45	65,466.41	0.0000	4.3300	50.0000	0.0000	(15.6208)	(1.8185)	0.0000	2	(17.4393)	01/06/2025
002517.ZK	12/31/2024	SDB3260264474	1,500.00	1.8976	2,823.32	2,846.37	0.0000	4.3300	50.0000	0.0000	(0.6792)	(0.0791)	0.0000	2	(0.7582)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
KINGNET NETWORK CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002517.ZK	12/31/2024	SDB3260264474	6,600.00	1.8976	12,422.63	12,524.01	0.0000	4.3300	50.0000	0.0000	(2.9883)	(0.3479)	0.0000	2	(3.3362)	01/06/2025
002517.ZK	12/30/2024	SDB3260264474	2,300.00	1.8575	4,380.25	4,272.35	0.0000	4.3300	50.0000	0.0000	(0.5268)	(0.0593)	0.0000	1	(0.5862)	01/06/2025
002517.ZK	12/30/2024	SDB3260264474	6,400.00	1.8575	12,120.12	11,888.28	0.0000	4.3300	50.0000	0.0000	(1.4578)	(0.1651)	0.0000	1	(1.6229)	01/06/2025
002517.ZK	12/30/2024	SDB3260264474	5,900.00	1.8575	11,105.07	10,959.50	0.0000	4.3300	50.0000	0.0000	(1.3357)	(0.1522)	0.0000	1	(1.4879)	01/06/2025
002517.ZK	12/30/2024	SDB3260264474	7,200.00	1.8575	13,551.96	13,374.31	0.0000	4.3300	50.0000	0.0000	(1.6300)	(0.1858)	0.0000	1	(1.8158)	01/06/2025
002517.ZK	12/30/2024	SDB3260264474	3,900.00	1.8575	7,340.64	7,244.42	0.0000	4.3300	50.0000	0.0000	(0.8829)	(0.1006)	0.0000	1	(0.9835)	01/06/2025
002517.ZK	12/30/2024	SDB3260264474	3,800.00	1.8575	7,152.42	7,058.66	0.0000	4.3300	50.0000	0.0000	(0.8603)	(0.0980)	0.0000	1	(0.9583)	01/06/2025
002517.ZK	12/30/2024	SDB3260264474	300.00	1.8575	564.66	557.26	0.0000	4.3300	50.0000	0.0000	(0.0679)	(0.0077)	0.0000	1	(0.0757)	01/06/2025
002517.ZK	12/30/2024	SDB3260264474	700.00	1.8575	1,317.55	1,300.28	0.0000	4.3300	50.0000	0.0000	(0.1585)	(0.0181)	0.0000	1	(0.1765)	01/06/2025
002517.ZK	12/30/2024	SDB3260264474	6,500.00	1.8575	12,234.40	12,074.03	0.0000	4.3300	50.0000	0.0000	(1.4715)	(0.1677)	0.0000	1	(1.6392)	01/06/2025
002517.ZK	12/30/2024	SDB3260264474	4,900.00	1.8575	9,222.86	9,101.96	0.0000	4.3300	50.0000	0.0000	(1.1093)	(0.1264)	0.0000	1	(1.2357)	01/06/2025
002517.ZK	12/30/2024	SDB3260264474	2,600.00	1.8575	4,893.76	4,829.61	0.0000	4.3300	50.0000	0.0000	(0.5886)	(0.0671)	0.0000	1	(0.6557)	01/06/2025
002517.ZK	12/30/2024	SDB3260264474	200.00	1.8575	376.44	371.51	0.0000	4.3300	50.0000	0.0000	(0.0453)	(0.0052)	0.0000	1	(0.0504)	01/06/2025
002517.ZK	12/30/2024	SDB3260264474	4,600.00	1.8575	8,658.19	8,544.70	0.0000	4.3300	50.0000	0.0000	(1.0414)	(0.1187)	0.0000	1	(1.1601)	01/06/2025
002517.ZK	12/30/2024	SDB3260264474	12,600.00	1.8575	23,715.92	23,405.04	0.0000	4.3300	50.0000	0.0000	(2.8525)	(0.3251)	0.0000	1	(3.1776)	01/06/2025
002517.ZK	12/30/2024	SDB3260264474	34,500.00	1.8575	64,936.45	64,085.23	0.0000	4.3300	50.0000	0.0000	(7.8104)	(0.8901)	0.0000	1	(8.7005)	01/06/2025
002517.ZK	12/30/2024	SDB3260264474	1,500.00	1.8575	2,823.32	2,786.31	0.0000	4.3300	50.0000	0.0000	(0.3396)	(0.0387)	0.0000	1	(0.3783)	01/06/2025
002517.ZK	12/30/2024	SDB3260264474	6,600.00	1.8575	12,422.63	12,259.78	0.0000	4.3300	50.0000	0.0000	(1.4942)	(0.1703)	0.0000	1	(1.6644)	01/06/2025
002517.ZK	12/27/2024	SDB3260264474	2,300.00	1.9280	4,380.25	4,434.46	0.0000	4.3300	50.0000	0.0000	(1.5805)	(0.1848)	0.0000	3	(1.7653)	01/06/2025
002517.ZK	12/27/2024	SDB3260264474	6,400.00	1.9280	12,120.12	12,339.35	0.0000	4.3300	50.0000	0.0000	(4.3733)	(0.5141)	0.0000	3	(4.8875)	01/06/2025
002517.ZK	12/27/2024	SDB3260264474	5,900.00	1.9280	11,105.07	11,375.34	0.0000	4.3300	50.0000	0.0000	(4.0071)	(0.4740)	0.0000	3	(4.4811)	01/06/2025
002517.ZK	12/27/2024	SDB3260264474	7,200.00	1.9280	13,551.96	13,881.77	0.0000	4.3300	50.0000	0.0000	(4.8900)	(0.5784)	0.0000	3	(5.4684)	01/06/2025
002517.ZK	12/27/2024	SDB3260264474	3,900.00	1.9280	7,340.64	7,519.29	0.0000	4.3300	50.0000	0.0000	(2.6487)	(0.3133)	0.0000	3	(2.9621)	01/06/2025
002517.ZK	12/27/2024	SDB3260264474	3,800.00	1.9280	7,152.42	7,326.49	0.0000	4.3300	50.0000	0.0000	(2.5808)	(0.3053)	0.0000	3	(2.8861)	01/06/2025
002517.ZK	12/27/2024	SDB3260264474	300.00	1.9280	564.66	578.41	0.0000	4.3300	50.0000	0.0000	(0.2037)	(0.0241)	0.0000	3	(0.2279)	01/06/2025
002517.ZK	12/27/2024	SDB3260264474	700.00	1.9280	1,317.55	1,349.62	0.0000	4.3300	50.0000	0.0000	(0.4754)	(0.0562)	0.0000	3	(0.5317)	01/06/2025
002517.ZK	12/27/2024	SDB3260264474	6,500.00	1.9280	12,234.40	12,532.16	0.0000	4.3300	50.0000	0.0000	(4.4146)	(0.5222)	0.0000	3	(4.9368)	01/06/2025
002517.ZK	12/27/2024	SDB3260264474	4,900.00	1.9280	9,222.86	9,447.32	0.0000	4.3300	50.0000	0.0000	(3.3279)	(0.3936)	0.0000	3	(3.7216)	01/06/2025
002517.ZK	12/27/2024	SDB3260264474	2,600.00	1.9280	4,893.76	5,012.86	0.0000	4.3300	50.0000	0.0000	(1.7658)	(0.2089)	0.0000	3	(1.9747)	01/06/2025
002517.ZK	12/27/2024	SDB3260264474	200.00	1.9280	376.44	385.60	0.0000	4.3300	50.0000	0.0000	(0.1358)	(0.0161)	0.0000	3	(0.1519)	01/06/2025
002517.ZK	12/27/2024	SDB3260264474	4,600.00	1.9280	8,658.19	8,868.91	0.0000	4.3300	50.0000	0.0000	(3.1242)	(0.3695)	0.0000	3	(3.4937)	01/06/2025
002517.ZK	12/27/2024	SDB3260264474	12,600.00	1.9280	23,715.92	24,293.10	0.0000	4.3300	50.0000	0.0000	(8.5575)	(1.0122)	0.0000	3	(9.5697)	01/06/2025
002517.ZK	12/27/2024	SDB3260264474	34,500.00	1.9280	64,936.45	66,516.83	0.0000	4.3300	50.0000	0.0000	(23.4312)	(2.7715)	0.0000	3	(26.2028)	01/06/2025
002517.ZK	12/27/2024	SDB3260264474	1,500.00	1.9280	2,823.32	2,892.04	0.0000	4.3300	50.0000	0.0000	(1.0187)	(0.1205)	0.0000	3	(1.1393)	01/06/2025
002517.ZK	12/27/2024	SDB3260264474	6,600.00	1.9280	12,422.63	12,724.96	0.0000	4.3300	50.0000	0.0000	(4.4825)	(0.5302)	0.0000	3	(5.0127)	01/06/2025
002517.ZK	12/26/2024	SDB3260264474	2,300.00	1.9032	4,380.25	4,377.36	0.0000	4.3300	50.0000	0.0000	(0.5268)	(0.0608)	0.0000	1	(0.5876)	01/06/2025
002517.ZK	12/26/2024	SDB3260264474	6,400.00	1.9032	12,120.12	12,180.47	0.0000	4.3300	50.0000	0.0000	(1.4578)	(0.1692)	0.0000	1	(1.6270)	01/06/2025
002517.ZK	12/26/2024	SDB3260264474	5,900.00	1.9032	11,105.07	11,228.87	0.0000	4.3300	50.0000	0.0000	(1.3357)	(0.1560)	0.0000	1	(1.4917)	01/06/2025
002517.ZK	12/26/2024	SDB3260264474	7,200.00	1.9032	13,551.96	13,703.03	0.0000	4.3300	50.0000	0.0000	(1.6300)	(0.1903)	0.0000	1	(1.8203)	01/06/2025
002517.ZK	12/26/2024	SDB3260264474	3,900.00	1.9032	7,340.64	7,422.48	0.0000	4.3300	50.0000	0.0000	(0.8829)	(0.1031)	0.0000	1	(0.9860)	01/06/2025
002517.ZK	12/26/2024	SDB3260264474	3,800.00	1.9032	7,152.42	7,232.16	0.0000	4.3300	50.0000	0.0000	(0.8603)	(0.1004)	0.0000	1	(0.9607)	01/06/2025
002517.ZK	12/26/2024	SDB3260264474	300.00	1.9032	564.66	570.96	0.0000	4.3300	50.0000	0.0000	(0.0679)	(0.0079)	0.0000	1	(0.0758)	01/06/2025
002517.ZK	12/26/2024	SDB3260264474	700.00	1.9032	1,317.55	1,332.24	0.0000	4.3300	50.0000	0.0000	(0.1585)	(0.0185)	0.0000	1	(0.1770)	01/06/2025
002517.ZK	12/26/2024	SDB3260264474	6,500.00	1.9032	12,234.40	12,370.79	0.0000	4.3300	50.0000	0.0000	(1.4715)	(0.1718)	0.0000	1	(1.6433)	01/06/2025
002517.ZK	12/26/2024	SDB3260264474	4,900.00	1.9032	9,222.86	9,325.68	0.0000	4.3300	50.0000	0.0000	(1.1093)	(0.1295)	0.0000	1	(1.2388)	01/06/2025
002517.ZK	12/26/2024	SDB3260264474	2,600.00	1.9032	4,893.76	4,948.32	0.0000	4.3300	50.0000	0.0000	(0.5886)	(0.0687)	0.0000	1	(0.6573)	01/06/2025
002517.ZK	12/26/2024	SDB3260264474	200.00	1.9032	376.44	380.64	0.0000	4.3300	50.0000	0.0000	(0.0453)	(0.0053)	0.0000	1	(0.0506)	01/06/2025
002517.ZK	12/26/2024	SDB3260264474	4,600.00	1.9032	8,658.19	8,754.72	0.0000	4.3300	50.0000	0.0000	(1.0414)	(0.1216)	0.0000	1	(1.1630)	01/06/2025
002517.ZK	12/26/2024	SDB3260264474	12,600.00	1.9032	23,715.92	23,980.31	0.0000	4.3300	50.0000	0.0000	(2.8525)	(0.3331)	0.0000	1	(3.1856)	01/06/2025
002517.ZK	12/26/2024	SDB3260264474	34,500.00	1.9032	64,936.45	65,660.37	0.0000	4.3300	50.0000	0.0000	(7.8104)	(0.9119)	0.0000	1	(8.7224)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
KINGNET NETWORK CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002517.ZK	12/26/2024	SDB3260264474	1,500.00	1.9032	2,823.32	2,854.80	0.0000	4.3300	50.0000	0.0000	(0.3396)	(0.0396)	0.0000	1	(0.3792)	01/06/2025
002517.ZK	12/26/2024	SDB3260264474	6,600.00	1.9032	12,422.63	12,561.11	0.0000	4.3300	50.0000	0.0000	(1.4942)	(0.1745)	0.0000	1	(1.6686)	01/06/2025
002517.ZK	12/24/2024	SDB3260264474	2,300.00	1.9032	4,380.25	4,377.36	0.0000	4.3300	50.0000	0.0000	(1.0537)	(0.1216)	0.0000	2	(1.1753)	01/06/2025
002517.ZK	12/24/2024	SDB3260264474	6,400.00	1.9032	12,120.12	12,180.47	0.0000	4.3300	50.0000	0.0000	(2.9156)	(0.3383)	0.0000	2	(3.2539)	01/06/2025
002517.ZK	12/24/2024	SDB3260264474	5,900.00	1.9032	11,105.07	11,228.87	0.0000	4.3300	50.0000	0.0000	(2.6714)	(0.3119)	0.0000	2	(2.9833)	01/06/2025
002517.ZK	12/24/2024	SDB3260264474	7,200.00	1.9032	13,551.96	13,703.03	0.0000	4.3300	50.0000	0.0000	(3.2600)	(0.3806)	0.0000	2	(3.6406)	01/06/2025
002517.ZK	12/24/2024	SDB3260264474	3,900.00	1.9032	7,340.64	7,422.48	0.0000	4.3300	50.0000	0.0000	(1.7658)	(0.2062)	0.0000	2	(1.9720)	01/06/2025
002517.ZK	12/24/2024	SDB3260264474	3,800.00	1.9032	7,152.42	7,232.16	0.0000	4.3300	50.0000	0.0000	(1.7206)	(0.2009)	0.0000	2	(1.9214)	01/06/2025
002517.ZK	12/24/2024	SDB3260264474	300.00	1.9032	564.66	570.96	0.0000	4.3300	50.0000	0.0000	(0.1358)	(0.0159)	0.0000	2	(0.1517)	01/06/2025
002517.ZK	12/24/2024	SDB3260264474	700.00	1.9032	1,317.55	1,332.24	0.0000	4.3300	50.0000	0.0000	(0.3169)	(0.0370)	0.0000	2	(0.3540)	01/06/2025
002517.ZK	12/24/2024	SDB3260264474	6,500.00	1.9032	12,234.40	12,370.79	0.0000	4.3300	50.0000	0.0000	(2.9431)	(0.3436)	0.0000	2	(3.2867)	01/06/2025
002517.ZK	12/24/2024	SDB3260264474	4,900.00	1.9032	9,222.86	9,325.68	0.0000	4.3300	50.0000	0.0000	(2.2186)	(0.2590)	0.0000	2	(2.4777)	01/06/2025
002517.ZK	12/24/2024	SDB3260264474	2,600.00	1.9032	4,893.76	4,948.32	0.0000	4.3300	50.0000	0.0000	(1.1772)	(0.1375)	0.0000	2	(1.3147)	01/06/2025
002517.ZK	12/24/2024	SDB3260264474	200.00	1.9032	376.44	380.64	0.0000	4.3300	50.0000	0.0000	(0.0906)	(0.0106)	0.0000	2	(0.1011)	01/06/2025
002517.ZK	12/24/2024	SDB3260264474	4,600.00	1.9032	8,658.19	8,754.72	0.0000	4.3300	50.0000	0.0000	(2.0828)	(0.2432)	0.0000	2	(2.3260)	01/06/2025
002517.ZK	12/24/2024	SDB3260264474	12,600.00	1.9032	23,715.92	23,980.31	0.0000	4.3300	50.0000	0.0000	(5.7050)	(0.6661)	0.0000	2	(6.3711)	01/06/2025
002517.ZK	12/24/2024	SDB3260264474	34,500.00	1.9032	64,936.45	65,660.37	0.0000	4.3300	50.0000	0.0000	(16.6208)	(1.8239)	0.0000	2	(17.4447)	01/06/2025
002517.ZK	12/24/2024	SDB3260264474	1,500.00	1.9032	2,823.32	2,854.80	0.0000	4.3300	50.0000	0.0000	(0.6792)	(0.0793)	0.0000	2	(0.7585)	01/06/2025
002517.ZK	12/24/2024	SDB3260264474	6,600.00	1.9032	12,422.63	12,561.11	0.0000	4.3300	50.0000	0.0000	(2.9883)	(0.3489)	0.0000	2	(3.3373)	01/06/2025
002517.ZK	12/23/2024	SDB3260264474	2,300.00	1.8819	4,380.25	4,328.43	0.0000	4.3300	50.0000	0.0000	(0.5268)	(0.0601)	0.0000	1	(0.5870)	01/06/2025
002517.ZK	12/23/2024	SDB3260264474	6,400.00	1.8819	12,120.12	12,044.33	0.0000	4.3300	50.0000	0.0000	(1.4578)	(0.1673)	0.0000	1	(1.6251)	01/06/2025
002517.ZK	12/23/2024	SDB3260264474	5,900.00	1.8819	11,105.07	11,103.37	0.0000	4.3300	50.0000	0.0000	(1.3357)	(0.1542)	0.0000	1	(1.4899)	01/06/2025
002517.ZK	12/23/2024	SDB3260264474	7,200.00	1.8819	13,551.96	13,549.87	0.0000	4.3300	50.0000	0.0000	(1.6300)	(0.1882)	0.0000	1	(1.8182)	01/06/2025
002517.ZK	12/23/2024	SDB3260264474	3,900.00	1.8819	7,340.64	7,339.52	0.0000	4.3300	50.0000	0.0000	(0.8829)	(0.1019)	0.0000	1	(0.9849)	01/06/2025
002517.ZK	12/23/2024	SDB3260264474	3,800.00	1.8819	7,152.42	7,151.32	0.0000	4.3300	50.0000	0.0000	(0.8603)	(0.0993)	0.0000	1	(0.9596)	01/06/2025
002517.ZK	12/23/2024	SDB3260264474	300.00	1.8819	564.66	564.58	0.0000	4.3300	50.0000	0.0000	(0.0679)	(0.0078)	0.0000	1	(0.0758)	01/06/2025
002517.ZK	12/23/2024	SDB3260264474	700.00	1.8819	1,317.55	1,317.35	0.0000	4.3300	50.0000	0.0000	(0.1585)	(0.0183)	0.0000	1	(0.1768)	01/06/2025
002517.ZK	12/23/2024	SDB3260264474	6,500.00	1.8819	12,234.40	12,232.53	0.0000	4.3300	50.0000	0.0000	(1.4715)	(0.1699)	0.0000	1	(1.6414)	01/06/2025
002517.ZK	12/23/2024	SDB3260264474	4,900.00	1.8819	9,222.86	9,221.44	0.0000	4.3300	50.0000	0.0000	(1.1093)	(0.1281)	0.0000	1	(1.2374)	01/06/2025
002517.ZK	12/23/2024	SDB3260264474	2,600.00	1.8819	4,893.76	4,893.01	0.0000	4.3300	50.0000	0.0000	(0.5886)	(0.0680)	0.0000	1	(0.6566)	01/06/2025
002517.ZK	12/23/2024	SDB3260264474	200.00	1.8819	376.44	376.39	0.0000	4.3300	50.0000	0.0000	(0.0453)	(0.0052)	0.0000	1	(0.0505)	01/06/2025
002517.ZK	12/23/2024	SDB3260264474	4,600.00	1.8819	8,658.19	8,656.86	0.0000	4.3300	50.0000	0.0000	(1.0414)	(0.1202)	0.0000	1	(1.1616)	01/06/2025
002517.ZK	12/23/2024	SDB3260264474	12,600.00	1.8819	23,715.92	23,712.28	0.0000	4.3300	50.0000	0.0000	(2.8525)	(0.3293)	0.0000	1	(3.1818)	01/06/2025
002517.ZK	12/23/2024	SDB3260264474	34,500.00	1.8819	64,936.45	64,926.48	0.0000	4.3300	50.0000	0.0000	(7.8104)	(0.9018)	0.0000	1	(8.7122)	01/06/2025
002517.ZK	12/23/2024	SDB3260264474	1,500.00	1.8819	2,823.32	2,822.89	0.0000	4.3300	50.0000	0.0000	(0.3396)	(0.0392)	0.0000	1	(0.3788)	01/06/2025
002517.ZK	12/23/2024	SDB3260264474	6,600.00	1.8819	12,422.63	12,420.72	0.0000	4.3300	50.0000	0.0000	(1.4942)	(0.1725)	0.0000	1	(1.6667)	01/06/2025
002517.ZK	12/20/2024	SDB3260264474	2,300.00	1.8486	4,380.25	4,251.87	0.0000	4.3300	50.0000	0.0000	(1.5805)	(0.1772)	0.0000	3	(1.7577)	01/06/2025
002517.ZK	12/20/2024	SDB3260264474	6,400.00	1.8486	12,120.12	11,831.29	0.0000	4.3300	50.0000	0.0000	(4.3733)	(0.4930)	0.0000	3	(4.8663)	01/06/2025
002517.ZK	12/20/2024	SDB3260264474	5,900.00	1.8486	11,105.07	10,906.97	0.0000	4.3300	50.0000	0.0000	(4.0071)	(0.4545)	0.0000	3	(4.4615)	01/06/2025
002517.ZK	12/20/2024	SDB3260264474	7,200.00	1.8486	13,551.96	13,310.20	0.0000	4.3300	50.0000	0.0000	(4.8900)	(0.5546)	0.0000	3	(5.4446)	01/06/2025
002517.ZK	12/20/2024	SDB3260264474	3,900.00	1.8486	7,340.64	7,209.69	0.0000	4.3300	50.0000	0.0000	(2.6487)	(0.3004)	0.0000	3	(2.9492)	01/06/2025
002517.ZK	12/20/2024	SDB3260264474	3,800.00	1.8486	7,152.42	7,024.83	0.0000	4.3300	50.0000	0.0000	(2.5808)	(0.2927)	0.0000	3	(2.8735)	01/06/2025
002517.ZK	12/20/2024	SDB3260264474	300.00	1.8486	564.66	554.59	0.0000	4.3300	50.0000	0.0000	(0.2037)	(0.0231)	0.0000	3	(0.2269)	01/06/2025
002517.ZK	12/20/2024	SDB3260264474	700.00	1.8486	1,317.55	1,294.05	0.0000	4.3300	50.0000	0.0000	(0.4754)	(0.0539)	0.0000	3	(0.5293)	01/06/2025
002517.ZK	12/20/2024	SDB3260264474	6,500.00	1.8486	12,234.40	12,016.15	0.0000	4.3300	50.0000	0.0000	(4.4146)	(0.5007)	0.0000	3	(4.9153)	01/06/2025
002517.ZK	12/20/2024	SDB3260264474	4,900.00	1.8486	9,222.86	9,058.33	0.0000	4.3300	50.0000	0.0000	(3.3279)	(0.3774)	0.0000	3	(3.7053)	01/06/2025
002517.ZK	12/20/2024	SDB3260264474	2,600.00	1.8486	4,893.76	4,806.46	0.0000	4.3300	50.0000	0.0000	(1.7658)	(0.2003)	0.0000	3	(1.9661)	01/06/2025
002517.ZK	12/20/2024	SDB3260264474	200.00	1.8486	376.44	369.73	0.0000	4.3300	50.0000	0.0000	(0.1358)	(0.0154)	0.0000	3	(0.1512)	01/06/2025
002517.ZK	12/20/2024	SDB3260264474	4,600.00	1.8486	8,658.19	8,503.74	0.0000	4.3300	50.0000	0.0000	(3.1242)	(0.3543)	0.0000	3	(3.4785)	01/06/2025
002517.ZK	12/20/2024	SDB3260264474	12,600.00	1.8486	23,715.92	23,292.85	0.0000	4.3300	50.0000	0.0000	(8.5575)	(0.9705)	0.0000	3	(9.5280)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
KINGNET NETWORK CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002517.ZK	12/20/2024	SDB3260264474	34,500.00	1.8486	64,936.45	63,778.05	0.0000	4.3300	50.0000	0.0000	(23.4312)	(2.6574)	0.0000	3	(26.0887)	01/06/2025
002517.ZK	12/20/2024	SDB3260264474	1,500.00	1.8486	2,823.32	2,772.96	0.0000	4.3300	50.0000	0.0000	(1.0187)	(0.1155)	0.0000	3	(1.1343)	01/06/2025
002517.ZK	12/20/2024	SDB3260264474	6,600.00	1.8486	12,422.63	12,201.02	0.0000	4.3300	50.0000	0.0000	(4.4825)	(0.5084)	0.0000	3	(4.9909)	01/06/2025
002517.ZK	12/19/2024	SDB3260264474	2,300.00	1.8621	4,380.25	4,282.90	0.0000	4.5800	50.0000	0.0000	(0.5573)	(0.0595)	0.0000	1	(0.6167)	01/06/2025
002517.ZK	12/19/2024	SDB3260264474	6,400.00	1.8621	12,120.12	11,917.64	0.0000	4.5800	50.0000	0.0000	(1.5419)	(0.1655)	0.0000	1	(1.7075)	01/06/2025
002517.ZK	12/19/2024	SDB3260264474	5,900.00	1.8621	11,105.07	10,986.57	0.0000	4.5800	50.0000	0.0000	(1.4128)	(0.1526)	0.0000	1	(1.5654)	01/06/2025
002517.ZK	12/19/2024	SDB3260264474	7,200.00	1.8621	13,551.96	13,407.34	0.0000	4.5800	50.0000	0.0000	(1.7241)	(0.1862)	0.0000	1	(1.9103)	01/06/2025
002517.ZK	12/19/2024	SDB3260264474	3,900.00	1.8621	7,340.64	7,262.31	0.0000	4.5800	50.0000	0.0000	(0.9339)	(0.1009)	0.0000	1	(1.0348)	01/06/2025
002517.ZK	12/19/2024	SDB3260264474	3,800.00	1.8621	7,152.42	7,076.10	0.0000	4.5800	50.0000	0.0000	(0.9099)	(0.0983)	0.0000	1	(1.0082)	01/06/2025
002517.ZK	12/19/2024	SDB3260264474	300.00	1.8621	564.66	558.64	0.0000	4.5800	50.0000	0.0000	(0.0718)	(0.0078)	0.0000	1	(0.0796)	01/06/2025
002517.ZK	12/19/2024	SDB3260264474	700.00	1.8621	1,317.55	1,303.49	0.0000	4.5800	50.0000	0.0000	(0.1676)	(0.0181)	0.0000	1	(0.1857)	01/06/2025
002517.ZK	12/19/2024	SDB3260264474	6,500.00	1.8621	12,234.40	12,103.85	0.0000	4.5800	50.0000	0.0000	(1.5565)	(0.1681)	0.0000	1	(1.7246)	01/06/2025
002517.ZK	12/19/2024	SDB3260264474	4,900.00	1.8621	9,222.86	9,124.44	0.0000	4.5800	50.0000	0.0000	(1.1734)	(0.1267)	0.0000	1	(1.3001)	01/06/2025
002517.ZK	12/19/2024	SDB3260264474	2,600.00	1.8621	4,893.76	4,841.54	0.0000	4.5800	50.0000	0.0000	(0.6226)	(0.0672)	0.0000	1	(0.6898)	01/06/2025
002517.ZK	12/19/2024	SDB3260264474	200.00	1.8621	376.44	372.43	0.0000	4.5800	50.0000	0.0000	(0.0479)	(0.0052)	0.0000	1	(0.0531)	01/06/2025
002517.ZK	12/19/2024	SDB3260264474	4,600.00	1.8621	8,658.19	8,565.80	0.0000	4.5800	50.0000	0.0000	(1.1015)	(0.1190)	0.0000	1	(1.2205)	01/06/2025
002517.ZK	12/19/2024	SDB3260264474	12,600.00	1.8621	23,715.92	23,462.85	0.0000	4.5800	50.0000	0.0000	(3.0172)	(0.3259)	0.0000	1	(3.3431)	01/06/2025
002517.ZK	12/19/2024	SDB3260264474	34,500.00	1.8621	64,936.45	64,243.52	0.0000	4.5800	50.0000	0.0000	(8.2614)	(0.8923)	0.0000	1	(9.1536)	01/06/2025
002517.ZK	12/19/2024	SDB3260264474	1,500.00	1.8621	2,823.32	2,793.20	0.0000	4.5800	50.0000	0.0000	(0.3592)	(0.0388)	0.0000	1	(0.3980)	01/06/2025
002517.ZK	12/19/2024	SDB3260264474	6,600.00	1.8621	12,422.63	12,290.06	0.0000	4.5800	50.0000	0.0000	(1.5804)	(0.1707)	0.0000	1	(1.7511)	01/06/2025
002517.ZK	12/18/2024	SDB3260264474	2,300.00	1.9496	4,380.25	4,484.10	0.0000	4.5800	50.0000	0.0000	(0.5573)	(0.0623)	0.0000	1	(0.6195)	01/06/2025
002517.ZK	12/18/2024	SDB3260264474	6,400.00	1.9496	12,120.12	12,477.48	0.0000	4.5800	50.0000	0.0000	(1.5419)	(0.1733)	0.0000	1	(1.7152)	01/06/2025
002517.ZK	12/18/2024	SDB3260264474	5,900.00	1.9496	11,105.07	11,502.68	0.0000	4.5800	50.0000	0.0000	(1.4128)	(0.1598)	0.0000	1	(1.5726)	01/06/2025
002517.ZK	12/18/2024	SDB3260264474	7,200.00	1.9496	13,551.96	14,037.17	0.0000	4.5800	50.0000	0.0000	(1.7241)	(0.1950)	0.0000	1	(1.9191)	01/06/2025
002517.ZK	12/18/2024	SDB3260264474	3,900.00	1.9496	7,340.64	7,603.47	0.0000	4.5800	50.0000	0.0000	(0.9339)	(0.1056)	0.0000	1	(1.0395)	01/06/2025
002517.ZK	12/18/2024	SDB3260264474	3,800.00	1.9496	7,152.42	7,408.51	0.0000	4.5800	50.0000	0.0000	(0.9099)	(0.1029)	0.0000	1	(1.0128)	01/06/2025
002517.ZK	12/18/2024	SDB3260264474	300.00	1.9496	564.66	584.88	0.0000	4.5800	50.0000	0.0000	(0.0718)	(0.0081)	0.0000	1	(0.0800)	01/06/2025
002517.ZK	12/18/2024	SDB3260264474	700.00	1.9496	1,317.55	1,364.72	0.0000	4.5800	50.0000	0.0000	(0.1676)	(0.0190)	0.0000	1	(0.1866)	01/06/2025
002517.ZK	12/18/2024	SDB3260264474	6,500.00	1.9496	12,234.40	12,672.45	0.0000	4.5800	50.0000	0.0000	(1.5565)	(0.1760)	0.0000	1	(1.7325)	01/06/2025
002517.ZK	12/18/2024	SDB3260264474	4,900.00	1.9496	9,222.86	9,553.07	0.0000	4.5800	50.0000	0.0000	(1.1734)	(0.1327)	0.0000	1	(1.3060)	01/06/2025
002517.ZK	12/18/2024	SDB3260264474	2,600.00	1.9496	4,893.76	5,068.98	0.0000	4.5800	50.0000	0.0000	(0.6226)	(0.0704)	0.0000	1	(0.6930)	01/06/2025
002517.ZK	12/18/2024	SDB3260264474	200.00	1.9496	376.44	389.92	0.0000	4.5800	50.0000	0.0000	(0.0479)	(0.0054)	0.0000	1	(0.0533)	01/06/2025
002517.ZK	12/18/2024	SDB3260264474	4,600.00	1.9496	8,658.19	8,968.19	0.0000	4.5800	50.0000	0.0000	(1.1015)	(0.1246)	0.0000	1	(1.2261)	01/06/2025
002517.ZK	12/18/2024	SDB3260264474	12,600.00	1.9496	23,715.92	24,565.05	0.0000	4.5800	50.0000	0.0000	(3.0172)	(0.3412)	0.0000	1	(3.3584)	01/06/2025
002517.ZK	12/18/2024	SDB3260264474	34,500.00	1.9496	64,936.45	67,261.44	0.0000	4.5800	50.0000	0.0000	(8.2614)	(0.9342)	0.0000	1	(9.1955)	01/06/2025
002517.ZK	12/18/2024	SDB3260264474	1,500.00	1.9496	2,823.32	2,924.41	0.0000	4.5800	50.0000	0.0000	(0.3592)	(0.0406)	0.0000	1	(0.3998)	01/06/2025
002517.ZK	12/18/2024	SDB3260264474	6,600.00	1.9496	12,422.63	12,867.41	0.0000	4.5800	50.0000	0.0000	(1.5804)	(0.1787)	0.0000	1	(1.7591)	01/06/2025
002517.ZK	12/17/2024	SDB3260264474	2,300.00	1.9199	4,380.25	4,415.68	0.0000	4.5800	50.0000	0.0000	(0.5573)	(0.0613)	0.0000	1	(0.6186)	01/06/2025
002517.ZK	12/17/2024	SDB3260264474	6,400.00	1.9199	12,120.12	12,287.11	0.0000	4.5800	50.0000	0.0000	(1.5419)	(0.1707)	0.0000	1	(1.7126)	01/06/2025
002517.ZK	12/17/2024	SDB3260264474	5,900.00	1.9199	11,105.07	11,327.18	0.0000	4.5800	50.0000	0.0000	(1.4128)	(0.1573)	0.0000	1	(1.5701)	01/06/2025
002517.ZK	12/17/2024	SDB3260264474	7,200.00	1.9199	13,551.96	13,823.00	0.0000	4.5800	50.0000	0.0000	(1.7241)	(0.1920)	0.0000	1	(1.9161)	01/06/2025
002517.ZK	12/17/2024	SDB3260264474	3,900.00	1.9199	7,340.64	7,487.46	0.0000	4.5800	50.0000	0.0000	(0.9339)	(0.1040)	0.0000	1	(1.0379)	01/06/2025
002517.ZK	12/17/2024	SDB3260264474	3,800.00	1.9199	7,152.42	7,295.47	0.0000	4.5800	50.0000	0.0000	(0.9099)	(0.1013)	0.0000	1	(1.0113)	01/06/2025
002517.ZK	12/17/2024	SDB3260264474	300.00	1.9199	564.66	575.96	0.0000	4.5800	50.0000	0.0000	(0.0718)	(0.0080)	0.0000	1	(0.0798)	01/06/2025
002517.ZK	12/17/2024	SDB3260264474	700.00	1.9199	1,317.55	1,343.90	0.0000	4.5800	50.0000	0.0000	(0.1676)	(0.0187)	0.0000	1	(0.1863)	01/06/2025
002517.ZK	12/17/2024	SDB3260264474	6,500.00	1.9199	12,234.40	12,479.10	0.0000	4.5800	50.0000	0.0000	(1.5565)	(0.1733)	0.0000	1	(1.7298)	01/06/2025
002517.ZK	12/17/2024	SDB3260264474	4,900.00	1.9199	9,222.86	9,407.32	0.0000	4.5800	50.0000	0.0000	(1.1734)	(0.1307)	0.0000	1	(1.3040)	01/06/2025
002517.ZK	12/17/2024	SDB3260264474	2,600.00	1.9199	4,893.76	4,991.64	0.0000	4.5800	50.0000	0.0000	(0.6226)	(0.0693)	0.0000	1	(0.6919)	01/06/2025
002517.ZK	12/17/2024	SDB3260264474	200.00	1.9199	376.44	383.97	0.0000	4.5800	50.0000	0.0000	(0.0479)	(0.0053)	0.0000	1	(0.0532)	01/06/2025
002517.ZK	12/17/2024	SDB3260264474	4,600.00	1.9199	8,658.19	8,831.36	0.0000	4.5800	50.0000	0.0000	(1.1015)	(0.1227)	0.0000	1	(1.2242)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
KINGNET NETWORK CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002517.ZK	12/17/2024	SDB3260264474	12,600.00	1.9199	23,715.92	24,190.25	0.0000	4.5800	50.0000	0.0000	(3.0172)	(0.3360)	0.0000	1	(3.3532)	01/06/2025
002517.ZK	12/17/2024	SDB3260264474	34,500.00	1.9199	64,936.45	66,235.20	0.0000	4.5800	50.0000	0.0000	(8.2614)	(0.9199)	0.0000	1	(9.1813)	01/06/2025
002517.ZK	12/17/2024	SDB3260264474	1,500.00	1.9199	2,823.32	2,879.79	0.0000	4.5800	50.0000	0.0000	(0.3592)	(0.0400)	0.0000	1	(0.3992)	01/06/2025
002517.ZK	12/17/2024	SDB3260264474	6,600.00	1.9199	12,422.63	12,671.08	0.0000	4.5800	50.0000	0.0000	(1.5804)	(0.1760)	0.0000	1	(1.7564)	01/06/2025
002517.ZK	12/16/2024	SDB3260264474	2,300.00	1.9527	4,380.25	4,491.19	0.0000	4.5800	50.0000	0.0000	(0.5573)	(0.0624)	0.0000	1	(0.6196)	01/06/2025
002517.ZK	12/16/2024	SDB3260264474	6,400.00	1.9527	12,120.12	12,497.23	0.0000	4.5800	50.0000	0.0000	(1.5419)	(0.1736)	0.0000	1	(1.7155)	01/06/2025
002517.ZK	12/16/2024	SDB3260264474	5,900.00	1.9527	11,105.07	11,520.88	0.0000	4.5800	50.0000	0.0000	(1.4128)	(0.1600)	0.0000	1	(1.5728)	01/06/2025
002517.ZK	12/16/2024	SDB3260264474	7,200.00	1.9527	13,551.96	14,059.38	0.0000	4.5800	50.0000	0.0000	(1.7241)	(0.1953)	0.0000	1	(1.9194)	01/06/2025
002517.ZK	12/16/2024	SDB3260264474	3,900.00	1.9527	7,340.64	7,615.50	0.0000	4.5800	50.0000	0.0000	(0.9339)	(0.1058)	0.0000	1	(1.0397)	01/06/2025
002517.ZK	12/16/2024	SDB3260264474	3,800.00	1.9527	7,152.42	7,420.23	0.0000	4.5800	50.0000	0.0000	(0.9099)	(0.1031)	0.0000	1	(1.0130)	01/06/2025
002517.ZK	12/16/2024	SDB3260264474	300.00	1.9527	564.66	585.81	0.0000	4.5800	50.0000	0.0000	(0.0718)	(0.0081)	0.0000	1	(0.0800)	01/06/2025
002517.ZK	12/16/2024	SDB3260264474	700.00	1.9527	1,317.55	1,366.88	0.0000	4.5800	50.0000	0.0000	(0.1676)	(0.0190)	0.0000	1	(0.1866)	01/06/2025
002517.ZK	12/16/2024	SDB3260264474	6,500.00	1.9527	12,234.40	12,692.50	0.0000	4.5800	50.0000	0.0000	(1.5565)	(0.1763)	0.0000	1	(1.7328)	01/06/2025
002517.ZK	12/16/2024	SDB3260264474	4,900.00	1.9527	9,222.86	9,568.19	0.0000	4.5800	50.0000	0.0000	(1.1734)	(0.1329)	0.0000	1	(1.3062)	01/06/2025
002517.ZK	12/16/2024	SDB3260264474	2,600.00	1.9527	4,893.76	5,077.00	0.0000	4.5800	50.0000	0.0000	(0.6226)	(0.0705)	0.0000	1	(0.6931)	01/06/2025
002517.ZK	12/16/2024	SDB3260264474	200.00	1.9527	376.44	390.54	0.0000	4.5800	50.0000	0.0000	(0.0479)	(0.0054)	0.0000	1	(0.0533)	01/06/2025
002517.ZK	12/16/2024	SDB3260264474	4,600.00	1.9527	8,658.19	9,982.38	0.0000	4.5800	50.0000	0.0000	(1.1015)	(0.1248)	0.0000	1	(1.2263)	01/06/2025
002517.ZK	12/16/2024	SDB3260264474	12,600.00	1.9527	23,715.92	24,603.92	0.0000	4.5800	50.0000	0.0000	(3.0172)	(0.3417)	0.0000	1	(3.3589)	01/06/2025
002517.ZK	12/16/2024	SDB3260264474	34,500.00	1.9527	64,936.45	67,367.87	0.0000	4.5800	50.0000	0.0000	(8.2614)	(0.9357)	0.0000	1	(9.1970)	01/06/2025
002517.ZK	12/16/2024	SDB3260264474	1,500.00	1.9527	2,823.32	2,929.04	0.0000	4.5800	50.0000	0.0000	(0.3592)	(0.0407)	0.0000	1	(0.3999)	01/06/2025
002517.ZK	12/16/2024	SDB3260264474	6,600.00	1.9527	12,422.63	12,887.77	0.0000	4.5800	50.0000	0.0000	(1.5804)	(0.1790)	0.0000	1	(1.7594)	01/06/2025
002517.ZK	12/13/2024	SDB3260264474	2,300.00	1.9562	4,380.25	4,499.19	0.0000	4.5800	50.0000	0.0000	(1.6718)	(0.1875)	0.0000	3	(1.8593)	01/06/2025
002517.ZK	12/13/2024	SDB3260264474	6,400.00	1.9562	12,120.12	12,519.48	0.0000	4.5800	50.0000	0.0000	(4.6258)	(0.5216)	0.0000	3	(5.1475)	01/06/2025
002517.ZK	12/13/2024	SDB3260264474	5,900.00	1.9562	11,105.07	11,541.40	0.0000	4.5800	50.0000	0.0000	(4.2384)	(0.4809)	0.0000	3	(4.7193)	01/06/2025
002517.ZK	12/13/2024	SDB3260264474	7,200.00	1.9562	13,551.96	14,084.42	0.0000	4.5800	50.0000	0.0000	(5.1723)	(0.5869)	0.0000	3	(5.7592)	01/06/2025
002517.ZK	12/13/2024	SDB3260264474	3,900.00	1.9562	7,340.64	7,629.06	0.0000	4.5800	50.0000	0.0000	(2.8017)	(0.3179)	0.0000	3	(3.1196)	01/06/2025
002517.ZK	12/13/2024	SDB3260264474	3,800.00	1.9562	7,152.42	7,433.44	0.0000	4.5800	50.0000	0.0000	(2.7298)	(0.3097)	0.0000	3	(3.0396)	01/06/2025
002517.ZK	12/13/2024	SDB3260264474	300.00	1.9562	564.66	586.85	0.0000	4.5800	50.0000	0.0000	(0.2155)	(0.0245)	0.0000	3	(0.2400)	01/06/2025
002517.ZK	12/13/2024	SDB3260264474	700.00	1.9562	1,317.55	1,369.32	0.0000	4.5800	50.0000	0.0000	(0.5029)	(0.0571)	0.0000	3	(0.5599)	01/06/2025
002517.ZK	12/13/2024	SDB3260264474	6,500.00	1.9562	12,234.40	12,715.10	0.0000	4.5800	50.0000	0.0000	(4.6695)	(0.5298)	0.0000	3	(5.1993)	01/06/2025
002517.ZK	12/13/2024	SDB3260264474	4,900.00	1.9562	9,222.86	9,585.23	0.0000	4.5800	50.0000	0.0000	(3.5201)	(0.3994)	0.0000	3	(3.9194)	01/06/2025
002517.ZK	12/13/2024	SDB3260264474	2,600.00	1.9562	4,893.76	5,086.04	0.0000	4.5800	50.0000	0.0000	(1.8678)	(0.2119)	0.0000	3	(2.0797)	01/06/2025
002517.ZK	12/13/2024	SDB3260264474	200.00	1.9562	376.44	391.23	0.0000	4.5800	50.0000	0.0000	(0.1437)	(0.0163)	0.0000	3	(0.1600)	01/06/2025
002517.ZK	12/13/2024	SDB3260264474	4,600.00	1.9562	8,658.19	8,998.38	0.0000	4.5800	50.0000	0.0000	(3.3045)	(0.3749)	0.0000	3	(3.6795)	01/06/2025
002517.ZK	12/13/2024	SDB3260264474	12,600.00	1.9562	23,715.92	24,647.73	0.0000	4.5800	50.0000	0.0000	(9.0516)	(1.0270)	0.0000	3	(10.0786)	01/06/2025
002517.ZK	12/13/2024	SDB3260264474	34,500.00	1.9562	64,936.45	67,487.83	0.0000	4.5800	50.0000	0.0000	(24.7841)	(2.8120)	0.0000	3	(27.5961)	01/06/2025
002517.ZK	12/13/2024	SDB3260264474	1,500.00	1.9562	2,823.32	2,934.25	0.0000	4.5800	50.0000	0.0000	(1.0776)	(0.1223)	0.0000	3	(1.1998)	01/06/2025
002517.ZK	12/13/2024	SDB3260264474	6,600.00	1.9562	12,422.63	12,910.72	0.0000	4.5800	50.0000	0.0000	(4.7413)	(0.5379)	0.0000	3	(5.2792)	01/06/2025
002517.ZK	12/12/2024	SDB3260264474	2,300.00	1.9515	4,380.25	4,488.53	0.0000	4.5800	50.0000	0.0000	(0.5573)	(0.0623)	0.0000	1	(0.6196)	01/06/2025
002517.ZK	12/12/2024	SDB3260264474	6,400.00	1.9515	12,120.12	12,489.82	0.0000	4.5800	50.0000	0.0000	(1.5419)	(0.1735)	0.0000	1	(1.7154)	01/06/2025
002517.ZK	12/12/2024	SDB3260264474	5,900.00	1.9515	11,105.07	11,514.05	0.0000	4.5800	50.0000	0.0000	(1.4128)	(0.1599)	0.0000	1	(1.5727)	01/06/2025
002517.ZK	12/12/2024	SDB3260264474	7,200.00	1.9515	13,551.96	14,051.04	0.0000	4.5800	50.0000	0.0000	(1.7241)	(0.1952)	0.0000	1	(1.9193)	01/06/2025
002517.ZK	12/12/2024	SDB3260264474	3,900.00	1.9515	7,340.64	7,610.98	0.0000	4.5800	50.0000	0.0000	(0.9339)	(0.1057)	0.0000	1	(1.0396)	01/06/2025
002517.ZK	12/12/2024	SDB3260264474	3,800.00	1.9515	7,152.42	7,415.83	0.0000	4.5800	50.0000	0.0000	(0.9099)	(0.1030)	0.0000	1	(1.0129)	01/06/2025
002517.ZK	12/12/2024	SDB3260264474	300.00	1.9515	564.66	585.46	0.0000	4.5800	50.0000	0.0000	(0.0718)	(0.0081)	0.0000	1	(0.0800)	01/06/2025
002517.ZK	12/12/2024	SDB3260264474	700.00	1.9515	1,317.55	1,366.07	0.0000	4.5800	50.0000	0.0000	(0.1676)	(0.0190)	0.0000	1	(0.1866)	01/06/2025
002517.ZK	12/12/2024	SDB3260264474	6,500.00	1.9515	12,234.40	12,684.97	0.0000	4.5800	50.0000	0.0000	(1.5565)	(0.1762)	0.0000	1	(1.7327)	01/06/2025
002517.ZK	12/12/2024	SDB3260264474	4,900.00	1.9515	9,222.86	9,562.52	0.0000	4.5800	50.0000	0.0000	(1.1734)	(0.1328)	0.0000	1	(1.3062)	01/06/2025
002517.ZK	12/12/2024	SDB3260264474	2,600.00	1.9515	4,893.76	5,073.99	0.0000	4.5800	50.0000	0.0000	(0.6226)	(0.0705)	0.0000	1	(0.6931)	01/06/2025
002517.ZK	12/12/2024	SDB3260264474	200.00	1.9515	376.44	390.31	0.0000	4.5800	50.0000	0.0000	(0.0479)	(0.0054)	0.0000	1	(0.0533)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
KINGNET NETWORK CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002517.ZK	12/12/2024	SDB3260264474	4,600.00	1.9515	8,658.19	8,977.06	0.0000	4.5800	50.0000	0.0000	(1.1015)	(0.1247)	0.0000	1	(1.2262)	01/06/2025
002517.ZK	12/12/2024	SDB3260264474	12,600.00	1.9515	23,715.92	24,589.33	0.0000	4.5800	50.0000	0.0000	(3.0172)	(0.3415)	0.0000	1	(3.3587)	01/06/2025
002517.ZK	12/12/2024	SDB3260264474	34,500.00	1.9515	64,936.45	67,327.92	0.0000	4.5800	50.0000	0.0000	(8.2614)	(0.9351)	0.0000	1	(9.1965)	01/06/2025
002517.ZK	12/12/2024	SDB3260264474	1,500.00	1.9515	2,823.32	2,927.30	0.0000	4.5800	50.0000	0.0000	(0.3592)	(0.0407)	0.0000	1	(0.3998)	01/06/2025
002517.ZK	12/12/2024	SDB3260264474	6,600.00	1.9515	12,422.63	12,880.12	0.0000	4.5800	50.0000	0.0000	(1.5804)	(0.1789)	0.0000	1	(1.7593)	01/06/2025
002517.ZK	12/11/2024	SDB3260264474	2,300.00	1.9220	4,380.25	4,420.58	0.0000	4.5800	50.0000	0.0000	(0.5573)	(0.0614)	0.0000	1	(0.6187)	01/06/2025
002517.ZK	12/11/2024	SDB3260264474	6,400.00	1.9220	12,120.12	12,300.74	0.0000	4.5800	50.0000	0.0000	(1.5419)	(0.1708)	0.0000	1	(1.7128)	01/06/2025
002517.ZK	12/11/2024	SDB3260264474	5,900.00	1.9220	11,105.07	11,339.75	0.0000	4.5800	50.0000	0.0000	(1.4128)	(0.1575)	0.0000	1	(1.5703)	01/06/2025
002517.ZK	12/11/2024	SDB3260264474	7,200.00	1.9220	13,551.96	13,838.34	0.0000	4.5800	50.0000	0.0000	(1.7241)	(0.1922)	0.0000	1	(1.9163)	01/06/2025
002517.ZK	12/11/2024	SDB3260264474	3,900.00	1.9220	7,340.64	7,495.76	0.0000	4.5800	50.0000	0.0000	(0.9339)	(0.1041)	0.0000	1	(1.0380)	01/06/2025
002517.ZK	12/11/2024	SDB3260264474	3,800.00	1.9220	7,152.42	7,303.57	0.0000	4.5800	50.0000	0.0000	(0.9099)	(0.1014)	0.0000	1	(1.0114)	01/06/2025
002517.ZK	12/11/2024	SDB3260264474	300.00	1.9220	564.66	576.60	0.0000	4.5800	50.0000	0.0000	(0.0718)	(0.0080)	0.0000	1	(0.0798)	01/06/2025
002517.ZK	12/11/2024	SDB3260264474	700.00	1.9220	1,317.55	1,345.39	0.0000	4.5800	50.0000	0.0000	(0.1676)	(0.0187)	0.0000	1	(0.1863)	01/06/2025
002517.ZK	12/11/2024	SDB3260264474	6,500.00	1.9220	12,234.40	12,492.94	0.0000	4.5800	50.0000	0.0000	(1.5565)	(0.1735)	0.0000	1	(1.7300)	01/06/2025
002517.ZK	12/11/2024	SDB3260264474	4,900.00	1.9220	9,222.86	9,417.76	0.0000	4.5800	50.0000	0.0000	(1.1734)	(0.1308)	0.0000	1	(1.3042)	01/06/2025
002517.ZK	12/11/2024	SDB3260264474	2,600.00	1.9220	4,893.76	4,997.18	0.0000	4.5800	50.0000	0.0000	(0.6226)	(0.0694)	0.0000	1	(0.6920)	01/06/2025
002517.ZK	12/11/2024	SDB3260264474	200.00	1.9220	376.44	384.40	0.0000	4.5800	50.0000	0.0000	(0.0479)	(0.0053)	0.0000	1	(0.0532)	01/06/2025
002517.ZK	12/11/2024	SDB3260264474	4,600.00	1.9220	8,658.19	8,841.16	0.0000	4.5800	50.0000	0.0000	(1.1015)	(0.1228)	0.0000	1	(1.2243)	01/06/2025
002517.ZK	12/11/2024	SDB3260264474	12,600.00	1.9220	23,715.92	24,217.09	0.0000	4.5800	50.0000	0.0000	(3.0172)	(0.3363)	0.0000	1	(3.3535)	01/06/2025
002517.ZK	12/11/2024	SDB3260264474	34,500.00	1.9220	64,936.45	66,308.69	0.0000	4.5800	50.0000	0.0000	(8.2614)	(0.9210)	0.0000	1	(9.1823)	01/06/2025
002517.ZK	12/11/2024	SDB3260264474	1,500.00	1.9220	2,823.32	2,882.99	0.0000	4.5800	50.0000	0.0000	(0.3592)	(0.0400)	0.0000	1	(0.3992)	01/06/2025
002517.ZK	12/11/2024	SDB3260264474	6,600.00	1.9220	12,422.63	12,685.14	0.0000	4.5800	50.0000	0.0000	(1.5804)	(0.1762)	0.0000	1	(1.7566)	01/06/2025
002517.ZK	12/10/2024	SDB3260264474	2,300.00	1.9064	4,380.25	4,384.66	0.0000	4.5800	50.0000	0.0000	(0.5573)	(0.0609)	0.0000	1	(0.6182)	01/06/2025
002517.ZK	12/10/2024	SDB3260264474	6,400.00	1.9064	12,120.12	12,200.78	0.0000	4.5800	50.0000	0.0000	(1.5419)	(0.1695)	0.0000	1	(1.7114)	01/06/2025
002517.ZK	12/10/2024	SDB3260264474	5,900.00	1.9064	11,105.07	11,247.59	0.0000	4.5800	50.0000	0.0000	(1.4128)	(0.1562)	0.0000	1	(1.5690)	01/06/2025
002517.ZK	12/10/2024	SDB3260264474	7,200.00	1.9064	13,551.96	13,725.88	0.0000	4.5800	50.0000	0.0000	(1.7241)	(0.1906)	0.0000	1	(1.9147)	01/06/2025
002517.ZK	12/10/2024	SDB3260264474	3,900.00	1.9064	7,340.64	7,434.85	0.0000	4.5800	50.0000	0.0000	(0.9339)	(0.1033)	0.0000	1	(1.0372)	01/06/2025
002517.ZK	12/10/2024	SDB3260264474	3,800.00	1.9064	7,152.42	7,244.21	0.0000	4.5800	50.0000	0.0000	(0.9099)	(0.1006)	0.0000	1	(1.0106)	01/06/2025
002517.ZK	12/10/2024	SDB3260264474	300.00	1.9064	564.66	571.91	0.0000	4.5800	50.0000	0.0000	(0.0718)	(0.0079)	0.0000	1	(0.0798)	01/06/2025
002517.ZK	12/10/2024	SDB3260264474	700.00	1.9064	1,317.55	1,334.46	0.0000	4.5800	50.0000	0.0000	(0.1676)	(0.0185)	0.0000	1	(0.1862)	01/06/2025
002517.ZK	12/10/2024	SDB3260264474	6,500.00	1.9064	12,234.40	12,391.42	0.0000	4.5800	50.0000	0.0000	(1.5565)	(0.1721)	0.0000	1	(1.7286)	01/06/2025
002517.ZK	12/10/2024	SDB3260264474	4,900.00	1.9064	9,222.86	9,341.22	0.0000	4.5800	50.0000	0.0000	(1.1734)	(0.1297)	0.0000	1	(1.3031)	01/06/2025
002517.ZK	12/10/2024	SDB3260264474	2,600.00	1.9064	4,893.76	4,956.57	0.0000	4.5800	50.0000	0.0000	(0.6226)	(0.0688)	0.0000	1	(0.6914)	01/06/2025
002517.ZK	12/10/2024	SDB3260264474	200.00	1.9064	376.44	381.27	0.0000	4.5800	50.0000	0.0000	(0.0479)	(0.0053)	0.0000	1	(0.0532)	01/06/2025
002517.ZK	12/10/2024	SDB3260264474	4,600.00	1.9064	8,658.19	8,769.31	0.0000	4.5800	50.0000	0.0000	(1.1015)	(0.1218)	0.0000	1	(1.2233)	01/06/2025
002517.ZK	12/10/2024	SDB3260264474	3,300.00	1.9064	6,211.31	6,291.03	0.0000	4.5800	50.0000	0.0000	(0.7902)	(0.0874)	0.0000	1	(0.8776)	01/06/2025
002517.ZK	12/10/2024	SDB3260264474	12,600.00	1.9064	23,715.92	24,020.29	0.0000	4.5800	50.0000	0.0000	(3.0172)	(0.3336)	0.0000	1	(3.3508)	01/06/2025
002517.ZK	12/10/2024	SDB3260264474	34,500.00	1.9064	64,936.45	65,769.83	0.0000	4.5800	50.0000	0.0000	(8.2614)	(0.9135)	0.0000	1	(9.1748)	01/06/2025
002517.ZK	12/10/2024	SDB3260264474	1,500.00	1.9064	2,823.32	2,859.56	0.0000	4.5800	50.0000	0.0000	(0.3592)	(0.0397)	0.0000	1	(0.3989)	01/06/2025
002517.ZK	12/10/2024	SDB3260264474	6,600.00	1.9064	12,422.63	12,582.06	0.0000	4.5800	50.0000	0.0000	(1.5804)	(0.1748)	0.0000	1	(1.7552)	01/06/2025
002517.ZK	12/09/2024	SDB3260264474	5,900.00	1.8147	11,105.07	10,706.66	0.0000	4.5800	50.0000	0.0000	(1.4128)	(0.1487)	0.0000	1	(1.5615)	01/06/2025
002517.ZK	12/09/2024	SDB3260264474	7,200.00	1.8147	13,551.96	13,065.75	0.0000	4.5800	50.0000	0.0000	(1.7241)	(0.1815)	0.0000	1	(1.9056)	01/06/2025
002517.ZK	12/09/2024	SDB3260264474	3,900.00	1.8147	7,340.64	7,077.28	0.0000	4.5800	50.0000	0.0000	(0.9339)	(0.0983)	0.0000	1	(1.0322)	01/06/2025
002517.ZK	12/09/2024	SDB3260264474	3,800.00	1.8147	7,152.42	6,895.81	0.0000	4.5800	50.0000	0.0000	(0.9099)	(0.0958)	0.0000	1	(1.0057)	01/06/2025
002517.ZK	12/09/2024	SDB3260264474	300.00	1.8147	564.66	544.41	0.0000	4.5800	50.0000	0.0000	(0.0718)	(0.0076)	0.0000	1	(0.0794)	01/06/2025
002517.ZK	12/09/2024	SDB3260264474	700.00	1.8147	1,317.55	1,270.28	0.0000	4.5800	50.0000	0.0000	(0.1676)	(0.0176)	0.0000	1	(0.1853)	01/06/2025
002517.ZK	12/09/2024	SDB3260264474	6,500.00	1.8147	12,234.40	11,795.47	0.0000	4.5800	50.0000	0.0000	(1.5565)	(0.1638)	0.0000	1	(1.7203)	01/06/2025
002517.ZK	12/09/2024	SDB3260264474	4,900.00	1.8147	9,222.86	8,891.97	0.0000	4.5800	50.0000	0.0000	(1.1734)	(0.1235)	0.0000	1	(1.2969)	01/06/2025
002517.ZK	12/09/2024	SDB3260264474	2,600.00	1.8147	4,893.76	4,718.19	0.0000	4.5800	50.0000	0.0000	(0.6226)	(0.0655)	0.0000	1	(0.6881)	01/06/2025
002517.ZK	12/09/2024	SDB3260264474	200.00	1.8147	376.44	362.94	0.0000	4.5800	50.0000	0.0000	(0.0479)	(0.0050)	0.0000	1	(0.0529)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
KINGNET NETWORK CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002517.ZK	12/09/2024	SDB3260264474	4,600.00	1.8147	8,658.19	8,347.56	0.0000	4.5800	50.0000	0.0000	(1.1015)	(0.1159)	0.0000	1	(1.2175)	01/06/2025
002517.ZK	12/09/2024	SDB3260264474	3,300.00	1.8147	6,211.31	5,988.47	0.0000	4.5800	50.0000	0.0000	(0.7902)	(0.0832)	0.0000	1	(0.8734)	01/06/2025
002517.ZK	12/09/2024	SDB3260264474	12,600.00	1.8147	23,715.92	22,865.07	0.0000	4.5800	50.0000	0.0000	(0.3172)	(0.3176)	0.0000	1	(3.3348)	01/06/2025
002517.ZK	12/09/2024	SDB3260264474	34,500.00	1.8147	64,936.45	62,606.74	0.0000	4.5800	50.0000	0.0000	(8.2614)	(0.8695)	0.0000	1	(9.1309)	01/06/2025
002517.ZK	12/09/2024	SDB3260264474	1,500.00	1.8147	2,823.32	2,722.03	0.0000	4.5800	50.0000	0.0000	(0.3592)	(0.0378)	0.0000	1	(0.3970)	01/06/2025
002517.ZK	12/09/2024	SDB3260264474	6,600.00	1.8147	12,422.63	11,976.94	0.0000	4.5800	50.0000	0.0000	(1.5804)	(0.1663)	0.0000	1	(1.7468)	01/06/2025
002517.ZK	12/06/2024	SDB3260264474	5,900.00	1.8426	11,105.07	10,871.29	0.0000	4.5800	50.0000	0.0000	(4.2384)	(0.4530)	0.0000	3	(4.6914)	01/06/2025
002517.ZK	12/06/2024	SDB3260264474	7,200.00	1.8426	13,551.96	13,266.66	0.0000	4.5800	50.0000	0.0000	(5.1723)	(0.5528)	0.0000	3	(5.7251)	01/06/2025
002517.ZK	12/06/2024	SDB3260264474	3,900.00	1.8426	7,340.64	7,186.11	0.0000	4.5800	50.0000	0.0000	(2.8017)	(0.2994)	0.0000	3	(3.1011)	01/06/2025
002517.ZK	12/06/2024	SDB3260264474	3,800.00	1.8426	7,152.42	7,001.85	0.0000	4.5800	50.0000	0.0000	(2.7298)	(0.2917)	0.0000	3	(3.0216)	01/06/2025
002517.ZK	12/06/2024	SDB3260264474	300.00	1.8426	564.66	552.78	0.0000	4.5800	50.0000	0.0000	(0.2155)	(0.0230)	0.0000	3	(0.2385)	01/06/2025
002517.ZK	12/06/2024	SDB3260264474	700.00	1.8426	1,317.55	1,289.81	0.0000	4.5800	50.0000	0.0000	(0.5029)	(0.0537)	0.0000	3	(0.5566)	01/06/2025
002517.ZK	12/06/2024	SDB3260264474	6,500.00	1.8426	12,234.40	11,976.85	0.0000	4.5800	50.0000	0.0000	(4.6695)	(0.4990)	0.0000	3	(5.1685)	01/06/2025
002517.ZK	12/06/2024	SDB3260264474	4,900.00	1.8426	9,222.86	9,028.70	0.0000	4.5800	50.0000	0.0000	(3.5201)	(0.3762)	0.0000	3	(3.8963)	01/06/2025
002517.ZK	12/06/2024	SDB3260264474	2,600.00	1.8426	4,893.76	4,790.74	0.0000	4.5800	50.0000	0.0000	(1.8678)	(0.1996)	0.0000	3	(2.0674)	01/06/2025
002517.ZK	12/06/2024	SDB3260264474	200.00	1.8426	376.44	368.52	0.0000	4.5800	50.0000	0.0000	(0.1437)	(0.0154)	0.0000	3	(0.1590)	01/06/2025
002517.ZK	12/06/2024	SDB3260264474	4,600.00	1.8426	8,658.19	8,475.92	0.0000	4.5800	50.0000	0.0000	(3.3045)	(0.3532)	0.0000	3	(3.6577)	01/06/2025
002517.ZK	12/06/2024	SDB3260264474	3,300.00	1.8426	6,211.31	6,080.55	0.0000	4.5800	50.0000	0.0000	(2.3707)	(0.2534)	0.0000	3	(2.6240)	01/06/2025
002517.ZK	12/06/2024	SDB3260264474	12,600.00	1.8426	23,715.92	23,216.66	0.0000	4.5800	50.0000	0.0000	(9.0516)	(0.9674)	0.0000	3	(10.0189)	01/06/2025
002517.ZK	12/06/2024	SDB3260264474	34,500.00	1.8426	64,936.45	63,569.42	0.0000	4.5800	50.0000	0.0000	(24.7841)	(2.6487)	0.0000	3	(27.4328)	01/06/2025
002517.ZK	12/06/2024	SDB3260264474	1,500.00	1.8426	2,823.32	2,763.89	0.0000	4.5800	50.0000	0.0000	(1.0776)	(0.1152)	0.0000	3	(1.1927)	01/06/2025
002517.ZK	12/06/2024	SDB3260264474	6,600.00	1.8426	12,422.63	12,161.11	0.0000	4.5800	50.0000	0.0000	(4.7413)	(0.5067)	0.0000	3	(5.2480)	01/06/2025
002517.ZK	12/05/2024	SDB3260264474	5,900.00	1.8568	11,105.07	10,955.39	0.0000	4.5800	50.0000	0.0000	(1.4128)	(0.1522)	0.0000	1	(1.5650)	01/06/2025
002517.ZK	12/05/2024	SDB3260264474	7,200.00	1.8568	13,551.96	13,369.29	0.0000	4.5800	50.0000	0.0000	(1.7241)	(0.1857)	0.0000	1	(1.9098)	01/06/2025
002517.ZK	12/05/2024	SDB3260264474	3,900.00	1.8568	7,340.64	7,241.70	0.0000	4.5800	50.0000	0.0000	(0.9339)	(0.1006)	0.0000	1	(1.0345)	01/06/2025
002517.ZK	12/05/2024	SDB3260264474	3,800.00	1.8568	7,152.42	7,056.01	0.0000	4.5800	50.0000	0.0000	(0.9099)	(0.0980)	0.0000	1	(1.0079)	01/06/2025
002517.ZK	12/05/2024	SDB3260264474	300.00	1.8568	564.66	557.05	0.0000	4.5800	50.0000	0.0000	(0.0718)	(0.0077)	0.0000	1	(0.0796)	01/06/2025
002517.ZK	12/05/2024	SDB3260264474	700.00	1.8568	1,317.55	1,299.79	0.0000	4.5800	50.0000	0.0000	(0.1676)	(0.0181)	0.0000	1	(0.1857)	01/06/2025
002517.ZK	12/05/2024	SDB3260264474	6,500.00	1.8568	12,234.40	12,069.50	0.0000	4.5800	50.0000	0.0000	(1.5565)	(0.1678)	0.0000	1	(1.7241)	01/06/2025
002517.ZK	12/05/2024	SDB3260264474	4,900.00	1.8568	9,222.86	9,098.55	0.0000	4.5800	50.0000	0.0000	(1.1734)	(0.1264)	0.0000	1	(1.2997)	01/06/2025
002517.ZK	12/05/2024	SDB3260264474	2,600.00	1.8568	4,893.76	4,827.80	0.0000	4.5800	50.0000	0.0000	(0.6226)	(0.0671)	0.0000	1	(0.6896)	01/06/2025
002517.ZK	12/05/2024	SDB3260264474	200.00	1.8568	376.44	371.37	0.0000	4.5800	50.0000	0.0000	(0.0479)	(0.0052)	0.0000	1	(0.0530)	01/06/2025
002517.ZK	12/05/2024	SDB3260264474	4,600.00	1.8568	8,658.19	8,541.49	0.0000	4.5800	50.0000	0.0000	(1.1015)	(0.1186)	0.0000	1	(1.2201)	01/06/2025
002517.ZK	12/05/2024	SDB3260264474	3,300.00	1.8568	6,211.31	6,127.59	0.0000	4.5800	50.0000	0.0000	(0.7902)	(0.0851)	0.0000	1	(0.8753)	01/06/2025
002517.ZK	12/05/2024	SDB3260264474	12,600.00	1.8568	23,715.92	23,396.26	0.0000	4.5800	50.0000	0.0000	(3.0172)	(0.3249)	0.0000	1	(3.3421)	01/06/2025
002517.ZK	12/05/2024	SDB3260264474	34,500.00	1.8568	64,936.45	64,061.19	0.0000	4.5800	50.0000	0.0000	(8.2614)	(0.8897)	0.0000	1	(9.1511)	01/06/2025
002517.ZK	12/05/2024	SDB3260264474	1,500.00	1.8568	2,823.32	2,785.27	0.0000	4.5800	50.0000	0.0000	(0.3592)	(0.0387)	0.0000	1	(0.3979)	01/06/2025
002517.ZK	12/05/2024	SDB3260264474	6,600.00	1.8568	12,422.63	12,255.18	0.0000	4.5800	50.0000	0.0000	(1.5804)	(0.1702)	0.0000	1	(1.7506)	01/06/2025
002517.ZK	12/04/2024	SDB3260264474	5,900.00	1.8822	11,105.07	11,105.07	0.0000	4.5800	50.0000	0.0000	(1.4128)	(0.1542)	0.0000	1	(1.5670)	01/06/2025
002517.ZK	12/04/2024	SDB3260264474	7,200.00	1.8822	13,551.96	13,551.96	0.0000	4.5800	50.0000	0.0000	(1.7241)	(0.1882)	0.0000	1	(1.9123)	01/06/2025
002517.ZK	12/04/2024	SDB3260264474	3,900.00	1.8822	7,340.64	7,340.64	0.0000	4.5800	50.0000	0.0000	(0.9339)	(0.1020)	0.0000	1	(1.0358)	01/06/2025
002517.ZK	12/04/2024	SDB3260264474	3,800.00	1.8822	7,152.42	7,152.42	0.0000	4.5800	50.0000	0.0000	(0.9099)	(0.0993)	0.0000	1	(1.0093)	01/06/2025
002517.ZK	12/04/2024	SDB3260264474	300.00	1.8822	564.66	564.66	0.0000	4.5800	50.0000	0.0000	(0.0718)	(0.0078)	0.0000	1	(0.0797)	01/06/2025
002517.ZK	12/04/2024	SDB3260264474	700.00	1.8822	1,317.55	1,317.55	0.0000	4.5800	50.0000	0.0000	(0.1676)	(0.0183)	0.0000	1	(0.1859)	01/06/2025
002517.ZK	12/04/2024	SDB3260264474	6,500.00	1.8822	12,234.40	12,234.40	0.0000	4.5800	50.0000	0.0000	(1.5565)	(0.1699)	0.0000	1	(1.7264)	01/06/2025
002517.ZK	12/04/2024	SDB3260264474	4,900.00	1.8822	9,222.86	9,222.86	0.0000	4.5800	50.0000	0.0000	(1.1734)	(0.1281)	0.0000	1	(1.3014)	01/06/2025
002517.ZK	12/04/2024	SDB3260264474	2,600.00	1.8822	4,893.76	4,893.76	0.0000	4.5800	50.0000	0.0000	(0.6226)	(0.0680)	0.0000	1	(0.6906)	01/06/2025
002517.ZK	12/04/2024	SDB3260264474	200.00	1.8822	376.44	376.44	0.0000	4.5800	50.0000	0.0000	(0.0479)	(0.0052)	0.0000	1	(0.0531)	01/06/2025
002517.ZK	12/04/2024	SDB3260264474	4,600.00	1.8822	8,658.19	8,658.19	0.0000	4.5800	50.0000	0.0000	(1.1015)	(0.1203)	0.0000	1	(1.2218)	01/06/2025
002517.ZK	12/04/2024	SDB3260264474	3,300.00	1.8822	6,211.31	6,211.31	0.0000	4.5800	50.0000	0.0000	(0.7902)	(0.0863)	0.0000	1	(0.8765)	01/06/2025

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
KINGNET NETWORK CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002517.ZK	12/04/2024	SDB3260264474	12,600.00	1.8822	23,715.92	23,715.92	0.0000	4.5800	50.0000	0.0000	(3.0172)	(0.3294)	0.0000	1	(3.3466)	01/06/2025
002517.ZK	12/04/2024	SDB3260264474	34,500.00	1.8822	64,936.45	64,936.45	0.0000	4.5800	50.0000	0.0000	(8.2614)	(0.9019)	0.0000	1	(9.1633)	01/06/2025
002517.ZK	12/04/2024	SDB3260264474	1,500.00	1.8822	2,823.32	2,823.32	0.0000	4.5800	50.0000	0.0000	(0.3592)	(0.0392)	0.0000	1	(0.3984)	01/06/2025
002517.ZK	12/04/2024	SDB3260264474	6,600.00	1.8822	12,422.63	12,422.63	0.0000	4.5800	50.0000	0.0000	(1.5804)	(0.1725)	0.0000	1	(1.7530)	01/06/2025
TOTAL KINGNET NETWORK CO.,LTD. CMN CLASS A SERIES NORTHBOUND											(796.0029)	(90.2849)	0.0000		(886.2878)	

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066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
KWEICHOW MOUTAI CO., LTD. CMN CLASS A SERIES NORTHBOUND																
600519.SH	12/20/2024	SDB3264255526	200.00	213.6632	42,257.82	42,732.64	0.0000	4.3300	50.0000	0.0000	(15.2480)	(1.7805)	0.0000	3	(17.0286)	01/06/2025
600519.SH	12/20/2024	SDB3264255526	500.00	213.6632	104,801.40	106,831.60	0.0000	4.3300	50.0000	0.0000	(37.8158)	(4.4513)	0.0000	3	(42.2672)	01/06/2025
600519.SH	12/19/2024	SDB3264255526	200.00	209.5686	42,257.82	41,913.73	0.0000	4.5800	50.0000	0.0000	(5.3761)	(0.5821)	0.0000	1	(5.9583)	01/06/2025
600519.SH	12/19/2024	SDB3264255526	500.00	209.5686	104,801.40	104,784.32	0.0000	4.5800	50.0000	0.0000	(13.3331)	(1.4553)	0.0000	1	(14.7884)	01/06/2025
600519.SH	12/18/2024	SDB3264255526	200.00	211.2891	42,257.82	42,257.82	0.0000	4.5800	50.0000	0.0000	(5.3761)	(0.5869)	0.0000	1	(5.9630)	01/06/2025
600519.SH	12/18/2024	SDB3264255526	500.00	209.6028	104,801.40	104,801.40	0.0000	4.5800	50.0000	0.0000	(13.3331)	(1.4556)	0.0000	1	(14.7886)	01/06/2025
TOTAL KWEICHOW MOUTAI CO., LTD. CMN CLASS A SERIES NORTHBOUND												(90.4823)	(10.3118)	0.0000	(100.7941)	

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066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
LAKALA PAYMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND																
300773.ZK	01/03/2025	SDB3260123519	900.00	2.5611	2,591.99	2,304.95	0.0000	4.3300	50.0000	0.0000	(0.9353)	(0.0960)	0.0000	3	(1.0313)	01/06/2025
300773.ZK	01/03/2025	SDB3260123519	8,100.00	2.5611	23,327.88	20,744.51	0.0000	4.3300	50.0000	0.0000	(8.4175)	(0.8644)	0.0000	3	(9.2818)	01/06/2025
300773.ZK	01/03/2025	SDB3260123519	300.00	2.5611	864.00	768.32	0.0000	4.3300	50.0000	0.0000	(0.3118)	(0.0320)	0.0000	3	(0.3438)	01/06/2025
300773.ZK	01/03/2025	SDB3260123519	400.00	2.5611	1,151.99	1,024.42	0.0000	4.3300	50.0000	0.0000	(0.4157)	(0.0427)	0.0000	3	(0.4584)	01/06/2025
300773.ZK	01/03/2025	SDB3260123519	7,800.00	2.5611	22,463.88	19,976.20	0.0000	4.3300	50.0000	0.0000	(8.1057)	(0.8323)	0.0000	3	(8.9381)	01/06/2025
300773.ZK	01/03/2025	SDB3260123519	300.00	2.5611	864.00	768.32	0.0000	4.3300	50.0000	0.0000	(0.3118)	(0.0320)	0.0000	3	(0.3438)	01/06/2025
300773.ZK	01/03/2025	SDB3260123519	1,600.00	2.5611	4,607.98	4,097.68	0.0000	4.3300	50.0000	0.0000	(1.6627)	(0.1707)	0.0000	3	(1.8334)	01/06/2025
300773.ZK	01/03/2025	SDB3260123519	7,900.00	2.5611	22,751.88	20,232.30	0.0000	4.3300	50.0000	0.0000	(8.2096)	(0.8430)	0.0000	3	(9.0526)	01/06/2025
300773.ZK	01/03/2025	SDB3260123519	200.00	2.5611	576.00	512.21	0.0000	4.3300	50.0000	0.0000	(0.2078)	(0.0213)	0.0000	3	(0.2292)	01/06/2025
300773.ZK	01/03/2025	SDB3260123519	1,700.00	2.5611	4,895.97	4,353.79	0.0000	4.3300	50.0000	0.0000	(1.7666)	(0.1814)	0.0000	3	(1.9480)	01/06/2025
300773.ZK	01/03/2025	SDB3260123519	2,300.00	2.5611	6,623.97	5,890.42	0.0000	4.3300	50.0000	0.0000	(2.3901)	(0.2454)	0.0000	3	(2.6356)	01/06/2025
300773.ZK	01/03/2025	SDB3260123519	2,000.00	2.5611	5,759.97	5,122.10	0.0000	4.3300	50.0000	0.0000	(2.0784)	(0.2134)	0.0000	3	(2.2918)	01/06/2025
300773.ZK	01/03/2025	SDB3260123519	5,300.00	2.5611	15,263.92	13,573.57	0.0000	4.3300	50.0000	0.0000	(5.5077)	(0.5656)	0.0000	3	(6.0733)	01/06/2025
300773.ZK	01/03/2025	SDB3260123519	3,400.00	2.5611	9,791.95	8,707.57	0.0000	4.3300	50.0000	0.0000	(3.5333)	(0.3628)	0.0000	3	(3.8961)	01/06/2025
300773.ZK	01/03/2025	SDB3260123519	1,100.00	2.5611	3,167.98	2,817.16	0.0000	4.3300	50.0000	0.0000	(1.1431)	(0.1174)	0.0000	3	(1.2605)	01/06/2025
300773.ZK	01/03/2025	SDB3260123519	200.00	2.5611	576.00	512.21	0.0000	4.3300	50.0000	0.0000	(0.2078)	(0.0213)	0.0000	3	(0.2292)	01/06/2025
300773.ZK	01/03/2025	SDB3260123519	100.00	2.5611	288.00	256.11	0.0000	4.3300	50.0000	0.0000	(0.1039)	(0.0107)	0.0000	3	(0.1146)	01/06/2025
300773.ZK	01/03/2025	SDB3260123519	1,900.00	2.5611	5,471.97	4,866.00	0.0000	4.3300	50.0000	0.0000	(1.9745)	(0.2027)	0.0000	3	(2.1772)	01/06/2025
300773.ZK	01/03/2025	SDB3260123519	400.00	2.5611	1,151.99	1,024.42	0.0000	4.3300	50.0000	0.0000	(0.4157)	(0.0427)	0.0000	3	(0.4584)	01/06/2025
300773.ZK	01/03/2025	SDB3260123519	1,600.00	2.5611	4,607.98	4,097.68	0.0000	4.3300	50.0000	0.0000	(1.6627)	(0.1707)	0.0000	3	(1.8334)	01/06/2025
300773.ZK	01/03/2025	SDB3260123519	2,400.00	2.5611	6,911.96	6,146.52	0.0000	4.3300	50.0000	0.0000	(2.4941)	(0.2561)	0.0000	3	(2.7502)	01/06/2025
300773.ZK	01/03/2025	SDB3260123519	1,300.00	2.5611	3,743.98	3,329.37	0.0000	4.3300	50.0000	0.0000	(1.3510)	(0.1387)	0.0000	3	(1.4897)	01/06/2025
300773.ZK	01/03/2025	SDB3260123519	3,900.00	2.5611	11,231.94	9,988.10	0.0000	4.3300	50.0000	0.0000	(4.0529)	(0.4162)	0.0000	3	(4.4690)	01/06/2025
300773.ZK	01/03/2025	SDB3260123519	4,800.00	2.5611	13,823.93	12,293.04	0.0000	4.3300	50.0000	0.0000	(4.9881)	(0.5122)	0.0000	3	(5.5003)	01/06/2025
300773.ZK	01/03/2025	SDB3260123519	1,700.00	2.5611	4,895.97	4,353.79	0.0000	4.3300	50.0000	0.0000	(1.7666)	(0.1814)	0.0000	3	(1.9480)	01/06/2025
300773.ZK	01/03/2025	SDB3260123519	1,100.00	2.5611	3,167.98	2,817.16	0.0000	4.3300	50.0000	0.0000	(1.1431)	(0.1174)	0.0000	3	(1.2605)	01/06/2025
300773.ZK	01/03/2025	SDB3260123519	400.00	2.5611	1,151.99	1,024.42	0.0000	4.3300	50.0000	0.0000	(0.4157)	(0.0427)	0.0000	3	(0.4584)	01/06/2025
300773.ZK	01/03/2025	SDB3260123519	1,200.00	2.5611	3,455.98	3,073.26	0.0000	4.3300	50.0000	0.0000	(1.2470)	(0.1281)	0.0000	3	(1.3751)	01/06/2025
300773.ZK	01/03/2025	SDB3260123519	100.00	2.5611	288.00	256.11	0.0000	4.3300	50.0000	0.0000	(0.1039)	(0.0107)	0.0000	3	(0.1146)	01/06/2025
300773.ZK	01/02/2025	SDB3260123519	900.00	2.5591	2,591.99	2,303.16	0.0000	4.3300	50.0000	0.0000	(0.3118)	(0.0320)	0.0000	1	(0.3437)	01/06/2025
300773.ZK	01/02/2025	SDB3260123519	8,100.00	2.5591	23,327.88	20,728.43	0.0000	4.3300	50.0000	0.0000	(2.8058)	(0.2879)	0.0000	1	(3.0937)	01/06/2025
300773.ZK	01/02/2025	SDB3260123519	300.00	2.5591	864.00	767.72	0.0000	4.3300	50.0000	0.0000	(0.1039)	(0.0107)	0.0000	1	(0.1146)	01/06/2025
300773.ZK	01/02/2025	SDB3260123519	400.00	2.5591	1,151.99	1,023.63	0.0000	4.3300	50.0000	0.0000	(0.1386)	(0.0142)	0.0000	1	(0.1528)	01/06/2025
300773.ZK	01/02/2025	SDB3260123519	7,800.00	2.5591	22,463.88	19,960.71	0.0000	4.3300	50.0000	0.0000	(2.7019)	(0.2772)	0.0000	1	(2.9791)	01/06/2025
300773.ZK	01/02/2025	SDB3260123519	300.00	2.5591	864.00	767.72	0.0000	4.3300	50.0000	0.0000	(0.1039)	(0.0107)	0.0000	1	(0.1146)	01/06/2025
300773.ZK	01/02/2025	SDB3260123519	1,600.00	2.5591	4,607.98	4,094.50	0.0000	4.3300	50.0000	0.0000	(0.5542)	(0.0569)	0.0000	1	(0.6111)	01/06/2025
300773.ZK	01/02/2025	SDB3260123519	7,900.00	2.5591	22,751.88	20,216.61	0.0000	4.3300	50.0000	0.0000	(2.7365)	(0.2808)	0.0000	1	(3.0173)	01/06/2025
300773.ZK	01/02/2025	SDB3260123519	200.00	2.5591	576.00	511.81	0.0000	4.3300	50.0000	0.0000	(0.0693)	(0.0071)	0.0000	1	(0.0764)	01/06/2025
300773.ZK	01/02/2025	SDB3260123519	1,700.00	2.5591	4,895.97	4,350.41	0.0000	4.3300	50.0000	0.0000	(0.5889)	(0.0604)	0.0000	1	(0.6493)	01/06/2025
300773.ZK	01/02/2025	SDB3260123519	2,300.00	2.5591	6,623.97	5,885.85	0.0000	4.3300	50.0000	0.0000	(0.7967)	(0.0817)	0.0000	1	(0.8785)	01/06/2025
300773.ZK	01/02/2025	SDB3260123519	2,000.00	2.5591	5,759.97	5,118.13	0.0000	4.3300	50.0000	0.0000	(0.6928)	(0.0711)	0.0000	1	(0.7639)	01/06/2025
300773.ZK	01/02/2025	SDB3260123519	5,300.00	2.5591	15,263.92	13,563.04	0.0000	4.3300	50.0000	0.0000	(1.8359)	(0.1884)	0.0000	1	(2.0243)	01/06/2025
300773.ZK	01/02/2025	SDB3260123519	3,400.00	2.5591	9,791.95	8,700.82	0.0000	4.3300	50.0000	0.0000	(1.1778)	(0.1208)	0.0000	1	(1.2986)	01/06/2025
300773.ZK	01/02/2025	SDB3260123519	1,100.00	2.5591	3,167.98	2,814.97	0.0000	4.3300	50.0000	0.0000	(0.3810)	(0.0391)	0.0000	1	(0.4201)	01/06/2025
300773.ZK	01/02/2025	SDB3260123519	200.00	2.5591	576.00	511.81	0.0000	4.3300	50.0000	0.0000	(0.0693)	(0.0071)	0.0000	1	(0.0764)	01/06/2025
300773.ZK	01/02/2025	SDB3260123519	100.00	2.5591	288.00	255.91	0.0000	4.3300	50.0000	0.0000	(0.0346)	(0.0036)	0.0000	1	(0.0382)	01/06/2025
300773.ZK	01/02/2025	SDB3260123519	1,900.00	2.5591	5,471.97	4,862.22	0.0000	4.3300	50.0000	0.0000	(0.6582)	(0.0675)	0.0000	1	(0.7257)	01/06/2025
300773.ZK	01/02/2025	SDB3260123519	400.00	2.5591	1,151.99	1,023.63	0.0000	4.3300	50.0000	0.0000	(0.1386)	(0.0142)	0.0000	1	(0.1528)	01/06/2025
300773.ZK	01/02/2025	SDB3260123519	1,600.00	2.5591	4,607.98	4,094.50	0.0000	4.3300	50.0000	0.0000	(0.5542)	(0.0569)	0.0000	1	(0.6111)	01/06/2025
300773.ZK	01/02/2025	SDB3260123519	2,400.00	2.5591	6,911.96	6,141.76	0.0000	4.3300	50.0000	0.0000	(0.8314)	(0.0853)	0.0000	1	(0.9167)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
LAKALA PAYMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300773.ZK	01/02/2025	SDB3260123519	1,300.00	2.5591	3,743.98	3,326.78	0.0000	4.3300	50.0000	0.0000	(0.4503)	(0.0462)	0.0000	1	(0.4965)	01/06/2025
300773.ZK	01/02/2025	SDB3260123519	3,900.00	2.5591	11,231.94	9,980.35	0.0000	4.3300	50.0000	0.0000	(1.3510)	(0.1386)	0.0000	1	(1.4896)	01/06/2025
300773.ZK	01/02/2025	SDB3260123519	4,800.00	2.5591	13,823.93	12,283.51	0.0000	4.3300	50.0000	0.0000	(1.6627)	(0.1706)	0.0000	1	(1.8333)	01/06/2025
300773.ZK	01/02/2025	SDB3260123519	1,700.00	2.5591	4,895.97	4,350.41	0.0000	4.3300	50.0000	0.0000	(0.5889)	(0.0604)	0.0000	1	(0.6493)	01/06/2025
300773.ZK	01/02/2025	SDB3260123519	1,100.00	2.5591	3,167.98	2,814.97	0.0000	4.3300	50.0000	0.0000	(0.3810)	(0.0391)	0.0000	1	(0.4201)	01/06/2025
300773.ZK	01/02/2025	SDB3260123519	400.00	2.5591	1,151.99	1,023.63	0.0000	4.3300	50.0000	0.0000	(0.1386)	(0.0142)	0.0000	1	(0.1528)	01/06/2025
300773.ZK	01/02/2025	SDB3260123519	1,200.00	2.5591	3,455.98	3,070.88	0.0000	4.3300	50.0000	0.0000	(0.4157)	(0.0427)	0.0000	1	(0.4583)	01/06/2025
300773.ZK	01/02/2025	SDB3260123519	100.00	2.5591	288.00	255.91	0.0000	4.3300	50.0000	0.0000	(0.0346)	(0.0036)	0.0000	1	(0.0382)	01/06/2025
300773.ZK	12/31/2024	SDB3260123519	900.00	2.6369	2,591.99	2,373.20	0.0000	4.3300	50.0000	0.0000	(0.6235)	(0.0659)	0.0000	2	(0.6894)	01/06/2025
300773.ZK	12/31/2024	SDB3260123519	8,100.00	2.6369	23,327.88	21,358.83	0.0000	4.3300	50.0000	0.0000	(5.6117)	(0.5933)	0.0000	2	(6.2050)	01/06/2025
300773.ZK	12/31/2024	SDB3260123519	300.00	2.6369	864.00	791.07	0.0000	4.3300	50.0000	0.0000	(0.2078)	(0.0220)	0.0000	2	(0.2298)	01/06/2025
300773.ZK	12/31/2024	SDB3260123519	400.00	2.6369	1,151.99	1,054.76	0.0000	4.3300	50.0000	0.0000	(0.2771)	(0.0293)	0.0000	2	(0.3064)	01/06/2025
300773.ZK	12/31/2024	SDB3260123519	7,800.00	2.6369	22,463.88	20,567.77	0.0000	4.3300	50.0000	0.0000	(5.4038)	(0.5713)	0.0000	2	(5.9751)	01/06/2025
300773.ZK	12/31/2024	SDB3260123519	300.00	2.6369	864.00	791.07	0.0000	4.3300	50.0000	0.0000	(0.2078)	(0.0220)	0.0000	2	(0.2298)	01/06/2025
300773.ZK	12/31/2024	SDB3260123519	1,600.00	2.6369	4,607.98	4,219.03	0.0000	4.3300	50.0000	0.0000	(1.1085)	(0.1172)	0.0000	2	(1.2257)	01/06/2025
300773.ZK	12/31/2024	SDB3260123519	7,900.00	2.6369	22,751.88	20,831.45	0.0000	4.3300	50.0000	0.0000	(5.4731)	(0.5787)	0.0000	2	(6.0517)	01/06/2025
300773.ZK	12/31/2024	SDB3260123519	200.00	2.6369	576.00	527.38	0.0000	4.3300	50.0000	0.0000	(0.1386)	(0.0146)	0.0000	2	(0.1532)	01/06/2025
300773.ZK	12/31/2024	SDB3260123519	1,700.00	2.6369	4,895.97	4,482.72	0.0000	4.3300	50.0000	0.0000	(1.1778)	(0.1245)	0.0000	2	(1.3023)	01/06/2025
300773.ZK	12/31/2024	SDB3260123519	2,300.00	2.6369	6,623.97	6,064.85	0.0000	4.3300	50.0000	0.0000	(1.5934)	(0.1685)	0.0000	2	(1.7619)	01/06/2025
300773.ZK	12/31/2024	SDB3260123519	2,000.00	2.6369	5,759.97	5,273.79	0.0000	4.3300	50.0000	0.0000	(1.3856)	(0.1465)	0.0000	2	(1.5321)	01/06/2025
300773.ZK	12/31/2024	SDB3260123519	5,300.00	2.6369	15,263.92	13,975.53	0.0000	4.3300	50.0000	0.0000	(3.6718)	(0.3882)	0.0000	2	(4.0600)	01/06/2025
300773.ZK	12/31/2024	SDB3260123519	3,400.00	2.6369	9,791.95	8,965.44	0.0000	4.3300	50.0000	0.0000	(2.3555)	(0.2490)	0.0000	2	(2.6045)	01/06/2025
300773.ZK	12/31/2024	SDB3260123519	1,100.00	2.6369	3,167.98	2,900.58	0.0000	4.3300	50.0000	0.0000	(0.7621)	(0.0806)	0.0000	2	(0.8426)	01/06/2025
300773.ZK	12/31/2024	SDB3260123519	200.00	2.6369	576.00	527.38	0.0000	4.3300	50.0000	0.0000	(0.1386)	(0.0146)	0.0000	2	(0.1532)	01/06/2025
300773.ZK	12/31/2024	SDB3260123519	100.00	2.6369	288.00	263.69	0.0000	4.3300	50.0000	0.0000	(0.0693)	(0.0073)	0.0000	2	(0.0766)	01/06/2025
300773.ZK	12/31/2024	SDB3260123519	1,900.00	2.6369	5,471.97	5,010.10	0.0000	4.3300	50.0000	0.0000	(1.3163)	(0.1392)	0.0000	2	(1.4555)	01/06/2025
300773.ZK	12/31/2024	SDB3260123519	400.00	2.6369	1,151.99	1,054.76	0.0000	4.3300	50.0000	0.0000	(0.2771)	(0.0293)	0.0000	2	(0.3064)	01/06/2025
300773.ZK	12/31/2024	SDB3260123519	1,600.00	2.6369	4,607.98	4,219.03	0.0000	4.3300	50.0000	0.0000	(1.1085)	(0.1172)	0.0000	2	(1.2257)	01/06/2025
300773.ZK	12/31/2024	SDB3260123519	2,400.00	2.6369	6,911.96	6,328.54	0.0000	4.3300	50.0000	0.0000	(1.6627)	(0.1758)	0.0000	2	(1.8385)	01/06/2025
300773.ZK	12/31/2024	SDB3260123519	1,300.00	2.6369	3,743.98	3,427.96	0.0000	4.3300	50.0000	0.0000	(0.9006)	(0.0952)	0.0000	2	(0.9959)	01/06/2025
300773.ZK	12/31/2024	SDB3260123519	3,900.00	2.6369	11,231.94	10,283.88	0.0000	4.3300	50.0000	0.0000	(2.7019)	(0.2857)	0.0000	2	(2.9876)	01/06/2025
300773.ZK	12/31/2024	SDB3260123519	4,800.00	2.6369	13,823.93	12,657.09	0.0000	4.3300	50.0000	0.0000	(3.3254)	(0.3516)	0.0000	2	(3.6770)	01/06/2025
300773.ZK	12/31/2024	SDB3260123519	1,700.00	2.6369	4,895.97	4,482.72	0.0000	4.3300	50.0000	0.0000	(1.1778)	(0.1245)	0.0000	2	(1.3023)	01/06/2025
300773.ZK	12/31/2024	SDB3260123519	1,100.00	2.6369	3,167.98	2,900.58	0.0000	4.3300	50.0000	0.0000	(0.7621)	(0.0806)	0.0000	2	(0.8426)	01/06/2025
300773.ZK	12/31/2024	SDB3260123519	400.00	2.6369	1,151.99	1,054.76	0.0000	4.3300	50.0000	0.0000	(0.2771)	(0.0293)	0.0000	2	(0.3064)	01/06/2025
300773.ZK	12/31/2024	SDB3260123519	1,200.00	2.6369	3,455.98	3,164.27	0.0000	4.3300	50.0000	0.0000	(0.8314)	(0.0879)	0.0000	2	(0.9193)	01/06/2025
300773.ZK	12/31/2024	SDB3260123519	100.00	2.6369	288.00	263.69	0.0000	4.3300	50.0000	0.0000	(0.0693)	(0.0073)	0.0000	2	(0.0766)	01/06/2025
300773.ZK	12/30/2024	SDB3260123519	900.00	2.6063	2,591.99	2,345.68	0.0000	4.3300	50.0000	0.0000	(0.3118)	(0.0326)	0.0000	1	(0.3443)	01/06/2025
300773.ZK	12/30/2024	SDB3260123519	8,100.00	2.6063	23,327.88	21,111.10	0.0000	4.3300	50.0000	0.0000	(2.8058)	(0.2932)	0.0000	1	(3.0990)	01/06/2025
300773.ZK	12/30/2024	SDB3260123519	300.00	2.6063	864.00	781.89	0.0000	4.3300	50.0000	0.0000	(0.1039)	(0.0109)	0.0000	1	(0.1148)	01/06/2025
300773.ZK	12/30/2024	SDB3260123519	400.00	2.6063	1,151.99	1,042.52	0.0000	4.3300	50.0000	0.0000	(0.1386)	(0.0145)	0.0000	1	(0.1530)	01/06/2025
300773.ZK	12/30/2024	SDB3260123519	7,800.00	2.6063	22,463.88	20,329.21	0.0000	4.3300	50.0000	0.0000	(2.7019)	(0.2824)	0.0000	1	(2.9843)	01/06/2025
300773.ZK	12/30/2024	SDB3260123519	300.00	2.6063	864.00	781.89	0.0000	4.3300	50.0000	0.0000	(0.1039)	(0.0109)	0.0000	1	(0.1148)	01/06/2025
300773.ZK	12/30/2024	SDB3260123519	1,600.00	2.6063	4,607.98	4,170.09	0.0000	4.3300	50.0000	0.0000	(0.5542)	(0.0579)	0.0000	1	(0.6122)	01/06/2025
300773.ZK	12/30/2024	SDB3260123519	7,900.00	2.6063	22,751.88	20,589.84	0.0000	4.3300	50.0000	0.0000	(2.7365)	(0.2860)	0.0000	1	(3.0225)	01/06/2025
300773.ZK	12/30/2024	SDB3260123519	200.00	2.6063	576.00	521.26	0.0000	4.3300	50.0000	0.0000	(0.0693)	(0.0072)	0.0000	1	(0.0765)	01/06/2025
300773.ZK	12/30/2024	SDB3260123519	1,700.00	2.6063	4,895.97	4,430.73	0.0000	4.3300	50.0000	0.0000	(0.5889)	(0.0615)	0.0000	1	(0.6504)	01/06/2025
300773.ZK	12/30/2024	SDB3260123519	2,300.00	2.6063	6,623.97	5,994.51	0.0000	4.3300	50.0000	0.0000	(0.7967)	(0.0833)	0.0000	1	(0.8800)	01/06/2025
300773.ZK	12/30/2024	SDB3260123519	2,000.00	2.6063	5,759.97	5,212.62	0.0000	4.3300	50.0000	0.0000	(0.6928)	(0.0724)	0.0000	1	(0.7652)	01/06/2025
300773.ZK	12/30/2024	SDB3260123519	5,300.00	2.6063	15,263.92	13,813.44	0.0000	4.3300	50.0000	0.0000	(1.8359)	(0.1919)	0.0000	1	(2.0278)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
LAKALA PAYMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300773.ZK	12/30/2024	SDB3260123519	3,400.00	2.6063	9,791.95	8,861.45	0.0000	4.3300	50.0000	0.0000	(1.1778)	(0.1231)	0.0000	1	(1.3008)	01/06/2025
300773.ZK	12/30/2024	SDB3260123519	1,100.00	2.6063	3,167.98	2,866.94	0.0000	4.3300	50.0000	0.0000	(0.3810)	(0.0398)	0.0000	1	(0.4209)	01/06/2025
300773.ZK	12/30/2024	SDB3260123519	200.00	2.6063	576.00	521.26	0.0000	4.3300	50.0000	0.0000	(0.0693)	(0.0072)	0.0000	1	(0.0765)	01/06/2025
300773.ZK	12/30/2024	SDB3260123519	100.00	2.6063	288.00	260.63	0.0000	4.3300	50.0000	0.0000	(0.0346)	(0.0036)	0.0000	1	(0.0383)	01/06/2025
300773.ZK	12/30/2024	SDB3260123519	1,900.00	2.6063	5,471.97	4,951.99	0.0000	4.3300	50.0000	0.0000	(0.6582)	(0.0688)	0.0000	1	(0.7269)	01/06/2025
300773.ZK	12/30/2024	SDB3260123519	400.00	2.6063	1,151.99	1,042.52	0.0000	4.3300	50.0000	0.0000	(0.1386)	(0.0145)	0.0000	1	(0.1530)	01/06/2025
300773.ZK	12/30/2024	SDB3260123519	1,600.00	2.6063	4,607.98	4,170.09	0.0000	4.3300	50.0000	0.0000	(0.5542)	(0.0579)	0.0000	1	(0.6122)	01/06/2025
300773.ZK	12/30/2024	SDB3260123519	2,400.00	2.6063	6,911.96	6,255.14	0.0000	4.3300	50.0000	0.0000	(0.8314)	(0.0869)	0.0000	1	(0.9182)	01/06/2025
300773.ZK	12/30/2024	SDB3260123519	1,300.00	2.6063	3,743.98	3,388.20	0.0000	4.3300	50.0000	0.0000	(0.4503)	(0.0471)	0.0000	1	(0.4974)	01/06/2025
300773.ZK	12/30/2024	SDB3260123519	3,900.00	2.6063	11,231.94	10,164.61	0.0000	4.3300	50.0000	0.0000	(1.3510)	(0.1412)	0.0000	1	(1.4921)	01/06/2025
300773.ZK	12/30/2024	SDB3260123519	4,800.00	2.6063	13,823.93	12,510.28	0.0000	4.3300	50.0000	0.0000	(1.6627)	(0.1738)	0.0000	1	(1.8365)	01/06/2025
300773.ZK	12/30/2024	SDB3260123519	1,700.00	2.6063	4,895.97	4,430.73	0.0000	4.3300	50.0000	0.0000	(0.5889)	(0.0615)	0.0000	1	(0.6504)	01/06/2025
300773.ZK	12/30/2024	SDB3260123519	1,100.00	2.6063	3,167.98	2,866.94	0.0000	4.3300	50.0000	0.0000	(0.3810)	(0.0398)	0.0000	1	(0.4209)	01/06/2025
300773.ZK	12/30/2024	SDB3260123519	400.00	2.6063	1,151.99	1,042.52	0.0000	4.3300	50.0000	0.0000	(0.1386)	(0.0145)	0.0000	1	(0.1530)	01/06/2025
300773.ZK	12/30/2024	SDB3260123519	1,200.00	2.6063	3,455.98	3,127.57	0.0000	4.3300	50.0000	0.0000	(0.4157)	(0.0434)	0.0000	1	(0.4591)	01/06/2025
300773.ZK	12/30/2024	SDB3260123519	100.00	2.6063	288.00	260.63	0.0000	4.3300	50.0000	0.0000	(0.0346)	(0.0036)	0.0000	1	(0.0383)	01/06/2025
300773.ZK	12/27/2024	SDB3260123519	900.00	2.7176	2,591.99	2,445.81	0.0000	4.3300	50.0000	0.0000	(0.9353)	(0.1019)	0.0000	3	(1.0372)	01/06/2025
300773.ZK	12/27/2024	SDB3260123519	8,100.00	2.7176	23,327.88	22,012.32	0.0000	4.3300	50.0000	0.0000	(8.4175)	(0.9172)	0.0000	3	(9.3347)	01/06/2025
300773.ZK	12/27/2024	SDB3260123519	300.00	2.7176	864.00	815.27	0.0000	4.3300	50.0000	0.0000	(0.3118)	(0.0340)	0.0000	3	(0.3457)	01/06/2025
300773.ZK	12/27/2024	SDB3260123519	400.00	2.7176	1,151.99	1,087.03	0.0000	4.3300	50.0000	0.0000	(0.4157)	(0.0453)	0.0000	3	(0.4610)	01/06/2025
300773.ZK	12/27/2024	SDB3260123519	7,800.00	2.7176	22,463.88	21,197.05	0.0000	4.3300	50.0000	0.0000	(8.1057)	(0.8832)	0.0000	3	(8.9889)	01/06/2025
300773.ZK	12/27/2024	SDB3260123519	300.00	2.7176	864.00	815.27	0.0000	4.3300	50.0000	0.0000	(0.3118)	(0.0340)	0.0000	3	(0.3457)	01/06/2025
300773.ZK	12/27/2024	SDB3260123519	1,600.00	2.7176	4,607.98	4,348.11	0.0000	4.3300	50.0000	0.0000	(1.6627)	(0.1812)	0.0000	3	(1.8439)	01/06/2025
300773.ZK	12/27/2024	SDB3260123519	7,900.00	2.7176	22,751.88	21,468.80	0.0000	4.3300	50.0000	0.0000	(8.2096)	(0.8945)	0.0000	3	(9.1042)	01/06/2025
300773.ZK	12/27/2024	SDB3260123519	200.00	2.7176	576.00	543.51	0.0000	4.3300	50.0000	0.0000	(0.2078)	(0.0226)	0.0000	3	(0.2305)	01/06/2025
300773.ZK	12/27/2024	SDB3260123519	1,700.00	2.7176	4,895.97	4,619.87	0.0000	4.3300	50.0000	0.0000	(1.7666)	(0.1925)	0.0000	3	(1.9591)	01/06/2025
300773.ZK	12/27/2024	SDB3260123519	2,300.00	2.7176	6,623.97	6,250.41	0.0000	4.3300	50.0000	0.0000	(2.3901)	(0.2604)	0.0000	3	(2.6506)	01/06/2025
300773.ZK	12/27/2024	SDB3260123519	2,000.00	2.7176	5,759.97	5,435.14	0.0000	4.3300	50.0000	0.0000	(2.0784)	(0.2265)	0.0000	3	(2.3049)	01/06/2025
300773.ZK	12/27/2024	SDB3260123519	5,300.00	2.7176	15,263.92	14,403.12	0.0000	4.3300	50.0000	0.0000	(5.5077)	(0.6001)	0.0000	3	(6.1079)	01/06/2025
300773.ZK	12/27/2024	SDB3260123519	3,400.00	2.7176	9,791.95	9,239.74	0.0000	4.3300	50.0000	0.0000	(3.5333)	(0.3850)	0.0000	3	(3.9183)	01/06/2025
300773.ZK	12/27/2024	SDB3260123519	1,100.00	2.7176	3,167.98	2,989.33	0.0000	4.3300	50.0000	0.0000	(1.1431)	(0.1246)	0.0000	3	(1.2677)	01/06/2025
300773.ZK	12/27/2024	SDB3260123519	200.00	2.7176	576.00	543.51	0.0000	4.3300	50.0000	0.0000	(0.2078)	(0.0226)	0.0000	3	(0.2305)	01/06/2025
300773.ZK	12/27/2024	SDB3260123519	100.00	2.7176	288.00	271.76	0.0000	4.3300	50.0000	0.0000	(0.1039)	(0.0113)	0.0000	3	(0.1152)	01/06/2025
300773.ZK	12/27/2024	SDB3260123519	1,900.00	2.7176	5,471.97	5,163.38	0.0000	4.3300	50.0000	0.0000	(1.9745)	(0.2151)	0.0000	3	(2.1896)	01/06/2025
300773.ZK	12/27/2024	SDB3260123519	400.00	2.7176	1,151.99	1,087.03	0.0000	4.3300	50.0000	0.0000	(0.4157)	(0.0453)	0.0000	3	(0.4610)	01/06/2025
300773.ZK	12/27/2024	SDB3260123519	1,600.00	2.7176	4,607.98	4,348.11	0.0000	4.3300	50.0000	0.0000	(1.6627)	(0.1812)	0.0000	3	(1.8439)	01/06/2025
300773.ZK	12/27/2024	SDB3260123519	2,400.00	2.7176	6,911.96	6,522.17	0.0000	4.3300	50.0000	0.0000	(2.4941)	(0.2718)	0.0000	3	(2.7658)	01/06/2025
300773.ZK	12/27/2024	SDB3260123519	1,300.00	2.7176	3,743.98	3,532.84	0.0000	4.3300	50.0000	0.0000	(1.3510)	(0.1472)	0.0000	3	(1.4982)	01/06/2025
300773.ZK	12/27/2024	SDB3260123519	3,900.00	2.7176	11,231.94	10,598.52	0.0000	4.3300	50.0000	0.0000	(4.0529)	(0.4416)	0.0000	3	(4.4945)	01/06/2025
300773.ZK	12/27/2024	SDB3260123519	4,800.00	2.7176	13,823.93	13,044.34	0.0000	4.3300	50.0000	0.0000	(4.9881)	(0.5435)	0.0000	3	(5.5316)	01/06/2025
300773.ZK	12/27/2024	SDB3260123519	1,700.00	2.7176	4,895.97	4,619.87	0.0000	4.3300	50.0000	0.0000	(1.7666)	(0.1925)	0.0000	3	(1.9591)	01/06/2025
300773.ZK	12/27/2024	SDB3260123519	1,100.00	2.7176	3,167.98	2,989.33	0.0000	4.3300	50.0000	0.0000	(1.1431)	(0.1246)	0.0000	3	(1.2677)	01/06/2025
300773.ZK	12/27/2024	SDB3260123519	400.00	2.7176	1,151.99	1,087.03	0.0000	4.3300	50.0000	0.0000	(0.4157)	(0.0453)	0.0000	3	(0.4610)	01/06/2025
300773.ZK	12/27/2024	SDB3260123519	1,200.00	2.7176	3,455.98	3,261.08	0.0000	4.3300	50.0000	0.0000	(1.2470)	(0.1359)	0.0000	3	(1.3829)	01/06/2025
300773.ZK	12/27/2024	SDB3260123519	100.00	2.7176	288.00	271.76	0.0000	4.3300	50.0000	0.0000	(0.1039)	(0.0113)	0.0000	3	(0.1152)	01/06/2025
300773.ZK	12/26/2024	SDB3260123519	900.00	2.7099	2,591.99	2,438.88	0.0000	4.3300	50.0000	0.0000	(0.3118)	(0.0339)	0.0000	1	(0.3456)	01/06/2025
300773.ZK	12/26/2024	SDB3260123519	8,100.00	2.7099	23,327.88	21,949.96	0.0000	4.3300	50.0000	0.0000	(2.8058)	(0.3049)	0.0000	1	(3.1107)	01/06/2025
300773.ZK	12/26/2024	SDB3260123519	300.00	2.7099	864.00	812.96	0.0000	4.3300	50.0000	0.0000	(0.1039)	(0.0113)	0.0000	1	(0.1152)	01/06/2025
300773.ZK	12/26/2024	SDB3260123519	400.00	2.7099	1,151.99	1,083.95	0.0000	4.3300	50.0000	0.0000	(0.1386)	(0.0151)	0.0000	1	(0.1536)	01/06/2025
300773.ZK	12/26/2024	SDB3260123519	7,800.00	2.7099	22,463.88	21,136.99	0.0000	4.3300	50.0000	0.0000	(2.7019)	(0.2936)	0.0000	1	(2.9955)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
LAKALA PAYMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300773.ZK	12/26/2024	SDB3260123519	300.00	2.7099	864.00	812.96	0.0000	4.3300	50.0000	0.0000	(0.1039)	(0.0113)	0.0000	1	(0.1152)	01/06/2025
300773.ZK	12/26/2024	SDB3260123519	1,600.00	2.7099	4,607.98	4,335.79	0.0000	4.3300	50.0000	0.0000	(0.5542)	(0.0602)	0.0000	1	(0.6145)	01/06/2025
300773.ZK	12/26/2024	SDB3260123519	7,900.00	2.7099	22,751.88	21,407.98	0.0000	4.3300	50.0000	0.0000	(2.7365)	(0.2973)	0.0000	1	(3.0339)	01/06/2025
300773.ZK	12/26/2024	SDB3260123519	200.00	2.7099	576.00	541.97	0.0000	4.3300	50.0000	0.0000	(0.0693)	(0.0075)	0.0000	1	(0.0768)	01/06/2025
300773.ZK	12/26/2024	SDB3260123519	1,700.00	2.7099	4,895.97	4,606.78	0.0000	4.3300	50.0000	0.0000	(0.5889)	(0.0640)	0.0000	1	(0.6529)	01/06/2025
300773.ZK	12/26/2024	SDB3260123519	2,300.00	2.7099	6,623.97	6,232.70	0.0000	4.3300	50.0000	0.0000	(0.7967)	(0.0866)	0.0000	1	(0.8833)	01/06/2025
300773.ZK	12/26/2024	SDB3260123519	2,000.00	2.7099	5,759.97	5,419.74	0.0000	4.3300	50.0000	0.0000	(0.6928)	(0.0753)	0.0000	1	(0.7681)	01/06/2025
300773.ZK	12/26/2024	SDB3260123519	5,300.00	2.7099	15,263.92	14,362.32	0.0000	4.3300	50.0000	0.0000	(1.8359)	(0.1995)	0.0000	1	(2.0354)	01/06/2025
300773.ZK	12/26/2024	SDB3260123519	3,400.00	2.7099	9,791.95	9,213.56	0.0000	4.3300	50.0000	0.0000	(1.1778)	(0.1280)	0.0000	1	(1.3057)	01/06/2025
300773.ZK	12/26/2024	SDB3260123519	1,100.00	2.7099	3,167.98	2,980.86	0.0000	4.3300	50.0000	0.0000	(0.3810)	(0.0414)	0.0000	1	(0.4224)	01/06/2025
300773.ZK	12/26/2024	SDB3260123519	200.00	2.7099	576.00	541.97	0.0000	4.3300	50.0000	0.0000	(0.0693)	(0.0075)	0.0000	1	(0.0768)	01/06/2025
300773.ZK	12/26/2024	SDB3260123519	100.00	2.7099	288.00	270.99	0.0000	4.3300	50.0000	0.0000	(0.0346)	(0.0038)	0.0000	1	(0.0384)	01/06/2025
300773.ZK	12/26/2024	SDB3260123519	1,900.00	2.7099	5,471.97	5,148.75	0.0000	4.3300	50.0000	0.0000	(0.6582)	(0.0715)	0.0000	1	(0.7297)	01/06/2025
300773.ZK	12/26/2024	SDB3260123519	400.00	2.7099	1,151.99	1,083.95	0.0000	4.3300	50.0000	0.0000	(0.1386)	(0.0151)	0.0000	1	(0.1536)	01/06/2025
300773.ZK	12/26/2024	SDB3260123519	1,600.00	2.7099	4,607.98	4,335.79	0.0000	4.3300	50.0000	0.0000	(0.5542)	(0.0602)	0.0000	1	(0.6145)	01/06/2025
300773.ZK	12/26/2024	SDB3260123519	2,400.00	2.7099	6,911.96	6,503.69	0.0000	4.3300	50.0000	0.0000	(0.8314)	(0.0903)	0.0000	1	(0.9217)	01/06/2025
300773.ZK	12/26/2024	SDB3260123519	1,300.00	2.7099	3,743.98	3,522.83	0.0000	4.3300	50.0000	0.0000	(0.4503)	(0.0489)	0.0000	1	(0.4922)	01/06/2025
300773.ZK	12/26/2024	SDB3260123519	3,900.00	2.7099	11,231.94	10,568.50	0.0000	4.3300	50.0000	0.0000	(1.3510)	(0.1468)	0.0000	1	(1.4977)	01/06/2025
300773.ZK	12/26/2024	SDB3260123519	4,800.00	2.7099	13,823.93	13,007.38	0.0000	4.3300	50.0000	0.0000	(1.6627)	(0.1807)	0.0000	1	(1.8434)	01/06/2025
300773.ZK	12/26/2024	SDB3260123519	1,700.00	2.7099	4,895.97	4,606.78	0.0000	4.3300	50.0000	0.0000	(0.5889)	(0.0640)	0.0000	1	(0.6529)	01/06/2025
300773.ZK	12/26/2024	SDB3260123519	1,100.00	2.7099	3,167.98	2,980.86	0.0000	4.3300	50.0000	0.0000	(0.3810)	(0.0414)	0.0000	1	(0.4224)	01/06/2025
300773.ZK	12/26/2024	SDB3260123519	400.00	2.7099	1,151.99	1,083.95	0.0000	4.3300	50.0000	0.0000	(0.1386)	(0.0151)	0.0000	1	(0.1536)	01/06/2025
300773.ZK	12/26/2024	SDB3260123519	1,200.00	2.7099	3,455.98	3,251.85	0.0000	4.3300	50.0000	0.0000	(0.4157)	(0.0452)	0.0000	1	(0.4608)	01/06/2025
300773.ZK	12/26/2024	SDB3260123519	100.00	2.7099	288.00	270.99	0.0000	4.3300	50.0000	0.0000	(0.0346)	(0.0038)	0.0000	1	(0.0384)	01/06/2025
300773.ZK	12/24/2024	SDB3260123519	900.00	2.7099	2,591.99	2,438.88	0.0000	4.3300	50.0000	0.0000	(0.6235)	(0.0677)	0.0000	2	(0.6913)	01/06/2025
300773.ZK	12/24/2024	SDB3260123519	8,100.00	2.7099	23,327.88	21,949.96	0.0000	4.3300	50.0000	0.0000	(5.6117)	(0.6097)	0.0000	2	(6.2214)	01/06/2025
300773.ZK	12/24/2024	SDB3260123519	300.00	2.7099	864.00	812.96	0.0000	4.3300	50.0000	0.0000	(0.2078)	(0.0226)	0.0000	2	(0.2304)	01/06/2025
300773.ZK	12/24/2024	SDB3260123519	400.00	2.7099	1,151.99	1,083.95	0.0000	4.3300	50.0000	0.0000	(0.2771)	(0.0301)	0.0000	2	(0.3072)	01/06/2025
300773.ZK	12/24/2024	SDB3260123519	7,800.00	2.7099	22,463.88	21,136.99	0.0000	4.3300	50.0000	0.0000	(5.4038)	(0.5871)	0.0000	2	(5.9910)	01/06/2025
300773.ZK	12/24/2024	SDB3260123519	300.00	2.7099	864.00	812.96	0.0000	4.3300	50.0000	0.0000	(0.2078)	(0.0226)	0.0000	2	(0.2304)	01/06/2025
300773.ZK	12/24/2024	SDB3260123519	1,600.00	2.7099	4,607.98	4,335.79	0.0000	4.3300	50.0000	0.0000	(1.1085)	(0.1204)	0.0000	2	(1.2289)	01/06/2025
300773.ZK	12/24/2024	SDB3260123519	7,900.00	2.7099	22,751.88	21,407.98	0.0000	4.3300	50.0000	0.0000	(5.4731)	(0.5947)	0.0000	2	(6.0678)	01/06/2025
300773.ZK	12/24/2024	SDB3260123519	200.00	2.7099	576.00	541.97	0.0000	4.3300	50.0000	0.0000	(0.1386)	(0.0151)	0.0000	2	(0.1536)	01/06/2025
300773.ZK	12/24/2024	SDB3260123519	1,700.00	2.7099	4,895.97	4,606.78	0.0000	4.3300	50.0000	0.0000	(1.1778)	(0.1280)	0.0000	2	(1.3057)	01/06/2025
300773.ZK	12/24/2024	SDB3260123519	2,300.00	2.7099	6,623.97	6,232.70	0.0000	4.3300	50.0000	0.0000	(1.5934)	(0.1731)	0.0000	2	(1.7666)	01/06/2025
300773.ZK	12/24/2024	SDB3260123519	2,000.00	2.7099	5,759.97	5,419.74	0.0000	4.3300	50.0000	0.0000	(1.3856)	(0.1505)	0.0000	2	(1.5361)	01/06/2025
300773.ZK	12/24/2024	SDB3260123519	5,300.00	2.7099	15,263.92	14,362.32	0.0000	4.3300	50.0000	0.0000	(3.6718)	(0.3990)	0.0000	2	(4.0708)	01/06/2025
300773.ZK	12/24/2024	SDB3260123519	3,400.00	2.7099	9,791.95	9,213.56	0.0000	4.3300	50.0000	0.0000	(2.3555)	(0.2559)	0.0000	2	(2.6114)	01/06/2025
300773.ZK	12/24/2024	SDB3260123519	1,100.00	2.7099	3,167.98	2,980.86	0.0000	4.3300	50.0000	0.0000	(0.7621)	(0.0828)	0.0000	2	(0.8449)	01/06/2025
300773.ZK	12/24/2024	SDB3260123519	200.00	2.7099	576.00	541.97	0.0000	4.3300	50.0000	0.0000	(0.1386)	(0.0151)	0.0000	2	(0.1536)	01/06/2025
300773.ZK	12/24/2024	SDB3260123519	100.00	2.7099	288.00	270.99	0.0000	4.3300	50.0000	0.0000	(0.0693)	(0.0075)	0.0000	2	(0.0768)	01/06/2025
300773.ZK	12/24/2024	SDB3260123519	1,900.00	2.7099	5,471.97	5,148.75	0.0000	4.3300	50.0000	0.0000	(1.3163)	(0.1430)	0.0000	2	(1.4593)	01/06/2025
300773.ZK	12/24/2024	SDB3260123519	400.00	2.7099	1,151.99	1,083.95	0.0000	4.3300	50.0000	0.0000	(0.2771)	(0.0301)	0.0000	2	(0.3072)	01/06/2025
300773.ZK	12/24/2024	SDB3260123519	1,600.00	2.7099	4,607.98	4,335.79	0.0000	4.3300	50.0000	0.0000	(1.1085)	(0.1204)	0.0000	2	(1.2289)	01/06/2025
300773.ZK	12/24/2024	SDB3260123519	2,400.00	2.7099	6,911.96	6,503.69	0.0000	4.3300	50.0000	0.0000	(1.6627)	(0.1807)	0.0000	2	(1.8434)	01/06/2025
300773.ZK	12/24/2024	SDB3260123519	1,300.00	2.7099	3,743.98	3,522.83	0.0000	4.3300	50.0000	0.0000	(0.9006)	(0.0979)	0.0000	2	(0.9985)	01/06/2025
300773.ZK	12/24/2024	SDB3260123519	3,900.00	2.7099	11,231.94	10,568.50	0.0000	4.3300	50.0000	0.0000	(2.7019)	(0.2936)	0.0000	2	(2.9955)	01/06/2025
300773.ZK	12/24/2024	SDB3260123519	4,800.00	2.7099	13,823.93	13,007.38	0.0000	4.3300	50.0000	0.0000	(3.3254)	(0.3613)	0.0000	2	(3.6867)	01/06/2025
300773.ZK	12/24/2024	SDB3260123519	1,700.00	2.7099	4,895.97	4,606.78	0.0000	4.3300	50.0000	0.0000	(1.1778)	(0.1280)	0.0000	2	(1.3057)	01/06/2025
300773.ZK	12/24/2024	SDB3260123519	1,100.00	2.7099	3,167.98	2,980.86	0.0000	4.3300	50.0000	0.0000	(0.7621)	(0.0828)	0.0000	2	(0.8449)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
LAKALA PAYMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300773.ZK	12/24/2024	SDB3260123519	400.00	2.7099	1,151.99	1,083.95	0.0000	4.3300	50.0000	0.0000	(0.2771)	(0.0301)	0.0000	2	(0.3072)	01/06/2025
300773.ZK	12/24/2024	SDB3260123519	1,200.00	2.7099	3,455.98	3,251.85	0.0000	4.3300	50.0000	0.0000	(0.8314)	(0.0903)	0.0000	2	(0.9217)	01/06/2025
300773.ZK	12/24/2024	SDB3260123519	100.00	2.7099	288.00	270.99	0.0000	4.3300	50.0000	0.0000	(0.0693)	(0.0075)	0.0000	2	(0.0768)	01/06/2025
300773.ZK	12/23/2024	SDB3260123519	900.00	2.6720	2,591.99	2,404.81	0.0000	4.3300	50.0000	0.0000	(0.3118)	(0.0334)	0.0000	1	(0.3452)	01/06/2025
300773.ZK	12/23/2024	SDB3260123519	8,100.00	2.6720	23,327.88	21,643.26	0.0000	4.3300	50.0000	0.0000	(2.8058)	(0.3006)	0.0000	1	(3.1064)	01/06/2025
300773.ZK	12/23/2024	SDB3260123519	300.00	2.6720	864.00	801.60	0.0000	4.3300	50.0000	0.0000	(0.1039)	(0.0111)	0.0000	1	(0.1151)	01/06/2025
300773.ZK	12/23/2024	SDB3260123519	400.00	2.6720	1,151.99	1,068.80	0.0000	4.3300	50.0000	0.0000	(0.1386)	(0.0148)	0.0000	1	(0.1534)	01/06/2025
300773.ZK	12/23/2024	SDB3260123519	7,800.00	2.6720	22,463.88	20,841.65	0.0000	4.3300	50.0000	0.0000	(2.7019)	(0.2895)	0.0000	1	(2.9914)	01/06/2025
300773.ZK	12/23/2024	SDB3260123519	300.00	2.6720	864.00	801.60	0.0000	4.3300	50.0000	0.0000	(0.1039)	(0.0111)	0.0000	1	(0.1151)	01/06/2025
300773.ZK	12/23/2024	SDB3260123519	1,600.00	2.6720	4,607.98	4,275.21	0.0000	4.3300	50.0000	0.0000	(0.5542)	(0.0594)	0.0000	1	(0.6136)	01/06/2025
300773.ZK	12/23/2024	SDB3260123519	7,900.00	2.6720	22,751.88	21,108.86	0.0000	4.3300	50.0000	0.0000	(2.7365)	(0.2932)	0.0000	1	(3.0297)	01/06/2025
300773.ZK	12/23/2024	SDB3260123519	200.00	2.6720	576.00	534.40	0.0000	4.3300	50.0000	0.0000	(0.0693)	(0.0074)	0.0000	1	(0.0767)	01/06/2025
300773.ZK	12/23/2024	SDB3260123519	1,700.00	2.6720	4,895.97	4,542.41	0.0000	4.3300	50.0000	0.0000	(0.5889)	(0.0631)	0.0000	1	(0.6520)	01/06/2025
300773.ZK	12/23/2024	SDB3260123519	2,300.00	2.6720	6,623.97	6,145.62	0.0000	4.3300	50.0000	0.0000	(0.7967)	(0.0854)	0.0000	1	(0.8821)	01/06/2025
300773.ZK	12/23/2024	SDB3260123519	2,000.00	2.6720	5,759.97	5,344.01	0.0000	4.3300	50.0000	0.0000	(0.6928)	(0.0742)	0.0000	1	(0.7670)	01/06/2025
300773.ZK	12/23/2024	SDB3260123519	5,300.00	2.6720	15,263.92	14,161.64	0.0000	4.3300	50.0000	0.0000	(1.8359)	(0.1967)	0.0000	1	(2.0326)	01/06/2025
300773.ZK	12/23/2024	SDB3260123519	3,400.00	2.6720	9,791.95	9,084.82	0.0000	4.3300	50.0000	0.0000	(1.1778)	(0.1262)	0.0000	1	(1.3039)	01/06/2025
300773.ZK	12/23/2024	SDB3260123519	1,100.00	2.6720	3,167.98	2,939.21	0.0000	4.3300	50.0000	0.0000	(0.3810)	(0.0408)	0.0000	1	(0.4219)	01/06/2025
300773.ZK	12/23/2024	SDB3260123519	200.00	2.6720	576.00	534.40	0.0000	4.3300	50.0000	0.0000	(0.0693)	(0.0074)	0.0000	1	(0.0767)	01/06/2025
300773.ZK	12/23/2024	SDB3260123519	100.00	2.6720	288.00	267.20	0.0000	4.3300	50.0000	0.0000	(0.0346)	(0.0037)	0.0000	1	(0.0384)	01/06/2025
300773.ZK	12/23/2024	SDB3260123519	1,900.00	2.6720	5,471.97	5,076.81	0.0000	4.3300	50.0000	0.0000	(0.6582)	(0.0705)	0.0000	1	(0.7287)	01/06/2025
300773.ZK	12/23/2024	SDB3260123519	400.00	2.6720	1,151.99	1,068.80	0.0000	4.3300	50.0000	0.0000	(0.1386)	(0.0148)	0.0000	1	(0.1534)	01/06/2025
300773.ZK	12/23/2024	SDB3260123519	1,600.00	2.6720	4,607.98	4,275.21	0.0000	4.3300	50.0000	0.0000	(0.5542)	(0.0594)	0.0000	1	(0.6136)	01/06/2025
300773.ZK	12/23/2024	SDB3260123519	2,400.00	2.6720	6,911.96	6,412.82	0.0000	4.3300	50.0000	0.0000	(0.8314)	(0.0891)	0.0000	1	(0.9204)	01/06/2025
300773.ZK	12/23/2024	SDB3260123519	1,300.00	2.6720	3,743.98	3,473.61	0.0000	4.3300	50.0000	0.0000	(0.4503)	(0.0482)	0.0000	1	(0.4986)	01/06/2025
300773.ZK	12/23/2024	SDB3260123519	3,900.00	2.6720	11,231.94	10,420.83	0.0000	4.3300	50.0000	0.0000	(1.3510)	(0.1447)	0.0000	1	(1.4957)	01/06/2025
300773.ZK	12/23/2024	SDB3260123519	4,800.00	2.6720	13,823.93	12,825.63	0.0000	4.3300	50.0000	0.0000	(1.6627)	(0.1781)	0.0000	1	(1.8408)	01/06/2025
300773.ZK	12/23/2024	SDB3260123519	1,700.00	2.6720	4,895.97	4,542.41	0.0000	4.3300	50.0000	0.0000	(0.5889)	(0.0631)	0.0000	1	(0.6520)	01/06/2025
300773.ZK	12/23/2024	SDB3260123519	1,100.00	2.6720	3,167.98	2,939.21	0.0000	4.3300	50.0000	0.0000	(0.3810)	(0.0408)	0.0000	1	(0.4219)	01/06/2025
300773.ZK	12/23/2024	SDB3260123519	400.00	2.6720	1,151.99	1,068.80	0.0000	4.3300	50.0000	0.0000	(0.1386)	(0.0148)	0.0000	1	(0.1534)	01/06/2025
300773.ZK	12/23/2024	SDB3260123519	1,200.00	2.6720	3,455.98	3,206.41	0.0000	4.3300	50.0000	0.0000	(0.4157)	(0.0445)	0.0000	1	(0.4602)	01/06/2025
300773.ZK	12/23/2024	SDB3260123519	100.00	2.6720	288.00	267.20	0.0000	4.3300	50.0000	0.0000	(0.0346)	(0.0037)	0.0000	1	(0.0384)	01/06/2025
300773.ZK	12/20/2024	SDB3260123519	900.00	2.6536	2,591.99	2,388.28	0.0000	4.3300	50.0000	0.0000	(0.9353)	(0.0995)	0.0000	3	(1.0348)	01/06/2025
300773.ZK	12/20/2024	SDB3260123519	8,100.00	2.6536	23,327.88	21,494.55	0.0000	4.3300	50.0000	0.0000	(8.4175)	(0.8956)	0.0000	3	(9.3131)	01/06/2025
300773.ZK	12/20/2024	SDB3260123519	300.00	2.6536	864.00	796.09	0.0000	4.3300	50.0000	0.0000	(0.3118)	(0.0332)	0.0000	3	(0.3449)	01/06/2025
300773.ZK	12/20/2024	SDB3260123519	400.00	2.6536	1,151.99	1,061.46	0.0000	4.3300	50.0000	0.0000	(0.4157)	(0.0442)	0.0000	3	(0.4599)	01/06/2025
300773.ZK	12/20/2024	SDB3260123519	7,800.00	2.6536	22,463.88	20,698.45	0.0000	4.3300	50.0000	0.0000	(8.1057)	(0.8624)	0.0000	3	(8.9682)	01/06/2025
300773.ZK	12/20/2024	SDB3260123519	300.00	2.6536	864.00	796.09	0.0000	4.3300	50.0000	0.0000	(0.3118)	(0.0332)	0.0000	3	(0.3449)	01/06/2025
300773.ZK	12/20/2024	SDB3260123519	1,600.00	2.6536	4,607.98	4,245.84	0.0000	4.3300	50.0000	0.0000	(1.6627)	(0.1769)	0.0000	3	(1.8396)	01/06/2025
300773.ZK	12/20/2024	SDB3260123519	7,900.00	2.6536	22,751.88	20,963.82	0.0000	4.3300	50.0000	0.0000	(8.2096)	(0.8735)	0.0000	3	(9.0831)	01/06/2025
300773.ZK	12/20/2024	SDB3260123519	200.00	2.6536	576.00	530.73	0.0000	4.3300	50.0000	0.0000	(0.2078)	(0.0221)	0.0000	3	(0.2300)	01/06/2025
300773.ZK	12/20/2024	SDB3260123519	1,700.00	2.6536	4,895.97	4,511.20	0.0000	4.3300	50.0000	0.0000	(1.7666)	(0.1880)	0.0000	3	(1.9546)	01/06/2025
300773.ZK	12/20/2024	SDB3260123519	2,300.00	2.6536	6,623.97	6,103.39	0.0000	4.3300	50.0000	0.0000	(2.3901)	(0.2543)	0.0000	3	(2.6445)	01/06/2025
300773.ZK	12/20/2024	SDB3260123519	2,000.00	2.6536	5,759.97	5,307.30	0.0000	4.3300	50.0000	0.0000	(2.0784)	(0.2211)	0.0000	3	(2.2995)	01/06/2025
300773.ZK	12/20/2024	SDB3260123519	5,300.00	2.6536	15,263.92	14,064.33	0.0000	4.3300	50.0000	0.0000	(5.5077)	(0.5860)	0.0000	3	(6.0937)	01/06/2025
300773.ZK	12/20/2024	SDB3260123519	3,400.00	2.6536	9,791.95	9,022.40	0.0000	4.3300	50.0000	0.0000	(3.5333)	(0.3759)	0.0000	3	(3.9092)	01/06/2025
300773.ZK	12/20/2024	SDB3260123519	1,100.00	2.6536	3,167.98	2,919.01	0.0000	4.3300	50.0000	0.0000	(1.1431)	(0.1216)	0.0000	3	(1.2647)	01/06/2025
300773.ZK	12/20/2024	SDB3260123519	200.00	2.6536	576.00	530.73	0.0000	4.3300	50.0000	0.0000	(0.2078)	(0.0221)	0.0000	3	(0.2300)	01/06/2025
300773.ZK	12/20/2024	SDB3260123519	100.00	2.6536	288.00	265.36	0.0000	4.3300	50.0000	0.0000	(0.1039)	(0.0111)	0.0000	3	(0.1150)	01/06/2025
300773.ZK	12/20/2024	SDB3260123519	1,900.00	2.6536	5,471.97	5,041.93	0.0000	4.3300	50.0000	0.0000	(1.9745)	(0.2101)	0.0000	3	(2.1846)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
LAKALA PAYMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300773.ZK	12/20/2024	SDB3260123519	400.00	2.6536	1,151.99	1,061.46	0.0000	4.3300	50.0000	0.0000	(0.4157)	(0.0442)	0.0000	3	(0.4599)	01/06/2025
300773.ZK	12/20/2024	SDB3260123519	1,600.00	2.6536	4,607.98	4,245.84	0.0000	4.3300	50.0000	0.0000	(1.6627)	(0.1769)	0.0000	3	(1.8396)	01/06/2025
300773.ZK	12/20/2024	SDB3260123519	2,400.00	2.6536	6,911.96	6,368.76	0.0000	4.3300	50.0000	0.0000	(2.4941)	(0.2654)	0.0000	3	(2.7594)	01/06/2025
300773.ZK	12/20/2024	SDB3260123519	1,300.00	2.6536	3,743.98	3,449.74	0.0000	4.3300	50.0000	0.0000	(1.3510)	(0.1437)	0.0000	3	(1.4947)	01/06/2025
300773.ZK	12/20/2024	SDB3260123519	3,900.00	2.6536	11,231.94	10,349.23	0.0000	4.3300	50.0000	0.0000	(4.0529)	(0.4312)	0.0000	3	(4.4841)	01/06/2025
300773.ZK	12/20/2024	SDB3260123519	4,800.00	2.6536	13,823.93	12,737.51	0.0000	4.3300	50.0000	0.0000	(4.9881)	(0.5307)	0.0000	3	(5.5189)	01/06/2025
300773.ZK	12/20/2024	SDB3260123519	1,700.00	2.6536	4,895.97	4,511.20	0.0000	4.3300	50.0000	0.0000	(1.7666)	(0.1880)	0.0000	3	(1.9546)	01/06/2025
300773.ZK	12/20/2024	SDB3260123519	1,100.00	2.6536	3,167.98	2,919.01	0.0000	4.3300	50.0000	0.0000	(1.1431)	(0.1216)	0.0000	3	(1.2647)	01/06/2025
300773.ZK	12/20/2024	SDB3260123519	400.00	2.6536	1,151.99	1,061.46	0.0000	4.3300	50.0000	0.0000	(0.4157)	(0.0442)	0.0000	3	(0.4599)	01/06/2025
300773.ZK	12/20/2024	SDB3260123519	1,200.00	2.6536	3,455.98	3,184.38	0.0000	4.3300	50.0000	0.0000	(1.2470)	(0.1327)	0.0000	3	(1.3797)	01/06/2025
300773.ZK	12/20/2024	SDB3260123519	100.00	2.6536	288.00	265.36	0.0000	4.3300	50.0000	0.0000	(0.1039)	(0.0111)	0.0000	3	(0.1150)	01/06/2025
300773.ZK	12/19/2024	SDB3260123519	900.00	2.7157	2,591.99	2,444.10	0.0000	4.5800	50.0000	0.0000	(0.3298)	(0.0339)	0.0000	1	(0.3637)	01/06/2025
300773.ZK	12/19/2024	SDB3260123519	8,100.00	2.7157	23,327.88	21,996.89	0.0000	4.5800	50.0000	0.0000	(2.9678)	(0.3055)	0.0000	1	(3.2733)	01/06/2025
300773.ZK	12/19/2024	SDB3260123519	300.00	2.7157	864.00	814.70	0.0000	4.5800	50.0000	0.0000	(0.1099)	(0.0113)	0.0000	1	(0.1212)	01/06/2025
300773.ZK	12/19/2024	SDB3260123519	400.00	2.7157	1,151.99	1,086.27	0.0000	4.5800	50.0000	0.0000	(0.1466)	(0.0151)	0.0000	1	(0.1616)	01/06/2025
300773.ZK	12/19/2024	SDB3260123519	7,800.00	2.7157	22,463.88	21,182.19	0.0000	4.5800	50.0000	0.0000	(2.8579)	(0.2942)	0.0000	1	(3.1521)	01/06/2025
300773.ZK	12/19/2024	SDB3260123519	300.00	2.7157	864.00	814.70	0.0000	4.5800	50.0000	0.0000	(0.1099)	(0.0113)	0.0000	1	(0.1212)	01/06/2025
300773.ZK	12/19/2024	SDB3260123519	1,600.00	2.7157	4,607.98	4,345.06	0.0000	4.5800	50.0000	0.0000	(0.5862)	(0.0603)	0.0000	1	(0.6466)	01/06/2025
300773.ZK	12/19/2024	SDB3260123519	7,900.00	2.7157	22,751.88	21,453.75	0.0000	4.5800	50.0000	0.0000	(2.8945)	(0.2980)	0.0000	1	(3.1925)	01/06/2025
300773.ZK	12/19/2024	SDB3260123519	200.00	2.7157	576.00	543.13	0.0000	4.5800	50.0000	0.0000	(0.0733)	(0.0075)	0.0000	1	(0.0808)	01/06/2025
300773.ZK	12/19/2024	SDB3260123519	1,700.00	2.7157	4,895.97	4,616.63	0.0000	4.5800	50.0000	0.0000	(0.6229)	(0.0641)	0.0000	1	(0.6870)	01/06/2025
300773.ZK	12/19/2024	SDB3260123519	2,300.00	2.7157	6,623.97	6,246.03	0.0000	4.5800	50.0000	0.0000	(0.8427)	(0.0868)	0.0000	1	(0.9295)	01/06/2025
300773.ZK	12/19/2024	SDB3260123519	2,000.00	2.7157	5,759.97	5,431.33	0.0000	4.5800	50.0000	0.0000	(0.7328)	(0.0754)	0.0000	1	(0.8082)	01/06/2025
300773.ZK	12/19/2024	SDB3260123519	5,300.00	2.7157	15,263.92	14,393.02	0.0000	4.5800	50.0000	0.0000	(1.9419)	(0.1999)	0.0000	1	(2.1418)	01/06/2025
300773.ZK	12/19/2024	SDB3260123519	3,400.00	2.7157	9,791.95	9,233.26	0.0000	4.5800	50.0000	0.0000	(1.2458)	(0.1282)	0.0000	1	(1.3740)	01/06/2025
300773.ZK	12/19/2024	SDB3260123519	1,100.00	2.7157	3,167.98	2,987.23	0.0000	4.5800	50.0000	0.0000	(0.4030)	(0.0415)	0.0000	1	(0.4445)	01/06/2025
300773.ZK	12/19/2024	SDB3260123519	200.00	2.7157	576.00	543.13	0.0000	4.5800	50.0000	0.0000	(0.0733)	(0.0075)	0.0000	1	(0.0808)	01/06/2025
300773.ZK	12/19/2024	SDB3260123519	100.00	2.7157	288.00	271.57	0.0000	4.5800	50.0000	0.0000	(0.0366)	(0.0038)	0.0000	1	(0.0404)	01/06/2025
300773.ZK	12/19/2024	SDB3260123519	1,900.00	2.7157	5,471.97	5,159.76	0.0000	4.5800	50.0000	0.0000	(0.6962)	(0.0717)	0.0000	1	(0.7678)	01/06/2025
300773.ZK	12/19/2024	SDB3260123519	400.00	2.7157	1,151.99	1,086.27	0.0000	4.5800	50.0000	0.0000	(0.1466)	(0.0151)	0.0000	1	(0.1616)	01/06/2025
300773.ZK	12/19/2024	SDB3260123519	1,600.00	2.7157	4,607.98	4,345.06	0.0000	4.5800	50.0000	0.0000	(0.5862)	(0.0603)	0.0000	1	(0.6466)	01/06/2025
300773.ZK	12/19/2024	SDB3260123519	2,400.00	2.7157	6,911.96	6,517.60	0.0000	4.5800	50.0000	0.0000	(0.8794)	(0.0905)	0.0000	1	(0.9699)	01/06/2025
300773.ZK	12/19/2024	SDB3260123519	1,300.00	2.7157	3,743.98	3,530.36	0.0000	4.5800	50.0000	0.0000	(0.4763)	(0.0490)	0.0000	1	(0.5254)	01/06/2025
300773.ZK	12/19/2024	SDB3260123519	3,900.00	2.7157	11,231.94	10,591.09	0.0000	4.5800	50.0000	0.0000	(1.4290)	(0.1471)	0.0000	1	(1.5761)	01/06/2025
300773.ZK	12/19/2024	SDB3260123519	4,800.00	2.7157	13,823.93	13,035.19	0.0000	4.5800	50.0000	0.0000	(1.7587)	(0.1810)	0.0000	1	(1.9398)	01/06/2025
300773.ZK	12/19/2024	SDB3260123519	1,700.00	2.7157	4,895.97	4,616.63	0.0000	4.5800	50.0000	0.0000	(0.6229)	(0.0641)	0.0000	1	(0.6870)	01/06/2025
300773.ZK	12/19/2024	SDB3260123519	1,100.00	2.7157	3,167.98	2,987.23	0.0000	4.5800	50.0000	0.0000	(0.4030)	(0.0415)	0.0000	1	(0.4445)	01/06/2025
300773.ZK	12/19/2024	SDB3260123519	400.00	2.7157	1,151.99	1,086.27	0.0000	4.5800	50.0000	0.0000	(0.1466)	(0.0151)	0.0000	1	(0.1616)	01/06/2025
300773.ZK	12/19/2024	SDB3260123519	1,200.00	2.7157	3,455.98	3,258.80	0.0000	4.5800	50.0000	0.0000	(0.4397)	(0.0453)	0.0000	1	(0.4849)	01/06/2025
300773.ZK	12/19/2024	SDB3260123519	100.00	2.7157	288.00	271.57	0.0000	4.5800	50.0000	0.0000	(0.0366)	(0.0038)	0.0000	1	(0.0404)	01/06/2025
300773.ZK	12/18/2024	SDB3260123519	900.00	2.7755	2,591.99	2,497.99	0.0000	4.5800	50.0000	0.0000	(0.3298)	(0.0347)	0.0000	1	(0.3645)	01/06/2025
300773.ZK	12/18/2024	SDB3260123519	8,100.00	2.7755	23,327.88	22,481.94	0.0000	4.5800	50.0000	0.0000	(2.9678)	(0.3122)	0.0000	1	(3.2801)	01/06/2025
300773.ZK	12/18/2024	SDB3260123519	300.00	2.7755	864.00	832.66	0.0000	4.5800	50.0000	0.0000	(0.1099)	(0.0116)	0.0000	1	(0.1215)	01/06/2025
300773.ZK	12/18/2024	SDB3260123519	400.00	2.7755	1,151.99	1,110.22	0.0000	4.5800	50.0000	0.0000	(0.1466)	(0.0154)	0.0000	1	(0.1620)	01/06/2025
300773.ZK	12/18/2024	SDB3260123519	7,800.00	2.7755	22,463.88	21,649.27	0.0000	4.5800	50.0000	0.0000	(2.8579)	(0.3007)	0.0000	1	(3.1586)	01/06/2025
300773.ZK	12/18/2024	SDB3260123519	300.00	2.7755	864.00	832.66	0.0000	4.5800	50.0000	0.0000	(0.1099)	(0.0116)	0.0000	1	(0.1215)	01/06/2025
300773.ZK	12/18/2024	SDB3260123519	1,600.00	2.7755	4,607.98	4,440.88	0.0000	4.5800	50.0000	0.0000	(0.5862)	(0.0617)	0.0000	1	(0.6479)	01/06/2025
300773.ZK	12/18/2024	SDB3260123519	7,900.00	2.7755	22,751.88	21,926.83	0.0000	4.5800	50.0000	0.0000	(2.8945)	(0.3045)	0.0000	1	(3.1991)	01/06/2025
300773.ZK	12/18/2024	SDB3260123519	200.00	2.7755	576.00	555.11	0.0000	4.5800	50.0000	0.0000	(0.0733)	(0.0077)	0.0000	1	(0.0810)	01/06/2025
300773.ZK	12/18/2024	SDB3260123519	1,700.00	2.7755	4,895.97	4,718.43	0.0000	4.5800	50.0000	0.0000	(0.6229)	(0.0655)	0.0000	1	(0.6884)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
LAKALA PAYMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300773.ZK	12/18/2024	SDB3260123519	2,300.00	2.7755	6,623.97	6,383.76	0.0000	4.5800	50.0000	0.0000	(0.8427)	(0.0887)	0.0000	1	(0.9314)	01/06/2025
300773.ZK	12/18/2024	SDB3260123519	2,000.00	2.7755	5,759.97	5,551.10	0.0000	4.5800	50.0000	0.0000	(0.7328)	(0.0771)	0.0000	1	(0.8099)	01/06/2025
300773.ZK	12/18/2024	SDB3260123519	5,300.00	2.7755	15,263.92	14,710.40	0.0000	4.5800	50.0000	0.0000	(1.9419)	(0.2043)	0.0000	1	(2.1462)	01/06/2025
300773.ZK	12/18/2024	SDB3260123519	3,400.00	2.7755	9,791.95	9,436.86	0.0000	4.5800	50.0000	0.0000	(1.2458)	(0.1311)	0.0000	1	(1.3768)	01/06/2025
300773.ZK	12/18/2024	SDB3260123519	1,100.00	2.7755	3,167.98	3,053.10	0.0000	4.5800	50.0000	0.0000	(0.4030)	(0.0424)	0.0000	1	(0.4454)	01/06/2025
300773.ZK	12/18/2024	SDB3260123519	200.00	2.7755	576.00	555.11	0.0000	4.5800	50.0000	0.0000	(0.0733)	(0.0077)	0.0000	1	(0.0810)	01/06/2025
300773.ZK	12/18/2024	SDB3260123519	100.00	2.7755	288.00	277.55	0.0000	4.5800	50.0000	0.0000	(0.0366)	(0.0039)	0.0000	1	(0.0405)	01/06/2025
300773.ZK	12/18/2024	SDB3260123519	1,900.00	2.7755	5,471.97	5,273.54	0.0000	4.5800	50.0000	0.0000	(0.6962)	(0.0732)	0.0000	1	(0.7694)	01/06/2025
300773.ZK	12/18/2024	SDB3260123519	400.00	2.7755	1,151.99	1,110.22	0.0000	4.5800	50.0000	0.0000	(0.1466)	(0.0154)	0.0000	1	(0.1620)	01/06/2025
300773.ZK	12/18/2024	SDB3260123519	1,600.00	2.7755	4,607.98	4,440.88	0.0000	4.5800	50.0000	0.0000	(0.5862)	(0.0617)	0.0000	1	(0.6479)	01/06/2025
300773.ZK	12/18/2024	SDB3260123519	2,400.00	2.7755	6,911.96	6,661.32	0.0000	4.5800	50.0000	0.0000	(0.8794)	(0.0925)	0.0000	1	(0.9719)	01/06/2025
300773.ZK	12/18/2024	SDB3260123519	1,300.00	2.7755	3,743.98	3,608.21	0.0000	4.5800	50.0000	0.0000	(0.4763)	(0.0501)	0.0000	1	(0.5264)	01/06/2025
300773.ZK	12/18/2024	SDB3260123519	3,900.00	2.7755	11,231.94	10,824.64	0.0000	4.5800	50.0000	0.0000	(1.4290)	(0.1503)	0.0000	1	(1.5793)	01/06/2025
300773.ZK	12/18/2024	SDB3260123519	4,800.00	2.7755	13,823.93	13,322.63	0.0000	4.5800	50.0000	0.0000	(1.7587)	(0.1850)	0.0000	1	(1.9437)	01/06/2025
300773.ZK	12/18/2024	SDB3260123519	1,700.00	2.7755	4,895.97	4,718.43	0.0000	4.5800	50.0000	0.0000	(0.6229)	(0.0655)	0.0000	1	(0.6884)	01/06/2025
300773.ZK	12/18/2024	SDB3260123519	1,100.00	2.7755	3,167.98	3,053.10	0.0000	4.5800	50.0000	0.0000	(0.4030)	(0.0424)	0.0000	1	(0.4454)	01/06/2025
300773.ZK	12/18/2024	SDB3260123519	400.00	2.7755	1,151.99	1,110.22	0.0000	4.5800	50.0000	0.0000	(0.1466)	(0.0154)	0.0000	1	(0.1620)	01/06/2025
300773.ZK	12/18/2024	SDB3260123519	1,200.00	2.7755	3,455.98	3,330.66	0.0000	4.5800	50.0000	0.0000	(0.4397)	(0.0463)	0.0000	1	(0.4859)	01/06/2025
300773.ZK	12/18/2024	SDB3260123519	100.00	2.7755	288.00	277.55	0.0000	4.5800	50.0000	0.0000	(0.0366)	(0.0039)	0.0000	1	(0.0405)	01/06/2025
300773.ZK	12/17/2024	SDB3260123519	900.00	2.8956	2,591.99	2,606.06	0.0000	4.5800	50.0000	0.0000	(0.3298)	(0.0362)	0.0000	1	(0.3660)	01/06/2025
300773.ZK	12/17/2024	SDB3260123519	8,100.00	2.8956	23,327.88	23,454.51	0.0000	4.5800	50.0000	0.0000	(2.9678)	(0.3258)	0.0000	1	(3.2936)	01/06/2025
300773.ZK	12/17/2024	SDB3260123519	300.00	2.8956	864.00	868.69	0.0000	4.5800	50.0000	0.0000	(0.1099)	(0.0121)	0.0000	1	(0.1220)	01/06/2025
300773.ZK	12/17/2024	SDB3260123519	400.00	2.8956	1,151.99	1,158.25	0.0000	4.5800	50.0000	0.0000	(0.1466)	(0.0161)	0.0000	1	(0.1626)	01/06/2025
300773.ZK	12/17/2024	SDB3260123519	7,800.00	2.8956	22,463.88	22,585.83	0.0000	4.5800	50.0000	0.0000	(2.8579)	(0.3137)	0.0000	1	(3.1716)	01/06/2025
300773.ZK	12/17/2024	SDB3260123519	300.00	2.8956	864.00	868.69	0.0000	4.5800	50.0000	0.0000	(0.1099)	(0.0121)	0.0000	1	(0.1220)	01/06/2025
300773.ZK	12/17/2024	SDB3260123519	1,600.00	2.8956	4,607.98	4,632.99	0.0000	4.5800	50.0000	0.0000	(0.5862)	(0.0643)	0.0000	1	(0.6506)	01/06/2025
300773.ZK	12/17/2024	SDB3260123519	7,900.00	2.8956	22,751.88	22,875.39	0.0000	4.5800	50.0000	0.0000	(2.8945)	(0.3177)	0.0000	1	(3.2123)	01/06/2025
300773.ZK	12/17/2024	SDB3260123519	200.00	2.8956	576.00	579.12	0.0000	4.5800	50.0000	0.0000	(0.0733)	(0.0080)	0.0000	1	(0.0813)	01/06/2025
300773.ZK	12/17/2024	SDB3260123519	1,700.00	2.8956	4,895.97	4,922.55	0.0000	4.5800	50.0000	0.0000	(0.6229)	(0.0684)	0.0000	1	(0.6912)	01/06/2025
300773.ZK	12/17/2024	SDB3260123519	2,300.00	2.8956	6,623.97	6,659.92	0.0000	4.5800	50.0000	0.0000	(0.8427)	(0.0925)	0.0000	1	(0.9352)	01/06/2025
300773.ZK	12/17/2024	SDB3260123519	2,000.00	2.8956	5,759.97	5,791.24	0.0000	4.5800	50.0000	0.0000	(0.7328)	(0.0804)	0.0000	1	(0.8132)	01/06/2025
300773.ZK	12/17/2024	SDB3260123519	5,300.00	2.8956	15,263.92	15,346.78	0.0000	4.5800	50.0000	0.0000	(1.9419)	(0.2131)	0.0000	1	(2.1551)	01/06/2025
300773.ZK	12/17/2024	SDB3260123519	3,400.00	2.8956	9,791.95	9,845.10	0.0000	4.5800	50.0000	0.0000	(1.2458)	(0.1367)	0.0000	1	(1.3825)	01/06/2025
300773.ZK	12/17/2024	SDB3260123519	1,100.00	2.8956	3,167.98	3,185.18	0.0000	4.5800	50.0000	0.0000	(0.4030)	(0.0442)	0.0000	1	(0.4473)	01/06/2025
300773.ZK	12/17/2024	SDB3260123519	200.00	2.8956	576.00	579.12	0.0000	4.5800	50.0000	0.0000	(0.0733)	(0.0080)	0.0000	1	(0.0813)	01/06/2025
300773.ZK	12/17/2024	SDB3260123519	100.00	2.8956	288.00	289.56	0.0000	4.5800	50.0000	0.0000	(0.0366)	(0.0040)	0.0000	1	(0.0407)	01/06/2025
300773.ZK	12/17/2024	SDB3260123519	1,900.00	2.8956	5,471.97	5,501.68	0.0000	4.5800	50.0000	0.0000	(0.6962)	(0.0764)	0.0000	1	(0.7726)	01/06/2025
300773.ZK	12/17/2024	SDB3260123519	400.00	2.8956	1,151.99	1,158.25	0.0000	4.5800	50.0000	0.0000	(0.1466)	(0.0161)	0.0000	1	(0.1626)	01/06/2025
300773.ZK	12/17/2024	SDB3260123519	1,600.00	2.8956	4,607.98	4,632.99	0.0000	4.5800	50.0000	0.0000	(0.5862)	(0.0643)	0.0000	1	(0.6506)	01/06/2025
300773.ZK	12/17/2024	SDB3260123519	2,400.00	2.8956	6,911.96	6,949.49	0.0000	4.5800	50.0000	0.0000	(0.8794)	(0.0965)	0.0000	1	(0.9759)	01/06/2025
300773.ZK	12/17/2024	SDB3260123519	1,300.00	2.8956	3,743.98	3,764.30	0.0000	4.5800	50.0000	0.0000	(0.4763)	(0.0523)	0.0000	1	(0.5286)	01/06/2025
300773.ZK	12/17/2024	SDB3260123519	3,900.00	2.8956	11,231.94	11,292.91	0.0000	4.5800	50.0000	0.0000	(1.4290)	(0.1568)	0.0000	1	(1.5858)	01/06/2025
300773.ZK	12/17/2024	SDB3260123519	4,800.00	2.8956	13,823.93	13,898.97	0.0000	4.5800	50.0000	0.0000	(1.7587)	(0.1930)	0.0000	1	(1.9518)	01/06/2025
300773.ZK	12/17/2024	SDB3260123519	1,700.00	2.8956	4,895.97	4,922.55	0.0000	4.5800	50.0000	0.0000	(0.6229)	(0.0684)	0.0000	1	(0.6912)	01/06/2025
300773.ZK	12/17/2024	SDB3260123519	1,100.00	2.8956	3,167.98	3,185.18	0.0000	4.5800	50.0000	0.0000	(0.4030)	(0.0442)	0.0000	1	(0.4473)	01/06/2025
300773.ZK	12/17/2024	SDB3260123519	400.00	2.8956	1,151.99	1,158.25	0.0000	4.5800	50.0000	0.0000	(0.1466)	(0.0161)	0.0000	1	(0.1626)	01/06/2025
300773.ZK	12/17/2024	SDB3260123519	1,200.00	2.8956	3,455.98	3,474.74	0.0000	4.5800	50.0000	0.0000	(0.4397)	(0.0483)	0.0000	1	(0.4879)	01/06/2025
300773.ZK	12/17/2024	SDB3260123519	100.00	2.8956	288.00	289.56	0.0000	4.5800	50.0000	0.0000	(0.0366)	(0.0040)	0.0000	1	(0.0407)	01/06/2025
300773.ZK	12/16/2024	SDB3260123519	900.00	2.8443	2,591.99	2,559.86	0.0000	4.5800	50.0000	0.0000	(0.3298)	(0.0356)	0.0000	1	(0.3653)	01/06/2025
300773.ZK	12/16/2024	SDB3260123519	8,100.00	2.8443	23,327.88	23,038.73	0.0000	4.5800	50.0000	0.0000	(2.9678)	(0.3200)	0.0000	1	(3.2878)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
LAKALA PAYMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300773.ZK	12/16/2024	SDB3260123519	300.00	2.8443	864.00	853.29	0.0000	4.5800	50.0000	0.0000	(0.1099)	(0.0119)	0.0000	1	(0.1218)	01/06/2025
300773.ZK	12/16/2024	SDB3260123519	400.00	2.8443	1,151.99	1,137.72	0.0000	4.5800	50.0000	0.0000	(0.1466)	(0.0158)	0.0000	1	(0.1624)	01/06/2025
300773.ZK	12/16/2024	SDB3260123519	7,800.00	2.8443	22,463.88	22,185.45	0.0000	4.5800	50.0000	0.0000	(2.8579)	(0.3081)	0.0000	1	(3.1660)	01/06/2025
300773.ZK	12/16/2024	SDB3260123519	300.00	2.8443	864.00	853.29	0.0000	4.5800	50.0000	0.0000	(0.1099)	(0.0119)	0.0000	1	(0.1218)	01/06/2025
300773.ZK	12/16/2024	SDB3260123519	1,600.00	2.8443	4,607.98	4,550.86	0.0000	4.5800	50.0000	0.0000	(0.5862)	(0.0632)	0.0000	1	(0.6494)	01/06/2025
300773.ZK	12/16/2024	SDB3260123519	7,900.00	2.8443	22,751.88	22,469.88	0.0000	4.5800	50.0000	0.0000	(2.8945)	(0.3121)	0.0000	1	(3.2066)	01/06/2025
300773.ZK	12/16/2024	SDB3260123519	200.00	2.8443	576.00	568.86	0.0000	4.5800	50.0000	0.0000	(0.0733)	(0.0079)	0.0000	1	(0.0812)	01/06/2025
300773.ZK	12/16/2024	SDB3260123519	1,700.00	2.8443	4,895.97	4,835.29	0.0000	4.5800	50.0000	0.0000	(0.6229)	(0.0672)	0.0000	1	(0.6900)	01/06/2025
300773.ZK	12/16/2024	SDB3260123519	2,300.00	2.8443	6,623.97	6,541.86	0.0000	4.5800	50.0000	0.0000	(0.8427)	(0.0909)	0.0000	1	(0.9336)	01/06/2025
300773.ZK	12/16/2024	SDB3260123519	2,000.00	2.8443	5,759.97	5,688.58	0.0000	4.5800	50.0000	0.0000	(0.7328)	(0.0790)	0.0000	1	(0.8118)	01/06/2025
300773.ZK	12/16/2024	SDB3260123519	5,300.00	2.8443	15,263.92	15,074.73	0.0000	4.5800	50.0000	0.0000	(1.9419)	(0.2094)	0.0000	1	(2.1513)	01/06/2025
300773.ZK	12/16/2024	SDB3260123519	3,400.00	2.8443	9,791.95	9,670.58	0.0000	4.5800	50.0000	0.0000	(1.2458)	(0.1343)	0.0000	1	(1.3801)	01/06/2025
300773.ZK	12/16/2024	SDB3260123519	1,100.00	2.8443	3,167.98	3,128.72	0.0000	4.5800	50.0000	0.0000	(0.4030)	(0.0435)	0.0000	1	(0.4465)	01/06/2025
300773.ZK	12/16/2024	SDB3260123519	200.00	2.8443	576.00	568.86	0.0000	4.5800	50.0000	0.0000	(0.0733)	(0.0079)	0.0000	1	(0.0812)	01/06/2025
300773.ZK	12/16/2024	SDB3260123519	100.00	2.8443	288.00	284.43	0.0000	4.5800	50.0000	0.0000	(0.0366)	(0.0040)	0.0000	1	(0.0406)	01/06/2025
300773.ZK	12/16/2024	SDB3260123519	1,900.00	2.8443	5,471.97	5,404.15	0.0000	4.5800	50.0000	0.0000	(0.6962)	(0.0751)	0.0000	1	(0.7712)	01/06/2025
300773.ZK	12/16/2024	SDB3260123519	400.00	2.8443	1,151.99	1,137.72	0.0000	4.5800	50.0000	0.0000	(0.1466)	(0.0158)	0.0000	1	(0.1624)	01/06/2025
300773.ZK	12/16/2024	SDB3260123519	1,600.00	2.8443	4,607.98	4,550.86	0.0000	4.5800	50.0000	0.0000	(0.5862)	(0.0632)	0.0000	1	(0.6494)	01/06/2025
300773.ZK	12/16/2024	SDB3260123519	2,400.00	2.8443	6,911.96	6,826.29	0.0000	4.5800	50.0000	0.0000	(0.8794)	(0.0948)	0.0000	1	(0.9742)	01/06/2025
300773.ZK	12/16/2024	SDB3260123519	1,300.00	2.8443	3,743.98	3,697.57	0.0000	4.5800	50.0000	0.0000	(0.4763)	(0.0514)	0.0000	1	(0.5277)	01/06/2025
300773.ZK	12/16/2024	SDB3260123519	3,900.00	2.8443	11,231.94	11,092.72	0.0000	4.5800	50.0000	0.0000	(1.4290)	(0.1541)	0.0000	1	(1.5830)	01/06/2025
300773.ZK	12/16/2024	SDB3260123519	4,800.00	2.8443	13,823.93	13,652.58	0.0000	4.5800	50.0000	0.0000	(1.7587)	(0.1896)	0.0000	1	(1.9483)	01/06/2025
300773.ZK	12/16/2024	SDB3260123519	1,700.00	2.8443	4,895.97	4,835.29	0.0000	4.5800	50.0000	0.0000	(0.6229)	(0.0672)	0.0000	1	(0.6900)	01/06/2025
300773.ZK	12/16/2024	SDB3260123519	1,100.00	2.8443	3,167.98	3,128.72	0.0000	4.5800	50.0000	0.0000	(0.4030)	(0.0435)	0.0000	1	(0.4465)	01/06/2025
300773.ZK	12/16/2024	SDB3260123519	400.00	2.8443	1,151.99	1,137.72	0.0000	4.5800	50.0000	0.0000	(0.1466)	(0.0158)	0.0000	1	(0.1624)	01/06/2025
300773.ZK	12/16/2024	SDB3260123519	1,200.00	2.8443	3,455.98	3,413.15	0.0000	4.5800	50.0000	0.0000	(0.4397)	(0.0474)	0.0000	1	(0.4871)	01/06/2025
300773.ZK	12/16/2024	SDB3260123519	100.00	2.8443	288.00	284.43	0.0000	4.5800	50.0000	0.0000	(0.0366)	(0.0040)	0.0000	1	(0.0406)	01/06/2025
300773.ZK	12/13/2024	SDB3260123519	900.00	2.8273	2,591.99	2,544.54	0.0000	4.5800	50.0000	0.0000	(0.9893)	(0.1060)	0.0000	3	(1.0953)	01/06/2025
300773.ZK	12/13/2024	SDB3260123519	8,100.00	2.8273	23,327.88	22,900.85	0.0000	4.5800	50.0000	0.0000	(8.9035)	(0.9542)	0.0000	3	(9.8577)	01/06/2025
300773.ZK	12/13/2024	SDB3260123519	300.00	2.8273	864.00	848.18	0.0000	4.5800	50.0000	0.0000	(0.3298)	(0.0353)	0.0000	3	(0.3651)	01/06/2025
300773.ZK	12/13/2024	SDB3260123519	400.00	2.8273	1,151.99	1,130.91	0.0000	4.5800	50.0000	0.0000	(0.4397)	(0.0471)	0.0000	3	(0.4868)	01/06/2025
300773.ZK	12/13/2024	SDB3260123519	7,800.00	2.8273	22,463.88	22,052.67	0.0000	4.5800	50.0000	0.0000	(8.5737)	(0.9189)	0.0000	3	(9.4926)	01/06/2025
300773.ZK	12/13/2024	SDB3260123519	300.00	2.8273	864.00	848.18	0.0000	4.5800	50.0000	0.0000	(0.3298)	(0.0353)	0.0000	3	(0.3651)	01/06/2025
300773.ZK	12/13/2024	SDB3260123519	1,600.00	2.8273	4,607.98	4,523.62	0.0000	4.5800	50.0000	0.0000	(1.7587)	(0.1885)	0.0000	3	(1.9472)	01/06/2025
300773.ZK	12/13/2024	SDB3260123519	7,900.00	2.8273	22,751.88	22,335.39	0.0000	4.5800	50.0000	0.0000	(6.6836)	(0.9306)	0.0000	3	(9.6143)	01/06/2025
300773.ZK	12/13/2024	SDB3260123519	200.00	2.8273	576.00	565.45	0.0000	4.5800	50.0000	0.0000	(0.2198)	(0.0236)	0.0000	3	(0.2434)	01/06/2025
300773.ZK	12/13/2024	SDB3260123519	1,700.00	2.8273	4,895.97	4,806.35	0.0000	4.5800	50.0000	0.0000	(1.8686)	(0.2003)	0.0000	3	(2.0689)	01/06/2025
300773.ZK	12/13/2024	SDB3260123519	2,300.00	2.8273	6,623.97	6,502.71	0.0000	4.5800	50.0000	0.0000	(2.5281)	(0.2709)	0.0000	3	(2.7991)	01/06/2025
300773.ZK	12/13/2024	SDB3260123519	2,000.00	2.8273	5,759.97	5,654.53	0.0000	4.5800	50.0000	0.0000	(2.1984)	(0.2356)	0.0000	3	(2.4340)	01/06/2025
300773.ZK	12/13/2024	SDB3260123519	5,300.00	2.8273	15,263.92	14,984.50	0.0000	4.5800	50.0000	0.0000	(5.8257)	(0.6244)	0.0000	3	(6.4501)	01/06/2025
300773.ZK	12/13/2024	SDB3260123519	3,400.00	2.8273	9,791.95	9,612.70	0.0000	4.5800	50.0000	0.0000	(3.7373)	(0.4005)	0.0000	3	(4.1378)	01/06/2025
300773.ZK	12/13/2024	SDB3260123519	1,100.00	2.8273	3,167.98	3,109.99	0.0000	4.5800	50.0000	0.0000	(1.2091)	(0.1296)	0.0000	3	(1.3387)	01/06/2025
300773.ZK	12/13/2024	SDB3260123519	200.00	2.8273	576.00	565.45	0.0000	4.5800	50.0000	0.0000	(0.2198)	(0.0236)	0.0000	3	(0.2434)	01/06/2025
300773.ZK	12/13/2024	SDB3260123519	100.00	2.8273	288.00	282.73	0.0000	4.5800	50.0000	0.0000	(0.1099)	(0.0118)	0.0000	3	(0.1217)	01/06/2025
300773.ZK	12/13/2024	SDB3260123519	1,900.00	2.8273	5,471.97	5,371.80	0.0000	4.5800	50.0000	0.0000	(2.0885)	(0.2238)	0.0000	3	(2.3123)	01/06/2025
300773.ZK	12/13/2024	SDB3260123519	400.00	2.8273	1,151.99	1,130.91	0.0000	4.5800	50.0000	0.0000	(0.4397)	(0.0471)	0.0000	3	(0.4868)	01/06/2025
300773.ZK	12/13/2024	SDB3260123519	1,600.00	2.8273	4,607.98	4,523.62	0.0000	4.5800	50.0000	0.0000	(1.7587)	(0.1885)	0.0000	3	(1.9472)	01/06/2025
300773.ZK	12/13/2024	SDB3260123519	2,400.00	2.8273	6,911.96	6,785.44	0.0000	4.5800	50.0000	0.0000	(2.6381)	(0.2827)	0.0000	3	(2.9208)	01/06/2025
300773.ZK	12/13/2024	SDB3260123519	1,300.00	2.8273	3,743.98	3,675.44	0.0000	4.5800	50.0000	0.0000	(1.4290)	(0.1531)	0.0000	3	(1.5821)	01/06/2025
300773.ZK	12/13/2024	SDB3260123519	3,900.00	2.8273	11,231.94	11,026.33	0.0000	4.5800	50.0000	0.0000	(4.2869)	(0.4594)	0.0000	3	(4.7463)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
LAKALA PAYMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300773.ZK	12/13/2024	SDB3260123519	4,800.00	2.8273	13,823.93	13,570.87	0.0000	4.5800	50.0000	0.0000	(5.2761)	(0.5655)	0.0000	3	(5.8416)	01/06/2025
300773.ZK	12/13/2024	SDB3260123519	1,700.00	2.8273	4,895.97	4,806.35	0.0000	4.5800	50.0000	0.0000	(1.8686)	(0.2003)	0.0000	3	(2.0689)	01/06/2025
300773.ZK	12/13/2024	SDB3260123519	1,100.00	2.8273	3,167.98	3,109.99	0.0000	4.5800	50.0000	0.0000	(1.2091)	(0.1296)	0.0000	3	(1.3387)	01/06/2025
300773.ZK	12/13/2024	SDB3260123519	400.00	2.8273	1,151.99	1,130.91	0.0000	4.5800	50.0000	0.0000	(0.4397)	(0.0471)	0.0000	3	(0.4868)	01/06/2025
300773.ZK	12/13/2024	SDB3260123519	1,200.00	2.8273	3,455.98	3,392.72	0.0000	4.5800	50.0000	0.0000	(1.3190)	(0.1414)	0.0000	3	(1.4604)	01/06/2025
300773.ZK	12/13/2024	SDB3260123519	100.00	2.8273	288.00	282.73	0.0000	4.5800	50.0000	0.0000	(0.1099)	(0.0118)	0.0000	3	(0.1217)	01/06/2025
300773.ZK	12/12/2024	SDB3260123519	900.00	2.7758	2,591.99	2,498.18	0.0000	4.5800	50.0000	0.0000	(0.3298)	(0.0347)	0.0000	1	(0.3645)	01/06/2025
300773.ZK	12/12/2024	SDB3260123519	8,100.00	2.7758	23,327.88	22,483.65	0.0000	4.5800	50.0000	0.0000	(2.9678)	(0.3123)	0.0000	1	(3.2801)	01/06/2025
300773.ZK	12/12/2024	SDB3260123519	300.00	2.7758	864.00	832.73	0.0000	4.5800	50.0000	0.0000	(0.1099)	(0.0116)	0.0000	1	(0.1215)	01/06/2025
300773.ZK	12/12/2024	SDB3260123519	400.00	2.7758	1,151.99	1,110.30	0.0000	4.5800	50.0000	0.0000	(0.1466)	(0.0154)	0.0000	1	(0.1620)	01/06/2025
300773.ZK	12/12/2024	SDB3260123519	7,800.00	2.7758	22,463.88	21,650.92	0.0000	4.5800	50.0000	0.0000	(2.8579)	(0.3007)	0.0000	1	(3.1586)	01/06/2025
300773.ZK	12/12/2024	SDB3260123519	300.00	2.7758	864.00	832.73	0.0000	4.5800	50.0000	0.0000	(0.1099)	(0.0116)	0.0000	1	(0.1215)	01/06/2025
300773.ZK	12/12/2024	SDB3260123519	1,600.00	2.7758	4,607.98	4,441.21	0.0000	4.5800	50.0000	0.0000	(0.5862)	(0.0617)	0.0000	1	(0.6479)	01/06/2025
300773.ZK	12/12/2024	SDB3260123519	7,900.00	2.7758	22,751.88	21,928.50	0.0000	4.5800	50.0000	0.0000	(2.8945)	(0.3046)	0.0000	1	(3.1991)	01/06/2025
300773.ZK	12/12/2024	SDB3260123519	200.00	2.7758	576.00	555.15	0.0000	4.5800	50.0000	0.0000	(0.0733)	(0.0077)	0.0000	1	(0.0810)	01/06/2025
300773.ZK	12/12/2024	SDB3260123519	1,700.00	2.7758	4,895.97	4,718.79	0.0000	4.5800	50.0000	0.0000	(0.6229)	(0.0655)	0.0000	1	(0.6884)	01/06/2025
300773.ZK	12/12/2024	SDB3260123519	2,300.00	2.7758	6,623.97	6,384.25	0.0000	4.5800	50.0000	0.0000	(0.8427)	(0.0887)	0.0000	1	(0.9314)	01/06/2025
300773.ZK	12/12/2024	SDB3260123519	2,000.00	2.7758	5,759.97	5,551.52	0.0000	4.5800	50.0000	0.0000	(0.7328)	(0.0771)	0.0000	1	(0.8099)	01/06/2025
300773.ZK	12/12/2024	SDB3260123519	5,300.00	2.7758	15,263.92	14,711.52	0.0000	4.5800	50.0000	0.0000	(1.9419)	(0.2043)	0.0000	1	(2.1462)	01/06/2025
300773.ZK	12/12/2024	SDB3260123519	3,400.00	2.7758	9,791.95	9,437.58	0.0000	4.5800	50.0000	0.0000	(1.2458)	(0.1311)	0.0000	1	(1.3768)	01/06/2025
300773.ZK	12/12/2024	SDB3260123519	1,100.00	2.7758	3,167.98	3,053.33	0.0000	4.5800	50.0000	0.0000	(0.4030)	(0.0424)	0.0000	1	(0.4454)	01/06/2025
300773.ZK	12/12/2024	SDB3260123519	200.00	2.7758	576.00	555.15	0.0000	4.5800	50.0000	0.0000	(0.0733)	(0.0077)	0.0000	1	(0.0810)	01/06/2025
300773.ZK	12/12/2024	SDB3260123519	100.00	2.7758	288.00	277.58	0.0000	4.5800	50.0000	0.0000	(0.0366)	(0.0039)	0.0000	1	(0.0405)	01/06/2025
300773.ZK	12/12/2024	SDB3260123519	1,900.00	2.7758	5,471.97	5,273.94	0.0000	4.5800	50.0000	0.0000	(0.6962)	(0.0732)	0.0000	1	(0.7694)	01/06/2025
300773.ZK	12/12/2024	SDB3260123519	400.00	2.7758	1,151.99	1,110.30	0.0000	4.5800	50.0000	0.0000	(0.1466)	(0.0154)	0.0000	1	(0.1620)	01/06/2025
300773.ZK	12/12/2024	SDB3260123519	1,600.00	2.7758	4,607.98	4,441.21	0.0000	4.5800	50.0000	0.0000	(0.5862)	(0.0617)	0.0000	1	(0.6479)	01/06/2025
300773.ZK	12/12/2024	SDB3260123519	2,400.00	2.7758	6,911.96	6,661.82	0.0000	4.5800	50.0000	0.0000	(0.8794)	(0.0925)	0.0000	1	(0.9719)	01/06/2025
300773.ZK	12/12/2024	SDB3260123519	1,300.00	2.7758	3,743.98	3,608.49	0.0000	4.5800	50.0000	0.0000	(0.4763)	(0.0501)	0.0000	1	(0.5264)	01/06/2025
300773.ZK	12/12/2024	SDB3260123519	3,900.00	2.7758	11,231.94	10,825.46	0.0000	4.5800	50.0000	0.0000	(1.4290)	(0.1504)	0.0000	1	(1.5793)	01/06/2025
300773.ZK	12/12/2024	SDB3260123519	4,800.00	2.7758	13,823.93	13,323.64	0.0000	4.5800	50.0000	0.0000	(1.7587)	(0.1851)	0.0000	1	(1.9438)	01/06/2025
300773.ZK	12/12/2024	SDB3260123519	1,700.00	2.7758	4,895.97	4,718.79	0.0000	4.5800	50.0000	0.0000	(0.6229)	(0.0655)	0.0000	1	(0.6884)	01/06/2025
300773.ZK	12/12/2024	SDB3260123519	1,100.00	2.7758	3,167.98	3,053.33	0.0000	4.5800	50.0000	0.0000	(0.4030)	(0.0424)	0.0000	1	(0.4454)	01/06/2025
300773.ZK	12/12/2024	SDB3260123519	400.00	2.7758	1,151.99	1,110.30	0.0000	4.5800	50.0000	0.0000	(0.1466)	(0.0154)	0.0000	1	(0.1620)	01/06/2025
300773.ZK	12/12/2024	SDB3260123519	1,200.00	2.7758	3,455.98	3,330.91	0.0000	4.5800	50.0000	0.0000	(0.4397)	(0.0463)	0.0000	1	(0.4859)	01/06/2025
300773.ZK	12/12/2024	SDB3260123519	100.00	2.7758	288.00	277.58	0.0000	4.5800	50.0000	0.0000	(0.0366)	(0.0039)	0.0000	1	(0.0405)	01/06/2025
300773.ZK	12/11/2024	SDB3260123519	900.00	2.8307	2,591.99	2,547.60	0.0000	4.5800	50.0000	0.0000	(0.3298)	(0.0354)	0.0000	1	(0.3651)	01/06/2025
300773.ZK	12/11/2024	SDB3260123519	8,100.00	2.8307	23,327.88	22,928.42	0.0000	4.5800	50.0000	0.0000	(2.9678)	(0.3185)	0.0000	1	(3.2863)	01/06/2025
300773.ZK	12/11/2024	SDB3260123519	300.00	2.8307	864.00	849.20	0.0000	4.5800	50.0000	0.0000	(0.1099)	(0.0118)	0.0000	1	(0.1217)	01/06/2025
300773.ZK	12/11/2024	SDB3260123519	400.00	2.8307	1,151.99	1,132.27	0.0000	4.5800	50.0000	0.0000	(0.1466)	(0.0157)	0.0000	1	(0.1623)	01/06/2025
300773.ZK	12/11/2024	SDB3260123519	7,800.00	2.8307	22,463.88	22,079.22	0.0000	4.5800	50.0000	0.0000	(2.8579)	(0.3067)	0.0000	1	(3.1646)	01/06/2025
300773.ZK	12/11/2024	SDB3260123519	300.00	2.8307	864.00	849.20	0.0000	4.5800	50.0000	0.0000	(0.1099)	(0.0118)	0.0000	1	(0.1217)	01/06/2025
300773.ZK	12/11/2024	SDB3260123519	1,600.00	2.8307	4,607.98	4,529.07	0.0000	4.5800	50.0000	0.0000	(0.5862)	(0.0629)	0.0000	1	(0.6491)	01/06/2025
300773.ZK	12/11/2024	SDB3260123519	7,900.00	2.8307	22,751.88	22,362.29	0.0000	4.5800	50.0000	0.0000	(2.8945)	(0.3106)	0.0000	1	(3.2051)	01/06/2025
300773.ZK	12/11/2024	SDB3260123519	200.00	2.8307	576.00	566.13	0.0000	4.5800	50.0000	0.0000	(0.0733)	(0.0079)	0.0000	1	(0.0811)	01/06/2025
300773.ZK	12/11/2024	SDB3260123519	1,700.00	2.8307	4,895.97	4,812.14	0.0000	4.5800	50.0000	0.0000	(0.6229)	(0.0668)	0.0000	1	(0.6897)	01/06/2025
300773.ZK	12/11/2024	SDB3260123519	2,300.00	2.8307	6,623.97	6,510.54	0.0000	4.5800	50.0000	0.0000	(0.8427)	(0.0904)	0.0000	1	(0.9331)	01/06/2025
300773.ZK	12/11/2024	SDB3260123519	2,000.00	2.8307	5,759.97	5,661.34	0.0000	4.5800	50.0000	0.0000	(0.7328)	(0.0786)	0.0000	1	(0.8114)	01/06/2025
300773.ZK	12/11/2024	SDB3260123519	5,300.00	2.8307	15,263.92	15,002.55	0.0000	4.5800	50.0000	0.0000	(1.9419)	(0.2084)	0.0000	1	(2.1503)	01/06/2025
300773.ZK	12/11/2024	SDB3260123519	3,400.00	2.8307	9,791.95	9,624.27	0.0000	4.5800	50.0000	0.0000	(1.2458)	(0.1337)	0.0000	1	(1.3794)	01/06/2025
300773.ZK	12/11/2024	SDB3260123519	1,100.00	2.8307	3,167.98	3,113.74	0.0000	4.5800	50.0000	0.0000	(0.4030)	(0.0432)	0.0000	1	(0.4463)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
LAKALA PAYMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300773.ZK	12/11/2024	SDB3260123519	200.00	2.8307	576.00	566.13	0.0000	4.5800	50.0000	0.0000	(0.0733)	(0.0079)	0.0000	1	(0.0811)	01/06/2025
300773.ZK	12/11/2024	SDB3260123519	100.00	2.8307	288.00	283.07	0.0000	4.5800	50.0000	0.0000	(0.0366)	(0.0039)	0.0000	1	(0.0406)	01/06/2025
300773.ZK	12/11/2024	SDB3260123519	1,900.00	2.8307	5,471.97	5,378.27	0.0000	4.5800	50.0000	0.0000	(0.6962)	(0.0747)	0.0000	1	(0.7709)	01/06/2025
300773.ZK	12/11/2024	SDB3260123519	400.00	2.8307	1,151.99	1,132.27	0.0000	4.5800	50.0000	0.0000	(0.1466)	(0.0157)	0.0000	1	(0.1623)	01/06/2025
300773.ZK	12/11/2024	SDB3260123519	1,600.00	2.8307	4,607.98	4,529.07	0.0000	4.5800	50.0000	0.0000	(0.5862)	(0.0629)	0.0000	1	(0.6491)	01/06/2025
300773.ZK	12/11/2024	SDB3260123519	2,400.00	2.8307	6,911.96	6,793.61	0.0000	4.5800	50.0000	0.0000	(0.8794)	(0.0944)	0.0000	1	(0.9737)	01/06/2025
300773.ZK	12/11/2024	SDB3260123519	1,300.00	2.8307	3,743.98	3,679.87	0.0000	4.5800	50.0000	0.0000	(0.4763)	(0.0511)	0.0000	1	(0.5274)	01/06/2025
300773.ZK	12/11/2024	SDB3260123519	3,900.00	2.8307	11,231.94	11,039.61	0.0000	4.5800	50.0000	0.0000	(1.4290)	(0.1533)	0.0000	1	(1.5823)	01/06/2025
300773.ZK	12/11/2024	SDB3260123519	4,800.00	2.8307	13,823.93	13,587.21	0.0000	4.5800	50.0000	0.0000	(1.7587)	(0.1887)	0.0000	1	(1.9474)	01/06/2025
300773.ZK	12/11/2024	SDB3260123519	1,700.00	2.8307	4,895.97	4,812.14	0.0000	4.5800	50.0000	0.0000	(0.6229)	(0.0668)	0.0000	1	(0.6897)	01/06/2025
300773.ZK	12/11/2024	SDB3260123519	1,100.00	2.8307	3,167.98	3,113.74	0.0000	4.5800	50.0000	0.0000	(0.4030)	(0.0432)	0.0000	1	(0.4463)	01/06/2025
300773.ZK	12/11/2024	SDB3260123519	400.00	2.8307	1,151.99	1,132.27	0.0000	4.5800	50.0000	0.0000	(0.1466)	(0.0157)	0.0000	1	(0.1623)	01/06/2025
300773.ZK	12/11/2024	SDB3260123519	1,200.00	2.8307	3,455.98	3,396.80	0.0000	4.5800	50.0000	0.0000	(0.4397)	(0.0472)	0.0000	1	(0.4869)	01/06/2025
300773.ZK	12/11/2024	SDB3260123519	100.00	2.8307	288.00	283.07	0.0000	4.5800	50.0000	0.0000	(0.0366)	(0.0039)	0.0000	1	(0.0406)	01/06/2025
300773.ZK	12/10/2024	SDB3260123519	900.00	2.7847	2,591.99	2,506.18	0.0000	4.5800	50.0000	0.0000	(0.3298)	(0.0348)	0.0000	1	(0.3646)	01/06/2025
300773.ZK	12/10/2024	SDB3260123519	8,100.00	2.7847	23,327.88	22,555.67	0.0000	4.5800	50.0000	0.0000	(2.9678)	(0.3133)	0.0000	1	(3.2811)	01/06/2025
300773.ZK	12/10/2024	SDB3260123519	300.00	2.7847	864.00	835.39	0.0000	4.5800	50.0000	0.0000	(0.1099)	(0.0116)	0.0000	1	(0.1215)	01/06/2025
300773.ZK	12/10/2024	SDB3260123519	400.00	2.7847	1,151.99	1,113.86	0.0000	4.5800	50.0000	0.0000	(0.1466)	(0.0155)	0.0000	1	(0.1620)	01/06/2025
300773.ZK	12/10/2024	SDB3260123519	7,800.00	2.7847	22,463.88	21,720.27	0.0000	4.5800	50.0000	0.0000	(2.8579)	(0.3017)	0.0000	1	(3.1596)	01/06/2025
300773.ZK	12/10/2024	SDB3260123519	300.00	2.7847	864.00	835.39	0.0000	4.5800	50.0000	0.0000	(0.1099)	(0.0116)	0.0000	1	(0.1215)	01/06/2025
300773.ZK	12/10/2024	SDB3260123519	1,600.00	2.7847	4,607.98	4,455.44	0.0000	4.5800	50.0000	0.0000	(0.5862)	(0.0619)	0.0000	1	(0.6481)	01/06/2025
300773.ZK	12/10/2024	SDB3260123519	7,900.00	2.7847	22,751.88	21,998.74	0.0000	4.5800	50.0000	0.0000	(2.8945)	(0.3055)	0.0000	1	(3.2001)	01/06/2025
300773.ZK	12/10/2024	SDB3260123519	200.00	2.7847	576.00	556.93	0.0000	4.5800	50.0000	0.0000	(0.0733)	(0.0077)	0.0000	1	(0.0810)	01/06/2025
300773.ZK	12/10/2024	SDB3260123519	1,700.00	2.7847	4,895.97	4,733.90	0.0000	4.5800	50.0000	0.0000	(0.6229)	(0.0657)	0.0000	1	(0.6886)	01/06/2025
300773.ZK	12/10/2024	SDB3260123519	2,300.00	2.7847	6,623.97	6,404.69	0.0000	4.5800	50.0000	0.0000	(0.8427)	(0.0890)	0.0000	1	(0.9317)	01/06/2025
300773.ZK	12/10/2024	SDB3260123519	2,000.00	2.7847	5,759.97	5,569.30	0.0000	4.5800	50.0000	0.0000	(0.7328)	(0.0774)	0.0000	1	(0.8101)	01/06/2025
300773.ZK	12/10/2024	SDB3260123519	5,300.00	2.7847	15,263.92	14,758.65	0.0000	4.5800	50.0000	0.0000	(1.9419)	(0.2050)	0.0000	1	(2.1469)	01/06/2025
300773.ZK	12/10/2024	SDB3260123519	3,400.00	2.7847	9,791.95	9,467.81	0.0000	4.5800	50.0000	0.0000	(1.2458)	(0.1315)	0.0000	1	(1.3773)	01/06/2025
300773.ZK	12/10/2024	SDB3260123519	1,100.00	2.7847	3,167.98	3,063.11	0.0000	4.5800	50.0000	0.0000	(0.4030)	(0.0425)	0.0000	1	(0.4456)	01/06/2025
300773.ZK	12/10/2024	SDB3260123519	200.00	2.7847	576.00	556.93	0.0000	4.5800	50.0000	0.0000	(0.0733)	(0.0077)	0.0000	1	(0.0810)	01/06/2025
300773.ZK	12/10/2024	SDB3260123519	100.00	2.7847	288.00	278.46	0.0000	4.5800	50.0000	0.0000	(0.0366)	(0.0039)	0.0000	1	(0.0405)	01/06/2025
300773.ZK	12/10/2024	SDB3260123519	1,900.00	2.7847	5,471.97	5,290.84	0.0000	4.5800	50.0000	0.0000	(0.6962)	(0.0735)	0.0000	1	(0.7696)	01/06/2025
300773.ZK	12/10/2024	SDB3260123519	400.00	2.7847	1,151.99	1,113.86	0.0000	4.5800	50.0000	0.0000	(0.1466)	(0.0155)	0.0000	1	(0.1620)	01/06/2025
300773.ZK	12/10/2024	SDB3260123519	1,600.00	2.7847	4,607.98	4,455.44	0.0000	4.5800	50.0000	0.0000	(0.5862)	(0.0619)	0.0000	1	(0.6481)	01/06/2025
300773.ZK	12/10/2024	SDB3260123519	2,400.00	2.7847	6,911.96	6,683.16	0.0000	4.5800	50.0000	0.0000	(0.8794)	(0.0928)	0.0000	1	(0.9722)	01/06/2025
300773.ZK	12/10/2024	SDB3260123519	1,300.00	2.7847	3,743.98	3,620.05	0.0000	4.5800	50.0000	0.0000	(0.4763)	(0.0503)	0.0000	1	(0.5266)	01/06/2025
300773.ZK	12/10/2024	SDB3260123519	3,900.00	2.7847	11,231.94	10,860.14	0.0000	4.5800	50.0000	0.0000	(1.4290)	(0.1508)	0.0000	1	(1.5798)	01/06/2025
300773.ZK	12/10/2024	SDB3260123519	4,800.00	2.7847	13,823.93	13,366.32	0.0000	4.5800	50.0000	0.0000	(1.7587)	(0.1856)	0.0000	1	(1.9444)	01/06/2025
300773.ZK	12/10/2024	SDB3260123519	1,700.00	2.7847	4,895.97	4,733.90	0.0000	4.5800	50.0000	0.0000	(0.6229)	(0.0657)	0.0000	1	(0.6886)	01/06/2025
300773.ZK	12/10/2024	SDB3260123519	1,100.00	2.7847	3,167.98	3,063.11	0.0000	4.5800	50.0000	0.0000	(0.4030)	(0.0425)	0.0000	1	(0.4456)	01/06/2025
300773.ZK	12/10/2024	SDB3260123519	400.00	2.7847	1,151.99	1,113.86	0.0000	4.5800	50.0000	0.0000	(0.1466)	(0.0155)	0.0000	1	(0.1620)	01/06/2025
300773.ZK	12/10/2024	SDB3260123519	1,200.00	2.7847	3,455.98	3,341.58	0.0000	4.5800	50.0000	0.0000	(0.4397)	(0.0464)	0.0000	1	(0.4861)	01/06/2025
300773.ZK	12/10/2024	SDB3260123519	100.00	2.7847	288.00	278.46	0.0000	4.5800	50.0000	0.0000	(0.0366)	(0.0039)	0.0000	1	(0.0405)	01/06/2025
300773.ZK	12/09/2024	SDB3260123519	900.00	2.7563	2,591.99	2,480.71	0.0000	4.5800	50.0000	0.0000	(0.3298)	(0.0345)	0.0000	1	(0.3642)	01/06/2025
300773.ZK	12/09/2024	SDB3260123519	8,100.00	2.7563	23,327.88	22,326.43	0.0000	4.5800	50.0000	0.0000	(2.9678)	(0.3101)	0.0000	1	(3.2779)	01/06/2025
300773.ZK	12/09/2024	SDB3260123519	300.00	2.7563	864.00	826.90	0.0000	4.5800	50.0000	0.0000	(0.1099)	(0.0115)	0.0000	1	(0.1214)	01/06/2025
300773.ZK	12/09/2024	SDB3260123519	400.00	2.7563	1,151.99	1,102.54	0.0000	4.5800	50.0000	0.0000	(0.1466)	(0.0153)	0.0000	1	(0.1619)	01/06/2025
300773.ZK	12/09/2024	SDB3260123519	7,800.00	2.7563	22,463.88	21,499.52	0.0000	4.5800	50.0000	0.0000	(2.8579)	(0.2988)	0.0000	1	(3.1565)	01/06/2025
300773.ZK	12/09/2024	SDB3260123519	300.00	2.7563	864.00	826.90	0.0000	4.5800	50.0000	0.0000	(0.1099)	(0.0115)	0.0000	1	(0.1214)	01/06/2025
300773.ZK	12/09/2024	SDB3260123519	1,600.00	2.7563	4,607.98	4,410.16	0.0000	4.5800	50.0000	0.0000	(0.5862)	(0.0613)	0.0000	1	(0.6475)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
LAKALA PAYMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300773.ZK	12/09/2024	SDB3260123519	7,900.00	2.7563	22,751.88	21,775.16	0.0000	4.5800	50.0000	0.0000	(2.8945)	(0.3024)	0.0000	1	(3.1970)	01/06/2025
300773.ZK	12/09/2024	SDB3260123519	200.00	2.7563	576.00	551.27	0.0000	4.5800	50.0000	0.0000	(0.0733)	(0.0077)	0.0000	1	(0.0809)	01/06/2025
300773.ZK	12/09/2024	SDB3260123519	1,700.00	2.7563	4,895.97	4,685.79	0.0000	4.5800	50.0000	0.0000	(0.6229)	(0.0651)	0.0000	1	(0.6880)	01/06/2025
300773.ZK	12/09/2024	SDB3260123519	2,300.00	2.7563	6,623.97	6,339.60	0.0000	4.5800	50.0000	0.0000	(0.8427)	(0.0881)	0.0000	1	(0.9308)	01/06/2025
300773.ZK	12/09/2024	SDB3260123519	2,000.00	2.7563	5,759.97	5,512.70	0.0000	4.5800	50.0000	0.0000	(0.7328)	(0.0766)	0.0000	1	(0.8094)	01/06/2025
300773.ZK	12/09/2024	SDB3260123519	5,300.00	2.7563	15,263.92	14,608.65	0.0000	4.5800	50.0000	0.0000	(1.9419)	(0.2029)	0.0000	1	(2.1448)	01/06/2025
300773.ZK	12/09/2024	SDB3260123519	3,400.00	2.7563	9,791.95	9,371.59	0.0000	4.5800	50.0000	0.0000	(1.2458)	(0.1302)	0.0000	1	(1.3759)	01/06/2025
300773.ZK	12/09/2024	SDB3260123519	1,100.00	2.7563	3,167.98	3,031.98	0.0000	4.5800	50.0000	0.0000	(0.4030)	(0.0421)	0.0000	1	(0.4451)	01/06/2025
300773.ZK	12/09/2024	SDB3260123519	200.00	2.7563	576.00	551.27	0.0000	4.5800	50.0000	0.0000	(0.0733)	(0.0077)	0.0000	1	(0.0809)	01/06/2025
300773.ZK	12/09/2024	SDB3260123519	100.00	2.7563	288.00	275.63	0.0000	4.5800	50.0000	0.0000	(0.0366)	(0.0038)	0.0000	1	(0.0405)	01/06/2025
300773.ZK	12/09/2024	SDB3260123519	1,900.00	2.7563	5,471.97	5,237.06	0.0000	4.5800	50.0000	0.0000	(0.6962)	(0.0727)	0.0000	1	(0.7689)	01/06/2025
300773.ZK	12/09/2024	SDB3260123519	400.00	2.7563	1,151.99	1,102.54	0.0000	4.5800	50.0000	0.0000	(0.1466)	(0.0153)	0.0000	1	(0.1619)	01/06/2025
300773.ZK	12/09/2024	SDB3260123519	1,600.00	2.7563	4,607.98	4,410.16	0.0000	4.5800	50.0000	0.0000	(0.5862)	(0.0613)	0.0000	1	(0.6475)	01/06/2025
300773.ZK	12/09/2024	SDB3260123519	2,400.00	2.7563	6,911.96	6,615.24	0.0000	4.5800	50.0000	0.0000	(0.8794)	(0.0919)	0.0000	1	(0.9712)	01/06/2025
300773.ZK	12/09/2024	SDB3260123519	1,300.00	2.7563	3,743.98	3,583.25	0.0000	4.5800	50.0000	0.0000	(0.4763)	(0.0498)	0.0000	1	(0.5261)	01/06/2025
300773.ZK	12/09/2024	SDB3260123519	3,900.00	2.7563	11,231.94	10,749.76	0.0000	4.5800	50.0000	0.0000	(1.4290)	(0.1493)	0.0000	1	(1.5783)	01/06/2025
300773.ZK	12/09/2024	SDB3260123519	4,800.00	2.7563	13,823.93	13,230.48	0.0000	4.5800	50.0000	0.0000	(1.7587)	(0.1838)	0.0000	1	(1.9425)	01/06/2025
300773.ZK	12/09/2024	SDB3260123519	1,700.00	2.7563	4,895.97	4,685.79	0.0000	4.5800	50.0000	0.0000	(0.6229)	(0.0651)	0.0000	1	(0.6880)	01/06/2025
300773.ZK	12/09/2024	SDB3260123519	1,100.00	2.7563	3,167.98	3,031.98	0.0000	4.5800	50.0000	0.0000	(0.4030)	(0.0421)	0.0000	1	(0.4451)	01/06/2025
300773.ZK	12/09/2024	SDB3260123519	400.00	2.7563	1,151.99	1,102.54	0.0000	4.5800	50.0000	0.0000	(0.1466)	(0.0153)	0.0000	1	(0.1619)	01/06/2025
300773.ZK	12/09/2024	SDB3260123519	1,200.00	2.7563	3,455.98	3,307.62	0.0000	4.5800	50.0000	0.0000	(0.4397)	(0.0459)	0.0000	1	(0.4856)	01/06/2025
300773.ZK	12/09/2024	SDB3260123519	100.00	2.7563	288.00	275.63	0.0000	4.5800	50.0000	0.0000	(0.0366)	(0.0038)	0.0000	1	(0.0405)	01/06/2025
300773.ZK	12/06/2024	SDB3260123519	900.00	2.8153	2,591.99	2,533.73	0.0000	4.5800	50.0000	0.0000	(0.9893)	(0.1056)	0.0000	3	(1.0948)	01/06/2025
300773.ZK	12/06/2024	SDB3260123519	8,100.00	2.8153	23,327.88	22,803.61	0.0000	4.5800	50.0000	0.0000	(8.9035)	(0.9502)	0.0000	3	(9.8536)	01/06/2025
300773.ZK	12/06/2024	SDB3260123519	300.00	2.8153	864.00	844.58	0.0000	4.5800	50.0000	0.0000	(0.3298)	(0.0352)	0.0000	3	(0.3649)	01/06/2025
300773.ZK	12/06/2024	SDB3260123519	400.00	2.8153	1,151.99	1,126.10	0.0000	4.5800	50.0000	0.0000	(0.4397)	(0.0469)	0.0000	3	(0.4866)	01/06/2025
300773.ZK	12/06/2024	SDB3260123519	7,800.00	2.8153	22,463.88	21,959.04	0.0000	4.5800	50.0000	0.0000	(8.5737)	(0.9150)	0.0000	3	(9.4887)	01/06/2025
300773.ZK	12/06/2024	SDB3260123519	300.00	2.8153	864.00	844.58	0.0000	4.5800	50.0000	0.0000	(0.3298)	(0.0352)	0.0000	3	(0.3649)	01/06/2025
300773.ZK	12/06/2024	SDB3260123519	1,600.00	2.8153	4,607.98	4,504.42	0.0000	4.5800	50.0000	0.0000	(1.7587)	(0.1877)	0.0000	3	(1.9464)	01/06/2025
300773.ZK	12/06/2024	SDB3260123519	7,900.00	2.8153	22,751.88	22,240.56	0.0000	4.5800	50.0000	0.0000	(8.6836)	(0.9267)	0.0000	3	(9.6103)	01/06/2025
300773.ZK	12/06/2024	SDB3260123519	200.00	2.8153	576.00	563.05	0.0000	4.5800	50.0000	0.0000	(0.2198)	(0.0235)	0.0000	3	(0.2433)	01/06/2025
300773.ZK	12/06/2024	SDB3260123519	1,700.00	2.8153	4,895.97	4,785.94	0.0000	4.5800	50.0000	0.0000	(1.8686)	(0.1994)	0.0000	3	(2.0680)	01/06/2025
300773.ZK	12/06/2024	SDB3260123519	2,300.00	2.8153	6,623.97	6,475.10	0.0000	4.5800	50.0000	0.0000	(2.5281)	(0.2698)	0.0000	3	(2.7979)	01/06/2025
300773.ZK	12/06/2024	SDB3260123519	2,000.00	2.8153	5,759.97	5,630.52	0.0000	4.5800	50.0000	0.0000	(2.1984)	(0.2346)	0.0000	3	(2.4330)	01/06/2025
300773.ZK	12/06/2024	SDB3260123519	5,300.00	2.8153	15,263.92	14,920.88	0.0000	4.5800	50.0000	0.0000	(5.8257)	(0.6217)	0.0000	3	(6.4474)	01/06/2025
300773.ZK	12/06/2024	SDB3260123519	3,400.00	2.8153	9,791.95	9,571.89	0.0000	4.5800	50.0000	0.0000	(3.7373)	(0.3988)	0.0000	3	(4.1361)	01/06/2025
300773.ZK	12/06/2024	SDB3260123519	1,100.00	2.8153	3,167.98	3,096.79	0.0000	4.5800	50.0000	0.0000	(1.2091)	(0.1290)	0.0000	3	(1.3381)	01/06/2025
300773.ZK	12/06/2024	SDB3260123519	200.00	2.8153	576.00	563.05	0.0000	4.5800	50.0000	0.0000	(0.2198)	(0.0235)	0.0000	3	(0.2433)	01/06/2025
300773.ZK	12/06/2024	SDB3260123519	100.00	2.8153	288.00	281.53	0.0000	4.5800	50.0000	0.0000	(0.1099)	(0.0117)	0.0000	3	(0.1216)	01/06/2025
300773.ZK	12/06/2024	SDB3260123519	1,900.00	2.8153	5,471.97	5,349.00	0.0000	4.5800	50.0000	0.0000	(2.0885)	(0.2229)	0.0000	3	(2.3113)	01/06/2025
300773.ZK	12/06/2024	SDB3260123519	400.00	2.8153	1,151.99	1,126.10	0.0000	4.5800	50.0000	0.0000	(0.4397)	(0.0469)	0.0000	3	(0.4866)	01/06/2025
300773.ZK	12/06/2024	SDB3260123519	1,600.00	2.8153	4,607.98	4,504.42	0.0000	4.5800	50.0000	0.0000	(1.7587)	(0.1877)	0.0000	3	(1.9464)	01/06/2025
300773.ZK	12/06/2024	SDB3260123519	2,400.00	2.8153	6,911.96	6,756.63	0.0000	4.5800	50.0000	0.0000	(2.6381)	(0.2815)	0.0000	3	(2.9196)	01/06/2025
300773.ZK	12/06/2024	SDB3260123519	1,300.00	2.8153	3,743.98	3,659.84	0.0000	4.5800	50.0000	0.0000	(1.4290)	(0.1525)	0.0000	3	(1.5814)	01/06/2025
300773.ZK	12/06/2024	SDB3260123519	3,900.00	2.8153	11,231.94	10,979.52	0.0000	4.5800	50.0000	0.0000	(4.2869)	(0.4575)	0.0000	3	(4.7443)	01/06/2025
300773.ZK	12/06/2024	SDB3260123519	4,800.00	2.8153	13,823.93	13,513.25	0.0000	4.5800	50.0000	0.0000	(5.2761)	(0.5631)	0.0000	3	(5.8392)	01/06/2025
300773.ZK	12/06/2024	SDB3260123519	1,700.00	2.8153	4,895.97	4,785.94	0.0000	4.5800	50.0000	0.0000	(1.8686)	(0.1994)	0.0000	3	(2.0680)	01/06/2025
300773.ZK	12/06/2024	SDB3260123519	1,100.00	2.8153	3,167.98	3,096.79	0.0000	4.5800	50.0000	0.0000	(1.2091)	(0.1290)	0.0000	3	(1.3381)	01/06/2025
300773.ZK	12/06/2024	SDB3260123519	400.00	2.8153	1,151.99	1,126.10	0.0000	4.5800	50.0000	0.0000	(0.4397)	(0.0469)	0.0000	3	(0.4866)	01/06/2025
300773.ZK	12/06/2024	SDB3260123519	1,200.00	2.8153	3,455.98	3,378.31	0.0000	4.5800	50.0000	0.0000	(1.3190)	(0.1408)	0.0000	3	(1.4598)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
LAKALA PAYMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300773.ZK	12/06/2024	SDB3260123519	100.00	2.8153	288.00	281.53	0.0000	4.5800	50.0000	0.0000	(0.1099)	(0.0117)	0.0000	3	(0.1216)	01/06/2025
300773.ZK	12/05/2024	SDB3260123519	900.00	2.8697	2,591.99	2,582.70	0.0000	4.5800	50.0000	0.0000	(0.3298)	(0.0359)	0.0000	1	(0.3656)	01/06/2025
300773.ZK	12/05/2024	SDB3260123519	8,100.00	2.8697	23,327.88	23,244.34	0.0000	4.5800	50.0000	0.0000	(2.9678)	(0.3228)	0.0000	1	(3.2907)	01/06/2025
300773.ZK	12/05/2024	SDB3260123519	300.00	2.8697	864.00	860.90	0.0000	4.5800	50.0000	0.0000	(0.1099)	(0.0120)	0.0000	1	(0.1219)	01/06/2025
300773.ZK	12/05/2024	SDB3260123519	400.00	2.8697	1,151.99	1,147.87	0.0000	4.5800	50.0000	0.0000	(0.1466)	(0.0159)	0.0000	1	(0.1625)	01/06/2025
300773.ZK	12/05/2024	SDB3260123519	7,800.00	2.8697	22,463.88	22,383.43	0.0000	4.5800	50.0000	0.0000	(2.8579)	(0.3109)	0.0000	1	(3.1688)	01/06/2025
300773.ZK	12/05/2024	SDB3260123519	300.00	2.8697	864.00	860.90	0.0000	4.5800	50.0000	0.0000	(0.1099)	(0.0120)	0.0000	1	(0.1219)	01/06/2025
300773.ZK	12/05/2024	SDB3260123519	1,600.00	2.8697	4,607.98	4,591.47	0.0000	4.5800	50.0000	0.0000	(0.5862)	(0.0638)	0.0000	1	(0.6500)	01/06/2025
300773.ZK	12/05/2024	SDB3260123519	7,900.00	2.8697	22,751.88	22,670.40	0.0000	4.5800	50.0000	0.0000	(2.8945)	(0.3149)	0.0000	1	(3.2094)	01/06/2025
300773.ZK	12/05/2024	SDB3260123519	200.00	2.8697	576.00	573.93	0.0000	4.5800	50.0000	0.0000	(0.0733)	(0.0080)	0.0000	1	(0.0813)	01/06/2025
300773.ZK	12/05/2024	SDB3260123519	1,700.00	2.8697	4,895.97	4,878.44	0.0000	4.5800	50.0000	0.0000	(0.6229)	(0.0678)	0.0000	1	(0.6906)	01/06/2025
300773.ZK	12/05/2024	SDB3260123519	2,300.00	2.8697	6,623.97	6,600.24	0.0000	4.5800	50.0000	0.0000	(0.8427)	(0.0917)	0.0000	1	(0.9344)	01/06/2025
300773.ZK	12/05/2024	SDB3260123519	2,000.00	2.8697	5,759.97	5,739.34	0.0000	4.5800	50.0000	0.0000	(0.7328)	(0.0797)	0.0000	1	(0.8125)	01/06/2025
300773.ZK	12/05/2024	SDB3260123519	5,300.00	2.8697	15,263.92	15,209.26	0.0000	4.5800	50.0000	0.0000	(1.9419)	(0.2112)	0.0000	1	(2.1531)	01/06/2025
300773.ZK	12/05/2024	SDB3260123519	3,400.00	2.8697	9,791.95	9,756.88	0.0000	4.5800	50.0000	0.0000	(1.2458)	(0.1355)	0.0000	1	(1.3813)	01/06/2025
300773.ZK	12/05/2024	SDB3260123519	1,100.00	2.8697	3,167.98	3,156.64	0.0000	4.5800	50.0000	0.0000	(0.4030)	(0.0438)	0.0000	1	(0.4469)	01/06/2025
300773.ZK	12/05/2024	SDB3260123519	200.00	2.8697	576.00	573.93	0.0000	4.5800	50.0000	0.0000	(0.0733)	(0.0080)	0.0000	1	(0.0813)	01/06/2025
300773.ZK	12/05/2024	SDB3260123519	100.00	2.8697	288.00	286.97	0.0000	4.5800	50.0000	0.0000	(0.0366)	(0.0040)	0.0000	1	(0.0406)	01/06/2025
300773.ZK	12/05/2024	SDB3260123519	1,900.00	2.8697	5,471.97	5,452.37	0.0000	4.5800	50.0000	0.0000	(0.6962)	(0.0757)	0.0000	1	(0.7719)	01/06/2025
300773.ZK	12/05/2024	SDB3260123519	400.00	2.8697	1,151.99	1,147.87	0.0000	4.5800	50.0000	0.0000	(0.1466)	(0.0159)	0.0000	1	(0.1625)	01/06/2025
300773.ZK	12/05/2024	SDB3260123519	1,600.00	2.8697	4,607.98	4,591.47	0.0000	4.5800	50.0000	0.0000	(0.5862)	(0.0638)	0.0000	1	(0.6500)	01/06/2025
300773.ZK	12/05/2024	SDB3260123519	2,400.00	2.8697	6,911.96	6,887.21	0.0000	4.5800	50.0000	0.0000	(0.8794)	(0.0957)	0.0000	1	(0.9750)	01/06/2025
300773.ZK	12/05/2024	SDB3260123519	1,300.00	2.8697	3,743.98	3,730.57	0.0000	4.5800	50.0000	0.0000	(0.4763)	(0.0518)	0.0000	1	(0.5281)	01/06/2025
300773.ZK	12/05/2024	SDB3260123519	3,900.00	2.8697	11,231.94	11,191.72	0.0000	4.5800	50.0000	0.0000	(1.4290)	(0.1554)	0.0000	1	(1.5844)	01/06/2025
300773.ZK	12/05/2024	SDB3260123519	4,800.00	2.8697	13,823.93	13,774.42	0.0000	4.5800	50.0000	0.0000	(1.7587)	(0.1913)	0.0000	1	(1.9500)	01/06/2025
300773.ZK	12/05/2024	SDB3260123519	1,700.00	2.8697	4,895.97	4,878.44	0.0000	4.5800	50.0000	0.0000	(0.6229)	(0.0678)	0.0000	1	(0.6906)	01/06/2025
300773.ZK	12/05/2024	SDB3260123519	1,100.00	2.8697	3,167.98	3,156.64	0.0000	4.5800	50.0000	0.0000	(0.4030)	(0.0438)	0.0000	1	(0.4469)	01/06/2025
300773.ZK	12/05/2024	SDB3260123519	400.00	2.8697	1,151.99	1,147.87	0.0000	4.5800	50.0000	0.0000	(0.1466)	(0.0159)	0.0000	1	(0.1625)	01/06/2025
300773.ZK	12/05/2024	SDB3260123519	1,200.00	2.8697	3,455.98	3,443.61	0.0000	4.5800	50.0000	0.0000	(0.4397)	(0.0478)	0.0000	1	(0.4875)	01/06/2025
300773.ZK	12/05/2024	SDB3260123519	100.00	2.8697	288.00	286.97	0.0000	4.5800	50.0000	0.0000	(0.0366)	(0.0040)	0.0000	1	(0.0406)	01/06/2025
300773.ZK	12/04/2024	SDB3260123519	900.00	2.8800	2,591.99	2,591.99	0.0000	4.5800	50.0000	0.0000	(0.3298)	(0.0360)	0.0000	1	(0.3658)	01/06/2025
300773.ZK	12/04/2024	SDB3260123519	8,100.00	2.8800	23,327.88	23,327.88	0.0000	4.5800	50.0000	0.0000	(2.9678)	(0.3240)	0.0000	1	(3.2918)	01/06/2025
300773.ZK	12/04/2024	SDB3260123519	300.00	2.8800	864.00	864.00	0.0000	4.5800	50.0000	0.0000	(0.1099)	(0.0120)	0.0000	1	(0.1219)	01/06/2025
300773.ZK	12/04/2024	SDB3260123519	400.00	2.8800	1,151.99	1,151.99	0.0000	4.5800	50.0000	0.0000	(0.1466)	(0.0160)	0.0000	1	(0.1626)	01/06/2025
300773.ZK	12/04/2024	SDB3260123519	7,800.00	2.8800	22,463.88	22,463.88	0.0000	4.5800	50.0000	0.0000	(2.8579)	(0.3120)	0.0000	1	(3.1699)	01/06/2025
300773.ZK	12/04/2024	SDB3260123519	300.00	2.8800	864.00	864.00	0.0000	4.5800	50.0000	0.0000	(0.1099)	(0.0120)	0.0000	1	(0.1219)	01/06/2025
300773.ZK	12/04/2024	SDB3260123519	1,600.00	2.8800	4,607.98	4,607.98	0.0000	4.5800	50.0000	0.0000	(0.5862)	(0.0640)	0.0000	1	(0.6502)	01/06/2025
300773.ZK	12/04/2024	SDB3260123519	7,900.00	2.8800	22,751.88	22,751.88	0.0000	4.5800	50.0000	0.0000	(2.8945)	(0.3160)	0.0000	1	(3.2105)	01/06/2025
300773.ZK	12/04/2024	SDB3260123519	200.00	2.8800	576.00	576.00	0.0000	4.5800	50.0000	0.0000	(0.0733)	(0.0080)	0.0000	1	(0.0813)	01/06/2025
300773.ZK	12/04/2024	SDB3260123519	1,700.00	2.8800	4,895.97	4,895.97	0.0000	4.5800	50.0000	0.0000	(0.6229)	(0.0680)	0.0000	1	(0.6909)	01/06/2025
300773.ZK	12/04/2024	SDB3260123519	2,300.00	2.8800	6,623.97	6,623.97	0.0000	4.5800	50.0000	0.0000	(0.8427)	(0.0920)	0.0000	1	(0.9347)	01/06/2025
300773.ZK	12/04/2024	SDB3260123519	2,000.00	2.8800	5,759.97	5,759.97	0.0000	4.5800	50.0000	0.0000	(0.7328)	(0.0800)	0.0000	1	(0.8128)	01/06/2025
300773.ZK	12/04/2024	SDB3260123519	5,300.00	2.8800	15,263.92	15,263.92	0.0000	4.5800	50.0000	0.0000	(1.9419)	(0.2120)	0.0000	1	(2.1539)	01/06/2025
300773.ZK	12/04/2024	SDB3260123519	3,400.00	2.8800	9,791.95	9,791.95	0.0000	4.5800	50.0000	0.0000	(1.2458)	(0.1360)	0.0000	1	(1.3818)	01/06/2025
300773.ZK	12/04/2024	SDB3260123519	1,100.00	2.8800	3,167.98	3,167.98	0.0000	4.5800	50.0000	0.0000	(0.4030)	(0.0440)	0.0000	1	(0.4470)	01/06/2025
300773.ZK	12/04/2024	SDB3260123519	200.00	2.8800	576.00	576.00	0.0000	4.5800	50.0000	0.0000	(0.0733)	(0.0080)	0.0000	1	(0.0813)	01/06/2025
300773.ZK	12/04/2024	SDB3260123519	100.00	2.8800	288.00	288.00	0.0000	4.5800	50.0000	0.0000	(0.0366)	(0.0040)	0.0000	1	(0.0406)	01/06/2025
300773.ZK	12/04/2024	SDB3260123519	1,900.00	2.8800	5,471.97	5,471.97	0.0000	4.5800	50.0000	0.0000	(0.6962)	(0.0760)	0.0000	1	(0.7722)	01/06/2025
300773.ZK	12/04/2024	SDB3260123519	400.00	2.8800	1,151.99	1,151.99	0.0000	4.5800	50.0000	0.0000	(0.1466)	(0.0160)	0.0000	1	(0.1626)	01/06/2025
300773.ZK	12/04/2024	SDB3260123519	1,600.00	2.8800	4,607.98	4,607.98	0.0000	4.5800	50.0000	0.0000	(0.5862)	(0.0640)	0.0000	1	(0.6502)	01/06/2025

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066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
LAKALA PAYMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300773.ZK	12/04/2024	SDB3260123519	2,400.00	2.8800	6,911.96	6,911.96	0.0000	4.5800	50.0000	0.0000	(0.8794)	(0.0960)	0.0000	1	(0.9754)	01/06/2025
300773.ZK	12/04/2024	SDB3260123519	1,300.00	2.8800	3,743.98	3,743.98	0.0000	4.5800	50.0000	0.0000	(0.4763)	(0.0520)	0.0000	1	(0.5283)	01/06/2025
300773.ZK	12/04/2024	SDB3260123519	3,900.00	2.8800	11,231.94	11,231.94	0.0000	4.5800	50.0000	0.0000	(1.4290)	(0.1560)	0.0000	1	(1.5850)	01/06/2025
300773.ZK	12/04/2024	SDB3260123519	4,800.00	2.8800	13,823.93	13,823.93	0.0000	4.5800	50.0000	0.0000	(1.7587)	(0.1920)	0.0000	1	(1.9507)	01/06/2025
300773.ZK	12/04/2024	SDB3260123519	1,700.00	2.8800	4,895.97	4,895.97	0.0000	4.5800	50.0000	0.0000	(0.6229)	(0.0680)	0.0000	1	(0.6909)	01/06/2025
300773.ZK	12/04/2024	SDB3260123519	1,100.00	2.8800	3,167.98	3,167.98	0.0000	4.5800	50.0000	0.0000	(0.4030)	(0.0440)	0.0000	1	(0.4470)	01/06/2025
300773.ZK	12/04/2024	SDB3260123519	400.00	2.8800	1,151.99	1,151.99	0.0000	4.5800	50.0000	0.0000	(0.1466)	(0.0160)	0.0000	1	(0.1626)	01/06/2025
300773.ZK	12/04/2024	SDB3260123519	1,200.00	2.8800	3,455.98	3,455.98	0.0000	4.5800	50.0000	0.0000	(0.4397)	(0.0480)	0.0000	1	(0.4877)	01/06/2025
300773.ZK	12/04/2024	SDB3260123519	100.00	2.8800	288.00	288.00	0.0000	4.5800	50.0000	0.0000	(0.0366)	(0.0040)	0.0000	1	(0.0406)	01/06/2025
TOTAL LAKALA PAYMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND												(756.7733)	(80.5835)	0.0000	(837.3569)	

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066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
LENS TECHNOLOGY CO. LTD. CMN CLASS A SERIES NORTHBOUND																
300433.ZK	01/03/2025	SDB3262055936	9,300.00	3.0672	26,539.66	28,525.34	0.0000	4.3300	50.0000	0.0000	(9.5764)	(1.1886)	0.0000	3	(10.7650)	01/06/2025
300433.ZK	01/03/2025	SDB3262055936	6,700.00	3.0672	19,119.97	20,550.51	0.0000	4.3300	50.0000	0.0000	(6.8991)	(0.8563)	0.0000	3	(7.7554)	01/06/2025
300433.ZK	01/03/2025	SDB3262055936	1,800.00	3.0672	5,136.71	5,521.03	0.0000	4.3300	50.0000	0.0000	(1.8535)	(0.2300)	0.0000	3	(2.0835)	01/06/2025
300433.ZK	01/03/2025	SDB3262055936	14,200.00	3.0672	40,522.92	43,554.82	0.0000	4.3300	50.0000	0.0000	(14.6220)	(1.8148)	0.0000	3	(16.4368)	01/06/2025
300433.ZK	01/03/2025	SDB3262055936	2,800.00	3.0672	7,990.44	8,588.27	0.0000	4.3300	50.0000	0.0000	(2.8832)	(0.3578)	0.0000	3	(3.2411)	01/06/2025
300433.ZK	01/03/2025	SDB3262055936	2,800.00	3.0672	7,990.44	8,588.27	0.0000	4.3300	50.0000	0.0000	(2.8832)	(0.3578)	0.0000	3	(3.2411)	01/06/2025
300433.ZK	01/03/2025	SDB3262055936	15,700.00	3.0672	44,803.51	48,155.68	0.0000	4.3300	50.0000	0.0000	(16.1666)	(2.0065)	0.0000	3	(18.1731)	01/06/2025
300433.ZK	01/03/2025	SDB3262055936	800.00	3.0672	2,282.98	2,453.79	0.0000	4.3300	50.0000	0.0000	(0.8238)	(0.1022)	0.0000	3	(0.9260)	01/06/2025
300433.ZK	01/03/2025	SDB3262055936	100.00	3.0672	285.37	306.72	0.0000	4.3300	50.0000	0.0000	(0.1030)	(0.0128)	0.0000	3	(0.1158)	01/06/2025
300433.ZK	01/03/2025	SDB3262055936	1,900.00	3.0672	5,422.08	5,827.76	0.0000	4.3300	50.0000	0.0000	(1.9565)	(0.2428)	0.0000	3	(2.1993)	01/06/2025
300433.ZK	01/03/2025	SDB3262055936	17,000.00	3.0672	48,513.36	52,143.10	0.0000	4.3300	50.0000	0.0000	(17.5052)	(2.1726)	0.0000	3	(19.6779)	01/06/2025
300433.ZK	01/03/2025	SDB3262055936	4,800.00	3.0672	13,697.89	14,722.76	0.0000	4.3300	50.0000	0.0000	(4.9427)	(0.6134)	0.0000	3	(5.5561)	01/06/2025
300433.ZK	01/03/2025	SDB3262055936	20,600.00	3.0672	58,786.78	63,185.16	0.0000	4.3300	50.0000	0.0000	(21.2122)	(2.6327)	0.0000	3	(23.8449)	01/06/2025
300433.ZK	01/02/2025	SDB3262055936	9,300.00	3.0068	26,539.66	27,963.22	0.0000	4.3300	50.0000	0.0000	(3.1921)	(0.3884)	0.0000	1	(3.5805)	01/06/2025
300433.ZK	01/02/2025	SDB3262055936	6,700.00	3.0068	19,119.97	20,145.55	0.0000	4.3300	50.0000	0.0000	(2.2997)	(0.2798)	0.0000	1	(2.5795)	01/06/2025
300433.ZK	01/02/2025	SDB3262055936	1,800.00	3.0068	5,136.71	5,412.24	0.0000	4.3300	50.0000	0.0000	(0.6178)	(0.0752)	0.0000	1	(0.6930)	01/06/2025
300433.ZK	01/02/2025	SDB3262055936	14,200.00	3.0068	40,522.92	42,696.53	0.0000	4.3300	50.0000	0.0000	(4.8740)	(0.5930)	0.0000	1	(5.4670)	01/06/2025
300433.ZK	01/02/2025	SDB3262055936	2,800.00	3.0068	7,990.44	8,419.03	0.0000	4.3300	50.0000	0.0000	(0.9611)	(0.1169)	0.0000	1	(1.0780)	01/06/2025
300433.ZK	01/02/2025	SDB3262055936	2,800.00	3.0068	7,990.44	8,419.03	0.0000	4.3300	50.0000	0.0000	(0.9611)	(0.1169)	0.0000	1	(1.0780)	01/06/2025
300433.ZK	01/02/2025	SDB3262055936	15,700.00	3.0068	44,803.51	47,206.73	0.0000	4.3300	50.0000	0.0000	(5.3889)	(0.6556)	0.0000	1	(6.0445)	01/06/2025
300433.ZK	01/02/2025	SDB3262055936	800.00	3.0068	2,282.98	2,405.44	0.0000	4.3300	50.0000	0.0000	(0.2746)	(0.0334)	0.0000	1	(0.3080)	01/06/2025
300433.ZK	01/02/2025	SDB3262055936	100.00	3.0068	285.37	300.68	0.0000	4.3300	50.0000	0.0000	(0.0343)	(0.0042)	0.0000	1	(0.0385)	01/06/2025
300433.ZK	01/02/2025	SDB3262055936	1,900.00	3.0068	5,422.08	5,712.92	0.0000	4.3300	50.0000	0.0000	(0.6522)	(0.0793)	0.0000	1	(0.7315)	01/06/2025
300433.ZK	01/02/2025	SDB3262055936	17,000.00	3.0068	48,513.36	51,115.57	0.0000	4.3300	50.0000	0.0000	(5.8351)	(0.7099)	0.0000	1	(6.5450)	01/06/2025
300433.ZK	01/02/2025	SDB3262055936	4,800.00	3.0068	13,697.89	14,432.63	0.0000	4.3300	50.0000	0.0000	(1.6476)	(0.2005)	0.0000	1	(1.8480)	01/06/2025
300433.ZK	01/02/2025	SDB3262055936	20,600.00	3.0068	58,786.78	61,940.04	0.0000	4.3300	50.0000	0.0000	(7.0707)	(0.8603)	0.0000	1	(7.9310)	01/06/2025
300433.ZK	12/31/2024	SDB3262055936	9,300.00	3.0777	26,539.66	28,623.03	0.0000	4.3300	50.0000	0.0000	(6.3843)	(0.7951)	0.0000	2	(7.1793)	01/06/2025
300433.ZK	12/31/2024	SDB3262055936	6,700.00	3.0777	19,119.97	20,620.89	0.0000	4.3300	50.0000	0.0000	(4.5994)	(0.5728)	0.0000	2	(5.1722)	01/06/2025
300433.ZK	12/31/2024	SDB3262055936	1,800.00	3.0777	5,136.71	5,539.94	0.0000	4.3300	50.0000	0.0000	(1.2357)	(0.1539)	0.0000	2	(1.3896)	01/06/2025
300433.ZK	12/31/2024	SDB3262055936	14,200.00	3.0777	40,522.92	43,703.98	0.0000	4.3300	50.0000	0.0000	(9.7480)	(1.2140)	0.0000	2	(10.9620)	01/06/2025
300433.ZK	12/31/2024	SDB3262055936	2,800.00	3.0777	7,990.44	8,617.69	0.0000	4.3300	50.0000	0.0000	(1.9221)	(0.2394)	0.0000	2	(2.1615)	01/06/2025
300433.ZK	12/31/2024	SDB3262055936	2,800.00	3.0777	7,990.44	8,617.69	0.0000	4.3300	50.0000	0.0000	(1.9221)	(0.2394)	0.0000	2	(2.1615)	01/06/2025
300433.ZK	12/31/2024	SDB3262055936	15,700.00	3.0777	44,803.51	48,320.60	0.0000	4.3300	50.0000	0.0000	(10.7777)	(1.3422)	0.0000	2	(12.1200)	01/06/2025
300433.ZK	12/31/2024	SDB3262055936	800.00	3.0777	2,282.98	2,462.20	0.0000	4.3300	50.0000	0.0000	(0.5492)	(0.0684)	0.0000	2	(0.6176)	01/06/2025
300433.ZK	12/31/2024	SDB3262055936	100.00	3.0777	285.37	307.77	0.0000	4.3300	50.0000	0.0000	(0.0686)	(0.0085)	0.0000	2	(0.0772)	01/06/2025
300433.ZK	12/31/2024	SDB3262055936	1,900.00	3.0777	5,422.08	5,847.72	0.0000	4.3300	50.0000	0.0000	(1.3043)	(0.1624)	0.0000	2	(1.4667)	01/06/2025
300433.ZK	12/31/2024	SDB3262055936	17,000.00	3.0777	48,513.36	52,321.67	0.0000	4.3300	50.0000	0.0000	(11.6702)	(1.4534)	0.0000	2	(13.1235)	01/06/2025
300433.ZK	12/31/2024	SDB3262055936	4,800.00	3.0777	13,697.89	14,773.18	0.0000	4.3300	50.0000	0.0000	(3.2951)	(0.4104)	0.0000	2	(3.7055)	01/06/2025
300433.ZK	12/31/2024	SDB3262055936	20,600.00	3.0777	58,786.78	63,401.55	0.0000	4.3300	50.0000	0.0000	(14.1415)	(1.7612)	0.0000	2	(15.9026)	01/06/2025
300433.ZK	12/30/2024	SDB3262055936	9,300.00	3.0348	26,539.66	28,223.29	0.0000	4.3300	50.0000	0.0000	(3.1921)	(0.3920)	0.0000	1	(3.5841)	01/06/2025
300433.ZK	12/30/2024	SDB3262055936	6,700.00	3.0348	19,119.97	20,332.91	0.0000	4.3300	50.0000	0.0000	(2.2997)	(0.2824)	0.0000	1	(2.5821)	01/06/2025
300433.ZK	12/30/2024	SDB3262055936	1,800.00	3.0348	5,136.71	5,462.57	0.0000	4.3300	50.0000	0.0000	(0.6178)	(0.0759)	0.0000	1	(0.6937)	01/06/2025
300433.ZK	12/30/2024	SDB3262055936	14,200.00	3.0348	40,522.92	43,093.62	0.0000	4.3300	50.0000	0.0000	(4.8740)	(0.5985)	0.0000	1	(5.4725)	01/06/2025
300433.ZK	12/30/2024	SDB3262055936	2,800.00	3.0348	7,990.44	8,497.33	0.0000	4.3300	50.0000	0.0000	(0.9611)	(0.1180)	0.0000	1	(1.0791)	01/06/2025
300433.ZK	12/30/2024	SDB3262055936	2,800.00	3.0348	7,990.44	8,497.33	0.0000	4.3300	50.0000	0.0000	(0.9611)	(0.1180)	0.0000	1	(1.0791)	01/06/2025
300433.ZK	12/30/2024	SDB3262055936	15,700.00	3.0348	44,803.51	47,645.76	0.0000	4.3300	50.0000	0.0000	(5.3889)	(0.6617)	0.0000	1	(6.0506)	01/06/2025
300433.ZK	12/30/2024	SDB3262055936	800.00	3.0348	2,282.98	2,427.81	0.0000	4.3300	50.0000	0.0000	(0.2746)	(0.0337)	0.0000	1	(0.3083)	01/06/2025
300433.ZK	12/30/2024	SDB3262055936	100.00	3.0348	285.37	303.48	0.0000	4.3300	50.0000	0.0000	(0.0343)	(0.0042)	0.0000	1	(0.0385)	01/06/2025
300433.ZK	12/30/2024	SDB3262055936	1,900.00	3.0348	5,422.08	5,766.05	0.0000	4.3300	50.0000	0.0000	(0.6522)	(0.0801)	0.0000	1	(0.7322)	01/06/2025
300433.ZK	12/30/2024	SDB3262055936	17,000.00	3.0348	48,513.36	51,590.95	0.0000	4.3300	50.0000	0.0000	(5.8351)	(0.7165)	0.0000	1	(6.5516)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
LENS TECHNOLOGY CO. LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300433.ZK	12/30/2024	SDB3262055936	4,800.00	3.0348	13,697.89	14,566.86	0.0000	4.3300	50.0000	0.0000	(1.6476)	(0.2023)	0.0000	1	(1.8499)	01/06/2025
300433.ZK	12/30/2024	SDB3262055936	20,600.00	3.0348	58,786.78	62,516.10	0.0000	4.3300	50.0000	0.0000	(0.8683)	(0.8683)	0.0000	1	(7.9390)	01/06/2025
300433.ZK	12/27/2024	SDB3262055936	9,300.00	3.1117	26,539.66	28,938.42	0.0000	4.3300	50.0000	0.0000	(9.5764)	(1.2058)	0.0000	3	(10.7822)	01/06/2025
300433.ZK	12/27/2024	SDB3262055936	6,700.00	3.1117	19,119.97	20,848.11	0.0000	4.3300	50.0000	0.0000	(6.8991)	(0.8687)	0.0000	3	(7.7678)	01/06/2025
300433.ZK	12/27/2024	SDB3262055936	1,800.00	3.1117	5,136.71	5,600.98	0.0000	4.3300	50.0000	0.0000	(1.8535)	(0.2334)	0.0000	3	(2.0869)	01/06/2025
300433.ZK	12/27/2024	SDB3262055936	14,200.00	3.1117	40,522.92	44,185.54	0.0000	4.3300	50.0000	0.0000	(14.6220)	(1.8411)	0.0000	3	(16.4631)	01/06/2025
300433.ZK	12/27/2024	SDB3262055936	2,800.00	3.1117	7,990.44	8,712.64	0.0000	4.3300	50.0000	0.0000	(2.8832)	(0.3630)	0.0000	3	(3.2462)	01/06/2025
300433.ZK	12/27/2024	SDB3262055936	2,800.00	3.1117	7,990.44	8,712.64	0.0000	4.3300	50.0000	0.0000	(2.8832)	(0.3630)	0.0000	3	(3.2462)	01/06/2025
300433.ZK	12/27/2024	SDB3262055936	15,700.00	3.1117	44,803.51	48,853.03	0.0000	4.3300	50.0000	0.0000	(16.1666)	(2.0355)	0.0000	3	(18.2021)	01/06/2025
300433.ZK	12/27/2024	SDB3262055936	800.00	3.1117	2,282.98	2,489.33	0.0000	4.3300	50.0000	0.0000	(0.8238)	(0.1037)	0.0000	3	(0.9275)	01/06/2025
300433.ZK	12/27/2024	SDB3262055936	100.00	3.1117	285.37	311.17	0.0000	4.3300	50.0000	0.0000	(0.1030)	(0.0130)	0.0000	3	(0.1159)	01/06/2025
300433.ZK	12/27/2024	SDB3262055936	1,900.00	3.1117	5,422.08	5,912.15	0.0000	4.3300	50.0000	0.0000	(1.9565)	(0.2463)	0.0000	3	(2.2028)	01/06/2025
300433.ZK	12/27/2024	SDB3262055936	17,000.00	3.1117	48,513.36	52,898.19	0.0000	4.3300	50.0000	0.0000	(17.5052)	(2.2041)	0.0000	3	(19.7093)	01/06/2025
300433.ZK	12/27/2024	SDB3262055936	4,800.00	3.1117	13,697.89	14,935.96	0.0000	4.3300	50.0000	0.0000	(4.9427)	(0.6223)	0.0000	3	(5.5650)	01/06/2025
300433.ZK	12/27/2024	SDB3262055936	20,600.00	3.1117	58,786.78	64,100.15	0.0000	4.3300	50.0000	0.0000	(21.2122)	(2.6708)	0.0000	3	(23.8831)	01/06/2025
300433.ZK	12/26/2024	SDB3262055936	9,300.00	3.1064	26,539.66	28,889.25	0.0000	4.3300	50.0000	0.0000	(3.1921)	(0.4012)	0.0000	1	(3.5934)	01/06/2025
300433.ZK	12/26/2024	SDB3262055936	6,700.00	3.1064	19,119.97	20,812.69	0.0000	4.3300	50.0000	0.0000	(2.2997)	(0.2891)	0.0000	1	(2.5888)	01/06/2025
300433.ZK	12/26/2024	SDB3262055936	1,800.00	3.1064	5,136.71	5,591.47	0.0000	4.3300	50.0000	0.0000	(0.6178)	(0.0777)	0.0000	1	(0.6955)	01/06/2025
300433.ZK	12/26/2024	SDB3262055936	4,700.00	3.1064	13,412.52	14,599.94	0.0000	4.3300	50.0000	0.0000	(1.6132)	(0.2028)	0.0000	1	(1.8160)	01/06/2025
300433.ZK	12/26/2024	SDB3262055936	14,200.00	3.1064	40,522.92	44,110.47	0.0000	4.3300	50.0000	0.0000	(4.8740)	(0.6126)	0.0000	1	(5.4867)	01/06/2025
300433.ZK	12/26/2024	SDB3262055936	2,800.00	3.1064	7,990.44	8,697.84	0.0000	4.3300	50.0000	0.0000	(0.9611)	(0.1208)	0.0000	1	(1.0819)	01/06/2025
300433.ZK	12/26/2024	SDB3262055936	2,800.00	3.1064	7,990.44	8,697.84	0.0000	4.3300	50.0000	0.0000	(0.9611)	(0.1208)	0.0000	1	(1.0819)	01/06/2025
300433.ZK	12/26/2024	SDB3262055936	15,700.00	3.1064	44,803.51	48,770.02	0.0000	4.3300	50.0000	0.0000	(5.3889)	(0.6774)	0.0000	1	(6.0662)	01/06/2025
300433.ZK	12/26/2024	SDB3262055936	800.00	3.1064	2,282.98	2,485.10	0.0000	4.3300	50.0000	0.0000	(0.2746)	(0.0345)	0.0000	1	(0.3091)	01/06/2025
300433.ZK	12/26/2024	SDB3262055936	100.00	3.1064	285.37	310.64	0.0000	4.3300	50.0000	0.0000	(0.0343)	(0.0043)	0.0000	1	(0.0386)	01/06/2025
300433.ZK	12/26/2024	SDB3262055936	1,900.00	3.1064	5,422.08	5,902.10	0.0000	4.3300	50.0000	0.0000	(0.6522)	(0.0820)	0.0000	1	(0.7341)	01/06/2025
300433.ZK	12/26/2024	SDB3262055936	17,000.00	3.1064	48,513.36	52,808.31	0.0000	4.3300	50.0000	0.0000	(5.8351)	(0.7334)	0.0000	1	(6.5685)	01/06/2025
300433.ZK	12/26/2024	SDB3262055936	4,800.00	3.1064	13,697.89	14,910.58	0.0000	4.3300	50.0000	0.0000	(1.6476)	(0.2071)	0.0000	1	(1.8546)	01/06/2025
300433.ZK	12/26/2024	SDB3262055936	20,600.00	3.1064	58,786.78	63,991.24	0.0000	4.3300	50.0000	0.0000	(7.0707)	(0.8888)	0.0000	1	(7.9595)	01/06/2025
300433.ZK	12/24/2024	SDB3262055936	9,300.00	3.1064	26,539.66	28,889.25	0.0000	4.3300	50.0000	0.0000	(6.3843)	(0.8025)	0.0000	2	(7.1867)	01/06/2025
300433.ZK	12/24/2024	SDB3262055936	6,700.00	3.1064	19,119.97	20,812.69	0.0000	4.3300	50.0000	0.0000	(4.5994)	(0.5781)	0.0000	2	(5.1775)	01/06/2025
300433.ZK	12/24/2024	SDB3262055936	1,800.00	3.1064	5,136.71	5,591.47	0.0000	4.3300	50.0000	0.0000	(1.2357)	(0.1553)	0.0000	2	(1.3910)	01/06/2025
300433.ZK	12/24/2024	SDB3262055936	4,700.00	3.1064	13,412.52	14,599.94	0.0000	4.3300	50.0000	0.0000	(3.2265)	(0.4056)	0.0000	2	(3.6320)	01/06/2025
300433.ZK	12/24/2024	SDB3262055936	14,200.00	3.1064	40,522.92	44,110.47	0.0000	4.3300	50.0000	0.0000	(9.7480)	(1.2253)	0.0000	2	(10.9733)	01/06/2025
300433.ZK	12/24/2024	SDB3262055936	2,800.00	3.1064	7,990.44	8,697.84	0.0000	4.3300	50.0000	0.0000	(1.9221)	(0.2416)	0.0000	2	(2.1638)	01/06/2025
300433.ZK	12/24/2024	SDB3262055936	2,800.00	3.1064	7,990.44	8,697.84	0.0000	4.3300	50.0000	0.0000	(1.9221)	(0.2416)	0.0000	2	(2.1638)	01/06/2025
300433.ZK	12/24/2024	SDB3262055936	15,700.00	3.1064	44,803.51	48,770.02	0.0000	4.3300	50.0000	0.0000	(10.7777)	(1.3547)	0.0000	2	(12.1325)	01/06/2025
300433.ZK	12/24/2024	SDB3262055936	800.00	3.1064	2,282.98	2,485.10	0.0000	4.3300	50.0000	0.0000	(0.5492)	(0.0690)	0.0000	2	(0.6182)	01/06/2025
300433.ZK	12/24/2024	SDB3262055936	100.00	3.1064	285.37	310.64	0.0000	4.3300	50.0000	0.0000	(0.0686)	(0.0086)	0.0000	2	(0.0773)	01/06/2025
300433.ZK	12/24/2024	SDB3262055936	1,900.00	3.1064	5,422.08	5,902.10	0.0000	4.3300	50.0000	0.0000	(1.3043)	(0.1639)	0.0000	2	(1.4683)	01/06/2025
300433.ZK	12/24/2024	SDB3262055936	17,000.00	3.1064	48,513.36	52,808.31	0.0000	4.3300	50.0000	0.0000	(11.6702)	(1.4669)	0.0000	2	(13.1371)	01/06/2025
300433.ZK	12/24/2024	SDB3262055936	4,800.00	3.1064	13,697.89	14,910.58	0.0000	4.3300	50.0000	0.0000	(3.2951)	(0.4142)	0.0000	2	(3.7093)	01/06/2025
300433.ZK	12/24/2024	SDB3262055936	20,600.00	3.1064	58,786.78	63,991.24	0.0000	4.3300	50.0000	0.0000	(14.1415)	(1.7775)	0.0000	2	(15.9190)	01/06/2025
300433.ZK	12/23/2024	SDB3262055936	9,300.00	3.0382	26,539.66	28,255.65	0.0000	4.3300	50.0000	0.0000	(3.1921)	(0.3924)	0.0000	1	(3.5846)	01/06/2025
300433.ZK	12/23/2024	SDB3262055936	6,700.00	3.0382	19,119.97	20,356.22	0.0000	4.3300	50.0000	0.0000	(2.2997)	(0.2827)	0.0000	1	(2.5824)	01/06/2025
300433.ZK	12/23/2024	SDB3262055936	1,800.00	3.0382	5,136.71	5,468.84	0.0000	4.3300	50.0000	0.0000	(0.6178)	(0.0760)	0.0000	1	(0.6938)	01/06/2025
300433.ZK	12/23/2024	SDB3262055936	4,700.00	3.0382	13,412.52	14,279.74	0.0000	4.3300	50.0000	0.0000	(1.6132)	(0.1983)	0.0000	1	(1.8116)	01/06/2025
300433.ZK	12/23/2024	SDB3262055936	14,200.00	3.0382	40,522.92	43,143.04	0.0000	4.3300	50.0000	0.0000	(4.8740)	(0.5992)	0.0000	1	(5.4732)	01/06/2025
300433.ZK	12/23/2024	SDB3262055936	2,800.00	3.0382	7,990.44	8,507.08	0.0000	4.3300	50.0000	0.0000	(0.9611)	(0.1182)	0.0000	1	(1.0792)	01/06/2025
300433.ZK	12/23/2024	SDB3262055936	2,800.00	3.0382	7,990.44	8,507.08	0.0000	4.3300	50.0000	0.0000	(0.9611)	(0.1182)	0.0000	1	(1.0792)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
LENS TECHNOLOGY CO. LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300433.ZK	12/23/2024	SDB3262055936	15,700.00	3.0382	44,803.51	47,700.40	0.0000	4.3300	50.0000	0.0000	(5.3889)	(0.6625)	0.0000	1	(6.0514)	01/06/2025
300433.ZK	12/23/2024	SDB3262055936	800.00	3.0382	2,282.98	2,430.59	0.0000	4.3300	50.0000	0.0000	(0.2746)	(0.0338)	0.0000	1	(0.3084)	01/06/2025
300433.ZK	12/23/2024	SDB3262055936	100.00	3.0382	285.37	303.82	0.0000	4.3300	50.0000	0.0000	(0.0343)	(0.0042)	0.0000	1	(0.0385)	01/06/2025
300433.ZK	12/23/2024	SDB3262055936	1,900.00	3.0382	5,422.08	5,772.66	0.0000	4.3300	50.0000	0.0000	(0.6522)	(0.0802)	0.0000	1	(0.7323)	01/06/2025
300433.ZK	12/23/2024	SDB3262055936	17,000.00	3.0382	48,513.36	51,650.11	0.0000	4.3300	50.0000	0.0000	(5.8351)	(0.7174)	0.0000	1	(6.5524)	01/06/2025
300433.ZK	12/23/2024	SDB3262055936	4,800.00	3.0382	13,697.89	14,583.56	0.0000	4.3300	50.0000	0.0000	(1.6476)	(0.2025)	0.0000	1	(1.8501)	01/06/2025
300433.ZK	12/23/2024	SDB3262055936	20,600.00	3.0382	58,786.78	62,587.79	0.0000	4.3300	50.0000	0.0000	(7.0707)	(0.8693)	0.0000	1	(7.9400)	01/06/2025
300433.ZK	12/20/2024	SDB3262055936	9,300.00	3.0239	26,539.66	28,122.49	0.0000	4.3300	50.0000	0.0000	(9.5764)	(1.1718)	0.0000	3	(10.7482)	01/06/2025
300433.ZK	12/20/2024	SDB3262055936	6,700.00	3.0239	19,119.97	20,260.29	0.0000	4.3300	50.0000	0.0000	(6.8991)	(0.8442)	0.0000	3	(7.7433)	01/06/2025
300433.ZK	12/20/2024	SDB3262055936	1,800.00	3.0239	5,136.71	5,443.06	0.0000	4.3300	50.0000	0.0000	(1.8535)	(0.2268)	0.0000	3	(2.0803)	01/06/2025
300433.ZK	12/20/2024	SDB3262055936	5,400.00	3.0239	15,410.13	16,329.19	0.0000	4.3300	50.0000	0.0000	(5.5605)	(0.6804)	0.0000	3	(6.2409)	01/06/2025
300433.ZK	12/20/2024	SDB3262055936	14,200.00	3.0239	40,522.92	42,939.72	0.0000	4.3300	50.0000	0.0000	(14.6220)	(1.7892)	0.0000	3	(16.4112)	01/06/2025
300433.ZK	12/20/2024	SDB3262055936	2,800.00	3.0239	7,990.44	8,466.99	0.0000	4.3300	50.0000	0.0000	(2.8832)	(0.3528)	0.0000	3	(3.2360)	01/06/2025
300433.ZK	12/20/2024	SDB3262055936	2,800.00	3.0239	7,990.44	8,466.99	0.0000	4.3300	50.0000	0.0000	(2.8832)	(0.3528)	0.0000	3	(3.2360)	01/06/2025
300433.ZK	12/20/2024	SDB3262055936	15,700.00	3.0239	44,803.51	47,475.61	0.0000	4.3300	50.0000	0.0000	(16.1666)	(1.9782)	0.0000	3	(18.1448)	01/06/2025
300433.ZK	12/20/2024	SDB3262055936	800.00	3.0239	2,282.98	2,419.14	0.0000	4.3300	50.0000	0.0000	(0.2388)	(0.1008)	0.0000	3	(0.9246)	01/06/2025
300433.ZK	12/20/2024	SDB3262055936	100.00	3.0239	285.37	302.39	0.0000	4.3300	50.0000	0.0000	(0.1030)	(0.0126)	0.0000	3	(0.1156)	01/06/2025
300433.ZK	12/20/2024	SDB3262055936	1,900.00	3.0239	5,422.08	5,745.46	0.0000	4.3300	50.0000	0.0000	(1.9565)	(0.2394)	0.0000	3	(2.1959)	01/06/2025
300433.ZK	12/20/2024	SDB3262055936	17,000.00	3.0239	48,513.36	51,406.71	0.0000	4.3300	50.0000	0.0000	(17.5052)	(2.1419)	0.0000	3	(19.6472)	01/06/2025
300433.ZK	12/20/2024	SDB3262055936	4,800.00	3.0239	13,697.89	14,514.84	0.0000	4.3300	50.0000	0.0000	(4.9427)	(0.6048)	0.0000	3	(5.5474)	01/06/2025
300433.ZK	12/20/2024	SDB3262055936	20,600.00	3.0239	58,786.78	62,292.83	0.0000	4.3300	50.0000	0.0000	(21.2122)	(2.5955)	0.0000	3	(23.8078)	01/06/2025
300433.ZK	12/19/2024	SDB3262055936	9,300.00	3.0176	26,539.66	28,063.29	0.0000	4.5800	50.0000	0.0000	(3.3764)	(0.3898)	0.0000	1	(3.7662)	01/06/2025
300433.ZK	12/19/2024	SDB3262055936	6,700.00	3.0176	19,119.97	20,217.64	0.0000	4.5800	50.0000	0.0000	(2.4325)	(0.2808)	0.0000	1	(2.7133)	01/06/2025
300433.ZK	12/19/2024	SDB3262055936	1,800.00	3.0176	5,136.71	5,431.60	0.0000	4.5800	50.0000	0.0000	(0.6535)	(0.0754)	0.0000	1	(0.7289)	01/06/2025
300433.ZK	12/19/2024	SDB3262055936	5,400.00	3.0176	15,410.13	16,294.81	0.0000	4.5800	50.0000	0.0000	(1.9605)	(0.2263)	0.0000	1	(2.1868)	01/06/2025
300433.ZK	12/19/2024	SDB3262055936	14,200.00	3.0176	40,522.92	42,849.32	0.0000	4.5800	50.0000	0.0000	(5.1554)	(0.5951)	0.0000	1	(5.7505)	01/06/2025
300433.ZK	12/19/2024	SDB3262055936	2,800.00	3.0176	7,990.44	8,449.16	0.0000	4.5800	50.0000	0.0000	(1.0166)	(0.1173)	0.0000	1	(1.1339)	01/06/2025
300433.ZK	12/19/2024	SDB3262055936	2,800.00	3.0176	7,990.44	8,449.16	0.0000	4.5800	50.0000	0.0000	(1.0166)	(0.1173)	0.0000	1	(1.1339)	01/06/2025
300433.ZK	12/19/2024	SDB3262055936	15,700.00	3.0176	44,803.51	47,375.66	0.0000	4.5800	50.0000	0.0000	(5.7000)	(0.6580)	0.0000	1	(6.3580)	01/06/2025
300433.ZK	12/19/2024	SDB3262055936	800.00	3.0176	2,282.98	2,414.05	0.0000	4.5800	50.0000	0.0000	(0.2904)	(0.0335)	0.0000	1	(0.3240)	01/06/2025
300433.ZK	12/19/2024	SDB3262055936	100.00	3.0176	285.37	301.76	0.0000	4.5800	50.0000	0.0000	(0.0363)	(0.0042)	0.0000	1	(0.0405)	01/06/2025
300433.ZK	12/19/2024	SDB3262055936	1,900.00	3.0176	5,422.08	5,733.36	0.0000	4.5800	50.0000	0.0000	(0.6898)	(0.0796)	0.0000	1	(0.7694)	01/06/2025
300433.ZK	12/19/2024	SDB3262055936	17,000.00	3.0176	48,513.36	51,298.49	0.0000	4.5800	50.0000	0.0000	(6.1720)	(0.7125)	0.0000	1	(6.8845)	01/06/2025
300433.ZK	12/19/2024	SDB3262055936	4,800.00	3.0176	13,697.89	14,484.28	0.0000	4.5800	50.0000	0.0000	(1.7427)	(0.2012)	0.0000	1	(1.9438)	01/06/2025
300433.ZK	12/19/2024	SDB3262055936	20,600.00	3.0176	58,786.78	62,161.69	0.0000	4.5800	50.0000	0.0000	(7.4790)	(0.8634)	0.0000	1	(8.3423)	01/06/2025
300433.ZK	12/18/2024	SDB3262055936	9,300.00	3.0156	26,539.66	28,045.53	0.0000	4.5800	50.0000	0.0000	(3.3764)	(0.3895)	0.0000	1	(3.7660)	01/06/2025
300433.ZK	12/18/2024	SDB3262055936	6,700.00	3.0156	19,119.97	20,204.84	0.0000	4.5800	50.0000	0.0000	(2.4325)	(0.2806)	0.0000	1	(2.7131)	01/06/2025
300433.ZK	12/18/2024	SDB3262055936	1,800.00	3.0156	5,136.71	5,428.17	0.0000	4.5800	50.0000	0.0000	(0.6535)	(0.0754)	0.0000	1	(0.7289)	01/06/2025
300433.ZK	12/18/2024	SDB3262055936	5,400.00	3.0156	15,410.13	16,284.50	0.0000	4.5800	50.0000	0.0000	(1.9605)	(0.2262)	0.0000	1	(2.1867)	01/06/2025
300433.ZK	12/18/2024	SDB3262055936	14,200.00	3.0156	40,522.92	42,822.20	0.0000	4.5800	50.0000	0.0000	(5.1554)	(0.5948)	0.0000	1	(5.7502)	01/06/2025
300433.ZK	12/18/2024	SDB3262055936	2,800.00	3.0156	7,990.44	8,443.81	0.0000	4.5800	50.0000	0.0000	(1.0166)	(0.1173)	0.0000	1	(1.1338)	01/06/2025
300433.ZK	12/18/2024	SDB3262055936	2,800.00	3.0156	7,990.44	8,443.81	0.0000	4.5800	50.0000	0.0000	(1.0166)	(0.1173)	0.0000	1	(1.1338)	01/06/2025
300433.ZK	12/18/2024	SDB3262055936	15,700.00	3.0156	44,803.51	47,345.67	0.0000	4.5800	50.0000	0.0000	(5.7000)	(0.6576)	0.0000	1	(6.3576)	01/06/2025
300433.ZK	12/18/2024	SDB3262055936	800.00	3.0156	2,282.98	2,412.52	0.0000	4.5800	50.0000	0.0000	(0.2904)	(0.0335)	0.0000	1	(0.3240)	01/06/2025
300433.ZK	12/18/2024	SDB3262055936	100.00	3.0156	285.37	301.56	0.0000	4.5800	50.0000	0.0000	(0.0363)	(0.0042)	0.0000	1	(0.0405)	01/06/2025
300433.ZK	12/18/2024	SDB3262055936	1,900.00	3.0156	5,422.08	5,729.73	0.0000	4.5800	50.0000	0.0000	(0.6898)	(0.0796)	0.0000	1	(0.7694)	01/06/2025
300433.ZK	12/18/2024	SDB3262055936	17,000.00	3.0156	48,513.36	51,266.02	0.0000	4.5800	50.0000	0.0000	(6.1720)	(0.7120)	0.0000	1	(6.8840)	01/06/2025
300433.ZK	12/18/2024	SDB3262055936	4,800.00	3.0156	13,697.89	14,475.11	0.0000	4.5800	50.0000	0.0000	(1.7427)	(0.2010)	0.0000	1	(1.9437)	01/06/2025
300433.ZK	12/18/2024	SDB3262055936	20,600.00	3.0156	58,786.78	62,122.35	0.0000	4.5800	50.0000	0.0000	(7.4790)	(0.8628)	0.0000	1	(8.3418)	01/06/2025
300433.ZK	12/17/2024	SDB3262055936	9,300.00	3.0704	26,539.66	28,554.74	0.0000	4.5800	50.0000	0.0000	(3.3764)	(0.3966)	0.0000	1	(3.7730)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
LENS TECHNOLOGY CO. LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300433.ZK	12/17/2024	SDB3262055936	6,700.00	3.0704	19,119.97	20,571.69	0.0000	4.5800	50.0000	0.0000	(2.4325)	(0.2857)	0.0000	1	(2.7182)	01/06/2025
300433.ZK	12/17/2024	SDB3262055936	1,800.00	3.0704	5,136.71	5,526.72	0.0000	4.5800	50.0000	0.0000	(0.6535)	(0.0768)	0.0000	1	(0.7303)	01/06/2025
300433.ZK	12/17/2024	SDB3262055936	5,400.00	3.0704	15,410.13	16,580.17	0.0000	4.5800	50.0000	0.0000	(1.9605)	(0.2303)	0.0000	1	(2.1908)	01/06/2025
300433.ZK	12/17/2024	SDB3262055936	14,200.00	3.0704	40,522.92	43,599.71	0.0000	4.5800	50.0000	0.0000	(5.1554)	(0.6056)	0.0000	1	(5.7610)	01/06/2025
300433.ZK	12/17/2024	SDB3262055936	2,800.00	3.0704	7,990.44	8,597.13	0.0000	4.5800	50.0000	0.0000	(1.0166)	(0.1194)	0.0000	1	(1.1360)	01/06/2025
300433.ZK	12/17/2024	SDB3262055936	2,800.00	3.0704	7,990.44	8,597.13	0.0000	4.5800	50.0000	0.0000	(1.0166)	(0.1194)	0.0000	1	(1.1360)	01/06/2025
300433.ZK	12/17/2024	SDB3262055936	15,700.00	3.0704	44,803.51	48,205.31	0.0000	4.5800	50.0000	0.0000	(5.7000)	(0.6695)	0.0000	1	(6.3695)	01/06/2025
300433.ZK	12/17/2024	SDB3262055936	800.00	3.0704	2,282.98	2,456.32	0.0000	4.5800	50.0000	0.0000	(0.2904)	(0.0341)	0.0000	1	(0.3246)	01/06/2025
300433.ZK	12/17/2024	SDB3262055936	100.00	3.0704	285.37	307.04	0.0000	4.5800	50.0000	0.0000	(0.0363)	(0.0043)	0.0000	1	(0.0406)	01/06/2025
300433.ZK	12/17/2024	SDB3262055936	1,900.00	3.0704	5,422.08	5,833.76	0.0000	4.5800	50.0000	0.0000	(0.6898)	(0.0810)	0.0000	1	(0.7708)	01/06/2025
300433.ZK	12/17/2024	SDB3262055936	17,000.00	3.0704	48,513.36	52,196.83	0.0000	4.5800	50.0000	0.0000	(6.1720)	(0.7250)	0.0000	1	(6.8969)	01/06/2025
300433.ZK	12/17/2024	SDB3262055936	4,800.00	3.0704	13,697.89	14,737.93	0.0000	4.5800	50.0000	0.0000	(1.7427)	(0.2047)	0.0000	1	(1.9474)	01/06/2025
300433.ZK	12/17/2024	SDB3262055936	20,600.00	3.0704	58,786.78	63,250.28	0.0000	4.5800	50.0000	0.0000	(7.4790)	(0.8785)	0.0000	1	(8.3575)	01/06/2025
300433.ZK	12/16/2024	SDB3262055936	9,300.00	3.0910	26,539.66	28,745.91	0.0000	4.5800	50.0000	0.0000	(3.3764)	(0.3992)	0.0000	1	(3.7757)	01/06/2025
300433.ZK	12/16/2024	SDB3262055936	6,700.00	3.0910	19,119.97	20,709.42	0.0000	4.5800	50.0000	0.0000	(2.4325)	(0.2876)	0.0000	1	(2.7201)	01/06/2025
300433.ZK	12/16/2024	SDB3262055936	1,800.00	3.0910	5,136.71	5,563.72	0.0000	4.5800	50.0000	0.0000	(0.6535)	(0.0773)	0.0000	1	(0.7308)	01/06/2025
300433.ZK	12/16/2024	SDB3262055936	6,000.00	3.0910	17,122.36	18,545.75	0.0000	4.5800	50.0000	0.0000	(2.1783)	(0.2576)	0.0000	1	(2.4359)	01/06/2025
300433.ZK	12/16/2024	SDB3262055936	14,200.00	3.0910	40,522.92	43,891.60	0.0000	4.5800	50.0000	0.0000	(5.1554)	(0.6096)	0.0000	1	(5.7650)	01/06/2025
300433.ZK	12/16/2024	SDB3262055936	2,800.00	3.0910	7,990.44	8,654.68	0.0000	4.5800	50.0000	0.0000	(1.0166)	(0.1202)	0.0000	1	(1.1368)	01/06/2025
300433.ZK	12/16/2024	SDB3262055936	2,800.00	3.0910	7,990.44	8,654.68	0.0000	4.5800	50.0000	0.0000	(1.0166)	(0.1202)	0.0000	1	(1.1368)	01/06/2025
300433.ZK	12/16/2024	SDB3262055936	15,700.00	3.0910	44,803.51	48,528.04	0.0000	4.5800	50.0000	0.0000	(5.7000)	(0.6740)	0.0000	1	(6.3740)	01/06/2025
300433.ZK	12/16/2024	SDB3262055936	800.00	3.0910	2,282.98	2,472.77	0.0000	4.5800	50.0000	0.0000	(0.2904)	(0.0343)	0.0000	1	(0.3248)	01/06/2025
300433.ZK	12/16/2024	SDB3262055936	100.00	3.0910	285.37	309.10	0.0000	4.5800	50.0000	0.0000	(0.0363)	(0.0043)	0.0000	1	(0.0406)	01/06/2025
300433.ZK	12/16/2024	SDB3262055936	1,900.00	3.0910	5,422.08	5,872.82	0.0000	4.5800	50.0000	0.0000	(0.6898)	(0.0816)	0.0000	1	(0.7714)	01/06/2025
300433.ZK	12/16/2024	SDB3262055936	17,000.00	3.0910	48,513.36	52,546.29	0.0000	4.5800	50.0000	0.0000	(6.1720)	(0.7298)	0.0000	1	(6.9018)	01/06/2025
300433.ZK	12/16/2024	SDB3262055936	4,800.00	3.0910	13,697.89	14,836.60	0.0000	4.5800	50.0000	0.0000	(1.7427)	(0.2061)	0.0000	1	(1.9487)	01/06/2025
300433.ZK	12/16/2024	SDB3262055936	20,600.00	3.0910	58,786.78	63,673.73	0.0000	4.5800	50.0000	0.0000	(7.4790)	(0.8844)	0.0000	1	(8.3633)	01/06/2025
300433.ZK	12/13/2024	SDB3262055936	9,300.00	3.0550	26,539.66	28,411.94	0.0000	4.5800	50.0000	0.0000	(10.1293)	(1.1838)	0.0000	3	(11.3131)	01/06/2025
300433.ZK	12/13/2024	SDB3262055936	6,700.00	3.0550	19,119.97	20,468.81	0.0000	4.5800	50.0000	0.0000	(7.2975)	(0.8529)	0.0000	3	(8.1503)	01/06/2025
300433.ZK	12/13/2024	SDB3262055936	1,800.00	3.0550	5,136.71	5,499.08	0.0000	4.5800	50.0000	0.0000	(1.9605)	(0.2291)	0.0000	3	(2.1896)	01/06/2025
300433.ZK	12/13/2024	SDB3262055936	9,000.00	3.0550	25,683.54	27,495.42	0.0000	4.5800	50.0000	0.0000	(8.8026)	(1.1456)	0.0000	3	(10.9482)	01/06/2025
300433.ZK	12/13/2024	SDB3262055936	14,200.00	3.0550	40,522.92	43,381.67	0.0000	4.5800	50.0000	0.0000	(15.4662)	(1.8076)	0.0000	3	(17.2738)	01/06/2025
300433.ZK	12/13/2024	SDB3262055936	2,800.00	3.0550	7,990.44	8,554.13	0.0000	4.5800	50.0000	0.0000	(3.0497)	(0.3564)	0.0000	3	(3.4061)	01/06/2025
300433.ZK	12/13/2024	SDB3262055936	2,800.00	3.0550	7,990.44	8,554.13	0.0000	4.5800	50.0000	0.0000	(3.0497)	(0.3564)	0.0000	3	(3.4061)	01/06/2025
300433.ZK	12/13/2024	SDB3262055936	15,700.00	3.0550	44,803.51	47,964.24	0.0000	4.5800	50.0000	0.0000	(17.1000)	(1.9985)	0.0000	3	(19.0985)	01/06/2025
300433.ZK	12/13/2024	SDB3262055936	800.00	3.0550	2,282.98	2,444.04	0.0000	4.5800	50.0000	0.0000	(0.8713)	(0.1018)	0.0000	3	(0.9732)	01/06/2025
300433.ZK	12/13/2024	SDB3262055936	100.00	3.0550	285.37	305.50	0.0000	4.5800	50.0000	0.0000	(0.1089)	(0.0127)	0.0000	3	(0.1216)	01/06/2025
300433.ZK	12/13/2024	SDB3262055936	1,900.00	3.0550	5,422.08	5,804.59	0.0000	4.5800	50.0000	0.0000	(2.0694)	(0.2419)	0.0000	3	(2.3113)	01/06/2025
300433.ZK	12/13/2024	SDB3262055936	17,000.00	3.0550	48,513.36	51,935.80	0.0000	4.5800	50.0000	0.0000	(18.5159)	(2.1640)	0.0000	3	(20.6799)	01/06/2025
300433.ZK	12/13/2024	SDB3262055936	4,800.00	3.0550	13,697.89	14,664.23	0.0000	4.5800	50.0000	0.0000	(5.2280)	(0.6110)	0.0000	3	(5.8390)	01/06/2025
300433.ZK	12/13/2024	SDB3262055936	20,600.00	3.0550	58,786.78	62,933.97	0.0000	4.5800	50.0000	0.0000	(22.4370)	(2.6222)	0.0000	3	(25.0592)	01/06/2025
300433.ZK	12/12/2024	SDB3262055936	9,300.00	2.9760	26,539.66	27,676.67	0.0000	4.5800	50.0000	0.0000	(3.3764)	(0.3844)	0.0000	1	(3.7608)	01/06/2025
300433.ZK	12/12/2024	SDB3262055936	6,700.00	2.9760	19,119.97	19,939.11	0.0000	4.5800	50.0000	0.0000	(2.4325)	(0.2769)	0.0000	1	(2.7094)	01/06/2025
300433.ZK	12/12/2024	SDB3262055936	1,800.00	2.9760	5,136.71	5,356.77	0.0000	4.5800	50.0000	0.0000	(0.6535)	(0.0744)	0.0000	1	(0.7279)	01/06/2025
300433.ZK	12/12/2024	SDB3262055936	9,000.00	2.9760	25,683.54	26,783.87	0.0000	4.5800	50.0000	0.0000	(3.2675)	(0.3720)	0.0000	1	(3.6395)	01/06/2025
300433.ZK	12/12/2024	SDB3262055936	14,200.00	2.9760	40,522.92	42,259.00	0.0000	4.5800	50.0000	0.0000	(5.1554)	(0.5869)	0.0000	1	(5.7423)	01/06/2025
300433.ZK	12/12/2024	SDB3262055936	2,800.00	2.9760	7,990.44	8,332.76	0.0000	4.5800	50.0000	0.0000	(1.0166)	(0.1157)	0.0000	1	(1.1323)	01/06/2025
300433.ZK	12/12/2024	SDB3262055936	2,800.00	2.9760	7,990.44	8,332.76	0.0000	4.5800	50.0000	0.0000	(1.0166)	(0.1157)	0.0000	1	(1.1323)	01/06/2025
300433.ZK	12/12/2024	SDB3262055936	15,700.00	2.9760	44,803.51	46,722.98	0.0000	4.5800	50.0000	0.0000	(5.7000)	(0.6489)	0.0000	1	(6.3489)	01/06/2025
300433.ZK	12/12/2024	SDB3262055936	800.00	2.9760	2,282.98	2,380.79	0.0000	4.5800	50.0000	0.0000	(0.2904)	(0.0331)	0.0000	1	(0.3235)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
LENS TECHNOLOGY CO. LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300433.ZK	12/12/2024	SDB3262055936	100.00	2.9760	285.37	297.60	0.0000	4.5800	50.0000	0.0000	(0.0363)	(0.0041)	0.0000	1	(0.0404)	01/06/2025
300433.ZK	12/12/2024	SDB3262055936	1,900.00	2.9760	5,422.08	5,654.37	0.0000	4.5800	50.0000	0.0000	(0.6898)	(0.0785)	0.0000	1	(0.7683)	01/06/2025
300433.ZK	12/12/2024	SDB3262055936	17,000.00	2.9760	48,513.36	50,591.76	0.0000	4.5800	50.0000	0.0000	(6.1720)	(0.7027)	0.0000	1	(6.8746)	01/06/2025
300433.ZK	12/12/2024	SDB3262055936	4,800.00	2.9760	13,697.89	14,284.73	0.0000	4.5800	50.0000	0.0000	(1.7427)	(0.1984)	0.0000	1	(1.9411)	01/06/2025
300433.ZK	12/12/2024	SDB3262055936	20,600.00	2.9760	58,786.78	61,305.31	0.0000	4.5800	50.0000	0.0000	(7.4790)	(0.8515)	0.0000	1	(8.3304)	01/06/2025
300433.ZK	12/11/2024	SDB3262055936	9,300.00	3.0220	26,539.66	28,104.99	0.0000	4.5800	50.0000	0.0000	(3.3764)	(0.3903)	0.0000	1	(3.7668)	01/06/2025
300433.ZK	12/11/2024	SDB3262055936	6,700.00	3.0220	19,119.97	20,247.68	0.0000	4.5800	50.0000	0.0000	(2.4325)	(0.2812)	0.0000	1	(2.7137)	01/06/2025
300433.ZK	12/11/2024	SDB3262055936	100.00	3.0220	285.37	302.20	0.0000	4.5800	50.0000	0.0000	(0.0363)	(0.0042)	0.0000	1	(0.0405)	01/06/2025
300433.ZK	12/11/2024	SDB3262055936	1,800.00	3.0220	5,136.71	5,439.68	0.0000	4.5800	50.0000	0.0000	(0.6535)	(0.0756)	0.0000	1	(0.7291)	01/06/2025
300433.ZK	12/11/2024	SDB3262055936	17,400.00	3.0220	49,654.85	52,583.53	0.0000	4.5800	50.0000	0.0000	(6.3172)	(0.7303)	0.0000	1	(7.0475)	01/06/2025
300433.ZK	12/11/2024	SDB3262055936	14,200.00	3.0220	40,522.92	42,913.00	0.0000	4.5800	50.0000	0.0000	(5.1554)	(0.5960)	0.0000	1	(5.7514)	01/06/2025
300433.ZK	12/11/2024	SDB3262055936	2,800.00	3.0220	7,990.44	8,461.72	0.0000	4.5800	50.0000	0.0000	(1.0166)	(0.1175)	0.0000	1	(1.1341)	01/06/2025
300433.ZK	12/11/2024	SDB3262055936	2,800.00	3.0220	7,990.44	8,461.72	0.0000	4.5800	50.0000	0.0000	(1.0166)	(0.1175)	0.0000	1	(1.1341)	01/06/2025
300433.ZK	12/11/2024	SDB3262055936	15,700.00	3.0220	44,803.51	47,446.06	0.0000	4.5800	50.0000	0.0000	(5.7000)	(0.6590)	0.0000	1	(6.3590)	01/06/2025
300433.ZK	12/11/2024	SDB3262055936	800.00	3.0220	2,282.98	2,417.63	0.0000	4.5800	50.0000	0.0000	(0.2904)	(0.0336)	0.0000	1	(0.3240)	01/06/2025
300433.ZK	12/11/2024	SDB3262055936	100.00	3.0220	285.37	302.20	0.0000	4.5800	50.0000	0.0000	(0.0363)	(0.0042)	0.0000	1	(0.0405)	01/06/2025
300433.ZK	12/11/2024	SDB3262055936	1,900.00	3.0220	5,422.08	5,741.88	0.0000	4.5800	50.0000	0.0000	(0.6898)	(0.0797)	0.0000	1	(0.7696)	01/06/2025
300433.ZK	12/11/2024	SDB3262055936	17,000.00	3.0220	48,513.36	51,374.71	0.0000	4.5800	50.0000	0.0000	(6.1720)	(0.7135)	0.0000	1	(6.8855)	01/06/2025
300433.ZK	12/11/2024	SDB3262055936	8,900.00	3.0220	25,398.17	26,896.17	0.0000	4.5800	50.0000	0.0000	(3.2312)	(0.3736)	0.0000	1	(3.6048)	01/06/2025
300433.ZK	12/11/2024	SDB3262055936	2,400.00	3.0220	6,848.94	7,252.90	0.0000	4.5800	50.0000	0.0000	(0.8713)	(0.1007)	0.0000	1	(0.9721)	01/06/2025
300433.ZK	12/11/2024	SDB3262055936	4,800.00	3.0220	13,697.89	14,505.80	0.0000	4.5800	50.0000	0.0000	(1.7427)	(0.2015)	0.0000	1	(1.9441)	01/06/2025
300433.ZK	12/11/2024	SDB3262055936	20,600.00	3.0220	58,786.78	62,254.07	0.0000	4.5800	50.0000	0.0000	(7.4790)	(0.8646)	0.0000	1	(8.3436)	01/06/2025
300433.ZK	12/10/2024	SDB3262055936	9,300.00	2.9070	26,539.66	27,034.89	0.0000	4.5800	50.0000	0.0000	(3.3764)	(0.3755)	0.0000	1	(3.7519)	01/06/2025
300433.ZK	12/10/2024	SDB3262055936	6,700.00	2.9070	19,119.97	19,476.75	0.0000	4.5800	50.0000	0.0000	(2.4325)	(0.2705)	0.0000	1	(2.7030)	01/06/2025
300433.ZK	12/10/2024	SDB3262055936	100.00	2.9070	285.37	290.70	0.0000	4.5800	50.0000	0.0000	(0.0363)	(0.0040)	0.0000	1	(0.0403)	01/06/2025
300433.ZK	12/10/2024	SDB3262055936	1,800.00	2.9070	5,136.71	5,232.56	0.0000	4.5800	50.0000	0.0000	(0.6535)	(0.0727)	0.0000	1	(0.7262)	01/06/2025
300433.ZK	12/10/2024	SDB3262055936	17,400.00	2.9070	49,654.85	50,581.40	0.0000	4.5800	50.0000	0.0000	(6.3172)	(0.7025)	0.0000	1	(7.0197)	01/06/2025
300433.ZK	12/10/2024	SDB3262055936	14,200.00	2.9070	40,522.92	41,279.07	0.0000	4.5800	50.0000	0.0000	(5.1554)	(0.5733)	0.0000	1	(5.7287)	01/06/2025
300433.ZK	12/10/2024	SDB3262055936	2,800.00	2.9070	7,990.44	8,139.54	0.0000	4.5800	50.0000	0.0000	(1.0166)	(0.1130)	0.0000	1	(1.1296)	01/06/2025
300433.ZK	12/10/2024	SDB3262055936	2,800.00	2.9070	7,990.44	8,139.54	0.0000	4.5800	50.0000	0.0000	(1.0166)	(0.1130)	0.0000	1	(1.1296)	01/06/2025
300433.ZK	12/10/2024	SDB3262055936	15,700.00	2.9070	44,803.51	46,639.54	0.0000	4.5800	50.0000	0.0000	(5.7000)	(0.6339)	0.0000	1	(6.3339)	01/06/2025
300433.ZK	12/10/2024	SDB3262055936	800.00	2.9070	2,282.98	2,325.58	0.0000	4.5800	50.0000	0.0000	(0.2904)	(0.0323)	0.0000	1	(0.3227)	01/06/2025
300433.ZK	12/10/2024	SDB3262055936	100.00	2.9070	285.37	290.70	0.0000	4.5800	50.0000	0.0000	(0.0363)	(0.0040)	0.0000	1	(0.0403)	01/06/2025
300433.ZK	12/10/2024	SDB3262055936	1,900.00	2.9070	5,422.08	5,523.26	0.0000	4.5800	50.0000	0.0000	(0.6898)	(0.0767)	0.0000	1	(0.7665)	01/06/2025
300433.ZK	12/10/2024	SDB3262055936	17,000.00	2.9070	48,513.36	49,418.61	0.0000	4.5800	50.0000	0.0000	(6.1720)	(0.6864)	0.0000	1	(6.8583)	01/06/2025
300433.ZK	12/10/2024	SDB3262055936	8,900.00	2.9070	25,398.17	25,872.10	0.0000	4.5800	50.0000	0.0000	(3.2312)	(0.3593)	0.0000	1	(3.5905)	01/06/2025
300433.ZK	12/10/2024	SDB3262055936	2,400.00	2.9070	6,848.94	6,976.74	0.0000	4.5800	50.0000	0.0000	(0.8713)	(0.0969)	0.0000	1	(0.9682)	01/06/2025
300433.ZK	12/10/2024	SDB3262055936	4,800.00	2.9070	13,697.89	13,953.49	0.0000	4.5800	50.0000	0.0000	(1.7427)	(0.1938)	0.0000	1	(1.9365)	01/06/2025
300433.ZK	12/10/2024	SDB3262055936	20,600.00	2.9070	58,786.78	59,883.73	0.0000	4.5800	50.0000	0.0000	(7.4790)	(0.8317)	0.0000	1	(8.3107)	01/06/2025
300433.ZK	12/09/2024	SDB3262055936	9,300.00	2.9375	26,539.66	27,319.15	0.0000	4.5800	50.0000	0.0000	(3.3764)	(0.3794)	0.0000	1	(3.7559)	01/06/2025
300433.ZK	12/09/2024	SDB3262055936	6,700.00	2.9375	19,119.97	19,681.54	0.0000	4.5800	50.0000	0.0000	(2.4325)	(0.2734)	0.0000	1	(2.7058)	01/06/2025
300433.ZK	12/09/2024	SDB3262055936	100.00	2.9375	285.37	293.75	0.0000	4.5800	50.0000	0.0000	(0.0363)	(0.0041)	0.0000	1	(0.0404)	01/06/2025
300433.ZK	12/09/2024	SDB3262055936	1,800.00	2.9375	5,136.71	5,287.58	0.0000	4.5800	50.0000	0.0000	(0.6535)	(0.0734)	0.0000	1	(0.7269)	01/06/2025
300433.ZK	12/09/2024	SDB3262055936	17,400.00	2.9375	49,654.85	51,113.25	0.0000	4.5800	50.0000	0.0000	(6.3172)	(0.7099)	0.0000	1	(7.0271)	01/06/2025
300433.ZK	12/09/2024	SDB3262055936	14,200.00	2.9375	40,522.92	41,713.11	0.0000	4.5800	50.0000	0.0000	(5.1554)	(0.5793)	0.0000	1	(5.7348)	01/06/2025
300433.ZK	12/09/2024	SDB3262055936	2,800.00	2.9375	7,990.44	8,225.12	0.0000	4.5800	50.0000	0.0000	(1.0166)	(0.1142)	0.0000	1	(1.1308)	01/06/2025
300433.ZK	12/09/2024	SDB3262055936	2,800.00	2.9375	7,990.44	8,225.12	0.0000	4.5800	50.0000	0.0000	(1.0166)	(0.1142)	0.0000	1	(1.1308)	01/06/2025
300433.ZK	12/09/2024	SDB3262055936	15,700.00	2.9375	44,803.51	46,119.43	0.0000	4.5800	50.0000	0.0000	(5.7000)	(0.6405)	0.0000	1	(6.3406)	01/06/2025
300433.ZK	12/09/2024	SDB3262055936	800.00	2.9375	2,282.98	2,350.03	0.0000	4.5800	50.0000	0.0000	(0.2904)	(0.0326)	0.0000	1	(0.3231)	01/06/2025
300433.ZK	12/09/2024	SDB3262055936	100.00	2.9375	285.37	293.75	0.0000	4.5800	50.0000	0.0000	(0.0363)	(0.0041)	0.0000	1	(0.0404)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
LENS TECHNOLOGY CO. LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300433.ZK	12/09/2024	SDB3262055936	1,900.00	2.9375	5,422.08	5,581.33	0.0000	4.5800	50.0000	0.0000	(0.6898)	(0.0775)	0.0000	1	(0.7673)	01/06/2025
300433.ZK	12/09/2024	SDB3262055936	17,000.00	2.9375	48,513.36	49,938.23	0.0000	4.5800	50.0000	0.0000	(6.1720)	(0.6936)	0.0000	1	(6.8656)	01/06/2025
300433.ZK	12/09/2024	SDB3262055936	8,900.00	2.9375	25,398.17	26,144.13	0.0000	4.5800	50.0000	0.0000	(3.2312)	(0.3631)	0.0000	1	(3.5943)	01/06/2025
300433.ZK	12/09/2024	SDB3262055936	2,400.00	2.9375	6,848.94	7,050.10	0.0000	4.5800	50.0000	0.0000	(0.8713)	(0.0979)	0.0000	1	(0.9693)	01/06/2025
300433.ZK	12/09/2024	SDB3262055936	4,800.00	2.9375	13,697.89	14,100.21	0.0000	4.5800	50.0000	0.0000	(1.7427)	(0.1958)	0.0000	1	(1.9385)	01/06/2025
300433.ZK	12/09/2024	SDB3262055936	20,600.00	2.9375	58,786.78	60,513.39	0.0000	4.5800	50.0000	0.0000	(7.4790)	(0.8405)	0.0000	1	(8.3194)	01/06/2025
300433.ZK	12/06/2024	SDB3262055936	9,300.00	2.9714	26,539.66	27,634.35	0.0000	4.5800	50.0000	0.0000	(10.1293)	(1.1514)	0.0000	3	(11.2807)	01/06/2025
300433.ZK	12/06/2024	SDB3262055936	6,700.00	2.9714	19,119.97	19,908.62	0.0000	4.5800	50.0000	0.0000	(7.2975)	(0.8295)	0.0000	3	(8.1270)	01/06/2025
300433.ZK	12/06/2024	SDB3262055936	100.00	2.9714	285.37	297.14	0.0000	4.5800	50.0000	0.0000	(0.1089)	(0.0124)	0.0000	3	(0.1213)	01/06/2025
300433.ZK	12/06/2024	SDB3262055936	1,800.00	2.9714	5,136.71	5,348.58	0.0000	4.5800	50.0000	0.0000	(1.9605)	(0.2229)	0.0000	3	(2.1834)	01/06/2025
300433.ZK	12/06/2024	SDB3262055936	17,400.00	2.9714	49,654.85	51,702.99	0.0000	4.5800	50.0000	0.0000	(18.9516)	(2.1543)	0.0000	3	(21.1059)	01/06/2025
300433.ZK	12/06/2024	SDB3262055936	14,200.00	2.9714	40,522.92	42,194.39	0.0000	4.5800	50.0000	0.0000	(15.4662)	(1.7581)	0.0000	3	(17.2243)	01/06/2025
300433.ZK	12/06/2024	SDB3262055936	2,800.00	2.9714	7,990.44	8,320.02	0.0000	4.5800	50.0000	0.0000	(3.0497)	(0.3467)	0.0000	3	(3.3964)	01/06/2025
300433.ZK	12/06/2024	SDB3262055936	2,800.00	2.9714	7,990.44	8,320.02	0.0000	4.5800	50.0000	0.0000	(3.0497)	(0.3467)	0.0000	3	(3.3964)	01/06/2025
300433.ZK	12/06/2024	SDB3262055936	15,700.00	2.9714	44,803.51	46,651.55	0.0000	4.5800	50.0000	0.0000	(17.1000)	(1.9438)	0.0000	3	(19.0438)	01/06/2025
300433.ZK	12/06/2024	SDB3262055936	800.00	2.9714	2,282.98	2,377.15	0.0000	4.5800	50.0000	0.0000	(0.8713)	(0.0990)	0.0000	3	(0.9704)	01/06/2025
300433.ZK	12/06/2024	SDB3262055936	100.00	2.9714	285.37	297.14	0.0000	4.5800	50.0000	0.0000	(0.1089)	(0.0124)	0.0000	3	(0.1213)	01/06/2025
300433.ZK	12/06/2024	SDB3262055936	1,900.00	2.9714	5,422.08	5,645.73	0.0000	4.5800	50.0000	0.0000	(2.0694)	(0.2352)	0.0000	3	(2.3047)	01/06/2025
300433.ZK	12/06/2024	SDB3262055936	17,000.00	2.9714	48,513.36	50,514.41	0.0000	4.5800	50.0000	0.0000	(18.5159)	(2.1048)	0.0000	3	(20.6207)	01/06/2025
300433.ZK	12/06/2024	SDB3262055936	8,900.00	2.9714	25,398.17	26,445.78	0.0000	4.5800	50.0000	0.0000	(9.6936)	(1.1019)	0.0000	3	(10.7955)	01/06/2025
300433.ZK	12/06/2024	SDB3262055936	2,400.00	2.9714	6,848.94	7,131.45	0.0000	4.5800	50.0000	0.0000	(2.6140)	(0.2971)	0.0000	3	(2.9112)	01/06/2025
300433.ZK	12/06/2024	SDB3262055936	4,800.00	2.9714	13,697.89	14,262.89	0.0000	4.5800	50.0000	0.0000	(5.2280)	(0.5943)	0.0000	3	(5.8223)	01/06/2025
300433.ZK	12/06/2024	SDB3262055936	20,600.00	2.9714	58,786.78	61,211.58	0.0000	4.5800	50.0000	0.0000	(22.4370)	(2.5505)	0.0000	3	(24.9874)	01/06/2025
300433.ZK	12/05/2024	SDB3262055936	9,300.00	2.9795	26,539.66	27,709.00	0.0000	4.5800	50.0000	0.0000	(3.3764)	(0.3848)	0.0000	1	(3.7613)	01/06/2025
300433.ZK	12/05/2024	SDB3262055936	6,700.00	2.9795	19,119.97	19,962.40	0.0000	4.5800	50.0000	0.0000	(2.4325)	(0.2773)	0.0000	1	(2.7097)	01/06/2025
300433.ZK	12/05/2024	SDB3262055936	100.00	2.9795	285.37	297.95	0.0000	4.5800	50.0000	0.0000	(0.0363)	(0.0041)	0.0000	1	(0.0404)	01/06/2025
300433.ZK	12/05/2024	SDB3262055936	1,800.00	2.9795	5,136.71	5,363.03	0.0000	4.5800	50.0000	0.0000	(0.6535)	(0.0745)	0.0000	1	(0.7280)	01/06/2025
300433.ZK	12/05/2024	SDB3262055936	17,400.00	2.9795	49,654.85	51,842.64	0.0000	4.5800	50.0000	0.0000	(6.3172)	(0.7200)	0.0000	1	(7.0372)	01/06/2025
300433.ZK	12/05/2024	SDB3262055936	14,200.00	2.9795	40,522.92	42,308.36	0.0000	4.5800	50.0000	0.0000	(5.1554)	(0.5876)	0.0000	1	(5.7430)	01/06/2025
300433.ZK	12/05/2024	SDB3262055936	2,800.00	2.9795	7,990.44	8,342.49	0.0000	4.5800	50.0000	0.0000	(1.0166)	(0.1159)	0.0000	1	(1.1324)	01/06/2025
300433.ZK	12/05/2024	SDB3262055936	2,800.00	2.9795	7,990.44	8,342.49	0.0000	4.5800	50.0000	0.0000	(1.0166)	(0.1159)	0.0000	1	(1.1324)	01/06/2025
300433.ZK	12/05/2024	SDB3262055936	15,700.00	2.9795	44,803.51	46,777.55	0.0000	4.5800	50.0000	0.0000	(5.7000)	(0.6497)	0.0000	1	(6.3497)	01/06/2025
300433.ZK	12/05/2024	SDB3262055936	800.00	2.9795	2,282.98	2,383.57	0.0000	4.5800	50.0000	0.0000	(0.2904)	(0.0331)	0.0000	1	(0.3236)	01/06/2025
300433.ZK	12/05/2024	SDB3262055936	100.00	2.9795	285.37	297.95	0.0000	4.5800	50.0000	0.0000	(0.0363)	(0.0041)	0.0000	1	(0.0404)	01/06/2025
300433.ZK	12/05/2024	SDB3262055936	1,900.00	2.9795	5,422.08	5,660.98	0.0000	4.5800	50.0000	0.0000	(0.6898)	(0.0786)	0.0000	1	(0.7684)	01/06/2025
300433.ZK	12/05/2024	SDB3262055936	17,000.00	2.9795	48,513.36	50,650.85	0.0000	4.5800	50.0000	0.0000	(6.1720)	(0.7035)	0.0000	1	(6.8755)	01/06/2025
300433.ZK	12/05/2024	SDB3262055936	9,100.00	2.9795	25,968.92	27,113.10	0.0000	4.5800	50.0000	0.0000	(3.3038)	(0.3766)	0.0000	1	(3.6804)	01/06/2025
300433.ZK	12/05/2024	SDB3262055936	2,400.00	2.9795	6,848.94	7,150.71	0.0000	4.5800	50.0000	0.0000	(0.8713)	(0.0993)	0.0000	1	(0.9707)	01/06/2025
300433.ZK	12/05/2024	SDB3262055936	4,800.00	2.9795	13,697.89	14,301.42	0.0000	4.5800	50.0000	0.0000	(1.7427)	(0.1986)	0.0000	1	(1.9413)	01/06/2025
300433.ZK	12/05/2024	SDB3262055936	20,600.00	2.9795	58,786.78	61,376.92	0.0000	4.5800	50.0000	0.0000	(7.4790)	(0.8525)	0.0000	1	(8.3314)	01/06/2025
300433.ZK	12/04/2024	SDB3262055936	9,300.00	2.8537	26,539.66	26,539.66	0.0000	4.5800	50.0000	0.0000	(3.3764)	(0.3686)	0.0000	1	(3.7450)	01/06/2025
300433.ZK	12/04/2024	SDB3262055936	6,700.00	2.8537	19,119.97	19,119.97	0.0000	4.5800	50.0000	0.0000	(2.4325)	(0.2656)	0.0000	1	(2.6980)	01/06/2025
300433.ZK	12/04/2024	SDB3262055936	100.00	2.8537	285.37	285.37	0.0000	4.5800	50.0000	0.0000	(0.0363)	(0.0040)	0.0000	1	(0.0403)	01/06/2025
300433.ZK	12/04/2024	SDB3262055936	1,800.00	2.8537	5,136.71	5,136.71	0.0000	4.5800	50.0000	0.0000	(0.6535)	(0.0713)	0.0000	1	(0.7248)	01/06/2025
300433.ZK	12/04/2024	SDB3262055936	17,400.00	2.8537	49,654.85	49,654.85	0.0000	4.5800	50.0000	0.0000	(6.3172)	(0.6897)	0.0000	1	(7.0069)	01/06/2025
300433.ZK	12/04/2024	SDB3262055936	14,200.00	2.8537	40,522.92	40,522.92	0.0000	4.5800	50.0000	0.0000	(5.1554)	(0.5628)	0.0000	1	(5.7182)	01/06/2025
300433.ZK	12/04/2024	SDB3262055936	2,800.00	2.8537	7,990.44	7,990.44	0.0000	4.5800	50.0000	0.0000	(1.0166)	(0.1110)	0.0000	1	(1.1275)	01/06/2025
300433.ZK	12/04/2024	SDB3262055936	2,800.00	2.8537	7,990.44	7,990.44	0.0000	4.5800	50.0000	0.0000	(1.0166)	(0.1110)	0.0000	1	(1.1275)	01/06/2025
300433.ZK	12/04/2024	SDB3262055936	15,700.00	2.8537	44,803.51	44,803.51	0.0000	4.5800	50.0000	0.0000	(5.7000)	(0.6223)	0.0000	1	(6.3223)	01/06/2025
300433.ZK	12/04/2024	SDB3262055936	800.00	2.8537	2,282.98	2,282.98	0.0000	4.5800	50.0000	0.0000	(0.2904)	(0.0317)	0.0000	1	(0.3222)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
LENS TECHNOLOGY CO. LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300433.ZK	12/04/2024	SDB3262055936	100.00	2.8537	285.37	285.37	0.0000	4.5800	50.0000	0.0000	(0.0363)	(0.0040)	0.0000	1	(0.0403)	01/06/2025
300433.ZK	12/04/2024	SDB3262055936	1,900.00	2.8537	5,422.08	5,422.08	0.0000	4.5800	50.0000	0.0000	(0.6898)	(0.0753)	0.0000	1	(0.7651)	01/06/2025
300433.ZK	12/04/2024	SDB3262055936	17,000.00	2.8537	48,513.36	48,513.36	0.0000	4.5800	50.0000	0.0000	(6.1720)	(0.6738)	0.0000	1	(6.8458)	01/06/2025
300433.ZK	12/04/2024	SDB3262055936	9,500.00	2.8537	27,110.41	27,110.41	0.0000	4.5800	50.0000	0.0000	(3.4490)	(0.3765)	0.0000	1	(3.8256)	01/06/2025
300433.ZK	12/04/2024	SDB3262055936	2,400.00	2.8537	6,848.94	6,848.94	0.0000	4.5800	50.0000	0.0000	(0.8713)	(0.0951)	0.0000	1	(0.9665)	01/06/2025
300433.ZK	12/04/2024	SDB3262055936	4,800.00	2.8537	13,697.89	13,697.89	0.0000	4.5800	50.0000	0.0000	(1.7427)	(0.1902)	0.0000	1	(1.9329)	01/06/2025
300433.ZK	12/04/2024	SDB3262055936	20,600.00	2.8537	58,786.78	58,786.78	0.0000	4.5800	50.0000	0.0000	(7.4790)	(0.8165)	0.0000	1	(8.2955)	01/06/2025
TOTAL LENS TECHNOLOGY CO. LTD. CMN CLASS A SERIES NORTHBOUND											(1,264.0161)	(150.3824)	0.0000		(1,414.3985)	

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066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
LIANHE CHEMICAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND																
002250.ZK	01/03/2025	SDB3260123126	11,100.00	0.7702	8,472.60	8,549.56	0.0000	4.3300	50.0000	0.0000	(3.0572)	(0.3562)	0.0000	3	(3.4134)	01/06/2025
002250.ZK	01/03/2025	SDB3260123126	2,900.00	0.7702	2,219.44	2,233.67	0.0000	4.3300	50.0000	0.0000	(0.8008)	(0.0931)	0.0000	3	(0.8939)	01/06/2025
002250.ZK	01/03/2025	SDB3260123126	19,600.00	0.7702	14,837.63	15,096.53	0.0000	4.3300	50.0000	0.0000	(5.3539)	(0.6290)	0.0000	3	(5.9829)	01/06/2025
002250.ZK	01/03/2025	SDB3260123126	800.00	0.7702	616.18	616.18	0.0000	4.3300	50.0000	0.0000	(0.2223)	(0.0257)	0.0000	3	(0.2480)	01/06/2025
002250.ZK	01/03/2025	SDB3260123126	11,600.00	0.7702	8,945.98	8,934.68	0.0000	4.3300	50.0000	0.0000	(3.2280)	(0.3723)	0.0000	3	(3.6003)	01/06/2025
002250.ZK	01/03/2025	SDB3260123126	800.00	0.7702	651.81	616.18	0.0000	4.3300	50.0000	0.0000	(0.2352)	(0.0257)	0.0000	3	(0.2609)	01/06/2025
002250.ZK	01/03/2025	SDB3260123126	800.00	0.7702	650.38	616.18	0.0000	4.3300	50.0000	0.0000	(0.2347)	(0.0257)	0.0000	3	(0.2604)	01/06/2025
002250.ZK	01/03/2025	SDB3260123126	400.00	0.7702	336.87	308.09	0.0000	4.3300	50.0000	0.0000	(0.1216)	(0.0128)	0.0000	3	(0.1344)	01/06/2025
002250.ZK	01/03/2025	SDB3260123126	500.00	0.7702	424.38	385.12	0.0000	4.3300	50.0000	0.0000	(0.1531)	(0.0160)	0.0000	3	(0.1692)	01/06/2025
002250.ZK	01/03/2025	SDB3260123126	400.00	0.7702	337.84	308.09	0.0000	4.3300	50.0000	0.0000	(0.1219)	(0.0128)	0.0000	3	(0.1347)	01/06/2025
002250.ZK	01/03/2025	SDB3260123126	400.00	0.7702	338.35	308.09	0.0000	4.3300	50.0000	0.0000	(0.1221)	(0.0128)	0.0000	3	(0.1349)	01/06/2025
002250.ZK	01/03/2025	SDB3260123126	500.00	0.7702	418.73	385.12	0.0000	4.3300	50.0000	0.0000	(0.1511)	(0.0160)	0.0000	3	(0.1671)	01/06/2025
002250.ZK	01/03/2025	SDB3260123126	12,600.00	0.7702	10,552.02	9,704.91	0.0000	4.3300	50.0000	0.0000	(3.8075)	(0.4044)	0.0000	3	(4.2119)	01/06/2025
002250.ZK	01/03/2025	SDB3260123126	8,700.00	0.7702	7,285.92	6,701.01	0.0000	4.3300	50.0000	0.0000	(2.6290)	(0.2792)	0.0000	3	(2.9082)	01/06/2025
002250.ZK	01/03/2025	SDB3260123126	8,600.00	0.7702	7,202.17	6,623.99	0.0000	4.3300	50.0000	0.0000	(2.5988)	(0.2760)	0.0000	3	(2.8748)	01/06/2025
002250.ZK	01/03/2025	SDB3260123126	5,900.00	0.7702	4,941.03	4,544.36	0.0000	4.3300	50.0000	0.0000	(1.7829)	(0.1893)	0.0000	3	(1.9722)	01/06/2025
002250.ZK	01/03/2025	SDB3260123126	1,200.00	0.7702	1,004.95	924.28	0.0000	4.3300	50.0000	0.0000	(0.3626)	(0.0385)	0.0000	3	(0.4011)	01/06/2025
002250.ZK	01/03/2025	SDB3260123126	200.00	0.7702	167.49	154.05	0.0000	4.3300	50.0000	0.0000	(0.0604)	(0.0064)	0.0000	3	(0.0669)	01/06/2025
002250.ZK	01/03/2025	SDB3260123126	100.00	0.7702	83.75	77.02	0.0000	4.3300	50.0000	0.0000	(0.0302)	(0.0032)	0.0000	3	(0.0334)	01/06/2025
002250.ZK	01/03/2025	SDB3260123126	2,100.00	0.7702	1,758.67	1,617.49	0.0000	4.3300	50.0000	0.0000	(0.6346)	(0.0674)	0.0000	3	(0.7020)	01/06/2025
002250.ZK	01/03/2025	SDB3260123126	200.00	0.7702	167.49	154.05	0.0000	4.3300	50.0000	0.0000	(0.0604)	(0.0064)	0.0000	3	(0.0669)	01/06/2025
002250.ZK	01/03/2025	SDB3260123126	500.00	0.7702	418.73	385.12	0.0000	4.3300	50.0000	0.0000	(0.1511)	(0.0160)	0.0000	3	(0.1671)	01/06/2025
002250.ZK	01/03/2025	SDB3260123126	600.00	0.7702	502.48	462.14	0.0000	4.3300	50.0000	0.0000	(0.1813)	(0.0193)	0.0000	3	(0.2006)	01/06/2025
002250.ZK	01/03/2025	SDB3260123126	4,500.00	0.7702	3,768.58	3,466.04	0.0000	4.3300	50.0000	0.0000	(1.3598)	(0.1444)	0.0000	3	(1.5042)	01/06/2025
002250.ZK	01/03/2025	SDB3260123126	100.00	0.7702	83.75	77.02	0.0000	4.3300	50.0000	0.0000	(0.0302)	(0.0032)	0.0000	3	(0.0334)	01/06/2025
002250.ZK	01/03/2025	SDB3260123126	48,100.00	0.7702	40,281.92	37,048.11	0.0000	4.3300	50.0000	0.0000	(14.5351)	(1.5437)	0.0000	3	(16.0787)	01/06/2025
002250.ZK	01/03/2025	SDB3260123126	33,900.00	0.7702	28,389.96	26,110.83	0.0000	4.3300	50.0000	0.0000	(10.2440)	(1.0880)	0.0000	3	(11.3320)	01/06/2025
002250.ZK	01/03/2025	SDB3260123126	200.00	0.7702	167.49	154.05	0.0000	4.3300	50.0000	0.0000	(0.0604)	(0.0064)	0.0000	3	(0.0669)	01/06/2025
002250.ZK	01/03/2025	SDB3260123126	2,600.00	0.7702	2,177.40	2,002.60	0.0000	4.3300	50.0000	0.0000	(0.7857)	(0.0834)	0.0000	3	(0.8691)	01/06/2025
002250.ZK	01/03/2025	SDB3260123126	6,300.00	0.7702	5,276.01	4,852.46	0.0000	4.3300	50.0000	0.0000	(1.9038)	(0.2022)	0.0000	3	(2.1059)	01/06/2025
002250.ZK	01/03/2025	SDB3260123126	6,000.00	0.7702	5,024.77	4,621.39	0.0000	4.3300	50.0000	0.0000	(1.8131)	(0.1926)	0.0000	3	(2.0057)	01/06/2025
002250.ZK	01/03/2025	SDB3260123126	100.00	0.7702	83.75	77.02	0.0000	4.3300	50.0000	0.0000	(0.0302)	(0.0032)	0.0000	3	(0.0334)	01/06/2025
002250.ZK	01/03/2025	SDB3260123126	300.00	0.7702	251.24	231.07	0.0000	4.3300	50.0000	0.0000	(0.0907)	(0.0096)	0.0000	3	(0.1003)	01/06/2025
002250.ZK	01/03/2025	SDB3260123126	500.00	0.7702	418.73	385.12	0.0000	4.3300	50.0000	0.0000	(0.1511)	(0.0160)	0.0000	3	(0.1671)	01/06/2025
002250.ZK	01/03/2025	SDB3260123126	500.00	0.7702	418.73	385.12	0.0000	4.3300	50.0000	0.0000	(0.1511)	(0.0160)	0.0000	3	(0.1671)	01/06/2025
002250.ZK	01/03/2025	SDB3260123126	3,800.00	0.7702	3,182.36	2,926.88	0.0000	4.3300	50.0000	0.0000	(1.1483)	(0.1220)	0.0000	3	(1.2703)	01/06/2025
002250.ZK	01/03/2025	SDB3260123126	200.00	0.7702	167.49	154.05	0.0000	4.3300	50.0000	0.0000	(0.0604)	(0.0064)	0.0000	3	(0.0669)	01/06/2025
002250.ZK	01/03/2025	SDB3260123126	100.00	0.7702	83.75	77.02	0.0000	4.3300	50.0000	0.0000	(0.0302)	(0.0032)	0.0000	3	(0.0334)	01/06/2025
002250.ZK	01/03/2025	SDB3260123126	3,900.00	0.7702	3,266.10	3,003.90	0.0000	4.3300	50.0000	0.0000	(1.1785)	(0.1252)	0.0000	3	(1.3037)	01/06/2025
002250.ZK	01/03/2025	SDB3260123126	5,800.00	0.7702	4,857.28	4,467.34	0.0000	4.3300	50.0000	0.0000	(1.7527)	(0.1861)	0.0000	3	(1.9388)	01/06/2025
002250.ZK	01/03/2025	SDB3260123126	100.00	0.7702	83.75	77.02	0.0000	4.3300	50.0000	0.0000	(0.0302)	(0.0032)	0.0000	3	(0.0334)	01/06/2025
002250.ZK	01/03/2025	SDB3260123126	2,700.00	0.7702	2,261.15	2,079.62	0.0000	4.3300	50.0000	0.0000	(0.8159)	(0.0867)	0.0000	3	(0.9025)	01/06/2025
002250.ZK	01/03/2025	SDB3260123126	1,700.00	0.7702	1,423.69	1,309.39	0.0000	4.3300	50.0000	0.0000	(0.5137)	(0.0546)	0.0000	3	(0.5683)	01/06/2025
002250.ZK	01/03/2025	SDB3260123126	100.00	0.7702	83.75	77.02	0.0000	4.3300	50.0000	0.0000	(0.0302)	(0.0032)	0.0000	3	(0.0334)	01/06/2025
002250.ZK	01/02/2025	SDB3260123126	11,100.00	0.7846	8,472.60	8,708.63	0.0000	4.3300	50.0000	0.0000	(1.0191)	(0.1210)	0.0000	1	(1.1400)	01/06/2025
002250.ZK	01/02/2025	SDB3260123126	2,900.00	0.7846	2,219.44	2,275.23	0.0000	4.3300	50.0000	0.0000	(0.2669)	(0.0316)	0.0000	1	(0.2985)	01/06/2025
002250.ZK	01/02/2025	SDB3260123126	19,600.00	0.7846	14,837.63	15,377.40	0.0000	4.3300	50.0000	0.0000	(1.7846)	(0.2136)	0.0000	1	(1.9982)	01/06/2025
002250.ZK	01/02/2025	SDB3260123126	800.00	0.7846	616.18	627.65	0.0000	4.3300	50.0000	0.0000	(0.0741)	(0.0087)	0.0000	1	(0.0828)	01/06/2025
002250.ZK	01/02/2025	SDB3260123126	11,600.00	0.7846	8,945.98	9,100.91	0.0000	4.3300	50.0000	0.0000	(1.0760)	(0.1264)	0.0000	1	(1.2024)	01/06/2025
002250.ZK	01/02/2025	SDB3260123126	800.00	0.7846	651.81	627.65	0.0000	4.3300	50.0000	0.0000	(0.0784)	(0.0087)	0.0000	1	(0.0871)	01/06/2025

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Long (Cont.)																
LIANHE CHEMICAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002250.ZK	01/02/2025	SDB3260123126	800.00	0.7846	650.38	627.65	0.0000	4.3300	50.0000	0.0000	(0.0782)	(0.0087)	0.0000	1	(0.0869)	01/06/2025
002250.ZK	01/02/2025	SDB3260123126	400.00	0.7846	336.87	313.82	0.0000	4.3300	50.0000	0.0000	(0.0405)	(0.0044)	0.0000	1	(0.0449)	01/06/2025
002250.ZK	01/02/2025	SDB3260123126	500.00	0.7846	424.38	392.28	0.0000	4.3300	50.0000	0.0000	(0.0510)	(0.0054)	0.0000	1	(0.0565)	01/06/2025
002250.ZK	01/02/2025	SDB3260123126	400.00	0.7846	337.84	313.82	0.0000	4.3300	50.0000	0.0000	(0.0406)	(0.0044)	0.0000	1	(0.0450)	01/06/2025
002250.ZK	01/02/2025	SDB3260123126	400.00	0.7846	338.35	313.82	0.0000	4.3300	50.0000	0.0000	(0.0407)	(0.0044)	0.0000	1	(0.0451)	01/06/2025
002250.ZK	01/02/2025	SDB3260123126	500.00	0.7846	418.73	392.28	0.0000	4.3300	50.0000	0.0000	(0.0504)	(0.0054)	0.0000	1	(0.0558)	01/06/2025
002250.ZK	01/02/2025	SDB3260123126	12,600.00	0.7846	10,552.02	9,885.47	0.0000	4.3300	50.0000	0.0000	(1.2692)	(0.1373)	0.0000	1	(1.4065)	01/06/2025
002250.ZK	01/02/2025	SDB3260123126	8,700.00	0.7846	7,285.92	6,825.68	0.0000	4.3300	50.0000	0.0000	(0.8763)	(0.0948)	0.0000	1	(0.9711)	01/06/2025
002250.ZK	01/02/2025	SDB3260123126	8,600.00	0.7846	7,202.17	6,747.22	0.0000	4.3300	50.0000	0.0000	(0.8663)	(0.0937)	0.0000	1	(0.9600)	01/06/2025
002250.ZK	01/02/2025	SDB3260123126	5,900.00	0.7846	4,941.03	4,628.91	0.0000	4.3300	50.0000	0.0000	(0.5943)	(0.0643)	0.0000	1	(0.6586)	01/06/2025
002250.ZK	01/02/2025	SDB3260123126	1,200.00	0.7846	1,004.95	941.47	0.0000	4.3300	50.0000	0.0000	(0.1209)	(0.0131)	0.0000	1	(0.1339)	01/06/2025
002250.ZK	01/02/2025	SDB3260123126	200.00	0.7846	167.49	156.91	0.0000	4.3300	50.0000	0.0000	(0.0201)	(0.0022)	0.0000	1	(0.0223)	01/06/2025
002250.ZK	01/02/2025	SDB3260123126	100.00	0.7846	83.75	78.46	0.0000	4.3300	50.0000	0.0000	(0.0101)	(0.0011)	0.0000	1	(0.0112)	01/06/2025
002250.ZK	01/02/2025	SDB3260123126	2,100.00	0.7846	1,758.67	1,647.58	0.0000	4.3300	50.0000	0.0000	(0.2115)	(0.0229)	0.0000	1	(0.2344)	01/06/2025
002250.ZK	01/02/2025	SDB3260123126	200.00	0.7846	167.49	156.91	0.0000	4.3300	50.0000	0.0000	(0.0201)	(0.0022)	0.0000	1	(0.0223)	01/06/2025
002250.ZK	01/02/2025	SDB3260123126	500.00	0.7846	418.73	392.28	0.0000	4.3300	50.0000	0.0000	(0.0504)	(0.0054)	0.0000	1	(0.0558)	01/06/2025
002250.ZK	01/02/2025	SDB3260123126	600.00	0.7846	502.48	470.74	0.0000	4.3300	50.0000	0.0000	(0.0604)	(0.0065)	0.0000	1	(0.0670)	01/06/2025
002250.ZK	01/02/2025	SDB3260123126	4,500.00	0.7846	3,768.58	3,530.52	0.0000	4.3300	50.0000	0.0000	(0.4533)	(0.0490)	0.0000	1	(0.5023)	01/06/2025
002250.ZK	01/02/2025	SDB3260123126	100.00	0.7846	83.75	78.46	0.0000	4.3300	50.0000	0.0000	(0.0101)	(0.0011)	0.0000	1	(0.0112)	01/06/2025
002250.ZK	01/02/2025	SDB3260123126	48,100.00	0.7846	40,281.92	37,737.38	0.0000	4.3300	50.0000	0.0000	(4.8450)	(0.5241)	0.0000	1	(5.3692)	01/06/2025
002250.ZK	01/02/2025	SDB3260123126	33,900.00	0.7846	28,389.96	26,596.62	0.0000	4.3300	50.0000	0.0000	(3.4147)	(0.3694)	0.0000	1	(3.7841)	01/06/2025
002250.ZK	01/02/2025	SDB3260123126	200.00	0.7846	167.49	156.91	0.0000	4.3300	50.0000	0.0000	(0.0201)	(0.0022)	0.0000	1	(0.0223)	01/06/2025
002250.ZK	01/02/2025	SDB3260123126	2,600.00	0.7846	2,177.40	2,039.86	0.0000	4.3300	50.0000	0.0000	(0.2619)	(0.0283)	0.0000	1	(0.2902)	01/06/2025
002250.ZK	01/02/2025	SDB3260123126	6,300.00	0.7846	5,276.01	4,942.73	0.0000	4.3300	50.0000	0.0000	(0.6346)	(0.0686)	0.0000	1	(0.7032)	01/06/2025
002250.ZK	01/02/2025	SDB3260123126	6,000.00	0.7846	5,024.77	4,707.37	0.0000	4.3300	50.0000	0.0000	(0.6044)	(0.0654)	0.0000	1	(0.6697)	01/06/2025
002250.ZK	01/02/2025	SDB3260123126	100.00	0.7846	83.75	78.46	0.0000	4.3300	50.0000	0.0000	(0.0101)	(0.0011)	0.0000	1	(0.0112)	01/06/2025
002250.ZK	01/02/2025	SDB3260123126	300.00	0.7846	251.24	235.37	0.0000	4.3300	50.0000	0.0000	(0.0302)	(0.0033)	0.0000	1	(0.0335)	01/06/2025
002250.ZK	01/02/2025	SDB3260123126	500.00	0.7846	418.73	392.28	0.0000	4.3300	50.0000	0.0000	(0.0504)	(0.0054)	0.0000	1	(0.0558)	01/06/2025
002250.ZK	01/02/2025	SDB3260123126	500.00	0.7846	418.73	392.28	0.0000	4.3300	50.0000	0.0000	(0.0504)	(0.0054)	0.0000	1	(0.0558)	01/06/2025
002250.ZK	01/02/2025	SDB3260123126	3,800.00	0.7846	3,182.36	2,981.33	0.0000	4.3300	50.0000	0.0000	(0.3828)	(0.0414)	0.0000	1	(0.4242)	01/06/2025
002250.ZK	01/02/2025	SDB3260123126	200.00	0.7846	167.49	156.91	0.0000	4.3300	50.0000	0.0000	(0.0201)	(0.0022)	0.0000	1	(0.0223)	01/06/2025
002250.ZK	01/02/2025	SDB3260123126	100.00	0.7846	83.75	78.46	0.0000	4.3300	50.0000	0.0000	(0.0101)	(0.0011)	0.0000	1	(0.0112)	01/06/2025
002250.ZK	01/02/2025	SDB3260123126	3,900.00	0.7846	3,266.10	3,059.79	0.0000	4.3300	50.0000	0.0000	(0.3928)	(0.0425)	0.0000	1	(0.4353)	01/06/2025
002250.ZK	01/02/2025	SDB3260123126	5,800.00	0.7846	4,857.28	4,550.45	0.0000	4.3300	50.0000	0.0000	(0.5842)	(0.0632)	0.0000	1	(0.6474)	01/06/2025
002250.ZK	01/02/2025	SDB3260123126	100.00	0.7846	83.75	78.46	0.0000	4.3300	50.0000	0.0000	(0.0101)	(0.0011)	0.0000	1	(0.0112)	01/06/2025
002250.ZK	01/02/2025	SDB3260123126	2,700.00	0.7846	2,261.15	2,118.31	0.0000	4.3300	50.0000	0.0000	(0.2720)	(0.0294)	0.0000	1	(0.3014)	01/06/2025
002250.ZK	01/02/2025	SDB3260123126	1,700.00	0.7846	1,423.69	1,333.75	0.0000	4.3300	50.0000	0.0000	(0.1712)	(0.0185)	0.0000	1	(0.1898)	01/06/2025
002250.ZK	01/02/2025	SDB3260123126	100.00	0.7846	83.75	78.46	0.0000	4.3300	50.0000	0.0000	(0.0101)	(0.0011)	0.0000	1	(0.0112)	01/06/2025
002250.ZK	12/31/2024	SDB3260123126	11,100.00	0.7735	8,472.60	8,586.33	0.0000	4.3300	50.0000	0.0000	(2.0381)	(0.2385)	0.0000	2	(2.2766)	01/06/2025
002250.ZK	12/31/2024	SDB3260123126	2,900.00	0.7735	2,219.44	2,243.27	0.0000	4.3300	50.0000	0.0000	(0.5339)	(0.0623)	0.0000	2	(0.5962)	01/06/2025
002250.ZK	12/31/2024	SDB3260123126	19,600.00	0.7735	14,837.63	15,161.44	0.0000	4.3300	50.0000	0.0000	(3.5693)	(0.4212)	0.0000	2	(3.9904)	01/06/2025
002250.ZK	12/31/2024	SDB3260123126	800.00	0.7735	616.18	618.83	0.0000	4.3300	50.0000	0.0000	(0.1482)	(0.0172)	0.0000	2	(0.1654)	01/06/2025
002250.ZK	12/31/2024	SDB3260123126	11,600.00	0.7735	8,945.98	8,973.10	0.0000	4.3300	50.0000	0.0000	(2.1520)	(0.2493)	0.0000	2	(2.4013)	01/06/2025
002250.ZK	12/31/2024	SDB3260123126	800.00	0.7735	651.81	618.83	0.0000	4.3300	50.0000	0.0000	(0.1568)	(0.0172)	0.0000	2	(0.1740)	01/06/2025
002250.ZK	12/31/2024	SDB3260123126	800.00	0.7735	650.38	618.83	0.0000	4.3300	50.0000	0.0000	(0.1565)	(0.0172)	0.0000	2	(0.1736)	01/06/2025
002250.ZK	12/31/2024	SDB3260123126	400.00	0.7735	336.87	309.42	0.0000	4.3300	50.0000	0.0000	(0.0810)	(0.0086)	0.0000	2	(0.0896)	01/06/2025
002250.ZK	12/31/2024	SDB3260123126	500.00	0.7735	424.38	386.77	0.0000	4.3300	50.0000	0.0000	(0.1021)	(0.0107)	0.0000	2	(0.1128)	01/06/2025
002250.ZK	12/31/2024	SDB3260123126	400.00	0.7735	337.84	309.42	0.0000	4.3300	50.0000	0.0000	(0.0813)	(0.0086)	0.0000	2	(0.0899)	01/06/2025
002250.ZK	12/31/2024	SDB3260123126	400.00	0.7735	338.35	309.42	0.0000	4.3300	50.0000	0.0000	(0.0814)	(0.0086)	0.0000	2	(0.0900)	01/06/2025
002250.ZK	12/31/2024	SDB3260123126	500.00	0.7735	418.73	386.77	0.0000	4.3300	50.0000	0.0000	(0.1007)	(0.0107)	0.0000	2	(0.1115)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
LIANHE CHEMICAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002250.ZK	12/31/2024	SDB3260123126	12,600.00	0.7735	10,552.02	9,746.64	0.0000	4.3300	50.0000	0.0000	(2.5383)	(0.2707)	0.0000	2	(2.8091)	01/06/2025
002250.ZK	12/31/2024	SDB3260123126	8,700.00	0.7735	7,285.92	6,729.82	0.0000	4.3300	50.0000	0.0000	(1.7527)	(0.1869)	0.0000	2	(1.9396)	01/06/2025
002250.ZK	12/31/2024	SDB3260123126	8,600.00	0.7735	7,202.17	6,652.47	0.0000	4.3300	50.0000	0.0000	(1.7325)	(0.1848)	0.0000	2	(1.9173)	01/06/2025
002250.ZK	12/31/2024	SDB3260123126	5,900.00	0.7735	4,941.03	4,563.90	0.0000	4.3300	50.0000	0.0000	(1.1886)	(0.1268)	0.0000	2	(1.3154)	01/06/2025
002250.ZK	12/31/2024	SDB3260123126	1,200.00	0.7735	1,004.95	928.25	0.0000	4.3300	50.0000	0.0000	(0.2417)	(0.0258)	0.0000	2	(0.2675)	01/06/2025
002250.ZK	12/31/2024	SDB3260123126	200.00	0.7735	167.49	154.71	0.0000	4.3300	50.0000	0.0000	(0.0403)	(0.0043)	0.0000	2	(0.0446)	01/06/2025
002250.ZK	12/31/2024	SDB3260123126	100.00	0.7735	83.75	77.35	0.0000	4.3300	50.0000	0.0000	(0.0201)	(0.0021)	0.0000	2	(0.0223)	01/06/2025
002250.ZK	12/31/2024	SDB3260123126	2,100.00	0.7735	1,758.67	1,624.44	0.0000	4.3300	50.0000	0.0000	(0.4231)	(0.0451)	0.0000	2	(0.4682)	01/06/2025
002250.ZK	12/31/2024	SDB3260123126	200.00	0.7735	167.49	154.71	0.0000	4.3300	50.0000	0.0000	(0.0403)	(0.0043)	0.0000	2	(0.0446)	01/06/2025
002250.ZK	12/31/2024	SDB3260123126	500.00	0.7735	418.73	386.77	0.0000	4.3300	50.0000	0.0000	(0.1007)	(0.0107)	0.0000	2	(0.1115)	01/06/2025
002250.ZK	12/31/2024	SDB3260123126	600.00	0.7735	502.48	464.13	0.0000	4.3300	50.0000	0.0000	(0.1209)	(0.0129)	0.0000	2	(0.1338)	01/06/2025
002250.ZK	12/31/2024	SDB3260123126	4,500.00	0.7735	3,768.58	3,480.94	0.0000	4.3300	50.0000	0.0000	(0.9066)	(0.0967)	0.0000	2	(1.0032)	01/06/2025
002250.ZK	12/31/2024	SDB3260123126	100.00	0.7735	83.75	77.35	0.0000	4.3300	50.0000	0.0000	(0.0201)	(0.0021)	0.0000	2	(0.0223)	01/06/2025
002250.ZK	12/31/2024	SDB3260123126	48,100.00	0.7735	40,281.92	37,207.42	0.0000	4.3300	50.0000	0.0000	(9.6900)	(1.0335)	0.0000	2	(10.7236)	01/06/2025
002250.ZK	12/31/2024	SDB3260123126	33,900.00	0.7735	28,389.96	26,223.11	0.0000	4.3300	50.0000	0.0000	(6.8294)	(0.7284)	0.0000	2	(7.5578)	01/06/2025
002250.ZK	12/31/2024	SDB3260123126	200.00	0.7735	167.49	154.71	0.0000	4.3300	50.0000	0.0000	(0.0403)	(0.0043)	0.0000	2	(0.0446)	01/06/2025
002250.ZK	12/31/2024	SDB3260123126	2,600.00	0.7735	2,177.40	2,011.21	0.0000	4.3300	50.0000	0.0000	(0.5238)	(0.0559)	0.0000	2	(0.5797)	01/06/2025
002250.ZK	12/31/2024	SDB3260123126	6,300.00	0.7735	5,276.01	4,873.32	0.0000	4.3300	50.0000	0.0000	(1.2692)	(0.1354)	0.0000	2	(1.4045)	01/06/2025
002250.ZK	12/31/2024	SDB3260123126	6,000.00	0.7735	5,024.77	4,641.26	0.0000	4.3300	50.0000	0.0000	(1.2087)	(0.1289)	0.0000	2	(1.3377)	01/06/2025
002250.ZK	12/31/2024	SDB3260123126	100.00	0.7735	83.75	77.35	0.0000	4.3300	50.0000	0.0000	(0.0201)	(0.0021)	0.0000	2	(0.0223)	01/06/2025
002250.ZK	12/31/2024	SDB3260123126	300.00	0.7735	251.24	232.06	0.0000	4.3300	50.0000	0.0000	(0.0604)	(0.0064)	0.0000	2	(0.0669)	01/06/2025
002250.ZK	12/31/2024	SDB3260123126	500.00	0.7735	418.73	386.77	0.0000	4.3300	50.0000	0.0000	(0.1007)	(0.0107)	0.0000	2	(0.1115)	01/06/2025
002250.ZK	12/31/2024	SDB3260123126	500.00	0.7735	418.73	386.77	0.0000	4.3300	50.0000	0.0000	(0.1007)	(0.0107)	0.0000	2	(0.1115)	01/06/2025
002250.ZK	12/31/2024	SDB3260123126	3,800.00	0.7735	3,182.36	2,939.46	0.0000	4.3300	50.0000	0.0000	(0.7655)	(0.0817)	0.0000	2	(0.8472)	01/06/2025
002250.ZK	12/31/2024	SDB3260123126	200.00	0.7735	167.49	154.71	0.0000	4.3300	50.0000	0.0000	(0.0403)	(0.0043)	0.0000	2	(0.0446)	01/06/2025
002250.ZK	12/31/2024	SDB3260123126	100.00	0.7735	83.75	77.35	0.0000	4.3300	50.0000	0.0000	(0.0201)	(0.0021)	0.0000	2	(0.0223)	01/06/2025
002250.ZK	12/31/2024	SDB3260123126	3,900.00	0.7735	3,266.10	3,016.82	0.0000	4.3300	50.0000	0.0000	(0.7857)	(0.0838)	0.0000	2	(0.8695)	01/06/2025
002250.ZK	12/31/2024	SDB3260123126	5,800.00	0.7735	4,857.28	4,486.55	0.0000	4.3300	50.0000	0.0000	(1.1684)	(0.1246)	0.0000	2	(1.2931)	01/06/2025
002250.ZK	12/31/2024	SDB3260123126	100.00	0.7735	83.75	77.35	0.0000	4.3300	50.0000	0.0000	(0.0201)	(0.0021)	0.0000	2	(0.0223)	01/06/2025
002250.ZK	12/31/2024	SDB3260123126	2,700.00	0.7735	2,261.15	2,088.57	0.0000	4.3300	50.0000	0.0000	(0.5439)	(0.0580)	0.0000	2	(0.6019)	01/06/2025
002250.ZK	12/31/2024	SDB3260123126	1,700.00	0.7735	1,423.69	1,315.02	0.0000	4.3300	50.0000	0.0000	(0.3425)	(0.0365)	0.0000	2	(0.3790)	01/06/2025
002250.ZK	12/31/2024	SDB3260123126	100.00	0.7735	83.75	77.35	0.0000	4.3300	50.0000	0.0000	(0.0201)	(0.0021)	0.0000	2	(0.0223)	01/06/2025
002250.ZK	12/30/2024	SDB3260123126	11,100.00	0.7638	8,472.60	8,478.45	0.0000	4.3300	50.0000	0.0000	(1.0191)	(0.1178)	0.0000	1	(1.1368)	01/06/2025
002250.ZK	12/30/2024	SDB3260123126	2,900.00	0.7638	2,219.44	2,215.09	0.0000	4.3300	50.0000	0.0000	(0.2669)	(0.0308)	0.0000	1	(0.2977)	01/06/2025
002250.ZK	12/30/2024	SDB3260123126	19,600.00	0.7638	14,837.63	14,970.95	0.0000	4.3300	50.0000	0.0000	(1.7846)	(0.2079)	0.0000	1	(1.9926)	01/06/2025
002250.ZK	12/30/2024	SDB3260123126	800.00	0.7638	616.18	611.06	0.0000	4.3300	50.0000	0.0000	(0.0741)	(0.0085)	0.0000	1	(0.0826)	01/06/2025
002250.ZK	12/30/2024	SDB3260123126	11,600.00	0.7638	8,945.98	8,860.36	0.0000	4.3300	50.0000	0.0000	(1.0760)	(0.1231)	0.0000	1	(1.1991)	01/06/2025
002250.ZK	12/30/2024	SDB3260123126	800.00	0.7638	651.81	611.06	0.0000	4.3300	50.0000	0.0000	(0.0784)	(0.0085)	0.0000	1	(0.0869)	01/06/2025
002250.ZK	12/30/2024	SDB3260123126	800.00	0.7638	650.38	611.06	0.0000	4.3300	50.0000	0.0000	(0.0782)	(0.0085)	0.0000	1	(0.0867)	01/06/2025
002250.ZK	12/30/2024	SDB3260123126	400.00	0.7638	336.87	305.53	0.0000	4.3300	50.0000	0.0000	(0.0405)	(0.0042)	0.0000	1	(0.0448)	01/06/2025
002250.ZK	12/30/2024	SDB3260123126	500.00	0.7638	424.38	381.91	0.0000	4.3300	50.0000	0.0000	(0.0510)	(0.0053)	0.0000	1	(0.0563)	01/06/2025
002250.ZK	12/30/2024	SDB3260123126	400.00	0.7638	337.84	305.53	0.0000	4.3300	50.0000	0.0000	(0.0406)	(0.0042)	0.0000	1	(0.0449)	01/06/2025
002250.ZK	12/30/2024	SDB3260123126	400.00	0.7638	338.35	305.53	0.0000	4.3300	50.0000	0.0000	(0.0407)	(0.0042)	0.0000	1	(0.0449)	01/06/2025
002250.ZK	12/30/2024	SDB3260123126	500.00	0.7638	418.73	381.91	0.0000	4.3300	50.0000	0.0000	(0.0504)	(0.0053)	0.0000	1	(0.0557)	01/06/2025
002250.ZK	12/30/2024	SDB3260123126	12,600.00	0.7638	10,552.02	9,624.18	0.0000	4.3300	50.0000	0.0000	(1.2692)	(0.1337)	0.0000	1	(1.4028)	01/06/2025
002250.ZK	12/30/2024	SDB3260123126	8,700.00	0.7638	7,285.92	6,645.27	0.0000	4.3300	50.0000	0.0000	(0.8763)	(0.0923)	0.0000	1	(0.9686)	01/06/2025
002250.ZK	12/30/2024	SDB3260123126	8,600.00	0.7638	7,202.17	6,568.89	0.0000	4.3300	50.0000	0.0000	(0.8663)	(0.0912)	0.0000	1	(0.9575)	01/06/2025
002250.ZK	12/30/2024	SDB3260123126	5,900.00	0.7638	4,941.03	4,506.56	0.0000	4.3300	50.0000	0.0000	(0.5943)	(0.0626)	0.0000	1	(0.6569)	01/06/2025
002250.ZK	12/30/2024	SDB3260123126	1,200.00	0.7638	1,004.95	916.59	0.0000	4.3300	50.0000	0.0000	(1.1209)	(0.0127)	0.0000	1	(0.1336)	01/06/2025
002250.ZK	12/30/2024	SDB3260123126	200.00	0.7638	167.49	152.76	0.0000	4.3300	50.0000	0.0000	(0.0201)	(0.0021)	0.0000	1	(0.0223)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
LIANHE CHEMICAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002250.ZK	12/30/2024	SDB3260123126	100.00	0.7638	83.75	76.38	0.0000	4.3300	50.0000	0.0000	(0.0101)	(0.0011)	0.0000	1	(0.0111)	01/06/2025
002250.ZK	12/30/2024	SDB3260123126	2,100.00	0.7638	1,758.67	1,604.03	0.0000	4.3300	50.0000	0.0000	(0.2115)	(0.0223)	0.0000	1	(0.2338)	01/06/2025
002250.ZK	12/30/2024	SDB3260123126	200.00	0.7638	167.49	152.76	0.0000	4.3300	50.0000	0.0000	(0.0201)	(0.0021)	0.0000	1	(0.0223)	01/06/2025
002250.ZK	12/30/2024	SDB3260123126	500.00	0.7638	418.73	381.91	0.0000	4.3300	50.0000	0.0000	(0.0504)	(0.0053)	0.0000	1	(0.0557)	01/06/2025
002250.ZK	12/30/2024	SDB3260123126	600.00	0.7638	502.48	458.29	0.0000	4.3300	50.0000	0.0000	(0.0604)	(0.0064)	0.0000	1	(0.0668)	01/06/2025
002250.ZK	12/30/2024	SDB3260123126	4,500.00	0.7638	3,768.58	3,437.21	0.0000	4.3300	50.0000	0.0000	(0.4533)	(0.0477)	0.0000	1	(0.5010)	01/06/2025
002250.ZK	12/30/2024	SDB3260123126	100.00	0.7638	83.75	76.38	0.0000	4.3300	50.0000	0.0000	(0.0101)	(0.0011)	0.0000	1	(0.0111)	01/06/2025
002250.ZK	12/30/2024	SDB3260123126	48,100.00	0.7638	40,281.92	36,739.93	0.0000	4.3300	50.0000	0.0000	(4.8450)	(0.5103)	0.0000	1	(5.3553)	01/06/2025
002250.ZK	12/30/2024	SDB3260123126	33,900.00	0.7638	28,389.96	25,893.63	0.0000	4.3300	50.0000	0.0000	(3.4147)	(0.3596)	0.0000	1	(3.7743)	01/06/2025
002250.ZK	12/30/2024	SDB3260123126	200.00	0.7638	167.49	152.76	0.0000	4.3300	50.0000	0.0000	(0.0201)	(0.0021)	0.0000	1	(0.0223)	01/06/2025
002250.ZK	12/30/2024	SDB3260123126	2,600.00	0.7638	2,177.40	1,985.94	0.0000	4.3300	50.0000	0.0000	(0.2619)	(0.0276)	0.0000	1	(0.2895)	01/06/2025
002250.ZK	12/30/2024	SDB3260123126	6,300.00	0.7638	5,276.01	4,812.09	0.0000	4.3300	50.0000	0.0000	(0.6346)	(0.0668)	0.0000	1	(0.7014)	01/06/2025
002250.ZK	12/30/2024	SDB3260123126	6,000.00	0.7638	5,024.77	4,582.94	0.0000	4.3300	50.0000	0.0000	(0.6044)	(0.0637)	0.0000	1	(0.6680)	01/06/2025
002250.ZK	12/30/2024	SDB3260123126	100.00	0.7638	83.75	76.38	0.0000	4.3300	50.0000	0.0000	(0.0101)	(0.0011)	0.0000	1	(0.0111)	01/06/2025
002250.ZK	12/30/2024	SDB3260123126	300.00	0.7638	251.24	229.15	0.0000	4.3300	50.0000	0.0000	(0.0302)	(0.0032)	0.0000	1	(0.0334)	01/06/2025
002250.ZK	12/30/2024	SDB3260123126	500.00	0.7638	418.73	381.91	0.0000	4.3300	50.0000	0.0000	(0.0504)	(0.0053)	0.0000	1	(0.0557)	01/06/2025
002250.ZK	12/30/2024	SDB3260123126	500.00	0.7638	418.73	381.91	0.0000	4.3300	50.0000	0.0000	(0.0504)	(0.0053)	0.0000	1	(0.0557)	01/06/2025
002250.ZK	12/30/2024	SDB3260123126	3,800.00	0.7638	3,182.36	2,902.53	0.0000	4.3300	50.0000	0.0000	(0.3828)	(0.0403)	0.0000	1	(0.4231)	01/06/2025
002250.ZK	12/30/2024	SDB3260123126	200.00	0.7638	167.49	152.76	0.0000	4.3300	50.0000	0.0000	(0.0201)	(0.0021)	0.0000	1	(0.0223)	01/06/2025
002250.ZK	12/30/2024	SDB3260123126	100.00	0.7638	83.75	76.38	0.0000	4.3300	50.0000	0.0000	(0.0101)	(0.0011)	0.0000	1	(0.0111)	01/06/2025
002250.ZK	12/30/2024	SDB3260123126	3,900.00	0.7638	3,266.10	2,978.91	0.0000	4.3300	50.0000	0.0000	(0.3928)	(0.0414)	0.0000	1	(0.4342)	01/06/2025
002250.ZK	12/30/2024	SDB3260123126	5,800.00	0.7638	4,857.28	4,430.18	0.0000	4.3300	50.0000	0.0000	(0.5842)	(0.0615)	0.0000	1	(0.6458)	01/06/2025
002250.ZK	12/30/2024	SDB3260123126	100.00	0.7638	83.75	76.38	0.0000	4.3300	50.0000	0.0000	(0.0101)	(0.0011)	0.0000	1	(0.0111)	01/06/2025
002250.ZK	12/30/2024	SDB3260123126	2,700.00	0.7638	2,261.15	2,062.32	0.0000	4.3300	50.0000	0.0000	(0.2720)	(0.0286)	0.0000	1	(0.3006)	01/06/2025
002250.ZK	12/30/2024	SDB3260123126	1,700.00	0.7638	1,423.69	1,298.50	0.0000	4.3300	50.0000	0.0000	(0.1712)	(0.0180)	0.0000	1	(0.1893)	01/06/2025
002250.ZK	12/30/2024	SDB3260123126	100.00	0.7638	83.75	76.38	0.0000	4.3300	50.0000	0.0000	(0.0101)	(0.0011)	0.0000	1	(0.0111)	01/06/2025
002250.ZK	12/27/2024	SDB3260123126	11,100.00	0.7718	8,472.60	8,566.50	0.0000	4.3300	50.0000	0.0000	(3.0572)	(0.3569)	0.0000	3	(3.4141)	01/06/2025
002250.ZK	12/27/2024	SDB3260123126	2,900.00	0.7718	2,219.44	2,238.10	0.0000	4.3300	50.0000	0.0000	(0.8008)	(0.0933)	0.0000	3	(0.8941)	01/06/2025
002250.ZK	12/27/2024	SDB3260123126	19,800.00	0.7718	14,837.63	15,126.44	0.0000	4.3300	50.0000	0.0000	(5.3539)	(0.6303)	0.0000	3	(5.9842)	01/06/2025
002250.ZK	12/27/2024	SDB3260123126	800.00	0.7718	616.18	617.41	0.0000	4.3300	50.0000	0.0000	(0.2223)	(0.0257)	0.0000	3	(0.2481)	01/06/2025
002250.ZK	12/27/2024	SDB3260123126	11,600.00	0.7718	8,945.98	8,952.38	0.0000	4.3300	50.0000	0.0000	(3.2280)	(0.3730)	0.0000	3	(3.6010)	01/06/2025
002250.ZK	12/27/2024	SDB3260123126	800.00	0.7718	651.81	617.41	0.0000	4.3300	50.0000	0.0000	(0.2352)	(0.0257)	0.0000	3	(0.2609)	01/06/2025
002250.ZK	12/27/2024	SDB3260123126	800.00	0.7718	650.38	617.41	0.0000	4.3300	50.0000	0.0000	(0.2347)	(0.0257)	0.0000	3	(0.2604)	01/06/2025
002250.ZK	12/27/2024	SDB3260123126	400.00	0.7718	336.87	308.70	0.0000	4.3300	50.0000	0.0000	(0.1216)	(0.0129)	0.0000	3	(0.1344)	01/06/2025
002250.ZK	12/27/2024	SDB3260123126	500.00	0.7718	424.38	385.88	0.0000	4.3300	50.0000	0.0000	(0.1531)	(0.0161)	0.0000	3	(0.1692)	01/06/2025
002250.ZK	12/27/2024	SDB3260123126	400.00	0.7718	337.84	308.70	0.0000	4.3300	50.0000	0.0000	(0.1219)	(0.0129)	0.0000	3	(0.1348)	01/06/2025
002250.ZK	12/27/2024	SDB3260123126	400.00	0.7718	338.35	308.70	0.0000	4.3300	50.0000	0.0000	(0.1221)	(0.0129)	0.0000	3	(0.1349)	01/06/2025
002250.ZK	12/27/2024	SDB3260123126	500.00	0.7718	418.73	385.88	0.0000	4.3300	50.0000	0.0000	(0.1511)	(0.0161)	0.0000	3	(0.1672)	01/06/2025
002250.ZK	12/27/2024	SDB3260123126	12,600.00	0.7718	10,552.02	9,724.14	0.0000	4.3300	50.0000	0.0000	(3.8075)	(0.4052)	0.0000	3	(4.2127)	01/06/2025
002250.ZK	12/27/2024	SDB3260123126	8,700.00	0.7718	7,285.92	6,714.29	0.0000	4.3300	50.0000	0.0000	(2.6290)	(0.2798)	0.0000	3	(2.9088)	01/06/2025
002250.ZK	12/27/2024	SDB3260123126	8,600.00	0.7718	7,202.17	6,637.11	0.0000	4.3300	50.0000	0.0000	(2.5988)	(0.2765)	0.0000	3	(2.8753)	01/06/2025
002250.ZK	12/27/2024	SDB3260123126	5,900.00	0.7718	4,941.03	4,553.37	0.0000	4.3300	50.0000	0.0000	(1.7829)	(0.1897)	0.0000	3	(1.9726)	01/06/2025
002250.ZK	12/27/2024	SDB3260123126	1,200.00	0.7718	1,004.95	926.11	0.0000	4.3300	50.0000	0.0000	(0.3626)	(0.0386)	0.0000	3	(0.4012)	01/06/2025
002250.ZK	12/27/2024	SDB3260123126	200.00	0.7718	167.49	154.35	0.0000	4.3300	50.0000	0.0000	(0.0604)	(0.0064)	0.0000	3	(0.0669)	01/06/2025
002250.ZK	12/27/2024	SDB3260123126	100.00	0.7718	83.75	77.18	0.0000	4.3300	50.0000	0.0000	(0.0302)	(0.0032)	0.0000	3	(0.0334)	01/06/2025
002250.ZK	12/27/2024	SDB3260123126	2,100.00	0.7718	1,758.67	1,620.69	0.0000	4.3300	50.0000	0.0000	(0.6346)	(0.0675)	0.0000	3	(0.7021)	01/06/2025
002250.ZK	12/27/2024	SDB3260123126	200.00	0.7718	167.49	154.35	0.0000	4.3300	50.0000	0.0000	(0.0604)	(0.0064)	0.0000	3	(0.0669)	01/06/2025
002250.ZK	12/27/2024	SDB3260123126	500.00	0.7718	418.73	385.88	0.0000	4.3300	50.0000	0.0000	(0.1511)	(0.0161)	0.0000	3	(0.1672)	01/06/2025
002250.ZK	12/27/2024	SDB3260123126	600.00	0.7718	502.48	463.05	0.0000	4.3300	50.0000	0.0000	(0.1813)	(0.0193)	0.0000	3	(0.2006)	01/06/2025
002250.ZK	12/27/2024	SDB3260123126	4,500.00	0.7718	3,768.58	3,472.91	0.0000	4.3300	50.0000	0.0000	(1.3598)	(0.1447)	0.0000	3	(1.5045)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
LIANHE CHEMICAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002250.ZK	12/27/2024	SDB3260123126	100.00	0.7718	83.75	77.18	0.0000	4.3300	50.0000	0.0000	(0.0302)	(0.0032)	0.0000	3	(0.0334)	01/06/2025
002250.ZK	12/27/2024	SDB3260123126	48,100.00	0.7718	40,281.92	37,121.51	0.0000	4.3300	50.0000	0.0000	(14.5351)	(1.5467)	0.0000	3	(16.0818)	01/06/2025
002250.ZK	12/27/2024	SDB3260123126	33,900.00	0.7718	28,389.96	26,162.56	0.0000	4.3300	50.0000	0.0000	(10.2440)	(1.0901)	0.0000	3	(11.3342)	01/06/2025
002250.ZK	12/27/2024	SDB3260123126	200.00	0.7718	167.49	154.35	0.0000	4.3300	50.0000	0.0000	(0.0604)	(0.0064)	0.0000	3	(0.0669)	01/06/2025
002250.ZK	12/27/2024	SDB3260123126	2,600.00	0.7718	2,177.40	2,006.57	0.0000	4.3300	50.0000	0.0000	(0.7857)	(0.0836)	0.0000	3	(0.8693)	01/06/2025
002250.ZK	12/27/2024	SDB3260123126	6,300.00	0.7718	5,276.01	4,862.07	0.0000	4.3300	50.0000	0.0000	(1.9038)	(0.2026)	0.0000	3	(2.1063)	01/06/2025
002250.ZK	12/27/2024	SDB3260123126	6,000.00	0.7718	5,024.77	4,630.54	0.0000	4.3300	50.0000	0.0000	(1.8131)	(0.1929)	0.0000	3	(2.0060)	01/06/2025
002250.ZK	12/27/2024	SDB3260123126	100.00	0.7718	83.75	77.18	0.0000	4.3300	50.0000	0.0000	(0.0302)	(0.0032)	0.0000	3	(0.0334)	01/06/2025
002250.ZK	12/27/2024	SDB3260123126	300.00	0.7718	251.24	231.53	0.0000	4.3300	50.0000	0.0000	(0.0907)	(0.0096)	0.0000	3	(0.1003)	01/06/2025
002250.ZK	12/27/2024	SDB3260123126	500.00	0.7718	418.73	385.88	0.0000	4.3300	50.0000	0.0000	(0.1511)	(0.0161)	0.0000	3	(0.1672)	01/06/2025
002250.ZK	12/27/2024	SDB3260123126	500.00	0.7718	418.73	385.88	0.0000	4.3300	50.0000	0.0000	(0.1511)	(0.0161)	0.0000	3	(0.1672)	01/06/2025
002250.ZK	12/27/2024	SDB3260123126	3,800.00	0.7718	3,182.36	2,932.68	0.0000	4.3300	50.0000	0.0000	(1.1483)	(0.1222)	0.0000	3	(1.2705)	01/06/2025
002250.ZK	12/27/2024	SDB3260123126	200.00	0.7718	167.49	154.35	0.0000	4.3300	50.0000	0.0000	(0.0604)	(0.0064)	0.0000	3	(0.0669)	01/06/2025
002250.ZK	12/27/2024	SDB3260123126	100.00	0.7718	83.75	77.18	0.0000	4.3300	50.0000	0.0000	(0.0302)	(0.0032)	0.0000	3	(0.0334)	01/06/2025
002250.ZK	12/27/2024	SDB3260123126	3,900.00	0.7718	3,266.10	3,009.85	0.0000	4.3300	50.0000	0.0000	(1.1785)	(0.1254)	0.0000	3	(1.3039)	01/06/2025
002250.ZK	12/27/2024	SDB3260123126	5,800.00	0.7718	4,857.28	4,476.19	0.0000	4.3300	50.0000	0.0000	(1.7527)	(0.1865)	0.0000	3	(1.9392)	01/06/2025
002250.ZK	12/27/2024	SDB3260123126	100.00	0.7718	83.75	77.18	0.0000	4.3300	50.0000	0.0000	(0.0302)	(0.0032)	0.0000	3	(0.0334)	01/06/2025
002250.ZK	12/27/2024	SDB3260123126	2,700.00	0.7718	2,261.15	2,083.74	0.0000	4.3300	50.0000	0.0000	(0.8159)	(0.0868)	0.0000	3	(0.9027)	01/06/2025
002250.ZK	12/27/2024	SDB3260123126	1,700.00	0.7718	1,423.69	1,311.99	0.0000	4.3300	50.0000	0.0000	(0.5137)	(0.0547)	0.0000	3	(0.5684)	01/06/2025
002250.ZK	12/27/2024	SDB3260123126	100.00	0.7718	83.75	77.18	0.0000	4.3300	50.0000	0.0000	(0.0302)	(0.0032)	0.0000	3	(0.0334)	01/06/2025
002250.ZK	12/26/2024	SDB3260123126	19,600.00	0.7602	14,837.63	14,899.65	0.0000	4.3300	50.0000	0.0000	(1.7846)	(0.2069)	0.0000	1	(1.9916)	01/06/2025
002250.ZK	12/26/2024	SDB3260123126	800.00	0.7602	616.18	608.15	0.0000	4.3300	50.0000	0.0000	(0.0741)	(0.0084)	0.0000	1	(0.0826)	01/06/2025
002250.ZK	12/26/2024	SDB3260123126	11,600.00	0.7602	8,945.98	8,818.16	0.0000	4.3300	50.0000	0.0000	(1.0760)	(0.1225)	0.0000	1	(1.1985)	01/06/2025
002250.ZK	12/26/2024	SDB3260123126	800.00	0.7602	651.81	608.15	0.0000	4.3300	50.0000	0.0000	(0.0784)	(0.0084)	0.0000	1	(0.0868)	01/06/2025
002250.ZK	12/26/2024	SDB3260123126	800.00	0.7602	650.38	608.15	0.0000	4.3300	50.0000	0.0000	(0.0782)	(0.0084)	0.0000	1	(0.0867)	01/06/2025
002250.ZK	12/26/2024	SDB3260123126	400.00	0.7602	336.87	304.07	0.0000	4.3300	50.0000	0.0000	(0.0405)	(0.0042)	0.0000	1	(0.0447)	01/06/2025
002250.ZK	12/26/2024	SDB3260123126	500.00	0.7602	424.38	380.09	0.0000	4.3300	50.0000	0.0000	(0.0510)	(0.0053)	0.0000	1	(0.0563)	01/06/2025
002250.ZK	12/26/2024	SDB3260123126	400.00	0.7602	337.84	304.07	0.0000	4.3300	50.0000	0.0000	(0.0406)	(0.0042)	0.0000	1	(0.0449)	01/06/2025
002250.ZK	12/26/2024	SDB3260123126	400.00	0.7602	338.35	304.07	0.0000	4.3300	50.0000	0.0000	(0.0407)	(0.0042)	0.0000	1	(0.0449)	01/06/2025
002250.ZK	12/26/2024	SDB3260123126	500.00	0.7602	418.73	380.09	0.0000	4.3300	50.0000	0.0000	(0.0504)	(0.0053)	0.0000	1	(0.0556)	01/06/2025
002250.ZK	12/26/2024	SDB3260123126	12,600.00	0.7602	10,552.02	9,578.34	0.0000	4.3300	50.0000	0.0000	(1.2692)	(0.1330)	0.0000	1	(1.4022)	01/06/2025
002250.ZK	12/26/2024	SDB3260123126	8,700.00	0.7602	7,285.92	6,613.62	0.0000	4.3300	50.0000	0.0000	(0.8763)	(0.0919)	0.0000	1	(0.9682)	01/06/2025
002250.ZK	12/26/2024	SDB3260123126	8,600.00	0.7602	7,202.17	6,537.60	0.0000	4.3300	50.0000	0.0000	(0.8663)	(0.0908)	0.0000	1	(0.9571)	01/06/2025
002250.ZK	12/26/2024	SDB3260123126	5,900.00	0.7602	4,941.03	4,485.10	0.0000	4.3300	50.0000	0.0000	(0.5943)	(0.0623)	0.0000	1	(0.6566)	01/06/2025
002250.ZK	12/26/2024	SDB3260123126	1,200.00	0.7602	1,004.95	912.22	0.0000	4.3300	50.0000	0.0000	(0.1209)	(0.0127)	0.0000	1	(0.1335)	01/06/2025
002250.ZK	12/26/2024	SDB3260123126	200.00	0.7602	167.49	152.04	0.0000	4.3300	50.0000	0.0000	(0.0201)	(0.0021)	0.0000	1	(0.0223)	01/06/2025
002250.ZK	12/26/2024	SDB3260123126	100.00	0.7602	83.75	76.02	0.0000	4.3300	50.0000	0.0000	(0.0101)	(0.0011)	0.0000	1	(0.0111)	01/06/2025
002250.ZK	12/26/2024	SDB3260123126	2,100.00	0.7602	1,758.67	1,596.39	0.0000	4.3300	50.0000	0.0000	(0.2115)	(0.0222)	0.0000	1	(0.2337)	01/06/2025
002250.ZK	12/26/2024	SDB3260123126	200.00	0.7602	167.49	152.04	0.0000	4.3300	50.0000	0.0000	(0.0201)	(0.0021)	0.0000	1	(0.0223)	01/06/2025
002250.ZK	12/26/2024	SDB3260123126	500.00	0.7602	418.73	380.09	0.0000	4.3300	50.0000	0.0000	(0.0504)	(0.0053)	0.0000	1	(0.0556)	01/06/2025
002250.ZK	12/26/2024	SDB3260123126	600.00	0.7602	502.48	456.11	0.0000	4.3300	50.0000	0.0000	(0.0604)	(0.0063)	0.0000	1	(0.0668)	01/06/2025
002250.ZK	12/26/2024	SDB3260123126	4,500.00	0.7602	3,768.58	3,420.84	0.0000	4.3300	50.0000	0.0000	(0.4533)	(0.0475)	0.0000	1	(0.5008)	01/06/2025
002250.ZK	12/26/2024	SDB3260123126	100.00	0.7602	83.75	76.02	0.0000	4.3300	50.0000	0.0000	(0.0101)	(0.0011)	0.0000	1	(0.0111)	01/06/2025
002250.ZK	12/26/2024	SDB3260123126	48,100.00	0.7602	40,281.92	36,564.95	0.0000	4.3300	50.0000	0.0000	(4.8450)	(0.5078)	0.0000	1	(5.3529)	01/06/2025
002250.ZK	12/26/2024	SDB3260123126	33,900.00	0.7602	28,389.96	25,770.31	0.0000	4.3300	50.0000	0.0000	(3.4147)	(0.3579)	0.0000	1	(3.7726)	01/06/2025
002250.ZK	12/26/2024	SDB3260123126	200.00	0.7602	167.49	152.04	0.0000	4.3300	50.0000	0.0000	(0.0201)	(0.0021)	0.0000	1	(0.0223)	01/06/2025
002250.ZK	12/26/2024	SDB3260123126	2,600.00	0.7602	2,177.40	1,976.48	0.0000	4.3300	50.0000	0.0000	(0.2619)	(0.0275)	0.0000	1	(0.2893)	01/06/2025
002250.ZK	12/26/2024	SDB3260123126	6,300.00	0.7602	5,276.01	4,789.17	0.0000	4.3300	50.0000	0.0000	(0.6346)	(0.0665)	0.0000	1	(0.7011)	01/06/2025
002250.ZK	12/26/2024	SDB3260123126	6,000.00	0.7602	5,024.77	4,561.12	0.0000	4.3300	50.0000	0.0000	(0.6044)	(0.0633)	0.0000	1	(0.6677)	01/06/2025
002250.ZK	12/26/2024	SDB3260123126	100.00	0.7602	83.75	76.02	0.0000	4.3300	50.0000	0.0000	(0.0101)	(0.0011)	0.0000	1	(0.0111)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
LIANHE CHEMICAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002250.ZK	12/26/2024	SDB3260123126	300.00	0.7602	251.24	228.06	0.0000	4.3300	50.0000	0.0000	(0.0302)	(0.0032)	0.0000	1	(0.0334)	01/06/2025
002250.ZK	12/26/2024	SDB3260123126	500.00	0.7602	418.73	380.09	0.0000	4.3300	50.0000	0.0000	(0.0504)	(0.0053)	0.0000	1	(0.0556)	01/06/2025
002250.ZK	12/26/2024	SDB3260123126	500.00	0.7602	418.73	380.09	0.0000	4.3300	50.0000	0.0000	(0.0504)	(0.0053)	0.0000	1	(0.0556)	01/06/2025
002250.ZK	12/26/2024	SDB3260123126	3,800.00	0.7602	3,182.36	2,888.71	0.0000	4.3300	50.0000	0.0000	(0.3828)	(0.0401)	0.0000	1	(0.4229)	01/06/2025
002250.ZK	12/26/2024	SDB3260123126	200.00	0.7602	167.49	152.04	0.0000	4.3300	50.0000	0.0000	(0.0201)	(0.0021)	0.0000	1	(0.0223)	01/06/2025
002250.ZK	12/26/2024	SDB3260123126	100.00	0.7602	83.75	76.02	0.0000	4.3300	50.0000	0.0000	(0.0101)	(0.0011)	0.0000	1	(0.0111)	01/06/2025
002250.ZK	12/26/2024	SDB3260123126	3,900.00	0.7602	3,266.10	2,964.73	0.0000	4.3300	50.0000	0.0000	(0.3928)	(0.0412)	0.0000	1	(0.4340)	01/06/2025
002250.ZK	12/26/2024	SDB3260123126	5,800.00	0.7602	4,857.28	4,409.08	0.0000	4.3300	50.0000	0.0000	(0.5842)	(0.0612)	0.0000	1	(0.6455)	01/06/2025
002250.ZK	12/26/2024	SDB3260123126	100.00	0.7602	83.75	76.02	0.0000	4.3300	50.0000	0.0000	(0.0101)	(0.0011)	0.0000	1	(0.0111)	01/06/2025
002250.ZK	12/26/2024	SDB3260123126	2,700.00	0.7602	2,261.15	2,052.50	0.0000	4.3300	50.0000	0.0000	(0.2720)	(0.0285)	0.0000	1	(0.3005)	01/06/2025
002250.ZK	12/26/2024	SDB3260123126	1,700.00	0.7602	1,423.69	1,292.32	0.0000	4.3300	50.0000	0.0000	(0.1712)	(0.0179)	0.0000	1	(0.1892)	01/06/2025
002250.ZK	12/26/2024	SDB3260123126	100.00	0.7602	83.75	76.02	0.0000	4.3300	50.0000	0.0000	(0.0101)	(0.0011)	0.0000	1	(0.0111)	01/06/2025
002250.ZK	12/24/2024	SDB3260123126	19,600.00	0.7602	14,837.63	14,899.65	0.0000	4.3300	50.0000	0.0000	(3.5693)	(0.4139)	0.0000	2	(3.9832)	01/06/2025
002250.ZK	12/24/2024	SDB3260123126	800.00	0.7602	616.18	608.15	0.0000	4.3300	50.0000	0.0000	(0.1482)	(0.0169)	0.0000	2	(0.1651)	01/06/2025
002250.ZK	12/24/2024	SDB3260123126	11,600.00	0.7602	8,945.98	8,818.16	0.0000	4.3300	50.0000	0.0000	(2.1520)	(0.2449)	0.0000	2	(2.3970)	01/06/2025
002250.ZK	12/24/2024	SDB3260123126	800.00	0.7602	651.81	608.15	0.0000	4.3300	50.0000	0.0000	(0.1568)	(0.0169)	0.0000	2	(0.1737)	01/06/2025
002250.ZK	12/24/2024	SDB3260123126	800.00	0.7602	650.38	608.15	0.0000	4.3300	50.0000	0.0000	(0.1565)	(0.0169)	0.0000	2	(0.1733)	01/06/2025
002250.ZK	12/24/2024	SDB3260123126	400.00	0.7602	336.87	304.07	0.0000	4.3300	50.0000	0.0000	(0.0810)	(0.0084)	0.0000	2	(0.0895)	01/06/2025
002250.ZK	12/24/2024	SDB3260123126	500.00	0.7602	424.38	380.09	0.0000	4.3300	50.0000	0.0000	(0.1021)	(0.0106)	0.0000	2	(0.1126)	01/06/2025
002250.ZK	12/24/2024	SDB3260123126	400.00	0.7602	337.84	304.07	0.0000	4.3300	50.0000	0.0000	(0.0813)	(0.0084)	0.0000	2	(0.0897)	01/06/2025
002250.ZK	12/24/2024	SDB3260123126	400.00	0.7602	338.35	304.07	0.0000	4.3300	50.0000	0.0000	(0.0814)	(0.0084)	0.0000	2	(0.0898)	01/06/2025
002250.ZK	12/24/2024	SDB3260123126	500.00	0.7602	418.73	380.09	0.0000	4.3300	50.0000	0.0000	(0.1007)	(0.0106)	0.0000	2	(0.1113)	01/06/2025
002250.ZK	12/24/2024	SDB3260123126	12,600.00	0.7602	10,552.02	9,578.34	0.0000	4.3300	50.0000	0.0000	(2.5383)	(0.2661)	0.0000	2	(2.8044)	01/06/2025
002250.ZK	12/24/2024	SDB3260123126	8,700.00	0.7602	7,285.92	6,613.62	0.0000	4.3300	50.0000	0.0000	(1.7527)	(0.1837)	0.0000	2	(1.9364)	01/06/2025
002250.ZK	12/24/2024	SDB3260123126	8,600.00	0.7602	7,202.17	6,537.60	0.0000	4.3300	50.0000	0.0000	(1.7325)	(0.1816)	0.0000	2	(1.9141)	01/06/2025
002250.ZK	12/24/2024	SDB3260123126	5,900.00	0.7602	4,941.03	4,485.10	0.0000	4.3300	50.0000	0.0000	(1.1886)	(0.1246)	0.0000	2	(1.3132)	01/06/2025
002250.ZK	12/24/2024	SDB3260123126	1,200.00	0.7602	1,004.95	912.22	0.0000	4.3300	50.0000	0.0000	(0.2417)	(0.0253)	0.0000	2	(0.2671)	01/06/2025
002250.ZK	12/24/2024	SDB3260123126	200.00	0.7602	167.49	152.04	0.0000	4.3300	50.0000	0.0000	(0.0403)	(0.0042)	0.0000	2	(0.0445)	01/06/2025
002250.ZK	12/24/2024	SDB3260123126	100.00	0.7602	83.75	76.02	0.0000	4.3300	50.0000	0.0000	(0.0201)	(0.0021)	0.0000	2	(0.0223)	01/06/2025
002250.ZK	12/24/2024	SDB3260123126	2,100.00	0.7602	1,758.67	1,596.39	0.0000	4.3300	50.0000	0.0000	(0.4231)	(0.0443)	0.0000	2	(0.4674)	01/06/2025
002250.ZK	12/24/2024	SDB3260123126	200.00	0.7602	167.49	152.04	0.0000	4.3300	50.0000	0.0000	(0.0403)	(0.0042)	0.0000	2	(0.0445)	01/06/2025
002250.ZK	12/24/2024	SDB3260123126	500.00	0.7602	418.73	380.09	0.0000	4.3300	50.0000	0.0000	(0.1007)	(0.0106)	0.0000	2	(0.1113)	01/06/2025
002250.ZK	12/24/2024	SDB3260123126	600.00	0.7602	502.48	456.11	0.0000	4.3300	50.0000	0.0000	(0.1209)	(0.0127)	0.0000	2	(0.1335)	01/06/2025
002250.ZK	12/24/2024	SDB3260123126	4,500.00	0.7602	3,768.58	3,420.84	0.0000	4.3300	50.0000	0.0000	(0.9066)	(0.0950)	0.0000	2	(1.0016)	01/06/2025
002250.ZK	12/24/2024	SDB3260123126	100.00	0.7602	83.75	76.02	0.0000	4.3300	50.0000	0.0000	(0.0201)	(0.0021)	0.0000	2	(0.0223)	01/06/2025
002250.ZK	12/24/2024	SDB3260123126	48,100.00	0.7602	40,281.92	36,564.95	0.0000	4.3300	50.0000	0.0000	(9.6900)	(1.0157)	0.0000	2	(10.7057)	01/06/2025
002250.ZK	12/24/2024	SDB3260123126	33,900.00	0.7602	28,389.96	25,770.31	0.0000	4.3300	50.0000	0.0000	(6.8294)	(0.7158)	0.0000	2	(7.5452)	01/06/2025
002250.ZK	12/24/2024	SDB3260123126	200.00	0.7602	167.49	152.04	0.0000	4.3300	50.0000	0.0000	(0.0403)	(0.0042)	0.0000	2	(0.0445)	01/06/2025
002250.ZK	12/24/2024	SDB3260123126	2,600.00	0.7602	2,177.40	1,976.48	0.0000	4.3300	50.0000	0.0000	(0.5238)	(0.0549)	0.0000	2	(0.5787)	01/06/2025
002250.ZK	12/24/2024	SDB3260123126	6,300.00	0.7602	5,276.01	4,789.17	0.0000	4.3300	50.0000	0.0000	(1.2692)	(0.1330)	0.0000	2	(1.4022)	01/06/2025
002250.ZK	12/24/2024	SDB3260123126	6,000.00	0.7602	5,024.77	4,561.12	0.0000	4.3300	50.0000	0.0000	(1.2087)	(0.1267)	0.0000	2	(1.3354)	01/06/2025
002250.ZK	12/24/2024	SDB3260123126	100.00	0.7602	83.75	76.02	0.0000	4.3300	50.0000	0.0000	(0.0201)	(0.0021)	0.0000	2	(0.0223)	01/06/2025
002250.ZK	12/24/2024	SDB3260123126	300.00	0.7602	251.24	228.06	0.0000	4.3300	50.0000	0.0000	(0.0604)	(0.0063)	0.0000	2	(0.0668)	01/06/2025
002250.ZK	12/24/2024	SDB3260123126	500.00	0.7602	418.73	380.09	0.0000	4.3300	50.0000	0.0000	(0.1007)	(0.0106)	0.0000	2	(0.1113)	01/06/2025
002250.ZK	12/24/2024	SDB3260123126	500.00	0.7602	418.73	380.09	0.0000	4.3300	50.0000	0.0000	(0.1007)	(0.0106)	0.0000	2	(0.1113)	01/06/2025
002250.ZK	12/24/2024	SDB3260123126	3,800.00	0.7602	3,182.36	2,888.71	0.0000	4.3300	50.0000	0.0000	(0.7655)	(0.0802)	0.0000	2	(0.8458)	01/06/2025
002250.ZK	12/24/2024	SDB3260123126	200.00	0.7602	167.49	152.04	0.0000	4.3300	50.0000	0.0000	(0.0403)	(0.0042)	0.0000	2	(0.0445)	01/06/2025
002250.ZK	12/24/2024	SDB3260123126	100.00	0.7602	83.75	76.02	0.0000	4.3300	50.0000	0.0000	(0.0201)	(0.0021)	0.0000	2	(0.0223)	01/06/2025
002250.ZK	12/24/2024	SDB3260123126	3,900.00	0.7602	3,266.10	2,964.73	0.0000	4.3300	50.0000	0.0000	(0.7857)	(0.0824)	0.0000	2	(0.8680)	01/06/2025
002250.ZK	12/24/2024	SDB3260123126	5,800.00	0.7602	4,857.28	4,409.08	0.0000	4.3300	50.0000	0.0000	(1.1684)	(0.1225)	0.0000	2	(1.2909)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
LIANHE CHEMICAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002250.ZK	12/24/2024	SDB3260123126	100.00	0.7602	83.75	76.02	0.0000	4.3300	50.0000	0.0000	(0.0201)	(0.0021)	0.0000	2	(0.0223)	01/06/2025
002250.ZK	12/24/2024	SDB3260123126	2,700.00	0.7602	2,261.15	2,052.50	0.0000	4.3300	50.0000	0.0000	(0.5439)	(0.0570)	0.0000	2	(0.6009)	01/06/2025
002250.ZK	12/24/2024	SDB3260123126	1,700.00	0.7602	1,423.69	1,292.32	0.0000	4.3300	50.0000	0.0000	(0.3425)	(0.0359)	0.0000	2	(0.3784)	01/06/2025
002250.ZK	12/24/2024	SDB3260123126	100.00	0.7602	83.75	76.02	0.0000	4.3300	50.0000	0.0000	(0.0201)	(0.0021)	0.0000	2	(0.0223)	01/06/2025
002250.ZK	12/23/2024	SDB3260123126	800.00	0.7668	616.18	613.41	0.0000	4.3300	50.0000	0.0000	(0.0741)	(0.0085)	0.0000	1	(0.0826)	01/06/2025
002250.ZK	12/23/2024	SDB3260123126	11,600.00	0.7668	8,945.98	8,894.44	0.0000	4.3300	50.0000	0.0000	(1.0760)	(0.1235)	0.0000	1	(1.1995)	01/06/2025
002250.ZK	12/23/2024	SDB3260123126	800.00	0.7668	651.81	613.41	0.0000	4.3300	50.0000	0.0000	(0.0784)	(0.0085)	0.0000	1	(0.0869)	01/06/2025
002250.ZK	12/23/2024	SDB3260123126	800.00	0.7668	650.38	613.41	0.0000	4.3300	50.0000	0.0000	(0.0782)	(0.0085)	0.0000	1	(0.0867)	01/06/2025
002250.ZK	12/23/2024	SDB3260123126	400.00	0.7668	336.87	306.70	0.0000	4.3300	50.0000	0.0000	(0.0405)	(0.0043)	0.0000	1	(0.0448)	01/06/2025
002250.ZK	12/23/2024	SDB3260123126	500.00	0.7668	424.38	383.38	0.0000	4.3300	50.0000	0.0000	(0.0510)	(0.0053)	0.0000	1	(0.0564)	01/06/2025
002250.ZK	12/23/2024	SDB3260123126	400.00	0.7668	337.84	306.70	0.0000	4.3300	50.0000	0.0000	(0.0406)	(0.0043)	0.0000	1	(0.0449)	01/06/2025
002250.ZK	12/23/2024	SDB3260123126	400.00	0.7668	338.35	306.70	0.0000	4.3300	50.0000	0.0000	(0.0407)	(0.0043)	0.0000	1	(0.0450)	01/06/2025
002250.ZK	12/23/2024	SDB3260123126	500.00	0.7668	418.73	383.38	0.0000	4.3300	50.0000	0.0000	(0.0504)	(0.0053)	0.0000	1	(0.0557)	01/06/2025
002250.ZK	12/23/2024	SDB3260123126	12,600.00	0.7668	10,552.02	9,661.20	0.0000	4.3300	50.0000	0.0000	(1.2692)	(0.1342)	0.0000	1	(1.4034)	01/06/2025
002250.ZK	12/23/2024	SDB3260123126	8,700.00	0.7668	7,285.92	6,670.83	0.0000	4.3300	50.0000	0.0000	(0.8763)	(0.0927)	0.0000	1	(0.9690)	01/06/2025
002250.ZK	12/23/2024	SDB3260123126	8,600.00	0.7668	7,202.17	6,594.15	0.0000	4.3300	50.0000	0.0000	(0.8663)	(0.0916)	0.0000	1	(0.9578)	01/06/2025
002250.ZK	12/23/2024	SDB3260123126	5,900.00	0.7668	4,941.03	4,523.90	0.0000	4.3300	50.0000	0.0000	(0.5943)	(0.0628)	0.0000	1	(0.6571)	01/06/2025
002250.ZK	12/23/2024	SDB3260123126	1,200.00	0.7668	1,004.95	920.11	0.0000	4.3300	50.0000	0.0000	(0.1209)	(0.0128)	0.0000	1	(0.1337)	01/06/2025
002250.ZK	12/23/2024	SDB3260123126	200.00	0.7668	167.49	153.35	0.0000	4.3300	50.0000	0.0000	(0.0201)	(0.0021)	0.0000	1	(0.0223)	01/06/2025
002250.ZK	12/23/2024	SDB3260123126	100.00	0.7668	83.75	76.68	0.0000	4.3300	50.0000	0.0000	(0.0101)	(0.0011)	0.0000	1	(0.0111)	01/06/2025
002250.ZK	12/23/2024	SDB3260123126	2,100.00	0.7668	1,758.67	1,610.20	0.0000	4.3300	50.0000	0.0000	(0.2115)	(0.0224)	0.0000	1	(0.2339)	01/06/2025
002250.ZK	12/23/2024	SDB3260123126	200.00	0.7668	167.49	153.35	0.0000	4.3300	50.0000	0.0000	(0.0201)	(0.0021)	0.0000	1	(0.0223)	01/06/2025
002250.ZK	12/23/2024	SDB3260123126	500.00	0.7668	418.73	383.38	0.0000	4.3300	50.0000	0.0000	(0.0504)	(0.0053)	0.0000	1	(0.0557)	01/06/2025
002250.ZK	12/23/2024	SDB3260123126	600.00	0.7668	502.48	460.06	0.0000	4.3300	50.0000	0.0000	(0.0604)	(0.0064)	0.0000	1	(0.0668)	01/06/2025
002250.ZK	12/23/2024	SDB3260123126	4,500.00	0.7668	3,768.58	3,450.43	0.0000	4.3300	50.0000	0.0000	(0.4533)	(0.0479)	0.0000	1	(0.5012)	01/06/2025
002250.ZK	12/23/2024	SDB3260123126	100.00	0.7668	83.75	76.68	0.0000	4.3300	50.0000	0.0000	(0.0101)	(0.0011)	0.0000	1	(0.0111)	01/06/2025
002250.ZK	12/23/2024	SDB3260123126	48,100.00	0.7668	40,281.92	36,881.25	0.0000	4.3300	50.0000	0.0000	(4.8450)	(0.5122)	0.0000	1	(5.3573)	01/06/2025
002250.ZK	12/23/2024	SDB3260123126	33,900.00	0.7668	28,389.96	25,993.23	0.0000	4.3300	50.0000	0.0000	(3.4147)	(0.3610)	0.0000	1	(3.7757)	01/06/2025
002250.ZK	12/23/2024	SDB3260123126	200.00	0.7668	167.49	153.35	0.0000	4.3300	50.0000	0.0000	(0.0201)	(0.0021)	0.0000	1	(0.0223)	01/06/2025
002250.ZK	12/23/2024	SDB3260123126	2,600.00	0.7668	2,177.40	1,993.58	0.0000	4.3300	50.0000	0.0000	(0.2619)	(0.0277)	0.0000	1	(0.2896)	01/06/2025
002250.ZK	12/23/2024	SDB3260123126	6,300.00	0.7668	5,276.01	4,830.60	0.0000	4.3300	50.0000	0.0000	(0.6346)	(0.0671)	0.0000	1	(0.7017)	01/06/2025
002250.ZK	12/23/2024	SDB3260123126	6,000.00	0.7668	5,024.77	4,600.57	0.0000	4.3300	50.0000	0.0000	(0.6044)	(0.0639)	0.0000	1	(0.6683)	01/06/2025
002250.ZK	12/23/2024	SDB3260123126	100.00	0.7668	83.75	76.68	0.0000	4.3300	50.0000	0.0000	(0.0101)	(0.0011)	0.0000	1	(0.0111)	01/06/2025
002250.ZK	12/23/2024	SDB3260123126	300.00	0.7668	251.24	230.03	0.0000	4.3300	50.0000	0.0000	(0.0302)	(0.0032)	0.0000	1	(0.0334)	01/06/2025
002250.ZK	12/23/2024	SDB3260123126	500.00	0.7668	418.73	383.38	0.0000	4.3300	50.0000	0.0000	(0.0504)	(0.0053)	0.0000	1	(0.0557)	01/06/2025
002250.ZK	12/23/2024	SDB3260123126	500.00	0.7668	418.73	383.38	0.0000	4.3300	50.0000	0.0000	(0.0504)	(0.0053)	0.0000	1	(0.0557)	01/06/2025
002250.ZK	12/23/2024	SDB3260123126	3,800.00	0.7668	3,182.36	2,913.70	0.0000	4.3300	50.0000	0.0000	(0.3828)	(0.0405)	0.0000	1	(0.4232)	01/06/2025
002250.ZK	12/23/2024	SDB3260123126	200.00	0.7668	167.49	153.35	0.0000	4.3300	50.0000	0.0000	(0.0201)	(0.0021)	0.0000	1	(0.0223)	01/06/2025
002250.ZK	12/23/2024	SDB3260123126	100.00	0.7668	83.75	76.68	0.0000	4.3300	50.0000	0.0000	(0.0101)	(0.0011)	0.0000	1	(0.0111)	01/06/2025
002250.ZK	12/23/2024	SDB3260123126	3,900.00	0.7668	3,266.10	2,990.37	0.0000	4.3300	50.0000	0.0000	(0.3928)	(0.0415)	0.0000	1	(0.4344)	01/06/2025
002250.ZK	12/23/2024	SDB3260123126	5,800.00	0.7668	4,857.28	4,447.22	0.0000	4.3300	50.0000	0.0000	(0.5842)	(0.0618)	0.0000	1	(0.6460)	01/06/2025
002250.ZK	12/23/2024	SDB3260123126	100.00	0.7668	83.75	76.68	0.0000	4.3300	50.0000	0.0000	(0.0101)	(0.0011)	0.0000	1	(0.0111)	01/06/2025
002250.ZK	12/23/2024	SDB3260123126	2,700.00	0.7668	2,261.15	2,070.26	0.0000	4.3300	50.0000	0.0000	(0.2720)	(0.0288)	0.0000	1	(0.3007)	01/06/2025
002250.ZK	12/23/2024	SDB3260123126	1,700.00	0.7668	1,423.69	1,303.50	0.0000	4.3300	50.0000	0.0000	(0.1712)	(0.0181)	0.0000	1	(0.1893)	01/06/2025
002250.ZK	12/23/2024	SDB3260123126	100.00	0.7668	83.75	76.68	0.0000	4.3300	50.0000	0.0000	(0.0101)	(0.0011)	0.0000	1	(0.0111)	01/06/2025
002250.ZK	12/20/2024	SDB3260123126	800.00	0.7694	651.81	615.48	0.0000	4.3300	50.0000	0.0000	(0.2352)	(0.0256)	0.0000	3	(0.2608)	01/06/2025
002250.ZK	12/20/2024	SDB3260123126	800.00	0.7694	650.38	615.48	0.0000	4.3300	50.0000	0.0000	(0.2347)	(0.0256)	0.0000	3	(0.2603)	01/06/2025
002250.ZK	12/20/2024	SDB3260123126	400.00	0.7694	336.87	307.74	0.0000	4.3300	50.0000	0.0000	(0.1216)	(0.0128)	0.0000	3	(0.1344)	01/06/2025
002250.ZK	12/20/2024	SDB3260123126	500.00	0.7694	424.38	384.68	0.0000	4.3300	50.0000	0.0000	(0.1531)	(0.0160)	0.0000	3	(0.1692)	01/06/2025
002250.ZK	12/20/2024	SDB3260123126	400.00	0.7694	337.84	307.74	0.0000	4.3300	50.0000	0.0000	(0.1219)	(0.0128)	0.0000	3	(0.1347)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
LIANHE CHEMICAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002250.ZK	12/20/2024	SDB3260123126	400.00	0.7694	338.35	307.74	0.0000	4.3300	50.0000	0.0000	(0.1221)	(0.0128)	0.0000	3	(0.1349)	01/06/2025
002250.ZK	12/20/2024	SDB3260123126	500.00	0.7694	418.73	384.68	0.0000	4.3300	50.0000	0.0000	(0.1511)	(0.0160)	0.0000	3	(0.1671)	01/06/2025
002250.ZK	12/20/2024	SDB3260123126	12,600.00	0.7694	10,552.02	9,693.84	0.0000	4.3300	50.0000	0.0000	(3.8075)	(0.4039)	0.0000	3	(4.2114)	01/06/2025
002250.ZK	12/20/2024	SDB3260123126	8,700.00	0.7694	7,285.92	6,693.36	0.0000	4.3300	50.0000	0.0000	(2.6290)	(0.2789)	0.0000	3	(2.9079)	01/06/2025
002250.ZK	12/20/2024	SDB3260123126	8,600.00	0.7694	7,202.17	6,616.43	0.0000	4.3300	50.0000	0.0000	(2.5988)	(0.2757)	0.0000	3	(2.8745)	01/06/2025
002250.ZK	12/20/2024	SDB3260123126	5,900.00	0.7694	4,941.03	4,539.18	0.0000	4.3300	50.0000	0.0000	(1.7829)	(0.1891)	0.0000	3	(1.9720)	01/06/2025
002250.ZK	12/20/2024	SDB3260123126	1,200.00	0.7694	1,004.95	923.22	0.0000	4.3300	50.0000	0.0000	(0.3626)	(0.0385)	0.0000	3	(0.4011)	01/06/2025
002250.ZK	12/20/2024	SDB3260123126	200.00	0.7694	167.49	153.87	0.0000	4.3300	50.0000	0.0000	(0.0604)	(0.0064)	0.0000	3	(0.0668)	01/06/2025
002250.ZK	12/20/2024	SDB3260123126	100.00	0.7694	83.75	76.94	0.0000	4.3300	50.0000	0.0000	(0.0302)	(0.0032)	0.0000	3	(0.0334)	01/06/2025
002250.ZK	12/20/2024	SDB3260123126	2,100.00	0.7694	1,758.67	1,615.64	0.0000	4.3300	50.0000	0.0000	(0.6346)	(0.0673)	0.0000	3	(0.7019)	01/06/2025
002250.ZK	12/20/2024	SDB3260123126	200.00	0.7694	167.49	153.87	0.0000	4.3300	50.0000	0.0000	(0.0604)	(0.0064)	0.0000	3	(0.0668)	01/06/2025
002250.ZK	12/20/2024	SDB3260123126	500.00	0.7694	418.73	384.68	0.0000	4.3300	50.0000	0.0000	(0.1511)	(0.0160)	0.0000	3	(0.1671)	01/06/2025
002250.ZK	12/20/2024	SDB3260123126	600.00	0.7694	502.48	461.61	0.0000	4.3300	50.0000	0.0000	(0.1813)	(0.0192)	0.0000	3	(0.2005)	01/06/2025
002250.ZK	12/20/2024	SDB3260123126	4,500.00	0.7694	3,768.58	3,462.08	0.0000	4.3300	50.0000	0.0000	(1.3598)	(0.1443)	0.0000	3	(1.5041)	01/06/2025
002250.ZK	12/20/2024	SDB3260123126	100.00	0.7694	83.75	76.94	0.0000	4.3300	50.0000	0.0000	(0.0302)	(0.0032)	0.0000	3	(0.0334)	01/06/2025
002250.ZK	12/20/2024	SDB3260123126	48,100.00	0.7694	40,281.92	37,005.83	0.0000	4.3300	50.0000	0.0000	(14.5351)	(1.5419)	0.0000	3	(16.0770)	01/06/2025
002250.ZK	12/20/2024	SDB3260123126	33,900.00	0.7694	28,389.96	26,081.03	0.0000	4.3300	50.0000	0.0000	(10.2440)	(1.0867)	0.0000	3	(11.3308)	01/06/2025
002250.ZK	12/20/2024	SDB3260123126	200.00	0.7694	167.49	153.87	0.0000	4.3300	50.0000	0.0000	(0.0604)	(0.0064)	0.0000	3	(0.0668)	01/06/2025
002250.ZK	12/20/2024	SDB3260123126	2,600.00	0.7694	2,177.40	2,000.32	0.0000	4.3300	50.0000	0.0000	(0.7857)	(0.0833)	0.0000	3	(0.8690)	01/06/2025
002250.ZK	12/20/2024	SDB3260123126	6,300.00	0.7694	5,276.01	4,846.92	0.0000	4.3300	50.0000	0.0000	(1.9038)	(0.2020)	0.0000	3	(2.1057)	01/06/2025
002250.ZK	12/20/2024	SDB3260123126	6,000.00	0.7694	5,024.77	4,616.11	0.0000	4.3300	50.0000	0.0000	(1.8131)	(0.1923)	0.0000	3	(2.0054)	01/06/2025
002250.ZK	12/20/2024	SDB3260123126	100.00	0.7694	83.75	76.94	0.0000	4.3300	50.0000	0.0000	(0.0302)	(0.0032)	0.0000	3	(0.0334)	01/06/2025
002250.ZK	12/20/2024	SDB3260123126	300.00	0.7694	251.24	230.81	0.0000	4.3300	50.0000	0.0000	(0.0907)	(0.0096)	0.0000	3	(0.1003)	01/06/2025
002250.ZK	12/20/2024	SDB3260123126	500.00	0.7694	418.73	384.68	0.0000	4.3300	50.0000	0.0000	(0.1511)	(0.0160)	0.0000	3	(0.1671)	01/06/2025
002250.ZK	12/20/2024	SDB3260123126	500.00	0.7694	418.73	384.68	0.0000	4.3300	50.0000	0.0000	(0.1511)	(0.0160)	0.0000	3	(0.1671)	01/06/2025
002250.ZK	12/20/2024	SDB3260123126	3,800.00	0.7694	3,182.36	2,923.54	0.0000	4.3300	50.0000	0.0000	(1.1483)	(0.1218)	0.0000	3	(1.2701)	01/06/2025
002250.ZK	12/20/2024	SDB3260123126	200.00	0.7694	167.49	153.87	0.0000	4.3300	50.0000	0.0000	(0.0604)	(0.0064)	0.0000	3	(0.0668)	01/06/2025
002250.ZK	12/20/2024	SDB3260123126	100.00	0.7694	83.75	76.94	0.0000	4.3300	50.0000	0.0000	(0.0302)	(0.0032)	0.0000	3	(0.0334)	01/06/2025
002250.ZK	12/20/2024	SDB3260123126	3,900.00	0.7694	3,266.10	3,000.47	0.0000	4.3300	50.0000	0.0000	(1.1785)	(0.1250)	0.0000	3	(1.3035)	01/06/2025
002250.ZK	12/20/2024	SDB3260123126	5,800.00	0.7694	4,857.28	4,462.24	0.0000	4.3300	50.0000	0.0000	(1.7527)	(0.1859)	0.0000	3	(1.9386)	01/06/2025
002250.ZK	12/20/2024	SDB3260123126	100.00	0.7694	83.75	76.94	0.0000	4.3300	50.0000	0.0000	(0.0302)	(0.0032)	0.0000	3	(0.0334)	01/06/2025
002250.ZK	12/20/2024	SDB3260123126	2,700.00	0.7694	2,261.15	2,077.25	0.0000	4.3300	50.0000	0.0000	(0.8159)	(0.0866)	0.0000	3	(0.9024)	01/06/2025
002250.ZK	12/20/2024	SDB3260123126	1,700.00	0.7694	1,423.69	1,307.90	0.0000	4.3300	50.0000	0.0000	(0.5137)	(0.0545)	0.0000	3	(0.5682)	01/06/2025
002250.ZK	12/20/2024	SDB3260123126	100.00	0.7694	83.75	76.94	0.0000	4.3300	50.0000	0.0000	(0.0302)	(0.0032)	0.0000	3	(0.0334)	01/06/2025
002250.ZK	12/19/2024	SDB3260123126	800.00	0.8055	651.81	644.40	0.0000	4.5800	50.0000	0.0000	(0.0829)	(0.0090)	0.0000	1	(0.0919)	01/06/2025
002250.ZK	12/19/2024	SDB3260123126	800.00	0.8055	650.38	644.40	0.0000	4.5800	50.0000	0.0000	(0.0827)	(0.0090)	0.0000	1	(0.0917)	01/06/2025
002250.ZK	12/19/2024	SDB3260123126	400.00	0.8055	336.87	322.20	0.0000	4.5800	50.0000	0.0000	(0.0429)	(0.0045)	0.0000	1	(0.0473)	01/06/2025
002250.ZK	12/19/2024	SDB3260123126	500.00	0.8055	424.38	402.75	0.0000	4.5800	50.0000	0.0000	(0.0540)	(0.0056)	0.0000	1	(0.0596)	01/06/2025
002250.ZK	12/19/2024	SDB3260123126	400.00	0.8055	337.84	322.20	0.0000	4.5800	50.0000	0.0000	(0.0430)	(0.0045)	0.0000	1	(0.0475)	01/06/2025
002250.ZK	12/19/2024	SDB3260123126	400.00	0.8055	338.35	322.20	0.0000	4.5800	50.0000	0.0000	(0.0430)	(0.0045)	0.0000	1	(0.0475)	01/06/2025
002250.ZK	12/19/2024	SDB3260123126	500.00	0.8055	418.73	402.75	0.0000	4.5800	50.0000	0.0000	(0.0533)	(0.0056)	0.0000	1	(0.0589)	01/06/2025
002250.ZK	12/19/2024	SDB3260123126	12,600.00	0.8055	10,552.02	10,149.36	0.0000	4.5800	50.0000	0.0000	(1.3425)	(0.1410)	0.0000	1	(1.4834)	01/06/2025
002250.ZK	12/19/2024	SDB3260123126	8,700.00	0.8055	7,285.92	7,007.89	0.0000	4.5800	50.0000	0.0000	(0.9269)	(0.0973)	0.0000	1	(1.0243)	01/06/2025
002250.ZK	12/19/2024	SDB3260123126	8,600.00	0.8055	7,202.17	6,927.34	0.0000	4.5800	50.0000	0.0000	(0.9163)	(0.0962)	0.0000	1	(1.0125)	01/06/2025
002250.ZK	12/19/2024	SDB3260123126	5,900.00	0.8055	4,941.03	4,752.48	0.0000	4.5800	50.0000	0.0000	(0.6286)	(0.0660)	0.0000	1	(0.6946)	01/06/2025
002250.ZK	12/19/2024	SDB3260123126	1,200.00	0.8055	1,004.95	966.61	0.0000	4.5800	50.0000	0.0000	(0.1279)	(0.0134)	0.0000	1	(0.1413)	01/06/2025
002250.ZK	12/19/2024	SDB3260123126	200.00	0.8055	167.49	161.10	0.0000	4.5800	50.0000	0.0000	(0.0213)	(0.0022)	0.0000	1	(0.0235)	01/06/2025
002250.ZK	12/19/2024	SDB3260123126	100.00	0.8055	83.75	80.55	0.0000	4.5800	50.0000	0.0000	(0.0107)	(0.0011)	0.0000	1	(0.0118)	01/06/2025
002250.ZK	12/19/2024	SDB3260123126	2,100.00	0.8055	1,758.67	1,691.56	0.0000	4.5800	50.0000	0.0000	(0.2237)	(0.0235)	0.0000	1	(0.2472)	01/06/2025
002250.ZK	12/19/2024	SDB3260123126	200.00	0.8055	167.49	161.10	0.0000	4.5800	50.0000	0.0000	(0.0213)	(0.0022)	0.0000	1	(0.0235)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
LIANHE CHEMICAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002250.ZK	12/19/2024	SDB3260123126	500.00	0.8055	418.73	402.75	0.0000	4.5800	50.0000	0.0000	(0.0533)	(0.0056)	0.0000	1	(0.0589)	01/06/2025
002250.ZK	12/19/2024	SDB3260123126	600.00	0.8055	502.48	483.30	0.0000	4.5800	50.0000	0.0000	(0.0639)	(0.0067)	0.0000	1	(0.0706)	01/06/2025
002250.ZK	12/19/2024	SDB3260123126	4,500.00	0.8055	3,768.58	3,624.77	0.0000	4.5800	50.0000	0.0000	(0.4794)	(0.0503)	0.0000	1	(0.5298)	01/06/2025
002250.ZK	12/19/2024	SDB3260123126	100.00	0.8055	83.75	80.55	0.0000	4.5800	50.0000	0.0000	(0.0107)	(0.0011)	0.0000	1	(0.0118)	01/06/2025
002250.ZK	12/19/2024	SDB3260123126	48,100.00	0.8055	40,281.92	38,744.79	0.0000	4.5800	50.0000	0.0000	(5.1248)	(0.5381)	0.0000	1	(5.6629)	01/06/2025
002250.ZK	12/19/2024	SDB3260123126	33,900.00	0.8055	28,389.96	27,306.62	0.0000	4.5800	50.0000	0.0000	(3.6118)	(0.3793)	0.0000	1	(3.9911)	01/06/2025
002250.ZK	12/19/2024	SDB3260123126	200.00	0.8055	167.49	161.10	0.0000	4.5800	50.0000	0.0000	(0.0213)	(0.0022)	0.0000	1	(0.0235)	01/06/2025
002250.ZK	12/19/2024	SDB3260123126	2,600.00	0.8055	2,177.40	2,094.31	0.0000	4.5800	50.0000	0.0000	(0.2770)	(0.0291)	0.0000	1	(0.3061)	01/06/2025
002250.ZK	12/19/2024	SDB3260123126	6,300.00	0.8055	5,276.01	5,074.68	0.0000	4.5800	50.0000	0.0000	(0.6712)	(0.0705)	0.0000	1	(0.7417)	01/06/2025
002250.ZK	12/19/2024	SDB3260123126	6,000.00	0.8055	5,024.77	4,833.03	0.0000	4.5800	50.0000	0.0000	(0.6393)	(0.0671)	0.0000	1	(0.7064)	01/06/2025
002250.ZK	12/19/2024	SDB3260123126	100.00	0.8055	83.75	80.55	0.0000	4.5800	50.0000	0.0000	(0.0107)	(0.0011)	0.0000	1	(0.0118)	01/06/2025
002250.ZK	12/19/2024	SDB3260123126	300.00	0.8055	251.24	241.65	0.0000	4.5800	50.0000	0.0000	(0.0320)	(0.0034)	0.0000	1	(0.0353)	01/06/2025
002250.ZK	12/19/2024	SDB3260123126	500.00	0.8055	418.73	402.75	0.0000	4.5800	50.0000	0.0000	(0.0533)	(0.0056)	0.0000	1	(0.0589)	01/06/2025
002250.ZK	12/19/2024	SDB3260123126	500.00	0.8055	418.73	402.75	0.0000	4.5800	50.0000	0.0000	(0.0533)	(0.0056)	0.0000	1	(0.0589)	01/06/2025
002250.ZK	12/19/2024	SDB3260123126	3,800.00	0.8055	3,182.36	3,060.92	0.0000	4.5800	50.0000	0.0000	(0.4049)	(0.0425)	0.0000	1	(0.4474)	01/06/2025
002250.ZK	12/19/2024	SDB3260123126	200.00	0.8055	167.49	161.10	0.0000	4.5800	50.0000	0.0000	(0.0213)	(0.0022)	0.0000	1	(0.0235)	01/06/2025
002250.ZK	12/19/2024	SDB3260123126	100.00	0.8055	83.75	80.55	0.0000	4.5800	50.0000	0.0000	(0.0107)	(0.0011)	0.0000	1	(0.0118)	01/06/2025
002250.ZK	12/19/2024	SDB3260123126	3,900.00	0.8055	3,266.10	3,141.47	0.0000	4.5800	50.0000	0.0000	(0.4155)	(0.0436)	0.0000	1	(0.4592)	01/06/2025
002250.ZK	12/19/2024	SDB3260123126	5,800.00	0.8055	4,857.28	4,671.93	0.0000	4.5800	50.0000	0.0000	(0.6180)	(0.0649)	0.0000	1	(0.6828)	01/06/2025
002250.ZK	12/19/2024	SDB3260123126	100.00	0.8055	83.75	80.55	0.0000	4.5800	50.0000	0.0000	(0.0107)	(0.0011)	0.0000	1	(0.0118)	01/06/2025
002250.ZK	12/19/2024	SDB3260123126	2,700.00	0.8055	2,261.15	2,174.86	0.0000	4.5800	50.0000	0.0000	(0.2877)	(0.0302)	0.0000	1	(0.3179)	01/06/2025
002250.ZK	12/19/2024	SDB3260123126	1,700.00	0.8055	1,423.69	1,369.36	0.0000	4.5800	50.0000	0.0000	(0.1811)	(0.0190)	0.0000	1	(0.2001)	01/06/2025
002250.ZK	12/19/2024	SDB3260123126	100.00	0.8055	83.75	80.55	0.0000	4.5800	50.0000	0.0000	(0.0107)	(0.0011)	0.0000	1	(0.0118)	01/06/2025
002250.ZK	12/18/2024	SDB3260123126	400.00	0.8232	336.87	329.28	0.0000	4.5800	50.0000	0.0000	(0.0429)	(0.0046)	0.0000	1	(0.0474)	01/06/2025
002250.ZK	12/18/2024	SDB3260123126	500.00	0.8232	424.38	411.60	0.0000	4.5800	50.0000	0.0000	(0.0540)	(0.0057)	0.0000	1	(0.0597)	01/06/2025
002250.ZK	12/18/2024	SDB3260123126	400.00	0.8232	337.84	329.28	0.0000	4.5800	50.0000	0.0000	(0.0430)	(0.0046)	0.0000	1	(0.0476)	01/06/2025
002250.ZK	12/18/2024	SDB3260123126	400.00	0.8232	338.35	329.28	0.0000	4.5800	50.0000	0.0000	(0.0430)	(0.0046)	0.0000	1	(0.0476)	01/06/2025
002250.ZK	12/18/2024	SDB3260123126	500.00	0.8232	418.73	411.60	0.0000	4.5800	50.0000	0.0000	(0.0533)	(0.0057)	0.0000	1	(0.0590)	01/06/2025
002250.ZK	12/18/2024	SDB3260123126	12,600.00	0.8232	10,552.02	10,372.29	0.0000	4.5800	50.0000	0.0000	(1.3425)	(0.1441)	0.0000	1	(1.4865)	01/06/2025
002250.ZK	12/18/2024	SDB3260123126	8,700.00	0.8232	7,285.92	7,161.82	0.0000	4.5800	50.0000	0.0000	(0.9269)	(0.0995)	0.0000	1	(1.0264)	01/06/2025
002250.ZK	12/18/2024	SDB3260123126	8,600.00	0.8232	7,202.17	7,079.50	0.0000	4.5800	50.0000	0.0000	(0.9163)	(0.0983)	0.0000	1	(1.0146)	01/06/2025
002250.ZK	12/18/2024	SDB3260123126	5,900.00	0.8232	4,941.03	4,856.87	0.0000	4.5800	50.0000	0.0000	(0.6286)	(0.0675)	0.0000	1	(0.6961)	01/06/2025
002250.ZK	12/18/2024	SDB3260123126	1,200.00	0.8232	1,004.95	987.84	0.0000	4.5800	50.0000	0.0000	(0.1279)	(0.0137)	0.0000	1	(0.1416)	01/06/2025
002250.ZK	12/18/2024	SDB3260123126	200.00	0.8232	167.49	164.64	0.0000	4.5800	50.0000	0.0000	(0.0213)	(0.0023)	0.0000	1	(0.0236)	01/06/2025
002250.ZK	12/18/2024	SDB3260123126	100.00	0.8232	83.75	82.32	0.0000	4.5800	50.0000	0.0000	(0.0107)	(0.0011)	0.0000	1	(0.0118)	01/06/2025
002250.ZK	12/18/2024	SDB3260123126	2,100.00	0.8232	1,758.67	1,728.72	0.0000	4.5800	50.0000	0.0000	(0.2237)	(0.0240)	0.0000	1	(0.2478)	01/06/2025
002250.ZK	12/18/2024	SDB3260123126	200.00	0.8232	167.49	164.64	0.0000	4.5800	50.0000	0.0000	(0.0213)	(0.0023)	0.0000	1	(0.0236)	01/06/2025
002250.ZK	12/18/2024	SDB3260123126	500.00	0.8232	418.73	411.60	0.0000	4.5800	50.0000	0.0000	(0.0533)	(0.0057)	0.0000	1	(0.0590)	01/06/2025
002250.ZK	12/18/2024	SDB3260123126	600.00	0.8232	502.48	493.92	0.0000	4.5800	50.0000	0.0000	(0.0639)	(0.0069)	0.0000	1	(0.0708)	01/06/2025
002250.ZK	12/18/2024	SDB3260123126	4,500.00	0.8232	3,768.58	3,704.39	0.0000	4.5800	50.0000	0.0000	(0.4794)	(0.0514)	0.0000	1	(0.5309)	01/06/2025
002250.ZK	12/18/2024	SDB3260123126	100.00	0.8232	83.75	82.32	0.0000	4.5800	50.0000	0.0000	(0.0107)	(0.0011)	0.0000	1	(0.0118)	01/06/2025
002250.ZK	12/18/2024	SDB3260123126	48,100.00	0.8232	40,281.92	39,595.82	0.0000	4.5800	50.0000	0.0000	(5.1248)	(0.5499)	0.0000	1	(5.6747)	01/06/2025
002250.ZK	12/18/2024	SDB3260123126	33,900.00	0.8232	28,389.96	27,906.41	0.0000	4.5800	50.0000	0.0000	(3.6118)	(0.3876)	0.0000	1	(3.9994)	01/06/2025
002250.ZK	12/18/2024	SDB3260123126	200.00	0.8232	167.49	164.64	0.0000	4.5800	50.0000	0.0000	(0.0213)	(0.0023)	0.0000	1	(0.0236)	01/06/2025
002250.ZK	12/18/2024	SDB3260123126	2,600.00	0.8232	2,177.40	2,140.31	0.0000	4.5800	50.0000	0.0000	(0.2770)	(0.0297)	0.0000	1	(0.3067)	01/06/2025
002250.ZK	12/18/2024	SDB3260123126	6,300.00	0.8232	5,276.01	5,186.15	0.0000	4.5800	50.0000	0.0000	(0.6712)	(0.0720)	0.0000	1	(0.7433)	01/06/2025
002250.ZK	12/18/2024	SDB3260123126	6,000.00	0.8232	5,024.77	4,939.19	0.0000	4.5800	50.0000	0.0000	(0.6393)	(0.0686)	0.0000	1	(0.7079)	01/06/2025
002250.ZK	12/18/2024	SDB3260123126	100.00	0.8232	83.75	82.32	0.0000	4.5800	50.0000	0.0000	(0.0107)	(0.0011)	0.0000	1	(0.0118)	01/06/2025
002250.ZK	12/18/2024	SDB3260123126	300.00	0.8232	251.24	246.96	0.0000	4.5800	50.0000	0.0000	(0.0320)	(0.0034)	0.0000	1	(0.0354)	01/06/2025
002250.ZK	12/18/2024	SDB3260123126	500.00	0.8232	418.73	411.60	0.0000	4.5800	50.0000	0.0000	(0.0533)	(0.0057)	0.0000	1	(0.0590)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
LIANHE CHEMICAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002250.ZK	12/18/2024	SDB3260123126	500.00	0.8232	418.73	411.60	0.0000	4.5800	50.0000	0.0000	(0.0533)	(0.0057)	0.0000	1	(0.0590)	01/06/2025
002250.ZK	12/18/2024	SDB3260123126	3,800.00	0.8232	3,182.36	3,128.15	0.0000	4.5800	50.0000	0.0000	(0.4049)	(0.0434)	0.0000	1	(0.4483)	01/06/2025
002250.ZK	12/18/2024	SDB3260123126	200.00	0.8232	167.49	164.64	0.0000	4.5800	50.0000	0.0000	(0.0213)	(0.0023)	0.0000	1	(0.0236)	01/06/2025
002250.ZK	12/18/2024	SDB3260123126	100.00	0.8232	83.75	82.32	0.0000	4.5800	50.0000	0.0000	(0.0107)	(0.0011)	0.0000	1	(0.0118)	01/06/2025
002250.ZK	12/18/2024	SDB3260123126	3,900.00	0.8232	3,266.10	3,210.47	0.0000	4.5800	50.0000	0.0000	(0.4155)	(0.0446)	0.0000	1	(0.4601)	01/06/2025
002250.ZK	12/18/2024	SDB3260123126	5,800.00	0.8232	4,857.28	4,774.55	0.0000	4.5800	50.0000	0.0000	(0.6180)	(0.0663)	0.0000	1	(0.6843)	01/06/2025
002250.ZK	12/18/2024	SDB3260123126	100.00	0.8232	83.75	82.32	0.0000	4.5800	50.0000	0.0000	(0.0107)	(0.0011)	0.0000	1	(0.0118)	01/06/2025
002250.ZK	12/18/2024	SDB3260123126	2,700.00	0.8232	2,261.15	2,222.63	0.0000	4.5800	50.0000	0.0000	(0.2877)	(0.0309)	0.0000	1	(0.3185)	01/06/2025
002250.ZK	12/18/2024	SDB3260123126	1,700.00	0.8232	1,423.69	1,399.44	0.0000	4.5800	50.0000	0.0000	(0.1811)	(0.0194)	0.0000	1	(0.2006)	01/06/2025
002250.ZK	12/18/2024	SDB3260123126	100.00	0.8232	83.75	82.32	0.0000	4.5800	50.0000	0.0000	(0.0107)	(0.0011)	0.0000	1	(0.0118)	01/06/2025
002250.ZK	12/17/2024	SDB3260123126	400.00	0.8505	336.87	340.21	0.0000	4.5800	50.0000	0.0000	(0.0429)	(0.0047)	0.0000	1	(0.0476)	01/06/2025
002250.ZK	12/17/2024	SDB3260123126	500.00	0.8505	424.38	425.26	0.0000	4.5800	50.0000	0.0000	(0.0540)	(0.0059)	0.0000	1	(0.0599)	01/06/2025
002250.ZK	12/17/2024	SDB3260123126	400.00	0.8505	337.84	340.21	0.0000	4.5800	50.0000	0.0000	(0.0430)	(0.0047)	0.0000	1	(0.0477)	01/06/2025
002250.ZK	12/17/2024	SDB3260123126	400.00	0.8505	338.35	340.21	0.0000	4.5800	50.0000	0.0000	(0.0430)	(0.0047)	0.0000	1	(0.0478)	01/06/2025
002250.ZK	12/17/2024	SDB3260123126	500.00	0.8505	418.73	425.26	0.0000	4.5800	50.0000	0.0000	(0.0533)	(0.0059)	0.0000	1	(0.0592)	01/06/2025
002250.ZK	12/17/2024	SDB3260123126	12,600.00	0.8505	10,552.02	10,716.54	0.0000	4.5800	50.0000	0.0000	(1.3425)	(0.1488)	0.0000	1	(1.4913)	01/06/2025
002250.ZK	12/17/2024	SDB3260123126	8,700.00	0.8505	7,285.92	7,399.52	0.0000	4.5800	50.0000	0.0000	(0.9269)	(0.1028)	0.0000	1	(1.0297)	01/06/2025
002250.ZK	12/17/2024	SDB3260123126	8,600.00	0.8505	7,202.17	7,314.46	0.0000	4.5800	50.0000	0.0000	(0.9163)	(0.1016)	0.0000	1	(1.0179)	01/06/2025
002250.ZK	12/17/2024	SDB3260123126	5,900.00	0.8505	4,941.03	5,018.06	0.0000	4.5800	50.0000	0.0000	(0.6286)	(0.0697)	0.0000	1	(0.6983)	01/06/2025
002250.ZK	12/17/2024	SDB3260123126	1,200.00	0.8505	1,004.95	1,020.62	0.0000	4.5800	50.0000	0.0000	(0.1279)	(0.0142)	0.0000	1	(0.1420)	01/06/2025
002250.ZK	12/17/2024	SDB3260123126	200.00	0.8505	167.49	170.10	0.0000	4.5800	50.0000	0.0000	(0.0213)	(0.0024)	0.0000	1	(0.0237)	01/06/2025
002250.ZK	12/17/2024	SDB3260123126	100.00	0.8505	83.75	85.05	0.0000	4.5800	50.0000	0.0000	(0.0107)	(0.0012)	0.0000	1	(0.0118)	01/06/2025
002250.ZK	12/17/2024	SDB3260123126	2,100.00	0.8505	1,758.67	1,786.09	0.0000	4.5800	50.0000	0.0000	(0.2237)	(0.0248)	0.0000	1	(0.2485)	01/06/2025
002250.ZK	12/17/2024	SDB3260123126	200.00	0.8505	167.49	170.10	0.0000	4.5800	50.0000	0.0000	(0.0213)	(0.0024)	0.0000	1	(0.0237)	01/06/2025
002250.ZK	12/17/2024	SDB3260123126	500.00	0.8505	418.73	425.26	0.0000	4.5800	50.0000	0.0000	(0.0533)	(0.0059)	0.0000	1	(0.0592)	01/06/2025
002250.ZK	12/17/2024	SDB3260123126	600.00	0.8505	502.48	510.31	0.0000	4.5800	50.0000	0.0000	(0.0639)	(0.0071)	0.0000	1	(0.0710)	01/06/2025
002250.ZK	12/17/2024	SDB3260123126	4,500.00	0.8505	3,768.58	3,827.34	0.0000	4.5800	50.0000	0.0000	(0.4794)	(0.0532)	0.0000	1	(0.5326)	01/06/2025
002250.ZK	12/17/2024	SDB3260123126	100.00	0.8505	83.75	85.05	0.0000	4.5800	50.0000	0.0000	(0.0107)	(0.0012)	0.0000	1	(0.0118)	01/06/2025
002250.ZK	12/17/2024	SDB3260123126	48,100.00	0.8505	40,281.92	40,909.96	0.0000	4.5800	50.0000	0.0000	(5.1248)	(0.5682)	0.0000	1	(5.6929)	01/06/2025
002250.ZK	12/17/2024	SDB3260123126	33,900.00	0.8505	28,389.96	28,832.59	0.0000	4.5800	50.0000	0.0000	(3.6118)	(0.4005)	0.0000	1	(4.0123)	01/06/2025
002250.ZK	12/17/2024	SDB3260123126	200.00	0.8505	167.49	170.10	0.0000	4.5800	50.0000	0.0000	(0.0213)	(0.0024)	0.0000	1	(0.0237)	01/06/2025
002250.ZK	12/17/2024	SDB3260123126	2,600.00	0.8505	2,177.40	2,211.35	0.0000	4.5800	50.0000	0.0000	(0.2770)	(0.0307)	0.0000	1	(0.3077)	01/06/2025
002250.ZK	12/17/2024	SDB3260123126	6,300.00	0.8505	5,276.01	5,358.27	0.0000	4.5800	50.0000	0.0000	(0.6712)	(0.0744)	0.0000	1	(0.7456)	01/06/2025
002250.ZK	12/17/2024	SDB3260123126	6,000.00	0.8505	5,024.77	5,103.11	0.0000	4.5800	50.0000	0.0000	(0.6393)	(0.0709)	0.0000	1	(0.7101)	01/06/2025
002250.ZK	12/17/2024	SDB3260123126	100.00	0.8505	83.75	85.05	0.0000	4.5800	50.0000	0.0000	(0.0107)	(0.0012)	0.0000	1	(0.0118)	01/06/2025
002250.ZK	12/17/2024	SDB3260123126	300.00	0.8505	251.24	255.16	0.0000	4.5800	50.0000	0.0000	(0.0320)	(0.0035)	0.0000	1	(0.0355)	01/06/2025
002250.ZK	12/17/2024	SDB3260123126	500.00	0.8505	418.73	425.26	0.0000	4.5800	50.0000	0.0000	(0.0533)	(0.0059)	0.0000	1	(0.0592)	01/06/2025
002250.ZK	12/17/2024	SDB3260123126	500.00	0.8505	418.73	425.26	0.0000	4.5800	50.0000	0.0000	(0.0533)	(0.0059)	0.0000	1	(0.0592)	01/06/2025
002250.ZK	12/17/2024	SDB3260123126	3,800.00	0.8505	3,182.36	3,231.97	0.0000	4.5800	50.0000	0.0000	(0.4049)	(0.0449)	0.0000	1	(0.4498)	01/06/2025
002250.ZK	12/17/2024	SDB3260123126	200.00	0.8505	167.49	170.10	0.0000	4.5800	50.0000	0.0000	(0.0213)	(0.0024)	0.0000	1	(0.0237)	01/06/2025
002250.ZK	12/17/2024	SDB3260123126	100.00	0.8505	83.75	85.05	0.0000	4.5800	50.0000	0.0000	(0.0107)	(0.0012)	0.0000	1	(0.0118)	01/06/2025
002250.ZK	12/17/2024	SDB3260123126	3,900.00	0.8505	3,266.10	3,317.02	0.0000	4.5800	50.0000	0.0000	(0.4155)	(0.0461)	0.0000	1	(0.4616)	01/06/2025
002250.ZK	12/17/2024	SDB3260123126	5,800.00	0.8505	4,857.28	4,933.01	0.0000	4.5800	50.0000	0.0000	(0.6180)	(0.0685)	0.0000	1	(0.6865)	01/06/2025
002250.ZK	12/17/2024	SDB3260123126	100.00	0.8505	83.75	85.05	0.0000	4.5800	50.0000	0.0000	(0.0107)	(0.0012)	0.0000	1	(0.0118)	01/06/2025
002250.ZK	12/17/2024	SDB3260123126	2,700.00	0.8505	2,261.15	2,296.40	0.0000	4.5800	50.0000	0.0000	(0.2877)	(0.0319)	0.0000	1	(0.3196)	01/06/2025
002250.ZK	12/17/2024	SDB3260123126	1,700.00	0.8505	1,423.69	1,445.88	0.0000	4.5800	50.0000	0.0000	(0.1811)	(0.0201)	0.0000	1	(0.2012)	01/06/2025
002250.ZK	12/17/2024	SDB3260123126	100.00	0.8505	83.75	85.05	0.0000	4.5800	50.0000	0.0000	(0.0107)	(0.0012)	0.0000	1	(0.0118)	01/06/2025
002250.ZK	12/16/2024	SDB3260123126	400.00	0.8489	337.84	339.55	0.0000	4.5800	50.0000	0.0000	(0.0430)	(0.0047)	0.0000	1	(0.0477)	01/06/2025
002250.ZK	12/16/2024	SDB3260123126	400.00	0.8489	338.35	339.55	0.0000	4.5800	50.0000	0.0000	(0.0430)	(0.0047)	0.0000	1	(0.0478)	01/06/2025
002250.ZK	12/16/2024	SDB3260123126	500.00	0.8489	418.73	424.44	0.0000	4.5800	50.0000	0.0000	(0.0533)	(0.0059)	0.0000	1	(0.0592)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
LIANHE CHEMICAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002250.ZK	12/16/2024	SDB3260123126	12,600.00	0.8489	10,552.02	10,695.85	0.0000	4.5800	50.0000	0.0000	(1.3425)	(0.1486)	0.0000	1	(1.4910)	01/06/2025
002250.ZK	12/16/2024	SDB3260123126	8,700.00	0.8489	7,285.92	7,385.23	0.0000	4.5800	50.0000	0.0000	(0.9269)	(0.1026)	0.0000	1	(1.0295)	01/06/2025
002250.ZK	12/16/2024	SDB3260123126	8,600.00	0.8489	7,202.17	7,300.34	0.0000	4.5800	50.0000	0.0000	(0.9163)	(0.1014)	0.0000	1	(1.0177)	01/06/2025
002250.ZK	12/16/2024	SDB3260123126	5,900.00	0.8489	4,941.03	5,008.37	0.0000	4.5800	50.0000	0.0000	(0.6286)	(0.0696)	0.0000	1	(0.6982)	01/06/2025
002250.ZK	12/16/2024	SDB3260123126	1,200.00	0.8489	1,004.95	1,018.65	0.0000	4.5800	50.0000	0.0000	(0.1279)	(0.0141)	0.0000	1	(0.1420)	01/06/2025
002250.ZK	12/16/2024	SDB3260123126	200.00	0.8489	167.49	169.78	0.0000	4.5800	50.0000	0.0000	(0.0213)	(0.0024)	0.0000	1	(0.0237)	01/06/2025
002250.ZK	12/16/2024	SDB3260123126	100.00	0.8489	83.75	84.89	0.0000	4.5800	50.0000	0.0000	(0.0107)	(0.0012)	0.0000	1	(0.0118)	01/06/2025
002250.ZK	12/16/2024	SDB3260123126	2,100.00	0.8489	1,758.67	1,782.64	0.0000	4.5800	50.0000	0.0000	(0.2237)	(0.0248)	0.0000	1	(0.2485)	01/06/2025
002250.ZK	12/16/2024	SDB3260123126	200.00	0.8489	167.49	169.78	0.0000	4.5800	50.0000	0.0000	(0.0213)	(0.0024)	0.0000	1	(0.0237)	01/06/2025
002250.ZK	12/16/2024	SDB3260123126	500.00	0.8489	418.73	424.44	0.0000	4.5800	50.0000	0.0000	(0.0533)	(0.0059)	0.0000	1	(0.0592)	01/06/2025
002250.ZK	12/16/2024	SDB3260123126	600.00	0.8489	502.48	509.33	0.0000	4.5800	50.0000	0.0000	(0.0639)	(0.0071)	0.0000	1	(0.0710)	01/06/2025
002250.ZK	12/16/2024	SDB3260123126	4,500.00	0.8489	3,768.58	3,819.95	0.0000	4.5800	50.0000	0.0000	(0.4794)	(0.0531)	0.0000	1	(0.5325)	01/06/2025
002250.ZK	12/16/2024	SDB3260123126	100.00	0.8489	83.75	84.89	0.0000	4.5800	50.0000	0.0000	(0.0107)	(0.0012)	0.0000	1	(0.0118)	01/06/2025
002250.ZK	12/16/2024	SDB3260123126	48,100.00	0.8489	40,281.92	40,830.98	0.0000	4.5800	50.0000	0.0000	(5.1248)	(0.5671)	0.0000	1	(5.6919)	01/06/2025
002250.ZK	12/16/2024	SDB3260123126	33,900.00	0.8489	28,389.96	28,776.93	0.0000	4.5800	50.0000	0.0000	(3.6118)	(0.3997)	0.0000	1	(4.0115)	01/06/2025
002250.ZK	12/16/2024	SDB3260123126	200.00	0.8489	167.49	169.78	0.0000	4.5800	50.0000	0.0000	(0.0213)	(0.0024)	0.0000	1	(0.0237)	01/06/2025
002250.ZK	12/16/2024	SDB3260123126	2,600.00	0.8489	2,177.40	2,207.08	0.0000	4.5800	50.0000	0.0000	(0.2770)	(0.0307)	0.0000	1	(0.3077)	01/06/2025
002250.ZK	12/16/2024	SDB3260123126	6,300.00	0.8489	5,276.01	5,347.93	0.0000	4.5800	50.0000	0.0000	(0.6712)	(0.0743)	0.0000	1	(0.7455)	01/06/2025
002250.ZK	12/16/2024	SDB3260123126	6,000.00	0.8489	5,024.77	5,093.26	0.0000	4.5800	50.0000	0.0000	(0.6393)	(0.0707)	0.0000	1	(0.7100)	01/06/2025
002250.ZK	12/16/2024	SDB3260123126	100.00	0.8489	83.75	84.89	0.0000	4.5800	50.0000	0.0000	(0.0107)	(0.0012)	0.0000	1	(0.0118)	01/06/2025
002250.ZK	12/16/2024	SDB3260123126	300.00	0.8489	251.24	254.66	0.0000	4.5800	50.0000	0.0000	(0.0320)	(0.0035)	0.0000	1	(0.0355)	01/06/2025
002250.ZK	12/16/2024	SDB3260123126	500.00	0.8489	418.73	424.44	0.0000	4.5800	50.0000	0.0000	(0.0533)	(0.0059)	0.0000	1	(0.0592)	01/06/2025
002250.ZK	12/16/2024	SDB3260123126	500.00	0.8489	418.73	424.44	0.0000	4.5800	50.0000	0.0000	(0.0533)	(0.0059)	0.0000	1	(0.0592)	01/06/2025
002250.ZK	12/16/2024	SDB3260123126	3,800.00	0.8489	3,182.36	3,225.73	0.0000	4.5800	50.0000	0.0000	(0.4049)	(0.0448)	0.0000	1	(0.4497)	01/06/2025
002250.ZK	12/16/2024	SDB3260123126	200.00	0.8489	167.49	169.78	0.0000	4.5800	50.0000	0.0000	(0.0213)	(0.0024)	0.0000	1	(0.0237)	01/06/2025
002250.ZK	12/16/2024	SDB3260123126	100.00	0.8489	83.75	84.89	0.0000	4.5800	50.0000	0.0000	(0.0107)	(0.0012)	0.0000	1	(0.0118)	01/06/2025
002250.ZK	12/16/2024	SDB3260123126	3,900.00	0.8489	3,266.10	3,310.62	0.0000	4.5800	50.0000	0.0000	(0.4155)	(0.0460)	0.0000	1	(0.4615)	01/06/2025
002250.ZK	12/16/2024	SDB3260123126	5,800.00	0.8489	4,857.28	4,923.49	0.0000	4.5800	50.0000	0.0000	(0.6180)	(0.0684)	0.0000	1	(0.6863)	01/06/2025
002250.ZK	12/16/2024	SDB3260123126	100.00	0.8489	83.75	84.89	0.0000	4.5800	50.0000	0.0000	(0.0107)	(0.0012)	0.0000	1	(0.0118)	01/06/2025
002250.ZK	12/16/2024	SDB3260123126	2,700.00	0.8489	2,261.15	2,291.97	0.0000	4.5800	50.0000	0.0000	(0.2877)	(0.0318)	0.0000	1	(0.3195)	01/06/2025
002250.ZK	12/16/2024	SDB3260123126	1,700.00	0.8489	1,423.69	1,443.09	0.0000	4.5800	50.0000	0.0000	(0.1811)	(0.0200)	0.0000	1	(0.2012)	01/06/2025
002250.ZK	12/16/2024	SDB3260123126	100.00	0.8489	83.75	84.89	0.0000	4.5800	50.0000	0.0000	(0.0107)	(0.0012)	0.0000	1	(0.0118)	01/06/2025
002250.ZK	12/13/2024	SDB3260123126	500.00	0.8421	418.73	421.05	0.0000	4.5800	50.0000	0.0000	(0.1598)	(0.0175)	0.0000	3	(0.1774)	01/06/2025
002250.ZK	12/13/2024	SDB3260123126	12,600.00	0.8421	10,552.02	10,610.52	0.0000	4.5800	50.0000	0.0000	(4.0274)	(0.4421)	0.0000	3	(4.4695)	01/06/2025
002250.ZK	12/13/2024	SDB3260123126	8,700.00	0.8421	7,285.92	7,326.31	0.0000	4.5800	50.0000	0.0000	(2.7808)	(0.3053)	0.0000	3	(3.0861)	01/06/2025
002250.ZK	12/13/2024	SDB3260123126	8,600.00	0.8421	7,202.17	7,242.10	0.0000	4.5800	50.0000	0.0000	(2.7488)	(0.3018)	0.0000	3	(3.0506)	01/06/2025
002250.ZK	12/13/2024	SDB3260123126	5,900.00	0.8421	4,941.03	4,968.42	0.0000	4.5800	50.0000	0.0000	(1.8858)	(0.2070)	0.0000	3	(2.0928)	01/06/2025
002250.ZK	12/13/2024	SDB3260123126	1,200.00	0.8421	1,004.95	1,010.53	0.0000	4.5800	50.0000	0.0000	(0.3836)	(0.0421)	0.0000	3	(0.4257)	01/06/2025
002250.ZK	12/13/2024	SDB3260123126	200.00	0.8421	167.49	168.42	0.0000	4.5800	50.0000	0.0000	(0.0639)	(0.0070)	0.0000	3	(0.0709)	01/06/2025
002250.ZK	12/13/2024	SDB3260123126	100.00	0.8421	83.75	84.21	0.0000	4.5800	50.0000	0.0000	(0.0320)	(0.0035)	0.0000	3	(0.0355)	01/06/2025
002250.ZK	12/13/2024	SDB3260123126	2,100.00	0.8421	1,758.67	1,768.42	0.0000	4.5800	50.0000	0.0000	(0.6712)	(0.0737)	0.0000	3	(0.7449)	01/06/2025
002250.ZK	12/13/2024	SDB3260123126	200.00	0.8421	167.49	168.42	0.0000	4.5800	50.0000	0.0000	(0.0639)	(0.0070)	0.0000	3	(0.0709)	01/06/2025
002250.ZK	12/13/2024	SDB3260123126	500.00	0.8421	418.73	421.05	0.0000	4.5800	50.0000	0.0000	(0.1598)	(0.0175)	0.0000	3	(0.1774)	01/06/2025
002250.ZK	12/13/2024	SDB3260123126	600.00	0.8421	502.48	505.26	0.0000	4.5800	50.0000	0.0000	(0.1918)	(0.0211)	0.0000	3	(0.2128)	01/06/2025
002250.ZK	12/13/2024	SDB3260123126	4,500.00	0.8421	3,768.58	3,789.47	0.0000	4.5800	50.0000	0.0000	(1.4383)	(0.1579)	0.0000	3	(1.5962)	01/06/2025
002250.ZK	12/13/2024	SDB3260123126	100.00	0.8421	83.75	84.21	0.0000	4.5800	50.0000	0.0000	(0.0320)	(0.0035)	0.0000	3	(0.0355)	01/06/2025
002250.ZK	12/13/2024	SDB3260123126	48,100.00	0.8421	40,281.92	40,505.25	0.0000	4.5800	50.0000	0.0000	(15.3743)	(1.6877)	0.0000	3	(17.0620)	01/06/2025
002250.ZK	12/13/2024	SDB3260123126	33,900.00	0.8421	28,389.96	28,547.36	0.0000	4.5800	50.0000	0.0000	(10.8355)	(1.1895)	0.0000	3	(12.0250)	01/06/2025
002250.ZK	12/13/2024	SDB3260123126	200.00	0.8421	167.49	168.42	0.0000	4.5800	50.0000	0.0000	(0.0639)	(0.0070)	0.0000	3	(0.0709)	01/06/2025
002250.ZK	12/13/2024	SDB3260123126	2,600.00	0.8421	2,177.40	2,189.47	0.0000	4.5800	50.0000	0.0000	(0.8310)	(0.0912)	0.0000	3	(0.9223)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
LIANHE CHEMICAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002250.ZK	12/13/2024	SDB3260123126	6,300.00	0.8421	5,276.01	5,305.26	0.0000	4.5800	50.0000	0.0000	(2.0137)	(0.2211)	0.0000	3	(2.2347)	01/06/2025
002250.ZK	12/13/2024	SDB3260123126	6,000.00	0.8421	5,024.77	5,052.63	0.0000	4.5800	50.0000	0.0000	(1.9178)	(0.2105)	0.0000	3	(2.1283)	01/06/2025
002250.ZK	12/13/2024	SDB3260123126	100.00	0.8421	83.75	84.21	0.0000	4.5800	50.0000	0.0000	(0.0320)	(0.0035)	0.0000	3	(0.0355)	01/06/2025
002250.ZK	12/13/2024	SDB3260123126	300.00	0.8421	251.24	252.63	0.0000	4.5800	50.0000	0.0000	(0.0959)	(0.0105)	0.0000	3	(0.1064)	01/06/2025
002250.ZK	12/13/2024	SDB3260123126	500.00	0.8421	418.73	421.05	0.0000	4.5800	50.0000	0.0000	(0.1598)	(0.0175)	0.0000	3	(0.1774)	01/06/2025
002250.ZK	12/13/2024	SDB3260123126	500.00	0.8421	418.73	421.05	0.0000	4.5800	50.0000	0.0000	(0.1598)	(0.0175)	0.0000	3	(0.1774)	01/06/2025
002250.ZK	12/13/2024	SDB3260123126	3,800.00	0.8421	3,182.36	3,200.00	0.0000	4.5800	50.0000	0.0000	(1.2146)	(0.1333)	0.0000	3	(1.3479)	01/06/2025
002250.ZK	12/13/2024	SDB3260123126	200.00	0.8421	167.49	168.42	0.0000	4.5800	50.0000	0.0000	(0.0639)	(0.0070)	0.0000	3	(0.0709)	01/06/2025
002250.ZK	12/13/2024	SDB3260123126	100.00	0.8421	83.75	84.21	0.0000	4.5800	50.0000	0.0000	(0.0320)	(0.0035)	0.0000	3	(0.0355)	01/06/2025
002250.ZK	12/13/2024	SDB3260123126	3,900.00	0.8421	3,266.10	3,284.21	0.0000	4.5800	50.0000	0.0000	(1.2466)	(0.1368)	0.0000	3	(1.3834)	01/06/2025
002250.ZK	12/13/2024	SDB3260123126	5,800.00	0.8421	4,857.28	4,884.21	0.0000	4.5800	50.0000	0.0000	(1.8539)	(0.2035)	0.0000	3	(2.0574)	01/06/2025
002250.ZK	12/13/2024	SDB3260123126	100.00	0.8421	83.75	84.21	0.0000	4.5800	50.0000	0.0000	(0.0320)	(0.0035)	0.0000	3	(0.0355)	01/06/2025
002250.ZK	12/13/2024	SDB3260123126	2,700.00	0.8421	2,261.15	2,273.68	0.0000	4.5800	50.0000	0.0000	(0.8630)	(0.0947)	0.0000	3	(0.9577)	01/06/2025
002250.ZK	12/13/2024	SDB3260123126	1,700.00	0.8421	1,423.69	1,431.58	0.0000	4.5800	50.0000	0.0000	(0.5434)	(0.0596)	0.0000	3	(0.6030)	01/06/2025
002250.ZK	12/13/2024	SDB3260123126	100.00	0.8421	83.75	84.21	0.0000	4.5800	50.0000	0.0000	(0.0320)	(0.0035)	0.0000	3	(0.0355)	01/06/2025
002250.ZK	12/12/2024	SDB3260123126	500.00	0.8517	418.73	425.83	0.0000	4.5800	50.0000	0.0000	(0.0533)	(0.0059)	0.0000	1	(0.0592)	01/06/2025
002250.ZK	12/12/2024	SDB3260123126	12,600.00	0.8517	10,552.02	10,730.83	0.0000	4.5800	50.0000	0.0000	(1.3425)	(0.1490)	0.0000	1	(1.4915)	01/06/2025
002250.ZK	12/12/2024	SDB3260123126	8,700.00	0.8517	7,285.92	7,409.38	0.0000	4.5800	50.0000	0.0000	(0.9269)	(0.1029)	0.0000	1	(1.0298)	01/06/2025
002250.ZK	12/12/2024	SDB3260123126	8,600.00	0.8517	7,202.17	7,324.22	0.0000	4.5800	50.0000	0.0000	(0.9163)	(0.1017)	0.0000	1	(1.0180)	01/06/2025
002250.ZK	12/12/2024	SDB3260123126	5,900.00	0.8517	4,941.03	5,024.75	0.0000	4.5800	50.0000	0.0000	(0.6286)	(0.0698)	0.0000	1	(0.6984)	01/06/2025
002250.ZK	12/12/2024	SDB3260123126	1,200.00	0.8517	1,004.95	1,021.98	0.0000	4.5800	50.0000	0.0000	(0.1279)	(0.0142)	0.0000	1	(0.1420)	01/06/2025
002250.ZK	12/12/2024	SDB3260123126	200.00	0.8517	167.49	170.33	0.0000	4.5800	50.0000	0.0000	(0.0213)	(0.0024)	0.0000	1	(0.0237)	01/06/2025
002250.ZK	12/12/2024	SDB3260123126	100.00	0.8517	83.75	85.17	0.0000	4.5800	50.0000	0.0000	(0.0107)	(0.0012)	0.0000	1	(0.0118)	01/06/2025
002250.ZK	12/12/2024	SDB3260123126	2,100.00	0.8517	1,758.67	1,788.47	0.0000	4.5800	50.0000	0.0000	(0.2237)	(0.0248)	0.0000	1	(0.2486)	01/06/2025
002250.ZK	12/12/2024	SDB3260123126	200.00	0.8517	167.49	170.33	0.0000	4.5800	50.0000	0.0000	(0.0213)	(0.0024)	0.0000	1	(0.0237)	01/06/2025
002250.ZK	12/12/2024	SDB3260123126	500.00	0.8517	418.73	425.83	0.0000	4.5800	50.0000	0.0000	(0.0533)	(0.0059)	0.0000	1	(0.0592)	01/06/2025
002250.ZK	12/12/2024	SDB3260123126	600.00	0.8517	502.48	510.99	0.0000	4.5800	50.0000	0.0000	(0.0639)	(0.0071)	0.0000	1	(0.0710)	01/06/2025
002250.ZK	12/12/2024	SDB3260123126	4,500.00	0.8517	3,768.58	3,832.44	0.0000	4.5800	50.0000	0.0000	(0.4794)	(0.0532)	0.0000	1	(0.5327)	01/06/2025
002250.ZK	12/12/2024	SDB3260123126	100.00	0.8517	83.75	85.17	0.0000	4.5800	50.0000	0.0000	(0.0107)	(0.0012)	0.0000	1	(0.0118)	01/06/2025
002250.ZK	12/12/2024	SDB3260123126	48,100.00	0.8517	40,281.92	40,964.51	0.0000	4.5800	50.0000	0.0000	(5.1248)	(0.5690)	0.0000	1	(5.6937)	01/06/2025
002250.ZK	12/12/2024	SDB3260123126	33,900.00	0.8517	28,389.96	28,871.04	0.0000	4.5800	50.0000	0.0000	(3.6118)	(0.4010)	0.0000	1	(4.0128)	01/06/2025
002250.ZK	12/12/2024	SDB3260123126	200.00	0.8517	167.49	170.33	0.0000	4.5800	50.0000	0.0000	(0.0213)	(0.0024)	0.0000	1	(0.0237)	01/06/2025
002250.ZK	12/12/2024	SDB3260123126	2,600.00	0.8517	2,177.40	2,214.30	0.0000	4.5800	50.0000	0.0000	(0.2770)	(0.0308)	0.0000	1	(0.3078)	01/06/2025
002250.ZK	12/12/2024	SDB3260123126	6,300.00	0.8517	5,276.01	5,365.41	0.0000	4.5800	50.0000	0.0000	(0.6712)	(0.0745)	0.0000	1	(0.7457)	01/06/2025
002250.ZK	12/12/2024	SDB3260123126	6,000.00	0.8517	5,024.77	5,109.92	0.0000	4.5800	50.0000	0.0000	(0.6393)	(0.0710)	0.0000	1	(0.7102)	01/06/2025
002250.ZK	12/12/2024	SDB3260123126	100.00	0.8517	83.75	85.17	0.0000	4.5800	50.0000	0.0000	(0.0107)	(0.0012)	0.0000	1	(0.0118)	01/06/2025
002250.ZK	12/12/2024	SDB3260123126	300.00	0.8517	251.24	255.50	0.0000	4.5800	50.0000	0.0000	(0.0320)	(0.0035)	0.0000	1	(0.0355)	01/06/2025
002250.ZK	12/12/2024	SDB3260123126	500.00	0.8517	418.73	425.83	0.0000	4.5800	50.0000	0.0000	(0.0533)	(0.0059)	0.0000	1	(0.0592)	01/06/2025
002250.ZK	12/12/2024	SDB3260123126	500.00	0.8517	418.73	425.83	0.0000	4.5800	50.0000	0.0000	(0.0533)	(0.0059)	0.0000	1	(0.0592)	01/06/2025
002250.ZK	12/12/2024	SDB3260123126	3,800.00	0.8517	3,182.36	3,236.28	0.0000	4.5800	50.0000	0.0000	(0.4049)	(0.0449)	0.0000	1	(0.4498)	01/06/2025
002250.ZK	12/12/2024	SDB3260123126	200.00	0.8517	167.49	170.33	0.0000	4.5800	50.0000	0.0000	(0.0213)	(0.0024)	0.0000	1	(0.0237)	01/06/2025
002250.ZK	12/12/2024	SDB3260123126	100.00	0.8517	83.75	85.17	0.0000	4.5800	50.0000	0.0000	(0.0107)	(0.0012)	0.0000	1	(0.0118)	01/06/2025
002250.ZK	12/12/2024	SDB3260123126	3,900.00	0.8517	3,266.10	3,321.45	0.0000	4.5800	50.0000	0.0000	(0.4155)	(0.0461)	0.0000	1	(0.4617)	01/06/2025
002250.ZK	12/12/2024	SDB3260123126	5,800.00	0.8517	4,857.28	4,939.59	0.0000	4.5800	50.0000	0.0000	(0.6180)	(0.0686)	0.0000	1	(0.6866)	01/06/2025
002250.ZK	12/12/2024	SDB3260123126	100.00	0.8517	83.75	85.17	0.0000	4.5800	50.0000	0.0000	(0.0107)	(0.0012)	0.0000	1	(0.0118)	01/06/2025
002250.ZK	12/12/2024	SDB3260123126	2,700.00	0.8517	2,261.15	2,299.46	0.0000	4.5800	50.0000	0.0000	(0.2877)	(0.0319)	0.0000	1	(0.3196)	01/06/2025
002250.ZK	12/12/2024	SDB3260123126	1,700.00	0.8517	1,423.69	1,447.81	0.0000	4.5800	50.0000	0.0000	(0.1811)	(0.0201)	0.0000	1	(0.2012)	01/06/2025
002250.ZK	12/12/2024	SDB3260123126	100.00	0.8517	83.75	85.17	0.0000	4.5800	50.0000	0.0000	(0.0107)	(0.0012)	0.0000	1	(0.0118)	01/06/2025
002250.ZK	12/11/2024	SDB3260123126	500.00	0.8564	418.73	428.18	0.0000	4.5800	50.0000	0.0000	(0.0533)	(0.0059)	0.0000	1	(0.0592)	01/06/2025
002250.ZK	12/11/2024	SDB3260123126	12,600.00	0.8564	10,552.02	10,790.14	0.0000	4.5800	50.0000	0.0000	(1.3425)	(0.1499)	0.0000	1	(1.4923)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
LIANHE CHEMICAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002250.ZK	12/11/2024	SDB3260123126	8,700.00	0.8564	7,285.92	7,450.33	0.0000	4.5800	50.0000	0.0000	(0.9269)	(0.1035)	0.0000	1	(1.0304)	01/06/2025
002250.ZK	12/11/2024	SDB3260123126	8,600.00	0.8564	7,202.17	7,364.70	0.0000	4.5800	50.0000	0.0000	(0.9163)	(0.1023)	0.0000	1	(1.0186)	01/06/2025
002250.ZK	12/11/2024	SDB3260123126	5,900.00	0.8564	4,941.03	5,052.52	0.0000	4.5800	50.0000	0.0000	(0.6286)	(0.0702)	0.0000	1	(0.6988)	01/06/2025
002250.ZK	12/11/2024	SDB3260123126	1,200.00	0.8564	1,004.95	1,027.63	0.0000	4.5800	50.0000	0.0000	(0.1279)	(0.0143)	0.0000	1	(0.1421)	01/06/2025
002250.ZK	12/11/2024	SDB3260123126	200.00	0.8564	167.49	171.27	0.0000	4.5800	50.0000	0.0000	(0.0213)	(0.0024)	0.0000	1	(0.0237)	01/06/2025
002250.ZK	12/11/2024	SDB3260123126	100.00	0.8564	83.75	85.64	0.0000	4.5800	50.0000	0.0000	(0.0107)	(0.0012)	0.0000	1	(0.0118)	01/06/2025
002250.ZK	12/11/2024	SDB3260123126	2,100.00	0.8564	1,758.67	1,798.36	0.0000	4.5800	50.0000	0.0000	(0.2237)	(0.0250)	0.0000	1	(0.2487)	01/06/2025
002250.ZK	12/11/2024	SDB3260123126	200.00	0.8564	167.49	171.27	0.0000	4.5800	50.0000	0.0000	(0.0213)	(0.0024)	0.0000	1	(0.0237)	01/06/2025
002250.ZK	12/11/2024	SDB3260123126	500.00	0.8564	418.73	428.18	0.0000	4.5800	50.0000	0.0000	(0.0533)	(0.0059)	0.0000	1	(0.0592)	01/06/2025
002250.ZK	12/11/2024	SDB3260123126	600.00	0.8564	502.48	513.82	0.0000	4.5800	50.0000	0.0000	(0.0639)	(0.0071)	0.0000	1	(0.0711)	01/06/2025
002250.ZK	12/11/2024	SDB3260123126	4,500.00	0.8564	3,768.58	3,853.62	0.0000	4.5800	50.0000	0.0000	(0.4794)	(0.0535)	0.0000	1	(0.5330)	01/06/2025
002250.ZK	12/11/2024	SDB3260123126	100.00	0.8564	83.75	85.64	0.0000	4.5800	50.0000	0.0000	(0.0107)	(0.0012)	0.0000	1	(0.0118)	01/06/2025
002250.ZK	12/11/2024	SDB3260123126	48,100.00	0.8564	40,281.92	41,190.92	0.0000	4.5800	50.0000	0.0000	(5.1248)	(0.5721)	0.0000	1	(5.6969)	01/06/2025
002250.ZK	12/11/2024	SDB3260123126	33,900.00	0.8564	28,389.96	29,030.60	0.0000	4.5800	50.0000	0.0000	(3.6118)	(0.4032)	0.0000	1	(4.0150)	01/06/2025
002250.ZK	12/11/2024	SDB3260123126	200.00	0.8564	167.49	171.27	0.0000	4.5800	50.0000	0.0000	(0.0213)	(0.0024)	0.0000	1	(0.0237)	01/06/2025
002250.ZK	12/11/2024	SDB3260123126	2,600.00	0.8564	2,177.40	2,226.54	0.0000	4.5800	50.0000	0.0000	(0.2770)	(0.0309)	0.0000	1	(0.3079)	01/06/2025
002250.ZK	12/11/2024	SDB3260123126	6,300.00	0.8564	5,276.01	5,395.07	0.0000	4.5800	50.0000	0.0000	(0.6712)	(0.0749)	0.0000	1	(0.7462)	01/06/2025
002250.ZK	12/11/2024	SDB3260123126	6,000.00	0.8564	5,024.77	5,138.16	0.0000	4.5800	50.0000	0.0000	(0.6393)	(0.0714)	0.0000	1	(0.7106)	01/06/2025
002250.ZK	12/11/2024	SDB3260123126	100.00	0.8564	83.75	85.64	0.0000	4.5800	50.0000	0.0000	(0.0107)	(0.0012)	0.0000	1	(0.0118)	01/06/2025
002250.ZK	12/11/2024	SDB3260123126	300.00	0.8564	251.24	256.91	0.0000	4.5800	50.0000	0.0000	(0.0320)	(0.0036)	0.0000	1	(0.0355)	01/06/2025
002250.ZK	12/11/2024	SDB3260123126	500.00	0.8564	418.73	428.18	0.0000	4.5800	50.0000	0.0000	(0.0533)	(0.0059)	0.0000	1	(0.0592)	01/06/2025
002250.ZK	12/11/2024	SDB3260123126	500.00	0.8564	418.73	428.18	0.0000	4.5800	50.0000	0.0000	(0.0533)	(0.0059)	0.0000	1	(0.0592)	01/06/2025
002250.ZK	12/11/2024	SDB3260123126	3,800.00	0.8564	3,182.36	3,254.17	0.0000	4.5800	50.0000	0.0000	(0.4049)	(0.0452)	0.0000	1	(4.4501)	01/06/2025
002250.ZK	12/11/2024	SDB3260123126	200.00	0.8564	167.49	171.27	0.0000	4.5800	50.0000	0.0000	(0.0213)	(0.0024)	0.0000	1	(0.0237)	01/06/2025
002250.ZK	12/11/2024	SDB3260123126	100.00	0.8564	83.75	85.64	0.0000	4.5800	50.0000	0.0000	(0.0107)	(0.0012)	0.0000	1	(0.0118)	01/06/2025
002250.ZK	12/11/2024	SDB3260123126	3,900.00	0.8564	3,266.10	3,339.80	0.0000	4.5800	50.0000	0.0000	(0.4155)	(0.0464)	0.0000	1	(4.4619)	01/06/2025
002250.ZK	12/11/2024	SDB3260123126	5,800.00	0.8564	4,857.28	4,966.89	0.0000	4.5800	50.0000	0.0000	(0.6180)	(0.0690)	0.0000	1	(0.6869)	01/06/2025
002250.ZK	12/11/2024	SDB3260123126	100.00	0.8564	83.75	85.64	0.0000	4.5800	50.0000	0.0000	(0.0107)	(0.0012)	0.0000	1	(0.0118)	01/06/2025
002250.ZK	12/11/2024	SDB3260123126	2,700.00	0.8564	2,261.15	2,312.17	0.0000	4.5800	50.0000	0.0000	(0.2877)	(0.0321)	0.0000	1	(0.3198)	01/06/2025
002250.ZK	12/11/2024	SDB3260123126	1,700.00	0.8564	1,423.69	1,455.81	0.0000	4.5800	50.0000	0.0000	(0.1811)	(0.0202)	0.0000	1	(0.2013)	01/06/2025
002250.ZK	12/11/2024	SDB3260123126	100.00	0.8564	83.75	85.64	0.0000	4.5800	50.0000	0.0000	(0.0107)	(0.0012)	0.0000	1	(0.0118)	01/06/2025
002250.ZK	12/10/2024	SDB3260123126	500.00	0.8439	418.73	421.96	0.0000	4.5800	50.0000	0.0000	(0.0533)	(0.0059)	0.0000	1	(0.0591)	01/06/2025
002250.ZK	12/10/2024	SDB3260123126	12,600.00	0.8439	10,552.02	10,633.35	0.0000	4.5800	50.0000	0.0000	(1.3425)	(0.1477)	0.0000	1	(1.4901)	01/06/2025
002250.ZK	12/10/2024	SDB3260123126	8,700.00	0.8439	7,285.92	7,342.08	0.0000	4.5800	50.0000	0.0000	(0.9269)	(0.1020)	0.0000	1	(1.0289)	01/06/2025
002250.ZK	12/10/2024	SDB3260123126	8,600.00	0.8439	7,202.17	7,257.69	0.0000	4.5800	50.0000	0.0000	(0.9163)	(0.1008)	0.0000	1	(1.0171)	01/06/2025
002250.ZK	12/10/2024	SDB3260123126	5,900.00	0.8439	4,941.03	4,979.11	0.0000	4.5800	50.0000	0.0000	(0.6286)	(0.0692)	0.0000	1	(0.6978)	01/06/2025
002250.ZK	12/10/2024	SDB3260123126	1,200.00	0.8439	1,004.95	1,012.70	0.0000	4.5800	50.0000	0.0000	(0.1279)	(0.0141)	0.0000	1	(0.1419)	01/06/2025
002250.ZK	12/10/2024	SDB3260123126	200.00	0.8439	167.49	168.78	0.0000	4.5800	50.0000	0.0000	(0.0213)	(0.0023)	0.0000	1	(0.0237)	01/06/2025
002250.ZK	12/10/2024	SDB3260123126	100.00	0.8439	83.75	84.39	0.0000	4.5800	50.0000	0.0000	(0.0107)	(0.0012)	0.0000	1	(0.0118)	01/06/2025
002250.ZK	12/10/2024	SDB3260123126	2,100.00	0.8439	1,758.67	1,772.23	0.0000	4.5800	50.0000	0.0000	(0.2237)	(0.0246)	0.0000	1	(0.2484)	01/06/2025
002250.ZK	12/10/2024	SDB3260123126	200.00	0.8439	167.49	168.78	0.0000	4.5800	50.0000	0.0000	(0.0213)	(0.0023)	0.0000	1	(0.0237)	01/06/2025
002250.ZK	12/10/2024	SDB3260123126	500.00	0.8439	418.73	421.96	0.0000	4.5800	50.0000	0.0000	(0.0533)	(0.0059)	0.0000	1	(0.0591)	01/06/2025
002250.ZK	12/10/2024	SDB3260123126	600.00	0.8439	502.48	506.35	0.0000	4.5800	50.0000	0.0000	(0.0639)	(0.0070)	0.0000	1	(0.0710)	01/06/2025
002250.ZK	12/10/2024	SDB3260123126	4,500.00	0.8439	3,768.58	3,797.63	0.0000	4.5800	50.0000	0.0000	(0.4794)	(0.0527)	0.0000	1	(0.5322)	01/06/2025
002250.ZK	12/10/2024	SDB3260123126	100.00	0.8439	83.75	84.39	0.0000	4.5800	50.0000	0.0000	(0.0107)	(0.0012)	0.0000	1	(0.0118)	01/06/2025
002250.ZK	12/10/2024	SDB3260123126	48,100.00	0.8439	40,281.92	40,592.41	0.0000	4.5800	50.0000	0.0000	(5.1248)	(0.5638)	0.0000	1	(5.6885)	01/06/2025
002250.ZK	12/10/2024	SDB3260123126	33,900.00	0.8439	28,389.96	28,608.79	0.0000	4.5800	50.0000	0.0000	(3.6118)	(0.3973)	0.0000	1	(4.0092)	01/06/2025
002250.ZK	12/10/2024	SDB3260123126	200.00	0.8439	167.49	168.78	0.0000	4.5800	50.0000	0.0000	(0.0213)	(0.0023)	0.0000	1	(0.0237)	01/06/2025
002250.ZK	12/10/2024	SDB3260123126	2,600.00	0.8439	2,177.40	2,194.18	0.0000	4.5800	50.0000	0.0000	(0.2770)	(0.0305)	0.0000	1	(0.3075)	01/06/2025
002250.ZK	12/10/2024	SDB3260123126	6,300.00	0.8439	5,276.01	5,316.68	0.0000	4.5800	50.0000	0.0000	(0.6712)	(0.0738)	0.0000	1	(0.7451)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
LIANHE CHEMICAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002250.ZK	12/10/2024	SDB3260123126	6,000.00	0.8439	5,024.77	5,063.50	0.0000	4.5800	50.0000	0.0000	(0.6393)	(0.0703)	0.0000	1	(0.7096)	01/06/2025
002250.ZK	12/10/2024	SDB3260123126	100.00	0.8439	83.75	84.39	0.0000	4.5800	50.0000	0.0000	(0.0107)	(0.0012)	0.0000	1	(0.0118)	01/06/2025
002250.ZK	12/10/2024	SDB3260123126	300.00	0.8439	251.24	253.18	0.0000	4.5800	50.0000	0.0000	(0.0320)	(0.0035)	0.0000	1	(0.0355)	01/06/2025
002250.ZK	12/10/2024	SDB3260123126	500.00	0.8439	418.73	421.96	0.0000	4.5800	50.0000	0.0000	(0.0533)	(0.0059)	0.0000	1	(0.0591)	01/06/2025
002250.ZK	12/10/2024	SDB3260123126	500.00	0.8439	418.73	421.96	0.0000	4.5800	50.0000	0.0000	(0.0533)	(0.0059)	0.0000	1	(0.0591)	01/06/2025
002250.ZK	12/10/2024	SDB3260123126	3,800.00	0.8439	3,182.36	3,206.88	0.0000	4.5800	50.0000	0.0000	(0.4049)	(0.0445)	0.0000	1	(0.4494)	01/06/2025
002250.ZK	12/10/2024	SDB3260123126	200.00	0.8439	167.49	168.78	0.0000	4.5800	50.0000	0.0000	(0.0213)	(0.0023)	0.0000	1	(0.0237)	01/06/2025
002250.ZK	12/10/2024	SDB3260123126	100.00	0.8439	83.75	84.39	0.0000	4.5800	50.0000	0.0000	(0.0107)	(0.0012)	0.0000	1	(0.0118)	01/06/2025
002250.ZK	12/10/2024	SDB3260123126	3,900.00	0.8439	3,266.10	3,291.28	0.0000	4.5800	50.0000	0.0000	(0.4155)	(0.0457)	0.0000	1	(0.4612)	01/06/2025
002250.ZK	12/10/2024	SDB3260123126	5,800.00	0.8439	4,857.28	4,894.72	0.0000	4.5800	50.0000	0.0000	(0.6180)	(0.0680)	0.0000	1	(0.6859)	01/06/2025
002250.ZK	12/10/2024	SDB3260123126	100.00	0.8439	83.75	84.39	0.0000	4.5800	50.0000	0.0000	(0.0107)	(0.0012)	0.0000	1	(0.0118)	01/06/2025
002250.ZK	12/10/2024	SDB3260123126	2,700.00	0.8439	2,261.15	2,278.58	0.0000	4.5800	50.0000	0.0000	(0.2877)	(0.0316)	0.0000	1	(0.3193)	01/06/2025
002250.ZK	12/10/2024	SDB3260123126	1,700.00	0.8439	1,423.69	1,434.66	0.0000	4.5800	50.0000	0.0000	(0.1811)	(0.0199)	0.0000	1	(0.2011)	01/06/2025
002250.ZK	12/10/2024	SDB3260123126	100.00	0.8439	83.75	84.39	0.0000	4.5800	50.0000	0.0000	(0.0107)	(0.0012)	0.0000	1	(0.0118)	01/06/2025
002250.ZK	12/09/2024	SDB3260123126	500.00	0.8318	418.73	415.92	0.0000	4.5800	50.0000	0.0000	(0.0533)	(0.0058)	0.0000	1	(0.0590)	01/06/2025
002250.ZK	12/09/2024	SDB3260123126	12,600.00	0.8318	10,552.02	10,481.26	0.0000	4.5800	50.0000	0.0000	(1.3425)	(0.1456)	0.0000	1	(1.4880)	01/06/2025
002250.ZK	12/09/2024	SDB3260123126	8,700.00	0.8318	7,285.92	7,237.06	0.0000	4.5800	50.0000	0.0000	(0.9269)	(0.1005)	0.0000	1	(1.0274)	01/06/2025
002250.ZK	12/09/2024	SDB3260123126	8,600.00	0.8318	7,202.17	7,153.88	0.0000	4.5800	50.0000	0.0000	(0.9163)	(0.0994)	0.0000	1	(1.0156)	01/06/2025
002250.ZK	12/09/2024	SDB3260123126	5,900.00	0.8318	4,941.03	4,907.89	0.0000	4.5800	50.0000	0.0000	(0.6286)	(0.0682)	0.0000	1	(0.6968)	01/06/2025
002250.ZK	12/09/2024	SDB3260123126	1,200.00	0.8318	1,004.95	998.22	0.0000	4.5800	50.0000	0.0000	(0.1279)	(0.0139)	0.0000	1	(0.1417)	01/06/2025
002250.ZK	12/09/2024	SDB3260123126	200.00	0.8318	167.49	166.37	0.0000	4.5800	50.0000	0.0000	(0.0213)	(0.0023)	0.0000	1	(0.0236)	01/06/2025
002250.ZK	12/09/2024	SDB3260123126	100.00	0.8318	83.75	83.18	0.0000	4.5800	50.0000	0.0000	(0.0107)	(0.0012)	0.0000	1	(0.0118)	01/06/2025
002250.ZK	12/09/2024	SDB3260123126	2,100.00	0.8318	1,758.67	1,746.88	0.0000	4.5800	50.0000	0.0000	(0.2237)	(0.0243)	0.0000	1	(0.2480)	01/06/2025
002250.ZK	12/09/2024	SDB3260123126	200.00	0.8318	167.49	166.37	0.0000	4.5800	50.0000	0.0000	(0.0213)	(0.0023)	0.0000	1	(0.0236)	01/06/2025
002250.ZK	12/09/2024	SDB3260123126	500.00	0.8318	418.73	415.92	0.0000	4.5800	50.0000	0.0000	(0.0533)	(0.0058)	0.0000	1	(0.0590)	01/06/2025
002250.ZK	12/09/2024	SDB3260123126	600.00	0.8318	502.48	499.11	0.0000	4.5800	50.0000	0.0000	(0.0639)	(0.0069)	0.0000	1	(0.0709)	01/06/2025
002250.ZK	12/09/2024	SDB3260123126	4,500.00	0.8318	3,768.58	3,743.31	0.0000	4.5800	50.0000	0.0000	(0.4794)	(0.0520)	0.0000	1	(0.5314)	01/06/2025
002250.ZK	12/09/2024	SDB3260123126	100.00	0.8318	83.75	83.18	0.0000	4.5800	50.0000	0.0000	(0.0107)	(0.0012)	0.0000	1	(0.0118)	01/06/2025
002250.ZK	12/09/2024	SDB3260123126	48,100.00	0.8318	40,281.92	40,011.79	0.0000	4.5800	50.0000	0.0000	(5.1248)	(0.5557)	0.0000	1	(5.6805)	01/06/2025
002250.ZK	12/09/2024	SDB3260123126	33,900.00	0.8318	28,389.96	28,199.58	0.0000	4.5800	50.0000	0.0000	(3.6118)	(0.3917)	0.0000	1	(4.0035)	01/06/2025
002250.ZK	12/09/2024	SDB3260123126	200.00	0.8318	167.49	166.37	0.0000	4.5800	50.0000	0.0000	(0.0213)	(0.0023)	0.0000	1	(0.0236)	01/06/2025
002250.ZK	12/09/2024	SDB3260123126	2,600.00	0.8318	2,177.40	2,162.80	0.0000	4.5800	50.0000	0.0000	(0.2770)	(0.0300)	0.0000	1	(0.3071)	01/06/2025
002250.ZK	12/09/2024	SDB3260123126	6,300.00	0.8318	5,276.01	5,240.63	0.0000	4.5800	50.0000	0.0000	(0.6712)	(0.0728)	0.0000	1	(0.7440)	01/06/2025
002250.ZK	12/09/2024	SDB3260123126	6,000.00	0.8318	5,024.77	4,991.08	0.0000	4.5800	50.0000	0.0000	(0.6393)	(0.0693)	0.0000	1	(0.7086)	01/06/2025
002250.ZK	12/09/2024	SDB3260123126	100.00	0.8318	83.75	83.18	0.0000	4.5800	50.0000	0.0000	(0.0107)	(0.0012)	0.0000	1	(0.0118)	01/06/2025
002250.ZK	12/09/2024	SDB3260123126	300.00	0.8318	251.24	249.55	0.0000	4.5800	50.0000	0.0000	(0.0320)	(0.0035)	0.0000	1	(0.0354)	01/06/2025
002250.ZK	12/09/2024	SDB3260123126	500.00	0.8318	418.73	415.92	0.0000	4.5800	50.0000	0.0000	(0.0533)	(0.0058)	0.0000	1	(0.0590)	01/06/2025
002250.ZK	12/09/2024	SDB3260123126	500.00	0.8318	418.73	415.92	0.0000	4.5800	50.0000	0.0000	(0.0533)	(0.0058)	0.0000	1	(0.0590)	01/06/2025
002250.ZK	12/09/2024	SDB3260123126	3,800.00	0.8318	3,182.36	3,161.01	0.0000	4.5800	50.0000	0.0000	(0.4049)	(0.0439)	0.0000	1	(0.4488)	01/06/2025
002250.ZK	12/09/2024	SDB3260123126	200.00	0.8318	167.49	166.37	0.0000	4.5800	50.0000	0.0000	(0.0213)	(0.0023)	0.0000	1	(0.0236)	01/06/2025
002250.ZK	12/09/2024	SDB3260123126	100.00	0.8318	83.75	83.18	0.0000	4.5800	50.0000	0.0000	(0.0107)	(0.0012)	0.0000	1	(0.0118)	01/06/2025
002250.ZK	12/09/2024	SDB3260123126	3,900.00	0.8318	3,266.10	3,244.20	0.0000	4.5800	50.0000	0.0000	(0.4155)	(0.0451)	0.0000	1	(0.4606)	01/06/2025
002250.ZK	12/09/2024	SDB3260123126	5,800.00	0.8318	4,857.28	4,824.71	0.0000	4.5800	50.0000	0.0000	(0.6180)	(0.0670)	0.0000	1	(0.6850)	01/06/2025
002250.ZK	12/09/2024	SDB3260123126	100.00	0.8318	83.75	83.18	0.0000	4.5800	50.0000	0.0000	(0.0107)	(0.0012)	0.0000	1	(0.0118)	01/06/2025
002250.ZK	12/09/2024	SDB3260123126	2,700.00	0.8318	2,261.15	2,245.98	0.0000	4.5800	50.0000	0.0000	(0.2877)	(0.0312)	0.0000	1	(0.3189)	01/06/2025
002250.ZK	12/09/2024	SDB3260123126	1,700.00	0.8318	1,423.69	1,414.14	0.0000	4.5800	50.0000	0.0000	(0.1811)	(0.0196)	0.0000	1	(0.2008)	01/06/2025
002250.ZK	12/09/2024	SDB3260123126	100.00	0.8318	83.75	83.18	0.0000	4.5800	50.0000	0.0000	(0.0107)	(0.0012)	0.0000	1	(0.0118)	01/06/2025
002250.ZK	12/06/2024	SDB3260123126	500.00	0.8507	418.73	425.37	0.0000	4.5800	50.0000	0.0000	(0.1598)	(0.0177)	0.0000	3	(0.1775)	01/06/2025
002250.ZK	12/06/2024	SDB3260123126	12,600.00	0.8507	10,552.02	10,719.36	0.0000	4.5800	50.0000	0.0000	(4.0274)	(0.4466)	0.0000	3	(4.4740)	01/06/2025
002250.ZK	12/06/2024	SDB3260123126	8,700.00	0.8507	7,285.92	7,401.46	0.0000	4.5800	50.0000	0.0000	(2.7808)	(0.3084)	0.0000	3	(3.0892)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
LIANHE CHEMICAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002250.ZK	12/06/2024	SDB3260123126	8,600.00	0.8507	7,202.17	7,316.39	0.0000	4.5800	50.0000	0.0000	(2.7488)	(0.3048)	0.0000	3	(3.0537)	01/06/2025
002250.ZK	12/06/2024	SDB3260123126	5,900.00	0.8507	4,941.03	5,019.38	0.0000	4.5800	50.0000	0.0000	(1.8858)	(0.2091)	0.0000	3	(2.0950)	01/06/2025
002250.ZK	12/06/2024	SDB3260123126	1,200.00	0.8507	1,004.95	1,020.89	0.0000	4.5800	50.0000	0.0000	(0.3836)	(0.0425)	0.0000	3	(0.4261)	01/06/2025
002250.ZK	12/06/2024	SDB3260123126	200.00	0.8507	167.49	170.15	0.0000	4.5800	50.0000	0.0000	(0.0639)	(0.0071)	0.0000	3	(0.0710)	01/06/2025
002250.ZK	12/06/2024	SDB3260123126	100.00	0.8507	83.75	85.07	0.0000	4.5800	50.0000	0.0000	(0.0320)	(0.0035)	0.0000	3	(0.0355)	01/06/2025
002250.ZK	12/06/2024	SDB3260123126	2,100.00	0.8507	1,758.67	1,786.56	0.0000	4.5800	50.0000	0.0000	(0.6712)	(0.0744)	0.0000	3	(0.7457)	01/06/2025
002250.ZK	12/06/2024	SDB3260123126	200.00	0.8507	167.49	170.15	0.0000	4.5800	50.0000	0.0000	(0.0639)	(0.0071)	0.0000	3	(0.0710)	01/06/2025
002250.ZK	12/06/2024	SDB3260123126	500.00	0.8507	418.73	425.37	0.0000	4.5800	50.0000	0.0000	(0.1598)	(0.0177)	0.0000	3	(0.1775)	01/06/2025
002250.ZK	12/06/2024	SDB3260123126	600.00	0.8507	502.48	510.45	0.0000	4.5800	50.0000	0.0000	(0.1918)	(0.0213)	0.0000	3	(0.2130)	01/06/2025
002250.ZK	12/06/2024	SDB3260123126	4,500.00	0.8507	3,768.58	3,828.34	0.0000	4.5800	50.0000	0.0000	(1.4383)	(0.1595)	0.0000	3	(1.5979)	01/06/2025
002250.ZK	12/06/2024	SDB3260123126	100.00	0.8507	83.75	85.07	0.0000	4.5800	50.0000	0.0000	(0.0320)	(0.0035)	0.0000	3	(0.0355)	01/06/2025
002250.ZK	12/06/2024	SDB3260123126	48,100.00	0.8507	40,281.92	40,920.74	0.0000	4.5800	50.0000	0.0000	(15.3743)	(1.7050)	0.0000	3	(17.0793)	01/06/2025
002250.ZK	12/06/2024	SDB3260123126	33,900.00	0.8507	28,389.96	28,840.19	0.0000	4.5800	50.0000	0.0000	(10.8355)	(1.2017)	0.0000	3	(12.0372)	01/06/2025
002250.ZK	12/06/2024	SDB3260123126	200.00	0.8507	167.49	170.15	0.0000	4.5800	50.0000	0.0000	(0.0639)	(0.0071)	0.0000	3	(0.0710)	01/06/2025
002250.ZK	12/06/2024	SDB3260123126	2,600.00	0.8507	2,177.40	2,211.93	0.0000	4.5800	50.0000	0.0000	(0.8310)	(0.0922)	0.0000	3	(0.9232)	01/06/2025
002250.ZK	12/06/2024	SDB3260123126	6,300.00	0.8507	5,276.01	5,359.68	0.0000	4.5800	50.0000	0.0000	(2.0137)	(0.2233)	0.0000	3	(2.2370)	01/06/2025
002250.ZK	12/06/2024	SDB3260123126	6,000.00	0.8507	5,024.77	5,104.46	0.0000	4.5800	50.0000	0.0000	(1.9178)	(0.2127)	0.0000	3	(2.1305)	01/06/2025
002250.ZK	12/06/2024	SDB3260123126	100.00	0.8507	83.75	85.07	0.0000	4.5800	50.0000	0.0000	(0.0320)	(0.0035)	0.0000	3	(0.0355)	01/06/2025
002250.ZK	12/06/2024	SDB3260123126	300.00	0.8507	251.24	255.22	0.0000	4.5800	50.0000	0.0000	(0.0959)	(0.0106)	0.0000	3	(0.1065)	01/06/2025
002250.ZK	12/06/2024	SDB3260123126	500.00	0.8507	418.73	425.37	0.0000	4.5800	50.0000	0.0000	(0.1598)	(0.0177)	0.0000	3	(0.1775)	01/06/2025
002250.ZK	12/06/2024	SDB3260123126	500.00	0.8507	418.73	425.37	0.0000	4.5800	50.0000	0.0000	(0.1598)	(0.0177)	0.0000	3	(0.1775)	01/06/2025
002250.ZK	12/06/2024	SDB3260123126	3,800.00	0.8507	3,182.36	3,232.82	0.0000	4.5800	50.0000	0.0000	(1.2146)	(0.1347)	0.0000	3	(1.3493)	01/06/2025
002250.ZK	12/06/2024	SDB3260123126	200.00	0.8507	167.49	170.15	0.0000	4.5800	50.0000	0.0000	(0.0639)	(0.0071)	0.0000	3	(0.0710)	01/06/2025
002250.ZK	12/06/2024	SDB3260123126	100.00	0.8507	83.75	85.07	0.0000	4.5800	50.0000	0.0000	(0.0320)	(0.0035)	0.0000	3	(0.0355)	01/06/2025
002250.ZK	12/06/2024	SDB3260123126	3,900.00	0.8507	3,266.10	3,317.90	0.0000	4.5800	50.0000	0.0000	(1.2466)	(0.1382)	0.0000	3	(1.3848)	01/06/2025
002250.ZK	12/06/2024	SDB3260123126	5,800.00	0.8507	4,857.28	4,934.31	0.0000	4.5800	50.0000	0.0000	(1.8539)	(0.2056)	0.0000	3	(2.0595)	01/06/2025
002250.ZK	12/06/2024	SDB3260123126	100.00	0.8507	83.75	85.07	0.0000	4.5800	50.0000	0.0000	(0.0320)	(0.0035)	0.0000	3	(0.0355)	01/06/2025
002250.ZK	12/06/2024	SDB3260123126	2,700.00	0.8507	2,261.15	2,297.01	0.0000	4.5800	50.0000	0.0000	(0.8630)	(0.0957)	0.0000	3	(0.9587)	01/06/2025
002250.ZK	12/06/2024	SDB3260123126	1,700.00	0.8507	1,423.69	1,446.26	0.0000	4.5800	50.0000	0.0000	(0.5434)	(0.0603)	0.0000	3	(0.6036)	01/06/2025
002250.ZK	12/06/2024	SDB3260123126	100.00	0.8507	83.75	85.07	0.0000	4.5800	50.0000	0.0000	(0.0320)	(0.0035)	0.0000	3	(0.0355)	01/06/2025
002250.ZK	12/05/2024	SDB3260123126	500.00	0.8468	418.73	423.38	0.0000	4.5800	50.0000	0.0000	(0.0533)	(0.0059)	0.0000	1	(0.0592)	01/06/2025
002250.ZK	12/05/2024	SDB3260123126	12,600.00	0.8468	10,552.02	10,669.25	0.0000	4.5800	50.0000	0.0000	(1.3425)	(0.1482)	0.0000	1	(1.4906)	01/06/2025
002250.ZK	12/05/2024	SDB3260123126	8,700.00	0.8468	7,285.92	7,366.86	0.0000	4.5800	50.0000	0.0000	(0.9269)	(0.1023)	0.0000	1	(1.0292)	01/06/2025
002250.ZK	12/05/2024	SDB3260123126	8,600.00	0.8468	7,202.17	7,282.19	0.0000	4.5800	50.0000	0.0000	(0.9163)	(0.1011)	0.0000	1	(1.0174)	01/06/2025
002250.ZK	12/05/2024	SDB3260123126	5,900.00	0.8468	4,941.03	4,995.92	0.0000	4.5800	50.0000	0.0000	(0.6286)	(0.0694)	0.0000	1	(0.6980)	01/06/2025
002250.ZK	12/05/2024	SDB3260123126	1,200.00	0.8468	1,004.95	1,016.12	0.0000	4.5800	50.0000	0.0000	(0.1279)	(0.0141)	0.0000	1	(0.1420)	01/06/2025
002250.ZK	12/05/2024	SDB3260123126	200.00	0.8468	167.49	169.35	0.0000	4.5800	50.0000	0.0000	(0.0213)	(0.0024)	0.0000	1	(0.0237)	01/06/2025
002250.ZK	12/05/2024	SDB3260123126	100.00	0.8468	83.75	84.68	0.0000	4.5800	50.0000	0.0000	(0.0107)	(0.0012)	0.0000	1	(0.0118)	01/06/2025
002250.ZK	12/05/2024	SDB3260123126	2,100.00	0.8468	1,758.67	1,778.21	0.0000	4.5800	50.0000	0.0000	(0.2237)	(0.0247)	0.0000	1	(0.2484)	01/06/2025
002250.ZK	12/05/2024	SDB3260123126	200.00	0.8468	167.49	169.35	0.0000	4.5800	50.0000	0.0000	(0.0213)	(0.0024)	0.0000	1	(0.0237)	01/06/2025
002250.ZK	12/05/2024	SDB3260123126	500.00	0.8468	418.73	423.38	0.0000	4.5800	50.0000	0.0000	(0.0533)	(0.0059)	0.0000	1	(0.0592)	01/06/2025
002250.ZK	12/05/2024	SDB3260123126	600.00	0.8468	502.48	508.06	0.0000	4.5800	50.0000	0.0000	(0.0639)	(0.0071)	0.0000	1	(0.0710)	01/06/2025
002250.ZK	12/05/2024	SDB3260123126	4,500.00	0.8468	3,768.58	3,810.45	0.0000	4.5800	50.0000	0.0000	(0.4794)	(0.0529)	0.0000	1	(0.5324)	01/06/2025
002250.ZK	12/05/2024	SDB3260123126	100.00	0.8468	83.75	84.68	0.0000	4.5800	50.0000	0.0000	(0.0107)	(0.0012)	0.0000	1	(0.0118)	01/06/2025
002250.ZK	12/05/2024	SDB3260123126	48,100.00	0.8468	40,281.92	40,729.44	0.0000	4.5800	50.0000	0.0000	(5.1248)	(0.5657)	0.0000	1	(5.6904)	01/06/2025
002250.ZK	12/05/2024	SDB3260123126	33,900.00	0.8468	28,389.96	28,705.37	0.0000	4.5800	50.0000	0.0000	(3.6118)	(0.3987)	0.0000	1	(4.0105)	01/06/2025
002250.ZK	12/05/2024	SDB3260123126	200.00	0.8468	167.49	169.35	0.0000	4.5800	50.0000	0.0000	(0.0213)	(0.0024)	0.0000	1	(0.0237)	01/06/2025
002250.ZK	12/05/2024	SDB3260123126	2,600.00	0.8468	2,177.40	2,201.59	0.0000	4.5800	50.0000	0.0000	(0.2770)	(0.0306)	0.0000	1	(0.3076)	01/06/2025
002250.ZK	12/05/2024	SDB3260123126	6,300.00	0.8468	5,276.01	5,334.63	0.0000	4.5800	50.0000	0.0000	(0.6712)	(0.0741)	0.0000	1	(0.7453)	01/06/2025
002250.ZK	12/05/2024	SDB3260123126	6,000.00	0.8468	5,024.77	5,080.60	0.0000	4.5800	50.0000	0.0000	(0.6393)	(0.0706)	0.0000	1	(0.7098)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
LIANHE CHEMICAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002250.ZK	12/05/2024	SDB3260123126	100.00	0.8468	83.75	84.68	0.0000	4.5800	50.0000	0.0000	(0.0107)	(0.0012)	0.0000	1	(0.0118)	01/06/2025
002250.ZK	12/05/2024	SDB3260123126	300.00	0.8468	251.24	254.03	0.0000	4.5800	50.0000	0.0000	(0.0320)	(0.0035)	0.0000	1	(0.0355)	01/06/2025
002250.ZK	12/05/2024	SDB3260123126	500.00	0.8468	418.73	423.38	0.0000	4.5800	50.0000	0.0000	(0.0533)	(0.0059)	0.0000	1	(0.0592)	01/06/2025
002250.ZK	12/05/2024	SDB3260123126	500.00	0.8468	418.73	423.38	0.0000	4.5800	50.0000	0.0000	(0.0533)	(0.0059)	0.0000	1	(0.0592)	01/06/2025
002250.ZK	12/05/2024	SDB3260123126	3,800.00	0.8468	3,182.36	3,217.71	0.0000	4.5800	50.0000	0.0000	(0.4049)	(0.0447)	0.0000	1	(0.4496)	01/06/2025
002250.ZK	12/05/2024	SDB3260123126	200.00	0.8468	167.49	169.35	0.0000	4.5800	50.0000	0.0000	(0.0213)	(0.0024)	0.0000	1	(0.0237)	01/06/2025
002250.ZK	12/05/2024	SDB3260123126	100.00	0.8468	83.75	84.68	0.0000	4.5800	50.0000	0.0000	(0.0107)	(0.0012)	0.0000	1	(0.0118)	01/06/2025
002250.ZK	12/05/2024	SDB3260123126	3,900.00	0.8468	3,266.10	3,302.39	0.0000	4.5800	50.0000	0.0000	(0.4155)	(0.0459)	0.0000	1	(0.4614)	01/06/2025
002250.ZK	12/05/2024	SDB3260123126	5,800.00	0.8468	4,857.28	4,911.24	0.0000	4.5800	50.0000	0.0000	(0.6180)	(0.0682)	0.0000	1	(0.6862)	01/06/2025
002250.ZK	12/05/2024	SDB3260123126	100.00	0.8468	83.75	84.68	0.0000	4.5800	50.0000	0.0000	(0.0107)	(0.0012)	0.0000	1	(0.0118)	01/06/2025
002250.ZK	12/05/2024	SDB3260123126	2,700.00	0.8468	2,261.15	2,286.27	0.0000	4.5800	50.0000	0.0000	(0.2877)	(0.0318)	0.0000	1	(0.3194)	01/06/2025
002250.ZK	12/05/2024	SDB3260123126	1,700.00	0.8468	1,423.69	1,439.50	0.0000	4.5800	50.0000	0.0000	(0.1811)	(0.0200)	0.0000	1	(0.2011)	01/06/2025
002250.ZK	12/05/2024	SDB3260123126	100.00	0.8468	83.75	84.68	0.0000	4.5800	50.0000	0.0000	(0.0107)	(0.0012)	0.0000	1	(0.0118)	01/06/2025
002250.ZK	12/04/2024	SDB3260123126	500.00	0.8375	418.73	418.73	0.0000	4.5800	50.0000	0.0000	(0.0533)	(0.0058)	0.0000	1	(0.0591)	01/06/2025
002250.ZK	12/04/2024	SDB3260123126	12,600.00	0.8375	10,552.02	10,552.02	0.0000	4.5800	50.0000	0.0000	(1.3425)	(0.1466)	0.0000	1	(1.4890)	01/06/2025
002250.ZK	12/04/2024	SDB3260123126	8,700.00	0.8375	7,285.92	7,285.92	0.0000	4.5800	50.0000	0.0000	(0.1012)	(0.0122)	0.0000	1	(1.0281)	01/06/2025
002250.ZK	12/04/2024	SDB3260123126	8,600.00	0.8375	7,202.17	7,202.17	0.0000	4.5800	50.0000	0.0000	(0.9163)	(0.1000)	0.0000	1	(1.0163)	01/06/2025
002250.ZK	12/04/2024	SDB3260123126	5,900.00	0.8375	4,941.03	4,941.03	0.0000	4.5800	50.0000	0.0000	(0.6286)	(0.0686)	0.0000	1	(0.6972)	01/06/2025
002250.ZK	12/04/2024	SDB3260123126	1,200.00	0.8375	1,004.95	1,004.95	0.0000	4.5800	50.0000	0.0000	(0.1279)	(0.0140)	0.0000	1	(0.1418)	01/06/2025
002250.ZK	12/04/2024	SDB3260123126	200.00	0.8375	167.49	167.49	0.0000	4.5800	50.0000	0.0000	(0.0213)	(0.0023)	0.0000	1	(0.0236)	01/06/2025
002250.ZK	12/04/2024	SDB3260123126	100.00	0.8375	83.75	83.75	0.0000	4.5800	50.0000	0.0000	(0.0107)	(0.0012)	0.0000	1	(0.0118)	01/06/2025
002250.ZK	12/04/2024	SDB3260123126	2,100.00	0.8375	1,758.67	1,758.67	0.0000	4.5800	50.0000	0.0000	(0.2237)	(0.0244)	0.0000	1	(0.2482)	01/06/2025
002250.ZK	12/04/2024	SDB3260123126	200.00	0.8375	167.49	167.49	0.0000	4.5800	50.0000	0.0000	(0.0213)	(0.0023)	0.0000	1	(0.0236)	01/06/2025
002250.ZK	12/04/2024	SDB3260123126	500.00	0.8375	418.73	418.73	0.0000	4.5800	50.0000	0.0000	(0.0533)	(0.0058)	0.0000	1	(0.0591)	01/06/2025
002250.ZK	12/04/2024	SDB3260123126	600.00	0.8375	502.48	502.48	0.0000	4.5800	50.0000	0.0000	(0.0639)	(0.0070)	0.0000	1	(0.0709)	01/06/2025
002250.ZK	12/04/2024	SDB3260123126	4,500.00	0.8375	3,768.58	3,768.58	0.0000	4.5800	50.0000	0.0000	(0.4794)	(0.0523)	0.0000	1	(0.5318)	01/06/2025
002250.ZK	12/04/2024	SDB3260123126	100.00	0.8375	83.75	83.75	0.0000	4.5800	50.0000	0.0000	(0.0107)	(0.0012)	0.0000	1	(0.0118)	01/06/2025
002250.ZK	12/04/2024	SDB3260123126	48,100.00	0.8375	40,281.92	40,281.92	0.0000	4.5800	50.0000	0.0000	(5.1248)	(0.5595)	0.0000	1	(5.6842)	01/06/2025
002250.ZK	12/04/2024	SDB3260123126	33,900.00	0.8375	28,389.96	28,389.96	0.0000	4.5800	50.0000	0.0000	(3.6118)	(0.3943)	0.0000	1	(4.0061)	01/06/2025
002250.ZK	12/04/2024	SDB3260123126	200.00	0.8375	167.49	167.49	0.0000	4.5800	50.0000	0.0000	(0.0213)	(0.0023)	0.0000	1	(0.0236)	01/06/2025
002250.ZK	12/04/2024	SDB3260123126	2,600.00	0.8375	2,177.40	2,177.40	0.0000	4.5800	50.0000	0.0000	(0.2770)	(0.0302)	0.0000	1	(0.3073)	01/06/2025
002250.ZK	12/04/2024	SDB3260123126	6,300.00	0.8375	5,276.01	5,276.01	0.0000	4.5800	50.0000	0.0000	(0.6712)	(0.0733)	0.0000	1	(0.7445)	01/06/2025
002250.ZK	12/04/2024	SDB3260123126	6,000.00	0.8375	5,024.77	5,024.77	0.0000	4.5800	50.0000	0.0000	(0.6393)	(0.0698)	0.0000	1	(0.7091)	01/06/2025
002250.ZK	12/04/2024	SDB3260123126	100.00	0.8375	83.75	83.75	0.0000	4.5800	50.0000	0.0000	(0.0107)	(0.0012)	0.0000	1	(0.0118)	01/06/2025
002250.ZK	12/04/2024	SDB3260123126	300.00	0.8375	251.24	251.24	0.0000	4.5800	50.0000	0.0000	(0.0320)	(0.0035)	0.0000	1	(0.0355)	01/06/2025
002250.ZK	12/04/2024	SDB3260123126	500.00	0.8375	418.73	418.73	0.0000	4.5800	50.0000	0.0000	(0.0533)	(0.0058)	0.0000	1	(0.0591)	01/06/2025
002250.ZK	12/04/2024	SDB3260123126	500.00	0.8375	418.73	418.73	0.0000	4.5800	50.0000	0.0000	(0.0533)	(0.0058)	0.0000	1	(0.0591)	01/06/2025
002250.ZK	12/04/2024	SDB3260123126	3,800.00	0.8375	3,182.36	3,182.36	0.0000	4.5800	50.0000	0.0000	(0.4049)	(0.0442)	0.0000	1	(0.4491)	01/06/2025
002250.ZK	12/04/2024	SDB3260123126	200.00	0.8375	167.49	167.49	0.0000	4.5800	50.0000	0.0000	(0.0213)	(0.0023)	0.0000	1	(0.0236)	01/06/2025
002250.ZK	12/04/2024	SDB3260123126	100.00	0.8375	83.75	83.75	0.0000	4.5800	50.0000	0.0000	(0.0107)	(0.0012)	0.0000	1	(0.0118)	01/06/2025
002250.ZK	12/04/2024	SDB3260123126	3,900.00	0.8375	3,266.10	3,266.10	0.0000	4.5800	50.0000	0.0000	(0.4155)	(0.0454)	0.0000	1	(0.4609)	01/06/2025
002250.ZK	12/04/2024	SDB3260123126	5,800.00	0.8375	4,857.28	4,857.28	0.0000	4.5800	50.0000	0.0000	(0.6180)	(0.0675)	0.0000	1	(0.6854)	01/06/2025
002250.ZK	12/04/2024	SDB3260123126	100.00	0.8375	83.75	83.75	0.0000	4.5800	50.0000	0.0000	(0.0107)	(0.0012)	0.0000	1	(0.0118)	01/06/2025
002250.ZK	12/04/2024	SDB3260123126	2,700.00	0.8375	2,261.15	2,261.15	0.0000	4.5800	50.0000	0.0000	(0.2877)	(0.0314)	0.0000	1	(0.3191)	01/06/2025
002250.ZK	12/04/2024	SDB3260123126	1,700.00	0.8375	1,423.69	1,423.69	0.0000	4.5800	50.0000	0.0000	(0.1811)	(0.0198)	0.0000	1	(0.2009)	01/06/2025
002250.ZK	12/04/2024	SDB3260123126	100.00	0.8375	83.75	83.75	0.0000	4.5800	50.0000	0.0000	(0.0107)	(0.0012)	0.0000	1	(0.0118)	01/06/2025
TOTAL LIANHE CHEMICAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND												(614.5227)	(66.7629)	0.0000	(681.2856)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
LIVZON PHARMACEUTICAL GROUP INC. CMN CLASS A SERIES NORTHBOUND																
000513.ZK	01/03/2025	SDB3260489733	500.00	5.2233	2,574.46	2,611.67	0.0000	4.3300	50.0000	0.0000	(0.9290)	(0.1088)	0.0000	3	(1.0378)	01/06/2025
000513.ZK	01/03/2025	SDB3260489733	4,700.00	5.2233	24,185.58	24,549.69	0.0000	4.3300	50.0000	0.0000	(8.7270)	(1.0229)	0.0000	3	(9.7499)	01/06/2025
000513.ZK	01/03/2025	SDB3260489733	700.00	5.2233	3,622.03	3,656.34	0.0000	4.3300	50.0000	0.0000	(1.3070)	(0.1523)	0.0000	3	(1.4593)	01/06/2025
000513.ZK	01/03/2025	SDB3260489733	600.00	5.2233	3,102.33	3,134.00	0.0000	4.3300	50.0000	0.0000	(1.1194)	(0.1306)	0.0000	3	(1.2500)	01/06/2025
000513.ZK	01/03/2025	SDB3260489733	1,200.00	5.2233	6,165.71	6,268.01	0.0000	4.3300	50.0000	0.0000	(2.2248)	(0.2612)	0.0000	3	(2.4860)	01/06/2025
000513.ZK	01/03/2025	SDB3260489733	900.00	5.2233	4,632.42	4,701.01	0.0000	4.3300	50.0000	0.0000	(1.6715)	(0.1959)	0.0000	3	(1.8674)	01/06/2025
000513.ZK	01/03/2025	SDB3260489733	200.00	5.2233	1,036.20	1,044.67	0.0000	4.3300	50.0000	0.0000	(0.3739)	(0.0435)	0.0000	3	(0.4174)	01/06/2025
000513.ZK	01/03/2025	SDB3260489733	600.00	5.2233	3,113.63	3,134.00	0.0000	4.3300	50.0000	0.0000	(1.1235)	(0.1306)	0.0000	3	(1.2541)	01/06/2025
000513.ZK	01/03/2025	SDB3260489733	1,200.00	5.2233	6,210.70	6,268.01	0.0000	4.3300	50.0000	0.0000	(2.2410)	(0.2612)	0.0000	3	(2.5022)	01/06/2025
000513.ZK	01/03/2025	SDB3260489733	400.00	5.2233	2,067.28	2,089.34	0.0000	4.3300	50.0000	0.0000	(0.7459)	(0.0871)	0.0000	3	(0.8330)	01/06/2025
000513.ZK	01/03/2025	SDB3260489733	2,100.00	5.2233	10,948.19	10,969.01	0.0000	4.3300	50.0000	0.0000	(3.9505)	(0.4570)	0.0000	3	(4.4075)	01/06/2025
000513.ZK	01/03/2025	SDB3260489733	3,300.00	5.2233	17,155.10	17,237.02	0.0000	4.3300	50.0000	0.0000	(6.1901)	(0.7182)	0.0000	3	(6.9083)	01/06/2025
000513.ZK	01/03/2025	SDB3260489733	100.00	5.2233	521.91	522.33	0.0000	4.3300	50.0000	0.0000	(0.1883)	(0.0218)	0.0000	3	(0.2101)	01/06/2025
000513.ZK	01/03/2025	SDB3260489733	1,000.00	5.2233	5,277.67	5,223.34	0.0000	4.3300	50.0000	0.0000	(1.9044)	(0.2176)	0.0000	3	(2.1220)	01/06/2025
000513.ZK	01/03/2025	SDB3260489733	600.00	5.2233	3,166.60	3,134.00	0.0000	4.3300	50.0000	0.0000	(1.1426)	(0.1306)	0.0000	3	(1.2732)	01/06/2025
000513.ZK	01/03/2025	SDB3260489733	1,100.00	5.2233	5,805.43	5,745.67	0.0000	4.3300	50.0000	0.0000	(2.0948)	(0.2394)	0.0000	3	(2.3342)	01/06/2025
000513.ZK	01/03/2025	SDB3260489733	200.00	5.2233	1,055.53	1,044.67	0.0000	4.3300	50.0000	0.0000	(0.3809)	(0.0435)	0.0000	3	(0.4244)	01/06/2025
000513.ZK	01/03/2025	SDB3260489733	400.00	5.2233	2,111.07	2,089.34	0.0000	4.3300	50.0000	0.0000	(0.7617)	(0.0871)	0.0000	3	(0.8488)	01/06/2025
000513.ZK	01/03/2025	SDB3260489733	500.00	5.2233	2,638.83	2,611.67	0.0000	4.3300	50.0000	0.0000	(0.9522)	(0.1088)	0.0000	3	(1.0610)	01/06/2025
000513.ZK	01/02/2025	SDB3260489733	500.00	5.2153	2,574.46	2,607.67	0.0000	4.3300	50.0000	0.0000	(0.3097)	(0.0362)	0.0000	1	(0.3459)	01/06/2025
000513.ZK	01/02/2025	SDB3260489733	4,700.00	5.2153	24,185.58	24,512.11	0.0000	4.3300	50.0000	0.0000	(2.9090)	(0.3404)	0.0000	1	(3.2494)	01/06/2025
000513.ZK	01/02/2025	SDB3260489733	700.00	5.2153	3,622.03	3,650.74	0.0000	4.3300	50.0000	0.0000	(0.4357)	(0.0507)	0.0000	1	(0.4864)	01/06/2025
000513.ZK	01/02/2025	SDB3260489733	600.00	5.2153	3,102.33	3,129.21	0.0000	4.3300	50.0000	0.0000	(0.3731)	(0.0435)	0.0000	1	(0.4166)	01/06/2025
000513.ZK	01/02/2025	SDB3260489733	1,200.00	5.2153	6,165.71	6,258.41	0.0000	4.3300	50.0000	0.0000	(0.7416)	(0.0869)	0.0000	1	(0.8285)	01/06/2025
000513.ZK	01/02/2025	SDB3260489733	900.00	5.2153	4,632.42	4,693.81	0.0000	4.3300	50.0000	0.0000	(0.5572)	(0.0652)	0.0000	1	(0.6224)	01/06/2025
000513.ZK	01/02/2025	SDB3260489733	200.00	5.2153	1,036.20	1,043.07	0.0000	4.3300	50.0000	0.0000	(0.1246)	(0.0145)	0.0000	1	(0.1391)	01/06/2025
000513.ZK	01/02/2025	SDB3260489733	600.00	5.2153	3,113.63	3,129.21	0.0000	4.3300	50.0000	0.0000	(0.3745)	(0.0435)	0.0000	1	(0.4180)	01/06/2025
000513.ZK	01/02/2025	SDB3260489733	1,200.00	5.2153	6,210.70	6,258.41	0.0000	4.3300	50.0000	0.0000	(0.7470)	(0.0869)	0.0000	1	(0.8339)	01/06/2025
000513.ZK	01/02/2025	SDB3260489733	400.00	5.2153	2,067.28	2,086.14	0.0000	4.3300	50.0000	0.0000	(0.2486)	(0.0290)	0.0000	1	(0.2776)	01/06/2025
000513.ZK	01/02/2025	SDB3260489733	2,100.00	5.2153	10,948.19	10,952.22	0.0000	4.3300	50.0000	0.0000	(1.3168)	(0.1521)	0.0000	1	(1.4689)	01/06/2025
000513.ZK	01/02/2025	SDB3260489733	3,300.00	5.2153	17,155.10	17,210.63	0.0000	4.3300	50.0000	0.0000	(2.0634)	(0.2390)	0.0000	1	(2.3024)	01/06/2025
000513.ZK	01/02/2025	SDB3260489733	100.00	5.2153	521.91	521.53	0.0000	4.3300	50.0000	0.0000	(0.0628)	(0.0072)	0.0000	1	(0.0700)	01/06/2025
000513.ZK	01/02/2025	SDB3260489733	1,000.00	5.2153	5,277.67	5,215.34	0.0000	4.3300	50.0000	0.0000	(0.6348)	(0.0724)	0.0000	1	(0.7072)	01/06/2025
000513.ZK	01/02/2025	SDB3260489733	600.00	5.2153	3,166.60	3,129.21	0.0000	4.3300	50.0000	0.0000	(0.3809)	(0.0435)	0.0000	1	(0.4243)	01/06/2025
000513.ZK	01/02/2025	SDB3260489733	1,100.00	5.2153	5,805.43	5,736.88	0.0000	4.3300	50.0000	0.0000	(0.6983)	(0.0797)	0.0000	1	(0.7779)	01/06/2025
000513.ZK	01/02/2025	SDB3260489733	200.00	5.2153	1,055.53	1,043.07	0.0000	4.3300	50.0000	0.0000	(0.1270)	(0.0145)	0.0000	1	(0.1414)	01/06/2025
000513.ZK	01/02/2025	SDB3260489733	400.00	5.2153	2,111.07	2,086.14	0.0000	4.3300	50.0000	0.0000	(0.2539)	(0.0290)	0.0000	1	(0.2829)	01/06/2025
000513.ZK	01/02/2025	SDB3260489733	500.00	5.2153	2,638.83	2,607.67	0.0000	4.3300	50.0000	0.0000	(0.3174)	(0.0362)	0.0000	1	(0.3536)	01/06/2025
000513.ZK	12/31/2024	SDB3260489733	500.00	5.1547	2,574.46	2,577.34	0.0000	4.3300	50.0000	0.0000	(0.6193)	(0.0716)	0.0000	2	(0.6909)	01/06/2025
000513.ZK	12/31/2024	SDB3260489733	4,700.00	5.1547	24,185.58	24,226.97	0.0000	4.3300	50.0000	0.0000	(5.8180)	(0.6730)	0.0000	2	(6.4909)	01/06/2025
000513.ZK	12/31/2024	SDB3260489733	700.00	5.1547	3,622.03	3,608.27	0.0000	4.3300	50.0000	0.0000	(0.8713)	(0.1002)	0.0000	2	(0.9715)	01/06/2025
000513.ZK	12/31/2024	SDB3260489733	600.00	5.1547	3,102.33	3,092.80	0.0000	4.3300	50.0000	0.0000	(0.7463)	(0.0859)	0.0000	2	(0.8322)	01/06/2025
000513.ZK	12/31/2024	SDB3260489733	1,200.00	5.1547	6,165.71	6,185.61	0.0000	4.3300	50.0000	0.0000	(1.4832)	(0.1718)	0.0000	2	(1.6550)	01/06/2025
000513.ZK	12/31/2024	SDB3260489733	900.00	5.1547	4,632.42	4,639.21	0.0000	4.3300	50.0000	0.0000	(1.1144)	(0.1289)	0.0000	2	(1.2432)	01/06/2025
000513.ZK	12/31/2024	SDB3260489733	200.00	5.1547	1,036.20	1,030.93	0.0000	4.3300	50.0000	0.0000	(0.2493)	(0.0286)	0.0000	2	(0.2779)	01/06/2025
000513.ZK	12/31/2024	SDB3260489733	600.00	5.1547	3,113.63	3,092.80	0.0000	4.3300	50.0000	0.0000	(0.7490)	(0.0859)	0.0000	2	(0.8349)	01/06/2025
000513.ZK	12/31/2024	SDB3260489733	1,200.00	5.1547	6,210.70	6,185.61	0.0000	4.3300	50.0000	0.0000	(1.4940)	(0.1718)	0.0000	2	(1.6658)	01/06/2025
000513.ZK	12/31/2024	SDB3260489733	400.00	5.1547	2,067.28	2,061.87	0.0000	4.3300	50.0000	0.0000	(0.4973)	(0.0573)	0.0000	2	(0.5546)	01/06/2025
000513.ZK	12/31/2024	SDB3260489733	2,100.00	5.1547	10,948.19	10,824.82	0.0000	4.3300	50.0000	0.0000	(2.6336)	(0.3007)	0.0000	2	(2.9343)	01/06/2025
000513.ZK	12/31/2024	SDB3260489733	3,300.00	5.1547	17,155.10	17,010.42	0.0000	4.3300	50.0000	0.0000	(4.1268)	(0.4725)	0.0000	2	(4.5993)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
LIVZON PHARMACEUTICAL GROUP INC. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000513.ZK	12/31/2024	SDB3260489733	100.00	5.1547	521.91	515.47	0.0000	4.3300	50.0000	0.0000	(0.1255)	(0.0143)	0.0000	2	(0.1399)	01/06/2025
000513.ZK	12/31/2024	SDB3260489733	1,000.00	5.1547	5,277.67	5,154.67	0.0000	4.3300	50.0000	0.0000	(1.2696)	(0.1432)	0.0000	2	(1.4128)	01/06/2025
000513.ZK	12/31/2024	SDB3260489733	600.00	5.1547	3,166.60	3,092.80	0.0000	4.3300	50.0000	0.0000	(0.7617)	(0.0859)	0.0000	2	(0.8477)	01/06/2025
000513.ZK	12/31/2024	SDB3260489733	1,100.00	5.1547	5,805.43	5,670.14	0.0000	4.3300	50.0000	0.0000	(1.3965)	(0.1575)	0.0000	2	(1.5540)	01/06/2025
000513.ZK	12/31/2024	SDB3260489733	200.00	5.1547	1,055.53	1,030.93	0.0000	4.3300	50.0000	0.0000	(0.2539)	(0.0286)	0.0000	2	(0.2826)	01/06/2025
000513.ZK	12/31/2024	SDB3260489733	400.00	5.1547	2,111.07	2,061.87	0.0000	4.3300	50.0000	0.0000	(0.5078)	(0.0573)	0.0000	2	(0.5651)	01/06/2025
000513.ZK	12/31/2024	SDB3260489733	500.00	5.1547	2,638.83	2,577.34	0.0000	4.3300	50.0000	0.0000	(0.6348)	(0.0716)	0.0000	2	(0.7064)	01/06/2025
000513.ZK	12/30/2024	SDB3260489733	500.00	5.1058	2,574.46	2,552.92	0.0000	4.3300	50.0000	0.0000	(0.3097)	(0.0355)	0.0000	1	(0.3451)	01/06/2025
000513.ZK	12/30/2024	SDB3260489733	4,700.00	5.1058	24,185.58	23,997.48	0.0000	4.3300	50.0000	0.0000	(2.9090)	(0.3333)	0.0000	1	(3.2423)	01/06/2025
000513.ZK	12/30/2024	SDB3260489733	700.00	5.1058	3,622.03	3,574.09	0.0000	4.3300	50.0000	0.0000	(0.4357)	(0.0496)	0.0000	1	(0.4853)	01/06/2025
000513.ZK	12/30/2024	SDB3260489733	600.00	5.1058	3,102.33	3,063.51	0.0000	4.3300	50.0000	0.0000	(0.3731)	(0.0425)	0.0000	1	(0.4157)	01/06/2025
000513.ZK	12/30/2024	SDB3260489733	1,200.00	5.1058	6,165.71	6,127.02	0.0000	4.3300	50.0000	0.0000	(0.7416)	(0.0851)	0.0000	1	(0.8267)	01/06/2025
000513.ZK	12/30/2024	SDB3260489733	900.00	5.1058	4,632.42	4,595.26	0.0000	4.3300	50.0000	0.0000	(0.5572)	(0.0638)	0.0000	1	(0.6210)	01/06/2025
000513.ZK	12/30/2024	SDB3260489733	200.00	5.1058	1,036.20	1,021.17	0.0000	4.3300	50.0000	0.0000	(0.1246)	(0.0142)	0.0000	1	(0.1388)	01/06/2025
000513.ZK	12/30/2024	SDB3260489733	600.00	5.1058	3,113.63	3,063.51	0.0000	4.3300	50.0000	0.0000	(0.3745)	(0.0425)	0.0000	1	(0.4170)	01/06/2025
000513.ZK	12/30/2024	SDB3260489733	1,200.00	5.1058	6,210.70	6,127.02	0.0000	4.3300	50.0000	0.0000	(0.7470)	(0.0851)	0.0000	1	(0.8321)	01/06/2025
000513.ZK	12/30/2024	SDB3260489733	400.00	5.1058	2,067.28	2,042.34	0.0000	4.3300	50.0000	0.0000	(0.2486)	(0.0284)	0.0000	1	(0.2770)	01/06/2025
000513.ZK	12/30/2024	SDB3260489733	2,100.00	5.1058	10,948.19	10,722.28	0.0000	4.3300	50.0000	0.0000	(1.3168)	(0.1489)	0.0000	1	(1.4657)	01/06/2025
000513.ZK	12/30/2024	SDB3260489733	3,300.00	5.1058	17,155.10	16,849.30	0.0000	4.3300	50.0000	0.0000	(2.0634)	(0.2340)	0.0000	1	(2.2974)	01/06/2025
000513.ZK	12/30/2024	SDB3260489733	100.00	5.1058	521.91	510.58	0.0000	4.3300	50.0000	0.0000	(0.0628)	(0.0071)	0.0000	1	(0.0699)	01/06/2025
000513.ZK	12/30/2024	SDB3260489733	1,000.00	5.1058	5,277.67	5,105.85	0.0000	4.3300	50.0000	0.0000	(0.6348)	(0.0709)	0.0000	1	(0.7057)	01/06/2025
000513.ZK	12/30/2024	SDB3260489733	600.00	5.1058	3,166.60	3,063.51	0.0000	4.3300	50.0000	0.0000	(0.3809)	(0.0425)	0.0000	1	(0.4234)	01/06/2025
000513.ZK	12/30/2024	SDB3260489733	1,100.00	5.1058	5,805.43	5,616.43	0.0000	4.3300	50.0000	0.0000	(0.6983)	(0.0780)	0.0000	1	(0.7763)	01/06/2025
000513.ZK	12/30/2024	SDB3260489733	200.00	5.1058	1,055.53	1,021.17	0.0000	4.3300	50.0000	0.0000	(0.1270)	(0.0142)	0.0000	1	(0.1411)	01/06/2025
000513.ZK	12/30/2024	SDB3260489733	400.00	5.1058	2,111.07	2,042.34	0.0000	4.3300	50.0000	0.0000	(0.2539)	(0.0284)	0.0000	1	(0.2823)	01/06/2025
000513.ZK	12/30/2024	SDB3260489733	500.00	5.1058	2,638.83	2,552.92	0.0000	4.3300	50.0000	0.0000	(0.3174)	(0.0355)	0.0000	1	(0.3529)	01/06/2025
000513.ZK	12/27/2024	SDB3260489733	700.00	5.1697	3,622.03	3,618.77	0.0000	4.3300	50.0000	0.0000	(1.3070)	(0.1508)	0.0000	3	(1.4577)	01/06/2025
000513.ZK	12/27/2024	SDB3260489733	600.00	5.1697	3,102.33	3,101.81	0.0000	4.3300	50.0000	0.0000	(1.1194)	(0.1292)	0.0000	3	(1.2487)	01/06/2025
000513.ZK	12/27/2024	SDB3260489733	1,200.00	5.1697	6,165.71	6,203.61	0.0000	4.3300	50.0000	0.0000	(2.2248)	(0.2585)	0.0000	3	(2.4833)	01/06/2025
000513.ZK	12/27/2024	SDB3260489733	900.00	5.1697	4,632.42	4,652.71	0.0000	4.3300	50.0000	0.0000	(1.6715)	(0.1939)	0.0000	3	(1.8654)	01/06/2025
000513.ZK	12/27/2024	SDB3260489733	200.00	5.1697	1,036.20	1,033.94	0.0000	4.3300	50.0000	0.0000	(0.3739)	(0.0431)	0.0000	3	(0.4170)	01/06/2025
000513.ZK	12/27/2024	SDB3260489733	600.00	5.1697	3,113.63	3,101.81	0.0000	4.3300	50.0000	0.0000	(1.1235)	(0.1292)	0.0000	3	(1.2527)	01/06/2025
000513.ZK	12/27/2024	SDB3260489733	1,200.00	5.1697	6,210.70	6,203.61	0.0000	4.3300	50.0000	0.0000	(2.2410)	(0.2585)	0.0000	3	(2.4995)	01/06/2025
000513.ZK	12/27/2024	SDB3260489733	400.00	5.1697	2,067.28	2,067.87	0.0000	4.3300	50.0000	0.0000	(0.7459)	(0.0862)	0.0000	3	(0.8321)	01/06/2025
000513.ZK	12/27/2024	SDB3260489733	2,100.00	5.1697	10,948.19	10,856.32	0.0000	4.3300	50.0000	0.0000	(3.9505)	(0.4523)	0.0000	3	(4.4028)	01/06/2025
000513.ZK	12/27/2024	SDB3260489733	3,300.00	5.1697	17,155.10	17,059.93	0.0000	4.3300	50.0000	0.0000	(6.1901)	(0.7108)	0.0000	3	(6.9010)	01/06/2025
000513.ZK	12/27/2024	SDB3260489733	100.00	5.1697	521.91	516.97	0.0000	4.3300	50.0000	0.0000	(0.1883)	(0.0215)	0.0000	3	(0.2099)	01/06/2025
000513.ZK	12/27/2024	SDB3260489733	1,000.00	5.1697	5,277.67	5,169.68	0.0000	4.3300	50.0000	0.0000	(1.9044)	(0.2154)	0.0000	3	(2.1198)	01/06/2025
000513.ZK	12/27/2024	SDB3260489733	600.00	5.1697	3,166.60	3,101.81	0.0000	4.3300	50.0000	0.0000	(1.1426)	(0.1292)	0.0000	3	(1.2719)	01/06/2025
000513.ZK	12/27/2024	SDB3260489733	1,100.00	5.1697	5,805.43	5,686.64	0.0000	4.3300	50.0000	0.0000	(2.0948)	(0.2369)	0.0000	3	(2.3317)	01/06/2025
000513.ZK	12/27/2024	SDB3260489733	200.00	5.1697	1,055.53	1,033.94	0.0000	4.3300	50.0000	0.0000	(0.3809)	(0.0431)	0.0000	3	(0.4240)	01/06/2025
000513.ZK	12/27/2024	SDB3260489733	400.00	5.1697	2,111.07	2,067.87	0.0000	4.3300	50.0000	0.0000	(0.7617)	(0.0862)	0.0000	3	(0.8479)	01/06/2025
000513.ZK	12/27/2024	SDB3260489733	500.00	5.1697	2,638.83	2,584.84	0.0000	4.3300	50.0000	0.0000	(0.9522)	(0.1077)	0.0000	3	(1.0599)	01/06/2025
000513.ZK	12/26/2024	SDB3260489733	1,200.00	5.1326	6,165.71	6,159.15	0.0000	4.3300	50.0000	0.0000	(0.7416)	(0.0855)	0.0000	1	(0.8271)	01/06/2025
000513.ZK	12/26/2024	SDB3260489733	900.00	5.1326	4,632.42	4,619.36	0.0000	4.3300	50.0000	0.0000	(0.5572)	(0.0642)	0.0000	1	(0.6213)	01/06/2025
000513.ZK	12/26/2024	SDB3260489733	200.00	5.1326	1,036.20	1,026.52	0.0000	4.3300	50.0000	0.0000	(0.1246)	(0.0143)	0.0000	1	(0.1389)	01/06/2025
000513.ZK	12/26/2024	SDB3260489733	600.00	5.1326	3,113.63	3,079.57	0.0000	4.3300	50.0000	0.0000	(0.3745)	(0.0428)	0.0000	1	(0.4173)	01/06/2025
000513.ZK	12/26/2024	SDB3260489733	1,200.00	5.1326	6,210.70	6,159.15	0.0000	4.3300	50.0000	0.0000	(0.7470)	(0.0855)	0.0000	1	(0.8326)	01/06/2025
000513.ZK	12/26/2024	SDB3260489733	400.00	5.1326	2,067.28	2,053.05	0.0000	4.3300	50.0000	0.0000	(0.2486)	(0.0285)	0.0000	1	(0.2772)	01/06/2025
000513.ZK	12/26/2024	SDB3260489733	2,100.00	5.1326	10,948.19	10,778.51	0.0000	4.3300	50.0000	0.0000	(1.3168)	(0.1497)	0.0000	1	(1.4665)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
LIVZON PHARMACEUTICAL GROUP INC. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000513.ZK	12/26/2024	SDB3260489733	3,300.00	5.1326	17,155.10	16,937.65	0.0000	4.3300	50.0000	0.0000	(2.0634)	(0.2352)	0.0000	1	(2.2986)	01/06/2025
000513.ZK	12/26/2024	SDB3260489733	100.00	5.1326	521.91	513.26	0.0000	4.3300	50.0000	0.0000	(0.0628)	(0.0071)	0.0000	1	(0.0699)	01/06/2025
000513.ZK	12/26/2024	SDB3260489733	1,000.00	5.1326	5,277.67	5,132.62	0.0000	4.3300	50.0000	0.0000	(0.6348)	(0.0713)	0.0000	1	(0.7061)	01/06/2025
000513.ZK	12/26/2024	SDB3260489733	600.00	5.1326	3,166.60	3,079.57	0.0000	4.3300	50.0000	0.0000	(0.3809)	(0.0428)	0.0000	1	(0.4236)	01/06/2025
000513.ZK	12/26/2024	SDB3260489733	1,100.00	5.1326	5,805.43	5,645.88	0.0000	4.3300	50.0000	0.0000	(0.6983)	(0.0784)	0.0000	1	(0.7767)	01/06/2025
000513.ZK	12/26/2024	SDB3260489733	200.00	5.1326	1,055.53	1,026.52	0.0000	4.3300	50.0000	0.0000	(0.1270)	(0.0143)	0.0000	1	(0.1412)	01/06/2025
000513.ZK	12/26/2024	SDB3260489733	400.00	5.1326	2,111.07	2,053.05	0.0000	4.3300	50.0000	0.0000	(0.2539)	(0.0285)	0.0000	1	(0.2824)	01/06/2025
000513.ZK	12/26/2024	SDB3260489733	500.00	5.1326	2,638.83	2,566.31	0.0000	4.3300	50.0000	0.0000	(0.3174)	(0.0356)	0.0000	1	(0.3530)	01/06/2025
000513.ZK	12/24/2024	SDB3260489733	1,200.00	5.1326	6,165.71	6,159.15	0.0000	4.3300	50.0000	0.0000	(1.4832)	(0.1711)	0.0000	2	(1.6543)	01/06/2025
000513.ZK	12/24/2024	SDB3260489733	900.00	5.1326	4,632.42	4,619.36	0.0000	4.3300	50.0000	0.0000	(1.1144)	(0.1283)	0.0000	2	(1.2427)	01/06/2025
000513.ZK	12/24/2024	SDB3260489733	200.00	5.1326	1,036.20	1,026.52	0.0000	4.3300	50.0000	0.0000	(0.2493)	(0.0285)	0.0000	2	(0.2778)	01/06/2025
000513.ZK	12/24/2024	SDB3260489733	600.00	5.1326	3,113.63	3,079.57	0.0000	4.3300	50.0000	0.0000	(0.7490)	(0.0855)	0.0000	2	(0.8345)	01/06/2025
000513.ZK	12/24/2024	SDB3260489733	1,200.00	5.1326	6,210.70	6,159.15	0.0000	4.3300	50.0000	0.0000	(1.4940)	(0.1711)	0.0000	2	(1.6651)	01/06/2025
000513.ZK	12/24/2024	SDB3260489733	400.00	5.1326	2,067.28	2,053.05	0.0000	4.3300	50.0000	0.0000	(0.4973)	(0.0570)	0.0000	2	(0.5543)	01/06/2025
000513.ZK	12/24/2024	SDB3260489733	2,100.00	5.1326	10,948.19	10,778.51	0.0000	4.3300	50.0000	0.0000	(2.6336)	(0.2994)	0.0000	2	(2.9330)	01/06/2025
000513.ZK	12/24/2024	SDB3260489733	3,300.00	5.1326	17,155.10	16,937.65	0.0000	4.3300	50.0000	0.0000	(4.1268)	(0.4705)	0.0000	2	(4.5972)	01/06/2025
000513.ZK	12/24/2024	SDB3260489733	100.00	5.1326	521.91	513.26	0.0000	4.3300	50.0000	0.0000	(0.1255)	(0.0143)	0.0000	2	(0.1398)	01/06/2025
000513.ZK	12/24/2024	SDB3260489733	1,000.00	5.1326	5,277.67	5,132.62	0.0000	4.3300	50.0000	0.0000	(1.2696)	(0.1426)	0.0000	2	(1.4121)	01/06/2025
000513.ZK	12/24/2024	SDB3260489733	600.00	5.1326	3,166.60	3,079.57	0.0000	4.3300	50.0000	0.0000	(0.7617)	(0.0855)	0.0000	2	(0.8473)	01/06/2025
000513.ZK	12/24/2024	SDB3260489733	1,100.00	5.1326	5,805.43	5,645.88	0.0000	4.3300	50.0000	0.0000	(1.3965)	(0.1568)	0.0000	2	(1.5534)	01/06/2025
000513.ZK	12/24/2024	SDB3260489733	200.00	5.1326	1,055.53	1,026.52	0.0000	4.3300	50.0000	0.0000	(0.2539)	(0.0285)	0.0000	2	(0.2824)	01/06/2025
000513.ZK	12/24/2024	SDB3260489733	400.00	5.1326	2,111.07	2,053.05	0.0000	4.3300	50.0000	0.0000	(0.5078)	(0.0570)	0.0000	2	(0.5649)	01/06/2025
000513.ZK	12/24/2024	SDB3260489733	500.00	5.1326	2,638.83	2,566.31	0.0000	4.3300	50.0000	0.0000	(0.6348)	(0.0713)	0.0000	2	(0.7061)	01/06/2025
000513.ZK	12/23/2024	SDB3260489733	200.00	5.1849	1,036.20	1,036.98	0.0000	4.3300	50.0000	0.0000	(0.1246)	(0.0144)	0.0000	1	(0.1390)	01/06/2025
000513.ZK	12/23/2024	SDB3260489733	600.00	5.1849	3,113.63	3,110.94	0.0000	4.3300	50.0000	0.0000	(0.3745)	(0.0432)	0.0000	1	(0.4177)	01/06/2025
000513.ZK	12/23/2024	SDB3260489733	1,200.00	5.1849	6,210.70	6,221.88	0.0000	4.3300	50.0000	0.0000	(0.7470)	(0.0864)	0.0000	1	(0.8334)	01/06/2025
000513.ZK	12/23/2024	SDB3260489733	400.00	5.1849	2,067.28	2,073.96	0.0000	4.3300	50.0000	0.0000	(0.2486)	(0.0288)	0.0000	1	(0.2775)	01/06/2025
000513.ZK	12/23/2024	SDB3260489733	2,100.00	5.1849	10,948.19	10,888.29	0.0000	4.3300	50.0000	0.0000	(1.3168)	(0.1512)	0.0000	1	(1.4680)	01/06/2025
000513.ZK	12/23/2024	SDB3260489733	3,300.00	5.1849	17,155.10	17,110.17	0.0000	4.3300	50.0000	0.0000	(2.0634)	(0.2376)	0.0000	1	(2.3010)	01/06/2025
000513.ZK	12/23/2024	SDB3260489733	100.00	5.1849	521.91	518.49	0.0000	4.3300	50.0000	0.0000	(0.0628)	(0.0072)	0.0000	1	(0.0700)	01/06/2025
000513.ZK	12/23/2024	SDB3260489733	1,000.00	5.1849	5,277.67	5,184.90	0.0000	4.3300	50.0000	0.0000	(0.6348)	(0.0720)	0.0000	1	(0.7068)	01/06/2025
000513.ZK	12/23/2024	SDB3260489733	600.00	5.1849	3,166.60	3,110.94	0.0000	4.3300	50.0000	0.0000	(0.3809)	(0.0432)	0.0000	1	(0.4241)	01/06/2025
000513.ZK	12/23/2024	SDB3260489733	1,100.00	5.1849	5,805.43	5,703.39	0.0000	4.3300	50.0000	0.0000	(0.6983)	(0.0792)	0.0000	1	(0.7775)	01/06/2025
000513.ZK	12/23/2024	SDB3260489733	200.00	5.1849	1,055.53	1,036.98	0.0000	4.3300	50.0000	0.0000	(0.1270)	(0.0144)	0.0000	1	(0.1414)	01/06/2025
000513.ZK	12/23/2024	SDB3260489733	400.00	5.1849	2,111.07	2,073.96	0.0000	4.3300	50.0000	0.0000	(0.2539)	(0.0288)	0.0000	1	(0.2827)	01/06/2025
000513.ZK	12/23/2024	SDB3260489733	500.00	5.1849	2,638.83	2,592.45	0.0000	4.3300	50.0000	0.0000	(0.3174)	(0.0360)	0.0000	1	(0.3534)	01/06/2025
000513.ZK	12/20/2024	SDB3260489733	1,200.00	5.1551	6,210.70	6,186.08	0.0000	4.3300	50.0000	0.0000	(2.2410)	(0.2578)	0.0000	3	(2.4988)	01/06/2025
000513.ZK	12/20/2024	SDB3260489733	400.00	5.1551	2,067.28	2,062.03	0.0000	4.3300	50.0000	0.0000	(0.7459)	(0.0859)	0.0000	3	(0.8319)	01/06/2025
000513.ZK	12/20/2024	SDB3260489733	2,100.00	5.1551	10,948.19	10,825.65	0.0000	4.3300	50.0000	0.0000	(3.9505)	(0.4511)	0.0000	3	(4.4015)	01/06/2025
000513.ZK	12/20/2024	SDB3260489733	3,300.00	5.1551	17,155.10	17,011.73	0.0000	4.3300	50.0000	0.0000	(6.1901)	(0.7088)	0.0000	3	(6.8990)	01/06/2025
000513.ZK	12/20/2024	SDB3260489733	100.00	5.1551	521.91	515.51	0.0000	4.3300	50.0000	0.0000	(0.1883)	(0.0215)	0.0000	3	(0.2098)	01/06/2025
000513.ZK	12/20/2024	SDB3260489733	1,000.00	5.1551	5,277.67	5,155.07	0.0000	4.3300	50.0000	0.0000	(1.9044)	(0.2148)	0.0000	3	(2.1192)	01/06/2025
000513.ZK	12/20/2024	SDB3260489733	600.00	5.1551	3,166.60	3,093.04	0.0000	4.3300	50.0000	0.0000	(1.1426)	(0.1289)	0.0000	3	(1.2715)	01/06/2025
000513.ZK	12/20/2024	SDB3260489733	1,100.00	5.1551	5,805.43	5,670.58	0.0000	4.3300	50.0000	0.0000	(2.0948)	(0.2363)	0.0000	3	(2.3311)	01/06/2025
000513.ZK	12/20/2024	SDB3260489733	200.00	5.1551	1,055.53	1,031.01	0.0000	4.3300	50.0000	0.0000	(0.3809)	(0.0430)	0.0000	3	(0.4238)	01/06/2025
000513.ZK	12/20/2024	SDB3260489733	400.00	5.1551	2,111.07	2,062.03	0.0000	4.3300	50.0000	0.0000	(0.7617)	(0.0859)	0.0000	3	(0.8477)	01/06/2025
000513.ZK	12/20/2024	SDB3260489733	500.00	5.1551	2,638.83	2,577.53	0.0000	4.3300	50.0000	0.0000	(0.9522)	(0.1074)	0.0000	3	(1.0596)	01/06/2025
000513.ZK	12/19/2024	SDB3260489733	2,100.00	5.1816	10,948.19	10,881.32	0.0000	4.5800	50.0000	0.0000	(1.3929)	(0.1511)	0.0000	1	(1.5440)	01/06/2025
000513.ZK	12/19/2024	SDB3260489733	3,300.00	5.1816	17,155.10	17,099.22	0.0000	4.5800	50.0000	0.0000	(2.1825)	(0.2375)	0.0000	1	(2.4200)	01/06/2025
000513.ZK	12/19/2024	SDB3260489733	100.00	5.1816	521.91	518.16	0.0000	4.5800	50.0000	0.0000	(0.0664)	(0.0072)	0.0000	1	(0.0736)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
LIVZON PHARMACEUTICAL GROUP INC. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000513.ZK	12/19/2024	SDB3260489733	1,000.00	5.1816	5,277.67	5,181.58	0.0000	4.5800	50.0000	0.0000	(0.6714)	(0.0720)	0.0000	1	(0.7434)	01/06/2025
000513.ZK	12/19/2024	SDB3260489733	600.00	5.1816	3,166.60	3,108.95	0.0000	4.5800	50.0000	0.0000	(0.4029)	(0.0432)	0.0000	1	(0.4460)	01/06/2025
000513.ZK	12/19/2024	SDB3260489733	1,100.00	5.1816	5,805.43	5,699.74	0.0000	4.5800	50.0000	0.0000	(0.7386)	(0.0792)	0.0000	1	(0.8177)	01/06/2025
000513.ZK	12/19/2024	SDB3260489733	200.00	5.1816	1,055.53	1,036.32	0.0000	4.5800	50.0000	0.0000	(0.1343)	(0.0144)	0.0000	1	(0.1487)	01/06/2025
000513.ZK	12/19/2024	SDB3260489733	400.00	5.1816	2,111.07	2,072.63	0.0000	4.5800	50.0000	0.0000	(0.2686)	(0.0288)	0.0000	1	(0.2974)	01/06/2025
000513.ZK	12/19/2024	SDB3260489733	500.00	5.1816	2,638.83	2,590.79	0.0000	4.5800	50.0000	0.0000	(0.3357)	(0.0360)	0.0000	1	(0.3717)	01/06/2025
000513.ZK	12/18/2024	SDB3260489733	100.00	5.2204	521.91	522.04	0.0000	4.5800	50.0000	0.0000	(0.0664)	(0.0073)	0.0000	1	(0.0736)	01/06/2025
000513.ZK	12/18/2024	SDB3260489733	1,000.00	5.2204	5,277.67	5,220.44	0.0000	4.5800	50.0000	0.0000	(0.6714)	(0.0725)	0.0000	1	(0.7439)	01/06/2025
000513.ZK	12/18/2024	SDB3260489733	600.00	5.2204	3,166.60	3,132.27	0.0000	4.5800	50.0000	0.0000	(0.4029)	(0.0435)	0.0000	1	(0.4464)	01/06/2025
000513.ZK	12/18/2024	SDB3260489733	1,100.00	5.2204	5,805.43	5,742.49	0.0000	4.5800	50.0000	0.0000	(0.7386)	(0.0798)	0.0000	1	(0.8183)	01/06/2025
000513.ZK	12/18/2024	SDB3260489733	200.00	5.2204	1,055.53	1,044.09	0.0000	4.5800	50.0000	0.0000	(0.1343)	(0.0145)	0.0000	1	(0.1488)	01/06/2025
000513.ZK	12/18/2024	SDB3260489733	400.00	5.2204	2,111.07	2,088.18	0.0000	4.5800	50.0000	0.0000	(0.2686)	(0.0290)	0.0000	1	(0.2976)	01/06/2025
000513.ZK	12/18/2024	SDB3260489733	500.00	5.2204	2,638.83	2,610.22	0.0000	4.5800	50.0000	0.0000	(0.3357)	(0.0363)	0.0000	1	(0.3720)	01/06/2025
000513.ZK	12/17/2024	SDB3260489733	100.00	5.3192	521.91	531.92	0.0000	4.5800	50.0000	0.0000	(0.0664)	(0.0074)	0.0000	1	(0.0738)	01/06/2025
000513.ZK	12/17/2024	SDB3260489733	1,000.00	5.3192	5,277.67	5,319.19	0.0000	4.5800	50.0000	0.0000	(0.6714)	(0.0739)	0.0000	1	(0.7453)	01/06/2025
000513.ZK	12/17/2024	SDB3260489733	600.00	5.3192	3,166.60	3,191.51	0.0000	4.5800	50.0000	0.0000	(0.4029)	(0.0443)	0.0000	1	(0.4472)	01/06/2025
000513.ZK	12/17/2024	SDB3260489733	1,100.00	5.3192	5,805.43	5,851.10	0.0000	4.5800	50.0000	0.0000	(0.7386)	(0.0813)	0.0000	1	(0.8198)	01/06/2025
000513.ZK	12/17/2024	SDB3260489733	200.00	5.3192	1,055.53	1,063.84	0.0000	4.5800	50.0000	0.0000	(0.1343)	(0.0148)	0.0000	1	(0.1491)	01/06/2025
000513.ZK	12/17/2024	SDB3260489733	400.00	5.3192	2,111.07	2,127.67	0.0000	4.5800	50.0000	0.0000	(0.2686)	(0.0296)	0.0000	1	(0.2981)	01/06/2025
000513.ZK	12/17/2024	SDB3260489733	500.00	5.3192	2,638.83	2,659.59	0.0000	4.5800	50.0000	0.0000	(0.3357)	(0.0369)	0.0000	1	(0.3727)	01/06/2025
000513.ZK	12/16/2024	SDB3260489733	100.00	5.2710	521.91	527.10	0.0000	4.5800	50.0000	0.0000	(0.0664)	(0.0073)	0.0000	1	(0.0737)	01/06/2025
000513.ZK	12/16/2024	SDB3260489733	1,000.00	5.2710	5,277.67	5,271.03	0.0000	4.5800	50.0000	0.0000	(0.6714)	(0.0732)	0.0000	1	(0.7446)	01/06/2025
000513.ZK	12/16/2024	SDB3260489733	600.00	5.2710	3,166.60	3,162.62	0.0000	4.5800	50.0000	0.0000	(0.4029)	(0.0439)	0.0000	1	(0.4468)	01/06/2025
000513.ZK	12/16/2024	SDB3260489733	1,100.00	5.2710	5,805.43	5,798.13	0.0000	4.5800	50.0000	0.0000	(0.7386)	(0.0805)	0.0000	1	(0.8191)	01/06/2025
000513.ZK	12/16/2024	SDB3260489733	200.00	5.2710	1,055.53	1,054.21	0.0000	4.5800	50.0000	0.0000	(0.1343)	(0.0146)	0.0000	1	(0.1489)	01/06/2025
000513.ZK	12/16/2024	SDB3260489733	400.00	5.2710	2,111.07	2,108.41	0.0000	4.5800	50.0000	0.0000	(0.2686)	(0.0293)	0.0000	1	(0.2979)	01/06/2025
000513.ZK	12/16/2024	SDB3260489733	500.00	5.2710	2,638.83	2,635.51	0.0000	4.5800	50.0000	0.0000	(0.3357)	(0.0366)	0.0000	1	(0.3723)	01/06/2025
000513.ZK	12/13/2024	SDB3260489733	100.00	5.2224	521.91	522.24	0.0000	4.5800	50.0000	0.0000	(0.1992)	(0.0218)	0.0000	3	(0.2210)	01/06/2025
000513.ZK	12/13/2024	SDB3260489733	1,000.00	5.2224	5,277.67	5,222.43	0.0000	4.5800	50.0000	0.0000	(2.0143)	(0.2176)	0.0000	3	(2.2319)	01/06/2025
000513.ZK	12/13/2024	SDB3260489733	600.00	5.2224	3,166.60	3,133.46	0.0000	4.5800	50.0000	0.0000	(1.2086)	(0.1306)	0.0000	3	(1.3391)	01/06/2025
000513.ZK	12/13/2024	SDB3260489733	1,100.00	5.2224	5,805.43	5,744.68	0.0000	4.5800	50.0000	0.0000	(2.2157)	(0.2394)	0.0000	3	(2.4551)	01/06/2025
000513.ZK	12/13/2024	SDB3260489733	200.00	5.2224	1,055.53	1,044.49	0.0000	4.5800	50.0000	0.0000	(0.4029)	(0.0435)	0.0000	3	(0.4464)	01/06/2025
000513.ZK	12/13/2024	SDB3260489733	400.00	5.2224	2,111.07	2,088.97	0.0000	4.5800	50.0000	0.0000	(0.8057)	(0.0870)	0.0000	3	(0.8928)	01/06/2025
000513.ZK	12/13/2024	SDB3260489733	500.00	5.2224	2,638.83	2,611.22	0.0000	4.5800	50.0000	0.0000	(1.0072)	(0.1088)	0.0000	3	(1.1160)	01/06/2025
000513.ZK	12/12/2024	SDB3260489733	1,000.00	5.1867	5,277.67	5,186.72	0.0000	4.5800	50.0000	0.0000	(0.6714)	(0.0720)	0.0000	1	(0.7435)	01/06/2025
000513.ZK	12/12/2024	SDB3260489733	600.00	5.1867	3,166.60	3,112.03	0.0000	4.5800	50.0000	0.0000	(0.4029)	(0.0432)	0.0000	1	(0.4461)	01/06/2025
000513.ZK	12/12/2024	SDB3260489733	1,100.00	5.1867	5,805.43	5,705.39	0.0000	4.5800	50.0000	0.0000	(0.7386)	(0.0792)	0.0000	1	(0.8178)	01/06/2025
000513.ZK	12/12/2024	SDB3260489733	200.00	5.1867	1,055.53	1,037.34	0.0000	4.5800	50.0000	0.0000	(0.1343)	(0.0144)	0.0000	1	(0.1487)	01/06/2025
000513.ZK	12/12/2024	SDB3260489733	400.00	5.1867	2,111.07	2,074.69	0.0000	4.5800	50.0000	0.0000	(0.2686)	(0.0288)	0.0000	1	(0.2974)	01/06/2025
000513.ZK	12/12/2024	SDB3260489733	500.00	5.1867	2,638.83	2,593.36	0.0000	4.5800	50.0000	0.0000	(0.3357)	(0.0360)	0.0000	1	(0.3717)	01/06/2025
000513.ZK	12/11/2024	SDB3260489733	1,000.00	5.2084	5,277.67	5,208.38	0.0000	4.5800	50.0000	0.0000	(0.6714)	(0.0723)	0.0000	1	(0.7438)	01/06/2025
000513.ZK	12/11/2024	SDB3260489733	600.00	5.2084	3,166.60	3,125.03	0.0000	4.5800	50.0000	0.0000	(0.4029)	(0.0434)	0.0000	1	(0.4463)	01/06/2025
000513.ZK	12/11/2024	SDB3260489733	1,100.00	5.2084	5,805.43	5,729.21	0.0000	4.5800	50.0000	0.0000	(0.7386)	(0.0796)	0.0000	1	(0.8182)	01/06/2025
000513.ZK	12/11/2024	SDB3260489733	200.00	5.2084	1,055.53	1,041.68	0.0000	4.5800	50.0000	0.0000	(0.1343)	(0.0145)	0.0000	1	(0.1488)	01/06/2025
000513.ZK	12/11/2024	SDB3260489733	400.00	5.2084	2,111.07	2,083.35	0.0000	4.5800	50.0000	0.0000	(0.2686)	(0.0289)	0.0000	1	(0.2975)	01/06/2025
000513.ZK	12/11/2024	SDB3260489733	500.00	5.2084	2,638.83	2,604.19	0.0000	4.5800	50.0000	0.0000	(0.3357)	(0.0362)	0.0000	1	(0.3719)	01/06/2025
000513.ZK	12/10/2024	SDB3260489733	1,000.00	5.1542	5,277.67	5,154.21	0.0000	4.5800	50.0000	0.0000	(0.6714)	(0.0716)	0.0000	1	(0.7430)	01/06/2025
000513.ZK	12/10/2024	SDB3260489733	600.00	5.1542	3,166.60	3,092.53	0.0000	4.5800	50.0000	0.0000	(0.4029)	(0.0430)	0.0000	1	(0.4458)	01/06/2025
000513.ZK	12/10/2024	SDB3260489733	1,100.00	5.1542	5,805.43	5,669.64	0.0000	4.5800	50.0000	0.0000	(0.7386)	(0.0787)	0.0000	1	(0.8173)	01/06/2025
000513.ZK	12/10/2024	SDB3260489733	200.00	5.1542	1,055.53	1,030.84	0.0000	4.5800	50.0000	0.0000	(0.1343)	(0.0143)	0.0000	1	(0.1486)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
LIVZON PHARMACEUTICAL GROUP INC. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000513.ZK	12/10/2024	SDB3260489733	400.00	5.1542	2,111.07	2,061.69	0.0000	4.5800	50.0000	0.0000	(0.2686)	(0.0286)	0.0000	1	(0.2972)	01/06/2025
000513.ZK	12/10/2024	SDB3260489733	500.00	5.1542	2,638.83	2,577.11	0.0000	4.5800	50.0000	0.0000	(0.3357)	(0.0358)	0.0000	1	(0.3715)	01/06/2025
000513.ZK	12/09/2024	SDB3260489733	1,000.00	5.1366	5,277.67	5,136.58	0.0000	4.5800	50.0000	0.0000	(0.6714)	(0.0713)	0.0000	1	(0.7428)	01/06/2025
000513.ZK	12/09/2024	SDB3260489733	600.00	5.1366	3,166.60	3,081.95	0.0000	4.5800	50.0000	0.0000	(0.4029)	(0.0428)	0.0000	1	(0.4457)	01/06/2025
000513.ZK	12/09/2024	SDB3260489733	1,100.00	5.1366	5,805.43	5,650.24	0.0000	4.5800	50.0000	0.0000	(0.7386)	(0.0785)	0.0000	1	(0.8171)	01/06/2025
000513.ZK	12/09/2024	SDB3260489733	200.00	5.1366	1,055.53	1,027.32	0.0000	4.5800	50.0000	0.0000	(0.1343)	(0.0143)	0.0000	1	(0.1486)	01/06/2025
000513.ZK	12/09/2024	SDB3260489733	400.00	5.1366	2,111.07	2,054.63	0.0000	4.5800	50.0000	0.0000	(0.2686)	(0.0285)	0.0000	1	(0.2971)	01/06/2025
000513.ZK	12/09/2024	SDB3260489733	500.00	5.1366	2,638.83	2,568.29	0.0000	4.5800	50.0000	0.0000	(0.3357)	(0.0357)	0.0000	1	(0.3714)	01/06/2025
000513.ZK	12/06/2024	SDB3260489733	1,000.00	5.1812	5,277.67	5,181.18	0.0000	4.5800	50.0000	0.0000	(2.0143)	(0.2159)	0.0000	3	(2.2302)	01/06/2025
000513.ZK	12/06/2024	SDB3260489733	600.00	5.1812	3,166.60	3,108.71	0.0000	4.5800	50.0000	0.0000	(1.2086)	(0.1295)	0.0000	3	(1.3381)	01/06/2025
000513.ZK	12/06/2024	SDB3260489733	1,100.00	5.1812	5,805.43	5,699.29	0.0000	4.5800	50.0000	0.0000	(2.2157)	(0.2375)	0.0000	3	(2.4532)	01/06/2025
000513.ZK	12/06/2024	SDB3260489733	200.00	5.1812	1,055.53	1,036.24	0.0000	4.5800	50.0000	0.0000	(0.4029)	(0.0432)	0.0000	3	(0.4460)	01/06/2025
000513.ZK	12/06/2024	SDB3260489733	400.00	5.1812	2,111.07	2,072.47	0.0000	4.5800	50.0000	0.0000	(0.8057)	(0.0864)	0.0000	3	(0.8921)	01/06/2025
000513.ZK	12/06/2024	SDB3260489733	500.00	5.1812	2,638.83	2,590.59	0.0000	4.5800	50.0000	0.0000	(1.0072)	(0.1079)	0.0000	3	(1.1151)	01/06/2025
000513.ZK	12/05/2024	SDB3260489733	1,000.00	5.2069	5,277.67	5,206.85	0.0000	4.5800	50.0000	0.0000	(0.6714)	(0.0723)	0.0000	1	(0.7438)	01/06/2025
000513.ZK	12/05/2024	SDB3260489733	600.00	5.2069	3,166.60	3,124.11	0.0000	4.5800	50.0000	0.0000	(0.4029)	(0.0434)	0.0000	1	(0.4463)	01/06/2025
000513.ZK	12/05/2024	SDB3260489733	1,100.00	5.2069	5,805.43	5,727.54	0.0000	4.5800	50.0000	0.0000	(0.7386)	(0.0795)	0.0000	1	(0.8181)	01/06/2025
000513.ZK	12/05/2024	SDB3260489733	200.00	5.2069	1,055.53	1,041.37	0.0000	4.5800	50.0000	0.0000	(0.1343)	(0.0145)	0.0000	1	(0.1488)	01/06/2025
000513.ZK	12/05/2024	SDB3260489733	400.00	5.2069	2,111.07	2,082.74	0.0000	4.5800	50.0000	0.0000	(0.2686)	(0.0289)	0.0000	1	(0.2975)	01/06/2025
000513.ZK	12/05/2024	SDB3260489733	500.00	5.2069	2,638.83	2,603.43	0.0000	4.5800	50.0000	0.0000	(0.3357)	(0.0362)	0.0000	1	(0.3719)	01/06/2025
000513.ZK	12/04/2024	SDB3260489733	1,000.00	5.2777	5,277.67	5,277.67	0.0000	4.5800	50.0000	0.0000	(0.6714)	(0.0733)	0.0000	1	(0.7447)	01/06/2025
000513.ZK	12/04/2024	SDB3260489733	600.00	5.2777	3,166.60	3,166.60	0.0000	4.5800	50.0000	0.0000	(0.4029)	(0.0440)	0.0000	1	(0.4468)	01/06/2025
000513.ZK	12/04/2024	SDB3260489733	1,100.00	5.2777	5,805.43	5,805.43	0.0000	4.5800	50.0000	0.0000	(0.7386)	(0.0806)	0.0000	1	(0.8192)	01/06/2025
000513.ZK	12/04/2024	SDB3260489733	200.00	5.2777	1,055.53	1,055.53	0.0000	4.5800	50.0000	0.0000	(0.1343)	(0.0147)	0.0000	1	(0.1489)	01/06/2025
000513.ZK	12/04/2024	SDB3260489733	400.00	5.2777	2,111.07	2,111.07	0.0000	4.5800	50.0000	0.0000	(0.2686)	(0.0293)	0.0000	1	(0.2979)	01/06/2025
000513.ZK	12/04/2024	SDB3260489733	500.00	5.2777	2,638.83	2,638.83	0.0000	4.5800	50.0000	0.0000	(0.3357)	(0.0367)	0.0000	1	(0.3724)	01/06/2025
TOTAL LIVZON PHARMACEUTICAL GROUP INC. CMN CLASS A SERIES NORTHBOUND												(215.8178)	(24.4622)	0.0000	(240.2800)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
LUXI CHEMICAL GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND																
000830.ZK	01/03/2025	SDB3260123413	1,500.00	1.6266	2,390.08	2,439.97	0.0000	4.3300	50.0000	0.0000	(0.8624)	(0.1017)	0.0000	3	(0.9641)	01/06/2025
000830.ZK	01/03/2025	SDB3260123413	1,300.00	1.6266	2,071.41	2,114.64	0.0000	4.3300	50.0000	0.0000	(0.7474)	(0.0881)	0.0000	3	(0.8355)	01/06/2025
000830.ZK	01/03/2025	SDB3260123413	14,900.00	1.6266	23,741.50	24,237.08	0.0000	4.3300	50.0000	0.0000	(8.5667)	(1.0099)	0.0000	3	(9.5766)	01/06/2025
000830.ZK	01/03/2025	SDB3260123413	3,100.00	1.6266	4,939.51	5,042.61	0.0000	4.3300	50.0000	0.0000	(1.7823)	(0.2101)	0.0000	3	(1.9924)	01/06/2025
000830.ZK	01/03/2025	SDB3260123413	1,200.00	1.6266	1,912.07	1,951.98	0.0000	4.3300	50.0000	0.0000	(0.6899)	(0.0813)	0.0000	3	(0.7713)	01/06/2025
000830.ZK	01/03/2025	SDB3260123413	100.00	1.6266	159.34	162.66	0.0000	4.3300	50.0000	0.0000	(0.0575)	(0.0068)	0.0000	3	(0.0643)	01/06/2025
000830.ZK	01/03/2025	SDB3260123413	600.00	1.6266	956.03	975.99	0.0000	4.3300	50.0000	0.0000	(0.3450)	(0.0407)	0.0000	3	(0.3856)	01/06/2025
000830.ZK	01/03/2025	SDB3260123413	400.00	1.6266	637.36	650.66	0.0000	4.3300	50.0000	0.0000	(0.2300)	(0.0271)	0.0000	3	(0.2571)	01/06/2025
000830.ZK	01/03/2025	SDB3260123413	6,300.00	1.6266	10,038.35	10,247.90	0.0000	4.3300	50.0000	0.0000	(3.6222)	(0.4270)	0.0000	3	(4.0492)	01/06/2025
000830.ZK	01/03/2025	SDB3260123413	1,100.00	1.6266	1,752.73	1,789.32	0.0000	4.3300	50.0000	0.0000	(0.6324)	(0.0746)	0.0000	3	(0.7070)	01/06/2025
000830.ZK	01/03/2025	SDB3260123413	1,500.00	1.6266	2,390.08	2,439.97	0.0000	4.3300	50.0000	0.0000	(0.8624)	(0.1017)	0.0000	3	(0.9641)	01/06/2025
000830.ZK	01/03/2025	SDB3260123413	300.00	1.6266	478.02	488.00	0.0000	4.3300	50.0000	0.0000	(0.1725)	(0.0203)	0.0000	3	(0.1928)	01/06/2025
000830.ZK	01/03/2025	SDB3260123413	4,700.00	1.6266	7,488.93	7,645.26	0.0000	4.3300	50.0000	0.0000	(2.7023)	(0.3186)	0.0000	3	(3.0208)	01/06/2025
000830.ZK	01/03/2025	SDB3260123413	300.00	1.6266	478.02	488.00	0.0000	4.3300	50.0000	0.0000	(0.1725)	(0.0203)	0.0000	3	(0.1928)	01/06/2025
000830.ZK	01/03/2025	SDB3260123413	1,100.00	1.6266	1,752.73	1,789.32	0.0000	4.3300	50.0000	0.0000	(0.6324)	(0.0746)	0.0000	3	(0.7070)	01/06/2025
000830.ZK	01/03/2025	SDB3260123413	100.00	1.6266	159.34	162.66	0.0000	4.3300	50.0000	0.0000	(0.0575)	(0.0068)	0.0000	3	(0.0643)	01/06/2025
000830.ZK	01/03/2025	SDB3260123413	2,600.00	1.6266	4,142.81	4,229.29	0.0000	4.3300	50.0000	0.0000	(1.4949)	(0.1762)	0.0000	3	(1.6711)	01/06/2025
000830.ZK	01/03/2025	SDB3260123413	500.00	1.6266	796.69	813.33	0.0000	4.3300	50.0000	0.0000	(0.2875)	(0.0339)	0.0000	3	(0.3214)	01/06/2025
000830.ZK	01/03/2025	SDB3260123413	1,300.00	1.6266	2,071.41	2,114.64	0.0000	4.3300	50.0000	0.0000	(0.7474)	(0.0881)	0.0000	3	(0.8355)	01/06/2025
000830.ZK	01/03/2025	SDB3260123413	15,100.00	1.6266	24,060.17	24,562.42	0.0000	4.3300	50.0000	0.0000	(8.6817)	(1.0234)	0.0000	3	(9.7051)	01/06/2025
000830.ZK	01/03/2025	SDB3260123413	2,400.00	1.6266	3,824.13	3,903.96	0.0000	4.3300	50.0000	0.0000	(1.3799)	(0.1627)	0.0000	3	(1.5425)	01/06/2025
000830.ZK	01/03/2025	SDB3260123413	7,600.00	1.6266	12,109.76	12,362.54	0.0000	4.3300	50.0000	0.0000	(4.3696)	(0.5151)	0.0000	3	(4.8847)	01/06/2025
000830.ZK	01/03/2025	SDB3260123413	12,200.00	1.6266	19,439.35	19,845.13	0.0000	4.3300	50.0000	0.0000	(7.0144)	(0.8269)	0.0000	3	(7.8412)	01/06/2025
000830.ZK	01/03/2025	SDB3260123413	12,200.00	1.6266	19,439.35	19,845.13	0.0000	4.3300	50.0000	0.0000	(7.0144)	(0.8269)	0.0000	3	(7.8412)	01/06/2025
000830.ZK	01/03/2025	SDB3260123413	6,600.00	1.6266	10,516.37	10,735.89	0.0000	4.3300	50.0000	0.0000	(3.7947)	(0.4473)	0.0000	3	(4.2420)	01/06/2025
000830.ZK	01/03/2025	SDB3260123413	8,700.00	1.6266	13,862.48	14,151.85	0.0000	4.3300	50.0000	0.0000	(5.0020)	(0.5897)	0.0000	3	(5.5917)	01/06/2025
000830.ZK	01/03/2025	SDB3260123413	7,500.00	1.6266	11,950.42	12,199.88	0.0000	4.3300	50.0000	0.0000	(4.3121)	(0.5083)	0.0000	3	(4.8204)	01/06/2025
000830.ZK	01/03/2025	SDB3260123413	200.00	1.6266	318.68	325.33	0.0000	4.3300	50.0000	0.0000	(0.1150)	(0.0136)	0.0000	3	(0.1285)	01/06/2025
000830.ZK	01/03/2025	SDB3260123413	3,600.00	1.6266	5,736.20	5,855.94	0.0000	4.3300	50.0000	0.0000	(2.0698)	(0.2440)	0.0000	3	(2.3138)	01/06/2025
000830.ZK	01/02/2025	SDB3260123413	1,500.00	1.6143	2,390.08	2,421.46	0.0000	4.3300	50.0000	0.0000	(0.2875)	(0.0336)	0.0000	1	(0.3211)	01/06/2025
000830.ZK	01/02/2025	SDB3260123413	1,300.00	1.6143	2,071.41	2,098.60	0.0000	4.3300	50.0000	0.0000	(0.2491)	(0.0291)	0.0000	1	(0.2783)	01/06/2025
000830.ZK	01/02/2025	SDB3260123413	14,900.00	1.6143	23,741.50	24,053.16	0.0000	4.3300	50.0000	0.0000	(2.8556)	(0.3341)	0.0000	1	(3.1896)	01/06/2025
000830.ZK	01/02/2025	SDB3260123413	3,100.00	1.6143	4,939.51	5,004.35	0.0000	4.3300	50.0000	0.0000	(0.5941)	(0.0695)	0.0000	1	(0.6636)	01/06/2025
000830.ZK	01/02/2025	SDB3260123413	1,200.00	1.6143	1,912.07	1,937.17	0.0000	4.3300	50.0000	0.0000	(0.2300)	(0.0269)	0.0000	1	(0.2569)	01/06/2025
000830.ZK	01/02/2025	SDB3260123413	100.00	1.6143	159.34	161.43	0.0000	4.3300	50.0000	0.0000	(0.0192)	(0.0022)	0.0000	1	(0.0214)	01/06/2025
000830.ZK	01/02/2025	SDB3260123413	600.00	1.6143	956.03	968.58	0.0000	4.3300	50.0000	0.0000	(0.1150)	(0.0135)	0.0000	1	(0.1284)	01/06/2025
000830.ZK	01/02/2025	SDB3260123413	400.00	1.6143	637.36	645.72	0.0000	4.3300	50.0000	0.0000	(0.0767)	(0.0090)	0.0000	1	(0.0856)	01/06/2025
000830.ZK	01/02/2025	SDB3260123413	6,300.00	1.6143	10,038.35	10,170.13	0.0000	4.3300	50.0000	0.0000	(1.2074)	(0.1413)	0.0000	1	(1.3486)	01/06/2025
000830.ZK	01/02/2025	SDB3260123413	1,100.00	1.6143	1,752.73	1,775.74	0.0000	4.3300	50.0000	0.0000	(0.2108)	(0.0247)	0.0000	1	(0.2355)	01/06/2025
000830.ZK	01/02/2025	SDB3260123413	1,500.00	1.6143	2,390.08	2,421.46	0.0000	4.3300	50.0000	0.0000	(0.2875)	(0.0336)	0.0000	1	(0.3211)	01/06/2025
000830.ZK	01/02/2025	SDB3260123413	300.00	1.6143	478.02	484.29	0.0000	4.3300	50.0000	0.0000	(0.0575)	(0.0067)	0.0000	1	(0.0642)	01/06/2025
000830.ZK	01/02/2025	SDB3260123413	4,700.00	1.6143	7,488.93	7,587.24	0.0000	4.3300	50.0000	0.0000	(0.9008)	(0.1054)	0.0000	1	(1.0061)	01/06/2025
000830.ZK	01/02/2025	SDB3260123413	300.00	1.6143	478.02	484.29	0.0000	4.3300	50.0000	0.0000	(0.0575)	(0.0067)	0.0000	1	(0.0642)	01/06/2025
000830.ZK	01/02/2025	SDB3260123413	1,100.00	1.6143	1,752.73	1,775.74	0.0000	4.3300	50.0000	0.0000	(0.2108)	(0.0247)	0.0000	1	(0.2355)	01/06/2025
000830.ZK	01/02/2025	SDB3260123413	100.00	1.6143	159.34	161.43	0.0000	4.3300	50.0000	0.0000	(0.0192)	(0.0022)	0.0000	1	(0.0214)	01/06/2025
000830.ZK	01/02/2025	SDB3260123413	2,600.00	1.6143	4,142.81	4,197.20	0.0000	4.3300	50.0000	0.0000	(0.4983)	(0.0583)	0.0000	1	(0.5566)	01/06/2025
000830.ZK	01/02/2025	SDB3260123413	500.00	1.6143	796.69	807.15	0.0000	4.3300	50.0000	0.0000	(0.0958)	(0.0112)	0.0000	1	(0.1070)	01/06/2025
000830.ZK	01/02/2025	SDB3260123413	1,300.00	1.6143	2,071.41	2,098.60	0.0000	4.3300	50.0000	0.0000	(0.2491)	(0.0291)	0.0000	1	(0.2783)	01/06/2025
000830.ZK	01/02/2025	SDB3260123413	15,100.00	1.6143	24,060.17	24,376.02	0.0000	4.3300	50.0000	0.0000	(2.8939)	(0.3386)	0.0000	1	(3.2325)	01/06/2025
000830.ZK	01/02/2025	SDB3260123413	2,400.00	1.6143	3,824.13	3,874.33	0.0000	4.3300	50.0000	0.0000	(0.4600)	(0.0538)	0.0000	1	(0.5138)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
LUXI CHEMICAL GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000830.ZK	01/02/2025	SDB3260123413	7,600.00	1.6143	12,109.76	12,268.73	0.0000	4.3300	50.0000	0.0000	(1.4565)	(0.1704)	0.0000	1	(1.6269)	01/06/2025
000830.ZK	01/02/2025	SDB3260123413	12,200.00	1.6143	19,439.35	19,694.53	0.0000	4.3300	50.0000	0.0000	(2.3381)	(0.2735)	0.0000	1	(2.6117)	01/06/2025
000830.ZK	01/02/2025	SDB3260123413	12,200.00	1.6143	19,439.35	19,694.53	0.0000	4.3300	50.0000	0.0000	(2.3381)	(0.2735)	0.0000	1	(2.6117)	01/06/2025
000830.ZK	01/02/2025	SDB3260123413	6,600.00	1.6143	10,516.37	10,654.42	0.0000	4.3300	50.0000	0.0000	(1.2649)	(0.1480)	0.0000	1	(1.4129)	01/06/2025
000830.ZK	01/02/2025	SDB3260123413	8,700.00	1.6143	13,862.48	14,044.46	0.0000	4.3300	50.0000	0.0000	(1.6673)	(0.1951)	0.0000	1	(1.8624)	01/06/2025
000830.ZK	01/02/2025	SDB3260123413	7,500.00	1.6143	11,950.42	12,107.30	0.0000	4.3300	50.0000	0.0000	(1.4374)	(0.1682)	0.0000	1	(1.6055)	01/06/2025
000830.ZK	01/02/2025	SDB3260123413	200.00	1.6143	318.68	322.86	0.0000	4.3300	50.0000	0.0000	(0.0383)	(0.0045)	0.0000	1	(0.0428)	01/06/2025
000830.ZK	01/02/2025	SDB3260123413	3,600.00	1.6143	5,736.20	5,811.50	0.0000	4.3300	50.0000	0.0000	(0.6899)	(0.0807)	0.0000	1	(0.7707)	01/06/2025
000830.ZK	12/31/2024	SDB3260123413	1,500.00	1.6128	2,390.08	2,419.21	0.0000	4.3300	50.0000	0.0000	(0.5749)	(0.0672)	0.0000	2	(0.6421)	01/06/2025
000830.ZK	12/31/2024	SDB3260123413	1,300.00	1.6128	2,071.41	2,096.65	0.0000	4.3300	50.0000	0.0000	(0.4983)	(0.0582)	0.0000	2	(0.5565)	01/06/2025
000830.ZK	12/31/2024	SDB3260123413	14,900.00	1.6128	23,741.50	24,030.78	0.0000	4.3300	50.0000	0.0000	(5.7111)	(0.6675)	0.0000	2	(6.3787)	01/06/2025
000830.ZK	12/31/2024	SDB3260123413	3,100.00	1.6128	4,939.51	4,999.69	0.0000	4.3300	50.0000	0.0000	(1.1882)	(0.1389)	0.0000	2	(1.3271)	01/06/2025
000830.ZK	12/31/2024	SDB3260123413	1,200.00	1.6128	1,912.07	1,935.36	0.0000	4.3300	50.0000	0.0000	(0.4600)	(0.0538)	0.0000	2	(0.5137)	01/06/2025
000830.ZK	12/31/2024	SDB3260123413	100.00	1.6128	159.34	161.28	0.0000	4.3300	50.0000	0.0000	(0.0383)	(0.0045)	0.0000	2	(0.0428)	01/06/2025
000830.ZK	12/31/2024	SDB3260123413	600.00	1.6128	956.03	967.68	0.0000	4.3300	50.0000	0.0000	(0.2300)	(0.0269)	0.0000	2	(0.2569)	01/06/2025
000830.ZK	12/31/2024	SDB3260123413	400.00	1.6128	637.36	645.12	0.0000	4.3300	50.0000	0.0000	(0.1533)	(0.0179)	0.0000	2	(0.1712)	01/06/2025
000830.ZK	12/31/2024	SDB3260123413	6,300.00	1.6128	10,038.35	10,160.67	0.0000	4.3300	50.0000	0.0000	(2.4148)	(0.2822)	0.0000	2	(2.6970)	01/06/2025
000830.ZK	12/31/2024	SDB3260123413	1,100.00	1.6128	1,752.73	1,774.08	0.0000	4.3300	50.0000	0.0000	(0.4216)	(0.0493)	0.0000	2	(0.4709)	01/06/2025
000830.ZK	12/31/2024	SDB3260123413	1,500.00	1.6128	2,390.08	2,419.21	0.0000	4.3300	50.0000	0.0000	(0.5749)	(0.0672)	0.0000	2	(0.6421)	01/06/2025
000830.ZK	12/31/2024	SDB3260123413	300.00	1.6128	478.02	483.84	0.0000	4.3300	50.0000	0.0000	(0.1150)	(0.0134)	0.0000	2	(0.1284)	01/06/2025
000830.ZK	12/31/2024	SDB3260123413	4,700.00	1.6128	7,488.93	7,580.18	0.0000	4.3300	50.0000	0.0000	(1.8015)	(0.2106)	0.0000	2	(2.0121)	01/06/2025
000830.ZK	12/31/2024	SDB3260123413	300.00	1.6128	478.02	483.84	0.0000	4.3300	50.0000	0.0000	(0.1150)	(0.0134)	0.0000	2	(0.1284)	01/06/2025
000830.ZK	12/31/2024	SDB3260123413	1,100.00	1.6128	1,752.73	1,774.08	0.0000	4.3300	50.0000	0.0000	(0.4216)	(0.0493)	0.0000	2	(0.4709)	01/06/2025
000830.ZK	12/31/2024	SDB3260123413	100.00	1.6128	159.34	161.28	0.0000	4.3300	50.0000	0.0000	(0.0383)	(0.0045)	0.0000	2	(0.0428)	01/06/2025
000830.ZK	12/31/2024	SDB3260123413	2,600.00	1.6128	4,142.81	4,193.29	0.0000	4.3300	50.0000	0.0000	(0.9966)	(0.1165)	0.0000	2	(1.1131)	01/06/2025
000830.ZK	12/31/2024	SDB3260123413	500.00	1.6128	796.69	806.40	0.0000	4.3300	50.0000	0.0000	(0.1916)	(0.0224)	0.0000	2	(0.2140)	01/06/2025
000830.ZK	12/31/2024	SDB3260123413	1,300.00	1.6128	2,071.41	2,096.65	0.0000	4.3300	50.0000	0.0000	(0.4983)	(0.0582)	0.0000	2	(0.5565)	01/06/2025
000830.ZK	12/31/2024	SDB3260123413	15,100.00	1.6128	24,060.17	24,353.34	0.0000	4.3300	50.0000	0.0000	(5.7878)	(0.6765)	0.0000	2	(6.4643)	01/06/2025
000830.ZK	12/31/2024	SDB3260123413	2,400.00	1.6128	3,824.13	3,870.73	0.0000	4.3300	50.0000	0.0000	(0.9199)	(0.1075)	0.0000	2	(1.0274)	01/06/2025
000830.ZK	12/31/2024	SDB3260123413	7,600.00	1.6128	12,109.76	12,257.31	0.0000	4.3300	50.0000	0.0000	(2.9131)	(0.3405)	0.0000	2	(3.2536)	01/06/2025
000830.ZK	12/31/2024	SDB3260123413	12,200.00	1.6128	19,439.35	19,676.21	0.0000	4.3300	50.0000	0.0000	(4.6762)	(0.5466)	0.0000	2	(5.2228)	01/06/2025
000830.ZK	12/31/2024	SDB3260123413	12,200.00	1.6128	19,439.35	19,676.21	0.0000	4.3300	50.0000	0.0000	(4.6762)	(0.5466)	0.0000	2	(5.2228)	01/06/2025
000830.ZK	12/31/2024	SDB3260123413	6,600.00	1.6128	10,516.37	10,644.51	0.0000	4.3300	50.0000	0.0000	(2.5298)	(0.2957)	0.0000	2	(2.8255)	01/06/2025
000830.ZK	12/31/2024	SDB3260123413	8,700.00	1.6128	13,862.48	14,031.39	0.0000	4.3300	50.0000	0.0000	(3.3347)	(0.3898)	0.0000	2	(3.7245)	01/06/2025
000830.ZK	12/31/2024	SDB3260123413	7,500.00	1.6128	11,950.42	12,096.03	0.0000	4.3300	50.0000	0.0000	(2.8747)	(0.3360)	0.0000	2	(3.2107)	01/06/2025
000830.ZK	12/31/2024	SDB3260123413	200.00	1.6128	318.68	322.56	0.0000	4.3300	50.0000	0.0000	(0.0767)	(0.0090)	0.0000	2	(0.0856)	01/06/2025
000830.ZK	12/31/2024	SDB3260123413	3,600.00	1.6128	5,736.20	5,806.09	0.0000	4.3300	50.0000	0.0000	(1.3799)	(0.1613)	0.0000	2	(1.5412)	01/06/2025
000830.ZK	12/30/2024	SDB3260123413	1,500.00	1.5879	2,390.08	2,381.82	0.0000	4.3300	50.0000	0.0000	(0.2875)	(0.0331)	0.0000	1	(0.3206)	01/06/2025
000830.ZK	12/30/2024	SDB3260123413	1,300.00	1.5879	2,071.41	2,064.24	0.0000	4.3300	50.0000	0.0000	(0.2491)	(0.0287)	0.0000	1	(0.2778)	01/06/2025
000830.ZK	12/30/2024	SDB3260123413	14,900.00	1.5879	23,741.50	23,659.37	0.0000	4.3300	50.0000	0.0000	(2.8556)	(0.3286)	0.0000	1	(3.1842)	01/06/2025
000830.ZK	12/30/2024	SDB3260123413	3,100.00	1.5879	4,939.51	4,922.42	0.0000	4.3300	50.0000	0.0000	(0.5941)	(0.0684)	0.0000	1	(0.6625)	01/06/2025
000830.ZK	12/30/2024	SDB3260123413	1,200.00	1.5879	1,912.07	1,905.45	0.0000	4.3300	50.0000	0.0000	(0.2300)	(0.0265)	0.0000	1	(0.2564)	01/06/2025
000830.ZK	12/30/2024	SDB3260123413	100.00	1.5879	159.34	158.79	0.0000	4.3300	50.0000	0.0000	(0.0192)	(0.0022)	0.0000	1	(0.0214)	01/06/2025
000830.ZK	12/30/2024	SDB3260123413	600.00	1.5879	956.03	952.73	0.0000	4.3300	50.0000	0.0000	(0.1150)	(0.0132)	0.0000	1	(0.1282)	01/06/2025
000830.ZK	12/30/2024	SDB3260123413	400.00	1.5879	637.36	635.15	0.0000	4.3300	50.0000	0.0000	(0.0767)	(0.0088)	0.0000	1	(0.0855)	01/06/2025
000830.ZK	12/30/2024	SDB3260123413	6,300.00	1.5879	10,038.35	10,003.63	0.0000	4.3300	50.0000	0.0000	(1.2074)	(0.1389)	0.0000	1	(1.3463)	01/06/2025
000830.ZK	12/30/2024	SDB3260123413	1,100.00	1.5879	1,752.73	1,746.66	0.0000	4.3300	50.0000	0.0000	(0.2108)	(0.0243)	0.0000	1	(0.2351)	01/06/2025
000830.ZK	12/30/2024	SDB3260123413	1,500.00	1.5879	2,390.08	2,381.82	0.0000	4.3300	50.0000	0.0000	(0.2875)	(0.0331)	0.0000	1	(0.3206)	01/06/2025
000830.ZK	12/30/2024	SDB3260123413	300.00	1.5879	478.02	476.36	0.0000	4.3300	50.0000	0.0000	(0.0575)	(0.0066)	0.0000	1	(0.0641)	01/06/2025
000830.ZK	12/30/2024	SDB3260123413	4,700.00	1.5879	7,488.93	7,463.02	0.0000	4.3300	50.0000	0.0000	(0.9008)	(0.1037)	0.0000	1	(1.0044)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
LUXI CHEMICAL GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000830.ZK	12/30/2024	SDB3260123413	300.00	1.5879	478.02	476.36	0.0000	4.3300	50.0000	0.0000	(0.0575)	(0.0066)	0.0000	1	(0.0641)	01/06/2025
000830.ZK	12/30/2024	SDB3260123413	1,100.00	1.5879	1,752.73	1,746.66	0.0000	4.3300	50.0000	0.0000	(0.2108)	(0.0243)	0.0000	1	(0.2351)	01/06/2025
000830.ZK	12/30/2024	SDB3260123413	100.00	1.5879	159.34	158.79	0.0000	4.3300	50.0000	0.0000	(0.0192)	(0.0022)	0.0000	1	(0.0214)	01/06/2025
000830.ZK	12/30/2024	SDB3260123413	2,600.00	1.5879	4,142.81	4,128.48	0.0000	4.3300	50.0000	0.0000	(0.4983)	(0.0573)	0.0000	1	(0.5556)	01/06/2025
000830.ZK	12/30/2024	SDB3260123413	500.00	1.5879	796.69	793.94	0.0000	4.3300	50.0000	0.0000	(0.0958)	(0.0110)	0.0000	1	(0.1069)	01/06/2025
000830.ZK	12/30/2024	SDB3260123413	1,300.00	1.5879	2,071.41	2,064.24	0.0000	4.3300	50.0000	0.0000	(0.2491)	(0.0287)	0.0000	1	(0.2778)	01/06/2025
000830.ZK	12/30/2024	SDB3260123413	15,100.00	1.5879	24,060.17	23,976.94	0.0000	4.3300	50.0000	0.0000	(2.8939)	(0.3330)	0.0000	1	(3.2269)	01/06/2025
000830.ZK	12/30/2024	SDB3260123413	2,400.00	1.5879	3,824.13	3,810.90	0.0000	4.3300	50.0000	0.0000	(0.4600)	(0.0529)	0.0000	1	(0.5129)	01/06/2025
000830.ZK	12/30/2024	SDB3260123413	7,600.00	1.5879	12,109.76	12,067.87	0.0000	4.3300	50.0000	0.0000	(1.4565)	(0.1676)	0.0000	1	(1.6241)	01/06/2025
000830.ZK	12/30/2024	SDB3260123413	12,200.00	1.5879	19,439.35	19,372.10	0.0000	4.3300	50.0000	0.0000	(2.3381)	(0.2691)	0.0000	1	(2.6072)	01/06/2025
000830.ZK	12/30/2024	SDB3260123413	12,200.00	1.5879	19,439.35	19,372.10	0.0000	4.3300	50.0000	0.0000	(2.3381)	(0.2691)	0.0000	1	(2.6072)	01/06/2025
000830.ZK	12/30/2024	SDB3260123413	6,600.00	1.5879	10,516.37	10,479.99	0.0000	4.3300	50.0000	0.0000	(1.2649)	(0.1456)	0.0000	1	(1.4104)	01/06/2025
000830.ZK	12/30/2024	SDB3260123413	8,700.00	1.5879	13,862.48	13,814.53	0.0000	4.3300	50.0000	0.0000	(1.6673)	(0.1919)	0.0000	1	(1.8592)	01/06/2025
000830.ZK	12/30/2024	SDB3260123413	7,500.00	1.5879	11,950.42	11,909.08	0.0000	4.3300	50.0000	0.0000	(1.4374)	(0.1654)	0.0000	1	(1.6028)	01/06/2025
000830.ZK	12/30/2024	SDB3260123413	200.00	1.5879	318.68	317.58	0.0000	4.3300	50.0000	0.0000	(0.0383)	(0.0044)	0.0000	1	(0.0427)	01/06/2025
000830.ZK	12/30/2024	SDB3260123413	3,600.00	1.5879	5,736.20	5,716.36	0.0000	4.3300	50.0000	0.0000	(0.6899)	(0.0794)	0.0000	1	(0.7693)	01/06/2025
000830.ZK	12/27/2024	SDB3260123413	1,500.00	1.5996	2,390.08	2,399.43	0.0000	4.3300	50.0000	0.0000	(0.8624)	(0.1000)	0.0000	3	(0.9624)	01/06/2025
000830.ZK	12/27/2024	SDB3260123413	1,300.00	1.5996	2,071.41	2,079.50	0.0000	4.3300	50.0000	0.0000	(0.7474)	(0.0866)	0.0000	3	(0.8341)	01/06/2025
000830.ZK	12/27/2024	SDB3260123413	14,900.00	1.5996	23,741.50	23,834.29	0.0000	4.3300	50.0000	0.0000	(8.5667)	(0.9931)	0.0000	3	(9.5598)	01/06/2025
000830.ZK	12/27/2024	SDB3260123413	3,100.00	1.5996	4,939.51	4,958.81	0.0000	4.3300	50.0000	0.0000	(1.7823)	(0.2066)	0.0000	3	(1.9890)	01/06/2025
000830.ZK	12/27/2024	SDB3260123413	1,200.00	1.5996	1,912.07	1,919.54	0.0000	4.3300	50.0000	0.0000	(0.6899)	(0.0800)	0.0000	3	(0.7699)	01/06/2025
000830.ZK	12/27/2024	SDB3260123413	100.00	1.5996	159.34	159.96	0.0000	4.3300	50.0000	0.0000	(0.0575)	(0.0067)	0.0000	3	(0.0642)	01/06/2025
000830.ZK	12/27/2024	SDB3260123413	600.00	1.5996	956.03	959.77	0.0000	4.3300	50.0000	0.0000	(0.3450)	(0.0400)	0.0000	3	(0.3850)	01/06/2025
000830.ZK	12/27/2024	SDB3260123413	400.00	1.5996	637.36	639.85	0.0000	4.3300	50.0000	0.0000	(0.2300)	(0.0267)	0.0000	3	(0.2566)	01/06/2025
000830.ZK	12/27/2024	SDB3260123413	6,300.00	1.5996	10,038.35	10,077.59	0.0000	4.3300	50.0000	0.0000	(3.6222)	(0.4199)	0.0000	3	(4.0421)	01/06/2025
000830.ZK	12/27/2024	SDB3260123413	1,100.00	1.5996	1,752.73	1,759.58	0.0000	4.3300	50.0000	0.0000	(0.6324)	(0.0733)	0.0000	3	(0.7058)	01/06/2025
000830.ZK	12/27/2024	SDB3260123413	1,500.00	1.5996	2,390.08	2,399.43	0.0000	4.3300	50.0000	0.0000	(0.8624)	(0.1000)	0.0000	3	(0.9624)	01/06/2025
000830.ZK	12/27/2024	SDB3260123413	300.00	1.5996	478.02	479.89	0.0000	4.3300	50.0000	0.0000	(0.1725)	(0.0200)	0.0000	3	(0.1925)	01/06/2025
000830.ZK	12/27/2024	SDB3260123413	4,700.00	1.5996	7,488.93	7,518.20	0.0000	4.3300	50.0000	0.0000	(2.7023)	(0.3133)	0.0000	3	(3.0155)	01/06/2025
000830.ZK	12/27/2024	SDB3260123413	300.00	1.5996	478.02	479.89	0.0000	4.3300	50.0000	0.0000	(0.1725)	(0.0200)	0.0000	3	(0.1925)	01/06/2025
000830.ZK	12/27/2024	SDB3260123413	1,100.00	1.5996	1,752.73	1,759.58	0.0000	4.3300	50.0000	0.0000	(0.6324)	(0.0733)	0.0000	3	(0.7058)	01/06/2025
000830.ZK	12/27/2024	SDB3260123413	100.00	1.5996	159.34	159.96	0.0000	4.3300	50.0000	0.0000	(0.0575)	(0.0067)	0.0000	3	(0.0642)	01/06/2025
000830.ZK	12/27/2024	SDB3260123413	2,600.00	1.5996	4,142.81	4,159.00	0.0000	4.3300	50.0000	0.0000	(1.4949)	(0.1733)	0.0000	3	(1.6682)	01/06/2025
000830.ZK	12/27/2024	SDB3260123413	500.00	1.5996	796.69	799.81	0.0000	4.3300	50.0000	0.0000	(0.2875)	(0.0333)	0.0000	3	(0.3208)	01/06/2025
000830.ZK	12/27/2024	SDB3260123413	1,300.00	1.5996	2,071.41	2,079.50	0.0000	4.3300	50.0000	0.0000	(0.7474)	(0.0866)	0.0000	3	(0.8341)	01/06/2025
000830.ZK	12/27/2024	SDB3260123413	15,100.00	1.5996	24,060.17	24,154.22	0.0000	4.3300	50.0000	0.0000	(8.6817)	(1.0064)	0.0000	3	(9.6881)	01/06/2025
000830.ZK	12/27/2024	SDB3260123413	2,400.00	1.5996	3,824.13	3,839.08	0.0000	4.3300	50.0000	0.0000	(1.3799)	(0.1600)	0.0000	3	(1.5398)	01/06/2025
000830.ZK	12/27/2024	SDB3260123413	7,600.00	1.5996	12,109.76	12,157.09	0.0000	4.3300	50.0000	0.0000	(4.3696)	(0.5065)	0.0000	3	(4.8761)	01/06/2025
000830.ZK	12/27/2024	SDB3260123413	12,200.00	1.5996	19,439.35	19,515.33	0.0000	4.3300	50.0000	0.0000	(7.0144)	(0.8131)	0.0000	3	(7.8275)	01/06/2025
000830.ZK	12/27/2024	SDB3260123413	12,200.00	1.5996	19,439.35	19,515.33	0.0000	4.3300	50.0000	0.0000	(7.0144)	(0.8131)	0.0000	3	(7.8275)	01/06/2025
000830.ZK	12/27/2024	SDB3260123413	6,600.00	1.5996	10,516.37	10,557.47	0.0000	4.3300	50.0000	0.0000	(3.7947)	(0.4399)	0.0000	3	(4.2346)	01/06/2025
000830.ZK	12/27/2024	SDB3260123413	8,700.00	1.5996	13,862.48	13,916.67	0.0000	4.3300	50.0000	0.0000	(5.0020)	(0.5799)	0.0000	3	(5.5819)	01/06/2025
000830.ZK	12/27/2024	SDB3260123413	7,500.00	1.5996	11,950.42	11,997.13	0.0000	4.3300	50.0000	0.0000	(4.3121)	(0.4999)	0.0000	3	(4.8120)	01/06/2025
000830.ZK	12/27/2024	SDB3260123413	200.00	1.5996	318.68	319.92	0.0000	4.3300	50.0000	0.0000	(0.1150)	(0.0133)	0.0000	3	(0.1283)	01/06/2025
000830.ZK	12/27/2024	SDB3260123413	3,600.00	1.5996	5,736.20	5,758.62	0.0000	4.3300	50.0000	0.0000	(2.0698)	(0.2399)	0.0000	3	(2.3098)	01/06/2025
000830.ZK	12/26/2024	SDB3260123413	1,500.00	1.6161	2,390.08	2,424.12	0.0000	4.3300	50.0000	0.0000	(0.2875)	(0.0337)	0.0000	1	(0.3211)	01/06/2025
000830.ZK	12/26/2024	SDB3260123413	1,300.00	1.6161	2,071.41	2,100.90	0.0000	4.3300	50.0000	0.0000	(0.2491)	(0.0292)	0.0000	1	(0.2783)	01/06/2025
000830.ZK	12/26/2024	SDB3260123413	14,900.00	1.6161	23,741.50	24,079.58	0.0000	4.3300	50.0000	0.0000	(2.8556)	(0.3344)	0.0000	1	(3.1900)	01/06/2025
000830.ZK	12/26/2024	SDB3260123413	3,100.00	1.6161	4,939.51	5,009.84	0.0000	4.3300	50.0000	0.0000	(0.5941)	(0.0696)	0.0000	1	(0.6637)	01/06/2025
000830.ZK	12/26/2024	SDB3260123413	1,200.00	1.6161	1,912.07	1,939.29	0.0000	4.3300	50.0000	0.0000	(0.2300)	(0.0269)	0.0000	1	(0.2569)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
LUXI CHEMICAL GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000830.ZK	12/26/2024	SDB3260123413	100.00	1.6161	159.34	161.61	0.0000	4.3300	50.0000	0.0000	(0.0192)	(0.0022)	0.0000	1	(0.0214)	01/06/2025
000830.ZK	12/26/2024	SDB3260123413	600.00	1.6161	956.03	969.65	0.0000	4.3300	50.0000	0.0000	(0.1150)	(0.0135)	0.0000	1	(0.1285)	01/06/2025
000830.ZK	12/26/2024	SDB3260123413	400.00	1.6161	637.36	646.43	0.0000	4.3300	50.0000	0.0000	(0.0767)	(0.0090)	0.0000	1	(0.0856)	01/06/2025
000830.ZK	12/26/2024	SDB3260123413	6,300.00	1.6161	10,038.35	10,181.30	0.0000	4.3300	50.0000	0.0000	(1.2074)	(0.1414)	0.0000	1	(1.3488)	01/06/2025
000830.ZK	12/26/2024	SDB3260123413	1,100.00	1.6161	1,752.73	1,777.69	0.0000	4.3300	50.0000	0.0000	(0.2108)	(0.0247)	0.0000	1	(0.2355)	01/06/2025
000830.ZK	12/26/2024	SDB3260123413	1,500.00	1.6161	2,390.08	2,424.12	0.0000	4.3300	50.0000	0.0000	(0.2875)	(0.0337)	0.0000	1	(0.3211)	01/06/2025
000830.ZK	12/26/2024	SDB3260123413	300.00	1.6161	478.02	484.82	0.0000	4.3300	50.0000	0.0000	(0.0575)	(0.0067)	0.0000	1	(0.0642)	01/06/2025
000830.ZK	12/26/2024	SDB3260123413	4,700.00	1.6161	7,488.93	7,595.57	0.0000	4.3300	50.0000	0.0000	(0.9008)	(0.1055)	0.0000	1	(1.0062)	01/06/2025
000830.ZK	12/26/2024	SDB3260123413	300.00	1.6161	478.02	484.82	0.0000	4.3300	50.0000	0.0000	(0.0575)	(0.0067)	0.0000	1	(0.0642)	01/06/2025
000830.ZK	12/26/2024	SDB3260123413	1,100.00	1.6161	1,752.73	1,777.69	0.0000	4.3300	50.0000	0.0000	(0.2108)	(0.0247)	0.0000	1	(0.2355)	01/06/2025
000830.ZK	12/26/2024	SDB3260123413	100.00	1.6161	159.34	161.61	0.0000	4.3300	50.0000	0.0000	(0.0192)	(0.0022)	0.0000	1	(0.0214)	01/06/2025
000830.ZK	12/26/2024	SDB3260123413	2,600.00	1.6161	4,142.81	4,201.81	0.0000	4.3300	50.0000	0.0000	(0.4983)	(0.0584)	0.0000	1	(0.5566)	01/06/2025
000830.ZK	12/26/2024	SDB3260123413	500.00	1.6161	796.69	808.04	0.0000	4.3300	50.0000	0.0000	(0.0958)	(0.0112)	0.0000	1	(0.1070)	01/06/2025
000830.ZK	12/26/2024	SDB3260123413	1,300.00	1.6161	2,071.41	2,100.90	0.0000	4.3300	50.0000	0.0000	(0.2491)	(0.0292)	0.0000	1	(0.2783)	01/06/2025
000830.ZK	12/26/2024	SDB3260123413	15,100.00	1.6161	24,060.17	24,402.79	0.0000	4.3300	50.0000	0.0000	(2.8939)	(0.3389)	0.0000	1	(3.2328)	01/06/2025
000830.ZK	12/26/2024	SDB3260123413	2,400.00	1.6161	3,824.13	3,878.59	0.0000	4.3300	50.0000	0.0000	(0.4600)	(0.0539)	0.0000	1	(0.5138)	01/06/2025
000830.ZK	12/26/2024	SDB3260123413	7,600.00	1.6161	12,109.76	12,282.20	0.0000	4.3300	50.0000	0.0000	(1.4565)	(0.1706)	0.0000	1	(1.6271)	01/06/2025
000830.ZK	12/26/2024	SDB3260123413	12,200.00	1.6161	19,439.35	19,716.16	0.0000	4.3300	50.0000	0.0000	(2.3381)	(0.2738)	0.0000	1	(2.6120)	01/06/2025
000830.ZK	12/26/2024	SDB3260123413	12,200.00	1.6161	19,439.35	19,716.16	0.0000	4.3300	50.0000	0.0000	(2.3381)	(0.2738)	0.0000	1	(2.6120)	01/06/2025
000830.ZK	12/26/2024	SDB3260123413	6,600.00	1.6161	10,516.37	10,666.12	0.0000	4.3300	50.0000	0.0000	(1.2649)	(0.1481)	0.0000	1	(1.4130)	01/06/2025
000830.ZK	12/26/2024	SDB3260123413	8,700.00	1.6161	13,862.48	14,059.89	0.0000	4.3300	50.0000	0.0000	(1.6673)	(0.1953)	0.0000	1	(1.8626)	01/06/2025
000830.ZK	12/26/2024	SDB3260123413	7,500.00	1.6161	11,950.42	12,120.59	0.0000	4.3300	50.0000	0.0000	(1.4374)	(0.1683)	0.0000	1	(1.6057)	01/06/2025
000830.ZK	12/26/2024	SDB3260123413	200.00	1.6161	318.68	323.22	0.0000	4.3300	50.0000	0.0000	(0.0383)	(0.0045)	0.0000	1	(0.0428)	01/06/2025
000830.ZK	12/26/2024	SDB3260123413	3,600.00	1.6161	5,736.20	5,817.88	0.0000	4.3300	50.0000	0.0000	(0.6899)	(0.0808)	0.0000	1	(0.7707)	01/06/2025
000830.ZK	12/24/2024	SDB3260123413	1,500.00	1.6161	2,390.08	2,424.12	0.0000	4.3300	50.0000	0.0000	(0.5749)	(0.0673)	0.0000	2	(0.6423)	01/06/2025
000830.ZK	12/24/2024	SDB3260123413	1,300.00	1.6161	2,071.41	2,100.90	0.0000	4.3300	50.0000	0.0000	(0.4983)	(0.0584)	0.0000	2	(0.5566)	01/06/2025
000830.ZK	12/24/2024	SDB3260123413	14,900.00	1.6161	23,741.50	24,079.58	0.0000	4.3300	50.0000	0.0000	(5.7111)	(0.6689)	0.0000	2	(6.3800)	01/06/2025
000830.ZK	12/24/2024	SDB3260123413	3,100.00	1.6161	4,939.51	5,009.84	0.0000	4.3300	50.0000	0.0000	(1.1882)	(0.1392)	0.0000	2	(1.3274)	01/06/2025
000830.ZK	12/24/2024	SDB3260123413	1,200.00	1.6161	1,912.07	1,939.29	0.0000	4.3300	50.0000	0.0000	(0.4600)	(0.0539)	0.0000	2	(0.5138)	01/06/2025
000830.ZK	12/24/2024	SDB3260123413	100.00	1.6161	159.34	161.61	0.0000	4.3300	50.0000	0.0000	(0.0383)	(0.0045)	0.0000	2	(0.0428)	01/06/2025
000830.ZK	12/24/2024	SDB3260123413	600.00	1.6161	956.03	969.65	0.0000	4.3300	50.0000	0.0000	(0.2300)	(0.0269)	0.0000	2	(0.2569)	01/06/2025
000830.ZK	12/24/2024	SDB3260123413	400.00	1.6161	637.36	646.43	0.0000	4.3300	50.0000	0.0000	(0.1533)	(0.0180)	0.0000	2	(0.1713)	01/06/2025
000830.ZK	12/24/2024	SDB3260123413	6,300.00	1.6161	10,038.35	10,181.30	0.0000	4.3300	50.0000	0.0000	(2.4148)	(0.2828)	0.0000	2	(2.6976)	01/06/2025
000830.ZK	12/24/2024	SDB3260123413	1,100.00	1.6161	1,752.73	1,777.69	0.0000	4.3300	50.0000	0.0000	(0.4216)	(0.0494)	0.0000	2	(0.4710)	01/06/2025
000830.ZK	12/24/2024	SDB3260123413	1,500.00	1.6161	2,390.08	2,424.12	0.0000	4.3300	50.0000	0.0000	(0.5749)	(0.0673)	0.0000	2	(0.6423)	01/06/2025
000830.ZK	12/24/2024	SDB3260123413	300.00	1.6161	478.02	484.82	0.0000	4.3300	50.0000	0.0000	(0.1150)	(0.0135)	0.0000	2	(0.1285)	01/06/2025
000830.ZK	12/24/2024	SDB3260123413	4,700.00	1.6161	7,488.93	7,595.57	0.0000	4.3300	50.0000	0.0000	(1.8015)	(0.2110)	0.0000	2	(2.0125)	01/06/2025
000830.ZK	12/24/2024	SDB3260123413	300.00	1.6161	478.02	484.82	0.0000	4.3300	50.0000	0.0000	(0.1150)	(0.0135)	0.0000	2	(0.1285)	01/06/2025
000830.ZK	12/24/2024	SDB3260123413	1,100.00	1.6161	1,752.73	1,777.69	0.0000	4.3300	50.0000	0.0000	(0.4216)	(0.0494)	0.0000	2	(0.4710)	01/06/2025
000830.ZK	12/24/2024	SDB3260123413	100.00	1.6161	159.34	161.61	0.0000	4.3300	50.0000	0.0000	(0.0383)	(0.0045)	0.0000	2	(0.0428)	01/06/2025
000830.ZK	12/24/2024	SDB3260123413	2,600.00	1.6161	4,142.81	4,201.81	0.0000	4.3300	50.0000	0.0000	(0.9966)	(0.1167)	0.0000	2	(1.1133)	01/06/2025
000830.ZK	12/24/2024	SDB3260123413	500.00	1.6161	796.69	808.04	0.0000	4.3300	50.0000	0.0000	(0.1916)	(0.0224)	0.0000	2	(0.2141)	01/06/2025
000830.ZK	12/24/2024	SDB3260123413	1,300.00	1.6161	2,071.41	2,100.90	0.0000	4.3300	50.0000	0.0000	(0.4983)	(0.0584)	0.0000	2	(0.5566)	01/06/2025
000830.ZK	12/24/2024	SDB3260123413	15,100.00	1.6161	24,060.17	24,402.79	0.0000	4.3300	50.0000	0.0000	(5.7878)	(0.6779)	0.0000	2	(6.4657)	01/06/2025
000830.ZK	12/24/2024	SDB3260123413	2,400.00	1.6161	3,824.13	3,878.59	0.0000	4.3300	50.0000	0.0000	(0.9199)	(0.1077)	0.0000	2	(1.0277)	01/06/2025
000830.ZK	12/24/2024	SDB3260123413	7,600.00	1.6161	12,109.76	12,282.20	0.0000	4.3300	50.0000	0.0000	(2.9131)	(0.3412)	0.0000	2	(3.2542)	01/06/2025
000830.ZK	12/24/2024	SDB3260123413	12,200.00	1.6161	19,439.35	19,716.16	0.0000	4.3300	50.0000	0.0000	(4.6762)	(0.5477)	0.0000	2	(5.2239)	01/06/2025
000830.ZK	12/24/2024	SDB3260123413	12,200.00	1.6161	19,439.35	19,716.16	0.0000	4.3300	50.0000	0.0000	(4.6762)	(0.5477)	0.0000	2	(5.2239)	01/06/2025
000830.ZK	12/24/2024	SDB3260123413	6,600.00	1.6161	10,516.37	10,666.12	0.0000	4.3300	50.0000	0.0000	(2.5298)	(0.2963)	0.0000	2	(2.8261)	01/06/2025
000830.ZK	12/24/2024	SDB3260123413	8,700.00	1.6161	13,862.48	14,059.89	0.0000	4.3300	50.0000	0.0000	(3.3347)	(0.3906)	0.0000	2	(3.7253)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
LUXI CHEMICAL GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000830.ZK	12/24/2024	SDB3260123413	7,500.00	1.6161	11,950.42	12,120.59	0.0000	4.3300	50.0000	0.0000	(2.8747)	(0.3367)	0.0000	2	(3.2114)	01/06/2025
000830.ZK	12/24/2024	SDB3260123413	200.00	1.6161	318.68	323.22	0.0000	4.3300	50.0000	0.0000	(0.0767)	(0.0090)	0.0000	2	(0.0856)	01/06/2025
000830.ZK	12/24/2024	SDB3260123413	3,600.00	1.6161	5,736.20	5,817.88	0.0000	4.3300	50.0000	0.0000	(1.3799)	(0.1616)	0.0000	2	(1.5415)	01/06/2025
000830.ZK	12/23/2024	SDB3260123413	1,500.00	1.6213	2,390.08	2,431.97	0.0000	4.3300	50.0000	0.0000	(0.2875)	(0.0338)	0.0000	1	(0.3213)	01/06/2025
000830.ZK	12/23/2024	SDB3260123413	1,300.00	1.6213	2,071.41	2,107.70	0.0000	4.3300	50.0000	0.0000	(0.2491)	(0.0293)	0.0000	1	(0.2784)	01/06/2025
000830.ZK	12/23/2024	SDB3260123413	14,900.00	1.6213	23,741.50	24,157.52	0.0000	4.3300	50.0000	0.0000	(2.8556)	(0.3355)	0.0000	1	(3.1911)	01/06/2025
000830.ZK	12/23/2024	SDB3260123413	3,100.00	1.6213	4,939.51	5,026.06	0.0000	4.3300	50.0000	0.0000	(0.5941)	(0.0698)	0.0000	1	(0.6639)	01/06/2025
000830.ZK	12/23/2024	SDB3260123413	1,200.00	1.6213	1,912.07	1,945.57	0.0000	4.3300	50.0000	0.0000	(0.2300)	(0.0270)	0.0000	1	(0.2570)	01/06/2025
000830.ZK	12/23/2024	SDB3260123413	100.00	1.6213	159.34	162.13	0.0000	4.3300	50.0000	0.0000	(0.0192)	(0.0023)	0.0000	1	(0.0214)	01/06/2025
000830.ZK	12/23/2024	SDB3260123413	600.00	1.6213	956.03	972.79	0.0000	4.3300	50.0000	0.0000	(0.1150)	(0.0135)	0.0000	1	(0.1285)	01/06/2025
000830.ZK	12/23/2024	SDB3260123413	400.00	1.6213	637.36	648.52	0.0000	4.3300	50.0000	0.0000	(0.0767)	(0.0090)	0.0000	1	(0.0857)	01/06/2025
000830.ZK	12/23/2024	SDB3260123413	6,300.00	1.6213	10,038.35	10,214.25	0.0000	4.3300	50.0000	0.0000	(1.2074)	(0.1419)	0.0000	1	(1.3493)	01/06/2025
000830.ZK	12/23/2024	SDB3260123413	1,100.00	1.6213	1,752.73	1,783.44	0.0000	4.3300	50.0000	0.0000	(0.2108)	(0.0248)	0.0000	1	(0.2356)	01/06/2025
000830.ZK	12/23/2024	SDB3260123413	1,500.00	1.6213	2,390.08	2,431.97	0.0000	4.3300	50.0000	0.0000	(0.2875)	(0.0338)	0.0000	1	(0.3213)	01/06/2025
000830.ZK	12/23/2024	SDB3260123413	300.00	1.6213	478.02	486.39	0.0000	4.3300	50.0000	0.0000	(0.0575)	(0.0068)	0.0000	1	(0.0643)	01/06/2025
000830.ZK	12/23/2024	SDB3260123413	4,700.00	1.6213	7,488.93	7,620.16	0.0000	4.3300	50.0000	0.0000	(0.9088)	(0.1058)	0.0000	1	(1.0066)	01/06/2025
000830.ZK	12/23/2024	SDB3260123413	300.00	1.6213	478.02	486.39	0.0000	4.3300	50.0000	0.0000	(0.0575)	(0.0068)	0.0000	1	(0.0643)	01/06/2025
000830.ZK	12/23/2024	SDB3260123413	1,100.00	1.6213	1,752.73	1,783.44	0.0000	4.3300	50.0000	0.0000	(0.2108)	(0.0248)	0.0000	1	(0.2356)	01/06/2025
000830.ZK	12/23/2024	SDB3260123413	100.00	1.6213	159.34	162.13	0.0000	4.3300	50.0000	0.0000	(0.0192)	(0.0023)	0.0000	1	(0.0214)	01/06/2025
000830.ZK	12/23/2024	SDB3260123413	2,600.00	1.6213	4,142.81	4,215.41	0.0000	4.3300	50.0000	0.0000	(0.4983)	(0.0585)	0.0000	1	(0.5568)	01/06/2025
000830.ZK	12/23/2024	SDB3260123413	500.00	1.6213	796.69	810.65	0.0000	4.3300	50.0000	0.0000	(0.0958)	(0.0113)	0.0000	1	(0.1071)	01/06/2025
000830.ZK	12/23/2024	SDB3260123413	1,300.00	1.6213	2,071.41	2,107.70	0.0000	4.3300	50.0000	0.0000	(0.2491)	(0.0293)	0.0000	1	(0.2784)	01/06/2025
000830.ZK	12/23/2024	SDB3260123413	15,100.00	1.6213	24,060.17	24,481.78	0.0000	4.3300	50.0000	0.0000	(2.8939)	(0.3400)	0.0000	1	(3.2339)	01/06/2025
000830.ZK	12/23/2024	SDB3260123413	2,400.00	1.6213	3,824.13	3,891.14	0.0000	4.3300	50.0000	0.0000	(0.4600)	(0.0540)	0.0000	1	(0.5140)	01/06/2025
000830.ZK	12/23/2024	SDB3260123413	7,600.00	1.6213	12,109.76	12,321.96	0.0000	4.3300	50.0000	0.0000	(1.4565)	(0.1711)	0.0000	1	(1.6277)	01/06/2025
000830.ZK	12/23/2024	SDB3260123413	12,200.00	1.6213	19,439.35	19,779.98	0.0000	4.3300	50.0000	0.0000	(2.3381)	(0.2747)	0.0000	1	(2.6128)	01/06/2025
000830.ZK	12/23/2024	SDB3260123413	12,200.00	1.6213	19,439.35	19,779.98	0.0000	4.3300	50.0000	0.0000	(2.3381)	(0.2747)	0.0000	1	(2.6128)	01/06/2025
000830.ZK	12/23/2024	SDB3260123413	6,600.00	1.6213	10,516.37	10,700.65	0.0000	4.3300	50.0000	0.0000	(1.2649)	(0.1486)	0.0000	1	(1.4135)	01/06/2025
000830.ZK	12/23/2024	SDB3260123413	8,700.00	1.6213	13,862.48	14,105.40	0.0000	4.3300	50.0000	0.0000	(1.6673)	(0.1959)	0.0000	1	(1.8633)	01/06/2025
000830.ZK	12/23/2024	SDB3260123413	7,500.00	1.6213	11,950.42	12,159.83	0.0000	4.3300	50.0000	0.0000	(1.4374)	(0.1689)	0.0000	1	(1.6063)	01/06/2025
000830.ZK	12/23/2024	SDB3260123413	200.00	1.6213	318.68	324.26	0.0000	4.3300	50.0000	0.0000	(0.0383)	(0.0045)	0.0000	1	(0.0428)	01/06/2025
000830.ZK	12/23/2024	SDB3260123413	3,600.00	1.6213	5,736.20	5,836.72	0.0000	4.3300	50.0000	0.0000	(0.6899)	(0.0811)	0.0000	1	(0.7710)	01/06/2025
000830.ZK	12/20/2024	SDB3260123413	1,500.00	1.6196	2,390.08	2,429.42	0.0000	4.3300	50.0000	0.0000	(0.8624)	(0.1012)	0.0000	3	(0.9636)	01/06/2025
000830.ZK	12/20/2024	SDB3260123413	1,300.00	1.6196	2,071.41	2,105.50	0.0000	4.3300	50.0000	0.0000	(0.7474)	(0.0877)	0.0000	3	(0.8352)	01/06/2025
000830.ZK	12/20/2024	SDB3260123413	14,900.00	1.6196	23,741.50	24,132.28	0.0000	4.3300	50.0000	0.0000	(8.5667)	(1.0055)	0.0000	3	(9.5722)	01/06/2025
000830.ZK	12/20/2024	SDB3260123413	3,100.00	1.6196	4,939.51	5,020.81	0.0000	4.3300	50.0000	0.0000	(1.7823)	(0.2092)	0.0000	3	(1.9915)	01/06/2025
000830.ZK	12/20/2024	SDB3260123413	1,200.00	1.6196	1,912.07	1,943.54	0.0000	4.3300	50.0000	0.0000	(0.6899)	(0.0810)	0.0000	3	(0.7709)	01/06/2025
000830.ZK	12/20/2024	SDB3260123413	100.00	1.6196	159.34	161.96	0.0000	4.3300	50.0000	0.0000	(0.0575)	(0.0067)	0.0000	3	(0.0642)	01/06/2025
000830.ZK	12/20/2024	SDB3260123413	600.00	1.6196	956.03	971.77	0.0000	4.3300	50.0000	0.0000	(0.3450)	(0.0405)	0.0000	3	(0.3855)	01/06/2025
000830.ZK	12/20/2024	SDB3260123413	400.00	1.6196	637.36	647.85	0.0000	4.3300	50.0000	0.0000	(0.2300)	(0.0270)	0.0000	3	(0.2570)	01/06/2025
000830.ZK	12/20/2024	SDB3260123413	6,300.00	1.6196	10,038.35	10,203.58	0.0000	4.3300	50.0000	0.0000	(3.6222)	(0.4251)	0.0000	3	(4.0473)	01/06/2025
000830.ZK	12/20/2024	SDB3260123413	1,100.00	1.6196	1,752.73	1,781.58	0.0000	4.3300	50.0000	0.0000	(0.6324)	(0.0742)	0.0000	3	(0.7067)	01/06/2025
000830.ZK	12/20/2024	SDB3260123413	1,500.00	1.6196	2,390.08	2,429.42	0.0000	4.3300	50.0000	0.0000	(0.8624)	(0.1012)	0.0000	3	(0.9636)	01/06/2025
000830.ZK	12/20/2024	SDB3260123413	300.00	1.6196	478.02	485.88	0.0000	4.3300	50.0000	0.0000	(0.1725)	(0.0202)	0.0000	3	(0.1927)	01/06/2025
000830.ZK	12/20/2024	SDB3260123413	4,700.00	1.6196	7,488.93	7,612.20	0.0000	4.3300	50.0000	0.0000	(2.7023)	(0.3172)	0.0000	3	(3.0194)	01/06/2025
000830.ZK	12/20/2024	SDB3260123413	300.00	1.6196	478.02	485.88	0.0000	4.3300	50.0000	0.0000	(0.1725)	(0.0202)	0.0000	3	(0.1927)	01/06/2025
000830.ZK	12/20/2024	SDB3260123413	1,100.00	1.6196	1,752.73	1,781.58	0.0000	4.3300	50.0000	0.0000	(0.6324)	(0.0742)	0.0000	3	(0.7067)	01/06/2025
000830.ZK	12/20/2024	SDB3260123413	100.00	1.6196	159.34	161.96	0.0000	4.3300	50.0000	0.0000	(0.0575)	(0.0067)	0.0000	3	(0.0642)	01/06/2025
000830.ZK	12/20/2024	SDB3260123413	2,600.00	1.6196	4,142.81	4,211.00	0.0000	4.3300	50.0000	0.0000	(1.4949)	(0.1755)	0.0000	3	(1.6703)	01/06/2025
000830.ZK	12/20/2024	SDB3260123413	500.00	1.6196	796.69	809.81	0.0000	4.3300	50.0000	0.0000	(0.2875)	(0.0337)	0.0000	3	(0.3212)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
LUXI CHEMICAL GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000830.ZK	12/20/2024	SDB3260123413	1,300.00	1.6196	2,071.41	2,105.50	0.0000	4.3300	50.0000	0.0000	(0.7474)	(0.0877)	0.0000	3	(0.8352)	01/06/2025
000830.ZK	12/20/2024	SDB3260123413	15,100.00	1.6196	24,060.17	24,456.20	0.0000	4.3300	50.0000	0.0000	(8.6817)	(1.0190)	0.0000	3	(9.7007)	01/06/2025
000830.ZK	12/20/2024	SDB3260123413	2,400.00	1.6196	3,824.13	3,887.08	0.0000	4.3300	50.0000	0.0000	(1.3799)	(0.1620)	0.0000	3	(1.5418)	01/06/2025
000830.ZK	12/20/2024	SDB3260123413	7,600.00	1.6196	12,109.76	12,309.08	0.0000	4.3300	50.0000	0.0000	(4.3696)	(0.5129)	0.0000	3	(4.8825)	01/06/2025
000830.ZK	12/20/2024	SDB3260123413	12,200.00	1.6196	19,439.35	19,759.32	0.0000	4.3300	50.0000	0.0000	(7.0144)	(0.8233)	0.0000	3	(7.8377)	01/06/2025
000830.ZK	12/20/2024	SDB3260123413	12,200.00	1.6196	19,439.35	19,759.32	0.0000	4.3300	50.0000	0.0000	(7.0144)	(0.8233)	0.0000	3	(7.8377)	01/06/2025
000830.ZK	12/20/2024	SDB3260123413	6,600.00	1.6196	10,516.37	10,689.47	0.0000	4.3300	50.0000	0.0000	(3.7947)	(0.4454)	0.0000	3	(4.2401)	01/06/2025
000830.ZK	12/20/2024	SDB3260123413	8,700.00	1.6196	13,862.48	14,090.66	0.0000	4.3300	50.0000	0.0000	(5.0020)	(0.5871)	0.0000	3	(5.5892)	01/06/2025
000830.ZK	12/20/2024	SDB3260123413	7,500.00	1.6196	11,950.42	12,147.12	0.0000	4.3300	50.0000	0.0000	(4.3121)	(0.5061)	0.0000	3	(4.8182)	01/06/2025
000830.ZK	12/20/2024	SDB3260123413	200.00	1.6196	318.68	323.92	0.0000	4.3300	50.0000	0.0000	(0.1150)	(0.0135)	0.0000	3	(0.1285)	01/06/2025
000830.ZK	12/20/2024	SDB3260123413	3,600.00	1.6196	5,736.20	5,830.62	0.0000	4.3300	50.0000	0.0000	(2.0698)	(0.2429)	0.0000	3	(2.3128)	01/06/2025
000830.ZK	12/19/2024	SDB3260123413	1,500.00	1.6247	2,390.08	2,437.10	0.0000	4.5800	50.0000	0.0000	(0.3041)	(0.0338)	0.0000	1	(0.3379)	01/06/2025
000830.ZK	12/19/2024	SDB3260123413	1,300.00	1.6247	2,071.41	2,112.15	0.0000	4.5800	50.0000	0.0000	(0.2635)	(0.0293)	0.0000	1	(0.2929)	01/06/2025
000830.ZK	12/19/2024	SDB3260123413	14,900.00	1.6247	23,741.50	24,208.52	0.0000	4.5800	50.0000	0.0000	(3.0204)	(0.3362)	0.0000	1	(3.3567)	01/06/2025
000830.ZK	12/19/2024	SDB3260123413	3,100.00	1.6247	4,939.51	5,036.67	0.0000	4.5800	50.0000	0.0000	(0.6284)	(0.0700)	0.0000	1	(0.6984)	01/06/2025
000830.ZK	12/19/2024	SDB3260123413	1,200.00	1.6247	1,912.07	1,949.68	0.0000	4.5800	50.0000	0.0000	(0.2433)	(0.0271)	0.0000	1	(0.2703)	01/06/2025
000830.ZK	12/19/2024	SDB3260123413	100.00	1.6247	159.34	162.47	0.0000	4.5800	50.0000	0.0000	(0.0203)	(0.0023)	0.0000	1	(0.0225)	01/06/2025
000830.ZK	12/19/2024	SDB3260123413	600.00	1.6247	956.03	974.84	0.0000	4.5800	50.0000	0.0000	(0.1216)	(0.0135)	0.0000	1	(0.1352)	01/06/2025
000830.ZK	12/19/2024	SDB3260123413	400.00	1.6247	637.36	649.89	0.0000	4.5800	50.0000	0.0000	(0.0811)	(0.0090)	0.0000	1	(0.0901)	01/06/2025
000830.ZK	12/19/2024	SDB3260123413	6,300.00	1.6247	10,038.35	10,235.82	0.0000	4.5800	50.0000	0.0000	(1.2771)	(0.1422)	0.0000	1	(1.4193)	01/06/2025
000830.ZK	12/19/2024	SDB3260123413	1,100.00	1.6247	1,752.73	1,787.21	0.0000	4.5800	50.0000	0.0000	(0.0230)	(0.0248)	0.0000	1	(0.2478)	01/06/2025
000830.ZK	12/19/2024	SDB3260123413	1,500.00	1.6247	2,390.08	2,437.10	0.0000	4.5800	50.0000	0.0000	(0.3041)	(0.0338)	0.0000	1	(0.3379)	01/06/2025
000830.ZK	12/19/2024	SDB3260123413	300.00	1.6247	478.02	487.42	0.0000	4.5800	50.0000	0.0000	(0.0608)	(0.0068)	0.0000	1	(0.0676)	01/06/2025
000830.ZK	12/19/2024	SDB3260123413	4,700.00	1.6247	7,488.93	7,636.25	0.0000	4.5800	50.0000	0.0000	(0.9528)	(0.1061)	0.0000	1	(1.0588)	01/06/2025
000830.ZK	12/19/2024	SDB3260123413	300.00	1.6247	478.02	487.42	0.0000	4.5800	50.0000	0.0000	(0.0608)	(0.0068)	0.0000	1	(0.0676)	01/06/2025
000830.ZK	12/19/2024	SDB3260123413	1,100.00	1.6247	1,752.73	1,787.21	0.0000	4.5800	50.0000	0.0000	(0.2230)	(0.0248)	0.0000	1	(0.2478)	01/06/2025
000830.ZK	12/19/2024	SDB3260123413	100.00	1.6247	159.34	162.47	0.0000	4.5800	50.0000	0.0000	(0.0203)	(0.0023)	0.0000	1	(0.0225)	01/06/2025
000830.ZK	12/19/2024	SDB3260123413	2,600.00	1.6247	4,142.81	4,224.31	0.0000	4.5800	50.0000	0.0000	(0.5271)	(0.0587)	0.0000	1	(0.5857)	01/06/2025
000830.ZK	12/19/2024	SDB3260123413	500.00	1.6247	796.69	812.37	0.0000	4.5800	50.0000	0.0000	(0.1014)	(0.0113)	0.0000	1	(0.1126)	01/06/2025
000830.ZK	12/19/2024	SDB3260123413	1,300.00	1.6247	2,071.41	2,112.15	0.0000	4.5800	50.0000	0.0000	(0.2635)	(0.0293)	0.0000	1	(0.2929)	01/06/2025
000830.ZK	12/19/2024	SDB3260123413	15,100.00	1.6247	24,060.17	24,533.47	0.0000	4.5800	50.0000	0.0000	(3.0610)	(0.3407)	0.0000	1	(3.4017)	01/06/2025
000830.ZK	12/19/2024	SDB3260123413	2,400.00	1.6247	3,824.13	3,899.36	0.0000	4.5800	50.0000	0.0000	(0.4865)	(0.0542)	0.0000	1	(0.5407)	01/06/2025
000830.ZK	12/19/2024	SDB3260123413	7,600.00	1.6247	12,109.76	12,347.97	0.0000	4.5800	50.0000	0.0000	(1.5406)	(0.1715)	0.0000	1	(1.7121)	01/06/2025
000830.ZK	12/19/2024	SDB3260123413	12,200.00	1.6247	19,439.35	19,821.74	0.0000	4.5800	50.0000	0.0000	(2.4731)	(0.2753)	0.0000	1	(2.7484)	01/06/2025
000830.ZK	12/19/2024	SDB3260123413	12,200.00	1.6247	19,439.35	19,821.74	0.0000	4.5800	50.0000	0.0000	(2.4731)	(0.2753)	0.0000	1	(2.7484)	01/06/2025
000830.ZK	12/19/2024	SDB3260123413	6,600.00	1.6247	10,516.37	10,723.24	0.0000	4.5800	50.0000	0.0000	(1.3379)	(0.1489)	0.0000	1	(1.4868)	01/06/2025
000830.ZK	12/19/2024	SDB3260123413	8,700.00	1.6247	13,862.48	14,135.18	0.0000	4.5800	50.0000	0.0000	(1.7636)	(0.1963)	0.0000	1	(1.9599)	01/06/2025
000830.ZK	12/19/2024	SDB3260123413	7,500.00	1.6247	11,950.42	12,185.50	0.0000	4.5800	50.0000	0.0000	(1.5204)	(0.1692)	0.0000	1	(1.6896)	01/06/2025
000830.ZK	12/19/2024	SDB3260123413	200.00	1.6247	318.68	324.95	0.0000	4.5800	50.0000	0.0000	(0.0405)	(0.0045)	0.0000	1	(0.0451)	01/06/2025
000830.ZK	12/19/2024	SDB3260123413	3,600.00	1.6247	5,736.20	5,849.04	0.0000	4.5800	50.0000	0.0000	(0.7298)	(0.0812)	0.0000	1	(0.8110)	01/06/2025
000830.ZK	12/18/2024	SDB3260123413	1,500.00	1.6354	2,390.08	2,453.13	0.0000	4.5800	50.0000	0.0000	(0.3041)	(0.0341)	0.0000	1	(0.3381)	01/06/2025
000830.ZK	12/18/2024	SDB3260123413	1,300.00	1.6354	2,071.41	2,126.04	0.0000	4.5800	50.0000	0.0000	(0.2635)	(0.0295)	0.0000	1	(0.2931)	01/06/2025
000830.ZK	12/18/2024	SDB3260123413	14,900.00	1.6354	23,741.50	24,367.74	0.0000	4.5800	50.0000	0.0000	(3.0204)	(0.3384)	0.0000	1	(3.3589)	01/06/2025
000830.ZK	12/18/2024	SDB3260123413	3,100.00	1.6354	4,939.51	5,069.80	0.0000	4.5800	50.0000	0.0000	(0.6284)	(0.0704)	0.0000	1	(0.6988)	01/06/2025
000830.ZK	12/18/2024	SDB3260123413	1,200.00	1.6354	1,912.07	1,962.50	0.0000	4.5800	50.0000	0.0000	(0.2433)	(0.0273)	0.0000	1	(0.2705)	01/06/2025
000830.ZK	12/18/2024	SDB3260123413	100.00	1.6354	159.34	163.54	0.0000	4.5800	50.0000	0.0000	(0.0203)	(0.0023)	0.0000	1	(0.0225)	01/06/2025
000830.ZK	12/18/2024	SDB3260123413	600.00	1.6354	956.03	981.25	0.0000	4.5800	50.0000	0.0000	(0.1216)	(0.0136)	0.0000	1	(0.1353)	01/06/2025
000830.ZK	12/18/2024	SDB3260123413	400.00	1.6354	637.36	654.17	0.0000	4.5800	50.0000	0.0000	(0.0811)	(0.0091)	0.0000	1	(0.0902)	01/06/2025
000830.ZK	12/18/2024	SDB3260123413	6,300.00	1.6354	10,038.35	10,303.14	0.0000	4.5800	50.0000	0.0000	(1.2771)	(0.1431)	0.0000	1	(1.4202)	01/06/2025
000830.ZK	12/18/2024	SDB3260123413	1,100.00	1.6354	1,752.73	1,798.96	0.0000	4.5800	50.0000	0.0000	(0.2230)	(0.0250)	0.0000	1	(0.2480)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
LUXI CHEMICAL GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000830.ZK	12/18/2024	SDB3260123413	1,500.00	1.6354	2,390.08	2,453.13	0.0000	4.5800	50.0000	0.0000	(0.3041)	(0.0341)	0.0000	1	(0.3381)	01/06/2025
000830.ZK	12/18/2024	SDB3260123413	300.00	1.6354	478.02	490.63	0.0000	4.5800	50.0000	0.0000	(0.0608)	(0.0068)	0.0000	1	(0.0676)	01/06/2025
000830.ZK	12/18/2024	SDB3260123413	4,700.00	1.6354	7,488.93	7,686.47	0.0000	4.5800	50.0000	0.0000	(0.9528)	(0.1068)	0.0000	1	(1.0595)	01/06/2025
000830.ZK	12/18/2024	SDB3260123413	300.00	1.6354	478.02	490.63	0.0000	4.5800	50.0000	0.0000	(0.0608)	(0.0068)	0.0000	1	(0.0676)	01/06/2025
000830.ZK	12/18/2024	SDB3260123413	1,100.00	1.6354	1,752.73	1,798.96	0.0000	4.5800	50.0000	0.0000	(0.2230)	(0.0250)	0.0000	1	(0.2480)	01/06/2025
000830.ZK	12/18/2024	SDB3260123413	100.00	1.6354	159.34	163.54	0.0000	4.5800	50.0000	0.0000	(0.0203)	(0.0023)	0.0000	1	(0.0225)	01/06/2025
000830.ZK	12/18/2024	SDB3260123413	2,600.00	1.6354	4,142.81	4,252.09	0.0000	4.5800	50.0000	0.0000	(0.5271)	(0.0591)	0.0000	1	(0.5861)	01/06/2025
000830.ZK	12/18/2024	SDB3260123413	500.00	1.6354	796.69	817.71	0.0000	4.5800	50.0000	0.0000	(0.1014)	(0.0114)	0.0000	1	(0.1127)	01/06/2025
000830.ZK	12/18/2024	SDB3260123413	1,300.00	1.6354	2,071.41	2,126.04	0.0000	4.5800	50.0000	0.0000	(0.2635)	(0.0295)	0.0000	1	(0.2931)	01/06/2025
000830.ZK	12/18/2024	SDB3260123413	15,100.00	1.6354	24,060.17	24,694.83	0.0000	4.5800	50.0000	0.0000	(3.0610)	(0.3430)	0.0000	1	(3.4040)	01/06/2025
000830.ZK	12/18/2024	SDB3260123413	2,400.00	1.6354	3,824.13	3,925.01	0.0000	4.5800	50.0000	0.0000	(0.4865)	(0.0545)	0.0000	1	(0.5410)	01/06/2025
000830.ZK	12/18/2024	SDB3260123413	7,600.00	1.6354	12,109.76	12,429.18	0.0000	4.5800	50.0000	0.0000	(1.5406)	(0.1726)	0.0000	1	(1.7133)	01/06/2025
000830.ZK	12/18/2024	SDB3260123413	12,200.00	1.6354	19,439.35	19,952.11	0.0000	4.5800	50.0000	0.0000	(2.4731)	(0.2771)	0.0000	1	(2.7502)	01/06/2025
000830.ZK	12/18/2024	SDB3260123413	12,200.00	1.6354	19,439.35	19,952.11	0.0000	4.5800	50.0000	0.0000	(2.4731)	(0.2771)	0.0000	1	(2.7502)	01/06/2025
000830.ZK	12/18/2024	SDB3260123413	6,600.00	1.6354	10,516.37	10,793.77	0.0000	4.5800	50.0000	0.0000	(1.3379)	(0.1499)	0.0000	1	(1.4878)	01/06/2025
000830.ZK	12/18/2024	SDB3260123413	8,700.00	1.6354	13,862.48	14,228.15	0.0000	4.5800	50.0000	0.0000	(1.7636)	(0.1976)	0.0000	1	(1.9612)	01/06/2025
000830.ZK	12/18/2024	SDB3260123413	7,500.00	1.6354	11,950.42	12,265.64	0.0000	4.5800	50.0000	0.0000	(1.5204)	(0.1704)	0.0000	1	(1.6907)	01/06/2025
000830.ZK	12/18/2024	SDB3260123413	200.00	1.6354	318.68	327.08	0.0000	4.5800	50.0000	0.0000	(0.0405)	(0.0045)	0.0000	1	(0.0451)	01/06/2025
000830.ZK	12/18/2024	SDB3260123413	3,600.00	1.6354	5,736.20	5,887.51	0.0000	4.5800	50.0000	0.0000	(0.7298)	(0.0818)	0.0000	1	(0.8115)	01/06/2025
000830.ZK	12/17/2024	SDB3260123413	1,500.00	1.6721	2,390.08	2,508.21	0.0000	4.5800	50.0000	0.0000	(0.3041)	(0.0348)	0.0000	1	(0.3389)	01/06/2025
000830.ZK	12/17/2024	SDB3260123413	1,300.00	1.6721	2,071.41	2,173.78	0.0000	4.5800	50.0000	0.0000	(0.2635)	(0.0302)	0.0000	1	(0.2937)	01/06/2025
000830.ZK	12/17/2024	SDB3260123413	14,900.00	1.6721	23,741.50	24,914.84	0.0000	4.5800	50.0000	0.0000	(3.0204)	(0.3460)	0.0000	1	(3.3665)	01/06/2025
000830.ZK	12/17/2024	SDB3260123413	3,100.00	1.6721	4,939.51	5,183.62	0.0000	4.5800	50.0000	0.0000	(0.6284)	(0.0720)	0.0000	1	(0.7004)	01/06/2025
000830.ZK	12/17/2024	SDB3260123413	1,200.00	1.6721	1,912.07	2,006.56	0.0000	4.5800	50.0000	0.0000	(0.2433)	(0.0279)	0.0000	1	(0.2711)	01/06/2025
000830.ZK	12/17/2024	SDB3260123413	100.00	1.6721	159.34	167.21	0.0000	4.5800	50.0000	0.0000	(0.0203)	(0.0023)	0.0000	1	(0.0226)	01/06/2025
000830.ZK	12/17/2024	SDB3260123413	600.00	1.6721	956.03	1,003.28	0.0000	4.5800	50.0000	0.0000	(0.1216)	(0.0139)	0.0000	1	(0.1356)	01/06/2025
000830.ZK	12/17/2024	SDB3260123413	400.00	1.6721	637.36	668.85	0.0000	4.5800	50.0000	0.0000	(0.0811)	(0.0093)	0.0000	1	(0.0904)	01/06/2025
000830.ZK	12/17/2024	SDB3260123413	6,300.00	1.6721	10,038.35	10,534.46	0.0000	4.5800	50.0000	0.0000	(1.2771)	(0.1463)	0.0000	1	(1.4234)	01/06/2025
000830.ZK	12/17/2024	SDB3260123413	1,100.00	1.6721	1,752.73	1,839.35	0.0000	4.5800	50.0000	0.0000	(0.2230)	(0.0255)	0.0000	1	(0.2485)	01/06/2025
000830.ZK	12/17/2024	SDB3260123413	1,500.00	1.6721	2,390.08	2,508.21	0.0000	4.5800	50.0000	0.0000	(0.3041)	(0.0348)	0.0000	1	(0.3389)	01/06/2025
000830.ZK	12/17/2024	SDB3260123413	300.00	1.6721	478.02	501.64	0.0000	4.5800	50.0000	0.0000	(0.0608)	(0.0070)	0.0000	1	(0.0678)	01/06/2025
000830.ZK	12/17/2024	SDB3260123413	4,700.00	1.6721	7,488.93	7,859.04	0.0000	4.5800	50.0000	0.0000	(0.9528)	(0.1092)	0.0000	1	(1.0619)	01/06/2025
000830.ZK	12/17/2024	SDB3260123413	300.00	1.6721	478.02	501.64	0.0000	4.5800	50.0000	0.0000	(0.0608)	(0.0070)	0.0000	1	(0.0678)	01/06/2025
000830.ZK	12/17/2024	SDB3260123413	1,100.00	1.6721	1,752.73	1,839.35	0.0000	4.5800	50.0000	0.0000	(0.2230)	(0.0255)	0.0000	1	(0.2485)	01/06/2025
000830.ZK	12/17/2024	SDB3260123413	100.00	1.6721	159.34	167.21	0.0000	4.5800	50.0000	0.0000	(0.0203)	(0.0023)	0.0000	1	(0.0226)	01/06/2025
000830.ZK	12/17/2024	SDB3260123413	2,600.00	1.6721	4,142.81	4,347.56	0.0000	4.5800	50.0000	0.0000	(0.5271)	(0.0604)	0.0000	1	(0.5874)	01/06/2025
000830.ZK	12/17/2024	SDB3260123413	500.00	1.6721	796.69	836.07	0.0000	4.5800	50.0000	0.0000	(0.1014)	(0.0116)	0.0000	1	(0.1130)	01/06/2025
000830.ZK	12/17/2024	SDB3260123413	1,300.00	1.6721	2,071.41	2,173.78	0.0000	4.5800	50.0000	0.0000	(0.2635)	(0.0302)	0.0000	1	(0.2937)	01/06/2025
000830.ZK	12/17/2024	SDB3260123413	15,100.00	1.6721	24,060.17	25,249.27	0.0000	4.5800	50.0000	0.0000	(3.0610)	(0.3507)	0.0000	1	(3.4117)	01/06/2025
000830.ZK	12/17/2024	SDB3260123413	2,400.00	1.6721	3,824.13	4,013.13	0.0000	4.5800	50.0000	0.0000	(0.4865)	(0.0557)	0.0000	1	(0.5423)	01/06/2025
000830.ZK	12/17/2024	SDB3260123413	7,600.00	1.6721	12,109.76	12,708.24	0.0000	4.5800	50.0000	0.0000	(1.5406)	(0.1765)	0.0000	1	(1.7171)	01/06/2025
000830.ZK	12/17/2024	SDB3260123413	12,200.00	1.6721	19,439.35	20,400.07	0.0000	4.5800	50.0000	0.0000	(2.4731)	(0.2833)	0.0000	1	(2.7565)	01/06/2025
000830.ZK	12/17/2024	SDB3260123413	12,200.00	1.6721	19,439.35	20,400.07	0.0000	4.5800	50.0000	0.0000	(2.4731)	(0.2833)	0.0000	1	(2.7565)	01/06/2025
000830.ZK	12/17/2024	SDB3260123413	6,600.00	1.6721	10,516.37	11,036.10	0.0000	4.5800	50.0000	0.0000	(1.3379)	(0.1533)	0.0000	1	(1.4912)	01/06/2025
000830.ZK	12/17/2024	SDB3260123413	8,700.00	1.6721	13,862.48	14,547.59	0.0000	4.5800	50.0000	0.0000	(1.7636)	(0.2020)	0.0000	1	(1.9657)	01/06/2025
000830.ZK	12/17/2024	SDB3260123413	7,500.00	1.6721	11,950.42	12,541.03	0.0000	4.5800	50.0000	0.0000	(1.5204)	(0.1742)	0.0000	1	(1.6945)	01/06/2025
000830.ZK	12/17/2024	SDB3260123413	200.00	1.6721	318.68	334.43	0.0000	4.5800	50.0000	0.0000	(0.0405)	(0.0046)	0.0000	1	(0.0452)	01/06/2025
000830.ZK	12/17/2024	SDB3260123413	3,600.00	1.6721	5,736.20	6,019.69	0.0000	4.5800	50.0000	0.0000	(0.7298)	(0.0836)	0.0000	1	(0.8134)	01/06/2025
000830.ZK	12/16/2024	SDB3260123413	1,500.00	1.6605	2,390.08	2,490.82	0.0000	4.5800	50.0000	0.0000	(0.3041)	(0.0346)	0.0000	1	(0.3387)	01/06/2025
000830.ZK	12/16/2024	SDB3260123413	1,300.00	1.6605	2,071.41	2,158.71	0.0000	4.5800	50.0000	0.0000	(0.2635)	(0.0300)	0.0000	1	(0.2935)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
LUXI CHEMICAL GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000830.ZK	12/16/2024	SDB3260123413	14,900.00	1.6605	23,741.50	24,742.14	0.0000	4.5800	50.0000	0.0000	(3.0204)	(0.3436)	0.0000	1	(3.3641)	01/06/2025
000830.ZK	12/16/2024	SDB3260123413	3,100.00	1.6605	4,939.51	5,147.69	0.0000	4.5800	50.0000	0.0000	(0.6284)	(0.0715)	0.0000	1	(0.6999)	01/06/2025
000830.ZK	12/16/2024	SDB3260123413	1,200.00	1.6605	1,912.07	1,992.66	0.0000	4.5800	50.0000	0.0000	(0.2433)	(0.0277)	0.0000	1	(0.2709)	01/06/2025
000830.ZK	12/16/2024	SDB3260123413	100.00	1.6605	159.34	166.05	0.0000	4.5800	50.0000	0.0000	(0.0203)	(0.0023)	0.0000	1	(0.0226)	01/06/2025
000830.ZK	12/16/2024	SDB3260123413	600.00	1.6605	956.03	996.33	0.0000	4.5800	50.0000	0.0000	(0.1216)	(0.0138)	0.0000	1	(0.1355)	01/06/2025
000830.ZK	12/16/2024	SDB3260123413	400.00	1.6605	637.36	664.22	0.0000	4.5800	50.0000	0.0000	(0.0811)	(0.0092)	0.0000	1	(0.0903)	01/06/2025
000830.ZK	12/16/2024	SDB3260123413	6,300.00	1.6605	10,038.35	10,461.44	0.0000	4.5800	50.0000	0.0000	(1.2771)	(0.1453)	0.0000	1	(1.4224)	01/06/2025
000830.ZK	12/16/2024	SDB3260123413	1,100.00	1.6605	1,752.73	1,826.60	0.0000	4.5800	50.0000	0.0000	(0.2230)	(0.0254)	0.0000	1	(0.2484)	01/06/2025
000830.ZK	12/16/2024	SDB3260123413	1,500.00	1.6605	2,390.08	2,490.82	0.0000	4.5800	50.0000	0.0000	(0.3041)	(0.0346)	0.0000	1	(0.3387)	01/06/2025
000830.ZK	12/16/2024	SDB3260123413	300.00	1.6605	478.02	498.16	0.0000	4.5800	50.0000	0.0000	(0.0608)	(0.0069)	0.0000	1	(0.0677)	01/06/2025
000830.ZK	12/16/2024	SDB3260123413	4,700.00	1.6605	7,488.93	7,804.57	0.0000	4.5800	50.0000	0.0000	(0.9528)	(0.1084)	0.0000	1	(1.0612)	01/06/2025
000830.ZK	12/16/2024	SDB3260123413	300.00	1.6605	478.02	498.16	0.0000	4.5800	50.0000	0.0000	(0.0608)	(0.0069)	0.0000	1	(0.0677)	01/06/2025
000830.ZK	12/16/2024	SDB3260123413	1,100.00	1.6605	1,752.73	1,826.60	0.0000	4.5800	50.0000	0.0000	(0.2230)	(0.0254)	0.0000	1	(0.2484)	01/06/2025
000830.ZK	12/16/2024	SDB3260123413	100.00	1.6605	159.34	166.05	0.0000	4.5800	50.0000	0.0000	(0.0203)	(0.0023)	0.0000	1	(0.0226)	01/06/2025
000830.ZK	12/16/2024	SDB3260123413	2,600.00	1.6605	4,142.81	4,317.42	0.0000	4.5800	50.0000	0.0000	(0.5271)	(0.0600)	0.0000	1	(0.5870)	01/06/2025
000830.ZK	12/16/2024	SDB3260123413	500.00	1.6605	796.69	830.27	0.0000	4.5800	50.0000	0.0000	(0.1014)	(0.0115)	0.0000	1	(0.1129)	01/06/2025
000830.ZK	12/16/2024	SDB3260123413	1,300.00	1.6605	2,071.41	2,158.71	0.0000	4.5800	50.0000	0.0000	(0.2635)	(0.0300)	0.0000	1	(0.2935)	01/06/2025
000830.ZK	12/16/2024	SDB3260123413	15,100.00	1.6605	24,060.17	25,074.24	0.0000	4.5800	50.0000	0.0000	(3.0610)	(0.3483)	0.0000	1	(3.4092)	01/06/2025
000830.ZK	12/16/2024	SDB3260123413	2,400.00	1.6605	3,824.13	3,985.31	0.0000	4.5800	50.0000	0.0000	(0.4865)	(0.0554)	0.0000	1	(0.5419)	01/06/2025
000830.ZK	12/16/2024	SDB3260123413	7,600.00	1.6605	12,109.76	12,620.15	0.0000	4.5800	50.0000	0.0000	(1.5406)	(0.1753)	0.0000	1	(1.7159)	01/06/2025
000830.ZK	12/16/2024	SDB3260123413	12,200.00	1.6605	19,439.35	20,258.66	0.0000	4.5800	50.0000	0.0000	(2.4731)	(0.2814)	0.0000	1	(2.7545)	01/06/2025
000830.ZK	12/16/2024	SDB3260123413	12,200.00	1.6605	19,439.35	20,258.66	0.0000	4.5800	50.0000	0.0000	(2.4731)	(0.2814)	0.0000	1	(2.7545)	01/06/2025
000830.ZK	12/16/2024	SDB3260123413	6,600.00	1.6605	10,516.37	10,959.60	0.0000	4.5800	50.0000	0.0000	(1.3379)	(0.1522)	0.0000	1	(1.4901)	01/06/2025
000830.ZK	12/16/2024	SDB3260123413	8,700.00	1.6605	13,862.48	14,446.75	0.0000	4.5800	50.0000	0.0000	(1.7636)	(0.2006)	0.0000	1	(1.9643)	01/06/2025
000830.ZK	12/16/2024	SDB3260123413	7,500.00	1.6605	11,950.42	12,454.10	0.0000	4.5800	50.0000	0.0000	(1.5204)	(0.1730)	0.0000	1	(1.6933)	01/06/2025
000830.ZK	12/16/2024	SDB3260123413	200.00	1.6605	318.68	332.11	0.0000	4.5800	50.0000	0.0000	(0.0405)	(0.0046)	0.0000	1	(0.0452)	01/06/2025
000830.ZK	12/16/2024	SDB3260123413	3,600.00	1.6605	5,736.20	5,977.97	0.0000	4.5800	50.0000	0.0000	(0.7298)	(0.0830)	0.0000	1	(0.8128)	01/06/2025
000830.ZK	12/13/2024	SDB3260123413	1,500.00	1.6428	2,390.08	2,464.19	0.0000	4.5800	50.0000	0.0000	(0.9122)	(0.1027)	0.0000	3	(1.0149)	01/06/2025
000830.ZK	12/13/2024	SDB3260123413	1,300.00	1.6428	2,071.41	2,135.63	0.0000	4.5800	50.0000	0.0000	(0.7906)	(0.0890)	0.0000	3	(0.8796)	01/06/2025
000830.ZK	12/13/2024	SDB3260123413	14,900.00	1.6428	23,741.50	24,477.66	0.0000	4.5800	50.0000	0.0000	(9.0613)	(1.0199)	0.0000	3	(10.0812)	01/06/2025
000830.ZK	12/13/2024	SDB3260123413	3,100.00	1.6428	4,939.51	5,092.67	0.0000	4.5800	50.0000	0.0000	(1.8852)	(0.2122)	0.0000	3	(2.0974)	01/06/2025
000830.ZK	12/13/2024	SDB3260123413	1,200.00	1.6428	1,912.07	1,971.36	0.0000	4.5800	50.0000	0.0000	(0.7298)	(0.0821)	0.0000	3	(0.8119)	01/06/2025
000830.ZK	12/13/2024	SDB3260123413	100.00	1.6428	159.34	164.28	0.0000	4.5800	50.0000	0.0000	(0.0608)	(0.0068)	0.0000	3	(0.0677)	01/06/2025
000830.ZK	12/13/2024	SDB3260123413	600.00	1.6428	956.03	985.68	0.0000	4.5800	50.0000	0.0000	(0.3649)	(0.0411)	0.0000	3	(0.4060)	01/06/2025
000830.ZK	12/13/2024	SDB3260123413	400.00	1.6428	637.36	657.12	0.0000	4.5800	50.0000	0.0000	(0.2433)	(0.0274)	0.0000	3	(0.2706)	01/06/2025
000830.ZK	12/13/2024	SDB3260123413	6,300.00	1.6428	10,038.35	10,349.61	0.0000	4.5800	50.0000	0.0000	(3.8313)	(0.4312)	0.0000	3	(4.2625)	01/06/2025
000830.ZK	12/13/2024	SDB3260123413	1,100.00	1.6428	1,752.73	1,807.08	0.0000	4.5800	50.0000	0.0000	(0.6690)	(0.0753)	0.0000	3	(0.7443)	01/06/2025
000830.ZK	12/13/2024	SDB3260123413	1,500.00	1.6428	2,390.08	2,464.19	0.0000	4.5800	50.0000	0.0000	(0.9122)	(0.1027)	0.0000	3	(1.0149)	01/06/2025
000830.ZK	12/13/2024	SDB3260123413	300.00	1.6428	478.02	492.84	0.0000	4.5800	50.0000	0.0000	(0.1824)	(0.0205)	0.0000	3	(0.2030)	01/06/2025
000830.ZK	12/13/2024	SDB3260123413	4,700.00	1.6428	7,488.93	7,721.14	0.0000	4.5800	50.0000	0.0000	(2.8583)	(0.3217)	0.0000	3	(3.1800)	01/06/2025
000830.ZK	12/13/2024	SDB3260123413	300.00	1.6428	478.02	492.84	0.0000	4.5800	50.0000	0.0000	(0.1824)	(0.0205)	0.0000	3	(0.2030)	01/06/2025
000830.ZK	12/13/2024	SDB3260123413	1,100.00	1.6428	1,752.73	1,807.08	0.0000	4.5800	50.0000	0.0000	(0.6690)	(0.0753)	0.0000	3	(0.7443)	01/06/2025
000830.ZK	12/13/2024	SDB3260123413	100.00	1.6428	159.34	164.28	0.0000	4.5800	50.0000	0.0000	(0.0608)	(0.0068)	0.0000	3	(0.0677)	01/06/2025
000830.ZK	12/13/2024	SDB3260123413	2,600.00	1.6428	4,142.81	4,271.27	0.0000	4.5800	50.0000	0.0000	(1.5812)	(0.1780)	0.0000	3	(1.7591)	01/06/2025
000830.ZK	12/13/2024	SDB3260123413	500.00	1.6428	796.69	821.40	0.0000	4.5800	50.0000	0.0000	(0.3041)	(0.0342)	0.0000	3	(0.3383)	01/06/2025
000830.ZK	12/13/2024	SDB3260123413	1,300.00	1.6428	2,071.41	2,135.63	0.0000	4.5800	50.0000	0.0000	(0.7906)	(0.0890)	0.0000	3	(0.8796)	01/06/2025
000830.ZK	12/13/2024	SDB3260123413	15,100.00	1.6428	24,060.17	24,806.22	0.0000	4.5800	50.0000	0.0000	(9.1830)	(1.0336)	0.0000	3	(10.2166)	01/06/2025
000830.ZK	12/13/2024	SDB3260123413	2,400.00	1.6428	3,824.13	3,942.71	0.0000	4.5800	50.0000	0.0000	(1.4595)	(0.1643)	0.0000	3	(1.6238)	01/06/2025
000830.ZK	12/13/2024	SDB3260123413	7,600.00	1.6428	12,109.76	12,485.25	0.0000	4.5800	50.0000	0.0000	(4.6219)	(0.5202)	0.0000	3	(5.1421)	01/06/2025
000830.ZK	12/13/2024	SDB3260123413	12,200.00	1.6428	19,439.35	20,042.11	0.0000	4.5800	50.0000	0.0000	(7.4194)	(0.8351)	0.0000	3	(8.2544)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
LUXI CHEMICAL GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000830.ZK	12/13/2024	SDB3260123413	12,200.00	1.6428	19,439.35	20,042.11	0.0000	4.5800	50.0000	0.0000	(7.4194)	(0.8351)	0.0000	3	(8.2544)	01/06/2025
000830.ZK	12/13/2024	SDB3260123413	6,600.00	1.6428	10,516.37	10,842.45	0.0000	4.5800	50.0000	0.0000	(4.0137)	(0.4518)	0.0000	3	(4.4655)	01/06/2025
000830.ZK	12/13/2024	SDB3260123413	8,700.00	1.6428	13,862.48	14,292.33	0.0000	4.5800	50.0000	0.0000	(5.2908)	(0.5955)	0.0000	3	(5.8864)	01/06/2025
000830.ZK	12/13/2024	SDB3260123413	7,500.00	1.6428	11,950.42	12,320.97	0.0000	4.5800	50.0000	0.0000	(4.5611)	(0.5134)	0.0000	3	(5.0744)	01/06/2025
000830.ZK	12/13/2024	SDB3260123413	200.00	1.6428	318.68	328.56	0.0000	4.5800	50.0000	0.0000	(0.1216)	(0.0137)	0.0000	3	(0.1353)	01/06/2025
000830.ZK	12/13/2024	SDB3260123413	3,600.00	1.6428	5,736.20	5,914.07	0.0000	4.5800	50.0000	0.0000	(2.1893)	(0.2464)	0.0000	3	(2.4357)	01/06/2025
000830.ZK	12/12/2024	SDB3260123413	1,500.00	1.6457	2,390.08	2,468.56	0.0000	4.5800	50.0000	0.0000	(0.3041)	(0.0343)	0.0000	1	(0.3384)	01/06/2025
000830.ZK	12/12/2024	SDB3260123413	1,300.00	1.6457	2,071.41	2,139.42	0.0000	4.5800	50.0000	0.0000	(0.2635)	(0.0297)	0.0000	1	(0.2932)	01/06/2025
000830.ZK	12/12/2024	SDB3260123413	14,900.00	1.6457	23,741.50	24,521.03	0.0000	4.5800	50.0000	0.0000	(3.0204)	(0.3406)	0.0000	1	(3.3610)	01/06/2025
000830.ZK	12/12/2024	SDB3260123413	3,100.00	1.6457	4,939.51	5,101.69	0.0000	4.5800	50.0000	0.0000	(0.6284)	(0.0709)	0.0000	1	(0.6993)	01/06/2025
000830.ZK	12/12/2024	SDB3260123413	1,200.00	1.6457	1,912.07	1,974.85	0.0000	4.5800	50.0000	0.0000	(0.2433)	(0.0274)	0.0000	1	(0.2707)	01/06/2025
000830.ZK	12/12/2024	SDB3260123413	100.00	1.6457	159.34	164.57	0.0000	4.5800	50.0000	0.0000	(0.0203)	(0.0023)	0.0000	1	(0.0226)	01/06/2025
000830.ZK	12/12/2024	SDB3260123413	600.00	1.6457	956.03	987.42	0.0000	4.5800	50.0000	0.0000	(0.1216)	(0.0137)	0.0000	1	(0.1353)	01/06/2025
000830.ZK	12/12/2024	SDB3260123413	400.00	1.6457	637.36	658.28	0.0000	4.5800	50.0000	0.0000	(0.0811)	(0.0091)	0.0000	1	(0.0902)	01/06/2025
000830.ZK	12/12/2024	SDB3260123413	6,300.00	1.6457	10,038.35	10,367.95	0.0000	4.5800	50.0000	0.0000	(1.2771)	(0.1440)	0.0000	1	(1.4211)	01/06/2025
000830.ZK	12/12/2024	SDB3260123413	1,100.00	1.6457	1,752.73	1,810.28	0.0000	4.5800	50.0000	0.0000	(0.2230)	(0.0251)	0.0000	1	(0.2481)	01/06/2025
000830.ZK	12/12/2024	SDB3260123413	1,500.00	1.6457	2,390.08	2,468.56	0.0000	4.5800	50.0000	0.0000	(0.3041)	(0.0343)	0.0000	1	(0.3384)	01/06/2025
000830.ZK	12/12/2024	SDB3260123413	300.00	1.6457	478.02	493.71	0.0000	4.5800	50.0000	0.0000	(0.0608)	(0.0069)	0.0000	1	(0.0677)	01/06/2025
000830.ZK	12/12/2024	SDB3260123413	4,700.00	1.6457	7,488.93	7,734.82	0.0000	4.5800	50.0000	0.0000	(0.9528)	(0.1074)	0.0000	1	(1.0602)	01/06/2025
000830.ZK	12/12/2024	SDB3260123413	300.00	1.6457	478.02	493.71	0.0000	4.5800	50.0000	0.0000	(0.0608)	(0.0069)	0.0000	1	(0.0677)	01/06/2025
000830.ZK	12/12/2024	SDB3260123413	1,100.00	1.6457	1,752.73	1,810.28	0.0000	4.5800	50.0000	0.0000	(0.2230)	(0.0251)	0.0000	1	(0.2481)	01/06/2025
000830.ZK	12/12/2024	SDB3260123413	100.00	1.6457	159.34	164.57	0.0000	4.5800	50.0000	0.0000	(0.0203)	(0.0023)	0.0000	1	(0.0226)	01/06/2025
000830.ZK	12/12/2024	SDB3260123413	2,600.00	1.6457	4,142.81	4,278.84	0.0000	4.5800	50.0000	0.0000	(0.5271)	(0.0594)	0.0000	1	(0.5865)	01/06/2025
000830.ZK	12/12/2024	SDB3260123413	500.00	1.6457	796.69	822.85	0.0000	4.5800	50.0000	0.0000	(0.1014)	(0.0114)	0.0000	1	(0.1128)	01/06/2025
000830.ZK	12/12/2024	SDB3260123413	1,300.00	1.6457	2,071.41	2,139.42	0.0000	4.5800	50.0000	0.0000	(0.2635)	(0.0297)	0.0000	1	(0.2932)	01/06/2025
000830.ZK	12/12/2024	SDB3260123413	15,100.00	1.6457	24,060.17	24,850.18	0.0000	4.5800	50.0000	0.0000	(3.0610)	(0.3451)	0.0000	1	(3.4061)	01/06/2025
000830.ZK	12/12/2024	SDB3260123413	2,400.00	1.6457	3,824.13	3,949.70	0.0000	4.5800	50.0000	0.0000	(0.4865)	(0.0549)	0.0000	1	(0.5414)	01/06/2025
000830.ZK	12/12/2024	SDB3260123413	7,600.00	1.6457	12,109.76	12,507.37	0.0000	4.5800	50.0000	0.0000	(1.5406)	(0.1737)	0.0000	1	(1.7143)	01/06/2025
000830.ZK	12/12/2024	SDB3260123413	12,200.00	1.6457	19,439.35	20,077.63	0.0000	4.5800	50.0000	0.0000	(2.4731)	(0.2789)	0.0000	1	(2.7520)	01/06/2025
000830.ZK	12/12/2024	SDB3260123413	12,200.00	1.6457	19,439.35	20,077.63	0.0000	4.5800	50.0000	0.0000	(2.4731)	(0.2789)	0.0000	1	(2.7520)	01/06/2025
000830.ZK	12/12/2024	SDB3260123413	6,600.00	1.6457	10,516.37	10,861.67	0.0000	4.5800	50.0000	0.0000	(1.3379)	(0.1509)	0.0000	1	(1.4888)	01/06/2025
000830.ZK	12/12/2024	SDB3260123413	8,700.00	1.6457	13,862.48	14,317.65	0.0000	4.5800	50.0000	0.0000	(1.7636)	(0.1989)	0.0000	1	(1.9625)	01/06/2025
000830.ZK	12/12/2024	SDB3260123413	7,500.00	1.6457	11,950.42	12,342.80	0.0000	4.5800	50.0000	0.0000	(1.5204)	(0.1714)	0.0000	1	(1.6918)	01/06/2025
000830.ZK	12/12/2024	SDB3260123413	200.00	1.6457	318.68	329.14	0.0000	4.5800	50.0000	0.0000	(0.0405)	(0.0046)	0.0000	1	(0.0451)	01/06/2025
000830.ZK	12/12/2024	SDB3260123413	3,600.00	1.6457	5,736.20	5,924.55	0.0000	4.5800	50.0000	0.0000	(0.7298)	(0.0823)	0.0000	1	(0.8121)	01/06/2025
000830.ZK	12/11/2024	SDB3260123413	1,500.00	1.6163	2,390.08	2,424.52	0.0000	4.5800	50.0000	0.0000	(0.3041)	(0.0337)	0.0000	1	(0.3377)	01/06/2025
000830.ZK	12/11/2024	SDB3260123413	1,300.00	1.6163	2,071.41	2,101.25	0.0000	4.5800	50.0000	0.0000	(0.2635)	(0.0292)	0.0000	1	(0.2927)	01/06/2025
000830.ZK	12/11/2024	SDB3260123413	14,900.00	1.6163	23,741.50	24,083.54	0.0000	4.5800	50.0000	0.0000	(3.0204)	(0.3345)	0.0000	1	(3.3549)	01/06/2025
000830.ZK	12/11/2024	SDB3260123413	3,100.00	1.6163	4,939.51	5,010.67	0.0000	4.5800	50.0000	0.0000	(0.6284)	(0.0696)	0.0000	1	(0.6980)	01/06/2025
000830.ZK	12/11/2024	SDB3260123413	1,200.00	1.6163	1,912.07	1,939.61	0.0000	4.5800	50.0000	0.0000	(0.2433)	(0.0269)	0.0000	1	(0.2702)	01/06/2025
000830.ZK	12/11/2024	SDB3260123413	100.00	1.6163	159.34	161.63	0.0000	4.5800	50.0000	0.0000	(0.0203)	(0.0022)	0.0000	1	(0.0225)	01/06/2025
000830.ZK	12/11/2024	SDB3260123413	600.00	1.6163	956.03	969.81	0.0000	4.5800	50.0000	0.0000	(0.1216)	(0.0135)	0.0000	1	(0.1351)	01/06/2025
000830.ZK	12/11/2024	SDB3260123413	400.00	1.6163	637.36	646.54	0.0000	4.5800	50.0000	0.0000	(0.0811)	(0.0090)	0.0000	1	(0.0901)	01/06/2025
000830.ZK	12/11/2024	SDB3260123413	6,300.00	1.6163	10,038.35	10,182.97	0.0000	4.5800	50.0000	0.0000	(1.2771)	(0.1414)	0.0000	1	(1.4185)	01/06/2025
000830.ZK	12/11/2024	SDB3260123413	1,100.00	1.6163	1,752.73	1,777.98	0.0000	4.5800	50.0000	0.0000	(0.2230)	(0.0247)	0.0000	1	(0.2477)	01/06/2025
000830.ZK	12/11/2024	SDB3260123413	1,500.00	1.6163	2,390.08	2,424.52	0.0000	4.5800	50.0000	0.0000	(0.3041)	(0.0337)	0.0000	1	(0.3377)	01/06/2025
000830.ZK	12/11/2024	SDB3260123413	300.00	1.6163	478.02	484.90	0.0000	4.5800	50.0000	0.0000	(0.0608)	(0.0067)	0.0000	1	(0.0675)	01/06/2025
000830.ZK	12/11/2024	SDB3260123413	4,700.00	1.6163	7,488.93	7,596.82	0.0000	4.5800	50.0000	0.0000	(0.9528)	(0.1055)	0.0000	1	(1.0583)	01/06/2025
000830.ZK	12/11/2024	SDB3260123413	300.00	1.6163	478.02	484.90	0.0000	4.5800	50.0000	0.0000	(0.0608)	(0.0067)	0.0000	1	(0.0675)	01/06/2025
000830.ZK	12/11/2024	SDB3260123413	1,100.00	1.6163	1,752.73	1,777.98	0.0000	4.5800	50.0000	0.0000	(0.2230)	(0.0247)	0.0000	1	(0.2477)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
LUXI CHEMICAL GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000830.ZK	12/11/2024	SDB3260123413	100.00	1.6163	159.34	161.63	0.0000	4.5800	50.0000	0.0000	(0.0203)	(0.0022)	0.0000	1	(0.0225)	01/06/2025
000830.ZK	12/11/2024	SDB3260123413	2,600.00	1.6163	4,142.81	4,202.50	0.0000	4.5800	50.0000	0.0000	(0.5271)	(0.0584)	0.0000	1	(0.5854)	01/06/2025
000830.ZK	12/11/2024	SDB3260123413	500.00	1.6163	796.69	808.17	0.0000	4.5800	50.0000	0.0000	(0.1014)	(0.0112)	0.0000	1	(0.1126)	01/06/2025
000830.ZK	12/11/2024	SDB3260123413	1,300.00	1.6163	2,071.41	2,101.25	0.0000	4.5800	50.0000	0.0000	(0.2635)	(0.0292)	0.0000	1	(0.2927)	01/06/2025
000830.ZK	12/11/2024	SDB3260123413	15,100.00	1.6163	24,060.17	24,406.81	0.0000	4.5800	50.0000	0.0000	(3.0610)	(0.3390)	0.0000	1	(3.4000)	01/06/2025
000830.ZK	12/11/2024	SDB3260123413	2,400.00	1.6163	3,824.13	3,879.23	0.0000	4.5800	50.0000	0.0000	(0.4865)	(0.0539)	0.0000	1	(0.5404)	01/06/2025
000830.ZK	12/11/2024	SDB3260123413	7,600.00	1.6163	12,109.76	12,284.22	0.0000	4.5800	50.0000	0.0000	(1.5406)	(0.1706)	0.0000	1	(1.7112)	01/06/2025
000830.ZK	12/11/2024	SDB3260123413	12,200.00	1.6163	19,439.35	19,719.41	0.0000	4.5800	50.0000	0.0000	(2.4731)	(0.2739)	0.0000	1	(2.7470)	01/06/2025
000830.ZK	12/11/2024	SDB3260123413	12,200.00	1.6163	19,439.35	19,719.41	0.0000	4.5800	50.0000	0.0000	(2.4731)	(0.2739)	0.0000	1	(2.7470)	01/06/2025
000830.ZK	12/11/2024	SDB3260123413	6,600.00	1.6163	10,516.37	10,667.88	0.0000	4.5800	50.0000	0.0000	(1.3379)	(0.1482)	0.0000	1	(1.4861)	01/06/2025
000830.ZK	12/11/2024	SDB3260123413	8,700.00	1.6163	13,862.48	14,062.20	0.0000	4.5800	50.0000	0.0000	(1.7636)	(0.1953)	0.0000	1	(1.9589)	01/06/2025
000830.ZK	12/11/2024	SDB3260123413	7,500.00	1.6163	11,950.42	12,122.59	0.0000	4.5800	50.0000	0.0000	(1.5204)	(0.1684)	0.0000	1	(1.6887)	01/06/2025
000830.ZK	12/11/2024	SDB3260123413	200.00	1.6163	318.68	323.27	0.0000	4.5800	50.0000	0.0000	(0.0405)	(0.0045)	0.0000	1	(0.0450)	01/06/2025
000830.ZK	12/11/2024	SDB3260123413	3,600.00	1.6163	5,736.20	5,818.84	0.0000	4.5800	50.0000	0.0000	(0.7298)	(0.0808)	0.0000	1	(0.8106)	01/06/2025
000830.ZK	12/10/2024	SDB3260123413	1,500.00	1.5834	2,390.08	2,375.06	0.0000	4.5800	50.0000	0.0000	(0.3041)	(0.0330)	0.0000	1	(0.3371)	01/06/2025
000830.ZK	12/10/2024	SDB3260123413	1,300.00	1.5834	2,071.41	2,058.39	0.0000	4.5800	50.0000	0.0000	(0.2635)	(0.0286)	0.0000	1	(0.2921)	01/06/2025
000830.ZK	12/10/2024	SDB3260123413	14,900.00	1.5834	23,741.50	23,592.29	0.0000	4.5800	50.0000	0.0000	(3.0204)	(0.3277)	0.0000	1	(3.3481)	01/06/2025
000830.ZK	12/10/2024	SDB3260123413	3,100.00	1.5834	4,939.51	4,908.46	0.0000	4.5800	50.0000	0.0000	(0.6284)	(0.0682)	0.0000	1	(0.6966)	01/06/2025
000830.ZK	12/10/2024	SDB3260123413	1,200.00	1.5834	1,912.07	1,900.05	0.0000	4.5800	50.0000	0.0000	(0.2433)	(0.0264)	0.0000	1	(0.2696)	01/06/2025
000830.ZK	12/10/2024	SDB3260123413	100.00	1.5834	159.34	158.34	0.0000	4.5800	50.0000	0.0000	(0.0203)	(0.0022)	0.0000	1	(0.0225)	01/06/2025
000830.ZK	12/10/2024	SDB3260123413	600.00	1.5834	956.03	950.02	0.0000	4.5800	50.0000	0.0000	(0.1216)	(0.0132)	0.0000	1	(0.1348)	01/06/2025
000830.ZK	12/10/2024	SDB3260123413	400.00	1.5834	637.36	633.35	0.0000	4.5800	50.0000	0.0000	(0.0811)	(0.0088)	0.0000	1	(0.0899)	01/06/2025
000830.ZK	12/10/2024	SDB3260123413	6,300.00	1.5834	10,038.35	9,975.26	0.0000	4.5800	50.0000	0.0000	(1.2771)	(0.1385)	0.0000	1	(1.4156)	01/06/2025
000830.ZK	12/10/2024	SDB3260123413	1,100.00	1.5834	1,752.73	1,741.71	0.0000	4.5800	50.0000	0.0000	(0.2230)	(0.0242)	0.0000	1	(0.2472)	01/06/2025
000830.ZK	12/10/2024	SDB3260123413	1,500.00	1.5834	2,390.08	2,375.06	0.0000	4.5800	50.0000	0.0000	(0.3041)	(0.0330)	0.0000	1	(0.3371)	01/06/2025
000830.ZK	12/10/2024	SDB3260123413	300.00	1.5834	478.02	475.01	0.0000	4.5800	50.0000	0.0000	(0.0608)	(0.0066)	0.0000	1	(0.0674)	01/06/2025
000830.ZK	12/10/2024	SDB3260123413	4,700.00	1.5834	7,488.93	7,441.86	0.0000	4.5800	50.0000	0.0000	(0.9528)	(0.1034)	0.0000	1	(1.0561)	01/06/2025
000830.ZK	12/10/2024	SDB3260123413	300.00	1.5834	478.02	475.01	0.0000	4.5800	50.0000	0.0000	(0.0608)	(0.0066)	0.0000	1	(0.0674)	01/06/2025
000830.ZK	12/10/2024	SDB3260123413	1,100.00	1.5834	1,752.73	1,741.71	0.0000	4.5800	50.0000	0.0000	(0.2230)	(0.0242)	0.0000	1	(0.2472)	01/06/2025
000830.ZK	12/10/2024	SDB3260123413	100.00	1.5834	159.34	158.34	0.0000	4.5800	50.0000	0.0000	(0.0203)	(0.0022)	0.0000	1	(0.0225)	01/06/2025
000830.ZK	12/10/2024	SDB3260123413	2,600.00	1.5834	4,142.81	4,116.77	0.0000	4.5800	50.0000	0.0000	(0.5271)	(0.0572)	0.0000	1	(0.5842)	01/06/2025
000830.ZK	12/10/2024	SDB3260123413	500.00	1.5834	796.69	791.69	0.0000	4.5800	50.0000	0.0000	(0.1014)	(0.0110)	0.0000	1	(0.1124)	01/06/2025
000830.ZK	12/10/2024	SDB3260123413	1,300.00	1.5834	2,071.41	2,058.39	0.0000	4.5800	50.0000	0.0000	(0.2635)	(0.0286)	0.0000	1	(0.2921)	01/06/2025
000830.ZK	12/10/2024	SDB3260123413	15,100.00	1.5834	24,060.17	23,908.96	0.0000	4.5800	50.0000	0.0000	(3.0610)	(0.3321)	0.0000	1	(3.3931)	01/06/2025
000830.ZK	12/10/2024	SDB3260123413	2,400.00	1.5834	3,824.13	3,800.10	0.0000	4.5800	50.0000	0.0000	(0.4865)	(0.0528)	0.0000	1	(0.5393)	01/06/2025
000830.ZK	12/10/2024	SDB3260123413	7,600.00	1.5834	12,109.76	12,033.65	0.0000	4.5800	50.0000	0.0000	(1.5406)	(0.1671)	0.0000	1	(1.7078)	01/06/2025
000830.ZK	12/10/2024	SDB3260123413	12,200.00	1.5834	19,439.35	19,317.17	0.0000	4.5800	50.0000	0.0000	(2.4731)	(0.2683)	0.0000	1	(2.7414)	01/06/2025
000830.ZK	12/10/2024	SDB3260123413	12,200.00	1.5834	19,439.35	19,317.17	0.0000	4.5800	50.0000	0.0000	(2.4731)	(0.2683)	0.0000	1	(2.7414)	01/06/2025
000830.ZK	12/10/2024	SDB3260123413	6,600.00	1.5834	10,516.37	10,450.27	0.0000	4.5800	50.0000	0.0000	(1.3379)	(0.1451)	0.0000	1	(1.4831)	01/06/2025
000830.ZK	12/10/2024	SDB3260123413	8,700.00	1.5834	13,862.48	13,775.36	0.0000	4.5800	50.0000	0.0000	(1.7636)	(0.1913)	0.0000	1	(1.9549)	01/06/2025
000830.ZK	12/10/2024	SDB3260123413	7,500.00	1.5834	11,950.42	11,875.31	0.0000	4.5800	50.0000	0.0000	(1.5204)	(0.1649)	0.0000	1	(1.6853)	01/06/2025
000830.ZK	12/10/2024	SDB3260123413	200.00	1.5834	318.68	316.68	0.0000	4.5800	50.0000	0.0000	(0.0405)	(0.0044)	0.0000	1	(0.0449)	01/06/2025
000830.ZK	12/10/2024	SDB3260123413	3,600.00	1.5834	5,736.20	5,700.15	0.0000	4.5800	50.0000	0.0000	(0.7298)	(0.0792)	0.0000	1	(0.8089)	01/06/2025
000830.ZK	12/09/2024	SDB3260123413	1,500.00	1.5827	2,390.08	2,374.06	0.0000	4.5800	50.0000	0.0000	(0.3041)	(0.0330)	0.0000	1	(0.3370)	01/06/2025
000830.ZK	12/09/2024	SDB3260123413	1,300.00	1.5827	2,071.41	2,057.52	0.0000	4.5800	50.0000	0.0000	(0.2635)	(0.0286)	0.0000	1	(0.2921)	01/06/2025
000830.ZK	12/09/2024	SDB3260123413	14,900.00	1.5827	23,741.50	23,582.29	0.0000	4.5800	50.0000	0.0000	(3.0204)	(0.3275)	0.0000	1	(3.3480)	01/06/2025
000830.ZK	12/09/2024	SDB3260123413	3,100.00	1.5827	4,939.51	4,906.38	0.0000	4.5800	50.0000	0.0000	(0.6284)	(0.0681)	0.0000	1	(0.6966)	01/06/2025
000830.ZK	12/09/2024	SDB3260123413	1,200.00	1.5827	1,912.07	1,899.24	0.0000	4.5800	50.0000	0.0000	(0.2433)	(0.0264)	0.0000	1	(0.2696)	01/06/2025
000830.ZK	12/09/2024	SDB3260123413	100.00	1.5827	159.34	158.27	0.0000	4.5800	50.0000	0.0000	(0.0203)	(0.0022)	0.0000	1	(0.0225)	01/06/2025
000830.ZK	12/09/2024	SDB3260123413	600.00	1.5827	956.03	949.62	0.0000	4.5800	50.0000	0.0000	(0.1216)	(0.0132)	0.0000	1	(0.1348)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
LUXI CHEMICAL GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000830.ZK	12/09/2024	SDB3260123413	400.00	1.5827	637.36	633.08	0.0000	4.5800	50.0000	0.0000	(0.0811)	(0.0088)	0.0000	1	(0.0899)	01/06/2025
000830.ZK	12/09/2024	SDB3260123413	6,300.00	1.5827	10,038.35	9,971.04	0.0000	4.5800	50.0000	0.0000	(1.2771)	(0.1385)	0.0000	1	(1.4156)	01/06/2025
000830.ZK	12/09/2024	SDB3260123413	1,100.00	1.5827	1,752.73	1,740.97	0.0000	4.5800	50.0000	0.0000	(0.2230)	(0.0242)	0.0000	1	(0.2472)	01/06/2025
000830.ZK	12/09/2024	SDB3260123413	1,500.00	1.5827	2,390.08	2,374.06	0.0000	4.5800	50.0000	0.0000	(0.3041)	(0.0330)	0.0000	1	(0.3370)	01/06/2025
000830.ZK	12/09/2024	SDB3260123413	300.00	1.5827	478.02	474.81	0.0000	4.5800	50.0000	0.0000	(0.0608)	(0.0066)	0.0000	1	(0.0674)	01/06/2025
000830.ZK	12/09/2024	SDB3260123413	4,700.00	1.5827	7,488.93	7,438.71	0.0000	4.5800	50.0000	0.0000	(0.9528)	(0.1033)	0.0000	1	(1.0561)	01/06/2025
000830.ZK	12/09/2024	SDB3260123413	300.00	1.5827	478.02	474.81	0.0000	4.5800	50.0000	0.0000	(0.0608)	(0.0066)	0.0000	1	(0.0674)	01/06/2025
000830.ZK	12/09/2024	SDB3260123413	1,100.00	1.5827	1,752.73	1,740.97	0.0000	4.5800	50.0000	0.0000	(0.2230)	(0.0242)	0.0000	1	(0.2472)	01/06/2025
000830.ZK	12/09/2024	SDB3260123413	100.00	1.5827	159.34	158.27	0.0000	4.5800	50.0000	0.0000	(0.0203)	(0.0022)	0.0000	1	(0.0225)	01/06/2025
000830.ZK	12/09/2024	SDB3260123413	2,600.00	1.5827	4,142.81	4,115.03	0.0000	4.5800	50.0000	0.0000	(0.5271)	(0.0572)	0.0000	1	(0.5842)	01/06/2025
000830.ZK	12/09/2024	SDB3260123413	500.00	1.5827	796.69	791.35	0.0000	4.5800	50.0000	0.0000	(0.1014)	(0.0110)	0.0000	1	(0.1123)	01/06/2025
000830.ZK	12/09/2024	SDB3260123413	1,300.00	1.5827	2,071.41	2,057.52	0.0000	4.5800	50.0000	0.0000	(0.2635)	(0.0286)	0.0000	1	(0.2921)	01/06/2025
000830.ZK	12/09/2024	SDB3260123413	15,100.00	1.5827	24,060.17	23,898.83	0.0000	4.5800	50.0000	0.0000	(3.0610)	(0.3319)	0.0000	1	(3.3929)	01/06/2025
000830.ZK	12/09/2024	SDB3260123413	2,400.00	1.5827	3,824.13	3,798.49	0.0000	4.5800	50.0000	0.0000	(0.4865)	(0.0528)	0.0000	1	(0.5393)	01/06/2025
000830.ZK	12/09/2024	SDB3260123413	7,600.00	1.5827	12,109.76	12,028.55	0.0000	4.5800	50.0000	0.0000	(1.5406)	(0.1671)	0.0000	1	(1.7077)	01/06/2025
000830.ZK	12/09/2024	SDB3260123413	12,200.00	1.5827	19,439.35	19,308.99	0.0000	4.5800	50.0000	0.0000	(2.4731)	(0.2682)	0.0000	1	(2.7413)	01/06/2025
000830.ZK	12/09/2024	SDB3260123413	12,200.00	1.5827	19,439.35	19,308.99	0.0000	4.5800	50.0000	0.0000	(2.4731)	(0.2682)	0.0000	1	(2.7413)	01/06/2025
000830.ZK	12/09/2024	SDB3260123413	6,600.00	1.5827	10,516.37	10,445.85	0.0000	4.5800	50.0000	0.0000	(1.3379)	(0.1451)	0.0000	1	(1.4830)	01/06/2025
000830.ZK	12/09/2024	SDB3260123413	8,700.00	1.5827	13,862.48	13,769.52	0.0000	4.5800	50.0000	0.0000	(1.7636)	(0.1912)	0.0000	1	(1.9549)	01/06/2025
000830.ZK	12/09/2024	SDB3260123413	7,500.00	1.5827	11,950.42	11,870.28	0.0000	4.5800	50.0000	0.0000	(1.5204)	(0.1649)	0.0000	1	(1.6852)	01/06/2025
000830.ZK	12/09/2024	SDB3260123413	200.00	1.5827	318.68	316.54	0.0000	4.5800	50.0000	0.0000	(0.0405)	(0.0044)	0.0000	1	(0.0449)	01/06/2025
000830.ZK	12/09/2024	SDB3260123413	3,600.00	1.5827	5,736.20	5,697.73	0.0000	4.5800	50.0000	0.0000	(0.7298)	(0.0791)	0.0000	1	(0.8089)	01/06/2025
000830.ZK	12/06/2024	SDB3260123413	1,500.00	1.5946	2,390.08	2,391.95	0.0000	4.5800	50.0000	0.0000	(0.9122)	(0.0997)	0.0000	3	(1.0119)	01/06/2025
000830.ZK	12/06/2024	SDB3260123413	1,300.00	1.5946	2,071.41	2,073.02	0.0000	4.5800	50.0000	0.0000	(0.7906)	(0.0864)	0.0000	3	(0.8770)	01/06/2025
000830.ZK	12/06/2024	SDB3260123413	14,900.00	1.5946	23,741.50	23,759.99	0.0000	4.5800	50.0000	0.0000	(9.0613)	(0.9900)	0.0000	3	(10.0513)	01/06/2025
000830.ZK	12/06/2024	SDB3260123413	3,100.00	1.5946	4,939.51	4,943.35	0.0000	4.5800	50.0000	0.0000	(1.8852)	(0.2060)	0.0000	3	(2.0912)	01/06/2025
000830.ZK	12/06/2024	SDB3260123413	1,200.00	1.5946	1,912.07	1,913.56	0.0000	4.5800	50.0000	0.0000	(0.7298)	(0.0797)	0.0000	3	(0.8095)	01/06/2025
000830.ZK	12/06/2024	SDB3260123413	100.00	1.5946	159.34	159.46	0.0000	4.5800	50.0000	0.0000	(0.0608)	(0.0066)	0.0000	3	(0.0675)	01/06/2025
000830.ZK	12/06/2024	SDB3260123413	600.00	1.5946	956.03	956.78	0.0000	4.5800	50.0000	0.0000	(0.3649)	(0.0399)	0.0000	3	(0.4048)	01/06/2025
000830.ZK	12/06/2024	SDB3260123413	400.00	1.5946	637.36	637.85	0.0000	4.5800	50.0000	0.0000	(0.2433)	(0.0266)	0.0000	3	(0.2698)	01/06/2025
000830.ZK	12/06/2024	SDB3260123413	6,300.00	1.5946	10,038.35	10,046.17	0.0000	4.5800	50.0000	0.0000	(3.8313)	(0.4186)	0.0000	3	(4.2499)	01/06/2025
000830.ZK	12/06/2024	SDB3260123413	1,100.00	1.5946	1,752.73	1,754.09	0.0000	4.5800	50.0000	0.0000	(0.6690)	(0.0731)	0.0000	3	(0.7420)	01/06/2025
000830.ZK	12/06/2024	SDB3260123413	1,500.00	1.5946	2,390.08	2,391.95	0.0000	4.5800	50.0000	0.0000	(0.9122)	(0.0997)	0.0000	3	(1.0119)	01/06/2025
000830.ZK	12/06/2024	SDB3260123413	300.00	1.5946	478.02	478.39	0.0000	4.5800	50.0000	0.0000	(0.1824)	(0.0199)	0.0000	3	(0.2024)	01/06/2025
000830.ZK	12/06/2024	SDB3260123413	4,700.00	1.5946	7,488.93	7,494.76	0.0000	4.5800	50.0000	0.0000	(2.8583)	(0.3123)	0.0000	3	(3.1706)	01/06/2025
000830.ZK	12/06/2024	SDB3260123413	300.00	1.5946	478.02	478.39	0.0000	4.5800	50.0000	0.0000	(0.1824)	(0.0199)	0.0000	3	(0.2024)	01/06/2025
000830.ZK	12/06/2024	SDB3260123413	1,100.00	1.5946	1,752.73	1,754.09	0.0000	4.5800	50.0000	0.0000	(0.6690)	(0.0731)	0.0000	3	(0.7420)	01/06/2025
000830.ZK	12/06/2024	SDB3260123413	100.00	1.5946	159.34	159.46	0.0000	4.5800	50.0000	0.0000	(0.0608)	(0.0066)	0.0000	3	(0.0675)	01/06/2025
000830.ZK	12/06/2024	SDB3260123413	2,600.00	1.5946	4,142.81	4,146.04	0.0000	4.5800	50.0000	0.0000	(1.5812)	(0.1728)	0.0000	3	(1.7539)	01/06/2025
000830.ZK	12/06/2024	SDB3260123413	500.00	1.5946	796.69	797.32	0.0000	4.5800	50.0000	0.0000	(0.3041)	(0.0332)	0.0000	3	(0.3373)	01/06/2025
000830.ZK	12/06/2024	SDB3260123413	1,300.00	1.5946	2,071.41	2,073.02	0.0000	4.5800	50.0000	0.0000	(0.7906)	(0.0864)	0.0000	3	(0.8770)	01/06/2025
000830.ZK	12/06/2024	SDB3260123413	15,100.00	1.5946	24,060.17	24,078.91	0.0000	4.5800	50.0000	0.0000	(9.1830)	(1.0033)	0.0000	3	(10.1863)	01/06/2025
000830.ZK	12/06/2024	SDB3260123413	2,400.00	1.5946	3,824.13	3,827.11	0.0000	4.5800	50.0000	0.0000	(1.4595)	(0.1595)	0.0000	3	(1.6190)	01/06/2025
000830.ZK	12/06/2024	SDB3260123413	7,600.00	1.5946	12,109.76	12,119.19	0.0000	4.5800	50.0000	0.0000	(4.6219)	(0.5050)	0.0000	3	(5.1269)	01/06/2025
000830.ZK	12/06/2024	SDB3260123413	12,200.00	1.5946	19,439.35	19,454.49	0.0000	4.5800	50.0000	0.0000	(7.4194)	(0.8106)	0.0000	3	(8.2300)	01/06/2025
000830.ZK	12/06/2024	SDB3260123413	12,200.00	1.5946	19,439.35	19,454.49	0.0000	4.5800	50.0000	0.0000	(7.4194)	(0.8106)	0.0000	3	(8.2300)	01/06/2025
000830.ZK	12/06/2024	SDB3260123413	6,600.00	1.5946	10,516.37	10,524.56	0.0000	4.5800	50.0000	0.0000	(4.0137)	(0.4385)	0.0000	3	(4.4523)	01/06/2025
000830.ZK	12/06/2024	SDB3260123413	8,700.00	1.5946	13,862.48	13,873.28	0.0000	4.5800	50.0000	0.0000	(5.2908)	(0.5781)	0.0000	3	(5.8689)	01/06/2025
000830.ZK	12/06/2024	SDB3260123413	7,500.00	1.5946	11,950.42	11,959.73	0.0000	4.5800	50.0000	0.0000	(4.5611)	(0.4983)	0.0000	3	(5.0594)	01/06/2025
000830.ZK	12/06/2024	SDB3260123413	200.00	1.5946	318.68	318.93	0.0000	4.5800	50.0000	0.0000	(0.1216)	(0.0133)	0.0000	3	(0.1349)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
LUXI CHEMICAL GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000830.ZK	12/06/2024	SDB3260123413	3,600.00	1.5946	5,736.20	5,740.67	0.0000	4.5800	50.0000	0.0000	(2.1893)	(0.2392)	0.0000	3	(2.4285)	01/06/2025
000830.ZK	12/05/2024	SDB3260123413	1,500.00	1.6043	2,390.08	2,406.49	0.0000	4.5800	50.0000	0.0000	(0.3041)	(0.0334)	0.0000	1	(0.3375)	01/06/2025
000830.ZK	12/05/2024	SDB3260123413	1,300.00	1.6043	2,071.41	2,085.62	0.0000	4.5800	50.0000	0.0000	(0.2635)	(0.0290)	0.0000	1	(0.2925)	01/06/2025
000830.ZK	12/05/2024	SDB3260123413	14,900.00	1.6043	23,741.50	23,904.46	0.0000	4.5800	50.0000	0.0000	(3.0204)	(0.3320)	0.0000	1	(3.3525)	01/06/2025
000830.ZK	12/05/2024	SDB3260123413	3,100.00	1.6043	4,939.51	4,973.41	0.0000	4.5800	50.0000	0.0000	(0.6284)	(0.0691)	0.0000	1	(0.6975)	01/06/2025
000830.ZK	12/05/2024	SDB3260123413	1,200.00	1.6043	1,912.07	1,925.19	0.0000	4.5800	50.0000	0.0000	(0.2433)	(0.0267)	0.0000	1	(0.2700)	01/06/2025
000830.ZK	12/05/2024	SDB3260123413	100.00	1.6043	159.34	160.43	0.0000	4.5800	50.0000	0.0000	(0.0203)	(0.0022)	0.0000	1	(0.0225)	01/06/2025
000830.ZK	12/05/2024	SDB3260123413	600.00	1.6043	956.03	962.60	0.0000	4.5800	50.0000	0.0000	(0.1216)	(0.0134)	0.0000	1	(0.1350)	01/06/2025
000830.ZK	12/05/2024	SDB3260123413	400.00	1.6043	637.36	641.73	0.0000	4.5800	50.0000	0.0000	(0.0811)	(0.0089)	0.0000	1	(0.0900)	01/06/2025
000830.ZK	12/05/2024	SDB3260123413	6,300.00	1.6043	10,038.35	10,107.25	0.0000	4.5800	50.0000	0.0000	(1.2771)	(0.1404)	0.0000	1	(1.4175)	01/06/2025
000830.ZK	12/05/2024	SDB3260123413	1,100.00	1.6043	1,752.73	1,764.76	0.0000	4.5800	50.0000	0.0000	(0.2230)	(0.0245)	0.0000	1	(0.2475)	01/06/2025
000830.ZK	12/05/2024	SDB3260123413	1,500.00	1.6043	2,390.08	2,406.49	0.0000	4.5800	50.0000	0.0000	(0.3041)	(0.0334)	0.0000	1	(0.3375)	01/06/2025
000830.ZK	12/05/2024	SDB3260123413	300.00	1.6043	478.02	481.30	0.0000	4.5800	50.0000	0.0000	(0.0608)	(0.0067)	0.0000	1	(0.0675)	01/06/2025
000830.ZK	12/05/2024	SDB3260123413	4,700.00	1.6043	7,488.93	7,540.33	0.0000	4.5800	50.0000	0.0000	(0.9528)	(0.1047)	0.0000	1	(1.0575)	01/06/2025
000830.ZK	12/05/2024	SDB3260123413	300.00	1.6043	478.02	481.30	0.0000	4.5800	50.0000	0.0000	(0.0608)	(0.0067)	0.0000	1	(0.0675)	01/06/2025
000830.ZK	12/05/2024	SDB3260123413	1,100.00	1.6043	1,752.73	1,764.76	0.0000	4.5800	50.0000	0.0000	(0.2230)	(0.0245)	0.0000	1	(0.2475)	01/06/2025
000830.ZK	12/05/2024	SDB3260123413	100.00	1.6043	159.34	160.43	0.0000	4.5800	50.0000	0.0000	(0.0203)	(0.0022)	0.0000	1	(0.0225)	01/06/2025
000830.ZK	12/05/2024	SDB3260123413	2,600.00	1.6043	4,142.81	4,171.25	0.0000	4.5800	50.0000	0.0000	(0.5271)	(0.0579)	0.0000	1	(0.5850)	01/06/2025
000830.ZK	12/05/2024	SDB3260123413	500.00	1.6043	796.69	802.16	0.0000	4.5800	50.0000	0.0000	(0.1014)	(0.0111)	0.0000	1	(0.1125)	01/06/2025
000830.ZK	12/05/2024	SDB3260123413	1,300.00	1.6043	2,071.41	2,085.62	0.0000	4.5800	50.0000	0.0000	(0.2635)	(0.0290)	0.0000	1	(0.2925)	01/06/2025
000830.ZK	12/05/2024	SDB3260123413	15,100.00	1.6043	24,060.17	24,225.32	0.0000	4.5800	50.0000	0.0000	(3.0610)	(0.3365)	0.0000	1	(3.3975)	01/06/2025
000830.ZK	12/05/2024	SDB3260123413	2,400.00	1.6043	3,824.13	3,850.38	0.0000	4.5800	50.0000	0.0000	(0.4865)	(0.0535)	0.0000	1	(0.5400)	01/06/2025
000830.ZK	12/05/2024	SDB3260123413	7,600.00	1.6043	12,109.76	12,192.88	0.0000	4.5800	50.0000	0.0000	(1.5406)	(0.1693)	0.0000	1	(1.7100)	01/06/2025
000830.ZK	12/05/2024	SDB3260123413	12,200.00	1.6043	19,439.35	19,572.78	0.0000	4.5800	50.0000	0.0000	(2.4731)	(0.2718)	0.0000	1	(2.7450)	01/06/2025
000830.ZK	12/05/2024	SDB3260123413	12,200.00	1.6043	19,439.35	19,572.78	0.0000	4.5800	50.0000	0.0000	(2.4731)	(0.2718)	0.0000	1	(2.7450)	01/06/2025
000830.ZK	12/05/2024	SDB3260123413	6,600.00	1.6043	10,516.37	10,588.55	0.0000	4.5800	50.0000	0.0000	(1.3379)	(0.1471)	0.0000	1	(1.4850)	01/06/2025
000830.ZK	12/05/2024	SDB3260123413	8,700.00	1.6043	13,862.48	13,957.64	0.0000	4.5800	50.0000	0.0000	(1.7636)	(0.1939)	0.0000	1	(1.9575)	01/06/2025
000830.ZK	12/05/2024	SDB3260123413	7,500.00	1.6043	11,950.42	12,032.44	0.0000	4.5800	50.0000	0.0000	(1.5204)	(0.1671)	0.0000	1	(1.6875)	01/06/2025
000830.ZK	12/05/2024	SDB3260123413	200.00	1.6043	318.68	320.87	0.0000	4.5800	50.0000	0.0000	(0.0405)	(0.0045)	0.0000	1	(0.0450)	01/06/2025
000830.ZK	12/05/2024	SDB3260123413	3,600.00	1.6043	5,736.20	5,775.57	0.0000	4.5800	50.0000	0.0000	(0.7298)	(0.0802)	0.0000	1	(0.8100)	01/06/2025
000830.ZK	12/04/2024	SDB3260123413	1,500.00	1.5934	2,390.08	2,390.08	0.0000	4.5800	50.0000	0.0000	(0.3041)	(0.0332)	0.0000	1	(0.3373)	01/06/2025
000830.ZK	12/04/2024	SDB3260123413	1,300.00	1.5934	2,071.41	2,071.41	0.0000	4.5800	50.0000	0.0000	(0.2635)	(0.0288)	0.0000	1	(0.2923)	01/06/2025
000830.ZK	12/04/2024	SDB3260123413	14,900.00	1.5934	23,741.50	23,741.50	0.0000	4.5800	50.0000	0.0000	(3.0204)	(0.3297)	0.0000	1	(3.3502)	01/06/2025
000830.ZK	12/04/2024	SDB3260123413	3,100.00	1.5934	4,939.51	4,939.51	0.0000	4.5800	50.0000	0.0000	(0.6284)	(0.0686)	0.0000	1	(0.6970)	01/06/2025
000830.ZK	12/04/2024	SDB3260123413	1,200.00	1.5934	1,912.07	1,912.07	0.0000	4.5800	50.0000	0.0000	(0.2433)	(0.0266)	0.0000	1	(0.2698)	01/06/2025
000830.ZK	12/04/2024	SDB3260123413	100.00	1.5934	159.34	159.34	0.0000	4.5800	50.0000	0.0000	(0.0203)	(0.0022)	0.0000	1	(0.0225)	01/06/2025
000830.ZK	12/04/2024	SDB3260123413	600.00	1.5934	956.03	956.03	0.0000	4.5800	50.0000	0.0000	(0.1216)	(0.0133)	0.0000	1	(0.1349)	01/06/2025
000830.ZK	12/04/2024	SDB3260123413	400.00	1.5934	637.36	637.36	0.0000	4.5800	50.0000	0.0000	(0.0811)	(0.0089)	0.0000	1	(0.0899)	01/06/2025
000830.ZK	12/04/2024	SDB3260123413	6,300.00	1.5934	10,038.35	10,038.35	0.0000	4.5800	50.0000	0.0000	(1.2771)	(0.1394)	0.0000	1	(1.4165)	01/06/2025
000830.ZK	12/04/2024	SDB3260123413	1,100.00	1.5934	1,752.73	1,752.73	0.0000	4.5800	50.0000	0.0000	(0.2230)	(0.0243)	0.0000	1	(0.2473)	01/06/2025
000830.ZK	12/04/2024	SDB3260123413	1,500.00	1.5934	2,390.08	2,390.08	0.0000	4.5800	50.0000	0.0000	(0.3041)	(0.0332)	0.0000	1	(0.3373)	01/06/2025
000830.ZK	12/04/2024	SDB3260123413	300.00	1.5934	478.02	478.02	0.0000	4.5800	50.0000	0.0000	(0.0608)	(0.0066)	0.0000	1	(0.0675)	01/06/2025
000830.ZK	12/04/2024	SDB3260123413	4,700.00	1.5934	7,488.93	7,488.93	0.0000	4.5800	50.0000	0.0000	(0.9528)	(0.1040)	0.0000	1	(1.0568)	01/06/2025
000830.ZK	12/04/2024	SDB3260123413	300.00	1.5934	478.02	478.02	0.0000	4.5800	50.0000	0.0000	(0.0608)	(0.0066)	0.0000	1	(0.0675)	01/06/2025
000830.ZK	12/04/2024	SDB3260123413	1,100.00	1.5934	1,752.73	1,752.73	0.0000	4.5800	50.0000	0.0000	(0.2230)	(0.0243)	0.0000	1	(0.2473)	01/06/2025
000830.ZK	12/04/2024	SDB3260123413	100.00	1.5934	159.34	159.34	0.0000	4.5800	50.0000	0.0000	(0.0203)	(0.0022)	0.0000	1	(0.0225)	01/06/2025
000830.ZK	12/04/2024	SDB3260123413	2,600.00	1.5934	4,142.81	4,142.81	0.0000	4.5800	50.0000	0.0000	(0.5271)	(0.0575)	0.0000	1	(0.5846)	01/06/2025
000830.ZK	12/04/2024	SDB3260123413	500.00	1.5934	796.69	796.69	0.0000	4.5800	50.0000	0.0000	(0.1014)	(0.0111)	0.0000	1	(0.1124)	01/06/2025
000830.ZK	12/04/2024	SDB3260123413	1,300.00	1.5934	2,071.41	2,071.41	0.0000	4.5800	50.0000	0.0000	(0.2635)	(0.0288)	0.0000	1	(0.2923)	01/06/2025
000830.ZK	12/04/2024	SDB3260123413	15,100.00	1.5934	24,060.17	24,060.17	0.0000	4.5800	50.0000	0.0000	(3.0610)	(0.3342)	0.0000	1	(3.3952)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
LUXI CHEMICAL GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000830.ZK	12/04/2024	SDB3260123413	2,400.00	1.5934	3,824.13	3,824.13	0.0000	4.5800	50.0000	0.0000	(0.4865)	(0.0531)	0.0000	1	(0.5396)	01/06/2025
000830.ZK	12/04/2024	SDB3260123413	7,600.00	1.5934	12,109.76	12,109.76	0.0000	4.5800	50.0000	0.0000	(1.5406)	(0.1682)	0.0000	1	(1.7088)	01/06/2025
000830.ZK	12/04/2024	SDB3260123413	12,200.00	1.5934	19,439.35	19,439.35	0.0000	4.5800	50.0000	0.0000	(2.4731)	(0.2700)	0.0000	1	(2.7431)	01/06/2025
000830.ZK	12/04/2024	SDB3260123413	12,200.00	1.5934	19,439.35	19,439.35	0.0000	4.5800	50.0000	0.0000	(2.4731)	(0.2700)	0.0000	1	(2.7431)	01/06/2025
000830.ZK	12/04/2024	SDB3260123413	6,600.00	1.5934	10,516.37	10,516.37	0.0000	4.5800	50.0000	0.0000	(1.3379)	(0.1461)	0.0000	1	(1.4840)	01/06/2025
000830.ZK	12/04/2024	SDB3260123413	8,700.00	1.5934	13,862.48	13,862.48	0.0000	4.5800	50.0000	0.0000	(1.7636)	(0.1925)	0.0000	1	(1.9562)	01/06/2025
000830.ZK	12/04/2024	SDB3260123413	7,500.00	1.5934	11,950.42	11,950.42	0.0000	4.5800	50.0000	0.0000	(1.5204)	(0.1660)	0.0000	1	(1.6863)	01/06/2025
000830.ZK	12/04/2024	SDB3260123413	200.00	1.5934	318.68	318.68	0.0000	4.5800	50.0000	0.0000	(0.0405)	(0.0044)	0.0000	1	(0.0450)	01/06/2025
000830.ZK	12/04/2024	SDB3260123413	3,600.00	1.5934	5,736.20	5,736.20	0.0000	4.5800	50.0000	0.0000	(0.7298)	(0.0797)	0.0000	1	(0.8094)	01/06/2025
TOTAL LUXI CHEMICAL GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND											(773.6749)	(88.2020)	0.0000		(861.8769)	

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Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
LUZHOU LAOJIAO COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND																
000568.ZK	01/03/2025	SDB3264390176	200.00	17.3555	3,564.21	3,471.10	0.0000	4.3300	50.0000	0.0000	(1.2861)	(0.1446)	0.0000	3	(1.4307)	01/06/2025
000568.ZK	01/03/2025	SDB3264390176	500.00	17.3555	8,877.03	8,677.75	0.0000	4.3300	50.0000	0.0000	(3.2031)	(0.3616)	0.0000	3	(3.5647)	01/06/2025
000568.ZK	01/03/2025	SDB3264390176	600.00	17.3555	10,857.03	10,413.30	0.0000	4.3300	50.0000	0.0000	(3.9176)	(0.4339)	0.0000	3	(4.3515)	01/06/2025
000568.ZK	01/03/2025	SDB3264390176	100.00	17.3555	1,804.41	1,735.55	0.0000	4.3300	50.0000	0.0000	(0.6511)	(0.0723)	0.0000	3	(0.7234)	01/06/2025
000568.ZK	01/03/2025	SDB3264390176	400.00	17.3555	7,253.50	6,942.20	0.0000	4.3300	50.0000	0.0000	(2.6173)	(0.2893)	0.0000	3	(2.9066)	01/06/2025
000568.ZK	01/03/2025	SDB3264390176	2,000.00	17.3555	36,482.93	34,710.99	0.0000	4.3300	50.0000	0.0000	(13.1643)	(1.4463)	0.0000	3	(14.6105)	01/06/2025
000568.ZK	01/03/2025	SDB3264390176	3,400.00	17.3555	61,864.77	59,008.69	0.0000	4.3300	50.0000	0.0000	(22.3229)	(2.4587)	0.0000	3	(24.7816)	01/06/2025
000568.ZK	01/02/2025	SDB3264390176	200.00	17.7382	3,564.21	3,547.64	0.0000	4.3300	50.0000	0.0000	(0.4287)	(0.0493)	0.0000	1	(0.4780)	01/06/2025
000568.ZK	01/02/2025	SDB3264390176	500.00	17.7382	8,877.03	8,869.10	0.0000	4.3300	50.0000	0.0000	(1.0677)	(0.1232)	0.0000	1	(1.1909)	01/06/2025
000568.ZK	01/02/2025	SDB3264390176	600.00	17.7382	10,857.03	10,642.92	0.0000	4.3300	50.0000	0.0000	(1.3059)	(0.1478)	0.0000	1	(1.4537)	01/06/2025
000568.ZK	01/02/2025	SDB3264390176	100.00	17.7382	1,804.41	1,773.82	0.0000	4.3300	50.0000	0.0000	(0.2170)	(0.0246)	0.0000	1	(0.2417)	01/06/2025
000568.ZK	01/02/2025	SDB3264390176	400.00	17.7382	7,253.50	7,095.28	0.0000	4.3300	50.0000	0.0000	(0.8724)	(0.0985)	0.0000	1	(0.9710)	01/06/2025
000568.ZK	01/02/2025	SDB3264390176	2,000.00	17.7382	36,482.93	35,476.38	0.0000	4.3300	50.0000	0.0000	(4.3881)	(0.4927)	0.0000	1	(4.8808)	01/06/2025
000568.ZK	01/02/2025	SDB3264390176	3,400.00	17.7382	61,864.77	60,309.85	0.0000	4.3300	50.0000	0.0000	(7.4410)	(0.8376)	0.0000	1	(8.2786)	01/06/2025
000568.ZK	12/31/2024	SDB3264390176	200.00	17.8148	3,564.21	3,562.95	0.0000	4.3300	50.0000	0.0000	(0.8574)	(0.0990)	0.0000	2	(0.9564)	01/06/2025
000568.ZK	12/31/2024	SDB3264390176	500.00	17.8148	8,877.03	8,907.39	0.0000	4.3300	50.0000	0.0000	(2.1354)	(0.2474)	0.0000	2	(2.3828)	01/06/2025
000568.ZK	12/31/2024	SDB3264390176	600.00	17.8148	10,857.03	10,688.86	0.0000	4.3300	50.0000	0.0000	(2.6117)	(0.2969)	0.0000	2	(2.9086)	01/06/2025
000568.ZK	12/31/2024	SDB3264390176	100.00	17.8148	1,804.41	1,781.48	0.0000	4.3300	50.0000	0.0000	(0.4341)	(0.0495)	0.0000	2	(0.4835)	01/06/2025
000568.ZK	12/31/2024	SDB3264390176	400.00	17.8148	7,253.50	7,125.91	0.0000	4.3300	50.0000	0.0000	(1.7449)	(0.1979)	0.0000	2	(1.9428)	01/06/2025
000568.ZK	12/31/2024	SDB3264390176	2,000.00	17.8148	36,482.93	35,629.55	0.0000	4.3300	50.0000	0.0000	(8.7762)	(0.9897)	0.0000	2	(9.7659)	01/06/2025
000568.ZK	12/31/2024	SDB3264390176	3,400.00	17.8148	61,864.77	60,570.23	0.0000	4.3300	50.0000	0.0000	(14.8819)	(1.6825)	0.0000	2	(16.5644)	01/06/2025
000568.ZK	12/30/2024	SDB3264390176	200.00	17.7623	3,564.21	3,552.47	0.0000	4.3300	50.0000	0.0000	(0.4287)	(0.0493)	0.0000	1	(0.4780)	01/06/2025
000568.ZK	12/30/2024	SDB3264390176	500.00	17.7623	8,877.03	8,881.16	0.0000	4.3300	50.0000	0.0000	(1.0677)	(0.1233)	0.0000	1	(1.1911)	01/06/2025
000568.ZK	12/30/2024	SDB3264390176	600.00	17.7623	10,857.03	10,657.40	0.0000	4.3300	50.0000	0.0000	(1.3059)	(0.1480)	0.0000	1	(1.4539)	01/06/2025
000568.ZK	12/30/2024	SDB3264390176	100.00	17.7623	1,804.41	1,776.23	0.0000	4.3300	50.0000	0.0000	(0.2170)	(0.0247)	0.0000	1	(0.2417)	01/06/2025
000568.ZK	12/30/2024	SDB3264390176	400.00	17.7623	7,253.50	7,104.93	0.0000	4.3300	50.0000	0.0000	(0.8724)	(0.0987)	0.0000	1	(0.9711)	01/06/2025
000568.ZK	12/30/2024	SDB3264390176	2,000.00	17.7623	36,482.93	35,524.65	0.0000	4.3300	50.0000	0.0000	(4.3881)	(0.4934)	0.0000	1	(4.8815)	01/06/2025
000568.ZK	12/30/2024	SDB3264390176	3,400.00	17.7623	61,864.77	60,391.90	0.0000	4.3300	50.0000	0.0000	(7.4410)	(0.8388)	0.0000	1	(8.2797)	01/06/2025
000568.ZK	12/27/2024	SDB3264390176	200.00	17.8325	3,564.21	3,566.50	0.0000	4.3300	50.0000	0.0000	(1.2861)	(0.1486)	0.0000	3	(1.4347)	01/06/2025
000568.ZK	12/27/2024	SDB3264390176	500.00	17.8325	8,877.03	8,916.26	0.0000	4.3300	50.0000	0.0000	(3.2031)	(0.3715)	0.0000	3	(3.5746)	01/06/2025
000568.ZK	12/27/2024	SDB3264390176	600.00	17.8325	10,857.03	10,699.51	0.0000	4.3300	50.0000	0.0000	(3.9176)	(0.4458)	0.0000	3	(4.3634)	01/06/2025
000568.ZK	12/27/2024	SDB3264390176	100.00	17.8325	1,804.41	1,783.25	0.0000	4.3300	50.0000	0.0000	(0.6511)	(0.0743)	0.0000	3	(0.7254)	01/06/2025
000568.ZK	12/27/2024	SDB3264390176	400.00	17.8325	7,253.50	7,133.00	0.0000	4.3300	50.0000	0.0000	(2.6173)	(0.2972)	0.0000	3	(2.9145)	01/06/2025
000568.ZK	12/27/2024	SDB3264390176	2,000.00	17.8325	36,482.93	35,665.02	0.0000	4.3300	50.0000	0.0000	(13.1643)	(1.4860)	0.0000	3	(14.6503)	01/06/2025
000568.ZK	12/27/2024	SDB3264390176	3,400.00	17.8325	61,864.77	60,630.54	0.0000	4.3300	50.0000	0.0000	(22.3229)	(2.5263)	0.0000	3	(24.8491)	01/06/2025
000568.ZK	12/27/2024	SDB3264390176	1,800.00	17.8325	32,751.94	32,098.52	0.0000	4.3300	50.0000	0.0000	(11.8180)	(1.3374)	0.0000	3	(13.1554)	01/06/2025
000568.ZK	12/26/2024	SDB3264390176	600.00	17.7700	10,857.03	10,662.02	0.0000	4.3300	50.0000	0.0000	(1.3059)	(0.1481)	0.0000	1	(1.4539)	01/06/2025
000568.ZK	12/26/2024	SDB3264390176	100.00	17.7700	1,804.41	1,777.00	0.0000	4.3300	50.0000	0.0000	(0.2170)	(0.0247)	0.0000	1	(0.2417)	01/06/2025
000568.ZK	12/26/2024	SDB3264390176	400.00	17.7700	7,253.50	7,108.01	0.0000	4.3300	50.0000	0.0000	(0.8724)	(0.0987)	0.0000	1	(0.9712)	01/06/2025
000568.ZK	12/26/2024	SDB3264390176	2,000.00	17.7700	36,482.93	35,540.06	0.0000	4.3300	50.0000	0.0000	(4.3881)	(0.4936)	0.0000	1	(4.8817)	01/06/2025
000568.ZK	12/26/2024	SDB3264390176	3,400.00	17.7700	61,864.77	60,418.10	0.0000	4.3300	50.0000	0.0000	(7.4410)	(0.8391)	0.0000	1	(8.2801)	01/06/2025
000568.ZK	12/26/2024	SDB3264390176	1,800.00	17.7700	32,751.94	31,986.05	0.0000	4.3300	50.0000	0.0000	(9.9393)	(0.4443)	0.0000	1	(4.3836)	01/06/2025
000568.ZK	12/24/2024	SDB3264390176	600.00	17.7700	10,857.03	10,662.02	0.0000	4.3300	50.0000	0.0000	(2.6117)	(0.2962)	0.0000	2	(2.9079)	01/06/2025
000568.ZK	12/24/2024	SDB3264390176	100.00	17.7700	1,804.41	1,777.00	0.0000	4.3300	50.0000	0.0000	(0.4341)	(0.0494)	0.0000	2	(0.4834)	01/06/2025
000568.ZK	12/24/2024	SDB3264390176	400.00	17.7700	7,253.50	7,108.01	0.0000	4.3300	50.0000	0.0000	(1.7449)	(0.1974)	0.0000	2	(1.9423)	01/06/2025
000568.ZK	12/24/2024	SDB3264390176	2,000.00	17.7700	36,482.93	35,540.06	0.0000	4.3300	50.0000	0.0000	(8.7762)	(0.9872)	0.0000	2	(9.7634)	01/06/2025
000568.ZK	12/24/2024	SDB3264390176	3,400.00	17.7700	61,864.77	60,418.10	0.0000	4.3300	50.0000	0.0000	(14.8819)	(1.6783)	0.0000	2	(16.5602)	01/06/2025
000568.ZK	12/24/2024	SDB3264390176	1,800.00	17.7700	32,751.94	31,986.05	0.0000	4.3300	50.0000	0.0000	(7.8787)	(0.8885)	0.0000	2	(8.7672)	01/06/2025
000568.ZK	12/23/2024	SDB3264390176	600.00	18.0374	10,857.03	10,822.45	0.0000	4.3300	50.0000	0.0000	(1.3059)	(0.1503)	0.0000	1	(1.4562)	01/06/2025
000568.ZK	12/23/2024	SDB3264390176	100.00	18.0374	1,804.41	1,803.74	0.0000	4.3300	50.0000	0.0000	(0.2170)	(0.0251)	0.0000	1	(0.2421)	01/06/2025

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066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
LUZHOU LAOJIAO COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
000568.ZK	12/23/2024	SDB3264390176	400.00	18.0374	7,253.50	7,214.97	0.0000	4.3300	50.0000	0.0000	(0.8724)	(0.1002)	0.0000	1	(0.9726)	01/06/2025
000568.ZK	12/23/2024	SDB3264390176	2,000.00	18.0374	36,482.93	36,074.84	0.0000	4.3300	50.0000	0.0000	(4.3881)	(0.5010)	0.0000	1	(4.8891)	01/06/2025
000568.ZK	12/23/2024	SDB3264390176	3,400.00	18.0374	61,864.77	61,327.22	0.0000	4.3300	50.0000	0.0000	(7.4410)	(0.8518)	0.0000	1	(8.2927)	01/06/2025
000568.ZK	12/23/2024	SDB3264390176	1,800.00	18.0374	32,751.94	32,467.35	0.0000	4.3300	50.0000	0.0000	(3.9393)	(0.4509)	0.0000	1	(4.3903)	01/06/2025
000568.ZK	12/20/2024	SDB3264390176	2,000.00	18.2415	36,482.93	36,482.93	0.0000	4.3300	50.0000	0.0000	(13.1643)	(1.5201)	0.0000	3	(14.6844)	01/06/2025
000568.ZK	12/20/2024	SDB3264390176	3,400.00	18.1955	61,864.77	61,864.77	0.0000	4.3300	50.0000	0.0000	(22.3229)	(2.5777)	0.0000	3	(24.9006)	01/06/2025
000568.ZK	12/20/2024	SDB3264390176	1,800.00	18.1955	32,751.94	32,751.94	0.0000	4.3300	50.0000	0.0000	(11.8180)	(1.3647)	0.0000	3	(13.1827)	01/06/2025
TOTAL LUZHOU LAOJIAO COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND											(288.9857)	(32.6941)	0.0000		(321.6798)	

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
MAXVISION TECHNOLOGY CORP. CMN CLASS A SERIES NORTHBOUND																
002990.ZK	01/03/2025	SDB3264921678	100.00	3.3380	333.80	333.80	0.0000	4.3300	50.0000	0.0000	(0.1204)	(0.0139)	0.0000	3	(0.1344)	01/06/2025
002990.ZK	01/03/2025	SDB3264921678	1,700.00	3.3305	5,661.78	5,661.78	0.0000	4.3300	50.0000	0.0000	(2.0430)	(0.2359)	0.0000	3	(2.2789)	01/06/2025
TOTAL MAXVISION TECHNOLOGY CORP. CMN CLASS A SERIES NORTHBOUND												(2.1634)	(0.2498)	0.0000	(2.4132)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6



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066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
MINMETALS CAPITAL CO LTD CMN CLASS A SERIES NORTHBOUND																
600390.SH	01/03/2025	SDB3260123331	29,400.00	0.9262	27,021.16	27,230.04	0.0000	4.3300	50.0000	0.0000	(9.7501)	(1.1346)	0.0000	3	(10.8847)	01/06/2025
600390.SH	01/03/2025	SDB3260123331	3,800.00	0.9262	3,488.30	3,519.53	0.0000	4.3300	50.0000	0.0000	(1.2587)	(0.1466)	0.0000	3	(1.4053)	01/06/2025
600390.SH	01/03/2025	SDB3260123331	36,500.00	0.9262	33,845.43	33,806.01	0.0000	4.3300	50.0000	0.0000	(12.2126)	(1.4086)	0.0000	3	(13.6211)	01/06/2025
600390.SH	01/03/2025	SDB3260123331	2,200.00	0.9262	2,040.98	2,037.62	0.0000	4.3300	50.0000	0.0000	(0.7365)	(0.0849)	0.0000	3	(0.8214)	01/06/2025
600390.SH	01/03/2025	SDB3260123331	19,500.00	0.9262	18,187.10	18,060.74	0.0000	4.3300	50.0000	0.0000	(6.5625)	(0.7525)	0.0000	3	(7.3150)	01/06/2025
600390.SH	01/03/2025	SDB3260123331	2,400.00	0.9262	2,236.91	2,222.86	0.0000	4.3300	50.0000	0.0000	(0.8072)	(0.0926)	0.0000	3	(0.8998)	01/06/2025
600390.SH	01/03/2025	SDB3260123331	700.00	0.9262	662.88	648.33	0.0000	4.3300	50.0000	0.0000	(0.2392)	(0.0270)	0.0000	3	(0.2662)	01/06/2025
600390.SH	01/03/2025	SDB3260123331	200.00	0.9262	189.83	185.24	0.0000	4.3300	50.0000	0.0000	(0.0685)	(0.0077)	0.0000	3	(0.0762)	01/06/2025
600390.SH	01/03/2025	SDB3260123331	900.00	0.9262	883.94	833.57	0.0000	4.3300	50.0000	0.0000	(0.3190)	(0.0347)	0.0000	3	(0.3537)	01/06/2025
600390.SH	01/03/2025	SDB3260123331	3,400.00	0.9262	3,340.46	3,149.05	0.0000	4.3300	50.0000	0.0000	(1.2053)	(0.1312)	0.0000	3	(1.3366)	01/06/2025
600390.SH	01/03/2025	SDB3260123331	1,600.00	0.9262	1,536.81	1,481.91	0.0000	4.3300	50.0000	0.0000	(0.5545)	(0.0617)	0.0000	3	(0.6163)	01/06/2025
600390.SH	01/03/2025	SDB3260123331	11,900.00	0.9262	11,399.84	11,021.68	0.0000	4.3300	50.0000	0.0000	(4.1134)	(0.4592)	0.0000	3	(4.5727)	01/06/2025
600390.SH	01/03/2025	SDB3260123331	100.00	0.9262	104.64	92.62	0.0000	4.3300	50.0000	0.0000	(0.0378)	(0.0039)	0.0000	3	(0.0416)	01/06/2025
600390.SH	01/03/2025	SDB3260123331	500.00	0.9262	506.46	463.10	0.0000	4.3300	50.0000	0.0000	(0.1827)	(0.0193)	0.0000	3	(0.2020)	01/06/2025
600390.SH	01/03/2025	SDB3260123331	12,100.00	0.9262	12,022.83	11,206.92	0.0000	4.3300	50.0000	0.0000	(4.3382)	(0.4670)	0.0000	3	(4.8052)	01/06/2025
600390.SH	01/03/2025	SDB3260123331	14,800.00	0.9262	14,705.61	13,707.64	0.0000	4.3300	50.0000	0.0000	(5.3063)	(0.5712)	0.0000	3	(5.8774)	01/06/2025
600390.SH	01/03/2025	SDB3260123331	30,300.00	0.9262	30,106.75	28,063.62	0.0000	4.3300	50.0000	0.0000	(10.8635)	(1.1693)	0.0000	3	(12.0328)	01/06/2025
600390.SH	01/03/2025	SDB3260123331	51,500.00	0.9262	51,171.53	47,698.89	0.0000	4.3300	50.0000	0.0000	(18.4644)	(1.9875)	0.0000	3	(20.4518)	01/06/2025
600390.SH	01/03/2025	SDB3260123331	5,300.00	0.9262	5,266.20	4,908.82	0.0000	4.3300	50.0000	0.0000	(1.9002)	(0.2045)	0.0000	3	(2.1048)	01/06/2025
600390.SH	01/03/2025	SDB3260123331	27,500.00	0.9262	27,324.60	25,470.28	0.0000	4.3300	50.0000	0.0000	(9.8596)	(1.0613)	0.0000	3	(10.9209)	01/06/2025
600390.SH	01/03/2025	SDB3260123331	2,600.00	0.9262	2,583.42	2,408.10	0.0000	4.3300	50.0000	0.0000	(0.9322)	(0.1003)	0.0000	3	(1.0325)	01/06/2025
600390.SH	01/03/2025	SDB3260123331	4,800.00	0.9262	4,769.39	4,445.72	0.0000	4.3300	50.0000	0.0000	(1.7210)	(0.1852)	0.0000	3	(1.9062)	01/06/2025
600390.SH	01/03/2025	SDB3260123331	5,800.00	0.9262	5,763.01	5,371.91	0.0000	4.3300	50.0000	0.0000	(2.0795)	(0.2238)	0.0000	3	(2.3033)	01/06/2025
600390.SH	01/03/2025	SDB3260123331	400.00	0.9262	397.45	370.48	0.0000	4.3300	50.0000	0.0000	(0.1434)	(0.0154)	0.0000	3	(0.1588)	01/06/2025
600390.SH	01/03/2025	SDB3260123331	100.00	0.9262	99.36	92.62	0.0000	4.3300	50.0000	0.0000	(0.0359)	(0.0039)	0.0000	3	(0.0397)	01/06/2025
600390.SH	01/03/2025	SDB3260123331	1,900.00	0.9262	1,887.88	1,759.76	0.0000	4.3300	50.0000	0.0000	(0.6812)	(0.0733)	0.0000	3	(0.7545)	01/06/2025
600390.SH	01/03/2025	SDB3260123331	300.00	0.9262	298.09	277.86	0.0000	4.3300	50.0000	0.0000	(0.1076)	(0.0116)	0.0000	3	(0.1191)	01/06/2025
600390.SH	01/03/2025	SDB3260123331	11,300.00	0.9262	11,227.93	10,465.97	0.0000	4.3300	50.0000	0.0000	(4.0514)	(0.4361)	0.0000	3	(4.4875)	01/06/2025
600390.SH	01/03/2025	SDB3260123331	13,200.00	0.9262	13,115.81	12,225.73	0.0000	4.3300	50.0000	0.0000	(4.7326)	(0.5094)	0.0000	3	(5.2420)	01/06/2025
600390.SH	01/03/2025	SDB3260123331	7,700.00	0.9262	7,650.89	7,131.68	0.0000	4.3300	50.0000	0.0000	(2.7607)	(0.2972)	0.0000	3	(3.0578)	01/06/2025
600390.SH	01/03/2025	SDB3260123331	33,900.00	0.9262	33,683.79	31,397.91	0.0000	4.3300	50.0000	0.0000	(12.1542)	(1.3082)	0.0000	3	(13.4625)	01/06/2025
600390.SH	01/03/2025	SDB3260123331	6,500.00	0.9262	6,458.54	6,020.25	0.0000	4.3300	50.0000	0.0000	(2.3305)	(0.2508)	0.0000	3	(2.5813)	01/06/2025
600390.SH	01/03/2025	SDB3260123331	100.00	0.9262	99.36	92.62	0.0000	4.3300	50.0000	0.0000	(0.0359)	(0.0039)	0.0000	3	(0.0397)	01/06/2025
600390.SH	01/03/2025	SDB3260123331	19,000.00	0.9262	18,878.82	17,597.65	0.0000	4.3300	50.0000	0.0000	(6.8121)	(0.7332)	0.0000	3	(7.5453)	01/06/2025
600390.SH	01/03/2025	SDB3260123331	5,400.00	0.9262	5,365.56	5,001.44	0.0000	4.3300	50.0000	0.0000	(1.9361)	(0.2084)	0.0000	3	(2.1445)	01/06/2025
600390.SH	01/03/2025	SDB3260123331	7,900.00	0.9262	7,849.61	7,316.92	0.0000	4.3300	50.0000	0.0000	(2.8324)	(0.3049)	0.0000	3	(3.1373)	01/06/2025
600390.SH	01/03/2025	SDB3260123331	900.00	0.9262	894.26	833.57	0.0000	4.3300	50.0000	0.0000	(0.3227)	(0.0347)	0.0000	3	(0.3574)	01/06/2025
600390.SH	01/03/2025	SDB3260123331	20,900.00	0.9262	20,766.70	19,357.41	0.0000	4.3300	50.0000	0.0000	(7.4933)	(0.8066)	0.0000	3	(8.2999)	01/06/2025
600390.SH	01/03/2025	SDB3260123331	18,100.00	0.9262	17,984.56	16,764.08	0.0000	4.3300	50.0000	0.0000	(6.4894)	(0.6985)	0.0000	3	(7.1879)	01/06/2025
600390.SH	01/03/2025	SDB3260123331	14,000.00	0.9262	13,910.71	12,966.69	0.0000	4.3300	50.0000	0.0000	(5.0194)	(0.5403)	0.0000	3	(5.5597)	01/06/2025
600390.SH	01/03/2025	SDB3260123331	17,700.00	0.9262	17,587.11	16,393.60	0.0000	4.3300	50.0000	0.0000	(6.3460)	(0.6831)	0.0000	3	(7.0291)	01/06/2025
600390.SH	01/03/2025	SDB3260123331	7,900.00	0.9262	7,849.61	7,316.92	0.0000	4.3300	50.0000	0.0000	(2.8324)	(0.3049)	0.0000	3	(3.1373)	01/06/2025
600390.SH	01/03/2025	SDB3260123331	18,900.00	0.9262	18,779.46	17,505.03	0.0000	4.3300	50.0000	0.0000	(6.7763)	(0.7294)	0.0000	3	(7.5056)	01/06/2025
600390.SH	01/03/2025	SDB3260123331	43,700.00	0.9262	43,421.28	40,474.59	0.0000	4.3300	50.0000	0.0000	(15.6678)	(1.6864)	0.0000	3	(17.3543)	01/06/2025
600390.SH	01/03/2025	SDB3260123331	400.00	0.9262	397.45	370.48	0.0000	4.3300	50.0000	0.0000	(0.1434)	(0.0154)	0.0000	3	(0.1588)	01/06/2025
600390.SH	01/03/2025	SDB3260123331	9,700.00	0.9262	9,638.13	8,984.06	0.0000	4.3300	50.0000	0.0000	(3.4778)	(0.3743)	0.0000	3	(3.8521)	01/06/2025
600390.SH	01/03/2025	SDB3260123331	200.00	0.9262	198.72	185.24	0.0000	4.3300	50.0000	0.0000	(0.0717)	(0.0077)	0.0000	3	(0.0794)	01/06/2025
600390.SH	01/03/2025	SDB3260123331	2,800.00	0.9262	2,782.14	2,593.34	0.0000	4.3300	50.0000	0.0000	(1.0039)	(0.1081)	0.0000	3	(1.1119)	01/06/2025
600390.SH	01/03/2025	SDB3260123331	5,100.00	0.9262	5,067.47	4,723.58	0.0000	4.3300	50.0000	0.0000	(0.1868)	(0.1968)	0.0000	3	(2.0253)	01/06/2025
600390.SH	01/03/2025	SDB3260123331	2,900.00	0.9262	2,881.50	2,685.96	0.0000	4.3300	50.0000	0.0000	(1.0397)	(0.1119)	0.0000	3	(1.1517)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6



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066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
MINMETALS CAPITAL CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600390.SH	01/03/2025	SDB3260123331	900.00	0.9262	894.26	833.57	0.0000	4.3300	50.0000	0.0000	(0.3227)	(0.0347)	0.0000	3	(0.3574)	01/06/2025
600390.SH	01/03/2025	SDB3260123331	48,900.00	0.9262	48,588.12	45,290.79	0.0000	4.3300	50.0000	0.0000	(17.5322)	(1.8871)	0.0000	3	(19.4193)	01/06/2025
600390.SH	01/03/2025	SDB3260123331	12,000.00	0.9262	11,923.46	11,114.30	0.0000	4.3300	50.0000	0.0000	(4.3024)	(0.4631)	0.0000	3	(4.7655)	01/06/2025
600390.SH	01/03/2025	SDB3260123331	2,800.00	0.9262	2,782.14	2,593.34	0.0000	4.3300	50.0000	0.0000	(1.0039)	(0.1081)	0.0000	3	(1.1119)	01/06/2025
600390.SH	01/03/2025	SDB3260123331	100.00	0.9262	99.36	92.62	0.0000	4.3300	50.0000	0.0000	(0.0359)	(0.0039)	0.0000	3	(0.0397)	01/06/2025
600390.SH	01/03/2025	SDB3260123331	1,300.00	0.9262	1,291.71	1,204.05	0.0000	4.3300	50.0000	0.0000	(0.4661)	(0.0502)	0.0000	3	(0.5163)	01/06/2025
600390.SH	01/03/2025	SDB3260123331	8,000.00	0.9262	7,948.98	7,409.54	0.0000	4.3300	50.0000	0.0000	(2.8683)	(0.3087)	0.0000	3	(3.1770)	01/06/2025
600390.SH	01/03/2025	SDB3260123331	30,300.00	0.9262	30,106.75	28,063.62	0.0000	4.3300	50.0000	0.0000	(10.8635)	(1.1693)	0.0000	3	(12.0328)	01/06/2025
600390.SH	01/03/2025	SDB3260123331	100.00	0.9262	99.36	92.62	0.0000	4.3300	50.0000	0.0000	(0.0359)	(0.0039)	0.0000	3	(0.0397)	01/06/2025
600390.SH	01/03/2025	SDB3260123331	6,400.00	0.9262	6,359.18	5,927.63	0.0000	4.3300	50.0000	0.0000	(2.2946)	(0.2470)	0.0000	3	(2.5416)	01/06/2025
600390.SH	01/03/2025	SDB3260123331	10,300.00	0.9262	10,234.31	9,539.78	0.0000	4.3300	50.0000	0.0000	(3.6929)	(0.3975)	0.0000	3	(4.0904)	01/06/2025
600390.SH	01/02/2025	SDB3260123331	36,500.00	0.9229	33,845.43	33,684.10	0.0000	4.3300	50.0000	0.0000	(4.0709)	(0.4678)	0.0000	1	(4.5387)	01/06/2025
600390.SH	01/02/2025	SDB3260123331	2,200.00	0.9229	2,040.98	2,030.27	0.0000	4.3300	50.0000	0.0000	(0.2455)	(0.0282)	0.0000	1	(0.2737)	01/06/2025
600390.SH	01/02/2025	SDB3260123331	19,500.00	0.9229	18,187.10	17,995.61	0.0000	4.3300	50.0000	0.0000	(2.1875)	(0.2499)	0.0000	1	(2.4374)	01/06/2025
600390.SH	01/02/2025	SDB3260123331	2,400.00	0.9229	2,236.91	2,214.84	0.0000	4.3300	50.0000	0.0000	(0.2691)	(0.0308)	0.0000	1	(0.2998)	01/06/2025
600390.SH	01/02/2025	SDB3260123331	700.00	0.9229	662.88	646.00	0.0000	4.3300	50.0000	0.0000	(0.0797)	(0.0090)	0.0000	1	(0.0887)	01/06/2025
600390.SH	01/02/2025	SDB3260123331	200.00	0.9229	189.83	184.57	0.0000	4.3300	50.0000	0.0000	(0.0228)	(0.0026)	0.0000	1	(0.0254)	01/06/2025
600390.SH	01/02/2025	SDB3260123331	900.00	0.9229	883.94	830.57	0.0000	4.3300	50.0000	0.0000	(0.0115)	(0.0015)	0.0000	1	(0.0179)	01/06/2025
600390.SH	01/02/2025	SDB3260123331	3,400.00	0.9229	3,340.46	3,137.70	0.0000	4.3300	50.0000	0.0000	(0.4018)	(0.0436)	0.0000	1	(0.4454)	01/06/2025
600390.SH	01/02/2025	SDB3260123331	1,600.00	0.9229	1,536.81	1,476.56	0.0000	4.3300	50.0000	0.0000	(0.1848)	(0.0205)	0.0000	1	(0.2054)	01/06/2025
600390.SH	01/02/2025	SDB3260123331	11,900.00	0.9229	11,399.84	10,981.94	0.0000	4.3300	50.0000	0.0000	(1.3711)	(0.1525)	0.0000	1	(1.5237)	01/06/2025
600390.SH	01/02/2025	SDB3260123331	100.00	0.9229	104.64	92.29	0.0000	4.3300	50.0000	0.0000	(0.0126)	(0.0013)	0.0000	1	(0.0139)	01/06/2025
600390.SH	01/02/2025	SDB3260123331	500.00	0.9229	506.46	461.43	0.0000	4.3300	50.0000	0.0000	(0.0609)	(0.0064)	0.0000	1	(0.0673)	01/06/2025
600390.SH	01/02/2025	SDB3260123331	12,100.00	0.9229	12,022.83	11,166.51	0.0000	4.3300	50.0000	0.0000	(1.4461)	(0.1551)	0.0000	1	(1.6012)	01/06/2025
600390.SH	01/02/2025	SDB3260123331	14,800.00	0.9229	14,705.61	13,658.21	0.0000	4.3300	50.0000	0.0000	(1.7688)	(0.1897)	0.0000	1	(1.9585)	01/06/2025
600390.SH	01/02/2025	SDB3260123331	30,300.00	0.9229	30,106.75	27,962.42	0.0000	4.3300	50.0000	0.0000	(3.6212)	(0.3884)	0.0000	1	(4.0095)	01/06/2025
600390.SH	01/02/2025	SDB3260123331	51,500.00	0.9229	51,171.53	47,526.88	0.0000	4.3300	50.0000	0.0000	(6.1548)	(0.6601)	0.0000	1	(6.8149)	01/06/2025
600390.SH	01/02/2025	SDB3260123331	5,300.00	0.9229	5,266.20	4,891.12	0.0000	4.3300	50.0000	0.0000	(0.6334)	(0.0679)	0.0000	1	(0.7013)	01/06/2025
600390.SH	01/02/2025	SDB3260123331	27,500.00	0.9229	27,324.60	25,378.43	0.0000	4.3300	50.0000	0.0000	(3.2865)	(0.3525)	0.0000	1	(3.6390)	01/06/2025
600390.SH	01/02/2025	SDB3260123331	2,600.00	0.9229	2,583.42	2,399.42	0.0000	4.3300	50.0000	0.0000	(0.3107)	(0.0333)	0.0000	1	(0.3441)	01/06/2025
600390.SH	01/02/2025	SDB3260123331	4,800.00	0.9229	4,769.39	4,429.69	0.0000	4.3300	50.0000	0.0000	(0.5737)	(0.0615)	0.0000	1	(0.6352)	01/06/2025
600390.SH	01/02/2025	SDB3260123331	5,800.00	0.9229	5,763.01	5,352.54	0.0000	4.3300	50.0000	0.0000	(0.6932)	(0.0743)	0.0000	1	(0.7675)	01/06/2025
600390.SH	01/02/2025	SDB3260123331	400.00	0.9229	397.45	369.14	0.0000	4.3300	50.0000	0.0000	(0.0478)	(0.0051)	0.0000	1	(0.0529)	01/06/2025
600390.SH	01/02/2025	SDB3260123331	100.00	0.9229	99.36	92.29	0.0000	4.3300	50.0000	0.0000	(0.0120)	(0.0013)	0.0000	1	(0.0132)	01/06/2025
600390.SH	01/02/2025	SDB3260123331	1,900.00	0.9229	1,887.88	1,753.42	0.0000	4.3300	50.0000	0.0000	(0.2271)	(0.0244)	0.0000	1	(0.2514)	01/06/2025
600390.SH	01/02/2025	SDB3260123331	300.00	0.9229	298.09	276.86	0.0000	4.3300	50.0000	0.0000	(0.0359)	(0.0038)	0.0000	1	(0.0397)	01/06/2025
600390.SH	01/02/2025	SDB3260123331	11,300.00	0.9229	11,227.93	10,428.23	0.0000	4.3300	50.0000	0.0000	(1.3505)	(0.1448)	0.0000	1	(1.4953)	01/06/2025
600390.SH	01/02/2025	SDB3260123331	13,200.00	0.9229	13,115.81	12,181.65	0.0000	4.3300	50.0000	0.0000	(1.5775)	(0.1692)	0.0000	1	(1.7467)	01/06/2025
600390.SH	01/02/2025	SDB3260123331	7,700.00	0.9229	7,650.89	7,105.96	0.0000	4.3300	50.0000	0.0000	(0.9202)	(0.0987)	0.0000	1	(1.0189)	01/06/2025
600390.SH	01/02/2025	SDB3260123331	33,900.00	0.9229	33,683.79	31,284.68	0.0000	4.3300	50.0000	0.0000	(4.0514)	(0.4345)	0.0000	1	(4.4859)	01/06/2025
600390.SH	01/02/2025	SDB3260123331	6,500.00	0.9229	6,458.54	5,998.54	0.0000	4.3300	50.0000	0.0000	(0.7768)	(0.0833)	0.0000	1	(0.8601)	01/06/2025
600390.SH	01/02/2025	SDB3260123331	100.00	0.9229	99.36	92.29	0.0000	4.3300	50.0000	0.0000	(0.0120)	(0.0013)	0.0000	1	(0.0132)	01/06/2025
600390.SH	01/02/2025	SDB3260123331	19,000.00	0.9229	18,878.82	17,534.19	0.0000	4.3300	50.0000	0.0000	(2.2707)	(0.2435)	0.0000	1	(2.5142)	01/06/2025
600390.SH	01/02/2025	SDB3260123331	5,400.00	0.9229	5,365.56	4,983.40	0.0000	4.3300	50.0000	0.0000	(0.6454)	(0.0692)	0.0000	1	(0.7146)	01/06/2025
600390.SH	01/02/2025	SDB3260123331	7,900.00	0.9229	7,849.61	7,290.53	0.0000	4.3300	50.0000	0.0000	(0.9441)	(0.1013)	0.0000	1	(1.0454)	01/06/2025
600390.SH	01/02/2025	SDB3260123331	900.00	0.9229	894.26	830.57	0.0000	4.3300	50.0000	0.0000	(0.0115)	(0.0015)	0.0000	1	(0.0191)	01/06/2025
600390.SH	01/02/2025	SDB3260123331	20,900.00	0.9229	20,766.70	19,287.61	0.0000	4.3300	50.0000	0.0000	(2.4978)	(0.2679)	0.0000	1	(2.7657)	01/06/2025
600390.SH	01/02/2025	SDB3260123331	18,100.00	0.9229	17,984.56	16,703.62	0.0000	4.3300	50.0000	0.0000	(2.1631)	(0.2320)	0.0000	1	(2.3951)	01/06/2025
600390.SH	01/02/2025	SDB3260123331	14,000.00	0.9229	13,910.71	12,919.93	0.0000	4.3300	50.0000	0.0000	(1.6731)	(0.1794)	0.0000	1	(1.8526)	01/06/2025
600390.SH	01/02/2025	SDB3260123331	17,700.00	0.9229	17,587.11	16,334.48	0.0000	4.3300	50.0000	0.0000	(2.1153)	(0.2269)	0.0000	1	(2.3422)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6



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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
MINMETALS CAPITAL CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600390.SH	01/02/2025	SDB3260123331	7,900.00	0.9229	7,849.61	7,290.53	0.0000	4.3300	50.0000	0.0000	(0.9441)	(0.1013)	0.0000	1	(1.0454)	01/06/2025
600390.SH	01/02/2025	SDB3260123331	18,900.00	0.9229	18,779.46	17,441.90	0.0000	4.3300	50.0000	0.0000	(2.2588)	(0.2422)	0.0000	1	(2.5010)	01/06/2025
600390.SH	01/02/2025	SDB3260123331	43,700.00	0.9229	43,421.28	40,328.63	0.0000	4.3300	50.0000	0.0000	(5.2226)	(0.5601)	0.0000	1	(5.7827)	01/06/2025
600390.SH	01/02/2025	SDB3260123331	400.00	0.9229	397.45	369.14	0.0000	4.3300	50.0000	0.0000	(0.0478)	(0.0051)	0.0000	1	(0.0529)	01/06/2025
600390.SH	01/02/2025	SDB3260123331	9,700.00	0.9229	9,638.13	8,951.66	0.0000	4.3300	50.0000	0.0000	(1.1593)	(0.1243)	0.0000	1	(1.2836)	01/06/2025
600390.SH	01/02/2025	SDB3260123331	200.00	0.9229	198.72	184.57	0.0000	4.3300	50.0000	0.0000	(0.0239)	(0.0026)	0.0000	1	(0.0265)	01/06/2025
600390.SH	01/02/2025	SDB3260123331	2,800.00	0.9229	2,782.14	2,583.99	0.0000	4.3300	50.0000	0.0000	(0.3346)	(0.0359)	0.0000	1	(0.3705)	01/06/2025
600390.SH	01/02/2025	SDB3260123331	5,100.00	0.9229	5,067.47	4,706.55	0.0000	4.3300	50.0000	0.0000	(0.6095)	(0.0654)	0.0000	1	(0.6749)	01/06/2025
600390.SH	01/02/2025	SDB3260123331	2,900.00	0.9229	2,881.50	2,676.27	0.0000	4.3300	50.0000	0.0000	(0.3466)	(0.0372)	0.0000	1	(0.3838)	01/06/2025
600390.SH	01/02/2025	SDB3260123331	900.00	0.9229	894.26	830.57	0.0000	4.3300	50.0000	0.0000	(0.1076)	(0.0115)	0.0000	1	(0.1191)	01/06/2025
600390.SH	01/02/2025	SDB3260123331	48,900.00	0.9229	48,588.12	45,127.46	0.0000	4.3300	50.0000	0.0000	(5.8441)	(0.6268)	0.0000	1	(6.4708)	01/06/2025
600390.SH	01/02/2025	SDB3260123331	12,000.00	0.9229	11,923.46	11,074.22	0.0000	4.3300	50.0000	0.0000	(1.4341)	(0.1538)	0.0000	1	(1.5879)	01/06/2025
600390.SH	01/02/2025	SDB3260123331	2,800.00	0.9229	2,782.14	2,583.99	0.0000	4.3300	50.0000	0.0000	(0.3346)	(0.0359)	0.0000	1	(0.3705)	01/06/2025
600390.SH	01/02/2025	SDB3260123331	100.00	0.9229	99.36	92.29	0.0000	4.3300	50.0000	0.0000	(0.0120)	(0.0013)	0.0000	1	(0.0132)	01/06/2025
600390.SH	01/02/2025	SDB3260123331	1,300.00	0.9229	1,291.71	1,199.71	0.0000	4.3300	50.0000	0.0000	(0.1554)	(0.0167)	0.0000	1	(0.1720)	01/06/2025
600390.SH	01/02/2025	SDB3260123331	8,000.00	0.9229	7,948.98	7,382.82	0.0000	4.3300	50.0000	0.0000	(0.9561)	(0.1025)	0.0000	1	(1.0586)	01/06/2025
600390.SH	01/02/2025	SDB3260123331	30,300.00	0.9229	30,106.75	27,962.42	0.0000	4.3300	50.0000	0.0000	(3.6212)	(0.3884)	0.0000	1	(4.0095)	01/06/2025
600390.SH	01/02/2025	SDB3260123331	100.00	0.9229	99.36	92.29	0.0000	4.3300	50.0000	0.0000	(0.0120)	(0.0013)	0.0000	1	(0.0132)	01/06/2025
600390.SH	01/02/2025	SDB3260123331	6,400.00	0.9229	6,359.18	5,906.25	0.0000	4.3300	50.0000	0.0000	(0.7649)	(0.0820)	0.0000	1	(0.8469)	01/06/2025
600390.SH	01/02/2025	SDB3260123331	10,300.00	0.9229	10,234.31	9,505.38	0.0000	4.3300	50.0000	0.0000	(1.2310)	(0.1320)	0.0000	1	(1.3630)	01/06/2025
600390.SH	12/31/2024	SDB3260123331	19,500.00	0.9392	18,187.10	18,314.50	0.0000	4.3300	50.0000	0.0000	(4.3750)	(0.5087)	0.0000	2	(4.8837)	01/06/2025
600390.SH	12/31/2024	SDB3260123331	2,400.00	0.9392	2,236.91	2,254.09	0.0000	4.3300	50.0000	0.0000	(0.5381)	(0.0626)	0.0000	2	(0.6007)	01/06/2025
600390.SH	12/31/2024	SDB3260123331	700.00	0.9392	662.88	657.44	0.0000	4.3300	50.0000	0.0000	(0.1595)	(0.0183)	0.0000	2	(0.1777)	01/06/2025
600390.SH	12/31/2024	SDB3260123331	200.00	0.9392	189.83	187.84	0.0000	4.3300	50.0000	0.0000	(0.0457)	(0.0052)	0.0000	2	(0.0509)	01/06/2025
600390.SH	12/31/2024	SDB3260123331	900.00	0.9392	883.94	845.28	0.0000	4.3300	50.0000	0.0000	(0.2126)	(0.0235)	0.0000	2	(0.2361)	01/06/2025
600390.SH	12/31/2024	SDB3260123331	3,400.00	0.9392	3,340.46	3,193.30	0.0000	4.3300	50.0000	0.0000	(0.8036)	(0.0887)	0.0000	2	(0.8923)	01/06/2025
600390.SH	12/31/2024	SDB3260123331	1,600.00	0.9392	1,536.81	1,502.73	0.0000	4.3300	50.0000	0.0000	(0.3697)	(0.0417)	0.0000	2	(0.4114)	01/06/2025
600390.SH	12/31/2024	SDB3260123331	11,900.00	0.9392	11,399.84	11,176.54	0.0000	4.3300	50.0000	0.0000	(2.7423)	(0.3105)	0.0000	2	(3.0528)	01/06/2025
600390.SH	12/31/2024	SDB3260123331	100.00	0.9392	104.64	93.92	0.0000	4.3300	50.0000	0.0000	(0.0252)	(0.0026)	0.0000	2	(0.0278)	01/06/2025
600390.SH	12/31/2024	SDB3260123331	500.00	0.9392	506.46	469.60	0.0000	4.3300	50.0000	0.0000	(0.1218)	(0.0130)	0.0000	2	(0.1349)	01/06/2025
600390.SH	12/31/2024	SDB3260123331	12,100.00	0.9392	12,022.83	11,364.38	0.0000	4.3300	50.0000	0.0000	(2.8922)	(0.3157)	0.0000	2	(3.2078)	01/06/2025
600390.SH	12/31/2024	SDB3260123331	14,800.00	0.9392	14,705.61	13,900.23	0.0000	4.3300	50.0000	0.0000	(3.5375)	(0.3861)	0.0000	2	(3.9236)	01/06/2025
600390.SH	12/31/2024	SDB3260123331	30,300.00	0.9392	30,106.75	28,457.91	0.0000	4.3300	50.0000	0.0000	(7.2423)	(0.7905)	0.0000	2	(8.0328)	01/06/2025
600390.SH	12/31/2024	SDB3260123331	51,500.00	0.9392	51,171.53	48,369.06	0.0000	4.3300	50.0000	0.0000	(12.3096)	(1.3436)	0.0000	2	(13.6532)	01/06/2025
600390.SH	12/31/2024	SDB3260123331	5,300.00	0.9392	5,266.20	4,977.79	0.0000	4.3300	50.0000	0.0000	(1.2668)	(0.1383)	0.0000	2	(1.4051)	01/06/2025
600390.SH	12/31/2024	SDB3260123331	27,500.00	0.9392	27,324.60	25,828.14	0.0000	4.3300	50.0000	0.0000	(6.5731)	(0.7174)	0.0000	2	(7.2905)	01/06/2025
600390.SH	12/31/2024	SDB3260123331	2,600.00	0.9392	2,583.42	2,441.93	0.0000	4.3300	50.0000	0.0000	(0.6215)	(0.0678)	0.0000	2	(0.6893)	01/06/2025
600390.SH	12/31/2024	SDB3260123331	4,800.00	0.9392	4,769.39	4,508.18	0.0000	4.3300	50.0000	0.0000	(1.1473)	(0.1252)	0.0000	2	(1.2725)	01/06/2025
600390.SH	12/31/2024	SDB3260123331	5,800.00	0.9392	5,763.01	5,447.39	0.0000	4.3300	50.0000	0.0000	(1.3863)	(0.1513)	0.0000	2	(1.5376)	01/06/2025
600390.SH	12/31/2024	SDB3260123331	400.00	0.9392	397.45	375.68	0.0000	4.3300	50.0000	0.0000	(0.0956)	(0.0104)	0.0000	2	(0.1060)	01/06/2025
600390.SH	12/31/2024	SDB3260123331	100.00	0.9392	99.36	93.92	0.0000	4.3300	50.0000	0.0000	(0.0239)	(0.0026)	0.0000	2	(0.0265)	01/06/2025
600390.SH	12/31/2024	SDB3260123331	1,900.00	0.9392	1,887.88	1,784.49	0.0000	4.3300	50.0000	0.0000	(0.4541)	(0.0496)	0.0000	2	(0.5037)	01/06/2025
600390.SH	12/31/2024	SDB3260123331	300.00	0.9392	298.09	281.76	0.0000	4.3300	50.0000	0.0000	(0.0717)	(0.0078)	0.0000	2	(0.0795)	01/06/2025
600390.SH	12/31/2024	SDB3260123331	11,300.00	0.9392	11,227.93	10,613.02	0.0000	4.3300	50.0000	0.0000	(2.7009)	(0.2948)	0.0000	2	(2.9957)	01/06/2025
600390.SH	12/31/2024	SDB3260123331	13,200.00	0.9392	13,115.81	12,397.51	0.0000	4.3300	50.0000	0.0000	(3.1551)	(0.3444)	0.0000	2	(3.4995)	01/06/2025
600390.SH	12/31/2024	SDB3260123331	7,700.00	0.9392	7,650.89	7,231.88	0.0000	4.3300	50.0000	0.0000	(1.8405)	(0.2009)	0.0000	2	(2.0413)	01/06/2025
600390.SH	12/31/2024	SDB3260123331	33,900.00	0.9392	33,683.79	31,839.05	0.0000	4.3300	50.0000	0.0000	(8.1028)	(0.8844)	0.0000	2	(8.9872)	01/06/2025
600390.SH	12/31/2024	SDB3260123331	6,500.00	0.9392	6,458.54	6,104.83	0.0000	4.3300	50.0000	0.0000	(1.5536)	(0.1696)	0.0000	2	(1.7232)	01/06/2025
600390.SH	12/31/2024	SDB3260123331	100.00	0.9392	99.36	93.92	0.0000	4.3300	50.0000	0.0000	(0.0239)	(0.0026)	0.0000	2	(0.0265)	01/06/2025
600390.SH	12/31/2024	SDB3260123331	19,000.00	0.9392	18,878.82	17,844.90	0.0000	4.3300	50.0000	0.0000	(4.5414)	(0.4957)	0.0000	2	(5.0371)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
MINMETALS CAPITAL CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600390.SH	12/31/2024	SDB3260123331	5,400.00	0.9392	5,365.56	5,071.71	0.0000	4.3300	50.0000	0.0000	(1.2907)	(0.1409)	0.0000	2	(1.4316)	01/06/2025
600390.SH	12/31/2024	SDB3260123331	7,900.00	0.9392	7,849.61	7,419.72	0.0000	4.3300	50.0000	0.0000	(1.8883)	(0.2061)	0.0000	2	(2.0944)	01/06/2025
600390.SH	12/31/2024	SDB3260123331	900.00	0.9392	894.26	845.28	0.0000	4.3300	50.0000	0.0000	(0.2151)	(0.0235)	0.0000	2	(0.2386)	01/06/2025
600390.SH	12/31/2024	SDB3260123331	20,900.00	0.9392	20,766.70	19,629.38	0.0000	4.3300	50.0000	0.0000	(4.9955)	(0.5453)	0.0000	2	(5.5408)	01/06/2025
600390.SH	12/31/2024	SDB3260123331	18,100.00	0.9392	17,984.56	16,999.61	0.0000	4.3300	50.0000	0.0000	(4.3263)	(0.4722)	0.0000	2	(4.7985)	01/06/2025
600390.SH	12/31/2024	SDB3260123331	14,000.00	0.9392	13,910.71	13,148.87	0.0000	4.3300	50.0000	0.0000	(3.3463)	(0.3652)	0.0000	2	(3.7115)	01/06/2025
600390.SH	12/31/2024	SDB3260123331	17,700.00	0.9392	17,587.11	16,623.93	0.0000	4.3300	50.0000	0.0000	(4.2307)	(0.4618)	0.0000	2	(4.6925)	01/06/2025
600390.SH	12/31/2024	SDB3260123331	7,900.00	0.9392	7,849.61	7,419.72	0.0000	4.3300	50.0000	0.0000	(1.8883)	(0.2061)	0.0000	2	(2.0944)	01/06/2025
600390.SH	12/31/2024	SDB3260123331	18,900.00	0.9392	18,779.46	17,750.97	0.0000	4.3300	50.0000	0.0000	(4.5175)	(0.4931)	0.0000	2	(5.0106)	01/06/2025
600390.SH	12/31/2024	SDB3260123331	43,700.00	0.9392	43,421.28	41,043.26	0.0000	4.3300	50.0000	0.0000	(10.4452)	(1.1401)	0.0000	2	(11.5853)	01/06/2025
600390.SH	12/31/2024	SDB3260123331	400.00	0.9392	397.45	375.68	0.0000	4.3300	50.0000	0.0000	(0.0956)	(0.0104)	0.0000	2	(0.1060)	01/06/2025
600390.SH	12/31/2024	SDB3260123331	9,700.00	0.9392	9,638.13	9,110.29	0.0000	4.3300	50.0000	0.0000	(2.3185)	(0.2531)	0.0000	2	(2.5716)	01/06/2025
600390.SH	12/31/2024	SDB3260123331	200.00	0.9392	198.72	187.84	0.0000	4.3300	50.0000	0.0000	(0.0478)	(0.0052)	0.0000	2	(0.0530)	01/06/2025
600390.SH	12/31/2024	SDB3260123331	2,800.00	0.9392	2,782.14	2,629.77	0.0000	4.3300	50.0000	0.0000	(0.6693)	(0.0730)	0.0000	2	(0.7423)	01/06/2025
600390.SH	12/31/2024	SDB3260123331	5,100.00	0.9392	5,067.47	4,789.95	0.0000	4.3300	50.0000	0.0000	(1.2190)	(0.1331)	0.0000	2	(1.3521)	01/06/2025
600390.SH	12/31/2024	SDB3260123331	2,900.00	0.9392	2,881.50	2,723.69	0.0000	4.3300	50.0000	0.0000	(0.6932)	(0.0757)	0.0000	2	(0.7688)	01/06/2025
600390.SH	12/31/2024	SDB3260123331	900.00	0.9392	894.26	845.28	0.0000	4.3300	50.0000	0.0000	(0.2151)	(0.0235)	0.0000	2	(0.2386)	01/06/2025
600390.SH	12/31/2024	SDB3260123331	48,900.00	0.9392	48,588.12	45,927.12	0.0000	4.3300	50.0000	0.0000	(11.6881)	(1.2758)	0.0000	2	(12.9639)	01/06/2025
600390.SH	12/31/2024	SDB3260123331	12,000.00	0.9392	11,923.46	11,270.46	0.0000	4.3300	50.0000	0.0000	(2.8683)	(0.3131)	0.0000	2	(3.1813)	01/06/2025
600390.SH	12/31/2024	SDB3260123331	2,800.00	0.9392	2,782.14	2,629.77	0.0000	4.3300	50.0000	0.0000	(0.6693)	(0.0730)	0.0000	2	(0.7423)	01/06/2025
600390.SH	12/31/2024	SDB3260123331	100.00	0.9392	99.36	93.92	0.0000	4.3300	50.0000	0.0000	(0.0239)	(0.0026)	0.0000	2	(0.0265)	01/06/2025
600390.SH	12/31/2024	SDB3260123331	1,300.00	0.9392	1,291.71	1,220.97	0.0000	4.3300	50.0000	0.0000	(0.3107)	(0.0339)	0.0000	2	(0.3446)	01/06/2025
600390.SH	12/31/2024	SDB3260123331	8,000.00	0.9392	7,948.98	7,513.64	0.0000	4.3300	50.0000	0.0000	(1.9122)	(0.2087)	0.0000	2	(2.1209)	01/06/2025
600390.SH	12/31/2024	SDB3260123331	30,300.00	0.9392	30,106.75	28,457.91	0.0000	4.3300	50.0000	0.0000	(7.2423)	(0.7905)	0.0000	2	(8.0328)	01/06/2025
600390.SH	12/31/2024	SDB3260123331	100.00	0.9392	99.36	93.92	0.0000	4.3300	50.0000	0.0000	(0.0239)	(0.0026)	0.0000	2	(0.0265)	01/06/2025
600390.SH	12/31/2024	SDB3260123331	6,400.00	0.9392	6,359.18	6,010.91	0.0000	4.3300	50.0000	0.0000	(1.5297)	(0.1670)	0.0000	2	(1.6967)	01/06/2025
600390.SH	12/31/2024	SDB3260123331	10,300.00	0.9392	10,234.31	9,673.81	0.0000	4.3300	50.0000	0.0000	(2.4619)	(0.2687)	0.0000	2	(2.7306)	01/06/2025
600390.SH	12/30/2024	SDB3260123331	2,400.00	0.9226	2,236.91	2,214.27	0.0000	4.3300	50.0000	0.0000	(0.2691)	(0.0308)	0.0000	1	(0.2998)	01/06/2025
600390.SH	12/30/2024	SDB3260123331	700.00	0.9226	662.88	645.83	0.0000	4.3300	50.0000	0.0000	(0.0797)	(0.0090)	0.0000	1	(0.0887)	01/06/2025
600390.SH	12/30/2024	SDB3260123331	200.00	0.9226	189.83	184.52	0.0000	4.3300	50.0000	0.0000	(0.0228)	(0.0026)	0.0000	1	(0.0254)	01/06/2025
600390.SH	12/30/2024	SDB3260123331	900.00	0.9226	883.94	830.35	0.0000	4.3300	50.0000	0.0000	(0.0115)	(0.0011)	0.0000	1	(0.0119)	01/06/2025
600390.SH	12/30/2024	SDB3260123331	3,400.00	0.9226	3,340.46	3,136.88	0.0000	4.3300	50.0000	0.0000	(0.4018)	(0.0436)	0.0000	1	(0.4454)	01/06/2025
600390.SH	12/30/2024	SDB3260123331	1,600.00	0.9226	1,536.81	1,476.18	0.0000	4.3300	50.0000	0.0000	(0.1848)	(0.0205)	0.0000	1	(0.2053)	01/06/2025
600390.SH	12/30/2024	SDB3260123331	11,900.00	0.9226	11,399.84	10,979.08	0.0000	4.3300	50.0000	0.0000	(1.3711)	(0.1525)	0.0000	1	(1.5236)	01/06/2025
600390.SH	12/30/2024	SDB3260123331	100.00	0.9226	104.64	92.26	0.0000	4.3300	50.0000	0.0000	(0.0126)	(0.0013)	0.0000	1	(0.0139)	01/06/2025
600390.SH	12/30/2024	SDB3260123331	500.00	0.9226	506.46	461.31	0.0000	4.3300	50.0000	0.0000	(0.0609)	(0.0064)	0.0000	1	(0.0673)	01/06/2025
600390.SH	12/30/2024	SDB3260123331	12,100.00	0.9226	12,022.83	11,163.61	0.0000	4.3300	50.0000	0.0000	(1.4461)	(0.1551)	0.0000	1	(1.6011)	01/06/2025
600390.SH	12/30/2024	SDB3260123331	14,800.00	0.9226	14,705.61	13,654.66	0.0000	4.3300	50.0000	0.0000	(1.7688)	(0.1896)	0.0000	1	(1.9584)	01/06/2025
600390.SH	12/30/2024	SDB3260123331	30,300.00	0.9226	30,106.75	27,955.14	0.0000	4.3300	50.0000	0.0000	(3.6212)	(0.3883)	0.0000	1	(4.0094)	01/06/2025
600390.SH	12/30/2024	SDB3260123331	51,500.00	0.9226	51,171.53	47,514.52	0.0000	4.3300	50.0000	0.0000	(6.1548)	(0.6599)	0.0000	1	(6.8147)	01/06/2025
600390.SH	12/30/2024	SDB3260123331	5,300.00	0.9226	5,266.20	4,889.84	0.0000	4.3300	50.0000	0.0000	(0.6334)	(0.0679)	0.0000	1	(0.7013)	01/06/2025
600390.SH	12/30/2024	SDB3260123331	27,500.00	0.9226	27,324.60	25,371.83	0.0000	4.3300	50.0000	0.0000	(3.2865)	(0.3524)	0.0000	1	(3.6389)	01/06/2025
600390.SH	12/30/2024	SDB3260123331	2,600.00	0.9226	2,583.42	2,398.79	0.0000	4.3300	50.0000	0.0000	(0.3107)	(0.0333)	0.0000	1	(0.3440)	01/06/2025
600390.SH	12/30/2024	SDB3260123331	4,800.00	0.9226	4,769.39	4,428.54	0.0000	4.3300	50.0000	0.0000	(0.5737)	(0.0615)	0.0000	1	(0.6352)	01/06/2025
600390.SH	12/30/2024	SDB3260123331	5,800.00	0.9226	5,763.01	5,351.15	0.0000	4.3300	50.0000	0.0000	(0.6932)	(0.0743)	0.0000	1	(0.7675)	01/06/2025
600390.SH	12/30/2024	SDB3260123331	400.00	0.9226	397.45	369.04	0.0000	4.3300	50.0000	0.0000	(0.0478)	(0.0051)	0.0000	1	(0.0529)	01/06/2025
600390.SH	12/30/2024	SDB3260123331	100.00	0.9226	99.36	92.26	0.0000	4.3300	50.0000	0.0000	(0.0120)	(0.0013)	0.0000	1	(0.0132)	01/06/2025
600390.SH	12/30/2024	SDB3260123331	1,900.00	0.9226	1,887.88	1,752.96	0.0000	4.3300	50.0000	0.0000	(0.2271)	(0.0243)	0.0000	1	(0.2514)	01/06/2025
600390.SH	12/30/2024	SDB3260123331	300.00	0.9226	298.09	276.78	0.0000	4.3300	50.0000	0.0000	(0.0359)	(0.0038)	0.0000	1	(0.0397)	01/06/2025
600390.SH	12/30/2024	SDB3260123331	11,300.00	0.9226	11,227.93	10,425.52	0.0000	4.3300	50.0000	0.0000	(1.3505)	(0.1448)	0.0000	1	(1.4953)	01/06/2025

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Fund: ALL
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
MINMETALS CAPITAL CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600390.SH	12/30/2024	SDB3260123331	13,200.00	0.9226	13,115.81	12,178.48	0.0000	4.3300	50.0000	0.0000	(1.5775)	(0.1691)	0.0000	1	(1.7467)	01/06/2025
600390.SH	12/30/2024	SDB3260123331	7,700.00	0.9226	7,650.89	7,104.11	0.0000	4.3300	50.0000	0.0000	(0.9202)	(0.0987)	0.0000	1	(1.0189)	01/06/2025
600390.SH	12/30/2024	SDB3260123331	33,900.00	0.9226	33,683.79	31,276.55	0.0000	4.3300	50.0000	0.0000	(4.0514)	(0.4344)	0.0000	1	(4.4858)	01/06/2025
600390.SH	12/30/2024	SDB3260123331	6,500.00	0.9226	6,458.54	5,996.98	0.0000	4.3300	50.0000	0.0000	(0.7768)	(0.0833)	0.0000	1	(0.8601)	01/06/2025
600390.SH	12/30/2024	SDB3260123331	100.00	0.9226	99.36	92.26	0.0000	4.3300	50.0000	0.0000	(0.0120)	(0.0013)	0.0000	1	(0.0132)	01/06/2025
600390.SH	12/30/2024	SDB3260123331	19,000.00	0.9226	18,878.82	17,529.63	0.0000	4.3300	50.0000	0.0000	(2.2707)	(0.2435)	0.0000	1	(2.5142)	01/06/2025
600390.SH	12/30/2024	SDB3260123331	5,400.00	0.9226	5,365.56	4,982.10	0.0000	4.3300	50.0000	0.0000	(0.6454)	(0.0692)	0.0000	1	(0.7146)	01/06/2025
600390.SH	12/30/2024	SDB3260123331	7,900.00	0.9226	7,849.61	7,288.63	0.0000	4.3300	50.0000	0.0000	(0.9441)	(0.1012)	0.0000	1	(1.0454)	01/06/2025
600390.SH	12/30/2024	SDB3260123331	900.00	0.9226	894.26	830.35	0.0000	4.3300	50.0000	0.0000	(0.1076)	(0.0115)	0.0000	1	(0.1191)	01/06/2025
600390.SH	12/30/2024	SDB3260123331	20,900.00	0.9226	20,766.70	19,282.59	0.0000	4.3300	50.0000	0.0000	(2.4978)	(0.2678)	0.0000	1	(2.7656)	01/06/2025
600390.SH	12/30/2024	SDB3260123331	18,100.00	0.9226	17,984.56	16,699.28	0.0000	4.3300	50.0000	0.0000	(2.1631)	(0.2319)	0.0000	1	(2.3951)	01/06/2025
600390.SH	12/30/2024	SDB3260123331	14,000.00	0.9226	13,910.71	12,916.57	0.0000	4.3300	50.0000	0.0000	(1.6731)	(0.1794)	0.0000	1	(1.8525)	01/06/2025
600390.SH	12/30/2024	SDB3260123331	17,700.00	0.9226	17,587.11	16,330.23	0.0000	4.3300	50.0000	0.0000	(2.1153)	(0.2268)	0.0000	1	(2.3421)	01/06/2025
600390.SH	12/30/2024	SDB3260123331	7,900.00	0.9226	7,849.61	7,288.63	0.0000	4.3300	50.0000	0.0000	(0.9441)	(0.1012)	0.0000	1	(1.0454)	01/06/2025
600390.SH	12/30/2024	SDB3260123331	18,900.00	0.9226	18,779.46	17,437.37	0.0000	4.3300	50.0000	0.0000	(2.2588)	(0.2422)	0.0000	1	(2.5009)	01/06/2025
600390.SH	12/30/2024	SDB3260123331	43,700.00	0.9226	43,421.28	40,318.14	0.0000	4.3300	50.0000	0.0000	(5.2226)	(0.5600)	0.0000	1	(5.7826)	01/06/2025
600390.SH	12/30/2024	SDB3260123331	400.00	0.9226	397.45	369.04	0.0000	4.3300	50.0000	0.0000	(0.0478)	(0.0051)	0.0000	1	(0.0529)	01/06/2025
600390.SH	12/30/2024	SDB3260123331	9,700.00	0.9226	9,638.13	8,949.34	0.0000	4.3300	50.0000	0.0000	(1.1593)	(0.1243)	0.0000	1	(1.2835)	01/06/2025
600390.SH	12/30/2024	SDB3260123331	200.00	0.9226	198.72	184.52	0.0000	4.3300	50.0000	0.0000	(0.0239)	(0.0026)	0.0000	1	(0.0265)	01/06/2025
600390.SH	12/30/2024	SDB3260123331	2,800.00	0.9226	2,782.14	2,583.31	0.0000	4.3300	50.0000	0.0000	(0.3346)	(0.0359)	0.0000	1	(0.3705)	01/06/2025
600390.SH	12/30/2024	SDB3260123331	5,100.00	0.9226	5,067.47	4,705.32	0.0000	4.3300	50.0000	0.0000	(0.6095)	(0.0654)	0.0000	1	(0.6749)	01/06/2025
600390.SH	12/30/2024	SDB3260123331	2,900.00	0.9226	2,881.50	2,675.57	0.0000	4.3300	50.0000	0.0000	(0.3466)	(0.0372)	0.0000	1	(0.3837)	01/06/2025
600390.SH	12/30/2024	SDB3260123331	900.00	0.9226	894.26	830.35	0.0000	4.3300	50.0000	0.0000	(0.1076)	(0.0115)	0.0000	1	(0.1191)	01/06/2025
600390.SH	12/30/2024	SDB3260123331	48,900.00	0.9226	48,588.12	45,115.73	0.0000	4.3300	50.0000	0.0000	(5.8441)	(0.6266)	0.0000	1	(6.4707)	01/06/2025
600390.SH	12/30/2024	SDB3260123331	12,000.00	0.9226	11,923.46	11,071.34	0.0000	4.3300	50.0000	0.0000	(1.4341)	(0.1538)	0.0000	1	(1.5879)	01/06/2025
600390.SH	12/30/2024	SDB3260123331	2,800.00	0.9226	2,782.14	2,583.31	0.0000	4.3300	50.0000	0.0000	(0.3346)	(0.0359)	0.0000	1	(0.3705)	01/06/2025
600390.SH	12/30/2024	SDB3260123331	100.00	0.9226	99.36	92.26	0.0000	4.3300	50.0000	0.0000	(0.0120)	(0.0013)	0.0000	1	(0.0132)	01/06/2025
600390.SH	12/30/2024	SDB3260123331	1,300.00	0.9226	1,291.71	1,199.40	0.0000	4.3300	50.0000	0.0000	(0.1554)	(0.0167)	0.0000	1	(0.1720)	01/06/2025
600390.SH	12/30/2024	SDB3260123331	8,000.00	0.9226	7,948.98	7,380.90	0.0000	4.3300	50.0000	0.0000	(0.9561)	(0.1025)	0.0000	1	(1.0586)	01/06/2025
600390.SH	12/30/2024	SDB3260123331	30,300.00	0.9226	30,106.75	27,955.14	0.0000	4.3300	50.0000	0.0000	(3.6212)	(0.3883)	0.0000	1	(4.0094)	01/06/2025
600390.SH	12/30/2024	SDB3260123331	100.00	0.9226	99.36	92.26	0.0000	4.3300	50.0000	0.0000	(0.0120)	(0.0013)	0.0000	1	(0.0132)	01/06/2025
600390.SH	12/30/2024	SDB3260123331	6,400.00	0.9226	6,359.18	5,904.72	0.0000	4.3300	50.0000	0.0000	(0.7649)	(0.0820)	0.0000	1	(0.8469)	01/06/2025
600390.SH	12/30/2024	SDB3260123331	10,300.00	0.9226	10,234.31	9,502.90	0.0000	4.3300	50.0000	0.0000	(1.2310)	(0.1320)	0.0000	1	(1.3629)	01/06/2025
600390.SH	12/27/2024	SDB3260123331	700.00	0.9442	662.88	660.92	0.0000	4.3300	50.0000	0.0000	(0.2392)	(0.0275)	0.0000	3	(0.2667)	01/06/2025
600390.SH	12/27/2024	SDB3260123331	200.00	0.9442	189.83	188.83	0.0000	4.3300	50.0000	0.0000	(0.0685)	(0.0079)	0.0000	3	(0.0764)	01/06/2025
600390.SH	12/27/2024	SDB3260123331	900.00	0.9442	883.94	849.75	0.0000	4.3300	50.0000	0.0000	(0.3190)	(0.0354)	0.0000	3	(0.3544)	01/06/2025
600390.SH	12/27/2024	SDB3260123331	3,400.00	0.9442	3,340.46	3,210.18	0.0000	4.3300	50.0000	0.0000	(1.2053)	(0.1338)	0.0000	3	(1.3391)	01/06/2025
600390.SH	12/27/2024	SDB3260123331	1,600.00	0.9442	1,536.81	1,510.67	0.0000	4.3300	50.0000	0.0000	(0.5545)	(0.0629)	0.0000	3	(0.6175)	01/06/2025
600390.SH	12/27/2024	SDB3260123331	11,900.00	0.9442	11,399.84	11,235.63	0.0000	4.3300	50.0000	0.0000	(4.1134)	(0.4682)	0.0000	3	(4.5816)	01/06/2025
600390.SH	12/27/2024	SDB3260123331	100.00	0.9442	104.64	94.42	0.0000	4.3300	50.0000	0.0000	(0.0378)	(0.0039)	0.0000	3	(0.0417)	01/06/2025
600390.SH	12/27/2024	SDB3260123331	500.00	0.9442	506.46	472.09	0.0000	4.3300	50.0000	0.0000	(0.1827)	(0.0197)	0.0000	3	(0.2024)	01/06/2025
600390.SH	12/27/2024	SDB3260123331	12,100.00	0.9442	12,022.83	11,424.47	0.0000	4.3300	50.0000	0.0000	(4.3382)	(0.4760)	0.0000	3	(4.8143)	01/06/2025
600390.SH	12/27/2024	SDB3260123331	14,800.00	0.9442	14,705.61	13,973.73	0.0000	4.3300	50.0000	0.0000	(5.3063)	(0.5822)	0.0000	3	(5.8885)	01/06/2025
600390.SH	12/27/2024	SDB3260123331	30,300.00	0.9442	30,106.75	28,608.38	0.0000	4.3300	50.0000	0.0000	(10.8635)	(1.1920)	0.0000	3	(12.0555)	01/06/2025
600390.SH	12/27/2024	SDB3260123331	51,500.00	0.9442	51,171.53	48,624.81	0.0000	4.3300	50.0000	0.0000	(18.4644)	(2.0260)	0.0000	3	(20.4904)	01/06/2025
600390.SH	12/27/2024	SDB3260123331	5,300.00	0.9442	5,266.20	5,004.11	0.0000	4.3300	50.0000	0.0000	(1.9002)	(0.2085)	0.0000	3	(2.1087)	01/06/2025
600390.SH	12/27/2024	SDB3260123331	27,500.00	0.9442	27,324.60	25,964.70	0.0000	4.3300	50.0000	0.0000	(9.8596)	(1.0819)	0.0000	3	(10.9415)	01/06/2025
600390.SH	12/27/2024	SDB3260123331	2,600.00	0.9442	2,583.42	2,454.84	0.0000	4.3300	50.0000	0.0000	(0.9322)	(0.1023)	0.0000	3	(1.0345)	01/06/2025
600390.SH	12/27/2024	SDB3260123331	4,800.00	0.9442	4,769.39	4,532.02	0.0000	4.3300	50.0000	0.0000	(1.7210)	(0.1888)	0.0000	3	(1.9098)	01/06/2025
600390.SH	12/27/2024	SDB3260123331	5,800.00	0.9442	5,763.01	5,476.19	0.0000	4.3300	50.0000	0.0000	(2.0795)	(0.2282)	0.0000	3	(2.3077)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
MINMETALS CAPITAL CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600390.SH	12/27/2024	SDB3260123331	400.00	0.9442	397.45	377.67	0.0000	4.3300	50.0000	0.0000	(0.1434)	(0.0157)	0.0000	3	(0.1591)	01/06/2025
600390.SH	12/27/2024	SDB3260123331	100.00	0.9442	99.36	94.42	0.0000	4.3300	50.0000	0.0000	(0.0359)	(0.0039)	0.0000	3	(0.0398)	01/06/2025
600390.SH	12/27/2024	SDB3260123331	1,900.00	0.9442	1,887.88	1,793.92	0.0000	4.3300	50.0000	0.0000	(0.6812)	(0.0747)	0.0000	3	(0.7560)	01/06/2025
600390.SH	12/27/2024	SDB3260123331	300.00	0.9442	298.09	283.25	0.0000	4.3300	50.0000	0.0000	(0.1076)	(0.0118)	0.0000	3	(0.1194)	01/06/2025
600390.SH	12/27/2024	SDB3260123331	11,300.00	0.9442	11,227.93	10,669.13	0.0000	4.3300	50.0000	0.0000	(4.0514)	(0.4445)	0.0000	3	(4.4960)	01/06/2025
600390.SH	12/27/2024	SDB3260123331	13,200.00	0.9442	13,115.81	12,463.06	0.0000	4.3300	50.0000	0.0000	(4.7326)	(0.5193)	0.0000	3	(5.2519)	01/06/2025
600390.SH	12/27/2024	SDB3260123331	7,700.00	0.9442	7,650.89	7,270.12	0.0000	4.3300	50.0000	0.0000	(2.7607)	(0.3029)	0.0000	3	(3.0636)	01/06/2025
600390.SH	12/27/2024	SDB3260123331	33,900.00	0.9442	33,683.79	32,007.40	0.0000	4.3300	50.0000	0.0000	(12.1542)	(1.3336)	0.0000	3	(13.4879)	01/06/2025
600390.SH	12/27/2024	SDB3260123331	6,500.00	0.9442	6,458.54	6,137.11	0.0000	4.3300	50.0000	0.0000	(2.3305)	(0.2557)	0.0000	3	(2.5862)	01/06/2025
600390.SH	12/27/2024	SDB3260123331	100.00	0.9442	99.36	94.42	0.0000	4.3300	50.0000	0.0000	(0.0359)	(0.0039)	0.0000	3	(0.0398)	01/06/2025
600390.SH	12/27/2024	SDB3260123331	19,000.00	0.9442	18,878.82	17,939.25	0.0000	4.3300	50.0000	0.0000	(6.8121)	(0.7475)	0.0000	3	(7.5596)	01/06/2025
600390.SH	12/27/2024	SDB3260123331	5,400.00	0.9442	5,365.56	5,098.52	0.0000	4.3300	50.0000	0.0000	(1.9361)	(0.2124)	0.0000	3	(2.1485)	01/06/2025
600390.SH	12/27/2024	SDB3260123331	7,900.00	0.9442	7,849.61	7,458.95	0.0000	4.3300	50.0000	0.0000	(2.8324)	(0.3108)	0.0000	3	(3.1432)	01/06/2025
600390.SH	12/27/2024	SDB3260123331	900.00	0.9442	894.26	849.75	0.0000	4.3300	50.0000	0.0000	(0.3227)	(0.0354)	0.0000	3	(0.3581)	01/06/2025
600390.SH	12/27/2024	SDB3260123331	20,900.00	0.9442	20,766.70	19,733.17	0.0000	4.3300	50.0000	0.0000	(7.4933)	(0.8222)	0.0000	3	(8.3155)	01/06/2025
600390.SH	12/27/2024	SDB3260123331	18,100.00	0.9442	17,984.56	17,089.50	0.0000	4.3300	50.0000	0.0000	(6.4894)	(0.7121)	0.0000	3	(7.2015)	01/06/2025
600390.SH	12/27/2024	SDB3260123331	14,000.00	0.9442	13,910.71	13,218.39	0.0000	4.3300	50.0000	0.0000	(5.0194)	(0.5508)	0.0000	3	(5.5702)	01/06/2025
600390.SH	12/27/2024	SDB3260123331	17,700.00	0.9442	17,587.11	16,711.83	0.0000	4.3300	50.0000	0.0000	(6.3460)	(0.6963)	0.0000	3	(7.0423)	01/06/2025
600390.SH	12/27/2024	SDB3260123331	7,900.00	0.9442	7,849.61	7,458.95	0.0000	4.3300	50.0000	0.0000	(2.8324)	(0.3108)	0.0000	3	(3.1432)	01/06/2025
600390.SH	12/27/2024	SDB3260123331	18,900.00	0.9442	18,779.46	17,844.83	0.0000	4.3300	50.0000	0.0000	(6.7763)	(0.7435)	0.0000	3	(7.5198)	01/06/2025
600390.SH	12/27/2024	SDB3260123331	43,700.00	0.9442	43,421.28	41,260.27	0.0000	4.3300	50.0000	0.0000	(15.6678)	(1.7192)	0.0000	3	(17.3870)	01/06/2025
600390.SH	12/27/2024	SDB3260123331	400.00	0.9442	397.45	377.67	0.0000	4.3300	50.0000	0.0000	(0.1434)	(0.0157)	0.0000	3	(0.1591)	01/06/2025
600390.SH	12/27/2024	SDB3260123331	9,700.00	0.9442	9,638.13	9,158.46	0.0000	4.3300	50.0000	0.0000	(3.4778)	(0.3816)	0.0000	3	(3.8594)	01/06/2025
600390.SH	12/27/2024	SDB3260123331	200.00	0.9442	198.72	188.83	0.0000	4.3300	50.0000	0.0000	(0.0717)	(0.0079)	0.0000	3	(0.0796)	01/06/2025
600390.SH	12/27/2024	SDB3260123331	2,800.00	0.9442	2,782.14	2,643.68	0.0000	4.3300	50.0000	0.0000	(1.0039)	(0.1102)	0.0000	3	(1.1140)	01/06/2025
600390.SH	12/27/2024	SDB3260123331	5,100.00	0.9442	5,067.47	4,815.27	0.0000	4.3300	50.0000	0.0000	(1.8285)	(0.2006)	0.0000	3	(2.0291)	01/06/2025
600390.SH	12/27/2024	SDB3260123331	2,900.00	0.9442	2,881.50	2,738.10	0.0000	4.3300	50.0000	0.0000	(1.0397)	(0.1141)	0.0000	3	(1.1538)	01/06/2025
600390.SH	12/27/2024	SDB3260123331	900.00	0.9442	894.26	849.75	0.0000	4.3300	50.0000	0.0000	(0.3227)	(0.0354)	0.0000	3	(0.3581)	01/06/2025
600390.SH	12/27/2024	SDB3260123331	48,900.00	0.9442	48,588.12	46,169.96	0.0000	4.3300	50.0000	0.0000	(17.5322)	(1.9237)	0.0000	3	(19.4560)	01/06/2025
600390.SH	12/27/2024	SDB3260123331	12,000.00	0.9442	11,923.46	11,330.05	0.0000	4.3300	50.0000	0.0000	(4.3024)	(0.4721)	0.0000	3	(4.7745)	01/06/2025
600390.SH	12/27/2024	SDB3260123331	2,800.00	0.9442	2,782.14	2,643.68	0.0000	4.3300	50.0000	0.0000	(1.0039)	(0.1102)	0.0000	3	(1.1140)	01/06/2025
600390.SH	12/27/2024	SDB3260123331	100.00	0.9442	99.36	94.42	0.0000	4.3300	50.0000	0.0000	(0.0359)	(0.0039)	0.0000	3	(0.0398)	01/06/2025
600390.SH	12/27/2024	SDB3260123331	1,300.00	0.9442	1,291.71	1,227.42	0.0000	4.3300	50.0000	0.0000	(0.4661)	(0.0511)	0.0000	3	(0.5172)	01/06/2025
600390.SH	12/27/2024	SDB3260123331	8,000.00	0.9442	7,948.98	7,553.37	0.0000	4.3300	50.0000	0.0000	(2.8683)	(0.3147)	0.0000	3	(3.1830)	01/06/2025
600390.SH	12/27/2024	SDB3260123331	30,300.00	0.9442	30,106.75	28,608.38	0.0000	4.3300	50.0000	0.0000	(10.8635)	(1.1920)	0.0000	3	(12.0555)	01/06/2025
600390.SH	12/27/2024	SDB3260123331	100.00	0.9442	99.36	94.42	0.0000	4.3300	50.0000	0.0000	(0.0359)	(0.0039)	0.0000	3	(0.0398)	01/06/2025
600390.SH	12/27/2024	SDB3260123331	6,400.00	0.9442	6,359.18	6,042.69	0.0000	4.3300	50.0000	0.0000	(2.2946)	(0.2518)	0.0000	3	(2.5464)	01/06/2025
600390.SH	12/27/2024	SDB3260123331	10,300.00	0.9442	10,234.31	9,724.96	0.0000	4.3300	50.0000	0.0000	(3.6929)	(0.4052)	0.0000	3	(4.0981)	01/06/2025
600390.SH	12/26/2024	SDB3260123331	900.00	0.9475	883.94	852.75	0.0000	4.3300	50.0000	0.0000	(0.1063)	(0.0118)	0.0000	1	(0.1182)	01/06/2025
600390.SH	12/26/2024	SDB3260123331	3,400.00	0.9475	3,340.46	3,221.49	0.0000	4.3300	50.0000	0.0000	(0.4018)	(0.0447)	0.0000	1	(0.4465)	01/06/2025
600390.SH	12/26/2024	SDB3260123331	1,600.00	0.9475	1,536.81	1,516.00	0.0000	4.3300	50.0000	0.0000	(0.1848)	(0.0211)	0.0000	1	(0.2059)	01/06/2025
600390.SH	12/26/2024	SDB3260123331	11,900.00	0.9475	11,399.84	11,275.23	0.0000	4.3300	50.0000	0.0000	(1.3711)	(0.1566)	0.0000	1	(1.5277)	01/06/2025
600390.SH	12/26/2024	SDB3260123331	100.00	0.9475	104.64	94.75	0.0000	4.3300	50.0000	0.0000	(0.0126)	(0.0013)	0.0000	1	(0.0139)	01/06/2025
600390.SH	12/26/2024	SDB3260123331	500.00	0.9475	506.46	473.75	0.0000	4.3300	50.0000	0.0000	(0.0609)	(0.0066)	0.0000	1	(0.0675)	01/06/2025
600390.SH	12/26/2024	SDB3260123331	12,100.00	0.9475	12,022.83	11,464.73	0.0000	4.3300	50.0000	0.0000	(1.4461)	(0.1592)	0.0000	1	(1.6053)	01/06/2025
600390.SH	12/26/2024	SDB3260123331	14,800.00	0.9475	14,705.61	14,022.97	0.0000	4.3300	50.0000	0.0000	(1.7688)	(0.1948)	0.0000	1	(1.9635)	01/06/2025
600390.SH	12/26/2024	SDB3260123331	30,300.00	0.9475	30,106.75	28,709.19	0.0000	4.3300	50.0000	0.0000	(3.6212)	(0.3987)	0.0000	1	(4.0199)	01/06/2025
600390.SH	12/26/2024	SDB3260123331	51,500.00	0.9475	51,171.53	48,796.15	0.0000	4.3300	50.0000	0.0000	(6.1548)	(0.6777)	0.0000	1	(6.8325)	01/06/2025
600390.SH	12/26/2024	SDB3260123331	5,300.00	0.9475	5,266.20	5,021.74	0.0000	4.3300	50.0000	0.0000	(0.6334)	(0.0697)	0.0000	1	(0.7032)	01/06/2025
600390.SH	12/26/2024	SDB3260123331	27,500.00	0.9475	27,324.60	26,056.19	0.0000	4.3300	50.0000	0.0000	(3.2865)	(0.3619)	0.0000	1	(3.6494)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
MINMETALS CAPITAL CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600390.SH	12/26/2024	SDB3260123331	2,600.00	0.9475	2,583.42	2,463.49	0.0000	4.3300	50.0000	0.0000	(0.3107)	(0.0342)	0.0000	1	(0.3449)	01/06/2025
600390.SH	12/26/2024	SDB3260123331	4,800.00	0.9475	4,769.39	4,547.99	0.0000	4.3300	50.0000	0.0000	(0.5737)	(0.0632)	0.0000	1	(0.6368)	01/06/2025
600390.SH	12/26/2024	SDB3260123331	5,800.00	0.9475	5,763.01	5,495.49	0.0000	4.3300	50.0000	0.0000	(0.6932)	(0.0763)	0.0000	1	(0.7695)	01/06/2025
600390.SH	12/26/2024	SDB3260123331	400.00	0.9475	397.45	379.00	0.0000	4.3300	50.0000	0.0000	(0.0478)	(0.0053)	0.0000	1	(0.0531)	01/06/2025
600390.SH	12/26/2024	SDB3260123331	100.00	0.9475	99.36	94.75	0.0000	4.3300	50.0000	0.0000	(0.0120)	(0.0013)	0.0000	1	(0.0133)	01/06/2025
600390.SH	12/26/2024	SDB3260123331	1,900.00	0.9475	1,887.88	1,800.25	0.0000	4.3300	50.0000	0.0000	(0.2271)	(0.0250)	0.0000	1	(0.2521)	01/06/2025
600390.SH	12/26/2024	SDB3260123331	300.00	0.9475	298.09	284.25	0.0000	4.3300	50.0000	0.0000	(0.0359)	(0.0039)	0.0000	1	(0.0398)	01/06/2025
600390.SH	12/26/2024	SDB3260123331	11,300.00	0.9475	11,227.93	10,706.73	0.0000	4.3300	50.0000	0.0000	(1.3505)	(0.1487)	0.0000	1	(1.4992)	01/06/2025
600390.SH	12/26/2024	SDB3260123331	13,200.00	0.9475	13,115.81	12,506.97	0.0000	4.3300	50.0000	0.0000	(1.5775)	(0.1737)	0.0000	1	(1.7512)	01/06/2025
600390.SH	12/26/2024	SDB3260123331	7,700.00	0.9475	7,650.89	7,295.73	0.0000	4.3300	50.0000	0.0000	(0.9202)	(0.1013)	0.0000	1	(1.0216)	01/06/2025
600390.SH	12/26/2024	SDB3260123331	33,900.00	0.9475	33,683.79	32,120.18	0.0000	4.3300	50.0000	0.0000	(4.0514)	(0.4461)	0.0000	1	(4.4975)	01/06/2025
600390.SH	12/26/2024	SDB3260123331	6,500.00	0.9475	6,458.54	6,158.74	0.0000	4.3300	50.0000	0.0000	(0.7768)	(0.0855)	0.0000	1	(0.8624)	01/06/2025
600390.SH	12/26/2024	SDB3260123331	100.00	0.9475	99.36	94.75	0.0000	4.3300	50.0000	0.0000	(0.0120)	(0.0013)	0.0000	1	(0.0133)	01/06/2025
600390.SH	12/26/2024	SDB3260123331	19,000.00	0.9475	18,878.82	18,002.46	0.0000	4.3300	50.0000	0.0000	(2.2707)	(0.2500)	0.0000	1	(2.5207)	01/06/2025
600390.SH	12/26/2024	SDB3260123331	5,400.00	0.9475	5,365.56	5,116.49	0.0000	4.3300	50.0000	0.0000	(0.6454)	(0.0711)	0.0000	1	(0.7164)	01/06/2025
600390.SH	12/26/2024	SDB3260123331	7,900.00	0.9475	7,849.61	7,485.23	0.0000	4.3300	50.0000	0.0000	(0.9441)	(0.1040)	0.0000	1	(1.0481)	01/06/2025
600390.SH	12/26/2024	SDB3260123331	900.00	0.9475	894.26	852.75	0.0000	4.3300	50.0000	0.0000	(0.1076)	(0.0118)	0.0000	1	(0.1194)	01/06/2025
600390.SH	12/26/2024	SDB3260123331	20,900.00	0.9475	20,766.70	19,802.71	0.0000	4.3300	50.0000	0.0000	(2.4978)	(0.2750)	0.0000	1	(2.7728)	01/06/2025
600390.SH	12/26/2024	SDB3260123331	18,100.00	0.9475	17,984.56	17,149.71	0.0000	4.3300	50.0000	0.0000	(2.1631)	(0.2382)	0.0000	1	(2.4013)	01/06/2025
600390.SH	12/26/2024	SDB3260123331	14,000.00	0.9475	13,910.71	13,264.97	0.0000	4.3300	50.0000	0.0000	(1.6731)	(0.1842)	0.0000	1	(1.8574)	01/06/2025
600390.SH	12/26/2024	SDB3260123331	17,700.00	0.9475	17,587.11	16,770.71	0.0000	4.3300	50.0000	0.0000	(2.1153)	(0.2329)	0.0000	1	(2.3483)	01/06/2025
600390.SH	12/26/2024	SDB3260123331	7,900.00	0.9475	7,849.61	7,485.23	0.0000	4.3300	50.0000	0.0000	(0.9441)	(0.1040)	0.0000	1	(1.0481)	01/06/2025
600390.SH	12/26/2024	SDB3260123331	18,900.00	0.9475	18,779.46	17,907.71	0.0000	4.3300	50.0000	0.0000	(2.2588)	(0.2487)	0.0000	1	(2.5075)	01/06/2025
600390.SH	12/26/2024	SDB3260123331	43,700.00	0.9475	43,421.28	41,405.66	0.0000	4.3300	50.0000	0.0000	(5.2226)	(0.5751)	0.0000	1	(5.7977)	01/06/2025
600390.SH	12/26/2024	SDB3260123331	400.00	0.9475	397.45	379.00	0.0000	4.3300	50.0000	0.0000	(0.0478)	(0.0053)	0.0000	1	(0.0531)	01/06/2025
600390.SH	12/26/2024	SDB3260123331	9,700.00	0.9475	9,638.13	9,190.73	0.0000	4.3300	50.0000	0.0000	(1.1593)	(0.1276)	0.0000	1	(1.2869)	01/06/2025
600390.SH	12/26/2024	SDB3260123331	200.00	0.9475	198.72	189.50	0.0000	4.3300	50.0000	0.0000	(0.0239)	(0.0026)	0.0000	1	(0.0265)	01/06/2025
600390.SH	12/26/2024	SDB3260123331	2,800.00	0.9475	2,782.14	2,652.99	0.0000	4.3300	50.0000	0.0000	(0.3346)	(0.0368)	0.0000	1	(0.3715)	01/06/2025
600390.SH	12/26/2024	SDB3260123331	5,100.00	0.9475	5,067.47	4,832.24	0.0000	4.3300	50.0000	0.0000	(0.6095)	(0.0671)	0.0000	1	(0.6766)	01/06/2025
600390.SH	12/26/2024	SDB3260123331	2,900.00	0.9475	2,881.50	2,747.74	0.0000	4.3300	50.0000	0.0000	(0.3466)	(0.0382)	0.0000	1	(0.3847)	01/06/2025
600390.SH	12/26/2024	SDB3260123331	900.00	0.9475	894.26	852.75	0.0000	4.3300	50.0000	0.0000	(0.1076)	(0.0118)	0.0000	1	(0.1194)	01/06/2025
600390.SH	12/26/2024	SDB3260123331	48,900.00	0.9475	48,588.12	46,332.65	0.0000	4.3300	50.0000	0.0000	(5.8441)	(0.6435)	0.0000	1	(6.4876)	01/06/2025
600390.SH	12/26/2024	SDB3260123331	12,000.00	0.9475	11,923.46	11,369.98	0.0000	4.3300	50.0000	0.0000	(1.4341)	(0.1579)	0.0000	1	(1.5920)	01/06/2025
600390.SH	12/26/2024	SDB3260123331	2,800.00	0.9475	2,782.14	2,652.99	0.0000	4.3300	50.0000	0.0000	(0.3346)	(0.0368)	0.0000	1	(0.3715)	01/06/2025
600390.SH	12/26/2024	SDB3260123331	100.00	0.9475	99.36	94.75	0.0000	4.3300	50.0000	0.0000	(0.0120)	(0.0013)	0.0000	1	(0.0133)	01/06/2025
600390.SH	12/26/2024	SDB3260123331	1,300.00	0.9475	1,291.71	1,231.75	0.0000	4.3300	50.0000	0.0000	(0.1554)	(0.0171)	0.0000	1	(0.1725)	01/06/2025
600390.SH	12/26/2024	SDB3260123331	8,000.00	0.9475	7,948.98	7,579.98	0.0000	4.3300	50.0000	0.0000	(0.9561)	(0.1053)	0.0000	1	(1.0614)	01/06/2025
600390.SH	12/26/2024	SDB3260123331	30,300.00	0.9475	30,106.75	28,709.19	0.0000	4.3300	50.0000	0.0000	(3.6212)	(0.3987)	0.0000	1	(4.0199)	01/06/2025
600390.SH	12/26/2024	SDB3260123331	100.00	0.9475	99.36	94.75	0.0000	4.3300	50.0000	0.0000	(0.0120)	(0.0013)	0.0000	1	(0.0133)	01/06/2025
600390.SH	12/26/2024	SDB3260123331	6,400.00	0.9475	6,359.18	6,063.99	0.0000	4.3300	50.0000	0.0000	(0.7649)	(0.0842)	0.0000	1	(0.8491)	01/06/2025
600390.SH	12/26/2024	SDB3260123331	10,300.00	0.9475	10,234.31	9,759.23	0.0000	4.3300	50.0000	0.0000	(1.2310)	(0.1355)	0.0000	1	(1.3665)	01/06/2025
600390.SH	12/24/2024	SDB3260123331	900.00	0.9475	883.94	852.75	0.0000	4.3300	50.0000	0.0000	(0.2126)	(0.0237)	0.0000	2	(0.2363)	01/06/2025
600390.SH	12/24/2024	SDB3260123331	3,400.00	0.9475	3,340.46	3,221.49	0.0000	4.3300	50.0000	0.0000	(0.8036)	(0.0895)	0.0000	2	(0.8931)	01/06/2025
600390.SH	12/24/2024	SDB3260123331	1,600.00	0.9475	1,536.81	1,516.00	0.0000	4.3300	50.0000	0.0000	(0.3697)	(0.0421)	0.0000	2	(0.4118)	01/06/2025
600390.SH	12/24/2024	SDB3260123331	11,900.00	0.9475	11,399.84	11,275.23	0.0000	4.3300	50.0000	0.0000	(2.7423)	(0.3132)	0.0000	2	(3.0555)	01/06/2025
600390.SH	12/24/2024	SDB3260123331	100.00	0.9475	104.64	94.75	0.0000	4.3300	50.0000	0.0000	(0.0252)	(0.0026)	0.0000	2	(0.0278)	01/06/2025
600390.SH	12/24/2024	SDB3260123331	500.00	0.9475	506.46	473.75	0.0000	4.3300	50.0000	0.0000	(0.1218)	(0.0132)	0.0000	2	(0.1350)	01/06/2025
600390.SH	12/24/2024	SDB3260123331	12,100.00	0.9475	12,022.83	11,464.73	0.0000	4.3300	50.0000	0.0000	(2.8922)	(0.3185)	0.0000	2	(3.2106)	01/06/2025
600390.SH	12/24/2024	SDB3260123331	14,800.00	0.9475	14,705.61	14,022.97	0.0000	4.3300	50.0000	0.0000	(3.5375)	(0.3895)	0.0000	2	(3.9270)	01/06/2025
600390.SH	12/24/2024	SDB3260123331	30,300.00	0.9475	30,106.75	28,709.19	0.0000	4.3300	50.0000	0.0000	(7.2423)	(0.7975)	0.0000	2	(8.0398)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
MINMETALS CAPITAL CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600390.SH	12/24/2024	SDB3260123331	51,500.00	0.9475	51,171.53	48,796.15	0.0000	4.3300	50.0000	0.0000	(12.3096)	(1.3554)	0.0000	2	(13.6650)	01/06/2025
600390.SH	12/24/2024	SDB3260123331	5,300.00	0.9475	5,266.20	5,021.74	0.0000	4.3300	50.0000	0.0000	(1.2668)	(0.1395)	0.0000	2	(1.4063)	01/06/2025
600390.SH	12/24/2024	SDB3260123331	27,500.00	0.9475	27,324.60	26,056.19	0.0000	4.3300	50.0000	0.0000	(6.5731)	(0.7238)	0.0000	2	(7.2969)	01/06/2025
600390.SH	12/24/2024	SDB3260123331	2,600.00	0.9475	2,583.42	2,463.49	0.0000	4.3300	50.0000	0.0000	(0.6215)	(0.0684)	0.0000	2	(0.6899)	01/06/2025
600390.SH	12/24/2024	SDB3260123331	4,800.00	0.9475	4,769.39	4,547.99	0.0000	4.3300	50.0000	0.0000	(1.1473)	(0.1263)	0.0000	2	(1.2736)	01/06/2025
600390.SH	12/24/2024	SDB3260123331	5,800.00	0.9475	5,763.01	5,495.49	0.0000	4.3300	50.0000	0.0000	(1.3863)	(0.1527)	0.0000	2	(1.5390)	01/06/2025
600390.SH	12/24/2024	SDB3260123331	400.00	0.9475	397.45	379.00	0.0000	4.3300	50.0000	0.0000	(0.0956)	(0.0105)	0.0000	2	(0.1061)	01/06/2025
600390.SH	12/24/2024	SDB3260123331	100.00	0.9475	99.36	94.75	0.0000	4.3300	50.0000	0.0000	(0.0239)	(0.0026)	0.0000	2	(0.0265)	01/06/2025
600390.SH	12/24/2024	SDB3260123331	1,900.00	0.9475	1,887.88	1,800.25	0.0000	4.3300	50.0000	0.0000	(0.4541)	(0.0500)	0.0000	2	(0.5041)	01/06/2025
600390.SH	12/24/2024	SDB3260123331	300.00	0.9475	298.09	284.25	0.0000	4.3300	50.0000	0.0000	(0.0717)	(0.0079)	0.0000	2	(0.0796)	01/06/2025
600390.SH	12/24/2024	SDB3260123331	11,300.00	0.9475	11,227.93	10,706.73	0.0000	4.3300	50.0000	0.0000	(2.7009)	(0.2974)	0.0000	2	(2.9983)	01/06/2025
600390.SH	12/24/2024	SDB3260123331	13,200.00	0.9475	13,115.81	12,506.97	0.0000	4.3300	50.0000	0.0000	(3.1551)	(0.3474)	0.0000	2	(3.5025)	01/06/2025
600390.SH	12/24/2024	SDB3260123331	7,700.00	0.9475	7,650.89	7,295.73	0.0000	4.3300	50.0000	0.0000	(1.8405)	(0.2027)	0.0000	2	(2.0431)	01/06/2025
600390.SH	12/24/2024	SDB3260123331	33,900.00	0.9475	33,683.79	32,120.18	0.0000	4.3300	50.0000	0.0000	(8.1028)	(0.8922)	0.0000	2	(8.9950)	01/06/2025
600390.SH	12/24/2024	SDB3260123331	6,500.00	0.9475	6,458.54	6,158.74	0.0000	4.3300	50.0000	0.0000	(1.5536)	(0.1711)	0.0000	2	(1.7247)	01/06/2025
600390.SH	12/24/2024	SDB3260123331	100.00	0.9475	99.36	94.75	0.0000	4.3300	50.0000	0.0000	(0.0239)	(0.0026)	0.0000	2	(0.0265)	01/06/2025
600390.SH	12/24/2024	SDB3260123331	19,000.00	0.9475	18,878.82	18,002.46	0.0000	4.3300	50.0000	0.0000	(4.5414)	(0.5001)	0.0000	2	(5.0415)	01/06/2025
600390.SH	12/24/2024	SDB3260123331	5,400.00	0.9475	5,365.56	5,116.49	0.0000	4.3300	50.0000	0.0000	(1.2907)	(0.1421)	0.0000	2	(1.4328)	01/06/2025
600390.SH	12/24/2024	SDB3260123331	7,900.00	0.9475	7,849.61	7,485.23	0.0000	4.3300	50.0000	0.0000	(1.8883)	(0.2079)	0.0000	2	(2.0962)	01/06/2025
600390.SH	12/24/2024	SDB3260123331	900.00	0.9475	894.26	852.75	0.0000	4.3300	50.0000	0.0000	(0.2151)	(0.0237)	0.0000	2	(0.2388)	01/06/2025
600390.SH	12/24/2024	SDB3260123331	20,900.00	0.9475	20,766.70	19,802.71	0.0000	4.3300	50.0000	0.0000	(4.9955)	(0.5501)	0.0000	2	(5.5456)	01/06/2025
600390.SH	12/24/2024	SDB3260123331	18,100.00	0.9475	17,984.56	17,149.71	0.0000	4.3300	50.0000	0.0000	(4.3263)	(0.4764)	0.0000	2	(4.8027)	01/06/2025
600390.SH	12/24/2024	SDB3260123331	14,000.00	0.9475	13,910.71	13,264.97	0.0000	4.3300	50.0000	0.0000	(3.3463)	(0.3685)	0.0000	2	(3.7148)	01/06/2025
600390.SH	12/24/2024	SDB3260123331	17,700.00	0.9475	17,587.11	16,770.71	0.0000	4.3300	50.0000	0.0000	(4.2307)	(0.4659)	0.0000	2	(4.6965)	01/06/2025
600390.SH	12/24/2024	SDB3260123331	7,900.00	0.9475	7,849.61	7,485.23	0.0000	4.3300	50.0000	0.0000	(1.8883)	(0.2079)	0.0000	2	(2.0962)	01/06/2025
600390.SH	12/24/2024	SDB3260123331	18,900.00	0.9475	18,779.46	17,907.71	0.0000	4.3300	50.0000	0.0000	(4.5175)	(0.4974)	0.0000	2	(5.0149)	01/06/2025
600390.SH	12/24/2024	SDB3260123331	43,700.00	0.9475	43,421.28	41,405.66	0.0000	4.3300	50.0000	0.0000	(10.4452)	(1.1502)	0.0000	2	(11.5954)	01/06/2025
600390.SH	12/24/2024	SDB3260123331	400.00	0.9475	397.45	379.00	0.0000	4.3300	50.0000	0.0000	(0.0956)	(0.0105)	0.0000	2	(0.1061)	01/06/2025
600390.SH	12/24/2024	SDB3260123331	9,700.00	0.9475	9,638.13	9,190.73	0.0000	4.3300	50.0000	0.0000	(2.3185)	(0.2553)	0.0000	2	(2.5738)	01/06/2025
600390.SH	12/24/2024	SDB3260123331	200.00	0.9475	198.72	189.50	0.0000	4.3300	50.0000	0.0000	(0.0478)	(0.0053)	0.0000	2	(0.0531)	01/06/2025
600390.SH	12/24/2024	SDB3260123331	2,800.00	0.9475	2,782.14	2,652.99	0.0000	4.3300	50.0000	0.0000	(0.6693)	(0.0737)	0.0000	2	(0.7430)	01/06/2025
600390.SH	12/24/2024	SDB3260123331	5,100.00	0.9475	5,067.47	4,832.24	0.0000	4.3300	50.0000	0.0000	(1.2190)	(0.1342)	0.0000	2	(1.3532)	01/06/2025
600390.SH	12/24/2024	SDB3260123331	2,900.00	0.9475	2,881.50	2,747.74	0.0000	4.3300	50.0000	0.0000	(0.6932)	(0.0763)	0.0000	2	(0.7695)	01/06/2025
600390.SH	12/24/2024	SDB3260123331	900.00	0.9475	894.26	852.75	0.0000	4.3300	50.0000	0.0000	(0.2151)	(0.0237)	0.0000	2	(0.2388)	01/06/2025
600390.SH	12/24/2024	SDB3260123331	48,900.00	0.9475	48,588.12	46,332.65	0.0000	4.3300	50.0000	0.0000	(11.6881)	(1.2870)	0.0000	2	(12.9752)	01/06/2025
600390.SH	12/24/2024	SDB3260123331	12,000.00	0.9475	11,923.46	11,369.98	0.0000	4.3300	50.0000	0.0000	(2.8683)	(0.3158)	0.0000	2	(3.1841)	01/06/2025
600390.SH	12/24/2024	SDB3260123331	2,800.00	0.9475	2,782.14	2,652.99	0.0000	4.3300	50.0000	0.0000	(0.6693)	(0.0737)	0.0000	2	(0.7430)	01/06/2025
600390.SH	12/24/2024	SDB3260123331	100.00	0.9475	99.36	94.75	0.0000	4.3300	50.0000	0.0000	(0.0239)	(0.0026)	0.0000	2	(0.0265)	01/06/2025
600390.SH	12/24/2024	SDB3260123331	1,300.00	0.9475	1,291.71	1,231.75	0.0000	4.3300	50.0000	0.0000	(0.3107)	(0.0342)	0.0000	2	(0.3449)	01/06/2025
600390.SH	12/24/2024	SDB3260123331	8,000.00	0.9475	7,948.98	7,579.98	0.0000	4.3300	50.0000	0.0000	(1.9122)	(0.2106)	0.0000	2	(2.1227)	01/06/2025
600390.SH	12/24/2024	SDB3260123331	30,300.00	0.9475	30,106.75	28,709.19	0.0000	4.3300	50.0000	0.0000	(7.2423)	(0.7975)	0.0000	2	(8.0398)	01/06/2025
600390.SH	12/24/2024	SDB3260123331	100.00	0.9475	99.36	94.75	0.0000	4.3300	50.0000	0.0000	(0.0239)	(0.0026)	0.0000	2	(0.0265)	01/06/2025
600390.SH	12/24/2024	SDB3260123331	6,400.00	0.9475	6,359.18	6,063.99	0.0000	4.3300	50.0000	0.0000	(1.5297)	(0.1684)	0.0000	2	(1.6982)	01/06/2025
600390.SH	12/24/2024	SDB3260123331	10,300.00	0.9475	10,234.31	9,759.23	0.0000	4.3300	50.0000	0.0000	(2.4619)	(0.2711)	0.0000	2	(2.7330)	01/06/2025
600390.SH	12/23/2024	SDB3260123331	900.00	0.9725	883.94	875.26	0.0000	4.3300	50.0000	0.0000	(0.1063)	(0.0122)	0.0000	1	(0.1185)	01/06/2025
600390.SH	12/23/2024	SDB3260123331	3,400.00	0.9725	3,340.46	3,306.54	0.0000	4.3300	50.0000	0.0000	(0.4018)	(0.0459)	0.0000	1	(0.4477)	01/06/2025
600390.SH	12/23/2024	SDB3260123331	1,600.00	0.9725	1,536.81	1,556.02	0.0000	4.3300	50.0000	0.0000	(0.1848)	(0.0216)	0.0000	1	(0.2065)	01/06/2025
600390.SH	12/23/2024	SDB3260123331	11,900.00	0.9725	11,399.84	11,572.89	0.0000	4.3300	50.0000	0.0000	(1.3711)	(0.1607)	0.0000	1	(1.5319)	01/06/2025
600390.SH	12/23/2024	SDB3260123331	100.00	0.9725	104.64	97.25	0.0000	4.3300	50.0000	0.0000	(0.0126)	(0.0014)	0.0000	1	(0.0139)	01/06/2025
600390.SH	12/23/2024	SDB3260123331	500.00	0.9725	506.46	486.26	0.0000	4.3300	50.0000	0.0000	(0.0609)	(0.0068)	0.0000	1	(0.0677)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
MINMETALS CAPITAL CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600390.SH	12/23/2024	SDB3260123331	12,100.00	0.9725	12,022.83	11,767.40	0.0000	4.3300	50.0000	0.0000	(1.4461)	(0.1634)	0.0000	1	(1.6095)	01/06/2025
600390.SH	12/23/2024	SDB3260123331	14,800.00	0.9725	14,705.61	14,393.18	0.0000	4.3300	50.0000	0.0000	(1.7688)	(0.1999)	0.0000	1	(1.9687)	01/06/2025
600390.SH	12/23/2024	SDB3260123331	30,300.00	0.9725	30,106.75	29,467.11	0.0000	4.3300	50.0000	0.0000	(3.6212)	(0.4093)	0.0000	1	(4.0304)	01/06/2025
600390.SH	12/23/2024	SDB3260123331	51,500.00	0.9725	51,171.53	50,084.37	0.0000	4.3300	50.0000	0.0000	(6.1548)	(0.6956)	0.0000	1	(6.8504)	01/06/2025
600390.SH	12/23/2024	SDB3260123331	5,300.00	0.9725	5,266.20	5,154.31	0.0000	4.3300	50.0000	0.0000	(0.6334)	(0.0716)	0.0000	1	(0.7050)	01/06/2025
600390.SH	12/23/2024	SDB3260123331	27,500.00	0.9725	27,324.60	26,744.08	0.0000	4.3300	50.0000	0.0000	(3.2865)	(0.3714)	0.0000	1	(3.6580)	01/06/2025
600390.SH	12/23/2024	SDB3260123331	2,600.00	0.9725	2,583.42	2,528.53	0.0000	4.3300	50.0000	0.0000	(0.3107)	(0.0351)	0.0000	1	(0.3458)	01/06/2025
600390.SH	12/23/2024	SDB3260123331	4,800.00	0.9725	4,769.39	4,668.06	0.0000	4.3300	50.0000	0.0000	(0.5737)	(0.0648)	0.0000	1	(0.6385)	01/06/2025
600390.SH	12/23/2024	SDB3260123331	5,800.00	0.9725	5,763.01	5,640.57	0.0000	4.3300	50.0000	0.0000	(0.6932)	(0.0783)	0.0000	1	(0.7715)	01/06/2025
600390.SH	12/23/2024	SDB3260123331	400.00	0.9725	397.45	389.00	0.0000	4.3300	50.0000	0.0000	(0.0478)	(0.0054)	0.0000	1	(0.0532)	01/06/2025
600390.SH	12/23/2024	SDB3260123331	100.00	0.9725	99.36	97.25	0.0000	4.3300	50.0000	0.0000	(0.0120)	(0.0014)	0.0000	1	(0.0133)	01/06/2025
600390.SH	12/23/2024	SDB3260123331	1,900.00	0.9725	1,887.88	1,847.77	0.0000	4.3300	50.0000	0.0000	(0.2271)	(0.0257)	0.0000	1	(0.2527)	01/06/2025
600390.SH	12/23/2024	SDB3260123331	300.00	0.9725	298.09	291.75	0.0000	4.3300	50.0000	0.0000	(0.0359)	(0.0041)	0.0000	1	(0.0399)	01/06/2025
600390.SH	12/23/2024	SDB3260123331	11,300.00	0.9725	11,227.93	10,989.39	0.0000	4.3300	50.0000	0.0000	(1.3505)	(0.1526)	0.0000	1	(1.5031)	01/06/2025
600390.SH	12/23/2024	SDB3260123331	13,200.00	0.9725	13,115.81	12,837.16	0.0000	4.3300	50.0000	0.0000	(1.5775)	(0.1783)	0.0000	1	(1.7558)	01/06/2025
600390.SH	12/23/2024	SDB3260123331	7,700.00	0.9725	7,650.89	7,488.34	0.0000	4.3300	50.0000	0.0000	(0.1040)	(0.0000)	0.0000	1	(1.0242)	01/06/2025
600390.SH	12/23/2024	SDB3260123331	33,900.00	0.9725	33,683.79	32,968.16	0.0000	4.3300	50.0000	0.0000	(4.0514)	(0.4579)	0.0000	1	(4.5093)	01/06/2025
600390.SH	12/23/2024	SDB3260123331	6,500.00	0.9725	6,458.54	6,321.33	0.0000	4.3300	50.0000	0.0000	(0.7768)	(0.0878)	0.0000	1	(0.8646)	01/06/2025
600390.SH	12/23/2024	SDB3260123331	100.00	0.9725	99.36	97.25	0.0000	4.3300	50.0000	0.0000	(0.0120)	(0.0014)	0.0000	1	(0.0133)	01/06/2025
600390.SH	12/23/2024	SDB3260123331	19,000.00	0.9725	18,878.82	18,477.73	0.0000	4.3300	50.0000	0.0000	(2.2707)	(0.2566)	0.0000	1	(2.5273)	01/06/2025
600390.SH	12/23/2024	SDB3260123331	5,400.00	0.9725	5,365.56	5,251.56	0.0000	4.3300	50.0000	0.0000	(0.6454)	(0.0729)	0.0000	1	(0.7183)	01/06/2025
600390.SH	12/23/2024	SDB3260123331	7,900.00	0.9725	7,849.61	7,682.84	0.0000	4.3300	50.0000	0.0000	(0.9441)	(0.1067)	0.0000	1	(1.0508)	01/06/2025
600390.SH	12/23/2024	SDB3260123331	900.00	0.9725	894.26	875.26	0.0000	4.3300	50.0000	0.0000	(0.1076)	(0.0122)	0.0000	1	(0.1197)	01/06/2025
600390.SH	12/23/2024	SDB3260123331	20,900.00	0.9725	20,766.70	20,325.50	0.0000	4.3300	50.0000	0.0000	(2.4978)	(0.2823)	0.0000	1	(2.7801)	01/06/2025
600390.SH	12/23/2024	SDB3260123331	18,100.00	0.9725	17,984.56	17,602.47	0.0000	4.3300	50.0000	0.0000	(2.1631)	(0.2445)	0.0000	1	(2.4076)	01/06/2025
600390.SH	12/23/2024	SDB3260123331	14,000.00	0.9725	13,910.71	13,615.17	0.0000	4.3300	50.0000	0.0000	(1.6731)	(0.1891)	0.0000	1	(1.8622)	01/06/2025
600390.SH	12/23/2024	SDB3260123331	17,700.00	0.9725	17,587.11	17,213.46	0.0000	4.3300	50.0000	0.0000	(2.1153)	(0.2391)	0.0000	1	(2.3544)	01/06/2025
600390.SH	12/23/2024	SDB3260123331	7,900.00	0.9725	7,849.61	7,682.84	0.0000	4.3300	50.0000	0.0000	(0.9441)	(0.1067)	0.0000	1	(1.0508)	01/06/2025
600390.SH	12/23/2024	SDB3260123331	18,900.00	0.9725	18,779.46	18,380.48	0.0000	4.3300	50.0000	0.0000	(2.2588)	(0.2553)	0.0000	1	(2.5140)	01/06/2025
600390.SH	12/23/2024	SDB3260123331	43,700.00	0.9725	43,421.28	42,498.77	0.0000	4.3300	50.0000	0.0000	(5.2226)	(0.5903)	0.0000	1	(5.8129)	01/06/2025
600390.SH	12/23/2024	SDB3260123331	400.00	0.9725	397.45	389.00	0.0000	4.3300	50.0000	0.0000	(0.0478)	(0.0054)	0.0000	1	(0.0532)	01/06/2025
600390.SH	12/23/2024	SDB3260123331	9,700.00	0.9725	9,638.13	9,433.37	0.0000	4.3300	50.0000	0.0000	(1.1593)	(0.1310)	0.0000	1	(1.2903)	01/06/2025
600390.SH	12/23/2024	SDB3260123331	200.00	0.9725	198.72	194.50	0.0000	4.3300	50.0000	0.0000	(0.0239)	(0.0027)	0.0000	1	(0.0266)	01/06/2025
600390.SH	12/23/2024	SDB3260123331	2,800.00	0.9725	2,782.14	2,723.03	0.0000	4.3300	50.0000	0.0000	(0.3346)	(0.0378)	0.0000	1	(0.3724)	01/06/2025
600390.SH	12/23/2024	SDB3260123331	5,100.00	0.9725	5,067.47	4,959.81	0.0000	4.3300	50.0000	0.0000	(0.6095)	(0.0689)	0.0000	1	(0.6784)	01/06/2025
600390.SH	12/23/2024	SDB3260123331	2,900.00	0.9725	2,881.50	2,820.28	0.0000	4.3300	50.0000	0.0000	(0.3466)	(0.0392)	0.0000	1	(0.3858)	01/06/2025
600390.SH	12/23/2024	SDB3260123331	900.00	0.9725	894.26	875.26	0.0000	4.3300	50.0000	0.0000	(0.1076)	(0.0122)	0.0000	1	(0.1197)	01/06/2025
600390.SH	12/23/2024	SDB3260123331	48,900.00	0.9725	48,588.12	47,555.84	0.0000	4.3300	50.0000	0.0000	(5.8441)	(0.6605)	0.0000	1	(6.5046)	01/06/2025
600390.SH	12/23/2024	SDB3260123331	12,000.00	0.9725	11,923.46	11,670.14	0.0000	4.3300	50.0000	0.0000	(1.4341)	(0.1621)	0.0000	1	(1.5962)	01/06/2025
600390.SH	12/23/2024	SDB3260123331	2,800.00	0.9725	2,782.14	2,723.03	0.0000	4.3300	50.0000	0.0000	(0.3346)	(0.0378)	0.0000	1	(0.3724)	01/06/2025
600390.SH	12/23/2024	SDB3260123331	100.00	0.9725	99.36	97.25	0.0000	4.3300	50.0000	0.0000	(0.0120)	(0.0014)	0.0000	1	(0.0133)	01/06/2025
600390.SH	12/23/2024	SDB3260123331	1,300.00	0.9725	1,291.71	1,264.27	0.0000	4.3300	50.0000	0.0000	(0.1554)	(0.0176)	0.0000	1	(0.1729)	01/06/2025
600390.SH	12/23/2024	SDB3260123331	8,000.00	0.9725	7,948.98	7,780.10	0.0000	4.3300	50.0000	0.0000	(0.9561)	(0.1081)	0.0000	1	(1.0641)	01/06/2025
600390.SH	12/23/2024	SDB3260123331	30,300.00	0.9725	30,106.75	29,467.11	0.0000	4.3300	50.0000	0.0000	(3.6212)	(0.4093)	0.0000	1	(4.0304)	01/06/2025
600390.SH	12/23/2024	SDB3260123331	100.00	0.9725	99.36	97.25	0.0000	4.3300	50.0000	0.0000	(0.0120)	(0.0014)	0.0000	1	(0.0133)	01/06/2025
600390.SH	12/23/2024	SDB3260123331	6,400.00	0.9725	6,359.18	6,224.08	0.0000	4.3300	50.0000	0.0000	(0.7649)	(0.0864)	0.0000	1	(0.8513)	01/06/2025
600390.SH	12/23/2024	SDB3260123331	10,300.00	0.9725	10,234.31	10,016.87	0.0000	4.3300	50.0000	0.0000	(1.2310)	(0.1391)	0.0000	1	(1.3701)	01/06/2025
600390.SH	12/20/2024	SDB3260123331	1,600.00	0.9394	1,536.81	1,503.05	0.0000	4.3300	50.0000	0.0000	(0.5545)	(0.0626)	0.0000	3	(0.6172)	01/06/2025
600390.SH	12/20/2024	SDB3260123331	11,900.00	0.9394	11,399.84	11,178.92	0.0000	4.3300	50.0000	0.0000	(4.1134)	(0.4658)	0.0000	3	(4.5792)	01/06/2025
600390.SH	12/20/2024	SDB3260123331	100.00	0.9394	104.64	93.94	0.0000	4.3300	50.0000	0.0000	(0.0378)	(0.0039)	0.0000	3	(0.0417)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
MINMETALS CAPITAL CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600390.SH	12/20/2024	SDB3260123331	500.00	0.9394	506.46	469.70	0.0000	4.3300	50.0000	0.0000	(0.1827)	(0.0196)	0.0000	3	(0.2023)	01/06/2025
600390.SH	12/20/2024	SDB3260123331	12,100.00	0.9394	12,022.83	11,366.80	0.0000	4.3300	50.0000	0.0000	(4.3382)	(0.4736)	0.0000	3	(4.8119)	01/06/2025
600390.SH	12/20/2024	SDB3260123331	14,800.00	0.9394	14,705.61	13,903.19	0.0000	4.3300	50.0000	0.0000	(5.3063)	(0.5793)	0.0000	3	(5.8856)	01/06/2025
600390.SH	12/20/2024	SDB3260123331	30,300.00	0.9394	30,106.75	28,463.97	0.0000	4.3300	50.0000	0.0000	(10.8635)	(1.1860)	0.0000	3	(12.0495)	01/06/2025
600390.SH	12/20/2024	SDB3260123331	51,500.00	0.9394	51,171.53	48,379.36	0.0000	4.3300	50.0000	0.0000	(18.4644)	(2.0158)	0.0000	3	(20.4802)	01/06/2025
600390.SH	12/20/2024	SDB3260123331	5,300.00	0.9394	5,266.20	4,978.85	0.0000	4.3300	50.0000	0.0000	(1.9022)	(0.2075)	0.0000	3	(2.1077)	01/06/2025
600390.SH	12/20/2024	SDB3260123331	27,500.00	0.9394	27,324.60	25,833.64	0.0000	4.3300	50.0000	0.0000	(9.8596)	(1.0764)	0.0000	3	(10.9360)	01/06/2025
600390.SH	12/20/2024	SDB3260123331	2,600.00	0.9394	2,583.42	2,442.45	0.0000	4.3300	50.0000	0.0000	(0.9322)	(0.1018)	0.0000	3	(1.0340)	01/06/2025
600390.SH	12/20/2024	SDB3260123331	4,800.00	0.9394	4,769.39	4,509.14	0.0000	4.3300	50.0000	0.0000	(1.7210)	(0.1879)	0.0000	3	(1.9088)	01/06/2025
600390.SH	12/20/2024	SDB3260123331	5,800.00	0.9394	5,763.01	5,448.55	0.0000	4.3300	50.0000	0.0000	(2.0795)	(0.2270)	0.0000	3	(2.3065)	01/06/2025
600390.SH	12/20/2024	SDB3260123331	400.00	0.9394	397.45	375.76	0.0000	4.3300	50.0000	0.0000	(0.1434)	(0.0157)	0.0000	3	(0.1591)	01/06/2025
600390.SH	12/20/2024	SDB3260123331	100.00	0.9394	99.36	93.94	0.0000	4.3300	50.0000	0.0000	(0.0359)	(0.0039)	0.0000	3	(0.0398)	01/06/2025
600390.SH	12/20/2024	SDB3260123331	1,900.00	0.9394	1,887.88	1,784.87	0.0000	4.3300	50.0000	0.0000	(0.6812)	(0.0744)	0.0000	3	(0.7556)	01/06/2025
600390.SH	12/20/2024	SDB3260123331	300.00	0.9394	298.09	281.82	0.0000	4.3300	50.0000	0.0000	(0.1076)	(0.0117)	0.0000	3	(0.1193)	01/06/2025
600390.SH	12/20/2024	SDB3260123331	11,300.00	0.9394	11,227.93	10,615.28	0.0000	4.3300	50.0000	0.0000	(4.0514)	(0.4423)	0.0000	3	(4.4937)	01/06/2025
600390.SH	12/20/2024	SDB3260123331	13,200.00	0.9394	13,115.81	12,400.15	0.0000	4.3300	50.0000	0.0000	(4.7326)	(0.5167)	0.0000	3	(5.2493)	01/06/2025
600390.SH	12/20/2024	SDB3260123331	7,700.00	0.9394	7,650.89	7,233.42	0.0000	4.3300	50.0000	0.0000	(2.7607)	(0.3014)	0.0000	3	(3.0621)	01/06/2025
600390.SH	12/20/2024	SDB3260123331	33,900.00	0.9394	33,683.79	31,845.83	0.0000	4.3300	50.0000	0.0000	(12.1542)	(1.3269)	0.0000	3	(13.4811)	01/06/2025
600390.SH	12/20/2024	SDB3260123331	6,500.00	0.9394	6,458.54	6,106.13	0.0000	4.3300	50.0000	0.0000	(2.3305)	(0.2544)	0.0000	3	(2.5849)	01/06/2025
600390.SH	12/20/2024	SDB3260123331	100.00	0.9394	99.36	93.94	0.0000	4.3300	50.0000	0.0000	(0.0359)	(0.0039)	0.0000	3	(0.0398)	01/06/2025
600390.SH	12/20/2024	SDB3260123331	19,000.00	0.9394	18,878.82	17,848.69	0.0000	4.3300	50.0000	0.0000	(6.8121)	(0.7437)	0.0000	3	(7.5558)	01/06/2025
600390.SH	12/20/2024	SDB3260123331	5,400.00	0.9394	5,365.56	5,072.79	0.0000	4.3300	50.0000	0.0000	(1.9361)	(0.2114)	0.0000	3	(2.1474)	01/06/2025
600390.SH	12/20/2024	SDB3260123331	7,900.00	0.9394	7,849.61	7,421.30	0.0000	4.3300	50.0000	0.0000	(2.8324)	(0.3092)	0.0000	3	(3.1416)	01/06/2025
600390.SH	12/20/2024	SDB3260123331	900.00	0.9394	894.26	845.46	0.0000	4.3300	50.0000	0.0000	(0.3227)	(0.0352)	0.0000	3	(0.3579)	01/06/2025
600390.SH	12/20/2024	SDB3260123331	20,900.00	0.9394	20,766.70	19,633.56	0.0000	4.3300	50.0000	0.0000	(7.4933)	(0.8181)	0.0000	3	(8.3114)	01/06/2025
600390.SH	12/20/2024	SDB3260123331	18,100.00	0.9394	17,984.56	17,003.23	0.0000	4.3300	50.0000	0.0000	(6.4894)	(0.7085)	0.0000	3	(7.1979)	01/06/2025
600390.SH	12/20/2024	SDB3260123331	14,000.00	0.9394	13,910.71	13,151.67	0.0000	4.3300	50.0000	0.0000	(5.0194)	(0.5480)	0.0000	3	(5.5674)	01/06/2025
600390.SH	12/20/2024	SDB3260123331	17,700.00	0.9394	17,587.11	16,627.47	0.0000	4.3300	50.0000	0.0000	(6.3460)	(0.6928)	0.0000	3	(7.0388)	01/06/2025
600390.SH	12/20/2024	SDB3260123331	7,900.00	0.9394	7,849.61	7,421.30	0.0000	4.3300	50.0000	0.0000	(2.8324)	(0.3092)	0.0000	3	(3.1416)	01/06/2025
600390.SH	12/20/2024	SDB3260123331	18,900.00	0.9394	18,779.46	17,754.75	0.0000	4.3300	50.0000	0.0000	(6.7763)	(0.7398)	0.0000	3	(7.5160)	01/06/2025
600390.SH	12/20/2024	SDB3260123331	43,700.00	0.9394	43,421.28	41,052.00	0.0000	4.3300	50.0000	0.0000	(15.6678)	(1.7105)	0.0000	3	(17.3783)	01/06/2025
600390.SH	12/20/2024	SDB3260123331	400.00	0.9394	397.45	375.76	0.0000	4.3300	50.0000	0.0000	(0.1434)	(0.0157)	0.0000	3	(0.1591)	01/06/2025
600390.SH	12/20/2024	SDB3260123331	9,700.00	0.9394	9,638.13	9,112.23	0.0000	4.3300	50.0000	0.0000	(3.4778)	(0.3797)	0.0000	3	(3.8574)	01/06/2025
600390.SH	12/20/2024	SDB3260123331	200.00	0.9394	198.72	187.88	0.0000	4.3300	50.0000	0.0000	(0.0717)	(0.0078)	0.0000	3	(0.0795)	01/06/2025
600390.SH	12/20/2024	SDB3260123331	2,800.00	0.9394	2,782.14	2,630.33	0.0000	4.3300	50.0000	0.0000	(1.0039)	(0.1096)	0.0000	3	(1.1135)	01/06/2025
600390.SH	12/20/2024	SDB3260123331	5,100.00	0.9394	5,067.47	4,790.97	0.0000	4.3300	50.0000	0.0000	(1.8285)	(0.1996)	0.0000	3	(2.0281)	01/06/2025
600390.SH	12/20/2024	SDB3260123331	2,900.00	0.9394	2,881.50	2,724.27	0.0000	4.3300	50.0000	0.0000	(1.0397)	(0.1135)	0.0000	3	(1.1533)	01/06/2025
600390.SH	12/20/2024	SDB3260123331	900.00	0.9394	894.26	845.46	0.0000	4.3300	50.0000	0.0000	(0.3227)	(0.0352)	0.0000	3	(0.3579)	01/06/2025
600390.SH	12/20/2024	SDB3260123331	48,900.00	0.9394	48,588.12	45,936.90	0.0000	4.3300	50.0000	0.0000	(17.5322)	(1.9140)	0.0000	3	(19.4462)	01/06/2025
600390.SH	12/20/2024	SDB3260123331	12,000.00	0.9394	11,923.46	11,272.86	0.0000	4.3300	50.0000	0.0000	(4.3024)	(0.4697)	0.0000	3	(4.7721)	01/06/2025
600390.SH	12/20/2024	SDB3260123331	2,800.00	0.9394	2,782.14	2,630.33	0.0000	4.3300	50.0000	0.0000	(1.0039)	(0.1096)	0.0000	3	(1.1135)	01/06/2025
600390.SH	12/20/2024	SDB3260123331	100.00	0.9394	99.36	93.94	0.0000	4.3300	50.0000	0.0000	(0.0359)	(0.0039)	0.0000	3	(0.0398)	01/06/2025
600390.SH	12/20/2024	SDB3260123331	1,300.00	0.9394	1,291.71	1,221.23	0.0000	4.3300	50.0000	0.0000	(0.4661)	(0.0509)	0.0000	3	(0.5170)	01/06/2025
600390.SH	12/20/2024	SDB3260123331	8,000.00	0.9394	7,948.98	7,515.24	0.0000	4.3300	50.0000	0.0000	(2.8683)	(0.3131)	0.0000	3	(3.1814)	01/06/2025
600390.SH	12/20/2024	SDB3260123331	30,300.00	0.9394	30,106.75	28,463.97	0.0000	4.3300	50.0000	0.0000	(10.8635)	(1.1860)	0.0000	3	(12.0495)	01/06/2025
600390.SH	12/20/2024	SDB3260123331	100.00	0.9394	99.36	93.94	0.0000	4.3300	50.0000	0.0000	(0.0359)	(0.0039)	0.0000	3	(0.0398)	01/06/2025
600390.SH	12/20/2024	SDB3260123331	6,400.00	0.9394	6,359.18	6,012.19	0.0000	4.3300	50.0000	0.0000	(2.2946)	(0.2505)	0.0000	3	(2.5451)	01/06/2025
600390.SH	12/20/2024	SDB3260123331	10,300.00	0.9394	10,234.31	9,675.87	0.0000	4.3300	50.0000	0.0000	(3.6929)	(0.4032)	0.0000	3	(4.0960)	01/06/2025
600390.SH	12/19/2024	SDB3260123331	1,600.00	0.9537	1,536.81	1,525.93	0.0000	4.5800	50.0000	0.0000	(0.1955)	(0.0212)	0.0000	1	(0.2167)	01/06/2025
600390.SH	12/19/2024	SDB3260123331	11,900.00	0.9537	11,399.84	11,349.11	0.0000	4.5800	50.0000	0.0000	(1.4503)	(0.1576)	0.0000	1	(1.6079)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
MINMETALS CAPITAL CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600390.SH	12/19/2024	SDB3260123331	100.00	0.9537	104.64	95.37	0.0000	4.5800	50.0000	0.0000	(0.0133)	(0.0013)	0.0000	1	(0.0146)	01/06/2025
600390.SH	12/19/2024	SDB3260123331	500.00	0.9537	506.46	476.85	0.0000	4.5800	50.0000	0.0000	(0.0644)	(0.0066)	0.0000	1	(0.0711)	01/06/2025
600390.SH	12/19/2024	SDB3260123331	12,100.00	0.9537	12,022.83	11,539.85	0.0000	4.5800	50.0000	0.0000	(1.5296)	(0.1603)	0.0000	1	(1.6898)	01/06/2025
600390.SH	12/19/2024	SDB3260123331	14,800.00	0.9537	14,705.61	14,114.86	0.0000	4.5800	50.0000	0.0000	(1.8709)	(0.1960)	0.0000	1	(2.0669)	01/06/2025
600390.SH	12/19/2024	SDB3260123331	30,300.00	0.9537	30,106.75	28,897.32	0.0000	4.5800	50.0000	0.0000	(3.8302)	(0.4014)	0.0000	1	(4.2316)	01/06/2025
600390.SH	12/19/2024	SDB3260123331	51,500.00	0.9537	51,171.53	49,115.91	0.0000	4.5800	50.0000	0.0000	(6.5102)	(0.6822)	0.0000	1	(7.1923)	01/06/2025
600390.SH	12/19/2024	SDB3260123331	5,300.00	0.9537	5,266.20	5,054.65	0.0000	4.5800	50.0000	0.0000	(0.6700)	(0.0702)	0.0000	1	(0.7402)	01/06/2025
600390.SH	12/19/2024	SDB3260123331	27,500.00	0.9537	27,324.60	26,226.94	0.0000	4.5800	50.0000	0.0000	(3.4763)	(0.3643)	0.0000	1	(3.8406)	01/06/2025
600390.SH	12/19/2024	SDB3260123331	2,600.00	0.9537	2,583.42	2,479.64	0.0000	4.5800	50.0000	0.0000	(0.3287)	(0.0344)	0.0000	1	(0.3631)	01/06/2025
600390.SH	12/19/2024	SDB3260123331	4,800.00	0.9537	4,769.39	4,577.79	0.0000	4.5800	50.0000	0.0000	(0.6068)	(0.0636)	0.0000	1	(0.6704)	01/06/2025
600390.SH	12/19/2024	SDB3260123331	5,800.00	0.9537	5,763.01	5,531.50	0.0000	4.5800	50.0000	0.0000	(0.7332)	(0.0768)	0.0000	1	(0.8100)	01/06/2025
600390.SH	12/19/2024	SDB3260123331	400.00	0.9537	397.45	381.48	0.0000	4.5800	50.0000	0.0000	(0.0506)	(0.0053)	0.0000	1	(0.0559)	01/06/2025
600390.SH	12/19/2024	SDB3260123331	100.00	0.9537	99.36	95.37	0.0000	4.5800	50.0000	0.0000	(0.0126)	(0.0013)	0.0000	1	(0.0140)	01/06/2025
600390.SH	12/19/2024	SDB3260123331	1,900.00	0.9537	1,887.88	1,812.04	0.0000	4.5800	50.0000	0.0000	(0.2402)	(0.0252)	0.0000	1	(0.2653)	01/06/2025
600390.SH	12/19/2024	SDB3260123331	300.00	0.9537	298.09	286.11	0.0000	4.5800	50.0000	0.0000	(0.0379)	(0.0040)	0.0000	1	(0.0419)	01/06/2025
600390.SH	12/19/2024	SDB3260123331	11,300.00	0.9537	11,227.93	10,776.89	0.0000	4.5800	50.0000	0.0000	(1.4284)	(0.1497)	0.0000	1	(1.5781)	01/06/2025
600390.SH	12/19/2024	SDB3260123331	13,200.00	0.9537	13,115.81	12,588.93	0.0000	4.5800	50.0000	0.0000	(1.6686)	(0.1748)	0.0000	1	(1.8435)	01/06/2025
600390.SH	12/19/2024	SDB3260123331	7,700.00	0.9537	7,650.89	7,343.54	0.0000	4.5800	50.0000	0.0000	(0.9734)	(0.1020)	0.0000	1	(1.0754)	01/06/2025
600390.SH	12/19/2024	SDB3260123331	33,900.00	0.9537	33,683.79	32,330.67	0.0000	4.5800	50.0000	0.0000	(4.2853)	(0.4490)	0.0000	1	(4.7344)	01/06/2025
600390.SH	12/19/2024	SDB3260123331	6,500.00	0.9537	6,458.54	6,199.10	0.0000	4.5800	50.0000	0.0000	(0.8217)	(0.0861)	0.0000	1	(0.9078)	01/06/2025
600390.SH	12/19/2024	SDB3260123331	100.00	0.9537	99.36	95.37	0.0000	4.5800	50.0000	0.0000	(0.0126)	(0.0013)	0.0000	1	(0.0140)	01/06/2025
600390.SH	12/19/2024	SDB3260123331	19,000.00	0.9537	18,878.82	18,120.43	0.0000	4.5800	50.0000	0.0000	(2.4018)	(0.2517)	0.0000	1	(2.6535)	01/06/2025
600390.SH	12/19/2024	SDB3260123331	5,400.00	0.9537	5,365.56	5,150.02	0.0000	4.5800	50.0000	0.0000	(0.6826)	(0.0715)	0.0000	1	(0.7541)	01/06/2025
600390.SH	12/19/2024	SDB3260123331	7,900.00	0.9537	7,849.61	7,534.29	0.0000	4.5800	50.0000	0.0000	(0.9986)	(0.1046)	0.0000	1	(1.1033)	01/06/2025
600390.SH	12/19/2024	SDB3260123331	900.00	0.9537	894.26	858.34	0.0000	4.5800	50.0000	0.0000	(0.1138)	(0.0119)	0.0000	1	(0.1257)	01/06/2025
600390.SH	12/19/2024	SDB3260123331	20,900.00	0.9537	20,766.70	19,932.48	0.0000	4.5800	50.0000	0.0000	(2.6420)	(0.2768)	0.0000	1	(2.9188)	01/06/2025
600390.SH	12/19/2024	SDB3260123331	18,100.00	0.9537	17,984.56	17,262.10	0.0000	4.5800	50.0000	0.0000	(2.2880)	(0.2398)	0.0000	1	(2.5278)	01/06/2025
600390.SH	12/19/2024	SDB3260123331	14,000.00	0.9537	13,910.71	13,351.90	0.0000	4.5800	50.0000	0.0000	(1.7698)	(0.1854)	0.0000	1	(1.9552)	01/06/2025
600390.SH	12/19/2024	SDB3260123331	17,700.00	0.9537	17,587.11	16,880.61	0.0000	4.5800	50.0000	0.0000	(2.2375)	(0.2345)	0.0000	1	(2.4719)	01/06/2025
600390.SH	12/19/2024	SDB3260123331	7,900.00	0.9537	7,849.61	7,534.29	0.0000	4.5800	50.0000	0.0000	(0.9986)	(0.1046)	0.0000	1	(1.1033)	01/06/2025
600390.SH	12/19/2024	SDB3260123331	18,900.00	0.9537	18,779.46	18,025.06	0.0000	4.5800	50.0000	0.0000	(2.3892)	(0.2503)	0.0000	1	(2.6395)	01/06/2025
600390.SH	12/19/2024	SDB3260123331	43,700.00	0.9537	43,421.28	41,677.00	0.0000	4.5800	50.0000	0.0000	(5.5242)	(0.5788)	0.0000	1	(6.1030)	01/06/2025
600390.SH	12/19/2024	SDB3260123331	400.00	0.9537	397.45	381.48	0.0000	4.5800	50.0000	0.0000	(0.0506)	(0.0053)	0.0000	1	(0.0559)	01/06/2025
600390.SH	12/19/2024	SDB3260123331	9,700.00	0.9537	9,638.13	9,250.96	0.0000	4.5800	50.0000	0.0000	(1.2262)	(0.1285)	0.0000	1	(1.3547)	01/06/2025
600390.SH	12/19/2024	SDB3260123331	200.00	0.9537	198.72	190.74	0.0000	4.5800	50.0000	0.0000	(0.0253)	(0.0026)	0.0000	1	(0.0279)	01/06/2025
600390.SH	12/19/2024	SDB3260123331	2,800.00	0.9537	2,782.14	2,670.38	0.0000	4.5800	50.0000	0.0000	(0.3540)	(0.0371)	0.0000	1	(0.3910)	01/06/2025
600390.SH	12/19/2024	SDB3260123331	5,100.00	0.9537	5,067.47	4,863.91	0.0000	4.5800	50.0000	0.0000	(0.6447)	(0.0676)	0.0000	1	(0.7122)	01/06/2025
600390.SH	12/19/2024	SDB3260123331	2,900.00	0.9537	2,881.50	2,765.75	0.0000	4.5800	50.0000	0.0000	(0.3666)	(0.0384)	0.0000	1	(0.4050)	01/06/2025
600390.SH	12/19/2024	SDB3260123331	900.00	0.9537	894.26	858.34	0.0000	4.5800	50.0000	0.0000	(0.1138)	(0.0119)	0.0000	1	(0.1257)	01/06/2025
600390.SH	12/19/2024	SDB3260123331	48,900.00	0.9537	48,588.12	46,636.27	0.0000	4.5800	50.0000	0.0000	(6.1815)	(0.6477)	0.0000	1	(6.8292)	01/06/2025
600390.SH	12/19/2024	SDB3260123331	12,000.00	0.9537	11,923.46	11,444.48	0.0000	4.5800	50.0000	0.0000	(1.5169)	(0.1590)	0.0000	1	(1.6759)	01/06/2025
600390.SH	12/19/2024	SDB3260123331	2,800.00	0.9537	2,782.14	2,670.38	0.0000	4.5800	50.0000	0.0000	(0.3540)	(0.0371)	0.0000	1	(0.3910)	01/06/2025
600390.SH	12/19/2024	SDB3260123331	100.00	0.9537	99.36	95.37	0.0000	4.5800	50.0000	0.0000	(0.0126)	(0.0013)	0.0000	1	(0.0140)	01/06/2025
600390.SH	12/19/2024	SDB3260123331	1,300.00	0.9537	1,291.71	1,239.82	0.0000	4.5800	50.0000	0.0000	(0.1643)	(0.0172)	0.0000	1	(0.1816)	01/06/2025
600390.SH	12/19/2024	SDB3260123331	8,000.00	0.9537	7,948.98	7,629.66	0.0000	4.5800	50.0000	0.0000	(1.0113)	(0.1060)	0.0000	1	(1.1173)	01/06/2025
600390.SH	12/19/2024	SDB3260123331	30,300.00	0.9537	30,106.75	28,897.32	0.0000	4.5800	50.0000	0.0000	(3.8302)	(0.4014)	0.0000	1	(4.2316)	01/06/2025
600390.SH	12/19/2024	SDB3260123331	100.00	0.9537	99.36	95.37	0.0000	4.5800	50.0000	0.0000	(0.0126)	(0.0013)	0.0000	1	(0.0140)	01/06/2025
600390.SH	12/19/2024	SDB3260123331	6,400.00	0.9537	6,359.18	6,103.72	0.0000	4.5800	50.0000	0.0000	(0.8090)	(0.0848)	0.0000	1	(0.8938)	01/06/2025
600390.SH	12/19/2024	SDB3260123331	10,300.00	0.9537	10,234.31	9,823.18	0.0000	4.5800	50.0000	0.0000	(1.3020)	(0.1364)	0.0000	1	(1.4385)	01/06/2025
600390.SH	12/18/2024	SDB3260123331	100.00	0.9673	104.64	96.73	0.0000	4.5800	50.0000	0.0000	(0.0133)	(0.0013)	0.0000	1	(0.0147)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
MINMETALS CAPITAL CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600390.SH	12/18/2024	SDB3260123331	500.00	0.9673	506.46	483.63	0.0000	4.5800	50.0000	0.0000	(0.0644)	(0.0067)	0.0000	1	(0.0711)	01/06/2025
600390.SH	12/18/2024	SDB3260123331	12,100.00	0.9673	12,022.83	11,703.81	0.0000	4.5800	50.0000	0.0000	(1.5296)	(0.1626)	0.0000	1	(1.6921)	01/06/2025
600390.SH	12/18/2024	SDB3260123331	14,800.00	0.9673	14,705.61	14,315.40	0.0000	4.5800	50.0000	0.0000	(1.8709)	(0.1988)	0.0000	1	(2.0697)	01/06/2025
600390.SH	12/18/2024	SDB3260123331	30,300.00	0.9673	30,106.75	29,307.89	0.0000	4.5800	50.0000	0.0000	(3.8302)	(0.4071)	0.0000	1	(4.2373)	01/06/2025
600390.SH	12/18/2024	SDB3260123331	51,500.00	0.9673	51,171.53	49,813.74	0.0000	4.5800	50.0000	0.0000	(6.5102)	(0.6919)	0.0000	1	(7.2020)	01/06/2025
600390.SH	12/18/2024	SDB3260123331	5,300.00	0.9673	5,266.20	5,126.46	0.0000	4.5800	50.0000	0.0000	(0.6700)	(0.0712)	0.0000	1	(0.7412)	01/06/2025
600390.SH	12/18/2024	SDB3260123331	27,500.00	0.9673	27,324.60	26,599.57	0.0000	4.5800	50.0000	0.0000	(3.4763)	(0.3694)	0.0000	1	(3.8457)	01/06/2025
600390.SH	12/18/2024	SDB3260123331	2,600.00	0.9673	2,583.42	2,514.87	0.0000	4.5800	50.0000	0.0000	(0.3287)	(0.0349)	0.0000	1	(0.3636)	01/06/2025
600390.SH	12/18/2024	SDB3260123331	4,800.00	0.9673	4,769.39	4,642.83	0.0000	4.5800	50.0000	0.0000	(0.6068)	(0.0645)	0.0000	1	(0.6713)	01/06/2025
600390.SH	12/18/2024	SDB3260123331	5,800.00	0.9673	5,763.01	5,610.09	0.0000	4.5800	50.0000	0.0000	(0.7332)	(0.0779)	0.0000	1	(0.8111)	01/06/2025
600390.SH	12/18/2024	SDB3260123331	400.00	0.9673	397.45	386.90	0.0000	4.5800	50.0000	0.0000	(0.0506)	(0.0054)	0.0000	1	(0.0559)	01/06/2025
600390.SH	12/18/2024	SDB3260123331	100.00	0.9673	99.36	96.73	0.0000	4.5800	50.0000	0.0000	(0.0126)	(0.0013)	0.0000	1	(0.0140)	01/06/2025
600390.SH	12/18/2024	SDB3260123331	1,900.00	0.9673	1,887.88	1,837.79	0.0000	4.5800	50.0000	0.0000	(0.2402)	(0.0255)	0.0000	1	(0.2657)	01/06/2025
600390.SH	12/18/2024	SDB3260123331	300.00	0.9673	298.09	290.18	0.0000	4.5800	50.0000	0.0000	(0.0379)	(0.0040)	0.0000	1	(0.0420)	01/06/2025
600390.SH	12/18/2024	SDB3260123331	11,300.00	0.9673	11,227.93	10,930.00	0.0000	4.5800	50.0000	0.0000	(1.4284)	(0.1518)	0.0000	1	(1.5802)	01/06/2025
600390.SH	12/18/2024	SDB3260123331	13,200.00	0.9673	13,115.81	12,767.79	0.0000	4.5800	50.0000	0.0000	(1.6686)	(0.1773)	0.0000	1	(1.8460)	01/06/2025
600390.SH	12/18/2024	SDB3260123331	7,700.00	0.9673	7,650.89	7,447.88	0.0000	4.5800	50.0000	0.0000	(0.9734)	(0.1034)	0.0000	1	(1.0768)	01/06/2025
600390.SH	12/18/2024	SDB3260123331	33,900.00	0.9673	33,683.79	32,790.01	0.0000	4.5800	50.0000	0.0000	(4.2853)	(0.4554)	0.0000	1	(4.7407)	01/06/2025
600390.SH	12/18/2024	SDB3260123331	6,500.00	0.9673	6,458.54	6,287.17	0.0000	4.5800	50.0000	0.0000	(0.8217)	(0.0873)	0.0000	1	(0.9090)	01/06/2025
600390.SH	12/18/2024	SDB3260123331	100.00	0.9673	99.36	96.73	0.0000	4.5800	50.0000	0.0000	(0.0126)	(0.0013)	0.0000	1	(0.0140)	01/06/2025
600390.SH	12/18/2024	SDB3260123331	19,000.00	0.9673	18,878.82	18,377.88	0.0000	4.5800	50.0000	0.0000	(2.4018)	(0.2552)	0.0000	1	(2.6571)	01/06/2025
600390.SH	12/18/2024	SDB3260123331	5,400.00	0.9673	5,365.56	5,223.19	0.0000	4.5800	50.0000	0.0000	(0.6826)	(0.0725)	0.0000	1	(0.7552)	01/06/2025
600390.SH	12/18/2024	SDB3260123331	7,900.00	0.9673	7,849.61	7,641.33	0.0000	4.5800	50.0000	0.0000	(0.9986)	(0.1061)	0.0000	1	(1.1048)	01/06/2025
600390.SH	12/18/2024	SDB3260123331	900.00	0.9673	894.26	870.53	0.0000	4.5800	50.0000	0.0000	(0.1138)	(0.0121)	0.0000	1	(0.1259)	01/06/2025
600390.SH	12/18/2024	SDB3260123331	20,900.00	0.9673	20,766.70	20,215.67	0.0000	4.5800	50.0000	0.0000	(2.6420)	(0.2808)	0.0000	1	(2.9228)	01/06/2025
600390.SH	12/18/2024	SDB3260123331	18,100.00	0.9673	17,984.56	17,507.35	0.0000	4.5800	50.0000	0.0000	(2.2880)	(0.2432)	0.0000	1	(2.5312)	01/06/2025
600390.SH	12/18/2024	SDB3260123331	14,000.00	0.9673	13,910.71	13,541.60	0.0000	4.5800	50.0000	0.0000	(1.7698)	(0.1881)	0.0000	1	(1.9578)	01/06/2025
600390.SH	12/18/2024	SDB3260123331	17,700.00	0.9673	17,587.11	17,120.45	0.0000	4.5800	50.0000	0.0000	(2.2375)	(0.2378)	0.0000	1	(2.4753)	01/06/2025
600390.SH	12/18/2024	SDB3260123331	7,900.00	0.9673	7,849.61	7,641.33	0.0000	4.5800	50.0000	0.0000	(0.9986)	(0.1061)	0.0000	1	(1.1048)	01/06/2025
600390.SH	12/18/2024	SDB3260123331	18,900.00	0.9673	18,779.46	18,281.16	0.0000	4.5800	50.0000	0.0000	(2.3892)	(0.2539)	0.0000	1	(2.6431)	01/06/2025
600390.SH	12/18/2024	SDB3260123331	43,700.00	0.9673	43,421.28	42,269.13	0.0000	4.5800	50.0000	0.0000	(5.5242)	(0.5871)	0.0000	1	(6.1112)	01/06/2025
600390.SH	12/18/2024	SDB3260123331	400.00	0.9673	397.45	386.90	0.0000	4.5800	50.0000	0.0000	(0.0506)	(0.0054)	0.0000	1	(0.0559)	01/06/2025
600390.SH	12/18/2024	SDB3260123331	9,700.00	0.9673	9,638.13	9,382.39	0.0000	4.5800	50.0000	0.0000	(1.2262)	(0.1303)	0.0000	1	(1.3565)	01/06/2025
600390.SH	12/18/2024	SDB3260123331	200.00	0.9673	198.72	193.45	0.0000	4.5800	50.0000	0.0000	(0.0253)	(0.0027)	0.0000	1	(0.0280)	01/06/2025
600390.SH	12/18/2024	SDB3260123331	2,800.00	0.9673	2,782.14	2,708.32	0.0000	4.5800	50.0000	0.0000	(0.3540)	(0.0376)	0.0000	1	(0.3916)	01/06/2025
600390.SH	12/18/2024	SDB3260123331	5,100.00	0.9673	5,067.47	4,933.01	0.0000	4.5800	50.0000	0.0000	(0.6447)	(0.0685)	0.0000	1	(0.7132)	01/06/2025
600390.SH	12/18/2024	SDB3260123331	2,900.00	0.9673	2,881.50	2,805.05	0.0000	4.5800	50.0000	0.0000	(0.3666)	(0.0390)	0.0000	1	(0.4056)	01/06/2025
600390.SH	12/18/2024	SDB3260123331	900.00	0.9673	894.26	870.53	0.0000	4.5800	50.0000	0.0000	(0.1138)	(0.0121)	0.0000	1	(0.1259)	01/06/2025
600390.SH	12/18/2024	SDB3260123331	48,900.00	0.9673	48,588.12	47,298.87	0.0000	4.5800	50.0000	0.0000	(6.1815)	(0.6569)	0.0000	1	(6.8384)	01/06/2025
600390.SH	12/18/2024	SDB3260123331	12,000.00	0.9673	11,923.46	11,607.08	0.0000	4.5800	50.0000	0.0000	(1.5169)	(0.1612)	0.0000	1	(1.6781)	01/06/2025
600390.SH	12/18/2024	SDB3260123331	2,800.00	0.9673	2,782.14	2,708.32	0.0000	4.5800	50.0000	0.0000	(0.3540)	(0.0376)	0.0000	1	(0.3916)	01/06/2025
600390.SH	12/18/2024	SDB3260123331	100.00	0.9673	99.36	96.73	0.0000	4.5800	50.0000	0.0000	(0.0126)	(0.0013)	0.0000	1	(0.0140)	01/06/2025
600390.SH	12/18/2024	SDB3260123331	1,300.00	0.9673	1,291.71	1,257.43	0.0000	4.5800	50.0000	0.0000	(0.1643)	(0.0175)	0.0000	1	(0.1818)	01/06/2025
600390.SH	12/18/2024	SDB3260123331	8,000.00	0.9673	7,948.98	7,738.06	0.0000	4.5800	50.0000	0.0000	(1.0113)	(0.1075)	0.0000	1	(1.1188)	01/06/2025
600390.SH	12/18/2024	SDB3260123331	30,300.00	0.9673	30,106.75	29,307.89	0.0000	4.5800	50.0000	0.0000	(3.8302)	(0.4071)	0.0000	1	(4.2373)	01/06/2025
600390.SH	12/18/2024	SDB3260123331	100.00	0.9673	99.36	96.73	0.0000	4.5800	50.0000	0.0000	(0.0126)	(0.0013)	0.0000	1	(0.0140)	01/06/2025
600390.SH	12/18/2024	SDB3260123331	6,400.00	0.9673	6,359.18	6,190.44	0.0000	4.5800	50.0000	0.0000	(0.8090)	(0.0860)	0.0000	1	(0.8950)	01/06/2025
600390.SH	12/18/2024	SDB3260123331	10,300.00	0.9673	10,234.31	9,962.75	0.0000	4.5800	50.0000	0.0000	(1.3020)	(0.1384)	0.0000	1	(1.4404)	01/06/2025
600390.SH	12/17/2024	SDB3260123331	100.00	1.0047	104.64	100.47	0.0000	4.5800	50.0000	0.0000	(0.0133)	(0.0014)	0.0000	1	(0.0147)	01/06/2025
600390.SH	12/17/2024	SDB3260123331	500.00	1.0047	506.46	502.33	0.0000	4.5800	50.0000	0.0000	(0.0644)	(0.0070)	0.0000	1	(0.0714)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
MINMETALS CAPITAL CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600390.SH	12/17/2024	SDB3260123331	12,100.00	1.0047	12,022.83	12,156.37	0.0000	4.5800	50.0000	0.0000	(1.5296)	(0.1688)	0.0000	1	(1.6984)	01/06/2025
600390.SH	12/17/2024	SDB3260123331	14,800.00	1.0047	14,705.61	14,868.95	0.0000	4.5800	50.0000	0.0000	(1.8709)	(0.2065)	0.0000	1	(2.0774)	01/06/2025
600390.SH	12/17/2024	SDB3260123331	30,300.00	1.0047	30,106.75	30,441.17	0.0000	4.5800	50.0000	0.0000	(3.8302)	(0.4228)	0.0000	1	(4.2530)	01/06/2025
600390.SH	12/17/2024	SDB3260123331	51,500.00	1.0047	51,171.53	51,739.94	0.0000	4.5800	50.0000	0.0000	(6.5102)	(0.7186)	0.0000	1	(7.2288)	01/06/2025
600390.SH	12/17/2024	SDB3260123331	5,300.00	1.0047	5,266.20	5,324.69	0.0000	4.5800	50.0000	0.0000	(0.6700)	(0.0740)	0.0000	1	(0.7439)	01/06/2025
600390.SH	12/17/2024	SDB3260123331	27,500.00	1.0047	27,324.60	27,628.12	0.0000	4.5800	50.0000	0.0000	(3.4763)	(0.3837)	0.0000	1	(3.8600)	01/06/2025
600390.SH	12/17/2024	SDB3260123331	2,600.00	1.0047	2,583.42	2,612.11	0.0000	4.5800	50.0000	0.0000	(0.3287)	(0.0363)	0.0000	1	(0.3649)	01/06/2025
600390.SH	12/17/2024	SDB3260123331	4,800.00	1.0047	4,769.39	4,822.36	0.0000	4.5800	50.0000	0.0000	(0.6068)	(0.0670)	0.0000	1	(0.6737)	01/06/2025
600390.SH	12/17/2024	SDB3260123331	5,800.00	1.0047	5,763.01	5,827.02	0.0000	4.5800	50.0000	0.0000	(0.7332)	(0.0809)	0.0000	1	(0.8141)	01/06/2025
600390.SH	12/17/2024	SDB3260123331	400.00	1.0047	397.45	401.86	0.0000	4.5800	50.0000	0.0000	(0.0506)	(0.0056)	0.0000	1	(0.0561)	01/06/2025
600390.SH	12/17/2024	SDB3260123331	100.00	1.0047	99.36	100.47	0.0000	4.5800	50.0000	0.0000	(0.0126)	(0.0014)	0.0000	1	(0.0140)	01/06/2025
600390.SH	12/17/2024	SDB3260123331	1,900.00	1.0047	1,887.88	1,908.85	0.0000	4.5800	50.0000	0.0000	(0.2402)	(0.0265)	0.0000	1	(0.2677)	01/06/2025
600390.SH	12/17/2024	SDB3260123331	300.00	1.0047	298.09	301.40	0.0000	4.5800	50.0000	0.0000	(0.0379)	(0.0042)	0.0000	1	(0.0421)	01/06/2025
600390.SH	12/17/2024	SDB3260123331	11,300.00	1.0047	11,227.93	11,352.65	0.0000	4.5800	50.0000	0.0000	(1.4284)	(0.1577)	0.0000	1	(1.5861)	01/06/2025
600390.SH	12/17/2024	SDB3260123331	13,200.00	1.0047	13,115.81	13,261.50	0.0000	4.5800	50.0000	0.0000	(1.6686)	(0.1842)	0.0000	1	(1.8528)	01/06/2025
600390.SH	12/17/2024	SDB3260123331	7,700.00	1.0047	7,650.89	7,735.87	0.0000	4.5800	50.0000	0.0000	(0.9734)	(0.1074)	0.0000	1	(1.0808)	01/06/2025
600390.SH	12/17/2024	SDB3260123331	33,900.00	1.0047	33,683.79	34,057.94	0.0000	4.5800	50.0000	0.0000	(4.2853)	(0.4730)	0.0000	1	(4.7584)	01/06/2025
600390.SH	12/17/2024	SDB3260123331	6,500.00	1.0047	6,458.54	6,530.28	0.0000	4.5800	50.0000	0.0000	(0.8217)	(0.0907)	0.0000	1	(0.9124)	01/06/2025
600390.SH	12/17/2024	SDB3260123331	100.00	1.0047	99.36	100.47	0.0000	4.5800	50.0000	0.0000	(0.0126)	(0.0014)	0.0000	1	(0.0140)	01/06/2025
600390.SH	12/17/2024	SDB3260123331	19,000.00	1.0047	18,878.82	19,088.52	0.0000	4.5800	50.0000	0.0000	(2.4018)	(0.2651)	0.0000	1	(2.6669)	01/06/2025
600390.SH	12/17/2024	SDB3260123331	5,400.00	1.0047	5,365.56	5,425.16	0.0000	4.5800	50.0000	0.0000	(0.6826)	(0.0753)	0.0000	1	(0.7580)	01/06/2025
600390.SH	12/17/2024	SDB3260123331	7,900.00	1.0047	7,849.61	7,936.81	0.0000	4.5800	50.0000	0.0000	(0.9986)	(0.1102)	0.0000	1	(1.1089)	01/06/2025
600390.SH	12/17/2024	SDB3260123331	900.00	1.0047	894.26	904.19	0.0000	4.5800	50.0000	0.0000	(0.1138)	(0.0126)	0.0000	1	(0.1263)	01/06/2025
600390.SH	12/17/2024	SDB3260123331	20,900.00	1.0047	20,766.70	20,997.37	0.0000	4.5800	50.0000	0.0000	(2.6420)	(0.2916)	0.0000	1	(2.9336)	01/06/2025
600390.SH	12/17/2024	SDB3260123331	18,100.00	1.0047	17,984.56	18,184.33	0.0000	4.5800	50.0000	0.0000	(2.2880)	(0.2526)	0.0000	1	(2.5406)	01/06/2025
600390.SH	12/17/2024	SDB3260123331	14,000.00	1.0047	13,910.71	14,065.23	0.0000	4.5800	50.0000	0.0000	(1.7698)	(0.1954)	0.0000	1	(1.9651)	01/06/2025
600390.SH	12/17/2024	SDB3260123331	17,700.00	1.0047	17,587.11	17,782.46	0.0000	4.5800	50.0000	0.0000	(2.2375)	(0.2470)	0.0000	1	(2.4844)	01/06/2025
600390.SH	12/17/2024	SDB3260123331	7,900.00	1.0047	7,849.61	7,936.81	0.0000	4.5800	50.0000	0.0000	(0.9986)	(0.1102)	0.0000	1	(1.1089)	01/06/2025
600390.SH	12/17/2024	SDB3260123331	18,900.00	1.0047	18,779.46	18,988.06	0.0000	4.5800	50.0000	0.0000	(2.3892)	(0.2637)	0.0000	1	(2.6529)	01/06/2025
600390.SH	12/17/2024	SDB3260123331	43,700.00	1.0047	43,421.28	43,903.60	0.0000	4.5800	50.0000	0.0000	(5.5242)	(0.6098)	0.0000	1	(6.1339)	01/06/2025
600390.SH	12/17/2024	SDB3260123331	400.00	1.0047	397.45	401.86	0.0000	4.5800	50.0000	0.0000	(0.0506)	(0.0056)	0.0000	1	(0.0561)	01/06/2025
600390.SH	12/17/2024	SDB3260123331	9,700.00	1.0047	9,638.13	9,745.19	0.0000	4.5800	50.0000	0.0000	(1.2262)	(0.1353)	0.0000	1	(1.3615)	01/06/2025
600390.SH	12/17/2024	SDB3260123331	200.00	1.0047	198.72	200.93	0.0000	4.5800	50.0000	0.0000	(0.0253)	(0.0028)	0.0000	1	(0.0281)	01/06/2025
600390.SH	12/17/2024	SDB3260123331	2,800.00	1.0047	2,782.14	2,813.05	0.0000	4.5800	50.0000	0.0000	(0.3540)	(0.0391)	0.0000	1	(0.3930)	01/06/2025
600390.SH	12/17/2024	SDB3260123331	5,100.00	1.0047	5,067.47	5,123.76	0.0000	4.5800	50.0000	0.0000	(0.6447)	(0.0712)	0.0000	1	(0.7159)	01/06/2025
600390.SH	12/17/2024	SDB3260123331	2,900.00	1.0047	2,881.50	2,913.51	0.0000	4.5800	50.0000	0.0000	(0.3666)	(0.0405)	0.0000	1	(0.4071)	01/06/2025
600390.SH	12/17/2024	SDB3260123331	900.00	1.0047	894.26	904.19	0.0000	4.5800	50.0000	0.0000	(0.1138)	(0.0126)	0.0000	1	(0.1263)	01/06/2025
600390.SH	12/17/2024	SDB3260123331	48,900.00	1.0047	48,588.12	49,127.83	0.0000	4.5800	50.0000	0.0000	(6.1815)	(0.6823)	0.0000	1	(6.8638)	01/06/2025
600390.SH	12/17/2024	SDB3260123331	12,000.00	1.0047	11,923.46	12,055.91	0.0000	4.5800	50.0000	0.0000	(1.5169)	(0.1674)	0.0000	1	(1.6844)	01/06/2025
600390.SH	12/17/2024	SDB3260123331	2,800.00	1.0047	2,782.14	2,813.05	0.0000	4.5800	50.0000	0.0000	(0.3540)	(0.0391)	0.0000	1	(0.3930)	01/06/2025
600390.SH	12/17/2024	SDB3260123331	100.00	1.0047	99.36	100.47	0.0000	4.5800	50.0000	0.0000	(0.0126)	(0.0014)	0.0000	1	(0.0140)	01/06/2025
600390.SH	12/17/2024	SDB3260123331	1,300.00	1.0047	1,291.71	1,306.06	0.0000	4.5800	50.0000	0.0000	(0.1643)	(0.0181)	0.0000	1	(0.1825)	01/06/2025
600390.SH	12/17/2024	SDB3260123331	8,000.00	1.0047	7,948.98	8,037.27	0.0000	4.5800	50.0000	0.0000	(1.0113)	(0.1116)	0.0000	1	(1.1229)	01/06/2025
600390.SH	12/17/2024	SDB3260123331	30,300.00	1.0047	30,106.75	30,441.17	0.0000	4.5800	50.0000	0.0000	(3.8302)	(0.4228)	0.0000	1	(4.2530)	01/06/2025
600390.SH	12/17/2024	SDB3260123331	100.00	1.0047	99.36	100.47	0.0000	4.5800	50.0000	0.0000	(0.0126)	(0.0014)	0.0000	1	(0.0140)	01/06/2025
600390.SH	12/17/2024	SDB3260123331	6,400.00	1.0047	6,359.18	6,429.82	0.0000	4.5800	50.0000	0.0000	(0.8909)	(0.0893)	0.0000	1	(0.8983)	01/06/2025
600390.SH	12/17/2024	SDB3260123331	10,300.00	1.0047	10,234.31	10,347.99	0.0000	4.5800	50.0000	0.0000	(1.3020)	(0.1437)	0.0000	1	(1.4458)	01/06/2025
600390.SH	12/16/2024	SDB3260123331	100.00	0.9977	104.64	99.77	0.0000	4.5800	50.0000	0.0000	(0.0133)	(0.0014)	0.0000	1	(0.0147)	01/06/2025
600390.SH	12/16/2024	SDB3260123331	500.00	0.9977	506.46	498.85	0.0000	4.5800	50.0000	0.0000	(0.0644)	(0.0069)	0.0000	1	(0.0714)	01/06/2025
600390.SH	12/16/2024	SDB3260123331	12,100.00	0.9977	12,022.83	12,072.24	0.0000	4.5800	50.0000	0.0000	(1.5296)	(0.1677)	0.0000	1	(1.6972)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
MINMETALS CAPITAL CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600390.SH	12/16/2024	SDB3260123331	14,800.00	0.9977	14,705.61	14,766.05	0.0000	4.5800	50.0000	0.0000	(1.8709)	(0.2051)	0.0000	1	(2.0760)	01/06/2025
600390.SH	12/16/2024	SDB3260123331	30,300.00	0.9977	30,106.75	30,230.49	0.0000	4.5800	50.0000	0.0000	(3.8302)	(0.4199)	0.0000	1	(4.2501)	01/06/2025
600390.SH	12/16/2024	SDB3260123331	51,500.00	0.9977	51,171.53	51,381.86	0.0000	4.5800	50.0000	0.0000	(6.5102)	(0.7136)	0.0000	1	(7.2238)	01/06/2025
600390.SH	12/16/2024	SDB3260123331	5,300.00	0.9977	5,266.20	5,287.84	0.0000	4.5800	50.0000	0.0000	(0.6700)	(0.0734)	0.0000	1	(0.7434)	01/06/2025
600390.SH	12/16/2024	SDB3260123331	27,500.00	0.9977	27,324.60	27,436.92	0.0000	4.5800	50.0000	0.0000	(3.4763)	(0.3811)	0.0000	1	(3.8574)	01/06/2025
600390.SH	12/16/2024	SDB3260123331	2,600.00	0.9977	2,583.42	2,594.04	0.0000	4.5800	50.0000	0.0000	(0.3287)	(0.0360)	0.0000	1	(0.3647)	01/06/2025
600390.SH	12/16/2024	SDB3260123331	4,800.00	0.9977	4,769.39	4,788.99	0.0000	4.5800	50.0000	0.0000	(0.6068)	(0.0665)	0.0000	1	(0.6733)	01/06/2025
600390.SH	12/16/2024	SDB3260123331	5,800.00	0.9977	5,763.01	5,786.69	0.0000	4.5800	50.0000	0.0000	(0.7332)	(0.0804)	0.0000	1	(0.8136)	01/06/2025
600390.SH	12/16/2024	SDB3260123331	400.00	0.9977	397.45	399.08	0.0000	4.5800	50.0000	0.0000	(0.0506)	(0.0055)	0.0000	1	(0.0561)	01/06/2025
600390.SH	12/16/2024	SDB3260123331	100.00	0.9977	99.36	99.77	0.0000	4.5800	50.0000	0.0000	(0.0126)	(0.0014)	0.0000	1	(0.0140)	01/06/2025
600390.SH	12/16/2024	SDB3260123331	1,900.00	0.9977	1,887.88	1,895.64	0.0000	4.5800	50.0000	0.0000	(0.2402)	(0.0263)	0.0000	1	(0.2665)	01/06/2025
600390.SH	12/16/2024	SDB3260123331	300.00	0.9977	298.09	299.31	0.0000	4.5800	50.0000	0.0000	(0.0379)	(0.0042)	0.0000	1	(0.0421)	01/06/2025
600390.SH	12/16/2024	SDB3260123331	11,300.00	0.9977	11,227.93	11,274.08	0.0000	4.5800	50.0000	0.0000	(1.4284)	(0.1566)	0.0000	1	(1.5850)	01/06/2025
600390.SH	12/16/2024	SDB3260123331	13,200.00	0.9977	13,115.81	13,169.72	0.0000	4.5800	50.0000	0.0000	(1.6686)	(0.1829)	0.0000	1	(1.8515)	01/06/2025
600390.SH	12/16/2024	SDB3260123331	7,700.00	0.9977	7,650.89	7,682.34	0.0000	4.5800	50.0000	0.0000	(0.9734)	(0.1067)	0.0000	1	(1.0801)	01/06/2025
600390.SH	12/16/2024	SDB3260123331	33,900.00	0.9977	33,683.79	33,822.23	0.0000	4.5800	50.0000	0.0000	(4.2853)	(0.4698)	0.0000	1	(4.7551)	01/06/2025
600390.SH	12/16/2024	SDB3260123331	6,500.00	0.9977	6,458.54	6,485.09	0.0000	4.5800	50.0000	0.0000	(0.8217)	(0.0901)	0.0000	1	(0.9117)	01/06/2025
600390.SH	12/16/2024	SDB3260123331	100.00	0.9977	99.36	99.77	0.0000	4.5800	50.0000	0.0000	(0.0126)	(0.0014)	0.0000	1	(0.0140)	01/06/2025
600390.SH	12/16/2024	SDB3260123331	19,000.00	0.9977	18,878.82	18,956.41	0.0000	4.5800	50.0000	0.0000	(2.4018)	(0.2633)	0.0000	1	(2.6651)	01/06/2025
600390.SH	12/16/2024	SDB3260123331	5,400.00	0.9977	5,365.56	5,387.61	0.0000	4.5800	50.0000	0.0000	(0.6826)	(0.0748)	0.0000	1	(0.7574)	01/06/2025
600390.SH	12/16/2024	SDB3260123331	7,900.00	0.9977	7,849.61	7,881.88	0.0000	4.5800	50.0000	0.0000	(0.9986)	(0.1095)	0.0000	1	(1.1081)	01/06/2025
600390.SH	12/16/2024	SDB3260123331	900.00	0.9977	894.26	897.94	0.0000	4.5800	50.0000	0.0000	(0.1138)	(0.0125)	0.0000	1	(0.1262)	01/06/2025
600390.SH	12/16/2024	SDB3260123331	20,900.00	0.9977	20,766.70	20,852.06	0.0000	4.5800	50.0000	0.0000	(2.6420)	(0.2896)	0.0000	1	(2.9316)	01/06/2025
600390.SH	12/16/2024	SDB3260123331	18,100.00	0.9977	17,984.56	18,058.48	0.0000	4.5800	50.0000	0.0000	(2.2880)	(0.2508)	0.0000	1	(2.5388)	01/06/2025
600390.SH	12/16/2024	SDB3260123331	14,000.00	0.9977	13,910.71	13,967.88	0.0000	4.5800	50.0000	0.0000	(1.7698)	(0.1940)	0.0000	1	(1.9637)	01/06/2025
600390.SH	12/16/2024	SDB3260123331	17,700.00	0.9977	17,587.11	17,659.40	0.0000	4.5800	50.0000	0.0000	(2.2375)	(0.2453)	0.0000	1	(2.4827)	01/06/2025
600390.SH	12/16/2024	SDB3260123331	7,900.00	0.9977	7,849.61	7,881.88	0.0000	4.5800	50.0000	0.0000	(0.9986)	(0.1095)	0.0000	1	(1.1081)	01/06/2025
600390.SH	12/16/2024	SDB3260123331	18,900.00	0.9977	18,779.46	18,856.64	0.0000	4.5800	50.0000	0.0000	(2.3892)	(0.2619)	0.0000	1	(2.6511)	01/06/2025
600390.SH	12/16/2024	SDB3260123331	43,700.00	0.9977	43,421.28	43,599.75	0.0000	4.5800	50.0000	0.0000	(5.5242)	(0.6056)	0.0000	1	(6.1297)	01/06/2025
600390.SH	12/16/2024	SDB3260123331	400.00	0.9977	397.45	399.08	0.0000	4.5800	50.0000	0.0000	(0.0506)	(0.0055)	0.0000	1	(0.0561)	01/06/2025
600390.SH	12/16/2024	SDB3260123331	9,700.00	0.9977	9,638.13	9,677.75	0.0000	4.5800	50.0000	0.0000	(1.2262)	(0.1344)	0.0000	1	(1.3606)	01/06/2025
600390.SH	12/16/2024	SDB3260123331	200.00	0.9977	198.72	199.54	0.0000	4.5800	50.0000	0.0000	(0.0253)	(0.0028)	0.0000	1	(0.0281)	01/06/2025
600390.SH	12/16/2024	SDB3260123331	2,800.00	0.9977	2,782.14	2,793.58	0.0000	4.5800	50.0000	0.0000	(0.3540)	(0.0388)	0.0000	1	(0.3927)	01/06/2025
600390.SH	12/16/2024	SDB3260123331	5,100.00	0.9977	5,067.47	5,088.30	0.0000	4.5800	50.0000	0.0000	(0.6447)	(0.0707)	0.0000	1	(0.7154)	01/06/2025
600390.SH	12/16/2024	SDB3260123331	2,900.00	0.9977	2,881.50	2,893.35	0.0000	4.5800	50.0000	0.0000	(0.3666)	(0.0402)	0.0000	1	(0.4068)	01/06/2025
600390.SH	12/16/2024	SDB3260123331	900.00	0.9977	894.26	897.94	0.0000	4.5800	50.0000	0.0000	(0.1138)	(0.0125)	0.0000	1	(0.1262)	01/06/2025
600390.SH	12/16/2024	SDB3260123331	48,900.00	0.9977	48,588.12	48,787.82	0.0000	4.5800	50.0000	0.0000	(6.1815)	(0.6776)	0.0000	1	(6.8591)	01/06/2025
600390.SH	12/16/2024	SDB3260123331	12,000.00	0.9977	11,923.46	11,972.47	0.0000	4.5800	50.0000	0.0000	(1.5169)	(0.1663)	0.0000	1	(1.6832)	01/06/2025
600390.SH	12/16/2024	SDB3260123331	2,800.00	0.9977	2,782.14	2,793.58	0.0000	4.5800	50.0000	0.0000	(0.3540)	(0.0388)	0.0000	1	(0.3927)	01/06/2025
600390.SH	12/16/2024	SDB3260123331	100.00	0.9977	99.36	99.77	0.0000	4.5800	50.0000	0.0000	(0.0126)	(0.0014)	0.0000	1	(0.0140)	01/06/2025
600390.SH	12/16/2024	SDB3260123331	1,300.00	0.9977	1,291.71	1,297.02	0.0000	4.5800	50.0000	0.0000	(0.1643)	(0.0180)	0.0000	1	(0.1823)	01/06/2025
600390.SH	12/16/2024	SDB3260123331	8,000.00	0.9977	7,948.98	7,981.65	0.0000	4.5800	50.0000	0.0000	(1.0113)	(0.1109)	0.0000	1	(1.1221)	01/06/2025
600390.SH	12/16/2024	SDB3260123331	30,300.00	0.9977	30,106.75	30,230.49	0.0000	4.5800	50.0000	0.0000	(3.8302)	(0.4199)	0.0000	1	(4.2501)	01/06/2025
600390.SH	12/16/2024	SDB3260123331	100.00	0.9977	99.36	99.77	0.0000	4.5800	50.0000	0.0000	(0.0126)	(0.0014)	0.0000	1	(0.0140)	01/06/2025
600390.SH	12/16/2024	SDB3260123331	6,400.00	0.9977	6,359.18	6,385.32	0.0000	4.5800	50.0000	0.0000	(0.8090)	(0.0887)	0.0000	1	(0.8977)	01/06/2025
600390.SH	12/16/2024	SDB3260123331	10,300.00	0.9977	10,234.31	10,276.37	0.0000	4.5800	50.0000	0.0000	(1.3020)	(0.1427)	0.0000	1	(1.4448)	01/06/2025
600390.SH	12/13/2024	SDB3260123331	100.00	1.0009	104.64	100.09	0.0000	4.5800	50.0000	0.0000	(0.0399)	(0.0042)	0.0000	3	(0.0441)	01/06/2025
600390.SH	12/13/2024	SDB3260123331	500.00	1.0009	506.46	500.43	0.0000	4.5800	50.0000	0.0000	(0.1933)	(0.0209)	0.0000	3	(0.2141)	01/06/2025
600390.SH	12/13/2024	SDB3260123331	12,100.00	1.0009	12,022.83	12,110.44	0.0000	4.5800	50.0000	0.0000	(4.5887)	(0.5046)	0.0000	3	(5.0933)	01/06/2025
600390.SH	12/13/2024	SDB3260123331	14,800.00	1.0009	14,705.61	14,812.77	0.0000	4.5800	50.0000	0.0000	(5.6126)	(0.6172)	0.0000	3	(6.2298)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
MINMETALS CAPITAL CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600390.SH	12/13/2024	SDB3260123331	30,300.00	1.0009	30,106.75	30,326.15	0.0000	4.5800	50.0000	0.0000	(11.4907)	(1.2636)	0.0000	3	(12.7543)	01/06/2025
600390.SH	12/13/2024	SDB3260123331	51,500.00	1.0009	51,171.53	51,544.44	0.0000	4.5800	50.0000	0.0000	(19.5305)	(2.1477)	0.0000	3	(21.6782)	01/06/2025
600390.SH	12/13/2024	SDB3260123331	5,300.00	1.0009	5,266.20	5,304.57	0.0000	4.5800	50.0000	0.0000	(2.0099)	(0.2210)	0.0000	3	(2.2310)	01/06/2025
600390.SH	12/13/2024	SDB3260123331	27,500.00	1.0009	27,324.60	27,523.73	0.0000	4.5800	50.0000	0.0000	(10.4289)	(1.1468)	0.0000	3	(11.5757)	01/06/2025
600390.SH	12/13/2024	SDB3260123331	2,600.00	1.0009	2,583.42	2,602.24	0.0000	4.5800	50.0000	0.0000	(0.9860)	(0.1084)	0.0000	3	(1.0944)	01/06/2025
600390.SH	12/13/2024	SDB3260123331	4,800.00	1.0009	4,769.39	4,804.14	0.0000	4.5800	50.0000	0.0000	(1.8203)	(0.2002)	0.0000	3	(2.0205)	01/06/2025
600390.SH	12/13/2024	SDB3260123331	5,800.00	1.0009	5,763.01	5,805.01	0.0000	4.5800	50.0000	0.0000	(2.1995)	(0.2419)	0.0000	3	(2.4414)	01/06/2025
600390.SH	12/13/2024	SDB3260123331	400.00	1.0009	397.45	400.35	0.0000	4.5800	50.0000	0.0000	(0.1517)	(0.0167)	0.0000	3	(0.1684)	01/06/2025
600390.SH	12/13/2024	SDB3260123331	100.00	1.0009	99.36	100.09	0.0000	4.5800	50.0000	0.0000	(0.0379)	(0.0042)	0.0000	3	(0.0421)	01/06/2025
600390.SH	12/13/2024	SDB3260123331	1,900.00	1.0009	1,887.88	1,901.64	0.0000	4.5800	50.0000	0.0000	(0.7205)	(0.0792)	0.0000	3	(0.7998)	01/06/2025
600390.SH	12/13/2024	SDB3260123331	300.00	1.0009	298.09	300.26	0.0000	4.5800	50.0000	0.0000	(0.1138)	(0.0125)	0.0000	3	(0.1263)	01/06/2025
600390.SH	12/13/2024	SDB3260123331	11,300.00	1.0009	11,227.93	11,309.75	0.0000	4.5800	50.0000	0.0000	(4.2853)	(0.4712)	0.0000	3	(4.7566)	01/06/2025
600390.SH	12/13/2024	SDB3260123331	13,200.00	1.0009	13,115.81	13,211.39	0.0000	4.5800	50.0000	0.0000	(5.0059)	(0.5505)	0.0000	3	(5.5563)	01/06/2025
600390.SH	12/13/2024	SDB3260123331	7,700.00	1.0009	7,650.89	7,706.65	0.0000	4.5800	50.0000	0.0000	(2.9201)	(0.3211)	0.0000	3	(3.2412)	01/06/2025
600390.SH	12/13/2024	SDB3260123331	33,900.00	1.0009	33,683.79	33,929.26	0.0000	4.5800	50.0000	0.0000	(12.8560)	(1.4137)	0.0000	3	(14.2697)	01/06/2025
600390.SH	12/13/2024	SDB3260123331	6,500.00	1.0009	6,458.54	6,505.61	0.0000	4.5800	50.0000	0.0000	(2.4650)	(0.2711)	0.0000	3	(2.7361)	01/06/2025
600390.SH	12/13/2024	SDB3260123331	100.00	1.0009	99.36	100.09	0.0000	4.5800	50.0000	0.0000	(0.0379)	(0.0042)	0.0000	3	(0.0421)	01/06/2025
600390.SH	12/13/2024	SDB3260123331	19,000.00	1.0009	18,878.82	19,016.40	0.0000	4.5800	50.0000	0.0000	(7.2054)	(0.7923)	0.0000	3	(7.9978)	01/06/2025
600390.SH	12/13/2024	SDB3260123331	5,400.00	1.0009	5,365.56	5,404.66	0.0000	4.5800	50.0000	0.0000	(2.0479)	(0.2252)	0.0000	3	(2.2730)	01/06/2025
600390.SH	12/13/2024	SDB3260123331	7,900.00	1.0009	7,849.61	7,906.82	0.0000	4.5800	50.0000	0.0000	(2.9959)	(0.3295)	0.0000	3	(3.3254)	01/06/2025
600390.SH	12/13/2024	SDB3260123331	900.00	1.0009	894.26	900.78	0.0000	4.5800	50.0000	0.0000	(0.3413)	(0.0375)	0.0000	3	(0.3788)	01/06/2025
600390.SH	12/13/2024	SDB3260123331	20,900.00	1.0009	20,766.70	20,918.04	0.0000	4.5800	50.0000	0.0000	(7.9260)	(0.8716)	0.0000	3	(8.7975)	01/06/2025
600390.SH	12/13/2024	SDB3260123331	18,100.00	1.0009	17,984.56	18,115.62	0.0000	4.5800	50.0000	0.0000	(6.8641)	(0.7548)	0.0000	3	(7.6189)	01/06/2025
600390.SH	12/13/2024	SDB3260123331	14,000.00	1.0009	13,910.71	14,012.08	0.0000	4.5800	50.0000	0.0000	(5.3093)	(0.5838)	0.0000	3	(5.8931)	01/06/2025
600390.SH	12/13/2024	SDB3260123331	17,700.00	1.0009	17,587.11	17,715.28	0.0000	4.5800	50.0000	0.0000	(6.7124)	(0.7381)	0.0000	3	(7.4505)	01/06/2025
600390.SH	12/13/2024	SDB3260123331	7,900.00	1.0009	7,849.61	7,906.82	0.0000	4.5800	50.0000	0.0000	(2.9959)	(0.3295)	0.0000	3	(3.3254)	01/06/2025
600390.SH	12/13/2024	SDB3260123331	18,900.00	1.0009	18,779.46	18,916.31	0.0000	4.5800	50.0000	0.0000	(7.1675)	(0.7882)	0.0000	3	(7.9557)	01/06/2025
600390.SH	12/13/2024	SDB3260123331	43,700.00	1.0009	43,421.28	43,737.71	0.0000	4.5800	50.0000	0.0000	(16.5725)	(1.8224)	0.0000	3	(18.3949)	01/06/2025
600390.SH	12/13/2024	SDB3260123331	400.00	1.0009	397.45	400.35	0.0000	4.5800	50.0000	0.0000	(0.1517)	(0.0167)	0.0000	3	(0.1684)	01/06/2025
600390.SH	12/13/2024	SDB3260123331	9,700.00	1.0009	9,638.13	9,708.37	0.0000	4.5800	50.0000	0.0000	(3.6786)	(0.4045)	0.0000	3	(4.0831)	01/06/2025
600390.SH	12/13/2024	SDB3260123331	200.00	1.0009	198.72	200.17	0.0000	4.5800	50.0000	0.0000	(0.0758)	(0.0083)	0.0000	3	(0.0842)	01/06/2025
600390.SH	12/13/2024	SDB3260123331	2,800.00	1.0009	2,782.14	2,802.42	0.0000	4.5800	50.0000	0.0000	(1.0619)	(0.1168)	0.0000	3	(1.1786)	01/06/2025
600390.SH	12/13/2024	SDB3260123331	5,100.00	1.0009	5,067.47	5,104.40	0.0000	4.5800	50.0000	0.0000	(1.9341)	(0.2127)	0.0000	3	(2.1468)	01/06/2025
600390.SH	12/13/2024	SDB3260123331	2,900.00	1.0009	2,881.50	2,902.50	0.0000	4.5800	50.0000	0.0000	(1.0998)	(0.1209)	0.0000	3	(1.2207)	01/06/2025
600390.SH	12/13/2024	SDB3260123331	900.00	1.0009	894.26	900.78	0.0000	4.5800	50.0000	0.0000	(0.3413)	(0.0375)	0.0000	3	(0.3788)	01/06/2025
600390.SH	12/13/2024	SDB3260123331	48,900.00	1.0009	48,588.12	48,942.20	0.0000	4.5800	50.0000	0.0000	(18.5445)	(2.0393)	0.0000	3	(20.5837)	01/06/2025
600390.SH	12/13/2024	SDB3260123331	12,000.00	1.0009	11,923.46	12,010.36	0.0000	4.5800	50.0000	0.0000	(4.5508)	(0.5004)	0.0000	3	(5.0512)	01/06/2025
600390.SH	12/13/2024	SDB3260123331	2,800.00	1.0009	2,782.14	2,802.42	0.0000	4.5800	50.0000	0.0000	(1.0619)	(0.1168)	0.0000	3	(1.1786)	01/06/2025
600390.SH	12/13/2024	SDB3260123331	100.00	1.0009	99.36	100.09	0.0000	4.5800	50.0000	0.0000	(0.0379)	(0.0042)	0.0000	3	(0.0421)	01/06/2025
600390.SH	12/13/2024	SDB3260123331	1,300.00	1.0009	1,291.71	1,301.12	0.0000	4.5800	50.0000	0.0000	(0.4930)	(0.0542)	0.0000	3	(0.5472)	01/06/2025
600390.SH	12/13/2024	SDB3260123331	8,000.00	1.0009	7,948.98	8,006.90	0.0000	4.5800	50.0000	0.0000	(3.0339)	(0.3336)	0.0000	3	(3.3675)	01/06/2025
600390.SH	12/13/2024	SDB3260123331	30,300.00	1.0009	30,106.75	30,326.15	0.0000	4.5800	50.0000	0.0000	(11.4907)	(1.2636)	0.0000	3	(12.7543)	01/06/2025
600390.SH	12/13/2024	SDB3260123331	100.00	1.0009	99.36	100.09	0.0000	4.5800	50.0000	0.0000	(0.0379)	(0.0042)	0.0000	3	(0.0421)	01/06/2025
600390.SH	12/13/2024	SDB3260123331	6,400.00	1.0009	6,359.18	6,405.52	0.0000	4.5800	50.0000	0.0000	(2.4271)	(0.2669)	0.0000	3	(2.6940)	01/06/2025
600390.SH	12/13/2024	SDB3260123331	10,300.00	1.0009	10,234.31	10,308.89	0.0000	4.5800	50.0000	0.0000	(3.9061)	(0.4295)	0.0000	3	(4.3356)	01/06/2025
600390.SH	12/12/2024	SDB3260123331	12,100.00	0.9874	12,022.83	11,947.83	0.0000	4.5800	50.0000	0.0000	(1.5296)	(0.1659)	0.0000	1	(1.6955)	01/06/2025
600390.SH	12/12/2024	SDB3260123331	14,800.00	0.9874	14,705.61	14,613.88	0.0000	4.5800	50.0000	0.0000	(1.8709)	(0.2030)	0.0000	1	(2.0739)	01/06/2025
600390.SH	12/12/2024	SDB3260123331	30,300.00	0.9874	30,106.75	29,918.95	0.0000	4.5800	50.0000	0.0000	(3.8302)	(0.4155)	0.0000	1	(4.2458)	01/06/2025
600390.SH	12/12/2024	SDB3260123331	51,500.00	0.9874	51,171.53	50,852.34	0.0000	4.5800	50.0000	0.0000	(6.5102)	(0.7063)	0.0000	1	(7.2164)	01/06/2025
600390.SH	12/12/2024	SDB3260123331	5,300.00	0.9874	5,266.20	5,233.35	0.0000	4.5800	50.0000	0.0000	(0.6700)	(0.0727)	0.0000	1	(0.7427)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
MINMETALS CAPITAL CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600390.SH	12/12/2024	SDB3260123331	27,500.00	0.9874	27,324.60	27,154.16	0.0000	4.5800	50.0000	0.0000	(3.4763)	(0.3771)	0.0000	1	(3.8534)	01/06/2025
600390.SH	12/12/2024	SDB3260123331	2,600.00	0.9874	2,583.42	2,567.30	0.0000	4.5800	50.0000	0.0000	(0.3287)	(0.0357)	0.0000	1	(0.3643)	01/06/2025
600390.SH	12/12/2024	SDB3260123331	4,800.00	0.9874	4,769.39	4,739.64	0.0000	4.5800	50.0000	0.0000	(0.0608)	(0.0658)	0.0000	1	(0.6726)	01/06/2025
600390.SH	12/12/2024	SDB3260123331	5,800.00	0.9874	5,763.01	5,727.06	0.0000	4.5800	50.0000	0.0000	(0.7332)	(0.0795)	0.0000	1	(0.8127)	01/06/2025
600390.SH	12/12/2024	SDB3260123331	400.00	0.9874	397.45	394.97	0.0000	4.5800	50.0000	0.0000	(0.0506)	(0.0055)	0.0000	1	(0.0561)	01/06/2025
600390.SH	12/12/2024	SDB3260123331	100.00	0.9874	99.36	98.74	0.0000	4.5800	50.0000	0.0000	(0.0126)	(0.0014)	0.0000	1	(0.0140)	01/06/2025
600390.SH	12/12/2024	SDB3260123331	1,900.00	0.9874	1,887.88	1,876.11	0.0000	4.5800	50.0000	0.0000	(0.2402)	(0.0261)	0.0000	1	(0.2662)	01/06/2025
600390.SH	12/12/2024	SDB3260123331	300.00	0.9874	298.09	296.23	0.0000	4.5800	50.0000	0.0000	(0.0379)	(0.0041)	0.0000	1	(0.0420)	01/06/2025
600390.SH	12/12/2024	SDB3260123331	11,300.00	0.9874	11,227.93	11,157.89	0.0000	4.5800	50.0000	0.0000	(1.4284)	(0.1550)	0.0000	1	(1.5834)	01/06/2025
600390.SH	12/12/2024	SDB3260123331	13,200.00	0.9874	13,115.81	13,034.00	0.0000	4.5800	50.0000	0.0000	(1.6686)	(0.1810)	0.0000	1	(1.8497)	01/06/2025
600390.SH	12/12/2024	SDB3260123331	7,700.00	0.9874	7,650.89	7,603.16	0.0000	4.5800	50.0000	0.0000	(0.9734)	(0.1056)	0.0000	1	(1.0790)	01/06/2025
600390.SH	12/12/2024	SDB3260123331	33,900.00	0.9874	33,683.79	33,473.67	0.0000	4.5800	50.0000	0.0000	(4.2853)	(0.4649)	0.0000	1	(4.7502)	01/06/2025
600390.SH	12/12/2024	SDB3260123331	6,500.00	0.9874	6,458.54	6,418.26	0.0000	4.5800	50.0000	0.0000	(0.8217)	(0.0891)	0.0000	1	(0.9108)	01/06/2025
600390.SH	12/12/2024	SDB3260123331	100.00	0.9874	99.36	98.74	0.0000	4.5800	50.0000	0.0000	(0.0126)	(0.0014)	0.0000	1	(0.0140)	01/06/2025
600390.SH	12/12/2024	SDB3260123331	19,000.00	0.9874	18,878.82	18,761.06	0.0000	4.5800	50.0000	0.0000	(2.4018)	(0.2606)	0.0000	1	(2.6624)	01/06/2025
600390.SH	12/12/2024	SDB3260123331	5,400.00	0.9874	5,365.56	5,332.09	0.0000	4.5800	50.0000	0.0000	(0.6826)	(0.0741)	0.0000	1	(0.7567)	01/06/2025
600390.SH	12/12/2024	SDB3260123331	7,900.00	0.9874	7,849.61	7,800.65	0.0000	4.5800	50.0000	0.0000	(0.9986)	(0.1083)	0.0000	1	(1.1070)	01/06/2025
600390.SH	12/12/2024	SDB3260123331	900.00	0.9874	894.26	888.68	0.0000	4.5800	50.0000	0.0000	(0.1138)	(0.0123)	0.0000	1	(0.1261)	01/06/2025
600390.SH	12/12/2024	SDB3260123331	20,900.00	0.9874	20,766.70	20,637.16	0.0000	4.5800	50.0000	0.0000	(2.6420)	(0.2866)	0.0000	1	(2.9286)	01/06/2025
600390.SH	12/12/2024	SDB3260123331	18,100.00	0.9874	17,984.56	17,872.37	0.0000	4.5800	50.0000	0.0000	(2.2880)	(0.2482)	0.0000	1	(2.5363)	01/06/2025
600390.SH	12/12/2024	SDB3260123331	14,000.00	0.9874	13,910.71	13,823.94	0.0000	4.5800	50.0000	0.0000	(1.7698)	(0.1920)	0.0000	1	(1.9618)	01/06/2025
600390.SH	12/12/2024	SDB3260123331	17,700.00	0.9874	17,587.11	17,477.40	0.0000	4.5800	50.0000	0.0000	(2.2375)	(0.2427)	0.0000	1	(2.4802)	01/06/2025
600390.SH	12/12/2024	SDB3260123331	7,900.00	0.9874	7,849.61	7,800.65	0.0000	4.5800	50.0000	0.0000	(0.9986)	(0.1083)	0.0000	1	(1.1070)	01/06/2025
600390.SH	12/12/2024	SDB3260123331	18,900.00	0.9874	18,779.46	18,662.31	0.0000	4.5800	50.0000	0.0000	(2.3892)	(0.2592)	0.0000	1	(2.6484)	01/06/2025
600390.SH	12/12/2024	SDB3260123331	43,700.00	0.9874	43,421.28	43,150.43	0.0000	4.5800	50.0000	0.0000	(5.5242)	(0.5993)	0.0000	1	(6.1235)	01/06/2025
600390.SH	12/12/2024	SDB3260123331	400.00	0.9874	397.45	394.97	0.0000	4.5800	50.0000	0.0000	(0.0506)	(0.0055)	0.0000	1	(0.0561)	01/06/2025
600390.SH	12/12/2024	SDB3260123331	9,700.00	0.9874	9,638.13	9,578.01	0.0000	4.5800	50.0000	0.0000	(1.2262)	(0.1330)	0.0000	1	(1.3592)	01/06/2025
600390.SH	12/12/2024	SDB3260123331	200.00	0.9874	198.72	197.48	0.0000	4.5800	50.0000	0.0000	(0.0253)	(0.0027)	0.0000	1	(0.0280)	01/06/2025
600390.SH	12/12/2024	SDB3260123331	2,800.00	0.9874	2,782.14	2,764.79	0.0000	4.5800	50.0000	0.0000	(0.3540)	(0.0384)	0.0000	1	(0.3924)	01/06/2025
600390.SH	12/12/2024	SDB3260123331	5,100.00	0.9874	5,067.47	5,035.86	0.0000	4.5800	50.0000	0.0000	(0.6447)	(0.0699)	0.0000	1	(0.7146)	01/06/2025
600390.SH	12/12/2024	SDB3260123331	2,900.00	0.9874	2,881.50	2,863.53	0.0000	4.5800	50.0000	0.0000	(0.3666)	(0.0398)	0.0000	1	(0.4064)	01/06/2025
600390.SH	12/12/2024	SDB3260123331	900.00	0.9874	894.26	888.68	0.0000	4.5800	50.0000	0.0000	(0.1138)	(0.0123)	0.0000	1	(0.1261)	01/06/2025
600390.SH	12/12/2024	SDB3260123331	48,900.00	0.9874	48,588.12	48,285.03	0.0000	4.5800	50.0000	0.0000	(6.1815)	(0.6706)	0.0000	1	(6.8521)	01/06/2025
600390.SH	12/12/2024	SDB3260123331	12,000.00	0.9874	11,923.46	11,849.09	0.0000	4.5800	50.0000	0.0000	(1.5169)	(0.1646)	0.0000	1	(1.6815)	01/06/2025
600390.SH	12/12/2024	SDB3260123331	2,800.00	0.9874	2,782.14	2,764.79	0.0000	4.5800	50.0000	0.0000	(0.3540)	(0.0384)	0.0000	1	(0.3924)	01/06/2025
600390.SH	12/12/2024	SDB3260123331	100.00	0.9874	99.36	98.74	0.0000	4.5800	50.0000	0.0000	(0.0126)	(0.0014)	0.0000	1	(0.0140)	01/06/2025
600390.SH	12/12/2024	SDB3260123331	1,300.00	0.9874	1,291.71	1,283.65	0.0000	4.5800	50.0000	0.0000	(0.1643)	(0.0178)	0.0000	1	(0.1822)	01/06/2025
600390.SH	12/12/2024	SDB3260123331	8,000.00	0.9874	7,948.98	7,899.39	0.0000	4.5800	50.0000	0.0000	(1.0113)	(0.1097)	0.0000	1	(1.1210)	01/06/2025
600390.SH	12/12/2024	SDB3260123331	30,300.00	0.9874	30,106.75	29,918.95	0.0000	4.5800	50.0000	0.0000	(3.8302)	(0.4155)	0.0000	1	(4.2458)	01/06/2025
600390.SH	12/12/2024	SDB3260123331	100.00	0.9874	99.36	98.74	0.0000	4.5800	50.0000	0.0000	(0.0126)	(0.0014)	0.0000	1	(0.0140)	01/06/2025
600390.SH	12/12/2024	SDB3260123331	6,400.00	0.9874	6,359.18	6,319.51	0.0000	4.5800	50.0000	0.0000	(0.8090)	(0.0878)	0.0000	1	(0.8968)	01/06/2025
600390.SH	12/12/2024	SDB3260123331	10,300.00	0.9874	10,234.31	10,170.47	0.0000	4.5800	50.0000	0.0000	(1.3020)	(0.1413)	0.0000	1	(1.4433)	01/06/2025
600390.SH	12/11/2024	SDB3260123331	12,100.00	1.0092	12,022.83	12,211.11	0.0000	4.5800	50.0000	0.0000	(1.5296)	(0.1696)	0.0000	1	(1.6992)	01/06/2025
600390.SH	12/11/2024	SDB3260123331	14,800.00	1.0092	14,705.61	14,935.91	0.0000	4.5800	50.0000	0.0000	(1.8709)	(0.2074)	0.0000	1	(2.0783)	01/06/2025
600390.SH	12/11/2024	SDB3260123331	30,300.00	1.0092	30,106.75	30,578.24	0.0000	4.5800	50.0000	0.0000	(3.8302)	(0.4247)	0.0000	1	(4.2549)	01/06/2025
600390.SH	12/11/2024	SDB3260123331	51,500.00	1.0092	51,171.53	51,972.92	0.0000	4.5800	50.0000	0.0000	(6.5102)	(0.7218)	0.0000	1	(7.2320)	01/06/2025
600390.SH	12/11/2024	SDB3260123331	5,300.00	1.0092	5,266.20	5,348.67	0.0000	4.5800	50.0000	0.0000	(0.6700)	(0.0743)	0.0000	1	(0.7443)	01/06/2025
600390.SH	12/11/2024	SDB3260123331	27,500.00	1.0092	27,324.60	27,752.53	0.0000	4.5800	50.0000	0.0000	(3.4763)	(0.3855)	0.0000	1	(3.8617)	01/06/2025
600390.SH	12/11/2024	SDB3260123331	2,600.00	1.0092	2,583.42	2,623.88	0.0000	4.5800	50.0000	0.0000	(0.3287)	(0.0364)	0.0000	1	(0.3651)	01/06/2025
600390.SH	12/11/2024	SDB3260123331	4,800.00	1.0092	4,769.39	4,844.08	0.0000	4.5800	50.0000	0.0000	(0.0608)	(0.0673)	0.0000	1	(0.6741)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
MINMETALS CAPITAL CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600390.SH	12/11/2024	SDB3260123331	5,800.00	1.0092	5,763.01	5,853.26	0.0000	4.5800	50.0000	0.0000	(0.7332)	(0.0813)	0.0000	1	(0.8145)	01/06/2025
600390.SH	12/11/2024	SDB3260123331	400.00	1.0092	397.45	403.67	0.0000	4.5800	50.0000	0.0000	(0.0506)	(0.0056)	0.0000	1	(0.0562)	01/06/2025
600390.SH	12/11/2024	SDB3260123331	100.00	1.0092	99.36	100.92	0.0000	4.5800	50.0000	0.0000	(0.0126)	(0.0014)	0.0000	1	(0.0140)	01/06/2025
600390.SH	12/11/2024	SDB3260123331	1,900.00	1.0092	1,887.88	1,917.45	0.0000	4.5800	50.0000	0.0000	(0.2402)	(0.0266)	0.0000	1	(0.2668)	01/06/2025
600390.SH	12/11/2024	SDB3260123331	300.00	1.0092	298.09	302.75	0.0000	4.5800	50.0000	0.0000	(0.0379)	(0.0042)	0.0000	1	(0.0421)	01/06/2025
600390.SH	12/11/2024	SDB3260123331	11,300.00	1.0092	11,227.93	11,403.77	0.0000	4.5800	50.0000	0.0000	(1.4284)	(0.1584)	0.0000	1	(1.5868)	01/06/2025
600390.SH	12/11/2024	SDB3260123331	13,200.00	1.0092	13,115.81	13,321.22	0.0000	4.5800	50.0000	0.0000	(1.6686)	(0.1850)	0.0000	1	(1.8536)	01/06/2025
600390.SH	12/11/2024	SDB3260123331	7,700.00	1.0092	7,650.89	7,770.71	0.0000	4.5800	50.0000	0.0000	(0.9734)	(0.1079)	0.0000	1	(1.0813)	01/06/2025
600390.SH	12/11/2024	SDB3260123331	33,900.00	1.0092	33,683.79	34,211.30	0.0000	4.5800	50.0000	0.0000	(4.2853)	(0.4752)	0.0000	1	(4.7605)	01/06/2025
600390.SH	12/11/2024	SDB3260123331	6,500.00	1.0092	6,458.54	6,559.69	0.0000	4.5800	50.0000	0.0000	(0.8217)	(0.0911)	0.0000	1	(0.9128)	01/06/2025
600390.SH	12/11/2024	SDB3260123331	100.00	1.0092	99.36	100.92	0.0000	4.5800	50.0000	0.0000	(0.0126)	(0.0014)	0.0000	1	(0.0140)	01/06/2025
600390.SH	12/11/2024	SDB3260123331	19,000.00	1.0092	18,878.82	19,174.48	0.0000	4.5800	50.0000	0.0000	(2.4018)	(0.2663)	0.0000	1	(2.6681)	01/06/2025
600390.SH	12/11/2024	SDB3260123331	5,400.00	1.0092	5,365.56	5,449.59	0.0000	4.5800	50.0000	0.0000	(0.6826)	(0.0757)	0.0000	1	(0.7583)	01/06/2025
600390.SH	12/11/2024	SDB3260123331	7,900.00	1.0092	7,849.61	7,972.55	0.0000	4.5800	50.0000	0.0000	(0.9986)	(0.1107)	0.0000	1	(1.1094)	01/06/2025
600390.SH	12/11/2024	SDB3260123331	900.00	1.0092	894.26	908.26	0.0000	4.5800	50.0000	0.0000	(0.1138)	(0.0126)	0.0000	1	(0.1264)	01/06/2025
600390.SH	12/11/2024	SDB3260123331	20,900.00	1.0092	20,766.70	21,091.92	0.0000	4.5800	50.0000	0.0000	(2.6420)	(0.2929)	0.0000	1	(2.9349)	01/06/2025
600390.SH	12/11/2024	SDB3260123331	18,100.00	1.0092	17,984.56	18,266.21	0.0000	4.5800	50.0000	0.0000	(2.2880)	(0.2537)	0.0000	1	(2.5417)	01/06/2025
600390.SH	12/11/2024	SDB3260123331	14,000.00	1.0092	13,910.71	14,128.56	0.0000	4.5800	50.0000	0.0000	(1.7698)	(0.1962)	0.0000	1	(1.9660)	01/06/2025
600390.SH	12/11/2024	SDB3260123331	17,700.00	1.0092	17,587.11	17,862.54	0.0000	4.5800	50.0000	0.0000	(2.2375)	(0.2481)	0.0000	1	(2.4856)	01/06/2025
600390.SH	12/11/2024	SDB3260123331	7,900.00	1.0092	7,849.61	7,972.55	0.0000	4.5800	50.0000	0.0000	(0.9986)	(0.1107)	0.0000	1	(1.1094)	01/06/2025
600390.SH	12/11/2024	SDB3260123331	18,900.00	1.0092	18,779.46	19,073.56	0.0000	4.5800	50.0000	0.0000	(2.3892)	(0.2649)	0.0000	1	(2.6541)	01/06/2025
600390.SH	12/11/2024	SDB3260123331	43,700.00	1.0092	43,421.28	44,101.30	0.0000	4.5800	50.0000	0.0000	(5.5242)	(0.6125)	0.0000	1	(6.1367)	01/06/2025
600390.SH	12/11/2024	SDB3260123331	400.00	1.0092	397.45	403.67	0.0000	4.5800	50.0000	0.0000	(0.0506)	(0.0056)	0.0000	1	(0.0562)	01/06/2025
600390.SH	12/11/2024	SDB3260123331	9,700.00	1.0092	9,638.13	9,789.08	0.0000	4.5800	50.0000	0.0000	(1.2262)	(0.1360)	0.0000	1	(1.3621)	01/06/2025
600390.SH	12/11/2024	SDB3260123331	200.00	1.0092	198.72	201.84	0.0000	4.5800	50.0000	0.0000	(0.0253)	(0.0028)	0.0000	1	(0.0281)	01/06/2025
600390.SH	12/11/2024	SDB3260123331	2,800.00	1.0092	2,782.14	2,825.71	0.0000	4.5800	50.0000	0.0000	(0.3540)	(0.0392)	0.0000	1	(0.3932)	01/06/2025
600390.SH	12/11/2024	SDB3260123331	5,100.00	1.0092	5,067.47	5,146.83	0.0000	4.5800	50.0000	0.0000	(0.6447)	(0.0715)	0.0000	1	(0.7162)	01/06/2025
600390.SH	12/11/2024	SDB3260123331	2,900.00	1.0092	2,881.50	2,926.63	0.0000	4.5800	50.0000	0.0000	(0.3666)	(0.0406)	0.0000	1	(0.4072)	01/06/2025
600390.SH	12/11/2024	SDB3260123331	900.00	1.0092	894.26	908.26	0.0000	4.5800	50.0000	0.0000	(0.1138)	(0.0126)	0.0000	1	(0.1264)	01/06/2025
600390.SH	12/11/2024	SDB3260123331	48,900.00	1.0092	48,588.12	49,349.05	0.0000	4.5800	50.0000	0.0000	(6.1815)	(0.6854)	0.0000	1	(6.8669)	01/06/2025
600390.SH	12/11/2024	SDB3260123331	12,000.00	1.0092	11,923.46	12,110.20	0.0000	4.5800	50.0000	0.0000	(1.5169)	(0.1682)	0.0000	1	(1.6851)	01/06/2025
600390.SH	12/11/2024	SDB3260123331	2,800.00	1.0092	2,782.14	2,825.71	0.0000	4.5800	50.0000	0.0000	(0.3540)	(0.0392)	0.0000	1	(0.3932)	01/06/2025
600390.SH	12/11/2024	SDB3260123331	100.00	1.0092	99.36	100.92	0.0000	4.5800	50.0000	0.0000	(0.0126)	(0.0014)	0.0000	1	(0.0140)	01/06/2025
600390.SH	12/11/2024	SDB3260123331	1,300.00	1.0092	1,291.71	1,311.94	0.0000	4.5800	50.0000	0.0000	(0.1643)	(0.0182)	0.0000	1	(0.1826)	01/06/2025
600390.SH	12/11/2024	SDB3260123331	8,000.00	1.0092	7,948.98	8,073.46	0.0000	4.5800	50.0000	0.0000	(1.0113)	(0.1121)	0.0000	1	(1.1234)	01/06/2025
600390.SH	12/11/2024	SDB3260123331	30,300.00	1.0092	30,106.75	30,578.24	0.0000	4.5800	50.0000	0.0000	(3.8302)	(0.4247)	0.0000	1	(4.2549)	01/06/2025
600390.SH	12/11/2024	SDB3260123331	100.00	1.0092	99.36	100.92	0.0000	4.5800	50.0000	0.0000	(0.0126)	(0.0014)	0.0000	1	(0.0140)	01/06/2025
600390.SH	12/11/2024	SDB3260123331	6,400.00	1.0092	6,359.18	6,458.77	0.0000	4.5800	50.0000	0.0000	(0.8090)	(0.0897)	0.0000	1	(0.8987)	01/06/2025
600390.SH	12/11/2024	SDB3260123331	10,300.00	1.0092	10,234.31	10,394.58	0.0000	4.5800	50.0000	0.0000	(1.3020)	(0.1444)	0.0000	1	(1.4464)	01/06/2025
600390.SH	12/10/2024	SDB3260123331	12,100.00	0.9937	12,022.83	12,024.16	0.0000	4.5800	50.0000	0.0000	(1.5296)	(0.1670)	0.0000	1	(1.6966)	01/06/2025
600390.SH	12/10/2024	SDB3260123331	14,800.00	0.9937	14,705.61	14,707.23	0.0000	4.5800	50.0000	0.0000	(1.0751)	(0.2043)	0.0000	1	(2.0751)	01/06/2025
600390.SH	12/10/2024	SDB3260123331	30,300.00	0.9937	30,106.75	30,110.08	0.0000	4.5800	50.0000	0.0000	(3.8302)	(0.4182)	0.0000	1	(4.2484)	01/06/2025
600390.SH	12/10/2024	SDB3260123331	51,500.00	0.9937	51,171.53	51,177.20	0.0000	4.5800	50.0000	0.0000	(6.5102)	(0.7108)	0.0000	1	(7.2210)	01/06/2025
600390.SH	12/10/2024	SDB3260123331	5,300.00	0.9937	5,266.20	5,266.78	0.0000	4.5800	50.0000	0.0000	(0.6700)	(0.0731)	0.0000	1	(0.7431)	01/06/2025
600390.SH	12/10/2024	SDB3260123331	27,500.00	0.9937	27,324.60	27,327.63	0.0000	4.5800	50.0000	0.0000	(3.4763)	(0.3796)	0.0000	1	(3.8558)	01/06/2025
600390.SH	12/10/2024	SDB3260123331	2,600.00	0.9937	2,583.42	2,583.70	0.0000	4.5800	50.0000	0.0000	(0.3287)	(0.0359)	0.0000	1	(0.3646)	01/06/2025
600390.SH	12/10/2024	SDB3260123331	4,800.00	0.9937	4,769.39	4,769.91	0.0000	4.5800	50.0000	0.0000	(0.6068)	(0.0662)	0.0000	1	(0.6730)	01/06/2025
600390.SH	12/10/2024	SDB3260123331	5,800.00	0.9937	5,763.01	5,763.65	0.0000	4.5800	50.0000	0.0000	(0.7332)	(0.0801)	0.0000	1	(0.8132)	01/06/2025
600390.SH	12/10/2024	SDB3260123331	400.00	0.9937	397.45	397.49	0.0000	4.5800	50.0000	0.0000	(0.0506)	(0.0055)	0.0000	1	(0.0561)	01/06/2025
600390.SH	12/10/2024	SDB3260123331	100.00	0.9937	99.36	99.37	0.0000	4.5800	50.0000	0.0000	(0.0126)	(0.0014)	0.0000	1	(0.0140)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
MINMETALS CAPITAL CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600390.SH	12/10/2024	SDB3260123331	1,900.00	0.9937	1,887.88	1,888.09	0.0000	4.5800	50.0000	0.0000	(0.2402)	(0.0262)	0.0000	1	(0.2664)	01/06/2025
600390.SH	12/10/2024	SDB3260123331	300.00	0.9937	298.09	298.12	0.0000	4.5800	50.0000	0.0000	(0.0379)	(0.0041)	0.0000	1	(0.0421)	01/06/2025
600390.SH	12/10/2024	SDB3260123331	11,300.00	0.9937	11,227.93	11,229.17	0.0000	4.5800	50.0000	0.0000	(1.4284)	(0.1560)	0.0000	1	(1.5844)	01/06/2025
600390.SH	12/10/2024	SDB3260123331	13,200.00	0.9937	13,115.81	13,117.26	0.0000	4.5800	50.0000	0.0000	(1.6686)	(0.1822)	0.0000	1	(1.8508)	01/06/2025
600390.SH	12/10/2024	SDB3260123331	7,700.00	0.9937	7,650.89	7,651.74	0.0000	4.5800	50.0000	0.0000	(0.9734)	(0.1063)	0.0000	1	(1.0796)	01/06/2025
600390.SH	12/10/2024	SDB3260123331	33,900.00	0.9937	33,683.79	33,687.51	0.0000	4.5800	50.0000	0.0000	(4.2853)	(0.4679)	0.0000	1	(4.7532)	01/06/2025
600390.SH	12/10/2024	SDB3260123331	6,500.00	0.9937	6,458.54	6,459.26	0.0000	4.5800	50.0000	0.0000	(0.8217)	(0.0897)	0.0000	1	(0.9114)	01/06/2025
600390.SH	12/10/2024	SDB3260123331	100.00	0.9937	99.36	99.37	0.0000	4.5800	50.0000	0.0000	(0.0126)	(0.0014)	0.0000	1	(0.0140)	01/06/2025
600390.SH	12/10/2024	SDB3260123331	19,000.00	0.9937	18,878.82	18,880.91	0.0000	4.5800	50.0000	0.0000	(2.4018)	(0.2622)	0.0000	1	(2.6640)	01/06/2025
600390.SH	12/10/2024	SDB3260123331	5,400.00	0.9937	5,365.56	5,366.15	0.0000	4.5800	50.0000	0.0000	(0.6826)	(0.0745)	0.0000	1	(0.7571)	01/06/2025
600390.SH	12/10/2024	SDB3260123331	7,900.00	0.9937	7,849.61	7,850.48	0.0000	4.5800	50.0000	0.0000	(0.9986)	(0.1090)	0.0000	1	(1.1077)	01/06/2025
600390.SH	12/10/2024	SDB3260123331	900.00	0.9937	894.26	894.36	0.0000	4.5800	50.0000	0.0000	(0.1138)	(0.0124)	0.0000	1	(0.1262)	01/06/2025
600390.SH	12/10/2024	SDB3260123331	20,900.00	0.9937	20,766.70	20,769.00	0.0000	4.5800	50.0000	0.0000	(2.6420)	(0.2885)	0.0000	1	(2.9304)	01/06/2025
600390.SH	12/10/2024	SDB3260123331	18,100.00	0.9937	17,984.56	17,986.55	0.0000	4.5800	50.0000	0.0000	(2.2880)	(0.2498)	0.0000	1	(2.5378)	01/06/2025
600390.SH	12/10/2024	SDB3260123331	14,000.00	0.9937	13,910.71	13,912.25	0.0000	4.5800	50.0000	0.0000	(1.7698)	(0.1932)	0.0000	1	(1.9630)	01/06/2025
600390.SH	12/10/2024	SDB3260123331	17,700.00	0.9937	17,587.11	17,589.06	0.0000	4.5800	50.0000	0.0000	(2.2375)	(0.2443)	0.0000	1	(2.4818)	01/06/2025
600390.SH	12/10/2024	SDB3260123331	7,900.00	0.9937	7,849.61	7,850.48	0.0000	4.5800	50.0000	0.0000	(0.9986)	(0.1090)	0.0000	1	(1.1077)	01/06/2025
600390.SH	12/10/2024	SDB3260123331	18,900.00	0.9937	18,779.46	18,781.53	0.0000	4.5800	50.0000	0.0000	(2.3892)	(0.2609)	0.0000	1	(2.6500)	01/06/2025
600390.SH	12/10/2024	SDB3260123331	43,700.00	0.9937	43,421.28	43,426.09	0.0000	4.5800	50.0000	0.0000	(5.5242)	(0.6031)	0.0000	1	(6.1273)	01/06/2025
600390.SH	12/10/2024	SDB3260123331	400.00	0.9937	397.45	397.49	0.0000	4.5800	50.0000	0.0000	(0.0506)	(0.0055)	0.0000	1	(0.0561)	01/06/2025
600390.SH	12/10/2024	SDB3260123331	9,700.00	0.9937	9,638.13	9,639.20	0.0000	4.5800	50.0000	0.0000	(1.2262)	(0.1339)	0.0000	1	(1.3601)	01/06/2025
600390.SH	12/10/2024	SDB3260123331	200.00	0.9937	198.72	198.75	0.0000	4.5800	50.0000	0.0000	(0.0253)	(0.0028)	0.0000	1	(0.0280)	01/06/2025
600390.SH	12/10/2024	SDB3260123331	2,800.00	0.9937	2,782.14	2,782.45	0.0000	4.5800	50.0000	0.0000	(0.3540)	(0.0386)	0.0000	1	(0.3926)	01/06/2025
600390.SH	12/10/2024	SDB3260123331	5,100.00	0.9937	5,067.47	5,068.03	0.0000	4.5800	50.0000	0.0000	(0.6447)	(0.0704)	0.0000	1	(0.7151)	01/06/2025
600390.SH	12/10/2024	SDB3260123331	2,900.00	0.9937	2,881.50	2,881.82	0.0000	4.5800	50.0000	0.0000	(0.3666)	(0.0400)	0.0000	1	(0.4066)	01/06/2025
600390.SH	12/10/2024	SDB3260123331	900.00	0.9937	894.26	894.36	0.0000	4.5800	50.0000	0.0000	(0.1138)	(0.0124)	0.0000	1	(0.1262)	01/06/2025
600390.SH	12/10/2024	SDB3260123331	48,900.00	0.9937	48,588.12	48,593.49	0.0000	4.5800	50.0000	0.0000	(6.1815)	(0.6749)	0.0000	1	(6.8564)	01/06/2025
600390.SH	12/10/2024	SDB3260123331	12,000.00	0.9937	11,923.46	11,924.78	0.0000	4.5800	50.0000	0.0000	(1.5169)	(0.1656)	0.0000	1	(1.6826)	01/06/2025
600390.SH	12/10/2024	SDB3260123331	2,800.00	0.9937	2,782.14	2,782.45	0.0000	4.5800	50.0000	0.0000	(0.3540)	(0.0386)	0.0000	1	(0.3926)	01/06/2025
600390.SH	12/10/2024	SDB3260123331	100.00	0.9937	99.36	99.37	0.0000	4.5800	50.0000	0.0000	(0.0126)	(0.0014)	0.0000	1	(0.0140)	01/06/2025
600390.SH	12/10/2024	SDB3260123331	1,300.00	0.9937	1,291.71	1,291.85	0.0000	4.5800	50.0000	0.0000	(0.1643)	(0.0179)	0.0000	1	(0.1823)	01/06/2025
600390.SH	12/10/2024	SDB3260123331	8,000.00	0.9937	7,948.98	7,949.86	0.0000	4.5800	50.0000	0.0000	(1.0113)	(0.1104)	0.0000	1	(1.1217)	01/06/2025
600390.SH	12/10/2024	SDB3260123331	30,300.00	0.9937	30,106.75	30,110.08	0.0000	4.5800	50.0000	0.0000	(3.8302)	(0.4182)	0.0000	1	(4.2484)	01/06/2025
600390.SH	12/10/2024	SDB3260123331	100.00	0.9937	99.36	99.37	0.0000	4.5800	50.0000	0.0000	(0.0126)	(0.0014)	0.0000	1	(0.0140)	01/06/2025
600390.SH	12/10/2024	SDB3260123331	6,400.00	0.9937	6,359.18	6,359.88	0.0000	4.5800	50.0000	0.0000	(0.8090)	(0.0883)	0.0000	1	(0.8974)	01/06/2025
600390.SH	12/10/2024	SDB3260123331	10,300.00	0.9937	10,234.31	10,235.44	0.0000	4.5800	50.0000	0.0000	(1.3020)	(0.1422)	0.0000	1	(1.4442)	01/06/2025
600390.SH	12/09/2024	SDB3260123331	12,100.00	0.9883	12,022.83	11,958.82	0.0000	4.5800	50.0000	0.0000	(1.5296)	(0.1661)	0.0000	1	(1.6957)	01/06/2025
600390.SH	12/09/2024	SDB3260123331	14,800.00	0.9883	14,705.61	14,627.31	0.0000	4.5800	50.0000	0.0000	(1.8709)	(0.2032)	0.0000	1	(2.0740)	01/06/2025
600390.SH	12/09/2024	SDB3260123331	30,300.00	0.9883	30,106.75	29,946.46	0.0000	4.5800	50.0000	0.0000	(3.8302)	(0.4159)	0.0000	1	(4.2462)	01/06/2025
600390.SH	12/09/2024	SDB3260123331	51,500.00	0.9883	51,171.53	50,899.10	0.0000	4.5800	50.0000	0.0000	(6.5102)	(0.7069)	0.0000	1	(7.2171)	01/06/2025
600390.SH	12/09/2024	SDB3260123331	5,300.00	0.9883	5,266.20	5,238.16	0.0000	4.5800	50.0000	0.0000	(0.6700)	(0.0728)	0.0000	1	(0.7427)	01/06/2025
600390.SH	12/09/2024	SDB3260123331	27,500.00	0.9883	27,324.60	27,179.13	0.0000	4.5800	50.0000	0.0000	(3.4763)	(0.3775)	0.0000	1	(3.8538)	01/06/2025
600390.SH	12/09/2024	SDB3260123331	2,600.00	0.9883	2,583.42	2,569.66	0.0000	4.5800	50.0000	0.0000	(0.3287)	(0.0357)	0.0000	1	(0.3644)	01/06/2025
600390.SH	12/09/2024	SDB3260123331	4,800.00	0.9883	4,769.39	4,743.99	0.0000	4.5800	50.0000	0.0000	(0.6068)	(0.0659)	0.0000	1	(0.6727)	01/06/2025
600390.SH	12/09/2024	SDB3260123331	5,800.00	0.9883	5,763.01	5,732.33	0.0000	4.5800	50.0000	0.0000	(0.7332)	(0.0796)	0.0000	1	(0.8128)	01/06/2025
600390.SH	12/09/2024	SDB3260123331	400.00	0.9883	397.45	395.33	0.0000	4.5800	50.0000	0.0000	(0.0506)	(0.0055)	0.0000	1	(0.0561)	01/06/2025
600390.SH	12/09/2024	SDB3260123331	100.00	0.9883	99.36	98.83	0.0000	4.5800	50.0000	0.0000	(0.0126)	(0.0014)	0.0000	1	(0.0140)	01/06/2025
600390.SH	12/09/2024	SDB3260123331	1,900.00	0.9883	1,887.88	1,877.83	0.0000	4.5800	50.0000	0.0000	(0.2402)	(0.0261)	0.0000	1	(0.2663)	01/06/2025
600390.SH	12/09/2024	SDB3260123331	300.00	0.9883	298.09	296.50	0.0000	4.5800	50.0000	0.0000	(0.0379)	(0.0041)	0.0000	1	(0.0420)	01/06/2025
600390.SH	12/09/2024	SDB3260123331	11,300.00	0.9883	11,227.93	11,168.15	0.0000	4.5800	50.0000	0.0000	(1.4284)	(0.1551)	0.0000	1	(1.5836)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
MINMETALS CAPITAL CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600390.SH	12/09/2024	SDB3260123331	13,200.00	0.9883	13,115.81	13,045.98	0.0000	4.5800	50.0000	0.0000	(1.6686)	(0.1812)	0.0000	1	(1.8498)	01/06/2025
600390.SH	12/09/2024	SDB3260123331	7,700.00	0.9883	7,650.89	7,610.16	0.0000	4.5800	50.0000	0.0000	(0.9734)	(0.1057)	0.0000	1	(1.0791)	01/06/2025
600390.SH	12/09/2024	SDB3260123331	33,900.00	0.9883	33,683.79	33,504.45	0.0000	4.5800	50.0000	0.0000	(4.2853)	(0.4653)	0.0000	1	(4.7507)	01/06/2025
600390.SH	12/09/2024	SDB3260123331	6,500.00	0.9883	6,458.54	6,424.16	0.0000	4.5800	50.0000	0.0000	(0.8217)	(0.0892)	0.0000	1	(0.9109)	01/06/2025
600390.SH	12/09/2024	SDB3260123331	100.00	0.9883	99.36	98.83	0.0000	4.5800	50.0000	0.0000	(0.0126)	(0.0014)	0.0000	1	(0.0140)	01/06/2025
600390.SH	12/09/2024	SDB3260123331	19,000.00	0.9883	18,878.82	18,778.31	0.0000	4.5800	50.0000	0.0000	(2.4018)	(0.2608)	0.0000	1	(2.6626)	01/06/2025
600390.SH	12/09/2024	SDB3260123331	5,400.00	0.9883	5,365.56	5,336.99	0.0000	4.5800	50.0000	0.0000	(0.6826)	(0.0741)	0.0000	1	(0.7567)	01/06/2025
600390.SH	12/09/2024	SDB3260123331	7,900.00	0.9883	7,849.61	7,807.82	0.0000	4.5800	50.0000	0.0000	(0.9986)	(0.1084)	0.0000	1	(1.1071)	01/06/2025
600390.SH	12/09/2024	SDB3260123331	900.00	0.9883	894.26	889.50	0.0000	4.5800	50.0000	0.0000	(0.1138)	(0.0124)	0.0000	1	(0.1261)	01/06/2025
600390.SH	12/09/2024	SDB3260123331	20,900.00	0.9883	20,766.70	20,656.14	0.0000	4.5800	50.0000	0.0000	(2.6420)	(0.2869)	0.0000	1	(2.9289)	01/06/2025
600390.SH	12/09/2024	SDB3260123331	18,100.00	0.9883	17,984.56	17,888.81	0.0000	4.5800	50.0000	0.0000	(2.2880)	(0.2485)	0.0000	1	(2.5365)	01/06/2025
600390.SH	12/09/2024	SDB3260123331	14,000.00	0.9883	13,910.71	13,836.65	0.0000	4.5800	50.0000	0.0000	(1.7698)	(0.1922)	0.0000	1	(1.9619)	01/06/2025
600390.SH	12/09/2024	SDB3260123331	17,700.00	0.9883	17,587.11	17,493.48	0.0000	4.5800	50.0000	0.0000	(2.2375)	(0.2430)	0.0000	1	(2.4804)	01/06/2025
600390.SH	12/09/2024	SDB3260123331	7,900.00	0.9883	7,849.61	7,807.82	0.0000	4.5800	50.0000	0.0000	(0.9986)	(0.1084)	0.0000	1	(1.1071)	01/06/2025
600390.SH	12/09/2024	SDB3260123331	18,900.00	0.9883	18,779.46	18,679.47	0.0000	4.5800	50.0000	0.0000	(2.3892)	(0.2594)	0.0000	1	(2.6486)	01/06/2025
600390.SH	12/09/2024	SDB3260123331	43,700.00	0.9883	43,421.28	43,190.11	0.0000	4.5800	50.0000	0.0000	(5.5242)	(0.5999)	0.0000	1	(6.1240)	01/06/2025
600390.SH	12/09/2024	SDB3260123331	400.00	0.9883	397.45	395.33	0.0000	4.5800	50.0000	0.0000	(0.0506)	(0.0055)	0.0000	1	(0.0561)	01/06/2025
600390.SH	12/09/2024	SDB3260123331	9,700.00	0.9883	9,638.13	9,586.82	0.0000	4.5800	50.0000	0.0000	(1.2262)	(0.1332)	0.0000	1	(1.3593)	01/06/2025
600390.SH	12/09/2024	SDB3260123331	200.00	0.9883	198.72	197.67	0.0000	4.5800	50.0000	0.0000	(0.0253)	(0.0027)	0.0000	1	(0.0280)	01/06/2025
600390.SH	12/09/2024	SDB3260123331	2,800.00	0.9883	2,782.14	2,767.33	0.0000	4.5800	50.0000	0.0000	(0.3540)	(0.0384)	0.0000	1	(0.3924)	01/06/2025
600390.SH	12/09/2024	SDB3260123331	5,100.00	0.9883	5,067.47	5,040.49	0.0000	4.5800	50.0000	0.0000	(0.6447)	(0.0700)	0.0000	1	(0.7147)	01/06/2025
600390.SH	12/09/2024	SDB3260123331	2,900.00	0.9883	2,881.50	2,866.16	0.0000	4.5800	50.0000	0.0000	(0.3666)	(0.0398)	0.0000	1	(0.4064)	01/06/2025
600390.SH	12/09/2024	SDB3260123331	900.00	0.9883	894.26	889.50	0.0000	4.5800	50.0000	0.0000	(0.1138)	(0.0124)	0.0000	1	(0.1261)	01/06/2025
600390.SH	12/09/2024	SDB3260123331	48,900.00	0.9883	48,588.12	48,329.43	0.0000	4.5800	50.0000	0.0000	(6.1815)	(0.6712)	0.0000	1	(6.8527)	01/06/2025
600390.SH	12/09/2024	SDB3260123331	12,000.00	0.9883	11,923.46	11,859.98	0.0000	4.5800	50.0000	0.0000	(1.5169)	(0.1647)	0.0000	1	(1.6817)	01/06/2025
600390.SH	12/09/2024	SDB3260123331	2,800.00	0.9883	2,782.14	2,767.33	0.0000	4.5800	50.0000	0.0000	(0.3540)	(0.0384)	0.0000	1	(0.3924)	01/06/2025
600390.SH	12/09/2024	SDB3260123331	100.00	0.9883	99.36	98.83	0.0000	4.5800	50.0000	0.0000	(0.0126)	(0.0014)	0.0000	1	(0.0140)	01/06/2025
600390.SH	12/09/2024	SDB3260123331	1,300.00	0.9883	1,291.71	1,284.83	0.0000	4.5800	50.0000	0.0000	(0.1643)	(0.0178)	0.0000	1	(0.1822)	01/06/2025
600390.SH	12/09/2024	SDB3260123331	8,000.00	0.9883	7,948.98	7,906.66	0.0000	4.5800	50.0000	0.0000	(1.0113)	(0.1098)	0.0000	1	(1.1211)	01/06/2025
600390.SH	12/09/2024	SDB3260123331	30,300.00	0.9883	30,106.75	29,946.46	0.0000	4.5800	50.0000	0.0000	(3.8302)	(0.4159)	0.0000	1	(4.2462)	01/06/2025
600390.SH	12/09/2024	SDB3260123331	100.00	0.9883	99.36	98.83	0.0000	4.5800	50.0000	0.0000	(0.0126)	(0.0014)	0.0000	1	(0.0140)	01/06/2025
600390.SH	12/09/2024	SDB3260123331	6,400.00	0.9883	6,359.18	6,325.32	0.0000	4.5800	50.0000	0.0000	(0.8090)	(0.0879)	0.0000	1	(0.8969)	01/06/2025
600390.SH	12/09/2024	SDB3260123331	10,300.00	0.9883	10,234.31	10,179.82	0.0000	4.5800	50.0000	0.0000	(1.3020)	(0.1414)	0.0000	1	(1.4434)	01/06/2025
600390.SH	12/06/2024	SDB3260123331	12,100.00	1.0151	12,022.83	12,283.17	0.0000	4.5800	50.0000	0.0000	(4.5887)	(0.5118)	0.0000	3	(5.1005)	01/06/2025
600390.SH	12/06/2024	SDB3260123331	14,800.00	1.0151	14,705.61	15,024.04	0.0000	4.5800	50.0000	0.0000	(5.6126)	(0.6260)	0.0000	3	(6.2386)	01/06/2025
600390.SH	12/06/2024	SDB3260123331	30,300.00	1.0151	30,106.75	30,758.68	0.0000	4.5800	50.0000	0.0000	(11.4907)	(1.2816)	0.0000	3	(12.7724)	01/06/2025
600390.SH	12/06/2024	SDB3260123331	51,500.00	1.0151	51,171.53	52,279.61	0.0000	4.5800	50.0000	0.0000	(19.5305)	(2.1783)	0.0000	3	(21.7088)	01/06/2025
600390.SH	12/06/2024	SDB3260123331	5,300.00	1.0151	5,266.20	5,380.23	0.0000	4.5800	50.0000	0.0000	(2.0099)	(0.2242)	0.0000	3	(2.2341)	01/06/2025
600390.SH	12/06/2024	SDB3260123331	27,500.00	1.0151	27,324.60	27,916.30	0.0000	4.5800	50.0000	0.0000	(10.4289)	(1.1632)	0.0000	3	(11.5921)	01/06/2025
600390.SH	12/06/2024	SDB3260123331	2,600.00	1.0151	2,583.42	2,639.36	0.0000	4.5800	50.0000	0.0000	(0.9860)	(0.1100)	0.0000	3	(1.0960)	01/06/2025
600390.SH	12/06/2024	SDB3260123331	4,800.00	1.0151	4,769.39	4,872.66	0.0000	4.5800	50.0000	0.0000	(1.8203)	(0.2030)	0.0000	3	(2.0233)	01/06/2025
600390.SH	12/06/2024	SDB3260123331	5,800.00	1.0151	5,763.01	5,887.80	0.0000	4.5800	50.0000	0.0000	(2.1995)	(0.2453)	0.0000	3	(2.4449)	01/06/2025
600390.SH	12/06/2024	SDB3260123331	400.00	1.0151	397.45	406.06	0.0000	4.5800	50.0000	0.0000	(0.1517)	(0.0169)	0.0000	3	(0.1686)	01/06/2025
600390.SH	12/06/2024	SDB3260123331	100.00	1.0151	99.36	101.51	0.0000	4.5800	50.0000	0.0000	(0.0379)	(0.0042)	0.0000	3	(0.0422)	01/06/2025
600390.SH	12/06/2024	SDB3260123331	1,900.00	1.0151	1,887.88	1,928.76	0.0000	4.5800	50.0000	0.0000	(0.7205)	(0.0804)	0.0000	3	(0.8009)	01/06/2025
600390.SH	12/06/2024	SDB3260123331	300.00	1.0151	298.09	304.54	0.0000	4.5800	50.0000	0.0000	(0.1138)	(0.0127)	0.0000	3	(0.1265)	01/06/2025
600390.SH	12/06/2024	SDB3260123331	11,300.00	1.0151	11,227.93	11,471.06	0.0000	4.5800	50.0000	0.0000	(4.2853)	(0.4780)	0.0000	3	(4.7633)	01/06/2025
600390.SH	12/06/2024	SDB3260123331	13,200.00	1.0151	13,115.81	13,399.82	0.0000	4.5800	50.0000	0.0000	(5.0059)	(0.5583)	0.0000	3	(5.5842)	01/06/2025
600390.SH	12/06/2024	SDB3260123331	7,700.00	1.0151	7,650.89	7,816.56	0.0000	4.5800	50.0000	0.0000	(2.9201)	(0.3257)	0.0000	3	(3.2458)	01/06/2025
600390.SH	12/06/2024	SDB3260123331	33,900.00	1.0151	33,683.79	34,413.18	0.0000	4.5800	50.0000	0.0000	(12.8560)	(1.4339)	0.0000	3	(14.2899)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
MINMETALS CAPITAL CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600390.SH	12/06/2024	SDB3260123331	6,500.00	1.0151	6,458.54	6,598.40	0.0000	4.5800	50.0000	0.0000	(2.4650)	(0.2749)	0.0000	3	(2.7399)	01/06/2025
600390.SH	12/06/2024	SDB3260123331	100.00	1.0151	99.36	101.51	0.0000	4.5800	50.0000	0.0000	(0.0379)	(0.0042)	0.0000	3	(0.0422)	01/06/2025
600390.SH	12/06/2024	SDB3260123331	19,000.00	1.0151	18,878.82	19,287.62	0.0000	4.5800	50.0000	0.0000	(7.2054)	(0.8037)	0.0000	3	(8.0091)	01/06/2025
600390.SH	12/06/2024	SDB3260123331	5,400.00	1.0151	5,365.56	5,481.75	0.0000	4.5800	50.0000	0.0000	(2.0479)	(0.2284)	0.0000	3	(2.2763)	01/06/2025
600390.SH	12/06/2024	SDB3260123331	7,900.00	1.0151	7,849.61	8,019.59	0.0000	4.5800	50.0000	0.0000	(2.9959)	(0.3341)	0.0000	3	(3.3301)	01/06/2025
600390.SH	12/06/2024	SDB3260123331	900.00	1.0151	894.26	913.62	0.0000	4.5800	50.0000	0.0000	(0.3413)	(0.0381)	0.0000	3	(0.3794)	01/06/2025
600390.SH	12/06/2024	SDB3260123331	20,900.00	1.0151	20,766.70	21,216.38	0.0000	4.5800	50.0000	0.0000	(7.9260)	(0.8840)	0.0000	3	(8.8100)	01/06/2025
600390.SH	12/06/2024	SDB3260123331	18,100.00	1.0151	17,984.56	18,374.00	0.0000	4.5800	50.0000	0.0000	(6.8641)	(0.7656)	0.0000	3	(7.6297)	01/06/2025
600390.SH	12/06/2024	SDB3260123331	14,000.00	1.0151	13,910.71	14,211.93	0.0000	4.5800	50.0000	0.0000	(5.3093)	(0.5922)	0.0000	3	(5.9014)	01/06/2025
600390.SH	12/06/2024	SDB3260123331	17,700.00	1.0151	17,587.11	17,967.94	0.0000	4.5800	50.0000	0.0000	(6.7124)	(0.7487)	0.0000	3	(7.4611)	01/06/2025
600390.SH	12/06/2024	SDB3260123331	7,900.00	1.0151	7,849.61	8,019.59	0.0000	4.5800	50.0000	0.0000	(2.9959)	(0.3341)	0.0000	3	(3.3301)	01/06/2025
600390.SH	12/06/2024	SDB3260123331	18,900.00	1.0151	18,779.46	19,186.11	0.0000	4.5800	50.0000	0.0000	(7.1675)	(0.7994)	0.0000	3	(7.9669)	01/06/2025
600390.SH	12/06/2024	SDB3260123331	43,700.00	1.0151	43,421.28	44,361.53	0.0000	4.5800	50.0000	0.0000	(16.5725)	(1.8484)	0.0000	3	(18.4209)	01/06/2025
600390.SH	12/06/2024	SDB3260123331	400.00	1.0151	397.45	406.06	0.0000	4.5800	50.0000	0.0000	(0.1517)	(0.0169)	0.0000	3	(0.1686)	01/06/2025
600390.SH	12/06/2024	SDB3260123331	9,700.00	1.0151	9,638.13	9,846.84	0.0000	4.5800	50.0000	0.0000	(3.6786)	(0.4103)	0.0000	3	(4.0888)	01/06/2025
600390.SH	12/06/2024	SDB3260123331	200.00	1.0151	198.72	203.03	0.0000	4.5800	50.0000	0.0000	(0.0585)	(0.0085)	0.0000	3	(0.0843)	01/06/2025
600390.SH	12/06/2024	SDB3260123331	2,800.00	1.0151	2,782.14	2,842.39	0.0000	4.5800	50.0000	0.0000	(1.0619)	(0.1184)	0.0000	3	(1.1803)	01/06/2025
600390.SH	12/06/2024	SDB3260123331	5,100.00	1.0151	5,067.47	5,177.20	0.0000	4.5800	50.0000	0.0000	(1.9341)	(0.2157)	0.0000	3	(2.1498)	01/06/2025
600390.SH	12/06/2024	SDB3260123331	2,900.00	1.0151	2,881.50	2,943.90	0.0000	4.5800	50.0000	0.0000	(1.0998)	(0.1227)	0.0000	3	(1.2224)	01/06/2025
600390.SH	12/06/2024	SDB3260123331	900.00	1.0151	894.26	913.62	0.0000	4.5800	50.0000	0.0000	(0.3413)	(0.0381)	0.0000	3	(0.3794)	01/06/2025
600390.SH	12/06/2024	SDB3260123331	48,900.00	1.0151	48,588.12	49,640.25	0.0000	4.5800	50.0000	0.0000	(18.5445)	(2.0683)	0.0000	3	(20.6128)	01/06/2025
600390.SH	12/06/2024	SDB3260123331	12,000.00	1.0151	11,923.46	12,181.66	0.0000	4.5800	50.0000	0.0000	(4.5508)	(0.5076)	0.0000	3	(5.0584)	01/06/2025
600390.SH	12/06/2024	SDB3260123331	2,800.00	1.0151	2,782.14	2,842.39	0.0000	4.5800	50.0000	0.0000	(1.0619)	(0.1184)	0.0000	3	(1.1803)	01/06/2025
600390.SH	12/06/2024	SDB3260123331	100.00	1.0151	99.36	101.51	0.0000	4.5800	50.0000	0.0000	(0.0379)	(0.0042)	0.0000	3	(0.0422)	01/06/2025
600390.SH	12/06/2024	SDB3260123331	1,300.00	1.0151	1,291.71	1,319.68	0.0000	4.5800	50.0000	0.0000	(0.4930)	(0.0550)	0.0000	3	(0.5480)	01/06/2025
600390.SH	12/06/2024	SDB3260123331	8,000.00	1.0151	7,948.98	8,121.10	0.0000	4.5800	50.0000	0.0000	(3.0339)	(0.3384)	0.0000	3	(3.3722)	01/06/2025
600390.SH	12/06/2024	SDB3260123331	30,300.00	1.0151	30,106.75	30,758.68	0.0000	4.5800	50.0000	0.0000	(11.4907)	(1.2816)	0.0000	3	(12.7724)	01/06/2025
600390.SH	12/06/2024	SDB3260123331	100.00	1.0151	99.36	101.51	0.0000	4.5800	50.0000	0.0000	(0.0379)	(0.0042)	0.0000	3	(0.0422)	01/06/2025
600390.SH	12/06/2024	SDB3260123331	6,400.00	1.0151	6,359.18	6,496.88	0.0000	4.5800	50.0000	0.0000	(2.4271)	(0.2707)	0.0000	3	(2.6978)	01/06/2025
600390.SH	12/06/2024	SDB3260123331	10,300.00	1.0151	10,234.31	10,455.92	0.0000	4.5800	50.0000	0.0000	(3.9061)	(0.4357)	0.0000	3	(4.3418)	01/06/2025
600390.SH	12/05/2024	SDB3260123331	12,100.00	0.9964	12,022.83	12,055.91	0.0000	4.5800	50.0000	0.0000	(1.5296)	(0.1674)	0.0000	1	(1.6970)	01/06/2025
600390.SH	12/05/2024	SDB3260123331	14,800.00	0.9964	14,705.61	14,746.07	0.0000	4.5800	50.0000	0.0000	(1.8709)	(0.2048)	0.0000	1	(2.0757)	01/06/2025
600390.SH	12/05/2024	SDB3260123331	30,300.00	0.9964	30,106.75	30,189.59	0.0000	4.5800	50.0000	0.0000	(3.8302)	(0.4193)	0.0000	1	(4.2495)	01/06/2025
600390.SH	12/05/2024	SDB3260123331	51,500.00	0.9964	51,171.53	51,312.33	0.0000	4.5800	50.0000	0.0000	(6.5102)	(0.7127)	0.0000	1	(7.2228)	01/06/2025
600390.SH	12/05/2024	SDB3260123331	5,300.00	0.9964	5,266.20	5,280.69	0.0000	4.5800	50.0000	0.0000	(0.6700)	(0.0733)	0.0000	1	(0.7433)	01/06/2025
600390.SH	12/05/2024	SDB3260123331	27,500.00	0.9964	27,324.60	27,399.79	0.0000	4.5800	50.0000	0.0000	(3.4763)	(0.3806)	0.0000	1	(3.8568)	01/06/2025
600390.SH	12/05/2024	SDB3260123331	2,600.00	0.9964	2,583.42	2,590.53	0.0000	4.5800	50.0000	0.0000	(0.3287)	(0.0360)	0.0000	1	(0.3646)	01/06/2025
600390.SH	12/05/2024	SDB3260123331	4,800.00	0.9964	4,769.39	4,782.51	0.0000	4.5800	50.0000	0.0000	(0.6068)	(0.0664)	0.0000	1	(0.6732)	01/06/2025
600390.SH	12/05/2024	SDB3260123331	5,800.00	0.9964	5,763.01	5,778.86	0.0000	4.5800	50.0000	0.0000	(0.7332)	(0.0803)	0.0000	1	(0.8134)	01/06/2025
600390.SH	12/05/2024	SDB3260123331	400.00	0.9964	397.45	398.54	0.0000	4.5800	50.0000	0.0000	(0.0506)	(0.0055)	0.0000	1	(0.0561)	01/06/2025
600390.SH	12/05/2024	SDB3260123331	100.00	0.9964	99.36	99.64	0.0000	4.5800	50.0000	0.0000	(0.0126)	(0.0014)	0.0000	1	(0.0140)	01/06/2025
600390.SH	12/05/2024	SDB3260123331	1,900.00	0.9964	1,887.88	1,893.08	0.0000	4.5800	50.0000	0.0000	(0.2402)	(0.0263)	0.0000	1	(0.2665)	01/06/2025
600390.SH	12/05/2024	SDB3260123331	300.00	0.9964	298.09	298.91	0.0000	4.5800	50.0000	0.0000	(0.0379)	(0.0042)	0.0000	1	(0.0421)	01/06/2025
600390.SH	12/05/2024	SDB3260123331	11,300.00	0.9964	11,227.93	11,258.82	0.0000	4.5800	50.0000	0.0000	(1.4284)	(0.1564)	0.0000	1	(1.5848)	01/06/2025
600390.SH	12/05/2024	SDB3260123331	13,200.00	0.9964	13,115.81	13,151.90	0.0000	4.5800	50.0000	0.0000	(1.6686)	(0.1827)	0.0000	1	(1.8513)	01/06/2025
600390.SH	12/05/2024	SDB3260123331	7,700.00	0.9964	7,650.89	7,671.94	0.0000	4.5800	50.0000	0.0000	(0.9734)	(0.1066)	0.0000	1	(1.0799)	01/06/2025
600390.SH	12/05/2024	SDB3260123331	33,900.00	0.9964	33,683.79	33,776.47	0.0000	4.5800	50.0000	0.0000	(4.2853)	(0.4691)	0.0000	1	(4.7544)	01/06/2025
600390.SH	12/05/2024	SDB3260123331	6,500.00	0.9964	6,458.54	6,476.31	0.0000	4.5800	50.0000	0.0000	(0.8217)	(0.0899)	0.0000	1	(0.9116)	01/06/2025
600390.SH	12/05/2024	SDB3260123331	100.00	0.9964	99.36	99.64	0.0000	4.5800	50.0000	0.0000	(0.0126)	(0.0014)	0.0000	1	(0.0140)	01/06/2025
600390.SH	12/05/2024	SDB3260123331	19,000.00	0.9964	18,878.82	18,930.76	0.0000	4.5800	50.0000	0.0000	(2.4018)	(0.2629)	0.0000	1	(2.6647)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
MINMETALS CAPITAL CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600390.SH	12/05/2024	SDB3260123331	5,400.00	0.9964	5,365.56	5,380.32	0.0000	4.5800	50.0000	0.0000	(0.6826)	(0.0747)	0.0000	1	(0.7573)	01/06/2025
600390.SH	12/05/2024	SDB3260123331	7,900.00	0.9964	7,849.61	7,871.21	0.0000	4.5800	50.0000	0.0000	(0.9986)	(0.1093)	0.0000	1	(1.1080)	01/06/2025
600390.SH	12/05/2024	SDB3260123331	900.00	0.9964	894.26	896.72	0.0000	4.5800	50.0000	0.0000	(0.1138)	(0.0125)	0.0000	1	(0.1262)	01/06/2025
600390.SH	12/05/2024	SDB3260123331	20,900.00	0.9964	20,766.70	20,823.84	0.0000	4.5800	50.0000	0.0000	(2.6420)	(0.2892)	0.0000	1	(2.9312)	01/06/2025
600390.SH	12/05/2024	SDB3260123331	18,100.00	0.9964	17,984.56	18,034.04	0.0000	4.5800	50.0000	0.0000	(2.2880)	(0.2505)	0.0000	1	(2.5385)	01/06/2025
600390.SH	12/05/2024	SDB3260123331	14,000.00	0.9964	13,910.71	13,948.98	0.0000	4.5800	50.0000	0.0000	(1.7698)	(0.1937)	0.0000	1	(1.9635)	01/06/2025
600390.SH	12/05/2024	SDB3260123331	17,700.00	0.9964	17,587.11	17,635.50	0.0000	4.5800	50.0000	0.0000	(2.2375)	(0.2449)	0.0000	1	(2.4824)	01/06/2025
600390.SH	12/05/2024	SDB3260123331	7,900.00	0.9964	7,849.61	7,871.21	0.0000	4.5800	50.0000	0.0000	(0.9986)	(0.1093)	0.0000	1	(1.1080)	01/06/2025
600390.SH	12/05/2024	SDB3260123331	18,900.00	0.9964	18,779.46	18,831.13	0.0000	4.5800	50.0000	0.0000	(2.3892)	(0.2615)	0.0000	1	(2.6507)	01/06/2025
600390.SH	12/05/2024	SDB3260123331	43,700.00	0.9964	43,421.28	43,540.76	0.0000	4.5800	50.0000	0.0000	(5.5242)	(0.6047)	0.0000	1	(6.1289)	01/06/2025
600390.SH	12/05/2024	SDB3260123331	400.00	0.9964	397.45	398.54	0.0000	4.5800	50.0000	0.0000	(0.0506)	(0.0055)	0.0000	1	(0.0561)	01/06/2025
600390.SH	12/05/2024	SDB3260123331	9,700.00	0.9964	9,638.13	9,664.65	0.0000	4.5800	50.0000	0.0000	(1.2262)	(0.1342)	0.0000	1	(1.3604)	01/06/2025
600390.SH	12/05/2024	SDB3260123331	200.00	0.9964	198.72	199.27	0.0000	4.5800	50.0000	0.0000	(0.0253)	(0.0028)	0.0000	1	(0.0280)	01/06/2025
600390.SH	12/05/2024	SDB3260123331	2,800.00	0.9964	2,782.14	2,789.80	0.0000	4.5800	50.0000	0.0000	(0.3540)	(0.0387)	0.0000	1	(0.3927)	01/06/2025
600390.SH	12/05/2024	SDB3260123331	5,100.00	0.9964	5,067.47	5,081.42	0.0000	4.5800	50.0000	0.0000	(0.6447)	(0.0706)	0.0000	1	(0.7153)	01/06/2025
600390.SH	12/05/2024	SDB3260123331	2,900.00	0.9964	2,881.50	2,889.43	0.0000	4.5800	50.0000	0.0000	(0.3666)	(0.0401)	0.0000	1	(0.4067)	01/06/2025
600390.SH	12/05/2024	SDB3260123331	900.00	0.9964	894.26	896.72	0.0000	4.5800	50.0000	0.0000	(0.1138)	(0.0125)	0.0000	1	(0.1262)	01/06/2025
600390.SH	12/05/2024	SDB3260123331	48,900.00	0.9964	48,588.12	48,721.81	0.0000	4.5800	50.0000	0.0000	(6.1815)	(0.6767)	0.0000	1	(6.8582)	01/06/2025
600390.SH	12/05/2024	SDB3260123331	12,000.00	0.9964	11,923.46	11,956.27	0.0000	4.5800	50.0000	0.0000	(1.5169)	(0.1661)	0.0000	1	(1.6830)	01/06/2025
600390.SH	12/05/2024	SDB3260123331	2,800.00	0.9964	2,782.14	2,789.80	0.0000	4.5800	50.0000	0.0000	(0.3540)	(0.0387)	0.0000	1	(0.3927)	01/06/2025
600390.SH	12/05/2024	SDB3260123331	100.00	0.9964	99.36	99.64	0.0000	4.5800	50.0000	0.0000	(0.0126)	(0.0014)	0.0000	1	(0.0140)	01/06/2025
600390.SH	12/05/2024	SDB3260123331	1,300.00	0.9964	1,291.71	1,295.26	0.0000	4.5800	50.0000	0.0000	(0.1643)	(0.0180)	0.0000	1	(0.1823)	01/06/2025
600390.SH	12/05/2024	SDB3260123331	8,000.00	0.9964	7,948.98	7,970.85	0.0000	4.5800	50.0000	0.0000	(1.0113)	(0.1107)	0.0000	1	(1.1220)	01/06/2025
600390.SH	12/05/2024	SDB3260123331	30,300.00	0.9964	30,106.75	30,189.59	0.0000	4.5800	50.0000	0.0000	(3.8302)	(0.4193)	0.0000	1	(4.2495)	01/06/2025
600390.SH	12/05/2024	SDB3260123331	100.00	0.9964	99.36	99.64	0.0000	4.5800	50.0000	0.0000	(0.0126)	(0.0014)	0.0000	1	(0.0140)	01/06/2025
600390.SH	12/05/2024	SDB3260123331	6,400.00	0.9964	6,359.18	6,376.68	0.0000	4.5800	50.0000	0.0000	(0.8090)	(0.0886)	0.0000	1	(0.8976)	01/06/2025
600390.SH	12/05/2024	SDB3260123331	10,300.00	0.9964	10,234.31	10,262.47	0.0000	4.5800	50.0000	0.0000	(1.3020)	(0.1425)	0.0000	1	(1.4446)	01/06/2025
600390.SH	12/04/2024	SDB3260123331	12,100.00	0.9936	12,022.83	12,022.83	0.0000	4.5800	50.0000	0.0000	(1.5296)	(0.1670)	0.0000	1	(1.6966)	01/06/2025
600390.SH	12/04/2024	SDB3260123331	14,800.00	0.9936	14,705.61	14,705.61	0.0000	4.5800	50.0000	0.0000	(1.8709)	(0.2042)	0.0000	1	(2.0751)	01/06/2025
600390.SH	12/04/2024	SDB3260123331	30,300.00	0.9936	30,106.75	30,106.75	0.0000	4.5800	50.0000	0.0000	(3.8302)	(0.4181)	0.0000	1	(4.2484)	01/06/2025
600390.SH	12/04/2024	SDB3260123331	51,500.00	0.9936	51,171.53	51,171.53	0.0000	4.5800	50.0000	0.0000	(6.5102)	(0.7107)	0.0000	1	(7.2209)	01/06/2025
600390.SH	12/04/2024	SDB3260123331	5,300.00	0.9936	5,266.20	5,266.20	0.0000	4.5800	50.0000	0.0000	(0.6700)	(0.0731)	0.0000	1	(0.7431)	01/06/2025
600390.SH	12/04/2024	SDB3260123331	27,500.00	0.9936	27,324.60	27,324.60	0.0000	4.5800	50.0000	0.0000	(3.4763)	(0.3795)	0.0000	1	(3.8558)	01/06/2025
600390.SH	12/04/2024	SDB3260123331	2,600.00	0.9936	2,583.42	2,583.42	0.0000	4.5800	50.0000	0.0000	(0.3287)	(0.0359)	0.0000	1	(0.3645)	01/06/2025
600390.SH	12/04/2024	SDB3260123331	4,800.00	0.9936	4,769.39	4,769.39	0.0000	4.5800	50.0000	0.0000	(0.6068)	(0.0662)	0.0000	1	(0.6730)	01/06/2025
600390.SH	12/04/2024	SDB3260123331	5,800.00	0.9936	5,763.01	5,763.01	0.0000	4.5800	50.0000	0.0000	(0.7332)	(0.0800)	0.0000	1	(0.8132)	01/06/2025
600390.SH	12/04/2024	SDB3260123331	400.00	0.9936	397.45	397.45	0.0000	4.5800	50.0000	0.0000	(0.0506)	(0.0055)	0.0000	1	(0.0561)	01/06/2025
600390.SH	12/04/2024	SDB3260123331	100.00	0.9936	99.36	99.36	0.0000	4.5800	50.0000	0.0000	(0.0126)	(0.0014)	0.0000	1	(0.0140)	01/06/2025
600390.SH	12/04/2024	SDB3260123331	1,900.00	0.9936	1,887.88	1,887.88	0.0000	4.5800	50.0000	0.0000	(0.2402)	(0.0262)	0.0000	1	(0.2664)	01/06/2025
600390.SH	12/04/2024	SDB3260123331	300.00	0.9936	298.09	298.09	0.0000	4.5800	50.0000	0.0000	(0.0379)	(0.0041)	0.0000	1	(0.0421)	01/06/2025
600390.SH	12/04/2024	SDB3260123331	11,300.00	0.9936	11,227.93	11,227.93	0.0000	4.5800	50.0000	0.0000	(1.4284)	(0.1559)	0.0000	1	(1.5844)	01/06/2025
600390.SH	12/04/2024	SDB3260123331	13,200.00	0.9936	13,115.81	13,115.81	0.0000	4.5800	50.0000	0.0000	(1.6686)	(0.1822)	0.0000	1	(1.8508)	01/06/2025
600390.SH	12/04/2024	SDB3260123331	7,700.00	0.9936	7,650.89	7,650.89	0.0000	4.5800	50.0000	0.0000	(0.9734)	(0.1063)	0.0000	1	(1.0796)	01/06/2025
600390.SH	12/04/2024	SDB3260123331	33,900.00	0.9936	33,683.79	33,683.79	0.0000	4.5800	50.0000	0.0000	(4.2853)	(0.4678)	0.0000	1	(4.7532)	01/06/2025
600390.SH	12/04/2024	SDB3260123331	6,500.00	0.9936	6,458.54	6,458.54	0.0000	4.5800	50.0000	0.0000	(0.8217)	(0.0897)	0.0000	1	(0.9114)	01/06/2025
600390.SH	12/04/2024	SDB3260123331	100.00	0.9936	99.36	99.36	0.0000	4.5800	50.0000	0.0000	(0.0126)	(0.0014)	0.0000	1	(0.0140)	01/06/2025
600390.SH	12/04/2024	SDB3260123331	19,000.00	0.9936	18,878.82	18,878.82	0.0000	4.5800	50.0000	0.0000	(2.4018)	(0.2622)	0.0000	1	(2.6640)	01/06/2025
600390.SH	12/04/2024	SDB3260123331	5,400.00	0.9936	5,365.56	5,365.56	0.0000	4.5800	50.0000	0.0000	(0.6826)	(0.0745)	0.0000	1	(0.7571)	01/06/2025
600390.SH	12/04/2024	SDB3260123331	7,900.00	0.9936	7,849.61	7,849.61	0.0000	4.5800	50.0000	0.0000	(0.9986)	(0.1090)	0.0000	1	(1.1077)	01/06/2025
600390.SH	12/04/2024	SDB3260123331	900.00	0.9936	894.26	894.26	0.0000	4.5800	50.0000	0.0000	(0.1138)	(0.0124)	0.0000	1	(0.1262)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
MINMETALS CAPITAL CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600390.SH	12/04/2024	SDB3260123331	20,900.00	0.9936	20,766.70	20,766.70	0.0000	4.5800	50.0000	0.0000	(2.6420)	(0.2884)	0.0000	1	(2.9304)	01/06/2025
600390.SH	12/04/2024	SDB3260123331	18,100.00	0.9936	17,984.56	17,984.56	0.0000	4.5800	50.0000	0.0000	(2.2880)	(0.2498)	0.0000	1	(2.5378)	01/06/2025
600390.SH	12/04/2024	SDB3260123331	14,000.00	0.9936	13,910.71	13,910.71	0.0000	4.5800	50.0000	0.0000	(1.7698)	(0.1932)	0.0000	1	(1.9630)	01/06/2025
600390.SH	12/04/2024	SDB3260123331	17,700.00	0.9936	17,587.11	17,587.11	0.0000	4.5800	50.0000	0.0000	(2.2375)	(0.2443)	0.0000	1	(2.4817)	01/06/2025
600390.SH	12/04/2024	SDB3260123331	7,900.00	0.9936	7,849.61	7,849.61	0.0000	4.5800	50.0000	0.0000	(0.9986)	(0.1090)	0.0000	1	(1.1077)	01/06/2025
600390.SH	12/04/2024	SDB3260123331	18,900.00	0.9936	18,779.46	18,779.46	0.0000	4.5800	50.0000	0.0000	(2.3892)	(0.2608)	0.0000	1	(2.6500)	01/06/2025
600390.SH	12/04/2024	SDB3260123331	43,700.00	0.9936	43,421.28	43,421.28	0.0000	4.5800	50.0000	0.0000	(5.5242)	(0.6031)	0.0000	1	(6.1272)	01/06/2025
600390.SH	12/04/2024	SDB3260123331	400.00	0.9936	397.45	397.45	0.0000	4.5800	50.0000	0.0000	(0.0506)	(0.0055)	0.0000	1	(0.0561)	01/06/2025
600390.SH	12/04/2024	SDB3260123331	9,700.00	0.9936	9,638.13	9,638.13	0.0000	4.5800	50.0000	0.0000	(1.2262)	(0.1339)	0.0000	1	(1.3600)	01/06/2025
600390.SH	12/04/2024	SDB3260123331	200.00	0.9936	198.72	198.72	0.0000	4.5800	50.0000	0.0000	(0.0253)	(0.0028)	0.0000	1	(0.0280)	01/06/2025
600390.SH	12/04/2024	SDB3260123331	2,800.00	0.9936	2,782.14	2,782.14	0.0000	4.5800	50.0000	0.0000	(0.3540)	(0.0386)	0.0000	1	(0.3926)	01/06/2025
600390.SH	12/04/2024	SDB3260123331	5,100.00	0.9936	5,067.47	5,067.47	0.0000	4.5800	50.0000	0.0000	(0.6447)	(0.0704)	0.0000	1	(0.7151)	01/06/2025
600390.SH	12/04/2024	SDB3260123331	2,900.00	0.9936	2,881.50	2,881.50	0.0000	4.5800	50.0000	0.0000	(0.3666)	(0.0400)	0.0000	1	(0.4066)	01/06/2025
600390.SH	12/04/2024	SDB3260123331	900.00	0.9936	894.26	894.26	0.0000	4.5800	50.0000	0.0000	(0.1138)	(0.0124)	0.0000	1	(0.1262)	01/06/2025
600390.SH	12/04/2024	SDB3260123331	48,900.00	0.9936	48,588.12	48,588.12	0.0000	4.5800	50.0000	0.0000	(6.1815)	(0.6748)	0.0000	1	(6.8563)	01/06/2025
600390.SH	12/04/2024	SDB3260123331	12,000.00	0.9936	11,923.46	11,923.46	0.0000	4.5800	50.0000	0.0000	(1.5169)	(0.1656)	0.0000	1	(1.6825)	01/06/2025
600390.SH	12/04/2024	SDB3260123331	2,800.00	0.9936	2,782.14	2,782.14	0.0000	4.5800	50.0000	0.0000	(0.3540)	(0.0386)	0.0000	1	(0.3926)	01/06/2025
600390.SH	12/04/2024	SDB3260123331	100.00	0.9936	99.36	99.36	0.0000	4.5800	50.0000	0.0000	(0.0126)	(0.0014)	0.0000	1	(0.0140)	01/06/2025
600390.SH	12/04/2024	SDB3260123331	1,300.00	0.9936	1,291.71	1,291.71	0.0000	4.5800	50.0000	0.0000	(0.1643)	(0.0179)	0.0000	1	(0.1823)	01/06/2025
600390.SH	12/04/2024	SDB3260123331	8,000.00	0.9936	7,948.98	7,948.98	0.0000	4.5800	50.0000	0.0000	(1.0113)	(0.1104)	0.0000	1	(1.1217)	01/06/2025
600390.SH	12/04/2024	SDB3260123331	30,300.00	0.9936	30,106.75	30,106.75	0.0000	4.5800	50.0000	0.0000	(3.8302)	(0.4181)	0.0000	1	(4.2484)	01/06/2025
600390.SH	12/04/2024	SDB3260123331	100.00	0.9936	99.36	99.36	0.0000	4.5800	50.0000	0.0000	(0.0126)	(0.0014)	0.0000	1	(0.0140)	01/06/2025
600390.SH	12/04/2024	SDB3260123331	6,400.00	0.9936	6,359.18	6,359.18	0.0000	4.5800	50.0000	0.0000	(0.8090)	(0.0883)	0.0000	1	(0.8974)	01/06/2025
600390.SH	12/04/2024	SDB3260123331	10,300.00	0.9936	10,234.31	10,234.31	0.0000	4.5800	50.0000	0.0000	(1.3020)	(0.1421)	0.0000	1	(1.4442)	01/06/2025
TOTAL MINMETALS CAPITAL CO LTD CMN CLASS A SERIES NORTHBOUND												(2,297.7736)	(251.5448)	0.0000	(2,549.3184)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
MLS CO LTD CMN CLASS A SERIES NORTHBOUND																
002745.ZK	01/03/2025	SDB3260123158	100.00	1.2463	122.72	124.63	0.0000	4.3300	50.0000	0.0000	(0.0443)	(0.0052)	0.0000	3	(0.0495)	01/06/2025
002745.ZK	01/03/2025	SDB3260123158	3,500.00	1.2463	4,295.10	4,362.13	0.0000	4.3300	50.0000	0.0000	(1.5498)	(0.1818)	0.0000	3	(1.7316)	01/06/2025
002745.ZK	01/03/2025	SDB3260123158	300.00	1.2463	368.15	373.90	0.0000	4.3300	50.0000	0.0000	(0.1328)	(0.0156)	0.0000	3	(0.1484)	01/06/2025
002745.ZK	01/03/2025	SDB3260123158	200.00	1.2463	245.43	249.26	0.0000	4.3300	50.0000	0.0000	(0.0886)	(0.0104)	0.0000	3	(0.0989)	01/06/2025
002745.ZK	01/03/2025	SDB3260123158	500.00	1.2463	613.59	623.16	0.0000	4.3300	50.0000	0.0000	(0.2214)	(0.0260)	0.0000	3	(0.2474)	01/06/2025
002745.ZK	01/03/2025	SDB3260123158	5,300.00	1.2463	6,504.01	6,605.51	0.0000	4.3300	50.0000	0.0000	(2.3469)	(0.2752)	0.0000	3	(2.6221)	01/06/2025
002745.ZK	01/03/2025	SDB3260123158	300.00	1.2463	368.15	373.90	0.0000	4.3300	50.0000	0.0000	(0.1328)	(0.0156)	0.0000	3	(0.1484)	01/06/2025
002745.ZK	01/03/2025	SDB3260123158	400.00	1.2463	490.87	498.53	0.0000	4.3300	50.0000	0.0000	(0.1771)	(0.0208)	0.0000	3	(0.1979)	01/06/2025
002745.ZK	01/02/2025	SDB3260123158	100.00	1.2186	122.72	121.86	0.0000	4.3300	50.0000	0.0000	(0.0148)	(0.0017)	0.0000	1	(0.0165)	01/06/2025
002745.ZK	01/02/2025	SDB3260123158	3,500.00	1.2186	4,295.10	4,265.11	0.0000	4.3300	50.0000	0.0000	(0.5166)	(0.0592)	0.0000	1	(0.5758)	01/06/2025
002745.ZK	01/02/2025	SDB3260123158	300.00	1.2186	368.15	365.58	0.0000	4.3300	50.0000	0.0000	(0.0443)	(0.0051)	0.0000	1	(0.0494)	01/06/2025
002745.ZK	01/02/2025	SDB3260123158	200.00	1.2186	245.43	243.72	0.0000	4.3300	50.0000	0.0000	(0.0295)	(0.0034)	0.0000	1	(0.0329)	01/06/2025
002745.ZK	01/02/2025	SDB3260123158	500.00	1.2186	613.59	609.30	0.0000	4.3300	50.0000	0.0000	(0.0738)	(0.0085)	0.0000	1	(0.0823)	01/06/2025
002745.ZK	01/02/2025	SDB3260123158	5,300.00	1.2186	6,504.01	6,458.59	0.0000	4.3300	50.0000	0.0000	(0.7823)	(0.0897)	0.0000	1	(0.8720)	01/06/2025
002745.ZK	01/02/2025	SDB3260123158	300.00	1.2186	368.15	365.58	0.0000	4.3300	50.0000	0.0000	(0.0443)	(0.0051)	0.0000	1	(0.0494)	01/06/2025
002745.ZK	01/02/2025	SDB3260123158	400.00	1.2186	490.87	487.44	0.0000	4.3300	50.0000	0.0000	(0.0686)	(0.0068)	0.0000	1	(0.0658)	01/06/2025
002745.ZK	12/31/2024	SDB3260123158	100.00	1.1966	122.72	119.66	0.0000	4.3300	50.0000	0.0000	(0.0295)	(0.0033)	0.0000	2	(0.0328)	01/06/2025
002745.ZK	12/31/2024	SDB3260123158	3,500.00	1.1966	4,295.10	4,188.09	0.0000	4.3300	50.0000	0.0000	(1.0332)	(0.1163)	0.0000	2	(1.1495)	01/06/2025
002745.ZK	12/31/2024	SDB3260123158	300.00	1.1966	368.15	358.98	0.0000	4.3300	50.0000	0.0000	(0.0886)	(0.0100)	0.0000	2	(0.0985)	01/06/2025
002745.ZK	12/31/2024	SDB3260123158	200.00	1.1966	245.43	239.32	0.0000	4.3300	50.0000	0.0000	(0.0590)	(0.0066)	0.0000	2	(0.0657)	01/06/2025
002745.ZK	12/31/2024	SDB3260123158	500.00	1.1966	613.59	598.30	0.0000	4.3300	50.0000	0.0000	(0.1476)	(0.0166)	0.0000	2	(0.1642)	01/06/2025
002745.ZK	12/31/2024	SDB3260123158	5,300.00	1.1966	6,504.01	6,341.96	0.0000	4.3300	50.0000	0.0000	(1.5646)	(0.1762)	0.0000	2	(1.7407)	01/06/2025
002745.ZK	12/31/2024	SDB3260123158	300.00	1.1966	368.15	358.98	0.0000	4.3300	50.0000	0.0000	(0.0886)	(0.0100)	0.0000	2	(0.0985)	01/06/2025
002745.ZK	12/31/2024	SDB3260123158	400.00	1.1966	490.87	478.64	0.0000	4.3300	50.0000	0.0000	(0.1181)	(0.0133)	0.0000	2	(0.1314)	01/06/2025
002745.ZK	12/30/2024	SDB3260123158	100.00	1.1772	122.72	117.72	0.0000	4.3300	50.0000	0.0000	(0.0148)	(0.0016)	0.0000	1	(0.0164)	01/06/2025
002745.ZK	12/30/2024	SDB3260123158	3,500.00	1.1772	4,295.10	4,120.27	0.0000	4.3300	50.0000	0.0000	(0.5166)	(0.0572)	0.0000	1	(0.5738)	01/06/2025
002745.ZK	12/30/2024	SDB3260123158	300.00	1.1772	368.15	353.17	0.0000	4.3300	50.0000	0.0000	(0.0443)	(0.0049)	0.0000	1	(0.0492)	01/06/2025
002745.ZK	12/30/2024	SDB3260123158	200.00	1.1772	245.43	235.44	0.0000	4.3300	50.0000	0.0000	(0.0295)	(0.0033)	0.0000	1	(0.0328)	01/06/2025
002745.ZK	12/30/2024	SDB3260123158	500.00	1.1772	613.59	588.61	0.0000	4.3300	50.0000	0.0000	(0.0738)	(0.0082)	0.0000	1	(0.0820)	01/06/2025
002745.ZK	12/30/2024	SDB3260123158	5,300.00	1.1772	6,504.01	6,239.26	0.0000	4.3300	50.0000	0.0000	(0.7823)	(0.0867)	0.0000	1	(0.8689)	01/06/2025
002745.ZK	12/30/2024	SDB3260123158	300.00	1.1772	368.15	353.17	0.0000	4.3300	50.0000	0.0000	(0.0443)	(0.0049)	0.0000	1	(0.0492)	01/06/2025
002745.ZK	12/30/2024	SDB3260123158	400.00	1.1772	490.87	470.89	0.0000	4.3300	50.0000	0.0000	(0.0590)	(0.0065)	0.0000	1	(0.0656)	01/06/2025
002745.ZK	12/27/2024	SDB3260123158	100.00	1.2069	122.72	120.69	0.0000	4.3300	50.0000	0.0000	(0.0443)	(0.0050)	0.0000	3	(0.0493)	01/06/2025
002745.ZK	12/27/2024	SDB3260123158	3,500.00	1.2069	4,295.10	4,224.14	0.0000	4.3300	50.0000	0.0000	(1.5498)	(0.1760)	0.0000	3	(1.7258)	01/06/2025
002745.ZK	12/27/2024	SDB3260123158	300.00	1.2069	368.15	362.07	0.0000	4.3300	50.0000	0.0000	(0.1328)	(0.0151)	0.0000	3	(0.1479)	01/06/2025
002745.ZK	12/27/2024	SDB3260123158	200.00	1.2069	245.43	241.38	0.0000	4.3300	50.0000	0.0000	(0.0886)	(0.0101)	0.0000	3	(0.0986)	01/06/2025
002745.ZK	12/27/2024	SDB3260123158	500.00	1.2069	613.59	603.45	0.0000	4.3300	50.0000	0.0000	(0.2214)	(0.0251)	0.0000	3	(0.2465)	01/06/2025
002745.ZK	12/27/2024	SDB3260123158	5,300.00	1.2069	6,504.01	6,396.55	0.0000	4.3300	50.0000	0.0000	(2.3469)	(0.2665)	0.0000	3	(2.6134)	01/06/2025
002745.ZK	12/27/2024	SDB3260123158	300.00	1.2069	368.15	362.07	0.0000	4.3300	50.0000	0.0000	(0.1328)	(0.0151)	0.0000	3	(0.1479)	01/06/2025
002745.ZK	12/27/2024	SDB3260123158	400.00	1.2069	490.87	482.76	0.0000	4.3300	50.0000	0.0000	(0.1771)	(0.0201)	0.0000	3	(0.1972)	01/06/2025
002745.ZK	12/26/2024	SDB3260123158	100.00	1.1854	122.72	118.54	0.0000	4.3300	50.0000	0.0000	(0.0448)	(0.0016)	0.0000	1	(0.0164)	01/06/2025
002745.ZK	12/26/2024	SDB3260123158	3,500.00	1.1854	4,295.10	4,148.89	0.0000	4.3300	50.0000	0.0000	(0.5166)	(0.0576)	0.0000	1	(0.5742)	01/06/2025
002745.ZK	12/26/2024	SDB3260123158	300.00	1.1854	368.15	355.62	0.0000	4.3300	50.0000	0.0000	(0.0443)	(0.0049)	0.0000	1	(0.0492)	01/06/2025
002745.ZK	12/26/2024	SDB3260123158	200.00	1.1854	245.43	237.08	0.0000	4.3300	50.0000	0.0000	(0.0295)	(0.0033)	0.0000	1	(0.0328)	01/06/2025
002745.ZK	12/26/2024	SDB3260123158	500.00	1.1854	613.59	592.70	0.0000	4.3300	50.0000	0.0000	(0.0738)	(0.0082)	0.0000	1	(0.0820)	01/06/2025
002745.ZK	12/26/2024	SDB3260123158	5,300.00	1.1854	6,504.01	6,282.61	0.0000	4.3300	50.0000	0.0000	(0.7823)	(0.0873)	0.0000	1	(0.8695)	01/06/2025
002745.ZK	12/26/2024	SDB3260123158	300.00	1.1854	368.15	355.62	0.0000	4.3300	50.0000	0.0000	(0.0443)	(0.0049)	0.0000	1	(0.0492)	01/06/2025
002745.ZK	12/26/2024	SDB3260123158	400.00	1.1854	490.87	474.16	0.0000	4.3300	50.0000	0.0000	(0.0590)	(0.0066)	0.0000	1	(0.0656)	01/06/2025
002745.ZK	12/24/2024	SDB3260123158	100.00	1.1854	122.72	118.54	0.0000	4.3300	50.0000	0.0000	(0.0295)	(0.0033)	0.0000	2	(0.0328)	01/06/2025
002745.ZK	12/24/2024	SDB3260123158	3,500.00	1.1854	4,295.10	4,148.89	0.0000	4.3300	50.0000	0.0000	(1.0332)	(0.1152)	0.0000	2	(1.1485)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
MLS CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002745.ZK	12/24/2024	SDB3260123158	300.00	1.1854	368.15	355.62	0.0000	4.3300	50.0000	0.0000	(0.0886)	(0.0099)	0.0000	2	(0.0984)	01/06/2025
002745.ZK	12/24/2024	SDB3260123158	200.00	1.1854	245.43	237.08	0.0000	4.3300	50.0000	0.0000	(0.0590)	(0.0066)	0.0000	2	(0.0656)	01/06/2025
002745.ZK	12/24/2024	SDB3260123158	500.00	1.1854	613.59	592.70	0.0000	4.3300	50.0000	0.0000	(0.1476)	(0.0165)	0.0000	2	(0.1641)	01/06/2025
002745.ZK	12/24/2024	SDB3260123158	5,300.00	1.1854	6,504.01	6,282.61	0.0000	4.3300	50.0000	0.0000	(1.5646)	(0.1745)	0.0000	2	(1.7391)	01/06/2025
002745.ZK	12/24/2024	SDB3260123158	300.00	1.1854	368.15	355.62	0.0000	4.3300	50.0000	0.0000	(0.0886)	(0.0099)	0.0000	2	(0.0984)	01/06/2025
002745.ZK	12/24/2024	SDB3260123158	400.00	1.1854	490.87	474.16	0.0000	4.3300	50.0000	0.0000	(0.1181)	(0.0132)	0.0000	2	(0.1313)	01/06/2025
002745.ZK	12/23/2024	SDB3260123158	100.00	1.1755	122.72	117.55	0.0000	4.3300	50.0000	0.0000	(0.0148)	(0.0016)	0.0000	1	(0.0164)	01/06/2025
002745.ZK	12/23/2024	SDB3260123158	3,500.00	1.1755	4,295.10	4,114.31	0.0000	4.3300	50.0000	0.0000	(0.5166)	(0.0571)	0.0000	1	(0.5737)	01/06/2025
002745.ZK	12/23/2024	SDB3260123158	300.00	1.1755	368.15	352.66	0.0000	4.3300	50.0000	0.0000	(0.0443)	(0.0049)	0.0000	1	(0.0492)	01/06/2025
002745.ZK	12/23/2024	SDB3260123158	200.00	1.1755	245.43	235.10	0.0000	4.3300	50.0000	0.0000	(0.0295)	(0.0033)	0.0000	1	(0.0328)	01/06/2025
002745.ZK	12/23/2024	SDB3260123158	500.00	1.1755	613.59	587.76	0.0000	4.3300	50.0000	0.0000	(0.0738)	(0.0082)	0.0000	1	(0.0820)	01/06/2025
002745.ZK	12/23/2024	SDB3260123158	5,300.00	1.1755	6,504.01	6,230.25	0.0000	4.3300	50.0000	0.0000	(0.7823)	(0.0865)	0.0000	1	(0.8688)	01/06/2025
002745.ZK	12/23/2024	SDB3260123158	300.00	1.1755	368.15	352.66	0.0000	4.3300	50.0000	0.0000	(0.0443)	(0.0049)	0.0000	1	(0.0492)	01/06/2025
002745.ZK	12/23/2024	SDB3260123158	400.00	1.1755	490.87	470.21	0.0000	4.3300	50.0000	0.0000	(0.0590)	(0.0065)	0.0000	1	(0.0656)	01/06/2025
002745.ZK	12/20/2024	SDB3260123158	100.00	1.1616	122.72	116.16	0.0000	4.3300	50.0000	0.0000	(0.0443)	(0.0048)	0.0000	3	(0.0491)	01/06/2025
002745.ZK	12/20/2024	SDB3260123158	3,500.00	1.1616	4,295.10	4,065.50	0.0000	4.3300	50.0000	0.0000	(1.5498)	(0.1694)	0.0000	3	(1.7192)	01/06/2025
002745.ZK	12/20/2024	SDB3260123158	300.00	1.1616	368.15	348.47	0.0000	4.3300	50.0000	0.0000	(0.1328)	(0.0145)	0.0000	3	(0.1474)	01/06/2025
002745.ZK	12/20/2024	SDB3260123158	200.00	1.1616	245.43	232.31	0.0000	4.3300	50.0000	0.0000	(0.0886)	(0.0097)	0.0000	3	(0.0982)	01/06/2025
002745.ZK	12/20/2024	SDB3260123158	500.00	1.1616	613.59	580.79	0.0000	4.3300	50.0000	0.0000	(0.2214)	(0.0242)	0.0000	3	(0.2456)	01/06/2025
002745.ZK	12/20/2024	SDB3260123158	5,300.00	1.1616	6,504.01	6,156.33	0.0000	4.3300	50.0000	0.0000	(2.3469)	(0.2565)	0.0000	3	(2.6034)	01/06/2025
002745.ZK	12/20/2024	SDB3260123158	300.00	1.1616	368.15	348.47	0.0000	4.3300	50.0000	0.0000	(0.1328)	(0.0145)	0.0000	3	(0.1474)	01/06/2025
002745.ZK	12/20/2024	SDB3260123158	400.00	1.1616	490.87	464.63	0.0000	4.3300	50.0000	0.0000	(0.1771)	(0.0194)	0.0000	3	(0.1965)	01/06/2025
002745.ZK	12/19/2024	SDB3260123158	100.00	1.1829	122.72	118.29	0.0000	4.5800	50.0000	0.0000	(0.0156)	(0.0016)	0.0000	1	(0.0173)	01/06/2025
002745.ZK	12/19/2024	SDB3260123158	3,500.00	1.1829	4,295.10	4,140.05	0.0000	4.5800	50.0000	0.0000	(0.5464)	(0.0575)	0.0000	1	(0.6039)	01/06/2025
002745.ZK	12/19/2024	SDB3260123158	300.00	1.1829	368.15	354.86	0.0000	4.5800	50.0000	0.0000	(0.0468)	(0.0049)	0.0000	1	(0.0518)	01/06/2025
002745.ZK	12/19/2024	SDB3260123158	200.00	1.1829	245.43	236.57	0.0000	4.5800	50.0000	0.0000	(0.0312)	(0.0033)	0.0000	1	(0.0345)	01/06/2025
002745.ZK	12/19/2024	SDB3260123158	500.00	1.1829	613.59	591.44	0.0000	4.5800	50.0000	0.0000	(0.0781)	(0.0082)	0.0000	1	(0.0863)	01/06/2025
002745.ZK	12/19/2024	SDB3260123158	5,300.00	1.1829	6,504.01	6,269.22	0.0000	4.5800	50.0000	0.0000	(0.8275)	(0.0871)	0.0000	1	(0.9145)	01/06/2025
002745.ZK	12/19/2024	SDB3260123158	300.00	1.1829	368.15	354.86	0.0000	4.5800	50.0000	0.0000	(0.0468)	(0.0049)	0.0000	1	(0.0518)	01/06/2025
002745.ZK	12/19/2024	SDB3260123158	400.00	1.1829	490.87	473.15	0.0000	4.5800	50.0000	0.0000	(0.0624)	(0.0066)	0.0000	1	(0.0690)	01/06/2025
002745.ZK	12/18/2024	SDB3260123158	100.00	1.2046	122.72	120.46	0.0000	4.5800	50.0000	0.0000	(0.0156)	(0.0017)	0.0000	1	(0.0173)	01/06/2025
002745.ZK	12/18/2024	SDB3260123158	3,500.00	1.2046	4,295.10	4,216.15	0.0000	4.5800	50.0000	0.0000	(0.5464)	(0.0586)	0.0000	1	(0.6050)	01/06/2025
002745.ZK	12/18/2024	SDB3260123158	300.00	1.2046	368.15	361.38	0.0000	4.5800	50.0000	0.0000	(0.0468)	(0.0050)	0.0000	1	(0.0519)	01/06/2025
002745.ZK	12/18/2024	SDB3260123158	200.00	1.2046	245.43	240.92	0.0000	4.5800	50.0000	0.0000	(0.0312)	(0.0033)	0.0000	1	(0.0346)	01/06/2025
002745.ZK	12/18/2024	SDB3260123158	500.00	1.2046	613.59	602.31	0.0000	4.5800	50.0000	0.0000	(0.0781)	(0.0084)	0.0000	1	(0.0864)	01/06/2025
002745.ZK	12/18/2024	SDB3260123158	5,300.00	1.2046	6,504.01	6,384.45	0.0000	4.5800	50.0000	0.0000	(0.8275)	(0.0887)	0.0000	1	(0.9161)	01/06/2025
002745.ZK	12/18/2024	SDB3260123158	300.00	1.2046	368.15	361.38	0.0000	4.5800	50.0000	0.0000	(0.0468)	(0.0050)	0.0000	1	(0.0519)	01/06/2025
002745.ZK	12/18/2024	SDB3260123158	400.00	1.2046	490.87	481.85	0.0000	4.5800	50.0000	0.0000	(0.0624)	(0.0067)	0.0000	1	(0.0691)	01/06/2025
002745.ZK	12/17/2024	SDB3260123158	100.00	1.2249	122.72	122.49	0.0000	4.5800	50.0000	0.0000	(0.0156)	(0.0017)	0.0000	1	(0.0173)	01/06/2025
002745.ZK	12/17/2024	SDB3260123158	3,500.00	1.2249	4,295.10	4,287.00	0.0000	4.5800	50.0000	0.0000	(0.5464)	(0.0595)	0.0000	1	(0.6060)	01/06/2025
002745.ZK	12/17/2024	SDB3260123158	300.00	1.2249	368.15	367.46	0.0000	4.5800	50.0000	0.0000	(0.0468)	(0.0051)	0.0000	1	(0.0519)	01/06/2025
002745.ZK	12/17/2024	SDB3260123158	200.00	1.2249	245.43	244.97	0.0000	4.5800	50.0000	0.0000	(0.0312)	(0.0034)	0.0000	1	(0.0346)	01/06/2025
002745.ZK	12/17/2024	SDB3260123158	500.00	1.2249	613.59	612.43	0.0000	4.5800	50.0000	0.0000	(0.0781)	(0.0085)	0.0000	1	(0.0866)	01/06/2025
002745.ZK	12/17/2024	SDB3260123158	5,300.00	1.2249	6,504.01	6,491.75	0.0000	4.5800	50.0000	0.0000	(0.8275)	(0.0902)	0.0000	1	(0.9176)	01/06/2025
002745.ZK	12/17/2024	SDB3260123158	300.00	1.2249	368.15	367.46	0.0000	4.5800	50.0000	0.0000	(0.0468)	(0.0051)	0.0000	1	(0.0519)	01/06/2025
002745.ZK	12/17/2024	SDB3260123158	400.00	1.2249	490.87	489.94	0.0000	4.5800	50.0000	0.0000	(0.0624)	(0.0068)	0.0000	1	(0.0693)	01/06/2025
002745.ZK	12/16/2024	SDB3260123158	100.00	1.2278	122.72	122.78	0.0000	4.5800	50.0000	0.0000	(0.0156)	(0.0017)	0.0000	1	(0.0173)	01/06/2025
002745.ZK	12/16/2024	SDB3260123158	3,500.00	1.2278	4,295.10	4,297.44	0.0000	4.5800	50.0000	0.0000	(0.5464)	(0.0597)	0.0000	1	(0.6061)	01/06/2025
002745.ZK	12/16/2024	SDB3260123158	300.00	1.2278	368.15	368.35	0.0000	4.5800	50.0000	0.0000	(0.0468)	(0.0051)	0.0000	1	(0.0520)	01/06/2025
002745.ZK	12/16/2024	SDB3260123158	200.00	1.2278	245.43	245.57	0.0000	4.5800	50.0000	0.0000	(0.0312)	(0.0034)	0.0000	1	(0.0346)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
MLS CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002745.ZK	12/16/2024	SDB3260123158	500.00	1.2278	613.59	613.92	0.0000	4.5800	50.0000	0.0000	(0.0781)	(0.0085)	0.0000	1	(0.0866)	01/06/2025
002745.ZK	12/16/2024	SDB3260123158	5,300.00	1.2278	6,504.01	6,507.55	0.0000	4.5800	50.0000	0.0000	(0.8275)	(0.0904)	0.0000	1	(0.9178)	01/06/2025
002745.ZK	12/16/2024	SDB3260123158	300.00	1.2278	368.15	368.35	0.0000	4.5800	50.0000	0.0000	(0.0468)	(0.0051)	0.0000	1	(0.0520)	01/06/2025
002745.ZK	12/16/2024	SDB3260123158	400.00	1.2278	490.87	491.14	0.0000	4.5800	50.0000	0.0000	(0.0624)	(0.0068)	0.0000	1	(0.0693)	01/06/2025
002745.ZK	12/13/2024	SDB3260123158	100.00	1.2093	122.72	120.93	0.0000	4.5800	50.0000	0.0000	(0.0468)	(0.0050)	0.0000	3	(0.0519)	01/06/2025
002745.ZK	12/13/2024	SDB3260123158	3,500.00	1.2093	4,295.10	4,232.61	0.0000	4.5800	50.0000	0.0000	(1.6393)	(0.1764)	0.0000	3	(1.8157)	01/06/2025
002745.ZK	12/13/2024	SDB3260123158	300.00	1.2093	368.15	362.80	0.0000	4.5800	50.0000	0.0000	(0.1405)	(0.0151)	0.0000	3	(0.1556)	01/06/2025
002745.ZK	12/13/2024	SDB3260123158	200.00	1.2093	245.43	241.86	0.0000	4.5800	50.0000	0.0000	(0.0937)	(0.0101)	0.0000	3	(0.1038)	01/06/2025
002745.ZK	12/13/2024	SDB3260123158	500.00	1.2093	613.59	604.66	0.0000	4.5800	50.0000	0.0000	(0.2342)	(0.0252)	0.0000	3	(0.2594)	01/06/2025
002745.ZK	12/13/2024	SDB3260123158	5,300.00	1.2093	6,504.01	6,409.39	0.0000	4.5800	50.0000	0.0000	(2.4824)	(0.2671)	0.0000	3	(2.7494)	01/06/2025
002745.ZK	12/13/2024	SDB3260123158	300.00	1.2093	368.15	362.80	0.0000	4.5800	50.0000	0.0000	(0.1405)	(0.0151)	0.0000	3	(0.1556)	01/06/2025
002745.ZK	12/13/2024	SDB3260123158	400.00	1.2093	490.87	483.73	0.0000	4.5800	50.0000	0.0000	(0.1873)	(0.0202)	0.0000	3	(0.2075)	01/06/2025
002745.ZK	12/12/2024	SDB3260123158	100.00	1.2027	122.72	120.27	0.0000	4.5800	50.0000	0.0000	(0.0156)	(0.0017)	0.0000	1	(0.0173)	01/06/2025
002745.ZK	12/12/2024	SDB3260123158	3,500.00	1.2027	4,295.10	4,209.58	0.0000	4.5800	50.0000	0.0000	(0.5464)	(0.0585)	0.0000	1	(0.6049)	01/06/2025
002745.ZK	12/12/2024	SDB3260123158	300.00	1.2027	368.15	360.82	0.0000	4.5800	50.0000	0.0000	(0.0468)	(0.0050)	0.0000	1	(0.0518)	01/06/2025
002745.ZK	12/12/2024	SDB3260123158	200.00	1.2027	245.43	240.55	0.0000	4.5800	50.0000	0.0000	(0.0312)	(0.0033)	0.0000	1	(0.0346)	01/06/2025
002745.ZK	12/12/2024	SDB3260123158	500.00	1.2027	613.59	601.37	0.0000	4.5800	50.0000	0.0000	(0.0781)	(0.0084)	0.0000	1	(0.0864)	01/06/2025
002745.ZK	12/12/2024	SDB3260123158	5,300.00	1.2027	6,504.01	6,374.51	0.0000	4.5800	50.0000	0.0000	(0.8275)	(0.0885)	0.0000	1	(0.9160)	01/06/2025
002745.ZK	12/12/2024	SDB3260123158	300.00	1.2027	368.15	360.82	0.0000	4.5800	50.0000	0.0000	(0.0468)	(0.0050)	0.0000	1	(0.0518)	01/06/2025
002745.ZK	12/12/2024	SDB3260123158	400.00	1.2027	490.87	481.09	0.0000	4.5800	50.0000	0.0000	(0.0624)	(0.0067)	0.0000	1	(0.0691)	01/06/2025
002745.ZK	12/11/2024	SDB3260123158	100.00	1.2185	122.72	121.85	0.0000	4.5800	50.0000	0.0000	(0.0156)	(0.0017)	0.0000	1	(0.0173)	01/06/2025
002745.ZK	12/11/2024	SDB3260123158	3,500.00	1.2185	4,295.10	4,264.59	0.0000	4.5800	50.0000	0.0000	(0.5464)	(0.0592)	0.0000	1	(0.6057)	01/06/2025
002745.ZK	12/11/2024	SDB3260123158	300.00	1.2185	368.15	365.54	0.0000	4.5800	50.0000	0.0000	(0.0468)	(0.0051)	0.0000	1	(0.0519)	01/06/2025
002745.ZK	12/11/2024	SDB3260123158	200.00	1.2185	245.43	243.69	0.0000	4.5800	50.0000	0.0000	(0.0312)	(0.0034)	0.0000	1	(0.0346)	01/06/2025
002745.ZK	12/11/2024	SDB3260123158	500.00	1.2185	613.59	609.23	0.0000	4.5800	50.0000	0.0000	(0.0781)	(0.0085)	0.0000	1	(0.0865)	01/06/2025
002745.ZK	12/11/2024	SDB3260123158	5,300.00	1.2185	6,504.01	6,457.81	0.0000	4.5800	50.0000	0.0000	(0.8275)	(0.0897)	0.0000	1	(0.9171)	01/06/2025
002745.ZK	12/11/2024	SDB3260123158	300.00	1.2185	368.15	365.54	0.0000	4.5800	50.0000	0.0000	(0.0468)	(0.0051)	0.0000	1	(0.0519)	01/06/2025
002745.ZK	12/11/2024	SDB3260123158	400.00	1.2185	490.87	487.38	0.0000	4.5800	50.0000	0.0000	(0.0624)	(0.0068)	0.0000	1	(0.0692)	01/06/2025
002745.ZK	12/10/2024	SDB3260123158	100.00	1.2040	122.72	120.40	0.0000	4.5800	50.0000	0.0000	(0.0156)	(0.0017)	0.0000	1	(0.0173)	01/06/2025
002745.ZK	12/10/2024	SDB3260123158	3,500.00	1.2040	4,295.10	4,214.08	0.0000	4.5800	50.0000	0.0000	(0.5464)	(0.0585)	0.0000	1	(0.6050)	01/06/2025
002745.ZK	12/10/2024	SDB3260123158	300.00	1.2040	368.15	361.21	0.0000	4.5800	50.0000	0.0000	(0.0468)	(0.0050)	0.0000	1	(0.0519)	01/06/2025
002745.ZK	12/10/2024	SDB3260123158	200.00	1.2040	245.43	240.80	0.0000	4.5800	50.0000	0.0000	(0.0312)	(0.0033)	0.0000	1	(0.0346)	01/06/2025
002745.ZK	12/10/2024	SDB3260123158	500.00	1.2040	613.59	602.01	0.0000	4.5800	50.0000	0.0000	(0.0781)	(0.0084)	0.0000	1	(0.0864)	01/06/2025
002745.ZK	12/10/2024	SDB3260123158	5,300.00	1.2040	6,504.01	6,381.33	0.0000	4.5800	50.0000	0.0000	(0.8275)	(0.0886)	0.0000	1	(0.9161)	01/06/2025
002745.ZK	12/10/2024	SDB3260123158	300.00	1.2040	368.15	361.21	0.0000	4.5800	50.0000	0.0000	(0.0468)	(0.0050)	0.0000	1	(0.0519)	01/06/2025
002745.ZK	12/10/2024	SDB3260123158	400.00	1.2040	490.87	481.61	0.0000	4.5800	50.0000	0.0000	(0.0624)	(0.0067)	0.0000	1	(0.0691)	01/06/2025
002745.ZK	12/09/2024	SDB3260123158	100.00	1.2025	122.72	120.25	0.0000	4.5800	50.0000	0.0000	(0.0156)	(0.0017)	0.0000	1	(0.0173)	01/06/2025
002745.ZK	12/09/2024	SDB3260123158	3,500.00	1.2025	4,295.10	4,208.65	0.0000	4.5800	50.0000	0.0000	(0.5464)	(0.0585)	0.0000	1	(0.6049)	01/06/2025
002745.ZK	12/09/2024	SDB3260123158	300.00	1.2025	368.15	360.74	0.0000	4.5800	50.0000	0.0000	(0.0468)	(0.0050)	0.0000	1	(0.0518)	01/06/2025
002745.ZK	12/09/2024	SDB3260123158	200.00	1.2025	245.43	240.49	0.0000	4.5800	50.0000	0.0000	(0.0312)	(0.0033)	0.0000	1	(0.0346)	01/06/2025
002745.ZK	12/09/2024	SDB3260123158	500.00	1.2025	613.59	601.24	0.0000	4.5800	50.0000	0.0000	(0.0781)	(0.0084)	0.0000	1	(0.0864)	01/06/2025
002745.ZK	12/09/2024	SDB3260123158	5,300.00	1.2025	6,504.01	6,373.10	0.0000	4.5800	50.0000	0.0000	(0.8275)	(0.0885)	0.0000	1	(0.9160)	01/06/2025
002745.ZK	12/09/2024	SDB3260123158	300.00	1.2025	368.15	360.74	0.0000	4.5800	50.0000	0.0000	(0.0468)	(0.0050)	0.0000	1	(0.0518)	01/06/2025
002745.ZK	12/09/2024	SDB3260123158	400.00	1.2025	490.87	480.99	0.0000	4.5800	50.0000	0.0000	(0.0624)	(0.0067)	0.0000	1	(0.0691)	01/06/2025
002745.ZK	12/06/2024	SDB3260123158	100.00	1.2289	122.72	122.89	0.0000	4.5800	50.0000	0.0000	(0.0468)	(0.0051)	0.0000	3	(0.0520)	01/06/2025
002745.ZK	12/06/2024	SDB3260123158	3,500.00	1.2289	4,295.10	4,300.98	0.0000	4.5800	50.0000	0.0000	(1.6393)	(0.1792)	0.0000	3	(1.8185)	01/06/2025
002745.ZK	12/06/2024	SDB3260123158	300.00	1.2289	368.15	368.66	0.0000	4.5800	50.0000	0.0000	(0.1405)	(0.0154)	0.0000	3	(0.1559)	01/06/2025
002745.ZK	12/06/2024	SDB3260123158	200.00	1.2289	245.43	245.77	0.0000	4.5800	50.0000	0.0000	(0.0937)	(0.0102)	0.0000	3	(0.1039)	01/06/2025
002745.ZK	12/06/2024	SDB3260123158	500.00	1.2289	613.59	614.43	0.0000	4.5800	50.0000	0.0000	(0.2342)	(0.0256)	0.0000	3	(0.2598)	01/06/2025
002745.ZK	12/06/2024	SDB3260123158	5,300.00	1.2289	6,504.01	6,512.91	0.0000	4.5800	50.0000	0.0000	(2.4824)	(0.2714)	0.0000	3	(2.7537)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
MLS CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002745.ZK	12/06/2024	SDB3260123158	300.00	1.2289	368.15	368.66	0.0000	4.5800	50.0000	0.0000	(0.1405)	(0.0154)	0.0000	3	(0.1559)	01/06/2025
002745.ZK	12/06/2024	SDB3260123158	400.00	1.2289	490.87	491.54	0.0000	4.5800	50.0000	0.0000	(0.1873)	(0.0205)	0.0000	3	(0.2078)	01/06/2025
002745.ZK	12/05/2024	SDB3260123158	100.00	1.2475	122.72	124.75	0.0000	4.5800	50.0000	0.0000	(0.0156)	(0.0017)	0.0000	1	(0.0173)	01/06/2025
002745.ZK	12/05/2024	SDB3260123158	3,500.00	1.2475	4,295.10	4,366.26	0.0000	4.5800	50.0000	0.0000	(0.5464)	(0.0606)	0.0000	1	(0.6071)	01/06/2025
002745.ZK	12/05/2024	SDB3260123158	300.00	1.2475	368.15	374.25	0.0000	4.5800	50.0000	0.0000	(0.0468)	(0.0052)	0.0000	1	(0.0520)	01/06/2025
002745.ZK	12/05/2024	SDB3260123158	200.00	1.2475	245.43	249.50	0.0000	4.5800	50.0000	0.0000	(0.0312)	(0.0035)	0.0000	1	(0.0347)	01/06/2025
002745.ZK	12/05/2024	SDB3260123158	500.00	1.2475	613.59	623.75	0.0000	4.5800	50.0000	0.0000	(0.0781)	(0.0087)	0.0000	1	(0.0867)	01/06/2025
002745.ZK	12/05/2024	SDB3260123158	5,300.00	1.2475	6,504.01	6,611.77	0.0000	4.5800	50.0000	0.0000	(0.8275)	(0.0918)	0.0000	1	(0.9193)	01/06/2025
002745.ZK	12/05/2024	SDB3260123158	300.00	1.2475	368.15	374.25	0.0000	4.5800	50.0000	0.0000	(0.0468)	(0.0052)	0.0000	1	(0.0520)	01/06/2025
002745.ZK	12/05/2024	SDB3260123158	400.00	1.2475	490.87	499.00	0.0000	4.5800	50.0000	0.0000	(0.0624)	(0.0069)	0.0000	1	(0.0694)	01/06/2025
002745.ZK	12/04/2024	SDB3260123158	100.00	1.2272	122.72	122.72	0.0000	4.5800	50.0000	0.0000	(0.0156)	(0.0017)	0.0000	1	(0.0173)	01/06/2025
002745.ZK	12/04/2024	SDB3260123158	3,500.00	1.2272	4,295.10	4,295.10	0.0000	4.5800	50.0000	0.0000	(0.5464)	(0.0597)	0.0000	1	(0.6061)	01/06/2025
002745.ZK	12/04/2024	SDB3260123158	300.00	1.2272	368.15	368.15	0.0000	4.5800	50.0000	0.0000	(0.0468)	(0.0051)	0.0000	1	(0.0520)	01/06/2025
002745.ZK	12/04/2024	SDB3260123158	200.00	1.2272	245.43	245.43	0.0000	4.5800	50.0000	0.0000	(0.0312)	(0.0034)	0.0000	1	(0.0346)	01/06/2025
002745.ZK	12/04/2024	SDB3260123158	500.00	1.2272	613.59	613.59	0.0000	4.5800	50.0000	0.0000	(0.0781)	(0.0085)	0.0000	1	(0.0866)	01/06/2025
002745.ZK	12/04/2024	SDB3260123158	1,200.00	1.2272	1,472.61	1,472.61	0.0000	4.5800	50.0000	0.0000	(0.1873)	(0.0205)	0.0000	1	(0.2078)	01/06/2025
002745.ZK	12/04/2024	SDB3260123158	5,300.00	1.2272	6,504.01	6,504.01	0.0000	4.5800	50.0000	0.0000	(0.8275)	(0.0903)	0.0000	1	(0.9178)	01/06/2025
002745.ZK	12/04/2024	SDB3260123158	300.00	1.2272	368.15	368.15	0.0000	4.5800	50.0000	0.0000	(0.0468)	(0.0051)	0.0000	1	(0.0520)	01/06/2025
002745.ZK	12/04/2024	SDB3260123158	400.00	1.2272	490.87	490.87	0.0000	4.5800	50.0000	0.0000	(0.0624)	(0.0068)	0.0000	1	(0.0693)	01/06/2025
TOTAL MLS CO LTD CMN CLASS A SERIES NORTHBOUND												(53.2637)	(5.8832)	0.0000	(59.1469)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
MOON ENVIRONMENT TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND																
000811.ZK	12/17/2024	SDB3260588363	1,200.00	1.5772	1,736.28	1,892.61	0.0000	4.5800	50.0000	0.0000	(0.2209)	(0.0263)	0.0000	1	(0.2472)	01/06/2025
000811.ZK	12/17/2024	SDB3260588363	2,400.00	1.5772	3,472.56	3,785.22	0.0000	4.5800	50.0000	0.0000	(0.4418)	(0.0526)	0.0000	1	(0.4944)	01/06/2025
000811.ZK	12/17/2024	SDB3260588363	1,900.00	1.5772	2,749.11	2,996.63	0.0000	4.5800	50.0000	0.0000	(0.3497)	(0.0416)	0.0000	1	(0.3914)	01/06/2025
000811.ZK	12/17/2024	SDB3260588363	900.00	1.5772	1,302.21	1,419.46	0.0000	4.5800	50.0000	0.0000	(0.1657)	(0.0197)	0.0000	1	(0.1854)	01/06/2025
000811.ZK	12/16/2024	SDB3260588363	1,200.00	1.5283	1,736.28	1,833.90	0.0000	4.5800	50.0000	0.0000	(0.2209)	(0.0255)	0.0000	1	(0.2464)	01/06/2025
000811.ZK	12/16/2024	SDB3260588363	2,400.00	1.5283	3,472.56	3,667.81	0.0000	4.5800	50.0000	0.0000	(0.4418)	(0.0509)	0.0000	1	(0.4927)	01/06/2025
000811.ZK	12/16/2024	SDB3260588363	2,900.00	1.5283	4,196.02	4,431.93	0.0000	4.5800	50.0000	0.0000	(0.5338)	(0.0616)	0.0000	1	(0.5954)	01/06/2025
000811.ZK	12/16/2024	SDB3260588363	900.00	1.5283	1,302.21	1,375.43	0.0000	4.5800	50.0000	0.0000	(0.1657)	(0.0191)	0.0000	1	(0.1848)	01/06/2025
000811.ZK	12/13/2024	SDB3260588363	1,200.00	1.5241	1,736.28	1,828.89	0.0000	4.5800	50.0000	0.0000	(0.6627)	(0.0762)	0.0000	3	(0.7389)	01/06/2025
000811.ZK	12/13/2024	SDB3260588363	2,400.00	1.5241	3,472.56	3,657.77	0.0000	4.5800	50.0000	0.0000	(1.3254)	(0.1524)	0.0000	3	(1.4778)	01/06/2025
000811.ZK	12/13/2024	SDB3260588363	3,100.00	1.5241	4,485.40	4,724.62	0.0000	4.5800	50.0000	0.0000	(1.7119)	(0.1969)	0.0000	3	(1.9088)	01/06/2025
000811.ZK	12/13/2024	SDB3260588363	900.00	1.5241	1,302.21	1,371.66	0.0000	4.5800	50.0000	0.0000	(0.4970)	(0.0572)	0.0000	3	(0.5542)	01/06/2025
000811.ZK	12/12/2024	SDB3260588363	1,200.00	1.5113	1,736.28	1,813.57	0.0000	4.5800	50.0000	0.0000	(0.2209)	(0.0252)	0.0000	1	(0.2461)	01/06/2025
000811.ZK	12/12/2024	SDB3260588363	2,400.00	1.5113	3,472.56	3,627.14	0.0000	4.5800	50.0000	0.0000	(0.4418)	(0.0504)	0.0000	1	(0.4922)	01/06/2025
000811.ZK	12/12/2024	SDB3260588363	3,100.00	1.5113	4,485.40	4,685.05	0.0000	4.5800	50.0000	0.0000	(0.5706)	(0.0651)	0.0000	1	(0.6357)	01/06/2025
000811.ZK	12/12/2024	SDB3260588363	900.00	1.5113	1,302.21	1,360.18	0.0000	4.5800	50.0000	0.0000	(0.1657)	(0.0189)	0.0000	1	(0.1846)	01/06/2025
000811.ZK	12/11/2024	SDB3260588363	1,200.00	1.5131	1,736.28	1,815.70	0.0000	4.5800	50.0000	0.0000	(0.2209)	(0.0252)	0.0000	1	(0.2461)	01/06/2025
000811.ZK	12/11/2024	SDB3260588363	2,400.00	1.5131	3,472.56	3,631.41	0.0000	4.5800	50.0000	0.0000	(0.4418)	(0.0504)	0.0000	1	(0.4922)	01/06/2025
000811.ZK	12/11/2024	SDB3260588363	4,900.00	1.5131	7,089.82	7,414.12	0.0000	4.5800	50.0000	0.0000	(0.9020)	(0.1030)	0.0000	1	(1.0050)	01/06/2025
000811.ZK	12/11/2024	SDB3260588363	400.00	1.5131	578.76	605.23	0.0000	4.5800	50.0000	0.0000	(0.0736)	(0.0084)	0.0000	1	(0.0820)	01/06/2025
000811.ZK	12/11/2024	SDB3260588363	200.00	1.5131	289.38	302.62	0.0000	4.5800	50.0000	0.0000	(0.0368)	(0.0042)	0.0000	1	(0.0410)	01/06/2025
000811.ZK	12/11/2024	SDB3260588363	5,800.00	1.5131	8,392.03	8,775.90	0.0000	4.5800	50.0000	0.0000	(1.0677)	(0.1219)	0.0000	1	(1.1895)	01/06/2025
000811.ZK	12/11/2024	SDB3260588363	900.00	1.5131	1,302.21	1,361.78	0.0000	4.5800	50.0000	0.0000	(0.1657)	(0.0189)	0.0000	1	(0.1846)	01/06/2025
000811.ZK	12/10/2024	SDB3260588363	1,200.00	1.4830	1,736.28	1,779.65	0.0000	4.5800	50.0000	0.0000	(0.2209)	(0.0247)	0.0000	1	(0.2456)	01/06/2025
000811.ZK	12/10/2024	SDB3260588363	2,400.00	1.4830	3,472.56	3,559.29	0.0000	4.5800	50.0000	0.0000	(0.4418)	(0.0494)	0.0000	1	(0.4912)	01/06/2025
000811.ZK	12/10/2024	SDB3260588363	2,000.00	1.4830	2,893.80	2,966.08	0.0000	4.5800	50.0000	0.0000	(0.3682)	(0.0412)	0.0000	1	(0.4094)	01/06/2025
000811.ZK	12/10/2024	SDB3260588363	200.00	1.4830	289.38	296.61	0.0000	4.5800	50.0000	0.0000	(0.0368)	(0.0041)	0.0000	1	(0.0409)	01/06/2025
000811.ZK	12/10/2024	SDB3260588363	1,800.00	1.4830	2,604.42	2,669.47	0.0000	4.5800	50.0000	0.0000	(0.3313)	(0.0371)	0.0000	1	(0.3684)	01/06/2025
000811.ZK	12/10/2024	SDB3260588363	1,600.00	1.4830	2,315.04	2,372.86	0.0000	4.5800	50.0000	0.0000	(0.2945)	(0.0330)	0.0000	1	(0.3275)	01/06/2025
000811.ZK	12/10/2024	SDB3260588363	500.00	1.4830	723.45	741.52	0.0000	4.5800	50.0000	0.0000	(0.0920)	(0.0103)	0.0000	1	(0.1023)	01/06/2025
000811.ZK	12/10/2024	SDB3260588363	800.00	1.4830	1,157.52	1,186.43	0.0000	4.5800	50.0000	0.0000	(0.1473)	(0.0165)	0.0000	1	(0.1637)	01/06/2025
000811.ZK	12/10/2024	SDB3260588363	300.00	1.4830	434.07	444.91	0.0000	4.5800	50.0000	0.0000	(0.0552)	(0.0062)	0.0000	1	(0.0614)	01/06/2025
000811.ZK	12/10/2024	SDB3260588363	6,400.00	1.4830	9,260.17	9,491.45	0.0000	4.5800	50.0000	0.0000	(1.1781)	(0.1318)	0.0000	1	(1.3099)	01/06/2025
000811.ZK	12/10/2024	SDB3260588363	400.00	1.4830	578.76	593.22	0.0000	4.5800	50.0000	0.0000	(0.0736)	(0.0082)	0.0000	1	(0.0819)	01/06/2025
000811.ZK	12/10/2024	SDB3260588363	200.00	1.4830	289.38	296.61	0.0000	4.5800	50.0000	0.0000	(0.0368)	(0.0041)	0.0000	1	(0.0409)	01/06/2025
000811.ZK	12/10/2024	SDB3260588363	5,800.00	1.4830	8,392.03	8,601.63	0.0000	4.5800	50.0000	0.0000	(1.0677)	(0.1195)	0.0000	1	(1.1871)	01/06/2025
000811.ZK	12/10/2024	SDB3260588363	900.00	1.4830	1,302.21	1,334.74	0.0000	4.5800	50.0000	0.0000	(0.1657)	(0.0185)	0.0000	1	(0.1842)	01/06/2025
000811.ZK	12/09/2024	SDB3260588363	1,200.00	1.4386	1,736.28	1,726.29	0.0000	4.5800	50.0000	0.0000	(0.2209)	(0.0240)	0.0000	1	(0.2449)	01/06/2025
000811.ZK	12/09/2024	SDB3260588363	2,400.00	1.4386	3,472.56	3,452.57	0.0000	4.5800	50.0000	0.0000	(0.4418)	(0.0480)	0.0000	1	(0.4897)	01/06/2025
000811.ZK	12/09/2024	SDB3260588363	2,000.00	1.4386	2,893.80	2,877.14	0.0000	4.5800	50.0000	0.0000	(0.3682)	(0.0400)	0.0000	1	(0.4081)	01/06/2025
000811.ZK	12/09/2024	SDB3260588363	200.00	1.4386	289.38	287.71	0.0000	4.5800	50.0000	0.0000	(0.0368)	(0.0040)	0.0000	1	(0.0408)	01/06/2025
000811.ZK	12/09/2024	SDB3260588363	1,800.00	1.4386	2,604.42	2,589.43	0.0000	4.5800	50.0000	0.0000	(0.3313)	(0.0360)	0.0000	1	(0.3673)	01/06/2025
000811.ZK	12/09/2024	SDB3260588363	1,600.00	1.4386	2,315.04	2,301.72	0.0000	4.5800	50.0000	0.0000	(0.2945)	(0.0320)	0.0000	1	(0.3265)	01/06/2025
000811.ZK	12/09/2024	SDB3260588363	500.00	1.4386	723.45	719.29	0.0000	4.5800	50.0000	0.0000	(0.0920)	(0.0100)	0.0000	1	(0.1020)	01/06/2025
000811.ZK	12/09/2024	SDB3260588363	800.00	1.4386	1,157.52	1,150.86	0.0000	4.5800	50.0000	0.0000	(0.1473)	(0.0160)	0.0000	1	(0.1632)	01/06/2025
000811.ZK	12/09/2024	SDB3260588363	300.00	1.4386	434.07	431.57	0.0000	4.5800	50.0000	0.0000	(0.0552)	(0.0060)	0.0000	1	(0.0612)	01/06/2025
000811.ZK	12/09/2024	SDB3260588363	6,400.00	1.4386	9,260.17	9,206.86	0.0000	4.5800	50.0000	0.0000	(1.1781)	(0.1279)	0.0000	1	(1.3060)	01/06/2025
000811.ZK	12/09/2024	SDB3260588363	400.00	1.4386	578.76	575.43	0.0000	4.5800	50.0000	0.0000	(0.0736)	(0.0080)	0.0000	1	(0.0816)	01/06/2025
000811.ZK	12/09/2024	SDB3260588363	200.00	1.4386	289.38	287.71	0.0000	4.5800	50.0000	0.0000	(0.0368)	(0.0040)	0.0000	1	(0.0408)	01/06/2025
000811.ZK	12/09/2024	SDB3260588363	5,800.00	1.4386	8,392.03	8,343.72	0.0000	4.5800	50.0000	0.0000	(1.0677)	(0.1159)	0.0000	1	(1.1835)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
MOON ENVIRONMENT TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000811.ZK	12/09/2024	SDB3260588363	900.00	1.4386	1,302.21	1,294.71	0.0000	4.5800	50.0000	0.0000	(0.1657)	(0.0180)	0.0000	1	(0.1837)	01/06/2025
000811.ZK	12/06/2024	SDB3260588363	1,200.00	1.4576	1,736.28	1,749.16	0.0000	4.5800	50.0000	0.0000	(0.6627)	(0.0729)	0.0000	3	(0.7356)	01/06/2025
000811.ZK	12/06/2024	SDB3260588363	2,400.00	1.4576	3,472.56	3,498.32	0.0000	4.5800	50.0000	0.0000	(1.3254)	(0.1458)	0.0000	3	(1.4711)	01/06/2025
000811.ZK	12/06/2024	SDB3260588363	2,000.00	1.4576	2,893.80	2,915.27	0.0000	4.5800	50.0000	0.0000	(1.1045)	(0.1215)	0.0000	3	(1.2259)	01/06/2025
000811.ZK	12/06/2024	SDB3260588363	200.00	1.4576	289.38	291.53	0.0000	4.5800	50.0000	0.0000	(0.1104)	(0.0121)	0.0000	3	(0.1226)	01/06/2025
000811.ZK	12/06/2024	SDB3260588363	1,800.00	1.4576	2,604.42	2,623.74	0.0000	4.5800	50.0000	0.0000	(0.9940)	(0.1093)	0.0000	3	(1.1033)	01/06/2025
000811.ZK	12/06/2024	SDB3260588363	1,600.00	1.4576	2,315.04	2,332.21	0.0000	4.5800	50.0000	0.0000	(0.8836)	(0.0972)	0.0000	3	(0.9808)	01/06/2025
000811.ZK	12/06/2024	SDB3260588363	500.00	1.4576	723.45	728.82	0.0000	4.5800	50.0000	0.0000	(0.2761)	(0.0304)	0.0000	3	(0.3065)	01/06/2025
000811.ZK	12/06/2024	SDB3260588363	800.00	1.4576	1,157.52	1,166.11	0.0000	4.5800	50.0000	0.0000	(0.4418)	(0.0486)	0.0000	3	(0.4904)	01/06/2025
000811.ZK	12/06/2024	SDB3260588363	300.00	1.4576	434.07	437.29	0.0000	4.5800	50.0000	0.0000	(0.1657)	(0.0182)	0.0000	3	(0.1839)	01/06/2025
000811.ZK	12/06/2024	SDB3260588363	6,400.00	1.4576	9,260.17	9,328.86	0.0000	4.5800	50.0000	0.0000	(3.5343)	(0.3887)	0.0000	3	(3.9230)	01/06/2025
000811.ZK	12/06/2024	SDB3260588363	400.00	1.4576	578.76	583.05	0.0000	4.5800	50.0000	0.0000	(0.2209)	(0.0243)	0.0000	3	(0.2452)	01/06/2025
000811.ZK	12/06/2024	SDB3260588363	200.00	1.4576	289.38	291.53	0.0000	4.5800	50.0000	0.0000	(0.1104)	(0.0121)	0.0000	3	(0.1226)	01/06/2025
000811.ZK	12/06/2024	SDB3260588363	5,800.00	1.4576	8,392.03	8,454.28	0.0000	4.5800	50.0000	0.0000	(3.2030)	(0.3523)	0.0000	3	(3.5552)	01/06/2025
000811.ZK	12/06/2024	SDB3260588363	900.00	1.4576	1,302.21	1,311.87	0.0000	4.5800	50.0000	0.0000	(0.4970)	(0.0547)	0.0000	3	(0.5517)	01/06/2025
000811.ZK	12/05/2024	SDB3260588363	1,200.00	1.4547	1,736.28	1,745.68	0.0000	4.5800	50.0000	0.0000	(0.2209)	(0.0242)	0.0000	1	(0.2451)	01/06/2025
000811.ZK	12/05/2024	SDB3260588363	2,400.00	1.4547	3,472.56	3,491.36	0.0000	4.5800	50.0000	0.0000	(0.4418)	(0.0485)	0.0000	1	(0.4903)	01/06/2025
000811.ZK	12/05/2024	SDB3260588363	2,000.00	1.4547	2,893.80	2,909.47	0.0000	4.5800	50.0000	0.0000	(0.3682)	(0.0404)	0.0000	1	(0.4086)	01/06/2025
000811.ZK	12/05/2024	SDB3260588363	200.00	1.4547	289.38	290.95	0.0000	4.5800	50.0000	0.0000	(0.0368)	(0.0040)	0.0000	1	(0.0409)	01/06/2025
000811.ZK	12/05/2024	SDB3260588363	1,800.00	1.4547	2,604.42	2,618.52	0.0000	4.5800	50.0000	0.0000	(0.3313)	(0.0364)	0.0000	1	(0.3677)	01/06/2025
000811.ZK	12/05/2024	SDB3260588363	1,600.00	1.4547	2,315.04	2,327.58	0.0000	4.5800	50.0000	0.0000	(0.2945)	(0.0323)	0.0000	1	(0.3269)	01/06/2025
000811.ZK	12/05/2024	SDB3260588363	500.00	1.4547	723.45	727.37	0.0000	4.5800	50.0000	0.0000	(0.0920)	(0.0101)	0.0000	1	(0.1021)	01/06/2025
000811.ZK	12/05/2024	SDB3260588363	800.00	1.4547	1,157.52	1,163.79	0.0000	4.5800	50.0000	0.0000	(0.1473)	(0.0162)	0.0000	1	(0.1634)	01/06/2025
000811.ZK	12/05/2024	SDB3260588363	300.00	1.4547	434.07	436.42	0.0000	4.5800	50.0000	0.0000	(0.0552)	(0.0061)	0.0000	1	(0.0613)	01/06/2025
000811.ZK	12/05/2024	SDB3260588363	6,400.00	1.4547	9,260.17	9,310.30	0.0000	4.5800	50.0000	0.0000	(1.1781)	(0.1293)	0.0000	1	(1.3074)	01/06/2025
000811.ZK	12/05/2024	SDB3260588363	400.00	1.4547	578.76	581.89	0.0000	4.5800	50.0000	0.0000	(0.0736)	(0.0081)	0.0000	1	(0.0817)	01/06/2025
000811.ZK	12/05/2024	SDB3260588363	200.00	1.4547	289.38	290.95	0.0000	4.5800	50.0000	0.0000	(0.0368)	(0.0040)	0.0000	1	(0.0409)	01/06/2025
000811.ZK	12/05/2024	SDB3260588363	5,800.00	1.4547	8,392.03	8,437.46	0.0000	4.5800	50.0000	0.0000	(1.0677)	(0.1172)	0.0000	1	(1.1848)	01/06/2025
000811.ZK	12/05/2024	SDB3260588363	900.00	1.4547	1,302.21	1,309.26	0.0000	4.5800	50.0000	0.0000	(0.1657)	(0.0182)	0.0000	1	(0.1839)	01/06/2025
000811.ZK	12/04/2024	SDB3260588363	1,200.00	1.4469	1,736.28	1,736.28	0.0000	4.5800	50.0000	0.0000	(0.2209)	(0.0241)	0.0000	1	(0.2450)	01/06/2025
000811.ZK	12/04/2024	SDB3260588363	2,400.00	1.4469	3,472.56	3,472.56	0.0000	4.5800	50.0000	0.0000	(0.4418)	(0.0482)	0.0000	1	(0.4900)	01/06/2025
000811.ZK	12/04/2024	SDB3260588363	2,000.00	1.4469	2,893.80	2,893.80	0.0000	4.5800	50.0000	0.0000	(0.3682)	(0.0402)	0.0000	1	(0.4083)	01/06/2025
000811.ZK	12/04/2024	SDB3260588363	200.00	1.4469	289.38	289.38	0.0000	4.5800	50.0000	0.0000	(0.0368)	(0.0040)	0.0000	1	(0.0408)	01/06/2025
000811.ZK	12/04/2024	SDB3260588363	1,800.00	1.4469	2,604.42	2,604.42	0.0000	4.5800	50.0000	0.0000	(0.3313)	(0.0362)	0.0000	1	(0.3675)	01/06/2025
000811.ZK	12/04/2024	SDB3260588363	1,600.00	1.4469	2,315.04	2,315.04	0.0000	4.5800	50.0000	0.0000	(0.2945)	(0.0322)	0.0000	1	(0.3267)	01/06/2025
000811.ZK	12/04/2024	SDB3260588363	500.00	1.4469	723.45	723.45	0.0000	4.5800	50.0000	0.0000	(0.0920)	(0.0100)	0.0000	1	(0.1021)	01/06/2025
000811.ZK	12/04/2024	SDB3260588363	800.00	1.4469	1,157.52	1,157.52	0.0000	4.5800	50.0000	0.0000	(0.1473)	(0.0161)	0.0000	1	(0.1633)	01/06/2025
000811.ZK	12/04/2024	SDB3260588363	300.00	1.4469	434.07	434.07	0.0000	4.5800	50.0000	0.0000	(0.0552)	(0.0060)	0.0000	1	(0.0613)	01/06/2025
000811.ZK	12/04/2024	SDB3260588363	6,400.00	1.4469	9,260.17	9,260.17	0.0000	4.5800	50.0000	0.0000	(1.1781)	(0.1286)	0.0000	1	(1.3067)	01/06/2025
000811.ZK	12/04/2024	SDB3260588363	400.00	1.4469	578.76	578.76	0.0000	4.5800	50.0000	0.0000	(0.0736)	(0.0080)	0.0000	1	(0.0817)	01/06/2025
000811.ZK	12/04/2024	SDB3260588363	200.00	1.4469	289.38	289.38	0.0000	4.5800	50.0000	0.0000	(0.0368)	(0.0040)	0.0000	1	(0.0408)	01/06/2025
000811.ZK	12/04/2024	SDB3260588363	5,800.00	1.4469	8,392.03	8,392.03	0.0000	4.5800	50.0000	0.0000	(1.0677)	(0.1166)	0.0000	1	(1.1842)	01/06/2025
000811.ZK	12/04/2024	SDB3260588363	900.00	1.4469	1,302.21	1,302.21	0.0000	4.5800	50.0000	0.0000	(0.1657)	(0.0181)	0.0000	1	(0.1838)	01/06/2025
TOTAL MOON ENVIRONMENT TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND												(42.6141)	(4.7410)	0.0000	(47.3551)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
MUYUAN FOODS CO.,LTD. CMN CLASS A SERIES NORTHBOUND																
002714.ZK	01/03/2025	SDB3264054677	600.00	5.2904	3,334.74	3,174.23	0.0000	4.3300	50.0000	0.0000	(1.2033)	(0.1323)	0.0000	3	(1.3355)	01/06/2025
002714.ZK	01/03/2025	SDB3264054677	100.00	5.2904	557.48	529.04	0.0000	4.3300	50.0000	0.0000	(0.2012)	(0.0220)	0.0000	3	(0.2232)	01/06/2025
002714.ZK	01/03/2025	SDB3264054677	2,400.00	5.2904	13,313.90	12,696.90	0.0000	4.3300	50.0000	0.0000	(4.8041)	(0.5290)	0.0000	3	(5.3331)	01/06/2025
002714.ZK	01/03/2025	SDB3264054677	9,300.00	5.2904	51,540.36	49,200.50	0.0000	4.3300	50.0000	0.0000	(18.5975)	(2.0500)	0.0000	3	(20.6475)	01/06/2025
002714.ZK	01/02/2025	SDB3264054677	600.00	5.3892	3,334.74	3,233.54	0.0000	4.3300	50.0000	0.0000	(0.4011)	(0.0449)	0.0000	1	(0.4460)	01/06/2025
002714.ZK	01/02/2025	SDB3264054677	100.00	5.3892	557.48	538.92	0.0000	4.3300	50.0000	0.0000	(0.0671)	(0.0075)	0.0000	1	(0.0745)	01/06/2025
002714.ZK	01/02/2025	SDB3264054677	2,400.00	5.3892	13,313.90	12,934.16	0.0000	4.3300	50.0000	0.0000	(1.6014)	(0.1796)	0.0000	1	(1.7810)	01/06/2025
002714.ZK	01/02/2025	SDB3264054677	9,300.00	5.3892	51,540.36	50,119.88	0.0000	4.3300	50.0000	0.0000	(6.1992)	(0.6961)	0.0000	1	(6.8953)	01/06/2025
002714.ZK	12/31/2024	SDB3264054677	600.00	5.3847	3,334.74	3,230.81	0.0000	4.3300	50.0000	0.0000	(0.8022)	(0.0897)	0.0000	2	(0.8919)	01/06/2025
002714.ZK	12/31/2024	SDB3264054677	100.00	5.3847	557.48	538.47	0.0000	4.3300	50.0000	0.0000	(0.1341)	(0.0150)	0.0000	2	(0.1491)	01/06/2025
002714.ZK	12/31/2024	SDB3264054677	2,400.00	5.3847	13,313.90	12,923.24	0.0000	4.3300	50.0000	0.0000	(3.2027)	(0.3590)	0.0000	2	(3.5617)	01/06/2025
002714.ZK	12/31/2024	SDB3264054677	9,300.00	5.3847	51,540.36	50,077.56	0.0000	4.3300	50.0000	0.0000	(12.3983)	(1.3910)	0.0000	2	(13.7894)	01/06/2025
002714.ZK	12/30/2024	SDB3264054677	600.00	5.3481	3,334.74	3,208.88	0.0000	4.3300	50.0000	0.0000	(0.4011)	(0.0446)	0.0000	1	(0.4457)	01/06/2025
002714.ZK	12/30/2024	SDB3264054677	100.00	5.3481	557.48	534.81	0.0000	4.3300	50.0000	0.0000	(0.0671)	(0.0074)	0.0000	1	(0.0745)	01/06/2025
002714.ZK	12/30/2024	SDB3264054677	2,400.00	5.3481	13,313.90	12,835.52	0.0000	4.3300	50.0000	0.0000	(1.6014)	(0.1783)	0.0000	1	(1.7796)	01/06/2025
002714.ZK	12/30/2024	SDB3264054677	9,300.00	5.3481	51,540.36	49,737.66	0.0000	4.3300	50.0000	0.0000	(6.1992)	(0.6908)	0.0000	1	(6.8900)	01/06/2025
002714.ZK	12/27/2024	SDB3264054677	600.00	5.3270	3,334.74	3,196.22	0.0000	4.3300	50.0000	0.0000	(1.2033)	(0.1332)	0.0000	3	(1.3365)	01/06/2025
002714.ZK	12/27/2024	SDB3264054677	100.00	5.3270	557.48	532.70	0.0000	4.3300	50.0000	0.0000	(0.2012)	(0.0222)	0.0000	3	(0.2234)	01/06/2025
002714.ZK	12/27/2024	SDB3264054677	2,400.00	5.3270	13,313.90	12,784.89	0.0000	4.3300	50.0000	0.0000	(4.8041)	(0.5327)	0.0000	3	(5.3368)	01/06/2025
002714.ZK	12/27/2024	SDB3264054677	9,300.00	5.3270	51,540.36	49,541.46	0.0000	4.3300	50.0000	0.0000	(18.5975)	(2.0642)	0.0000	3	(20.6617)	01/06/2025
002714.ZK	12/26/2024	SDB3264054677	600.00	5.4047	3,334.74	3,242.82	0.0000	4.3300	50.0000	0.0000	(0.4011)	(0.0450)	0.0000	1	(0.4461)	01/06/2025
002714.ZK	12/26/2024	SDB3264054677	100.00	5.4047	557.48	540.47	0.0000	4.3300	50.0000	0.0000	(0.0671)	(0.0075)	0.0000	1	(0.0746)	01/06/2025
002714.ZK	12/26/2024	SDB3264054677	2,400.00	5.4047	13,313.90	12,971.29	0.0000	4.3300	50.0000	0.0000	(1.6014)	(0.1802)	0.0000	1	(1.7815)	01/06/2025
002714.ZK	12/26/2024	SDB3264054677	9,300.00	5.4047	51,540.36	50,263.74	0.0000	4.3300	50.0000	0.0000	(6.1992)	(0.6981)	0.0000	1	(6.8973)	01/06/2025
002714.ZK	12/24/2024	SDB3264054677	600.00	5.4047	3,334.74	3,242.82	0.0000	4.3300	50.0000	0.0000	(0.8022)	(0.0901)	0.0000	2	(0.8923)	01/06/2025
002714.ZK	12/24/2024	SDB3264054677	100.00	5.4047	557.48	540.47	0.0000	4.3300	50.0000	0.0000	(0.1341)	(0.0150)	0.0000	2	(0.1491)	01/06/2025
002714.ZK	12/24/2024	SDB3264054677	2,400.00	5.4047	13,313.90	12,971.29	0.0000	4.3300	50.0000	0.0000	(3.2027)	(0.3603)	0.0000	2	(3.5630)	01/06/2025
002714.ZK	12/24/2024	SDB3264054677	9,300.00	5.4047	51,540.36	50,263.74	0.0000	4.3300	50.0000	0.0000	(12.3983)	(1.3962)	0.0000	2	(13.7945)	01/06/2025
002714.ZK	12/23/2024	SDB3264054677	600.00	5.4181	3,334.74	3,250.85	0.0000	4.3300	50.0000	0.0000	(0.4011)	(0.0452)	0.0000	1	(0.4462)	01/06/2025
002714.ZK	12/23/2024	SDB3264054677	100.00	5.4181	557.48	541.81	0.0000	4.3300	50.0000	0.0000	(0.0671)	(0.0075)	0.0000	1	(0.0746)	01/06/2025
002714.ZK	12/23/2024	SDB3264054677	2,400.00	5.4181	13,313.90	13,003.40	0.0000	4.3300	50.0000	0.0000	(1.6014)	(0.1806)	0.0000	1	(1.7820)	01/06/2025
002714.ZK	12/23/2024	SDB3264054677	9,300.00	5.4181	51,540.36	50,388.18	0.0000	4.3300	50.0000	0.0000	(6.1992)	(0.6998)	0.0000	1	(6.8990)	01/06/2025
002714.ZK	12/20/2024	SDB3264054677	600.00	5.4609	3,334.74	3,276.53	0.0000	4.3300	50.0000	0.0000	(1.2033)	(0.1365)	0.0000	3	(1.3398)	01/06/2025
002714.ZK	12/20/2024	SDB3264054677	100.00	5.4609	557.48	546.09	0.0000	4.3300	50.0000	0.0000	(0.2012)	(0.0228)	0.0000	3	(0.2239)	01/06/2025
002714.ZK	12/20/2024	SDB3264054677	2,400.00	5.4609	13,313.90	13,106.14	0.0000	4.3300	50.0000	0.0000	(4.8041)	(0.5461)	0.0000	3	(5.3502)	01/06/2025
002714.ZK	12/20/2024	SDB3264054677	9,300.00	5.4609	51,540.36	50,786.29	0.0000	4.3300	50.0000	0.0000	(18.5975)	(2.1161)	0.0000	3	(20.7136)	01/06/2025
002714.ZK	12/19/2024	SDB3264054677	600.00	5.4794	3,334.74	3,287.61	0.0000	4.5800	50.0000	0.0000	(0.4243)	(0.0457)	0.0000	1	(0.4699)	01/06/2025
002714.ZK	12/19/2024	SDB3264054677	100.00	5.4794	557.48	547.94	0.0000	4.5800	50.0000	0.0000	(0.0709)	(0.0076)	0.0000	1	(0.0785)	01/06/2025
002714.ZK	12/19/2024	SDB3264054677	2,400.00	5.4794	13,313.90	13,150.46	0.0000	4.5800	50.0000	0.0000	(1.6938)	(0.1826)	0.0000	1	(1.8765)	01/06/2025
002714.ZK	12/19/2024	SDB3264054677	9,300.00	5.4794	51,540.36	50,958.03	0.0000	4.5800	50.0000	0.0000	(6.5571)	(0.7078)	0.0000	1	(7.2648)	01/06/2025
002714.ZK	12/18/2024	SDB3264054677	600.00	5.5346	3,334.74	3,320.78	0.0000	4.5800	50.0000	0.0000	(0.4243)	(0.0461)	0.0000	1	(0.4704)	01/06/2025
002714.ZK	12/18/2024	SDB3264054677	100.00	5.5346	557.48	553.46	0.0000	4.5800	50.0000	0.0000	(0.0709)	(0.0077)	0.0000	1	(0.0786)	01/06/2025
002714.ZK	12/18/2024	SDB3264054677	2,400.00	5.5346	13,313.90	13,283.12	0.0000	4.5800	50.0000	0.0000	(1.6938)	(0.1845)	0.0000	1	(1.8783)	01/06/2025
002714.ZK	12/18/2024	SDB3264054677	9,700.00	5.5346	53,757.15	53,685.94	0.0000	4.5800	50.0000	0.0000	(6.8391)	(0.7456)	0.0000	1	(7.5847)	01/06/2025
002714.ZK	12/18/2024	SDB3264054677	2,400.00	5.5346	13,391.69	13,283.12	0.0000	4.5800	50.0000	0.0000	(1.7037)	(0.1845)	0.0000	1	(1.8882)	01/06/2025
002714.ZK	12/17/2024	SDB3264054677	600.00	5.6853	3,334.74	3,411.16	0.0000	4.5800	50.0000	0.0000	(0.4243)	(0.0474)	0.0000	1	(0.4716)	01/06/2025
002714.ZK	12/17/2024	SDB3264054677	100.00	5.6853	557.48	568.53	0.0000	4.5800	50.0000	0.0000	(0.0709)	(0.0079)	0.0000	1	(0.0788)	01/06/2025
002714.ZK	12/17/2024	SDB3264054677	2,400.00	5.6853	13,313.90	13,644.64	0.0000	4.5800	50.0000	0.0000	(1.6938)	(0.1895)	0.0000	1	(1.8833)	01/06/2025
002714.ZK	12/17/2024	SDB3264054677	9,700.00	5.6853	53,757.15	55,147.09	0.0000	4.5800	50.0000	0.0000	(6.8391)	(0.7659)	0.0000	1	(7.6050)	01/06/2025
002714.ZK	12/17/2024	SDB3264054677	2,400.00	5.6853	13,391.69	13,644.64	0.0000	4.5800	50.0000	0.0000	(1.7037)	(0.1895)	0.0000	1	(1.8932)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
MUYUAN FOODS CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002714.ZK	12/16/2024	SDB3264054677	600.00	5.5907	3,334.74	3,354.44	0.0000	4.5800	50.0000	0.0000	(0.4243)	(0.0466)	0.0000	1	(0.4708)	01/06/2025
002714.ZK	12/16/2024	SDB3264054677	100.00	5.5907	557.48	559.07	0.0000	4.5800	50.0000	0.0000	(0.0709)	(0.0078)	0.0000	1	(0.0787)	01/06/2025
002714.ZK	12/16/2024	SDB3264054677	2,400.00	5.5907	13,313.90	13,417.76	0.0000	4.5800	50.0000	0.0000	(1.6938)	(0.1864)	0.0000	1	(1.8802)	01/06/2025
002714.ZK	12/16/2024	SDB3264054677	9,700.00	5.5907	53,757.15	54,230.12	0.0000	4.5800	50.0000	0.0000	(6.8391)	(0.7532)	0.0000	1	(7.5923)	01/06/2025
002714.ZK	12/16/2024	SDB3264054677	2,400.00	5.5907	13,391.69	13,417.76	0.0000	4.5800	50.0000	0.0000	(1.7037)	(0.1864)	0.0000	1	(1.8901)	01/06/2025
002714.ZK	12/13/2024	SDB3264054677	9,700.00	5.5420	53,757.15	53,757.15	0.0000	4.5800	50.0000	0.0000	(20.5173)	(2.2399)	0.0000	3	(22.7572)	01/06/2025
002714.ZK	12/13/2024	SDB3264054677	2,400.00	5.5799	13,391.69	13,391.69	0.0000	4.5800	50.0000	0.0000	(5.1112)	(0.5580)	0.0000	3	(5.6691)	01/06/2025
TOTAL MUYUAN FOODS CO.,LTD. CMN CLASS A SERIES NORTHBOUND											(207.1375)	(23.0271)	0.0000		(230.1645)	

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

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
NANHUA FUTURES CO.,LTD. CMN CLASS A SERIES NORTHBOUND																
603093.SH	01/03/2025	SDB3262115453	6,900.00	1.7169	11,633.26	11,846.91	0.0000	4.3300	50.0000	0.0000	(4.1977)	(0.4936)	0.0000	3	(4.6913)	01/06/2025
603093.SH	01/03/2025	SDB3262115453	2,300.00	1.7169	3,877.75	3,948.97	0.0000	4.3300	50.0000	0.0000	(1.3992)	(0.1645)	0.0000	3	(1.5638)	01/06/2025
603093.SH	01/03/2025	SDB3262115453	100.00	1.7169	168.60	171.69	0.0000	4.3300	50.0000	0.0000	(0.0608)	(0.0072)	0.0000	3	(0.0680)	01/06/2025
603093.SH	01/02/2025	SDB3262115453	6,900.00	1.7252	11,633.26	11,903.96	0.0000	4.3300	50.0000	0.0000	(1.3992)	(0.1653)	0.0000	1	(1.5646)	01/06/2025
603093.SH	01/02/2025	SDB3262115453	2,300.00	1.7252	3,877.75	3,967.99	0.0000	4.3300	50.0000	0.0000	(0.4664)	(0.0551)	0.0000	1	(0.5215)	01/06/2025
603093.SH	01/02/2025	SDB3262115453	100.00	1.7252	168.60	172.52	0.0000	4.3300	50.0000	0.0000	(0.0203)	(0.0024)	0.0000	1	(0.0227)	01/06/2025
603093.SH	12/31/2024	SDB3262115453	6,900.00	1.6772	11,633.26	11,572.35	0.0000	4.3300	50.0000	0.0000	(2.7984)	(0.3215)	0.0000	2	(3.1199)	01/06/2025
603093.SH	12/31/2024	SDB3262115453	2,300.00	1.6772	3,877.75	3,857.45	0.0000	4.3300	50.0000	0.0000	(0.9328)	(0.1072)	0.0000	2	(1.0400)	01/06/2025
603093.SH	12/31/2024	SDB3262115453	100.00	1.6772	168.60	167.72	0.0000	4.3300	50.0000	0.0000	(0.0406)	(0.0047)	0.0000	2	(0.0452)	01/06/2025
603093.SH	12/30/2024	SDB3262115453	6,900.00	1.6303	11,633.26	11,249.15	0.0000	4.3300	50.0000	0.0000	(1.3992)	(0.1562)	0.0000	1	(1.5555)	01/06/2025
603093.SH	12/30/2024	SDB3262115453	2,300.00	1.6303	3,877.75	3,749.72	0.0000	4.3300	50.0000	0.0000	(0.4664)	(0.0521)	0.0000	1	(0.5185)	01/06/2025
603093.SH	12/30/2024	SDB3262115453	100.00	1.6303	168.60	163.03	0.0000	4.3300	50.0000	0.0000	(0.0203)	(0.0023)	0.0000	1	(0.0225)	01/06/2025
603093.SH	12/27/2024	SDB3262115453	6,900.00	1.6680	11,633.26	11,509.44	0.0000	4.3300	50.0000	0.0000	(4.1977)	(0.4796)	0.0000	3	(4.6772)	01/06/2025
603093.SH	12/27/2024	SDB3262115453	2,300.00	1.6680	3,877.75	3,836.48	0.0000	4.3300	50.0000	0.0000	(1.3992)	(0.1599)	0.0000	3	(1.5591)	01/06/2025
603093.SH	12/27/2024	SDB3262115453	100.00	1.6680	168.60	166.80	0.0000	4.3300	50.0000	0.0000	(0.0608)	(0.0070)	0.0000	3	(0.0678)	01/06/2025
603093.SH	12/26/2024	SDB3262115453	6,900.00	1.6639	11,633.26	11,481.13	0.0000	4.3300	50.0000	0.0000	(1.3992)	(0.1595)	0.0000	1	(1.5587)	01/06/2025
603093.SH	12/26/2024	SDB3262115453	2,300.00	1.6639	3,877.75	3,827.04	0.0000	4.3300	50.0000	0.0000	(0.4664)	(0.0532)	0.0000	1	(0.5196)	01/06/2025
603093.SH	12/26/2024	SDB3262115453	100.00	1.6639	168.60	166.39	0.0000	4.3300	50.0000	0.0000	(0.0203)	(0.0023)	0.0000	1	(0.0226)	01/06/2025
603093.SH	12/24/2024	SDB3262115453	6,900.00	1.6639	11,633.26	11,481.13	0.0000	4.3300	50.0000	0.0000	(2.7984)	(0.3189)	0.0000	2	(3.1174)	01/06/2025
603093.SH	12/24/2024	SDB3262115453	2,300.00	1.6639	3,877.75	3,827.04	0.0000	4.3300	50.0000	0.0000	(0.9328)	(0.1063)	0.0000	2	(1.0391)	01/06/2025
603093.SH	12/24/2024	SDB3262115453	100.00	1.6639	168.60	166.39	0.0000	4.3300	50.0000	0.0000	(0.0406)	(0.0046)	0.0000	2	(0.0452)	01/06/2025
603093.SH	12/23/2024	SDB3262115453	6,900.00	1.6679	11,633.26	11,508.83	0.0000	4.3300	50.0000	0.0000	(1.3992)	(0.1598)	0.0000	1	(1.5591)	01/06/2025
603093.SH	12/23/2024	SDB3262115453	2,300.00	1.6679	3,877.75	3,836.28	0.0000	4.3300	50.0000	0.0000	(0.4664)	(0.0533)	0.0000	1	(0.5197)	01/06/2025
603093.SH	12/23/2024	SDB3262115453	100.00	1.6679	168.60	166.79	0.0000	4.3300	50.0000	0.0000	(0.0203)	(0.0023)	0.0000	1	(0.0226)	01/06/2025
603093.SH	12/20/2024	SDB3262115453	6,900.00	1.6690	11,633.26	11,516.01	0.0000	4.3300	50.0000	0.0000	(4.1977)	(0.4798)	0.0000	3	(4.6775)	01/06/2025
603093.SH	12/20/2024	SDB3262115453	2,300.00	1.6690	3,877.75	3,838.67	0.0000	4.3300	50.0000	0.0000	(1.3992)	(0.1599)	0.0000	3	(1.5592)	01/06/2025
603093.SH	12/20/2024	SDB3262115453	100.00	1.6690	168.60	166.90	0.0000	4.3300	50.0000	0.0000	(0.0608)	(0.0070)	0.0000	3	(0.0678)	01/06/2025
603093.SH	12/19/2024	SDB3262115453	6,900.00	1.7016	11,633.26	11,740.90	0.0000	4.5800	50.0000	0.0000	(1.4800)	(0.1631)	0.0000	1	(1.6431)	01/06/2025
603093.SH	12/19/2024	SDB3262115453	2,300.00	1.7016	3,877.75	3,913.63	0.0000	4.5800	50.0000	0.0000	(0.4933)	(0.0544)	0.0000	1	(0.5477)	01/06/2025
603093.SH	12/19/2024	SDB3262115453	100.00	1.7016	168.60	170.16	0.0000	4.5800	50.0000	0.0000	(0.0214)	(0.0024)	0.0000	1	(0.0238)	01/06/2025
603093.SH	12/18/2024	SDB3262115453	6,900.00	1.7177	11,633.26	11,852.40	0.0000	4.5800	50.0000	0.0000	(1.4800)	(0.1646)	0.0000	1	(1.6446)	01/06/2025
603093.SH	12/18/2024	SDB3262115453	2,300.00	1.7177	3,877.75	3,950.80	0.0000	4.5800	50.0000	0.0000	(0.4933)	(0.0549)	0.0000	1	(0.5482)	01/06/2025
603093.SH	12/18/2024	SDB3262115453	100.00	1.7177	168.60	171.77	0.0000	4.5800	50.0000	0.0000	(0.0214)	(0.0024)	0.0000	1	(0.0238)	01/06/2025
603093.SH	12/17/2024	SDB3262115453	6,900.00	1.7919	11,633.26	12,363.91	0.0000	4.5800	50.0000	0.0000	(1.4800)	(0.1717)	0.0000	1	(1.6517)	01/06/2025
603093.SH	12/17/2024	SDB3262115453	2,300.00	1.7919	3,877.75	4,121.30	0.0000	4.5800	50.0000	0.0000	(0.4933)	(0.0572)	0.0000	1	(0.5506)	01/06/2025
603093.SH	12/17/2024	SDB3262115453	100.00	1.7919	168.60	179.19	0.0000	4.5800	50.0000	0.0000	(0.0214)	(0.0025)	0.0000	1	(0.0239)	01/06/2025
603093.SH	12/16/2024	SDB3262115453	6,900.00	1.7322	11,633.26	11,952.21	0.0000	4.5800	50.0000	0.0000	(1.4800)	(0.1660)	0.0000	1	(1.6460)	01/06/2025
603093.SH	12/16/2024	SDB3262115453	2,300.00	1.7322	3,877.75	3,984.07	0.0000	4.5800	50.0000	0.0000	(0.4933)	(0.0553)	0.0000	1	(0.5487)	01/06/2025
603093.SH	12/16/2024	SDB3262115453	100.00	1.7322	168.60	173.22	0.0000	4.5800	50.0000	0.0000	(0.0214)	(0.0024)	0.0000	1	(0.0239)	01/06/2025
603093.SH	12/13/2024	SDB3262115453	6,900.00	1.7035	11,633.26	11,754.41	0.0000	4.5800	50.0000	0.0000	(4.4400)	(0.4898)	0.0000	3	(4.9298)	01/06/2025
603093.SH	12/13/2024	SDB3262115453	2,300.00	1.7035	3,877.75	3,918.14	0.0000	4.5800	50.0000	0.0000	(1.4800)	(0.1633)	0.0000	3	(1.6433)	01/06/2025
603093.SH	12/13/2024	SDB3262115453	100.00	1.7035	168.60	170.35	0.0000	4.5800	50.0000	0.0000	(0.0643)	(0.0071)	0.0000	3	(0.0714)	01/06/2025
603093.SH	12/12/2024	SDB3262115453	6,900.00	1.6704	11,633.26	11,525.70	0.0000	4.5800	50.0000	0.0000	(1.4800)	(0.1601)	0.0000	1	(1.6401)	01/06/2025
603093.SH	12/12/2024	SDB3262115453	2,300.00	1.6704	3,877.75	3,841.90	0.0000	4.5800	50.0000	0.0000	(0.4933)	(0.0534)	0.0000	1	(0.5467)	01/06/2025
603093.SH	12/12/2024	SDB3262115453	100.00	1.6704	168.60	167.04	0.0000	4.5800	50.0000	0.0000	(0.0214)	(0.0023)	0.0000	1	(0.0238)	01/06/2025
603093.SH	12/11/2024	SDB3262115453	6,900.00	1.7058	11,633.26	11,770.27	0.0000	4.5800	50.0000	0.0000	(1.4800)	(0.1635)	0.0000	1	(1.6435)	01/06/2025
603093.SH	12/11/2024	SDB3262115453	2,300.00	1.7058	3,877.75	3,923.42	0.0000	4.5800	50.0000	0.0000	(0.4933)	(0.0545)	0.0000	1	(0.5478)	01/06/2025
603093.SH	12/11/2024	SDB3262115453	100.00	1.7058	168.60	170.58	0.0000	4.5800	50.0000	0.0000	(0.0214)	(0.0024)	0.0000	1	(0.0238)	01/06/2025
603093.SH	12/10/2024	SDB3262115453	6,900.00	1.6823	11,633.26	11,608.11	0.0000	4.5800	50.0000	0.0000	(1.4800)	(0.1612)	0.0000	1	(1.6412)	01/06/2025
603093.SH	12/10/2024	SDB3262115453	2,300.00	1.6823	3,877.75	3,869.37	0.0000	4.5800	50.0000	0.0000	(0.4933)	(0.0537)	0.0000	1	(0.5471)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
NANHUA FUTURES CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603093.SH	12/10/2024	SDB3262115453	100.00	1.6823	168.60	168.23	0.0000	4.5800	50.0000	0.0000	(0.0214)	(0.0023)	0.0000	1	(0.0238)	01/06/2025
603093.SH	12/09/2024	SDB3262115453	6,900.00	1.6637	11,633.26	11,479.48	0.0000	4.5800	50.0000	0.0000	(1.4800)	(0.1594)	0.0000	1	(1.6394)	01/06/2025
603093.SH	12/09/2024	SDB3262115453	2,300.00	1.6637	3,877.75	3,826.49	0.0000	4.5800	50.0000	0.0000	(0.4933)	(0.0531)	0.0000	1	(0.5465)	01/06/2025
603093.SH	12/09/2024	SDB3262115453	100.00	1.6637	168.60	166.37	0.0000	4.5800	50.0000	0.0000	(0.0214)	(0.0023)	0.0000	1	(0.0238)	01/06/2025
603093.SH	12/06/2024	SDB3262115453	6,900.00	1.6933	11,633.26	11,683.54	0.0000	4.5800	50.0000	0.0000	(4.4400)	(0.4868)	0.0000	3	(4.9268)	01/06/2025
603093.SH	12/06/2024	SDB3262115453	2,300.00	1.6933	3,877.75	3,894.51	0.0000	4.5800	50.0000	0.0000	(1.4800)	(0.1623)	0.0000	3	(1.6423)	01/06/2025
603093.SH	12/06/2024	SDB3262115453	100.00	1.6933	168.60	169.33	0.0000	4.5800	50.0000	0.0000	(0.0643)	(0.0071)	0.0000	3	(0.0714)	01/06/2025
603093.SH	12/05/2024	SDB3262115453	6,900.00	1.7086	11,633.26	11,789.53	0.0000	4.5800	50.0000	0.0000	(1.4800)	(0.1637)	0.0000	1	(1.6438)	01/06/2025
603093.SH	12/05/2024	SDB3262115453	2,300.00	1.7086	3,877.75	3,929.84	0.0000	4.5800	50.0000	0.0000	(0.4933)	(0.0546)	0.0000	1	(0.5479)	01/06/2025
603093.SH	12/05/2024	SDB3262115453	100.00	1.7086	168.60	170.86	0.0000	4.5800	50.0000	0.0000	(0.0214)	(0.0024)	0.0000	1	(0.0238)	01/06/2025
603093.SH	12/04/2024	SDB3262115453	6,900.00	1.6860	11,633.26	11,633.26	0.0000	4.5800	50.0000	0.0000	(1.4800)	(0.1616)	0.0000	1	(1.6416)	01/06/2025
603093.SH	12/04/2024	SDB3262115453	2,300.00	1.6860	3,877.75	3,877.75	0.0000	4.5800	50.0000	0.0000	(0.4933)	(0.0539)	0.0000	1	(0.5472)	01/06/2025
603093.SH	12/04/2024	SDB3262115453	100.00	1.6860	168.60	168.60	0.0000	4.5800	50.0000	0.0000	(0.0214)	(0.0023)	0.0000	1	(0.0238)	01/06/2025
TOTAL NANHUA FUTURES CO.,LTD. CMN CLASS A SERIES NORTHBOUND											(63.9771)	(7.2052)	0.0000		(71.1823)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
NANJING SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND																
601990.SH	01/03/2025	SDB3261097759	100.00	1.2409	124.93	124.09	0.0000	4.3300	50.0000	0.0000	(0.0451)	(0.0052)	0.0000	3	(0.0502)	01/06/2025
601990.SH	01/03/2025	SDB3261097759	300.00	1.2409	374.78	372.26	0.0000	4.3300	50.0000	0.0000	(0.1352)	(0.0155)	0.0000	3	(0.1507)	01/06/2025
601990.SH	01/03/2025	SDB3261097759	18,800.00	1.2409	23,486.52	23,328.00	0.0000	4.3300	50.0000	0.0000	(8.4747)	(0.9720)	0.0000	3	(9.4467)	01/06/2025
601990.SH	01/03/2025	SDB3261097759	200.00	1.2409	249.86	248.17	0.0000	4.3300	50.0000	0.0000	(0.0902)	(0.0103)	0.0000	3	(0.1005)	01/06/2025
601990.SH	01/03/2025	SDB3261097759	300.00	1.2409	374.78	372.26	0.0000	4.3300	50.0000	0.0000	(0.1352)	(0.0155)	0.0000	3	(0.1507)	01/06/2025
601990.SH	01/03/2025	SDB3261097759	500.00	1.2409	624.64	620.43	0.0000	4.3300	50.0000	0.0000	(0.2254)	(0.0259)	0.0000	3	(0.2512)	01/06/2025
601990.SH	01/03/2025	SDB3261097759	1,800.00	1.2409	2,248.71	2,233.53	0.0000	4.3300	50.0000	0.0000	(0.8114)	(0.0931)	0.0000	3	(0.9045)	01/06/2025
601990.SH	01/03/2025	SDB3261097759	400.00	1.2409	499.71	496.34	0.0000	4.3300	50.0000	0.0000	(0.1803)	(0.0207)	0.0000	3	(0.2010)	01/06/2025
601990.SH	01/03/2025	SDB3261097759	300.00	1.2409	374.78	372.26	0.0000	4.3300	50.0000	0.0000	(0.1352)	(0.0155)	0.0000	3	(0.1507)	01/06/2025
601990.SH	01/03/2025	SDB3261097759	900.00	1.2409	1,124.35	1,116.77	0.0000	4.3300	50.0000	0.0000	(0.4057)	(0.0465)	0.0000	3	(0.4522)	01/06/2025
601990.SH	01/03/2025	SDB3261097759	4,200.00	1.2409	5,246.99	5,211.57	0.0000	4.3300	50.0000	0.0000	(1.8933)	(0.2171)	0.0000	3	(2.1104)	01/06/2025
601990.SH	01/03/2025	SDB3261097759	1,500.00	1.2409	1,873.92	1,861.28	0.0000	4.3300	50.0000	0.0000	(0.6762)	(0.0776)	0.0000	3	(0.7537)	01/06/2025
601990.SH	01/02/2025	SDB3261097759	100.00	1.2391	124.93	123.91	0.0000	4.3300	50.0000	0.0000	(0.0150)	(0.0017)	0.0000	1	(0.0167)	01/06/2025
601990.SH	01/02/2025	SDB3261097759	300.00	1.2391	374.78	371.74	0.0000	4.3300	50.0000	0.0000	(0.0451)	(0.0052)	0.0000	1	(0.0502)	01/06/2025
601990.SH	01/02/2025	SDB3261097759	18,800.00	1.2391	23,486.52	23,295.83	0.0000	4.3300	50.0000	0.0000	(2.8249)	(0.3238)	0.0000	1	(3.1485)	01/06/2025
601990.SH	01/02/2025	SDB3261097759	200.00	1.2391	249.86	247.83	0.0000	4.3300	50.0000	0.0000	(0.0301)	(0.0034)	0.0000	1	(0.0335)	01/06/2025
601990.SH	01/02/2025	SDB3261097759	300.00	1.2391	374.78	371.74	0.0000	4.3300	50.0000	0.0000	(0.0451)	(0.0052)	0.0000	1	(0.0502)	01/06/2025
601990.SH	01/02/2025	SDB3261097759	500.00	1.2391	624.64	619.57	0.0000	4.3300	50.0000	0.0000	(0.0751)	(0.0086)	0.0000	1	(0.0837)	01/06/2025
601990.SH	01/02/2025	SDB3261097759	1,800.00	1.2391	2,248.71	2,230.45	0.0000	4.3300	50.0000	0.0000	(0.2705)	(0.0310)	0.0000	1	(0.3014)	01/06/2025
601990.SH	01/02/2025	SDB3261097759	400.00	1.2391	499.71	495.66	0.0000	4.3300	50.0000	0.0000	(0.0601)	(0.0069)	0.0000	1	(0.0670)	01/06/2025
601990.SH	01/02/2025	SDB3261097759	300.00	1.2391	374.78	371.74	0.0000	4.3300	50.0000	0.0000	(0.0451)	(0.0052)	0.0000	1	(0.0502)	01/06/2025
601990.SH	01/02/2025	SDB3261097759	900.00	1.2391	1,124.35	1,115.23	0.0000	4.3300	50.0000	0.0000	(0.1352)	(0.0155)	0.0000	1	(0.1507)	01/06/2025
601990.SH	01/02/2025	SDB3261097759	4,200.00	1.2391	5,246.99	5,204.39	0.0000	4.3300	50.0000	0.0000	(0.6311)	(0.0723)	0.0000	1	(0.7034)	01/06/2025
601990.SH	01/02/2025	SDB3261097759	1,500.00	1.2391	1,873.92	1,858.71	0.0000	4.3300	50.0000	0.0000	(0.2254)	(0.0258)	0.0000	1	(0.2512)	01/06/2025
601990.SH	12/31/2024	SDB3261097759	100.00	1.2431	124.93	124.31	0.0000	4.3300	50.0000	0.0000	(0.0301)	(0.0035)	0.0000	2	(0.0335)	01/06/2025
601990.SH	12/31/2024	SDB3261097759	300.00	1.2431	374.78	372.94	0.0000	4.3300	50.0000	0.0000	(0.0902)	(0.0104)	0.0000	2	(0.1005)	01/06/2025
601990.SH	12/31/2024	SDB3261097759	18,800.00	1.2431	23,486.52	23,371.14	0.0000	4.3300	50.0000	0.0000	(5.6498)	(0.6492)	0.0000	2	(6.2990)	01/06/2025
601990.SH	12/31/2024	SDB3261097759	200.00	1.2431	249.86	248.63	0.0000	4.3300	50.0000	0.0000	(0.0601)	(0.0069)	0.0000	2	(0.0670)	01/06/2025
601990.SH	12/31/2024	SDB3261097759	300.00	1.2431	374.78	372.94	0.0000	4.3300	50.0000	0.0000	(0.0902)	(0.0104)	0.0000	2	(0.1005)	01/06/2025
601990.SH	12/31/2024	SDB3261097759	500.00	1.2431	624.64	621.57	0.0000	4.3300	50.0000	0.0000	(0.1503)	(0.0173)	0.0000	2	(0.1675)	01/06/2025
601990.SH	12/31/2024	SDB3261097759	1,800.00	1.2431	2,248.71	2,237.66	0.0000	4.3300	50.0000	0.0000	(0.5409)	(0.0622)	0.0000	2	(0.6031)	01/06/2025
601990.SH	12/31/2024	SDB3261097759	400.00	1.2431	499.71	497.26	0.0000	4.3300	50.0000	0.0000	(0.1202)	(0.0138)	0.0000	2	(0.1340)	01/06/2025
601990.SH	12/31/2024	SDB3261097759	300.00	1.2431	374.78	372.94	0.0000	4.3300	50.0000	0.0000	(0.0902)	(0.0104)	0.0000	2	(0.1005)	01/06/2025
601990.SH	12/31/2024	SDB3261097759	900.00	1.2431	1,124.35	1,118.83	0.0000	4.3300	50.0000	0.0000	(0.2705)	(0.0311)	0.0000	2	(0.3015)	01/06/2025
601990.SH	12/31/2024	SDB3261097759	4,200.00	1.2431	5,246.99	5,221.21	0.0000	4.3300	50.0000	0.0000	(1.2622)	(0.1450)	0.0000	2	(1.4072)	01/06/2025
601990.SH	12/31/2024	SDB3261097759	1,500.00	1.2431	1,873.92	1,864.72	0.0000	4.3300	50.0000	0.0000	(0.4508)	(0.0518)	0.0000	2	(0.5026)	01/06/2025
601990.SH	12/30/2024	SDB3261097759	100.00	1.2320	124.93	123.20	0.0000	4.3300	50.0000	0.0000	(0.0150)	(0.0017)	0.0000	1	(0.0167)	01/06/2025
601990.SH	12/30/2024	SDB3261097759	300.00	1.2320	374.78	369.59	0.0000	4.3300	50.0000	0.0000	(0.0451)	(0.0051)	0.0000	1	(0.0502)	01/06/2025
601990.SH	12/30/2024	SDB3261097759	18,800.00	1.2320	23,486.52	23,161.11	0.0000	4.3300	50.0000	0.0000	(2.8249)	(0.3217)	0.0000	1	(3.1466)	01/06/2025
601990.SH	12/30/2024	SDB3261097759	200.00	1.2320	249.86	246.39	0.0000	4.3300	50.0000	0.0000	(0.0301)	(0.0034)	0.0000	1	(0.0335)	01/06/2025
601990.SH	12/30/2024	SDB3261097759	300.00	1.2320	374.78	369.59	0.0000	4.3300	50.0000	0.0000	(0.0451)	(0.0051)	0.0000	1	(0.0502)	01/06/2025
601990.SH	12/30/2024	SDB3261097759	500.00	1.2320	624.64	615.99	0.0000	4.3300	50.0000	0.0000	(0.0751)	(0.0086)	0.0000	1	(0.0837)	01/06/2025
601990.SH	12/30/2024	SDB3261097759	1,800.00	1.2320	2,248.71	2,217.55	0.0000	4.3300	50.0000	0.0000	(0.2705)	(0.0308)	0.0000	1	(0.3013)	01/06/2025
601990.SH	12/30/2024	SDB3261097759	400.00	1.2320	499.71	492.79	0.0000	4.3300	50.0000	0.0000	(0.0601)	(0.0068)	0.0000	1	(0.0669)	01/06/2025
601990.SH	12/30/2024	SDB3261097759	300.00	1.2320	374.78	369.59	0.0000	4.3300	50.0000	0.0000	(0.0451)	(0.0051)	0.0000	1	(0.0502)	01/06/2025
601990.SH	12/30/2024	SDB3261097759	900.00	1.2320	1,124.35	1,108.78	0.0000	4.3300	50.0000	0.0000	(0.1352)	(0.0154)	0.0000	1	(0.1506)	01/06/2025
601990.SH	12/30/2024	SDB3261097759	4,200.00	1.2320	5,246.99	5,174.29	0.0000	4.3300	50.0000	0.0000	(0.6311)	(0.0719)	0.0000	1	(0.7030)	01/06/2025
601990.SH	12/30/2024	SDB3261097759	1,500.00	1.2320	1,873.92	1,847.96	0.0000	4.3300	50.0000	0.0000	(0.2254)	(0.0257)	0.0000	1	(0.2511)	01/06/2025
601990.SH	12/27/2024	SDB3261097759	100.00	1.2575	124.93	125.75	0.0000	4.3300	50.0000	0.0000	(0.0451)	(0.0052)	0.0000	3	(0.0503)	01/06/2025
601990.SH	12/27/2024	SDB3261097759	300.00	1.2575	374.78	377.26	0.0000	4.3300	50.0000	0.0000	(0.1352)	(0.0157)	0.0000	3	(0.1510)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
NANJING SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
601990.SH	12/27/2024	SDB3261097759	18,800.00	1.2575	23,486.52	23,641.49	0.0000	4.3300	50.0000	0.0000	(8.4747)	(0.9851)	0.0000	3	(9.4598)	01/06/2025
601990.SH	12/27/2024	SDB3261097759	200.00	1.2575	249.86	251.51	0.0000	4.3300	50.0000	0.0000	(0.0902)	(0.0105)	0.0000	3	(0.1006)	01/06/2025
601990.SH	12/27/2024	SDB3261097759	300.00	1.2575	374.78	377.26	0.0000	4.3300	50.0000	0.0000	(0.1352)	(0.0157)	0.0000	3	(0.1510)	01/06/2025
601990.SH	12/27/2024	SDB3261097759	500.00	1.2575	624.64	628.76	0.0000	4.3300	50.0000	0.0000	(0.2254)	(0.0262)	0.0000	3	(0.2516)	01/06/2025
601990.SH	12/27/2024	SDB3261097759	1,800.00	1.2575	2,248.71	2,263.55	0.0000	4.3300	50.0000	0.0000	(0.8114)	(0.0943)	0.0000	3	(0.9057)	01/06/2025
601990.SH	12/27/2024	SDB3261097759	400.00	1.2575	499.71	503.01	0.0000	4.3300	50.0000	0.0000	(0.1803)	(0.0210)	0.0000	3	(0.2013)	01/06/2025
601990.SH	12/27/2024	SDB3261097759	300.00	1.2575	374.78	377.26	0.0000	4.3300	50.0000	0.0000	(0.1352)	(0.0157)	0.0000	3	(0.1510)	01/06/2025
601990.SH	12/27/2024	SDB3261097759	900.00	1.2575	1,124.35	1,131.77	0.0000	4.3300	50.0000	0.0000	(0.4057)	(0.0472)	0.0000	3	(0.4529)	01/06/2025
601990.SH	12/27/2024	SDB3261097759	4,200.00	1.2575	5,246.99	5,281.61	0.0000	4.3300	50.0000	0.0000	(1.8933)	(0.2201)	0.0000	3	(2.1134)	01/06/2025
601990.SH	12/27/2024	SDB3261097759	1,500.00	1.2575	1,873.92	1,886.29	0.0000	4.3300	50.0000	0.0000	(0.6762)	(0.0786)	0.0000	3	(0.7548)	01/06/2025
601990.SH	12/26/2024	SDB3261097759	100.00	1.2551	124.93	125.51	0.0000	4.3300	50.0000	0.0000	(0.0150)	(0.0017)	0.0000	1	(0.0168)	01/06/2025
601990.SH	12/26/2024	SDB3261097759	300.00	1.2551	374.78	376.54	0.0000	4.3300	50.0000	0.0000	(0.0451)	(0.0052)	0.0000	1	(0.0503)	01/06/2025
601990.SH	12/26/2024	SDB3261097759	18,800.00	1.2551	23,486.52	23,596.39	0.0000	4.3300	50.0000	0.0000	(2.8249)	(0.3277)	0.0000	1	(3.1526)	01/06/2025
601990.SH	12/26/2024	SDB3261097759	200.00	1.2551	249.86	251.03	0.0000	4.3300	50.0000	0.0000	(0.0301)	(0.0035)	0.0000	1	(0.0335)	01/06/2025
601990.SH	12/26/2024	SDB3261097759	300.00	1.2551	374.78	376.54	0.0000	4.3300	50.0000	0.0000	(0.0451)	(0.0052)	0.0000	1	(0.0503)	01/06/2025
601990.SH	12/26/2024	SDB3261097759	500.00	1.2551	624.64	627.56	0.0000	4.3300	50.0000	0.0000	(0.0751)	(0.0087)	0.0000	1	(0.0838)	01/06/2025
601990.SH	12/26/2024	SDB3261097759	1,800.00	1.2551	2,248.71	2,259.23	0.0000	4.3300	50.0000	0.0000	(0.2705)	(0.0314)	0.0000	1	(0.3018)	01/06/2025
601990.SH	12/26/2024	SDB3261097759	400.00	1.2551	499.71	502.05	0.0000	4.3300	50.0000	0.0000	(0.0601)	(0.0070)	0.0000	1	(0.0671)	01/06/2025
601990.SH	12/26/2024	SDB3261097759	300.00	1.2551	374.78	376.54	0.0000	4.3300	50.0000	0.0000	(0.0451)	(0.0052)	0.0000	1	(0.0503)	01/06/2025
601990.SH	12/26/2024	SDB3261097759	900.00	1.2551	1,124.35	1,129.61	0.0000	4.3300	50.0000	0.0000	(0.1352)	(0.0157)	0.0000	1	(0.1509)	01/06/2025
601990.SH	12/26/2024	SDB3261097759	4,200.00	1.2551	5,246.99	5,271.53	0.0000	4.3300	50.0000	0.0000	(0.6311)	(0.0732)	0.0000	1	(0.7043)	01/06/2025
601990.SH	12/26/2024	SDB3261097759	1,500.00	1.2551	1,873.92	1,882.69	0.0000	4.3300	50.0000	0.0000	(0.2254)	(0.0261)	0.0000	1	(0.2515)	01/06/2025
601990.SH	12/24/2024	SDB3261097759	100.00	1.2551	124.93	125.51	0.0000	4.3300	50.0000	0.0000	(0.0301)	(0.0035)	0.0000	2	(0.0335)	01/06/2025
601990.SH	12/24/2024	SDB3261097759	300.00	1.2551	374.78	376.54	0.0000	4.3300	50.0000	0.0000	(0.0902)	(0.0105)	0.0000	2	(0.1006)	01/06/2025
601990.SH	12/24/2024	SDB3261097759	18,800.00	1.2551	23,486.52	23,596.39	0.0000	4.3300	50.0000	0.0000	(5.6498)	(0.6555)	0.0000	2	(6.3053)	01/06/2025
601990.SH	12/24/2024	SDB3261097759	200.00	1.2551	249.86	251.03	0.0000	4.3300	50.0000	0.0000	(0.0601)	(0.0070)	0.0000	2	(0.0671)	01/06/2025
601990.SH	12/24/2024	SDB3261097759	300.00	1.2551	374.78	376.54	0.0000	4.3300	50.0000	0.0000	(0.0902)	(0.0105)	0.0000	2	(0.1006)	01/06/2025
601990.SH	12/24/2024	SDB3261097759	500.00	1.2551	624.64	627.56	0.0000	4.3300	50.0000	0.0000	(0.1503)	(0.0174)	0.0000	2	(0.1677)	01/06/2025
601990.SH	12/24/2024	SDB3261097759	1,800.00	1.2551	2,248.71	2,259.23	0.0000	4.3300	50.0000	0.0000	(0.5409)	(0.0628)	0.0000	2	(0.6037)	01/06/2025
601990.SH	12/24/2024	SDB3261097759	400.00	1.2551	499.71	502.05	0.0000	4.3300	50.0000	0.0000	(0.1202)	(0.0139)	0.0000	2	(0.1342)	01/06/2025
601990.SH	12/24/2024	SDB3261097759	300.00	1.2551	374.78	376.54	0.0000	4.3300	50.0000	0.0000	(0.0902)	(0.0105)	0.0000	2	(0.1006)	01/06/2025
601990.SH	12/24/2024	SDB3261097759	900.00	1.2551	1,124.35	1,129.61	0.0000	4.3300	50.0000	0.0000	(0.2705)	(0.0314)	0.0000	2	(0.3018)	01/06/2025
601990.SH	12/24/2024	SDB3261097759	4,200.00	1.2551	5,246.99	5,271.53	0.0000	4.3300	50.0000	0.0000	(1.2622)	(0.1464)	0.0000	2	(1.4086)	01/06/2025
601990.SH	12/24/2024	SDB3261097759	1,500.00	1.2551	1,873.92	1,882.69	0.0000	4.3300	50.0000	0.0000	(0.4508)	(0.0523)	0.0000	2	(0.5031)	01/06/2025
601990.SH	12/23/2024	SDB3261097759	100.00	1.2866	124.93	128.66	0.0000	4.3300	50.0000	0.0000	(0.0150)	(0.0018)	0.0000	1	(0.0168)	01/06/2025
601990.SH	12/23/2024	SDB3261097759	300.00	1.2866	374.78	385.99	0.0000	4.3300	50.0000	0.0000	(0.0451)	(0.0054)	0.0000	1	(0.0504)	01/06/2025
601990.SH	12/23/2024	SDB3261097759	18,800.00	1.2866	23,486.52	24,188.53	0.0000	4.3300	50.0000	0.0000	(2.8249)	(0.3360)	0.0000	1	(3.1609)	01/06/2025
601990.SH	12/23/2024	SDB3261097759	200.00	1.2866	249.86	257.32	0.0000	4.3300	50.0000	0.0000	(0.0301)	(0.0036)	0.0000	1	(0.0336)	01/06/2025
601990.SH	12/23/2024	SDB3261097759	300.00	1.2866	374.78	385.99	0.0000	4.3300	50.0000	0.0000	(0.0451)	(0.0054)	0.0000	1	(0.0504)	01/06/2025
601990.SH	12/23/2024	SDB3261097759	500.00	1.2866	624.64	643.31	0.0000	4.3300	50.0000	0.0000	(0.0751)	(0.0089)	0.0000	1	(0.0841)	01/06/2025
601990.SH	12/23/2024	SDB3261097759	1,800.00	1.2866	2,248.71	2,315.92	0.0000	4.3300	50.0000	0.0000	(0.2705)	(0.0322)	0.0000	1	(0.3026)	01/06/2025
601990.SH	12/23/2024	SDB3261097759	400.00	1.2866	499.71	514.65	0.0000	4.3300	50.0000	0.0000	(0.0601)	(0.0071)	0.0000	1	(0.0673)	01/06/2025
601990.SH	12/23/2024	SDB3261097759	300.00	1.2866	374.78	385.99	0.0000	4.3300	50.0000	0.0000	(0.0451)	(0.0054)	0.0000	1	(0.0504)	01/06/2025
601990.SH	12/23/2024	SDB3261097759	900.00	1.2866	1,124.35	1,157.96	0.0000	4.3300	50.0000	0.0000	(0.1352)	(0.0161)	0.0000	1	(0.1513)	01/06/2025
601990.SH	12/23/2024	SDB3261097759	4,200.00	1.2866	5,246.99	5,403.82	0.0000	4.3300	50.0000	0.0000	(0.6311)	(0.0751)	0.0000	1	(0.7061)	01/06/2025
601990.SH	12/23/2024	SDB3261097759	1,500.00	1.2866	1,873.92	1,929.94	0.0000	4.3300	50.0000	0.0000	(0.2254)	(0.0268)	0.0000	1	(0.2522)	01/06/2025
601990.SH	12/20/2024	SDB3261097759	100.00	1.3138	124.93	131.38	0.0000	4.3300	50.0000	0.0000	(0.0451)	(0.0055)	0.0000	3	(0.0506)	01/06/2025
601990.SH	12/20/2024	SDB3261097759	300.00	1.3138	374.78	394.14	0.0000	4.3300	50.0000	0.0000	(0.1352)	(0.0164)	0.0000	3	(0.1517)	01/06/2025
601990.SH	12/20/2024	SDB3261097759	18,800.00	1.3138	23,486.52	24,699.36	0.0000	4.3300	50.0000	0.0000	(8.4747)	(1.0291)	0.0000	3	(9.5039)	01/06/2025
601990.SH	12/20/2024	SDB3261097759	200.00	1.3138	249.86	262.76	0.0000	4.3300	50.0000	0.0000	(0.0902)	(0.0109)	0.0000	3	(0.1011)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
NANJING SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
601990.SH	12/20/2024	SDB3261097759	300.00	1.3138	374.78	394.14	0.0000	4.3300	50.0000	0.0000	(0.1352)	(0.0164)	0.0000	3	(0.1517)	01/06/2025
601990.SH	12/20/2024	SDB3261097759	500.00	1.3138	624.64	656.90	0.0000	4.3300	50.0000	0.0000	(0.2254)	(0.0274)	0.0000	3	(0.2528)	01/06/2025
601990.SH	12/20/2024	SDB3261097759	1,800.00	1.3138	2,248.71	2,364.83	0.0000	4.3300	50.0000	0.0000	(0.8114)	(0.0985)	0.0000	3	(0.9099)	01/06/2025
601990.SH	12/20/2024	SDB3261097759	400.00	1.3138	499.71	525.52	0.0000	4.3300	50.0000	0.0000	(0.1803)	(0.0219)	0.0000	3	(0.2022)	01/06/2025
601990.SH	12/20/2024	SDB3261097759	300.00	1.3138	374.78	394.14	0.0000	4.3300	50.0000	0.0000	(0.1352)	(0.0164)	0.0000	3	(0.1517)	01/06/2025
601990.SH	12/20/2024	SDB3261097759	900.00	1.3138	1,124.35	1,182.42	0.0000	4.3300	50.0000	0.0000	(0.4057)	(0.0493)	0.0000	3	(0.4550)	01/06/2025
601990.SH	12/20/2024	SDB3261097759	4,200.00	1.3138	5,246.99	5,517.94	0.0000	4.3300	50.0000	0.0000	(1.8933)	(0.2299)	0.0000	3	(2.1232)	01/06/2025
601990.SH	12/20/2024	SDB3261097759	1,500.00	1.3138	1,873.92	1,970.69	0.0000	4.3300	50.0000	0.0000	(0.6762)	(0.0821)	0.0000	3	(0.7583)	01/06/2025
601990.SH	12/19/2024	SDB3261097759	100.00	1.3146	124.93	131.46	0.0000	4.5800	50.0000	0.0000	(0.0159)	(0.0018)	0.0000	1	(0.0177)	01/06/2025
601990.SH	12/19/2024	SDB3261097759	300.00	1.3146	374.78	394.38	0.0000	4.5800	50.0000	0.0000	(0.0477)	(0.0055)	0.0000	1	(0.0532)	01/06/2025
601990.SH	12/19/2024	SDB3261097759	18,800.00	1.3146	23,486.52	24,714.61	0.0000	4.5800	50.0000	0.0000	(2.9880)	(0.3433)	0.0000	1	(3.3313)	01/06/2025
601990.SH	12/19/2024	SDB3261097759	200.00	1.3146	249.86	262.92	0.0000	4.5800	50.0000	0.0000	(0.0318)	(0.0037)	0.0000	1	(0.0354)	01/06/2025
601990.SH	12/19/2024	SDB3261097759	300.00	1.3146	374.78	394.38	0.0000	4.5800	50.0000	0.0000	(0.0477)	(0.0055)	0.0000	1	(0.0532)	01/06/2025
601990.SH	12/19/2024	SDB3261097759	500.00	1.3146	624.64	657.30	0.0000	4.5800	50.0000	0.0000	(0.0795)	(0.0091)	0.0000	1	(0.0886)	01/06/2025
601990.SH	12/19/2024	SDB3261097759	1,800.00	1.3146	2,248.71	2,366.29	0.0000	4.5800	50.0000	0.0000	(0.2861)	(0.0329)	0.0000	1	(0.3190)	01/06/2025
601990.SH	12/19/2024	SDB3261097759	400.00	1.3146	499.71	525.84	0.0000	4.5800	50.0000	0.0000	(0.0636)	(0.0073)	0.0000	1	(0.0709)	01/06/2025
601990.SH	12/19/2024	SDB3261097759	300.00	1.3146	374.78	394.38	0.0000	4.5800	50.0000	0.0000	(0.0477)	(0.0055)	0.0000	1	(0.0532)	01/06/2025
601990.SH	12/19/2024	SDB3261097759	900.00	1.3146	1,124.35	1,183.15	0.0000	4.5800	50.0000	0.0000	(0.1430)	(0.0164)	0.0000	1	(0.1595)	01/06/2025
601990.SH	12/19/2024	SDB3261097759	4,200.00	1.3146	5,246.99	5,521.35	0.0000	4.5800	50.0000	0.0000	(0.6675)	(0.0767)	0.0000	1	(0.7442)	01/06/2025
601990.SH	12/19/2024	SDB3261097759	1,500.00	1.3146	1,873.92	1,971.91	0.0000	4.5800	50.0000	0.0000	(0.2384)	(0.0274)	0.0000	1	(0.2658)	01/06/2025
601990.SH	12/18/2024	SDB3261097759	100.00	1.2691	124.93	126.91	0.0000	4.5800	50.0000	0.0000	(0.0159)	(0.0018)	0.0000	1	(0.0177)	01/06/2025
601990.SH	12/18/2024	SDB3261097759	300.00	1.2691	374.78	380.73	0.0000	4.5800	50.0000	0.0000	(0.0477)	(0.0053)	0.0000	1	(0.0530)	01/06/2025
601990.SH	12/18/2024	SDB3261097759	18,800.00	1.2691	23,486.52	23,859.00	0.0000	4.5800	50.0000	0.0000	(2.9880)	(0.3314)	0.0000	1	(3.3194)	01/06/2025
601990.SH	12/18/2024	SDB3261097759	200.00	1.2691	249.86	253.82	0.0000	4.5800	50.0000	0.0000	(0.0318)	(0.0035)	0.0000	1	(0.0353)	01/06/2025
601990.SH	12/18/2024	SDB3261097759	300.00	1.2691	374.78	380.73	0.0000	4.5800	50.0000	0.0000	(0.0477)	(0.0053)	0.0000	1	(0.0530)	01/06/2025
601990.SH	12/18/2024	SDB3261097759	500.00	1.2691	624.64	634.55	0.0000	4.5800	50.0000	0.0000	(0.0795)	(0.0088)	0.0000	1	(0.0883)	01/06/2025
601990.SH	12/18/2024	SDB3261097759	1,800.00	1.2691	2,248.71	2,284.37	0.0000	4.5800	50.0000	0.0000	(0.2861)	(0.0317)	0.0000	1	(0.3178)	01/06/2025
601990.SH	12/18/2024	SDB3261097759	400.00	1.2691	499.71	507.64	0.0000	4.5800	50.0000	0.0000	(0.0636)	(0.0071)	0.0000	1	(0.0706)	01/06/2025
601990.SH	12/18/2024	SDB3261097759	300.00	1.2691	374.78	380.73	0.0000	4.5800	50.0000	0.0000	(0.0477)	(0.0053)	0.0000	1	(0.0530)	01/06/2025
601990.SH	12/18/2024	SDB3261097759	900.00	1.2691	1,124.35	1,142.19	0.0000	4.5800	50.0000	0.0000	(0.1430)	(0.0159)	0.0000	1	(0.1589)	01/06/2025
601990.SH	12/18/2024	SDB3261097759	4,200.00	1.2691	5,246.99	5,330.20	0.0000	4.5800	50.0000	0.0000	(0.6675)	(0.0740)	0.0000	1	(0.7416)	01/06/2025
601990.SH	12/18/2024	SDB3261097759	1,500.00	1.2691	1,873.92	1,903.64	0.0000	4.5800	50.0000	0.0000	(0.2384)	(0.0264)	0.0000	1	(0.2648)	01/06/2025
601990.SH	12/17/2024	SDB3261097759	100.00	1.2620	124.93	126.20	0.0000	4.5800	50.0000	0.0000	(0.0159)	(0.0018)	0.0000	1	(0.0176)	01/06/2025
601990.SH	12/17/2024	SDB3261097759	300.00	1.2620	374.78	378.60	0.0000	4.5800	50.0000	0.0000	(0.0477)	(0.0053)	0.0000	1	(0.0529)	01/06/2025
601990.SH	12/17/2024	SDB3261097759	18,800.00	1.2620	23,486.52	23,725.90	0.0000	4.5800	50.0000	0.0000	(2.9880)	(0.3295)	0.0000	1	(3.3175)	01/06/2025
601990.SH	12/17/2024	SDB3261097759	200.00	1.2620	249.86	252.40	0.0000	4.5800	50.0000	0.0000	(0.0318)	(0.0035)	0.0000	1	(0.0353)	01/06/2025
601990.SH	12/17/2024	SDB3261097759	300.00	1.2620	374.78	378.60	0.0000	4.5800	50.0000	0.0000	(0.0477)	(0.0053)	0.0000	1	(0.0529)	01/06/2025
601990.SH	12/17/2024	SDB3261097759	500.00	1.2620	624.64	631.01	0.0000	4.5800	50.0000	0.0000	(0.0795)	(0.0088)	0.0000	1	(0.0882)	01/06/2025
601990.SH	12/17/2024	SDB3261097759	1,800.00	1.2620	2,248.71	2,271.63	0.0000	4.5800	50.0000	0.0000	(0.2861)	(0.0316)	0.0000	1	(0.3176)	01/06/2025
601990.SH	12/17/2024	SDB3261097759	400.00	1.2620	499.71	504.81	0.0000	4.5800	50.0000	0.0000	(0.0636)	(0.0070)	0.0000	1	(0.0706)	01/06/2025
601990.SH	12/17/2024	SDB3261097759	300.00	1.2620	374.78	378.60	0.0000	4.5800	50.0000	0.0000	(0.0477)	(0.0053)	0.0000	1	(0.0529)	01/06/2025
601990.SH	12/17/2024	SDB3261097759	900.00	1.2620	1,124.35	1,135.81	0.0000	4.5800	50.0000	0.0000	(0.1430)	(0.0158)	0.0000	1	(0.1588)	01/06/2025
601990.SH	12/17/2024	SDB3261097759	4,200.00	1.2620	5,246.99	5,300.47	0.0000	4.5800	50.0000	0.0000	(0.6675)	(0.0736)	0.0000	1	(0.7412)	01/06/2025
601990.SH	12/17/2024	SDB3261097759	1,500.00	1.2620	1,873.92	1,893.02	0.0000	4.5800	50.0000	0.0000	(0.2384)	(0.0263)	0.0000	1	(0.2647)	01/06/2025
601990.SH	12/16/2024	SDB3261097759	100.00	1.2499	124.93	124.99	0.0000	4.5800	50.0000	0.0000	(0.0159)	(0.0017)	0.0000	1	(0.0176)	01/06/2025
601990.SH	12/16/2024	SDB3261097759	300.00	1.2499	374.78	374.97	0.0000	4.5800	50.0000	0.0000	(0.0477)	(0.0052)	0.0000	1	(0.0529)	01/06/2025
601990.SH	12/16/2024	SDB3261097759	18,800.00	1.2499	23,486.52	23,497.89	0.0000	4.5800	50.0000	0.0000	(2.9880)	(0.3264)	0.0000	1	(3.3144)	01/06/2025
601990.SH	12/16/2024	SDB3261097759	200.00	1.2499	249.86	249.98	0.0000	4.5800	50.0000	0.0000	(0.0318)	(0.0035)	0.0000	1	(0.0353)	01/06/2025
601990.SH	12/16/2024	SDB3261097759	300.00	1.2499	374.78	374.97	0.0000	4.5800	50.0000	0.0000	(0.0477)	(0.0052)	0.0000	1	(0.0529)	01/06/2025
601990.SH	12/16/2024	SDB3261097759	500.00	1.2499	624.64	624.94	0.0000	4.5800	50.0000	0.0000	(0.0795)	(0.0087)	0.0000	1	(0.0881)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
NANJING SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
601990.SH	12/16/2024	SDB3261097759	1,800.00	1.2499	2,248.71	2,249.80	0.0000	4.5800	50.0000	0.0000	(0.2861)	(0.0312)	0.0000	1	(0.3173)	01/06/2025
601990.SH	12/16/2024	SDB3261097759	400.00	1.2499	499.71	499.96	0.0000	4.5800	50.0000	0.0000	(0.0636)	(0.0069)	0.0000	1	(0.0705)	01/06/2025
601990.SH	12/16/2024	SDB3261097759	300.00	1.2499	374.78	374.97	0.0000	4.5800	50.0000	0.0000	(0.0477)	(0.0052)	0.0000	1	(0.0529)	01/06/2025
601990.SH	12/16/2024	SDB3261097759	900.00	1.2499	1,124.35	1,124.90	0.0000	4.5800	50.0000	0.0000	(0.1430)	(0.0156)	0.0000	1	(0.1587)	01/06/2025
601990.SH	12/16/2024	SDB3261097759	4,200.00	1.2499	5,246.99	5,249.53	0.0000	4.5800	50.0000	0.0000	(0.6675)	(0.0729)	0.0000	1	(0.7404)	01/06/2025
601990.SH	12/16/2024	SDB3261097759	1,500.00	1.2499	1,873.92	1,874.83	0.0000	4.5800	50.0000	0.0000	(0.2384)	(0.0260)	0.0000	1	(0.2644)	01/06/2025
601990.SH	12/13/2024	SDB3261097759	100.00	1.2480	124.93	124.80	0.0000	4.5800	50.0000	0.0000	(0.0477)	(0.0052)	0.0000	3	(0.0529)	01/06/2025
601990.SH	12/13/2024	SDB3261097759	300.00	1.2480	374.78	374.39	0.0000	4.5800	50.0000	0.0000	(0.1430)	(0.0156)	0.0000	3	(0.1586)	01/06/2025
601990.SH	12/13/2024	SDB3261097759	18,800.00	1.2480	23,486.52	23,461.87	0.0000	4.5800	50.0000	0.0000	(8.9640)	(0.9776)	0.0000	3	(9.9416)	01/06/2025
601990.SH	12/13/2024	SDB3261097759	200.00	1.2480	249.86	249.59	0.0000	4.5800	50.0000	0.0000	(0.0954)	(0.0104)	0.0000	3	(0.1058)	01/06/2025
601990.SH	12/13/2024	SDB3261097759	300.00	1.2480	374.78	374.39	0.0000	4.5800	50.0000	0.0000	(0.1430)	(0.0156)	0.0000	3	(0.1586)	01/06/2025
601990.SH	12/13/2024	SDB3261097759	500.00	1.2480	624.64	623.99	0.0000	4.5800	50.0000	0.0000	(0.2384)	(0.0260)	0.0000	3	(0.2644)	01/06/2025
601990.SH	12/13/2024	SDB3261097759	1,800.00	1.2480	2,248.71	2,246.35	0.0000	4.5800	50.0000	0.0000	(8.9583)	(0.9936)	0.0000	3	(9.9519)	01/06/2025
601990.SH	12/13/2024	SDB3261097759	400.00	1.2480	499.71	499.19	0.0000	4.5800	50.0000	0.0000	(0.1907)	(0.0208)	0.0000	3	(0.2115)	01/06/2025
601990.SH	12/13/2024	SDB3261097759	300.00	1.2480	374.78	374.39	0.0000	4.5800	50.0000	0.0000	(0.1430)	(0.0156)	0.0000	3	(0.1586)	01/06/2025
601990.SH	12/13/2024	SDB3261097759	900.00	1.2480	1,124.35	1,123.17	0.0000	4.5800	50.0000	0.0000	(0.4291)	(0.0468)	0.0000	3	(0.4759)	01/06/2025
601990.SH	12/13/2024	SDB3261097759	4,200.00	1.2480	5,246.99	5,241.48	0.0000	4.5800	50.0000	0.0000	(2.0026)	(0.2184)	0.0000	3	(2.2210)	01/06/2025
601990.SH	12/13/2024	SDB3261097759	1,500.00	1.2480	1,873.92	1,871.96	0.0000	4.5800	50.0000	0.0000	(0.7152)	(0.0780)	0.0000	3	(0.7932)	01/06/2025
601990.SH	12/12/2024	SDB3261097759	100.00	1.2411	124.93	124.11	0.0000	4.5800	50.0000	0.0000	(0.0159)	(0.0017)	0.0000	1	(0.0176)	01/06/2025
601990.SH	12/12/2024	SDB3261097759	300.00	1.2411	374.78	372.34	0.0000	4.5800	50.0000	0.0000	(0.0477)	(0.0052)	0.0000	1	(0.0529)	01/06/2025
601990.SH	12/12/2024	SDB3261097759	18,800.00	1.2411	23,486.52	23,333.38	0.0000	4.5800	50.0000	0.0000	(2.9880)	(0.3241)	0.0000	1	(3.3121)	01/06/2025
601990.SH	12/12/2024	SDB3261097759	200.00	1.2411	249.86	248.23	0.0000	4.5800	50.0000	0.0000	(0.0318)	(0.0034)	0.0000	1	(0.0352)	01/06/2025
601990.SH	12/12/2024	SDB3261097759	300.00	1.2411	374.78	372.34	0.0000	4.5800	50.0000	0.0000	(0.0477)	(0.0052)	0.0000	1	(0.0529)	01/06/2025
601990.SH	12/12/2024	SDB3261097759	500.00	1.2411	624.64	620.57	0.0000	4.5800	50.0000	0.0000	(0.0795)	(0.0086)	0.0000	1	(0.0881)	01/06/2025
601990.SH	12/12/2024	SDB3261097759	1,800.00	1.2411	2,248.71	2,234.05	0.0000	4.5800	50.0000	0.0000	(0.2861)	(0.0310)	0.0000	1	(0.3171)	01/06/2025
601990.SH	12/12/2024	SDB3261097759	400.00	1.2411	499.71	496.45	0.0000	4.5800	50.0000	0.0000	(0.0636)	(0.0069)	0.0000	1	(0.0705)	01/06/2025
601990.SH	12/12/2024	SDB3261097759	300.00	1.2411	374.78	372.34	0.0000	4.5800	50.0000	0.0000	(0.0477)	(0.0052)	0.0000	1	(0.0529)	01/06/2025
601990.SH	12/12/2024	SDB3261097759	900.00	1.2411	1,124.35	1,117.02	0.0000	4.5800	50.0000	0.0000	(0.1430)	(0.0155)	0.0000	1	(0.1586)	01/06/2025
601990.SH	12/12/2024	SDB3261097759	4,200.00	1.2411	5,246.99	5,212.78	0.0000	4.5800	50.0000	0.0000	(0.6675)	(0.0724)	0.0000	1	(0.7399)	01/06/2025
601990.SH	12/12/2024	SDB3261097759	1,500.00	1.2411	1,873.92	1,861.71	0.0000	4.5800	50.0000	0.0000	(0.2384)	(0.0259)	0.0000	1	(0.2643)	01/06/2025
601990.SH	12/11/2024	SDB3261097759	100.00	1.2556	124.93	125.56	0.0000	4.5800	50.0000	0.0000	(0.0159)	(0.0017)	0.0000	1	(0.0176)	01/06/2025
601990.SH	12/11/2024	SDB3261097759	300.00	1.2556	374.78	376.69	0.0000	4.5800	50.0000	0.0000	(0.0477)	(0.0052)	0.0000	1	(0.0529)	01/06/2025
601990.SH	12/11/2024	SDB3261097759	18,800.00	1.2556	23,486.52	23,605.81	0.0000	4.5800	50.0000	0.0000	(2.9880)	(0.3279)	0.0000	1	(3.3159)	01/06/2025
601990.SH	12/11/2024	SDB3261097759	200.00	1.2556	249.86	251.13	0.0000	4.5800	50.0000	0.0000	(0.0318)	(0.0035)	0.0000	1	(0.0353)	01/06/2025
601990.SH	12/11/2024	SDB3261097759	300.00	1.2556	374.78	376.69	0.0000	4.5800	50.0000	0.0000	(0.0477)	(0.0052)	0.0000	1	(0.0529)	01/06/2025
601990.SH	12/11/2024	SDB3261097759	500.00	1.2556	624.64	627.81	0.0000	4.5800	50.0000	0.0000	(0.0795)	(0.0087)	0.0000	1	(0.0882)	01/06/2025
601990.SH	12/11/2024	SDB3261097759	1,800.00	1.2556	2,248.71	2,260.13	0.0000	4.5800	50.0000	0.0000	(0.2861)	(0.0314)	0.0000	1	(0.3175)	01/06/2025
601990.SH	12/11/2024	SDB3261097759	400.00	1.2556	499.71	502.25	0.0000	4.5800	50.0000	0.0000	(0.0636)	(0.0070)	0.0000	1	(0.0706)	01/06/2025
601990.SH	12/11/2024	SDB3261097759	300.00	1.2556	374.78	376.69	0.0000	4.5800	50.0000	0.0000	(0.0477)	(0.0052)	0.0000	1	(0.0529)	01/06/2025
601990.SH	12/11/2024	SDB3261097759	900.00	1.2556	1,124.35	1,130.07	0.0000	4.5800	50.0000	0.0000	(0.1430)	(0.0157)	0.0000	1	(0.1587)	01/06/2025
601990.SH	12/11/2024	SDB3261097759	4,200.00	1.2556	5,246.99	5,273.64	0.0000	4.5800	50.0000	0.0000	(0.6675)	(0.0732)	0.0000	1	(0.7408)	01/06/2025
601990.SH	12/11/2024	SDB3261097759	1,500.00	1.2556	1,873.92	1,883.44	0.0000	4.5800	50.0000	0.0000	(0.2384)	(0.0262)	0.0000	1	(0.2646)	01/06/2025
601990.SH	12/10/2024	SDB3261097759	100.00	1.2453	124.93	124.53	0.0000	4.5800	50.0000	0.0000	(0.0159)	(0.0017)	0.0000	1	(0.0176)	01/06/2025
601990.SH	12/10/2024	SDB3261097759	300.00	1.2453	374.78	373.58	0.0000	4.5800	50.0000	0.0000	(0.0477)	(0.0052)	0.0000	1	(0.0529)	01/06/2025
601990.SH	12/10/2024	SDB3261097759	18,800.00	1.2453	23,486.52	23,410.85	0.0000	4.5800	50.0000	0.0000	(2.9880)	(0.3252)	0.0000	1	(3.3132)	01/06/2025
601990.SH	12/10/2024	SDB3261097759	200.00	1.2453	249.86	249.05	0.0000	4.5800	50.0000	0.0000	(0.0318)	(0.0035)	0.0000	1	(0.0352)	01/06/2025
601990.SH	12/10/2024	SDB3261097759	300.00	1.2453	374.78	373.58	0.0000	4.5800	50.0000	0.0000	(0.0477)	(0.0052)	0.0000	1	(0.0529)	01/06/2025
601990.SH	12/10/2024	SDB3261097759	500.00	1.2453	624.64	622.63	0.0000	4.5800	50.0000	0.0000	(0.0795)	(0.0086)	0.0000	1	(0.0881)	01/06/2025
601990.SH	12/10/2024	SDB3261097759	1,800.00	1.2453	2,248.71	2,241.46	0.0000	4.5800	50.0000	0.0000	(0.2861)	(0.0311)	0.0000	1	(0.3172)	01/06/2025
601990.SH	12/10/2024	SDB3261097759	400.00	1.2453	499.71	498.10	0.0000	4.5800	50.0000	0.0000	(0.0636)	(0.0069)	0.0000	1	(0.0705)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
NANJING SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
601990.SH	12/10/2024	SDB3261097759	300.00	1.2453	374.78	373.58	0.0000	4.5800	50.0000	0.0000	(0.0477)	(0.0052)	0.0000	1	(0.0529)	01/06/2025
601990.SH	12/10/2024	SDB3261097759	900.00	1.2453	1,124.35	1,120.73	0.0000	4.5800	50.0000	0.0000	(0.1430)	(0.0156)	0.0000	1	(0.1586)	01/06/2025
601990.SH	12/10/2024	SDB3261097759	4,200.00	1.2453	5,246.99	5,230.08	0.0000	4.5800	50.0000	0.0000	(0.6675)	(0.0726)	0.0000	1	(0.7402)	01/06/2025
601990.SH	12/10/2024	SDB3261097759	1,500.00	1.2453	1,873.92	1,867.89	0.0000	4.5800	50.0000	0.0000	(0.2384)	(0.0259)	0.0000	1	(0.2643)	01/06/2025
601990.SH	12/09/2024	SDB3261097759	100.00	1.2272	124.93	122.72	0.0000	4.5800	50.0000	0.0000	(0.0159)	(0.0017)	0.0000	1	(0.0176)	01/06/2025
601990.SH	12/09/2024	SDB3261097759	300.00	1.2272	374.78	368.15	0.0000	4.5800	50.0000	0.0000	(0.0477)	(0.0051)	0.0000	1	(0.0528)	01/06/2025
601990.SH	12/09/2024	SDB3261097759	18,800.00	1.2272	23,486.52	23,070.97	0.0000	4.5800	50.0000	0.0000	(2.9880)	(0.3204)	0.0000	1	(3.3084)	01/06/2025
601990.SH	12/09/2024	SDB3261097759	200.00	1.2272	249.86	245.44	0.0000	4.5800	50.0000	0.0000	(0.0318)	(0.0034)	0.0000	1	(0.0352)	01/06/2025
601990.SH	12/09/2024	SDB3261097759	300.00	1.2272	374.78	368.15	0.0000	4.5800	50.0000	0.0000	(0.0477)	(0.0051)	0.0000	1	(0.0528)	01/06/2025
601990.SH	12/09/2024	SDB3261097759	500.00	1.2272	624.64	613.59	0.0000	4.5800	50.0000	0.0000	(0.0795)	(0.0085)	0.0000	1	(0.0880)	01/06/2025
601990.SH	12/09/2024	SDB3261097759	1,800.00	1.2272	2,248.71	2,208.92	0.0000	4.5800	50.0000	0.0000	(0.2861)	(0.0307)	0.0000	1	(0.3168)	01/06/2025
601990.SH	12/09/2024	SDB3261097759	400.00	1.2272	499.71	490.87	0.0000	4.5800	50.0000	0.0000	(0.0636)	(0.0068)	0.0000	1	(0.0704)	01/06/2025
601990.SH	12/09/2024	SDB3261097759	300.00	1.2272	374.78	368.15	0.0000	4.5800	50.0000	0.0000	(0.0477)	(0.0051)	0.0000	1	(0.0528)	01/06/2025
601990.SH	12/09/2024	SDB3261097759	900.00	1.2272	1,124.35	1,104.46	0.0000	4.5800	50.0000	0.0000	(0.1430)	(0.0153)	0.0000	1	(0.1584)	01/06/2025
601990.SH	12/09/2024	SDB3261097759	4,200.00	1.2272	5,246.99	5,154.15	0.0000	4.5800	50.0000	0.0000	(0.6675)	(0.0716)	0.0000	1	(0.7391)	01/06/2025
601990.SH	12/09/2024	SDB3261097759	1,500.00	1.2272	1,873.92	1,840.77	0.0000	4.5800	50.0000	0.0000	(0.2384)	(0.0256)	0.0000	1	(0.2640)	01/06/2025
601990.SH	12/06/2024	SDB3261097759	100.00	1.2412	124.93	124.12	0.0000	4.5800	50.0000	0.0000	(0.0477)	(0.0052)	0.0000	3	(0.0529)	01/06/2025
601990.SH	12/06/2024	SDB3261097759	300.00	1.2412	374.78	372.35	0.0000	4.5800	50.0000	0.0000	(0.1430)	(0.0155)	0.0000	3	(0.1586)	01/06/2025
601990.SH	12/06/2024	SDB3261097759	18,800.00	1.2412	23,486.52	23,334.20	0.0000	4.5800	50.0000	0.0000	(8.9640)	(0.9723)	0.0000	3	(9.9363)	01/06/2025
601990.SH	12/06/2024	SDB3261097759	200.00	1.2412	249.86	248.24	0.0000	4.5800	50.0000	0.0000	(0.0954)	(0.0103)	0.0000	3	(0.1057)	01/06/2025
601990.SH	12/06/2024	SDB3261097759	300.00	1.2412	374.78	372.35	0.0000	4.5800	50.0000	0.0000	(0.1430)	(0.0155)	0.0000	3	(0.1586)	01/06/2025
601990.SH	12/06/2024	SDB3261097759	500.00	1.2412	624.64	620.59	0.0000	4.5800	50.0000	0.0000	(0.2384)	(0.0259)	0.0000	3	(0.2643)	01/06/2025
601990.SH	12/06/2024	SDB3261097759	1,800.00	1.2412	2,248.71	2,234.13	0.0000	4.5800	50.0000	0.0000	(0.8583)	(0.0931)	0.0000	3	(0.9513)	01/06/2025
601990.SH	12/06/2024	SDB3261097759	400.00	1.2412	499.71	496.47	0.0000	4.5800	50.0000	0.0000	(0.1907)	(0.0207)	0.0000	3	(0.2114)	01/06/2025
601990.SH	12/06/2024	SDB3261097759	300.00	1.2412	374.78	372.35	0.0000	4.5800	50.0000	0.0000	(0.1430)	(0.0155)	0.0000	3	(0.1586)	01/06/2025
601990.SH	12/06/2024	SDB3261097759	900.00	1.2412	1,124.35	1,117.06	0.0000	4.5800	50.0000	0.0000	(0.4291)	(0.0465)	0.0000	3	(0.4757)	01/06/2025
601990.SH	12/06/2024	SDB3261097759	4,200.00	1.2412	5,246.99	5,212.96	0.0000	4.5800	50.0000	0.0000	(2.0026)	(0.2172)	0.0000	3	(2.2198)	01/06/2025
601990.SH	12/06/2024	SDB3261097759	1,500.00	1.2412	1,873.92	1,861.77	0.0000	4.5800	50.0000	0.0000	(0.7152)	(0.0776)	0.0000	3	(0.7928)	01/06/2025
601990.SH	12/05/2024	SDB3261097759	100.00	1.2461	124.93	124.61	0.0000	4.5800	50.0000	0.0000	(0.0159)	(0.0017)	0.0000	1	(0.0176)	01/06/2025
601990.SH	12/05/2024	SDB3261097759	300.00	1.2461	374.78	373.84	0.0000	4.5800	50.0000	0.0000	(0.0477)	(0.0052)	0.0000	1	(0.0529)	01/06/2025
601990.SH	12/05/2024	SDB3261097759	18,800.00	1.2461	23,486.52	23,427.28	0.0000	4.5800	50.0000	0.0000	(2.9880)	(0.3254)	0.0000	1	(3.3134)	01/06/2025
601990.SH	12/05/2024	SDB3261097759	200.00	1.2461	249.86	249.23	0.0000	4.5800	50.0000	0.0000	(0.0318)	(0.0035)	0.0000	1	(0.0352)	01/06/2025
601990.SH	12/05/2024	SDB3261097759	300.00	1.2461	374.78	373.84	0.0000	4.5800	50.0000	0.0000	(0.0477)	(0.0052)	0.0000	1	(0.0529)	01/06/2025
601990.SH	12/05/2024	SDB3261097759	500.00	1.2461	624.64	623.07	0.0000	4.5800	50.0000	0.0000	(0.0795)	(0.0087)	0.0000	1	(0.0881)	01/06/2025
601990.SH	12/05/2024	SDB3261097759	1,800.00	1.2461	2,248.71	2,243.04	0.0000	4.5800	50.0000	0.0000	(0.2861)	(0.0312)	0.0000	1	(0.3172)	01/06/2025
601990.SH	12/05/2024	SDB3261097759	400.00	1.2461	499.71	498.45	0.0000	4.5800	50.0000	0.0000	(0.0636)	(0.0069)	0.0000	1	(0.0705)	01/06/2025
601990.SH	12/05/2024	SDB3261097759	300.00	1.2461	374.78	373.84	0.0000	4.5800	50.0000	0.0000	(0.0477)	(0.0052)	0.0000	1	(0.0529)	01/06/2025
601990.SH	12/05/2024	SDB3261097759	900.00	1.2461	1,124.35	1,121.52	0.0000	4.5800	50.0000	0.0000	(0.1430)	(0.0156)	0.0000	1	(0.1586)	01/06/2025
601990.SH	12/05/2024	SDB3261097759	4,200.00	1.2461	5,246.99	5,233.75	0.0000	4.5800	50.0000	0.0000	(0.6675)	(0.0727)	0.0000	1	(0.7402)	01/06/2025
601990.SH	12/05/2024	SDB3261097759	1,500.00	1.2461	1,873.92	1,869.20	0.0000	4.5800	50.0000	0.0000	(0.2384)	(0.0260)	0.0000	1	(0.2644)	01/06/2025
601990.SH	12/04/2024	SDB3261097759	100.00	1.2493	124.93	124.93	0.0000	4.5800	50.0000	0.0000	(0.0159)	(0.0017)	0.0000	1	(0.0176)	01/06/2025
601990.SH	12/04/2024	SDB3261097759	300.00	1.2493	374.78	374.78	0.0000	4.5800	50.0000	0.0000	(0.0477)	(0.0052)	0.0000	1	(0.0529)	01/06/2025
601990.SH	12/04/2024	SDB3261097759	18,800.00	1.2493	23,486.52	23,486.52	0.0000	4.5800	50.0000	0.0000	(2.9880)	(0.3262)	0.0000	1	(3.3142)	01/06/2025
601990.SH	12/04/2024	SDB3261097759	200.00	1.2493	249.86	249.86	0.0000	4.5800	50.0000	0.0000	(0.0318)	(0.0035)	0.0000	1	(0.0353)	01/06/2025
601990.SH	12/04/2024	SDB3261097759	300.00	1.2493	374.78	374.78	0.0000	4.5800	50.0000	0.0000	(0.0477)	(0.0052)	0.0000	1	(0.0529)	01/06/2025
601990.SH	12/04/2024	SDB3261097759	500.00	1.2493	624.64	624.64	0.0000	4.5800	50.0000	0.0000	(0.0795)	(0.0087)	0.0000	1	(0.0881)	01/06/2025
601990.SH	12/04/2024	SDB3261097759	1,800.00	1.2493	2,248.71	2,248.71	0.0000	4.5800	50.0000	0.0000	(0.2861)	(0.0312)	0.0000	1	(0.3173)	01/06/2025
601990.SH	12/04/2024	SDB3261097759	400.00	1.2493	499.71	499.71	0.0000	4.5800	50.0000	0.0000	(0.0636)	(0.0069)	0.0000	1	(0.0705)	01/06/2025
601990.SH	12/04/2024	SDB3261097759	300.00	1.2493	374.78	374.78	0.0000	4.5800	50.0000	0.0000	(0.0477)	(0.0052)	0.0000	1	(0.0529)	01/06/2025
601990.SH	12/04/2024	SDB3261097759	900.00	1.2493	1,124.35	1,124.35	0.0000	4.5800	50.0000	0.0000	(0.1430)	(0.0156)	0.0000	1	(0.1587)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
NANJING SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
601990.SH	12/04/2024	SDB3261097759	4,200.00	1.2493	5,246.99	5,246.99	0.0000	4.5800	50.0000	0.0000	(0.6675)	(0.0729)	0.0000	1	(0.7404)	01/06/2025
601990.SH	12/04/2024	SDB3261097759	1,500.00	1.2493	1,873.92	1,873.92	0.0000	4.5800	50.0000	0.0000	(0.2384)	(0.0260)	0.0000	1	(0.2644)	01/06/2025
TOTAL NANJING SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND												(149.3545)	(16.8775)	0.0000	(166.2319)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
NARI TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND																
600406.SH	01/03/2025	SDB3262800246	7,300.00	3.4339	24,931.52	25,067.38	0.0000	4.3300	50.0000	0.0000	(8.9961)	(1.0445)	0.0000	3	(10.0406)	01/06/2025
600406.SH	01/03/2025	SDB3262800246	16,500.00	3.4339	56,391.26	56,659.14	0.0000	4.3300	50.0000	0.0000	(20.3478)	(2.3608)	0.0000	3	(22.7086)	01/06/2025
600406.SH	01/03/2025	SDB3262800246	200.00	3.4339	684.24	686.78	0.0000	4.3300	50.0000	0.0000	(0.2469)	(0.0286)	0.0000	3	(0.2755)	01/06/2025
600406.SH	01/03/2025	SDB3262800246	15,520.00	3.4339	52,915.15	53,293.93	0.0000	4.3300	50.0000	0.0000	(18.0935)	(2.2206)	0.0000	3	(21.3141)	01/06/2025
600406.SH	01/03/2025	SDB3262800246	400.00	3.4339	1,369.75	1,373.55	0.0000	4.3300	50.0000	0.0000	(0.4943)	(0.0572)	0.0000	3	(0.5515)	01/06/2025
600406.SH	01/03/2025	SDB3262800246	12,600.00	3.4339	43,019.80	43,266.98	0.0000	4.3300	50.0000	0.0000	(15.5230)	(1.8028)	0.0000	3	(17.3258)	01/06/2025
600406.SH	01/03/2025	SDB3262800246	200.00	3.4339	677.33	686.78	0.0000	4.3300	50.0000	0.0000	(0.2444)	(0.0286)	0.0000	3	(0.2730)	01/06/2025
600406.SH	01/03/2025	SDB3262800246	5,000.00	3.4339	16,922.30	17,169.44	0.0000	4.3300	50.0000	0.0000	(6.1061)	(0.7154)	0.0000	3	(6.8215)	01/06/2025
600406.SH	01/03/2025	SDB3262800246	8,700.00	3.4339	29,435.28	29,874.82	0.0000	4.3300	50.0000	0.0000	(10.6212)	(1.2448)	0.0000	3	(11.8660)	01/06/2025
600406.SH	01/03/2025	SDB3262800246	13,200.00	3.4339	45,020.62	45,327.31	0.0000	4.3300	50.0000	0.0000	(16.2449)	(1.8886)	0.0000	3	(18.1336)	01/06/2025
600406.SH	01/03/2025	SDB3262800246	35,300.00	3.4339	120,396.05	121,216.21	0.0000	4.3300	50.0000	0.0000	(43.4429)	(5.0507)	0.0000	3	(48.4936)	01/06/2025
600406.SH	01/03/2025	SDB3262800246	37,000.00	3.4339	126,194.16	127,053.82	0.0000	4.3300	50.0000	0.0000	(45.5351)	(5.2939)	0.0000	3	(50.8290)	01/06/2025
600406.SH	01/03/2025	SDB3262800246	7,800.00	3.4339	26,603.09	26,784.32	0.0000	4.3300	50.0000	0.0000	(9.5993)	(1.1160)	0.0000	3	(10.7153)	01/06/2025
600406.SH	01/03/2025	SDB3262800246	8,100.00	3.4339	27,626.29	27,814.48	0.0000	4.3300	50.0000	0.0000	(9.9685)	(1.1589)	0.0000	3	(11.1274)	01/06/2025
600406.SH	01/03/2025	SDB3262800246	6,500.00	3.4339	22,169.24	22,320.27	0.0000	4.3300	50.0000	0.0000	(7.9994)	(0.9300)	0.0000	3	(8.9294)	01/06/2025
600406.SH	01/02/2025	SDB3262800246	7,300.00	3.4326	24,931.52	25,058.16	0.0000	4.3300	50.0000	0.0000	(2.9987)	(0.3480)	0.0000	1	(3.3467)	01/06/2025
600406.SH	01/02/2025	SDB3262800246	16,500.00	3.4326	56,391.26	56,638.30	0.0000	4.3300	50.0000	0.0000	(6.7826)	(0.7866)	0.0000	1	(7.5693)	01/06/2025
600406.SH	01/02/2025	SDB3262800246	200.00	3.4326	684.24	686.52	0.0000	4.3300	50.0000	0.0000	(0.0823)	(0.0095)	0.0000	1	(0.0918)	01/06/2025
600406.SH	01/02/2025	SDB3262800246	15,520.00	3.4326	52,915.15	53,274.32	0.0000	4.3300	50.0000	0.0000	(6.3645)	(0.7399)	0.0000	1	(7.1044)	01/06/2025
600406.SH	01/02/2025	SDB3262800246	400.00	3.4326	1,369.75	1,373.05	0.0000	4.3300	50.0000	0.0000	(0.1648)	(0.0191)	0.0000	1	(0.1838)	01/06/2025
600406.SH	01/02/2025	SDB3262800246	12,600.00	3.4326	43,019.80	43,251.06	0.0000	4.3300	50.0000	0.0000	(5.1743)	(0.6007)	0.0000	1	(5.7750)	01/06/2025
600406.SH	01/02/2025	SDB3262800246	200.00	3.4326	677.33	686.52	0.0000	4.3300	50.0000	0.0000	(0.0815)	(0.0095)	0.0000	1	(0.0910)	01/06/2025
600406.SH	01/02/2025	SDB3262800246	5,000.00	3.4326	16,922.30	17,163.12	0.0000	4.3300	50.0000	0.0000	(2.0354)	(0.2384)	0.0000	1	(2.2738)	01/06/2025
600406.SH	01/02/2025	SDB3262800246	8,700.00	3.4326	29,435.28	29,863.83	0.0000	4.3300	50.0000	0.0000	(3.5404)	(0.4148)	0.0000	1	(3.9552)	01/06/2025
600406.SH	01/02/2025	SDB3262800246	13,200.00	3.4326	45,020.62	45,310.64	0.0000	4.3300	50.0000	0.0000	(5.4150)	(0.6293)	0.0000	1	(6.0443)	01/06/2025
600406.SH	01/02/2025	SDB3262800246	35,300.00	3.4326	120,396.05	121,171.63	0.0000	4.3300	50.0000	0.0000	(14.4810)	(1.6829)	0.0000	1	(16.1639)	01/06/2025
600406.SH	01/02/2025	SDB3262800246	37,000.00	3.4326	126,194.16	127,007.09	0.0000	4.3300	50.0000	0.0000	(15.1784)	(1.7640)	0.0000	1	(16.9423)	01/06/2025
600406.SH	01/02/2025	SDB3262800246	7,800.00	3.4326	26,603.09	26,774.47	0.0000	4.3300	50.0000	0.0000	(3.1998)	(0.3719)	0.0000	1	(3.5716)	01/06/2025
600406.SH	01/02/2025	SDB3262800246	8,100.00	3.4326	27,626.29	27,804.25	0.0000	4.3300	50.0000	0.0000	(3.3228)	(0.3862)	0.0000	1	(3.7090)	01/06/2025
600406.SH	01/02/2025	SDB3262800246	6,500.00	3.4326	22,169.24	22,312.06	0.0000	4.3300	50.0000	0.0000	(2.6665)	(0.3099)	0.0000	1	(2.9764)	01/06/2025
600406.SH	12/31/2024	SDB3262800246	7,300.00	3.4556	24,931.52	25,226.00	0.0000	4.3300	50.0000	0.0000	(5.9974)	(0.7007)	0.0000	2	(6.6981)	01/06/2025
600406.SH	12/31/2024	SDB3262800246	16,500.00	3.4556	56,391.26	57,017.68	0.0000	4.3300	50.0000	0.0000	(13.5652)	(1.5838)	0.0000	2	(15.1491)	01/06/2025
600406.SH	12/31/2024	SDB3262800246	200.00	3.4556	684.24	691.12	0.0000	4.3300	50.0000	0.0000	(0.1646)	(0.0192)	0.0000	2	(0.1838)	01/06/2025
600406.SH	12/31/2024	SDB3262800246	15,520.00	3.4556	52,915.15	53,631.18	0.0000	4.3300	50.0000	0.0000	(12.7290)	(1.4898)	0.0000	2	(14.2188)	01/06/2025
600406.SH	12/31/2024	SDB3262800246	400.00	3.4556	1,369.75	1,382.25	0.0000	4.3300	50.0000	0.0000	(0.3295)	(0.0384)	0.0000	2	(0.3679)	01/06/2025
600406.SH	12/31/2024	SDB3262800246	12,600.00	3.4556	43,019.80	43,540.77	0.0000	4.3300	50.0000	0.0000	(10.3487)	(1.2095)	0.0000	2	(11.5581)	01/06/2025
600406.SH	12/31/2024	SDB3262800246	200.00	3.4556	677.33	691.12	0.0000	4.3300	50.0000	0.0000	(0.1629)	(0.0192)	0.0000	2	(0.1821)	01/06/2025
600406.SH	12/31/2024	SDB3262800246	5,000.00	3.4556	16,922.30	17,278.08	0.0000	4.3300	50.0000	0.0000	(4.0708)	(0.4799)	0.0000	2	(4.5507)	01/06/2025
600406.SH	12/31/2024	SDB3262800246	8,700.00	3.4556	29,435.28	30,063.87	0.0000	4.3300	50.0000	0.0000	(7.0808)	(0.8351)	0.0000	2	(7.9159)	01/06/2025
600406.SH	12/31/2024	SDB3262800246	13,200.00	3.4556	45,020.62	45,614.14	0.0000	4.3300	50.0000	0.0000	(10.8300)	(1.2671)	0.0000	2	(12.0970)	01/06/2025
600406.SH	12/31/2024	SDB3262800246	35,300.00	3.4556	120,396.05	121,983.28	0.0000	4.3300	50.0000	0.0000	(28.9619)	(3.3884)	0.0000	2	(32.3504)	01/06/2025
600406.SH	12/31/2024	SDB3262800246	37,000.00	3.4556	126,194.16	127,857.83	0.0000	4.3300	50.0000	0.0000	(30.3567)	(3.5516)	0.0000	2	(33.9083)	01/06/2025
600406.SH	12/31/2024	SDB3262800246	7,800.00	3.4556	26,603.09	26,953.81	0.0000	4.3300	50.0000	0.0000	(6.3995)	(0.7487)	0.0000	2	(7.1482)	01/06/2025
600406.SH	12/31/2024	SDB3262800246	8,100.00	3.4556	27,626.29	27,990.50	0.0000	4.3300	50.0000	0.0000	(6.6457)	(0.7775)	0.0000	2	(7.4232)	01/06/2025
600406.SH	12/31/2024	SDB3262800246	6,500.00	3.4556	22,169.24	22,461.51	0.0000	4.3300	50.0000	0.0000	(5.3329)	(0.6239)	0.0000	2	(5.9569)	01/06/2025
600406.SH	12/30/2024	SDB3262800246	7,300.00	3.3838	24,931.52	24,701.89	0.0000	4.3300	50.0000	0.0000	(2.9987)	(0.3431)	0.0000	1	(3.3418)	01/06/2025
600406.SH	12/30/2024	SDB3262800246	16,500.00	3.3838	56,391.26	55,833.05	0.0000	4.3300	50.0000	0.0000	(6.7826)	(0.7755)	0.0000	1	(7.5581)	01/06/2025
600406.SH	12/30/2024	SDB3262800246	200.00	3.3838	684.24	676.76	0.0000	4.3300	50.0000	0.0000	(0.0823)	(0.0094)	0.0000	1	(0.0917)	01/06/2025
600406.SH	12/30/2024	SDB3262800246	15,520.00	3.3838	52,915.15	52,516.90	0.0000	4.3300	50.0000	0.0000	(6.3645)	(0.7294)	0.0000	1	(7.0939)	01/06/2025
600406.SH	12/30/2024	SDB3262800246	400.00	3.3838	1,369.75	1,353.53	0.0000	4.3300	50.0000	0.0000	(0.1648)	(0.0188)	0.0000	1	(0.1835)	01/06/2025

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Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6



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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
NARI TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600406.SH	12/30/2024	SDB3262800246	12,600.00	3.3838	43,019.80	42,636.14	0.0000	4.3300	50.0000	0.0000	(5.1743)	(0.5922)	0.0000	1	(5.7665)	01/06/2025
600406.SH	12/30/2024	SDB3262800246	200.00	3.3838	677.33	676.76	0.0000	4.3300	50.0000	0.0000	(0.0815)	(0.0094)	0.0000	1	(0.0909)	01/06/2025
600406.SH	12/30/2024	SDB3262800246	5,000.00	3.3838	16,922.30	16,919.10	0.0000	4.3300	50.0000	0.0000	(2.0354)	(0.2350)	0.0000	1	(2.2704)	01/06/2025
600406.SH	12/30/2024	SDB3262800246	8,700.00	3.3838	29,435.28	29,439.24	0.0000	4.3300	50.0000	0.0000	(3.5404)	(0.4089)	0.0000	1	(3.9493)	01/06/2025
600406.SH	12/30/2024	SDB3262800246	13,200.00	3.3838	45,020.62	44,666.44	0.0000	4.3300	50.0000	0.0000	(5.4150)	(0.6204)	0.0000	1	(6.0353)	01/06/2025
600406.SH	12/30/2024	SDB3262800246	35,300.00	3.3838	120,396.05	119,448.88	0.0000	4.3300	50.0000	0.0000	(14.4810)	(1.6590)	0.0000	1	(16.1400)	01/06/2025
600406.SH	12/30/2024	SDB3262800246	37,000.00	3.3838	126,194.16	125,201.38	0.0000	4.3300	50.0000	0.0000	(15.1784)	(1.7389)	0.0000	1	(16.9173)	01/06/2025
600406.SH	12/30/2024	SDB3262800246	7,800.00	3.3838	26,603.09	26,393.80	0.0000	4.3300	50.0000	0.0000	(3.1998)	(0.3666)	0.0000	1	(3.5663)	01/06/2025
600406.SH	12/30/2024	SDB3262800246	8,100.00	3.3838	27,626.29	27,408.95	0.0000	4.3300	50.0000	0.0000	(3.3228)	(0.3807)	0.0000	1	(3.7035)	01/06/2025
600406.SH	12/30/2024	SDB3262800246	7,700.00	3.3838	26,262.03	26,055.42	0.0000	4.3300	50.0000	0.0000	(3.1587)	(0.3619)	0.0000	1	(3.5206)	01/06/2025
600406.SH	12/30/2024	SDB3262800246	8,600.00	3.3838	29,331.62	29,100.86	0.0000	4.3300	50.0000	0.0000	(3.5279)	(0.4042)	0.0000	1	(3.9321)	01/06/2025
600406.SH	12/27/2024	SDB3262800246	7,300.00	3.4004	24,931.52	24,822.80	0.0000	4.3300	50.0000	0.0000	(8.9961)	(1.0343)	0.0000	3	(10.0304)	01/06/2025
600406.SH	12/27/2024	SDB3262800246	16,500.00	3.4004	56,391.26	56,106.32	0.0000	4.3300	50.0000	0.0000	(20.3478)	(2.3378)	0.0000	3	(22.6856)	01/06/2025
600406.SH	12/27/2024	SDB3262800246	200.00	3.4004	684.24	680.08	0.0000	4.3300	50.0000	0.0000	(0.2469)	(0.0283)	0.0000	3	(0.2752)	01/06/2025
600406.SH	12/27/2024	SDB3262800246	15,520.00	3.4004	52,915.15	52,773.94	0.0000	4.3300	50.0000	0.0000	(19.0935)	(2.1989)	0.0000	3	(21.2925)	01/06/2025
600406.SH	12/27/2024	SDB3262800246	400.00	3.4004	1,369.75	1,360.15	0.0000	4.3300	50.0000	0.0000	(0.4943)	(0.0567)	0.0000	3	(0.5509)	01/06/2025
600406.SH	12/27/2024	SDB3262800246	12,600.00	3.4004	43,019.80	42,844.83	0.0000	4.3300	50.0000	0.0000	(15.5230)	(1.7852)	0.0000	3	(17.3082)	01/06/2025
600406.SH	12/27/2024	SDB3262800246	200.00	3.4004	677.33	680.08	0.0000	4.3300	50.0000	0.0000	(0.2444)	(0.0283)	0.0000	3	(0.2727)	01/06/2025
600406.SH	12/27/2024	SDB3262800246	5,000.00	3.4004	16,922.30	17,001.92	0.0000	4.3300	50.0000	0.0000	(6.1061)	(0.7084)	0.0000	3	(6.8145)	01/06/2025
600406.SH	12/27/2024	SDB3262800246	8,700.00	3.4004	29,435.28	29,583.33	0.0000	4.3300	50.0000	0.0000	(10.6212)	(1.2326)	0.0000	3	(11.8539)	01/06/2025
600406.SH	12/27/2024	SDB3262800246	13,200.00	3.4004	45,020.62	44,885.06	0.0000	4.3300	50.0000	0.0000	(16.2449)	(1.8702)	0.0000	3	(18.1152)	01/06/2025
600406.SH	12/27/2024	SDB3262800246	35,300.00	3.4004	120,396.05	120,033.52	0.0000	4.3300	50.0000	0.0000	(43.4429)	(5.0014)	0.0000	3	(48.4443)	01/06/2025
600406.SH	12/27/2024	SDB3262800246	37,000.00	3.4004	126,194.16	125,814.17	0.0000	4.3300	50.0000	0.0000	(45.5351)	(5.2423)	0.0000	3	(50.7773)	01/06/2025
600406.SH	12/27/2024	SDB3262800246	7,800.00	3.4004	26,603.09	26,522.99	0.0000	4.3300	50.0000	0.0000	(9.5993)	(1.1051)	0.0000	3	(10.7044)	01/06/2025
600406.SH	12/27/2024	SDB3262800246	8,100.00	3.4004	27,626.29	27,543.10	0.0000	4.3300	50.0000	0.0000	(9.9685)	(1.1476)	0.0000	3	(11.1161)	01/06/2025
600406.SH	12/27/2024	SDB3262800246	7,700.00	3.4004	26,262.03	26,182.95	0.0000	4.3300	50.0000	0.0000	(9.4762)	(1.0910)	0.0000	3	(10.5672)	01/06/2025
600406.SH	12/27/2024	SDB3262800246	24,300.00	3.4004	82,878.87	82,629.31	0.0000	4.3300	50.0000	0.0000	(29.9055)	(3.4429)	0.0000	3	(33.3483)	01/06/2025
600406.SH	12/27/2024	SDB3262800246	5,800.00	3.4004	19,781.79	19,722.22	0.0000	4.3300	50.0000	0.0000	(7.1379)	(0.8218)	0.0000	3	(7.9597)	01/06/2025
600406.SH	12/27/2024	SDB3262800246	12,400.00	3.4004	42,292.10	42,164.75	0.0000	4.3300	50.0000	0.0000	(15.2604)	(1.7569)	0.0000	3	(17.0173)	01/06/2025
600406.SH	12/26/2024	SDB3262800246	7,300.00	3.4290	24,931.52	25,031.99	0.0000	4.3300	50.0000	0.0000	(2.9987)	(0.3477)	0.0000	1	(3.3464)	01/06/2025
600406.SH	12/26/2024	SDB3262800246	16,500.00	3.4290	56,391.26	56,579.16	0.0000	4.3300	50.0000	0.0000	(6.7826)	(0.7858)	0.0000	1	(7.5684)	01/06/2025
600406.SH	12/26/2024	SDB3262800246	200.00	3.4290	684.24	685.81	0.0000	4.3300	50.0000	0.0000	(0.0823)	(0.0095)	0.0000	1	(0.0918)	01/06/2025
600406.SH	12/26/2024	SDB3262800246	15,520.00	3.4290	52,915.15	53,218.70	0.0000	4.3300	50.0000	0.0000	(6.3645)	(0.7391)	0.0000	1	(7.1037)	01/06/2025
600406.SH	12/26/2024	SDB3262800246	400.00	3.4290	1,369.75	1,371.62	0.0000	4.3300	50.0000	0.0000	(0.1648)	(0.0191)	0.0000	1	(0.1838)	01/06/2025
600406.SH	12/26/2024	SDB3262800246	12,600.00	3.4290	43,019.80	43,205.90	0.0000	4.3300	50.0000	0.0000	(5.1743)	(0.6001)	0.0000	1	(5.7744)	01/06/2025
600406.SH	12/26/2024	SDB3262800246	200.00	3.4290	677.33	685.81	0.0000	4.3300	50.0000	0.0000	(0.0815)	(0.0095)	0.0000	1	(0.0910)	01/06/2025
600406.SH	12/26/2024	SDB3262800246	5,000.00	3.4290	16,922.30	17,145.20	0.0000	4.3300	50.0000	0.0000	(2.0354)	(0.2381)	0.0000	1	(2.2735)	01/06/2025
600406.SH	12/26/2024	SDB3262800246	8,700.00	3.4290	29,435.28	29,832.65	0.0000	4.3300	50.0000	0.0000	(3.5404)	(0.4143)	0.0000	1	(3.9548)	01/06/2025
600406.SH	12/26/2024	SDB3262800246	13,200.00	3.4290	45,020.62	45,263.33	0.0000	4.3300	50.0000	0.0000	(5.4150)	(0.6287)	0.0000	1	(6.0436)	01/06/2025
600406.SH	12/26/2024	SDB3262800246	35,300.00	3.4290	120,396.05	121,045.11	0.0000	4.3300	50.0000	0.0000	(14.4810)	(1.6812)	0.0000	1	(16.1622)	01/06/2025
600406.SH	12/26/2024	SDB3262800246	37,000.00	3.4290	126,194.16	126,874.48	0.0000	4.3300	50.0000	0.0000	(15.1784)	(1.7621)	0.0000	1	(16.9405)	01/06/2025
600406.SH	12/26/2024	SDB3262800246	7,800.00	3.4290	26,603.09	26,746.51	0.0000	4.3300	50.0000	0.0000	(3.1998)	(0.3715)	0.0000	1	(3.5712)	01/06/2025
600406.SH	12/26/2024	SDB3262800246	8,100.00	3.4290	27,626.29	27,775.22	0.0000	4.3300	50.0000	0.0000	(3.3228)	(0.3858)	0.0000	1	(3.7086)	01/06/2025
600406.SH	12/26/2024	SDB3262800246	7,700.00	3.4290	26,262.03	26,403.61	0.0000	4.3300	50.0000	0.0000	(3.1587)	(0.3667)	0.0000	1	(3.5255)	01/06/2025
600406.SH	12/26/2024	SDB3262800246	24,300.00	3.4290	82,878.87	83,325.67	0.0000	4.3300	50.0000	0.0000	(9.9685)	(1.1573)	0.0000	1	(11.1258)	01/06/2025
600406.SH	12/26/2024	SDB3262800246	5,800.00	3.4290	19,781.79	19,888.43	0.0000	4.3300	50.0000	0.0000	(2.3793)	(0.2762)	0.0000	1	(2.6555)	01/06/2025
600406.SH	12/26/2024	SDB3262800246	42,800.00	3.4290	145,975.95	146,762.91	0.0000	4.3300	50.0000	0.0000	(17.5577)	(2.0384)	0.0000	1	(19.5960)	01/06/2025
600406.SH	12/26/2024	SDB3262800246	100.00	3.4290	341.07	342.90	0.0000	4.3300	50.0000	0.0000	(0.0410)	(0.0048)	0.0000	1	(0.0458)	01/06/2025
600406.SH	12/26/2024	SDB3262800246	7,700.00	3.4290	26,262.03	26,403.61	0.0000	4.3300	50.0000	0.0000	(3.1587)	(0.3667)	0.0000	1	(3.5255)	01/06/2025
600406.SH	12/26/2024	SDB3262800246	200.00	3.4290	682.13	685.81	0.0000	4.3300	50.0000	0.0000	(0.0820)	(0.0095)	0.0000	1	(0.0916)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
NARI TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600406.SH	12/26/2024	SDB3262800246	1,300.00	3.4290	4,433.85	4,457.75	0.0000	4.3300	50.0000	0.0000	(0.5333)	(0.0619)	0.0000	1	(0.5952)	01/06/2025
600406.SH	12/26/2024	SDB3262800246	100.00	3.4290	341.07	342.90	0.0000	4.3300	50.0000	0.0000	(0.0410)	(0.0048)	0.0000	1	(0.0458)	01/06/2025
600406.SH	12/26/2024	SDB3262800246	8,700.00	3.4290	29,672.68	29,832.65	0.0000	4.3300	50.0000	0.0000	(3.5690)	(0.4143)	0.0000	1	(3.9833)	01/06/2025
600406.SH	12/26/2024	SDB3262800246	100.00	3.4290	341.07	342.90	0.0000	4.3300	50.0000	0.0000	(0.0410)	(0.0048)	0.0000	1	(0.0458)	01/06/2025
600406.SH	12/26/2024	SDB3262800246	10,600.00	3.4290	36,152.92	36,347.82	0.0000	4.3300	50.0000	0.0000	(4.3484)	(0.5048)	0.0000	1	(4.8532)	01/06/2025
600406.SH	12/26/2024	SDB3262800246	2,800.00	3.4290	9,549.83	9,601.31	0.0000	4.3300	50.0000	0.0000	(1.1486)	(0.1334)	0.0000	1	(1.2820)	01/06/2025
600406.SH	12/26/2024	SDB3262800246	10,000.00	3.4290	34,106.53	34,290.40	0.0000	4.3300	50.0000	0.0000	(4.1023)	(0.4763)	0.0000	1	(4.5785)	01/06/2025
600406.SH	12/26/2024	SDB3262800246	17,300.00	3.4290	59,004.30	59,322.39	0.0000	4.3300	50.0000	0.0000	(7.0969)	(0.8239)	0.0000	1	(7.9208)	01/06/2025
600406.SH	12/24/2024	SDB3262800246	7,300.00	3.4290	24,931.52	25,031.99	0.0000	4.3300	50.0000	0.0000	(5.9974)	(0.6953)	0.0000	2	(6.6927)	01/06/2025
600406.SH	12/24/2024	SDB3262800246	16,500.00	3.4290	56,391.26	56,579.16	0.0000	4.3300	50.0000	0.0000	(13.5652)	(1.5716)	0.0000	2	(15.1369)	01/06/2025
600406.SH	12/24/2024	SDB3262800246	200.00	3.4290	684.24	685.81	0.0000	4.3300	50.0000	0.0000	(0.1646)	(0.0191)	0.0000	2	(0.1836)	01/06/2025
600406.SH	12/24/2024	SDB3262800246	15,520.00	3.4290	52,915.15	53,218.70	0.0000	4.3300	50.0000	0.0000	(12.7290)	(1.4783)	0.0000	2	(14.2073)	01/06/2025
600406.SH	12/24/2024	SDB3262800246	400.00	3.4290	1,369.75	1,371.62	0.0000	4.3300	50.0000	0.0000	(0.3295)	(0.0381)	0.0000	2	(0.3676)	01/06/2025
600406.SH	12/24/2024	SDB3262800246	12,600.00	3.4290	43,019.80	43,205.90	0.0000	4.3300	50.0000	0.0000	(10.3487)	(1.2002)	0.0000	2	(11.5488)	01/06/2025
600406.SH	12/24/2024	SDB3262800246	200.00	3.4290	677.33	685.81	0.0000	4.3300	50.0000	0.0000	(0.1629)	(0.0191)	0.0000	2	(0.1820)	01/06/2025
600406.SH	12/24/2024	SDB3262800246	5,000.00	3.4290	16,922.30	17,145.20	0.0000	4.3300	50.0000	0.0000	(4.0768)	(0.4763)	0.0000	2	(4.5470)	01/06/2025
600406.SH	12/24/2024	SDB3262800246	8,700.00	3.4290	29,435.28	29,832.65	0.0000	4.3300	50.0000	0.0000	(7.0808)	(0.8287)	0.0000	2	(7.9095)	01/06/2025
600406.SH	12/24/2024	SDB3262800246	13,200.00	3.4290	45,020.62	45,263.33	0.0000	4.3300	50.0000	0.0000	(10.8300)	(1.2573)	0.0000	2	(12.0873)	01/06/2025
600406.SH	12/24/2024	SDB3262800246	35,300.00	3.4290	120,396.05	121,045.11	0.0000	4.3300	50.0000	0.0000	(28.9619)	(3.3624)	0.0000	2	(32.3243)	01/06/2025
600406.SH	12/24/2024	SDB3262800246	37,000.00	3.4290	126,194.16	126,874.48	0.0000	4.3300	50.0000	0.0000	(30.3567)	(3.5243)	0.0000	2	(33.8810)	01/06/2025
600406.SH	12/24/2024	SDB3262800246	7,800.00	3.4290	26,603.09	26,746.51	0.0000	4.3300	50.0000	0.0000	(6.3995)	(0.7430)	0.0000	2	(7.1425)	01/06/2025
600406.SH	12/24/2024	SDB3262800246	8,100.00	3.4290	27,626.29	27,775.22	0.0000	4.3300	50.0000	0.0000	(6.6457)	(0.7715)	0.0000	2	(7.4172)	01/06/2025
600406.SH	12/24/2024	SDB3262800246	7,700.00	3.4290	26,262.03	26,403.61	0.0000	4.3300	50.0000	0.0000	(6.3175)	(0.7334)	0.0000	2	(7.0509)	01/06/2025
600406.SH	12/24/2024	SDB3262800246	24,300.00	3.4290	82,878.87	83,325.67	0.0000	4.3300	50.0000	0.0000	(19.9370)	(2.3146)	0.0000	2	(22.2516)	01/06/2025
600406.SH	12/24/2024	SDB3262800246	5,800.00	3.4290	19,781.79	19,888.43	0.0000	4.3300	50.0000	0.0000	(4.7586)	(0.5525)	0.0000	2	(5.3111)	01/06/2025
600406.SH	12/24/2024	SDB3262800246	42,800.00	3.4290	145,975.95	146,762.91	0.0000	4.3300	50.0000	0.0000	(35.1153)	(4.0767)	0.0000	2	(39.1921)	01/06/2025
600406.SH	12/24/2024	SDB3262800246	100.00	3.4290	341.07	342.90	0.0000	4.3300	50.0000	0.0000	(0.0820)	(0.0095)	0.0000	2	(0.0916)	01/06/2025
600406.SH	12/24/2024	SDB3262800246	7,700.00	3.4290	26,262.03	26,403.61	0.0000	4.3300	50.0000	0.0000	(6.3175)	(0.7334)	0.0000	2	(7.0509)	01/06/2025
600406.SH	12/24/2024	SDB3262800246	200.00	3.4290	682.13	685.81	0.0000	4.3300	50.0000	0.0000	(0.1641)	(0.0191)	0.0000	2	(0.1831)	01/06/2025
600406.SH	12/24/2024	SDB3262800246	1,300.00	3.4290	4,433.85	4,457.75	0.0000	4.3300	50.0000	0.0000	(1.0666)	(0.1238)	0.0000	2	(1.1904)	01/06/2025
600406.SH	12/24/2024	SDB3262800246	100.00	3.4290	341.07	342.90	0.0000	4.3300	50.0000	0.0000	(0.0820)	(0.0095)	0.0000	2	(0.0916)	01/06/2025
600406.SH	12/24/2024	SDB3262800246	8,700.00	3.4290	29,672.68	29,832.65	0.0000	4.3300	50.0000	0.0000	(7.1379)	(0.8287)	0.0000	2	(7.9666)	01/06/2025
600406.SH	12/24/2024	SDB3262800246	100.00	3.4290	341.07	342.90	0.0000	4.3300	50.0000	0.0000	(0.0820)	(0.0095)	0.0000	2	(0.0916)	01/06/2025
600406.SH	12/24/2024	SDB3262800246	10,600.00	3.4290	36,152.92	36,347.82	0.0000	4.3300	50.0000	0.0000	(8.6968)	(1.0097)	0.0000	2	(9.7064)	01/06/2025
600406.SH	12/24/2024	SDB3262800246	2,800.00	3.4290	9,549.83	9,601.31	0.0000	4.3300	50.0000	0.0000	(2.2973)	(0.2667)	0.0000	2	(2.5640)	01/06/2025
600406.SH	12/24/2024	SDB3262800246	10,000.00	3.4290	34,106.53	34,290.40	0.0000	4.3300	50.0000	0.0000	(8.2045)	(0.9525)	0.0000	2	(9.1570)	01/06/2025
600406.SH	12/24/2024	SDB3262800246	17,300.00	3.4290	59,004.30	59,322.39	0.0000	4.3300	50.0000	0.0000	(14.1938)	(1.6478)	0.0000	2	(15.8417)	01/06/2025
600406.SH	12/23/2024	SDB3262800246	7,300.00	3.3674	24,931.52	24,582.33	0.0000	4.3300	50.0000	0.0000	(2.9987)	(0.3414)	0.0000	1	(3.3401)	01/06/2025
600406.SH	12/23/2024	SDB3262800246	16,500.00	3.3674	56,391.26	55,562.79	0.0000	4.3300	50.0000	0.0000	(6.7826)	(0.7717)	0.0000	1	(7.5543)	01/06/2025
600406.SH	12/23/2024	SDB3262800246	200.00	3.3674	684.24	673.49	0.0000	4.3300	50.0000	0.0000	(0.0823)	(0.0094)	0.0000	1	(0.0917)	01/06/2025
600406.SH	12/23/2024	SDB3262800246	15,520.00	3.3674	52,915.15	52,262.70	0.0000	4.3300	50.0000	0.0000	(6.3645)	(0.7259)	0.0000	1	(7.0904)	01/06/2025
600406.SH	12/23/2024	SDB3262800246	400.00	3.3674	1,369.75	1,346.98	0.0000	4.3300	50.0000	0.0000	(0.1648)	(0.0187)	0.0000	1	(0.1835)	01/06/2025
600406.SH	12/23/2024	SDB3262800246	12,600.00	3.3674	43,019.80	42,429.77	0.0000	4.3300	50.0000	0.0000	(5.1743)	(0.5893)	0.0000	1	(5.7636)	01/06/2025
600406.SH	12/23/2024	SDB3262800246	200.00	3.3674	677.33	673.49	0.0000	4.3300	50.0000	0.0000	(0.0815)	(0.0094)	0.0000	1	(0.0908)	01/06/2025
600406.SH	12/23/2024	SDB3262800246	5,000.00	3.3674	16,922.30	16,837.21	0.0000	4.3300	50.0000	0.0000	(2.0354)	(0.2339)	0.0000	1	(2.2692)	01/06/2025
600406.SH	12/23/2024	SDB3262800246	8,700.00	3.3674	29,435.28	29,296.75	0.0000	4.3300	50.0000	0.0000	(3.5404)	(0.4069)	0.0000	1	(3.9473)	01/06/2025
600406.SH	12/23/2024	SDB3262800246	13,200.00	3.3674	45,020.62	44,450.23	0.0000	4.3300	50.0000	0.0000	(5.4150)	(0.6174)	0.0000	1	(6.0323)	01/06/2025
600406.SH	12/23/2024	SDB3262800246	35,300.00	3.3674	120,396.05	118,870.70	0.0000	4.3300	50.0000	0.0000	(14.4810)	(1.6510)	0.0000	1	(16.1320)	01/06/2025
600406.SH	12/23/2024	SDB3262800246	37,000.00	3.3674	126,194.16	124,595.35	0.0000	4.3300	50.0000	0.0000	(15.1784)	(1.7305)	0.0000	1	(16.9088)	01/06/2025
600406.SH	12/23/2024	SDB3262800246	7,800.00	3.3674	26,603.09	26,266.05	0.0000	4.3300	50.0000	0.0000	(3.1998)	(0.3648)	0.0000	1	(3.5646)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
NARI TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600406.SH	12/23/2024	SDB3262800246	8,100.00	3.3674	27,626.29	27,276.28	0.0000	4.3300	50.0000	0.0000	(3.3228)	(0.3788)	0.0000	1	(3.7017)	01/06/2025
600406.SH	12/23/2024	SDB3262800246	7,700.00	3.3674	26,262.03	25,929.30	0.0000	4.3300	50.0000	0.0000	(3.1587)	(0.3601)	0.0000	1	(3.5189)	01/06/2025
600406.SH	12/23/2024	SDB3262800246	24,300.00	3.3674	82,878.87	81,828.84	0.0000	4.3300	50.0000	0.0000	(9.9685)	(1.1365)	0.0000	1	(11.1050)	01/06/2025
600406.SH	12/23/2024	SDB3262800246	5,800.00	3.3674	19,781.79	19,531.16	0.0000	4.3300	50.0000	0.0000	(2.3793)	(0.2713)	0.0000	1	(2.6506)	01/06/2025
600406.SH	12/23/2024	SDB3262800246	42,800.00	3.3674	145,975.95	144,126.52	0.0000	4.3300	50.0000	0.0000	(17.5577)	(2.0018)	0.0000	1	(19.5594)	01/06/2025
600406.SH	12/23/2024	SDB3262800246	100.00	3.3674	341.07	336.74	0.0000	4.3300	50.0000	0.0000	(0.0410)	(0.0047)	0.0000	1	(0.0457)	01/06/2025
600406.SH	12/23/2024	SDB3262800246	7,700.00	3.3674	26,262.03	25,929.30	0.0000	4.3300	50.0000	0.0000	(3.1587)	(0.3601)	0.0000	1	(3.5189)	01/06/2025
600406.SH	12/23/2024	SDB3262800246	200.00	3.3674	682.13	673.49	0.0000	4.3300	50.0000	0.0000	(0.0820)	(0.0094)	0.0000	1	(0.0914)	01/06/2025
600406.SH	12/23/2024	SDB3262800246	1,300.00	3.3674	4,433.85	4,377.67	0.0000	4.3300	50.0000	0.0000	(0.5333)	(0.0608)	0.0000	1	(0.5941)	01/06/2025
600406.SH	12/23/2024	SDB3262800246	100.00	3.3674	341.07	336.74	0.0000	4.3300	50.0000	0.0000	(0.0410)	(0.0047)	0.0000	1	(0.0457)	01/06/2025
600406.SH	12/23/2024	SDB3262800246	8,700.00	3.3674	29,672.68	29,296.75	0.0000	4.3300	50.0000	0.0000	(3.5690)	(0.4069)	0.0000	1	(3.9759)	01/06/2025
600406.SH	12/23/2024	SDB3262800246	100.00	3.3674	341.07	336.74	0.0000	4.3300	50.0000	0.0000	(0.0410)	(0.0047)	0.0000	1	(0.0457)	01/06/2025
600406.SH	12/23/2024	SDB3262800246	10,600.00	3.3674	36,152.92	35,694.89	0.0000	4.3300	50.0000	0.0000	(4.3484)	(0.4958)	0.0000	1	(4.8442)	01/06/2025
600406.SH	12/23/2024	SDB3262800246	2,800.00	3.3674	9,549.83	9,428.84	0.0000	4.3300	50.0000	0.0000	(1.1486)	(0.1310)	0.0000	1	(1.2796)	01/06/2025
600406.SH	12/23/2024	SDB3262800246	10,000.00	3.3674	34,106.53	33,674.42	0.0000	4.3300	50.0000	0.0000	(4.1023)	(0.4677)	0.0000	1	(4.5700)	01/06/2025
600406.SH	12/23/2024	SDB3262800246	17,300.00	3.3674	59,004.30	58,256.75	0.0000	4.3300	50.0000	0.0000	(7.0969)	(0.8091)	0.0000	1	(7.9060)	01/06/2025
600406.SH	12/20/2024	SDB3262800246	7,300.00	3.3613	24,931.52	24,537.40	0.0000	4.3300	50.0000	0.0000	(8.9961)	(1.0224)	0.0000	3	(10.0185)	01/06/2025
600406.SH	12/20/2024	SDB3262800246	16,500.00	3.3613	56,391.26	55,461.24	0.0000	4.3300	50.0000	0.0000	(20.3478)	(2.3109)	0.0000	3	(22.6587)	01/06/2025
600406.SH	12/20/2024	SDB3262800246	200.00	3.3613	684.24	672.26	0.0000	4.3300	50.0000	0.0000	(0.2469)	(0.0280)	0.0000	3	(0.2749)	01/06/2025
600406.SH	12/20/2024	SDB3262800246	15,520.00	3.3613	52,915.15	52,167.17	0.0000	4.3300	50.0000	0.0000	(19.0935)	(2.1736)	0.0000	3	(21.2672)	01/06/2025
600406.SH	12/20/2024	SDB3262800246	400.00	3.3613	1,369.75	1,344.51	0.0000	4.3300	50.0000	0.0000	(0.4943)	(0.0560)	0.0000	3	(0.5503)	01/06/2025
600406.SH	12/20/2024	SDB3262800246	12,600.00	3.3613	43,019.80	42,352.22	0.0000	4.3300	50.0000	0.0000	(15.5230)	(1.7647)	0.0000	3	(17.2877)	01/06/2025
600406.SH	12/20/2024	SDB3262800246	200.00	3.3613	677.33	672.26	0.0000	4.3300	50.0000	0.0000	(0.2444)	(0.0280)	0.0000	3	(0.2724)	01/06/2025
600406.SH	12/20/2024	SDB3262800246	5,000.00	3.3613	16,922.30	16,806.44	0.0000	4.3300	50.0000	0.0000	(6.1061)	(0.7003)	0.0000	3	(6.8064)	01/06/2025
600406.SH	12/20/2024	SDB3262800246	8,700.00	3.3613	29,435.28	29,243.20	0.0000	4.3300	50.0000	0.0000	(10.6212)	(1.2185)	0.0000	3	(11.8397)	01/06/2025
600406.SH	12/20/2024	SDB3262800246	13,200.00	3.3613	45,020.62	44,368.99	0.0000	4.3300	50.0000	0.0000	(16.2449)	(1.8487)	0.0000	3	(18.0936)	01/06/2025
600406.SH	12/20/2024	SDB3262800246	35,300.00	3.3613	120,396.05	118,653.43	0.0000	4.3300	50.0000	0.0000	(43.4429)	(4.9439)	0.0000	3	(48.3868)	01/06/2025
600406.SH	12/20/2024	SDB3262800246	37,000.00	3.3613	126,194.16	124,367.62	0.0000	4.3300	50.0000	0.0000	(45.5351)	(5.1820)	0.0000	3	(50.7170)	01/06/2025
600406.SH	12/20/2024	SDB3262800246	7,800.00	3.3613	26,603.09	26,218.04	0.0000	4.3300	50.0000	0.0000	(9.5993)	(1.0924)	0.0000	3	(10.6917)	01/06/2025
600406.SH	12/20/2024	SDB3262800246	8,100.00	3.3613	27,626.29	27,226.42	0.0000	4.3300	50.0000	0.0000	(9.9685)	(1.1344)	0.0000	3	(11.1029)	01/06/2025
600406.SH	12/20/2024	SDB3262800246	7,700.00	3.3613	26,262.03	25,881.91	0.0000	4.3300	50.0000	0.0000	(9.4762)	(1.0784)	0.0000	3	(10.5546)	01/06/2025
600406.SH	12/20/2024	SDB3262800246	24,300.00	3.3613	82,878.87	81,679.27	0.0000	4.3300	50.0000	0.0000	(29.9055)	(3.4033)	0.0000	3	(33.3088)	01/06/2025
600406.SH	12/20/2024	SDB3262800246	5,800.00	3.3613	19,781.79	19,495.46	0.0000	4.3300	50.0000	0.0000	(7.1379)	(0.8123)	0.0000	3	(7.9502)	01/06/2025
600406.SH	12/20/2024	SDB3262800246	42,800.00	3.3613	145,975.95	143,863.08	0.0000	4.3300	50.0000	0.0000	(52.6730)	(5.9943)	0.0000	3	(58.6673)	01/06/2025
600406.SH	12/20/2024	SDB3262800246	100.00	3.3613	341.07	336.13	0.0000	4.3300	50.0000	0.0000	(0.1231)	(0.0140)	0.0000	3	(0.1371)	01/06/2025
600406.SH	12/20/2024	SDB3262800246	7,700.00	3.3613	26,262.03	25,881.91	0.0000	4.3300	50.0000	0.0000	(9.4762)	(1.0784)	0.0000	3	(10.5546)	01/06/2025
600406.SH	12/20/2024	SDB3262800246	200.00	3.3613	682.13	672.26	0.0000	4.3300	50.0000	0.0000	(0.2461)	(0.0280)	0.0000	3	(0.2741)	01/06/2025
600406.SH	12/20/2024	SDB3262800246	1,300.00	3.3613	4,433.85	4,369.67	0.0000	4.3300	50.0000	0.0000	(1.5999)	(0.1821)	0.0000	3	(1.7820)	01/06/2025
600406.SH	12/20/2024	SDB3262800246	100.00	3.3613	341.07	336.13	0.0000	4.3300	50.0000	0.0000	(0.1231)	(0.0140)	0.0000	3	(0.1371)	01/06/2025
600406.SH	12/20/2024	SDB3262800246	8,700.00	3.3613	29,672.68	29,243.20	0.0000	4.3300	50.0000	0.0000	(10.7069)	(1.2185)	0.0000	3	(11.9254)	01/06/2025
600406.SH	12/20/2024	SDB3262800246	100.00	3.3613	341.07	336.13	0.0000	4.3300	50.0000	0.0000	(0.1231)	(0.0140)	0.0000	3	(0.1371)	01/06/2025
600406.SH	12/20/2024	SDB3262800246	10,600.00	3.3613	36,152.92	35,629.64	0.0000	4.3300	50.0000	0.0000	(13.0452)	(1.4846)	0.0000	3	(14.5297)	01/06/2025
600406.SH	12/20/2024	SDB3262800246	2,800.00	3.3613	9,549.83	9,411.60	0.0000	4.3300	50.0000	0.0000	(3.4459)	(0.3922)	0.0000	3	(3.8380)	01/06/2025
600406.SH	12/20/2024	SDB3262800246	10,000.00	3.3613	34,106.53	33,612.87	0.0000	4.3300	50.0000	0.0000	(12.3068)	(1.4005)	0.0000	3	(13.7073)	01/06/2025
600406.SH	12/20/2024	SDB3262800246	17,300.00	3.3613	59,004.30	58,150.27	0.0000	4.3300	50.0000	0.0000	(21.2907)	(2.4229)	0.0000	3	(23.7136)	01/06/2025
600406.SH	12/19/2024	SDB3262800246	7,300.00	3.3044	24,931.52	24,121.80	0.0000	4.5800	50.0000	0.0000	(3.1718)	(0.3350)	0.0000	1	(3.5069)	01/06/2025
600406.SH	12/19/2024	SDB3262800246	16,500.00	3.3044	56,391.26	54,521.87	0.0000	4.5800	50.0000	0.0000	(7.1742)	(0.7572)	0.0000	1	(7.9315)	01/06/2025
600406.SH	12/19/2024	SDB3262800246	200.00	3.3044	684.24	660.87	0.0000	4.5800	50.0000	0.0000	(0.0870)	(0.0092)	0.0000	1	(0.0962)	01/06/2025
600406.SH	12/19/2024	SDB3262800246	15,520.00	3.3044	52,915.15	51,283.61	0.0000	4.5800	50.0000	0.0000	(6.7320)	(0.7123)	0.0000	1	(7.4443)	01/06/2025
600406.SH	12/19/2024	SDB3262800246	400.00	3.3044	1,369.75	1,321.74	0.0000	4.5800	50.0000	0.0000	(0.1743)	(0.0184)	0.0000	1	(0.1926)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
NARI TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600406.SH	12/19/2024	SDB3262800246	12,600.00	3.3044	43,019.80	41,634.89	0.0000	4.5800	50.0000	0.0000	(5.4731)	(0.5783)	0.0000	1	(6.0513)	01/06/2025
600406.SH	12/19/2024	SDB3262800246	200.00	3.3044	677.33	660.87	0.0000	4.5800	50.0000	0.0000	(0.0862)	(0.0092)	0.0000	1	(0.0954)	01/06/2025
600406.SH	12/19/2024	SDB3262800246	5,000.00	3.3044	16,922.30	16,521.78	0.0000	4.5800	50.0000	0.0000	(2.1529)	(0.2295)	0.0000	1	(2.3824)	01/06/2025
600406.SH	12/19/2024	SDB3262800246	8,700.00	3.3044	29,435.28	28,747.90	0.0000	4.5800	50.0000	0.0000	(3.7448)	(0.3993)	0.0000	1	(4.1441)	01/06/2025
600406.SH	12/19/2024	SDB3262800246	13,200.00	3.3044	45,020.62	43,617.50	0.0000	4.5800	50.0000	0.0000	(5.7276)	(0.6058)	0.0000	1	(6.3334)	01/06/2025
600406.SH	12/19/2024	SDB3262800246	35,300.00	3.3044	120,396.05	116,643.77	0.0000	4.5800	50.0000	0.0000	(16.3171)	(1.6201)	0.0000	1	(16.9371)	01/06/2025
600406.SH	12/19/2024	SDB3262800246	37,000.00	3.3044	126,194.16	122,261.17	0.0000	4.5800	50.0000	0.0000	(16.0547)	(1.6981)	0.0000	1	(17.7528)	01/06/2025
600406.SH	12/19/2024	SDB3262800246	7,800.00	3.3044	26,603.09	25,773.98	0.0000	4.5800	50.0000	0.0000	(3.3845)	(0.3580)	0.0000	1	(3.7425)	01/06/2025
600406.SH	12/19/2024	SDB3262800246	8,100.00	3.3044	27,626.29	26,765.28	0.0000	4.5800	50.0000	0.0000	(3.5147)	(0.3717)	0.0000	1	(3.8864)	01/06/2025
600406.SH	12/19/2024	SDB3262800246	7,700.00	3.3044	26,262.03	25,443.54	0.0000	4.5800	50.0000	0.0000	(3.3411)	(0.3534)	0.0000	1	(3.6945)	01/06/2025
600406.SH	12/19/2024	SDB3262800246	24,300.00	3.3044	82,878.87	80,295.85	0.0000	4.5800	50.0000	0.0000	(10.5440)	(1.1152)	0.0000	1	(11.6593)	01/06/2025
600406.SH	12/19/2024	SDB3262800246	5,800.00	3.3044	19,781.79	19,165.26	0.0000	4.5800	50.0000	0.0000	(2.5167)	(0.2662)	0.0000	1	(2.7829)	01/06/2025
600406.SH	12/19/2024	SDB3262800246	42,800.00	3.3044	145,975.95	141,426.44	0.0000	4.5800	50.0000	0.0000	(18.5714)	(1.9643)	0.0000	1	(20.5356)	01/06/2025
600406.SH	12/19/2024	SDB3262800246	100.00	3.3044	341.07	330.44	0.0000	4.5800	50.0000	0.0000	(0.0434)	(0.0046)	0.0000	1	(0.0480)	01/06/2025
600406.SH	12/19/2024	SDB3262800246	7,700.00	3.3044	26,262.03	25,443.54	0.0000	4.5800	50.0000	0.0000	(3.3411)	(0.3534)	0.0000	1	(3.6945)	01/06/2025
600406.SH	12/19/2024	SDB3262800246	200.00	3.3044	682.13	660.87	0.0000	4.5800	50.0000	0.0000	(0.0868)	(0.0092)	0.0000	1	(0.0960)	01/06/2025
600406.SH	12/19/2024	SDB3262800246	1,300.00	3.3044	4,433.85	4,295.66	0.0000	4.5800	50.0000	0.0000	(0.5641)	(0.0597)	0.0000	1	(0.6237)	01/06/2025
600406.SH	12/19/2024	SDB3262800246	100.00	3.3044	341.07	330.44	0.0000	4.5800	50.0000	0.0000	(0.0434)	(0.0046)	0.0000	1	(0.0480)	01/06/2025
600406.SH	12/19/2024	SDB3262800246	8,700.00	3.3044	29,672.68	28,747.90	0.0000	4.5800	50.0000	0.0000	(3.7750)	(0.3993)	0.0000	1	(4.1743)	01/06/2025
600406.SH	12/19/2024	SDB3262800246	100.00	3.3044	341.07	330.44	0.0000	4.5800	50.0000	0.0000	(0.0434)	(0.0046)	0.0000	1	(0.0480)	01/06/2025
600406.SH	12/19/2024	SDB3262800246	10,600.00	3.3044	36,152.92	35,026.17	0.0000	4.5800	50.0000	0.0000	(4.5995)	(0.4865)	0.0000	1	(5.0859)	01/06/2025
600406.SH	12/19/2024	SDB3262800246	2,800.00	3.3044	9,549.83	9,252.20	0.0000	4.5800	50.0000	0.0000	(1.2150)	(0.1285)	0.0000	1	(1.3435)	01/06/2025
600406.SH	12/19/2024	SDB3262800246	10,000.00	3.3044	34,106.53	33,043.56	0.0000	4.5800	50.0000	0.0000	(4.3391)	(0.4589)	0.0000	1	(4.7980)	01/06/2025
600406.SH	12/19/2024	SDB3262800246	17,300.00	3.3044	59,004.30	57,165.36	0.0000	4.5800	50.0000	0.0000	(7.5067)	(0.7940)	0.0000	1	(8.3006)	01/06/2025
600406.SH	12/18/2024	SDB3262800246	7,300.00	3.3559	24,931.52	24,498.09	0.0000	4.5800	50.0000	0.0000	(3.1718)	(0.3403)	0.0000	1	(3.5121)	01/06/2025
600406.SH	12/18/2024	SDB3262800246	16,500.00	3.3559	56,391.26	55,372.40	0.0000	4.5800	50.0000	0.0000	(7.1742)	(0.7691)	0.0000	1	(7.9433)	01/06/2025
600406.SH	12/18/2024	SDB3262800246	200.00	3.3559	684.24	671.18	0.0000	4.5800	50.0000	0.0000	(0.0870)	(0.0093)	0.0000	1	(0.0964)	01/06/2025
600406.SH	12/18/2024	SDB3262800246	15,520.00	3.3559	52,915.15	52,083.61	0.0000	4.5800	50.0000	0.0000	(6.7320)	(0.7234)	0.0000	1	(7.4554)	01/06/2025
600406.SH	12/18/2024	SDB3262800246	400.00	3.3559	1,369.75	1,342.36	0.0000	4.5800	50.0000	0.0000	(0.1743)	(0.0186)	0.0000	1	(0.1929)	01/06/2025
600406.SH	12/18/2024	SDB3262800246	12,600.00	3.3559	43,019.80	42,284.38	0.0000	4.5800	50.0000	0.0000	(5.4731)	(0.5873)	0.0000	1	(6.0604)	01/06/2025
600406.SH	12/18/2024	SDB3262800246	200.00	3.3559	677.33	671.18	0.0000	4.5800	50.0000	0.0000	(0.0862)	(0.0093)	0.0000	1	(0.0955)	01/06/2025
600406.SH	12/18/2024	SDB3262800246	5,000.00	3.3559	16,922.30	16,779.51	0.0000	4.5800	50.0000	0.0000	(2.1529)	(0.2330)	0.0000	1	(2.3859)	01/06/2025
600406.SH	12/18/2024	SDB3262800246	8,700.00	3.3559	29,435.28	29,196.36	0.0000	4.5800	50.0000	0.0000	(3.7448)	(0.4055)	0.0000	1	(4.1503)	01/06/2025
600406.SH	12/18/2024	SDB3262800246	13,200.00	3.3559	45,020.62	44,297.92	0.0000	4.5800	50.0000	0.0000	(5.7276)	(0.6152)	0.0000	1	(6.3429)	01/06/2025
600406.SH	12/18/2024	SDB3262800246	35,300.00	3.3559	120,396.05	118,463.38	0.0000	4.5800	50.0000	0.0000	(16.3171)	(1.6453)	0.0000	1	(16.9624)	01/06/2025
600406.SH	12/18/2024	SDB3262800246	37,000.00	3.3559	126,194.16	124,168.41	0.0000	4.5800	50.0000	0.0000	(16.0547)	(1.7246)	0.0000	1	(17.7793)	01/06/2025
600406.SH	12/18/2024	SDB3262800246	7,800.00	3.3559	26,603.09	26,176.04	0.0000	4.5800	50.0000	0.0000	(3.3845)	(0.3636)	0.0000	1	(3.7481)	01/06/2025
600406.SH	12/18/2024	SDB3262800246	8,100.00	3.3559	27,626.29	27,182.81	0.0000	4.5800	50.0000	0.0000	(3.5147)	(0.3775)	0.0000	1	(3.8922)	01/06/2025
600406.SH	12/18/2024	SDB3262800246	7,700.00	3.3559	26,262.03	25,840.45	0.0000	4.5800	50.0000	0.0000	(3.3411)	(0.3589)	0.0000	1	(3.7000)	01/06/2025
600406.SH	12/18/2024	SDB3262800246	24,300.00	3.3559	82,878.87	81,548.44	0.0000	4.5800	50.0000	0.0000	(10.5440)	(1.1326)	0.0000	1	(11.6767)	01/06/2025
600406.SH	12/18/2024	SDB3262800246	5,800.00	3.3559	19,781.79	19,464.24	0.0000	4.5800	50.0000	0.0000	(2.5167)	(0.2703)	0.0000	1	(2.7870)	01/06/2025
600406.SH	12/18/2024	SDB3262800246	42,800.00	3.3559	145,975.95	143,632.65	0.0000	4.5800	50.0000	0.0000	(18.5714)	(1.9949)	0.0000	1	(20.5663)	01/06/2025
600406.SH	12/18/2024	SDB3262800246	100.00	3.3559	341.07	335.59	0.0000	4.5800	50.0000	0.0000	(0.0434)	(0.0047)	0.0000	1	(0.0481)	01/06/2025
600406.SH	12/18/2024	SDB3262800246	7,700.00	3.3559	26,262.03	25,840.45	0.0000	4.5800	50.0000	0.0000	(3.3411)	(0.3589)	0.0000	1	(3.7000)	01/06/2025
600406.SH	12/18/2024	SDB3262800246	200.00	3.3559	682.13	671.18	0.0000	4.5800	50.0000	0.0000	(0.0868)	(0.0093)	0.0000	1	(0.0961)	01/06/2025
600406.SH	12/18/2024	SDB3262800246	1,300.00	3.3559	4,433.85	4,362.67	0.0000	4.5800	50.0000	0.0000	(0.5641)	(0.0606)	0.0000	1	(0.6247)	01/06/2025
600406.SH	12/18/2024	SDB3262800246	100.00	3.3559	341.07	335.59	0.0000	4.5800	50.0000	0.0000	(0.0434)	(0.0047)	0.0000	1	(0.0481)	01/06/2025
600406.SH	12/18/2024	SDB3262800246	8,700.00	3.3559	29,672.68	29,196.36	0.0000	4.5800	50.0000	0.0000	(3.7750)	(0.4055)	0.0000	1	(4.1805)	01/06/2025
600406.SH	12/18/2024	SDB3262800246	100.00	3.3559	341.07	335.59	0.0000	4.5800	50.0000	0.0000	(0.0434)	(0.0047)	0.0000	1	(0.0481)	01/06/2025
600406.SH	12/18/2024	SDB3262800246	10,600.00	3.3559	36,152.92	35,572.57	0.0000	4.5800	50.0000	0.0000	(4.5995)	(0.4941)	0.0000	1	(5.0935)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
NARI TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600406.SH	12/18/2024	SDB3262800246	2,800.00	3.3559	9,549.83	9,396.53	0.0000	4.5800	50.0000	0.0000	(1.2150)	(0.1305)	0.0000	1	(1.3455)	01/06/2025
600406.SH	12/18/2024	SDB3262800246	10,000.00	3.3559	34,106.53	33,559.03	0.0000	4.5800	50.0000	0.0000	(4.3391)	(0.4661)	0.0000	1	(4.8052)	01/06/2025
600406.SH	12/18/2024	SDB3262800246	17,300.00	3.3559	59,004.30	58,057.12	0.0000	4.5800	50.0000	0.0000	(7.5067)	(0.8063)	0.0000	1	(8.3130)	01/06/2025
600406.SH	12/17/2024	SDB3262800246	7,300.00	3.4475	24,931.52	25,166.70	0.0000	4.5800	50.0000	0.0000	(3.1718)	(0.3495)	0.0000	1	(3.5214)	01/06/2025
600406.SH	12/17/2024	SDB3262800246	16,500.00	3.4475	56,391.26	56,883.63	0.0000	4.5800	50.0000	0.0000	(7.1742)	(0.7901)	0.0000	1	(7.9643)	01/06/2025
600406.SH	12/17/2024	SDB3262800246	200.00	3.4475	684.24	689.50	0.0000	4.5800	50.0000	0.0000	(0.0870)	(0.0096)	0.0000	1	(0.0966)	01/06/2025
600406.SH	12/17/2024	SDB3262800246	15,520.00	3.4475	52,915.15	53,505.09	0.0000	4.5800	50.0000	0.0000	(6.7320)	(0.7431)	0.0000	1	(7.4751)	01/06/2025
600406.SH	12/17/2024	SDB3262800246	400.00	3.4475	1,369.75	1,379.00	0.0000	4.5800	50.0000	0.0000	(0.0192)	(0.0000)	0.0000	1	(0.1934)	01/06/2025
600406.SH	12/17/2024	SDB3262800246	12,600.00	3.4475	43,019.80	43,438.41	0.0000	4.5800	50.0000	0.0000	(5.4731)	(0.6033)	0.0000	1	(6.0764)	01/06/2025
600406.SH	12/17/2024	SDB3262800246	200.00	3.4475	677.33	689.50	0.0000	4.5800	50.0000	0.0000	(0.0862)	(0.0096)	0.0000	1	(0.0957)	01/06/2025
600406.SH	12/17/2024	SDB3262800246	5,000.00	3.4475	16,922.30	17,237.47	0.0000	4.5800	50.0000	0.0000	(2.1529)	(0.2394)	0.0000	1	(2.3923)	01/06/2025
600406.SH	12/17/2024	SDB3262800246	8,700.00	3.4475	29,435.28	29,993.19	0.0000	4.5800	50.0000	0.0000	(3.7448)	(0.4166)	0.0000	1	(4.1614)	01/06/2025
600406.SH	12/17/2024	SDB3262800246	13,200.00	3.4475	45,020.62	45,506.91	0.0000	4.5800	50.0000	0.0000	(5.7276)	(0.6320)	0.0000	1	(6.3597)	01/06/2025
600406.SH	12/17/2024	SDB3262800246	35,300.00	3.4475	120,396.05	121,696.50	0.0000	4.5800	50.0000	0.0000	(15.3171)	(1.6902)	0.0000	1	(17.0073)	01/06/2025
600406.SH	12/17/2024	SDB3262800246	37,000.00	3.4475	126,194.16	127,557.24	0.0000	4.5800	50.0000	0.0000	(16.0547)	(1.7716)	0.0000	1	(17.8263)	01/06/2025
600406.SH	12/17/2024	SDB3262800246	7,800.00	3.4475	26,603.09	26,890.45	0.0000	4.5800	50.0000	0.0000	(3.3845)	(0.3735)	0.0000	1	(3.7580)	01/06/2025
600406.SH	12/17/2024	SDB3262800246	8,100.00	3.4475	27,626.29	27,924.69	0.0000	4.5800	50.0000	0.0000	(3.5147)	(0.3878)	0.0000	1	(3.9025)	01/06/2025
600406.SH	12/17/2024	SDB3262800246	7,700.00	3.4475	26,262.03	26,545.70	0.0000	4.5800	50.0000	0.0000	(3.3411)	(0.3687)	0.0000	1	(3.7098)	01/06/2025
600406.SH	12/17/2024	SDB3262800246	24,300.00	3.4475	82,878.87	83,774.08	0.0000	4.5800	50.0000	0.0000	(10.5440)	(1.1635)	0.0000	1	(11.7076)	01/06/2025
600406.SH	12/17/2024	SDB3262800246	5,800.00	3.4475	19,781.79	19,995.46	0.0000	4.5800	50.0000	0.0000	(2.5167)	(0.2777)	0.0000	1	(2.7944)	01/06/2025
600406.SH	12/17/2024	SDB3262800246	42,800.00	3.4475	145,975.95	147,552.70	0.0000	4.5800	50.0000	0.0000	(18.5714)	(2.0493)	0.0000	1	(20.6207)	01/06/2025
600406.SH	12/17/2024	SDB3262800246	100.00	3.4475	341.07	344.75	0.0000	4.5800	50.0000	0.0000	(0.0434)	(0.0048)	0.0000	1	(0.0482)	01/06/2025
600406.SH	12/17/2024	SDB3262800246	7,700.00	3.4475	26,262.03	26,545.70	0.0000	4.5800	50.0000	0.0000	(3.3411)	(0.3687)	0.0000	1	(3.7098)	01/06/2025
600406.SH	12/17/2024	SDB3262800246	200.00	3.4475	682.13	689.50	0.0000	4.5800	50.0000	0.0000	(0.0868)	(0.0096)	0.0000	1	(0.0964)	01/06/2025
600406.SH	12/17/2024	SDB3262800246	1,300.00	3.4475	4,433.85	4,481.74	0.0000	4.5800	50.0000	0.0000	(0.5641)	(0.0622)	0.0000	1	(0.6263)	01/06/2025
600406.SH	12/17/2024	SDB3262800246	100.00	3.4475	341.07	344.75	0.0000	4.5800	50.0000	0.0000	(0.0434)	(0.0048)	0.0000	1	(0.0482)	01/06/2025
600406.SH	12/17/2024	SDB3262800246	8,700.00	3.4475	29,672.68	29,993.19	0.0000	4.5800	50.0000	0.0000	(3.7750)	(0.4166)	0.0000	1	(4.1916)	01/06/2025
600406.SH	12/17/2024	SDB3262800246	100.00	3.4475	341.07	344.75	0.0000	4.5800	50.0000	0.0000	(0.0434)	(0.0048)	0.0000	1	(0.0482)	01/06/2025
600406.SH	12/17/2024	SDB3262800246	10,600.00	3.4475	36,152.92	36,543.43	0.0000	4.5800	50.0000	0.0000	(4.5995)	(0.5075)	0.0000	1	(5.1070)	01/06/2025
600406.SH	12/17/2024	SDB3262800246	2,800.00	3.4475	9,549.83	9,652.98	0.0000	4.5800	50.0000	0.0000	(1.2150)	(0.1341)	0.0000	1	(1.3490)	01/06/2025
600406.SH	12/17/2024	SDB3262800246	10,000.00	3.4475	34,106.53	34,474.93	0.0000	4.5800	50.0000	0.0000	(4.3391)	(0.4788)	0.0000	1	(4.8179)	01/06/2025
600406.SH	12/17/2024	SDB3262800246	17,300.00	3.4475	59,004.30	59,641.63	0.0000	4.5800	50.0000	0.0000	(7.5067)	(0.8284)	0.0000	1	(8.3350)	01/06/2025
600406.SH	12/16/2024	SDB3262800246	7,300.00	3.4382	24,931.52	25,099.05	0.0000	4.5800	50.0000	0.0000	(3.1718)	(0.3486)	0.0000	1	(3.5204)	01/06/2025
600406.SH	12/16/2024	SDB3262800246	16,500.00	3.4382	56,391.26	56,730.73	0.0000	4.5800	50.0000	0.0000	(7.1742)	(0.7879)	0.0000	1	(7.9621)	01/06/2025
600406.SH	12/16/2024	SDB3262800246	200.00	3.4382	684.24	687.65	0.0000	4.5800	50.0000	0.0000	(0.0870)	(0.0096)	0.0000	1	(0.0966)	01/06/2025
600406.SH	12/16/2024	SDB3262800246	15,520.00	3.4382	52,915.15	53,361.27	0.0000	4.5800	50.0000	0.0000	(6.7320)	(0.7411)	0.0000	1	(7.4731)	01/06/2025
600406.SH	12/16/2024	SDB3262800246	400.00	3.4382	1,369.75	1,375.29	0.0000	4.5800	50.0000	0.0000	(0.01743)	(0.0191)	0.0000	1	(0.1934)	01/06/2025
600406.SH	12/16/2024	SDB3262800246	12,600.00	3.4382	43,019.80	43,321.65	0.0000	4.5800	50.0000	0.0000	(5.4731)	(0.6017)	0.0000	1	(6.0748)	01/06/2025
600406.SH	12/16/2024	SDB3262800246	200.00	3.4382	677.33	687.65	0.0000	4.5800	50.0000	0.0000	(0.0862)	(0.0096)	0.0000	1	(0.0957)	01/06/2025
600406.SH	12/16/2024	SDB3262800246	5,000.00	3.4382	16,922.30	17,191.13	0.0000	4.5800	50.0000	0.0000	(2.1529)	(0.2388)	0.0000	1	(2.3917)	01/06/2025
600406.SH	12/16/2024	SDB3262800246	8,700.00	3.4382	29,435.28	29,912.57	0.0000	4.5800	50.0000	0.0000	(3.7448)	(0.4155)	0.0000	1	(4.1603)	01/06/2025
600406.SH	12/16/2024	SDB3262800246	13,200.00	3.4382	45,020.62	45,384.58	0.0000	4.5800	50.0000	0.0000	(5.7276)	(0.6303)	0.0000	1	(6.3580)	01/06/2025
600406.SH	12/16/2024	SDB3262800246	35,300.00	3.4382	120,396.05	121,369.38	0.0000	4.5800	50.0000	0.0000	(15.3171)	(1.6857)	0.0000	1	(17.0027)	01/06/2025
600406.SH	12/16/2024	SDB3262800246	37,000.00	3.4382	126,194.16	127,214.36	0.0000	4.5800	50.0000	0.0000	(16.0547)	(1.7669)	0.0000	1	(17.8216)	01/06/2025
600406.SH	12/16/2024	SDB3262800246	7,800.00	3.4382	26,603.09	26,818.16	0.0000	4.5800	50.0000	0.0000	(3.3845)	(0.3725)	0.0000	1	(3.7570)	01/06/2025
600406.SH	12/16/2024	SDB3262800246	8,100.00	3.4382	27,626.29	27,849.63	0.0000	4.5800	50.0000	0.0000	(3.5147)	(0.3868)	0.0000	1	(3.9015)	01/06/2025
600406.SH	12/16/2024	SDB3262800246	7,700.00	3.4382	26,262.03	26,474.34	0.0000	4.5800	50.0000	0.0000	(3.3411)	(0.3677)	0.0000	1	(3.7088)	01/06/2025
600406.SH	12/16/2024	SDB3262800246	24,300.00	3.4382	82,878.87	83,548.89	0.0000	4.5800	50.0000	0.0000	(10.5440)	(1.1604)	0.0000	1	(11.7044)	01/06/2025
600406.SH	12/16/2024	SDB3262800246	5,800.00	3.4382	19,781.79	19,941.71	0.0000	4.5800	50.0000	0.0000	(2.5167)	(0.2770)	0.0000	1	(2.7937)	01/06/2025
600406.SH	12/16/2024	SDB3262800246	42,800.00	3.4382	145,975.95	147,156.07	0.0000	4.5800	50.0000	0.0000	(18.5714)	(2.0438)	0.0000	1	(20.6152)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
NARI TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600406.SH	12/16/2024	SDB3262800246	100.00	3.4382	341.07	343.82	0.0000	4.5800	50.0000	0.0000	(0.0434)	(0.0048)	0.0000	1	(0.0482)	01/06/2025
600406.SH	12/16/2024	SDB3262800246	7,700.00	3.4382	26,262.03	26,474.34	0.0000	4.5800	50.0000	0.0000	(3.3411)	(0.3677)	0.0000	1	(3.7088)	01/06/2025
600406.SH	12/16/2024	SDB3262800246	200.00	3.4382	682.13	687.65	0.0000	4.5800	50.0000	0.0000	(0.0868)	(0.0096)	0.0000	1	(0.0963)	01/06/2025
600406.SH	12/16/2024	SDB3262800246	1,300.00	3.4382	4,433.85	4,469.69	0.0000	4.5800	50.0000	0.0000	(0.5641)	(0.0621)	0.0000	1	(0.6262)	01/06/2025
600406.SH	12/16/2024	SDB3262800246	100.00	3.4382	341.07	343.82	0.0000	4.5800	50.0000	0.0000	(0.0434)	(0.0048)	0.0000	1	(0.0482)	01/06/2025
600406.SH	12/16/2024	SDB3262800246	8,700.00	3.4382	29,672.68	29,912.57	0.0000	4.5800	50.0000	0.0000	(3.7750)	(0.4155)	0.0000	1	(4.1905)	01/06/2025
600406.SH	12/16/2024	SDB3262800246	100.00	3.4382	341.07	343.82	0.0000	4.5800	50.0000	0.0000	(0.0434)	(0.0048)	0.0000	1	(0.0482)	01/06/2025
600406.SH	12/16/2024	SDB3262800246	10,600.00	3.4382	36,152.92	36,445.20	0.0000	4.5800	50.0000	0.0000	(4.5995)	(0.5062)	0.0000	1	(5.1056)	01/06/2025
600406.SH	12/16/2024	SDB3262800246	2,800.00	3.4382	9,549.83	9,627.03	0.0000	4.5800	50.0000	0.0000	(1.2150)	(0.1337)	0.0000	1	(1.3487)	01/06/2025
600406.SH	12/16/2024	SDB3262800246	10,000.00	3.4382	34,106.53	34,382.26	0.0000	4.5800	50.0000	0.0000	(4.3391)	(0.4775)	0.0000	1	(4.8166)	01/06/2025
600406.SH	12/16/2024	SDB3262800246	17,300.00	3.4382	59,004.30	59,481.31	0.0000	4.5800	50.0000	0.0000	(7.5067)	(0.8261)	0.0000	1	(8.3328)	01/06/2025
600406.SH	12/13/2024	SDB3262800246	7,300.00	3.4388	24,931.52	25,103.44	0.0000	4.5800	50.0000	0.0000	(9.5155)	(1.0460)	0.0000	3	(10.5615)	01/06/2025
600406.SH	12/13/2024	SDB3262800246	16,500.00	3.4388	56,391.26	56,740.65	0.0000	4.5800	50.0000	0.0000	(21.5227)	(2.3642)	0.0000	3	(23.8869)	01/06/2025
600406.SH	12/13/2024	SDB3262800246	200.00	3.4388	684.24	687.77	0.0000	4.5800	50.0000	0.0000	(0.2611)	(0.0287)	0.0000	3	(0.2898)	01/06/2025
600406.SH	12/13/2024	SDB3262800246	15,520.00	3.4388	52,915.15	53,370.60	0.0000	4.5800	50.0000	0.0000	(20.1959)	(2.2238)	0.0000	3	(22.4197)	01/06/2025
600406.SH	12/13/2024	SDB3262800246	400.00	3.4388	1,369.75	1,375.53	0.0000	4.5800	50.0000	0.0000	(0.5228)	(0.0573)	0.0000	3	(0.5801)	01/06/2025
600406.SH	12/13/2024	SDB3262800246	12,600.00	3.4388	43,019.80	43,329.22	0.0000	4.5800	50.0000	0.0000	(16.4192)	(1.8054)	0.0000	3	(18.2246)	01/06/2025
600406.SH	12/13/2024	SDB3262800246	200.00	3.4388	677.33	687.77	0.0000	4.5800	50.0000	0.0000	(0.2585)	(0.0287)	0.0000	3	(0.2872)	01/06/2025
600406.SH	12/13/2024	SDB3262800246	5,000.00	3.4388	16,922.30	17,194.13	0.0000	4.5800	50.0000	0.0000	(6.4587)	(0.7164)	0.0000	3	(7.1751)	01/06/2025
600406.SH	12/13/2024	SDB3262800246	8,700.00	3.4388	29,435.28	29,917.79	0.0000	4.5800	50.0000	0.0000	(11.2345)	(1.2466)	0.0000	3	(12.4810)	01/06/2025
600406.SH	12/13/2024	SDB3262800246	13,200.00	3.4388	45,020.62	45,392.52	0.0000	4.5800	50.0000	0.0000	(17.1829)	(1.8914)	0.0000	3	(19.0742)	01/06/2025
600406.SH	12/13/2024	SDB3262800246	35,300.00	3.4388	120,396.05	121,390.59	0.0000	4.5800	50.0000	0.0000	(45.9512)	(5.0579)	0.0000	3	(51.0091)	01/06/2025
600406.SH	12/13/2024	SDB3262800246	37,000.00	3.4388	126,194.16	127,236.60	0.0000	4.5800	50.0000	0.0000	(48.1641)	(5.3015)	0.0000	3	(53.4656)	01/06/2025
600406.SH	12/13/2024	SDB3262800246	7,800.00	3.4388	26,603.09	26,822.85	0.0000	4.5800	50.0000	0.0000	(10.1535)	(1.1176)	0.0000	3	(11.2711)	01/06/2025
600406.SH	12/13/2024	SDB3262800246	8,100.00	3.4388	27,626.29	27,854.50	0.0000	4.5800	50.0000	0.0000	(10.5440)	(1.1606)	0.0000	3	(11.7046)	01/06/2025
600406.SH	12/13/2024	SDB3262800246	7,700.00	3.4388	26,262.03	26,478.97	0.0000	4.5800	50.0000	0.0000	(10.0233)	(1.1033)	0.0000	3	(11.1266)	01/06/2025
600406.SH	12/13/2024	SDB3262800246	24,300.00	3.4388	82,878.87	83,563.50	0.0000	4.5800	50.0000	0.0000	(31.6321)	(3.4818)	0.0000	3	(35.1139)	01/06/2025
600406.SH	12/13/2024	SDB3262800246	5,800.00	3.4388	19,781.79	19,945.20	0.0000	4.5800	50.0000	0.0000	(7.5500)	(0.8310)	0.0000	3	(8.3811)	01/06/2025
600406.SH	12/13/2024	SDB3262800246	42,800.00	3.4388	145,975.95	147,181.80	0.0000	4.5800	50.0000	0.0000	(55.7142)	(6.1326)	0.0000	3	(61.8467)	01/06/2025
600406.SH	12/13/2024	SDB3262800246	100.00	3.4388	341.07	343.88	0.0000	4.5800	50.0000	0.0000	(0.1302)	(0.0143)	0.0000	3	(0.1445)	01/06/2025
600406.SH	12/13/2024	SDB3262800246	7,700.00	3.4388	26,262.03	26,478.97	0.0000	4.5800	50.0000	0.0000	(10.0233)	(1.1033)	0.0000	3	(11.1266)	01/06/2025
600406.SH	12/13/2024	SDB3262800246	200.00	3.4388	682.13	687.77	0.0000	4.5800	50.0000	0.0000	(0.2603)	(0.0287)	0.0000	3	(0.2890)	01/06/2025
600406.SH	12/13/2024	SDB3262800246	1,300.00	3.4388	4,433.85	4,470.48	0.0000	4.5800	50.0000	0.0000	(1.6923)	(0.1863)	0.0000	3	(1.8785)	01/06/2025
600406.SH	12/13/2024	SDB3262800246	100.00	3.4388	341.07	343.88	0.0000	4.5800	50.0000	0.0000	(0.1302)	(0.0143)	0.0000	3	(0.1445)	01/06/2025
600406.SH	12/13/2024	SDB3262800246	8,700.00	3.4388	29,672.68	29,917.79	0.0000	4.5800	50.0000	0.0000	(11.3251)	(1.2466)	0.0000	3	(12.5716)	01/06/2025
600406.SH	12/13/2024	SDB3262800246	100.00	3.4388	341.07	343.88	0.0000	4.5800	50.0000	0.0000	(0.1302)	(0.0143)	0.0000	3	(0.1445)	01/06/2025
600406.SH	12/13/2024	SDB3262800246	10,600.00	3.4388	36,152.92	36,451.57	0.0000	4.5800	50.0000	0.0000	(13.7984)	(1.5188)	0.0000	3	(15.3172)	01/06/2025
600406.SH	12/13/2024	SDB3262800246	2,800.00	3.4388	9,549.83	9,628.72	0.0000	4.5800	50.0000	0.0000	(3.6449)	(0.4012)	0.0000	3	(4.0460)	01/06/2025
600406.SH	12/13/2024	SDB3262800246	10,000.00	3.4388	34,106.53	34,388.27	0.0000	4.5800	50.0000	0.0000	(13.0173)	(1.4328)	0.0000	3	(14.4502)	01/06/2025
600406.SH	12/13/2024	SDB3262800246	17,300.00	3.4388	59,004.30	59,491.71	0.0000	4.5800	50.0000	0.0000	(22.5200)	(2.4788)	0.0000	3	(24.9988)	01/06/2025
600406.SH	12/12/2024	SDB3262800246	7,300.00	3.4176	24,931.52	24,948.36	0.0000	4.5800	50.0000	0.0000	(3.1718)	(0.3465)	0.0000	1	(3.5183)	01/06/2025
600406.SH	12/12/2024	SDB3262800246	16,500.00	3.4176	56,391.26	56,390.14	0.0000	4.5800	50.0000	0.0000	(7.1742)	(0.7832)	0.0000	1	(7.9574)	01/06/2025
600406.SH	12/12/2024	SDB3262800246	200.00	3.4176	684.24	683.52	0.0000	4.5800	50.0000	0.0000	(0.0870)	(0.0095)	0.0000	1	(0.0965)	01/06/2025
600406.SH	12/12/2024	SDB3262800246	15,520.00	3.4176	52,915.15	53,040.90	0.0000	4.5800	50.0000	0.0000	(6.7320)	(0.7367)	0.0000	1	(7.4687)	01/06/2025
600406.SH	12/12/2024	SDB3262800246	400.00	3.4176	1,369.75	1,367.03	0.0000	4.5800	50.0000	0.0000	(0.1743)	(0.0190)	0.0000	1	(0.1932)	01/06/2025
600406.SH	12/12/2024	SDB3262800246	12,600.00	3.4176	43,019.80	43,061.56	0.0000	4.5800	50.0000	0.0000	(5.4731)	(0.5981)	0.0000	1	(6.0712)	01/06/2025
600406.SH	12/12/2024	SDB3262800246	200.00	3.4176	677.33	683.52	0.0000	4.5800	50.0000	0.0000	(0.0862)	(0.0095)	0.0000	1	(0.0957)	01/06/2025
600406.SH	12/12/2024	SDB3262800246	5,000.00	3.4176	16,922.30	17,087.92	0.0000	4.5800	50.0000	0.0000	(2.1529)	(0.2373)	0.0000	1	(2.3902)	01/06/2025
600406.SH	12/12/2024	SDB3262800246	8,700.00	3.4176	29,435.28	29,732.98	0.0000	4.5800	50.0000	0.0000	(3.7448)	(0.4130)	0.0000	1	(4.1578)	01/06/2025
600406.SH	12/12/2024	SDB3262800246	13,200.00	3.4176	45,020.62	45,112.11	0.0000	4.5800	50.0000	0.0000	(5.7276)	(0.6266)	0.0000	1	(6.3542)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
NARI TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600406.SH	12/12/2024	SDB3262800246	35,300.00	3.4176	120,396.05	120,640.72	0.0000	4.5800	50.0000	0.0000	(15.3171)	(1.6756)	0.0000	1	(16.9926)	01/06/2025
600406.SH	12/12/2024	SDB3262800246	37,000.00	3.4176	126,194.16	126,450.61	0.0000	4.5800	50.0000	0.0000	(16.0547)	(1.7563)	0.0000	1	(17.8110)	01/06/2025
600406.SH	12/12/2024	SDB3262800246	7,800.00	3.4176	26,603.09	26,657.16	0.0000	4.5800	50.0000	0.0000	(3.3845)	(0.3702)	0.0000	1	(3.7547)	01/06/2025
600406.SH	12/12/2024	SDB3262800246	8,100.00	3.4176	27,626.29	27,682.43	0.0000	4.5800	50.0000	0.0000	(3.5147)	(0.3845)	0.0000	1	(3.8992)	01/06/2025
600406.SH	12/12/2024	SDB3262800246	7,700.00	3.4176	26,262.03	26,315.40	0.0000	4.5800	50.0000	0.0000	(3.3411)	(0.3655)	0.0000	1	(3.7066)	01/06/2025
600406.SH	12/12/2024	SDB3262800246	24,300.00	3.4176	82,878.87	83,047.29	0.0000	4.5800	50.0000	0.0000	(10.5440)	(1.1534)	0.0000	1	(11.6975)	01/06/2025
600406.SH	12/12/2024	SDB3262800246	5,800.00	3.4176	19,781.79	19,821.99	0.0000	4.5800	50.0000	0.0000	(2.5167)	(0.2753)	0.0000	1	(2.7920)	01/06/2025
600406.SH	12/12/2024	SDB3262800246	42,800.00	3.4176	145,975.95	146,272.60	0.0000	4.5800	50.0000	0.0000	(18.5714)	(2.0316)	0.0000	1	(20.6029)	01/06/2025
600406.SH	12/12/2024	SDB3262800246	100.00	3.4176	341.07	341.76	0.0000	4.5800	50.0000	0.0000	(0.0434)	(0.0047)	0.0000	1	(0.0481)	01/06/2025
600406.SH	12/12/2024	SDB3262800246	7,700.00	3.4176	26,262.03	26,315.40	0.0000	4.5800	50.0000	0.0000	(3.3411)	(0.3655)	0.0000	1	(3.7066)	01/06/2025
600406.SH	12/12/2024	SDB3262800246	200.00	3.4176	682.13	683.52	0.0000	4.5800	50.0000	0.0000	(0.0868)	(0.0095)	0.0000	1	(0.0963)	01/06/2025
600406.SH	12/12/2024	SDB3262800246	1,300.00	3.4176	4,433.85	4,442.86	0.0000	4.5800	50.0000	0.0000	(0.5641)	(0.0617)	0.0000	1	(0.6258)	01/06/2025
600406.SH	12/12/2024	SDB3262800246	100.00	3.4176	341.07	341.76	0.0000	4.5800	50.0000	0.0000	(0.0434)	(0.0047)	0.0000	1	(0.0481)	01/06/2025
600406.SH	12/12/2024	SDB3262800246	8,700.00	3.4176	29,672.68	29,732.98	0.0000	4.5800	50.0000	0.0000	(3.7750)	(0.4130)	0.0000	1	(4.1880)	01/06/2025
600406.SH	12/12/2024	SDB3262800246	100.00	3.4176	341.07	341.76	0.0000	4.5800	50.0000	0.0000	(0.0434)	(0.0047)	0.0000	1	(0.0481)	01/06/2025
600406.SH	12/12/2024	SDB3262800246	10,600.00	3.4176	36,152.92	36,226.39	0.0000	4.5800	50.0000	0.0000	(4.5995)	(0.5031)	0.0000	1	(5.1026)	01/06/2025
600406.SH	12/12/2024	SDB3262800246	2,800.00	3.4176	9,549.83	9,569.24	0.0000	4.5800	50.0000	0.0000	(1.2150)	(0.1329)	0.0000	1	(1.3479)	01/06/2025
600406.SH	12/12/2024	SDB3262800246	10,000.00	3.4176	34,106.53	34,175.84	0.0000	4.5800	50.0000	0.0000	(4.3391)	(0.4747)	0.0000	1	(4.8138)	01/06/2025
600406.SH	12/12/2024	SDB3262800246	17,300.00	3.4176	59,004.30	59,124.20	0.0000	4.5800	50.0000	0.0000	(7.5067)	(0.8212)	0.0000	1	(8.3278)	01/06/2025
600406.SH	12/11/2024	SDB3262800246	15,520.00	3.4227	52,915.15	53,120.10	0.0000	4.5800	50.0000	0.0000	(6.7320)	(0.7378)	0.0000	1	(7.4698)	01/06/2025
600406.SH	12/11/2024	SDB3262800246	400.00	3.4227	1,369.75	1,369.07	0.0000	4.5800	50.0000	0.0000	(0.1743)	(0.0190)	0.0000	1	(0.1933)	01/06/2025
600406.SH	12/11/2024	SDB3262800246	12,600.00	3.4227	43,019.80	43,125.86	0.0000	4.5800	50.0000	0.0000	(5.4731)	(0.5990)	0.0000	1	(6.0720)	01/06/2025
600406.SH	12/11/2024	SDB3262800246	200.00	3.4227	677.33	684.54	0.0000	4.5800	50.0000	0.0000	(0.0862)	(0.0095)	0.0000	1	(0.0957)	01/06/2025
600406.SH	12/11/2024	SDB3262800246	5,000.00	3.4227	16,922.30	17,113.43	0.0000	4.5800	50.0000	0.0000	(2.1529)	(0.2377)	0.0000	1	(2.3906)	01/06/2025
600406.SH	12/11/2024	SDB3262800246	8,700.00	3.4227	29,435.28	29,777.38	0.0000	4.5800	50.0000	0.0000	(3.7448)	(0.4136)	0.0000	1	(4.1584)	01/06/2025
600406.SH	12/11/2024	SDB3262800246	13,200.00	3.4227	45,020.62	45,179.47	0.0000	4.5800	50.0000	0.0000	(5.7276)	(0.6275)	0.0000	1	(6.3551)	01/06/2025
600406.SH	12/11/2024	SDB3262800246	35,300.00	3.4227	120,396.05	120,820.85	0.0000	4.5800	50.0000	0.0000	(15.3171)	(1.6781)	0.0000	1	(16.9951)	01/06/2025
600406.SH	12/11/2024	SDB3262800246	37,000.00	3.4227	126,194.16	126,639.42	0.0000	4.5800	50.0000	0.0000	(16.0547)	(1.7589)	0.0000	1	(17.8136)	01/06/2025
600406.SH	12/11/2024	SDB3262800246	7,800.00	3.4227	26,603.09	26,696.96	0.0000	4.5800	50.0000	0.0000	(3.3845)	(0.3708)	0.0000	1	(3.7553)	01/06/2025
600406.SH	12/11/2024	SDB3262800246	8,100.00	3.4227	27,626.29	27,723.76	0.0000	4.5800	50.0000	0.0000	(3.5147)	(0.3851)	0.0000	1	(3.8997)	01/06/2025
600406.SH	12/11/2024	SDB3262800246	7,700.00	3.4227	26,262.03	26,354.69	0.0000	4.5800	50.0000	0.0000	(3.3411)	(0.3660)	0.0000	1	(3.7072)	01/06/2025
600406.SH	12/11/2024	SDB3262800246	24,300.00	3.4227	82,878.87	83,171.29	0.0000	4.5800	50.0000	0.0000	(10.5440)	(1.1552)	0.0000	1	(11.6992)	01/06/2025
600406.SH	12/11/2024	SDB3262800246	5,800.00	3.4227	19,781.79	19,851.58	0.0000	4.5800	50.0000	0.0000	(2.5167)	(0.2757)	0.0000	1	(2.7924)	01/06/2025
600406.SH	12/11/2024	SDB3262800246	42,800.00	3.4227	145,975.95	146,491.00	0.0000	4.5800	50.0000	0.0000	(18.5714)	(2.0346)	0.0000	1	(20.6060)	01/06/2025
600406.SH	12/11/2024	SDB3262800246	100.00	3.4227	341.07	342.27	0.0000	4.5800	50.0000	0.0000	(0.0434)	(0.0048)	0.0000	1	(0.0481)	01/06/2025
600406.SH	12/11/2024	SDB3262800246	7,700.00	3.4227	26,262.03	26,354.69	0.0000	4.5800	50.0000	0.0000	(3.3411)	(0.3660)	0.0000	1	(3.7072)	01/06/2025
600406.SH	12/11/2024	SDB3262800246	200.00	3.4227	682.13	684.54	0.0000	4.5800	50.0000	0.0000	(0.0868)	(0.0095)	0.0000	1	(0.0963)	01/06/2025
600406.SH	12/11/2024	SDB3262800246	1,300.00	3.4227	4,433.85	4,449.49	0.0000	4.5800	50.0000	0.0000	(0.5641)	(0.0618)	0.0000	1	(0.6259)	01/06/2025
600406.SH	12/11/2024	SDB3262800246	100.00	3.4227	341.07	342.27	0.0000	4.5800	50.0000	0.0000	(0.0434)	(0.0048)	0.0000	1	(0.0481)	01/06/2025
600406.SH	12/11/2024	SDB3262800246	8,700.00	3.4227	29,672.68	29,777.38	0.0000	4.5800	50.0000	0.0000	(3.7750)	(0.4136)	0.0000	1	(4.1886)	01/06/2025
600406.SH	12/11/2024	SDB3262800246	100.00	3.4227	341.07	342.27	0.0000	4.5800	50.0000	0.0000	(0.0434)	(0.0048)	0.0000	1	(0.0481)	01/06/2025
600406.SH	12/11/2024	SDB3262800246	10,600.00	3.4227	36,152.92	36,280.48	0.0000	4.5800	50.0000	0.0000	(4.5995)	(0.5039)	0.0000	1	(5.1034)	01/06/2025
600406.SH	12/11/2024	SDB3262800246	2,800.00	3.4227	9,549.83	9,583.52	0.0000	4.5800	50.0000	0.0000	(1.2150)	(0.1331)	0.0000	1	(1.3481)	01/06/2025
600406.SH	12/11/2024	SDB3262800246	10,000.00	3.4227	34,106.53	34,226.87	0.0000	4.5800	50.0000	0.0000	(4.3391)	(0.4754)	0.0000	1	(4.8145)	01/06/2025
600406.SH	12/11/2024	SDB3262800246	17,300.00	3.4227	59,004.30	59,212.49	0.0000	4.5800	50.0000	0.0000	(7.5067)	(0.8224)	0.0000	1	(8.3291)	01/06/2025
600406.SH	12/10/2024	SDB3262800246	200.00	3.3784	677.33	675.68	0.0000	4.5800	50.0000	0.0000	(0.0862)	(0.0094)	0.0000	1	(0.0956)	01/06/2025
600406.SH	12/10/2024	SDB3262800246	5,000.00	3.3784	16,922.30	16,892.08	0.0000	4.5800	50.0000	0.0000	(2.1529)	(0.2346)	0.0000	1	(2.3875)	01/06/2025
600406.SH	12/10/2024	SDB3262800246	8,700.00	3.3784	29,435.28	29,392.22	0.0000	4.5800	50.0000	0.0000	(3.7448)	(0.4082)	0.0000	1	(4.1530)	01/06/2025
600406.SH	12/10/2024	SDB3262800246	13,200.00	3.3784	45,020.62	44,595.09	0.0000	4.5800	50.0000	0.0000	(5.7276)	(0.6194)	0.0000	1	(6.3470)	01/06/2025
600406.SH	12/10/2024	SDB3262800246	35,300.00	3.3784	120,396.05	119,258.08	0.0000	4.5800	50.0000	0.0000	(15.3171)	(1.6564)	0.0000	1	(16.9734)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
NARI TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600406.SH	12/10/2024	SDB3262800246	37,000.00	3.3784	126,194.16	125,001.39	0.0000	4.5800	50.0000	0.0000	(16.0547)	(1.7361)	0.0000	1	(17.7908)	01/06/2025
600406.SH	12/10/2024	SDB3262800246	7,800.00	3.3784	26,603.09	26,351.64	0.0000	4.5800	50.0000	0.0000	(3.3845)	(0.3660)	0.0000	1	(3.7505)	01/06/2025
600406.SH	12/10/2024	SDB3262800246	8,100.00	3.3784	27,626.29	27,365.17	0.0000	4.5800	50.0000	0.0000	(3.5147)	(0.3801)	0.0000	1	(3.8947)	01/06/2025
600406.SH	12/10/2024	SDB3262800246	7,700.00	3.3784	26,262.03	26,013.80	0.0000	4.5800	50.0000	0.0000	(3.3411)	(0.3613)	0.0000	1	(3.7024)	01/06/2025
600406.SH	12/10/2024	SDB3262800246	24,300.00	3.3784	82,878.87	82,095.51	0.0000	4.5800	50.0000	0.0000	(10.5440)	(1.1402)	0.0000	1	(11.6842)	01/06/2025
600406.SH	12/10/2024	SDB3262800246	5,800.00	3.3784	19,781.79	19,594.81	0.0000	4.5800	50.0000	0.0000	(2.5167)	(0.2722)	0.0000	1	(2.7888)	01/06/2025
600406.SH	12/10/2024	SDB3262800246	42,800.00	3.3784	145,975.95	144,596.20	0.0000	4.5800	50.0000	0.0000	(18.5714)	(2.0083)	0.0000	1	(20.5797)	01/06/2025
600406.SH	12/10/2024	SDB3262800246	100.00	3.3784	341.07	337.84	0.0000	4.5800	50.0000	0.0000	(0.0434)	(0.0047)	0.0000	1	(0.0481)	01/06/2025
600406.SH	12/10/2024	SDB3262800246	7,700.00	3.3784	26,262.03	26,013.80	0.0000	4.5800	50.0000	0.0000	(3.3411)	(0.3613)	0.0000	1	(3.7024)	01/06/2025
600406.SH	12/10/2024	SDB3262800246	200.00	3.3784	682.13	675.68	0.0000	4.5800	50.0000	0.0000	(0.0868)	(0.0094)	0.0000	1	(0.0962)	01/06/2025
600406.SH	12/10/2024	SDB3262800246	1,300.00	3.3784	4,433.85	4,391.94	0.0000	4.5800	50.0000	0.0000	(0.5641)	(0.0610)	0.0000	1	(0.6251)	01/06/2025
600406.SH	12/10/2024	SDB3262800246	100.00	3.3784	341.07	337.84	0.0000	4.5800	50.0000	0.0000	(0.0434)	(0.0047)	0.0000	1	(0.0481)	01/06/2025
600406.SH	12/10/2024	SDB3262800246	8,700.00	3.3784	29,672.68	29,392.22	0.0000	4.5800	50.0000	0.0000	(3.7750)	(0.4082)	0.0000	1	(4.1832)	01/06/2025
600406.SH	12/10/2024	SDB3262800246	100.00	3.3784	341.07	337.84	0.0000	4.5800	50.0000	0.0000	(0.0434)	(0.0047)	0.0000	1	(0.0481)	01/06/2025
600406.SH	12/10/2024	SDB3262800246	10,600.00	3.3784	36,152.92	35,811.21	0.0000	4.5800	50.0000	0.0000	(4.5995)	(0.4974)	0.0000	1	(5.0968)	01/06/2025
600406.SH	12/10/2024	SDB3262800246	2,800.00	3.3784	9,549.83	9,459.56	0.0000	4.5800	50.0000	0.0000	(1.2150)	(0.1314)	0.0000	1	(1.3463)	01/06/2025
600406.SH	12/10/2024	SDB3262800246	10,000.00	3.3784	34,106.53	33,784.16	0.0000	4.5800	50.0000	0.0000	(4.3391)	(0.4692)	0.0000	1	(4.8083)	01/06/2025
600406.SH	12/10/2024	SDB3262800246	17,300.00	3.3784	59,004.30	58,446.60	0.0000	4.5800	50.0000	0.0000	(7.5067)	(0.8118)	0.0000	1	(8.3184)	01/06/2025
600406.SH	12/09/2024	SDB3262800246	200.00	3.4166	677.33	683.32	0.0000	4.5800	50.0000	0.0000	(0.0862)	(0.0095)	0.0000	1	(0.0957)	01/06/2025
600406.SH	12/09/2024	SDB3262800246	5,000.00	3.4166	16,922.30	17,083.04	0.0000	4.5800	50.0000	0.0000	(2.1529)	(0.2373)	0.0000	1	(2.3902)	01/06/2025
600406.SH	12/09/2024	SDB3262800246	8,700.00	3.4166	29,435.28	29,724.50	0.0000	4.5800	50.0000	0.0000	(3.7448)	(0.4128)	0.0000	1	(4.1577)	01/06/2025
600406.SH	12/09/2024	SDB3262800246	13,200.00	3.4166	45,020.62	45,099.24	0.0000	4.5800	50.0000	0.0000	(5.7276)	(0.6264)	0.0000	1	(6.3540)	01/06/2025
600406.SH	12/09/2024	SDB3262800246	35,300.00	3.4166	120,396.05	120,660.30	0.0000	4.5800	50.0000	0.0000	(16.3171)	(1.6751)	0.0000	1	(16.9921)	01/06/2025
600406.SH	12/09/2024	SDB3262800246	37,000.00	3.4166	126,194.16	126,414.53	0.0000	4.5800	50.0000	0.0000	(16.0547)	(1.7558)	0.0000	1	(17.8105)	01/06/2025
600406.SH	12/09/2024	SDB3262800246	7,800.00	3.4166	26,603.09	26,649.55	0.0000	4.5800	50.0000	0.0000	(3.3845)	(0.3701)	0.0000	1	(3.7546)	01/06/2025
600406.SH	12/09/2024	SDB3262800246	8,100.00	3.4166	27,626.29	27,674.53	0.0000	4.5800	50.0000	0.0000	(3.5147)	(0.3844)	0.0000	1	(3.8990)	01/06/2025
600406.SH	12/09/2024	SDB3262800246	7,700.00	3.4166	26,262.03	26,307.89	0.0000	4.5800	50.0000	0.0000	(3.3411)	(0.3654)	0.0000	1	(3.7065)	01/06/2025
600406.SH	12/09/2024	SDB3262800246	24,300.00	3.4166	82,878.87	83,023.60	0.0000	4.5800	50.0000	0.0000	(10.5440)	(1.1531)	0.0000	1	(11.6971)	01/06/2025
600406.SH	12/09/2024	SDB3262800246	5,800.00	3.4166	19,781.79	19,816.33	0.0000	4.5800	50.0000	0.0000	(2.5167)	(0.2752)	0.0000	1	(2.7919)	01/06/2025
600406.SH	12/09/2024	SDB3262800246	42,800.00	3.4166	145,975.95	146,230.87	0.0000	4.5800	50.0000	0.0000	(18.5714)	(2.0310)	0.0000	1	(20.6024)	01/06/2025
600406.SH	12/09/2024	SDB3262800246	100.00	3.4166	341.07	341.66	0.0000	4.5800	50.0000	0.0000	(0.0434)	(0.0047)	0.0000	1	(0.0481)	01/06/2025
600406.SH	12/09/2024	SDB3262800246	7,700.00	3.4166	26,262.03	26,307.89	0.0000	4.5800	50.0000	0.0000	(3.3411)	(0.3654)	0.0000	1	(3.7065)	01/06/2025
600406.SH	12/09/2024	SDB3262800246	200.00	3.4166	682.13	683.32	0.0000	4.5800	50.0000	0.0000	(0.0868)	(0.0095)	0.0000	1	(0.0963)	01/06/2025
600406.SH	12/09/2024	SDB3262800246	1,300.00	3.4166	4,433.85	4,441.59	0.0000	4.5800	50.0000	0.0000	(0.5641)	(0.0617)	0.0000	1	(0.6258)	01/06/2025
600406.SH	12/09/2024	SDB3262800246	100.00	3.4166	341.07	341.66	0.0000	4.5800	50.0000	0.0000	(0.0434)	(0.0047)	0.0000	1	(0.0481)	01/06/2025
600406.SH	12/09/2024	SDB3262800246	8,700.00	3.4166	29,672.68	29,724.50	0.0000	4.5800	50.0000	0.0000	(3.7750)	(0.4128)	0.0000	1	(4.1879)	01/06/2025
600406.SH	12/09/2024	SDB3262800246	100.00	3.4166	341.07	341.66	0.0000	4.5800	50.0000	0.0000	(0.0434)	(0.0047)	0.0000	1	(0.0481)	01/06/2025
600406.SH	12/09/2024	SDB3262800246	10,600.00	3.4166	36,152.92	36,216.06	0.0000	4.5800	50.0000	0.0000	(4.5995)	(0.5030)	0.0000	1	(5.1025)	01/06/2025
600406.SH	12/09/2024	SDB3262800246	2,800.00	3.4166	9,549.83	9,566.51	0.0000	4.5800	50.0000	0.0000	(1.2150)	(0.1329)	0.0000	1	(1.3478)	01/06/2025
600406.SH	12/09/2024	SDB3262800246	10,000.00	3.4166	34,106.53	34,166.09	0.0000	4.5800	50.0000	0.0000	(4.3391)	(0.4745)	0.0000	1	(4.8136)	01/06/2025
600406.SH	12/09/2024	SDB3262800246	17,300.00	3.4166	59,004.30	59,107.34	0.0000	4.5800	50.0000	0.0000	(7.5067)	(0.8209)	0.0000	1	(8.3276)	01/06/2025
600406.SH	12/06/2024	SDB3262800246	200.00	3.4276	677.33	685.53	0.0000	4.5800	50.0000	0.0000	(0.2585)	(0.0286)	0.0000	3	(0.2871)	01/06/2025
600406.SH	12/06/2024	SDB3262800246	5,000.00	3.4276	16,922.30	17,138.16	0.0000	4.5800	50.0000	0.0000	(6.4587)	(0.7141)	0.0000	3	(7.1728)	01/06/2025
600406.SH	12/06/2024	SDB3262800246	8,700.00	3.4276	29,435.28	29,820.40	0.0000	4.5800	50.0000	0.0000	(11.2345)	(1.2425)	0.0000	3	(12.4770)	01/06/2025
600406.SH	12/06/2024	SDB3262800246	13,200.00	3.4276	45,020.62	45,244.74	0.0000	4.5800	50.0000	0.0000	(17.1829)	(1.8852)	0.0000	3	(19.0681)	01/06/2025
600406.SH	12/06/2024	SDB3262800246	35,300.00	3.4276	120,396.05	120,995.41	0.0000	4.5800	50.0000	0.0000	(46.9512)	(5.0415)	0.0000	3	(50.9926)	01/06/2025
600406.SH	12/06/2024	SDB3262800246	37,000.00	3.4276	126,194.16	126,822.38	0.0000	4.5800	50.0000	0.0000	(48.1641)	(5.2843)	0.0000	3	(53.4484)	01/06/2025
600406.SH	12/06/2024	SDB3262800246	7,800.00	3.4276	26,603.09	26,735.53	0.0000	4.5800	50.0000	0.0000	(10.1535)	(1.1140)	0.0000	3	(11.2675)	01/06/2025
600406.SH	12/06/2024	SDB3262800246	8,100.00	3.4276	27,626.29	27,763.82	0.0000	4.5800	50.0000	0.0000	(10.5440)	(1.1568)	0.0000	3	(11.7009)	01/06/2025
600406.SH	12/06/2024	SDB3262800246	7,700.00	3.4276	26,262.03	26,392.77	0.0000	4.5800	50.0000	0.0000	(10.0233)	(1.0997)	0.0000	3	(11.1230)	01/06/2025

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

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
NARI TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600406.SH	12/06/2024	SDB3262800246	24,300.00	3.4276	82,878.87	83,291.46	0.0000	4.5800	50.0000	0.0000	(31.6321)	(3.4705)	0.0000	3	(35.1026)	01/06/2025
600406.SH	12/06/2024	SDB3262800246	5,800.00	3.4276	19,781.79	19,880.27	0.0000	4.5800	50.0000	0.0000	(7.5500)	(0.8283)	0.0000	3	(8.3784)	01/06/2025
600406.SH	12/06/2024	SDB3262800246	42,800.00	3.4276	145,975.95	146,702.65	0.0000	4.5800	50.0000	0.0000	(55.7142)	(6.1126)	0.0000	3	(61.8268)	01/06/2025
600406.SH	12/06/2024	SDB3262800246	100.00	3.4276	341.07	342.76	0.0000	4.5800	50.0000	0.0000	(0.1302)	(0.0143)	0.0000	3	(0.1445)	01/06/2025
600406.SH	12/06/2024	SDB3262800246	7,700.00	3.4276	26,262.03	26,392.77	0.0000	4.5800	50.0000	0.0000	(10.0233)	(1.0997)	0.0000	3	(11.1230)	01/06/2025
600406.SH	12/06/2024	SDB3262800246	200.00	3.4276	682.13	685.53	0.0000	4.5800	50.0000	0.0000	(0.2603)	(0.0286)	0.0000	3	(0.2889)	01/06/2025
600406.SH	12/06/2024	SDB3262800246	1,300.00	3.4276	4,433.85	4,455.92	0.0000	4.5800	50.0000	0.0000	(1.6923)	(0.1857)	0.0000	3	(1.8779)	01/06/2025
600406.SH	12/06/2024	SDB3262800246	100.00	3.4276	341.07	342.76	0.0000	4.5800	50.0000	0.0000	(0.1302)	(0.0143)	0.0000	3	(0.1445)	01/06/2025
600406.SH	12/06/2024	SDB3262800246	8,700.00	3.4276	29,672.68	29,820.40	0.0000	4.5800	50.0000	0.0000	(11.3251)	(1.2425)	0.0000	3	(12.5676)	01/06/2025
600406.SH	12/06/2024	SDB3262800246	100.00	3.4276	341.07	342.76	0.0000	4.5800	50.0000	0.0000	(0.1302)	(0.0143)	0.0000	3	(0.1445)	01/06/2025
600406.SH	12/06/2024	SDB3262800246	10,600.00	3.4276	36,152.92	36,332.90	0.0000	4.5800	50.0000	0.0000	(13.7984)	(1.5139)	0.0000	3	(15.3122)	01/06/2025
600406.SH	12/06/2024	SDB3262800246	2,800.00	3.4276	9,549.83	9,597.37	0.0000	4.5800	50.0000	0.0000	(3.6449)	(0.3999)	0.0000	3	(4.0447)	01/06/2025
600406.SH	12/06/2024	SDB3262800246	10,000.00	3.4276	34,106.53	34,276.32	0.0000	4.5800	50.0000	0.0000	(13.0173)	(1.4282)	0.0000	3	(14.4455)	01/06/2025
600406.SH	12/06/2024	SDB3262800246	17,300.00	3.4276	59,004.30	59,298.03	0.0000	4.5800	50.0000	0.0000	(22.5200)	(2.4708)	0.0000	3	(24.9907)	01/06/2025
600406.SH	12/05/2024	SDB3262800246	200.00	3.3816	677.33	676.31	0.0000	4.5800	50.0000	0.0000	(0.0862)	(0.0094)	0.0000	1	(0.0956)	01/06/2025
600406.SH	12/05/2024	SDB3262800246	5,000.00	3.3816	16,922.30	16,907.86	0.0000	4.5800	50.0000	0.0000	(2.1529)	(0.2348)	0.0000	1	(2.3877)	01/06/2025
600406.SH	12/05/2024	SDB3262800246	8,700.00	3.3816	29,435.28	29,419.69	0.0000	4.5800	50.0000	0.0000	(3.7448)	(0.4086)	0.0000	1	(4.1534)	01/06/2025
600406.SH	12/05/2024	SDB3262800246	13,200.00	3.3816	45,020.62	44,636.76	0.0000	4.5800	50.0000	0.0000	(5.7276)	(0.6200)	0.0000	1	(6.3476)	01/06/2025
600406.SH	12/05/2024	SDB3262800246	35,300.00	3.3816	120,396.05	119,369.53	0.0000	4.5800	50.0000	0.0000	(15.3171)	(1.6579)	0.0000	1	(16.9750)	01/06/2025
600406.SH	12/05/2024	SDB3262800246	37,000.00	3.3816	126,194.16	125,118.20	0.0000	4.5800	50.0000	0.0000	(16.0547)	(1.7378)	0.0000	1	(17.7925)	01/06/2025
600406.SH	12/05/2024	SDB3262800246	7,800.00	3.3816	26,603.09	26,376.27	0.0000	4.5800	50.0000	0.0000	(3.3845)	(0.3663)	0.0000	1	(3.7508)	01/06/2025
600406.SH	12/05/2024	SDB3262800246	8,100.00	3.3816	27,626.29	27,390.74	0.0000	4.5800	50.0000	0.0000	(3.5147)	(0.3804)	0.0000	1	(3.8951)	01/06/2025
600406.SH	12/05/2024	SDB3262800246	7,700.00	3.3816	26,262.03	26,038.11	0.0000	4.5800	50.0000	0.0000	(3.3411)	(0.3616)	0.0000	1	(3.7028)	01/06/2025
600406.SH	12/05/2024	SDB3262800246	24,300.00	3.3816	82,878.87	82,172.22	0.0000	4.5800	50.0000	0.0000	(10.5440)	(1.1413)	0.0000	1	(11.6853)	01/06/2025
600406.SH	12/05/2024	SDB3262800246	5,800.00	3.3816	19,781.79	19,613.12	0.0000	4.5800	50.0000	0.0000	(2.5167)	(0.2724)	0.0000	1	(2.7891)	01/06/2025
600406.SH	12/05/2024	SDB3262800246	42,800.00	3.3816	145,975.95	144,731.32	0.0000	4.5800	50.0000	0.0000	(18.5714)	(2.0102)	0.0000	1	(20.5815)	01/06/2025
600406.SH	12/05/2024	SDB3262800246	100.00	3.3816	341.07	338.16	0.0000	4.5800	50.0000	0.0000	(0.0434)	(0.0047)	0.0000	1	(0.0481)	01/06/2025
600406.SH	12/05/2024	SDB3262800246	7,700.00	3.3816	26,262.03	26,038.11	0.0000	4.5800	50.0000	0.0000	(3.3411)	(0.3616)	0.0000	1	(3.7028)	01/06/2025
600406.SH	12/05/2024	SDB3262800246	200.00	3.3816	682.13	676.31	0.0000	4.5800	50.0000	0.0000	(0.0868)	(0.0094)	0.0000	1	(0.0962)	01/06/2025
600406.SH	12/05/2024	SDB3262800246	1,300.00	3.3816	4,433.85	4,396.04	0.0000	4.5800	50.0000	0.0000	(0.5641)	(0.0611)	0.0000	1	(0.6251)	01/06/2025
600406.SH	12/05/2024	SDB3262800246	100.00	3.3816	341.07	338.16	0.0000	4.5800	50.0000	0.0000	(0.0434)	(0.0047)	0.0000	1	(0.0481)	01/06/2025
600406.SH	12/05/2024	SDB3262800246	8,700.00	3.3816	29,672.68	29,419.69	0.0000	4.5800	50.0000	0.0000	(3.7750)	(0.4086)	0.0000	1	(4.1836)	01/06/2025
600406.SH	12/05/2024	SDB3262800246	100.00	3.3816	341.07	338.16	0.0000	4.5800	50.0000	0.0000	(0.0434)	(0.0047)	0.0000	1	(0.0481)	01/06/2025
600406.SH	12/05/2024	SDB3262800246	10,600.00	3.3816	36,152.92	35,844.67	0.0000	4.5800	50.0000	0.0000	(4.5995)	(0.4978)	0.0000	1	(5.0973)	01/06/2025
600406.SH	12/05/2024	SDB3262800246	2,800.00	3.3816	9,549.83	9,468.40	0.0000	4.5800	50.0000	0.0000	(1.2150)	(0.1315)	0.0000	1	(1.3465)	01/06/2025
600406.SH	12/05/2024	SDB3262800246	10,000.00	3.3816	34,106.53	33,815.73	0.0000	4.5800	50.0000	0.0000	(4.3391)	(0.4697)	0.0000	1	(4.8088)	01/06/2025
600406.SH	12/05/2024	SDB3262800246	17,300.00	3.3816	59,004.30	58,501.21	0.0000	4.5800	50.0000	0.0000	(7.5067)	(0.8125)	0.0000	1	(8.3192)	01/06/2025
600406.SH	12/04/2024	SDB3262800246	13,200.00	3.4107	45,020.62	45,020.62	0.0000	4.5800	50.0000	0.0000	(5.7276)	(0.6253)	0.0000	1	(6.3529)	01/06/2025
600406.SH	12/04/2024	SDB3262800246	35,300.00	3.4107	120,396.05	120,396.05	0.0000	4.5800	50.0000	0.0000	(16.3171)	(1.6722)	0.0000	1	(16.9892)	01/06/2025
600406.SH	12/04/2024	SDB3262800246	37,000.00	3.4107	126,194.16	126,194.16	0.0000	4.5800	50.0000	0.0000	(16.0547)	(1.7527)	0.0000	1	(17.8074)	01/06/2025
600406.SH	12/04/2024	SDB3262800246	7,800.00	3.4107	26,603.09	26,603.09	0.0000	4.5800	50.0000	0.0000	(3.3845)	(0.3695)	0.0000	1	(3.7540)	01/06/2025
600406.SH	12/04/2024	SDB3262800246	8,100.00	3.4107	27,626.29	27,626.29	0.0000	4.5800	50.0000	0.0000	(3.5147)	(0.3837)	0.0000	1	(3.8984)	01/06/2025
600406.SH	12/04/2024	SDB3262800246	7,700.00	3.4107	26,262.03	26,262.03	0.0000	4.5800	50.0000	0.0000	(3.3411)	(0.3648)	0.0000	1	(3.7059)	01/06/2025
600406.SH	12/04/2024	SDB3262800246	24,300.00	3.4107	82,878.87	82,878.87	0.0000	4.5800	50.0000	0.0000	(10.5440)	(1.1511)	0.0000	1	(11.6951)	01/06/2025
600406.SH	12/04/2024	SDB3262800246	5,800.00	3.4107	19,781.79	19,781.79	0.0000	4.5800	50.0000	0.0000	(2.5167)	(0.2747)	0.0000	1	(2.7914)	01/06/2025
600406.SH	12/04/2024	SDB3262800246	42,800.00	3.4107	145,975.95	145,975.95	0.0000	4.5800	50.0000	0.0000	(18.5714)	(2.0274)	0.0000	1	(20.5988)	01/06/2025
600406.SH	12/04/2024	SDB3262800246	100.00	3.4107	341.07	341.07	0.0000	4.5800	50.0000	0.0000	(0.0434)	(0.0047)	0.0000	1	(0.0481)	01/06/2025
600406.SH	12/04/2024	SDB3262800246	7,700.00	3.4107	26,262.03	26,262.03	0.0000	4.5800	50.0000	0.0000	(3.3411)	(0.3648)	0.0000	1	(3.7059)	01/06/2025
600406.SH	12/04/2024	SDB3262800246	200.00	3.4107	682.13	682.13	0.0000	4.5800	50.0000	0.0000	(0.0868)	(0.0095)	0.0000	1	(0.0963)	01/06/2025
600406.SH	12/04/2024	SDB3262800246	1,300.00	3.4107	4,433.85	4,433.85	0.0000	4.5800	50.0000	0.0000	(0.5641)	(0.0616)	0.0000	1	(0.6257)	01/06/2025

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066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
NARI TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600406.SH	12/04/2024	SDB3262800246	100.00	3.4107	341.07	341.07	0.0000	4.5800	50.0000	0.0000	(0.0434)	(0.0047)	0.0000	1	(0.0481)	01/06/2025
600406.SH	12/04/2024	SDB3262800246	8,700.00	3.4107	29,672.68	29,672.68	0.0000	4.5800	50.0000	0.0000	(3.7750)	(0.4121)	0.0000	1	(4.1871)	01/06/2025
600406.SH	12/04/2024	SDB3262800246	100.00	3.4107	341.07	341.07	0.0000	4.5800	50.0000	0.0000	(0.0434)	(0.0047)	0.0000	1	(0.0481)	01/06/2025
600406.SH	12/04/2024	SDB3262800246	10,600.00	3.4107	36,152.92	36,152.92	0.0000	4.5800	50.0000	0.0000	(4.5995)	(0.5021)	0.0000	1	(5.1016)	01/06/2025
600406.SH	12/04/2024	SDB3262800246	2,800.00	3.4107	9,549.83	9,549.83	0.0000	4.5800	50.0000	0.0000	(1.2150)	(0.1326)	0.0000	1	(1.3476)	01/06/2025
600406.SH	12/04/2024	SDB3262800246	10,000.00	3.4107	34,106.53	34,106.53	0.0000	4.5800	50.0000	0.0000	(4.3391)	(0.4737)	0.0000	1	(4.8128)	01/06/2025
600406.SH	12/04/2024	SDB3262800246	17,300.00	3.4107	59,004.30	59,004.30	0.0000	4.5800	50.0000	0.0000	(7.5067)	(0.8195)	0.0000	1	(8.3262)	01/06/2025
TOTAL NARI TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND											(3,612.1172)	(404.5754)	0.0000		(4,016.6926)	

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066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
NAURA TECHNOLOGY GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND																
002371.L.ZK	12/26/2024	SDB3263644989	200.00	54.6760	10,989.12	10,935.19	0.0000	4.3300	50.0000	0.0000	(1.3217)	(0.1519)	0.0000	1	(1.4736)	01/06/2025
002371.L.ZK	12/26/2024	SDB3263644989	100.00	54.6760	5,483.99	5,467.60	0.0000	4.3300	50.0000	0.0000	(0.6596)	(0.0759)	0.0000	1	(0.7355)	01/06/2025
002371.L.ZK	12/26/2024	SDB3263644989	1,200.00	54.6760	66,159.81	65,611.16	0.0000	4.3300	50.0000	0.0000	(7.9576)	(0.9113)	0.0000	1	(8.8688)	01/06/2025
002371.L.ZK	12/26/2024	SDB3263644989	1,000.00	54.6760	55,024.61	54,675.96	0.0000	4.3300	50.0000	0.0000	(6.6182)	(0.7594)	0.0000	1	(7.3776)	01/06/2025
002371.L.ZK	12/24/2024	SDB3263644989	200.00	54.6760	10,989.12	10,935.19	0.0000	4.3300	50.0000	0.0000	(2.6435)	(0.3038)	0.0000	2	(2.9472)	01/06/2025
002371.L.ZK	12/24/2024	SDB3263644989	100.00	54.6760	5,483.99	5,467.60	0.0000	4.3300	50.0000	0.0000	(1.3192)	(0.1519)	0.0000	2	(1.4711)	01/06/2025
002371.L.ZK	12/24/2024	SDB3263644989	1,200.00	54.6760	66,159.81	65,611.16	0.0000	4.3300	50.0000	0.0000	(15.9151)	(1.8225)	0.0000	2	(17.7376)	01/06/2025
002371.L.ZK	12/24/2024	SDB3263644989	1,000.00	54.6760	55,024.61	54,675.96	0.0000	4.3300	50.0000	0.0000	(13.2365)	(1.5188)	0.0000	2	(14.7553)	01/06/2025
002371.L.ZK	12/23/2024	SDB3263644989	200.00	54.2563	10,989.12	10,851.26	0.0000	4.3300	50.0000	0.0000	(1.3217)	(0.1507)	0.0000	1	(1.4725)	01/06/2025
002371.L.ZK	12/23/2024	SDB3263644989	100.00	54.2563	5,483.99	5,425.63	0.0000	4.3300	50.0000	0.0000	(0.6596)	(0.0754)	0.0000	1	(0.7350)	01/06/2025
002371.L.ZK	12/23/2024	SDB3263644989	1,200.00	54.2563	66,159.81	65,107.54	0.0000	4.3300	50.0000	0.0000	(7.9576)	(0.9043)	0.0000	1	(8.8618)	01/06/2025
002371.L.ZK	12/23/2024	SDB3263644989	2,900.00	54.2563	159,571.36	157,343.22	0.0000	4.3300	50.0000	0.0000	(19.1929)	(2.1853)	0.0000	1	(21.3782)	01/06/2025
002371.L.ZK	12/23/2024	SDB3263644989	2,400.00	54.2563	134,404.87	130,215.08	0.0000	4.3300	50.0000	0.0000	(16.1659)	(1.8085)	0.0000	1	(17.9745)	01/06/2025
002371.L.ZK	12/23/2024	SDB3263644989	100.00	54.2563	5,532.04	5,425.63	0.0000	4.3300	50.0000	0.0000	(0.6654)	(0.0754)	0.0000	1	(0.7407)	01/06/2025
002371.L.ZK	12/23/2024	SDB3263644989	600.00	54.2563	33,728.75	32,553.77	0.0000	4.3300	50.0000	0.0000	(4.0568)	(0.4521)	0.0000	1	(4.5090)	01/06/2025
002371.L.ZK	12/20/2024	SDB3263644989	200.00	52.5134	10,989.12	10,502.68	0.0000	4.3300	50.0000	0.0000	(3.9652)	(0.4376)	0.0000	3	(4.4029)	01/06/2025
002371.L.ZK	12/20/2024	SDB3263644989	100.00	52.5134	5,483.99	5,251.34	0.0000	4.3300	50.0000	0.0000	(1.9788)	(0.2188)	0.0000	3	(2.1976)	01/06/2025
002371.L.ZK	12/20/2024	SDB3263644989	1,200.00	52.5134	66,159.81	63,016.11	0.0000	4.3300	50.0000	0.0000	(23.8727)	(2.6257)	0.0000	3	(26.4983)	01/06/2025
002371.L.ZK	12/20/2024	SDB3263644989	2,900.00	52.5134	159,571.36	152,288.93	0.0000	4.3300	50.0000	0.0000	(57.5787)	(6.3454)	0.0000	3	(63.9240)	01/06/2025
002371.L.ZK	12/20/2024	SDB3263644989	2,400.00	52.5134	134,404.87	126,032.22	0.0000	4.3300	50.0000	0.0000	(48.4978)	(5.2513)	0.0000	3	(53.7491)	01/06/2025
002371.L.ZK	12/20/2024	SDB3263644989	100.00	52.5134	5,532.04	5,251.34	0.0000	4.3300	50.0000	0.0000	(1.9961)	(0.2188)	0.0000	3	(2.2149)	01/06/2025
002371.L.ZK	12/20/2024	SDB3263644989	600.00	52.5134	33,728.75	31,508.05	0.0000	4.3300	50.0000	0.0000	(12.1705)	(1.3128)	0.0000	3	(13.4833)	01/06/2025
002371.L.ZK	12/19/2024	SDB3263644989	200.00	51.9325	10,989.12	10,386.49	0.0000	4.5800	50.0000	0.0000	(1.3981)	(0.1443)	0.0000	1	(1.5423)	01/06/2025
002371.L.ZK	12/19/2024	SDB3263644989	100.00	51.9325	5,483.99	5,193.25	0.0000	4.5800	50.0000	0.0000	(0.6977)	(0.0721)	0.0000	1	(0.7698)	01/06/2025
002371.L.ZK	12/19/2024	SDB3263644989	1,200.00	51.9325	66,159.81	62,318.95	0.0000	4.5800	50.0000	0.0000	(8.4170)	(0.8655)	0.0000	1	(9.2825)	01/06/2025
002371.L.ZK	12/19/2024	SDB3263644989	2,900.00	51.9325	159,571.36	150,604.13	0.0000	4.5800	50.0000	0.0000	(20.3010)	(2.0917)	0.0000	1	(22.3927)	01/06/2025
002371.L.ZK	12/19/2024	SDB3263644989	2,400.00	51.9325	134,404.87	124,637.90	0.0000	4.5800	50.0000	0.0000	(17.0993)	(1.7311)	0.0000	1	(18.8304)	01/06/2025
002371.L.ZK	12/19/2024	SDB3263644989	100.00	51.9325	5,532.04	5,193.25	0.0000	4.5800	50.0000	0.0000	(0.7038)	(0.0721)	0.0000	1	(0.7759)	01/06/2025
002371.L.ZK	12/19/2024	SDB3263644989	600.00	51.9325	33,728.75	31,159.47	0.0000	4.5800	50.0000	0.0000	(4.2910)	(0.4328)	0.0000	1	(4.7238)	01/06/2025
002371.L.ZK	12/18/2024	SDB3263644989	200.00	53.0249	10,989.12	10,604.98	0.0000	4.5800	50.0000	0.0000	(1.3981)	(0.1473)	0.0000	1	(1.5454)	01/06/2025
002371.L.ZK	12/18/2024	SDB3263644989	100.00	53.0249	5,483.99	5,302.49	0.0000	4.5800	50.0000	0.0000	(0.6977)	(0.0736)	0.0000	1	(0.7713)	01/06/2025
002371.L.ZK	12/18/2024	SDB3263644989	1,200.00	53.0249	66,159.81	63,629.89	0.0000	4.5800	50.0000	0.0000	(8.4170)	(0.8837)	0.0000	1	(9.3007)	01/06/2025
002371.L.ZK	12/18/2024	SDB3263644989	2,900.00	53.0249	159,571.36	153,772.24	0.0000	4.5800	50.0000	0.0000	(20.3010)	(2.1357)	0.0000	1	(22.4367)	01/06/2025
002371.L.ZK	12/18/2024	SDB3263644989	2,400.00	53.0249	134,404.87	127,259.78	0.0000	4.5800	50.0000	0.0000	(17.0993)	(1.7675)	0.0000	1	(18.8668)	01/06/2025
002371.L.ZK	12/18/2024	SDB3263644989	100.00	53.0249	5,532.04	5,302.49	0.0000	4.5800	50.0000	0.0000	(0.7038)	(0.0736)	0.0000	1	(0.7774)	01/06/2025
002371.L.ZK	12/18/2024	SDB3263644989	600.00	53.0249	33,728.75	31,814.95	0.0000	4.5800	50.0000	0.0000	(4.2910)	(0.4419)	0.0000	1	(4.7329)	01/06/2025
002371.L.ZK	12/17/2024	SDB3263644989	200.00	54.7690	10,989.12	10,953.81	0.0000	4.5800	50.0000	0.0000	(1.3981)	(0.1521)	0.0000	1	(1.5502)	01/06/2025
002371.L.ZK	12/17/2024	SDB3263644989	100.00	54.7690	5,483.99	5,476.90	0.0000	4.5800	50.0000	0.0000	(0.6977)	(0.0761)	0.0000	1	(0.7738)	01/06/2025
002371.L.ZK	12/17/2024	SDB3263644989	1,200.00	54.7690	66,159.81	65,722.84	0.0000	4.5800	50.0000	0.0000	(8.4170)	(0.9128)	0.0000	1	(9.3298)	01/06/2025
002371.L.ZK	12/17/2024	SDB3263644989	2,900.00	54.7690	159,571.36	158,830.19	0.0000	4.5800	50.0000	0.0000	(20.3010)	(2.2060)	0.0000	1	(22.5070)	01/06/2025
002371.L.ZK	12/17/2024	SDB3263644989	2,400.00	54.7690	134,404.87	131,445.68	0.0000	4.5800	50.0000	0.0000	(17.0993)	(1.8256)	0.0000	1	(18.9249)	01/06/2025
002371.L.ZK	12/17/2024	SDB3263644989	100.00	54.7690	5,532.04	5,476.90	0.0000	4.5800	50.0000	0.0000	(0.7038)	(0.0761)	0.0000	1	(0.7799)	01/06/2025
002371.L.ZK	12/17/2024	SDB3263644989	600.00	54.7690	33,728.75	32,861.42	0.0000	4.5800	50.0000	0.0000	(4.2910)	(0.4564)	0.0000	1	(4.7475)	01/06/2025
002371.L.ZK	12/16/2024	SDB3263644989	200.00	53.8623	10,989.12	10,772.46	0.0000	4.5800	50.0000	0.0000	(1.3981)	(0.1496)	0.0000	1	(1.5477)	01/06/2025
002371.L.ZK	12/16/2024	SDB3263644989	100.00	53.8623	5,483.99	5,386.23	0.0000	4.5800	50.0000	0.0000	(0.6977)	(0.0748)	0.0000	1	(0.7725)	01/06/2025
002371.L.ZK	12/16/2024	SDB3263644989	1,200.00	53.8623	66,159.81	64,634.78	0.0000	4.5800	50.0000	0.0000	(8.4170)	(0.8977)	0.0000	1	(9.3147)	01/06/2025
002371.L.ZK	12/16/2024	SDB3263644989	2,900.00	53.8623	159,571.36	156,200.73	0.0000	4.5800	50.0000	0.0000	(20.3010)	(2.1695)	0.0000	1	(22.4705)	01/06/2025
002371.L.ZK	12/16/2024	SDB3263644989	2,400.00	53.8623	134,404.87	129,269.57	0.0000	4.5800	50.0000	0.0000	(17.0993)	(1.7954)	0.0000	1	(18.8947)	01/06/2025
002371.L.ZK	12/16/2024	SDB3263644989	100.00	53.8623	5,532.04	5,386.23	0.0000	4.5800	50.0000	0.0000	(0.7038)	(0.0748)	0.0000	1	(0.7786)	01/06/2025
002371.L.ZK	12/16/2024	SDB3263644989	600.00	53.8623	33,728.75	32,317.39	0.0000	4.5800	50.0000	0.0000	(4.2910)	(0.4489)	0.0000	1	(4.7399)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
NAURA TECHNOLOGY GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002371.ZK	12/13/2024	SDB3263644989	200.00	54.9922	10,989.12	10,998.45	0.0000	4.5800	50.0000	0.0000	(4.1942)	(0.4583)	0.0000	3	(4.6524)	01/06/2025
002371.ZK	12/13/2024	SDB3263644989	100.00	54.9922	5,483.99	5,499.22	0.0000	4.5800	50.0000	0.0000	(2.0931)	(0.2291)	0.0000	3	(2.3222)	01/06/2025
002371.ZK	12/13/2024	SDB3263644989	1,200.00	54.9922	66,159.81	65,990.68	0.0000	4.5800	50.0000	0.0000	(25.2510)	(2.7496)	0.0000	3	(28.0006)	01/06/2025
002371.ZK	12/13/2024	SDB3263644989	2,900.00	54.9922	159,571.36	159,477.48	0.0000	4.5800	50.0000	0.0000	(60.9031)	(6.6449)	0.0000	3	(67.5480)	01/06/2025
002371.ZK	12/13/2024	SDB3263644989	2,400.00	54.9922	134,404.87	131,981.36	0.0000	4.5800	50.0000	0.0000	(51.2979)	(5.4992)	0.0000	3	(56.7971)	01/06/2025
002371.ZK	12/13/2024	SDB3263644989	100.00	54.9922	5,532.04	5,499.22	0.0000	4.5800	50.0000	0.0000	(2.1114)	(0.2291)	0.0000	3	(2.3405)	01/06/2025
002371.ZK	12/13/2024	SDB3263644989	600.00	54.9922	33,728.75	32,995.34	0.0000	4.5800	50.0000	0.0000	(12.8731)	(1.3748)	0.0000	3	(14.2479)	01/06/2025
002371.ZK	12/12/2024	SDB3263644989	100.00	54.5552	5,483.99	5,455.52	0.0000	4.5800	50.0000	0.0000	(0.6977)	(0.0758)	0.0000	1	(0.7735)	01/06/2025
002371.ZK	12/12/2024	SDB3263644989	1,200.00	54.5552	66,159.81	65,466.21	0.0000	4.5800	50.0000	0.0000	(8.4170)	(0.9093)	0.0000	1	(9.3263)	01/06/2025
002371.ZK	12/12/2024	SDB3263644989	2,900.00	54.5552	159,571.36	158,210.02	0.0000	4.5800	50.0000	0.0000	(20.3010)	(2.1974)	0.0000	1	(22.4984)	01/06/2025
002371.ZK	12/12/2024	SDB3263644989	2,400.00	54.5552	134,404.87	130,932.43	0.0000	4.5800	50.0000	0.0000	(17.0993)	(1.8185)	0.0000	1	(18.9178)	01/06/2025
002371.ZK	12/12/2024	SDB3263644989	100.00	54.5552	5,532.04	5,455.52	0.0000	4.5800	50.0000	0.0000	(0.7038)	(0.0758)	0.0000	1	(0.7796)	01/06/2025
002371.ZK	12/12/2024	SDB3263644989	600.00	54.5552	33,728.75	32,733.11	0.0000	4.5800	50.0000	0.0000	(4.2910)	(0.4546)	0.0000	1	(4.7457)	01/06/2025
002371.ZK	12/11/2024	SDB3263644989	100.00	55.8410	5,483.99	5,584.10	0.0000	4.5800	50.0000	0.0000	(0.6977)	(0.0776)	0.0000	1	(0.7752)	01/06/2025
002371.ZK	12/11/2024	SDB3263644989	1,200.00	55.8410	66,159.81	67,009.21	0.0000	4.5800	50.0000	0.0000	(8.4170)	(0.9307)	0.0000	1	(9.3477)	01/06/2025
002371.ZK	12/11/2024	SDB3263644989	2,900.00	55.8410	159,571.36	161,938.93	0.0000	4.5800	50.0000	0.0000	(20.3010)	(2.2492)	0.0000	1	(22.5502)	01/06/2025
002371.ZK	12/11/2024	SDB3263644989	2,400.00	55.8410	134,404.87	134,018.42	0.0000	4.5800	50.0000	0.0000	(17.0993)	(1.8614)	0.0000	1	(18.9607)	01/06/2025
002371.ZK	12/11/2024	SDB3263644989	100.00	55.8410	5,532.04	5,584.10	0.0000	4.5800	50.0000	0.0000	(0.7038)	(0.0776)	0.0000	1	(0.7814)	01/06/2025
002371.ZK	12/11/2024	SDB3263644989	600.00	55.8410	33,728.75	33,504.61	0.0000	4.5800	50.0000	0.0000	(4.2910)	(0.4653)	0.0000	1	(4.7564)	01/06/2025
002371.ZK	12/10/2024	SDB3263644989	100.00	54.8408	5,483.99	5,484.08	0.0000	4.5800	50.0000	0.0000	(0.6977)	(0.0762)	0.0000	1	(0.7739)	01/06/2025
002371.ZK	12/10/2024	SDB3263644989	1,200.00	54.8408	66,159.81	65,809.01	0.0000	4.5800	50.0000	0.0000	(8.4170)	(0.9140)	0.0000	1	(9.3310)	01/06/2025
002371.ZK	12/10/2024	SDB3263644989	2,900.00	54.8408	159,571.36	159,038.43	0.0000	4.5800	50.0000	0.0000	(20.3010)	(2.2089)	0.0000	1	(22.5099)	01/06/2025
002371.ZK	12/10/2024	SDB3263644989	2,400.00	54.8408	134,404.87	131,618.01	0.0000	4.5800	50.0000	0.0000	(17.0993)	(1.8280)	0.0000	1	(18.9273)	01/06/2025
002371.ZK	12/10/2024	SDB3263644989	100.00	54.8408	5,532.04	5,484.08	0.0000	4.5800	50.0000	0.0000	(0.7038)	(0.0762)	0.0000	1	(0.7800)	01/06/2025
002371.ZK	12/10/2024	SDB3263644989	600.00	54.8408	33,728.75	32,904.50	0.0000	4.5800	50.0000	0.0000	(4.2910)	(0.4570)	0.0000	1	(4.7481)	01/06/2025
002371.ZK	12/09/2024	SDB3263644989	2,400.00	56.0020	134,404.87	134,404.87	0.0000	4.5800	50.0000	0.0000	(17.0993)	(1.8667)	0.0000	1	(18.9660)	01/06/2025
002371.ZK	12/09/2024	SDB3263644989	100.00	55.3204	5,532.04	5,532.04	0.0000	4.5800	50.0000	0.0000	(0.7038)	(0.0768)	0.0000	1	(0.7806)	01/06/2025
002371.ZK	12/09/2024	SDB3263644989	600.00	56.2146	33,728.75	33,728.75	0.0000	4.5800	50.0000	0.0000	(4.2910)	(0.4685)	0.0000	1	(4.7595)	01/06/2025
TOTAL NAURA TECHNOLOGY GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND											(796.7300)	(86.3567)	0.0000		(883.0867)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
NBTM NEW MATERIALS GROUP CO LTD CMN CLASS A SERIES NORTHBOUND																
600114.SH	12/11/2024	SDB3260123264	200.00	2.4465	437.80	489.31	0.0000	4.5800	50.0000	0.0000	(0.0557)	(0.0068)	0.0000	1	(0.0625)	01/06/2025
600114.SH	12/11/2024	SDB3260123264	900.00	2.4465	1,970.11	2,201.89	0.0000	4.5800	50.0000	0.0000	(0.2506)	(0.0306)	0.0000	1	(0.2812)	01/06/2025
600114.SH	12/11/2024	SDB3260123264	1,200.00	2.4465	2,626.81	2,935.86	0.0000	4.5800	50.0000	0.0000	(0.3342)	(0.0408)	0.0000	1	(0.3750)	01/06/2025
600114.SH	12/11/2024	SDB3260123264	8,300.00	2.4465	18,168.77	20,306.33	0.0000	4.5800	50.0000	0.0000	(2.3115)	(0.2820)	0.0000	1	(2.5935)	01/06/2025
600114.SH	12/10/2024	SDB3260123264	200.00	2.4232	437.80	484.63	0.0000	4.5800	50.0000	0.0000	(0.0557)	(0.0067)	0.0000	1	(0.0624)	01/06/2025
600114.SH	12/10/2024	SDB3260123264	900.00	2.4232	1,970.11	2,180.85	0.0000	4.5800	50.0000	0.0000	(0.2506)	(0.0303)	0.0000	1	(0.2809)	01/06/2025
600114.SH	12/10/2024	SDB3260123264	4,100.00	2.4232	8,974.94	9,934.99	0.0000	4.5800	50.0000	0.0000	(1.1418)	(0.1380)	0.0000	1	(1.2798)	01/06/2025
600114.SH	12/10/2024	SDB3260123264	600.00	2.4232	1,313.41	1,453.90	0.0000	4.5800	50.0000	0.0000	(0.1671)	(0.0202)	0.0000	1	(0.1873)	01/06/2025
600114.SH	12/10/2024	SDB3260123264	3,700.00	2.4232	8,099.33	8,965.72	0.0000	4.5800	50.0000	0.0000	(1.0304)	(0.1245)	0.0000	1	(1.1549)	01/06/2025
600114.SH	12/10/2024	SDB3260123264	5,100.00	2.4232	11,163.95	12,358.16	0.0000	4.5800	50.0000	0.0000	(1.4203)	(0.1716)	0.0000	1	(1.5919)	01/06/2025
600114.SH	12/10/2024	SDB3260123264	10,500.00	2.4232	22,984.59	25,443.26	0.0000	4.5800	50.0000	0.0000	(2.9242)	(0.3534)	0.0000	1	(3.2775)	01/06/2025
600114.SH	12/10/2024	SDB3260123264	8,300.00	2.4232	18,168.77	20,112.29	0.0000	4.5800	50.0000	0.0000	(2.3115)	(0.2793)	0.0000	1	(2.5908)	01/06/2025
600114.SH	12/09/2024	SDB3260123264	200.00	2.3198	437.80	463.97	0.0000	4.5800	50.0000	0.0000	(0.0557)	(0.0064)	0.0000	1	(0.0621)	01/06/2025
600114.SH	12/09/2024	SDB3260123264	900.00	2.3198	1,970.11	2,087.85	0.0000	4.5800	50.0000	0.0000	(0.2506)	(0.0290)	0.0000	1	(0.2796)	01/06/2025
600114.SH	12/09/2024	SDB3260123264	4,100.00	2.3198	8,974.94	9,511.32	0.0000	4.5800	50.0000	0.0000	(1.1418)	(0.1321)	0.0000	1	(1.2739)	01/06/2025
600114.SH	12/09/2024	SDB3260123264	600.00	2.3198	1,313.41	1,391.90	0.0000	4.5800	50.0000	0.0000	(0.1671)	(0.0193)	0.0000	1	(0.1864)	01/06/2025
600114.SH	12/09/2024	SDB3260123264	3,700.00	2.3198	8,099.33	8,583.39	0.0000	4.5800	50.0000	0.0000	(1.0304)	(0.1192)	0.0000	1	(1.1496)	01/06/2025
600114.SH	12/09/2024	SDB3260123264	5,100.00	2.3198	11,163.95	11,831.16	0.0000	4.5800	50.0000	0.0000	(1.4203)	(0.1643)	0.0000	1	(1.5846)	01/06/2025
600114.SH	12/09/2024	SDB3260123264	10,500.00	2.3198	22,984.59	24,358.27	0.0000	4.5800	50.0000	0.0000	(2.9242)	(0.3383)	0.0000	1	(3.2625)	01/06/2025
600114.SH	12/09/2024	SDB3260123264	8,300.00	2.3198	18,168.77	19,254.63	0.0000	4.5800	50.0000	0.0000	(2.3115)	(0.2674)	0.0000	1	(2.5789)	01/06/2025
600114.SH	12/06/2024	SDB3260123264	200.00	2.3577	437.80	471.54	0.0000	4.5800	50.0000	0.0000	(0.1671)	(0.0196)	0.0000	3	(0.1867)	01/06/2025
600114.SH	12/06/2024	SDB3260123264	900.00	2.3577	1,970.11	2,121.93	0.0000	4.5800	50.0000	0.0000	(0.7519)	(0.0884)	0.0000	3	(0.8403)	01/06/2025
600114.SH	12/06/2024	SDB3260123264	2,100.00	2.3577	4,596.92	4,951.16	0.0000	4.5800	50.0000	0.0000	(1.7545)	(0.2063)	0.0000	3	(1.9608)	01/06/2025
600114.SH	12/06/2024	SDB3260123264	4,100.00	2.3577	8,974.94	9,666.55	0.0000	4.5800	50.0000	0.0000	(3.4254)	(0.4028)	0.0000	3	(3.8282)	01/06/2025
600114.SH	12/06/2024	SDB3260123264	600.00	2.3577	1,313.41	1,414.62	0.0000	4.5800	50.0000	0.0000	(0.5013)	(0.0589)	0.0000	3	(0.5602)	01/06/2025
600114.SH	12/06/2024	SDB3260123264	2,600.00	2.3577	5,691.42	6,130.01	0.0000	4.5800	50.0000	0.0000	(2.1722)	(0.2554)	0.0000	3	(2.4276)	01/06/2025
600114.SH	12/06/2024	SDB3260123264	3,700.00	2.3577	8,099.33	8,723.48	0.0000	4.5800	50.0000	0.0000	(3.0912)	(0.3635)	0.0000	3	(3.4547)	01/06/2025
600114.SH	12/06/2024	SDB3260123264	5,100.00	2.3577	11,163.95	12,024.25	0.0000	4.5800	50.0000	0.0000	(4.2609)	(0.5010)	0.0000	3	(4.7619)	01/06/2025
600114.SH	12/06/2024	SDB3260123264	10,500.00	2.3577	22,984.59	24,755.81	0.0000	4.5800	50.0000	0.0000	(8.7725)	(1.0315)	0.0000	3	(9.8039)	01/06/2025
600114.SH	12/06/2024	SDB3260123264	8,300.00	2.3577	18,168.77	19,568.88	0.0000	4.5800	50.0000	0.0000	(6.9344)	(0.8154)	0.0000	3	(7.7498)	01/06/2025
600114.SH	12/05/2024	SDB3260123264	200.00	2.3289	437.80	465.79	0.0000	4.5800	50.0000	0.0000	(0.0557)	(0.0065)	0.0000	1	(0.0622)	01/06/2025
600114.SH	12/05/2024	SDB3260123264	900.00	2.3289	1,970.11	2,096.05	0.0000	4.5800	50.0000	0.0000	(0.2506)	(0.0291)	0.0000	1	(0.2798)	01/06/2025
600114.SH	12/05/2024	SDB3260123264	1,100.00	2.3289	2,407.91	2,561.84	0.0000	4.5800	50.0000	0.0000	(0.3063)	(0.0356)	0.0000	1	(0.3419)	01/06/2025
600114.SH	12/05/2024	SDB3260123264	19,600.00	2.3289	42,904.58	45,647.40	0.0000	4.5800	50.0000	0.0000	(5.4584)	(0.6340)	0.0000	1	(6.0924)	01/06/2025
600114.SH	12/05/2024	SDB3260123264	4,100.00	2.3289	8,974.94	9,548.69	0.0000	4.5800	50.0000	0.0000	(1.1418)	(0.1326)	0.0000	1	(1.2744)	01/06/2025
600114.SH	12/05/2024	SDB3260123264	600.00	2.3289	1,313.41	1,397.37	0.0000	4.5800	50.0000	0.0000	(0.1671)	(0.0194)	0.0000	1	(0.1865)	01/06/2025
600114.SH	12/05/2024	SDB3260123264	2,600.00	2.3289	5,691.42	6,055.27	0.0000	4.5800	50.0000	0.0000	(0.7241)	(0.0841)	0.0000	1	(0.8082)	01/06/2025
600114.SH	12/05/2024	SDB3260123264	3,700.00	2.3289	8,099.33	8,617.11	0.0000	4.5800	50.0000	0.0000	(1.0304)	(0.1197)	0.0000	1	(1.1501)	01/06/2025
600114.SH	12/05/2024	SDB3260123264	5,100.00	2.3289	11,163.95	11,877.64	0.0000	4.5800	50.0000	0.0000	(1.4203)	(0.1650)	0.0000	1	(1.5853)	01/06/2025
600114.SH	12/05/2024	SDB3260123264	10,500.00	2.3289	22,984.59	24,453.96	0.0000	4.5800	50.0000	0.0000	(2.9242)	(0.3396)	0.0000	1	(3.2638)	01/06/2025
600114.SH	12/05/2024	SDB3260123264	8,300.00	2.3289	18,168.77	19,330.28	0.0000	4.5800	50.0000	0.0000	(2.3115)	(0.2685)	0.0000	1	(2.5799)	01/06/2025
600114.SH	12/04/2024	SDB3260123264	200.00	2.1890	437.80	437.80	0.0000	4.5800	50.0000	0.0000	(0.0557)	(0.0061)	0.0000	1	(0.0618)	01/06/2025
600114.SH	12/04/2024	SDB3260123264	900.00	2.1890	1,970.11	1,970.11	0.0000	4.5800	50.0000	0.0000	(0.2506)	(0.0274)	0.0000	1	(0.2780)	01/06/2025
600114.SH	12/04/2024	SDB3260123264	1,100.00	2.1890	2,407.91	2,407.91	0.0000	4.5800	50.0000	0.0000	(0.3063)	(0.0334)	0.0000	1	(0.3398)	01/06/2025
600114.SH	12/04/2024	SDB3260123264	19,600.00	2.1890	42,904.58	42,904.58	0.0000	4.5800	50.0000	0.0000	(5.4584)	(0.5959)	0.0000	1	(6.0543)	01/06/2025
600114.SH	12/04/2024	SDB3260123264	4,100.00	2.1890	8,974.94	8,974.94	0.0000	4.5800	50.0000	0.0000	(1.1418)	(0.1247)	0.0000	1	(1.2665)	01/06/2025
600114.SH	12/04/2024	SDB3260123264	600.00	2.1890	1,313.41	1,313.41	0.0000	4.5800	50.0000	0.0000	(0.1671)	(0.0182)	0.0000	1	(0.1853)	01/06/2025
600114.SH	12/04/2024	SDB3260123264	2,600.00	2.1890	5,691.42	5,691.42	0.0000	4.5800	50.0000	0.0000	(0.7241)	(0.0790)	0.0000	1	(0.8031)	01/06/2025
600114.SH	12/04/2024	SDB3260123264	3,700.00	2.1890	8,099.33	8,099.33	0.0000	4.5800	50.0000	0.0000	(1.0304)	(0.1125)	0.0000	1	(1.1429)	01/06/2025
600114.SH	12/04/2024	SDB3260123264	5,100.00	2.1890	11,163.95	11,163.95	0.0000	4.5800	50.0000	0.0000	(1.4203)	(0.1551)	0.0000	1	(1.5754)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
NBTM NEW MATERIALS GROUP CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600114.SH	12/04/2024	SDB3260123264	10,500.00	2.1890	22,984.59	22,984.59	0.0000	4.5800	50.0000	0.0000	(2.9242)	(0.3192)	0.0000	1	(3.2434)	01/06/2025
600114.SH	12/04/2024	SDB3260123264	8,300.00	2.1890	18,168.77	18,168.77	0.0000	4.5800	50.0000	0.0000	(2.3115)	(0.2523)	0.0000	1	(2.5638)	01/06/2025
TOTAL NBTM NEW MATERIALS GROUP CO LTD CMN CLASS A SERIES NORTHBOUND											(84.9675)	(9.8611)	0.0000		(94.8286)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
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066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
NEW CHINA LIFE INSURANCE CO., LTD CMN CLASS A SERIES NORTHBOUND																
601336.SH	12/11/2024	SDB3261724283	500.00	7.0505	3,272.46	3,525.26	0.0000	4.5800	50.0000	0.0000	(0.4163)	(0.0490)	0.0000	1	(0.4653)	01/06/2025
601336.SH	12/11/2024	SDB3261724283	100.00	7.0505	654.49	705.05	0.0000	4.5800	50.0000	0.0000	(0.0833)	(0.0098)	0.0000	1	(0.0931)	01/06/2025
601336.SH	12/11/2024	SDB3261724283	500.00	7.0505	3,272.46	3,525.26	0.0000	4.5800	50.0000	0.0000	(0.4163)	(0.0490)	0.0000	1	(0.4653)	01/06/2025
601336.SH	12/11/2024	SDB3261724283	600.00	7.0505	3,926.95	4,230.31	0.0000	4.5800	50.0000	0.0000	(0.4996)	(0.0588)	0.0000	1	(0.5583)	01/06/2025
601336.SH	12/11/2024	SDB3261724283	200.00	7.0505	1,308.98	1,410.10	0.0000	4.5800	50.0000	0.0000	(0.1665)	(0.0196)	0.0000	1	(0.1861)	01/06/2025
601336.SH	12/11/2024	SDB3261724283	500.00	7.0505	3,272.46	3,525.26	0.0000	4.5800	50.0000	0.0000	(0.4163)	(0.0490)	0.0000	1	(0.4653)	01/06/2025
601336.SH	12/11/2024	SDB3261724283	100.00	7.0505	654.49	705.05	0.0000	4.5800	50.0000	0.0000	(0.0833)	(0.0098)	0.0000	1	(0.0931)	01/06/2025
601336.SH	12/11/2024	SDB3261724283	700.00	7.0505	4,581.44	4,935.36	0.0000	4.5800	50.0000	0.0000	(0.5829)	(0.0685)	0.0000	1	(0.6514)	01/06/2025
601336.SH	12/11/2024	SDB3261724283	100.00	7.0505	654.49	705.05	0.0000	4.5800	50.0000	0.0000	(0.0833)	(0.0098)	0.0000	1	(0.0931)	01/06/2025
601336.SH	12/11/2024	SDB3261724283	4,500.00	7.0505	29,452.13	31,727.31	0.0000	4.5800	50.0000	0.0000	(3.7470)	(0.4407)	0.0000	1	(4.1876)	01/06/2025
601336.SH	12/11/2024	SDB3261724283	8,600.00	7.0505	56,286.29	60,634.42	0.0000	4.5800	50.0000	0.0000	(7.1609)	(0.8421)	0.0000	1	(8.0030)	01/06/2025
601336.SH	12/11/2024	SDB3261724283	300.00	7.0505	1,963.48	2,115.15	0.0000	4.5800	50.0000	0.0000	(0.2498)	(0.0294)	0.0000	1	(0.2792)	01/06/2025
601336.SH	12/11/2024	SDB3261724283	2,000.00	7.0505	13,089.83	14,101.03	0.0000	4.5800	50.0000	0.0000	(1.6653)	(0.1958)	0.0000	1	(1.8612)	01/06/2025
601336.SH	12/10/2024	SDB3261724283	500.00	6.5974	3,272.46	3,298.70	0.0000	4.5800	50.0000	0.0000	(0.4163)	(0.0458)	0.0000	1	(0.4621)	01/06/2025
601336.SH	12/10/2024	SDB3261724283	100.00	6.5974	654.49	659.74	0.0000	4.5800	50.0000	0.0000	(0.0833)	(0.0092)	0.0000	1	(0.0924)	01/06/2025
601336.SH	12/10/2024	SDB3261724283	500.00	6.5974	3,272.46	3,298.70	0.0000	4.5800	50.0000	0.0000	(0.4163)	(0.0458)	0.0000	1	(0.4621)	01/06/2025
601336.SH	12/10/2024	SDB3261724283	600.00	6.5974	3,926.95	3,958.44	0.0000	4.5800	50.0000	0.0000	(0.4996)	(0.0550)	0.0000	1	(0.5546)	01/06/2025
601336.SH	12/10/2024	SDB3261724283	200.00	6.5974	1,308.98	1,319.48	0.0000	4.5800	50.0000	0.0000	(0.1665)	(0.0183)	0.0000	1	(0.1849)	01/06/2025
601336.SH	12/10/2024	SDB3261724283	500.00	6.5974	3,272.46	3,298.70	0.0000	4.5800	50.0000	0.0000	(0.4163)	(0.0458)	0.0000	1	(0.4621)	01/06/2025
601336.SH	12/10/2024	SDB3261724283	100.00	6.5974	654.49	659.74	0.0000	4.5800	50.0000	0.0000	(0.0833)	(0.0092)	0.0000	1	(0.0924)	01/06/2025
601336.SH	12/10/2024	SDB3261724283	700.00	6.5974	4,581.44	4,618.18	0.0000	4.5800	50.0000	0.0000	(0.5829)	(0.0641)	0.0000	1	(0.6470)	01/06/2025
601336.SH	12/10/2024	SDB3261724283	100.00	6.5974	654.49	659.74	0.0000	4.5800	50.0000	0.0000	(0.0833)	(0.0092)	0.0000	1	(0.0924)	01/06/2025
601336.SH	12/10/2024	SDB3261724283	4,500.00	6.5974	29,452.13	29,688.27	0.0000	4.5800	50.0000	0.0000	(3.7470)	(0.4123)	0.0000	1	(4.1593)	01/06/2025
601336.SH	12/10/2024	SDB3261724283	8,600.00	6.5974	56,286.29	56,737.59	0.0000	4.5800	50.0000	0.0000	(7.1609)	(0.7880)	0.0000	1	(7.9489)	01/06/2025
601336.SH	12/10/2024	SDB3261724283	300.00	6.5974	1,963.48	1,979.22	0.0000	4.5800	50.0000	0.0000	(0.2498)	(0.0275)	0.0000	1	(0.2773)	01/06/2025
601336.SH	12/10/2024	SDB3261724283	2,000.00	6.5974	13,089.83	13,194.79	0.0000	4.5800	50.0000	0.0000	(1.6653)	(0.1833)	0.0000	1	(1.8486)	01/06/2025
601336.SH	12/09/2024	SDB3261724283	500.00	6.6534	3,272.46	3,326.70	0.0000	4.5800	50.0000	0.0000	(0.4163)	(0.0462)	0.0000	1	(0.4625)	01/06/2025
601336.SH	12/09/2024	SDB3261724283	100.00	6.6534	654.49	665.34	0.0000	4.5800	50.0000	0.0000	(0.0833)	(0.0092)	0.0000	1	(0.0925)	01/06/2025
601336.SH	12/09/2024	SDB3261724283	500.00	6.6534	3,272.46	3,326.70	0.0000	4.5800	50.0000	0.0000	(0.4163)	(0.0462)	0.0000	1	(0.4625)	01/06/2025
601336.SH	12/09/2024	SDB3261724283	600.00	6.6534	3,926.95	3,992.04	0.0000	4.5800	50.0000	0.0000	(0.4996)	(0.0554)	0.0000	1	(0.5550)	01/06/2025
601336.SH	12/09/2024	SDB3261724283	200.00	6.6534	1,308.98	1,330.68	0.0000	4.5800	50.0000	0.0000	(0.1665)	(0.0185)	0.0000	1	(0.1850)	01/06/2025
601336.SH	12/09/2024	SDB3261724283	500.00	6.6534	3,272.46	3,326.70	0.0000	4.5800	50.0000	0.0000	(0.4163)	(0.0462)	0.0000	1	(0.4625)	01/06/2025
601336.SH	12/09/2024	SDB3261724283	100.00	6.6534	654.49	665.34	0.0000	4.5800	50.0000	0.0000	(0.0833)	(0.0092)	0.0000	1	(0.0925)	01/06/2025
601336.SH	12/09/2024	SDB3261724283	700.00	6.6534	4,581.44	4,657.38	0.0000	4.5800	50.0000	0.0000	(0.5829)	(0.0647)	0.0000	1	(0.6475)	01/06/2025
601336.SH	12/09/2024	SDB3261724283	100.00	6.6534	654.49	665.34	0.0000	4.5800	50.0000	0.0000	(0.0833)	(0.0092)	0.0000	1	(0.0925)	01/06/2025
601336.SH	12/09/2024	SDB3261724283	4,500.00	6.6534	29,452.13	29,940.29	0.0000	4.5800	50.0000	0.0000	(3.7470)	(0.4158)	0.0000	1	(4.1628)	01/06/2025
601336.SH	12/09/2024	SDB3261724283	8,600.00	6.6534	56,286.29	57,219.21	0.0000	4.5800	50.0000	0.0000	(7.1609)	(0.7947)	0.0000	1	(7.9556)	01/06/2025
601336.SH	12/09/2024	SDB3261724283	300.00	6.6534	1,963.48	1,996.02	0.0000	4.5800	50.0000	0.0000	(0.2498)	(0.0277)	0.0000	1	(0.2775)	01/06/2025
601336.SH	12/09/2024	SDB3261724283	2,000.00	6.6534	13,089.83	13,306.79	0.0000	4.5800	50.0000	0.0000	(1.6653)	(0.1848)	0.0000	1	(1.8501)	01/06/2025
601336.SH	12/06/2024	SDB3261724283	500.00	6.6813	3,272.46	3,340.64	0.0000	4.5800	50.0000	0.0000	(1.2490)	(0.1392)	0.0000	3	(1.3882)	01/06/2025
601336.SH	12/06/2024	SDB3261724283	100.00	6.6813	654.49	668.13	0.0000	4.5800	50.0000	0.0000	(0.2498)	(0.0278)	0.0000	3	(0.2776)	01/06/2025
601336.SH	12/06/2024	SDB3261724283	500.00	6.6813	3,272.46	3,340.64	0.0000	4.5800	50.0000	0.0000	(1.2490)	(0.1392)	0.0000	3	(1.3882)	01/06/2025
601336.SH	12/06/2024	SDB3261724283	600.00	6.6813	3,926.95	4,008.77	0.0000	4.5800	50.0000	0.0000	(1.4988)	(0.1670)	0.0000	3	(1.6658)	01/06/2025
601336.SH	12/06/2024	SDB3261724283	200.00	6.6813	1,308.98	1,336.26	0.0000	4.5800	50.0000	0.0000	(0.4996)	(0.0557)	0.0000	3	(0.5553)	01/06/2025
601336.SH	12/06/2024	SDB3261724283	500.00	6.6813	3,272.46	3,340.64	0.0000	4.5800	50.0000	0.0000	(1.2490)	(0.1392)	0.0000	3	(1.3882)	01/06/2025
601336.SH	12/06/2024	SDB3261724283	100.00	6.6813	654.49	668.13	0.0000	4.5800	50.0000	0.0000	(0.2498)	(0.0278)	0.0000	3	(0.2776)	01/06/2025
601336.SH	12/06/2024	SDB3261724283	700.00	6.6813	4,581.44	4,676.90	0.0000	4.5800	50.0000	0.0000	(1.7486)	(0.1949)	0.0000	3	(1.9435)	01/06/2025
601336.SH	12/06/2024	SDB3261724283	100.00	6.6813	654.49	668.13	0.0000	4.5800	50.0000	0.0000	(0.2498)	(0.0278)	0.0000	3	(0.2776)	01/06/2025
601336.SH	12/06/2024	SDB3261724283	4,500.00	6.6813	29,452.13	30,065.76	0.0000	4.5800	50.0000	0.0000	(11.2409)	(1.2527)	0.0000	3	(12.4936)	01/06/2025
601336.SH	12/06/2024	SDB3261724283	8,600.00	6.6813	56,286.29	57,459.01	0.0000	4.5800	50.0000	0.0000	(21.4826)	(2.3941)	0.0000	3	(23.8767)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
NEW CHINA LIFE INSURANCE CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
601336.SH	12/06/2024	SDB3261724283	300.00	6.6813	1,963.48	2,004.38	0.0000	4.5800	50.0000	0.0000	(0.7494)	(0.0835)	0.0000	3	(0.8329)	01/06/2025
601336.SH	12/06/2024	SDB3261724283	2,000.00	6.6813	13,089.83	13,362.56	0.0000	4.5800	50.0000	0.0000	(4.9960)	(0.5568)	0.0000	3	(5.5527)	01/06/2025
601336.SH	12/05/2024	SDB3261724283	500.00	6.6163	3,272.46	3,308.15	0.0000	4.5800	50.0000	0.0000	(0.4163)	(0.0459)	0.0000	1	(0.4623)	01/06/2025
601336.SH	12/05/2024	SDB3261724283	100.00	6.6163	654.49	661.63	0.0000	4.5800	50.0000	0.0000	(0.0833)	(0.0092)	0.0000	1	(0.0925)	01/06/2025
601336.SH	12/05/2024	SDB3261724283	500.00	6.6163	3,272.46	3,308.15	0.0000	4.5800	50.0000	0.0000	(0.4163)	(0.0459)	0.0000	1	(0.4623)	01/06/2025
601336.SH	12/05/2024	SDB3261724283	600.00	6.6163	3,926.95	3,969.78	0.0000	4.5800	50.0000	0.0000	(0.4996)	(0.0551)	0.0000	1	(0.5547)	01/06/2025
601336.SH	12/05/2024	SDB3261724283	200.00	6.6163	1,308.98	1,323.26	0.0000	4.5800	50.0000	0.0000	(0.1665)	(0.0184)	0.0000	1	(0.1849)	01/06/2025
601336.SH	12/05/2024	SDB3261724283	500.00	6.6163	3,272.46	3,308.15	0.0000	4.5800	50.0000	0.0000	(0.4163)	(0.0459)	0.0000	1	(0.4623)	01/06/2025
601336.SH	12/05/2024	SDB3261724283	100.00	6.6163	654.49	661.63	0.0000	4.5800	50.0000	0.0000	(0.0833)	(0.0092)	0.0000	1	(0.0925)	01/06/2025
601336.SH	12/05/2024	SDB3261724283	700.00	6.6163	4,581.44	4,631.41	0.0000	4.5800	50.0000	0.0000	(0.5829)	(0.0643)	0.0000	1	(0.6472)	01/06/2025
601336.SH	12/05/2024	SDB3261724283	100.00	6.6163	654.49	661.63	0.0000	4.5800	50.0000	0.0000	(0.0833)	(0.0092)	0.0000	1	(0.0925)	01/06/2025
601336.SH	12/05/2024	SDB3261724283	4,500.00	6.6163	29,452.13	29,773.35	0.0000	4.5800	50.0000	0.0000	(3.7470)	(0.4135)	0.0000	1	(4.1605)	01/06/2025
601336.SH	12/05/2024	SDB3261724283	8,600.00	6.6163	56,286.29	56,900.18	0.0000	4.5800	50.0000	0.0000	(7.1609)	(0.7903)	0.0000	1	(7.9511)	01/06/2025
601336.SH	12/05/2024	SDB3261724283	300.00	6.6163	1,963.48	1,984.89	0.0000	4.5800	50.0000	0.0000	(0.2498)	(0.0276)	0.0000	1	(0.2774)	01/06/2025
601336.SH	12/05/2024	SDB3261724283	2,000.00	6.6163	13,089.83	13,232.60	0.0000	4.5800	50.0000	0.0000	(1.6653)	(0.1838)	0.0000	1	(1.8491)	01/06/2025
601336.SH	12/04/2024	SDB3261724283	500.00	6.5449	3,272.46	3,272.46	0.0000	4.5800	50.0000	0.0000	(0.4163)	(0.0455)	0.0000	1	(0.4618)	01/06/2025
601336.SH	12/04/2024	SDB3261724283	100.00	6.5449	654.49	654.49	0.0000	4.5800	50.0000	0.0000	(0.0833)	(0.0091)	0.0000	1	(0.0924)	01/06/2025
601336.SH	12/04/2024	SDB3261724283	500.00	6.5449	3,272.46	3,272.46	0.0000	4.5800	50.0000	0.0000	(0.4163)	(0.0455)	0.0000	1	(0.4618)	01/06/2025
601336.SH	12/04/2024	SDB3261724283	200.00	6.5449	1,308.98	1,308.98	0.0000	4.5800	50.0000	0.0000	(0.1665)	(0.0182)	0.0000	1	(0.1847)	01/06/2025
601336.SH	12/04/2024	SDB3261724283	500.00	6.5449	3,272.46	3,272.46	0.0000	4.5800	50.0000	0.0000	(0.4163)	(0.0455)	0.0000	1	(0.4618)	01/06/2025
601336.SH	12/04/2024	SDB3261724283	100.00	6.5449	654.49	654.49	0.0000	4.5800	50.0000	0.0000	(0.0833)	(0.0091)	0.0000	1	(0.0924)	01/06/2025
601336.SH	12/04/2024	SDB3261724283	700.00	6.5449	4,581.44	4,581.44	0.0000	4.5800	50.0000	0.0000	(0.5829)	(0.0636)	0.0000	1	(0.6465)	01/06/2025
601336.SH	12/04/2024	SDB3261724283	100.00	6.5449	654.49	654.49	0.0000	4.5800	50.0000	0.0000	(0.0833)	(0.0091)	0.0000	1	(0.0924)	01/06/2025
601336.SH	12/04/2024	SDB3261724283	4,500.00	6.5449	29,452.13	29,452.13	0.0000	4.5800	50.0000	0.0000	(3.7470)	(0.4091)	0.0000	1	(4.1560)	01/06/2025
601336.SH	12/04/2024	SDB3261724283	8,600.00	6.5449	56,286.29	56,286.29	0.0000	4.5800	50.0000	0.0000	(7.1609)	(0.7818)	0.0000	1	(7.9426)	01/06/2025
601336.SH	12/04/2024	SDB3261724283	300.00	6.5449	1,963.48	1,963.48	0.0000	4.5800	50.0000	0.0000	(0.2498)	(0.0273)	0.0000	1	(0.2771)	01/06/2025
601336.SH	12/04/2024	SDB3261724283	2,000.00	6.5449	13,089.83	13,089.83	0.0000	4.5800	50.0000	0.0000	(1.6653)	(0.1818)	0.0000	1	(1.8471)	01/06/2025
TOTAL NEW CHINA LIFE INSURANCE CO., LTD CMN CLASS A SERIES NORTHBOUND												(124.5658)	(13.8968)	0.0000	(138.4626)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
NEW HOPE DAIRY CO., LTD. CMN CLASS A SERIES NORTHBOUND																
002946.ZK	01/03/2025	SDB3261789951	2,400.00	1.9755	4,690.92	4,741.23	0.0000	4.3300	50.0000	0.0000	(1.6926)	(0.1976)	0.0000	3	(1.8902)	01/06/2025
002946.ZK	01/03/2025	SDB3261789951	4,000.00	1.9755	7,818.49	7,902.04	0.0000	4.3300	50.0000	0.0000	(2.8212)	(0.3293)	0.0000	3	(3.1504)	01/06/2025
002946.ZK	01/03/2025	SDB3261789951	1,900.00	1.9755	3,416.04	3,753.47	0.0000	4.3300	50.0000	0.0000	(1.2326)	(0.1564)	0.0000	3	(1.3890)	01/06/2025
002946.ZK	01/03/2025	SDB3261789951	900.00	1.9755	1,618.13	1,777.96	0.0000	4.3300	50.0000	0.0000	(0.5839)	(0.0741)	0.0000	3	(0.6580)	01/06/2025
002946.ZK	01/03/2025	SDB3261789951	5,200.00	1.9755	9,349.17	10,272.66	0.0000	4.3300	50.0000	0.0000	(3.3735)	(0.4280)	0.0000	3	(3.8015)	01/06/2025
002946.ZK	01/03/2025	SDB3261789951	6,400.00	1.9755	11,506.67	12,643.27	0.0000	4.3300	50.0000	0.0000	(4.1520)	(0.5268)	0.0000	3	(4.6788)	01/06/2025
002946.ZK	01/03/2025	SDB3261789951	100.00	1.9755	179.79	197.55	0.0000	4.3300	50.0000	0.0000	(0.0649)	(0.0082)	0.0000	3	(0.0731)	01/06/2025
002946.ZK	01/03/2025	SDB3261789951	400.00	1.9755	719.17	790.20	0.0000	4.3300	50.0000	0.0000	(0.2595)	(0.0329)	0.0000	3	(0.2924)	01/06/2025
002946.ZK	01/03/2025	SDB3261789951	700.00	1.9755	1,258.54	1,382.86	0.0000	4.3300	50.0000	0.0000	(0.4541)	(0.0576)	0.0000	3	(0.5117)	01/06/2025
002946.ZK	01/03/2025	SDB3261789951	500.00	1.9755	898.96	987.76	0.0000	4.3300	50.0000	0.0000	(0.3244)	(0.0412)	0.0000	3	(0.3655)	01/06/2025
002946.ZK	01/03/2025	SDB3261789951	300.00	1.9755	539.38	592.65	0.0000	4.3300	50.0000	0.0000	(0.1946)	(0.0247)	0.0000	3	(0.2193)	01/06/2025
002946.ZK	01/03/2025	SDB3261789951	2,900.00	1.9755	5,213.96	5,728.98	0.0000	4.3300	50.0000	0.0000	(1.8814)	(0.2387)	0.0000	3	(2.1201)	01/06/2025
002946.ZK	01/03/2025	SDB3261789951	1,100.00	1.9755	1,977.71	2,173.06	0.0000	4.3300	50.0000	0.0000	(0.7136)	(0.0905)	0.0000	3	(0.8042)	01/06/2025
002946.ZK	01/03/2025	SDB3261789951	2,100.00	1.9755	3,775.63	4,148.57	0.0000	4.3300	50.0000	0.0000	(1.3624)	(0.1729)	0.0000	3	(1.5352)	01/06/2025
002946.ZK	01/03/2025	SDB3261789951	4,000.00	1.9755	7,191.67	7,902.04	0.0000	4.3300	50.0000	0.0000	(2.5950)	(0.3293)	0.0000	3	(2.9242)	01/06/2025
002946.ZK	01/03/2025	SDB3261789951	5,600.00	1.9755	10,068.34	11,062.86	0.0000	4.3300	50.0000	0.0000	(3.6330)	(0.4610)	0.0000	3	(4.0939)	01/06/2025
002946.ZK	01/03/2025	SDB3261789951	3,600.00	1.9755	6,472.50	7,111.84	0.0000	4.3300	50.0000	0.0000	(2.3355)	(0.2963)	0.0000	3	(2.6318)	01/06/2025
002946.ZK	01/03/2025	SDB3261789951	1,200.00	1.9755	2,157.50	2,370.61	0.0000	4.3300	50.0000	0.0000	(0.7785)	(0.0988)	0.0000	3	(0.8773)	01/06/2025
002946.ZK	01/03/2025	SDB3261789951	3,100.00	1.9755	5,573.54	6,124.08	0.0000	4.3300	50.0000	0.0000	(2.0111)	(0.2552)	0.0000	3	(2.2663)	01/06/2025
002946.ZK	01/03/2025	SDB3261789951	100.00	1.9755	179.79	197.55	0.0000	4.3300	50.0000	0.0000	(0.0649)	(0.0082)	0.0000	3	(0.0731)	01/06/2025
002946.ZK	01/03/2025	SDB3261789951	500.00	1.9755	898.96	987.76	0.0000	4.3300	50.0000	0.0000	(0.3244)	(0.0412)	0.0000	3	(0.3655)	01/06/2025
002946.ZK	01/03/2025	SDB3261789951	1,100.00	1.9755	1,977.71	2,173.06	0.0000	4.3300	50.0000	0.0000	(0.7136)	(0.0905)	0.0000	3	(0.8042)	01/06/2025
002946.ZK	01/03/2025	SDB3261789951	100.00	1.9755	179.79	197.55	0.0000	4.3300	50.0000	0.0000	(0.0649)	(0.0082)	0.0000	3	(0.0731)	01/06/2025
002946.ZK	01/03/2025	SDB3261789951	700.00	1.9755	1,258.54	1,382.86	0.0000	4.3300	50.0000	0.0000	(0.4541)	(0.0576)	0.0000	3	(0.5117)	01/06/2025
002946.ZK	01/03/2025	SDB3261789951	4,100.00	1.9755	7,371.46	8,099.60	0.0000	4.3300	50.0000	0.0000	(2.6599)	(0.3375)	0.0000	3	(2.9974)	01/06/2025
002946.ZK	01/03/2025	SDB3261789951	100.00	1.9755	179.79	197.55	0.0000	4.3300	50.0000	0.0000	(0.0649)	(0.0082)	0.0000	3	(0.0731)	01/06/2025
002946.ZK	01/03/2025	SDB3261789951	400.00	1.9755	719.17	790.20	0.0000	4.3300	50.0000	0.0000	(0.2595)	(0.0329)	0.0000	3	(0.2924)	01/06/2025
002946.ZK	01/02/2025	SDB3261789951	1,900.00	1.9717	3,416.04	3,746.17	0.0000	4.3300	50.0000	0.0000	(0.4109)	(0.0520)	0.0000	1	(0.4629)	01/06/2025
002946.ZK	01/02/2025	SDB3261789951	900.00	1.9717	1,618.13	1,774.50	0.0000	4.3300	50.0000	0.0000	(0.1946)	(0.0246)	0.0000	1	(0.2193)	01/06/2025
002946.ZK	01/02/2025	SDB3261789951	5,200.00	1.9717	9,349.17	10,252.69	0.0000	4.3300	50.0000	0.0000	(1.1245)	(0.1424)	0.0000	1	(1.2669)	01/06/2025
002946.ZK	01/02/2025	SDB3261789951	6,400.00	1.9717	11,506.67	12,618.69	0.0000	4.3300	50.0000	0.0000	(1.3840)	(0.1753)	0.0000	1	(1.5593)	01/06/2025
002946.ZK	01/02/2025	SDB3261789951	100.00	1.9717	179.79	197.17	0.0000	4.3300	50.0000	0.0000	(0.0216)	(0.0027)	0.0000	1	(0.0244)	01/06/2025
002946.ZK	01/02/2025	SDB3261789951	400.00	1.9717	719.17	788.67	0.0000	4.3300	50.0000	0.0000	(0.0865)	(0.0110)	0.0000	1	(0.0975)	01/06/2025
002946.ZK	01/02/2025	SDB3261789951	700.00	1.9717	1,258.54	1,380.17	0.0000	4.3300	50.0000	0.0000	(0.1514)	(0.0192)	0.0000	1	(0.1705)	01/06/2025
002946.ZK	01/02/2025	SDB3261789951	500.00	1.9717	898.96	985.84	0.0000	4.3300	50.0000	0.0000	(0.1081)	(0.0137)	0.0000	1	(0.1218)	01/06/2025
002946.ZK	01/02/2025	SDB3261789951	300.00	1.9717	539.38	591.50	0.0000	4.3300	50.0000	0.0000	(0.0649)	(0.0082)	0.0000	1	(0.0731)	01/06/2025
002946.ZK	01/02/2025	SDB3261789951	2,900.00	1.9717	5,213.96	5,717.85	0.0000	4.3300	50.0000	0.0000	(0.6271)	(0.0794)	0.0000	1	(0.7065)	01/06/2025
002946.ZK	01/02/2025	SDB3261789951	1,100.00	1.9717	1,977.71	2,168.84	0.0000	4.3300	50.0000	0.0000	(0.2379)	(0.0301)	0.0000	1	(0.2680)	01/06/2025
002946.ZK	01/02/2025	SDB3261789951	2,100.00	1.9717	3,775.63	4,140.51	0.0000	4.3300	50.0000	0.0000	(0.4541)	(0.0575)	0.0000	1	(0.5116)	01/06/2025
002946.ZK	01/02/2025	SDB3261789951	4,000.00	1.9717	7,191.67	7,886.68	0.0000	4.3300	50.0000	0.0000	(0.8650)	(0.1095)	0.0000	1	(0.9745)	01/06/2025
002946.ZK	01/02/2025	SDB3261789951	5,600.00	1.9717	10,068.34	11,041.36	0.0000	4.3300	50.0000	0.0000	(1.2110)	(0.1534)	0.0000	1	(1.3643)	01/06/2025
002946.ZK	01/02/2025	SDB3261789951	3,600.00	1.9717	6,472.50	7,098.02	0.0000	4.3300	50.0000	0.0000	(0.7785)	(0.0986)	0.0000	1	(0.8771)	01/06/2025
002946.ZK	01/02/2025	SDB3261789951	1,200.00	1.9717	2,157.50	2,366.01	0.0000	4.3300	50.0000	0.0000	(0.2595)	(0.0329)	0.0000	1	(0.2924)	01/06/2025
002946.ZK	01/02/2025	SDB3261789951	3,100.00	1.9717	5,573.54	6,112.18	0.0000	4.3300	50.0000	0.0000	(0.6704)	(0.0849)	0.0000	1	(0.7553)	01/06/2025
002946.ZK	01/02/2025	SDB3261789951	100.00	1.9717	179.79	197.17	0.0000	4.3300	50.0000	0.0000	(0.0216)	(0.0027)	0.0000	1	(0.0244)	01/06/2025
002946.ZK	01/02/2025	SDB3261789951	500.00	1.9717	898.96	985.84	0.0000	4.3300	50.0000	0.0000	(0.1081)	(0.0137)	0.0000	1	(0.1218)	01/06/2025
002946.ZK	01/02/2025	SDB3261789951	1,100.00	1.9717	1,977.71	2,168.84	0.0000	4.3300	50.0000	0.0000	(0.2379)	(0.0301)	0.0000	1	(0.2680)	01/06/2025
002946.ZK	01/02/2025	SDB3261789951	100.00	1.9717	179.79	197.17	0.0000	4.3300	50.0000	0.0000	(0.0216)	(0.0027)	0.0000	1	(0.0244)	01/06/2025
002946.ZK	01/02/2025	SDB3261789951	700.00	1.9717	1,258.54	1,380.17	0.0000	4.3300	50.0000	0.0000	(0.1514)	(0.0192)	0.0000	1	(0.1705)	01/06/2025
002946.ZK	01/02/2025	SDB3261789951	4,100.00	1.9717	7,371.46	8,083.85	0.0000	4.3300	50.0000	0.0000	(0.8866)	(0.1123)	0.0000	1	(0.9989)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
NEW HOPE DAIRY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002946.ZK	01/02/2025	SDB3261789951	100.00	1.9717	179.79	197.17	0.0000	4.3300	50.0000	0.0000	(0.0216)	(0.0027)	0.0000	1	(0.0244)	01/06/2025
002946.ZK	01/02/2025	SDB3261789951	400.00	1.9717	719.17	788.67	0.0000	4.3300	50.0000	0.0000	(0.0865)	(0.0110)	0.0000	1	(0.0975)	01/06/2025
002946.ZK	12/31/2024	SDB3261789951	1,900.00	1.9551	3,416.04	3,714.65	0.0000	4.3300	50.0000	0.0000	(0.8217)	(0.1032)	0.0000	2	(0.9249)	01/06/2025
002946.ZK	12/31/2024	SDB3261789951	900.00	1.9551	1,618.13	1,759.57	0.0000	4.3300	50.0000	0.0000	(0.3892)	(0.0489)	0.0000	2	(0.4381)	01/06/2025
002946.ZK	12/31/2024	SDB3261789951	5,200.00	1.9551	9,349.17	10,166.42	0.0000	4.3300	50.0000	0.0000	(2.2490)	(0.2824)	0.0000	2	(2.5314)	01/06/2025
002946.ZK	12/31/2024	SDB3261789951	6,400.00	1.9551	11,506.67	12,512.51	0.0000	4.3300	50.0000	0.0000	(2.7680)	(0.3476)	0.0000	2	(3.1156)	01/06/2025
002946.ZK	12/31/2024	SDB3261789951	100.00	1.9551	179.79	195.51	0.0000	4.3300	50.0000	0.0000	(0.0432)	(0.0054)	0.0000	2	(0.0487)	01/06/2025
002946.ZK	12/31/2024	SDB3261789951	400.00	1.9551	719.17	782.03	0.0000	4.3300	50.0000	0.0000	(0.1730)	(0.0217)	0.0000	2	(0.1947)	01/06/2025
002946.ZK	12/31/2024	SDB3261789951	700.00	1.9551	1,258.54	1,368.56	0.0000	4.3300	50.0000	0.0000	(0.3027)	(0.0380)	0.0000	2	(0.3408)	01/06/2025
002946.ZK	12/31/2024	SDB3261789951	500.00	1.9551	898.96	977.54	0.0000	4.3300	50.0000	0.0000	(0.2162)	(0.0272)	0.0000	2	(0.2434)	01/06/2025
002946.ZK	12/31/2024	SDB3261789951	300.00	1.9551	539.38	586.52	0.0000	4.3300	50.0000	0.0000	(0.1297)	(0.0163)	0.0000	2	(0.1460)	01/06/2025
002946.ZK	12/31/2024	SDB3261789951	2,900.00	1.9551	5,213.96	5,669.73	0.0000	4.3300	50.0000	0.0000	(1.2542)	(0.1575)	0.0000	2	(1.4117)	01/06/2025
002946.ZK	12/31/2024	SDB3261789951	1,100.00	1.9551	1,977.71	2,150.59	0.0000	4.3300	50.0000	0.0000	(0.4757)	(0.0597)	0.0000	2	(0.5355)	01/06/2025
002946.ZK	12/31/2024	SDB3261789951	2,100.00	1.9551	3,775.63	4,105.67	0.0000	4.3300	50.0000	0.0000	(0.9082)	(0.1140)	0.0000	2	(1.0223)	01/06/2025
002946.ZK	12/31/2024	SDB3261789951	4,000.00	1.9551	7,191.67	7,820.32	0.0000	4.3300	50.0000	0.0000	(1.7300)	(0.2172)	0.0000	2	(1.9472)	01/06/2025
002946.ZK	12/31/2024	SDB3261789951	5,600.00	1.9551	10,068.34	10,948.45	0.0000	4.3300	50.0000	0.0000	(2.4220)	(0.3041)	0.0000	2	(2.7261)	01/06/2025
002946.ZK	12/31/2024	SDB3261789951	3,600.00	1.9551	6,472.50	7,038.29	0.0000	4.3300	50.0000	0.0000	(1.5570)	(0.1955)	0.0000	2	(1.7525)	01/06/2025
002946.ZK	12/31/2024	SDB3261789951	1,200.00	1.9551	2,157.50	2,346.10	0.0000	4.3300	50.0000	0.0000	(0.5190)	(0.0652)	0.0000	2	(0.5842)	01/06/2025
002946.ZK	12/31/2024	SDB3261789951	3,100.00	1.9551	5,573.54	6,060.75	0.0000	4.3300	50.0000	0.0000	(1.3407)	(0.1684)	0.0000	2	(1.5091)	01/06/2025
002946.ZK	12/31/2024	SDB3261789951	100.00	1.9551	179.79	195.51	0.0000	4.3300	50.0000	0.0000	(0.0432)	(0.0054)	0.0000	2	(0.0487)	01/06/2025
002946.ZK	12/31/2024	SDB3261789951	500.00	1.9551	898.96	977.54	0.0000	4.3300	50.0000	0.0000	(0.2162)	(0.0272)	0.0000	2	(0.2434)	01/06/2025
002946.ZK	12/31/2024	SDB3261789951	1,100.00	1.9551	1,977.71	2,150.59	0.0000	4.3300	50.0000	0.0000	(0.4757)	(0.0597)	0.0000	2	(0.5355)	01/06/2025
002946.ZK	12/31/2024	SDB3261789951	100.00	1.9551	179.79	195.51	0.0000	4.3300	50.0000	0.0000	(0.0432)	(0.0054)	0.0000	2	(0.0487)	01/06/2025
002946.ZK	12/31/2024	SDB3261789951	700.00	1.9551	1,258.54	1,368.56	0.0000	4.3300	50.0000	0.0000	(0.3027)	(0.0380)	0.0000	2	(0.3408)	01/06/2025
002946.ZK	12/31/2024	SDB3261789951	4,100.00	1.9551	7,371.46	8,015.83	0.0000	4.3300	50.0000	0.0000	(1.7732)	(0.2227)	0.0000	2	(1.9959)	01/06/2025
002946.ZK	12/31/2024	SDB3261789951	100.00	1.9551	179.79	195.51	0.0000	4.3300	50.0000	0.0000	(0.0432)	(0.0054)	0.0000	2	(0.0487)	01/06/2025
002946.ZK	12/31/2024	SDB3261789951	400.00	1.9551	719.17	782.03	0.0000	4.3300	50.0000	0.0000	(0.1730)	(0.0217)	0.0000	2	(0.1947)	01/06/2025
002946.ZK	12/30/2024	SDB3261789951	1,900.00	1.9452	3,416.04	3,695.78	0.0000	4.3300	50.0000	0.0000	(0.4109)	(0.0513)	0.0000	1	(0.4622)	01/06/2025
002946.ZK	12/30/2024	SDB3261789951	900.00	1.9452	1,618.13	1,750.63	0.0000	4.3300	50.0000	0.0000	(0.1946)	(0.0243)	0.0000	1	(0.2189)	01/06/2025
002946.ZK	12/30/2024	SDB3261789951	5,200.00	1.9452	9,349.17	10,114.78	0.0000	4.3300	50.0000	0.0000	(1.1245)	(0.1405)	0.0000	1	(1.2650)	01/06/2025
002946.ZK	12/30/2024	SDB3261789951	6,400.00	1.9452	11,506.67	12,448.96	0.0000	4.3300	50.0000	0.0000	(1.3840)	(0.1729)	0.0000	1	(1.5569)	01/06/2025
002946.ZK	12/30/2024	SDB3261789951	100.00	1.9452	179.79	194.51	0.0000	4.3300	50.0000	0.0000	(0.0216)	(0.0027)	0.0000	1	(0.0243)	01/06/2025
002946.ZK	12/30/2024	SDB3261789951	400.00	1.9452	719.17	778.06	0.0000	4.3300	50.0000	0.0000	(0.0865)	(0.0108)	0.0000	1	(0.0973)	01/06/2025
002946.ZK	12/30/2024	SDB3261789951	700.00	1.9452	1,258.54	1,361.61	0.0000	4.3300	50.0000	0.0000	(0.1514)	(0.0189)	0.0000	1	(0.1703)	01/06/2025
002946.ZK	12/30/2024	SDB3261789951	500.00	1.9452	898.96	972.58	0.0000	4.3300	50.0000	0.0000	(0.1081)	(0.0135)	0.0000	1	(0.1216)	01/06/2025
002946.ZK	12/30/2024	SDB3261789951	300.00	1.9452	539.38	583.54	0.0000	4.3300	50.0000	0.0000	(0.0649)	(0.0081)	0.0000	1	(0.0730)	01/06/2025
002946.ZK	12/30/2024	SDB3261789951	2,900.00	1.9452	5,213.96	5,640.93	0.0000	4.3300	50.0000	0.0000	(0.6271)	(0.0783)	0.0000	1	(0.7055)	01/06/2025
002946.ZK	12/30/2024	SDB3261789951	1,100.00	1.9452	1,977.71	2,139.66	0.0000	4.3300	50.0000	0.0000	(0.2379)	(0.0297)	0.0000	1	(0.2676)	01/06/2025
002946.ZK	12/30/2024	SDB3261789951	2,100.00	1.9452	3,775.63	4,084.82	0.0000	4.3300	50.0000	0.0000	(0.4541)	(0.0567)	0.0000	1	(0.5109)	01/06/2025
002946.ZK	12/30/2024	SDB3261789951	4,000.00	1.9452	7,191.67	7,780.60	0.0000	4.3300	50.0000	0.0000	(0.8650)	(0.1081)	0.0000	1	(0.9731)	01/06/2025
002946.ZK	12/30/2024	SDB3261789951	5,600.00	1.9452	10,068.34	10,892.84	0.0000	4.3300	50.0000	0.0000	(1.2110)	(0.1513)	0.0000	1	(1.3623)	01/06/2025
002946.ZK	12/30/2024	SDB3261789951	3,600.00	1.9452	6,472.50	7,002.54	0.0000	4.3300	50.0000	0.0000	(0.7785)	(0.0973)	0.0000	1	(0.8758)	01/06/2025
002946.ZK	12/30/2024	SDB3261789951	1,200.00	1.9452	2,157.50	2,334.18	0.0000	4.3300	50.0000	0.0000	(0.2595)	(0.0324)	0.0000	1	(0.2919)	01/06/2025
002946.ZK	12/30/2024	SDB3261789951	3,100.00	1.9452	5,573.54	6,029.97	0.0000	4.3300	50.0000	0.0000	(0.6704)	(0.0837)	0.0000	1	(0.7541)	01/06/2025
002946.ZK	12/30/2024	SDB3261789951	100.00	1.9452	179.79	194.51	0.0000	4.3300	50.0000	0.0000	(0.0216)	(0.0027)	0.0000	1	(0.0243)	01/06/2025
002946.ZK	12/30/2024	SDB3261789951	500.00	1.9452	898.96	972.58	0.0000	4.3300	50.0000	0.0000	(0.1081)	(0.0135)	0.0000	1	(0.1216)	01/06/2025
002946.ZK	12/30/2024	SDB3261789951	1,100.00	1.9452	1,977.71	2,139.66	0.0000	4.3300	50.0000	0.0000	(0.2379)	(0.0297)	0.0000	1	(0.2676)	01/06/2025
002946.ZK	12/30/2024	SDB3261789951	100.00	1.9452	179.79	194.51	0.0000	4.3300	50.0000	0.0000	(0.0216)	(0.0027)	0.0000	1	(0.0243)	01/06/2025
002946.ZK	12/30/2024	SDB3261789951	700.00	1.9452	1,258.54	1,361.61	0.0000	4.3300	50.0000	0.0000	(0.1514)	(0.0189)	0.0000	1	(0.1703)	01/06/2025
002946.ZK	12/30/2024	SDB3261789951	4,100.00	1.9452	7,371.46	7,975.11	0.0000	4.3300	50.0000	0.0000	(0.8866)	(0.1108)	0.0000	1	(0.9974)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
NEW HOPE DAIRY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002946.ZK	12/30/2024	SDB3261789951	100.00	1.9452	179.79	194.51	0.0000	4.3300	50.0000	0.0000	(0.0216)	(0.0027)	0.0000	1	(0.0243)	01/06/2025
002946.ZK	12/30/2024	SDB3261789951	400.00	1.9452	719.17	778.06	0.0000	4.3300	50.0000	0.0000	(0.0865)	(0.0108)	0.0000	1	(0.0973)	01/06/2025
002946.ZK	12/27/2024	SDB3261789951	1,900.00	2.0525	3,416.04	3,899.84	0.0000	4.3300	50.0000	0.0000	(1.2326)	(0.1625)	0.0000	3	(1.3951)	01/06/2025
002946.ZK	12/27/2024	SDB3261789951	900.00	2.0525	1,618.13	1,847.29	0.0000	4.3300	50.0000	0.0000	(0.5839)	(0.0770)	0.0000	3	(0.6608)	01/06/2025
002946.ZK	12/27/2024	SDB3261789951	5,200.00	2.0525	9,349.17	10,673.23	0.0000	4.3300	50.0000	0.0000	(3.3735)	(0.4447)	0.0000	3	(3.8182)	01/06/2025
002946.ZK	12/27/2024	SDB3261789951	6,400.00	2.0525	11,506.67	13,136.29	0.0000	4.3300	50.0000	0.0000	(4.1520)	(0.5473)	0.0000	3	(4.6993)	01/06/2025
002946.ZK	12/27/2024	SDB3261789951	100.00	2.0525	179.79	205.25	0.0000	4.3300	50.0000	0.0000	(0.0649)	(0.0086)	0.0000	3	(0.0734)	01/06/2025
002946.ZK	12/27/2024	SDB3261789951	400.00	2.0525	719.17	821.02	0.0000	4.3300	50.0000	0.0000	(0.2595)	(0.0342)	0.0000	3	(0.2937)	01/06/2025
002946.ZK	12/27/2024	SDB3261789951	700.00	2.0525	1,258.54	1,436.78	0.0000	4.3300	50.0000	0.0000	(0.4541)	(0.0599)	0.0000	3	(0.5140)	01/06/2025
002946.ZK	12/27/2024	SDB3261789951	500.00	2.0525	898.96	1,026.27	0.0000	4.3300	50.0000	0.0000	(0.3244)	(0.0428)	0.0000	3	(0.3671)	01/06/2025
002946.ZK	12/27/2024	SDB3261789951	300.00	2.0525	539.38	615.76	0.0000	4.3300	50.0000	0.0000	(0.1946)	(0.0257)	0.0000	3	(0.2203)	01/06/2025
002946.ZK	12/27/2024	SDB3261789951	2,900.00	2.0525	5,213.96	5,952.38	0.0000	4.3300	50.0000	0.0000	(1.8814)	(0.2480)	0.0000	3	(2.1294)	01/06/2025
002946.ZK	12/27/2024	SDB3261789951	1,100.00	2.0525	1,977.71	2,257.80	0.0000	4.3300	50.0000	0.0000	(0.7136)	(0.0941)	0.0000	3	(0.8077)	01/06/2025
002946.ZK	12/27/2024	SDB3261789951	2,100.00	2.0525	3,775.63	4,310.34	0.0000	4.3300	50.0000	0.0000	(1.3624)	(0.1796)	0.0000	3	(1.5420)	01/06/2025
002946.ZK	12/27/2024	SDB3261789951	4,000.00	2.0525	7,191.67	8,210.18	0.0000	4.3300	50.0000	0.0000	(2.5950)	(0.3421)	0.0000	3	(2.9371)	01/06/2025
002946.ZK	12/27/2024	SDB3261789951	5,600.00	2.0525	10,068.34	11,494.25	0.0000	4.3300	50.0000	0.0000	(3.6330)	(0.4789)	0.0000	3	(4.1119)	01/06/2025
002946.ZK	12/27/2024	SDB3261789951	3,600.00	2.0525	6,472.50	7,389.16	0.0000	4.3300	50.0000	0.0000	(2.3355)	(0.3079)	0.0000	3	(2.6434)	01/06/2025
002946.ZK	12/27/2024	SDB3261789951	1,200.00	2.0525	2,157.50	2,463.05	0.0000	4.3300	50.0000	0.0000	(0.7785)	(0.1026)	0.0000	3	(0.8811)	01/06/2025
002946.ZK	12/27/2024	SDB3261789951	3,100.00	2.0525	5,573.54	6,362.89	0.0000	4.3300	50.0000	0.0000	(2.0111)	(0.2651)	0.0000	3	(2.2762)	01/06/2025
002946.ZK	12/27/2024	SDB3261789951	100.00	2.0525	179.79	205.25	0.0000	4.3300	50.0000	0.0000	(0.0649)	(0.0086)	0.0000	3	(0.0734)	01/06/2025
002946.ZK	12/27/2024	SDB3261789951	500.00	2.0525	898.96	1,026.27	0.0000	4.3300	50.0000	0.0000	(0.3244)	(0.0428)	0.0000	3	(0.3671)	01/06/2025
002946.ZK	12/27/2024	SDB3261789951	1,100.00	2.0525	1,977.71	2,257.80	0.0000	4.3300	50.0000	0.0000	(0.7136)	(0.0941)	0.0000	3	(0.8077)	01/06/2025
002946.ZK	12/27/2024	SDB3261789951	100.00	2.0525	179.79	205.25	0.0000	4.3300	50.0000	0.0000	(0.0649)	(0.0086)	0.0000	3	(0.0734)	01/06/2025
002946.ZK	12/27/2024	SDB3261789951	700.00	2.0525	1,258.54	1,436.78	0.0000	4.3300	50.0000	0.0000	(0.4541)	(0.0599)	0.0000	3	(0.5140)	01/06/2025
002946.ZK	12/27/2024	SDB3261789951	4,100.00	2.0525	7,371.46	8,415.43	0.0000	4.3300	50.0000	0.0000	(2.6599)	(0.3506)	0.0000	3	(3.0105)	01/06/2025
002946.ZK	12/27/2024	SDB3261789951	100.00	2.0525	179.79	205.25	0.0000	4.3300	50.0000	0.0000	(0.0649)	(0.0086)	0.0000	3	(0.0734)	01/06/2025
002946.ZK	12/27/2024	SDB3261789951	400.00	2.0525	719.17	821.02	0.0000	4.3300	50.0000	0.0000	(0.2595)	(0.0342)	0.0000	3	(0.2937)	01/06/2025
002946.ZK	12/26/2024	SDB3261789951	1,900.00	1.9401	3,416.04	3,686.22	0.0000	4.3300	50.0000	0.0000	(0.4109)	(0.0512)	0.0000	1	(0.4621)	01/06/2025
002946.ZK	12/26/2024	SDB3261789951	900.00	1.9401	1,618.13	1,746.10	0.0000	4.3300	50.0000	0.0000	(0.1946)	(0.0243)	0.0000	1	(0.2189)	01/06/2025
002946.ZK	12/26/2024	SDB3261789951	5,200.00	1.9401	9,349.17	10,088.60	0.0000	4.3300	50.0000	0.0000	(1.1245)	(0.1401)	0.0000	1	(1.2646)	01/06/2025
002946.ZK	12/26/2024	SDB3261789951	6,400.00	1.9401	11,506.67	12,416.74	0.0000	4.3300	50.0000	0.0000	(1.3840)	(0.1725)	0.0000	1	(1.5565)	01/06/2025
002946.ZK	12/26/2024	SDB3261789951	100.00	1.9401	179.79	194.01	0.0000	4.3300	50.0000	0.0000	(0.0216)	(0.0027)	0.0000	1	(0.0243)	01/06/2025
002946.ZK	12/26/2024	SDB3261789951	400.00	1.9401	719.17	776.05	0.0000	4.3300	50.0000	0.0000	(0.0865)	(0.0108)	0.0000	1	(0.0973)	01/06/2025
002946.ZK	12/26/2024	SDB3261789951	700.00	1.9401	1,258.54	1,358.08	0.0000	4.3300	50.0000	0.0000	(0.1514)	(0.0189)	0.0000	1	(0.1702)	01/06/2025
002946.ZK	12/26/2024	SDB3261789951	500.00	1.9401	898.96	970.06	0.0000	4.3300	50.0000	0.0000	(0.1081)	(0.0135)	0.0000	1	(0.1216)	01/06/2025
002946.ZK	12/26/2024	SDB3261789951	300.00	1.9401	539.38	582.03	0.0000	4.3300	50.0000	0.0000	(0.0649)	(0.0081)	0.0000	1	(0.0730)	01/06/2025
002946.ZK	12/26/2024	SDB3261789951	2,900.00	1.9401	5,213.96	5,626.33	0.0000	4.3300	50.0000	0.0000	(0.6271)	(0.0781)	0.0000	1	(0.7053)	01/06/2025
002946.ZK	12/26/2024	SDB3261789951	1,100.00	1.9401	1,977.71	2,134.13	0.0000	4.3300	50.0000	0.0000	(0.2379)	(0.0296)	0.0000	1	(0.2675)	01/06/2025
002946.ZK	12/26/2024	SDB3261789951	2,100.00	1.9401	3,775.63	4,074.24	0.0000	4.3300	50.0000	0.0000	(0.4541)	(0.0566)	0.0000	1	(0.5107)	01/06/2025
002946.ZK	12/26/2024	SDB3261789951	4,000.00	1.9401	7,191.67	7,760.46	0.0000	4.3300	50.0000	0.0000	(0.8650)	(0.1078)	0.0000	1	(0.9728)	01/06/2025
002946.ZK	12/26/2024	SDB3261789951	5,600.00	1.9401	10,068.34	10,864.64	0.0000	4.3300	50.0000	0.0000	(1.2110)	(0.1509)	0.0000	1	(1.3619)	01/06/2025
002946.ZK	12/26/2024	SDB3261789951	3,600.00	1.9401	6,472.50	6,984.41	0.0000	4.3300	50.0000	0.0000	(0.7785)	(0.0970)	0.0000	1	(0.8755)	01/06/2025
002946.ZK	12/26/2024	SDB3261789951	1,200.00	1.9401	2,157.50	2,328.14	0.0000	4.3300	50.0000	0.0000	(0.2595)	(0.0323)	0.0000	1	(0.2918)	01/06/2025
002946.ZK	12/26/2024	SDB3261789951	3,100.00	1.9401	5,573.54	6,014.36	0.0000	4.3300	50.0000	0.0000	(0.6704)	(0.0835)	0.0000	1	(0.7539)	01/06/2025
002946.ZK	12/26/2024	SDB3261789951	100.00	1.9401	179.79	194.01	0.0000	4.3300	50.0000	0.0000	(0.0216)	(0.0027)	0.0000	1	(0.0243)	01/06/2025
002946.ZK	12/26/2024	SDB3261789951	500.00	1.9401	898.96	970.06	0.0000	4.3300	50.0000	0.0000	(0.1081)	(0.0135)	0.0000	1	(0.1216)	01/06/2025
002946.ZK	12/26/2024	SDB3261789951	1,100.00	1.9401	1,977.71	2,134.13	0.0000	4.3300	50.0000	0.0000	(0.2379)	(0.0296)	0.0000	1	(0.2675)	01/06/2025
002946.ZK	12/26/2024	SDB3261789951	100.00	1.9401	179.79	194.01	0.0000	4.3300	50.0000	0.0000	(0.0216)	(0.0027)	0.0000	1	(0.0243)	01/06/2025
002946.ZK	12/26/2024	SDB3261789951	700.00	1.9401	1,258.54	1,358.08	0.0000	4.3300	50.0000	0.0000	(0.1514)	(0.0189)	0.0000	1	(0.1702)	01/06/2025
002946.ZK	12/26/2024	SDB3261789951	4,100.00	1.9401	7,371.46	7,954.47	0.0000	4.3300	50.0000	0.0000	(0.8866)	(0.1105)	0.0000	1	(0.9971)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
NEW HOPE DAIRY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002946.ZK	12/26/2024	SDB3261789951	100.00	1.9401	179.79	194.01	0.0000	4.3300	50.0000	0.0000	(0.0216)	(0.0027)	0.0000	1	(0.0243)	01/06/2025
002946.ZK	12/26/2024	SDB3261789951	400.00	1.9401	719.17	776.05	0.0000	4.3300	50.0000	0.0000	(0.0865)	(0.0108)	0.0000	1	(0.0973)	01/06/2025
002946.ZK	12/24/2024	SDB3261789951	1,900.00	1.9401	3,416.04	3,686.22	0.0000	4.3300	50.0000	0.0000	(0.8217)	(0.1024)	0.0000	2	(0.9241)	01/06/2025
002946.ZK	12/24/2024	SDB3261789951	900.00	1.9401	1,618.13	1,746.10	0.0000	4.3300	50.0000	0.0000	(0.3892)	(0.0485)	0.0000	2	(0.4378)	01/06/2025
002946.ZK	12/24/2024	SDB3261789951	5,200.00	1.9401	9,349.17	10,088.60	0.0000	4.3300	50.0000	0.0000	(2.2490)	(0.2802)	0.0000	2	(2.5292)	01/06/2025
002946.ZK	12/24/2024	SDB3261789951	6,400.00	1.9401	11,506.67	12,416.74	0.0000	4.3300	50.0000	0.0000	(2.7680)	(0.3449)	0.0000	2	(3.1129)	01/06/2025
002946.ZK	12/24/2024	SDB3261789951	100.00	1.9401	179.79	194.01	0.0000	4.3300	50.0000	0.0000	(0.0432)	(0.0054)	0.0000	2	(0.0486)	01/06/2025
002946.ZK	12/24/2024	SDB3261789951	400.00	1.9401	719.17	776.05	0.0000	4.3300	50.0000	0.0000	(0.1730)	(0.0216)	0.0000	2	(0.1946)	01/06/2025
002946.ZK	12/24/2024	SDB3261789951	700.00	1.9401	1,258.54	1,358.08	0.0000	4.3300	50.0000	0.0000	(0.3027)	(0.0377)	0.0000	2	(0.3405)	01/06/2025
002946.ZK	12/24/2024	SDB3261789951	500.00	1.9401	898.96	970.06	0.0000	4.3300	50.0000	0.0000	(0.2162)	(0.0269)	0.0000	2	(0.2432)	01/06/2025
002946.ZK	12/24/2024	SDB3261789951	300.00	1.9401	539.38	582.03	0.0000	4.3300	50.0000	0.0000	(0.1297)	(0.0162)	0.0000	2	(0.1459)	01/06/2025
002946.ZK	12/24/2024	SDB3261789951	2,900.00	1.9401	5,213.96	5,626.33	0.0000	4.3300	50.0000	0.0000	(1.2542)	(0.1563)	0.0000	2	(1.4105)	01/06/2025
002946.ZK	12/24/2024	SDB3261789951	1,100.00	1.9401	1,977.71	2,134.13	0.0000	4.3300	50.0000	0.0000	(0.4757)	(0.0593)	0.0000	2	(0.5350)	01/06/2025
002946.ZK	12/24/2024	SDB3261789951	2,100.00	1.9401	3,775.63	4,074.24	0.0000	4.3300	50.0000	0.0000	(0.9082)	(0.1132)	0.0000	2	(1.0214)	01/06/2025
002946.ZK	12/24/2024	SDB3261789951	4,000.00	1.9401	7,191.67	7,760.46	0.0000	4.3300	50.0000	0.0000	(1.7300)	(0.2156)	0.0000	2	(1.9456)	01/06/2025
002946.ZK	12/24/2024	SDB3261789951	5,600.00	1.9401	10,068.34	10,864.64	0.0000	4.3300	50.0000	0.0000	(2.4220)	(0.3018)	0.0000	2	(2.7238)	01/06/2025
002946.ZK	12/24/2024	SDB3261789951	3,600.00	1.9401	6,472.50	6,984.41	0.0000	4.3300	50.0000	0.0000	(1.5570)	(0.1940)	0.0000	2	(1.7510)	01/06/2025
002946.ZK	12/24/2024	SDB3261789951	1,200.00	1.9401	2,157.50	2,328.14	0.0000	4.3300	50.0000	0.0000	(0.5190)	(0.0647)	0.0000	2	(0.5837)	01/06/2025
002946.ZK	12/24/2024	SDB3261789951	3,100.00	1.9401	5,573.54	6,014.36	0.0000	4.3300	50.0000	0.0000	(1.3407)	(0.1671)	0.0000	2	(1.5078)	01/06/2025
002946.ZK	12/24/2024	SDB3261789951	100.00	1.9401	179.79	194.01	0.0000	4.3300	50.0000	0.0000	(0.0432)	(0.0054)	0.0000	2	(0.0486)	01/06/2025
002946.ZK	12/24/2024	SDB3261789951	500.00	1.9401	898.96	970.06	0.0000	4.3300	50.0000	0.0000	(0.2162)	(0.0269)	0.0000	2	(0.2432)	01/06/2025
002946.ZK	12/24/2024	SDB3261789951	1,100.00	1.9401	1,977.71	2,134.13	0.0000	4.3300	50.0000	0.0000	(0.4757)	(0.0593)	0.0000	2	(0.5350)	01/06/2025
002946.ZK	12/24/2024	SDB3261789951	100.00	1.9401	179.79	194.01	0.0000	4.3300	50.0000	0.0000	(0.0432)	(0.0054)	0.0000	2	(0.0486)	01/06/2025
002946.ZK	12/24/2024	SDB3261789951	700.00	1.9401	1,258.54	1,358.08	0.0000	4.3300	50.0000	0.0000	(0.3027)	(0.0377)	0.0000	2	(0.3405)	01/06/2025
002946.ZK	12/24/2024	SDB3261789951	4,100.00	1.9401	7,371.46	7,954.47	0.0000	4.3300	50.0000	0.0000	(1.7732)	(0.2210)	0.0000	2	(1.9942)	01/06/2025
002946.ZK	12/24/2024	SDB3261789951	100.00	1.9401	179.79	194.01	0.0000	4.3300	50.0000	0.0000	(0.0432)	(0.0054)	0.0000	2	(0.0486)	01/06/2025
002946.ZK	12/24/2024	SDB3261789951	400.00	1.9401	719.17	776.05	0.0000	4.3300	50.0000	0.0000	(0.1730)	(0.0216)	0.0000	2	(0.1946)	01/06/2025
002946.ZK	12/23/2024	SDB3261789951	1,900.00	1.9395	3,416.04	3,685.12	0.0000	4.3300	50.0000	0.0000	(0.4109)	(0.0512)	0.0000	1	(0.4621)	01/06/2025
002946.ZK	12/23/2024	SDB3261789951	900.00	1.9395	1,618.13	1,745.58	0.0000	4.3300	50.0000	0.0000	(0.1946)	(0.0242)	0.0000	1	(0.2189)	01/06/2025
002946.ZK	12/23/2024	SDB3261789951	5,200.00	1.9395	9,349.17	10,085.59	0.0000	4.3300	50.0000	0.0000	(1.1245)	(0.1401)	0.0000	1	(1.2646)	01/06/2025
002946.ZK	12/23/2024	SDB3261789951	6,400.00	1.9395	11,506.67	12,413.04	0.0000	4.3300	50.0000	0.0000	(1.3840)	(0.1724)	0.0000	1	(1.5564)	01/06/2025
002946.ZK	12/23/2024	SDB3261789951	100.00	1.9395	179.79	193.95	0.0000	4.3300	50.0000	0.0000	(0.0216)	(0.0027)	0.0000	1	(0.0243)	01/06/2025
002946.ZK	12/23/2024	SDB3261789951	400.00	1.9395	719.17	775.81	0.0000	4.3300	50.0000	0.0000	(0.0865)	(0.0108)	0.0000	1	(0.0973)	01/06/2025
002946.ZK	12/23/2024	SDB3261789951	700.00	1.9395	1,258.54	1,357.68	0.0000	4.3300	50.0000	0.0000	(0.1514)	(0.0189)	0.0000	1	(0.1702)	01/06/2025
002946.ZK	12/23/2024	SDB3261789951	500.00	1.9395	898.96	969.77	0.0000	4.3300	50.0000	0.0000	(0.1081)	(0.0135)	0.0000	1	(0.1216)	01/06/2025
002946.ZK	12/23/2024	SDB3261789951	300.00	1.9395	539.38	581.86	0.0000	4.3300	50.0000	0.0000	(0.0649)	(0.0081)	0.0000	1	(0.0730)	01/06/2025
002946.ZK	12/23/2024	SDB3261789951	2,900.00	1.9395	5,213.96	5,624.66	0.0000	4.3300	50.0000	0.0000	(0.6271)	(0.0781)	0.0000	1	(0.7052)	01/06/2025
002946.ZK	12/23/2024	SDB3261789951	1,100.00	1.9395	1,977.71	2,133.49	0.0000	4.3300	50.0000	0.0000	(0.2379)	(0.0296)	0.0000	1	(0.2675)	01/06/2025
002946.ZK	12/23/2024	SDB3261789951	2,100.00	1.9395	3,775.63	4,073.03	0.0000	4.3300	50.0000	0.0000	(0.4541)	(0.0566)	0.0000	1	(0.5107)	01/06/2025
002946.ZK	12/23/2024	SDB3261789951	4,000.00	1.9395	7,191.67	7,758.15	0.0000	4.3300	50.0000	0.0000	(0.8650)	(0.1078)	0.0000	1	(0.9727)	01/06/2025
002946.ZK	12/23/2024	SDB3261789951	5,600.00	1.9395	10,068.34	10,861.41	0.0000	4.3300	50.0000	0.0000	(1.2110)	(0.1509)	0.0000	1	(1.3618)	01/06/2025
002946.ZK	12/23/2024	SDB3261789951	3,600.00	1.9395	6,472.50	6,982.33	0.0000	4.3300	50.0000	0.0000	(0.7785)	(0.0970)	0.0000	1	(0.8755)	01/06/2025
002946.ZK	12/23/2024	SDB3261789951	1,200.00	1.9395	2,157.50	2,327.44	0.0000	4.3300	50.0000	0.0000	(0.2595)	(0.0323)	0.0000	1	(0.2918)	01/06/2025
002946.ZK	12/23/2024	SDB3261789951	3,100.00	1.9395	5,573.54	6,012.56	0.0000	4.3300	50.0000	0.0000	(0.6704)	(0.0835)	0.0000	1	(0.7539)	01/06/2025
002946.ZK	12/23/2024	SDB3261789951	100.00	1.9395	179.79	193.95	0.0000	4.3300	50.0000	0.0000	(0.0216)	(0.0027)	0.0000	1	(0.0243)	01/06/2025
002946.ZK	12/23/2024	SDB3261789951	500.00	1.9395	898.96	969.77	0.0000	4.3300	50.0000	0.0000	(0.1081)	(0.0135)	0.0000	1	(0.1216)	01/06/2025
002946.ZK	12/23/2024	SDB3261789951	1,100.00	1.9395	1,977.71	2,133.49	0.0000	4.3300	50.0000	0.0000	(0.2379)	(0.0296)	0.0000	1	(0.2675)	01/06/2025
002946.ZK	12/23/2024	SDB3261789951	100.00	1.9395	179.79	193.95	0.0000	4.3300	50.0000	0.0000	(0.0216)	(0.0027)	0.0000	1	(0.0243)	01/06/2025
002946.ZK	12/23/2024	SDB3261789951	700.00	1.9395	1,258.54	1,357.68	0.0000	4.3300	50.0000	0.0000	(0.1514)	(0.0189)	0.0000	1	(0.1702)	01/06/2025
002946.ZK	12/23/2024	SDB3261789951	4,100.00	1.9395	7,371.46	7,952.10	0.0000	4.3300	50.0000	0.0000	(0.8866)	(0.1104)	0.0000	1	(0.9971)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
NEW HOPE DAIRY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002946.ZK	12/23/2024	SDB3261789951	100.00	1.9395	179.79	193.95	0.0000	4.3300	50.0000	0.0000	(0.0216)	(0.0027)	0.0000	1	(0.0243)	01/06/2025
002946.ZK	12/23/2024	SDB3261789951	400.00	1.9395	719.17	775.81	0.0000	4.3300	50.0000	0.0000	(0.0865)	(0.0108)	0.0000	1	(0.0973)	01/06/2025
002946.ZK	12/20/2024	SDB3261789951	1,900.00	1.9625	3,416.04	3,728.68	0.0000	4.3300	50.0000	0.0000	(1.2326)	(0.1554)	0.0000	3	(1.3880)	01/06/2025
002946.ZK	12/20/2024	SDB3261789951	900.00	1.9625	1,618.13	1,766.22	0.0000	4.3300	50.0000	0.0000	(0.5839)	(0.0736)	0.0000	3	(0.6575)	01/06/2025
002946.ZK	12/20/2024	SDB3261789951	5,200.00	1.9625	9,349.17	10,204.82	0.0000	4.3300	50.0000	0.0000	(3.3735)	(0.4252)	0.0000	3	(3.7987)	01/06/2025
002946.ZK	12/20/2024	SDB3261789951	6,400.00	1.9625	11,506.67	12,559.78	0.0000	4.3300	50.0000	0.0000	(4.1520)	(0.5233)	0.0000	3	(4.6753)	01/06/2025
002946.ZK	12/20/2024	SDB3261789951	100.00	1.9625	179.79	196.25	0.0000	4.3300	50.0000	0.0000	(0.0649)	(0.0082)	0.0000	3	(0.0731)	01/06/2025
002946.ZK	12/20/2024	SDB3261789951	400.00	1.9625	719.17	784.99	0.0000	4.3300	50.0000	0.0000	(0.2595)	(0.0327)	0.0000	3	(0.2922)	01/06/2025
002946.ZK	12/20/2024	SDB3261789951	700.00	1.9625	1,258.54	1,373.73	0.0000	4.3300	50.0000	0.0000	(0.4541)	(0.0572)	0.0000	3	(0.5114)	01/06/2025
002946.ZK	12/20/2024	SDB3261789951	500.00	1.9625	898.96	981.23	0.0000	4.3300	50.0000	0.0000	(0.3244)	(0.0409)	0.0000	3	(0.3653)	01/06/2025
002946.ZK	12/20/2024	SDB3261789951	300.00	1.9625	539.38	588.74	0.0000	4.3300	50.0000	0.0000	(0.1946)	(0.0245)	0.0000	3	(0.2192)	01/06/2025
002946.ZK	12/20/2024	SDB3261789951	2,900.00	1.9625	5,213.96	5,691.15	0.0000	4.3300	50.0000	0.0000	(1.8814)	(0.2371)	0.0000	3	(2.1185)	01/06/2025
002946.ZK	12/20/2024	SDB3261789951	1,100.00	1.9625	1,977.71	2,158.71	0.0000	4.3300	50.0000	0.0000	(0.7136)	(0.0899)	0.0000	3	(0.8036)	01/06/2025
002946.ZK	12/20/2024	SDB3261789951	2,100.00	1.9625	3,775.63	4,121.18	0.0000	4.3300	50.0000	0.0000	(1.3624)	(0.1717)	0.0000	3	(1.5341)	01/06/2025
002946.ZK	12/20/2024	SDB3261789951	4,000.00	1.9625	7,191.67	7,849.86	0.0000	4.3300	50.0000	0.0000	(2.5950)	(0.3271)	0.0000	3	(2.9221)	01/06/2025
002946.ZK	12/20/2024	SDB3261789951	5,600.00	1.9625	10,068.34	10,989.80	0.0000	4.3300	50.0000	0.0000	(3.6330)	(0.4579)	0.0000	3	(4.0909)	01/06/2025
002946.ZK	12/20/2024	SDB3261789951	3,600.00	1.9625	6,472.50	7,064.87	0.0000	4.3300	50.0000	0.0000	(2.3355)	(0.2944)	0.0000	3	(2.6299)	01/06/2025
002946.ZK	12/20/2024	SDB3261789951	1,200.00	1.9625	2,157.50	2,354.96	0.0000	4.3300	50.0000	0.0000	(0.7785)	(0.0981)	0.0000	3	(0.8766)	01/06/2025
002946.ZK	12/20/2024	SDB3261789951	3,100.00	1.9625	5,573.54	6,083.64	0.0000	4.3300	50.0000	0.0000	(2.0111)	(0.2535)	0.0000	3	(2.2646)	01/06/2025
002946.ZK	12/20/2024	SDB3261789951	100.00	1.9625	179.79	196.25	0.0000	4.3300	50.0000	0.0000	(0.0649)	(0.0082)	0.0000	3	(0.0731)	01/06/2025
002946.ZK	12/20/2024	SDB3261789951	500.00	1.9625	898.96	981.23	0.0000	4.3300	50.0000	0.0000	(0.3244)	(0.0409)	0.0000	3	(0.3653)	01/06/2025
002946.ZK	12/20/2024	SDB3261789951	1,100.00	1.9625	1,977.71	2,158.71	0.0000	4.3300	50.0000	0.0000	(0.7136)	(0.0899)	0.0000	3	(0.8036)	01/06/2025
002946.ZK	12/20/2024	SDB3261789951	100.00	1.9625	179.79	196.25	0.0000	4.3300	50.0000	0.0000	(0.0649)	(0.0082)	0.0000	3	(0.0731)	01/06/2025
002946.ZK	12/20/2024	SDB3261789951	700.00	1.9625	1,258.54	1,373.73	0.0000	4.3300	50.0000	0.0000	(0.4541)	(0.0572)	0.0000	3	(0.5114)	01/06/2025
002946.ZK	12/20/2024	SDB3261789951	4,100.00	1.9625	7,371.46	8,046.11	0.0000	4.3300	50.0000	0.0000	(2.6599)	(0.3353)	0.0000	3	(2.9951)	01/06/2025
002946.ZK	12/20/2024	SDB3261789951	100.00	1.9625	179.79	196.25	0.0000	4.3300	50.0000	0.0000	(0.0649)	(0.0082)	0.0000	3	(0.0731)	01/06/2025
002946.ZK	12/20/2024	SDB3261789951	400.00	1.9625	719.17	784.99	0.0000	4.3300	50.0000	0.0000	(0.2595)	(0.0327)	0.0000	3	(0.2922)	01/06/2025
002946.ZK	12/19/2024	SDB3261789951	1,900.00	2.0145	3,416.04	3,827.45	0.0000	4.5800	50.0000	0.0000	(0.4346)	(0.0532)	0.0000	1	(0.4878)	01/06/2025
002946.ZK	12/19/2024	SDB3261789951	900.00	2.0145	1,618.13	1,813.01	0.0000	4.5800	50.0000	0.0000	(0.2059)	(0.0252)	0.0000	1	(0.2310)	01/06/2025
002946.ZK	12/19/2024	SDB3261789951	5,200.00	2.0145	9,349.17	10,475.14	0.0000	4.5800	50.0000	0.0000	(1.1894)	(0.1455)	0.0000	1	(1.3349)	01/06/2025
002946.ZK	12/19/2024	SDB3261789951	6,400.00	2.0145	11,506.67	12,892.48	0.0000	4.5800	50.0000	0.0000	(1.4639)	(0.1791)	0.0000	1	(1.6430)	01/06/2025
002946.ZK	12/19/2024	SDB3261789951	100.00	2.0145	179.79	201.44	0.0000	4.5800	50.0000	0.0000	(0.0229)	(0.0028)	0.0000	1	(0.0257)	01/06/2025
002946.ZK	12/19/2024	SDB3261789951	400.00	2.0145	719.17	805.78	0.0000	4.5800	50.0000	0.0000	(0.0915)	(0.0112)	0.0000	1	(0.1027)	01/06/2025
002946.ZK	12/19/2024	SDB3261789951	700.00	2.0145	1,258.54	1,410.12	0.0000	4.5800	50.0000	0.0000	(0.1601)	(0.0196)	0.0000	1	(0.1797)	01/06/2025
002946.ZK	12/19/2024	SDB3261789951	500.00	2.0145	898.96	1,007.23	0.0000	4.5800	50.0000	0.0000	(0.1144)	(0.0140)	0.0000	1	(0.1284)	01/06/2025
002946.ZK	12/19/2024	SDB3261789951	300.00	2.0145	539.38	604.34	0.0000	4.5800	50.0000	0.0000	(0.0686)	(0.0084)	0.0000	1	(0.0770)	01/06/2025
002946.ZK	12/19/2024	SDB3261789951	2,900.00	2.0145	5,213.96	5,841.91	0.0000	4.5800	50.0000	0.0000	(0.6633)	(0.0811)	0.0000	1	(0.7445)	01/06/2025
002946.ZK	12/19/2024	SDB3261789951	1,100.00	2.0145	1,977.71	2,215.89	0.0000	4.5800	50.0000	0.0000	(0.2516)	(0.0308)	0.0000	1	(0.2824)	01/06/2025
002946.ZK	12/19/2024	SDB3261789951	2,100.00	2.0145	3,775.63	4,230.35	0.0000	4.5800	50.0000	0.0000	(0.4803)	(0.0588)	0.0000	1	(0.5391)	01/06/2025
002946.ZK	12/19/2024	SDB3261789951	4,000.00	2.0145	7,191.67	8,057.80	0.0000	4.5800	50.0000	0.0000	(0.9149)	(0.1119)	0.0000	1	(1.0269)	01/06/2025
002946.ZK	12/19/2024	SDB3261789951	5,600.00	2.0145	10,068.34	11,280.92	0.0000	4.5800	50.0000	0.0000	(1.2809)	(0.1567)	0.0000	1	(1.4376)	01/06/2025
002946.ZK	12/19/2024	SDB3261789951	3,600.00	2.0145	6,472.50	7,252.02	0.0000	4.5800	50.0000	0.0000	(0.8234)	(0.1007)	0.0000	1	(0.9242)	01/06/2025
002946.ZK	12/19/2024	SDB3261789951	1,200.00	2.0145	2,157.50	2,417.34	0.0000	4.5800	50.0000	0.0000	(0.2745)	(0.0366)	0.0000	1	(0.3081)	01/06/2025
002946.ZK	12/19/2024	SDB3261789951	3,100.00	2.0145	5,573.54	6,244.80	0.0000	4.5800	50.0000	0.0000	(0.7091)	(0.0867)	0.0000	1	(0.7958)	01/06/2025
002946.ZK	12/19/2024	SDB3261789951	100.00	2.0145	179.79	201.44	0.0000	4.5800	50.0000	0.0000	(0.0229)	(0.0028)	0.0000	1	(0.0257)	01/06/2025
002946.ZK	12/19/2024	SDB3261789951	500.00	2.0145	898.96	1,007.23	0.0000	4.5800	50.0000	0.0000	(0.1144)	(0.0140)	0.0000	1	(0.1284)	01/06/2025
002946.ZK	12/19/2024	SDB3261789951	1,100.00	2.0145	1,977.71	2,215.89	0.0000	4.5800	50.0000	0.0000	(0.2516)	(0.0308)	0.0000	1	(0.2824)	01/06/2025
002946.ZK	12/19/2024	SDB3261789951	100.00	2.0145	179.79	201.44	0.0000	4.5800	50.0000	0.0000	(0.0229)	(0.0028)	0.0000	1	(0.0257)	01/06/2025
002946.ZK	12/19/2024	SDB3261789951	700.00	2.0145	1,258.54	1,410.12	0.0000	4.5800	50.0000	0.0000	(0.1601)	(0.0196)	0.0000	1	(0.1797)	01/06/2025
002946.ZK	12/19/2024	SDB3261789951	4,100.00	2.0145	7,371.46	8,259.25	0.0000	4.5800	50.0000	0.0000	(0.9378)	(0.1147)	0.0000	1	(1.0525)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
NEW HOPE DAIRY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002946.ZK	12/19/2024	SDB3261789951	100.00	2.0145	179.79	201.44	0.0000	4.5800	50.0000	0.0000	(0.0229)	(0.0028)	0.0000	1	(0.0257)	01/06/2025
002946.ZK	12/19/2024	SDB3261789951	400.00	2.0145	719.17	805.78	0.0000	4.5800	50.0000	0.0000	(0.0915)	(0.0112)	0.0000	1	(0.1027)	01/06/2025
002946.ZK	12/18/2024	SDB3261789951	1,900.00	2.1019	3,416.04	3,993.61	0.0000	4.5800	50.0000	0.0000	(0.4346)	(0.0555)	0.0000	1	(0.4901)	01/06/2025
002946.ZK	12/18/2024	SDB3261789951	900.00	2.1019	1,618.13	1,891.71	0.0000	4.5800	50.0000	0.0000	(0.2059)	(0.0263)	0.0000	1	(0.2321)	01/06/2025
002946.ZK	12/18/2024	SDB3261789951	5,200.00	2.1019	9,349.17	10,929.87	0.0000	4.5800	50.0000	0.0000	(1.1894)	(0.1518)	0.0000	1	(1.3412)	01/06/2025
002946.ZK	12/18/2024	SDB3261789951	6,400.00	2.1019	11,506.67	13,452.15	0.0000	4.5800	50.0000	0.0000	(1.4639)	(0.1868)	0.0000	1	(1.6507)	01/06/2025
002946.ZK	12/18/2024	SDB3261789951	100.00	2.1019	179.79	210.19	0.0000	4.5800	50.0000	0.0000	(0.0229)	(0.0029)	0.0000	1	(0.0258)	01/06/2025
002946.ZK	12/18/2024	SDB3261789951	400.00	2.1019	719.17	840.76	0.0000	4.5800	50.0000	0.0000	(0.0915)	(0.0117)	0.0000	1	(0.1032)	01/06/2025
002946.ZK	12/18/2024	SDB3261789951	700.00	2.1019	1,258.54	1,471.33	0.0000	4.5800	50.0000	0.0000	(0.1601)	(0.0204)	0.0000	1	(0.1805)	01/06/2025
002946.ZK	12/18/2024	SDB3261789951	500.00	2.1019	898.96	1,050.95	0.0000	4.5800	50.0000	0.0000	(0.1144)	(0.0146)	0.0000	1	(0.1290)	01/06/2025
002946.ZK	12/18/2024	SDB3261789951	300.00	2.1019	539.38	630.57	0.0000	4.5800	50.0000	0.0000	(0.0686)	(0.0088)	0.0000	1	(0.0774)	01/06/2025
002946.ZK	12/18/2024	SDB3261789951	2,900.00	2.1019	5,213.96	6,095.50	0.0000	4.5800	50.0000	0.0000	(0.6633)	(0.0847)	0.0000	1	(0.7480)	01/06/2025
002946.ZK	12/18/2024	SDB3261789951	1,100.00	2.1019	1,977.71	2,312.09	0.0000	4.5800	50.0000	0.0000	(0.2516)	(0.0321)	0.0000	1	(0.2837)	01/06/2025
002946.ZK	12/18/2024	SDB3261789951	2,100.00	2.1019	3,775.63	4,413.99	0.0000	4.5800	50.0000	0.0000	(0.4803)	(0.0613)	0.0000	1	(0.5416)	01/06/2025
002946.ZK	12/18/2024	SDB3261789951	4,000.00	2.1019	7,191.67	8,407.59	0.0000	4.5800	50.0000	0.0000	(0.9149)	(0.1168)	0.0000	1	(1.0317)	01/06/2025
002946.ZK	12/18/2024	SDB3261789951	5,600.00	2.1019	10,068.34	11,770.63	0.0000	4.5800	50.0000	0.0000	(1.2809)	(0.1635)	0.0000	1	(1.4444)	01/06/2025
002946.ZK	12/18/2024	SDB3261789951	3,600.00	2.1019	6,472.50	7,566.83	0.0000	4.5800	50.0000	0.0000	(0.8234)	(0.1051)	0.0000	1	(0.9285)	01/06/2025
002946.ZK	12/18/2024	SDB3261789951	1,200.00	2.1019	2,157.50	2,522.28	0.0000	4.5800	50.0000	0.0000	(0.2745)	(0.0350)	0.0000	1	(0.3095)	01/06/2025
002946.ZK	12/18/2024	SDB3261789951	3,100.00	2.1019	5,573.54	6,515.88	0.0000	4.5800	50.0000	0.0000	(0.7091)	(0.0905)	0.0000	1	(0.7996)	01/06/2025
002946.ZK	12/18/2024	SDB3261789951	100.00	2.1019	179.79	210.19	0.0000	4.5800	50.0000	0.0000	(0.0229)	(0.0029)	0.0000	1	(0.0258)	01/06/2025
002946.ZK	12/18/2024	SDB3261789951	500.00	2.1019	898.96	1,050.95	0.0000	4.5800	50.0000	0.0000	(0.1144)	(0.0146)	0.0000	1	(0.1290)	01/06/2025
002946.ZK	12/18/2024	SDB3261789951	1,100.00	2.1019	1,977.71	2,312.09	0.0000	4.5800	50.0000	0.0000	(0.2516)	(0.0321)	0.0000	1	(0.2837)	01/06/2025
002946.ZK	12/18/2024	SDB3261789951	100.00	2.1019	179.79	210.19	0.0000	4.5800	50.0000	0.0000	(0.0229)	(0.0029)	0.0000	1	(0.0258)	01/06/2025
002946.ZK	12/18/2024	SDB3261789951	700.00	2.1019	1,258.54	1,471.33	0.0000	4.5800	50.0000	0.0000	(0.1601)	(0.0204)	0.0000	1	(0.1805)	01/06/2025
002946.ZK	12/18/2024	SDB3261789951	4,100.00	2.1019	7,371.46	8,617.78	0.0000	4.5800	50.0000	0.0000	(0.9378)	(0.1197)	0.0000	1	(1.0575)	01/06/2025
002946.ZK	12/18/2024	SDB3261789951	100.00	2.1019	179.79	210.19	0.0000	4.5800	50.0000	0.0000	(0.0229)	(0.0029)	0.0000	1	(0.0258)	01/06/2025
002946.ZK	12/18/2024	SDB3261789951	400.00	2.1019	719.17	840.76	0.0000	4.5800	50.0000	0.0000	(0.0915)	(0.0117)	0.0000	1	(0.1032)	01/06/2025
002946.ZK	12/17/2024	SDB3261789951	1,900.00	2.1593	3,416.04	4,102.72	0.0000	4.5800	50.0000	0.0000	(0.4346)	(0.0570)	0.0000	1	(0.4916)	01/06/2025
002946.ZK	12/17/2024	SDB3261789951	900.00	2.1593	1,618.13	1,943.40	0.0000	4.5800	50.0000	0.0000	(0.2059)	(0.0270)	0.0000	1	(0.2329)	01/06/2025
002946.ZK	12/17/2024	SDB3261789951	5,200.00	2.1593	9,349.17	11,228.51	0.0000	4.5800	50.0000	0.0000	(1.1894)	(0.1560)	0.0000	1	(1.3454)	01/06/2025
002946.ZK	12/17/2024	SDB3261789951	6,400.00	2.1593	11,506.67	13,819.70	0.0000	4.5800	50.0000	0.0000	(1.4639)	(0.1919)	0.0000	1	(1.6558)	01/06/2025
002946.ZK	12/17/2024	SDB3261789951	100.00	2.1593	179.79	215.93	0.0000	4.5800	50.0000	0.0000	(0.0229)	(0.0030)	0.0000	1	(0.0259)	01/06/2025
002946.ZK	12/17/2024	SDB3261789951	400.00	2.1593	719.17	863.73	0.0000	4.5800	50.0000	0.0000	(0.0915)	(0.0120)	0.0000	1	(0.1035)	01/06/2025
002946.ZK	12/17/2024	SDB3261789951	700.00	2.1593	1,258.54	1,511.53	0.0000	4.5800	50.0000	0.0000	(0.1601)	(0.0210)	0.0000	1	(0.1811)	01/06/2025
002946.ZK	12/17/2024	SDB3261789951	500.00	2.1593	898.96	1,079.66	0.0000	4.5800	50.0000	0.0000	(0.1144)	(0.0150)	0.0000	1	(0.1294)	01/06/2025
002946.ZK	12/17/2024	SDB3261789951	300.00	2.1593	539.38	647.80	0.0000	4.5800	50.0000	0.0000	(0.0686)	(0.0090)	0.0000	1	(0.0776)	01/06/2025
002946.ZK	12/17/2024	SDB3261789951	2,900.00	2.1593	5,213.96	6,262.05	0.0000	4.5800	50.0000	0.0000	(0.6633)	(0.0870)	0.0000	1	(0.7503)	01/06/2025
002946.ZK	12/17/2024	SDB3261789951	1,100.00	2.1593	1,977.71	2,375.26	0.0000	4.5800	50.0000	0.0000	(0.2516)	(0.0330)	0.0000	1	(0.2846)	01/06/2025
002946.ZK	12/17/2024	SDB3261789951	2,100.00	2.1593	3,775.63	4,534.59	0.0000	4.5800	50.0000	0.0000	(0.4803)	(0.0630)	0.0000	1	(0.5433)	01/06/2025
002946.ZK	12/17/2024	SDB3261789951	4,000.00	2.1593	7,191.67	8,637.31	0.0000	4.5800	50.0000	0.0000	(0.9149)	(0.1200)	0.0000	1	(1.0349)	01/06/2025
002946.ZK	12/17/2024	SDB3261789951	5,600.00	2.1593	10,068.34	12,092.24	0.0000	4.5800	50.0000	0.0000	(1.2809)	(0.1679)	0.0000	1	(1.4489)	01/06/2025
002946.ZK	12/17/2024	SDB3261789951	3,600.00	2.1593	6,472.50	7,773.58	0.0000	4.5800	50.0000	0.0000	(0.8234)	(0.1080)	0.0000	1	(0.9314)	01/06/2025
002946.ZK	12/17/2024	SDB3261789951	1,200.00	2.1593	2,157.50	2,591.19	0.0000	4.5800	50.0000	0.0000	(0.2745)	(0.0360)	0.0000	1	(0.3105)	01/06/2025
002946.ZK	12/17/2024	SDB3261789951	3,100.00	2.1593	5,573.54	6,693.92	0.0000	4.5800	50.0000	0.0000	(0.7091)	(0.0930)	0.0000	1	(0.8020)	01/06/2025
002946.ZK	12/17/2024	SDB3261789951	100.00	2.1593	179.79	215.93	0.0000	4.5800	50.0000	0.0000	(0.0229)	(0.0030)	0.0000	1	(0.0259)	01/06/2025
002946.ZK	12/17/2024	SDB3261789951	500.00	2.1593	898.96	1,079.66	0.0000	4.5800	50.0000	0.0000	(0.1144)	(0.0150)	0.0000	1	(0.1294)	01/06/2025
002946.ZK	12/17/2024	SDB3261789951	1,100.00	2.1593	1,977.71	2,375.26	0.0000	4.5800	50.0000	0.0000	(0.2516)	(0.0330)	0.0000	1	(0.2846)	01/06/2025
002946.ZK	12/17/2024	SDB3261789951	100.00	2.1593	179.79	215.93	0.0000	4.5800	50.0000	0.0000	(0.0229)	(0.0030)	0.0000	1	(0.0259)	01/06/2025
002946.ZK	12/17/2024	SDB3261789951	700.00	2.1593	1,258.54	1,511.53	0.0000	4.5800	50.0000	0.0000	(0.1601)	(0.0210)	0.0000	1	(0.1811)	01/06/2025
002946.ZK	12/17/2024	SDB3261789951	4,100.00	2.1593	7,371.46	8,853.24	0.0000	4.5800	50.0000	0.0000	(0.9378)	(0.1230)	0.0000	1	(1.0608)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
NEW HOPE DAIRY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002946.ZK	12/17/2024	SDB3261789951	100.00	2.1593	179.79	215.93	0.0000	4.5800	50.0000	0.0000	(0.0229)	(0.0030)	0.0000	1	(0.0259)	01/06/2025
002946.ZK	12/17/2024	SDB3261789951	400.00	2.1593	719.17	863.73	0.0000	4.5800	50.0000	0.0000	(0.0915)	(0.0120)	0.0000	1	(0.1035)	01/06/2025
002946.ZK	12/16/2024	SDB3261789951	1,900.00	2.0519	3,416.04	3,898.63	0.0000	4.5800	50.0000	0.0000	(0.4346)	(0.0541)	0.0000	1	(0.4887)	01/06/2025
002946.ZK	12/16/2024	SDB3261789951	900.00	2.0519	1,618.13	1,846.72	0.0000	4.5800	50.0000	0.0000	(0.2059)	(0.0256)	0.0000	1	(0.2315)	01/06/2025
002946.ZK	12/16/2024	SDB3261789951	5,200.00	2.0519	9,349.17	10,669.94	0.0000	4.5800	50.0000	0.0000	(1.1894)	(0.1482)	0.0000	1	(1.3376)	01/06/2025
002946.ZK	12/16/2024	SDB3261789951	6,400.00	2.0519	11,506.67	13,132.23	0.0000	4.5800	50.0000	0.0000	(1.4639)	(0.1824)	0.0000	1	(1.6463)	01/06/2025
002946.ZK	12/16/2024	SDB3261789951	100.00	2.0519	179.79	205.19	0.0000	4.5800	50.0000	0.0000	(0.0229)	(0.0028)	0.0000	1	(0.0257)	01/06/2025
002946.ZK	12/16/2024	SDB3261789951	400.00	2.0519	719.17	820.76	0.0000	4.5800	50.0000	0.0000	(0.0915)	(0.0114)	0.0000	1	(0.1029)	01/06/2025
002946.ZK	12/16/2024	SDB3261789951	700.00	2.0519	1,258.54	1,436.34	0.0000	4.5800	50.0000	0.0000	(0.1601)	(0.0199)	0.0000	1	(0.1801)	01/06/2025
002946.ZK	12/16/2024	SDB3261789951	500.00	2.0519	898.96	1,025.96	0.0000	4.5800	50.0000	0.0000	(0.1144)	(0.0142)	0.0000	1	(0.1286)	01/06/2025
002946.ZK	12/16/2024	SDB3261789951	300.00	2.0519	539.38	615.57	0.0000	4.5800	50.0000	0.0000	(0.0686)	(0.0085)	0.0000	1	(0.0772)	01/06/2025
002946.ZK	12/16/2024	SDB3261789951	2,900.00	2.0519	5,213.96	5,950.54	0.0000	4.5800	50.0000	0.0000	(0.6633)	(0.0826)	0.0000	1	(0.7460)	01/06/2025
002946.ZK	12/16/2024	SDB3261789951	1,100.00	2.0519	1,977.71	2,257.10	0.0000	4.5800	50.0000	0.0000	(0.2516)	(0.0313)	0.0000	1	(0.2830)	01/06/2025
002946.ZK	12/16/2024	SDB3261789951	2,100.00	2.0519	3,775.63	4,309.01	0.0000	4.5800	50.0000	0.0000	(0.4803)	(0.0598)	0.0000	1	(0.5402)	01/06/2025
002946.ZK	12/16/2024	SDB3261789951	4,000.00	2.0519	7,191.67	8,207.64	0.0000	4.5800	50.0000	0.0000	(0.9149)	(0.1140)	0.0000	1	(1.0289)	01/06/2025
002946.ZK	12/16/2024	SDB3261789951	5,600.00	2.0519	10,068.34	11,490.70	0.0000	4.5800	50.0000	0.0000	(1.2809)	(0.1596)	0.0000	1	(1.4405)	01/06/2025
002946.ZK	12/16/2024	SDB3261789951	3,600.00	2.0519	6,472.50	7,386.88	0.0000	4.5800	50.0000	0.0000	(0.8234)	(0.1026)	0.0000	1	(0.9260)	01/06/2025
002946.ZK	12/16/2024	SDB3261789951	1,200.00	2.0519	2,157.50	2,462.29	0.0000	4.5800	50.0000	0.0000	(0.2745)	(0.0342)	0.0000	1	(0.3087)	01/06/2025
002946.ZK	12/16/2024	SDB3261789951	3,100.00	2.0519	5,573.54	6,360.92	0.0000	4.5800	50.0000	0.0000	(0.7091)	(0.0883)	0.0000	1	(0.7974)	01/06/2025
002946.ZK	12/16/2024	SDB3261789951	100.00	2.0519	179.79	205.19	0.0000	4.5800	50.0000	0.0000	(0.0229)	(0.0028)	0.0000	1	(0.0257)	01/06/2025
002946.ZK	12/16/2024	SDB3261789951	500.00	2.0519	898.96	1,025.96	0.0000	4.5800	50.0000	0.0000	(0.1144)	(0.0142)	0.0000	1	(0.1286)	01/06/2025
002946.ZK	12/16/2024	SDB3261789951	1,100.00	2.0519	1,977.71	2,257.10	0.0000	4.5800	50.0000	0.0000	(0.2516)	(0.0313)	0.0000	1	(0.2830)	01/06/2025
002946.ZK	12/16/2024	SDB3261789951	100.00	2.0519	179.79	205.19	0.0000	4.5800	50.0000	0.0000	(0.0229)	(0.0028)	0.0000	1	(0.0257)	01/06/2025
002946.ZK	12/16/2024	SDB3261789951	700.00	2.0519	1,258.54	1,436.34	0.0000	4.5800	50.0000	0.0000	(0.1601)	(0.0199)	0.0000	1	(0.1801)	01/06/2025
002946.ZK	12/16/2024	SDB3261789951	4,100.00	2.0519	7,371.46	8,412.84	0.0000	4.5800	50.0000	0.0000	(0.9378)	(0.1168)	0.0000	1	(1.0547)	01/06/2025
002946.ZK	12/16/2024	SDB3261789951	100.00	2.0519	179.79	205.19	0.0000	4.5800	50.0000	0.0000	(0.0229)	(0.0028)	0.0000	1	(0.0257)	01/06/2025
002946.ZK	12/16/2024	SDB3261789951	400.00	2.0519	719.17	820.76	0.0000	4.5800	50.0000	0.0000	(0.0915)	(0.0114)	0.0000	1	(0.1029)	01/06/2025
002946.ZK	12/13/2024	SDB3261789951	1,900.00	1.9990	3,416.04	3,798.03	0.0000	4.5800	50.0000	0.0000	(1.3038)	(0.1583)	0.0000	3	(1.4620)	01/06/2025
002946.ZK	12/13/2024	SDB3261789951	900.00	1.9990	1,618.13	1,799.07	0.0000	4.5800	50.0000	0.0000	(0.6176)	(0.0750)	0.0000	3	(0.6925)	01/06/2025
002946.ZK	12/13/2024	SDB3261789951	5,200.00	1.9990	9,349.17	10,394.62	0.0000	4.5800	50.0000	0.0000	(3.5683)	(0.4331)	0.0000	3	(4.0014)	01/06/2025
002946.ZK	12/13/2024	SDB3261789951	6,400.00	1.9990	11,506.67	12,793.38	0.0000	4.5800	50.0000	0.0000	(4.3917)	(0.5331)	0.0000	3	(4.9248)	01/06/2025
002946.ZK	12/13/2024	SDB3261789951	100.00	1.9990	179.79	199.90	0.0000	4.5800	50.0000	0.0000	(0.0686)	(0.0083)	0.0000	3	(0.0769)	01/06/2025
002946.ZK	12/13/2024	SDB3261789951	400.00	1.9990	719.17	799.59	0.0000	4.5800	50.0000	0.0000	(0.2745)	(0.0333)	0.0000	3	(0.3078)	01/06/2025
002946.ZK	12/13/2024	SDB3261789951	700.00	1.9990	1,258.54	1,399.28	0.0000	4.5800	50.0000	0.0000	(0.4803)	(0.0583)	0.0000	3	(0.5386)	01/06/2025
002946.ZK	12/13/2024	SDB3261789951	500.00	1.9990	898.96	999.48	0.0000	4.5800	50.0000	0.0000	(0.3431)	(0.0416)	0.0000	3	(0.3847)	01/06/2025
002946.ZK	12/13/2024	SDB3261789951	300.00	1.9990	539.38	599.69	0.0000	4.5800	50.0000	0.0000	(0.2059)	(0.0250)	0.0000	3	(0.2308)	01/06/2025
002946.ZK	12/13/2024	SDB3261789951	2,900.00	1.9990	5,213.96	5,797.00	0.0000	4.5800	50.0000	0.0000	(1.9900)	(0.2415)	0.0000	3	(2.2315)	01/06/2025
002946.ZK	12/13/2024	SDB3261789951	1,100.00	1.9990	1,977.71	2,198.86	0.0000	4.5800	50.0000	0.0000	(0.7548)	(0.0916)	0.0000	3	(0.8464)	01/06/2025
002946.ZK	12/13/2024	SDB3261789951	2,100.00	1.9990	3,775.63	4,197.83	0.0000	4.5800	50.0000	0.0000	(1.4410)	(0.1749)	0.0000	3	(1.6159)	01/06/2025
002946.ZK	12/13/2024	SDB3261789951	4,000.00	1.9990	7,191.67	7,995.86	0.0000	4.5800	50.0000	0.0000	(2.7448)	(0.3332)	0.0000	3	(3.0780)	01/06/2025
002946.ZK	12/13/2024	SDB3261789951	5,600.00	1.9990	10,068.34	11,194.20	0.0000	4.5800	50.0000	0.0000	(3.8427)	(0.4664)	0.0000	3	(4.3092)	01/06/2025
002946.ZK	12/13/2024	SDB3261789951	3,600.00	1.9990	6,472.50	7,196.27	0.0000	4.5800	50.0000	0.0000	(2.4703)	(0.2998)	0.0000	3	(2.7702)	01/06/2025
002946.ZK	12/13/2024	SDB3261789951	1,200.00	1.9990	2,157.50	2,398.76	0.0000	4.5800	50.0000	0.0000	(0.8234)	(0.0999)	0.0000	3	(0.9234)	01/06/2025
002946.ZK	12/13/2024	SDB3261789951	3,100.00	1.9990	5,573.54	6,196.79	0.0000	4.5800	50.0000	0.0000	(2.1272)	(0.2582)	0.0000	3	(2.3854)	01/06/2025
002946.ZK	12/13/2024	SDB3261789951	100.00	1.9990	179.79	199.90	0.0000	4.5800	50.0000	0.0000	(0.0686)	(0.0083)	0.0000	3	(0.0769)	01/06/2025
002946.ZK	12/13/2024	SDB3261789951	500.00	1.9990	898.96	999.48	0.0000	4.5800	50.0000	0.0000	(0.3431)	(0.0416)	0.0000	3	(0.3847)	01/06/2025
002946.ZK	12/13/2024	SDB3261789951	1,100.00	1.9990	1,977.71	2,198.86	0.0000	4.5800	50.0000	0.0000	(0.7548)	(0.0916)	0.0000	3	(0.8464)	01/06/2025
002946.ZK	12/13/2024	SDB3261789951	100.00	1.9990	179.79	199.90	0.0000	4.5800	50.0000	0.0000	(0.0686)	(0.0083)	0.0000	3	(0.0769)	01/06/2025
002946.ZK	12/13/2024	SDB3261789951	700.00	1.9990	1,258.54	1,399.28	0.0000	4.5800	50.0000	0.0000	(0.4803)	(0.0583)	0.0000	3	(0.5386)	01/06/2025
002946.ZK	12/13/2024	SDB3261789951	4,100.00	1.9990	7,371.46	8,195.76	0.0000	4.5800	50.0000	0.0000	(2.8134)	(0.3415)	0.0000	3	(3.1549)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
NEW HOPE DAIRY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002946.ZK	12/13/2024	SDB3261789951	100.00	1.9990	179.79	199.90	0.0000	4.5800	50.0000	0.0000	(0.0686)	(0.0083)	0.0000	3	(0.0769)	01/06/2025
002946.ZK	12/13/2024	SDB3261789951	400.00	1.9990	719.17	799.59	0.0000	4.5800	50.0000	0.0000	(0.2745)	(0.0333)	0.0000	3	(0.3078)	01/06/2025
002946.ZK	12/12/2024	SDB3261789951	1,900.00	1.8048	3,416.04	3,429.10	0.0000	4.5800	50.0000	0.0000	(0.4346)	(0.0476)	0.0000	1	(0.4822)	01/06/2025
002946.ZK	12/12/2024	SDB3261789951	900.00	1.8048	1,618.13	1,624.31	0.0000	4.5800	50.0000	0.0000	(0.2059)	(0.0226)	0.0000	1	(0.2284)	01/06/2025
002946.ZK	12/12/2024	SDB3261789951	5,200.00	1.8048	9,349.17	9,384.92	0.0000	4.5800	50.0000	0.0000	(1.1894)	(0.1303)	0.0000	1	(1.3198)	01/06/2025
002946.ZK	12/12/2024	SDB3261789951	6,400.00	1.8048	11,506.67	11,550.67	0.0000	4.5800	50.0000	0.0000	(1.4639)	(0.1604)	0.0000	1	(1.6243)	01/06/2025
002946.ZK	12/12/2024	SDB3261789951	100.00	1.8048	179.79	180.48	0.0000	4.5800	50.0000	0.0000	(0.0229)	(0.0025)	0.0000	1	(0.0254)	01/06/2025
002946.ZK	12/12/2024	SDB3261789951	400.00	1.8048	719.17	721.92	0.0000	4.5800	50.0000	0.0000	(0.0915)	(0.0100)	0.0000	1	(0.1015)	01/06/2025
002946.ZK	12/12/2024	SDB3261789951	700.00	1.8048	1,258.54	1,263.35	0.0000	4.5800	50.0000	0.0000	(0.1601)	(0.0175)	0.0000	1	(0.1777)	01/06/2025
002946.ZK	12/12/2024	SDB3261789951	500.00	1.8048	898.96	902.40	0.0000	4.5800	50.0000	0.0000	(0.1144)	(0.0125)	0.0000	1	(0.1269)	01/06/2025
002946.ZK	12/12/2024	SDB3261789951	300.00	1.8048	539.38	541.44	0.0000	4.5800	50.0000	0.0000	(0.0686)	(0.0075)	0.0000	1	(0.0761)	01/06/2025
002946.ZK	12/12/2024	SDB3261789951	2,900.00	1.8048	5,213.96	5,233.90	0.0000	4.5800	50.0000	0.0000	(0.6633)	(0.0727)	0.0000	1	(0.7360)	01/06/2025
002946.ZK	12/12/2024	SDB3261789951	1,100.00	1.8048	1,977.71	1,985.27	0.0000	4.5800	50.0000	0.0000	(0.2516)	(0.0276)	0.0000	1	(0.2792)	01/06/2025
002946.ZK	12/12/2024	SDB3261789951	2,100.00	1.8048	3,775.63	3,790.06	0.0000	4.5800	50.0000	0.0000	(0.4803)	(0.0526)	0.0000	1	(0.5330)	01/06/2025
002946.ZK	12/12/2024	SDB3261789951	4,000.00	1.8048	7,191.67	7,219.17	0.0000	4.5800	50.0000	0.0000	(0.9149)	(0.1003)	0.0000	1	(1.0152)	01/06/2025
002946.ZK	12/12/2024	SDB3261789951	5,600.00	1.8048	10,068.34	10,106.84	0.0000	4.5800	50.0000	0.0000	(1.2809)	(0.1404)	0.0000	1	(1.4213)	01/06/2025
002946.ZK	12/12/2024	SDB3261789951	3,600.00	1.8048	6,472.50	6,497.25	0.0000	4.5800	50.0000	0.0000	(0.8234)	(0.0902)	0.0000	1	(0.9137)	01/06/2025
002946.ZK	12/12/2024	SDB3261789951	1,200.00	1.8048	2,157.50	2,165.75	0.0000	4.5800	50.0000	0.0000	(0.2745)	(0.0301)	0.0000	1	(0.3046)	01/06/2025
002946.ZK	12/12/2024	SDB3261789951	3,100.00	1.8048	5,573.54	5,594.86	0.0000	4.5800	50.0000	0.0000	(0.7091)	(0.0777)	0.0000	1	(0.7868)	01/06/2025
002946.ZK	12/12/2024	SDB3261789951	100.00	1.8048	179.79	180.48	0.0000	4.5800	50.0000	0.0000	(0.0229)	(0.0025)	0.0000	1	(0.0254)	01/06/2025
002946.ZK	12/12/2024	SDB3261789951	500.00	1.8048	898.96	902.40	0.0000	4.5800	50.0000	0.0000	(0.1144)	(0.0125)	0.0000	1	(0.1269)	01/06/2025
002946.ZK	12/12/2024	SDB3261789951	1,100.00	1.8048	1,977.71	1,985.27	0.0000	4.5800	50.0000	0.0000	(0.2516)	(0.0276)	0.0000	1	(0.2792)	01/06/2025
002946.ZK	12/12/2024	SDB3261789951	100.00	1.8048	179.79	180.48	0.0000	4.5800	50.0000	0.0000	(0.0229)	(0.0025)	0.0000	1	(0.0254)	01/06/2025
002946.ZK	12/12/2024	SDB3261789951	700.00	1.8048	1,258.54	1,263.35	0.0000	4.5800	50.0000	0.0000	(0.1601)	(0.0175)	0.0000	1	(0.1777)	01/06/2025
002946.ZK	12/12/2024	SDB3261789951	4,100.00	1.8048	7,371.46	7,399.65	0.0000	4.5800	50.0000	0.0000	(0.9378)	(0.1028)	0.0000	1	(1.0406)	01/06/2025
002946.ZK	12/12/2024	SDB3261789951	100.00	1.8048	179.79	180.48	0.0000	4.5800	50.0000	0.0000	(0.0229)	(0.0025)	0.0000	1	(0.0254)	01/06/2025
002946.ZK	12/12/2024	SDB3261789951	400.00	1.8048	719.17	721.92	0.0000	4.5800	50.0000	0.0000	(0.0915)	(0.0100)	0.0000	1	(0.1015)	01/06/2025
002946.ZK	12/11/2024	SDB3261789951	1,900.00	1.8793	3,416.04	3,570.69	0.0000	4.5800	50.0000	0.0000	(0.4346)	(0.0496)	0.0000	1	(0.4842)	01/06/2025
002946.ZK	12/11/2024	SDB3261789951	900.00	1.8793	1,618.13	1,691.38	0.0000	4.5800	50.0000	0.0000	(0.2059)	(0.0235)	0.0000	1	(0.2294)	01/06/2025
002946.ZK	12/11/2024	SDB3261789951	5,200.00	1.8793	9,349.17	9,772.42	0.0000	4.5800	50.0000	0.0000	(1.1894)	(0.1357)	0.0000	1	(1.3251)	01/06/2025
002946.ZK	12/11/2024	SDB3261789951	6,400.00	1.8793	11,506.67	12,027.59	0.0000	4.5800	50.0000	0.0000	(1.4639)	(0.1670)	0.0000	1	(1.6310)	01/06/2025
002946.ZK	12/11/2024	SDB3261789951	100.00	1.8793	179.79	187.93	0.0000	4.5800	50.0000	0.0000	(0.0229)	(0.0026)	0.0000	1	(0.0255)	01/06/2025
002946.ZK	12/11/2024	SDB3261789951	400.00	1.8793	719.17	751.72	0.0000	4.5800	50.0000	0.0000	(0.0915)	(0.0104)	0.0000	1	(0.1019)	01/06/2025
002946.ZK	12/11/2024	SDB3261789951	700.00	1.8793	1,258.54	1,315.52	0.0000	4.5800	50.0000	0.0000	(0.1601)	(0.0183)	0.0000	1	(0.1784)	01/06/2025
002946.ZK	12/11/2024	SDB3261789951	500.00	1.8793	898.96	939.66	0.0000	4.5800	50.0000	0.0000	(0.1144)	(0.0131)	0.0000	1	(0.1274)	01/06/2025
002946.ZK	12/11/2024	SDB3261789951	300.00	1.8793	539.38	563.79	0.0000	4.5800	50.0000	0.0000	(0.0686)	(0.0078)	0.0000	1	(0.0765)	01/06/2025
002946.ZK	12/11/2024	SDB3261789951	2,900.00	1.8793	5,213.96	5,450.00	0.0000	4.5800	50.0000	0.0000	(0.6633)	(0.0757)	0.0000	1	(0.7390)	01/06/2025
002946.ZK	12/11/2024	SDB3261789951	1,100.00	1.8793	1,977.71	2,067.24	0.0000	4.5800	50.0000	0.0000	(0.2516)	(0.0287)	0.0000	1	(0.2803)	01/06/2025
002946.ZK	12/11/2024	SDB3261789951	2,100.00	1.8793	3,775.63	3,946.55	0.0000	4.5800	50.0000	0.0000	(0.4803)	(0.0548)	0.0000	1	(0.5352)	01/06/2025
002946.ZK	12/11/2024	SDB3261789951	4,000.00	1.8793	7,191.67	7,517.24	0.0000	4.5800	50.0000	0.0000	(0.9149)	(0.1044)	0.0000	1	(1.0193)	01/06/2025
002946.ZK	12/11/2024	SDB3261789951	5,600.00	1.8793	10,068.34	10,524.14	0.0000	4.5800	50.0000	0.0000	(1.2809)	(0.1462)	0.0000	1	(1.4271)	01/06/2025
002946.ZK	12/11/2024	SDB3261789951	3,600.00	1.8793	6,472.50	6,765.52	0.0000	4.5800	50.0000	0.0000	(0.8234)	(0.0940)	0.0000	1	(0.9174)	01/06/2025
002946.ZK	12/11/2024	SDB3261789951	1,200.00	1.8793	2,157.50	2,255.17	0.0000	4.5800	50.0000	0.0000	(0.2745)	(0.0313)	0.0000	1	(0.3058)	01/06/2025
002946.ZK	12/11/2024	SDB3261789951	3,100.00	1.8793	5,573.54	5,825.86	0.0000	4.5800	50.0000	0.0000	(0.7091)	(0.0809)	0.0000	1	(0.7900)	01/06/2025
002946.ZK	12/11/2024	SDB3261789951	100.00	1.8793	179.79	187.93	0.0000	4.5800	50.0000	0.0000	(0.0229)	(0.0026)	0.0000	1	(0.0255)	01/06/2025
002946.ZK	12/11/2024	SDB3261789951	500.00	1.8793	898.96	939.66	0.0000	4.5800	50.0000	0.0000	(0.1144)	(0.0131)	0.0000	1	(0.1274)	01/06/2025
002946.ZK	12/11/2024	SDB3261789951	1,100.00	1.8793	1,977.71	2,067.24	0.0000	4.5800	50.0000	0.0000	(0.2516)	(0.0287)	0.0000	1	(0.2803)	01/06/2025
002946.ZK	12/11/2024	SDB3261789951	100.00	1.8793	179.79	187.93	0.0000	4.5800	50.0000	0.0000	(0.0229)	(0.0026)	0.0000	1	(0.0255)	01/06/2025
002946.ZK	12/11/2024	SDB3261789951	700.00	1.8793	1,258.54	1,315.52	0.0000	4.5800	50.0000	0.0000	(0.1601)	(0.0183)	0.0000	1	(0.1784)	01/06/2025
002946.ZK	12/11/2024	SDB3261789951	4,100.00	1.8793	7,371.46	7,705.18	0.0000	4.5800	50.0000	0.0000	(0.9378)	(0.1070)	0.0000	1	(1.0448)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
NEW HOPE DAIRY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002946.ZK	12/11/2024	SDB3261789951	100.00	1.8793	179.79	187.93	0.0000	4.5800	50.0000	0.0000	(0.0229)	(0.0026)	0.0000	1	(0.0255)	01/06/2025
002946.ZK	12/11/2024	SDB3261789951	400.00	1.8793	719.17	751.72	0.0000	4.5800	50.0000	0.0000	(0.0915)	(0.0104)	0.0000	1	(0.1019)	01/06/2025
002946.ZK	12/10/2024	SDB3261789951	1,900.00	1.8734	3,416.04	3,559.43	0.0000	4.5800	50.0000	0.0000	(0.4346)	(0.0494)	0.0000	1	(0.4840)	01/06/2025
002946.ZK	12/10/2024	SDB3261789951	900.00	1.8734	1,618.13	1,686.05	0.0000	4.5800	50.0000	0.0000	(0.2059)	(0.0234)	0.0000	1	(0.2293)	01/06/2025
002946.ZK	12/10/2024	SDB3261789951	5,200.00	1.8734	9,349.17	9,741.60	0.0000	4.5800	50.0000	0.0000	(1.1894)	(0.1353)	0.0000	1	(1.3247)	01/06/2025
002946.ZK	12/10/2024	SDB3261789951	6,400.00	1.8734	11,506.67	11,989.66	0.0000	4.5800	50.0000	0.0000	(1.4639)	(0.1665)	0.0000	1	(1.6304)	01/06/2025
002946.ZK	12/10/2024	SDB3261789951	100.00	1.8734	179.79	187.34	0.0000	4.5800	50.0000	0.0000	(0.0229)	(0.0026)	0.0000	1	(0.0255)	01/06/2025
002946.ZK	12/10/2024	SDB3261789951	400.00	1.8734	719.17	749.35	0.0000	4.5800	50.0000	0.0000	(0.0915)	(0.0104)	0.0000	1	(0.1019)	01/06/2025
002946.ZK	12/10/2024	SDB3261789951	700.00	1.8734	1,258.54	1,311.37	0.0000	4.5800	50.0000	0.0000	(0.1601)	(0.0182)	0.0000	1	(0.1783)	01/06/2025
002946.ZK	12/10/2024	SDB3261789951	500.00	1.8734	898.96	936.69	0.0000	4.5800	50.0000	0.0000	(0.1144)	(0.0130)	0.0000	1	(0.1274)	01/06/2025
002946.ZK	12/10/2024	SDB3261789951	300.00	1.8734	539.38	562.02	0.0000	4.5800	50.0000	0.0000	(0.0686)	(0.0078)	0.0000	1	(0.0764)	01/06/2025
002946.ZK	12/10/2024	SDB3261789951	2,900.00	1.8734	5,213.96	5,432.82	0.0000	4.5800	50.0000	0.0000	(0.6633)	(0.0755)	0.0000	1	(0.7388)	01/06/2025
002946.ZK	12/10/2024	SDB3261789951	1,100.00	1.8734	1,977.71	2,060.72	0.0000	4.5800	50.0000	0.0000	(0.2516)	(0.0286)	0.0000	1	(0.2802)	01/06/2025
002946.ZK	12/10/2024	SDB3261789951	2,100.00	1.8734	3,775.63	3,934.11	0.0000	4.5800	50.0000	0.0000	(0.4803)	(0.0546)	0.0000	1	(0.5350)	01/06/2025
002946.ZK	12/10/2024	SDB3261789951	4,000.00	1.8734	7,191.67	7,493.54	0.0000	4.5800	50.0000	0.0000	(0.9149)	(0.1041)	0.0000	1	(1.0190)	01/06/2025
002946.ZK	12/10/2024	SDB3261789951	5,600.00	1.8734	10,068.34	10,490.96	0.0000	4.5800	50.0000	0.0000	(1.2809)	(0.1457)	0.0000	1	(1.4266)	01/06/2025
002946.ZK	12/10/2024	SDB3261789951	3,600.00	1.8734	6,472.50	6,744.19	0.0000	4.5800	50.0000	0.0000	(0.8234)	(0.0937)	0.0000	1	(0.9171)	01/06/2025
002946.ZK	12/10/2024	SDB3261789951	1,200.00	1.8734	2,157.50	2,248.06	0.0000	4.5800	50.0000	0.0000	(0.2745)	(0.0312)	0.0000	1	(0.3057)	01/06/2025
002946.ZK	12/10/2024	SDB3261789951	3,100.00	1.8734	5,573.54	5,807.49	0.0000	4.5800	50.0000	0.0000	(0.7091)	(0.0807)	0.0000	1	(0.7897)	01/06/2025
002946.ZK	12/10/2024	SDB3261789951	100.00	1.8734	179.79	187.34	0.0000	4.5800	50.0000	0.0000	(0.0229)	(0.0026)	0.0000	1	(0.0255)	01/06/2025
002946.ZK	12/10/2024	SDB3261789951	500.00	1.8734	898.96	936.69	0.0000	4.5800	50.0000	0.0000	(0.1144)	(0.0130)	0.0000	1	(0.1274)	01/06/2025
002946.ZK	12/10/2024	SDB3261789951	1,100.00	1.8734	1,977.71	2,060.72	0.0000	4.5800	50.0000	0.0000	(0.2516)	(0.0286)	0.0000	1	(0.2802)	01/06/2025
002946.ZK	12/10/2024	SDB3261789951	100.00	1.8734	179.79	187.34	0.0000	4.5800	50.0000	0.0000	(0.0229)	(0.0026)	0.0000	1	(0.0255)	01/06/2025
002946.ZK	12/10/2024	SDB3261789951	700.00	1.8734	1,258.54	1,311.37	0.0000	4.5800	50.0000	0.0000	(0.1601)	(0.0182)	0.0000	1	(0.1783)	01/06/2025
002946.ZK	12/10/2024	SDB3261789951	4,100.00	1.8734	7,371.46	7,680.88	0.0000	4.5800	50.0000	0.0000	(0.9378)	(0.1067)	0.0000	1	(1.0445)	01/06/2025
002946.ZK	12/10/2024	SDB3261789951	100.00	1.8734	179.79	187.34	0.0000	4.5800	50.0000	0.0000	(0.0229)	(0.0026)	0.0000	1	(0.0255)	01/06/2025
002946.ZK	12/10/2024	SDB3261789951	400.00	1.8734	719.17	749.35	0.0000	4.5800	50.0000	0.0000	(0.0915)	(0.0104)	0.0000	1	(0.1019)	01/06/2025
002946.ZK	12/09/2024	SDB3261789951	1,900.00	1.7653	3,416.04	3,354.01	0.0000	4.5800	50.0000	0.0000	(0.4346)	(0.0466)	0.0000	1	(0.4812)	01/06/2025
002946.ZK	12/09/2024	SDB3261789951	900.00	1.7653	1,618.13	1,588.74	0.0000	4.5800	50.0000	0.0000	(0.2059)	(0.0221)	0.0000	1	(0.2279)	01/06/2025
002946.ZK	12/09/2024	SDB3261789951	5,200.00	1.7653	9,349.17	9,179.41	0.0000	4.5800	50.0000	0.0000	(1.1894)	(0.1275)	0.0000	1	(1.3169)	01/06/2025
002946.ZK	12/09/2024	SDB3261789951	6,400.00	1.7653	11,506.67	11,297.73	0.0000	4.5800	50.0000	0.0000	(1.4639)	(0.1569)	0.0000	1	(1.6208)	01/06/2025
002946.ZK	12/09/2024	SDB3261789951	100.00	1.7653	179.79	176.53	0.0000	4.5800	50.0000	0.0000	(0.0229)	(0.0025)	0.0000	1	(0.0253)	01/06/2025
002946.ZK	12/09/2024	SDB3261789951	400.00	1.7653	719.17	706.11	0.0000	4.5800	50.0000	0.0000	(0.0915)	(0.0098)	0.0000	1	(0.1013)	01/06/2025
002946.ZK	12/09/2024	SDB3261789951	700.00	1.7653	1,258.54	1,235.69	0.0000	4.5800	50.0000	0.0000	(0.1601)	(0.0172)	0.0000	1	(0.1773)	01/06/2025
002946.ZK	12/09/2024	SDB3261789951	500.00	1.7653	898.96	882.64	0.0000	4.5800	50.0000	0.0000	(0.1144)	(0.0123)	0.0000	1	(0.1266)	01/06/2025
002946.ZK	12/09/2024	SDB3261789951	300.00	1.7653	539.38	529.58	0.0000	4.5800	50.0000	0.0000	(0.0686)	(0.0074)	0.0000	1	(0.0760)	01/06/2025
002946.ZK	12/09/2024	SDB3261789951	2,900.00	1.7653	5,213.96	5,119.29	0.0000	4.5800	50.0000	0.0000	(0.6633)	(0.0711)	0.0000	1	(0.7344)	01/06/2025
002946.ZK	12/09/2024	SDB3261789951	1,100.00	1.7653	1,977.71	1,941.80	0.0000	4.5800	50.0000	0.0000	(0.2516)	(0.0270)	0.0000	1	(0.2786)	01/06/2025
002946.ZK	12/09/2024	SDB3261789951	2,100.00	1.7653	3,775.63	3,707.07	0.0000	4.5800	50.0000	0.0000	(0.4803)	(0.0515)	0.0000	1	(0.5318)	01/06/2025
002946.ZK	12/09/2024	SDB3261789951	4,000.00	1.7653	7,191.67	7,061.08	0.0000	4.5800	50.0000	0.0000	(0.9149)	(0.0981)	0.0000	1	(1.0130)	01/06/2025
002946.ZK	12/09/2024	SDB3261789951	5,600.00	1.7653	10,068.34	9,885.52	0.0000	4.5800	50.0000	0.0000	(1.2809)	(0.1373)	0.0000	1	(1.4182)	01/06/2025
002946.ZK	12/09/2024	SDB3261789951	3,600.00	1.7653	6,472.50	6,354.98	0.0000	4.5800	50.0000	0.0000	(0.8234)	(0.0883)	0.0000	1	(0.9117)	01/06/2025
002946.ZK	12/09/2024	SDB3261789951	1,200.00	1.7653	2,157.50	2,118.33	0.0000	4.5800	50.0000	0.0000	(0.2745)	(0.0294)	0.0000	1	(0.3039)	01/06/2025
002946.ZK	12/09/2024	SDB3261789951	3,100.00	1.7653	5,573.54	5,472.34	0.0000	4.5800	50.0000	0.0000	(0.7091)	(0.0760)	0.0000	1	(0.7851)	01/06/2025
002946.ZK	12/09/2024	SDB3261789951	100.00	1.7653	179.79	176.53	0.0000	4.5800	50.0000	0.0000	(0.0229)	(0.0025)	0.0000	1	(0.0253)	01/06/2025
002946.ZK	12/09/2024	SDB3261789951	500.00	1.7653	898.96	882.64	0.0000	4.5800	50.0000	0.0000	(0.1144)	(0.0123)	0.0000	1	(0.1266)	01/06/2025
002946.ZK	12/09/2024	SDB3261789951	1,100.00	1.7653	1,977.71	1,941.80	0.0000	4.5800	50.0000	0.0000	(0.2516)	(0.0270)	0.0000	1	(0.2786)	01/06/2025
002946.ZK	12/09/2024	SDB3261789951	100.00	1.7653	179.79	176.53	0.0000	4.5800	50.0000	0.0000	(0.0229)	(0.0025)	0.0000	1	(0.0253)	01/06/2025
002946.ZK	12/09/2024	SDB3261789951	700.00	1.7653	1,258.54	1,235.69	0.0000	4.5800	50.0000	0.0000	(0.1601)	(0.0172)	0.0000	1	(0.1773)	01/06/2025
002946.ZK	12/09/2024	SDB3261789951	4,100.00	1.7653	7,371.46	7,237.61	0.0000	4.5800	50.0000	0.0000	(0.9378)	(0.1005)	0.0000	1	(1.0383)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
NEW HOPE DAIRY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002946.ZK	12/09/2024	SDB3261789951	100.00	1.7653	179.79	176.53	0.0000	4.5800	50.0000	0.0000	(0.0229)	(0.0025)	0.0000	1	(0.0253)	01/06/2025
002946.ZK	12/09/2024	SDB3261789951	400.00	1.7653	719.17	706.11	0.0000	4.5800	50.0000	0.0000	(0.0915)	(0.0098)	0.0000	1	(0.1013)	01/06/2025
002946.ZK	12/06/2024	SDB3261789951	1,900.00	1.8029	3,416.04	3,425.44	0.0000	4.5800	50.0000	0.0000	(1.3038)	(0.1427)	0.0000	3	(1.4465)	01/06/2025
002946.ZK	12/06/2024	SDB3261789951	900.00	1.8029	1,618.13	1,622.58	0.0000	4.5800	50.0000	0.0000	(0.6176)	(0.0676)	0.0000	3	(0.6852)	01/06/2025
002946.ZK	12/06/2024	SDB3261789951	5,200.00	1.8029	9,349.17	9,374.89	0.0000	4.5800	50.0000	0.0000	(3.5683)	(0.3906)	0.0000	3	(3.9589)	01/06/2025
002946.ZK	12/06/2024	SDB3261789951	6,400.00	1.8029	11,506.67	11,538.32	0.0000	4.5800	50.0000	0.0000	(4.3917)	(0.4808)	0.0000	3	(4.8725)	01/06/2025
002946.ZK	12/06/2024	SDB3261789951	100.00	1.8029	179.79	180.29	0.0000	4.5800	50.0000	0.0000	(0.0686)	(0.0075)	0.0000	3	(0.0761)	01/06/2025
002946.ZK	12/06/2024	SDB3261789951	400.00	1.8029	719.17	721.15	0.0000	4.5800	50.0000	0.0000	(0.2745)	(0.0300)	0.0000	3	(0.3045)	01/06/2025
002946.ZK	12/06/2024	SDB3261789951	700.00	1.8029	1,258.54	1,262.00	0.0000	4.5800	50.0000	0.0000	(0.4803)	(0.0526)	0.0000	3	(0.5329)	01/06/2025
002946.ZK	12/06/2024	SDB3261789951	500.00	1.8029	898.96	901.43	0.0000	4.5800	50.0000	0.0000	(0.3431)	(0.0376)	0.0000	3	(0.3807)	01/06/2025
002946.ZK	12/06/2024	SDB3261789951	300.00	1.8029	539.38	540.86	0.0000	4.5800	50.0000	0.0000	(0.2059)	(0.0225)	0.0000	3	(0.2284)	01/06/2025
002946.ZK	12/06/2024	SDB3261789951	2,900.00	1.8029	5,213.96	5,228.30	0.0000	4.5800	50.0000	0.0000	(1.9900)	(0.2178)	0.0000	3	(2.2078)	01/06/2025
002946.ZK	12/06/2024	SDB3261789951	1,100.00	1.8029	1,977.71	1,983.15	0.0000	4.5800	50.0000	0.0000	(0.7548)	(0.0826)	0.0000	3	(0.8375)	01/06/2025
002946.ZK	12/06/2024	SDB3261789951	2,100.00	1.8029	3,775.63	3,786.01	0.0000	4.5800	50.0000	0.0000	(1.4410)	(0.1578)	0.0000	3	(1.5988)	01/06/2025
002946.ZK	12/06/2024	SDB3261789951	4,000.00	1.8029	7,191.67	7,211.45	0.0000	4.5800	50.0000	0.0000	(2.7448)	(0.3005)	0.0000	3	(3.0453)	01/06/2025
002946.ZK	12/06/2024	SDB3261789951	5,600.00	1.8029	10,068.34	10,096.03	0.0000	4.5800	50.0000	0.0000	(3.8427)	(0.4207)	0.0000	3	(4.2634)	01/06/2025
002946.ZK	12/06/2024	SDB3261789951	3,600.00	1.8029	6,472.50	6,490.31	0.0000	4.5800	50.0000	0.0000	(2.4703)	(0.2704)	0.0000	3	(2.7408)	01/06/2025
002946.ZK	12/06/2024	SDB3261789951	1,200.00	1.8029	2,157.50	2,163.44	0.0000	4.5800	50.0000	0.0000	(0.8234)	(0.0901)	0.0000	3	(0.9136)	01/06/2025
002946.ZK	12/06/2024	SDB3261789951	3,100.00	1.8029	5,573.54	5,588.88	0.0000	4.5800	50.0000	0.0000	(2.1272)	(0.2329)	0.0000	3	(2.3601)	01/06/2025
002946.ZK	12/06/2024	SDB3261789951	100.00	1.8029	179.79	180.29	0.0000	4.5800	50.0000	0.0000	(0.0686)	(0.0075)	0.0000	3	(0.0761)	01/06/2025
002946.ZK	12/06/2024	SDB3261789951	500.00	1.8029	898.96	901.43	0.0000	4.5800	50.0000	0.0000	(0.3431)	(0.0376)	0.0000	3	(0.3807)	01/06/2025
002946.ZK	12/06/2024	SDB3261789951	1,100.00	1.8029	1,977.71	1,983.15	0.0000	4.5800	50.0000	0.0000	(0.7548)	(0.0826)	0.0000	3	(0.8375)	01/06/2025
002946.ZK	12/06/2024	SDB3261789951	100.00	1.8029	179.79	180.29	0.0000	4.5800	50.0000	0.0000	(0.0686)	(0.0075)	0.0000	3	(0.0761)	01/06/2025
002946.ZK	12/06/2024	SDB3261789951	700.00	1.8029	1,258.54	1,262.00	0.0000	4.5800	50.0000	0.0000	(0.4803)	(0.0526)	0.0000	3	(0.5329)	01/06/2025
002946.ZK	12/06/2024	SDB3261789951	4,100.00	1.8029	7,371.46	7,391.74	0.0000	4.5800	50.0000	0.0000	(2.8134)	(0.3080)	0.0000	3	(3.1214)	01/06/2025
002946.ZK	12/06/2024	SDB3261789951	100.00	1.8029	179.79	180.29	0.0000	4.5800	50.0000	0.0000	(0.0686)	(0.0075)	0.0000	3	(0.0761)	01/06/2025
002946.ZK	12/06/2024	SDB3261789951	400.00	1.8029	719.17	721.15	0.0000	4.5800	50.0000	0.0000	(0.2745)	(0.0300)	0.0000	3	(0.3045)	01/06/2025
002946.ZK	12/05/2024	SDB3261789951	1,900.00	1.8061	3,416.04	3,431.53	0.0000	4.5800	50.0000	0.0000	(0.4346)	(0.0477)	0.0000	1	(0.4823)	01/06/2025
002946.ZK	12/05/2024	SDB3261789951	900.00	1.8061	1,618.13	1,625.46	0.0000	4.5800	50.0000	0.0000	(0.2059)	(0.0226)	0.0000	1	(0.2284)	01/06/2025
002946.ZK	12/05/2024	SDB3261789951	5,200.00	1.8061	9,349.17	9,391.55	0.0000	4.5800	50.0000	0.0000	(1.1894)	(0.1304)	0.0000	1	(1.3199)	01/06/2025
002946.ZK	12/05/2024	SDB3261789951	6,400.00	1.8061	11,506.67	11,558.83	0.0000	4.5800	50.0000	0.0000	(1.4639)	(0.1605)	0.0000	1	(1.6244)	01/06/2025
002946.ZK	12/05/2024	SDB3261789951	100.00	1.8061	179.79	180.61	0.0000	4.5800	50.0000	0.0000	(0.0229)	(0.0025)	0.0000	1	(0.0254)	01/06/2025
002946.ZK	12/05/2024	SDB3261789951	400.00	1.8061	719.17	722.43	0.0000	4.5800	50.0000	0.0000	(0.0915)	(0.0100)	0.0000	1	(0.1015)	01/06/2025
002946.ZK	12/05/2024	SDB3261789951	700.00	1.8061	1,258.54	1,264.25	0.0000	4.5800	50.0000	0.0000	(0.1601)	(0.0176)	0.0000	1	(0.1777)	01/06/2025
002946.ZK	12/05/2024	SDB3261789951	500.00	1.8061	898.96	903.03	0.0000	4.5800	50.0000	0.0000	(0.1144)	(0.0125)	0.0000	1	(0.1269)	01/06/2025
002946.ZK	12/05/2024	SDB3261789951	300.00	1.8061	539.38	541.82	0.0000	4.5800	50.0000	0.0000	(0.0686)	(0.0075)	0.0000	1	(0.0761)	01/06/2025
002946.ZK	12/05/2024	SDB3261789951	2,900.00	1.8061	5,213.96	5,237.59	0.0000	4.5800	50.0000	0.0000	(0.6633)	(0.0727)	0.0000	1	(0.7361)	01/06/2025
002946.ZK	12/05/2024	SDB3261789951	1,100.00	1.8061	1,977.71	1,986.67	0.0000	4.5800	50.0000	0.0000	(0.2516)	(0.0276)	0.0000	1	(0.2792)	01/06/2025
002946.ZK	12/05/2024	SDB3261789951	2,100.00	1.8061	3,775.63	3,792.74	0.0000	4.5800	50.0000	0.0000	(0.4803)	(0.0527)	0.0000	1	(0.5330)	01/06/2025
002946.ZK	12/05/2024	SDB3261789951	4,000.00	1.8061	7,191.67	7,224.27	0.0000	4.5800	50.0000	0.0000	(0.9149)	(0.1003)	0.0000	1	(1.0153)	01/06/2025
002946.ZK	12/05/2024	SDB3261789951	5,600.00	1.8061	10,068.34	10,113.98	0.0000	4.5800	50.0000	0.0000	(1.2809)	(0.1405)	0.0000	1	(1.4214)	01/06/2025
002946.ZK	12/05/2024	SDB3261789951	3,600.00	1.8061	6,472.50	6,501.84	0.0000	4.5800	50.0000	0.0000	(0.8234)	(0.0903)	0.0000	1	(0.9137)	01/06/2025
002946.ZK	12/05/2024	SDB3261789951	1,200.00	1.8061	2,157.50	2,167.28	0.0000	4.5800	50.0000	0.0000	(0.2745)	(0.0301)	0.0000	1	(0.3046)	01/06/2025
002946.ZK	12/05/2024	SDB3261789951	3,100.00	1.8061	5,573.54	5,598.81	0.0000	4.5800	50.0000	0.0000	(0.7091)	(0.0778)	0.0000	1	(0.7868)	01/06/2025
002946.ZK	12/05/2024	SDB3261789951	100.00	1.8061	179.79	180.61	0.0000	4.5800	50.0000	0.0000	(0.0229)	(0.0025)	0.0000	1	(0.0254)	01/06/2025
002946.ZK	12/05/2024	SDB3261789951	500.00	1.8061	898.96	903.03	0.0000	4.5800	50.0000	0.0000	(0.1144)	(0.0125)	0.0000	1	(0.1269)	01/06/2025
002946.ZK	12/05/2024	SDB3261789951	1,100.00	1.8061	1,977.71	1,986.67	0.0000	4.5800	50.0000	0.0000	(0.2516)	(0.0276)	0.0000	1	(0.2792)	01/06/2025
002946.ZK	12/05/2024	SDB3261789951	100.00	1.8061	179.79	180.61	0.0000	4.5800	50.0000	0.0000	(0.0229)	(0.0025)	0.0000	1	(0.0254)	01/06/2025
002946.ZK	12/05/2024	SDB3261789951	700.00	1.8061	1,258.54	1,264.25	0.0000	4.5800	50.0000	0.0000	(0.1601)	(0.0176)	0.0000	1	(0.1777)	01/06/2025
002946.ZK	12/05/2024	SDB3261789951	4,100.00	1.8061	7,371.46	7,404.87	0.0000	4.5800	50.0000	0.0000	(0.9378)	(0.1028)	0.0000	1	(1.0407)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
NEW HOPE DAIRY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002946.ZK	12/05/2024	SDB3261789951	100.00	1.8061	179.79	180.61	0.0000	4.5800	50.0000	0.0000	(0.0229)	(0.0025)	0.0000	1	(0.0254)	01/06/2025
002946.ZK	12/05/2024	SDB3261789951	400.00	1.8061	719.17	722.43	0.0000	4.5800	50.0000	0.0000	(0.0915)	(0.0100)	0.0000	1	(0.1015)	01/06/2025
002946.ZK	12/04/2024	SDB3261789951	1,900.00	1.7979	3,416.04	3,416.04	0.0000	4.5800	50.0000	0.0000	(0.0474)	(0.0000)	0.0000	1	(0.4820)	01/06/2025
002946.ZK	12/04/2024	SDB3261789951	900.00	1.7979	1,618.13	1,618.13	0.0000	4.5800	50.0000	0.0000	(0.2059)	(0.0225)	0.0000	1	(0.2283)	01/06/2025
002946.ZK	12/04/2024	SDB3261789951	5,200.00	1.7979	9,349.17	9,349.17	0.0000	4.5800	50.0000	0.0000	(1.1894)	(0.1298)	0.0000	1	(1.3193)	01/06/2025
002946.ZK	12/04/2024	SDB3261789951	6,400.00	1.7979	11,506.67	11,506.67	0.0000	4.5800	50.0000	0.0000	(1.4639)	(0.1598)	0.0000	1	(1.6237)	01/06/2025
002946.ZK	12/04/2024	SDB3261789951	100.00	1.7979	179.79	179.79	0.0000	4.5800	50.0000	0.0000	(0.0229)	(0.0025)	0.0000	1	(0.0254)	01/06/2025
002946.ZK	12/04/2024	SDB3261789951	400.00	1.7979	719.17	719.17	0.0000	4.5800	50.0000	0.0000	(0.0915)	(0.0100)	0.0000	1	(0.1015)	01/06/2025
002946.ZK	12/04/2024	SDB3261789951	700.00	1.7979	1,258.54	1,258.54	0.0000	4.5800	50.0000	0.0000	(0.1601)	(0.0175)	0.0000	1	(0.1776)	01/06/2025
002946.ZK	12/04/2024	SDB3261789951	500.00	1.7979	898.96	898.96	0.0000	4.5800	50.0000	0.0000	(0.1144)	(0.0125)	0.0000	1	(0.1269)	01/06/2025
002946.ZK	12/04/2024	SDB3261789951	300.00	1.7979	539.38	539.38	0.0000	4.5800	50.0000	0.0000	(0.0686)	(0.0075)	0.0000	1	(0.0761)	01/06/2025
002946.ZK	12/04/2024	SDB3261789951	2,900.00	1.7979	5,213.96	5,213.96	0.0000	4.5800	50.0000	0.0000	(0.6633)	(0.0724)	0.0000	1	(0.7357)	01/06/2025
002946.ZK	12/04/2024	SDB3261789951	1,100.00	1.7979	1,977.71	1,977.71	0.0000	4.5800	50.0000	0.0000	(0.2516)	(0.0275)	0.0000	1	(0.2791)	01/06/2025
002946.ZK	12/04/2024	SDB3261789951	2,100.00	1.7979	3,775.63	3,775.63	0.0000	4.5800	50.0000	0.0000	(0.4803)	(0.0524)	0.0000	1	(0.5328)	01/06/2025
002946.ZK	12/04/2024	SDB3261789951	4,000.00	1.7979	7,191.67	7,191.67	0.0000	4.5800	50.0000	0.0000	(0.9149)	(0.0999)	0.0000	1	(1.0148)	01/06/2025
002946.ZK	12/04/2024	SDB3261789951	5,600.00	1.7979	10,068.34	10,068.34	0.0000	4.5800	50.0000	0.0000	(1.2809)	(0.1398)	0.0000	1	(1.4208)	01/06/2025
002946.ZK	12/04/2024	SDB3261789951	3,600.00	1.7979	6,472.50	6,472.50	0.0000	4.5800	50.0000	0.0000	(0.8234)	(0.0899)	0.0000	1	(0.9133)	01/06/2025
002946.ZK	12/04/2024	SDB3261789951	1,200.00	1.7979	2,157.50	2,157.50	0.0000	4.5800	50.0000	0.0000	(0.2745)	(0.0300)	0.0000	1	(0.3044)	01/06/2025
002946.ZK	12/04/2024	SDB3261789951	3,100.00	1.7979	5,573.54	5,573.54	0.0000	4.5800	50.0000	0.0000	(0.7091)	(0.0774)	0.0000	1	(0.7865)	01/06/2025
002946.ZK	12/04/2024	SDB3261789951	100.00	1.7979	179.79	179.79	0.0000	4.5800	50.0000	0.0000	(0.0229)	(0.0025)	0.0000	1	(0.0254)	01/06/2025
002946.ZK	12/04/2024	SDB3261789951	500.00	1.7979	898.96	898.96	0.0000	4.5800	50.0000	0.0000	(0.1144)	(0.0125)	0.0000	1	(0.1269)	01/06/2025
002946.ZK	12/04/2024	SDB3261789951	1,100.00	1.7979	1,977.71	1,977.71	0.0000	4.5800	50.0000	0.0000	(0.2516)	(0.0275)	0.0000	1	(0.2791)	01/06/2025
002946.ZK	12/04/2024	SDB3261789951	100.00	1.7979	179.79	179.79	0.0000	4.5800	50.0000	0.0000	(0.0229)	(0.0025)	0.0000	1	(0.0254)	01/06/2025
002946.ZK	12/04/2024	SDB3261789951	700.00	1.7979	1,258.54	1,258.54	0.0000	4.5800	50.0000	0.0000	(0.1601)	(0.0175)	0.0000	1	(0.1776)	01/06/2025
002946.ZK	12/04/2024	SDB3261789951	4,100.00	1.7979	7,371.46	7,371.46	0.0000	4.5800	50.0000	0.0000	(0.9378)	(0.1024)	0.0000	1	(1.0402)	01/06/2025
002946.ZK	12/04/2024	SDB3261789951	100.00	1.7979	179.79	179.79	0.0000	4.5800	50.0000	0.0000	(0.0229)	(0.0025)	0.0000	1	(0.0254)	01/06/2025
002946.ZK	12/04/2024	SDB3261789951	400.00	1.7979	719.17	719.17	0.0000	4.5800	50.0000	0.0000	(0.0915)	(0.0100)	0.0000	1	(0.1015)	01/06/2025
TOTAL NEW HOPE DAIRY CO., LTD. CMN CLASS A SERIES NORTHBOUND											(350.0394)	(42.5362)	0.0000		(392.5757)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
NEW TREND INTERNATIONAL LOGIS-TECH CO.,LTD. CMN CLASS A SERIES NORTHBOUND																
300532.ZK	01/03/2025	SDB3262115534	200.00	1.6485	330.24	329.71	0.0000	4.3300	50.0000	0.0000	(0.1192)	(0.0137)	0.0000	3	(0.1329)	01/06/2025
300532.ZK	01/03/2025	SDB3262115534	3,500.00	1.6485	5,809.02	5,769.89	0.0000	4.3300	50.0000	0.0000	(2.0961)	(0.2404)	0.0000	3	(2.3365)	01/06/2025
300532.ZK	01/03/2025	SDB3262115534	6,000.00	1.6485	10,066.67	9,891.24	0.0000	4.3300	50.0000	0.0000	(3.6324)	(0.4121)	0.0000	3	(4.0445)	01/06/2025
300532.ZK	01/03/2025	SDB3262115534	2,400.00	1.6485	3,983.86	3,956.50	0.0000	4.3300	50.0000	0.0000	(1.4375)	(0.1649)	0.0000	3	(1.6024)	01/06/2025
300532.ZK	01/03/2025	SDB3262115534	200.00	1.6485	329.33	329.71	0.0000	4.3300	50.0000	0.0000	(0.1188)	(0.0137)	0.0000	3	(0.1326)	01/06/2025
300532.ZK	01/03/2025	SDB3262115534	200.00	1.6485	341.46	329.71	0.0000	4.3300	50.0000	0.0000	(0.1232)	(0.0137)	0.0000	3	(0.1369)	01/06/2025
300532.ZK	01/03/2025	SDB3262115534	1,200.00	1.6485	2,042.61	1,978.25	0.0000	4.3300	50.0000	0.0000	(0.7370)	(0.0824)	0.0000	3	(0.8195)	01/06/2025
300532.ZK	01/03/2025	SDB3262115534	1,700.00	1.6485	2,856.57	2,802.52	0.0000	4.3300	50.0000	0.0000	(1.0307)	(0.1168)	0.0000	3	(1.1475)	01/06/2025
300532.ZK	01/03/2025	SDB3262115534	300.00	1.6485	504.48	494.56	0.0000	4.3300	50.0000	0.0000	(0.1820)	(0.0206)	0.0000	3	(0.2026)	01/06/2025
300532.ZK	01/03/2025	SDB3262115534	300.00	1.6485	502.77	494.56	0.0000	4.3300	50.0000	0.0000	(0.1814)	(0.0206)	0.0000	3	(0.2020)	01/06/2025
300532.ZK	01/03/2025	SDB3262115534	100.00	1.6485	165.36	164.85	0.0000	4.3300	50.0000	0.0000	(0.0597)	(0.0069)	0.0000	3	(0.0665)	01/06/2025
300532.ZK	01/03/2025	SDB3262115534	6,620.00	1.6485	11,554.57	10,913.33	0.0000	4.3300	50.0000	0.0000	(4.1693)	(0.4547)	0.0000	3	(4.6240)	01/06/2025
300532.ZK	01/03/2025	SDB3262115534	1,400.00	1.6485	2,443.56	2,307.96	0.0000	4.3300	50.0000	0.0000	(0.8817)	(0.0962)	0.0000	3	(0.9779)	01/06/2025
300532.ZK	01/03/2025	SDB3262115534	100.00	1.6485	174.54	164.85	0.0000	4.3300	50.0000	0.0000	(0.0630)	(0.0069)	0.0000	3	(0.0698)	01/06/2025
300532.ZK	01/03/2025	SDB3262115534	1,500.00	1.6485	2,618.10	2,472.81	0.0000	4.3300	50.0000	0.0000	(0.9447)	(0.1030)	0.0000	3	(1.0477)	01/06/2025
300532.ZK	01/03/2025	SDB3262115534	200.00	1.6485	349.08	329.71	0.0000	4.3300	50.0000	0.0000	(0.1260)	(0.0137)	0.0000	3	(0.1397)	01/06/2025
300532.ZK	01/03/2025	SDB3262115534	600.00	1.6485	1,047.24	989.12	0.0000	4.3300	50.0000	0.0000	(0.3779)	(0.0412)	0.0000	3	(0.4191)	01/06/2025
300532.ZK	01/03/2025	SDB3262115534	1,161.00	1.6485	2,026.41	1,913.95	0.0000	4.3300	50.0000	0.0000	(0.7312)	(0.0797)	0.0000	3	(0.8109)	01/06/2025
300532.ZK	01/03/2025	SDB3262115534	3,800.00	1.6485	6,632.53	6,264.45	0.0000	4.3300	50.0000	0.0000	(2.3932)	(0.2610)	0.0000	3	(2.6543)	01/06/2025
300532.ZK	01/03/2025	SDB3262115534	5,300.00	1.6485	9,250.64	8,737.26	0.0000	4.3300	50.0000	0.0000	(3.3379)	(0.3641)	0.0000	3	(3.7020)	01/06/2025
300532.ZK	01/03/2025	SDB3262115534	5,400.00	1.6485	9,425.18	8,902.12	0.0000	4.3300	50.0000	0.0000	(3.4009)	(0.3709)	0.0000	3	(3.7718)	01/06/2025
300532.ZK	01/02/2025	SDB3262115534	6,000.00	1.6704	10,066.67	10,022.66	0.0000	4.3300	50.0000	0.0000	(1.2108)	(0.1392)	0.0000	1	(1.3500)	01/06/2025
300532.ZK	01/02/2025	SDB3262115534	2,400.00	1.6704	3,983.86	4,009.06	0.0000	4.3300	50.0000	0.0000	(0.4792)	(0.0557)	0.0000	1	(0.5349)	01/06/2025
300532.ZK	01/02/2025	SDB3262115534	200.00	1.6704	329.33	334.09	0.0000	4.3300	50.0000	0.0000	(0.0396)	(0.0046)	0.0000	1	(0.0443)	01/06/2025
300532.ZK	01/02/2025	SDB3262115534	200.00	1.6704	341.46	334.09	0.0000	4.3300	50.0000	0.0000	(0.0411)	(0.0046)	0.0000	1	(0.0457)	01/06/2025
300532.ZK	01/02/2025	SDB3262115534	1,200.00	1.6704	2,042.61	2,004.53	0.0000	4.3300	50.0000	0.0000	(0.2457)	(0.0278)	0.0000	1	(0.2735)	01/06/2025
300532.ZK	01/02/2025	SDB3262115534	1,700.00	1.6704	2,856.57	2,839.75	0.0000	4.3300	50.0000	0.0000	(0.3436)	(0.0394)	0.0000	1	(0.3830)	01/06/2025
300532.ZK	01/02/2025	SDB3262115534	300.00	1.6704	504.48	501.13	0.0000	4.3300	50.0000	0.0000	(0.0607)	(0.0070)	0.0000	1	(0.0676)	01/06/2025
300532.ZK	01/02/2025	SDB3262115534	300.00	1.6704	502.77	501.13	0.0000	4.3300	50.0000	0.0000	(0.0605)	(0.0070)	0.0000	1	(0.0674)	01/06/2025
300532.ZK	01/02/2025	SDB3262115534	100.00	1.6704	165.36	167.04	0.0000	4.3300	50.0000	0.0000	(0.0199)	(0.0023)	0.0000	1	(0.0222)	01/06/2025
300532.ZK	01/02/2025	SDB3262115534	6,620.00	1.6704	11,554.57	11,058.33	0.0000	4.3300	50.0000	0.0000	(1.3898)	(0.1536)	0.0000	1	(1.5433)	01/06/2025
300532.ZK	01/02/2025	SDB3262115534	1,400.00	1.6704	2,443.56	2,338.62	0.0000	4.3300	50.0000	0.0000	(0.2939)	(0.0325)	0.0000	1	(0.3264)	01/06/2025
300532.ZK	01/02/2025	SDB3262115534	100.00	1.6704	174.54	167.04	0.0000	4.3300	50.0000	0.0000	(0.0210)	(0.0023)	0.0000	1	(0.0233)	01/06/2025
300532.ZK	01/02/2025	SDB3262115534	1,500.00	1.6704	2,618.10	2,505.66	0.0000	4.3300	50.0000	0.0000	(0.3149)	(0.0348)	0.0000	1	(0.3497)	01/06/2025
300532.ZK	01/02/2025	SDB3262115534	200.00	1.6704	349.08	334.09	0.0000	4.3300	50.0000	0.0000	(0.0420)	(0.0046)	0.0000	1	(0.0466)	01/06/2025
300532.ZK	01/02/2025	SDB3262115534	600.00	1.6704	1,047.24	1,002.27	0.0000	4.3300	50.0000	0.0000	(0.1260)	(0.0139)	0.0000	1	(0.1399)	01/06/2025
300532.ZK	01/02/2025	SDB3262115534	1,161.00	1.6704	2,026.41	1,939.38	0.0000	4.3300	50.0000	0.0000	(0.2437)	(0.0269)	0.0000	1	(0.2707)	01/06/2025
300532.ZK	01/02/2025	SDB3262115534	3,800.00	1.6704	6,632.53	6,347.68	0.0000	4.3300	50.0000	0.0000	(0.7977)	(0.0882)	0.0000	1	(0.8859)	01/06/2025
300532.ZK	01/02/2025	SDB3262115534	5,300.00	1.6704	9,250.64	8,853.35	0.0000	4.3300	50.0000	0.0000	(1.1126)	(0.1230)	0.0000	1	(1.2356)	01/06/2025
300532.ZK	01/02/2025	SDB3262115534	5,400.00	1.6704	9,425.18	9,020.39	0.0000	4.3300	50.0000	0.0000	(1.1336)	(0.1253)	0.0000	1	(1.2589)	01/06/2025
300532.ZK	12/31/2024	SDB3262115534	6,000.00	1.6881	10,066.67	10,128.63	0.0000	4.3300	50.0000	0.0000	(2.4216)	(0.2814)	0.0000	2	(2.7029)	01/06/2025
300532.ZK	12/31/2024	SDB3262115534	2,400.00	1.6881	3,983.86	4,051.45	0.0000	4.3300	50.0000	0.0000	(0.9583)	(0.1125)	0.0000	2	(1.0709)	01/06/2025
300532.ZK	12/31/2024	SDB3262115534	200.00	1.6881	329.33	337.62	0.0000	4.3300	50.0000	0.0000	(0.0792)	(0.0094)	0.0000	2	(0.0886)	01/06/2025
300532.ZK	12/31/2024	SDB3262115534	200.00	1.6881	341.46	337.62	0.0000	4.3300	50.0000	0.0000	(0.0821)	(0.0094)	0.0000	2	(0.0915)	01/06/2025
300532.ZK	12/31/2024	SDB3262115534	1,200.00	1.6881	2,042.61	2,025.73	0.0000	4.3300	50.0000	0.0000	(0.4914)	(0.0563)	0.0000	2	(0.5476)	01/06/2025
300532.ZK	12/31/2024	SDB3262115534	1,700.00	1.6881	2,856.57	2,869.78	0.0000	4.3300	50.0000	0.0000	(0.6872)	(0.0797)	0.0000	2	(0.7669)	01/06/2025
300532.ZK	12/31/2024	SDB3262115534	300.00	1.6881	504.48	506.43	0.0000	4.3300	50.0000	0.0000	(0.1214)	(0.0141)	0.0000	2	(0.1354)	01/06/2025
300532.ZK	12/31/2024	SDB3262115534	300.00	1.6881	502.77	506.43	0.0000	4.3300	50.0000	0.0000	(0.1209)	(0.0141)	0.0000	2	(0.1350)	01/06/2025
300532.ZK	12/31/2024	SDB3262115534	100.00	1.6881	165.36	168.81	0.0000	4.3300	50.0000	0.0000	(0.0398)	(0.0047)	0.0000	2	(0.0445)	01/06/2025
300532.ZK	12/31/2024	SDB3262115534	6,620.00	1.6881	11,554.57	11,175.26	0.0000	4.3300	50.0000	0.0000	(2.7795)	(0.3104)	0.0000	2	(3.0899)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
NEW TREND INTERNATIONAL LOGIS-TECH CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300532.ZK	12/31/2024	SDB3262115534	1,400.00	1.6881	2,443.56	2,363.35	0.0000	4.3300	50.0000	0.0000	(0.5878)	(0.0656)	0.0000	2	(0.6535)	01/06/2025
300532.ZK	12/31/2024	SDB3262115534	100.00	1.6881	174.54	168.81	0.0000	4.3300	50.0000	0.0000	(0.0420)	(0.0047)	0.0000	2	(0.0467)	01/06/2025
300532.ZK	12/31/2024	SDB3262115534	1,500.00	1.6881	2,618.10	2,532.16	0.0000	4.3300	50.0000	0.0000	(0.6298)	(0.0703)	0.0000	2	(0.7001)	01/06/2025
300532.ZK	12/31/2024	SDB3262115534	200.00	1.6881	349.08	337.62	0.0000	4.3300	50.0000	0.0000	(0.0840)	(0.0094)	0.0000	2	(0.0934)	01/06/2025
300532.ZK	12/31/2024	SDB3262115534	600.00	1.6881	1,047.24	1,012.86	0.0000	4.3300	50.0000	0.0000	(0.2519)	(0.0281)	0.0000	2	(0.2801)	01/06/2025
300532.ZK	12/31/2024	SDB3262115534	1,161.00	1.6881	2,026.41	1,959.89	0.0000	4.3300	50.0000	0.0000	(0.4875)	(0.0544)	0.0000	2	(0.5419)	01/06/2025
300532.ZK	12/31/2024	SDB3262115534	3,800.00	1.6881	6,632.53	6,414.80	0.0000	4.3300	50.0000	0.0000	(1.5955)	(0.1782)	0.0000	2	(1.7737)	01/06/2025
300532.ZK	12/31/2024	SDB3262115534	5,300.00	1.6881	9,250.64	8,946.96	0.0000	4.3300	50.0000	0.0000	(2.2253)	(0.2485)	0.0000	2	(2.4738)	01/06/2025
300532.ZK	12/31/2024	SDB3262115534	5,400.00	1.6881	9,425.18	9,115.77	0.0000	4.3300	50.0000	0.0000	(2.2673)	(0.2532)	0.0000	2	(2.5205)	01/06/2025
300532.ZK	12/30/2024	SDB3262115534	2,400.00	1.6372	3,983.86	3,929.17	0.0000	4.3300	50.0000	0.0000	(0.4792)	(0.0546)	0.0000	1	(0.5337)	01/06/2025
300532.ZK	12/30/2024	SDB3262115534	200.00	1.6372	329.33	327.43	0.0000	4.3300	50.0000	0.0000	(0.0396)	(0.0045)	0.0000	1	(0.0442)	01/06/2025
300532.ZK	12/30/2024	SDB3262115534	200.00	1.6372	341.46	327.43	0.0000	4.3300	50.0000	0.0000	(0.0411)	(0.0045)	0.0000	1	(0.0456)	01/06/2025
300532.ZK	12/30/2024	SDB3262115534	1,200.00	1.6372	2,042.61	1,964.59	0.0000	4.3300	50.0000	0.0000	(0.2457)	(0.0273)	0.0000	1	(0.2730)	01/06/2025
300532.ZK	12/30/2024	SDB3262115534	1,700.00	1.6372	2,856.57	2,783.17	0.0000	4.3300	50.0000	0.0000	(0.3436)	(0.0387)	0.0000	1	(0.3822)	01/06/2025
300532.ZK	12/30/2024	SDB3262115534	300.00	1.6372	504.48	491.15	0.0000	4.3300	50.0000	0.0000	(0.0607)	(0.0068)	0.0000	1	(0.0675)	01/06/2025
300532.ZK	12/30/2024	SDB3262115534	300.00	1.6372	502.77	491.15	0.0000	4.3300	50.0000	0.0000	(0.0605)	(0.0068)	0.0000	1	(0.0673)	01/06/2025
300532.ZK	12/30/2024	SDB3262115534	100.00	1.6372	165.36	163.72	0.0000	4.3300	50.0000	0.0000	(0.0199)	(0.0023)	0.0000	1	(0.0222)	01/06/2025
300532.ZK	12/30/2024	SDB3262115534	6,620.00	1.6372	11,554.57	10,837.97	0.0000	4.3300	50.0000	0.0000	(1.3898)	(0.1505)	0.0000	1	(1.5403)	01/06/2025
300532.ZK	12/30/2024	SDB3262115534	1,400.00	1.6372	2,443.56	2,292.02	0.0000	4.3300	50.0000	0.0000	(0.2939)	(0.0318)	0.0000	1	(0.3257)	01/06/2025
300532.ZK	12/30/2024	SDB3262115534	100.00	1.6372	174.54	163.72	0.0000	4.3300	50.0000	0.0000	(0.0210)	(0.0023)	0.0000	1	(0.0233)	01/06/2025
300532.ZK	12/30/2024	SDB3262115534	1,500.00	1.6372	2,618.10	2,455.73	0.0000	4.3300	50.0000	0.0000	(0.3149)	(0.0341)	0.0000	1	(0.3490)	01/06/2025
300532.ZK	12/30/2024	SDB3262115534	200.00	1.6372	349.08	327.43	0.0000	4.3300	50.0000	0.0000	(0.0420)	(0.0045)	0.0000	1	(0.0465)	01/06/2025
300532.ZK	12/30/2024	SDB3262115534	600.00	1.6372	1,047.24	982.29	0.0000	4.3300	50.0000	0.0000	(0.1260)	(0.0136)	0.0000	1	(0.1396)	01/06/2025
300532.ZK	12/30/2024	SDB3262115534	1,161.00	1.6372	2,026.41	1,900.74	0.0000	4.3300	50.0000	0.0000	(0.2437)	(0.0264)	0.0000	1	(0.2701)	01/06/2025
300532.ZK	12/30/2024	SDB3262115534	3,800.00	1.6372	6,632.53	6,221.19	0.0000	4.3300	50.0000	0.0000	(0.7977)	(0.0864)	0.0000	1	(0.8842)	01/06/2025
300532.ZK	12/30/2024	SDB3262115534	5,300.00	1.6372	9,250.64	8,676.93	0.0000	4.3300	50.0000	0.0000	(1.1126)	(0.1205)	0.0000	1	(1.2332)	01/06/2025
300532.ZK	12/30/2024	SDB3262115534	5,400.00	1.6372	9,425.18	8,840.64	0.0000	4.3300	50.0000	0.0000	(1.1336)	(0.1228)	0.0000	1	(1.2564)	01/06/2025
300532.ZK	12/27/2024	SDB3262115534	200.00	1.6981	341.46	339.63	0.0000	4.3300	50.0000	0.0000	(0.1232)	(0.0142)	0.0000	3	(0.1374)	01/06/2025
300532.ZK	12/27/2024	SDB3262115534	1,200.00	1.6981	2,042.61	2,037.77	0.0000	4.3300	50.0000	0.0000	(0.7370)	(0.0849)	0.0000	3	(0.8220)	01/06/2025
300532.ZK	12/27/2024	SDB3262115534	1,700.00	1.6981	2,856.57	2,886.84	0.0000	4.3300	50.0000	0.0000	(1.0307)	(0.1203)	0.0000	3	(1.1510)	01/06/2025
300532.ZK	12/27/2024	SDB3262115534	300.00	1.6981	504.48	509.44	0.0000	4.3300	50.0000	0.0000	(0.1820)	(0.0212)	0.0000	3	(0.2033)	01/06/2025
300532.ZK	12/27/2024	SDB3262115534	300.00	1.6981	502.77	509.44	0.0000	4.3300	50.0000	0.0000	(0.1814)	(0.0212)	0.0000	3	(0.2026)	01/06/2025
300532.ZK	12/27/2024	SDB3262115534	100.00	1.6981	165.36	169.81	0.0000	4.3300	50.0000	0.0000	(0.0597)	(0.0071)	0.0000	3	(0.0667)	01/06/2025
300532.ZK	12/27/2024	SDB3262115534	6,620.00	1.6981	11,554.57	11,241.68	0.0000	4.3300	50.0000	0.0000	(4.1693)	(0.4684)	0.0000	3	(4.6377)	01/06/2025
300532.ZK	12/27/2024	SDB3262115534	1,400.00	1.6981	2,443.56	2,377.39	0.0000	4.3300	50.0000	0.0000	(0.8817)	(0.0991)	0.0000	3	(0.9808)	01/06/2025
300532.ZK	12/27/2024	SDB3262115534	100.00	1.6981	174.54	169.81	0.0000	4.3300	50.0000	0.0000	(0.0630)	(0.0071)	0.0000	3	(0.0701)	01/06/2025
300532.ZK	12/27/2024	SDB3262115534	1,500.00	1.6981	2,618.10	2,547.21	0.0000	4.3300	50.0000	0.0000	(0.9447)	(0.1061)	0.0000	3	(1.0508)	01/06/2025
300532.ZK	12/27/2024	SDB3262115534	200.00	1.6981	349.08	339.63	0.0000	4.3300	50.0000	0.0000	(0.1260)	(0.0142)	0.0000	3	(0.1401)	01/06/2025
300532.ZK	12/27/2024	SDB3262115534	600.00	1.6981	1,047.24	1,018.88	0.0000	4.3300	50.0000	0.0000	(0.3779)	(0.0425)	0.0000	3	(0.4203)	01/06/2025
300532.ZK	12/27/2024	SDB3262115534	1,161.00	1.6981	2,026.41	1,971.54	0.0000	4.3300	50.0000	0.0000	(0.7312)	(0.0821)	0.0000	3	(0.8133)	01/06/2025
300532.ZK	12/27/2024	SDB3262115534	3,800.00	1.6981	6,632.53	6,452.93	0.0000	4.3300	50.0000	0.0000	(2.3932)	(0.2689)	0.0000	3	(2.6621)	01/06/2025
300532.ZK	12/27/2024	SDB3262115534	5,300.00	1.6981	9,250.64	9,000.14	0.0000	4.3300	50.0000	0.0000	(3.3379)	(0.3750)	0.0000	3	(3.7129)	01/06/2025
300532.ZK	12/27/2024	SDB3262115534	5,400.00	1.6981	9,425.18	9,169.95	0.0000	4.3300	50.0000	0.0000	(3.4009)	(0.3821)	0.0000	3	(3.7830)	01/06/2025
300532.ZK	12/26/2024	SDB3262115534	1,700.00	1.6967	2,856.57	2,884.47	0.0000	4.3300	50.0000	0.0000	(0.3436)	(0.0401)	0.0000	1	(0.3836)	01/06/2025
300532.ZK	12/26/2024	SDB3262115534	300.00	1.6967	504.48	509.02	0.0000	4.3300	50.0000	0.0000	(0.0607)	(0.0071)	0.0000	1	(0.0677)	01/06/2025
300532.ZK	12/26/2024	SDB3262115534	300.00	1.6967	502.77	509.02	0.0000	4.3300	50.0000	0.0000	(0.0605)	(0.0071)	0.0000	1	(0.0675)	01/06/2025
300532.ZK	12/26/2024	SDB3262115534	100.00	1.6967	165.36	169.67	0.0000	4.3300	50.0000	0.0000	(0.0199)	(0.0024)	0.0000	1	(0.0222)	01/06/2025
300532.ZK	12/26/2024	SDB3262115534	6,620.00	1.6967	11,554.57	11,232.46	0.0000	4.3300	50.0000	0.0000	(1.3898)	(0.1560)	0.0000	1	(1.5458)	01/06/2025
300532.ZK	12/26/2024	SDB3262115534	1,400.00	1.6967	2,443.56	2,375.44	0.0000	4.3300	50.0000	0.0000	(0.2939)	(0.0330)	0.0000	1	(0.3269)	01/06/2025
300532.ZK	12/26/2024	SDB3262115534	100.00	1.6967	174.54	169.67	0.0000	4.3300	50.0000	0.0000	(0.0210)	(0.0024)	0.0000	1	(0.0233)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
NEW TREND INTERNATIONAL LOGIS-TECH CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300532.ZK	12/26/2024	SDB3262115534	1,500.00	1.6967	2,618.10	2,545.12	0.0000	4.3300	50.0000	0.0000	(0.3149)	(0.0353)	0.0000	1	(0.3502)	01/06/2025
300532.ZK	12/26/2024	SDB3262115534	200.00	1.6967	349.08	339.35	0.0000	4.3300	50.0000	0.0000	(0.0420)	(0.0047)	0.0000	1	(0.0467)	01/06/2025
300532.ZK	12/26/2024	SDB3262115534	600.00	1.6967	1,047.24	1,018.05	0.0000	4.3300	50.0000	0.0000	(0.1260)	(0.0141)	0.0000	1	(0.1401)	01/06/2025
300532.ZK	12/26/2024	SDB3262115534	1,161.00	1.6967	2,026.41	1,969.92	0.0000	4.3300	50.0000	0.0000	(0.2437)	(0.0274)	0.0000	1	(0.2711)	01/06/2025
300532.ZK	12/26/2024	SDB3262115534	3,800.00	1.6967	6,632.53	6,447.63	0.0000	4.3300	50.0000	0.0000	(0.7977)	(0.0896)	0.0000	1	(0.8873)	01/06/2025
300532.ZK	12/26/2024	SDB3262115534	5,300.00	1.6967	9,250.64	8,992.75	0.0000	4.3300	50.0000	0.0000	(1.1126)	(0.1249)	0.0000	1	(1.2375)	01/06/2025
300532.ZK	12/26/2024	SDB3262115534	5,400.00	1.6967	9,425.18	9,162.43	0.0000	4.3300	50.0000	0.0000	(1.1336)	(0.1273)	0.0000	1	(1.2609)	01/06/2025
300532.ZK	12/24/2024	SDB3262115534	1,700.00	1.6967	2,856.57	2,884.47	0.0000	4.3300	50.0000	0.0000	(0.6872)	(0.0801)	0.0000	2	(0.7673)	01/06/2025
300532.ZK	12/24/2024	SDB3262115534	300.00	1.6967	504.48	509.02	0.0000	4.3300	50.0000	0.0000	(0.1214)	(0.0141)	0.0000	2	(0.1355)	01/06/2025
300532.ZK	12/24/2024	SDB3262115534	300.00	1.6967	502.77	509.02	0.0000	4.3300	50.0000	0.0000	(0.1209)	(0.0141)	0.0000	2	(0.1351)	01/06/2025
300532.ZK	12/24/2024	SDB3262115534	100.00	1.6967	165.36	169.67	0.0000	4.3300	50.0000	0.0000	(0.0398)	(0.0047)	0.0000	2	(0.0445)	01/06/2025
300532.ZK	12/24/2024	SDB3262115534	6,620.00	1.6967	11,554.57	11,232.46	0.0000	4.3300	50.0000	0.0000	(2.7795)	(0.3120)	0.0000	2	(3.0915)	01/06/2025
300532.ZK	12/24/2024	SDB3262115534	1,400.00	1.6967	2,443.56	2,375.44	0.0000	4.3300	50.0000	0.0000	(0.5878)	(0.0660)	0.0000	2	(0.6538)	01/06/2025
300532.ZK	12/24/2024	SDB3262115534	100.00	1.6967	174.54	169.67	0.0000	4.3300	50.0000	0.0000	(0.0420)	(0.0047)	0.0000	2	(0.0467)	01/06/2025
300532.ZK	12/24/2024	SDB3262115534	1,500.00	1.6967	2,618.10	2,545.12	0.0000	4.3300	50.0000	0.0000	(0.6298)	(0.0707)	0.0000	2	(0.7005)	01/06/2025
300532.ZK	12/24/2024	SDB3262115534	200.00	1.6967	349.08	339.35	0.0000	4.3300	50.0000	0.0000	(0.0840)	(0.0094)	0.0000	2	(0.0934)	01/06/2025
300532.ZK	12/24/2024	SDB3262115534	600.00	1.6967	1,047.24	1,018.05	0.0000	4.3300	50.0000	0.0000	(0.2519)	(0.0283)	0.0000	2	(0.2802)	01/06/2025
300532.ZK	12/24/2024	SDB3262115534	1,161.00	1.6967	2,026.41	1,969.92	0.0000	4.3300	50.0000	0.0000	(0.4875)	(0.0547)	0.0000	2	(0.5422)	01/06/2025
300532.ZK	12/24/2024	SDB3262115534	3,800.00	1.6967	6,632.53	6,447.63	0.0000	4.3300	50.0000	0.0000	(1.5955)	(0.1791)	0.0000	2	(1.7746)	01/06/2025
300532.ZK	12/24/2024	SDB3262115534	5,300.00	1.6967	9,250.64	8,992.75	0.0000	4.3300	50.0000	0.0000	(2.2253)	(0.2498)	0.0000	2	(2.4751)	01/06/2025
300532.ZK	12/24/2024	SDB3262115534	5,400.00	1.6967	9,425.18	9,162.43	0.0000	4.3300	50.0000	0.0000	(2.2673)	(0.2545)	0.0000	2	(2.5218)	01/06/2025
300532.ZK	12/23/2024	SDB3262115534	300.00	1.6748	502.77	502.44	0.0000	4.3300	50.0000	0.0000	(0.0605)	(0.0070)	0.0000	1	(0.0675)	01/06/2025
300532.ZK	12/23/2024	SDB3262115534	100.00	1.6748	165.36	167.48	0.0000	4.3300	50.0000	0.0000	(0.0199)	(0.0023)	0.0000	1	(0.0222)	01/06/2025
300532.ZK	12/23/2024	SDB3262115534	6,620.00	1.6748	11,554.57	11,087.21	0.0000	4.3300	50.0000	0.0000	(1.3898)	(0.1540)	0.0000	1	(1.5437)	01/06/2025
300532.ZK	12/23/2024	SDB3262115534	1,400.00	1.6748	2,443.56	2,344.73	0.0000	4.3300	50.0000	0.0000	(0.2939)	(0.0326)	0.0000	1	(0.3265)	01/06/2025
300532.ZK	12/23/2024	SDB3262115534	100.00	1.6748	174.54	167.48	0.0000	4.3300	50.0000	0.0000	(0.0210)	(0.0023)	0.0000	1	(0.0233)	01/06/2025
300532.ZK	12/23/2024	SDB3262115534	1,500.00	1.6748	2,618.10	2,512.21	0.0000	4.3300	50.0000	0.0000	(0.3149)	(0.0349)	0.0000	1	(0.3498)	01/06/2025
300532.ZK	12/23/2024	SDB3262115534	200.00	1.6748	349.08	334.96	0.0000	4.3300	50.0000	0.0000	(0.0420)	(0.0047)	0.0000	1	(0.0466)	01/06/2025
300532.ZK	12/23/2024	SDB3262115534	600.00	1.6748	1,047.24	1,004.88	0.0000	4.3300	50.0000	0.0000	(0.1260)	(0.0140)	0.0000	1	(0.1399)	01/06/2025
300532.ZK	12/23/2024	SDB3262115534	1,161.00	1.6748	2,026.41	1,944.45	0.0000	4.3300	50.0000	0.0000	(0.2437)	(0.0270)	0.0000	1	(0.2707)	01/06/2025
300532.ZK	12/23/2024	SDB3262115534	3,800.00	1.6748	6,632.53	6,364.26	0.0000	4.3300	50.0000	0.0000	(0.7977)	(0.0884)	0.0000	1	(0.8861)	01/06/2025
300532.ZK	12/23/2024	SDB3262115534	5,300.00	1.6748	9,250.64	8,876.47	0.0000	4.3300	50.0000	0.0000	(1.1126)	(0.1233)	0.0000	1	(1.2359)	01/06/2025
300532.ZK	12/23/2024	SDB3262115534	5,400.00	1.6748	9,425.18	9,043.95	0.0000	4.3300	50.0000	0.0000	(1.1336)	(0.1256)	0.0000	1	(1.2592)	01/06/2025
300532.ZK	12/20/2024	SDB3262115534	6,620.00	1.6608	11,554.57	10,994.22	0.0000	4.3300	50.0000	0.0000	(4.1693)	(0.4581)	0.0000	3	(4.6274)	01/06/2025
300532.ZK	12/20/2024	SDB3262115534	1,400.00	1.6608	2,443.56	2,325.06	0.0000	4.3300	50.0000	0.0000	(0.8817)	(0.0969)	0.0000	3	(0.9786)	01/06/2025
300532.ZK	12/20/2024	SDB3262115534	100.00	1.6608	174.54	166.08	0.0000	4.3300	50.0000	0.0000	(0.0630)	(0.0069)	0.0000	3	(0.0699)	01/06/2025
300532.ZK	12/20/2024	SDB3262115534	1,500.00	1.6608	2,618.10	2,491.14	0.0000	4.3300	50.0000	0.0000	(0.9447)	(0.1038)	0.0000	3	(1.0485)	01/06/2025
300532.ZK	12/20/2024	SDB3262115534	200.00	1.6608	349.08	332.15	0.0000	4.3300	50.0000	0.0000	(0.1260)	(0.0138)	0.0000	3	(0.1398)	01/06/2025
300532.ZK	12/20/2024	SDB3262115534	600.00	1.6608	1,047.24	996.45	0.0000	4.3300	50.0000	0.0000	(0.3779)	(0.0415)	0.0000	3	(0.4194)	01/06/2025
300532.ZK	12/20/2024	SDB3262115534	1,161.00	1.6608	2,026.41	1,928.14	0.0000	4.3300	50.0000	0.0000	(0.7312)	(0.0803)	0.0000	3	(0.8115)	01/06/2025
300532.ZK	12/20/2024	SDB3262115534	3,800.00	1.6608	6,632.53	6,310.88	0.0000	4.3300	50.0000	0.0000	(2.3932)	(0.2630)	0.0000	3	(2.6562)	01/06/2025
300532.ZK	12/20/2024	SDB3262115534	5,300.00	1.6608	9,250.64	8,802.02	0.0000	4.3300	50.0000	0.0000	(3.3379)	(0.3668)	0.0000	3	(3.7047)	01/06/2025
300532.ZK	12/20/2024	SDB3262115534	5,400.00	1.6608	9,425.18	8,968.09	0.0000	4.3300	50.0000	0.0000	(3.4009)	(0.3737)	0.0000	3	(3.7746)	01/06/2025
300532.ZK	12/19/2024	SDB3262115534	6,620.00	1.7277	11,554.57	11,437.05	0.0000	4.5800	50.0000	0.0000	(1.4700)	(0.1588)	0.0000	1	(1.6288)	01/06/2025
300532.ZK	12/19/2024	SDB3262115534	1,400.00	1.7277	2,443.56	2,418.71	0.0000	4.5800	50.0000	0.0000	(0.3109)	(0.0336)	0.0000	1	(0.3445)	01/06/2025
300532.ZK	12/19/2024	SDB3262115534	100.00	1.7277	174.54	172.77	0.0000	4.5800	50.0000	0.0000	(0.0222)	(0.0024)	0.0000	1	(0.0246)	01/06/2025
300532.ZK	12/19/2024	SDB3262115534	1,500.00	1.7277	2,618.10	2,591.48	0.0000	4.5800	50.0000	0.0000	(0.3331)	(0.0360)	0.0000	1	(0.3691)	01/06/2025
300532.ZK	12/19/2024	SDB3262115534	200.00	1.7277	349.08	345.53	0.0000	4.5800	50.0000	0.0000	(0.0444)	(0.0048)	0.0000	1	(0.0492)	01/06/2025
300532.ZK	12/19/2024	SDB3262115534	600.00	1.7277	1,047.24	1,036.59	0.0000	4.5800	50.0000	0.0000	(0.1332)	(0.0144)	0.0000	1	(0.1476)	01/06/2025
300532.ZK	12/19/2024	SDB3262115534	1,161.00	1.7277	2,026.41	2,005.80	0.0000	4.5800	50.0000	0.0000	(0.2578)	(0.0279)	0.0000	1	(0.2857)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
NEW TREND INTERNATIONAL LOGIS-TECH CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300532.ZK	12/19/2024	SDB3262115534	3,800.00	1.7277	6.632.53	6,565.07	0.0000	4.5800	50.0000	0.0000	(0.8438)	(0.0912)	0.0000	1	(0.9350)	01/06/2025
300532.ZK	12/19/2024	SDB3262115534	5,300.00	1.7277	9,250.64	9,156.55	0.0000	4.5800	50.0000	0.0000	(1.1769)	(0.1272)	0.0000	1	(1.3041)	01/06/2025
300532.ZK	12/19/2024	SDB3262115534	5,400.00	1.7277	9,425.18	9,329.32	0.0000	4.5800	50.0000	0.0000	(1.1991)	(0.1296)	0.0000	1	(1.3287)	01/06/2025
300532.ZK	12/18/2024	SDB3262115534	6,620.00	1.7520	11,554.57	11,598.50	0.0000	4.5800	50.0000	0.0000	(1.4700)	(0.1611)	0.0000	1	(1.6311)	01/06/2025
300532.ZK	12/18/2024	SDB3262115534	1,400.00	1.7520	2,443.56	2,452.85	0.0000	4.5800	50.0000	0.0000	(0.3109)	(0.0341)	0.0000	1	(0.3449)	01/06/2025
300532.ZK	12/18/2024	SDB3262115534	100.00	1.7520	174.54	175.20	0.0000	4.5800	50.0000	0.0000	(0.0222)	(0.0024)	0.0000	1	(0.0246)	01/06/2025
300532.ZK	12/18/2024	SDB3262115534	1,500.00	1.7520	2,618.10	2,628.06	0.0000	4.5800	50.0000	0.0000	(0.3331)	(0.0365)	0.0000	1	(0.3696)	01/06/2025
300532.ZK	12/18/2024	SDB3262115534	200.00	1.7520	349.08	350.41	0.0000	4.5800	50.0000	0.0000	(0.0444)	(0.0049)	0.0000	1	(0.0493)	01/06/2025
300532.ZK	12/18/2024	SDB3262115534	600.00	1.7520	1,047.24	1,051.22	0.0000	4.5800	50.0000	0.0000	(0.1332)	(0.0146)	0.0000	1	(0.1478)	01/06/2025
300532.ZK	12/18/2024	SDB3262115534	1,161.00	1.7520	2,026.41	2,034.12	0.0000	4.5800	50.0000	0.0000	(0.2578)	(0.0283)	0.0000	1	(0.2861)	01/06/2025
300532.ZK	12/18/2024	SDB3262115534	3,800.00	1.7520	6,632.53	6,657.75	0.0000	4.5800	50.0000	0.0000	(0.8438)	(0.0925)	0.0000	1	(0.9363)	01/06/2025
300532.ZK	12/18/2024	SDB3262115534	5,300.00	1.7520	9,250.64	9,285.81	0.0000	4.5800	50.0000	0.0000	(1.1769)	(0.1290)	0.0000	1	(1.3059)	01/06/2025
300532.ZK	12/18/2024	SDB3262115534	5,400.00	1.7520	9,425.18	9,461.01	0.0000	4.5800	50.0000	0.0000	(1.1991)	(0.1314)	0.0000	1	(1.3305)	01/06/2025
300532.ZK	12/17/2024	SDB3262115534	6,620.00	1.8221	11,554.57	12,062.62	0.0000	4.5800	50.0000	0.0000	(1.4700)	(0.1675)	0.0000	1	(1.6375)	01/06/2025
300532.ZK	12/17/2024	SDB3262115534	1,400.00	1.8221	2,443.56	2,551.01	0.0000	4.5800	50.0000	0.0000	(0.3109)	(0.0354)	0.0000	1	(0.3463)	01/06/2025
300532.ZK	12/17/2024	SDB3262115534	100.00	1.8221	174.54	182.21	0.0000	4.5800	50.0000	0.0000	(0.0222)	(0.0025)	0.0000	1	(0.0247)	01/06/2025
300532.ZK	12/17/2024	SDB3262115534	1,500.00	1.8221	2,618.10	2,733.22	0.0000	4.5800	50.0000	0.0000	(0.3331)	(0.0380)	0.0000	1	(0.3710)	01/06/2025
300532.ZK	12/17/2024	SDB3262115534	200.00	1.8221	349.08	364.43	0.0000	4.5800	50.0000	0.0000	(0.0444)	(0.0051)	0.0000	1	(0.0495)	01/06/2025
300532.ZK	12/17/2024	SDB3262115534	600.00	1.8221	1,047.24	1,093.29	0.0000	4.5800	50.0000	0.0000	(0.1332)	(0.0152)	0.0000	1	(0.1484)	01/06/2025
300532.ZK	12/17/2024	SDB3262115534	1,161.00	1.8221	2,026.41	2,115.51	0.0000	4.5800	50.0000	0.0000	(0.2578)	(0.0294)	0.0000	1	(0.2872)	01/06/2025
300532.ZK	12/17/2024	SDB3262115534	3,800.00	1.8221	6,632.53	6,924.16	0.0000	4.5800	50.0000	0.0000	(0.8438)	(0.0962)	0.0000	1	(0.9400)	01/06/2025
300532.ZK	12/17/2024	SDB3262115534	5,300.00	1.8221	9,250.64	9,657.38	0.0000	4.5800	50.0000	0.0000	(1.1769)	(0.1341)	0.0000	1	(1.3110)	01/06/2025
300532.ZK	12/17/2024	SDB3262115534	5,400.00	1.8221	9,425.18	9,839.60	0.0000	4.5800	50.0000	0.0000	(1.1991)	(0.1367)	0.0000	1	(1.3358)	01/06/2025
300532.ZK	12/16/2024	SDB3262115534	6,620.00	1.8480	11,554.57	12,233.50	0.0000	4.5800	50.0000	0.0000	(1.4700)	(0.1699)	0.0000	1	(1.6399)	01/06/2025
300532.ZK	12/16/2024	SDB3262115534	1,400.00	1.8480	2,443.56	2,587.14	0.0000	4.5800	50.0000	0.0000	(0.3109)	(0.0359)	0.0000	1	(0.3468)	01/06/2025
300532.ZK	12/16/2024	SDB3262115534	100.00	1.8480	174.54	184.80	0.0000	4.5800	50.0000	0.0000	(0.0222)	(0.0026)	0.0000	1	(0.0248)	01/06/2025
300532.ZK	12/16/2024	SDB3262115534	1,500.00	1.8480	2,618.10	2,771.94	0.0000	4.5800	50.0000	0.0000	(0.3331)	(0.0385)	0.0000	1	(0.3716)	01/06/2025
300532.ZK	12/16/2024	SDB3262115534	200.00	1.8480	349.08	369.59	0.0000	4.5800	50.0000	0.0000	(0.0444)	(0.0051)	0.0000	1	(0.0495)	01/06/2025
300532.ZK	12/16/2024	SDB3262115534	600.00	1.8480	1,047.24	1,108.78	0.0000	4.5800	50.0000	0.0000	(0.1332)	(0.0154)	0.0000	1	(0.1486)	01/06/2025
300532.ZK	12/16/2024	SDB3262115534	1,161.00	1.8480	2,026.41	2,145.48	0.0000	4.5800	50.0000	0.0000	(0.2578)	(0.0298)	0.0000	1	(0.2876)	01/06/2025
300532.ZK	12/16/2024	SDB3262115534	3,800.00	1.8480	6,632.53	7,022.25	0.0000	4.5800	50.0000	0.0000	(0.8438)	(0.0975)	0.0000	1	(0.9413)	01/06/2025
300532.ZK	12/16/2024	SDB3262115534	5,300.00	1.8480	9,250.64	9,794.19	0.0000	4.5800	50.0000	0.0000	(1.1769)	(0.1360)	0.0000	1	(1.3129)	01/06/2025
300532.ZK	12/16/2024	SDB3262115534	5,400.00	1.8480	9,425.18	9,978.98	0.0000	4.5800	50.0000	0.0000	(1.1991)	(0.1386)	0.0000	1	(1.3377)	01/06/2025
300532.ZK	12/13/2024	SDB3262115534	6,620.00	1.8347	11,554.57	12,145.61	0.0000	4.5800	50.0000	0.0000	(4.4100)	(0.5061)	0.0000	3	(4.9161)	01/06/2025
300532.ZK	12/13/2024	SDB3262115534	1,400.00	1.8347	2,443.56	2,568.56	0.0000	4.5800	50.0000	0.0000	(0.9326)	(0.1070)	0.0000	3	(1.0397)	01/06/2025
300532.ZK	12/13/2024	SDB3262115534	100.00	1.8347	174.54	183.47	0.0000	4.5800	50.0000	0.0000	(0.0666)	(0.0076)	0.0000	3	(0.0743)	01/06/2025
300532.ZK	12/13/2024	SDB3262115534	1,500.00	1.8347	2,618.10	2,752.03	0.0000	4.5800	50.0000	0.0000	(0.9992)	(0.1147)	0.0000	3	(1.1139)	01/06/2025
300532.ZK	12/13/2024	SDB3262115534	200.00	1.8347	349.08	366.94	0.0000	4.5800	50.0000	0.0000	(0.1332)	(0.0153)	0.0000	3	(0.1485)	01/06/2025
300532.ZK	12/13/2024	SDB3262115534	600.00	1.8347	1,047.24	1,100.81	0.0000	4.5800	50.0000	0.0000	(0.3997)	(0.0459)	0.0000	3	(0.4456)	01/06/2025
300532.ZK	12/13/2024	SDB3262115534	1,161.00	1.8347	2,026.41	2,130.07	0.0000	4.5800	50.0000	0.0000	(0.7734)	(0.0888)	0.0000	3	(0.8622)	01/06/2025
300532.ZK	12/13/2024	SDB3262115534	3,800.00	1.8347	6,632.53	6,971.80	0.0000	4.5800	50.0000	0.0000	(2.5314)	(0.2905)	0.0000	3	(2.8219)	01/06/2025
300532.ZK	12/13/2024	SDB3262115534	5,300.00	1.8347	9,250.64	9,723.83	0.0000	4.5800	50.0000	0.0000	(3.5307)	(0.4052)	0.0000	3	(3.9358)	01/06/2025
300532.ZK	12/13/2024	SDB3262115534	5,400.00	1.8347	9,425.18	9,907.30	0.0000	4.5800	50.0000	0.0000	(3.5973)	(0.4128)	0.0000	3	(4.0101)	01/06/2025
300532.ZK	12/12/2024	SDB3262115534	6,620.00	1.7266	11,554.57	11,430.23	0.0000	4.5800	50.0000	0.0000	(1.4700)	(0.1588)	0.0000	1	(1.6288)	01/06/2025
300532.ZK	12/12/2024	SDB3262115534	1,400.00	1.7266	2,443.56	2,417.27	0.0000	4.5800	50.0000	0.0000	(0.3109)	(0.0336)	0.0000	1	(0.3444)	01/06/2025
300532.ZK	12/12/2024	SDB3262115534	100.00	1.7266	174.54	172.66	0.0000	4.5800	50.0000	0.0000	(0.0222)	(0.0024)	0.0000	1	(0.0246)	01/06/2025
300532.ZK	12/12/2024	SDB3262115534	1,500.00	1.7266	2,618.10	2,589.93	0.0000	4.5800	50.0000	0.0000	(0.3331)	(0.0360)	0.0000	1	(0.3691)	01/06/2025
300532.ZK	12/12/2024	SDB3262115534	200.00	1.7266	349.08	345.32	0.0000	4.5800	50.0000	0.0000	(0.0444)	(0.0048)	0.0000	1	(0.0492)	01/06/2025
300532.ZK	12/12/2024	SDB3262115534	600.00	1.7266	1,047.24	1,035.97	0.0000	4.5800	50.0000	0.0000	(0.1332)	(0.0144)	0.0000	1	(0.1476)	01/06/2025
300532.ZK	12/12/2024	SDB3262115534	1,161.00	1.7266	2,026.41	2,004.61	0.0000	4.5800	50.0000	0.0000	(0.2578)	(0.0278)	0.0000	1	(0.2856)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
NEW TREND INTERNATIONAL LOGIS-TECH CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300532.ZK	12/12/2024	SDB3262115534	3,800.00	1.7266	6.632.53	6,561.16	0.0000	4.5800	50.0000	0.0000	(0.8438)	(0.0911)	0.0000	1	(0.9349)	01/06/2025
300532.ZK	12/12/2024	SDB3262115534	5,300.00	1.7266	9,250.64	9,151.09	0.0000	4.5800	50.0000	0.0000	(1.1769)	(0.1271)	0.0000	1	(1.3040)	01/06/2025
300532.ZK	12/12/2024	SDB3262115534	5,400.00	1.7266	9,425.18	9,323.75	0.0000	4.5800	50.0000	0.0000	(1.1991)	(0.1295)	0.0000	1	(1.3286)	01/06/2025
300532.ZK	12/11/2024	SDB3262115534	6,620.00	1.7361	11,554.57	11,493.15	0.0000	4.5800	50.0000	0.0000	(1.4700)	(0.1596)	0.0000	1	(1.6296)	01/06/2025
300532.ZK	12/11/2024	SDB3262115534	1,400.00	1.7361	2,443.56	2,430.57	0.0000	4.5800	50.0000	0.0000	(0.3109)	(0.0338)	0.0000	1	(0.3446)	01/06/2025
300532.ZK	12/11/2024	SDB3262115534	100.00	1.7361	174.54	173.61	0.0000	4.5800	50.0000	0.0000	(0.0222)	(0.0024)	0.0000	1	(0.0246)	01/06/2025
300532.ZK	12/11/2024	SDB3262115534	1,500.00	1.7361	2,618.10	2,604.19	0.0000	4.5800	50.0000	0.0000	(0.3331)	(0.0362)	0.0000	1	(0.3693)	01/06/2025
300532.ZK	12/11/2024	SDB3262115534	200.00	1.7361	349.08	347.23	0.0000	4.5800	50.0000	0.0000	(0.0444)	(0.0048)	0.0000	1	(0.0492)	01/06/2025
300532.ZK	12/11/2024	SDB3262115534	600.00	1.7361	1,047.24	1,041.67	0.0000	4.5800	50.0000	0.0000	(0.1332)	(0.0145)	0.0000	1	(0.1477)	01/06/2025
300532.ZK	12/11/2024	SDB3262115534	1,161.00	1.7361	2,026.41	2,015.64	0.0000	4.5800	50.0000	0.0000	(0.2578)	(0.0280)	0.0000	1	(0.2858)	01/06/2025
300532.ZK	12/11/2024	SDB3262115534	3,800.00	1.7361	6,632.53	6,597.27	0.0000	4.5800	50.0000	0.0000	(0.8438)	(0.0916)	0.0000	1	(0.9354)	01/06/2025
300532.ZK	12/11/2024	SDB3262115534	5,300.00	1.7361	9,250.64	9,201.46	0.0000	4.5800	50.0000	0.0000	(1.1769)	(0.1278)	0.0000	1	(1.3047)	01/06/2025
300532.ZK	12/11/2024	SDB3262115534	5,400.00	1.7361	9,425.18	9,375.07	0.0000	4.5800	50.0000	0.0000	(1.1991)	(0.1302)	0.0000	1	(1.3293)	01/06/2025
300532.ZK	12/10/2024	SDB3262115534	6,620.00	1.7456	11,554.57	11,555.61	0.0000	4.5800	50.0000	0.0000	(1.4700)	(0.1605)	0.0000	1	(1.6305)	01/06/2025
300532.ZK	12/10/2024	SDB3262115534	1,400.00	1.7456	2,443.56	2,443.79	0.0000	4.5800	50.0000	0.0000	(0.3109)	(0.0339)	0.0000	1	(0.3448)	01/06/2025
300532.ZK	12/10/2024	SDB3262115534	100.00	1.7456	174.54	174.56	0.0000	4.5800	50.0000	0.0000	(0.0222)	(0.0024)	0.0000	1	(0.0246)	01/06/2025
300532.ZK	12/10/2024	SDB3262115534	1,500.00	1.7456	2,618.10	2,618.34	0.0000	4.5800	50.0000	0.0000	(0.3331)	(0.0364)	0.0000	1	(0.3694)	01/06/2025
300532.ZK	12/10/2024	SDB3262115534	200.00	1.7456	349.08	349.11	0.0000	4.5800	50.0000	0.0000	(0.0444)	(0.0048)	0.0000	1	(0.0493)	01/06/2025
300532.ZK	12/10/2024	SDB3262115534	600.00	1.7456	1,047.24	1,047.34	0.0000	4.5800	50.0000	0.0000	(0.1332)	(0.0145)	0.0000	1	(0.1478)	01/06/2025
300532.ZK	12/10/2024	SDB3262115534	1,161.00	1.7456	2,026.41	2,026.60	0.0000	4.5800	50.0000	0.0000	(0.2578)	(0.0281)	0.0000	1	(0.2860)	01/06/2025
300532.ZK	12/10/2024	SDB3262115534	3,800.00	1.7456	6,632.53	6,633.13	0.0000	4.5800	50.0000	0.0000	(0.8438)	(0.0921)	0.0000	1	(0.9359)	01/06/2025
300532.ZK	12/10/2024	SDB3262115534	5,300.00	1.7456	9,250.64	9,251.47	0.0000	4.5800	50.0000	0.0000	(1.1769)	(0.1285)	0.0000	1	(1.3054)	01/06/2025
300532.ZK	12/10/2024	SDB3262115534	5,400.00	1.7456	9,425.18	9,426.03	0.0000	4.5800	50.0000	0.0000	(1.1991)	(0.1309)	0.0000	1	(1.3300)	01/06/2025
300532.ZK	12/09/2024	SDB3262115534	6,620.00	1.7447	11,554.57	11,549.79	0.0000	4.5800	50.0000	0.0000	(1.4700)	(0.1604)	0.0000	1	(1.6304)	01/06/2025
300532.ZK	12/09/2024	SDB3262115534	1,400.00	1.7447	2,443.56	2,442.55	0.0000	4.5800	50.0000	0.0000	(0.3109)	(0.0339)	0.0000	1	(0.3448)	01/06/2025
300532.ZK	12/09/2024	SDB3262115534	100.00	1.7447	174.54	174.47	0.0000	4.5800	50.0000	0.0000	(0.0222)	(0.0024)	0.0000	1	(0.0246)	01/06/2025
300532.ZK	12/09/2024	SDB3262115534	1,500.00	1.7447	2,618.10	2,617.02	0.0000	4.5800	50.0000	0.0000	(0.3331)	(0.0363)	0.0000	1	(0.3694)	01/06/2025
300532.ZK	12/09/2024	SDB3262115534	200.00	1.7447	349.08	348.94	0.0000	4.5800	50.0000	0.0000	(0.0444)	(0.0048)	0.0000	1	(0.0493)	01/06/2025
300532.ZK	12/09/2024	SDB3262115534	600.00	1.7447	1,047.24	1,046.81	0.0000	4.5800	50.0000	0.0000	(0.1332)	(0.0145)	0.0000	1	(0.1478)	01/06/2025
300532.ZK	12/09/2024	SDB3262115534	1,161.00	1.7447	2,026.41	2,025.57	0.0000	4.5800	50.0000	0.0000	(0.2578)	(0.0281)	0.0000	1	(0.2859)	01/06/2025
300532.ZK	12/09/2024	SDB3262115534	3,800.00	1.7447	6,632.53	6,629.79	0.0000	4.5800	50.0000	0.0000	(0.8438)	(0.0921)	0.0000	1	(0.9359)	01/06/2025
300532.ZK	12/09/2024	SDB3262115534	5,300.00	1.7447	9,250.64	9,246.81	0.0000	4.5800	50.0000	0.0000	(1.1769)	(0.1284)	0.0000	1	(1.3053)	01/06/2025
300532.ZK	12/09/2024	SDB3262115534	5,400.00	1.7447	9,425.18	9,421.28	0.0000	4.5800	50.0000	0.0000	(1.1991)	(0.1309)	0.0000	1	(1.3299)	01/06/2025
300532.ZK	12/06/2024	SDB3262115534	6,620.00	1.7905	11,554.57	11,853.34	0.0000	4.5800	50.0000	0.0000	(4.4100)	(0.4939)	0.0000	3	(4.9039)	01/06/2025
300532.ZK	12/06/2024	SDB3262115534	1,400.00	1.7905	2,443.56	2,506.75	0.0000	4.5800	50.0000	0.0000	(0.9326)	(0.1044)	0.0000	3	(1.0371)	01/06/2025
300532.ZK	12/06/2024	SDB3262115534	100.00	1.7905	174.54	179.05	0.0000	4.5800	50.0000	0.0000	(0.0666)	(0.0075)	0.0000	3	(0.0741)	01/06/2025
300532.ZK	12/06/2024	SDB3262115534	1,500.00	1.7905	2,618.10	2,685.80	0.0000	4.5800	50.0000	0.0000	(0.9992)	(0.1119)	0.0000	3	(1.1112)	01/06/2025
300532.ZK	12/06/2024	SDB3262115534	200.00	1.7905	349.08	358.11	0.0000	4.5800	50.0000	0.0000	(0.1332)	(0.0149)	0.0000	3	(0.1482)	01/06/2025
300532.ZK	12/06/2024	SDB3262115534	600.00	1.7905	1,047.24	1,074.32	0.0000	4.5800	50.0000	0.0000	(0.3997)	(0.0448)	0.0000	3	(0.4445)	01/06/2025
300532.ZK	12/06/2024	SDB3262115534	1,161.00	1.7905	2,026.41	2,078.81	0.0000	4.5800	50.0000	0.0000	(0.7734)	(0.0866)	0.0000	3	(0.8600)	01/06/2025
300532.ZK	12/06/2024	SDB3262115534	3,800.00	1.7905	6,632.53	6,804.03	0.0000	4.5800	50.0000	0.0000	(2.5314)	(0.2835)	0.0000	3	(2.8149)	01/06/2025
300532.ZK	12/06/2024	SDB3262115534	5,300.00	1.7905	9,250.64	9,489.83	0.0000	4.5800	50.0000	0.0000	(3.5307)	(0.3954)	0.0000	3	(3.9261)	01/06/2025
300532.ZK	12/06/2024	SDB3262115534	5,400.00	1.7905	9,425.18	9,668.88	0.0000	4.5800	50.0000	0.0000	(3.5973)	(0.4029)	0.0000	3	(4.0001)	01/06/2025
300532.ZK	12/05/2024	SDB3262115534	6,620.00	1.7374	11,554.57	11,501.91	0.0000	4.5800	50.0000	0.0000	(1.4700)	(0.1597)	0.0000	1	(1.6297)	01/06/2025
300532.ZK	12/05/2024	SDB3262115534	1,400.00	1.7374	2,443.56	2,432.43	0.0000	4.5800	50.0000	0.0000	(0.3109)	(0.0338)	0.0000	1	(0.3447)	01/06/2025
300532.ZK	12/05/2024	SDB3262115534	100.00	1.7374	174.54	173.74	0.0000	4.5800	50.0000	0.0000	(0.0222)	(0.0024)	0.0000	1	(0.0246)	01/06/2025
300532.ZK	12/05/2024	SDB3262115534	1,500.00	1.7374	2,618.10	2,606.17	0.0000	4.5800	50.0000	0.0000	(0.3331)	(0.0362)	0.0000	1	(0.3693)	01/06/2025
300532.ZK	12/05/2024	SDB3262115534	200.00	1.7374	349.08	347.49	0.0000	4.5800	50.0000	0.0000	(0.0444)	(0.0048)	0.0000	1	(0.0492)	01/06/2025
300532.ZK	12/05/2024	SDB3262115534	600.00	1.7374	1,047.24	1,042.47	0.0000	4.5800	50.0000	0.0000	(0.1332)	(0.0145)	0.0000	1	(0.1477)	01/06/2025
300532.ZK	12/05/2024	SDB3262115534	1,161.00	1.7374	2,026.41	2,017.18	0.0000	4.5800	50.0000	0.0000	(0.2578)	(0.0280)	0.0000	1	(0.2858)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
NEW TREND INTERNATIONAL LOGIS-TECH CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300532.ZK	12/05/2024	SDB3262115534	3,800.00	1.7374	6,632.53	6,602.30	0.0000	4.5800	50.0000	0.0000	(0.8438)	(0.0917)	0.0000	1	(0.9355)	01/06/2025
300532.ZK	12/05/2024	SDB3262115534	5,300.00	1.7374	9,250.64	9,208.47	0.0000	4.5800	50.0000	0.0000	(1.1769)	(0.1279)	0.0000	1	(1.3048)	01/06/2025
300532.ZK	12/05/2024	SDB3262115534	5,400.00	1.7374	9,425.18	9,382.22	0.0000	4.5800	50.0000	0.0000	(1.1991)	(0.1303)	0.0000	1	(1.3294)	01/06/2025
300532.ZK	12/04/2024	SDB3262115534	6,620.00	1.7454	11,554.57	11,554.57	0.0000	4.5800	50.0000	0.0000	(1.4700)	(0.1605)	0.0000	1	(1.6305)	01/06/2025
300532.ZK	12/04/2024	SDB3262115534	1,400.00	1.7454	2,443.56	2,443.56	0.0000	4.5800	50.0000	0.0000	(0.3109)	(0.0339)	0.0000	1	(0.3448)	01/06/2025
300532.ZK	12/04/2024	SDB3262115534	100.00	1.7454	174.54	174.54	0.0000	4.5800	50.0000	0.0000	(0.0222)	(0.0024)	0.0000	1	(0.0246)	01/06/2025
300532.ZK	12/04/2024	SDB3262115534	1,500.00	1.7454	2,618.10	2,618.10	0.0000	4.5800	50.0000	0.0000	(0.3331)	(0.0364)	0.0000	1	(0.3694)	01/06/2025
300532.ZK	12/04/2024	SDB3262115534	200.00	1.7454	349.08	349.08	0.0000	4.5800	50.0000	0.0000	(0.0444)	(0.0048)	0.0000	1	(0.0493)	01/06/2025
300532.ZK	12/04/2024	SDB3262115534	600.00	1.7454	1,047.24	1,047.24	0.0000	4.5800	50.0000	0.0000	(0.1332)	(0.0145)	0.0000	1	(0.1478)	01/06/2025
300532.ZK	12/04/2024	SDB3262115534	1,161.00	1.7454	2,026.41	2,026.41	0.0000	4.5800	50.0000	0.0000	(0.2578)	(0.0281)	0.0000	1	(0.2859)	01/06/2025
300532.ZK	12/04/2024	SDB3262115534	300.00	1.7454	523.62	523.62	0.0000	4.5800	50.0000	0.0000	(0.0666)	(0.0073)	0.0000	1	(0.0739)	01/06/2025
300532.ZK	12/04/2024	SDB3262115534	3,800.00	1.7454	6,632.53	6,632.53	0.0000	4.5800	50.0000	0.0000	(0.8438)	(0.0921)	0.0000	1	(0.9359)	01/06/2025
300532.ZK	12/04/2024	SDB3262115534	5,300.00	1.7454	9,250.64	9,250.64	0.0000	4.5800	50.0000	0.0000	(1.1769)	(0.1285)	0.0000	1	(1.3054)	01/06/2025
300532.ZK	12/04/2024	SDB3262115534	5,400.00	1.7454	9,425.18	9,425.18	0.0000	4.5800	50.0000	0.0000	(1.1991)	(0.1309)	0.0000	1	(1.3300)	01/06/2025
TOTAL NEW TREND INTERNATIONAL LOGIS-TECH CO.,LTD. CMN CLASS A SERIES NORTHBOUND												(208.1679)	(23.1987)	0.0000	(231.3666)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
NEWAY VALVE (SUZHOU) CO LTD CMN CLASS A SERIES NORTHBOUND																
603699.SH	01/03/2025	SDB3262115450	300.00	3.0371	884.46	911.14	0.0000	4.3300	50.0000	0.0000	(0.3191)	(0.0380)	0.0000	3	(0.3571)	01/06/2025
603699.SH	01/03/2025	SDB3262115450	1,000.00	3.0371	2,933.86	3,037.14	0.0000	4.3300	50.0000	0.0000	(1.0586)	(0.1265)	0.0000	3	(1.1852)	01/06/2025
603699.SH	01/03/2025	SDB3262115450	5,300.00	3.0371	15,669.93	16,096.86	0.0000	4.3300	50.0000	0.0000	(5.6542)	(0.6707)	0.0000	3	(6.3249)	01/06/2025
603699.SH	01/03/2025	SDB3262115450	1,100.00	3.0371	3,243.56	3,340.86	0.0000	4.3300	50.0000	0.0000	(1.1704)	(0.1392)	0.0000	3	(1.3096)	01/06/2025
603699.SH	01/03/2025	SDB3262115450	10,100.00	3.0371	29,857.97	30,675.14	0.0000	4.3300	50.0000	0.0000	(10.7738)	(1.2781)	0.0000	3	(12.0519)	01/06/2025
603699.SH	01/03/2025	SDB3262115450	600.00	3.0371	1,769.40	1,822.29	0.0000	4.3300	50.0000	0.0000	(0.6385)	(0.0759)	0.0000	3	(0.7144)	01/06/2025
603699.SH	01/03/2025	SDB3262115450	6,300.00	3.0371	19,153.59	19,134.00	0.0000	4.3300	50.0000	0.0000	(6.9113)	(0.7973)	0.0000	3	(7.7085)	01/06/2025
603699.SH	01/03/2025	SDB3262115450	800.00	3.0371	2,469.38	2,429.71	0.0000	4.3300	50.0000	0.0000	(0.8910)	(0.1012)	0.0000	3	(0.9923)	01/06/2025
603699.SH	01/03/2025	SDB3262115450	10,200.00	3.0371	32,175.09	30,978.86	0.0000	4.3300	50.0000	0.0000	(11.6098)	(1.2908)	0.0000	3	(12.9006)	01/06/2025
603699.SH	01/03/2025	SDB3262115450	4,800.00	3.0371	15,171.04	14,578.29	0.0000	4.3300	50.0000	0.0000	(5.4742)	(0.6074)	0.0000	3	(6.0816)	01/06/2025
603699.SH	01/03/2025	SDB3262115450	600.00	3.0371	1,913.88	1,822.29	0.0000	4.3300	50.0000	0.0000	(0.6906)	(0.0759)	0.0000	3	(0.7665)	01/06/2025
603699.SH	01/03/2025	SDB3262115450	9,100.00	3.0371	28,839.44	27,638.00	0.0000	4.3300	50.0000	0.0000	(10.4062)	(1.1516)	0.0000	3	(11.5578)	01/06/2025
603699.SH	01/03/2025	SDB3262115450	2,800.00	3.0371	9,196.36	8,504.00	0.0000	4.3300	50.0000	0.0000	(3.3184)	(0.3543)	0.0000	3	(3.6727)	01/06/2025
603699.SH	01/03/2025	SDB3262115450	300.00	3.0371	988.76	911.14	0.0000	4.3300	50.0000	0.0000	(0.3568)	(0.0380)	0.0000	3	(0.3947)	01/06/2025
603699.SH	01/03/2025	SDB3262115450	2,900.00	3.0371	9,495.19	8,807.71	0.0000	4.3300	50.0000	0.0000	(3.4262)	(0.3670)	0.0000	3	(3.7932)	01/06/2025
603699.SH	01/03/2025	SDB3262115450	1,400.00	3.0371	4,593.63	4,252.00	0.0000	4.3300	50.0000	0.0000	(1.6575)	(0.1772)	0.0000	3	(1.8347)	01/06/2025
603699.SH	01/03/2025	SDB3262115450	3,600.00	3.0371	11,793.46	10,933.71	0.0000	4.3300	50.0000	0.0000	(4.2555)	(0.4556)	0.0000	3	(4.7110)	01/06/2025
603699.SH	01/03/2025	SDB3262115450	200.00	3.0371	671.12	607.43	0.0000	4.3300	50.0000	0.0000	(0.2422)	(0.0253)	0.0000	3	(0.2675)	01/06/2025
603699.SH	01/03/2025	SDB3262115450	5,500.00	3.0371	17,914.91	16,704.29	0.0000	4.3300	50.0000	0.0000	(6.4643)	(0.6960)	0.0000	3	(7.1603)	01/06/2025
603699.SH	01/03/2025	SDB3262115450	7,600.00	3.0371	24,755.15	23,082.29	0.0000	4.3300	50.0000	0.0000	(8.9325)	(0.9618)	0.0000	3	(9.8942)	01/06/2025
603699.SH	01/03/2025	SDB3262115450	9,500.00	3.0371	30,943.94	28,852.86	0.0000	4.3300	50.0000	0.0000	(11.1656)	(1.2022)	0.0000	3	(12.3678)	01/06/2025
603699.SH	01/03/2025	SDB3262115450	2,700.00	3.0371	8,794.59	8,200.29	0.0000	4.3300	50.0000	0.0000	(3.1734)	(0.3417)	0.0000	3	(3.5151)	01/06/2025
603699.SH	01/03/2025	SDB3262115450	4,400.00	3.0371	14,331.93	13,363.43	0.0000	4.3300	50.0000	0.0000	(5.1714)	(0.5568)	0.0000	3	(5.7282)	01/06/2025
603699.SH	01/03/2025	SDB3262115450	3,800.00	3.0371	12,377.58	11,541.14	0.0000	4.3300	50.0000	0.0000	(4.4662)	(0.4809)	0.0000	3	(4.9471)	01/06/2025
603699.SH	01/03/2025	SDB3262115450	3,400.00	3.0371	11,074.67	10,326.29	0.0000	4.3300	50.0000	0.0000	(3.9961)	(0.4303)	0.0000	3	(4.4264)	01/06/2025
603699.SH	01/03/2025	SDB3262115450	7,800.00	3.0371	25,406.60	23,689.72	0.0000	4.3300	50.0000	0.0000	(9.1675)	(0.9871)	0.0000	3	(10.1546)	01/06/2025
603699.SH	01/03/2025	SDB3262115450	100.00	3.0371	325.73	303.71	0.0000	4.3300	50.0000	0.0000	(0.1175)	(0.0127)	0.0000	3	(0.1302)	01/06/2025
603699.SH	01/03/2025	SDB3262115450	500.00	3.0371	1,628.63	1,518.57	0.0000	4.3300	50.0000	0.0000	(0.5877)	(0.0633)	0.0000	3	(0.6509)	01/06/2025
603699.SH	01/03/2025	SDB3262115450	3,600.00	3.0371	11,726.13	10,933.71	0.0000	4.3300	50.0000	0.0000	(4.2312)	(0.4556)	0.0000	3	(4.6867)	01/06/2025
603699.SH	01/03/2025	SDB3262115450	12,400.00	3.0371	40,389.99	37,660.57	0.0000	4.3300	50.0000	0.0000	(14.5741)	(1.5692)	0.0000	3	(16.1432)	01/06/2025
603699.SH	01/03/2025	SDB3262115450	7,000.00	3.0371	22,800.80	21,260.00	0.0000	4.3300	50.0000	0.0000	(8.2273)	(0.8858)	0.0000	3	(9.1131)	01/06/2025
603699.SH	01/03/2025	SDB3262115450	20,400.00	3.0371	66,448.04	61,957.72	0.0000	4.3300	50.0000	0.0000	(23.9767)	(2.5816)	0.0000	3	(26.5582)	01/06/2025
603699.SH	01/03/2025	SDB3262115450	28,400.00	3.0371	92,506.10	86,254.86	0.0000	4.3300	50.0000	0.0000	(33.3793)	(3.5940)	0.0000	3	(36.9732)	01/06/2025
603699.SH	01/03/2025	SDB3262115450	6,600.00	3.0371	21,497.90	20,045.14	0.0000	4.3300	50.0000	0.0000	(7.7572)	(0.8352)	0.0000	3	(8.5924)	01/06/2025
603699.SH	01/03/2025	SDB3262115450	7,700.00	3.0371	25,080.88	23,386.00	0.0000	4.3300	50.0000	0.0000	(9.0500)	(0.9744)	0.0000	3	(10.0244)	01/06/2025
603699.SH	01/03/2025	SDB3262115450	4,900.00	3.0371	15,960.56	14,882.00	0.0000	4.3300	50.0000	0.0000	(5.7591)	(0.6201)	0.0000	3	(6.3792)	01/06/2025
603699.SH	01/03/2025	SDB3262115450	9,000.00	3.0371	29,315.31	27,334.29	0.0000	4.3300	50.0000	0.0000	(10.5779)	(1.1389)	0.0000	3	(11.7169)	01/06/2025
603699.SH	01/03/2025	SDB3262115450	12,200.00	3.0371	39,738.54	37,053.14	0.0000	4.3300	50.0000	0.0000	(14.3390)	(1.5439)	0.0000	3	(15.8829)	01/06/2025
603699.SH	01/03/2025	SDB3262115450	6,200.00	3.0371	20,194.99	18,830.29	0.0000	4.3300	50.0000	0.0000	(7.2870)	(0.7846)	0.0000	3	(8.0716)	01/06/2025
603699.SH	01/03/2025	SDB3262115450	4,700.00	3.0371	15,309.11	14,274.57	0.0000	4.3300	50.0000	0.0000	(5.5240)	(0.5948)	0.0000	3	(6.1188)	01/06/2025
603699.SH	01/03/2025	SDB3262115450	4,100.00	3.0371	13,354.75	12,452.29	0.0000	4.3300	50.0000	0.0000	(4.8188)	(0.5188)	0.0000	3	(5.3377)	01/06/2025
603699.SH	01/03/2025	SDB3262115450	20,500.00	3.0371	66,773.77	62,261.43	0.0000	4.3300	50.0000	0.0000	(24.0942)	(2.5942)	0.0000	3	(26.6884)	01/06/2025
603699.SH	01/03/2025	SDB3262115450	8,700.00	3.0371	28,338.14	26,423.14	0.0000	4.3300	50.0000	0.0000	(10.2253)	(1.1010)	0.0000	3	(11.3263)	01/06/2025
603699.SH	01/03/2025	SDB3262115450	1,400.00	3.0371	4,560.16	4,252.00	0.0000	4.3300	50.0000	0.0000	(0.1772)	(0.0759)	0.0000	3	(1.8226)	01/06/2025
603699.SH	01/03/2025	SDB3262115450	8,500.00	3.0371	27,686.68	25,815.72	0.0000	4.3300	50.0000	0.0000	(9.9903)	(1.0757)	0.0000	3	(11.0659)	01/06/2025
603699.SH	01/03/2025	SDB3262115450	8,100.00	3.0371	26,383.78	24,600.86	0.0000	4.3300	50.0000	0.0000	(9.5201)	(1.0250)	0.0000	3	(10.5452)	01/06/2025
603699.SH	01/03/2025	SDB3262115450	1,900.00	3.0371	6,188.79	5,770.57	0.0000	4.3300	50.0000	0.0000	(2.2331)	(0.2404)	0.0000	3	(2.4736)	01/06/2025
603699.SH	01/03/2025	SDB3262115450	6,100.00	3.0371	19,869.27	18,526.57	0.0000	4.3300	50.0000	0.0000	(7.1695)	(0.7719)	0.0000	3	(7.9414)	01/06/2025
603699.SH	01/03/2025	SDB3262115450	22,400.00	3.0371	72,962.56	68,032.00	0.0000	4.3300	50.0000	0.0000	(26.3273)	(2.8347)	0.0000	3	(29.1620)	01/06/2025
603699.SH	01/03/2025	SDB3262115450	4,300.00	3.0371	14,006.21	13,059.71	0.0000	4.3300	50.0000	0.0000	(5.0539)	(0.5442)	0.0000	3	(5.5981)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
NEWAY VALVE (SUZHOU) CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
603699.SH	01/02/2025	SDB3262115450	300.00	3.0602	884.46	918.06	0.0000	4.3300	50.0000	0.0000	(0.1064)	(0.0128)	0.0000	1	(0.1191)	01/06/2025
603699.SH	01/02/2025	SDB3262115450	1,000.00	3.0602	2,933.86	3,060.20	0.0000	4.3300	50.0000	0.0000	(0.3529)	(0.0425)	0.0000	1	(0.3954)	01/06/2025
603699.SH	01/02/2025	SDB3262115450	5,300.00	3.0602	15,669.93	16,219.05	0.0000	4.3300	50.0000	0.0000	(1.8847)	(0.2253)	0.0000	1	(2.1100)	01/06/2025
603699.SH	01/02/2025	SDB3262115450	1,100.00	3.0602	3,243.56	3,366.22	0.0000	4.3300	50.0000	0.0000	(0.3901)	(0.0468)	0.0000	1	(0.4369)	01/06/2025
603699.SH	01/02/2025	SDB3262115450	10,100.00	3.0602	29,857.97	30,908.00	0.0000	4.3300	50.0000	0.0000	(3.5913)	(0.4293)	0.0000	1	(4.0205)	01/06/2025
603699.SH	01/02/2025	SDB3262115450	600.00	3.0602	1,769.40	1,836.12	0.0000	4.3300	50.0000	0.0000	(0.2128)	(0.0255)	0.0000	1	(0.2383)	01/06/2025
603699.SH	01/02/2025	SDB3262115450	6,300.00	3.0602	19,153.59	19,279.25	0.0000	4.3300	50.0000	0.0000	(2.3038)	(0.2678)	0.0000	1	(2.5715)	01/06/2025
603699.SH	01/02/2025	SDB3262115450	800.00	3.0602	2,469.38	2,448.16	0.0000	4.3300	50.0000	0.0000	(0.2970)	(0.0340)	0.0000	1	(0.3310)	01/06/2025
603699.SH	01/02/2025	SDB3262115450	10,200.00	3.0602	32,175.09	31,214.02	0.0000	4.3300	50.0000	0.0000	(3.8699)	(0.4335)	0.0000	1	(4.3035)	01/06/2025
603699.SH	01/02/2025	SDB3262115450	4,800.00	3.0602	15,171.04	14,688.95	0.0000	4.3300	50.0000	0.0000	(1.8247)	(0.2040)	0.0000	1	(2.0288)	01/06/2025
603699.SH	01/02/2025	SDB3262115450	600.00	3.0602	1,913.88	1,836.12	0.0000	4.3300	50.0000	0.0000	(0.2302)	(0.0255)	0.0000	1	(0.2557)	01/06/2025
603699.SH	01/02/2025	SDB3262115450	9,100.00	3.0602	28,839.44	27,847.80	0.0000	4.3300	50.0000	0.0000	(3.4687)	(0.3868)	0.0000	1	(3.8555)	01/06/2025
603699.SH	01/02/2025	SDB3262115450	2,800.00	3.0602	9,196.36	8,568.55	0.0000	4.3300	50.0000	0.0000	(1.1061)	(0.1190)	0.0000	1	(1.2251)	01/06/2025
603699.SH	01/02/2025	SDB3262115450	300.00	3.0602	988.76	918.06	0.0000	4.3300	50.0000	0.0000	(0.1189)	(0.0128)	0.0000	1	(0.1317)	01/06/2025
603699.SH	01/02/2025	SDB3262115450	2,900.00	3.0602	9,495.19	8,874.57	0.0000	4.3300	50.0000	0.0000	(1.1421)	(0.1233)	0.0000	1	(1.2653)	01/06/2025
603699.SH	01/02/2025	SDB3262115450	1,400.00	3.0602	4,593.63	4,284.28	0.0000	4.3300	50.0000	0.0000	(0.5525)	(0.0595)	0.0000	1	(0.6120)	01/06/2025
603699.SH	01/02/2025	SDB3262115450	3,600.00	3.0602	11,793.46	11,016.71	0.0000	4.3300	50.0000	0.0000	(1.4185)	(0.1530)	0.0000	1	(1.5715)	01/06/2025
603699.SH	01/02/2025	SDB3262115450	200.00	3.0602	671.12	612.04	0.0000	4.3300	50.0000	0.0000	(0.0807)	(0.0085)	0.0000	1	(0.0892)	01/06/2025
603699.SH	01/02/2025	SDB3262115450	5,500.00	3.0602	17,914.91	16,831.09	0.0000	4.3300	50.0000	0.0000	(2.1548)	(0.2338)	0.0000	1	(2.3885)	01/06/2025
603699.SH	01/02/2025	SDB3262115450	7,600.00	3.0602	24,755.15	23,257.50	0.0000	4.3300	50.0000	0.0000	(2.9775)	(0.3230)	0.0000	1	(3.3005)	01/06/2025
603699.SH	01/02/2025	SDB3262115450	9,500.00	3.0602	30,943.94	29,071.88	0.0000	4.3300	50.0000	0.0000	(3.7219)	(0.4038)	0.0000	1	(4.1256)	01/06/2025
603699.SH	01/02/2025	SDB3262115450	2,700.00	3.0602	8,794.59	8,262.53	0.0000	4.3300	50.0000	0.0000	(1.0578)	(0.1148)	0.0000	1	(1.1726)	01/06/2025
603699.SH	01/02/2025	SDB3262115450	4,400.00	3.0602	14,331.93	13,464.87	0.0000	4.3300	50.0000	0.0000	(1.7238)	(0.1870)	0.0000	1	(1.9108)	01/06/2025
603699.SH	01/02/2025	SDB3262115450	3,800.00	3.0602	12,377.58	11,628.75	0.0000	4.3300	50.0000	0.0000	(1.4887)	(0.1615)	0.0000	1	(1.6503)	01/06/2025
603699.SH	01/02/2025	SDB3262115450	3,400.00	3.0602	11,074.67	10,404.67	0.0000	4.3300	50.0000	0.0000	(1.3320)	(0.1445)	0.0000	1	(1.4765)	01/06/2025
603699.SH	01/02/2025	SDB3262115450	7,800.00	3.0602	25,406.60	23,869.54	0.0000	4.3300	50.0000	0.0000	(3.0558)	(0.3315)	0.0000	1	(3.3874)	01/06/2025
603699.SH	01/02/2025	SDB3262115450	100.00	3.0602	325.73	306.02	0.0000	4.3300	50.0000	0.0000	(0.0392)	(0.0043)	0.0000	1	(0.0434)	01/06/2025
603699.SH	01/02/2025	SDB3262115450	500.00	3.0602	1,628.63	1,530.10	0.0000	4.3300	50.0000	0.0000	(0.1959)	(0.0213)	0.0000	1	(0.2171)	01/06/2025
603699.SH	01/02/2025	SDB3262115450	3,600.00	3.0602	11,726.13	11,016.71	0.0000	4.3300	50.0000	0.0000	(1.4104)	(0.1530)	0.0000	1	(1.5634)	01/06/2025
603699.SH	01/02/2025	SDB3262115450	12,400.00	3.0602	40,389.99	37,946.46	0.0000	4.3300	50.0000	0.0000	(4.8580)	(0.5270)	0.0000	1	(5.3851)	01/06/2025
603699.SH	01/02/2025	SDB3262115450	7,000.00	3.0602	22,800.80	21,421.39	0.0000	4.3300	50.0000	0.0000	(2.7424)	(0.2975)	0.0000	1	(3.0399)	01/06/2025
603699.SH	01/02/2025	SDB3262115450	20,400.00	3.0602	66,448.04	62,428.04	0.0000	4.3300	50.0000	0.0000	(7.9922)	(0.8671)	0.0000	1	(8.8593)	01/06/2025
603699.SH	01/02/2025	SDB3262115450	28,400.00	3.0602	92,506.10	86,909.62	0.0000	4.3300	50.0000	0.0000	(11.1264)	(1.2071)	0.0000	1	(12.3335)	01/06/2025
603699.SH	01/02/2025	SDB3262115450	6,600.00	3.0602	21,497.90	20,197.31	0.0000	4.3300	50.0000	0.0000	(2.5857)	(0.2805)	0.0000	1	(2.8662)	01/06/2025
603699.SH	01/02/2025	SDB3262115450	7,700.00	3.0602	25,080.88	23,563.52	0.0000	4.3300	50.0000	0.0000	(3.0167)	(0.3273)	0.0000	1	(3.3439)	01/06/2025
603699.SH	01/02/2025	SDB3262115450	4,900.00	3.0602	15,960.56	14,994.97	0.0000	4.3300	50.0000	0.0000	(1.9197)	(0.2083)	0.0000	1	(2.1280)	01/06/2025
603699.SH	01/02/2025	SDB3262115450	9,000.00	3.0602	29,315.31	27,541.78	0.0000	4.3300	50.0000	0.0000	(3.5260)	(0.3825)	0.0000	1	(3.9085)	01/06/2025
603699.SH	01/02/2025	SDB3262115450	12,200.00	3.0602	39,738.54	37,334.42	0.0000	4.3300	50.0000	0.0000	(4.7797)	(0.5185)	0.0000	1	(5.2982)	01/06/2025
603699.SH	01/02/2025	SDB3262115450	6,200.00	3.0602	20,194.99	18,973.23	0.0000	4.3300	50.0000	0.0000	(2.4290)	(0.2635)	0.0000	1	(2.6925)	01/06/2025
603699.SH	01/02/2025	SDB3262115450	4,700.00	3.0602	15,309.11	14,382.93	0.0000	4.3300	50.0000	0.0000	(1.8413)	(0.1998)	0.0000	1	(2.0411)	01/06/2025
603699.SH	01/02/2025	SDB3262115450	4,100.00	3.0602	13,354.75	12,546.81	0.0000	4.3300	50.0000	0.0000	(1.6063)	(0.1743)	0.0000	1	(1.7805)	01/06/2025
603699.SH	01/02/2025	SDB3262115450	20,500.00	3.0602	66,773.77	62,734.06	0.0000	4.3300	50.0000	0.0000	(8.0314)	(0.8713)	0.0000	1	(8.9027)	01/06/2025
603699.SH	01/02/2025	SDB3262115450	8,700.00	3.0602	28,338.14	26,623.72	0.0000	4.3300	50.0000	0.0000	(3.4084)	(0.3698)	0.0000	1	(3.7782)	01/06/2025
603699.SH	01/02/2025	SDB3262115450	1,400.00	3.0602	4,560.16	4,284.28	0.0000	4.3300	50.0000	0.0000	(0.5485)	(0.0595)	0.0000	1	(0.6080)	01/06/2025
603699.SH	01/02/2025	SDB3262115450	8,500.00	3.0602	27,686.68	26,011.68	0.0000	4.3300	50.0000	0.0000	(3.3301)	(0.3613)	0.0000	1	(3.6914)	01/06/2025
603699.SH	01/02/2025	SDB3262115450	8,100.00	3.0602	26,383.78	24,787.60	0.0000	4.3300	50.0000	0.0000	(3.1734)	(0.3443)	0.0000	1	(3.5177)	01/06/2025
603699.SH	01/02/2025	SDB3262115450	1,900.00	3.0602	6,188.79	5,814.38	0.0000	4.3300	50.0000	0.0000	(0.7444)	(0.0808)	0.0000	1	(0.8251)	01/06/2025
603699.SH	01/02/2025	SDB3262115450	6,100.00	3.0602	19,869.27	18,667.21	0.0000	4.3300	50.0000	0.0000	(2.3898)	(0.2593)	0.0000	1	(2.6491)	01/06/2025
603699.SH	01/02/2025	SDB3262115450	22,400.00	3.0602	72,962.56	68,548.44	0.0000	4.3300	50.0000	0.0000	(8.7758)	(0.9521)	0.0000	1	(9.7278)	01/06/2025
603699.SH	01/02/2025	SDB3262115450	4,300.00	3.0602	14,006.21	13,158.85	0.0000	4.3300	50.0000	0.0000	(1.6846)	(0.1828)	0.0000	1	(1.8674)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
NEWAY VALVE (SUZHOU) CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
603699.SH	12/31/2024	SDB3262115450	300.00	3.1298	884.46	938.93	0.0000	4.3300	50.0000	0.0000	(0.2128)	(0.0261)	0.0000	2	(0.2388)	01/06/2025
603699.SH	12/31/2024	SDB3262115450	1,000.00	3.1298	2,933.86	3,129.77	0.0000	4.3300	50.0000	0.0000	(0.7058)	(0.0869)	0.0000	2	(0.7927)	01/06/2025
603699.SH	12/31/2024	SDB3262115450	5,300.00	3.1298	15,669.93	16,587.78	0.0000	4.3300	50.0000	0.0000	(3.7695)	(0.4608)	0.0000	2	(4.2303)	01/06/2025
603699.SH	12/31/2024	SDB3262115450	1,100.00	3.1298	3,243.56	3,442.75	0.0000	4.3300	50.0000	0.0000	(0.7803)	(0.0956)	0.0000	2	(0.8759)	01/06/2025
603699.SH	12/31/2024	SDB3262115450	10,100.00	3.1298	29,857.97	31,610.68	0.0000	4.3300	50.0000	0.0000	(7.1825)	(0.8781)	0.0000	2	(8.0606)	01/06/2025
603699.SH	12/31/2024	SDB3262115450	600.00	3.1298	1,769.40	1,877.86	0.0000	4.3300	50.0000	0.0000	(0.4256)	(0.0522)	0.0000	2	(0.4778)	01/06/2025
603699.SH	12/31/2024	SDB3262115450	6,300.00	3.1298	19,153.59	19,717.55	0.0000	4.3300	50.0000	0.0000	(4.6075)	(0.5477)	0.0000	2	(5.1552)	01/06/2025
603699.SH	12/31/2024	SDB3262115450	800.00	3.1298	2,469.38	2,503.82	0.0000	4.3300	50.0000	0.0000	(0.5940)	(0.0696)	0.0000	2	(0.6636)	01/06/2025
603699.SH	12/31/2024	SDB3262115450	10,200.00	3.1298	32,175.09	31,923.65	0.0000	4.3300	50.0000	0.0000	(7.7399)	(0.8868)	0.0000	2	(8.6267)	01/06/2025
603699.SH	12/31/2024	SDB3262115450	4,800.00	3.1298	15,171.04	15,022.90	0.0000	4.3300	50.0000	0.0000	(3.6495)	(0.4173)	0.0000	2	(4.0668)	01/06/2025
603699.SH	12/31/2024	SDB3262115450	600.00	3.1298	1,913.88	1,877.86	0.0000	4.3300	50.0000	0.0000	(0.4604)	(0.0522)	0.0000	2	(0.5126)	01/06/2025
603699.SH	12/31/2024	SDB3262115450	9,100.00	3.1298	28,839.44	28,480.91	0.0000	4.3300	50.0000	0.0000	(6.9375)	(0.7911)	0.0000	2	(7.7286)	01/06/2025
603699.SH	12/31/2024	SDB3262115450	2,800.00	3.1298	9,196.36	8,763.36	0.0000	4.3300	50.0000	0.0000	(2.2122)	(0.2434)	0.0000	2	(2.4557)	01/06/2025
603699.SH	12/31/2024	SDB3262115450	300.00	3.1298	988.76	938.93	0.0000	4.3300	50.0000	0.0000	(0.2379)	(0.0261)	0.0000	2	(0.2639)	01/06/2025
603699.SH	12/31/2024	SDB3262115450	2,900.00	3.1298	9,495.19	9,076.33	0.0000	4.3300	50.0000	0.0000	(2.2841)	(0.2521)	0.0000	2	(2.5362)	01/06/2025
603699.SH	12/31/2024	SDB3262115450	1,400.00	3.1298	4,593.63	4,381.68	0.0000	4.3300	50.0000	0.0000	(1.1050)	(0.1217)	0.0000	2	(1.2267)	01/06/2025
603699.SH	12/31/2024	SDB3262115450	3,600.00	3.1298	11,793.46	11,267.17	0.0000	4.3300	50.0000	0.0000	(2.8370)	(0.3130)	0.0000	2	(3.1500)	01/06/2025
603699.SH	12/31/2024	SDB3262115450	200.00	3.1298	671.12	625.95	0.0000	4.3300	50.0000	0.0000	(0.1614)	(0.0174)	0.0000	2	(0.1788)	01/06/2025
603699.SH	12/31/2024	SDB3262115450	5,500.00	3.1298	17,914.91	17,213.74	0.0000	4.3300	50.0000	0.0000	(4.3095)	(0.4782)	0.0000	2	(4.7877)	01/06/2025
603699.SH	12/31/2024	SDB3262115450	7,600.00	3.1298	24,755.15	23,786.25	0.0000	4.3300	50.0000	0.0000	(5.9550)	(0.6607)	0.0000	2	(6.6157)	01/06/2025
603699.SH	12/31/2024	SDB3262115450	9,500.00	3.1298	30,943.94	29,732.82	0.0000	4.3300	50.0000	0.0000	(7.4437)	(0.8259)	0.0000	2	(8.2696)	01/06/2025
603699.SH	12/31/2024	SDB3262115450	2,700.00	3.1298	8,794.59	8,450.38	0.0000	4.3300	50.0000	0.0000	(2.1156)	(0.2347)	0.0000	2	(2.3503)	01/06/2025
603699.SH	12/31/2024	SDB3262115450	4,400.00	3.1298	14,331.93	13,770.99	0.0000	4.3300	50.0000	0.0000	(3.4476)	(0.3825)	0.0000	2	(3.8302)	01/06/2025
603699.SH	12/31/2024	SDB3262115450	3,800.00	3.1298	12,377.58	11,893.13	0.0000	4.3300	50.0000	0.0000	(2.9775)	(0.3304)	0.0000	2	(3.3079)	01/06/2025
603699.SH	12/31/2024	SDB3262115450	3,400.00	3.1298	11,074.67	10,641.22	0.0000	4.3300	50.0000	0.0000	(2.6641)	(0.2956)	0.0000	2	(2.9597)	01/06/2025
603699.SH	12/31/2024	SDB3262115450	7,800.00	3.1298	25,406.60	24,412.21	0.0000	4.3300	50.0000	0.0000	(6.1117)	(0.6781)	0.0000	2	(6.7898)	01/06/2025
603699.SH	12/31/2024	SDB3262115450	100.00	3.1298	325.73	312.98	0.0000	4.3300	50.0000	0.0000	(0.0784)	(0.0087)	0.0000	2	(0.0870)	01/06/2025
603699.SH	12/31/2024	SDB3262115450	500.00	3.1298	1,628.63	1,564.88	0.0000	4.3300	50.0000	0.0000	(0.3918)	(0.0435)	0.0000	2	(0.4352)	01/06/2025
603699.SH	12/31/2024	SDB3262115450	3,600.00	3.1298	11,726.13	11,267.17	0.0000	4.3300	50.0000	0.0000	(2.8208)	(0.3130)	0.0000	2	(3.1338)	01/06/2025
603699.SH	12/31/2024	SDB3262115450	12,400.00	3.1298	40,389.99	38,809.15	0.0000	4.3300	50.0000	0.0000	(9.7160)	(1.0780)	0.0000	2	(10.7941)	01/06/2025
603699.SH	12/31/2024	SDB3262115450	7,000.00	3.1298	22,800.80	21,908.39	0.0000	4.3300	50.0000	0.0000	(5.4849)	(0.6086)	0.0000	2	(6.0934)	01/06/2025
603699.SH	12/31/2024	SDB3262115450	20,400.00	3.1298	66,448.04	63,847.31	0.0000	4.3300	50.0000	0.0000	(15.9844)	(1.7735)	0.0000	2	(17.7580)	01/06/2025
603699.SH	12/31/2024	SDB3262115450	28,400.00	3.1298	92,506.10	88,885.47	0.0000	4.3300	50.0000	0.0000	(22.2529)	(2.4690)	0.0000	2	(24.7219)	01/06/2025
603699.SH	12/31/2024	SDB3262115450	6,600.00	3.1298	21,497.90	20,656.48	0.0000	4.3300	50.0000	0.0000	(5.1714)	(0.5738)	0.0000	2	(5.7452)	01/06/2025
603699.SH	12/31/2024	SDB3262115450	7,700.00	3.1298	25,080.88	24,099.23	0.0000	4.3300	50.0000	0.0000	(6.0333)	(0.6694)	0.0000	2	(6.7028)	01/06/2025
603699.SH	12/31/2024	SDB3262115450	4,900.00	3.1298	15,960.56	15,335.87	0.0000	4.3300	50.0000	0.0000	(3.8394)	(0.4260)	0.0000	2	(4.2654)	01/06/2025
603699.SH	12/31/2024	SDB3262115450	9,000.00	3.1298	29,315.31	28,167.93	0.0000	4.3300	50.0000	0.0000	(7.0520)	(0.7824)	0.0000	2	(7.8344)	01/06/2025
603699.SH	12/31/2024	SDB3262115450	12,200.00	3.1298	39,738.54	38,183.19	0.0000	4.3300	50.0000	0.0000	(9.5593)	(1.0606)	0.0000	2	(10.6200)	01/06/2025
603699.SH	12/31/2024	SDB3262115450	6,200.00	3.1298	20,194.99	19,404.57	0.0000	4.3300	50.0000	0.0000	(4.8580)	(0.5390)	0.0000	2	(5.3970)	01/06/2025
603699.SH	12/31/2024	SDB3262115450	4,700.00	3.1298	15,309.11	14,709.92	0.0000	4.3300	50.0000	0.0000	(3.6827)	(0.4086)	0.0000	2	(4.0913)	01/06/2025
603699.SH	12/31/2024	SDB3262115450	4,100.00	3.1298	13,354.75	12,832.06	0.0000	4.3300	50.0000	0.0000	(3.2126)	(0.3564)	0.0000	2	(3.5690)	01/06/2025
603699.SH	12/31/2024	SDB3262115450	20,500.00	3.1298	66,773.77	64,160.29	0.0000	4.3300	50.0000	0.0000	(16.0628)	(1.7822)	0.0000	2	(17.8450)	01/06/2025
603699.SH	12/31/2024	SDB3262115450	8,700.00	3.1298	28,338.14	27,229.00	0.0000	4.3300	50.0000	0.0000	(6.8169)	(0.7564)	0.0000	2	(7.5733)	01/06/2025
603699.SH	12/31/2024	SDB3262115450	1,400.00	3.1298	4,560.16	4,381.68	0.0000	4.3300	50.0000	0.0000	(0.10970)	(0.1217)	0.0000	2	(1.2187)	01/06/2025
603699.SH	12/31/2024	SDB3262115450	8,500.00	3.1298	27,686.68	26,603.05	0.0000	4.3300	50.0000	0.0000	(6.6602)	(0.7390)	0.0000	2	(7.3992)	01/06/2025
603699.SH	12/31/2024	SDB3262115450	8,100.00	3.1298	26,383.78	25,351.14	0.0000	4.3300	50.0000	0.0000	(6.3468)	(0.7042)	0.0000	2	(7.0510)	01/06/2025
603699.SH	12/31/2024	SDB3262115450	1,900.00	3.1298	6,188.79	5,946.56	0.0000	4.3300	50.0000	0.0000	(1.4887)	(0.1652)	0.0000	2	(1.6539)	01/06/2025
603699.SH	12/31/2024	SDB3262115450	6,100.00	3.1298	19,869.27	19,091.60	0.0000	4.3300	50.0000	0.0000	(4.7797)	(0.5303)	0.0000	2	(5.3100)	01/06/2025
603699.SH	12/31/2024	SDB3262115450	22,400.00	3.1298	72,962.56	70,106.85	0.0000	4.3300	50.0000	0.0000	(17.5515)	(1.9474)	0.0000	2	(19.4990)	01/06/2025
603699.SH	12/31/2024	SDB3262115450	4,300.00	3.1298	14,006.21	13,458.01	0.0000	4.3300	50.0000	0.0000	(3.3693)	(0.3738)	0.0000	2	(3.7431)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
NEWAY VALVE (SUZHOU) CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
603699.SH	12/30/2024	SDB3262115450	300.00	3.0457	884.46	913.71	0.0000	4.3300	50.0000	0.0000	(0.1064)	(0.0127)	0.0000	1	(0.1191)	01/06/2025
603699.SH	12/30/2024	SDB3262115450	1,000.00	3.0457	2,933.86	3,045.71	0.0000	4.3300	50.0000	0.0000	(0.3529)	(0.0423)	0.0000	1	(0.3952)	01/06/2025
603699.SH	12/30/2024	SDB3262115450	5,300.00	3.0457	15,669.93	16,142.28	0.0000	4.3300	50.0000	0.0000	(1.8847)	(0.2242)	0.0000	1	(2.1089)	01/06/2025
603699.SH	12/30/2024	SDB3262115450	1,100.00	3.0457	3,243.56	3,350.28	0.0000	4.3300	50.0000	0.0000	(0.3901)	(0.0465)	0.0000	1	(0.4367)	01/06/2025
603699.SH	12/30/2024	SDB3262115450	10,100.00	3.0457	29,857.97	30,761.70	0.0000	4.3300	50.0000	0.0000	(3.5913)	(0.4272)	0.0000	1	(4.0185)	01/06/2025
603699.SH	12/30/2024	SDB3262115450	600.00	3.0457	1,769.40	1,827.43	0.0000	4.3300	50.0000	0.0000	(0.2128)	(0.0254)	0.0000	1	(0.2382)	01/06/2025
603699.SH	12/30/2024	SDB3262115450	6,300.00	3.0457	19,153.59	19,187.99	0.0000	4.3300	50.0000	0.0000	(2.3038)	(0.2665)	0.0000	1	(2.5703)	01/06/2025
603699.SH	12/30/2024	SDB3262115450	800.00	3.0457	2,469.38	2,436.57	0.0000	4.3300	50.0000	0.0000	(0.2970)	(0.0338)	0.0000	1	(0.3309)	01/06/2025
603699.SH	12/30/2024	SDB3262115450	10,200.00	3.0457	32,175.09	31,066.27	0.0000	4.3300	50.0000	0.0000	(3.8699)	(0.4315)	0.0000	1	(4.3014)	01/06/2025
603699.SH	12/30/2024	SDB3262115450	4,800.00	3.0457	15,171.04	14,619.42	0.0000	4.3300	50.0000	0.0000	(1.8247)	(0.2030)	0.0000	1	(2.0278)	01/06/2025
603699.SH	12/30/2024	SDB3262115450	600.00	3.0457	1,913.88	1,827.43	0.0000	4.3300	50.0000	0.0000	(0.2302)	(0.0254)	0.0000	1	(0.2556)	01/06/2025
603699.SH	12/30/2024	SDB3262115450	9,100.00	3.0457	28,839.44	27,715.99	0.0000	4.3300	50.0000	0.0000	(3.4687)	(0.3849)	0.0000	1	(3.8537)	01/06/2025
603699.SH	12/30/2024	SDB3262115450	2,800.00	3.0457	9,196.36	8,528.00	0.0000	4.3300	50.0000	0.0000	(1.1061)	(0.1184)	0.0000	1	(1.2246)	01/06/2025
603699.SH	12/30/2024	SDB3262115450	300.00	3.0457	988.76	913.71	0.0000	4.3300	50.0000	0.0000	(0.1189)	(0.0127)	0.0000	1	(0.1316)	01/06/2025
603699.SH	12/30/2024	SDB3262115450	2,900.00	3.0457	9,495.19	8,832.57	0.0000	4.3300	50.0000	0.0000	(1.1421)	(0.1227)	0.0000	1	(1.2647)	01/06/2025
603699.SH	12/30/2024	SDB3262115450	1,400.00	3.0457	4,593.63	4,264.00	0.0000	4.3300	50.0000	0.0000	(0.5525)	(0.0592)	0.0000	1	(0.6117)	01/06/2025
603699.SH	12/30/2024	SDB3262115450	3,600.00	3.0457	11,793.46	10,964.57	0.0000	4.3300	50.0000	0.0000	(1.4185)	(0.1523)	0.0000	1	(1.5708)	01/06/2025
603699.SH	12/30/2024	SDB3262115450	200.00	3.0457	671.12	609.14	0.0000	4.3300	50.0000	0.0000	(0.0807)	(0.0085)	0.0000	1	(0.0892)	01/06/2025
603699.SH	12/30/2024	SDB3262115450	5,500.00	3.0457	17,914.91	16,751.42	0.0000	4.3300	50.0000	0.0000	(2.1548)	(0.2327)	0.0000	1	(2.3874)	01/06/2025
603699.SH	12/30/2024	SDB3262115450	7,600.00	3.0457	24,755.15	23,147.42	0.0000	4.3300	50.0000	0.0000	(2.9775)	(0.3215)	0.0000	1	(3.2990)	01/06/2025
603699.SH	12/30/2024	SDB3262115450	9,500.00	3.0457	30,943.94	28,934.27	0.0000	4.3300	50.0000	0.0000	(3.7219)	(0.4019)	0.0000	1	(4.1237)	01/06/2025
603699.SH	12/30/2024	SDB3262115450	2,700.00	3.0457	8,794.59	8,223.43	0.0000	4.3300	50.0000	0.0000	(1.0578)	(0.1142)	0.0000	1	(1.1720)	01/06/2025
603699.SH	12/30/2024	SDB3262115450	4,400.00	3.0457	14,331.93	13,401.14	0.0000	4.3300	50.0000	0.0000	(1.7238)	(0.1861)	0.0000	1	(1.9099)	01/06/2025
603699.SH	12/30/2024	SDB3262115450	3,800.00	3.0457	12,377.58	11,573.71	0.0000	4.3300	50.0000	0.0000	(1.4887)	(0.1607)	0.0000	1	(1.6495)	01/06/2025
603699.SH	12/30/2024	SDB3262115450	3,400.00	3.0457	11,074.67	10,355.42	0.0000	4.3300	50.0000	0.0000	(1.3320)	(0.1438)	0.0000	1	(1.4759)	01/06/2025
603699.SH	12/30/2024	SDB3262115450	7,800.00	3.0457	25,406.60	23,756.56	0.0000	4.3300	50.0000	0.0000	(3.0558)	(0.3300)	0.0000	1	(3.3858)	01/06/2025
603699.SH	12/30/2024	SDB3262115450	100.00	3.0457	325.73	304.57	0.0000	4.3300	50.0000	0.0000	(0.0392)	(0.0042)	0.0000	1	(0.0434)	01/06/2025
603699.SH	12/30/2024	SDB3262115450	500.00	3.0457	1,628.63	1,522.86	0.0000	4.3300	50.0000	0.0000	(0.1959)	(0.0212)	0.0000	1	(0.2170)	01/06/2025
603699.SH	12/30/2024	SDB3262115450	3,600.00	3.0457	11,726.13	10,964.57	0.0000	4.3300	50.0000	0.0000	(1.4104)	(0.1523)	0.0000	1	(1.5627)	01/06/2025
603699.SH	12/30/2024	SDB3262115450	12,400.00	3.0457	40,389.99	37,766.84	0.0000	4.3300	50.0000	0.0000	(4.8580)	(0.5245)	0.0000	1	(5.3826)	01/06/2025
603699.SH	12/30/2024	SDB3262115450	7,000.00	3.0457	22,800.80	21,319.99	0.0000	4.3300	50.0000	0.0000	(2.7424)	(0.2961)	0.0000	1	(3.0385)	01/06/2025
603699.SH	12/30/2024	SDB3262115450	20,400.00	3.0457	66,448.04	62,132.55	0.0000	4.3300	50.0000	0.0000	(7.9922)	(0.8630)	0.0000	1	(8.8552)	01/06/2025
603699.SH	12/30/2024	SDB3262115450	28,400.00	3.0457	92,506.10	86,498.25	0.0000	4.3300	50.0000	0.0000	(11.1264)	(1.2014)	0.0000	1	(12.3278)	01/06/2025
603699.SH	12/30/2024	SDB3262115450	4,100.00	3.0457	13,354.75	12,487.42	0.0000	4.3300	50.0000	0.0000	(1.6063)	(0.1734)	0.0000	1	(1.7797)	01/06/2025
603699.SH	12/30/2024	SDB3262115450	6,600.00	3.0457	21,497.90	20,101.71	0.0000	4.3300	50.0000	0.0000	(2.5857)	(0.2792)	0.0000	1	(2.8649)	01/06/2025
603699.SH	12/30/2024	SDB3262115450	7,700.00	3.0457	25,080.88	23,451.99	0.0000	4.3300	50.0000	0.0000	(3.0167)	(0.3257)	0.0000	1	(3.3424)	01/06/2025
603699.SH	12/30/2024	SDB3262115450	4,900.00	3.0457	15,960.56	14,923.99	0.0000	4.3300	50.0000	0.0000	(1.9197)	(0.2073)	0.0000	1	(2.1270)	01/06/2025
603699.SH	12/30/2024	SDB3262115450	9,000.00	3.0457	29,315.31	27,411.42	0.0000	4.3300	50.0000	0.0000	(3.5260)	(0.3807)	0.0000	1	(3.9067)	01/06/2025
603699.SH	12/30/2024	SDB3262115450	12,200.00	3.0457	39,738.54	37,157.70	0.0000	4.3300	50.0000	0.0000	(4.7797)	(0.5161)	0.0000	1	(5.2957)	01/06/2025
603699.SH	12/30/2024	SDB3262115450	6,200.00	3.0457	20,194.99	18,883.42	0.0000	4.3300	50.0000	0.0000	(2.4290)	(0.2623)	0.0000	1	(2.6913)	01/06/2025
603699.SH	12/30/2024	SDB3262115450	4,700.00	3.0457	15,309.11	14,314.85	0.0000	4.3300	50.0000	0.0000	(1.8413)	(0.1988)	0.0000	1	(2.0402)	01/06/2025
603699.SH	12/30/2024	SDB3262115450	4,100.00	3.0457	13,354.75	12,487.42	0.0000	4.3300	50.0000	0.0000	(1.6063)	(0.1734)	0.0000	1	(1.7797)	01/06/2025
603699.SH	12/30/2024	SDB3262115450	20,500.00	3.0457	66,773.77	62,437.12	0.0000	4.3300	50.0000	0.0000	(8.0314)	(0.8672)	0.0000	1	(8.8986)	01/06/2025
603699.SH	12/30/2024	SDB3262115450	8,700.00	3.0457	28,338.14	26,497.70	0.0000	4.3300	50.0000	0.0000	(3.4084)	(0.3680)	0.0000	1	(3.7765)	01/06/2025
603699.SH	12/30/2024	SDB3262115450	1,400.00	3.0457	4,560.16	4,264.00	0.0000	4.3300	50.0000	0.0000	(0.5485)	(0.0592)	0.0000	1	(0.6077)	01/06/2025
603699.SH	12/30/2024	SDB3262115450	8,500.00	3.0457	27,686.68	25,888.56	0.0000	4.3300	50.0000	0.0000	(3.3301)	(0.3596)	0.0000	1	(3.6897)	01/06/2025
603699.SH	12/30/2024	SDB3262115450	8,100.00	3.0457	26,383.78	24,670.28	0.0000	4.3300	50.0000	0.0000	(3.1734)	(0.3426)	0.0000	1	(3.5160)	01/06/2025
603699.SH	12/30/2024	SDB3262115450	1,900.00	3.0457	6,188.79	5,786.85	0.0000	4.3300	50.0000	0.0000	(0.7444)	(0.0804)	0.0000	1	(0.8247)	01/06/2025
603699.SH	12/30/2024	SDB3262115450	6,100.00	3.0457	19,869.27	18,578.85	0.0000	4.3300	50.0000	0.0000	(2.3898)	(0.2580)	0.0000	1	(2.6479)	01/06/2025
603699.SH	12/30/2024	SDB3262115450	22,400.00	3.0457	72,962.56	68,223.97	0.0000	4.3300	50.0000	0.0000	(8.7758)	(0.9476)	0.0000	1	(9.7233)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
NEWAY VALVE (SUZHOU) CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
603699.SH	12/30/2024	SDB3262115450	4,300.00	3.0457	14,006.21	13,096.57	0.0000	4.3300	50.0000	0.0000	(1.6846)	(0.1819)	0.0000	1	(1.8665)	01/06/2025
603699.SH	12/27/2024	SDB3262115450	300.00	2.9584	884.46	887.52	0.0000	4.3300	50.0000	0.0000	(0.3191)	(0.0370)	0.0000	3	(0.3561)	01/06/2025
603699.SH	12/27/2024	SDB3262115450	1,000.00	2.9584	2,933.86	2,958.40	0.0000	4.3300	50.0000	0.0000	(1.0586)	(0.1233)	0.0000	3	(1.1819)	01/06/2025
603699.SH	12/27/2024	SDB3262115450	5,300.00	2.9584	15,669.93	15,679.53	0.0000	4.3300	50.0000	0.0000	(5.6542)	(0.6533)	0.0000	3	(6.3075)	01/06/2025
603699.SH	12/27/2024	SDB3262115450	1,100.00	2.9584	3,243.56	3,254.24	0.0000	4.3300	50.0000	0.0000	(1.1704)	(0.1356)	0.0000	3	(1.3060)	01/06/2025
603699.SH	12/27/2024	SDB3262115450	10,100.00	2.9584	29,857.97	29,879.86	0.0000	4.3300	50.0000	0.0000	(10.7738)	(1.2450)	0.0000	3	(12.0187)	01/06/2025
603699.SH	12/27/2024	SDB3262115450	600.00	2.9584	1,769.40	1,775.04	0.0000	4.3300	50.0000	0.0000	(0.6385)	(0.0740)	0.0000	3	(0.7124)	01/06/2025
603699.SH	12/27/2024	SDB3262115450	6,300.00	2.9584	19,153.59	18,637.93	0.0000	4.3300	50.0000	0.0000	(6.9113)	(0.7766)	0.0000	3	(7.6878)	01/06/2025
603699.SH	12/27/2024	SDB3262115450	800.00	2.9584	2,469.38	2,366.72	0.0000	4.3300	50.0000	0.0000	(0.8910)	(0.0986)	0.0000	3	(0.9896)	01/06/2025
603699.SH	12/27/2024	SDB3262115450	10,200.00	2.9584	32,175.09	30,175.70	0.0000	4.3300	50.0000	0.0000	(11.6098)	(1.2573)	0.0000	3	(12.8672)	01/06/2025
603699.SH	12/27/2024	SDB3262115450	4,800.00	2.9584	15,171.04	14,200.33	0.0000	4.3300	50.0000	0.0000	(5.4742)	(0.5917)	0.0000	3	(6.0659)	01/06/2025
603699.SH	12/27/2024	SDB3262115450	600.00	2.9584	1,913.88	1,775.04	0.0000	4.3300	50.0000	0.0000	(0.6906)	(0.0740)	0.0000	3	(0.7646)	01/06/2025
603699.SH	12/27/2024	SDB3262115450	9,100.00	2.9584	28,839.44	26,921.46	0.0000	4.3300	50.0000	0.0000	(10.4062)	(1.1217)	0.0000	3	(11.5280)	01/06/2025
603699.SH	12/27/2024	SDB3262115450	2,800.00	2.9584	9,196.36	8,283.53	0.0000	4.3300	50.0000	0.0000	(3.3184)	(0.3451)	0.0000	3	(3.6635)	01/06/2025
603699.SH	12/27/2024	SDB3262115450	300.00	2.9584	988.76	887.52	0.0000	4.3300	50.0000	0.0000	(0.3568)	(0.0370)	0.0000	3	(0.3938)	01/06/2025
603699.SH	12/27/2024	SDB3262115450	2,900.00	2.9584	9,495.19	8,579.37	0.0000	4.3300	50.0000	0.0000	(3.4262)	(0.3575)	0.0000	3	(3.7837)	01/06/2025
603699.SH	12/27/2024	SDB3262115450	1,400.00	2.9584	4,593.63	4,141.76	0.0000	4.3300	50.0000	0.0000	(1.6575)	(0.1726)	0.0000	3	(1.8301)	01/06/2025
603699.SH	12/27/2024	SDB3262115450	3,600.00	2.9584	11,793.46	10,650.25	0.0000	4.3300	50.0000	0.0000	(4.2555)	(0.4438)	0.0000	3	(4.6992)	01/06/2025
603699.SH	12/27/2024	SDB3262115450	200.00	2.9584	671.12	591.68	0.0000	4.3300	50.0000	0.0000	(0.2422)	(0.0247)	0.0000	3	(0.2668)	01/06/2025
603699.SH	12/27/2024	SDB3262115450	5,500.00	2.9584	17,914.91	16,271.21	0.0000	4.3300	50.0000	0.0000	(6.4643)	(0.6780)	0.0000	3	(7.1423)	01/06/2025
603699.SH	12/27/2024	SDB3262115450	7,600.00	2.9584	24,755.15	22,483.86	0.0000	4.3300	50.0000	0.0000	(8.9325)	(0.9368)	0.0000	3	(9.8693)	01/06/2025
603699.SH	12/27/2024	SDB3262115450	9,500.00	2.9584	30,943.94	28,104.82	0.0000	4.3300	50.0000	0.0000	(11.1656)	(1.1710)	0.0000	3	(12.3366)	01/06/2025
603699.SH	12/27/2024	SDB3262115450	2,700.00	2.9584	8,794.59	7,987.69	0.0000	4.3300	50.0000	0.0000	(3.1734)	(0.3328)	0.0000	3	(3.5062)	01/06/2025
603699.SH	12/27/2024	SDB3262115450	4,400.00	2.9584	14,331.93	13,016.97	0.0000	4.3300	50.0000	0.0000	(5.1714)	(0.5424)	0.0000	3	(5.7138)	01/06/2025
603699.SH	12/27/2024	SDB3262115450	3,800.00	2.9584	12,377.58	11,241.93	0.0000	4.3300	50.0000	0.0000	(4.4662)	(0.4684)	0.0000	3	(4.9347)	01/06/2025
603699.SH	12/27/2024	SDB3262115450	3,400.00	2.9584	11,074.67	10,058.57	0.0000	4.3300	50.0000	0.0000	(3.9961)	(0.4191)	0.0000	3	(4.4152)	01/06/2025
603699.SH	12/27/2024	SDB3262115450	7,800.00	2.9584	25,406.60	23,075.54	0.0000	4.3300	50.0000	0.0000	(9.1675)	(0.9615)	0.0000	3	(10.1290)	01/06/2025
603699.SH	12/27/2024	SDB3262115450	100.00	2.9584	325.73	295.84	0.0000	4.3300	50.0000	0.0000	(0.1175)	(0.0123)	0.0000	3	(0.1299)	01/06/2025
603699.SH	12/27/2024	SDB3262115450	500.00	2.9584	1,628.63	1,479.20	0.0000	4.3300	50.0000	0.0000	(0.5877)	(0.0616)	0.0000	3	(0.6493)	01/06/2025
603699.SH	12/27/2024	SDB3262115450	3,600.00	2.9584	11,726.13	10,650.25	0.0000	4.3300	50.0000	0.0000	(4.2312)	(0.4438)	0.0000	3	(4.6749)	01/06/2025
603699.SH	12/27/2024	SDB3262115450	12,400.00	2.9584	40,389.99	36,684.18	0.0000	4.3300	50.0000	0.0000	(14.5741)	(1.5285)	0.0000	3	(16.1026)	01/06/2025
603699.SH	12/27/2024	SDB3262115450	7,000.00	2.9584	22,800.80	20,708.81	0.0000	4.3300	50.0000	0.0000	(8.2273)	(0.8629)	0.0000	3	(9.0902)	01/06/2025
603699.SH	12/27/2024	SDB3262115450	20,400.00	2.9584	66,448.04	60,351.40	0.0000	4.3300	50.0000	0.0000	(23.9767)	(2.5146)	0.0000	3	(26.4913)	01/06/2025
603699.SH	12/27/2024	SDB3262115450	28,400.00	2.9584	92,506.10	84,018.62	0.0000	4.3300	50.0000	0.0000	(33.3793)	(3.5008)	0.0000	3	(36.8801)	01/06/2025
603699.SH	12/27/2024	SDB3262115450	4,100.00	2.9584	13,354.75	12,129.45	0.0000	4.3300	50.0000	0.0000	(4.8188)	(0.5054)	0.0000	3	(5.3242)	01/06/2025
603699.SH	12/27/2024	SDB3262115450	6,600.00	2.9584	21,497.90	19,525.45	0.0000	4.3300	50.0000	0.0000	(7.7572)	(0.8136)	0.0000	3	(8.5707)	01/06/2025
603699.SH	12/27/2024	SDB3262115450	7,700.00	2.9584	25,080.88	22,779.70	0.0000	4.3300	50.0000	0.0000	(9.0500)	(0.9492)	0.0000	3	(9.9992)	01/06/2025
603699.SH	12/27/2024	SDB3262115450	4,900.00	2.9584	15,960.56	14,496.17	0.0000	4.3300	50.0000	0.0000	(5.7591)	(0.6040)	0.0000	3	(6.3631)	01/06/2025
603699.SH	12/27/2024	SDB3262115450	9,000.00	2.9584	29,315.31	26,625.62	0.0000	4.3300	50.0000	0.0000	(10.5779)	(1.1094)	0.0000	3	(11.6873)	01/06/2025
603699.SH	12/27/2024	SDB3262115450	12,200.00	2.9584	39,738.54	36,092.50	0.0000	4.3300	50.0000	0.0000	(14.3390)	(1.5039)	0.0000	3	(15.8428)	01/06/2025
603699.SH	12/27/2024	SDB3262115450	6,200.00	2.9584	20,194.99	18,342.09	0.0000	4.3300	50.0000	0.0000	(7.2870)	(0.7643)	0.0000	3	(8.0513)	01/06/2025
603699.SH	12/27/2024	SDB3262115450	4,700.00	2.9584	15,309.11	13,904.49	0.0000	4.3300	50.0000	0.0000	(5.5240)	(0.5794)	0.0000	3	(6.1034)	01/06/2025
603699.SH	12/27/2024	SDB3262115450	4,100.00	2.9584	13,354.75	12,129.45	0.0000	4.3300	50.0000	0.0000	(4.8188)	(0.5054)	0.0000	3	(5.3242)	01/06/2025
603699.SH	12/27/2024	SDB3262115450	20,500.00	2.9584	66,773.77	60,647.24	0.0000	4.3300	50.0000	0.0000	(24.0942)	(2.5270)	0.0000	3	(26.6212)	01/06/2025
603699.SH	12/27/2024	SDB3262115450	8,700.00	2.9584	28,338.14	25,738.10	0.0000	4.3300	50.0000	0.0000	(10.2253)	(1.0724)	0.0000	3	(11.2978)	01/06/2025
603699.SH	12/27/2024	SDB3262115450	1,400.00	2.9584	4,560.16	4,141.76	0.0000	4.3300	50.0000	0.0000	(1.6455)	(0.1726)	0.0000	3	(1.8180)	01/06/2025
603699.SH	12/27/2024	SDB3262115450	8,500.00	2.9584	27,686.68	25,146.42	0.0000	4.3300	50.0000	0.0000	(9.9903)	(1.0478)	0.0000	3	(11.0380)	01/06/2025
603699.SH	12/27/2024	SDB3262115450	8,100.00	2.9584	26,383.78	23,963.06	0.0000	4.3300	50.0000	0.0000	(9.5201)	(0.9985)	0.0000	3	(10.5186)	01/06/2025
603699.SH	12/27/2024	SDB3262115450	1,900.00	2.9584	6,188.79	5,620.96	0.0000	4.3300	50.0000	0.0000	(2.2331)	(0.2342)	0.0000	3	(2.4673)	01/06/2025
603699.SH	12/27/2024	SDB3262115450	6,100.00	2.9584	19,869.27	18,046.25	0.0000	4.3300	50.0000	0.0000	(7.1695)	(0.7519)	0.0000	3	(7.9214)	01/06/2025

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Fund: ALL
Business Date: Jan 6, 2025
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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
NEWAY VALVE (SUZHOU) CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
603699.SH	12/27/2024	SDB3262115450	22,400.00	2.9584	72,962.56	66,268.20	0.0000	4.3300	50.0000	0.0000	(26.3273)	(2.7612)	0.0000	3	(29.0885)	01/06/2025
603699.SH	12/27/2024	SDB3262115450	4,300.00	2.9584	14,006.21	12,721.13	0.0000	4.3300	50.0000	0.0000	(5.0539)	(0.5300)	0.0000	3	(5.5840)	01/06/2025
603699.SH	12/26/2024	SDB3262115450	300.00	2.9696	884.46	890.89	0.0000	4.3300	50.0000	0.0000	(0.1064)	(0.0124)	0.0000	1	(0.1188)	01/06/2025
603699.SH	12/26/2024	SDB3262115450	1,000.00	2.9696	2,933.86	2,969.65	0.0000	4.3300	50.0000	0.0000	(0.3529)	(0.0412)	0.0000	1	(0.3941)	01/06/2025
603699.SH	12/26/2024	SDB3262115450	5,300.00	2.9696	15,669.93	15,739.13	0.0000	4.3300	50.0000	0.0000	(1.8847)	(0.2186)	0.0000	1	(2.1033)	01/06/2025
603699.SH	12/26/2024	SDB3262115450	1,100.00	2.9696	3,243.56	3,266.61	0.0000	4.3300	50.0000	0.0000	(0.3901)	(0.0454)	0.0000	1	(0.4355)	01/06/2025
603699.SH	12/26/2024	SDB3262115450	10,100.00	2.9696	29,857.97	29,993.43	0.0000	4.3300	50.0000	0.0000	(3.5913)	(0.4166)	0.0000	1	(4.0078)	01/06/2025
603699.SH	12/26/2024	SDB3262115450	600.00	2.9696	1,769.40	1,781.79	0.0000	4.3300	50.0000	0.0000	(0.2128)	(0.0247)	0.0000	1	(0.2376)	01/06/2025
603699.SH	12/26/2024	SDB3262115450	6,300.00	2.9696	19,153.59	18,708.78	0.0000	4.3300	50.0000	0.0000	(2.3038)	(0.2598)	0.0000	1	(2.5636)	01/06/2025
603699.SH	12/26/2024	SDB3262115450	800.00	2.9696	2,469.38	2,375.72	0.0000	4.3300	50.0000	0.0000	(0.2970)	(0.0330)	0.0000	1	(0.3300)	01/06/2025
603699.SH	12/26/2024	SDB3262115450	10,200.00	2.9696	32,175.09	30,290.40	0.0000	4.3300	50.0000	0.0000	(3.8699)	(0.4207)	0.0000	1	(4.2906)	01/06/2025
603699.SH	12/26/2024	SDB3262115450	4,800.00	2.9696	15,171.04	14,254.31	0.0000	4.3300	50.0000	0.0000	(1.8247)	(0.1980)	0.0000	1	(2.0227)	01/06/2025
603699.SH	12/26/2024	SDB3262115450	600.00	2.9696	1,913.88	1,781.79	0.0000	4.3300	50.0000	0.0000	(0.2302)	(0.0247)	0.0000	1	(0.2549)	01/06/2025
603699.SH	12/26/2024	SDB3262115450	9,100.00	2.9696	28,839.44	27,023.79	0.0000	4.3300	50.0000	0.0000	(3.4687)	(0.3753)	0.0000	1	(3.8441)	01/06/2025
603699.SH	12/26/2024	SDB3262115450	2,800.00	2.9696	9,196.36	8,315.01	0.0000	4.3300	50.0000	0.0000	(1.1061)	(0.1155)	0.0000	1	(1.2216)	01/06/2025
603699.SH	12/26/2024	SDB3262115450	300.00	2.9696	988.76	890.89	0.0000	4.3300	50.0000	0.0000	(0.1189)	(0.0124)	0.0000	1	(0.1313)	01/06/2025
603699.SH	12/26/2024	SDB3262115450	2,900.00	2.9696	9,495.19	8,611.98	0.0000	4.3300	50.0000	0.0000	(1.1421)	(0.1196)	0.0000	1	(1.2617)	01/06/2025
603699.SH	12/26/2024	SDB3262115450	1,400.00	2.9696	4,593.63	4,157.51	0.0000	4.3300	50.0000	0.0000	(0.5525)	(0.0577)	0.0000	1	(0.6103)	01/06/2025
603699.SH	12/26/2024	SDB3262115450	3,600.00	2.9696	11,793.46	10,690.73	0.0000	4.3300	50.0000	0.0000	(1.4185)	(0.1485)	0.0000	1	(1.5670)	01/06/2025
603699.SH	12/26/2024	SDB3262115450	200.00	2.9696	671.12	593.93	0.0000	4.3300	50.0000	0.0000	(0.0807)	(0.0082)	0.0000	1	(0.0890)	01/06/2025
603699.SH	12/26/2024	SDB3262115450	5,500.00	2.9696	17,914.91	16,333.06	0.0000	4.3300	50.0000	0.0000	(2.1548)	(0.2268)	0.0000	1	(2.3816)	01/06/2025
603699.SH	12/26/2024	SDB3262115450	7,600.00	2.9696	24,755.15	22,569.32	0.0000	4.3300	50.0000	0.0000	(2.9775)	(0.3135)	0.0000	1	(3.2910)	01/06/2025
603699.SH	12/26/2024	SDB3262115450	9,500.00	2.9696	30,943.94	28,211.65	0.0000	4.3300	50.0000	0.0000	(3.7219)	(0.3918)	0.0000	1	(4.1137)	01/06/2025
603699.SH	12/26/2024	SDB3262115450	2,700.00	2.9696	8,794.59	8,018.05	0.0000	4.3300	50.0000	0.0000	(1.0578)	(0.1114)	0.0000	1	(1.1692)	01/06/2025
603699.SH	12/26/2024	SDB3262115450	4,400.00	2.9696	14,331.93	13,066.45	0.0000	4.3300	50.0000	0.0000	(1.7238)	(0.1815)	0.0000	1	(1.9053)	01/06/2025
603699.SH	12/26/2024	SDB3262115450	3,800.00	2.9696	12,377.58	11,284.66	0.0000	4.3300	50.0000	0.0000	(1.4887)	(0.1567)	0.0000	1	(1.6455)	01/06/2025
603699.SH	12/26/2024	SDB3262115450	3,400.00	2.9696	11,074.67	10,096.80	0.0000	4.3300	50.0000	0.0000	(1.3320)	(0.1402)	0.0000	1	(1.4723)	01/06/2025
603699.SH	12/26/2024	SDB3262115450	7,800.00	2.9696	25,406.60	23,163.25	0.0000	4.3300	50.0000	0.0000	(3.0558)	(0.3217)	0.0000	1	(3.3776)	01/06/2025
603699.SH	12/26/2024	SDB3262115450	100.00	2.9696	325.73	296.96	0.0000	4.3300	50.0000	0.0000	(0.0392)	(0.0041)	0.0000	1	(0.0433)	01/06/2025
603699.SH	12/26/2024	SDB3262115450	500.00	2.9696	1,628.63	1,484.82	0.0000	4.3300	50.0000	0.0000	(0.1959)	(0.0206)	0.0000	1	(0.2165)	01/06/2025
603699.SH	12/26/2024	SDB3262115450	3,600.00	2.9696	11,726.13	10,690.73	0.0000	4.3300	50.0000	0.0000	(1.4104)	(0.1485)	0.0000	1	(1.5589)	01/06/2025
603699.SH	12/26/2024	SDB3262115450	12,400.00	2.9696	40,389.99	36,823.62	0.0000	4.3300	50.0000	0.0000	(4.8580)	(0.5114)	0.0000	1	(5.3695)	01/06/2025
603699.SH	12/26/2024	SDB3262115450	7,000.00	2.9696	22,800.80	20,787.53	0.0000	4.3300	50.0000	0.0000	(2.7424)	(0.2887)	0.0000	1	(3.0311)	01/06/2025
603699.SH	12/26/2024	SDB3262115450	20,400.00	2.9696	66,448.04	60,580.80	0.0000	4.3300	50.0000	0.0000	(7.9922)	(0.8414)	0.0000	1	(8.8336)	01/06/2025
603699.SH	12/26/2024	SDB3262115450	28,400.00	2.9696	92,506.10	84,337.97	0.0000	4.3300	50.0000	0.0000	(11.1264)	(1.1714)	0.0000	1	(12.2978)	01/06/2025
603699.SH	12/26/2024	SDB3262115450	5,600.00	2.9696	18,240.64	16,630.02	0.0000	4.3300	50.0000	0.0000	(2.1939)	(0.2310)	0.0000	1	(2.4249)	01/06/2025
603699.SH	12/26/2024	SDB3262115450	6,600.00	2.9696	21,497.90	19,599.67	0.0000	4.3300	50.0000	0.0000	(2.5857)	(0.2722)	0.0000	1	(2.8579)	01/06/2025
603699.SH	12/26/2024	SDB3262115450	7,700.00	2.9696	25,080.88	22,866.28	0.0000	4.3300	50.0000	0.0000	(3.0167)	(0.3176)	0.0000	1	(3.3343)	01/06/2025
603699.SH	12/26/2024	SDB3262115450	4,900.00	2.9696	15,960.56	14,551.27	0.0000	4.3300	50.0000	0.0000	(1.9197)	(0.2021)	0.0000	1	(2.1218)	01/06/2025
603699.SH	12/26/2024	SDB3262115450	9,000.00	2.9696	29,315.31	26,726.82	0.0000	4.3300	50.0000	0.0000	(3.5260)	(0.3712)	0.0000	1	(3.8972)	01/06/2025
603699.SH	12/26/2024	SDB3262115450	12,200.00	2.9696	39,738.54	36,229.69	0.0000	4.3300	50.0000	0.0000	(4.7797)	(0.5032)	0.0000	1	(5.2829)	01/06/2025
603699.SH	12/26/2024	SDB3262115450	6,200.00	2.9696	20,194.99	18,411.81	0.0000	4.3300	50.0000	0.0000	(2.4290)	(0.2557)	0.0000	1	(2.6847)	01/06/2025
603699.SH	12/26/2024	SDB3262115450	4,700.00	2.9696	15,309.11	13,957.34	0.0000	4.3300	50.0000	0.0000	(1.8413)	(0.1939)	0.0000	1	(2.0352)	01/06/2025
603699.SH	12/26/2024	SDB3262115450	4,100.00	2.9696	13,354.75	12,175.55	0.0000	4.3300	50.0000	0.0000	(1.6063)	(0.1691)	0.0000	1	(1.7754)	01/06/2025
603699.SH	12/26/2024	SDB3262115450	20,500.00	2.9696	66,773.77	60,877.76	0.0000	4.3300	50.0000	0.0000	(8.0314)	(0.8455)	0.0000	1	(8.8769)	01/06/2025
603699.SH	12/26/2024	SDB3262115450	8,700.00	2.9696	28,338.14	25,835.93	0.0000	4.3300	50.0000	0.0000	(3.4084)	(0.3588)	0.0000	1	(3.7673)	01/06/2025
603699.SH	12/26/2024	SDB3262115450	1,400.00	2.9696	4,560.16	4,157.51	0.0000	4.3300	50.0000	0.0000	(0.5485)	(0.0577)	0.0000	1	(0.6062)	01/06/2025
603699.SH	12/26/2024	SDB3262115450	8,500.00	2.9696	27,686.68	25,242.00	0.0000	4.3300	50.0000	0.0000	(3.3301)	(0.3506)	0.0000	1	(3.6807)	01/06/2025
603699.SH	12/26/2024	SDB3262115450	8,100.00	2.9696	26,383.78	24,054.14	0.0000	4.3300	50.0000	0.0000	(3.1734)	(0.3341)	0.0000	1	(3.5075)	01/06/2025
603699.SH	12/26/2024	SDB3262115450	1,900.00	2.9696	6,188.79	5,642.33	0.0000	4.3300	50.0000	0.0000	(0.7444)	(0.0784)	0.0000	1	(0.8227)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
NEWAY VALVE (SUZHOU) CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
603699.SH	12/26/2024	SDB3262115450	6,100.00	2.9696	19,869.27	18,114.85	0.0000	4.3300	50.0000	0.0000	(2.3898)	(0.2516)	0.0000	1	(2.6414)	01/06/2025
603699.SH	12/26/2024	SDB3262115450	22,400.00	2.9696	72,962.56	66,520.09	0.0000	4.3300	50.0000	0.0000	(8.7758)	(0.9239)	0.0000	1	(9.6997)	01/06/2025
603699.SH	12/26/2024	SDB3262115450	4,300.00	2.9696	14,006.21	12,769.48	0.0000	4.3300	50.0000	0.0000	(1.6846)	(0.1774)	0.0000	1	(1.8620)	01/06/2025
603699.SH	12/24/2024	SDB3262115450	300.00	2.9696	884.46	890.89	0.0000	4.3300	50.0000	0.0000	(0.2128)	(0.0247)	0.0000	2	(0.2375)	01/06/2025
603699.SH	12/24/2024	SDB3262115450	1,000.00	2.9696	2,933.86	2,969.65	0.0000	4.3300	50.0000	0.0000	(0.7058)	(0.0825)	0.0000	2	(0.7882)	01/06/2025
603699.SH	12/24/2024	SDB3262115450	5,300.00	2.9696	15,669.93	15,739.13	0.0000	4.3300	50.0000	0.0000	(3.7695)	(0.4372)	0.0000	2	(4.2067)	01/06/2025
603699.SH	12/24/2024	SDB3262115450	1,100.00	2.9696	3,243.56	3,266.61	0.0000	4.3300	50.0000	0.0000	(0.7803)	(0.0907)	0.0000	2	(0.8710)	01/06/2025
603699.SH	12/24/2024	SDB3262115450	10,100.00	2.9696	29,857.97	29,993.43	0.0000	4.3300	50.0000	0.0000	(7.1825)	(0.8332)	0.0000	2	(8.0157)	01/06/2025
603699.SH	12/24/2024	SDB3262115450	600.00	2.9696	1,769.40	1,781.79	0.0000	4.3300	50.0000	0.0000	(0.4256)	(0.0495)	0.0000	2	(0.4751)	01/06/2025
603699.SH	12/24/2024	SDB3262115450	6,300.00	2.9696	19,153.59	18,708.78	0.0000	4.3300	50.0000	0.0000	(4.6075)	(0.5197)	0.0000	2	(5.1272)	01/06/2025
603699.SH	12/24/2024	SDB3262115450	800.00	2.9696	2,469.38	2,375.72	0.0000	4.3300	50.0000	0.0000	(0.5940)	(0.0660)	0.0000	2	(0.6600)	01/06/2025
603699.SH	12/24/2024	SDB3262115450	10,200.00	2.9696	32,175.09	30,290.40	0.0000	4.3300	50.0000	0.0000	(7.7399)	(0.8414)	0.0000	2	(8.5813)	01/06/2025
603699.SH	12/24/2024	SDB3262115450	4,800.00	2.9696	15,171.04	14,254.31	0.0000	4.3300	50.0000	0.0000	(3.6495)	(0.3960)	0.0000	2	(4.0454)	01/06/2025
603699.SH	12/24/2024	SDB3262115450	600.00	2.9696	1,913.88	1,781.79	0.0000	4.3300	50.0000	0.0000	(0.4604)	(0.0495)	0.0000	2	(0.5099)	01/06/2025
603699.SH	12/24/2024	SDB3262115450	9,100.00	2.9696	28,839.44	27,023.79	0.0000	4.3300	50.0000	0.0000	(6.9375)	(0.7507)	0.0000	2	(7.6881)	01/06/2025
603699.SH	12/24/2024	SDB3262115450	2,800.00	2.9696	9,196.36	8,315.01	0.0000	4.3300	50.0000	0.0000	(2.2122)	(0.2310)	0.0000	2	(2.4432)	01/06/2025
603699.SH	12/24/2024	SDB3262115450	300.00	2.9696	988.76	890.89	0.0000	4.3300	50.0000	0.0000	(0.2379)	(0.0247)	0.0000	2	(0.2626)	01/06/2025
603699.SH	12/24/2024	SDB3262115450	2,900.00	2.9696	9,495.19	8,611.98	0.0000	4.3300	50.0000	0.0000	(2.2841)	(0.2392)	0.0000	2	(2.5233)	01/06/2025
603699.SH	12/24/2024	SDB3262115450	1,400.00	2.9696	4,593.63	4,157.51	0.0000	4.3300	50.0000	0.0000	(1.1050)	(0.1155)	0.0000	2	(1.2205)	01/06/2025
603699.SH	12/24/2024	SDB3262115450	3,600.00	2.9696	11,793.46	10,690.73	0.0000	4.3300	50.0000	0.0000	(2.8370)	(0.2970)	0.0000	2	(3.1339)	01/06/2025
603699.SH	12/24/2024	SDB3262115450	200.00	2.9696	671.12	593.93	0.0000	4.3300	50.0000	0.0000	(0.1614)	(0.0165)	0.0000	2	(0.1779)	01/06/2025
603699.SH	12/24/2024	SDB3262115450	5,500.00	2.9696	17,914.91	16,333.06	0.0000	4.3300	50.0000	0.0000	(4.3095)	(0.4537)	0.0000	2	(4.7632)	01/06/2025
603699.SH	12/24/2024	SDB3262115450	7,600.00	2.9696	24,755.15	22,569.32	0.0000	4.3300	50.0000	0.0000	(5.9550)	(0.6269)	0.0000	2	(6.5819)	01/06/2025
603699.SH	12/24/2024	SDB3262115450	9,500.00	2.9696	30,943.94	28,211.65	0.0000	4.3300	50.0000	0.0000	(7.4437)	(0.7837)	0.0000	2	(8.2274)	01/06/2025
603699.SH	12/24/2024	SDB3262115450	2,700.00	2.9696	8,794.59	8,018.05	0.0000	4.3300	50.0000	0.0000	(2.1156)	(0.2227)	0.0000	2	(2.3383)	01/06/2025
603699.SH	12/24/2024	SDB3262115450	4,400.00	2.9696	14,331.93	13,066.45	0.0000	4.3300	50.0000	0.0000	(3.4476)	(0.3630)	0.0000	2	(3.8106)	01/06/2025
603699.SH	12/24/2024	SDB3262115450	3,800.00	2.9696	12,377.58	11,284.66	0.0000	4.3300	50.0000	0.0000	(2.9775)	(0.3135)	0.0000	2	(3.2910)	01/06/2025
603699.SH	12/24/2024	SDB3262115450	3,400.00	2.9696	11,074.67	10,096.80	0.0000	4.3300	50.0000	0.0000	(2.6641)	(0.2805)	0.0000	2	(2.9445)	01/06/2025
603699.SH	12/24/2024	SDB3262115450	7,800.00	2.9696	25,406.60	23,163.25	0.0000	4.3300	50.0000	0.0000	(6.1117)	(0.6434)	0.0000	2	(6.7551)	01/06/2025
603699.SH	12/24/2024	SDB3262115450	100.00	2.9696	325.73	296.96	0.0000	4.3300	50.0000	0.0000	(0.0784)	(0.0082)	0.0000	2	(0.0866)	01/06/2025
603699.SH	12/24/2024	SDB3262115450	500.00	2.9696	1,628.63	1,484.82	0.0000	4.3300	50.0000	0.0000	(0.3918)	(0.0412)	0.0000	2	(0.4330)	01/06/2025
603699.SH	12/24/2024	SDB3262115450	3,600.00	2.9696	11,726.13	10,690.73	0.0000	4.3300	50.0000	0.0000	(2.8208)	(0.2970)	0.0000	2	(3.1177)	01/06/2025
603699.SH	12/24/2024	SDB3262115450	12,400.00	2.9696	40,389.99	36,823.62	0.0000	4.3300	50.0000	0.0000	(9.7160)	(1.0229)	0.0000	2	(10.7389)	01/06/2025
603699.SH	12/24/2024	SDB3262115450	7,000.00	2.9696	22,800.80	20,787.53	0.0000	4.3300	50.0000	0.0000	(5.4849)	(0.5774)	0.0000	2	(6.0623)	01/06/2025
603699.SH	12/24/2024	SDB3262115450	20,400.00	2.9696	66,448.04	60,580.80	0.0000	4.3300	50.0000	0.0000	(15.9844)	(1.6828)	0.0000	2	(17.6672)	01/06/2025
603699.SH	12/24/2024	SDB3262115450	28,400.00	2.9696	92,506.10	84,337.97	0.0000	4.3300	50.0000	0.0000	(22.2529)	(2.3427)	0.0000	2	(24.5956)	01/06/2025
603699.SH	12/24/2024	SDB3262115450	5,600.00	2.9696	18,240.64	16,630.02	0.0000	4.3300	50.0000	0.0000	(4.3879)	(0.4619)	0.0000	2	(4.8498)	01/06/2025
603699.SH	12/24/2024	SDB3262115450	6,600.00	2.9696	21,497.90	19,599.67	0.0000	4.3300	50.0000	0.0000	(5.1714)	(0.5444)	0.0000	2	(5.7159)	01/06/2025
603699.SH	12/24/2024	SDB3262115450	7,700.00	2.9696	25,080.88	22,866.28	0.0000	4.3300	50.0000	0.0000	(6.0333)	(0.6352)	0.0000	2	(6.6685)	01/06/2025
603699.SH	12/24/2024	SDB3262115450	4,900.00	2.9696	15,960.56	14,551.27	0.0000	4.3300	50.0000	0.0000	(3.8394)	(0.4042)	0.0000	2	(4.2436)	01/06/2025
603699.SH	12/24/2024	SDB3262115450	9,000.00	2.9696	29,315.31	26,726.82	0.0000	4.3300	50.0000	0.0000	(7.0520)	(0.7424)	0.0000	2	(7.7944)	01/06/2025
603699.SH	12/24/2024	SDB3262115450	12,200.00	2.9696	39,738.54	36,229.69	0.0000	4.3300	50.0000	0.0000	(9.5593)	(1.0064)	0.0000	2	(10.5657)	01/06/2025
603699.SH	12/24/2024	SDB3262115450	6,200.00	2.9696	20,194.99	18,411.81	0.0000	4.3300	50.0000	0.0000	(4.8580)	(0.5114)	0.0000	2	(5.3695)	01/06/2025
603699.SH	12/24/2024	SDB3262115450	4,700.00	2.9696	15,309.11	13,957.34	0.0000	4.3300	50.0000	0.0000	(3.6827)	(0.3877)	0.0000	2	(4.0704)	01/06/2025
603699.SH	12/24/2024	SDB3262115450	4,100.00	2.9696	13,354.75	12,175.55	0.0000	4.3300	50.0000	0.0000	(3.2126)	(0.3382)	0.0000	2	(3.5508)	01/06/2025
603699.SH	12/24/2024	SDB3262115450	20,500.00	2.9696	66,773.77	60,877.76	0.0000	4.3300	50.0000	0.0000	(16.0628)	(1.6910)	0.0000	2	(17.7538)	01/06/2025
603699.SH	12/24/2024	SDB3262115450	8,700.00	2.9696	28,338.14	25,835.93	0.0000	4.3300	50.0000	0.0000	(6.8169)	(0.7177)	0.0000	2	(7.5346)	01/06/2025
603699.SH	12/24/2024	SDB3262115450	1,400.00	2.9696	4,560.16	4,157.51	0.0000	4.3300	50.0000	0.0000	(1.0970)	(0.1155)	0.0000	2	(1.2125)	01/06/2025
603699.SH	12/24/2024	SDB3262115450	8,500.00	2.9696	27,686.68	25,242.00	0.0000	4.3300	50.0000	0.0000	(6.6602)	(0.7012)	0.0000	2	(7.3614)	01/06/2025
603699.SH	12/24/2024	SDB3262115450	8,100.00	2.9696	26,383.78	24,054.14	0.0000	4.3300	50.0000	0.0000	(6.3468)	(0.6682)	0.0000	2	(7.0149)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
NEWAY VALVE (SUZHOU) CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
603699.SH	12/24/2024	SDB3262115450	1,900.00	2.9696	6,188.79	5,642.33	0.0000	4.3300	50.0000	0.0000	(1.4887)	(0.1567)	0.0000	2	(1.6455)	01/06/2025
603699.SH	12/24/2024	SDB3262115450	6,100.00	2.9696	19,869.27	18,114.85	0.0000	4.3300	50.0000	0.0000	(4.7797)	(0.5032)	0.0000	2	(5.2829)	01/06/2025
603699.SH	12/24/2024	SDB3262115450	22,400.00	2.9696	72,962.56	66,520.09	0.0000	4.3300	50.0000	0.0000	(17.5515)	(1.8478)	0.0000	2	(19.3993)	01/06/2025
603699.SH	12/24/2024	SDB3262115450	4,300.00	2.9696	14,006.21	12,769.48	0.0000	4.3300	50.0000	0.0000	(3.3693)	(0.3547)	0.0000	2	(3.7240)	01/06/2025
603699.SH	12/23/2024	SDB3262115450	300.00	2.9340	884.46	880.20	0.0000	4.3300	50.0000	0.0000	(0.1064)	(0.0122)	0.0000	1	(0.1186)	01/06/2025
603699.SH	12/23/2024	SDB3262115450	1,000.00	2.9340	2,933.86	2,933.99	0.0000	4.3300	50.0000	0.0000	(0.3529)	(0.0407)	0.0000	1	(0.3936)	01/06/2025
603699.SH	12/23/2024	SDB3262115450	5,300.00	2.9340	15,669.93	15,550.17	0.0000	4.3300	50.0000	0.0000	(1.8847)	(0.2160)	0.0000	1	(2.1007)	01/06/2025
603699.SH	12/23/2024	SDB3262115450	1,100.00	2.9340	3,243.56	3,227.39	0.0000	4.3300	50.0000	0.0000	(0.3901)	(0.0448)	0.0000	1	(0.4350)	01/06/2025
603699.SH	12/23/2024	SDB3262115450	10,100.00	2.9340	29,857.97	29,633.35	0.0000	4.3300	50.0000	0.0000	(3.5913)	(0.4116)	0.0000	1	(4.0028)	01/06/2025
603699.SH	12/23/2024	SDB3262115450	600.00	2.9340	1,769.40	1,760.40	0.0000	4.3300	50.0000	0.0000	(0.2128)	(0.0244)	0.0000	1	(0.2373)	01/06/2025
603699.SH	12/23/2024	SDB3262115450	6,300.00	2.9340	19,153.59	18,484.17	0.0000	4.3300	50.0000	0.0000	(2.3038)	(0.2567)	0.0000	1	(2.5605)	01/06/2025
603699.SH	12/23/2024	SDB3262115450	800.00	2.9340	2,469.38	2,347.20	0.0000	4.3300	50.0000	0.0000	(0.2970)	(0.0326)	0.0000	1	(0.3296)	01/06/2025
603699.SH	12/23/2024	SDB3262115450	10,200.00	2.9340	32,175.09	29,926.75	0.0000	4.3300	50.0000	0.0000	(3.8699)	(0.4156)	0.0000	1	(4.2856)	01/06/2025
603699.SH	12/23/2024	SDB3262115450	4,800.00	2.9340	15,171.04	14,083.18	0.0000	4.3300	50.0000	0.0000	(1.8247)	(0.1956)	0.0000	1	(2.0203)	01/06/2025
603699.SH	12/23/2024	SDB3262115450	600.00	2.9340	1,913.88	1,760.40	0.0000	4.3300	50.0000	0.0000	(0.2302)	(0.0244)	0.0000	1	(0.2546)	01/06/2025
603699.SH	12/23/2024	SDB3262115450	9,100.00	2.9340	28,839.44	26,699.35	0.0000	4.3300	50.0000	0.0000	(3.4687)	(0.3708)	0.0000	1	(3.8396)	01/06/2025
603699.SH	12/23/2024	SDB3262115450	2,800.00	2.9340	9,196.36	8,215.19	0.0000	4.3300	50.0000	0.0000	(1.1061)	(0.1141)	0.0000	1	(1.2202)	01/06/2025
603699.SH	12/23/2024	SDB3262115450	300.00	2.9340	988.76	880.20	0.0000	4.3300	50.0000	0.0000	(0.1189)	(0.0122)	0.0000	1	(0.1312)	01/06/2025
603699.SH	12/23/2024	SDB3262115450	2,900.00	2.9340	9,495.19	8,508.59	0.0000	4.3300	50.0000	0.0000	(1.1421)	(0.1182)	0.0000	1	(1.2602)	01/06/2025
603699.SH	12/23/2024	SDB3262115450	1,400.00	2.9340	4,593.63	4,107.59	0.0000	4.3300	50.0000	0.0000	(0.5525)	(0.0570)	0.0000	1	(0.6096)	01/06/2025
603699.SH	12/23/2024	SDB3262115450	3,600.00	2.9340	11,793.46	10,562.38	0.0000	4.3300	50.0000	0.0000	(1.4185)	(0.1467)	0.0000	1	(1.5652)	01/06/2025
603699.SH	12/23/2024	SDB3262115450	200.00	2.9340	671.12	586.80	0.0000	4.3300	50.0000	0.0000	(0.0807)	(0.0081)	0.0000	1	(0.0889)	01/06/2025
603699.SH	12/23/2024	SDB3262115450	5,500.00	2.9340	17,914.91	16,136.97	0.0000	4.3300	50.0000	0.0000	(2.1548)	(0.2241)	0.0000	1	(2.3789)	01/06/2025
603699.SH	12/23/2024	SDB3262115450	7,600.00	2.9340	24,755.15	22,298.36	0.0000	4.3300	50.0000	0.0000	(2.9775)	(0.3097)	0.0000	1	(3.2872)	01/06/2025
603699.SH	12/23/2024	SDB3262115450	9,500.00	2.9340	30,943.94	27,872.95	0.0000	4.3300	50.0000	0.0000	(3.7219)	(0.3871)	0.0000	1	(4.1090)	01/06/2025
603699.SH	12/23/2024	SDB3262115450	2,700.00	2.9340	8,794.59	7,921.79	0.0000	4.3300	50.0000	0.0000	(1.0578)	(0.1100)	0.0000	1	(1.1678)	01/06/2025
603699.SH	12/23/2024	SDB3262115450	4,400.00	2.9340	14,331.93	12,909.58	0.0000	4.3300	50.0000	0.0000	(1.7238)	(0.1793)	0.0000	1	(1.9031)	01/06/2025
603699.SH	12/23/2024	SDB3262115450	3,800.00	2.9340	12,377.58	11,149.18	0.0000	4.3300	50.0000	0.0000	(1.4887)	(0.1548)	0.0000	1	(1.6436)	01/06/2025
603699.SH	12/23/2024	SDB3262115450	3,400.00	2.9340	11,074.67	9,975.58	0.0000	4.3300	50.0000	0.0000	(1.3320)	(0.1385)	0.0000	1	(1.4706)	01/06/2025
603699.SH	12/23/2024	SDB3262115450	7,800.00	2.9340	25,406.60	22,885.16	0.0000	4.3300	50.0000	0.0000	(3.0558)	(0.3178)	0.0000	1	(3.3737)	01/06/2025
603699.SH	12/23/2024	SDB3262115450	100.00	2.9340	325.73	293.40	0.0000	4.3300	50.0000	0.0000	(0.0392)	(0.0041)	0.0000	1	(0.0433)	01/06/2025
603699.SH	12/23/2024	SDB3262115450	500.00	2.9340	1,628.63	1,467.00	0.0000	4.3300	50.0000	0.0000	(0.1959)	(0.0204)	0.0000	1	(0.2163)	01/06/2025
603699.SH	12/23/2024	SDB3262115450	3,600.00	2.9340	11,726.13	10,562.38	0.0000	4.3300	50.0000	0.0000	(1.4104)	(0.1467)	0.0000	1	(1.5571)	01/06/2025
603699.SH	12/23/2024	SDB3262115450	12,400.00	2.9340	40,389.99	36,381.54	0.0000	4.3300	50.0000	0.0000	(4.8580)	(0.5053)	0.0000	1	(5.3633)	01/06/2025
603699.SH	12/23/2024	SDB3262115450	7,000.00	2.9340	22,800.80	20,537.97	0.0000	4.3300	50.0000	0.0000	(2.7424)	(0.2852)	0.0000	1	(3.0277)	01/06/2025
603699.SH	12/23/2024	SDB3262115450	20,400.00	2.9340	66,448.04	59,853.50	0.0000	4.3300	50.0000	0.0000	(7.9922)	(0.8313)	0.0000	1	(8.8235)	01/06/2025
603699.SH	12/23/2024	SDB3262115450	28,400.00	2.9340	92,506.10	83,325.46	0.0000	4.3300	50.0000	0.0000	(11.1264)	(1.1573)	0.0000	1	(12.2837)	01/06/2025
603699.SH	12/23/2024	SDB3262115450	5,600.00	2.9340	18,240.64	16,430.37	0.0000	4.3300	50.0000	0.0000	(2.1939)	(0.2282)	0.0000	1	(2.4221)	01/06/2025
603699.SH	12/23/2024	SDB3262115450	6,600.00	2.9340	21,497.90	19,364.37	0.0000	4.3300	50.0000	0.0000	(2.5857)	(0.2689)	0.0000	1	(2.8547)	01/06/2025
603699.SH	12/23/2024	SDB3262115450	7,700.00	2.9340	25,080.88	22,591.76	0.0000	4.3300	50.0000	0.0000	(3.0167)	(0.3138)	0.0000	1	(3.3304)	01/06/2025
603699.SH	12/23/2024	SDB3262115450	4,900.00	2.9340	15,960.56	14,376.58	0.0000	4.3300	50.0000	0.0000	(1.9177)	(0.1997)	0.0000	1	(2.1194)	01/06/2025
603699.SH	12/23/2024	SDB3262115450	9,000.00	2.9340	29,315.31	26,405.95	0.0000	4.3300	50.0000	0.0000	(3.5260)	(0.3667)	0.0000	1	(3.8927)	01/06/2025
603699.SH	12/23/2024	SDB3262115450	12,200.00	2.9340	39,738.54	35,794.74	0.0000	4.3300	50.0000	0.0000	(4.7797)	(0.4971)	0.0000	1	(5.2768)	01/06/2025
603699.SH	12/23/2024	SDB3262115450	6,200.00	2.9340	20,194.99	18,190.77	0.0000	4.3300	50.0000	0.0000	(2.4290)	(0.2526)	0.0000	1	(2.6817)	01/06/2025
603699.SH	12/23/2024	SDB3262115450	4,700.00	2.9340	15,309.11	13,789.78	0.0000	4.3300	50.0000	0.0000	(1.8413)	(0.1915)	0.0000	1	(2.0329)	01/06/2025
603699.SH	12/23/2024	SDB3262115450	4,100.00	2.9340	13,354.75	12,029.38	0.0000	4.3300	50.0000	0.0000	(1.6063)	(0.1671)	0.0000	1	(1.7734)	01/06/2025
603699.SH	12/23/2024	SDB3262115450	20,500.00	2.9340	66,773.77	60,146.90	0.0000	4.3300	50.0000	0.0000	(8.0314)	(0.8354)	0.0000	1	(8.8668)	01/06/2025
603699.SH	12/23/2024	SDB3262115450	8,700.00	2.9340	28,338.14	25,525.76	0.0000	4.3300	50.0000	0.0000	(3.4084)	(0.3545)	0.0000	1	(3.7630)	01/06/2025
603699.SH	12/23/2024	SDB3262115450	1,400.00	2.9340	4,560.16	4,107.59	0.0000	4.3300	50.0000	0.0000	(0.5485)	(0.0570)	0.0000	1	(0.6055)	01/06/2025
603699.SH	12/23/2024	SDB3262115450	8,500.00	2.9340	27,686.68	24,938.96	0.0000	4.3300	50.0000	0.0000	(3.3301)	(0.3464)	0.0000	1	(3.6765)	01/06/2025

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Fund: ALL
Business Date: Jan 6, 2025
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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
NEWAY VALVE (SUZHOU) CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
603699.SH	12/23/2024	SDB3262115450	8,100.00	2.9340	26,383.78	23,765.36	0.0000	4.3300	50.0000	0.0000	(3.1734)	(0.3301)	0.0000	1	(3.5035)	01/06/2025
603699.SH	12/23/2024	SDB3262115450	1,900.00	2.9340	6,188.79	5,574.59	0.0000	4.3300	50.0000	0.0000	(0.7444)	(0.0774)	0.0000	1	(0.8218)	01/06/2025
603699.SH	12/23/2024	SDB3262115450	6,100.00	2.9340	19,869.27	17,897.37	0.0000	4.3300	50.0000	0.0000	(2.3898)	(0.2486)	0.0000	1	(2.6384)	01/06/2025
603699.SH	12/23/2024	SDB3262115450	22,400.00	2.9340	72,962.56	65,721.49	0.0000	4.3300	50.0000	0.0000	(8.7758)	(0.9128)	0.0000	1	(9.6886)	01/06/2025
603699.SH	12/23/2024	SDB3262115450	4,300.00	2.9340	14,006.21	12,616.18	0.0000	4.3300	50.0000	0.0000	(1.6846)	(0.1752)	0.0000	1	(1.8599)	01/06/2025
603699.SH	12/20/2024	SDB3262115450	300.00	2.9485	884.46	884.55	0.0000	4.3300	50.0000	0.0000	(0.3191)	(0.0369)	0.0000	3	(0.3560)	01/06/2025
603699.SH	12/20/2024	SDB3262115450	1,000.00	2.9485	2,933.86	2,948.50	0.0000	4.3300	50.0000	0.0000	(1.0586)	(0.1229)	0.0000	3	(1.1815)	01/06/2025
603699.SH	12/20/2024	SDB3262115450	5,300.00	2.9485	15,669.93	15,627.03	0.0000	4.3300	50.0000	0.0000	(5.6542)	(0.6511)	0.0000	3	(6.3054)	01/06/2025
603699.SH	12/20/2024	SDB3262115450	1,100.00	2.9485	3,243.56	3,243.35	0.0000	4.3300	50.0000	0.0000	(1.1704)	(0.1351)	0.0000	3	(1.3055)	01/06/2025
603699.SH	12/20/2024	SDB3262115450	10,100.00	2.9485	29,857.97	29,779.82	0.0000	4.3300	50.0000	0.0000	(10.7738)	(1.2408)	0.0000	3	(12.0146)	01/06/2025
603699.SH	12/20/2024	SDB3262115450	600.00	2.9485	1,769.40	1,769.10	0.0000	4.3300	50.0000	0.0000	(0.6385)	(0.0737)	0.0000	3	(0.7122)	01/06/2025
603699.SH	12/20/2024	SDB3262115450	6,300.00	2.9485	19,153.59	18,575.53	0.0000	4.3300	50.0000	0.0000	(6.9113)	(0.7740)	0.0000	3	(7.6852)	01/06/2025
603699.SH	12/20/2024	SDB3262115450	800.00	2.9485	2,469.38	2,358.80	0.0000	4.3300	50.0000	0.0000	(0.8910)	(0.0983)	0.0000	3	(0.9893)	01/06/2025
603699.SH	12/20/2024	SDB3262115450	10,200.00	2.9485	32,175.09	30,074.67	0.0000	4.3300	50.0000	0.0000	(11.6098)	(1.2531)	0.0000	3	(12.8630)	01/06/2025
603699.SH	12/20/2024	SDB3262115450	4,800.00	2.9485	15,171.04	14,152.79	0.0000	4.3300	50.0000	0.0000	(5.4742)	(0.5897)	0.0000	3	(6.0639)	01/06/2025
603699.SH	12/20/2024	SDB3262115450	600.00	2.9485	1,913.88	1,769.10	0.0000	4.3300	50.0000	0.0000	(0.6906)	(0.0737)	0.0000	3	(0.7643)	01/06/2025
603699.SH	12/20/2024	SDB3262115450	9,100.00	2.9485	28,839.44	26,831.32	0.0000	4.3300	50.0000	0.0000	(10.4062)	(1.1180)	0.0000	3	(11.5242)	01/06/2025
603699.SH	12/20/2024	SDB3262115450	2,800.00	2.9485	9,196.36	8,255.79	0.0000	4.3300	50.0000	0.0000	(3.3184)	(0.3440)	0.0000	3	(3.6623)	01/06/2025
603699.SH	12/20/2024	SDB3262115450	300.00	2.9485	988.76	884.55	0.0000	4.3300	50.0000	0.0000	(0.3568)	(0.0369)	0.0000	3	(0.3936)	01/06/2025
603699.SH	12/20/2024	SDB3262115450	2,900.00	2.9485	9,495.19	8,550.64	0.0000	4.3300	50.0000	0.0000	(3.4262)	(0.3563)	0.0000	3	(3.7825)	01/06/2025
603699.SH	12/20/2024	SDB3262115450	1,400.00	2.9485	4,593.63	4,127.90	0.0000	4.3300	50.0000	0.0000	(1.6575)	(0.1720)	0.0000	3	(1.8295)	01/06/2025
603699.SH	12/20/2024	SDB3262115450	3,600.00	2.9485	11,793.46	10,614.59	0.0000	4.3300	50.0000	0.0000	(4.2555)	(0.4423)	0.0000	3	(4.6977)	01/06/2025
603699.SH	12/20/2024	SDB3262115450	200.00	2.9485	671.12	589.70	0.0000	4.3300	50.0000	0.0000	(0.2422)	(0.0246)	0.0000	3	(0.2667)	01/06/2025
603699.SH	12/20/2024	SDB3262115450	5,500.00	2.9485	17,914.91	16,216.73	0.0000	4.3300	50.0000	0.0000	(6.4643)	(0.6757)	0.0000	3	(7.1400)	01/06/2025
603699.SH	12/20/2024	SDB3262115450	7,600.00	2.9485	24,755.15	22,408.58	0.0000	4.3300	50.0000	0.0000	(8.9325)	(0.9337)	0.0000	3	(9.8662)	01/06/2025
603699.SH	12/20/2024	SDB3262115450	9,500.00	2.9485	30,943.94	28,010.72	0.0000	4.3300	50.0000	0.0000	(11.1656)	(1.1671)	0.0000	3	(12.3327)	01/06/2025
603699.SH	12/20/2024	SDB3262115450	2,700.00	2.9485	8,794.59	7,960.94	0.0000	4.3300	50.0000	0.0000	(3.1734)	(0.3317)	0.0000	3	(3.5051)	01/06/2025
603699.SH	12/20/2024	SDB3262115450	4,400.00	2.9485	14,331.93	12,973.39	0.0000	4.3300	50.0000	0.0000	(5.1714)	(0.5406)	0.0000	3	(5.7120)	01/06/2025
603699.SH	12/20/2024	SDB3262115450	3,800.00	2.9485	12,377.58	11,204.29	0.0000	4.3300	50.0000	0.0000	(4.4662)	(0.4668)	0.0000	3	(4.9331)	01/06/2025
603699.SH	12/20/2024	SDB3262115450	3,400.00	2.9485	11,074.67	10,024.89	0.0000	4.3300	50.0000	0.0000	(3.9961)	(0.4177)	0.0000	3	(4.4138)	01/06/2025
603699.SH	12/20/2024	SDB3262115450	7,800.00	2.9485	25,406.60	22,998.28	0.0000	4.3300	50.0000	0.0000	(9.1675)	(0.9583)	0.0000	3	(10.1258)	01/06/2025
603699.SH	12/20/2024	SDB3262115450	100.00	2.9485	325.73	294.85	0.0000	4.3300	50.0000	0.0000	(0.1175)	(0.0123)	0.0000	3	(0.1298)	01/06/2025
603699.SH	12/20/2024	SDB3262115450	500.00	2.9485	1,628.63	1,474.25	0.0000	4.3300	50.0000	0.0000	(0.5877)	(0.0614)	0.0000	3	(0.6491)	01/06/2025
603699.SH	12/20/2024	SDB3262115450	3,600.00	2.9485	11,726.13	10,614.59	0.0000	4.3300	50.0000	0.0000	(4.2312)	(0.4423)	0.0000	3	(4.6735)	01/06/2025
603699.SH	12/20/2024	SDB3262115450	12,400.00	2.9485	40,389.99	36,561.36	0.0000	4.3300	50.0000	0.0000	(14.5741)	(1.5234)	0.0000	3	(16.0974)	01/06/2025
603699.SH	12/20/2024	SDB3262115450	7,000.00	2.9485	22,800.80	20,639.48	0.0000	4.3300	50.0000	0.0000	(8.2273)	(0.8600)	0.0000	3	(9.0873)	01/06/2025
603699.SH	12/20/2024	SDB3262115450	20,400.00	2.9485	66,448.04	60,149.34	0.0000	4.3300	50.0000	0.0000	(23.9767)	(2.5062)	0.0000	3	(26.4829)	01/06/2025
603699.SH	12/20/2024	SDB3262115450	28,400.00	2.9485	92,506.10	83,737.31	0.0000	4.3300	50.0000	0.0000	(33.3793)	(3.4891)	0.0000	3	(36.8683)	01/06/2025
603699.SH	12/20/2024	SDB3262115450	5,600.00	2.9485	18,240.64	16,511.58	0.0000	4.3300	50.0000	0.0000	(6.5818)	(0.6880)	0.0000	3	(7.2698)	01/06/2025
603699.SH	12/20/2024	SDB3262115450	6,600.00	2.9485	21,497.90	19,460.08	0.0000	4.3300	50.0000	0.0000	(7.7572)	(0.8108)	0.0000	3	(8.5680)	01/06/2025
603699.SH	12/20/2024	SDB3262115450	7,700.00	2.9485	25,080.88	22,703.43	0.0000	4.3300	50.0000	0.0000	(9.0500)	(0.9460)	0.0000	3	(9.9960)	01/06/2025
603699.SH	12/20/2024	SDB3262115450	4,900.00	2.9485	15,960.56	14,447.64	0.0000	4.3300	50.0000	0.0000	(5.7591)	(0.6020)	0.0000	3	(6.3611)	01/06/2025
603699.SH	12/20/2024	SDB3262115450	9,000.00	2.9485	29,315.31	26,536.47	0.0000	4.3300	50.0000	0.0000	(10.5779)	(1.1057)	0.0000	3	(11.6836)	01/06/2025
603699.SH	12/20/2024	SDB3262115450	12,200.00	2.9485	39,738.54	35,971.66	0.0000	4.3300	50.0000	0.0000	(14.3390)	(1.4988)	0.0000	3	(15.8378)	01/06/2025
603699.SH	12/20/2024	SDB3262115450	6,200.00	2.9485	20,194.99	18,280.68	0.0000	4.3300	50.0000	0.0000	(7.2870)	(0.7617)	0.0000	3	(8.0487)	01/06/2025
603699.SH	12/20/2024	SDB3262115450	4,700.00	2.9485	15,309.11	13,857.94	0.0000	4.3300	50.0000	0.0000	(5.5240)	(0.5774)	0.0000	3	(6.1015)	01/06/2025
603699.SH	12/20/2024	SDB3262115450	4,100.00	2.9485	13,354.75	12,088.84	0.0000	4.3300	50.0000	0.0000	(4.8188)	(0.5037)	0.0000	3	(5.3225)	01/06/2025
603699.SH	12/20/2024	SDB3262115450	20,500.00	2.9485	66,773.77	60,444.19	0.0000	4.3300	50.0000	0.0000	(24.0942)	(2.5185)	0.0000	3	(26.6127)	01/06/2025
603699.SH	12/20/2024	SDB3262115450	8,700.00	2.9485	28,338.14	25,651.92	0.0000	4.3300	50.0000	0.0000	(10.2253)	(1.0688)	0.0000	3	(11.2942)	01/06/2025
603699.SH	12/20/2024	SDB3262115450	1,400.00	2.9485	4,560.16	4,127.90	0.0000	4.3300	50.0000	0.0000	(1.6455)	(0.1720)	0.0000	3	(1.8175)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
NEWAY VALVE (SUZHOU) CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
603699.SH	12/20/2024	SDB3262115450	8,500.00	2.9485	27,686.68	25,062.22	0.0000	4.3300	50.0000	0.0000	(9.9903)	(1.0443)	0.0000	3	(11.0345)	01/06/2025
603699.SH	12/20/2024	SDB3262115450	8,100.00	2.9485	26,383.78	23,882.83	0.0000	4.3300	50.0000	0.0000	(9.5201)	(0.9951)	0.0000	3	(10.5153)	01/06/2025
603699.SH	12/20/2024	SDB3262115450	1,900.00	2.9485	6,188.79	5,602.14	0.0000	4.3300	50.0000	0.0000	(2.2331)	(0.2334)	0.0000	3	(2.4665)	01/06/2025
603699.SH	12/20/2024	SDB3262115450	6,100.00	2.9485	19,869.27	17,985.83	0.0000	4.3300	50.0000	0.0000	(7.1695)	(0.7494)	0.0000	3	(7.9189)	01/06/2025
603699.SH	12/20/2024	SDB3262115450	22,400.00	2.9485	72,962.56	66,046.33	0.0000	4.3300	50.0000	0.0000	(26.3273)	(2.7519)	0.0000	3	(29.0793)	01/06/2025
603699.SH	12/20/2024	SDB3262115450	4,300.00	2.9485	14,006.21	12,678.54	0.0000	4.3300	50.0000	0.0000	(5.0539)	(0.5283)	0.0000	3	(5.5822)	01/06/2025
603699.SH	12/19/2024	SDB3262115450	5,300.00	2.9064	15,669.93	15,403.95	0.0000	4.5800	50.0000	0.0000	(1.9936)	(0.2139)	0.0000	1	(2.2075)	01/06/2025
603699.SH	12/19/2024	SDB3262115450	1,100.00	2.9064	3,243.56	3,197.05	0.0000	4.5800	50.0000	0.0000	(0.4127)	(0.0444)	0.0000	1	(0.4571)	01/06/2025
603699.SH	12/19/2024	SDB3262115450	10,100.00	2.9064	29,857.97	29,354.70	0.0000	4.5800	50.0000	0.0000	(3.7986)	(0.4077)	0.0000	1	(4.2063)	01/06/2025
603699.SH	12/19/2024	SDB3262115450	600.00	2.9064	1,769.40	1,743.84	0.0000	4.5800	50.0000	0.0000	(0.2251)	(0.0242)	0.0000	1	(0.2493)	01/06/2025
603699.SH	12/19/2024	SDB3262115450	6,300.00	2.9064	19,153.59	18,310.36	0.0000	4.5800	50.0000	0.0000	(2.4368)	(0.2543)	0.0000	1	(2.6911)	01/06/2025
603699.SH	12/19/2024	SDB3262115450	800.00	2.9064	2,469.38	2,325.12	0.0000	4.5800	50.0000	0.0000	(0.3142)	(0.0323)	0.0000	1	(0.3465)	01/06/2025
603699.SH	12/19/2024	SDB3262115450	10,200.00	2.9064	32,175.09	29,645.34	0.0000	4.5800	50.0000	0.0000	(4.0934)	(0.4117)	0.0000	1	(4.5051)	01/06/2025
603699.SH	12/19/2024	SDB3262115450	4,800.00	2.9064	15,171.04	13,950.75	0.0000	4.5800	50.0000	0.0000	(1.9301)	(0.1938)	0.0000	1	(2.1239)	01/06/2025
603699.SH	12/19/2024	SDB3262115450	600.00	2.9064	1,913.88	1,743.84	0.0000	4.5800	50.0000	0.0000	(0.2435)	(0.0242)	0.0000	1	(0.2677)	01/06/2025
603699.SH	12/19/2024	SDB3262115450	9,100.00	2.9064	28,839.44	26,448.29	0.0000	4.5800	50.0000	0.0000	(3.6690)	(0.3673)	0.0000	1	(4.0364)	01/06/2025
603699.SH	12/19/2024	SDB3262115450	2,800.00	2.9064	9,196.36	8,137.94	0.0000	4.5800	50.0000	0.0000	(1.1700)	(0.1130)	0.0000	1	(1.2830)	01/06/2025
603699.SH	12/19/2024	SDB3262115450	300.00	2.9064	988.76	871.92	0.0000	4.5800	50.0000	0.0000	(0.1258)	(0.0121)	0.0000	1	(0.1379)	01/06/2025
603699.SH	12/19/2024	SDB3262115450	2,900.00	2.9064	9,495.19	8,428.58	0.0000	4.5800	50.0000	0.0000	(1.2080)	(0.1171)	0.0000	1	(1.3251)	01/06/2025
603699.SH	12/19/2024	SDB3262115450	1,400.00	2.9064	4,593.63	4,068.97	0.0000	4.5800	50.0000	0.0000	(0.5844)	(0.0565)	0.0000	1	(0.6409)	01/06/2025
603699.SH	12/19/2024	SDB3262115450	3,600.00	2.9064	11,793.46	10,463.06	0.0000	4.5800	50.0000	0.0000	(1.5404)	(0.1453)	0.0000	1	(1.6457)	01/06/2025
603699.SH	12/19/2024	SDB3262115450	200.00	2.9064	671.12	581.28	0.0000	4.5800	50.0000	0.0000	(0.0854)	(0.0081)	0.0000	1	(0.0935)	01/06/2025
603699.SH	12/19/2024	SDB3262115450	5,500.00	2.9064	17,914.91	15,985.23	0.0000	4.5800	50.0000	0.0000	(2.2792)	(0.2220)	0.0000	1	(2.5012)	01/06/2025
603699.SH	12/19/2024	SDB3262115450	7,600.00	2.9064	24,755.15	22,088.69	0.0000	4.5800	50.0000	0.0000	(3.1494)	(0.3068)	0.0000	1	(3.4562)	01/06/2025
603699.SH	12/19/2024	SDB3262115450	9,500.00	2.9064	30,943.94	27,610.86	0.0000	4.5800	50.0000	0.0000	(3.9368)	(0.3835)	0.0000	1	(4.3202)	01/06/2025
603699.SH	12/19/2024	SDB3262115450	2,700.00	2.9064	8,794.59	7,847.30	0.0000	4.5800	50.0000	0.0000	(1.1189)	(0.1090)	0.0000	1	(1.2279)	01/06/2025
603699.SH	12/19/2024	SDB3262115450	4,400.00	2.9064	14,331.93	12,788.19	0.0000	4.5800	50.0000	0.0000	(1.8233)	(0.1776)	0.0000	1	(2.0010)	01/06/2025
603699.SH	12/19/2024	SDB3262115450	3,800.00	2.9064	12,377.58	11,044.34	0.0000	4.5800	50.0000	0.0000	(1.5747)	(0.1534)	0.0000	1	(1.7281)	01/06/2025
603699.SH	12/19/2024	SDB3262115450	3,400.00	2.9064	11,074.67	9,881.78	0.0000	4.5800	50.0000	0.0000	(1.4089)	(0.1372)	0.0000	1	(1.5462)	01/06/2025
603699.SH	12/19/2024	SDB3262115450	7,800.00	2.9064	25,406.60	22,669.97	0.0000	4.5800	50.0000	0.0000	(3.2323)	(0.3149)	0.0000	1	(3.5471)	01/06/2025
603699.SH	12/19/2024	SDB3262115450	100.00	2.9064	325.73	290.64	0.0000	4.5800	50.0000	0.0000	(0.0414)	(0.0040)	0.0000	1	(0.0455)	01/06/2025
603699.SH	12/19/2024	SDB3262115450	500.00	2.9064	1,628.63	1,453.20	0.0000	4.5800	50.0000	0.0000	(0.2072)	(0.0202)	0.0000	1	(0.2274)	01/06/2025
603699.SH	12/19/2024	SDB3262115450	3,600.00	2.9064	11,726.13	10,463.06	0.0000	4.5800	50.0000	0.0000	(1.4918)	(0.1453)	0.0000	1	(1.6371)	01/06/2025
603699.SH	12/19/2024	SDB3262115450	12,400.00	2.9064	40,389.99	36,039.43	0.0000	4.5800	50.0000	0.0000	(5.1385)	(0.5005)	0.0000	1	(5.6391)	01/06/2025
603699.SH	12/19/2024	SDB3262115450	7,000.00	2.9064	22,800.80	20,344.84	0.0000	4.5800	50.0000	0.0000	(2.9008)	(0.2826)	0.0000	1	(3.1833)	01/06/2025
603699.SH	12/19/2024	SDB3262115450	20,400.00	2.9064	66,448.04	59,290.68	0.0000	4.5800	50.0000	0.0000	(8.4537)	(0.8235)	0.0000	1	(9.2771)	01/06/2025
603699.SH	12/19/2024	SDB3262115450	28,400.00	2.9064	92,506.10	82,541.93	0.0000	4.5800	50.0000	0.0000	(11.7688)	(1.1464)	0.0000	1	(12.9152)	01/06/2025
603699.SH	12/19/2024	SDB3262115450	5,600.00	2.9064	18,240.64	16,275.87	0.0000	4.5800	50.0000	0.0000	(2.3206)	(0.2261)	0.0000	1	(2.5467)	01/06/2025
603699.SH	12/19/2024	SDB3262115450	6,600.00	2.9064	21,497.90	19,182.28	0.0000	4.5800	50.0000	0.0000	(2.7350)	(0.2664)	0.0000	1	(3.0014)	01/06/2025
603699.SH	12/19/2024	SDB3262115450	7,700.00	2.9064	25,080.88	22,379.33	0.0000	4.5800	50.0000	0.0000	(3.1908)	(0.3108)	0.0000	1	(3.5017)	01/06/2025
603699.SH	12/19/2024	SDB3262115450	4,900.00	2.9064	15,960.56	14,241.39	0.0000	4.5800	50.0000	0.0000	(2.0305)	(0.1978)	0.0000	1	(2.2283)	01/06/2025
603699.SH	12/19/2024	SDB3262115450	9,000.00	2.9064	29,315.31	26,157.65	0.0000	4.5800	50.0000	0.0000	(3.7296)	(0.3633)	0.0000	1	(4.0929)	01/06/2025
603699.SH	12/19/2024	SDB3262115450	12,200.00	2.9064	39,738.54	35,458.15	0.0000	4.5800	50.0000	0.0000	(5.0556)	(0.4925)	0.0000	1	(5.5481)	01/06/2025
603699.SH	12/19/2024	SDB3262115450	6,200.00	2.9064	20,194.99	18,019.72	0.0000	4.5800	50.0000	0.0000	(2.5693)	(0.2503)	0.0000	1	(2.8195)	01/06/2025
603699.SH	12/19/2024	SDB3262115450	4,700.00	2.9064	15,309.11	13,660.11	0.0000	4.5800	50.0000	0.0000	(1.9477)	(0.1897)	0.0000	1	(2.1374)	01/06/2025
603699.SH	12/19/2024	SDB3262115450	4,100.00	2.9064	13,354.75	11,916.26	0.0000	4.5800	50.0000	0.0000	(1.6990)	(0.1655)	0.0000	1	(1.8645)	01/06/2025
603699.SH	12/19/2024	SDB3262115450	20,500.00	2.9064	66,773.77	59,581.32	0.0000	4.5800	50.0000	0.0000	(8.4951)	(0.8275)	0.0000	1	(9.3226)	01/06/2025
603699.SH	12/19/2024	SDB3262115450	8,700.00	2.9064	28,338.14	25,285.73	0.0000	4.5800	50.0000	0.0000	(3.6052)	(0.3512)	0.0000	1	(3.9564)	01/06/2025
603699.SH	12/19/2024	SDB3262115450	1,400.00	2.9064	4,560.16	4,068.97	0.0000	4.5800	50.0000	0.0000	(0.5802)	(0.0565)	0.0000	1	(0.6367)	01/06/2025
603699.SH	12/19/2024	SDB3262115450	8,500.00	2.9064	27,686.68	24,704.45	0.0000	4.5800	50.0000	0.0000	(3.5224)	(0.3431)	0.0000	1	(3.8655)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
NEWAY VALVE (SUZHOU) CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
603699.SH	12/19/2024	SDB3262115450	8,100.00	2.9064	26,383.78	23,541.89	0.0000	4.5800	50.0000	0.0000	(3.3566)	(0.3270)	0.0000	1	(3.6836)	01/06/2025
603699.SH	12/19/2024	SDB3262115450	1,900.00	2.9064	6,188.79	5,522.17	0.0000	4.5800	50.0000	0.0000	(0.7874)	(0.0767)	0.0000	1	(0.8640)	01/06/2025
603699.SH	12/19/2024	SDB3262115450	6,100.00	2.9064	19,869.27	17,729.08	0.0000	4.5800	50.0000	0.0000	(2.5278)	(0.2462)	0.0000	1	(2.7740)	01/06/2025
603699.SH	12/19/2024	SDB3262115450	22,400.00	2.9064	72,962.56	65,103.49	0.0000	4.5800	50.0000	0.0000	(9.2825)	(0.9042)	0.0000	1	(10.1867)	01/06/2025
603699.SH	12/19/2024	SDB3262115450	4,300.00	2.9064	14,006.21	12,497.55	0.0000	4.5800	50.0000	0.0000	(1.7819)	(0.1736)	0.0000	1	(1.9555)	01/06/2025
603699.SH	12/18/2024	SDB3262115450	5,300.00	2.9717	15,669.93	15,750.24	0.0000	4.5800	50.0000	0.0000	(1.9936)	(0.2188)	0.0000	1	(2.2123)	01/06/2025
603699.SH	12/18/2024	SDB3262115450	1,100.00	2.9717	3,243.56	3,268.92	0.0000	4.5800	50.0000	0.0000	(0.4127)	(0.0454)	0.0000	1	(0.4581)	01/06/2025
603699.SH	12/18/2024	SDB3262115450	10,100.00	2.9717	29,857.97	30,014.61	0.0000	4.5800	50.0000	0.0000	(3.7986)	(0.4169)	0.0000	1	(4.2155)	01/06/2025
603699.SH	12/18/2024	SDB3262115450	600.00	2.9717	1,769.40	1,783.05	0.0000	4.5800	50.0000	0.0000	(0.2251)	(0.0248)	0.0000	1	(0.2499)	01/06/2025
603699.SH	12/18/2024	SDB3262115450	6,300.00	2.9717	19,153.59	18,721.99	0.0000	4.5800	50.0000	0.0000	(2.4368)	(0.2600)	0.0000	1	(2.6968)	01/06/2025
603699.SH	12/18/2024	SDB3262115450	800.00	2.9717	2,469.38	2,377.40	0.0000	4.5800	50.0000	0.0000	(0.3142)	(0.0330)	0.0000	1	(0.3472)	01/06/2025
603699.SH	12/18/2024	SDB3262115450	10,200.00	2.9717	32,175.09	30,311.79	0.0000	4.5800	50.0000	0.0000	(4.0934)	(0.4210)	0.0000	1	(4.5144)	01/06/2025
603699.SH	12/18/2024	SDB3262115450	4,800.00	2.9717	15,171.04	14,264.37	0.0000	4.5800	50.0000	0.0000	(1.9301)	(0.1981)	0.0000	1	(2.1282)	01/06/2025
603699.SH	12/18/2024	SDB3262115450	600.00	2.9717	1,913.88	1,783.05	0.0000	4.5800	50.0000	0.0000	(0.2435)	(0.0248)	0.0000	1	(0.2683)	01/06/2025
603699.SH	12/18/2024	SDB3262115450	9,100.00	2.9717	28,839.44	27,042.87	0.0000	4.5800	50.0000	0.0000	(3.6690)	(0.3756)	0.0000	1	(4.0446)	01/06/2025
603699.SH	12/18/2024	SDB3262115450	2,800.00	2.9717	9,196.36	8,320.88	0.0000	4.5800	50.0000	0.0000	(1.1700)	(0.1156)	0.0000	1	(1.2855)	01/06/2025
603699.SH	12/18/2024	SDB3262115450	300.00	2.9717	988.76	891.52	0.0000	4.5800	50.0000	0.0000	(0.1258)	(0.0124)	0.0000	1	(0.1382)	01/06/2025
603699.SH	12/18/2024	SDB3262115450	2,900.00	2.9717	9,495.19	8,618.06	0.0000	4.5800	50.0000	0.0000	(1.2080)	(0.1197)	0.0000	1	(1.3277)	01/06/2025
603699.SH	12/18/2024	SDB3262115450	1,400.00	2.9717	4,593.63	4,160.44	0.0000	4.5800	50.0000	0.0000	(0.5844)	(0.0578)	0.0000	1	(0.6422)	01/06/2025
603699.SH	12/18/2024	SDB3262115450	3,600.00	2.9717	11,793.46	10,698.28	0.0000	4.5800	50.0000	0.0000	(1.5004)	(0.1486)	0.0000	1	(1.6490)	01/06/2025
603699.SH	12/18/2024	SDB3262115450	200.00	2.9717	671.12	594.35	0.0000	4.5800	50.0000	0.0000	(0.0854)	(0.0083)	0.0000	1	(0.0936)	01/06/2025
603699.SH	12/18/2024	SDB3262115450	5,500.00	2.9717	17,914.91	16,344.59	0.0000	4.5800	50.0000	0.0000	(2.2792)	(0.2270)	0.0000	1	(2.5062)	01/06/2025
603699.SH	12/18/2024	SDB3262115450	7,600.00	2.9717	24,755.15	22,585.25	0.0000	4.5800	50.0000	0.0000	(3.1494)	(0.3137)	0.0000	1	(3.4631)	01/06/2025
603699.SH	12/18/2024	SDB3262115450	9,500.00	2.9717	30,943.94	28,231.57	0.0000	4.5800	50.0000	0.0000	(3.9368)	(0.3921)	0.0000	1	(4.3289)	01/06/2025
603699.SH	12/18/2024	SDB3262115450	2,700.00	2.9717	8,794.59	8,023.71	0.0000	4.5800	50.0000	0.0000	(1.1189)	(0.1114)	0.0000	1	(1.2303)	01/06/2025
603699.SH	12/18/2024	SDB3262115450	4,400.00	2.9717	14,331.93	13,075.67	0.0000	4.5800	50.0000	0.0000	(1.8233)	(0.1816)	0.0000	1	(2.0049)	01/06/2025
603699.SH	12/18/2024	SDB3262115450	3,800.00	2.9717	12,377.58	11,292.63	0.0000	4.5800	50.0000	0.0000	(1.5747)	(0.1568)	0.0000	1	(1.7315)	01/06/2025
603699.SH	12/18/2024	SDB3262115450	3,400.00	2.9717	11,074.67	10,103.93	0.0000	4.5800	50.0000	0.0000	(1.4089)	(0.1403)	0.0000	1	(1.5493)	01/06/2025
603699.SH	12/18/2024	SDB3262115450	7,800.00	2.9717	25,406.60	23,179.60	0.0000	4.5800	50.0000	0.0000	(3.2323)	(0.3219)	0.0000	1	(3.5542)	01/06/2025
603699.SH	12/18/2024	SDB3262115450	100.00	2.9717	325.73	297.17	0.0000	4.5800	50.0000	0.0000	(0.0414)	(0.0041)	0.0000	1	(0.0456)	01/06/2025
603699.SH	12/18/2024	SDB3262115450	500.00	2.9717	1,628.63	1,485.87	0.0000	4.5800	50.0000	0.0000	(0.2072)	(0.0206)	0.0000	1	(0.2278)	01/06/2025
603699.SH	12/18/2024	SDB3262115450	3,600.00	2.9717	11,726.13	10,698.28	0.0000	4.5800	50.0000	0.0000	(1.4918)	(0.1486)	0.0000	1	(1.6404)	01/06/2025
603699.SH	12/18/2024	SDB3262115450	12,400.00	2.9717	40,389.99	36,849.63	0.0000	4.5800	50.0000	0.0000	(5.1385)	(0.5118)	0.0000	1	(5.6503)	01/06/2025
603699.SH	12/18/2024	SDB3262115450	7,000.00	2.9717	22,800.80	20,802.21	0.0000	4.5800	50.0000	0.0000	(2.9008)	(0.2889)	0.0000	1	(3.1897)	01/06/2025
603699.SH	12/18/2024	SDB3262115450	20,400.00	2.9717	66,448.04	60,623.58	0.0000	4.5800	50.0000	0.0000	(8.4537)	(0.8420)	0.0000	1	(9.2957)	01/06/2025
603699.SH	12/18/2024	SDB3262115450	28,400.00	2.9717	92,506.10	84,397.53	0.0000	4.5800	50.0000	0.0000	(11.7688)	(1.1722)	0.0000	1	(12.9410)	01/06/2025
603699.SH	12/18/2024	SDB3262115450	7,200.00	2.9717	23,452.25	21,396.56	0.0000	4.5800	50.0000	0.0000	(2.9836)	(0.2972)	0.0000	1	(3.2808)	01/06/2025
603699.SH	12/18/2024	SDB3262115450	6,600.00	2.9717	21,497.90	19,613.51	0.0000	4.5800	50.0000	0.0000	(2.7350)	(0.2724)	0.0000	1	(3.0074)	01/06/2025
603699.SH	12/18/2024	SDB3262115450	7,700.00	2.9717	25,080.88	22,882.43	0.0000	4.5800	50.0000	0.0000	(3.1908)	(0.3178)	0.0000	1	(3.5087)	01/06/2025
603699.SH	12/18/2024	SDB3262115450	4,900.00	2.9717	15,960.56	14,561.55	0.0000	4.5800	50.0000	0.0000	(2.0305)	(0.2022)	0.0000	1	(2.2328)	01/06/2025
603699.SH	12/18/2024	SDB3262115450	9,000.00	2.9717	29,315.31	26,745.70	0.0000	4.5800	50.0000	0.0000	(3.7296)	(0.3715)	0.0000	1	(4.1010)	01/06/2025
603699.SH	12/18/2024	SDB3262115450	12,200.00	2.9717	39,738.54	36,255.28	0.0000	4.5800	50.0000	0.0000	(5.0556)	(0.5035)	0.0000	1	(5.5592)	01/06/2025
603699.SH	12/18/2024	SDB3262115450	6,200.00	2.9717	20,194.99	18,424.81	0.0000	4.5800	50.0000	0.0000	(2.5693)	(0.2559)	0.0000	1	(2.8252)	01/06/2025
603699.SH	12/18/2024	SDB3262115450	4,700.00	2.9717	15,309.11	13,967.20	0.0000	4.5800	50.0000	0.0000	(1.9477)	(0.1940)	0.0000	1	(2.1416)	01/06/2025
603699.SH	12/18/2024	SDB3262115450	4,100.00	2.9717	13,354.75	12,184.15	0.0000	4.5800	50.0000	0.0000	(1.6990)	(0.1692)	0.0000	1	(1.8682)	01/06/2025
603699.SH	12/18/2024	SDB3262115450	20,500.00	2.9717	66,773.77	60,920.75	0.0000	4.5800	50.0000	0.0000	(8.4951)	(0.8461)	0.0000	1	(9.3412)	01/06/2025
603699.SH	12/18/2024	SDB3262115450	8,700.00	2.9717	28,338.14	25,854.17	0.0000	4.5800	50.0000	0.0000	(3.6052)	(0.3591)	0.0000	1	(3.9643)	01/06/2025
603699.SH	12/18/2024	SDB3262115450	1,400.00	2.9717	4,560.16	4,160.44	0.0000	4.5800	50.0000	0.0000	(0.5802)	(0.0578)	0.0000	1	(0.6379)	01/06/2025
603699.SH	12/18/2024	SDB3262115450	8,500.00	2.9717	27,686.68	25,259.82	0.0000	4.5800	50.0000	0.0000	(3.5224)	(0.3508)	0.0000	1	(3.8732)	01/06/2025
603699.SH	12/18/2024	SDB3262115450	8,100.00	2.9717	26,383.78	24,071.13	0.0000	4.5800	50.0000	0.0000	(3.3566)	(0.3343)	0.0000	1	(3.6909)	01/06/2025

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Fund: ALL
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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
NEWAY VALVE (SUZHOU) CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
603699.SH	12/18/2024	SDB3262115450	1,900.00	2.9717	6,188.79	5,646.31	0.0000	4.5800	50.0000	0.0000	(0.7874)	(0.0784)	0.0000	1	(0.8658)	01/06/2025
603699.SH	12/18/2024	SDB3262115450	6,100.00	2.9717	19,869.27	18,127.64	0.0000	4.5800	50.0000	0.0000	(2.5278)	(0.2518)	0.0000	1	(2.7796)	01/06/2025
603699.SH	12/18/2024	SDB3262115450	22,400.00	2.9717	72,962.56	66,567.07	0.0000	4.5800	50.0000	0.0000	(9.2825)	(0.9245)	0.0000	1	(10.2070)	01/06/2025
603699.SH	12/18/2024	SDB3262115450	4,300.00	2.9717	14,006.21	12,778.50	0.0000	4.5800	50.0000	0.0000	(1.7819)	(0.1775)	0.0000	1	(1.9594)	01/06/2025
603699.SH	12/17/2024	SDB3262115450	10,100.00	2.9617	29,857.97	29,912.95	0.0000	4.5800	50.0000	0.0000	(3.7986)	(0.4155)	0.0000	1	(4.2141)	01/06/2025
603699.SH	12/17/2024	SDB3262115450	600.00	2.9617	1,769.40	1,777.01	0.0000	4.5800	50.0000	0.0000	(0.2251)	(0.0247)	0.0000	1	(0.2498)	01/06/2025
603699.SH	12/17/2024	SDB3262115450	6,300.00	2.9617	19,153.59	18,658.57	0.0000	4.5800	50.0000	0.0000	(2.4368)	(0.2591)	0.0000	1	(2.6959)	01/06/2025
603699.SH	12/17/2024	SDB3262115450	800.00	2.9617	2,469.38	2,369.34	0.0000	4.5800	50.0000	0.0000	(0.3142)	(0.0329)	0.0000	1	(0.3471)	01/06/2025
603699.SH	12/17/2024	SDB3262115450	10,200.00	2.9617	32,175.09	30,209.12	0.0000	4.5800	50.0000	0.0000	(4.0934)	(0.4196)	0.0000	1	(4.5130)	01/06/2025
603699.SH	12/17/2024	SDB3262115450	4,800.00	2.9617	15,171.04	14,216.05	0.0000	4.5800	50.0000	0.0000	(1.9301)	(0.1974)	0.0000	1	(2.1275)	01/06/2025
603699.SH	12/17/2024	SDB3262115450	600.00	2.9617	1,913.88	1,777.01	0.0000	4.5800	50.0000	0.0000	(0.2435)	(0.0247)	0.0000	1	(0.2682)	01/06/2025
603699.SH	12/17/2024	SDB3262115450	9,100.00	2.9617	28,839.44	26,951.27	0.0000	4.5800	50.0000	0.0000	(3.6690)	(0.3743)	0.0000	1	(4.0433)	01/06/2025
603699.SH	12/17/2024	SDB3262115450	2,800.00	2.9617	9,196.36	8,292.70	0.0000	4.5800	50.0000	0.0000	(1.1700)	(0.1152)	0.0000	1	(1.2852)	01/06/2025
603699.SH	12/17/2024	SDB3262115450	300.00	2.9617	988.76	888.50	0.0000	4.5800	50.0000	0.0000	(0.1258)	(0.0123)	0.0000	1	(0.1381)	01/06/2025
603699.SH	12/17/2024	SDB3262115450	2,900.00	2.9617	9,495.19	8,588.87	0.0000	4.5800	50.0000	0.0000	(1.2080)	(0.1193)	0.0000	1	(1.3273)	01/06/2025
603699.SH	12/17/2024	SDB3262115450	1,400.00	2.9617	4,593.63	4,146.35	0.0000	4.5800	50.0000	0.0000	(0.5844)	(0.0576)	0.0000	1	(0.6420)	01/06/2025
603699.SH	12/17/2024	SDB3262115450	3,600.00	2.9617	11,793.46	10,662.04	0.0000	4.5800	50.0000	0.0000	(1.5004)	(0.1481)	0.0000	1	(1.6485)	01/06/2025
603699.SH	12/17/2024	SDB3262115450	200.00	2.9617	671.12	592.34	0.0000	4.5800	50.0000	0.0000	(0.0854)	(0.0082)	0.0000	1	(0.0936)	01/06/2025
603699.SH	12/17/2024	SDB3262115450	5,500.00	2.9617	17,914.91	16,289.23	0.0000	4.5800	50.0000	0.0000	(2.2792)	(0.2262)	0.0000	1	(2.5054)	01/06/2025
603699.SH	12/17/2024	SDB3262115450	7,600.00	2.9617	24,755.15	22,508.75	0.0000	4.5800	50.0000	0.0000	(3.1494)	(0.3126)	0.0000	1	(3.4620)	01/06/2025
603699.SH	12/17/2024	SDB3262115450	9,500.00	2.9617	30,943.94	28,135.94	0.0000	4.5800	50.0000	0.0000	(3.9368)	(0.3908)	0.0000	1	(4.3275)	01/06/2025
603699.SH	12/17/2024	SDB3262115450	2,700.00	2.9617	8,794.59	7,996.53	0.0000	4.5800	50.0000	0.0000	(1.1189)	(0.1111)	0.0000	1	(1.2299)	01/06/2025
603699.SH	12/17/2024	SDB3262115450	4,400.00	2.9617	14,331.93	13,031.38	0.0000	4.5800	50.0000	0.0000	(1.8233)	(0.1810)	0.0000	1	(2.0043)	01/06/2025
603699.SH	12/17/2024	SDB3262115450	3,800.00	2.9617	12,377.58	11,254.38	0.0000	4.5800	50.0000	0.0000	(1.5747)	(0.1563)	0.0000	1	(1.7310)	01/06/2025
603699.SH	12/17/2024	SDB3262115450	3,400.00	2.9617	11,074.67	10,069.71	0.0000	4.5800	50.0000	0.0000	(1.4089)	(0.1399)	0.0000	1	(1.5488)	01/06/2025
603699.SH	12/17/2024	SDB3262115450	7,800.00	2.9617	25,406.60	23,101.09	0.0000	4.5800	50.0000	0.0000	(3.2323)	(0.3208)	0.0000	1	(3.5531)	01/06/2025
603699.SH	12/17/2024	SDB3262115450	100.00	2.9617	325.73	296.17	0.0000	4.5800	50.0000	0.0000	(0.0414)	(0.0041)	0.0000	1	(0.0456)	01/06/2025
603699.SH	12/17/2024	SDB3262115450	500.00	2.9617	1,628.63	1,480.84	0.0000	4.5800	50.0000	0.0000	(0.2072)	(0.0206)	0.0000	1	(0.2278)	01/06/2025
603699.SH	12/17/2024	SDB3262115450	3,600.00	2.9617	11,726.13	10,662.04	0.0000	4.5800	50.0000	0.0000	(1.4918)	(0.1481)	0.0000	1	(1.6399)	01/06/2025
603699.SH	12/17/2024	SDB3262115450	12,400.00	2.9617	40,389.99	36,724.81	0.0000	4.5800	50.0000	0.0000	(5.1385)	(0.5101)	0.0000	1	(5.6486)	01/06/2025
603699.SH	12/17/2024	SDB3262115450	7,000.00	2.9617	22,800.80	20,731.75	0.0000	4.5800	50.0000	0.0000	(2.9008)	(0.2879)	0.0000	1	(3.1887)	01/06/2025
603699.SH	12/17/2024	SDB3262115450	20,400.00	2.9617	66,448.04	60,418.23	0.0000	4.5800	50.0000	0.0000	(8.4537)	(0.8391)	0.0000	1	(9.2928)	01/06/2025
603699.SH	12/17/2024	SDB3262115450	28,400.00	2.9617	92,506.10	84,111.66	0.0000	4.5800	50.0000	0.0000	(11.7688)	(1.1682)	0.0000	1	(12.9370)	01/06/2025
603699.SH	12/17/2024	SDB3262115450	7,200.00	2.9617	23,452.25	21,324.08	0.0000	4.5800	50.0000	0.0000	(2.9836)	(0.2962)	0.0000	1	(3.2798)	01/06/2025
603699.SH	12/17/2024	SDB3262115450	6,600.00	2.9617	21,497.90	19,547.07	0.0000	4.5800	50.0000	0.0000	(2.7350)	(0.2715)	0.0000	1	(3.0065)	01/06/2025
603699.SH	12/17/2024	SDB3262115450	7,700.00	2.9617	25,080.88	22,804.92	0.0000	4.5800	50.0000	0.0000	(3.1908)	(0.3167)	0.0000	1	(3.5076)	01/06/2025
603699.SH	12/17/2024	SDB3262115450	4,900.00	2.9617	15,960.56	14,512.22	0.0000	4.5800	50.0000	0.0000	(2.0305)	(0.2016)	0.0000	1	(2.2321)	01/06/2025
603699.SH	12/17/2024	SDB3262115450	9,000.00	2.9617	29,315.31	26,655.10	0.0000	4.5800	50.0000	0.0000	(3.7296)	(0.3702)	0.0000	1	(4.0998)	01/06/2025
603699.SH	12/17/2024	SDB3262115450	12,200.00	2.9617	39,738.54	36,132.47	0.0000	4.5800	50.0000	0.0000	(5.0556)	(0.5018)	0.0000	1	(5.5575)	01/06/2025
603699.SH	12/17/2024	SDB3262115450	6,200.00	2.9617	20,194.99	18,362.40	0.0000	4.5800	50.0000	0.0000	(2.5693)	(0.2550)	0.0000	1	(2.8243)	01/06/2025
603699.SH	12/17/2024	SDB3262115450	4,700.00	2.9617	15,309.11	13,919.89	0.0000	4.5800	50.0000	0.0000	(1.9477)	(0.1933)	0.0000	1	(2.1410)	01/06/2025
603699.SH	12/17/2024	SDB3262115450	4,100.00	2.9617	13,354.75	12,142.88	0.0000	4.5800	50.0000	0.0000	(1.6990)	(0.1687)	0.0000	1	(1.8677)	01/06/2025
603699.SH	12/17/2024	SDB3262115450	20,500.00	2.9617	66,773.77	60,714.40	0.0000	4.5800	50.0000	0.0000	(8.4951)	(0.8433)	0.0000	1	(9.3384)	01/06/2025
603699.SH	12/17/2024	SDB3262115450	8,700.00	2.9617	28,338.14	25,766.60	0.0000	4.5800	50.0000	0.0000	(3.6052)	(0.3579)	0.0000	1	(3.9631)	01/06/2025
603699.SH	12/17/2024	SDB3262115450	1,400.00	2.9617	4,560.16	4,146.35	0.0000	4.5800	50.0000	0.0000	(0.5802)	(0.0576)	0.0000	1	(0.6377)	01/06/2025
603699.SH	12/17/2024	SDB3262115450	8,500.00	2.9617	27,686.68	25,174.26	0.0000	4.5800	50.0000	0.0000	(3.5224)	(0.3496)	0.0000	1	(3.8720)	01/06/2025
603699.SH	12/17/2024	SDB3262115450	8,100.00	2.9617	26,383.78	23,989.59	0.0000	4.5800	50.0000	0.0000	(3.3566)	(0.3332)	0.0000	1	(3.6898)	01/06/2025
603699.SH	12/17/2024	SDB3262115450	1,900.00	2.9617	6,188.79	5,627.19	0.0000	4.5800	50.0000	0.0000	(0.7874)	(0.0782)	0.0000	1	(0.8655)	01/06/2025
603699.SH	12/17/2024	SDB3262115450	6,100.00	2.9617	19,869.27	18,066.24	0.0000	4.5800	50.0000	0.0000	(2.5278)	(0.2509)	0.0000	1	(2.7787)	01/06/2025
603699.SH	12/17/2024	SDB3262115450	22,400.00	2.9617	72,962.56	66,341.59	0.0000	4.5800	50.0000	0.0000	(9.2825)	(0.9214)	0.0000	1	(10.2039)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
NEWAY VALVE (SUZHOU) CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
603699.SH	12/17/2024	SDB3262115450	4,300.00	2.9617	14,006.21	12,735.22	0.0000	4.5800	50.0000	0.0000	(1.7819)	(0.1769)	0.0000	1	(1.9588)	01/06/2025
603699.SH	12/16/2024	SDB3262115450	6,300.00	3.0207	19,153.59	19,030.27	0.0000	4.5800	50.0000	0.0000	(2.4368)	(0.2643)	0.0000	1	(2.7011)	01/06/2025
603699.SH	12/16/2024	SDB3262115450	800.00	3.0207	2,469.38	2,416.54	0.0000	4.5800	50.0000	0.0000	(0.3142)	(0.0336)	0.0000	1	(0.3477)	01/06/2025
603699.SH	12/16/2024	SDB3262115450	10,200.00	3.0207	32,175.09	30,810.92	0.0000	4.5800	50.0000	0.0000	(4.0934)	(0.4279)	0.0000	1	(4.5213)	01/06/2025
603699.SH	12/16/2024	SDB3262115450	4,800.00	3.0207	15,171.04	14,499.25	0.0000	4.5800	50.0000	0.0000	(1.9301)	(0.2014)	0.0000	1	(2.1315)	01/06/2025
603699.SH	12/16/2024	SDB3262115450	600.00	3.0207	1,913.88	1,812.41	0.0000	4.5800	50.0000	0.0000	(0.2435)	(0.0252)	0.0000	1	(0.2687)	01/06/2025
603699.SH	12/16/2024	SDB3262115450	9,100.00	3.0207	28,839.44	27,488.17	0.0000	4.5800	50.0000	0.0000	(3.6690)	(0.3818)	0.0000	1	(4.0508)	01/06/2025
603699.SH	12/16/2024	SDB3262115450	2,800.00	3.0207	9,196.36	8,457.90	0.0000	4.5800	50.0000	0.0000	(1.1700)	(0.1175)	0.0000	1	(1.2875)	01/06/2025
603699.SH	12/16/2024	SDB3262115450	300.00	3.0207	988.76	906.20	0.0000	4.5800	50.0000	0.0000	(0.1258)	(0.0126)	0.0000	1	(0.1384)	01/06/2025
603699.SH	12/16/2024	SDB3262115450	2,900.00	3.0207	9,495.19	8,759.97	0.0000	4.5800	50.0000	0.0000	(1.2080)	(0.1217)	0.0000	1	(1.3297)	01/06/2025
603699.SH	12/16/2024	SDB3262115450	1,400.00	3.0207	4,593.63	4,228.95	0.0000	4.5800	50.0000	0.0000	(0.5844)	(0.0587)	0.0000	1	(0.6431)	01/06/2025
603699.SH	12/16/2024	SDB3262115450	3,600.00	3.0207	11,793.46	10,874.44	0.0000	4.5800	50.0000	0.0000	(1.5004)	(0.1510)	0.0000	1	(1.6514)	01/06/2025
603699.SH	12/16/2024	SDB3262115450	200.00	3.0207	671.12	604.14	0.0000	4.5800	50.0000	0.0000	(0.0854)	(0.0084)	0.0000	1	(0.0938)	01/06/2025
603699.SH	12/16/2024	SDB3262115450	5,500.00	3.0207	17,914.91	16,613.73	0.0000	4.5800	50.0000	0.0000	(2.2792)	(0.2307)	0.0000	1	(2.5099)	01/06/2025
603699.SH	12/16/2024	SDB3262115450	7,600.00	3.0207	24,755.15	22,957.15	0.0000	4.5800	50.0000	0.0000	(3.1494)	(0.3188)	0.0000	1	(3.4683)	01/06/2025
603699.SH	12/16/2024	SDB3262115450	9,500.00	3.0207	30,943.94	28,696.44	0.0000	4.5800	50.0000	0.0000	(3.9368)	(0.3986)	0.0000	1	(4.3353)	01/06/2025
603699.SH	12/16/2024	SDB3262115450	2,700.00	3.0207	8,794.59	8,155.83	0.0000	4.5800	50.0000	0.0000	(1.1189)	(0.1133)	0.0000	1	(1.2321)	01/06/2025
603699.SH	12/16/2024	SDB3262115450	4,400.00	3.0207	14,331.93	13,290.98	0.0000	4.5800	50.0000	0.0000	(1.8233)	(0.1846)	0.0000	1	(2.0079)	01/06/2025
603699.SH	12/16/2024	SDB3262115450	3,800.00	3.0207	12,377.58	11,478.58	0.0000	4.5800	50.0000	0.0000	(1.5747)	(0.1594)	0.0000	1	(1.7341)	01/06/2025
603699.SH	12/16/2024	SDB3262115450	3,400.00	3.0207	11,074.67	10,270.31	0.0000	4.5800	50.0000	0.0000	(1.4089)	(0.1426)	0.0000	1	(1.5516)	01/06/2025
603699.SH	12/16/2024	SDB3262115450	7,800.00	3.0207	25,406.60	23,561.29	0.0000	4.5800	50.0000	0.0000	(3.2323)	(0.3272)	0.0000	1	(3.5595)	01/06/2025
603699.SH	12/16/2024	SDB3262115450	100.00	3.0207	325.73	302.07	0.0000	4.5800	50.0000	0.0000	(0.0414)	(0.0042)	0.0000	1	(0.0456)	01/06/2025
603699.SH	12/16/2024	SDB3262115450	500.00	3.0207	1,628.63	1,510.34	0.0000	4.5800	50.0000	0.0000	(0.2072)	(0.0210)	0.0000	1	(0.2282)	01/06/2025
603699.SH	12/16/2024	SDB3262115450	3,600.00	3.0207	11,726.13	10,874.44	0.0000	4.5800	50.0000	0.0000	(1.4918)	(0.1510)	0.0000	1	(1.6429)	01/06/2025
603699.SH	12/16/2024	SDB3262115450	12,400.00	3.0207	40,389.99	37,456.41	0.0000	4.5800	50.0000	0.0000	(5.1385)	(0.5202)	0.0000	1	(5.6587)	01/06/2025
603699.SH	12/16/2024	SDB3262115450	7,000.00	3.0207	22,800.80	21,144.75	0.0000	4.5800	50.0000	0.0000	(2.9008)	(0.2937)	0.0000	1	(3.1944)	01/06/2025
603699.SH	12/16/2024	SDB3262115450	20,400.00	3.0207	66,448.04	61,621.83	0.0000	4.5800	50.0000	0.0000	(8.4537)	(0.8559)	0.0000	1	(9.3095)	01/06/2025
603699.SH	12/16/2024	SDB3262115450	28,400.00	3.0207	92,506.10	85,787.26	0.0000	4.5800	50.0000	0.0000	(11.7688)	(1.1915)	0.0000	1	(12.9603)	01/06/2025
603699.SH	12/16/2024	SDB3262115450	7,200.00	3.0207	23,452.25	21,748.88	0.0000	4.5800	50.0000	0.0000	(2.9836)	(0.3021)	0.0000	1	(3.2857)	01/06/2025
603699.SH	12/16/2024	SDB3262115450	6,600.00	3.0207	21,497.90	19,936.47	0.0000	4.5800	50.0000	0.0000	(2.7350)	(0.2769)	0.0000	1	(3.0119)	01/06/2025
603699.SH	12/16/2024	SDB3262115450	7,700.00	3.0207	25,080.88	23,259.22	0.0000	4.5800	50.0000	0.0000	(3.1908)	(0.3230)	0.0000	1	(3.5139)	01/06/2025
603699.SH	12/16/2024	SDB3262115450	4,900.00	3.0207	15,960.56	14,801.32	0.0000	4.5800	50.0000	0.0000	(2.0305)	(0.2056)	0.0000	1	(2.2361)	01/06/2025
603699.SH	12/16/2024	SDB3262115450	9,000.00	3.0207	29,315.31	27,186.10	0.0000	4.5800	50.0000	0.0000	(3.7296)	(0.3776)	0.0000	1	(4.1071)	01/06/2025
603699.SH	12/16/2024	SDB3262115450	12,200.00	3.0207	39,738.54	36,852.27	0.0000	4.5800	50.0000	0.0000	(5.0556)	(0.5118)	0.0000	1	(5.5675)	01/06/2025
603699.SH	12/16/2024	SDB3262115450	6,200.00	3.0207	20,194.99	18,728.20	0.0000	4.5800	50.0000	0.0000	(2.5693)	(0.2601)	0.0000	1	(2.8294)	01/06/2025
603699.SH	12/16/2024	SDB3262115450	4,700.00	3.0207	15,309.11	14,197.19	0.0000	4.5800	50.0000	0.0000	(1.9477)	(0.1972)	0.0000	1	(2.1448)	01/06/2025
603699.SH	12/16/2024	SDB3262115450	4,100.00	3.0207	13,354.75	12,384.78	0.0000	4.5800	50.0000	0.0000	(1.6990)	(0.1720)	0.0000	1	(1.8710)	01/06/2025
603699.SH	12/16/2024	SDB3262115450	20,500.00	3.0207	66,773.77	61,923.90	0.0000	4.5800	50.0000	0.0000	(8.4951)	(0.8601)	0.0000	1	(9.3552)	01/06/2025
603699.SH	12/16/2024	SDB3262115450	8,700.00	3.0207	28,338.14	26,279.90	0.0000	4.5800	50.0000	0.0000	(3.6052)	(0.3650)	0.0000	1	(3.9702)	01/06/2025
603699.SH	12/16/2024	SDB3262115450	1,400.00	3.0207	4,560.16	4,228.95	0.0000	4.5800	50.0000	0.0000	(0.5802)	(0.0587)	0.0000	1	(0.6389)	01/06/2025
603699.SH	12/16/2024	SDB3262115450	8,500.00	3.0207	27,686.68	25,675.76	0.0000	4.5800	50.0000	0.0000	(3.5224)	(0.3566)	0.0000	1	(3.8790)	01/06/2025
603699.SH	12/16/2024	SDB3262115450	8,100.00	3.0207	26,383.78	24,467.49	0.0000	4.5800	50.0000	0.0000	(3.3566)	(0.3398)	0.0000	1	(3.6964)	01/06/2025
603699.SH	12/16/2024	SDB3262115450	1,900.00	3.0207	6,188.79	5,739.29	0.0000	4.5800	50.0000	0.0000	(0.7874)	(0.0797)	0.0000	1	(0.8671)	01/06/2025
603699.SH	12/16/2024	SDB3262115450	6,100.00	3.0207	19,869.27	18,426.14	0.0000	4.5800	50.0000	0.0000	(2.5278)	(0.2559)	0.0000	1	(2.7837)	01/06/2025
603699.SH	12/16/2024	SDB3262115450	22,400.00	3.0207	72,962.56	67,663.19	0.0000	4.5800	50.0000	0.0000	(9.2825)	(0.9398)	0.0000	1	(10.2222)	01/06/2025
603699.SH	12/16/2024	SDB3262115450	4,300.00	3.0207	14,006.21	12,988.92	0.0000	4.5800	50.0000	0.0000	(1.7819)	(0.1804)	0.0000	1	(1.9623)	01/06/2025
603699.SH	12/13/2024	SDB3262115450	10,200.00	3.1365	32,175.09	31,992.27	0.0000	4.5800	50.0000	0.0000	(12.2802)	(1.3330)	0.0000	3	(13.6132)	01/06/2025
603699.SH	12/13/2024	SDB3262115450	4,800.00	3.1365	15,171.04	15,055.19	0.0000	4.5800	50.0000	0.0000	(5.7903)	(0.6273)	0.0000	3	(6.4176)	01/06/2025
603699.SH	12/13/2024	SDB3262115450	600.00	3.1365	1,913.88	1,881.90	0.0000	4.5800	50.0000	0.0000	(0.7305)	(0.0784)	0.0000	3	(0.8089)	01/06/2025
603699.SH	12/13/2024	SDB3262115450	9,100.00	3.1365	28,839.44	28,542.12	0.0000	4.5800	50.0000	0.0000	(11.0071)	(1.1893)	0.0000	3	(12.1963)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
NEWAY VALVE (SUZHOU) CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
603699.SH	12/13/2024	SDB3262115450	2,800.00	3.1365	9,196.36	8,782.19	0.0000	4.5800	50.0000	0.0000	(3.5099)	(0.3659)	0.0000	3	(3.8759)	01/06/2025
603699.SH	12/13/2024	SDB3262115450	300.00	3.1365	988.76	940.95	0.0000	4.5800	50.0000	0.0000	(0.3774)	(0.0392)	0.0000	3	(0.4166)	01/06/2025
603699.SH	12/13/2024	SDB3262115450	2,900.00	3.1365	9,495.19	9,095.84	0.0000	4.5800	50.0000	0.0000	(3.6240)	(0.3790)	0.0000	3	(4.0030)	01/06/2025
603699.SH	12/13/2024	SDB3262115450	1,400.00	3.1365	4,593.63	4,391.10	0.0000	4.5800	50.0000	0.0000	(1.7532)	(0.1830)	0.0000	3	(1.9362)	01/06/2025
603699.SH	12/13/2024	SDB3262115450	3,600.00	3.1365	11,793.46	11,291.39	0.0000	4.5800	50.0000	0.0000	(4.5012)	(0.4705)	0.0000	3	(4.9716)	01/06/2025
603699.SH	12/13/2024	SDB3262115450	200.00	3.1365	671.12	627.30	0.0000	4.5800	50.0000	0.0000	(0.2561)	(0.0261)	0.0000	3	(0.2823)	01/06/2025
603699.SH	12/13/2024	SDB3262115450	5,500.00	3.1365	17,914.91	17,250.73	0.0000	4.5800	50.0000	0.0000	(6.8375)	(0.7188)	0.0000	3	(7.5563)	01/06/2025
603699.SH	12/13/2024	SDB3262115450	7,600.00	3.1365	24,755.15	23,837.38	0.0000	4.5800	50.0000	0.0000	(9.4482)	(0.9932)	0.0000	3	(10.4414)	01/06/2025
603699.SH	12/13/2024	SDB3262115450	9,500.00	3.1365	30,943.94	29,796.72	0.0000	4.5800	50.0000	0.0000	(11.8103)	(1.2415)	0.0000	3	(13.0518)	01/06/2025
603699.SH	12/13/2024	SDB3262115450	2,700.00	3.1365	8,794.59	8,468.54	0.0000	4.5800	50.0000	0.0000	(3.3566)	(0.3529)	0.0000	3	(3.7095)	01/06/2025
603699.SH	12/13/2024	SDB3262115450	4,400.00	3.1365	14,331.93	13,800.59	0.0000	4.5800	50.0000	0.0000	(5.4700)	(0.5750)	0.0000	3	(6.0450)	01/06/2025
603699.SH	12/13/2024	SDB3262115450	3,800.00	3.1365	12,377.58	11,918.69	0.0000	4.5800	50.0000	0.0000	(4.7241)	(0.4966)	0.0000	3	(5.2207)	01/06/2025
603699.SH	12/13/2024	SDB3262115450	3,400.00	3.1365	11,074.67	10,664.09	0.0000	4.5800	50.0000	0.0000	(4.2268)	(0.4443)	0.0000	3	(4.6712)	01/06/2025
603699.SH	12/13/2024	SDB3262115450	7,800.00	3.1365	25,406.60	24,464.68	0.0000	4.5800	50.0000	0.0000	(9.6969)	(1.0194)	0.0000	3	(10.7162)	01/06/2025
603699.SH	12/13/2024	SDB3262115450	100.00	3.1365	325.73	313.65	0.0000	4.5800	50.0000	0.0000	(0.1243)	(0.0131)	0.0000	3	(0.1374)	01/06/2025
603699.SH	12/13/2024	SDB3262115450	500.00	3.1365	1,628.63	1,568.25	0.0000	4.5800	50.0000	0.0000	(0.6216)	(0.0653)	0.0000	3	(0.6869)	01/06/2025
603699.SH	12/13/2024	SDB3262115450	3,600.00	3.1365	11,726.13	11,291.39	0.0000	4.5800	50.0000	0.0000	(4.4755)	(0.4705)	0.0000	3	(4.9459)	01/06/2025
603699.SH	12/13/2024	SDB3262115450	12,400.00	3.1365	40,389.99	38,892.56	0.0000	4.5800	50.0000	0.0000	(15.4155)	(1.6205)	0.0000	3	(17.0360)	01/06/2025
603699.SH	12/13/2024	SDB3262115450	7,000.00	3.1365	22,800.80	21,955.48	0.0000	4.5800	50.0000	0.0000	(8.7023)	(0.9148)	0.0000	3	(9.6171)	01/06/2025
603699.SH	12/13/2024	SDB3262115450	20,400.00	3.1365	66,448.04	63,984.54	0.0000	4.5800	50.0000	0.0000	(25.3610)	(2.6660)	0.0000	3	(28.0270)	01/06/2025
603699.SH	12/13/2024	SDB3262115450	28,400.00	3.1365	92,506.10	89,076.51	0.0000	4.5800	50.0000	0.0000	(36.3065)	(3.7115)	0.0000	3	(39.0180)	01/06/2025
603699.SH	12/13/2024	SDB3262115450	7,200.00	3.1365	23,452.25	22,582.78	0.0000	4.5800	50.0000	0.0000	(8.9509)	(0.9409)	0.0000	3	(9.8919)	01/06/2025
603699.SH	12/13/2024	SDB3262115450	6,600.00	3.1365	21,497.90	20,700.88	0.0000	4.5800	50.0000	0.0000	(8.2050)	(0.8625)	0.0000	3	(9.0676)	01/06/2025
603699.SH	12/13/2024	SDB3262115450	7,700.00	3.1365	25,080.88	24,151.03	0.0000	4.5800	50.0000	0.0000	(9.5725)	(1.0063)	0.0000	3	(10.5788)	01/06/2025
603699.SH	12/13/2024	SDB3262115450	4,900.00	3.1365	15,960.56	15,368.84	0.0000	4.5800	50.0000	0.0000	(6.0916)	(0.6404)	0.0000	3	(6.7320)	01/06/2025
603699.SH	12/13/2024	SDB3262115450	9,000.00	3.1365	29,315.31	28,228.47	0.0000	4.5800	50.0000	0.0000	(11.1887)	(1.1762)	0.0000	3	(12.3649)	01/06/2025
603699.SH	12/13/2024	SDB3262115450	12,200.00	3.1365	39,738.54	38,265.26	0.0000	4.5800	50.0000	0.0000	(15.1669)	(1.5944)	0.0000	3	(16.7613)	01/06/2025
603699.SH	12/13/2024	SDB3262115450	6,200.00	3.1365	20,194.99	19,446.28	0.0000	4.5800	50.0000	0.0000	(7.7078)	(0.8103)	0.0000	3	(8.5180)	01/06/2025
603699.SH	12/13/2024	SDB3262115450	4,700.00	3.1365	15,309.11	14,741.54	0.0000	4.5800	50.0000	0.0000	(5.8430)	(0.6142)	0.0000	3	(6.4572)	01/06/2025
603699.SH	12/13/2024	SDB3262115450	4,100.00	3.1365	13,354.75	12,859.64	0.0000	4.5800	50.0000	0.0000	(5.0971)	(0.5358)	0.0000	3	(5.6329)	01/06/2025
603699.SH	12/13/2024	SDB3262115450	20,500.00	3.1365	66,773.77	64,298.19	0.0000	4.5800	50.0000	0.0000	(25.4853)	(2.6791)	0.0000	3	(28.1644)	01/06/2025
603699.SH	12/13/2024	SDB3262115450	8,700.00	3.1365	28,338.14	27,287.52	0.0000	4.5800	50.0000	0.0000	(10.8157)	(1.1370)	0.0000	3	(11.9527)	01/06/2025
603699.SH	12/13/2024	SDB3262115450	1,400.00	3.1365	4,560.16	4,391.10	0.0000	4.5800	50.0000	0.0000	(1.7405)	(0.1830)	0.0000	3	(1.9234)	01/06/2025
603699.SH	12/13/2024	SDB3262115450	8,500.00	3.1365	27,686.68	26,660.22	0.0000	4.5800	50.0000	0.0000	(10.5671)	(1.1108)	0.0000	3	(11.6779)	01/06/2025
603699.SH	12/13/2024	SDB3262115450	8,100.00	3.1365	26,383.78	25,405.63	0.0000	4.5800	50.0000	0.0000	(10.0698)	(1.0586)	0.0000	3	(11.1284)	01/06/2025
603699.SH	12/13/2024	SDB3262115450	1,900.00	3.1365	6,188.79	5,959.34	0.0000	4.5800	50.0000	0.0000	(2.3621)	(0.2483)	0.0000	3	(2.6104)	01/06/2025
603699.SH	12/13/2024	SDB3262115450	6,100.00	3.1365	19,869.27	19,132.63	0.0000	4.5800	50.0000	0.0000	(7.5834)	(0.7972)	0.0000	3	(8.3806)	01/06/2025
603699.SH	12/13/2024	SDB3262115450	22,400.00	3.1365	72,962.56	70,257.53	0.0000	4.5800	50.0000	0.0000	(27.8474)	(2.9274)	0.0000	3	(30.7748)	01/06/2025
603699.SH	12/13/2024	SDB3262115450	4,300.00	3.1365	14,006.21	13,486.94	0.0000	4.5800	50.0000	0.0000	(5.3457)	(0.5620)	0.0000	3	(5.9077)	01/06/2025
603699.SH	12/12/2024	SDB3262115450	10,200.00	3.1968	32,175.09	32,607.21	0.0000	4.5800	50.0000	0.0000	(4.0934)	(0.4529)	0.0000	1	(4.5463)	01/06/2025
603699.SH	12/12/2024	SDB3262115450	4,800.00	3.1968	15,171.04	15,344.57	0.0000	4.5800	50.0000	0.0000	(1.9301)	(0.2131)	0.0000	1	(2.1432)	01/06/2025
603699.SH	12/12/2024	SDB3262115450	600.00	3.1968	1,913.88	1,918.07	0.0000	4.5800	50.0000	0.0000	(0.2435)	(0.0266)	0.0000	1	(0.2701)	01/06/2025
603699.SH	12/12/2024	SDB3262115450	9,100.00	3.1968	28,839.44	29,090.74	0.0000	4.5800	50.0000	0.0000	(3.6690)	(0.4040)	0.0000	1	(4.0731)	01/06/2025
603699.SH	12/12/2024	SDB3262115450	2,800.00	3.1968	9,196.36	8,951.00	0.0000	4.5800	50.0000	0.0000	(1.1700)	(0.1243)	0.0000	1	(1.2943)	01/06/2025
603699.SH	12/12/2024	SDB3262115450	300.00	3.1968	988.76	959.04	0.0000	4.5800	50.0000	0.0000	(0.1258)	(0.0133)	0.0000	1	(0.1391)	01/06/2025
603699.SH	12/12/2024	SDB3262115450	2,900.00	3.1968	9,495.19	9,270.68	0.0000	4.5800	50.0000	0.0000	(1.2080)	(0.1288)	0.0000	1	(1.3368)	01/06/2025
603699.SH	12/12/2024	SDB3262115450	1,400.00	3.1968	4,593.63	4,475.50	0.0000	4.5800	50.0000	0.0000	(0.5844)	(0.0622)	0.0000	1	(0.6466)	01/06/2025
603699.SH	12/12/2024	SDB3262115450	3,600.00	3.1968	11,793.46	11,508.43	0.0000	4.5800	50.0000	0.0000	(1.5004)	(0.1598)	0.0000	1	(1.6602)	01/06/2025
603699.SH	12/12/2024	SDB3262115450	200.00	3.1968	671.12	639.36	0.0000	4.5800	50.0000	0.0000	(0.0854)	(0.0089)	0.0000	1	(0.0943)	01/06/2025
603699.SH	12/12/2024	SDB3262115450	5,500.00	3.1968	17,914.91	17,582.32	0.0000	4.5800	50.0000	0.0000	(2.2792)	(0.2442)	0.0000	1	(2.5234)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
NEWAY VALVE (SUZHOU) CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
603699.SH	12/12/2024	SDB3262115450	7,600.00	3.1968	24,755.15	24,295.57	0.0000	4.5800	50.0000	0.0000	(3.1494)	(0.3374)	0.0000	1	(3.4868)	01/06/2025
603699.SH	12/12/2024	SDB3262115450	9,500.00	3.1968	30,943.94	30,369.46	0.0000	4.5800	50.0000	0.0000	(3.9368)	(0.4218)	0.0000	1	(4.3586)	01/06/2025
603699.SH	12/12/2024	SDB3262115450	2,700.00	3.1968	8,794.59	8,631.32	0.0000	4.5800	50.0000	0.0000	(1.1189)	(0.1199)	0.0000	1	(1.2387)	01/06/2025
603699.SH	12/12/2024	SDB3262115450	4,400.00	3.1968	14,331.93	14,065.85	0.0000	4.5800	50.0000	0.0000	(1.8233)	(0.1954)	0.0000	1	(2.0187)	01/06/2025
603699.SH	12/12/2024	SDB3262115450	3,800.00	3.1968	12,377.58	12,147.78	0.0000	4.5800	50.0000	0.0000	(1.5747)	(0.1687)	0.0000	1	(1.7434)	01/06/2025
603699.SH	12/12/2024	SDB3262115450	3,400.00	3.1968	11,074.67	10,869.07	0.0000	4.5800	50.0000	0.0000	(1.4089)	(0.1510)	0.0000	1	(1.5599)	01/06/2025
603699.SH	12/12/2024	SDB3262115450	7,800.00	3.1968	25,406.60	24,934.92	0.0000	4.5800	50.0000	0.0000	(3.2323)	(0.3463)	0.0000	1	(3.5786)	01/06/2025
603699.SH	12/12/2024	SDB3262115450	100.00	3.1968	325.73	319.68	0.0000	4.5800	50.0000	0.0000	(0.0414)	(0.0044)	0.0000	1	(0.0459)	01/06/2025
603699.SH	12/12/2024	SDB3262115450	500.00	3.1968	1,628.63	1,598.39	0.0000	4.5800	50.0000	0.0000	(0.2072)	(0.0222)	0.0000	1	(0.2294)	01/06/2025
603699.SH	12/12/2024	SDB3262115450	3,600.00	3.1968	11,726.13	11,508.43	0.0000	4.5800	50.0000	0.0000	(1.4918)	(0.1598)	0.0000	1	(1.6517)	01/06/2025
603699.SH	12/12/2024	SDB3262115450	12,400.00	3.1968	40,389.99	39,640.13	0.0000	4.5800	50.0000	0.0000	(5.1385)	(0.5506)	0.0000	1	(5.6891)	01/06/2025
603699.SH	12/12/2024	SDB3262115450	7,000.00	3.1968	22,800.80	22,377.50	0.0000	4.5800	50.0000	0.0000	(2.9008)	(0.3108)	0.0000	1	(3.2116)	01/06/2025
603699.SH	12/12/2024	SDB3262115450	20,400.00	3.1968	66,448.04	65,214.41	0.0000	4.5800	50.0000	0.0000	(8.4537)	(0.9058)	0.0000	1	(9.3594)	01/06/2025
603699.SH	12/12/2024	SDB3262115450	28,400.00	3.1968	92,506.10	90,788.69	0.0000	4.5800	50.0000	0.0000	(11.7688)	(1.2610)	0.0000	1	(13.0298)	01/06/2025
603699.SH	12/12/2024	SDB3262115450	10,900.00	3.1968	35,504.10	34,844.96	0.0000	4.5800	50.0000	0.0000	(4.5169)	(0.4840)	0.0000	1	(5.0009)	01/06/2025
603699.SH	12/12/2024	SDB3262115450	6,600.00	3.1968	21,497.90	21,098.78	0.0000	4.5800	50.0000	0.0000	(2.7350)	(0.2930)	0.0000	1	(3.0280)	01/06/2025
603699.SH	12/12/2024	SDB3262115450	7,700.00	3.1968	25,080.88	24,615.24	0.0000	4.5800	50.0000	0.0000	(3.1908)	(0.3419)	0.0000	1	(3.5327)	01/06/2025
603699.SH	12/12/2024	SDB3262115450	4,900.00	3.1968	15,960.56	15,664.25	0.0000	4.5800	50.0000	0.0000	(2.0305)	(0.2176)	0.0000	1	(2.2481)	01/06/2025
603699.SH	12/12/2024	SDB3262115450	9,000.00	3.1968	29,315.31	28,771.07	0.0000	4.5800	50.0000	0.0000	(3.7296)	(0.3996)	0.0000	1	(4.1292)	01/06/2025
603699.SH	12/12/2024	SDB3262115450	12,200.00	3.1968	39,738.54	39,000.78	0.0000	4.5800	50.0000	0.0000	(5.0556)	(0.5417)	0.0000	1	(5.5973)	01/06/2025
603699.SH	12/12/2024	SDB3262115450	6,200.00	3.1968	20,194.99	19,820.07	0.0000	4.5800	50.0000	0.0000	(2.5693)	(0.2753)	0.0000	1	(2.8445)	01/06/2025
603699.SH	12/12/2024	SDB3262115450	4,700.00	3.1968	15,309.11	15,024.89	0.0000	4.5800	50.0000	0.0000	(1.9477)	(0.2087)	0.0000	1	(2.1563)	01/06/2025
603699.SH	12/12/2024	SDB3262115450	4,100.00	3.1968	13,354.75	13,106.82	0.0000	4.5800	50.0000	0.0000	(1.6990)	(0.1820)	0.0000	1	(1.8811)	01/06/2025
603699.SH	12/12/2024	SDB3262115450	20,500.00	3.1968	66,773.77	65,534.09	0.0000	4.5800	50.0000	0.0000	(8.4951)	(0.9102)	0.0000	1	(9.4053)	01/06/2025
603699.SH	12/12/2024	SDB3262115450	8,700.00	3.1968	28,338.14	27,812.03	0.0000	4.5800	50.0000	0.0000	(3.6052)	(0.3863)	0.0000	1	(3.9915)	01/06/2025
603699.SH	12/12/2024	SDB3262115450	1,400.00	3.1968	4,560.16	4,475.50	0.0000	4.5800	50.0000	0.0000	(0.5802)	(0.0622)	0.0000	1	(0.6423)	01/06/2025
603699.SH	12/12/2024	SDB3262115450	8,500.00	3.1968	27,686.68	27,172.67	0.0000	4.5800	50.0000	0.0000	(3.5224)	(0.3774)	0.0000	1	(3.8998)	01/06/2025
603699.SH	12/12/2024	SDB3262115450	8,100.00	3.1968	26,383.78	25,893.96	0.0000	4.5800	50.0000	0.0000	(3.3566)	(0.3596)	0.0000	1	(3.7162)	01/06/2025
603699.SH	12/12/2024	SDB3262115450	1,900.00	3.1968	6,188.79	6,073.89	0.0000	4.5800	50.0000	0.0000	(0.7874)	(0.0844)	0.0000	1	(0.8717)	01/06/2025
603699.SH	12/12/2024	SDB3262115450	6,100.00	3.1968	19,869.27	19,500.39	0.0000	4.5800	50.0000	0.0000	(2.5278)	(0.2708)	0.0000	1	(2.7987)	01/06/2025
603699.SH	12/12/2024	SDB3262115450	22,400.00	3.1968	72,962.56	71,607.98	0.0000	4.5800	50.0000	0.0000	(9.2825)	(0.9946)	0.0000	1	(10.2770)	01/06/2025
603699.SH	12/12/2024	SDB3262115450	4,300.00	3.1968	14,006.21	13,746.18	0.0000	4.5800	50.0000	0.0000	(1.7819)	(0.1909)	0.0000	1	(1.9728)	01/06/2025
603699.SH	12/11/2024	SDB3262115450	10,200.00	3.1666	32,175.09	32,299.37	0.0000	4.5800	50.0000	0.0000	(4.0934)	(0.4486)	0.0000	1	(4.5420)	01/06/2025
603699.SH	12/11/2024	SDB3262115450	4,800.00	3.1666	15,171.04	15,199.70	0.0000	4.5800	50.0000	0.0000	(1.9301)	(0.2111)	0.0000	1	(2.1412)	01/06/2025
603699.SH	12/11/2024	SDB3262115450	600.00	3.1666	1,913.88	1,899.96	0.0000	4.5800	50.0000	0.0000	(0.2435)	(0.0264)	0.0000	1	(0.2699)	01/06/2025
603699.SH	12/11/2024	SDB3262115450	9,100.00	3.1666	28,839.44	28,816.11	0.0000	4.5800	50.0000	0.0000	(3.6690)	(0.4002)	0.0000	1	(4.0692)	01/06/2025
603699.SH	12/11/2024	SDB3262115450	2,800.00	3.1666	9,196.36	8,866.49	0.0000	4.5800	50.0000	0.0000	(1.1700)	(0.1231)	0.0000	1	(1.2931)	01/06/2025
603699.SH	12/11/2024	SDB3262115450	300.00	3.1666	988.76	949.98	0.0000	4.5800	50.0000	0.0000	(0.1258)	(0.0132)	0.0000	1	(0.1390)	01/06/2025
603699.SH	12/11/2024	SDB3262115450	2,900.00	3.1666	9,495.19	9,183.15	0.0000	4.5800	50.0000	0.0000	(1.2080)	(0.1275)	0.0000	1	(1.3355)	01/06/2025
603699.SH	12/11/2024	SDB3262115450	1,400.00	3.1666	4,593.63	4,433.25	0.0000	4.5800	50.0000	0.0000	(0.5844)	(0.0616)	0.0000	1	(0.6460)	01/06/2025
603699.SH	12/11/2024	SDB3262115450	3,600.00	3.1666	11,793.46	11,399.78	0.0000	4.5800	50.0000	0.0000	(1.5004)	(0.1583)	0.0000	1	(1.6587)	01/06/2025
603699.SH	12/11/2024	SDB3262115450	200.00	3.1666	671.12	633.32	0.0000	4.5800	50.0000	0.0000	(0.0854)	(0.0088)	0.0000	1	(0.0942)	01/06/2025
603699.SH	12/11/2024	SDB3262115450	5,500.00	3.1666	17,914.91	17,416.33	0.0000	4.5800	50.0000	0.0000	(2.2792)	(0.2419)	0.0000	1	(2.5211)	01/06/2025
603699.SH	12/11/2024	SDB3262115450	7,600.00	3.1666	24,755.15	24,066.20	0.0000	4.5800	50.0000	0.0000	(3.1494)	(0.3343)	0.0000	1	(3.4837)	01/06/2025
603699.SH	12/11/2024	SDB3262115450	9,500.00	3.1666	30,943.94	30,082.75	0.0000	4.5800	50.0000	0.0000	(3.9368)	(0.4178)	0.0000	1	(4.3546)	01/06/2025
603699.SH	12/11/2024	SDB3262115450	2,700.00	3.1666	8,794.59	8,549.83	0.0000	4.5800	50.0000	0.0000	(1.1189)	(0.1187)	0.0000	1	(1.2376)	01/06/2025
603699.SH	12/11/2024	SDB3262115450	4,400.00	3.1666	14,331.93	13,933.06	0.0000	4.5800	50.0000	0.0000	(1.8233)	(0.1935)	0.0000	1	(2.0169)	01/06/2025
603699.SH	12/11/2024	SDB3262115450	3,800.00	3.1666	12,377.58	12,033.10	0.0000	4.5800	50.0000	0.0000	(1.5747)	(0.1671)	0.0000	1	(1.7418)	01/06/2025
603699.SH	12/11/2024	SDB3262115450	3,400.00	3.1666	11,074.67	10,766.46	0.0000	4.5800	50.0000	0.0000	(1.4089)	(0.1495)	0.0000	1	(1.5585)	01/06/2025
603699.SH	12/11/2024	SDB3262115450	7,800.00	3.1666	25,406.60	24,699.52	0.0000	4.5800	50.0000	0.0000	(3.2323)	(0.3430)	0.0000	1	(3.5753)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
NEWAY VALVE (SUZHOU) CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
603699.SH	12/11/2024	SDB3262115450	100.00	3.1666	325.73	316.66	0.0000	4.5800	50.0000	0.0000	(0.0414)	(0.0044)	0.0000	1	(0.0458)	01/06/2025
603699.SH	12/11/2024	SDB3262115450	500.00	3.1666	1,628.63	1,583.30	0.0000	4.5800	50.0000	0.0000	(0.2072)	(0.0220)	0.0000	1	(0.2292)	01/06/2025
603699.SH	12/11/2024	SDB3262115450	3,600.00	3.1666	11,726.13	11,399.78	0.0000	4.5800	50.0000	0.0000	(1.4918)	(0.1583)	0.0000	1	(1.6502)	01/06/2025
603699.SH	12/11/2024	SDB3262115450	12,400.00	3.1666	40,389.99	39,265.90	0.0000	4.5800	50.0000	0.0000	(5.1385)	(0.5454)	0.0000	1	(5.6839)	01/06/2025
603699.SH	12/11/2024	SDB3262115450	7,000.00	3.1666	22,800.80	22,166.24	0.0000	4.5800	50.0000	0.0000	(2.9008)	(0.3079)	0.0000	1	(3.2086)	01/06/2025
603699.SH	12/11/2024	SDB3262115450	20,400.00	3.1666	66,448.04	64,598.74	0.0000	4.5800	50.0000	0.0000	(8.4537)	(0.8972)	0.0000	1	(9.3509)	01/06/2025
603699.SH	12/11/2024	SDB3262115450	28,400.00	3.1666	92,506.10	89,931.58	0.0000	4.5800	50.0000	0.0000	(11.7688)	(1.2490)	0.0000	1	(13.0179)	01/06/2025
603699.SH	12/11/2024	SDB3262115450	12,400.00	3.1666	40,389.99	39,265.90	0.0000	4.5800	50.0000	0.0000	(5.1385)	(0.5454)	0.0000	1	(5.6839)	01/06/2025
603699.SH	12/11/2024	SDB3262115450	6,600.00	3.1666	21,497.90	20,899.59	0.0000	4.5800	50.0000	0.0000	(2.7350)	(0.2903)	0.0000	1	(3.0253)	01/06/2025
603699.SH	12/11/2024	SDB3262115450	7,700.00	3.1666	25,080.88	24,382.86	0.0000	4.5800	50.0000	0.0000	(3.1908)	(0.3387)	0.0000	1	(3.5295)	01/06/2025
603699.SH	12/11/2024	SDB3262115450	4,900.00	3.1666	15,960.56	15,516.36	0.0000	4.5800	50.0000	0.0000	(2.0305)	(0.2155)	0.0000	1	(2.2460)	01/06/2025
603699.SH	12/11/2024	SDB3262115450	9,000.00	3.1666	29,315.31	28,499.44	0.0000	4.5800	50.0000	0.0000	(3.7296)	(0.3958)	0.0000	1	(4.1254)	01/06/2025
603699.SH	12/11/2024	SDB3262115450	12,200.00	3.1666	39,738.54	38,632.58	0.0000	4.5800	50.0000	0.0000	(5.0556)	(0.5366)	0.0000	1	(5.5922)	01/06/2025
603699.SH	12/11/2024	SDB3262115450	6,200.00	3.1666	20,194.99	19,632.95	0.0000	4.5800	50.0000	0.0000	(2.5693)	(0.2727)	0.0000	1	(2.8419)	01/06/2025
603699.SH	12/11/2024	SDB3262115450	4,700.00	3.1666	15,309.11	14,883.04	0.0000	4.5800	50.0000	0.0000	(1.9477)	(0.2067)	0.0000	1	(2.1544)	01/06/2025
603699.SH	12/11/2024	SDB3262115450	4,100.00	3.1666	13,354.75	12,983.08	0.0000	4.5800	50.0000	0.0000	(1.6990)	(0.1803)	0.0000	1	(1.8793)	01/06/2025
603699.SH	12/11/2024	SDB3262115450	20,500.00	3.1666	66,773.77	64,915.40	0.0000	4.5800	50.0000	0.0000	(8.4951)	(0.9016)	0.0000	1	(9.3967)	01/06/2025
603699.SH	12/11/2024	SDB3262115450	8,700.00	3.1666	28,338.14	27,549.46	0.0000	4.5800	50.0000	0.0000	(3.6052)	(0.3826)	0.0000	1	(3.9879)	01/06/2025
603699.SH	12/11/2024	SDB3262115450	1,400.00	3.1666	4,560.16	4,433.25	0.0000	4.5800	50.0000	0.0000	(0.5802)	(0.0616)	0.0000	1	(0.6417)	01/06/2025
603699.SH	12/11/2024	SDB3262115450	8,500.00	3.1666	27,686.68	26,916.14	0.0000	4.5800	50.0000	0.0000	(3.5224)	(0.3738)	0.0000	1	(3.8962)	01/06/2025
603699.SH	12/11/2024	SDB3262115450	8,100.00	3.1666	26,383.78	25,649.50	0.0000	4.5800	50.0000	0.0000	(3.3566)	(0.3562)	0.0000	1	(3.7128)	01/06/2025
603699.SH	12/11/2024	SDB3262115450	1,900.00	3.1666	6,188.79	6,016.55	0.0000	4.5800	50.0000	0.0000	(0.7874)	(0.0836)	0.0000	1	(0.8709)	01/06/2025
603699.SH	12/11/2024	SDB3262115450	6,100.00	3.1666	19,869.27	19,316.29	0.0000	4.5800	50.0000	0.0000	(2.5278)	(0.2683)	0.0000	1	(2.7961)	01/06/2025
603699.SH	12/11/2024	SDB3262115450	22,400.00	3.1666	72,962.56	70,931.95	0.0000	4.5800	50.0000	0.0000	(9.2825)	(0.9852)	0.0000	1	(10.2676)	01/06/2025
603699.SH	12/11/2024	SDB3262115450	4,300.00	3.1666	14,006.21	13,616.40	0.0000	4.5800	50.0000	0.0000	(1.7819)	(0.1891)	0.0000	1	(1.9710)	01/06/2025
603699.SH	12/10/2024	SDB3262115450	600.00	3.1448	1,913.88	1,886.85	0.0000	4.5800	50.0000	0.0000	(0.2435)	(0.0262)	0.0000	1	(0.2697)	01/06/2025
603699.SH	12/10/2024	SDB3262115450	9,100.00	3.1448	28,839.44	28,617.30	0.0000	4.5800	50.0000	0.0000	(3.6690)	(0.3975)	0.0000	1	(4.0665)	01/06/2025
603699.SH	12/10/2024	SDB3262115450	2,800.00	3.1448	9,196.36	8,805.32	0.0000	4.5800	50.0000	0.0000	(1.1700)	(0.1223)	0.0000	1	(1.2923)	01/06/2025
603699.SH	12/10/2024	SDB3262115450	300.00	3.1448	988.76	943.43	0.0000	4.5800	50.0000	0.0000	(0.1258)	(0.0131)	0.0000	1	(0.1389)	01/06/2025
603699.SH	12/10/2024	SDB3262115450	2,900.00	3.1448	9,495.19	9,119.80	0.0000	4.5800	50.0000	0.0000	(1.2080)	(0.1267)	0.0000	1	(1.3347)	01/06/2025
603699.SH	12/10/2024	SDB3262115450	1,400.00	3.1448	4,593.63	4,402.66	0.0000	4.5800	50.0000	0.0000	(0.5844)	(0.0611)	0.0000	1	(0.6456)	01/06/2025
603699.SH	12/10/2024	SDB3262115450	3,600.00	3.1448	11,793.46	11,321.13	0.0000	4.5800	50.0000	0.0000	(1.5004)	(0.1572)	0.0000	1	(1.6576)	01/06/2025
603699.SH	12/10/2024	SDB3262115450	200.00	3.1448	671.12	628.95	0.0000	4.5800	50.0000	0.0000	(0.0854)	(0.0087)	0.0000	1	(0.0941)	01/06/2025
603699.SH	12/10/2024	SDB3262115450	5,500.00	3.1448	17,914.91	17,296.17	0.0000	4.5800	50.0000	0.0000	(2.2792)	(0.2402)	0.0000	1	(2.5194)	01/06/2025
603699.SH	12/10/2024	SDB3262115450	7,600.00	3.1448	24,755.15	23,900.16	0.0000	4.5800	50.0000	0.0000	(3.1494)	(0.3319)	0.0000	1	(3.4814)	01/06/2025
603699.SH	12/10/2024	SDB3262115450	9,500.00	3.1448	30,943.94	29,875.20	0.0000	4.5800	50.0000	0.0000	(3.9368)	(0.4149)	0.0000	1	(4.3517)	01/06/2025
603699.SH	12/10/2024	SDB3262115450	2,700.00	3.1448	8,794.59	8,490.85	0.0000	4.5800	50.0000	0.0000	(1.1189)	(0.1179)	0.0000	1	(1.2368)	01/06/2025
603699.SH	12/10/2024	SDB3262115450	4,400.00	3.1448	14,331.93	13,836.94	0.0000	4.5800	50.0000	0.0000	(1.8233)	(0.1922)	0.0000	1	(2.0155)	01/06/2025
603699.SH	12/10/2024	SDB3262115450	3,800.00	3.1448	12,377.58	11,950.08	0.0000	4.5800	50.0000	0.0000	(1.5747)	(0.1660)	0.0000	1	(1.7407)	01/06/2025
603699.SH	12/10/2024	SDB3262115450	3,400.00	3.1448	11,074.67	10,692.18	0.0000	4.5800	50.0000	0.0000	(1.4089)	(0.1485)	0.0000	1	(1.5574)	01/06/2025
603699.SH	12/10/2024	SDB3262115450	7,800.00	3.1448	25,406.60	24,529.11	0.0000	4.5800	50.0000	0.0000	(3.2323)	(0.3407)	0.0000	1	(3.5730)	01/06/2025
603699.SH	12/10/2024	SDB3262115450	100.00	3.1448	325.73	314.48	0.0000	4.5800	50.0000	0.0000	(0.0414)	(0.0044)	0.0000	1	(0.0458)	01/06/2025
603699.SH	12/10/2024	SDB3262115450	500.00	3.1448	1,628.63	1,572.38	0.0000	4.5800	50.0000	0.0000	(0.2072)	(0.0218)	0.0000	1	(0.2290)	01/06/2025
603699.SH	12/10/2024	SDB3262115450	3,600.00	3.1448	11,726.13	11,321.13	0.0000	4.5800	50.0000	0.0000	(1.4918)	(0.1572)	0.0000	1	(1.6491)	01/06/2025
603699.SH	12/10/2024	SDB3262115450	12,400.00	3.1448	40,389.99	38,995.00	0.0000	4.5800	50.0000	0.0000	(5.1385)	(0.5416)	0.0000	1	(5.6801)	01/06/2025
603699.SH	12/10/2024	SDB3262115450	7,000.00	3.1448	22,800.80	22,013.31	0.0000	4.5800	50.0000	0.0000	(2.9008)	(0.3057)	0.0000	1	(3.2065)	01/06/2025
603699.SH	12/10/2024	SDB3262115450	20,400.00	3.1448	66,448.04	64,153.06	0.0000	4.5800	50.0000	0.0000	(8.4537)	(0.8910)	0.0000	1	(9.3447)	01/06/2025
603699.SH	12/10/2024	SDB3262115450	28,400.00	3.1448	92,506.10	89,311.13	0.0000	4.5800	50.0000	0.0000	(11.7688)	(1.2404)	0.0000	1	(13.0093)	01/06/2025
603699.SH	12/10/2024	SDB3262115450	12,400.00	3.1448	40,389.99	38,995.00	0.0000	4.5800	50.0000	0.0000	(5.1385)	(0.5416)	0.0000	1	(5.6801)	01/06/2025
603699.SH	12/10/2024	SDB3262115450	6,600.00	3.1448	21,497.90	20,755.40	0.0000	4.5800	50.0000	0.0000	(2.7350)	(0.2883)	0.0000	1	(3.0233)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
NEWAY VALVE (SUZHOU) CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
603699.SH	12/10/2024	SDB3262115450	7,700.00	3.1448	25,080.88	24,214.64	0.0000	4.5800	50.0000	0.0000	(3.1908)	(0.3363)	0.0000	1	(3.5272)	01/06/2025
603699.SH	12/10/2024	SDB3262115450	4,900.00	3.1448	15,960.56	15,409.31	0.0000	4.5800	50.0000	0.0000	(2.0305)	(0.2140)	0.0000	1	(2.2446)	01/06/2025
603699.SH	12/10/2024	SDB3262115450	9,000.00	3.1448	29,315.31	28,302.82	0.0000	4.5800	50.0000	0.0000	(3.7296)	(0.3931)	0.0000	1	(4.1227)	01/06/2025
603699.SH	12/10/2024	SDB3262115450	12,200.00	3.1448	39,738.54	38,366.05	0.0000	4.5800	50.0000	0.0000	(5.0556)	(0.5329)	0.0000	1	(5.5885)	01/06/2025
603699.SH	12/10/2024	SDB3262115450	6,200.00	3.1448	20,194.99	19,497.50	0.0000	4.5800	50.0000	0.0000	(2.5693)	(0.2708)	0.0000	1	(2.8401)	01/06/2025
603699.SH	12/10/2024	SDB3262115450	4,700.00	3.1448	15,309.11	14,780.36	0.0000	4.5800	50.0000	0.0000	(1.9477)	(0.2053)	0.0000	1	(2.1529)	01/06/2025
603699.SH	12/10/2024	SDB3262115450	4,100.00	3.1448	13,354.75	12,893.51	0.0000	4.5800	50.0000	0.0000	(1.6990)	(0.1791)	0.0000	1	(1.8781)	01/06/2025
603699.SH	12/10/2024	SDB3262115450	20,500.00	3.1448	66,773.77	64,467.54	0.0000	4.5800	50.0000	0.0000	(8.4951)	(0.8954)	0.0000	1	(9.3905)	01/06/2025
603699.SH	12/10/2024	SDB3262115450	8,700.00	3.1448	28,338.14	27,359.39	0.0000	4.5800	50.0000	0.0000	(3.6052)	(0.3800)	0.0000	1	(3.9852)	01/06/2025
603699.SH	12/10/2024	SDB3262115450	1,400.00	3.1448	4,560.16	4,402.66	0.0000	4.5800	50.0000	0.0000	(0.5802)	(0.0611)	0.0000	1	(0.6413)	01/06/2025
603699.SH	12/10/2024	SDB3262115450	8,500.00	3.1448	27,686.68	26,730.44	0.0000	4.5800	50.0000	0.0000	(3.5224)	(0.3713)	0.0000	1	(3.8936)	01/06/2025
603699.SH	12/10/2024	SDB3262115450	8,100.00	3.1448	26,383.78	25,472.54	0.0000	4.5800	50.0000	0.0000	(3.3566)	(0.3538)	0.0000	1	(3.7104)	01/06/2025
603699.SH	12/10/2024	SDB3262115450	1,900.00	3.1448	6,188.79	5,975.04	0.0000	4.5800	50.0000	0.0000	(0.7874)	(0.0830)	0.0000	1	(0.8703)	01/06/2025
603699.SH	12/10/2024	SDB3262115450	6,100.00	3.1448	19,869.27	19,183.02	0.0000	4.5800	50.0000	0.0000	(2.5278)	(0.2664)	0.0000	1	(2.7942)	01/06/2025
603699.SH	12/10/2024	SDB3262115450	22,400.00	3.1448	72,962.56	70,442.58	0.0000	4.5800	50.0000	0.0000	(9.2825)	(0.9784)	0.0000	1	(10.2608)	01/06/2025
603699.SH	12/10/2024	SDB3262115450	4,300.00	3.1448	14,006.21	13,522.46	0.0000	4.5800	50.0000	0.0000	(1.7819)	(0.1878)	0.0000	1	(1.9697)	01/06/2025
603699.SH	12/09/2024	SDB3262115450	2,800.00	3.2711	9,196.36	9,159.09	0.0000	4.5800	50.0000	0.0000	(1.1700)	(0.1272)	0.0000	1	(1.2972)	01/06/2025
603699.SH	12/09/2024	SDB3262115450	300.00	3.2711	988.76	981.33	0.0000	4.5800	50.0000	0.0000	(0.1258)	(0.0136)	0.0000	1	(0.1394)	01/06/2025
603699.SH	12/09/2024	SDB3262115450	2,900.00	3.2711	9,495.19	9,486.20	0.0000	4.5800	50.0000	0.0000	(1.2080)	(0.1318)	0.0000	1	(1.3398)	01/06/2025
603699.SH	12/09/2024	SDB3262115450	1,400.00	3.2711	4,593.63	4,579.55	0.0000	4.5800	50.0000	0.0000	(0.5844)	(0.0636)	0.0000	1	(0.6480)	01/06/2025
603699.SH	12/09/2024	SDB3262115450	3,600.00	3.2711	11,793.46	11,775.98	0.0000	4.5800	50.0000	0.0000	(1.5404)	(0.1636)	0.0000	1	(1.6639)	01/06/2025
603699.SH	12/09/2024	SDB3262115450	200.00	3.2711	671.12	654.22	0.0000	4.5800	50.0000	0.0000	(0.0854)	(0.0091)	0.0000	1	(0.0945)	01/06/2025
603699.SH	12/09/2024	SDB3262115450	5,500.00	3.2711	17,914.91	17,991.08	0.0000	4.5800	50.0000	0.0000	(2.2792)	(0.2499)	0.0000	1	(2.5291)	01/06/2025
603699.SH	12/09/2024	SDB3262115450	7,600.00	3.2711	24,755.15	24,860.40	0.0000	4.5800	50.0000	0.0000	(3.1494)	(0.3453)	0.0000	1	(3.4947)	01/06/2025
603699.SH	12/09/2024	SDB3262115450	9,500.00	3.2711	30,943.94	31,075.50	0.0000	4.5800	50.0000	0.0000	(3.9368)	(0.4316)	0.0000	1	(4.3684)	01/06/2025
603699.SH	12/09/2024	SDB3262115450	2,700.00	3.2711	8,794.59	8,831.98	0.0000	4.5800	50.0000	0.0000	(1.1189)	(0.1227)	0.0000	1	(1.2415)	01/06/2025
603699.SH	12/09/2024	SDB3262115450	4,400.00	3.2711	14,331.93	14,392.86	0.0000	4.5800	50.0000	0.0000	(1.8233)	(0.1999)	0.0000	1	(2.0232)	01/06/2025
603699.SH	12/09/2024	SDB3262115450	3,800.00	3.2711	12,377.58	12,430.20	0.0000	4.5800	50.0000	0.0000	(1.5747)	(0.1726)	0.0000	1	(1.7473)	01/06/2025
603699.SH	12/09/2024	SDB3262115450	3,400.00	3.2711	11,074.67	11,121.76	0.0000	4.5800	50.0000	0.0000	(1.4089)	(0.1545)	0.0000	1	(1.5634)	01/06/2025
603699.SH	12/09/2024	SDB3262115450	7,800.00	3.2711	25,406.60	25,514.62	0.0000	4.5800	50.0000	0.0000	(3.2323)	(0.3544)	0.0000	1	(3.5867)	01/06/2025
603699.SH	12/09/2024	SDB3262115450	100.00	3.2711	325.73	327.11	0.0000	4.5800	50.0000	0.0000	(0.0414)	(0.0045)	0.0000	1	(0.0460)	01/06/2025
603699.SH	12/09/2024	SDB3262115450	500.00	3.2711	1,628.63	1,635.55	0.0000	4.5800	50.0000	0.0000	(0.2072)	(0.0227)	0.0000	1	(0.2299)	01/06/2025
603699.SH	12/09/2024	SDB3262115450	3,600.00	3.2711	11,726.13	11,775.98	0.0000	4.5800	50.0000	0.0000	(1.4918)	(0.1636)	0.0000	1	(1.6554)	01/06/2025
603699.SH	12/09/2024	SDB3262115450	12,400.00	3.2711	40,389.99	40,561.70	0.0000	4.5800	50.0000	0.0000	(5.1385)	(0.5634)	0.0000	1	(5.7019)	01/06/2025
603699.SH	12/09/2024	SDB3262115450	7,000.00	3.2711	22,800.80	22,897.74	0.0000	4.5800	50.0000	0.0000	(2.9088)	(0.3180)	0.0000	1	(3.2188)	01/06/2025
603699.SH	12/09/2024	SDB3262115450	20,400.00	3.2711	66,448.04	66,730.54	0.0000	4.5800	50.0000	0.0000	(8.4537)	(0.9268)	0.0000	1	(9.3805)	01/06/2025
603699.SH	12/09/2024	SDB3262115450	28,400.00	3.2711	92,506.10	92,899.38	0.0000	4.5800	50.0000	0.0000	(11.7688)	(1.2903)	0.0000	1	(13.0591)	01/06/2025
603699.SH	12/09/2024	SDB3262115450	12,400.00	3.2711	40,389.99	40,561.70	0.0000	4.5800	50.0000	0.0000	(5.1385)	(0.5634)	0.0000	1	(5.7019)	01/06/2025
603699.SH	12/09/2024	SDB3262115450	6,600.00	3.2711	21,497.90	21,589.29	0.0000	4.5800	50.0000	0.0000	(2.7350)	(0.2999)	0.0000	1	(3.0349)	01/06/2025
603699.SH	12/09/2024	SDB3262115450	7,700.00	3.2711	25,080.88	25,187.51	0.0000	4.5800	50.0000	0.0000	(3.1908)	(0.3498)	0.0000	1	(3.5407)	01/06/2025
603699.SH	12/09/2024	SDB3262115450	4,900.00	3.2711	15,960.56	16,028.41	0.0000	4.5800	50.0000	0.0000	(0.2226)	(0.2035)	0.0000	1	(2.2532)	01/06/2025
603699.SH	12/09/2024	SDB3262115450	9,000.00	3.2711	29,315.31	29,439.94	0.0000	4.5800	50.0000	0.0000	(3.7296)	(0.4089)	0.0000	1	(4.1384)	01/06/2025
603699.SH	12/09/2024	SDB3262115450	12,200.00	3.2711	39,738.54	39,907.48	0.0000	4.5800	50.0000	0.0000	(5.0556)	(0.5543)	0.0000	1	(5.6099)	01/06/2025
603699.SH	12/09/2024	SDB3262115450	6,200.00	3.2711	20,194.99	20,280.85	0.0000	4.5800	50.0000	0.0000	(2.5693)	(0.2817)	0.0000	1	(2.8509)	01/06/2025
603699.SH	12/09/2024	SDB3262115450	4,700.00	3.2711	15,309.11	15,374.19	0.0000	4.5800	50.0000	0.0000	(1.9477)	(0.2135)	0.0000	1	(2.1612)	01/06/2025
603699.SH	12/09/2024	SDB3262115450	4,100.00	3.2711	13,354.75	13,411.53	0.0000	4.5800	50.0000	0.0000	(1.6990)	(0.1863)	0.0000	1	(1.8853)	01/06/2025
603699.SH	12/09/2024	SDB3262115450	20,500.00	3.2711	66,773.77	67,057.65	0.0000	4.5800	50.0000	0.0000	(8.4951)	(0.9314)	0.0000	1	(9.4265)	01/06/2025
603699.SH	12/09/2024	SDB3262115450	8,700.00	3.2711	28,338.14	28,458.61	0.0000	4.5800	50.0000	0.0000	(3.6052)	(0.3953)	0.0000	1	(4.0005)	01/06/2025
603699.SH	12/09/2024	SDB3262115450	1,400.00	3.2711	4,560.16	4,579.55	0.0000	4.5800	50.0000	0.0000	(0.5802)	(0.0636)	0.0000	1	(0.6438)	01/06/2025
603699.SH	12/09/2024	SDB3262115450	8,500.00	3.2711	27,686.68	27,804.39	0.0000	4.5800	50.0000	0.0000	(3.5224)	(0.3862)	0.0000	1	(3.9085)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
NEWAY VALVE (SUZHOU) CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
603699.SH	12/09/2024	SDB3262115450	8,100.00	3.2711	26,383.78	26,495.95	0.0000	4.5800	50.0000	0.0000	(3.3566)	(0.3680)	0.0000	1	(3.7246)	01/06/2025
603699.SH	12/09/2024	SDB3262115450	1,900.00	3.2711	6,188.79	6,215.10	0.0000	4.5800	50.0000	0.0000	(0.7874)	(0.0863)	0.0000	1	(0.8737)	01/06/2025
603699.SH	12/09/2024	SDB3262115450	6,100.00	3.2711	19,869.27	19,953.74	0.0000	4.5800	50.0000	0.0000	(2.5278)	(0.2771)	0.0000	1	(2.8049)	01/06/2025
603699.SH	12/09/2024	SDB3262115450	22,400.00	3.2711	72,962.56	73,272.75	0.0000	4.5800	50.0000	0.0000	(9.2825)	(1.0177)	0.0000	1	(10.3001)	01/06/2025
603699.SH	12/09/2024	SDB3262115450	4,300.00	3.2711	14,006.21	14,065.75	0.0000	4.5800	50.0000	0.0000	(1.7819)	(0.1954)	0.0000	1	(1.9773)	01/06/2025
603699.SH	12/06/2024	SDB3262115450	2,900.00	3.3153	9,495.19	9,614.36	0.0000	4.5800	50.0000	0.0000	(3.6240)	(0.4006)	0.0000	3	(4.0246)	01/06/2025
603699.SH	12/06/2024	SDB3262115450	1,400.00	3.3153	4,593.63	4,641.41	0.0000	4.5800	50.0000	0.0000	(1.7532)	(0.1934)	0.0000	3	(1.9466)	01/06/2025
603699.SH	12/06/2024	SDB3262115450	3,600.00	3.3153	11,793.46	11,935.07	0.0000	4.5800	50.0000	0.0000	(4.5012)	(0.4973)	0.0000	3	(4.9985)	01/06/2025
603699.SH	12/06/2024	SDB3262115450	200.00	3.3153	671.12	663.06	0.0000	4.5800	50.0000	0.0000	(0.2561)	(0.0276)	0.0000	3	(0.2838)	01/06/2025
603699.SH	12/06/2024	SDB3262115450	5,500.00	3.3153	17,914.91	18,234.13	0.0000	4.5800	50.0000	0.0000	(6.8375)	(0.7598)	0.0000	3	(7.5973)	01/06/2025
603699.SH	12/06/2024	SDB3262115450	7,600.00	3.3153	24,755.15	25,196.25	0.0000	4.5800	50.0000	0.0000	(9.4482)	(1.0498)	0.0000	3	(10.4981)	01/06/2025
603699.SH	12/06/2024	SDB3262115450	9,500.00	3.3153	30,943.94	31,495.31	0.0000	4.5800	50.0000	0.0000	(11.8103)	(1.3123)	0.0000	3	(13.1226)	01/06/2025
603699.SH	12/06/2024	SDB3262115450	2,700.00	3.3153	8,794.59	8,951.30	0.0000	4.5800	50.0000	0.0000	(3.3566)	(0.3730)	0.0000	3	(3.7296)	01/06/2025
603699.SH	12/06/2024	SDB3262115450	4,400.00	3.3153	14,331.93	14,587.30	0.0000	4.5800	50.0000	0.0000	(5.4700)	(0.6078)	0.0000	3	(6.0778)	01/06/2025
603699.SH	12/06/2024	SDB3262115450	3,800.00	3.3153	12,377.58	12,598.12	0.0000	4.5800	50.0000	0.0000	(4.7241)	(0.5249)	0.0000	3	(5.2490)	01/06/2025
603699.SH	12/06/2024	SDB3262115450	3,400.00	3.3153	11,074.67	11,272.01	0.0000	4.5800	50.0000	0.0000	(4.2268)	(0.4697)	0.0000	3	(4.6965)	01/06/2025
603699.SH	12/06/2024	SDB3262115450	7,800.00	3.3153	25,406.60	25,859.31	0.0000	4.5800	50.0000	0.0000	(9.6969)	(1.0775)	0.0000	3	(10.7743)	01/06/2025
603699.SH	12/06/2024	SDB3262115450	100.00	3.3153	325.73	331.53	0.0000	4.5800	50.0000	0.0000	(0.1243)	(0.0138)	0.0000	3	(0.1381)	01/06/2025
603699.SH	12/06/2024	SDB3262115450	500.00	3.3153	1,628.63	1,657.65	0.0000	4.5800	50.0000	0.0000	(0.6216)	(0.0691)	0.0000	3	(0.6907)	01/06/2025
603699.SH	12/06/2024	SDB3262115450	3,600.00	3.3153	11,726.13	11,935.07	0.0000	4.5800	50.0000	0.0000	(4.4755)	(0.4973)	0.0000	3	(4.9728)	01/06/2025
603699.SH	12/06/2024	SDB3262115450	12,400.00	3.3153	40,389.99	41,109.67	0.0000	4.5800	50.0000	0.0000	(15.4155)	(1.7129)	0.0000	3	(17.1284)	01/06/2025
603699.SH	12/06/2024	SDB3262115450	7,000.00	3.3153	22,800.80	23,207.07	0.0000	4.5800	50.0000	0.0000	(8.7023)	(0.9670)	0.0000	3	(9.6693)	01/06/2025
603699.SH	12/06/2024	SDB3262115450	20,400.00	3.3153	66,448.04	67,632.04	0.0000	4.5800	50.0000	0.0000	(25.3610)	(2.8180)	0.0000	3	(28.1790)	01/06/2025
603699.SH	12/06/2024	SDB3262115450	28,400.00	3.3153	92,506.10	94,154.41	0.0000	4.5800	50.0000	0.0000	(35.3065)	(3.9231)	0.0000	3	(39.2296)	01/06/2025
603699.SH	12/06/2024	SDB3262115450	12,400.00	3.3153	40,389.99	41,109.67	0.0000	4.5800	50.0000	0.0000	(15.4155)	(1.7129)	0.0000	3	(17.1284)	01/06/2025
603699.SH	12/06/2024	SDB3262115450	6,600.00	3.3153	21,497.90	21,880.95	0.0000	4.5800	50.0000	0.0000	(8.2050)	(0.9117)	0.0000	3	(9.1167)	01/06/2025
603699.SH	12/06/2024	SDB3262115450	7,700.00	3.3153	25,080.88	25,527.78	0.0000	4.5800	50.0000	0.0000	(9.5725)	(1.0637)	0.0000	3	(10.6362)	01/06/2025
603699.SH	12/06/2024	SDB3262115450	4,900.00	3.3153	15,960.56	16,244.95	0.0000	4.5800	50.0000	0.0000	(6.0916)	(0.6769)	0.0000	3	(6.7685)	01/06/2025
603699.SH	12/06/2024	SDB3262115450	9,000.00	3.3153	29,315.31	29,837.66	0.0000	4.5800	50.0000	0.0000	(11.1887)	(1.2432)	0.0000	3	(12.4319)	01/06/2025
603699.SH	12/06/2024	SDB3262115450	12,200.00	3.3153	39,738.54	40,446.61	0.0000	4.5800	50.0000	0.0000	(15.1669)	(1.6853)	0.0000	3	(16.8521)	01/06/2025
603699.SH	12/06/2024	SDB3262115450	6,200.00	3.3153	20,194.99	20,554.84	0.0000	4.5800	50.0000	0.0000	(7.7078)	(0.8565)	0.0000	3	(8.5642)	01/06/2025
603699.SH	12/06/2024	SDB3262115450	4,700.00	3.3153	15,309.11	15,581.89	0.0000	4.5800	50.0000	0.0000	(5.8430)	(0.6492)	0.0000	3	(6.4922)	01/06/2025
603699.SH	12/06/2024	SDB3262115450	4,100.00	3.3153	13,354.75	13,592.71	0.0000	4.5800	50.0000	0.0000	(5.0971)	(0.5664)	0.0000	3	(5.6634)	01/06/2025
603699.SH	12/06/2024	SDB3262115450	20,500.00	3.3153	66,773.77	67,963.57	0.0000	4.5800	50.0000	0.0000	(25.4853)	(2.8318)	0.0000	3	(28.3171)	01/06/2025
603699.SH	12/06/2024	SDB3262115450	8,700.00	3.3153	28,338.14	28,843.08	0.0000	4.5800	50.0000	0.0000	(10.8157)	(1.2018)	0.0000	3	(12.0175)	01/06/2025
603699.SH	12/06/2024	SDB3262115450	1,400.00	3.3153	4,560.16	4,641.41	0.0000	4.5800	50.0000	0.0000	(1.7405)	(0.1934)	0.0000	3	(1.9339)	01/06/2025
603699.SH	12/06/2024	SDB3262115450	8,500.00	3.3153	27,686.68	28,180.02	0.0000	4.5800	50.0000	0.0000	(10.5671)	(1.1742)	0.0000	3	(11.7413)	01/06/2025
603699.SH	12/06/2024	SDB3262115450	8,100.00	3.3153	26,383.78	26,853.90	0.0000	4.5800	50.0000	0.0000	(10.0698)	(1.1189)	0.0000	3	(11.1887)	01/06/2025
603699.SH	12/06/2024	SDB3262115450	1,900.00	3.3153	6,188.79	6,299.06	0.0000	4.5800	50.0000	0.0000	(2.3621)	(0.2625)	0.0000	3	(2.6245)	01/06/2025
603699.SH	12/06/2024	SDB3262115450	6,100.00	3.3153	19,869.27	20,223.31	0.0000	4.5800	50.0000	0.0000	(7.5834)	(0.8426)	0.0000	3	(8.4261)	01/06/2025
603699.SH	12/06/2024	SDB3262115450	22,400.00	3.3153	72,962.56	74,262.63	0.0000	4.5800	50.0000	0.0000	(27.8474)	(3.0943)	0.0000	3	(30.9417)	01/06/2025
603699.SH	12/06/2024	SDB3262115450	4,300.00	3.3153	14,006.21	14,255.77	0.0000	4.5800	50.0000	0.0000	(5.3457)	(0.5940)	0.0000	3	(5.9397)	01/06/2025
603699.SH	12/05/2024	SDB3262115450	3,600.00	3.2388	11,793.46	11,659.84	0.0000	4.5800	50.0000	0.0000	(1.5004)	(0.1619)	0.0000	1	(1.6623)	01/06/2025
603699.SH	12/05/2024	SDB3262115450	200.00	3.2388	671.12	647.77	0.0000	4.5800	50.0000	0.0000	(0.0854)	(0.0090)	0.0000	1	(0.0944)	01/06/2025
603699.SH	12/05/2024	SDB3262115450	5,500.00	3.2388	17,914.91	17,813.64	0.0000	4.5800	50.0000	0.0000	(2.2792)	(0.2474)	0.0000	1	(2.5266)	01/06/2025
603699.SH	12/05/2024	SDB3262115450	7,600.00	3.2388	24,755.15	24,615.21	0.0000	4.5800	50.0000	0.0000	(3.1494)	(0.3419)	0.0000	1	(3.4913)	01/06/2025
603699.SH	12/05/2024	SDB3262115450	9,500.00	3.2388	30,943.94	30,769.02	0.0000	4.5800	50.0000	0.0000	(3.9368)	(0.4273)	0.0000	1	(4.3641)	01/06/2025
603699.SH	12/05/2024	SDB3262115450	2,700.00	3.2388	8,794.59	8,744.88	0.0000	4.5800	50.0000	0.0000	(1.1189)	(0.1215)	0.0000	1	(1.2403)	01/06/2025
603699.SH	12/05/2024	SDB3262115450	4,400.00	3.2388	14,331.93	14,250.91	0.0000	4.5800	50.0000	0.0000	(1.8233)	(0.1979)	0.0000	1	(2.0213)	01/06/2025
603699.SH	12/05/2024	SDB3262115450	3,800.00	3.2388	12,377.58	12,307.61	0.0000	4.5800	50.0000	0.0000	(1.5747)	(0.1709)	0.0000	1	(1.7456)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
NEWAY VALVE (SUZHOU) CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
603699.SH	12/05/2024	SDB3262115450	3,400.00	3.2388	11,074.67	11,012.07	0.0000	4.5800	50.0000	0.0000	(1.4089)	(0.1529)	0.0000	1	(1.5619)	01/06/2025
603699.SH	12/05/2024	SDB3262115450	7,800.00	3.2388	25,406.60	25,262.98	0.0000	4.5800	50.0000	0.0000	(3.2323)	(0.3509)	0.0000	1	(3.5832)	01/06/2025
603699.SH	12/05/2024	SDB3262115450	100.00	3.2388	325.73	323.88	0.0000	4.5800	50.0000	0.0000	(0.0414)	(0.0045)	0.0000	1	(0.0459)	01/06/2025
603699.SH	12/05/2024	SDB3262115450	500.00	3.2388	1,628.63	1,619.42	0.0000	4.5800	50.0000	0.0000	(0.2072)	(0.0225)	0.0000	1	(0.2297)	01/06/2025
603699.SH	12/05/2024	SDB3262115450	3,600.00	3.2388	11,726.13	11,659.84	0.0000	4.5800	50.0000	0.0000	(1.4918)	(0.1619)	0.0000	1	(1.6538)	01/06/2025
603699.SH	12/05/2024	SDB3262115450	12,400.00	3.2388	40,389.99	40,161.67	0.0000	4.5800	50.0000	0.0000	(5.1385)	(0.5578)	0.0000	1	(5.6963)	01/06/2025
603699.SH	12/05/2024	SDB3262115450	7,000.00	3.2388	22,800.80	22,671.91	0.0000	4.5800	50.0000	0.0000	(2.9008)	(0.3149)	0.0000	1	(3.2157)	01/06/2025
603699.SH	12/05/2024	SDB3262115450	20,400.00	3.2388	66,448.04	66,072.42	0.0000	4.5800	50.0000	0.0000	(8.4537)	(0.9177)	0.0000	1	(9.3713)	01/06/2025
603699.SH	12/05/2024	SDB3262115450	28,400.00	3.2388	92,506.10	91,983.17	0.0000	4.5800	50.0000	0.0000	(11.7688)	(1.2775)	0.0000	1	(13.0464)	01/06/2025
603699.SH	12/05/2024	SDB3262115450	12,400.00	3.2388	40,389.99	40,161.67	0.0000	4.5800	50.0000	0.0000	(5.1385)	(0.5578)	0.0000	1	(5.6963)	01/06/2025
603699.SH	12/05/2024	SDB3262115450	6,600.00	3.2388	21,497.90	21,376.37	0.0000	4.5800	50.0000	0.0000	(2.7350)	(0.2969)	0.0000	1	(3.0319)	01/06/2025
603699.SH	12/05/2024	SDB3262115450	7,700.00	3.2388	25,080.88	24,939.10	0.0000	4.5800	50.0000	0.0000	(3.1908)	(0.3464)	0.0000	1	(3.5372)	01/06/2025
603699.SH	12/05/2024	SDB3262115450	4,900.00	3.2388	15,960.56	15,870.34	0.0000	4.5800	50.0000	0.0000	(2.0305)	(0.2204)	0.0000	1	(2.2510)	01/06/2025
603699.SH	12/05/2024	SDB3262115450	9,000.00	3.2388	29,315.31	29,149.60	0.0000	4.5800	50.0000	0.0000	(3.7296)	(0.4049)	0.0000	1	(4.1344)	01/06/2025
603699.SH	12/05/2024	SDB3262115450	12,200.00	3.2388	39,738.54	39,513.90	0.0000	4.5800	50.0000	0.0000	(5.0556)	(0.5488)	0.0000	1	(5.6044)	01/06/2025
603699.SH	12/05/2024	SDB3262115450	6,200.00	3.2388	20,194.99	20,080.83	0.0000	4.5800	50.0000	0.0000	(2.5693)	(0.2789)	0.0000	1	(2.8482)	01/06/2025
603699.SH	12/05/2024	SDB3262115450	4,700.00	3.2388	15,309.11	15,222.57	0.0000	4.5800	50.0000	0.0000	(1.9477)	(0.2114)	0.0000	1	(2.1591)	01/06/2025
603699.SH	12/05/2024	SDB3262115450	4,100.00	3.2388	13,354.75	13,279.26	0.0000	4.5800	50.0000	0.0000	(1.6990)	(0.1844)	0.0000	1	(1.8835)	01/06/2025
603699.SH	12/05/2024	SDB3262115450	20,500.00	3.2388	66,773.77	66,396.30	0.0000	4.5800	50.0000	0.0000	(8.4951)	(0.9222)	0.0000	1	(9.4173)	01/06/2025
603699.SH	12/05/2024	SDB3262115450	8,700.00	3.2388	28,338.14	28,177.94	0.0000	4.5800	50.0000	0.0000	(3.6052)	(0.3914)	0.0000	1	(3.9966)	01/06/2025
603699.SH	12/05/2024	SDB3262115450	1,400.00	3.2388	4,560.16	4,534.38	0.0000	4.5800	50.0000	0.0000	(0.5802)	(0.0630)	0.0000	1	(0.6431)	01/06/2025
603699.SH	12/05/2024	SDB3262115450	8,500.00	3.2388	27,686.68	27,530.17	0.0000	4.5800	50.0000	0.0000	(3.5224)	(0.3824)	0.0000	1	(3.9047)	01/06/2025
603699.SH	12/05/2024	SDB3262115450	8,100.00	3.2388	26,383.78	26,234.64	0.0000	4.5800	50.0000	0.0000	(3.3566)	(0.3644)	0.0000	1	(3.7210)	01/06/2025
603699.SH	12/05/2024	SDB3262115450	1,900.00	3.2388	6,188.79	6,153.80	0.0000	4.5800	50.0000	0.0000	(0.7874)	(0.0855)	0.0000	1	(0.8728)	01/06/2025
603699.SH	12/05/2024	SDB3262115450	6,100.00	3.2388	19,869.27	19,756.95	0.0000	4.5800	50.0000	0.0000	(2.5278)	(0.2744)	0.0000	1	(2.8022)	01/06/2025
603699.SH	12/05/2024	SDB3262115450	22,400.00	3.2388	72,962.56	72,550.11	0.0000	4.5800	50.0000	0.0000	(9.2825)	(1.0076)	0.0000	1	(10.2901)	01/06/2025
603699.SH	12/05/2024	SDB3262115450	4,300.00	3.2388	14,006.21	13,927.03	0.0000	4.5800	50.0000	0.0000	(1.7819)	(0.1934)	0.0000	1	(1.9753)	01/06/2025
603699.SH	12/04/2024	SDB3262115450	5,500.00	3.2573	17,914.91	17,914.91	0.0000	4.5800	50.0000	0.0000	(2.2792)	(0.2488)	0.0000	1	(2.5280)	01/06/2025
603699.SH	12/04/2024	SDB3262115450	7,600.00	3.2573	24,755.15	24,755.15	0.0000	4.5800	50.0000	0.0000	(3.1494)	(0.3438)	0.0000	1	(3.4932)	01/06/2025
603699.SH	12/04/2024	SDB3262115450	9,500.00	3.2573	30,943.94	30,943.94	0.0000	4.5800	50.0000	0.0000	(3.9368)	(0.4298)	0.0000	1	(4.3665)	01/06/2025
603699.SH	12/04/2024	SDB3262115450	2,700.00	3.2573	8,794.59	8,794.59	0.0000	4.5800	50.0000	0.0000	(1.1189)	(0.1221)	0.0000	1	(1.2410)	01/06/2025
603699.SH	12/04/2024	SDB3262115450	4,400.00	3.2573	14,331.93	14,331.93	0.0000	4.5800	50.0000	0.0000	(1.8233)	(0.1991)	0.0000	1	(2.0224)	01/06/2025
603699.SH	12/04/2024	SDB3262115450	3,800.00	3.2573	12,377.58	12,377.58	0.0000	4.5800	50.0000	0.0000	(1.5747)	(0.1719)	0.0000	1	(1.7466)	01/06/2025
603699.SH	12/04/2024	SDB3262115450	3,400.00	3.2573	11,074.67	11,074.67	0.0000	4.5800	50.0000	0.0000	(1.4089)	(0.1538)	0.0000	1	(1.5628)	01/06/2025
603699.SH	12/04/2024	SDB3262115450	7,800.00	3.2573	25,406.60	25,406.60	0.0000	4.5800	50.0000	0.0000	(3.2323)	(0.3529)	0.0000	1	(3.5852)	01/06/2025
603699.SH	12/04/2024	SDB3262115450	100.00	3.2573	325.73	323.73	0.0000	4.5800	50.0000	0.0000	(0.0414)	(0.0045)	0.0000	1	(0.0460)	01/06/2025
603699.SH	12/04/2024	SDB3262115450	500.00	3.2573	1,628.63	1,628.63	0.0000	4.5800	50.0000	0.0000	(0.2072)	(0.0226)	0.0000	1	(0.2298)	01/06/2025
603699.SH	12/04/2024	SDB3262115450	3,600.00	3.2573	11,726.13	11,726.13	0.0000	4.5800	50.0000	0.0000	(1.4918)	(0.1629)	0.0000	1	(1.6547)	01/06/2025
603699.SH	12/04/2024	SDB3262115450	12,400.00	3.2573	40,389.99	40,389.99	0.0000	4.5800	50.0000	0.0000	(5.1385)	(0.5610)	0.0000	1	(5.6995)	01/06/2025
603699.SH	12/04/2024	SDB3262115450	7,000.00	3.2573	22,800.80	22,800.80	0.0000	4.5800	50.0000	0.0000	(2.9008)	(0.3167)	0.0000	1	(3.2174)	01/06/2025
603699.SH	12/04/2024	SDB3262115450	20,400.00	3.2573	66,448.04	66,448.04	0.0000	4.5800	50.0000	0.0000	(8.4537)	(0.9229)	0.0000	1	(9.3766)	01/06/2025
603699.SH	12/04/2024	SDB3262115450	28,400.00	3.2573	92,506.10	92,506.10	0.0000	4.5800	50.0000	0.0000	(11.7688)	(1.2848)	0.0000	1	(13.0536)	01/06/2025
603699.SH	12/04/2024	SDB3262115450	12,400.00	3.2573	40,389.99	40,389.99	0.0000	4.5800	50.0000	0.0000	(5.1385)	(0.5610)	0.0000	1	(5.6995)	01/06/2025
603699.SH	12/04/2024	SDB3262115450	6,600.00	3.2573	21,497.90	21,497.90	0.0000	4.5800	50.0000	0.0000	(2.7350)	(0.2986)	0.0000	1	(3.0336)	01/06/2025
603699.SH	12/04/2024	SDB3262115450	7,700.00	3.2573	25,080.88	25,080.88	0.0000	4.5800	50.0000	0.0000	(3.1908)	(0.3483)	0.0000	1	(3.5392)	01/06/2025
603699.SH	12/04/2024	SDB3262115450	4,900.00	3.2573	15,960.56	15,960.56	0.0000	4.5800	50.0000	0.0000	(2.0305)	(0.2217)	0.0000	1	(2.2522)	01/06/2025
603699.SH	12/04/2024	SDB3262115450	9,000.00	3.2573	29,315.31	29,315.31	0.0000	4.5800	50.0000	0.0000	(3.7296)	(0.4072)	0.0000	1	(4.1367)	01/06/2025
603699.SH	12/04/2024	SDB3262115450	12,200.00	3.2573	39,738.54	39,738.54	0.0000	4.5800	50.0000	0.0000	(5.0556)	(0.5519)	0.0000	1	(5.6075)	01/06/2025
603699.SH	12/04/2024	SDB3262115450	6,200.00	3.2573	20,194.99	20,194.99	0.0000	4.5800	50.0000	0.0000	(2.5693)	(0.2805)	0.0000	1	(2.8497)	01/06/2025
603699.SH	12/04/2024	SDB3262115450	4,700.00	3.2573	15,309.11	15,309.11	0.0000	4.5800	50.0000	0.0000	(1.9477)	(0.2126)	0.0000	1	(2.1603)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
NEWAY VALVE (SUZHOU) CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
603699.SH	12/04/2024	SDB3262115450	4,100.00	3.2573	13,354.75	13,354.75	0.0000	4.5800	50.0000	0.0000	(1.6990)	(0.1855)	0.0000	1	(1.8845)	01/06/2025
603699.SH	12/04/2024	SDB3262115450	20,500.00	3.2573	66,773.77	66,773.77	0.0000	4.5800	50.0000	0.0000	(8.4951)	(0.9274)	0.0000	1	(9.4225)	01/06/2025
603699.SH	12/04/2024	SDB3262115450	8,700.00	3.2573	28,338.14	28,338.14	0.0000	4.5800	50.0000	0.0000	(3.6052)	(0.3936)	0.0000	1	(3.9988)	01/06/2025
603699.SH	12/04/2024	SDB3262115450	1,400.00	3.2573	4,560.16	4,560.16	0.0000	4.5800	50.0000	0.0000	(0.5802)	(0.0633)	0.0000	1	(0.6435)	01/06/2025
603699.SH	12/04/2024	SDB3262115450	8,500.00	3.2573	27,686.68	27,686.68	0.0000	4.5800	50.0000	0.0000	(3.5224)	(0.3845)	0.0000	1	(3.9069)	01/06/2025
603699.SH	12/04/2024	SDB3262115450	8,100.00	3.2573	26,383.78	26,383.78	0.0000	4.5800	50.0000	0.0000	(3.3566)	(0.3664)	0.0000	1	(3.7230)	01/06/2025
603699.SH	12/04/2024	SDB3262115450	1,900.00	3.2573	6,188.79	6,188.79	0.0000	4.5800	50.0000	0.0000	(0.7874)	(0.0860)	0.0000	1	(0.8733)	01/06/2025
603699.SH	12/04/2024	SDB3262115450	6,100.00	3.2573	19,869.27	19,869.27	0.0000	4.5800	50.0000	0.0000	(2.5278)	(0.2760)	0.0000	1	(2.8038)	01/06/2025
603699.SH	12/04/2024	SDB3262115450	22,400.00	3.2573	72,962.56	72,962.56	0.0000	4.5800	50.0000	0.0000	(9.2825)	(1.0134)	0.0000	1	(10.2958)	01/06/2025
603699.SH	12/04/2024	SDB3262115450	4,300.00	3.2573	14,006.21	14,006.21	0.0000	4.5800	50.0000	0.0000	(1.7819)	(0.1945)	0.0000	1	(1.9764)	01/06/2025
TOTAL NEWAY VALVE (SUZHOU) CO LTD CMN CLASS A SERIES NORTHBOUND											(4,043.2684)	(431.0837)	0.0000		(4,474.3520)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
NINGBO DEYE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND																
605117.SH	01/03/2025	SDB3260123386	200.00	11.6082	2,384.14	2,321.64	0.0000	4.3300	50.0000	0.0000	(0.8603)	(0.0967)	0.0000	3	(0.9570)	01/06/2025
605117.SH	01/03/2025	SDB3260123386	1,000.00	11.6082	11,920.70	11,608.18	0.0000	4.3300	50.0000	0.0000	(4.3014)	(0.4837)	0.0000	3	(4.7851)	01/06/2025
605117.SH	01/03/2025	SDB3260123386	700.00	11.6082	8,344.49	8,125.73	0.0000	4.3300	50.0000	0.0000	(3.0110)	(0.3386)	0.0000	3	(3.3495)	01/06/2025
605117.SH	01/03/2025	SDB3260123386	100.00	11.6082	1,192.07	1,160.82	0.0000	4.3300	50.0000	0.0000	(0.4301)	(0.0484)	0.0000	3	(0.4785)	01/06/2025
605117.SH	01/03/2025	SDB3260123386	200.00	11.6082	2,384.14	2,321.64	0.0000	4.3300	50.0000	0.0000	(0.8603)	(0.0967)	0.0000	3	(0.9570)	01/06/2025
605117.SH	01/03/2025	SDB3260123386	100.00	11.6082	1,192.07	1,160.82	0.0000	4.3300	50.0000	0.0000	(0.4301)	(0.0484)	0.0000	3	(0.4785)	01/06/2025
605117.SH	01/03/2025	SDB3260123386	100.00	11.6082	1,192.07	1,160.82	0.0000	4.3300	50.0000	0.0000	(0.4301)	(0.0484)	0.0000	3	(0.4785)	01/06/2025
605117.SH	01/03/2025	SDB3260123386	500.00	11.6082	5,960.35	5,804.09	0.0000	4.3300	50.0000	0.0000	(2.1507)	(0.2418)	0.0000	3	(2.3925)	01/06/2025
605117.SH	01/03/2025	SDB3260123386	100.00	11.6082	1,192.07	1,160.82	0.0000	4.3300	50.0000	0.0000	(0.4301)	(0.0484)	0.0000	3	(0.4785)	01/06/2025
605117.SH	01/02/2025	SDB3260123386	200.00	11.3782	2,384.14	2,275.64	0.0000	4.3300	50.0000	0.0000	(0.2868)	(0.0316)	0.0000	1	(0.3184)	01/06/2025
605117.SH	01/02/2025	SDB3260123386	1,000.00	11.3782	11,920.70	11,378.18	0.0000	4.3300	50.0000	0.0000	(1.4338)	(0.1580)	0.0000	1	(1.5918)	01/06/2025
605117.SH	01/02/2025	SDB3260123386	700.00	11.3782	8,344.49	7,964.73	0.0000	4.3300	50.0000	0.0000	(1.0037)	(0.1106)	0.0000	1	(1.1143)	01/06/2025
605117.SH	01/02/2025	SDB3260123386	100.00	11.3782	1,192.07	1,137.82	0.0000	4.3300	50.0000	0.0000	(0.1434)	(0.0158)	0.0000	1	(0.1592)	01/06/2025
605117.SH	01/02/2025	SDB3260123386	200.00	11.3782	2,384.14	2,275.64	0.0000	4.3300	50.0000	0.0000	(0.2868)	(0.0316)	0.0000	1	(0.3184)	01/06/2025
605117.SH	01/02/2025	SDB3260123386	100.00	11.3782	1,192.07	1,137.82	0.0000	4.3300	50.0000	0.0000	(0.1434)	(0.0158)	0.0000	1	(0.1592)	01/06/2025
605117.SH	01/02/2025	SDB3260123386	100.00	11.3782	1,192.07	1,137.82	0.0000	4.3300	50.0000	0.0000	(0.1434)	(0.0158)	0.0000	1	(0.1592)	01/06/2025
605117.SH	01/02/2025	SDB3260123386	500.00	11.3782	5,960.35	5,689.09	0.0000	4.3300	50.0000	0.0000	(0.7169)	(0.0790)	0.0000	1	(0.7959)	01/06/2025
605117.SH	01/02/2025	SDB3260123386	100.00	11.3782	1,192.07	1,137.82	0.0000	4.3300	50.0000	0.0000	(0.1434)	(0.0158)	0.0000	1	(0.1592)	01/06/2025
605117.SH	12/31/2024	SDB3260123386	200.00	11.5333	2,384.14	2,306.67	0.0000	4.3300	50.0000	0.0000	(0.5735)	(0.0641)	0.0000	2	(0.6376)	01/06/2025
605117.SH	12/31/2024	SDB3260123386	1,000.00	11.5333	11,920.70	11,533.33	0.0000	4.3300	50.0000	0.0000	(2.8676)	(0.3204)	0.0000	2	(3.1880)	01/06/2025
605117.SH	12/31/2024	SDB3260123386	700.00	11.5333	8,344.49	8,073.33	0.0000	4.3300	50.0000	0.0000	(2.0073)	(0.2243)	0.0000	2	(2.2316)	01/06/2025
605117.SH	12/31/2024	SDB3260123386	100.00	11.5333	1,192.07	1,153.33	0.0000	4.3300	50.0000	0.0000	(0.2868)	(0.0320)	0.0000	2	(0.3188)	01/06/2025
605117.SH	12/31/2024	SDB3260123386	200.00	11.5333	2,384.14	2,306.67	0.0000	4.3300	50.0000	0.0000	(0.5735)	(0.0641)	0.0000	2	(0.6376)	01/06/2025
605117.SH	12/31/2024	SDB3260123386	100.00	11.5333	1,192.07	1,153.33	0.0000	4.3300	50.0000	0.0000	(0.2868)	(0.0320)	0.0000	2	(0.3188)	01/06/2025
605117.SH	12/31/2024	SDB3260123386	100.00	11.5333	1,192.07	1,153.33	0.0000	4.3300	50.0000	0.0000	(0.2868)	(0.0320)	0.0000	2	(0.3188)	01/06/2025
605117.SH	12/31/2024	SDB3260123386	500.00	11.5333	5,960.35	5,766.66	0.0000	4.3300	50.0000	0.0000	(1.4338)	(0.1602)	0.0000	2	(1.5940)	01/06/2025
605117.SH	12/31/2024	SDB3260123386	100.00	11.5333	1,192.07	1,153.33	0.0000	4.3300	50.0000	0.0000	(0.2868)	(0.0320)	0.0000	2	(0.3188)	01/06/2025
605117.SH	12/30/2024	SDB3260123386	200.00	11.0193	2,384.14	2,203.86	0.0000	4.3300	50.0000	0.0000	(0.2868)	(0.0306)	0.0000	1	(0.3174)	01/06/2025
605117.SH	12/30/2024	SDB3260123386	1,000.00	11.0193	11,920.70	11,019.32	0.0000	4.3300	50.0000	0.0000	(1.4338)	(0.1530)	0.0000	1	(1.5868)	01/06/2025
605117.SH	12/30/2024	SDB3260123386	700.00	11.0193	8,344.49	7,713.52	0.0000	4.3300	50.0000	0.0000	(1.0037)	(0.1071)	0.0000	1	(1.1108)	01/06/2025
605117.SH	12/30/2024	SDB3260123386	100.00	11.0193	1,192.07	1,101.93	0.0000	4.3300	50.0000	0.0000	(0.1434)	(0.0153)	0.0000	1	(0.1587)	01/06/2025
605117.SH	12/30/2024	SDB3260123386	200.00	11.0193	2,384.14	2,203.86	0.0000	4.3300	50.0000	0.0000	(0.2868)	(0.0306)	0.0000	1	(0.3174)	01/06/2025
605117.SH	12/30/2024	SDB3260123386	100.00	11.0193	1,192.07	1,101.93	0.0000	4.3300	50.0000	0.0000	(0.1434)	(0.0153)	0.0000	1	(0.1587)	01/06/2025
605117.SH	12/30/2024	SDB3260123386	100.00	11.0193	1,192.07	1,101.93	0.0000	4.3300	50.0000	0.0000	(0.1434)	(0.0153)	0.0000	1	(0.1587)	01/06/2025
605117.SH	12/30/2024	SDB3260123386	500.00	11.0193	5,960.35	5,509.66	0.0000	4.3300	50.0000	0.0000	(0.7169)	(0.0765)	0.0000	1	(0.7934)	01/06/2025
605117.SH	12/30/2024	SDB3260123386	100.00	11.0193	1,192.07	1,101.93	0.0000	4.3300	50.0000	0.0000	(0.1434)	(0.0153)	0.0000	1	(0.1587)	01/06/2025
605117.SH	12/27/2024	SDB3260123386	200.00	11.3191	2,384.14	2,263.82	0.0000	4.3300	50.0000	0.0000	(0.8603)	(0.0943)	0.0000	3	(0.9546)	01/06/2025
605117.SH	12/27/2024	SDB3260123386	1,000.00	11.3191	11,920.70	11,319.10	0.0000	4.3300	50.0000	0.0000	(4.3014)	(0.4716)	0.0000	3	(4.7730)	01/06/2025
605117.SH	12/27/2024	SDB3260123386	700.00	11.3191	8,344.49	7,923.37	0.0000	4.3300	50.0000	0.0000	(3.0110)	(0.3301)	0.0000	3	(3.3411)	01/06/2025
605117.SH	12/27/2024	SDB3260123386	100.00	11.3191	1,192.07	1,131.91	0.0000	4.3300	50.0000	0.0000	(0.4301)	(0.0472)	0.0000	3	(0.4773)	01/06/2025
605117.SH	12/27/2024	SDB3260123386	200.00	11.3191	2,384.14	2,263.82	0.0000	4.3300	50.0000	0.0000	(0.8603)	(0.0943)	0.0000	3	(0.9546)	01/06/2025
605117.SH	12/27/2024	SDB3260123386	100.00	11.3191	1,192.07	1,131.91	0.0000	4.3300	50.0000	0.0000	(0.4301)	(0.0472)	0.0000	3	(0.4773)	01/06/2025
605117.SH	12/27/2024	SDB3260123386	100.00	11.3191	1,192.07	1,131.91	0.0000	4.3300	50.0000	0.0000	(0.4301)	(0.0472)	0.0000	3	(0.4773)	01/06/2025
605117.SH	12/27/2024	SDB3260123386	500.00	11.3191	5,960.35	5,659.55	0.0000	4.3300	50.0000	0.0000	(2.1507)	(0.2358)	0.0000	3	(2.3865)	01/06/2025
605117.SH	12/27/2024	SDB3260123386	100.00	11.3191	1,192.07	1,131.91	0.0000	4.3300	50.0000	0.0000	(0.4301)	(0.0472)	0.0000	3	(0.4773)	01/06/2025
605117.SH	12/26/2024	SDB3260123386	200.00	11.7282	2,384.14	2,345.64	0.0000	4.3300	50.0000	0.0000	(0.2868)	(0.0326)	0.0000	1	(0.3193)	01/06/2025
605117.SH	12/26/2024	SDB3260123386	1,000.00	11.7282	11,920.70	11,728.19	0.0000	4.3300	50.0000	0.0000	(1.4338)	(0.1629)	0.0000	1	(1.5967)	01/06/2025
605117.SH	12/26/2024	SDB3260123386	700.00	11.7282	8,344.49	8,209.74	0.0000	4.3300	50.0000	0.0000	(1.0037)	(0.1140)	0.0000	1	(1.1177)	01/06/2025
605117.SH	12/26/2024	SDB3260123386	100.00	11.7282	1,192.07	1,172.82	0.0000	4.3300	50.0000	0.0000	(0.1434)	(0.0163)	0.0000	1	(0.1597)	01/06/2025
605117.SH	12/26/2024	SDB3260123386	200.00	11.7282	2,384.14	2,345.64	0.0000	4.3300	50.0000	0.0000	(0.2868)	(0.0326)	0.0000	1	(0.3193)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6



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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
NINGBO DEYE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
605117.SH	12/26/2024	SDB3260123386	100.00	11.7282	1,192.07	1,172.82	0.0000	4.3300	50.0000	0.0000	(0.1434)	(0.0163)	0.0000	1	(0.1597)	01/06/2025
605117.SH	12/26/2024	SDB3260123386	100.00	11.7282	1,192.07	1,172.82	0.0000	4.3300	50.0000	0.0000	(0.1434)	(0.0163)	0.0000	1	(0.1597)	01/06/2025
605117.SH	12/26/2024	SDB3260123386	500.00	11.7282	5,960.35	5,864.10	0.0000	4.3300	50.0000	0.0000	(0.7169)	(0.0814)	0.0000	1	(0.7983)	01/06/2025
605117.SH	12/26/2024	SDB3260123386	100.00	11.7282	1,192.07	1,172.82	0.0000	4.3300	50.0000	0.0000	(0.1434)	(0.0163)	0.0000	1	(0.1597)	01/06/2025
605117.SH	12/24/2024	SDB3260123386	200.00	11.7282	2,384.14	2,345.64	0.0000	4.3300	50.0000	0.0000	(0.5735)	(0.0652)	0.0000	2	(0.6387)	01/06/2025
605117.SH	12/24/2024	SDB3260123386	1,000.00	11.7282	11,920.70	11,728.19	0.0000	4.3300	50.0000	0.0000	(2.8676)	(0.3258)	0.0000	2	(3.1934)	01/06/2025
605117.SH	12/24/2024	SDB3260123386	700.00	11.7282	8,344.49	8,209.74	0.0000	4.3300	50.0000	0.0000	(2.0073)	(0.2280)	0.0000	2	(2.2354)	01/06/2025
605117.SH	12/24/2024	SDB3260123386	100.00	11.7282	1,192.07	1,172.82	0.0000	4.3300	50.0000	0.0000	(0.2868)	(0.0326)	0.0000	2	(0.3193)	01/06/2025
605117.SH	12/24/2024	SDB3260123386	200.00	11.7282	2,384.14	2,345.64	0.0000	4.3300	50.0000	0.0000	(0.5735)	(0.0652)	0.0000	2	(0.6387)	01/06/2025
605117.SH	12/24/2024	SDB3260123386	100.00	11.7282	1,192.07	1,172.82	0.0000	4.3300	50.0000	0.0000	(0.2868)	(0.0326)	0.0000	2	(0.3193)	01/06/2025
605117.SH	12/24/2024	SDB3260123386	100.00	11.7282	1,192.07	1,172.82	0.0000	4.3300	50.0000	0.0000	(0.2868)	(0.0326)	0.0000	2	(0.3193)	01/06/2025
605117.SH	12/24/2024	SDB3260123386	500.00	11.7282	5,960.35	5,864.10	0.0000	4.3300	50.0000	0.0000	(1.4338)	(0.1629)	0.0000	2	(1.5967)	01/06/2025
605117.SH	12/24/2024	SDB3260123386	100.00	11.7282	1,192.07	1,172.82	0.0000	4.3300	50.0000	0.0000	(0.2868)	(0.0326)	0.0000	2	(0.3193)	01/06/2025
605117.SH	12/23/2024	SDB3260123386	200.00	11.5906	2,384.14	2,318.12	0.0000	4.3300	50.0000	0.0000	(0.2868)	(0.0322)	0.0000	1	(0.3190)	01/06/2025
605117.SH	12/23/2024	SDB3260123386	1,000.00	11.5906	11,920.70	11,590.59	0.0000	4.3300	50.0000	0.0000	(1.4338)	(0.1610)	0.0000	1	(1.5948)	01/06/2025
605117.SH	12/23/2024	SDB3260123386	700.00	11.5906	8,344.49	8,113.41	0.0000	4.3300	50.0000	0.0000	(1.0037)	(0.1127)	0.0000	1	(1.1163)	01/06/2025
605117.SH	12/23/2024	SDB3260123386	100.00	11.5906	1,192.07	1,159.06	0.0000	4.3300	50.0000	0.0000	(0.1434)	(0.0161)	0.0000	1	(0.1595)	01/06/2025
605117.SH	12/23/2024	SDB3260123386	200.00	11.5906	2,384.14	2,318.12	0.0000	4.3300	50.0000	0.0000	(0.2868)	(0.0322)	0.0000	1	(0.3190)	01/06/2025
605117.SH	12/23/2024	SDB3260123386	100.00	11.5906	1,192.07	1,159.06	0.0000	4.3300	50.0000	0.0000	(0.1434)	(0.0161)	0.0000	1	(0.1595)	01/06/2025
605117.SH	12/23/2024	SDB3260123386	100.00	11.5906	1,192.07	1,159.06	0.0000	4.3300	50.0000	0.0000	(0.1434)	(0.0161)	0.0000	1	(0.1595)	01/06/2025
605117.SH	12/23/2024	SDB3260123386	500.00	11.5906	5,960.35	5,795.29	0.0000	4.3300	50.0000	0.0000	(0.7169)	(0.0805)	0.0000	1	(0.7974)	01/06/2025
605117.SH	12/23/2024	SDB3260123386	100.00	11.5906	1,192.07	1,159.06	0.0000	4.3300	50.0000	0.0000	(0.1434)	(0.0161)	0.0000	1	(0.1595)	01/06/2025
605117.SH	12/20/2024	SDB3260123386	200.00	11.9133	2,384.14	2,382.66	0.0000	4.3300	50.0000	0.0000	(0.8603)	(0.0993)	0.0000	3	(0.9596)	01/06/2025
605117.SH	12/20/2024	SDB3260123386	1,000.00	11.9133	11,920.70	11,913.30	0.0000	4.3300	50.0000	0.0000	(4.3014)	(0.4964)	0.0000	3	(4.7978)	01/06/2025
605117.SH	12/20/2024	SDB3260123386	700.00	11.9133	8,344.49	8,339.31	0.0000	4.3300	50.0000	0.0000	(3.0110)	(0.3475)	0.0000	3	(3.3584)	01/06/2025
605117.SH	12/20/2024	SDB3260123386	500.00	11.9133	5,960.35	5,956.65	0.0000	4.3300	50.0000	0.0000	(2.1507)	(0.2482)	0.0000	3	(2.3989)	01/06/2025
605117.SH	12/20/2024	SDB3260123386	300.00	11.9133	3,576.21	3,573.99	0.0000	4.3300	50.0000	0.0000	(1.2904)	(0.1489)	0.0000	3	(1.4393)	01/06/2025
605117.SH	12/20/2024	SDB3260123386	1,100.00	11.9133	13,112.77	13,104.63	0.0000	4.3300	50.0000	0.0000	(4.7315)	(0.5460)	0.0000	3	(5.2776)	01/06/2025
605117.SH	12/20/2024	SDB3260123386	300.00	11.9133	3,576.21	3,573.99	0.0000	4.3300	50.0000	0.0000	(1.2904)	(0.1489)	0.0000	3	(1.4393)	01/06/2025
605117.SH	12/20/2024	SDB3260123386	100.00	11.9133	1,192.07	1,191.33	0.0000	4.3300	50.0000	0.0000	(0.4301)	(0.0496)	0.0000	3	(0.4798)	01/06/2025
605117.SH	12/20/2024	SDB3260123386	200.00	11.9133	2,384.14	2,382.66	0.0000	4.3300	50.0000	0.0000	(0.8603)	(0.0993)	0.0000	3	(0.9596)	01/06/2025
605117.SH	12/20/2024	SDB3260123386	100.00	11.9133	1,192.07	1,191.33	0.0000	4.3300	50.0000	0.0000	(0.4301)	(0.0496)	0.0000	3	(0.4798)	01/06/2025
605117.SH	12/20/2024	SDB3260123386	100.00	11.9133	1,192.07	1,191.33	0.0000	4.3300	50.0000	0.0000	(0.4301)	(0.0496)	0.0000	3	(0.4798)	01/06/2025
605117.SH	12/20/2024	SDB3260123386	300.00	11.9133	3,576.21	3,573.99	0.0000	4.3300	50.0000	0.0000	(1.2904)	(0.1489)	0.0000	3	(1.4393)	01/06/2025
605117.SH	12/20/2024	SDB3260123386	100.00	11.9133	1,192.07	1,191.33	0.0000	4.3300	50.0000	0.0000	(0.4301)	(0.0496)	0.0000	3	(0.4798)	01/06/2025
605117.SH	12/20/2024	SDB3260123386	500.00	11.9133	5,960.35	5,956.65	0.0000	4.3300	50.0000	0.0000	(2.1507)	(0.2482)	0.0000	3	(2.3989)	01/06/2025
605117.SH	12/20/2024	SDB3260123386	100.00	11.9133	1,192.07	1,191.33	0.0000	4.3300	50.0000	0.0000	(0.4301)	(0.0496)	0.0000	3	(0.4798)	01/06/2025
605117.SH	12/19/2024	SDB3260123386	200.00	11.7999	2,384.14	2,359.98	0.0000	4.5800	50.0000	0.0000	(0.3033)	(0.0328)	0.0000	1	(0.3361)	01/06/2025
605117.SH	12/19/2024	SDB3260123386	1,000.00	11.7999	11,920.70	11,799.90	0.0000	4.5800	50.0000	0.0000	(1.5166)	(0.1639)	0.0000	1	(1.6805)	01/06/2025
605117.SH	12/19/2024	SDB3260123386	700.00	11.7999	8,344.49	8,259.93	0.0000	4.5800	50.0000	0.0000	(1.0616)	(0.1147)	0.0000	1	(1.1763)	01/06/2025
605117.SH	12/19/2024	SDB3260123386	700.00	11.7999	8,344.49	8,259.93	0.0000	4.5800	50.0000	0.0000	(1.0616)	(0.1147)	0.0000	1	(1.1763)	01/06/2025
605117.SH	12/19/2024	SDB3260123386	300.00	11.7999	3,576.21	3,539.97	0.0000	4.5800	50.0000	0.0000	(0.4550)	(0.0492)	0.0000	1	(0.5041)	01/06/2025
605117.SH	12/19/2024	SDB3260123386	1,100.00	11.7999	13,112.77	12,979.89	0.0000	4.5800	50.0000	0.0000	(1.6682)	(0.1803)	0.0000	1	(1.8485)	01/06/2025
605117.SH	12/19/2024	SDB3260123386	300.00	11.7999	3,576.21	3,539.97	0.0000	4.5800	50.0000	0.0000	(0.4550)	(0.0492)	0.0000	1	(0.5041)	01/06/2025
605117.SH	12/19/2024	SDB3260123386	100.00	11.7999	1,192.07	1,179.99	0.0000	4.5800	50.0000	0.0000	(0.1517)	(0.0164)	0.0000	1	(0.1680)	01/06/2025
605117.SH	12/19/2024	SDB3260123386	200.00	11.7999	2,384.14	2,359.98	0.0000	4.5800	50.0000	0.0000	(0.3033)	(0.0328)	0.0000	1	(0.3361)	01/06/2025
605117.SH	12/19/2024	SDB3260123386	400.00	11.7999	4,768.28	4,719.96	0.0000	4.5800	50.0000	0.0000	(0.6066)	(0.0656)	0.0000	1	(0.6722)	01/06/2025
605117.SH	12/19/2024	SDB3260123386	1,900.00	11.7999	22,649.34	22,419.81	0.0000	4.5800	50.0000	0.0000	(2.8815)	(0.3114)	0.0000	1	(3.1929)	01/06/2025
605117.SH	12/19/2024	SDB3260123386	100.00	11.7999	1,192.07	1,179.99	0.0000	4.5800	50.0000	0.0000	(0.1517)	(0.0164)	0.0000	1	(0.1680)	01/06/2025
605117.SH	12/19/2024	SDB3260123386	100.00	11.7999	1,192.07	1,179.99	0.0000	4.5800	50.0000	0.0000	(0.1517)	(0.0164)	0.0000	1	(0.1680)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
NINGBO DEYE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
605117.SH	12/19/2024	SDB3260123386	300.00	11.7999	3,576.21	3,539.97	0.0000	4.5800	50.0000	0.0000	(0.4550)	(0.0492)	0.0000	1	(0.5041)	01/06/2025
605117.SH	12/19/2024	SDB3260123386	100.00	11.7999	1,192.07	1,179.99	0.0000	4.5800	50.0000	0.0000	(0.1517)	(0.0164)	0.0000	1	(0.1680)	01/06/2025
605117.SH	12/19/2024	SDB3260123386	100.00	11.7999	1,192.07	1,179.99	0.0000	4.5800	50.0000	0.0000	(0.1517)	(0.0164)	0.0000	1	(0.1680)	01/06/2025
605117.SH	12/19/2024	SDB3260123386	500.00	11.7999	5,960.35	5,899.95	0.0000	4.5800	50.0000	0.0000	(0.7583)	(0.0819)	0.0000	1	(0.8402)	01/06/2025
605117.SH	12/19/2024	SDB3260123386	100.00	11.7999	1,192.07	1,179.99	0.0000	4.5800	50.0000	0.0000	(0.1517)	(0.0164)	0.0000	1	(0.1680)	01/06/2025
605117.SH	12/18/2024	SDB3260123386	200.00	11.6922	2,384.14	2,338.43	0.0000	4.5800	50.0000	0.0000	(0.3033)	(0.0325)	0.0000	1	(0.3358)	01/06/2025
605117.SH	12/18/2024	SDB3260123386	1,000.00	11.6922	11,920.70	11,692.15	0.0000	4.5800	50.0000	0.0000	(1.5166)	(0.1624)	0.0000	1	(1.6790)	01/06/2025
605117.SH	12/18/2024	SDB3260123386	700.00	11.6922	8,344.49	8,184.51	0.0000	4.5800	50.0000	0.0000	(1.0616)	(0.1137)	0.0000	1	(1.1753)	01/06/2025
605117.SH	12/18/2024	SDB3260123386	700.00	11.6922	8,344.49	8,184.51	0.0000	4.5800	50.0000	0.0000	(1.0616)	(0.1137)	0.0000	1	(1.1753)	01/06/2025
605117.SH	12/18/2024	SDB3260123386	300.00	11.6922	3,576.21	3,507.65	0.0000	4.5800	50.0000	0.0000	(0.4550)	(0.0487)	0.0000	1	(0.5037)	01/06/2025
605117.SH	12/18/2024	SDB3260123386	1,100.00	11.6922	13,112.77	12,861.37	0.0000	4.5800	50.0000	0.0000	(1.6682)	(0.1786)	0.0000	1	(1.8469)	01/06/2025
605117.SH	12/18/2024	SDB3260123386	300.00	11.6922	3,576.21	3,507.65	0.0000	4.5800	50.0000	0.0000	(0.4550)	(0.0487)	0.0000	1	(0.5037)	01/06/2025
605117.SH	12/18/2024	SDB3260123386	100.00	11.6922	1,192.07	1,169.22	0.0000	4.5800	50.0000	0.0000	(0.1517)	(0.0162)	0.0000	1	(0.1679)	01/06/2025
605117.SH	12/18/2024	SDB3260123386	200.00	11.6922	2,384.14	2,338.43	0.0000	4.5800	50.0000	0.0000	(0.3033)	(0.0325)	0.0000	1	(0.3358)	01/06/2025
605117.SH	12/18/2024	SDB3260123386	400.00	11.6922	4,768.28	4,676.86	0.0000	4.5800	50.0000	0.0000	(0.6066)	(0.0650)	0.0000	1	(0.6716)	01/06/2025
605117.SH	12/18/2024	SDB3260123386	100.00	11.6922	1,192.07	1,169.22	0.0000	4.5800	50.0000	0.0000	(0.1517)	(0.0162)	0.0000	1	(0.1679)	01/06/2025
605117.SH	12/18/2024	SDB3260123386	400.00	11.6922	4,768.28	4,676.86	0.0000	4.5800	50.0000	0.0000	(0.6066)	(0.0650)	0.0000	1	(0.6716)	01/06/2025
605117.SH	12/18/2024	SDB3260123386	3,100.00	11.6922	36,954.18	36,245.67	0.0000	4.5800	50.0000	0.0000	(4.7014)	(0.5034)	0.0000	1	(5.2048)	01/06/2025
605117.SH	12/18/2024	SDB3260123386	100.00	11.6922	1,192.07	1,169.22	0.0000	4.5800	50.0000	0.0000	(0.1517)	(0.0162)	0.0000	1	(0.1679)	01/06/2025
605117.SH	12/18/2024	SDB3260123386	100.00	11.6922	1,192.07	1,169.22	0.0000	4.5800	50.0000	0.0000	(0.1517)	(0.0162)	0.0000	1	(0.1679)	01/06/2025
605117.SH	12/18/2024	SDB3260123386	200.00	11.6922	2,384.14	2,338.43	0.0000	4.5800	50.0000	0.0000	(0.3033)	(0.0325)	0.0000	1	(0.3358)	01/06/2025
605117.SH	12/18/2024	SDB3260123386	300.00	11.6922	3,576.21	3,507.65	0.0000	4.5800	50.0000	0.0000	(0.4550)	(0.0487)	0.0000	1	(0.5037)	01/06/2025
605117.SH	12/18/2024	SDB3260123386	100.00	11.6922	1,192.07	1,169.22	0.0000	4.5800	50.0000	0.0000	(0.1517)	(0.0162)	0.0000	1	(0.1679)	01/06/2025
605117.SH	12/18/2024	SDB3260123386	100.00	11.6922	1,192.07	1,169.22	0.0000	4.5800	50.0000	0.0000	(0.1517)	(0.0162)	0.0000	1	(0.1679)	01/06/2025
605117.SH	12/18/2024	SDB3260123386	500.00	11.6922	5,960.35	5,846.08	0.0000	4.5800	50.0000	0.0000	(0.7583)	(0.0812)	0.0000	1	(0.8395)	01/06/2025
605117.SH	12/18/2024	SDB3260123386	100.00	11.6922	1,192.07	1,169.22	0.0000	4.5800	50.0000	0.0000	(0.1517)	(0.0162)	0.0000	1	(0.1679)	01/06/2025
605117.SH	12/17/2024	SDB3260123386	200.00	11.8440	2,384.14	2,368.79	0.0000	4.5800	50.0000	0.0000	(0.3033)	(0.0329)	0.0000	1	(0.3362)	01/06/2025
605117.SH	12/17/2024	SDB3260123386	1,000.00	11.8440	11,920.70	11,843.96	0.0000	4.5800	50.0000	0.0000	(1.5166)	(0.1645)	0.0000	1	(1.6811)	01/06/2025
605117.SH	12/17/2024	SDB3260123386	700.00	11.8440	8,344.49	8,290.77	0.0000	4.5800	50.0000	0.0000	(1.0616)	(0.1151)	0.0000	1	(1.1768)	01/06/2025
605117.SH	12/17/2024	SDB3260123386	700.00	11.8440	8,344.49	8,290.77	0.0000	4.5800	50.0000	0.0000	(1.0616)	(0.1151)	0.0000	1	(1.1768)	01/06/2025
605117.SH	12/17/2024	SDB3260123386	300.00	11.8440	3,576.21	3,553.19	0.0000	4.5800	50.0000	0.0000	(0.4550)	(0.0493)	0.0000	1	(0.5043)	01/06/2025
605117.SH	12/17/2024	SDB3260123386	1,100.00	11.8440	13,112.77	13,028.36	0.0000	4.5800	50.0000	0.0000	(1.6682)	(0.1809)	0.0000	1	(1.8492)	01/06/2025
605117.SH	12/17/2024	SDB3260123386	300.00	11.8440	3,576.21	3,553.19	0.0000	4.5800	50.0000	0.0000	(0.4550)	(0.0493)	0.0000	1	(0.5043)	01/06/2025
605117.SH	12/17/2024	SDB3260123386	100.00	11.8440	1,192.07	1,184.40	0.0000	4.5800	50.0000	0.0000	(0.1517)	(0.0164)	0.0000	1	(0.1681)	01/06/2025
605117.SH	12/17/2024	SDB3260123386	200.00	11.8440	2,384.14	2,368.79	0.0000	4.5800	50.0000	0.0000	(0.3033)	(0.0329)	0.0000	1	(0.3362)	01/06/2025
605117.SH	12/17/2024	SDB3260123386	400.00	11.8440	4,768.28	4,737.58	0.0000	4.5800	50.0000	0.0000	(0.6066)	(0.0658)	0.0000	1	(0.6724)	01/06/2025
605117.SH	12/17/2024	SDB3260123386	100.00	11.8440	1,192.07	1,184.40	0.0000	4.5800	50.0000	0.0000	(0.1517)	(0.0164)	0.0000	1	(0.1681)	01/06/2025
605117.SH	12/17/2024	SDB3260123386	400.00	11.8440	4,768.28	4,737.58	0.0000	4.5800	50.0000	0.0000	(0.6066)	(0.0658)	0.0000	1	(0.6724)	01/06/2025
605117.SH	12/17/2024	SDB3260123386	3,100.00	11.8440	36,954.18	36,716.28	0.0000	4.5800	50.0000	0.0000	(4.7014)	(0.5099)	0.0000	1	(5.2113)	01/06/2025
605117.SH	12/17/2024	SDB3260123386	100.00	11.8440	1,192.07	1,184.40	0.0000	4.5800	50.0000	0.0000	(0.1517)	(0.0164)	0.0000	1	(0.1681)	01/06/2025
605117.SH	12/17/2024	SDB3260123386	100.00	11.8440	1,192.07	1,184.40	0.0000	4.5800	50.0000	0.0000	(0.1517)	(0.0164)	0.0000	1	(0.1681)	01/06/2025
605117.SH	12/17/2024	SDB3260123386	200.00	11.8440	2,384.14	2,368.79	0.0000	4.5800	50.0000	0.0000	(0.3033)	(0.0329)	0.0000	1	(0.3362)	01/06/2025
605117.SH	12/17/2024	SDB3260123386	300.00	11.8440	3,576.21	3,553.19	0.0000	4.5800	50.0000	0.0000	(0.4550)	(0.0493)	0.0000	1	(0.5043)	01/06/2025
605117.SH	12/17/2024	SDB3260123386	100.00	11.8440	1,192.07	1,184.40	0.0000	4.5800	50.0000	0.0000	(0.1517)	(0.0164)	0.0000	1	(0.1681)	01/06/2025
605117.SH	12/17/2024	SDB3260123386	100.00	11.8440	1,192.07	1,184.40	0.0000	4.5800	50.0000	0.0000	(0.1517)	(0.0164)	0.0000	1	(0.1681)	01/06/2025
605117.SH	12/17/2024	SDB3260123386	500.00	11.8440	5,960.35	5,921.98	0.0000	4.5800	50.0000	0.0000	(0.7583)	(0.0822)	0.0000	1	(0.8405)	01/06/2025
605117.SH	12/17/2024	SDB3260123386	100.00	11.8440	1,192.07	1,184.40	0.0000	4.5800	50.0000	0.0000	(0.1517)	(0.0164)	0.0000	1	(0.1681)	01/06/2025
605117.SH	12/16/2024	SDB3260123386	200.00	11.7134	2,384.14	2,342.68	0.0000	4.5800	50.0000	0.0000	(0.3033)	(0.0325)	0.0000	1	(0.3359)	01/06/2025
605117.SH	12/16/2024	SDB3260123386	1,000.00	11.7134	11,920.70	11,713.39	0.0000	4.5800	50.0000	0.0000	(1.5166)	(0.1627)	0.0000	1	(1.6793)	01/06/2025
605117.SH	12/16/2024	SDB3260123386	700.00	11.7134	8,344.49	8,199.38	0.0000	4.5800	50.0000	0.0000	(1.0616)	(0.1139)	0.0000	1	(1.1755)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
NINGBO DEYE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
605117.SH	12/16/2024	SDB3260123386	700.00	11.7134	8,344.49	8,199.38	0.0000	4.5800	50.0000	0.0000	(1.0616)	(0.1139)	0.0000	1	(1.1755)	01/06/2025
605117.SH	12/16/2024	SDB3260123386	300.00	11.7134	3,576.21	3,514.02	0.0000	4.5800	50.0000	0.0000	(0.4550)	(0.0488)	0.0000	1	(0.5038)	01/06/2025
605117.SH	12/16/2024	SDB3260123386	1,100.00	11.7134	13,112.77	12,884.73	0.0000	4.5800	50.0000	0.0000	(1.6682)	(0.1790)	0.0000	1	(1.8472)	01/06/2025
605117.SH	12/16/2024	SDB3260123386	300.00	11.7134	3,576.21	3,514.02	0.0000	4.5800	50.0000	0.0000	(0.4550)	(0.0488)	0.0000	1	(0.5038)	01/06/2025
605117.SH	12/16/2024	SDB3260123386	100.00	11.7134	1,192.07	1,171.34	0.0000	4.5800	50.0000	0.0000	(0.1517)	(0.0163)	0.0000	1	(0.1679)	01/06/2025
605117.SH	12/16/2024	SDB3260123386	200.00	11.7134	2,384.14	2,342.68	0.0000	4.5800	50.0000	0.0000	(0.3033)	(0.0325)	0.0000	1	(0.3359)	01/06/2025
605117.SH	12/16/2024	SDB3260123386	400.00	11.7134	4,768.28	4,685.36	0.0000	4.5800	50.0000	0.0000	(0.6066)	(0.0651)	0.0000	1	(0.6717)	01/06/2025
605117.SH	12/16/2024	SDB3260123386	100.00	11.7134	1,192.07	1,171.34	0.0000	4.5800	50.0000	0.0000	(0.1517)	(0.0163)	0.0000	1	(0.1679)	01/06/2025
605117.SH	12/16/2024	SDB3260123386	400.00	11.7134	4,768.28	4,685.36	0.0000	4.5800	50.0000	0.0000	(0.6066)	(0.0651)	0.0000	1	(0.6717)	01/06/2025
605117.SH	12/16/2024	SDB3260123386	3,100.00	11.7134	36,954.18	36,311.52	0.0000	4.5800	50.0000	0.0000	(4.7014)	(0.5043)	0.0000	1	(5.2057)	01/06/2025
605117.SH	12/16/2024	SDB3260123386	100.00	11.7134	1,192.07	1,171.34	0.0000	4.5800	50.0000	0.0000	(0.1517)	(0.0163)	0.0000	1	(0.1679)	01/06/2025
605117.SH	12/16/2024	SDB3260123386	100.00	11.7134	1,192.07	1,171.34	0.0000	4.5800	50.0000	0.0000	(0.1517)	(0.0163)	0.0000	1	(0.1679)	01/06/2025
605117.SH	12/16/2024	SDB3260123386	200.00	11.7134	2,384.14	2,342.68	0.0000	4.5800	50.0000	0.0000	(0.3033)	(0.0325)	0.0000	1	(0.3359)	01/06/2025
605117.SH	12/16/2024	SDB3260123386	300.00	11.7134	3,576.21	3,514.02	0.0000	4.5800	50.0000	0.0000	(0.4550)	(0.0488)	0.0000	1	(0.5038)	01/06/2025
605117.SH	12/16/2024	SDB3260123386	100.00	11.7134	1,192.07	1,171.34	0.0000	4.5800	50.0000	0.0000	(0.1517)	(0.0163)	0.0000	1	(0.1679)	01/06/2025
605117.SH	12/16/2024	SDB3260123386	100.00	11.7134	1,192.07	1,171.34	0.0000	4.5800	50.0000	0.0000	(0.1517)	(0.0163)	0.0000	1	(0.1679)	01/06/2025
605117.SH	12/16/2024	SDB3260123386	500.00	11.7134	5,960.35	5,856.70	0.0000	4.5800	50.0000	0.0000	(0.7583)	(0.0813)	0.0000	1	(0.8396)	01/06/2025
605117.SH	12/16/2024	SDB3260123386	100.00	11.7134	1,192.07	1,171.34	0.0000	4.5800	50.0000	0.0000	(0.1517)	(0.0163)	0.0000	1	(0.1679)	01/06/2025
605117.SH	12/13/2024	SDB3260123386	200.00	11.8281	2,384.14	2,365.63	0.0000	4.5800	50.0000	0.0000	(0.9099)	(0.0986)	0.0000	3	(1.0085)	01/06/2025
605117.SH	12/13/2024	SDB3260123386	1,000.00	11.8281	11,920.70	11,828.13	0.0000	4.5800	50.0000	0.0000	(4.5497)	(0.4928)	0.0000	3	(5.0426)	01/06/2025
605117.SH	12/13/2024	SDB3260123386	700.00	11.8281	8,344.49	8,279.69	0.0000	4.5800	50.0000	0.0000	(3.1848)	(0.3450)	0.0000	3	(3.5298)	01/06/2025
605117.SH	12/13/2024	SDB3260123386	700.00	11.8281	8,344.49	8,279.69	0.0000	4.5800	50.0000	0.0000	(3.1848)	(0.3450)	0.0000	3	(3.5298)	01/06/2025
605117.SH	12/13/2024	SDB3260123386	300.00	11.8281	3,576.21	3,548.44	0.0000	4.5800	50.0000	0.0000	(1.3649)	(0.1479)	0.0000	3	(1.5128)	01/06/2025
605117.SH	12/13/2024	SDB3260123386	1,100.00	11.8281	13,112.77	13,010.94	0.0000	4.5800	50.0000	0.0000	(5.0047)	(0.5421)	0.0000	3	(5.5468)	01/06/2025
605117.SH	12/13/2024	SDB3260123386	300.00	11.8281	3,576.21	3,548.44	0.0000	4.5800	50.0000	0.0000	(1.3649)	(0.1479)	0.0000	3	(1.5128)	01/06/2025
605117.SH	12/13/2024	SDB3260123386	100.00	11.8281	1,192.07	1,182.81	0.0000	4.5800	50.0000	0.0000	(0.4550)	(0.0493)	0.0000	3	(0.5043)	01/06/2025
605117.SH	12/13/2024	SDB3260123386	200.00	11.8281	2,384.14	2,365.63	0.0000	4.5800	50.0000	0.0000	(0.9099)	(0.0986)	0.0000	3	(1.0085)	01/06/2025
605117.SH	12/13/2024	SDB3260123386	400.00	11.8281	4,768.28	4,731.25	0.0000	4.5800	50.0000	0.0000	(1.8199)	(0.1971)	0.0000	3	(2.0170)	01/06/2025
605117.SH	12/13/2024	SDB3260123386	100.00	11.8281	1,192.07	1,182.81	0.0000	4.5800	50.0000	0.0000	(0.4550)	(0.0493)	0.0000	3	(0.5043)	01/06/2025
605117.SH	12/13/2024	SDB3260123386	400.00	11.8281	4,768.28	4,731.25	0.0000	4.5800	50.0000	0.0000	(1.8199)	(0.1971)	0.0000	3	(2.0170)	01/06/2025
605117.SH	12/13/2024	SDB3260123386	3,100.00	11.8281	36,954.18	36,667.20	0.0000	4.5800	50.0000	0.0000	(14.1042)	(1.5278)	0.0000	3	(15.6320)	01/06/2025
605117.SH	12/13/2024	SDB3260123386	100.00	11.8281	1,192.07	1,182.81	0.0000	4.5800	50.0000	0.0000	(0.4550)	(0.0493)	0.0000	3	(0.5043)	01/06/2025
605117.SH	12/13/2024	SDB3260123386	100.00	11.8281	1,192.07	1,182.81	0.0000	4.5800	50.0000	0.0000	(0.4550)	(0.0493)	0.0000	3	(0.5043)	01/06/2025
605117.SH	12/13/2024	SDB3260123386	200.00	11.8281	2,384.14	2,365.63	0.0000	4.5800	50.0000	0.0000	(0.9099)	(0.0986)	0.0000	3	(1.0085)	01/06/2025
605117.SH	12/13/2024	SDB3260123386	300.00	11.8281	3,576.21	3,548.44	0.0000	4.5800	50.0000	0.0000	(1.3649)	(0.1479)	0.0000	3	(1.5128)	01/06/2025
605117.SH	12/13/2024	SDB3260123386	100.00	11.8281	1,192.07	1,182.81	0.0000	4.5800	50.0000	0.0000	(0.4550)	(0.0493)	0.0000	3	(0.5043)	01/06/2025
605117.SH	12/13/2024	SDB3260123386	100.00	11.8281	1,192.07	1,182.81	0.0000	4.5800	50.0000	0.0000	(0.4550)	(0.0493)	0.0000	3	(0.5043)	01/06/2025
605117.SH	12/13/2024	SDB3260123386	500.00	11.8281	5,960.35	5,914.06	0.0000	4.5800	50.0000	0.0000	(2.2749)	(0.2464)	0.0000	3	(2.5213)	01/06/2025
605117.SH	12/13/2024	SDB3260123386	100.00	11.8281	1,192.07	1,182.81	0.0000	4.5800	50.0000	0.0000	(0.4550)	(0.0493)	0.0000	3	(0.5043)	01/06/2025
605117.SH	12/12/2024	SDB3260123386	200.00	11.7229	2,384.14	2,344.58	0.0000	4.5800	50.0000	0.0000	(0.3033)	(0.0326)	0.0000	1	(0.3359)	01/06/2025
605117.SH	12/12/2024	SDB3260123386	1,000.00	11.7229	11,920.70	11,722.92	0.0000	4.5800	50.0000	0.0000	(1.5166)	(0.1628)	0.0000	1	(1.6794)	01/06/2025
605117.SH	12/12/2024	SDB3260123386	700.00	11.7229	8,344.49	8,206.04	0.0000	4.5800	50.0000	0.0000	(1.0616)	(0.1140)	0.0000	1	(1.1756)	01/06/2025
605117.SH	12/12/2024	SDB3260123386	700.00	11.7229	8,344.49	8,206.04	0.0000	4.5800	50.0000	0.0000	(1.0616)	(0.1140)	0.0000	1	(1.1756)	01/06/2025
605117.SH	12/12/2024	SDB3260123386	300.00	11.7229	3,576.21	3,516.88	0.0000	4.5800	50.0000	0.0000	(0.4550)	(0.0488)	0.0000	1	(0.5038)	01/06/2025
605117.SH	12/12/2024	SDB3260123386	1,100.00	11.7229	13,112.77	12,895.21	0.0000	4.5800	50.0000	0.0000	(1.6682)	(0.1791)	0.0000	1	(1.8473)	01/06/2025
605117.SH	12/12/2024	SDB3260123386	300.00	11.7229	3,576.21	3,516.88	0.0000	4.5800	50.0000	0.0000	(0.4550)	(0.0488)	0.0000	1	(0.5038)	01/06/2025
605117.SH	12/12/2024	SDB3260123386	100.00	11.7229	1,192.07	1,172.29	0.0000	4.5800	50.0000	0.0000	(0.1517)	(0.0163)	0.0000	1	(0.1679)	01/06/2025
605117.SH	12/12/2024	SDB3260123386	200.00	11.7229	2,384.14	2,344.58	0.0000	4.5800	50.0000	0.0000	(0.3033)	(0.0326)	0.0000	1	(0.3359)	01/06/2025
605117.SH	12/12/2024	SDB3260123386	400.00	11.7229	4,768.28	4,689.17	0.0000	4.5800	50.0000	0.0000	(0.6066)	(0.0651)	0.0000	1	(0.6718)	01/06/2025
605117.SH	12/12/2024	SDB3260123386	100.00	11.7229	1,192.07	1,172.29	0.0000	4.5800	50.0000	0.0000	(0.1517)	(0.0163)	0.0000	1	(0.1679)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6



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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
NINGBO DEYE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
605117.SH	12/12/2024	SDB3260123386	400.00	11.7229	4,768.28	4,689.17	0.0000	4.5800	50.0000	0.0000	(0.6066)	(0.0651)	0.0000	1	(0.6718)	01/06/2025
605117.SH	12/12/2024	SDB3260123386	3,100.00	11.7229	36,954.18	36,341.05	0.0000	4.5800	50.0000	0.0000	(4.7014)	(0.5047)	0.0000	1	(5.2061)	01/06/2025
605117.SH	12/12/2024	SDB3260123386	100.00	11.7229	1,192.07	1,172.29	0.0000	4.5800	50.0000	0.0000	(0.1517)	(0.0163)	0.0000	1	(0.1679)	01/06/2025
605117.SH	12/12/2024	SDB3260123386	100.00	11.7229	1,192.07	1,172.29	0.0000	4.5800	50.0000	0.0000	(0.1517)	(0.0163)	0.0000	1	(0.1679)	01/06/2025
605117.SH	12/12/2024	SDB3260123386	200.00	11.7229	2,384.14	2,344.58	0.0000	4.5800	50.0000	0.0000	(0.3033)	(0.0326)	0.0000	1	(0.3359)	01/06/2025
605117.SH	12/12/2024	SDB3260123386	300.00	11.7229	3,576.21	3,516.88	0.0000	4.5800	50.0000	0.0000	(0.4550)	(0.0488)	0.0000	1	(0.5038)	01/06/2025
605117.SH	12/12/2024	SDB3260123386	100.00	11.7229	1,192.07	1,172.29	0.0000	4.5800	50.0000	0.0000	(0.1517)	(0.0163)	0.0000	1	(0.1679)	01/06/2025
605117.SH	12/12/2024	SDB3260123386	100.00	11.7229	1,192.07	1,172.29	0.0000	4.5800	50.0000	0.0000	(0.1517)	(0.0163)	0.0000	1	(0.1679)	01/06/2025
605117.SH	12/12/2024	SDB3260123386	500.00	11.7229	5,960.35	5,861.46	0.0000	4.5800	50.0000	0.0000	(0.7583)	(0.0814)	0.0000	1	(0.8397)	01/06/2025
605117.SH	12/12/2024	SDB3260123386	100.00	11.7229	1,192.07	1,172.29	0.0000	4.5800	50.0000	0.0000	(0.1517)	(0.0163)	0.0000	1	(0.1679)	01/06/2025
605117.SH	12/11/2024	SDB3260123386	200.00	12.0730	2,384.14	2,414.61	0.0000	4.5800	50.0000	0.0000	(0.3033)	(0.0335)	0.0000	1	(0.3369)	01/06/2025
605117.SH	12/11/2024	SDB3260123386	1,000.00	12.0730	11,920.70	12,073.02	0.0000	4.5800	50.0000	0.0000	(1.5166)	(0.1677)	0.0000	1	(1.6843)	01/06/2025
605117.SH	12/11/2024	SDB3260123386	700.00	12.0730	8,344.49	8,451.12	0.0000	4.5800	50.0000	0.0000	(1.0616)	(0.1174)	0.0000	1	(1.1790)	01/06/2025
605117.SH	12/11/2024	SDB3260123386	700.00	12.0730	8,344.49	8,451.12	0.0000	4.5800	50.0000	0.0000	(1.0616)	(0.1174)	0.0000	1	(1.1790)	01/06/2025
605117.SH	12/11/2024	SDB3260123386	300.00	12.0730	3,576.21	3,621.91	0.0000	4.5800	50.0000	0.0000	(0.4550)	(0.0503)	0.0000	1	(0.5053)	01/06/2025
605117.SH	12/11/2024	SDB3260123386	1,100.00	12.0730	13,112.77	13,280.33	0.0000	4.5800	50.0000	0.0000	(1.6682)	(0.1844)	0.0000	1	(1.8527)	01/06/2025
605117.SH	12/11/2024	SDB3260123386	300.00	12.0730	3,576.21	3,621.91	0.0000	4.5800	50.0000	0.0000	(0.4550)	(0.0503)	0.0000	1	(0.5053)	01/06/2025
605117.SH	12/11/2024	SDB3260123386	100.00	12.0730	1,192.07	1,207.30	0.0000	4.5800	50.0000	0.0000	(0.1517)	(0.0168)	0.0000	1	(0.1684)	01/06/2025
605117.SH	12/11/2024	SDB3260123386	200.00	12.0730	2,384.14	2,414.61	0.0000	4.5800	50.0000	0.0000	(0.3033)	(0.0335)	0.0000	1	(0.3369)	01/06/2025
605117.SH	12/11/2024	SDB3260123386	400.00	12.0730	4,768.28	4,829.21	0.0000	4.5800	50.0000	0.0000	(0.6066)	(0.0671)	0.0000	1	(0.6737)	01/06/2025
605117.SH	12/11/2024	SDB3260123386	100.00	12.0730	1,192.07	1,207.30	0.0000	4.5800	50.0000	0.0000	(0.1517)	(0.0168)	0.0000	1	(0.1684)	01/06/2025
605117.SH	12/11/2024	SDB3260123386	400.00	12.0730	4,768.28	4,829.21	0.0000	4.5800	50.0000	0.0000	(0.6066)	(0.0671)	0.0000	1	(0.6737)	01/06/2025
605117.SH	12/11/2024	SDB3260123386	3,100.00	12.0730	36,954.18	37,426.38	0.0000	4.5800	50.0000	0.0000	(4.7014)	(0.5198)	0.0000	1	(5.2212)	01/06/2025
605117.SH	12/11/2024	SDB3260123386	100.00	12.0730	1,192.07	1,207.30	0.0000	4.5800	50.0000	0.0000	(0.1517)	(0.0168)	0.0000	1	(0.1684)	01/06/2025
605117.SH	12/11/2024	SDB3260123386	100.00	12.0730	1,192.07	1,207.30	0.0000	4.5800	50.0000	0.0000	(0.1517)	(0.0168)	0.0000	1	(0.1684)	01/06/2025
605117.SH	12/11/2024	SDB3260123386	200.00	12.0730	2,384.14	2,414.61	0.0000	4.5800	50.0000	0.0000	(0.3033)	(0.0335)	0.0000	1	(0.3369)	01/06/2025
605117.SH	12/11/2024	SDB3260123386	300.00	12.0730	3,576.21	3,621.91	0.0000	4.5800	50.0000	0.0000	(0.4550)	(0.0503)	0.0000	1	(0.5053)	01/06/2025
605117.SH	12/11/2024	SDB3260123386	100.00	12.0730	1,192.07	1,207.30	0.0000	4.5800	50.0000	0.0000	(0.1517)	(0.0168)	0.0000	1	(0.1684)	01/06/2025
605117.SH	12/11/2024	SDB3260123386	100.00	12.0730	1,192.07	1,207.30	0.0000	4.5800	50.0000	0.0000	(0.1517)	(0.0168)	0.0000	1	(0.1684)	01/06/2025
605117.SH	12/11/2024	SDB3260123386	500.00	12.0730	5,960.35	6,036.51	0.0000	4.5800	50.0000	0.0000	(0.7583)	(0.0838)	0.0000	1	(0.8421)	01/06/2025
605117.SH	12/11/2024	SDB3260123386	100.00	12.0730	1,192.07	1,207.30	0.0000	4.5800	50.0000	0.0000	(0.1517)	(0.0168)	0.0000	1	(0.1684)	01/06/2025
605117.SH	12/10/2024	SDB3260123386	200.00	11.8739	2,384.14	2,374.79	0.0000	4.5800	50.0000	0.0000	(0.3033)	(0.0330)	0.0000	1	(0.3363)	01/06/2025
605117.SH	12/10/2024	SDB3260123386	1,000.00	11.8739	11,920.70	11,873.93	0.0000	4.5800	50.0000	0.0000	(1.5166)	(0.1649)	0.0000	1	(1.6815)	01/06/2025
605117.SH	12/10/2024	SDB3260123386	700.00	11.8739	8,344.49	8,311.75	0.0000	4.5800	50.0000	0.0000	(1.0616)	(0.1154)	0.0000	1	(1.1770)	01/06/2025
605117.SH	12/10/2024	SDB3260123386	700.00	11.8739	8,344.49	8,311.75	0.0000	4.5800	50.0000	0.0000	(1.0616)	(0.1154)	0.0000	1	(1.1770)	01/06/2025
605117.SH	12/10/2024	SDB3260123386	300.00	11.8739	3,576.21	3,562.18	0.0000	4.5800	50.0000	0.0000	(0.4550)	(0.0495)	0.0000	1	(0.5044)	01/06/2025
605117.SH	12/10/2024	SDB3260123386	1,100.00	11.8739	13,112.77	13,061.33	0.0000	4.5800	50.0000	0.0000	(1.6682)	(0.1814)	0.0000	1	(1.8496)	01/06/2025
605117.SH	12/10/2024	SDB3260123386	300.00	11.8739	3,576.21	3,562.18	0.0000	4.5800	50.0000	0.0000	(0.4550)	(0.0495)	0.0000	1	(0.5044)	01/06/2025
605117.SH	12/10/2024	SDB3260123386	100.00	11.8739	1,192.07	1,187.39	0.0000	4.5800	50.0000	0.0000	(0.1517)	(0.0165)	0.0000	1	(0.1681)	01/06/2025
605117.SH	12/10/2024	SDB3260123386	200.00	11.8739	2,384.14	2,374.79	0.0000	4.5800	50.0000	0.0000	(0.3033)	(0.0330)	0.0000	1	(0.3363)	01/06/2025
605117.SH	12/10/2024	SDB3260123386	400.00	11.8739	4,768.28	4,749.57	0.0000	4.5800	50.0000	0.0000	(0.6066)	(0.0660)	0.0000	1	(0.6726)	01/06/2025
605117.SH	12/10/2024	SDB3260123386	100.00	11.8739	1,192.07	1,187.39	0.0000	4.5800	50.0000	0.0000	(0.1517)	(0.0165)	0.0000	1	(0.1681)	01/06/2025
605117.SH	12/10/2024	SDB3260123386	400.00	11.8739	4,768.28	4,749.57	0.0000	4.5800	50.0000	0.0000	(0.6066)	(0.0660)	0.0000	1	(0.6726)	01/06/2025
605117.SH	12/10/2024	SDB3260123386	3,100.00	11.8739	36,954.18	36,809.20	0.0000	4.5800	50.0000	0.0000	(4.7014)	(0.5112)	0.0000	1	(5.2126)	01/06/2025
605117.SH	12/10/2024	SDB3260123386	100.00	11.8739	1,192.07	1,187.39	0.0000	4.5800	50.0000	0.0000	(0.1517)	(0.0165)	0.0000	1	(0.1681)	01/06/2025
605117.SH	12/10/2024	SDB3260123386	100.00	11.8739	1,192.07	1,187.39	0.0000	4.5800	50.0000	0.0000	(0.1517)	(0.0165)	0.0000	1	(0.1681)	01/06/2025
605117.SH	12/10/2024	SDB3260123386	200.00	11.8739	2,384.14	2,374.79	0.0000	4.5800	50.0000	0.0000	(0.3033)	(0.0330)	0.0000	1	(0.3363)	01/06/2025
605117.SH	12/10/2024	SDB3260123386	300.00	11.8739	3,576.21	3,562.18	0.0000	4.5800	50.0000	0.0000	(0.4550)	(0.0495)	0.0000	1	(0.5044)	01/06/2025
605117.SH	12/10/2024	SDB3260123386	100.00	11.8739	1,192.07	1,187.39	0.0000	4.5800	50.0000	0.0000	(0.1517)	(0.0165)	0.0000	1	(0.1681)	01/06/2025
605117.SH	12/10/2024	SDB3260123386	100.00	11.8739	1,192.07	1,187.39	0.0000	4.5800	50.0000	0.0000	(0.1517)	(0.0165)	0.0000	1	(0.1681)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
NINGBO DEYE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
605117.SH	12/10/2024	SDB3260123386	500.00	11.8739	5,960.35	5,936.97	0.0000	4.5800	50.0000	0.0000	(0.7583)	(0.0825)	0.0000	1	(0.8407)	01/06/2025
605117.SH	12/10/2024	SDB3260123386	100.00	11.8739	1,192.07	1,187.39	0.0000	4.5800	50.0000	0.0000	(0.1517)	(0.0165)	0.0000	1	(0.1681)	01/06/2025
605117.SH	12/09/2024	SDB3260123386	200.00	11.8490	2,384.14	2,369.80	0.0000	4.5800	50.0000	0.0000	(0.3033)	(0.0329)	0.0000	1	(0.3362)	01/06/2025
605117.SH	12/09/2024	SDB3260123386	1,000.00	11.8490	11,920.70	11,849.00	0.0000	4.5800	50.0000	0.0000	(1.5166)	(0.1646)	0.0000	1	(1.6811)	01/06/2025
605117.SH	12/09/2024	SDB3260123386	700.00	11.8490	8,344.49	8,294.30	0.0000	4.5800	50.0000	0.0000	(1.0616)	(0.1152)	0.0000	1	(1.1768)	01/06/2025
605117.SH	12/09/2024	SDB3260123386	700.00	11.8490	8,344.49	8,294.30	0.0000	4.5800	50.0000	0.0000	(1.0616)	(0.1152)	0.0000	1	(1.1768)	01/06/2025
605117.SH	12/09/2024	SDB3260123386	300.00	11.8490	3,576.21	3,554.70	0.0000	4.5800	50.0000	0.0000	(0.4550)	(0.0494)	0.0000	1	(0.5043)	01/06/2025
605117.SH	12/09/2024	SDB3260123386	1,100.00	11.8490	13,112.77	13,033.91	0.0000	4.5800	50.0000	0.0000	(1.6682)	(0.1810)	0.0000	1	(1.8493)	01/06/2025
605117.SH	12/09/2024	SDB3260123386	300.00	11.8490	3,576.21	3,554.70	0.0000	4.5800	50.0000	0.0000	(0.4550)	(0.0494)	0.0000	1	(0.5043)	01/06/2025
605117.SH	12/09/2024	SDB3260123386	100.00	11.8490	1,192.07	1,184.90	0.0000	4.5800	50.0000	0.0000	(0.1517)	(0.0165)	0.0000	1	(0.1681)	01/06/2025
605117.SH	12/09/2024	SDB3260123386	200.00	11.8490	2,384.14	2,369.80	0.0000	4.5800	50.0000	0.0000	(0.3033)	(0.0329)	0.0000	1	(0.3362)	01/06/2025
605117.SH	12/09/2024	SDB3260123386	400.00	11.8490	4,768.28	4,739.60	0.0000	4.5800	50.0000	0.0000	(0.6066)	(0.0658)	0.0000	1	(0.6725)	01/06/2025
605117.SH	12/09/2024	SDB3260123386	100.00	11.8490	1,192.07	1,184.90	0.0000	4.5800	50.0000	0.0000	(0.1517)	(0.0165)	0.0000	1	(0.1681)	01/06/2025
605117.SH	12/09/2024	SDB3260123386	400.00	11.8490	4,768.28	4,739.60	0.0000	4.5800	50.0000	0.0000	(0.6066)	(0.0658)	0.0000	1	(0.6725)	01/06/2025
605117.SH	12/09/2024	SDB3260123386	3,100.00	11.8490	36,954.18	36,731.92	0.0000	4.5800	50.0000	0.0000	(4.7014)	(0.5102)	0.0000	1	(5.2116)	01/06/2025
605117.SH	12/09/2024	SDB3260123386	100.00	11.8490	1,192.07	1,184.90	0.0000	4.5800	50.0000	0.0000	(0.1517)	(0.0165)	0.0000	1	(0.1681)	01/06/2025
605117.SH	12/09/2024	SDB3260123386	100.00	11.8490	1,192.07	1,184.90	0.0000	4.5800	50.0000	0.0000	(0.1517)	(0.0165)	0.0000	1	(0.1681)	01/06/2025
605117.SH	12/09/2024	SDB3260123386	200.00	11.8490	2,384.14	2,369.80	0.0000	4.5800	50.0000	0.0000	(0.3033)	(0.0329)	0.0000	1	(0.3362)	01/06/2025
605117.SH	12/09/2024	SDB3260123386	300.00	11.8490	3,576.21	3,554.70	0.0000	4.5800	50.0000	0.0000	(0.4550)	(0.0494)	0.0000	1	(0.5043)	01/06/2025
605117.SH	12/09/2024	SDB3260123386	100.00	11.8490	1,192.07	1,184.90	0.0000	4.5800	50.0000	0.0000	(0.1517)	(0.0165)	0.0000	1	(0.1681)	01/06/2025
605117.SH	12/09/2024	SDB3260123386	100.00	11.8490	1,192.07	1,184.90	0.0000	4.5800	50.0000	0.0000	(0.1517)	(0.0165)	0.0000	1	(0.1681)	01/06/2025
605117.SH	12/09/2024	SDB3260123386	500.00	11.8490	5,960.35	5,924.50	0.0000	4.5800	50.0000	0.0000	(0.7583)	(0.0823)	0.0000	1	(0.8406)	01/06/2025
605117.SH	12/09/2024	SDB3260123386	100.00	11.8490	1,192.07	1,184.90	0.0000	4.5800	50.0000	0.0000	(0.1517)	(0.0165)	0.0000	1	(0.1681)	01/06/2025
605117.SH	12/06/2024	SDB3260123386	200.00	12.1090	2,384.14	2,421.81	0.0000	4.5800	50.0000	0.0000	(0.9099)	(0.1009)	0.0000	3	(1.0109)	01/06/2025
605117.SH	12/06/2024	SDB3260123386	1,000.00	12.1090	11,920.70	12,109.05	0.0000	4.5800	50.0000	0.0000	(4.5497)	(0.5045)	0.0000	3	(5.0543)	01/06/2025
605117.SH	12/06/2024	SDB3260123386	700.00	12.1090	8,344.49	8,476.33	0.0000	4.5800	50.0000	0.0000	(3.1848)	(0.3532)	0.0000	3	(3.5380)	01/06/2025
605117.SH	12/06/2024	SDB3260123386	700.00	12.1090	8,344.49	8,476.33	0.0000	4.5800	50.0000	0.0000	(3.1848)	(0.3532)	0.0000	3	(3.5380)	01/06/2025
605117.SH	12/06/2024	SDB3260123386	300.00	12.1090	3,576.21	3,632.71	0.0000	4.5800	50.0000	0.0000	(1.3649)	(0.1514)	0.0000	3	(1.5163)	01/06/2025
605117.SH	12/06/2024	SDB3260123386	1,100.00	12.1090	13,112.77	13,319.95	0.0000	4.5800	50.0000	0.0000	(5.0047)	(0.5550)	0.0000	3	(5.5597)	01/06/2025
605117.SH	12/06/2024	SDB3260123386	300.00	12.1090	3,576.21	3,632.71	0.0000	4.5800	50.0000	0.0000	(1.3649)	(0.1514)	0.0000	3	(1.5163)	01/06/2025
605117.SH	12/06/2024	SDB3260123386	100.00	12.1090	1,192.07	1,210.90	0.0000	4.5800	50.0000	0.0000	(0.4550)	(0.0505)	0.0000	3	(0.5054)	01/06/2025
605117.SH	12/06/2024	SDB3260123386	200.00	12.1090	2,384.14	2,421.81	0.0000	4.5800	50.0000	0.0000	(0.9099)	(0.1009)	0.0000	3	(1.0109)	01/06/2025
605117.SH	12/06/2024	SDB3260123386	400.00	12.1090	4,768.28	4,843.62	0.0000	4.5800	50.0000	0.0000	(1.8199)	(0.2018)	0.0000	3	(2.0217)	01/06/2025
605117.SH	12/06/2024	SDB3260123386	100.00	12.1090	1,192.07	1,210.90	0.0000	4.5800	50.0000	0.0000	(0.4550)	(0.0505)	0.0000	3	(0.5054)	01/06/2025
605117.SH	12/06/2024	SDB3260123386	400.00	12.1090	4,768.28	4,843.62	0.0000	4.5800	50.0000	0.0000	(1.8199)	(0.2018)	0.0000	3	(2.0217)	01/06/2025
605117.SH	12/06/2024	SDB3260123386	3,100.00	12.1090	36,954.18	37,538.05	0.0000	4.5800	50.0000	0.0000	(14.1042)	(1.5641)	0.0000	3	(15.6683)	01/06/2025
605117.SH	12/06/2024	SDB3260123386	100.00	12.1090	1,192.07	1,210.90	0.0000	4.5800	50.0000	0.0000	(0.4550)	(0.0505)	0.0000	3	(0.5054)	01/06/2025
605117.SH	12/06/2024	SDB3260123386	100.00	12.1090	1,192.07	1,210.90	0.0000	4.5800	50.0000	0.0000	(0.4550)	(0.0505)	0.0000	3	(0.5054)	01/06/2025
605117.SH	12/06/2024	SDB3260123386	200.00	12.1090	2,384.14	2,421.81	0.0000	4.5800	50.0000	0.0000	(0.9099)	(0.1009)	0.0000	3	(1.0109)	01/06/2025
605117.SH	12/06/2024	SDB3260123386	300.00	12.1090	3,576.21	3,632.71	0.0000	4.5800	50.0000	0.0000	(1.3649)	(0.1514)	0.0000	3	(1.5163)	01/06/2025
605117.SH	12/06/2024	SDB3260123386	100.00	12.1090	1,192.07	1,210.90	0.0000	4.5800	50.0000	0.0000	(0.4550)	(0.0505)	0.0000	3	(0.5054)	01/06/2025
605117.SH	12/06/2024	SDB3260123386	100.00	12.1090	1,192.07	1,210.90	0.0000	4.5800	50.0000	0.0000	(0.4550)	(0.0505)	0.0000	3	(0.5054)	01/06/2025
605117.SH	12/06/2024	SDB3260123386	500.00	12.1090	5,960.35	6,054.52	0.0000	4.5800	50.0000	0.0000	(2.2749)	(0.2523)	0.0000	3	(2.5271)	01/06/2025
605117.SH	12/06/2024	SDB3260123386	100.00	12.1090	1,192.07	1,210.90	0.0000	4.5800	50.0000	0.0000	(0.4550)	(0.0505)	0.0000	3	(0.5054)	01/06/2025
605117.SH	12/05/2024	SDB3260123386	200.00	11.8698	2,384.14	2,373.96	0.0000	4.5800	50.0000	0.0000	(0.3033)	(0.0330)	0.0000	1	(0.3363)	01/06/2025
605117.SH	12/05/2024	SDB3260123386	1,000.00	11.8698	11,920.70	11,869.81	0.0000	4.5800	50.0000	0.0000	(1.5166)	(0.1649)	0.0000	1	(1.6814)	01/06/2025
605117.SH	12/05/2024	SDB3260123386	700.00	11.8698	8,344.49	8,308.87	0.0000	4.5800	50.0000	0.0000	(1.0616)	(0.1154)	0.0000	1	(1.1770)	01/06/2025
605117.SH	12/05/2024	SDB3260123386	700.00	11.8698	8,344.49	8,308.87	0.0000	4.5800	50.0000	0.0000	(1.0616)	(0.1154)	0.0000	1	(1.1770)	01/06/2025
605117.SH	12/05/2024	SDB3260123386	300.00	11.8698	3,576.21	3,560.94	0.0000	4.5800	50.0000	0.0000	(0.4550)	(0.0495)	0.0000	1	(0.5044)	01/06/2025
605117.SH	12/05/2024	SDB3260123386	1,100.00	11.8698	13,112.77	13,056.80	0.0000	4.5800	50.0000	0.0000	(1.6682)	(0.1813)	0.0000	1	(1.8496)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
NINGBO DEYE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
605117.SH	12/05/2024	SDB3260123386	300.00	11.8698	3,576.21	3,560.94	0.0000	4.5800	50.0000	0.0000	(0.4550)	(0.0495)	0.0000	1	(0.5044)	01/06/2025
605117.SH	12/05/2024	SDB3260123386	100.00	11.8698	1,192.07	1,186.98	0.0000	4.5800	50.0000	0.0000	(0.1517)	(0.0165)	0.0000	1	(0.1681)	01/06/2025
605117.SH	12/05/2024	SDB3260123386	200.00	11.8698	2,384.14	2,373.96	0.0000	4.5800	50.0000	0.0000	(0.3033)	(0.0330)	0.0000	1	(0.3363)	01/06/2025
605117.SH	12/05/2024	SDB3260123386	400.00	11.8698	4,768.28	4,747.93	0.0000	4.5800	50.0000	0.0000	(0.6066)	(0.0659)	0.0000	1	(0.6726)	01/06/2025
605117.SH	12/05/2024	SDB3260123386	100.00	11.8698	1,192.07	1,186.98	0.0000	4.5800	50.0000	0.0000	(0.1517)	(0.0165)	0.0000	1	(0.1681)	01/06/2025
605117.SH	12/05/2024	SDB3260123386	400.00	11.8698	4,768.28	4,747.93	0.0000	4.5800	50.0000	0.0000	(0.6066)	(0.0659)	0.0000	1	(0.6726)	01/06/2025
605117.SH	12/05/2024	SDB3260123386	3,100.00	11.8698	36,954.18	36,796.43	0.0000	4.5800	50.0000	0.0000	(4.7014)	(0.5111)	0.0000	1	(5.2125)	01/06/2025
605117.SH	12/05/2024	SDB3260123386	100.00	11.8698	1,192.07	1,186.98	0.0000	4.5800	50.0000	0.0000	(0.1517)	(0.0165)	0.0000	1	(0.1681)	01/06/2025
605117.SH	12/05/2024	SDB3260123386	100.00	11.8698	1,192.07	1,186.98	0.0000	4.5800	50.0000	0.0000	(0.1517)	(0.0165)	0.0000	1	(0.1681)	01/06/2025
605117.SH	12/05/2024	SDB3260123386	200.00	11.8698	2,384.14	2,373.96	0.0000	4.5800	50.0000	0.0000	(0.3033)	(0.0330)	0.0000	1	(0.3363)	01/06/2025
605117.SH	12/05/2024	SDB3260123386	300.00	11.8698	3,576.21	3,560.94	0.0000	4.5800	50.0000	0.0000	(0.4550)	(0.0495)	0.0000	1	(0.5044)	01/06/2025
605117.SH	12/05/2024	SDB3260123386	100.00	11.8698	1,192.07	1,186.98	0.0000	4.5800	50.0000	0.0000	(0.1517)	(0.0165)	0.0000	1	(0.1681)	01/06/2025
605117.SH	12/05/2024	SDB3260123386	100.00	11.8698	1,192.07	1,186.98	0.0000	4.5800	50.0000	0.0000	(0.1517)	(0.0165)	0.0000	1	(0.1681)	01/06/2025
605117.SH	12/05/2024	SDB3260123386	500.00	11.8698	5,960.35	5,934.91	0.0000	4.5800	50.0000	0.0000	(0.7583)	(0.0824)	0.0000	1	(0.8407)	01/06/2025
605117.SH	12/05/2024	SDB3260123386	100.00	11.8698	1,192.07	1,186.98	0.0000	4.5800	50.0000	0.0000	(0.1517)	(0.0165)	0.0000	1	(0.1681)	01/06/2025
605117.SH	12/04/2024	SDB3260123386	200.00	11.9207	2,384.14	2,384.14	0.0000	4.5800	50.0000	0.0000	(0.3033)	(0.0331)	0.0000	1	(0.3364)	01/06/2025
605117.SH	12/04/2024	SDB3260123386	1,000.00	11.9207	11,920.70	11,920.70	0.0000	4.5800	50.0000	0.0000	(1.5166)	(0.1656)	0.0000	1	(1.6821)	01/06/2025
605117.SH	12/04/2024	SDB3260123386	700.00	11.9207	8,344.49	8,344.49	0.0000	4.5800	50.0000	0.0000	(1.0616)	(0.1159)	0.0000	1	(1.1775)	01/06/2025
605117.SH	12/04/2024	SDB3260123386	700.00	11.9207	8,344.49	8,344.49	0.0000	4.5800	50.0000	0.0000	(1.0616)	(0.1159)	0.0000	1	(1.1775)	01/06/2025
605117.SH	12/04/2024	SDB3260123386	300.00	11.9207	3,576.21	3,576.21	0.0000	4.5800	50.0000	0.0000	(0.4550)	(0.0497)	0.0000	1	(0.5046)	01/06/2025
605117.SH	12/04/2024	SDB3260123386	1,100.00	11.9207	13,112.77	13,112.77	0.0000	4.5800	50.0000	0.0000	(1.6682)	(0.1821)	0.0000	1	(1.8504)	01/06/2025
605117.SH	12/04/2024	SDB3260123386	300.00	11.9207	3,576.21	3,576.21	0.0000	4.5800	50.0000	0.0000	(0.4550)	(0.0497)	0.0000	1	(0.5046)	01/06/2025
605117.SH	12/04/2024	SDB3260123386	100.00	11.9207	1,192.07	1,192.07	0.0000	4.5800	50.0000	0.0000	(0.1517)	(0.0166)	0.0000	1	(0.1682)	01/06/2025
605117.SH	12/04/2024	SDB3260123386	200.00	11.9207	2,384.14	2,384.14	0.0000	4.5800	50.0000	0.0000	(0.3033)	(0.0331)	0.0000	1	(0.3364)	01/06/2025
605117.SH	12/04/2024	SDB3260123386	400.00	11.9207	4,768.28	4,768.28	0.0000	4.5800	50.0000	0.0000	(0.6066)	(0.0662)	0.0000	1	(0.6729)	01/06/2025
605117.SH	12/04/2024	SDB3260123386	100.00	11.9207	1,192.07	1,192.07	0.0000	4.5800	50.0000	0.0000	(0.1517)	(0.0166)	0.0000	1	(0.1682)	01/06/2025
605117.SH	12/04/2024	SDB3260123386	400.00	11.9207	4,768.28	4,768.28	0.0000	4.5800	50.0000	0.0000	(0.6066)	(0.0662)	0.0000	1	(0.6729)	01/06/2025
605117.SH	12/04/2024	SDB3260123386	3,100.00	11.9207	36,954.18	36,954.18	0.0000	4.5800	50.0000	0.0000	(4.7014)	(0.5133)	0.0000	1	(5.2146)	01/06/2025
605117.SH	12/04/2024	SDB3260123386	100.00	11.9207	1,192.07	1,192.07	0.0000	4.5800	50.0000	0.0000	(0.1517)	(0.0166)	0.0000	1	(0.1682)	01/06/2025
605117.SH	12/04/2024	SDB3260123386	100.00	11.9207	1,192.07	1,192.07	0.0000	4.5800	50.0000	0.0000	(0.1517)	(0.0166)	0.0000	1	(0.1682)	01/06/2025
605117.SH	12/04/2024	SDB3260123386	200.00	11.9207	2,384.14	2,384.14	0.0000	4.5800	50.0000	0.0000	(0.3033)	(0.0331)	0.0000	1	(0.3364)	01/06/2025
605117.SH	12/04/2024	SDB3260123386	300.00	11.9207	3,576.21	3,576.21	0.0000	4.5800	50.0000	0.0000	(0.4550)	(0.0497)	0.0000	1	(0.5046)	01/06/2025
605117.SH	12/04/2024	SDB3260123386	100.00	11.9207	1,192.07	1,192.07	0.0000	4.5800	50.0000	0.0000	(0.1517)	(0.0166)	0.0000	1	(0.1682)	01/06/2025
605117.SH	12/04/2024	SDB3260123386	100.00	11.9207	1,192.07	1,192.07	0.0000	4.5800	50.0000	0.0000	(0.1517)	(0.0166)	0.0000	1	(0.1682)	01/06/2025
605117.SH	12/04/2024	SDB3260123386	500.00	11.9207	5,960.35	5,960.35	0.0000	4.5800	50.0000	0.0000	(0.7583)	(0.0828)	0.0000	1	(0.8411)	01/06/2025
605117.SH	12/04/2024	SDB3260123386	100.00	11.9207	1,192.07	1,192.07	0.0000	4.5800	50.0000	0.0000	(0.1517)	(0.0166)	0.0000	1	(0.1682)	01/06/2025
TOTAL NINGBO DEYE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND												(326.5048)	(35.8543)	0.0000	(362.3590)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
NINGBO ZHONGDA LEADER INTELLIGENT TRANSMISSION CO.,LTD. CMN CLASS A SERIES NORTHBOUND																
002896.ZK	01/03/2025	SDB3260122703	300.00	5.6009	1,413.74	1,680.28	0.0000	4.3300	50.0000	0.0000	(0.5101)	(0.0700)	0.0000	3	(0.5801)	01/06/2025
002896.ZK	01/03/2025	SDB3260122703	900.00	5.6009	4,241.21	5,040.84	0.0000	4.3300	50.0000	0.0000	(1.5304)	(0.2100)	0.0000	3	(1.7404)	01/06/2025
002896.ZK	01/03/2025	SDB3260122703	4,100.00	5.6009	19,321.05	22,963.81	0.0000	4.3300	50.0000	0.0000	(6.9717)	(0.9568)	0.0000	3	(7.9285)	01/06/2025
002896.ZK	01/03/2025	SDB3260122703	1,800.00	5.6009	8,482.41	10,081.67	0.0000	4.3300	50.0000	0.0000	(3.0607)	(0.4201)	0.0000	3	(3.4808)	01/06/2025
002896.ZK	01/03/2025	SDB3260122703	300.00	5.6009	1,413.74	1,680.28	0.0000	4.3300	50.0000	0.0000	(0.5101)	(0.0700)	0.0000	3	(0.5801)	01/06/2025
002896.ZK	01/03/2025	SDB3260122703	2,100.00	5.6009	9,896.15	11,761.95	0.0000	4.3300	50.0000	0.0000	(3.5709)	(0.4901)	0.0000	3	(4.0609)	01/06/2025
002896.ZK	01/03/2025	SDB3260122703	900.00	5.6009	4,241.21	5,040.84	0.0000	4.3300	50.0000	0.0000	(1.5304)	(0.2100)	0.0000	3	(1.7404)	01/06/2025
002896.ZK	01/03/2025	SDB3260122703	100.00	5.6009	471.25	560.09	0.0000	4.3300	50.0000	0.0000	(0.1700)	(0.0233)	0.0000	3	(0.1934)	01/06/2025
002896.ZK	01/03/2025	SDB3260122703	600.00	5.6009	2,827.47	3,360.56	0.0000	4.3300	50.0000	0.0000	(1.0202)	(0.1400)	0.0000	3	(1.1603)	01/06/2025
002896.ZK	01/03/2025	SDB3260122703	100.00	5.6009	471.25	560.09	0.0000	4.3300	50.0000	0.0000	(0.1700)	(0.0233)	0.0000	3	(0.1934)	01/06/2025
002896.ZK	01/03/2025	SDB3260122703	400.00	5.6009	1,884.98	2,240.37	0.0000	4.3300	50.0000	0.0000	(0.6802)	(0.0933)	0.0000	3	(0.7735)	01/06/2025
002896.ZK	01/03/2025	SDB3260122703	700.00	5.6009	3,298.72	3,920.65	0.0000	4.3300	50.0000	0.0000	(1.1903)	(0.1634)	0.0000	3	(1.3536)	01/06/2025
002896.ZK	01/03/2025	SDB3260122703	1,100.00	5.6009	5,183.70	6,161.02	0.0000	4.3300	50.0000	0.0000	(1.8705)	(0.2567)	0.0000	3	(2.1272)	01/06/2025
002896.ZK	01/03/2025	SDB3260122703	300.00	5.6009	1,413.74	1,680.28	0.0000	4.3300	50.0000	0.0000	(0.5101)	(0.0700)	0.0000	3	(0.5801)	01/06/2025
002896.ZK	01/03/2025	SDB3260122703	1,800.00	5.6009	8,482.41	10,081.67	0.0000	4.3300	50.0000	0.0000	(3.0607)	(0.4201)	0.0000	3	(3.4808)	01/06/2025
002896.ZK	01/03/2025	SDB3260122703	1,400.00	5.6009	6,597.43	7,841.30	0.0000	4.3300	50.0000	0.0000	(2.3806)	(0.3267)	0.0000	3	(2.7073)	01/06/2025
002896.ZK	01/03/2025	SDB3260122703	300.00	5.6009	1,413.74	1,680.28	0.0000	4.3300	50.0000	0.0000	(0.5101)	(0.0700)	0.0000	3	(0.5801)	01/06/2025
002896.ZK	01/03/2025	SDB3260122703	800.00	5.6009	3,769.96	4,480.74	0.0000	4.3300	50.0000	0.0000	(1.3603)	(0.1867)	0.0000	3	(1.5470)	01/06/2025
002896.ZK	01/03/2025	SDB3260122703	1,300.00	5.6009	6,126.19	7,281.21	0.0000	4.3300	50.0000	0.0000	(2.2105)	(0.3034)	0.0000	3	(2.5139)	01/06/2025
002896.ZK	01/03/2025	SDB3260122703	600.00	5.6009	2,827.47	3,360.56	0.0000	4.3300	50.0000	0.0000	(1.0202)	(0.1400)	0.0000	3	(1.1603)	01/06/2025
002896.ZK	01/03/2025	SDB3260122703	300.00	5.6009	1,413.74	1,680.28	0.0000	4.3300	50.0000	0.0000	(0.5101)	(0.0700)	0.0000	3	(0.5801)	01/06/2025
002896.ZK	01/02/2025	SDB3260122703	300.00	5.7028	1,413.74	1,710.84	0.0000	4.3300	50.0000	0.0000	(0.1700)	(0.0238)	0.0000	1	(0.1938)	01/06/2025
002896.ZK	01/02/2025	SDB3260122703	900.00	5.7028	4,241.21	5,132.51	0.0000	4.3300	50.0000	0.0000	(0.5101)	(0.0713)	0.0000	1	(0.5814)	01/06/2025
002896.ZK	01/02/2025	SDB3260122703	4,100.00	5.7028	19,321.05	23,381.41	0.0000	4.3300	50.0000	0.0000	(2.3239)	(0.3247)	0.0000	1	(2.6486)	01/06/2025
002896.ZK	01/02/2025	SDB3260122703	1,800.00	5.7028	8,482.41	10,265.01	0.0000	4.3300	50.0000	0.0000	(1.0202)	(0.1426)	0.0000	1	(1.1628)	01/06/2025
002896.ZK	01/02/2025	SDB3260122703	300.00	5.7028	1,413.74	1,710.84	0.0000	4.3300	50.0000	0.0000	(0.1700)	(0.0238)	0.0000	1	(0.1938)	01/06/2025
002896.ZK	01/02/2025	SDB3260122703	2,100.00	5.7028	9,896.15	11,975.85	0.0000	4.3300	50.0000	0.0000	(1.1903)	(0.1663)	0.0000	1	(1.3566)	01/06/2025
002896.ZK	01/02/2025	SDB3260122703	900.00	5.7028	4,241.21	5,132.51	0.0000	4.3300	50.0000	0.0000	(0.5101)	(0.0713)	0.0000	1	(0.5814)	01/06/2025
002896.ZK	01/02/2025	SDB3260122703	100.00	5.7028	471.25	570.28	0.0000	4.3300	50.0000	0.0000	(0.0567)	(0.0079)	0.0000	1	(0.0646)	01/06/2025
002896.ZK	01/02/2025	SDB3260122703	600.00	5.7028	2,827.47	3,421.67	0.0000	4.3300	50.0000	0.0000	(0.3401)	(0.0475)	0.0000	1	(0.3876)	01/06/2025
002896.ZK	01/02/2025	SDB3260122703	100.00	5.7028	471.25	570.28	0.0000	4.3300	50.0000	0.0000	(0.0567)	(0.0079)	0.0000	1	(0.0646)	01/06/2025
002896.ZK	01/02/2025	SDB3260122703	400.00	5.7028	1,884.98	2,281.11	0.0000	4.3300	50.0000	0.0000	(0.2267)	(0.0317)	0.0000	1	(0.2584)	01/06/2025
002896.ZK	01/02/2025	SDB3260122703	700.00	5.7028	3,298.72	3,991.95	0.0000	4.3300	50.0000	0.0000	(0.3968)	(0.0554)	0.0000	1	(0.4522)	01/06/2025
002896.ZK	01/02/2025	SDB3260122703	1,100.00	5.7028	5,183.70	6,273.06	0.0000	4.3300	50.0000	0.0000	(0.6235)	(0.0871)	0.0000	1	(0.7106)	01/06/2025
002896.ZK	01/02/2025	SDB3260122703	300.00	5.7028	1,413.74	1,710.84	0.0000	4.3300	50.0000	0.0000	(0.1700)	(0.0238)	0.0000	1	(0.1938)	01/06/2025
002896.ZK	01/02/2025	SDB3260122703	1,800.00	5.7028	8,482.41	10,265.01	0.0000	4.3300	50.0000	0.0000	(1.0202)	(0.1426)	0.0000	1	(1.1628)	01/06/2025
002896.ZK	01/02/2025	SDB3260122703	1,400.00	5.7028	6,597.43	7,983.90	0.0000	4.3300	50.0000	0.0000	(0.7935)	(0.1109)	0.0000	1	(0.9044)	01/06/2025
002896.ZK	01/02/2025	SDB3260122703	300.00	5.7028	1,413.74	1,710.84	0.0000	4.3300	50.0000	0.0000	(0.1700)	(0.0238)	0.0000	1	(0.1938)	01/06/2025
002896.ZK	01/02/2025	SDB3260122703	800.00	5.7028	3,769.96	4,562.23	0.0000	4.3300	50.0000	0.0000	(0.4534)	(0.0634)	0.0000	1	(0.5168)	01/06/2025
002896.ZK	01/02/2025	SDB3260122703	1,300.00	5.7028	6,126.19	7,413.62	0.0000	4.3300	50.0000	0.0000	(0.7368)	(0.1030)	0.0000	1	(0.8398)	01/06/2025
002896.ZK	01/02/2025	SDB3260122703	600.00	5.7028	2,827.47	3,421.67	0.0000	4.3300	50.0000	0.0000	(0.3401)	(0.0475)	0.0000	1	(0.3876)	01/06/2025
002896.ZK	01/02/2025	SDB3260122703	3,200.00	5.7028	15,079.84	18,248.91	0.0000	4.3300	50.0000	0.0000	(1.8138)	(0.2535)	0.0000	1	(2.0672)	01/06/2025
002896.ZK	01/02/2025	SDB3260122703	300.00	5.7028	1,413.74	1,710.84	0.0000	4.3300	50.0000	0.0000	(0.1700)	(0.0238)	0.0000	1	(0.1938)	01/06/2025
002896.ZK	01/02/2025	SDB3260122703	3,000.00	5.7028	14,137.35	17,108.35	0.0000	4.3300	50.0000	0.0000	(1.7004)	(0.2376)	0.0000	1	(1.9380)	01/06/2025
002896.ZK	12/31/2024	SDB3260122703	300.00	5.4011	1,413.74	1,620.33	0.0000	4.3300	50.0000	0.0000	(0.3401)	(0.0450)	0.0000	2	(0.3851)	01/06/2025
002896.ZK	12/31/2024	SDB3260122703	900.00	5.4011	4,241.21	4,861.00	0.0000	4.3300	50.0000	0.0000	(1.0202)	(0.1350)	0.0000	2	(1.1553)	01/06/2025
002896.ZK	12/31/2024	SDB3260122703	1,400.00	5.4011	6,597.43	7,561.56	0.0000	4.3300	50.0000	0.0000	(1.5870)	(0.2100)	0.0000	2	(1.7971)	01/06/2025
002896.ZK	12/31/2024	SDB3260122703	2,700.00	5.4011	12,723.62	14,583.01	0.0000	4.3300	50.0000	0.0000	(3.0607)	(0.4051)	0.0000	2	(3.4658)	01/06/2025
002896.ZK	12/31/2024	SDB3260122703	4,100.00	5.4011	19,321.05	22,144.56	0.0000	4.3300	50.0000	0.0000	(4.6478)	(0.6151)	0.0000	2	(5.2629)	01/06/2025
002896.ZK	12/31/2024	SDB3260122703	1,800.00	5.4011	8,482.41	9,722.00	0.0000	4.3300	50.0000	0.0000	(2.0405)	(0.2701)	0.0000	2	(2.3105)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
NINGBO ZHONGDA LEADER INTELLIGENT TRANSMISSION CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002896.ZK	12/31/2024	SDB3260122703	200.00	5.4011	942.49	1,080.22	0.0000	4.3300	50.0000	0.0000	(0.2267)	(0.0300)	0.0000	2	(0.2567)	01/06/2025
002896.ZK	12/31/2024	SDB3260122703	2,000.00	5.4011	9,424.90	10,802.23	0.0000	4.3300	50.0000	0.0000	(2.2672)	(0.3001)	0.0000	2	(2.5673)	01/06/2025
002896.ZK	12/31/2024	SDB3260122703	300.00	5.4011	1,413.74	1,620.33	0.0000	4.3300	50.0000	0.0000	(0.3401)	(0.0450)	0.0000	2	(0.3851)	01/06/2025
002896.ZK	12/31/2024	SDB3260122703	100.00	5.4011	471.25	540.11	0.0000	4.3300	50.0000	0.0000	(0.1134)	(0.0150)	0.0000	2	(0.1284)	01/06/2025
002896.ZK	12/31/2024	SDB3260122703	2,100.00	5.4011	9,896.15	11,342.34	0.0000	4.3300	50.0000	0.0000	(2.3806)	(0.3151)	0.0000	2	(2.6956)	01/06/2025
002896.ZK	12/31/2024	SDB3260122703	900.00	5.4011	4,241.21	4,861.00	0.0000	4.3300	50.0000	0.0000	(1.0202)	(0.1350)	0.0000	2	(1.1553)	01/06/2025
002896.ZK	12/31/2024	SDB3260122703	100.00	5.4011	471.25	540.11	0.0000	4.3300	50.0000	0.0000	(0.1134)	(0.0150)	0.0000	2	(0.1284)	01/06/2025
002896.ZK	12/31/2024	SDB3260122703	600.00	5.4011	2,827.47	3,240.67	0.0000	4.3300	50.0000	0.0000	(0.6802)	(0.0900)	0.0000	2	(0.7702)	01/06/2025
002896.ZK	12/31/2024	SDB3260122703	100.00	5.4011	471.25	540.11	0.0000	4.3300	50.0000	0.0000	(0.1134)	(0.0150)	0.0000	2	(0.1284)	01/06/2025
002896.ZK	12/31/2024	SDB3260122703	400.00	5.4011	1,884.98	2,160.45	0.0000	4.3300	50.0000	0.0000	(0.4534)	(0.0600)	0.0000	2	(0.5135)	01/06/2025
002896.ZK	12/31/2024	SDB3260122703	700.00	5.4011	3,298.72	3,780.78	0.0000	4.3300	50.0000	0.0000	(0.7935)	(0.1050)	0.0000	2	(0.8985)	01/06/2025
002896.ZK	12/31/2024	SDB3260122703	1,100.00	5.4011	5,183.70	5,941.22	0.0000	4.3300	50.0000	0.0000	(1.2470)	(0.1650)	0.0000	2	(1.4120)	01/06/2025
002896.ZK	12/31/2024	SDB3260122703	300.00	5.4011	1,413.74	1,620.33	0.0000	4.3300	50.0000	0.0000	(0.3401)	(0.0450)	0.0000	2	(0.3851)	01/06/2025
002896.ZK	12/31/2024	SDB3260122703	1,800.00	5.4011	8,482.41	9,722.00	0.0000	4.3300	50.0000	0.0000	(2.0405)	(0.2701)	0.0000	2	(2.3105)	01/06/2025
002896.ZK	12/31/2024	SDB3260122703	1,400.00	5.4011	6,597.43	7,561.56	0.0000	4.3300	50.0000	0.0000	(1.5870)	(0.2100)	0.0000	2	(1.7971)	01/06/2025
002896.ZK	12/31/2024	SDB3260122703	2,800.00	5.4011	13,194.86	15,123.12	0.0000	4.3300	50.0000	0.0000	(3.1741)	(0.4201)	0.0000	2	(3.5942)	01/06/2025
002896.ZK	12/31/2024	SDB3260122703	2,200.00	5.4011	10,367.39	11,882.45	0.0000	4.3300	50.0000	0.0000	(2.4939)	(0.3301)	0.0000	2	(2.8240)	01/06/2025
002896.ZK	12/31/2024	SDB3260122703	1,400.00	5.4011	6,597.43	7,561.56	0.0000	4.3300	50.0000	0.0000	(1.5870)	(0.2100)	0.0000	2	(1.7971)	01/06/2025
002896.ZK	12/31/2024	SDB3260122703	1,600.00	5.4011	7,539.92	8,641.78	0.0000	4.3300	50.0000	0.0000	(1.8138)	(0.2400)	0.0000	2	(2.0538)	01/06/2025
002896.ZK	12/31/2024	SDB3260122703	300.00	5.4011	1,413.74	1,620.33	0.0000	4.3300	50.0000	0.0000	(0.3401)	(0.0450)	0.0000	2	(0.3851)	01/06/2025
002896.ZK	12/31/2024	SDB3260122703	800.00	5.4011	3,769.96	4,320.89	0.0000	4.3300	50.0000	0.0000	(0.9069)	(0.1200)	0.0000	2	(1.0269)	01/06/2025
002896.ZK	12/31/2024	SDB3260122703	300.00	5.4011	1,413.74	1,620.33	0.0000	4.3300	50.0000	0.0000	(0.3401)	(0.0450)	0.0000	2	(0.3851)	01/06/2025
002896.ZK	12/31/2024	SDB3260122703	800.00	5.4011	3,769.96	4,320.89	0.0000	4.3300	50.0000	0.0000	(0.9069)	(0.1200)	0.0000	2	(1.0269)	01/06/2025
002896.ZK	12/31/2024	SDB3260122703	1,300.00	5.4011	6,126.19	7,021.45	0.0000	4.3300	50.0000	0.0000	(1.4737)	(0.1950)	0.0000	2	(1.6687)	01/06/2025
002896.ZK	12/31/2024	SDB3260122703	600.00	5.4011	2,827.47	3,240.67	0.0000	4.3300	50.0000	0.0000	(0.6802)	(0.0900)	0.0000	2	(0.7702)	01/06/2025
002896.ZK	12/31/2024	SDB3260122703	3,700.00	5.4011	17,436.07	19,984.12	0.0000	4.3300	50.0000	0.0000	(4.1943)	(0.5551)	0.0000	2	(4.7495)	01/06/2025
002896.ZK	12/31/2024	SDB3260122703	300.00	5.4011	1,413.74	1,620.33	0.0000	4.3300	50.0000	0.0000	(0.3401)	(0.0450)	0.0000	2	(0.3851)	01/06/2025
002896.ZK	12/31/2024	SDB3260122703	3,000.00	5.4011	14,137.35	16,203.34	0.0000	4.3300	50.0000	0.0000	(3.4008)	(0.4501)	0.0000	2	(3.8509)	01/06/2025
002896.ZK	12/30/2024	SDB3260122703	300.00	4.9087	1,413.74	1,472.62	0.0000	4.3300	50.0000	0.0000	(0.1700)	(0.0205)	0.0000	1	(0.1905)	01/06/2025
002896.ZK	12/30/2024	SDB3260122703	900.00	4.9087	4,241.21	4,417.86	0.0000	4.3300	50.0000	0.0000	(0.5101)	(0.0614)	0.0000	1	(0.5715)	01/06/2025
002896.ZK	12/30/2024	SDB3260122703	1,400.00	4.9087	6,597.43	6,872.22	0.0000	4.3300	50.0000	0.0000	(0.7935)	(0.0954)	0.0000	1	(0.8890)	01/06/2025
002896.ZK	12/30/2024	SDB3260122703	2,700.00	4.9087	12,723.62	13,253.57	0.0000	4.3300	50.0000	0.0000	(1.5304)	(0.1841)	0.0000	1	(1.7144)	01/06/2025
002896.ZK	12/30/2024	SDB3260122703	4,100.00	4.9087	19,321.05	20,125.80	0.0000	4.3300	50.0000	0.0000	(2.3239)	(0.2795)	0.0000	1	(2.6034)	01/06/2025
002896.ZK	12/30/2024	SDB3260122703	1,800.00	4.9087	8,482.41	8,835.72	0.0000	4.3300	50.0000	0.0000	(1.0202)	(0.1227)	0.0000	1	(1.1430)	01/06/2025
002896.ZK	12/30/2024	SDB3260122703	200.00	4.9087	942.49	981.75	0.0000	4.3300	50.0000	0.0000	(0.1134)	(0.0136)	0.0000	1	(0.1270)	01/06/2025
002896.ZK	12/30/2024	SDB3260122703	2,000.00	4.9087	9,424.90	9,817.46	0.0000	4.3300	50.0000	0.0000	(1.1336)	(0.1364)	0.0000	1	(1.2700)	01/06/2025
002896.ZK	12/30/2024	SDB3260122703	300.00	4.9087	1,413.74	1,472.62	0.0000	4.3300	50.0000	0.0000	(0.1700)	(0.0205)	0.0000	1	(0.1905)	01/06/2025
002896.ZK	12/30/2024	SDB3260122703	100.00	4.9087	471.25	490.87	0.0000	4.3300	50.0000	0.0000	(0.0567)	(0.0068)	0.0000	1	(0.0635)	01/06/2025
002896.ZK	12/30/2024	SDB3260122703	2,100.00	4.9087	9,896.15	10,308.34	0.0000	4.3300	50.0000	0.0000	(1.1903)	(0.1432)	0.0000	1	(1.3335)	01/06/2025
002896.ZK	12/30/2024	SDB3260122703	900.00	4.9087	4,241.21	4,417.86	0.0000	4.3300	50.0000	0.0000	(0.5101)	(0.0614)	0.0000	1	(0.5715)	01/06/2025
002896.ZK	12/30/2024	SDB3260122703	100.00	4.9087	471.25	490.87	0.0000	4.3300	50.0000	0.0000	(0.0567)	(0.0068)	0.0000	1	(0.0635)	01/06/2025
002896.ZK	12/30/2024	SDB3260122703	600.00	4.9087	2,827.47	2,945.24	0.0000	4.3300	50.0000	0.0000	(0.3401)	(0.0409)	0.0000	1	(0.3810)	01/06/2025
002896.ZK	12/30/2024	SDB3260122703	100.00	4.9087	471.25	490.87	0.0000	4.3300	50.0000	0.0000	(0.0567)	(0.0068)	0.0000	1	(0.0635)	01/06/2025
002896.ZK	12/30/2024	SDB3260122703	400.00	4.9087	1,884.98	1,963.49	0.0000	4.3300	50.0000	0.0000	(0.2267)	(0.0273)	0.0000	1	(0.2540)	01/06/2025
002896.ZK	12/30/2024	SDB3260122703	700.00	4.9087	3,298.72	3,436.11	0.0000	4.3300	50.0000	0.0000	(0.3968)	(0.0477)	0.0000	1	(0.4445)	01/06/2025
002896.ZK	12/30/2024	SDB3260122703	1,100.00	4.9087	5,183.70	5,399.60	0.0000	4.3300	50.0000	0.0000	(0.6235)	(0.0750)	0.0000	1	(0.6985)	01/06/2025
002896.ZK	12/30/2024	SDB3260122703	300.00	4.9087	1,413.74	1,472.62	0.0000	4.3300	50.0000	0.0000	(0.1700)	(0.0205)	0.0000	1	(0.1905)	01/06/2025
002896.ZK	12/30/2024	SDB3260122703	1,800.00	4.9087	8,482.41	8,835.72	0.0000	4.3300	50.0000	0.0000	(1.0202)	(0.1227)	0.0000	1	(1.1430)	01/06/2025
002896.ZK	12/30/2024	SDB3260122703	1,400.00	4.9087	6,597.43	6,872.22	0.0000	4.3300	50.0000	0.0000	(0.7935)	(0.0954)	0.0000	1	(0.8890)	01/06/2025
002896.ZK	12/30/2024	SDB3260122703	2,800.00	4.9087	13,194.86	13,744.45	0.0000	4.3300	50.0000	0.0000	(1.5870)	(0.1909)	0.0000	1	(1.7779)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
NINGBO ZHONGDA LEADER INTELLIGENT TRANSMISSION CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002896.ZK	12/30/2024	SDB3260122703	2,200.00	4.9087	10,367.39	10,799.21	0.0000	4.3300	50.0000	0.0000	(1.2470)	(0.1500)	0.0000	1	(1.3970)	01/06/2025
002896.ZK	12/30/2024	SDB3260122703	1,400.00	4.9087	6,597.43	6,872.22	0.0000	4.3300	50.0000	0.0000	(0.7935)	(0.0954)	0.0000	1	(0.8890)	01/06/2025
002896.ZK	12/30/2024	SDB3260122703	1,600.00	4.9087	7,539.92	7,853.97	0.0000	4.3300	50.0000	0.0000	(0.9069)	(0.1091)	0.0000	1	(1.0160)	01/06/2025
002896.ZK	12/30/2024	SDB3260122703	300.00	4.9087	1,413.74	1,472.62	0.0000	4.3300	50.0000	0.0000	(0.1700)	(0.0205)	0.0000	1	(0.1905)	01/06/2025
002896.ZK	12/30/2024	SDB3260122703	800.00	4.9087	3,769.96	3,926.98	0.0000	4.3300	50.0000	0.0000	(0.4534)	(0.0545)	0.0000	1	(0.5080)	01/06/2025
002896.ZK	12/30/2024	SDB3260122703	300.00	4.9087	1,413.74	1,472.62	0.0000	4.3300	50.0000	0.0000	(0.1700)	(0.0205)	0.0000	1	(0.1905)	01/06/2025
002896.ZK	12/30/2024	SDB3260122703	800.00	4.9087	3,769.96	3,926.98	0.0000	4.3300	50.0000	0.0000	(0.4534)	(0.0545)	0.0000	1	(0.5080)	01/06/2025
002896.ZK	12/30/2024	SDB3260122703	1,300.00	4.9087	6,126.19	6,381.35	0.0000	4.3300	50.0000	0.0000	(0.7368)	(0.0886)	0.0000	1	(0.8255)	01/06/2025
002896.ZK	12/30/2024	SDB3260122703	600.00	4.9087	2,827.47	2,945.24	0.0000	4.3300	50.0000	0.0000	(0.3401)	(0.0409)	0.0000	1	(0.3810)	01/06/2025
002896.ZK	12/30/2024	SDB3260122703	3,700.00	4.9087	17,436.07	18,162.30	0.0000	4.3300	50.0000	0.0000	(2.0972)	(0.2523)	0.0000	1	(2.3494)	01/06/2025
002896.ZK	12/30/2024	SDB3260122703	300.00	4.9087	1,413.74	1,472.62	0.0000	4.3300	50.0000	0.0000	(0.1700)	(0.0205)	0.0000	1	(0.1905)	01/06/2025
002896.ZK	12/30/2024	SDB3260122703	3,000.00	4.9087	14,137.35	14,726.19	0.0000	4.3300	50.0000	0.0000	(1.7004)	(0.2045)	0.0000	1	(1.9049)	01/06/2025
002896.ZK	12/27/2024	SDB3260122703	300.00	5.1752	1,413.74	1,552.55	0.0000	4.3300	50.0000	0.0000	(0.5101)	(0.0647)	0.0000	3	(0.5748)	01/06/2025
002896.ZK	12/27/2024	SDB3260122703	900.00	5.1752	4,241.21	4,657.64	0.0000	4.3300	50.0000	0.0000	(1.5304)	(0.1941)	0.0000	3	(1.7244)	01/06/2025
002896.ZK	12/27/2024	SDB3260122703	1,700.00	5.1752	8,011.17	8,797.76	0.0000	4.3300	50.0000	0.0000	(2.8907)	(0.3666)	0.0000	3	(3.2573)	01/06/2025
002896.ZK	12/27/2024	SDB3260122703	2,700.00	5.1752	12,723.62	13,972.91	0.0000	4.3300	50.0000	0.0000	(4.5911)	(0.5822)	0.0000	3	(5.1733)	01/06/2025
002896.ZK	12/27/2024	SDB3260122703	4,100.00	5.1752	19,321.05	21,218.12	0.0000	4.3300	50.0000	0.0000	(6.9717)	(0.8841)	0.0000	3	(7.8558)	01/06/2025
002896.ZK	12/27/2024	SDB3260122703	1,800.00	5.1752	8,482.41	9,315.27	0.0000	4.3300	50.0000	0.0000	(3.0607)	(0.3881)	0.0000	3	(3.4489)	01/06/2025
002896.ZK	12/27/2024	SDB3260122703	200.00	5.1752	942.49	1,035.03	0.0000	4.3300	50.0000	0.0000	(0.3401)	(0.0431)	0.0000	3	(0.3832)	01/06/2025
002896.ZK	12/27/2024	SDB3260122703	2,000.00	5.1752	9,424.90	10,350.30	0.0000	4.3300	50.0000	0.0000	(3.4008)	(0.4313)	0.0000	3	(3.8321)	01/06/2025
002896.ZK	12/27/2024	SDB3260122703	300.00	5.1752	1,413.74	1,552.55	0.0000	4.3300	50.0000	0.0000	(0.5101)	(0.0647)	0.0000	3	(0.5748)	01/06/2025
002896.ZK	12/27/2024	SDB3260122703	100.00	5.1752	471.25	517.52	0.0000	4.3300	50.0000	0.0000	(0.1700)	(0.0216)	0.0000	3	(0.1916)	01/06/2025
002896.ZK	12/27/2024	SDB3260122703	2,100.00	5.1752	9,896.15	10,867.82	0.0000	4.3300	50.0000	0.0000	(3.5709)	(0.4528)	0.0000	3	(4.0237)	01/06/2025
002896.ZK	12/27/2024	SDB3260122703	900.00	5.1752	4,241.21	4,657.64	0.0000	4.3300	50.0000	0.0000	(1.5304)	(0.1941)	0.0000	3	(1.7244)	01/06/2025
002896.ZK	12/27/2024	SDB3260122703	100.00	5.1752	471.25	517.52	0.0000	4.3300	50.0000	0.0000	(0.1700)	(0.0216)	0.0000	3	(0.1916)	01/06/2025
002896.ZK	12/27/2024	SDB3260122703	600.00	5.1752	2,827.47	3,105.09	0.0000	4.3300	50.0000	0.0000	(1.0202)	(0.1294)	0.0000	3	(1.1496)	01/06/2025
002896.ZK	12/27/2024	SDB3260122703	100.00	5.1752	471.25	517.52	0.0000	4.3300	50.0000	0.0000	(0.1700)	(0.0216)	0.0000	3	(0.1916)	01/06/2025
002896.ZK	12/27/2024	SDB3260122703	400.00	5.1752	1,884.98	2,070.06	0.0000	4.3300	50.0000	0.0000	(0.6802)	(0.0863)	0.0000	3	(0.7664)	01/06/2025
002896.ZK	12/27/2024	SDB3260122703	700.00	5.1752	3,298.72	3,622.61	0.0000	4.3300	50.0000	0.0000	(1.1903)	(0.1509)	0.0000	3	(1.3412)	01/06/2025
002896.ZK	12/27/2024	SDB3260122703	1,100.00	5.1752	5,183.70	5,692.67	0.0000	4.3300	50.0000	0.0000	(1.8705)	(0.2372)	0.0000	3	(2.1076)	01/06/2025
002896.ZK	12/27/2024	SDB3260122703	300.00	5.1752	1,413.74	1,552.55	0.0000	4.3300	50.0000	0.0000	(0.5101)	(0.0647)	0.0000	3	(0.5748)	01/06/2025
002896.ZK	12/27/2024	SDB3260122703	1,800.00	5.1752	8,482.41	9,315.27	0.0000	4.3300	50.0000	0.0000	(3.0607)	(0.3881)	0.0000	3	(3.4489)	01/06/2025
002896.ZK	12/27/2024	SDB3260122703	1,400.00	5.1752	6,597.43	7,245.21	0.0000	4.3300	50.0000	0.0000	(2.3806)	(0.3019)	0.0000	3	(2.6825)	01/06/2025
002896.ZK	12/27/2024	SDB3260122703	2,800.00	5.1752	13,194.86	14,490.42	0.0000	4.3300	50.0000	0.0000	(4.7611)	(0.6038)	0.0000	3	(5.3649)	01/06/2025
002896.ZK	12/27/2024	SDB3260122703	2,200.00	5.1752	10,367.39	11,385.33	0.0000	4.3300	50.0000	0.0000	(3.7409)	(0.4744)	0.0000	3	(4.2153)	01/06/2025
002896.ZK	12/27/2024	SDB3260122703	1,400.00	5.1752	6,597.43	7,245.21	0.0000	4.3300	50.0000	0.0000	(2.3806)	(0.3019)	0.0000	3	(2.6825)	01/06/2025
002896.ZK	12/27/2024	SDB3260122703	1,600.00	5.1752	7,539.92	8,280.24	0.0000	4.3300	50.0000	0.0000	(2.7207)	(0.3450)	0.0000	3	(3.0657)	01/06/2025
002896.ZK	12/27/2024	SDB3260122703	300.00	5.1752	1,413.74	1,552.55	0.0000	4.3300	50.0000	0.0000	(0.5101)	(0.0647)	0.0000	3	(0.5748)	01/06/2025
002896.ZK	12/27/2024	SDB3260122703	800.00	5.1752	3,769.96	4,140.12	0.0000	4.3300	50.0000	0.0000	(1.3603)	(0.1725)	0.0000	3	(1.5328)	01/06/2025
002896.ZK	12/27/2024	SDB3260122703	300.00	5.1752	1,413.74	1,552.55	0.0000	4.3300	50.0000	0.0000	(0.5101)	(0.0647)	0.0000	3	(0.5748)	01/06/2025
002896.ZK	12/27/2024	SDB3260122703	800.00	5.1752	3,769.96	4,140.12	0.0000	4.3300	50.0000	0.0000	(1.3603)	(0.1725)	0.0000	3	(1.5328)	01/06/2025
002896.ZK	12/27/2024	SDB3260122703	1,300.00	5.1752	6,126.19	6,727.70	0.0000	4.3300	50.0000	0.0000	(2.2105)	(0.2803)	0.0000	3	(2.4909)	01/06/2025
002896.ZK	12/27/2024	SDB3260122703	600.00	5.1752	2,827.47	3,105.09	0.0000	4.3300	50.0000	0.0000	(1.0202)	(0.1294)	0.0000	3	(1.1496)	01/06/2025
002896.ZK	12/27/2024	SDB3260122703	3,700.00	5.1752	17,436.07	19,148.06	0.0000	4.3300	50.0000	0.0000	(6.2915)	(0.7978)	0.0000	3	(7.0894)	01/06/2025
002896.ZK	12/27/2024	SDB3260122703	300.00	5.1752	1,413.74	1,552.55	0.0000	4.3300	50.0000	0.0000	(0.5101)	(0.0647)	0.0000	3	(0.5748)	01/06/2025
002896.ZK	12/27/2024	SDB3260122703	3,000.00	5.1752	14,137.35	15,525.45	0.0000	4.3300	50.0000	0.0000	(5.1012)	(0.6469)	0.0000	3	(5.7481)	01/06/2025
002896.ZK	12/26/2024	SDB3260122703	300.00	5.0697	1,413.74	1,520.92	0.0000	4.3300	50.0000	0.0000	(0.1700)	(0.0211)	0.0000	1	(0.1912)	01/06/2025
002896.ZK	12/26/2024	SDB3260122703	900.00	5.0697	4,241.21	4,562.76	0.0000	4.3300	50.0000	0.0000	(0.5101)	(0.0634)	0.0000	1	(0.5735)	01/06/2025
002896.ZK	12/26/2024	SDB3260122703	1,700.00	5.0697	8,011.17	8,618.54	0.0000	4.3300	50.0000	0.0000	(0.9636)	(0.1197)	0.0000	1	(1.0833)	01/06/2025
002896.ZK	12/26/2024	SDB3260122703	2,700.00	5.0697	12,723.62	13,688.27	0.0000	4.3300	50.0000	0.0000	(1.5304)	(0.1901)	0.0000	1	(1.7205)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
NINGBO ZHONGDA LEADER INTELLIGENT TRANSMISSION CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002896.ZK	12/26/2024	SDB3260122703	4,100.00	5.0697	19,321.05	20,785.89	0.0000	4.3300	50.0000	0.0000	(2.3239)	(0.2887)	0.0000	1	(2.6126)	01/06/2025
002896.ZK	12/26/2024	SDB3260122703	1,800.00	5.0697	8,482.41	9,125.51	0.0000	4.3300	50.0000	0.0000	(1.0202)	(0.1267)	0.0000	1	(1.1470)	01/06/2025
002896.ZK	12/26/2024	SDB3260122703	200.00	5.0697	942.49	1,013.95	0.0000	4.3300	50.0000	0.0000	(0.1134)	(0.0141)	0.0000	1	(0.1274)	01/06/2025
002896.ZK	12/26/2024	SDB3260122703	2,000.00	5.0697	9,424.90	10,139.46	0.0000	4.3300	50.0000	0.0000	(1.1336)	(0.1408)	0.0000	1	(1.2744)	01/06/2025
002896.ZK	12/26/2024	SDB3260122703	300.00	5.0697	1,413.74	1,520.92	0.0000	4.3300	50.0000	0.0000	(0.1700)	(0.0211)	0.0000	1	(0.1912)	01/06/2025
002896.ZK	12/26/2024	SDB3260122703	100.00	5.0697	471.25	506.97	0.0000	4.3300	50.0000	0.0000	(0.0567)	(0.0070)	0.0000	1	(0.0637)	01/06/2025
002896.ZK	12/26/2024	SDB3260122703	2,100.00	5.0697	9,896.15	10,646.43	0.0000	4.3300	50.0000	0.0000	(1.1903)	(0.1479)	0.0000	1	(1.3382)	01/06/2025
002896.ZK	12/26/2024	SDB3260122703	900.00	5.0697	4,241.21	4,562.76	0.0000	4.3300	50.0000	0.0000	(0.5101)	(0.0634)	0.0000	1	(0.5735)	01/06/2025
002896.ZK	12/26/2024	SDB3260122703	100.00	5.0697	471.25	506.97	0.0000	4.3300	50.0000	0.0000	(0.0567)	(0.0070)	0.0000	1	(0.0637)	01/06/2025
002896.ZK	12/26/2024	SDB3260122703	600.00	5.0697	2,827.47	3,041.84	0.0000	4.3300	50.0000	0.0000	(0.3401)	(0.0422)	0.0000	1	(0.3823)	01/06/2025
002896.ZK	12/26/2024	SDB3260122703	100.00	5.0697	471.25	506.97	0.0000	4.3300	50.0000	0.0000	(0.0567)	(0.0070)	0.0000	1	(0.0637)	01/06/2025
002896.ZK	12/26/2024	SDB3260122703	400.00	5.0697	1,884.98	2,027.89	0.0000	4.3300	50.0000	0.0000	(0.2267)	(0.0282)	0.0000	1	(0.2549)	01/06/2025
002896.ZK	12/26/2024	SDB3260122703	700.00	5.0697	3,298.72	3,548.81	0.0000	4.3300	50.0000	0.0000	(0.3968)	(0.0493)	0.0000	1	(0.4461)	01/06/2025
002896.ZK	12/26/2024	SDB3260122703	1,100.00	5.0697	5,183.70	5,576.70	0.0000	4.3300	50.0000	0.0000	(0.6235)	(0.0775)	0.0000	1	(0.7009)	01/06/2025
002896.ZK	12/26/2024	SDB3260122703	300.00	5.0697	1,413.74	1,520.92	0.0000	4.3300	50.0000	0.0000	(0.1700)	(0.0211)	0.0000	1	(0.1912)	01/06/2025
002896.ZK	12/26/2024	SDB3260122703	1,800.00	5.0697	8,482.41	9,125.51	0.0000	4.3300	50.0000	0.0000	(1.0202)	(0.1267)	0.0000	1	(1.1470)	01/06/2025
002896.ZK	12/26/2024	SDB3260122703	1,400.00	5.0697	6,597.43	7,097.62	0.0000	4.3300	50.0000	0.0000	(0.7935)	(0.0986)	0.0000	1	(0.8921)	01/06/2025
002896.ZK	12/26/2024	SDB3260122703	2,800.00	5.0697	13,194.86	14,195.24	0.0000	4.3300	50.0000	0.0000	(1.5870)	(0.1972)	0.0000	1	(1.7842)	01/06/2025
002896.ZK	12/26/2024	SDB3260122703	2,200.00	5.0697	10,367.39	11,153.40	0.0000	4.3300	50.0000	0.0000	(1.2470)	(0.1549)	0.0000	1	(1.4019)	01/06/2025
002896.ZK	12/26/2024	SDB3260122703	1,400.00	5.0697	6,597.43	7,097.62	0.0000	4.3300	50.0000	0.0000	(0.7935)	(0.0986)	0.0000	1	(0.8921)	01/06/2025
002896.ZK	12/26/2024	SDB3260122703	1,600.00	5.0697	7,539.92	8,111.57	0.0000	4.3300	50.0000	0.0000	(0.1127)	(0.0069)	0.0000	1	(1.0195)	01/06/2025
002896.ZK	12/26/2024	SDB3260122703	300.00	5.0697	1,413.74	1,520.92	0.0000	4.3300	50.0000	0.0000	(0.1700)	(0.0211)	0.0000	1	(0.1912)	01/06/2025
002896.ZK	12/26/2024	SDB3260122703	800.00	5.0697	3,769.96	4,055.78	0.0000	4.3300	50.0000	0.0000	(0.4534)	(0.0563)	0.0000	1	(0.5098)	01/06/2025
002896.ZK	12/26/2024	SDB3260122703	300.00	5.0697	1,413.74	1,520.92	0.0000	4.3300	50.0000	0.0000	(0.1700)	(0.0211)	0.0000	1	(0.1912)	01/06/2025
002896.ZK	12/26/2024	SDB3260122703	800.00	5.0697	3,769.96	4,055.78	0.0000	4.3300	50.0000	0.0000	(0.4534)	(0.0563)	0.0000	1	(0.5098)	01/06/2025
002896.ZK	12/26/2024	SDB3260122703	1,300.00	5.0697	6,126.19	6,590.65	0.0000	4.3300	50.0000	0.0000	(0.7368)	(0.0915)	0.0000	1	(0.8284)	01/06/2025
002896.ZK	12/26/2024	SDB3260122703	600.00	5.0697	2,827.47	3,041.84	0.0000	4.3300	50.0000	0.0000	(0.3401)	(0.0422)	0.0000	1	(0.3823)	01/06/2025
002896.ZK	12/26/2024	SDB3260122703	3,700.00	5.0697	17,436.07	18,758.00	0.0000	4.3300	50.0000	0.0000	(2.0972)	(0.2605)	0.0000	1	(2.3577)	01/06/2025
002896.ZK	12/26/2024	SDB3260122703	300.00	5.0697	1,413.74	1,520.92	0.0000	4.3300	50.0000	0.0000	(0.1700)	(0.0211)	0.0000	1	(0.1912)	01/06/2025
002896.ZK	12/26/2024	SDB3260122703	3,000.00	5.0697	14,137.35	15,209.19	0.0000	4.3300	50.0000	0.0000	(1.7004)	(0.2112)	0.0000	1	(1.9116)	01/06/2025
002896.ZK	12/24/2024	SDB3260122703	300.00	5.0697	1,413.74	1,520.92	0.0000	4.3300	50.0000	0.0000	(0.3401)	(0.0422)	0.0000	2	(0.3823)	01/06/2025
002896.ZK	12/24/2024	SDB3260122703	900.00	5.0697	4,241.21	4,562.76	0.0000	4.3300	50.0000	0.0000	(1.0202)	(0.1267)	0.0000	2	(1.1470)	01/06/2025
002896.ZK	12/24/2024	SDB3260122703	1,700.00	5.0697	8,011.17	8,618.54	0.0000	4.3300	50.0000	0.0000	(1.9271)	(0.2394)	0.0000	2	(2.1665)	01/06/2025
002896.ZK	12/24/2024	SDB3260122703	2,700.00	5.0697	12,723.62	13,688.27	0.0000	4.3300	50.0000	0.0000	(3.0607)	(0.3802)	0.0000	2	(3.4410)	01/06/2025
002896.ZK	12/24/2024	SDB3260122703	4,100.00	5.0697	19,321.05	20,785.89	0.0000	4.3300	50.0000	0.0000	(4.6478)	(0.5774)	0.0000	2	(5.2252)	01/06/2025
002896.ZK	12/24/2024	SDB3260122703	1,800.00	5.0697	8,482.41	9,125.51	0.0000	4.3300	50.0000	0.0000	(2.0405)	(0.2535)	0.0000	2	(2.2940)	01/06/2025
002896.ZK	12/24/2024	SDB3260122703	200.00	5.0697	942.49	1,013.95	0.0000	4.3300	50.0000	0.0000	(0.2267)	(0.0282)	0.0000	2	(0.2549)	01/06/2025
002896.ZK	12/24/2024	SDB3260122703	2,000.00	5.0697	9,424.90	10,139.46	0.0000	4.3300	50.0000	0.0000	(2.2672)	(0.2817)	0.0000	2	(2.5489)	01/06/2025
002896.ZK	12/24/2024	SDB3260122703	300.00	5.0697	1,413.74	1,520.92	0.0000	4.3300	50.0000	0.0000	(0.3401)	(0.0422)	0.0000	2	(0.3823)	01/06/2025
002896.ZK	12/24/2024	SDB3260122703	100.00	5.0697	471.25	506.97	0.0000	4.3300	50.0000	0.0000	(0.1134)	(0.0141)	0.0000	2	(0.1274)	01/06/2025
002896.ZK	12/24/2024	SDB3260122703	2,100.00	5.0697	9,896.15	10,646.43	0.0000	4.3300	50.0000	0.0000	(2.3806)	(0.2957)	0.0000	2	(2.6763)	01/06/2025
002896.ZK	12/24/2024	SDB3260122703	900.00	5.0697	4,241.21	4,562.76	0.0000	4.3300	50.0000	0.0000	(1.0202)	(0.1267)	0.0000	2	(1.1470)	01/06/2025
002896.ZK	12/24/2024	SDB3260122703	100.00	5.0697	471.25	506.97	0.0000	4.3300	50.0000	0.0000	(0.1134)	(0.0141)	0.0000	2	(0.1274)	01/06/2025
002896.ZK	12/24/2024	SDB3260122703	600.00	5.0697	2,827.47	3,041.84	0.0000	4.3300	50.0000	0.0000	(0.6802)	(0.0845)	0.0000	2	(0.7647)	01/06/2025
002896.ZK	12/24/2024	SDB3260122703	100.00	5.0697	471.25	506.97	0.0000	4.3300	50.0000	0.0000	(0.1134)	(0.0141)	0.0000	2	(0.1274)	01/06/2025
002896.ZK	12/24/2024	SDB3260122703	400.00	5.0697	1,884.98	2,027.89	0.0000	4.3300	50.0000	0.0000	(0.4534)	(0.0563)	0.0000	2	(0.5098)	01/06/2025
002896.ZK	12/24/2024	SDB3260122703	700.00	5.0697	3,298.72	3,548.81	0.0000	4.3300	50.0000	0.0000	(0.7935)	(0.0986)	0.0000	2	(0.8921)	01/06/2025
002896.ZK	12/24/2024	SDB3260122703	1,100.00	5.0697	5,183.70	5,576.70	0.0000	4.3300	50.0000	0.0000	(1.2470)	(0.1549)	0.0000	2	(1.4019)	01/06/2025
002896.ZK	12/24/2024	SDB3260122703	300.00	5.0697	1,413.74	1,520.92	0.0000	4.3300	50.0000	0.0000	(0.3401)	(0.0422)	0.0000	2	(0.3823)	01/06/2025
002896.ZK	12/24/2024	SDB3260122703	1,800.00	5.0697	8,482.41	9,125.51	0.0000	4.3300	50.0000	0.0000	(2.0405)	(0.2535)	0.0000	2	(2.2940)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
NINGBO ZHONGDA LEADER INTELLIGENT TRANSMISSION CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002896.ZK	12/24/2024	SDB3260122703	1,400.00	5.0697	6.597.43	7,097.62	0.0000	4.3300	50.0000	0.0000	(1.5870)	(0.1972)	0.0000	2	(1.7842)	01/06/2025
002896.ZK	12/24/2024	SDB3260122703	2,800.00	5.0697	13,194.86	14,195.24	0.0000	4.3300	50.0000	0.0000	(3.1741)	(0.3943)	0.0000	2	(3.5684)	01/06/2025
002896.ZK	12/24/2024	SDB3260122703	2,200.00	5.0697	10,367.39	11,153.40	0.0000	4.3300	50.0000	0.0000	(2.4939)	(0.3098)	0.0000	2	(2.8038)	01/06/2025
002896.ZK	12/24/2024	SDB3260122703	1,400.00	5.0697	6.597.43	7,097.62	0.0000	4.3300	50.0000	0.0000	(1.5870)	(0.1972)	0.0000	2	(1.7842)	01/06/2025
002896.ZK	12/24/2024	SDB3260122703	1,600.00	5.0697	7,539.92	8,111.57	0.0000	4.3300	50.0000	0.0000	(1.8138)	(0.2253)	0.0000	2	(2.0391)	01/06/2025
002896.ZK	12/24/2024	SDB3260122703	300.00	5.0697	1,413.74	1,520.92	0.0000	4.3300	50.0000	0.0000	(0.3401)	(0.0422)	0.0000	2	(0.3823)	01/06/2025
002896.ZK	12/24/2024	SDB3260122703	800.00	5.0697	3,769.96	4,055.78	0.0000	4.3300	50.0000	0.0000	(0.9069)	(0.1127)	0.0000	2	(1.0195)	01/06/2025
002896.ZK	12/24/2024	SDB3260122703	300.00	5.0697	1,413.74	1,520.92	0.0000	4.3300	50.0000	0.0000	(0.3401)	(0.0422)	0.0000	2	(0.3823)	01/06/2025
002896.ZK	12/24/2024	SDB3260122703	800.00	5.0697	3,769.96	4,055.78	0.0000	4.3300	50.0000	0.0000	(0.9069)	(0.1127)	0.0000	2	(1.0195)	01/06/2025
002896.ZK	12/24/2024	SDB3260122703	1,300.00	5.0697	6,126.19	6,590.65	0.0000	4.3300	50.0000	0.0000	(1.4737)	(0.1831)	0.0000	2	(1.6568)	01/06/2025
002896.ZK	12/24/2024	SDB3260122703	600.00	5.0697	2,827.47	3,041.84	0.0000	4.3300	50.0000	0.0000	(0.6802)	(0.0845)	0.0000	2	(0.7647)	01/06/2025
002896.ZK	12/24/2024	SDB3260122703	3,700.00	5.0697	17,436.07	18,758.00	0.0000	4.3300	50.0000	0.0000	(4.1943)	(0.5211)	0.0000	2	(4.7154)	01/06/2025
002896.ZK	12/24/2024	SDB3260122703	300.00	5.0697	1,413.74	1,520.92	0.0000	4.3300	50.0000	0.0000	(0.3401)	(0.0422)	0.0000	2	(0.3823)	01/06/2025
002896.ZK	12/24/2024	SDB3260122703	3,000.00	5.0697	14,137.35	15,209.19	0.0000	4.3300	50.0000	0.0000	(3.4008)	(0.4225)	0.0000	2	(3.8233)	01/06/2025
002896.ZK	12/23/2024	SDB3260122703	300.00	5.1986	1,413.74	1,559.59	0.0000	4.3300	50.0000	0.0000	(0.1700)	(0.0217)	0.0000	1	(0.1917)	01/06/2025
002896.ZK	12/23/2024	SDB3260122703	900.00	5.1986	4,241.21	4,678.76	0.0000	4.3300	50.0000	0.0000	(0.5101)	(0.0650)	0.0000	1	(0.5751)	01/06/2025
002896.ZK	12/23/2024	SDB3260122703	2,100.00	5.1986	9,896.15	10,917.10	0.0000	4.3300	50.0000	0.0000	(1.1903)	(0.1516)	0.0000	1	(1.3419)	01/06/2025
002896.ZK	12/23/2024	SDB3260122703	2,700.00	5.1986	12,723.62	14,036.27	0.0000	4.3300	50.0000	0.0000	(1.5304)	(0.1949)	0.0000	1	(1.7253)	01/06/2025
002896.ZK	12/23/2024	SDB3260122703	4,100.00	5.1986	19,321.05	21,314.33	0.0000	4.3300	50.0000	0.0000	(2.3239)	(0.2960)	0.0000	1	(2.6199)	01/06/2025
002896.ZK	12/23/2024	SDB3260122703	1,800.00	5.1986	8,482.41	9,357.51	0.0000	4.3300	50.0000	0.0000	(1.0202)	(0.1300)	0.0000	1	(1.1502)	01/06/2025
002896.ZK	12/23/2024	SDB3260122703	200.00	5.1986	942.49	1,039.72	0.0000	4.3300	50.0000	0.0000	(0.1134)	(0.0144)	0.0000	1	(0.1278)	01/06/2025
002896.ZK	12/23/2024	SDB3260122703	2,000.00	5.1986	9,424.90	10,397.23	0.0000	4.3300	50.0000	0.0000	(1.1336)	(0.1444)	0.0000	1	(1.2780)	01/06/2025
002896.ZK	12/23/2024	SDB3260122703	300.00	5.1986	1,413.74	1,559.59	0.0000	4.3300	50.0000	0.0000	(0.1700)	(0.0217)	0.0000	1	(0.1917)	01/06/2025
002896.ZK	12/23/2024	SDB3260122703	100.00	5.1986	471.25	519.86	0.0000	4.3300	50.0000	0.0000	(0.0567)	(0.0072)	0.0000	1	(0.0639)	01/06/2025
002896.ZK	12/23/2024	SDB3260122703	2,100.00	5.1986	9,896.15	10,917.10	0.0000	4.3300	50.0000	0.0000	(1.1903)	(0.1516)	0.0000	1	(1.3419)	01/06/2025
002896.ZK	12/23/2024	SDB3260122703	900.00	5.1986	4,241.21	4,678.76	0.0000	4.3300	50.0000	0.0000	(0.5101)	(0.0650)	0.0000	1	(0.5751)	01/06/2025
002896.ZK	12/23/2024	SDB3260122703	100.00	5.1986	471.25	519.86	0.0000	4.3300	50.0000	0.0000	(0.0567)	(0.0072)	0.0000	1	(0.0639)	01/06/2025
002896.ZK	12/23/2024	SDB3260122703	600.00	5.1986	2,827.47	3,119.17	0.0000	4.3300	50.0000	0.0000	(0.3401)	(0.0433)	0.0000	1	(0.3834)	01/06/2025
002896.ZK	12/23/2024	SDB3260122703	100.00	5.1986	471.25	519.86	0.0000	4.3300	50.0000	0.0000	(0.0567)	(0.0072)	0.0000	1	(0.0639)	01/06/2025
002896.ZK	12/23/2024	SDB3260122703	400.00	5.1986	1,884.98	2,079.45	0.0000	4.3300	50.0000	0.0000	(0.2267)	(0.0289)	0.0000	1	(0.2556)	01/06/2025
002896.ZK	12/23/2024	SDB3260122703	700.00	5.1986	3,298.72	3,639.03	0.0000	4.3300	50.0000	0.0000	(0.3968)	(0.0505)	0.0000	1	(0.4473)	01/06/2025
002896.ZK	12/23/2024	SDB3260122703	1,100.00	5.1986	5,183.70	5,718.48	0.0000	4.3300	50.0000	0.0000	(0.6235)	(0.0794)	0.0000	1	(0.7029)	01/06/2025
002896.ZK	12/23/2024	SDB3260122703	300.00	5.1986	1,413.74	1,559.59	0.0000	4.3300	50.0000	0.0000	(0.1700)	(0.0217)	0.0000	1	(0.1917)	01/06/2025
002896.ZK	12/23/2024	SDB3260122703	1,800.00	5.1986	8,482.41	9,357.51	0.0000	4.3300	50.0000	0.0000	(1.0202)	(0.1300)	0.0000	1	(1.1502)	01/06/2025
002896.ZK	12/23/2024	SDB3260122703	1,400.00	5.1986	6,597.43	7,278.06	0.0000	4.3300	50.0000	0.0000	(0.7935)	(0.1011)	0.0000	1	(0.8946)	01/06/2025
002896.ZK	12/23/2024	SDB3260122703	2,800.00	5.1986	13,194.86	14,556.13	0.0000	4.3300	50.0000	0.0000	(1.5870)	(0.2022)	0.0000	1	(1.7892)	01/06/2025
002896.ZK	12/23/2024	SDB3260122703	2,200.00	5.1986	10,367.39	11,436.96	0.0000	4.3300	50.0000	0.0000	(1.2470)	(0.1588)	0.0000	1	(1.4058)	01/06/2025
002896.ZK	12/23/2024	SDB3260122703	1,400.00	5.1986	6,597.43	7,278.06	0.0000	4.3300	50.0000	0.0000	(0.7935)	(0.1011)	0.0000	1	(0.8946)	01/06/2025
002896.ZK	12/23/2024	SDB3260122703	1,600.00	5.1986	7,539.92	8,317.79	0.0000	4.3300	50.0000	0.0000	(0.9069)	(0.1155)	0.0000	1	(1.0224)	01/06/2025
002896.ZK	12/23/2024	SDB3260122703	300.00	5.1986	1,413.74	1,559.59	0.0000	4.3300	50.0000	0.0000	(0.1700)	(0.0217)	0.0000	1	(0.1917)	01/06/2025
002896.ZK	12/23/2024	SDB3260122703	800.00	5.1986	3,769.96	4,158.89	0.0000	4.3300	50.0000	0.0000	(0.4534)	(0.0578)	0.0000	1	(0.5112)	01/06/2025
002896.ZK	12/23/2024	SDB3260122703	300.00	5.1986	1,413.74	1,559.59	0.0000	4.3300	50.0000	0.0000	(0.1700)	(0.0217)	0.0000	1	(0.1917)	01/06/2025
002896.ZK	12/23/2024	SDB3260122703	800.00	5.1986	3,769.96	4,158.89	0.0000	4.3300	50.0000	0.0000	(0.4534)	(0.0578)	0.0000	1	(0.5112)	01/06/2025
002896.ZK	12/23/2024	SDB3260122703	1,300.00	5.1986	6,126.19	6,758.20	0.0000	4.3300	50.0000	0.0000	(0.7368)	(0.0939)	0.0000	1	(0.8307)	01/06/2025
002896.ZK	12/23/2024	SDB3260122703	600.00	5.1986	2,827.47	3,119.17	0.0000	4.3300	50.0000	0.0000	(0.3401)	(0.0433)	0.0000	1	(0.3834)	01/06/2025
002896.ZK	12/23/2024	SDB3260122703	3,700.00	5.1986	17,436.07	19,234.88	0.0000	4.3300	50.0000	0.0000	(2.0972)	(0.2672)	0.0000	1	(2.3643)	01/06/2025
002896.ZK	12/23/2024	SDB3260122703	300.00	5.1986	1,413.74	1,559.59	0.0000	4.3300	50.0000	0.0000	(0.1700)	(0.0217)	0.0000	1	(0.1917)	01/06/2025
002896.ZK	12/23/2024	SDB3260122703	3,000.00	5.1986	14,137.35	15,595.85	0.0000	4.3300	50.0000	0.0000	(1.7004)	(0.2166)	0.0000	1	(1.9170)	01/06/2025
002896.ZK	12/20/2024	SDB3260122703	300.00	5.0783	1,413.74	1,523.48	0.0000	4.3300	50.0000	0.0000	(0.5101)	(0.0635)	0.0000	3	(0.5736)	01/06/2025
002896.ZK	12/20/2024	SDB3260122703	900.00	5.0783	4,241.21	4,570.44	0.0000	4.3300	50.0000	0.0000	(1.5304)	(0.1904)	0.0000	3	(1.7208)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
NINGBO ZHONGDA LEADER INTELLIGENT TRANSMISSION CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002896.ZK	12/20/2024	SDB3260122703	2,100.00	5.0783	9,896.15	10,664.37	0.0000	4.3300	50.0000	0.0000	(3.5709)	(0.4443)	0.0000	3	(4.0152)	01/06/2025
002896.ZK	12/20/2024	SDB3260122703	2,700.00	5.0783	12,723.62	13,711.33	0.0000	4.3300	50.0000	0.0000	(4.5911)	(0.5713)	0.0000	3	(5.1624)	01/06/2025
002896.ZK	12/20/2024	SDB3260122703	4,100.00	5.0783	19,321.05	20,820.92	0.0000	4.3300	50.0000	0.0000	(6.9717)	(0.8675)	0.0000	3	(7.8392)	01/06/2025
002896.ZK	12/20/2024	SDB3260122703	1,800.00	5.0783	8,482.41	9,140.89	0.0000	4.3300	50.0000	0.0000	(3.0607)	(0.3809)	0.0000	3	(3.4416)	01/06/2025
002896.ZK	12/20/2024	SDB3260122703	200.00	5.0783	942.49	1,015.65	0.0000	4.3300	50.0000	0.0000	(0.3401)	(0.0423)	0.0000	3	(0.3824)	01/06/2025
002896.ZK	12/20/2024	SDB3260122703	2,000.00	5.0783	9,424.90	10,156.54	0.0000	4.3300	50.0000	0.0000	(3.4008)	(0.4232)	0.0000	3	(3.8240)	01/06/2025
002896.ZK	12/20/2024	SDB3260122703	300.00	5.0783	1,413.74	1,523.48	0.0000	4.3300	50.0000	0.0000	(0.5101)	(0.0635)	0.0000	3	(0.5736)	01/06/2025
002896.ZK	12/20/2024	SDB3260122703	100.00	5.0783	471.25	507.83	0.0000	4.3300	50.0000	0.0000	(0.1700)	(0.0212)	0.0000	3	(0.1912)	01/06/2025
002896.ZK	12/20/2024	SDB3260122703	2,100.00	5.0783	9,896.15	10,664.37	0.0000	4.3300	50.0000	0.0000	(3.5709)	(0.4443)	0.0000	3	(4.0152)	01/06/2025
002896.ZK	12/20/2024	SDB3260122703	900.00	5.0783	4,241.21	4,570.44	0.0000	4.3300	50.0000	0.0000	(1.5304)	(0.1904)	0.0000	3	(1.7208)	01/06/2025
002896.ZK	12/20/2024	SDB3260122703	100.00	5.0783	471.25	507.83	0.0000	4.3300	50.0000	0.0000	(0.1700)	(0.0212)	0.0000	3	(0.1912)	01/06/2025
002896.ZK	12/20/2024	SDB3260122703	600.00	5.0783	2,827.47	3,046.96	0.0000	4.3300	50.0000	0.0000	(1.0202)	(0.1270)	0.0000	3	(1.1472)	01/06/2025
002896.ZK	12/20/2024	SDB3260122703	100.00	5.0783	471.25	507.83	0.0000	4.3300	50.0000	0.0000	(0.1700)	(0.0212)	0.0000	3	(0.1912)	01/06/2025
002896.ZK	12/20/2024	SDB3260122703	400.00	5.0783	1,884.98	2,031.31	0.0000	4.3300	50.0000	0.0000	(0.6802)	(0.0846)	0.0000	3	(0.7648)	01/06/2025
002896.ZK	12/20/2024	SDB3260122703	700.00	5.0783	3,298.72	3,554.79	0.0000	4.3300	50.0000	0.0000	(1.1903)	(0.1481)	0.0000	3	(1.3384)	01/06/2025
002896.ZK	12/20/2024	SDB3260122703	1,100.00	5.0783	5,183.70	5,586.10	0.0000	4.3300	50.0000	0.0000	(1.8705)	(0.2328)	0.0000	3	(2.1032)	01/06/2025
002896.ZK	12/20/2024	SDB3260122703	300.00	5.0783	1,413.74	1,523.48	0.0000	4.3300	50.0000	0.0000	(0.5101)	(0.0635)	0.0000	3	(0.5736)	01/06/2025
002896.ZK	12/20/2024	SDB3260122703	1,800.00	5.0783	8,482.41	9,140.89	0.0000	4.3300	50.0000	0.0000	(3.0607)	(0.3809)	0.0000	3	(3.4416)	01/06/2025
002896.ZK	12/20/2024	SDB3260122703	1,400.00	5.0783	6,597.43	7,109.58	0.0000	4.3300	50.0000	0.0000	(2.3806)	(0.2962)	0.0000	3	(2.6768)	01/06/2025
002896.ZK	12/20/2024	SDB3260122703	2,800.00	5.0783	13,194.86	14,219.16	0.0000	4.3300	50.0000	0.0000	(4.7611)	(0.5925)	0.0000	3	(5.3536)	01/06/2025
002896.ZK	12/20/2024	SDB3260122703	2,200.00	5.0783	10,367.39	11,172.20	0.0000	4.3300	50.0000	0.0000	(3.7409)	(0.4655)	0.0000	3	(4.2064)	01/06/2025
002896.ZK	12/20/2024	SDB3260122703	1,400.00	5.0783	6,597.43	7,109.58	0.0000	4.3300	50.0000	0.0000	(2.3806)	(0.2962)	0.0000	3	(2.6768)	01/06/2025
002896.ZK	12/20/2024	SDB3260122703	1,600.00	5.0783	7,539.92	8,125.24	0.0000	4.3300	50.0000	0.0000	(2.7207)	(0.3386)	0.0000	3	(3.0592)	01/06/2025
002896.ZK	12/20/2024	SDB3260122703	300.00	5.0783	1,413.74	1,523.48	0.0000	4.3300	50.0000	0.0000	(0.5101)	(0.0635)	0.0000	3	(0.5736)	01/06/2025
002896.ZK	12/20/2024	SDB3260122703	800.00	5.0783	3,769.96	4,062.62	0.0000	4.3300	50.0000	0.0000	(1.3603)	(0.1693)	0.0000	3	(1.5296)	01/06/2025
002896.ZK	12/20/2024	SDB3260122703	300.00	5.0783	1,413.74	1,523.48	0.0000	4.3300	50.0000	0.0000	(0.5101)	(0.0635)	0.0000	3	(0.5736)	01/06/2025
002896.ZK	12/20/2024	SDB3260122703	800.00	5.0783	3,769.96	4,062.62	0.0000	4.3300	50.0000	0.0000	(1.3603)	(0.1693)	0.0000	3	(1.5296)	01/06/2025
002896.ZK	12/20/2024	SDB3260122703	1,300.00	5.0783	6,126.19	6,601.75	0.0000	4.3300	50.0000	0.0000	(2.2105)	(0.2751)	0.0000	3	(2.4856)	01/06/2025
002896.ZK	12/20/2024	SDB3260122703	600.00	5.0783	2,827.47	3,046.96	0.0000	4.3300	50.0000	0.0000	(1.0202)	(0.1270)	0.0000	3	(1.1472)	01/06/2025
002896.ZK	12/20/2024	SDB3260122703	3,700.00	5.0783	17,436.07	18,789.61	0.0000	4.3300	50.0000	0.0000	(6.2915)	(0.7829)	0.0000	3	(7.0744)	01/06/2025
002896.ZK	12/20/2024	SDB3260122703	300.00	5.0783	1,413.74	1,523.48	0.0000	4.3300	50.0000	0.0000	(0.5101)	(0.0635)	0.0000	3	(0.5736)	01/06/2025
002896.ZK	12/20/2024	SDB3260122703	3,000.00	5.0783	14,137.35	15,234.82	0.0000	4.3300	50.0000	0.0000	(5.1012)	(0.6348)	0.0000	3	(5.7360)	01/06/2025
002896.ZK	12/19/2024	SDB3260122703	300.00	5.5521	1,413.74	1,665.63	0.0000	4.5800	50.0000	0.0000	(0.1799)	(0.0231)	0.0000	1	(0.2030)	01/06/2025
002896.ZK	12/19/2024	SDB3260122703	900.00	5.5521	4,241.21	4,996.88	0.0000	4.5800	50.0000	0.0000	(0.5396)	(0.0694)	0.0000	1	(0.6090)	01/06/2025
002896.ZK	12/19/2024	SDB3260122703	3,200.00	5.5521	15,079.84	17,766.68	0.0000	4.5800	50.0000	0.0000	(1.9185)	(0.2468)	0.0000	1	(2.1653)	01/06/2025
002896.ZK	12/19/2024	SDB3260122703	2,700.00	5.5521	12,723.62	14,990.63	0.0000	4.5800	50.0000	0.0000	(1.6187)	(0.2082)	0.0000	1	(1.8269)	01/06/2025
002896.ZK	12/19/2024	SDB3260122703	4,100.00	5.5521	19,321.05	22,763.56	0.0000	4.5800	50.0000	0.0000	(2.4581)	(0.3162)	0.0000	1	(2.7742)	01/06/2025
002896.ZK	12/19/2024	SDB3260122703	1,800.00	5.5521	8,482.41	9,993.76	0.0000	4.5800	50.0000	0.0000	(1.0792)	(0.1388)	0.0000	1	(1.2180)	01/06/2025
002896.ZK	12/19/2024	SDB3260122703	200.00	5.5521	942.49	1,110.42	0.0000	4.5800	50.0000	0.0000	(0.1199)	(0.0154)	0.0000	1	(0.1353)	01/06/2025
002896.ZK	12/19/2024	SDB3260122703	2,000.00	5.5521	9,424.90	11,104.17	0.0000	4.5800	50.0000	0.0000	(1.1991)	(0.1542)	0.0000	1	(1.3533)	01/06/2025
002896.ZK	12/19/2024	SDB3260122703	300.00	5.5521	1,413.74	1,665.63	0.0000	4.5800	50.0000	0.0000	(0.1799)	(0.0231)	0.0000	1	(0.2030)	01/06/2025
002896.ZK	12/19/2024	SDB3260122703	100.00	5.5521	471.25	555.21	0.0000	4.5800	50.0000	0.0000	(0.0600)	(0.0077)	0.0000	1	(0.0677)	01/06/2025
002896.ZK	12/19/2024	SDB3260122703	2,100.00	5.5521	9,896.15	11,659.38	0.0000	4.5800	50.0000	0.0000	(1.2590)	(0.1619)	0.0000	1	(1.4209)	01/06/2025
002896.ZK	12/19/2024	SDB3260122703	900.00	5.5521	4,241.21	4,996.88	0.0000	4.5800	50.0000	0.0000	(0.5396)	(0.0694)	0.0000	1	(0.6090)	01/06/2025
002896.ZK	12/19/2024	SDB3260122703	100.00	5.5521	471.25	555.21	0.0000	4.5800	50.0000	0.0000	(0.0600)	(0.0077)	0.0000	1	(0.0677)	01/06/2025
002896.ZK	12/19/2024	SDB3260122703	600.00	5.5521	2,827.47	3,331.25	0.0000	4.5800	50.0000	0.0000	(0.3597)	(0.0463)	0.0000	1	(0.4060)	01/06/2025
002896.ZK	12/19/2024	SDB3260122703	100.00	5.5521	471.25	555.21	0.0000	4.5800	50.0000	0.0000	(0.0600)	(0.0077)	0.0000	1	(0.0677)	01/06/2025
002896.ZK	12/19/2024	SDB3260122703	400.00	5.5521	1,884.98	2,220.83	0.0000	4.5800	50.0000	0.0000	(0.2398)	(0.0308)	0.0000	1	(0.2707)	01/06/2025
002896.ZK	12/19/2024	SDB3260122703	700.00	5.5521	3,298.72	3,886.46	0.0000	4.5800	50.0000	0.0000	(0.4197)	(0.0540)	0.0000	1	(0.4736)	01/06/2025
002896.ZK	12/19/2024	SDB3260122703	1,100.00	5.5521	5,183.70	6,107.30	0.0000	4.5800	50.0000	0.0000	(0.6595)	(0.0848)	0.0000	1	(0.7443)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
NINGBO ZHONGDA LEADER INTELLIGENT TRANSMISSION CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002896.ZK	12/19/2024	SDB3260122703	300.00	5.5521	1,413.74	1,665.63	0.0000	4.5800	50.0000	0.0000	(0.1799)	(0.0231)	0.0000	1	(0.2030)	01/06/2025
002896.ZK	12/19/2024	SDB3260122703	1,800.00	5.5521	8,482.41	9,993.76	0.0000	4.5800	50.0000	0.0000	(1.0792)	(0.1388)	0.0000	1	(1.2180)	01/06/2025
002896.ZK	12/19/2024	SDB3260122703	1,400.00	5.5521	6,597.43	7,772.92	0.0000	4.5800	50.0000	0.0000	(0.8393)	(0.1080)	0.0000	1	(0.9473)	01/06/2025
002896.ZK	12/19/2024	SDB3260122703	2,800.00	5.5521	13,194.86	15,545.84	0.0000	4.5800	50.0000	0.0000	(1.6787)	(0.2159)	0.0000	1	(1.8946)	01/06/2025
002896.ZK	12/19/2024	SDB3260122703	2,200.00	5.5521	10,367.39	12,214.59	0.0000	4.5800	50.0000	0.0000	(1.3190)	(0.1696)	0.0000	1	(1.4886)	01/06/2025
002896.ZK	12/19/2024	SDB3260122703	1,400.00	5.5521	6,597.43	7,772.92	0.0000	4.5800	50.0000	0.0000	(0.8393)	(0.1080)	0.0000	1	(0.9473)	01/06/2025
002896.ZK	12/19/2024	SDB3260122703	1,600.00	5.5521	7,539.92	8,883.34	0.0000	4.5800	50.0000	0.0000	(0.9592)	(0.1234)	0.0000	1	(1.0826)	01/06/2025
002896.ZK	12/19/2024	SDB3260122703	300.00	5.5521	1,413.74	1,665.63	0.0000	4.5800	50.0000	0.0000	(0.1799)	(0.0231)	0.0000	1	(0.2030)	01/06/2025
002896.ZK	12/19/2024	SDB3260122703	800.00	5.5521	3,769.96	4,441.67	0.0000	4.5800	50.0000	0.0000	(0.4796)	(0.0617)	0.0000	1	(0.5413)	01/06/2025
002896.ZK	12/19/2024	SDB3260122703	300.00	5.5521	1,413.74	1,665.63	0.0000	4.5800	50.0000	0.0000	(0.1799)	(0.0231)	0.0000	1	(0.2030)	01/06/2025
002896.ZK	12/19/2024	SDB3260122703	800.00	5.5521	3,769.96	4,441.67	0.0000	4.5800	50.0000	0.0000	(0.4796)	(0.0617)	0.0000	1	(0.5413)	01/06/2025
002896.ZK	12/19/2024	SDB3260122703	1,300.00	5.5521	6,126.19	7,217.71	0.0000	4.5800	50.0000	0.0000	(0.7794)	(0.1002)	0.0000	1	(0.8796)	01/06/2025
002896.ZK	12/19/2024	SDB3260122703	600.00	5.5521	2,827.47	3,331.25	0.0000	4.5800	50.0000	0.0000	(0.3597)	(0.0463)	0.0000	1	(0.4060)	01/06/2025
002896.ZK	12/19/2024	SDB3260122703	3,700.00	5.5521	17,436.07	20,542.72	0.0000	4.5800	50.0000	0.0000	(2.2183)	(0.2853)	0.0000	1	(2.5036)	01/06/2025
002896.ZK	12/19/2024	SDB3260122703	300.00	5.5521	1,413.74	1,665.63	0.0000	4.5800	50.0000	0.0000	(0.1799)	(0.0231)	0.0000	1	(0.2030)	01/06/2025
002896.ZK	12/19/2024	SDB3260122703	3,000.00	5.5521	14,137.35	16,656.26	0.0000	4.5800	50.0000	0.0000	(1.7986)	(0.2313)	0.0000	1	(2.0299)	01/06/2025
002896.ZK	12/18/2024	SDB3260122703	300.00	5.0462	1,413.74	1,513.86	0.0000	4.5800	50.0000	0.0000	(0.1799)	(0.0210)	0.0000	1	(0.2009)	01/06/2025
002896.ZK	12/18/2024	SDB3260122703	900.00	5.0462	4,241.21	4,541.58	0.0000	4.5800	50.0000	0.0000	(0.5396)	(0.0631)	0.0000	1	(0.6027)	01/06/2025
002896.ZK	12/18/2024	SDB3260122703	3,200.00	5.0462	15,079.84	16,147.85	0.0000	4.5800	50.0000	0.0000	(1.9185)	(0.2243)	0.0000	1	(2.1428)	01/06/2025
002896.ZK	12/18/2024	SDB3260122703	2,700.00	5.0462	12,723.62	13,624.75	0.0000	4.5800	50.0000	0.0000	(1.6187)	(0.1892)	0.0000	1	(1.8080)	01/06/2025
002896.ZK	12/18/2024	SDB3260122703	4,100.00	5.0462	19,321.05	20,689.43	0.0000	4.5800	50.0000	0.0000	(2.4581)	(0.2874)	0.0000	1	(2.7454)	01/06/2025
002896.ZK	12/18/2024	SDB3260122703	1,800.00	5.0462	8,482.41	9,083.16	0.0000	4.5800	50.0000	0.0000	(1.0792)	(0.1262)	0.0000	1	(1.2053)	01/06/2025
002896.ZK	12/18/2024	SDB3260122703	200.00	5.0462	942.49	1,009.24	0.0000	4.5800	50.0000	0.0000	(0.1199)	(0.0140)	0.0000	1	(0.1339)	01/06/2025
002896.ZK	12/18/2024	SDB3260122703	2,000.00	5.0462	9,424.90	10,092.40	0.0000	4.5800	50.0000	0.0000	(1.1991)	(0.1402)	0.0000	1	(1.3392)	01/06/2025
002896.ZK	12/18/2024	SDB3260122703	300.00	5.0462	1,413.74	1,513.86	0.0000	4.5800	50.0000	0.0000	(0.1799)	(0.0210)	0.0000	1	(0.2009)	01/06/2025
002896.ZK	12/18/2024	SDB3260122703	100.00	5.0462	471.25	504.62	0.0000	4.5800	50.0000	0.0000	(0.0600)	(0.0070)	0.0000	1	(0.0670)	01/06/2025
002896.ZK	12/18/2024	SDB3260122703	2,100.00	5.0462	9,896.15	10,597.02	0.0000	4.5800	50.0000	0.0000	(1.2590)	(0.1472)	0.0000	1	(1.4062)	01/06/2025
002896.ZK	12/18/2024	SDB3260122703	900.00	5.0462	4,241.21	4,541.58	0.0000	4.5800	50.0000	0.0000	(0.5396)	(0.0631)	0.0000	1	(0.6027)	01/06/2025
002896.ZK	12/18/2024	SDB3260122703	100.00	5.0462	471.25	504.62	0.0000	4.5800	50.0000	0.0000	(0.0600)	(0.0070)	0.0000	1	(0.0670)	01/06/2025
002896.ZK	12/18/2024	SDB3260122703	600.00	5.0462	2,827.47	3,027.72	0.0000	4.5800	50.0000	0.0000	(0.3597)	(0.0421)	0.0000	1	(0.4018)	01/06/2025
002896.ZK	12/18/2024	SDB3260122703	100.00	5.0462	471.25	504.62	0.0000	4.5800	50.0000	0.0000	(0.0600)	(0.0070)	0.0000	1	(0.0670)	01/06/2025
002896.ZK	12/18/2024	SDB3260122703	400.00	5.0462	1,884.98	2,018.48	0.0000	4.5800	50.0000	0.0000	(0.2398)	(0.0280)	0.0000	1	(0.2678)	01/06/2025
002896.ZK	12/18/2024	SDB3260122703	700.00	5.0462	3,298.72	3,532.34	0.0000	4.5800	50.0000	0.0000	(0.4197)	(0.0491)	0.0000	1	(0.4687)	01/06/2025
002896.ZK	12/18/2024	SDB3260122703	1,100.00	5.0462	5,183.70	5,550.82	0.0000	4.5800	50.0000	0.0000	(0.6595)	(0.0771)	0.0000	1	(0.7366)	01/06/2025
002896.ZK	12/18/2024	SDB3260122703	300.00	5.0462	1,413.74	1,513.86	0.0000	4.5800	50.0000	0.0000	(0.1799)	(0.0210)	0.0000	1	(0.2009)	01/06/2025
002896.ZK	12/18/2024	SDB3260122703	1,800.00	5.0462	8,482.41	9,083.16	0.0000	4.5800	50.0000	0.0000	(1.0792)	(0.1262)	0.0000	1	(1.2053)	01/06/2025
002896.ZK	12/18/2024	SDB3260122703	1,400.00	5.0462	6,597.43	7,064.68	0.0000	4.5800	50.0000	0.0000	(0.8393)	(0.0981)	0.0000	1	(0.9375)	01/06/2025
002896.ZK	12/18/2024	SDB3260122703	2,800.00	5.0462	13,194.86	14,129.37	0.0000	4.5800	50.0000	0.0000	(1.6787)	(0.1962)	0.0000	1	(1.8749)	01/06/2025
002896.ZK	12/18/2024	SDB3260122703	2,200.00	5.0462	10,367.39	11,101.64	0.0000	4.5800	50.0000	0.0000	(1.3190)	(0.1542)	0.0000	1	(1.4732)	01/06/2025
002896.ZK	12/18/2024	SDB3260122703	1,400.00	5.0462	6,597.43	7,064.68	0.0000	4.5800	50.0000	0.0000	(0.8393)	(0.0981)	0.0000	1	(0.9375)	01/06/2025
002896.ZK	12/18/2024	SDB3260122703	1,600.00	5.0462	7,539.92	8,073.92	0.0000	4.5800	50.0000	0.0000	(0.9592)	(0.1121)	0.0000	1	(1.0714)	01/06/2025
002896.ZK	12/18/2024	SDB3260122703	300.00	5.0462	1,413.74	1,513.86	0.0000	4.5800	50.0000	0.0000	(0.1799)	(0.0210)	0.0000	1	(0.2009)	01/06/2025
002896.ZK	12/18/2024	SDB3260122703	800.00	5.0462	3,769.96	4,036.96	0.0000	4.5800	50.0000	0.0000	(0.4796)	(0.0561)	0.0000	1	(0.5357)	01/06/2025
002896.ZK	12/18/2024	SDB3260122703	300.00	5.0462	1,413.74	1,513.86	0.0000	4.5800	50.0000	0.0000	(0.1799)	(0.0210)	0.0000	1	(0.2009)	01/06/2025
002896.ZK	12/18/2024	SDB3260122703	800.00	5.0462	3,769.96	4,036.96	0.0000	4.5800	50.0000	0.0000	(0.4796)	(0.0561)	0.0000	1	(0.5357)	01/06/2025
002896.ZK	12/18/2024	SDB3260122703	1,300.00	5.0462	6,126.19	6,560.06	0.0000	4.5800	50.0000	0.0000	(0.7794)	(0.0911)	0.0000	1	(0.8705)	01/06/2025
002896.ZK	12/18/2024	SDB3260122703	600.00	5.0462	2,827.47	3,027.72	0.0000	4.5800	50.0000	0.0000	(0.3597)	(0.0421)	0.0000	1	(0.4018)	01/06/2025
002896.ZK	12/18/2024	SDB3260122703	3,700.00	5.0462	17,436.07	18,670.95	0.0000	4.5800	50.0000	0.0000	(2.2183)	(0.2593)	0.0000	1	(2.4776)	01/06/2025
002896.ZK	12/18/2024	SDB3260122703	300.00	5.0462	1,413.74	1,513.86	0.0000	4.5800	50.0000	0.0000	(0.1799)	(0.0210)	0.0000	1	(0.2009)	01/06/2025
002896.ZK	12/18/2024	SDB3260122703	3,000.00	5.0462	14,137.35	15,138.61	0.0000	4.5800	50.0000	0.0000	(1.7986)	(0.2103)	0.0000	1	(2.0088)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
NINGBO ZHONGDA LEADER INTELLIGENT TRANSMISSION CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002896.ZK	12/17/2024	SDB3260122703	300.00	5.2573	1,413.74	1,577.18	0.0000	4.5800	50.0000	0.0000	(0.1799)	(0.0219)	0.0000	1	(0.2018)	01/06/2025
002896.ZK	12/17/2024	SDB3260122703	900.00	5.2573	4,241.21	4,731.53	0.0000	4.5800	50.0000	0.0000	(0.5396)	(0.0657)	0.0000	1	(0.6053)	01/06/2025
002896.ZK	12/17/2024	SDB3260122703	3,200.00	5.2573	15,079.84	16,823.22	0.0000	4.5800	50.0000	0.0000	(1.9185)	(0.2337)	0.0000	1	(2.1521)	01/06/2025
002896.ZK	12/17/2024	SDB3260122703	2,700.00	5.2573	12,723.62	14,194.59	0.0000	4.5800	50.0000	0.0000	(1.6187)	(0.1971)	0.0000	1	(1.8159)	01/06/2025
002896.ZK	12/17/2024	SDB3260122703	4,100.00	5.2573	19,321.05	21,554.75	0.0000	4.5800	50.0000	0.0000	(2.4581)	(0.2994)	0.0000	1	(2.7574)	01/06/2025
002896.ZK	12/17/2024	SDB3260122703	1,800.00	5.2573	8,482.41	9,463.06	0.0000	4.5800	50.0000	0.0000	(1.0792)	(0.1314)	0.0000	1	(1.2106)	01/06/2025
002896.ZK	12/17/2024	SDB3260122703	200.00	5.2573	942.49	1,051.45	0.0000	4.5800	50.0000	0.0000	(0.1199)	(0.0146)	0.0000	1	(0.1345)	01/06/2025
002896.ZK	12/17/2024	SDB3260122703	2,000.00	5.2573	9,424.90	10,514.51	0.0000	4.5800	50.0000	0.0000	(1.1991)	(0.1460)	0.0000	1	(1.3451)	01/06/2025
002896.ZK	12/17/2024	SDB3260122703	300.00	5.2573	1,413.74	1,577.18	0.0000	4.5800	50.0000	0.0000	(0.1799)	(0.0219)	0.0000	1	(0.2018)	01/06/2025
002896.ZK	12/17/2024	SDB3260122703	100.00	5.2573	471.25	525.73	0.0000	4.5800	50.0000	0.0000	(0.0600)	(0.0073)	0.0000	1	(0.0673)	01/06/2025
002896.ZK	12/17/2024	SDB3260122703	2,100.00	5.2573	9,896.15	11,040.24	0.0000	4.5800	50.0000	0.0000	(1.2590)	(0.1533)	0.0000	1	(1.4123)	01/06/2025
002896.ZK	12/17/2024	SDB3260122703	900.00	5.2573	4,241.21	4,731.53	0.0000	4.5800	50.0000	0.0000	(0.5396)	(0.0657)	0.0000	1	(0.6053)	01/06/2025
002896.ZK	12/17/2024	SDB3260122703	100.00	5.2573	471.25	525.73	0.0000	4.5800	50.0000	0.0000	(0.0600)	(0.0073)	0.0000	1	(0.0673)	01/06/2025
002896.ZK	12/17/2024	SDB3260122703	600.00	5.2573	2,827.47	3,154.35	0.0000	4.5800	50.0000	0.0000	(0.3597)	(0.0438)	0.0000	1	(0.4035)	01/06/2025
002896.ZK	12/17/2024	SDB3260122703	100.00	5.2573	471.25	525.73	0.0000	4.5800	50.0000	0.0000	(0.0600)	(0.0073)	0.0000	1	(0.0673)	01/06/2025
002896.ZK	12/17/2024	SDB3260122703	400.00	5.2573	1,884.98	2,102.90	0.0000	4.5800	50.0000	0.0000	(0.2398)	(0.0292)	0.0000	1	(0.2690)	01/06/2025
002896.ZK	12/17/2024	SDB3260122703	700.00	5.2573	3,298.72	3,680.08	0.0000	4.5800	50.0000	0.0000	(0.4197)	(0.0511)	0.0000	1	(0.4708)	01/06/2025
002896.ZK	12/17/2024	SDB3260122703	1,100.00	5.2573	5,183.70	5,782.98	0.0000	4.5800	50.0000	0.0000	(0.6595)	(0.0803)	0.0000	1	(0.7398)	01/06/2025
002896.ZK	12/17/2024	SDB3260122703	300.00	5.2573	1,413.74	1,577.18	0.0000	4.5800	50.0000	0.0000	(0.1799)	(0.0219)	0.0000	1	(0.2018)	01/06/2025
002896.ZK	12/17/2024	SDB3260122703	1,800.00	5.2573	8,482.41	9,463.06	0.0000	4.5800	50.0000	0.0000	(1.0792)	(0.1314)	0.0000	1	(1.2106)	01/06/2025
002896.ZK	12/17/2024	SDB3260122703	1,400.00	5.2573	6,597.43	7,360.16	0.0000	4.5800	50.0000	0.0000	(0.8393)	(0.1022)	0.0000	1	(0.9416)	01/06/2025
002896.ZK	12/17/2024	SDB3260122703	2,800.00	5.2573	13,194.86	14,720.31	0.0000	4.5800	50.0000	0.0000	(1.6787)	(0.2044)	0.0000	1	(1.8831)	01/06/2025
002896.ZK	12/17/2024	SDB3260122703	2,200.00	5.2573	10,367.39	11,565.96	0.0000	4.5800	50.0000	0.0000	(1.3190)	(0.1606)	0.0000	1	(1.4796)	01/06/2025
002896.ZK	12/17/2024	SDB3260122703	1,400.00	5.2573	6,597.43	7,360.16	0.0000	4.5800	50.0000	0.0000	(0.8393)	(0.1022)	0.0000	1	(0.9416)	01/06/2025
002896.ZK	12/17/2024	SDB3260122703	1,600.00	5.2573	7,539.92	8,411.61	0.0000	4.5800	50.0000	0.0000	(0.9592)	(0.1168)	0.0000	1	(1.0761)	01/06/2025
002896.ZK	12/17/2024	SDB3260122703	300.00	5.2573	1,413.74	1,577.18	0.0000	4.5800	50.0000	0.0000	(0.1799)	(0.0219)	0.0000	1	(0.2018)	01/06/2025
002896.ZK	12/17/2024	SDB3260122703	800.00	5.2573	3,769.96	4,205.80	0.0000	4.5800	50.0000	0.0000	(0.4796)	(0.0584)	0.0000	1	(0.5380)	01/06/2025
002896.ZK	12/17/2024	SDB3260122703	300.00	5.2573	1,413.74	1,577.18	0.0000	4.5800	50.0000	0.0000	(0.1799)	(0.0219)	0.0000	1	(0.2018)	01/06/2025
002896.ZK	12/17/2024	SDB3260122703	800.00	5.2573	3,769.96	4,205.80	0.0000	4.5800	50.0000	0.0000	(0.4796)	(0.0584)	0.0000	1	(0.5380)	01/06/2025
002896.ZK	12/17/2024	SDB3260122703	1,300.00	5.2573	6,126.19	6,834.43	0.0000	4.5800	50.0000	0.0000	(0.7794)	(0.0949)	0.0000	1	(0.8743)	01/06/2025
002896.ZK	12/17/2024	SDB3260122703	600.00	5.2573	2,827.47	3,154.35	0.0000	4.5800	50.0000	0.0000	(0.3597)	(0.0438)	0.0000	1	(0.4035)	01/06/2025
002896.ZK	12/17/2024	SDB3260122703	3,700.00	5.2573	17,436.07	19,451.84	0.0000	4.5800	50.0000	0.0000	(2.2183)	(0.2702)	0.0000	1	(2.4884)	01/06/2025
002896.ZK	12/17/2024	SDB3260122703	300.00	5.2573	1,413.74	1,577.18	0.0000	4.5800	50.0000	0.0000	(0.1799)	(0.0219)	0.0000	1	(0.2018)	01/06/2025
002896.ZK	12/17/2024	SDB3260122703	3,000.00	5.2573	14,137.35	15,771.76	0.0000	4.5800	50.0000	0.0000	(1.7986)	(0.2191)	0.0000	1	(2.0176)	01/06/2025
002896.ZK	12/16/2024	SDB3260122703	300.00	5.3826	1,413.74	1,614.79	0.0000	4.5800	50.0000	0.0000	(0.1799)	(0.0224)	0.0000	1	(0.2023)	01/06/2025
002896.ZK	12/16/2024	SDB3260122703	900.00	5.3826	4,241.21	4,844.38	0.0000	4.5800	50.0000	0.0000	(0.5396)	(0.0673)	0.0000	1	(0.6069)	01/06/2025
002896.ZK	12/16/2024	SDB3260122703	3,200.00	5.3826	15,079.84	17,224.48	0.0000	4.5800	50.0000	0.0000	(1.9185)	(0.2392)	0.0000	1	(2.1577)	01/06/2025
002896.ZK	12/16/2024	SDB3260122703	2,700.00	5.3826	12,723.62	14,533.15	0.0000	4.5800	50.0000	0.0000	(1.6187)	(0.2018)	0.0000	1	(1.8206)	01/06/2025
002896.ZK	12/16/2024	SDB3260122703	4,100.00	5.3826	19,321.05	22,068.86	0.0000	4.5800	50.0000	0.0000	(2.4581)	(0.3065)	0.0000	1	(2.7646)	01/06/2025
002896.ZK	12/16/2024	SDB3260122703	1,800.00	5.3826	8,482.41	9,688.77	0.0000	4.5800	50.0000	0.0000	(1.0792)	(0.1346)	0.0000	1	(1.2137)	01/06/2025
002896.ZK	12/16/2024	SDB3260122703	200.00	5.3826	942.49	1,076.53	0.0000	4.5800	50.0000	0.0000	(0.1199)	(0.0150)	0.0000	1	(0.1349)	01/06/2025
002896.ZK	12/16/2024	SDB3260122703	2,000.00	5.3826	9,424.90	10,765.30	0.0000	4.5800	50.0000	0.0000	(1.1991)	(0.1495)	0.0000	1	(1.3486)	01/06/2025
002896.ZK	12/16/2024	SDB3260122703	300.00	5.3826	1,413.74	1,614.79	0.0000	4.5800	50.0000	0.0000	(0.1799)	(0.0224)	0.0000	1	(0.2023)	01/06/2025
002896.ZK	12/16/2024	SDB3260122703	100.00	5.3826	471.25	538.26	0.0000	4.5800	50.0000	0.0000	(0.0600)	(0.0075)	0.0000	1	(0.0674)	01/06/2025
002896.ZK	12/16/2024	SDB3260122703	2,100.00	5.3826	9,896.15	11,303.56	0.0000	4.5800	50.0000	0.0000	(1.2590)	(0.1570)	0.0000	1	(1.4160)	01/06/2025
002896.ZK	12/16/2024	SDB3260122703	900.00	5.3826	4,241.21	4,844.38	0.0000	4.5800	50.0000	0.0000	(0.5396)	(0.0673)	0.0000	1	(0.6069)	01/06/2025
002896.ZK	12/16/2024	SDB3260122703	100.00	5.3826	471.25	538.26	0.0000	4.5800	50.0000	0.0000	(0.0600)	(0.0075)	0.0000	1	(0.0674)	01/06/2025
002896.ZK	12/16/2024	SDB3260122703	600.00	5.3826	2,827.47	3,229.59	0.0000	4.5800	50.0000	0.0000	(0.3597)	(0.0449)	0.0000	1	(0.4046)	01/06/2025
002896.ZK	12/16/2024	SDB3260122703	100.00	5.3826	471.25	538.26	0.0000	4.5800	50.0000	0.0000	(0.0600)	(0.0075)	0.0000	1	(0.0674)	01/06/2025
002896.ZK	12/16/2024	SDB3260122703	400.00	5.3826	1,884.98	2,153.06	0.0000	4.5800	50.0000	0.0000	(0.2398)	(0.0299)	0.0000	1	(0.2697)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
NINGBO ZHONGDA LEADER INTELLIGENT TRANSMISSION CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002896.ZK	12/16/2024	SDB3260122703	700.00	5.3826	3,298.72	3,767.85	0.0000	4.5800	50.0000	0.0000	(0.4197)	(0.0523)	0.0000	1	(0.4720)	01/06/2025
002896.ZK	12/16/2024	SDB3260122703	1,100.00	5.3826	5,183.70	5,920.91	0.0000	4.5800	50.0000	0.0000	(0.6595)	(0.0822)	0.0000	1	(0.7417)	01/06/2025
002896.ZK	12/16/2024	SDB3260122703	300.00	5.3826	1,413.74	1,614.79	0.0000	4.5800	50.0000	0.0000	(0.1799)	(0.0224)	0.0000	1	(0.2023)	01/06/2025
002896.ZK	12/16/2024	SDB3260122703	1,800.00	5.3826	8,482.41	9,688.77	0.0000	4.5800	50.0000	0.0000	(1.0792)	(0.1346)	0.0000	1	(1.2137)	01/06/2025
002896.ZK	12/16/2024	SDB3260122703	1,400.00	5.3826	6,597.43	7,535.71	0.0000	4.5800	50.0000	0.0000	(0.8393)	(0.1047)	0.0000	1	(0.9440)	01/06/2025
002896.ZK	12/16/2024	SDB3260122703	2,800.00	5.3826	13,194.86	15,071.42	0.0000	4.5800	50.0000	0.0000	(1.6787)	(0.2093)	0.0000	1	(1.8880)	01/06/2025
002896.ZK	12/16/2024	SDB3260122703	2,200.00	5.3826	10,367.39	11,841.83	0.0000	4.5800	50.0000	0.0000	(1.3190)	(0.1645)	0.0000	1	(1.4834)	01/06/2025
002896.ZK	12/16/2024	SDB3260122703	1,400.00	5.3826	6,597.43	7,535.71	0.0000	4.5800	50.0000	0.0000	(0.8393)	(0.1047)	0.0000	1	(0.9440)	01/06/2025
002896.ZK	12/16/2024	SDB3260122703	1,600.00	5.3826	7,539.92	8,612.24	0.0000	4.5800	50.0000	0.0000	(0.9592)	(0.1196)	0.0000	1	(1.0789)	01/06/2025
002896.ZK	12/16/2024	SDB3260122703	300.00	5.3826	1,413.74	1,614.79	0.0000	4.5800	50.0000	0.0000	(0.1799)	(0.0224)	0.0000	1	(0.2023)	01/06/2025
002896.ZK	12/16/2024	SDB3260122703	800.00	5.3826	3,769.96	4,306.12	0.0000	4.5800	50.0000	0.0000	(0.4796)	(0.0598)	0.0000	1	(0.5394)	01/06/2025
002896.ZK	12/16/2024	SDB3260122703	300.00	5.3826	1,413.74	1,614.79	0.0000	4.5800	50.0000	0.0000	(0.1799)	(0.0224)	0.0000	1	(0.2023)	01/06/2025
002896.ZK	12/16/2024	SDB3260122703	800.00	5.3826	3,769.96	4,306.12	0.0000	4.5800	50.0000	0.0000	(0.4796)	(0.0598)	0.0000	1	(0.5394)	01/06/2025
002896.ZK	12/16/2024	SDB3260122703	1,300.00	5.3826	6,126.19	6,997.44	0.0000	4.5800	50.0000	0.0000	(0.7794)	(0.0972)	0.0000	1	(0.8766)	01/06/2025
002896.ZK	12/16/2024	SDB3260122703	600.00	5.3826	2,827.47	3,229.59	0.0000	4.5800	50.0000	0.0000	(0.3597)	(0.0449)	0.0000	1	(0.4046)	01/06/2025
002896.ZK	12/16/2024	SDB3260122703	3,700.00	5.3826	17,436.07	19,915.80	0.0000	4.5800	50.0000	0.0000	(2.2183)	(0.2766)	0.0000	1	(2.4949)	01/06/2025
002896.ZK	12/16/2024	SDB3260122703	300.00	5.3826	1,413.74	1,614.79	0.0000	4.5800	50.0000	0.0000	(0.1799)	(0.0224)	0.0000	1	(0.2023)	01/06/2025
002896.ZK	12/16/2024	SDB3260122703	3,000.00	5.3826	14,137.35	16,147.95	0.0000	4.5800	50.0000	0.0000	(1.7986)	(0.2243)	0.0000	1	(2.0229)	01/06/2025
002896.ZK	12/13/2024	SDB3260122703	300.00	5.6173	1,413.74	1,685.18	0.0000	4.5800	50.0000	0.0000	(0.5396)	(0.0702)	0.0000	3	(0.6098)	01/06/2025
002896.ZK	12/13/2024	SDB3260122703	900.00	5.6173	4,241.21	5,055.53	0.0000	4.5800	50.0000	0.0000	(1.6187)	(0.2106)	0.0000	3	(1.8294)	01/06/2025
002896.ZK	12/13/2024	SDB3260122703	4,300.00	5.6173	20,263.54	24,154.20	0.0000	4.5800	50.0000	0.0000	(7.7339)	(1.0064)	0.0000	3	(8.7403)	01/06/2025
002896.ZK	12/13/2024	SDB3260122703	2,700.00	5.6173	12,723.62	15,166.59	0.0000	4.5800	50.0000	0.0000	(4.8562)	(0.6319)	0.0000	3	(5.4881)	01/06/2025
002896.ZK	12/13/2024	SDB3260122703	4,100.00	5.6173	19,321.05	23,300.75	0.0000	4.5800	50.0000	0.0000	(7.3742)	(0.9596)	0.0000	3	(8.3338)	01/06/2025
002896.ZK	12/13/2024	SDB3260122703	1,800.00	5.6173	8,482.41	10,111.06	0.0000	4.5800	50.0000	0.0000	(3.2375)	(0.4213)	0.0000	3	(3.6587)	01/06/2025
002896.ZK	12/13/2024	SDB3260122703	200.00	5.6173	942.49	1,123.45	0.0000	4.5800	50.0000	0.0000	(0.3597)	(0.0468)	0.0000	3	(0.4065)	01/06/2025
002896.ZK	12/13/2024	SDB3260122703	2,000.00	5.6173	9,424.90	11,234.51	0.0000	4.5800	50.0000	0.0000	(3.5972)	(0.4681)	0.0000	3	(4.0653)	01/06/2025
002896.ZK	12/13/2024	SDB3260122703	300.00	5.6173	1,413.74	1,685.18	0.0000	4.5800	50.0000	0.0000	(0.5396)	(0.0702)	0.0000	3	(0.6098)	01/06/2025
002896.ZK	12/13/2024	SDB3260122703	100.00	5.6173	471.25	561.73	0.0000	4.5800	50.0000	0.0000	(0.1799)	(0.0234)	0.0000	3	(0.2033)	01/06/2025
002896.ZK	12/13/2024	SDB3260122703	2,100.00	5.6173	9,896.15	11,796.24	0.0000	4.5800	50.0000	0.0000	(3.7770)	(0.4915)	0.0000	3	(4.2685)	01/06/2025
002896.ZK	12/13/2024	SDB3260122703	900.00	5.6173	4,241.21	5,055.53	0.0000	4.5800	50.0000	0.0000	(1.6187)	(0.2106)	0.0000	3	(1.8294)	01/06/2025
002896.ZK	12/13/2024	SDB3260122703	100.00	5.6173	471.25	561.73	0.0000	4.5800	50.0000	0.0000	(0.1799)	(0.0234)	0.0000	3	(0.2033)	01/06/2025
002896.ZK	12/13/2024	SDB3260122703	600.00	5.6173	2,827.47	3,370.35	0.0000	4.5800	50.0000	0.0000	(1.0792)	(0.1404)	0.0000	3	(1.2196)	01/06/2025
002896.ZK	12/13/2024	SDB3260122703	100.00	5.6173	471.25	561.73	0.0000	4.5800	50.0000	0.0000	(0.1799)	(0.0234)	0.0000	3	(0.2033)	01/06/2025
002896.ZK	12/13/2024	SDB3260122703	400.00	5.6173	1,884.98	2,246.90	0.0000	4.5800	50.0000	0.0000	(0.7194)	(0.0938)	0.0000	3	(0.8131)	01/06/2025
002896.ZK	12/13/2024	SDB3260122703	700.00	5.6173	3,298.72	3,932.08	0.0000	4.5800	50.0000	0.0000	(1.2590)	(0.1638)	0.0000	3	(1.4228)	01/06/2025
002896.ZK	12/13/2024	SDB3260122703	1,100.00	5.6173	5,183.70	6,178.98	0.0000	4.5800	50.0000	0.0000	(1.9784)	(0.2575)	0.0000	3	(2.2359)	01/06/2025
002896.ZK	12/13/2024	SDB3260122703	300.00	5.6173	1,413.74	1,685.18	0.0000	4.5800	50.0000	0.0000	(0.5396)	(0.0702)	0.0000	3	(0.6098)	01/06/2025
002896.ZK	12/13/2024	SDB3260122703	1,800.00	5.6173	8,482.41	10,111.06	0.0000	4.5800	50.0000	0.0000	(3.2375)	(0.4213)	0.0000	3	(3.6587)	01/06/2025
002896.ZK	12/13/2024	SDB3260122703	1,400.00	5.6173	6,597.43	7,864.16	0.0000	4.5800	50.0000	0.0000	(2.5180)	(0.3277)	0.0000	3	(2.8457)	01/06/2025
002896.ZK	12/13/2024	SDB3260122703	2,800.00	5.6173	13,194.86	15,728.32	0.0000	4.5800	50.0000	0.0000	(5.0360)	(0.6553)	0.0000	3	(5.6914)	01/06/2025
002896.ZK	12/13/2024	SDB3260122703	2,200.00	5.6173	10,367.39	12,357.96	0.0000	4.5800	50.0000	0.0000	(3.9569)	(0.5149)	0.0000	3	(4.4718)	01/06/2025
002896.ZK	12/13/2024	SDB3260122703	1,400.00	5.6173	6,597.43	7,864.16	0.0000	4.5800	50.0000	0.0000	(2.5180)	(0.3277)	0.0000	3	(2.8457)	01/06/2025
002896.ZK	12/13/2024	SDB3260122703	1,600.00	5.6173	7,539.92	8,987.61	0.0000	4.5800	50.0000	0.0000	(2.8777)	(0.3745)	0.0000	3	(3.2522)	01/06/2025
002896.ZK	12/13/2024	SDB3260122703	300.00	5.6173	1,413.74	1,685.18	0.0000	4.5800	50.0000	0.0000	(0.5396)	(0.0702)	0.0000	3	(0.6098)	01/06/2025
002896.ZK	12/13/2024	SDB3260122703	800.00	5.6173	3,769.96	4,493.80	0.0000	4.5800	50.0000	0.0000	(1.4389)	(0.1872)	0.0000	3	(1.6261)	01/06/2025
002896.ZK	12/13/2024	SDB3260122703	3,800.00	5.6173	17,907.31	21,345.57	0.0000	4.5800	50.0000	0.0000	(6.8346)	(0.8894)	0.0000	3	(7.7240)	01/06/2025
002896.ZK	12/13/2024	SDB3260122703	300.00	5.6173	1,413.74	1,685.18	0.0000	4.5800	50.0000	0.0000	(0.5396)	(0.0702)	0.0000	3	(0.6098)	01/06/2025
002896.ZK	12/13/2024	SDB3260122703	800.00	5.6173	3,769.96	4,493.80	0.0000	4.5800	50.0000	0.0000	(1.4389)	(0.1872)	0.0000	3	(1.6261)	01/06/2025
002896.ZK	12/13/2024	SDB3260122703	1,300.00	5.6173	6,126.19	7,302.43	0.0000	4.5800	50.0000	0.0000	(2.3382)	(0.3043)	0.0000	3	(2.6424)	01/06/2025
002896.ZK	12/13/2024	SDB3260122703	600.00	5.6173	2,827.47	3,370.35	0.0000	4.5800	50.0000	0.0000	(1.0792)	(0.1404)	0.0000	3	(1.2196)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
NINGBO ZHONGDA LEADER INTELLIGENT TRANSMISSION CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002896.ZK	12/13/2024	SDB3260122703	1,000.00	5.6173	4,712.45	5,617.26	0.0000	4.5800	50.0000	0.0000	(1.7986)	(0.2341)	0.0000	3	(2.0326)	01/06/2025
002896.ZK	12/13/2024	SDB3260122703	2,200.00	5.6173	10,367.39	12,357.96	0.0000	4.5800	50.0000	0.0000	(3.9569)	(0.5149)	0.0000	3	(4.4718)	01/06/2025
002896.ZK	12/13/2024	SDB3260122703	3,700.00	5.6173	17,436.07	20,783.85	0.0000	4.5800	50.0000	0.0000	(6.6548)	(0.8660)	0.0000	3	(7.5208)	01/06/2025
002896.ZK	12/13/2024	SDB3260122703	300.00	5.6173	1,413.74	1,685.18	0.0000	4.5800	50.0000	0.0000	(0.5396)	(0.0702)	0.0000	3	(0.6098)	01/06/2025
002896.ZK	12/13/2024	SDB3260122703	3,000.00	5.6173	14,137.35	16,851.77	0.0000	4.5800	50.0000	0.0000	(5.3958)	(0.7022)	0.0000	3	(6.0979)	01/06/2025
002896.ZK	12/12/2024	SDB3260122703	300.00	5.4377	1,413.74	1,631.31	0.0000	4.5800	50.0000	0.0000	(0.1799)	(0.0227)	0.0000	1	(0.2025)	01/06/2025
002896.ZK	12/12/2024	SDB3260122703	900.00	5.4377	4,241.21	4,893.92	0.0000	4.5800	50.0000	0.0000	(0.5396)	(0.0680)	0.0000	1	(0.6075)	01/06/2025
002896.ZK	12/12/2024	SDB3260122703	4,300.00	5.4377	20,263.54	23,382.06	0.0000	4.5800	50.0000	0.0000	(2.5780)	(0.3248)	0.0000	1	(2.9027)	01/06/2025
002896.ZK	12/12/2024	SDB3260122703	2,700.00	5.4377	12,723.62	14,681.76	0.0000	4.5800	50.0000	0.0000	(1.6187)	(0.2039)	0.0000	1	(1.8226)	01/06/2025
002896.ZK	12/12/2024	SDB3260122703	4,100.00	5.4377	19,321.05	22,294.52	0.0000	4.5800	50.0000	0.0000	(2.4581)	(0.3096)	0.0000	1	(2.7677)	01/06/2025
002896.ZK	12/12/2024	SDB3260122703	1,800.00	5.4377	8,482.41	9,787.84	0.0000	4.5800	50.0000	0.0000	(1.0792)	(0.1359)	0.0000	1	(1.2151)	01/06/2025
002896.ZK	12/12/2024	SDB3260122703	200.00	5.4377	942.49	1,087.54	0.0000	4.5800	50.0000	0.0000	(0.1199)	(0.0151)	0.0000	1	(0.1350)	01/06/2025
002896.ZK	12/12/2024	SDB3260122703	2,000.00	5.4377	9,424.90	10,875.38	0.0000	4.5800	50.0000	0.0000	(1.1991)	(0.1510)	0.0000	1	(1.3501)	01/06/2025
002896.ZK	12/12/2024	SDB3260122703	300.00	5.4377	1,413.74	1,631.31	0.0000	4.5800	50.0000	0.0000	(0.1799)	(0.0227)	0.0000	1	(0.2025)	01/06/2025
002896.ZK	12/12/2024	SDB3260122703	100.00	5.4377	471.25	543.77	0.0000	4.5800	50.0000	0.0000	(0.0600)	(0.0076)	0.0000	1	(0.0675)	01/06/2025
002896.ZK	12/12/2024	SDB3260122703	2,100.00	5.4377	9,896.15	11,419.15	0.0000	4.5800	50.0000	0.0000	(1.2590)	(0.1586)	0.0000	1	(1.4176)	01/06/2025
002896.ZK	12/12/2024	SDB3260122703	900.00	5.4377	4,241.21	4,893.92	0.0000	4.5800	50.0000	0.0000	(0.5396)	(0.0680)	0.0000	1	(0.6075)	01/06/2025
002896.ZK	12/12/2024	SDB3260122703	100.00	5.4377	471.25	543.77	0.0000	4.5800	50.0000	0.0000	(0.0600)	(0.0076)	0.0000	1	(0.0675)	01/06/2025
002896.ZK	12/12/2024	SDB3260122703	600.00	5.4377	2,827.47	3,262.61	0.0000	4.5800	50.0000	0.0000	(0.3597)	(0.0453)	0.0000	1	(0.4050)	01/06/2025
002896.ZK	12/12/2024	SDB3260122703	100.00	5.4377	471.25	543.77	0.0000	4.5800	50.0000	0.0000	(0.0600)	(0.0076)	0.0000	1	(0.0675)	01/06/2025
002896.ZK	12/12/2024	SDB3260122703	400.00	5.4377	1,884.98	2,175.08	0.0000	4.5800	50.0000	0.0000	(0.2398)	(0.0302)	0.0000	1	(0.2700)	01/06/2025
002896.ZK	12/12/2024	SDB3260122703	700.00	5.4377	3,298.72	3,806.38	0.0000	4.5800	50.0000	0.0000	(0.4197)	(0.0529)	0.0000	1	(0.4725)	01/06/2025
002896.ZK	12/12/2024	SDB3260122703	1,100.00	5.4377	5,183.70	5,981.46	0.0000	4.5800	50.0000	0.0000	(0.6595)	(0.0831)	0.0000	1	(0.7426)	01/06/2025
002896.ZK	12/12/2024	SDB3260122703	300.00	5.4377	1,413.74	1,631.31	0.0000	4.5800	50.0000	0.0000	(0.1799)	(0.0227)	0.0000	1	(0.2025)	01/06/2025
002896.ZK	12/12/2024	SDB3260122703	1,800.00	5.4377	8,482.41	9,787.84	0.0000	4.5800	50.0000	0.0000	(1.0792)	(0.1359)	0.0000	1	(1.2151)	01/06/2025
002896.ZK	12/12/2024	SDB3260122703	1,400.00	5.4377	6,597.43	7,612.76	0.0000	4.5800	50.0000	0.0000	(0.8393)	(0.1057)	0.0000	1	(0.9451)	01/06/2025
002896.ZK	12/12/2024	SDB3260122703	2,800.00	5.4377	13,194.86	15,225.53	0.0000	4.5800	50.0000	0.0000	(1.6787)	(0.2115)	0.0000	1	(1.8901)	01/06/2025
002896.ZK	12/12/2024	SDB3260122703	2,200.00	5.4377	10,367.39	11,962.92	0.0000	4.5800	50.0000	0.0000	(1.3190)	(0.1662)	0.0000	1	(1.4851)	01/06/2025
002896.ZK	12/12/2024	SDB3260122703	1,400.00	5.4377	6,597.43	7,612.76	0.0000	4.5800	50.0000	0.0000	(0.8393)	(0.1057)	0.0000	1	(0.9451)	01/06/2025
002896.ZK	12/12/2024	SDB3260122703	1,600.00	5.4377	7,539.92	8,700.30	0.0000	4.5800	50.0000	0.0000	(0.9592)	(0.1208)	0.0000	1	(1.0801)	01/06/2025
002896.ZK	12/12/2024	SDB3260122703	300.00	5.4377	1,413.74	1,631.31	0.0000	4.5800	50.0000	0.0000	(0.1799)	(0.0227)	0.0000	1	(0.2025)	01/06/2025
002896.ZK	12/12/2024	SDB3260122703	800.00	5.4377	3,769.96	4,350.15	0.0000	4.5800	50.0000	0.0000	(0.4796)	(0.0604)	0.0000	1	(0.5400)	01/06/2025
002896.ZK	12/12/2024	SDB3260122703	800.00	5.4377	3,769.96	4,350.15	0.0000	4.5800	50.0000	0.0000	(0.4796)	(0.0604)	0.0000	1	(0.5400)	01/06/2025
002896.ZK	12/12/2024	SDB3260122703	4,100.00	5.4377	19,321.05	22,294.52	0.0000	4.5800	50.0000	0.0000	(2.4581)	(0.3096)	0.0000	1	(2.7677)	01/06/2025
002896.ZK	12/12/2024	SDB3260122703	300.00	5.4377	1,413.74	1,631.31	0.0000	4.5800	50.0000	0.0000	(0.1799)	(0.0227)	0.0000	1	(0.2025)	01/06/2025
002896.ZK	12/12/2024	SDB3260122703	800.00	5.4377	3,769.96	4,350.15	0.0000	4.5800	50.0000	0.0000	(0.4796)	(0.0604)	0.0000	1	(0.5400)	01/06/2025
002896.ZK	12/12/2024	SDB3260122703	1,300.00	5.4377	6,126.19	7,069.00	0.0000	4.5800	50.0000	0.0000	(0.7794)	(0.0982)	0.0000	1	(0.8776)	01/06/2025
002896.ZK	12/12/2024	SDB3260122703	600.00	5.4377	2,827.47	3,262.61	0.0000	4.5800	50.0000	0.0000	(0.3597)	(0.0453)	0.0000	1	(0.4050)	01/06/2025
002896.ZK	12/12/2024	SDB3260122703	1,000.00	5.4377	4,712.45	5,437.69	0.0000	4.5800	50.0000	0.0000	(0.5995)	(0.0755)	0.0000	1	(0.6751)	01/06/2025
002896.ZK	12/12/2024	SDB3260122703	2,200.00	5.4377	10,367.39	11,962.92	0.0000	4.5800	50.0000	0.0000	(1.3190)	(0.1662)	0.0000	1	(1.4851)	01/06/2025
002896.ZK	12/12/2024	SDB3260122703	3,700.00	5.4377	17,436.07	20,119.45	0.0000	4.5800	50.0000	0.0000	(2.2183)	(0.2794)	0.0000	1	(2.4977)	01/06/2025
002896.ZK	12/12/2024	SDB3260122703	300.00	5.4377	1,413.74	1,631.31	0.0000	4.5800	50.0000	0.0000	(0.1799)	(0.0227)	0.0000	1	(0.2025)	01/06/2025
002896.ZK	12/12/2024	SDB3260122703	3,000.00	5.4377	14,137.35	16,313.07	0.0000	4.5800	50.0000	0.0000	(1.7986)	(0.2266)	0.0000	1	(2.0252)	01/06/2025
002896.ZK	12/11/2024	SDB3260122703	300.00	5.2924	1,413.74	1,587.71	0.0000	4.5800	50.0000	0.0000	(0.1799)	(0.0221)	0.0000	1	(0.2019)	01/06/2025
002896.ZK	12/11/2024	SDB3260122703	900.00	5.2924	4,241.21	4,763.12	0.0000	4.5800	50.0000	0.0000	(0.5396)	(0.0662)	0.0000	1	(0.6057)	01/06/2025
002896.ZK	12/11/2024	SDB3260122703	4,300.00	5.2924	20,263.54	22,757.15	0.0000	4.5800	50.0000	0.0000	(2.5780)	(0.3161)	0.0000	1	(2.8940)	01/06/2025
002896.ZK	12/11/2024	SDB3260122703	2,700.00	5.2924	12,723.62	14,289.37	0.0000	4.5800	50.0000	0.0000	(1.6187)	(0.1985)	0.0000	1	(1.8172)	01/06/2025
002896.ZK	12/11/2024	SDB3260122703	300.00	5.2924	1,413.74	1,587.71	0.0000	4.5800	50.0000	0.0000	(0.1799)	(0.0221)	0.0000	1	(0.2019)	01/06/2025
002896.ZK	12/11/2024	SDB3260122703	700.00	5.2924	3,298.72	3,704.65	0.0000	4.5800	50.0000	0.0000	(0.4197)	(0.0515)	0.0000	1	(0.4711)	01/06/2025
002896.ZK	12/11/2024	SDB3260122703	4,100.00	5.2924	19,321.05	21,698.68	0.0000	4.5800	50.0000	0.0000	(2.4581)	(0.3014)	0.0000	1	(2.7594)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
NINGBO ZHONGDA LEADER INTELLIGENT TRANSMISSION CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002896.ZK	12/11/2024	SDB3260122703	1,800.00	5.2924	8,482.41	9,526.25	0.0000	4.5800	50.0000	0.0000	(1.0792)	(0.1323)	0.0000	1	(1.2115)	01/06/2025
002896.ZK	12/11/2024	SDB3260122703	200.00	5.2924	942.49	1,058.47	0.0000	4.5800	50.0000	0.0000	(0.1199)	(0.0147)	0.0000	1	(0.1346)	01/06/2025
002896.ZK	12/11/2024	SDB3260122703	2,000.00	5.2924	9,424.90	10,584.72	0.0000	4.5800	50.0000	0.0000	(1.1991)	(0.1470)	0.0000	1	(1.3461)	01/06/2025
002896.ZK	12/11/2024	SDB3260122703	400.00	5.2924	1,884.98	2,116.94	0.0000	4.5800	50.0000	0.0000	(0.2398)	(0.0294)	0.0000	1	(0.2692)	01/06/2025
002896.ZK	12/11/2024	SDB3260122703	300.00	5.2924	1,413.74	1,587.71	0.0000	4.5800	50.0000	0.0000	(0.1799)	(0.0221)	0.0000	1	(0.2019)	01/06/2025
002896.ZK	12/11/2024	SDB3260122703	1,800.00	5.2924	8,482.41	9,526.25	0.0000	4.5800	50.0000	0.0000	(1.0792)	(0.1323)	0.0000	1	(1.2115)	01/06/2025
002896.ZK	12/11/2024	SDB3260122703	100.00	5.2924	471.25	529.24	0.0000	4.5800	50.0000	0.0000	(0.0600)	(0.0074)	0.0000	1	(0.0673)	01/06/2025
002896.ZK	12/11/2024	SDB3260122703	2,100.00	5.2924	9,896.15	11,113.96	0.0000	4.5800	50.0000	0.0000	(1.2590)	(0.1544)	0.0000	1	(1.4134)	01/06/2025
002896.ZK	12/11/2024	SDB3260122703	900.00	5.2924	4,241.21	4,763.12	0.0000	4.5800	50.0000	0.0000	(0.5396)	(0.0662)	0.0000	1	(0.6057)	01/06/2025
002896.ZK	12/11/2024	SDB3260122703	100.00	5.2924	471.25	529.24	0.0000	4.5800	50.0000	0.0000	(0.0600)	(0.0074)	0.0000	1	(0.0673)	01/06/2025
002896.ZK	12/11/2024	SDB3260122703	600.00	5.2924	2,827.47	3,175.42	0.0000	4.5800	50.0000	0.0000	(0.3597)	(0.0441)	0.0000	1	(0.4038)	01/06/2025
002896.ZK	12/11/2024	SDB3260122703	100.00	5.2924	471.25	529.24	0.0000	4.5800	50.0000	0.0000	(0.0600)	(0.0074)	0.0000	1	(0.0673)	01/06/2025
002896.ZK	12/11/2024	SDB3260122703	400.00	5.2924	1,884.98	2,116.94	0.0000	4.5800	50.0000	0.0000	(0.2398)	(0.0294)	0.0000	1	(0.2692)	01/06/2025
002896.ZK	12/11/2024	SDB3260122703	700.00	5.2924	3,298.72	3,704.65	0.0000	4.5800	50.0000	0.0000	(0.4197)	(0.0515)	0.0000	1	(0.4711)	01/06/2025
002896.ZK	12/11/2024	SDB3260122703	1,100.00	5.2924	5,183.70	5,821.60	0.0000	4.5800	50.0000	0.0000	(0.6595)	(0.0809)	0.0000	1	(0.7403)	01/06/2025
002896.ZK	12/11/2024	SDB3260122703	300.00	5.2924	1,413.74	1,587.71	0.0000	4.5800	50.0000	0.0000	(0.1799)	(0.0221)	0.0000	1	(0.2019)	01/06/2025
002896.ZK	12/11/2024	SDB3260122703	1,800.00	5.2924	8,482.41	9,526.25	0.0000	4.5800	50.0000	0.0000	(1.0792)	(0.1323)	0.0000	1	(1.2115)	01/06/2025
002896.ZK	12/11/2024	SDB3260122703	1,400.00	5.2924	6,597.43	7,409.30	0.0000	4.5800	50.0000	0.0000	(0.8393)	(0.1029)	0.0000	1	(0.9422)	01/06/2025
002896.ZK	12/11/2024	SDB3260122703	2,800.00	5.2924	13,194.86	14,818.61	0.0000	4.5800	50.0000	0.0000	(1.6787)	(0.2058)	0.0000	1	(1.8845)	01/06/2025
002896.ZK	12/11/2024	SDB3260122703	2,200.00	5.2924	10,367.39	11,643.19	0.0000	4.5800	50.0000	0.0000	(1.3190)	(0.1617)	0.0000	1	(1.4807)	01/06/2025
002896.ZK	12/11/2024	SDB3260122703	1,400.00	5.2924	6,597.43	7,409.30	0.0000	4.5800	50.0000	0.0000	(0.8393)	(0.1029)	0.0000	1	(0.9422)	01/06/2025
002896.ZK	12/11/2024	SDB3260122703	1,600.00	5.2924	7,539.92	8,467.78	0.0000	4.5800	50.0000	0.0000	(0.9592)	(0.1176)	0.0000	1	(1.0769)	01/06/2025
002896.ZK	12/11/2024	SDB3260122703	300.00	5.2924	1,413.74	1,587.71	0.0000	4.5800	50.0000	0.0000	(0.1799)	(0.0221)	0.0000	1	(0.2019)	01/06/2025
002896.ZK	12/11/2024	SDB3260122703	800.00	5.2924	3,769.96	4,233.89	0.0000	4.5800	50.0000	0.0000	(0.4796)	(0.0588)	0.0000	1	(0.5384)	01/06/2025
002896.ZK	12/11/2024	SDB3260122703	5,600.00	5.2924	26,389.73	29,637.22	0.0000	4.5800	50.0000	0.0000	(3.3574)	(0.4116)	0.0000	1	(3.7690)	01/06/2025
002896.ZK	12/11/2024	SDB3260122703	4,100.00	5.2924	19,321.05	21,698.68	0.0000	4.5800	50.0000	0.0000	(2.4581)	(0.3014)	0.0000	1	(2.7594)	01/06/2025
002896.ZK	12/11/2024	SDB3260122703	300.00	5.2924	1,413.74	1,587.71	0.0000	4.5800	50.0000	0.0000	(0.1799)	(0.0221)	0.0000	1	(0.2019)	01/06/2025
002896.ZK	12/11/2024	SDB3260122703	800.00	5.2924	3,769.96	4,233.89	0.0000	4.5800	50.0000	0.0000	(0.4796)	(0.0588)	0.0000	1	(0.5384)	01/06/2025
002896.ZK	12/11/2024	SDB3260122703	1,300.00	5.2924	6,126.19	6,880.07	0.0000	4.5800	50.0000	0.0000	(0.7794)	(0.0956)	0.0000	1	(0.8749)	01/06/2025
002896.ZK	12/11/2024	SDB3260122703	600.00	5.2924	2,827.47	3,175.42	0.0000	4.5800	50.0000	0.0000	(0.3597)	(0.0441)	0.0000	1	(0.4038)	01/06/2025
002896.ZK	12/11/2024	SDB3260122703	1,000.00	5.2924	4,712.45	5,292.36	0.0000	4.5800	50.0000	0.0000	(0.5995)	(0.0735)	0.0000	1	(0.6730)	01/06/2025
002896.ZK	12/11/2024	SDB3260122703	2,200.00	5.2924	10,367.39	11,643.19	0.0000	4.5800	50.0000	0.0000	(1.3190)	(0.1617)	0.0000	1	(1.4807)	01/06/2025
002896.ZK	12/11/2024	SDB3260122703	3,700.00	5.2924	17,436.07	19,581.73	0.0000	4.5800	50.0000	0.0000	(2.2183)	(0.2720)	0.0000	1	(2.4902)	01/06/2025
002896.ZK	12/11/2024	SDB3260122703	300.00	5.2924	1,413.74	1,587.71	0.0000	4.5800	50.0000	0.0000	(0.1799)	(0.0221)	0.0000	1	(0.2019)	01/06/2025
002896.ZK	12/11/2024	SDB3260122703	3,000.00	5.2924	14,137.35	15,877.08	0.0000	4.5800	50.0000	0.0000	(1.7986)	(0.2205)	0.0000	1	(2.0191)	01/06/2025
002896.ZK	12/10/2024	SDB3260122703	300.00	5.0443	1,413.74	1,513.28	0.0000	4.5800	50.0000	0.0000	(0.1799)	(0.0210)	0.0000	1	(0.2009)	01/06/2025
002896.ZK	12/10/2024	SDB3260122703	900.00	5.0443	4,241.21	4,539.83	0.0000	4.5800	50.0000	0.0000	(0.5396)	(0.0631)	0.0000	1	(0.6026)	01/06/2025
002896.ZK	12/10/2024	SDB3260122703	4,300.00	5.0443	20,263.54	21,690.31	0.0000	4.5800	50.0000	0.0000	(2.5780)	(0.3013)	0.0000	1	(2.8792)	01/06/2025
002896.ZK	12/10/2024	SDB3260122703	2,700.00	5.0443	12,723.62	13,619.50	0.0000	4.5800	50.0000	0.0000	(1.6187)	(0.1892)	0.0000	1	(1.8079)	01/06/2025
002896.ZK	12/10/2024	SDB3260122703	400.00	5.0443	1,884.98	2,017.70	0.0000	4.5800	50.0000	0.0000	(0.2398)	(0.0280)	0.0000	1	(0.2678)	01/06/2025
002896.ZK	12/10/2024	SDB3260122703	700.00	5.0443	3,298.72	3,530.98	0.0000	4.5800	50.0000	0.0000	(0.4197)	(0.0490)	0.0000	1	(0.4687)	01/06/2025
002896.ZK	12/10/2024	SDB3260122703	4,100.00	5.0443	19,321.05	20,681.46	0.0000	4.5800	50.0000	0.0000	(2.4581)	(0.2872)	0.0000	1	(2.7453)	01/06/2025
002896.ZK	12/10/2024	SDB3260122703	1,800.00	5.0443	8,482.41	9,079.66	0.0000	4.5800	50.0000	0.0000	(1.0792)	(0.1261)	0.0000	1	(1.2053)	01/06/2025
002896.ZK	12/10/2024	SDB3260122703	200.00	5.0443	942.49	1,008.85	0.0000	4.5800	50.0000	0.0000	(0.1199)	(0.0140)	0.0000	1	(0.1339)	01/06/2025
002896.ZK	12/10/2024	SDB3260122703	2,000.00	5.0443	9,424.90	10,088.52	0.0000	4.5800	50.0000	0.0000	(1.1991)	(0.1401)	0.0000	1	(1.3392)	01/06/2025
002896.ZK	12/10/2024	SDB3260122703	400.00	5.0443	1,884.98	2,017.70	0.0000	4.5800	50.0000	0.0000	(0.2398)	(0.0280)	0.0000	1	(0.2678)	01/06/2025
002896.ZK	12/10/2024	SDB3260122703	300.00	5.0443	1,413.74	1,513.28	0.0000	4.5800	50.0000	0.0000	(0.1799)	(0.0210)	0.0000	1	(0.2009)	01/06/2025
002896.ZK	12/10/2024	SDB3260122703	1,800.00	5.0443	8,482.41	9,079.66	0.0000	4.5800	50.0000	0.0000	(1.0792)	(0.1261)	0.0000	1	(1.2053)	01/06/2025
002896.ZK	12/10/2024	SDB3260122703	100.00	5.0443	471.25	504.43	0.0000	4.5800	50.0000	0.0000	(0.0600)	(0.0070)	0.0000	1	(0.0670)	01/06/2025
002896.ZK	12/10/2024	SDB3260122703	2,100.00	5.0443	9,896.15	10,592.94	0.0000	4.5800	50.0000	0.0000	(1.2590)	(0.1471)	0.0000	1	(1.4061)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
NINGBO ZHONGDA LEADER INTELLIGENT TRANSMISSION CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002896.ZK	12/10/2024	SDB3260122703	900.00	5.0443	4,241.21	4,539.83	0.0000	4.5800	50.0000	0.0000	(0.5396)	(0.0631)	0.0000	1	(0.6026)	01/06/2025
002896.ZK	12/10/2024	SDB3260122703	100.00	5.0443	471.25	504.43	0.0000	4.5800	50.0000	0.0000	(0.0600)	(0.0070)	0.0000	1	(0.0670)	01/06/2025
002896.ZK	12/10/2024	SDB3260122703	600.00	5.0443	2,827.47	3,026.55	0.0000	4.5800	50.0000	0.0000	(0.3597)	(0.0420)	0.0000	1	(0.4018)	01/06/2025
002896.ZK	12/10/2024	SDB3260122703	100.00	5.0443	471.25	504.43	0.0000	4.5800	50.0000	0.0000	(0.0600)	(0.0070)	0.0000	1	(0.0670)	01/06/2025
002896.ZK	12/10/2024	SDB3260122703	400.00	5.0443	1,884.98	2,017.70	0.0000	4.5800	50.0000	0.0000	(0.2398)	(0.0280)	0.0000	1	(0.2678)	01/06/2025
002896.ZK	12/10/2024	SDB3260122703	700.00	5.0443	3,298.72	3,530.98	0.0000	4.5800	50.0000	0.0000	(0.4197)	(0.0490)	0.0000	1	(0.4687)	01/06/2025
002896.ZK	12/10/2024	SDB3260122703	1,100.00	5.0443	5,183.70	5,548.68	0.0000	4.5800	50.0000	0.0000	(0.6595)	(0.0771)	0.0000	1	(0.7365)	01/06/2025
002896.ZK	12/10/2024	SDB3260122703	300.00	5.0443	1,413.74	1,513.28	0.0000	4.5800	50.0000	0.0000	(0.1799)	(0.0210)	0.0000	1	(0.2009)	01/06/2025
002896.ZK	12/10/2024	SDB3260122703	1,800.00	5.0443	8,482.41	9,079.66	0.0000	4.5800	50.0000	0.0000	(1.0792)	(0.1261)	0.0000	1	(1.2053)	01/06/2025
002896.ZK	12/10/2024	SDB3260122703	1,400.00	5.0443	6,597.43	7,061.96	0.0000	4.5800	50.0000	0.0000	(0.8393)	(0.0981)	0.0000	1	(0.9374)	01/06/2025
002896.ZK	12/10/2024	SDB3260122703	200.00	5.0443	942.49	1,008.85	0.0000	4.5800	50.0000	0.0000	(0.1199)	(0.0140)	0.0000	1	(0.1339)	01/06/2025
002896.ZK	12/10/2024	SDB3260122703	300.00	5.0443	1,413.74	1,513.28	0.0000	4.5800	50.0000	0.0000	(0.1799)	(0.0210)	0.0000	1	(0.2009)	01/06/2025
002896.ZK	12/10/2024	SDB3260122703	2,800.00	5.0443	13,194.86	14,123.92	0.0000	4.5800	50.0000	0.0000	(1.6787)	(0.1962)	0.0000	1	(1.8748)	01/06/2025
002896.ZK	12/10/2024	SDB3260122703	2,200.00	5.0443	10,367.39	11,097.37	0.0000	4.5800	50.0000	0.0000	(1.3190)	(0.1541)	0.0000	1	(1.4731)	01/06/2025
002896.ZK	12/10/2024	SDB3260122703	1,400.00	5.0443	6,597.43	7,061.96	0.0000	4.5800	50.0000	0.0000	(0.8393)	(0.0981)	0.0000	1	(0.9374)	01/06/2025
002896.ZK	12/10/2024	SDB3260122703	1,600.00	5.0443	7,539.92	8,070.81	0.0000	4.5800	50.0000	0.0000	(0.9592)	(0.1121)	0.0000	1	(1.0713)	01/06/2025
002896.ZK	12/10/2024	SDB3260122703	300.00	5.0443	1,413.74	1,513.28	0.0000	4.5800	50.0000	0.0000	(0.1799)	(0.0210)	0.0000	1	(0.2009)	01/06/2025
002896.ZK	12/10/2024	SDB3260122703	800.00	5.0443	3,769.96	4,035.41	0.0000	4.5800	50.0000	0.0000	(0.4796)	(0.0560)	0.0000	1	(0.5357)	01/06/2025
002896.ZK	12/10/2024	SDB3260122703	5,600.00	5.0443	26,389.73	28,247.84	0.0000	4.5800	50.0000	0.0000	(3.3574)	(0.3923)	0.0000	1	(3.7497)	01/06/2025
002896.ZK	12/10/2024	SDB3260122703	4,100.00	5.0443	19,321.05	20,681.46	0.0000	4.5800	50.0000	0.0000	(2.4581)	(0.2872)	0.0000	1	(2.7453)	01/06/2025
002896.ZK	12/10/2024	SDB3260122703	300.00	5.0443	1,413.74	1,513.28	0.0000	4.5800	50.0000	0.0000	(0.1799)	(0.0210)	0.0000	1	(0.2009)	01/06/2025
002896.ZK	12/10/2024	SDB3260122703	800.00	5.0443	3,769.96	4,035.41	0.0000	4.5800	50.0000	0.0000	(0.4796)	(0.0560)	0.0000	1	(0.5357)	01/06/2025
002896.ZK	12/10/2024	SDB3260122703	1,300.00	5.0443	6,126.19	6,557.54	0.0000	4.5800	50.0000	0.0000	(0.7794)	(0.0911)	0.0000	1	(0.8705)	01/06/2025
002896.ZK	12/10/2024	SDB3260122703	600.00	5.0443	2,827.47	3,026.55	0.0000	4.5800	50.0000	0.0000	(0.3597)	(0.0420)	0.0000	1	(0.4018)	01/06/2025
002896.ZK	12/10/2024	SDB3260122703	1,000.00	5.0443	4,712.45	5,044.26	0.0000	4.5800	50.0000	0.0000	(0.5995)	(0.0701)	0.0000	1	(0.6696)	01/06/2025
002896.ZK	12/10/2024	SDB3260122703	2,200.00	5.0443	10,367.39	11,097.37	0.0000	4.5800	50.0000	0.0000	(1.3190)	(0.1541)	0.0000	1	(1.4731)	01/06/2025
002896.ZK	12/10/2024	SDB3260122703	3,700.00	5.0443	17,436.07	18,663.75	0.0000	4.5800	50.0000	0.0000	(2.2183)	(0.2592)	0.0000	1	(2.4775)	01/06/2025
002896.ZK	12/10/2024	SDB3260122703	300.00	5.0443	1,413.74	1,513.28	0.0000	4.5800	50.0000	0.0000	(0.1799)	(0.0210)	0.0000	1	(0.2009)	01/06/2025
002896.ZK	12/10/2024	SDB3260122703	3,000.00	5.0443	14,137.35	15,132.77	0.0000	4.5800	50.0000	0.0000	(1.7986)	(0.2102)	0.0000	1	(2.0088)	01/06/2025
002896.ZK	12/09/2024	SDB3260122703	300.00	4.9540	1,413.74	1,486.20	0.0000	4.5800	50.0000	0.0000	(0.1799)	(0.0206)	0.0000	1	(0.2005)	01/06/2025
002896.ZK	12/09/2024	SDB3260122703	900.00	4.9540	4,241.21	4,458.61	0.0000	4.5800	50.0000	0.0000	(0.5396)	(0.0619)	0.0000	1	(0.6015)	01/06/2025
002896.ZK	12/09/2024	SDB3260122703	4,300.00	4.9540	20,263.54	21,302.26	0.0000	4.5800	50.0000	0.0000	(2.5780)	(0.2959)	0.0000	1	(2.8738)	01/06/2025
002896.ZK	12/09/2024	SDB3260122703	2,700.00	4.9540	12,723.62	13,375.84	0.0000	4.5800	50.0000	0.0000	(1.6187)	(0.1858)	0.0000	1	(1.8045)	01/06/2025
002896.ZK	12/09/2024	SDB3260122703	400.00	4.9540	1,884.98	1,981.61	0.0000	4.5800	50.0000	0.0000	(0.2398)	(0.0275)	0.0000	1	(0.2673)	01/06/2025
002896.ZK	12/09/2024	SDB3260122703	700.00	4.9540	3,298.72	3,467.81	0.0000	4.5800	50.0000	0.0000	(0.4197)	(0.0482)	0.0000	1	(0.4678)	01/06/2025
002896.ZK	12/09/2024	SDB3260122703	4,100.00	4.9540	19,321.05	20,311.46	0.0000	4.5800	50.0000	0.0000	(2.4581)	(0.2821)	0.0000	1	(2.7402)	01/06/2025
002896.ZK	12/09/2024	SDB3260122703	1,800.00	4.9540	8,482.41	8,917.23	0.0000	4.5800	50.0000	0.0000	(1.0792)	(0.1239)	0.0000	1	(1.2030)	01/06/2025
002896.ZK	12/09/2024	SDB3260122703	200.00	4.9540	942.49	990.80	0.0000	4.5800	50.0000	0.0000	(0.1199)	(0.0138)	0.0000	1	(0.1337)	01/06/2025
002896.ZK	12/09/2024	SDB3260122703	2,000.00	4.9540	9,424.90	9,908.03	0.0000	4.5800	50.0000	0.0000	(1.1991)	(0.1376)	0.0000	1	(1.3367)	01/06/2025
002896.ZK	12/09/2024	SDB3260122703	400.00	4.9540	1,884.98	1,981.61	0.0000	4.5800	50.0000	0.0000	(0.2398)	(0.0275)	0.0000	1	(0.2673)	01/06/2025
002896.ZK	12/09/2024	SDB3260122703	300.00	4.9540	1,413.74	1,486.20	0.0000	4.5800	50.0000	0.0000	(0.1799)	(0.0206)	0.0000	1	(0.2005)	01/06/2025
002896.ZK	12/09/2024	SDB3260122703	1,800.00	4.9540	8,482.41	8,917.23	0.0000	4.5800	50.0000	0.0000	(1.0792)	(0.1239)	0.0000	1	(1.2030)	01/06/2025
002896.ZK	12/09/2024	SDB3260122703	100.00	4.9540	471.25	495.40	0.0000	4.5800	50.0000	0.0000	(0.0600)	(0.0069)	0.0000	1	(0.0668)	01/06/2025
002896.ZK	12/09/2024	SDB3260122703	2,100.00	4.9540	9,896.15	10,403.43	0.0000	4.5800	50.0000	0.0000	(1.2590)	(0.1445)	0.0000	1	(1.4035)	01/06/2025
002896.ZK	12/09/2024	SDB3260122703	900.00	4.9540	4,241.21	4,458.61	0.0000	4.5800	50.0000	0.0000	(0.5396)	(0.0619)	0.0000	1	(0.6015)	01/06/2025
002896.ZK	12/09/2024	SDB3260122703	100.00	4.9540	471.25	495.40	0.0000	4.5800	50.0000	0.0000	(0.0600)	(0.0069)	0.0000	1	(0.0668)	01/06/2025
002896.ZK	12/09/2024	SDB3260122703	600.00	4.9540	2,827.47	2,972.41	0.0000	4.5800	50.0000	0.0000	(0.3597)	(0.0413)	0.0000	1	(0.4010)	01/06/2025
002896.ZK	12/09/2024	SDB3260122703	100.00	4.9540	471.25	495.40	0.0000	4.5800	50.0000	0.0000	(0.0600)	(0.0069)	0.0000	1	(0.0668)	01/06/2025
002896.ZK	12/09/2024	SDB3260122703	400.00	4.9540	1,884.98	1,981.61	0.0000	4.5800	50.0000	0.0000	(0.2398)	(0.0275)	0.0000	1	(0.2673)	01/06/2025
002896.ZK	12/09/2024	SDB3260122703	700.00	4.9540	3,298.72	3,467.81	0.0000	4.5800	50.0000	0.0000	(0.4197)	(0.0482)	0.0000	1	(0.4678)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
NINGBO ZHONGDA LEADER INTELLIGENT TRANSMISSION CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002896.ZK	12/09/2024	SDB3260122703	1,100.00	4.9540	5,183.70	5,449.42	0.0000	4.5800	50.0000	0.0000	(0.6595)	(0.0757)	0.0000	1	(0.7352)	01/06/2025
002896.ZK	12/09/2024	SDB3260122703	300.00	4.9540	1,413.74	1,486.20	0.0000	4.5800	50.0000	0.0000	(0.1799)	(0.0206)	0.0000	1	(0.2005)	01/06/2025
002896.ZK	12/09/2024	SDB3260122703	1,800.00	4.9540	8,482.41	8,917.23	0.0000	4.5800	50.0000	0.0000	(0.1239)	(0.1239)	0.0000	1	(1.2030)	01/06/2025
002896.ZK	12/09/2024	SDB3260122703	1,400.00	4.9540	6,597.43	6,935.62	0.0000	4.5800	50.0000	0.0000	(0.8393)	(0.0963)	0.0000	1	(0.9357)	01/06/2025
002896.ZK	12/09/2024	SDB3260122703	200.00	4.9540	942.49	990.80	0.0000	4.5800	50.0000	0.0000	(0.1199)	(0.0138)	0.0000	1	(0.1337)	01/06/2025
002896.ZK	12/09/2024	SDB3260122703	300.00	4.9540	1,413.74	1,486.20	0.0000	4.5800	50.0000	0.0000	(0.1799)	(0.0206)	0.0000	1	(0.2005)	01/06/2025
002896.ZK	12/09/2024	SDB3260122703	2,800.00	4.9540	13,194.86	13,871.24	0.0000	4.5800	50.0000	0.0000	(1.6787)	(0.1927)	0.0000	1	(1.8713)	01/06/2025
002896.ZK	12/09/2024	SDB3260122703	2,200.00	4.9540	10,367.39	10,898.83	0.0000	4.5800	50.0000	0.0000	(1.3190)	(0.1514)	0.0000	1	(1.4703)	01/06/2025
002896.ZK	12/09/2024	SDB3260122703	1,400.00	4.9540	6,597.43	6,935.62	0.0000	4.5800	50.0000	0.0000	(0.8393)	(0.0963)	0.0000	1	(0.9357)	01/06/2025
002896.ZK	12/09/2024	SDB3260122703	1,600.00	4.9540	7,539.92	7,926.42	0.0000	4.5800	50.0000	0.0000	(0.9592)	(0.1101)	0.0000	1	(1.0693)	01/06/2025
002896.ZK	12/09/2024	SDB3260122703	300.00	4.9540	1,413.74	1,486.20	0.0000	4.5800	50.0000	0.0000	(0.1799)	(0.0206)	0.0000	1	(0.2005)	01/06/2025
002896.ZK	12/09/2024	SDB3260122703	800.00	4.9540	3,769.96	3,963.21	0.0000	4.5800	50.0000	0.0000	(0.4796)	(0.0550)	0.0000	1	(0.5347)	01/06/2025
002896.ZK	12/09/2024	SDB3260122703	5,600.00	4.9540	26,389.73	27,742.48	0.0000	4.5800	50.0000	0.0000	(3.3574)	(0.3853)	0.0000	1	(3.7427)	01/06/2025
002896.ZK	12/09/2024	SDB3260122703	4,100.00	4.9540	19,321.05	20,311.46	0.0000	4.5800	50.0000	0.0000	(2.4581)	(0.2821)	0.0000	1	(2.7402)	01/06/2025
002896.ZK	12/09/2024	SDB3260122703	300.00	4.9540	1,413.74	1,486.20	0.0000	4.5800	50.0000	0.0000	(0.1799)	(0.0206)	0.0000	1	(0.2005)	01/06/2025
002896.ZK	12/09/2024	SDB3260122703	800.00	4.9540	3,769.96	3,963.21	0.0000	4.5800	50.0000	0.0000	(0.4796)	(0.0550)	0.0000	1	(0.5347)	01/06/2025
002896.ZK	12/09/2024	SDB3260122703	1,300.00	4.9540	6,126.19	6,440.22	0.0000	4.5800	50.0000	0.0000	(0.7794)	(0.0894)	0.0000	1	(0.8688)	01/06/2025
002896.ZK	12/09/2024	SDB3260122703	600.00	4.9540	2,827.47	2,972.41	0.0000	4.5800	50.0000	0.0000	(0.3597)	(0.0413)	0.0000	1	(0.4010)	01/06/2025
002896.ZK	12/09/2024	SDB3260122703	1,000.00	4.9540	4,712.45	4,954.02	0.0000	4.5800	50.0000	0.0000	(0.5995)	(0.0688)	0.0000	1	(0.6683)	01/06/2025
002896.ZK	12/09/2024	SDB3260122703	2,200.00	4.9540	10,367.39	10,898.83	0.0000	4.5800	50.0000	0.0000	(1.3190)	(0.1514)	0.0000	1	(1.4703)	01/06/2025
002896.ZK	12/09/2024	SDB3260122703	3,700.00	4.9540	17,436.07	18,329.86	0.0000	4.5800	50.0000	0.0000	(2.2183)	(0.2546)	0.0000	1	(2.4728)	01/06/2025
002896.ZK	12/09/2024	SDB3260122703	300.00	4.9540	1,413.74	1,486.20	0.0000	4.5800	50.0000	0.0000	(0.1799)	(0.0206)	0.0000	1	(0.2005)	01/06/2025
002896.ZK	12/09/2024	SDB3260122703	3,000.00	4.9540	14,137.35	14,862.05	0.0000	4.5800	50.0000	0.0000	(1.7986)	(0.2064)	0.0000	1	(2.0050)	01/06/2025
002896.ZK	12/06/2024	SDB3260122703	300.00	4.8990	1,413.74	1,469.69	0.0000	4.5800	50.0000	0.0000	(0.5396)	(0.0612)	0.0000	3	(0.6008)	01/06/2025
002896.ZK	12/06/2024	SDB3260122703	900.00	4.8990	4,241.21	4,409.07	0.0000	4.5800	50.0000	0.0000	(1.6187)	(0.1837)	0.0000	3	(1.8024)	01/06/2025
002896.ZK	12/06/2024	SDB3260122703	4,300.00	4.8990	20,263.54	21,065.55	0.0000	4.5800	50.0000	0.0000	(7.7339)	(0.8777)	0.0000	3	(8.6116)	01/06/2025
002896.ZK	12/06/2024	SDB3260122703	2,700.00	4.8990	12,723.62	13,227.21	0.0000	4.5800	50.0000	0.0000	(4.8562)	(0.5511)	0.0000	3	(5.4073)	01/06/2025
002896.ZK	12/06/2024	SDB3260122703	400.00	4.8990	1,884.98	1,959.59	0.0000	4.5800	50.0000	0.0000	(0.7194)	(0.0816)	0.0000	3	(0.8011)	01/06/2025
002896.ZK	12/06/2024	SDB3260122703	700.00	4.8990	3,298.72	3,429.28	0.0000	4.5800	50.0000	0.0000	(1.2590)	(0.1429)	0.0000	3	(1.4019)	01/06/2025
002896.ZK	12/06/2024	SDB3260122703	4,100.00	4.8990	19,321.05	20,085.76	0.0000	4.5800	50.0000	0.0000	(7.3742)	(0.8369)	0.0000	3	(8.2111)	01/06/2025
002896.ZK	12/06/2024	SDB3260122703	1,800.00	4.8990	8,482.41	8,818.14	0.0000	4.5800	50.0000	0.0000	(3.2375)	(0.3674)	0.0000	3	(3.6049)	01/06/2025
002896.ZK	12/06/2024	SDB3260122703	200.00	4.8990	942.49	979.79	0.0000	4.5800	50.0000	0.0000	(0.3597)	(0.0408)	0.0000	3	(0.4005)	01/06/2025
002896.ZK	12/06/2024	SDB3260122703	2,000.00	4.8990	9,424.90	9,797.93	0.0000	4.5800	50.0000	0.0000	(3.5972)	(0.4082)	0.0000	3	(4.0054)	01/06/2025
002896.ZK	12/06/2024	SDB3260122703	400.00	4.8990	1,884.98	1,959.59	0.0000	4.5800	50.0000	0.0000	(0.7194)	(0.0816)	0.0000	3	(0.8011)	01/06/2025
002896.ZK	12/06/2024	SDB3260122703	300.00	4.8990	1,413.74	1,469.69	0.0000	4.5800	50.0000	0.0000	(0.5396)	(0.0612)	0.0000	3	(0.6008)	01/06/2025
002896.ZK	12/06/2024	SDB3260122703	1,800.00	4.8990	8,482.41	8,818.14	0.0000	4.5800	50.0000	0.0000	(3.2375)	(0.3674)	0.0000	3	(3.6049)	01/06/2025
002896.ZK	12/06/2024	SDB3260122703	100.00	4.8990	471.25	489.90	0.0000	4.5800	50.0000	0.0000	(0.1799)	(0.0204)	0.0000	3	(0.2003)	01/06/2025
002896.ZK	12/06/2024	SDB3260122703	2,100.00	4.8990	9,896.15	10,287.83	0.0000	4.5800	50.0000	0.0000	(3.7770)	(0.4287)	0.0000	3	(4.2057)	01/06/2025
002896.ZK	12/06/2024	SDB3260122703	900.00	4.8990	4,241.21	4,409.07	0.0000	4.5800	50.0000	0.0000	(1.6187)	(0.1837)	0.0000	3	(1.8024)	01/06/2025
002896.ZK	12/06/2024	SDB3260122703	100.00	4.8990	471.25	489.90	0.0000	4.5800	50.0000	0.0000	(0.1799)	(0.0204)	0.0000	3	(0.2003)	01/06/2025
002896.ZK	12/06/2024	SDB3260122703	600.00	4.8990	2,827.47	2,939.38	0.0000	4.5800	50.0000	0.0000	(1.0792)	(0.1225)	0.0000	3	(1.2016)	01/06/2025
002896.ZK	12/06/2024	SDB3260122703	100.00	4.8990	471.25	489.90	0.0000	4.5800	50.0000	0.0000	(0.1799)	(0.0204)	0.0000	3	(0.2003)	01/06/2025
002896.ZK	12/06/2024	SDB3260122703	400.00	4.8990	1,884.98	1,959.59	0.0000	4.5800	50.0000	0.0000	(0.7194)	(0.0816)	0.0000	3	(0.8011)	01/06/2025
002896.ZK	12/06/2024	SDB3260122703	700.00	4.8990	3,298.72	3,429.28	0.0000	4.5800	50.0000	0.0000	(1.2590)	(0.1429)	0.0000	3	(1.4019)	01/06/2025
002896.ZK	12/06/2024	SDB3260122703	1,100.00	4.8990	5,183.70	5,388.86	0.0000	4.5800	50.0000	0.0000	(1.9784)	(0.2245)	0.0000	3	(2.2030)	01/06/2025
002896.ZK	12/06/2024	SDB3260122703	300.00	4.8990	1,413.74	1,469.69	0.0000	4.5800	50.0000	0.0000	(0.5396)	(0.0612)	0.0000	3	(0.6008)	01/06/2025
002896.ZK	12/06/2024	SDB3260122703	1,800.00	4.8990	8,482.41	8,818.14	0.0000	4.5800	50.0000	0.0000	(3.2375)	(0.3674)	0.0000	3	(3.6049)	01/06/2025
002896.ZK	12/06/2024	SDB3260122703	1,400.00	4.8990	6,597.43	6,858.55	0.0000	4.5800	50.0000	0.0000	(2.5180)	(0.2858)	0.0000	3	(2.8038)	01/06/2025
002896.ZK	12/06/2024	SDB3260122703	200.00	4.8990	942.49	979.79	0.0000	4.5800	50.0000	0.0000	(0.3597)	(0.0408)	0.0000	3	(0.4005)	01/06/2025
002896.ZK	12/06/2024	SDB3260122703	300.00	4.8990	1,413.74	1,469.69	0.0000	4.5800	50.0000	0.0000	(0.5396)	(0.0612)	0.0000	3	(0.6008)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
NINGBO ZHONGDA LEADER INTELLIGENT TRANSMISSION CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002896.ZK	12/06/2024	SDB3260122703	2,800.00	4.8990	13,194.86	13,717.10	0.0000	4.5800	50.0000	0.0000	(5.0360)	(0.5715)	0.0000	3	(5.6076)	01/06/2025
002896.ZK	12/06/2024	SDB3260122703	2,200.00	4.8990	10,367.39	10,777.73	0.0000	4.5800	50.0000	0.0000	(3.9569)	(0.4491)	0.0000	3	(4.4060)	01/06/2025
002896.ZK	12/06/2024	SDB3260122703	1,400.00	4.8990	6,597.43	6,858.55	0.0000	4.5800	50.0000	0.0000	(2.5180)	(0.2858)	0.0000	3	(2.8038)	01/06/2025
002896.ZK	12/06/2024	SDB3260122703	1,600.00	4.8990	7,539.92	7,838.35	0.0000	4.5800	50.0000	0.0000	(2.8777)	(0.3266)	0.0000	3	(3.2043)	01/06/2025
002896.ZK	12/06/2024	SDB3260122703	300.00	4.8990	1,413.74	1,469.69	0.0000	4.5800	50.0000	0.0000	(0.5396)	(0.0612)	0.0000	3	(0.6008)	01/06/2025
002896.ZK	12/06/2024	SDB3260122703	800.00	4.8990	3,769.96	3,919.17	0.0000	4.5800	50.0000	0.0000	(1.4389)	(0.1633)	0.0000	3	(1.6022)	01/06/2025
002896.ZK	12/06/2024	SDB3260122703	5,600.00	4.8990	26,389.73	27,434.21	0.0000	4.5800	50.0000	0.0000	(10.0721)	(1.1431)	0.0000	3	(11.2152)	01/06/2025
002896.ZK	12/06/2024	SDB3260122703	4,100.00	4.8990	19,321.05	20,085.76	0.0000	4.5800	50.0000	0.0000	(7.3742)	(0.8369)	0.0000	3	(8.2111)	01/06/2025
002896.ZK	12/06/2024	SDB3260122703	300.00	4.8990	1,413.74	1,469.69	0.0000	4.5800	50.0000	0.0000	(0.5396)	(0.0612)	0.0000	3	(0.6008)	01/06/2025
002896.ZK	12/06/2024	SDB3260122703	800.00	4.8990	3,769.96	3,919.17	0.0000	4.5800	50.0000	0.0000	(1.4389)	(0.1633)	0.0000	3	(1.6022)	01/06/2025
002896.ZK	12/06/2024	SDB3260122703	1,300.00	4.8990	6,126.19	6,368.66	0.0000	4.5800	50.0000	0.0000	(2.3382)	(0.2654)	0.0000	3	(2.6035)	01/06/2025
002896.ZK	12/06/2024	SDB3260122703	600.00	4.8990	2,827.47	2,939.38	0.0000	4.5800	50.0000	0.0000	(1.0792)	(0.1225)	0.0000	3	(1.2016)	01/06/2025
002896.ZK	12/06/2024	SDB3260122703	1,000.00	4.8990	4,712.45	4,898.97	0.0000	4.5800	50.0000	0.0000	(1.7986)	(0.2041)	0.0000	3	(2.0027)	01/06/2025
002896.ZK	12/06/2024	SDB3260122703	2,200.00	4.8990	10,367.39	10,777.73	0.0000	4.5800	50.0000	0.0000	(3.9569)	(0.4491)	0.0000	3	(4.4060)	01/06/2025
002896.ZK	12/06/2024	SDB3260122703	3,700.00	4.8990	17,436.07	18,126.17	0.0000	4.5800	50.0000	0.0000	(6.6548)	(0.7553)	0.0000	3	(7.4100)	01/06/2025
002896.ZK	12/06/2024	SDB3260122703	300.00	4.8990	1,413.74	1,469.69	0.0000	4.5800	50.0000	0.0000	(0.5396)	(0.0612)	0.0000	3	(0.6008)	01/06/2025
002896.ZK	12/06/2024	SDB3260122703	3,000.00	4.8990	14,137.35	14,696.90	0.0000	4.5800	50.0000	0.0000	(5.3958)	(0.6124)	0.0000	3	(6.0081)	01/06/2025
002896.ZK	12/05/2024	SDB3260122703	300.00	4.9928	1,413.74	1,497.83	0.0000	4.5800	50.0000	0.0000	(0.1799)	(0.0208)	0.0000	1	(0.2007)	01/06/2025
002896.ZK	12/05/2024	SDB3260122703	900.00	4.9928	4,241.21	4,493.48	0.0000	4.5800	50.0000	0.0000	(0.5396)	(0.0624)	0.0000	1	(0.6020)	01/06/2025
002896.ZK	12/05/2024	SDB3260122703	4,300.00	4.9928	20,263.54	21,468.87	0.0000	4.5800	50.0000	0.0000	(2.5780)	(0.2982)	0.0000	1	(2.8762)	01/06/2025
002896.ZK	12/05/2024	SDB3260122703	2,700.00	4.9928	12,723.62	13,480.45	0.0000	4.5800	50.0000	0.0000	(1.6187)	(0.1872)	0.0000	1	(1.8060)	01/06/2025
002896.ZK	12/05/2024	SDB3260122703	400.00	4.9928	1,884.98	1,997.10	0.0000	4.5800	50.0000	0.0000	(0.2398)	(0.0277)	0.0000	1	(0.2675)	01/06/2025
002896.ZK	12/05/2024	SDB3260122703	700.00	4.9928	3,298.72	3,494.93	0.0000	4.5800	50.0000	0.0000	(0.4197)	(0.0485)	0.0000	1	(0.4682)	01/06/2025
002896.ZK	12/05/2024	SDB3260122703	4,100.00	4.9928	19,321.05	20,470.32	0.0000	4.5800	50.0000	0.0000	(2.4581)	(0.2843)	0.0000	1	(2.7424)	01/06/2025
002896.ZK	12/05/2024	SDB3260122703	1,800.00	4.9928	8,482.41	8,986.97	0.0000	4.5800	50.0000	0.0000	(1.0792)	(0.1248)	0.0000	1	(1.2040)	01/06/2025
002896.ZK	12/05/2024	SDB3260122703	200.00	4.9928	942.49	998.55	0.0000	4.5800	50.0000	0.0000	(0.1199)	(0.0139)	0.0000	1	(0.1338)	01/06/2025
002896.ZK	12/05/2024	SDB3260122703	2,000.00	4.9928	9,424.90	9,985.52	0.0000	4.5800	50.0000	0.0000	(1.1991)	(0.1387)	0.0000	1	(1.3377)	01/06/2025
002896.ZK	12/05/2024	SDB3260122703	400.00	4.9928	1,884.98	1,997.10	0.0000	4.5800	50.0000	0.0000	(0.2398)	(0.0277)	0.0000	1	(0.2675)	01/06/2025
002896.ZK	12/05/2024	SDB3260122703	300.00	4.9928	1,413.74	1,497.83	0.0000	4.5800	50.0000	0.0000	(0.1799)	(0.0208)	0.0000	1	(0.2007)	01/06/2025
002896.ZK	12/05/2024	SDB3260122703	1,800.00	4.9928	8,482.41	8,986.97	0.0000	4.5800	50.0000	0.0000	(1.0792)	(0.1248)	0.0000	1	(1.2040)	01/06/2025
002896.ZK	12/05/2024	SDB3260122703	100.00	4.9928	471.25	499.28	0.0000	4.5800	50.0000	0.0000	(0.0600)	(0.0069)	0.0000	1	(0.0669)	01/06/2025
002896.ZK	12/05/2024	SDB3260122703	2,100.00	4.9928	9,896.15	10,484.80	0.0000	4.5800	50.0000	0.0000	(1.2590)	(0.1456)	0.0000	1	(1.4046)	01/06/2025
002896.ZK	12/05/2024	SDB3260122703	900.00	4.9928	4,241.21	4,493.48	0.0000	4.5800	50.0000	0.0000	(0.5396)	(0.0624)	0.0000	1	(0.6020)	01/06/2025
002896.ZK	12/05/2024	SDB3260122703	100.00	4.9928	471.25	499.28	0.0000	4.5800	50.0000	0.0000	(0.0600)	(0.0069)	0.0000	1	(0.0669)	01/06/2025
002896.ZK	12/05/2024	SDB3260122703	600.00	4.9928	2,827.47	2,995.66	0.0000	4.5800	50.0000	0.0000	(0.3597)	(0.0416)	0.0000	1	(0.4013)	01/06/2025
002896.ZK	12/05/2024	SDB3260122703	100.00	4.9928	471.25	499.28	0.0000	4.5800	50.0000	0.0000	(0.0600)	(0.0069)	0.0000	1	(0.0669)	01/06/2025
002896.ZK	12/05/2024	SDB3260122703	400.00	4.9928	1,884.98	1,997.10	0.0000	4.5800	50.0000	0.0000	(0.2398)	(0.0277)	0.0000	1	(0.2675)	01/06/2025
002896.ZK	12/05/2024	SDB3260122703	700.00	4.9928	3,298.72	3,494.93	0.0000	4.5800	50.0000	0.0000	(0.4197)	(0.0485)	0.0000	1	(0.4682)	01/06/2025
002896.ZK	12/05/2024	SDB3260122703	1,100.00	4.9928	5,183.70	5,492.04	0.0000	4.5800	50.0000	0.0000	(0.6595)	(0.0763)	0.0000	1	(0.7358)	01/06/2025
002896.ZK	12/05/2024	SDB3260122703	300.00	4.9928	1,413.74	1,497.83	0.0000	4.5800	50.0000	0.0000	(0.1799)	(0.0208)	0.0000	1	(0.2007)	01/06/2025
002896.ZK	12/05/2024	SDB3260122703	1,800.00	4.9928	8,482.41	8,986.97	0.0000	4.5800	50.0000	0.0000	(1.0792)	(0.1248)	0.0000	1	(1.2040)	01/06/2025
002896.ZK	12/05/2024	SDB3260122703	1,400.00	4.9928	6,597.43	6,989.87	0.0000	4.5800	50.0000	0.0000	(0.8393)	(0.0971)	0.0000	1	(0.9364)	01/06/2025
002896.ZK	12/05/2024	SDB3260122703	3,400.00	4.9928	16,022.33	16,975.39	0.0000	4.5800	50.0000	0.0000	(2.0384)	(0.2358)	0.0000	1	(2.2742)	01/06/2025
002896.ZK	12/05/2024	SDB3260122703	300.00	4.9928	1,413.74	1,497.83	0.0000	4.5800	50.0000	0.0000	(0.1799)	(0.0208)	0.0000	1	(0.2007)	01/06/2025
002896.ZK	12/05/2024	SDB3260122703	900.00	4.9928	4,241.21	4,493.48	0.0000	4.5800	50.0000	0.0000	(0.5396)	(0.0624)	0.0000	1	(0.6020)	01/06/2025
002896.ZK	12/05/2024	SDB3260122703	2,800.00	4.9928	13,194.86	13,979.73	0.0000	4.5800	50.0000	0.0000	(1.6787)	(0.1942)	0.0000	1	(1.8728)	01/06/2025
002896.ZK	12/05/2024	SDB3260122703	2,200.00	4.9928	10,367.39	10,984.07	0.0000	4.5800	50.0000	0.0000	(1.3190)	(0.1526)	0.0000	1	(1.4715)	01/06/2025
002896.ZK	12/05/2024	SDB3260122703	1,400.00	4.9928	6,597.43	6,989.87	0.0000	4.5800	50.0000	0.0000	(0.8393)	(0.0971)	0.0000	1	(0.9364)	01/06/2025
002896.ZK	12/05/2024	SDB3260122703	1,600.00	4.9928	7,539.92	7,988.42	0.0000	4.5800	50.0000	0.0000	(0.9592)	(0.1110)	0.0000	1	(1.0702)	01/06/2025
002896.ZK	12/05/2024	SDB3260122703	300.00	4.9928	1,413.74	1,497.83	0.0000	4.5800	50.0000	0.0000	(0.1799)	(0.0208)	0.0000	1	(0.2007)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
NINGBO ZHONGDA LEADER INTELLIGENT TRANSMISSION CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002896.ZK	12/05/2024	SDB3260122703	800.00	4.9928	3,769.96	3,994.21	0.0000	4.5800	50.0000	0.0000	(0.4796)	(0.0555)	0.0000	1	(0.5351)	01/06/2025
002896.ZK	12/05/2024	SDB3260122703	5,600.00	4.9928	26,389.73	27,959.46	0.0000	4.5800	50.0000	0.0000	(3.3574)	(0.3883)	0.0000	1	(3.7457)	01/06/2025
002896.ZK	12/05/2024	SDB3260122703	4,100.00	4.9928	19,321.05	20,470.32	0.0000	4.5800	50.0000	0.0000	(2.4581)	(0.2843)	0.0000	1	(2.7424)	01/06/2025
002896.ZK	12/05/2024	SDB3260122703	300.00	4.9928	1,413.74	1,497.83	0.0000	4.5800	50.0000	0.0000	(0.1799)	(0.0208)	0.0000	1	(0.2007)	01/06/2025
002896.ZK	12/05/2024	SDB3260122703	800.00	4.9928	3,769.96	3,994.21	0.0000	4.5800	50.0000	0.0000	(0.4796)	(0.0555)	0.0000	1	(0.5351)	01/06/2025
002896.ZK	12/05/2024	SDB3260122703	1,300.00	4.9928	6,126.19	6,490.59	0.0000	4.5800	50.0000	0.0000	(0.7794)	(0.0901)	0.0000	1	(0.8695)	01/06/2025
002896.ZK	12/05/2024	SDB3260122703	600.00	4.9928	2,827.47	2,995.66	0.0000	4.5800	50.0000	0.0000	(0.3597)	(0.0416)	0.0000	1	(0.4013)	01/06/2025
002896.ZK	12/05/2024	SDB3260122703	1,000.00	4.9928	4,712.45	4,992.76	0.0000	4.5800	50.0000	0.0000	(0.5995)	(0.0693)	0.0000	1	(0.6689)	01/06/2025
002896.ZK	12/05/2024	SDB3260122703	2,200.00	4.9928	10,367.39	10,984.07	0.0000	4.5800	50.0000	0.0000	(1.3190)	(0.1526)	0.0000	1	(1.4715)	01/06/2025
002896.ZK	12/05/2024	SDB3260122703	3,700.00	4.9928	17,436.07	18,473.22	0.0000	4.5800	50.0000	0.0000	(2.2183)	(0.2566)	0.0000	1	(2.4748)	01/06/2025
002896.ZK	12/05/2024	SDB3260122703	300.00	4.9928	1,413.74	1,497.83	0.0000	4.5800	50.0000	0.0000	(0.1799)	(0.0208)	0.0000	1	(0.2007)	01/06/2025
002896.ZK	12/05/2024	SDB3260122703	3,000.00	4.9928	14,137.35	14,978.28	0.0000	4.5800	50.0000	0.0000	(1.7986)	(0.2080)	0.0000	1	(2.0066)	01/06/2025
002896.ZK	12/04/2024	SDB3260122703	300.00	4.7125	1,413.74	1,413.74	0.0000	4.5800	50.0000	0.0000	(0.1799)	(0.0196)	0.0000	1	(0.1995)	01/06/2025
002896.ZK	12/04/2024	SDB3260122703	900.00	4.7125	4,241.21	4,241.21	0.0000	4.5800	50.0000	0.0000	(0.5396)	(0.0589)	0.0000	1	(0.5985)	01/06/2025
002896.ZK	12/04/2024	SDB3260122703	4,300.00	4.7125	20,263.54	20,263.54	0.0000	4.5800	50.0000	0.0000	(2.5780)	(0.2814)	0.0000	1	(2.8594)	01/06/2025
002896.ZK	12/04/2024	SDB3260122703	2,700.00	4.7125	12,723.62	12,723.62	0.0000	4.5800	50.0000	0.0000	(1.6187)	(0.1767)	0.0000	1	(1.7954)	01/06/2025
002896.ZK	12/04/2024	SDB3260122703	400.00	4.7125	1,884.98	1,884.98	0.0000	4.5800	50.0000	0.0000	(0.2398)	(0.0262)	0.0000	1	(0.2660)	01/06/2025
002896.ZK	12/04/2024	SDB3260122703	700.00	4.7125	3,298.72	3,298.72	0.0000	4.5800	50.0000	0.0000	(0.4197)	(0.0458)	0.0000	1	(0.4655)	01/06/2025
002896.ZK	12/04/2024	SDB3260122703	4,100.00	4.7125	19,321.05	19,321.05	0.0000	4.5800	50.0000	0.0000	(2.4581)	(0.2683)	0.0000	1	(2.7264)	01/06/2025
002896.ZK	12/04/2024	SDB3260122703	1,800.00	4.7125	8,482.41	8,482.41	0.0000	4.5800	50.0000	0.0000	(1.0792)	(0.1178)	0.0000	1	(1.1970)	01/06/2025
002896.ZK	12/04/2024	SDB3260122703	200.00	4.7125	942.49	942.49	0.0000	4.5800	50.0000	0.0000	(0.1199)	(0.0131)	0.0000	1	(0.1330)	01/06/2025
002896.ZK	12/04/2024	SDB3260122703	2,000.00	4.7125	9,424.90	9,424.90	0.0000	4.5800	50.0000	0.0000	(1.1991)	(0.1309)	0.0000	1	(1.3300)	01/06/2025
002896.ZK	12/04/2024	SDB3260122703	400.00	4.7125	1,884.98	1,884.98	0.0000	4.5800	50.0000	0.0000	(0.2398)	(0.0262)	0.0000	1	(0.2660)	01/06/2025
002896.ZK	12/04/2024	SDB3260122703	300.00	4.7125	1,413.74	1,413.74	0.0000	4.5800	50.0000	0.0000	(0.1799)	(0.0196)	0.0000	1	(0.1995)	01/06/2025
002896.ZK	12/04/2024	SDB3260122703	1,800.00	4.7125	8,482.41	8,482.41	0.0000	4.5800	50.0000	0.0000	(1.0792)	(0.1178)	0.0000	1	(1.1970)	01/06/2025
002896.ZK	12/04/2024	SDB3260122703	100.00	4.7125	471.25	471.25	0.0000	4.5800	50.0000	0.0000	(0.0600)	(0.0065)	0.0000	1	(0.0665)	01/06/2025
002896.ZK	12/04/2024	SDB3260122703	2,100.00	4.7125	9,896.15	9,896.15	0.0000	4.5800	50.0000	0.0000	(1.2590)	(0.1374)	0.0000	1	(1.3965)	01/06/2025
002896.ZK	12/04/2024	SDB3260122703	900.00	4.7125	4,241.21	4,241.21	0.0000	4.5800	50.0000	0.0000	(0.5396)	(0.0589)	0.0000	1	(0.5985)	01/06/2025
002896.ZK	12/04/2024	SDB3260122703	100.00	4.7125	471.25	471.25	0.0000	4.5800	50.0000	0.0000	(0.0600)	(0.0065)	0.0000	1	(0.0665)	01/06/2025
002896.ZK	12/04/2024	SDB3260122703	600.00	4.7125	2,827.47	2,827.47	0.0000	4.5800	50.0000	0.0000	(0.3597)	(0.0393)	0.0000	1	(0.3990)	01/06/2025
002896.ZK	12/04/2024	SDB3260122703	100.00	4.7125	471.25	471.25	0.0000	4.5800	50.0000	0.0000	(0.0600)	(0.0065)	0.0000	1	(0.0665)	01/06/2025
002896.ZK	12/04/2024	SDB3260122703	400.00	4.7125	1,884.98	1,884.98	0.0000	4.5800	50.0000	0.0000	(0.2398)	(0.0262)	0.0000	1	(0.2660)	01/06/2025
002896.ZK	12/04/2024	SDB3260122703	700.00	4.7125	3,298.72	3,298.72	0.0000	4.5800	50.0000	0.0000	(0.4197)	(0.0458)	0.0000	1	(0.4655)	01/06/2025
002896.ZK	12/04/2024	SDB3260122703	1,100.00	4.7125	5,183.70	5,183.70	0.0000	4.5800	50.0000	0.0000	(0.6595)	(0.0720)	0.0000	1	(0.7315)	01/06/2025
002896.ZK	12/04/2024	SDB3260122703	300.00	4.7125	1,413.74	1,413.74	0.0000	4.5800	50.0000	0.0000	(0.1799)	(0.0196)	0.0000	1	(0.1995)	01/06/2025
002896.ZK	12/04/2024	SDB3260122703	1,800.00	4.7125	8,482.41	8,482.41	0.0000	4.5800	50.0000	0.0000	(1.0792)	(0.1178)	0.0000	1	(1.1970)	01/06/2025
002896.ZK	12/04/2024	SDB3260122703	1,400.00	4.7125	6,597.43	6,597.43	0.0000	4.5800	50.0000	0.0000	(0.8393)	(0.0916)	0.0000	1	(0.9310)	01/06/2025
002896.ZK	12/04/2024	SDB3260122703	3,400.00	4.7125	16,022.33	16,022.33	0.0000	4.5800	50.0000	0.0000	(2.0384)	(0.2225)	0.0000	1	(2.2609)	01/06/2025
002896.ZK	12/04/2024	SDB3260122703	300.00	4.7125	1,413.74	1,413.74	0.0000	4.5800	50.0000	0.0000	(0.1799)	(0.0196)	0.0000	1	(0.1995)	01/06/2025
002896.ZK	12/04/2024	SDB3260122703	4,700.00	4.7125	22,148.52	22,148.52	0.0000	4.5800	50.0000	0.0000	(2.8178)	(0.3076)	0.0000	1	(3.1254)	01/06/2025
002896.ZK	12/04/2024	SDB3260122703	2,800.00	4.7125	13,194.86	13,194.86	0.0000	4.5800	50.0000	0.0000	(1.6787)	(0.1833)	0.0000	1	(1.8619)	01/06/2025
002896.ZK	12/04/2024	SDB3260122703	2,200.00	4.7125	10,367.39	10,367.39	0.0000	4.5800	50.0000	0.0000	(1.3190)	(0.1440)	0.0000	1	(1.4630)	01/06/2025
002896.ZK	12/04/2024	SDB3260122703	300.00	4.7125	1,413.74	1,413.74	0.0000	4.5800	50.0000	0.0000	(0.1799)	(0.0196)	0.0000	1	(0.1995)	01/06/2025
002896.ZK	12/04/2024	SDB3260122703	1,400.00	4.7125	6,597.43	6,597.43	0.0000	4.5800	50.0000	0.0000	(0.8393)	(0.0916)	0.0000	1	(0.9310)	01/06/2025
002896.ZK	12/04/2024	SDB3260122703	1,600.00	4.7125	7,539.92	7,539.92	0.0000	4.5800	50.0000	0.0000	(0.9592)	(0.1047)	0.0000	1	(1.0640)	01/06/2025
002896.ZK	12/04/2024	SDB3260122703	300.00	4.7125	1,413.74	1,413.74	0.0000	4.5800	50.0000	0.0000	(0.1799)	(0.0196)	0.0000	1	(0.1995)	01/06/2025
002896.ZK	12/04/2024	SDB3260122703	800.00	4.7125	3,769.96	3,769.96	0.0000	4.5800	50.0000	0.0000	(0.4796)	(0.0524)	0.0000	1	(0.5320)	01/06/2025
002896.ZK	12/04/2024	SDB3260122703	5,600.00	4.7125	26,389.73	26,389.73	0.0000	4.5800	50.0000	0.0000	(3.3574)	(0.3665)	0.0000	1	(3.7239)	01/06/2025
002896.ZK	12/04/2024	SDB3260122703	4,100.00	4.7125	19,321.05	19,321.05	0.0000	4.5800	50.0000	0.0000	(2.4581)	(0.2683)	0.0000	1	(2.7264)	01/06/2025
002896.ZK	12/04/2024	SDB3260122703	300.00	4.7125	1,413.74	1,413.74	0.0000	4.5800	50.0000	0.0000	(0.1799)	(0.0196)	0.0000	1	(0.1995)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
NINGBO ZHONGDA LEADER INTELLIGENT TRANSMISSION CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002896.ZK	12/04/2024	SDB3260122703	800.00	4.7125	3,769.96	3,769.96	0.0000	4.5800	50.0000	0.0000	(0.4796)	(0.0524)	0.0000	1	(0.5320)	01/06/2025
002896.ZK	12/04/2024	SDB3260122703	1,300.00	4.7125	6,126.19	6,126.19	0.0000	4.5800	50.0000	0.0000	(0.7794)	(0.0851)	0.0000	1	(0.8645)	01/06/2025
002896.ZK	12/04/2024	SDB3260122703	600.00	4.7125	2,827.47	2,827.47	0.0000	4.5800	50.0000	0.0000	(0.3597)	(0.0393)	0.0000	1	(0.3990)	01/06/2025
002896.ZK	12/04/2024	SDB3260122703	1,000.00	4.7125	4,712.45	4,712.45	0.0000	4.5800	50.0000	0.0000	(0.5995)	(0.0655)	0.0000	1	(0.6650)	01/06/2025
002896.ZK	12/04/2024	SDB3260122703	2,200.00	4.7125	10,367.39	10,367.39	0.0000	4.5800	50.0000	0.0000	(1.3190)	(0.1440)	0.0000	1	(1.4630)	01/06/2025
002896.ZK	12/04/2024	SDB3260122703	3,700.00	4.7125	17,436.07	17,436.07	0.0000	4.5800	50.0000	0.0000	(2.2183)	(0.2422)	0.0000	1	(2.4604)	01/06/2025
002896.ZK	12/04/2024	SDB3260122703	300.00	4.7125	1,413.74	1,413.74	0.0000	4.5800	50.0000	0.0000	(0.1799)	(0.0196)	0.0000	1	(0.1995)	01/06/2025
002896.ZK	12/04/2024	SDB3260122703	3,000.00	4.7125	14,137.35	14,137.35	0.0000	4.5800	50.0000	0.0000	(1.7986)	(0.1964)	0.0000	1	(1.9949)	01/06/2025
TOTAL NINGBO ZHONGDA LEADER INTELLIGENT TRANSMISSION CO.,LTD. CMN CLASS A SERIES NORTHBOUND												(900.7991)	(110.7847)	0.0000	(1,011.5839)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
NORTHEAST SECURITIES CO. LTD CMN CLASS A SERIES NORTHBOUND																
000686.ZK	01/03/2025	SDB3261097725	300.00	1.1410	348.67	342.29	0.0000	4.3300	50.0000	0.0000	(0.1258)	(0.0143)	0.0000	3	(0.1401)	01/06/2025
000686.ZK	01/03/2025	SDB3261097725	200.00	1.1410	232.44	228.20	0.0000	4.3300	50.0000	0.0000	(0.0839)	(0.0095)	0.0000	3	(0.0934)	01/06/2025
000686.ZK	01/03/2025	SDB3261097725	5,400.00	1.1410	6,275.99	6,161.30	0.0000	4.3300	50.0000	0.0000	(2.2646)	(0.2567)	0.0000	3	(2.5213)	01/06/2025
000686.ZK	01/03/2025	SDB3261097725	1,600.00	1.1410	1,859.55	1,825.57	0.0000	4.3300	50.0000	0.0000	(0.6710)	(0.0761)	0.0000	3	(0.7471)	01/06/2025
000686.ZK	01/02/2025	SDB3261097725	300.00	1.1378	348.67	341.35	0.0000	4.3300	50.0000	0.0000	(0.0419)	(0.0047)	0.0000	1	(0.0467)	01/06/2025
000686.ZK	01/02/2025	SDB3261097725	200.00	1.1378	232.44	227.56	0.0000	4.3300	50.0000	0.0000	(0.0280)	(0.0032)	0.0000	1	(0.0311)	01/06/2025
000686.ZK	01/02/2025	SDB3261097725	5,400.00	1.1378	6,275.99	6,144.22	0.0000	4.3300	50.0000	0.0000	(0.7549)	(0.0853)	0.0000	1	(0.8402)	01/06/2025
000686.ZK	01/02/2025	SDB3261097725	1,600.00	1.1378	1,859.55	1,820.51	0.0000	4.3300	50.0000	0.0000	(0.2237)	(0.0253)	0.0000	1	(0.2489)	01/06/2025
000686.ZK	12/31/2024	SDB3261097725	300.00	1.1391	348.67	341.73	0.0000	4.3300	50.0000	0.0000	(0.0839)	(0.0095)	0.0000	2	(0.0934)	01/06/2025
000686.ZK	12/31/2024	SDB3261097725	200.00	1.1391	232.44	227.82	0.0000	4.3300	50.0000	0.0000	(0.0559)	(0.0063)	0.0000	2	(0.0622)	01/06/2025
000686.ZK	12/31/2024	SDB3261097725	5,400.00	1.1391	6,275.99	6,151.11	0.0000	4.3300	50.0000	0.0000	(1.5097)	(0.1709)	0.0000	2	(1.6806)	01/06/2025
000686.ZK	12/31/2024	SDB3261097725	1,600.00	1.1391	1,859.55	1,822.55	0.0000	4.3300	50.0000	0.0000	(0.4473)	(0.0506)	0.0000	2	(0.4980)	01/06/2025
000686.ZK	12/30/2024	SDB3261097725	300.00	1.1225	348.67	336.74	0.0000	4.3300	50.0000	0.0000	(0.0419)	(0.0047)	0.0000	1	(0.0466)	01/06/2025
000686.ZK	12/30/2024	SDB3261097725	200.00	1.1225	232.44	224.49	0.0000	4.3300	50.0000	0.0000	(0.0280)	(0.0031)	0.0000	1	(0.0311)	01/06/2025
000686.ZK	12/30/2024	SDB3261097725	5,400.00	1.1225	6,275.99	6,061.31	0.0000	4.3300	50.0000	0.0000	(0.7549)	(0.0842)	0.0000	1	(0.8390)	01/06/2025
000686.ZK	12/30/2024	SDB3261097725	1,600.00	1.1225	1,859.55	1,795.94	0.0000	4.3300	50.0000	0.0000	(0.2237)	(0.0249)	0.0000	1	(0.2486)	01/06/2025
000686.ZK	12/27/2024	SDB3261097725	300.00	1.1357	348.67	340.72	0.0000	4.3300	50.0000	0.0000	(0.1258)	(0.0142)	0.0000	3	(0.1400)	01/06/2025
000686.ZK	12/27/2024	SDB3261097725	200.00	1.1357	232.44	227.15	0.0000	4.3300	50.0000	0.0000	(0.0839)	(0.0095)	0.0000	3	(0.0933)	01/06/2025
000686.ZK	12/27/2024	SDB3261097725	5,400.00	1.1357	6,275.99	6,133.01	0.0000	4.3300	50.0000	0.0000	(2.2646)	(0.2555)	0.0000	3	(2.5201)	01/06/2025
000686.ZK	12/27/2024	SDB3261097725	1,600.00	1.1357	1,859.55	1,817.19	0.0000	4.3300	50.0000	0.0000	(0.6710)	(0.0757)	0.0000	3	(0.7467)	01/06/2025
000686.ZK	12/26/2024	SDB3261097725	300.00	1.1389	348.67	341.67	0.0000	4.3300	50.0000	0.0000	(0.0419)	(0.0047)	0.0000	1	(0.0467)	01/06/2025
000686.ZK	12/26/2024	SDB3261097725	200.00	1.1389	232.44	227.78	0.0000	4.3300	50.0000	0.0000	(0.0280)	(0.0032)	0.0000	1	(0.0311)	01/06/2025
000686.ZK	12/26/2024	SDB3261097725	5,400.00	1.1389	6,275.99	6,150.12	0.0000	4.3300	50.0000	0.0000	(0.7549)	(0.0854)	0.0000	1	(0.8403)	01/06/2025
000686.ZK	12/26/2024	SDB3261097725	1,600.00	1.1389	1,859.55	1,822.26	0.0000	4.3300	50.0000	0.0000	(0.2237)	(0.0253)	0.0000	1	(0.2490)	01/06/2025
000686.ZK	12/24/2024	SDB3261097725	300.00	1.1389	348.67	341.67	0.0000	4.3300	50.0000	0.0000	(0.0839)	(0.0095)	0.0000	2	(0.0934)	01/06/2025
000686.ZK	12/24/2024	SDB3261097725	200.00	1.1389	232.44	227.78	0.0000	4.3300	50.0000	0.0000	(0.0559)	(0.0063)	0.0000	2	(0.0622)	01/06/2025
000686.ZK	12/24/2024	SDB3261097725	5,400.00	1.1389	6,275.99	6,150.12	0.0000	4.3300	50.0000	0.0000	(1.5097)	(0.1708)	0.0000	2	(1.6806)	01/06/2025
000686.ZK	12/24/2024	SDB3261097725	1,600.00	1.1389	1,859.55	1,822.26	0.0000	4.3300	50.0000	0.0000	(0.4473)	(0.0506)	0.0000	2	(0.4979)	01/06/2025
000686.ZK	12/23/2024	SDB3261097725	300.00	1.1357	348.67	340.72	0.0000	4.3300	50.0000	0.0000	(0.0419)	(0.0047)	0.0000	1	(0.0467)	01/06/2025
000686.ZK	12/23/2024	SDB3261097725	200.00	1.1357	232.44	227.15	0.0000	4.3300	50.0000	0.0000	(0.0280)	(0.0032)	0.0000	1	(0.0311)	01/06/2025
000686.ZK	12/23/2024	SDB3261097725	5,400.00	1.1357	6,275.99	6,133.00	0.0000	4.3300	50.0000	0.0000	(0.7549)	(0.0852)	0.0000	1	(0.8400)	01/06/2025
000686.ZK	12/23/2024	SDB3261097725	1,600.00	1.1357	1,859.55	1,817.18	0.0000	4.3300	50.0000	0.0000	(0.2237)	(0.0252)	0.0000	1	(0.2489)	01/06/2025
000686.ZK	12/20/2024	SDB3261097725	300.00	1.1465	348.67	343.95	0.0000	4.3300	50.0000	0.0000	(0.1258)	(0.0143)	0.0000	3	(0.1401)	01/06/2025
000686.ZK	12/20/2024	SDB3261097725	200.00	1.1465	232.44	229.30	0.0000	4.3300	50.0000	0.0000	(0.0839)	(0.0096)	0.0000	3	(0.0934)	01/06/2025
000686.ZK	12/20/2024	SDB3261097725	5,400.00	1.1465	6,275.99	6,191.02	0.0000	4.3300	50.0000	0.0000	(2.2646)	(0.2580)	0.0000	3	(2.5225)	01/06/2025
000686.ZK	12/20/2024	SDB3261097725	1,600.00	1.1465	1,859.55	1,834.38	0.0000	4.3300	50.0000	0.0000	(0.6710)	(0.0764)	0.0000	3	(0.7474)	01/06/2025
000686.ZK	12/19/2024	SDB3261097725	300.00	1.1568	348.67	347.04	0.0000	4.5800	50.0000	0.0000	(0.0444)	(0.0048)	0.0000	1	(0.0492)	01/06/2025
000686.ZK	12/19/2024	SDB3261097725	200.00	1.1568	232.44	231.36	0.0000	4.5800	50.0000	0.0000	(0.0296)	(0.0032)	0.0000	1	(0.0328)	01/06/2025
000686.ZK	12/19/2024	SDB3261097725	5,400.00	1.1568	6,275.99	6,246.71	0.0000	4.5800	50.0000	0.0000	(0.7984)	(0.0868)	0.0000	1	(0.8852)	01/06/2025
000686.ZK	12/19/2024	SDB3261097725	1,600.00	1.1568	1,859.55	1,850.88	0.0000	4.5800	50.0000	0.0000	(0.2366)	(0.0257)	0.0000	1	(0.2623)	01/06/2025
000686.ZK	12/18/2024	SDB3261097725	300.00	1.1799	348.67	353.98	0.0000	4.5800	50.0000	0.0000	(0.0444)	(0.0049)	0.0000	1	(0.0493)	01/06/2025
000686.ZK	12/18/2024	SDB3261097725	200.00	1.1799	232.44	235.98	0.0000	4.5800	50.0000	0.0000	(0.0296)	(0.0033)	0.0000	1	(0.0328)	01/06/2025
000686.ZK	12/18/2024	SDB3261097725	5,400.00	1.1799	6,275.99	6,371.55	0.0000	4.5800	50.0000	0.0000	(0.7984)	(0.0885)	0.0000	1	(0.8869)	01/06/2025
000686.ZK	12/18/2024	SDB3261097725	1,600.00	1.1799	1,859.55	1,887.87	0.0000	4.5800	50.0000	0.0000	(0.2366)	(0.0262)	0.0000	1	(0.2628)	01/06/2025
000686.ZK	12/17/2024	SDB3261097725	300.00	1.2111	348.67	363.33	0.0000	4.5800	50.0000	0.0000	(0.0444)	(0.0050)	0.0000	1	(0.0494)	01/06/2025
000686.ZK	12/17/2024	SDB3261097725	200.00	1.2111	232.44	242.22	0.0000	4.5800	50.0000	0.0000	(0.0296)	(0.0034)	0.0000	1	(0.0329)	01/06/2025
000686.ZK	12/17/2024	SDB3261097725	5,400.00	1.2111	6,275.99	6,539.91	0.0000	4.5800	50.0000	0.0000	(0.7984)	(0.0908)	0.0000	1	(0.8893)	01/06/2025
000686.ZK	12/17/2024	SDB3261097725	1,600.00	1.2111	1,859.55	1,937.75	0.0000	4.5800	50.0000	0.0000	(0.2366)	(0.0269)	0.0000	1	(0.2635)	01/06/2025
000686.ZK	12/16/2024	SDB3261097725	300.00	1.1755	348.67	352.64	0.0000	4.5800	50.0000	0.0000	(0.0444)	(0.0049)	0.0000	1	(0.0493)	01/06/2025
000686.ZK	12/16/2024	SDB3261097725	200.00	1.1755	232.44	235.09	0.0000	4.5800	50.0000	0.0000	(0.0296)	(0.0033)	0.0000	1	(0.0328)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
NORTHEAST SECURITIES CO. LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
000686.ZK	12/16/2024	SDB3261097725	5,400.00	1.1755	6,275.99	6,347.56	0.0000	4.5800	50.0000	0.0000	(0.7984)	(0.0882)	0.0000	1	(0.8866)	01/06/2025
000686.ZK	12/16/2024	SDB3261097725	1,600.00	1.1755	1,859.55	1,880.76	0.0000	4.5800	50.0000	0.0000	(0.2366)	(0.0261)	0.0000	1	(0.2627)	01/06/2025
000686.ZK	12/13/2024	SDB3261097725	300.00	1.1748	348.67	352.44	0.0000	4.5800	50.0000	0.0000	(0.1331)	(0.0147)	0.0000	3	(0.1478)	01/06/2025
000686.ZK	12/13/2024	SDB3261097725	200.00	1.1748	232.44	234.96	0.0000	4.5800	50.0000	0.0000	(0.0887)	(0.0098)	0.0000	3	(0.0985)	01/06/2025
000686.ZK	12/13/2024	SDB3261097725	5,400.00	1.1748	6,275.99	6,343.95	0.0000	4.5800	50.0000	0.0000	(2.3953)	(0.2643)	0.0000	3	(2.6597)	01/06/2025
000686.ZK	12/13/2024	SDB3261097725	1,600.00	1.1748	1,859.55	1,879.69	0.0000	4.5800	50.0000	0.0000	(0.7097)	(0.0783)	0.0000	3	(0.7880)	01/06/2025
000686.ZK	12/12/2024	SDB3261097725	300.00	1.1643	348.67	349.30	0.0000	4.5800	50.0000	0.0000	(0.0444)	(0.0049)	0.0000	1	(0.0492)	01/06/2025
000686.ZK	12/12/2024	SDB3261097725	200.00	1.1643	232.44	232.87	0.0000	4.5800	50.0000	0.0000	(0.0296)	(0.0032)	0.0000	1	(0.0328)	01/06/2025
000686.ZK	12/12/2024	SDB3261097725	5,400.00	1.1643	6,275.99	6,287.43	0.0000	4.5800	50.0000	0.0000	(0.7984)	(0.0873)	0.0000	1	(0.8858)	01/06/2025
000686.ZK	12/12/2024	SDB3261097725	1,600.00	1.1643	1,859.55	1,862.94	0.0000	4.5800	50.0000	0.0000	(0.2366)	(0.0259)	0.0000	1	(0.2625)	01/06/2025
000686.ZK	12/11/2024	SDB3261097725	300.00	1.1799	348.67	353.97	0.0000	4.5800	50.0000	0.0000	(0.0444)	(0.0049)	0.0000	1	(0.0493)	01/06/2025
000686.ZK	12/11/2024	SDB3261097725	200.00	1.1799	232.44	235.98	0.0000	4.5800	50.0000	0.0000	(0.0296)	(0.0033)	0.0000	1	(0.0328)	01/06/2025
000686.ZK	12/11/2024	SDB3261097725	5,400.00	1.1799	6,275.99	6,371.48	0.0000	4.5800	50.0000	0.0000	(0.7984)	(0.0885)	0.0000	1	(0.8869)	01/06/2025
000686.ZK	12/11/2024	SDB3261097725	1,600.00	1.1799	1,859.55	1,887.85	0.0000	4.5800	50.0000	0.0000	(0.2366)	(0.0262)	0.0000	1	(0.2628)	01/06/2025
000686.ZK	12/10/2024	SDB3261097725	300.00	1.1642	348.67	349.25	0.0000	4.5800	50.0000	0.0000	(0.0444)	(0.0049)	0.0000	1	(0.0492)	01/06/2025
000686.ZK	12/10/2024	SDB3261097725	200.00	1.1642	232.44	232.83	0.0000	4.5800	50.0000	0.0000	(0.0296)	(0.0032)	0.0000	1	(0.0328)	01/06/2025
000686.ZK	12/10/2024	SDB3261097725	5,400.00	1.1642	6,275.99	6,286.49	0.0000	4.5800	50.0000	0.0000	(0.7984)	(0.0873)	0.0000	1	(0.8858)	01/06/2025
000686.ZK	12/10/2024	SDB3261097725	1,600.00	1.1642	1,859.55	1,862.66	0.0000	4.5800	50.0000	0.0000	(0.2366)	(0.0259)	0.0000	1	(0.2624)	01/06/2025
000686.ZK	12/09/2024	SDB3261097725	300.00	1.1448	348.67	343.45	0.0000	4.5800	50.0000	0.0000	(0.0444)	(0.0048)	0.0000	1	(0.0491)	01/06/2025
000686.ZK	12/09/2024	SDB3261097725	200.00	1.1448	232.44	228.96	0.0000	4.5800	50.0000	0.0000	(0.0296)	(0.0032)	0.0000	1	(0.0328)	01/06/2025
000686.ZK	12/09/2024	SDB3261097725	5,400.00	1.1448	6,275.99	6,182.02	0.0000	4.5800	50.0000	0.0000	(0.7984)	(0.0859)	0.0000	1	(0.8843)	01/06/2025
000686.ZK	12/09/2024	SDB3261097725	1,600.00	1.1448	1,859.55	1,831.71	0.0000	4.5800	50.0000	0.0000	(0.2366)	(0.0254)	0.0000	1	(0.2620)	01/06/2025
000686.ZK	12/06/2024	SDB3261097725	300.00	1.1617	348.67	348.52	0.0000	4.5800	50.0000	0.0000	(0.1331)	(0.0145)	0.0000	3	(0.1476)	01/06/2025
000686.ZK	12/06/2024	SDB3261097725	200.00	1.1617	232.44	232.34	0.0000	4.5800	50.0000	0.0000	(0.0887)	(0.0097)	0.0000	3	(0.0984)	01/06/2025
000686.ZK	12/06/2024	SDB3261097725	5,400.00	1.1617	6,275.99	6,273.30	0.0000	4.5800	50.0000	0.0000	(2.3953)	(0.2614)	0.0000	3	(2.6567)	01/06/2025
000686.ZK	12/06/2024	SDB3261097725	1,600.00	1.1617	1,859.55	1,858.76	0.0000	4.5800	50.0000	0.0000	(0.7097)	(0.0774)	0.0000	3	(0.7872)	01/06/2025
000686.ZK	12/05/2024	SDB3261097725	300.00	1.1583	348.67	347.49	0.0000	4.5800	50.0000	0.0000	(0.0444)	(0.0048)	0.0000	1	(0.0492)	01/06/2025
000686.ZK	12/05/2024	SDB3261097725	200.00	1.1583	232.44	231.66	0.0000	4.5800	50.0000	0.0000	(0.0296)	(0.0032)	0.0000	1	(0.0328)	01/06/2025
000686.ZK	12/05/2024	SDB3261097725	5,400.00	1.1583	6,275.99	6,254.81	0.0000	4.5800	50.0000	0.0000	(0.7984)	(0.0869)	0.0000	1	(0.8853)	01/06/2025
000686.ZK	12/05/2024	SDB3261097725	1,600.00	1.1583	1,859.55	1,853.28	0.0000	4.5800	50.0000	0.0000	(0.2366)	(0.0257)	0.0000	1	(0.2623)	01/06/2025
000686.ZK	12/04/2024	SDB3261097725	300.00	1.1622	348.67	348.67	0.0000	4.5800	50.0000	0.0000	(0.0444)	(0.0048)	0.0000	1	(0.0492)	01/06/2025
000686.ZK	12/04/2024	SDB3261097725	200.00	1.1622	232.44	232.44	0.0000	4.5800	50.0000	0.0000	(0.0296)	(0.0032)	0.0000	1	(0.0328)	01/06/2025
000686.ZK	12/04/2024	SDB3261097725	5,400.00	1.1622	6,275.99	6,275.99	0.0000	4.5800	50.0000	0.0000	(0.7984)	(0.0872)	0.0000	1	(0.8856)	01/06/2025
000686.ZK	12/04/2024	SDB3261097725	1,600.00	1.1622	1,859.55	1,859.55	0.0000	4.5800	50.0000	0.0000	(0.2366)	(0.0258)	0.0000	1	(0.2624)	01/06/2025
TOTAL NORTHEAST SECURITIES CO. LTD CMN CLASS A SERIES NORTHBOUND												(35.5664)	(3.9653)	0.0000	(39.5317)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
NOVORAY CORPORATION CMN CLASS A SERIES NORTHBOUND																
688300.SH	01/03/2025	SDB3260122761	200.00	9.2715	1,606.93	1,854.30	0.0000	4.3300	50.0000	0.0000	(0.5798)	(0.0773)	0.0000	3	(0.6571)	01/06/2025
688300.SH	01/03/2025	SDB3260122761	800.00	9.2715	6,427.73	7,417.20	0.0000	4.3300	50.0000	0.0000	(2.3193)	(0.3090)	0.0000	3	(2.6284)	01/06/2025
688300.SH	01/03/2025	SDB3260122761	1,700.00	9.2715	13,658.92	15,761.54	0.0000	4.3300	50.0000	0.0000	(4.9286)	(0.6567)	0.0000	3	(5.5853)	01/06/2025
688300.SH	01/03/2025	SDB3260122761	200.00	9.2715	1,606.93	1,854.30	0.0000	4.3300	50.0000	0.0000	(0.5798)	(0.0773)	0.0000	3	(0.6571)	01/06/2025
688300.SH	01/03/2025	SDB3260122761	608.00	9.2715	4,885.07	5,637.07	0.0000	4.3300	50.0000	0.0000	(1.7627)	(0.2349)	0.0000	3	(1.9976)	01/06/2025
688300.SH	01/03/2025	SDB3260122761	300.00	9.2715	2,410.40	2,781.45	0.0000	4.3300	50.0000	0.0000	(0.8698)	(0.1159)	0.0000	3	(0.9856)	01/06/2025
688300.SH	01/03/2025	SDB3260122761	400.00	9.2715	3,213.86	3,708.60	0.0000	4.3300	50.0000	0.0000	(1.1597)	(0.1545)	0.0000	3	(1.3142)	01/06/2025
688300.SH	01/03/2025	SDB3260122761	3,800.00	9.2715	30,531.70	35,231.68	0.0000	4.3300	50.0000	0.0000	(11.0169)	(1.4680)	0.0000	3	(12.4848)	01/06/2025
688300.SH	01/03/2025	SDB3260122761	400.00	9.2715	3,213.86	3,708.60	0.0000	4.3300	50.0000	0.0000	(1.1597)	(0.1545)	0.0000	3	(1.3142)	01/06/2025
688300.SH	01/03/2025	SDB3260122761	3,259.00	9.2715	26,184.95	30,215.81	0.0000	4.3300	50.0000	0.0000	(9.4484)	(1.2590)	0.0000	3	(10.7074)	01/06/2025
688300.SH	01/03/2025	SDB3260122761	3,100.00	9.2715	24,907.44	28,741.64	0.0000	4.3300	50.0000	0.0000	(8.9874)	(1.1976)	0.0000	3	(10.1850)	01/06/2025
688300.SH	01/03/2025	SDB3260122761	1,200.00	9.2715	9,641.59	11,125.80	0.0000	4.3300	50.0000	0.0000	(3.4790)	(0.4636)	0.0000	3	(3.9426)	01/06/2025
688300.SH	01/03/2025	SDB3260122761	8,614.00	9.2715	69,210.55	79,864.67	0.0000	4.3300	50.0000	0.0000	(24.9735)	(3.3277)	0.0000	3	(28.3012)	01/06/2025
688300.SH	01/03/2025	SDB3260122761	2,200.00	9.2715	17,676.25	20,397.29	0.0000	4.3300	50.0000	0.0000	(6.3782)	(0.8499)	0.0000	3	(7.2281)	01/06/2025
688300.SH	01/03/2025	SDB3260122761	910.00	9.2715	7,311.54	8,437.06	0.0000	4.3300	50.0000	0.0000	(2.6382)	(0.3515)	0.0000	3	(2.9898)	01/06/2025
688300.SH	01/03/2025	SDB3260122761	890.00	9.2715	7,150.85	8,251.63	0.0000	4.3300	50.0000	0.0000	(2.5803)	(0.3438)	0.0000	3	(2.9241)	01/06/2025
688300.SH	01/03/2025	SDB3260122761	825.00	9.2715	6,628.59	7,648.98	0.0000	4.3300	50.0000	0.0000	(2.3918)	(0.3187)	0.0000	3	(2.7105)	01/06/2025
688300.SH	01/03/2025	SDB3260122761	675.00	9.2715	5,423.39	6,258.26	0.0000	4.3300	50.0000	0.0000	(1.9569)	(0.2608)	0.0000	3	(2.2177)	01/06/2025
688300.SH	01/03/2025	SDB3260122761	600.00	9.2715	4,820.80	5,562.90	0.0000	4.3300	50.0000	0.0000	(1.7395)	(0.2318)	0.0000	3	(1.9713)	01/06/2025
688300.SH	01/03/2025	SDB3260122761	800.00	9.2715	6,427.73	7,417.20	0.0000	4.3300	50.0000	0.0000	(2.3193)	(0.3090)	0.0000	3	(2.6284)	01/06/2025
688300.SH	01/03/2025	SDB3260122761	3,700.00	9.2715	29,728.24	34,304.54	0.0000	4.3300	50.0000	0.0000	(10.7269)	(1.4294)	0.0000	3	(12.1563)	01/06/2025
688300.SH	01/03/2025	SDB3260122761	1,797.00	9.2715	14,438.28	16,660.88	0.0000	4.3300	50.0000	0.0000	(5.2098)	(0.6942)	0.0000	3	(5.9040)	01/06/2025
688300.SH	01/03/2025	SDB3260122761	800.00	9.2715	6,427.73	7,417.20	0.0000	4.3300	50.0000	0.0000	(2.3193)	(0.3090)	0.0000	3	(2.6284)	01/06/2025
688300.SH	01/03/2025	SDB3260122761	200.00	9.2715	1,606.93	1,854.30	0.0000	4.3300	50.0000	0.0000	(0.5798)	(0.0773)	0.0000	3	(0.6571)	01/06/2025
688300.SH	01/03/2025	SDB3260122761	1,400.00	9.2715	11,248.52	12,980.09	0.0000	4.3300	50.0000	0.0000	(4.0588)	(0.5408)	0.0000	3	(4.5997)	01/06/2025
688300.SH	01/03/2025	SDB3260122761	800.00	9.2715	6,427.73	7,417.20	0.0000	4.3300	50.0000	0.0000	(2.3193)	(0.3090)	0.0000	3	(2.6284)	01/06/2025
688300.SH	01/03/2025	SDB3260122761	200.00	9.2715	1,606.93	1,854.30	0.0000	4.3300	50.0000	0.0000	(0.5798)	(0.0773)	0.0000	3	(0.6571)	01/06/2025
688300.SH	01/03/2025	SDB3260122761	200.00	9.2715	1,606.93	1,854.30	0.0000	4.3300	50.0000	0.0000	(0.5798)	(0.0773)	0.0000	3	(0.6571)	01/06/2025
688300.SH	01/03/2025	SDB3260122761	2,400.00	9.2715	19,283.18	22,251.59	0.0000	4.3300	50.0000	0.0000	(6.9580)	(0.9271)	0.0000	3	(7.8852)	01/06/2025
688300.SH	01/02/2025	SDB3260122761	200.00	9.0984	1,606.93	1,819.69	0.0000	4.3300	50.0000	0.0000	(0.1933)	(0.0253)	0.0000	1	(0.2186)	01/06/2025
688300.SH	01/02/2025	SDB3260122761	800.00	9.0984	6,427.73	7,278.75	0.0000	4.3300	50.0000	0.0000	(0.7731)	(0.1011)	0.0000	1	(0.8742)	01/06/2025
688300.SH	01/02/2025	SDB3260122761	1,700.00	9.0984	13,658.92	15,467.35	0.0000	4.3300	50.0000	0.0000	(1.6429)	(0.2148)	0.0000	1	(1.8577)	01/06/2025
688300.SH	01/02/2025	SDB3260122761	200.00	9.0984	1,606.93	1,819.69	0.0000	4.3300	50.0000	0.0000	(0.1933)	(0.0253)	0.0000	1	(0.2186)	01/06/2025
688300.SH	01/02/2025	SDB3260122761	608.00	9.0984	4,885.07	5,531.85	0.0000	4.3300	50.0000	0.0000	(0.5876)	(0.0768)	0.0000	1	(0.6644)	01/06/2025
688300.SH	01/02/2025	SDB3260122761	300.00	9.0984	2,410.40	2,729.53	0.0000	4.3300	50.0000	0.0000	(0.2899)	(0.0379)	0.0000	1	(0.3278)	01/06/2025
688300.SH	01/02/2025	SDB3260122761	400.00	9.0984	3,213.86	3,639.38	0.0000	4.3300	50.0000	0.0000	(0.3866)	(0.0505)	0.0000	1	(0.4371)	01/06/2025
688300.SH	01/02/2025	SDB3260122761	3,800.00	9.0984	30,531.70	34,574.07	0.0000	4.3300	50.0000	0.0000	(3.6723)	(0.4802)	0.0000	1	(4.1525)	01/06/2025
688300.SH	01/02/2025	SDB3260122761	400.00	9.0984	3,213.86	3,639.38	0.0000	4.3300	50.0000	0.0000	(0.3866)	(0.0505)	0.0000	1	(0.4371)	01/06/2025
688300.SH	01/02/2025	SDB3260122761	3,259.00	9.0984	26,184.95	29,651.82	0.0000	4.3300	50.0000	0.0000	(3.1495)	(0.4118)	0.0000	1	(3.5613)	01/06/2025
688300.SH	01/02/2025	SDB3260122761	3,100.00	9.0984	24,907.44	28,205.16	0.0000	4.3300	50.0000	0.0000	(2.9958)	(0.3917)	0.0000	1	(3.3876)	01/06/2025
688300.SH	01/02/2025	SDB3260122761	1,200.00	9.0984	9,641.59	10,918.13	0.0000	4.3300	50.0000	0.0000	(1.1597)	(0.1516)	0.0000	1	(1.3113)	01/06/2025
688300.SH	01/02/2025	SDB3260122761	8,614.00	9.0984	69,210.55	78,373.96	0.0000	4.3300	50.0000	0.0000	(8.3245)	(1.0885)	0.0000	1	(9.4130)	01/06/2025
688300.SH	01/02/2025	SDB3260122761	2,200.00	9.0984	17,676.25	20,016.57	0.0000	4.3300	50.0000	0.0000	(2.1261)	(0.2780)	0.0000	1	(2.4041)	01/06/2025
688300.SH	01/02/2025	SDB3260122761	910.00	9.0984	7,311.54	8,279.58	0.0000	4.3300	50.0000	0.0000	(0.8794)	(0.1150)	0.0000	1	(0.9944)	01/06/2025
688300.SH	01/02/2025	SDB3260122761	890.00	9.0984	7,150.85	8,097.61	0.0000	4.3300	50.0000	0.0000	(0.8601)	(0.1125)	0.0000	1	(0.9726)	01/06/2025
688300.SH	01/02/2025	SDB3260122761	825.00	9.0984	6,628.59	7,506.21	0.0000	4.3300	50.0000	0.0000	(0.7973)	(0.1043)	0.0000	1	(0.9015)	01/06/2025
688300.SH	01/02/2025	SDB3260122761	675.00	9.0984	5,423.39	6,141.45	0.0000	4.3300	50.0000	0.0000	(0.6523)	(0.0853)	0.0000	1	(0.7376)	01/06/2025
688300.SH	01/02/2025	SDB3260122761	600.00	9.0984	4,820.80	5,459.06	0.0000	4.3300	50.0000	0.0000	(0.5798)	(0.0758)	0.0000	1	(0.6557)	01/06/2025
688300.SH	01/02/2025	SDB3260122761	800.00	9.0984	6,427.73	7,278.75	0.0000	4.3300	50.0000	0.0000	(0.7731)	(0.1011)	0.0000	1	(0.8742)	01/06/2025
688300.SH	01/02/2025	SDB3260122761	3,700.00	9.0984	29,728.24	33,664.23	0.0000	4.3300	50.0000	0.0000	(3.5756)	(0.4676)	0.0000	1	(4.0432)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
NOVORAY CORPORATION CMN CLASS A SERIES NORTHBOUND (Cont.)																
688300.SH	01/02/2025	SDB3260122761	1,797.00	9.0984	14,438.28	16,349.90	0.0000	4.3300	50.0000	0.0000	(1.7366)	(0.2271)	0.0000	1	(1.9637)	01/06/2025
688300.SH	01/02/2025	SDB3260122761	800.00	9.0984	6,427.73	7,278.75	0.0000	4.3300	50.0000	0.0000	(0.7731)	(0.1011)	0.0000	1	(0.8742)	01/06/2025
688300.SH	01/02/2025	SDB3260122761	200.00	9.0984	1,606.93	1,819.69	0.0000	4.3300	50.0000	0.0000	(0.1933)	(0.0253)	0.0000	1	(0.2186)	01/06/2025
688300.SH	01/02/2025	SDB3260122761	1,400.00	9.0984	11,248.52	12,737.82	0.0000	4.3300	50.0000	0.0000	(1.3529)	(0.1769)	0.0000	1	(1.5299)	01/06/2025
688300.SH	01/02/2025	SDB3260122761	800.00	9.0984	6,427.73	7,278.75	0.0000	4.3300	50.0000	0.0000	(0.7731)	(0.1011)	0.0000	1	(0.8742)	01/06/2025
688300.SH	01/02/2025	SDB3260122761	200.00	9.0984	1,606.93	1,819.69	0.0000	4.3300	50.0000	0.0000	(0.1933)	(0.0253)	0.0000	1	(0.2186)	01/06/2025
688300.SH	01/02/2025	SDB3260122761	200.00	9.0984	1,606.93	1,819.69	0.0000	4.3300	50.0000	0.0000	(0.1933)	(0.0253)	0.0000	1	(0.2186)	01/06/2025
688300.SH	01/02/2025	SDB3260122761	2,400.00	9.0984	19,283.18	21,836.26	0.0000	4.3300	50.0000	0.0000	(2.3193)	(0.3033)	0.0000	1	(2.6226)	01/06/2025
688300.SH	12/31/2024	SDB3260122761	200.00	8.9539	1,606.93	1,790.79	0.0000	4.3300	50.0000	0.0000	(0.3866)	(0.0497)	0.0000	2	(0.4363)	01/06/2025
688300.SH	12/31/2024	SDB3260122761	800.00	8.9539	6,427.73	7,163.15	0.0000	4.3300	50.0000	0.0000	(1.5462)	(0.1990)	0.0000	2	(1.7452)	01/06/2025
688300.SH	12/31/2024	SDB3260122761	1,700.00	8.9539	13,658.92	15,221.69	0.0000	4.3300	50.0000	0.0000	(3.2857)	(0.4228)	0.0000	2	(3.7086)	01/06/2025
688300.SH	12/31/2024	SDB3260122761	200.00	8.9539	1,606.93	1,790.79	0.0000	4.3300	50.0000	0.0000	(0.3866)	(0.0497)	0.0000	2	(0.4363)	01/06/2025
688300.SH	12/31/2024	SDB3260122761	608.00	8.9539	4,885.07	5,443.99	0.0000	4.3300	50.0000	0.0000	(1.1751)	(0.1512)	0.0000	2	(1.3264)	01/06/2025
688300.SH	12/31/2024	SDB3260122761	300.00	8.9539	2,410.40	2,686.18	0.0000	4.3300	50.0000	0.0000	(0.5798)	(0.0746)	0.0000	2	(0.6545)	01/06/2025
688300.SH	12/31/2024	SDB3260122761	400.00	8.9539	3,213.86	3,581.57	0.0000	4.3300	50.0000	0.0000	(0.7731)	(0.0995)	0.0000	2	(0.8726)	01/06/2025
688300.SH	12/31/2024	SDB3260122761	3,800.00	8.9539	30,531.70	34,024.96	0.0000	4.3300	50.0000	0.0000	(7.3446)	(0.9451)	0.0000	2	(8.2897)	01/06/2025
688300.SH	12/31/2024	SDB3260122761	400.00	8.9539	3,213.86	3,581.57	0.0000	4.3300	50.0000	0.0000	(0.7731)	(0.0995)	0.0000	2	(0.8726)	01/06/2025
688300.SH	12/31/2024	SDB3260122761	3,259.00	8.9539	26,184.95	29,180.88	0.0000	4.3300	50.0000	0.0000	(6.2989)	(0.8106)	0.0000	2	(7.1095)	01/06/2025
688300.SH	12/31/2024	SDB3260122761	3,100.00	8.9539	24,907.44	27,757.20	0.0000	4.3300	50.0000	0.0000	(5.9916)	(0.7710)	0.0000	2	(6.7627)	01/06/2025
688300.SH	12/31/2024	SDB3260122761	1,200.00	8.9539	9,641.59	10,744.72	0.0000	4.3300	50.0000	0.0000	(2.3193)	(0.2985)	0.0000	2	(2.6178)	01/06/2025
688300.SH	12/31/2024	SDB3260122761	1,900.00	8.9539	15,265.85	17,012.48	0.0000	4.3300	50.0000	0.0000	(3.6723)	(0.4726)	0.0000	2	(4.1449)	01/06/2025
688300.SH	12/31/2024	SDB3260122761	8,614.00	8.9539	69,210.55	77,129.21	0.0000	4.3300	50.0000	0.0000	(16.6490)	(2.1425)	0.0000	2	(18.7915)	01/06/2025
688300.SH	12/31/2024	SDB3260122761	2,200.00	8.9539	17,676.25	19,698.66	0.0000	4.3300	50.0000	0.0000	(4.2521)	(0.5472)	0.0000	2	(4.7993)	01/06/2025
688300.SH	12/31/2024	SDB3260122761	910.00	8.9539	7,311.54	8,148.08	0.0000	4.3300	50.0000	0.0000	(1.7588)	(0.2263)	0.0000	2	(1.9852)	01/06/2025
688300.SH	12/31/2024	SDB3260122761	890.00	8.9539	7,150.85	7,969.00	0.0000	4.3300	50.0000	0.0000	(1.7202)	(0.2214)	0.0000	2	(1.9415)	01/06/2025
688300.SH	12/31/2024	SDB3260122761	825.00	8.9539	6,628.59	7,387.00	0.0000	4.3300	50.0000	0.0000	(1.5945)	(0.2052)	0.0000	2	(1.7997)	01/06/2025
688300.SH	12/31/2024	SDB3260122761	675.00	8.9539	5,423.39	6,043.91	0.0000	4.3300	50.0000	0.0000	(1.3046)	(0.1679)	0.0000	2	(1.4725)	01/06/2025
688300.SH	12/31/2024	SDB3260122761	600.00	8.9539	4,820.80	5,372.36	0.0000	4.3300	50.0000	0.0000	(1.1597)	(0.1492)	0.0000	2	(1.3089)	01/06/2025
688300.SH	12/31/2024	SDB3260122761	800.00	8.9539	6,427.73	7,163.15	0.0000	4.3300	50.0000	0.0000	(1.5462)	(0.1990)	0.0000	2	(1.7452)	01/06/2025
688300.SH	12/31/2024	SDB3260122761	3,700.00	8.9539	29,728.24	33,129.57	0.0000	4.3300	50.0000	0.0000	(7.1513)	(0.9203)	0.0000	2	(8.0716)	01/06/2025
688300.SH	12/31/2024	SDB3260122761	1,797.00	8.9539	14,438.28	16,090.22	0.0000	4.3300	50.0000	0.0000	(3.4732)	(0.4470)	0.0000	2	(3.9202)	01/06/2025
688300.SH	12/31/2024	SDB3260122761	800.00	8.9539	6,427.73	7,163.15	0.0000	4.3300	50.0000	0.0000	(1.5462)	(0.1990)	0.0000	2	(1.7452)	01/06/2025
688300.SH	12/31/2024	SDB3260122761	200.00	8.9539	1,606.93	1,790.79	0.0000	4.3300	50.0000	0.0000	(0.3866)	(0.0497)	0.0000	2	(0.4363)	01/06/2025
688300.SH	12/31/2024	SDB3260122761	1,400.00	8.9539	11,248.52	12,535.51	0.0000	4.3300	50.0000	0.0000	(2.7059)	(0.3482)	0.0000	2	(3.0541)	01/06/2025
688300.SH	12/31/2024	SDB3260122761	800.00	8.9539	6,427.73	7,163.15	0.0000	4.3300	50.0000	0.0000	(1.5462)	(0.1990)	0.0000	2	(1.7452)	01/06/2025
688300.SH	12/31/2024	SDB3260122761	200.00	8.9539	1,606.93	1,790.79	0.0000	4.3300	50.0000	0.0000	(0.3866)	(0.0497)	0.0000	2	(0.4363)	01/06/2025
688300.SH	12/31/2024	SDB3260122761	200.00	8.9539	1,606.93	1,790.79	0.0000	4.3300	50.0000	0.0000	(0.3866)	(0.0497)	0.0000	2	(0.4363)	01/06/2025
688300.SH	12/31/2024	SDB3260122761	2,400.00	8.9539	19,283.18	21,489.45	0.0000	4.3300	50.0000	0.0000	(4.6387)	(0.5969)	0.0000	2	(5.2356)	01/06/2025
688300.SH	12/30/2024	SDB3260122761	200.00	8.9441	1,606.93	1,788.83	0.0000	4.3300	50.0000	0.0000	(0.1933)	(0.0248)	0.0000	1	(0.2181)	01/06/2025
688300.SH	12/30/2024	SDB3260122761	800.00	8.9441	6,427.73	7,155.30	0.0000	4.3300	50.0000	0.0000	(0.7731)	(0.0994)	0.0000	1	(0.8725)	01/06/2025
688300.SH	12/30/2024	SDB3260122761	1,700.00	8.9441	13,658.92	15,205.02	0.0000	4.3300	50.0000	0.0000	(2.1122)	(0.2112)	0.0000	1	(1.8540)	01/06/2025
688300.SH	12/30/2024	SDB3260122761	200.00	8.9441	1,606.93	1,788.83	0.0000	4.3300	50.0000	0.0000	(0.1933)	(0.0248)	0.0000	1	(0.2181)	01/06/2025
688300.SH	12/30/2024	SDB3260122761	608.00	8.9441	4,885.07	5,438.03	0.0000	4.3300	50.0000	0.0000	(0.5876)	(0.0755)	0.0000	1	(0.6631)	01/06/2025
688300.SH	12/30/2024	SDB3260122761	300.00	8.9441	2,410.40	2,683.24	0.0000	4.3300	50.0000	0.0000	(0.2899)	(0.0373)	0.0000	1	(0.3272)	01/06/2025
688300.SH	12/30/2024	SDB3260122761	400.00	8.9441	3,213.86	3,577.65	0.0000	4.3300	50.0000	0.0000	(0.3866)	(0.0497)	0.0000	1	(0.4362)	01/06/2025
688300.SH	12/30/2024	SDB3260122761	3,800.00	8.9441	30,531.70	33,987.69	0.0000	4.3300	50.0000	0.0000	(3.6723)	(0.4721)	0.0000	1	(4.1443)	01/06/2025
688300.SH	12/30/2024	SDB3260122761	400.00	8.9441	3,213.86	3,577.65	0.0000	4.3300	50.0000	0.0000	(0.3866)	(0.0497)	0.0000	1	(0.4362)	01/06/2025
688300.SH	12/30/2024	SDB3260122761	3,259.00	8.9441	26,184.95	29,148.92	0.0000	4.3300	50.0000	0.0000	(3.1495)	(0.4048)	0.0000	1	(3.5543)	01/06/2025
688300.SH	12/30/2024	SDB3260122761	3,100.00	8.9441	24,907.44	27,726.80	0.0000	4.3300	50.0000	0.0000	(2.9958)	(0.3851)	0.0000	1	(3.3809)	01/06/2025
688300.SH	12/30/2024	SDB3260122761	1,200.00	8.9441	9,641.59	10,732.96	0.0000	4.3300	50.0000	0.0000	(1.1597)	(0.1491)	0.0000	1	(1.3087)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
NOVORAY CORPORATION CMN CLASS A SERIES NORTHBOUND (Cont.)																
688300.SH	12/30/2024	SDB3260122761	1,900.00	8.9441	15,265.85	16,993.85	0.0000	4.3300	50.0000	0.0000	(1.8361)	(0.2360)	0.0000	1	(2.0722)	01/06/2025
688300.SH	12/30/2024	SDB3260122761	8,614.00	8.9441	69,210.55	77,044.74	0.0000	4.3300	50.0000	0.0000	(8.3245)	(1.0701)	0.0000	1	(9.3946)	01/06/2025
688300.SH	12/30/2024	SDB3260122761	2,200.00	8.9441	17,676.25	19,677.09	0.0000	4.3300	50.0000	0.0000	(2.1261)	(0.2733)	0.0000	1	(2.3994)	01/06/2025
688300.SH	12/30/2024	SDB3260122761	910.00	8.9441	7,311.54	8,139.16	0.0000	4.3300	50.0000	0.0000	(0.8794)	(0.1130)	0.0000	1	(0.9925)	01/06/2025
688300.SH	12/30/2024	SDB3260122761	890.00	8.9441	7,150.85	7,960.28	0.0000	4.3300	50.0000	0.0000	(0.8601)	(0.1106)	0.0000	1	(0.9706)	01/06/2025
688300.SH	12/30/2024	SDB3260122761	825.00	8.9441	6,628.59	7,378.91	0.0000	4.3300	50.0000	0.0000	(0.7973)	(0.1025)	0.0000	1	(0.8998)	01/06/2025
688300.SH	12/30/2024	SDB3260122761	675.00	8.9441	5,423.39	6,037.29	0.0000	4.3300	50.0000	0.0000	(0.6523)	(0.0839)	0.0000	1	(0.7362)	01/06/2025
688300.SH	12/30/2024	SDB3260122761	600.00	8.9441	4,820.80	5,366.48	0.0000	4.3300	50.0000	0.0000	(0.5798)	(0.0745)	0.0000	1	(0.6544)	01/06/2025
688300.SH	12/30/2024	SDB3260122761	800.00	8.9441	6,427.73	7,155.30	0.0000	4.3300	50.0000	0.0000	(0.7731)	(0.0994)	0.0000	1	(0.8725)	01/06/2025
688300.SH	12/30/2024	SDB3260122761	3,700.00	8.9441	29,728.24	33,093.28	0.0000	4.3300	50.0000	0.0000	(3.5756)	(0.4596)	0.0000	1	(4.0353)	01/06/2025
688300.SH	12/30/2024	SDB3260122761	1,797.00	8.9441	14,438.28	16,072.60	0.0000	4.3300	50.0000	0.0000	(1.7366)	(0.2232)	0.0000	1	(1.9598)	01/06/2025
688300.SH	12/30/2024	SDB3260122761	800.00	8.9441	6,427.73	7,155.30	0.0000	4.3300	50.0000	0.0000	(0.7731)	(0.0994)	0.0000	1	(0.8725)	01/06/2025
688300.SH	12/30/2024	SDB3260122761	200.00	8.9441	1,606.93	1,788.83	0.0000	4.3300	50.0000	0.0000	(0.1933)	(0.0248)	0.0000	1	(0.2181)	01/06/2025
688300.SH	12/30/2024	SDB3260122761	1,400.00	8.9441	11,248.52	12,521.78	0.0000	4.3300	50.0000	0.0000	(1.3529)	(0.1739)	0.0000	1	(1.5269)	01/06/2025
688300.SH	12/30/2024	SDB3260122761	800.00	8.9441	6,427.73	7,155.30	0.0000	4.3300	50.0000	0.0000	(0.7731)	(0.0994)	0.0000	1	(0.8725)	01/06/2025
688300.SH	12/30/2024	SDB3260122761	200.00	8.9441	1,606.93	1,788.83	0.0000	4.3300	50.0000	0.0000	(0.1933)	(0.0248)	0.0000	1	(0.2181)	01/06/2025
688300.SH	12/30/2024	SDB3260122761	200.00	8.9441	1,606.93	1,788.83	0.0000	4.3300	50.0000	0.0000	(0.1933)	(0.0248)	0.0000	1	(0.2181)	01/06/2025
688300.SH	12/30/2024	SDB3260122761	2,400.00	8.9441	19,283.18	21,465.91	0.0000	4.3300	50.0000	0.0000	(2.3193)	(0.2981)	0.0000	1	(2.6175)	01/06/2025
688300.SH	12/27/2024	SDB3260122761	200.00	9.5457	1,606.93	1,909.14	0.0000	4.3300	50.0000	0.0000	(0.5798)	(0.0795)	0.0000	3	(0.6594)	01/06/2025
688300.SH	12/27/2024	SDB3260122761	800.00	9.5457	6,427.73	7,636.56	0.0000	4.3300	50.0000	0.0000	(2.3193)	(0.3182)	0.0000	3	(2.6375)	01/06/2025
688300.SH	12/27/2024	SDB3260122761	1,700.00	9.5457	13,658.92	16,227.70	0.0000	4.3300	50.0000	0.0000	(4.9286)	(0.6762)	0.0000	3	(5.6047)	01/06/2025
688300.SH	12/27/2024	SDB3260122761	200.00	9.5457	1,606.93	1,909.14	0.0000	4.3300	50.0000	0.0000	(0.5798)	(0.0795)	0.0000	3	(0.6594)	01/06/2025
688300.SH	12/27/2024	SDB3260122761	608.00	9.5457	4,885.07	5,803.79	0.0000	4.3300	50.0000	0.0000	(1.7627)	(0.2418)	0.0000	3	(2.0045)	01/06/2025
688300.SH	12/27/2024	SDB3260122761	300.00	9.5457	2,410.40	2,863.71	0.0000	4.3300	50.0000	0.0000	(0.8698)	(0.1193)	0.0000	3	(0.9891)	01/06/2025
688300.SH	12/27/2024	SDB3260122761	400.00	9.5457	3,213.86	3,818.28	0.0000	4.3300	50.0000	0.0000	(1.1597)	(0.1591)	0.0000	3	(1.3188)	01/06/2025
688300.SH	12/27/2024	SDB3260122761	3,800.00	9.5457	30,531.70	36,273.67	0.0000	4.3300	50.0000	0.0000	(11.0169)	(1.5114)	0.0000	3	(12.5283)	01/06/2025
688300.SH	12/27/2024	SDB3260122761	400.00	9.5457	3,213.86	3,818.28	0.0000	4.3300	50.0000	0.0000	(1.1597)	(0.1591)	0.0000	3	(1.3188)	01/06/2025
688300.SH	12/27/2024	SDB3260122761	3,259.00	9.5457	26,184.95	31,109.45	0.0000	4.3300	50.0000	0.0000	(9.4484)	(1.2962)	0.0000	3	(10.7446)	01/06/2025
688300.SH	12/27/2024	SDB3260122761	3,100.00	9.5457	24,907.44	29,591.68	0.0000	4.3300	50.0000	0.0000	(8.9874)	(1.2330)	0.0000	3	(10.2204)	01/06/2025
688300.SH	12/27/2024	SDB3260122761	1,200.00	9.5457	9,641.59	11,454.84	0.0000	4.3300	50.0000	0.0000	(3.4790)	(0.4773)	0.0000	3	(3.9563)	01/06/2025
688300.SH	12/27/2024	SDB3260122761	2,700.00	9.5457	21,693.58	25,773.40	0.0000	4.3300	50.0000	0.0000	(7.8278)	(1.0739)	0.0000	3	(8.9017)	01/06/2025
688300.SH	12/27/2024	SDB3260122761	8,614.00	9.5457	69,210.55	82,226.69	0.0000	4.3300	50.0000	0.0000	(24.9735)	(3.4261)	0.0000	3	(28.3996)	01/06/2025
688300.SH	12/27/2024	SDB3260122761	2,200.00	9.5457	17,676.25	21,000.55	0.0000	4.3300	50.0000	0.0000	(6.3782)	(0.8750)	0.0000	3	(7.2532)	01/06/2025
688300.SH	12/27/2024	SDB3260122761	910.00	9.5457	7,311.54	8,686.59	0.0000	4.3300	50.0000	0.0000	(2.6382)	(0.3619)	0.0000	3	(3.0002)	01/06/2025
688300.SH	12/27/2024	SDB3260122761	890.00	9.5457	7,150.85	8,495.68	0.0000	4.3300	50.0000	0.0000	(2.5803)	(0.3540)	0.0000	3	(2.9343)	01/06/2025
688300.SH	12/27/2024	SDB3260122761	825.00	9.5457	6,628.59	7,875.20	0.0000	4.3300	50.0000	0.0000	(2.3918)	(0.3281)	0.0000	3	(2.7200)	01/06/2025
688300.SH	12/27/2024	SDB3260122761	675.00	9.5457	5,423.39	6,443.35	0.0000	4.3300	50.0000	0.0000	(1.9569)	(0.2685)	0.0000	3	(2.2254)	01/06/2025
688300.SH	12/27/2024	SDB3260122761	600.00	9.5457	4,820.80	5,727.42	0.0000	4.3300	50.0000	0.0000	(1.7395)	(0.2386)	0.0000	3	(1.9781)	01/06/2025
688300.SH	12/27/2024	SDB3260122761	800.00	9.5457	6,427.73	7,636.56	0.0000	4.3300	50.0000	0.0000	(2.3193)	(0.3182)	0.0000	3	(2.6375)	01/06/2025
688300.SH	12/27/2024	SDB3260122761	3,700.00	9.5457	29,728.24	35,319.10	0.0000	4.3300	50.0000	0.0000	(10.7269)	(1.4716)	0.0000	3	(12.1986)	01/06/2025
688300.SH	12/27/2024	SDB3260122761	1,797.00	9.5457	14,438.28	17,153.63	0.0000	4.3300	50.0000	0.0000	(5.2098)	(0.7147)	0.0000	3	(5.9245)	01/06/2025
688300.SH	12/27/2024	SDB3260122761	800.00	9.5457	6,427.73	7,636.56	0.0000	4.3300	50.0000	0.0000	(2.3193)	(0.3182)	0.0000	3	(2.6375)	01/06/2025
688300.SH	12/27/2024	SDB3260122761	200.00	9.5457	1,606.93	1,909.14	0.0000	4.3300	50.0000	0.0000	(0.5798)	(0.0795)	0.0000	3	(0.6594)	01/06/2025
688300.SH	12/27/2024	SDB3260122761	1,400.00	9.5457	11,248.52	13,363.98	0.0000	4.3300	50.0000	0.0000	(4.0588)	(0.5568)	0.0000	3	(4.6157)	01/06/2025
688300.SH	12/27/2024	SDB3260122761	800.00	9.5457	6,427.73	7,636.56	0.0000	4.3300	50.0000	0.0000	(2.3193)	(0.3182)	0.0000	3	(2.6375)	01/06/2025
688300.SH	12/27/2024	SDB3260122761	200.00	9.5457	1,606.93	1,909.14	0.0000	4.3300	50.0000	0.0000	(0.5798)	(0.0795)	0.0000	3	(0.6594)	01/06/2025
688300.SH	12/27/2024	SDB3260122761	200.00	9.5457	1,606.93	1,909.14	0.0000	4.3300	50.0000	0.0000	(0.5798)	(0.0795)	0.0000	3	(0.6594)	01/06/2025
688300.SH	12/27/2024	SDB3260122761	2,400.00	9.5457	19,283.18	22,909.69	0.0000	4.3300	50.0000	0.0000	(6.9580)	(0.9546)	0.0000	3	(7.9126)	01/06/2025
688300.SH	12/26/2024	SDB3260122761	200.00	8.7312	1,606.93	1,746.24	0.0000	4.3300	50.0000	0.0000	(0.1933)	(0.0243)	0.0000	1	(0.2175)	01/06/2025
688300.SH	12/26/2024	SDB3260122761	800.00	8.7312	6,427.73	6,984.96	0.0000	4.3300	50.0000	0.0000	(0.7731)	(0.0970)	0.0000	1	(0.8701)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
068831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
NOVORAY CORPORATION CMN CLASS A SERIES NORTHBOUND (Cont.)																
688300.SH	12/26/2024	SDB3260122761	1,700.00	8.7312	13,658.92	14,843.04	0.0000	4.3300	50.0000	0.0000	(1.6429)	(0.2062)	0.0000	1	(1.8490)	01/06/2025
688300.SH	12/26/2024	SDB3260122761	200.00	8.7312	1,606.93	1,746.24	0.0000	4.3300	50.0000	0.0000	(0.1933)	(0.0243)	0.0000	1	(0.2175)	01/06/2025
688300.SH	12/26/2024	SDB3260122761	608.00	8.7312	4,885.07	5,308.57	0.0000	4.3300	50.0000	0.0000	(0.5876)	(0.0737)	0.0000	1	(0.6613)	01/06/2025
688300.SH	12/26/2024	SDB3260122761	300.00	8.7312	2,410.40	2,619.36	0.0000	4.3300	50.0000	0.0000	(0.2899)	(0.0364)	0.0000	1	(0.3263)	01/06/2025
688300.SH	12/26/2024	SDB3260122761	400.00	8.7312	3,213.86	3,492.48	0.0000	4.3300	50.0000	0.0000	(0.3866)	(0.0485)	0.0000	1	(0.4351)	01/06/2025
688300.SH	12/26/2024	SDB3260122761	3,800.00	8.7312	30,531.70	33,178.56	0.0000	4.3300	50.0000	0.0000	(3.6723)	(0.4608)	0.0000	1	(4.1331)	01/06/2025
688300.SH	12/26/2024	SDB3260122761	400.00	8.7312	3,213.86	3,492.48	0.0000	4.3300	50.0000	0.0000	(0.3866)	(0.0485)	0.0000	1	(0.4351)	01/06/2025
688300.SH	12/26/2024	SDB3260122761	3,259.00	8.7312	26,184.95	28,454.98	0.0000	4.3300	50.0000	0.0000	(3.1495)	(0.3952)	0.0000	1	(3.5447)	01/06/2025
688300.SH	12/26/2024	SDB3260122761	3,100.00	8.7312	24,907.44	27,066.72	0.0000	4.3300	50.0000	0.0000	(2.9958)	(0.3759)	0.0000	1	(3.3717)	01/06/2025
688300.SH	12/26/2024	SDB3260122761	1,200.00	8.7312	9,641.59	10,477.44	0.0000	4.3300	50.0000	0.0000	(1.1597)	(0.1455)	0.0000	1	(1.3052)	01/06/2025
688300.SH	12/26/2024	SDB3260122761	2,700.00	8.7312	21,693.58	23,574.24	0.0000	4.3300	50.0000	0.0000	(2.6093)	(0.3274)	0.0000	1	(2.9367)	01/06/2025
688300.SH	12/26/2024	SDB3260122761	8,614.00	8.7312	69,210.55	75,210.56	0.0000	4.3300	50.0000	0.0000	(8.3245)	(1.0446)	0.0000	1	(9.3691)	01/06/2025
688300.SH	12/26/2024	SDB3260122761	2,200.00	8.7312	17,676.25	19,208.64	0.0000	4.3300	50.0000	0.0000	(2.1261)	(0.2668)	0.0000	1	(2.3928)	01/06/2025
688300.SH	12/26/2024	SDB3260122761	910.00	8.7312	7,311.54	7,945.39	0.0000	4.3300	50.0000	0.0000	(0.8794)	(0.1104)	0.0000	1	(0.9898)	01/06/2025
688300.SH	12/26/2024	SDB3260122761	890.00	8.7312	7,150.85	7,770.77	0.0000	4.3300	50.0000	0.0000	(0.8601)	(0.1079)	0.0000	1	(0.9680)	01/06/2025
688300.SH	12/26/2024	SDB3260122761	825.00	8.7312	6,628.59	7,203.24	0.0000	4.3300	50.0000	0.0000	(0.7973)	(0.1000)	0.0000	1	(0.8973)	01/06/2025
688300.SH	12/26/2024	SDB3260122761	675.00	8.7312	5,423.39	5,893.56	0.0000	4.3300	50.0000	0.0000	(0.6523)	(0.0819)	0.0000	1	(0.7342)	01/06/2025
688300.SH	12/26/2024	SDB3260122761	600.00	8.7312	4,820.80	5,238.72	0.0000	4.3300	50.0000	0.0000	(0.5798)	(0.0728)	0.0000	1	(0.6526)	01/06/2025
688300.SH	12/26/2024	SDB3260122761	800.00	8.7312	6,427.73	6,984.96	0.0000	4.3300	50.0000	0.0000	(0.7731)	(0.0970)	0.0000	1	(0.8701)	01/06/2025
688300.SH	12/26/2024	SDB3260122761	3,700.00	8.7312	29,728.24	32,305.44	0.0000	4.3300	50.0000	0.0000	(3.5756)	(0.4487)	0.0000	1	(4.0243)	01/06/2025
688300.SH	12/26/2024	SDB3260122761	1,797.00	8.7312	14,438.28	15,689.97	0.0000	4.3300	50.0000	0.0000	(1.7366)	(0.2179)	0.0000	1	(1.9545)	01/06/2025
688300.SH	12/26/2024	SDB3260122761	800.00	8.7312	6,427.73	6,984.96	0.0000	4.3300	50.0000	0.0000	(0.7731)	(0.0970)	0.0000	1	(0.8701)	01/06/2025
688300.SH	12/26/2024	SDB3260122761	200.00	8.7312	1,606.93	1,746.24	0.0000	4.3300	50.0000	0.0000	(0.1933)	(0.0243)	0.0000	1	(0.2175)	01/06/2025
688300.SH	12/26/2024	SDB3260122761	1,400.00	8.7312	11,248.52	12,223.68	0.0000	4.3300	50.0000	0.0000	(1.3529)	(0.1698)	0.0000	1	(1.5227)	01/06/2025
688300.SH	12/26/2024	SDB3260122761	800.00	8.7312	6,427.73	6,984.96	0.0000	4.3300	50.0000	0.0000	(0.7731)	(0.0970)	0.0000	1	(0.8701)	01/06/2025
688300.SH	12/26/2024	SDB3260122761	200.00	8.7312	1,606.93	1,746.24	0.0000	4.3300	50.0000	0.0000	(0.1933)	(0.0243)	0.0000	1	(0.2175)	01/06/2025
688300.SH	12/26/2024	SDB3260122761	200.00	8.7312	1,606.93	1,746.24	0.0000	4.3300	50.0000	0.0000	(0.1933)	(0.0243)	0.0000	1	(0.2175)	01/06/2025
688300.SH	12/26/2024	SDB3260122761	2,400.00	8.7312	19,283.18	20,954.88	0.0000	4.3300	50.0000	0.0000	(2.3193)	(0.2910)	0.0000	1	(2.6104)	01/06/2025
688300.SH	12/24/2024	SDB3260122761	200.00	8.7312	1,606.93	1,746.24	0.0000	4.3300	50.0000	0.0000	(0.3866)	(0.0485)	0.0000	2	(0.4351)	01/06/2025
688300.SH	12/24/2024	SDB3260122761	800.00	8.7312	6,427.73	6,984.96	0.0000	4.3300	50.0000	0.0000	(1.5462)	(0.1940)	0.0000	2	(1.7403)	01/06/2025
688300.SH	12/24/2024	SDB3260122761	1,700.00	8.7312	13,658.92	14,843.04	0.0000	4.3300	50.0000	0.0000	(3.2857)	(0.4123)	0.0000	2	(3.6980)	01/06/2025
688300.SH	12/24/2024	SDB3260122761	200.00	8.7312	1,606.93	1,746.24	0.0000	4.3300	50.0000	0.0000	(0.3866)	(0.0485)	0.0000	2	(0.4351)	01/06/2025
688300.SH	12/24/2024	SDB3260122761	608.00	8.7312	4,885.07	5,308.57	0.0000	4.3300	50.0000	0.0000	(1.1751)	(0.1475)	0.0000	2	(1.3226)	01/06/2025
688300.SH	12/24/2024	SDB3260122761	300.00	8.7312	2,410.40	2,619.36	0.0000	4.3300	50.0000	0.0000	(0.5798)	(0.0728)	0.0000	2	(0.6526)	01/06/2025
688300.SH	12/24/2024	SDB3260122761	400.00	8.7312	3,213.86	3,492.48	0.0000	4.3300	50.0000	0.0000	(0.7731)	(0.0970)	0.0000	2	(0.8701)	01/06/2025
688300.SH	12/24/2024	SDB3260122761	3,800.00	8.7312	30,531.70	33,178.56	0.0000	4.3300	50.0000	0.0000	(7.3446)	(0.9216)	0.0000	2	(8.2662)	01/06/2025
688300.SH	12/24/2024	SDB3260122761	400.00	8.7312	3,213.86	3,492.48	0.0000	4.3300	50.0000	0.0000	(0.7731)	(0.0970)	0.0000	2	(0.8701)	01/06/2025
688300.SH	12/24/2024	SDB3260122761	3,259.00	8.7312	26,184.95	28,454.98	0.0000	4.3300	50.0000	0.0000	(6.2989)	(0.7904)	0.0000	2	(7.0894)	01/06/2025
688300.SH	12/24/2024	SDB3260122761	3,100.00	8.7312	24,907.44	27,066.72	0.0000	4.3300	50.0000	0.0000	(5.9916)	(0.7519)	0.0000	2	(6.7435)	01/06/2025
688300.SH	12/24/2024	SDB3260122761	1,200.00	8.7312	9,641.59	10,477.44	0.0000	4.3300	50.0000	0.0000	(2.3193)	(0.2910)	0.0000	2	(2.6104)	01/06/2025
688300.SH	12/24/2024	SDB3260122761	2,700.00	8.7312	21,693.58	23,574.24	0.0000	4.3300	50.0000	0.0000	(5.2185)	(0.6548)	0.0000	2	(5.8734)	01/06/2025
688300.SH	12/24/2024	SDB3260122761	8,614.00	8.7312	69,210.55	75,210.56	0.0000	4.3300	50.0000	0.0000	(16.6490)	(2.0892)	0.0000	2	(18.7382)	01/06/2025
688300.SH	12/24/2024	SDB3260122761	2,200.00	8.7312	17,676.25	19,208.64	0.0000	4.3300	50.0000	0.0000	(4.2521)	(0.5336)	0.0000	2	(4.7857)	01/06/2025
688300.SH	12/24/2024	SDB3260122761	910.00	8.7312	7,311.54	7,945.39	0.0000	4.3300	50.0000	0.0000	(1.7588)	(0.2207)	0.0000	2	(1.9795)	01/06/2025
688300.SH	12/24/2024	SDB3260122761	890.00	8.7312	7,150.85	7,770.77	0.0000	4.3300	50.0000	0.0000	(1.7202)	(0.2159)	0.0000	2	(1.9360)	01/06/2025
688300.SH	12/24/2024	SDB3260122761	825.00	8.7312	6,628.59	7,203.24	0.0000	4.3300	50.0000	0.0000	(1.5945)	(0.2001)	0.0000	2	(1.7946)	01/06/2025
688300.SH	12/24/2024	SDB3260122761	675.00	8.7312	5,423.39	5,893.56	0.0000	4.3300	50.0000	0.0000	(1.3046)	(0.1637)	0.0000	2	(1.4683)	01/06/2025
688300.SH	12/24/2024	SDB3260122761	600.00	8.7312	4,820.80	5,238.72	0.0000	4.3300	50.0000	0.0000	(1.1597)	(0.1455)	0.0000	2	(1.3052)	01/06/2025
688300.SH	12/24/2024	SDB3260122761	800.00	8.7312	6,427.73	6,984.96	0.0000	4.3300	50.0000	0.0000	(1.5462)	(0.1940)	0.0000	2	(1.7403)	01/06/2025
688300.SH	12/24/2024	SDB3260122761	3,700.00	8.7312	29,728.24	32,305.44	0.0000	4.3300	50.0000	0.0000	(7.1513)	(0.8974)	0.0000	2	(8.0487)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
NOVORAY CORPORATION CMN CLASS A SERIES NORTHBOUND (Cont.)																
688300.SH	12/24/2024	SDB3260122761	1,797.00	8.7312	14,438.28	15,689.97	0.0000	4.3300	50.0000	0.0000	(3.4732)	(0.4358)	0.0000	2	(3.9090)	01/06/2025
688300.SH	12/24/2024	SDB3260122761	800.00	8.7312	6,427.73	6,984.96	0.0000	4.3300	50.0000	0.0000	(1.5462)	(0.1940)	0.0000	2	(1.7403)	01/06/2025
688300.SH	12/24/2024	SDB3260122761	200.00	8.7312	1,606.93	1,746.24	0.0000	4.3300	50.0000	0.0000	(0.3866)	(0.0485)	0.0000	2	(0.4351)	01/06/2025
688300.SH	12/24/2024	SDB3260122761	1,400.00	8.7312	11,248.52	12,223.68	0.0000	4.3300	50.0000	0.0000	(2.7059)	(0.3395)	0.0000	2	(3.0454)	01/06/2025
688300.SH	12/24/2024	SDB3260122761	800.00	8.7312	6,427.73	6,984.96	0.0000	4.3300	50.0000	0.0000	(1.5462)	(0.1940)	0.0000	2	(1.7403)	01/06/2025
688300.SH	12/24/2024	SDB3260122761	200.00	8.7312	1,606.93	1,746.24	0.0000	4.3300	50.0000	0.0000	(0.3866)	(0.0485)	0.0000	2	(0.4351)	01/06/2025
688300.SH	12/24/2024	SDB3260122761	200.00	8.7312	1,606.93	1,746.24	0.0000	4.3300	50.0000	0.0000	(0.3866)	(0.0485)	0.0000	2	(0.4351)	01/06/2025
688300.SH	12/24/2024	SDB3260122761	2,400.00	8.7312	19,283.18	20,954.88	0.0000	4.3300	50.0000	0.0000	(4.6387)	(0.5821)	0.0000	2	(5.2208)	01/06/2025
688300.SH	12/23/2024	SDB3260122761	200.00	8.6964	1,606.93	1,739.27	0.0000	4.3300	50.0000	0.0000	(0.1933)	(0.0242)	0.0000	1	(0.2174)	01/06/2025
688300.SH	12/23/2024	SDB3260122761	800.00	8.6964	6,427.73	6,957.09	0.0000	4.3300	50.0000	0.0000	(0.7731)	(0.0966)	0.0000	1	(0.8697)	01/06/2025
688300.SH	12/23/2024	SDB3260122761	1,700.00	8.6964	13,658.92	14,783.83	0.0000	4.3300	50.0000	0.0000	(1.6429)	(0.2053)	0.0000	1	(1.8482)	01/06/2025
688300.SH	12/23/2024	SDB3260122761	200.00	8.6964	1,606.93	1,739.27	0.0000	4.3300	50.0000	0.0000	(0.1933)	(0.0242)	0.0000	1	(0.2174)	01/06/2025
688300.SH	12/23/2024	SDB3260122761	608.00	8.6964	4,885.07	5,287.39	0.0000	4.3300	50.0000	0.0000	(0.5876)	(0.0734)	0.0000	1	(0.6610)	01/06/2025
688300.SH	12/23/2024	SDB3260122761	300.00	8.6964	2,410.40	2,608.91	0.0000	4.3300	50.0000	0.0000	(0.2899)	(0.0362)	0.0000	1	(0.3262)	01/06/2025
688300.SH	12/23/2024	SDB3260122761	400.00	8.6964	3,213.86	3,478.55	0.0000	4.3300	50.0000	0.0000	(0.3866)	(0.0483)	0.0000	1	(0.4349)	01/06/2025
688300.SH	12/23/2024	SDB3260122761	3,800.00	8.6964	30,531.70	33,046.20	0.0000	4.3300	50.0000	0.0000	(3.6723)	(0.4590)	0.0000	1	(4.1313)	01/06/2025
688300.SH	12/23/2024	SDB3260122761	400.00	8.6964	3,213.86	3,478.55	0.0000	4.3300	50.0000	0.0000	(0.3866)	(0.0483)	0.0000	1	(0.4349)	01/06/2025
688300.SH	12/23/2024	SDB3260122761	3,259.00	8.6964	26,184.95	28,341.46	0.0000	4.3300	50.0000	0.0000	(3.1495)	(0.3936)	0.0000	1	(3.5431)	01/06/2025
688300.SH	12/23/2024	SDB3260122761	3,100.00	8.6964	24,907.44	26,958.74	0.0000	4.3300	50.0000	0.0000	(2.9958)	(0.3744)	0.0000	1	(3.3702)	01/06/2025
688300.SH	12/23/2024	SDB3260122761	1,200.00	8.6964	9,641.59	10,435.64	0.0000	4.3300	50.0000	0.0000	(1.1597)	(0.1449)	0.0000	1	(1.3046)	01/06/2025
688300.SH	12/23/2024	SDB3260122761	2,700.00	8.6964	21,693.58	23,480.19	0.0000	4.3300	50.0000	0.0000	(2.6093)	(0.3261)	0.0000	1	(2.9354)	01/06/2025
688300.SH	12/23/2024	SDB3260122761	8,614.00	8.6964	69,210.55	74,910.51	0.0000	4.3300	50.0000	0.0000	(8.3245)	(1.0404)	0.0000	1	(9.3649)	01/06/2025
688300.SH	12/23/2024	SDB3260122761	2,200.00	8.6964	17,676.25	19,132.01	0.0000	4.3300	50.0000	0.0000	(2.1261)	(0.2657)	0.0000	1	(2.3918)	01/06/2025
688300.SH	12/23/2024	SDB3260122761	910.00	8.6964	7,311.54	7,913.69	0.0000	4.3300	50.0000	0.0000	(0.8794)	(0.1099)	0.0000	1	(0.9893)	01/06/2025
688300.SH	12/23/2024	SDB3260122761	890.00	8.6964	7,150.85	7,739.77	0.0000	4.3300	50.0000	0.0000	(0.8601)	(0.1075)	0.0000	1	(0.9676)	01/06/2025
688300.SH	12/23/2024	SDB3260122761	825.00	8.6964	6,628.59	7,174.50	0.0000	4.3300	50.0000	0.0000	(0.7973)	(0.0996)	0.0000	1	(0.8969)	01/06/2025
688300.SH	12/23/2024	SDB3260122761	675.00	8.6964	5,423.39	5,870.05	0.0000	4.3300	50.0000	0.0000	(0.6523)	(0.0815)	0.0000	1	(0.7338)	01/06/2025
688300.SH	12/23/2024	SDB3260122761	600.00	8.6964	4,820.80	5,217.82	0.0000	4.3300	50.0000	0.0000	(0.5798)	(0.0725)	0.0000	1	(0.6523)	01/06/2025
688300.SH	12/23/2024	SDB3260122761	800.00	8.6964	6,427.73	6,957.09	0.0000	4.3300	50.0000	0.0000	(0.7731)	(0.0966)	0.0000	1	(0.8697)	01/06/2025
688300.SH	12/23/2024	SDB3260122761	3,700.00	8.6964	29,728.24	32,176.56	0.0000	4.3300	50.0000	0.0000	(3.5756)	(0.4469)	0.0000	1	(4.0225)	01/06/2025
688300.SH	12/23/2024	SDB3260122761	1,797.00	8.6964	14,438.28	15,627.37	0.0000	4.3300	50.0000	0.0000	(1.7366)	(0.2170)	0.0000	1	(1.9537)	01/06/2025
688300.SH	12/23/2024	SDB3260122761	800.00	8.6964	6,427.73	6,957.09	0.0000	4.3300	50.0000	0.0000	(0.7731)	(0.0966)	0.0000	1	(0.8697)	01/06/2025
688300.SH	12/23/2024	SDB3260122761	200.00	8.6964	1,606.93	1,739.27	0.0000	4.3300	50.0000	0.0000	(0.1933)	(0.0242)	0.0000	1	(0.2174)	01/06/2025
688300.SH	12/23/2024	SDB3260122761	1,400.00	8.6964	11,248.52	12,174.92	0.0000	4.3300	50.0000	0.0000	(1.3529)	(0.1691)	0.0000	1	(1.5220)	01/06/2025
688300.SH	12/23/2024	SDB3260122761	800.00	8.6964	6,427.73	6,957.09	0.0000	4.3300	50.0000	0.0000	(0.7731)	(0.0966)	0.0000	1	(0.8697)	01/06/2025
688300.SH	12/23/2024	SDB3260122761	200.00	8.6964	1,606.93	1,739.27	0.0000	4.3300	50.0000	0.0000	(0.1933)	(0.0242)	0.0000	1	(0.2174)	01/06/2025
688300.SH	12/23/2024	SDB3260122761	200.00	8.6964	1,606.93	1,739.27	0.0000	4.3300	50.0000	0.0000	(0.1933)	(0.0242)	0.0000	1	(0.2174)	01/06/2025
688300.SH	12/23/2024	SDB3260122761	2,400.00	8.6964	19,283.18	20,871.28	0.0000	4.3300	50.0000	0.0000	(2.3193)	(0.2899)	0.0000	1	(2.6092)	01/06/2025
688300.SH	12/20/2024	SDB3260122761	200.00	8.6192	1,606.93	1,723.84	0.0000	4.3300	50.0000	0.0000	(0.5798)	(0.0718)	0.0000	3	(0.6517)	01/06/2025
688300.SH	12/20/2024	SDB3260122761	800.00	8.6192	6,427.73	6,895.37	0.0000	4.3300	50.0000	0.0000	(2.3193)	(0.2873)	0.0000	3	(2.6066)	01/06/2025
688300.SH	12/20/2024	SDB3260122761	1,700.00	8.6192	13,658.92	14,652.66	0.0000	4.3300	50.0000	0.0000	(4.9286)	(0.6105)	0.0000	3	(5.5391)	01/06/2025
688300.SH	12/20/2024	SDB3260122761	200.00	8.6192	1,606.93	1,723.84	0.0000	4.3300	50.0000	0.0000	(0.5798)	(0.0718)	0.0000	3	(0.6517)	01/06/2025
688300.SH	12/20/2024	SDB3260122761	608.00	8.6192	4,885.07	5,240.48	0.0000	4.3300	50.0000	0.0000	(1.7627)	(0.2184)	0.0000	3	(1.9811)	01/06/2025
688300.SH	12/20/2024	SDB3260122761	300.00	8.6192	2,410.40	2,585.76	0.0000	4.3300	50.0000	0.0000	(0.8698)	(0.1077)	0.0000	3	(0.9775)	01/06/2025
688300.SH	12/20/2024	SDB3260122761	400.00	8.6192	3,213.86	3,447.68	0.0000	4.3300	50.0000	0.0000	(1.1597)	(0.1437)	0.0000	3	(1.3033)	01/06/2025
688300.SH	12/20/2024	SDB3260122761	3,800.00	8.6192	30,531.70	32,753.01	0.0000	4.3300	50.0000	0.0000	(11.0169)	(1.3647)	0.0000	3	(12.3816)	01/06/2025
688300.SH	12/20/2024	SDB3260122761	400.00	8.6192	3,213.86	3,447.68	0.0000	4.3300	50.0000	0.0000	(1.1597)	(0.1437)	0.0000	3	(1.3033)	01/06/2025
688300.SH	12/20/2024	SDB3260122761	3,259.00	8.6192	26,184.95	28,090.01	0.0000	4.3300	50.0000	0.0000	(9.4484)	(1.1704)	0.0000	3	(10.6188)	01/06/2025
688300.SH	12/20/2024	SDB3260122761	3,100.00	8.6192	24,907.44	26,719.56	0.0000	4.3300	50.0000	0.0000	(8.9874)	(1.1133)	0.0000	3	(10.1008)	01/06/2025
688300.SH	12/20/2024	SDB3260122761	1,200.00	8.6192	9,641.59	10,343.05	0.0000	4.3300	50.0000	0.0000	(3.4790)	(0.4310)	0.0000	3	(3.9100)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
NOVORAY CORPORATION CMN CLASS A SERIES NORTHBOUND (Cont.)																
688300.SH	12/20/2024	SDB3260122761	2,700.00	8.6192	21,693.58	23,271.87	0.0000	4.3300	50.0000	0.0000	(7.8278)	(0.9697)	0.0000	3	(8.7974)	01/06/2025
688300.SH	12/20/2024	SDB3260122761	8,614.00	8.6192	69,210.55	74,245.89	0.0000	4.3300	50.0000	0.0000	(24.9735)	(3.0936)	0.0000	3	(28.0671)	01/06/2025
688300.SH	12/20/2024	SDB3260122761	2,200.00	8.6192	17,676.25	18,962.27	0.0000	4.3300	50.0000	0.0000	(6.3782)	(0.7901)	0.0000	3	(7.1683)	01/06/2025
688300.SH	12/20/2024	SDB3260122761	910.00	8.6192	7,311.54	7,843.48	0.0000	4.3300	50.0000	0.0000	(2.6382)	(0.3268)	0.0000	3	(2.9651)	01/06/2025
688300.SH	12/20/2024	SDB3260122761	890.00	8.6192	7,150.85	7,671.10	0.0000	4.3300	50.0000	0.0000	(2.5803)	(0.3196)	0.0000	3	(2.8999)	01/06/2025
688300.SH	12/20/2024	SDB3260122761	825.00	8.6192	6,628.59	7,110.85	0.0000	4.3300	50.0000	0.0000	(2.3918)	(0.2963)	0.0000	3	(2.6881)	01/06/2025
688300.SH	12/20/2024	SDB3260122761	675.00	8.6192	5,423.39	5,817.97	0.0000	4.3300	50.0000	0.0000	(1.9569)	(0.2424)	0.0000	3	(2.1994)	01/06/2025
688300.SH	12/20/2024	SDB3260122761	600.00	8.6192	4,820.80	5,171.53	0.0000	4.3300	50.0000	0.0000	(1.7395)	(0.2155)	0.0000	3	(1.9550)	01/06/2025
688300.SH	12/20/2024	SDB3260122761	800.00	8.6192	6,427.73	6,895.37	0.0000	4.3300	50.0000	0.0000	(2.3193)	(0.2873)	0.0000	3	(2.6066)	01/06/2025
688300.SH	12/20/2024	SDB3260122761	3,700.00	8.6192	29,728.24	31,891.08	0.0000	4.3300	50.0000	0.0000	(10.7269)	(1.3288)	0.0000	3	(12.0557)	01/06/2025
688300.SH	12/20/2024	SDB3260122761	1,797.00	8.6192	14,438.28	15,488.72	0.0000	4.3300	50.0000	0.0000	(5.2098)	(0.6454)	0.0000	3	(5.8552)	01/06/2025
688300.SH	12/20/2024	SDB3260122761	800.00	8.6192	6,427.73	6,895.37	0.0000	4.3300	50.0000	0.0000	(2.3193)	(0.2873)	0.0000	3	(2.6066)	01/06/2025
688300.SH	12/20/2024	SDB3260122761	200.00	8.6192	1,606.93	1,723.84	0.0000	4.3300	50.0000	0.0000	(0.5798)	(0.0718)	0.0000	3	(0.6517)	01/06/2025
688300.SH	12/20/2024	SDB3260122761	1,400.00	8.6192	11,248.52	12,066.90	0.0000	4.3300	50.0000	0.0000	(4.0588)	(0.5028)	0.0000	3	(4.5616)	01/06/2025
688300.SH	12/20/2024	SDB3260122761	800.00	8.6192	6,427.73	6,895.37	0.0000	4.3300	50.0000	0.0000	(2.3193)	(0.2873)	0.0000	3	(2.6066)	01/06/2025
688300.SH	12/20/2024	SDB3260122761	200.00	8.6192	1,606.93	1,723.84	0.0000	4.3300	50.0000	0.0000	(0.5798)	(0.0718)	0.0000	3	(0.6517)	01/06/2025
688300.SH	12/20/2024	SDB3260122761	200.00	8.6192	1,606.93	1,723.84	0.0000	4.3300	50.0000	0.0000	(0.5798)	(0.0718)	0.0000	3	(0.6517)	01/06/2025
688300.SH	12/20/2024	SDB3260122761	2,400.00	8.6192	19,283.18	20,686.11	0.0000	4.3300	50.0000	0.0000	(6.9580)	(0.8619)	0.0000	3	(7.8199)	01/06/2025
688300.SH	12/19/2024	SDB3260122761	200.00	8.0688	1,606.93	1,613.76	0.0000	4.5800	50.0000	0.0000	(0.2044)	(0.0224)	0.0000	1	(0.2269)	01/06/2025
688300.SH	12/19/2024	SDB3260122761	800.00	8.0688	6,427.73	6,455.02	0.0000	4.5800	50.0000	0.0000	(0.8177)	(0.0897)	0.0000	1	(0.9074)	01/06/2025
688300.SH	12/19/2024	SDB3260122761	1,700.00	8.0688	13,658.92	13,716.92	0.0000	4.5800	50.0000	0.0000	(1.7377)	(0.1905)	0.0000	1	(1.9282)	01/06/2025
688300.SH	12/19/2024	SDB3260122761	200.00	8.0688	1,606.93	1,613.76	0.0000	4.5800	50.0000	0.0000	(0.2044)	(0.0224)	0.0000	1	(0.2269)	01/06/2025
688300.SH	12/19/2024	SDB3260122761	608.00	8.0688	4,885.07	4,905.82	0.0000	4.5800	50.0000	0.0000	(0.6215)	(0.0681)	0.0000	1	(0.6896)	01/06/2025
688300.SH	12/19/2024	SDB3260122761	300.00	8.0688	2,410.40	2,420.63	0.0000	4.5800	50.0000	0.0000	(0.3067)	(0.0336)	0.0000	1	(0.3403)	01/06/2025
688300.SH	12/19/2024	SDB3260122761	400.00	8.0688	3,213.86	3,227.51	0.0000	4.5800	50.0000	0.0000	(0.4089)	(0.0448)	0.0000	1	(0.4537)	01/06/2025
688300.SH	12/19/2024	SDB3260122761	3,800.00	8.0688	30,531.70	30,661.35	0.0000	4.5800	50.0000	0.0000	(3.8843)	(0.4259)	0.0000	1	(4.3102)	01/06/2025
688300.SH	12/19/2024	SDB3260122761	400.00	8.0688	3,213.86	3,227.51	0.0000	4.5800	50.0000	0.0000	(0.4089)	(0.0448)	0.0000	1	(0.4537)	01/06/2025
688300.SH	12/19/2024	SDB3260122761	3,259.00	8.0688	26,184.95	26,296.14	0.0000	4.5800	50.0000	0.0000	(3.3313)	(0.3652)	0.0000	1	(3.6965)	01/06/2025
688300.SH	12/19/2024	SDB3260122761	3,100.00	8.0688	24,907.44	25,013.21	0.0000	4.5800	50.0000	0.0000	(3.1688)	(0.3474)	0.0000	1	(3.5162)	01/06/2025
688300.SH	12/19/2024	SDB3260122761	1,200.00	8.0688	9,641.59	9,682.53	0.0000	4.5800	50.0000	0.0000	(1.2266)	(0.1345)	0.0000	1	(1.3611)	01/06/2025
688300.SH	12/19/2024	SDB3260122761	2,700.00	8.0688	21,693.58	21,785.70	0.0000	4.5800	50.0000	0.0000	(2.7599)	(0.3026)	0.0000	1	(3.0625)	01/06/2025
688300.SH	12/19/2024	SDB3260122761	8,614.00	8.0688	69,210.55	69,504.45	0.0000	4.5800	50.0000	0.0000	(8.8051)	(0.9653)	0.0000	1	(9.7705)	01/06/2025
688300.SH	12/19/2024	SDB3260122761	2,200.00	8.0688	17,676.25	17,751.31	0.0000	4.5800	50.0000	0.0000	(2.2488)	(0.2465)	0.0000	1	(2.4954)	01/06/2025
688300.SH	12/19/2024	SDB3260122761	910.00	8.0688	7,311.54	7,342.59	0.0000	4.5800	50.0000	0.0000	(0.9302)	(0.1020)	0.0000	1	(1.0322)	01/06/2025
688300.SH	12/19/2024	SDB3260122761	890.00	8.0688	7,150.85	7,181.21	0.0000	4.5800	50.0000	0.0000	(0.9097)	(0.0997)	0.0000	1	(1.0095)	01/06/2025
688300.SH	12/19/2024	SDB3260122761	825.00	8.0688	6,628.59	6,656.74	0.0000	4.5800	50.0000	0.0000	(0.8433)	(0.0925)	0.0000	1	(0.9358)	01/06/2025
688300.SH	12/19/2024	SDB3260122761	675.00	8.0688	5,423.39	5,446.42	0.0000	4.5800	50.0000	0.0000	(0.6900)	(0.0756)	0.0000	1	(0.7656)	01/06/2025
688300.SH	12/19/2024	SDB3260122761	600.00	8.0688	4,820.80	4,841.27	0.0000	4.5800	50.0000	0.0000	(0.6133)	(0.0672)	0.0000	1	(0.6806)	01/06/2025
688300.SH	12/19/2024	SDB3260122761	800.00	8.0688	6,427.73	6,455.02	0.0000	4.5800	50.0000	0.0000	(0.8177)	(0.0897)	0.0000	1	(0.9074)	01/06/2025
688300.SH	12/19/2024	SDB3260122761	3,700.00	8.0688	29,728.24	29,854.47	0.0000	4.5800	50.0000	0.0000	(3.7821)	(0.4146)	0.0000	1	(4.1967)	01/06/2025
688300.SH	12/19/2024	SDB3260122761	1,797.00	8.0688	14,438.28	14,499.59	0.0000	4.5800	50.0000	0.0000	(1.8369)	(0.2014)	0.0000	1	(2.0383)	01/06/2025
688300.SH	12/19/2024	SDB3260122761	800.00	8.0688	6,427.73	6,455.02	0.0000	4.5800	50.0000	0.0000	(0.8177)	(0.0897)	0.0000	1	(0.9074)	01/06/2025
688300.SH	12/19/2024	SDB3260122761	200.00	8.0688	1,606.93	1,613.76	0.0000	4.5800	50.0000	0.0000	(0.2044)	(0.0224)	0.0000	1	(0.2269)	01/06/2025
688300.SH	12/19/2024	SDB3260122761	1,400.00	8.0688	11,248.52	11,296.29	0.0000	4.5800	50.0000	0.0000	(1.4311)	(0.1569)	0.0000	1	(1.5880)	01/06/2025
688300.SH	12/19/2024	SDB3260122761	800.00	8.0688	6,427.73	6,455.02	0.0000	4.5800	50.0000	0.0000	(0.8177)	(0.0897)	0.0000	1	(0.9074)	01/06/2025
688300.SH	12/19/2024	SDB3260122761	200.00	8.0688	1,606.93	1,613.76	0.0000	4.5800	50.0000	0.0000	(0.2044)	(0.0224)	0.0000	1	(0.2269)	01/06/2025
688300.SH	12/19/2024	SDB3260122761	200.00	8.0688	1,606.93	1,613.76	0.0000	4.5800	50.0000	0.0000	(0.2044)	(0.0224)	0.0000	1	(0.2269)	01/06/2025
688300.SH	12/19/2024	SDB3260122761	2,400.00	8.0688	19,283.18	19,365.06	0.0000	4.5800	50.0000	0.0000	(2.4532)	(0.2690)	0.0000	1	(2.7222)	01/06/2025
688300.SH	12/18/2024	SDB3260122761	200.00	7.9521	1,606.93	1,590.42	0.0000	4.5800	50.0000	0.0000	(0.2044)	(0.0221)	0.0000	1	(0.2265)	01/06/2025
688300.SH	12/18/2024	SDB3260122761	800.00	7.9521	6,427.73	6,361.67	0.0000	4.5800	50.0000	0.0000	(0.8177)	(0.0884)	0.0000	1	(0.9061)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
NOVORAY CORPORATION CMN CLASS A SERIES NORTHBOUND (Cont.)																
688300.SH	12/18/2024	SDB3260122761	1,700.00	7.9521	13,658.92	13,518.55	0.0000	4.5800	50.0000	0.0000	(1.7377)	(0.1878)	0.0000	1	(1.9255)	01/06/2025
688300.SH	12/18/2024	SDB3260122761	200.00	7.9521	1,606.93	1,590.42	0.0000	4.5800	50.0000	0.0000	(0.2044)	(0.0221)	0.0000	1	(0.2265)	01/06/2025
688300.SH	12/18/2024	SDB3260122761	608.00	7.9521	4,885.07	4,834.87	0.0000	4.5800	50.0000	0.0000	(0.6215)	(0.0672)	0.0000	1	(0.6886)	01/06/2025
688300.SH	12/18/2024	SDB3260122761	300.00	7.9521	2,410.40	2,385.63	0.0000	4.5800	50.0000	0.0000	(0.3067)	(0.0331)	0.0000	1	(0.3398)	01/06/2025
688300.SH	12/18/2024	SDB3260122761	400.00	7.9521	3,213.86	3,180.84	0.0000	4.5800	50.0000	0.0000	(0.4089)	(0.0442)	0.0000	1	(0.4531)	01/06/2025
688300.SH	12/18/2024	SDB3260122761	3,800.00	7.9521	30,531.70	30,217.94	0.0000	4.5800	50.0000	0.0000	(3.8843)	(0.4197)	0.0000	1	(4.3040)	01/06/2025
688300.SH	12/18/2024	SDB3260122761	400.00	7.9521	3,213.86	3,180.84	0.0000	4.5800	50.0000	0.0000	(0.4089)	(0.0442)	0.0000	1	(0.4531)	01/06/2025
688300.SH	12/18/2024	SDB3260122761	3,259.00	7.9521	26,184.95	25,915.86	0.0000	4.5800	50.0000	0.0000	(3.3313)	(0.3599)	0.0000	1	(3.6913)	01/06/2025
688300.SH	12/18/2024	SDB3260122761	3,100.00	7.9521	24,907.44	24,651.48	0.0000	4.5800	50.0000	0.0000	(3.1688)	(0.3424)	0.0000	1	(3.5112)	01/06/2025
688300.SH	12/18/2024	SDB3260122761	1,200.00	7.9521	9,641.59	9,542.51	0.0000	4.5800	50.0000	0.0000	(1.2266)	(0.1325)	0.0000	1	(1.3592)	01/06/2025
688300.SH	12/18/2024	SDB3260122761	2,700.00	7.9521	21,693.58	21,470.64	0.0000	4.5800	50.0000	0.0000	(2.7599)	(0.2982)	0.0000	1	(3.0581)	01/06/2025
688300.SH	12/18/2024	SDB3260122761	8,614.00	7.9521	69,210.55	68,499.30	0.0000	4.5800	50.0000	0.0000	(8.8051)	(0.9514)	0.0000	1	(9.7565)	01/06/2025
688300.SH	12/18/2024	SDB3260122761	2,200.00	7.9521	17,676.25	17,494.60	0.0000	4.5800	50.0000	0.0000	(2.2488)	(0.2430)	0.0000	1	(2.4918)	01/06/2025
688300.SH	12/18/2024	SDB3260122761	910.00	7.9521	7,311.54	7,236.40	0.0000	4.5800	50.0000	0.0000	(0.9302)	(0.1005)	0.0000	1	(1.0307)	01/06/2025
688300.SH	12/18/2024	SDB3260122761	890.00	7.9521	7,150.85	7,077.36	0.0000	4.5800	50.0000	0.0000	(0.9097)	(0.0983)	0.0000	1	(1.0080)	01/06/2025
688300.SH	12/18/2024	SDB3260122761	825.00	7.9521	6,628.59	6,560.47	0.0000	4.5800	50.0000	0.0000	(0.8433)	(0.0911)	0.0000	1	(0.9344)	01/06/2025
688300.SH	12/18/2024	SDB3260122761	675.00	7.9521	5,423.39	5,367.66	0.0000	4.5800	50.0000	0.0000	(0.6900)	(0.0746)	0.0000	1	(0.7645)	01/06/2025
688300.SH	12/18/2024	SDB3260122761	600.00	7.9521	4,820.80	4,771.25	0.0000	4.5800	50.0000	0.0000	(0.6133)	(0.0663)	0.0000	1	(0.6796)	01/06/2025
688300.SH	12/18/2024	SDB3260122761	800.00	7.9521	6,427.73	6,361.67	0.0000	4.5800	50.0000	0.0000	(0.8177)	(0.0884)	0.0000	1	(0.9061)	01/06/2025
688300.SH	12/18/2024	SDB3260122761	3,700.00	7.9521	29,728.24	29,422.73	0.0000	4.5800	50.0000	0.0000	(3.7821)	(0.4086)	0.0000	1	(4.1907)	01/06/2025
688300.SH	12/18/2024	SDB3260122761	1,797.00	7.9521	14,438.28	14,289.91	0.0000	4.5800	50.0000	0.0000	(1.8369)	(0.1985)	0.0000	1	(2.0353)	01/06/2025
688300.SH	12/18/2024	SDB3260122761	800.00	7.9521	6,427.73	6,361.67	0.0000	4.5800	50.0000	0.0000	(0.8177)	(0.0884)	0.0000	1	(0.9061)	01/06/2025
688300.SH	12/18/2024	SDB3260122761	200.00	7.9521	1,606.93	1,590.42	0.0000	4.5800	50.0000	0.0000	(0.2044)	(0.0221)	0.0000	1	(0.2265)	01/06/2025
688300.SH	12/18/2024	SDB3260122761	1,400.00	7.9521	11,248.52	11,132.93	0.0000	4.5800	50.0000	0.0000	(1.4311)	(0.1546)	0.0000	1	(1.5857)	01/06/2025
688300.SH	12/18/2024	SDB3260122761	800.00	7.9521	6,427.73	6,361.67	0.0000	4.5800	50.0000	0.0000	(0.8177)	(0.0884)	0.0000	1	(0.9061)	01/06/2025
688300.SH	12/18/2024	SDB3260122761	200.00	7.9521	1,606.93	1,590.42	0.0000	4.5800	50.0000	0.0000	(0.2044)	(0.0221)	0.0000	1	(0.2265)	01/06/2025
688300.SH	12/18/2024	SDB3260122761	200.00	7.9521	1,606.93	1,590.42	0.0000	4.5800	50.0000	0.0000	(0.2044)	(0.0221)	0.0000	1	(0.2265)	01/06/2025
688300.SH	12/18/2024	SDB3260122761	2,400.00	7.9521	19,283.18	19,085.02	0.0000	4.5800	50.0000	0.0000	(2.4532)	(0.2651)	0.0000	1	(2.7183)	01/06/2025
688300.SH	12/17/2024	SDB3260122761	200.00	8.3084	1,606.93	1,661.68	0.0000	4.5800	50.0000	0.0000	(0.2044)	(0.0231)	0.0000	1	(0.2275)	01/06/2025
688300.SH	12/17/2024	SDB3260122761	800.00	8.3084	6,427.73	6,646.71	0.0000	4.5800	50.0000	0.0000	(0.8177)	(0.0923)	0.0000	1	(0.9101)	01/06/2025
688300.SH	12/17/2024	SDB3260122761	1,700.00	8.3084	13,658.92	14,124.26	0.0000	4.5800	50.0000	0.0000	(1.7377)	(0.1962)	0.0000	1	(1.9339)	01/06/2025
688300.SH	12/17/2024	SDB3260122761	200.00	8.3084	1,606.93	1,661.68	0.0000	4.5800	50.0000	0.0000	(0.2044)	(0.0231)	0.0000	1	(0.2275)	01/06/2025
688300.SH	12/17/2024	SDB3260122761	608.00	8.3084	4,885.07	5,051.50	0.0000	4.5800	50.0000	0.0000	(0.6215)	(0.0702)	0.0000	1	(0.6916)	01/06/2025
688300.SH	12/17/2024	SDB3260122761	300.00	8.3084	2,410.40	2,492.52	0.0000	4.5800	50.0000	0.0000	(0.3067)	(0.0346)	0.0000	1	(0.3413)	01/06/2025
688300.SH	12/17/2024	SDB3260122761	400.00	8.3084	3,213.86	3,323.36	0.0000	4.5800	50.0000	0.0000	(0.4089)	(0.0462)	0.0000	1	(0.4550)	01/06/2025
688300.SH	12/17/2024	SDB3260122761	3,800.00	8.3084	30,531.70	31,571.88	0.0000	4.5800	50.0000	0.0000	(3.8843)	(0.4385)	0.0000	1	(4.3228)	01/06/2025
688300.SH	12/17/2024	SDB3260122761	400.00	8.3084	3,213.86	3,323.36	0.0000	4.5800	50.0000	0.0000	(0.4089)	(0.0462)	0.0000	1	(0.4550)	01/06/2025
688300.SH	12/17/2024	SDB3260122761	3,259.00	8.3084	26,184.95	27,077.04	0.0000	4.5800	50.0000	0.0000	(3.3313)	(0.3761)	0.0000	1	(3.7074)	01/06/2025
688300.SH	12/17/2024	SDB3260122761	3,100.00	8.3084	24,907.44	25,756.01	0.0000	4.5800	50.0000	0.0000	(3.1688)	(0.3577)	0.0000	1	(3.5265)	01/06/2025
688300.SH	12/17/2024	SDB3260122761	1,200.00	8.3084	9,641.59	9,970.07	0.0000	4.5800	50.0000	0.0000	(1.2266)	(0.1385)	0.0000	1	(1.3651)	01/06/2025
688300.SH	12/17/2024	SDB3260122761	2,700.00	8.3084	21,693.58	22,432.65	0.0000	4.5800	50.0000	0.0000	(2.7599)	(0.3116)	0.0000	1	(3.0715)	01/06/2025
688300.SH	12/17/2024	SDB3260122761	8,614.00	8.3084	69,210.55	71,568.46	0.0000	4.5800	50.0000	0.0000	(8.8051)	(0.9940)	0.0000	1	(9.7991)	01/06/2025
688300.SH	12/17/2024	SDB3260122761	2,200.00	8.3084	17,676.25	18,278.46	0.0000	4.5800	50.0000	0.0000	(2.2488)	(0.2539)	0.0000	1	(2.5027)	01/06/2025
688300.SH	12/17/2024	SDB3260122761	910.00	8.3084	7,311.54	7,560.63	0.0000	4.5800	50.0000	0.0000	(0.9302)	(0.1050)	0.0000	1	(1.0352)	01/06/2025
688300.SH	12/17/2024	SDB3260122761	890.00	8.3084	7,150.85	7,394.47	0.0000	4.5800	50.0000	0.0000	(0.9097)	(0.1027)	0.0000	1	(1.0124)	01/06/2025
688300.SH	12/17/2024	SDB3260122761	825.00	8.3084	6,628.59	6,854.42	0.0000	4.5800	50.0000	0.0000	(0.8433)	(0.0952)	0.0000	1	(0.9385)	01/06/2025
688300.SH	12/17/2024	SDB3260122761	675.00	8.3084	5,423.39	5,608.16	0.0000	4.5800	50.0000	0.0000	(0.6900)	(0.0779)	0.0000	1	(0.7679)	01/06/2025
688300.SH	12/17/2024	SDB3260122761	600.00	8.3084	4,820.80	4,985.03	0.0000	4.5800	50.0000	0.0000	(0.6133)	(0.0692)	0.0000	1	(0.6825)	01/06/2025
688300.SH	12/17/2024	SDB3260122761	800.00	8.3084	6,427.73	6,646.71	0.0000	4.5800	50.0000	0.0000	(0.8177)	(0.0923)	0.0000	1	(0.9101)	01/06/2025
688300.SH	12/17/2024	SDB3260122761	3,700.00	8.3084	29,728.24	30,741.04	0.0000	4.5800	50.0000	0.0000	(3.7821)	(0.4270)	0.0000	1	(4.2091)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
NOVORAY CORPORATION CMN CLASS A SERIES NORTHBOUND (Cont.)																
688300.SH	12/17/2024	SDB3260122761	1,797.00	8.3084	14,438.28	14,930.18	0.0000	4.5800	50.0000	0.0000	(1.8369)	(0.2074)	0.0000	1	(2.0442)	01/06/2025
688300.SH	12/17/2024	SDB3260122761	800.00	8.3084	6,427.73	6,646.71	0.0000	4.5800	50.0000	0.0000	(0.8177)	(0.0923)	0.0000	1	(0.9101)	01/06/2025
688300.SH	12/17/2024	SDB3260122761	200.00	8.3084	1,606.93	1,661.68	0.0000	4.5800	50.0000	0.0000	(0.2044)	(0.0231)	0.0000	1	(0.2275)	01/06/2025
688300.SH	12/17/2024	SDB3260122761	1,400.00	8.3084	11,248.52	11,631.74	0.0000	4.5800	50.0000	0.0000	(1.4311)	(0.1616)	0.0000	1	(1.5926)	01/06/2025
688300.SH	12/17/2024	SDB3260122761	800.00	8.3084	6,427.73	6,646.71	0.0000	4.5800	50.0000	0.0000	(0.8177)	(0.0923)	0.0000	1	(0.9101)	01/06/2025
688300.SH	12/17/2024	SDB3260122761	200.00	8.3084	1,606.93	1,661.68	0.0000	4.5800	50.0000	0.0000	(0.2044)	(0.0231)	0.0000	1	(0.2275)	01/06/2025
688300.SH	12/17/2024	SDB3260122761	200.00	8.3084	1,606.93	1,661.68	0.0000	4.5800	50.0000	0.0000	(0.2044)	(0.0231)	0.0000	1	(0.2275)	01/06/2025
688300.SH	12/17/2024	SDB3260122761	2,400.00	8.3084	19,283.18	19,940.13	0.0000	4.5800	50.0000	0.0000	(2.4532)	(0.2769)	0.0000	1	(2.7302)	01/06/2025
688300.SH	12/16/2024	SDB3260122761	200.00	8.2269	1,606.93	1,645.39	0.0000	4.5800	50.0000	0.0000	(0.2044)	(0.0229)	0.0000	1	(0.2273)	01/06/2025
688300.SH	12/16/2024	SDB3260122761	800.00	8.2269	6,427.73	6,581.55	0.0000	4.5800	50.0000	0.0000	(0.8177)	(0.0914)	0.0000	1	(0.9092)	01/06/2025
688300.SH	12/16/2024	SDB3260122761	1,700.00	8.2269	13,658.92	13,985.79	0.0000	4.5800	50.0000	0.0000	(1.7377)	(0.1942)	0.0000	1	(1.9320)	01/06/2025
688300.SH	12/16/2024	SDB3260122761	200.00	8.2269	1,606.93	1,645.39	0.0000	4.5800	50.0000	0.0000	(0.2044)	(0.0229)	0.0000	1	(0.2273)	01/06/2025
688300.SH	12/16/2024	SDB3260122761	608.00	8.2269	4,885.07	5,001.98	0.0000	4.5800	50.0000	0.0000	(0.6215)	(0.0695)	0.0000	1	(0.6910)	01/06/2025
688300.SH	12/16/2024	SDB3260122761	300.00	8.2269	2,410.40	2,468.08	0.0000	4.5800	50.0000	0.0000	(0.3067)	(0.0343)	0.0000	1	(0.3409)	01/06/2025
688300.SH	12/16/2024	SDB3260122761	400.00	8.2269	3,213.86	3,290.77	0.0000	4.5800	50.0000	0.0000	(0.4089)	(0.0457)	0.0000	1	(0.4546)	01/06/2025
688300.SH	12/16/2024	SDB3260122761	3,800.00	8.2269	30,531.70	31,262.36	0.0000	4.5800	50.0000	0.0000	(3.8843)	(0.4342)	0.0000	1	(4.3185)	01/06/2025
688300.SH	12/16/2024	SDB3260122761	400.00	8.2269	3,213.86	3,290.77	0.0000	4.5800	50.0000	0.0000	(0.4089)	(0.0457)	0.0000	1	(0.4546)	01/06/2025
688300.SH	12/16/2024	SDB3260122761	3,259.00	8.2269	26,184.95	26,811.59	0.0000	4.5800	50.0000	0.0000	(3.3313)	(0.3724)	0.0000	1	(3.7037)	01/06/2025
688300.SH	12/16/2024	SDB3260122761	3,100.00	8.2269	24,907.44	25,503.50	0.0000	4.5800	50.0000	0.0000	(3.1688)	(0.3542)	0.0000	1	(3.5230)	01/06/2025
688300.SH	12/16/2024	SDB3260122761	1,200.00	8.2269	9,641.59	9,872.32	0.0000	4.5800	50.0000	0.0000	(1.2266)	(0.1371)	0.0000	1	(1.3637)	01/06/2025
688300.SH	12/16/2024	SDB3260122761	2,700.00	8.2269	21,693.58	22,212.73	0.0000	4.5800	50.0000	0.0000	(2.7599)	(0.3085)	0.0000	1	(3.0684)	01/06/2025
688300.SH	12/16/2024	SDB3260122761	8,614.00	8.2269	69,210.55	70,866.84	0.0000	4.5800	50.0000	0.0000	(8.8051)	(0.9843)	0.0000	1	(9.7894)	01/06/2025
688300.SH	12/16/2024	SDB3260122761	2,200.00	8.2269	17,676.25	18,099.26	0.0000	4.5800	50.0000	0.0000	(2.2488)	(0.2514)	0.0000	1	(2.5002)	01/06/2025
688300.SH	12/16/2024	SDB3260122761	910.00	8.2269	7,311.54	7,486.51	0.0000	4.5800	50.0000	0.0000	(0.9302)	(0.1040)	0.0000	1	(1.0342)	01/06/2025
688300.SH	12/16/2024	SDB3260122761	890.00	8.2269	7,150.85	7,321.97	0.0000	4.5800	50.0000	0.0000	(0.9097)	(0.1017)	0.0000	1	(1.0114)	01/06/2025
688300.SH	12/16/2024	SDB3260122761	825.00	8.2269	6,628.59	6,787.22	0.0000	4.5800	50.0000	0.0000	(0.8433)	(0.0943)	0.0000	1	(0.9376)	01/06/2025
688300.SH	12/16/2024	SDB3260122761	675.00	8.2269	5,423.39	5,553.18	0.0000	4.5800	50.0000	0.0000	(0.6900)	(0.0771)	0.0000	1	(0.7671)	01/06/2025
688300.SH	12/16/2024	SDB3260122761	600.00	8.2269	4,820.80	4,936.16	0.0000	4.5800	50.0000	0.0000	(0.6133)	(0.0686)	0.0000	1	(0.6819)	01/06/2025
688300.SH	12/16/2024	SDB3260122761	800.00	8.2269	6,427.73	6,581.55	0.0000	4.5800	50.0000	0.0000	(0.8177)	(0.0914)	0.0000	1	(0.9092)	01/06/2025
688300.SH	12/16/2024	SDB3260122761	3,700.00	8.2269	29,728.24	30,439.67	0.0000	4.5800	50.0000	0.0000	(3.7821)	(0.4228)	0.0000	1	(4.2049)	01/06/2025
688300.SH	12/16/2024	SDB3260122761	1,797.00	8.2269	14,438.28	14,783.81	0.0000	4.5800	50.0000	0.0000	(1.8369)	(0.2053)	0.0000	1	(2.0422)	01/06/2025
688300.SH	12/16/2024	SDB3260122761	800.00	8.2269	6,427.73	6,581.55	0.0000	4.5800	50.0000	0.0000	(0.8177)	(0.0914)	0.0000	1	(0.9092)	01/06/2025
688300.SH	12/16/2024	SDB3260122761	200.00	8.2269	1,606.93	1,645.39	0.0000	4.5800	50.0000	0.0000	(0.2044)	(0.0229)	0.0000	1	(0.2273)	01/06/2025
688300.SH	12/16/2024	SDB3260122761	1,400.00	8.2269	11,248.52	11,517.71	0.0000	4.5800	50.0000	0.0000	(1.4311)	(0.1600)	0.0000	1	(1.5910)	01/06/2025
688300.SH	12/16/2024	SDB3260122761	800.00	8.2269	6,427.73	6,581.55	0.0000	4.5800	50.0000	0.0000	(0.8177)	(0.0914)	0.0000	1	(0.9092)	01/06/2025
688300.SH	12/16/2024	SDB3260122761	200.00	8.2269	1,606.93	1,645.39	0.0000	4.5800	50.0000	0.0000	(0.2044)	(0.0229)	0.0000	1	(0.2273)	01/06/2025
688300.SH	12/16/2024	SDB3260122761	200.00	8.2269	1,606.93	1,645.39	0.0000	4.5800	50.0000	0.0000	(0.2044)	(0.0229)	0.0000	1	(0.2273)	01/06/2025
688300.SH	12/16/2024	SDB3260122761	2,400.00	8.2269	19,283.18	19,744.65	0.0000	4.5800	50.0000	0.0000	(2.4532)	(0.2742)	0.0000	1	(2.7275)	01/06/2025
688300.SH	12/13/2024	SDB3260122761	200.00	8.1850	1,606.93	1,637.00	0.0000	4.5800	50.0000	0.0000	(0.6133)	(0.0682)	0.0000	3	(0.6815)	01/06/2025
688300.SH	12/13/2024	SDB3260122761	800.00	8.1850	6,427.73	6,547.99	0.0000	4.5800	50.0000	0.0000	(2.4532)	(0.2728)	0.0000	3	(2.7261)	01/06/2025
688300.SH	12/13/2024	SDB3260122761	1,700.00	8.1850	13,658.92	13,914.48	0.0000	4.5800	50.0000	0.0000	(5.2132)	(0.5798)	0.0000	3	(5.7929)	01/06/2025
688300.SH	12/13/2024	SDB3260122761	200.00	8.1850	1,606.93	1,637.00	0.0000	4.5800	50.0000	0.0000	(0.6133)	(0.0682)	0.0000	3	(0.6815)	01/06/2025
688300.SH	12/13/2024	SDB3260122761	608.00	8.1850	4,885.07	4,976.47	0.0000	4.5800	50.0000	0.0000	(1.8645)	(0.2074)	0.0000	3	(2.0718)	01/06/2025
688300.SH	12/13/2024	SDB3260122761	300.00	8.1850	2,410.40	2,455.50	0.0000	4.5800	50.0000	0.0000	(0.9200)	(0.1023)	0.0000	3	(1.0223)	01/06/2025
688300.SH	12/13/2024	SDB3260122761	400.00	8.1850	3,213.86	3,273.99	0.0000	4.5800	50.0000	0.0000	(1.2266)	(0.1364)	0.0000	3	(1.3630)	01/06/2025
688300.SH	12/13/2024	SDB3260122761	3,800.00	8.1850	30,531.70	31,102.95	0.0000	4.5800	50.0000	0.0000	(11.6529)	(1.2960)	0.0000	3	(12.9489)	01/06/2025
688300.SH	12/13/2024	SDB3260122761	400.00	8.1850	3,213.86	3,273.99	0.0000	4.5800	50.0000	0.0000	(1.2266)	(0.1364)	0.0000	3	(1.3630)	01/06/2025
688300.SH	12/13/2024	SDB3260122761	3,259.00	8.1850	26,184.95	26,674.87	0.0000	4.5800	50.0000	0.0000	(9.9939)	(1.1115)	0.0000	3	(11.1054)	01/06/2025
688300.SH	12/13/2024	SDB3260122761	3,100.00	8.1850	24,907.44	25,373.46	0.0000	4.5800	50.0000	0.0000	(9.5063)	(1.0572)	0.0000	3	(10.5636)	01/06/2025
688300.SH	12/13/2024	SDB3260122761	1,200.00	8.1850	9,641.59	9,821.98	0.0000	4.5800	50.0000	0.0000	(3.6799)	(0.4092)	0.0000	3	(4.0891)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
NOVORAY CORPORATION CMN CLASS A SERIES NORTHBOUND (Cont.)																
688300.SH	12/13/2024	SDB3260122761	2,700.00	8.1850	21,693.58	22,099.46	0.0000	4.5800	50.0000	0.0000	(8.2797)	(0.9208)	0.0000	3	(9.2005)	01/06/2025
688300.SH	12/13/2024	SDB3260122761	8,614.00	8.1850	69,210.55	70,505.48	0.0000	4.5800	50.0000	0.0000	(26.4154)	(2.9377)	0.0000	3	(29.3531)	01/06/2025
688300.SH	12/13/2024	SDB3260122761	2,200.00	8.1850	17,676.25	18,006.97	0.0000	4.5800	50.0000	0.0000	(6.7464)	(0.7503)	0.0000	3	(7.4967)	01/06/2025
688300.SH	12/13/2024	SDB3260122761	910.00	8.1850	7,311.54	7,448.34	0.0000	4.5800	50.0000	0.0000	(2.7906)	(0.3103)	0.0000	3	(3.1009)	01/06/2025
688300.SH	12/13/2024	SDB3260122761	890.00	8.1850	7,150.85	7,284.64	0.0000	4.5800	50.0000	0.0000	(2.7292)	(0.3035)	0.0000	3	(3.0328)	01/06/2025
688300.SH	12/13/2024	SDB3260122761	825.00	8.1850	6,628.59	6,752.61	0.0000	4.5800	50.0000	0.0000	(2.5299)	(0.2814)	0.0000	3	(2.8113)	01/06/2025
688300.SH	12/13/2024	SDB3260122761	675.00	8.1850	5,423.39	5,524.87	0.0000	4.5800	50.0000	0.0000	(2.0699)	(0.2302)	0.0000	3	(2.3001)	01/06/2025
688300.SH	12/13/2024	SDB3260122761	600.00	8.1850	4,820.80	4,910.99	0.0000	4.5800	50.0000	0.0000	(1.8399)	(0.2046)	0.0000	3	(2.0446)	01/06/2025
688300.SH	12/13/2024	SDB3260122761	800.00	8.1850	6,427.73	6,547.99	0.0000	4.5800	50.0000	0.0000	(2.4532)	(0.2728)	0.0000	3	(2.7261)	01/06/2025
688300.SH	12/13/2024	SDB3260122761	3,700.00	8.1850	29,728.24	30,284.45	0.0000	4.5800	50.0000	0.0000	(11.3463)	(1.2619)	0.0000	3	(12.6081)	01/06/2025
688300.SH	12/13/2024	SDB3260122761	1,797.00	8.1850	14,438.28	14,708.42	0.0000	4.5800	50.0000	0.0000	(5.5106)	(0.6129)	0.0000	3	(6.1235)	01/06/2025
688300.SH	12/13/2024	SDB3260122761	800.00	8.1850	6,427.73	6,547.99	0.0000	4.5800	50.0000	0.0000	(2.4532)	(0.2728)	0.0000	3	(2.7261)	01/06/2025
688300.SH	12/13/2024	SDB3260122761	200.00	8.1850	1,606.93	1,637.00	0.0000	4.5800	50.0000	0.0000	(0.6133)	(0.0682)	0.0000	3	(0.6815)	01/06/2025
688300.SH	12/13/2024	SDB3260122761	1,400.00	8.1850	11,248.52	11,458.98	0.0000	4.5800	50.0000	0.0000	(4.2932)	(0.4775)	0.0000	3	(4.7706)	01/06/2025
688300.SH	12/13/2024	SDB3260122761	800.00	8.1850	6,427.73	6,547.99	0.0000	4.5800	50.0000	0.0000	(2.4532)	(0.2728)	0.0000	3	(2.7261)	01/06/2025
688300.SH	12/13/2024	SDB3260122761	200.00	8.1850	1,606.93	1,637.00	0.0000	4.5800	50.0000	0.0000	(0.6133)	(0.0682)	0.0000	3	(0.6815)	01/06/2025
688300.SH	12/13/2024	SDB3260122761	200.00	8.1850	1,606.93	1,637.00	0.0000	4.5800	50.0000	0.0000	(0.6133)	(0.0682)	0.0000	3	(0.6815)	01/06/2025
688300.SH	12/13/2024	SDB3260122761	2,400.00	8.1850	19,283.18	19,643.97	0.0000	4.5800	50.0000	0.0000	(7.3597)	(0.8185)	0.0000	3	(8.1782)	01/06/2025
688300.SH	12/12/2024	SDB3260122761	200.00	8.1202	1,606.93	1,624.04	0.0000	4.5800	50.0000	0.0000	(0.2044)	(0.0226)	0.0000	1	(0.2270)	01/06/2025
688300.SH	12/12/2024	SDB3260122761	800.00	8.1202	6,427.73	6,496.15	0.0000	4.5800	50.0000	0.0000	(0.8177)	(0.0902)	0.0000	1	(0.9080)	01/06/2025
688300.SH	12/12/2024	SDB3260122761	1,700.00	8.1202	13,658.92	13,804.32	0.0000	4.5800	50.0000	0.0000	(1.7377)	(0.1917)	0.0000	1	(1.9294)	01/06/2025
688300.SH	12/12/2024	SDB3260122761	200.00	8.1202	1,606.93	1,624.04	0.0000	4.5800	50.0000	0.0000	(0.2044)	(0.0226)	0.0000	1	(0.2270)	01/06/2025
688300.SH	12/12/2024	SDB3260122761	608.00	8.1202	4,885.07	4,937.08	0.0000	4.5800	50.0000	0.0000	(0.6215)	(0.0686)	0.0000	1	(0.6901)	01/06/2025
688300.SH	12/12/2024	SDB3260122761	300.00	8.1202	2,410.40	2,436.06	0.0000	4.5800	50.0000	0.0000	(0.3067)	(0.0338)	0.0000	1	(0.3405)	01/06/2025
688300.SH	12/12/2024	SDB3260122761	400.00	8.1202	3,213.86	3,248.08	0.0000	4.5800	50.0000	0.0000	(0.4089)	(0.0451)	0.0000	1	(0.4540)	01/06/2025
688300.SH	12/12/2024	SDB3260122761	3,800.00	8.1202	30,531.70	30,856.73	0.0000	4.5800	50.0000	0.0000	(3.8843)	(0.4286)	0.0000	1	(4.3129)	01/06/2025
688300.SH	12/12/2024	SDB3260122761	400.00	8.1202	3,213.86	3,248.08	0.0000	4.5800	50.0000	0.0000	(0.4089)	(0.0451)	0.0000	1	(0.4540)	01/06/2025
688300.SH	12/12/2024	SDB3260122761	3,259.00	8.1202	26,184.95	26,463.70	0.0000	4.5800	50.0000	0.0000	(3.3313)	(0.3676)	0.0000	1	(3.6989)	01/06/2025
688300.SH	12/12/2024	SDB3260122761	3,100.00	8.1202	24,907.44	25,172.59	0.0000	4.5800	50.0000	0.0000	(3.1688)	(0.3496)	0.0000	1	(3.5184)	01/06/2025
688300.SH	12/12/2024	SDB3260122761	1,200.00	8.1202	9,641.59	9,744.23	0.0000	4.5800	50.0000	0.0000	(1.2266)	(0.1353)	0.0000	1	(1.3620)	01/06/2025
688300.SH	12/12/2024	SDB3260122761	2,700.00	8.1202	21,693.58	21,924.52	0.0000	4.5800	50.0000	0.0000	(2.7599)	(0.3045)	0.0000	1	(3.0644)	01/06/2025
688300.SH	12/12/2024	SDB3260122761	8,614.00	8.1202	69,210.55	69,947.33	0.0000	4.5800	50.0000	0.0000	(8.8051)	(0.9715)	0.0000	1	(9.7766)	01/06/2025
688300.SH	12/12/2024	SDB3260122761	2,200.00	8.1202	17,676.25	17,864.42	0.0000	4.5800	50.0000	0.0000	(2.2488)	(0.2481)	0.0000	1	(2.4969)	01/06/2025
688300.SH	12/12/2024	SDB3260122761	910.00	8.1202	7,311.54	7,389.37	0.0000	4.5800	50.0000	0.0000	(0.9302)	(0.1028)	0.0000	1	(1.0328)	01/06/2025
688300.SH	12/12/2024	SDB3260122761	890.00	8.1202	7,150.85	7,226.97	0.0000	4.5800	50.0000	0.0000	(0.9097)	(0.1004)	0.0000	1	(1.0101)	01/06/2025
688300.SH	12/12/2024	SDB3260122761	825.00	8.1202	6,628.59	6,699.16	0.0000	4.5800	50.0000	0.0000	(0.8433)	(0.0930)	0.0000	1	(0.9363)	01/06/2025
688300.SH	12/12/2024	SDB3260122761	675.00	8.1202	5,423.39	5,481.13	0.0000	4.5800	50.0000	0.0000	(0.6900)	(0.0761)	0.0000	1	(0.7661)	01/06/2025
688300.SH	12/12/2024	SDB3260122761	600.00	8.1202	4,820.80	4,872.11	0.0000	4.5800	50.0000	0.0000	(0.6133)	(0.0677)	0.0000	1	(0.6810)	01/06/2025
688300.SH	12/12/2024	SDB3260122761	800.00	8.1202	6,427.73	6,496.15	0.0000	4.5800	50.0000	0.0000	(0.8177)	(0.0902)	0.0000	1	(0.9080)	01/06/2025
688300.SH	12/12/2024	SDB3260122761	3,700.00	8.1202	29,728.24	30,044.71	0.0000	4.5800	50.0000	0.0000	(3.7821)	(0.4173)	0.0000	1	(4.1994)	01/06/2025
688300.SH	12/12/2024	SDB3260122761	1,797.00	8.1202	14,438.28	14,591.98	0.0000	4.5800	50.0000	0.0000	(1.8369)	(0.2027)	0.0000	1	(2.0395)	01/06/2025
688300.SH	12/12/2024	SDB3260122761	800.00	8.1202	6,427.73	6,496.15	0.0000	4.5800	50.0000	0.0000	(0.8177)	(0.0902)	0.0000	1	(0.9080)	01/06/2025
688300.SH	12/12/2024	SDB3260122761	200.00	8.1202	1,606.93	1,624.04	0.0000	4.5800	50.0000	0.0000	(0.2044)	(0.0226)	0.0000	1	(0.2270)	01/06/2025
688300.SH	12/12/2024	SDB3260122761	1,400.00	8.1202	11,248.52	11,368.27	0.0000	4.5800	50.0000	0.0000	(1.4311)	(0.1579)	0.0000	1	(1.5890)	01/06/2025
688300.SH	12/12/2024	SDB3260122761	800.00	8.1202	6,427.73	6,496.15	0.0000	4.5800	50.0000	0.0000	(0.8177)	(0.0902)	0.0000	1	(0.9080)	01/06/2025
688300.SH	12/12/2024	SDB3260122761	200.00	8.1202	1,606.93	1,624.04	0.0000	4.5800	50.0000	0.0000	(0.2044)	(0.0226)	0.0000	1	(0.2270)	01/06/2025
688300.SH	12/12/2024	SDB3260122761	200.00	8.1202	1,606.93	1,624.04	0.0000	4.5800	50.0000	0.0000	(0.2044)	(0.0226)	0.0000	1	(0.2270)	01/06/2025
688300.SH	12/12/2024	SDB3260122761	2,400.00	8.1202	19,283.18	19,488.46	0.0000	4.5800	50.0000	0.0000	(2.4532)	(0.2707)	0.0000	1	(2.7239)	01/06/2025
688300.SH	12/11/2024	SDB3260122761	200.00	8.1230	1,606.93	1,624.61	0.0000	4.5800	50.0000	0.0000	(0.2044)	(0.0226)	0.0000	1	(0.2270)	01/06/2025
688300.SH	12/11/2024	SDB3260122761	800.00	8.1230	6,427.73	6,498.42	0.0000	4.5800	50.0000	0.0000	(0.8177)	(0.0903)	0.0000	1	(0.9080)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
068831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
NOVORAY CORPORATION CMN CLASS A SERIES NORTHBOUND (Cont.)																
688300.SH	12/11/2024	SDB3260122761	1,700.00	8.1230	13,658.92	13,809.15	0.0000	4.5800	50.0000	0.0000	(1.7377)	(0.1918)	0.0000	1	(1.9295)	01/06/2025
688300.SH	12/11/2024	SDB3260122761	200.00	8.1230	1,606.93	1,624.61	0.0000	4.5800	50.0000	0.0000	(0.2044)	(0.0226)	0.0000	1	(0.2270)	01/06/2025
688300.SH	12/11/2024	SDB3260122761	608.00	8.1230	4,885.07	4,938.80	0.0000	4.5800	50.0000	0.0000	(0.6215)	(0.0686)	0.0000	1	(0.6901)	01/06/2025
688300.SH	12/11/2024	SDB3260122761	300.00	8.1230	2,410.40	2,436.91	0.0000	4.5800	50.0000	0.0000	(0.3067)	(0.0338)	0.0000	1	(0.3405)	01/06/2025
688300.SH	12/11/2024	SDB3260122761	400.00	8.1230	3,213.86	3,249.21	0.0000	4.5800	50.0000	0.0000	(0.4089)	(0.0451)	0.0000	1	(0.4540)	01/06/2025
688300.SH	12/11/2024	SDB3260122761	3,800.00	8.1230	30,531.70	30,867.51	0.0000	4.5800	50.0000	0.0000	(3.8843)	(0.4287)	0.0000	1	(4.3130)	01/06/2025
688300.SH	12/11/2024	SDB3260122761	400.00	8.1230	3,213.86	3,249.21	0.0000	4.5800	50.0000	0.0000	(0.4089)	(0.0451)	0.0000	1	(0.4540)	01/06/2025
688300.SH	12/11/2024	SDB3260122761	3,259.00	8.1230	26,184.95	26,472.95	0.0000	4.5800	50.0000	0.0000	(3.3313)	(0.3677)	0.0000	1	(3.6990)	01/06/2025
688300.SH	12/11/2024	SDB3260122761	3,100.00	8.1230	24,907.44	25,181.39	0.0000	4.5800	50.0000	0.0000	(3.1688)	(0.3497)	0.0000	1	(3.5185)	01/06/2025
688300.SH	12/11/2024	SDB3260122761	1,200.00	8.1230	9,641.59	9,747.63	0.0000	4.5800	50.0000	0.0000	(1.2266)	(0.1354)	0.0000	1	(1.3620)	01/06/2025
688300.SH	12/11/2024	SDB3260122761	2,700.00	8.1230	21,693.58	21,932.18	0.0000	4.5800	50.0000	0.0000	(2.7599)	(0.3046)	0.0000	1	(3.0645)	01/06/2025
688300.SH	12/11/2024	SDB3260122761	8,614.00	8.1230	69,210.55	69,971.77	0.0000	4.5800	50.0000	0.0000	(8.8051)	(0.9718)	0.0000	1	(9.7770)	01/06/2025
688300.SH	12/11/2024	SDB3260122761	2,200.00	8.1230	17,676.25	17,870.66	0.0000	4.5800	50.0000	0.0000	(2.2488)	(0.2482)	0.0000	1	(2.4970)	01/06/2025
688300.SH	12/11/2024	SDB3260122761	910.00	8.1230	7,311.54	7,391.96	0.0000	4.5800	50.0000	0.0000	(0.9302)	(0.1027)	0.0000	1	(1.0329)	01/06/2025
688300.SH	12/11/2024	SDB3260122761	890.00	8.1230	7,150.85	7,229.50	0.0000	4.5800	50.0000	0.0000	(0.9097)	(0.1004)	0.0000	1	(1.0102)	01/06/2025
688300.SH	12/11/2024	SDB3260122761	825.00	8.1230	6,628.59	6,701.50	0.0000	4.5800	50.0000	0.0000	(0.8433)	(0.0931)	0.0000	1	(0.9364)	01/06/2025
688300.SH	12/11/2024	SDB3260122761	675.00	8.1230	5,423.39	5,483.04	0.0000	4.5800	50.0000	0.0000	(0.6900)	(0.0762)	0.0000	1	(0.7661)	01/06/2025
688300.SH	12/11/2024	SDB3260122761	600.00	8.1230	4,820.80	4,873.82	0.0000	4.5800	50.0000	0.0000	(0.6133)	(0.0677)	0.0000	1	(0.6810)	01/06/2025
688300.SH	12/11/2024	SDB3260122761	800.00	8.1230	6,427.73	6,498.42	0.0000	4.5800	50.0000	0.0000	(0.8177)	(0.0903)	0.0000	1	(0.9080)	01/06/2025
688300.SH	12/11/2024	SDB3260122761	3,700.00	8.1230	29,728.24	30,055.21	0.0000	4.5800	50.0000	0.0000	(3.7821)	(0.4174)	0.0000	1	(4.1995)	01/06/2025
688300.SH	12/11/2024	SDB3260122761	1,797.00	8.1230	14,438.28	14,597.08	0.0000	4.5800	50.0000	0.0000	(1.8369)	(0.2027)	0.0000	1	(2.0396)	01/06/2025
688300.SH	12/11/2024	SDB3260122761	800.00	8.1230	6,427.73	6,498.42	0.0000	4.5800	50.0000	0.0000	(0.8177)	(0.0903)	0.0000	1	(0.9080)	01/06/2025
688300.SH	12/11/2024	SDB3260122761	200.00	8.1230	1,606.93	1,624.61	0.0000	4.5800	50.0000	0.0000	(0.2044)	(0.0226)	0.0000	1	(0.2270)	01/06/2025
688300.SH	12/11/2024	SDB3260122761	1,400.00	8.1230	11,248.52	11,372.24	0.0000	4.5800	50.0000	0.0000	(1.4311)	(0.1579)	0.0000	1	(1.5890)	01/06/2025
688300.SH	12/11/2024	SDB3260122761	800.00	8.1230	6,427.73	6,498.42	0.0000	4.5800	50.0000	0.0000	(0.8177)	(0.0903)	0.0000	1	(0.9080)	01/06/2025
688300.SH	12/11/2024	SDB3260122761	200.00	8.1230	1,606.93	1,624.61	0.0000	4.5800	50.0000	0.0000	(0.2044)	(0.0226)	0.0000	1	(0.2270)	01/06/2025
688300.SH	12/11/2024	SDB3260122761	200.00	8.1230	1,606.93	1,624.61	0.0000	4.5800	50.0000	0.0000	(0.2044)	(0.0226)	0.0000	1	(0.2270)	01/06/2025
688300.SH	12/11/2024	SDB3260122761	2,400.00	8.1230	19,283.18	19,495.27	0.0000	4.5800	50.0000	0.0000	(2.4532)	(0.2708)	0.0000	1	(2.7240)	01/06/2025
688300.SH	12/10/2024	SDB3260122761	200.00	8.2248	1,606.93	1,644.95	0.0000	4.5800	50.0000	0.0000	(0.2044)	(0.0228)	0.0000	1	(0.2273)	01/06/2025
688300.SH	12/10/2024	SDB3260122761	800.00	8.2248	6,427.73	6,579.80	0.0000	4.5800	50.0000	0.0000	(0.8177)	(0.0914)	0.0000	1	(0.9091)	01/06/2025
688300.SH	12/10/2024	SDB3260122761	1,700.00	8.2248	13,658.92	13,982.08	0.0000	4.5800	50.0000	0.0000	(1.7377)	(0.1942)	0.0000	1	(1.9319)	01/06/2025
688300.SH	12/10/2024	SDB3260122761	200.00	8.2248	1,606.93	1,644.95	0.0000	4.5800	50.0000	0.0000	(0.2044)	(0.0228)	0.0000	1	(0.2273)	01/06/2025
688300.SH	12/10/2024	SDB3260122761	608.00	8.2248	4,885.07	5,000.65	0.0000	4.5800	50.0000	0.0000	(0.6215)	(0.0695)	0.0000	1	(0.6909)	01/06/2025
688300.SH	12/10/2024	SDB3260122761	300.00	8.2248	2,410.40	2,467.43	0.0000	4.5800	50.0000	0.0000	(0.3067)	(0.0343)	0.0000	1	(0.3409)	01/06/2025
688300.SH	12/10/2024	SDB3260122761	400.00	8.2248	3,213.86	3,289.90	0.0000	4.5800	50.0000	0.0000	(0.4089)	(0.0457)	0.0000	1	(0.4546)	01/06/2025
688300.SH	12/10/2024	SDB3260122761	3,800.00	8.2248	30,531.70	31,254.05	0.0000	4.5800	50.0000	0.0000	(3.8843)	(0.4341)	0.0000	1	(4.3184)	01/06/2025
688300.SH	12/10/2024	SDB3260122761	400.00	8.2248	3,213.86	3,289.90	0.0000	4.5800	50.0000	0.0000	(0.4089)	(0.0457)	0.0000	1	(0.4546)	01/06/2025
688300.SH	12/10/2024	SDB3260122761	3,259.00	8.2248	26,184.95	26,804.46	0.0000	4.5800	50.0000	0.0000	(3.3313)	(0.3723)	0.0000	1	(3.7036)	01/06/2025
688300.SH	12/10/2024	SDB3260122761	3,100.00	8.2248	24,907.44	25,496.73	0.0000	4.5800	50.0000	0.0000	(3.1688)	(0.3541)	0.0000	1	(3.5229)	01/06/2025
688300.SH	12/10/2024	SDB3260122761	1,200.00	8.2248	9,641.59	9,869.70	0.0000	4.5800	50.0000	0.0000	(1.2266)	(0.1371)	0.0000	1	(1.3637)	01/06/2025
688300.SH	12/10/2024	SDB3260122761	2,700.00	8.2248	21,693.58	22,206.83	0.0000	4.5800	50.0000	0.0000	(2.7599)	(0.3084)	0.0000	1	(3.0683)	01/06/2025
688300.SH	12/10/2024	SDB3260122761	8,614.00	8.2248	69,210.55	70,848.01	0.0000	4.5800	50.0000	0.0000	(8.8051)	(0.9840)	0.0000	1	(9.7891)	01/06/2025
688300.SH	12/10/2024	SDB3260122761	2,200.00	8.2248	17,676.25	18,094.45	0.0000	4.5800	50.0000	0.0000	(2.2488)	(0.2513)	0.0000	1	(2.5001)	01/06/2025
688300.SH	12/10/2024	SDB3260122761	910.00	8.2248	7,311.54	7,484.52	0.0000	4.5800	50.0000	0.0000	(0.9302)	(0.1040)	0.0000	1	(1.0341)	01/06/2025
688300.SH	12/10/2024	SDB3260122761	890.00	8.2248	7,150.85	7,320.03	0.0000	4.5800	50.0000	0.0000	(0.9097)	(0.1017)	0.0000	1	(1.0114)	01/06/2025
688300.SH	12/10/2024	SDB3260122761	825.00	8.2248	6,628.59	6,785.42	0.0000	4.5800	50.0000	0.0000	(0.8433)	(0.0942)	0.0000	1	(0.9375)	01/06/2025
688300.SH	12/10/2024	SDB3260122761	675.00	8.2248	5,423.39	5,551.71	0.0000	4.5800	50.0000	0.0000	(0.6900)	(0.0771)	0.0000	1	(0.7671)	01/06/2025
688300.SH	12/10/2024	SDB3260122761	600.00	8.2248	4,820.80	4,934.85	0.0000	4.5800	50.0000	0.0000	(0.6133)	(0.0685)	0.0000	1	(0.6819)	01/06/2025
688300.SH	12/10/2024	SDB3260122761	800.00	8.2248	6,427.73	6,579.80	0.0000	4.5800	50.0000	0.0000	(0.8177)	(0.0914)	0.0000	1	(0.9091)	01/06/2025
688300.SH	12/10/2024	SDB3260122761	3,700.00	8.2248	29,728.24	30,431.58	0.0000	4.5800	50.0000	0.0000	(3.7821)	(0.4227)	0.0000	1	(4.2048)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
NOVORAY CORPORATION CMN CLASS A SERIES NORTHBOUND (Cont.)																
688300.SH	12/10/2024	SDB3260122761	1,797.00	8.2248	14,438.28	14,779.88	0.0000	4.5800	50.0000	0.0000	(1.8369)	(0.2053)	0.0000	1	(2.0421)	01/06/2025
688300.SH	12/10/2024	SDB3260122761	800.00	8.2248	6,427.73	6,579.80	0.0000	4.5800	50.0000	0.0000	(0.8177)	(0.0914)	0.0000	1	(0.9091)	01/06/2025
688300.SH	12/10/2024	SDB3260122761	200.00	8.2248	1,606.93	1,644.95	0.0000	4.5800	50.0000	0.0000	(0.2044)	(0.0228)	0.0000	1	(0.2273)	01/06/2025
688300.SH	12/10/2024	SDB3260122761	1,400.00	8.2248	11,248.52	11,514.65	0.0000	4.5800	50.0000	0.0000	(1.4311)	(0.1599)	0.0000	1	(1.5910)	01/06/2025
688300.SH	12/10/2024	SDB3260122761	800.00	8.2248	6,427.73	6,579.80	0.0000	4.5800	50.0000	0.0000	(0.8177)	(0.0914)	0.0000	1	(0.9091)	01/06/2025
688300.SH	12/10/2024	SDB3260122761	200.00	8.2248	1,606.93	1,644.95	0.0000	4.5800	50.0000	0.0000	(0.2044)	(0.0228)	0.0000	1	(0.2273)	01/06/2025
688300.SH	12/10/2024	SDB3260122761	200.00	8.2248	1,606.93	1,644.95	0.0000	4.5800	50.0000	0.0000	(0.2044)	(0.0228)	0.0000	1	(0.2273)	01/06/2025
688300.SH	12/10/2024	SDB3260122761	2,400.00	8.2248	19,283.18	19,739.40	0.0000	4.5800	50.0000	0.0000	(2.4532)	(0.2742)	0.0000	1	(2.7274)	01/06/2025
688300.SH	12/09/2024	SDB3260122761	200.00	8.6095	1,606.93	1,721.89	0.0000	4.5800	50.0000	0.0000	(0.2044)	(0.0239)	0.0000	1	(0.2284)	01/06/2025
688300.SH	12/09/2024	SDB3260122761	800.00	8.6095	6,427.73	6,887.58	0.0000	4.5800	50.0000	0.0000	(0.8177)	(0.0957)	0.0000	1	(0.9134)	01/06/2025
688300.SH	12/09/2024	SDB3260122761	1,700.00	8.6095	13,658.92	14,636.10	0.0000	4.5800	50.0000	0.0000	(1.7377)	(0.2033)	0.0000	1	(1.9410)	01/06/2025
688300.SH	12/09/2024	SDB3260122761	200.00	8.6095	1,606.93	1,721.89	0.0000	4.5800	50.0000	0.0000	(0.2044)	(0.0239)	0.0000	1	(0.2284)	01/06/2025
688300.SH	12/09/2024	SDB3260122761	608.00	8.6095	4,885.07	5,234.56	0.0000	4.5800	50.0000	0.0000	(0.6215)	(0.0727)	0.0000	1	(0.6942)	01/06/2025
688300.SH	12/09/2024	SDB3260122761	300.00	8.6095	2,410.40	2,582.84	0.0000	4.5800	50.0000	0.0000	(0.3067)	(0.0359)	0.0000	1	(0.3425)	01/06/2025
688300.SH	12/09/2024	SDB3260122761	400.00	8.6095	3,213.86	3,443.79	0.0000	4.5800	50.0000	0.0000	(0.4089)	(0.0478)	0.0000	1	(0.4567)	01/06/2025
688300.SH	12/09/2024	SDB3260122761	3,800.00	8.6095	30,531.70	32,715.99	0.0000	4.5800	50.0000	0.0000	(3.8843)	(0.4544)	0.0000	1	(4.3387)	01/06/2025
688300.SH	12/09/2024	SDB3260122761	400.00	8.6095	3,213.86	3,443.79	0.0000	4.5800	50.0000	0.0000	(0.4089)	(0.0478)	0.0000	1	(0.4567)	01/06/2025
688300.SH	12/09/2024	SDB3260122761	3,259.00	8.6095	26,184.95	28,058.27	0.0000	4.5800	50.0000	0.0000	(3.3313)	(0.3897)	0.0000	1	(3.7210)	01/06/2025
688300.SH	12/09/2024	SDB3260122761	3,100.00	8.6095	24,907.44	26,689.36	0.0000	4.5800	50.0000	0.0000	(3.1688)	(0.3707)	0.0000	1	(3.5395)	01/06/2025
688300.SH	12/09/2024	SDB3260122761	1,200.00	8.6095	9,641.59	10,331.37	0.0000	4.5800	50.0000	0.0000	(1.2266)	(0.1435)	0.0000	1	(1.3701)	01/06/2025
688300.SH	12/09/2024	SDB3260122761	3,100.00	8.6095	24,907.44	26,689.36	0.0000	4.5800	50.0000	0.0000	(3.1688)	(0.3707)	0.0000	1	(3.5395)	01/06/2025
688300.SH	12/09/2024	SDB3260122761	8,614.00	8.6095	69,210.55	74,161.99	0.0000	4.5800	50.0000	0.0000	(8.8051)	(1.0300)	0.0000	1	(9.8351)	01/06/2025
688300.SH	12/09/2024	SDB3260122761	2,200.00	8.6095	17,676.25	18,940.84	0.0000	4.5800	50.0000	0.0000	(2.2488)	(0.2631)	0.0000	1	(2.5119)	01/06/2025
688300.SH	12/09/2024	SDB3260122761	910.00	8.6095	7,311.54	7,834.62	0.0000	4.5800	50.0000	0.0000	(0.9302)	(0.1088)	0.0000	1	(1.0390)	01/06/2025
688300.SH	12/09/2024	SDB3260122761	890.00	8.6095	7,150.85	7,662.43	0.0000	4.5800	50.0000	0.0000	(0.9097)	(0.1064)	0.0000	1	(1.0162)	01/06/2025
688300.SH	12/09/2024	SDB3260122761	825.00	8.6095	6,628.59	7,102.81	0.0000	4.5800	50.0000	0.0000	(0.8433)	(0.0987)	0.0000	1	(0.9420)	01/06/2025
688300.SH	12/09/2024	SDB3260122761	675.00	8.6095	5,423.39	5,811.39	0.0000	4.5800	50.0000	0.0000	(0.6900)	(0.0807)	0.0000	1	(0.7707)	01/06/2025
688300.SH	12/09/2024	SDB3260122761	600.00	8.6095	4,820.80	5,165.68	0.0000	4.5800	50.0000	0.0000	(0.6133)	(0.0717)	0.0000	1	(0.6851)	01/06/2025
688300.SH	12/09/2024	SDB3260122761	800.00	8.6095	6,427.73	6,887.58	0.0000	4.5800	50.0000	0.0000	(0.8177)	(0.0957)	0.0000	1	(0.9134)	01/06/2025
688300.SH	12/09/2024	SDB3260122761	3,700.00	8.6095	29,728.24	31,855.05	0.0000	4.5800	50.0000	0.0000	(3.7821)	(0.4424)	0.0000	1	(4.2245)	01/06/2025
688300.SH	12/09/2024	SDB3260122761	1,797.00	8.6095	14,438.28	15,471.22	0.0000	4.5800	50.0000	0.0000	(1.8369)	(0.2149)	0.0000	1	(2.0517)	01/06/2025
688300.SH	12/09/2024	SDB3260122761	800.00	8.6095	6,427.73	6,887.58	0.0000	4.5800	50.0000	0.0000	(0.8177)	(0.0957)	0.0000	1	(0.9134)	01/06/2025
688300.SH	12/09/2024	SDB3260122761	200.00	8.6095	1,606.93	1,721.89	0.0000	4.5800	50.0000	0.0000	(0.2044)	(0.0239)	0.0000	1	(0.2284)	01/06/2025
688300.SH	12/09/2024	SDB3260122761	1,400.00	8.6095	11,248.52	12,053.26	0.0000	4.5800	50.0000	0.0000	(1.4311)	(0.1674)	0.0000	1	(1.5985)	01/06/2025
688300.SH	12/09/2024	SDB3260122761	800.00	8.6095	6,427.73	6,887.58	0.0000	4.5800	50.0000	0.0000	(0.8177)	(0.0957)	0.0000	1	(0.9134)	01/06/2025
688300.SH	12/09/2024	SDB3260122761	200.00	8.6095	1,606.93	1,721.89	0.0000	4.5800	50.0000	0.0000	(0.2044)	(0.0239)	0.0000	1	(0.2284)	01/06/2025
688300.SH	12/09/2024	SDB3260122761	200.00	8.6095	1,606.93	1,721.89	0.0000	4.5800	50.0000	0.0000	(0.2044)	(0.0239)	0.0000	1	(0.2284)	01/06/2025
688300.SH	12/09/2024	SDB3260122761	2,400.00	8.6095	19,283.18	20,662.73	0.0000	4.5800	50.0000	0.0000	(2.4532)	(0.2870)	0.0000	1	(2.7402)	01/06/2025
688300.SH	12/06/2024	SDB3260122761	200.00	8.4773	1,606.93	1,695.46	0.0000	4.5800	50.0000	0.0000	(0.6133)	(0.0706)	0.0000	3	(0.6840)	01/06/2025
688300.SH	12/06/2024	SDB3260122761	800.00	8.4773	6,427.73	6,781.83	0.0000	4.5800	50.0000	0.0000	(2.4532)	(0.2826)	0.0000	3	(2.7358)	01/06/2025
688300.SH	12/06/2024	SDB3260122761	1,700.00	8.4773	13,658.92	14,411.40	0.0000	4.5800	50.0000	0.0000	(5.2132)	(0.6005)	0.0000	3	(5.8136)	01/06/2025
688300.SH	12/06/2024	SDB3260122761	200.00	8.4773	1,606.93	1,695.46	0.0000	4.5800	50.0000	0.0000	(0.6133)	(0.0706)	0.0000	3	(0.6840)	01/06/2025
688300.SH	12/06/2024	SDB3260122761	608.00	8.4773	4,885.07	5,154.19	0.0000	4.5800	50.0000	0.0000	(1.8645)	(0.2148)	0.0000	3	(2.0792)	01/06/2025
688300.SH	12/06/2024	SDB3260122761	300.00	8.4773	2,410.40	2,543.19	0.0000	4.5800	50.0000	0.0000	(0.9200)	(0.1060)	0.0000	3	(1.0259)	01/06/2025
688300.SH	12/06/2024	SDB3260122761	400.00	8.4773	3,213.86	3,390.92	0.0000	4.5800	50.0000	0.0000	(1.2266)	(0.1413)	0.0000	3	(1.3679)	01/06/2025
688300.SH	12/06/2024	SDB3260122761	3,800.00	8.4773	30,531.70	32,213.71	0.0000	4.5800	50.0000	0.0000	(11.6529)	(1.3422)	0.0000	3	(12.9952)	01/06/2025
688300.SH	12/06/2024	SDB3260122761	400.00	8.4773	3,213.86	3,390.92	0.0000	4.5800	50.0000	0.0000	(1.2266)	(0.1413)	0.0000	3	(1.3679)	01/06/2025
688300.SH	12/06/2024	SDB3260122761	3,259.00	8.4773	26,184.95	27,627.50	0.0000	4.5800	50.0000	0.0000	(9.9939)	(1.1511)	0.0000	3	(11.1451)	01/06/2025
688300.SH	12/06/2024	SDB3260122761	3,100.00	8.4773	24,907.44	26,279.61	0.0000	4.5800	50.0000	0.0000	(9.5063)	(1.0950)	0.0000	3	(10.6013)	01/06/2025
688300.SH	12/06/2024	SDB3260122761	1,200.00	8.4773	9,641.59	10,172.75	0.0000	4.5800	50.0000	0.0000	(3.6799)	(0.4239)	0.0000	3	(4.1037)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
NOVORAY CORPORATION CMN CLASS A SERIES NORTHBOUND (Cont.)																
688300.SH	12/06/2024	SDB3260122761	3,100.00	8.4773	24,907.44	26,279.61	0.0000	4.5800	50.0000	0.0000	(9.5063)	(1.0950)	0.0000	3	(10.6013)	01/06/2025
688300.SH	12/06/2024	SDB3260122761	8,614.00	8.4773	69,210.55	73,023.40	0.0000	4.5800	50.0000	0.0000	(26.4154)	(3.0426)	0.0000	3	(29.4580)	01/06/2025
688300.SH	12/06/2024	SDB3260122761	2,200.00	8.4773	17,676.25	18,650.04	0.0000	4.5800	50.0000	0.0000	(6.7464)	(0.7771)	0.0000	3	(7.5235)	01/06/2025
688300.SH	12/06/2024	SDB3260122761	910.00	8.4773	7,311.54	7,714.34	0.0000	4.5800	50.0000	0.0000	(2.7906)	(0.3214)	0.0000	3	(3.1120)	01/06/2025
688300.SH	12/06/2024	SDB3260122761	890.00	8.4773	7,150.85	7,544.79	0.0000	4.5800	50.0000	0.0000	(2.7292)	(0.3144)	0.0000	3	(3.0436)	01/06/2025
688300.SH	12/06/2024	SDB3260122761	825.00	8.4773	6,628.59	6,993.77	0.0000	4.5800	50.0000	0.0000	(2.5299)	(0.2914)	0.0000	3	(2.8213)	01/06/2025
688300.SH	12/06/2024	SDB3260122761	675.00	8.4773	5,423.39	5,722.17	0.0000	4.5800	50.0000	0.0000	(2.0699)	(0.2384)	0.0000	3	(2.3084)	01/06/2025
688300.SH	12/06/2024	SDB3260122761	600.00	8.4773	4,820.80	5,086.38	0.0000	4.5800	50.0000	0.0000	(1.8399)	(0.2119)	0.0000	3	(2.0519)	01/06/2025
688300.SH	12/06/2024	SDB3260122761	800.00	8.4773	6,427.73	6,781.83	0.0000	4.5800	50.0000	0.0000	(2.4532)	(0.2826)	0.0000	3	(2.7358)	01/06/2025
688300.SH	12/06/2024	SDB3260122761	3,700.00	8.4773	29,728.24	31,365.98	0.0000	4.5800	50.0000	0.0000	(11.3463)	(1.3069)	0.0000	3	(12.6532)	01/06/2025
688300.SH	12/06/2024	SDB3260122761	1,797.00	8.4773	14,438.28	15,233.70	0.0000	4.5800	50.0000	0.0000	(5.5106)	(0.6347)	0.0000	3	(6.1453)	01/06/2025
688300.SH	12/06/2024	SDB3260122761	800.00	8.4773	6,427.73	6,781.83	0.0000	4.5800	50.0000	0.0000	(2.4532)	(0.2826)	0.0000	3	(2.7358)	01/06/2025
688300.SH	12/06/2024	SDB3260122761	200.00	8.4773	1,606.93	1,695.46	0.0000	4.5800	50.0000	0.0000	(0.6133)	(0.0706)	0.0000	3	(0.6840)	01/06/2025
688300.SH	12/06/2024	SDB3260122761	1,400.00	8.4773	11,248.52	11,868.21	0.0000	4.5800	50.0000	0.0000	(4.2932)	(0.4945)	0.0000	3	(4.7877)	01/06/2025
688300.SH	12/06/2024	SDB3260122761	800.00	8.4773	6,427.73	6,781.83	0.0000	4.5800	50.0000	0.0000	(2.4532)	(0.2826)	0.0000	3	(2.7358)	01/06/2025
688300.SH	12/06/2024	SDB3260122761	200.00	8.4773	1,606.93	1,695.46	0.0000	4.5800	50.0000	0.0000	(0.6133)	(0.0706)	0.0000	3	(0.6840)	01/06/2025
688300.SH	12/06/2024	SDB3260122761	200.00	8.4773	1,606.93	1,695.46	0.0000	4.5800	50.0000	0.0000	(0.6133)	(0.0706)	0.0000	3	(0.6840)	01/06/2025
688300.SH	12/06/2024	SDB3260122761	2,400.00	8.4773	19,283.18	20,345.50	0.0000	4.5800	50.0000	0.0000	(7.3597)	(0.8477)	0.0000	3	(8.2075)	01/06/2025
688300.SH	12/05/2024	SDB3260122761	200.00	8.2755	1,606.93	1,655.10	0.0000	4.5800	50.0000	0.0000	(0.2044)	(0.0230)	0.0000	1	(0.2274)	01/06/2025
688300.SH	12/05/2024	SDB3260122761	800.00	8.2755	6,427.73	6,620.42	0.0000	4.5800	50.0000	0.0000	(0.8177)	(0.0920)	0.0000	1	(0.9097)	01/06/2025
688300.SH	12/05/2024	SDB3260122761	1,700.00	8.2755	13,658.92	14,068.39	0.0000	4.5800	50.0000	0.0000	(1.7377)	(0.1954)	0.0000	1	(1.9331)	01/06/2025
688300.SH	12/05/2024	SDB3260122761	200.00	8.2755	1,606.93	1,655.10	0.0000	4.5800	50.0000	0.0000	(0.2044)	(0.0230)	0.0000	1	(0.2274)	01/06/2025
688300.SH	12/05/2024	SDB3260122761	608.00	8.2755	4,885.07	5,031.52	0.0000	4.5800	50.0000	0.0000	(0.6215)	(0.0699)	0.0000	1	(0.6914)	01/06/2025
688300.SH	12/05/2024	SDB3260122761	300.00	8.2755	2,410.40	2,482.66	0.0000	4.5800	50.0000	0.0000	(0.3067)	(0.0345)	0.0000	1	(0.3411)	01/06/2025
688300.SH	12/05/2024	SDB3260122761	400.00	8.2755	3,213.86	3,310.21	0.0000	4.5800	50.0000	0.0000	(0.4089)	(0.0460)	0.0000	1	(0.4548)	01/06/2025
688300.SH	12/05/2024	SDB3260122761	3,800.00	8.2755	30,531.70	31,446.98	0.0000	4.5800	50.0000	0.0000	(3.8843)	(0.4368)	0.0000	1	(4.3211)	01/06/2025
688300.SH	12/05/2024	SDB3260122761	400.00	8.2755	3,213.86	3,310.21	0.0000	4.5800	50.0000	0.0000	(0.4089)	(0.0460)	0.0000	1	(0.4548)	01/06/2025
688300.SH	12/05/2024	SDB3260122761	3,259.00	8.2755	26,184.95	26,969.92	0.0000	4.5800	50.0000	0.0000	(3.3313)	(0.3746)	0.0000	1	(3.7059)	01/06/2025
688300.SH	12/05/2024	SDB3260122761	3,100.00	8.2755	24,907.44	25,654.12	0.0000	4.5800	50.0000	0.0000	(3.1688)	(0.3563)	0.0000	1	(3.5251)	01/06/2025
688300.SH	12/05/2024	SDB3260122761	1,200.00	8.2755	9,641.59	9,930.63	0.0000	4.5800	50.0000	0.0000	(1.2266)	(0.1379)	0.0000	1	(1.3645)	01/06/2025
688300.SH	12/05/2024	SDB3260122761	3,100.00	8.2755	24,907.44	25,654.12	0.0000	4.5800	50.0000	0.0000	(3.1688)	(0.3563)	0.0000	1	(3.5251)	01/06/2025
688300.SH	12/05/2024	SDB3260122761	8,614.00	8.2755	69,210.55	71,285.34	0.0000	4.5800	50.0000	0.0000	(8.8051)	(0.9901)	0.0000	1	(9.7952)	01/06/2025
688300.SH	12/05/2024	SDB3260122761	2,200.00	8.2755	17,676.25	18,206.15	0.0000	4.5800	50.0000	0.0000	(2.2488)	(0.2529)	0.0000	1	(2.5017)	01/06/2025
688300.SH	12/05/2024	SDB3260122761	910.00	8.2755	7,311.54	7,530.72	0.0000	4.5800	50.0000	0.0000	(0.9302)	(0.1046)	0.0000	1	(1.0348)	01/06/2025
688300.SH	12/05/2024	SDB3260122761	890.00	8.2755	7,150.85	7,365.21	0.0000	4.5800	50.0000	0.0000	(0.9097)	(0.1023)	0.0000	1	(1.0120)	01/06/2025
688300.SH	12/05/2024	SDB3260122761	825.00	8.2755	6,628.59	6,827.30	0.0000	4.5800	50.0000	0.0000	(0.8433)	(0.0948)	0.0000	1	(0.9381)	01/06/2025
688300.SH	12/05/2024	SDB3260122761	675.00	8.2755	5,423.39	5,585.98	0.0000	4.5800	50.0000	0.0000	(0.6900)	(0.0776)	0.0000	1	(0.7676)	01/06/2025
688300.SH	12/05/2024	SDB3260122761	600.00	8.2755	4,820.80	4,965.31	0.0000	4.5800	50.0000	0.0000	(0.6133)	(0.0690)	0.0000	1	(0.6823)	01/06/2025
688300.SH	12/05/2024	SDB3260122761	800.00	8.2755	6,427.73	6,620.42	0.0000	4.5800	50.0000	0.0000	(0.8177)	(0.0920)	0.0000	1	(0.9097)	01/06/2025
688300.SH	12/05/2024	SDB3260122761	3,700.00	8.2755	29,728.24	30,619.43	0.0000	4.5800	50.0000	0.0000	(3.7821)	(0.4253)	0.0000	1	(4.2074)	01/06/2025
688300.SH	12/05/2024	SDB3260122761	1,797.00	8.2755	14,438.28	14,871.11	0.0000	4.5800	50.0000	0.0000	(1.8369)	(0.2065)	0.0000	1	(2.0434)	01/06/2025
688300.SH	12/05/2024	SDB3260122761	800.00	8.2755	6,427.73	6,620.42	0.0000	4.5800	50.0000	0.0000	(0.8177)	(0.0920)	0.0000	1	(0.9097)	01/06/2025
688300.SH	12/05/2024	SDB3260122761	200.00	8.2755	1,606.93	1,655.10	0.0000	4.5800	50.0000	0.0000	(0.2044)	(0.0230)	0.0000	1	(0.2274)	01/06/2025
688300.SH	12/05/2024	SDB3260122761	1,400.00	8.2755	11,248.52	11,585.73	0.0000	4.5800	50.0000	0.0000	(1.4311)	(0.1609)	0.0000	1	(1.5920)	01/06/2025
688300.SH	12/05/2024	SDB3260122761	800.00	8.2755	6,427.73	6,620.42	0.0000	4.5800	50.0000	0.0000	(0.8177)	(0.0920)	0.0000	1	(0.9097)	01/06/2025
688300.SH	12/05/2024	SDB3260122761	200.00	8.2755	1,606.93	1,655.10	0.0000	4.5800	50.0000	0.0000	(0.2044)	(0.0230)	0.0000	1	(0.2274)	01/06/2025
688300.SH	12/05/2024	SDB3260122761	200.00	8.2755	1,606.93	1,655.10	0.0000	4.5800	50.0000	0.0000	(0.2044)	(0.0230)	0.0000	1	(0.2274)	01/06/2025
688300.SH	12/05/2024	SDB3260122761	2,400.00	8.2755	19,283.18	19,861.25	0.0000	4.5800	50.0000	0.0000	(2.4532)	(0.2759)	0.0000	1	(2.7291)	01/06/2025
688300.SH	12/04/2024	SDB3260122761	200.00	8.0347	1,606.93	1,606.93	0.0000	4.5800	50.0000	0.0000	(0.2044)	(0.0223)	0.0000	1	(0.2268)	01/06/2025
688300.SH	12/04/2024	SDB3260122761	800.00	8.0347	6,427.73	6,427.73	0.0000	4.5800	50.0000	0.0000	(0.8177)	(0.0893)	0.0000	1	(0.9070)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
NOVORAY CORPORATION CMN CLASS A SERIES NORTHBOUND (Cont.)																
688300.SH	12/04/2024	SDB3260122761	1,700.00	8.0347	13,658.92	13,658.92	0.0000	4.5800	50.0000	0.0000	(1.7377)	(0.1897)	0.0000	1	(1.9274)	01/06/2025
688300.SH	12/04/2024	SDB3260122761	200.00	8.0347	1,606.93	1,606.93	0.0000	4.5800	50.0000	0.0000	(0.2044)	(0.0223)	0.0000	1	(0.2268)	01/06/2025
688300.SH	12/04/2024	SDB3260122761	608.00	8.0347	4,885.07	4,885.07	0.0000	4.5800	50.0000	0.0000	(0.6215)	(0.0678)	0.0000	1	(0.6893)	01/06/2025
688300.SH	12/04/2024	SDB3260122761	300.00	8.0347	2,410.40	2,410.40	0.0000	4.5800	50.0000	0.0000	(0.3067)	(0.0335)	0.0000	1	(0.3401)	01/06/2025
688300.SH	12/04/2024	SDB3260122761	400.00	8.0347	3,213.86	3,213.86	0.0000	4.5800	50.0000	0.0000	(0.4089)	(0.0446)	0.0000	1	(0.4535)	01/06/2025
688300.SH	12/04/2024	SDB3260122761	3,800.00	8.0347	30,531.70	30,531.70	0.0000	4.5800	50.0000	0.0000	(3.8843)	(0.4241)	0.0000	1	(4.3084)	01/06/2025
688300.SH	12/04/2024	SDB3260122761	400.00	8.0347	3,213.86	3,213.86	0.0000	4.5800	50.0000	0.0000	(0.4089)	(0.0446)	0.0000	1	(0.4535)	01/06/2025
688300.SH	12/04/2024	SDB3260122761	3,259.00	8.0347	26,184.95	26,184.95	0.0000	4.5800	50.0000	0.0000	(3.3313)	(0.3637)	0.0000	1	(3.6950)	01/06/2025
688300.SH	12/04/2024	SDB3260122761	3,100.00	8.0347	24,907.44	24,907.44	0.0000	4.5800	50.0000	0.0000	(3.1688)	(0.3459)	0.0000	1	(3.5147)	01/06/2025
688300.SH	12/04/2024	SDB3260122761	1,200.00	8.0347	9,641.59	9,641.59	0.0000	4.5800	50.0000	0.0000	(1.2266)	(0.1339)	0.0000	1	(1.3605)	01/06/2025
688300.SH	12/04/2024	SDB3260122761	3,100.00	8.0347	24,907.44	24,907.44	0.0000	4.5800	50.0000	0.0000	(3.1688)	(0.3459)	0.0000	1	(3.5147)	01/06/2025
688300.SH	12/04/2024	SDB3260122761	8,614.00	8.0347	69,210.55	69,210.55	0.0000	4.5800	50.0000	0.0000	(8.8051)	(0.9613)	0.0000	1	(9.7664)	01/06/2025
688300.SH	12/04/2024	SDB3260122761	2,200.00	8.0347	17,676.25	17,676.25	0.0000	4.5800	50.0000	0.0000	(2.2488)	(0.2455)	0.0000	1	(2.4943)	01/06/2025
688300.SH	12/04/2024	SDB3260122761	910.00	8.0347	7,311.54	7,311.54	0.0000	4.5800	50.0000	0.0000	(0.9302)	(0.1015)	0.0000	1	(1.0317)	01/06/2025
688300.SH	12/04/2024	SDB3260122761	890.00	8.0347	7,150.85	7,150.85	0.0000	4.5800	50.0000	0.0000	(0.9097)	(0.0993)	0.0000	1	(1.0091)	01/06/2025
688300.SH	12/04/2024	SDB3260122761	825.00	8.0347	6,628.59	6,628.59	0.0000	4.5800	50.0000	0.0000	(0.8433)	(0.0921)	0.0000	1	(0.9354)	01/06/2025
688300.SH	12/04/2024	SDB3260122761	675.00	8.0347	5,423.39	5,423.39	0.0000	4.5800	50.0000	0.0000	(0.6900)	(0.0753)	0.0000	1	(0.7653)	01/06/2025
688300.SH	12/04/2024	SDB3260122761	600.00	8.0347	4,820.80	4,820.80	0.0000	4.5800	50.0000	0.0000	(0.6133)	(0.0670)	0.0000	1	(0.6803)	01/06/2025
688300.SH	12/04/2024	SDB3260122761	800.00	8.0347	6,427.73	6,427.73	0.0000	4.5800	50.0000	0.0000	(0.8177)	(0.0893)	0.0000	1	(0.9070)	01/06/2025
688300.SH	12/04/2024	SDB3260122761	3,700.00	8.0347	29,728.24	29,728.24	0.0000	4.5800	50.0000	0.0000	(3.7821)	(0.4129)	0.0000	1	(4.1950)	01/06/2025
688300.SH	12/04/2024	SDB3260122761	1,797.00	8.0347	14,438.28	14,438.28	0.0000	4.5800	50.0000	0.0000	(1.8369)	(0.2005)	0.0000	1	(2.0374)	01/06/2025
688300.SH	12/04/2024	SDB3260122761	800.00	8.0347	6,427.73	6,427.73	0.0000	4.5800	50.0000	0.0000	(0.8177)	(0.0893)	0.0000	1	(0.9070)	01/06/2025
688300.SH	12/04/2024	SDB3260122761	200.00	8.0347	1,606.93	1,606.93	0.0000	4.5800	50.0000	0.0000	(0.2044)	(0.0223)	0.0000	1	(0.2268)	01/06/2025
688300.SH	12/04/2024	SDB3260122761	1,400.00	8.0347	11,248.52	11,248.52	0.0000	4.5800	50.0000	0.0000	(1.4311)	(0.1562)	0.0000	1	(1.5873)	01/06/2025
688300.SH	12/04/2024	SDB3260122761	800.00	8.0347	6,427.73	6,427.73	0.0000	4.5800	50.0000	0.0000	(0.8177)	(0.0893)	0.0000	1	(0.9070)	01/06/2025
688300.SH	12/04/2024	SDB3260122761	200.00	8.0347	1,606.93	1,606.93	0.0000	4.5800	50.0000	0.0000	(0.2044)	(0.0223)	0.0000	1	(0.2268)	01/06/2025
688300.SH	12/04/2024	SDB3260122761	200.00	8.0347	1,606.93	1,606.93	0.0000	4.5800	50.0000	0.0000	(0.2044)	(0.0223)	0.0000	1	(0.2268)	01/06/2025
688300.SH	12/04/2024	SDB3260122761	2,400.00	8.0347	19,283.18	19,283.18	0.0000	4.5800	50.0000	0.0000	(2.4532)	(0.2678)	0.0000	1	(2.7211)	01/06/2025
TOTAL NOVORAY CORPORATION CMN CLASS A SERIES NORTHBOUND											(1,487.1880)	(179.4568)	0.0000	(1,666.6449)		

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
OPPEIN HOME GROUP INC. CMN CLASS A SERIES NORTHBOUND																
603833.SH	01/03/2025	SDB3264583169	700.00	9.4398	6.555.02	6.607.84	0.0000	4.3300	50.0000	0.0000	(2.3653)	(0.2753)	0.0000	3	(2.6406)	01/06/2025
603833.SH	01/03/2025	SDB3264583169	200.00	9.4398	1.872.30	1.887.95	0.0000	4.3300	50.0000	0.0000	(0.6756)	(0.0787)	0.0000	3	(0.7543)	01/06/2025
603833.SH	01/02/2025	SDB3264583169	700.00	9.6105	6.555.02	6.727.37	0.0000	4.3300	50.0000	0.0000	(0.7884)	(0.0934)	0.0000	1	(0.8819)	01/06/2025
603833.SH	01/02/2025	SDB3264583169	200.00	9.6105	1.872.30	1.922.11	0.0000	4.3300	50.0000	0.0000	(0.2252)	(0.0267)	0.0000	1	(0.2519)	01/06/2025
603833.SH	12/31/2024	SDB3264583169	700.00	9.7480	6.555.02	6.823.61	0.0000	4.3300	50.0000	0.0000	(1.5768)	(0.1895)	0.0000	2	(1.7664)	01/06/2025
603833.SH	12/31/2024	SDB3264583169	200.00	9.7480	1.872.30	1.949.60	0.0000	4.3300	50.0000	0.0000	(0.4504)	(0.0542)	0.0000	2	(0.5045)	01/06/2025
603833.SH	12/30/2024	SDB3264583169	700.00	9.3507	6.555.02	6.545.48	0.0000	4.3300	50.0000	0.0000	(0.7884)	(0.0909)	0.0000	1	(0.8793)	01/06/2025
603833.SH	12/30/2024	SDB3264583169	200.00	9.3507	1.872.30	1.870.14	0.0000	4.3300	50.0000	0.0000	(0.2252)	(0.0260)	0.0000	1	(0.2512)	01/06/2025
603833.SH	12/27/2024	SDB3264583169	700.00	9.3643	6.555.02	6.555.02	0.0000	4.3300	50.0000	0.0000	(2.3653)	(0.2731)	0.0000	3	(2.6384)	01/06/2025
603833.SH	12/27/2024	SDB3264583169	200.00	9.3615	1.872.30	1.872.30	0.0000	4.3300	50.0000	0.0000	(0.6756)	(0.0780)	0.0000	3	(0.7536)	01/06/2025
TOTAL OPPEIN HOME GROUP INC. CMN CLASS A SERIES NORTHBOUND											(10.1362)	(1.1858)	0.0000		(11.3220)	

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

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066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ORIENT SECURITIES COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND																
600958.SH	01/03/2025	SDB3261097763	4,300.00	1.5254	6,483.14	6,559.27	0.0000	4.3300	50.0000	0.0000	(2.3393)	(0.2733)	0.0000	3	(2.6126)	01/06/2025
600958.SH	01/03/2025	SDB3261097763	800.00	1.5254	1,206.17	1,220.33	0.0000	4.3300	50.0000	0.0000	(0.4352)	(0.0508)	0.0000	3	(0.4861)	01/06/2025
600958.SH	01/03/2025	SDB3261097763	9,800.00	1.5254	14,775.54	14,949.04	0.0000	4.3300	50.0000	0.0000	(5.3315)	(0.6229)	0.0000	3	(5.9544)	01/06/2025
600958.SH	01/03/2025	SDB3261097763	800.00	1.5254	1,206.17	1,220.33	0.0000	4.3300	50.0000	0.0000	(0.4352)	(0.0508)	0.0000	3	(0.4861)	01/06/2025
600958.SH	01/03/2025	SDB3261097763	7,500.00	1.5254	11,307.81	11,440.59	0.0000	4.3300	50.0000	0.0000	(4.0802)	(0.4767)	0.0000	3	(4.5569)	01/06/2025
600958.SH	01/03/2025	SDB3261097763	3,000.00	1.5254	4,523.12	4,576.24	0.0000	4.3300	50.0000	0.0000	(1.6321)	(0.1907)	0.0000	3	(1.8228)	01/06/2025
600958.SH	01/03/2025	SDB3261097763	300.00	1.5254	452.31	457.62	0.0000	4.3300	50.0000	0.0000	(0.1632)	(0.0191)	0.0000	3	(0.1823)	01/06/2025
600958.SH	01/03/2025	SDB3261097763	200.00	1.5254	301.54	305.08	0.0000	4.3300	50.0000	0.0000	(0.1088)	(0.0127)	0.0000	3	(0.1215)	01/06/2025
600958.SH	01/03/2025	SDB3261097763	7,600.00	1.5254	11,458.58	11,593.13	0.0000	4.3300	50.0000	0.0000	(4.1346)	(0.4830)	0.0000	3	(4.6177)	01/06/2025
600958.SH	01/03/2025	SDB3261097763	5,300.00	1.5254	7,990.85	8,084.68	0.0000	4.3300	50.0000	0.0000	(2.8834)	(0.3369)	0.0000	3	(3.2202)	01/06/2025
600958.SH	01/03/2025	SDB3261097763	3,700.00	1.5254	5,578.52	5,644.02	0.0000	4.3300	50.0000	0.0000	(2.0129)	(0.2352)	0.0000	3	(2.2481)	01/06/2025
600958.SH	01/03/2025	SDB3261097763	2,000.00	1.5254	3,015.42	3,050.82	0.0000	4.3300	50.0000	0.0000	(1.0881)	(0.1271)	0.0000	3	(1.2152)	01/06/2025
600958.SH	01/03/2025	SDB3261097763	14,900.00	1.5254	22,464.85	22,728.64	0.0000	4.3300	50.0000	0.0000	(8.1061)	(0.9470)	0.0000	3	(9.0531)	01/06/2025
600958.SH	01/03/2025	SDB3261097763	5,100.00	1.5254	7,689.31	7,779.60	0.0000	4.3300	50.0000	0.0000	(2.7746)	(0.3242)	0.0000	3	(3.0987)	01/06/2025
600958.SH	01/03/2025	SDB3261097763	4,700.00	1.5254	7,086.23	7,169.44	0.0000	4.3300	50.0000	0.0000	(2.5569)	(0.2987)	0.0000	3	(2.8557)	01/06/2025
600958.SH	01/03/2025	SDB3261097763	300.00	1.5254	452.31	457.62	0.0000	4.3300	50.0000	0.0000	(0.1632)	(0.0191)	0.0000	3	(0.1823)	01/06/2025
600958.SH	01/03/2025	SDB3261097763	500.00	1.5254	753.85	762.71	0.0000	4.3300	50.0000	0.0000	(0.2720)	(0.0318)	0.0000	3	(0.3038)	01/06/2025
600958.SH	01/02/2025	SDB3261097763	4,300.00	1.5089	6,483.14	6,488.17	0.0000	4.3300	50.0000	0.0000	(0.7798)	(0.0901)	0.0000	1	(0.8699)	01/06/2025
600958.SH	01/02/2025	SDB3261097763	800.00	1.5089	1,206.17	1,207.10	0.0000	4.3300	50.0000	0.0000	(0.1451)	(0.0168)	0.0000	1	(0.1618)	01/06/2025
600958.SH	01/02/2025	SDB3261097763	9,800.00	1.5089	14,775.54	14,786.98	0.0000	4.3300	50.0000	0.0000	(1.7772)	(0.2054)	0.0000	1	(1.9825)	01/06/2025
600958.SH	01/02/2025	SDB3261097763	800.00	1.5089	1,206.17	1,207.10	0.0000	4.3300	50.0000	0.0000	(0.1451)	(0.0168)	0.0000	1	(0.1618)	01/06/2025
600958.SH	01/02/2025	SDB3261097763	7,500.00	1.5089	11,307.81	11,316.57	0.0000	4.3300	50.0000	0.0000	(1.3601)	(0.1572)	0.0000	1	(1.5173)	01/06/2025
600958.SH	01/02/2025	SDB3261097763	3,000.00	1.5089	4,523.12	4,526.63	0.0000	4.3300	50.0000	0.0000	(0.5440)	(0.0629)	0.0000	1	(0.6069)	01/06/2025
600958.SH	01/02/2025	SDB3261097763	300.00	1.5089	452.31	452.66	0.0000	4.3300	50.0000	0.0000	(0.0544)	(0.0063)	0.0000	1	(0.0607)	01/06/2025
600958.SH	01/02/2025	SDB3261097763	200.00	1.5089	301.54	301.78	0.0000	4.3300	50.0000	0.0000	(0.0363)	(0.0042)	0.0000	1	(0.0405)	01/06/2025
600958.SH	01/02/2025	SDB3261097763	7,600.00	1.5089	11,458.58	11,467.46	0.0000	4.3300	50.0000	0.0000	(1.3782)	(0.1593)	0.0000	1	(1.5375)	01/06/2025
600958.SH	01/02/2025	SDB3261097763	5,300.00	1.5089	7,990.85	7,997.04	0.0000	4.3300	50.0000	0.0000	(0.9611)	(0.1111)	0.0000	1	(1.0722)	01/06/2025
600958.SH	01/02/2025	SDB3261097763	3,700.00	1.5089	5,578.52	5,582.84	0.0000	4.3300	50.0000	0.0000	(0.6710)	(0.0775)	0.0000	1	(0.7485)	01/06/2025
600958.SH	01/02/2025	SDB3261097763	2,000.00	1.5089	3,015.42	3,017.75	0.0000	4.3300	50.0000	0.0000	(0.3627)	(0.0419)	0.0000	1	(0.4046)	01/06/2025
600958.SH	01/02/2025	SDB3261097763	14,900.00	1.5089	22,464.85	22,482.25	0.0000	4.3300	50.0000	0.0000	(2.7020)	(0.3123)	0.0000	1	(3.0143)	01/06/2025
600958.SH	01/02/2025	SDB3261097763	6,300.00	1.5089	9,498.56	9,505.92	0.0000	4.3300	50.0000	0.0000	(1.1425)	(0.1320)	0.0000	1	(1.2745)	01/06/2025
600958.SH	01/02/2025	SDB3261097763	4,700.00	1.5089	7,086.23	7,091.72	0.0000	4.3300	50.0000	0.0000	(0.8523)	(0.0985)	0.0000	1	(0.9508)	01/06/2025
600958.SH	01/02/2025	SDB3261097763	300.00	1.5089	452.31	452.66	0.0000	4.3300	50.0000	0.0000	(0.0544)	(0.0063)	0.0000	1	(0.0607)	01/06/2025
600958.SH	01/02/2025	SDB3261097763	500.00	1.5089	753.85	754.44	0.0000	4.3300	50.0000	0.0000	(0.0907)	(0.0105)	0.0000	1	(0.1012)	01/06/2025
600958.SH	12/31/2024	SDB3261097763	4,300.00	1.4690	6,483.14	6,316.91	0.0000	4.3300	50.0000	0.0000	(1.5596)	(0.1755)	0.0000	2	(1.7350)	01/06/2025
600958.SH	12/31/2024	SDB3261097763	800.00	1.4690	1,206.17	1,175.24	0.0000	4.3300	50.0000	0.0000	(0.2902)	(0.0326)	0.0000	2	(0.3228)	01/06/2025
600958.SH	12/31/2024	SDB3261097763	9,800.00	1.4690	14,775.54	14,396.67	0.0000	4.3300	50.0000	0.0000	(3.5543)	(0.3999)	0.0000	2	(3.9542)	01/06/2025
600958.SH	12/31/2024	SDB3261097763	800.00	1.4690	1,206.17	1,175.24	0.0000	4.3300	50.0000	0.0000	(0.2902)	(0.0326)	0.0000	2	(0.3228)	01/06/2025
600958.SH	12/31/2024	SDB3261097763	7,500.00	1.4690	11,307.81	11,017.86	0.0000	4.3300	50.0000	0.0000	(2.7202)	(0.3061)	0.0000	2	(3.0262)	01/06/2025
600958.SH	12/31/2024	SDB3261097763	3,000.00	1.4690	4,523.12	4,407.14	0.0000	4.3300	50.0000	0.0000	(1.0881)	(0.1224)	0.0000	2	(1.2105)	01/06/2025
600958.SH	12/31/2024	SDB3261097763	300.00	1.4690	452.31	440.71	0.0000	4.3300	50.0000	0.0000	(0.1088)	(0.0122)	0.0000	2	(0.1210)	01/06/2025
600958.SH	12/31/2024	SDB3261097763	200.00	1.4690	301.54	293.81	0.0000	4.3300	50.0000	0.0000	(0.0725)	(0.0082)	0.0000	2	(0.0807)	01/06/2025
600958.SH	12/31/2024	SDB3261097763	7,600.00	1.4690	11,458.58	11,164.76	0.0000	4.3300	50.0000	0.0000	(2.7564)	(0.3101)	0.0000	2	(3.0666)	01/06/2025
600958.SH	12/31/2024	SDB3261097763	5,300.00	1.4690	7,990.85	7,785.95	0.0000	4.3300	50.0000	0.0000	(1.9222)	(0.2163)	0.0000	2	(2.1385)	01/06/2025
600958.SH	12/31/2024	SDB3261097763	3,700.00	1.4690	5,578.52	5,435.48	0.0000	4.3300	50.0000	0.0000	(1.3419)	(0.1510)	0.0000	2	(1.4929)	01/06/2025
600958.SH	12/31/2024	SDB3261097763	2,000.00	1.4690	3,015.42	2,938.10	0.0000	4.3300	50.0000	0.0000	(0.7254)	(0.0816)	0.0000	2	(0.8070)	01/06/2025
600958.SH	12/31/2024	SDB3261097763	14,900.00	1.4690	22,464.85	21,888.82	0.0000	4.3300	50.0000	0.0000	(5.4040)	(0.6080)	0.0000	2	(6.0121)	01/06/2025
600958.SH	12/31/2024	SDB3261097763	7,800.00	1.4690	11,760.12	11,458.57	0.0000	4.3300	50.0000	0.0000	(2.8290)	(0.3183)	0.0000	2	(3.1473)	01/06/2025
600958.SH	12/31/2024	SDB3261097763	4,700.00	1.4690	7,086.23	6,904.53	0.0000	4.3300	50.0000	0.0000	(1.7046)	(0.1918)	0.0000	2	(1.8964)	01/06/2025
600958.SH	12/31/2024	SDB3261097763	300.00	1.4690	452.31	440.71	0.0000	4.3300	50.0000	0.0000	(0.1088)	(0.0122)	0.0000	2	(0.1210)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6



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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ORIENT SECURITIES COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
600958.SH	12/31/2024	SDB3261097763	500.00	1.4690	753.85	734.52	0.0000	4.3300	50.0000	0.0000	(0.1813)	(0.0204)	0.0000	2	(0.2017)	01/06/2025
600958.SH	12/30/2024	SDB3261097763	4,300.00	1.4305	6,483.14	6,150.97	0.0000	4.3300	50.0000	0.0000	(0.7798)	(0.0854)	0.0000	1	(0.8652)	01/06/2025
600958.SH	12/30/2024	SDB3261097763	800.00	1.4305	1,206.17	1,144.37	0.0000	4.3300	50.0000	0.0000	(0.1451)	(0.0159)	0.0000	1	(0.1610)	01/06/2025
600958.SH	12/30/2024	SDB3261097763	9,800.00	1.4305	14,775.54	14,018.49	0.0000	4.3300	50.0000	0.0000	(1.7772)	(0.1947)	0.0000	1	(1.9719)	01/06/2025
600958.SH	12/30/2024	SDB3261097763	800.00	1.4305	1,206.17	1,144.37	0.0000	4.3300	50.0000	0.0000	(0.1451)	(0.0159)	0.0000	1	(0.1610)	01/06/2025
600958.SH	12/30/2024	SDB3261097763	7,500.00	1.4305	11,307.81	10,728.43	0.0000	4.3300	50.0000	0.0000	(1.3601)	(0.1490)	0.0000	1	(1.5091)	01/06/2025
600958.SH	12/30/2024	SDB3261097763	3,000.00	1.4305	4,523.12	4,291.37	0.0000	4.3300	50.0000	0.0000	(0.5440)	(0.0596)	0.0000	1	(0.6036)	01/06/2025
600958.SH	12/30/2024	SDB3261097763	300.00	1.4305	452.31	429.14	0.0000	4.3300	50.0000	0.0000	(0.0544)	(0.0060)	0.0000	1	(0.0604)	01/06/2025
600958.SH	12/30/2024	SDB3261097763	200.00	1.4305	301.54	286.09	0.0000	4.3300	50.0000	0.0000	(0.0363)	(0.0040)	0.0000	1	(0.0402)	01/06/2025
600958.SH	12/30/2024	SDB3261097763	7,600.00	1.4305	11,458.58	10,871.48	0.0000	4.3300	50.0000	0.0000	(1.3782)	(0.1510)	0.0000	1	(1.5292)	01/06/2025
600958.SH	12/30/2024	SDB3261097763	5,300.00	1.4305	7,990.85	7,581.43	0.0000	4.3300	50.0000	0.0000	(0.9611)	(0.1053)	0.0000	1	(1.0664)	01/06/2025
600958.SH	12/30/2024	SDB3261097763	3,700.00	1.4305	5,578.52	5,292.69	0.0000	4.3300	50.0000	0.0000	(0.6710)	(0.0735)	0.0000	1	(0.7445)	01/06/2025
600958.SH	12/30/2024	SDB3261097763	2,000.00	1.4305	3,015.42	2,860.92	0.0000	4.3300	50.0000	0.0000	(0.3627)	(0.0397)	0.0000	1	(0.4024)	01/06/2025
600958.SH	12/30/2024	SDB3261097763	14,900.00	1.4305	22,464.85	21,313.82	0.0000	4.3300	50.0000	0.0000	(2.7020)	(0.2960)	0.0000	1	(2.9980)	01/06/2025
600958.SH	12/30/2024	SDB3261097763	7,800.00	1.4305	11,760.12	11,157.57	0.0000	4.3300	50.0000	0.0000	(1.4145)	(0.1550)	0.0000	1	(1.5694)	01/06/2025
600958.SH	12/30/2024	SDB3261097763	4,700.00	1.4305	7,086.23	6,723.15	0.0000	4.3300	50.0000	0.0000	(0.8523)	(0.0934)	0.0000	1	(0.9457)	01/06/2025
600958.SH	12/30/2024	SDB3261097763	300.00	1.4305	452.31	429.14	0.0000	4.3300	50.0000	0.0000	(0.0544)	(0.0060)	0.0000	1	(0.0604)	01/06/2025
600958.SH	12/30/2024	SDB3261097763	500.00	1.4305	753.85	715.23	0.0000	4.3300	50.0000	0.0000	(0.0907)	(0.0099)	0.0000	1	(0.1006)	01/06/2025
600958.SH	12/27/2024	SDB3261097763	4,300.00	1.4436	6,483.14	6,207.58	0.0000	4.3300	50.0000	0.0000	(2.3393)	(0.2586)	0.0000	3	(2.5980)	01/06/2025
600958.SH	12/27/2024	SDB3261097763	800.00	1.4436	1,206.17	1,154.90	0.0000	4.3300	50.0000	0.0000	(0.4352)	(0.0481)	0.0000	3	(0.4833)	01/06/2025
600958.SH	12/27/2024	SDB3261097763	9,800.00	1.4436	14,775.54	14,147.51	0.0000	4.3300	50.0000	0.0000	(5.3315)	(0.5895)	0.0000	3	(5.9210)	01/06/2025
600958.SH	12/27/2024	SDB3261097763	800.00	1.4436	1,206.17	1,154.90	0.0000	4.3300	50.0000	0.0000	(0.4352)	(0.0481)	0.0000	3	(0.4833)	01/06/2025
600958.SH	12/27/2024	SDB3261097763	7,500.00	1.4436	11,307.81	10,827.17	0.0000	4.3300	50.0000	0.0000	(4.0802)	(0.4511)	0.0000	3	(4.5314)	01/06/2025
600958.SH	12/27/2024	SDB3261097763	3,000.00	1.4436	4,523.12	4,330.87	0.0000	4.3300	50.0000	0.0000	(1.6321)	(0.1805)	0.0000	3	(1.8125)	01/06/2025
600958.SH	12/27/2024	SDB3261097763	300.00	1.4436	452.31	433.09	0.0000	4.3300	50.0000	0.0000	(0.1632)	(0.0180)	0.0000	3	(0.1813)	01/06/2025
600958.SH	12/27/2024	SDB3261097763	200.00	1.4436	301.54	288.72	0.0000	4.3300	50.0000	0.0000	(0.1088)	(0.0120)	0.0000	3	(0.1208)	01/06/2025
600958.SH	12/27/2024	SDB3261097763	7,600.00	1.4436	11,458.58	10,971.53	0.0000	4.3300	50.0000	0.0000	(4.1346)	(0.4571)	0.0000	3	(4.5918)	01/06/2025
600958.SH	12/27/2024	SDB3261097763	5,300.00	1.4436	7,990.85	7,651.20	0.0000	4.3300	50.0000	0.0000	(2.8834)	(0.3188)	0.0000	3	(3.2022)	01/06/2025
600958.SH	12/27/2024	SDB3261097763	3,700.00	1.4436	5,578.52	5,341.41	0.0000	4.3300	50.0000	0.0000	(2.0129)	(0.2226)	0.0000	3	(2.2355)	01/06/2025
600958.SH	12/27/2024	SDB3261097763	2,000.00	1.4436	3,015.42	2,887.25	0.0000	4.3300	50.0000	0.0000	(1.0881)	(0.1203)	0.0000	3	(1.2084)	01/06/2025
600958.SH	12/27/2024	SDB3261097763	14,900.00	1.4436	22,464.85	21,509.98	0.0000	4.3300	50.0000	0.0000	(8.1061)	(0.8962)	0.0000	3	(9.0023)	01/06/2025
600958.SH	12/27/2024	SDB3261097763	7,800.00	1.4436	11,760.12	11,260.26	0.0000	4.3300	50.0000	0.0000	(4.2434)	(0.4692)	0.0000	3	(4.7126)	01/06/2025
600958.SH	12/27/2024	SDB3261097763	4,700.00	1.4436	7,086.23	6,785.03	0.0000	4.3300	50.0000	0.0000	(2.5569)	(0.2827)	0.0000	3	(2.8397)	01/06/2025
600958.SH	12/27/2024	SDB3261097763	300.00	1.4436	452.31	433.09	0.0000	4.3300	50.0000	0.0000	(0.1632)	(0.0180)	0.0000	3	(0.1813)	01/06/2025
600958.SH	12/27/2024	SDB3261097763	500.00	1.4436	753.85	721.81	0.0000	4.3300	50.0000	0.0000	(0.2720)	(0.0301)	0.0000	3	(0.3021)	01/06/2025
600958.SH	12/26/2024	SDB3261097763	4,300.00	1.4479	6,483.14	6,226.00	0.0000	4.3300	50.0000	0.0000	(0.7798)	(0.0865)	0.0000	1	(0.8663)	01/06/2025
600958.SH	12/26/2024	SDB3261097763	800.00	1.4479	1,206.17	1,158.33	0.0000	4.3300	50.0000	0.0000	(0.1451)	(0.0161)	0.0000	1	(0.1612)	01/06/2025
600958.SH	12/26/2024	SDB3261097763	9,800.00	1.4479	14,775.54	14,189.50	0.0000	4.3300	50.0000	0.0000	(1.7772)	(0.1971)	0.0000	1	(1.9742)	01/06/2025
600958.SH	12/26/2024	SDB3261097763	800.00	1.4479	1,206.17	1,158.33	0.0000	4.3300	50.0000	0.0000	(0.1451)	(0.0161)	0.0000	1	(0.1612)	01/06/2025
600958.SH	12/26/2024	SDB3261097763	7,500.00	1.4479	11,307.81	10,859.31	0.0000	4.3300	50.0000	0.0000	(1.3601)	(0.1508)	0.0000	1	(1.5109)	01/06/2025
600958.SH	12/26/2024	SDB3261097763	3,000.00	1.4479	4,523.12	4,343.72	0.0000	4.3300	50.0000	0.0000	(0.5400)	(0.0603)	0.0000	1	(0.6044)	01/06/2025
600958.SH	12/26/2024	SDB3261097763	300.00	1.4479	452.31	434.37	0.0000	4.3300	50.0000	0.0000	(0.0544)	(0.0060)	0.0000	1	(0.0604)	01/06/2025
600958.SH	12/26/2024	SDB3261097763	200.00	1.4479	301.54	289.58	0.0000	4.3300	50.0000	0.0000	(0.0363)	(0.0040)	0.0000	1	(0.0403)	01/06/2025
600958.SH	12/26/2024	SDB3261097763	7,600.00	1.4479	11,458.58	11,004.10	0.0000	4.3300	50.0000	0.0000	(1.3782)	(0.1528)	0.0000	1	(1.5310)	01/06/2025
600958.SH	12/26/2024	SDB3261097763	5,300.00	1.4479	7,990.85	7,673.91	0.0000	4.3300	50.0000	0.0000	(0.9611)	(0.1066)	0.0000	1	(1.0677)	01/06/2025
600958.SH	12/26/2024	SDB3261097763	3,700.00	1.4479	5,578.52	5,357.26	0.0000	4.3300	50.0000	0.0000	(0.6710)	(0.0744)	0.0000	1	(0.7454)	01/06/2025
600958.SH	12/26/2024	SDB3261097763	2,000.00	1.4479	3,015.42	2,895.82	0.0000	4.3300	50.0000	0.0000	(0.3627)	(0.0402)	0.0000	1	(0.4029)	01/06/2025
600958.SH	12/26/2024	SDB3261097763	14,900.00	1.4479	22,464.85	21,573.83	0.0000	4.3300	50.0000	0.0000	(2.7020)	(0.2996)	0.0000	1	(3.0017)	01/06/2025
600958.SH	12/26/2024	SDB3261097763	7,800.00	1.4479	11,760.12	11,293.68	0.0000	4.3300	50.0000	0.0000	(1.4145)	(0.1569)	0.0000	1	(1.5713)	01/06/2025
600958.SH	12/26/2024	SDB3261097763	4,700.00	1.4479	7,086.23	6,805.17	0.0000	4.3300	50.0000	0.0000	(0.8523)	(0.0945)	0.0000	1	(0.9468)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6



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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ORIENT SECURITIES COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
600958.SH	12/26/2024	SDB3261097763	300.00	1.4479	452.31	434.37	0.0000	4.3300	50.0000	0.0000	(0.0544)	(0.0060)	0.0000	1	(0.0604)	01/06/2025
600958.SH	12/26/2024	SDB3261097763	500.00	1.4479	753.85	723.95	0.0000	4.3300	50.0000	0.0000	(0.0907)	(0.0101)	0.0000	1	(0.1007)	01/06/2025
600958.SH	12/24/2024	SDB3261097763	4,300.00	1.4479	6,483.14	6,226.00	0.0000	4.3300	50.0000	0.0000	(1.5596)	(0.1729)	0.0000	2	(1.7325)	01/06/2025
600958.SH	12/24/2024	SDB3261097763	800.00	1.4479	1,206.17	1,158.33	0.0000	4.3300	50.0000	0.0000	(0.2902)	(0.0322)	0.0000	2	(0.3223)	01/06/2025
600958.SH	12/24/2024	SDB3261097763	9,800.00	1.4479	14,775.54	14,189.50	0.0000	4.3300	50.0000	0.0000	(3.5543)	(0.3942)	0.0000	2	(3.9485)	01/06/2025
600958.SH	12/24/2024	SDB3261097763	800.00	1.4479	1,206.17	1,158.33	0.0000	4.3300	50.0000	0.0000	(0.2902)	(0.0322)	0.0000	2	(0.3223)	01/06/2025
600958.SH	12/24/2024	SDB3261097763	7,500.00	1.4479	11,307.81	10,859.31	0.0000	4.3300	50.0000	0.0000	(2.7202)	(0.3016)	0.0000	2	(3.0218)	01/06/2025
600958.SH	12/24/2024	SDB3261097763	3,000.00	1.4479	4,523.12	4,343.72	0.0000	4.3300	50.0000	0.0000	(1.0881)	(0.1207)	0.0000	2	(1.2087)	01/06/2025
600958.SH	12/24/2024	SDB3261097763	300.00	1.4479	452.31	434.37	0.0000	4.3300	50.0000	0.0000	(0.1088)	(0.0121)	0.0000	2	(0.1209)	01/06/2025
600958.SH	12/24/2024	SDB3261097763	200.00	1.4479	301.54	289.58	0.0000	4.3300	50.0000	0.0000	(0.0725)	(0.0080)	0.0000	2	(0.0806)	01/06/2025
600958.SH	12/24/2024	SDB3261097763	7,600.00	1.4479	11,458.58	11,004.10	0.0000	4.3300	50.0000	0.0000	(2.7564)	(0.3057)	0.0000	2	(3.0621)	01/06/2025
600958.SH	12/24/2024	SDB3261097763	5,300.00	1.4479	7,990.85	7,673.91	0.0000	4.3300	50.0000	0.0000	(1.9222)	(0.2132)	0.0000	2	(2.1354)	01/06/2025
600958.SH	12/24/2024	SDB3261097763	3,700.00	1.4479	5,578.52	5,357.26	0.0000	4.3300	50.0000	0.0000	(1.3419)	(0.1488)	0.0000	2	(1.4908)	01/06/2025
600958.SH	12/24/2024	SDB3261097763	2,000.00	1.4479	3,015.42	2,895.82	0.0000	4.3300	50.0000	0.0000	(0.7254)	(0.0804)	0.0000	2	(0.8058)	01/06/2025
600958.SH	12/24/2024	SDB3261097763	14,900.00	1.4479	22,464.85	21,573.83	0.0000	4.3300	50.0000	0.0000	(5.4040)	(0.5993)	0.0000	2	(6.0033)	01/06/2025
600958.SH	12/24/2024	SDB3261097763	7,800.00	1.4479	11,760.12	11,293.68	0.0000	4.3300	50.0000	0.0000	(2.8290)	(0.3137)	0.0000	2	(3.1427)	01/06/2025
600958.SH	12/24/2024	SDB3261097763	4,700.00	1.4479	7,086.23	6,805.17	0.0000	4.3300	50.0000	0.0000	(1.7046)	(0.1890)	0.0000	2	(1.8937)	01/06/2025
600958.SH	12/24/2024	SDB3261097763	300.00	1.4479	452.31	434.37	0.0000	4.3300	50.0000	0.0000	(0.1088)	(0.0121)	0.0000	2	(0.1209)	01/06/2025
600958.SH	12/24/2024	SDB3261097763	500.00	1.4479	753.85	723.95	0.0000	4.3300	50.0000	0.0000	(0.1813)	(0.0201)	0.0000	2	(0.2015)	01/06/2025
600958.SH	12/23/2024	SDB3261097763	4,300.00	1.4540	6,483.14	6,252.06	0.0000	4.3300	50.0000	0.0000	(0.7798)	(0.0868)	0.0000	1	(0.8666)	01/06/2025
600958.SH	12/23/2024	SDB3261097763	800.00	1.4540	1,206.17	1,163.17	0.0000	4.3300	50.0000	0.0000	(0.1451)	(0.0162)	0.0000	1	(0.1612)	01/06/2025
600958.SH	12/23/2024	SDB3261097763	9,800.00	1.4540	14,775.54	14,248.88	0.0000	4.3300	50.0000	0.0000	(1.7772)	(0.1979)	0.0000	1	(1.9751)	01/06/2025
600958.SH	12/23/2024	SDB3261097763	800.00	1.4540	1,206.17	1,163.17	0.0000	4.3300	50.0000	0.0000	(0.1451)	(0.0162)	0.0000	1	(0.1612)	01/06/2025
600958.SH	12/23/2024	SDB3261097763	7,500.00	1.4540	11,307.81	10,904.75	0.0000	4.3300	50.0000	0.0000	(1.3601)	(0.1515)	0.0000	1	(1.5115)	01/06/2025
600958.SH	12/23/2024	SDB3261097763	3,000.00	1.4540	4,523.12	4,361.90	0.0000	4.3300	50.0000	0.0000	(0.5440)	(0.0606)	0.0000	1	(0.6046)	01/06/2025
600958.SH	12/23/2024	SDB3261097763	300.00	1.4540	452.31	436.19	0.0000	4.3300	50.0000	0.0000	(0.0544)	(0.0061)	0.0000	1	(0.0605)	01/06/2025
600958.SH	12/23/2024	SDB3261097763	200.00	1.4540	301.54	290.79	0.0000	4.3300	50.0000	0.0000	(0.0363)	(0.0040)	0.0000	1	(0.0403)	01/06/2025
600958.SH	12/23/2024	SDB3261097763	7,600.00	1.4540	11,458.58	11,050.15	0.0000	4.3300	50.0000	0.0000	(1.3782)	(0.1535)	0.0000	1	(1.5317)	01/06/2025
600958.SH	12/23/2024	SDB3261097763	5,300.00	1.4540	7,990.85	7,706.03	0.0000	4.3300	50.0000	0.0000	(0.9611)	(0.1070)	0.0000	1	(1.0682)	01/06/2025
600958.SH	12/23/2024	SDB3261097763	3,700.00	1.4540	5,578.52	5,379.68	0.0000	4.3300	50.0000	0.0000	(0.6710)	(0.0747)	0.0000	1	(0.7457)	01/06/2025
600958.SH	12/23/2024	SDB3261097763	2,000.00	1.4540	3,015.42	2,907.93	0.0000	4.3300	50.0000	0.0000	(0.3627)	(0.0404)	0.0000	1	(0.4031)	01/06/2025
600958.SH	12/23/2024	SDB3261097763	14,900.00	1.4540	22,464.85	21,664.11	0.0000	4.3300	50.0000	0.0000	(2.7020)	(0.3009)	0.0000	1	(3.0029)	01/06/2025
600958.SH	12/23/2024	SDB3261097763	7,800.00	1.4540	11,760.12	11,340.94	0.0000	4.3300	50.0000	0.0000	(1.4145)	(0.1575)	0.0000	1	(1.5720)	01/06/2025
600958.SH	12/23/2024	SDB3261097763	4,700.00	1.4540	7,086.23	6,833.64	0.0000	4.3300	50.0000	0.0000	(0.8523)	(0.0949)	0.0000	1	(0.9472)	01/06/2025
600958.SH	12/23/2024	SDB3261097763	300.00	1.4540	452.31	436.19	0.0000	4.3300	50.0000	0.0000	(0.0544)	(0.0061)	0.0000	1	(0.0605)	01/06/2025
600958.SH	12/23/2024	SDB3261097763	500.00	1.4540	753.85	726.98	0.0000	4.3300	50.0000	0.0000	(0.0907)	(0.0101)	0.0000	1	(0.1008)	01/06/2025
600958.SH	12/20/2024	SDB3261097763	4,300.00	1.4619	6,483.14	6,286.20	0.0000	4.3300	50.0000	0.0000	(2.3393)	(0.2619)	0.0000	3	(2.6013)	01/06/2025
600958.SH	12/20/2024	SDB3261097763	800.00	1.4619	1,206.17	1,169.52	0.0000	4.3300	50.0000	0.0000	(0.4352)	(0.0487)	0.0000	3	(0.4840)	01/06/2025
600958.SH	12/20/2024	SDB3261097763	9,800.00	1.4619	14,775.54	14,326.68	0.0000	4.3300	50.0000	0.0000	(5.3315)	(0.5969)	0.0000	3	(5.9285)	01/06/2025
600958.SH	12/20/2024	SDB3261097763	800.00	1.4619	1,206.17	1,169.52	0.0000	4.3300	50.0000	0.0000	(0.4352)	(0.0487)	0.0000	3	(0.4840)	01/06/2025
600958.SH	12/20/2024	SDB3261097763	7,500.00	1.4619	11,307.81	10,964.30	0.0000	4.3300	50.0000	0.0000	(4.0802)	(0.4568)	0.0000	3	(4.5371)	01/06/2025
600958.SH	12/20/2024	SDB3261097763	3,000.00	1.4619	4,523.12	4,385.72	0.0000	4.3300	50.0000	0.0000	(1.6321)	(0.1827)	0.0000	3	(1.8148)	01/06/2025
600958.SH	12/20/2024	SDB3261097763	300.00	1.4619	452.31	438.57	0.0000	4.3300	50.0000	0.0000	(0.1632)	(0.0183)	0.0000	3	(0.1815)	01/06/2025
600958.SH	12/20/2024	SDB3261097763	200.00	1.4619	301.54	292.38	0.0000	4.3300	50.0000	0.0000	(0.1088)	(0.0122)	0.0000	3	(0.1210)	01/06/2025
600958.SH	12/20/2024	SDB3261097763	7,600.00	1.4619	11,458.58	11,110.49	0.0000	4.3300	50.0000	0.0000	(4.1346)	(0.4629)	0.0000	3	(4.5976)	01/06/2025
600958.SH	12/20/2024	SDB3261097763	5,300.00	1.4619	7,990.85	7,748.10	0.0000	4.3300	50.0000	0.0000	(2.8834)	(0.3228)	0.0000	3	(3.2062)	01/06/2025
600958.SH	12/20/2024	SDB3261097763	3,700.00	1.4619	5,578.52	5,409.05	0.0000	4.3300	50.0000	0.0000	(2.0129)	(0.2254)	0.0000	3	(2.2383)	01/06/2025
600958.SH	12/20/2024	SDB3261097763	2,000.00	1.4619	3,015.42	2,923.81	0.0000	4.3300	50.0000	0.0000	(1.0881)	(0.1218)	0.0000	3	(1.2099)	01/06/2025
600958.SH	12/20/2024	SDB3261097763	14,900.00	1.4619	22,464.85	21,782.40	0.0000	4.3300	50.0000	0.0000	(8.1061)	(0.9076)	0.0000	3	(9.0137)	01/06/2025
600958.SH	12/20/2024	SDB3261097763	7,800.00	1.4619	11,760.12	11,402.87	0.0000	4.3300	50.0000	0.0000	(4.2434)	(0.4751)	0.0000	3	(4.7186)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ORIENT SECURITIES COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
600958.SH	12/20/2024	SDB3261097763	4,700.00	1.4619	7,086.23	6,870.96	0.0000	4.3300	50.0000	0.0000	(2.5569)	(0.2863)	0.0000	3	(2.8432)	01/06/2025
600958.SH	12/20/2024	SDB3261097763	300.00	1.4619	452.31	438.57	0.0000	4.3300	50.0000	0.0000	(0.1632)	(0.0183)	0.0000	3	(0.1815)	01/06/2025
600958.SH	12/20/2024	SDB3261097763	500.00	1.4619	753.85	730.95	0.0000	4.3300	50.0000	0.0000	(0.2720)	(0.0305)	0.0000	3	(0.3025)	01/06/2025
600958.SH	12/19/2024	SDB3261097763	4,300.00	1.4642	6,483.14	6,295.98	0.0000	4.5800	50.0000	0.0000	(0.8248)	(0.0874)	0.0000	1	(0.9122)	01/06/2025
600958.SH	12/19/2024	SDB3261097763	800.00	1.4642	1,206.17	1,171.34	0.0000	4.5800	50.0000	0.0000	(0.1535)	(0.0163)	0.0000	1	(0.1697)	01/06/2025
600958.SH	12/19/2024	SDB3261097763	9,800.00	1.4642	14,775.54	14,348.97	0.0000	4.5800	50.0000	0.0000	(1.8798)	(0.1993)	0.0000	1	(2.0791)	01/06/2025
600958.SH	12/19/2024	SDB3261097763	800.00	1.4642	1,206.17	1,171.34	0.0000	4.5800	50.0000	0.0000	(0.1535)	(0.0163)	0.0000	1	(0.1697)	01/06/2025
600958.SH	12/19/2024	SDB3261097763	7,500.00	1.4642	11,307.81	10,981.36	0.0000	4.5800	50.0000	0.0000	(1.4386)	(0.1525)	0.0000	1	(1.5911)	01/06/2025
600958.SH	12/19/2024	SDB3261097763	3,000.00	1.4642	4,523.12	4,392.54	0.0000	4.5800	50.0000	0.0000	(0.5754)	(0.0610)	0.0000	1	(0.6364)	01/06/2025
600958.SH	12/19/2024	SDB3261097763	300.00	1.4642	452.31	439.25	0.0000	4.5800	50.0000	0.0000	(0.0575)	(0.0061)	0.0000	1	(0.0636)	01/06/2025
600958.SH	12/19/2024	SDB3261097763	200.00	1.4642	301.54	292.84	0.0000	4.5800	50.0000	0.0000	(0.0384)	(0.0041)	0.0000	1	(0.0424)	01/06/2025
600958.SH	12/19/2024	SDB3261097763	7,600.00	1.4642	11,458.58	11,127.78	0.0000	4.5800	50.0000	0.0000	(1.4578)	(0.1546)	0.0000	1	(1.6123)	01/06/2025
600958.SH	12/19/2024	SDB3261097763	5,300.00	1.4642	7,990.85	7,760.16	0.0000	4.5800	50.0000	0.0000	(1.0166)	(0.1078)	0.0000	1	(1.1244)	01/06/2025
600958.SH	12/19/2024	SDB3261097763	3,700.00	1.4642	5,578.52	5,417.47	0.0000	4.5800	50.0000	0.0000	(0.7097)	(0.0752)	0.0000	1	(0.7850)	01/06/2025
600958.SH	12/19/2024	SDB3261097763	2,000.00	1.4642	3,015.42	2,928.36	0.0000	4.5800	50.0000	0.0000	(0.3836)	(0.0407)	0.0000	1	(0.4243)	01/06/2025
600958.SH	12/19/2024	SDB3261097763	14,900.00	1.4642	22,464.85	21,816.30	0.0000	4.5800	50.0000	0.0000	(2.8580)	(0.3030)	0.0000	1	(3.1610)	01/06/2025
600958.SH	12/19/2024	SDB3261097763	7,800.00	1.4642	11,760.12	11,420.61	0.0000	4.5800	50.0000	0.0000	(1.4961)	(0.1586)	0.0000	1	(1.6548)	01/06/2025
600958.SH	12/19/2024	SDB3261097763	4,700.00	1.4642	7,086.23	6,881.65	0.0000	4.5800	50.0000	0.0000	(0.9015)	(0.0956)	0.0000	1	(0.9971)	01/06/2025
600958.SH	12/19/2024	SDB3261097763	300.00	1.4642	452.31	439.25	0.0000	4.5800	50.0000	0.0000	(0.0575)	(0.0061)	0.0000	1	(0.0636)	01/06/2025
600958.SH	12/19/2024	SDB3261097763	500.00	1.4642	753.85	732.09	0.0000	4.5800	50.0000	0.0000	(0.0959)	(0.0102)	0.0000	1	(0.1061)	01/06/2025
600958.SH	12/18/2024	SDB3261097763	4,300.00	1.4872	6,483.14	6,395.15	0.0000	4.5800	50.0000	0.0000	(0.8248)	(0.0888)	0.0000	1	(0.9136)	01/06/2025
600958.SH	12/18/2024	SDB3261097763	800.00	1.4872	1,206.17	1,189.80	0.0000	4.5800	50.0000	0.0000	(0.1535)	(0.0165)	0.0000	1	(0.1700)	01/06/2025
600958.SH	12/18/2024	SDB3261097763	9,800.00	1.4872	14,775.54	14,574.99	0.0000	4.5800	50.0000	0.0000	(1.8798)	(0.2024)	0.0000	1	(2.0822)	01/06/2025
600958.SH	12/18/2024	SDB3261097763	800.00	1.4872	1,206.17	1,189.80	0.0000	4.5800	50.0000	0.0000	(0.1535)	(0.0165)	0.0000	1	(0.1700)	01/06/2025
600958.SH	12/18/2024	SDB3261097763	7,500.00	1.4872	11,307.81	11,154.33	0.0000	4.5800	50.0000	0.0000	(1.4386)	(0.1549)	0.0000	1	(1.5935)	01/06/2025
600958.SH	12/18/2024	SDB3261097763	3,000.00	1.4872	4,523.12	4,461.73	0.0000	4.5800	50.0000	0.0000	(0.5754)	(0.0620)	0.0000	1	(0.6374)	01/06/2025
600958.SH	12/18/2024	SDB3261097763	300.00	1.4872	452.31	446.17	0.0000	4.5800	50.0000	0.0000	(0.0575)	(0.0062)	0.0000	1	(0.0637)	01/06/2025
600958.SH	12/18/2024	SDB3261097763	200.00	1.4872	301.54	297.45	0.0000	4.5800	50.0000	0.0000	(0.0384)	(0.0041)	0.0000	1	(0.0425)	01/06/2025
600958.SH	12/18/2024	SDB3261097763	7,600.00	1.4872	11,458.58	11,303.05	0.0000	4.5800	50.0000	0.0000	(1.4578)	(0.1570)	0.0000	1	(1.6148)	01/06/2025
600958.SH	12/18/2024	SDB3261097763	5,300.00	1.4872	7,990.85	7,882.39	0.0000	4.5800	50.0000	0.0000	(1.0166)	(0.1095)	0.0000	1	(1.1261)	01/06/2025
600958.SH	12/18/2024	SDB3261097763	3,700.00	1.4872	5,578.52	5,502.80	0.0000	4.5800	50.0000	0.0000	(0.7097)	(0.0764)	0.0000	1	(0.7861)	01/06/2025
600958.SH	12/18/2024	SDB3261097763	2,000.00	1.4872	3,015.42	2,974.49	0.0000	4.5800	50.0000	0.0000	(0.3836)	(0.0413)	0.0000	1	(0.4249)	01/06/2025
600958.SH	12/18/2024	SDB3261097763	14,900.00	1.4872	22,464.85	22,159.94	0.0000	4.5800	50.0000	0.0000	(2.8580)	(0.3078)	0.0000	1	(3.1658)	01/06/2025
600958.SH	12/18/2024	SDB3261097763	13,100.00	1.4872	19,750.97	19,482.90	0.0000	4.5800	50.0000	0.0000	(2.5128)	(0.2706)	0.0000	1	(2.7834)	01/06/2025
600958.SH	12/18/2024	SDB3261097763	4,700.00	1.4872	7,086.23	6,990.05	0.0000	4.5800	50.0000	0.0000	(0.9015)	(0.0971)	0.0000	1	(0.9986)	01/06/2025
600958.SH	12/18/2024	SDB3261097763	300.00	1.4872	452.31	446.17	0.0000	4.5800	50.0000	0.0000	(0.0575)	(0.0062)	0.0000	1	(0.0637)	01/06/2025
600958.SH	12/18/2024	SDB3261097763	500.00	1.4872	753.85	743.62	0.0000	4.5800	50.0000	0.0000	(0.0959)	(0.0103)	0.0000	1	(0.1062)	01/06/2025
600958.SH	12/17/2024	SDB3261097763	4,300.00	1.5414	6,483.14	6,627.99	0.0000	4.5800	50.0000	0.0000	(0.8248)	(0.0921)	0.0000	1	(0.9169)	01/06/2025
600958.SH	12/17/2024	SDB3261097763	800.00	1.5414	1,206.17	1,233.12	0.0000	4.5800	50.0000	0.0000	(0.1535)	(0.0171)	0.0000	1	(0.1706)	01/06/2025
600958.SH	12/17/2024	SDB3261097763	9,800.00	1.5414	14,775.54	15,105.66	0.0000	4.5800	50.0000	0.0000	(1.8798)	(0.2098)	0.0000	1	(2.0896)	01/06/2025
600958.SH	12/17/2024	SDB3261097763	800.00	1.5414	1,206.17	1,232.12	0.0000	4.5800	50.0000	0.0000	(0.1535)	(0.0171)	0.0000	1	(0.1706)	01/06/2025
600958.SH	12/17/2024	SDB3261097763	7,500.00	1.5414	11,307.81	11,560.45	0.0000	4.5800	50.0000	0.0000	(1.4386)	(0.1606)	0.0000	1	(1.5992)	01/06/2025
600958.SH	12/17/2024	SDB3261097763	3,000.00	1.5414	4,523.12	4,624.18	0.0000	4.5800	50.0000	0.0000	(0.5754)	(0.0642)	0.0000	1	(0.6397)	01/06/2025
600958.SH	12/17/2024	SDB3261097763	300.00	1.5414	452.31	462.42	0.0000	4.5800	50.0000	0.0000	(0.0575)	(0.0064)	0.0000	1	(0.0640)	01/06/2025
600958.SH	12/17/2024	SDB3261097763	200.00	1.5414	301.54	308.28	0.0000	4.5800	50.0000	0.0000	(0.0384)	(0.0043)	0.0000	1	(0.0426)	01/06/2025
600958.SH	12/17/2024	SDB3261097763	7,600.00	1.5414	11,458.58	11,714.59	0.0000	4.5800	50.0000	0.0000	(1.4578)	(0.1627)	0.0000	1	(1.6205)	01/06/2025
600958.SH	12/17/2024	SDB3261097763	5,300.00	1.5414	7,990.85	8,169.39	0.0000	4.5800	50.0000	0.0000	(1.0166)	(0.1135)	0.0000	1	(1.1301)	01/06/2025
600958.SH	12/17/2024	SDB3261097763	3,700.00	1.5414	5,578.52	5,703.16	0.0000	4.5800	50.0000	0.0000	(0.7097)	(0.0792)	0.0000	1	(0.7889)	01/06/2025
600958.SH	12/17/2024	SDB3261097763	2,000.00	1.5414	3,015.42	3,082.79	0.0000	4.5800	50.0000	0.0000	(0.3836)	(0.0428)	0.0000	1	(0.4264)	01/06/2025
600958.SH	12/17/2024	SDB3261097763	14,900.00	1.5414	22,464.85	22,966.77	0.0000	4.5800	50.0000	0.0000	(2.8580)	(0.3190)	0.0000	1	(3.1770)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ORIENT SECURITIES COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
600958.SH	12/17/2024	SDB3261097763	13,100.00	1.5414	19,750.97	20,192.26	0.0000	4.5800	50.0000	0.0000	(2.5128)	(0.2804)	0.0000	1	(2.7932)	01/06/2025
600958.SH	12/17/2024	SDB3261097763	4,700.00	1.5414	7,086.23	7,244.55	0.0000	4.5800	50.0000	0.0000	(0.9015)	(0.1006)	0.0000	1	(1.0021)	01/06/2025
600958.SH	12/17/2024	SDB3261097763	300.00	1.5414	452.31	462.42	0.0000	4.5800	50.0000	0.0000	(0.0675)	(0.0064)	0.0000	1	(0.0640)	01/06/2025
600958.SH	12/17/2024	SDB3261097763	500.00	1.5414	753.85	770.70	0.0000	4.5800	50.0000	0.0000	(0.0959)	(0.0107)	0.0000	1	(0.1066)	01/06/2025
600958.SH	12/16/2024	SDB3261097763	4,300.00	1.5255	6,483.14	6,559.64	0.0000	4.5800	50.0000	0.0000	(0.8248)	(0.0911)	0.0000	1	(0.9159)	01/06/2025
600958.SH	12/16/2024	SDB3261097763	800.00	1.5255	1,206.17	1,220.40	0.0000	4.5800	50.0000	0.0000	(0.1535)	(0.0169)	0.0000	1	(0.1704)	01/06/2025
600958.SH	12/16/2024	SDB3261097763	9,800.00	1.5255	14,775.54	14,949.87	0.0000	4.5800	50.0000	0.0000	(1.8798)	(0.2076)	0.0000	1	(2.0874)	01/06/2025
600958.SH	12/16/2024	SDB3261097763	800.00	1.5255	1,206.17	1,220.40	0.0000	4.5800	50.0000	0.0000	(0.1535)	(0.0169)	0.0000	1	(0.1704)	01/06/2025
600958.SH	12/16/2024	SDB3261097763	7,500.00	1.5255	11,307.81	11,441.23	0.0000	4.5800	50.0000	0.0000	(1.4386)	(0.1589)	0.0000	1	(1.5975)	01/06/2025
600958.SH	12/16/2024	SDB3261097763	3,000.00	1.5255	4,523.12	4,576.49	0.0000	4.5800	50.0000	0.0000	(0.5754)	(0.0638)	0.0000	1	(0.6390)	01/06/2025
600958.SH	12/16/2024	SDB3261097763	300.00	1.5255	452.31	457.65	0.0000	4.5800	50.0000	0.0000	(0.0575)	(0.0064)	0.0000	1	(0.0639)	01/06/2025
600958.SH	12/16/2024	SDB3261097763	200.00	1.5255	301.54	305.10	0.0000	4.5800	50.0000	0.0000	(0.0384)	(0.0042)	0.0000	1	(0.0426)	01/06/2025
600958.SH	12/16/2024	SDB3261097763	7,600.00	1.5255	11,458.58	11,593.78	0.0000	4.5800	50.0000	0.0000	(1.4578)	(0.1610)	0.0000	1	(1.6188)	01/06/2025
600958.SH	12/16/2024	SDB3261097763	5,300.00	1.5255	7,990.85	8,085.13	0.0000	4.5800	50.0000	0.0000	(1.0166)	(0.1123)	0.0000	1	(1.1289)	01/06/2025
600958.SH	12/16/2024	SDB3261097763	3,700.00	1.5255	5,578.52	5,644.34	0.0000	4.5800	50.0000	0.0000	(0.7097)	(0.0784)	0.0000	1	(0.7881)	01/06/2025
600958.SH	12/16/2024	SDB3261097763	2,000.00	1.5255	3,015.42	3,050.99	0.0000	4.5800	50.0000	0.0000	(0.3836)	(0.0424)	0.0000	1	(0.4260)	01/06/2025
600958.SH	12/16/2024	SDB3261097763	14,900.00	1.5255	22,464.85	22,729.91	0.0000	4.5800	50.0000	0.0000	(2.8580)	(0.3157)	0.0000	1	(3.1737)	01/06/2025
600958.SH	12/16/2024	SDB3261097763	13,100.00	1.5255	19,750.97	19,984.01	0.0000	4.5800	50.0000	0.0000	(2.5128)	(0.2776)	0.0000	1	(2.7903)	01/06/2025
600958.SH	12/16/2024	SDB3261097763	4,700.00	1.5255	7,086.23	7,169.84	0.0000	4.5800	50.0000	0.0000	(0.9015)	(0.0996)	0.0000	1	(1.0011)	01/06/2025
600958.SH	12/16/2024	SDB3261097763	300.00	1.5255	452.31	457.65	0.0000	4.5800	50.0000	0.0000	(0.0575)	(0.0064)	0.0000	1	(0.0639)	01/06/2025
600958.SH	12/16/2024	SDB3261097763	500.00	1.5255	753.85	762.75	0.0000	4.5800	50.0000	0.0000	(0.0959)	(0.0106)	0.0000	1	(0.1065)	01/06/2025
600958.SH	12/13/2024	SDB3261097763	4,300.00	1.5172	6,483.14	6,523.83	0.0000	4.5800	50.0000	0.0000	(2.4744)	(0.2718)	0.0000	3	(2.7462)	01/06/2025
600958.SH	12/13/2024	SDB3261097763	800.00	1.5172	1,206.17	1,213.74	0.0000	4.5800	50.0000	0.0000	(0.4604)	(0.0506)	0.0000	3	(0.5109)	01/06/2025
600958.SH	12/13/2024	SDB3261097763	9,800.00	1.5172	14,775.54	14,868.27	0.0000	4.5800	50.0000	0.0000	(5.6393)	(0.6195)	0.0000	3	(6.2588)	01/06/2025
600958.SH	12/13/2024	SDB3261097763	800.00	1.5172	1,206.17	1,213.74	0.0000	4.5800	50.0000	0.0000	(0.4604)	(0.0506)	0.0000	3	(0.5109)	01/06/2025
600958.SH	12/13/2024	SDB3261097763	7,500.00	1.5172	11,307.81	11,378.77	0.0000	4.5800	50.0000	0.0000	(4.3158)	(0.4741)	0.0000	3	(4.7899)	01/06/2025
600958.SH	12/13/2024	SDB3261097763	3,000.00	1.5172	4,523.12	4,551.51	0.0000	4.5800	50.0000	0.0000	(1.7263)	(0.1896)	0.0000	3	(1.9160)	01/06/2025
600958.SH	12/13/2024	SDB3261097763	300.00	1.5172	452.31	455.15	0.0000	4.5800	50.0000	0.0000	(0.1726)	(0.0190)	0.0000	3	(0.1916)	01/06/2025
600958.SH	12/13/2024	SDB3261097763	200.00	1.5172	301.54	303.43	0.0000	4.5800	50.0000	0.0000	(0.1151)	(0.0128)	0.0000	3	(0.1277)	01/06/2025
600958.SH	12/13/2024	SDB3261097763	7,600.00	1.5172	11,458.58	11,530.49	0.0000	4.5800	50.0000	0.0000	(4.3734)	(0.4804)	0.0000	3	(4.8538)	01/06/2025
600958.SH	12/13/2024	SDB3261097763	5,300.00	1.5172	7,990.85	8,041.00	0.0000	4.5800	50.0000	0.0000	(3.3048)	(0.3350)	0.0000	3	(3.3849)	01/06/2025
600958.SH	12/13/2024	SDB3261097763	3,700.00	1.5172	5,578.52	5,613.53	0.0000	4.5800	50.0000	0.0000	(2.1291)	(0.2339)	0.0000	3	(2.3630)	01/06/2025
600958.SH	12/13/2024	SDB3261097763	2,000.00	1.5172	3,015.42	3,034.34	0.0000	4.5800	50.0000	0.0000	(1.1509)	(0.1264)	0.0000	3	(1.2773)	01/06/2025
600958.SH	12/13/2024	SDB3261097763	14,900.00	1.5172	22,464.85	22,605.83	0.0000	4.5800	50.0000	0.0000	(8.5741)	(0.9419)	0.0000	3	(9.5160)	01/06/2025
600958.SH	12/13/2024	SDB3261097763	13,100.00	1.5172	19,750.97	19,874.93	0.0000	4.5800	50.0000	0.0000	(7.5383)	(0.8281)	0.0000	3	(8.3664)	01/06/2025
600958.SH	12/13/2024	SDB3261097763	4,700.00	1.5172	7,086.23	7,130.70	0.0000	4.5800	50.0000	0.0000	(2.7046)	(0.2971)	0.0000	3	(3.0017)	01/06/2025
600958.SH	12/13/2024	SDB3261097763	300.00	1.5172	452.31	455.15	0.0000	4.5800	50.0000	0.0000	(0.1726)	(0.0190)	0.0000	3	(0.1916)	01/06/2025
600958.SH	12/13/2024	SDB3261097763	500.00	1.5172	753.85	758.59	0.0000	4.5800	50.0000	0.0000	(0.2877)	(0.0316)	0.0000	3	(0.3193)	01/06/2025
600958.SH	12/12/2024	SDB3261097763	4,300.00	1.4990	6,483.14	6,445.55	0.0000	4.5800	50.0000	0.0000	(0.8248)	(0.0895)	0.0000	1	(0.9143)	01/06/2025
600958.SH	12/12/2024	SDB3261097763	800.00	1.4990	1,206.17	1,199.17	0.0000	4.5800	50.0000	0.0000	(0.1535)	(0.0167)	0.0000	1	(0.1701)	01/06/2025
600958.SH	12/12/2024	SDB3261097763	9,800.00	1.4990	14,775.54	14,689.86	0.0000	4.5800	50.0000	0.0000	(1.8798)	(0.2040)	0.0000	1	(2.0838)	01/06/2025
600958.SH	12/12/2024	SDB3261097763	800.00	1.4990	1,206.17	1,199.17	0.0000	4.5800	50.0000	0.0000	(0.1535)	(0.0167)	0.0000	1	(0.1701)	01/06/2025
600958.SH	12/12/2024	SDB3261097763	7,500.00	1.4990	11,307.81	11,242.24	0.0000	4.5800	50.0000	0.0000	(1.4386)	(0.1561)	0.0000	1	(1.5947)	01/06/2025
600958.SH	12/12/2024	SDB3261097763	3,000.00	1.4990	4,523.12	4,496.90	0.0000	4.5800	50.0000	0.0000	(0.5754)	(0.0625)	0.0000	1	(0.6379)	01/06/2025
600958.SH	12/12/2024	SDB3261097763	300.00	1.4990	452.31	449.69	0.0000	4.5800	50.0000	0.0000	(0.0575)	(0.0062)	0.0000	1	(0.0638)	01/06/2025
600958.SH	12/12/2024	SDB3261097763	200.00	1.4990	301.54	299.79	0.0000	4.5800	50.0000	0.0000	(0.0384)	(0.0042)	0.0000	1	(0.0425)	01/06/2025
600958.SH	12/12/2024	SDB3261097763	7,600.00	1.4990	11,458.58	11,392.13	0.0000	4.5800	50.0000	0.0000	(1.4578)	(0.1582)	0.0000	1	(1.6160)	01/06/2025
600958.SH	12/12/2024	SDB3261097763	5,300.00	1.4990	7,990.85	7,944.51	0.0000	4.5800	50.0000	0.0000	(1.0166)	(0.1103)	0.0000	1	(1.1270)	01/06/2025
600958.SH	12/12/2024	SDB3261097763	3,700.00	1.4990	5,578.52	5,546.17	0.0000	4.5800	50.0000	0.0000	(0.7097)	(0.0770)	0.0000	1	(0.7867)	01/06/2025
600958.SH	12/12/2024	SDB3261097763	2,000.00	1.4990	3,015.42	2,997.93	0.0000	4.5800	50.0000	0.0000	(0.3836)	(0.0416)	0.0000	1	(0.4253)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ORIENT SECURITIES COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
600958.SH	12/12/2024	SDB3261097763	14,900.00	1.4990	22,464.85	22,334.58	0.0000	4.5800	50.0000	0.0000	(2.8580)	(0.3102)	0.0000	1	(3.1682)	01/06/2025
600958.SH	12/12/2024	SDB3261097763	13,100.00	1.4990	19,750.97	19,636.44	0.0000	4.5800	50.0000	0.0000	(2.5128)	(0.2727)	0.0000	1	(2.7855)	01/06/2025
600958.SH	12/12/2024	SDB3261097763	4,700.00	1.4990	7,086.23	7,045.14	0.0000	4.5800	50.0000	0.0000	(0.9015)	(0.0978)	0.0000	1	(0.9994)	01/06/2025
600958.SH	12/12/2024	SDB3261097763	300.00	1.4990	452.31	449.69	0.0000	4.5800	50.0000	0.0000	(0.0575)	(0.0062)	0.0000	1	(0.0638)	01/06/2025
600958.SH	12/12/2024	SDB3261097763	500.00	1.4990	753.85	749.48	0.0000	4.5800	50.0000	0.0000	(0.0959)	(0.0104)	0.0000	1	(0.1063)	01/06/2025
600958.SH	12/11/2024	SDB3261097763	4,300.00	1.5158	6,483.14	6,518.11	0.0000	4.5800	50.0000	0.0000	(0.8248)	(0.0905)	0.0000	1	(0.9153)	01/06/2025
600958.SH	12/11/2024	SDB3261097763	800.00	1.5158	1,206.17	1,212.67	0.0000	4.5800	50.0000	0.0000	(0.1535)	(0.0168)	0.0000	1	(0.1703)	01/06/2025
600958.SH	12/11/2024	SDB3261097763	9,800.00	1.5158	14,775.54	14,855.23	0.0000	4.5800	50.0000	0.0000	(1.8798)	(0.2063)	0.0000	1	(2.0861)	01/06/2025
600958.SH	12/11/2024	SDB3261097763	800.00	1.5158	1,206.17	1,212.67	0.0000	4.5800	50.0000	0.0000	(0.1535)	(0.0168)	0.0000	1	(0.1703)	01/06/2025
600958.SH	12/11/2024	SDB3261097763	7,500.00	1.5158	11,307.81	11,368.80	0.0000	4.5800	50.0000	0.0000	(1.4386)	(0.1579)	0.0000	1	(1.5965)	01/06/2025
600958.SH	12/11/2024	SDB3261097763	3,000.00	1.5158	4,523.12	4,547.52	0.0000	4.5800	50.0000	0.0000	(0.5754)	(0.0632)	0.0000	1	(0.6386)	01/06/2025
600958.SH	12/11/2024	SDB3261097763	300.00	1.5158	452.31	454.75	0.0000	4.5800	50.0000	0.0000	(0.0575)	(0.0063)	0.0000	1	(0.0639)	01/06/2025
600958.SH	12/11/2024	SDB3261097763	200.00	1.5158	301.54	303.17	0.0000	4.5800	50.0000	0.0000	(0.0384)	(0.0042)	0.0000	1	(0.0426)	01/06/2025
600958.SH	12/11/2024	SDB3261097763	7,600.00	1.5158	11,458.58	11,520.38	0.0000	4.5800	50.0000	0.0000	(1.4578)	(0.1600)	0.0000	1	(1.6178)	01/06/2025
600958.SH	12/11/2024	SDB3261097763	5,300.00	1.5158	7,990.85	8,033.95	0.0000	4.5800	50.0000	0.0000	(1.0166)	(0.1116)	0.0000	1	(1.1282)	01/06/2025
600958.SH	12/11/2024	SDB3261097763	3,700.00	1.5158	5,578.52	5,608.61	0.0000	4.5800	50.0000	0.0000	(0.7097)	(0.0779)	0.0000	1	(0.7876)	01/06/2025
600958.SH	12/11/2024	SDB3261097763	2,000.00	1.5158	3,015.42	3,031.68	0.0000	4.5800	50.0000	0.0000	(0.3836)	(0.0421)	0.0000	1	(0.4257)	01/06/2025
600958.SH	12/11/2024	SDB3261097763	14,900.00	1.5158	22,464.85	22,586.02	0.0000	4.5800	50.0000	0.0000	(2.8580)	(0.3137)	0.0000	1	(3.1717)	01/06/2025
600958.SH	12/11/2024	SDB3261097763	13,100.00	1.5158	19,750.97	19,857.50	0.0000	4.5800	50.0000	0.0000	(2.5128)	(0.2758)	0.0000	1	(2.7886)	01/06/2025
600958.SH	12/11/2024	SDB3261097763	4,700.00	1.5158	7,086.23	7,124.45	0.0000	4.5800	50.0000	0.0000	(0.9015)	(0.0990)	0.0000	1	(1.0005)	01/06/2025
600958.SH	12/11/2024	SDB3261097763	300.00	1.5158	452.31	454.75	0.0000	4.5800	50.0000	0.0000	(0.0575)	(0.0063)	0.0000	1	(0.0639)	01/06/2025
600958.SH	12/11/2024	SDB3261097763	500.00	1.5158	753.85	757.92	0.0000	4.5800	50.0000	0.0000	(0.0959)	(0.0105)	0.0000	1	(0.1064)	01/06/2025
600958.SH	12/10/2024	SDB3261097763	4,300.00	1.4817	6,483.14	6,371.16	0.0000	4.5800	50.0000	0.0000	(0.8248)	(0.0885)	0.0000	1	(0.9133)	01/06/2025
600958.SH	12/10/2024	SDB3261097763	800.00	1.4817	1,206.17	1,185.33	0.0000	4.5800	50.0000	0.0000	(0.1535)	(0.0165)	0.0000	1	(0.1699)	01/06/2025
600958.SH	12/10/2024	SDB3261097763	9,800.00	1.4817	14,775.54	14,520.32	0.0000	4.5800	50.0000	0.0000	(1.8798)	(0.2017)	0.0000	1	(2.0814)	01/06/2025
600958.SH	12/10/2024	SDB3261097763	800.00	1.4817	1,206.17	1,185.33	0.0000	4.5800	50.0000	0.0000	(0.1535)	(0.0165)	0.0000	1	(0.1699)	01/06/2025
600958.SH	12/10/2024	SDB3261097763	7,500.00	1.4817	11,307.81	11,112.49	0.0000	4.5800	50.0000	0.0000	(1.4386)	(0.1543)	0.0000	1	(1.5929)	01/06/2025
600958.SH	12/10/2024	SDB3261097763	3,000.00	1.4817	4,523.12	4,444.99	0.0000	4.5800	50.0000	0.0000	(0.5754)	(0.0617)	0.0000	1	(0.6372)	01/06/2025
600958.SH	12/10/2024	SDB3261097763	300.00	1.4817	452.31	444.50	0.0000	4.5800	50.0000	0.0000	(0.0575)	(0.0062)	0.0000	1	(0.0637)	01/06/2025
600958.SH	12/10/2024	SDB3261097763	200.00	1.4817	301.54	296.33	0.0000	4.5800	50.0000	0.0000	(0.0384)	(0.0041)	0.0000	1	(0.0425)	01/06/2025
600958.SH	12/10/2024	SDB3261097763	7,600.00	1.4817	11,458.58	11,260.65	0.0000	4.5800	50.0000	0.0000	(1.4578)	(0.1564)	0.0000	1	(1.6142)	01/06/2025
600958.SH	12/10/2024	SDB3261097763	5,300.00	1.4817	7,990.85	7,852.82	0.0000	4.5800	50.0000	0.0000	(1.0166)	(0.1091)	0.0000	1	(1.1257)	01/06/2025
600958.SH	12/10/2024	SDB3261097763	3,700.00	1.4817	5,578.52	5,482.16	0.0000	4.5800	50.0000	0.0000	(0.7097)	(0.0761)	0.0000	1	(0.7859)	01/06/2025
600958.SH	12/10/2024	SDB3261097763	2,000.00	1.4817	3,015.42	2,963.33	0.0000	4.5800	50.0000	0.0000	(0.3836)	(0.0412)	0.0000	1	(0.4248)	01/06/2025
600958.SH	12/10/2024	SDB3261097763	14,900.00	1.4817	22,464.85	22,076.81	0.0000	4.5800	50.0000	0.0000	(2.8580)	(0.3066)	0.0000	1	(3.1647)	01/06/2025
600958.SH	12/10/2024	SDB3261097763	13,100.00	1.4817	19,750.97	19,409.81	0.0000	4.5800	50.0000	0.0000	(2.5128)	(0.2696)	0.0000	1	(2.7823)	01/06/2025
600958.SH	12/10/2024	SDB3261097763	4,700.00	1.4817	7,086.23	6,963.83	0.0000	4.5800	50.0000	0.0000	(0.9015)	(0.0967)	0.0000	1	(0.9982)	01/06/2025
600958.SH	12/10/2024	SDB3261097763	300.00	1.4817	452.31	444.50	0.0000	4.5800	50.0000	0.0000	(0.0575)	(0.0062)	0.0000	1	(0.0637)	01/06/2025
600958.SH	12/10/2024	SDB3261097763	500.00	1.4817	753.85	740.83	0.0000	4.5800	50.0000	0.0000	(0.0959)	(0.0103)	0.0000	1	(0.1062)	01/06/2025
600958.SH	12/09/2024	SDB3261097763	4,300.00	1.4743	6,483.14	6,339.33	0.0000	4.5800	50.0000	0.0000	(0.8248)	(0.0880)	0.0000	1	(0.9128)	01/06/2025
600958.SH	12/09/2024	SDB3261097763	800.00	1.4743	1,206.17	1,179.41	0.0000	4.5800	50.0000	0.0000	(0.1535)	(0.0164)	0.0000	1	(0.1698)	01/06/2025
600958.SH	12/09/2024	SDB3261097763	9,800.00	1.4743	14,775.54	14,447.77	0.0000	4.5800	50.0000	0.0000	(1.8798)	(0.2007)	0.0000	1	(2.0804)	01/06/2025
600958.SH	12/09/2024	SDB3261097763	800.00	1.4743	1,206.17	1,179.41	0.0000	4.5800	50.0000	0.0000	(0.1535)	(0.0164)	0.0000	1	(0.1698)	01/06/2025
600958.SH	12/09/2024	SDB3261097763	7,500.00	1.4743	11,307.81	11,056.97	0.0000	4.5800	50.0000	0.0000	(1.4386)	(0.1536)	0.0000	1	(1.5922)	01/06/2025
600958.SH	12/09/2024	SDB3261097763	3,000.00	1.4743	4,523.12	4,422.79	0.0000	4.5800	50.0000	0.0000	(0.5754)	(0.0614)	0.0000	1	(0.6369)	01/06/2025
600958.SH	12/09/2024	SDB3261097763	300.00	1.4743	452.31	442.28	0.0000	4.5800	50.0000	0.0000	(0.0575)	(0.0061)	0.0000	1	(0.0637)	01/06/2025
600958.SH	12/09/2024	SDB3261097763	200.00	1.4743	301.54	294.85	0.0000	4.5800	50.0000	0.0000	(0.0384)	(0.0041)	0.0000	1	(0.0425)	01/06/2025
600958.SH	12/09/2024	SDB3261097763	7,600.00	1.4743	11,458.58	11,204.39	0.0000	4.5800	50.0000	0.0000	(1.4578)	(0.1556)	0.0000	1	(1.6134)	01/06/2025
600958.SH	12/09/2024	SDB3261097763	5,300.00	1.4743	7,990.85	7,813.59	0.0000	4.5800	50.0000	0.0000	(1.0166)	(0.1085)	0.0000	1	(1.1251)	01/06/2025
600958.SH	12/09/2024	SDB3261097763	3,700.00	1.4743	5,578.52	5,454.77	0.0000	4.5800	50.0000	0.0000	(0.7097)	(0.0758)	0.0000	1	(0.7855)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ORIENT SECURITIES COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
600958.SH	12/09/2024	SDB3261097763	2,000.00	1.4743	3,015.42	2,948.52	0.0000	4.5800	50.0000	0.0000	(0.3836)	(0.0410)	0.0000	1	(0.4246)	01/06/2025
600958.SH	12/09/2024	SDB3261097763	14,900.00	1.4743	22,464.85	21,966.50	0.0000	4.5800	50.0000	0.0000	(2.8580)	(0.3051)	0.0000	1	(3.1631)	01/06/2025
600958.SH	12/09/2024	SDB3261097763	13,100.00	1.4743	19,750.97	19,312.83	0.0000	4.5800	50.0000	0.0000	(2.5128)	(0.2682)	0.0000	1	(2.7810)	01/06/2025
600958.SH	12/09/2024	SDB3261097763	4,700.00	1.4743	7,086.23	6,929.03	0.0000	4.5800	50.0000	0.0000	(0.9015)	(0.0962)	0.0000	1	(0.9978)	01/06/2025
600958.SH	12/09/2024	SDB3261097763	300.00	1.4743	452.31	442.28	0.0000	4.5800	50.0000	0.0000	(0.0575)	(0.0061)	0.0000	1	(0.0637)	01/06/2025
600958.SH	12/09/2024	SDB3261097763	500.00	1.4743	753.85	737.13	0.0000	4.5800	50.0000	0.0000	(0.0959)	(0.0102)	0.0000	1	(0.1061)	01/06/2025
600958.SH	12/06/2024	SDB3261097763	4,300.00	1.4905	6,483.14	6,409.21	0.0000	4.5800	50.0000	0.0000	(2.4744)	(0.2671)	0.0000	3	(2.7415)	01/06/2025
600958.SH	12/06/2024	SDB3261097763	800.00	1.4905	1,206.17	1,192.41	0.0000	4.5800	50.0000	0.0000	(0.4604)	(0.0497)	0.0000	3	(0.5100)	01/06/2025
600958.SH	12/06/2024	SDB3261097763	9,800.00	1.4905	14,775.54	14,607.03	0.0000	4.5800	50.0000	0.0000	(5.6393)	(0.6086)	0.0000	3	(6.2480)	01/06/2025
600958.SH	12/06/2024	SDB3261097763	800.00	1.4905	1,206.17	1,192.41	0.0000	4.5800	50.0000	0.0000	(0.4604)	(0.0497)	0.0000	3	(0.5100)	01/06/2025
600958.SH	12/06/2024	SDB3261097763	7,500.00	1.4905	11,307.81	11,178.85	0.0000	4.5800	50.0000	0.0000	(4.3158)	(0.4658)	0.0000	3	(4.7816)	01/06/2025
600958.SH	12/06/2024	SDB3261097763	3,000.00	1.4905	4,523.12	4,471.54	0.0000	4.5800	50.0000	0.0000	(1.7263)	(0.1863)	0.0000	3	(1.9126)	01/06/2025
600958.SH	12/06/2024	SDB3261097763	300.00	1.4905	452.31	447.15	0.0000	4.5800	50.0000	0.0000	(0.1726)	(0.0186)	0.0000	3	(0.1913)	01/06/2025
600958.SH	12/06/2024	SDB3261097763	200.00	1.4905	301.54	298.10	0.0000	4.5800	50.0000	0.0000	(0.1151)	(0.0124)	0.0000	3	(0.1275)	01/06/2025
600958.SH	12/06/2024	SDB3261097763	7,600.00	1.4905	11,458.58	11,327.90	0.0000	4.5800	50.0000	0.0000	(4.3734)	(0.4720)	0.0000	3	(4.8454)	01/06/2025
600958.SH	12/06/2024	SDB3261097763	5,300.00	1.4905	7,990.85	7,899.72	0.0000	4.5800	50.0000	0.0000	(3.0498)	(0.3292)	0.0000	3	(3.3790)	01/06/2025
600958.SH	12/06/2024	SDB3261097763	3,700.00	1.4905	5,578.52	5,514.90	0.0000	4.5800	50.0000	0.0000	(2.1291)	(0.2298)	0.0000	3	(2.3589)	01/06/2025
600958.SH	12/06/2024	SDB3261097763	2,000.00	1.4905	3,015.42	2,981.03	0.0000	4.5800	50.0000	0.0000	(1.1509)	(0.1242)	0.0000	3	(1.2751)	01/06/2025
600958.SH	12/06/2024	SDB3261097763	14,900.00	1.4905	22,464.85	22,208.64	0.0000	4.5800	50.0000	0.0000	(8.5741)	(0.9254)	0.0000	3	(9.4994)	01/06/2025
600958.SH	12/06/2024	SDB3261097763	13,100.00	1.4905	19,750.97	19,525.72	0.0000	4.5800	50.0000	0.0000	(7.5383)	(0.8136)	0.0000	3	(8.3519)	01/06/2025
600958.SH	12/06/2024	SDB3261097763	4,700.00	1.4905	7,086.23	7,005.41	0.0000	4.5800	50.0000	0.0000	(2.7046)	(0.2919)	0.0000	3	(2.9965)	01/06/2025
600958.SH	12/06/2024	SDB3261097763	300.00	1.4905	452.31	447.15	0.0000	4.5800	50.0000	0.0000	(0.1726)	(0.0186)	0.0000	3	(0.1913)	01/06/2025
600958.SH	12/06/2024	SDB3261097763	500.00	1.4905	753.85	745.26	0.0000	4.5800	50.0000	0.0000	(0.2877)	(0.0311)	0.0000	3	(0.3188)	01/06/2025
600958.SH	12/05/2024	SDB3261097763	4,300.00	1.4932	6,483.14	6,420.60	0.0000	4.5800	50.0000	0.0000	(0.8248)	(0.0892)	0.0000	1	(0.9140)	01/06/2025
600958.SH	12/05/2024	SDB3261097763	800.00	1.4932	1,206.17	1,194.53	0.0000	4.5800	50.0000	0.0000	(0.1535)	(0.0166)	0.0000	1	(0.1700)	01/06/2025
600958.SH	12/05/2024	SDB3261097763	9,800.00	1.4932	14,775.54	14,632.99	0.0000	4.5800	50.0000	0.0000	(1.8798)	(0.2032)	0.0000	1	(2.0830)	01/06/2025
600958.SH	12/05/2024	SDB3261097763	800.00	1.4932	1,206.17	1,194.53	0.0000	4.5800	50.0000	0.0000	(0.1535)	(0.0166)	0.0000	1	(0.1700)	01/06/2025
600958.SH	12/05/2024	SDB3261097763	7,500.00	1.4932	11,307.81	11,198.72	0.0000	4.5800	50.0000	0.0000	(1.4386)	(0.1555)	0.0000	1	(1.5941)	01/06/2025
600958.SH	12/05/2024	SDB3261097763	3,000.00	1.4932	4,523.12	4,479.49	0.0000	4.5800	50.0000	0.0000	(0.5754)	(0.0622)	0.0000	1	(0.6377)	01/06/2025
600958.SH	12/05/2024	SDB3261097763	300.00	1.4932	452.31	447.95	0.0000	4.5800	50.0000	0.0000	(0.0575)	(0.0062)	0.0000	1	(0.0638)	01/06/2025
600958.SH	12/05/2024	SDB3261097763	200.00	1.4932	301.54	298.63	0.0000	4.5800	50.0000	0.0000	(0.0384)	(0.0041)	0.0000	1	(0.0425)	01/06/2025
600958.SH	12/05/2024	SDB3261097763	7,600.00	1.4932	11,458.58	11,348.03	0.0000	4.5800	50.0000	0.0000	(1.4578)	(0.1576)	0.0000	1	(1.6154)	01/06/2025
600958.SH	12/05/2024	SDB3261097763	5,300.00	1.4932	7,990.85	7,913.76	0.0000	4.5800	50.0000	0.0000	(1.0166)	(0.1099)	0.0000	1	(1.1265)	01/06/2025
600958.SH	12/05/2024	SDB3261097763	3,700.00	1.4932	5,578.52	5,524.70	0.0000	4.5800	50.0000	0.0000	(0.7097)	(0.0767)	0.0000	1	(0.7864)	01/06/2025
600958.SH	12/05/2024	SDB3261097763	2,000.00	1.4932	3,015.42	2,986.32	0.0000	4.5800	50.0000	0.0000	(0.3836)	(0.0415)	0.0000	1	(0.4251)	01/06/2025
600958.SH	12/05/2024	SDB3261097763	14,900.00	1.4932	22,464.85	22,248.11	0.0000	4.5800	50.0000	0.0000	(2.8580)	(0.3090)	0.0000	1	(3.1670)	01/06/2025
600958.SH	12/05/2024	SDB3261097763	13,100.00	1.4932	19,750.97	19,560.42	0.0000	4.5800	50.0000	0.0000	(2.5128)	(0.2717)	0.0000	1	(2.7844)	01/06/2025
600958.SH	12/05/2024	SDB3261097763	4,700.00	1.4932	7,086.23	7,017.86	0.0000	4.5800	50.0000	0.0000	(0.9015)	(0.0975)	0.0000	1	(0.9990)	01/06/2025
600958.SH	12/05/2024	SDB3261097763	300.00	1.4932	452.31	447.95	0.0000	4.5800	50.0000	0.0000	(0.0575)	(0.0062)	0.0000	1	(0.0638)	01/06/2025
600958.SH	12/05/2024	SDB3261097763	500.00	1.4932	753.85	746.58	0.0000	4.5800	50.0000	0.0000	(0.0959)	(0.0104)	0.0000	1	(0.1063)	01/06/2025
600958.SH	12/04/2024	SDB3261097763	4,300.00	1.5077	6,483.14	6,483.14	0.0000	4.5800	50.0000	0.0000	(0.8248)	(0.0900)	0.0000	1	(0.9148)	01/06/2025
600958.SH	12/04/2024	SDB3261097763	800.00	1.5077	1,206.17	1,206.17	0.0000	4.5800	50.0000	0.0000	(0.1535)	(0.0168)	0.0000	1	(0.1702)	01/06/2025
600958.SH	12/04/2024	SDB3261097763	9,800.00	1.5077	14,775.54	14,775.54	0.0000	4.5800	50.0000	0.0000	(1.8798)	(0.2052)	0.0000	1	(2.0850)	01/06/2025
600958.SH	12/04/2024	SDB3261097763	800.00	1.5077	1,206.17	1,206.17	0.0000	4.5800	50.0000	0.0000	(0.1535)	(0.0168)	0.0000	1	(0.1702)	01/06/2025
600958.SH	12/04/2024	SDB3261097763	7,500.00	1.5077	11,307.81	11,307.81	0.0000	4.5800	50.0000	0.0000	(1.4386)	(0.1571)	0.0000	1	(1.5957)	01/06/2025
600958.SH	12/04/2024	SDB3261097763	3,000.00	1.5077	4,523.12	4,523.12	0.0000	4.5800	50.0000	0.0000	(0.5754)	(0.0628)	0.0000	1	(0.6383)	01/06/2025
600958.SH	12/04/2024	SDB3261097763	300.00	1.5077	452.31	452.31	0.0000	4.5800	50.0000	0.0000	(0.0575)	(0.0063)	0.0000	1	(0.0638)	01/06/2025
600958.SH	12/04/2024	SDB3261097763	200.00	1.5077	301.54	301.54	0.0000	4.5800	50.0000	0.0000	(0.0384)	(0.0042)	0.0000	1	(0.0426)	01/06/2025
600958.SH	12/04/2024	SDB3261097763	7,600.00	1.5077	11,458.58	11,458.58	0.0000	4.5800	50.0000	0.0000	(1.4578)	(0.1591)	0.0000	1	(1.6169)	01/06/2025
600958.SH	12/04/2024	SDB3261097763	5,300.00	1.5077	7,990.85	7,990.85	0.0000	4.5800	50.0000	0.0000	(1.0166)	(0.1110)	0.0000	1	(1.1276)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ORIENT SECURITIES COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
600958.SH	12/04/2024	SDB3261097763	3,700.00	1.5077	5,578.52	5,578.52	0.0000	4.5800	50.0000	0.0000	(0.7097)	(0.0775)	0.0000	1	(0.7872)	01/06/2025
600958.SH	12/04/2024	SDB3261097763	2,000.00	1.5077	3,015.42	3,015.42	0.0000	4.5800	50.0000	0.0000	(0.3836)	(0.0419)	0.0000	1	(0.4255)	01/06/2025
600958.SH	12/04/2024	SDB3261097763	14,900.00	1.5077	22,464.85	22,464.85	0.0000	4.5800	50.0000	0.0000	(2.8580)	(0.3120)	0.0000	1	(3.1700)	01/06/2025
600958.SH	12/04/2024	SDB3261097763	13,100.00	1.5077	19,750.97	19,750.97	0.0000	4.5800	50.0000	0.0000	(2.5128)	(0.2743)	0.0000	1	(2.7871)	01/06/2025
600958.SH	12/04/2024	SDB3261097763	4,700.00	1.5077	7,086.23	7,086.23	0.0000	4.5800	50.0000	0.0000	(0.9015)	(0.0984)	0.0000	1	(0.9999)	01/06/2025
600958.SH	12/04/2024	SDB3261097763	300.00	1.5077	452.31	452.31	0.0000	4.5800	50.0000	0.0000	(0.0575)	(0.0063)	0.0000	1	(0.0638)	01/06/2025
600958.SH	12/04/2024	SDB3261097763	500.00	1.5077	753.85	753.85	0.0000	4.5800	50.0000	0.0000	(0.0959)	(0.0105)	0.0000	1	(0.1064)	01/06/2025
TOTAL ORIENT SECURITIES COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND											(465.6706)	(51.4581)	0.0000		(517.1287)	

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

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
OVCTEK CHINA INC CMN CLASS A SERIES NORTHBOUND																
300595.ZK	01/03/2025	SDB3260123351	300.00	2.7622	782.32	828.65	0.0000	4.3300	50.0000	0.0000	(0.2823)	(0.0345)	0.0000	3	(0.3168)	01/06/2025
300595.ZK	01/03/2025	SDB3260123351	300.00	2.7622	782.32	828.65	0.0000	4.3300	50.0000	0.0000	(0.2823)	(0.0345)	0.0000	3	(0.3168)	01/06/2025
300595.ZK	01/03/2025	SDB3260123351	900.00	2.7622	2,346.97	2,485.94	0.0000	4.3300	50.0000	0.0000	(0.8469)	(0.1036)	0.0000	3	(0.9504)	01/06/2025
300595.ZK	01/03/2025	SDB3260123351	300.00	2.7622	782.32	828.65	0.0000	4.3300	50.0000	0.0000	(0.2823)	(0.0345)	0.0000	3	(0.3168)	01/06/2025
300595.ZK	01/03/2025	SDB3260123351	500.00	2.7622	1,303.87	1,381.08	0.0000	4.3300	50.0000	0.0000	(0.4705)	(0.0575)	0.0000	3	(0.5280)	01/06/2025
300595.ZK	01/03/2025	SDB3260123351	100.00	2.7622	260.77	276.22	0.0000	4.3300	50.0000	0.0000	(0.0941)	(0.0115)	0.0000	3	(0.1056)	01/06/2025
300595.ZK	01/03/2025	SDB3260123351	5,400.00	2.7622	14,081.80	14,915.66	0.0000	4.3300	50.0000	0.0000	(5.0812)	(0.6215)	0.0000	3	(5.7027)	01/06/2025
300595.ZK	01/03/2025	SDB3260123351	2,600.00	2.7622	6,780.12	7,181.61	0.0000	4.3300	50.0000	0.0000	(2.4465)	(0.2992)	0.0000	3	(2.7457)	01/06/2025
300595.ZK	01/03/2025	SDB3260123351	500.00	2.7622	1,303.87	1,381.08	0.0000	4.3300	50.0000	0.0000	(0.4705)	(0.0575)	0.0000	3	(0.5280)	01/06/2025
300595.ZK	01/03/2025	SDB3260123351	2,000.00	2.7622	5,215.48	5,524.32	0.0000	4.3300	50.0000	0.0000	(1.8819)	(0.2302)	0.0000	3	(2.1121)	01/06/2025
300595.ZK	01/03/2025	SDB3260123351	1,500.00	2.7622	3,911.61	4,143.24	0.0000	4.3300	50.0000	0.0000	(1.4114)	(0.1726)	0.0000	3	(1.5841)	01/06/2025
300595.ZK	01/03/2025	SDB3260123351	6,500.00	2.7622	16,950.31	17,954.03	0.0000	4.3300	50.0000	0.0000	(6.1162)	(0.7481)	0.0000	3	(6.8643)	01/06/2025
300595.ZK	01/03/2025	SDB3260123351	1,200.00	2.7622	3,129.29	3,314.59	0.0000	4.3300	50.0000	0.0000	(1.1292)	(0.1381)	0.0000	3	(1.2673)	01/06/2025
300595.ZK	01/03/2025	SDB3260123351	2,200.00	2.7622	5,737.03	6,076.75	0.0000	4.3300	50.0000	0.0000	(2.0701)	(0.2532)	0.0000	3	(2.3233)	01/06/2025
300595.ZK	01/03/2025	SDB3260123351	1,000.00	2.7622	2,607.74	2,762.16	0.0000	4.3300	50.0000	0.0000	(0.9410)	(0.1151)	0.0000	3	(1.0560)	01/06/2025
300595.ZK	01/03/2025	SDB3260123351	800.00	2.7622	2,086.19	2,209.73	0.0000	4.3300	50.0000	0.0000	(0.7528)	(0.0921)	0.0000	3	(0.8448)	01/06/2025
300595.ZK	01/03/2025	SDB3260123351	400.00	2.7622	1,043.10	1,104.86	0.0000	4.3300	50.0000	0.0000	(0.3764)	(0.0460)	0.0000	3	(0.4224)	01/06/2025
300595.ZK	01/03/2025	SDB3260123351	300.00	2.7622	782.32	828.65	0.0000	4.3300	50.0000	0.0000	(0.2823)	(0.0345)	0.0000	3	(0.3168)	01/06/2025
300595.ZK	01/03/2025	SDB3260123351	900.00	2.7622	2,346.97	2,485.94	0.0000	4.3300	50.0000	0.0000	(0.8469)	(0.1036)	0.0000	3	(0.9504)	01/06/2025
300595.ZK	01/03/2025	SDB3260123351	600.00	2.7622	1,564.64	1,657.30	0.0000	4.3300	50.0000	0.0000	(0.5646)	(0.0691)	0.0000	3	(0.6336)	01/06/2025
300595.ZK	01/02/2025	SDB3260123351	300.00	2.7549	782.32	826.46	0.0000	4.3300	50.0000	0.0000	(0.0941)	(0.0115)	0.0000	1	(0.1056)	01/06/2025
300595.ZK	01/02/2025	SDB3260123351	300.00	2.7549	782.32	826.46	0.0000	4.3300	50.0000	0.0000	(0.0941)	(0.0115)	0.0000	1	(0.1056)	01/06/2025
300595.ZK	01/02/2025	SDB3260123351	900.00	2.7549	2,346.97	2,479.38	0.0000	4.3300	50.0000	0.0000	(0.2823)	(0.0344)	0.0000	1	(0.3167)	01/06/2025
300595.ZK	01/02/2025	SDB3260123351	300.00	2.7549	782.32	826.46	0.0000	4.3300	50.0000	0.0000	(0.0941)	(0.0115)	0.0000	1	(0.1056)	01/06/2025
300595.ZK	01/02/2025	SDB3260123351	500.00	2.7549	1,303.87	1,377.43	0.0000	4.3300	50.0000	0.0000	(0.1568)	(0.0191)	0.0000	1	(0.1760)	01/06/2025
300595.ZK	01/02/2025	SDB3260123351	100.00	2.7549	260.77	275.49	0.0000	4.3300	50.0000	0.0000	(0.0314)	(0.0038)	0.0000	1	(0.0352)	01/06/2025
300595.ZK	01/02/2025	SDB3260123351	5,400.00	2.7549	14,081.80	14,876.25	0.0000	4.3300	50.0000	0.0000	(1.6937)	(0.2066)	0.0000	1	(1.9003)	01/06/2025
300595.ZK	01/02/2025	SDB3260123351	6,800.00	2.7549	17,732.63	18,733.06	0.0000	4.3300	50.0000	0.0000	(2.1328)	(0.2602)	0.0000	1	(2.3930)	01/06/2025
300595.ZK	01/02/2025	SDB3260123351	500.00	2.7549	1,303.87	1,377.43	0.0000	4.3300	50.0000	0.0000	(0.1568)	(0.0191)	0.0000	1	(0.1760)	01/06/2025
300595.ZK	01/02/2025	SDB3260123351	2,000.00	2.7549	5,215.48	5,509.72	0.0000	4.3300	50.0000	0.0000	(0.6273)	(0.0765)	0.0000	1	(0.7038)	01/06/2025
300595.ZK	01/02/2025	SDB3260123351	1,500.00	2.7549	3,911.61	4,132.29	0.0000	4.3300	50.0000	0.0000	(0.4705)	(0.0574)	0.0000	1	(0.5279)	01/06/2025
300595.ZK	01/02/2025	SDB3260123351	6,500.00	2.7549	16,950.31	17,906.60	0.0000	4.3300	50.0000	0.0000	(2.0387)	(0.2487)	0.0000	1	(2.2874)	01/06/2025
300595.ZK	01/02/2025	SDB3260123351	1,200.00	2.7549	3,129.29	3,305.83	0.0000	4.3300	50.0000	0.0000	(0.3764)	(0.0459)	0.0000	1	(0.4223)	01/06/2025
300595.ZK	01/02/2025	SDB3260123351	2,200.00	2.7549	5,737.03	6,060.70	0.0000	4.3300	50.0000	0.0000	(0.6900)	(0.0842)	0.0000	1	(0.7742)	01/06/2025
300595.ZK	01/02/2025	SDB3260123351	1,000.00	2.7549	2,607.74	2,754.86	0.0000	4.3300	50.0000	0.0000	(0.3137)	(0.0383)	0.0000	1	(0.3519)	01/06/2025
300595.ZK	01/02/2025	SDB3260123351	800.00	2.7549	2,086.19	2,203.89	0.0000	4.3300	50.0000	0.0000	(0.2509)	(0.0306)	0.0000	1	(0.2815)	01/06/2025
300595.ZK	01/02/2025	SDB3260123351	400.00	2.7549	1,043.10	1,101.94	0.0000	4.3300	50.0000	0.0000	(0.1255)	(0.0153)	0.0000	1	(0.1408)	01/06/2025
300595.ZK	01/02/2025	SDB3260123351	300.00	2.7549	782.32	826.46	0.0000	4.3300	50.0000	0.0000	(0.0941)	(0.0115)	0.0000	1	(0.1056)	01/06/2025
300595.ZK	01/02/2025	SDB3260123351	900.00	2.7549	2,346.97	2,479.38	0.0000	4.3300	50.0000	0.0000	(0.2823)	(0.0344)	0.0000	1	(0.3167)	01/06/2025
300595.ZK	01/02/2025	SDB3260123351	600.00	2.7549	1,564.64	1,652.92	0.0000	4.3300	50.0000	0.0000	(0.1882)	(0.0230)	0.0000	1	(0.2111)	01/06/2025
300595.ZK	12/31/2024	SDB3260123351	300.00	2.8080	782.32	842.41	0.0000	4.3300	50.0000	0.0000	(0.1882)	(0.0234)	0.0000	2	(0.2116)	01/06/2025
300595.ZK	12/31/2024	SDB3260123351	300.00	2.8080	782.32	842.41	0.0000	4.3300	50.0000	0.0000	(0.1882)	(0.0234)	0.0000	2	(0.2116)	01/06/2025
300595.ZK	12/31/2024	SDB3260123351	900.00	2.8080	2,346.97	2,527.23	0.0000	4.3300	50.0000	0.0000	(0.5646)	(0.0702)	0.0000	2	(0.6348)	01/06/2025
300595.ZK	12/31/2024	SDB3260123351	300.00	2.8080	782.32	842.41	0.0000	4.3300	50.0000	0.0000	(0.1882)	(0.0234)	0.0000	2	(0.2116)	01/06/2025
300595.ZK	12/31/2024	SDB3260123351	500.00	2.8080	1,303.87	1,404.02	0.0000	4.3300	50.0000	0.0000	(0.3137)	(0.0390)	0.0000	2	(0.3527)	01/06/2025
300595.ZK	12/31/2024	SDB3260123351	100.00	2.8080	260.77	280.80	0.0000	4.3300	50.0000	0.0000	(0.0627)	(0.0078)	0.0000	2	(0.0705)	01/06/2025
300595.ZK	12/31/2024	SDB3260123351	5,400.00	2.8080	14,081.80	15,163.37	0.0000	4.3300	50.0000	0.0000	(3.3875)	(0.4212)	0.0000	2	(3.8087)	01/06/2025
300595.ZK	12/31/2024	SDB3260123351	6,800.00	2.8080	17,732.63	19,094.61	0.0000	4.3300	50.0000	0.0000	(4.2657)	(0.5304)	0.0000	2	(4.7961)	01/06/2025
300595.ZK	12/31/2024	SDB3260123351	500.00	2.8080	1,303.87	1,404.02	0.0000	4.3300	50.0000	0.0000	(0.3137)	(0.0390)	0.0000	2	(0.3527)	01/06/2025
300595.ZK	12/31/2024	SDB3260123351	2,000.00	2.8080	5,215.48	5,616.06	0.0000	4.3300	50.0000	0.0000	(1.2546)	(0.1560)	0.0000	2	(1.4106)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
OVCTEK CHINA INC CMN CLASS A SERIES NORTHBOUND (Cont.)																
300595.ZK	12/31/2024	SDB3260123351	1,500.00	2.8080	3,911.61	4,212.05	0.0000	4.3300	50.0000	0.0000	(0.9410)	(0.1170)	0.0000	2	(1.0580)	01/06/2025
300595.ZK	12/31/2024	SDB3260123351	6,500.00	2.8080	16,950.31	18,252.20	0.0000	4.3300	50.0000	0.0000	(4.0775)	(0.5070)	0.0000	2	(4.5845)	01/06/2025
300595.ZK	12/31/2024	SDB3260123351	1,200.00	2.8080	3,129.29	3,369.64	0.0000	4.3300	50.0000	0.0000	(0.7528)	(0.0936)	0.0000	2	(0.8464)	01/06/2025
300595.ZK	12/31/2024	SDB3260123351	2,200.00	2.8080	5,737.03	6,177.67	0.0000	4.3300	50.0000	0.0000	(1.3801)	(0.1716)	0.0000	2	(1.5517)	01/06/2025
300595.ZK	12/31/2024	SDB3260123351	1,000.00	2.8080	2,607.74	2,808.03	0.0000	4.3300	50.0000	0.0000	(0.6273)	(0.0780)	0.0000	2	(0.7053)	01/06/2025
300595.ZK	12/31/2024	SDB3260123351	800.00	2.8080	2,086.19	2,246.42	0.0000	4.3300	50.0000	0.0000	(0.5018)	(0.0624)	0.0000	2	(0.5642)	01/06/2025
300595.ZK	12/31/2024	SDB3260123351	400.00	2.8080	1,043.10	1,123.21	0.0000	4.3300	50.0000	0.0000	(0.2509)	(0.0312)	0.0000	2	(0.2821)	01/06/2025
300595.ZK	12/31/2024	SDB3260123351	300.00	2.8080	782.32	842.41	0.0000	4.3300	50.0000	0.0000	(0.1882)	(0.0234)	0.0000	2	(0.2116)	01/06/2025
300595.ZK	12/31/2024	SDB3260123351	900.00	2.8080	2,346.97	2,527.23	0.0000	4.3300	50.0000	0.0000	(0.5646)	(0.0702)	0.0000	2	(0.6348)	01/06/2025
300595.ZK	12/31/2024	SDB3260123351	600.00	2.8080	1,564.64	1,684.82	0.0000	4.3300	50.0000	0.0000	(0.3764)	(0.0468)	0.0000	2	(0.4232)	01/06/2025
300595.ZK	12/30/2024	SDB3260123351	300.00	2.6227	782.32	786.82	0.0000	4.3300	50.0000	0.0000	(0.0941)	(0.0109)	0.0000	1	(0.1050)	01/06/2025
300595.ZK	12/30/2024	SDB3260123351	300.00	2.6227	782.32	786.82	0.0000	4.3300	50.0000	0.0000	(0.0941)	(0.0109)	0.0000	1	(0.1050)	01/06/2025
300595.ZK	12/30/2024	SDB3260123351	900.00	2.6227	2,346.97	2,360.46	0.0000	4.3300	50.0000	0.0000	(0.2823)	(0.0328)	0.0000	1	(0.3151)	01/06/2025
300595.ZK	12/30/2024	SDB3260123351	300.00	2.6227	782.32	786.82	0.0000	4.3300	50.0000	0.0000	(0.0941)	(0.0109)	0.0000	1	(0.1050)	01/06/2025
300595.ZK	12/30/2024	SDB3260123351	500.00	2.6227	1,303.87	1,311.37	0.0000	4.3300	50.0000	0.0000	(0.1568)	(0.0182)	0.0000	1	(0.1750)	01/06/2025
300595.ZK	12/30/2024	SDB3260123351	100.00	2.6227	260.77	262.27	0.0000	4.3300	50.0000	0.0000	(0.0314)	(0.0036)	0.0000	1	(0.0350)	01/06/2025
300595.ZK	12/30/2024	SDB3260123351	5,400.00	2.6227	14,081.80	14,162.77	0.0000	4.3300	50.0000	0.0000	(1.6937)	(0.1967)	0.0000	1	(1.8904)	01/06/2025
300595.ZK	12/30/2024	SDB3260123351	6,800.00	2.6227	17,732.63	17,834.60	0.0000	4.3300	50.0000	0.0000	(2.1328)	(0.2477)	0.0000	1	(2.3805)	01/06/2025
300595.ZK	12/30/2024	SDB3260123351	500.00	2.6227	1,303.87	1,311.37	0.0000	4.3300	50.0000	0.0000	(0.1568)	(0.0182)	0.0000	1	(0.1750)	01/06/2025
300595.ZK	12/30/2024	SDB3260123351	2,000.00	2.6227	5,215.48	5,245.47	0.0000	4.3300	50.0000	0.0000	(0.6273)	(0.0729)	0.0000	1	(0.7002)	01/06/2025
300595.ZK	12/30/2024	SDB3260123351	1,500.00	2.6227	3,911.61	3,934.10	0.0000	4.3300	50.0000	0.0000	(0.4705)	(0.0546)	0.0000	1	(0.5251)	01/06/2025
300595.ZK	12/30/2024	SDB3260123351	6,500.00	2.6227	16,950.31	17,047.78	0.0000	4.3300	50.0000	0.0000	(2.0387)	(0.2368)	0.0000	1	(2.2755)	01/06/2025
300595.ZK	12/30/2024	SDB3260123351	1,200.00	2.6227	3,129.29	3,147.28	0.0000	4.3300	50.0000	0.0000	(0.3764)	(0.0437)	0.0000	1	(0.4201)	01/06/2025
300595.ZK	12/30/2024	SDB3260123351	2,200.00	2.6227	5,737.03	5,770.02	0.0000	4.3300	50.0000	0.0000	(0.6900)	(0.0801)	0.0000	1	(0.7702)	01/06/2025
300595.ZK	12/30/2024	SDB3260123351	1,000.00	2.6227	2,607.74	2,622.74	0.0000	4.3300	50.0000	0.0000	(0.3137)	(0.0364)	0.0000	1	(0.3501)	01/06/2025
300595.ZK	12/30/2024	SDB3260123351	800.00	2.6227	2,086.19	2,098.19	0.0000	4.3300	50.0000	0.0000	(0.2509)	(0.0291)	0.0000	1	(0.2801)	01/06/2025
300595.ZK	12/30/2024	SDB3260123351	400.00	2.6227	1,043.10	1,049.09	0.0000	4.3300	50.0000	0.0000	(0.1255)	(0.0146)	0.0000	1	(0.1400)	01/06/2025
300595.ZK	12/30/2024	SDB3260123351	300.00	2.6227	782.32	786.82	0.0000	4.3300	50.0000	0.0000	(0.0941)	(0.0109)	0.0000	1	(0.1050)	01/06/2025
300595.ZK	12/30/2024	SDB3260123351	900.00	2.6227	2,346.97	2,360.46	0.0000	4.3300	50.0000	0.0000	(0.2823)	(0.0328)	0.0000	1	(0.3151)	01/06/2025
300595.ZK	12/30/2024	SDB3260123351	600.00	2.6227	1,564.64	1,573.64	0.0000	4.3300	50.0000	0.0000	(0.1882)	(0.0219)	0.0000	1	(0.2100)	01/06/2025
300595.ZK	12/27/2024	SDB3260123351	300.00	2.5561	782.32	766.83	0.0000	4.3300	50.0000	0.0000	(0.2823)	(0.0320)	0.0000	3	(0.3142)	01/06/2025
300595.ZK	12/27/2024	SDB3260123351	300.00	2.5561	782.32	766.83	0.0000	4.3300	50.0000	0.0000	(0.2823)	(0.0320)	0.0000	3	(0.3142)	01/06/2025
300595.ZK	12/27/2024	SDB3260123351	900.00	2.5561	2,346.97	2,300.49	0.0000	4.3300	50.0000	0.0000	(0.8469)	(0.0959)	0.0000	3	(0.9427)	01/06/2025
300595.ZK	12/27/2024	SDB3260123351	300.00	2.5561	782.32	766.83	0.0000	4.3300	50.0000	0.0000	(0.2823)	(0.0320)	0.0000	3	(0.3142)	01/06/2025
300595.ZK	12/27/2024	SDB3260123351	500.00	2.5561	1,303.87	1,278.05	0.0000	4.3300	50.0000	0.0000	(0.4705)	(0.0533)	0.0000	3	(0.5237)	01/06/2025
300595.ZK	12/27/2024	SDB3260123351	100.00	2.5561	260.77	255.61	0.0000	4.3300	50.0000	0.0000	(0.0941)	(0.0107)	0.0000	3	(0.1047)	01/06/2025
300595.ZK	12/27/2024	SDB3260123351	5,400.00	2.5561	14,081.80	13,802.96	0.0000	4.3300	50.0000	0.0000	(5.0812)	(0.5751)	0.0000	3	(5.6563)	01/06/2025
300595.ZK	12/27/2024	SDB3260123351	6,800.00	2.5561	17,732.63	17,381.50	0.0000	4.3300	50.0000	0.0000	(6.3985)	(0.7242)	0.0000	3	(7.1228)	01/06/2025
300595.ZK	12/27/2024	SDB3260123351	500.00	2.5561	1,303.87	1,278.05	0.0000	4.3300	50.0000	0.0000	(0.4705)	(0.0533)	0.0000	3	(0.5237)	01/06/2025
300595.ZK	12/27/2024	SDB3260123351	2,000.00	2.5561	5,215.48	5,112.21	0.0000	4.3300	50.0000	0.0000	(1.8819)	(0.2130)	0.0000	3	(2.0949)	01/06/2025
300595.ZK	12/27/2024	SDB3260123351	1,500.00	2.5561	3,911.61	3,834.15	0.0000	4.3300	50.0000	0.0000	(1.4114)	(0.1598)	0.0000	3	(1.5712)	01/06/2025
300595.ZK	12/27/2024	SDB3260123351	6,500.00	2.5561	16,950.31	16,614.67	0.0000	4.3300	50.0000	0.0000	(6.1162)	(0.6923)	0.0000	3	(6.8085)	01/06/2025
300595.ZK	12/27/2024	SDB3260123351	1,200.00	2.5561	3,129.29	3,067.32	0.0000	4.3300	50.0000	0.0000	(1.1292)	(0.1278)	0.0000	3	(1.2570)	01/06/2025
300595.ZK	12/27/2024	SDB3260123351	2,200.00	2.5561	5,737.03	5,623.43	0.0000	4.3300	50.0000	0.0000	(2.0701)	(0.2343)	0.0000	3	(2.3044)	01/06/2025
300595.ZK	12/27/2024	SDB3260123351	1,000.00	2.5561	2,607.74	2,556.10	0.0000	4.3300	50.0000	0.0000	(0.9410)	(0.1065)	0.0000	3	(1.0475)	01/06/2025
300595.ZK	12/27/2024	SDB3260123351	800.00	2.5561	2,086.19	2,044.88	0.0000	4.3300	50.0000	0.0000	(0.7528)	(0.0852)	0.0000	3	(0.8380)	01/06/2025
300595.ZK	12/27/2024	SDB3260123351	400.00	2.5561	1,043.10	1,022.44	0.0000	4.3300	50.0000	0.0000	(0.3764)	(0.0426)	0.0000	3	(0.4190)	01/06/2025
300595.ZK	12/27/2024	SDB3260123351	300.00	2.5561	782.32	766.83	0.0000	4.3300	50.0000	0.0000	(0.2823)	(0.0320)	0.0000	3	(0.3142)	01/06/2025
300595.ZK	12/27/2024	SDB3260123351	900.00	2.5561	2,346.97	2,300.49	0.0000	4.3300	50.0000	0.0000	(0.8469)	(0.0959)	0.0000	3	(0.9427)	01/06/2025
300595.ZK	12/27/2024	SDB3260123351	600.00	2.5561	1,564.64	1,533.66	0.0000	4.3300	50.0000	0.0000	(0.5646)	(0.0639)	0.0000	3	(0.6285)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
OVCTEK CHINA INC CMN CLASS A SERIES NORTHBOUND (Cont.)																
300595.ZK	12/26/2024	SDB3260123351	300.00	2.5472	782.32	764.15	0.0000	4.3300	50.0000	0.0000	(0.0941)	(0.0106)	0.0000	1	(0.1047)	01/06/2025
300595.ZK	12/26/2024	SDB3260123351	300.00	2.5472	782.32	764.15	0.0000	4.3300	50.0000	0.0000	(0.0941)	(0.0106)	0.0000	1	(0.1047)	01/06/2025
300595.ZK	12/26/2024	SDB3260123351	900.00	2.5472	2,346.97	2,292.45	0.0000	4.3300	50.0000	0.0000	(0.2823)	(0.0318)	0.0000	1	(0.3141)	01/06/2025
300595.ZK	12/26/2024	SDB3260123351	300.00	2.5472	782.32	764.15	0.0000	4.3300	50.0000	0.0000	(0.0941)	(0.0106)	0.0000	1	(0.1047)	01/06/2025
300595.ZK	12/26/2024	SDB3260123351	500.00	2.5472	1,303.87	1,273.59	0.0000	4.3300	50.0000	0.0000	(0.1568)	(0.0177)	0.0000	1	(0.1745)	01/06/2025
300595.ZK	12/26/2024	SDB3260123351	100.00	2.5472	260.77	254.72	0.0000	4.3300	50.0000	0.0000	(0.0314)	(0.0035)	0.0000	1	(0.0349)	01/06/2025
300595.ZK	12/26/2024	SDB3260123351	5,400.00	2.5472	14,081.80	13,754.72	0.0000	4.3300	50.0000	0.0000	(1.6937)	(0.1910)	0.0000	1	(1.8848)	01/06/2025
300595.ZK	12/26/2024	SDB3260123351	6,800.00	2.5472	17,732.63	17,320.76	0.0000	4.3300	50.0000	0.0000	(2.1328)	(0.2406)	0.0000	1	(2.3734)	01/06/2025
300595.ZK	12/26/2024	SDB3260123351	500.00	2.5472	1,303.87	1,273.59	0.0000	4.3300	50.0000	0.0000	(0.1568)	(0.0177)	0.0000	1	(0.1745)	01/06/2025
300595.ZK	12/26/2024	SDB3260123351	2,000.00	2.5472	5,215.48	5,094.34	0.0000	4.3300	50.0000	0.0000	(0.6273)	(0.0708)	0.0000	1	(0.6981)	01/06/2025
300595.ZK	12/26/2024	SDB3260123351	1,500.00	2.5472	3,911.61	3,820.76	0.0000	4.3300	50.0000	0.0000	(0.4705)	(0.0531)	0.0000	1	(0.5235)	01/06/2025
300595.ZK	12/26/2024	SDB3260123351	6,500.00	2.5472	16,950.31	16,556.60	0.0000	4.3300	50.0000	0.0000	(2.0387)	(0.2300)	0.0000	1	(2.2687)	01/06/2025
300595.ZK	12/26/2024	SDB3260123351	1,200.00	2.5472	3,129.29	3,056.60	0.0000	4.3300	50.0000	0.0000	(0.3764)	(0.0425)	0.0000	1	(0.4188)	01/06/2025
300595.ZK	12/26/2024	SDB3260123351	2,200.00	2.5472	5,737.03	5,603.77	0.0000	4.3300	50.0000	0.0000	(0.6900)	(0.0778)	0.0000	1	(0.7679)	01/06/2025
300595.ZK	12/26/2024	SDB3260123351	1,000.00	2.5472	2,607.74	2,547.17	0.0000	4.3300	50.0000	0.0000	(0.3137)	(0.0354)	0.0000	1	(0.3490)	01/06/2025
300595.ZK	12/26/2024	SDB3260123351	800.00	2.5472	2,086.19	2,037.74	0.0000	4.3300	50.0000	0.0000	(0.0283)	(0.0000)	0.0000	1	(0.2792)	01/06/2025
300595.ZK	12/26/2024	SDB3260123351	400.00	2.5472	1,043.10	1,018.87	0.0000	4.3300	50.0000	0.0000	(0.1255)	(0.0142)	0.0000	1	(0.1396)	01/06/2025
300595.ZK	12/26/2024	SDB3260123351	300.00	2.5472	782.32	764.15	0.0000	4.3300	50.0000	0.0000	(0.0941)	(0.0106)	0.0000	1	(0.1047)	01/06/2025
300595.ZK	12/26/2024	SDB3260123351	900.00	2.5472	2,346.97	2,292.45	0.0000	4.3300	50.0000	0.0000	(0.2823)	(0.0318)	0.0000	1	(0.3141)	01/06/2025
300595.ZK	12/26/2024	SDB3260123351	600.00	2.5472	1,564.64	1,528.30	0.0000	4.3300	50.0000	0.0000	(0.1882)	(0.0212)	0.0000	1	(0.2094)	01/06/2025
300595.ZK	12/24/2024	SDB3260123351	300.00	2.5472	782.32	764.15	0.0000	4.3300	50.0000	0.0000	(0.1882)	(0.0212)	0.0000	2	(0.2094)	01/06/2025
300595.ZK	12/24/2024	SDB3260123351	300.00	2.5472	782.32	764.15	0.0000	4.3300	50.0000	0.0000	(0.1882)	(0.0212)	0.0000	2	(0.2094)	01/06/2025
300595.ZK	12/24/2024	SDB3260123351	900.00	2.5472	2,346.97	2,292.45	0.0000	4.3300	50.0000	0.0000	(0.5646)	(0.0637)	0.0000	2	(0.6283)	01/06/2025
300595.ZK	12/24/2024	SDB3260123351	300.00	2.5472	782.32	764.15	0.0000	4.3300	50.0000	0.0000	(0.1882)	(0.0212)	0.0000	2	(0.2094)	01/06/2025
300595.ZK	12/24/2024	SDB3260123351	500.00	2.5472	1,303.87	1,273.59	0.0000	4.3300	50.0000	0.0000	(0.3137)	(0.0354)	0.0000	2	(0.3490)	01/06/2025
300595.ZK	12/24/2024	SDB3260123351	100.00	2.5472	260.77	254.72	0.0000	4.3300	50.0000	0.0000	(0.0627)	(0.0071)	0.0000	2	(0.0698)	01/06/2025
300595.ZK	12/24/2024	SDB3260123351	5,400.00	2.5472	14,081.80	13,754.72	0.0000	4.3300	50.0000	0.0000	(3.3875)	(0.3821)	0.0000	2	(3.7695)	01/06/2025
300595.ZK	12/24/2024	SDB3260123351	6,800.00	2.5472	17,732.63	17,320.76	0.0000	4.3300	50.0000	0.0000	(4.2657)	(0.4811)	0.0000	2	(4.7468)	01/06/2025
300595.ZK	12/24/2024	SDB3260123351	500.00	2.5472	1,303.87	1,273.59	0.0000	4.3300	50.0000	0.0000	(0.3137)	(0.0354)	0.0000	2	(0.3490)	01/06/2025
300595.ZK	12/24/2024	SDB3260123351	2,000.00	2.5472	5,215.48	5,094.34	0.0000	4.3300	50.0000	0.0000	(1.2546)	(0.1415)	0.0000	2	(1.3961)	01/06/2025
300595.ZK	12/24/2024	SDB3260123351	1,500.00	2.5472	3,911.61	3,820.76	0.0000	4.3300	50.0000	0.0000	(0.9410)	(0.1061)	0.0000	2	(1.0471)	01/06/2025
300595.ZK	12/24/2024	SDB3260123351	6,500.00	2.5472	16,950.31	16,556.60	0.0000	4.3300	50.0000	0.0000	(4.0775)	(0.4599)	0.0000	2	(4.5374)	01/06/2025
300595.ZK	12/24/2024	SDB3260123351	1,200.00	2.5472	3,129.29	3,056.60	0.0000	4.3300	50.0000	0.0000	(0.7528)	(0.0849)	0.0000	2	(0.8377)	01/06/2025
300595.ZK	12/24/2024	SDB3260123351	2,200.00	2.5472	5,737.03	5,603.77	0.0000	4.3300	50.0000	0.0000	(1.3801)	(0.1557)	0.0000	2	(1.5357)	01/06/2025
300595.ZK	12/24/2024	SDB3260123351	1,000.00	2.5472	2,607.74	2,547.17	0.0000	4.3300	50.0000	0.0000	(0.6273)	(0.0708)	0.0000	2	(0.6981)	01/06/2025
300595.ZK	12/24/2024	SDB3260123351	800.00	2.5472	2,086.19	2,037.74	0.0000	4.3300	50.0000	0.0000	(0.5018)	(0.0566)	0.0000	2	(0.5584)	01/06/2025
300595.ZK	12/24/2024	SDB3260123351	400.00	2.5472	1,043.10	1,018.87	0.0000	4.3300	50.0000	0.0000	(0.2509)	(0.0283)	0.0000	2	(0.2792)	01/06/2025
300595.ZK	12/24/2024	SDB3260123351	300.00	2.5472	782.32	764.15	0.0000	4.3300	50.0000	0.0000	(0.1882)	(0.0212)	0.0000	2	(0.2094)	01/06/2025
300595.ZK	12/24/2024	SDB3260123351	900.00	2.5472	2,346.97	2,292.45	0.0000	4.3300	50.0000	0.0000	(0.5646)	(0.0637)	0.0000	2	(0.6283)	01/06/2025
300595.ZK	12/24/2024	SDB3260123351	600.00	2.5472	1,564.64	1,528.30	0.0000	4.3300	50.0000	0.0000	(0.3764)	(0.0425)	0.0000	2	(0.4188)	01/06/2025
300595.ZK	12/23/2024	SDB3260123351	300.00	2.5527	782.32	765.80	0.0000	4.3300	50.0000	0.0000	(0.0941)	(0.0106)	0.0000	1	(0.1047)	01/06/2025
300595.ZK	12/23/2024	SDB3260123351	300.00	2.5527	782.32	765.80	0.0000	4.3300	50.0000	0.0000	(0.0941)	(0.0106)	0.0000	1	(0.1047)	01/06/2025
300595.ZK	12/23/2024	SDB3260123351	900.00	2.5527	2,346.97	2,297.40	0.0000	4.3300	50.0000	0.0000	(0.2823)	(0.0319)	0.0000	1	(0.3142)	01/06/2025
300595.ZK	12/23/2024	SDB3260123351	300.00	2.5527	782.32	765.80	0.0000	4.3300	50.0000	0.0000	(0.0941)	(0.0106)	0.0000	1	(0.1047)	01/06/2025
300595.ZK	12/23/2024	SDB3260123351	500.00	2.5527	1,303.87	1,276.34	0.0000	4.3300	50.0000	0.0000	(0.1568)	(0.0177)	0.0000	1	(0.1746)	01/06/2025
300595.ZK	12/23/2024	SDB3260123351	100.00	2.5527	260.77	255.27	0.0000	4.3300	50.0000	0.0000	(0.0314)	(0.0035)	0.0000	1	(0.0349)	01/06/2025
300595.ZK	12/23/2024	SDB3260123351	5,400.00	2.5527	14,081.80	13,784.43	0.0000	4.3300	50.0000	0.0000	(1.6937)	(0.1915)	0.0000	1	(1.8852)	01/06/2025
300595.ZK	12/23/2024	SDB3260123351	6,800.00	2.5527	17,732.63	17,358.17	0.0000	4.3300	50.0000	0.0000	(2.1328)	(0.2411)	0.0000	1	(2.3739)	01/06/2025
300595.ZK	12/23/2024	SDB3260123351	500.00	2.5527	1,303.87	1,276.34	0.0000	4.3300	50.0000	0.0000	(0.1568)	(0.0177)	0.0000	1	(0.1746)	01/06/2025
300595.ZK	12/23/2024	SDB3260123351	2,000.00	2.5527	5,215.48	5,105.34	0.0000	4.3300	50.0000	0.0000	(0.6273)	(0.0709)	0.0000	1	(0.6982)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
OVCTEK CHINA INC CMN CLASS A SERIES NORTHBOUND (Cont.)																
300595.ZK	12/23/2024	SDB3260123351	1,500.00	2.5527	3,911.61	3,829.01	0.0000	4.3300	50.0000	0.0000	(0.4705)	(0.0532)	0.0000	1	(0.5237)	01/06/2025
300595.ZK	12/23/2024	SDB3260123351	6,500.00	2.5527	16,950.31	16,592.37	0.0000	4.3300	50.0000	0.0000	(2.0387)	(0.2304)	0.0000	1	(2.2692)	01/06/2025
300595.ZK	12/23/2024	SDB3260123351	1,200.00	2.5527	3,129.29	3,063.21	0.0000	4.3300	50.0000	0.0000	(0.3764)	(0.0425)	0.0000	1	(0.4189)	01/06/2025
300595.ZK	12/23/2024	SDB3260123351	2,200.00	2.5527	5,737.03	5,615.88	0.0000	4.3300	50.0000	0.0000	(0.6900)	(0.0780)	0.0000	1	(0.7680)	01/06/2025
300595.ZK	12/23/2024	SDB3260123351	1,000.00	2.5527	2,607.74	2,552.67	0.0000	4.3300	50.0000	0.0000	(0.3137)	(0.0355)	0.0000	1	(0.3491)	01/06/2025
300595.ZK	12/23/2024	SDB3260123351	800.00	2.5527	2,086.19	2,042.14	0.0000	4.3300	50.0000	0.0000	(0.2509)	(0.0284)	0.0000	1	(0.2793)	01/06/2025
300595.ZK	12/23/2024	SDB3260123351	400.00	2.5527	1,043.10	1,021.07	0.0000	4.3300	50.0000	0.0000	(0.1255)	(0.0142)	0.0000	1	(0.1396)	01/06/2025
300595.ZK	12/23/2024	SDB3260123351	300.00	2.5527	782.32	765.80	0.0000	4.3300	50.0000	0.0000	(0.0941)	(0.0106)	0.0000	1	(0.1047)	01/06/2025
300595.ZK	12/23/2024	SDB3260123351	900.00	2.5527	2,346.97	2,297.40	0.0000	4.3300	50.0000	0.0000	(0.2823)	(0.0319)	0.0000	1	(0.3142)	01/06/2025
300595.ZK	12/23/2024	SDB3260123351	600.00	2.5527	1,564.64	1,531.60	0.0000	4.3300	50.0000	0.0000	(0.1882)	(0.0213)	0.0000	1	(0.2095)	01/06/2025
300595.ZK	12/20/2024	SDB3260123351	300.00	2.5590	782.32	767.71	0.0000	4.3300	50.0000	0.0000	(0.2823)	(0.0320)	0.0000	3	(0.3143)	01/06/2025
300595.ZK	12/20/2024	SDB3260123351	300.00	2.5590	782.32	767.71	0.0000	4.3300	50.0000	0.0000	(0.2823)	(0.0320)	0.0000	3	(0.3143)	01/06/2025
300595.ZK	12/20/2024	SDB3260123351	900.00	2.5590	2,346.97	2,303.12	0.0000	4.3300	50.0000	0.0000	(0.8469)	(0.0960)	0.0000	3	(0.9428)	01/06/2025
300595.ZK	12/20/2024	SDB3260123351	300.00	2.5590	782.32	767.71	0.0000	4.3300	50.0000	0.0000	(0.2823)	(0.0320)	0.0000	3	(0.3143)	01/06/2025
300595.ZK	12/20/2024	SDB3260123351	500.00	2.5590	1,303.87	1,279.51	0.0000	4.3300	50.0000	0.0000	(0.4705)	(0.0533)	0.0000	3	(0.5238)	01/06/2025
300595.ZK	12/20/2024	SDB3260123351	100.00	2.5590	260.77	255.90	0.0000	4.3300	50.0000	0.0000	(0.0941)	(0.0107)	0.0000	3	(0.1048)	01/06/2025
300595.ZK	12/20/2024	SDB3260123351	5,400.00	2.5590	14,081.80	13,818.71	0.0000	4.3300	50.0000	0.0000	(5.0812)	(0.5758)	0.0000	3	(5.6570)	01/06/2025
300595.ZK	12/20/2024	SDB3260123351	6,800.00	2.5590	17,732.63	17,401.34	0.0000	4.3300	50.0000	0.0000	(6.3985)	(0.7251)	0.0000	3	(7.1236)	01/06/2025
300595.ZK	12/20/2024	SDB3260123351	500.00	2.5590	1,303.87	1,279.51	0.0000	4.3300	50.0000	0.0000	(0.4705)	(0.0533)	0.0000	3	(0.5238)	01/06/2025
300595.ZK	12/20/2024	SDB3260123351	2,000.00	2.5590	5,215.48	5,118.04	0.0000	4.3300	50.0000	0.0000	(1.8819)	(0.2133)	0.0000	3	(2.0952)	01/06/2025
300595.ZK	12/20/2024	SDB3260123351	1,500.00	2.5590	3,911.61	3,838.53	0.0000	4.3300	50.0000	0.0000	(1.4114)	(0.1599)	0.0000	3	(1.5714)	01/06/2025
300595.ZK	12/20/2024	SDB3260123351	6,500.00	2.5590	16,950.31	16,633.64	0.0000	4.3300	50.0000	0.0000	(6.1162)	(0.6931)	0.0000	3	(6.8093)	01/06/2025
300595.ZK	12/20/2024	SDB3260123351	1,200.00	2.5590	3,129.29	3,070.83	0.0000	4.3300	50.0000	0.0000	(1.1292)	(0.1280)	0.0000	3	(1.2571)	01/06/2025
300595.ZK	12/20/2024	SDB3260123351	2,200.00	2.5590	5,737.03	5,629.85	0.0000	4.3300	50.0000	0.0000	(2.0701)	(0.2346)	0.0000	3	(2.3047)	01/06/2025
300595.ZK	12/20/2024	SDB3260123351	1,000.00	2.5590	2,607.74	2,559.02	0.0000	4.3300	50.0000	0.0000	(0.9410)	(0.1066)	0.0000	3	(1.0476)	01/06/2025
300595.ZK	12/20/2024	SDB3260123351	800.00	2.5590	2,086.19	2,047.22	0.0000	4.3300	50.0000	0.0000	(0.7528)	(0.0853)	0.0000	3	(0.8381)	01/06/2025
300595.ZK	12/20/2024	SDB3260123351	400.00	2.5590	1,043.10	1,023.61	0.0000	4.3300	50.0000	0.0000	(0.3764)	(0.0427)	0.0000	3	(0.4190)	01/06/2025
300595.ZK	12/20/2024	SDB3260123351	300.00	2.5590	782.32	767.71	0.0000	4.3300	50.0000	0.0000	(0.2823)	(0.0320)	0.0000	3	(0.3143)	01/06/2025
300595.ZK	12/20/2024	SDB3260123351	900.00	2.5590	2,346.97	2,303.12	0.0000	4.3300	50.0000	0.0000	(0.8469)	(0.0960)	0.0000	3	(0.9428)	01/06/2025
300595.ZK	12/20/2024	SDB3260123351	600.00	2.5590	1,564.64	1,535.41	0.0000	4.3300	50.0000	0.0000	(0.5646)	(0.0640)	0.0000	3	(0.6286)	01/06/2025
300595.ZK	12/19/2024	SDB3260123351	300.00	2.5812	782.32	774.36	0.0000	4.5800	50.0000	0.0000	(0.0995)	(0.0108)	0.0000	1	(0.1103)	01/06/2025
300595.ZK	12/19/2024	SDB3260123351	300.00	2.5812	782.32	774.36	0.0000	4.5800	50.0000	0.0000	(0.0995)	(0.0108)	0.0000	1	(0.1103)	01/06/2025
300595.ZK	12/19/2024	SDB3260123351	900.00	2.5812	2,346.97	2,323.07	0.0000	4.5800	50.0000	0.0000	(0.2986)	(0.0323)	0.0000	1	(0.3309)	01/06/2025
300595.ZK	12/19/2024	SDB3260123351	300.00	2.5812	782.32	774.36	0.0000	4.5800	50.0000	0.0000	(0.0995)	(0.0108)	0.0000	1	(0.1103)	01/06/2025
300595.ZK	12/19/2024	SDB3260123351	500.00	2.5812	1,303.87	1,290.59	0.0000	4.5800	50.0000	0.0000	(0.1659)	(0.0179)	0.0000	1	(0.1838)	01/06/2025
300595.ZK	12/19/2024	SDB3260123351	100.00	2.5812	260.77	258.12	0.0000	4.5800	50.0000	0.0000	(0.0332)	(0.0036)	0.0000	1	(0.0368)	01/06/2025
300595.ZK	12/19/2024	SDB3260123351	5,400.00	2.5812	14,081.80	13,938.40	0.0000	4.5800	50.0000	0.0000	(1.7915)	(0.1936)	0.0000	1	(1.9851)	01/06/2025
300595.ZK	12/19/2024	SDB3260123351	6,800.00	2.5812	17,732.63	17,552.06	0.0000	4.5800	50.0000	0.0000	(2.2560)	(0.2438)	0.0000	1	(2.4998)	01/06/2025
300595.ZK	12/19/2024	SDB3260123351	500.00	2.5812	1,303.87	1,290.59	0.0000	4.5800	50.0000	0.0000	(0.1659)	(0.0179)	0.0000	1	(0.1838)	01/06/2025
300595.ZK	12/19/2024	SDB3260123351	2,000.00	2.5812	5,215.48	5,162.37	0.0000	4.5800	50.0000	0.0000	(0.6635)	(0.0717)	0.0000	1	(0.7352)	01/06/2025
300595.ZK	12/19/2024	SDB3260123351	1,500.00	2.5812	3,911.61	3,871.78	0.0000	4.5800	50.0000	0.0000	(0.4976)	(0.0538)	0.0000	1	(0.5514)	01/06/2025
300595.ZK	12/19/2024	SDB3260123351	6,500.00	2.5812	16,950.31	16,777.70	0.0000	4.5800	50.0000	0.0000	(2.1565)	(0.2330)	0.0000	1	(2.3895)	01/06/2025
300595.ZK	12/19/2024	SDB3260123351	1,200.00	2.5812	3,129.29	3,097.42	0.0000	4.5800	50.0000	0.0000	(0.3981)	(0.0430)	0.0000	1	(0.4411)	01/06/2025
300595.ZK	12/19/2024	SDB3260123351	2,200.00	2.5812	5,737.03	5,678.61	0.0000	4.5800	50.0000	0.0000	(0.7299)	(0.0789)	0.0000	1	(0.8087)	01/06/2025
300595.ZK	12/19/2024	SDB3260123351	1,000.00	2.5812	2,607.74	2,581.18	0.0000	4.5800	50.0000	0.0000	(0.3318)	(0.0358)	0.0000	1	(0.3676)	01/06/2025
300595.ZK	12/19/2024	SDB3260123351	800.00	2.5812	2,086.19	2,064.95	0.0000	4.5800	50.0000	0.0000	(0.2654)	(0.0287)	0.0000	1	(0.2941)	01/06/2025
300595.ZK	12/19/2024	SDB3260123351	400.00	2.5812	1,043.10	1,032.47	0.0000	4.5800	50.0000	0.0000	(0.1327)	(0.0143)	0.0000	1	(0.1470)	01/06/2025
300595.ZK	12/19/2024	SDB3260123351	300.00	2.5812	782.32	774.36	0.0000	4.5800	50.0000	0.0000	(0.0995)	(0.0108)	0.0000	1	(0.1103)	01/06/2025
300595.ZK	12/19/2024	SDB3260123351	900.00	2.5812	2,346.97	2,323.07	0.0000	4.5800	50.0000	0.0000	(0.2986)	(0.0323)	0.0000	1	(0.3309)	01/06/2025
300595.ZK	12/19/2024	SDB3260123351	600.00	2.5812	1,564.64	1,548.71	0.0000	4.5800	50.0000	0.0000	(0.1991)	(0.0215)	0.0000	1	(0.2206)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
OVCTEK CHINA INC CMN CLASS A SERIES NORTHBOUND (Cont.)																
300595.ZK	12/18/2024	SDB3260123351	300.00	2.6137	782.32	784.10	0.0000	4.5800	50.0000	0.0000	(0.0995)	(0.0109)	0.0000	1	(0.1104)	01/06/2025
300595.ZK	12/18/2024	SDB3260123351	300.00	2.6137	782.32	784.10	0.0000	4.5800	50.0000	0.0000	(0.0995)	(0.0109)	0.0000	1	(0.1104)	01/06/2025
300595.ZK	12/18/2024	SDB3260123351	900.00	2.6137	2,346.97	2,352.29	0.0000	4.5800	50.0000	0.0000	(0.2986)	(0.0327)	0.0000	1	(0.3313)	01/06/2025
300595.ZK	12/18/2024	SDB3260123351	300.00	2.6137	782.32	784.10	0.0000	4.5800	50.0000	0.0000	(0.0995)	(0.0109)	0.0000	1	(0.1104)	01/06/2025
300595.ZK	12/18/2024	SDB3260123351	500.00	2.6137	1,303.87	1,306.83	0.0000	4.5800	50.0000	0.0000	(0.1659)	(0.0182)	0.0000	1	(0.1840)	01/06/2025
300595.ZK	12/18/2024	SDB3260123351	100.00	2.6137	260.77	261.37	0.0000	4.5800	50.0000	0.0000	(0.0332)	(0.0036)	0.0000	1	(0.0368)	01/06/2025
300595.ZK	12/18/2024	SDB3260123351	5,400.00	2.6137	14,081.80	14,113.73	0.0000	4.5800	50.0000	0.0000	(1.7915)	(0.1960)	0.0000	1	(1.9875)	01/06/2025
300595.ZK	12/18/2024	SDB3260123351	6,800.00	2.6137	17,732.63	17,772.84	0.0000	4.5800	50.0000	0.0000	(2.2560)	(0.2468)	0.0000	1	(2.5028)	01/06/2025
300595.ZK	12/18/2024	SDB3260123351	500.00	2.6137	1,303.87	1,306.83	0.0000	4.5800	50.0000	0.0000	(0.1659)	(0.0182)	0.0000	1	(0.1840)	01/06/2025
300595.ZK	12/18/2024	SDB3260123351	2,000.00	2.6137	5,215.48	5,227.31	0.0000	4.5800	50.0000	0.0000	(0.6635)	(0.0726)	0.0000	1	(0.7361)	01/06/2025
300595.ZK	12/18/2024	SDB3260123351	1,500.00	2.6137	3,911.61	3,920.48	0.0000	4.5800	50.0000	0.0000	(0.4976)	(0.0545)	0.0000	1	(0.5521)	01/06/2025
300595.ZK	12/18/2024	SDB3260123351	6,500.00	2.6137	16,950.31	16,988.74	0.0000	4.5800	50.0000	0.0000	(2.1565)	(0.2360)	0.0000	1	(2.3924)	01/06/2025
300595.ZK	12/18/2024	SDB3260123351	1,200.00	2.6137	3,129.29	3,136.38	0.0000	4.5800	50.0000	0.0000	(0.3981)	(0.0436)	0.0000	1	(0.4417)	01/06/2025
300595.ZK	12/18/2024	SDB3260123351	2,200.00	2.6137	5,737.03	5,750.04	0.0000	4.5800	50.0000	0.0000	(0.7299)	(0.0799)	0.0000	1	(0.8097)	01/06/2025
300595.ZK	12/18/2024	SDB3260123351	1,000.00	2.6137	2,607.74	2,613.65	0.0000	4.5800	50.0000	0.0000	(0.3318)	(0.0363)	0.0000	1	(0.3681)	01/06/2025
300595.ZK	12/18/2024	SDB3260123351	800.00	2.6137	2,086.19	2,090.92	0.0000	4.5800	50.0000	0.0000	(0.2654)	(0.0290)	0.0000	1	(0.2945)	01/06/2025
300595.ZK	12/18/2024	SDB3260123351	400.00	2.6137	1,043.10	1,045.46	0.0000	4.5800	50.0000	0.0000	(0.1327)	(0.0145)	0.0000	1	(0.1472)	01/06/2025
300595.ZK	12/18/2024	SDB3260123351	300.00	2.6137	782.32	784.10	0.0000	4.5800	50.0000	0.0000	(0.0995)	(0.0109)	0.0000	1	(0.1104)	01/06/2025
300595.ZK	12/18/2024	SDB3260123351	900.00	2.6137	2,346.97	2,352.29	0.0000	4.5800	50.0000	0.0000	(0.2986)	(0.0327)	0.0000	1	(0.3313)	01/06/2025
300595.ZK	12/18/2024	SDB3260123351	600.00	2.6137	1,564.64	1,568.19	0.0000	4.5800	50.0000	0.0000	(0.1991)	(0.0218)	0.0000	1	(0.2208)	01/06/2025
300595.ZK	12/17/2024	SDB3260123351	300.00	2.7195	782.32	815.84	0.0000	4.5800	50.0000	0.0000	(0.0995)	(0.0113)	0.0000	1	(0.1109)	01/06/2025
300595.ZK	12/17/2024	SDB3260123351	300.00	2.7195	782.32	815.84	0.0000	4.5800	50.0000	0.0000	(0.0995)	(0.0113)	0.0000	1	(0.1109)	01/06/2025
300595.ZK	12/17/2024	SDB3260123351	900.00	2.7195	2,346.97	2,447.51	0.0000	4.5800	50.0000	0.0000	(0.2986)	(0.0340)	0.0000	1	(0.3326)	01/06/2025
300595.ZK	12/17/2024	SDB3260123351	300.00	2.7195	782.32	815.84	0.0000	4.5800	50.0000	0.0000	(0.0995)	(0.0113)	0.0000	1	(0.1109)	01/06/2025
300595.ZK	12/17/2024	SDB3260123351	500.00	2.7195	1,303.87	1,359.73	0.0000	4.5800	50.0000	0.0000	(0.1659)	(0.0189)	0.0000	1	(0.1848)	01/06/2025
300595.ZK	12/17/2024	SDB3260123351	100.00	2.7195	260.77	271.95	0.0000	4.5800	50.0000	0.0000	(0.0332)	(0.0038)	0.0000	1	(0.0370)	01/06/2025
300595.ZK	12/17/2024	SDB3260123351	5,400.00	2.7195	14,081.80	14,685.08	0.0000	4.5800	50.0000	0.0000	(1.7915)	(0.2040)	0.0000	1	(1.9955)	01/06/2025
300595.ZK	12/17/2024	SDB3260123351	6,800.00	2.7195	17,732.63	18,492.32	0.0000	4.5800	50.0000	0.0000	(2.2560)	(0.2568)	0.0000	1	(2.5128)	01/06/2025
300595.ZK	12/17/2024	SDB3260123351	500.00	2.7195	1,303.87	1,359.73	0.0000	4.5800	50.0000	0.0000	(0.1659)	(0.0189)	0.0000	1	(0.1848)	01/06/2025
300595.ZK	12/17/2024	SDB3260123351	2,000.00	2.7195	5,215.48	5,438.92	0.0000	4.5800	50.0000	0.0000	(0.6635)	(0.0755)	0.0000	1	(0.7391)	01/06/2025
300595.ZK	12/17/2024	SDB3260123351	1,500.00	2.7195	3,911.61	4,079.19	0.0000	4.5800	50.0000	0.0000	(0.4976)	(0.0567)	0.0000	1	(0.5543)	01/06/2025
300595.ZK	12/17/2024	SDB3260123351	6,500.00	2.7195	16,950.31	17,676.48	0.0000	4.5800	50.0000	0.0000	(2.1565)	(0.2455)	0.0000	1	(2.4020)	01/06/2025
300595.ZK	12/17/2024	SDB3260123351	1,200.00	2.7195	3,129.29	3,263.35	0.0000	4.5800	50.0000	0.0000	(0.3981)	(0.0453)	0.0000	1	(0.4434)	01/06/2025
300595.ZK	12/17/2024	SDB3260123351	2,200.00	2.7195	5,737.03	5,982.81	0.0000	4.5800	50.0000	0.0000	(0.7299)	(0.0831)	0.0000	1	(0.8130)	01/06/2025
300595.ZK	12/17/2024	SDB3260123351	1,000.00	2.7195	2,607.74	2,719.46	0.0000	4.5800	50.0000	0.0000	(0.3318)	(0.0378)	0.0000	1	(0.3695)	01/06/2025
300595.ZK	12/17/2024	SDB3260123351	800.00	2.7195	2,086.19	2,175.57	0.0000	4.5800	50.0000	0.0000	(0.2654)	(0.0302)	0.0000	1	(0.2956)	01/06/2025
300595.ZK	12/17/2024	SDB3260123351	400.00	2.7195	1,043.10	1,087.78	0.0000	4.5800	50.0000	0.0000	(0.1327)	(0.0151)	0.0000	1	(0.1478)	01/06/2025
300595.ZK	12/17/2024	SDB3260123351	300.00	2.7195	782.32	815.84	0.0000	4.5800	50.0000	0.0000	(0.0995)	(0.0113)	0.0000	1	(0.1109)	01/06/2025
300595.ZK	12/17/2024	SDB3260123351	900.00	2.7195	2,346.97	2,447.51	0.0000	4.5800	50.0000	0.0000	(0.2986)	(0.0340)	0.0000	1	(0.3326)	01/06/2025
300595.ZK	12/17/2024	SDB3260123351	600.00	2.7195	1,564.64	1,631.68	0.0000	4.5800	50.0000	0.0000	(0.1991)	(0.0227)	0.0000	1	(0.2217)	01/06/2025
300595.ZK	12/16/2024	SDB3260123351	300.00	2.7065	782.32	811.94	0.0000	4.5800	50.0000	0.0000	(0.0995)	(0.0113)	0.0000	1	(0.1108)	01/06/2025
300595.ZK	12/16/2024	SDB3260123351	300.00	2.7065	782.32	811.94	0.0000	4.5800	50.0000	0.0000	(0.0995)	(0.0113)	0.0000	1	(0.1108)	01/06/2025
300595.ZK	12/16/2024	SDB3260123351	900.00	2.7065	2,346.97	2,435.83	0.0000	4.5800	50.0000	0.0000	(0.2986)	(0.0338)	0.0000	1	(0.3324)	01/06/2025
300595.ZK	12/16/2024	SDB3260123351	300.00	2.7065	782.32	811.94	0.0000	4.5800	50.0000	0.0000	(0.0995)	(0.0113)	0.0000	1	(0.1108)	01/06/2025
300595.ZK	12/16/2024	SDB3260123351	500.00	2.7065	1,303.87	1,353.24	0.0000	4.5800	50.0000	0.0000	(0.1659)	(0.0188)	0.0000	1	(0.1847)	01/06/2025
300595.ZK	12/16/2024	SDB3260123351	100.00	2.7065	260.77	270.65	0.0000	4.5800	50.0000	0.0000	(0.0332)	(0.0038)	0.0000	1	(0.0369)	01/06/2025
300595.ZK	12/16/2024	SDB3260123351	5,400.00	2.7065	14,081.80	14,615.01	0.0000	4.5800	50.0000	0.0000	(1.7915)	(0.2030)	0.0000	1	(1.9945)	01/06/2025
300595.ZK	12/16/2024	SDB3260123351	6,800.00	2.7065	17,732.63	18,404.08	0.0000	4.5800	50.0000	0.0000	(2.2560)	(0.2556)	0.0000	1	(2.5116)	01/06/2025
300595.ZK	12/16/2024	SDB3260123351	500.00	2.7065	1,303.87	1,353.24	0.0000	4.5800	50.0000	0.0000	(0.1659)	(0.0188)	0.0000	1	(0.1847)	01/06/2025
300595.ZK	12/16/2024	SDB3260123351	2,000.00	2.7065	5,215.48	5,412.97	0.0000	4.5800	50.0000	0.0000	(0.6635)	(0.0752)	0.0000	1	(0.7387)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
OVCTEK CHINA INC CMN CLASS A SERIES NORTHBOUND (Cont.)																
300595.ZK	12/16/2024	SDB3260123351	1,500.00	2.7065	3,911.61	4,059.72	0.0000	4.5800	50.0000	0.0000	(0.4976)	(0.0564)	0.0000	1	(0.5540)	01/06/2025
300595.ZK	12/16/2024	SDB3260123351	6,500.00	2.7065	16,950.31	17,592.14	0.0000	4.5800	50.0000	0.0000	(2.1565)	(0.2443)	0.0000	1	(2.4008)	01/06/2025
300595.ZK	12/16/2024	SDB3260123351	1,200.00	2.7065	3,129.29	3,247.78	0.0000	4.5800	50.0000	0.0000	(0.3981)	(0.0451)	0.0000	1	(0.4432)	01/06/2025
300595.ZK	12/16/2024	SDB3260123351	2,200.00	2.7065	5,737.03	5,954.26	0.0000	4.5800	50.0000	0.0000	(0.7299)	(0.0827)	0.0000	1	(0.8126)	01/06/2025
300595.ZK	12/16/2024	SDB3260123351	1,000.00	2.7065	2,607.74	2,706.48	0.0000	4.5800	50.0000	0.0000	(0.3318)	(0.0376)	0.0000	1	(0.3694)	01/06/2025
300595.ZK	12/16/2024	SDB3260123351	800.00	2.7065	2,086.19	2,165.19	0.0000	4.5800	50.0000	0.0000	(0.2654)	(0.0301)	0.0000	1	(0.2955)	01/06/2025
300595.ZK	12/16/2024	SDB3260123351	400.00	2.7065	1,043.10	1,082.59	0.0000	4.5800	50.0000	0.0000	(0.1327)	(0.0150)	0.0000	1	(0.1477)	01/06/2025
300595.ZK	12/16/2024	SDB3260123351	300.00	2.7065	782.32	811.94	0.0000	4.5800	50.0000	0.0000	(0.0995)	(0.0113)	0.0000	1	(0.1108)	01/06/2025
300595.ZK	12/16/2024	SDB3260123351	900.00	2.7065	2,346.97	2,435.83	0.0000	4.5800	50.0000	0.0000	(0.2986)	(0.0338)	0.0000	1	(0.3324)	01/06/2025
300595.ZK	12/16/2024	SDB3260123351	600.00	2.7065	1,564.64	1,623.89	0.0000	4.5800	50.0000	0.0000	(0.1991)	(0.0226)	0.0000	1	(0.2216)	01/06/2025
300595.ZK	12/13/2024	SDB3260123351	300.00	2.7016	782.32	810.49	0.0000	4.5800	50.0000	0.0000	(0.2986)	(0.0338)	0.0000	3	(0.3324)	01/06/2025
300595.ZK	12/13/2024	SDB3260123351	300.00	2.7016	782.32	810.49	0.0000	4.5800	50.0000	0.0000	(0.2986)	(0.0338)	0.0000	3	(0.3324)	01/06/2025
300595.ZK	12/13/2024	SDB3260123351	900.00	2.7016	2,346.97	2,431.48	0.0000	4.5800	50.0000	0.0000	(0.8958)	(0.1013)	0.0000	3	(0.9971)	01/06/2025
300595.ZK	12/13/2024	SDB3260123351	300.00	2.7016	782.32	810.49	0.0000	4.5800	50.0000	0.0000	(0.2986)	(0.0338)	0.0000	3	(0.3324)	01/06/2025
300595.ZK	12/13/2024	SDB3260123351	500.00	2.7016	1,303.87	1,350.82	0.0000	4.5800	50.0000	0.0000	(0.4976)	(0.0563)	0.0000	3	(0.5539)	01/06/2025
300595.ZK	12/13/2024	SDB3260123351	100.00	2.7016	260.77	270.16	0.0000	4.5800	50.0000	0.0000	(0.0995)	(0.0113)	0.0000	3	(0.1108)	01/06/2025
300595.ZK	12/13/2024	SDB3260123351	5,400.00	2.7016	14,081.80	14,588.85	0.0000	4.5800	50.0000	0.0000	(5.3746)	(0.6079)	0.0000	3	(5.9824)	01/06/2025
300595.ZK	12/13/2024	SDB3260123351	6,800.00	2.7016	17,732.63	18,371.15	0.0000	4.5800	50.0000	0.0000	(6.7680)	(0.7655)	0.0000	3	(7.5334)	01/06/2025
300595.ZK	12/13/2024	SDB3260123351	500.00	2.7016	1,303.87	1,350.82	0.0000	4.5800	50.0000	0.0000	(0.4976)	(0.0563)	0.0000	3	(0.5539)	01/06/2025
300595.ZK	12/13/2024	SDB3260123351	2,000.00	2.7016	5,215.48	5,403.28	0.0000	4.5800	50.0000	0.0000	(1.9906)	(0.2251)	0.0000	3	(2.2157)	01/06/2025
300595.ZK	12/13/2024	SDB3260123351	1,500.00	2.7016	3,911.61	4,052.46	0.0000	4.5800	50.0000	0.0000	(1.4929)	(0.1689)	0.0000	3	(1.6618)	01/06/2025
300595.ZK	12/13/2024	SDB3260123351	6,500.00	2.7016	16,950.31	17,560.65	0.0000	4.5800	50.0000	0.0000	(6.4694)	(0.7317)	0.0000	3	(7.2011)	01/06/2025
300595.ZK	12/13/2024	SDB3260123351	1,200.00	2.7016	3,129.29	3,241.97	0.0000	4.5800	50.0000	0.0000	(1.1943)	(0.1351)	0.0000	3	(1.3294)	01/06/2025
300595.ZK	12/13/2024	SDB3260123351	2,200.00	2.7016	5,737.03	5,943.61	0.0000	4.5800	50.0000	0.0000	(2.1896)	(0.2477)	0.0000	3	(2.4373)	01/06/2025
300595.ZK	12/13/2024	SDB3260123351	1,000.00	2.7016	2,607.74	2,701.64	0.0000	4.5800	50.0000	0.0000	(0.9953)	(0.1126)	0.0000	3	(1.1079)	01/06/2025
300595.ZK	12/13/2024	SDB3260123351	800.00	2.7016	2,086.19	2,161.31	0.0000	4.5800	50.0000	0.0000	(0.7962)	(0.0901)	0.0000	3	(0.8863)	01/06/2025
300595.ZK	12/13/2024	SDB3260123351	400.00	2.7016	1,043.10	1,080.66	0.0000	4.5800	50.0000	0.0000	(0.3981)	(0.0450)	0.0000	3	(0.4431)	01/06/2025
300595.ZK	12/13/2024	SDB3260123351	300.00	2.7016	782.32	810.49	0.0000	4.5800	50.0000	0.0000	(0.2986)	(0.0338)	0.0000	3	(0.3324)	01/06/2025
300595.ZK	12/13/2024	SDB3260123351	900.00	2.7016	2,346.97	2,431.48	0.0000	4.5800	50.0000	0.0000	(0.8958)	(0.1013)	0.0000	3	(0.9971)	01/06/2025
300595.ZK	12/13/2024	SDB3260123351	600.00	2.7016	1,564.64	1,620.98	0.0000	4.5800	50.0000	0.0000	(0.5972)	(0.0675)	0.0000	3	(0.6647)	01/06/2025
300595.ZK	12/12/2024	SDB3260123351	300.00	2.6510	782.32	795.29	0.0000	4.5800	50.0000	0.0000	(0.0995)	(0.0110)	0.0000	1	(0.1106)	01/06/2025
300595.ZK	12/12/2024	SDB3260123351	300.00	2.6510	782.32	795.29	0.0000	4.5800	50.0000	0.0000	(0.0995)	(0.0110)	0.0000	1	(0.1106)	01/06/2025
300595.ZK	12/12/2024	SDB3260123351	900.00	2.6510	2,346.97	2,385.86	0.0000	4.5800	50.0000	0.0000	(0.2986)	(0.0331)	0.0000	1	(0.3317)	01/06/2025
300595.ZK	12/12/2024	SDB3260123351	300.00	2.6510	782.32	795.29	0.0000	4.5800	50.0000	0.0000	(0.0995)	(0.0110)	0.0000	1	(0.1106)	01/06/2025
300595.ZK	12/12/2024	SDB3260123351	500.00	2.6510	1,303.87	1,325.48	0.0000	4.5800	50.0000	0.0000	(0.1659)	(0.0184)	0.0000	1	(0.1843)	01/06/2025
300595.ZK	12/12/2024	SDB3260123351	100.00	2.6510	260.77	265.10	0.0000	4.5800	50.0000	0.0000	(0.0332)	(0.0037)	0.0000	1	(0.0369)	01/06/2025
300595.ZK	12/12/2024	SDB3260123351	5,400.00	2.6510	14,081.80	14,315.18	0.0000	4.5800	50.0000	0.0000	(1.7915)	(0.1988)	0.0000	1	(1.9903)	01/06/2025
300595.ZK	12/12/2024	SDB3260123351	6,800.00	2.6510	17,732.63	18,026.52	0.0000	4.5800	50.0000	0.0000	(2.2560)	(0.2504)	0.0000	1	(2.5064)	01/06/2025
300595.ZK	12/12/2024	SDB3260123351	500.00	2.6510	1,303.87	1,325.48	0.0000	4.5800	50.0000	0.0000	(0.1659)	(0.0184)	0.0000	1	(0.1843)	01/06/2025
300595.ZK	12/12/2024	SDB3260123351	2,000.00	2.6510	5,215.48	5,301.92	0.0000	4.5800	50.0000	0.0000	(0.6635)	(0.0736)	0.0000	1	(0.7372)	01/06/2025
300595.ZK	12/12/2024	SDB3260123351	1,500.00	2.6510	3,911.61	3,976.44	0.0000	4.5800	50.0000	0.0000	(0.0552)	(0.0052)	0.0000	1	(0.5529)	01/06/2025
300595.ZK	12/12/2024	SDB3260123351	6,500.00	2.6510	16,950.31	17,231.23	0.0000	4.5800	50.0000	0.0000	(2.1565)	(0.2393)	0.0000	1	(2.3958)	01/06/2025
300595.ZK	12/12/2024	SDB3260123351	1,200.00	2.6510	3,129.29	3,181.15	0.0000	4.5800	50.0000	0.0000	(0.3981)	(0.0442)	0.0000	1	(0.4423)	01/06/2025
300595.ZK	12/12/2024	SDB3260123351	2,200.00	2.6510	5,737.03	5,832.11	0.0000	4.5800	50.0000	0.0000	(0.7299)	(0.0810)	0.0000	1	(0.8109)	01/06/2025
300595.ZK	12/12/2024	SDB3260123351	1,000.00	2.6510	2,607.74	2,650.96	0.0000	4.5800	50.0000	0.0000	(0.3318)	(0.0368)	0.0000	1	(0.3686)	01/06/2025
300595.ZK	12/12/2024	SDB3260123351	800.00	2.6510	2,086.19	2,120.77	0.0000	4.5800	50.0000	0.0000	(0.2654)	(0.0295)	0.0000	1	(0.2949)	01/06/2025
300595.ZK	12/12/2024	SDB3260123351	400.00	2.6510	1,043.10	1,060.38	0.0000	4.5800	50.0000	0.0000	(0.1327)	(0.0147)	0.0000	1	(0.1474)	01/06/2025
300595.ZK	12/12/2024	SDB3260123351	300.00	2.6510	782.32	795.29	0.0000	4.5800	50.0000	0.0000	(0.0995)	(0.0110)	0.0000	1	(0.1106)	01/06/2025
300595.ZK	12/12/2024	SDB3260123351	900.00	2.6510	2,346.97	2,385.86	0.0000	4.5800	50.0000	0.0000	(0.2986)	(0.0331)	0.0000	1	(0.3317)	01/06/2025
300595.ZK	12/12/2024	SDB3260123351	600.00	2.6510	1,564.64	1,590.58	0.0000	4.5800	50.0000	0.0000	(0.1991)	(0.0221)	0.0000	1	(0.2211)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
OVCTEK CHINA INC CMN CLASS A SERIES NORTHBOUND (Cont.)																
300595.ZK	12/11/2024	SDB3260123351	300.00	2.7068	782.32	812.03	0.0000	4.5800	50.0000	0.0000	(0.0995)	(0.0113)	0.0000	1	(0.1108)	01/06/2025
300595.ZK	12/11/2024	SDB3260123351	300.00	2.7068	782.32	812.03	0.0000	4.5800	50.0000	0.0000	(0.0995)	(0.0113)	0.0000	1	(0.1108)	01/06/2025
300595.ZK	12/11/2024	SDB3260123351	900.00	2.7068	2,346.97	2,436.08	0.0000	4.5800	50.0000	0.0000	(0.2986)	(0.0338)	0.0000	1	(0.3324)	01/06/2025
300595.ZK	12/11/2024	SDB3260123351	300.00	2.7068	782.32	812.03	0.0000	4.5800	50.0000	0.0000	(0.0995)	(0.0113)	0.0000	1	(0.1108)	01/06/2025
300595.ZK	12/11/2024	SDB3260123351	500.00	2.7068	1,303.87	1,353.38	0.0000	4.5800	50.0000	0.0000	(0.1659)	(0.0188)	0.0000	1	(0.1847)	01/06/2025
300595.ZK	12/11/2024	SDB3260123351	100.00	2.7068	260.77	270.68	0.0000	4.5800	50.0000	0.0000	(0.0332)	(0.0038)	0.0000	1	(0.0369)	01/06/2025
300595.ZK	12/11/2024	SDB3260123351	5,400.00	2.7068	14,081.80	14,616.50	0.0000	4.5800	50.0000	0.0000	(1.7915)	(0.2030)	0.0000	1	(1.9945)	01/06/2025
300595.ZK	12/11/2024	SDB3260123351	7,000.00	2.7068	18,254.18	18,947.31	0.0000	4.5800	50.0000	0.0000	(2.3223)	(0.2632)	0.0000	1	(2.5855)	01/06/2025
300595.ZK	12/11/2024	SDB3260123351	500.00	2.7068	1,303.87	1,353.38	0.0000	4.5800	50.0000	0.0000	(0.1659)	(0.0188)	0.0000	1	(0.1847)	01/06/2025
300595.ZK	12/11/2024	SDB3260123351	2,000.00	2.7068	5,215.48	5,413.52	0.0000	4.5800	50.0000	0.0000	(0.6635)	(0.0752)	0.0000	1	(0.7387)	01/06/2025
300595.ZK	12/11/2024	SDB3260123351	1,500.00	2.7068	3,911.61	4,060.14	0.0000	4.5800	50.0000	0.0000	(0.4976)	(0.0564)	0.0000	1	(0.5540)	01/06/2025
300595.ZK	12/11/2024	SDB3260123351	6,500.00	2.7068	16,950.31	17,593.93	0.0000	4.5800	50.0000	0.0000	(2.1565)	(0.2444)	0.0000	1	(2.4008)	01/06/2025
300595.ZK	12/11/2024	SDB3260123351	1,200.00	2.7068	3,129.29	3,248.11	0.0000	4.5800	50.0000	0.0000	(0.3981)	(0.0451)	0.0000	1	(0.4432)	01/06/2025
300595.ZK	12/11/2024	SDB3260123351	2,200.00	2.7068	5,737.03	5,954.87	0.0000	4.5800	50.0000	0.0000	(0.7299)	(0.0827)	0.0000	1	(0.8126)	01/06/2025
300595.ZK	12/11/2024	SDB3260123351	1,000.00	2.7068	2,607.74	2,706.76	0.0000	4.5800	50.0000	0.0000	(0.3318)	(0.0376)	0.0000	1	(0.3694)	01/06/2025
300595.ZK	12/11/2024	SDB3260123351	800.00	2.7068	2,086.19	2,165.41	0.0000	4.5800	50.0000	0.0000	(0.2654)	(0.0301)	0.0000	1	(0.2955)	01/06/2025
300595.ZK	12/11/2024	SDB3260123351	400.00	2.7068	1,043.10	1,082.70	0.0000	4.5800	50.0000	0.0000	(0.1327)	(0.0150)	0.0000	1	(0.1477)	01/06/2025
300595.ZK	12/11/2024	SDB3260123351	300.00	2.7068	782.32	812.03	0.0000	4.5800	50.0000	0.0000	(0.0995)	(0.0113)	0.0000	1	(0.1108)	01/06/2025
300595.ZK	12/11/2024	SDB3260123351	900.00	2.7068	2,346.97	2,436.08	0.0000	4.5800	50.0000	0.0000	(0.2986)	(0.0338)	0.0000	1	(0.3324)	01/06/2025
300595.ZK	12/11/2024	SDB3260123351	600.00	2.7068	1,564.64	1,624.06	0.0000	4.5800	50.0000	0.0000	(0.1991)	(0.0226)	0.0000	1	(0.2216)	01/06/2025
300595.ZK	12/10/2024	SDB3260123351	300.00	2.6747	782.32	802.41	0.0000	4.5800	50.0000	0.0000	(0.0995)	(0.0111)	0.0000	1	(0.1107)	01/06/2025
300595.ZK	12/10/2024	SDB3260123351	300.00	2.6747	782.32	802.41	0.0000	4.5800	50.0000	0.0000	(0.0995)	(0.0111)	0.0000	1	(0.1107)	01/06/2025
300595.ZK	12/10/2024	SDB3260123351	900.00	2.6747	2,346.97	2,407.22	0.0000	4.5800	50.0000	0.0000	(0.2986)	(0.0334)	0.0000	1	(0.3320)	01/06/2025
300595.ZK	12/10/2024	SDB3260123351	300.00	2.6747	782.32	802.41	0.0000	4.5800	50.0000	0.0000	(0.0995)	(0.0111)	0.0000	1	(0.1107)	01/06/2025
300595.ZK	12/10/2024	SDB3260123351	500.00	2.6747	1,303.87	1,337.35	0.0000	4.5800	50.0000	0.0000	(0.1659)	(0.0186)	0.0000	1	(0.1845)	01/06/2025
300595.ZK	12/10/2024	SDB3260123351	100.00	2.6747	260.77	267.47	0.0000	4.5800	50.0000	0.0000	(0.0332)	(0.0037)	0.0000	1	(0.0369)	01/06/2025
300595.ZK	12/10/2024	SDB3260123351	5,400.00	2.6747	14,081.80	14,443.34	0.0000	4.5800	50.0000	0.0000	(1.7915)	(0.2006)	0.0000	1	(1.9921)	01/06/2025
300595.ZK	12/10/2024	SDB3260123351	8,100.00	2.6747	21,122.69	21,665.01	0.0000	4.5800	50.0000	0.0000	(2.6873)	(0.3009)	0.0000	1	(2.9882)	01/06/2025
300595.ZK	12/10/2024	SDB3260123351	500.00	2.6747	1,303.87	1,337.35	0.0000	4.5800	50.0000	0.0000	(0.1659)	(0.0186)	0.0000	1	(0.1845)	01/06/2025
300595.ZK	12/10/2024	SDB3260123351	2,000.00	2.6747	5,215.48	5,349.39	0.0000	4.5800	50.0000	0.0000	(0.6635)	(0.0743)	0.0000	1	(0.7378)	01/06/2025
300595.ZK	12/10/2024	SDB3260123351	1,500.00	2.6747	3,911.61	4,012.04	0.0000	4.5800	50.0000	0.0000	(0.4976)	(0.0557)	0.0000	1	(0.5534)	01/06/2025
300595.ZK	12/10/2024	SDB3260123351	6,500.00	2.6747	16,950.31	17,385.50	0.0000	4.5800	50.0000	0.0000	(2.1565)	(0.2415)	0.0000	1	(2.3979)	01/06/2025
300595.ZK	12/10/2024	SDB3260123351	1,200.00	2.6747	3,129.29	3,209.63	0.0000	4.5800	50.0000	0.0000	(0.3981)	(0.0446)	0.0000	1	(0.4427)	01/06/2025
300595.ZK	12/10/2024	SDB3260123351	2,200.00	2.6747	5,737.03	5,884.32	0.0000	4.5800	50.0000	0.0000	(0.7299)	(0.0817)	0.0000	1	(0.8116)	01/06/2025
300595.ZK	12/10/2024	SDB3260123351	1,000.00	2.6747	2,607.74	2,674.69	0.0000	4.5800	50.0000	0.0000	(0.3318)	(0.0371)	0.0000	1	(0.3689)	01/06/2025
300595.ZK	12/10/2024	SDB3260123351	800.00	2.6747	2,086.19	2,139.75	0.0000	4.5800	50.0000	0.0000	(0.2654)	(0.0297)	0.0000	1	(0.2951)	01/06/2025
300595.ZK	12/10/2024	SDB3260123351	400.00	2.6747	1,043.10	1,069.88	0.0000	4.5800	50.0000	0.0000	(0.1327)	(0.0149)	0.0000	1	(0.1476)	01/06/2025
300595.ZK	12/10/2024	SDB3260123351	300.00	2.6747	782.32	802.41	0.0000	4.5800	50.0000	0.0000	(0.0995)	(0.0111)	0.0000	1	(0.1107)	01/06/2025
300595.ZK	12/10/2024	SDB3260123351	900.00	2.6747	2,346.97	2,407.22	0.0000	4.5800	50.0000	0.0000	(0.2986)	(0.0334)	0.0000	1	(0.3320)	01/06/2025
300595.ZK	12/10/2024	SDB3260123351	600.00	2.6747	1,564.64	1,604.82	0.0000	4.5800	50.0000	0.0000	(0.1991)	(0.0223)	0.0000	1	(0.2213)	01/06/2025
300595.ZK	12/09/2024	SDB3260123351	300.00	2.6863	782.32	805.90	0.0000	4.5800	50.0000	0.0000	(0.0995)	(0.0112)	0.0000	1	(0.1107)	01/06/2025
300595.ZK	12/09/2024	SDB3260123351	300.00	2.6863	782.32	805.90	0.0000	4.5800	50.0000	0.0000	(0.0995)	(0.0112)	0.0000	1	(0.1107)	01/06/2025
300595.ZK	12/09/2024	SDB3260123351	900.00	2.6863	2,346.97	2,417.71	0.0000	4.5800	50.0000	0.0000	(0.2986)	(0.0336)	0.0000	1	(0.3322)	01/06/2025
300595.ZK	12/09/2024	SDB3260123351	300.00	2.6863	782.32	805.90	0.0000	4.5800	50.0000	0.0000	(0.0995)	(0.0112)	0.0000	1	(0.1107)	01/06/2025
300595.ZK	12/09/2024	SDB3260123351	500.00	2.6863	1,303.87	1,343.17	0.0000	4.5800	50.0000	0.0000	(0.1659)	(0.0187)	0.0000	1	(0.1845)	01/06/2025
300595.ZK	12/09/2024	SDB3260123351	100.00	2.6863	260.77	268.63	0.0000	4.5800	50.0000	0.0000	(0.0332)	(0.0037)	0.0000	1	(0.0369)	01/06/2025
300595.ZK	12/09/2024	SDB3260123351	5,400.00	2.6863	14,081.80	14,506.25	0.0000	4.5800	50.0000	0.0000	(1.7915)	(0.2015)	0.0000	1	(1.9930)	01/06/2025
300595.ZK	12/09/2024	SDB3260123351	8,100.00	2.6863	21,122.69	21,759.37	0.0000	4.5800	50.0000	0.0000	(2.6873)	(0.3022)	0.0000	1	(2.9895)	01/06/2025
300595.ZK	12/09/2024	SDB3260123351	500.00	2.6863	1,303.87	1,343.17	0.0000	4.5800	50.0000	0.0000	(0.1659)	(0.0187)	0.0000	1	(0.1845)	01/06/2025
300595.ZK	12/09/2024	SDB3260123351	2,000.00	2.6863	5,215.48	5,372.68	0.0000	4.5800	50.0000	0.0000	(0.6635)	(0.0746)	0.0000	1	(0.7381)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
OVCTEK CHINA INC CMN CLASS A SERIES NORTHBOUND (Cont.)																
300595.ZK	12/09/2024	SDB3260123351	1,500.00	2.6863	3,911.61	4,029.51	0.0000	4.5800	50.0000	0.0000	(0.4976)	(0.0560)	0.0000	1	(0.5536)	01/06/2025
300595.ZK	12/09/2024	SDB3260123351	6,500.00	2.6863	16,950.31	17,461.22	0.0000	4.5800	50.0000	0.0000	(2.1565)	(0.2425)	0.0000	1	(2.3990)	01/06/2025
300595.ZK	12/09/2024	SDB3260123351	1,200.00	2.6863	3,129.29	3,223.61	0.0000	4.5800	50.0000	0.0000	(0.3981)	(0.0448)	0.0000	1	(0.4429)	01/06/2025
300595.ZK	12/09/2024	SDB3260123351	2,200.00	2.6863	5,737.03	5,909.95	0.0000	4.5800	50.0000	0.0000	(0.7299)	(0.0821)	0.0000	1	(0.8120)	01/06/2025
300595.ZK	12/09/2024	SDB3260123351	1,000.00	2.6863	2,607.74	2,686.34	0.0000	4.5800	50.0000	0.0000	(0.3318)	(0.0373)	0.0000	1	(0.3691)	01/06/2025
300595.ZK	12/09/2024	SDB3260123351	800.00	2.6863	2,086.19	2,149.07	0.0000	4.5800	50.0000	0.0000	(0.2654)	(0.0298)	0.0000	1	(0.2953)	01/06/2025
300595.ZK	12/09/2024	SDB3260123351	400.00	2.6863	1,043.10	1,074.54	0.0000	4.5800	50.0000	0.0000	(0.1327)	(0.0149)	0.0000	1	(0.1476)	01/06/2025
300595.ZK	12/09/2024	SDB3260123351	300.00	2.6863	782.32	805.90	0.0000	4.5800	50.0000	0.0000	(0.0995)	(0.0112)	0.0000	1	(0.1107)	01/06/2025
300595.ZK	12/09/2024	SDB3260123351	900.00	2.6863	2,346.97	2,417.71	0.0000	4.5800	50.0000	0.0000	(0.2986)	(0.0336)	0.0000	1	(0.3322)	01/06/2025
300595.ZK	12/09/2024	SDB3260123351	600.00	2.6863	1,564.64	1,611.81	0.0000	4.5800	50.0000	0.0000	(0.1991)	(0.0224)	0.0000	1	(0.2214)	01/06/2025
300595.ZK	12/06/2024	SDB3260123351	300.00	2.7701	782.32	831.02	0.0000	4.5800	50.0000	0.0000	(0.2986)	(0.0346)	0.0000	3	(0.3332)	01/06/2025
300595.ZK	12/06/2024	SDB3260123351	300.00	2.7701	782.32	831.02	0.0000	4.5800	50.0000	0.0000	(0.2986)	(0.0346)	0.0000	3	(0.3332)	01/06/2025
300595.ZK	12/06/2024	SDB3260123351	900.00	2.7701	2,346.97	2,493.05	0.0000	4.5800	50.0000	0.0000	(0.8958)	(0.1039)	0.0000	3	(0.9996)	01/06/2025
300595.ZK	12/06/2024	SDB3260123351	300.00	2.7701	782.32	831.02	0.0000	4.5800	50.0000	0.0000	(0.2986)	(0.0346)	0.0000	3	(0.3332)	01/06/2025
300595.ZK	12/06/2024	SDB3260123351	500.00	2.7701	1,303.87	1,385.03	0.0000	4.5800	50.0000	0.0000	(0.4976)	(0.0577)	0.0000	3	(0.5554)	01/06/2025
300595.ZK	12/06/2024	SDB3260123351	100.00	2.7701	260.77	277.01	0.0000	4.5800	50.0000	0.0000	(0.0995)	(0.0115)	0.0000	3	(0.1111)	01/06/2025
300595.ZK	12/06/2024	SDB3260123351	5,400.00	2.7701	14,081.80	14,958.29	0.0000	4.5800	50.0000	0.0000	(5.3746)	(0.6233)	0.0000	3	(5.9978)	01/06/2025
300595.ZK	12/06/2024	SDB3260123351	9,900.00	2.7701	25,816.63	27,423.52	0.0000	4.5800	50.0000	0.0000	(9.8533)	(1.1426)	0.0000	3	(10.9960)	01/06/2025
300595.ZK	12/06/2024	SDB3260123351	500.00	2.7701	1,303.87	1,385.03	0.0000	4.5800	50.0000	0.0000	(0.4976)	(0.0577)	0.0000	3	(0.5554)	01/06/2025
300595.ZK	12/06/2024	SDB3260123351	2,000.00	2.7701	5,215.48	5,540.11	0.0000	4.5800	50.0000	0.0000	(1.9906)	(0.2308)	0.0000	3	(2.2214)	01/06/2025
300595.ZK	12/06/2024	SDB3260123351	1,500.00	2.7701	3,911.61	4,155.08	0.0000	4.5800	50.0000	0.0000	(1.4929)	(0.1731)	0.0000	3	(1.6661)	01/06/2025
300595.ZK	12/06/2024	SDB3260123351	6,500.00	2.7701	16,950.31	18,005.34	0.0000	4.5800	50.0000	0.0000	(6.4694)	(0.7502)	0.0000	3	(7.2196)	01/06/2025
300595.ZK	12/06/2024	SDB3260123351	1,200.00	2.7701	3,129.29	3,324.06	0.0000	4.5800	50.0000	0.0000	(1.1943)	(0.1385)	0.0000	3	(1.3328)	01/06/2025
300595.ZK	12/06/2024	SDB3260123351	2,200.00	2.7701	5,737.03	6,094.12	0.0000	4.5800	50.0000	0.0000	(2.1896)	(0.2539)	0.0000	3	(2.4436)	01/06/2025
300595.ZK	12/06/2024	SDB3260123351	1,000.00	2.7701	2,607.74	2,770.05	0.0000	4.5800	50.0000	0.0000	(0.9953)	(0.1154)	0.0000	3	(1.1107)	01/06/2025
300595.ZK	12/06/2024	SDB3260123351	800.00	2.7701	2,086.19	2,216.04	0.0000	4.5800	50.0000	0.0000	(0.7962)	(0.0923)	0.0000	3	(0.8886)	01/06/2025
300595.ZK	12/06/2024	SDB3260123351	400.00	2.7701	1,043.10	1,108.02	0.0000	4.5800	50.0000	0.0000	(0.3981)	(0.0462)	0.0000	3	(0.4443)	01/06/2025
300595.ZK	12/06/2024	SDB3260123351	300.00	2.7701	782.32	831.02	0.0000	4.5800	50.0000	0.0000	(0.2986)	(0.0346)	0.0000	3	(0.3332)	01/06/2025
300595.ZK	12/06/2024	SDB3260123351	900.00	2.7701	2,346.97	2,493.05	0.0000	4.5800	50.0000	0.0000	(0.8958)	(0.1039)	0.0000	3	(0.9996)	01/06/2025
300595.ZK	12/06/2024	SDB3260123351	600.00	2.7701	1,564.64	1,662.03	0.0000	4.5800	50.0000	0.0000	(0.5972)	(0.0693)	0.0000	3	(0.6664)	01/06/2025
300595.ZK	12/05/2024	SDB3260123351	300.00	2.7462	782.32	823.85	0.0000	4.5800	50.0000	0.0000	(0.0995)	(0.0114)	0.0000	1	(0.1110)	01/06/2025
300595.ZK	12/05/2024	SDB3260123351	300.00	2.7462	782.32	823.85	0.0000	4.5800	50.0000	0.0000	(0.0995)	(0.0114)	0.0000	1	(0.1110)	01/06/2025
300595.ZK	12/05/2024	SDB3260123351	900.00	2.7462	2,346.97	2,471.54	0.0000	4.5800	50.0000	0.0000	(0.2986)	(0.0343)	0.0000	1	(0.3329)	01/06/2025
300595.ZK	12/05/2024	SDB3260123351	300.00	2.7462	782.32	823.85	0.0000	4.5800	50.0000	0.0000	(0.0995)	(0.0114)	0.0000	1	(0.1110)	01/06/2025
300595.ZK	12/05/2024	SDB3260123351	500.00	2.7462	1,303.87	1,373.08	0.0000	4.5800	50.0000	0.0000	(0.1659)	(0.0191)	0.0000	1	(0.1850)	01/06/2025
300595.ZK	12/05/2024	SDB3260123351	100.00	2.7462	260.77	274.62	0.0000	4.5800	50.0000	0.0000	(0.0332)	(0.0038)	0.0000	1	(0.0370)	01/06/2025
300595.ZK	12/05/2024	SDB3260123351	5,400.00	2.7462	14,081.80	14,829.24	0.0000	4.5800	50.0000	0.0000	(1.7915)	(0.2060)	0.0000	1	(1.9975)	01/06/2025
300595.ZK	12/05/2024	SDB3260123351	9,900.00	2.7462	25,816.63	27,186.94	0.0000	4.5800	50.0000	0.0000	(3.2844)	(0.3776)	0.0000	1	(3.6620)	01/06/2025
300595.ZK	12/05/2024	SDB3260123351	500.00	2.7462	1,303.87	1,373.08	0.0000	4.5800	50.0000	0.0000	(0.1659)	(0.0191)	0.0000	1	(0.1850)	01/06/2025
300595.ZK	12/05/2024	SDB3260123351	2,000.00	2.7462	5,215.48	5,492.31	0.0000	4.5800	50.0000	0.0000	(0.6635)	(0.0763)	0.0000	1	(0.7398)	01/06/2025
300595.ZK	12/05/2024	SDB3260123351	1,500.00	2.7462	3,911.61	4,119.23	0.0000	4.5800	50.0000	0.0000	(0.4976)	(0.0572)	0.0000	1	(0.5549)	01/06/2025
300595.ZK	12/05/2024	SDB3260123351	6,500.00	2.7462	16,950.31	17,850.01	0.0000	4.5800	50.0000	0.0000	(2.1565)	(0.2479)	0.0000	1	(2.4044)	01/06/2025
300595.ZK	12/05/2024	SDB3260123351	1,200.00	2.7462	3,129.29	3,295.39	0.0000	4.5800	50.0000	0.0000	(0.3981)	(0.0458)	0.0000	1	(0.4439)	01/06/2025
300595.ZK	12/05/2024	SDB3260123351	2,200.00	2.7462	5,737.03	6,041.54	0.0000	4.5800	50.0000	0.0000	(0.7299)	(0.0839)	0.0000	1	(0.8138)	01/06/2025
300595.ZK	12/05/2024	SDB3260123351	1,000.00	2.7462	2,607.74	2,746.16	0.0000	4.5800	50.0000	0.0000	(0.3318)	(0.0381)	0.0000	1	(0.3699)	01/06/2025
300595.ZK	12/05/2024	SDB3260123351	800.00	2.7462	2,086.19	2,196.92	0.0000	4.5800	50.0000	0.0000	(0.2654)	(0.0305)	0.0000	1	(0.2959)	01/06/2025
300595.ZK	12/05/2024	SDB3260123351	400.00	2.7462	1,043.10	1,098.46	0.0000	4.5800	50.0000	0.0000	(0.1327)	(0.0153)	0.0000	1	(0.1480)	01/06/2025
300595.ZK	12/05/2024	SDB3260123351	300.00	2.7462	782.32	823.85	0.0000	4.5800	50.0000	0.0000	(0.0995)	(0.0114)	0.0000	1	(0.1110)	01/06/2025
300595.ZK	12/05/2024	SDB3260123351	900.00	2.7462	2,346.97	2,471.54	0.0000	4.5800	50.0000	0.0000	(0.2986)	(0.0343)	0.0000	1	(0.3329)	01/06/2025
300595.ZK	12/05/2024	SDB3260123351	600.00	2.7462	1,564.64	1,647.69	0.0000	4.5800	50.0000	0.0000	(0.1991)	(0.0229)	0.0000	1	(0.2219)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
OVCTEK CHINA INC CMN CLASS A SERIES NORTHBOUND (Cont.)																
300595.ZK	12/04/2024	SDB3260123351	300.00	2.6077	782.32	782.32	0.0000	4.5800	50.0000	0.0000	(0.0995)	(0.0109)	0.0000	1	(0.1104)	01/06/2025
300595.ZK	12/04/2024	SDB3260123351	300.00	2.6077	782.32	782.32	0.0000	4.5800	50.0000	0.0000	(0.0995)	(0.0109)	0.0000	1	(0.1104)	01/06/2025
300595.ZK	12/04/2024	SDB3260123351	900.00	2.6077	2,346.97	2,346.97	0.0000	4.5800	50.0000	0.0000	(0.2986)	(0.0326)	0.0000	1	(0.3312)	01/06/2025
300595.ZK	12/04/2024	SDB3260123351	300.00	2.6077	782.32	782.32	0.0000	4.5800	50.0000	0.0000	(0.0995)	(0.0109)	0.0000	1	(0.1104)	01/06/2025
300595.ZK	12/04/2024	SDB3260123351	500.00	2.6077	1,303.87	1,303.87	0.0000	4.5800	50.0000	0.0000	(0.1659)	(0.0181)	0.0000	1	(0.1840)	01/06/2025
300595.ZK	12/04/2024	SDB3260123351	100.00	2.6077	260.77	260.77	0.0000	4.5800	50.0000	0.0000	(0.0332)	(0.0036)	0.0000	1	(0.0368)	01/06/2025
300595.ZK	12/04/2024	SDB3260123351	5,400.00	2.6077	14,081.80	14,081.80	0.0000	4.5800	50.0000	0.0000	(1.7915)	(0.1956)	0.0000	1	(1.9871)	01/06/2025
300595.ZK	12/04/2024	SDB3260123351	9,900.00	2.6077	25,816.63	25,816.63	0.0000	4.5800	50.0000	0.0000	(3.2844)	(0.3586)	0.0000	1	(3.6430)	01/06/2025
300595.ZK	12/04/2024	SDB3260123351	500.00	2.6077	1,303.87	1,303.87	0.0000	4.5800	50.0000	0.0000	(0.1659)	(0.0181)	0.0000	1	(0.1840)	01/06/2025
300595.ZK	12/04/2024	SDB3260123351	2,000.00	2.6077	5,215.48	5,215.48	0.0000	4.5800	50.0000	0.0000	(0.6635)	(0.0724)	0.0000	1	(0.7360)	01/06/2025
300595.ZK	12/04/2024	SDB3260123351	1,500.00	2.6077	3,911.61	3,911.61	0.0000	4.5800	50.0000	0.0000	(0.4976)	(0.0543)	0.0000	1	(0.5520)	01/06/2025
300595.ZK	12/04/2024	SDB3260123351	6,500.00	2.6077	16,950.31	16,950.31	0.0000	4.5800	50.0000	0.0000	(2.1565)	(0.2354)	0.0000	1	(2.3919)	01/06/2025
300595.ZK	12/04/2024	SDB3260123351	1,200.00	2.6077	3,129.29	3,129.29	0.0000	4.5800	50.0000	0.0000	(0.3981)	(0.0435)	0.0000	1	(0.4416)	01/06/2025
300595.ZK	12/04/2024	SDB3260123351	2,200.00	2.6077	5,737.03	5,737.03	0.0000	4.5800	50.0000	0.0000	(0.7299)	(0.0797)	0.0000	1	(0.8096)	01/06/2025
300595.ZK	12/04/2024	SDB3260123351	1,000.00	2.6077	2,607.74	2,607.74	0.0000	4.5800	50.0000	0.0000	(0.3318)	(0.0362)	0.0000	1	(0.3680)	01/06/2025
300595.ZK	12/04/2024	SDB3260123351	800.00	2.6077	2,086.19	2,086.19	0.0000	4.5800	50.0000	0.0000	(0.2654)	(0.0290)	0.0000	1	(0.2944)	01/06/2025
300595.ZK	12/04/2024	SDB3260123351	400.00	2.6077	1,043.10	1,043.10	0.0000	4.5800	50.0000	0.0000	(0.1327)	(0.0145)	0.0000	1	(0.1472)	01/06/2025
300595.ZK	12/04/2024	SDB3260123351	300.00	2.6077	782.32	782.32	0.0000	4.5800	50.0000	0.0000	(0.0995)	(0.0109)	0.0000	1	(0.1104)	01/06/2025
300595.ZK	12/04/2024	SDB3260123351	900.00	2.6077	2,346.97	2,346.97	0.0000	4.5800	50.0000	0.0000	(0.2986)	(0.0326)	0.0000	1	(0.3312)	01/06/2025
300595.ZK	12/04/2024	SDB3260123351	600.00	2.6077	1,564.64	1,564.64	0.0000	4.5800	50.0000	0.0000	(0.1991)	(0.0217)	0.0000	1	(0.2208)	01/06/2025
TOTAL OVCTEK CHINA INC CMN CLASS A SERIES NORTHBOUND											(347.9291)	(39.8991)	0.0000		(387.8282)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
PHARMARON BEIJING CO LTD CMN CLASS A SERIES NORTHBOUND																
300759.ZK	01/03/2025	SDB3260123306	6,500.00	3.6227	24,711.34	23,547.44	0.0000	4.3300	50.0000	0.0000	(8.9167)	(0.9811)	0.0000	3	(9.8978)	01/06/2025
300759.ZK	01/03/2025	SDB3260123306	4,200.00	3.6227	15,967.33	15,215.27	0.0000	4.3300	50.0000	0.0000	(5.7615)	(0.6340)	0.0000	3	(6.3955)	01/06/2025
300759.ZK	01/03/2025	SDB3260123306	1,800.00	3.6227	6,843.14	6,520.83	0.0000	4.3300	50.0000	0.0000	(2.4692)	(0.2717)	0.0000	3	(2.7409)	01/06/2025
300759.ZK	01/03/2025	SDB3260123306	1,400.00	3.6227	5,322.44	5,071.76	0.0000	4.3300	50.0000	0.0000	(1.9205)	(0.2113)	0.0000	3	(2.1318)	01/06/2025
300759.ZK	01/03/2025	SDB3260123306	100.00	3.6227	380.17	362.27	0.0000	4.3300	50.0000	0.0000	(0.1372)	(0.0151)	0.0000	3	(0.1523)	01/06/2025
300759.ZK	01/03/2025	SDB3260123306	4,000.00	3.6227	15,206.98	14,490.73	0.0000	4.3300	50.0000	0.0000	(5.4872)	(0.6038)	0.0000	3	(6.0910)	01/06/2025
300759.ZK	01/03/2025	SDB3260123306	200.00	3.6227	760.35	724.54	0.0000	4.3300	50.0000	0.0000	(0.2744)	(0.0302)	0.0000	3	(0.3045)	01/06/2025
300759.ZK	01/03/2025	SDB3260123306	1,000.00	3.6227	3,801.74	3,622.68	0.0000	4.3300	50.0000	0.0000	(1.3718)	(0.1509)	0.0000	3	(1.5227)	01/06/2025
300759.ZK	01/03/2025	SDB3260123306	200.00	3.6227	760.35	724.54	0.0000	4.3300	50.0000	0.0000	(0.2744)	(0.0302)	0.0000	3	(0.3045)	01/06/2025
300759.ZK	01/03/2025	SDB3260123306	8,700.00	3.6227	33,075.18	31,517.34	0.0000	4.3300	50.0000	0.0000	(11.9346)	(1.3132)	0.0000	3	(13.2479)	01/06/2025
300759.ZK	01/03/2025	SDB3260123306	2,200.00	3.6227	8,363.84	7,969.90	0.0000	4.3300	50.0000	0.0000	(3.0180)	(0.3321)	0.0000	3	(3.3500)	01/06/2025
300759.ZK	01/03/2025	SDB3260123306	600.00	3.6227	2,281.05	2,173.61	0.0000	4.3300	50.0000	0.0000	(0.8231)	(0.0906)	0.0000	3	(0.9136)	01/06/2025
300759.ZK	01/03/2025	SDB3260123306	3,900.00	3.6227	14,826.81	14,128.46	0.0000	4.3300	50.0000	0.0000	(5.3500)	(0.5887)	0.0000	3	(5.9387)	01/06/2025
300759.ZK	01/03/2025	SDB3260123306	100.00	3.6227	380.17	362.27	0.0000	4.3300	50.0000	0.0000	(0.1372)	(0.0151)	0.0000	3	(0.1523)	01/06/2025
300759.ZK	01/03/2025	SDB3260123306	100.00	3.6227	380.17	362.27	0.0000	4.3300	50.0000	0.0000	(0.1372)	(0.0151)	0.0000	3	(0.1523)	01/06/2025
300759.ZK	01/03/2025	SDB3260123306	600.00	3.6227	2,281.05	2,173.61	0.0000	4.3300	50.0000	0.0000	(0.8231)	(0.0906)	0.0000	3	(0.9136)	01/06/2025
300759.ZK	01/03/2025	SDB3260123306	2,200.00	3.6227	8,363.84	7,969.90	0.0000	4.3300	50.0000	0.0000	(3.0180)	(0.3321)	0.0000	3	(3.3500)	01/06/2025
300759.ZK	01/03/2025	SDB3260123306	3,300.00	3.6227	12,545.76	11,954.85	0.0000	4.3300	50.0000	0.0000	(4.5269)	(0.4981)	0.0000	3	(5.0250)	01/06/2025
300759.ZK	01/03/2025	SDB3260123306	100.00	3.6227	380.17	362.27	0.0000	4.3300	50.0000	0.0000	(0.1372)	(0.0151)	0.0000	3	(0.1523)	01/06/2025
300759.ZK	01/03/2025	SDB3260123306	2,400.00	3.6227	9,124.19	8,694.44	0.0000	4.3300	50.0000	0.0000	(3.2923)	(0.3623)	0.0000	3	(3.6546)	01/06/2025
300759.ZK	01/03/2025	SDB3260123306	7,900.00	3.6227	30,033.79	28,619.20	0.0000	4.3300	50.0000	0.0000	(10.8372)	(1.1925)	0.0000	3	(12.0297)	01/06/2025
300759.ZK	01/03/2025	SDB3260123306	300.00	3.6227	1,140.52	1,086.80	0.0000	4.3300	50.0000	0.0000	(0.4115)	(0.0453)	0.0000	3	(0.4568)	01/06/2025
300759.ZK	01/03/2025	SDB3260123306	100.00	3.6227	380.17	362.27	0.0000	4.3300	50.0000	0.0000	(0.1372)	(0.0151)	0.0000	3	(0.1523)	01/06/2025
300759.ZK	01/03/2025	SDB3260123306	8,800.00	3.6227	33,455.36	31,879.61	0.0000	4.3300	50.0000	0.0000	(12.0718)	(1.3283)	0.0000	3	(13.4001)	01/06/2025
300759.ZK	01/03/2025	SDB3260123306	2,700.00	3.6227	10,264.71	9,781.24	0.0000	4.3300	50.0000	0.0000	(3.7039)	(0.4076)	0.0000	3	(4.1114)	01/06/2025
300759.ZK	01/03/2025	SDB3260123306	5,300.00	3.6227	20,149.25	19,200.22	0.0000	4.3300	50.0000	0.0000	(7.2705)	(0.8000)	0.0000	3	(8.0705)	01/06/2025
300759.ZK	01/03/2025	SDB3260123306	500.00	3.6227	1,900.87	1,811.34	0.0000	4.3300	50.0000	0.0000	(0.6859)	(0.0755)	0.0000	3	(0.7614)	01/06/2025
300759.ZK	01/03/2025	SDB3260123306	9,800.00	3.6227	37,257.10	35,502.29	0.0000	4.3300	50.0000	0.0000	(13.4436)	(1.4793)	0.0000	3	(14.9229)	01/06/2025
300759.ZK	01/03/2025	SDB3260123306	100.00	3.6227	380.17	362.27	0.0000	4.3300	50.0000	0.0000	(0.1372)	(0.0151)	0.0000	3	(0.1523)	01/06/2025
300759.ZK	01/03/2025	SDB3260123306	1,400.00	3.6227	5,322.44	5,071.76	0.0000	4.3300	50.0000	0.0000	(1.9205)	(0.2113)	0.0000	3	(2.1318)	01/06/2025
300759.ZK	01/03/2025	SDB3260123306	400.00	3.6227	1,520.70	1,449.07	0.0000	4.3300	50.0000	0.0000	(0.5487)	(0.0604)	0.0000	3	(0.6091)	01/06/2025
300759.ZK	01/03/2025	SDB3260123306	6,000.00	3.6227	22,810.47	21,736.10	0.0000	4.3300	50.0000	0.0000	(8.2308)	(0.9057)	0.0000	3	(9.1364)	01/06/2025
300759.ZK	01/02/2025	SDB3260123306	6,500.00	3.5641	24,711.34	23,166.45	0.0000	4.3300	50.0000	0.0000	(2.9722)	(0.3218)	0.0000	1	(3.2940)	01/06/2025
300759.ZK	01/02/2025	SDB3260123306	4,200.00	3.5641	15,967.33	14,969.09	0.0000	4.3300	50.0000	0.0000	(1.9205)	(0.2079)	0.0000	1	(2.1284)	01/06/2025
300759.ZK	01/02/2025	SDB3260123306	1,800.00	3.5641	6,843.14	6,415.32	0.0000	4.3300	50.0000	0.0000	(0.8231)	(0.0891)	0.0000	1	(0.9122)	01/06/2025
300759.ZK	01/02/2025	SDB3260123306	1,400.00	3.5641	5,322.44	4,989.70	0.0000	4.3300	50.0000	0.0000	(0.6402)	(0.0693)	0.0000	1	(0.7095)	01/06/2025
300759.ZK	01/02/2025	SDB3260123306	100.00	3.5641	380.17	356.41	0.0000	4.3300	50.0000	0.0000	(0.0457)	(0.0050)	0.0000	1	(0.0507)	01/06/2025
300759.ZK	01/02/2025	SDB3260123306	4,000.00	3.5641	15,206.98	14,256.28	0.0000	4.3300	50.0000	0.0000	(1.8291)	(0.1980)	0.0000	1	(2.0271)	01/06/2025
300759.ZK	01/02/2025	SDB3260123306	200.00	3.5641	760.35	712.81	0.0000	4.3300	50.0000	0.0000	(0.0915)	(0.0099)	0.0000	1	(0.1014)	01/06/2025
300759.ZK	01/02/2025	SDB3260123306	1,000.00	3.5641	3,801.74	3,564.07	0.0000	4.3300	50.0000	0.0000	(0.4573)	(0.0495)	0.0000	1	(0.5068)	01/06/2025
300759.ZK	01/02/2025	SDB3260123306	200.00	3.5641	760.35	712.81	0.0000	4.3300	50.0000	0.0000	(0.0915)	(0.0099)	0.0000	1	(0.1014)	01/06/2025
300759.ZK	01/02/2025	SDB3260123306	8,700.00	3.5641	33,075.18	31,007.40	0.0000	4.3300	50.0000	0.0000	(3.9782)	(0.4307)	0.0000	1	(4.4089)	01/06/2025
300759.ZK	01/02/2025	SDB3260123306	2,200.00	3.5641	8,363.84	7,840.95	0.0000	4.3300	50.0000	0.0000	(1.0060)	(0.1089)	0.0000	1	(1.1149)	01/06/2025
300759.ZK	01/02/2025	SDB3260123306	600.00	3.5641	2,281.05	2,138.44	0.0000	4.3300	50.0000	0.0000	(0.2744)	(0.0297)	0.0000	1	(0.3041)	01/06/2025
300759.ZK	01/02/2025	SDB3260123306	3,900.00	3.5641	14,826.81	13,899.87	0.0000	4.3300	50.0000	0.0000	(1.7833)	(0.1931)	0.0000	1	(1.9764)	01/06/2025
300759.ZK	01/02/2025	SDB3260123306	100.00	3.5641	380.17	356.41	0.0000	4.3300	50.0000	0.0000	(0.0457)	(0.0050)	0.0000	1	(0.0507)	01/06/2025
300759.ZK	01/02/2025	SDB3260123306	100.00	3.5641	380.17	356.41	0.0000	4.3300	50.0000	0.0000	(0.0457)	(0.0050)	0.0000	1	(0.0507)	01/06/2025
300759.ZK	01/02/2025	SDB3260123306	600.00	3.5641	2,281.05	2,138.44	0.0000	4.3300	50.0000	0.0000	(0.2744)	(0.0297)	0.0000	1	(0.3041)	01/06/2025
300759.ZK	01/02/2025	SDB3260123306	2,200.00	3.5641	8,363.84	7,840.95	0.0000	4.3300	50.0000	0.0000	(1.0060)	(0.1089)	0.0000	1	(1.1149)	01/06/2025
300759.ZK	01/02/2025	SDB3260123306	3,300.00	3.5641	12,545.76	11,761.43	0.0000	4.3300	50.0000	0.0000	(1.5090)	(0.1634)	0.0000	1	(1.6723)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
PHARMARON BEIJING CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
300759.ZK	01/02/2025	SDB3260123306	100.00	3.5641	380.17	356.41	0.0000	4.3300	50.0000	0.0000	(0.0457)	(0.0050)	0.0000	1	(0.0507)	01/06/2025
300759.ZK	01/02/2025	SDB3260123306	2,400.00	3.5641	9,124.19	8,553.77	0.0000	4.3300	50.0000	0.0000	(1.0974)	(0.1188)	0.0000	1	(1.2162)	01/06/2025
300759.ZK	01/02/2025	SDB3260123306	7,900.00	3.5641	30,033.79	28,156.15	0.0000	4.3300	50.0000	0.0000	(3.6124)	(0.3911)	0.0000	1	(4.0035)	01/06/2025
300759.ZK	01/02/2025	SDB3260123306	300.00	3.5641	1,140.52	1,069.22	0.0000	4.3300	50.0000	0.0000	(0.1372)	(0.0149)	0.0000	1	(0.1520)	01/06/2025
300759.ZK	01/02/2025	SDB3260123306	100.00	3.5641	380.17	356.41	0.0000	4.3300	50.0000	0.0000	(0.0457)	(0.0050)	0.0000	1	(0.0507)	01/06/2025
300759.ZK	01/02/2025	SDB3260123306	8,800.00	3.5641	33,455.36	31,363.81	0.0000	4.3300	50.0000	0.0000	(4.0239)	(0.4356)	0.0000	1	(4.4595)	01/06/2025
300759.ZK	01/02/2025	SDB3260123306	2,700.00	3.5641	10,264.71	9,622.99	0.0000	4.3300	50.0000	0.0000	(1.2346)	(0.1337)	0.0000	1	(1.3683)	01/06/2025
300759.ZK	01/02/2025	SDB3260123306	5,300.00	3.5641	20,149.25	18,889.57	0.0000	4.3300	50.0000	0.0000	(2.4235)	(0.2624)	0.0000	1	(2.6859)	01/06/2025
300759.ZK	01/02/2025	SDB3260123306	500.00	3.5641	1,900.87	1,782.03	0.0000	4.3300	50.0000	0.0000	(0.2286)	(0.0248)	0.0000	1	(0.2534)	01/06/2025
300759.ZK	01/02/2025	SDB3260123306	9,800.00	3.5641	37,257.10	34,927.88	0.0000	4.3300	50.0000	0.0000	(4.4812)	(0.4851)	0.0000	1	(4.9663)	01/06/2025
300759.ZK	01/02/2025	SDB3260123306	100.00	3.5641	380.17	356.41	0.0000	4.3300	50.0000	0.0000	(0.0457)	(0.0050)	0.0000	1	(0.0507)	01/06/2025
300759.ZK	01/02/2025	SDB3260123306	1,400.00	3.5641	5,322.44	4,989.70	0.0000	4.3300	50.0000	0.0000	(0.6402)	(0.0693)	0.0000	1	(0.7095)	01/06/2025
300759.ZK	01/02/2025	SDB3260123306	400.00	3.5641	1,520.70	1,425.63	0.0000	4.3300	50.0000	0.0000	(0.0198)	(0.0198)	0.0000	1	(0.2027)	01/06/2025
300759.ZK	01/02/2025	SDB3260123306	6,000.00	3.5641	22,810.47	21,384.41	0.0000	4.3300	50.0000	0.0000	(2.7436)	(0.2970)	0.0000	1	(3.0406)	01/06/2025
300759.ZK	12/31/2024	SDB3260123306	6,500.00	3.7719	24,711.34	24,517.22	0.0000	4.3300	50.0000	0.0000	(5.9445)	(0.6810)	0.0000	2	(6.6255)	01/06/2025
300759.ZK	12/31/2024	SDB3260123306	4,200.00	3.7719	15,967.33	15,841.90	0.0000	4.3300	50.0000	0.0000	(3.8410)	(0.4401)	0.0000	2	(4.2811)	01/06/2025
300759.ZK	12/31/2024	SDB3260123306	1,800.00	3.7719	6,843.14	6,789.38	0.0000	4.3300	50.0000	0.0000	(1.6462)	(0.1886)	0.0000	2	(1.8347)	01/06/2025
300759.ZK	12/31/2024	SDB3260123306	1,400.00	3.7719	5,322.44	5,280.63	0.0000	4.3300	50.0000	0.0000	(1.2803)	(0.1467)	0.0000	2	(1.4270)	01/06/2025
300759.ZK	12/31/2024	SDB3260123306	100.00	3.7719	380.17	377.19	0.0000	4.3300	50.0000	0.0000	(0.0915)	(0.0105)	0.0000	2	(0.1019)	01/06/2025
300759.ZK	12/31/2024	SDB3260123306	4,000.00	3.7719	15,206.98	15,087.52	0.0000	4.3300	50.0000	0.0000	(3.6581)	(0.4191)	0.0000	2	(4.0772)	01/06/2025
300759.ZK	12/31/2024	SDB3260123306	200.00	3.7719	760.35	754.38	0.0000	4.3300	50.0000	0.0000	(0.1829)	(0.0210)	0.0000	2	(0.2039)	01/06/2025
300759.ZK	12/31/2024	SDB3260123306	1,000.00	3.7719	3,801.74	3,771.88	0.0000	4.3300	50.0000	0.0000	(0.9145)	(0.1048)	0.0000	2	(1.0193)	01/06/2025
300759.ZK	12/31/2024	SDB3260123306	200.00	3.7719	760.35	754.38	0.0000	4.3300	50.0000	0.0000	(0.1829)	(0.0210)	0.0000	2	(0.2039)	01/06/2025
300759.ZK	12/31/2024	SDB3260123306	8,700.00	3.7719	33,075.18	32,815.36	0.0000	4.3300	50.0000	0.0000	(7.9564)	(0.9115)	0.0000	2	(8.8680)	01/06/2025
300759.ZK	12/31/2024	SDB3260123306	2,200.00	3.7719	8,363.84	8,298.14	0.0000	4.3300	50.0000	0.0000	(2.0120)	(0.2305)	0.0000	2	(2.2425)	01/06/2025
300759.ZK	12/31/2024	SDB3260123306	600.00	3.7719	2,281.05	2,263.13	0.0000	4.3300	50.0000	0.0000	(0.5487)	(0.0629)	0.0000	2	(0.6116)	01/06/2025
300759.ZK	12/31/2024	SDB3260123306	3,900.00	3.7719	14,826.81	14,710.33	0.0000	4.3300	50.0000	0.0000	(3.5667)	(0.4086)	0.0000	2	(3.9753)	01/06/2025
300759.ZK	12/31/2024	SDB3260123306	100.00	3.7719	380.17	377.19	0.0000	4.3300	50.0000	0.0000	(0.0915)	(0.0105)	0.0000	2	(0.1019)	01/06/2025
300759.ZK	12/31/2024	SDB3260123306	100.00	3.7719	380.17	377.19	0.0000	4.3300	50.0000	0.0000	(0.0915)	(0.0105)	0.0000	2	(0.1019)	01/06/2025
300759.ZK	12/31/2024	SDB3260123306	600.00	3.7719	2,281.05	2,263.13	0.0000	4.3300	50.0000	0.0000	(0.5487)	(0.0629)	0.0000	2	(0.6116)	01/06/2025
300759.ZK	12/31/2024	SDB3260123306	2,200.00	3.7719	8,363.84	8,298.14	0.0000	4.3300	50.0000	0.0000	(2.0120)	(0.2305)	0.0000	2	(2.2425)	01/06/2025
300759.ZK	12/31/2024	SDB3260123306	3,300.00	3.7719	12,545.76	12,447.20	0.0000	4.3300	50.0000	0.0000	(3.0180)	(0.3458)	0.0000	2	(3.3637)	01/06/2025
300759.ZK	12/31/2024	SDB3260123306	100.00	3.7719	380.17	377.19	0.0000	4.3300	50.0000	0.0000	(0.0915)	(0.0105)	0.0000	2	(0.1019)	01/06/2025
300759.ZK	12/31/2024	SDB3260123306	2,400.00	3.7719	9,124.19	9,052.51	0.0000	4.3300	50.0000	0.0000	(2.1949)	(0.2515)	0.0000	2	(2.4463)	01/06/2025
300759.ZK	12/31/2024	SDB3260123306	7,900.00	3.7719	30,033.79	29,797.85	0.0000	4.3300	50.0000	0.0000	(7.2248)	(0.8277)	0.0000	2	(8.0525)	01/06/2025
300759.ZK	12/31/2024	SDB3260123306	300.00	3.7719	1,140.52	1,131.56	0.0000	4.3300	50.0000	0.0000	(0.2744)	(0.0314)	0.0000	2	(0.3058)	01/06/2025
300759.ZK	12/31/2024	SDB3260123306	100.00	3.7719	380.17	377.19	0.0000	4.3300	50.0000	0.0000	(0.0915)	(0.0105)	0.0000	2	(0.1019)	01/06/2025
300759.ZK	12/31/2024	SDB3260123306	8,800.00	3.7719	33,455.36	33,192.54	0.0000	4.3300	50.0000	0.0000	(8.0479)	(0.9220)	0.0000	2	(8.9699)	01/06/2025
300759.ZK	12/31/2024	SDB3260123306	2,700.00	3.7719	10,264.71	10,184.08	0.0000	4.3300	50.0000	0.0000	(2.4692)	(0.2829)	0.0000	2	(2.7521)	01/06/2025
300759.ZK	12/31/2024	SDB3260123306	5,300.00	3.7719	20,149.25	19,990.96	0.0000	4.3300	50.0000	0.0000	(4.8470)	(0.5553)	0.0000	2	(5.4023)	01/06/2025
300759.ZK	12/31/2024	SDB3260123306	500.00	3.7719	1,900.87	1,885.94	0.0000	4.3300	50.0000	0.0000	(0.4573)	(0.0524)	0.0000	2	(0.5097)	01/06/2025
300759.ZK	12/31/2024	SDB3260123306	9,800.00	3.7719	37,257.10	36,964.42	0.0000	4.3300	50.0000	0.0000	(8.9624)	(1.0268)	0.0000	2	(9.9892)	01/06/2025
300759.ZK	12/31/2024	SDB3260123306	100.00	3.7719	380.17	377.19	0.0000	4.3300	50.0000	0.0000	(0.0915)	(0.0105)	0.0000	2	(0.1019)	01/06/2025
300759.ZK	12/31/2024	SDB3260123306	1,400.00	3.7719	5,322.44	5,280.63	0.0000	4.3300	50.0000	0.0000	(1.2803)	(0.1467)	0.0000	2	(1.4270)	01/06/2025
300759.ZK	12/31/2024	SDB3260123306	400.00	3.7719	1,520.70	1,508.75	0.0000	4.3300	50.0000	0.0000	(0.3658)	(0.0419)	0.0000	2	(0.4077)	01/06/2025
300759.ZK	12/31/2024	SDB3260123306	6,000.00	3.7719	22,810.47	22,631.28	0.0000	4.3300	50.0000	0.0000	(5.4872)	(0.6286)	0.0000	2	(6.1158)	01/06/2025
300759.ZK	12/30/2024	SDB3260123306	6,500.00	3.7466	24,711.34	24,352.70	0.0000	4.3300	50.0000	0.0000	(2.9722)	(0.3382)	0.0000	1	(3.3105)	01/06/2025
300759.ZK	12/30/2024	SDB3260123306	4,200.00	3.7466	15,967.33	15,735.59	0.0000	4.3300	50.0000	0.0000	(1.9205)	(0.2185)	0.0000	1	(2.1391)	01/06/2025
300759.ZK	12/30/2024	SDB3260123306	1,800.00	3.7466	6,843.14	6,743.82	0.0000	4.3300	50.0000	0.0000	(0.8231)	(0.0937)	0.0000	1	(0.9167)	01/06/2025
300759.ZK	12/30/2024	SDB3260123306	1,400.00	3.7466	5,322.44	5,245.20	0.0000	4.3300	50.0000	0.0000	(0.6402)	(0.0728)	0.0000	1	(0.7130)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
PHARMARON BEIJING CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
300759.ZK	12/30/2024	SDB3260123306	100.00	3.7466	380.17	374.66	0.0000	4.3300	50.0000	0.0000	(0.0457)	(0.0052)	0.0000	1	(0.0509)	01/06/2025
300759.ZK	12/30/2024	SDB3260123306	4,000.00	3.7466	15,206.98	14,986.28	0.0000	4.3300	50.0000	0.0000	(1.8291)	(0.2081)	0.0000	1	(2.0372)	01/06/2025
300759.ZK	12/30/2024	SDB3260123306	200.00	3.7466	760.35	749.31	0.0000	4.3300	50.0000	0.0000	(0.0915)	(0.0104)	0.0000	1	(0.1019)	01/06/2025
300759.ZK	12/30/2024	SDB3260123306	1,000.00	3.7466	3,801.74	3,746.57	0.0000	4.3300	50.0000	0.0000	(0.4573)	(0.0520)	0.0000	1	(0.5093)	01/06/2025
300759.ZK	12/30/2024	SDB3260123306	200.00	3.7466	760.35	749.31	0.0000	4.3300	50.0000	0.0000	(0.0915)	(0.0104)	0.0000	1	(0.1019)	01/06/2025
300759.ZK	12/30/2024	SDB3260123306	8,700.00	3.7466	33,075.18	32,595.15	0.0000	4.3300	50.0000	0.0000	(3.9782)	(0.4527)	0.0000	1	(4.4309)	01/06/2025
300759.ZK	12/30/2024	SDB3260123306	2,200.00	3.7466	8,363.84	8,242.45	0.0000	4.3300	50.0000	0.0000	(1.0060)	(0.1145)	0.0000	1	(1.1205)	01/06/2025
300759.ZK	12/30/2024	SDB3260123306	600.00	3.7466	2,281.05	2,247.94	0.0000	4.3300	50.0000	0.0000	(0.2744)	(0.0312)	0.0000	1	(0.3056)	01/06/2025
300759.ZK	12/30/2024	SDB3260123306	3,900.00	3.7466	14,826.81	14,611.62	0.0000	4.3300	50.0000	0.0000	(1.7833)	(0.2029)	0.0000	1	(1.9863)	01/06/2025
300759.ZK	12/30/2024	SDB3260123306	100.00	3.7466	380.17	374.66	0.0000	4.3300	50.0000	0.0000	(0.0457)	(0.0052)	0.0000	1	(0.0509)	01/06/2025
300759.ZK	12/30/2024	SDB3260123306	100.00	3.7466	380.17	374.66	0.0000	4.3300	50.0000	0.0000	(0.0457)	(0.0052)	0.0000	1	(0.0509)	01/06/2025
300759.ZK	12/30/2024	SDB3260123306	600.00	3.7466	2,281.05	2,247.94	0.0000	4.3300	50.0000	0.0000	(0.2744)	(0.0312)	0.0000	1	(0.3056)	01/06/2025
300759.ZK	12/30/2024	SDB3260123306	2,200.00	3.7466	8,363.84	8,242.45	0.0000	4.3300	50.0000	0.0000	(1.0060)	(0.1145)	0.0000	1	(1.1205)	01/06/2025
300759.ZK	12/30/2024	SDB3260123306	3,300.00	3.7466	12,545.76	12,363.68	0.0000	4.3300	50.0000	0.0000	(1.5090)	(0.1717)	0.0000	1	(1.6807)	01/06/2025
300759.ZK	12/30/2024	SDB3260123306	100.00	3.7466	380.17	374.66	0.0000	4.3300	50.0000	0.0000	(0.0457)	(0.0052)	0.0000	1	(0.0509)	01/06/2025
300759.ZK	12/30/2024	SDB3260123306	2,400.00	3.7466	9,124.19	8,991.77	0.0000	4.3300	50.0000	0.0000	(1.0974)	(0.1249)	0.0000	1	(1.2223)	01/06/2025
300759.ZK	12/30/2024	SDB3260123306	7,900.00	3.7466	30,033.79	29,597.90	0.0000	4.3300	50.0000	0.0000	(3.6124)	(0.4111)	0.0000	1	(4.0235)	01/06/2025
300759.ZK	12/30/2024	SDB3260123306	300.00	3.7466	1,140.52	1,123.97	0.0000	4.3300	50.0000	0.0000	(0.1372)	(0.0156)	0.0000	1	(0.1528)	01/06/2025
300759.ZK	12/30/2024	SDB3260123306	100.00	3.7466	380.17	374.66	0.0000	4.3300	50.0000	0.0000	(0.0457)	(0.0052)	0.0000	1	(0.0509)	01/06/2025
300759.ZK	12/30/2024	SDB3260123306	8,800.00	3.7466	33,455.36	32,969.81	0.0000	4.3300	50.0000	0.0000	(4.0239)	(0.4579)	0.0000	1	(4.4818)	01/06/2025
300759.ZK	12/30/2024	SDB3260123306	2,700.00	3.7466	10,264.71	10,115.74	0.0000	4.3300	50.0000	0.0000	(1.2346)	(0.1405)	0.0000	1	(1.3751)	01/06/2025
300759.ZK	12/30/2024	SDB3260123306	5,300.00	3.7466	20,149.25	19,856.82	0.0000	4.3300	50.0000	0.0000	(2.4235)	(0.2758)	0.0000	1	(2.6993)	01/06/2025
300759.ZK	12/30/2024	SDB3260123306	500.00	3.7466	1,900.87	1,873.28	0.0000	4.3300	50.0000	0.0000	(0.2286)	(0.0260)	0.0000	1	(0.2547)	01/06/2025
300759.ZK	12/30/2024	SDB3260123306	9,800.00	3.7466	37,257.10	36,716.38	0.0000	4.3300	50.0000	0.0000	(4.4812)	(0.5099)	0.0000	1	(4.9912)	01/06/2025
300759.ZK	12/30/2024	SDB3260123306	100.00	3.7466	380.17	374.66	0.0000	4.3300	50.0000	0.0000	(0.0457)	(0.0052)	0.0000	1	(0.0509)	01/06/2025
300759.ZK	12/30/2024	SDB3260123306	1,400.00	3.7466	5,322.44	5,245.20	0.0000	4.3300	50.0000	0.0000	(0.6402)	(0.0728)	0.0000	1	(0.7130)	01/06/2025
300759.ZK	12/30/2024	SDB3260123306	400.00	3.7466	1,520.70	1,498.63	0.0000	4.3300	50.0000	0.0000	(0.1829)	(0.0208)	0.0000	1	(0.2037)	01/06/2025
300759.ZK	12/30/2024	SDB3260123306	6,000.00	3.7466	22,810.47	22,479.41	0.0000	4.3300	50.0000	0.0000	(2.7436)	(0.3122)	0.0000	1	(3.0558)	01/06/2025
300759.ZK	12/27/2024	SDB3260123306	6,500.00	3.8191	24,711.34	24,824.16	0.0000	4.3300	50.0000	0.0000	(8.9167)	(1.0343)	0.0000	3	(9.9510)	01/06/2025
300759.ZK	12/27/2024	SDB3260123306	4,200.00	3.8191	15,967.33	16,040.23	0.0000	4.3300	50.0000	0.0000	(5.7615)	(0.6683)	0.0000	3	(6.4299)	01/06/2025
300759.ZK	12/27/2024	SDB3260123306	1,800.00	3.8191	6,843.14	6,874.38	0.0000	4.3300	50.0000	0.0000	(2.4692)	(0.2864)	0.0000	3	(2.7557)	01/06/2025
300759.ZK	12/27/2024	SDB3260123306	1,400.00	3.8191	5,322.44	5,346.74	0.0000	4.3300	50.0000	0.0000	(1.9205)	(0.2228)	0.0000	3	(2.1433)	01/06/2025
300759.ZK	12/27/2024	SDB3260123306	100.00	3.8191	380.17	381.91	0.0000	4.3300	50.0000	0.0000	(0.1372)	(0.0159)	0.0000	3	(0.1531)	01/06/2025
300759.ZK	12/27/2024	SDB3260123306	4,000.00	3.8191	15,206.98	15,276.41	0.0000	4.3300	50.0000	0.0000	(5.4872)	(0.6365)	0.0000	3	(6.1237)	01/06/2025
300759.ZK	12/27/2024	SDB3260123306	200.00	3.8191	760.35	763.82	0.0000	4.3300	50.0000	0.0000	(0.2744)	(0.0318)	0.0000	3	(0.3062)	01/06/2025
300759.ZK	12/27/2024	SDB3260123306	1,000.00	3.8191	3,801.74	3,819.10	0.0000	4.3300	50.0000	0.0000	(1.3718)	(0.1591)	0.0000	3	(1.5309)	01/06/2025
300759.ZK	12/27/2024	SDB3260123306	200.00	3.8191	760.35	763.82	0.0000	4.3300	50.0000	0.0000	(0.2744)	(0.0318)	0.0000	3	(0.3062)	01/06/2025
300759.ZK	12/27/2024	SDB3260123306	8,700.00	3.8191	33,075.18	33,226.19	0.0000	4.3300	50.0000	0.0000	(11.9346)	(1.3844)	0.0000	3	(13.3191)	01/06/2025
300759.ZK	12/27/2024	SDB3260123306	2,200.00	3.8191	8,363.84	8,402.02	0.0000	4.3300	50.0000	0.0000	(3.0180)	(0.3501)	0.0000	3	(3.3680)	01/06/2025
300759.ZK	12/27/2024	SDB3260123306	600.00	3.8191	2,281.05	2,291.46	0.0000	4.3300	50.0000	0.0000	(0.8231)	(0.0955)	0.0000	3	(0.9186)	01/06/2025
300759.ZK	12/27/2024	SDB3260123306	3,900.00	3.8191	14,826.81	14,894.50	0.0000	4.3300	50.0000	0.0000	(5.3500)	(0.6206)	0.0000	3	(5.9706)	01/06/2025
300759.ZK	12/27/2024	SDB3260123306	100.00	3.8191	380.17	381.91	0.0000	4.3300	50.0000	0.0000	(0.1372)	(0.0159)	0.0000	3	(0.1531)	01/06/2025
300759.ZK	12/27/2024	SDB3260123306	100.00	3.8191	380.17	381.91	0.0000	4.3300	50.0000	0.0000	(0.1372)	(0.0159)	0.0000	3	(0.1531)	01/06/2025
300759.ZK	12/27/2024	SDB3260123306	600.00	3.8191	2,281.05	2,291.46	0.0000	4.3300	50.0000	0.0000	(0.8231)	(0.0955)	0.0000	3	(0.9186)	01/06/2025
300759.ZK	12/27/2024	SDB3260123306	2,200.00	3.8191	8,363.84	8,402.02	0.0000	4.3300	50.0000	0.0000	(3.0180)	(0.3501)	0.0000	3	(3.3680)	01/06/2025
300759.ZK	12/27/2024	SDB3260123306	3,300.00	3.8191	12,545.76	12,603.04	0.0000	4.3300	50.0000	0.0000	(4.5269)	(0.5251)	0.0000	3	(5.0521)	01/06/2025
300759.ZK	12/27/2024	SDB3260123306	100.00	3.8191	380.17	381.91	0.0000	4.3300	50.0000	0.0000	(0.1372)	(0.0159)	0.0000	3	(0.1531)	01/06/2025
300759.ZK	12/27/2024	SDB3260123306	2,400.00	3.8191	9,124.19	9,165.84	0.0000	4.3300	50.0000	0.0000	(3.2923)	(0.3819)	0.0000	3	(3.6742)	01/06/2025
300759.ZK	12/27/2024	SDB3260123306	7,900.00	3.8191	30,033.79	30,170.91	0.0000	4.3300	50.0000	0.0000	(10.8372)	(1.2571)	0.0000	3	(12.0943)	01/06/2025
300759.ZK	12/27/2024	SDB3260123306	300.00	3.8191	1,140.52	1,145.73	0.0000	4.3300	50.0000	0.0000	(0.4115)	(0.0477)	0.0000	3	(0.4593)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
PHARMARON BEIJING CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
300759.ZK	12/27/2024	SDB3260123306	100.00	3.8191	380.17	381.91	0.0000	4.3300	50.0000	0.0000	(0.1372)	(0.0159)	0.0000	3	(0.1531)	01/06/2025
300759.ZK	12/27/2024	SDB3260123306	8,800.00	3.8191	33,455.36	33,608.10	0.0000	4.3300	50.0000	0.0000	(12.0718)	(1.4003)	0.0000	3	(13.4721)	01/06/2025
300759.ZK	12/27/2024	SDB3260123306	2,700.00	3.8191	10,264.71	10,311.58	0.0000	4.3300	50.0000	0.0000	(3.7039)	(0.4296)	0.0000	3	(4.1335)	01/06/2025
300759.ZK	12/27/2024	SDB3260123306	5,300.00	3.8191	20,149.25	20,241.24	0.0000	4.3300	50.0000	0.0000	(7.2705)	(0.8434)	0.0000	3	(8.1139)	01/06/2025
300759.ZK	12/27/2024	SDB3260123306	500.00	3.8191	1,900.87	1,909.55	0.0000	4.3300	50.0000	0.0000	(0.6859)	(0.0796)	0.0000	3	(0.7655)	01/06/2025
300759.ZK	12/27/2024	SDB3260123306	9,800.00	3.8191	37,257.10	37,427.20	0.0000	4.3300	50.0000	0.0000	(13.4436)	(1.5595)	0.0000	3	(15.0031)	01/06/2025
300759.ZK	12/27/2024	SDB3260123306	100.00	3.8191	380.17	381.91	0.0000	4.3300	50.0000	0.0000	(0.1372)	(0.0159)	0.0000	3	(0.1531)	01/06/2025
300759.ZK	12/27/2024	SDB3260123306	1,400.00	3.8191	5,322.44	5,346.74	0.0000	4.3300	50.0000	0.0000	(1.9205)	(0.2228)	0.0000	3	(2.1433)	01/06/2025
300759.ZK	12/27/2024	SDB3260123306	400.00	3.8191	1,520.70	1,527.64	0.0000	4.3300	50.0000	0.0000	(0.5487)	(0.0637)	0.0000	3	(0.6124)	01/06/2025
300759.ZK	12/27/2024	SDB3260123306	6,000.00	3.8191	22,810.47	22,914.61	0.0000	4.3300	50.0000	0.0000	(8.2308)	(0.9548)	0.0000	3	(9.1856)	01/06/2025
300759.ZK	12/26/2024	SDB3260123306	6,500.00	3.7832	24,711.34	24,590.51	0.0000	4.3300	50.0000	0.0000	(2.9722)	(0.3415)	0.0000	1	(3.3138)	01/06/2025
300759.ZK	12/26/2024	SDB3260123306	4,200.00	3.7832	15,967.33	15,889.26	0.0000	4.3300	50.0000	0.0000	(1.9205)	(0.2207)	0.0000	1	(2.1412)	01/06/2025
300759.ZK	12/26/2024	SDB3260123306	1,800.00	3.7832	6,843.14	6,809.68	0.0000	4.3300	50.0000	0.0000	(0.8231)	(0.0946)	0.0000	1	(0.9177)	01/06/2025
300759.ZK	12/26/2024	SDB3260123306	1,400.00	3.7832	5,322.44	5,296.42	0.0000	4.3300	50.0000	0.0000	(0.6402)	(0.0736)	0.0000	1	(0.7137)	01/06/2025
300759.ZK	12/26/2024	SDB3260123306	100.00	3.7832	380.17	378.32	0.0000	4.3300	50.0000	0.0000	(0.0457)	(0.0053)	0.0000	1	(0.0510)	01/06/2025
300759.ZK	12/26/2024	SDB3260123306	4,000.00	3.7832	15,206.98	15,132.62	0.0000	4.3300	50.0000	0.0000	(1.8291)	(0.2102)	0.0000	1	(2.0392)	01/06/2025
300759.ZK	12/26/2024	SDB3260123306	200.00	3.7832	760.35	756.63	0.0000	4.3300	50.0000	0.0000	(0.0915)	(0.0105)	0.0000	1	(0.1020)	01/06/2025
300759.ZK	12/26/2024	SDB3260123306	1,000.00	3.7832	3,801.74	3,783.16	0.0000	4.3300	50.0000	0.0000	(0.4573)	(0.0525)	0.0000	1	(0.5098)	01/06/2025
300759.ZK	12/26/2024	SDB3260123306	200.00	3.7832	760.35	756.63	0.0000	4.3300	50.0000	0.0000	(0.0915)	(0.0105)	0.0000	1	(0.1020)	01/06/2025
300759.ZK	12/26/2024	SDB3260123306	8,700.00	3.7832	33,075.18	32,913.46	0.0000	4.3300	50.0000	0.0000	(3.9782)	(0.4571)	0.0000	1	(4.4353)	01/06/2025
300759.ZK	12/26/2024	SDB3260123306	2,200.00	3.7832	8,363.84	8,322.94	0.0000	4.3300	50.0000	0.0000	(1.0060)	(0.1156)	0.0000	1	(1.1216)	01/06/2025
300759.ZK	12/26/2024	SDB3260123306	600.00	3.7832	2,281.05	2,269.89	0.0000	4.3300	50.0000	0.0000	(0.2744)	(0.0315)	0.0000	1	(0.3059)	01/06/2025
300759.ZK	12/26/2024	SDB3260123306	3,900.00	3.7832	14,826.81	14,754.31	0.0000	4.3300	50.0000	0.0000	(1.7833)	(0.2049)	0.0000	1	(1.9883)	01/06/2025
300759.ZK	12/26/2024	SDB3260123306	100.00	3.7832	380.17	378.32	0.0000	4.3300	50.0000	0.0000	(0.0457)	(0.0053)	0.0000	1	(0.0510)	01/06/2025
300759.ZK	12/26/2024	SDB3260123306	100.00	3.7832	380.17	378.32	0.0000	4.3300	50.0000	0.0000	(0.0457)	(0.0053)	0.0000	1	(0.0510)	01/06/2025
300759.ZK	12/26/2024	SDB3260123306	600.00	3.7832	2,281.05	2,269.89	0.0000	4.3300	50.0000	0.0000	(0.2744)	(0.0315)	0.0000	1	(0.3059)	01/06/2025
300759.ZK	12/26/2024	SDB3260123306	2,200.00	3.7832	8,363.84	8,322.94	0.0000	4.3300	50.0000	0.0000	(1.0060)	(0.1156)	0.0000	1	(1.1216)	01/06/2025
300759.ZK	12/26/2024	SDB3260123306	3,300.00	3.7832	12,545.76	12,484.41	0.0000	4.3300	50.0000	0.0000	(1.5090)	(0.1734)	0.0000	1	(1.6824)	01/06/2025
300759.ZK	12/26/2024	SDB3260123306	100.00	3.7832	380.17	378.32	0.0000	4.3300	50.0000	0.0000	(0.0457)	(0.0053)	0.0000	1	(0.0510)	01/06/2025
300759.ZK	12/26/2024	SDB3260123306	2,400.00	3.7832	9,124.19	9,079.57	0.0000	4.3300	50.0000	0.0000	(1.0974)	(0.1261)	0.0000	1	(1.2235)	01/06/2025
300759.ZK	12/26/2024	SDB3260123306	7,900.00	3.7832	30,033.79	29,886.93	0.0000	4.3300	50.0000	0.0000	(3.6124)	(0.4151)	0.0000	1	(4.0275)	01/06/2025
300759.ZK	12/26/2024	SDB3260123306	300.00	3.7832	1,140.52	1,134.95	0.0000	4.3300	50.0000	0.0000	(0.1372)	(0.0158)	0.0000	1	(0.1529)	01/06/2025
300759.ZK	12/26/2024	SDB3260123306	100.00	3.7832	380.17	378.32	0.0000	4.3300	50.0000	0.0000	(0.0457)	(0.0053)	0.0000	1	(0.0510)	01/06/2025
300759.ZK	12/26/2024	SDB3260123306	8,800.00	3.7832	33,455.36	33,291.77	0.0000	4.3300	50.0000	0.0000	(4.0239)	(0.4624)	0.0000	1	(4.4863)	01/06/2025
300759.ZK	12/26/2024	SDB3260123306	2,700.00	3.7832	10,264.71	10,214.52	0.0000	4.3300	50.0000	0.0000	(1.2346)	(0.1419)	0.0000	1	(1.3765)	01/06/2025
300759.ZK	12/26/2024	SDB3260123306	5,300.00	3.7832	20,149.25	20,050.73	0.0000	4.3300	50.0000	0.0000	(2.4235)	(0.2785)	0.0000	1	(2.7020)	01/06/2025
300759.ZK	12/26/2024	SDB3260123306	500.00	3.7832	1,900.87	1,891.58	0.0000	4.3300	50.0000	0.0000	(0.2286)	(0.0263)	0.0000	1	(0.2549)	01/06/2025
300759.ZK	12/26/2024	SDB3260123306	9,800.00	3.7832	37,257.10	37,074.93	0.0000	4.3300	50.0000	0.0000	(4.4812)	(0.5149)	0.0000	1	(4.9961)	01/06/2025
300759.ZK	12/26/2024	SDB3260123306	100.00	3.7832	380.17	378.32	0.0000	4.3300	50.0000	0.0000	(0.0457)	(0.0053)	0.0000	1	(0.0510)	01/06/2025
300759.ZK	12/26/2024	SDB3260123306	1,400.00	3.7832	5,322.44	5,296.42	0.0000	4.3300	50.0000	0.0000	(0.6402)	(0.0736)	0.0000	1	(0.7137)	01/06/2025
300759.ZK	12/26/2024	SDB3260123306	400.00	3.7832	1,520.70	1,513.26	0.0000	4.3300	50.0000	0.0000	(0.1829)	(0.0210)	0.0000	1	(0.2039)	01/06/2025
300759.ZK	12/26/2024	SDB3260123306	6,000.00	3.7832	22,810.47	22,698.94	0.0000	4.3300	50.0000	0.0000	(2.7436)	(0.3153)	0.0000	1	(3.0589)	01/06/2025
300759.ZK	12/24/2024	SDB3260123306	6,500.00	3.7832	24,711.34	24,590.51	0.0000	4.3300	50.0000	0.0000	(5.9445)	(0.6831)	0.0000	2	(6.6275)	01/06/2025
300759.ZK	12/24/2024	SDB3260123306	4,200.00	3.7832	15,967.33	15,889.26	0.0000	4.3300	50.0000	0.0000	(3.8410)	(0.4414)	0.0000	2	(4.2824)	01/06/2025
300759.ZK	12/24/2024	SDB3260123306	1,800.00	3.7832	6,843.14	6,809.68	0.0000	4.3300	50.0000	0.0000	(1.6462)	(0.1892)	0.0000	2	(1.8353)	01/06/2025
300759.ZK	12/24/2024	SDB3260123306	1,400.00	3.7832	5,322.44	5,296.42	0.0000	4.3300	50.0000	0.0000	(1.2803)	(0.1471)	0.0000	2	(1.4275)	01/06/2025
300759.ZK	12/24/2024	SDB3260123306	100.00	3.7832	380.17	378.32	0.0000	4.3300	50.0000	0.0000	(0.0915)	(0.0105)	0.0000	2	(0.1020)	01/06/2025
300759.ZK	12/24/2024	SDB3260123306	4,000.00	3.7832	15,206.98	15,132.62	0.0000	4.3300	50.0000	0.0000	(3.6581)	(0.4204)	0.0000	2	(4.0785)	01/06/2025
300759.ZK	12/24/2024	SDB3260123306	200.00	3.7832	760.35	756.63	0.0000	4.3300	50.0000	0.0000	(0.1829)	(0.0210)	0.0000	2	(0.2039)	01/06/2025
300759.ZK	12/24/2024	SDB3260123306	1,000.00	3.7832	3,801.74	3,783.16	0.0000	4.3300	50.0000	0.0000	(0.9145)	(0.1051)	0.0000	2	(1.0196)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
PHARMARON BEIJING CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
300759.ZK	12/24/2024	SDB3260123306	200.00	3.7832	760.35	756.63	0.0000	4.3300	50.0000	0.0000	(0.1829)	(0.0210)	0.0000	2	(0.2039)	01/06/2025
300759.ZK	12/24/2024	SDB3260123306	8,700.00	3.7832	33,075.18	32,913.46	0.0000	4.3300	50.0000	0.0000	(7.9564)	(0.9143)	0.0000	2	(8.8707)	01/06/2025
300759.ZK	12/24/2024	SDB3260123306	2,200.00	3.7832	8,363.84	8,322.94	0.0000	4.3300	50.0000	0.0000	(2.0120)	(0.2312)	0.0000	2	(2.2432)	01/06/2025
300759.ZK	12/24/2024	SDB3260123306	600.00	3.7832	2,281.05	2,269.89	0.0000	4.3300	50.0000	0.0000	(0.5487)	(0.0631)	0.0000	2	(0.6118)	01/06/2025
300759.ZK	12/24/2024	SDB3260123306	3,900.00	3.7832	14,826.81	14,754.31	0.0000	4.3300	50.0000	0.0000	(3.5667)	(0.4098)	0.0000	2	(3.9765)	01/06/2025
300759.ZK	12/24/2024	SDB3260123306	100.00	3.7832	380.17	378.32	0.0000	4.3300	50.0000	0.0000	(0.0915)	(0.0105)	0.0000	2	(0.1020)	01/06/2025
300759.ZK	12/24/2024	SDB3260123306	100.00	3.7832	380.17	378.32	0.0000	4.3300	50.0000	0.0000	(0.0915)	(0.0105)	0.0000	2	(0.1020)	01/06/2025
300759.ZK	12/24/2024	SDB3260123306	600.00	3.7832	2,281.05	2,269.89	0.0000	4.3300	50.0000	0.0000	(0.5487)	(0.0631)	0.0000	2	(0.6118)	01/06/2025
300759.ZK	12/24/2024	SDB3260123306	2,200.00	3.7832	8,363.84	8,322.94	0.0000	4.3300	50.0000	0.0000	(2.0120)	(0.2312)	0.0000	2	(2.2432)	01/06/2025
300759.ZK	12/24/2024	SDB3260123306	3,300.00	3.7832	12,545.76	12,484.41	0.0000	4.3300	50.0000	0.0000	(3.0180)	(0.3468)	0.0000	2	(3.3647)	01/06/2025
300759.ZK	12/24/2024	SDB3260123306	100.00	3.7832	380.17	378.32	0.0000	4.3300	50.0000	0.0000	(0.0915)	(0.0105)	0.0000	2	(0.1020)	01/06/2025
300759.ZK	12/24/2024	SDB3260123306	2,400.00	3.7832	9,124.19	9,079.57	0.0000	4.3300	50.0000	0.0000	(2.1949)	(0.2522)	0.0000	2	(2.4471)	01/06/2025
300759.ZK	12/24/2024	SDB3260123306	7,900.00	3.7832	30,033.79	29,886.93	0.0000	4.3300	50.0000	0.0000	(7.2248)	(0.8302)	0.0000	2	(8.0550)	01/06/2025
300759.ZK	12/24/2024	SDB3260123306	300.00	3.7832	1,140.52	1,134.95	0.0000	4.3300	50.0000	0.0000	(0.2744)	(0.0315)	0.0000	2	(0.3059)	01/06/2025
300759.ZK	12/24/2024	SDB3260123306	100.00	3.7832	380.17	378.32	0.0000	4.3300	50.0000	0.0000	(0.0915)	(0.0105)	0.0000	2	(0.1020)	01/06/2025
300759.ZK	12/24/2024	SDB3260123306	8,800.00	3.7832	33,455.36	33,291.77	0.0000	4.3300	50.0000	0.0000	(8.0479)	(0.9248)	0.0000	2	(8.9726)	01/06/2025
300759.ZK	12/24/2024	SDB3260123306	2,700.00	3.7832	10,264.71	10,214.52	0.0000	4.3300	50.0000	0.0000	(2.4692)	(0.2837)	0.0000	2	(2.7530)	01/06/2025
300759.ZK	12/24/2024	SDB3260123306	5,300.00	3.7832	20,149.25	20,050.73	0.0000	4.3300	50.0000	0.0000	(4.8470)	(0.5570)	0.0000	2	(5.4040)	01/06/2025
300759.ZK	12/24/2024	SDB3260123306	500.00	3.7832	1,900.87	1,891.58	0.0000	4.3300	50.0000	0.0000	(0.4573)	(0.0525)	0.0000	2	(0.5098)	01/06/2025
300759.ZK	12/24/2024	SDB3260123306	9,800.00	3.7832	37,257.10	37,074.93	0.0000	4.3300	50.0000	0.0000	(8.9624)	(1.0299)	0.0000	2	(9.9923)	01/06/2025
300759.ZK	12/24/2024	SDB3260123306	100.00	3.7832	380.17	378.32	0.0000	4.3300	50.0000	0.0000	(0.0915)	(0.0105)	0.0000	2	(0.1020)	01/06/2025
300759.ZK	12/24/2024	SDB3260123306	1,400.00	3.7832	5,322.44	5,296.42	0.0000	4.3300	50.0000	0.0000	(1.2803)	(0.1471)	0.0000	2	(1.4275)	01/06/2025
300759.ZK	12/24/2024	SDB3260123306	400.00	3.7832	1,520.70	1,513.26	0.0000	4.3300	50.0000	0.0000	(0.3658)	(0.0420)	0.0000	2	(0.4078)	01/06/2025
300759.ZK	12/24/2024	SDB3260123306	6,000.00	3.7832	22,810.47	22,698.94	0.0000	4.3300	50.0000	0.0000	(5.4872)	(0.6305)	0.0000	2	(6.1177)	01/06/2025
300759.ZK	12/23/2024	SDB3260123306	6,500.00	3.8379	24,711.34	24,946.51	0.0000	4.3300	50.0000	0.0000	(2.9722)	(0.3465)	0.0000	1	(3.3187)	01/06/2025
300759.ZK	12/23/2024	SDB3260123306	4,200.00	3.8379	15,967.33	16,119.28	0.0000	4.3300	50.0000	0.0000	(1.9205)	(0.2239)	0.0000	1	(2.1444)	01/06/2025
300759.ZK	12/23/2024	SDB3260123306	1,800.00	3.8379	6,843.14	6,908.26	0.0000	4.3300	50.0000	0.0000	(0.8231)	(0.0959)	0.0000	1	(0.9190)	01/06/2025
300759.ZK	12/23/2024	SDB3260123306	1,400.00	3.8379	5,322.44	5,373.09	0.0000	4.3300	50.0000	0.0000	(0.6402)	(0.0746)	0.0000	1	(0.7148)	01/06/2025
300759.ZK	12/23/2024	SDB3260123306	100.00	3.8379	380.17	383.79	0.0000	4.3300	50.0000	0.0000	(0.0457)	(0.0053)	0.0000	1	(0.0511)	01/06/2025
300759.ZK	12/23/2024	SDB3260123306	4,000.00	3.8379	15,206.98	15,351.70	0.0000	4.3300	50.0000	0.0000	(1.8291)	(0.2132)	0.0000	1	(2.0423)	01/06/2025
300759.ZK	12/23/2024	SDB3260123306	200.00	3.8379	760.35	767.58	0.0000	4.3300	50.0000	0.0000	(0.0915)	(0.0107)	0.0000	1	(0.1021)	01/06/2025
300759.ZK	12/23/2024	SDB3260123306	1,000.00	3.8379	3,801.74	3,837.92	0.0000	4.3300	50.0000	0.0000	(0.4573)	(0.0533)	0.0000	1	(0.5106)	01/06/2025
300759.ZK	12/23/2024	SDB3260123306	200.00	3.8379	760.35	767.58	0.0000	4.3300	50.0000	0.0000	(0.0915)	(0.0107)	0.0000	1	(0.1021)	01/06/2025
300759.ZK	12/23/2024	SDB3260123306	8,700.00	3.8379	33,075.18	33,389.94	0.0000	4.3300	50.0000	0.0000	(3.9782)	(0.4637)	0.0000	1	(4.4420)	01/06/2025
300759.ZK	12/23/2024	SDB3260123306	2,200.00	3.8379	8,363.84	8,443.43	0.0000	4.3300	50.0000	0.0000	(1.0060)	(0.1173)	0.0000	1	(1.1233)	01/06/2025
300759.ZK	12/23/2024	SDB3260123306	600.00	3.8379	2,281.05	2,302.75	0.0000	4.3300	50.0000	0.0000	(0.2744)	(0.0320)	0.0000	1	(0.3063)	01/06/2025
300759.ZK	12/23/2024	SDB3260123306	3,900.00	3.8379	14,826.81	14,967.90	0.0000	4.3300	50.0000	0.0000	(1.7833)	(0.2079)	0.0000	1	(1.9912)	01/06/2025
300759.ZK	12/23/2024	SDB3260123306	100.00	3.8379	380.17	383.79	0.0000	4.3300	50.0000	0.0000	(0.0457)	(0.0053)	0.0000	1	(0.0511)	01/06/2025
300759.ZK	12/23/2024	SDB3260123306	100.00	3.8379	380.17	383.79	0.0000	4.3300	50.0000	0.0000	(0.0457)	(0.0053)	0.0000	1	(0.0511)	01/06/2025
300759.ZK	12/23/2024	SDB3260123306	600.00	3.8379	2,281.05	2,302.75	0.0000	4.3300	50.0000	0.0000	(0.2744)	(0.0320)	0.0000	1	(0.3063)	01/06/2025
300759.ZK	12/23/2024	SDB3260123306	2,200.00	3.8379	8,363.84	8,443.43	0.0000	4.3300	50.0000	0.0000	(1.0060)	(0.1173)	0.0000	1	(1.1233)	01/06/2025
300759.ZK	12/23/2024	SDB3260123306	3,300.00	3.8379	12,545.76	12,665.15	0.0000	4.3300	50.0000	0.0000	(1.5090)	(0.1759)	0.0000	1	(1.6849)	01/06/2025
300759.ZK	12/23/2024	SDB3260123306	100.00	3.8379	380.17	383.79	0.0000	4.3300	50.0000	0.0000	(0.0457)	(0.0053)	0.0000	1	(0.0511)	01/06/2025
300759.ZK	12/23/2024	SDB3260123306	2,400.00	3.8379	9,124.19	9,211.02	0.0000	4.3300	50.0000	0.0000	(1.0974)	(0.1279)	0.0000	1	(1.2254)	01/06/2025
300759.ZK	12/23/2024	SDB3260123306	7,900.00	3.8379	30,033.79	30,319.60	0.0000	4.3300	50.0000	0.0000	(3.6124)	(0.4211)	0.0000	1	(4.0335)	01/06/2025
300759.ZK	12/23/2024	SDB3260123306	300.00	3.8379	1,140.52	1,151.38	0.0000	4.3300	50.0000	0.0000	(0.1372)	(0.0160)	0.0000	1	(0.1532)	01/06/2025
300759.ZK	12/23/2024	SDB3260123306	100.00	3.8379	380.17	383.79	0.0000	4.3300	50.0000	0.0000	(0.0457)	(0.0053)	0.0000	1	(0.0511)	01/06/2025
300759.ZK	12/23/2024	SDB3260123306	8,800.00	3.8379	33,455.36	33,773.73	0.0000	4.3300	50.0000	0.0000	(4.0239)	(0.4691)	0.0000	1	(4.4930)	01/06/2025
300759.ZK	12/23/2024	SDB3260123306	2,700.00	3.8379	10,264.71	10,362.39	0.0000	4.3300	50.0000	0.0000	(1.2346)	(0.1439)	0.0000	1	(1.3785)	01/06/2025
300759.ZK	12/23/2024	SDB3260123306	5,300.00	3.8379	20,149.25	20,341.00	0.0000	4.3300	50.0000	0.0000	(2.4235)	(0.2825)	0.0000	1	(2.7060)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
PHARMARON BEIJING CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
300759.ZK	12/23/2024	SDB3260123306	500.00	3.8379	1,900.87	1,918.96	0.0000	4.3300	50.0000	0.0000	(0.2286)	(0.0267)	0.0000	1	(0.2553)	01/06/2025
300759.ZK	12/23/2024	SDB3260123306	9,800.00	3.8379	37,257.10	37,611.66	0.0000	4.3300	50.0000	0.0000	(4.4812)	(0.5224)	0.0000	1	(5.0036)	01/06/2025
300759.ZK	12/23/2024	SDB3260123306	100.00	3.8379	380.17	383.79	0.0000	4.3300	50.0000	0.0000	(0.0457)	(0.0053)	0.0000	1	(0.0511)	01/06/2025
300759.ZK	12/23/2024	SDB3260123306	1,400.00	3.8379	5,322.44	5,373.09	0.0000	4.3300	50.0000	0.0000	(0.6402)	(0.0746)	0.0000	1	(0.7148)	01/06/2025
300759.ZK	12/23/2024	SDB3260123306	400.00	3.8379	1,520.70	1,535.17	0.0000	4.3300	50.0000	0.0000	(0.1829)	(0.0213)	0.0000	1	(0.2042)	01/06/2025
300759.ZK	12/23/2024	SDB3260123306	6,000.00	3.8379	22,810.47	23,027.54	0.0000	4.3300	50.0000	0.0000	(2.7436)	(0.3198)	0.0000	1	(3.0634)	01/06/2025
300759.ZK	12/20/2024	SDB3260123306	6,500.00	3.8111	24,711.34	24,772.18	0.0000	4.3300	50.0000	0.0000	(8.9167)	(1.0322)	0.0000	3	(9.9489)	01/06/2025
300759.ZK	12/20/2024	SDB3260123306	4,200.00	3.8111	15,967.33	16,006.64	0.0000	4.3300	50.0000	0.0000	(5.7615)	(0.6669)	0.0000	3	(6.4285)	01/06/2025
300759.ZK	12/20/2024	SDB3260123306	1,800.00	3.8111	6,843.14	6,859.99	0.0000	4.3300	50.0000	0.0000	(2.4692)	(0.2858)	0.0000	3	(2.7551)	01/06/2025
300759.ZK	12/20/2024	SDB3260123306	1,400.00	3.8111	5,322.44	5,335.55	0.0000	4.3300	50.0000	0.0000	(1.9205)	(0.2223)	0.0000	3	(2.1428)	01/06/2025
300759.ZK	12/20/2024	SDB3260123306	100.00	3.8111	380.17	381.11	0.0000	4.3300	50.0000	0.0000	(0.1372)	(0.0159)	0.0000	3	(0.1531)	01/06/2025
300759.ZK	12/20/2024	SDB3260123306	4,000.00	3.8111	15,206.98	15,244.42	0.0000	4.3300	50.0000	0.0000	(5.4872)	(0.6352)	0.0000	3	(6.1224)	01/06/2025
300759.ZK	12/20/2024	SDB3260123306	200.00	3.8111	760.35	762.22	0.0000	4.3300	50.0000	0.0000	(0.2744)	(0.0318)	0.0000	3	(0.3061)	01/06/2025
300759.ZK	12/20/2024	SDB3260123306	1,000.00	3.8111	3,801.74	3,811.10	0.0000	4.3300	50.0000	0.0000	(1.3718)	(0.1588)	0.0000	3	(1.5306)	01/06/2025
300759.ZK	12/20/2024	SDB3260123306	200.00	3.8111	760.35	762.22	0.0000	4.3300	50.0000	0.0000	(0.2744)	(0.0318)	0.0000	3	(0.3061)	01/06/2025
300759.ZK	12/20/2024	SDB3260123306	8,700.00	3.8111	33,075.18	33,156.60	0.0000	4.3300	50.0000	0.0000	(11.9346)	(1.3815)	0.0000	3	(13.3162)	01/06/2025
300759.ZK	12/20/2024	SDB3260123306	2,200.00	3.8111	8,363.84	8,384.43	0.0000	4.3300	50.0000	0.0000	(3.0180)	(0.3494)	0.0000	3	(3.3673)	01/06/2025
300759.ZK	12/20/2024	SDB3260123306	600.00	3.8111	2,281.05	2,286.66	0.0000	4.3300	50.0000	0.0000	(0.8231)	(0.0953)	0.0000	3	(0.9184)	01/06/2025
300759.ZK	12/20/2024	SDB3260123306	3,900.00	3.8111	14,826.81	14,863.31	0.0000	4.3300	50.0000	0.0000	(5.3500)	(0.6193)	0.0000	3	(5.9693)	01/06/2025
300759.ZK	12/20/2024	SDB3260123306	100.00	3.8111	380.17	381.11	0.0000	4.3300	50.0000	0.0000	(0.1372)	(0.0159)	0.0000	3	(0.1531)	01/06/2025
300759.ZK	12/20/2024	SDB3260123306	100.00	3.8111	380.17	381.11	0.0000	4.3300	50.0000	0.0000	(0.1372)	(0.0159)	0.0000	3	(0.1531)	01/06/2025
300759.ZK	12/20/2024	SDB3260123306	600.00	3.8111	2,281.05	2,286.66	0.0000	4.3300	50.0000	0.0000	(0.8231)	(0.0953)	0.0000	3	(0.9184)	01/06/2025
300759.ZK	12/20/2024	SDB3260123306	2,200.00	3.8111	8,363.84	8,384.43	0.0000	4.3300	50.0000	0.0000	(3.0180)	(0.3494)	0.0000	3	(3.3673)	01/06/2025
300759.ZK	12/20/2024	SDB3260123306	3,300.00	3.8111	12,545.76	12,576.64	0.0000	4.3300	50.0000	0.0000	(4.5269)	(0.5240)	0.0000	3	(5.0510)	01/06/2025
300759.ZK	12/20/2024	SDB3260123306	100.00	3.8111	380.17	381.11	0.0000	4.3300	50.0000	0.0000	(0.1372)	(0.0159)	0.0000	3	(0.1531)	01/06/2025
300759.ZK	12/20/2024	SDB3260123306	2,400.00	3.8111	9,124.19	9,146.65	0.0000	4.3300	50.0000	0.0000	(3.2923)	(0.3811)	0.0000	3	(3.6734)	01/06/2025
300759.ZK	12/20/2024	SDB3260123306	7,900.00	3.8111	30,033.79	30,107.72	0.0000	4.3300	50.0000	0.0000	(10.8372)	(1.2545)	0.0000	3	(12.0917)	01/06/2025
300759.ZK	12/20/2024	SDB3260123306	300.00	3.8111	1,140.52	1,143.33	0.0000	4.3300	50.0000	0.0000	(0.4115)	(0.0476)	0.0000	3	(0.4592)	01/06/2025
300759.ZK	12/20/2024	SDB3260123306	100.00	3.8111	380.17	381.11	0.0000	4.3300	50.0000	0.0000	(0.1372)	(0.0159)	0.0000	3	(0.1531)	01/06/2025
300759.ZK	12/20/2024	SDB3260123306	8,800.00	3.8111	33,455.36	33,537.72	0.0000	4.3300	50.0000	0.0000	(12.0718)	(1.3974)	0.0000	3	(13.4692)	01/06/2025
300759.ZK	12/20/2024	SDB3260123306	2,700.00	3.8111	10,264.71	10,289.98	0.0000	4.3300	50.0000	0.0000	(3.7039)	(0.4287)	0.0000	3	(4.1326)	01/06/2025
300759.ZK	12/20/2024	SDB3260123306	5,300.00	3.8111	20,149.25	20,198.85	0.0000	4.3300	50.0000	0.0000	(7.2705)	(0.8416)	0.0000	3	(8.1121)	01/06/2025
300759.ZK	12/20/2024	SDB3260123306	500.00	3.8111	1,900.87	1,905.55	0.0000	4.3300	50.0000	0.0000	(0.6859)	(0.0794)	0.0000	3	(0.7653)	01/06/2025
300759.ZK	12/20/2024	SDB3260123306	9,800.00	3.8111	37,257.10	37,348.82	0.0000	4.3300	50.0000	0.0000	(13.4436)	(1.5562)	0.0000	3	(14.9998)	01/06/2025
300759.ZK	12/20/2024	SDB3260123306	100.00	3.8111	380.17	381.11	0.0000	4.3300	50.0000	0.0000	(0.1372)	(0.0159)	0.0000	3	(0.1531)	01/06/2025
300759.ZK	12/20/2024	SDB3260123306	1,400.00	3.8111	5,322.44	5,335.55	0.0000	4.3300	50.0000	0.0000	(1.9205)	(0.2223)	0.0000	3	(2.1428)	01/06/2025
300759.ZK	12/20/2024	SDB3260123306	400.00	3.8111	1,520.70	1,524.44	0.0000	4.3300	50.0000	0.0000	(0.5487)	(0.0635)	0.0000	3	(0.6122)	01/06/2025
300759.ZK	12/20/2024	SDB3260123306	6,000.00	3.8111	22,810.47	22,866.62	0.0000	4.3300	50.0000	0.0000	(8.2308)	(0.9528)	0.0000	3	(9.1836)	01/06/2025
300759.ZK	12/19/2024	SDB3260123306	6,500.00	3.8519	24,711.34	25,037.22	0.0000	4.5800	50.0000	0.0000	(3.1438)	(0.3477)	0.0000	1	(3.4916)	01/06/2025
300759.ZK	12/19/2024	SDB3260123306	4,200.00	3.8519	15,967.33	16,177.90	0.0000	4.5800	50.0000	0.0000	(2.0314)	(0.2247)	0.0000	1	(2.2561)	01/06/2025
300759.ZK	12/19/2024	SDB3260123306	1,800.00	3.8519	6,843.14	6,933.38	0.0000	4.5800	50.0000	0.0000	(0.8706)	(0.0963)	0.0000	1	(0.9669)	01/06/2025
300759.ZK	12/19/2024	SDB3260123306	1,400.00	3.8519	5,322.44	5,392.63	0.0000	4.5800	50.0000	0.0000	(0.6771)	(0.0749)	0.0000	1	(0.7520)	01/06/2025
300759.ZK	12/19/2024	SDB3260123306	100.00	3.8519	380.17	385.19	0.0000	4.5800	50.0000	0.0000	(0.0484)	(0.0053)	0.0000	1	(0.0537)	01/06/2025
300759.ZK	12/19/2024	SDB3260123306	4,000.00	3.8519	15,206.98	15,407.52	0.0000	4.5800	50.0000	0.0000	(1.9347)	(0.2140)	0.0000	1	(2.1487)	01/06/2025
300759.ZK	12/19/2024	SDB3260123306	200.00	3.8519	760.35	770.38	0.0000	4.5800	50.0000	0.0000	(0.0967)	(0.0107)	0.0000	1	(0.1074)	01/06/2025
300759.ZK	12/19/2024	SDB3260123306	1,000.00	3.8519	3,801.74	3,851.88	0.0000	4.5800	50.0000	0.0000	(0.4837)	(0.0535)	0.0000	1	(0.5372)	01/06/2025
300759.ZK	12/19/2024	SDB3260123306	200.00	3.8519	760.35	770.38	0.0000	4.5800	50.0000	0.0000	(0.0967)	(0.0107)	0.0000	1	(0.1074)	01/06/2025
300759.ZK	12/19/2024	SDB3260123306	8,700.00	3.8519	33,075.18	33,511.36	0.0000	4.5800	50.0000	0.0000	(4.2079)	(0.4654)	0.0000	1	(4.6733)	01/06/2025
300759.ZK	12/19/2024	SDB3260123306	2,200.00	3.8519	8,363.84	8,474.14	0.0000	4.5800	50.0000	0.0000	(1.0641)	(0.1177)	0.0000	1	(1.1818)	01/06/2025
300759.ZK	12/19/2024	SDB3260123306	600.00	3.8519	2,281.05	2,311.13	0.0000	4.5800	50.0000	0.0000	(0.2902)	(0.0321)	0.0000	1	(0.3223)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
PHARMARON BEIJING CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
300759.ZK	12/19/2024	SDB3260123306	3,900.00	3.8519	14,826.81	15,022.33	0.0000	4.5800	50.0000	0.0000	(1.8863)	(0.2086)	0.0000	1	(2.0949)	01/06/2025
300759.ZK	12/19/2024	SDB3260123306	100.00	3.8519	380.17	385.19	0.0000	4.5800	50.0000	0.0000	(0.0484)	(0.0053)	0.0000	1	(0.0537)	01/06/2025
300759.ZK	12/19/2024	SDB3260123306	100.00	3.8519	380.17	385.19	0.0000	4.5800	50.0000	0.0000	(0.0484)	(0.0053)	0.0000	1	(0.0537)	01/06/2025
300759.ZK	12/19/2024	SDB3260123306	600.00	3.8519	2,281.05	2,311.13	0.0000	4.5800	50.0000	0.0000	(0.2902)	(0.0321)	0.0000	1	(0.3223)	01/06/2025
300759.ZK	12/19/2024	SDB3260123306	2,200.00	3.8519	8,363.84	8,474.14	0.0000	4.5800	50.0000	0.0000	(1.0641)	(0.1177)	0.0000	1	(1.1818)	01/06/2025
300759.ZK	12/19/2024	SDB3260123306	3,300.00	3.8519	12,545.76	12,711.20	0.0000	4.5800	50.0000	0.0000	(1.5961)	(0.1765)	0.0000	1	(1.7726)	01/06/2025
300759.ZK	12/19/2024	SDB3260123306	100.00	3.8519	380.17	385.19	0.0000	4.5800	50.0000	0.0000	(0.0484)	(0.0053)	0.0000	1	(0.0537)	01/06/2025
300759.ZK	12/19/2024	SDB3260123306	2,400.00	3.8519	9,124.19	9,244.51	0.0000	4.5800	50.0000	0.0000	(1.1608)	(0.1284)	0.0000	1	(1.2892)	01/06/2025
300759.ZK	12/19/2024	SDB3260123306	7,900.00	3.8519	30,033.79	30,429.85	0.0000	4.5800	50.0000	0.0000	(3.8210)	(0.4226)	0.0000	1	(4.2436)	01/06/2025
300759.ZK	12/19/2024	SDB3260123306	300.00	3.8519	1,140.52	1,155.56	0.0000	4.5800	50.0000	0.0000	(0.1451)	(0.0160)	0.0000	1	(0.1611)	01/06/2025
300759.ZK	12/19/2024	SDB3260123306	100.00	3.8519	380.17	385.19	0.0000	4.5800	50.0000	0.0000	(0.0484)	(0.0053)	0.0000	1	(0.0537)	01/06/2025
300759.ZK	12/19/2024	SDB3260123306	8,800.00	3.8519	33,455.36	33,896.54	0.0000	4.5800	50.0000	0.0000	(4.2563)	(0.4708)	0.0000	1	(4.7271)	01/06/2025
300759.ZK	12/19/2024	SDB3260123306	2,700.00	3.8519	10,264.71	10,400.08	0.0000	4.5800	50.0000	0.0000	(1.3059)	(0.1444)	0.0000	1	(1.4503)	01/06/2025
300759.ZK	12/19/2024	SDB3260123306	5,300.00	3.8519	20,149.25	20,414.96	0.0000	4.5800	50.0000	0.0000	(2.5634)	(0.2835)	0.0000	1	(2.8470)	01/06/2025
300759.ZK	12/19/2024	SDB3260123306	500.00	3.8519	1,900.87	1,925.94	0.0000	4.5800	50.0000	0.0000	(0.2418)	(0.0267)	0.0000	1	(0.2686)	01/06/2025
300759.ZK	12/19/2024	SDB3260123306	9,800.00	3.8519	37,257.10	37,748.42	0.0000	4.5800	50.0000	0.0000	(4.7399)	(0.5243)	0.0000	1	(5.2642)	01/06/2025
300759.ZK	12/19/2024	SDB3260123306	100.00	3.8519	380.17	385.19	0.0000	4.5800	50.0000	0.0000	(0.0484)	(0.0053)	0.0000	1	(0.0537)	01/06/2025
300759.ZK	12/19/2024	SDB3260123306	1,400.00	3.8519	5,322.44	5,392.63	0.0000	4.5800	50.0000	0.0000	(0.6771)	(0.0749)	0.0000	1	(0.7520)	01/06/2025
300759.ZK	12/19/2024	SDB3260123306	400.00	3.8519	1,520.70	1,540.75	0.0000	4.5800	50.0000	0.0000	(0.1935)	(0.0214)	0.0000	1	(0.2149)	01/06/2025
300759.ZK	12/19/2024	SDB3260123306	6,000.00	3.8519	22,810.47	23,111.28	0.0000	4.5800	50.0000	0.0000	(2.9202)	(0.3210)	0.0000	1	(3.2230)	01/06/2025
300759.ZK	12/18/2024	SDB3260123306	6,500.00	3.9157	24,711.34	25,451.90	0.0000	4.5800	50.0000	0.0000	(3.1438)	(0.3535)	0.0000	1	(3.4973)	01/06/2025
300759.ZK	12/18/2024	SDB3260123306	4,200.00	3.9157	15,967.33	16,445.84	0.0000	4.5800	50.0000	0.0000	(2.0314)	(0.2284)	0.0000	1	(2.2598)	01/06/2025
300759.ZK	12/18/2024	SDB3260123306	1,800.00	3.9157	6,843.14	7,048.22	0.0000	4.5800	50.0000	0.0000	(0.8706)	(0.0979)	0.0000	1	(0.9685)	01/06/2025
300759.ZK	12/18/2024	SDB3260123306	1,400.00	3.9157	5,322.44	5,481.95	0.0000	4.5800	50.0000	0.0000	(0.6771)	(0.0761)	0.0000	1	(0.7533)	01/06/2025
300759.ZK	12/18/2024	SDB3260123306	100.00	3.9157	380.17	391.57	0.0000	4.5800	50.0000	0.0000	(0.0484)	(0.0054)	0.0000	1	(0.0538)	01/06/2025
300759.ZK	12/18/2024	SDB3260123306	4,000.00	3.9157	15,206.98	15,662.71	0.0000	4.5800	50.0000	0.0000	(1.9347)	(0.2175)	0.0000	1	(2.1522)	01/06/2025
300759.ZK	12/18/2024	SDB3260123306	200.00	3.9157	760.35	783.14	0.0000	4.5800	50.0000	0.0000	(0.0967)	(0.0109)	0.0000	1	(0.1076)	01/06/2025
300759.ZK	12/18/2024	SDB3260123306	1,000.00	3.9157	3,801.74	3,915.68	0.0000	4.5800	50.0000	0.0000	(0.4837)	(0.0544)	0.0000	1	(0.5381)	01/06/2025
300759.ZK	12/18/2024	SDB3260123306	200.00	3.9157	760.35	783.14	0.0000	4.5800	50.0000	0.0000	(0.0967)	(0.0109)	0.0000	1	(0.1076)	01/06/2025
300759.ZK	12/18/2024	SDB3260123306	8,700.00	3.9157	33,075.18	34,066.39	0.0000	4.5800	50.0000	0.0000	(4.2079)	(0.4731)	0.0000	1	(4.6810)	01/06/2025
300759.ZK	12/18/2024	SDB3260123306	2,200.00	3.9157	8,363.84	8,614.49	0.0000	4.5800	50.0000	0.0000	(1.0641)	(0.1196)	0.0000	1	(1.1837)	01/06/2025
300759.ZK	12/18/2024	SDB3260123306	600.00	3.9157	2,281.05	2,349.41	0.0000	4.5800	50.0000	0.0000	(0.2902)	(0.0326)	0.0000	1	(0.3228)	01/06/2025
300759.ZK	12/18/2024	SDB3260123306	3,900.00	3.9157	14,826.81	15,271.14	0.0000	4.5800	50.0000	0.0000	(1.8863)	(0.2121)	0.0000	1	(2.0984)	01/06/2025
300759.ZK	12/18/2024	SDB3260123306	100.00	3.9157	380.17	391.57	0.0000	4.5800	50.0000	0.0000	(0.0484)	(0.0054)	0.0000	1	(0.0538)	01/06/2025
300759.ZK	12/18/2024	SDB3260123306	100.00	3.9157	380.17	391.57	0.0000	4.5800	50.0000	0.0000	(0.0484)	(0.0054)	0.0000	1	(0.0538)	01/06/2025
300759.ZK	12/18/2024	SDB3260123306	600.00	3.9157	2,281.05	2,349.41	0.0000	4.5800	50.0000	0.0000	(0.2902)	(0.0326)	0.0000	1	(0.3228)	01/06/2025
300759.ZK	12/18/2024	SDB3260123306	2,200.00	3.9157	8,363.84	8,614.49	0.0000	4.5800	50.0000	0.0000	(1.0641)	(0.1196)	0.0000	1	(1.1837)	01/06/2025
300759.ZK	12/18/2024	SDB3260123306	3,300.00	3.9157	12,545.76	12,921.73	0.0000	4.5800	50.0000	0.0000	(1.5961)	(0.1795)	0.0000	1	(1.7756)	01/06/2025
300759.ZK	12/18/2024	SDB3260123306	100.00	3.9157	380.17	391.57	0.0000	4.5800	50.0000	0.0000	(0.0484)	(0.0054)	0.0000	1	(0.0538)	01/06/2025
300759.ZK	12/18/2024	SDB3260123306	2,400.00	3.9157	9,124.19	9,397.62	0.0000	4.5800	50.0000	0.0000	(1.1608)	(0.1305)	0.0000	1	(1.2913)	01/06/2025
300759.ZK	12/18/2024	SDB3260123306	7,900.00	3.9157	30,033.79	30,933.85	0.0000	4.5800	50.0000	0.0000	(3.8210)	(0.4296)	0.0000	1	(4.2506)	01/06/2025
300759.ZK	12/18/2024	SDB3260123306	300.00	3.9157	1,140.52	1,174.70	0.0000	4.5800	50.0000	0.0000	(0.1451)	(0.0163)	0.0000	1	(0.1614)	01/06/2025
300759.ZK	12/18/2024	SDB3260123306	100.00	3.9157	380.17	391.57	0.0000	4.5800	50.0000	0.0000	(0.0484)	(0.0054)	0.0000	1	(0.0538)	01/06/2025
300759.ZK	12/18/2024	SDB3260123306	8,800.00	3.9157	33,455.36	34,457.96	0.0000	4.5800	50.0000	0.0000	(4.2563)	(0.4786)	0.0000	1	(4.7348)	01/06/2025
300759.ZK	12/18/2024	SDB3260123306	2,700.00	3.9157	10,264.71	10,572.33	0.0000	4.5800	50.0000	0.0000	(1.3059)	(0.1468)	0.0000	1	(1.4527)	01/06/2025
300759.ZK	12/18/2024	SDB3260123306	5,300.00	3.9157	20,149.25	20,753.09	0.0000	4.5800	50.0000	0.0000	(2.5634)	(0.2882)	0.0000	1	(2.8517)	01/06/2025
300759.ZK	12/18/2024	SDB3260123306	500.00	3.9157	1,900.87	1,957.84	0.0000	4.5800	50.0000	0.0000	(0.2418)	(0.0272)	0.0000	1	(0.2690)	01/06/2025
300759.ZK	12/18/2024	SDB3260123306	9,800.00	3.9157	37,257.10	38,373.63	0.0000	4.5800	50.0000	0.0000	(4.7399)	(0.5330)	0.0000	1	(5.2729)	01/06/2025
300759.ZK	12/18/2024	SDB3260123306	100.00	3.9157	380.17	391.57	0.0000	4.5800	50.0000	0.0000	(0.0484)	(0.0054)	0.0000	1	(0.0538)	01/06/2025
300759.ZK	12/18/2024	SDB3260123306	1,400.00	3.9157	5,322.44	5,481.95	0.0000	4.5800	50.0000	0.0000	(0.6771)	(0.0761)	0.0000	1	(0.7533)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
PHARMARON BEIJING CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
300759.ZK	12/18/2024	SDB3260123306	400.00	3.9157	1,520.70	1,566.27	0.0000	4.5800	50.0000	0.0000	(0.1935)	(0.0218)	0.0000	1	(0.2152)	01/06/2025
300759.ZK	12/18/2024	SDB3260123306	6,000.00	3.9157	22,810.47	23,494.06	0.0000	4.5800	50.0000	0.0000	(2.9020)	(0.3263)	0.0000	1	(3.2283)	01/06/2025
300759.ZK	12/17/2024	SDB3260123306	6,500.00	4.0434	24,711.34	26,282.15	0.0000	4.5800	50.0000	0.0000	(3.1438)	(0.3650)	0.0000	1	(3.5089)	01/06/2025
300759.ZK	12/17/2024	SDB3260123306	4,200.00	4.0434	15,967.33	16,982.31	0.0000	4.5800	50.0000	0.0000	(2.0314)	(0.2359)	0.0000	1	(2.2673)	01/06/2025
300759.ZK	12/17/2024	SDB3260123306	1,800.00	4.0434	6,843.14	7,278.13	0.0000	4.5800	50.0000	0.0000	(0.8706)	(0.1011)	0.0000	1	(0.9717)	01/06/2025
300759.ZK	12/17/2024	SDB3260123306	1,400.00	4.0434	5,322.44	5,660.77	0.0000	4.5800	50.0000	0.0000	(0.6771)	(0.0786)	0.0000	1	(0.7558)	01/06/2025
300759.ZK	12/17/2024	SDB3260123306	100.00	4.0434	380.17	404.34	0.0000	4.5800	50.0000	0.0000	(0.0484)	(0.0056)	0.0000	1	(0.0540)	01/06/2025
300759.ZK	12/17/2024	SDB3260123306	4,000.00	4.0434	15,206.98	16,173.63	0.0000	4.5800	50.0000	0.0000	(1.9347)	(0.2246)	0.0000	1	(2.1593)	01/06/2025
300759.ZK	12/17/2024	SDB3260123306	200.00	4.0434	760.35	808.68	0.0000	4.5800	50.0000	0.0000	(0.0967)	(0.0112)	0.0000	1	(0.1080)	01/06/2025
300759.ZK	12/17/2024	SDB3260123306	1,000.00	4.0434	3,801.74	4,043.41	0.0000	4.5800	50.0000	0.0000	(0.4837)	(0.0562)	0.0000	1	(0.5398)	01/06/2025
300759.ZK	12/17/2024	SDB3260123306	200.00	4.0434	760.35	808.68	0.0000	4.5800	50.0000	0.0000	(0.0967)	(0.0112)	0.0000	1	(0.1080)	01/06/2025
300759.ZK	12/17/2024	SDB3260123306	8,700.00	4.0434	33,075.18	35,177.64	0.0000	4.5800	50.0000	0.0000	(4.2079)	(0.4886)	0.0000	1	(4.6965)	01/06/2025
300759.ZK	12/17/2024	SDB3260123306	2,200.00	4.0434	8,363.84	8,895.50	0.0000	4.5800	50.0000	0.0000	(1.0641)	(0.1235)	0.0000	1	(1.1876)	01/06/2025
300759.ZK	12/17/2024	SDB3260123306	600.00	4.0434	2,281.05	2,426.04	0.0000	4.5800	50.0000	0.0000	(0.2902)	(0.0337)	0.0000	1	(0.3239)	01/06/2025
300759.ZK	12/17/2024	SDB3260123306	3,900.00	4.0434	14,826.81	15,769.29	0.0000	4.5800	50.0000	0.0000	(1.8863)	(0.2190)	0.0000	1	(2.1053)	01/06/2025
300759.ZK	12/17/2024	SDB3260123306	100.00	4.0434	380.17	404.34	0.0000	4.5800	50.0000	0.0000	(0.0484)	(0.0056)	0.0000	1	(0.0540)	01/06/2025
300759.ZK	12/17/2024	SDB3260123306	100.00	4.0434	380.17	404.34	0.0000	4.5800	50.0000	0.0000	(0.0484)	(0.0056)	0.0000	1	(0.0540)	01/06/2025
300759.ZK	12/17/2024	SDB3260123306	600.00	4.0434	2,281.05	2,426.04	0.0000	4.5800	50.0000	0.0000	(0.2902)	(0.0337)	0.0000	1	(0.3239)	01/06/2025
300759.ZK	12/17/2024	SDB3260123306	2,200.00	4.0434	8,363.84	8,895.50	0.0000	4.5800	50.0000	0.0000	(1.0641)	(0.1235)	0.0000	1	(1.1876)	01/06/2025
300759.ZK	12/17/2024	SDB3260123306	3,300.00	4.0434	12,545.76	13,343.24	0.0000	4.5800	50.0000	0.0000	(1.5961)	(0.1853)	0.0000	1	(1.7814)	01/06/2025
300759.ZK	12/17/2024	SDB3260123306	100.00	4.0434	380.17	404.34	0.0000	4.5800	50.0000	0.0000	(0.0484)	(0.0056)	0.0000	1	(0.0540)	01/06/2025
300759.ZK	12/17/2024	SDB3260123306	2,400.00	4.0434	9,124.19	9,704.18	0.0000	4.5800	50.0000	0.0000	(1.1608)	(0.1348)	0.0000	1	(1.2956)	01/06/2025
300759.ZK	12/17/2024	SDB3260123306	7,900.00	4.0434	30,033.79	31,942.92	0.0000	4.5800	50.0000	0.0000	(3.8210)	(0.4437)	0.0000	1	(4.2646)	01/06/2025
300759.ZK	12/17/2024	SDB3260123306	300.00	4.0434	1,140.52	1,213.02	0.0000	4.5800	50.0000	0.0000	(0.1451)	(0.0168)	0.0000	1	(0.1619)	01/06/2025
300759.ZK	12/17/2024	SDB3260123306	100.00	4.0434	380.17	404.34	0.0000	4.5800	50.0000	0.0000	(0.0484)	(0.0056)	0.0000	1	(0.0540)	01/06/2025
300759.ZK	12/17/2024	SDB3260123306	8,800.00	4.0434	33,455.36	35,581.98	0.0000	4.5800	50.0000	0.0000	(4.2563)	(0.4942)	0.0000	1	(4.7505)	01/06/2025
300759.ZK	12/17/2024	SDB3260123306	2,700.00	4.0434	10,264.71	10,917.20	0.0000	4.5800	50.0000	0.0000	(1.3059)	(0.1516)	0.0000	1	(1.4575)	01/06/2025
300759.ZK	12/17/2024	SDB3260123306	5,300.00	4.0434	20,149.25	21,430.06	0.0000	4.5800	50.0000	0.0000	(2.5634)	(0.2976)	0.0000	1	(2.8611)	01/06/2025
300759.ZK	12/17/2024	SDB3260123306	500.00	4.0434	1,900.87	2,021.70	0.0000	4.5800	50.0000	0.0000	(0.2418)	(0.0281)	0.0000	1	(0.2699)	01/06/2025
300759.ZK	12/17/2024	SDB3260123306	9,800.00	4.0434	37,257.10	39,625.39	0.0000	4.5800	50.0000	0.0000	(4.7399)	(0.5504)	0.0000	1	(5.2903)	01/06/2025
300759.ZK	12/17/2024	SDB3260123306	100.00	4.0434	380.17	404.34	0.0000	4.5800	50.0000	0.0000	(0.0484)	(0.0056)	0.0000	1	(0.0540)	01/06/2025
300759.ZK	12/17/2024	SDB3260123306	1,400.00	4.0434	5,322.44	5,660.77	0.0000	4.5800	50.0000	0.0000	(0.6771)	(0.0786)	0.0000	1	(0.7558)	01/06/2025
300759.ZK	12/17/2024	SDB3260123306	400.00	4.0434	1,520.70	1,617.36	0.0000	4.5800	50.0000	0.0000	(0.1935)	(0.0225)	0.0000	1	(0.2159)	01/06/2025
300759.ZK	12/17/2024	SDB3260123306	6,000.00	4.0434	22,810.47	24,260.44	0.0000	4.5800	50.0000	0.0000	(2.9020)	(0.3370)	0.0000	1	(3.2389)	01/06/2025
300759.ZK	12/16/2024	SDB3260123306	6,500.00	4.0639	24,711.34	26,415.08	0.0000	4.5800	50.0000	0.0000	(3.1438)	(0.3669)	0.0000	1	(3.5107)	01/06/2025
300759.ZK	12/16/2024	SDB3260123306	4,200.00	4.0639	15,967.33	17,068.21	0.0000	4.5800	50.0000	0.0000	(2.0314)	(0.2371)	0.0000	1	(2.2685)	01/06/2025
300759.ZK	12/16/2024	SDB3260123306	1,800.00	4.0639	6,843.14	7,314.95	0.0000	4.5800	50.0000	0.0000	(0.8706)	(0.1016)	0.0000	1	(0.9722)	01/06/2025
300759.ZK	12/16/2024	SDB3260123306	1,400.00	4.0639	5,322.44	5,689.40	0.0000	4.5800	50.0000	0.0000	(0.6771)	(0.0790)	0.0000	1	(0.7562)	01/06/2025
300759.ZK	12/16/2024	SDB3260123306	100.00	4.0639	380.17	406.39	0.0000	4.5800	50.0000	0.0000	(0.0484)	(0.0056)	0.0000	1	(0.0540)	01/06/2025
300759.ZK	12/16/2024	SDB3260123306	4,000.00	4.0639	15,206.98	16,255.44	0.0000	4.5800	50.0000	0.0000	(1.9347)	(0.2258)	0.0000	1	(2.1604)	01/06/2025
300759.ZK	12/16/2024	SDB3260123306	200.00	4.0639	760.35	812.77	0.0000	4.5800	50.0000	0.0000	(0.0967)	(0.0113)	0.0000	1	(0.1080)	01/06/2025
300759.ZK	12/16/2024	SDB3260123306	1,000.00	4.0639	3,801.74	4,063.86	0.0000	4.5800	50.0000	0.0000	(0.4837)	(0.0564)	0.0000	1	(0.5401)	01/06/2025
300759.ZK	12/16/2024	SDB3260123306	200.00	4.0639	760.35	812.77	0.0000	4.5800	50.0000	0.0000	(0.0967)	(0.0113)	0.0000	1	(0.1080)	01/06/2025
300759.ZK	12/16/2024	SDB3260123306	8,700.00	4.0639	33,075.18	35,355.57	0.0000	4.5800	50.0000	0.0000	(4.2079)	(0.4910)	0.0000	1	(4.6989)	01/06/2025
300759.ZK	12/16/2024	SDB3260123306	2,200.00	4.0639	8,363.84	8,940.49	0.0000	4.5800	50.0000	0.0000	(1.0641)	(0.1242)	0.0000	1	(1.1882)	01/06/2025
300759.ZK	12/16/2024	SDB3260123306	600.00	4.0639	2,281.05	2,438.32	0.0000	4.5800	50.0000	0.0000	(0.2902)	(0.0339)	0.0000	1	(0.3241)	01/06/2025
300759.ZK	12/16/2024	SDB3260123306	3,900.00	4.0639	14,826.81	15,849.05	0.0000	4.5800	50.0000	0.0000	(1.8863)	(0.2201)	0.0000	1	(2.1064)	01/06/2025
300759.ZK	12/16/2024	SDB3260123306	100.00	4.0639	380.17	406.39	0.0000	4.5800	50.0000	0.0000	(0.0484)	(0.0056)	0.0000	1	(0.0540)	01/06/2025
300759.ZK	12/16/2024	SDB3260123306	100.00	4.0639	380.17	406.39	0.0000	4.5800	50.0000	0.0000	(0.0484)	(0.0056)	0.0000	1	(0.0540)	01/06/2025
300759.ZK	12/16/2024	SDB3260123306	600.00	4.0639	2,281.05	2,438.32	0.0000	4.5800	50.0000	0.0000	(0.2902)	(0.0339)	0.0000	1	(0.3241)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
PHARMARON BEIJING CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
300759.ZK	12/16/2024	SDB3260123306	2,200.00	4.0639	8,363.84	8,940.49	0.0000	4.5800	50.0000	0.0000	(1.0641)	(0.1242)	0.0000	1	(1.1882)	01/06/2025
300759.ZK	12/16/2024	SDB3260123306	3,300.00	4.0639	12,545.76	13,410.73	0.0000	4.5800	50.0000	0.0000	(1.5961)	(0.1863)	0.0000	1	(1.7824)	01/06/2025
300759.ZK	12/16/2024	SDB3260123306	100.00	4.0639	380.17	406.39	0.0000	4.5800	50.0000	0.0000	(0.0484)	(0.0056)	0.0000	1	(0.0540)	01/06/2025
300759.ZK	12/16/2024	SDB3260123306	2,400.00	4.0639	9,124.19	9,753.26	0.0000	4.5800	50.0000	0.0000	(1.1608)	(0.1355)	0.0000	1	(1.2963)	01/06/2025
300759.ZK	12/16/2024	SDB3260123306	7,900.00	4.0639	30,033.79	32,104.49	0.0000	4.5800	50.0000	0.0000	(3.8210)	(0.4459)	0.0000	1	(4.2669)	01/06/2025
300759.ZK	12/16/2024	SDB3260123306	300.00	4.0639	1,140.52	1,219.16	0.0000	4.5800	50.0000	0.0000	(0.1451)	(0.0169)	0.0000	1	(0.1620)	01/06/2025
300759.ZK	12/16/2024	SDB3260123306	100.00	4.0639	380.17	406.39	0.0000	4.5800	50.0000	0.0000	(0.0484)	(0.0056)	0.0000	1	(0.0540)	01/06/2025
300759.ZK	12/16/2024	SDB3260123306	8,800.00	4.0639	33,455.36	35,761.96	0.0000	4.5800	50.0000	0.0000	(4.2563)	(0.4967)	0.0000	1	(4.7530)	01/06/2025
300759.ZK	12/16/2024	SDB3260123306	2,700.00	4.0639	10,264.71	10,972.42	0.0000	4.5800	50.0000	0.0000	(1.3059)	(0.1524)	0.0000	1	(1.4583)	01/06/2025
300759.ZK	12/16/2024	SDB3260123306	5,300.00	4.0639	20,149.25	21,538.45	0.0000	4.5800	50.0000	0.0000	(2.5634)	(0.2991)	0.0000	1	(2.8626)	01/06/2025
300759.ZK	12/16/2024	SDB3260123306	500.00	4.0639	1,900.87	2,031.93	0.0000	4.5800	50.0000	0.0000	(0.2418)	(0.0282)	0.0000	1	(0.2701)	01/06/2025
300759.ZK	12/16/2024	SDB3260123306	9,800.00	4.0639	37,257.10	39,825.82	0.0000	4.5800	50.0000	0.0000	(4.7399)	(0.5531)	0.0000	1	(5.2931)	01/06/2025
300759.ZK	12/16/2024	SDB3260123306	100.00	4.0639	380.17	406.39	0.0000	4.5800	50.0000	0.0000	(0.0484)	(0.0056)	0.0000	1	(0.0540)	01/06/2025
300759.ZK	12/16/2024	SDB3260123306	1,400.00	4.0639	5,322.44	5,689.40	0.0000	4.5800	50.0000	0.0000	(0.6771)	(0.0790)	0.0000	1	(0.7562)	01/06/2025
300759.ZK	12/16/2024	SDB3260123306	400.00	4.0639	1,520.70	1,625.54	0.0000	4.5800	50.0000	0.0000	(0.1935)	(0.0228)	0.0000	1	(0.2160)	01/06/2025
300759.ZK	12/16/2024	SDB3260123306	6,000.00	4.0639	22,810.47	24,383.15	0.0000	4.5800	50.0000	0.0000	(2.9020)	(0.3387)	0.0000	1	(3.2407)	01/06/2025
300759.ZK	12/13/2024	SDB3260123306	6,500.00	4.0173	24,711.34	26,112.16	0.0000	4.5800	50.0000	0.0000	(9.4315)	(1.0880)	0.0000	3	(10.5195)	01/06/2025
300759.ZK	12/13/2024	SDB3260123306	4,200.00	4.0173	15,967.33	16,872.48	0.0000	4.5800	50.0000	0.0000	(6.0942)	(0.7030)	0.0000	3	(6.7972)	01/06/2025
300759.ZK	12/13/2024	SDB3260123306	1,800.00	4.0173	6,843.14	7,231.06	0.0000	4.5800	50.0000	0.0000	(2.6118)	(0.3013)	0.0000	3	(2.9131)	01/06/2025
300759.ZK	12/13/2024	SDB3260123306	1,400.00	4.0173	5,322.44	5,624.16	0.0000	4.5800	50.0000	0.0000	(2.0314)	(0.2343)	0.0000	3	(2.2657)	01/06/2025
300759.ZK	12/13/2024	SDB3260123306	100.00	4.0173	380.17	401.73	0.0000	4.5800	50.0000	0.0000	(0.1451)	(0.0167)	0.0000	3	(0.1618)	01/06/2025
300759.ZK	12/13/2024	SDB3260123306	4,000.00	4.0173	15,206.98	16,069.02	0.0000	4.5800	50.0000	0.0000	(5.8040)	(0.6695)	0.0000	3	(6.4735)	01/06/2025
300759.ZK	12/13/2024	SDB3260123306	200.00	4.0173	760.35	803.45	0.0000	4.5800	50.0000	0.0000	(0.2902)	(0.0335)	0.0000	3	(0.3237)	01/06/2025
300759.ZK	12/13/2024	SDB3260123306	1,000.00	4.0173	3,801.74	4,017.26	0.0000	4.5800	50.0000	0.0000	(1.4510)	(0.1674)	0.0000	3	(1.6184)	01/06/2025
300759.ZK	12/13/2024	SDB3260123306	200.00	4.0173	760.35	803.45	0.0000	4.5800	50.0000	0.0000	(0.2902)	(0.0335)	0.0000	3	(0.3237)	01/06/2025
300759.ZK	12/13/2024	SDB3260123306	8,700.00	4.0173	33,075.18	34,950.13	0.0000	4.5800	50.0000	0.0000	(12.6237)	(1.4563)	0.0000	3	(14.0799)	01/06/2025
300759.ZK	12/13/2024	SDB3260123306	2,200.00	4.0173	8,363.84	8,837.96	0.0000	4.5800	50.0000	0.0000	(3.1922)	(0.3682)	0.0000	3	(3.5604)	01/06/2025
300759.ZK	12/13/2024	SDB3260123306	600.00	4.0173	2,281.05	2,410.35	0.0000	4.5800	50.0000	0.0000	(0.8706)	(0.1004)	0.0000	3	(0.9710)	01/06/2025
300759.ZK	12/13/2024	SDB3260123306	3,900.00	4.0173	14,826.81	15,667.30	0.0000	4.5800	50.0000	0.0000	(5.6589)	(0.6528)	0.0000	3	(6.3117)	01/06/2025
300759.ZK	12/13/2024	SDB3260123306	100.00	4.0173	380.17	401.73	0.0000	4.5800	50.0000	0.0000	(0.1451)	(0.0167)	0.0000	3	(0.1618)	01/06/2025
300759.ZK	12/13/2024	SDB3260123306	100.00	4.0173	380.17	401.73	0.0000	4.5800	50.0000	0.0000	(0.1451)	(0.0167)	0.0000	3	(0.1618)	01/06/2025
300759.ZK	12/13/2024	SDB3260123306	600.00	4.0173	2,281.05	2,410.35	0.0000	4.5800	50.0000	0.0000	(0.8706)	(0.1004)	0.0000	3	(0.9710)	01/06/2025
300759.ZK	12/13/2024	SDB3260123306	2,200.00	4.0173	8,363.84	8,837.96	0.0000	4.5800	50.0000	0.0000	(3.1922)	(0.3682)	0.0000	3	(3.5604)	01/06/2025
300759.ZK	12/13/2024	SDB3260123306	3,300.00	4.0173	12,545.76	13,256.94	0.0000	4.5800	50.0000	0.0000	(4.7883)	(0.5524)	0.0000	3	(5.3407)	01/06/2025
300759.ZK	12/13/2024	SDB3260123306	100.00	4.0173	380.17	401.73	0.0000	4.5800	50.0000	0.0000	(0.1451)	(0.0167)	0.0000	3	(0.1618)	01/06/2025
300759.ZK	12/13/2024	SDB3260123306	2,400.00	4.0173	9,124.19	9,641.41	0.0000	4.5800	50.0000	0.0000	(3.4824)	(0.4017)	0.0000	3	(3.8841)	01/06/2025
300759.ZK	12/13/2024	SDB3260123306	7,900.00	4.0173	30,033.79	31,736.32	0.0000	4.5800	50.0000	0.0000	(11.4629)	(1.3223)	0.0000	3	(12.7852)	01/06/2025
300759.ZK	12/13/2024	SDB3260123306	300.00	4.0173	1,140.52	1,205.18	0.0000	4.5800	50.0000	0.0000	(0.4353)	(0.0502)	0.0000	3	(0.4855)	01/06/2025
300759.ZK	12/13/2024	SDB3260123306	100.00	4.0173	380.17	401.73	0.0000	4.5800	50.0000	0.0000	(0.1451)	(0.0167)	0.0000	3	(0.1618)	01/06/2025
300759.ZK	12/13/2024	SDB3260123306	8,800.00	4.0173	33,455.36	35,351.85	0.0000	4.5800	50.0000	0.0000	(12.7688)	(1.4730)	0.0000	3	(14.2418)	01/06/2025
300759.ZK	12/13/2024	SDB3260123306	2,700.00	4.0173	10,264.71	10,846.59	0.0000	4.5800	50.0000	0.0000	(3.9177)	(0.4519)	0.0000	3	(4.3696)	01/06/2025
300759.ZK	12/13/2024	SDB3260123306	5,300.00	4.0173	20,149.25	21,291.46	0.0000	4.5800	50.0000	0.0000	(7.6903)	(0.8871)	0.0000	3	(8.5774)	01/06/2025
300759.ZK	12/13/2024	SDB3260123306	500.00	4.0173	1,900.87	2,008.63	0.0000	4.5800	50.0000	0.0000	(0.7255)	(0.0837)	0.0000	3	(0.8092)	01/06/2025
300759.ZK	12/13/2024	SDB3260123306	9,800.00	4.0173	37,257.10	39,369.11	0.0000	4.5800	50.0000	0.0000	(14.2198)	(1.6404)	0.0000	3	(15.8602)	01/06/2025
300759.ZK	12/13/2024	SDB3260123306	100.00	4.0173	380.17	401.73	0.0000	4.5800	50.0000	0.0000	(0.1451)	(0.0167)	0.0000	3	(0.1618)	01/06/2025
300759.ZK	12/13/2024	SDB3260123306	1,400.00	4.0173	5,322.44	5,624.16	0.0000	4.5800	50.0000	0.0000	(2.0314)	(0.2343)	0.0000	3	(2.2657)	01/06/2025
300759.ZK	12/13/2024	SDB3260123306	400.00	4.0173	1,520.70	1,606.90	0.0000	4.5800	50.0000	0.0000	(0.5804)	(0.0670)	0.0000	3	(0.6474)	01/06/2025
300759.ZK	12/13/2024	SDB3260123306	6,000.00	4.0173	22,810.47	24,103.54	0.0000	4.5800	50.0000	0.0000	(8.7060)	(1.0043)	0.0000	3	(9.7103)	01/06/2025
300759.ZK	12/12/2024	SDB3260123306	6,500.00	4.0594	24,711.34	26,386.16	0.0000	4.5800	50.0000	0.0000	(3.1438)	(0.3665)	0.0000	1	(3.5103)	01/06/2025
300759.ZK	12/12/2024	SDB3260123306	4,200.00	4.0594	15,967.33	17,049.52	0.0000	4.5800	50.0000	0.0000	(2.0314)	(0.2368)	0.0000	1	(2.2682)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
PHARMARON BEIJING CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
300759.ZK	12/12/2024	SDB3260123306	1,800.00	4.0594	6,843.14	7,306.94	0.0000	4.5800	50.0000	0.0000	(0.8706)	(0.1015)	0.0000	1	(0.9721)	01/06/2025
300759.ZK	12/12/2024	SDB3260123306	1,400.00	4.0594	5,322.44	5,683.17	0.0000	4.5800	50.0000	0.0000	(0.6771)	(0.0789)	0.0000	1	(0.7561)	01/06/2025
300759.ZK	12/12/2024	SDB3260123306	100.00	4.0594	380.17	405.94	0.0000	4.5800	50.0000	0.0000	(0.0484)	(0.0056)	0.0000	1	(0.0540)	01/06/2025
300759.ZK	12/12/2024	SDB3260123306	4,000.00	4.0594	15,206.98	16,237.64	0.0000	4.5800	50.0000	0.0000	(1.9347)	(0.2255)	0.0000	1	(2.1602)	01/06/2025
300759.ZK	12/12/2024	SDB3260123306	200.00	4.0594	760.35	811.88	0.0000	4.5800	50.0000	0.0000	(0.0967)	(0.0113)	0.0000	1	(0.1080)	01/06/2025
300759.ZK	12/12/2024	SDB3260123306	1,000.00	4.0594	3,801.74	4,059.41	0.0000	4.5800	50.0000	0.0000	(0.4837)	(0.0564)	0.0000	1	(0.5400)	01/06/2025
300759.ZK	12/12/2024	SDB3260123306	200.00	4.0594	760.35	811.88	0.0000	4.5800	50.0000	0.0000	(0.0967)	(0.0113)	0.0000	1	(0.1080)	01/06/2025
300759.ZK	12/12/2024	SDB3260123306	8,700.00	4.0594	33,075.18	35,316.87	0.0000	4.5800	50.0000	0.0000	(4.2079)	(0.4905)	0.0000	1	(4.6984)	01/06/2025
300759.ZK	12/12/2024	SDB3260123306	2,200.00	4.0594	8,363.84	8,930.70	0.0000	4.5800	50.0000	0.0000	(1.0641)	(0.1240)	0.0000	1	(1.1881)	01/06/2025
300759.ZK	12/12/2024	SDB3260123306	600.00	4.0594	2,281.05	2,435.65	0.0000	4.5800	50.0000	0.0000	(0.2902)	(0.0338)	0.0000	1	(0.3240)	01/06/2025
300759.ZK	12/12/2024	SDB3260123306	3,900.00	4.0594	14,826.81	15,831.70	0.0000	4.5800	50.0000	0.0000	(1.8863)	(0.2199)	0.0000	1	(2.1062)	01/06/2025
300759.ZK	12/12/2024	SDB3260123306	100.00	4.0594	380.17	405.94	0.0000	4.5800	50.0000	0.0000	(0.0484)	(0.0056)	0.0000	1	(0.0540)	01/06/2025
300759.ZK	12/12/2024	SDB3260123306	100.00	4.0594	380.17	405.94	0.0000	4.5800	50.0000	0.0000	(0.0484)	(0.0056)	0.0000	1	(0.0540)	01/06/2025
300759.ZK	12/12/2024	SDB3260123306	600.00	4.0594	2,281.05	2,435.65	0.0000	4.5800	50.0000	0.0000	(0.2902)	(0.0338)	0.0000	1	(0.3240)	01/06/2025
300759.ZK	12/12/2024	SDB3260123306	2,200.00	4.0594	8,363.84	8,930.70	0.0000	4.5800	50.0000	0.0000	(1.0641)	(0.1240)	0.0000	1	(1.1881)	01/06/2025
300759.ZK	12/12/2024	SDB3260123306	3,300.00	4.0594	12,545.76	13,396.05	0.0000	4.5800	50.0000	0.0000	(1.5961)	(0.1865)	0.0000	1	(1.7822)	01/06/2025
300759.ZK	12/12/2024	SDB3260123306	100.00	4.0594	380.17	405.94	0.0000	4.5800	50.0000	0.0000	(0.0484)	(0.0056)	0.0000	1	(0.0540)	01/06/2025
300759.ZK	12/12/2024	SDB3260123306	2,400.00	4.0594	9,124.19	9,742.58	0.0000	4.5800	50.0000	0.0000	(1.1608)	(0.1353)	0.0000	1	(1.2961)	01/06/2025
300759.ZK	12/12/2024	SDB3260123306	7,900.00	4.0594	30,033.79	32,069.34	0.0000	4.5800	50.0000	0.0000	(3.8210)	(0.4454)	0.0000	1	(4.2664)	01/06/2025
300759.ZK	12/12/2024	SDB3260123306	300.00	4.0594	1,140.52	1,217.82	0.0000	4.5800	50.0000	0.0000	(0.1451)	(0.0169)	0.0000	1	(0.1620)	01/06/2025
300759.ZK	12/12/2024	SDB3260123306	100.00	4.0594	380.17	405.94	0.0000	4.5800	50.0000	0.0000	(0.0484)	(0.0056)	0.0000	1	(0.0540)	01/06/2025
300759.ZK	12/12/2024	SDB3260123306	8,800.00	4.0594	33,455.36	35,722.81	0.0000	4.5800	50.0000	0.0000	(4.2563)	(0.4962)	0.0000	1	(4.7524)	01/06/2025
300759.ZK	12/12/2024	SDB3260123306	2,700.00	4.0594	10,264.71	10,960.41	0.0000	4.5800	50.0000	0.0000	(1.3059)	(0.1522)	0.0000	1	(1.4581)	01/06/2025
300759.ZK	12/12/2024	SDB3260123306	5,300.00	4.0594	20,149.25	21,514.87	0.0000	4.5800	50.0000	0.0000	(2.5634)	(0.2988)	0.0000	1	(2.8622)	01/06/2025
300759.ZK	12/12/2024	SDB3260123306	500.00	4.0594	1,900.87	2,029.70	0.0000	4.5800	50.0000	0.0000	(0.2418)	(0.0282)	0.0000	1	(0.2700)	01/06/2025
300759.ZK	12/12/2024	SDB3260123306	9,800.00	4.0594	37,257.10	39,782.22	0.0000	4.5800	50.0000	0.0000	(4.7399)	(0.5525)	0.0000	1	(5.2925)	01/06/2025
300759.ZK	12/12/2024	SDB3260123306	100.00	4.0594	380.17	405.94	0.0000	4.5800	50.0000	0.0000	(0.0484)	(0.0056)	0.0000	1	(0.0540)	01/06/2025
300759.ZK	12/12/2024	SDB3260123306	1,400.00	4.0594	5,322.44	5,683.17	0.0000	4.5800	50.0000	0.0000	(0.6771)	(0.0789)	0.0000	1	(0.7561)	01/06/2025
300759.ZK	12/12/2024	SDB3260123306	400.00	4.0594	1,520.70	1,623.76	0.0000	4.5800	50.0000	0.0000	(0.1935)	(0.0226)	0.0000	1	(0.2160)	01/06/2025
300759.ZK	12/12/2024	SDB3260123306	6,000.00	4.0594	22,810.47	24,356.46	0.0000	4.5800	50.0000	0.0000	(2.9020)	(0.3383)	0.0000	1	(3.2403)	01/06/2025
300759.ZK	12/11/2024	SDB3260123306	6,500.00	4.0684	24,711.34	26,444.59	0.0000	4.5800	50.0000	0.0000	(3.1438)	(0.3673)	0.0000	1	(3.5111)	01/06/2025
300759.ZK	12/11/2024	SDB3260123306	4,200.00	4.0684	15,967.33	17,087.28	0.0000	4.5800	50.0000	0.0000	(2.0314)	(0.2373)	0.0000	1	(2.2687)	01/06/2025
300759.ZK	12/11/2024	SDB3260123306	1,800.00	4.0684	6,843.14	7,323.12	0.0000	4.5800	50.0000	0.0000	(0.8706)	(0.1017)	0.0000	1	(0.9723)	01/06/2025
300759.ZK	12/11/2024	SDB3260123306	1,400.00	4.0684	5,322.44	5,695.76	0.0000	4.5800	50.0000	0.0000	(0.6771)	(0.0791)	0.0000	1	(0.7562)	01/06/2025
300759.ZK	12/11/2024	SDB3260123306	100.00	4.0684	380.17	406.84	0.0000	4.5800	50.0000	0.0000	(0.0484)	(0.0057)	0.0000	1	(0.0540)	01/06/2025
300759.ZK	12/11/2024	SDB3260123306	4,000.00	4.0684	15,206.98	16,273.60	0.0000	4.5800	50.0000	0.0000	(1.9347)	(0.2260)	0.0000	1	(2.1607)	01/06/2025
300759.ZK	12/11/2024	SDB3260123306	200.00	4.0684	760.35	813.68	0.0000	4.5800	50.0000	0.0000	(0.0967)	(0.0113)	0.0000	1	(0.1080)	01/06/2025
300759.ZK	12/11/2024	SDB3260123306	1,000.00	4.0684	3,801.74	4,068.40	0.0000	4.5800	50.0000	0.0000	(0.4837)	(0.0565)	0.0000	1	(0.5402)	01/06/2025
300759.ZK	12/11/2024	SDB3260123306	200.00	4.0684	760.35	813.68	0.0000	4.5800	50.0000	0.0000	(0.0967)	(0.0113)	0.0000	1	(0.1080)	01/06/2025
300759.ZK	12/11/2024	SDB3260123306	8,700.00	4.0684	33,075.18	35,395.07	0.0000	4.5800	50.0000	0.0000	(4.2079)	(0.4916)	0.0000	1	(4.6995)	01/06/2025
300759.ZK	12/11/2024	SDB3260123306	2,200.00	4.0684	8,363.84	8,950.48	0.0000	4.5800	50.0000	0.0000	(1.0641)	(0.1243)	0.0000	1	(1.1884)	01/06/2025
300759.ZK	12/11/2024	SDB3260123306	600.00	4.0684	2,281.05	2,441.04	0.0000	4.5800	50.0000	0.0000	(0.2902)	(0.0339)	0.0000	1	(0.3241)	01/06/2025
300759.ZK	12/11/2024	SDB3260123306	3,900.00	4.0684	14,826.81	15,866.76	0.0000	4.5800	50.0000	0.0000	(1.8863)	(0.2204)	0.0000	1	(2.1067)	01/06/2025
300759.ZK	12/11/2024	SDB3260123306	100.00	4.0684	380.17	406.84	0.0000	4.5800	50.0000	0.0000	(0.0484)	(0.0057)	0.0000	1	(0.0540)	01/06/2025
300759.ZK	12/11/2024	SDB3260123306	100.00	4.0684	380.17	406.84	0.0000	4.5800	50.0000	0.0000	(0.0484)	(0.0057)	0.0000	1	(0.0540)	01/06/2025
300759.ZK	12/11/2024	SDB3260123306	600.00	4.0684	2,281.05	2,441.04	0.0000	4.5800	50.0000	0.0000	(0.2902)	(0.0339)	0.0000	1	(0.3241)	01/06/2025
300759.ZK	12/11/2024	SDB3260123306	2,200.00	4.0684	8,363.84	8,950.48	0.0000	4.5800	50.0000	0.0000	(1.0641)	(0.1243)	0.0000	1	(1.1884)	01/06/2025
300759.ZK	12/11/2024	SDB3260123306	3,300.00	4.0684	12,545.76	13,425.72	0.0000	4.5800	50.0000	0.0000	(1.5961)	(0.1865)	0.0000	1	(1.7826)	01/06/2025
300759.ZK	12/11/2024	SDB3260123306	100.00	4.0684	380.17	406.84	0.0000	4.5800	50.0000	0.0000	(0.0484)	(0.0057)	0.0000	1	(0.0540)	01/06/2025
300759.ZK	12/11/2024	SDB3260123306	2,400.00	4.0684	9,124.19	9,764.16	0.0000	4.5800	50.0000	0.0000	(1.1608)	(0.1356)	0.0000	1	(1.2964)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
PHARMARON BEIJING CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
300759.ZK	12/11/2024	SDB3260123306	7,900.00	4.0684	30,033.79	32,140.35	0.0000	4.5800	50.0000	0.0000	(3.8210)	(0.4464)	0.0000	1	(4.2674)	01/06/2025
300759.ZK	12/11/2024	SDB3260123306	300.00	4.0684	1,140.52	1,220.52	0.0000	4.5800	50.0000	0.0000	(0.1451)	(0.0170)	0.0000	1	(0.1621)	01/06/2025
300759.ZK	12/11/2024	SDB3260123306	100.00	4.0684	380.17	406.84	0.0000	4.5800	50.0000	0.0000	(0.0484)	(0.0057)	0.0000	1	(0.0540)	01/06/2025
300759.ZK	12/11/2024	SDB3260123306	8,800.00	4.0684	33,455.36	35,801.91	0.0000	4.5800	50.0000	0.0000	(4.2563)	(0.4972)	0.0000	1	(4.7535)	01/06/2025
300759.ZK	12/11/2024	SDB3260123306	2,700.00	4.0684	10,264.71	10,984.68	0.0000	4.5800	50.0000	0.0000	(1.3059)	(0.1526)	0.0000	1	(1.4585)	01/06/2025
300759.ZK	12/11/2024	SDB3260123306	5,300.00	4.0684	20,149.25	21,562.51	0.0000	4.5800	50.0000	0.0000	(2.5634)	(0.2995)	0.0000	1	(2.8629)	01/06/2025
300759.ZK	12/11/2024	SDB3260123306	500.00	4.0684	1,900.87	2,034.20	0.0000	4.5800	50.0000	0.0000	(0.2418)	(0.0283)	0.0000	1	(0.2701)	01/06/2025
300759.ZK	12/11/2024	SDB3260123306	9,800.00	4.0684	37,257.10	39,870.31	0.0000	4.5800	50.0000	0.0000	(4.7399)	(0.5538)	0.0000	1	(5.2937)	01/06/2025
300759.ZK	12/11/2024	SDB3260123306	100.00	4.0684	380.17	406.84	0.0000	4.5800	50.0000	0.0000	(0.0484)	(0.0057)	0.0000	1	(0.0540)	01/06/2025
300759.ZK	12/11/2024	SDB3260123306	1,400.00	4.0684	5,322.44	5,695.76	0.0000	4.5800	50.0000	0.0000	(0.6771)	(0.0791)	0.0000	1	(0.7562)	01/06/2025
300759.ZK	12/11/2024	SDB3260123306	400.00	4.0684	1,520.70	1,627.36	0.0000	4.5800	50.0000	0.0000	(0.1935)	(0.0226)	0.0000	1	(0.2161)	01/06/2025
300759.ZK	12/11/2024	SDB3260123306	6,000.00	4.0684	22,810.47	24,410.39	0.0000	4.5800	50.0000	0.0000	(2.9020)	(0.3390)	0.0000	1	(3.2410)	01/06/2025
300759.ZK	12/10/2024	SDB3260123306	6,500.00	3.7578	24,711.34	24,425.48	0.0000	4.5800	50.0000	0.0000	(3.1438)	(0.3392)	0.0000	1	(3.4831)	01/06/2025
300759.ZK	12/10/2024	SDB3260123306	4,200.00	3.7578	15,967.33	15,782.62	0.0000	4.5800	50.0000	0.0000	(2.0314)	(0.2192)	0.0000	1	(2.2506)	01/06/2025
300759.ZK	12/10/2024	SDB3260123306	1,800.00	3.7578	6,843.14	6,763.98	0.0000	4.5800	50.0000	0.0000	(0.8706)	(0.0939)	0.0000	1	(0.9645)	01/06/2025
300759.ZK	12/10/2024	SDB3260123306	1,400.00	3.7578	5,322.44	5,260.87	0.0000	4.5800	50.0000	0.0000	(0.6771)	(0.0731)	0.0000	1	(0.7502)	01/06/2025
300759.ZK	12/10/2024	SDB3260123306	100.00	3.7578	380.17	375.78	0.0000	4.5800	50.0000	0.0000	(0.0484)	(0.0052)	0.0000	1	(0.0536)	01/06/2025
300759.ZK	12/10/2024	SDB3260123306	4,000.00	3.7578	15,206.98	15,031.06	0.0000	4.5800	50.0000	0.0000	(1.9347)	(0.2088)	0.0000	1	(2.1434)	01/06/2025
300759.ZK	12/10/2024	SDB3260123306	200.00	3.7578	760.35	751.55	0.0000	4.5800	50.0000	0.0000	(0.0967)	(0.0104)	0.0000	1	(0.1072)	01/06/2025
300759.ZK	12/10/2024	SDB3260123306	1,000.00	3.7578	3,801.74	3,757.77	0.0000	4.5800	50.0000	0.0000	(0.4837)	(0.0522)	0.0000	1	(0.5359)	01/06/2025
300759.ZK	12/10/2024	SDB3260123306	200.00	3.7578	760.35	751.55	0.0000	4.5800	50.0000	0.0000	(0.0967)	(0.0104)	0.0000	1	(0.1072)	01/06/2025
300759.ZK	12/10/2024	SDB3260123306	8,700.00	3.7578	33,075.18	32,692.56	0.0000	4.5800	50.0000	0.0000	(4.2079)	(0.4541)	0.0000	1	(4.6620)	01/06/2025
300759.ZK	12/10/2024	SDB3260123306	2,200.00	3.7578	8,363.84	8,267.09	0.0000	4.5800	50.0000	0.0000	(1.0641)	(0.1148)	0.0000	1	(1.1789)	01/06/2025
300759.ZK	12/10/2024	SDB3260123306	600.00	3.7578	2,281.05	2,254.66	0.0000	4.5800	50.0000	0.0000	(0.2902)	(0.0313)	0.0000	1	(0.3215)	01/06/2025
300759.ZK	12/10/2024	SDB3260123306	3,900.00	3.7578	14,826.81	14,655.29	0.0000	4.5800	50.0000	0.0000	(1.8863)	(0.2035)	0.0000	1	(2.0898)	01/06/2025
300759.ZK	12/10/2024	SDB3260123306	100.00	3.7578	380.17	375.78	0.0000	4.5800	50.0000	0.0000	(0.0484)	(0.0052)	0.0000	1	(0.0536)	01/06/2025
300759.ZK	12/10/2024	SDB3260123306	100.00	3.7578	380.17	375.78	0.0000	4.5800	50.0000	0.0000	(0.0484)	(0.0052)	0.0000	1	(0.0536)	01/06/2025
300759.ZK	12/10/2024	SDB3260123306	600.00	3.7578	2,281.05	2,254.66	0.0000	4.5800	50.0000	0.0000	(0.2902)	(0.0313)	0.0000	1	(0.3215)	01/06/2025
300759.ZK	12/10/2024	SDB3260123306	2,200.00	3.7578	8,363.84	8,267.09	0.0000	4.5800	50.0000	0.0000	(1.0641)	(0.1148)	0.0000	1	(1.1789)	01/06/2025
300759.ZK	12/10/2024	SDB3260123306	3,300.00	3.7578	12,545.76	12,400.63	0.0000	4.5800	50.0000	0.0000	(1.5961)	(0.1722)	0.0000	1	(1.7683)	01/06/2025
300759.ZK	12/10/2024	SDB3260123306	100.00	3.7578	380.17	375.78	0.0000	4.5800	50.0000	0.0000	(0.0484)	(0.0052)	0.0000	1	(0.0536)	01/06/2025
300759.ZK	12/10/2024	SDB3260123306	2,400.00	3.7578	9,124.19	9,018.64	0.0000	4.5800	50.0000	0.0000	(1.1608)	(0.1253)	0.0000	1	(1.2861)	01/06/2025
300759.ZK	12/10/2024	SDB3260123306	7,900.00	3.7578	30,033.79	29,686.35	0.0000	4.5800	50.0000	0.0000	(3.8210)	(0.4123)	0.0000	1	(4.2333)	01/06/2025
300759.ZK	12/10/2024	SDB3260123306	300.00	3.7578	1,140.52	1,127.33	0.0000	4.5800	50.0000	0.0000	(0.1451)	(0.0157)	0.0000	1	(0.1608)	01/06/2025
300759.ZK	12/10/2024	SDB3260123306	100.00	3.7578	380.17	375.78	0.0000	4.5800	50.0000	0.0000	(0.0484)	(0.0052)	0.0000	1	(0.0536)	01/06/2025
300759.ZK	12/10/2024	SDB3260123306	8,800.00	3.7578	33,455.36	33,068.34	0.0000	4.5800	50.0000	0.0000	(4.2563)	(0.4593)	0.0000	1	(4.7155)	01/06/2025
300759.ZK	12/10/2024	SDB3260123306	2,700.00	3.7578	10,264.71	10,145.97	0.0000	4.5800	50.0000	0.0000	(1.3059)	(0.1409)	0.0000	1	(1.4468)	01/06/2025
300759.ZK	12/10/2024	SDB3260123306	5,300.00	3.7578	20,149.25	19,916.16	0.0000	4.5800	50.0000	0.0000	(2.5634)	(0.2766)	0.0000	1	(2.8400)	01/06/2025
300759.ZK	12/10/2024	SDB3260123306	500.00	3.7578	1,900.87	1,878.88	0.0000	4.5800	50.0000	0.0000	(0.2418)	(0.0261)	0.0000	1	(0.2679)	01/06/2025
300759.ZK	12/10/2024	SDB3260123306	9,800.00	3.7578	37,257.10	36,826.11	0.0000	4.5800	50.0000	0.0000	(4.7399)	(0.5115)	0.0000	1	(5.2514)	01/06/2025
300759.ZK	12/10/2024	SDB3260123306	100.00	3.7578	380.17	375.78	0.0000	4.5800	50.0000	0.0000	(0.0484)	(0.0052)	0.0000	1	(0.0536)	01/06/2025
300759.ZK	12/10/2024	SDB3260123306	1,400.00	3.7578	5,322.44	5,260.87	0.0000	4.5800	50.0000	0.0000	(0.6771)	(0.0731)	0.0000	1	(0.7502)	01/06/2025
300759.ZK	12/10/2024	SDB3260123306	400.00	3.7578	1,520.70	1,503.11	0.0000	4.5800	50.0000	0.0000	(0.1935)	(0.0209)	0.0000	1	(0.2143)	01/06/2025
300759.ZK	12/10/2024	SDB3260123306	6,000.00	3.7578	22,810.47	22,546.60	0.0000	4.5800	50.0000	0.0000	(2.9020)	(0.3131)	0.0000	1	(3.2151)	01/06/2025
300759.ZK	12/09/2024	SDB3260123306	6,500.00	3.7625	24,711.34	24,456.42	0.0000	4.5800	50.0000	0.0000	(3.1438)	(0.3397)	0.0000	1	(3.4835)	01/06/2025
300759.ZK	12/09/2024	SDB3260123306	4,200.00	3.7625	15,967.33	15,802.61	0.0000	4.5800	50.0000	0.0000	(2.0314)	(0.2195)	0.0000	1	(2.2509)	01/06/2025
300759.ZK	12/09/2024	SDB3260123306	1,800.00	3.7625	6,843.14	6,772.55	0.0000	4.5800	50.0000	0.0000	(0.8706)	(0.0941)	0.0000	1	(0.9647)	01/06/2025
300759.ZK	12/09/2024	SDB3260123306	1,400.00	3.7625	5,322.44	5,267.54	0.0000	4.5800	50.0000	0.0000	(0.6771)	(0.0732)	0.0000	1	(0.7503)	01/06/2025
300759.ZK	12/09/2024	SDB3260123306	100.00	3.7625	380.17	376.25	0.0000	4.5800	50.0000	0.0000	(0.0484)	(0.0052)	0.0000	1	(0.0536)	01/06/2025
300759.ZK	12/09/2024	SDB3260123306	4,000.00	3.7625	15,206.98	15,050.10	0.0000	4.5800	50.0000	0.0000	(1.9347)	(0.2090)	0.0000	1	(2.1437)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
PHARMARON BEIJING CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
300759.ZK	12/09/2024	SDB3260123306	200.00	3.7625	760.35	752.51	0.0000	4.5800	50.0000	0.0000	(0.0967)	(0.0105)	0.0000	1	(0.1072)	01/06/2025
300759.ZK	12/09/2024	SDB3260123306	1,000.00	3.7625	3,801.74	3,762.53	0.0000	4.5800	50.0000	0.0000	(0.4837)	(0.0523)	0.0000	1	(0.5359)	01/06/2025
300759.ZK	12/09/2024	SDB3260123306	200.00	3.7625	760.35	752.51	0.0000	4.5800	50.0000	0.0000	(0.0967)	(0.0105)	0.0000	1	(0.1072)	01/06/2025
300759.ZK	12/09/2024	SDB3260123306	8,700.00	3.7625	33,075.18	32,733.98	0.0000	4.5800	50.0000	0.0000	(4.2079)	(0.4546)	0.0000	1	(4.6625)	01/06/2025
300759.ZK	12/09/2024	SDB3260123306	2,200.00	3.7625	8,363.84	8,277.56	0.0000	4.5800	50.0000	0.0000	(1.0641)	(0.1150)	0.0000	1	(1.1790)	01/06/2025
300759.ZK	12/09/2024	SDB3260123306	600.00	3.7625	2,281.05	2,257.52	0.0000	4.5800	50.0000	0.0000	(0.2902)	(0.0314)	0.0000	1	(0.3216)	01/06/2025
300759.ZK	12/09/2024	SDB3260123306	3,900.00	3.7625	14,826.81	14,673.85	0.0000	4.5800	50.0000	0.0000	(1.8863)	(0.2038)	0.0000	1	(2.0901)	01/06/2025
300759.ZK	12/09/2024	SDB3260123306	100.00	3.7625	380.17	376.25	0.0000	4.5800	50.0000	0.0000	(0.0484)	(0.0052)	0.0000	1	(0.0536)	01/06/2025
300759.ZK	12/09/2024	SDB3260123306	100.00	3.7625	380.17	376.25	0.0000	4.5800	50.0000	0.0000	(0.0484)	(0.0052)	0.0000	1	(0.0536)	01/06/2025
300759.ZK	12/09/2024	SDB3260123306	600.00	3.7625	2,281.05	2,257.52	0.0000	4.5800	50.0000	0.0000	(0.2902)	(0.0314)	0.0000	1	(0.3216)	01/06/2025
300759.ZK	12/09/2024	SDB3260123306	2,200.00	3.7625	8,363.84	8,277.56	0.0000	4.5800	50.0000	0.0000	(1.0641)	(0.1150)	0.0000	1	(1.1790)	01/06/2025
300759.ZK	12/09/2024	SDB3260123306	3,300.00	3.7625	12,545.76	12,416.34	0.0000	4.5800	50.0000	0.0000	(1.5961)	(0.1724)	0.0000	1	(1.7685)	01/06/2025
300759.ZK	12/09/2024	SDB3260123306	100.00	3.7625	380.17	376.25	0.0000	4.5800	50.0000	0.0000	(0.0484)	(0.0052)	0.0000	1	(0.0536)	01/06/2025
300759.ZK	12/09/2024	SDB3260123306	2,400.00	3.7625	9,124.19	9,030.06	0.0000	4.5800	50.0000	0.0000	(1.1608)	(0.1254)	0.0000	1	(1.2862)	01/06/2025
300759.ZK	12/09/2024	SDB3260123306	7,900.00	3.7625	30,033.79	29,723.96	0.0000	4.5800	50.0000	0.0000	(3.8210)	(0.4128)	0.0000	1	(4.2338)	01/06/2025
300759.ZK	12/09/2024	SDB3260123306	300.00	3.7625	1,140.52	1,128.76	0.0000	4.5800	50.0000	0.0000	(0.1451)	(0.0157)	0.0000	1	(0.1608)	01/06/2025
300759.ZK	12/09/2024	SDB3260123306	100.00	3.7625	380.17	376.25	0.0000	4.5800	50.0000	0.0000	(0.0484)	(0.0052)	0.0000	1	(0.0536)	01/06/2025
300759.ZK	12/09/2024	SDB3260123306	8,800.00	3.7625	33,455.36	33,110.23	0.0000	4.5800	50.0000	0.0000	(4.2563)	(0.4599)	0.0000	1	(4.7161)	01/06/2025
300759.ZK	12/09/2024	SDB3260123306	2,700.00	3.7625	10,264.71	10,158.82	0.0000	4.5800	50.0000	0.0000	(1.3059)	(0.1411)	0.0000	1	(1.4470)	01/06/2025
300759.ZK	12/09/2024	SDB3260123306	5,300.00	3.7625	20,149.25	19,941.39	0.0000	4.5800	50.0000	0.0000	(2.5634)	(0.2770)	0.0000	1	(2.8404)	01/06/2025
300759.ZK	12/09/2024	SDB3260123306	500.00	3.7625	1,900.87	1,881.26	0.0000	4.5800	50.0000	0.0000	(0.2418)	(0.0261)	0.0000	1	(0.2680)	01/06/2025
300759.ZK	12/09/2024	SDB3260123306	9,800.00	3.7625	37,257.10	36,872.75	0.0000	4.5800	50.0000	0.0000	(4.7399)	(0.5121)	0.0000	1	(5.2521)	01/06/2025
300759.ZK	12/09/2024	SDB3260123306	100.00	3.7625	380.17	376.25	0.0000	4.5800	50.0000	0.0000	(0.0484)	(0.0052)	0.0000	1	(0.0536)	01/06/2025
300759.ZK	12/09/2024	SDB3260123306	1,400.00	3.7625	5,322.44	5,267.54	0.0000	4.5800	50.0000	0.0000	(0.6771)	(0.0732)	0.0000	1	(0.7503)	01/06/2025
300759.ZK	12/09/2024	SDB3260123306	400.00	3.7625	1,520.70	1,505.01	0.0000	4.5800	50.0000	0.0000	(0.1935)	(0.0209)	0.0000	1	(0.2144)	01/06/2025
300759.ZK	12/09/2024	SDB3260123306	6,000.00	3.7625	22,810.47	22,575.16	0.0000	4.5800	50.0000	0.0000	(2.9020)	(0.3135)	0.0000	1	(3.2155)	01/06/2025
300759.ZK	12/06/2024	SDB3260123306	6,500.00	3.8400	24,711.34	24,959.93	0.0000	4.5800	50.0000	0.0000	(9.4315)	(1.0400)	0.0000	3	(10.4715)	01/06/2025
300759.ZK	12/06/2024	SDB3260123306	4,200.00	3.8400	15,967.33	16,127.95	0.0000	4.5800	50.0000	0.0000	(6.0942)	(0.6720)	0.0000	3	(6.7662)	01/06/2025
300759.ZK	12/06/2024	SDB3260123306	1,800.00	3.8400	6,843.14	6,911.98	0.0000	4.5800	50.0000	0.0000	(2.6118)	(0.2880)	0.0000	3	(2.8998)	01/06/2025
300759.ZK	12/06/2024	SDB3260123306	1,400.00	3.8400	5,322.44	5,375.98	0.0000	4.5800	50.0000	0.0000	(2.0314)	(0.2240)	0.0000	3	(2.2554)	01/06/2025
300759.ZK	12/06/2024	SDB3260123306	100.00	3.8400	380.17	384.00	0.0000	4.5800	50.0000	0.0000	(0.1451)	(0.0160)	0.0000	3	(0.1611)	01/06/2025
300759.ZK	12/06/2024	SDB3260123306	4,000.00	3.8400	15,206.98	15,359.96	0.0000	4.5800	50.0000	0.0000	(5.8040)	(0.6400)	0.0000	3	(6.4440)	01/06/2025
300759.ZK	12/06/2024	SDB3260123306	200.00	3.8400	760.35	768.00	0.0000	4.5800	50.0000	0.0000	(0.2902)	(0.0320)	0.0000	3	(0.3222)	01/06/2025
300759.ZK	12/06/2024	SDB3260123306	1,000.00	3.8400	3,801.74	3,839.99	0.0000	4.5800	50.0000	0.0000	(1.4510)	(0.1600)	0.0000	3	(1.6110)	01/06/2025
300759.ZK	12/06/2024	SDB3260123306	200.00	3.8400	760.35	768.00	0.0000	4.5800	50.0000	0.0000	(0.2902)	(0.0320)	0.0000	3	(0.3222)	01/06/2025
300759.ZK	12/06/2024	SDB3260123306	8,700.00	3.8400	33,075.18	33,407.90	0.0000	4.5800	50.0000	0.0000	(12.6237)	(1.3920)	0.0000	3	(14.0157)	01/06/2025
300759.ZK	12/06/2024	SDB3260123306	2,200.00	3.8400	8,363.84	8,447.98	0.0000	4.5800	50.0000	0.0000	(3.1922)	(0.3520)	0.0000	3	(3.5442)	01/06/2025
300759.ZK	12/06/2024	SDB3260123306	600.00	3.8400	2,281.05	2,303.99	0.0000	4.5800	50.0000	0.0000	(0.8706)	(0.0960)	0.0000	3	(0.9666)	01/06/2025
300759.ZK	12/06/2024	SDB3260123306	3,900.00	3.8400	14,826.81	14,975.96	0.0000	4.5800	50.0000	0.0000	(5.6589)	(0.6240)	0.0000	3	(6.2829)	01/06/2025
300759.ZK	12/06/2024	SDB3260123306	100.00	3.8400	380.17	384.00	0.0000	4.5800	50.0000	0.0000	(0.1451)	(0.0160)	0.0000	3	(0.1611)	01/06/2025
300759.ZK	12/06/2024	SDB3260123306	100.00	3.8400	380.17	384.00	0.0000	4.5800	50.0000	0.0000	(0.1451)	(0.0160)	0.0000	3	(0.1611)	01/06/2025
300759.ZK	12/06/2024	SDB3260123306	600.00	3.8400	2,281.05	2,303.99	0.0000	4.5800	50.0000	0.0000	(0.8706)	(0.0960)	0.0000	3	(0.9666)	01/06/2025
300759.ZK	12/06/2024	SDB3260123306	2,200.00	3.8400	8,363.84	8,447.98	0.0000	4.5800	50.0000	0.0000	(3.1922)	(0.3520)	0.0000	3	(3.5442)	01/06/2025
300759.ZK	12/06/2024	SDB3260123306	3,300.00	3.8400	12,545.76	12,671.96	0.0000	4.5800	50.0000	0.0000	(4.7883)	(0.5280)	0.0000	3	(5.3163)	01/06/2025
300759.ZK	12/06/2024	SDB3260123306	100.00	3.8400	380.17	384.00	0.0000	4.5800	50.0000	0.0000	(0.1451)	(0.0160)	0.0000	3	(0.1611)	01/06/2025
300759.ZK	12/06/2024	SDB3260123306	2,400.00	3.8400	9,124.19	9,215.97	0.0000	4.5800	50.0000	0.0000	(3.4824)	(0.3840)	0.0000	3	(3.8664)	01/06/2025
300759.ZK	12/06/2024	SDB3260123306	7,900.00	3.8400	30,033.79	30,335.91	0.0000	4.5800	50.0000	0.0000	(11.4629)	(1.2640)	0.0000	3	(12.7269)	01/06/2025
300759.ZK	12/06/2024	SDB3260123306	300.00	3.8400	1,140.52	1,152.00	0.0000	4.5800	50.0000	0.0000	(0.4353)	(0.0480)	0.0000	3	(0.4833)	01/06/2025
300759.ZK	12/06/2024	SDB3260123306	100.00	3.8400	380.17	384.00	0.0000	4.5800	50.0000	0.0000	(0.1451)	(0.0160)	0.0000	3	(0.1611)	01/06/2025
300759.ZK	12/06/2024	SDB3260123306	8,800.00	3.8400	33,455.36	33,791.90	0.0000	4.5800	50.0000	0.0000	(12.7688)	(1.4080)	0.0000	3	(14.1768)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
PHARMARON BEIJING CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
300759.ZK	12/06/2024	SDB3260123306	2,700.00	3.8400	10,264.71	10,367.97	0.0000	4.5800	50.0000	0.0000	(3.9177)	(0.4320)	0.0000	3	(4.3497)	01/06/2025
300759.ZK	12/06/2024	SDB3260123306	5,300.00	3.8400	20,149.25	20,351.94	0.0000	4.5800	50.0000	0.0000	(7.6903)	(0.8480)	0.0000	3	(8.5383)	01/06/2025
300759.ZK	12/06/2024	SDB3260123306	500.00	3.8400	1,900.87	1,919.99	0.0000	4.5800	50.0000	0.0000	(0.7255)	(0.0800)	0.0000	3	(0.8055)	01/06/2025
300759.ZK	12/06/2024	SDB3260123306	9,800.00	3.8400	37,257.10	37,631.89	0.0000	4.5800	50.0000	0.0000	(14.2198)	(1.5680)	0.0000	3	(15.7878)	01/06/2025
300759.ZK	12/06/2024	SDB3260123306	100.00	3.8400	380.17	384.00	0.0000	4.5800	50.0000	0.0000	(0.1451)	(0.0160)	0.0000	3	(0.1611)	01/06/2025
300759.ZK	12/06/2024	SDB3260123306	1,400.00	3.8400	5,322.44	5,375.98	0.0000	4.5800	50.0000	0.0000	(2.0314)	(0.2240)	0.0000	3	(2.2554)	01/06/2025
300759.ZK	12/06/2024	SDB3260123306	400.00	3.8400	1,520.70	1,536.00	0.0000	4.5800	50.0000	0.0000	(0.5804)	(0.0640)	0.0000	3	(0.6444)	01/06/2025
300759.ZK	12/06/2024	SDB3260123306	6,000.00	3.8400	22,810.47	23,039.93	0.0000	4.5800	50.0000	0.0000	(8.7060)	(0.9600)	0.0000	3	(9.6660)	01/06/2025
300759.ZK	12/05/2024	SDB3260123306	6,500.00	3.8454	24,711.34	24,995.37	0.0000	4.5800	50.0000	0.0000	(3.1438)	(0.3472)	0.0000	1	(3.4910)	01/06/2025
300759.ZK	12/05/2024	SDB3260123306	4,200.00	3.8454	15,967.33	16,150.85	0.0000	4.5800	50.0000	0.0000	(2.0314)	(0.2243)	0.0000	1	(2.2557)	01/06/2025
300759.ZK	12/05/2024	SDB3260123306	1,800.00	3.8454	6,843.14	6,921.79	0.0000	4.5800	50.0000	0.0000	(0.8706)	(0.0961)	0.0000	1	(0.9667)	01/06/2025
300759.ZK	12/05/2024	SDB3260123306	1,400.00	3.8454	5,322.44	5,383.62	0.0000	4.5800	50.0000	0.0000	(0.6771)	(0.0748)	0.0000	1	(0.7519)	01/06/2025
300759.ZK	12/05/2024	SDB3260123306	100.00	3.8454	380.17	384.54	0.0000	4.5800	50.0000	0.0000	(0.0484)	(0.0053)	0.0000	1	(0.0537)	01/06/2025
300759.ZK	12/05/2024	SDB3260123306	4,000.00	3.8454	15,206.98	15,381.76	0.0000	4.5800	50.0000	0.0000	(1.9347)	(0.2136)	0.0000	1	(2.1483)	01/06/2025
300759.ZK	12/05/2024	SDB3260123306	200.00	3.8454	760.35	769.09	0.0000	4.5800	50.0000	0.0000	(0.0967)	(0.0107)	0.0000	1	(0.1074)	01/06/2025
300759.ZK	12/05/2024	SDB3260123306	1,000.00	3.8454	3,801.74	3,845.44	0.0000	4.5800	50.0000	0.0000	(0.4837)	(0.0534)	0.0000	1	(0.5371)	01/06/2025
300759.ZK	12/05/2024	SDB3260123306	200.00	3.8454	760.35	769.09	0.0000	4.5800	50.0000	0.0000	(0.0967)	(0.0107)	0.0000	1	(0.1074)	01/06/2025
300759.ZK	12/05/2024	SDB3260123306	8,700.00	3.8454	33,075.18	33,455.34	0.0000	4.5800	50.0000	0.0000	(4.2079)	(0.4647)	0.0000	1	(4.6726)	01/06/2025
300759.ZK	12/05/2024	SDB3260123306	2,200.00	3.8454	8,363.84	8,459.97	0.0000	4.5800	50.0000	0.0000	(1.0641)	(0.1175)	0.0000	1	(1.1816)	01/06/2025
300759.ZK	12/05/2024	SDB3260123306	600.00	3.8454	2,281.05	2,307.26	0.0000	4.5800	50.0000	0.0000	(0.2902)	(0.0320)	0.0000	1	(0.3222)	01/06/2025
300759.ZK	12/05/2024	SDB3260123306	3,900.00	3.8454	14,826.81	14,997.22	0.0000	4.5800	50.0000	0.0000	(1.8863)	(0.2083)	0.0000	1	(2.0946)	01/06/2025
300759.ZK	12/05/2024	SDB3260123306	100.00	3.8454	380.17	384.54	0.0000	4.5800	50.0000	0.0000	(0.0484)	(0.0053)	0.0000	1	(0.0537)	01/06/2025
300759.ZK	12/05/2024	SDB3260123306	100.00	3.8454	380.17	384.54	0.0000	4.5800	50.0000	0.0000	(0.0484)	(0.0053)	0.0000	1	(0.0537)	01/06/2025
300759.ZK	12/05/2024	SDB3260123306	600.00	3.8454	2,281.05	2,307.26	0.0000	4.5800	50.0000	0.0000	(0.2902)	(0.0320)	0.0000	1	(0.3222)	01/06/2025
300759.ZK	12/05/2024	SDB3260123306	2,200.00	3.8454	8,363.84	8,459.97	0.0000	4.5800	50.0000	0.0000	(1.0641)	(0.1175)	0.0000	1	(1.1816)	01/06/2025
300759.ZK	12/05/2024	SDB3260123306	3,300.00	3.8454	12,545.76	12,689.96	0.0000	4.5800	50.0000	0.0000	(1.5961)	(0.1762)	0.0000	1	(1.7723)	01/06/2025
300759.ZK	12/05/2024	SDB3260123306	100.00	3.8454	380.17	384.54	0.0000	4.5800	50.0000	0.0000	(0.0484)	(0.0053)	0.0000	1	(0.0537)	01/06/2025
300759.ZK	12/05/2024	SDB3260123306	2,400.00	3.8454	9,124.19	9,229.06	0.0000	4.5800	50.0000	0.0000	(1.1608)	(0.1282)	0.0000	1	(1.2890)	01/06/2025
300759.ZK	12/05/2024	SDB3260123306	7,900.00	3.8454	30,033.79	30,378.98	0.0000	4.5800	50.0000	0.0000	(3.8210)	(0.4219)	0.0000	1	(4.2429)	01/06/2025
300759.ZK	12/05/2024	SDB3260123306	300.00	3.8454	1,140.52	1,153.63	0.0000	4.5800	50.0000	0.0000	(0.1451)	(0.0160)	0.0000	1	(0.1611)	01/06/2025
300759.ZK	12/05/2024	SDB3260123306	100.00	3.8454	380.17	384.54	0.0000	4.5800	50.0000	0.0000	(0.0484)	(0.0053)	0.0000	1	(0.0537)	01/06/2025
300759.ZK	12/05/2024	SDB3260123306	8,800.00	3.8454	33,455.36	33,839.88	0.0000	4.5800	50.0000	0.0000	(4.2563)	(0.4700)	0.0000	1	(4.7263)	01/06/2025
300759.ZK	12/05/2024	SDB3260123306	2,700.00	3.8454	10,264.71	10,382.69	0.0000	4.5800	50.0000	0.0000	(1.3059)	(0.1442)	0.0000	1	(1.4501)	01/06/2025
300759.ZK	12/05/2024	SDB3260123306	5,300.00	3.8454	20,149.25	20,380.84	0.0000	4.5800	50.0000	0.0000	(2.5634)	(0.2831)	0.0000	1	(2.8465)	01/06/2025
300759.ZK	12/05/2024	SDB3260123306	500.00	3.8454	1,900.87	1,922.72	0.0000	4.5800	50.0000	0.0000	(0.2418)	(0.0267)	0.0000	1	(0.2685)	01/06/2025
300759.ZK	12/05/2024	SDB3260123306	9,800.00	3.8454	37,257.10	37,685.32	0.0000	4.5800	50.0000	0.0000	(4.7399)	(0.5234)	0.0000	1	(5.2633)	01/06/2025
300759.ZK	12/05/2024	SDB3260123306	100.00	3.8454	380.17	384.54	0.0000	4.5800	50.0000	0.0000	(0.0484)	(0.0053)	0.0000	1	(0.0537)	01/06/2025
300759.ZK	12/05/2024	SDB3260123306	1,400.00	3.8454	5,322.44	5,383.62	0.0000	4.5800	50.0000	0.0000	(0.6771)	(0.0748)	0.0000	1	(0.7519)	01/06/2025
300759.ZK	12/05/2024	SDB3260123306	400.00	3.8454	1,520.70	1,538.18	0.0000	4.5800	50.0000	0.0000	(0.1935)	(0.0214)	0.0000	1	(0.2148)	01/06/2025
300759.ZK	12/05/2024	SDB3260123306	6,000.00	3.8454	22,810.47	23,072.65	0.0000	4.5800	50.0000	0.0000	(2.9020)	(0.3205)	0.0000	1	(3.2225)	01/06/2025
300759.ZK	12/04/2024	SDB3260123306	6,500.00	3.8017	24,711.34	24,711.34	0.0000	4.5800	50.0000	0.0000	(3.1438)	(0.3432)	0.0000	1	(3.4870)	01/06/2025
300759.ZK	12/04/2024	SDB3260123306	4,200.00	3.8017	15,967.33	15,967.33	0.0000	4.5800	50.0000	0.0000	(2.0314)	(0.2218)	0.0000	1	(2.2532)	01/06/2025
300759.ZK	12/04/2024	SDB3260123306	1,800.00	3.8017	6,843.14	6,843.14	0.0000	4.5800	50.0000	0.0000	(0.8706)	(0.0950)	0.0000	1	(0.9656)	01/06/2025
300759.ZK	12/04/2024	SDB3260123306	1,400.00	3.8017	5,322.44	5,322.44	0.0000	4.5800	50.0000	0.0000	(0.6771)	(0.0739)	0.0000	1	(0.7511)	01/06/2025
300759.ZK	12/04/2024	SDB3260123306	100.00	3.8017	380.17	380.17	0.0000	4.5800	50.0000	0.0000	(0.0484)	(0.0053)	0.0000	1	(0.0536)	01/06/2025
300759.ZK	12/04/2024	SDB3260123306	4,000.00	3.8017	15,206.98	15,206.98	0.0000	4.5800	50.0000	0.0000	(1.9347)	(0.2112)	0.0000	1	(2.1459)	01/06/2025
300759.ZK	12/04/2024	SDB3260123306	200.00	3.8017	760.35	760.35	0.0000	4.5800	50.0000	0.0000	(0.0967)	(0.0106)	0.0000	1	(0.1073)	01/06/2025
300759.ZK	12/04/2024	SDB3260123306	1,000.00	3.8017	3,801.74	3,801.74	0.0000	4.5800	50.0000	0.0000	(0.4837)	(0.0528)	0.0000	1	(0.5365)	01/06/2025
300759.ZK	12/04/2024	SDB3260123306	200.00	3.8017	760.35	760.35	0.0000	4.5800	50.0000	0.0000	(0.0967)	(0.0106)	0.0000	1	(0.1073)	01/06/2025
300759.ZK	12/04/2024	SDB3260123306	8,700.00	3.8017	33,075.18	33,075.18	0.0000	4.5800	50.0000	0.0000	(4.2079)	(0.4594)	0.0000	1	(4.6673)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
PHARMARON BEIJING CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
300759.ZK	12/04/2024	SDB3260123306	2,200.00	3.8017	8,363.84	8,363.84	0.0000	4.5800	50.0000	0.0000	(1.0641)	(0.1162)	0.0000	1	(1.1802)	01/06/2025
300759.ZK	12/04/2024	SDB3260123306	600.00	3.8017	2,281.05	2,281.05	0.0000	4.5800	50.0000	0.0000	(0.2902)	(0.0317)	0.0000	1	(0.3219)	01/06/2025
300759.ZK	12/04/2024	SDB3260123306	3,900.00	3.8017	14,826.81	14,826.81	0.0000	4.5800	50.0000	0.0000	(1.8863)	(0.2059)	0.0000	1	(2.0922)	01/06/2025
300759.ZK	12/04/2024	SDB3260123306	100.00	3.8017	380.17	380.17	0.0000	4.5800	50.0000	0.0000	(0.0484)	(0.0053)	0.0000	1	(0.0536)	01/06/2025
300759.ZK	12/04/2024	SDB3260123306	100.00	3.8017	380.17	380.17	0.0000	4.5800	50.0000	0.0000	(0.0484)	(0.0053)	0.0000	1	(0.0536)	01/06/2025
300759.ZK	12/04/2024	SDB3260123306	600.00	3.8017	2,281.05	2,281.05	0.0000	4.5800	50.0000	0.0000	(0.2902)	(0.0317)	0.0000	1	(0.3219)	01/06/2025
300759.ZK	12/04/2024	SDB3260123306	2,200.00	3.8017	8,363.84	8,363.84	0.0000	4.5800	50.0000	0.0000	(1.0641)	(0.1162)	0.0000	1	(1.1802)	01/06/2025
300759.ZK	12/04/2024	SDB3260123306	3,300.00	3.8017	12,545.76	12,545.76	0.0000	4.5800	50.0000	0.0000	(1.5961)	(0.1742)	0.0000	1	(1.7703)	01/06/2025
300759.ZK	12/04/2024	SDB3260123306	100.00	3.8017	380.17	380.17	0.0000	4.5800	50.0000	0.0000	(0.0484)	(0.0053)	0.0000	1	(0.0536)	01/06/2025
300759.ZK	12/04/2024	SDB3260123306	2,400.00	3.8017	9,124.19	9,124.19	0.0000	4.5800	50.0000	0.0000	(1.1608)	(0.1267)	0.0000	1	(1.2875)	01/06/2025
300759.ZK	12/04/2024	SDB3260123306	7,900.00	3.8017	30,033.79	30,033.79	0.0000	4.5800	50.0000	0.0000	(3.8210)	(0.4171)	0.0000	1	(4.2381)	01/06/2025
300759.ZK	12/04/2024	SDB3260123306	300.00	3.8017	1,140.52	1,140.52	0.0000	4.5800	50.0000	0.0000	(0.1451)	(0.0158)	0.0000	1	(0.1609)	01/06/2025
300759.ZK	12/04/2024	SDB3260123306	100.00	3.8017	380.17	380.17	0.0000	4.5800	50.0000	0.0000	(0.0484)	(0.0053)	0.0000	1	(0.0536)	01/06/2025
300759.ZK	12/04/2024	SDB3260123306	8,800.00	3.8017	33,455.36	33,455.36	0.0000	4.5800	50.0000	0.0000	(4.2563)	(0.4647)	0.0000	1	(4.7209)	01/06/2025
300759.ZK	12/04/2024	SDB3260123306	2,700.00	3.8017	10,264.71	10,264.71	0.0000	4.5800	50.0000	0.0000	(1.3059)	(0.1426)	0.0000	1	(1.4485)	01/06/2025
300759.ZK	12/04/2024	SDB3260123306	5,300.00	3.8017	20,149.25	20,149.25	0.0000	4.5800	50.0000	0.0000	(2.5634)	(0.2799)	0.0000	1	(2.8433)	01/06/2025
300759.ZK	12/04/2024	SDB3260123306	500.00	3.8017	1,900.87	1,900.87	0.0000	4.5800	50.0000	0.0000	(0.2418)	(0.0264)	0.0000	1	(0.2682)	01/06/2025
300759.ZK	12/04/2024	SDB3260123306	9,800.00	3.8017	37,257.10	37,257.10	0.0000	4.5800	50.0000	0.0000	(4.7399)	(0.5175)	0.0000	1	(5.2574)	01/06/2025
300759.ZK	12/04/2024	SDB3260123306	100.00	3.8017	380.17	380.17	0.0000	4.5800	50.0000	0.0000	(0.0484)	(0.0053)	0.0000	1	(0.0536)	01/06/2025
300759.ZK	12/04/2024	SDB3260123306	1,400.00	3.8017	5,322.44	5,322.44	0.0000	4.5800	50.0000	0.0000	(0.6771)	(0.0739)	0.0000	1	(0.7511)	01/06/2025
300759.ZK	12/04/2024	SDB3260123306	400.00	3.8017	1,520.70	1,520.70	0.0000	4.5800	50.0000	0.0000	(0.1935)	(0.0211)	0.0000	1	(0.2146)	01/06/2025
300759.ZK	12/04/2024	SDB3260123306	6,000.00	3.8017	22,810.47	22,810.47	0.0000	4.5800	50.0000	0.0000	(2.9020)	(0.3168)	0.0000	1	(3.2188)	01/06/2025
TOTAL PHARMARON BEIJING CO LTD CMN CLASS A SERIES NORTHBOUND												(1,348.0081)	(152.7295)	0.0000	(1,500.7376)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
PHICHEM CORP CMN CLASS A SERIES NORTHBOUND																
300398.ZK	01/03/2025	SDB3260588317	300.00	2.2696	694.04	680.89	0.0000	4.3300	50.0000	0.0000	(0.2504)	(0.0284)	0.0000	3	(0.2788)	01/06/2025
300398.ZK	01/03/2025	SDB3260588317	100.00	2.2696	244.55	226.96	0.0000	4.3300	50.0000	0.0000	(0.0882)	(0.0095)	0.0000	3	(0.0977)	01/06/2025
300398.ZK	01/03/2025	SDB3260588317	300.00	2.2696	743.95	680.89	0.0000	4.3300	50.0000	0.0000	(0.2684)	(0.0284)	0.0000	3	(0.2968)	01/06/2025
300398.ZK	01/03/2025	SDB3260588317	100.00	2.2696	257.04	226.96	0.0000	4.3300	50.0000	0.0000	(0.0927)	(0.0095)	0.0000	3	(0.1022)	01/06/2025
300398.ZK	01/03/2025	SDB3260588317	3,200.00	2.2696	8,225.37	7,262.88	0.0000	4.3300	50.0000	0.0000	(2.9680)	(0.3026)	0.0000	3	(3.2706)	01/06/2025
300398.ZK	01/03/2025	SDB3260588317	500.00	2.2696	1,285.21	1,134.82	0.0000	4.3300	50.0000	0.0000	(0.4637)	(0.0473)	0.0000	3	(0.5110)	01/06/2025
300398.ZK	01/03/2025	SDB3260588317	900.00	2.2696	2,313.39	2,042.68	0.0000	4.3300	50.0000	0.0000	(0.8347)	(0.0851)	0.0000	3	(0.9199)	01/06/2025
300398.ZK	01/03/2025	SDB3260588317	700.00	2.2696	1,799.30	1,588.75	0.0000	4.3300	50.0000	0.0000	(0.6492)	(0.0662)	0.0000	3	(0.7154)	01/06/2025
300398.ZK	01/03/2025	SDB3260588317	300.00	2.2696	771.13	680.89	0.0000	4.3300	50.0000	0.0000	(0.2782)	(0.0284)	0.0000	3	(0.3066)	01/06/2025
300398.ZK	01/03/2025	SDB3260588317	200.00	2.2696	514.09	453.93	0.0000	4.3300	50.0000	0.0000	(0.1855)	(0.0189)	0.0000	3	(0.2044)	01/06/2025
300398.ZK	01/02/2025	SDB3260588317	300.00	2.2702	694.04	681.05	0.0000	4.3300	50.0000	0.0000	(0.0835)	(0.0095)	0.0000	1	(0.0929)	01/06/2025
300398.ZK	01/02/2025	SDB3260588317	100.00	2.2702	244.55	227.02	0.0000	4.3300	50.0000	0.0000	(0.0294)	(0.0032)	0.0000	1	(0.0326)	01/06/2025
300398.ZK	01/02/2025	SDB3260588317	300.00	2.2702	743.95	681.05	0.0000	4.3300	50.0000	0.0000	(0.0895)	(0.0095)	0.0000	1	(0.0989)	01/06/2025
300398.ZK	01/02/2025	SDB3260588317	100.00	2.2702	257.04	227.02	0.0000	4.3300	50.0000	0.0000	(0.0309)	(0.0032)	0.0000	1	(0.0341)	01/06/2025
300398.ZK	01/02/2025	SDB3260588317	3,200.00	2.2702	8,225.37	7,264.51	0.0000	4.3300	50.0000	0.0000	(0.9893)	(0.1009)	0.0000	1	(1.0902)	01/06/2025
300398.ZK	01/02/2025	SDB3260588317	500.00	2.2702	1,285.21	1,135.08	0.0000	4.3300	50.0000	0.0000	(0.0158)	(0.0000)	0.0000	1	(0.1703)	01/06/2025
300398.ZK	01/02/2025	SDB3260588317	900.00	2.2702	2,313.39	2,043.14	0.0000	4.3300	50.0000	0.0000	(0.2782)	(0.0284)	0.0000	1	(0.3066)	01/06/2025
300398.ZK	01/02/2025	SDB3260588317	700.00	2.2702	1,799.30	1,589.11	0.0000	4.3300	50.0000	0.0000	(0.2164)	(0.0221)	0.0000	1	(0.2385)	01/06/2025
300398.ZK	01/02/2025	SDB3260588317	300.00	2.2702	771.13	681.05	0.0000	4.3300	50.0000	0.0000	(0.0927)	(0.0095)	0.0000	1	(0.1022)	01/06/2025
300398.ZK	01/02/2025	SDB3260588317	200.00	2.2702	514.09	454.03	0.0000	4.3300	50.0000	0.0000	(0.0618)	(0.0063)	0.0000	1	(0.0681)	01/06/2025
300398.ZK	12/31/2024	SDB3260588317	300.00	2.3056	694.04	691.67	0.0000	4.3300	50.0000	0.0000	(0.1670)	(0.0192)	0.0000	2	(0.1862)	01/06/2025
300398.ZK	12/31/2024	SDB3260588317	100.00	2.3056	244.55	230.56	0.0000	4.3300	50.0000	0.0000	(0.0588)	(0.0064)	0.0000	2	(0.0652)	01/06/2025
300398.ZK	12/31/2024	SDB3260588317	300.00	2.3056	743.95	691.67	0.0000	4.3300	50.0000	0.0000	(0.1790)	(0.0192)	0.0000	2	(0.1982)	01/06/2025
300398.ZK	12/31/2024	SDB3260588317	100.00	2.3056	257.04	230.56	0.0000	4.3300	50.0000	0.0000	(0.0618)	(0.0064)	0.0000	2	(0.0682)	01/06/2025
300398.ZK	12/31/2024	SDB3260588317	3,200.00	2.3056	8,225.37	7,377.82	0.0000	4.3300	50.0000	0.0000	(1.9787)	(0.2049)	0.0000	2	(2.1836)	01/06/2025
300398.ZK	12/31/2024	SDB3260588317	500.00	2.3056	1,285.21	1,152.79	0.0000	4.3300	50.0000	0.0000	(0.3092)	(0.0320)	0.0000	2	(0.3412)	01/06/2025
300398.ZK	12/31/2024	SDB3260588317	900.00	2.3056	2,313.39	2,075.01	0.0000	4.3300	50.0000	0.0000	(0.5565)	(0.0576)	0.0000	2	(0.6141)	01/06/2025
300398.ZK	12/31/2024	SDB3260588317	700.00	2.3056	1,799.30	1,613.90	0.0000	4.3300	50.0000	0.0000	(0.4328)	(0.0448)	0.0000	2	(0.4777)	01/06/2025
300398.ZK	12/31/2024	SDB3260588317	300.00	2.3056	771.13	691.67	0.0000	4.3300	50.0000	0.0000	(0.1855)	(0.0192)	0.0000	2	(0.2047)	01/06/2025
300398.ZK	12/31/2024	SDB3260588317	200.00	2.3056	514.09	461.11	0.0000	4.3300	50.0000	0.0000	(0.1237)	(0.0128)	0.0000	2	(0.1365)	01/06/2025
300398.ZK	12/30/2024	SDB3260588317	300.00	2.2833	694.04	684.98	0.0000	4.3300	50.0000	0.0000	(0.0835)	(0.0095)	0.0000	1	(0.0930)	01/06/2025
300398.ZK	12/30/2024	SDB3260588317	100.00	2.2833	244.55	228.33	0.0000	4.3300	50.0000	0.0000	(0.0294)	(0.0032)	0.0000	1	(0.0326)	01/06/2025
300398.ZK	12/30/2024	SDB3260588317	300.00	2.2833	743.95	684.98	0.0000	4.3300	50.0000	0.0000	(0.0895)	(0.0095)	0.0000	1	(0.0990)	01/06/2025
300398.ZK	12/30/2024	SDB3260588317	100.00	2.2833	257.04	228.33	0.0000	4.3300	50.0000	0.0000	(0.0309)	(0.0032)	0.0000	1	(0.0341)	01/06/2025
300398.ZK	12/30/2024	SDB3260588317	3,200.00	2.2833	8,225.37	7,306.43	0.0000	4.3300	50.0000	0.0000	(0.9893)	(0.1015)	0.0000	1	(1.0908)	01/06/2025
300398.ZK	12/30/2024	SDB3260588317	500.00	2.2833	1,285.21	1,141.63	0.0000	4.3300	50.0000	0.0000	(0.1546)	(0.0159)	0.0000	1	(0.1704)	01/06/2025
300398.ZK	12/30/2024	SDB3260588317	900.00	2.2833	2,313.39	2,054.93	0.0000	4.3300	50.0000	0.0000	(0.2782)	(0.0285)	0.0000	1	(0.3068)	01/06/2025
300398.ZK	12/30/2024	SDB3260588317	700.00	2.2833	1,799.30	1,598.28	0.0000	4.3300	50.0000	0.0000	(0.2164)	(0.0222)	0.0000	1	(0.2386)	01/06/2025
300398.ZK	12/30/2024	SDB3260588317	300.00	2.2833	771.13	684.98	0.0000	4.3300	50.0000	0.0000	(0.0927)	(0.0095)	0.0000	1	(0.1023)	01/06/2025
300398.ZK	12/30/2024	SDB3260588317	200.00	2.2833	514.09	456.65	0.0000	4.3300	50.0000	0.0000	(0.0618)	(0.0063)	0.0000	1	(0.0682)	01/06/2025
300398.ZK	12/27/2024	SDB3260588317	300.00	2.3591	694.04	707.72	0.0000	4.3300	50.0000	0.0000	(0.2504)	(0.0295)	0.0000	3	(0.2799)	01/06/2025
300398.ZK	12/27/2024	SDB3260588317	100.00	2.3591	244.55	235.91	0.0000	4.3300	50.0000	0.0000	(0.0882)	(0.0098)	0.0000	3	(0.0981)	01/06/2025
300398.ZK	12/27/2024	SDB3260588317	300.00	2.3591	743.95	707.72	0.0000	4.3300	50.0000	0.0000	(0.2684)	(0.0295)	0.0000	3	(0.2979)	01/06/2025
300398.ZK	12/27/2024	SDB3260588317	100.00	2.3591	257.04	235.91	0.0000	4.3300	50.0000	0.0000	(0.0927)	(0.0098)	0.0000	3	(0.1026)	01/06/2025
300398.ZK	12/27/2024	SDB3260588317	3,200.00	2.3591	8,225.37	7,548.99	0.0000	4.3300	50.0000	0.0000	(2.9680)	(0.3145)	0.0000	3	(3.2825)	01/06/2025
300398.ZK	12/27/2024	SDB3260588317	500.00	2.3591	1,285.21	1,179.53	0.0000	4.3300	50.0000	0.0000	(0.4637)	(0.0491)	0.0000	3	(0.5129)	01/06/2025
300398.ZK	12/27/2024	SDB3260588317	900.00	2.3591	2,313.39	2,123.15	0.0000	4.3300	50.0000	0.0000	(0.8347)	(0.0885)	0.0000	3	(0.9232)	01/06/2025
300398.ZK	12/27/2024	SDB3260588317	700.00	2.3591	1,799.30	1,651.34	0.0000	4.3300	50.0000	0.0000	(0.6492)	(0.0688)	0.0000	3	(0.7181)	01/06/2025
300398.ZK	12/27/2024	SDB3260588317	300.00	2.3591	771.13	707.72	0.0000	4.3300	50.0000	0.0000	(0.2782)	(0.0295)	0.0000	3	(0.3077)	01/06/2025
300398.ZK	12/27/2024	SDB3260588317	200.00	2.3591	514.09	471.81	0.0000	4.3300	50.0000	0.0000	(0.1855)	(0.0197)	0.0000	3	(0.2052)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
PHICHEM CORP CMN CLASS A SERIES NORTHBOUND (Cont.)																
300398.ZK	12/26/2024	SDB3260588317	300.00	2.3065	694.04	691.96	0.0000	4.3300	50.0000	0.0000	(0.0835)	(0.0096)	0.0000	1	(0.0931)	01/06/2025
300398.ZK	12/26/2024	SDB3260588317	100.00	2.3065	244.55	230.65	0.0000	4.3300	50.0000	0.0000	(0.0294)	(0.0032)	0.0000	1	(0.0326)	01/06/2025
300398.ZK	12/26/2024	SDB3260588317	300.00	2.3065	743.95	691.96	0.0000	4.3300	50.0000	0.0000	(0.0895)	(0.0096)	0.0000	1	(0.0991)	01/06/2025
300398.ZK	12/26/2024	SDB3260588317	100.00	2.3065	257.04	230.65	0.0000	4.3300	50.0000	0.0000	(0.0309)	(0.0032)	0.0000	1	(0.0341)	01/06/2025
300398.ZK	12/26/2024	SDB3260588317	3,200.00	2.3065	8,225.37	7,380.91	0.0000	4.3300	50.0000	0.0000	(0.9893)	(0.1025)	0.0000	1	(1.0918)	01/06/2025
300398.ZK	12/26/2024	SDB3260588317	500.00	2.3065	1,285.21	1,153.27	0.0000	4.3300	50.0000	0.0000	(0.1546)	(0.0160)	0.0000	1	(0.1706)	01/06/2025
300398.ZK	12/26/2024	SDB3260588317	900.00	2.3065	2,313.39	2,075.88	0.0000	4.3300	50.0000	0.0000	(0.2782)	(0.0288)	0.0000	1	(0.3071)	01/06/2025
300398.ZK	12/26/2024	SDB3260588317	700.00	2.3065	1,799.30	1,614.57	0.0000	4.3300	50.0000	0.0000	(0.2164)	(0.0224)	0.0000	1	(0.2388)	01/06/2025
300398.ZK	12/26/2024	SDB3260588317	300.00	2.3065	771.13	691.96	0.0000	4.3300	50.0000	0.0000	(0.0927)	(0.0096)	0.0000	1	(0.1024)	01/06/2025
300398.ZK	12/26/2024	SDB3260588317	200.00	2.3065	514.09	461.31	0.0000	4.3300	50.0000	0.0000	(0.0618)	(0.0064)	0.0000	1	(0.0682)	01/06/2025
300398.ZK	12/24/2024	SDB3260588317	300.00	2.3065	694.04	691.96	0.0000	4.3300	50.0000	0.0000	(0.1670)	(0.0192)	0.0000	2	(0.1862)	01/06/2025
300398.ZK	12/24/2024	SDB3260588317	100.00	2.3065	244.55	230.65	0.0000	4.3300	50.0000	0.0000	(0.0588)	(0.0064)	0.0000	2	(0.0652)	01/06/2025
300398.ZK	12/24/2024	SDB3260588317	300.00	2.3065	743.95	691.96	0.0000	4.3300	50.0000	0.0000	(0.1790)	(0.0192)	0.0000	2	(0.1982)	01/06/2025
300398.ZK	12/24/2024	SDB3260588317	100.00	2.3065	257.04	230.65	0.0000	4.3300	50.0000	0.0000	(0.0618)	(0.0064)	0.0000	2	(0.0682)	01/06/2025
300398.ZK	12/24/2024	SDB3260588317	3,200.00	2.3065	8,225.37	7,380.91	0.0000	4.3300	50.0000	0.0000	(1.9787)	(0.2050)	0.0000	2	(2.1837)	01/06/2025
300398.ZK	12/24/2024	SDB3260588317	500.00	2.3065	1,285.21	1,153.27	0.0000	4.3300	50.0000	0.0000	(0.3092)	(0.0320)	0.0000	2	(0.3412)	01/06/2025
300398.ZK	12/24/2024	SDB3260588317	900.00	2.3065	2,313.39	2,075.88	0.0000	4.3300	50.0000	0.0000	(0.5565)	(0.0577)	0.0000	2	(0.6142)	01/06/2025
300398.ZK	12/24/2024	SDB3260588317	700.00	2.3065	1,799.30	1,614.57	0.0000	4.3300	50.0000	0.0000	(0.4328)	(0.0448)	0.0000	2	(0.4777)	01/06/2025
300398.ZK	12/24/2024	SDB3260588317	300.00	2.3065	771.13	691.96	0.0000	4.3300	50.0000	0.0000	(0.1855)	(0.0192)	0.0000	2	(0.2047)	01/06/2025
300398.ZK	12/24/2024	SDB3260588317	200.00	2.3065	514.09	461.31	0.0000	4.3300	50.0000	0.0000	(0.1237)	(0.0128)	0.0000	2	(0.1365)	01/06/2025
300398.ZK	12/23/2024	SDB3260588317	300.00	2.2907	694.04	687.21	0.0000	4.3300	50.0000	0.0000	(0.0835)	(0.0095)	0.0000	1	(0.0930)	01/06/2025
300398.ZK	12/23/2024	SDB3260588317	100.00	2.2907	244.55	229.07	0.0000	4.3300	50.0000	0.0000	(0.0294)	(0.0032)	0.0000	1	(0.0326)	01/06/2025
300398.ZK	12/23/2024	SDB3260588317	300.00	2.2907	743.95	687.21	0.0000	4.3300	50.0000	0.0000	(0.0895)	(0.0095)	0.0000	1	(0.0990)	01/06/2025
300398.ZK	12/23/2024	SDB3260588317	100.00	2.2907	257.04	229.07	0.0000	4.3300	50.0000	0.0000	(0.0309)	(0.0032)	0.0000	1	(0.0341)	01/06/2025
300398.ZK	12/23/2024	SDB3260588317	3,200.00	2.2907	8,225.37	7,330.19	0.0000	4.3300	50.0000	0.0000	(0.9893)	(0.1018)	0.0000	1	(1.0911)	01/06/2025
300398.ZK	12/23/2024	SDB3260588317	500.00	2.2907	1,285.21	1,145.34	0.0000	4.3300	50.0000	0.0000	(0.1546)	(0.0159)	0.0000	1	(0.1705)	01/06/2025
300398.ZK	12/23/2024	SDB3260588317	900.00	2.2907	2,313.39	2,061.62	0.0000	4.3300	50.0000	0.0000	(0.2782)	(0.0286)	0.0000	1	(0.3069)	01/06/2025
300398.ZK	12/23/2024	SDB3260588317	700.00	2.2907	1,799.30	1,603.48	0.0000	4.3300	50.0000	0.0000	(0.2164)	(0.0223)	0.0000	1	(0.2387)	01/06/2025
300398.ZK	12/23/2024	SDB3260588317	300.00	2.2907	771.13	687.21	0.0000	4.3300	50.0000	0.0000	(0.0927)	(0.0095)	0.0000	1	(0.1023)	01/06/2025
300398.ZK	12/23/2024	SDB3260588317	200.00	2.2907	514.09	458.14	0.0000	4.3300	50.0000	0.0000	(0.0618)	(0.0064)	0.0000	1	(0.0682)	01/06/2025
300398.ZK	12/20/2024	SDB3260588317	300.00	2.2614	694.04	678.43	0.0000	4.3300	50.0000	0.0000	(0.2504)	(0.0283)	0.0000	3	(0.2787)	01/06/2025
300398.ZK	12/20/2024	SDB3260588317	100.00	2.2614	244.55	226.14	0.0000	4.3300	50.0000	0.0000	(0.0882)	(0.0094)	0.0000	3	(0.0977)	01/06/2025
300398.ZK	12/20/2024	SDB3260588317	300.00	2.2614	743.95	678.43	0.0000	4.3300	50.0000	0.0000	(0.2684)	(0.0283)	0.0000	3	(0.2967)	01/06/2025
300398.ZK	12/20/2024	SDB3260588317	100.00	2.2614	257.04	226.14	0.0000	4.3300	50.0000	0.0000	(0.0927)	(0.0094)	0.0000	3	(0.1022)	01/06/2025
300398.ZK	12/20/2024	SDB3260588317	3,200.00	2.2614	8,225.37	7,236.57	0.0000	4.3300	50.0000	0.0000	(2.9680)	(0.3015)	0.0000	3	(3.2695)	01/06/2025
300398.ZK	12/20/2024	SDB3260588317	500.00	2.2614	1,285.21	1,130.71	0.0000	4.3300	50.0000	0.0000	(0.4637)	(0.0471)	0.0000	3	(0.5109)	01/06/2025
300398.ZK	12/20/2024	SDB3260588317	900.00	2.2614	2,313.39	2,035.29	0.0000	4.3300	50.0000	0.0000	(0.8347)	(0.0848)	0.0000	3	(0.9196)	01/06/2025
300398.ZK	12/20/2024	SDB3260588317	700.00	2.2614	1,799.30	1,583.00	0.0000	4.3300	50.0000	0.0000	(0.6492)	(0.0660)	0.0000	3	(0.7152)	01/06/2025
300398.ZK	12/20/2024	SDB3260588317	300.00	2.2614	771.13	678.43	0.0000	4.3300	50.0000	0.0000	(0.2782)	(0.0283)	0.0000	3	(0.3065)	01/06/2025
300398.ZK	12/20/2024	SDB3260588317	200.00	2.2614	514.09	452.29	0.0000	4.3300	50.0000	0.0000	(0.1855)	(0.0188)	0.0000	3	(0.2043)	01/06/2025
300398.ZK	12/19/2024	SDB3260588317	300.00	2.3040	694.04	691.20	0.0000	4.5800	50.0000	0.0000	(0.0883)	(0.0096)	0.0000	1	(0.0979)	01/06/2025
300398.ZK	12/19/2024	SDB3260588317	100.00	2.3040	244.55	230.40	0.0000	4.5800	50.0000	0.0000	(0.0311)	(0.0032)	0.0000	1	(0.0343)	01/06/2025
300398.ZK	12/19/2024	SDB3260588317	300.00	2.3040	743.95	691.20	0.0000	4.5800	50.0000	0.0000	(0.0946)	(0.0096)	0.0000	1	(0.1042)	01/06/2025
300398.ZK	12/19/2024	SDB3260588317	100.00	2.3040	257.04	230.40	0.0000	4.5800	50.0000	0.0000	(0.0327)	(0.0032)	0.0000	1	(0.0359)	01/06/2025
300398.ZK	12/19/2024	SDB3260588317	3,200.00	2.3040	8,225.37	7,372.78	0.0000	4.5800	50.0000	0.0000	(1.0464)	(0.1024)	0.0000	1	(1.1488)	01/06/2025
300398.ZK	12/19/2024	SDB3260588317	500.00	2.3040	1,285.21	1,152.00	0.0000	4.5800	50.0000	0.0000	(0.1635)	(0.0160)	0.0000	1	(0.1795)	01/06/2025
300398.ZK	12/19/2024	SDB3260588317	900.00	2.3040	2,313.39	2,073.59	0.0000	4.5800	50.0000	0.0000	(0.2943)	(0.0288)	0.0000	1	(0.3231)	01/06/2025
300398.ZK	12/19/2024	SDB3260588317	700.00	2.3040	1,799.30	1,612.80	0.0000	4.5800	50.0000	0.0000	(0.2289)	(0.0224)	0.0000	1	(0.2513)	01/06/2025
300398.ZK	12/19/2024	SDB3260588317	300.00	2.3040	771.13	691.20	0.0000	4.5800	50.0000	0.0000	(0.0981)	(0.0096)	0.0000	1	(0.1077)	01/06/2025
300398.ZK	12/19/2024	SDB3260588317	200.00	2.3040	514.09	460.80	0.0000	4.5800	50.0000	0.0000	(0.0654)	(0.0064)	0.0000	1	(0.0718)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
PHICHEM CORP CMN CLASS A SERIES NORTHBOUND (Cont.)																
300398.ZK	12/18/2024	SDB3260588317	100.00	2.3420	244.55	234.20	0.0000	4.5800	50.0000	0.0000	(0.0311)	(0.0033)	0.0000	1	(0.0344)	01/06/2025
300398.ZK	12/18/2024	SDB3260588317	300.00	2.3420	743.95	702.60	0.0000	4.5800	50.0000	0.0000	(0.0946)	(0.0098)	0.0000	1	(0.1044)	01/06/2025
300398.ZK	12/18/2024	SDB3260588317	100.00	2.3420	257.04	234.20	0.0000	4.5800	50.0000	0.0000	(0.0327)	(0.0033)	0.0000	1	(0.0360)	01/06/2025
300398.ZK	12/18/2024	SDB3260588317	3,200.00	2.3420	8,225.37	7,494.39	0.0000	4.5800	50.0000	0.0000	(1.0464)	(0.1041)	0.0000	1	(1.1505)	01/06/2025
300398.ZK	12/18/2024	SDB3260588317	500.00	2.3420	1,285.21	1,171.00	0.0000	4.5800	50.0000	0.0000	(0.1635)	(0.0163)	0.0000	1	(0.1798)	01/06/2025
300398.ZK	12/18/2024	SDB3260588317	900.00	2.3420	2,313.39	2,107.80	0.0000	4.5800	50.0000	0.0000	(0.2943)	(0.0293)	0.0000	1	(0.3236)	01/06/2025
300398.ZK	12/18/2024	SDB3260588317	700.00	2.3420	1,799.30	1,639.40	0.0000	4.5800	50.0000	0.0000	(0.2289)	(0.0228)	0.0000	1	(0.2517)	01/06/2025
300398.ZK	12/18/2024	SDB3260588317	300.00	2.3420	771.13	702.60	0.0000	4.5800	50.0000	0.0000	(0.0981)	(0.0098)	0.0000	1	(0.1079)	01/06/2025
300398.ZK	12/18/2024	SDB3260588317	200.00	2.3420	514.09	468.40	0.0000	4.5800	50.0000	0.0000	(0.0654)	(0.0065)	0.0000	1	(0.0719)	01/06/2025
300398.ZK	12/17/2024	SDB3260588317	100.00	2.4442	244.55	244.42	0.0000	4.5800	50.0000	0.0000	(0.0311)	(0.0034)	0.0000	1	(0.0345)	01/06/2025
300398.ZK	12/17/2024	SDB3260588317	300.00	2.4442	743.95	733.26	0.0000	4.5800	50.0000	0.0000	(0.0946)	(0.0102)	0.0000	1	(0.1048)	01/06/2025
300398.ZK	12/17/2024	SDB3260588317	100.00	2.4442	257.04	244.42	0.0000	4.5800	50.0000	0.0000	(0.0327)	(0.0034)	0.0000	1	(0.0361)	01/06/2025
300398.ZK	12/17/2024	SDB3260588317	3,200.00	2.4442	8,225.37	7,821.47	0.0000	4.5800	50.0000	0.0000	(1.0464)	(0.1086)	0.0000	1	(1.1551)	01/06/2025
300398.ZK	12/17/2024	SDB3260588317	500.00	2.4442	1,285.21	1,222.11	0.0000	4.5800	50.0000	0.0000	(0.1635)	(0.0170)	0.0000	1	(0.1805)	01/06/2025
300398.ZK	12/17/2024	SDB3260588317	900.00	2.4442	2,313.39	2,199.79	0.0000	4.5800	50.0000	0.0000	(0.2943)	(0.0306)	0.0000	1	(0.3249)	01/06/2025
300398.ZK	12/17/2024	SDB3260588317	700.00	2.4442	1,799.30	1,710.95	0.0000	4.5800	50.0000	0.0000	(0.2289)	(0.0238)	0.0000	1	(0.2527)	01/06/2025
300398.ZK	12/17/2024	SDB3260588317	300.00	2.4442	771.13	733.26	0.0000	4.5800	50.0000	0.0000	(0.0981)	(0.0102)	0.0000	1	(0.1083)	01/06/2025
300398.ZK	12/17/2024	SDB3260588317	200.00	2.4442	514.09	488.84	0.0000	4.5800	50.0000	0.0000	(0.0654)	(0.0068)	0.0000	1	(0.0722)	01/06/2025
300398.ZK	12/16/2024	SDB3260588317	300.00	2.4681	743.95	740.42	0.0000	4.5800	50.0000	0.0000	(0.0946)	(0.0103)	0.0000	1	(0.1049)	01/06/2025
300398.ZK	12/16/2024	SDB3260588317	100.00	2.4681	257.04	246.81	0.0000	4.5800	50.0000	0.0000	(0.0327)	(0.0034)	0.0000	1	(0.0361)	01/06/2025
300398.ZK	12/16/2024	SDB3260588317	3,200.00	2.4681	8,225.37	7,897.86	0.0000	4.5800	50.0000	0.0000	(1.0464)	(0.1097)	0.0000	1	(1.1561)	01/06/2025
300398.ZK	12/16/2024	SDB3260588317	500.00	2.4681	1,285.21	1,234.04	0.0000	4.5800	50.0000	0.0000	(0.1635)	(0.0171)	0.0000	1	(0.1806)	01/06/2025
300398.ZK	12/16/2024	SDB3260588317	900.00	2.4681	2,313.39	2,221.27	0.0000	4.5800	50.0000	0.0000	(0.2943)	(0.0309)	0.0000	1	(0.3252)	01/06/2025
300398.ZK	12/16/2024	SDB3260588317	700.00	2.4681	1,799.30	1,727.66	0.0000	4.5800	50.0000	0.0000	(0.2289)	(0.0240)	0.0000	1	(0.2529)	01/06/2025
300398.ZK	12/16/2024	SDB3260588317	300.00	2.4681	771.13	740.42	0.0000	4.5800	50.0000	0.0000	(0.0981)	(0.0103)	0.0000	1	(0.1084)	01/06/2025
300398.ZK	12/16/2024	SDB3260588317	200.00	2.4681	514.09	493.62	0.0000	4.5800	50.0000	0.0000	(0.0654)	(0.0069)	0.0000	1	(0.0723)	01/06/2025
300398.ZK	12/13/2024	SDB3260588317	300.00	2.4518	743.95	735.53	0.0000	4.5800	50.0000	0.0000	(0.2839)	(0.0306)	0.0000	3	(0.3146)	01/06/2025
300398.ZK	12/13/2024	SDB3260588317	100.00	2.4518	257.04	245.18	0.0000	4.5800	50.0000	0.0000	(0.0981)	(0.0102)	0.0000	3	(0.1083)	01/06/2025
300398.ZK	12/13/2024	SDB3260588317	3,200.00	2.4518	8,225.37	7,845.66	0.0000	4.5800	50.0000	0.0000	(3.1393)	(0.3269)	0.0000	3	(3.4663)	01/06/2025
300398.ZK	12/13/2024	SDB3260588317	500.00	2.4518	1,285.21	1,225.88	0.0000	4.5800	50.0000	0.0000	(0.4905)	(0.0511)	0.0000	3	(0.5416)	01/06/2025
300398.ZK	12/13/2024	SDB3260588317	900.00	2.4518	2,313.39	2,206.59	0.0000	4.5800	50.0000	0.0000	(0.8829)	(0.0919)	0.0000	3	(0.9749)	01/06/2025
300398.ZK	12/13/2024	SDB3260588317	700.00	2.4518	1,799.30	1,716.24	0.0000	4.5800	50.0000	0.0000	(0.6867)	(0.0715)	0.0000	3	(0.7582)	01/06/2025
300398.ZK	12/13/2024	SDB3260588317	300.00	2.4518	771.13	735.53	0.0000	4.5800	50.0000	0.0000	(0.2943)	(0.0306)	0.0000	3	(0.3250)	01/06/2025
300398.ZK	12/13/2024	SDB3260588317	200.00	2.4518	514.09	490.35	0.0000	4.5800	50.0000	0.0000	(0.1962)	(0.0204)	0.0000	3	(0.2166)	01/06/2025
300398.ZK	12/12/2024	SDB3260588317	100.00	2.4302	257.04	243.02	0.0000	4.5800	50.0000	0.0000	(0.0327)	(0.0034)	0.0000	1	(0.0361)	01/06/2025
300398.ZK	12/12/2024	SDB3260588317	3,200.00	2.4302	8,225.37	7,776.51	0.0000	4.5800	50.0000	0.0000	(1.0464)	(0.1080)	0.0000	1	(1.1545)	01/06/2025
300398.ZK	12/12/2024	SDB3260588317	500.00	2.4302	1,285.21	1,215.08	0.0000	4.5800	50.0000	0.0000	(0.1635)	(0.0169)	0.0000	1	(0.1804)	01/06/2025
300398.ZK	12/12/2024	SDB3260588317	900.00	2.4302	2,313.39	2,187.14	0.0000	4.5800	50.0000	0.0000	(0.2943)	(0.0304)	0.0000	1	(0.3247)	01/06/2025
300398.ZK	12/12/2024	SDB3260588317	700.00	2.4302	1,799.30	1,701.11	0.0000	4.5800	50.0000	0.0000	(0.2289)	(0.0236)	0.0000	1	(0.2525)	01/06/2025
300398.ZK	12/12/2024	SDB3260588317	300.00	2.4302	771.13	729.05	0.0000	4.5800	50.0000	0.0000	(0.0981)	(0.0101)	0.0000	1	(0.1082)	01/06/2025
300398.ZK	12/12/2024	SDB3260588317	200.00	2.4302	514.09	486.03	0.0000	4.5800	50.0000	0.0000	(0.0654)	(0.0068)	0.0000	1	(0.0722)	01/06/2025
300398.ZK	12/11/2024	SDB3260588317	100.00	2.4741	257.04	247.41	0.0000	4.5800	50.0000	0.0000	(0.0327)	(0.0034)	0.0000	1	(0.0361)	01/06/2025
300398.ZK	12/11/2024	SDB3260588317	3,200.00	2.4741	8,225.37	7,917.06	0.0000	4.5800	50.0000	0.0000	(1.0464)	(0.1100)	0.0000	1	(1.1564)	01/06/2025
300398.ZK	12/11/2024	SDB3260588317	500.00	2.4741	1,285.21	1,237.04	0.0000	4.5800	50.0000	0.0000	(0.1635)	(0.0172)	0.0000	1	(0.1807)	01/06/2025
300398.ZK	12/11/2024	SDB3260588317	900.00	2.4741	2,313.39	2,226.67	0.0000	4.5800	50.0000	0.0000	(0.2943)	(0.0309)	0.0000	1	(0.3252)	01/06/2025
300398.ZK	12/11/2024	SDB3260588317	700.00	2.4741	1,799.30	1,731.86	0.0000	4.5800	50.0000	0.0000	(0.2289)	(0.0241)	0.0000	1	(0.2530)	01/06/2025
300398.ZK	12/11/2024	SDB3260588317	300.00	2.4741	771.13	742.22	0.0000	4.5800	50.0000	0.0000	(0.0981)	(0.0103)	0.0000	1	(0.1084)	01/06/2025
300398.ZK	12/11/2024	SDB3260588317	200.00	2.4741	514.09	494.82	0.0000	4.5800	50.0000	0.0000	(0.0654)	(0.0069)	0.0000	1	(0.0723)	01/06/2025
300398.ZK	12/10/2024	SDB3260588317	100.00	2.4726	257.04	247.26	0.0000	4.5800	50.0000	0.0000	(0.0327)	(0.0034)	0.0000	1	(0.0361)	01/06/2025
300398.ZK	12/10/2024	SDB3260588317	3,200.00	2.4726	8,225.37	7,912.47	0.0000	4.5800	50.0000	0.0000	(1.0464)	(0.1099)	0.0000	1	(1.1563)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
PHICHEM CORP CMN CLASS A SERIES NORTHBOUND (Cont.)																
300398.ZK	12/10/2024	SDB3260588317	500.00	2.4726	1,285.21	1,236.32	0.0000	4.5800	50.0000	0.0000	(0.1635)	(0.0172)	0.0000	1	(0.1807)	01/06/2025
300398.ZK	12/10/2024	SDB3260588317	900.00	2.4726	2,313.39	2,225.38	0.0000	4.5800	50.0000	0.0000	(0.2943)	(0.0309)	0.0000	1	(0.3252)	01/06/2025
300398.ZK	12/10/2024	SDB3260588317	700.00	2.4726	1,799.30	1,730.85	0.0000	4.5800	50.0000	0.0000	(0.2289)	(0.0240)	0.0000	1	(0.2530)	01/06/2025
300398.ZK	12/10/2024	SDB3260588317	300.00	2.4726	771.13	741.79	0.0000	4.5800	50.0000	0.0000	(0.0981)	(0.0103)	0.0000	1	(0.1084)	01/06/2025
300398.ZK	12/10/2024	SDB3260588317	200.00	2.4726	514.09	494.53	0.0000	4.5800	50.0000	0.0000	(0.0654)	(0.0069)	0.0000	1	(0.0723)	01/06/2025
300398.ZK	12/09/2024	SDB3260588317	100.00	2.4571	257.04	245.71	0.0000	4.5800	50.0000	0.0000	(0.0327)	(0.0034)	0.0000	1	(0.0361)	01/06/2025
300398.ZK	12/09/2024	SDB3260588317	3,200.00	2.4571	8,225.37	7,862.73	0.0000	4.5800	50.0000	0.0000	(1.0464)	(0.1092)	0.0000	1	(1.1557)	01/06/2025
300398.ZK	12/09/2024	SDB3260588317	500.00	2.4571	1,285.21	1,228.55	0.0000	4.5800	50.0000	0.0000	(0.1635)	(0.0171)	0.0000	1	(0.1806)	01/06/2025
300398.ZK	12/09/2024	SDB3260588317	900.00	2.4571	2,313.39	2,211.39	0.0000	4.5800	50.0000	0.0000	(0.2943)	(0.0307)	0.0000	1	(0.3250)	01/06/2025
300398.ZK	12/09/2024	SDB3260588317	700.00	2.4571	1,799.30	1,719.97	0.0000	4.5800	50.0000	0.0000	(0.2289)	(0.0239)	0.0000	1	(0.2528)	01/06/2025
300398.ZK	12/09/2024	SDB3260588317	300.00	2.4571	771.13	737.13	0.0000	4.5800	50.0000	0.0000	(0.0981)	(0.0102)	0.0000	1	(0.1083)	01/06/2025
300398.ZK	12/09/2024	SDB3260588317	200.00	2.4571	514.09	491.42	0.0000	4.5800	50.0000	0.0000	(0.0654)	(0.0068)	0.0000	1	(0.0722)	01/06/2025
300398.ZK	12/06/2024	SDB3260588317	100.00	2.5467	257.04	254.68	0.0000	4.5800	50.0000	0.0000	(0.0981)	(0.0106)	0.0000	3	(0.1087)	01/06/2025
300398.ZK	12/06/2024	SDB3260588317	3,200.00	2.5467	8,225.37	8,149.60	0.0000	4.5800	50.0000	0.0000	(3.1393)	(0.3396)	0.0000	3	(3.4789)	01/06/2025
300398.ZK	12/06/2024	SDB3260588317	500.00	2.5467	1,285.21	1,273.38	0.0000	4.5800	50.0000	0.0000	(0.4905)	(0.0531)	0.0000	3	(0.5436)	01/06/2025
300398.ZK	12/06/2024	SDB3260588317	900.00	2.5467	2,313.39	2,292.07	0.0000	4.5800	50.0000	0.0000	(0.8829)	(0.0955)	0.0000	3	(0.9784)	01/06/2025
300398.ZK	12/06/2024	SDB3260588317	700.00	2.5467	1,799.30	1,782.72	0.0000	4.5800	50.0000	0.0000	(0.6867)	(0.0743)	0.0000	3	(0.7610)	01/06/2025
300398.ZK	12/06/2024	SDB3260588317	300.00	2.5467	771.13	764.02	0.0000	4.5800	50.0000	0.0000	(0.2943)	(0.0318)	0.0000	3	(0.3261)	01/06/2025
300398.ZK	12/06/2024	SDB3260588317	200.00	2.5467	514.09	509.35	0.0000	4.5800	50.0000	0.0000	(0.1962)	(0.0212)	0.0000	3	(0.2174)	01/06/2025
300398.ZK	12/05/2024	SDB3260588317	100.00	2.6405	257.04	264.05	0.0000	4.5800	50.0000	0.0000	(0.0327)	(0.0037)	0.0000	1	(0.0364)	01/06/2025
300398.ZK	12/05/2024	SDB3260588317	3,200.00	2.6405	8,225.37	8,449.54	0.0000	4.5800	50.0000	0.0000	(1.0464)	(0.1174)	0.0000	1	(1.1638)	01/06/2025
300398.ZK	12/05/2024	SDB3260588317	500.00	2.6405	1,285.21	1,320.24	0.0000	4.5800	50.0000	0.0000	(0.1635)	(0.0183)	0.0000	1	(0.1818)	01/06/2025
300398.ZK	12/05/2024	SDB3260588317	900.00	2.6405	2,313.39	2,376.43	0.0000	4.5800	50.0000	0.0000	(0.2943)	(0.0330)	0.0000	1	(0.3273)	01/06/2025
300398.ZK	12/05/2024	SDB3260588317	700.00	2.6405	1,799.30	1,848.34	0.0000	4.5800	50.0000	0.0000	(0.2289)	(0.0257)	0.0000	1	(0.2546)	01/06/2025
300398.ZK	12/05/2024	SDB3260588317	300.00	2.6405	771.13	792.14	0.0000	4.5800	50.0000	0.0000	(0.0981)	(0.0110)	0.0000	1	(0.1091)	01/06/2025
300398.ZK	12/05/2024	SDB3260588317	200.00	2.6405	514.09	528.10	0.0000	4.5800	50.0000	0.0000	(0.0654)	(0.0073)	0.0000	1	(0.0727)	01/06/2025
300398.ZK	12/04/2024	SDB3260588317	100.00	2.5704	257.04	257.04	0.0000	4.5800	50.0000	0.0000	(0.0327)	(0.0036)	0.0000	1	(0.0363)	01/06/2025
300398.ZK	12/04/2024	SDB3260588317	3,200.00	2.5704	8,225.37	8,225.37	0.0000	4.5800	50.0000	0.0000	(1.0464)	(0.1142)	0.0000	1	(1.1607)	01/06/2025
300398.ZK	12/04/2024	SDB3260588317	500.00	2.5704	1,285.21	1,285.21	0.0000	4.5800	50.0000	0.0000	(0.1635)	(0.0179)	0.0000	1	(0.1814)	01/06/2025
300398.ZK	12/04/2024	SDB3260588317	900.00	2.5704	2,313.39	2,313.39	0.0000	4.5800	50.0000	0.0000	(0.2943)	(0.0321)	0.0000	1	(0.3264)	01/06/2025
300398.ZK	12/04/2024	SDB3260588317	700.00	2.5704	1,799.30	1,799.30	0.0000	4.5800	50.0000	0.0000	(0.2289)	(0.0250)	0.0000	1	(0.2539)	01/06/2025
300398.ZK	12/04/2024	SDB3260588317	300.00	2.5704	771.13	771.13	0.0000	4.5800	50.0000	0.0000	(0.0981)	(0.0107)	0.0000	1	(0.1088)	01/06/2025
300398.ZK	12/04/2024	SDB3260588317	200.00	2.5704	514.09	514.09	0.0000	4.5800	50.0000	0.0000	(0.0654)	(0.0071)	0.0000	1	(0.0725)	01/06/2025
TOTAL PHICHEM CORP CMN CLASS A SERIES NORTHBOUND											(66.1640)	(6.9140)	0.0000		(73.0780)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
PING AN INS GRP CO OF CHINA LTD CMN CLASS A SERIES NORTHBOUND																
601318.SH	01/03/2025	SDB3262055934	4,300.00	7.3740	31,605.67	31,708.05	0.0000	4.3300	50.0000	0.0000	(11.4044)	(1.3212)	0.0000	3	(12.7255)	01/06/2025
601318.SH	01/03/2025	SDB3262055934	4,300.00	7.3740	31,568.98	31,708.05	0.0000	4.3300	50.0000	0.0000	(11.3911)	(1.3212)	0.0000	3	(12.7123)	01/06/2025
601318.SH	01/03/2025	SDB3262055934	7,100.00	7.3740	52,649.18	52,355.15	0.0000	4.3300	50.0000	0.0000	(18.9976)	(2.1815)	0.0000	3	(21.1790)	01/06/2025
601318.SH	01/03/2025	SDB3262055934	5,200.00	7.3740	38,542.09	38,344.62	0.0000	4.3300	50.0000	0.0000	(13.9073)	(1.5977)	0.0000	3	(15.5050)	01/06/2025
601318.SH	01/03/2025	SDB3262055934	52,000.00	7.3740	382,662.07	383,446.18	0.0000	4.3300	50.0000	0.0000	(138.0772)	(15.9769)	0.0000	3	(154.0542)	01/06/2025
601318.SH	01/03/2025	SDB3262055934	400.00	7.3740	2,943.55	2,949.59	0.0000	4.3300	50.0000	0.0000	(1.0621)	(0.1229)	0.0000	3	(1.1850)	01/06/2025
601318.SH	01/03/2025	SDB3262055934	13,400.00	7.3740	98,609.07	98,811.13	0.0000	4.3300	50.0000	0.0000	(35.5814)	(4.1171)	0.0000	3	(39.6986)	01/06/2025
601318.SH	01/03/2025	SDB3262055934	9,500.00	7.3740	69,909.42	70,052.67	0.0000	4.3300	50.0000	0.0000	(25.2256)	(2.9189)	0.0000	3	(28.1445)	01/06/2025
601318.SH	01/03/2025	SDB3262055934	5,000.00	7.3740	36,794.43	36,869.82	0.0000	4.3300	50.0000	0.0000	(13.2767)	(1.5362)	0.0000	3	(14.8129)	01/06/2025
601318.SH	01/03/2025	SDB3262055934	200.00	7.3740	1,471.78	1,474.79	0.0000	4.3300	50.0000	0.0000	(0.5311)	(0.0614)	0.0000	3	(0.5925)	01/06/2025
601318.SH	01/03/2025	SDB3262055934	5,100.00	7.3740	37,530.32	37,607.22	0.0000	4.3300	50.0000	0.0000	(13.5422)	(1.5670)	0.0000	3	(15.1092)	01/06/2025
601318.SH	01/03/2025	SDB3262055934	1,200.00	7.3740	8,830.66	8,848.76	0.0000	4.3300	50.0000	0.0000	(3.1864)	(0.3687)	0.0000	3	(3.5551)	01/06/2025
601318.SH	01/03/2025	SDB3262055934	16,900.00	7.3740	124,365.17	124,620.01	0.0000	4.3300	50.0000	0.0000	(44.8751)	(5.1925)	0.0000	3	(50.0676)	01/06/2025
601318.SH	01/03/2025	SDB3262055934	9,700.00	7.3740	71,381.19	71,527.46	0.0000	4.3300	50.0000	0.0000	(25.7567)	(2.9803)	0.0000	3	(28.7370)	01/06/2025
601318.SH	01/02/2025	SDB3262055934	7,100.00	7.2938	52,649.18	51,786.07	0.0000	4.3300	50.0000	0.0000	(6.3325)	(0.7193)	0.0000	1	(7.0518)	01/06/2025
601318.SH	01/02/2025	SDB3262055934	5,200.00	7.2938	38,542.09	37,927.83	0.0000	4.3300	50.0000	0.0000	(4.6358)	(0.5268)	0.0000	1	(5.1625)	01/06/2025
601318.SH	01/02/2025	SDB3262055934	52,000.00	7.2938	382,662.07	378,278.28	0.0000	4.3300	50.0000	0.0000	(46.0257)	(5.2678)	0.0000	1	(51.2935)	01/06/2025
601318.SH	01/02/2025	SDB3262055934	400.00	7.2938	2,943.55	2,917.53	0.0000	4.3300	50.0000	0.0000	(0.3540)	(0.0405)	0.0000	1	(0.3946)	01/06/2025
601318.SH	01/02/2025	SDB3262055934	13,400.00	7.2938	98,609.07	97,737.09	0.0000	4.3300	50.0000	0.0000	(11.8605)	(1.3575)	0.0000	1	(13.2179)	01/06/2025
601318.SH	01/02/2025	SDB3262055934	9,500.00	7.2938	69,909.42	69,291.22	0.0000	4.3300	50.0000	0.0000	(8.4085)	(0.9624)	0.0000	1	(9.3709)	01/06/2025
601318.SH	01/02/2025	SDB3262055934	5,000.00	7.2938	36,794.43	36,469.07	0.0000	4.3300	50.0000	0.0000	(4.4256)	(0.5065)	0.0000	1	(4.9321)	01/06/2025
601318.SH	01/02/2025	SDB3262055934	200.00	7.2938	1,471.78	1,458.76	0.0000	4.3300	50.0000	0.0000	(0.1770)	(0.0203)	0.0000	1	(0.1973)	01/06/2025
601318.SH	01/02/2025	SDB3262055934	5,100.00	7.2938	37,530.32	37,198.45	0.0000	4.3300	50.0000	0.0000	(4.5141)	(0.5166)	0.0000	1	(5.0307)	01/06/2025
601318.SH	01/02/2025	SDB3262055934	1,200.00	7.2938	8,830.66	8,752.58	0.0000	4.3300	50.0000	0.0000	(1.0621)	(0.1216)	0.0000	1	(1.1837)	01/06/2025
601318.SH	01/02/2025	SDB3262055934	16,900.00	7.2938	124,365.17	123,265.44	0.0000	4.3300	50.0000	0.0000	(14.9584)	(1.7120)	0.0000	1	(16.6704)	01/06/2025
601318.SH	01/02/2025	SDB3262055934	9,700.00	7.2938	71,381.19	70,749.99	0.0000	4.3300	50.0000	0.0000	(8.5856)	(0.9826)	0.0000	1	(9.5682)	01/06/2025
601318.SH	12/31/2024	SDB3262055934	7,100.00	7.3630	52,649.18	52,277.57	0.0000	4.3300	50.0000	0.0000	(12.6651)	(1.4522)	0.0000	2	(14.1172)	01/06/2025
601318.SH	12/31/2024	SDB3262055934	5,200.00	7.3630	38,542.09	38,287.80	0.0000	4.3300	50.0000	0.0000	(9.2715)	(1.0635)	0.0000	2	(10.3351)	01/06/2025
601318.SH	12/31/2024	SDB3262055934	52,000.00	7.3630	382,662.07	382,877.98	0.0000	4.3300	50.0000	0.0000	(92.0515)	(10.6355)	0.0000	2	(102.6870)	01/06/2025
601318.SH	12/31/2024	SDB3262055934	400.00	7.3630	2,943.55	2,945.22	0.0000	4.3300	50.0000	0.0000	(0.7081)	(0.0818)	0.0000	2	(0.7899)	01/06/2025
601318.SH	12/31/2024	SDB3262055934	13,400.00	7.3630	98,609.07	98,664.71	0.0000	4.3300	50.0000	0.0000	(23.7210)	(2.7407)	0.0000	2	(26.4616)	01/06/2025
601318.SH	12/31/2024	SDB3262055934	9,500.00	7.3630	69,909.42	69,948.86	0.0000	4.3300	50.0000	0.0000	(16.8171)	(1.9430)	0.0000	2	(18.7601)	01/06/2025
601318.SH	12/31/2024	SDB3262055934	5,000.00	7.3630	36,794.43	36,815.19	0.0000	4.3300	50.0000	0.0000	(8.8511)	(1.0226)	0.0000	2	(9.8737)	01/06/2025
601318.SH	12/31/2024	SDB3262055934	200.00	7.3630	1,471.78	1,472.61	0.0000	4.3300	50.0000	0.0000	(0.3540)	(0.0409)	0.0000	2	(0.3949)	01/06/2025
601318.SH	12/31/2024	SDB3262055934	5,100.00	7.3630	37,530.32	37,551.49	0.0000	4.3300	50.0000	0.0000	(9.0281)	(1.0431)	0.0000	2	(10.0712)	01/06/2025
601318.SH	12/31/2024	SDB3262055934	1,200.00	7.3630	8,830.66	8,835.65	0.0000	4.3300	50.0000	0.0000	(2.1243)	(0.2454)	0.0000	2	(2.3697)	01/06/2025
601318.SH	12/31/2024	SDB3262055934	16,900.00	7.3630	124,365.17	124,435.34	0.0000	4.3300	50.0000	0.0000	(28.9167)	(3.4565)	0.0000	2	(33.3733)	01/06/2025
601318.SH	12/31/2024	SDB3262055934	9,700.00	7.3630	71,381.19	71,421.47	0.0000	4.3300	50.0000	0.0000	(17.1711)	(1.9839)	0.0000	2	(19.1551)	01/06/2025
601318.SH	12/30/2024	SDB3262055934	7,100.00	7.2686	52,649.18	51,607.39	0.0000	4.3300	50.0000	0.0000	(6.3325)	(0.7168)	0.0000	1	(7.0493)	01/06/2025
601318.SH	12/30/2024	SDB3262055934	5,200.00	7.2686	38,542.09	37,796.96	0.0000	4.3300	50.0000	0.0000	(4.6358)	(0.5250)	0.0000	1	(5.1607)	01/06/2025
601318.SH	12/30/2024	SDB3262055934	52,000.00	7.2686	382,662.07	377,969.59	0.0000	4.3300	50.0000	0.0000	(46.0257)	(5.2496)	0.0000	1	(51.2753)	01/06/2025
601318.SH	12/30/2024	SDB3262055934	400.00	7.2686	2,943.55	2,907.46	0.0000	4.3300	50.0000	0.0000	(0.3540)	(0.0404)	0.0000	1	(0.3944)	01/06/2025
601318.SH	12/30/2024	SDB3262055934	13,400.00	7.2686	98,609.07	97,399.86	0.0000	4.3300	50.0000	0.0000	(11.8605)	(1.3528)	0.0000	1	(13.2133)	01/06/2025
601318.SH	12/30/2024	SDB3262055934	9,500.00	7.2686	69,909.42	69,052.14	0.0000	4.3300	50.0000	0.0000	(8.4085)	(0.9591)	0.0000	1	(9.3676)	01/06/2025
601318.SH	12/30/2024	SDB3262055934	5,000.00	7.2686	36,794.43	36,343.23	0.0000	4.3300	50.0000	0.0000	(4.4256)	(0.5048)	0.0000	1	(4.9303)	01/06/2025
601318.SH	12/30/2024	SDB3262055934	200.00	7.2686	1,471.78	1,453.73	0.0000	4.3300	50.0000	0.0000	(0.1770)	(0.0202)	0.0000	1	(0.1972)	01/06/2025
601318.SH	12/30/2024	SDB3262055934	5,100.00	7.2686	37,530.32	37,070.09	0.0000	4.3300	50.0000	0.0000	(4.5141)	(0.5149)	0.0000	1	(5.0289)	01/06/2025
601318.SH	12/30/2024	SDB3262055934	1,200.00	7.2686	8,830.66	8,722.38	0.0000	4.3300	50.0000	0.0000	(1.0621)	(0.1211)	0.0000	1	(1.1833)	01/06/2025
601318.SH	12/30/2024	SDB3262055934	16,900.00	7.2686	124,365.17	122,840.12	0.0000	4.3300	50.0000	0.0000	(14.9584)	(1.7061)	0.0000	1	(16.6645)	01/06/2025
601318.SH	12/30/2024	SDB3262055934	9,700.00	7.2686	71,381.19	70,505.87	0.0000	4.3300	50.0000	0.0000	(8.5856)	(0.9792)	0.0000	1	(9.5648)	01/06/2025

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Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
PING AN INS GRP CO OF CHINA LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
601318.SH	12/27/2024	SDB3262055934	7,100.00	7.2003	52,649.18	51,122.33	0.0000	4.3300	50.0000	0.0000	(18.9976)	(2.1301)	0.0000	3	(21.1277)	01/06/2025
601318.SH	12/27/2024	SDB3262055934	5,200.00	7.2003	38,542.09	37,441.71	0.0000	4.3300	50.0000	0.0000	(13.9073)	(1.5601)	0.0000	3	(15.4673)	01/06/2025
601318.SH	12/27/2024	SDB3262055934	52,000.00	7.2003	382,662.07	374,417.06	0.0000	4.3300	50.0000	0.0000	(138.0772)	(15.6007)	0.0000	3	(153.6779)	01/06/2025
601318.SH	12/27/2024	SDB3262055934	400.00	7.2003	2,943.55	2,880.13	0.0000	4.3300	50.0000	0.0000	(1.0621)	(0.1200)	0.0000	3	(1.1821)	01/06/2025
601318.SH	12/27/2024	SDB3262055934	13,400.00	7.2003	98,609.07	96,484.40	0.0000	4.3300	50.0000	0.0000	(35.5814)	(4.0202)	0.0000	3	(39.6016)	01/06/2025
601318.SH	12/27/2024	SDB3262055934	9,500.00	7.2003	69,909.42	68,403.12	0.0000	4.3300	50.0000	0.0000	(25.2256)	(2.8501)	0.0000	3	(28.0758)	01/06/2025
601318.SH	12/27/2024	SDB3262055934	5,000.00	7.2003	36,794.43	36,001.64	0.0000	4.3300	50.0000	0.0000	(13.2767)	(1.5001)	0.0000	3	(14.7767)	01/06/2025
601318.SH	12/27/2024	SDB3262055934	200.00	7.2003	1,471.78	1,440.07	0.0000	4.3300	50.0000	0.0000	(0.5311)	(0.0600)	0.0000	3	(0.5911)	01/06/2025
601318.SH	12/27/2024	SDB3262055934	5,100.00	7.2003	37,530.32	36,721.67	0.0000	4.3300	50.0000	0.0000	(13.5422)	(1.5301)	0.0000	3	(15.0723)	01/06/2025
601318.SH	12/27/2024	SDB3262055934	1,200.00	7.2003	8,830.66	8,640.39	0.0000	4.3300	50.0000	0.0000	(3.1864)	(0.3600)	0.0000	3	(3.5464)	01/06/2025
601318.SH	12/27/2024	SDB3262055934	16,900.00	7.2003	124,365.17	121,685.54	0.0000	4.3300	50.0000	0.0000	(44.8751)	(5.0702)	0.0000	3	(49.9453)	01/06/2025
601318.SH	12/27/2024	SDB3262055934	9,700.00	7.2003	71,381.19	69,843.18	0.0000	4.3300	50.0000	0.0000	(25.7567)	(2.9101)	0.0000	3	(28.6668)	01/06/2025
601318.SH	12/26/2024	SDB3262055934	7,100.00	7.2313	52,649.18	51,342.49	0.0000	4.3300	50.0000	0.0000	(6.3325)	(0.7131)	0.0000	1	(7.0456)	01/06/2025
601318.SH	12/26/2024	SDB3262055934	5,200.00	7.2313	38,542.09	37,602.95	0.0000	4.3300	50.0000	0.0000	(4.6358)	(0.5223)	0.0000	1	(5.1580)	01/06/2025
601318.SH	12/26/2024	SDB3262055934	52,000.00	7.2313	382,662.07	376,029.52	0.0000	4.3300	50.0000	0.0000	(46.0257)	(5.2226)	0.0000	1	(51.2484)	01/06/2025
601318.SH	12/26/2024	SDB3262055934	400.00	7.2313	2,943.55	2,892.53	0.0000	4.3300	50.0000	0.0000	(0.3540)	(0.0402)	0.0000	1	(0.3942)	01/06/2025
601318.SH	12/26/2024	SDB3262055934	13,400.00	7.2313	98,609.07	96,899.92	0.0000	4.3300	50.0000	0.0000	(11.8605)	(1.3458)	0.0000	1	(13.2063)	01/06/2025
601318.SH	12/26/2024	SDB3262055934	9,500.00	7.2313	69,909.42	68,697.70	0.0000	4.3300	50.0000	0.0000	(8.4085)	(0.9541)	0.0000	1	(9.3627)	01/06/2025
601318.SH	12/26/2024	SDB3262055934	5,000.00	7.2313	36,794.43	36,156.68	0.0000	4.3300	50.0000	0.0000	(4.4256)	(0.5022)	0.0000	1	(4.9277)	01/06/2025
601318.SH	12/26/2024	SDB3262055934	200.00	7.2313	1,471.78	1,446.27	0.0000	4.3300	50.0000	0.0000	(0.1770)	(0.0201)	0.0000	1	(0.1971)	01/06/2025
601318.SH	12/26/2024	SDB3262055934	5,100.00	7.2313	37,530.32	36,879.82	0.0000	4.3300	50.0000	0.0000	(4.5141)	(0.5122)	0.0000	1	(5.0263)	01/06/2025
601318.SH	12/26/2024	SDB3262055934	1,200.00	7.2313	8,830.66	8,677.60	0.0000	4.3300	50.0000	0.0000	(1.0621)	(0.1205)	0.0000	1	(1.1827)	01/06/2025
601318.SH	12/26/2024	SDB3262055934	16,900.00	7.2313	124,365.17	122,209.60	0.0000	4.3300	50.0000	0.0000	(14.9584)	(1.6974)	0.0000	1	(16.6557)	01/06/2025
601318.SH	12/26/2024	SDB3262055934	9,700.00	7.2313	71,381.19	70,143.97	0.0000	4.3300	50.0000	0.0000	(8.5856)	(0.9742)	0.0000	1	(9.5598)	01/06/2025
601318.SH	12/24/2024	SDB3262055934	7,100.00	7.2313	52,649.18	51,342.49	0.0000	4.3300	50.0000	0.0000	(12.6651)	(1.4262)	0.0000	2	(14.0912)	01/06/2025
601318.SH	12/24/2024	SDB3262055934	5,200.00	7.2313	38,542.09	37,602.95	0.0000	4.3300	50.0000	0.0000	(9.2715)	(1.0445)	0.0000	2	(10.3160)	01/06/2025
601318.SH	12/24/2024	SDB3262055934	52,000.00	7.2313	382,662.07	376,029.52	0.0000	4.3300	50.0000	0.0000	(92.0515)	(10.4453)	0.0000	2	(102.4968)	01/06/2025
601318.SH	12/24/2024	SDB3262055934	400.00	7.2313	2,943.55	2,892.53	0.0000	4.3300	50.0000	0.0000	(0.7081)	(0.0803)	0.0000	2	(0.7884)	01/06/2025
601318.SH	12/24/2024	SDB3262055934	13,400.00	7.2313	98,609.07	96,899.92	0.0000	4.3300	50.0000	0.0000	(23.7210)	(2.6917)	0.0000	2	(26.4126)	01/06/2025
601318.SH	12/24/2024	SDB3262055934	9,500.00	7.2313	69,909.42	68,697.70	0.0000	4.3300	50.0000	0.0000	(16.8171)	(1.9083)	0.0000	2	(18.7254)	01/06/2025
601318.SH	12/24/2024	SDB3262055934	5,000.00	7.2313	36,794.43	36,156.68	0.0000	4.3300	50.0000	0.0000	(8.8511)	(1.0044)	0.0000	2	(9.8555)	01/06/2025
601318.SH	12/24/2024	SDB3262055934	200.00	7.2313	1,471.78	1,446.27	0.0000	4.3300	50.0000	0.0000	(0.3540)	(0.0402)	0.0000	2	(0.3942)	01/06/2025
601318.SH	12/24/2024	SDB3262055934	5,100.00	7.2313	37,530.32	36,879.82	0.0000	4.3300	50.0000	0.0000	(9.0281)	(1.0244)	0.0000	2	(10.0526)	01/06/2025
601318.SH	12/24/2024	SDB3262055934	1,200.00	7.2313	8,830.66	8,677.60	0.0000	4.3300	50.0000	0.0000	(2.1243)	(0.2410)	0.0000	2	(2.3653)	01/06/2025
601318.SH	12/24/2024	SDB3262055934	16,900.00	7.2313	124,365.17	122,209.60	0.0000	4.3300	50.0000	0.0000	(29.9167)	(3.3947)	0.0000	2	(33.3114)	01/06/2025
601318.SH	12/24/2024	SDB3262055934	9,700.00	7.2313	71,381.19	70,143.97	0.0000	4.3300	50.0000	0.0000	(17.1711)	(1.9484)	0.0000	2	(19.1196)	01/06/2025
601318.SH	12/23/2024	SDB3262055934	7,100.00	7.2616	52,649.18	51,557.39	0.0000	4.3300	50.0000	0.0000	(6.3325)	(0.7161)	0.0000	1	(7.0486)	01/06/2025
601318.SH	12/23/2024	SDB3262055934	5,200.00	7.2616	38,542.09	37,760.34	0.0000	4.3300	50.0000	0.0000	(4.6358)	(0.5244)	0.0000	1	(5.1602)	01/06/2025
601318.SH	12/23/2024	SDB3262055934	52,000.00	7.2616	382,662.07	377,603.41	0.0000	4.3300	50.0000	0.0000	(46.0257)	(5.2445)	0.0000	1	(51.2702)	01/06/2025
601318.SH	12/23/2024	SDB3262055934	400.00	7.2616	2,943.55	2,904.64	0.0000	4.3300	50.0000	0.0000	(0.3540)	(0.0403)	0.0000	1	(0.3944)	01/06/2025
601318.SH	12/23/2024	SDB3262055934	13,400.00	7.2616	98,609.07	97,305.49	0.0000	4.3300	50.0000	0.0000	(11.8605)	(1.3515)	0.0000	1	(13.2119)	01/06/2025
601318.SH	12/23/2024	SDB3262055934	9,500.00	7.2616	69,909.42	68,985.24	0.0000	4.3300	50.0000	0.0000	(8.4085)	(0.9581)	0.0000	1	(9.3667)	01/06/2025
601318.SH	12/23/2024	SDB3262055934	5,000.00	7.2616	36,794.43	36,308.02	0.0000	4.3300	50.0000	0.0000	(4.4256)	(0.5043)	0.0000	1	(4.9298)	01/06/2025
601318.SH	12/23/2024	SDB3262055934	200.00	7.2616	1,471.78	1,452.32	0.0000	4.3300	50.0000	0.0000	(0.1770)	(0.0202)	0.0000	1	(0.1972)	01/06/2025
601318.SH	12/23/2024	SDB3262055934	5,100.00	7.2616	37,530.32	37,034.18	0.0000	4.3300	50.0000	0.0000	(4.5141)	(0.5144)	0.0000	1	(5.0284)	01/06/2025
601318.SH	12/23/2024	SDB3262055934	1,200.00	7.2616	8,830.66	8,713.92	0.0000	4.3300	50.0000	0.0000	(1.0621)	(0.1210)	0.0000	1	(1.1832)	01/06/2025
601318.SH	12/23/2024	SDB3262055934	16,900.00	7.2616	124,365.17	122,721.11	0.0000	4.3300	50.0000	0.0000	(14.9584)	(1.7045)	0.0000	1	(16.6628)	01/06/2025
601318.SH	12/23/2024	SDB3262055934	9,700.00	7.2616	71,381.19	70,437.56	0.0000	4.3300	50.0000	0.0000	(8.5856)	(0.9783)	0.0000	1	(9.5639)	01/06/2025
601318.SH	12/20/2024	SDB3262055934	7,100.00	7.2698	52,649.18	51,615.30	0.0000	4.3300	50.0000	0.0000	(18.9976)	(2.1506)	0.0000	3	(21.1482)	01/06/2025
601318.SH	12/20/2024	SDB3262055934	5,200.00	7.2698	38,542.09	37,802.75	0.0000	4.3300	50.0000	0.0000	(13.9073)	(1.5751)	0.0000	3	(15.4824)	01/06/2025

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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
PING AN INS GRP CO OF CHINA LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
601318.SH	12/20/2024	SDB3262055934	52,000.00	7.2698	382,662.07	378,027.52	0.0000	4.3300	50.0000	0.0000	(138.0772)	(15.7511)	0.0000	3	(153.8284)	01/06/2025
601318.SH	12/20/2024	SDB3262055934	400.00	7.2698	2,943.55	2,907.90	0.0000	4.3300	50.0000	0.0000	(1.0621)	(0.1212)	0.0000	3	(1.1833)	01/06/2025
601318.SH	12/20/2024	SDB3262055934	13,400.00	7.2698	98,609.07	97,414.78	0.0000	4.3300	50.0000	0.0000	(35.5814)	(4.0589)	0.0000	3	(39.6404)	01/06/2025
601318.SH	12/20/2024	SDB3262055934	9,500.00	7.2698	69,909.42	69,062.72	0.0000	4.3300	50.0000	0.0000	(25.2256)	(2.8776)	0.0000	3	(28.1033)	01/06/2025
601318.SH	12/20/2024	SDB3262055934	5,000.00	7.2698	36,794.43	36,348.80	0.0000	4.3300	50.0000	0.0000	(13.2767)	(1.5145)	0.0000	3	(14.7912)	01/06/2025
601318.SH	12/20/2024	SDB3262055934	200.00	7.2698	1,471.78	1,453.95	0.0000	4.3300	50.0000	0.0000	(0.5311)	(0.0606)	0.0000	3	(0.5916)	01/06/2025
601318.SH	12/20/2024	SDB3262055934	5,100.00	7.2698	37,530.32	37,075.78	0.0000	4.3300	50.0000	0.0000	(13.5422)	(1.5448)	0.0000	3	(15.0870)	01/06/2025
601318.SH	12/20/2024	SDB3262055934	1,200.00	7.2698	8,830.66	8,723.71	0.0000	4.3300	50.0000	0.0000	(3.1864)	(0.3635)	0.0000	3	(3.5499)	01/06/2025
601318.SH	12/20/2024	SDB3262055934	16,900.00	7.2698	124,365.17	122,858.94	0.0000	4.3300	50.0000	0.0000	(44.8751)	(5.1191)	0.0000	3	(49.9942)	01/06/2025
601318.SH	12/20/2024	SDB3262055934	9,700.00	7.2698	71,381.19	70,516.67	0.0000	4.3300	50.0000	0.0000	(25.7567)	(2.9382)	0.0000	3	(28.6949)	01/06/2025
601318.SH	12/19/2024	SDB3262055934	7,100.00	7.2893	52,649.18	51,754.34	0.0000	4.5800	50.0000	0.0000	(6.6981)	(0.7188)	0.0000	1	(7.4170)	01/06/2025
601318.SH	12/19/2024	SDB3262055934	5,200.00	7.2893	38,542.09	37,904.59	0.0000	4.5800	50.0000	0.0000	(4.9034)	(0.5265)	0.0000	1	(5.4299)	01/06/2025
601318.SH	12/19/2024	SDB3262055934	52,000.00	7.2893	382,662.07	379,045.89	0.0000	4.5800	50.0000	0.0000	(48.6831)	(5.2645)	0.0000	1	(53.9476)	01/06/2025
601318.SH	12/19/2024	SDB3262055934	400.00	7.2893	2,943.55	2,915.74	0.0000	4.5800	50.0000	0.0000	(0.3745)	(0.0405)	0.0000	1	(0.4150)	01/06/2025
601318.SH	12/19/2024	SDB3262055934	13,400.00	7.2893	98,609.07	97,677.21	0.0000	4.5800	50.0000	0.0000	(12.5453)	(1.3566)	0.0000	1	(13.9019)	01/06/2025
601318.SH	12/19/2024	SDB3262055934	9,500.00	7.2893	69,909.42	69,248.77	0.0000	4.5800	50.0000	0.0000	(8.8940)	(0.9618)	0.0000	1	(9.8558)	01/06/2025
601318.SH	12/19/2024	SDB3262055934	5,000.00	7.2893	36,794.43	36,446.72	0.0000	4.5800	50.0000	0.0000	(4.6811)	(0.5062)	0.0000	1	(5.1873)	01/06/2025
601318.SH	12/19/2024	SDB3262055934	200.00	7.2893	1,471.78	1,457.87	0.0000	4.5800	50.0000	0.0000	(0.1872)	(0.0202)	0.0000	1	(0.2075)	01/06/2025
601318.SH	12/19/2024	SDB3262055934	5,100.00	7.2893	37,530.32	37,175.65	0.0000	4.5800	50.0000	0.0000	(4.7747)	(0.5163)	0.0000	1	(5.2910)	01/06/2025
601318.SH	12/19/2024	SDB3262055934	1,200.00	7.2893	8,830.66	8,747.21	0.0000	4.5800	50.0000	0.0000	(1.1235)	(0.1215)	0.0000	1	(1.2449)	01/06/2025
601318.SH	12/19/2024	SDB3262055934	16,900.00	7.2893	124,365.17	123,189.91	0.0000	4.5800	50.0000	0.0000	(15.8220)	(1.7110)	0.0000	1	(17.5330)	01/06/2025
601318.SH	12/19/2024	SDB3262055934	9,700.00	7.2893	71,381.19	70,706.64	0.0000	4.5800	50.0000	0.0000	(9.0813)	(0.9820)	0.0000	1	(10.0633)	01/06/2025
601318.SH	12/18/2024	SDB3262055934	7,100.00	7.3731	52,649.18	52,349.07	0.0000	4.5800	50.0000	0.0000	(6.6981)	(0.7271)	0.0000	1	(7.4252)	01/06/2025
601318.SH	12/18/2024	SDB3262055934	5,200.00	7.3731	38,542.09	38,340.16	0.0000	4.5800	50.0000	0.0000	(4.9034)	(0.5325)	0.0000	1	(5.4359)	01/06/2025
601318.SH	12/18/2024	SDB3262055934	52,000.00	7.3731	382,662.07	383,401.62	0.0000	4.5800	50.0000	0.0000	(48.6831)	(5.3250)	0.0000	1	(54.0081)	01/06/2025
601318.SH	12/18/2024	SDB3262055934	400.00	7.3731	2,943.55	2,949.24	0.0000	4.5800	50.0000	0.0000	(0.3745)	(0.0410)	0.0000	1	(0.4154)	01/06/2025
601318.SH	12/18/2024	SDB3262055934	13,400.00	7.3731	98,609.07	98,799.65	0.0000	4.5800	50.0000	0.0000	(12.5453)	(1.3722)	0.0000	1	(13.9175)	01/06/2025
601318.SH	12/18/2024	SDB3262055934	9,500.00	7.3731	69,909.42	70,044.53	0.0000	4.5800	50.0000	0.0000	(8.8940)	(0.9728)	0.0000	1	(9.8669)	01/06/2025
601318.SH	12/18/2024	SDB3262055934	5,000.00	7.3731	36,794.43	36,865.54	0.0000	4.5800	50.0000	0.0000	(4.6811)	(0.5120)	0.0000	1	(5.1931)	01/06/2025
601318.SH	12/18/2024	SDB3262055934	200.00	7.3731	1,471.78	1,474.62	0.0000	4.5800	50.0000	0.0000	(0.1872)	(0.0205)	0.0000	1	(0.2077)	01/06/2025
601318.SH	12/18/2024	SDB3262055934	5,100.00	7.3731	37,530.32	37,602.85	0.0000	4.5800	50.0000	0.0000	(4.7747)	(0.5223)	0.0000	1	(5.2970)	01/06/2025
601318.SH	12/18/2024	SDB3262055934	1,200.00	7.3731	8,830.66	8,847.73	0.0000	4.5800	50.0000	0.0000	(1.1235)	(0.1229)	0.0000	1	(1.2463)	01/06/2025
601318.SH	12/18/2024	SDB3262055934	16,900.00	7.3731	124,365.17	124,605.53	0.0000	4.5800	50.0000	0.0000	(15.8220)	(1.7306)	0.0000	1	(17.5526)	01/06/2025
601318.SH	12/18/2024	SDB3262055934	9,700.00	7.3731	71,381.19	71,519.15	0.0000	4.5800	50.0000	0.0000	(9.0813)	(0.9933)	0.0000	1	(10.0746)	01/06/2025
601318.SH	12/17/2024	SDB3262055934	7,100.00	7.6492	52,649.18	54,309.09	0.0000	4.5800	50.0000	0.0000	(6.6981)	(0.7543)	0.0000	1	(7.4524)	01/06/2025
601318.SH	12/17/2024	SDB3262055934	5,200.00	7.6492	38,542.09	39,775.67	0.0000	4.5800	50.0000	0.0000	(4.9034)	(0.5524)	0.0000	1	(5.4559)	01/06/2025
601318.SH	12/17/2024	SDB3262055934	52,000.00	7.6492	382,662.07	397,756.74	0.0000	4.5800	50.0000	0.0000	(48.6831)	(5.5244)	0.0000	1	(54.2075)	01/06/2025
601318.SH	12/17/2024	SDB3262055934	400.00	7.6492	2,943.55	3,059.67	0.0000	4.5800	50.0000	0.0000	(0.3745)	(0.0425)	0.0000	1	(0.4170)	01/06/2025
601318.SH	12/17/2024	SDB3262055934	13,400.00	7.6492	98,609.07	102,498.85	0.0000	4.5800	50.0000	0.0000	(12.5453)	(1.4236)	0.0000	1	(13.9689)	01/06/2025
601318.SH	12/17/2024	SDB3262055934	9,500.00	7.6492	69,909.42	72,667.10	0.0000	4.5800	50.0000	0.0000	(8.8940)	(1.0093)	0.0000	1	(9.9033)	01/06/2025
601318.SH	12/17/2024	SDB3262055934	5,000.00	7.6492	36,794.43	38,245.84	0.0000	4.5800	50.0000	0.0000	(4.6811)	(0.5312)	0.0000	1	(5.2123)	01/06/2025
601318.SH	12/17/2024	SDB3262055934	200.00	7.6492	1,471.78	1,529.83	0.0000	4.5800	50.0000	0.0000	(0.1872)	(0.0212)	0.0000	1	(0.2085)	01/06/2025
601318.SH	12/17/2024	SDB3262055934	5,100.00	7.6492	37,530.32	39,010.76	0.0000	4.5800	50.0000	0.0000	(4.7747)	(0.5418)	0.0000	1	(5.3165)	01/06/2025
601318.SH	12/17/2024	SDB3262055934	1,200.00	7.6492	8,830.66	9,179.00	0.0000	4.5800	50.0000	0.0000	(1.1235)	(0.1275)	0.0000	1	(1.2509)	01/06/2025
601318.SH	12/17/2024	SDB3262055934	16,900.00	7.6492	124,365.17	129,270.94	0.0000	4.5800	50.0000	0.0000	(15.8220)	(1.7954)	0.0000	1	(17.6174)	01/06/2025
601318.SH	12/17/2024	SDB3262055934	9,700.00	7.6492	71,381.19	74,196.93	0.0000	4.5800	50.0000	0.0000	(9.0813)	(1.0305)	0.0000	1	(10.1118)	01/06/2025
601318.SH	12/16/2024	SDB3262055934	7,100.00	7.5655	52,649.18	53,714.87	0.0000	4.5800	50.0000	0.0000	(6.6981)	(0.7460)	0.0000	1	(7.4442)	01/06/2025
601318.SH	12/16/2024	SDB3262055934	5,200.00	7.5655	38,542.09	39,340.46	0.0000	4.5800	50.0000	0.0000	(4.9034)	(0.5464)	0.0000	1	(5.4498)	01/06/2025
601318.SH	12/16/2024	SDB3262055934	52,000.00	7.5655	382,662.07	393,404.65	0.0000	4.5800	50.0000	0.0000	(48.6831)	(5.4640)	0.0000	1	(54.1471)	01/06/2025
601318.SH	12/16/2024	SDB3262055934	400.00	7.5655	2,943.55	3,026.19	0.0000	4.5800	50.0000	0.0000	(0.3745)	(0.0420)	0.0000	1	(0.4165)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
PING AN INS GRP CO OF CHINA LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
601318.SH	12/16/2024	SDB3262055934	13,400.00	7.5655	98,609.07	101,377.35	0.0000	4.5800	50.0000	0.0000	(12.5453)	(1.4080)	0.0000	1	(13.9533)	01/06/2025
601318.SH	12/16/2024	SDB3262055934	9,500.00	7.5655	69,909.42	71,872.00	0.0000	4.5800	50.0000	0.0000	(8.8940)	(0.9982)	0.0000	1	(9.8923)	01/06/2025
601318.SH	12/16/2024	SDB3262055934	5,000.00	7.5655	36,794.43	37,827.37	0.0000	4.5800	50.0000	0.0000	(4.6811)	(0.5254)	0.0000	1	(5.2064)	01/06/2025
601318.SH	12/16/2024	SDB3262055934	200.00	7.5655	1,471.78	1,513.09	0.0000	4.5800	50.0000	0.0000	(0.1872)	(0.0210)	0.0000	1	(0.2083)	01/06/2025
601318.SH	12/16/2024	SDB3262055934	5,100.00	7.5655	37,530.32	38,583.92	0.0000	4.5800	50.0000	0.0000	(4.7747)	(0.5359)	0.0000	1	(5.3106)	01/06/2025
601318.SH	12/16/2024	SDB3262055934	1,200.00	7.5655	8,830.66	9,078.57	0.0000	4.5800	50.0000	0.0000	(1.1235)	(0.1261)	0.0000	1	(1.2495)	01/06/2025
601318.SH	12/16/2024	SDB3262055934	16,900.00	7.5655	124,365.17	127,856.51	0.0000	4.5800	50.0000	0.0000	(15.8220)	(1.7758)	0.0000	1	(17.5978)	01/06/2025
601318.SH	12/16/2024	SDB3262055934	200.00	7.5655	1,471.78	1,513.09	0.0000	4.5800	50.0000	0.0000	(0.1872)	(0.0210)	0.0000	1	(0.2083)	01/06/2025
601318.SH	12/16/2024	SDB3262055934	9,700.00	7.5655	71,381.19	73,385.10	0.0000	4.5800	50.0000	0.0000	(9.0813)	(1.0192)	0.0000	1	(10.1005)	01/06/2025
601318.SH	12/13/2024	SDB3262055934	7,100.00	7.6783	52,649.18	54,516.24	0.0000	4.5800	50.0000	0.0000	(20.0944)	(2.2715)	0.0000	3	(22.3659)	01/06/2025
601318.SH	12/13/2024	SDB3262055934	5,200.00	7.6783	38,542.09	39,927.38	0.0000	4.5800	50.0000	0.0000	(14.7102)	(1.6636)	0.0000	3	(16.3739)	01/06/2025
601318.SH	12/13/2024	SDB3262055934	52,000.00	7.6783	382,662.07	399,273.84	0.0000	4.5800	50.0000	0.0000	(146.0494)	(16.6364)	0.0000	3	(162.6858)	01/06/2025
601318.SH	12/13/2024	SDB3262055934	400.00	7.6783	2,943.55	3,071.34	0.0000	4.5800	50.0000	0.0000	(1.1235)	(0.1280)	0.0000	3	(1.2514)	01/06/2025
601318.SH	12/13/2024	SDB3262055934	13,400.00	7.6783	98,609.07	102,889.80	0.0000	4.5800	50.0000	0.0000	(37.6358)	(4.2871)	0.0000	3	(41.9229)	01/06/2025
601318.SH	12/13/2024	SDB3262055934	9,500.00	7.6783	69,909.42	72,944.26	0.0000	4.5800	50.0000	0.0000	(26.6821)	(3.0393)	0.0000	3	(29.7214)	01/06/2025
601318.SH	12/13/2024	SDB3262055934	5,000.00	7.6783	36,794.43	38,391.71	0.0000	4.5800	50.0000	0.0000	(14.0432)	(1.5997)	0.0000	3	(15.6429)	01/06/2025
601318.SH	12/13/2024	SDB3262055934	200.00	7.6783	1,471.78	1,535.67	0.0000	4.5800	50.0000	0.0000	(0.5617)	(0.0640)	0.0000	3	(0.6257)	01/06/2025
601318.SH	12/13/2024	SDB3262055934	5,100.00	7.6783	37,530.32	39,159.55	0.0000	4.5800	50.0000	0.0000	(14.3241)	(1.6316)	0.0000	3	(15.9557)	01/06/2025
601318.SH	12/13/2024	SDB3262055934	1,200.00	7.6783	8,830.66	9,214.01	0.0000	4.5800	50.0000	0.0000	(3.3704)	(0.3839)	0.0000	3	(3.7543)	01/06/2025
601318.SH	12/13/2024	SDB3262055934	16,900.00	7.6783	124,365.17	129,764.00	0.0000	4.5800	50.0000	0.0000	(47.4660)	(5.4068)	0.0000	3	(52.8729)	01/06/2025
601318.SH	12/13/2024	SDB3262055934	200.00	7.6783	1,471.78	1,535.67	0.0000	4.5800	50.0000	0.0000	(0.5617)	(0.0640)	0.0000	3	(0.6257)	01/06/2025
601318.SH	12/13/2024	SDB3262055934	9,700.00	7.6783	71,381.19	74,479.93	0.0000	4.5800	50.0000	0.0000	(27.2438)	(3.1033)	0.0000	3	(30.3472)	01/06/2025
601318.SH	12/12/2024	SDB3262055934	7,100.00	7.5195	52,649.18	53,388.51	0.0000	4.5800	50.0000	0.0000	(6.6981)	(0.7415)	0.0000	1	(7.4397)	01/06/2025
601318.SH	12/12/2024	SDB3262055934	5,200.00	7.5195	38,542.09	39,101.44	0.0000	4.5800	50.0000	0.0000	(4.9034)	(0.5431)	0.0000	1	(5.4465)	01/06/2025
601318.SH	12/12/2024	SDB3262055934	52,000.00	7.5195	382,662.07	391,014.42	0.0000	4.5800	50.0000	0.0000	(48.6831)	(5.4308)	0.0000	1	(54.1139)	01/06/2025
601318.SH	12/12/2024	SDB3262055934	400.00	7.5195	2,943.55	3,007.80	0.0000	4.5800	50.0000	0.0000	(0.3745)	(0.0418)	0.0000	1	(0.4163)	01/06/2025
601318.SH	12/12/2024	SDB3262055934	13,400.00	7.5195	98,609.07	100,761.41	0.0000	4.5800	50.0000	0.0000	(12.5453)	(1.3995)	0.0000	1	(13.9447)	01/06/2025
601318.SH	12/12/2024	SDB3262055934	9,500.00	7.5195	69,909.42	71,435.33	0.0000	4.5800	50.0000	0.0000	(8.8940)	(0.9922)	0.0000	1	(9.8862)	01/06/2025
601318.SH	12/12/2024	SDB3262055934	5,000.00	7.5195	36,794.43	37,597.54	0.0000	4.5800	50.0000	0.0000	(4.6811)	(0.5222)	0.0000	1	(5.2033)	01/06/2025
601318.SH	12/12/2024	SDB3262055934	200.00	7.5195	1,471.78	1,503.90	0.0000	4.5800	50.0000	0.0000	(0.1872)	(0.0209)	0.0000	1	(0.2081)	01/06/2025
601318.SH	12/12/2024	SDB3262055934	5,100.00	7.5195	37,530.32	38,349.49	0.0000	4.5800	50.0000	0.0000	(4.7747)	(0.5326)	0.0000	1	(5.3073)	01/06/2025
601318.SH	12/12/2024	SDB3262055934	1,200.00	7.5195	8,830.66	9,023.41	0.0000	4.5800	50.0000	0.0000	(1.1235)	(0.1253)	0.0000	1	(1.2488)	01/06/2025
601318.SH	12/12/2024	SDB3262055934	16,900.00	7.5195	124,365.17	127,079.69	0.0000	4.5800	50.0000	0.0000	(15.8220)	(1.7650)	0.0000	1	(17.5870)	01/06/2025
601318.SH	12/12/2024	SDB3262055934	200.00	7.5195	1,471.78	1,503.90	0.0000	4.5800	50.0000	0.0000	(0.1872)	(0.0209)	0.0000	1	(0.2081)	01/06/2025
601318.SH	12/12/2024	SDB3262055934	9,700.00	7.5195	71,381.19	72,939.23	0.0000	4.5800	50.0000	0.0000	(9.0813)	(1.0130)	0.0000	1	(10.0943)	01/06/2025
601318.SH	12/11/2024	SDB3262055934	7,100.00	7.5888	52,649.18	53,880.74	0.0000	4.5800	50.0000	0.0000	(6.6981)	(0.7483)	0.0000	1	(7.4465)	01/06/2025
601318.SH	12/11/2024	SDB3262055934	5,200.00	7.5888	38,542.09	39,461.95	0.0000	4.5800	50.0000	0.0000	(4.9034)	(0.5481)	0.0000	1	(5.4515)	01/06/2025
601318.SH	12/11/2024	SDB3262055934	52,000.00	7.5888	382,662.07	394,619.52	0.0000	4.5800	50.0000	0.0000	(48.6831)	(5.4808)	0.0000	1	(54.1639)	01/06/2025
601318.SH	12/11/2024	SDB3262055934	400.00	7.5888	2,943.55	3,035.53	0.0000	4.5800	50.0000	0.0000	(0.3745)	(0.0422)	0.0000	1	(0.4166)	01/06/2025
601318.SH	12/11/2024	SDB3262055934	13,400.00	7.5888	98,609.07	101,690.42	0.0000	4.5800	50.0000	0.0000	(12.5453)	(1.4124)	0.0000	1	(13.9576)	01/06/2025
601318.SH	12/11/2024	SDB3262055934	9,500.00	7.5888	69,909.42	72,093.95	0.0000	4.5800	50.0000	0.0000	(8.8940)	(1.0013)	0.0000	1	(9.8953)	01/06/2025
601318.SH	12/11/2024	SDB3262055934	5,000.00	7.5888	36,794.43	37,944.18	0.0000	4.5800	50.0000	0.0000	(4.6811)	(0.5270)	0.0000	1	(5.2081)	01/06/2025
601318.SH	12/11/2024	SDB3262055934	200.00	7.5888	1,471.78	1,517.77	0.0000	4.5800	50.0000	0.0000	(0.1872)	(0.0211)	0.0000	1	(0.2083)	01/06/2025
601318.SH	12/11/2024	SDB3262055934	5,100.00	7.5888	37,530.32	38,703.07	0.0000	4.5800	50.0000	0.0000	(4.7747)	(0.5375)	0.0000	1	(5.3122)	01/06/2025
601318.SH	12/11/2024	SDB3262055934	1,200.00	7.5888	8,830.66	9,106.60	0.0000	4.5800	50.0000	0.0000	(1.1235)	(0.1265)	0.0000	1	(1.2499)	01/06/2025
601318.SH	12/11/2024	SDB3262055934	16,900.00	7.5888	124,365.17	128,251.35	0.0000	4.5800	50.0000	0.0000	(15.8220)	(1.7813)	0.0000	1	(17.6033)	01/06/2025
601318.SH	12/11/2024	SDB3262055934	200.00	7.5888	1,471.78	1,517.77	0.0000	4.5800	50.0000	0.0000	(0.1872)	(0.0211)	0.0000	1	(0.2083)	01/06/2025
601318.SH	12/11/2024	SDB3262055934	9,700.00	7.5888	71,381.19	73,611.72	0.0000	4.5800	50.0000	0.0000	(9.0813)	(1.0224)	0.0000	1	(10.1037)	01/06/2025
601318.SH	12/10/2024	SDB3262055934	7,100.00	7.3781	52,649.18	52,384.41	0.0000	4.5800	50.0000	0.0000	(6.6981)	(0.7276)	0.0000	1	(7.4257)	01/06/2025
601318.SH	12/10/2024	SDB3262055934	5,200.00	7.3781	38,542.09	38,366.05	0.0000	4.5800	50.0000	0.0000	(4.9034)	(0.5329)	0.0000	1	(5.4363)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
PING AN INS GRP CO OF CHINA LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
601318.SH	12/10/2024	SDB3262055934	52,000.00	7.3781	382,662.07	383,660.47	0.0000	4.5800	50.0000	0.0000	(48.6831)	(5.3286)	0.0000	1	(54.0117)	01/06/2025
601318.SH	12/10/2024	SDB3262055934	400.00	7.3781	2,943.55	2,951.23	0.0000	4.5800	50.0000	0.0000	(0.3745)	(0.0410)	0.0000	1	(0.4155)	01/06/2025
601318.SH	12/10/2024	SDB3262055934	13,400.00	7.3781	98,609.07	98,866.35	0.0000	4.5800	50.0000	0.0000	(12.5453)	(1.3731)	0.0000	1	(13.9184)	01/06/2025
601318.SH	12/10/2024	SDB3262055934	9,500.00	7.3781	69,909.42	70,091.82	0.0000	4.5800	50.0000	0.0000	(8.8940)	(0.9735)	0.0000	1	(9.8675)	01/06/2025
601318.SH	12/10/2024	SDB3262055934	5,000.00	7.3781	36,794.43	36,890.43	0.0000	4.5800	50.0000	0.0000	(4.6811)	(0.5124)	0.0000	1	(5.1934)	01/06/2025
601318.SH	12/10/2024	SDB3262055934	200.00	7.3781	1,471.78	1,475.62	0.0000	4.5800	50.0000	0.0000	(0.1872)	(0.0205)	0.0000	1	(0.2077)	01/06/2025
601318.SH	12/10/2024	SDB3262055934	5,100.00	7.3781	37,530.32	37,628.24	0.0000	4.5800	50.0000	0.0000	(4.7747)	(0.5226)	0.0000	1	(5.2973)	01/06/2025
601318.SH	12/10/2024	SDB3262055934	1,200.00	7.3781	8,830.66	8,853.70	0.0000	4.5800	50.0000	0.0000	(1.1235)	(0.1230)	0.0000	1	(1.2464)	01/06/2025
601318.SH	12/10/2024	SDB3262055934	16,900.00	7.3781	124,365.17	124,689.65	0.0000	4.5800	50.0000	0.0000	(15.8220)	(1.7318)	0.0000	1	(17.5538)	01/06/2025
601318.SH	12/10/2024	SDB3262055934	200.00	7.3781	1,471.78	1,475.62	0.0000	4.5800	50.0000	0.0000	(0.1872)	(0.0205)	0.0000	1	(0.2077)	01/06/2025
601318.SH	12/10/2024	SDB3262055934	9,700.00	7.3781	71,381.19	71,567.43	0.0000	4.5800	50.0000	0.0000	(9.0813)	(0.9940)	0.0000	1	(10.0753)	01/06/2025
601318.SH	12/09/2024	SDB3262055934	7,100.00	7.4029	52,649.18	52,560.47	0.0000	4.5800	50.0000	0.0000	(6.6981)	(0.7300)	0.0000	1	(7.4282)	01/06/2025
601318.SH	12/09/2024	SDB3262055934	5,200.00	7.4029	38,542.09	38,494.99	0.0000	4.5800	50.0000	0.0000	(4.9034)	(0.5347)	0.0000	1	(5.4381)	01/06/2025
601318.SH	12/09/2024	SDB3262055934	52,000.00	7.4029	382,662.07	384,949.92	0.0000	4.5800	50.0000	0.0000	(48.6831)	(5.3465)	0.0000	1	(54.0296)	01/06/2025
601318.SH	12/09/2024	SDB3262055934	400.00	7.4029	2,943.55	2,961.15	0.0000	4.5800	50.0000	0.0000	(0.3745)	(0.0411)	0.0000	1	(0.4156)	01/06/2025
601318.SH	12/09/2024	SDB3262055934	13,400.00	7.4029	98,609.07	99,198.63	0.0000	4.5800	50.0000	0.0000	(12.5453)	(1.3778)	0.0000	1	(13.9230)	01/06/2025
601318.SH	12/09/2024	SDB3262055934	9,500.00	7.4029	69,909.42	70,327.39	0.0000	4.5800	50.0000	0.0000	(8.8940)	(0.9768)	0.0000	1	(9.8708)	01/06/2025
601318.SH	12/09/2024	SDB3262055934	5,000.00	7.4029	36,794.43	37,014.42	0.0000	4.5800	50.0000	0.0000	(4.6811)	(0.5141)	0.0000	1	(5.1952)	01/06/2025
601318.SH	12/09/2024	SDB3262055934	200.00	7.4029	1,471.78	1,480.58	0.0000	4.5800	50.0000	0.0000	(0.1872)	(0.0206)	0.0000	1	(0.2078)	01/06/2025
601318.SH	12/09/2024	SDB3262055934	5,100.00	7.4029	37,530.32	37,754.70	0.0000	4.5800	50.0000	0.0000	(4.7747)	(0.5244)	0.0000	1	(5.2991)	01/06/2025
601318.SH	12/09/2024	SDB3262055934	1,200.00	7.4029	8,830.66	8,883.46	0.0000	4.5800	50.0000	0.0000	(1.1235)	(0.1234)	0.0000	1	(1.2468)	01/06/2025
601318.SH	12/09/2024	SDB3262055934	16,900.00	7.4029	124,365.17	125,108.72	0.0000	4.5800	50.0000	0.0000	(15.8220)	(1.7376)	0.0000	1	(17.5596)	01/06/2025
601318.SH	12/09/2024	SDB3262055934	200.00	7.4029	1,471.78	1,480.58	0.0000	4.5800	50.0000	0.0000	(0.1872)	(0.0206)	0.0000	1	(0.2078)	01/06/2025
601318.SH	12/09/2024	SDB3262055934	9,700.00	7.4029	71,381.19	71,807.97	0.0000	4.5800	50.0000	0.0000	(9.0813)	(0.9973)	0.0000	1	(10.0786)	01/06/2025
601318.SH	12/06/2024	SDB3262055934	52,000.00	7.4567	382,662.07	387,747.10	0.0000	4.5800	50.0000	0.0000	(146.0494)	(16.1561)	0.0000	3	(162.2055)	01/06/2025
601318.SH	12/06/2024	SDB3262055934	400.00	7.4567	2,943.55	2,982.67	0.0000	4.5800	50.0000	0.0000	(1.1235)	(0.1243)	0.0000	3	(1.2477)	01/06/2025
601318.SH	12/06/2024	SDB3262055934	13,400.00	7.4567	98,609.07	99,919.44	0.0000	4.5800	50.0000	0.0000	(37.6358)	(4.1633)	0.0000	3	(41.7991)	01/06/2025
601318.SH	12/06/2024	SDB3262055934	9,500.00	7.4567	69,909.42	70,838.41	0.0000	4.5800	50.0000	0.0000	(26.6821)	(2.9516)	0.0000	3	(29.6337)	01/06/2025
601318.SH	12/06/2024	SDB3262055934	5,000.00	7.4567	36,794.43	37,283.38	0.0000	4.5800	50.0000	0.0000	(14.0432)	(1.5535)	0.0000	3	(15.5967)	01/06/2025
601318.SH	12/06/2024	SDB3262055934	200.00	7.4567	1,471.78	1,491.34	0.0000	4.5800	50.0000	0.0000	(0.5617)	(0.0621)	0.0000	3	(0.6239)	01/06/2025
601318.SH	12/06/2024	SDB3262055934	5,100.00	7.4567	37,530.32	38,029.04	0.0000	4.5800	50.0000	0.0000	(14.3241)	(1.5845)	0.0000	3	(15.9086)	01/06/2025
601318.SH	12/06/2024	SDB3262055934	1,200.00	7.4567	8,830.66	8,948.01	0.0000	4.5800	50.0000	0.0000	(3.3704)	(0.3728)	0.0000	3	(3.7432)	01/06/2025
601318.SH	12/06/2024	SDB3262055934	16,900.00	7.4567	124,365.17	126,017.81	0.0000	4.5800	50.0000	0.0000	(47.4660)	(5.2507)	0.0000	3	(52.7168)	01/06/2025
601318.SH	12/06/2024	SDB3262055934	200.00	7.4567	1,471.78	1,491.34	0.0000	4.5800	50.0000	0.0000	(0.5617)	(0.0621)	0.0000	3	(0.6239)	01/06/2025
601318.SH	12/06/2024	SDB3262055934	9,700.00	7.4567	71,381.19	72,329.75	0.0000	4.5800	50.0000	0.0000	(27.2438)	(3.0137)	0.0000	3	(30.2576)	01/06/2025
601318.SH	12/05/2024	SDB3262055934	52,000.00	7.4123	382,662.07	385,438.92	0.0000	4.5800	50.0000	0.0000	(48.6831)	(5.3533)	0.0000	1	(54.0364)	01/06/2025
601318.SH	12/05/2024	SDB3262055934	400.00	7.4123	2,943.55	2,964.91	0.0000	4.5800	50.0000	0.0000	(0.3745)	(0.0412)	0.0000	1	(0.4157)	01/06/2025
601318.SH	12/05/2024	SDB3262055934	13,400.00	7.4123	98,609.07	99,324.65	0.0000	4.5800	50.0000	0.0000	(12.5453)	(1.3795)	0.0000	1	(13.9248)	01/06/2025
601318.SH	12/05/2024	SDB3262055934	9,500.00	7.4123	69,909.42	70,416.73	0.0000	4.5800	50.0000	0.0000	(8.8940)	(0.9780)	0.0000	1	(9.8720)	01/06/2025
601318.SH	12/05/2024	SDB3262055934	5,000.00	7.4123	36,794.43	37,061.43	0.0000	4.5800	50.0000	0.0000	(4.6811)	(0.5147)	0.0000	1	(5.1958)	01/06/2025
601318.SH	12/05/2024	SDB3262055934	200.00	7.4123	1,471.78	1,482.46	0.0000	4.5800	50.0000	0.0000	(0.1872)	(0.0206)	0.0000	1	(0.2078)	01/06/2025
601318.SH	12/05/2024	SDB3262055934	5,100.00	7.4123	37,530.32	37,802.66	0.0000	4.5800	50.0000	0.0000	(4.7747)	(0.5250)	0.0000	1	(5.2997)	01/06/2025
601318.SH	12/05/2024	SDB3262055934	1,200.00	7.4123	8,830.66	8,894.74	0.0000	4.5800	50.0000	0.0000	(1.1235)	(0.1235)	0.0000	1	(1.2470)	01/06/2025
601318.SH	12/05/2024	SDB3262055934	16,900.00	7.4123	124,365.17	125,267.65	0.0000	4.5800	50.0000	0.0000	(15.8220)	(1.7398)	0.0000	1	(17.5618)	01/06/2025
601318.SH	12/05/2024	SDB3262055934	200.00	7.4123	1,471.78	1,482.46	0.0000	4.5800	50.0000	0.0000	(0.1872)	(0.0206)	0.0000	1	(0.2078)	01/06/2025
601318.SH	12/05/2024	SDB3262055934	9,700.00	7.4123	71,381.19	71,899.18	0.0000	4.5800	50.0000	0.0000	(9.0813)	(0.9986)	0.0000	1	(10.0799)	01/06/2025
601318.SH	12/04/2024	SDB3262055934	52,000.00	7.3589	382,662.07	382,662.07	0.0000	4.5800	50.0000	0.0000	(48.6831)	(5.3148)	0.0000	1	(53.9979)	01/06/2025
601318.SH	12/04/2024	SDB3262055934	400.00	7.3589	2,943.55	2,943.55	0.0000	4.5800	50.0000	0.0000	(0.3745)	(0.0409)	0.0000	1	(0.4154)	01/06/2025
601318.SH	12/04/2024	SDB3262055934	13,400.00	7.3589	98,609.07	98,609.07	0.0000	4.5800	50.0000	0.0000	(12.5453)	(1.3696)	0.0000	1	(13.9148)	01/06/2025
601318.SH	12/04/2024	SDB3262055934	9,500.00	7.3589	69,909.42	69,909.42	0.0000	4.5800	50.0000	0.0000	(8.8940)	(0.9710)	0.0000	1	(9.8650)	01/06/2025

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
PING AN INS GRP CO OFCHINA LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
601318.SH	12/04/2024	SDB3262055934	5,000.00	7.3589	36,794.43	36,794.43	0.0000	4.5800	50.0000	0.0000	(4.6811)	(0.5110)	0.0000	1	(5.1921)	01/06/2025
601318.SH	12/04/2024	SDB3262055934	200.00	7.3589	1,471.78	1,471.78	0.0000	4.5800	50.0000	0.0000	(0.1872)	(0.0204)	0.0000	1	(0.2077)	01/06/2025
601318.SH	12/04/2024	SDB3262055934	5,100.00	7.3589	37,530.32	37,530.32	0.0000	4.5800	50.0000	0.0000	(4.7747)	(0.5213)	0.0000	1	(5.2959)	01/06/2025
601318.SH	12/04/2024	SDB3262055934	1,200.00	7.3589	8,830.66	8,830.66	0.0000	4.5800	50.0000	0.0000	(1.1235)	(0.1226)	0.0000	1	(1.2461)	01/06/2025
601318.SH	12/04/2024	SDB3262055934	16,900.00	7.3589	124,365.17	124,365.17	0.0000	4.5800	50.0000	0.0000	(15.8220)	(1.7273)	0.0000	1	(17.5493)	01/06/2025
601318.SH	12/04/2024	SDB3262055934	200.00	7.3589	1,471.78	1,471.78	0.0000	4.5800	50.0000	0.0000	(0.1872)	(0.0204)	0.0000	1	(0.2077)	01/06/2025
601318.SH	12/04/2024	SDB3262055934	9,700.00	7.3589	71,381.19	71,381.19	0.0000	4.5800	50.0000	0.0000	(9.0813)	(0.9914)	0.0000	1	(10.0727)	01/06/2025
TOTAL PING AN INS GRP CO OFCHINA LTD CMN CLASS A SERIES NORTHBOUND											(3,744.2899)	(422.0612)	0.0000		(4,166.3512)	

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066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
POLY DEVELOPMENTS AND HOLDINGS GROUP COLTD CMN CLASS A SERIES NORTHBOUND																
600048.SH	01/03/2025	SDB3264857807	21,700.00	1.2299	27,087.78	26,688.96	0.0000	4.3300	50.0000	0.0000	(9.7742)	(1.1120)	0.0000	3	(10.8862)	01/06/2025
600048.SH	01/03/2025	SDB3264857807	11,900.00	1.2299	14,842.50	14,635.88	0.0000	4.3300	50.0000	0.0000	(5.3557)	(0.6098)	0.0000	3	(5.9655)	01/06/2025
600048.SH	01/02/2025	SDB3264857807	21,700.00	1.2483	27,087.78	27,087.78	0.0000	4.3300	50.0000	0.0000	(3.2581)	(0.3762)	0.0000	1	(3.6343)	01/06/2025
600048.SH	01/02/2025	SDB3264857807	11,900.00	1.2473	14,842.50	14,842.50	0.0000	4.3300	50.0000	0.0000	(1.7852)	(0.2061)	0.0000	1	(1.9914)	01/06/2025
600048.SH	12/16/2024	SDB3264054710	37,700.00	1.4001	52,908.33	52,783.58	0.0000	4.5800	50.0000	0.0000	(6.7311)	(0.7331)	0.0000	1	(7.4642)	01/06/2025
600048.SH	12/16/2024	SDB3264054710	200.00	1.4001	277.08	280.02	0.0000	4.5800	50.0000	0.0000	(0.0353)	(0.0039)	0.0000	1	(0.0391)	01/06/2025
600048.SH	12/16/2024	SDB3264054710	1,200.00	1.4001	1,670.47	1,680.11	0.0000	4.5800	50.0000	0.0000	(0.2125)	(0.0233)	0.0000	1	(0.2359)	01/06/2025
600048.SH	12/13/2024	SDB3264054710	37,700.00	1.4034	52,908.33	52,908.33	0.0000	4.5800	50.0000	0.0000	(20.1933)	(2.2045)	0.0000	3	(22.3979)	01/06/2025
600048.SH	12/13/2024	SDB3264054710	200.00	1.3854	277.08	277.08	0.0000	4.5800	50.0000	0.0000	(0.1058)	(0.0115)	0.0000	3	(0.1173)	01/06/2025
600048.SH	12/13/2024	SDB3264054710	1,200.00	1.3921	1,670.47	1,670.47	0.0000	4.5800	50.0000	0.0000	(0.6376)	(0.0696)	0.0000	3	(0.7072)	01/06/2025
TOTAL POLY DEVELOPMENTS AND HOLDINGS GROUP COLTD CMN CLASS A SERIES NORTHBOUND											(48.0887)	(5.3502)	0.0000		(53.4389)	

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
PUYANG HUICHENG ELECTRONIC MATERIAL CO LTD CMN CLASS A SERIES NORTHBOUND																
300481.ZK	01/03/2025	SDB3260491923	900.00	2.1205	1,914.60	1,908.48	0.0000	4.3300	50.0000	0.0000	(0.6909)	(0.0795)	0.0000	3	(0.7704)	01/06/2025
300481.ZK	01/03/2025	SDB3260491923	2,400.00	2.1205	5,097.01	5,089.27	0.0000	4.3300	50.0000	0.0000	(1.8392)	(0.2121)	0.0000	3	(2.0512)	01/06/2025
300481.ZK	01/03/2025	SDB3260491923	500.00	2.1205	1,071.49	1,060.26	0.0000	4.3300	50.0000	0.0000	(0.3866)	(0.0442)	0.0000	3	(0.4308)	01/06/2025
300481.ZK	01/03/2025	SDB3260491923	1,200.00	2.1205	2,578.30	2,544.63	0.0000	4.3300	50.0000	0.0000	(0.9303)	(0.1060)	0.0000	3	(1.0364)	01/06/2025
300481.ZK	01/03/2025	SDB3260491923	1,200.00	2.1205	2,736.26	2,544.63	0.0000	4.3300	50.0000	0.0000	(0.9873)	(0.1060)	0.0000	3	(1.0934)	01/06/2025
300481.ZK	01/03/2025	SDB3260491923	3,200.00	2.1205	7,296.70	6,785.69	0.0000	4.3300	50.0000	0.0000	(2.6329)	(0.2827)	0.0000	3	(2.9156)	01/06/2025
300481.ZK	01/03/2025	SDB3260491923	700.00	2.1205	1,596.15	1,484.37	0.0000	4.3300	50.0000	0.0000	(0.5759)	(0.0618)	0.0000	3	(0.6378)	01/06/2025
300481.ZK	01/03/2025	SDB3260491923	200.00	2.1205	456.04	424.11	0.0000	4.3300	50.0000	0.0000	(0.1646)	(0.0177)	0.0000	3	(0.1822)	01/06/2025
300481.ZK	01/03/2025	SDB3260491923	1,200.00	2.1205	2,736.26	2,544.63	0.0000	4.3300	50.0000	0.0000	(0.9873)	(0.1060)	0.0000	3	(1.0934)	01/06/2025
300481.ZK	01/03/2025	SDB3260491923	2,800.00	2.1205	6,384.61	5,937.48	0.0000	4.3300	50.0000	0.0000	(2.3038)	(0.2474)	0.0000	3	(2.5512)	01/06/2025
300481.ZK	01/03/2025	SDB3260491923	800.00	2.1205	1,824.17	1,696.42	0.0000	4.3300	50.0000	0.0000	(0.6582)	(0.0707)	0.0000	3	(0.7289)	01/06/2025
300481.ZK	01/03/2025	SDB3260491923	300.00	2.1205	684.07	636.16	0.0000	4.3300	50.0000	0.0000	(0.2468)	(0.0265)	0.0000	3	(0.2733)	01/06/2025
300481.ZK	01/02/2025	SDB3260491923	500.00	2.1346	1,071.49	1,067.30	0.0000	4.3300	50.0000	0.0000	(0.1289)	(0.0148)	0.0000	1	(0.1437)	01/06/2025
300481.ZK	01/02/2025	SDB3260491923	1,200.00	2.1346	2,578.30	2,561.53	0.0000	4.3300	50.0000	0.0000	(0.3101)	(0.0356)	0.0000	1	(0.3457)	01/06/2025
300481.ZK	01/02/2025	SDB3260491923	1,200.00	2.1346	2,736.26	2,561.53	0.0000	4.3300	50.0000	0.0000	(0.3291)	(0.0356)	0.0000	1	(0.3647)	01/06/2025
300481.ZK	01/02/2025	SDB3260491923	3,200.00	2.1346	7,296.70	6,830.75	0.0000	4.3300	50.0000	0.0000	(0.8776)	(0.0949)	0.0000	1	(0.9725)	01/06/2025
300481.ZK	01/02/2025	SDB3260491923	700.00	2.1346	1,596.15	1,494.23	0.0000	4.3300	50.0000	0.0000	(0.1920)	(0.0208)	0.0000	1	(0.2127)	01/06/2025
300481.ZK	01/02/2025	SDB3260491923	200.00	2.1346	456.04	426.92	0.0000	4.3300	50.0000	0.0000	(0.0549)	(0.0059)	0.0000	1	(0.0608)	01/06/2025
300481.ZK	01/02/2025	SDB3260491923	1,200.00	2.1346	2,736.26	2,561.53	0.0000	4.3300	50.0000	0.0000	(0.3291)	(0.0356)	0.0000	1	(0.3647)	01/06/2025
300481.ZK	01/02/2025	SDB3260491923	2,800.00	2.1346	6,384.61	5,976.90	0.0000	4.3300	50.0000	0.0000	(0.7679)	(0.0830)	0.0000	1	(0.8509)	01/06/2025
300481.ZK	01/02/2025	SDB3260491923	800.00	2.1346	1,824.17	1,707.69	0.0000	4.3300	50.0000	0.0000	(0.0237)	(0.0237)	0.0000	1	(0.2431)	01/06/2025
300481.ZK	01/02/2025	SDB3260491923	300.00	2.1346	684.07	640.38	0.0000	4.3300	50.0000	0.0000	(0.0823)	(0.0089)	0.0000	1	(0.0912)	01/06/2025
300481.ZK	12/31/2024	SDB3260491923	1,200.00	2.2111	2,736.26	2,653.32	0.0000	4.3300	50.0000	0.0000	(0.6582)	(0.0737)	0.0000	2	(0.7319)	01/06/2025
300481.ZK	12/31/2024	SDB3260491923	3,200.00	2.2111	7,296.70	7,075.53	0.0000	4.3300	50.0000	0.0000	(1.7553)	(0.1965)	0.0000	2	(1.9518)	01/06/2025
300481.ZK	12/31/2024	SDB3260491923	700.00	2.2111	1,596.15	1,547.77	0.0000	4.3300	50.0000	0.0000	(0.3840)	(0.0430)	0.0000	2	(0.4270)	01/06/2025
300481.ZK	12/31/2024	SDB3260491923	200.00	2.2111	456.04	442.22	0.0000	4.3300	50.0000	0.0000	(0.1097)	(0.0123)	0.0000	2	(0.1220)	01/06/2025
300481.ZK	12/31/2024	SDB3260491923	1,200.00	2.2111	2,736.26	2,653.32	0.0000	4.3300	50.0000	0.0000	(0.6582)	(0.0737)	0.0000	2	(0.7319)	01/06/2025
300481.ZK	12/31/2024	SDB3260491923	2,800.00	2.2111	6,384.61	6,191.09	0.0000	4.3300	50.0000	0.0000	(1.5359)	(0.1720)	0.0000	2	(1.7078)	01/06/2025
300481.ZK	12/31/2024	SDB3260491923	800.00	2.2111	1,824.17	1,768.88	0.0000	4.3300	50.0000	0.0000	(0.4388)	(0.0491)	0.0000	2	(0.4880)	01/06/2025
300481.ZK	12/31/2024	SDB3260491923	300.00	2.2111	684.07	663.33	0.0000	4.3300	50.0000	0.0000	(0.1646)	(0.0184)	0.0000	2	(0.1830)	01/06/2025
300481.ZK	12/30/2024	SDB3260491923	1,200.00	2.2381	2,736.26	2,685.70	0.0000	4.3300	50.0000	0.0000	(0.3291)	(0.0373)	0.0000	1	(0.3664)	01/06/2025
300481.ZK	12/30/2024	SDB3260491923	3,200.00	2.2381	7,296.70	7,161.88	0.0000	4.3300	50.0000	0.0000	(0.8776)	(0.0995)	0.0000	1	(0.9771)	01/06/2025
300481.ZK	12/30/2024	SDB3260491923	700.00	2.2381	1,596.15	1,566.66	0.0000	4.3300	50.0000	0.0000	(0.1920)	(0.0218)	0.0000	1	(0.2137)	01/06/2025
300481.ZK	12/30/2024	SDB3260491923	200.00	2.2381	456.04	447.62	0.0000	4.3300	50.0000	0.0000	(0.0549)	(0.0062)	0.0000	1	(0.0611)	01/06/2025
300481.ZK	12/30/2024	SDB3260491923	1,200.00	2.2381	2,736.26	2,685.70	0.0000	4.3300	50.0000	0.0000	(0.3291)	(0.0373)	0.0000	1	(0.3664)	01/06/2025
300481.ZK	12/30/2024	SDB3260491923	2,800.00	2.2381	6,384.61	6,266.64	0.0000	4.3300	50.0000	0.0000	(0.7679)	(0.0870)	0.0000	1	(0.8550)	01/06/2025
300481.ZK	12/30/2024	SDB3260491923	800.00	2.2381	1,824.17	1,790.47	0.0000	4.3300	50.0000	0.0000	(0.2194)	(0.0249)	0.0000	1	(0.2443)	01/06/2025
300481.ZK	12/30/2024	SDB3260491923	300.00	2.2381	684.07	671.43	0.0000	4.3300	50.0000	0.0000	(0.0823)	(0.0093)	0.0000	1	(0.0916)	01/06/2025
300481.ZK	12/27/2024	SDB3260491923	1,200.00	2.4357	2,736.26	2,922.82	0.0000	4.3300	50.0000	0.0000	(0.9873)	(0.1218)	0.0000	3	(1.1091)	01/06/2025
300481.ZK	12/27/2024	SDB3260491923	3,200.00	2.4357	7,296.70	7,794.20	0.0000	4.3300	50.0000	0.0000	(2.6329)	(0.3248)	0.0000	3	(2.9576)	01/06/2025
300481.ZK	12/27/2024	SDB3260491923	700.00	2.4357	1,596.15	1,704.98	0.0000	4.3300	50.0000	0.0000	(0.5759)	(0.0710)	0.0000	3	(0.6470)	01/06/2025
300481.ZK	12/27/2024	SDB3260491923	100.00	2.4357	228.02	243.57	0.0000	4.3300	50.0000	0.0000	(0.0823)	(0.0101)	0.0000	3	(0.0924)	01/06/2025
300481.ZK	12/27/2024	SDB3260491923	200.00	2.4357	456.04	487.14	0.0000	4.3300	50.0000	0.0000	(0.1646)	(0.0203)	0.0000	3	(0.1849)	01/06/2025
300481.ZK	12/27/2024	SDB3260491923	1,200.00	2.4357	2,736.26	2,922.82	0.0000	4.3300	50.0000	0.0000	(0.9873)	(0.1218)	0.0000	3	(1.1091)	01/06/2025
300481.ZK	12/27/2024	SDB3260491923	2,800.00	2.4357	6,384.61	6,819.92	0.0000	4.3300	50.0000	0.0000	(2.3038)	(0.2842)	0.0000	3	(2.5879)	01/06/2025
300481.ZK	12/27/2024	SDB3260491923	800.00	2.4357	1,824.17	1,948.55	0.0000	4.3300	50.0000	0.0000	(0.6582)	(0.0812)	0.0000	3	(0.7394)	01/06/2025
300481.ZK	12/27/2024	SDB3260491923	300.00	2.4357	684.07	730.71	0.0000	4.3300	50.0000	0.0000	(0.2468)	(0.0304)	0.0000	3	(0.2773)	01/06/2025
300481.ZK	12/26/2024	SDB3260491923	1,200.00	2.3968	2,736.26	2,876.13	0.0000	4.3300	50.0000	0.0000	(0.3291)	(0.0399)	0.0000	1	(0.3691)	01/06/2025
300481.ZK	12/26/2024	SDB3260491923	3,200.00	2.3968	7,296.70	7,669.67	0.0000	4.3300	50.0000	0.0000	(0.8776)	(0.1065)	0.0000	1	(0.9842)	01/06/2025
300481.ZK	12/26/2024	SDB3260491923	700.00	2.3968	1,596.15	1,677.74	0.0000	4.3300	50.0000	0.0000	(0.1920)	(0.0233)	0.0000	1	(0.2153)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6



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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
PUYANG HUICHENG ELECTRONIC MATERIAL CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
300481.ZK	12/26/2024	SDB3260491923	100.00	2.3968	228.02	239.68	0.0000	4.3300	50.0000	0.0000	(0.0274)	(0.0033)	0.0000	1	(0.0308)	01/06/2025
300481.ZK	12/26/2024	SDB3260491923	200.00	2.3968	456.04	479.35	0.0000	4.3300	50.0000	0.0000	(0.0549)	(0.0067)	0.0000	1	(0.0615)	01/06/2025
300481.ZK	12/26/2024	SDB3260491923	1,200.00	2.3968	2,736.26	2,876.13	0.0000	4.3300	50.0000	0.0000	(0.3291)	(0.0399)	0.0000	1	(0.3691)	01/06/2025
300481.ZK	12/26/2024	SDB3260491923	2,800.00	2.3968	6,384.61	6,710.96	0.0000	4.3300	50.0000	0.0000	(0.7679)	(0.0932)	0.0000	1	(0.8611)	01/06/2025
300481.ZK	12/26/2024	SDB3260491923	800.00	2.3968	1,824.17	1,917.42	0.0000	4.3300	50.0000	0.0000	(0.2194)	(0.0266)	0.0000	1	(0.2460)	01/06/2025
300481.ZK	12/26/2024	SDB3260491923	300.00	2.3968	684.07	719.03	0.0000	4.3300	50.0000	0.0000	(0.0823)	(0.0100)	0.0000	1	(0.0923)	01/06/2025
300481.ZK	12/24/2024	SDB3260491923	1,200.00	2.3968	2,736.26	2,876.13	0.0000	4.3300	50.0000	0.0000	(0.6582)	(0.0799)	0.0000	2	(0.7381)	01/06/2025
300481.ZK	12/24/2024	SDB3260491923	3,200.00	2.3968	7,296.70	7,669.67	0.0000	4.3300	50.0000	0.0000	(1.7553)	(0.2130)	0.0000	2	(1.9683)	01/06/2025
300481.ZK	12/24/2024	SDB3260491923	700.00	2.3968	1,596.15	1,677.74	0.0000	4.3300	50.0000	0.0000	(0.3840)	(0.0466)	0.0000	2	(0.4306)	01/06/2025
300481.ZK	12/24/2024	SDB3260491923	100.00	2.3968	228.02	239.68	0.0000	4.3300	50.0000	0.0000	(0.0549)	(0.0067)	0.0000	2	(0.0615)	01/06/2025
300481.ZK	12/24/2024	SDB3260491923	200.00	2.3968	456.04	479.35	0.0000	4.3300	50.0000	0.0000	(0.1097)	(0.0133)	0.0000	2	(0.1230)	01/06/2025
300481.ZK	12/24/2024	SDB3260491923	1,200.00	2.3968	2,736.26	2,876.13	0.0000	4.3300	50.0000	0.0000	(0.6582)	(0.0799)	0.0000	2	(0.7381)	01/06/2025
300481.ZK	12/24/2024	SDB3260491923	2,800.00	2.3968	6,384.61	6,710.96	0.0000	4.3300	50.0000	0.0000	(1.5359)	(0.1864)	0.0000	2	(1.7223)	01/06/2025
300481.ZK	12/24/2024	SDB3260491923	800.00	2.3968	1,824.17	1,917.42	0.0000	4.3300	50.0000	0.0000	(0.4388)	(0.0533)	0.0000	2	(0.4921)	01/06/2025
300481.ZK	12/24/2024	SDB3260491923	300.00	2.3968	684.07	719.03	0.0000	4.3300	50.0000	0.0000	(0.1646)	(0.0200)	0.0000	2	(0.1845)	01/06/2025
300481.ZK	12/23/2024	SDB3260491923	100.00	2.4745	228.02	247.45	0.0000	4.3300	50.0000	0.0000	(0.0274)	(0.0034)	0.0000	1	(0.0309)	01/06/2025
300481.ZK	12/23/2024	SDB3260491923	1,200.00	2.4745	2,736.26	2,969.38	0.0000	4.3300	50.0000	0.0000	(0.3291)	(0.0412)	0.0000	1	(0.3704)	01/06/2025
300481.ZK	12/23/2024	SDB3260491923	3,200.00	2.4745	7,296.70	7,918.36	0.0000	4.3300	50.0000	0.0000	(0.8776)	(0.1100)	0.0000	1	(0.9876)	01/06/2025
300481.ZK	12/23/2024	SDB3260491923	400.00	2.4745	912.09	989.79	0.0000	4.3300	50.0000	0.0000	(0.1097)	(0.0137)	0.0000	1	(0.1235)	01/06/2025
300481.ZK	12/23/2024	SDB3260491923	700.00	2.4745	1,596.15	1,732.14	0.0000	4.3300	50.0000	0.0000	(0.1920)	(0.0241)	0.0000	1	(0.2160)	01/06/2025
300481.ZK	12/23/2024	SDB3260491923	800.00	2.4745	1,824.17	1,979.59	0.0000	4.3300	50.0000	0.0000	(0.2194)	(0.0275)	0.0000	1	(0.2469)	01/06/2025
300481.ZK	12/23/2024	SDB3260491923	700.00	2.4745	1,596.15	1,732.14	0.0000	4.3300	50.0000	0.0000	(0.1920)	(0.0241)	0.0000	1	(0.2160)	01/06/2025
300481.ZK	12/23/2024	SDB3260491923	3,100.00	2.4745	7,068.68	7,670.91	0.0000	4.3300	50.0000	0.0000	(0.8502)	(0.1065)	0.0000	1	(0.9567)	01/06/2025
300481.ZK	12/23/2024	SDB3260491923	1,500.00	2.4745	3,420.33	3,711.73	0.0000	4.3300	50.0000	0.0000	(0.4114)	(0.0516)	0.0000	1	(0.4629)	01/06/2025
300481.ZK	12/23/2024	SDB3260491923	200.00	2.4745	456.04	494.90	0.0000	4.3300	50.0000	0.0000	(0.0549)	(0.0069)	0.0000	1	(0.0617)	01/06/2025
300481.ZK	12/23/2024	SDB3260491923	1,200.00	2.4745	2,736.26	2,969.38	0.0000	4.3300	50.0000	0.0000	(0.3291)	(0.0412)	0.0000	1	(0.3704)	01/06/2025
300481.ZK	12/23/2024	SDB3260491923	2,800.00	2.4745	6,384.61	6,928.56	0.0000	4.3300	50.0000	0.0000	(0.7679)	(0.0962)	0.0000	1	(0.8642)	01/06/2025
300481.ZK	12/23/2024	SDB3260491923	800.00	2.4745	1,824.17	1,979.59	0.0000	4.3300	50.0000	0.0000	(0.2194)	(0.0275)	0.0000	1	(0.2469)	01/06/2025
300481.ZK	12/23/2024	SDB3260491923	300.00	2.4745	684.07	742.35	0.0000	4.3300	50.0000	0.0000	(0.0823)	(0.0103)	0.0000	1	(0.0926)	01/06/2025
300481.ZK	12/20/2024	SDB3260491923	100.00	2.4109	228.02	241.09	0.0000	4.3300	50.0000	0.0000	(0.0823)	(0.0100)	0.0000	3	(0.0923)	01/06/2025
300481.ZK	12/20/2024	SDB3260491923	1,200.00	2.4109	2,736.26	2,893.09	0.0000	4.3300	50.0000	0.0000	(0.9873)	(0.1205)	0.0000	3	(1.1079)	01/06/2025
300481.ZK	12/20/2024	SDB3260491923	3,200.00	2.4109	7,296.70	7,714.92	0.0000	4.3300	50.0000	0.0000	(2.6329)	(0.3215)	0.0000	3	(2.9543)	01/06/2025
300481.ZK	12/20/2024	SDB3260491923	400.00	2.4109	912.09	964.36	0.0000	4.3300	50.0000	0.0000	(0.3291)	(0.0402)	0.0000	3	(0.3693)	01/06/2025
300481.ZK	12/20/2024	SDB3260491923	700.00	2.4109	1,596.15	1,687.64	0.0000	4.3300	50.0000	0.0000	(0.5759)	(0.0703)	0.0000	3	(0.6463)	01/06/2025
300481.ZK	12/20/2024	SDB3260491923	800.00	2.4109	1,824.17	1,928.73	0.0000	4.3300	50.0000	0.0000	(0.6582)	(0.0804)	0.0000	3	(0.7386)	01/06/2025
300481.ZK	12/20/2024	SDB3260491923	700.00	2.4109	1,596.15	1,687.64	0.0000	4.3300	50.0000	0.0000	(0.5759)	(0.0703)	0.0000	3	(0.6463)	01/06/2025
300481.ZK	12/20/2024	SDB3260491923	3,100.00	2.4109	7,068.68	7,473.82	0.0000	4.3300	50.0000	0.0000	(2.5506)	(0.3114)	0.0000	3	(2.8620)	01/06/2025
300481.ZK	12/20/2024	SDB3260491923	1,500.00	2.4109	3,420.33	3,616.37	0.0000	4.3300	50.0000	0.0000	(1.2342)	(0.1507)	0.0000	3	(1.3848)	01/06/2025
300481.ZK	12/20/2024	SDB3260491923	200.00	2.4109	456.04	482.18	0.0000	4.3300	50.0000	0.0000	(0.1646)	(0.0201)	0.0000	3	(0.1846)	01/06/2025
300481.ZK	12/20/2024	SDB3260491923	1,200.00	2.4109	2,736.26	2,893.09	0.0000	4.3300	50.0000	0.0000	(0.9873)	(0.1205)	0.0000	3	(1.1079)	01/06/2025
300481.ZK	12/20/2024	SDB3260491923	2,800.00	2.4109	6,384.61	6,750.55	0.0000	4.3300	50.0000	0.0000	(2.3038)	(0.2813)	0.0000	3	(2.5851)	01/06/2025
300481.ZK	12/20/2024	SDB3260491923	800.00	2.4109	1,824.17	1,928.73	0.0000	4.3300	50.0000	0.0000	(0.6582)	(0.0804)	0.0000	3	(0.7386)	01/06/2025
300481.ZK	12/20/2024	SDB3260491923	300.00	2.4109	684.07	723.27	0.0000	4.3300	50.0000	0.0000	(0.2468)	(0.0301)	0.0000	3	(0.2770)	01/06/2025
300481.ZK	12/19/2024	SDB3260491923	100.00	2.3259	228.02	232.59	0.0000	4.5800	50.0000	0.0000	(0.0290)	(0.0032)	0.0000	1	(0.0322)	01/06/2025
300481.ZK	12/19/2024	SDB3260491923	1,200.00	2.3259	2,736.26	2,791.14	0.0000	4.5800	50.0000	0.0000	(0.3481)	(0.0388)	0.0000	1	(0.3869)	01/06/2025
300481.ZK	12/19/2024	SDB3260491923	3,200.00	2.3259	7,296.70	7,443.03	0.0000	4.5800	50.0000	0.0000	(0.9283)	(0.1034)	0.0000	1	(1.0317)	01/06/2025
300481.ZK	12/19/2024	SDB3260491923	400.00	2.3259	912.09	930.38	0.0000	4.5800	50.0000	0.0000	(0.1160)	(0.0129)	0.0000	1	(0.1290)	01/06/2025
300481.ZK	12/19/2024	SDB3260491923	700.00	2.3259	1,596.15	1,628.16	0.0000	4.5800	50.0000	0.0000	(0.2031)	(0.0226)	0.0000	1	(0.2257)	01/06/2025
300481.ZK	12/19/2024	SDB3260491923	800.00	2.3259	1,824.17	1,860.76	0.0000	4.5800	50.0000	0.0000	(0.2321)	(0.0258)	0.0000	1	(0.2579)	01/06/2025
300481.ZK	12/19/2024	SDB3260491923	700.00	2.3259	1,596.15	1,628.16	0.0000	4.5800	50.0000	0.0000	(0.2031)	(0.0226)	0.0000	1	(0.2257)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6



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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
PUYANG HUICHENG ELECTRONIC MATERIAL CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
300481.ZK	12/19/2024	SDB3260491923	3,100.00	2.3259	7,068.68	7,210.44	0.0000	4.5800	50.0000	0.0000	(0.8993)	(0.1001)	0.0000	1	(0.9994)	01/06/2025
300481.ZK	12/19/2024	SDB3260491923	1,500.00	2.3259	3,420.33	3,488.92	0.0000	4.5800	50.0000	0.0000	(0.4351)	(0.0485)	0.0000	1	(0.4836)	01/06/2025
300481.ZK	12/19/2024	SDB3260491923	200.00	2.3259	456.04	465.19	0.0000	4.5800	50.0000	0.0000	(0.0580)	(0.0065)	0.0000	1	(0.0645)	01/06/2025
300481.ZK	12/19/2024	SDB3260491923	1,200.00	2.3259	2,736.26	2,791.14	0.0000	4.5800	50.0000	0.0000	(0.3481)	(0.0388)	0.0000	1	(0.3869)	01/06/2025
300481.ZK	12/19/2024	SDB3260491923	2,800.00	2.3259	6,384.61	6,512.65	0.0000	4.5800	50.0000	0.0000	(0.8123)	(0.0905)	0.0000	1	(0.9027)	01/06/2025
300481.ZK	12/19/2024	SDB3260491923	800.00	2.3259	1,824.17	1,860.76	0.0000	4.5800	50.0000	0.0000	(0.2321)	(0.0258)	0.0000	1	(0.2579)	01/06/2025
300481.ZK	12/19/2024	SDB3260491923	300.00	2.3259	684.07	697.78	0.0000	4.5800	50.0000	0.0000	(0.0870)	(0.0097)	0.0000	1	(0.0967)	01/06/2025
300481.ZK	12/18/2024	SDB3260491923	100.00	2.2322	228.02	223.22	0.0000	4.5800	50.0000	0.0000	(0.0290)	(0.0031)	0.0000	1	(0.0321)	01/06/2025
300481.ZK	12/18/2024	SDB3260491923	1,200.00	2.2322	2,736.26	2,678.69	0.0000	4.5800	50.0000	0.0000	(0.3481)	(0.0372)	0.0000	1	(0.3853)	01/06/2025
300481.ZK	12/18/2024	SDB3260491923	3,200.00	2.2322	7,296.70	7,143.16	0.0000	4.5800	50.0000	0.0000	(0.9283)	(0.0992)	0.0000	1	(1.0275)	01/06/2025
300481.ZK	12/18/2024	SDB3260491923	400.00	2.2322	912.09	892.90	0.0000	4.5800	50.0000	0.0000	(0.1160)	(0.0124)	0.0000	1	(0.1284)	01/06/2025
300481.ZK	12/18/2024	SDB3260491923	700.00	2.2322	1,596.15	1,562.57	0.0000	4.5800	50.0000	0.0000	(0.2031)	(0.0217)	0.0000	1	(0.2248)	01/06/2025
300481.ZK	12/18/2024	SDB3260491923	800.00	2.2322	1,824.17	1,785.79	0.0000	4.5800	50.0000	0.0000	(0.2321)	(0.0248)	0.0000	1	(0.2569)	01/06/2025
300481.ZK	12/18/2024	SDB3260491923	700.00	2.2322	1,596.15	1,562.57	0.0000	4.5800	50.0000	0.0000	(0.2031)	(0.0217)	0.0000	1	(0.2248)	01/06/2025
300481.ZK	12/18/2024	SDB3260491923	3,100.00	2.2322	7,068.68	6,919.94	0.0000	4.5800	50.0000	0.0000	(0.8993)	(0.0961)	0.0000	1	(0.9954)	01/06/2025
300481.ZK	12/18/2024	SDB3260491923	1,500.00	2.2322	3,420.33	3,348.36	0.0000	4.5800	50.0000	0.0000	(0.4351)	(0.0465)	0.0000	1	(0.4816)	01/06/2025
300481.ZK	12/18/2024	SDB3260491923	200.00	2.2322	456.04	446.45	0.0000	4.5800	50.0000	0.0000	(0.0580)	(0.0062)	0.0000	1	(0.0642)	01/06/2025
300481.ZK	12/18/2024	SDB3260491923	1,200.00	2.2322	2,736.26	2,678.69	0.0000	4.5800	50.0000	0.0000	(0.3481)	(0.0372)	0.0000	1	(0.3853)	01/06/2025
300481.ZK	12/18/2024	SDB3260491923	2,800.00	2.2322	6,384.61	6,250.27	0.0000	4.5800	50.0000	0.0000	(0.8123)	(0.0868)	0.0000	1	(0.8991)	01/06/2025
300481.ZK	12/18/2024	SDB3260491923	800.00	2.2322	1,824.17	1,785.79	0.0000	4.5800	50.0000	0.0000	(0.2321)	(0.0248)	0.0000	1	(0.2569)	01/06/2025
300481.ZK	12/18/2024	SDB3260491923	300.00	2.2322	684.07	669.67	0.0000	4.5800	50.0000	0.0000	(0.0870)	(0.0093)	0.0000	1	(0.0963)	01/06/2025
300481.ZK	12/17/2024	SDB3260491923	100.00	2.3080	228.02	230.80	0.0000	4.5800	50.0000	0.0000	(0.0290)	(0.0032)	0.0000	1	(0.0322)	01/06/2025
300481.ZK	12/17/2024	SDB3260491923	1,200.00	2.3080	2,736.26	2,769.55	0.0000	4.5800	50.0000	0.0000	(0.3481)	(0.0385)	0.0000	1	(0.3866)	01/06/2025
300481.ZK	12/17/2024	SDB3260491923	3,200.00	2.3080	7,296.70	7,385.48	0.0000	4.5800	50.0000	0.0000	(0.9283)	(0.1026)	0.0000	1	(1.0309)	01/06/2025
300481.ZK	12/17/2024	SDB3260491923	400.00	2.3080	912.09	923.18	0.0000	4.5800	50.0000	0.0000	(0.1160)	(0.0128)	0.0000	1	(0.1289)	01/06/2025
300481.ZK	12/17/2024	SDB3260491923	700.00	2.3080	1,596.15	1,615.57	0.0000	4.5800	50.0000	0.0000	(0.2031)	(0.0224)	0.0000	1	(0.2255)	01/06/2025
300481.ZK	12/17/2024	SDB3260491923	800.00	2.3080	1,824.17	1,846.37	0.0000	4.5800	50.0000	0.0000	(0.2321)	(0.0256)	0.0000	1	(0.2577)	01/06/2025
300481.ZK	12/17/2024	SDB3260491923	700.00	2.3080	1,596.15	1,615.57	0.0000	4.5800	50.0000	0.0000	(0.2031)	(0.0224)	0.0000	1	(0.2255)	01/06/2025
300481.ZK	12/17/2024	SDB3260491923	3,100.00	2.3080	7,068.68	7,154.68	0.0000	4.5800	50.0000	0.0000	(0.8993)	(0.0994)	0.0000	1	(0.9987)	01/06/2025
300481.ZK	12/17/2024	SDB3260491923	1,500.00	2.3080	3,420.33	3,461.94	0.0000	4.5800	50.0000	0.0000	(0.4351)	(0.0481)	0.0000	1	(0.4832)	01/06/2025
300481.ZK	12/17/2024	SDB3260491923	200.00	2.3080	456.04	461.59	0.0000	4.5800	50.0000	0.0000	(0.0580)	(0.0064)	0.0000	1	(0.0644)	01/06/2025
300481.ZK	12/17/2024	SDB3260491923	1,200.00	2.3080	2,736.26	2,769.55	0.0000	4.5800	50.0000	0.0000	(0.3481)	(0.0385)	0.0000	1	(0.3866)	01/06/2025
300481.ZK	12/17/2024	SDB3260491923	2,800.00	2.3080	6,384.61	6,462.29	0.0000	4.5800	50.0000	0.0000	(0.8123)	(0.0898)	0.0000	1	(0.9020)	01/06/2025
300481.ZK	12/17/2024	SDB3260491923	800.00	2.3080	1,824.17	1,846.37	0.0000	4.5800	50.0000	0.0000	(0.2321)	(0.0256)	0.0000	1	(0.2577)	01/06/2025
300481.ZK	12/17/2024	SDB3260491923	300.00	2.3080	684.07	692.39	0.0000	4.5800	50.0000	0.0000	(0.0870)	(0.0096)	0.0000	1	(0.0966)	01/06/2025
300481.ZK	12/16/2024	SDB3260491923	100.00	2.3206	228.02	232.06	0.0000	4.5800	50.0000	0.0000	(0.0290)	(0.0032)	0.0000	1	(0.0322)	01/06/2025
300481.ZK	12/16/2024	SDB3260491923	1,200.00	2.3206	2,736.26	2,784.76	0.0000	4.5800	50.0000	0.0000	(0.3481)	(0.0387)	0.0000	1	(0.3868)	01/06/2025
300481.ZK	12/16/2024	SDB3260491923	3,200.00	2.3206	7,296.70	7,426.02	0.0000	4.5800	50.0000	0.0000	(0.9283)	(0.1031)	0.0000	1	(1.0314)	01/06/2025
300481.ZK	12/16/2024	SDB3260491923	400.00	2.3206	912.09	928.25	0.0000	4.5800	50.0000	0.0000	(0.1160)	(0.0129)	0.0000	1	(0.1289)	01/06/2025
300481.ZK	12/16/2024	SDB3260491923	700.00	2.3206	1,596.15	1,624.44	0.0000	4.5800	50.0000	0.0000	(0.2031)	(0.0226)	0.0000	1	(0.2256)	01/06/2025
300481.ZK	12/16/2024	SDB3260491923	800.00	2.3206	1,824.17	1,856.50	0.0000	4.5800	50.0000	0.0000	(0.2321)	(0.0258)	0.0000	1	(0.2579)	01/06/2025
300481.ZK	12/16/2024	SDB3260491923	700.00	2.3206	1,596.15	1,624.44	0.0000	4.5800	50.0000	0.0000	(0.2031)	(0.0226)	0.0000	1	(0.2256)	01/06/2025
300481.ZK	12/16/2024	SDB3260491923	3,100.00	2.3206	7,068.68	7,193.95	0.0000	4.5800	50.0000	0.0000	(0.8993)	(0.0999)	0.0000	1	(0.9992)	01/06/2025
300481.ZK	12/16/2024	SDB3260491923	1,500.00	2.3206	3,420.33	3,480.95	0.0000	4.5800	50.0000	0.0000	(0.4351)	(0.0483)	0.0000	1	(0.4835)	01/06/2025
300481.ZK	12/16/2024	SDB3260491923	200.00	2.3206	456.04	464.13	0.0000	4.5800	50.0000	0.0000	(0.0580)	(0.0064)	0.0000	1	(0.0645)	01/06/2025
300481.ZK	12/16/2024	SDB3260491923	1,200.00	2.3206	2,736.26	2,784.76	0.0000	4.5800	50.0000	0.0000	(0.3481)	(0.0387)	0.0000	1	(0.3868)	01/06/2025
300481.ZK	12/16/2024	SDB3260491923	2,800.00	2.3206	6,384.61	6,497.76	0.0000	4.5800	50.0000	0.0000	(0.8123)	(0.0902)	0.0000	1	(0.9025)	01/06/2025
300481.ZK	12/16/2024	SDB3260491923	800.00	2.3206	1,824.17	1,856.50	0.0000	4.5800	50.0000	0.0000	(0.2321)	(0.0258)	0.0000	1	(0.2579)	01/06/2025
300481.ZK	12/16/2024	SDB3260491923	300.00	2.3206	684.07	696.19	0.0000	4.5800	50.0000	0.0000	(0.0870)	(0.0097)	0.0000	1	(0.0967)	01/06/2025
300481.ZK	12/13/2024	SDB3260491923	100.00	2.2778	228.02	227.78	0.0000	4.5800	50.0000	0.0000	(0.0870)	(0.0095)	0.0000	3	(0.0965)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
PUYANG HUICHENG ELECTRONIC MATERIAL CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
300481.ZK	12/13/2024	SDB3260491923	1,200.00	2.2778	2,736.26	2,733.39	0.0000	4.5800	50.0000	0.0000	(1.0443)	(0.1139)	0.0000	3	(1.1582)	01/06/2025
300481.ZK	12/13/2024	SDB3260491923	3,200.00	2.2778	7,296.70	7,289.04	0.0000	4.5800	50.0000	0.0000	(2.7849)	(0.3037)	0.0000	3	(3.0886)	01/06/2025
300481.ZK	12/13/2024	SDB3260491923	400.00	2.2778	912.09	911.13	0.0000	4.5800	50.0000	0.0000	(0.3481)	(0.0380)	0.0000	3	(0.3861)	01/06/2025
300481.ZK	12/13/2024	SDB3260491923	700.00	2.2778	1,596.15	1,594.48	0.0000	4.5800	50.0000	0.0000	(0.6092)	(0.0664)	0.0000	3	(0.6756)	01/06/2025
300481.ZK	12/13/2024	SDB3260491923	800.00	2.2778	1,824.17	1,822.26	0.0000	4.5800	50.0000	0.0000	(0.6962)	(0.0759)	0.0000	3	(0.7722)	01/06/2025
300481.ZK	12/13/2024	SDB3260491923	700.00	2.2778	1,596.15	1,594.48	0.0000	4.5800	50.0000	0.0000	(0.6092)	(0.0664)	0.0000	3	(0.6756)	01/06/2025
300481.ZK	12/13/2024	SDB3260491923	3,100.00	2.2778	7,068.68	7,061.26	0.0000	4.5800	50.0000	0.0000	(2.6979)	(0.2942)	0.0000	3	(2.9921)	01/06/2025
300481.ZK	12/13/2024	SDB3260491923	1,500.00	2.2778	3,420.33	3,416.74	0.0000	4.5800	50.0000	0.0000	(1.3054)	(0.1424)	0.0000	3	(1.4478)	01/06/2025
300481.ZK	12/13/2024	SDB3260491923	200.00	2.2778	456.04	455.57	0.0000	4.5800	50.0000	0.0000	(0.1741)	(0.0190)	0.0000	3	(0.1930)	01/06/2025
300481.ZK	12/13/2024	SDB3260491923	1,200.00	2.2778	2,736.26	2,733.39	0.0000	4.5800	50.0000	0.0000	(1.0443)	(0.1139)	0.0000	3	(1.1582)	01/06/2025
300481.ZK	12/13/2024	SDB3260491923	2,800.00	2.2778	6,384.61	6,377.91	0.0000	4.5800	50.0000	0.0000	(2.4368)	(0.2657)	0.0000	3	(2.7025)	01/06/2025
300481.ZK	12/13/2024	SDB3260491923	800.00	2.2778	1,824.17	1,822.26	0.0000	4.5800	50.0000	0.0000	(0.6962)	(0.0759)	0.0000	3	(0.7722)	01/06/2025
300481.ZK	12/13/2024	SDB3260491923	300.00	2.2778	684.07	683.35	0.0000	4.5800	50.0000	0.0000	(0.2611)	(0.0285)	0.0000	3	(0.2896)	01/06/2025
300481.ZK	12/12/2024	SDB3260491923	100.00	2.2587	228.02	225.87	0.0000	4.5800	50.0000	0.0000	(0.0290)	(0.0031)	0.0000	1	(0.0321)	01/06/2025
300481.ZK	12/12/2024	SDB3260491923	1,200.00	2.2587	2,736.26	2,710.48	0.0000	4.5800	50.0000	0.0000	(0.3481)	(0.0376)	0.0000	1	(0.3858)	01/06/2025
300481.ZK	12/12/2024	SDB3260491923	3,200.00	2.2587	7,296.70	7,227.95	0.0000	4.5800	50.0000	0.0000	(0.1004)	(0.0000)	0.0000	1	(1.0287)	01/06/2025
300481.ZK	12/12/2024	SDB3260491923	400.00	2.2587	912.09	903.49	0.0000	4.5800	50.0000	0.0000	(0.1160)	(0.0125)	0.0000	1	(0.1286)	01/06/2025
300481.ZK	12/12/2024	SDB3260491923	700.00	2.2587	1,596.15	1,581.11	0.0000	4.5800	50.0000	0.0000	(0.2031)	(0.0220)	0.0000	1	(0.2250)	01/06/2025
300481.ZK	12/12/2024	SDB3260491923	800.00	2.2587	1,824.17	1,806.99	0.0000	4.5800	50.0000	0.0000	(0.2321)	(0.0251)	0.0000	1	(0.2572)	01/06/2025
300481.ZK	12/12/2024	SDB3260491923	700.00	2.2587	1,596.15	1,581.11	0.0000	4.5800	50.0000	0.0000	(0.2031)	(0.0220)	0.0000	1	(0.2250)	01/06/2025
300481.ZK	12/12/2024	SDB3260491923	3,100.00	2.2587	7,068.68	7,002.07	0.0000	4.5800	50.0000	0.0000	(0.8993)	(0.0973)	0.0000	1	(0.9965)	01/06/2025
300481.ZK	12/12/2024	SDB3260491923	1,500.00	2.2587	3,420.33	3,388.10	0.0000	4.5800	50.0000	0.0000	(0.4351)	(0.0471)	0.0000	1	(0.4822)	01/06/2025
300481.ZK	12/12/2024	SDB3260491923	200.00	2.2587	456.04	451.75	0.0000	4.5800	50.0000	0.0000	(0.0063)	(0.0000)	0.0000	1	(0.0643)	01/06/2025
300481.ZK	12/12/2024	SDB3260491923	1,200.00	2.2587	2,736.26	2,710.48	0.0000	4.5800	50.0000	0.0000	(0.3481)	(0.0376)	0.0000	1	(0.3858)	01/06/2025
300481.ZK	12/12/2024	SDB3260491923	2,800.00	2.2587	6,384.61	6,324.45	0.0000	4.5800	50.0000	0.0000	(0.8123)	(0.0878)	0.0000	1	(0.9001)	01/06/2025
300481.ZK	12/12/2024	SDB3260491923	800.00	2.2587	1,824.17	1,806.99	0.0000	4.5800	50.0000	0.0000	(0.2321)	(0.0251)	0.0000	1	(0.2572)	01/06/2025
300481.ZK	12/12/2024	SDB3260491923	300.00	2.2587	684.07	677.62	0.0000	4.5800	50.0000	0.0000	(0.0870)	(0.0094)	0.0000	1	(0.0964)	01/06/2025
300481.ZK	12/11/2024	SDB3260491923	100.00	2.2744	228.02	227.44	0.0000	4.5800	50.0000	0.0000	(0.0290)	(0.0032)	0.0000	1	(0.0322)	01/06/2025
300481.ZK	12/11/2024	SDB3260491923	1,200.00	2.2744	2,736.26	2,729.34	0.0000	4.5800	50.0000	0.0000	(0.3481)	(0.0379)	0.0000	1	(0.3860)	01/06/2025
300481.ZK	12/11/2024	SDB3260491923	3,200.00	2.2744	7,296.70	7,278.23	0.0000	4.5800	50.0000	0.0000	(0.9283)	(0.1011)	0.0000	1	(1.0294)	01/06/2025
300481.ZK	12/11/2024	SDB3260491923	400.00	2.2744	912.09	909.78	0.0000	4.5800	50.0000	0.0000	(0.1160)	(0.0126)	0.0000	1	(0.1287)	01/06/2025
300481.ZK	12/11/2024	SDB3260491923	700.00	2.2744	1,596.15	1,592.11	0.0000	4.5800	50.0000	0.0000	(0.2031)	(0.0221)	0.0000	1	(0.2252)	01/06/2025
300481.ZK	12/11/2024	SDB3260491923	800.00	2.2744	1,824.17	1,819.56	0.0000	4.5800	50.0000	0.0000	(0.2321)	(0.0253)	0.0000	1	(0.2573)	01/06/2025
300481.ZK	12/11/2024	SDB3260491923	700.00	2.2744	1,596.15	1,592.11	0.0000	4.5800	50.0000	0.0000	(0.2031)	(0.0221)	0.0000	1	(0.2252)	01/06/2025
300481.ZK	12/11/2024	SDB3260491923	3,100.00	2.2744	7,068.68	7,050.79	0.0000	4.5800	50.0000	0.0000	(0.8993)	(0.0979)	0.0000	1	(0.9972)	01/06/2025
300481.ZK	12/11/2024	SDB3260491923	1,500.00	2.2744	3,420.33	3,411.67	0.0000	4.5800	50.0000	0.0000	(0.4351)	(0.0474)	0.0000	1	(0.4825)	01/06/2025
300481.ZK	12/11/2024	SDB3260491923	200.00	2.2744	456.04	454.89	0.0000	4.5800	50.0000	0.0000	(0.0580)	(0.0063)	0.0000	1	(0.0643)	01/06/2025
300481.ZK	12/11/2024	SDB3260491923	1,200.00	2.2744	2,736.26	2,729.34	0.0000	4.5800	50.0000	0.0000	(0.3481)	(0.0379)	0.0000	1	(0.3860)	01/06/2025
300481.ZK	12/11/2024	SDB3260491923	2,800.00	2.2744	6,384.61	6,368.45	0.0000	4.5800	50.0000	0.0000	(0.8123)	(0.0885)	0.0000	1	(0.9007)	01/06/2025
300481.ZK	12/11/2024	SDB3260491923	800.00	2.2744	1,824.17	1,819.56	0.0000	4.5800	50.0000	0.0000	(0.2321)	(0.0253)	0.0000	1	(0.2573)	01/06/2025
300481.ZK	12/11/2024	SDB3260491923	300.00	2.2744	684.07	682.33	0.0000	4.5800	50.0000	0.0000	(0.0870)	(0.0095)	0.0000	1	(0.0965)	01/06/2025
300481.ZK	12/10/2024	SDB3260491923	100.00	2.2747	228.02	227.47	0.0000	4.5800	50.0000	0.0000	(0.0290)	(0.0032)	0.0000	1	(0.0322)	01/06/2025
300481.ZK	12/10/2024	SDB3260491923	1,200.00	2.2747	2,736.26	2,729.67	0.0000	4.5800	50.0000	0.0000	(0.3481)	(0.0379)	0.0000	1	(0.3860)	01/06/2025
300481.ZK	12/10/2024	SDB3260491923	3,200.00	2.2747	7,296.70	7,279.12	0.0000	4.5800	50.0000	0.0000	(0.9283)	(0.1011)	0.0000	1	(1.0294)	01/06/2025
300481.ZK	12/10/2024	SDB3260491923	400.00	2.2747	912.09	909.89	0.0000	4.5800	50.0000	0.0000	(0.1160)	(0.0126)	0.0000	1	(0.1287)	01/06/2025
300481.ZK	12/10/2024	SDB3260491923	700.00	2.2747	1,596.15	1,592.31	0.0000	4.5800	50.0000	0.0000	(0.2031)	(0.0221)	0.0000	1	(0.2252)	01/06/2025
300481.ZK	12/10/2024	SDB3260491923	800.00	2.2747	1,824.17	1,819.78	0.0000	4.5800	50.0000	0.0000	(0.2321)	(0.0253)	0.0000	1	(0.2574)	01/06/2025
300481.ZK	12/10/2024	SDB3260491923	700.00	2.2747	1,596.15	1,592.31	0.0000	4.5800	50.0000	0.0000	(0.2031)	(0.0221)	0.0000	1	(0.2252)	01/06/2025
300481.ZK	12/10/2024	SDB3260491923	3,100.00	2.2747	7,068.68	7,051.65	0.0000	4.5800	50.0000	0.0000	(0.8993)	(0.0979)	0.0000	1	(0.9972)	01/06/2025
300481.ZK	12/10/2024	SDB3260491923	1,500.00	2.2747	3,420.33	3,412.09	0.0000	4.5800	50.0000	0.0000	(0.4351)	(0.0474)	0.0000	1	(0.4825)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
PUYANG HUICHENG ELECTRONIC MATERIAL CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
300481.ZK	12/10/2024	SDB3260491923	200.00	2.2747	456.04	454.95	0.0000	4.5800	50.0000	0.0000	(0.0580)	(0.0063)	0.0000	1	(0.0643)	01/06/2025
300481.ZK	12/10/2024	SDB3260491923	1,200.00	2.2747	2,736.26	2,729.67	0.0000	4.5800	50.0000	0.0000	(0.3481)	(0.0379)	0.0000	1	(0.3860)	01/06/2025
300481.ZK	12/10/2024	SDB3260491923	2,800.00	2.2747	6,384.61	6,369.23	0.0000	4.5800	50.0000	0.0000	(0.8123)	(0.0885)	0.0000	1	(0.9007)	01/06/2025
300481.ZK	12/10/2024	SDB3260491923	800.00	2.2747	1,824.17	1,819.78	0.0000	4.5800	50.0000	0.0000	(0.2321)	(0.0253)	0.0000	1	(0.2574)	01/06/2025
300481.ZK	12/10/2024	SDB3260491923	300.00	2.2747	684.07	682.42	0.0000	4.5800	50.0000	0.0000	(0.0870)	(0.0095)	0.0000	1	(0.0965)	01/06/2025
300481.ZK	12/09/2024	SDB3260491923	100.00	2.2787	228.02	227.87	0.0000	4.5800	50.0000	0.0000	(0.0290)	(0.0032)	0.0000	1	(0.0322)	01/06/2025
300481.ZK	12/09/2024	SDB3260491923	1,200.00	2.2787	2,736.26	2,734.39	0.0000	4.5800	50.0000	0.0000	(0.3481)	(0.0380)	0.0000	1	(0.3861)	01/06/2025
300481.ZK	12/09/2024	SDB3260491923	3,200.00	2.2787	7,296.70	7,291.70	0.0000	4.5800	50.0000	0.0000	(0.9283)	(0.1013)	0.0000	1	(1.0296)	01/06/2025
300481.ZK	12/09/2024	SDB3260491923	400.00	2.2787	912.09	911.46	0.0000	4.5800	50.0000	0.0000	(0.1160)	(0.0127)	0.0000	1	(0.1287)	01/06/2025
300481.ZK	12/09/2024	SDB3260491923	700.00	2.2787	1,596.15	1,595.06	0.0000	4.5800	50.0000	0.0000	(0.2031)	(0.0222)	0.0000	1	(0.2252)	01/06/2025
300481.ZK	12/09/2024	SDB3260491923	800.00	2.2787	1,824.17	1,822.92	0.0000	4.5800	50.0000	0.0000	(0.2321)	(0.0253)	0.0000	1	(0.2574)	01/06/2025
300481.ZK	12/09/2024	SDB3260491923	700.00	2.2787	1,596.15	1,595.06	0.0000	4.5800	50.0000	0.0000	(0.2031)	(0.0222)	0.0000	1	(0.2252)	01/06/2025
300481.ZK	12/09/2024	SDB3260491923	3,100.00	2.2787	7,068.68	7,063.83	0.0000	4.5800	50.0000	0.0000	(0.8993)	(0.0981)	0.0000	1	(0.9974)	01/06/2025
300481.ZK	12/09/2024	SDB3260491923	1,500.00	2.2787	3,420.33	3,417.98	0.0000	4.5800	50.0000	0.0000	(0.4351)	(0.0475)	0.0000	1	(0.4826)	01/06/2025
300481.ZK	12/09/2024	SDB3260491923	200.00	2.2787	456.04	455.73	0.0000	4.5800	50.0000	0.0000	(0.0580)	(0.0063)	0.0000	1	(0.0643)	01/06/2025
300481.ZK	12/09/2024	SDB3260491923	1,200.00	2.2787	2,736.26	2,734.39	0.0000	4.5800	50.0000	0.0000	(0.3481)	(0.0380)	0.0000	1	(0.3861)	01/06/2025
300481.ZK	12/09/2024	SDB3260491923	2,800.00	2.2787	6,384.61	6,380.23	0.0000	4.5800	50.0000	0.0000	(0.8123)	(0.0886)	0.0000	1	(0.9009)	01/06/2025
300481.ZK	12/09/2024	SDB3260491923	800.00	2.2787	1,824.17	1,822.92	0.0000	4.5800	50.0000	0.0000	(0.2321)	(0.0253)	0.0000	1	(0.2574)	01/06/2025
300481.ZK	12/09/2024	SDB3260491923	300.00	2.2787	684.07	683.60	0.0000	4.5800	50.0000	0.0000	(0.0870)	(0.0095)	0.0000	1	(0.0965)	01/06/2025
300481.ZK	12/06/2024	SDB3260491923	100.00	2.3029	228.02	230.29	0.0000	4.5800	50.0000	0.0000	(0.0870)	(0.0096)	0.0000	3	(0.0966)	01/06/2025
300481.ZK	12/06/2024	SDB3260491923	1,200.00	2.3029	2,736.26	2,763.48	0.0000	4.5800	50.0000	0.0000	(1.0443)	(0.1151)	0.0000	3	(1.1595)	01/06/2025
300481.ZK	12/06/2024	SDB3260491923	3,200.00	2.3029	7,296.70	7,369.27	0.0000	4.5800	50.0000	0.0000	(2.7849)	(0.3071)	0.0000	3	(3.0920)	01/06/2025
300481.ZK	12/06/2024	SDB3260491923	400.00	2.3029	912.09	921.16	0.0000	4.5800	50.0000	0.0000	(0.3481)	(0.0384)	0.0000	3	(0.3865)	01/06/2025
300481.ZK	12/06/2024	SDB3260491923	700.00	2.3029	1,596.15	1,612.03	0.0000	4.5800	50.0000	0.0000	(0.6092)	(0.0672)	0.0000	3	(0.6764)	01/06/2025
300481.ZK	12/06/2024	SDB3260491923	800.00	2.3029	1,824.17	1,842.32	0.0000	4.5800	50.0000	0.0000	(0.6962)	(0.0768)	0.0000	3	(0.7730)	01/06/2025
300481.ZK	12/06/2024	SDB3260491923	700.00	2.3029	1,596.15	1,612.03	0.0000	4.5800	50.0000	0.0000	(0.6092)	(0.0672)	0.0000	3	(0.6764)	01/06/2025
300481.ZK	12/06/2024	SDB3260491923	3,100.00	2.3029	7,068.68	7,138.98	0.0000	4.5800	50.0000	0.0000	(2.6979)	(0.2975)	0.0000	3	(2.9953)	01/06/2025
300481.ZK	12/06/2024	SDB3260491923	1,500.00	2.3029	3,420.33	3,454.35	0.0000	4.5800	50.0000	0.0000	(1.3054)	(0.1439)	0.0000	3	(1.4494)	01/06/2025
300481.ZK	12/06/2024	SDB3260491923	200.00	2.3029	456.04	460.58	0.0000	4.5800	50.0000	0.0000	(0.1741)	(0.0192)	0.0000	3	(0.1932)	01/06/2025
300481.ZK	12/06/2024	SDB3260491923	1,200.00	2.3029	2,736.26	2,763.48	0.0000	4.5800	50.0000	0.0000	(1.0443)	(0.1151)	0.0000	3	(1.1595)	01/06/2025
300481.ZK	12/06/2024	SDB3260491923	2,800.00	2.3029	6,384.61	6,448.11	0.0000	4.5800	50.0000	0.0000	(2.4368)	(0.2687)	0.0000	3	(2.7055)	01/06/2025
300481.ZK	12/06/2024	SDB3260491923	800.00	2.3029	1,824.17	1,842.32	0.0000	4.5800	50.0000	0.0000	(0.6962)	(0.0768)	0.0000	3	(0.7730)	01/06/2025
300481.ZK	12/06/2024	SDB3260491923	300.00	2.3029	684.07	690.87	0.0000	4.5800	50.0000	0.0000	(0.2611)	(0.0288)	0.0000	3	(0.2899)	01/06/2025
300481.ZK	12/05/2024	SDB3260491923	100.00	2.3056	228.02	230.56	0.0000	4.5800	50.0000	0.0000	(0.0290)	(0.0032)	0.0000	1	(0.0322)	01/06/2025
300481.ZK	12/05/2024	SDB3260491923	1,200.00	2.3056	2,736.26	2,766.74	0.0000	4.5800	50.0000	0.0000	(0.3481)	(0.0384)	0.0000	1	(0.3865)	01/06/2025
300481.ZK	12/05/2024	SDB3260491923	3,200.00	2.3056	7,296.70	7,377.98	0.0000	4.5800	50.0000	0.0000	(0.9283)	(0.1025)	0.0000	1	(1.0308)	01/06/2025
300481.ZK	12/05/2024	SDB3260491923	400.00	2.3056	912.09	922.25	0.0000	4.5800	50.0000	0.0000	(0.1160)	(0.0128)	0.0000	1	(0.1288)	01/06/2025
300481.ZK	12/05/2024	SDB3260491923	700.00	2.3056	1,596.15	1,613.93	0.0000	4.5800	50.0000	0.0000	(0.2031)	(0.0224)	0.0000	1	(0.2255)	01/06/2025
300481.ZK	12/05/2024	SDB3260491923	800.00	2.3056	1,824.17	1,844.49	0.0000	4.5800	50.0000	0.0000	(0.2321)	(0.0256)	0.0000	1	(0.2577)	01/06/2025
300481.ZK	12/05/2024	SDB3260491923	700.00	2.3056	1,596.15	1,613.93	0.0000	4.5800	50.0000	0.0000	(0.2031)	(0.0224)	0.0000	1	(0.2255)	01/06/2025
300481.ZK	12/05/2024	SDB3260491923	3,100.00	2.3056	7,068.68	7,147.42	0.0000	4.5800	50.0000	0.0000	(0.8993)	(0.0993)	0.0000	1	(0.9986)	01/06/2025
300481.ZK	12/05/2024	SDB3260491923	1,500.00	2.3056	3,420.33	3,458.43	0.0000	4.5800	50.0000	0.0000	(0.4351)	(0.0480)	0.0000	1	(0.4832)	01/06/2025
300481.ZK	12/05/2024	SDB3260491923	200.00	2.3056	456.04	461.12	0.0000	4.5800	50.0000	0.0000	(0.0580)	(0.0064)	0.0000	1	(0.0644)	01/06/2025
300481.ZK	12/05/2024	SDB3260491923	1,200.00	2.3056	2,736.26	2,766.74	0.0000	4.5800	50.0000	0.0000	(0.3481)	(0.0384)	0.0000	1	(0.3865)	01/06/2025
300481.ZK	12/05/2024	SDB3260491923	2,800.00	2.3056	6,384.61	6,455.73	0.0000	4.5800	50.0000	0.0000	(0.8123)	(0.0897)	0.0000	1	(0.9019)	01/06/2025
300481.ZK	12/05/2024	SDB3260491923	800.00	2.3056	1,824.17	1,844.49	0.0000	4.5800	50.0000	0.0000	(0.2321)	(0.0256)	0.0000	1	(0.2577)	01/06/2025
300481.ZK	12/05/2024	SDB3260491923	300.00	2.3056	684.07	691.69	0.0000	4.5800	50.0000	0.0000	(0.0870)	(0.0096)	0.0000	1	(0.0966)	01/06/2025
300481.ZK	12/04/2024	SDB3260491923	100.00	2.2802	228.02	228.02	0.0000	4.5800	50.0000	0.0000	(0.0290)	(0.0032)	0.0000	1	(0.0322)	01/06/2025
300481.ZK	12/04/2024	SDB3260491923	1,200.00	2.2802	2,736.26	2,736.26	0.0000	4.5800	50.0000	0.0000	(0.3481)	(0.0380)	0.0000	1	(0.3861)	01/06/2025
300481.ZK	12/04/2024	SDB3260491923	3,200.00	2.2802	7,296.70	7,296.70	0.0000	4.5800	50.0000	0.0000	(0.9283)	(0.1013)	0.0000	1	(1.0296)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
PUYANG HUICHENG ELECTRONIC MATERIAL CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
300481.ZK	12/04/2024	SDB3260491923	400.00	2.2802	912.09	912.09	0.0000	4.5800	50.0000	0.0000	(0.1160)	(0.0127)	0.0000	1	(0.1287)	01/06/2025
300481.ZK	12/04/2024	SDB3260491923	700.00	2.2802	1,596.15	1,596.15	0.0000	4.5800	50.0000	0.0000	(0.2031)	(0.0222)	0.0000	1	(0.2252)	01/06/2025
300481.ZK	12/04/2024	SDB3260491923	800.00	2.2802	1,824.17	1,824.17	0.0000	4.5800	50.0000	0.0000	(0.2321)	(0.0253)	0.0000	1	(0.2574)	01/06/2025
300481.ZK	12/04/2024	SDB3260491923	700.00	2.2802	1,596.15	1,596.15	0.0000	4.5800	50.0000	0.0000	(0.2031)	(0.0222)	0.0000	1	(0.2252)	01/06/2025
300481.ZK	12/04/2024	SDB3260491923	3,100.00	2.2802	7,068.68	7,068.68	0.0000	4.5800	50.0000	0.0000	(0.8993)	(0.0982)	0.0000	1	(0.9975)	01/06/2025
300481.ZK	12/04/2024	SDB3260491923	1,500.00	2.2802	3,420.33	3,420.33	0.0000	4.5800	50.0000	0.0000	(0.4351)	(0.0475)	0.0000	1	(0.4826)	01/06/2025
300481.ZK	12/04/2024	SDB3260491923	200.00	2.2802	456.04	456.04	0.0000	4.5800	50.0000	0.0000	(0.0580)	(0.0063)	0.0000	1	(0.0644)	01/06/2025
300481.ZK	12/04/2024	SDB3260491923	1,200.00	2.2802	2,736.26	2,736.26	0.0000	4.5800	50.0000	0.0000	(0.3481)	(0.0380)	0.0000	1	(0.3861)	01/06/2025
300481.ZK	12/04/2024	SDB3260491923	2,800.00	2.2802	6,384.61	6,384.61	0.0000	4.5800	50.0000	0.0000	(0.8123)	(0.0887)	0.0000	1	(0.9009)	01/06/2025
300481.ZK	12/04/2024	SDB3260491923	800.00	2.2802	1,824.17	1,824.17	0.0000	4.5800	50.0000	0.0000	(0.2321)	(0.0253)	0.0000	1	(0.2574)	01/06/2025
300481.ZK	12/04/2024	SDB3260491923	300.00	2.2802	684.07	684.07	0.0000	4.5800	50.0000	0.0000	(0.0870)	(0.0095)	0.0000	1	(0.0965)	01/06/2025
TOTAL PUYANG HUICHENG ELECTRONIC MATERIAL CO LTD CMN CLASS A SERIES NORTHBOUND												(139.0858)	(15.7296)	0.0000	(154.8154)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
QINGHAI SALT LAKE INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND																
000792.ZK	01/03/2025	SDB3263645024	600.00	2.2505	1,366.26	1,350.30	0.0000	4.3300	50.0000	0.0000	(0.4930)	(0.0563)	0.0000	3	(0.5493)	01/06/2025
000792.ZK	01/03/2025	SDB3263645024	6,500.00	2.2505	14,799.09	14,628.22	0.0000	4.3300	50.0000	0.0000	(5.3400)	(0.6095)	0.0000	3	(5.9495)	01/06/2025
000792.ZK	01/03/2025	SDB3263645024	60,100.00	2.2505	137,196.22	135,254.81	0.0000	4.3300	50.0000	0.0000	(49.5050)	(5.6356)	0.0000	3	(55.1406)	01/06/2025
000792.ZK	01/03/2025	SDB3263645024	300.00	2.2505	721.18	675.15	0.0000	4.3300	50.0000	0.0000	(0.2602)	(0.0281)	0.0000	3	(0.2884)	01/06/2025
000792.ZK	01/03/2025	SDB3263645024	28,000.00	2.2505	67,177.38	63,013.89	0.0000	4.3300	50.0000	0.0000	(24.2398)	(2.6256)	0.0000	3	(26.8654)	01/06/2025
000792.ZK	01/03/2025	SDB3263645024	1,000.00	2.2505	2,409.82	2,250.50	0.0000	4.3300	50.0000	0.0000	(0.8695)	(0.0938)	0.0000	3	(0.9633)	01/06/2025
000792.ZK	01/03/2025	SDB3263645024	38,200.00	2.2505	91,868.36	85,968.95	0.0000	4.3300	50.0000	0.0000	(33.1492)	(3.5820)	0.0000	3	(36.7312)	01/06/2025
000792.ZK	01/02/2025	SDB3263645024	600.00	2.2455	1,366.26	1,347.31	0.0000	4.3300	50.0000	0.0000	(0.1643)	(0.0187)	0.0000	1	(0.1830)	01/06/2025
000792.ZK	01/02/2025	SDB3263645024	6,500.00	2.2455	14,799.09	14,595.84	0.0000	4.3300	50.0000	0.0000	(1.7800)	(0.2027)	0.0000	1	(1.9827)	01/06/2025
000792.ZK	01/02/2025	SDB3263645024	60,100.00	2.2455	137,196.22	134,955.39	0.0000	4.3300	50.0000	0.0000	(16.5017)	(1.8744)	0.0000	1	(18.3760)	01/06/2025
000792.ZK	01/02/2025	SDB3263645024	300.00	2.2455	721.18	673.65	0.0000	4.3300	50.0000	0.0000	(0.0867)	(0.0094)	0.0000	1	(0.0961)	01/06/2025
000792.ZK	01/02/2025	SDB3263645024	28,000.00	2.2455	67,177.38	62,874.39	0.0000	4.3300	50.0000	0.0000	(8.0799)	(0.8733)	0.0000	1	(8.9532)	01/06/2025
000792.ZK	01/02/2025	SDB3263645024	1,000.00	2.2455	2,409.82	2,245.51	0.0000	4.3300	50.0000	0.0000	(0.2898)	(0.0312)	0.0000	1	(0.3210)	01/06/2025
000792.ZK	01/02/2025	SDB3263645024	38,200.00	2.2455	91,868.36	85,778.63	0.0000	4.3300	50.0000	0.0000	(11.0497)	(1.1914)	0.0000	1	(12.2411)	01/06/2025
000792.ZK	12/31/2024	SDB3263645024	600.00	2.3056	1,366.26	1,383.34	0.0000	4.3300	50.0000	0.0000	(0.3287)	(0.0384)	0.0000	2	(0.3671)	01/06/2025
000792.ZK	12/31/2024	SDB3263645024	6,500.00	2.3056	14,799.09	14,986.20	0.0000	4.3300	50.0000	0.0000	(3.5600)	(0.4163)	0.0000	2	(3.9763)	01/06/2025
000792.ZK	12/31/2024	SDB3263645024	60,100.00	2.3056	137,196.22	138,564.76	0.0000	4.3300	50.0000	0.0000	(33.0033)	(3.8490)	0.0000	2	(36.8523)	01/06/2025
000792.ZK	12/31/2024	SDB3263645024	300.00	2.3056	721.18	691.67	0.0000	4.3300	50.0000	0.0000	(0.1735)	(0.0192)	0.0000	2	(0.1927)	01/06/2025
000792.ZK	12/31/2024	SDB3263645024	28,000.00	2.3056	67,177.38	64,555.96	0.0000	4.3300	50.0000	0.0000	(16.1599)	(1.7932)	0.0000	2	(17.9531)	01/06/2025
000792.ZK	12/31/2024	SDB3263645024	1,000.00	2.3056	2,409.82	2,305.57	0.0000	4.3300	50.0000	0.0000	(0.5797)	(0.0640)	0.0000	2	(0.6437)	01/06/2025
000792.ZK	12/31/2024	SDB3263645024	38,200.00	2.3056	91,868.36	88,072.77	0.0000	4.3300	50.0000	0.0000	(22.0994)	(2.4465)	0.0000	2	(24.5459)	01/06/2025
000792.ZK	12/30/2024	SDB3263645024	600.00	2.2641	1,366.26	1,358.46	0.0000	4.3300	50.0000	0.0000	(0.1643)	(0.0189)	0.0000	1	(0.1832)	01/06/2025
000792.ZK	12/30/2024	SDB3263645024	6,500.00	2.2641	14,799.09	14,716.61	0.0000	4.3300	50.0000	0.0000	(1.7800)	(0.2044)	0.0000	1	(1.9844)	01/06/2025
000792.ZK	12/30/2024	SDB3263645024	60,100.00	2.2641	137,196.22	136,072.05	0.0000	4.3300	50.0000	0.0000	(16.5017)	(1.8899)	0.0000	1	(18.3915)	01/06/2025
000792.ZK	12/30/2024	SDB3263645024	300.00	2.2641	721.18	679.23	0.0000	4.3300	50.0000	0.0000	(0.0867)	(0.0094)	0.0000	1	(0.0962)	01/06/2025
000792.ZK	12/30/2024	SDB3263645024	28,000.00	2.2641	67,177.38	63,394.63	0.0000	4.3300	50.0000	0.0000	(8.0799)	(0.8805)	0.0000	1	(8.9604)	01/06/2025
000792.ZK	12/30/2024	SDB3263645024	1,000.00	2.2641	2,409.82	2,264.09	0.0000	4.3300	50.0000	0.0000	(0.2898)	(0.0314)	0.0000	1	(0.3213)	01/06/2025
000792.ZK	12/30/2024	SDB3263645024	38,200.00	2.2641	91,868.36	86,488.39	0.0000	4.3300	50.0000	0.0000	(11.0497)	(1.2012)	0.0000	1	(12.2510)	01/06/2025
000792.ZK	12/27/2024	SDB3263645024	600.00	2.2824	1,366.26	1,369.46	0.0000	4.3300	50.0000	0.0000	(0.4930)	(0.0571)	0.0000	3	(0.5501)	01/06/2025
000792.ZK	12/27/2024	SDB3263645024	6,500.00	2.2824	14,799.09	14,835.80	0.0000	4.3300	50.0000	0.0000	(5.3400)	(0.6182)	0.0000	3	(5.9582)	01/06/2025
000792.ZK	12/27/2024	SDB3263645024	60,100.00	2.2824	137,196.22	137,174.04	0.0000	4.3300	50.0000	0.0000	(49.5050)	(5.7156)	0.0000	3	(55.2206)	01/06/2025
000792.ZK	12/27/2024	SDB3263645024	300.00	2.2824	721.18	684.73	0.0000	4.3300	50.0000	0.0000	(0.2602)	(0.0285)	0.0000	3	(0.2888)	01/06/2025
000792.ZK	12/27/2024	SDB3263645024	28,000.00	2.2824	67,177.38	63,908.04	0.0000	4.3300	50.0000	0.0000	(24.2398)	(2.6628)	0.0000	3	(26.9027)	01/06/2025
000792.ZK	12/27/2024	SDB3263645024	1,000.00	2.2824	2,409.82	2,282.43	0.0000	4.3300	50.0000	0.0000	(0.8695)	(0.0951)	0.0000	3	(0.9646)	01/06/2025
000792.ZK	12/27/2024	SDB3263645024	38,200.00	2.2824	91,868.36	87,188.83	0.0000	4.3300	50.0000	0.0000	(33.1492)	(3.6329)	0.0000	3	(36.7820)	01/06/2025
000792.ZK	12/26/2024	SDB3263645024	600.00	2.3093	1,366.26	1,385.56	0.0000	4.3300	50.0000	0.0000	(0.1643)	(0.0192)	0.0000	1	(0.1836)	01/06/2025
000792.ZK	12/26/2024	SDB3263645024	6,500.00	2.3093	14,799.09	15,010.26	0.0000	4.3300	50.0000	0.0000	(1.7800)	(0.2085)	0.0000	1	(1.9885)	01/06/2025
000792.ZK	12/26/2024	SDB3263645024	60,100.00	2.3093	137,196.22	138,787.13	0.0000	4.3300	50.0000	0.0000	(16.5017)	(1.9276)	0.0000	1	(18.4293)	01/06/2025
000792.ZK	12/26/2024	SDB3263645024	300.00	2.3093	721.18	692.78	0.0000	4.3300	50.0000	0.0000	(0.0867)	(0.0096)	0.0000	1	(0.0964)	01/06/2025
000792.ZK	12/26/2024	SDB3263645024	28,000.00	2.3093	67,177.38	64,659.56	0.0000	4.3300	50.0000	0.0000	(8.0799)	(0.8980)	0.0000	1	(8.9780)	01/06/2025
000792.ZK	12/26/2024	SDB3263645024	1,000.00	2.3093	2,409.82	2,309.27	0.0000	4.3300	50.0000	0.0000	(0.2898)	(0.0321)	0.0000	1	(0.3219)	01/06/2025
000792.ZK	12/26/2024	SDB3263645024	40,500.00	2.3093	97,399.71	93,525.43	0.0000	4.3300	50.0000	0.0000	(11.7150)	(1.2990)	0.0000	1	(13.0140)	01/06/2025
000792.ZK	12/26/2024	SDB3263645024	600.00	2.3093	1,438.26	1,385.56	0.0000	4.3300	50.0000	0.0000	(0.1730)	(0.0192)	0.0000	1	(0.1922)	01/06/2025
000792.ZK	12/24/2024	SDB3263645024	600.00	2.3093	1,366.26	1,385.56	0.0000	4.3300	50.0000	0.0000	(0.3287)	(0.0385)	0.0000	2	(0.3671)	01/06/2025
000792.ZK	12/24/2024	SDB3263645024	6,500.00	2.3093	14,799.09	15,010.26	0.0000	4.3300	50.0000	0.0000	(3.5600)	(0.4170)	0.0000	2	(3.9770)	01/06/2025
000792.ZK	12/24/2024	SDB3263645024	60,100.00	2.3093	137,196.22	138,787.13	0.0000	4.3300	50.0000	0.0000	(33.0033)	(3.8552)	0.0000	2	(36.8585)	01/06/2025
000792.ZK	12/24/2024	SDB3263645024	300.00	2.3093	721.18	692.78	0.0000	4.3300	50.0000	0.0000	(0.1735)	(0.0192)	0.0000	2	(0.1927)	01/06/2025
000792.ZK	12/24/2024	SDB3263645024	28,000.00	2.3093	67,177.38	64,659.56	0.0000	4.3300	50.0000	0.0000	(16.1599)	(1.7961)	0.0000	2	(17.9560)	01/06/2025
000792.ZK	12/24/2024	SDB3263645024	1,000.00	2.3093	2,409.82	2,309.27	0.0000	4.3300	50.0000	0.0000	(0.5797)	(0.0641)	0.0000	2	(0.6438)	01/06/2025
000792.ZK	12/24/2024	SDB3263645024	40,500.00	2.3093	97,399.71	93,525.43	0.0000	4.3300	50.0000	0.0000	(23.4300)	(2.5979)	0.0000	2	(26.0280)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
QINGHAI SALT LAKE INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000792.ZK	12/24/2024	SDB3263645024	600.00	2.3093	1,438.26	1,385.56	0.0000	4.3300	50.0000	0.0000	(0.3460)	(0.0385)	0.0000	2	(0.3845)	01/06/2025
000792.ZK	12/23/2024	SDB3263645024	600.00	2.2770	1,366.26	1,366.18	0.0000	4.3300	50.0000	0.0000	(0.1643)	(0.0190)	0.0000	1	(0.1833)	01/06/2025
000792.ZK	12/23/2024	SDB3263645024	6,500.00	2.2770	14,799.09	14,800.29	0.0000	4.3300	50.0000	0.0000	(1.7800)	(0.2056)	0.0000	1	(1.9856)	01/06/2025
000792.ZK	12/23/2024	SDB3263645024	60,100.00	2.2770	137,196.22	138,845.72	0.0000	4.3300	50.0000	0.0000	(16.5017)	(1.9006)	0.0000	1	(18.4023)	01/06/2025
000792.ZK	12/23/2024	SDB3263645024	300.00	2.2770	721.18	683.09	0.0000	4.3300	50.0000	0.0000	(0.0867)	(0.0095)	0.0000	1	(0.0962)	01/06/2025
000792.ZK	12/23/2024	SDB3263645024	28,000.00	2.2770	67,177.38	63,755.08	0.0000	4.3300	50.0000	0.0000	(8.0799)	(0.8855)	0.0000	1	(8.9654)	01/06/2025
000792.ZK	12/23/2024	SDB3263645024	1,000.00	2.2770	2,409.82	2,276.97	0.0000	4.3300	50.0000	0.0000	(0.2898)	(0.0316)	0.0000	1	(0.3215)	01/06/2025
000792.ZK	12/23/2024	SDB3263645024	40,500.00	2.2770	97,399.71	92,217.16	0.0000	4.3300	50.0000	0.0000	(11.7150)	(1.2808)	0.0000	1	(12.9958)	01/06/2025
000792.ZK	12/23/2024	SDB3263645024	600.00	2.2770	1,438.26	1,366.18	0.0000	4.3300	50.0000	0.0000	(0.1730)	(0.0190)	0.0000	1	(0.1920)	01/06/2025
000792.ZK	12/20/2024	SDB3263645024	600.00	2.2669	1,366.26	1,360.15	0.0000	4.3300	50.0000	0.0000	(0.4930)	(0.0567)	0.0000	3	(0.5497)	01/06/2025
000792.ZK	12/20/2024	SDB3263645024	6,500.00	2.2669	14,799.09	14,734.94	0.0000	4.3300	50.0000	0.0000	(5.3400)	(0.6140)	0.0000	3	(5.9540)	01/06/2025
000792.ZK	12/20/2024	SDB3263645024	60,100.00	2.2669	137,196.22	136,241.53	0.0000	4.3300	50.0000	0.0000	(48.5050)	(5.6767)	0.0000	3	(55.1817)	01/06/2025
000792.ZK	12/20/2024	SDB3263645024	300.00	2.2669	721.18	680.07	0.0000	4.3300	50.0000	0.0000	(0.2602)	(0.0283)	0.0000	3	(0.2886)	01/06/2025
000792.ZK	12/20/2024	SDB3263645024	28,000.00	2.2669	67,177.38	63,473.59	0.0000	4.3300	50.0000	0.0000	(24.2398)	(2.6447)	0.0000	3	(26.8846)	01/06/2025
000792.ZK	12/20/2024	SDB3263645024	1,000.00	2.2669	2,409.82	2,266.91	0.0000	4.3300	50.0000	0.0000	(0.8695)	(0.0945)	0.0000	3	(0.9640)	01/06/2025
000792.ZK	12/20/2024	SDB3263645024	40,500.00	2.2669	97,399.71	91,810.02	0.0000	4.3300	50.0000	0.0000	(36.1451)	(3.8254)	0.0000	3	(38.9705)	01/06/2025
000792.ZK	12/20/2024	SDB3263645024	600.00	2.2669	1,438.26	1,360.15	0.0000	4.3300	50.0000	0.0000	(0.5190)	(0.0567)	0.0000	3	(0.5756)	01/06/2025
000792.ZK	12/19/2024	SDB3263645024	60,100.00	2.2697	137,196.22	136,408.19	0.0000	4.5800	50.0000	0.0000	(17.4544)	(1.8946)	0.0000	1	(19.3490)	01/06/2025
000792.ZK	12/19/2024	SDB3263645024	300.00	2.2697	721.18	680.91	0.0000	4.5800	50.0000	0.0000	(0.0918)	(0.0095)	0.0000	1	(0.1012)	01/06/2025
000792.ZK	12/19/2024	SDB3263645024	28,000.00	2.2697	67,177.38	63,551.24	0.0000	4.5800	50.0000	0.0000	(8.5465)	(0.8827)	0.0000	1	(9.4291)	01/06/2025
000792.ZK	12/19/2024	SDB3263645024	1,000.00	2.2697	2,409.82	2,269.69	0.0000	4.5800	50.0000	0.0000	(0.3066)	(0.0315)	0.0000	1	(0.3381)	01/06/2025
000792.ZK	12/19/2024	SDB3263645024	40,500.00	2.2697	97,399.71	91,922.32	0.0000	4.5800	50.0000	0.0000	(12.3914)	(1.2767)	0.0000	1	(13.6681)	01/06/2025
000792.ZK	12/19/2024	SDB3263645024	600.00	2.2697	1,438.26	1,361.81	0.0000	4.5800	50.0000	0.0000	(0.1830)	(0.0189)	0.0000	1	(0.2019)	01/06/2025
000792.ZK	12/18/2024	SDB3263645024	300.00	2.2995	721.18	689.84	0.0000	4.5800	50.0000	0.0000	(0.0918)	(0.0096)	0.0000	1	(0.1013)	01/06/2025
000792.ZK	12/18/2024	SDB3263645024	28,000.00	2.2995	67,177.38	64,385.05	0.0000	4.5800	50.0000	0.0000	(8.5465)	(0.8942)	0.0000	1	(9.4407)	01/06/2025
000792.ZK	12/18/2024	SDB3263645024	1,000.00	2.2995	2,409.82	2,299.47	0.0000	4.5800	50.0000	0.0000	(0.3066)	(0.0319)	0.0000	1	(0.3385)	01/06/2025
000792.ZK	12/18/2024	SDB3263645024	40,500.00	2.2995	97,399.71	93,128.37	0.0000	4.5800	50.0000	0.0000	(12.3914)	(1.2934)	0.0000	1	(13.6849)	01/06/2025
000792.ZK	12/18/2024	SDB3263645024	600.00	2.2995	1,438.26	1,379.68	0.0000	4.5800	50.0000	0.0000	(0.1830)	(0.0192)	0.0000	1	(0.2021)	01/06/2025
000792.ZK	12/17/2024	SDB3263645024	300.00	2.4043	721.18	721.29	0.0000	4.5800	50.0000	0.0000	(0.0918)	(0.0100)	0.0000	1	(0.1018)	01/06/2025
000792.ZK	12/17/2024	SDB3263645024	28,000.00	2.4043	67,177.38	67,320.37	0.0000	4.5800	50.0000	0.0000	(8.5465)	(0.9350)	0.0000	1	(9.4815)	01/06/2025
000792.ZK	12/17/2024	SDB3263645024	1,000.00	2.4043	2,409.82	2,404.30	0.0000	4.5800	50.0000	0.0000	(0.3066)	(0.0334)	0.0000	1	(0.3400)	01/06/2025
000792.ZK	12/17/2024	SDB3263645024	40,500.00	2.4043	97,399.71	97,374.11	0.0000	4.5800	50.0000	0.0000	(12.3914)	(1.3524)	0.0000	1	(13.7438)	01/06/2025
000792.ZK	12/17/2024	SDB3263645024	600.00	2.4043	1,438.26	1,442.58	0.0000	4.5800	50.0000	0.0000	(0.1830)	(0.0200)	0.0000	1	(0.2030)	01/06/2025
000792.ZK	12/16/2024	SDB3263645024	300.00	2.4130	721.18	723.89	0.0000	4.5800	50.0000	0.0000	(0.0918)	(0.0101)	0.0000	1	(0.1018)	01/06/2025
000792.ZK	12/16/2024	SDB3263645024	28,000.00	2.4130	67,177.38	67,562.85	0.0000	4.5800	50.0000	0.0000	(8.5465)	(0.9384)	0.0000	1	(9.4848)	01/06/2025
000792.ZK	12/16/2024	SDB3263645024	1,000.00	2.4130	2,409.82	2,412.96	0.0000	4.5800	50.0000	0.0000	(0.3066)	(0.0335)	0.0000	1	(0.3401)	01/06/2025
000792.ZK	12/16/2024	SDB3263645024	40,500.00	2.4130	97,399.71	97,724.84	0.0000	4.5800	50.0000	0.0000	(12.3914)	(1.3573)	0.0000	1	(13.7487)	01/06/2025
000792.ZK	12/16/2024	SDB3263645024	600.00	2.4130	1,438.26	1,447.78	0.0000	4.5800	50.0000	0.0000	(0.1830)	(0.0201)	0.0000	1	(0.2031)	01/06/2025
000792.ZK	12/13/2024	SDB3263645024	300.00	2.4324	721.18	729.73	0.0000	4.5800	50.0000	0.0000	(0.2753)	(0.0304)	0.0000	3	(0.3057)	01/06/2025
000792.ZK	12/13/2024	SDB3263645024	28,000.00	2.4324	67,177.38	68,108.38	0.0000	4.5800	50.0000	0.0000	(26.6394)	(2.8378)	0.0000	3	(28.4772)	01/06/2025
000792.ZK	12/13/2024	SDB3263645024	1,000.00	2.4324	2,409.82	2,432.44	0.0000	4.5800	50.0000	0.0000	(0.9197)	(0.1014)	0.0000	3	(1.0211)	01/06/2025
000792.ZK	12/13/2024	SDB3263645024	40,500.00	2.4324	97,399.71	98,513.90	0.0000	4.5800	50.0000	0.0000	(37.1742)	(4.1047)	0.0000	3	(41.2790)	01/06/2025
000792.ZK	12/13/2024	SDB3263645024	600.00	2.4324	1,438.26	1,459.47	0.0000	4.5800	50.0000	0.0000	(0.5489)	(0.0608)	0.0000	3	(0.6097)	01/06/2025
000792.ZK	12/12/2024	SDB3263645024	300.00	2.4137	721.18	724.11	0.0000	4.5800	50.0000	0.0000	(0.0918)	(0.0101)	0.0000	1	(0.1018)	01/06/2025
000792.ZK	12/12/2024	SDB3263645024	28,000.00	2.4137	67,177.38	67,583.68	0.0000	4.5800	50.0000	0.0000	(8.5465)	(0.9387)	0.0000	1	(9.4851)	01/06/2025
000792.ZK	12/12/2024	SDB3263645024	1,000.00	2.4137	2,409.82	2,413.70	0.0000	4.5800	50.0000	0.0000	(0.3066)	(0.0335)	0.0000	1	(0.3401)	01/06/2025
000792.ZK	12/12/2024	SDB3263645024	40,500.00	2.4137	97,399.71	97,754.97	0.0000	4.5800	50.0000	0.0000	(12.3914)	(1.3577)	0.0000	1	(13.7491)	01/06/2025
000792.ZK	12/12/2024	SDB3263645024	600.00	2.4137	1,438.26	1,448.22	0.0000	4.5800	50.0000	0.0000	(0.1830)	(0.0201)	0.0000	1	(0.2031)	01/06/2025
000792.ZK	12/11/2024	SDB3263645024	300.00	2.4507	721.18	735.20	0.0000	4.5800	50.0000	0.0000	(0.0918)	(0.0102)	0.0000	1	(0.1020)	01/06/2025
000792.ZK	12/11/2024	SDB3263645024	28,000.00	2.4507	67,177.38	68,618.96	0.0000	4.5800	50.0000	0.0000	(8.5465)	(0.9530)	0.0000	1	(9.4995)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
QINGHAI SALT LAKE INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000792.ZK	12/11/2024	SDB3263645024	1,000.00	2.4507	2,409.82	2,450.68	0.0000	4.5800	50.0000	0.0000	(0.3066)	(0.0340)	0.0000	1	(0.3406)	01/06/2025
000792.ZK	12/11/2024	SDB3263645024	40,500.00	2.4507	97,399.71	99,252.42	0.0000	4.5800	50.0000	0.0000	(12.3914)	(1.3785)	0.0000	1	(13.7699)	01/06/2025
000792.ZK	12/11/2024	SDB3263645024	600.00	2.4507	1,438.26	1,470.41	0.0000	4.5800	50.0000	0.0000	(0.1830)	(0.0204)	0.0000	1	(0.2034)	01/06/2025
000792.ZK	12/10/2024	SDB3263645024	300.00	2.4039	721.18	721.18	0.0000	4.5800	50.0000	0.0000	(0.0918)	(0.0100)	0.0000	1	(0.1018)	01/06/2025
000792.ZK	12/10/2024	SDB3263645024	28,000.00	2.4039	67,177.38	67,309.90	0.0000	4.5800	50.0000	0.0000	(8.5465)	(0.9349)	0.0000	1	(9.4813)	01/06/2025
000792.ZK	12/10/2024	SDB3263645024	1,000.00	2.4039	2,409.82	2,403.93	0.0000	4.5800	50.0000	0.0000	(0.3066)	(0.0334)	0.0000	1	(0.3400)	01/06/2025
000792.ZK	12/10/2024	SDB3263645024	40,500.00	2.4039	97,399.71	97,358.96	0.0000	4.5800	50.0000	0.0000	(12.3914)	(1.3522)	0.0000	1	(13.7436)	01/06/2025
000792.ZK	12/10/2024	SDB3263645024	600.00	2.4039	1,438.26	1,442.36	0.0000	4.5800	50.0000	0.0000	(0.1830)	(0.0200)	0.0000	1	(0.2030)	01/06/2025
000792.ZK	12/09/2024	SDB3263645024	1,000.00	2.4098	2,409.82	2,409.82	0.0000	4.5800	50.0000	0.0000	(0.3066)	(0.0335)	0.0000	1	(0.3401)	01/06/2025
000792.ZK	12/09/2024	SDB3263645024	40,500.00	2.4049	97,399.71	97,399.71	0.0000	4.5800	50.0000	0.0000	(12.3914)	(1.3528)	0.0000	1	(13.7442)	01/06/2025
000792.ZK	12/09/2024	SDB3263645024	600.00	2.3971	1,438.26	1,438.26	0.0000	4.5800	50.0000	0.0000	(0.1830)	(0.0200)	0.0000	1	(0.2030)	01/06/2025
TOTAL QINGHAI SALT LAKE INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND												(896.5833)	(99.8133)	0.0000	(996.3966)	

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
QINHUANGDAO PORT CO., LTD CMN CLASS A SERIES NORTHBOUND																
601326.SH	12/06/2024	SDB3260264454	900.00	0.4809	431.58	432.77	0.0000	4.5800	50.0000	0.0000	(0.1647)	(0.0180)	0.0000	3	(0.1828)	01/06/2025
601326.SH	12/06/2024	SDB3260264454	3,300.00	0.4809	1,582.47	1,586.82	0.0000	4.5800	50.0000	0.0000	(0.6040)	(0.0661)	0.0000	3	(0.6701)	01/06/2025
601326.SH	12/06/2024	SDB3260264454	200.00	0.4809	95.91	96.17	0.0000	4.5800	50.0000	0.0000	(0.0366)	(0.0040)	0.0000	3	(0.0406)	01/06/2025
601326.SH	12/06/2024	SDB3260264454	200.00	0.4809	95.91	96.17	0.0000	4.5800	50.0000	0.0000	(0.0366)	(0.0040)	0.0000	3	(0.0406)	01/06/2025
601326.SH	12/06/2024	SDB3260264454	200.00	0.4809	95.91	96.17	0.0000	4.5800	50.0000	0.0000	(0.0366)	(0.0040)	0.0000	3	(0.0406)	01/06/2025
601326.SH	12/06/2024	SDB3260264454	800.00	0.4809	383.63	384.68	0.0000	4.5800	50.0000	0.0000	(0.1464)	(0.0160)	0.0000	3	(0.1624)	01/06/2025
601326.SH	12/06/2024	SDB3260264454	3,600.00	0.4809	1,726.33	1,731.08	0.0000	4.5800	50.0000	0.0000	(0.6589)	(0.0721)	0.0000	3	(0.7310)	01/06/2025
601326.SH	12/06/2024	SDB3260264454	2,600.00	0.4809	1,246.80	1,250.22	0.0000	4.5800	50.0000	0.0000	(0.4759)	(0.0521)	0.0000	3	(0.5280)	01/06/2025
601326.SH	12/06/2024	SDB3260264454	2,000.00	0.4809	959.07	961.71	0.0000	4.5800	50.0000	0.0000	(0.3660)	(0.0401)	0.0000	3	(0.4061)	01/06/2025
601326.SH	12/05/2024	SDB3260264454	900.00	0.4817	431.58	433.54	0.0000	4.5800	50.0000	0.0000	(0.0549)	(0.0060)	0.0000	1	(0.0609)	01/06/2025
601326.SH	12/05/2024	SDB3260264454	3,300.00	0.4817	1,582.47	1,589.64	0.0000	4.5800	50.0000	0.0000	(0.2013)	(0.0221)	0.0000	1	(0.2234)	01/06/2025
601326.SH	12/05/2024	SDB3260264454	200.00	0.4817	95.91	96.34	0.0000	4.5800	50.0000	0.0000	(0.0122)	(0.0013)	0.0000	1	(0.0135)	01/06/2025
601326.SH	12/05/2024	SDB3260264454	200.00	0.4817	95.91	96.34	0.0000	4.5800	50.0000	0.0000	(0.0122)	(0.0013)	0.0000	1	(0.0135)	01/06/2025
601326.SH	12/05/2024	SDB3260264454	200.00	0.4817	95.91	96.34	0.0000	4.5800	50.0000	0.0000	(0.0122)	(0.0013)	0.0000	1	(0.0135)	01/06/2025
601326.SH	12/05/2024	SDB3260264454	800.00	0.4817	383.63	385.37	0.0000	4.5800	50.0000	0.0000	(0.0488)	(0.0054)	0.0000	1	(0.0542)	01/06/2025
601326.SH	12/05/2024	SDB3260264454	3,600.00	0.4817	1,726.33	1,734.15	0.0000	4.5800	50.0000	0.0000	(0.2196)	(0.0241)	0.0000	1	(0.2437)	01/06/2025
601326.SH	12/05/2024	SDB3260264454	2,600.00	0.4817	1,246.80	1,252.44	0.0000	4.5800	50.0000	0.0000	(0.1586)	(0.0174)	0.0000	1	(0.1760)	01/06/2025
601326.SH	12/05/2024	SDB3260264454	2,000.00	0.4817	959.07	963.42	0.0000	4.5800	50.0000	0.0000	(0.1220)	(0.0134)	0.0000	1	(0.1354)	01/06/2025
601326.SH	12/04/2024	SDB3260264454	900.00	0.4795	431.58	431.58	0.0000	4.5800	50.0000	0.0000	(0.0549)	(0.0060)	0.0000	1	(0.0609)	01/06/2025
601326.SH	12/04/2024	SDB3260264454	3,300.00	0.4795	1,582.47	1,582.47	0.0000	4.5800	50.0000	0.0000	(0.2013)	(0.0220)	0.0000	1	(0.2233)	01/06/2025
601326.SH	12/04/2024	SDB3260264454	200.00	0.4795	95.91	95.91	0.0000	4.5800	50.0000	0.0000	(0.0122)	(0.0013)	0.0000	1	(0.0135)	01/06/2025
601326.SH	12/04/2024	SDB3260264454	200.00	0.4795	95.91	95.91	0.0000	4.5800	50.0000	0.0000	(0.0122)	(0.0013)	0.0000	1	(0.0135)	01/06/2025
601326.SH	12/04/2024	SDB3260264454	200.00	0.4795	95.91	95.91	0.0000	4.5800	50.0000	0.0000	(0.0122)	(0.0013)	0.0000	1	(0.0135)	01/06/2025
601326.SH	12/04/2024	SDB3260264454	800.00	0.4795	383.63	383.63	0.0000	4.5800	50.0000	0.0000	(0.0488)	(0.0053)	0.0000	1	(0.0541)	01/06/2025
601326.SH	12/04/2024	SDB3260264454	3,600.00	0.4795	1,726.33	1,726.33	0.0000	4.5800	50.0000	0.0000	(0.2196)	(0.0240)	0.0000	1	(0.2436)	01/06/2025
601326.SH	12/04/2024	SDB3260264454	2,600.00	0.4795	1,246.80	1,246.80	0.0000	4.5800	50.0000	0.0000	(0.1586)	(0.0173)	0.0000	1	(0.1759)	01/06/2025
601326.SH	12/04/2024	SDB3260264454	2,000.00	0.4795	959.07	959.07	0.0000	4.5800	50.0000	0.0000	(0.1220)	(0.0133)	0.0000	1	(0.1353)	01/06/2025
TOTAL QINHUANGDAO PORT CO., LTD CMN CLASS A SERIES NORTHBOUND												(4.2095)	(0.4607)	0.0000	(4.6703)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
QUECHEN SILICON CHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND																
605183.SH	01/03/2025	SDB3261789940	6,900.00	2.3285	16,534.48	16,066.49	0.0000	4.3300	50.0000	0.0000	(5.9662)	(0.6694)	0.0000	3	(6.6356)	01/06/2025
605183.SH	01/03/2025	SDB3261789940	3,900.00	2.3285	9,345.58	9,081.06	0.0000	4.3300	50.0000	0.0000	(3.3722)	(0.3784)	0.0000	3	(3.7506)	01/06/2025
605183.SH	01/03/2025	SDB3261789940	1,100.00	2.3285	2,635.93	2,561.32	0.0000	4.3300	50.0000	0.0000	(0.9511)	(0.1067)	0.0000	3	(1.0579)	01/06/2025
605183.SH	01/03/2025	SDB3261789940	400.00	2.3285	958.52	931.39	0.0000	4.3300	50.0000	0.0000	(0.3459)	(0.0388)	0.0000	3	(0.3847)	01/06/2025
605183.SH	01/03/2025	SDB3261789940	900.00	2.3285	2,156.67	2,095.63	0.0000	4.3300	50.0000	0.0000	(0.7782)	(0.0873)	0.0000	3	(0.8655)	01/06/2025
605183.SH	01/03/2025	SDB3261789940	300.00	2.3285	718.89	698.54	0.0000	4.3300	50.0000	0.0000	(0.2594)	(0.0291)	0.0000	3	(0.2885)	01/06/2025
605183.SH	01/03/2025	SDB3261789940	3,800.00	2.3285	9,105.95	8,848.21	0.0000	4.3300	50.0000	0.0000	(3.2857)	(0.3687)	0.0000	3	(3.6544)	01/06/2025
605183.SH	01/03/2025	SDB3261789940	6,800.00	2.3285	16,294.85	15,833.64	0.0000	4.3300	50.0000	0.0000	(5.8797)	(0.6597)	0.0000	3	(6.5395)	01/06/2025
605183.SH	01/03/2025	SDB3261789940	1,200.00	2.3285	2,875.56	2,794.17	0.0000	4.3300	50.0000	0.0000	(1.0376)	(0.1164)	0.0000	3	(1.1540)	01/06/2025
605183.SH	01/03/2025	SDB3261789940	200.00	2.3285	479.26	465.70	0.0000	4.3300	50.0000	0.0000	(0.1729)	(0.0194)	0.0000	3	(0.1923)	01/06/2025
605183.SH	01/03/2025	SDB3261789940	4,000.00	2.3285	9,585.21	9,313.91	0.0000	4.3300	50.0000	0.0000	(3.4587)	(0.3881)	0.0000	3	(3.8467)	01/06/2025
605183.SH	01/03/2025	SDB3261789940	10,300.00	2.3285	24,681.91	23,983.31	0.0000	4.3300	50.0000	0.0000	(8.9061)	(0.9993)	0.0000	3	(9.9054)	01/06/2025
605183.SH	01/03/2025	SDB3261789940	5,500.00	2.3285	13,179.66	12,806.62	0.0000	4.3300	50.0000	0.0000	(4.7557)	(0.5336)	0.0000	3	(5.2893)	01/06/2025
605183.SH	01/03/2025	SDB3261789940	4,300.00	2.3285	10,304.10	10,012.45	0.0000	4.3300	50.0000	0.0000	(3.7181)	(0.4172)	0.0000	3	(4.1352)	01/06/2025
605183.SH	01/03/2025	SDB3261789940	5,100.00	2.3285	12,221.14	11,875.23	0.0000	4.3300	50.0000	0.0000	(4.4098)	(0.4948)	0.0000	3	(4.9046)	01/06/2025
605183.SH	01/03/2025	SDB3261789940	12,100.00	2.3285	28,995.25	28,174.57	0.0000	4.3300	50.0000	0.0000	(10.4625)	(1.1739)	0.0000	3	(11.6364)	01/06/2025
605183.SH	01/03/2025	SDB3261789940	5,600.00	2.3285	13,419.29	13,039.47	0.0000	4.3300	50.0000	0.0000	(4.8421)	(0.5433)	0.0000	3	(5.3854)	01/06/2025
605183.SH	01/03/2025	SDB3261789940	5,800.00	2.3285	13,898.55	13,505.17	0.0000	4.3300	50.0000	0.0000	(5.0151)	(0.5627)	0.0000	3	(5.5778)	01/06/2025
605183.SH	01/02/2025	SDB3261789940	6,900.00	2.3509	16,534.48	16,221.51	0.0000	4.3300	50.0000	0.0000	(1.9887)	(0.2253)	0.0000	1	(2.2140)	01/06/2025
605183.SH	01/02/2025	SDB3261789940	3,900.00	2.3509	9,345.58	9,168.68	0.0000	4.3300	50.0000	0.0000	(1.1241)	(0.1273)	0.0000	1	(1.2514)	01/06/2025
605183.SH	01/02/2025	SDB3261789940	1,100.00	2.3509	2,635.93	2,586.04	0.0000	4.3300	50.0000	0.0000	(0.3170)	(0.0359)	0.0000	1	(0.3530)	01/06/2025
605183.SH	01/02/2025	SDB3261789940	400.00	2.3509	958.52	940.38	0.0000	4.3300	50.0000	0.0000	(0.1153)	(0.0131)	0.0000	1	(0.1283)	01/06/2025
605183.SH	01/02/2025	SDB3261789940	900.00	2.3509	2,156.67	2,115.85	0.0000	4.3300	50.0000	0.0000	(0.2594)	(0.0294)	0.0000	1	(0.2888)	01/06/2025
605183.SH	01/02/2025	SDB3261789940	300.00	2.3509	718.89	705.28	0.0000	4.3300	50.0000	0.0000	(0.0865)	(0.0098)	0.0000	1	(0.0963)	01/06/2025
605183.SH	01/02/2025	SDB3261789940	3,800.00	2.3509	9,105.95	8,933.59	0.0000	4.3300	50.0000	0.0000	(1.0952)	(0.1241)	0.0000	1	(1.2193)	01/06/2025
605183.SH	01/02/2025	SDB3261789940	6,800.00	2.3509	16,294.85	15,986.42	0.0000	4.3300	50.0000	0.0000	(1.9599)	(0.2220)	0.0000	1	(2.1819)	01/06/2025
605183.SH	01/02/2025	SDB3261789940	1,200.00	2.3509	2,875.56	2,821.13	0.0000	4.3300	50.0000	0.0000	(0.3459)	(0.0392)	0.0000	1	(0.3850)	01/06/2025
605183.SH	01/02/2025	SDB3261789940	200.00	2.3509	479.26	470.19	0.0000	4.3300	50.0000	0.0000	(0.0576)	(0.0065)	0.0000	1	(0.0642)	01/06/2025
605183.SH	01/02/2025	SDB3261789940	4,000.00	2.3509	9,585.21	9,403.78	0.0000	4.3300	50.0000	0.0000	(1.1529)	(0.1306)	0.0000	1	(1.2835)	01/06/2025
605183.SH	01/02/2025	SDB3261789940	10,300.00	2.3509	24,681.91	24,214.72	0.0000	4.3300	50.0000	0.0000	(2.9687)	(0.3363)	0.0000	1	(3.3050)	01/06/2025
605183.SH	01/02/2025	SDB3261789940	5,500.00	2.3509	13,179.66	12,930.19	0.0000	4.3300	50.0000	0.0000	(1.5852)	(0.1796)	0.0000	1	(1.7648)	01/06/2025
605183.SH	01/02/2025	SDB3261789940	4,300.00	2.3509	10,304.10	10,109.06	0.0000	4.3300	50.0000	0.0000	(1.2394)	(0.1404)	0.0000	1	(1.3798)	01/06/2025
605183.SH	01/02/2025	SDB3261789940	5,100.00	2.3509	12,221.14	11,989.81	0.0000	4.3300	50.0000	0.0000	(1.4699)	(0.1665)	0.0000	1	(1.6365)	01/06/2025
605183.SH	01/02/2025	SDB3261789940	12,100.00	2.3509	28,995.25	28,446.42	0.0000	4.3300	50.0000	0.0000	(3.4875)	(0.3951)	0.0000	1	(3.8826)	01/06/2025
605183.SH	01/02/2025	SDB3261789940	5,600.00	2.3509	13,419.29	13,165.29	0.0000	4.3300	50.0000	0.0000	(1.6140)	(0.1829)	0.0000	1	(1.7969)	01/06/2025
605183.SH	01/02/2025	SDB3261789940	5,800.00	2.3509	13,898.55	13,635.48	0.0000	4.3300	50.0000	0.0000	(1.6717)	(0.1894)	0.0000	1	(1.8611)	01/06/2025
605183.SH	12/31/2024	SDB3261789940	6,900.00	2.3617	16,534.48	16,295.75	0.0000	4.3300	50.0000	0.0000	(3.9775)	(0.4527)	0.0000	2	(4.4301)	01/06/2025
605183.SH	12/31/2024	SDB3261789940	3,900.00	2.3617	9,345.58	9,210.64	0.0000	4.3300	50.0000	0.0000	(2.2481)	(0.2559)	0.0000	2	(2.5040)	01/06/2025
605183.SH	12/31/2024	SDB3261789940	1,100.00	2.3617	2,635.93	2,597.87	0.0000	4.3300	50.0000	0.0000	(0.6341)	(0.0722)	0.0000	2	(0.7063)	01/06/2025
605183.SH	12/31/2024	SDB3261789940	400.00	2.3617	958.52	944.68	0.0000	4.3300	50.0000	0.0000	(0.2306)	(0.0262)	0.0000	2	(0.2568)	01/06/2025
605183.SH	12/31/2024	SDB3261789940	900.00	2.3617	2,156.67	2,125.53	0.0000	4.3300	50.0000	0.0000	(0.5188)	(0.0590)	0.0000	2	(0.5778)	01/06/2025
605183.SH	12/31/2024	SDB3261789940	300.00	2.3617	718.89	708.51	0.0000	4.3300	50.0000	0.0000	(0.1729)	(0.0197)	0.0000	2	(0.1926)	01/06/2025
605183.SH	12/31/2024	SDB3261789940	3,800.00	2.3617	9,105.95	8,974.47	0.0000	4.3300	50.0000	0.0000	(2.1905)	(0.2493)	0.0000	2	(2.4398)	01/06/2025
605183.SH	12/31/2024	SDB3261789940	6,800.00	2.3617	16,294.85	16,059.58	0.0000	4.3300	50.0000	0.0000	(3.9198)	(0.4461)	0.0000	2	(4.3659)	01/06/2025
605183.SH	12/31/2024	SDB3261789940	1,200.00	2.3617	2,875.56	2,834.04	0.0000	4.3300	50.0000	0.0000	(0.6917)	(0.0787)	0.0000	2	(0.7705)	01/06/2025
605183.SH	12/31/2024	SDB3261789940	200.00	2.3617	479.26	472.34	0.0000	4.3300	50.0000	0.0000	(0.1153)	(0.0131)	0.0000	2	(0.1284)	01/06/2025
605183.SH	12/31/2024	SDB3261789940	4,000.00	2.3617	9,585.21	9,446.81	0.0000	4.3300	50.0000	0.0000	(2.3058)	(0.2624)	0.0000	2	(2.5682)	01/06/2025
605183.SH	12/31/2024	SDB3261789940	10,300.00	2.3617	24,681.91	24,325.54	0.0000	4.3300	50.0000	0.0000	(5.9374)	(0.6757)	0.0000	2	(6.6131)	01/06/2025
605183.SH	12/31/2024	SDB3261789940	5,500.00	2.3617	13,179.66	12,989.37	0.0000	4.3300	50.0000	0.0000	(3.1704)	(0.3608)	0.0000	2	(3.5313)	01/06/2025
605183.SH	12/31/2024	SDB3261789940	4,300.00	2.3617	10,304.10	10,155.32	0.0000	4.3300	50.0000	0.0000	(2.4787)	(0.2821)	0.0000	2	(2.7608)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
QUECHEN SILICON CHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
605183.SH	12/31/2024	SDB3261789940	5,100.00	2.3617	12,221.14	12,044.69	0.0000	4.3300	50.0000	0.0000	(2.9399)	(0.3346)	0.0000	2	(3.2744)	01/06/2025
605183.SH	12/31/2024	SDB3261789940	12,100.00	2.3617	28,995.25	28,576.61	0.0000	4.3300	50.0000	0.0000	(6.9750)	(0.7938)	0.0000	2	(7.7688)	01/06/2025
605183.SH	12/31/2024	SDB3261789940	5,600.00	2.3617	13,419.29	13,225.54	0.0000	4.3300	50.0000	0.0000	(3.2281)	(0.3674)	0.0000	2	(3.5955)	01/06/2025
605183.SH	12/31/2024	SDB3261789940	5,800.00	2.3617	13,898.55	13,697.88	0.0000	4.3300	50.0000	0.0000	(3.3434)	(0.3805)	0.0000	2	(3.7239)	01/06/2025
605183.SH	12/30/2024	SDB3261789940	6,900.00	2.3503	16,534.48	16,217.29	0.0000	4.3300	50.0000	0.0000	(1.9887)	(0.2252)	0.0000	1	(2.2140)	01/06/2025
605183.SH	12/30/2024	SDB3261789940	3,900.00	2.3503	9,345.58	9,166.29	0.0000	4.3300	50.0000	0.0000	(1.1241)	(0.1273)	0.0000	1	(1.2514)	01/06/2025
605183.SH	12/30/2024	SDB3261789940	1,100.00	2.3503	2,635.93	2,585.37	0.0000	4.3300	50.0000	0.0000	(0.3170)	(0.0359)	0.0000	1	(0.3530)	01/06/2025
605183.SH	12/30/2024	SDB3261789940	400.00	2.3503	958.52	940.13	0.0000	4.3300	50.0000	0.0000	(0.1153)	(0.0131)	0.0000	1	(0.1283)	01/06/2025
605183.SH	12/30/2024	SDB3261789940	900.00	2.3503	2,156.67	2,115.30	0.0000	4.3300	50.0000	0.0000	(0.2594)	(0.0294)	0.0000	1	(0.2888)	01/06/2025
605183.SH	12/30/2024	SDB3261789940	300.00	2.3503	718.89	705.10	0.0000	4.3300	50.0000	0.0000	(0.0865)	(0.0098)	0.0000	1	(0.0963)	01/06/2025
605183.SH	12/30/2024	SDB3261789940	3,800.00	2.3503	9,105.95	8,931.26	0.0000	4.3300	50.0000	0.0000	(1.0952)	(0.1240)	0.0000	1	(1.2193)	01/06/2025
605183.SH	12/30/2024	SDB3261789940	6,800.00	2.3503	16,294.85	15,982.26	0.0000	4.3300	50.0000	0.0000	(1.9599)	(0.2220)	0.0000	1	(2.1819)	01/06/2025
605183.SH	12/30/2024	SDB3261789940	1,200.00	2.3503	2,875.56	2,820.40	0.0000	4.3300	50.0000	0.0000	(0.3459)	(0.0392)	0.0000	1	(0.3850)	01/06/2025
605183.SH	12/30/2024	SDB3261789940	200.00	2.3503	479.26	470.07	0.0000	4.3300	50.0000	0.0000	(0.0576)	(0.0065)	0.0000	1	(0.0642)	01/06/2025
605183.SH	12/30/2024	SDB3261789940	4,000.00	2.3503	9,585.21	9,401.33	0.0000	4.3300	50.0000	0.0000	(1.1529)	(0.1306)	0.0000	1	(1.2835)	01/06/2025
605183.SH	12/30/2024	SDB3261789940	10,300.00	2.3503	24,681.91	24,208.42	0.0000	4.3300	50.0000	0.0000	(2.9687)	(0.3362)	0.0000	1	(3.3049)	01/06/2025
605183.SH	12/30/2024	SDB3261789940	5,500.00	2.3503	13,179.66	12,926.83	0.0000	4.3300	50.0000	0.0000	(1.5852)	(0.1795)	0.0000	1	(1.7648)	01/06/2025
605183.SH	12/30/2024	SDB3261789940	4,300.00	2.3503	10,304.10	10,106.43	0.0000	4.3300	50.0000	0.0000	(1.2394)	(0.1404)	0.0000	1	(1.3797)	01/06/2025
605183.SH	12/30/2024	SDB3261789940	5,100.00	2.3503	12,221.14	11,986.69	0.0000	4.3300	50.0000	0.0000	(1.4699)	(0.1665)	0.0000	1	(1.6364)	01/06/2025
605183.SH	12/30/2024	SDB3261789940	12,100.00	2.3503	28,995.25	28,439.02	0.0000	4.3300	50.0000	0.0000	(3.4875)	(0.3950)	0.0000	1	(3.8825)	01/06/2025
605183.SH	12/30/2024	SDB3261789940	5,600.00	2.3503	13,419.29	13,161.86	0.0000	4.3300	50.0000	0.0000	(1.6140)	(0.1828)	0.0000	1	(1.7968)	01/06/2025
605183.SH	12/30/2024	SDB3261789940	5,800.00	2.3503	13,898.55	13,631.93	0.0000	4.3300	50.0000	0.0000	(1.6717)	(0.1893)	0.0000	1	(1.8610)	01/06/2025
605183.SH	12/27/2024	SDB3261789940	6,900.00	2.4165	16,534.48	16,674.06	0.0000	4.3300	50.0000	0.0000	(5.9662)	(0.6948)	0.0000	3	(6.6609)	01/06/2025
605183.SH	12/27/2024	SDB3261789940	3,900.00	2.4165	9,345.58	9,424.47	0.0000	4.3300	50.0000	0.0000	(3.3722)	(0.3927)	0.0000	3	(3.7649)	01/06/2025
605183.SH	12/27/2024	SDB3261789940	1,100.00	2.4165	2,635.93	2,658.18	0.0000	4.3300	50.0000	0.0000	(0.9511)	(0.1108)	0.0000	3	(1.0619)	01/06/2025
605183.SH	12/27/2024	SDB3261789940	400.00	2.4165	958.52	966.61	0.0000	4.3300	50.0000	0.0000	(0.3459)	(0.0403)	0.0000	3	(0.3861)	01/06/2025
605183.SH	12/27/2024	SDB3261789940	900.00	2.4165	2,156.67	2,174.88	0.0000	4.3300	50.0000	0.0000	(0.7782)	(0.0906)	0.0000	3	(0.8688)	01/06/2025
605183.SH	12/27/2024	SDB3261789940	300.00	2.4165	718.89	724.96	0.0000	4.3300	50.0000	0.0000	(0.2594)	(0.0302)	0.0000	3	(0.2896)	01/06/2025
605183.SH	12/27/2024	SDB3261789940	3,800.00	2.4165	9,105.95	9,182.81	0.0000	4.3300	50.0000	0.0000	(3.2857)	(0.3826)	0.0000	3	(3.6683)	01/06/2025
605183.SH	12/27/2024	SDB3261789940	100.00	2.4165	239.63	241.65	0.0000	4.3300	50.0000	0.0000	(0.0865)	(0.0101)	0.0000	3	(0.0965)	01/06/2025
605183.SH	12/27/2024	SDB3261789940	6,800.00	2.4165	16,294.85	16,432.40	0.0000	4.3300	50.0000	0.0000	(5.8797)	(0.6847)	0.0000	3	(6.5644)	01/06/2025
605183.SH	12/27/2024	SDB3261789940	1,200.00	2.4165	2,875.56	2,899.84	0.0000	4.3300	50.0000	0.0000	(1.0376)	(0.1208)	0.0000	3	(1.1584)	01/06/2025
605183.SH	12/27/2024	SDB3261789940	200.00	2.4165	479.26	483.31	0.0000	4.3300	50.0000	0.0000	(0.1729)	(0.0201)	0.0000	3	(0.1931)	01/06/2025
605183.SH	12/27/2024	SDB3261789940	4,000.00	2.4165	9,585.21	9,666.12	0.0000	4.3300	50.0000	0.0000	(3.4587)	(0.4028)	0.0000	3	(3.8614)	01/06/2025
605183.SH	12/27/2024	SDB3261789940	10,300.00	2.4165	24,681.91	24,890.26	0.0000	4.3300	50.0000	0.0000	(8.9061)	(1.0371)	0.0000	3	(9.9432)	01/06/2025
605183.SH	12/27/2024	SDB3261789940	5,500.00	2.4165	13,179.66	13,290.91	0.0000	4.3300	50.0000	0.0000	(4.7557)	(0.5538)	0.0000	3	(5.3094)	01/06/2025
605183.SH	12/27/2024	SDB3261789940	4,300.00	2.4165	10,304.10	10,391.08	0.0000	4.3300	50.0000	0.0000	(3.7181)	(0.4330)	0.0000	3	(4.1510)	01/06/2025
605183.SH	12/27/2024	SDB3261789940	5,100.00	2.4165	12,221.14	12,324.30	0.0000	4.3300	50.0000	0.0000	(4.4098)	(0.5135)	0.0000	3	(4.9233)	01/06/2025
605183.SH	12/27/2024	SDB3261789940	12,100.00	2.4165	28,995.25	29,240.01	0.0000	4.3300	50.0000	0.0000	(10.4625)	(1.2183)	0.0000	3	(11.6808)	01/06/2025
605183.SH	12/27/2024	SDB3261789940	5,600.00	2.4165	13,419.29	13,532.57	0.0000	4.3300	50.0000	0.0000	(4.8421)	(0.5639)	0.0000	3	(5.4060)	01/06/2025
605183.SH	12/27/2024	SDB3261789940	5,800.00	2.4165	13,898.55	14,015.87	0.0000	4.3300	50.0000	0.0000	(5.0151)	(0.5840)	0.0000	3	(5.5991)	01/06/2025
605183.SH	12/26/2024	SDB3261789940	6,900.00	2.3585	16,534.48	16,273.59	0.0000	4.3300	50.0000	0.0000	(1.9887)	(0.2260)	0.0000	1	(2.2148)	01/06/2025
605183.SH	12/26/2024	SDB3261789940	3,900.00	2.3585	9,345.58	9,198.11	0.0000	4.3300	50.0000	0.0000	(1.1241)	(0.1278)	0.0000	1	(1.2518)	01/06/2025
605183.SH	12/26/2024	SDB3261789940	1,100.00	2.3585	2,635.93	2,594.34	0.0000	4.3300	50.0000	0.0000	(0.3170)	(0.0360)	0.0000	1	(0.3531)	01/06/2025
605183.SH	12/26/2024	SDB3261789940	400.00	2.3585	958.52	943.40	0.0000	4.3300	50.0000	0.0000	(0.1153)	(0.0131)	0.0000	1	(0.1284)	01/06/2025
605183.SH	12/26/2024	SDB3261789940	900.00	2.3585	2,156.67	2,122.64	0.0000	4.3300	50.0000	0.0000	(0.2594)	(0.0295)	0.0000	1	(0.2889)	01/06/2025
605183.SH	12/26/2024	SDB3261789940	300.00	2.3585	718.89	707.55	0.0000	4.3300	50.0000	0.0000	(0.0865)	(0.0098)	0.0000	1	(0.0963)	01/06/2025
605183.SH	12/26/2024	SDB3261789940	3,800.00	2.3585	9,105.95	8,962.27	0.0000	4.3300	50.0000	0.0000	(1.0952)	(0.1245)	0.0000	1	(1.2197)	01/06/2025
605183.SH	12/26/2024	SDB3261789940	100.00	2.3585	239.63	235.85	0.0000	4.3300	50.0000	0.0000	(0.0288)	(0.0033)	0.0000	1	(0.0321)	01/06/2025
605183.SH	12/26/2024	SDB3261789940	6,800.00	2.3585	16,294.85	16,037.74	0.0000	4.3300	50.0000	0.0000	(1.9599)	(0.2227)	0.0000	1	(2.1827)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
QUECHEN SILICON CHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
605183.SH	12/26/2024	SDB3261789940	1,200.00	2.3585	2,875.56	2,830.19	0.0000	4.3300	50.0000	0.0000	(0.3459)	(0.0393)	0.0000	1	(0.3852)	01/06/2025
605183.SH	12/26/2024	SDB3261789940	200.00	2.3585	479.26	471.70	0.0000	4.3300	50.0000	0.0000	(0.0576)	(0.0066)	0.0000	1	(0.0642)	01/06/2025
605183.SH	12/26/2024	SDB3261789940	4,000.00	2.3585	9,585.21	9,433.96	0.0000	4.3300	50.0000	0.0000	(1.1529)	(0.1310)	0.0000	1	(1.2839)	01/06/2025
605183.SH	12/26/2024	SDB3261789940	10,300.00	2.3585	24,681.91	24,292.46	0.0000	4.3300	50.0000	0.0000	(2.9687)	(0.3374)	0.0000	1	(3.3061)	01/06/2025
605183.SH	12/26/2024	SDB3261789940	5,500.00	2.3585	13,179.66	12,971.70	0.0000	4.3300	50.0000	0.0000	(1.5852)	(0.1802)	0.0000	1	(1.7654)	01/06/2025
605183.SH	12/26/2024	SDB3261789940	4,300.00	2.3585	10,304.10	10,141.51	0.0000	4.3300	50.0000	0.0000	(1.2394)	(0.1409)	0.0000	1	(1.3802)	01/06/2025
605183.SH	12/26/2024	SDB3261789940	5,100.00	2.3585	12,221.14	12,028.30	0.0000	4.3300	50.0000	0.0000	(1.4699)	(0.1671)	0.0000	1	(1.6370)	01/06/2025
605183.SH	12/26/2024	SDB3261789940	12,100.00	2.3585	28,995.25	28,537.74	0.0000	4.3300	50.0000	0.0000	(3.4875)	(0.3964)	0.0000	1	(3.8838)	01/06/2025
605183.SH	12/26/2024	SDB3261789940	5,600.00	2.3585	13,419.29	13,207.55	0.0000	4.3300	50.0000	0.0000	(1.6140)	(0.1834)	0.0000	1	(1.7975)	01/06/2025
605183.SH	12/26/2024	SDB3261789940	5,800.00	2.3585	13,898.55	13,679.25	0.0000	4.3300	50.0000	0.0000	(1.6717)	(0.1900)	0.0000	1	(1.8617)	01/06/2025
605183.SH	12/24/2024	SDB3261789940	6,900.00	2.3585	16,534.48	16,273.59	0.0000	4.3300	50.0000	0.0000	(3.9775)	(0.4520)	0.0000	2	(4.4295)	01/06/2025
605183.SH	12/24/2024	SDB3261789940	3,900.00	2.3585	9,345.58	9,198.11	0.0000	4.3300	50.0000	0.0000	(2.2481)	(0.2555)	0.0000	2	(2.5036)	01/06/2025
605183.SH	12/24/2024	SDB3261789940	1,100.00	2.3585	2,635.93	2,594.34	0.0000	4.3300	50.0000	0.0000	(0.6341)	(0.0721)	0.0000	2	(0.7062)	01/06/2025
605183.SH	12/24/2024	SDB3261789940	400.00	2.3585	958.52	943.40	0.0000	4.3300	50.0000	0.0000	(0.2306)	(0.0262)	0.0000	2	(0.2568)	01/06/2025
605183.SH	12/24/2024	SDB3261789940	900.00	2.3585	2,156.67	2,122.64	0.0000	4.3300	50.0000	0.0000	(0.5188)	(0.0590)	0.0000	2	(0.5778)	01/06/2025
605183.SH	12/24/2024	SDB3261789940	300.00	2.3585	718.89	707.55	0.0000	4.3300	50.0000	0.0000	(0.1937)	(0.0197)	0.0000	2	(0.1926)	01/06/2025
605183.SH	12/24/2024	SDB3261789940	3,800.00	2.3585	9,105.95	8,962.27	0.0000	4.3300	50.0000	0.0000	(2.1905)	(0.2490)	0.0000	2	(2.4394)	01/06/2025
605183.SH	12/24/2024	SDB3261789940	100.00	2.3585	239.63	235.85	0.0000	4.3300	50.0000	0.0000	(0.0576)	(0.0066)	0.0000	2	(0.0642)	01/06/2025
605183.SH	12/24/2024	SDB3261789940	6,800.00	2.3585	16,294.85	16,037.74	0.0000	4.3300	50.0000	0.0000	(3.9198)	(0.4455)	0.0000	2	(4.3653)	01/06/2025
605183.SH	12/24/2024	SDB3261789940	1,200.00	2.3585	2,875.56	2,830.19	0.0000	4.3300	50.0000	0.0000	(0.6917)	(0.0786)	0.0000	2	(0.7703)	01/06/2025
605183.SH	12/24/2024	SDB3261789940	200.00	2.3585	479.26	471.70	0.0000	4.3300	50.0000	0.0000	(0.1153)	(0.0131)	0.0000	2	(0.1284)	01/06/2025
605183.SH	12/24/2024	SDB3261789940	4,000.00	2.3585	9,585.21	9,433.96	0.0000	4.3300	50.0000	0.0000	(2.3058)	(0.2621)	0.0000	2	(2.5678)	01/06/2025
605183.SH	12/24/2024	SDB3261789940	10,300.00	2.3585	24,681.91	24,292.46	0.0000	4.3300	50.0000	0.0000	(5.9374)	(0.6748)	0.0000	2	(6.6122)	01/06/2025
605183.SH	12/24/2024	SDB3261789940	5,500.00	2.3585	13,179.66	12,971.70	0.0000	4.3300	50.0000	0.0000	(3.1704)	(0.3603)	0.0000	2	(3.5308)	01/06/2025
605183.SH	12/24/2024	SDB3261789940	4,300.00	2.3585	10,304.10	10,141.51	0.0000	4.3300	50.0000	0.0000	(2.4787)	(0.2817)	0.0000	2	(2.7604)	01/06/2025
605183.SH	12/24/2024	SDB3261789940	5,100.00	2.3585	12,221.14	12,028.30	0.0000	4.3300	50.0000	0.0000	(2.9399)	(0.3341)	0.0000	2	(3.2740)	01/06/2025
605183.SH	12/24/2024	SDB3261789940	12,100.00	2.3585	28,995.25	28,537.74	0.0000	4.3300	50.0000	0.0000	(6.9750)	(0.7927)	0.0000	2	(7.7677)	01/06/2025
605183.SH	12/24/2024	SDB3261789940	5,600.00	2.3585	13,419.29	13,207.55	0.0000	4.3300	50.0000	0.0000	(3.2281)	(0.3669)	0.0000	2	(3.5950)	01/06/2025
605183.SH	12/24/2024	SDB3261789940	5,800.00	2.3585	13,898.55	13,679.25	0.0000	4.3300	50.0000	0.0000	(3.3434)	(0.3800)	0.0000	2	(3.7234)	01/06/2025
605183.SH	12/23/2024	SDB3261789940	6,900.00	2.3744	16,534.48	16,383.05	0.0000	4.3300	50.0000	0.0000	(1.9887)	(0.2275)	0.0000	1	(2.2163)	01/06/2025
605183.SH	12/23/2024	SDB3261789940	3,900.00	2.3744	9,345.58	9,259.98	0.0000	4.3300	50.0000	0.0000	(1.1241)	(0.1286)	0.0000	1	(1.2527)	01/06/2025
605183.SH	12/23/2024	SDB3261789940	1,100.00	2.3744	2,635.93	2,611.79	0.0000	4.3300	50.0000	0.0000	(0.3170)	(0.0363)	0.0000	1	(0.3533)	01/06/2025
605183.SH	12/23/2024	SDB3261789940	400.00	2.3744	958.52	949.74	0.0000	4.3300	50.0000	0.0000	(0.1153)	(0.0132)	0.0000	1	(0.1285)	01/06/2025
605183.SH	12/23/2024	SDB3261789940	900.00	2.3744	2,156.67	2,136.92	0.0000	4.3300	50.0000	0.0000	(0.2594)	(0.0297)	0.0000	1	(0.2891)	01/06/2025
605183.SH	12/23/2024	SDB3261789940	300.00	2.3744	718.89	712.31	0.0000	4.3300	50.0000	0.0000	(0.0865)	(0.0099)	0.0000	1	(0.0964)	01/06/2025
605183.SH	12/23/2024	SDB3261789940	3,800.00	2.3744	9,105.95	9,022.55	0.0000	4.3300	50.0000	0.0000	(1.0952)	(0.1253)	0.0000	1	(1.2206)	01/06/2025
605183.SH	12/23/2024	SDB3261789940	100.00	2.3744	239.63	237.44	0.0000	4.3300	50.0000	0.0000	(0.0288)	(0.0033)	0.0000	1	(0.0321)	01/06/2025
605183.SH	12/23/2024	SDB3261789940	6,800.00	2.3744	16,294.85	16,145.61	0.0000	4.3300	50.0000	0.0000	(1.9599)	(0.2242)	0.0000	1	(2.1842)	01/06/2025
605183.SH	12/23/2024	SDB3261789940	1,200.00	2.3744	2,875.56	2,849.23	0.0000	4.3300	50.0000	0.0000	(0.3459)	(0.0396)	0.0000	1	(0.3854)	01/06/2025
605183.SH	12/23/2024	SDB3261789940	200.00	2.3744	479.26	474.87	0.0000	4.3300	50.0000	0.0000	(0.0576)	(0.0066)	0.0000	1	(0.0642)	01/06/2025
605183.SH	12/23/2024	SDB3261789940	4,000.00	2.3744	9,585.21	9,497.42	0.0000	4.3300	50.0000	0.0000	(1.1529)	(0.1319)	0.0000	1	(1.2848)	01/06/2025
605183.SH	12/23/2024	SDB3261789940	10,300.00	2.3744	24,681.91	24,455.86	0.0000	4.3300	50.0000	0.0000	(2.9687)	(0.3397)	0.0000	1	(3.3084)	01/06/2025
605183.SH	12/23/2024	SDB3261789940	5,500.00	2.3744	13,179.66	13,058.95	0.0000	4.3300	50.0000	0.0000	(1.5852)	(0.1814)	0.0000	1	(1.7666)	01/06/2025
605183.SH	12/23/2024	SDB3261789940	4,300.00	2.3744	10,304.10	10,209.73	0.0000	4.3300	50.0000	0.0000	(1.2394)	(0.1418)	0.0000	1	(1.3812)	01/06/2025
605183.SH	12/23/2024	SDB3261789940	5,100.00	2.3744	12,221.14	12,109.21	0.0000	4.3300	50.0000	0.0000	(1.4699)	(0.1682)	0.0000	1	(1.6381)	01/06/2025
605183.SH	12/23/2024	SDB3261789940	12,100.00	2.3744	28,995.25	28,729.70	0.0000	4.3300	50.0000	0.0000	(3.4875)	(0.3990)	0.0000	1	(3.8865)	01/06/2025
605183.SH	12/23/2024	SDB3261789940	5,600.00	2.3744	13,419.29	13,296.39	0.0000	4.3300	50.0000	0.0000	(1.6140)	(0.1847)	0.0000	1	(1.7987)	01/06/2025
605183.SH	12/23/2024	SDB3261789940	5,800.00	2.3744	13,898.55	13,771.26	0.0000	4.3300	50.0000	0.0000	(1.6717)	(0.1913)	0.0000	1	(1.8630)	01/06/2025
605183.SH	12/20/2024	SDB3261789940	6,900.00	2.3739	16,534.48	16,379.79	0.0000	4.3300	50.0000	0.0000	(5.9662)	(0.6825)	0.0000	3	(6.6487)	01/06/2025
605183.SH	12/20/2024	SDB3261789940	3,900.00	2.3739	9,345.58	9,258.14	0.0000	4.3300	50.0000	0.0000	(3.3722)	(0.3858)	0.0000	3	(3.7580)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
QUECHEN SILICON CHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
605183.SH	12/20/2024	SDB3261789940	1,100.00	2.3739	2,635.93	2,611.27	0.0000	4.3300	50.0000	0.0000	(0.9511)	(0.1088)	0.0000	3	(1.0599)	01/06/2025
605183.SH	12/20/2024	SDB3261789940	400.00	2.3739	958.52	949.55	0.0000	4.3300	50.0000	0.0000	(0.3459)	(0.0396)	0.0000	3	(0.3854)	01/06/2025
605183.SH	12/20/2024	SDB3261789940	900.00	2.3739	2,156.67	2,136.49	0.0000	4.3300	50.0000	0.0000	(0.7782)	(0.0890)	0.0000	3	(0.8672)	01/06/2025
605183.SH	12/20/2024	SDB3261789940	300.00	2.3739	718.89	712.16	0.0000	4.3300	50.0000	0.0000	(0.2594)	(0.0297)	0.0000	3	(0.2891)	01/06/2025
605183.SH	12/20/2024	SDB3261789940	3,800.00	2.3739	9,105.95	9,020.76	0.0000	4.3300	50.0000	0.0000	(3.2857)	(0.3759)	0.0000	3	(3.6616)	01/06/2025
605183.SH	12/20/2024	SDB3261789940	100.00	2.3739	239.63	237.39	0.0000	4.3300	50.0000	0.0000	(0.0865)	(0.0099)	0.0000	3	(0.0964)	01/06/2025
605183.SH	12/20/2024	SDB3261789940	6,800.00	2.3739	16,294.85	16,142.40	0.0000	4.3300	50.0000	0.0000	(5.8797)	(0.6726)	0.0000	3	(6.5523)	01/06/2025
605183.SH	12/20/2024	SDB3261789940	1,200.00	2.3739	2,875.56	2,848.66	0.0000	4.3300	50.0000	0.0000	(1.0376)	(0.1187)	0.0000	3	(1.1563)	01/06/2025
605183.SH	12/20/2024	SDB3261789940	200.00	2.3739	479.26	474.78	0.0000	4.3300	50.0000	0.0000	(0.1729)	(0.0198)	0.0000	3	(0.1927)	01/06/2025
605183.SH	12/20/2024	SDB3261789940	4,000.00	2.3739	9,585.21	9,495.53	0.0000	4.3300	50.0000	0.0000	(3.4587)	(0.3956)	0.0000	3	(3.8543)	01/06/2025
605183.SH	12/20/2024	SDB3261789940	10,300.00	2.3739	24,681.91	24,450.99	0.0000	4.3300	50.0000	0.0000	(8.9061)	(1.0188)	0.0000	3	(9.9248)	01/06/2025
605183.SH	12/20/2024	SDB3261789940	5,500.00	2.3739	13,179.66	13,056.36	0.0000	4.3300	50.0000	0.0000	(4.7557)	(0.5440)	0.0000	3	(5.2997)	01/06/2025
605183.SH	12/20/2024	SDB3261789940	4,300.00	2.3739	10,304.10	10,207.70	0.0000	4.3300	50.0000	0.0000	(3.7181)	(0.4253)	0.0000	3	(4.1434)	01/06/2025
605183.SH	12/20/2024	SDB3261789940	5,100.00	2.3739	12,221.14	12,106.80	0.0000	4.3300	50.0000	0.0000	(4.4098)	(0.5045)	0.0000	3	(4.9142)	01/06/2025
605183.SH	12/20/2024	SDB3261789940	12,100.00	2.3739	28,995.25	28,723.98	0.0000	4.3300	50.0000	0.0000	(10.4625)	(1.1968)	0.0000	3	(11.6593)	01/06/2025
605183.SH	12/20/2024	SDB3261789940	5,600.00	2.3739	13,419.29	13,293.74	0.0000	4.3300	50.0000	0.0000	(4.8421)	(0.5539)	0.0000	3	(5.3960)	01/06/2025
605183.SH	12/20/2024	SDB3261789940	5,800.00	2.3739	13,898.55	13,768.52	0.0000	4.3300	50.0000	0.0000	(5.0151)	(0.5737)	0.0000	3	(5.5887)	01/06/2025
605183.SH	12/19/2024	SDB3261789940	6,900.00	2.4083	16,534.48	16,617.15	0.0000	4.5800	50.0000	0.0000	(2.1036)	(0.2308)	0.0000	1	(2.3343)	01/06/2025
605183.SH	12/19/2024	SDB3261789940	3,900.00	2.4083	9,345.58	9,392.30	0.0000	4.5800	50.0000	0.0000	(1.1890)	(0.1304)	0.0000	1	(1.3194)	01/06/2025
605183.SH	12/19/2024	SDB3261789940	1,100.00	2.4083	2,635.93	2,649.11	0.0000	4.5800	50.0000	0.0000	(0.3353)	(0.0368)	0.0000	1	(0.3721)	01/06/2025
605183.SH	12/19/2024	SDB3261789940	400.00	2.4083	958.52	963.31	0.0000	4.5800	50.0000	0.0000	(0.1219)	(0.0134)	0.0000	1	(0.1353)	01/06/2025
605183.SH	12/19/2024	SDB3261789940	900.00	2.4083	2,156.67	2,167.45	0.0000	4.5800	50.0000	0.0000	(0.2744)	(0.0301)	0.0000	1	(0.3045)	01/06/2025
605183.SH	12/19/2024	SDB3261789940	300.00	2.4083	718.89	722.48	0.0000	4.5800	50.0000	0.0000	(0.0915)	(0.0100)	0.0000	1	(0.1015)	01/06/2025
605183.SH	12/19/2024	SDB3261789940	3,800.00	2.4083	9,105.95	9,151.48	0.0000	4.5800	50.0000	0.0000	(1.1585)	(0.1271)	0.0000	1	(1.2856)	01/06/2025
605183.SH	12/19/2024	SDB3261789940	100.00	2.4083	239.63	240.83	0.0000	4.5800	50.0000	0.0000	(0.0305)	(0.0033)	0.0000	1	(0.0338)	01/06/2025
605183.SH	12/19/2024	SDB3261789940	6,800.00	2.4083	16,294.85	16,376.32	0.0000	4.5800	50.0000	0.0000	(2.0731)	(0.2274)	0.0000	1	(2.3005)	01/06/2025
605183.SH	12/19/2024	SDB3261789940	1,200.00	2.4083	2,875.56	2,889.94	0.0000	4.5800	50.0000	0.0000	(0.3658)	(0.0401)	0.0000	1	(0.4060)	01/06/2025
605183.SH	12/19/2024	SDB3261789940	200.00	2.4083	479.26	481.66	0.0000	4.5800	50.0000	0.0000	(0.0610)	(0.0067)	0.0000	1	(0.0677)	01/06/2025
605183.SH	12/19/2024	SDB3261789940	4,000.00	2.4083	9,585.21	9,633.13	0.0000	4.5800	50.0000	0.0000	(1.2195)	(0.1338)	0.0000	1	(1.3532)	01/06/2025
605183.SH	12/19/2024	SDB3261789940	10,300.00	2.4083	24,681.91	24,805.31	0.0000	4.5800	50.0000	0.0000	(3.1401)	(0.3445)	0.0000	1	(3.4846)	01/06/2025
605183.SH	12/19/2024	SDB3261789940	5,500.00	2.4083	13,179.66	13,245.56	0.0000	4.5800	50.0000	0.0000	(1.6767)	(0.1840)	0.0000	1	(1.8607)	01/06/2025
605183.SH	12/19/2024	SDB3261789940	4,300.00	2.4083	10,304.10	10,355.62	0.0000	4.5800	50.0000	0.0000	(1.3109)	(0.1438)	0.0000	1	(1.4547)	01/06/2025
605183.SH	12/19/2024	SDB3261789940	5,100.00	2.4083	12,221.14	12,282.24	0.0000	4.5800	50.0000	0.0000	(1.5548)	(0.1706)	0.0000	1	(1.7254)	01/06/2025
605183.SH	12/19/2024	SDB3261789940	12,100.00	2.4083	28,995.25	29,140.22	0.0000	4.5800	50.0000	0.0000	(3.6888)	(0.4047)	0.0000	1	(4.0936)	01/06/2025
605183.SH	12/19/2024	SDB3261789940	5,600.00	2.4083	13,419.29	13,486.38	0.0000	4.5800	50.0000	0.0000	(1.7072)	(0.1873)	0.0000	1	(1.8945)	01/06/2025
605183.SH	12/19/2024	SDB3261789940	5,800.00	2.4083	13,898.55	13,968.04	0.0000	4.5800	50.0000	0.0000	(1.7682)	(0.1940)	0.0000	1	(1.9622)	01/06/2025
605183.SH	12/18/2024	SDB3261789940	6,900.00	2.4079	16,534.48	16,614.19	0.0000	4.5800	50.0000	0.0000	(2.1036)	(0.2308)	0.0000	1	(2.3343)	01/06/2025
605183.SH	12/18/2024	SDB3261789940	3,900.00	2.4079	9,345.58	9,390.63	0.0000	4.5800	50.0000	0.0000	(1.1890)	(0.1304)	0.0000	1	(1.3194)	01/06/2025
605183.SH	12/18/2024	SDB3261789940	1,100.00	2.4079	2,635.93	2,648.64	0.0000	4.5800	50.0000	0.0000	(0.3353)	(0.0368)	0.0000	1	(0.3721)	01/06/2025
605183.SH	12/18/2024	SDB3261789940	400.00	2.4079	958.52	963.14	0.0000	4.5800	50.0000	0.0000	(0.1219)	(0.0134)	0.0000	1	(0.1353)	01/06/2025
605183.SH	12/18/2024	SDB3261789940	900.00	2.4079	2,156.67	2,167.07	0.0000	4.5800	50.0000	0.0000	(0.2744)	(0.0301)	0.0000	1	(0.3045)	01/06/2025
605183.SH	12/18/2024	SDB3261789940	300.00	2.4079	718.89	722.36	0.0000	4.5800	50.0000	0.0000	(0.0915)	(0.0100)	0.0000	1	(0.1015)	01/06/2025
605183.SH	12/18/2024	SDB3261789940	3,800.00	2.4079	9,105.95	9,149.84	0.0000	4.5800	50.0000	0.0000	(1.1585)	(0.1271)	0.0000	1	(1.2856)	01/06/2025
605183.SH	12/18/2024	SDB3261789940	100.00	2.4079	239.63	240.79	0.0000	4.5800	50.0000	0.0000	(0.0305)	(0.0033)	0.0000	1	(0.0338)	01/06/2025
605183.SH	12/18/2024	SDB3261789940	6,800.00	2.4079	16,294.85	16,373.40	0.0000	4.5800	50.0000	0.0000	(2.0731)	(0.2274)	0.0000	1	(2.3005)	01/06/2025
605183.SH	12/18/2024	SDB3261789940	1,200.00	2.4079	2,875.56	2,889.42	0.0000	4.5800	50.0000	0.0000	(0.3658)	(0.0401)	0.0000	1	(0.4060)	01/06/2025
605183.SH	12/18/2024	SDB3261789940	200.00	2.4079	479.26	481.57	0.0000	4.5800	50.0000	0.0000	(0.0610)	(0.0067)	0.0000	1	(0.0677)	01/06/2025
605183.SH	12/18/2024	SDB3261789940	4,000.00	2.4079	9,585.21	9,631.41	0.0000	4.5800	50.0000	0.0000	(1.2195)	(0.1338)	0.0000	1	(1.3532)	01/06/2025
605183.SH	12/18/2024	SDB3261789940	10,300.00	2.4079	24,681.91	24,800.89	0.0000	4.5800	50.0000	0.0000	(3.1401)	(0.3445)	0.0000	1	(3.4845)	01/06/2025
605183.SH	12/18/2024	SDB3261789940	5,500.00	2.4079	13,179.66	13,243.19	0.0000	4.5800	50.0000	0.0000	(1.6767)	(0.1839)	0.0000	1	(1.8607)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
QUECHEN SILICON CHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
605183.SH	12/18/2024	SDB3261789940	4,300.00	2.4079	10,304.10	10,353.77	0.0000	4.5800	50.0000	0.0000	(1.3109)	(0.1438)	0.0000	1	(1.4547)	01/06/2025
605183.SH	12/18/2024	SDB3261789940	5,100.00	2.4079	12,221.14	12,280.05	0.0000	4.5800	50.0000	0.0000	(1.5548)	(0.1706)	0.0000	1	(1.7254)	01/06/2025
605183.SH	12/18/2024	SDB3261789940	12,100.00	2.4079	28,995.25	29,135.02	0.0000	4.5800	50.0000	0.0000	(3.6888)	(0.4047)	0.0000	1	(4.0935)	01/06/2025
605183.SH	12/18/2024	SDB3261789940	5,600.00	2.4079	13,419.29	13,483.98	0.0000	4.5800	50.0000	0.0000	(1.7072)	(0.1873)	0.0000	1	(1.8945)	01/06/2025
605183.SH	12/18/2024	SDB3261789940	5,800.00	2.4079	13,898.55	13,965.55	0.0000	4.5800	50.0000	0.0000	(1.7682)	(0.1940)	0.0000	1	(1.9622)	01/06/2025
605183.SH	12/17/2024	SDB3261789940	6,900.00	2.4593	16,534.48	16,969.51	0.0000	4.5800	50.0000	0.0000	(2.1036)	(0.2357)	0.0000	1	(2.3392)	01/06/2025
605183.SH	12/17/2024	SDB3261789940	3,900.00	2.4593	9,345.58	9,591.46	0.0000	4.5800	50.0000	0.0000	(1.1890)	(0.1332)	0.0000	1	(1.3222)	01/06/2025
605183.SH	12/17/2024	SDB3261789940	1,100.00	2.4593	2,635.93	2,705.28	0.0000	4.5800	50.0000	0.0000	(0.3353)	(0.0376)	0.0000	1	(0.3729)	01/06/2025
605183.SH	12/17/2024	SDB3261789940	400.00	2.4593	958.52	983.74	0.0000	4.5800	50.0000	0.0000	(0.1219)	(0.0137)	0.0000	1	(0.1356)	01/06/2025
605183.SH	12/17/2024	SDB3261789940	900.00	2.4593	2,156.67	2,213.41	0.0000	4.5800	50.0000	0.0000	(0.2744)	(0.0307)	0.0000	1	(0.3051)	01/06/2025
605183.SH	12/17/2024	SDB3261789940	300.00	2.4593	718.89	737.80	0.0000	4.5800	50.0000	0.0000	(0.0915)	(0.0102)	0.0000	1	(0.1017)	01/06/2025
605183.SH	12/17/2024	SDB3261789940	3,800.00	2.4593	9,105.95	9,345.53	0.0000	4.5800	50.0000	0.0000	(1.1585)	(0.1298)	0.0000	1	(1.2883)	01/06/2025
605183.SH	12/17/2024	SDB3261789940	100.00	2.4593	239.63	245.93	0.0000	4.5800	50.0000	0.0000	(0.0305)	(0.0034)	0.0000	1	(0.0339)	01/06/2025
605183.SH	12/17/2024	SDB3261789940	6,800.00	2.4593	16,294.85	16,723.57	0.0000	4.5800	50.0000	0.0000	(2.0731)	(0.2323)	0.0000	1	(2.3053)	01/06/2025
605183.SH	12/17/2024	SDB3261789940	1,200.00	2.4593	2,875.56	2,951.22	0.0000	4.5800	50.0000	0.0000	(0.3658)	(0.0410)	0.0000	1	(0.4068)	01/06/2025
605183.SH	12/17/2024	SDB3261789940	200.00	2.4593	479.26	491.87	0.0000	4.5800	50.0000	0.0000	(0.0610)	(0.0068)	0.0000	1	(0.0678)	01/06/2025
605183.SH	12/17/2024	SDB3261789940	4,000.00	2.4593	9,585.21	9,837.40	0.0000	4.5800	50.0000	0.0000	(1.2195)	(0.1366)	0.0000	1	(1.3561)	01/06/2025
605183.SH	12/17/2024	SDB3261789940	10,300.00	2.4593	24,681.91	25,331.29	0.0000	4.5800	50.0000	0.0000	(3.1401)	(0.3518)	0.0000	1	(3.4919)	01/06/2025
605183.SH	12/17/2024	SDB3261789940	5,500.00	2.4593	13,179.66	13,526.42	0.0000	4.5800	50.0000	0.0000	(1.6767)	(0.1879)	0.0000	1	(1.8646)	01/06/2025
605183.SH	12/17/2024	SDB3261789940	4,300.00	2.4593	10,304.10	10,575.20	0.0000	4.5800	50.0000	0.0000	(1.3109)	(0.1469)	0.0000	1	(1.4578)	01/06/2025
605183.SH	12/17/2024	SDB3261789940	5,100.00	2.4593	12,221.14	12,542.68	0.0000	4.5800	50.0000	0.0000	(1.5548)	(0.1742)	0.0000	1	(1.7290)	01/06/2025
605183.SH	12/17/2024	SDB3261789940	12,100.00	2.4593	28,995.25	29,758.12	0.0000	4.5800	50.0000	0.0000	(3.6888)	(0.4133)	0.0000	1	(4.1021)	01/06/2025
605183.SH	12/17/2024	SDB3261789940	5,600.00	2.4593	13,419.29	13,772.35	0.0000	4.5800	50.0000	0.0000	(1.7072)	(0.1913)	0.0000	1	(1.8985)	01/06/2025
605183.SH	12/17/2024	SDB3261789940	5,800.00	2.4593	13,898.55	14,264.22	0.0000	4.5800	50.0000	0.0000	(1.7682)	(0.1981)	0.0000	1	(1.9663)	01/06/2025
605183.SH	12/16/2024	SDB3261789940	6,900.00	2.4405	16,534.48	16,839.59	0.0000	4.5800	50.0000	0.0000	(2.1036)	(0.2339)	0.0000	1	(2.3374)	01/06/2025
605183.SH	12/16/2024	SDB3261789940	3,900.00	2.4405	9,345.58	9,518.03	0.0000	4.5800	50.0000	0.0000	(1.1890)	(0.1322)	0.0000	1	(1.3212)	01/06/2025
605183.SH	12/16/2024	SDB3261789940	1,100.00	2.4405	2,635.93	2,684.57	0.0000	4.5800	50.0000	0.0000	(0.3353)	(0.0373)	0.0000	1	(0.3726)	01/06/2025
605183.SH	12/16/2024	SDB3261789940	400.00	2.4405	958.52	976.21	0.0000	4.5800	50.0000	0.0000	(0.1219)	(0.0136)	0.0000	1	(0.1355)	01/06/2025
605183.SH	12/16/2024	SDB3261789940	900.00	2.4405	2,156.67	2,196.47	0.0000	4.5800	50.0000	0.0000	(0.2744)	(0.0305)	0.0000	1	(0.3049)	01/06/2025
605183.SH	12/16/2024	SDB3261789940	300.00	2.4405	718.89	732.16	0.0000	4.5800	50.0000	0.0000	(0.0915)	(0.0102)	0.0000	1	(0.1016)	01/06/2025
605183.SH	12/16/2024	SDB3261789940	3,800.00	2.4405	9,105.95	9,273.98	0.0000	4.5800	50.0000	0.0000	(1.1585)	(0.1288)	0.0000	1	(1.2873)	01/06/2025
605183.SH	12/16/2024	SDB3261789940	100.00	2.4405	239.63	244.05	0.0000	4.5800	50.0000	0.0000	(0.0305)	(0.0034)	0.0000	1	(0.0339)	01/06/2025
605183.SH	12/16/2024	SDB3261789940	6,800.00	2.4405	16,294.85	16,595.54	0.0000	4.5800	50.0000	0.0000	(2.0731)	(0.2305)	0.0000	1	(2.3036)	01/06/2025
605183.SH	12/16/2024	SDB3261789940	1,200.00	2.4405	2,875.56	2,928.62	0.0000	4.5800	50.0000	0.0000	(0.3658)	(0.0407)	0.0000	1	(0.4065)	01/06/2025
605183.SH	12/16/2024	SDB3261789940	200.00	2.4405	479.26	488.10	0.0000	4.5800	50.0000	0.0000	(0.0610)	(0.0068)	0.0000	1	(0.0678)	01/06/2025
605183.SH	12/16/2024	SDB3261789940	4,000.00	2.4405	9,585.21	9,762.08	0.0000	4.5800	50.0000	0.0000	(1.2195)	(0.1356)	0.0000	1	(1.3550)	01/06/2025
605183.SH	12/16/2024	SDB3261789940	10,300.00	2.4405	24,681.91	25,137.36	0.0000	4.5800	50.0000	0.0000	(3.1401)	(0.3491)	0.0000	1	(3.4892)	01/06/2025
605183.SH	12/16/2024	SDB3261789940	5,500.00	2.4405	13,179.66	13,422.86	0.0000	4.5800	50.0000	0.0000	(1.6767)	(0.1864)	0.0000	1	(1.8632)	01/06/2025
605183.SH	12/16/2024	SDB3261789940	4,300.00	2.4405	10,304.10	10,494.24	0.0000	4.5800	50.0000	0.0000	(1.3109)	(0.1458)	0.0000	1	(1.4567)	01/06/2025
605183.SH	12/16/2024	SDB3261789940	5,100.00	2.4405	12,221.14	12,446.65	0.0000	4.5800	50.0000	0.0000	(1.5548)	(0.1729)	0.0000	1	(1.7277)	01/06/2025
605183.SH	12/16/2024	SDB3261789940	12,100.00	2.4405	28,995.25	29,530.29	0.0000	4.5800	50.0000	0.0000	(3.6888)	(0.4101)	0.0000	1	(4.0990)	01/06/2025
605183.SH	12/16/2024	SDB3261789940	5,600.00	2.4405	13,419.29	13,666.91	0.0000	4.5800	50.0000	0.0000	(1.7072)	(0.1898)	0.0000	1	(1.8971)	01/06/2025
605183.SH	12/16/2024	SDB3261789940	5,800.00	2.4405	13,898.55	14,155.02	0.0000	4.5800	50.0000	0.0000	(1.7682)	(0.1966)	0.0000	1	(1.9648)	01/06/2025
605183.SH	12/13/2024	SDB3261789940	6,900.00	2.4545	16,534.48	16,936.26	0.0000	4.5800	50.0000	0.0000	(6.3107)	(0.7057)	0.0000	3	(7.0163)	01/06/2025
605183.SH	12/13/2024	SDB3261789940	3,900.00	2.4545	9,345.58	9,572.67	0.0000	4.5800	50.0000	0.0000	(3.5669)	(0.3989)	0.0000	3	(3.9658)	01/06/2025
605183.SH	12/13/2024	SDB3261789940	1,100.00	2.4545	2,635.93	2,699.98	0.0000	4.5800	50.0000	0.0000	(0.1060)	(0.1125)	0.0000	3	(1.1185)	01/06/2025
605183.SH	12/13/2024	SDB3261789940	400.00	2.4545	958.52	981.81	0.0000	4.5800	50.0000	0.0000	(0.3658)	(0.0409)	0.0000	3	(0.4067)	01/06/2025
605183.SH	12/13/2024	SDB3261789940	900.00	2.4545	2,156.67	2,209.08	0.0000	4.5800	50.0000	0.0000	(0.8231)	(0.0920)	0.0000	3	(0.9152)	01/06/2025
605183.SH	12/13/2024	SDB3261789940	300.00	2.4545	718.89	736.36	0.0000	4.5800	50.0000	0.0000	(0.2744)	(0.0307)	0.0000	3	(0.3051)	01/06/2025
605183.SH	12/13/2024	SDB3261789940	3,800.00	2.4545	9,105.95	9,327.21	0.0000	4.5800	50.0000	0.0000	(3.4754)	(0.3886)	0.0000	3	(3.8641)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
QUECHEN SILICON CHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
605183.SH	12/13/2024	SDB3261789940	100.00	2.4545	239.63	245.45	0.0000	4.5800	50.0000	0.0000	(0.0915)	(0.0102)	0.0000	3	(0.1017)	01/06/2025
605183.SH	12/13/2024	SDB3261789940	6,800.00	2.4545	16,294.85	16,690.80	0.0000	4.5800	50.0000	0.0000	(6.2192)	(0.6955)	0.0000	3	(6.9147)	01/06/2025
605183.SH	12/13/2024	SDB3261789940	1,200.00	2.4545	2,875.56	2,945.44	0.0000	4.5800	50.0000	0.0000	(1.0975)	(0.1227)	0.0000	3	(1.2202)	01/06/2025
605183.SH	12/13/2024	SDB3261789940	200.00	2.4545	479.26	490.91	0.0000	4.5800	50.0000	0.0000	(0.1829)	(0.0205)	0.0000	3	(0.2034)	01/06/2025
605183.SH	12/13/2024	SDB3261789940	4,000.00	2.4545	9,585.21	9,818.12	0.0000	4.5800	50.0000	0.0000	(3.6584)	(0.4091)	0.0000	3	(4.0674)	01/06/2025
605183.SH	12/13/2024	SDB3261789940	10,300.00	2.4545	24,681.91	25,281.66	0.0000	4.5800	50.0000	0.0000	(9.4203)	(1.0534)	0.0000	3	(10.4737)	01/06/2025
605183.SH	12/13/2024	SDB3261789940	5,500.00	2.4545	13,179.66	13,499.92	0.0000	4.5800	50.0000	0.0000	(5.0302)	(0.5625)	0.0000	3	(5.5927)	01/06/2025
605183.SH	12/13/2024	SDB3261789940	4,300.00	2.4545	10,304.10	10,554.48	0.0000	4.5800	50.0000	0.0000	(3.9327)	(0.4398)	0.0000	3	(4.3725)	01/06/2025
605183.SH	12/13/2024	SDB3261789940	5,100.00	2.4545	12,221.14	12,518.10	0.0000	4.5800	50.0000	0.0000	(4.6644)	(0.5216)	0.0000	3	(5.1860)	01/06/2025
605183.SH	12/13/2024	SDB3261789940	12,100.00	2.4545	28,995.25	29,699.81	0.0000	4.5800	50.0000	0.0000	(11.0665)	(1.2375)	0.0000	3	(12.3040)	01/06/2025
605183.SH	12/13/2024	SDB3261789940	5,600.00	2.4545	13,419.29	13,745.37	0.0000	4.5800	50.0000	0.0000	(5.1217)	(0.5727)	0.0000	3	(5.6944)	01/06/2025
605183.SH	12/13/2024	SDB3261789940	5,800.00	2.4545	13,898.55	14,236.27	0.0000	4.5800	50.0000	0.0000	(5.3046)	(0.5932)	0.0000	3	(5.8978)	01/06/2025
605183.SH	12/12/2024	SDB3261789940	6,900.00	2.4946	16,534.48	17,212.86	0.0000	4.5800	50.0000	0.0000	(2.1036)	(0.2391)	0.0000	1	(2.3426)	01/06/2025
605183.SH	12/12/2024	SDB3261789940	3,900.00	2.4946	9,345.58	9,729.01	0.0000	4.5800	50.0000	0.0000	(1.1890)	(0.1351)	0.0000	1	(1.3241)	01/06/2025
605183.SH	12/12/2024	SDB3261789940	1,100.00	2.4946	2,635.93	2,744.08	0.0000	4.5800	50.0000	0.0000	(0.3353)	(0.0381)	0.0000	1	(0.3735)	01/06/2025
605183.SH	12/12/2024	SDB3261789940	400.00	2.4946	958.52	997.85	0.0000	4.5800	50.0000	0.0000	(0.1219)	(0.0139)	0.0000	1	(0.1358)	01/06/2025
605183.SH	12/12/2024	SDB3261789940	900.00	2.4946	2,156.67	2,245.16	0.0000	4.5800	50.0000	0.0000	(0.2744)	(0.0312)	0.0000	1	(0.3056)	01/06/2025
605183.SH	12/12/2024	SDB3261789940	300.00	2.4946	718.89	748.39	0.0000	4.5800	50.0000	0.0000	(0.0915)	(0.0104)	0.0000	1	(0.1019)	01/06/2025
605183.SH	12/12/2024	SDB3261789940	3,800.00	2.4946	9,105.95	9,479.54	0.0000	4.5800	50.0000	0.0000	(1.1585)	(0.1317)	0.0000	1	(1.2901)	01/06/2025
605183.SH	12/12/2024	SDB3261789940	100.00	2.4946	239.63	249.46	0.0000	4.5800	50.0000	0.0000	(0.0305)	(0.0035)	0.0000	1	(0.0340)	01/06/2025
605183.SH	12/12/2024	SDB3261789940	6,800.00	2.4946	16,294.85	16,963.40	0.0000	4.5800	50.0000	0.0000	(2.0731)	(0.2356)	0.0000	1	(2.3087)	01/06/2025
605183.SH	12/12/2024	SDB3261789940	1,200.00	2.4946	2,875.56	2,993.54	0.0000	4.5800	50.0000	0.0000	(0.3658)	(0.0416)	0.0000	1	(0.4074)	01/06/2025
605183.SH	12/12/2024	SDB3261789940	200.00	2.4946	479.26	498.92	0.0000	4.5800	50.0000	0.0000	(0.0610)	(0.0069)	0.0000	1	(0.0679)	01/06/2025
605183.SH	12/12/2024	SDB3261789940	4,000.00	2.4946	9,585.21	9,978.47	0.0000	4.5800	50.0000	0.0000	(1.2195)	(0.1386)	0.0000	1	(1.3580)	01/06/2025
605183.SH	12/12/2024	SDB3261789940	10,300.00	2.4946	24,681.91	25,694.56	0.0000	4.5800	50.0000	0.0000	(3.1401)	(0.3569)	0.0000	1	(3.4970)	01/06/2025
605183.SH	12/12/2024	SDB3261789940	5,500.00	2.4946	13,179.66	13,720.39	0.0000	4.5800	50.0000	0.0000	(1.6767)	(0.1906)	0.0000	1	(1.8673)	01/06/2025
605183.SH	12/12/2024	SDB3261789940	4,300.00	2.4946	10,304.10	10,726.85	0.0000	4.5800	50.0000	0.0000	(1.3109)	(0.1490)	0.0000	1	(1.4599)	01/06/2025
605183.SH	12/12/2024	SDB3261789940	5,100.00	2.4946	12,221.14	12,722.55	0.0000	4.5800	50.0000	0.0000	(1.5548)	(0.1767)	0.0000	1	(1.7315)	01/06/2025
605183.SH	12/12/2024	SDB3261789940	12,100.00	2.4946	28,995.25	30,184.87	0.0000	4.5800	50.0000	0.0000	(3.6888)	(0.4192)	0.0000	1	(4.1081)	01/06/2025
605183.SH	12/12/2024	SDB3261789940	5,600.00	2.4946	13,419.29	13,969.86	0.0000	4.5800	50.0000	0.0000	(1.7072)	(0.1940)	0.0000	1	(1.9013)	01/06/2025
605183.SH	12/12/2024	SDB3261789940	5,800.00	2.4946	13,898.55	14,468.78	0.0000	4.5800	50.0000	0.0000	(1.7682)	(0.2010)	0.0000	1	(1.9692)	01/06/2025
605183.SH	12/11/2024	SDB3261789940	6,900.00	2.4644	16,534.48	17,004.67	0.0000	4.5800	50.0000	0.0000	(2.1036)	(0.2362)	0.0000	1	(2.3397)	01/06/2025
605183.SH	12/11/2024	SDB3261789940	3,900.00	2.4644	9,345.58	9,611.34	0.0000	4.5800	50.0000	0.0000	(1.1890)	(0.1335)	0.0000	1	(1.3225)	01/06/2025
605183.SH	12/11/2024	SDB3261789940	1,100.00	2.4644	2,635.93	2,710.89	0.0000	4.5800	50.0000	0.0000	(0.3353)	(0.0377)	0.0000	1	(0.3730)	01/06/2025
605183.SH	12/11/2024	SDB3261789940	400.00	2.4644	958.52	985.78	0.0000	4.5800	50.0000	0.0000	(0.1219)	(0.0137)	0.0000	1	(0.1356)	01/06/2025
605183.SH	12/11/2024	SDB3261789940	900.00	2.4644	2,156.67	2,218.00	0.0000	4.5800	50.0000	0.0000	(0.2744)	(0.0308)	0.0000	1	(0.3052)	01/06/2025
605183.SH	12/11/2024	SDB3261789940	300.00	2.4644	718.89	739.33	0.0000	4.5800	50.0000	0.0000	(0.0915)	(0.0103)	0.0000	1	(0.1017)	01/06/2025
605183.SH	12/11/2024	SDB3261789940	3,800.00	2.4644	9,105.95	9,364.89	0.0000	4.5800	50.0000	0.0000	(1.1585)	(0.1301)	0.0000	1	(1.2885)	01/06/2025
605183.SH	12/11/2024	SDB3261789940	100.00	2.4644	239.63	246.44	0.0000	4.5800	50.0000	0.0000	(0.0305)	(0.0034)	0.0000	1	(0.0339)	01/06/2025
605183.SH	12/11/2024	SDB3261789940	6,800.00	2.4644	16,294.85	16,758.23	0.0000	4.5800	50.0000	0.0000	(2.0731)	(0.2328)	0.0000	1	(2.3058)	01/06/2025
605183.SH	12/11/2024	SDB3261789940	1,200.00	2.4644	2,875.56	2,957.33	0.0000	4.5800	50.0000	0.0000	(0.3658)	(0.0411)	0.0000	1	(0.4069)	01/06/2025
605183.SH	12/11/2024	SDB3261789940	200.00	2.4644	479.26	492.89	0.0000	4.5800	50.0000	0.0000	(0.0610)	(0.0068)	0.0000	1	(0.0678)	01/06/2025
605183.SH	12/11/2024	SDB3261789940	4,000.00	2.4644	9,585.21	9,857.78	0.0000	4.5800	50.0000	0.0000	(1.2195)	(0.1369)	0.0000	1	(1.3564)	01/06/2025
605183.SH	12/11/2024	SDB3261789940	10,300.00	2.4644	24,681.91	25,383.78	0.0000	4.5800	50.0000	0.0000	(3.1401)	(0.3526)	0.0000	1	(3.4926)	01/06/2025
605183.SH	12/11/2024	SDB3261789940	5,500.00	2.4644	13,179.66	13,554.45	0.0000	4.5800	50.0000	0.0000	(1.6767)	(0.1883)	0.0000	1	(1.8650)	01/06/2025
605183.SH	12/11/2024	SDB3261789940	4,300.00	2.4644	10,304.10	10,597.11	0.0000	4.5800	50.0000	0.0000	(1.3109)	(0.1472)	0.0000	1	(1.4581)	01/06/2025
605183.SH	12/11/2024	SDB3261789940	5,100.00	2.4644	12,221.14	12,568.67	0.0000	4.5800	50.0000	0.0000	(1.5548)	(0.1746)	0.0000	1	(1.7294)	01/06/2025
605183.SH	12/11/2024	SDB3261789940	12,100.00	2.4644	28,995.25	29,819.78	0.0000	4.5800	50.0000	0.0000	(3.6888)	(0.4142)	0.0000	1	(4.1030)	01/06/2025
605183.SH	12/11/2024	SDB3261789940	5,600.00	2.4644	13,419.29	13,800.89	0.0000	4.5800	50.0000	0.0000	(1.7072)	(0.1917)	0.0000	1	(1.8989)	01/06/2025
605183.SH	12/11/2024	SDB3261789940	5,800.00	2.4644	13,898.55	14,293.78	0.0000	4.5800	50.0000	0.0000	(1.7682)	(0.1985)	0.0000	1	(1.9667)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
QUECHEN SILICON CHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
605183.SH	12/10/2024	SDB3261789940	6,900.00	2.4658	16,534.48	17,013.85	0.0000	4.5800	50.0000	0.0000	(2.1036)	(0.2363)	0.0000	1	(2.3399)	01/06/2025
605183.SH	12/10/2024	SDB3261789940	3,900.00	2.4658	9,345.58	9,616.53	0.0000	4.5800	50.0000	0.0000	(1.1890)	(0.1336)	0.0000	1	(1.3225)	01/06/2025
605183.SH	12/10/2024	SDB3261789940	1,100.00	2.4658	2,635.93	2,712.35	0.0000	4.5800	50.0000	0.0000	(0.3353)	(0.0377)	0.0000	1	(0.3730)	01/06/2025
605183.SH	12/10/2024	SDB3261789940	400.00	2.4658	958.52	986.31	0.0000	4.5800	50.0000	0.0000	(0.1219)	(0.0137)	0.0000	1	(0.1356)	01/06/2025
605183.SH	12/10/2024	SDB3261789940	900.00	2.4658	2,156.67	2,219.20	0.0000	4.5800	50.0000	0.0000	(0.2744)	(0.0308)	0.0000	1	(0.3052)	01/06/2025
605183.SH	12/10/2024	SDB3261789940	300.00	2.4658	718.89	739.73	0.0000	4.5800	50.0000	0.0000	(0.0915)	(0.0103)	0.0000	1	(0.1017)	01/06/2025
605183.SH	12/10/2024	SDB3261789940	3,800.00	2.4658	9,105.95	9,369.95	0.0000	4.5800	50.0000	0.0000	(1.1585)	(0.1301)	0.0000	1	(1.2886)	01/06/2025
605183.SH	12/10/2024	SDB3261789940	100.00	2.4658	239.63	246.58	0.0000	4.5800	50.0000	0.0000	(0.0305)	(0.0034)	0.0000	1	(0.0339)	01/06/2025
605183.SH	12/10/2024	SDB3261789940	6,800.00	2.4658	16,294.85	16,767.28	0.0000	4.5800	50.0000	0.0000	(2.0731)	(0.2329)	0.0000	1	(2.3059)	01/06/2025
605183.SH	12/10/2024	SDB3261789940	1,200.00	2.4658	2,875.56	2,958.93	0.0000	4.5800	50.0000	0.0000	(0.3658)	(0.0411)	0.0000	1	(0.4069)	01/06/2025
605183.SH	12/10/2024	SDB3261789940	200.00	2.4658	479.26	493.16	0.0000	4.5800	50.0000	0.0000	(0.0610)	(0.0068)	0.0000	1	(0.0678)	01/06/2025
605183.SH	12/10/2024	SDB3261789940	4,000.00	2.4658	9,585.21	9,863.10	0.0000	4.5800	50.0000	0.0000	(1.2195)	(0.1370)	0.0000	1	(1.3564)	01/06/2025
605183.SH	12/10/2024	SDB3261789940	10,300.00	2.4658	24,681.91	25,397.49	0.0000	4.5800	50.0000	0.0000	(3.1401)	(0.3527)	0.0000	1	(3.4928)	01/06/2025
605183.SH	12/10/2024	SDB3261789940	5,500.00	2.4658	13,179.66	13,561.77	0.0000	4.5800	50.0000	0.0000	(1.6767)	(0.1884)	0.0000	1	(1.8651)	01/06/2025
605183.SH	12/10/2024	SDB3261789940	4,300.00	2.4658	10,304.10	10,602.84	0.0000	4.5800	50.0000	0.0000	(1.3109)	(0.1473)	0.0000	1	(1.4582)	01/06/2025
605183.SH	12/10/2024	SDB3261789940	5,100.00	2.4658	12,221.14	12,575.46	0.0000	4.5800	50.0000	0.0000	(1.5548)	(0.1747)	0.0000	1	(1.7295)	01/06/2025
605183.SH	12/10/2024	SDB3261789940	12,100.00	2.4658	28,995.25	29,835.89	0.0000	4.5800	50.0000	0.0000	(3.6888)	(0.4144)	0.0000	1	(4.1032)	01/06/2025
605183.SH	12/10/2024	SDB3261789940	5,600.00	2.4658	13,419.29	13,808.35	0.0000	4.5800	50.0000	0.0000	(1.7072)	(0.1918)	0.0000	1	(1.8990)	01/06/2025
605183.SH	12/10/2024	SDB3261789940	5,800.00	2.4658	13,898.55	14,301.50	0.0000	4.5800	50.0000	0.0000	(1.7682)	(0.1986)	0.0000	1	(1.9668)	01/06/2025
605183.SH	12/09/2024	SDB3261789940	6,900.00	2.4187	16,534.48	16,688.81	0.0000	4.5800	50.0000	0.0000	(2.1036)	(0.2318)	0.0000	1	(2.3353)	01/06/2025
605183.SH	12/09/2024	SDB3261789940	3,900.00	2.4187	9,345.58	9,432.81	0.0000	4.5800	50.0000	0.0000	(1.1890)	(0.1310)	0.0000	1	(1.3200)	01/06/2025
605183.SH	12/09/2024	SDB3261789940	1,100.00	2.4187	2,635.93	2,660.53	0.0000	4.5800	50.0000	0.0000	(0.3353)	(0.0370)	0.0000	1	(0.3723)	01/06/2025
605183.SH	12/09/2024	SDB3261789940	400.00	2.4187	958.52	967.47	0.0000	4.5800	50.0000	0.0000	(0.1219)	(0.0134)	0.0000	1	(0.1354)	01/06/2025
605183.SH	12/09/2024	SDB3261789940	900.00	2.4187	2,156.67	2,176.80	0.0000	4.5800	50.0000	0.0000	(0.2744)	(0.0302)	0.0000	1	(0.3046)	01/06/2025
605183.SH	12/09/2024	SDB3261789940	300.00	2.4187	718.89	725.60	0.0000	4.5800	50.0000	0.0000	(0.0915)	(0.0101)	0.0000	1	(0.1015)	01/06/2025
605183.SH	12/09/2024	SDB3261789940	3,800.00	2.4187	9,105.95	9,190.94	0.0000	4.5800	50.0000	0.0000	(1.1585)	(0.1277)	0.0000	1	(1.2861)	01/06/2025
605183.SH	12/09/2024	SDB3261789940	100.00	2.4187	239.63	241.87	0.0000	4.5800	50.0000	0.0000	(0.0305)	(0.0034)	0.0000	1	(0.0338)	01/06/2025
605183.SH	12/09/2024	SDB3261789940	6,800.00	2.4187	16,294.85	16,446.94	0.0000	4.5800	50.0000	0.0000	(2.0731)	(0.2284)	0.0000	1	(2.3015)	01/06/2025
605183.SH	12/09/2024	SDB3261789940	1,200.00	2.4187	2,875.56	2,902.40	0.0000	4.5800	50.0000	0.0000	(0.3658)	(0.0403)	0.0000	1	(0.4061)	01/06/2025
605183.SH	12/09/2024	SDB3261789940	200.00	2.4187	479.26	483.73	0.0000	4.5800	50.0000	0.0000	(0.0610)	(0.0067)	0.0000	1	(0.0677)	01/06/2025
605183.SH	12/09/2024	SDB3261789940	4,000.00	2.4187	9,585.21	9,674.67	0.0000	4.5800	50.0000	0.0000	(1.2195)	(0.1344)	0.0000	1	(1.3538)	01/06/2025
605183.SH	12/09/2024	SDB3261789940	10,300.00	2.4187	24,681.91	24,912.28	0.0000	4.5800	50.0000	0.0000	(3.1401)	(0.3460)	0.0000	1	(3.4861)	01/06/2025
605183.SH	12/09/2024	SDB3261789940	5,500.00	2.4187	13,179.66	13,302.67	0.0000	4.5800	50.0000	0.0000	(1.6767)	(0.1848)	0.0000	1	(1.8615)	01/06/2025
605183.SH	12/09/2024	SDB3261789940	4,300.00	2.4187	10,304.10	10,400.27	0.0000	4.5800	50.0000	0.0000	(1.3109)	(0.1444)	0.0000	1	(1.4554)	01/06/2025
605183.SH	12/09/2024	SDB3261789940	5,100.00	2.4187	12,221.14	12,335.21	0.0000	4.5800	50.0000	0.0000	(1.5548)	(0.1713)	0.0000	1	(1.7261)	01/06/2025
605183.SH	12/09/2024	SDB3261789940	12,100.00	2.4187	28,995.25	29,265.88	0.0000	4.5800	50.0000	0.0000	(3.6888)	(0.4065)	0.0000	1	(4.0953)	01/06/2025
605183.SH	12/09/2024	SDB3261789940	5,600.00	2.4187	13,419.29	13,544.54	0.0000	4.5800	50.0000	0.0000	(1.7072)	(0.1881)	0.0000	1	(1.8954)	01/06/2025
605183.SH	12/09/2024	SDB3261789940	5,800.00	2.4187	13,898.55	14,028.27	0.0000	4.5800	50.0000	0.0000	(1.7682)	(0.1948)	0.0000	1	(1.9630)	01/06/2025
605183.SH	12/06/2024	SDB3261789940	6,900.00	2.3824	16,534.48	16,438.25	0.0000	4.5800	50.0000	0.0000	(6.3107)	(0.6849)	0.0000	3	(6.9956)	01/06/2025
605183.SH	12/06/2024	SDB3261789940	3,900.00	2.3824	9,345.58	9,291.18	0.0000	4.5800	50.0000	0.0000	(3.5669)	(0.3871)	0.0000	3	(3.9540)	01/06/2025
605183.SH	12/06/2024	SDB3261789940	1,100.00	2.3824	2,635.93	2,620.59	0.0000	4.5800	50.0000	0.0000	(1.0606)	(0.1092)	0.0000	3	(1.1152)	01/06/2025
605183.SH	12/06/2024	SDB3261789940	400.00	2.3824	958.52	952.94	0.0000	4.5800	50.0000	0.0000	(0.3658)	(0.0397)	0.0000	3	(0.4055)	01/06/2025
605183.SH	12/06/2024	SDB3261789940	900.00	2.3824	2,156.67	2,144.12	0.0000	4.5800	50.0000	0.0000	(0.8231)	(0.0893)	0.0000	3	(0.9125)	01/06/2025
605183.SH	12/06/2024	SDB3261789940	300.00	2.3824	718.89	714.71	0.0000	4.5800	50.0000	0.0000	(0.2744)	(0.0298)	0.0000	3	(0.3042)	01/06/2025
605183.SH	12/06/2024	SDB3261789940	3,800.00	2.3824	9,105.95	9,052.95	0.0000	4.5800	50.0000	0.0000	(3.4754)	(0.3772)	0.0000	3	(3.8526)	01/06/2025
605183.SH	12/06/2024	SDB3261789940	100.00	2.3824	239.63	238.24	0.0000	4.5800	50.0000	0.0000	(0.0915)	(0.0099)	0.0000	3	(0.1014)	01/06/2025
605183.SH	12/06/2024	SDB3261789940	6,800.00	2.3824	16,294.85	16,200.01	0.0000	4.5800	50.0000	0.0000	(6.2192)	(0.6750)	0.0000	3	(6.8942)	01/06/2025
605183.SH	12/06/2024	SDB3261789940	1,200.00	2.3824	2,875.56	2,858.83	0.0000	4.5800	50.0000	0.0000	(1.0975)	(0.1191)	0.0000	3	(1.2166)	01/06/2025
605183.SH	12/06/2024	SDB3261789940	200.00	2.3824	479.26	476.47	0.0000	4.5800	50.0000	0.0000	(0.1829)	(0.0199)	0.0000	3	(0.2028)	01/06/2025
605183.SH	12/06/2024	SDB3261789940	4,000.00	2.3824	9,585.21	9,529.42	0.0000	4.5800	50.0000	0.0000	(3.6584)	(0.3971)	0.0000	3	(4.0554)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
QUECHEN SILICON CHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
605183.SH	12/06/2024	SDB3261789940	10,300.00	2.3824	24,681.91	24,538.26	0.0000	4.5800	50.0000	0.0000	(9.4203)	(1.0224)	0.0000	3	(10.4427)	01/06/2025
605183.SH	12/06/2024	SDB3261789940	5,500.00	2.3824	13,179.66	13,102.95	0.0000	4.5800	50.0000	0.0000	(5.0302)	(0.5460)	0.0000	3	(5.5762)	01/06/2025
605183.SH	12/06/2024	SDB3261789940	4,300.00	2.3824	10,304.10	10,244.13	0.0000	4.5800	50.0000	0.0000	(3.9327)	(0.4268)	0.0000	3	(4.3596)	01/06/2025
605183.SH	12/06/2024	SDB3261789940	5,100.00	2.3824	12,221.14	12,150.01	0.0000	4.5800	50.0000	0.0000	(4.6644)	(0.5063)	0.0000	3	(5.1707)	01/06/2025
605183.SH	12/06/2024	SDB3261789940	12,100.00	2.3824	28,995.25	28,826.50	0.0000	4.5800	50.0000	0.0000	(11.0665)	(1.2011)	0.0000	3	(12.2676)	01/06/2025
605183.SH	12/06/2024	SDB3261789940	5,600.00	2.3824	13,419.29	13,341.19	0.0000	4.5800	50.0000	0.0000	(5.1217)	(0.5559)	0.0000	3	(5.6776)	01/06/2025
605183.SH	12/06/2024	SDB3261789940	5,800.00	2.3824	13,898.55	13,817.66	0.0000	4.5800	50.0000	0.0000	(5.3046)	(0.5757)	0.0000	3	(5.8803)	01/06/2025
605183.SH	12/05/2024	SDB3261789940	6,900.00	2.3907	16,534.48	16,495.87	0.0000	4.5800	50.0000	0.0000	(2.1036)	(0.2291)	0.0000	1	(2.3327)	01/06/2025
605183.SH	12/05/2024	SDB3261789940	3,900.00	2.3907	9,345.58	9,323.75	0.0000	4.5800	50.0000	0.0000	(1.1890)	(0.1295)	0.0000	1	(1.3185)	01/06/2025
605183.SH	12/05/2024	SDB3261789940	1,100.00	2.3907	2,635.93	2,629.78	0.0000	4.5800	50.0000	0.0000	(0.3353)	(0.0365)	0.0000	1	(0.3719)	01/06/2025
605183.SH	12/05/2024	SDB3261789940	400.00	2.3907	958.52	956.28	0.0000	4.5800	50.0000	0.0000	(0.1219)	(0.0133)	0.0000	1	(0.1352)	01/06/2025
605183.SH	12/05/2024	SDB3261789940	900.00	2.3907	2,156.67	2,151.64	0.0000	4.5800	50.0000	0.0000	(0.2744)	(0.0299)	0.0000	1	(0.3043)	01/06/2025
605183.SH	12/05/2024	SDB3261789940	300.00	2.3907	718.89	717.21	0.0000	4.5800	50.0000	0.0000	(0.0915)	(0.0100)	0.0000	1	(0.1014)	01/06/2025
605183.SH	12/05/2024	SDB3261789940	3,800.00	2.3907	9,105.95	9,084.68	0.0000	4.5800	50.0000	0.0000	(1.1585)	(0.1262)	0.0000	1	(1.2847)	01/06/2025
605183.SH	12/05/2024	SDB3261789940	100.00	2.3907	239.63	239.07	0.0000	4.5800	50.0000	0.0000	(0.0305)	(0.0033)	0.0000	1	(0.0338)	01/06/2025
605183.SH	12/05/2024	SDB3261789940	6,800.00	2.3907	16,294.85	16,256.80	0.0000	4.5800	50.0000	0.0000	(2.0731)	(0.2258)	0.0000	1	(2.2989)	01/06/2025
605183.SH	12/05/2024	SDB3261789940	1,200.00	2.3907	2,875.56	2,868.85	0.0000	4.5800	50.0000	0.0000	(0.3658)	(0.0398)	0.0000	1	(0.4057)	01/06/2025
605183.SH	12/05/2024	SDB3261789940	200.00	2.3907	479.26	478.14	0.0000	4.5800	50.0000	0.0000	(0.0610)	(0.0066)	0.0000	1	(0.0676)	01/06/2025
605183.SH	12/05/2024	SDB3261789940	4,000.00	2.3907	9,585.21	9,562.82	0.0000	4.5800	50.0000	0.0000	(1.2195)	(0.1328)	0.0000	1	(1.3523)	01/06/2025
605183.SH	12/05/2024	SDB3261789940	10,300.00	2.3907	24,681.91	24,624.27	0.0000	4.5800	50.0000	0.0000	(3.1401)	(0.3420)	0.0000	1	(3.4821)	01/06/2025
605183.SH	12/05/2024	SDB3261789940	5,500.00	2.3907	13,179.66	13,148.88	0.0000	4.5800	50.0000	0.0000	(1.6767)	(0.1826)	0.0000	1	(1.8594)	01/06/2025
605183.SH	12/05/2024	SDB3261789940	4,300.00	2.3907	10,304.10	10,280.04	0.0000	4.5800	50.0000	0.0000	(1.3109)	(0.1428)	0.0000	1	(1.4537)	01/06/2025
605183.SH	12/05/2024	SDB3261789940	5,100.00	2.3907	12,221.14	12,192.60	0.0000	4.5800	50.0000	0.0000	(1.5548)	(0.1693)	0.0000	1	(1.7241)	01/06/2025
605183.SH	12/05/2024	SDB3261789940	12,100.00	2.3907	28,995.25	28,927.54	0.0000	4.5800	50.0000	0.0000	(3.6888)	(0.4018)	0.0000	1	(4.0906)	01/06/2025
605183.SH	12/05/2024	SDB3261789940	5,600.00	2.3907	13,419.29	13,387.95	0.0000	4.5800	50.0000	0.0000	(1.7072)	(0.1859)	0.0000	1	(1.8932)	01/06/2025
605183.SH	12/05/2024	SDB3261789940	5,800.00	2.3907	13,898.55	13,866.09	0.0000	4.5800	50.0000	0.0000	(1.7682)	(0.1926)	0.0000	1	(1.9608)	01/06/2025
605183.SH	12/04/2024	SDB3261789940	6,900.00	2.3963	16,534.48	16,534.48	0.0000	4.5800	50.0000	0.0000	(2.1036)	(0.2296)	0.0000	1	(2.3332)	01/06/2025
605183.SH	12/04/2024	SDB3261789940	3,900.00	2.3963	9,345.58	9,345.58	0.0000	4.5800	50.0000	0.0000	(1.1890)	(0.1298)	0.0000	1	(1.3188)	01/06/2025
605183.SH	12/04/2024	SDB3261789940	1,100.00	2.3963	2,635.93	2,635.93	0.0000	4.5800	50.0000	0.0000	(0.3353)	(0.0366)	0.0000	1	(0.3720)	01/06/2025
605183.SH	12/04/2024	SDB3261789940	400.00	2.3963	958.52	958.52	0.0000	4.5800	50.0000	0.0000	(0.1219)	(0.0133)	0.0000	1	(0.1353)	01/06/2025
605183.SH	12/04/2024	SDB3261789940	900.00	2.3963	2,156.67	2,156.67	0.0000	4.5800	50.0000	0.0000	(0.2744)	(0.0300)	0.0000	1	(0.3043)	01/06/2025
605183.SH	12/04/2024	SDB3261789940	300.00	2.3963	718.89	718.89	0.0000	4.5800	50.0000	0.0000	(0.0915)	(0.0100)	0.0000	1	(0.1014)	01/06/2025
605183.SH	12/04/2024	SDB3261789940	3,800.00	2.3963	9,105.95	9,105.95	0.0000	4.5800	50.0000	0.0000	(1.1585)	(0.1265)	0.0000	1	(1.2850)	01/06/2025
605183.SH	12/04/2024	SDB3261789940	100.00	2.3963	239.63	239.63	0.0000	4.5800	50.0000	0.0000	(0.0305)	(0.0033)	0.0000	1	(0.0338)	01/06/2025
605183.SH	12/04/2024	SDB3261789940	6,800.00	2.3963	16,294.85	16,294.85	0.0000	4.5800	50.0000	0.0000	(2.0731)	(0.2263)	0.0000	1	(2.2994)	01/06/2025
605183.SH	12/04/2024	SDB3261789940	1,200.00	2.3963	2,875.56	2,875.56	0.0000	4.5800	50.0000	0.0000	(0.3658)	(0.0399)	0.0000	1	(0.4058)	01/06/2025
605183.SH	12/04/2024	SDB3261789940	200.00	2.3963	479.26	479.26	0.0000	4.5800	50.0000	0.0000	(0.0610)	(0.0067)	0.0000	1	(0.0676)	01/06/2025
605183.SH	12/04/2024	SDB3261789940	4,000.00	2.3963	9,585.21	9,585.21	0.0000	4.5800	50.0000	0.0000	(1.2195)	(0.1331)	0.0000	1	(1.3526)	01/06/2025
605183.SH	12/04/2024	SDB3261789940	10,300.00	2.3963	24,681.91	24,681.91	0.0000	4.5800	50.0000	0.0000	(3.1401)	(0.3428)	0.0000	1	(3.4829)	01/06/2025
605183.SH	12/04/2024	SDB3261789940	5,500.00	2.3963	13,179.66	13,179.66	0.0000	4.5800	50.0000	0.0000	(1.6767)	(0.1831)	0.0000	1	(1.8598)	01/06/2025
605183.SH	12/04/2024	SDB3261789940	4,300.00	2.3963	10,304.10	10,304.10	0.0000	4.5800	50.0000	0.0000	(1.3109)	(0.1431)	0.0000	1	(1.4540)	01/06/2025
605183.SH	12/04/2024	SDB3261789940	5,100.00	2.3963	12,221.14	12,221.14	0.0000	4.5800	50.0000	0.0000	(1.5548)	(0.1697)	0.0000	1	(1.7245)	01/06/2025
605183.SH	12/04/2024	SDB3261789940	12,100.00	2.3963	28,995.25	28,995.25	0.0000	4.5800	50.0000	0.0000	(3.6888)	(0.4027)	0.0000	1	(4.0916)	01/06/2025
605183.SH	12/04/2024	SDB3261789940	5,600.00	2.3963	13,419.29	13,419.29	0.0000	4.5800	50.0000	0.0000	(1.7072)	(0.1864)	0.0000	1	(1.8936)	01/06/2025
605183.SH	12/04/2024	SDB3261789940	5,800.00	2.3963	13,898.55	13,898.55	0.0000	4.5800	50.0000	0.0000	(1.7682)	(0.1930)	0.0000	1	(1.9612)	01/06/2025
TOTAL QUECHEN SILICON CHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND											(765.3826)	(85.9858)	0.0000		(851.3684)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
RED STAR MACALLINE GROUP CORPORATION LTD. CMN CLASS A SERIES NORTHBOUND																
601828.SH	01/03/2025	SDB3260123118	8,800.00	0.4501	4,548.27	3,960.87	0.0000	4.3300	50.0000	0.0000	(1.6412)	(0.1650)	0.0000	3	(1.8062)	01/06/2025
601828.SH	01/03/2025	SDB3260123118	3,000.00	0.4501	1,550.55	1,350.30	0.0000	4.3300	50.0000	0.0000	(0.5595)	(0.0563)	0.0000	3	(0.6158)	01/06/2025
601828.SH	01/03/2025	SDB3260123118	1,900.00	0.4501	982.01	855.19	0.0000	4.3300	50.0000	0.0000	(0.3543)	(0.0356)	0.0000	3	(0.3900)	01/06/2025
601828.SH	01/03/2025	SDB3260123118	3,900.00	0.4501	2,015.71	1,755.39	0.0000	4.3300	50.0000	0.0000	(0.7273)	(0.0731)	0.0000	3	(0.8005)	01/06/2025
601828.SH	01/03/2025	SDB3260123118	3,600.00	0.4501	1,860.66	1,620.36	0.0000	4.3300	50.0000	0.0000	(0.6714)	(0.0675)	0.0000	3	(0.7389)	01/06/2025
601828.SH	01/03/2025	SDB3260123118	10,500.00	0.4501	5,426.91	4,726.04	0.0000	4.3300	50.0000	0.0000	(1.9582)	(0.1969)	0.0000	3	(2.1551)	01/06/2025
601828.SH	01/03/2025	SDB3260123118	1,300.00	0.4501	671.90	585.13	0.0000	4.3300	50.0000	0.0000	(0.2424)	(0.0244)	0.0000	3	(0.2668)	01/06/2025
601828.SH	01/03/2025	SDB3260123118	1,900.00	0.4501	982.01	855.19	0.0000	4.3300	50.0000	0.0000	(0.3543)	(0.0356)	0.0000	3	(0.3900)	01/06/2025
601828.SH	01/03/2025	SDB3260123118	1,300.00	0.4501	671.90	585.13	0.0000	4.3300	50.0000	0.0000	(0.2424)	(0.0244)	0.0000	3	(0.2668)	01/06/2025
601828.SH	01/03/2025	SDB3260123118	2,000.00	0.4501	1,033.70	900.20	0.0000	4.3300	50.0000	0.0000	(0.3730)	(0.0375)	0.0000	3	(0.4105)	01/06/2025
601828.SH	01/02/2025	SDB3260123118	8,800.00	0.4601	4,548.27	4,048.50	0.0000	4.3300	50.0000	0.0000	(0.5471)	(0.0562)	0.0000	1	(0.6033)	01/06/2025
601828.SH	01/02/2025	SDB3260123118	3,000.00	0.4601	1,550.55	1,380.17	0.0000	4.3300	50.0000	0.0000	(0.1865)	(0.0192)	0.0000	1	(0.2057)	01/06/2025
601828.SH	01/02/2025	SDB3260123118	1,900.00	0.4601	982.01	874.11	0.0000	4.3300	50.0000	0.0000	(0.1181)	(0.0121)	0.0000	1	(0.1303)	01/06/2025
601828.SH	01/02/2025	SDB3260123118	3,900.00	0.4601	2,015.71	1,794.22	0.0000	4.3300	50.0000	0.0000	(0.2424)	(0.0249)	0.0000	1	(0.2674)	01/06/2025
601828.SH	01/02/2025	SDB3260123118	3,600.00	0.4601	1,860.66	1,656.21	0.0000	4.3300	50.0000	0.0000	(0.2238)	(0.0230)	0.0000	1	(0.2468)	01/06/2025
601828.SH	01/02/2025	SDB3260123118	10,500.00	0.4601	5,426.91	4,830.60	0.0000	4.3300	50.0000	0.0000	(0.6527)	(0.0671)	0.0000	1	(0.7198)	01/06/2025
601828.SH	01/02/2025	SDB3260123118	1,300.00	0.4601	671.90	598.07	0.0000	4.3300	50.0000	0.0000	(0.0808)	(0.0083)	0.0000	1	(0.0891)	01/06/2025
601828.SH	01/02/2025	SDB3260123118	1,900.00	0.4601	982.01	874.11	0.0000	4.3300	50.0000	0.0000	(0.1181)	(0.0121)	0.0000	1	(0.1303)	01/06/2025
601828.SH	01/02/2025	SDB3260123118	1,300.00	0.4601	671.90	598.07	0.0000	4.3300	50.0000	0.0000	(0.0808)	(0.0083)	0.0000	1	(0.0891)	01/06/2025
601828.SH	01/02/2025	SDB3260123118	2,000.00	0.4601	1,033.70	920.11	0.0000	4.3300	50.0000	0.0000	(0.1243)	(0.0128)	0.0000	1	(0.1371)	01/06/2025
601828.SH	12/31/2024	SDB3260123118	8,800.00	0.4682	4,548.27	4,120.45	0.0000	4.3300	50.0000	0.0000	(1.0941)	(0.1145)	0.0000	2	(1.2086)	01/06/2025
601828.SH	12/31/2024	SDB3260123118	3,000.00	0.4682	1,550.55	1,404.70	0.0000	4.3300	50.0000	0.0000	(0.3730)	(0.0390)	0.0000	2	(0.4120)	01/06/2025
601828.SH	12/31/2024	SDB3260123118	1,900.00	0.4682	982.01	889.64	0.0000	4.3300	50.0000	0.0000	(0.2362)	(0.0247)	0.0000	2	(0.2609)	01/06/2025
601828.SH	12/31/2024	SDB3260123118	3,900.00	0.4682	2,015.71	1,826.11	0.0000	4.3300	50.0000	0.0000	(0.4849)	(0.0507)	0.0000	2	(0.5356)	01/06/2025
601828.SH	12/31/2024	SDB3260123118	3,600.00	0.4682	1,860.66	1,685.64	0.0000	4.3300	50.0000	0.0000	(0.4476)	(0.0468)	0.0000	2	(0.4944)	01/06/2025
601828.SH	12/31/2024	SDB3260123118	10,500.00	0.4682	5,426.91	4,916.45	0.0000	4.3300	50.0000	0.0000	(1.3055)	(0.1366)	0.0000	2	(1.4420)	01/06/2025
601828.SH	12/31/2024	SDB3260123118	1,300.00	0.4682	671.90	608.70	0.0000	4.3300	50.0000	0.0000	(0.1616)	(0.0169)	0.0000	2	(0.1785)	01/06/2025
601828.SH	12/31/2024	SDB3260123118	1,900.00	0.4682	982.01	889.64	0.0000	4.3300	50.0000	0.0000	(0.2362)	(0.0247)	0.0000	2	(0.2609)	01/06/2025
601828.SH	12/31/2024	SDB3260123118	1,300.00	0.4682	671.90	608.70	0.0000	4.3300	50.0000	0.0000	(0.1616)	(0.0169)	0.0000	2	(0.1785)	01/06/2025
601828.SH	12/31/2024	SDB3260123118	2,000.00	0.4682	1,033.70	936.47	0.0000	4.3300	50.0000	0.0000	(0.2487)	(0.0260)	0.0000	2	(0.2747)	01/06/2025
601828.SH	12/30/2024	SDB3260123118	8,800.00	0.4695	4,548.27	4,131.77	0.0000	4.3300	50.0000	0.0000	(0.5471)	(0.0574)	0.0000	1	(0.6044)	01/06/2025
601828.SH	12/30/2024	SDB3260123118	3,000.00	0.4695	1,550.55	1,408.56	0.0000	4.3300	50.0000	0.0000	(0.1865)	(0.0196)	0.0000	1	(0.2061)	01/06/2025
601828.SH	12/30/2024	SDB3260123118	1,900.00	0.4695	982.01	892.09	0.0000	4.3300	50.0000	0.0000	(0.1181)	(0.0124)	0.0000	1	(0.1305)	01/06/2025
601828.SH	12/30/2024	SDB3260123118	3,900.00	0.4695	2,015.71	1,831.12	0.0000	4.3300	50.0000	0.0000	(0.2424)	(0.0254)	0.0000	1	(0.2679)	01/06/2025
601828.SH	12/30/2024	SDB3260123118	3,600.00	0.4695	1,860.66	1,690.27	0.0000	4.3300	50.0000	0.0000	(0.2238)	(0.0235)	0.0000	1	(0.2473)	01/06/2025
601828.SH	12/30/2024	SDB3260123118	10,500.00	0.4695	5,426.91	4,929.95	0.0000	4.3300	50.0000	0.0000	(0.6527)	(0.0685)	0.0000	1	(0.7212)	01/06/2025
601828.SH	12/30/2024	SDB3260123118	1,300.00	0.4695	671.90	610.37	0.0000	4.3300	50.0000	0.0000	(0.0808)	(0.0085)	0.0000	1	(0.0893)	01/06/2025
601828.SH	12/30/2024	SDB3260123118	1,900.00	0.4695	982.01	892.09	0.0000	4.3300	50.0000	0.0000	(0.1181)	(0.0124)	0.0000	1	(0.1305)	01/06/2025
601828.SH	12/30/2024	SDB3260123118	1,300.00	0.4695	671.90	610.37	0.0000	4.3300	50.0000	0.0000	(0.0808)	(0.0085)	0.0000	1	(0.0893)	01/06/2025
601828.SH	12/30/2024	SDB3260123118	2,000.00	0.4695	1,033.70	939.04	0.0000	4.3300	50.0000	0.0000	(0.1243)	(0.0130)	0.0000	1	(0.1374)	01/06/2025
601828.SH	12/27/2024	SDB3260123118	8,800.00	0.4912	4,548.27	4,322.93	0.0000	4.3300	50.0000	0.0000	(1.6412)	(0.1801)	0.0000	3	(1.8213)	01/06/2025
601828.SH	12/27/2024	SDB3260123118	3,000.00	0.4912	1,550.55	1,473.73	0.0000	4.3300	50.0000	0.0000	(0.5595)	(0.0614)	0.0000	3	(0.6209)	01/06/2025
601828.SH	12/27/2024	SDB3260123118	1,900.00	0.4912	982.01	933.36	0.0000	4.3300	50.0000	0.0000	(0.3543)	(0.0389)	0.0000	3	(0.3932)	01/06/2025
601828.SH	12/27/2024	SDB3260123118	3,900.00	0.4912	2,015.71	1,915.84	0.0000	4.3300	50.0000	0.0000	(0.7273)	(0.0798)	0.0000	3	(0.8072)	01/06/2025
601828.SH	12/27/2024	SDB3260123118	3,600.00	0.4912	1,860.66	1,768.47	0.0000	4.3300	50.0000	0.0000	(0.6714)	(0.0737)	0.0000	3	(0.7451)	01/06/2025
601828.SH	12/27/2024	SDB3260123118	10,500.00	0.4912	5,426.91	5,158.04	0.0000	4.3300	50.0000	0.0000	(1.9582)	(0.2149)	0.0000	3	(2.1731)	01/06/2025
601828.SH	12/27/2024	SDB3260123118	1,300.00	0.4912	671.90	638.61	0.0000	4.3300	50.0000	0.0000	(0.2424)	(0.0266)	0.0000	3	(0.2691)	01/06/2025
601828.SH	12/27/2024	SDB3260123118	1,900.00	0.4912	982.01	933.36	0.0000	4.3300	50.0000	0.0000	(0.3543)	(0.0389)	0.0000	3	(0.3932)	01/06/2025
601828.SH	12/27/2024	SDB3260123118	1,300.00	0.4912	671.90	638.61	0.0000	4.3300	50.0000	0.0000	(0.2424)	(0.0266)	0.0000	3	(0.2691)	01/06/2025
601828.SH	12/27/2024	SDB3260123118	2,000.00	0.4912	1,033.70	982.48	0.0000	4.3300	50.0000	0.0000	(0.3730)	(0.0409)	0.0000	3	(0.4139)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
RED STAR MACALLINE GROUP CORPORATION LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
601828.SH	12/26/2024	SDB3260123118	8,800.00	0.4922	4,548.27	4,331.42	0.0000	4.3300	50.0000	0.0000	(0.5471)	(0.0602)	0.0000	1	(0.6072)	01/06/2025
601828.SH	12/26/2024	SDB3260123118	3,000.00	0.4922	1,550.55	1,476.62	0.0000	4.3300	50.0000	0.0000	(0.1865)	(0.0205)	0.0000	1	(0.2070)	01/06/2025
601828.SH	12/26/2024	SDB3260123118	1,900.00	0.4922	982.01	935.19	0.0000	4.3300	50.0000	0.0000	(0.1181)	(0.0130)	0.0000	1	(0.1311)	01/06/2025
601828.SH	12/26/2024	SDB3260123118	3,900.00	0.4922	2,015.71	1,919.61	0.0000	4.3300	50.0000	0.0000	(0.2424)	(0.0267)	0.0000	1	(0.2691)	01/06/2025
601828.SH	12/26/2024	SDB3260123118	3,600.00	0.4922	1,860.66	1,771.95	0.0000	4.3300	50.0000	0.0000	(0.2238)	(0.0246)	0.0000	1	(0.2484)	01/06/2025
601828.SH	12/26/2024	SDB3260123118	10,500.00	0.4922	5,426.91	5,168.17	0.0000	4.3300	50.0000	0.0000	(0.6527)	(0.0718)	0.0000	1	(0.7245)	01/06/2025
601828.SH	12/26/2024	SDB3260123118	1,300.00	0.4922	671.90	639.87	0.0000	4.3300	50.0000	0.0000	(0.0808)	(0.0089)	0.0000	1	(0.0897)	01/06/2025
601828.SH	12/26/2024	SDB3260123118	1,900.00	0.4922	982.01	935.19	0.0000	4.3300	50.0000	0.0000	(0.1181)	(0.0130)	0.0000	1	(0.1311)	01/06/2025
601828.SH	12/26/2024	SDB3260123118	1,300.00	0.4922	671.90	639.87	0.0000	4.3300	50.0000	0.0000	(0.0808)	(0.0089)	0.0000	1	(0.0897)	01/06/2025
601828.SH	12/26/2024	SDB3260123118	2,000.00	0.4922	1,033.70	984.41	0.0000	4.3300	50.0000	0.0000	(0.1243)	(0.0137)	0.0000	1	(0.1380)	01/06/2025
601828.SH	12/24/2024	SDB3260123118	8,800.00	0.4922	4,548.27	4,331.42	0.0000	4.3300	50.0000	0.0000	(1.0941)	(0.1203)	0.0000	2	(1.2144)	01/06/2025
601828.SH	12/24/2024	SDB3260123118	3,000.00	0.4922	1,550.55	1,476.62	0.0000	4.3300	50.0000	0.0000	(0.3730)	(0.0410)	0.0000	2	(0.4140)	01/06/2025
601828.SH	12/24/2024	SDB3260123118	1,900.00	0.4922	982.01	935.19	0.0000	4.3300	50.0000	0.0000	(0.2362)	(0.0260)	0.0000	2	(0.2622)	01/06/2025
601828.SH	12/24/2024	SDB3260123118	3,900.00	0.4922	2,015.71	1,919.61	0.0000	4.3300	50.0000	0.0000	(0.4849)	(0.0533)	0.0000	2	(0.5382)	01/06/2025
601828.SH	12/24/2024	SDB3260123118	3,600.00	0.4922	1,860.66	1,771.95	0.0000	4.3300	50.0000	0.0000	(0.4476)	(0.0492)	0.0000	2	(0.4968)	01/06/2025
601828.SH	12/24/2024	SDB3260123118	10,500.00	0.4922	5,426.91	5,168.17	0.0000	4.3300	50.0000	0.0000	(1.3055)	(0.1436)	0.0000	2	(1.4490)	01/06/2025
601828.SH	12/24/2024	SDB3260123118	1,300.00	0.4922	671.90	639.87	0.0000	4.3300	50.0000	0.0000	(0.1616)	(0.0178)	0.0000	2	(0.1794)	01/06/2025
601828.SH	12/24/2024	SDB3260123118	1,900.00	0.4922	982.01	935.19	0.0000	4.3300	50.0000	0.0000	(0.2362)	(0.0260)	0.0000	2	(0.2622)	01/06/2025
601828.SH	12/24/2024	SDB3260123118	1,300.00	0.4922	671.90	639.87	0.0000	4.3300	50.0000	0.0000	(0.1616)	(0.0178)	0.0000	2	(0.1794)	01/06/2025
601828.SH	12/24/2024	SDB3260123118	2,000.00	0.4922	1,033.70	984.41	0.0000	4.3300	50.0000	0.0000	(0.2487)	(0.0273)	0.0000	2	(0.2760)	01/06/2025
601828.SH	12/23/2024	SDB3260123118	8,800.00	0.5103	4,548.27	4,490.29	0.0000	4.3300	50.0000	0.0000	(0.5471)	(0.0624)	0.0000	1	(0.6094)	01/06/2025
601828.SH	12/23/2024	SDB3260123118	3,000.00	0.5103	1,550.55	1,530.78	0.0000	4.3300	50.0000	0.0000	(0.1865)	(0.0213)	0.0000	1	(0.2078)	01/06/2025
601828.SH	12/23/2024	SDB3260123118	1,900.00	0.5103	982.01	969.49	0.0000	4.3300	50.0000	0.0000	(0.1181)	(0.0135)	0.0000	1	(0.1316)	01/06/2025
601828.SH	12/23/2024	SDB3260123118	3,900.00	0.5103	2,015.71	1,990.01	0.0000	4.3300	50.0000	0.0000	(0.2424)	(0.0276)	0.0000	1	(0.2701)	01/06/2025
601828.SH	12/23/2024	SDB3260123118	3,600.00	0.5103	1,860.66	1,836.94	0.0000	4.3300	50.0000	0.0000	(0.2238)	(0.0255)	0.0000	1	(0.2493)	01/06/2025
601828.SH	12/23/2024	SDB3260123118	10,500.00	0.5103	5,426.91	5,357.73	0.0000	4.3300	50.0000	0.0000	(0.6527)	(0.0744)	0.0000	1	(0.7272)	01/06/2025
601828.SH	12/23/2024	SDB3260123118	1,300.00	0.5103	671.90	663.34	0.0000	4.3300	50.0000	0.0000	(0.0808)	(0.0092)	0.0000	1	(0.0900)	01/06/2025
601828.SH	12/23/2024	SDB3260123118	1,900.00	0.5103	982.01	969.49	0.0000	4.3300	50.0000	0.0000	(0.1181)	(0.0135)	0.0000	1	(0.1316)	01/06/2025
601828.SH	12/23/2024	SDB3260123118	1,300.00	0.5103	671.90	663.34	0.0000	4.3300	50.0000	0.0000	(0.0808)	(0.0092)	0.0000	1	(0.0900)	01/06/2025
601828.SH	12/23/2024	SDB3260123118	2,000.00	0.5103	1,033.70	1,020.52	0.0000	4.3300	50.0000	0.0000	(0.1243)	(0.0142)	0.0000	1	(0.1385)	01/06/2025
601828.SH	12/20/2024	SDB3260123118	8,800.00	0.5088	4,548.27	4,477.33	0.0000	4.3300	50.0000	0.0000	(1.6412)	(0.1866)	0.0000	3	(1.8277)	01/06/2025
601828.SH	12/20/2024	SDB3260123118	3,000.00	0.5088	1,550.55	1,526.36	0.0000	4.3300	50.0000	0.0000	(0.5595)	(0.0636)	0.0000	3	(0.6231)	01/06/2025
601828.SH	12/20/2024	SDB3260123118	1,900.00	0.5088	982.01	966.70	0.0000	4.3300	50.0000	0.0000	(0.3543)	(0.0403)	0.0000	3	(0.3946)	01/06/2025
601828.SH	12/20/2024	SDB3260123118	3,900.00	0.5088	2,015.71	1,984.27	0.0000	4.3300	50.0000	0.0000	(0.7273)	(0.0827)	0.0000	3	(0.8100)	01/06/2025
601828.SH	12/20/2024	SDB3260123118	3,600.00	0.5088	1,860.66	1,831.63	0.0000	4.3300	50.0000	0.0000	(0.6714)	(0.0763)	0.0000	3	(0.7477)	01/06/2025
601828.SH	12/20/2024	SDB3260123118	10,500.00	0.5088	5,426.91	5,342.26	0.0000	4.3300	50.0000	0.0000	(1.9582)	(0.2226)	0.0000	3	(2.1808)	01/06/2025
601828.SH	12/20/2024	SDB3260123118	1,300.00	0.5088	671.90	661.42	0.0000	4.3300	50.0000	0.0000	(0.2424)	(0.0276)	0.0000	3	(0.2700)	01/06/2025
601828.SH	12/20/2024	SDB3260123118	1,900.00	0.5088	982.01	966.70	0.0000	4.3300	50.0000	0.0000	(0.3543)	(0.0403)	0.0000	3	(0.3946)	01/06/2025
601828.SH	12/20/2024	SDB3260123118	1,300.00	0.5088	671.90	661.42	0.0000	4.3300	50.0000	0.0000	(0.2424)	(0.0276)	0.0000	3	(0.2700)	01/06/2025
601828.SH	12/20/2024	SDB3260123118	2,000.00	0.5088	1,033.70	1,017.57	0.0000	4.3300	50.0000	0.0000	(0.3730)	(0.0424)	0.0000	3	(0.4154)	01/06/2025
601828.SH	12/19/2024	SDB3260123118	8,800.00	0.5503	4,548.27	4,842.37	0.0000	4.5800	50.0000	0.0000	(0.5786)	(0.0673)	0.0000	1	(0.6459)	01/06/2025
601828.SH	12/19/2024	SDB3260123118	4,600.00	0.5503	2,377.51	2,531.24	0.0000	4.5800	50.0000	0.0000	(0.3025)	(0.0352)	0.0000	1	(0.3376)	01/06/2025
601828.SH	12/19/2024	SDB3260123118	1,900.00	0.5503	982.01	1,045.51	0.0000	4.5800	50.0000	0.0000	(0.1249)	(0.0145)	0.0000	1	(0.1395)	01/06/2025
601828.SH	12/19/2024	SDB3260123118	3,900.00	0.5503	2,015.71	2,146.05	0.0000	4.5800	50.0000	0.0000	(0.2564)	(0.0298)	0.0000	1	(0.2862)	01/06/2025
601828.SH	12/19/2024	SDB3260123118	3,600.00	0.5503	1,860.66	1,980.97	0.0000	4.5800	50.0000	0.0000	(0.2367)	(0.0275)	0.0000	1	(0.2642)	01/06/2025
601828.SH	12/19/2024	SDB3260123118	10,500.00	0.5503	5,426.91	5,777.82	0.0000	4.5800	50.0000	0.0000	(0.6904)	(0.0802)	0.0000	1	(0.7707)	01/06/2025
601828.SH	12/19/2024	SDB3260123118	1,300.00	0.5503	671.90	715.35	0.0000	4.5800	50.0000	0.0000	(0.0855)	(0.0099)	0.0000	1	(0.0954)	01/06/2025
601828.SH	12/19/2024	SDB3260123118	1,900.00	0.5503	982.01	1,045.51	0.0000	4.5800	50.0000	0.0000	(0.1249)	(0.0145)	0.0000	1	(0.1395)	01/06/2025
601828.SH	12/19/2024	SDB3260123118	1,300.00	0.5503	671.90	715.35	0.0000	4.5800	50.0000	0.0000	(0.0855)	(0.0099)	0.0000	1	(0.0954)	01/06/2025
601828.SH	12/19/2024	SDB3260123118	2,000.00	0.5503	1,033.70	1,100.54	0.0000	4.5800	50.0000	0.0000	(0.1315)	(0.0153)	0.0000	1	(0.1468)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
RED STAR MACALLINE GROUP CORPORATION LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
601828.SH	12/18/2024	SDB3260123118	8,800.00	0.5488	4,548.27	4,829.42	0.0000	4.5800	50.0000	0.0000	(0.5786)	(0.0671)	0.0000	1	(0.6457)	01/06/2025
601828.SH	12/18/2024	SDB3260123118	4,600.00	0.5488	2,377.51	2,524.47	0.0000	4.5800	50.0000	0.0000	(0.3025)	(0.0351)	0.0000	1	(0.3375)	01/06/2025
601828.SH	12/18/2024	SDB3260123118	1,900.00	0.5488	982.01	1,042.72	0.0000	4.5800	50.0000	0.0000	(0.1249)	(0.0145)	0.0000	1	(0.1394)	01/06/2025
601828.SH	12/18/2024	SDB3260123118	3,900.00	0.5488	2,015.71	2,140.31	0.0000	4.5800	50.0000	0.0000	(0.2564)	(0.0297)	0.0000	1	(0.2862)	01/06/2025
601828.SH	12/18/2024	SDB3260123118	3,600.00	0.5488	1,860.66	1,975.67	0.0000	4.5800	50.0000	0.0000	(0.2367)	(0.0274)	0.0000	1	(0.2642)	01/06/2025
601828.SH	12/18/2024	SDB3260123118	10,500.00	0.5488	5,426.91	5,762.38	0.0000	4.5800	50.0000	0.0000	(0.6904)	(0.0800)	0.0000	1	(0.7705)	01/06/2025
601828.SH	12/18/2024	SDB3260123118	1,300.00	0.5488	671.90	713.44	0.0000	4.5800	50.0000	0.0000	(0.0855)	(0.0099)	0.0000	1	(0.0954)	01/06/2025
601828.SH	12/18/2024	SDB3260123118	1,900.00	0.5488	982.01	1,042.72	0.0000	4.5800	50.0000	0.0000	(0.1249)	(0.0145)	0.0000	1	(0.1394)	01/06/2025
601828.SH	12/18/2024	SDB3260123118	1,300.00	0.5488	671.90	713.44	0.0000	4.5800	50.0000	0.0000	(0.0855)	(0.0099)	0.0000	1	(0.0954)	01/06/2025
601828.SH	12/18/2024	SDB3260123118	2,000.00	0.5488	1,033.70	1,097.60	0.0000	4.5800	50.0000	0.0000	(0.1315)	(0.0152)	0.0000	1	(0.1468)	01/06/2025
601828.SH	12/17/2024	SDB3260123118	1,200.00	0.5863	620.22	703.54	0.0000	4.5800	50.0000	0.0000	(0.0789)	(0.0098)	0.0000	1	(0.0887)	01/06/2025
601828.SH	12/17/2024	SDB3260123118	300.00	0.5863	155.05	175.88	0.0000	4.5800	50.0000	0.0000	(0.0197)	(0.0024)	0.0000	1	(0.0222)	01/06/2025
601828.SH	12/17/2024	SDB3260123118	300.00	0.5863	155.05	175.88	0.0000	4.5800	50.0000	0.0000	(0.0197)	(0.0024)	0.0000	1	(0.0222)	01/06/2025
601828.SH	12/17/2024	SDB3260123118	8,400.00	0.5863	4,341.53	4,924.75	0.0000	4.5800	50.0000	0.0000	(0.5523)	(0.0684)	0.0000	1	(0.6207)	01/06/2025
601828.SH	12/17/2024	SDB3260123118	8,800.00	0.5863	4,548.27	5,159.26	0.0000	4.5800	50.0000	0.0000	(0.5786)	(0.0717)	0.0000	1	(0.6503)	01/06/2025
601828.SH	12/17/2024	SDB3260123118	7,200.00	0.5863	3,721.31	4,221.22	0.0000	4.5800	50.0000	0.0000	(0.4734)	(0.0586)	0.0000	1	(0.5321)	01/06/2025
601828.SH	12/17/2024	SDB3260123118	1,900.00	0.5863	982.01	1,113.93	0.0000	4.5800	50.0000	0.0000	(0.1249)	(0.0155)	0.0000	1	(0.1404)	01/06/2025
601828.SH	12/17/2024	SDB3260123118	3,900.00	0.5863	2,015.71	2,286.49	0.0000	4.5800	50.0000	0.0000	(0.2564)	(0.0318)	0.0000	1	(0.2882)	01/06/2025
601828.SH	12/17/2024	SDB3260123118	3,600.00	0.5863	1,860.66	2,110.61	0.0000	4.5800	50.0000	0.0000	(0.2367)	(0.0293)	0.0000	1	(0.2660)	01/06/2025
601828.SH	12/17/2024	SDB3260123118	10,500.00	0.5863	5,426.91	6,155.94	0.0000	4.5800	50.0000	0.0000	(0.6904)	(0.0855)	0.0000	1	(0.7759)	01/06/2025
601828.SH	12/17/2024	SDB3260123118	1,300.00	0.5863	671.90	762.16	0.0000	4.5800	50.0000	0.0000	(0.0855)	(0.0106)	0.0000	1	(0.0961)	01/06/2025
601828.SH	12/17/2024	SDB3260123118	1,900.00	0.5863	982.01	1,113.93	0.0000	4.5800	50.0000	0.0000	(0.1249)	(0.0155)	0.0000	1	(0.1404)	01/06/2025
601828.SH	12/17/2024	SDB3260123118	3,800.00	0.5863	1,964.03	2,227.86	0.0000	4.5800	50.0000	0.0000	(0.2499)	(0.0309)	0.0000	1	(0.2808)	01/06/2025
601828.SH	12/17/2024	SDB3260123118	1,300.00	0.5863	671.90	762.16	0.0000	4.5800	50.0000	0.0000	(0.0855)	(0.0106)	0.0000	1	(0.0961)	01/06/2025
601828.SH	12/17/2024	SDB3260123118	2,000.00	0.5863	1,033.70	1,172.56	0.0000	4.5800	50.0000	0.0000	(0.1315)	(0.0163)	0.0000	1	(0.1478)	01/06/2025
601828.SH	12/16/2024	SDB3260123118	1,200.00	0.5595	620.22	671.38	0.0000	4.5800	50.0000	0.0000	(0.0789)	(0.0093)	0.0000	1	(0.0882)	01/06/2025
601828.SH	12/16/2024	SDB3260123118	300.00	0.5595	155.05	167.85	0.0000	4.5800	50.0000	0.0000	(0.0197)	(0.0023)	0.0000	1	(0.0221)	01/06/2025
601828.SH	12/16/2024	SDB3260123118	300.00	0.5595	155.05	167.85	0.0000	4.5800	50.0000	0.0000	(0.0197)	(0.0023)	0.0000	1	(0.0221)	01/06/2025
601828.SH	12/16/2024	SDB3260123118	8,400.00	0.5595	4,341.53	4,699.69	0.0000	4.5800	50.0000	0.0000	(0.5523)	(0.0653)	0.0000	1	(0.6176)	01/06/2025
601828.SH	12/16/2024	SDB3260123118	8,800.00	0.5595	4,548.27	4,923.49	0.0000	4.5800	50.0000	0.0000	(0.5786)	(0.0684)	0.0000	1	(0.6470)	01/06/2025
601828.SH	12/16/2024	SDB3260123118	7,200.00	0.5595	3,721.31	4,028.31	0.0000	4.5800	50.0000	0.0000	(0.4734)	(0.0559)	0.0000	1	(0.5294)	01/06/2025
601828.SH	12/16/2024	SDB3260123118	1,900.00	0.5595	982.01	1,063.03	0.0000	4.5800	50.0000	0.0000	(0.1249)	(0.0148)	0.0000	1	(0.1397)	01/06/2025
601828.SH	12/16/2024	SDB3260123118	3,900.00	0.5595	2,015.71	2,182.00	0.0000	4.5800	50.0000	0.0000	(0.2564)	(0.0303)	0.0000	1	(0.2867)	01/06/2025
601828.SH	12/16/2024	SDB3260123118	3,600.00	0.5595	1,860.66	2,014.15	0.0000	4.5800	50.0000	0.0000	(0.2367)	(0.0280)	0.0000	1	(0.2647)	01/06/2025
601828.SH	12/16/2024	SDB3260123118	10,500.00	0.5595	5,426.91	5,874.61	0.0000	4.5800	50.0000	0.0000	(0.6904)	(0.0816)	0.0000	1	(0.7720)	01/06/2025
601828.SH	12/16/2024	SDB3260123118	1,300.00	0.5595	671.90	727.33	0.0000	4.5800	50.0000	0.0000	(0.0855)	(0.0101)	0.0000	1	(0.0956)	01/06/2025
601828.SH	12/16/2024	SDB3260123118	1,900.00	0.5595	982.01	1,063.03	0.0000	4.5800	50.0000	0.0000	(0.1249)	(0.0148)	0.0000	1	(0.1397)	01/06/2025
601828.SH	12/16/2024	SDB3260123118	3,800.00	0.5595	1,964.03	2,126.05	0.0000	4.5800	50.0000	0.0000	(0.2499)	(0.0295)	0.0000	1	(0.2794)	01/06/2025
601828.SH	12/16/2024	SDB3260123118	1,300.00	0.5595	671.90	727.33	0.0000	4.5800	50.0000	0.0000	(0.0855)	(0.0101)	0.0000	1	(0.0956)	01/06/2025
601828.SH	12/16/2024	SDB3260123118	2,000.00	0.5595	1,033.70	1,118.97	0.0000	4.5800	50.0000	0.0000	(0.1315)	(0.0155)	0.0000	1	(0.1471)	01/06/2025
601828.SH	12/13/2024	SDB3260123118	1,200.00	0.5287	620.22	634.48	0.0000	4.5800	50.0000	0.0000	(0.2367)	(0.0264)	0.0000	3	(0.2632)	01/06/2025
601828.SH	12/13/2024	SDB3260123118	300.00	0.5287	155.05	158.62	0.0000	4.5800	50.0000	0.0000	(0.0592)	(0.0066)	0.0000	3	(0.0658)	01/06/2025
601828.SH	12/13/2024	SDB3260123118	300.00	0.5287	155.05	158.62	0.0000	4.5800	50.0000	0.0000	(0.0592)	(0.0066)	0.0000	3	(0.0658)	01/06/2025
601828.SH	12/13/2024	SDB3260123118	8,400.00	0.5287	4,341.53	4,441.35	0.0000	4.5800	50.0000	0.0000	(1.6570)	(0.1851)	0.0000	3	(1.8421)	01/06/2025
601828.SH	12/13/2024	SDB3260123118	8,800.00	0.5287	4,548.27	4,652.84	0.0000	4.5800	50.0000	0.0000	(1.7359)	(0.1939)	0.0000	3	(1.9298)	01/06/2025
601828.SH	12/13/2024	SDB3260123118	7,200.00	0.5287	3,721.31	3,806.87	0.0000	4.5800	50.0000	0.0000	(1.4203)	(0.1586)	0.0000	3	(1.5789)	01/06/2025
601828.SH	12/13/2024	SDB3260123118	1,900.00	0.5287	982.01	1,004.59	0.0000	4.5800	50.0000	0.0000	(0.3748)	(0.0419)	0.0000	3	(0.4167)	01/06/2025
601828.SH	12/13/2024	SDB3260123118	3,900.00	0.5287	2,015.71	2,062.05	0.0000	4.5800	50.0000	0.0000	(0.7693)	(0.0859)	0.0000	3	(0.8552)	01/06/2025
601828.SH	12/13/2024	SDB3260123118	3,600.00	0.5287	1,860.66	1,903.44	0.0000	4.5800	50.0000	0.0000	(0.7102)	(0.0793)	0.0000	3	(0.7895)	01/06/2025
601828.SH	12/13/2024	SDB3260123118	10,500.00	0.5287	5,426.91	5,551.69	0.0000	4.5800	50.0000	0.0000	(2.0713)	(0.2313)	0.0000	3	(2.3026)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
RED STAR MACALLINE GROUP CORPORATION LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
601828.SH	12/13/2024	SDB3260123118	1,300.00	0.5287	671.90	687.35	0.0000	4.5800	50.0000	0.0000	(0.2564)	(0.0286)	0.0000	3	(0.2851)	01/06/2025
601828.SH	12/13/2024	SDB3260123118	1,900.00	0.5287	982.01	1,004.59	0.0000	4.5800	50.0000	0.0000	(0.3748)	(0.0419)	0.0000	3	(0.4167)	01/06/2025
601828.SH	12/13/2024	SDB3260123118	3,800.00	0.5287	1,964.03	2,009.18	0.0000	4.5800	50.0000	0.0000	(0.7496)	(0.0837)	0.0000	3	(0.8333)	01/06/2025
601828.SH	12/13/2024	SDB3260123118	1,300.00	0.5287	671.90	687.35	0.0000	4.5800	50.0000	0.0000	(0.2564)	(0.0286)	0.0000	3	(0.2851)	01/06/2025
601828.SH	12/13/2024	SDB3260123118	2,000.00	0.5287	1,033.70	1,057.46	0.0000	4.5800	50.0000	0.0000	(0.3945)	(0.0441)	0.0000	3	(0.4386)	01/06/2025
601828.SH	12/12/2024	SDB3260123118	1,200.00	0.5253	620.22	630.31	0.0000	4.5800	50.0000	0.0000	(0.0789)	(0.0088)	0.0000	1	(0.0877)	01/06/2025
601828.SH	12/12/2024	SDB3260123118	300.00	0.5253	155.05	157.58	0.0000	4.5800	50.0000	0.0000	(0.0197)	(0.0022)	0.0000	1	(0.0219)	01/06/2025
601828.SH	12/12/2024	SDB3260123118	300.00	0.5253	155.05	157.58	0.0000	4.5800	50.0000	0.0000	(0.0197)	(0.0022)	0.0000	1	(0.0219)	01/06/2025
601828.SH	12/12/2024	SDB3260123118	8,400.00	0.5253	4,341.53	4,412.14	0.0000	4.5800	50.0000	0.0000	(0.5523)	(0.0613)	0.0000	1	(0.6136)	01/06/2025
601828.SH	12/12/2024	SDB3260123118	8,800.00	0.5253	4,548.27	4,622.24	0.0000	4.5800	50.0000	0.0000	(0.5786)	(0.0642)	0.0000	1	(0.6428)	01/06/2025
601828.SH	12/12/2024	SDB3260123118	7,200.00	0.5253	3,721.31	3,781.84	0.0000	4.5800	50.0000	0.0000	(0.4734)	(0.0525)	0.0000	1	(0.5260)	01/06/2025
601828.SH	12/12/2024	SDB3260123118	1,900.00	0.5253	982.01	997.98	0.0000	4.5800	50.0000	0.0000	(0.1249)	(0.0139)	0.0000	1	(0.1388)	01/06/2025
601828.SH	12/12/2024	SDB3260123118	3,900.00	0.5253	2,015.71	2,048.49	0.0000	4.5800	50.0000	0.0000	(0.2564)	(0.0285)	0.0000	1	(0.2849)	01/06/2025
601828.SH	12/12/2024	SDB3260123118	3,600.00	0.5253	1,860.66	1,890.92	0.0000	4.5800	50.0000	0.0000	(0.2367)	(0.0263)	0.0000	1	(0.2630)	01/06/2025
601828.SH	12/12/2024	SDB3260123118	10,500.00	0.5253	5,426.91	5,515.18	0.0000	4.5800	50.0000	0.0000	(0.6904)	(0.0766)	0.0000	1	(0.7670)	01/06/2025
601828.SH	12/12/2024	SDB3260123118	1,300.00	0.5253	671.90	682.83	0.0000	4.5800	50.0000	0.0000	(0.0855)	(0.0095)	0.0000	1	(0.0950)	01/06/2025
601828.SH	12/12/2024	SDB3260123118	1,900.00	0.5253	982.01	997.98	0.0000	4.5800	50.0000	0.0000	(0.1249)	(0.0139)	0.0000	1	(0.1388)	01/06/2025
601828.SH	12/12/2024	SDB3260123118	3,800.00	0.5253	1,964.03	1,995.97	0.0000	4.5800	50.0000	0.0000	(0.2499)	(0.0277)	0.0000	1	(0.2776)	01/06/2025
601828.SH	12/12/2024	SDB3260123118	1,300.00	0.5253	671.90	682.83	0.0000	4.5800	50.0000	0.0000	(0.0855)	(0.0095)	0.0000	1	(0.0950)	01/06/2025
601828.SH	12/12/2024	SDB3260123118	2,000.00	0.5253	1,033.70	1,050.51	0.0000	4.5800	50.0000	0.0000	(0.1315)	(0.0146)	0.0000	1	(0.1461)	01/06/2025
601828.SH	12/11/2024	SDB3260123118	1,200.00	0.5397	620.22	647.64	0.0000	4.5800	50.0000	0.0000	(0.0789)	(0.0090)	0.0000	1	(0.0879)	01/06/2025
601828.SH	12/11/2024	SDB3260123118	300.00	0.5397	155.05	161.91	0.0000	4.5800	50.0000	0.0000	(0.0197)	(0.0022)	0.0000	1	(0.0220)	01/06/2025
601828.SH	12/11/2024	SDB3260123118	300.00	0.5397	155.05	161.91	0.0000	4.5800	50.0000	0.0000	(0.0197)	(0.0022)	0.0000	1	(0.0220)	01/06/2025
601828.SH	12/11/2024	SDB3260123118	8,400.00	0.5397	4,341.53	4,533.48	0.0000	4.5800	50.0000	0.0000	(0.5523)	(0.0630)	0.0000	1	(0.6153)	01/06/2025
601828.SH	12/11/2024	SDB3260123118	8,800.00	0.5397	4,548.27	4,749.36	0.0000	4.5800	50.0000	0.0000	(0.5786)	(0.0660)	0.0000	1	(0.6446)	01/06/2025
601828.SH	12/11/2024	SDB3260123118	7,200.00	0.5397	3,721.31	3,885.84	0.0000	4.5800	50.0000	0.0000	(0.4734)	(0.0540)	0.0000	1	(0.5274)	01/06/2025
601828.SH	12/11/2024	SDB3260123118	1,900.00	0.5397	982.01	1,025.43	0.0000	4.5800	50.0000	0.0000	(0.1249)	(0.0142)	0.0000	1	(0.1392)	01/06/2025
601828.SH	12/11/2024	SDB3260123118	3,900.00	0.5397	2,015.71	2,104.83	0.0000	4.5800	50.0000	0.0000	(0.2564)	(0.0292)	0.0000	1	(0.2857)	01/06/2025
601828.SH	12/11/2024	SDB3260123118	3,600.00	0.5397	1,860.66	1,942.92	0.0000	4.5800	50.0000	0.0000	(0.2367)	(0.0270)	0.0000	1	(0.2637)	01/06/2025
601828.SH	12/11/2024	SDB3260123118	10,500.00	0.5397	5,426.91	5,666.85	0.0000	4.5800	50.0000	0.0000	(0.6904)	(0.0787)	0.0000	1	(0.7691)	01/06/2025
601828.SH	12/11/2024	SDB3260123118	1,300.00	0.5397	671.90	701.61	0.0000	4.5800	50.0000	0.0000	(0.0855)	(0.0097)	0.0000	1	(0.0952)	01/06/2025
601828.SH	12/11/2024	SDB3260123118	1,900.00	0.5397	982.01	1,025.43	0.0000	4.5800	50.0000	0.0000	(0.1249)	(0.0142)	0.0000	1	(0.1392)	01/06/2025
601828.SH	12/11/2024	SDB3260123118	5,100.00	0.5397	2,635.93	2,752.47	0.0000	4.5800	50.0000	0.0000	(0.3353)	(0.0382)	0.0000	1	(0.3736)	01/06/2025
601828.SH	12/11/2024	SDB3260123118	1,300.00	0.5397	671.90	701.61	0.0000	4.5800	50.0000	0.0000	(0.0855)	(0.0097)	0.0000	1	(0.0952)	01/06/2025
601828.SH	12/11/2024	SDB3260123118	2,000.00	0.5397	1,033.70	1,079.40	0.0000	4.5800	50.0000	0.0000	(0.1315)	(0.0150)	0.0000	1	(0.1465)	01/06/2025
601828.SH	12/10/2024	SDB3260123118	1,200.00	0.5278	620.22	633.35	0.0000	4.5800	50.0000	0.0000	(0.0789)	(0.0088)	0.0000	1	(0.0877)	01/06/2025
601828.SH	12/10/2024	SDB3260123118	300.00	0.5278	155.05	158.34	0.0000	4.5800	50.0000	0.0000	(0.0197)	(0.0022)	0.0000	1	(0.0219)	01/06/2025
601828.SH	12/10/2024	SDB3260123118	300.00	0.5278	155.05	158.34	0.0000	4.5800	50.0000	0.0000	(0.0197)	(0.0022)	0.0000	1	(0.0219)	01/06/2025
601828.SH	12/10/2024	SDB3260123118	8,400.00	0.5278	4,341.53	4,433.45	0.0000	4.5800	50.0000	0.0000	(0.5523)	(0.0616)	0.0000	1	(0.6139)	01/06/2025
601828.SH	12/10/2024	SDB3260123118	8,800.00	0.5278	4,548.27	4,644.57	0.0000	4.5800	50.0000	0.0000	(0.5786)	(0.0645)	0.0000	1	(0.6431)	01/06/2025
601828.SH	12/10/2024	SDB3260123118	7,200.00	0.5278	3,721.31	3,800.10	0.0000	4.5800	50.0000	0.0000	(0.4734)	(0.0528)	0.0000	1	(0.5262)	01/06/2025
601828.SH	12/10/2024	SDB3260123118	1,900.00	0.5278	982.01	1,002.80	0.0000	4.5800	50.0000	0.0000	(0.1249)	(0.0139)	0.0000	1	(0.1389)	01/06/2025
601828.SH	12/10/2024	SDB3260123118	3,900.00	0.5278	2,015.71	2,058.39	0.0000	4.5800	50.0000	0.0000	(0.2564)	(0.0286)	0.0000	1	(0.2850)	01/06/2025
601828.SH	12/10/2024	SDB3260123118	3,600.00	0.5278	1,860.66	1,900.05	0.0000	4.5800	50.0000	0.0000	(0.2367)	(0.0264)	0.0000	1	(0.2631)	01/06/2025
601828.SH	12/10/2024	SDB3260123118	10,500.00	0.5278	5,426.91	5,541.82	0.0000	4.5800	50.0000	0.0000	(0.6904)	(0.0770)	0.0000	1	(0.7674)	01/06/2025
601828.SH	12/10/2024	SDB3260123118	1,300.00	0.5278	671.90	686.13	0.0000	4.5800	50.0000	0.0000	(0.0855)	(0.0095)	0.0000	1	(0.0950)	01/06/2025
601828.SH	12/10/2024	SDB3260123118	1,300.00	0.5278	671.90	686.13	0.0000	4.5800	50.0000	0.0000	(0.0855)	(0.0095)	0.0000	1	(0.0950)	01/06/2025
601828.SH	12/10/2024	SDB3260123118	1,900.00	0.5278	982.01	1,002.80	0.0000	4.5800	50.0000	0.0000	(0.1249)	(0.0139)	0.0000	1	(0.1389)	01/06/2025
601828.SH	12/10/2024	SDB3260123118	300.00	0.5278	155.05	158.34	0.0000	4.5800	50.0000	0.0000	(0.0197)	(0.0022)	0.0000	1	(0.0219)	01/06/2025
601828.SH	12/10/2024	SDB3260123118	8,600.00	0.5278	4,444.90	4,539.01	0.0000	4.5800	50.0000	0.0000	(0.5655)	(0.0630)	0.0000	1	(0.6285)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
RED STAR MACALLINE GROUP CORPORATION LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
601828.SH	12/10/2024	SDB3260123118	1,300.00	0.5278	671.90	686.13	0.0000	4.5800	50.0000	0.0000	(0.0855)	(0.0095)	0.0000	1	(0.0950)	01/06/2025
601828.SH	12/10/2024	SDB3260123118	2,000.00	0.5278	1,033.70	1,055.58	0.0000	4.5800	50.0000	0.0000	(0.1315)	(0.0147)	0.0000	1	(0.1462)	01/06/2025
601828.SH	12/09/2024	SDB3260123118	1,200.00	0.5202	620.22	624.30	0.0000	4.5800	50.0000	0.0000	(0.0789)	(0.0087)	0.0000	1	(0.0876)	01/06/2025
601828.SH	12/09/2024	SDB3260123118	300.00	0.5202	155.05	156.07	0.0000	4.5800	50.0000	0.0000	(0.0197)	(0.0022)	0.0000	1	(0.0219)	01/06/2025
601828.SH	12/09/2024	SDB3260123118	300.00	0.5202	155.05	156.07	0.0000	4.5800	50.0000	0.0000	(0.0197)	(0.0022)	0.0000	1	(0.0219)	01/06/2025
601828.SH	12/09/2024	SDB3260123118	8,400.00	0.5202	4,341.53	4,370.07	0.0000	4.5800	50.0000	0.0000	(0.5523)	(0.0607)	0.0000	1	(0.6130)	01/06/2025
601828.SH	12/09/2024	SDB3260123118	8,800.00	0.5202	4,548.27	4,578.17	0.0000	4.5800	50.0000	0.0000	(0.5786)	(0.0636)	0.0000	1	(0.6422)	01/06/2025
601828.SH	12/09/2024	SDB3260123118	7,200.00	0.5202	3,721.31	3,745.78	0.0000	4.5800	50.0000	0.0000	(0.4734)	(0.0520)	0.0000	1	(0.5255)	01/06/2025
601828.SH	12/09/2024	SDB3260123118	1,900.00	0.5202	982.01	988.47	0.0000	4.5800	50.0000	0.0000	(0.1249)	(0.0137)	0.0000	1	(0.1387)	01/06/2025
601828.SH	12/09/2024	SDB3260123118	3,900.00	0.5202	2,015.71	2,028.96	0.0000	4.5800	50.0000	0.0000	(0.2564)	(0.0282)	0.0000	1	(0.2846)	01/06/2025
601828.SH	12/09/2024	SDB3260123118	3,600.00	0.5202	1,860.66	1,872.89	0.0000	4.5800	50.0000	0.0000	(0.2367)	(0.0260)	0.0000	1	(0.2627)	01/06/2025
601828.SH	12/09/2024	SDB3260123118	10,500.00	0.5202	5,426.91	5,462.59	0.0000	4.5800	50.0000	0.0000	(0.6904)	(0.0759)	0.0000	1	(0.7663)	01/06/2025
601828.SH	12/09/2024	SDB3260123118	1,300.00	0.5202	671.90	676.32	0.0000	4.5800	50.0000	0.0000	(0.0855)	(0.0094)	0.0000	1	(0.0949)	01/06/2025
601828.SH	12/09/2024	SDB3260123118	1,300.00	0.5202	671.90	676.32	0.0000	4.5800	50.0000	0.0000	(0.0855)	(0.0094)	0.0000	1	(0.0949)	01/06/2025
601828.SH	12/09/2024	SDB3260123118	1,900.00	0.5202	982.01	988.47	0.0000	4.5800	50.0000	0.0000	(0.1249)	(0.0137)	0.0000	1	(0.1387)	01/06/2025
601828.SH	12/09/2024	SDB3260123118	300.00	0.5202	155.05	156.07	0.0000	4.5800	50.0000	0.0000	(0.0197)	(0.0022)	0.0000	1	(0.0219)	01/06/2025
601828.SH	12/09/2024	SDB3260123118	8,600.00	0.5202	4,444.90	4,474.12	0.0000	4.5800	50.0000	0.0000	(0.5655)	(0.0621)	0.0000	1	(0.6276)	01/06/2025
601828.SH	12/09/2024	SDB3260123118	1,300.00	0.5202	671.90	676.32	0.0000	4.5800	50.0000	0.0000	(0.0855)	(0.0094)	0.0000	1	(0.0949)	01/06/2025
601828.SH	12/09/2024	SDB3260123118	2,000.00	0.5202	1,033.70	1,040.49	0.0000	4.5800	50.0000	0.0000	(0.1315)	(0.0145)	0.0000	1	(0.1460)	01/06/2025
601828.SH	12/06/2024	SDB3260123118	1,200.00	0.5261	620.22	631.28	0.0000	4.5800	50.0000	0.0000	(0.2367)	(0.0263)	0.0000	3	(0.2630)	01/06/2025
601828.SH	12/06/2024	SDB3260123118	300.00	0.5261	155.05	157.82	0.0000	4.5800	50.0000	0.0000	(0.0592)	(0.0066)	0.0000	3	(0.0658)	01/06/2025
601828.SH	12/06/2024	SDB3260123118	300.00	0.5261	155.05	157.82	0.0000	4.5800	50.0000	0.0000	(0.0592)	(0.0066)	0.0000	3	(0.0658)	01/06/2025
601828.SH	12/06/2024	SDB3260123118	8,400.00	0.5261	4,341.53	4,418.93	0.0000	4.5800	50.0000	0.0000	(1.6570)	(0.1841)	0.0000	3	(1.8411)	01/06/2025
601828.SH	12/06/2024	SDB3260123118	8,800.00	0.5261	4,548.27	4,629.35	0.0000	4.5800	50.0000	0.0000	(1.7359)	(0.1929)	0.0000	3	(1.9288)	01/06/2025
601828.SH	12/06/2024	SDB3260123118	7,200.00	0.5261	3,721.31	3,787.65	0.0000	4.5800	50.0000	0.0000	(1.4203)	(0.1578)	0.0000	3	(1.5781)	01/06/2025
601828.SH	12/06/2024	SDB3260123118	1,900.00	0.5261	982.01	999.52	0.0000	4.5800	50.0000	0.0000	(0.3748)	(0.0416)	0.0000	3	(0.4164)	01/06/2025
601828.SH	12/06/2024	SDB3260123118	3,900.00	0.5261	2,015.71	2,051.65	0.0000	4.5800	50.0000	0.0000	(0.7693)	(0.0855)	0.0000	3	(0.8548)	01/06/2025
601828.SH	12/06/2024	SDB3260123118	3,600.00	0.5261	1,860.66	1,893.83	0.0000	4.5800	50.0000	0.0000	(0.7102)	(0.0789)	0.0000	3	(0.7891)	01/06/2025
601828.SH	12/06/2024	SDB3260123118	10,500.00	0.5261	5,426.91	5,523.66	0.0000	4.5800	50.0000	0.0000	(2.0713)	(0.2302)	0.0000	3	(2.3014)	01/06/2025
601828.SH	12/06/2024	SDB3260123118	1,300.00	0.5261	671.90	683.88	0.0000	4.5800	50.0000	0.0000	(0.2564)	(0.0285)	0.0000	3	(0.2849)	01/06/2025
601828.SH	12/06/2024	SDB3260123118	1,300.00	0.5261	671.90	683.88	0.0000	4.5800	50.0000	0.0000	(0.2564)	(0.0285)	0.0000	3	(0.2849)	01/06/2025
601828.SH	12/06/2024	SDB3260123118	1,900.00	0.5261	982.01	999.52	0.0000	4.5800	50.0000	0.0000	(0.3748)	(0.0416)	0.0000	3	(0.4164)	01/06/2025
601828.SH	12/06/2024	SDB3260123118	300.00	0.5261	155.05	157.82	0.0000	4.5800	50.0000	0.0000	(0.0592)	(0.0066)	0.0000	3	(0.0658)	01/06/2025
601828.SH	12/06/2024	SDB3260123118	8,600.00	0.5261	4,444.90	4,524.14	0.0000	4.5800	50.0000	0.0000	(1.6965)	(0.1885)	0.0000	3	(1.8850)	01/06/2025
601828.SH	12/06/2024	SDB3260123118	1,300.00	0.5261	671.90	683.88	0.0000	4.5800	50.0000	0.0000	(0.2564)	(0.0285)	0.0000	3	(0.2849)	01/06/2025
601828.SH	12/06/2024	SDB3260123118	2,000.00	0.5261	1,033.70	1,052.13	0.0000	4.5800	50.0000	0.0000	(0.3945)	(0.0438)	0.0000	3	(0.4384)	01/06/2025
601828.SH	12/05/2024	SDB3260123118	1,200.00	0.5339	620.22	640.63	0.0000	4.5800	50.0000	0.0000	(0.0789)	(0.0089)	0.0000	1	(0.0878)	01/06/2025
601828.SH	12/05/2024	SDB3260123118	300.00	0.5339	155.05	160.16	0.0000	4.5800	50.0000	0.0000	(0.0197)	(0.0022)	0.0000	1	(0.0220)	01/06/2025
601828.SH	12/05/2024	SDB3260123118	300.00	0.5339	155.05	160.16	0.0000	4.5800	50.0000	0.0000	(0.0197)	(0.0022)	0.0000	1	(0.0220)	01/06/2025
601828.SH	12/05/2024	SDB3260123118	8,400.00	0.5339	4,341.53	4,484.42	0.0000	4.5800	50.0000	0.0000	(0.5523)	(0.0623)	0.0000	1	(0.6146)	01/06/2025
601828.SH	12/05/2024	SDB3260123118	8,800.00	0.5339	4,548.27	4,697.97	0.0000	4.5800	50.0000	0.0000	(0.5786)	(0.0652)	0.0000	1	(0.6439)	01/06/2025
601828.SH	12/05/2024	SDB3260123118	7,200.00	0.5339	3,721.31	3,843.79	0.0000	4.5800	50.0000	0.0000	(0.4734)	(0.0534)	0.0000	1	(0.5268)	01/06/2025
601828.SH	12/05/2024	SDB3260123118	1,900.00	0.5339	982.01	1,014.33	0.0000	4.5800	50.0000	0.0000	(0.1249)	(0.0141)	0.0000	1	(0.1390)	01/06/2025
601828.SH	12/05/2024	SDB3260123118	3,900.00	0.5339	2,015.71	2,082.05	0.0000	4.5800	50.0000	0.0000	(0.2564)	(0.0289)	0.0000	1	(0.2854)	01/06/2025
601828.SH	12/05/2024	SDB3260123118	3,600.00	0.5339	1,860.66	1,921.90	0.0000	4.5800	50.0000	0.0000	(0.2367)	(0.0267)	0.0000	1	(0.2634)	01/06/2025
601828.SH	12/05/2024	SDB3260123118	10,500.00	0.5339	5,426.91	5,605.53	0.0000	4.5800	50.0000	0.0000	(0.6904)	(0.0779)	0.0000	1	(0.7683)	01/06/2025
601828.SH	12/05/2024	SDB3260123118	1,300.00	0.5339	671.90	694.02	0.0000	4.5800	50.0000	0.0000	(0.0855)	(0.0096)	0.0000	1	(0.0951)	01/06/2025
601828.SH	12/05/2024	SDB3260123118	1,300.00	0.5339	671.90	694.02	0.0000	4.5800	50.0000	0.0000	(0.0855)	(0.0096)	0.0000	1	(0.0951)	01/06/2025
601828.SH	12/05/2024	SDB3260123118	1,900.00	0.5339	982.01	1,014.33	0.0000	4.5800	50.0000	0.0000	(0.1249)	(0.0141)	0.0000	1	(0.1390)	01/06/2025
601828.SH	12/05/2024	SDB3260123118	300.00	0.5339	155.05	160.16	0.0000	4.5800	50.0000	0.0000	(0.0197)	(0.0022)	0.0000	1	(0.0220)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
RED STAR MACALLINE GROUP CORPORATION LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
601828.SH	12/05/2024	SDB3260123118	8,600.00	0.5339	4,444.90	4,591.20	0.0000	4.5800	50.0000	0.0000	(0.5655)	(0.0638)	0.0000	1	(0.6293)	01/06/2025
601828.SH	12/05/2024	SDB3260123118	1,300.00	0.5339	671.90	694.02	0.0000	4.5800	50.0000	0.0000	(0.0855)	(0.0096)	0.0000	1	(0.0951)	01/06/2025
601828.SH	12/05/2024	SDB3260123118	2,000.00	0.5339	1,033.70	1,067.72	0.0000	4.5800	50.0000	0.0000	(0.1315)	(0.0148)	0.0000	1	(0.1463)	01/06/2025
601828.SH	12/04/2024	SDB3260123118	1,200.00	0.5168	620.22	620.22	0.0000	4.5800	50.0000	0.0000	(0.0789)	(0.0086)	0.0000	1	(0.0875)	01/06/2025
601828.SH	12/04/2024	SDB3260123118	300.00	0.5168	155.05	155.05	0.0000	4.5800	50.0000	0.0000	(0.0197)	(0.0022)	0.0000	1	(0.0219)	01/06/2025
601828.SH	12/04/2024	SDB3260123118	300.00	0.5168	155.05	155.05	0.0000	4.5800	50.0000	0.0000	(0.0197)	(0.0022)	0.0000	1	(0.0219)	01/06/2025
601828.SH	12/04/2024	SDB3260123118	8,400.00	0.5168	4,341.53	4,341.53	0.0000	4.5800	50.0000	0.0000	(0.5523)	(0.0603)	0.0000	1	(0.6126)	01/06/2025
601828.SH	12/04/2024	SDB3260123118	8,800.00	0.5168	4,548.27	4,548.27	0.0000	4.5800	50.0000	0.0000	(0.5786)	(0.0632)	0.0000	1	(0.6418)	01/06/2025
601828.SH	12/04/2024	SDB3260123118	200.00	0.5168	103.37	103.37	0.0000	4.5800	50.0000	0.0000	(0.0132)	(0.0014)	0.0000	1	(0.0146)	01/06/2025
601828.SH	12/04/2024	SDB3260123118	200.00	0.5168	103.37	103.37	0.0000	4.5800	50.0000	0.0000	(0.0132)	(0.0014)	0.0000	1	(0.0146)	01/06/2025
601828.SH	12/04/2024	SDB3260123118	14,300.00	0.5168	7,390.94	7,390.94	0.0000	4.5800	50.0000	0.0000	(0.9403)	(0.1027)	0.0000	1	(1.0429)	01/06/2025
601828.SH	12/04/2024	SDB3260123118	7,200.00	0.5168	3,721.31	3,721.31	0.0000	4.5800	50.0000	0.0000	(0.4734)	(0.0517)	0.0000	1	(0.5251)	01/06/2025
601828.SH	12/04/2024	SDB3260123118	1,900.00	0.5168	982.01	982.01	0.0000	4.5800	50.0000	0.0000	(0.1249)	(0.0136)	0.0000	1	(0.1386)	01/06/2025
601828.SH	12/04/2024	SDB3260123118	3,900.00	0.5168	2,015.71	2,015.71	0.0000	4.5800	50.0000	0.0000	(0.2564)	(0.0280)	0.0000	1	(0.2844)	01/06/2025
601828.SH	12/04/2024	SDB3260123118	3,600.00	0.5168	1,860.66	1,860.66	0.0000	4.5800	50.0000	0.0000	(0.2367)	(0.0258)	0.0000	1	(0.2626)	01/06/2025
601828.SH	12/04/2024	SDB3260123118	10,500.00	0.5168	5,426.91	5,426.91	0.0000	4.5800	50.0000	0.0000	(0.6904)	(0.0754)	0.0000	1	(0.7658)	01/06/2025
601828.SH	12/04/2024	SDB3260123118	31,200.00	0.5168	16,125.69	16,125.69	0.0000	4.5800	50.0000	0.0000	(2.0515)	(0.2240)	0.0000	1	(2.2755)	01/06/2025
601828.SH	12/04/2024	SDB3260123118	3,500.00	0.5168	1,808.97	1,808.97	0.0000	4.5800	50.0000	0.0000	(0.2301)	(0.0251)	0.0000	1	(0.2553)	01/06/2025
601828.SH	12/04/2024	SDB3260123118	1,300.00	0.5168	671.90	671.90	0.0000	4.5800	50.0000	0.0000	(0.0855)	(0.0093)	0.0000	1	(0.0948)	01/06/2025
601828.SH	12/04/2024	SDB3260123118	1,900.00	0.5168	982.01	982.01	0.0000	4.5800	50.0000	0.0000	(0.1249)	(0.0136)	0.0000	1	(0.1386)	01/06/2025
601828.SH	12/04/2024	SDB3260123118	4,100.00	0.5168	2,119.08	2,119.08	0.0000	4.5800	50.0000	0.0000	(0.2696)	(0.0294)	0.0000	1	(0.2990)	01/06/2025
601828.SH	12/04/2024	SDB3260123118	300.00	0.5168	155.05	155.05	0.0000	4.5800	50.0000	0.0000	(0.0197)	(0.0022)	0.0000	1	(0.0219)	01/06/2025
601828.SH	12/04/2024	SDB3260123118	8,600.00	0.5168	4,444.90	4,444.90	0.0000	4.5800	50.0000	0.0000	(0.5655)	(0.0617)	0.0000	1	(0.6272)	01/06/2025
601828.SH	12/04/2024	SDB3260123118	1,300.00	0.5168	671.90	671.90	0.0000	4.5800	50.0000	0.0000	(0.0855)	(0.0093)	0.0000	1	(0.0948)	01/06/2025
601828.SH	12/04/2024	SDB3260123118	2,000.00	0.5168	1,033.70	1,033.70	0.0000	4.5800	50.0000	0.0000	(0.1315)	(0.0144)	0.0000	1	(0.1459)	01/06/2025
TOTAL RED STAR MACALLINE GROUP CORPORATION LTD. CMN CLASS A SERIES NORTHBOUND												(103.9879)	(11.5257)	0.0000	(115.5136)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
RIANLON CORPORATION CMN CLASS A SERIES NORTHBOUND																
300596.ZK	01/03/2025	SDB3260122905	200.00	4.3915	772.51	878.31	0.0000	4.3300	50.0000	0.0000	(0.2787)	(0.0366)	0.0000	3	(0.3153)	01/06/2025
300596.ZK	01/03/2025	SDB3260122905	1,100.00	4.3915	4,248.81	4,830.70	0.0000	4.3300	50.0000	0.0000	(1.5331)	(0.2013)	0.0000	3	(1.7344)	01/06/2025
300596.ZK	01/03/2025	SDB3260122905	100.00	4.3915	386.26	439.15	0.0000	4.3300	50.0000	0.0000	(0.1394)	(0.0183)	0.0000	3	(0.1577)	01/06/2025
300596.ZK	01/03/2025	SDB3260122905	400.00	4.3915	1,545.02	1,756.62	0.0000	4.3300	50.0000	0.0000	(0.5575)	(0.0732)	0.0000	3	(0.6307)	01/06/2025
300596.ZK	01/03/2025	SDB3260122905	200.00	4.3915	772.51	878.31	0.0000	4.3300	50.0000	0.0000	(0.2787)	(0.0366)	0.0000	3	(0.3153)	01/06/2025
300596.ZK	01/03/2025	SDB3260122905	100.00	4.3915	386.26	439.15	0.0000	4.3300	50.0000	0.0000	(0.1394)	(0.0183)	0.0000	3	(0.1577)	01/06/2025
300596.ZK	01/02/2025	SDB3260122905	200.00	4.1734	772.51	834.67	0.0000	4.3300	50.0000	0.0000	(0.0929)	(0.0116)	0.0000	1	(0.1045)	01/06/2025
300596.ZK	01/02/2025	SDB3260122905	1,100.00	4.1734	4,248.81	4,590.71	0.0000	4.3300	50.0000	0.0000	(0.5110)	(0.0638)	0.0000	1	(0.5748)	01/06/2025
300596.ZK	01/02/2025	SDB3260122905	100.00	4.1734	386.26	417.34	0.0000	4.3300	50.0000	0.0000	(0.0465)	(0.0058)	0.0000	1	(0.0523)	01/06/2025
300596.ZK	01/02/2025	SDB3260122905	400.00	4.1734	1,545.02	1,669.35	0.0000	4.3300	50.0000	0.0000	(0.1858)	(0.0232)	0.0000	1	(0.2090)	01/06/2025
300596.ZK	01/02/2025	SDB3260122905	200.00	4.1734	772.51	834.67	0.0000	4.3300	50.0000	0.0000	(0.0929)	(0.0116)	0.0000	1	(0.1045)	01/06/2025
300596.ZK	01/02/2025	SDB3260122905	600.00	4.1734	2,317.53	2,504.02	0.0000	4.3300	50.0000	0.0000	(0.2787)	(0.0348)	0.0000	1	(0.3135)	01/06/2025
300596.ZK	01/02/2025	SDB3260122905	300.00	4.1734	1,158.77	1,252.01	0.0000	4.3300	50.0000	0.0000	(0.1394)	(0.0174)	0.0000	1	(0.1568)	01/06/2025
300596.ZK	12/31/2024	SDB3260122905	100.00	4.0005	386.26	400.05	0.0000	4.3300	50.0000	0.0000	(0.0929)	(0.0111)	0.0000	2	(0.1040)	01/06/2025
300596.ZK	12/31/2024	SDB3260122905	200.00	4.0005	772.51	800.10	0.0000	4.3300	50.0000	0.0000	(0.1858)	(0.0222)	0.0000	2	(0.2081)	01/06/2025
300596.ZK	12/31/2024	SDB3260122905	1,100.00	4.0005	4,248.81	4,400.57	0.0000	4.3300	50.0000	0.0000	(1.0221)	(0.1222)	0.0000	2	(1.1443)	01/06/2025
300596.ZK	12/31/2024	SDB3260122905	100.00	4.0005	386.26	400.05	0.0000	4.3300	50.0000	0.0000	(0.0929)	(0.0111)	0.0000	2	(0.1040)	01/06/2025
300596.ZK	12/31/2024	SDB3260122905	100.00	4.0005	386.26	400.05	0.0000	4.3300	50.0000	0.0000	(0.0929)	(0.0111)	0.0000	2	(0.1040)	01/06/2025
300596.ZK	12/31/2024	SDB3260122905	1,800.00	4.0005	6,952.59	7,200.94	0.0000	4.3300	50.0000	0.0000	(1.6725)	(0.2000)	0.0000	2	(1.8725)	01/06/2025
300596.ZK	12/31/2024	SDB3260122905	400.00	4.0005	1,545.02	1,600.21	0.0000	4.3300	50.0000	0.0000	(0.3717)	(0.0445)	0.0000	2	(0.4161)	01/06/2025
300596.ZK	12/31/2024	SDB3260122905	200.00	4.0005	772.51	800.10	0.0000	4.3300	50.0000	0.0000	(0.1858)	(0.0222)	0.0000	2	(0.2081)	01/06/2025
300596.ZK	12/31/2024	SDB3260122905	200.00	4.0005	772.51	800.10	0.0000	4.3300	50.0000	0.0000	(0.1858)	(0.0222)	0.0000	2	(0.2081)	01/06/2025
300596.ZK	12/31/2024	SDB3260122905	500.00	4.0005	1,931.28	2,000.26	0.0000	4.3300	50.0000	0.0000	(0.4646)	(0.0556)	0.0000	2	(0.5201)	01/06/2025
300596.ZK	12/31/2024	SDB3260122905	100.00	4.0005	386.26	400.05	0.0000	4.3300	50.0000	0.0000	(0.0929)	(0.0111)	0.0000	2	(0.1040)	01/06/2025
300596.ZK	12/31/2024	SDB3260122905	300.00	4.0005	1,158.77	1,200.16	0.0000	4.3300	50.0000	0.0000	(0.2787)	(0.0333)	0.0000	2	(0.3121)	01/06/2025
300596.ZK	12/31/2024	SDB3260122905	2,300.00	4.0005	8,883.87	9,201.20	0.0000	4.3300	50.0000	0.0000	(2.1371)	(0.2556)	0.0000	2	(2.3927)	01/06/2025
300596.ZK	12/31/2024	SDB3260122905	300.00	4.0005	1,158.77	1,200.16	0.0000	4.3300	50.0000	0.0000	(0.2787)	(0.0333)	0.0000	2	(0.3121)	01/06/2025
300596.ZK	12/30/2024	SDB3260122905	100.00	3.8862	386.26	388.62	0.0000	4.3300	50.0000	0.0000	(0.0465)	(0.0054)	0.0000	1	(0.0519)	01/06/2025
300596.ZK	12/30/2024	SDB3260122905	200.00	3.8862	772.51	777.24	0.0000	4.3300	50.0000	0.0000	(0.0929)	(0.0108)	0.0000	1	(0.1037)	01/06/2025
300596.ZK	12/30/2024	SDB3260122905	1,100.00	3.8862	4,248.81	4,274.81	0.0000	4.3300	50.0000	0.0000	(0.5110)	(0.0594)	0.0000	1	(0.5704)	01/06/2025
300596.ZK	12/30/2024	SDB3260122905	100.00	3.8862	386.26	388.62	0.0000	4.3300	50.0000	0.0000	(0.0465)	(0.0054)	0.0000	1	(0.0519)	01/06/2025
300596.ZK	12/30/2024	SDB3260122905	100.00	3.8862	386.26	388.62	0.0000	4.3300	50.0000	0.0000	(0.0465)	(0.0054)	0.0000	1	(0.0519)	01/06/2025
300596.ZK	12/30/2024	SDB3260122905	1,800.00	3.8862	6,952.59	6,995.15	0.0000	4.3300	50.0000	0.0000	(0.8362)	(0.0972)	0.0000	1	(0.9334)	01/06/2025
300596.ZK	12/30/2024	SDB3260122905	400.00	3.8862	1,545.02	1,554.48	0.0000	4.3300	50.0000	0.0000	(0.1858)	(0.0216)	0.0000	1	(0.2074)	01/06/2025
300596.ZK	12/30/2024	SDB3260122905	200.00	3.8862	772.51	777.24	0.0000	4.3300	50.0000	0.0000	(0.0929)	(0.0108)	0.0000	1	(0.1037)	01/06/2025
300596.ZK	12/30/2024	SDB3260122905	200.00	3.8862	772.51	777.24	0.0000	4.3300	50.0000	0.0000	(0.0929)	(0.0108)	0.0000	1	(0.1037)	01/06/2025
300596.ZK	12/30/2024	SDB3260122905	500.00	3.8862	1,931.28	1,943.10	0.0000	4.3300	50.0000	0.0000	(0.2323)	(0.0270)	0.0000	1	(0.2593)	01/06/2025
300596.ZK	12/30/2024	SDB3260122905	100.00	3.8862	386.26	388.62	0.0000	4.3300	50.0000	0.0000	(0.0465)	(0.0054)	0.0000	1	(0.0519)	01/06/2025
300596.ZK	12/30/2024	SDB3260122905	300.00	3.8862	1,158.77	1,165.86	0.0000	4.3300	50.0000	0.0000	(0.1394)	(0.0162)	0.0000	1	(0.1556)	01/06/2025
300596.ZK	12/30/2024	SDB3260122905	2,300.00	3.8862	8,883.87	8,938.24	0.0000	4.3300	50.0000	0.0000	(1.0685)	(0.1241)	0.0000	1	(1.1927)	01/06/2025
300596.ZK	12/30/2024	SDB3260122905	300.00	3.8862	1,158.77	1,165.86	0.0000	4.3300	50.0000	0.0000	(0.1394)	(0.0162)	0.0000	1	(0.1556)	01/06/2025
300596.ZK	12/27/2024	SDB3260122905	100.00	3.9217	386.26	392.17	0.0000	4.3300	50.0000	0.0000	(0.1394)	(0.0163)	0.0000	3	(0.1557)	01/06/2025
300596.ZK	12/27/2024	SDB3260122905	200.00	3.9217	772.51	784.35	0.0000	4.3300	50.0000	0.0000	(0.2787)	(0.0327)	0.0000	3	(0.3114)	01/06/2025
300596.ZK	12/27/2024	SDB3260122905	1,100.00	3.9217	4,248.81	4,313.90	0.0000	4.3300	50.0000	0.0000	(1.5331)	(0.1797)	0.0000	3	(1.7129)	01/06/2025
300596.ZK	12/27/2024	SDB3260122905	100.00	3.9217	386.26	392.17	0.0000	4.3300	50.0000	0.0000	(0.1394)	(0.0163)	0.0000	3	(0.1557)	01/06/2025
300596.ZK	12/27/2024	SDB3260122905	100.00	3.9217	386.26	392.17	0.0000	4.3300	50.0000	0.0000	(0.1394)	(0.0163)	0.0000	3	(0.1557)	01/06/2025
300596.ZK	12/27/2024	SDB3260122905	100.00	3.9217	386.26	392.17	0.0000	4.3300	50.0000	0.0000	(0.1394)	(0.0163)	0.0000	3	(0.1557)	01/06/2025
300596.ZK	12/27/2024	SDB3260122905	1,800.00	3.9217	6,952.59	7,059.11	0.0000	4.3300	50.0000	0.0000	(2.5087)	(0.2941)	0.0000	3	(2.8029)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
RIANLON CORPORATION CMN CLASS A SERIES NORTHBOUND (Cont.)																
300596.ZK	12/27/2024	SDB3260122905	400.00	3.9217	1,545.02	1,568.69	0.0000	4.3300	50.0000	0.0000	(0.5575)	(0.0654)	0.0000	3	(0.6229)	01/06/2025
300596.ZK	12/27/2024	SDB3260122905	200.00	3.9217	772.51	784.35	0.0000	4.3300	50.0000	0.0000	(0.2787)	(0.0327)	0.0000	3	(0.3114)	01/06/2025
300596.ZK	12/27/2024	SDB3260122905	200.00	3.9217	772.51	784.35	0.0000	4.3300	50.0000	0.0000	(0.2787)	(0.0327)	0.0000	3	(0.3114)	01/06/2025
300596.ZK	12/27/2024	SDB3260122905	500.00	3.9217	1,931.28	1,960.87	0.0000	4.3300	50.0000	0.0000	(0.6969)	(0.0817)	0.0000	3	(0.7786)	01/06/2025
300596.ZK	12/27/2024	SDB3260122905	100.00	3.9217	386.26	392.17	0.0000	4.3300	50.0000	0.0000	(0.1394)	(0.0163)	0.0000	3	(0.1557)	01/06/2025
300596.ZK	12/27/2024	SDB3260122905	300.00	3.9217	1,158.77	1,176.52	0.0000	4.3300	50.0000	0.0000	(0.4181)	(0.0490)	0.0000	3	(0.4671)	01/06/2025
300596.ZK	12/27/2024	SDB3260122905	2,300.00	3.9217	8,883.87	9,019.98	0.0000	4.3300	50.0000	0.0000	(3.2056)	(0.3758)	0.0000	3	(3.5814)	01/06/2025
300596.ZK	12/27/2024	SDB3260122905	300.00	3.9217	1,158.77	1,176.52	0.0000	4.3300	50.0000	0.0000	(0.4181)	(0.0490)	0.0000	3	(0.4671)	01/06/2025
300596.ZK	12/26/2024	SDB3260122905	100.00	3.8214	386.26	382.14	0.0000	4.3300	50.0000	0.0000	(0.0465)	(0.0053)	0.0000	1	(0.0518)	01/06/2025
300596.ZK	12/26/2024	SDB3260122905	200.00	3.8214	772.51	764.29	0.0000	4.3300	50.0000	0.0000	(0.0929)	(0.0106)	0.0000	1	(0.1035)	01/06/2025
300596.ZK	12/26/2024	SDB3260122905	1,100.00	3.8214	4,248.81	4,203.58	0.0000	4.3300	50.0000	0.0000	(0.5110)	(0.0584)	0.0000	1	(0.5694)	01/06/2025
300596.ZK	12/26/2024	SDB3260122905	100.00	3.8214	386.26	382.14	0.0000	4.3300	50.0000	0.0000	(0.0465)	(0.0053)	0.0000	1	(0.0518)	01/06/2025
300596.ZK	12/26/2024	SDB3260122905	100.00	3.8214	386.26	382.14	0.0000	4.3300	50.0000	0.0000	(0.0465)	(0.0053)	0.0000	1	(0.0518)	01/06/2025
300596.ZK	12/26/2024	SDB3260122905	100.00	3.8214	386.26	382.14	0.0000	4.3300	50.0000	0.0000	(0.0465)	(0.0053)	0.0000	1	(0.0518)	01/06/2025
300596.ZK	12/26/2024	SDB3260122905	1,800.00	3.8214	6,952.59	6,878.59	0.0000	4.3300	50.0000	0.0000	(0.8362)	(0.0955)	0.0000	1	(0.9318)	01/06/2025
300596.ZK	12/26/2024	SDB3260122905	400.00	3.8214	1,545.02	1,528.58	0.0000	4.3300	50.0000	0.0000	(0.1858)	(0.0212)	0.0000	1	(0.2071)	01/06/2025
300596.ZK	12/26/2024	SDB3260122905	200.00	3.8214	772.51	764.29	0.0000	4.3300	50.0000	0.0000	(0.0929)	(0.0106)	0.0000	1	(0.1035)	01/06/2025
300596.ZK	12/26/2024	SDB3260122905	200.00	3.8214	772.51	764.29	0.0000	4.3300	50.0000	0.0000	(0.0929)	(0.0106)	0.0000	1	(0.1035)	01/06/2025
300596.ZK	12/26/2024	SDB3260122905	500.00	3.8214	1,931.28	1,910.72	0.0000	4.3300	50.0000	0.0000	(0.2323)	(0.0265)	0.0000	1	(0.2588)	01/06/2025
300596.ZK	12/26/2024	SDB3260122905	100.00	3.8214	386.26	382.14	0.0000	4.3300	50.0000	0.0000	(0.0465)	(0.0053)	0.0000	1	(0.0518)	01/06/2025
300596.ZK	12/26/2024	SDB3260122905	300.00	3.8214	1,158.77	1,146.43	0.0000	4.3300	50.0000	0.0000	(0.1394)	(0.0159)	0.0000	1	(0.1553)	01/06/2025
300596.ZK	12/26/2024	SDB3260122905	2,300.00	3.8214	8,883.87	8,789.31	0.0000	4.3300	50.0000	0.0000	(1.0685)	(0.1221)	0.0000	1	(1.1906)	01/06/2025
300596.ZK	12/26/2024	SDB3260122905	300.00	3.8214	1,158.77	1,146.43	0.0000	4.3300	50.0000	0.0000	(0.1394)	(0.0159)	0.0000	1	(0.1553)	01/06/2025
300596.ZK	12/24/2024	SDB3260122905	100.00	3.8214	386.26	382.14	0.0000	4.3300	50.0000	0.0000	(0.0929)	(0.0106)	0.0000	2	(0.1035)	01/06/2025
300596.ZK	12/24/2024	SDB3260122905	200.00	3.8214	772.51	764.29	0.0000	4.3300	50.0000	0.0000	(0.1858)	(0.0212)	0.0000	2	(0.2071)	01/06/2025
300596.ZK	12/24/2024	SDB3260122905	1,100.00	3.8214	4,248.81	4,203.58	0.0000	4.3300	50.0000	0.0000	(1.0221)	(0.1168)	0.0000	2	(1.1388)	01/06/2025
300596.ZK	12/24/2024	SDB3260122905	100.00	3.8214	386.26	382.14	0.0000	4.3300	50.0000	0.0000	(0.0929)	(0.0106)	0.0000	2	(0.1035)	01/06/2025
300596.ZK	12/24/2024	SDB3260122905	100.00	3.8214	386.26	382.14	0.0000	4.3300	50.0000	0.0000	(0.0929)	(0.0106)	0.0000	2	(0.1035)	01/06/2025
300596.ZK	12/24/2024	SDB3260122905	100.00	3.8214	386.26	382.14	0.0000	4.3300	50.0000	0.0000	(0.0929)	(0.0106)	0.0000	2	(0.1035)	01/06/2025
300596.ZK	12/24/2024	SDB3260122905	1,800.00	3.8214	6,952.59	6,878.59	0.0000	4.3300	50.0000	0.0000	(1.6725)	(0.1911)	0.0000	2	(1.8636)	01/06/2025
300596.ZK	12/24/2024	SDB3260122905	400.00	3.8214	1,545.02	1,528.58	0.0000	4.3300	50.0000	0.0000	(0.3717)	(0.0425)	0.0000	2	(0.4141)	01/06/2025
300596.ZK	12/24/2024	SDB3260122905	200.00	3.8214	772.51	764.29	0.0000	4.3300	50.0000	0.0000	(0.1858)	(0.0212)	0.0000	2	(0.2071)	01/06/2025
300596.ZK	12/24/2024	SDB3260122905	200.00	3.8214	772.51	764.29	0.0000	4.3300	50.0000	0.0000	(0.1858)	(0.0212)	0.0000	2	(0.2071)	01/06/2025
300596.ZK	12/24/2024	SDB3260122905	500.00	3.8214	1,931.28	1,910.72	0.0000	4.3300	50.0000	0.0000	(0.4646)	(0.0531)	0.0000	2	(0.5177)	01/06/2025
300596.ZK	12/24/2024	SDB3260122905	100.00	3.8214	386.26	382.14	0.0000	4.3300	50.0000	0.0000	(0.0929)	(0.0106)	0.0000	2	(0.1035)	01/06/2025
300596.ZK	12/24/2024	SDB3260122905	300.00	3.8214	1,158.77	1,146.43	0.0000	4.3300	50.0000	0.0000	(0.2787)	(0.0318)	0.0000	2	(0.3106)	01/06/2025
300596.ZK	12/24/2024	SDB3260122905	2,300.00	3.8214	8,883.87	8,789.31	0.0000	4.3300	50.0000	0.0000	(2.1371)	(0.2441)	0.0000	2	(2.3812)	01/06/2025
300596.ZK	12/24/2024	SDB3260122905	300.00	3.8214	1,158.77	1,146.43	0.0000	4.3300	50.0000	0.0000	(0.2787)	(0.0318)	0.0000	2	(0.3106)	01/06/2025
300596.ZK	12/23/2024	SDB3260122905	100.00	3.8132	386.26	381.32	0.0000	4.3300	50.0000	0.0000	(0.0465)	(0.0053)	0.0000	1	(0.0518)	01/06/2025
300596.ZK	12/23/2024	SDB3260122905	200.00	3.8132	772.51	762.65	0.0000	4.3300	50.0000	0.0000	(0.0929)	(0.0106)	0.0000	1	(0.1035)	01/06/2025
300596.ZK	12/23/2024	SDB3260122905	1,100.00	3.8132	4,248.81	4,194.56	0.0000	4.3300	50.0000	0.0000	(0.5110)	(0.0583)	0.0000	1	(0.5693)	01/06/2025
300596.ZK	12/23/2024	SDB3260122905	100.00	3.8132	386.26	381.32	0.0000	4.3300	50.0000	0.0000	(0.0465)	(0.0053)	0.0000	1	(0.0518)	01/06/2025
300596.ZK	12/23/2024	SDB3260122905	100.00	3.8132	386.26	381.32	0.0000	4.3300	50.0000	0.0000	(0.0465)	(0.0053)	0.0000	1	(0.0518)	01/06/2025
300596.ZK	12/23/2024	SDB3260122905	100.00	3.8132	386.26	381.32	0.0000	4.3300	50.0000	0.0000	(0.0465)	(0.0053)	0.0000	1	(0.0518)	01/06/2025
300596.ZK	12/23/2024	SDB3260122905	1,800.00	3.8132	6,952.59	6,863.82	0.0000	4.3300	50.0000	0.0000	(0.8362)	(0.0953)	0.0000	1	(0.9316)	01/06/2025
300596.ZK	12/23/2024	SDB3260122905	400.00	3.8132	1,545.02	1,525.29	0.0000	4.3300	50.0000	0.0000	(0.1858)	(0.0212)	0.0000	1	(0.2070)	01/06/2025
300596.ZK	12/23/2024	SDB3260122905	200.00	3.8132	772.51	762.65	0.0000	4.3300	50.0000	0.0000	(0.0929)	(0.0106)	0.0000	1	(0.1035)	01/06/2025
300596.ZK	12/23/2024	SDB3260122905	200.00	3.8132	772.51	762.65	0.0000	4.3300	50.0000	0.0000	(0.0929)	(0.0106)	0.0000	1	(0.1035)	01/06/2025
300596.ZK	12/23/2024	SDB3260122905	500.00	3.8132	1,931.28	1,906.62	0.0000	4.3300	50.0000	0.0000	(0.2323)	(0.0265)	0.0000	1	(0.2588)	01/06/2025
300596.ZK	12/23/2024	SDB3260122905	100.00	3.8132	386.26	381.32	0.0000	4.3300	50.0000	0.0000	(0.0465)	(0.0053)	0.0000	1	(0.0518)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
RIANLON CORPORATION CMN CLASS A SERIES NORTHBOUND (Cont.)																
300596.ZK	12/23/2024	SDB3260122905	300.00	3.8132	1,158.77	1,143.97	0.0000	4.3300	50.0000	0.0000	(0.1394)	(0.0159)	0.0000	1	(0.1553)	01/06/2025
300596.ZK	12/23/2024	SDB3260122905	2,300.00	3.8132	8,883.87	8,770.44	0.0000	4.3300	50.0000	0.0000	(1.0685)	(0.1218)	0.0000	1	(1.1903)	01/06/2025
300596.ZK	12/23/2024	SDB3260122905	300.00	3.8132	1,158.77	1,143.97	0.0000	4.3300	50.0000	0.0000	(0.1394)	(0.0159)	0.0000	1	(0.1553)	01/06/2025
300596.ZK	12/20/2024	SDB3260122905	100.00	3.7837	386.26	378.37	0.0000	4.3300	50.0000	0.0000	(0.1394)	(0.0158)	0.0000	3	(0.1551)	01/06/2025
300596.ZK	12/20/2024	SDB3260122905	200.00	3.7837	772.51	756.74	0.0000	4.3300	50.0000	0.0000	(0.2787)	(0.0315)	0.0000	3	(0.3103)	01/06/2025
300596.ZK	12/20/2024	SDB3260122905	1,100.00	3.7837	4,248.81	4,162.04	0.0000	4.3300	50.0000	0.0000	(1.5331)	(0.1734)	0.0000	3	(1.7065)	01/06/2025
300596.ZK	12/20/2024	SDB3260122905	100.00	3.7837	386.26	378.37	0.0000	4.3300	50.0000	0.0000	(0.1394)	(0.0158)	0.0000	3	(0.1551)	01/06/2025
300596.ZK	12/20/2024	SDB3260122905	100.00	3.7837	386.26	378.37	0.0000	4.3300	50.0000	0.0000	(0.1394)	(0.0158)	0.0000	3	(0.1551)	01/06/2025
300596.ZK	12/20/2024	SDB3260122905	100.00	3.7837	386.26	378.37	0.0000	4.3300	50.0000	0.0000	(0.1394)	(0.0158)	0.0000	3	(0.1551)	01/06/2025
300596.ZK	12/20/2024	SDB3260122905	1,800.00	3.7837	6,952.59	6,810.62	0.0000	4.3300	50.0000	0.0000	(2.5087)	(0.2838)	0.0000	3	(2.7925)	01/06/2025
300596.ZK	12/20/2024	SDB3260122905	400.00	3.7837	1,545.02	1,513.47	0.0000	4.3300	50.0000	0.0000	(0.5575)	(0.0631)	0.0000	3	(0.6206)	01/06/2025
300596.ZK	12/20/2024	SDB3260122905	200.00	3.7837	772.51	756.74	0.0000	4.3300	50.0000	0.0000	(0.2787)	(0.0315)	0.0000	3	(0.3103)	01/06/2025
300596.ZK	12/20/2024	SDB3260122905	200.00	3.7837	772.51	756.74	0.0000	4.3300	50.0000	0.0000	(0.2787)	(0.0315)	0.0000	3	(0.3103)	01/06/2025
300596.ZK	12/20/2024	SDB3260122905	500.00	3.7837	1,931.28	1,891.84	0.0000	4.3300	50.0000	0.0000	(0.6969)	(0.0788)	0.0000	3	(0.7757)	01/06/2025
300596.ZK	12/20/2024	SDB3260122905	100.00	3.7837	386.26	378.37	0.0000	4.3300	50.0000	0.0000	(0.1394)	(0.0158)	0.0000	3	(0.1551)	01/06/2025
300596.ZK	12/20/2024	SDB3260122905	300.00	3.7837	1,158.77	1,135.10	0.0000	4.3300	50.0000	0.0000	(0.4181)	(0.0473)	0.0000	3	(0.4654)	01/06/2025
300596.ZK	12/20/2024	SDB3260122905	2,300.00	3.7837	8,883.87	8,702.45	0.0000	4.3300	50.0000	0.0000	(3.2056)	(0.3626)	0.0000	3	(3.5682)	01/06/2025
300596.ZK	12/20/2024	SDB3260122905	300.00	3.7837	1,158.77	1,135.10	0.0000	4.3300	50.0000	0.0000	(0.4181)	(0.0473)	0.0000	3	(0.4654)	01/06/2025
300596.ZK	12/19/2024	SDB3260122905	100.00	3.8478	386.26	384.78	0.0000	4.5800	50.0000	0.0000	(0.0491)	(0.0053)	0.0000	1	(0.0545)	01/06/2025
300596.ZK	12/19/2024	SDB3260122905	200.00	3.8478	772.51	769.55	0.0000	4.5800	50.0000	0.0000	(0.0983)	(0.0107)	0.0000	1	(0.1090)	01/06/2025
300596.ZK	12/19/2024	SDB3260122905	1,100.00	3.8478	4,248.81	4,232.54	0.0000	4.5800	50.0000	0.0000	(0.5405)	(0.0588)	0.0000	1	(0.5993)	01/06/2025
300596.ZK	12/19/2024	SDB3260122905	100.00	3.8478	386.26	384.78	0.0000	4.5800	50.0000	0.0000	(0.0491)	(0.0053)	0.0000	1	(0.0545)	01/06/2025
300596.ZK	12/19/2024	SDB3260122905	100.00	3.8478	386.26	384.78	0.0000	4.5800	50.0000	0.0000	(0.0491)	(0.0053)	0.0000	1	(0.0545)	01/06/2025
300596.ZK	12/19/2024	SDB3260122905	1,800.00	3.8478	6,952.59	6,925.98	0.0000	4.5800	50.0000	0.0000	(0.8845)	(0.0962)	0.0000	1	(0.9807)	01/06/2025
300596.ZK	12/19/2024	SDB3260122905	400.00	3.8478	1,545.02	1,539.11	0.0000	4.5800	50.0000	0.0000	(0.1966)	(0.0214)	0.0000	1	(0.2179)	01/06/2025
300596.ZK	12/19/2024	SDB3260122905	200.00	3.8478	772.51	769.55	0.0000	4.5800	50.0000	0.0000	(0.0983)	(0.0107)	0.0000	1	(0.1090)	01/06/2025
300596.ZK	12/19/2024	SDB3260122905	200.00	3.8478	772.51	769.55	0.0000	4.5800	50.0000	0.0000	(0.0983)	(0.0107)	0.0000	1	(0.1090)	01/06/2025
300596.ZK	12/19/2024	SDB3260122905	500.00	3.8478	1,931.28	1,923.88	0.0000	4.5800	50.0000	0.0000	(0.2457)	(0.0267)	0.0000	1	(0.2724)	01/06/2025
300596.ZK	12/19/2024	SDB3260122905	100.00	3.8478	386.26	384.78	0.0000	4.5800	50.0000	0.0000	(0.0491)	(0.0053)	0.0000	1	(0.0545)	01/06/2025
300596.ZK	12/19/2024	SDB3260122905	300.00	3.8478	1,158.77	1,154.33	0.0000	4.5800	50.0000	0.0000	(0.1474)	(0.0160)	0.0000	1	(0.1635)	01/06/2025
300596.ZK	12/19/2024	SDB3260122905	2,300.00	3.8478	8,883.87	8,849.86	0.0000	4.5800	50.0000	0.0000	(1.1302)	(0.1229)	0.0000	1	(1.2531)	01/06/2025
300596.ZK	12/19/2024	SDB3260122905	300.00	3.8478	1,158.77	1,154.33	0.0000	4.5800	50.0000	0.0000	(0.1474)	(0.0160)	0.0000	1	(0.1635)	01/06/2025
300596.ZK	12/18/2024	SDB3260122905	100.00	3.8622	386.26	386.22	0.0000	4.5800	50.0000	0.0000	(0.0491)	(0.0054)	0.0000	1	(0.0545)	01/06/2025
300596.ZK	12/18/2024	SDB3260122905	200.00	3.8622	772.51	772.43	0.0000	4.5800	50.0000	0.0000	(0.0983)	(0.0107)	0.0000	1	(0.1090)	01/06/2025
300596.ZK	12/18/2024	SDB3260122905	1,100.00	3.8622	4,248.81	4,248.39	0.0000	4.5800	50.0000	0.0000	(0.5405)	(0.0590)	0.0000	1	(0.5995)	01/06/2025
300596.ZK	12/18/2024	SDB3260122905	100.00	3.8622	386.26	386.22	0.0000	4.5800	50.0000	0.0000	(0.0491)	(0.0054)	0.0000	1	(0.0545)	01/06/2025
300596.ZK	12/18/2024	SDB3260122905	100.00	3.8622	386.26	386.22	0.0000	4.5800	50.0000	0.0000	(0.0491)	(0.0054)	0.0000	1	(0.0545)	01/06/2025
300596.ZK	12/18/2024	SDB3260122905	1,800.00	3.8622	6,952.59	6,951.90	0.0000	4.5800	50.0000	0.0000	(0.8845)	(0.0966)	0.0000	1	(0.9811)	01/06/2025
300596.ZK	12/18/2024	SDB3260122905	400.00	3.8622	1,545.02	1,544.87	0.0000	4.5800	50.0000	0.0000	(0.1966)	(0.0215)	0.0000	1	(0.2180)	01/06/2025
300596.ZK	12/18/2024	SDB3260122905	200.00	3.8622	772.51	772.43	0.0000	4.5800	50.0000	0.0000	(0.0983)	(0.0107)	0.0000	1	(0.1090)	01/06/2025
300596.ZK	12/18/2024	SDB3260122905	200.00	3.8622	772.51	772.43	0.0000	4.5800	50.0000	0.0000	(0.0983)	(0.0107)	0.0000	1	(0.1090)	01/06/2025
300596.ZK	12/18/2024	SDB3260122905	500.00	3.8622	1,931.28	1,931.08	0.0000	4.5800	50.0000	0.0000	(0.2457)	(0.0268)	0.0000	1	(0.2725)	01/06/2025
300596.ZK	12/18/2024	SDB3260122905	100.00	3.8622	386.26	386.22	0.0000	4.5800	50.0000	0.0000	(0.0491)	(0.0054)	0.0000	1	(0.0545)	01/06/2025
300596.ZK	12/18/2024	SDB3260122905	300.00	3.8622	1,158.77	1,158.65	0.0000	4.5800	50.0000	0.0000	(0.1474)	(0.0161)	0.0000	1	(0.1635)	01/06/2025
300596.ZK	12/18/2024	SDB3260122905	2,300.00	3.8622	8,883.87	8,882.99	0.0000	4.5800	50.0000	0.0000	(1.1302)	(0.1234)	0.0000	1	(1.2536)	01/06/2025
300596.ZK	12/18/2024	SDB3260122905	300.00	3.8622	1,158.77	1,158.65	0.0000	4.5800	50.0000	0.0000	(0.1474)	(0.0161)	0.0000	1	(0.1635)	01/06/2025
300596.ZK	12/17/2024	SDB3260122905	100.00	3.9980	386.26	399.80	0.0000	4.5800	50.0000	0.0000	(0.0491)	(0.0056)	0.0000	1	(0.0547)	01/06/2025
300596.ZK	12/17/2024	SDB3260122905	200.00	3.9980	772.51	799.60	0.0000	4.5800	50.0000	0.0000	(0.0983)	(0.0111)	0.0000	1	(0.1094)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
RIANLON CORPORATION CMN CLASS A SERIES NORTHBOUND (Cont.)																
300596.ZK	12/17/2024	SDB3260122905	1,100.00	3.9980	4,248.81	4,397.79	0.0000	4.5800	50.0000	0.0000	(0.5405)	(0.0611)	0.0000	1	(0.6016)	01/06/2025
300596.ZK	12/17/2024	SDB3260122905	100.00	3.9980	386.26	399.80	0.0000	4.5800	50.0000	0.0000	(0.0491)	(0.0056)	0.0000	1	(0.0547)	01/06/2025
300596.ZK	12/17/2024	SDB3260122905	100.00	3.9980	386.26	399.80	0.0000	4.5800	50.0000	0.0000	(0.0491)	(0.0056)	0.0000	1	(0.0547)	01/06/2025
300596.ZK	12/17/2024	SDB3260122905	100.00	3.9980	386.26	399.80	0.0000	4.5800	50.0000	0.0000	(0.0491)	(0.0056)	0.0000	1	(0.0547)	01/06/2025
300596.ZK	12/17/2024	SDB3260122905	1,800.00	3.9980	6,952.59	7,196.38	0.0000	4.5800	50.0000	0.0000	(0.8845)	(0.0999)	0.0000	1	(0.9845)	01/06/2025
300596.ZK	12/17/2024	SDB3260122905	400.00	3.9980	1,545.02	1,599.20	0.0000	4.5800	50.0000	0.0000	(0.1966)	(0.0222)	0.0000	1	(0.2188)	01/06/2025
300596.ZK	12/17/2024	SDB3260122905	200.00	3.9980	772.51	799.60	0.0000	4.5800	50.0000	0.0000	(0.0983)	(0.0111)	0.0000	1	(0.1094)	01/06/2025
300596.ZK	12/17/2024	SDB3260122905	200.00	3.9980	772.51	799.60	0.0000	4.5800	50.0000	0.0000	(0.0983)	(0.0111)	0.0000	1	(0.1094)	01/06/2025
300596.ZK	12/17/2024	SDB3260122905	500.00	3.9980	1,931.28	1,999.00	0.0000	4.5800	50.0000	0.0000	(0.2457)	(0.0278)	0.0000	1	(0.2735)	01/06/2025
300596.ZK	12/17/2024	SDB3260122905	100.00	3.9980	386.26	399.80	0.0000	4.5800	50.0000	0.0000	(0.0491)	(0.0056)	0.0000	1	(0.0547)	01/06/2025
300596.ZK	12/17/2024	SDB3260122905	300.00	3.9980	1,158.77	1,199.40	0.0000	4.5800	50.0000	0.0000	(0.1474)	(0.0167)	0.0000	1	(0.1641)	01/06/2025
300596.ZK	12/17/2024	SDB3260122905	2,300.00	3.9980	8,883.87	9,195.38	0.0000	4.5800	50.0000	0.0000	(1.1302)	(0.1277)	0.0000	1	(1.2579)	01/06/2025
300596.ZK	12/17/2024	SDB3260122905	300.00	3.9980	1,158.77	1,199.40	0.0000	4.5800	50.0000	0.0000	(0.1474)	(0.0167)	0.0000	1	(0.1641)	01/06/2025
300596.ZK	12/16/2024	SDB3260122905	100.00	3.9908	386.26	399.08	0.0000	4.5800	50.0000	0.0000	(0.0491)	(0.0055)	0.0000	1	(0.0547)	01/06/2025
300596.ZK	12/16/2024	SDB3260122905	200.00	3.9908	772.51	798.16	0.0000	4.5800	50.0000	0.0000	(0.0983)	(0.0111)	0.0000	1	(0.1094)	01/06/2025
300596.ZK	12/16/2024	SDB3260122905	1,100.00	3.9908	4,248.81	4,389.90	0.0000	4.5800	50.0000	0.0000	(0.5405)	(0.0610)	0.0000	1	(0.6015)	01/06/2025
300596.ZK	12/16/2024	SDB3260122905	100.00	3.9908	386.26	399.08	0.0000	4.5800	50.0000	0.0000	(0.0491)	(0.0055)	0.0000	1	(0.0547)	01/06/2025
300596.ZK	12/16/2024	SDB3260122905	100.00	3.9908	386.26	399.08	0.0000	4.5800	50.0000	0.0000	(0.0491)	(0.0055)	0.0000	1	(0.0547)	01/06/2025
300596.ZK	12/16/2024	SDB3260122905	1,800.00	3.9908	6,952.59	7,183.48	0.0000	4.5800	50.0000	0.0000	(0.8845)	(0.0998)	0.0000	1	(0.9843)	01/06/2025
300596.ZK	12/16/2024	SDB3260122905	400.00	3.9908	1,545.02	1,596.33	0.0000	4.5800	50.0000	0.0000	(0.1966)	(0.0222)	0.0000	1	(0.2187)	01/06/2025
300596.ZK	12/16/2024	SDB3260122905	200.00	3.9908	772.51	798.16	0.0000	4.5800	50.0000	0.0000	(0.0983)	(0.0111)	0.0000	1	(0.1094)	01/06/2025
300596.ZK	12/16/2024	SDB3260122905	200.00	3.9908	772.51	798.16	0.0000	4.5800	50.0000	0.0000	(0.0983)	(0.0111)	0.0000	1	(0.1094)	01/06/2025
300596.ZK	12/16/2024	SDB3260122905	500.00	3.9908	1,931.28	1,995.41	0.0000	4.5800	50.0000	0.0000	(0.2457)	(0.0277)	0.0000	1	(0.2734)	01/06/2025
300596.ZK	12/16/2024	SDB3260122905	100.00	3.9908	386.26	399.08	0.0000	4.5800	50.0000	0.0000	(0.0491)	(0.0055)	0.0000	1	(0.0547)	01/06/2025
300596.ZK	12/16/2024	SDB3260122905	300.00	3.9908	1,158.77	1,197.25	0.0000	4.5800	50.0000	0.0000	(0.1474)	(0.0166)	0.0000	1	(0.1640)	01/06/2025
300596.ZK	12/16/2024	SDB3260122905	2,300.00	3.9908	8,883.87	9,178.89	0.0000	4.5800	50.0000	0.0000	(1.1302)	(0.1275)	0.0000	1	(1.2577)	01/06/2025
300596.ZK	12/16/2024	SDB3260122905	300.00	3.9908	1,158.77	1,197.25	0.0000	4.5800	50.0000	0.0000	(0.1474)	(0.0166)	0.0000	1	(0.1640)	01/06/2025
300596.ZK	12/13/2024	SDB3260122905	100.00	3.9827	386.26	398.27	0.0000	4.5800	50.0000	0.0000	(0.1474)	(0.0166)	0.0000	3	(0.1640)	01/06/2025
300596.ZK	12/13/2024	SDB3260122905	200.00	3.9827	772.51	796.55	0.0000	4.5800	50.0000	0.0000	(0.2948)	(0.0332)	0.0000	3	(0.3280)	01/06/2025
300596.ZK	12/13/2024	SDB3260122905	1,100.00	3.9827	4,248.81	4,381.02	0.0000	4.5800	50.0000	0.0000	(1.6216)	(0.1825)	0.0000	3	(1.8042)	01/06/2025
300596.ZK	12/13/2024	SDB3260122905	100.00	3.9827	386.26	398.27	0.0000	4.5800	50.0000	0.0000	(0.1474)	(0.0166)	0.0000	3	(0.1640)	01/06/2025
300596.ZK	12/13/2024	SDB3260122905	100.00	3.9827	386.26	398.27	0.0000	4.5800	50.0000	0.0000	(0.1474)	(0.0166)	0.0000	3	(0.1640)	01/06/2025
300596.ZK	12/13/2024	SDB3260122905	100.00	3.9827	386.26	398.27	0.0000	4.5800	50.0000	0.0000	(0.1474)	(0.0166)	0.0000	3	(0.1640)	01/06/2025
300596.ZK	12/13/2024	SDB3260122905	1,800.00	3.9827	6,952.59	7,168.94	0.0000	4.5800	50.0000	0.0000	(2.6536)	(0.2987)	0.0000	3	(2.9523)	01/06/2025
300596.ZK	12/13/2024	SDB3260122905	400.00	3.9827	1,545.02	1,593.10	0.0000	4.5800	50.0000	0.0000	(0.5897)	(0.0664)	0.0000	3	(0.6561)	01/06/2025
300596.ZK	12/13/2024	SDB3260122905	200.00	3.9827	772.51	796.55	0.0000	4.5800	50.0000	0.0000	(0.2948)	(0.0332)	0.0000	3	(0.3280)	01/06/2025
300596.ZK	12/13/2024	SDB3260122905	200.00	3.9827	772.51	796.55	0.0000	4.5800	50.0000	0.0000	(0.2948)	(0.0332)	0.0000	3	(0.3280)	01/06/2025
300596.ZK	12/13/2024	SDB3260122905	500.00	3.9827	1,931.28	1,991.37	0.0000	4.5800	50.0000	0.0000	(0.7371)	(0.0830)	0.0000	3	(0.8201)	01/06/2025
300596.ZK	12/13/2024	SDB3260122905	100.00	3.9827	386.26	398.27	0.0000	4.5800	50.0000	0.0000	(0.1474)	(0.0166)	0.0000	3	(0.1640)	01/06/2025
300596.ZK	12/13/2024	SDB3260122905	300.00	3.9827	1,158.77	1,194.82	0.0000	4.5800	50.0000	0.0000	(0.4423)	(0.0498)	0.0000	3	(0.4920)	01/06/2025
300596.ZK	12/13/2024	SDB3260122905	2,300.00	3.9827	8,883.87	9,160.31	0.0000	4.5800	50.0000	0.0000	(3.3907)	(0.3817)	0.0000	3	(3.7724)	01/06/2025
300596.ZK	12/13/2024	SDB3260122905	300.00	3.9827	1,158.77	1,194.82	0.0000	4.5800	50.0000	0.0000	(0.4423)	(0.0498)	0.0000	3	(0.4920)	01/06/2025
300596.ZK	12/12/2024	SDB3260122905	100.00	3.9497	386.26	394.97	0.0000	4.5800	50.0000	0.0000	(0.0491)	(0.0055)	0.0000	1	(0.0546)	01/06/2025
300596.ZK	12/12/2024	SDB3260122905	200.00	3.9497	772.51	789.94	0.0000	4.5800	50.0000	0.0000	(0.0983)	(0.0110)	0.0000	1	(0.1093)	01/06/2025
300596.ZK	12/12/2024	SDB3260122905	1,100.00	3.9497	4,248.81	4,344.67	0.0000	4.5800	50.0000	0.0000	(0.5405)	(0.0603)	0.0000	1	(0.6009)	01/06/2025
300596.ZK	12/12/2024	SDB3260122905	100.00	3.9497	386.26	394.97	0.0000	4.5800	50.0000	0.0000	(0.0491)	(0.0055)	0.0000	1	(0.0546)	01/06/2025
300596.ZK	12/12/2024	SDB3260122905	100.00	3.9497	386.26	394.97	0.0000	4.5800	50.0000	0.0000	(0.0491)	(0.0055)	0.0000	1	(0.0546)	01/06/2025
300596.ZK	12/12/2024	SDB3260122905	100.00	3.9497	386.26	394.97	0.0000	4.5800	50.0000	0.0000	(0.0491)	(0.0055)	0.0000	1	(0.0546)	01/06/2025
300596.ZK	12/12/2024	SDB3260122905	1,800.00	3.9497	6,952.59	7,109.45	0.0000	4.5800	50.0000	0.0000	(0.8845)	(0.0987)	0.0000	1	(0.9833)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
RIANLON CORPORATION CMN CLASS A SERIES NORTHBOUND (Cont.)																
300596.ZK	12/12/2024	SDB3260122905	400.00	3.9497	1,545.02	1,579.88	0.0000	4.5800	50.0000	0.0000	(0.1966)	(0.0219)	0.0000	1	(0.2185)	01/06/2025
300596.ZK	12/12/2024	SDB3260122905	200.00	3.9497	772.51	789.94	0.0000	4.5800	50.0000	0.0000	(0.0983)	(0.0110)	0.0000	1	(0.1093)	01/06/2025
300596.ZK	12/12/2024	SDB3260122905	200.00	3.9497	772.51	789.94	0.0000	4.5800	50.0000	0.0000	(0.0983)	(0.0110)	0.0000	1	(0.1093)	01/06/2025
300596.ZK	12/12/2024	SDB3260122905	500.00	3.9497	1,931.28	1,974.85	0.0000	4.5800	50.0000	0.0000	(0.2457)	(0.0274)	0.0000	1	(0.2731)	01/06/2025
300596.ZK	12/12/2024	SDB3260122905	100.00	3.9497	386.26	394.97	0.0000	4.5800	50.0000	0.0000	(0.0491)	(0.0055)	0.0000	1	(0.0546)	01/06/2025
300596.ZK	12/12/2024	SDB3260122905	300.00	3.9497	1,158.77	1,184.91	0.0000	4.5800	50.0000	0.0000	(0.1474)	(0.0165)	0.0000	1	(0.1639)	01/06/2025
300596.ZK	12/12/2024	SDB3260122905	2,300.00	3.9497	8,883.87	9,084.30	0.0000	4.5800	50.0000	0.0000	(1.1302)	(0.1262)	0.0000	1	(1.2564)	01/06/2025
300596.ZK	12/12/2024	SDB3260122905	300.00	3.9497	1,158.77	1,184.91	0.0000	4.5800	50.0000	0.0000	(0.1474)	(0.0165)	0.0000	1	(0.1639)	01/06/2025
300596.ZK	12/11/2024	SDB3260122905	100.00	3.9734	386.26	397.34	0.0000	4.5800	50.0000	0.0000	(0.0491)	(0.0055)	0.0000	1	(0.0547)	01/06/2025
300596.ZK	12/11/2024	SDB3260122905	200.00	3.9734	772.51	794.68	0.0000	4.5800	50.0000	0.0000	(0.0983)	(0.0110)	0.0000	1	(0.1093)	01/06/2025
300596.ZK	12/11/2024	SDB3260122905	1,100.00	3.9734	4,248.81	4,370.74	0.0000	4.5800	50.0000	0.0000	(0.5405)	(0.0607)	0.0000	1	(0.6012)	01/06/2025
300596.ZK	12/11/2024	SDB3260122905	100.00	3.9734	386.26	397.34	0.0000	4.5800	50.0000	0.0000	(0.0491)	(0.0055)	0.0000	1	(0.0547)	01/06/2025
300596.ZK	12/11/2024	SDB3260122905	100.00	3.9734	386.26	397.34	0.0000	4.5800	50.0000	0.0000	(0.0491)	(0.0055)	0.0000	1	(0.0547)	01/06/2025
300596.ZK	12/11/2024	SDB3260122905	100.00	3.9734	386.26	397.34	0.0000	4.5800	50.0000	0.0000	(0.0491)	(0.0055)	0.0000	1	(0.0547)	01/06/2025
300596.ZK	12/11/2024	SDB3260122905	1,900.00	3.9734	7,338.85	7,549.46	0.0000	4.5800	50.0000	0.0000	(0.9337)	(0.1049)	0.0000	1	(1.0385)	01/06/2025
300596.ZK	12/11/2024	SDB3260122905	400.00	3.9734	1,545.02	1,589.36	0.0000	4.5800	50.0000	0.0000	(0.1966)	(0.0221)	0.0000	1	(0.2186)	01/06/2025
300596.ZK	12/11/2024	SDB3260122905	200.00	3.9734	772.51	794.68	0.0000	4.5800	50.0000	0.0000	(0.0983)	(0.0110)	0.0000	1	(0.1093)	01/06/2025
300596.ZK	12/11/2024	SDB3260122905	200.00	3.9734	772.51	794.68	0.0000	4.5800	50.0000	0.0000	(0.0983)	(0.0110)	0.0000	1	(0.1093)	01/06/2025
300596.ZK	12/11/2024	SDB3260122905	500.00	3.9734	1,931.28	1,986.70	0.0000	4.5800	50.0000	0.0000	(0.2457)	(0.0276)	0.0000	1	(0.2733)	01/06/2025
300596.ZK	12/11/2024	SDB3260122905	100.00	3.9734	386.26	397.34	0.0000	4.5800	50.0000	0.0000	(0.0491)	(0.0055)	0.0000	1	(0.0547)	01/06/2025
300596.ZK	12/11/2024	SDB3260122905	300.00	3.9734	1,158.77	1,192.02	0.0000	4.5800	50.0000	0.0000	(0.1474)	(0.0166)	0.0000	1	(0.1640)	01/06/2025
300596.ZK	12/11/2024	SDB3260122905	2,300.00	3.9734	8,883.87	9,138.82	0.0000	4.5800	50.0000	0.0000	(1.1302)	(0.1269)	0.0000	1	(1.2572)	01/06/2025
300596.ZK	12/11/2024	SDB3260122905	300.00	3.9734	1,158.77	1,192.02	0.0000	4.5800	50.0000	0.0000	(0.1474)	(0.0166)	0.0000	1	(0.1640)	01/06/2025
300596.ZK	12/10/2024	SDB3260122905	100.00	3.9612	386.26	396.12	0.0000	4.5800	50.0000	0.0000	(0.0491)	(0.0055)	0.0000	1	(0.0546)	01/06/2025
300596.ZK	12/10/2024	SDB3260122905	200.00	3.9612	772.51	792.24	0.0000	4.5800	50.0000	0.0000	(0.0983)	(0.0110)	0.0000	1	(0.1093)	01/06/2025
300596.ZK	12/10/2024	SDB3260122905	1,100.00	3.9612	4,248.81	4,357.30	0.0000	4.5800	50.0000	0.0000	(0.5405)	(0.0605)	0.0000	1	(0.6011)	01/06/2025
300596.ZK	12/10/2024	SDB3260122905	100.00	3.9612	386.26	396.12	0.0000	4.5800	50.0000	0.0000	(0.0491)	(0.0055)	0.0000	1	(0.0546)	01/06/2025
300596.ZK	12/10/2024	SDB3260122905	100.00	3.9612	386.26	396.12	0.0000	4.5800	50.0000	0.0000	(0.0491)	(0.0055)	0.0000	1	(0.0546)	01/06/2025
300596.ZK	12/10/2024	SDB3260122905	3,000.00	3.9612	11,587.65	11,883.56	0.0000	4.5800	50.0000	0.0000	(1.4742)	(0.1650)	0.0000	1	(1.6393)	01/06/2025
300596.ZK	12/10/2024	SDB3260122905	400.00	3.9612	1,545.02	1,584.47	0.0000	4.5800	50.0000	0.0000	(0.1966)	(0.0220)	0.0000	1	(0.2186)	01/06/2025
300596.ZK	12/10/2024	SDB3260122905	200.00	3.9612	772.51	792.24	0.0000	4.5800	50.0000	0.0000	(0.0983)	(0.0110)	0.0000	1	(0.1093)	01/06/2025
300596.ZK	12/10/2024	SDB3260122905	200.00	3.9612	772.51	792.24	0.0000	4.5800	50.0000	0.0000	(0.0983)	(0.0110)	0.0000	1	(0.1093)	01/06/2025
300596.ZK	12/10/2024	SDB3260122905	500.00	3.9612	1,931.28	1,980.59	0.0000	4.5800	50.0000	0.0000	(0.2457)	(0.0275)	0.0000	1	(0.2732)	01/06/2025
300596.ZK	12/10/2024	SDB3260122905	100.00	3.9612	386.26	396.12	0.0000	4.5800	50.0000	0.0000	(0.0491)	(0.0055)	0.0000	1	(0.0546)	01/06/2025
300596.ZK	12/10/2024	SDB3260122905	300.00	3.9612	1,158.77	1,188.36	0.0000	4.5800	50.0000	0.0000	(0.1474)	(0.0165)	0.0000	1	(0.1639)	01/06/2025
300596.ZK	12/10/2024	SDB3260122905	2,300.00	3.9612	8,883.87	9,110.73	0.0000	4.5800	50.0000	0.0000	(1.1302)	(0.1265)	0.0000	1	(1.2568)	01/06/2025
300596.ZK	12/10/2024	SDB3260122905	300.00	3.9612	1,158.77	1,188.36	0.0000	4.5800	50.0000	0.0000	(0.1474)	(0.0165)	0.0000	1	(0.1639)	01/06/2025
300596.ZK	12/09/2024	SDB3260122905	100.00	3.8380	386.26	383.80	0.0000	4.5800	50.0000	0.0000	(0.0491)	(0.0053)	0.0000	1	(0.0545)	01/06/2025
300596.ZK	12/09/2024	SDB3260122905	200.00	3.8380	772.51	767.60	0.0000	4.5800	50.0000	0.0000	(0.0983)	(0.0107)	0.0000	1	(0.1089)	01/06/2025
300596.ZK	12/09/2024	SDB3260122905	1,100.00	3.8380	4,248.81	4,221.83	0.0000	4.5800	50.0000	0.0000	(0.5405)	(0.0586)	0.0000	1	(0.5992)	01/06/2025
300596.ZK	12/09/2024	SDB3260122905	100.00	3.8380	386.26	383.80	0.0000	4.5800	50.0000	0.0000	(0.0491)	(0.0053)	0.0000	1	(0.0545)	01/06/2025
300596.ZK	12/09/2024	SDB3260122905	100.00	3.8380	386.26	383.80	0.0000	4.5800	50.0000	0.0000	(0.0491)	(0.0053)	0.0000	1	(0.0545)	01/06/2025
300596.ZK	12/09/2024	SDB3260122905	100.00	3.8380	386.26	383.80	0.0000	4.5800	50.0000	0.0000	(0.0491)	(0.0053)	0.0000	1	(0.0545)	01/06/2025
300596.ZK	12/09/2024	SDB3260122905	3,000.00	3.8380	11,587.65	11,514.07	0.0000	4.5800	50.0000	0.0000	(1.4742)	(0.1599)	0.0000	1	(1.6341)	01/06/2025
300596.ZK	12/09/2024	SDB3260122905	400.00	3.8380	1,545.02	1,535.21	0.0000	4.5800	50.0000	0.0000	(0.1966)	(0.0213)	0.0000	1	(0.2179)	01/06/2025
300596.ZK	12/09/2024	SDB3260122905	200.00	3.8380	772.51	767.60	0.0000	4.5800	50.0000	0.0000	(0.0983)	(0.0107)	0.0000	1	(0.1089)	01/06/2025
300596.ZK	12/09/2024	SDB3260122905	200.00	3.8380	772.51	767.60	0.0000	4.5800	50.0000	0.0000	(0.0983)	(0.0107)	0.0000	1	(0.1089)	01/06/2025
300596.ZK	12/09/2024	SDB3260122905	500.00	3.8380	1,931.28	1,919.01	0.0000	4.5800	50.0000	0.0000	(0.2457)	(0.0267)	0.0000	1	(0.2724)	01/06/2025
300596.ZK	12/09/2024	SDB3260122905	100.00	3.8380	386.26	383.80	0.0000	4.5800	50.0000	0.0000	(0.0491)	(0.0053)	0.0000	1	(0.0545)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
RIANLON CORPORATION CMN CLASS A SERIES NORTHBOUND (Cont.)																
300596.ZK	12/09/2024	SDB3260122905	300.00	3.8380	1,158.77	1,151.41	0.0000	4.5800	50.0000	0.0000	(0.1474)	(0.0160)	0.0000	1	(0.1634)	01/06/2025
300596.ZK	12/09/2024	SDB3260122905	2,300.00	3.8380	8,883.87	8,827.45	0.0000	4.5800	50.0000	0.0000	(1.1302)	(0.1226)	0.0000	1	(1.2528)	01/06/2025
300596.ZK	12/09/2024	SDB3260122905	300.00	3.8380	1,158.77	1,151.41	0.0000	4.5800	50.0000	0.0000	(0.1474)	(0.0160)	0.0000	1	(0.1634)	01/06/2025
300596.ZK	12/06/2024	SDB3260122905	100.00	3.9304	386.26	393.04	0.0000	4.5800	50.0000	0.0000	(0.1474)	(0.0164)	0.0000	3	(0.1638)	01/06/2025
300596.ZK	12/06/2024	SDB3260122905	200.00	3.9304	772.51	786.08	0.0000	4.5800	50.0000	0.0000	(0.2948)	(0.0328)	0.0000	3	(0.3276)	01/06/2025
300596.ZK	12/06/2024	SDB3260122905	1,100.00	3.9304	4,248.81	4,323.45	0.0000	4.5800	50.0000	0.0000	(1.6216)	(0.1801)	0.0000	3	(1.8018)	01/06/2025
300596.ZK	12/06/2024	SDB3260122905	100.00	3.9304	386.26	393.04	0.0000	4.5800	50.0000	0.0000	(0.1474)	(0.0164)	0.0000	3	(0.1638)	01/06/2025
300596.ZK	12/06/2024	SDB3260122905	100.00	3.9304	386.26	393.04	0.0000	4.5800	50.0000	0.0000	(0.1474)	(0.0164)	0.0000	3	(0.1638)	01/06/2025
300596.ZK	12/06/2024	SDB3260122905	100.00	3.9304	386.26	393.04	0.0000	4.5800	50.0000	0.0000	(0.1474)	(0.0164)	0.0000	3	(0.1638)	01/06/2025
300596.ZK	12/06/2024	SDB3260122905	3,000.00	3.9304	11,587.65	11,791.22	0.0000	4.5800	50.0000	0.0000	(4.4226)	(0.4913)	0.0000	3	(4.9139)	01/06/2025
300596.ZK	12/06/2024	SDB3260122905	400.00	3.9304	1,545.02	1,572.16	0.0000	4.5800	50.0000	0.0000	(0.5897)	(0.0655)	0.0000	3	(0.6552)	01/06/2025
300596.ZK	12/06/2024	SDB3260122905	200.00	3.9304	772.51	786.08	0.0000	4.5800	50.0000	0.0000	(0.2948)	(0.0328)	0.0000	3	(0.3276)	01/06/2025
300596.ZK	12/06/2024	SDB3260122905	200.00	3.9304	772.51	786.08	0.0000	4.5800	50.0000	0.0000	(0.2948)	(0.0328)	0.0000	3	(0.3276)	01/06/2025
300596.ZK	12/06/2024	SDB3260122905	500.00	3.9304	1,931.28	1,965.20	0.0000	4.5800	50.0000	0.0000	(0.7371)	(0.0819)	0.0000	3	(0.8190)	01/06/2025
300596.ZK	12/06/2024	SDB3260122905	100.00	3.9304	386.26	393.04	0.0000	4.5800	50.0000	0.0000	(0.1474)	(0.0164)	0.0000	3	(0.1638)	01/06/2025
300596.ZK	12/06/2024	SDB3260122905	300.00	3.9304	1,158.77	1,179.12	0.0000	4.5800	50.0000	0.0000	(0.4423)	(0.0491)	0.0000	3	(0.4914)	01/06/2025
300596.ZK	12/06/2024	SDB3260122905	2,300.00	3.9304	8,883.87	9,039.93	0.0000	4.5800	50.0000	0.0000	(3.3907)	(0.3767)	0.0000	3	(3.7673)	01/06/2025
300596.ZK	12/06/2024	SDB3260122905	300.00	3.9304	1,158.77	1,179.12	0.0000	4.5800	50.0000	0.0000	(0.4423)	(0.0491)	0.0000	3	(0.4914)	01/06/2025
300596.ZK	12/05/2024	SDB3260122905	100.00	3.9099	386.26	390.99	0.0000	4.5800	50.0000	0.0000	(0.0491)	(0.0054)	0.0000	1	(0.0546)	01/06/2025
300596.ZK	12/05/2024	SDB3260122905	200.00	3.9099	772.51	781.99	0.0000	4.5800	50.0000	0.0000	(0.0983)	(0.0109)	0.0000	1	(0.1091)	01/06/2025
300596.ZK	12/05/2024	SDB3260122905	1,100.00	3.9099	4,248.81	4,300.94	0.0000	4.5800	50.0000	0.0000	(0.5405)	(0.0597)	0.0000	1	(0.6003)	01/06/2025
300596.ZK	12/05/2024	SDB3260122905	100.00	3.9099	386.26	390.99	0.0000	4.5800	50.0000	0.0000	(0.0491)	(0.0054)	0.0000	1	(0.0546)	01/06/2025
300596.ZK	12/05/2024	SDB3260122905	100.00	3.9099	386.26	390.99	0.0000	4.5800	50.0000	0.0000	(0.0491)	(0.0054)	0.0000	1	(0.0546)	01/06/2025
300596.ZK	12/05/2024	SDB3260122905	3,000.00	3.9099	11,587.65	11,729.83	0.0000	4.5800	50.0000	0.0000	(1.4742)	(0.1629)	0.0000	1	(1.6371)	01/06/2025
300596.ZK	12/05/2024	SDB3260122905	400.00	3.9099	1,545.02	1,563.98	0.0000	4.5800	50.0000	0.0000	(0.1966)	(0.0217)	0.0000	1	(0.2183)	01/06/2025
300596.ZK	12/05/2024	SDB3260122905	200.00	3.9099	772.51	781.99	0.0000	4.5800	50.0000	0.0000	(0.0983)	(0.0109)	0.0000	1	(0.1091)	01/06/2025
300596.ZK	12/05/2024	SDB3260122905	200.00	3.9099	772.51	781.99	0.0000	4.5800	50.0000	0.0000	(0.0983)	(0.0109)	0.0000	1	(0.1091)	01/06/2025
300596.ZK	12/05/2024	SDB3260122905	500.00	3.9099	1,931.28	1,954.97	0.0000	4.5800	50.0000	0.0000	(0.2457)	(0.0272)	0.0000	1	(0.2729)	01/06/2025
300596.ZK	12/05/2024	SDB3260122905	100.00	3.9099	386.26	390.99	0.0000	4.5800	50.0000	0.0000	(0.0491)	(0.0054)	0.0000	1	(0.0546)	01/06/2025
300596.ZK	12/05/2024	SDB3260122905	100.00	3.9099	1,158.77	1,172.98	0.0000	4.5800	50.0000	0.0000	(0.1474)	(0.0163)	0.0000	1	(0.1637)	01/06/2025
300596.ZK	12/05/2024	SDB3260122905	2,300.00	3.9099	8,883.87	8,992.87	0.0000	4.5800	50.0000	0.0000	(1.1302)	(0.1249)	0.0000	1	(1.2551)	01/06/2025
300596.ZK	12/05/2024	SDB3260122905	300.00	3.9099	1,158.77	1,172.98	0.0000	4.5800	50.0000	0.0000	(0.1474)	(0.0163)	0.0000	1	(0.1637)	01/06/2025
300596.ZK	12/04/2024	SDB3260122905	100.00	3.8626	386.26	386.26	0.0000	4.5800	50.0000	0.0000	(0.0491)	(0.0054)	0.0000	1	(0.0545)	01/06/2025
300596.ZK	12/04/2024	SDB3260122905	200.00	3.8626	772.51	772.51	0.0000	4.5800	50.0000	0.0000	(0.0983)	(0.0107)	0.0000	1	(0.1090)	01/06/2025
300596.ZK	12/04/2024	SDB3260122905	1,100.00	3.8626	4,248.81	4,248.81	0.0000	4.5800	50.0000	0.0000	(0.5405)	(0.0590)	0.0000	1	(0.5996)	01/06/2025
300596.ZK	12/04/2024	SDB3260122905	100.00	3.8626	386.26	386.26	0.0000	4.5800	50.0000	0.0000	(0.0491)	(0.0054)	0.0000	1	(0.0545)	01/06/2025
300596.ZK	12/04/2024	SDB3260122905	100.00	3.8626	386.26	386.26	0.0000	4.5800	50.0000	0.0000	(0.0491)	(0.0054)	0.0000	1	(0.0545)	01/06/2025
300596.ZK	12/04/2024	SDB3260122905	100.00	3.8626	386.26	386.26	0.0000	4.5800	50.0000	0.0000	(0.0491)	(0.0054)	0.0000	1	(0.0545)	01/06/2025
300596.ZK	12/04/2024	SDB3260122905	3,000.00	3.8626	11,587.65	11,587.65	0.0000	4.5800	50.0000	0.0000	(1.4742)	(0.1609)	0.0000	1	(1.6351)	01/06/2025
300596.ZK	12/04/2024	SDB3260122905	400.00	3.8626	1,545.02	1,545.02	0.0000	4.5800	50.0000	0.0000	(0.1966)	(0.0215)	0.0000	1	(0.2180)	01/06/2025
300596.ZK	12/04/2024	SDB3260122905	200.00	3.8626	772.51	772.51	0.0000	4.5800	50.0000	0.0000	(0.0983)	(0.0107)	0.0000	1	(0.1090)	01/06/2025
300596.ZK	12/04/2024	SDB3260122905	200.00	3.8626	772.51	772.51	0.0000	4.5800	50.0000	0.0000	(0.0983)	(0.0107)	0.0000	1	(0.1090)	01/06/2025
300596.ZK	12/04/2024	SDB3260122905	500.00	3.8626	1,931.28	1,931.28	0.0000	4.5800	50.0000	0.0000	(0.2457)	(0.0268)	0.0000	1	(0.2725)	01/06/2025
300596.ZK	12/04/2024	SDB3260122905	100.00	3.8626	386.26	386.26	0.0000	4.5800	50.0000	0.0000	(0.0491)	(0.0054)	0.0000	1	(0.0545)	01/06/2025
300596.ZK	12/04/2024	SDB3260122905	300.00	3.8626	1,158.77	1,158.77	0.0000	4.5800	50.0000	0.0000	(0.1474)	(0.0161)	0.0000	1	(0.1635)	01/06/2025
300596.ZK	12/04/2024	SDB3260122905	2,300.00	3.8626	8,883.87	8,883.87	0.0000	4.5800	50.0000	0.0000	(1.1302)	(0.1234)	0.0000	1	(1.2536)	01/06/2025
300596.ZK	12/04/2024	SDB3260122905	300.00	3.8626	1,158.77	1,158.77	0.0000	4.5800	50.0000	0.0000	(0.1474)	(0.0161)	0.0000	1	(0.1635)	01/06/2025
TOTAL RIANLON CORPORATION CMN CLASS A SERIES NORTHBOUND												(116.8864)	(13.2788)	0.0000	(130.1651)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
S.C NEW ENERGY TECHNOLOGY CORPORATION CMN CLASS A SERIES NORTHBOUND																
300724.ZK	01/03/2025	SDB3260488015	600.00	8.9924	5,374.02	5,395.44	0.0000	4.3300	50.0000	0.0000	(1.9391)	(0.2248)	0.0000	3	(2.1639)	01/06/2025
300724.ZK	01/03/2025	SDB3260488015	200.00	8.9924	1,806.17	1,798.48	0.0000	4.3300	50.0000	0.0000	(0.6517)	(0.0749)	0.0000	3	(0.7267)	01/06/2025
300724.ZK	01/03/2025	SDB3260488015	900.00	8.9924	8,789.62	8,093.17	0.0000	4.3300	50.0000	0.0000	(3.1716)	(0.3372)	0.0000	3	(3.5088)	01/06/2025
300724.ZK	01/03/2025	SDB3260488015	2,900.00	8.9924	28,322.10	26,077.98	0.0000	4.3300	50.0000	0.0000	(10.2196)	(1.0866)	0.0000	3	(11.3061)	01/06/2025
300724.ZK	01/03/2025	SDB3260488015	11,400.00	8.9924	111,335.17	102,513.44	0.0000	4.3300	50.0000	0.0000	(40.1734)	(4.2714)	0.0000	3	(44.4448)	01/06/2025
300724.ZK	01/03/2025	SDB3260488015	10,500.00	8.9924	102,545.55	94,420.27	0.0000	4.3300	50.0000	0.0000	(37.0019)	(3.9342)	0.0000	3	(40.9360)	01/06/2025
300724.ZK	01/03/2025	SDB3260488015	500.00	8.9924	4,883.12	4,496.20	0.0000	4.3300	50.0000	0.0000	(1.7620)	(0.1873)	0.0000	3	(1.9493)	01/06/2025
300724.ZK	01/03/2025	SDB3260488015	500.00	8.9924	4,883.12	4,496.20	0.0000	4.3300	50.0000	0.0000	(1.7620)	(0.1873)	0.0000	3	(1.9493)	01/06/2025
300724.ZK	01/03/2025	SDB3260488015	4,200.00	8.9924	41,018.22	37,768.11	0.0000	4.3300	50.0000	0.0000	(14.8007)	(1.5737)	0.0000	3	(16.3744)	01/06/2025
300724.ZK	01/03/2025	SDB3260488015	6,100.00	8.9924	59,574.08	54,853.68	0.0000	4.3300	50.0000	0.0000	(21.4963)	(2.2856)	0.0000	3	(23.7819)	01/06/2025
300724.ZK	01/03/2025	SDB3260488015	2,100.00	8.9924	20,509.11	18,884.05	0.0000	4.3300	50.0000	0.0000	(7.4004)	(0.7868)	0.0000	3	(8.1872)	01/06/2025
300724.ZK	01/03/2025	SDB3260488015	200.00	8.9924	1,953.25	1,798.48	0.0000	4.3300	50.0000	0.0000	(0.7048)	(0.0749)	0.0000	3	(0.7797)	01/06/2025
300724.ZK	01/03/2025	SDB3260488015	4,400.00	8.9924	42,971.47	39,566.59	0.0000	4.3300	50.0000	0.0000	(15.5055)	(1.6486)	0.0000	3	(17.1541)	01/06/2025
300724.ZK	01/03/2025	SDB3260488015	500.00	8.9924	4,883.12	4,496.20	0.0000	4.3300	50.0000	0.0000	(1.7620)	(0.1873)	0.0000	3	(1.9493)	01/06/2025
300724.ZK	01/03/2025	SDB3260488015	1,000.00	8.9924	9,766.24	8,992.41	0.0000	4.3300	50.0000	0.0000	(3.5240)	(0.3747)	0.0000	3	(3.8987)	01/06/2025
300724.ZK	01/03/2025	SDB3260488015	3,400.00	8.9924	33,205.23	30,574.18	0.0000	4.3300	50.0000	0.0000	(11.9816)	(1.2739)	0.0000	3	(13.2555)	01/06/2025
300724.ZK	01/03/2025	SDB3260488015	400.00	8.9924	3,906.50	3,596.96	0.0000	4.3300	50.0000	0.0000	(1.4096)	(0.1499)	0.0000	3	(1.5595)	01/06/2025
300724.ZK	01/03/2025	SDB3260488015	700.00	8.9924	6,836.37	6,294.68	0.0000	4.3300	50.0000	0.0000	(2.4668)	(0.2623)	0.0000	3	(2.7291)	01/06/2025
300724.ZK	01/03/2025	SDB3260488015	1,300.00	8.9924	12,696.12	11,690.13	0.0000	4.3300	50.0000	0.0000	(4.5812)	(0.4871)	0.0000	3	(5.0683)	01/06/2025
300724.ZK	01/03/2025	SDB3260488015	300.00	8.9924	2,929.87	2,697.72	0.0000	4.3300	50.0000	0.0000	(1.0572)	(0.1124)	0.0000	3	(1.1696)	01/06/2025
300724.ZK	01/03/2025	SDB3260488015	200.00	8.9924	1,953.25	1,798.48	0.0000	4.3300	50.0000	0.0000	(0.7048)	(0.0749)	0.0000	3	(0.7797)	01/06/2025
300724.ZK	01/03/2025	SDB3260488015	5,800.00	8.9924	56,644.21	52,155.96	0.0000	4.3300	50.0000	0.0000	(20.4391)	(2.1732)	0.0000	3	(22.6123)	01/06/2025
300724.ZK	01/03/2025	SDB3260488015	300.00	8.9924	2,929.87	2,697.72	0.0000	4.3300	50.0000	0.0000	(1.0572)	(0.1124)	0.0000	3	(1.1696)	01/06/2025
300724.ZK	01/03/2025	SDB3260488015	900.00	8.9924	8,789.62	8,093.17	0.0000	4.3300	50.0000	0.0000	(3.1716)	(0.3372)	0.0000	3	(3.5088)	01/06/2025
300724.ZK	01/03/2025	SDB3260488015	800.00	8.9924	7,812.99	7,193.93	0.0000	4.3300	50.0000	0.0000	(2.8192)	(0.2997)	0.0000	3	(3.1189)	01/06/2025
300724.ZK	01/03/2025	SDB3260488015	4,000.00	8.9924	39,064.97	35,969.63	0.0000	4.3300	50.0000	0.0000	(14.0959)	(1.4987)	0.0000	3	(15.5947)	01/06/2025
300724.ZK	01/03/2025	SDB3260488015	4,400.00	8.9924	42,971.47	39,566.59	0.0000	4.3300	50.0000	0.0000	(15.5055)	(1.6486)	0.0000	3	(17.1541)	01/06/2025
300724.ZK	01/03/2025	SDB3260488015	4,400.00	8.9924	42,971.47	39,566.59	0.0000	4.3300	50.0000	0.0000	(15.5055)	(1.6486)	0.0000	3	(17.1541)	01/06/2025
300724.ZK	01/03/2025	SDB3260488015	8,300.00	8.9924	81,059.82	74,636.98	0.0000	4.3300	50.0000	0.0000	(29.2491)	(3.1099)	0.0000	3	(32.3590)	01/06/2025
300724.ZK	01/02/2025	SDB3260488015	600.00	8.8862	5,374.02	5,331.73	0.0000	4.3300	50.0000	0.0000	(0.6464)	(0.0741)	0.0000	1	(0.7204)	01/06/2025
300724.ZK	01/02/2025	SDB3260488015	200.00	8.8862	1,806.17	1,777.24	0.0000	4.3300	50.0000	0.0000	(0.2172)	(0.0247)	0.0000	1	(0.2419)	01/06/2025
300724.ZK	01/02/2025	SDB3260488015	900.00	8.8862	8,789.62	7,997.59	0.0000	4.3300	50.0000	0.0000	(1.0572)	(0.1111)	0.0000	1	(1.1683)	01/06/2025
300724.ZK	01/02/2025	SDB3260488015	2,900.00	8.8862	28,322.10	25,770.01	0.0000	4.3300	50.0000	0.0000	(3.4065)	(0.3579)	0.0000	1	(3.7644)	01/06/2025
300724.ZK	01/02/2025	SDB3260488015	11,400.00	8.8862	111,335.17	101,302.81	0.0000	4.3300	50.0000	0.0000	(13.3911)	(1.4070)	0.0000	1	(14.7981)	01/06/2025
300724.ZK	01/02/2025	SDB3260488015	10,500.00	8.8862	102,545.55	93,305.22	0.0000	4.3300	50.0000	0.0000	(12.3340)	(1.2959)	0.0000	1	(13.6299)	01/06/2025
300724.ZK	01/02/2025	SDB3260488015	500.00	8.8862	4,883.12	4,443.11	0.0000	4.3300	50.0000	0.0000	(0.5873)	(0.0617)	0.0000	1	(0.6490)	01/06/2025
300724.ZK	01/02/2025	SDB3260488015	500.00	8.8862	4,883.12	4,443.11	0.0000	4.3300	50.0000	0.0000	(0.5873)	(0.0617)	0.0000	1	(0.6490)	01/06/2025
300724.ZK	01/02/2025	SDB3260488015	4,200.00	8.8862	41,018.22	37,322.09	0.0000	4.3300	50.0000	0.0000	(4.9336)	(0.5184)	0.0000	1	(5.4519)	01/06/2025
300724.ZK	01/02/2025	SDB3260488015	6,100.00	8.8862	59,574.08	54,205.89	0.0000	4.3300	50.0000	0.0000	(7.1654)	(0.7529)	0.0000	1	(7.9183)	01/06/2025
300724.ZK	01/02/2025	SDB3260488015	2,100.00	8.8862	20,509.11	18,661.04	0.0000	4.3300	50.0000	0.0000	(2.4668)	(0.2592)	0.0000	1	(2.7260)	01/06/2025
300724.ZK	01/02/2025	SDB3260488015	200.00	8.8862	1,953.25	1,777.24	0.0000	4.3300	50.0000	0.0000	(0.2349)	(0.0247)	0.0000	1	(0.2596)	01/06/2025
300724.ZK	01/02/2025	SDB3260488015	4,400.00	8.8862	42,971.47	39,099.33	0.0000	4.3300	50.0000	0.0000	(5.1685)	(0.5430)	0.0000	1	(5.7116)	01/06/2025
300724.ZK	01/02/2025	SDB3260488015	500.00	8.8862	4,883.12	4,443.11	0.0000	4.3300	50.0000	0.0000	(0.5873)	(0.0617)	0.0000	1	(0.6490)	01/06/2025
300724.ZK	01/02/2025	SDB3260488015	1,000.00	8.8862	9,766.24	8,886.21	0.0000	4.3300	50.0000	0.0000	(1.1747)	(0.1234)	0.0000	1	(1.2981)	01/06/2025
300724.ZK	01/02/2025	SDB3260488015	3,400.00	8.8862	33,205.23	30,213.12	0.0000	4.3300	50.0000	0.0000	(3.9939)	(0.4196)	0.0000	1	(4.4135)	01/06/2025
300724.ZK	01/02/2025	SDB3260488015	400.00	8.8862	3,906.50	3,554.48	0.0000	4.3300	50.0000	0.0000	(0.4699)	(0.0494)	0.0000	1	(0.5192)	01/06/2025
300724.ZK	01/02/2025	SDB3260488015	700.00	8.8862	6,836.37	6,220.35	0.0000	4.3300	50.0000	0.0000	(0.8223)	(0.0864)	0.0000	1	(0.9087)	01/06/2025
300724.ZK	01/02/2025	SDB3260488015	1,300.00	8.8862	12,696.12	11,552.07	0.0000	4.3300	50.0000	0.0000	(1.5271)	(0.1604)	0.0000	1	(1.6875)	01/06/2025
300724.ZK	01/02/2025	SDB3260488015	300.00	8.8862	2,929.87	2,665.86	0.0000	4.3300	50.0000	0.0000	(0.3524)	(0.0370)	0.0000	1	(0.3894)	01/06/2025
300724.ZK	01/02/2025	SDB3260488015	200.00	8.8862	1,953.25	1,777.24	0.0000	4.3300	50.0000	0.0000	(0.2349)	(0.0247)	0.0000	1	(0.2596)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
S.C NEW ENERGY TECHNOLOGY CORPORATION CMN CLASS A SERIES NORTHBOUND (Cont.)																
300724.ZK	01/02/2025	SDB3260488015	5,800.00	8.8862	56,644.21	51,540.02	0.0000	4.3300	50.0000	0.0000	(6.8130)	(0.7158)	0.0000	1	(7.5289)	01/06/2025
300724.ZK	01/02/2025	SDB3260488015	300.00	8.8862	2,929.87	2,665.86	0.0000	4.3300	50.0000	0.0000	(0.3524)	(0.0370)	0.0000	1	(0.3894)	01/06/2025
300724.ZK	01/02/2025	SDB3260488015	900.00	8.8862	8,789.62	7,997.59	0.0000	4.3300	50.0000	0.0000	(1.0572)	(0.1111)	0.0000	1	(1.1683)	01/06/2025
300724.ZK	01/02/2025	SDB3260488015	800.00	8.8862	7,812.99	7,108.97	0.0000	4.3300	50.0000	0.0000	(0.9397)	(0.0987)	0.0000	1	(1.0385)	01/06/2025
300724.ZK	01/02/2025	SDB3260488015	4,000.00	8.8862	39,064.97	35,544.84	0.0000	4.3300	50.0000	0.0000	(4.6986)	(0.4937)	0.0000	1	(5.1923)	01/06/2025
300724.ZK	01/02/2025	SDB3260488015	4,400.00	8.8862	42,971.47	39,099.33	0.0000	4.3300	50.0000	0.0000	(5.1685)	(0.5430)	0.0000	1	(5.7116)	01/06/2025
300724.ZK	01/02/2025	SDB3260488015	4,400.00	8.8862	42,971.47	39,099.33	0.0000	4.3300	50.0000	0.0000	(5.1685)	(0.5430)	0.0000	1	(5.7116)	01/06/2025
300724.ZK	01/02/2025	SDB3260488015	8,300.00	8.8862	81,059.82	73,755.55	0.0000	4.3300	50.0000	0.0000	(9.7497)	(1.0244)	0.0000	1	(10.7741)	01/06/2025
300724.ZK	12/31/2024	SDB3260488015	600.00	9.1141	5,374.02	5,468.47	0.0000	4.3300	50.0000	0.0000	(1.2928)	(0.1519)	0.0000	2	(1.4447)	01/06/2025
300724.ZK	12/31/2024	SDB3260488015	200.00	9.1141	1,806.17	1,822.82	0.0000	4.3300	50.0000	0.0000	(0.4345)	(0.0506)	0.0000	2	(0.4851)	01/06/2025
300724.ZK	12/31/2024	SDB3260488015	900.00	9.1141	8,789.62	8,202.71	0.0000	4.3300	50.0000	0.0000	(2.1144)	(0.2279)	0.0000	2	(2.3422)	01/06/2025
300724.ZK	12/31/2024	SDB3260488015	2,900.00	9.1141	28,322.10	26,430.95	0.0000	4.3300	50.0000	0.0000	(6.8130)	(0.7342)	0.0000	2	(7.5472)	01/06/2025
300724.ZK	12/31/2024	SDB3260488015	11,400.00	9.1141	111,335.17	103,900.99	0.0000	4.3300	50.0000	0.0000	(26.7823)	(2.8861)	0.0000	2	(29.6684)	01/06/2025
300724.ZK	12/31/2024	SDB3260488015	10,500.00	9.1141	102,545.55	95,698.28	0.0000	4.3300	50.0000	0.0000	(24.6679)	(2.6583)	0.0000	2	(27.3262)	01/06/2025
300724.ZK	12/31/2024	SDB3260488015	500.00	9.1141	4,883.12	4,557.06	0.0000	4.3300	50.0000	0.0000	(1.1747)	(0.1266)	0.0000	2	(1.3012)	01/06/2025
300724.ZK	12/31/2024	SDB3260488015	500.00	9.1141	4,883.12	4,557.06	0.0000	4.3300	50.0000	0.0000	(1.1747)	(0.1266)	0.0000	2	(1.3012)	01/06/2025
300724.ZK	12/31/2024	SDB3260488015	4,200.00	9.1141	41,018.22	38,279.31	0.0000	4.3300	50.0000	0.0000	(9.8672)	(1.0633)	0.0000	2	(10.9305)	01/06/2025
300724.ZK	12/31/2024	SDB3260488015	6,100.00	9.1141	59,574.08	55,596.14	0.0000	4.3300	50.0000	0.0000	(14.3309)	(1.5443)	0.0000	2	(15.8752)	01/06/2025
300724.ZK	12/31/2024	SDB3260488015	2,100.00	9.1141	20,509.11	19,139.66	0.0000	4.3300	50.0000	0.0000	(4.9336)	(0.5317)	0.0000	2	(5.4652)	01/06/2025
300724.ZK	12/31/2024	SDB3260488015	200.00	9.1141	1,953.25	1,822.82	0.0000	4.3300	50.0000	0.0000	(0.4699)	(0.0506)	0.0000	2	(0.5205)	01/06/2025
300724.ZK	12/31/2024	SDB3260488015	4,400.00	9.1141	42,971.47	40,102.14	0.0000	4.3300	50.0000	0.0000	(10.3370)	(1.1139)	0.0000	2	(11.4510)	01/06/2025
300724.ZK	12/31/2024	SDB3260488015	500.00	9.1141	4,883.12	4,557.06	0.0000	4.3300	50.0000	0.0000	(1.1747)	(0.1266)	0.0000	2	(1.3012)	01/06/2025
300724.ZK	12/31/2024	SDB3260488015	1,000.00	9.1141	9,766.24	9,114.12	0.0000	4.3300	50.0000	0.0000	(2.3493)	(0.2532)	0.0000	2	(2.6025)	01/06/2025
300724.ZK	12/31/2024	SDB3260488015	3,400.00	9.1141	33,205.23	30,988.01	0.0000	4.3300	50.0000	0.0000	(7.9877)	(0.8608)	0.0000	2	(8.8485)	01/06/2025
300724.ZK	12/31/2024	SDB3260488015	400.00	9.1141	3,906.50	3,645.65	0.0000	4.3300	50.0000	0.0000	(0.9397)	(0.1013)	0.0000	2	(1.0410)	01/06/2025
300724.ZK	12/31/2024	SDB3260488015	700.00	9.1141	6,836.37	6,379.89	0.0000	4.3300	50.0000	0.0000	(1.6445)	(0.1772)	0.0000	2	(1.8217)	01/06/2025
300724.ZK	12/31/2024	SDB3260488015	1,300.00	9.1141	12,696.12	11,848.36	0.0000	4.3300	50.0000	0.0000	(3.0541)	(0.3291)	0.0000	2	(3.3832)	01/06/2025
300724.ZK	12/31/2024	SDB3260488015	300.00	9.1141	2,929.87	2,734.24	0.0000	4.3300	50.0000	0.0000	(0.7048)	(0.0760)	0.0000	2	(0.7807)	01/06/2025
300724.ZK	12/31/2024	SDB3260488015	200.00	9.1141	1,953.25	1,822.82	0.0000	4.3300	50.0000	0.0000	(0.4699)	(0.0506)	0.0000	2	(0.5205)	01/06/2025
300724.ZK	12/31/2024	SDB3260488015	5,800.00	9.1141	56,644.21	52,861.91	0.0000	4.3300	50.0000	0.0000	(13.6261)	(1.4684)	0.0000	2	(15.0945)	01/06/2025
300724.ZK	12/31/2024	SDB3260488015	300.00	9.1141	2,929.87	2,734.24	0.0000	4.3300	50.0000	0.0000	(0.7048)	(0.0760)	0.0000	2	(0.7807)	01/06/2025
300724.ZK	12/31/2024	SDB3260488015	900.00	9.1141	8,789.62	8,202.71	0.0000	4.3300	50.0000	0.0000	(2.1144)	(0.2279)	0.0000	2	(2.3422)	01/06/2025
300724.ZK	12/31/2024	SDB3260488015	800.00	9.1141	7,812.99	7,291.30	0.0000	4.3300	50.0000	0.0000	(1.8795)	(0.2025)	0.0000	2	(2.0820)	01/06/2025
300724.ZK	12/31/2024	SDB3260488015	4,000.00	9.1141	39,064.97	36,456.49	0.0000	4.3300	50.0000	0.0000	(9.3973)	(1.0127)	0.0000	2	(10.4100)	01/06/2025
300724.ZK	12/31/2024	SDB3260488015	4,400.00	9.1141	42,971.47	40,102.14	0.0000	4.3300	50.0000	0.0000	(10.3370)	(1.1139)	0.0000	2	(11.4510)	01/06/2025
300724.ZK	12/31/2024	SDB3260488015	4,400.00	9.1141	42,971.47	40,102.14	0.0000	4.3300	50.0000	0.0000	(10.3370)	(1.1139)	0.0000	2	(11.4510)	01/06/2025
300724.ZK	12/31/2024	SDB3260488015	8,300.00	9.1141	81,059.82	75,647.21	0.0000	4.3300	50.0000	0.0000	(19.4994)	(2.1013)	0.0000	2	(21.6007)	01/06/2025
300724.ZK	12/30/2024	SDB3260488015	600.00	9.0441	5,374.02	5,426.43	0.0000	4.3300	50.0000	0.0000	(0.6464)	(0.0754)	0.0000	1	(0.7217)	01/06/2025
300724.ZK	12/30/2024	SDB3260488015	200.00	9.0441	1,806.17	1,808.81	0.0000	4.3300	50.0000	0.0000	(0.2172)	(0.0251)	0.0000	1	(0.2424)	01/06/2025
300724.ZK	12/30/2024	SDB3260488015	900.00	9.0441	8,789.62	8,139.65	0.0000	4.3300	50.0000	0.0000	(1.0572)	(0.1131)	0.0000	1	(1.1702)	01/06/2025
300724.ZK	12/30/2024	SDB3260488015	2,900.00	9.0441	28,322.10	26,227.77	0.0000	4.3300	50.0000	0.0000	(3.4065)	(0.3643)	0.0000	1	(3.7708)	01/06/2025
300724.ZK	12/30/2024	SDB3260488015	11,400.00	9.0441	111,335.17	103,102.25	0.0000	4.3300	50.0000	0.0000	(13.3911)	(1.4320)	0.0000	1	(14.8231)	01/06/2025
300724.ZK	12/30/2024	SDB3260488015	10,500.00	9.0441	102,545.55	94,962.60	0.0000	4.3300	50.0000	0.0000	(12.3340)	(1.3189)	0.0000	1	(13.6529)	01/06/2025
300724.ZK	12/30/2024	SDB3260488015	500.00	9.0441	4,883.12	4,522.03	0.0000	4.3300	50.0000	0.0000	(0.5873)	(0.0628)	0.0000	1	(0.6501)	01/06/2025
300724.ZK	12/30/2024	SDB3260488015	500.00	9.0441	4,883.12	4,522.03	0.0000	4.3300	50.0000	0.0000	(0.5873)	(0.0628)	0.0000	1	(0.6501)	01/06/2025
300724.ZK	12/30/2024	SDB3260488015	4,200.00	9.0441	41,018.22	37,985.04	0.0000	4.3300	50.0000	0.0000	(4.9336)	(0.5276)	0.0000	1	(5.4612)	01/06/2025
300724.ZK	12/30/2024	SDB3260488015	6,100.00	9.0441	59,574.08	55,168.75	0.0000	4.3300	50.0000	0.0000	(7.1654)	(0.7662)	0.0000	1	(7.9317)	01/06/2025
300724.ZK	12/30/2024	SDB3260488015	2,100.00	9.0441	20,509.11	18,992.52	0.0000	4.3300	50.0000	0.0000	(2.4668)	(0.2638)	0.0000	1	(2.7306)	01/06/2025
300724.ZK	12/30/2024	SDB3260488015	200.00	9.0441	1,953.25	1,808.81	0.0000	4.3300	50.0000	0.0000	(0.2349)	(0.0251)	0.0000	1	(0.2601)	01/06/2025
300724.ZK	12/30/2024	SDB3260488015	4,400.00	9.0441	42,971.47	39,793.85	0.0000	4.3300	50.0000	0.0000	(5.1685)	(0.5527)	0.0000	1	(5.7212)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
S.C NEW ENERGY TECHNOLOGY CORPORATION CMN CLASS A SERIES NORTHBOUND (Cont.)																
300724.ZK	12/30/2024	SDB3260488015	500.00	9.0441	4,883.12	4,522.03	0.0000	4.3300	50.0000	0.0000	(0.5873)	(0.0628)	0.0000	1	(0.6501)	01/06/2025
300724.ZK	12/30/2024	SDB3260488015	1,000.00	9.0441	9,766.24	9,044.06	0.0000	4.3300	50.0000	0.0000	(1.1747)	(0.1256)	0.0000	1	(1.3003)	01/06/2025
300724.ZK	12/30/2024	SDB3260488015	3,400.00	9.0441	33,205.23	30,749.79	0.0000	4.3300	50.0000	0.0000	(3.9939)	(0.4271)	0.0000	1	(4.4209)	01/06/2025
300724.ZK	12/30/2024	SDB3260488015	400.00	9.0441	3,906.50	3,617.62	0.0000	4.3300	50.0000	0.0000	(0.4699)	(0.0502)	0.0000	1	(0.5201)	01/06/2025
300724.ZK	12/30/2024	SDB3260488015	700.00	9.0441	6,836.37	6,330.84	0.0000	4.3300	50.0000	0.0000	(0.8223)	(0.0879)	0.0000	1	(0.9102)	01/06/2025
300724.ZK	12/30/2024	SDB3260488015	1,300.00	9.0441	12,696.12	11,757.27	0.0000	4.3300	50.0000	0.0000	(1.5271)	(0.1633)	0.0000	1	(1.6904)	01/06/2025
300724.ZK	12/30/2024	SDB3260488015	300.00	9.0441	2,929.87	2,713.22	0.0000	4.3300	50.0000	0.0000	(0.3524)	(0.0377)	0.0000	1	(0.3901)	01/06/2025
300724.ZK	12/30/2024	SDB3260488015	200.00	9.0441	1,953.25	1,808.81	0.0000	4.3300	50.0000	0.0000	(0.2349)	(0.0251)	0.0000	1	(0.2601)	01/06/2025
300724.ZK	12/30/2024	SDB3260488015	5,800.00	9.0441	56,644.21	52,455.53	0.0000	4.3300	50.0000	0.0000	(6.8130)	(0.7285)	0.0000	1	(7.5416)	01/06/2025
300724.ZK	12/30/2024	SDB3260488015	300.00	9.0441	2,929.87	2,713.22	0.0000	4.3300	50.0000	0.0000	(0.3524)	(0.0377)	0.0000	1	(0.3901)	01/06/2025
300724.ZK	12/30/2024	SDB3260488015	900.00	9.0441	8,789.62	8,139.65	0.0000	4.3300	50.0000	0.0000	(1.0572)	(0.1131)	0.0000	1	(1.1702)	01/06/2025
300724.ZK	12/30/2024	SDB3260488015	800.00	9.0441	7,812.99	7,235.25	0.0000	4.3300	50.0000	0.0000	(0.9397)	(0.1005)	0.0000	1	(1.0402)	01/06/2025
300724.ZK	12/30/2024	SDB3260488015	4,000.00	9.0441	39,064.97	36,176.23	0.0000	4.3300	50.0000	0.0000	(4.6986)	(0.5024)	0.0000	1	(5.2011)	01/06/2025
300724.ZK	12/30/2024	SDB3260488015	4,400.00	9.0441	42,971.47	39,793.85	0.0000	4.3300	50.0000	0.0000	(5.1685)	(0.5527)	0.0000	1	(5.7212)	01/06/2025
300724.ZK	12/30/2024	SDB3260488015	4,400.00	9.0441	42,971.47	39,793.85	0.0000	4.3300	50.0000	0.0000	(5.1685)	(0.5527)	0.0000	1	(5.7212)	01/06/2025
300724.ZK	12/30/2024	SDB3260488015	8,300.00	9.0441	81,059.82	75,065.67	0.0000	4.3300	50.0000	0.0000	(9.7497)	(1.0426)	0.0000	1	(10.7923)	01/06/2025
300724.ZK	12/27/2024	SDB3260488015	600.00	8.9778	5,374.02	5,386.70	0.0000	4.3300	50.0000	0.0000	(1.9391)	(0.2244)	0.0000	3	(2.1636)	01/06/2025
300724.ZK	12/27/2024	SDB3260488015	200.00	8.9778	1,806.17	1,795.57	0.0000	4.3300	50.0000	0.0000	(0.6517)	(0.0748)	0.0000	3	(0.7265)	01/06/2025
300724.ZK	12/27/2024	SDB3260488015	900.00	8.9778	8,789.62	8,080.05	0.0000	4.3300	50.0000	0.0000	(3.1716)	(0.3367)	0.0000	3	(3.5083)	01/06/2025
300724.ZK	12/27/2024	SDB3260488015	2,900.00	8.9778	28,322.10	26,035.72	0.0000	4.3300	50.0000	0.0000	(10.2196)	(1.0848)	0.0000	3	(11.3044)	01/06/2025
300724.ZK	12/27/2024	SDB3260488015	11,400.00	8.9778	111,335.17	102,347.30	0.0000	4.3300	50.0000	0.0000	(40.1734)	(4.2645)	0.0000	3	(44.4379)	01/06/2025
300724.ZK	12/27/2024	SDB3260488015	10,500.00	8.9778	102,545.55	94,267.25	0.0000	4.3300	50.0000	0.0000	(37.0019)	(3.9278)	0.0000	3	(40.9297)	01/06/2025
300724.ZK	12/27/2024	SDB3260488015	500.00	8.9778	4,883.12	4,488.92	0.0000	4.3300	50.0000	0.0000	(1.7620)	(0.1870)	0.0000	3	(1.9490)	01/06/2025
300724.ZK	12/27/2024	SDB3260488015	500.00	8.9778	4,883.12	4,488.92	0.0000	4.3300	50.0000	0.0000	(1.7620)	(0.1870)	0.0000	3	(1.9490)	01/06/2025
300724.ZK	12/27/2024	SDB3260488015	4,200.00	8.9778	41,018.22	37,706.90	0.0000	4.3300	50.0000	0.0000	(14.8007)	(1.5711)	0.0000	3	(16.3719)	01/06/2025
300724.ZK	12/27/2024	SDB3260488015	6,100.00	8.9778	59,574.08	54,764.78	0.0000	4.3300	50.0000	0.0000	(21.4963)	(2.2819)	0.0000	3	(23.7782)	01/06/2025
300724.ZK	12/27/2024	SDB3260488015	2,100.00	8.9778	20,509.11	18,853.45	0.0000	4.3300	50.0000	0.0000	(7.4004)	(0.7856)	0.0000	3	(8.1859)	01/06/2025
300724.ZK	12/27/2024	SDB3260488015	200.00	8.9778	1,953.25	1,795.57	0.0000	4.3300	50.0000	0.0000	(0.7048)	(0.0748)	0.0000	3	(0.7796)	01/06/2025
300724.ZK	12/27/2024	SDB3260488015	4,400.00	8.9778	42,971.47	39,502.47	0.0000	4.3300	50.0000	0.0000	(15.5055)	(1.6459)	0.0000	3	(17.1515)	01/06/2025
300724.ZK	12/27/2024	SDB3260488015	500.00	8.9778	4,883.12	4,488.92	0.0000	4.3300	50.0000	0.0000	(1.7620)	(0.1870)	0.0000	3	(1.9490)	01/06/2025
300724.ZK	12/27/2024	SDB3260488015	1,000.00	8.9778	9,766.24	8,977.83	0.0000	4.3300	50.0000	0.0000	(3.5240)	(0.3741)	0.0000	3	(3.8981)	01/06/2025
300724.ZK	12/27/2024	SDB3260488015	3,400.00	8.9778	33,205.23	30,524.63	0.0000	4.3300	50.0000	0.0000	(11.9816)	(1.2719)	0.0000	3	(13.2534)	01/06/2025
300724.ZK	12/27/2024	SDB3260488015	400.00	8.9778	3,906.50	3,591.13	0.0000	4.3300	50.0000	0.0000	(1.4096)	(0.1496)	0.0000	3	(1.5592)	01/06/2025
300724.ZK	12/27/2024	SDB3260488015	700.00	8.9778	6,836.37	6,284.48	0.0000	4.3300	50.0000	0.0000	(2.4668)	(0.2619)	0.0000	3	(2.7286)	01/06/2025
300724.ZK	12/27/2024	SDB3260488015	1,300.00	8.9778	12,696.12	11,671.18	0.0000	4.3300	50.0000	0.0000	(4.5812)	(0.4863)	0.0000	3	(5.0675)	01/06/2025
300724.ZK	12/27/2024	SDB3260488015	300.00	8.9778	2,929.87	2,693.35	0.0000	4.3300	50.0000	0.0000	(1.0572)	(0.1122)	0.0000	3	(1.1694)	01/06/2025
300724.ZK	12/27/2024	SDB3260488015	200.00	8.9778	1,953.25	1,795.57	0.0000	4.3300	50.0000	0.0000	(0.7048)	(0.0748)	0.0000	3	(0.7796)	01/06/2025
300724.ZK	12/27/2024	SDB3260488015	5,800.00	8.9778	56,644.21	52,071.43	0.0000	4.3300	50.0000	0.0000	(20.4391)	(2.1696)	0.0000	3	(22.6088)	01/06/2025
300724.ZK	12/27/2024	SDB3260488015	300.00	8.9778	2,929.87	2,693.35	0.0000	4.3300	50.0000	0.0000	(1.0572)	(0.1122)	0.0000	3	(1.1694)	01/06/2025
300724.ZK	12/27/2024	SDB3260488015	900.00	8.9778	8,789.62	8,080.05	0.0000	4.3300	50.0000	0.0000	(3.1716)	(0.3367)	0.0000	3	(3.5083)	01/06/2025
300724.ZK	12/27/2024	SDB3260488015	800.00	8.9778	7,812.99	7,182.27	0.0000	4.3300	50.0000	0.0000	(2.8192)	(0.2993)	0.0000	3	(3.1184)	01/06/2025
300724.ZK	12/27/2024	SDB3260488015	4,000.00	8.9778	39,064.97	35,911.33	0.0000	4.3300	50.0000	0.0000	(14.0959)	(1.4963)	0.0000	3	(15.5922)	01/06/2025
300724.ZK	12/27/2024	SDB3260488015	4,400.00	8.9778	42,971.47	39,502.47	0.0000	4.3300	50.0000	0.0000	(15.5055)	(1.6459)	0.0000	3	(17.1515)	01/06/2025
300724.ZK	12/27/2024	SDB3260488015	4,400.00	8.9778	42,971.47	39,502.47	0.0000	4.3300	50.0000	0.0000	(15.5055)	(1.6459)	0.0000	3	(17.1515)	01/06/2025
300724.ZK	12/27/2024	SDB3260488015	8,300.00	8.9778	81,059.82	74,516.01	0.0000	4.3300	50.0000	0.0000	(28.2491)	(3.1048)	0.0000	3	(32.3539)	01/06/2025
300724.ZK	12/26/2024	SDB3260488015	900.00	8.8570	8,789.62	7,971.29	0.0000	4.3300	50.0000	0.0000	(1.0572)	(0.1107)	0.0000	1	(1.1679)	01/06/2025
300724.ZK	12/26/2024	SDB3260488015	2,900.00	8.8570	28,322.10	25,685.26	0.0000	4.3300	50.0000	0.0000	(3.4065)	(0.3567)	0.0000	1	(3.7633)	01/06/2025
300724.ZK	12/26/2024	SDB3260488015	11,400.00	8.8570	111,335.17	100,969.65	0.0000	4.3300	50.0000	0.0000	(13.3911)	(1.4024)	0.0000	1	(14.7935)	01/06/2025
300724.ZK	12/26/2024	SDB3260488015	10,500.00	8.8570	102,545.55	92,998.36	0.0000	4.3300	50.0000	0.0000	(12.3340)	(1.2916)	0.0000	1	(13.6256)	01/06/2025
300724.ZK	12/26/2024	SDB3260488015	500.00	8.8570	4,883.12	4,428.49	0.0000	4.3300	50.0000	0.0000	(0.5873)	(0.0615)	0.0000	1	(0.6488)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
S.C NEW ENERGY TECHNOLOGY CORPORATION CMN CLASS A SERIES NORTHBOUND (Cont.)																
300724.ZK	12/26/2024	SDB3260488015	500.00	8.8570	4,883.12	4,428.49	0.0000	4.3300	50.0000	0.0000	(0.5873)	(0.0615)	0.0000	1	(0.6488)	01/06/2025
300724.ZK	12/26/2024	SDB3260488015	4,200.00	8.8570	41,018.22	37,199.35	0.0000	4.3300	50.0000	0.0000	(4.9336)	(0.5167)	0.0000	1	(5.4502)	01/06/2025
300724.ZK	12/26/2024	SDB3260488015	6,100.00	8.8570	59,574.08	54,027.62	0.0000	4.3300	50.0000	0.0000	(7.1654)	(0.7504)	0.0000	1	(7.9158)	01/06/2025
300724.ZK	12/26/2024	SDB3260488015	2,100.00	8.8570	20,509.11	18,599.67	0.0000	4.3300	50.0000	0.0000	(2.4668)	(0.2583)	0.0000	1	(2.7251)	01/06/2025
300724.ZK	12/26/2024	SDB3260488015	200.00	8.8570	1,953.25	1,771.40	0.0000	4.3300	50.0000	0.0000	(0.2349)	(0.0246)	0.0000	1	(0.2595)	01/06/2025
300724.ZK	12/26/2024	SDB3260488015	4,400.00	8.8570	42,971.47	38,970.74	0.0000	4.3300	50.0000	0.0000	(5.1685)	(0.5413)	0.0000	1	(5.7098)	01/06/2025
300724.ZK	12/26/2024	SDB3260488015	500.00	8.8570	4,883.12	4,428.49	0.0000	4.3300	50.0000	0.0000	(0.5873)	(0.0615)	0.0000	1	(0.6488)	01/06/2025
300724.ZK	12/26/2024	SDB3260488015	1,000.00	8.8570	9,766.24	8,856.99	0.0000	4.3300	50.0000	0.0000	(1.1747)	(0.1230)	0.0000	1	(1.2977)	01/06/2025
300724.ZK	12/26/2024	SDB3260488015	3,400.00	8.8570	33,205.23	30,113.76	0.0000	4.3300	50.0000	0.0000	(3.9939)	(0.4182)	0.0000	1	(4.4121)	01/06/2025
300724.ZK	12/26/2024	SDB3260488015	400.00	8.8570	3,906.50	3,542.79	0.0000	4.3300	50.0000	0.0000	(0.4699)	(0.0492)	0.0000	1	(0.5191)	01/06/2025
300724.ZK	12/26/2024	SDB3260488015	700.00	8.8570	6,836.37	6,199.89	0.0000	4.3300	50.0000	0.0000	(0.8223)	(0.0861)	0.0000	1	(0.9084)	01/06/2025
300724.ZK	12/26/2024	SDB3260488015	1,300.00	8.8570	12,696.12	11,514.08	0.0000	4.3300	50.0000	0.0000	(1.5271)	(0.1599)	0.0000	1	(1.6870)	01/06/2025
300724.ZK	12/26/2024	SDB3260488015	300.00	8.8570	2,929.87	2,657.10	0.0000	4.3300	50.0000	0.0000	(0.3524)	(0.0369)	0.0000	1	(0.3893)	01/06/2025
300724.ZK	12/26/2024	SDB3260488015	200.00	8.8570	1,953.25	1,771.40	0.0000	4.3300	50.0000	0.0000	(0.2349)	(0.0246)	0.0000	1	(0.2595)	01/06/2025
300724.ZK	12/26/2024	SDB3260488015	5,800.00	8.8570	56,644.21	51,370.52	0.0000	4.3300	50.0000	0.0000	(6.8130)	(0.7135)	0.0000	1	(7.5265)	01/06/2025
300724.ZK	12/26/2024	SDB3260488015	300.00	8.8570	2,929.87	2,657.10	0.0000	4.3300	50.0000	0.0000	(0.3524)	(0.0369)	0.0000	1	(0.3893)	01/06/2025
300724.ZK	12/26/2024	SDB3260488015	900.00	8.8570	8,789.62	7,971.29	0.0000	4.3300	50.0000	0.0000	(1.0572)	(0.1107)	0.0000	1	(1.1679)	01/06/2025
300724.ZK	12/26/2024	SDB3260488015	800.00	8.8570	7,812.99	7,085.59	0.0000	4.3300	50.0000	0.0000	(0.9397)	(0.0984)	0.0000	1	(1.0381)	01/06/2025
300724.ZK	12/26/2024	SDB3260488015	4,000.00	8.8570	39,064.97	35,427.95	0.0000	4.3300	50.0000	0.0000	(4.6986)	(0.4921)	0.0000	1	(5.1907)	01/06/2025
300724.ZK	12/26/2024	SDB3260488015	4,400.00	8.8570	42,971.47	38,970.74	0.0000	4.3300	50.0000	0.0000	(5.1685)	(0.5413)	0.0000	1	(5.7098)	01/06/2025
300724.ZK	12/26/2024	SDB3260488015	4,400.00	8.8570	42,971.47	38,970.74	0.0000	4.3300	50.0000	0.0000	(5.1685)	(0.5413)	0.0000	1	(5.7098)	01/06/2025
300724.ZK	12/26/2024	SDB3260488015	8,300.00	8.8570	81,059.82	73,512.99	0.0000	4.3300	50.0000	0.0000	(9.7497)	(1.0210)	0.0000	1	(10.7707)	01/06/2025
300724.ZK	12/24/2024	SDB3260488015	900.00	8.8570	8,789.62	7,971.29	0.0000	4.3300	50.0000	0.0000	(2.1144)	(0.2214)	0.0000	2	(2.3358)	01/06/2025
300724.ZK	12/24/2024	SDB3260488015	2,900.00	8.8570	28,322.10	25,685.26	0.0000	4.3300	50.0000	0.0000	(6.8130)	(0.7135)	0.0000	2	(7.5265)	01/06/2025
300724.ZK	12/24/2024	SDB3260488015	11,400.00	8.8570	111,335.17	100,969.65	0.0000	4.3300	50.0000	0.0000	(26.7823)	(2.8047)	0.0000	2	(29.5870)	01/06/2025
300724.ZK	12/24/2024	SDB3260488015	10,500.00	8.8570	102,545.55	92,998.36	0.0000	4.3300	50.0000	0.0000	(24.6679)	(2.5833)	0.0000	2	(27.2512)	01/06/2025
300724.ZK	12/24/2024	SDB3260488015	500.00	8.8570	4,883.12	4,428.49	0.0000	4.3300	50.0000	0.0000	(1.1747)	(0.1230)	0.0000	2	(1.2977)	01/06/2025
300724.ZK	12/24/2024	SDB3260488015	500.00	8.8570	4,883.12	4,428.49	0.0000	4.3300	50.0000	0.0000	(1.1747)	(0.1230)	0.0000	2	(1.2977)	01/06/2025
300724.ZK	12/24/2024	SDB3260488015	4,200.00	8.8570	41,018.22	37,199.35	0.0000	4.3300	50.0000	0.0000	(9.8672)	(1.0333)	0.0000	2	(10.9005)	01/06/2025
300724.ZK	12/24/2024	SDB3260488015	6,100.00	8.8570	59,574.08	54,027.62	0.0000	4.3300	50.0000	0.0000	(14.3309)	(1.5008)	0.0000	2	(15.8316)	01/06/2025
300724.ZK	12/24/2024	SDB3260488015	2,100.00	8.8570	20,509.11	18,599.67	0.0000	4.3300	50.0000	0.0000	(4.9336)	(0.5167)	0.0000	2	(5.4502)	01/06/2025
300724.ZK	12/24/2024	SDB3260488015	200.00	8.8570	1,953.25	1,771.40	0.0000	4.3300	50.0000	0.0000	(0.4699)	(0.0492)	0.0000	2	(0.5191)	01/06/2025
300724.ZK	12/24/2024	SDB3260488015	4,400.00	8.8570	42,971.47	38,970.74	0.0000	4.3300	50.0000	0.0000	(10.3370)	(1.0825)	0.0000	2	(11.4195)	01/06/2025
300724.ZK	12/24/2024	SDB3260488015	500.00	8.8570	4,883.12	4,428.49	0.0000	4.3300	50.0000	0.0000	(1.1747)	(0.1230)	0.0000	2	(1.2977)	01/06/2025
300724.ZK	12/24/2024	SDB3260488015	1,000.00	8.8570	9,766.24	8,856.99	0.0000	4.3300	50.0000	0.0000	(2.3493)	(0.2460)	0.0000	2	(2.5954)	01/06/2025
300724.ZK	12/24/2024	SDB3260488015	3,400.00	8.8570	33,205.23	30,113.76	0.0000	4.3300	50.0000	0.0000	(7.9877)	(0.8365)	0.0000	2	(8.8242)	01/06/2025
300724.ZK	12/24/2024	SDB3260488015	400.00	8.8570	3,906.50	3,542.79	0.0000	4.3300	50.0000	0.0000	(0.9397)	(0.0984)	0.0000	2	(1.0381)	01/06/2025
300724.ZK	12/24/2024	SDB3260488015	700.00	8.8570	6,836.37	6,199.89	0.0000	4.3300	50.0000	0.0000	(1.6445)	(0.1722)	0.0000	2	(1.8167)	01/06/2025
300724.ZK	12/24/2024	SDB3260488015	1,300.00	8.8570	12,696.12	11,514.08	0.0000	4.3300	50.0000	0.0000	(3.0541)	(0.3198)	0.0000	2	(3.3740)	01/06/2025
300724.ZK	12/24/2024	SDB3260488015	300.00	8.8570	2,929.87	2,657.10	0.0000	4.3300	50.0000	0.0000	(0.7048)	(0.0738)	0.0000	2	(0.7786)	01/06/2025
300724.ZK	12/24/2024	SDB3260488015	200.00	8.8570	1,953.25	1,771.40	0.0000	4.3300	50.0000	0.0000	(0.4699)	(0.0492)	0.0000	2	(0.5191)	01/06/2025
300724.ZK	12/24/2024	SDB3260488015	5,800.00	8.8570	56,644.21	51,370.52	0.0000	4.3300	50.0000	0.0000	(13.6261)	(1.4270)	0.0000	2	(15.0530)	01/06/2025
300724.ZK	12/24/2024	SDB3260488015	300.00	8.8570	2,929.87	2,657.10	0.0000	4.3300	50.0000	0.0000	(0.7048)	(0.0738)	0.0000	2	(0.7786)	01/06/2025
300724.ZK	12/24/2024	SDB3260488015	900.00	8.8570	8,789.62	7,971.29	0.0000	4.3300	50.0000	0.0000	(2.1144)	(0.2214)	0.0000	2	(2.3358)	01/06/2025
300724.ZK	12/24/2024	SDB3260488015	800.00	8.8570	7,812.99	7,085.59	0.0000	4.3300	50.0000	0.0000	(1.8795)	(0.1968)	0.0000	2	(2.0763)	01/06/2025
300724.ZK	12/24/2024	SDB3260488015	4,000.00	8.8570	39,064.97	35,427.95	0.0000	4.3300	50.0000	0.0000	(9.3973)	(0.9841)	0.0000	2	(10.3814)	01/06/2025
300724.ZK	12/24/2024	SDB3260488015	4,400.00	8.8570	42,971.47	38,970.74	0.0000	4.3300	50.0000	0.0000	(10.3370)	(1.0825)	0.0000	2	(11.4195)	01/06/2025
300724.ZK	12/24/2024	SDB3260488015	4,400.00	8.8570	42,971.47	38,970.74	0.0000	4.3300	50.0000	0.0000	(10.3370)	(1.0825)	0.0000	2	(11.4195)	01/06/2025
300724.ZK	12/24/2024	SDB3260488015	8,300.00	8.8570	81,059.82	73,512.99	0.0000	4.3300	50.0000	0.0000	(19.4994)	(2.0420)	0.0000	2	(21.5414)	01/06/2025
300724.ZK	12/23/2024	SDB3260488015	900.00	8.8884	8,789.62	7,999.56	0.0000	4.3300	50.0000	0.0000	(1.0572)	(0.1111)	0.0000	1	(1.1683)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
S.C NEW ENERGY TECHNOLOGY CORPORATION CMN CLASS A SERIES NORTHBOUND (Cont.)																
300724.ZK	12/23/2024	SDB3260488015	2,900.00	8.8884	28,322.10	25,776.36	0.0000	4.3300	50.0000	0.0000	(3.4065)	(0.3580)	0.0000	1	(3.7645)	01/06/2025
300724.ZK	12/23/2024	SDB3260488015	11,400.00	8.8884	111,335.17	101,327.77	0.0000	4.3300	50.0000	0.0000	(13.3911)	(1.4073)	0.0000	1	(14.7985)	01/06/2025
300724.ZK	12/23/2024	SDB3260488015	10,500.00	8.8884	102,545.55	93,328.21	0.0000	4.3300	50.0000	0.0000	(12.3340)	(1.2962)	0.0000	1	(13.6302)	01/06/2025
300724.ZK	12/23/2024	SDB3260488015	500.00	8.8884	4,883.12	4,444.20	0.0000	4.3300	50.0000	0.0000	(0.5873)	(0.0617)	0.0000	1	(0.6491)	01/06/2025
300724.ZK	12/23/2024	SDB3260488015	500.00	8.8884	4,883.12	4,444.20	0.0000	4.3300	50.0000	0.0000	(0.5873)	(0.0617)	0.0000	1	(0.6491)	01/06/2025
300724.ZK	12/23/2024	SDB3260488015	4,200.00	8.8884	41,018.22	37,331.28	0.0000	4.3300	50.0000	0.0000	(4.9336)	(0.5185)	0.0000	1	(5.4521)	01/06/2025
300724.ZK	12/23/2024	SDB3260488015	6,100.00	8.8884	59,574.08	54,219.25	0.0000	4.3300	50.0000	0.0000	(7.1654)	(0.7530)	0.0000	1	(7.9185)	01/06/2025
300724.ZK	12/23/2024	SDB3260488015	2,100.00	8.8884	20,509.11	18,665.64	0.0000	4.3300	50.0000	0.0000	(2.4668)	(0.2592)	0.0000	1	(2.7260)	01/06/2025
300724.ZK	12/23/2024	SDB3260488015	200.00	8.8884	1,953.25	1,777.68	0.0000	4.3300	50.0000	0.0000	(0.2349)	(0.0247)	0.0000	1	(0.2596)	01/06/2025
300724.ZK	12/23/2024	SDB3260488015	4,400.00	8.8884	42,971.47	39,108.96	0.0000	4.3300	50.0000	0.0000	(5.1685)	(0.5432)	0.0000	1	(5.7117)	01/06/2025
300724.ZK	12/23/2024	SDB3260488015	500.00	8.8884	4,883.12	4,444.20	0.0000	4.3300	50.0000	0.0000	(0.5873)	(0.0617)	0.0000	1	(0.6491)	01/06/2025
300724.ZK	12/23/2024	SDB3260488015	1,000.00	8.8884	9,766.24	8,888.40	0.0000	4.3300	50.0000	0.0000	(1.1747)	(0.1235)	0.0000	1	(1.2981)	01/06/2025
300724.ZK	12/23/2024	SDB3260488015	3,400.00	8.8884	33,205.23	30,220.56	0.0000	4.3300	50.0000	0.0000	(3.9939)	(0.4197)	0.0000	1	(4.4136)	01/06/2025
300724.ZK	12/23/2024	SDB3260488015	400.00	8.8884	3,906.50	3,555.36	0.0000	4.3300	50.0000	0.0000	(0.4699)	(0.0494)	0.0000	1	(0.5192)	01/06/2025
300724.ZK	12/23/2024	SDB3260488015	700.00	8.8884	6,836.37	6,221.88	0.0000	4.3300	50.0000	0.0000	(0.8223)	(0.0864)	0.0000	1	(0.9087)	01/06/2025
300724.ZK	12/23/2024	SDB3260488015	1,300.00	8.8884	12,696.12	11,554.92	0.0000	4.3300	50.0000	0.0000	(1.5271)	(0.1605)	0.0000	1	(1.6875)	01/06/2025
300724.ZK	12/23/2024	SDB3260488015	300.00	8.8884	2,929.87	2,666.52	0.0000	4.3300	50.0000	0.0000	(0.3524)	(0.0370)	0.0000	1	(0.3894)	01/06/2025
300724.ZK	12/23/2024	SDB3260488015	200.00	8.8884	1,953.25	1,777.68	0.0000	4.3300	50.0000	0.0000	(0.2349)	(0.0247)	0.0000	1	(0.2596)	01/06/2025
300724.ZK	12/23/2024	SDB3260488015	5,800.00	8.8884	56,644.21	51,552.73	0.0000	4.3300	50.0000	0.0000	(6.8130)	(0.7160)	0.0000	1	(7.5290)	01/06/2025
300724.ZK	12/23/2024	SDB3260488015	300.00	8.8884	2,929.87	2,666.52	0.0000	4.3300	50.0000	0.0000	(0.3524)	(0.0370)	0.0000	1	(0.3894)	01/06/2025
300724.ZK	12/23/2024	SDB3260488015	900.00	8.8884	8,789.62	7,999.56	0.0000	4.3300	50.0000	0.0000	(1.0572)	(0.1111)	0.0000	1	(1.1683)	01/06/2025
300724.ZK	12/23/2024	SDB3260488015	800.00	8.8884	7,812.99	7,110.72	0.0000	4.3300	50.0000	0.0000	(0.9397)	(0.0988)	0.0000	1	(1.0385)	01/06/2025
300724.ZK	12/23/2024	SDB3260488015	4,000.00	8.8884	39,064.97	35,553.60	0.0000	4.3300	50.0000	0.0000	(4.6986)	(0.4938)	0.0000	1	(5.1924)	01/06/2025
300724.ZK	12/23/2024	SDB3260488015	4,400.00	8.8884	42,971.47	39,108.96	0.0000	4.3300	50.0000	0.0000	(5.1685)	(0.5432)	0.0000	1	(5.7117)	01/06/2025
300724.ZK	12/23/2024	SDB3260488015	4,400.00	8.8884	42,971.47	39,108.96	0.0000	4.3300	50.0000	0.0000	(5.1685)	(0.5432)	0.0000	1	(5.7117)	01/06/2025
300724.ZK	12/23/2024	SDB3260488015	8,300.00	8.8884	81,059.82	73,773.73	0.0000	4.3300	50.0000	0.0000	(9.7497)	(1.0246)	0.0000	1	(10.7743)	01/06/2025
300724.ZK	12/20/2024	SDB3260488015	900.00	8.9305	8,789.62	8,037.47	0.0000	4.3300	50.0000	0.0000	(3.1716)	(0.3349)	0.0000	3	(3.5065)	01/06/2025
300724.ZK	12/20/2024	SDB3260488015	2,900.00	8.9305	28,322.10	25,898.50	0.0000	4.3300	50.0000	0.0000	(10.2196)	(1.0791)	0.0000	3	(11.2987)	01/06/2025
300724.ZK	12/20/2024	SDB3260488015	11,400.00	8.9305	111,335.17	101,807.91	0.0000	4.3300	50.0000	0.0000	(40.1734)	(4.2420)	0.0000	3	(44.4154)	01/06/2025
300724.ZK	12/20/2024	SDB3260488015	10,500.00	8.9305	102,545.55	93,770.44	0.0000	4.3300	50.0000	0.0000	(37.0019)	(3.9071)	0.0000	3	(40.9090)	01/06/2025
300724.ZK	12/20/2024	SDB3260488015	500.00	8.9305	4,883.12	4,465.26	0.0000	4.3300	50.0000	0.0000	(1.7620)	(0.1861)	0.0000	3	(1.9480)	01/06/2025
300724.ZK	12/20/2024	SDB3260488015	500.00	8.9305	4,883.12	4,465.26	0.0000	4.3300	50.0000	0.0000	(1.7620)	(0.1861)	0.0000	3	(1.9480)	01/06/2025
300724.ZK	12/20/2024	SDB3260488015	4,200.00	8.9305	41,018.22	37,508.18	0.0000	4.3300	50.0000	0.0000	(14.8007)	(1.5628)	0.0000	3	(16.3636)	01/06/2025
300724.ZK	12/20/2024	SDB3260488015	6,100.00	8.9305	59,574.08	54,476.16	0.0000	4.3300	50.0000	0.0000	(21.4963)	(2.2698)	0.0000	3	(23.7662)	01/06/2025
300724.ZK	12/20/2024	SDB3260488015	2,100.00	8.9305	20,509.11	18,754.09	0.0000	4.3300	50.0000	0.0000	(7.4004)	(0.7814)	0.0000	3	(8.1818)	01/06/2025
300724.ZK	12/20/2024	SDB3260488015	200.00	8.9305	1,953.25	1,786.10	0.0000	4.3300	50.0000	0.0000	(0.7048)	(0.0744)	0.0000	3	(0.7792)	01/06/2025
300724.ZK	12/20/2024	SDB3260488015	4,400.00	8.9305	42,971.47	39,294.28	0.0000	4.3300	50.0000	0.0000	(15.5055)	(1.6373)	0.0000	3	(17.1428)	01/06/2025
300724.ZK	12/20/2024	SDB3260488015	500.00	8.9305	4,883.12	4,465.26	0.0000	4.3300	50.0000	0.0000	(1.7620)	(0.1861)	0.0000	3	(1.9480)	01/06/2025
300724.ZK	12/20/2024	SDB3260488015	1,000.00	8.9305	9,766.24	8,930.52	0.0000	4.3300	50.0000	0.0000	(3.5240)	(0.3721)	0.0000	3	(3.8961)	01/06/2025
300724.ZK	12/20/2024	SDB3260488015	3,400.00	8.9305	33,205.23	30,363.76	0.0000	4.3300	50.0000	0.0000	(11.9816)	(1.2652)	0.0000	3	(13.2467)	01/06/2025
300724.ZK	12/20/2024	SDB3260488015	400.00	8.9305	3,906.50	3,572.21	0.0000	4.3300	50.0000	0.0000	(1.4096)	(0.1488)	0.0000	3	(1.5584)	01/06/2025
300724.ZK	12/20/2024	SDB3260488015	700.00	8.9305	6,836.37	6,251.36	0.0000	4.3300	50.0000	0.0000	(2.4668)	(0.2605)	0.0000	3	(2.7273)	01/06/2025
300724.ZK	12/20/2024	SDB3260488015	1,300.00	8.9305	12,696.12	11,609.67	0.0000	4.3300	50.0000	0.0000	(4.5812)	(0.4837)	0.0000	3	(5.0649)	01/06/2025
300724.ZK	12/20/2024	SDB3260488015	300.00	8.9305	2,929.87	2,679.16	0.0000	4.3300	50.0000	0.0000	(1.0572)	(0.1116)	0.0000	3	(1.1688)	01/06/2025
300724.ZK	12/20/2024	SDB3260488015	200.00	8.9305	1,953.25	1,786.10	0.0000	4.3300	50.0000	0.0000	(0.7048)	(0.0744)	0.0000	3	(0.7792)	01/06/2025
300724.ZK	12/20/2024	SDB3260488015	5,800.00	8.9305	56,644.21	51,797.00	0.0000	4.3300	50.0000	0.0000	(20.4391)	(2.1582)	0.0000	3	(22.5973)	01/06/2025
300724.ZK	12/20/2024	SDB3260488015	300.00	8.9305	2,929.87	2,679.16	0.0000	4.3300	50.0000	0.0000	(1.0572)	(0.1116)	0.0000	3	(1.1688)	01/06/2025
300724.ZK	12/20/2024	SDB3260488015	900.00	8.9305	8,789.62	8,037.47	0.0000	4.3300	50.0000	0.0000	(3.1716)	(0.3349)	0.0000	3	(3.5065)	01/06/2025
300724.ZK	12/20/2024	SDB3260488015	800.00	8.9305	7,812.99	7,144.41	0.0000	4.3300	50.0000	0.0000	(2.8192)	(0.2977)	0.0000	3	(3.1169)	01/06/2025
300724.ZK	12/20/2024	SDB3260488015	4,000.00	8.9305	39,064.97	35,722.07	0.0000	4.3300	50.0000	0.0000	(14.0959)	(1.4884)	0.0000	3	(15.5844)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
S.C NEW ENERGY TECHNOLOGY CORPORATION CMN CLASS A SERIES NORTHBOUND (Cont.)																
300724.ZK	12/20/2024	SDB3260488015	4,400.00	8.9305	42,971.47	39,294.28	0.0000	4.3300	50.0000	0.0000	(15.5055)	(1.6373)	0.0000	3	(17.1428)	01/06/2025
300724.ZK	12/20/2024	SDB3260488015	4,400.00	8.9305	42,971.47	39,294.28	0.0000	4.3300	50.0000	0.0000	(15.5055)	(1.6373)	0.0000	3	(17.1428)	01/06/2025
300724.ZK	12/20/2024	SDB3260488015	8,300.00	8.9305	81,059.82	74,123.30	0.0000	4.3300	50.0000	0.0000	(29.2491)	(3.0885)	0.0000	3	(32.3376)	01/06/2025
300724.ZK	12/19/2024	SDB3260488015	900.00	9.0266	8,789.62	8,123.94	0.0000	4.5800	50.0000	0.0000	(1.1182)	(0.1128)	0.0000	1	(1.2311)	01/06/2025
300724.ZK	12/19/2024	SDB3260488015	2,900.00	9.0266	28,322.10	26,177.14	0.0000	4.5800	50.0000	0.0000	(3.6032)	(0.3636)	0.0000	1	(3.9668)	01/06/2025
300724.ZK	12/19/2024	SDB3260488015	11,400.00	9.0266	111,335.17	102,903.25	0.0000	4.5800	50.0000	0.0000	(14.1643)	(1.4292)	0.0000	1	(15.5935)	01/06/2025
300724.ZK	12/19/2024	SDB3260488015	10,500.00	9.0266	102,545.55	94,779.31	0.0000	4.5800	50.0000	0.0000	(13.0461)	(1.3164)	0.0000	1	(14.3625)	01/06/2025
300724.ZK	12/19/2024	SDB3260488015	500.00	9.0266	4,883.12	4,513.30	0.0000	4.5800	50.0000	0.0000	(0.6212)	(0.0627)	0.0000	1	(0.6839)	01/06/2025
300724.ZK	12/19/2024	SDB3260488015	500.00	9.0266	4,883.12	4,513.30	0.0000	4.5800	50.0000	0.0000	(0.6212)	(0.0627)	0.0000	1	(0.6839)	01/06/2025
300724.ZK	12/19/2024	SDB3260488015	4,200.00	9.0266	41,018.22	37,911.72	0.0000	4.5800	50.0000	0.0000	(5.2184)	(0.5266)	0.0000	1	(5.7450)	01/06/2025
300724.ZK	12/19/2024	SDB3260488015	6,100.00	9.0266	59,574.08	55,062.27	0.0000	4.5800	50.0000	0.0000	(7.5791)	(0.7648)	0.0000	1	(8.3439)	01/06/2025
300724.ZK	12/19/2024	SDB3260488015	2,100.00	9.0266	20,509.11	18,955.86	0.0000	4.5800	50.0000	0.0000	(2.6092)	(0.2633)	0.0000	1	(2.8725)	01/06/2025
300724.ZK	12/19/2024	SDB3260488015	200.00	9.0266	1,953.25	1,805.32	0.0000	4.5800	50.0000	0.0000	(0.2485)	(0.0251)	0.0000	1	(0.2736)	01/06/2025
300724.ZK	12/19/2024	SDB3260488015	4,400.00	9.0266	42,971.47	39,717.04	0.0000	4.5800	50.0000	0.0000	(5.4669)	(0.5516)	0.0000	1	(6.0186)	01/06/2025
300724.ZK	12/19/2024	SDB3260488015	500.00	9.0266	4,883.12	4,513.30	0.0000	4.5800	50.0000	0.0000	(0.6212)	(0.0627)	0.0000	1	(0.6839)	01/06/2025
300724.ZK	12/19/2024	SDB3260488015	1,000.00	9.0266	9,766.24	9,026.60	0.0000	4.5800	50.0000	0.0000	(1.2425)	(0.1254)	0.0000	1	(1.3679)	01/06/2025
300724.ZK	12/19/2024	SDB3260488015	3,400.00	9.0266	33,205.23	30,690.44	0.0000	4.5800	50.0000	0.0000	(4.2244)	(0.4263)	0.0000	1	(4.6507)	01/06/2025
300724.ZK	12/19/2024	SDB3260488015	400.00	9.0266	3,906.50	3,610.64	0.0000	4.5800	50.0000	0.0000	(0.4970)	(0.0501)	0.0000	1	(0.5471)	01/06/2025
300724.ZK	12/19/2024	SDB3260488015	700.00	9.0266	6,836.37	6,318.62	0.0000	4.5800	50.0000	0.0000	(0.8697)	(0.0878)	0.0000	1	(0.9575)	01/06/2025
300724.ZK	12/19/2024	SDB3260488015	1,300.00	9.0266	12,696.12	11,734.58	0.0000	4.5800	50.0000	0.0000	(1.6152)	(0.1630)	0.0000	1	(1.7782)	01/06/2025
300724.ZK	12/19/2024	SDB3260488015	300.00	9.0266	2,929.87	2,707.98	0.0000	4.5800	50.0000	0.0000	(0.3727)	(0.0376)	0.0000	1	(0.4104)	01/06/2025
300724.ZK	12/19/2024	SDB3260488015	200.00	9.0266	1,953.25	1,805.32	0.0000	4.5800	50.0000	0.0000	(0.2485)	(0.0251)	0.0000	1	(0.2736)	01/06/2025
300724.ZK	12/19/2024	SDB3260488015	5,800.00	9.0266	56,644.21	52,354.29	0.0000	4.5800	50.0000	0.0000	(7.2064)	(0.7271)	0.0000	1	(7.9335)	01/06/2025
300724.ZK	12/19/2024	SDB3260488015	300.00	9.0266	2,929.87	2,707.98	0.0000	4.5800	50.0000	0.0000	(0.3727)	(0.0376)	0.0000	1	(0.4104)	01/06/2025
300724.ZK	12/19/2024	SDB3260488015	900.00	9.0266	8,789.62	8,123.94	0.0000	4.5800	50.0000	0.0000	(1.1182)	(0.1128)	0.0000	1	(1.2311)	01/06/2025
300724.ZK	12/19/2024	SDB3260488015	800.00	9.0266	7,812.99	7,221.28	0.0000	4.5800	50.0000	0.0000	(0.9940)	(0.1003)	0.0000	1	(1.0943)	01/06/2025
300724.ZK	12/19/2024	SDB3260488015	4,000.00	9.0266	39,064.97	36,106.40	0.0000	4.5800	50.0000	0.0000	(4.9699)	(0.5015)	0.0000	1	(5.4714)	01/06/2025
300724.ZK	12/19/2024	SDB3260488015	4,400.00	9.0266	42,971.47	39,717.04	0.0000	4.5800	50.0000	0.0000	(5.4669)	(0.5516)	0.0000	1	(6.0186)	01/06/2025
300724.ZK	12/19/2024	SDB3260488015	4,400.00	9.0266	42,971.47	39,717.04	0.0000	4.5800	50.0000	0.0000	(5.4669)	(0.5516)	0.0000	1	(6.0186)	01/06/2025
300724.ZK	12/19/2024	SDB3260488015	8,300.00	9.0266	81,059.82	74,920.79	0.0000	4.5800	50.0000	0.0000	(10.3126)	(1.0406)	0.0000	1	(11.3532)	01/06/2025
300724.ZK	12/18/2024	SDB3260488015	900.00	9.3927	8,789.62	8,453.42	0.0000	4.5800	50.0000	0.0000	(1.1182)	(0.1174)	0.0000	1	(1.2356)	01/06/2025
300724.ZK	12/18/2024	SDB3260488015	2,900.00	9.3927	28,322.10	27,238.79	0.0000	4.5800	50.0000	0.0000	(3.6032)	(0.3783)	0.0000	1	(3.9815)	01/06/2025
300724.ZK	12/18/2024	SDB3260488015	11,400.00	9.3927	111,335.17	107,076.62	0.0000	4.5800	50.0000	0.0000	(14.1643)	(1.4872)	0.0000	1	(15.6515)	01/06/2025
300724.ZK	12/18/2024	SDB3260488015	10,500.00	9.3927	102,545.55	98,623.20	0.0000	4.5800	50.0000	0.0000	(13.0461)	(1.3698)	0.0000	1	(14.4158)	01/06/2025
300724.ZK	12/18/2024	SDB3260488015	500.00	9.3927	4,883.12	4,696.34	0.0000	4.5800	50.0000	0.0000	(0.6212)	(0.0652)	0.0000	1	(0.6865)	01/06/2025
300724.ZK	12/18/2024	SDB3260488015	500.00	9.3927	4,883.12	4,696.34	0.0000	4.5800	50.0000	0.0000	(0.6212)	(0.0652)	0.0000	1	(0.6865)	01/06/2025
300724.ZK	12/18/2024	SDB3260488015	4,200.00	9.3927	41,018.22	39,449.28	0.0000	4.5800	50.0000	0.0000	(5.2184)	(0.5479)	0.0000	1	(5.7663)	01/06/2025
300724.ZK	12/18/2024	SDB3260488015	6,100.00	9.3927	59,574.08	57,295.38	0.0000	4.5800	50.0000	0.0000	(7.5791)	(0.7958)	0.0000	1	(8.3749)	01/06/2025
300724.ZK	12/18/2024	SDB3260488015	2,100.00	9.3927	20,509.11	19,724.64	0.0000	4.5800	50.0000	0.0000	(2.6092)	(0.2740)	0.0000	1	(2.8832)	01/06/2025
300724.ZK	12/18/2024	SDB3260488015	200.00	9.3927	1,953.25	1,878.54	0.0000	4.5800	50.0000	0.0000	(0.2485)	(0.0261)	0.0000	1	(0.2746)	01/06/2025
300724.ZK	12/18/2024	SDB3260488015	4,400.00	9.3927	42,971.47	41,327.82	0.0000	4.5800	50.0000	0.0000	(5.4669)	(0.5740)	0.0000	1	(6.0409)	01/06/2025
300724.ZK	12/18/2024	SDB3260488015	500.00	9.3927	4,883.12	4,696.34	0.0000	4.5800	50.0000	0.0000	(0.6212)	(0.0652)	0.0000	1	(0.6865)	01/06/2025
300724.ZK	12/18/2024	SDB3260488015	1,000.00	9.3927	9,766.24	9,392.69	0.0000	4.5800	50.0000	0.0000	(1.2425)	(0.1305)	0.0000	1	(1.3729)	01/06/2025
300724.ZK	12/18/2024	SDB3260488015	3,400.00	9.3927	33,205.23	31,935.13	0.0000	4.5800	50.0000	0.0000	(4.2244)	(0.4435)	0.0000	1	(4.6680)	01/06/2025
300724.ZK	12/18/2024	SDB3260488015	400.00	9.3927	3,906.50	3,757.07	0.0000	4.5800	50.0000	0.0000	(0.4970)	(0.0522)	0.0000	1	(0.5492)	01/06/2025
300724.ZK	12/18/2024	SDB3260488015	700.00	9.3927	6,836.37	6,574.88	0.0000	4.5800	50.0000	0.0000	(0.8697)	(0.0913)	0.0000	1	(0.9611)	01/06/2025
300724.ZK	12/18/2024	SDB3260488015	1,300.00	9.3927	12,696.12	12,210.49	0.0000	4.5800	50.0000	0.0000	(1.6152)	(0.1696)	0.0000	1	(1.7848)	01/06/2025
300724.ZK	12/18/2024	SDB3260488015	300.00	9.3927	2,929.87	2,817.81	0.0000	4.5800	50.0000	0.0000	(0.3727)	(0.0391)	0.0000	1	(0.4119)	01/06/2025
300724.ZK	12/18/2024	SDB3260488015	200.00	9.3927	1,953.25	1,878.54	0.0000	4.5800	50.0000	0.0000	(0.2485)	(0.0261)	0.0000	1	(0.2746)	01/06/2025
300724.ZK	12/18/2024	SDB3260488015	5,800.00	9.3927	56,644.21	54,477.58	0.0000	4.5800	50.0000	0.0000	(7.2064)	(0.7566)	0.0000	1	(7.9630)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
S.C NEW ENERGY TECHNOLOGY CORPORATION CMN CLASS A SERIES NORTHBOUND (Cont.)																
300724.ZK	12/18/2024	SDB3260488015	300.00	9.3927	2,929.87	2,817.81	0.0000	4.5800	50.0000	0.0000	(0.3727)	(0.0391)	0.0000	1	(0.4119)	01/06/2025
300724.ZK	12/18/2024	SDB3260488015	900.00	9.3927	8,789.62	8,453.42	0.0000	4.5800	50.0000	0.0000	(1.1182)	(0.1174)	0.0000	1	(1.2356)	01/06/2025
300724.ZK	12/18/2024	SDB3260488015	800.00	9.3927	7,812.99	7,514.15	0.0000	4.5800	50.0000	0.0000	(0.9940)	(0.1044)	0.0000	1	(1.0983)	01/06/2025
300724.ZK	12/18/2024	SDB3260488015	4,000.00	9.3927	39,064.97	37,570.74	0.0000	4.5800	50.0000	0.0000	(4.9699)	(0.5218)	0.0000	1	(5.4917)	01/06/2025
300724.ZK	12/18/2024	SDB3260488015	4,400.00	9.3927	42,971.47	41,327.82	0.0000	4.5800	50.0000	0.0000	(5.4669)	(0.5740)	0.0000	1	(6.0409)	01/06/2025
300724.ZK	12/18/2024	SDB3260488015	4,400.00	9.3927	42,971.47	41,327.82	0.0000	4.5800	50.0000	0.0000	(5.4669)	(0.5740)	0.0000	1	(6.0409)	01/06/2025
300724.ZK	12/18/2024	SDB3260488015	8,300.00	9.3927	81,059.82	77,959.29	0.0000	4.5800	50.0000	0.0000	(10.3126)	(1.0828)	0.0000	1	(11.3954)	01/06/2025
300724.ZK	12/17/2024	SDB3260488015	900.00	9.5360	8,789.62	8,582.40	0.0000	4.5800	50.0000	0.0000	(1.1182)	(0.1192)	0.0000	1	(1.2374)	01/06/2025
300724.ZK	12/17/2024	SDB3260488015	2,900.00	9.5360	28,322.10	27,654.40	0.0000	4.5800	50.0000	0.0000	(3.6032)	(0.3841)	0.0000	1	(3.9873)	01/06/2025
300724.ZK	12/17/2024	SDB3260488015	11,400.00	9.5360	111,335.17	108,710.39	0.0000	4.5800	50.0000	0.0000	(14.1643)	(1.5099)	0.0000	1	(15.6742)	01/06/2025
300724.ZK	12/17/2024	SDB3260488015	10,500.00	9.5360	102,545.55	100,127.99	0.0000	4.5800	50.0000	0.0000	(13.0461)	(1.3907)	0.0000	1	(14.4367)	01/06/2025
300724.ZK	12/17/2024	SDB3260488015	500.00	9.5360	4,883.12	4,768.00	0.0000	4.5800	50.0000	0.0000	(0.6212)	(0.0662)	0.0000	1	(0.6875)	01/06/2025
300724.ZK	12/17/2024	SDB3260488015	500.00	9.5360	4,883.12	4,768.00	0.0000	4.5800	50.0000	0.0000	(0.6212)	(0.0662)	0.0000	1	(0.6875)	01/06/2025
300724.ZK	12/17/2024	SDB3260488015	4,200.00	9.5360	41,018.22	40,051.20	0.0000	4.5800	50.0000	0.0000	(5.2184)	(0.5563)	0.0000	1	(5.7747)	01/06/2025
300724.ZK	12/17/2024	SDB3260488015	6,100.00	9.5360	59,574.08	58,169.59	0.0000	4.5800	50.0000	0.0000	(7.5791)	(0.8079)	0.0000	1	(8.3871)	01/06/2025
300724.ZK	12/17/2024	SDB3260488015	2,100.00	9.5360	20,509.11	20,025.60	0.0000	4.5800	50.0000	0.0000	(2.6992)	(0.2781)	0.0000	1	(2.8873)	01/06/2025
300724.ZK	12/17/2024	SDB3260488015	200.00	9.5360	1,953.25	1,907.20	0.0000	4.5800	50.0000	0.0000	(0.2485)	(0.0265)	0.0000	1	(0.2750)	01/06/2025
300724.ZK	12/17/2024	SDB3260488015	4,400.00	9.5360	42,971.47	41,958.40	0.0000	4.5800	50.0000	0.0000	(5.4669)	(0.5828)	0.0000	1	(6.0497)	01/06/2025
300724.ZK	12/17/2024	SDB3260488015	500.00	9.5360	4,883.12	4,768.00	0.0000	4.5800	50.0000	0.0000	(0.6212)	(0.0662)	0.0000	1	(0.6875)	01/06/2025
300724.ZK	12/17/2024	SDB3260488015	1,000.00	9.5360	9,766.24	9,536.00	0.0000	4.5800	50.0000	0.0000	(1.2425)	(0.1324)	0.0000	1	(1.3749)	01/06/2025
300724.ZK	12/17/2024	SDB3260488015	3,400.00	9.5360	33,205.23	32,422.40	0.0000	4.5800	50.0000	0.0000	(4.2244)	(0.4503)	0.0000	1	(4.6748)	01/06/2025
300724.ZK	12/17/2024	SDB3260488015	400.00	9.5360	3,906.50	3,814.40	0.0000	4.5800	50.0000	0.0000	(0.4970)	(0.0530)	0.0000	1	(0.5500)	01/06/2025
300724.ZK	12/17/2024	SDB3260488015	700.00	9.5360	6,836.37	6,675.20	0.0000	4.5800	50.0000	0.0000	(0.8697)	(0.0927)	0.0000	1	(0.9624)	01/06/2025
300724.ZK	12/17/2024	SDB3260488015	1,300.00	9.5360	12,696.12	12,396.80	0.0000	4.5800	50.0000	0.0000	(1.6152)	(0.1722)	0.0000	1	(1.7874)	01/06/2025
300724.ZK	12/17/2024	SDB3260488015	300.00	9.5360	2,929.87	2,860.80	0.0000	4.5800	50.0000	0.0000	(0.3727)	(0.0397)	0.0000	1	(0.4125)	01/06/2025
300724.ZK	12/17/2024	SDB3260488015	200.00	9.5360	1,953.25	1,907.20	0.0000	4.5800	50.0000	0.0000	(0.2485)	(0.0265)	0.0000	1	(0.2750)	01/06/2025
300724.ZK	12/17/2024	SDB3260488015	5,800.00	9.5360	56,644.21	55,308.79	0.0000	4.5800	50.0000	0.0000	(7.2064)	(0.7682)	0.0000	1	(7.9746)	01/06/2025
300724.ZK	12/17/2024	SDB3260488015	300.00	9.5360	2,929.87	2,860.80	0.0000	4.5800	50.0000	0.0000	(0.3727)	(0.0397)	0.0000	1	(0.4125)	01/06/2025
300724.ZK	12/17/2024	SDB3260488015	900.00	9.5360	8,789.62	8,582.40	0.0000	4.5800	50.0000	0.0000	(1.1182)	(0.1192)	0.0000	1	(1.2374)	01/06/2025
300724.ZK	12/17/2024	SDB3260488015	800.00	9.5360	7,812.99	7,628.80	0.0000	4.5800	50.0000	0.0000	(0.9940)	(0.1060)	0.0000	1	(1.0999)	01/06/2025
300724.ZK	12/17/2024	SDB3260488015	4,000.00	9.5360	39,064.97	38,144.00	0.0000	4.5800	50.0000	0.0000	(4.9699)	(0.5298)	0.0000	1	(5.4997)	01/06/2025
300724.ZK	12/17/2024	SDB3260488015	4,400.00	9.5360	42,971.47	41,958.40	0.0000	4.5800	50.0000	0.0000	(5.4669)	(0.5828)	0.0000	1	(6.0497)	01/06/2025
300724.ZK	12/17/2024	SDB3260488015	4,400.00	9.5360	42,971.47	41,958.40	0.0000	4.5800	50.0000	0.0000	(5.4669)	(0.5828)	0.0000	1	(6.0497)	01/06/2025
300724.ZK	12/17/2024	SDB3260488015	8,300.00	9.5360	81,059.82	79,148.79	0.0000	4.5800	50.0000	0.0000	(10.3126)	(1.0993)	0.0000	1	(11.4119)	01/06/2025
300724.ZK	12/16/2024	SDB3260488015	900.00	9.3445	8,789.62	8,410.08	0.0000	4.5800	50.0000	0.0000	(1.1182)	(0.1168)	0.0000	1	(1.2350)	01/06/2025
300724.ZK	12/16/2024	SDB3260488015	2,900.00	9.3445	28,322.10	27,099.14	0.0000	4.5800	50.0000	0.0000	(3.6032)	(0.3764)	0.0000	1	(3.9796)	01/06/2025
300724.ZK	12/16/2024	SDB3260488015	11,400.00	9.3445	111,335.17	106,527.66	0.0000	4.5800	50.0000	0.0000	(14.1643)	(1.4796)	0.0000	1	(15.6439)	01/06/2025
300724.ZK	12/16/2024	SDB3260488015	10,500.00	9.3445	102,545.55	98,117.59	0.0000	4.5800	50.0000	0.0000	(13.0461)	(1.3627)	0.0000	1	(14.4088)	01/06/2025
300724.ZK	12/16/2024	SDB3260488015	500.00	9.3445	4,883.12	4,672.27	0.0000	4.5800	50.0000	0.0000	(0.6212)	(0.0649)	0.0000	1	(0.6861)	01/06/2025
300724.ZK	12/16/2024	SDB3260488015	500.00	9.3445	4,883.12	4,672.27	0.0000	4.5800	50.0000	0.0000	(0.6212)	(0.0649)	0.0000	1	(0.6861)	01/06/2025
300724.ZK	12/16/2024	SDB3260488015	4,200.00	9.3445	41,018.22	39,247.03	0.0000	4.5800	50.0000	0.0000	(5.2184)	(0.5451)	0.0000	1	(5.7635)	01/06/2025
300724.ZK	12/16/2024	SDB3260488015	6,100.00	9.3445	59,574.08	57,001.65	0.0000	4.5800	50.0000	0.0000	(7.5791)	(0.7917)	0.0000	1	(8.3708)	01/06/2025
300724.ZK	12/16/2024	SDB3260488015	2,100.00	9.3445	20,509.11	19,623.52	0.0000	4.5800	50.0000	0.0000	(2.6092)	(0.2725)	0.0000	1	(2.8818)	01/06/2025
300724.ZK	12/16/2024	SDB3260488015	200.00	9.3445	1,953.25	1,868.91	0.0000	4.5800	50.0000	0.0000	(0.2485)	(0.0260)	0.0000	1	(0.2745)	01/06/2025
300724.ZK	12/16/2024	SDB3260488015	4,400.00	9.3445	42,971.47	41,115.94	0.0000	4.5800	50.0000	0.0000	(5.4669)	(0.5711)	0.0000	1	(6.0380)	01/06/2025
300724.ZK	12/16/2024	SDB3260488015	500.00	9.3445	4,883.12	4,672.27	0.0000	4.5800	50.0000	0.0000	(0.6212)	(0.0649)	0.0000	1	(0.6861)	01/06/2025
300724.ZK	12/16/2024	SDB3260488015	1,000.00	9.3445	9,766.24	9,344.53	0.0000	4.5800	50.0000	0.0000	(1.2425)	(0.1298)	0.0000	1	(1.3723)	01/06/2025
300724.ZK	12/16/2024	SDB3260488015	3,400.00	9.3445	33,205.23	31,771.41	0.0000	4.5800	50.0000	0.0000	(4.2244)	(0.4413)	0.0000	1	(4.6657)	01/06/2025
300724.ZK	12/16/2024	SDB3260488015	400.00	9.3445	3,906.50	3,737.81	0.0000	4.5800	50.0000	0.0000	(0.4970)	(0.0519)	0.0000	1	(0.5489)	01/06/2025
300724.ZK	12/16/2024	SDB3260488015	700.00	9.3445	6,836.37	6,541.17	0.0000	4.5800	50.0000	0.0000	(0.8697)	(0.0908)	0.0000	1	(0.9606)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
S.C NEW ENERGY TECHNOLOGY CORPORATION CMN CLASS A SERIES NORTHBOUND (Cont.)																
300724.ZK	12/16/2024	SDB3260488015	1,300.00	9.3445	12,696.12	12,147.89	0.0000	4.5800	50.0000	0.0000	(1.6152)	(0.1687)	0.0000	1	(1.7839)	01/06/2025
300724.ZK	12/16/2024	SDB3260488015	300.00	9.3445	2,929.87	2,803.36	0.0000	4.5800	50.0000	0.0000	(0.3727)	(0.0389)	0.0000	1	(0.4117)	01/06/2025
300724.ZK	12/16/2024	SDB3260488015	200.00	9.3445	1,953.25	1,868.91	0.0000	4.5800	50.0000	0.0000	(0.2485)	(0.0260)	0.0000	1	(0.2745)	01/06/2025
300724.ZK	12/16/2024	SDB3260488015	5,800.00	9.3445	56,644.21	54,198.29	0.0000	4.5800	50.0000	0.0000	(7.2064)	(0.7528)	0.0000	1	(7.9592)	01/06/2025
300724.ZK	12/16/2024	SDB3260488015	300.00	9.3445	2,929.87	2,803.36	0.0000	4.5800	50.0000	0.0000	(0.3727)	(0.0389)	0.0000	1	(0.4117)	01/06/2025
300724.ZK	12/16/2024	SDB3260488015	900.00	9.3445	8,789.62	8,410.08	0.0000	4.5800	50.0000	0.0000	(1.1182)	(0.1168)	0.0000	1	(1.2350)	01/06/2025
300724.ZK	12/16/2024	SDB3260488015	800.00	9.3445	7,812.99	7,475.63	0.0000	4.5800	50.0000	0.0000	(0.9940)	(0.1038)	0.0000	1	(1.0978)	01/06/2025
300724.ZK	12/16/2024	SDB3260488015	4,000.00	9.3445	39,064.97	37,378.13	0.0000	4.5800	50.0000	0.0000	(4.9699)	(0.5191)	0.0000	1	(5.4891)	01/06/2025
300724.ZK	12/16/2024	SDB3260488015	4,400.00	9.3445	42,971.47	41,115.94	0.0000	4.5800	50.0000	0.0000	(5.4669)	(0.5711)	0.0000	1	(6.0380)	01/06/2025
300724.ZK	12/16/2024	SDB3260488015	4,400.00	9.3445	42,971.47	41,115.94	0.0000	4.5800	50.0000	0.0000	(5.4669)	(0.5711)	0.0000	1	(6.0380)	01/06/2025
300724.ZK	12/16/2024	SDB3260488015	8,300.00	9.3445	81,059.82	77,559.62	0.0000	4.5800	50.0000	0.0000	(10.3126)	(1.0772)	0.0000	1	(11.3898)	01/06/2025
300724.ZK	12/13/2024	SDB3260488015	900.00	9.4136	8,789.62	8,472.27	0.0000	4.5800	50.0000	0.0000	(3.3547)	(0.3530)	0.0000	3	(3.7077)	01/06/2025
300724.ZK	12/13/2024	SDB3260488015	2,900.00	9.4136	28,322.10	27,299.53	0.0000	4.5800	50.0000	0.0000	(10.8096)	(1.1375)	0.0000	3	(11.9471)	01/06/2025
300724.ZK	12/13/2024	SDB3260488015	11,400.00	9.4136	111,335.17	107,315.40	0.0000	4.5800	50.0000	0.0000	(42.4929)	(4.4715)	0.0000	3	(46.9644)	01/06/2025
300724.ZK	12/13/2024	SDB3260488015	10,500.00	9.4136	102,545.55	98,843.14	0.0000	4.5800	50.0000	0.0000	(39.1382)	(4.1185)	0.0000	3	(43.2567)	01/06/2025
300724.ZK	12/13/2024	SDB3260488015	500.00	9.4136	4,883.12	4,706.82	0.0000	4.5800	50.0000	0.0000	(1.8637)	(0.1961)	0.0000	3	(2.0598)	01/06/2025
300724.ZK	12/13/2024	SDB3260488015	500.00	9.4136	4,883.12	4,706.82	0.0000	4.5800	50.0000	0.0000	(1.8637)	(0.1961)	0.0000	3	(2.0598)	01/06/2025
300724.ZK	12/13/2024	SDB3260488015	4,200.00	9.4136	41,018.22	39,537.25	0.0000	4.5800	50.0000	0.0000	(15.6553)	(1.6474)	0.0000	3	(17.3027)	01/06/2025
300724.ZK	12/13/2024	SDB3260488015	6,100.00	9.4136	59,574.08	57,423.16	0.0000	4.5800	50.0000	0.0000	(22.7374)	(2.3926)	0.0000	3	(25.1301)	01/06/2025
300724.ZK	12/13/2024	SDB3260488015	2,100.00	9.4136	20,509.11	19,768.63	0.0000	4.5800	50.0000	0.0000	(7.8276)	(0.8237)	0.0000	3	(8.6513)	01/06/2025
300724.ZK	12/13/2024	SDB3260488015	200.00	9.4136	1,953.25	1,882.73	0.0000	4.5800	50.0000	0.0000	(0.7455)	(0.0784)	0.0000	3	(0.8239)	01/06/2025
300724.ZK	12/13/2024	SDB3260488015	4,400.00	9.4136	42,971.47	41,419.98	0.0000	4.5800	50.0000	0.0000	(16.4008)	(1.7258)	0.0000	3	(18.1266)	01/06/2025
300724.ZK	12/13/2024	SDB3260488015	500.00	9.4136	4,883.12	4,706.82	0.0000	4.5800	50.0000	0.0000	(1.8637)	(0.1961)	0.0000	3	(2.0598)	01/06/2025
300724.ZK	12/13/2024	SDB3260488015	1,000.00	9.4136	9,766.24	9,413.63	0.0000	4.5800	50.0000	0.0000	(3.7274)	(0.3922)	0.0000	3	(4.1197)	01/06/2025
300724.ZK	12/13/2024	SDB3260488015	3,400.00	9.4136	33,205.23	32,006.35	0.0000	4.5800	50.0000	0.0000	(12.6733)	(1.3336)	0.0000	3	(14.0069)	01/06/2025
300724.ZK	12/13/2024	SDB3260488015	400.00	9.4136	3,906.50	3,765.45	0.0000	4.5800	50.0000	0.0000	(1.4910)	(0.1569)	0.0000	3	(1.6479)	01/06/2025
300724.ZK	12/13/2024	SDB3260488015	700.00	9.4136	6,836.37	6,589.54	0.0000	4.5800	50.0000	0.0000	(2.6092)	(0.2746)	0.0000	3	(2.8838)	01/06/2025
300724.ZK	12/13/2024	SDB3260488015	1,300.00	9.4136	12,696.12	12,237.72	0.0000	4.5800	50.0000	0.0000	(4.8457)	(0.5099)	0.0000	3	(5.3556)	01/06/2025
300724.ZK	12/13/2024	SDB3260488015	300.00	9.4136	2,929.87	2,824.09	0.0000	4.5800	50.0000	0.0000	(1.1182)	(0.1177)	0.0000	3	(1.2359)	01/06/2025
300724.ZK	12/13/2024	SDB3260488015	200.00	9.4136	1,953.25	1,882.73	0.0000	4.5800	50.0000	0.0000	(0.7455)	(0.0784)	0.0000	3	(0.8239)	01/06/2025
300724.ZK	12/13/2024	SDB3260488015	5,800.00	9.4136	56,644.21	54,599.07	0.0000	4.5800	50.0000	0.0000	(21.6192)	(2.2750)	0.0000	3	(23.8942)	01/06/2025
300724.ZK	12/13/2024	SDB3260488015	300.00	9.4136	2,929.87	2,824.09	0.0000	4.5800	50.0000	0.0000	(1.1182)	(0.1177)	0.0000	3	(1.2359)	01/06/2025
300724.ZK	12/13/2024	SDB3260488015	900.00	9.4136	8,789.62	8,472.27	0.0000	4.5800	50.0000	0.0000	(3.3547)	(0.3530)	0.0000	3	(3.7077)	01/06/2025
300724.ZK	12/13/2024	SDB3260488015	800.00	9.4136	7,812.99	7,530.91	0.0000	4.5800	50.0000	0.0000	(2.9820)	(0.3138)	0.0000	3	(3.2957)	01/06/2025
300724.ZK	12/13/2024	SDB3260488015	4,000.00	9.4136	39,064.97	37,654.53	0.0000	4.5800	50.0000	0.0000	(14.9098)	(1.5689)	0.0000	3	(16.4787)	01/06/2025
300724.ZK	12/13/2024	SDB3260488015	4,400.00	9.4136	42,971.47	41,419.98	0.0000	4.5800	50.0000	0.0000	(16.4008)	(1.7258)	0.0000	3	(18.1266)	01/06/2025
300724.ZK	12/13/2024	SDB3260488015	4,400.00	9.4136	42,971.47	41,419.98	0.0000	4.5800	50.0000	0.0000	(16.4008)	(1.7258)	0.0000	3	(18.1266)	01/06/2025
300724.ZK	12/13/2024	SDB3260488015	8,300.00	9.4136	81,059.82	78,133.15	0.0000	4.5800	50.0000	0.0000	(30.9378)	(3.2555)	0.0000	3	(34.1934)	01/06/2025
300724.ZK	12/12/2024	SDB3260488015	900.00	9.3325	8,789.62	8,399.28	0.0000	4.5800	50.0000	0.0000	(1.1182)	(0.1167)	0.0000	1	(1.2349)	01/06/2025
300724.ZK	12/12/2024	SDB3260488015	2,900.00	9.3325	28,322.10	27,064.33	0.0000	4.5800	50.0000	0.0000	(3.6032)	(0.3759)	0.0000	1	(3.9791)	01/06/2025
300724.ZK	12/12/2024	SDB3260488015	11,400.00	9.3325	111,335.17	106,390.83	0.0000	4.5800	50.0000	0.0000	(14.1643)	(1.4777)	0.0000	1	(15.6420)	01/06/2025
300724.ZK	12/12/2024	SDB3260488015	10,500.00	9.3325	102,545.55	97,991.55	0.0000	4.5800	50.0000	0.0000	(13.0461)	(1.3610)	0.0000	1	(14.4071)	01/06/2025
300724.ZK	12/12/2024	SDB3260488015	500.00	9.3325	4,883.12	4,666.26	0.0000	4.5800	50.0000	0.0000	(0.6212)	(0.0648)	0.0000	1	(0.6861)	01/06/2025
300724.ZK	12/12/2024	SDB3260488015	500.00	9.3325	4,883.12	4,666.26	0.0000	4.5800	50.0000	0.0000	(0.6212)	(0.0648)	0.0000	1	(0.6861)	01/06/2025
300724.ZK	12/12/2024	SDB3260488015	4,200.00	9.3325	41,018.22	39,196.62	0.0000	4.5800	50.0000	0.0000	(5.2184)	(0.5444)	0.0000	1	(5.7628)	01/06/2025
300724.ZK	12/12/2024	SDB3260488015	6,100.00	9.3325	59,574.08	56,928.43	0.0000	4.5800	50.0000	0.0000	(7.5791)	(0.7907)	0.0000	1	(8.3698)	01/06/2025
300724.ZK	12/12/2024	SDB3260488015	2,100.00	9.3325	20,509.11	19,598.31	0.0000	4.5800	50.0000	0.0000	(2.6092)	(0.2722)	0.0000	1	(2.8814)	01/06/2025
300724.ZK	12/12/2024	SDB3260488015	200.00	9.3325	1,953.25	1,866.51	0.0000	4.5800	50.0000	0.0000	(0.2485)	(0.0259)	0.0000	1	(0.2744)	01/06/2025
300724.ZK	12/12/2024	SDB3260488015	4,400.00	9.3325	42,971.47	41,063.13	0.0000	4.5800	50.0000	0.0000	(5.4669)	(0.5703)	0.0000	1	(6.0372)	01/06/2025
300724.ZK	12/12/2024	SDB3260488015	500.00	9.3325	4,883.12	4,666.26	0.0000	4.5800	50.0000	0.0000	(0.6212)	(0.0648)	0.0000	1	(0.6861)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
S.C NEW ENERGY TECHNOLOGY CORPORATION CMN CLASS A SERIES NORTHBOUND (Cont.)																
300724.ZK	12/12/2024	SDB3260488015	1,000.00	9.3325	9,766.24	9,332.53	0.0000	4.5800	50.0000	0.0000	(1.2425)	(0.1296)	0.0000	1	(1.3721)	01/06/2025
300724.ZK	12/12/2024	SDB3260488015	3,400.00	9.3325	33,205.23	31,730.60	0.0000	4.5800	50.0000	0.0000	(4.2244)	(0.4407)	0.0000	1	(4.6651)	01/06/2025
300724.ZK	12/12/2024	SDB3260488015	400.00	9.3325	3,906.50	3,733.01	0.0000	4.5800	50.0000	0.0000	(0.4970)	(0.0518)	0.0000	1	(0.5488)	01/06/2025
300724.ZK	12/12/2024	SDB3260488015	700.00	9.3325	6,836.37	6,532.77	0.0000	4.5800	50.0000	0.0000	(0.8697)	(0.0907)	0.0000	1	(0.9605)	01/06/2025
300724.ZK	12/12/2024	SDB3260488015	1,300.00	9.3325	12,696.12	12,132.29	0.0000	4.5800	50.0000	0.0000	(1.6152)	(0.1685)	0.0000	1	(1.7837)	01/06/2025
300724.ZK	12/12/2024	SDB3260488015	300.00	9.3325	2,929.87	2,799.76	0.0000	4.5800	50.0000	0.0000	(0.3727)	(0.0389)	0.0000	1	(0.4116)	01/06/2025
300724.ZK	12/12/2024	SDB3260488015	200.00	9.3325	1,953.25	1,866.51	0.0000	4.5800	50.0000	0.0000	(0.2485)	(0.0259)	0.0000	1	(0.2744)	01/06/2025
300724.ZK	12/12/2024	SDB3260488015	5,800.00	9.3325	56,644.21	54,128.67	0.0000	4.5800	50.0000	0.0000	(7.2064)	(0.7518)	0.0000	1	(7.9582)	01/06/2025
300724.ZK	12/12/2024	SDB3260488015	300.00	9.3325	2,929.87	2,799.76	0.0000	4.5800	50.0000	0.0000	(0.3727)	(0.0389)	0.0000	1	(0.4116)	01/06/2025
300724.ZK	12/12/2024	SDB3260488015	900.00	9.3325	8,789.62	8,399.28	0.0000	4.5800	50.0000	0.0000	(1.1182)	(0.1167)	0.0000	1	(1.2349)	01/06/2025
300724.ZK	12/12/2024	SDB3260488015	800.00	9.3325	7,812.99	7,466.02	0.0000	4.5800	50.0000	0.0000	(0.9940)	(0.1037)	0.0000	1	(1.0977)	01/06/2025
300724.ZK	12/12/2024	SDB3260488015	4,000.00	9.3325	39,064.97	37,330.12	0.0000	4.5800	50.0000	0.0000	(4.9699)	(0.5185)	0.0000	1	(5.4884)	01/06/2025
300724.ZK	12/12/2024	SDB3260488015	4,400.00	9.3325	42,971.47	41,063.13	0.0000	4.5800	50.0000	0.0000	(5.4669)	(0.5703)	0.0000	1	(6.0372)	01/06/2025
300724.ZK	12/12/2024	SDB3260488015	4,400.00	9.3325	42,971.47	41,063.13	0.0000	4.5800	50.0000	0.0000	(5.4669)	(0.5703)	0.0000	1	(6.0372)	01/06/2025
300724.ZK	12/12/2024	SDB3260488015	8,300.00	9.3325	81,059.82	77,459.99	0.0000	4.5800	50.0000	0.0000	(10.3126)	(1.0758)	0.0000	1	(11.3884)	01/06/2025
300724.ZK	12/11/2024	SDB3260488015	900.00	9.4447	8,789.62	8,500.27	0.0000	4.5800	50.0000	0.0000	(1.1182)	(0.1181)	0.0000	1	(1.2363)	01/06/2025
300724.ZK	12/11/2024	SDB3260488015	2,900.00	9.4447	28,322.10	27,389.75	0.0000	4.5800	50.0000	0.0000	(3.6032)	(0.3804)	0.0000	1	(3.9836)	01/06/2025
300724.ZK	12/11/2024	SDB3260488015	11,400.00	9.4447	111,335.17	107,670.07	0.0000	4.5800	50.0000	0.0000	(14.1643)	(1.4954)	0.0000	1	(15.6597)	01/06/2025
300724.ZK	12/11/2024	SDB3260488015	10,500.00	9.4447	102,545.55	99,169.80	0.0000	4.5800	50.0000	0.0000	(13.0461)	(1.3774)	0.0000	1	(14.4234)	01/06/2025
300724.ZK	12/11/2024	SDB3260488015	500.00	9.4447	4,883.12	4,722.37	0.0000	4.5800	50.0000	0.0000	(0.6212)	(0.0656)	0.0000	1	(0.6868)	01/06/2025
300724.ZK	12/11/2024	SDB3260488015	500.00	9.4447	4,883.12	4,722.37	0.0000	4.5800	50.0000	0.0000	(0.6212)	(0.0656)	0.0000	1	(0.6868)	01/06/2025
300724.ZK	12/11/2024	SDB3260488015	4,200.00	9.4447	41,018.22	39,667.92	0.0000	4.5800	50.0000	0.0000	(5.2184)	(0.5509)	0.0000	1	(5.7694)	01/06/2025
300724.ZK	12/11/2024	SDB3260488015	6,100.00	9.4447	59,574.08	57,612.93	0.0000	4.5800	50.0000	0.0000	(7.5791)	(0.8002)	0.0000	1	(8.3793)	01/06/2025
300724.ZK	12/11/2024	SDB3260488015	2,100.00	9.4447	20,509.11	19,833.96	0.0000	4.5800	50.0000	0.0000	(2.6092)	(0.2755)	0.0000	1	(2.8847)	01/06/2025
300724.ZK	12/11/2024	SDB3260488015	200.00	9.4447	1,953.25	1,888.95	0.0000	4.5800	50.0000	0.0000	(0.2485)	(0.0262)	0.0000	1	(0.2747)	01/06/2025
300724.ZK	12/11/2024	SDB3260488015	4,400.00	9.4447	42,971.47	41,556.87	0.0000	4.5800	50.0000	0.0000	(5.4669)	(0.5772)	0.0000	1	(6.0441)	01/06/2025
300724.ZK	12/11/2024	SDB3260488015	500.00	9.4447	4,883.12	4,722.37	0.0000	4.5800	50.0000	0.0000	(0.6212)	(0.0656)	0.0000	1	(0.6868)	01/06/2025
300724.ZK	12/11/2024	SDB3260488015	1,000.00	9.4447	9,766.24	9,444.74	0.0000	4.5800	50.0000	0.0000	(1.2425)	(0.1312)	0.0000	1	(1.3737)	01/06/2025
300724.ZK	12/11/2024	SDB3260488015	3,400.00	9.4447	33,205.23	32,112.13	0.0000	4.5800	50.0000	0.0000	(4.2244)	(0.4460)	0.0000	1	(4.6704)	01/06/2025
300724.ZK	12/11/2024	SDB3260488015	400.00	9.4447	3,906.50	3,777.90	0.0000	4.5800	50.0000	0.0000	(0.4970)	(0.0525)	0.0000	1	(0.5495)	01/06/2025
300724.ZK	12/11/2024	SDB3260488015	700.00	9.4447	6,836.37	6,611.32	0.0000	4.5800	50.0000	0.0000	(0.8697)	(0.0918)	0.0000	1	(0.9616)	01/06/2025
300724.ZK	12/11/2024	SDB3260488015	1,300.00	9.4447	12,696.12	12,278.17	0.0000	4.5800	50.0000	0.0000	(1.6152)	(0.1705)	0.0000	1	(1.7858)	01/06/2025
300724.ZK	12/11/2024	SDB3260488015	300.00	9.4447	2,929.87	2,833.42	0.0000	4.5800	50.0000	0.0000	(0.3727)	(0.0394)	0.0000	1	(0.4121)	01/06/2025
300724.ZK	12/11/2024	SDB3260488015	200.00	9.4447	1,953.25	1,888.95	0.0000	4.5800	50.0000	0.0000	(0.2485)	(0.0262)	0.0000	1	(0.2747)	01/06/2025
300724.ZK	12/11/2024	SDB3260488015	5,800.00	9.4447	56,644.21	54,779.51	0.0000	4.5800	50.0000	0.0000	(7.2064)	(0.7608)	0.0000	1	(7.9672)	01/06/2025
300724.ZK	12/11/2024	SDB3260488015	300.00	9.4447	2,929.87	2,833.42	0.0000	4.5800	50.0000	0.0000	(0.3727)	(0.0394)	0.0000	1	(0.4121)	01/06/2025
300724.ZK	12/11/2024	SDB3260488015	900.00	9.4447	8,789.62	8,500.27	0.0000	4.5800	50.0000	0.0000	(1.1182)	(0.1181)	0.0000	1	(1.2363)	01/06/2025
300724.ZK	12/11/2024	SDB3260488015	800.00	9.4447	7,812.99	7,555.79	0.0000	4.5800	50.0000	0.0000	(0.9940)	(0.1049)	0.0000	1	(1.0989)	01/06/2025
300724.ZK	12/11/2024	SDB3260488015	4,000.00	9.4447	39,064.97	37,778.97	0.0000	4.5800	50.0000	0.0000	(4.9699)	(0.5247)	0.0000	1	(5.4946)	01/06/2025
300724.ZK	12/11/2024	SDB3260488015	4,400.00	9.4447	42,971.47	41,556.87	0.0000	4.5800	50.0000	0.0000	(5.4669)	(0.5772)	0.0000	1	(6.0441)	01/06/2025
300724.ZK	12/11/2024	SDB3260488015	4,400.00	9.4447	42,971.47	41,556.87	0.0000	4.5800	50.0000	0.0000	(5.4669)	(0.5772)	0.0000	1	(6.0441)	01/06/2025
300724.ZK	12/11/2024	SDB3260488015	8,300.00	9.4447	81,059.82	78,391.37	0.0000	4.5800	50.0000	0.0000	(10.3126)	(1.0888)	0.0000	1	(11.4014)	01/06/2025
300724.ZK	12/10/2024	SDB3260488015	900.00	9.3408	8,789.62	8,406.73	0.0000	4.5800	50.0000	0.0000	(1.1182)	(0.1168)	0.0000	1	(1.2350)	01/06/2025
300724.ZK	12/10/2024	SDB3260488015	2,900.00	9.3408	28,322.10	27,088.35	0.0000	4.5800	50.0000	0.0000	(3.6032)	(0.3762)	0.0000	1	(3.9794)	01/06/2025
300724.ZK	12/10/2024	SDB3260488015	11,400.00	9.3408	111,335.17	106,485.23	0.0000	4.5800	50.0000	0.0000	(14.1643)	(1.4790)	0.0000	1	(15.6433)	01/06/2025
300724.ZK	12/10/2024	SDB3260488015	10,500.00	9.3408	102,545.55	98,078.50	0.0000	4.5800	50.0000	0.0000	(13.0461)	(1.3622)	0.0000	1	(14.4083)	01/06/2025
300724.ZK	12/10/2024	SDB3260488015	500.00	9.3408	4,883.12	4,670.40	0.0000	4.5800	50.0000	0.0000	(0.6212)	(0.0649)	0.0000	1	(0.6861)	01/06/2025
300724.ZK	12/10/2024	SDB3260488015	500.00	9.3408	4,883.12	4,670.40	0.0000	4.5800	50.0000	0.0000	(0.6212)	(0.0649)	0.0000	1	(0.6861)	01/06/2025
300724.ZK	12/10/2024	SDB3260488015	4,200.00	9.3408	41,018.22	39,231.40	0.0000	4.5800	50.0000	0.0000	(5.2184)	(0.5449)	0.0000	1	(5.7633)	01/06/2025
300724.ZK	12/10/2024	SDB3260488015	6,100.00	9.3408	59,574.08	56,978.94	0.0000	4.5800	50.0000	0.0000	(7.5791)	(0.7914)	0.0000	1	(8.3705)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
S.C NEW ENERGY TECHNOLOGY CORPORATION CMN CLASS A SERIES NORTHBOUND (Cont.)																
300724.ZK	12/10/2024	SDB3260488015	2,100.00	9.3408	20,509.11	19,615.70	0.0000	4.5800	50.0000	0.0000	(2.6092)	(0.2724)	0.0000	1	(2.8817)	01/06/2025
300724.ZK	12/10/2024	SDB3260488015	200.00	9.3408	1,953.25	1,868.16	0.0000	4.5800	50.0000	0.0000	(0.2485)	(0.0259)	0.0000	1	(0.2744)	01/06/2025
300724.ZK	12/10/2024	SDB3260488015	4,400.00	9.3408	42,971.47	41,099.56	0.0000	4.5800	50.0000	0.0000	(5.4669)	(0.5708)	0.0000	1	(6.0378)	01/06/2025
300724.ZK	12/10/2024	SDB3260488015	500.00	9.3408	4,883.12	4,670.40	0.0000	4.5800	50.0000	0.0000	(0.6212)	(0.0649)	0.0000	1	(0.6861)	01/06/2025
300724.ZK	12/10/2024	SDB3260488015	1,000.00	9.3408	9,766.24	9,340.81	0.0000	4.5800	50.0000	0.0000	(1.2425)	(0.1297)	0.0000	1	(1.3722)	01/06/2025
300724.ZK	12/10/2024	SDB3260488015	3,400.00	9.3408	33,205.23	31,758.75	0.0000	4.5800	50.0000	0.0000	(4.2244)	(0.4411)	0.0000	1	(4.6655)	01/06/2025
300724.ZK	12/10/2024	SDB3260488015	400.00	9.3408	3,906.50	3,736.32	0.0000	4.5800	50.0000	0.0000	(0.4970)	(0.0519)	0.0000	1	(0.5489)	01/06/2025
300724.ZK	12/10/2024	SDB3260488015	700.00	9.3408	6,836.37	6,538.57	0.0000	4.5800	50.0000	0.0000	(0.8697)	(0.0908)	0.0000	1	(0.9606)	01/06/2025
300724.ZK	12/10/2024	SDB3260488015	1,300.00	9.3408	12,696.12	12,143.05	0.0000	4.5800	50.0000	0.0000	(1.6152)	(0.1687)	0.0000	1	(1.7839)	01/06/2025
300724.ZK	12/10/2024	SDB3260488015	300.00	9.3408	2,929.87	2,802.24	0.0000	4.5800	50.0000	0.0000	(0.3727)	(0.0389)	0.0000	1	(0.4117)	01/06/2025
300724.ZK	12/10/2024	SDB3260488015	200.00	9.3408	1,953.25	1,868.16	0.0000	4.5800	50.0000	0.0000	(0.2485)	(0.0259)	0.0000	1	(0.2744)	01/06/2025
300724.ZK	12/10/2024	SDB3260488015	5,800.00	9.3408	56,644.21	54,176.70	0.0000	4.5800	50.0000	0.0000	(7.2064)	(0.7525)	0.0000	1	(7.9589)	01/06/2025
300724.ZK	12/10/2024	SDB3260488015	300.00	9.3408	2,929.87	2,802.24	0.0000	4.5800	50.0000	0.0000	(0.3727)	(0.0389)	0.0000	1	(0.4117)	01/06/2025
300724.ZK	12/10/2024	SDB3260488015	900.00	9.3408	8,789.62	8,406.73	0.0000	4.5800	50.0000	0.0000	(1.1182)	(0.1168)	0.0000	1	(1.2350)	01/06/2025
300724.ZK	12/10/2024	SDB3260488015	800.00	9.3408	7,812.99	7,472.65	0.0000	4.5800	50.0000	0.0000	(0.9940)	(0.1038)	0.0000	1	(1.0978)	01/06/2025
300724.ZK	12/10/2024	SDB3260488015	4,000.00	9.3408	39,064.97	37,363.24	0.0000	4.5800	50.0000	0.0000	(4.9699)	(0.5189)	0.0000	1	(5.4889)	01/06/2025
300724.ZK	12/10/2024	SDB3260488015	4,400.00	9.3408	42,971.47	41,099.56	0.0000	4.5800	50.0000	0.0000	(5.4669)	(0.5708)	0.0000	1	(6.0378)	01/06/2025
300724.ZK	12/10/2024	SDB3260488015	4,400.00	9.3408	42,971.47	41,099.56	0.0000	4.5800	50.0000	0.0000	(5.4669)	(0.5708)	0.0000	1	(6.0378)	01/06/2025
300724.ZK	12/10/2024	SDB3260488015	8,300.00	9.3408	81,059.82	77,528.72	0.0000	4.5800	50.0000	0.0000	(10.3126)	(1.0768)	0.0000	1	(11.3894)	01/06/2025
300724.ZK	12/09/2024	SDB3260488015	900.00	9.3191	8,789.62	8,387.23	0.0000	4.5800	50.0000	0.0000	(1.1182)	(0.1165)	0.0000	1	(1.2347)	01/06/2025
300724.ZK	12/09/2024	SDB3260488015	2,900.00	9.3191	28,322.10	27,025.53	0.0000	4.5800	50.0000	0.0000	(3.6032)	(0.3754)	0.0000	1	(3.9786)	01/06/2025
300724.ZK	12/09/2024	SDB3260488015	11,400.00	9.3191	111,335.17	106,238.30	0.0000	4.5800	50.0000	0.0000	(14.1643)	(1.4755)	0.0000	1	(15.6398)	01/06/2025
300724.ZK	12/09/2024	SDB3260488015	10,500.00	9.3191	102,545.55	97,851.06	0.0000	4.5800	50.0000	0.0000	(13.0461)	(1.3590)	0.0000	1	(14.4051)	01/06/2025
300724.ZK	12/09/2024	SDB3260488015	500.00	9.3191	4,883.12	4,659.57	0.0000	4.5800	50.0000	0.0000	(0.6212)	(0.0647)	0.0000	1	(0.6860)	01/06/2025
300724.ZK	12/09/2024	SDB3260488015	500.00	9.3191	4,883.12	4,659.57	0.0000	4.5800	50.0000	0.0000	(0.6212)	(0.0647)	0.0000	1	(0.6860)	01/06/2025
300724.ZK	12/09/2024	SDB3260488015	4,200.00	9.3191	41,018.22	39,140.43	0.0000	4.5800	50.0000	0.0000	(5.2184)	(0.5436)	0.0000	1	(5.7620)	01/06/2025
300724.ZK	12/09/2024	SDB3260488015	6,100.00	9.3191	59,574.08	56,846.81	0.0000	4.5800	50.0000	0.0000	(7.5791)	(0.7895)	0.0000	1	(8.3687)	01/06/2025
300724.ZK	12/09/2024	SDB3260488015	2,100.00	9.3191	20,509.11	19,570.21	0.0000	4.5800	50.0000	0.0000	(2.6092)	(0.2718)	0.0000	1	(2.8810)	01/06/2025
300724.ZK	12/09/2024	SDB3260488015	200.00	9.3191	1,953.25	1,863.83	0.0000	4.5800	50.0000	0.0000	(0.2485)	(0.0259)	0.0000	1	(0.2744)	01/06/2025
300724.ZK	12/09/2024	SDB3260488015	4,400.00	9.3191	42,971.47	41,004.26	0.0000	4.5800	50.0000	0.0000	(5.4669)	(0.5695)	0.0000	1	(6.0364)	01/06/2025
300724.ZK	12/09/2024	SDB3260488015	500.00	9.3191	4,883.12	4,659.57	0.0000	4.5800	50.0000	0.0000	(0.6212)	(0.0647)	0.0000	1	(0.6860)	01/06/2025
300724.ZK	12/09/2024	SDB3260488015	1,000.00	9.3191	9,766.24	9,319.15	0.0000	4.5800	50.0000	0.0000	(1.2425)	(0.1294)	0.0000	1	(1.3719)	01/06/2025
300724.ZK	12/09/2024	SDB3260488015	3,400.00	9.3191	33,205.23	31,685.11	0.0000	4.5800	50.0000	0.0000	(4.2244)	(0.4401)	0.0000	1	(4.6645)	01/06/2025
300724.ZK	12/09/2024	SDB3260488015	400.00	9.3191	3,906.50	3,727.66	0.0000	4.5800	50.0000	0.0000	(0.4970)	(0.0518)	0.0000	1	(0.5488)	01/06/2025
300724.ZK	12/09/2024	SDB3260488015	700.00	9.3191	6,836.37	6,523.40	0.0000	4.5800	50.0000	0.0000	(0.8697)	(0.0906)	0.0000	1	(0.9603)	01/06/2025
300724.ZK	12/09/2024	SDB3260488015	1,300.00	9.3191	12,696.12	12,114.89	0.0000	4.5800	50.0000	0.0000	(1.6152)	(0.1683)	0.0000	1	(1.7835)	01/06/2025
300724.ZK	12/09/2024	SDB3260488015	300.00	9.3191	2,929.87	2,795.74	0.0000	4.5800	50.0000	0.0000	(0.3727)	(0.0388)	0.0000	1	(0.4116)	01/06/2025
300724.ZK	12/09/2024	SDB3260488015	200.00	9.3191	1,953.25	1,863.83	0.0000	4.5800	50.0000	0.0000	(0.2485)	(0.0259)	0.0000	1	(0.2744)	01/06/2025
300724.ZK	12/09/2024	SDB3260488015	5,800.00	9.3191	56,644.21	54,051.06	0.0000	4.5800	50.0000	0.0000	(7.2064)	(0.7507)	0.0000	1	(7.9571)	01/06/2025
300724.ZK	12/09/2024	SDB3260488015	300.00	9.3191	2,929.87	2,795.74	0.0000	4.5800	50.0000	0.0000	(0.3727)	(0.0388)	0.0000	1	(0.4116)	01/06/2025
300724.ZK	12/09/2024	SDB3260488015	900.00	9.3191	8,789.62	8,387.23	0.0000	4.5800	50.0000	0.0000	(1.1182)	(0.1165)	0.0000	1	(1.2347)	01/06/2025
300724.ZK	12/09/2024	SDB3260488015	800.00	9.3191	7,812.99	7,455.32	0.0000	4.5800	50.0000	0.0000	(0.9940)	(0.1035)	0.0000	1	(1.0975)	01/06/2025
300724.ZK	12/09/2024	SDB3260488015	4,000.00	9.3191	39,064.97	37,276.60	0.0000	4.5800	50.0000	0.0000	(4.9699)	(0.5177)	0.0000	1	(5.4877)	01/06/2025
300724.ZK	12/09/2024	SDB3260488015	4,400.00	9.3191	42,971.47	41,004.26	0.0000	4.5800	50.0000	0.0000	(5.4669)	(0.5695)	0.0000	1	(6.0364)	01/06/2025
300724.ZK	12/09/2024	SDB3260488015	4,400.00	9.3191	42,971.47	41,004.26	0.0000	4.5800	50.0000	0.0000	(5.4669)	(0.5695)	0.0000	1	(6.0364)	01/06/2025
300724.ZK	12/09/2024	SDB3260488015	8,300.00	9.3191	81,059.82	77,348.94	0.0000	4.5800	50.0000	0.0000	(10.3126)	(1.0743)	0.0000	1	(11.3869)	01/06/2025
300724.ZK	12/06/2024	SDB3260488015	900.00	9.4746	8,789.62	8,527.16	0.0000	4.5800	50.0000	0.0000	(3.3547)	(0.3553)	0.0000	3	(3.7100)	01/06/2025
300724.ZK	12/06/2024	SDB3260488015	2,900.00	9.4746	28,322.10	27,476.40	0.0000	4.5800	50.0000	0.0000	(10.8096)	(1.1449)	0.0000	3	(11.9545)	01/06/2025
300724.ZK	12/06/2024	SDB3260488015	11,400.00	9.4746	111,335.17	108,010.69	0.0000	4.5800	50.0000	0.0000	(42.4929)	(4.5004)	0.0000	3	(46.9934)	01/06/2025
300724.ZK	12/06/2024	SDB3260488015	10,500.00	9.4746	102,545.55	99,483.53	0.0000	4.5800	50.0000	0.0000	(39.1382)	(4.1451)	0.0000	3	(43.2834)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
S.C NEW ENERGY TECHNOLOGY CORPORATION CMN CLASS A SERIES NORTHBOUND (Cont.)																
300724.ZK	12/06/2024	SDB3260488015	500.00	9.4746	4,883.12	4,737.31	0.0000	4.5800	50.0000	0.0000	(1.8637)	(0.1974)	0.0000	3	(2.0611)	01/06/2025
300724.ZK	12/06/2024	SDB3260488015	500.00	9.4746	4,883.12	4,737.31	0.0000	4.5800	50.0000	0.0000	(1.8637)	(0.1974)	0.0000	3	(2.0611)	01/06/2025
300724.ZK	12/06/2024	SDB3260488015	4,200.00	9.4746	41,018.22	39,793.41	0.0000	4.5800	50.0000	0.0000	(15.6553)	(1.6581)	0.0000	3	(17.3133)	01/06/2025
300724.ZK	12/06/2024	SDB3260488015	6,100.00	9.4746	59,574.08	57,795.19	0.0000	4.5800	50.0000	0.0000	(22.7374)	(2.4081)	0.0000	3	(25.1456)	01/06/2025
300724.ZK	12/06/2024	SDB3260488015	2,100.00	9.4746	20,509.11	19,896.71	0.0000	4.5800	50.0000	0.0000	(7.8276)	(0.8290)	0.0000	3	(8.6567)	01/06/2025
300724.ZK	12/06/2024	SDB3260488015	200.00	9.4746	1,953.25	1,894.92	0.0000	4.5800	50.0000	0.0000	(0.7455)	(0.0790)	0.0000	3	(0.8244)	01/06/2025
300724.ZK	12/06/2024	SDB3260488015	4,400.00	9.4746	42,971.47	41,688.34	0.0000	4.5800	50.0000	0.0000	(16.4008)	(1.7370)	0.0000	3	(18.1378)	01/06/2025
300724.ZK	12/06/2024	SDB3260488015	500.00	9.4746	4,883.12	4,737.31	0.0000	4.5800	50.0000	0.0000	(1.8637)	(0.1974)	0.0000	3	(2.0611)	01/06/2025
300724.ZK	12/06/2024	SDB3260488015	1,000.00	9.4746	9,766.24	9,474.62	0.0000	4.5800	50.0000	0.0000	(3.7274)	(0.3948)	0.0000	3	(4.1222)	01/06/2025
300724.ZK	12/06/2024	SDB3260488015	3,400.00	9.4746	33,205.23	32,213.71	0.0000	4.5800	50.0000	0.0000	(12.6733)	(1.3422)	0.0000	3	(14.0156)	01/06/2025
300724.ZK	12/06/2024	SDB3260488015	400.00	9.4746	3,906.50	3,789.85	0.0000	4.5800	50.0000	0.0000	(1.4910)	(0.1579)	0.0000	3	(1.6489)	01/06/2025
300724.ZK	12/06/2024	SDB3260488015	700.00	9.4746	6,836.37	6,632.24	0.0000	4.5800	50.0000	0.0000	(2.6092)	(0.2763)	0.0000	3	(2.8856)	01/06/2025
300724.ZK	12/06/2024	SDB3260488015	1,300.00	9.4746	12,696.12	12,317.01	0.0000	4.5800	50.0000	0.0000	(4.8457)	(0.5132)	0.0000	3	(5.3589)	01/06/2025
300724.ZK	12/06/2024	SDB3260488015	300.00	9.4746	2,929.87	2,842.39	0.0000	4.5800	50.0000	0.0000	(1.1182)	(0.1184)	0.0000	3	(1.2367)	01/06/2025
300724.ZK	12/06/2024	SDB3260488015	200.00	9.4746	1,953.25	1,894.92	0.0000	4.5800	50.0000	0.0000	(0.7455)	(0.0790)	0.0000	3	(0.8244)	01/06/2025
300724.ZK	12/06/2024	SDB3260488015	5,800.00	9.4746	56,644.21	54,952.81	0.0000	4.5800	50.0000	0.0000	(21.6192)	(2.2897)	0.0000	3	(23.9089)	01/06/2025
300724.ZK	12/06/2024	SDB3260488015	300.00	9.4746	2,929.87	2,842.39	0.0000	4.5800	50.0000	0.0000	(1.1182)	(0.1184)	0.0000	3	(1.2367)	01/06/2025
300724.ZK	12/06/2024	SDB3260488015	900.00	9.4746	8,789.62	8,527.16	0.0000	4.5800	50.0000	0.0000	(3.3547)	(0.3553)	0.0000	3	(3.7100)	01/06/2025
300724.ZK	12/06/2024	SDB3260488015	800.00	9.4746	7,812.99	7,579.70	0.0000	4.5800	50.0000	0.0000	(2.9820)	(0.3158)	0.0000	3	(3.2978)	01/06/2025
300724.ZK	12/06/2024	SDB3260488015	4,000.00	9.4746	39,064.97	37,898.49	0.0000	4.5800	50.0000	0.0000	(14.9098)	(1.5791)	0.0000	3	(16.4889)	01/06/2025
300724.ZK	12/06/2024	SDB3260488015	4,400.00	9.4746	42,971.47	41,688.34	0.0000	4.5800	50.0000	0.0000	(16.4008)	(1.7370)	0.0000	3	(18.1378)	01/06/2025
300724.ZK	12/06/2024	SDB3260488015	4,400.00	9.4746	42,971.47	41,688.34	0.0000	4.5800	50.0000	0.0000	(16.4008)	(1.7370)	0.0000	3	(18.1378)	01/06/2025
300724.ZK	12/06/2024	SDB3260488015	8,300.00	9.4746	81,059.82	78,639.36	0.0000	4.5800	50.0000	0.0000	(30.9378)	(3.2766)	0.0000	3	(34.2145)	01/06/2025
300724.ZK	12/05/2024	SDB3260488015	900.00	9.6383	8,789.62	8,674.48	0.0000	4.5800	50.0000	0.0000	(1.1182)	(0.1205)	0.0000	1	(1.2387)	01/06/2025
300724.ZK	12/05/2024	SDB3260488015	2,900.00	9.6383	28,322.10	27,951.09	0.0000	4.5800	50.0000	0.0000	(3.6032)	(0.3882)	0.0000	1	(3.9914)	01/06/2025
300724.ZK	12/05/2024	SDB3260488015	11,400.00	9.6383	111,335.17	109,876.69	0.0000	4.5800	50.0000	0.0000	(14.1643)	(1.5261)	0.0000	1	(15.6904)	01/06/2025
300724.ZK	12/05/2024	SDB3260488015	10,500.00	9.6383	102,545.55	101,202.21	0.0000	4.5800	50.0000	0.0000	(13.0461)	(1.4056)	0.0000	1	(14.4517)	01/06/2025
300724.ZK	12/05/2024	SDB3260488015	500.00	9.6383	4,883.12	4,819.15	0.0000	4.5800	50.0000	0.0000	(0.6212)	(0.0669)	0.0000	1	(0.6882)	01/06/2025
300724.ZK	12/05/2024	SDB3260488015	500.00	9.6383	4,883.12	4,819.15	0.0000	4.5800	50.0000	0.0000	(0.6212)	(0.0669)	0.0000	1	(0.6882)	01/06/2025
300724.ZK	12/05/2024	SDB3260488015	4,200.00	9.6383	41,018.22	40,480.89	0.0000	4.5800	50.0000	0.0000	(5.2184)	(0.5622)	0.0000	1	(5.7807)	01/06/2025
300724.ZK	12/05/2024	SDB3260488015	6,100.00	9.6383	59,574.08	58,793.67	0.0000	4.5800	50.0000	0.0000	(7.5791)	(0.8166)	0.0000	1	(8.3957)	01/06/2025
300724.ZK	12/05/2024	SDB3260488015	2,100.00	9.6383	20,509.11	20,240.44	0.0000	4.5800	50.0000	0.0000	(2.6092)	(0.2811)	0.0000	1	(2.8903)	01/06/2025
300724.ZK	12/05/2024	SDB3260488015	200.00	9.6383	1,953.25	1,927.66	0.0000	4.5800	50.0000	0.0000	(0.2485)	(0.0268)	0.0000	1	(0.2753)	01/06/2025
300724.ZK	12/05/2024	SDB3260488015	4,400.00	9.6383	42,971.47	42,408.55	0.0000	4.5800	50.0000	0.0000	(5.4669)	(0.5890)	0.0000	1	(6.0559)	01/06/2025
300724.ZK	12/05/2024	SDB3260488015	500.00	9.6383	4,883.12	4,819.15	0.0000	4.5800	50.0000	0.0000	(0.6212)	(0.0669)	0.0000	1	(0.6882)	01/06/2025
300724.ZK	12/05/2024	SDB3260488015	1,000.00	9.6383	9,766.24	9,638.31	0.0000	4.5800	50.0000	0.0000	(1.2425)	(0.1339)	0.0000	1	(1.3763)	01/06/2025
300724.ZK	12/05/2024	SDB3260488015	3,400.00	9.6383	33,205.23	32,770.24	0.0000	4.5800	50.0000	0.0000	(4.2244)	(0.4551)	0.0000	1	(4.6796)	01/06/2025
300724.ZK	12/05/2024	SDB3260488015	400.00	9.6383	3,906.50	3,855.32	0.0000	4.5800	50.0000	0.0000	(0.4970)	(0.0535)	0.0000	1	(0.5505)	01/06/2025
300724.ZK	12/05/2024	SDB3260488015	700.00	9.6383	6,836.37	6,746.81	0.0000	4.5800	50.0000	0.0000	(0.8697)	(0.0937)	0.0000	1	(0.9634)	01/06/2025
300724.ZK	12/05/2024	SDB3260488015	1,300.00	9.6383	12,696.12	12,529.80	0.0000	4.5800	50.0000	0.0000	(1.6152)	(0.1740)	0.0000	1	(1.7893)	01/06/2025
300724.ZK	12/05/2024	SDB3260488015	300.00	9.6383	2,929.87	2,891.49	0.0000	4.5800	50.0000	0.0000	(0.3727)	(0.0402)	0.0000	1	(0.4129)	01/06/2025
300724.ZK	12/05/2024	SDB3260488015	200.00	9.6383	1,953.25	1,927.66	0.0000	4.5800	50.0000	0.0000	(0.2485)	(0.0268)	0.0000	1	(0.2753)	01/06/2025
300724.ZK	12/05/2024	SDB3260488015	5,800.00	9.6383	56,644.21	55,902.17	0.0000	4.5800	50.0000	0.0000	(7.2064)	(0.7764)	0.0000	1	(7.9828)	01/06/2025
300724.ZK	12/05/2024	SDB3260488015	300.00	9.6383	2,929.87	2,891.49	0.0000	4.5800	50.0000	0.0000	(0.3727)	(0.0402)	0.0000	1	(0.4129)	01/06/2025
300724.ZK	12/05/2024	SDB3260488015	900.00	9.6383	8,789.62	8,674.48	0.0000	4.5800	50.0000	0.0000	(1.1182)	(0.1205)	0.0000	1	(1.2387)	01/06/2025
300724.ZK	12/05/2024	SDB3260488015	800.00	9.6383	7,812.99	7,710.64	0.0000	4.5800	50.0000	0.0000	(0.9940)	(0.1071)	0.0000	1	(1.1011)	01/06/2025
300724.ZK	12/05/2024	SDB3260488015	4,000.00	9.6383	39,064.97	38,553.22	0.0000	4.5800	50.0000	0.0000	(4.9699)	(0.5355)	0.0000	1	(5.5054)	01/06/2025
300724.ZK	12/05/2024	SDB3260488015	4,400.00	9.6383	42,971.47	42,408.55	0.0000	4.5800	50.0000	0.0000	(5.4669)	(0.5890)	0.0000	1	(6.0559)	01/06/2025
300724.ZK	12/05/2024	SDB3260488015	4,400.00	9.6383	42,971.47	42,408.55	0.0000	4.5800	50.0000	0.0000	(5.4669)	(0.5890)	0.0000	1	(6.0559)	01/06/2025
300724.ZK	12/05/2024	SDB3260488015	8,300.00	9.6383	81,059.82	79,997.94	0.0000	4.5800	50.0000	0.0000	(10.3126)	(1.1111)	0.0000	1	(11.4237)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
S.C NEW ENERGY TECHNOLOGY CORPORATION CMN CLASS A SERIES NORTHBOUND (Cont.)																
300724.ZK	12/04/2024	SDB3260488015	900.00	9.7662	8,789.62	8,789.62	0.0000	4.5800	50.0000	0.0000	(1.1182)	(0.1221)	0.0000	1	(1.2403)	01/06/2025
300724.ZK	12/04/2024	SDB3260488015	2,900.00	9.7662	28,322.10	28,322.10	0.0000	4.5800	50.0000	0.0000	(3.6032)	(0.3934)	0.0000	1	(3.9966)	01/06/2025
300724.ZK	12/04/2024	SDB3260488015	11,400.00	9.7662	111,335.17	111,335.17	0.0000	4.5800	50.0000	0.0000	(14.1643)	(1.5463)	0.0000	1	(15.7106)	01/06/2025
300724.ZK	12/04/2024	SDB3260488015	10,500.00	9.7662	102,545.55	102,545.55	0.0000	4.5800	50.0000	0.0000	(13.0461)	(1.4242)	0.0000	1	(14.4703)	01/06/2025
300724.ZK	12/04/2024	SDB3260488015	500.00	9.7662	4,883.12	4,883.12	0.0000	4.5800	50.0000	0.0000	(0.6212)	(0.0678)	0.0000	1	(0.6891)	01/06/2025
300724.ZK	12/04/2024	SDB3260488015	500.00	9.7662	4,883.12	4,883.12	0.0000	4.5800	50.0000	0.0000	(0.6212)	(0.0678)	0.0000	1	(0.6891)	01/06/2025
300724.ZK	12/04/2024	SDB3260488015	4,200.00	9.7662	41,018.22	41,018.22	0.0000	4.5800	50.0000	0.0000	(5.2184)	(0.5697)	0.0000	1	(5.7881)	01/06/2025
300724.ZK	12/04/2024	SDB3260488015	6,100.00	9.7662	59,574.08	59,574.08	0.0000	4.5800	50.0000	0.0000	(7.5791)	(0.8274)	0.0000	1	(8.4066)	01/06/2025
300724.ZK	12/04/2024	SDB3260488015	2,100.00	9.7662	20,509.11	20,509.11	0.0000	4.5800	50.0000	0.0000	(2.6092)	(0.2848)	0.0000	1	(2.8941)	01/06/2025
300724.ZK	12/04/2024	SDB3260488015	200.00	9.7662	1,953.25	1,953.25	0.0000	4.5800	50.0000	0.0000	(0.2485)	(0.0271)	0.0000	1	(0.2756)	01/06/2025
300724.ZK	12/04/2024	SDB3260488015	4,400.00	9.7662	42,971.47	42,971.47	0.0000	4.5800	50.0000	0.0000	(5.4669)	(0.5968)	0.0000	1	(6.0638)	01/06/2025
300724.ZK	12/04/2024	SDB3260488015	500.00	9.7662	4,883.12	4,883.12	0.0000	4.5800	50.0000	0.0000	(0.6212)	(0.0678)	0.0000	1	(0.6891)	01/06/2025
300724.ZK	12/04/2024	SDB3260488015	1,000.00	9.7662	9,766.24	9,766.24	0.0000	4.5800	50.0000	0.0000	(1.2425)	(0.1356)	0.0000	1	(1.3781)	01/06/2025
300724.ZK	12/04/2024	SDB3260488015	3,400.00	9.7662	33,205.23	33,205.23	0.0000	4.5800	50.0000	0.0000	(4.2244)	(0.4612)	0.0000	1	(4.6856)	01/06/2025
300724.ZK	12/04/2024	SDB3260488015	400.00	9.7662	3,906.50	3,906.50	0.0000	4.5800	50.0000	0.0000	(0.4970)	(0.0543)	0.0000	1	(0.5513)	01/06/2025
300724.ZK	12/04/2024	SDB3260488015	700.00	9.7662	6,836.37	6,836.37	0.0000	4.5800	50.0000	0.0000	(0.8697)	(0.0949)	0.0000	1	(0.9647)	01/06/2025
300724.ZK	12/04/2024	SDB3260488015	1,300.00	9.7662	12,696.12	12,696.12	0.0000	4.5800	50.0000	0.0000	(1.6152)	(0.1763)	0.0000	1	(1.7916)	01/06/2025
300724.ZK	12/04/2024	SDB3260488015	300.00	9.7662	2,929.87	2,929.87	0.0000	4.5800	50.0000	0.0000	(0.3727)	(0.0407)	0.0000	1	(0.4134)	01/06/2025
300724.ZK	12/04/2024	SDB3260488015	200.00	9.7662	1,953.25	1,953.25	0.0000	4.5800	50.0000	0.0000	(0.2485)	(0.0271)	0.0000	1	(0.2756)	01/06/2025
300724.ZK	12/04/2024	SDB3260488015	5,800.00	9.7662	56,644.21	56,644.21	0.0000	4.5800	50.0000	0.0000	(7.2064)	(0.7867)	0.0000	1	(7.9931)	01/06/2025
300724.ZK	12/04/2024	SDB3260488015	300.00	9.7662	2,929.87	2,929.87	0.0000	4.5800	50.0000	0.0000	(0.3727)	(0.0407)	0.0000	1	(0.4134)	01/06/2025
300724.ZK	12/04/2024	SDB3260488015	900.00	9.7662	8,789.62	8,789.62	0.0000	4.5800	50.0000	0.0000	(1.1182)	(0.1221)	0.0000	1	(1.2403)	01/06/2025
300724.ZK	12/04/2024	SDB3260488015	800.00	9.7662	7,812.99	7,812.99	0.0000	4.5800	50.0000	0.0000	(0.9940)	(0.1085)	0.0000	1	(1.1025)	01/06/2025
300724.ZK	12/04/2024	SDB3260488015	4,000.00	9.7662	39,064.97	39,064.97	0.0000	4.5800	50.0000	0.0000	(4.9699)	(0.5426)	0.0000	1	(5.5125)	01/06/2025
300724.ZK	12/04/2024	SDB3260488015	4,400.00	9.7662	42,971.47	42,971.47	0.0000	4.5800	50.0000	0.0000	(5.4669)	(0.5968)	0.0000	1	(6.0638)	01/06/2025
300724.ZK	12/04/2024	SDB3260488015	4,400.00	9.7662	42,971.47	42,971.47	0.0000	4.5800	50.0000	0.0000	(5.4669)	(0.5968)	0.0000	1	(6.0638)	01/06/2025
300724.ZK	12/04/2024	SDB3260488015	8,300.00	9.7662	81,059.82	81,059.82	0.0000	4.5800	50.0000	0.0000	(10.3126)	(1.1258)	0.0000	1	(11.4384)	01/06/2025
TOTAL S.C NEW ENERGY TECHNOLOGY CORPORATION CMN CLASS A SERIES NORTHBOUND												(3,212.4945)	(339.4920)	0.0000	(3,551.9865)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
S.F. HOLDING CO., LTD CMN CLASS A SERIES NORTHBOUND																
002352.ZK	01/02/2025	SDB3264857812	2,400.00	5.5562	13,334.81	13,334.81	0.0000	4.3300	50.0000	0.0000	(1.6039)	(0.1852)	0.0000	1	(1.7891)	01/06/2025
002352.ZK	01/02/2025	SDB3264857812	5,200.00	5.5546	28,884.14	28,884.14	0.0000	4.3300	50.0000	0.0000	(3.4741)	(0.4012)	0.0000	1	(3.8753)	01/06/2025
002352.ZK	12/26/2024	SDB3263644992	1,700.00	5.6358	9,389.44	9,580.80	0.0000	4.3300	50.0000	0.0000	(1.1293)	(0.1331)	0.0000	1	(1.2624)	01/06/2025
002352.ZK	12/24/2024	SDB3263644992	1,700.00	5.6358	9,389.44	9,580.80	0.0000	4.3300	50.0000	0.0000	(2.2587)	(0.2661)	0.0000	2	(2.5248)	01/06/2025
002352.ZK	12/23/2024	SDB3263644992	1,700.00	5.5004	9,389.44	9,350.65	0.0000	4.3300	50.0000	0.0000	(1.1293)	(0.1299)	0.0000	1	(1.2592)	01/06/2025
002352.ZK	12/20/2024	SDB3263644992	1,700.00	5.5391	9,389.44	9,416.40	0.0000	4.3300	50.0000	0.0000	(3.3880)	(0.3924)	0.0000	3	(3.7804)	01/06/2025
002352.ZK	12/19/2024	SDB3263644992	1,700.00	5.5164	9,389.44	9,377.90	0.0000	4.5800	50.0000	0.0000	(1.1945)	(0.1302)	0.0000	1	(1.3248)	01/06/2025
002352.ZK	12/18/2024	SDB3263644992	1,700.00	5.6993	9,389.44	9,688.76	0.0000	4.5800	50.0000	0.0000	(1.1945)	(0.1346)	0.0000	1	(1.3291)	01/06/2025
002352.ZK	12/17/2024	SDB3263644992	2,200.00	5.8050	12,151.04	12,771.00	0.0000	4.5800	50.0000	0.0000	(1.5459)	(0.1774)	0.0000	1	(1.7233)	01/06/2025
002352.ZK	12/17/2024	SDB3263644992	100.00	5.8050	552.81	580.50	0.0000	4.5800	50.0000	0.0000	(0.0703)	(0.0081)	0.0000	1	(0.0784)	01/06/2025
002352.ZK	12/17/2024	SDB3263644992	11,300.00	5.8050	62,563.59	65,596.50	0.0000	4.5800	50.0000	0.0000	(7.9595)	(0.9111)	0.0000	1	(8.8705)	01/06/2025
002352.ZK	12/17/2024	SDB3263644992	10,900.00	5.8050	60,923.72	63,274.50	0.0000	4.5800	50.0000	0.0000	(7.7509)	(0.8788)	0.0000	1	(8.6297)	01/06/2025
002352.ZK	12/17/2024	SDB3263644992	4,900.00	5.8050	27,381.49	28,444.50	0.0000	4.5800	50.0000	0.0000	(3.4835)	(0.3951)	0.0000	1	(3.8786)	01/06/2025
002352.ZK	12/16/2024	SDB3263644992	2,200.00	5.6555	12,151.04	12,442.10	0.0000	4.5800	50.0000	0.0000	(1.5459)	(0.1728)	0.0000	1	(1.7187)	01/06/2025
002352.ZK	12/16/2024	SDB3263644992	100.00	5.6555	552.81	565.55	0.0000	4.5800	50.0000	0.0000	(0.0703)	(0.0079)	0.0000	1	(0.0782)	01/06/2025
002352.ZK	12/16/2024	SDB3263644992	11,300.00	5.6555	62,563.59	63,907.17	0.0000	4.5800	50.0000	0.0000	(7.9595)	(0.8876)	0.0000	1	(8.8471)	01/06/2025
002352.ZK	12/16/2024	SDB3263644992	10,900.00	5.6555	60,923.72	61,644.97	0.0000	4.5800	50.0000	0.0000	(7.7509)	(0.8562)	0.0000	1	(8.6070)	01/06/2025
002352.ZK	12/16/2024	SDB3263644992	4,900.00	5.6555	27,381.49	27,711.96	0.0000	4.5800	50.0000	0.0000	(3.4835)	(0.3849)	0.0000	1	(3.8684)	01/06/2025
002352.ZK	12/13/2024	SDB3263644992	2,200.00	5.7070	12,151.04	12,555.38	0.0000	4.5800	50.0000	0.0000	(4.6376)	(0.5231)	0.0000	3	(5.1608)	01/06/2025
002352.ZK	12/13/2024	SDB3263644992	100.00	5.7070	552.81	570.70	0.0000	4.5800	50.0000	0.0000	(0.2110)	(0.0238)	0.0000	3	(0.2348)	01/06/2025
002352.ZK	12/13/2024	SDB3263644992	11,300.00	5.7070	62,563.59	64,488.98	0.0000	4.5800	50.0000	0.0000	(23.8784)	(2.6870)	0.0000	3	(26.5655)	01/06/2025
002352.ZK	12/13/2024	SDB3263644992	10,900.00	5.7070	60,923.72	62,206.18	0.0000	4.5800	50.0000	0.0000	(23.2526)	(2.5919)	0.0000	3	(25.8445)	01/06/2025
002352.ZK	12/13/2024	SDB3263644992	4,900.00	5.7070	27,381.49	27,964.25	0.0000	4.5800	50.0000	0.0000	(10.4506)	(1.1652)	0.0000	3	(11.6158)	01/06/2025
002352.ZK	12/12/2024	SDB3263644992	2,200.00	5.5995	12,151.04	12,318.94	0.0000	4.5800	50.0000	0.0000	(1.5459)	(0.1711)	0.0000	1	(1.7170)	01/06/2025
002352.ZK	12/12/2024	SDB3263644992	100.00	5.5995	552.81	559.95	0.0000	4.5800	50.0000	0.0000	(0.0703)	(0.0078)	0.0000	1	(0.0781)	01/06/2025
002352.ZK	12/12/2024	SDB3263644992	11,300.00	5.5995	62,563.59	63,274.54	0.0000	4.5800	50.0000	0.0000	(7.9595)	(0.8788)	0.0000	1	(8.8383)	01/06/2025
002352.ZK	12/12/2024	SDB3263644992	10,900.00	5.5995	60,923.72	61,034.74	0.0000	4.5800	50.0000	0.0000	(7.7509)	(0.8477)	0.0000	1	(8.5986)	01/06/2025
002352.ZK	12/12/2024	SDB3263644992	5,000.00	5.5995	27,940.29	27,997.58	0.0000	4.5800	50.0000	0.0000	(3.5546)	(0.3889)	0.0000	1	(3.9435)	01/06/2025
002352.ZK	12/12/2024	SDB3263644992	100.00	5.5995	556.39	559.95	0.0000	4.5800	50.0000	0.0000	(0.0708)	(0.0078)	0.0000	1	(0.0786)	01/06/2025
002352.ZK	12/11/2024	SDB3263644992	2,200.00	5.5870	12,151.04	12,291.38	0.0000	4.5800	50.0000	0.0000	(1.5459)	(0.1707)	0.0000	1	(1.7166)	01/06/2025
002352.ZK	12/11/2024	SDB3263644992	100.00	5.5870	552.81	558.70	0.0000	4.5800	50.0000	0.0000	(0.0703)	(0.0078)	0.0000	1	(0.0781)	01/06/2025
002352.ZK	12/11/2024	SDB3263644992	11,300.00	5.5870	62,563.59	63,133.01	0.0000	4.5800	50.0000	0.0000	(7.9595)	(0.8768)	0.0000	1	(8.8363)	01/06/2025
002352.ZK	12/11/2024	SDB3263644992	10,900.00	5.5870	60,923.72	60,898.21	0.0000	4.5800	50.0000	0.0000	(7.7509)	(0.8458)	0.0000	1	(8.5967)	01/06/2025
002352.ZK	12/11/2024	SDB3263644992	5,000.00	5.5870	27,940.29	27,934.96	0.0000	4.5800	50.0000	0.0000	(3.5546)	(0.3880)	0.0000	1	(3.9426)	01/06/2025
002352.ZK	12/11/2024	SDB3263644992	100.00	5.5870	556.39	558.70	0.0000	4.5800	50.0000	0.0000	(0.0708)	(0.0078)	0.0000	1	(0.0785)	01/06/2025
002352.ZK	12/10/2024	SDB3263644992	2,200.00	5.5281	12,151.04	12,161.75	0.0000	4.5800	50.0000	0.0000	(1.5459)	(0.1689)	0.0000	1	(1.7148)	01/06/2025
002352.ZK	12/10/2024	SDB3263644992	100.00	5.5281	552.81	552.81	0.0000	4.5800	50.0000	0.0000	(0.0703)	(0.0077)	0.0000	1	(0.0780)	01/06/2025
002352.ZK	12/10/2024	SDB3263644992	11,300.00	5.5281	62,563.59	62,467.15	0.0000	4.5800	50.0000	0.0000	(7.9595)	(0.8676)	0.0000	1	(8.8271)	01/06/2025
002352.ZK	12/10/2024	SDB3263644992	10,900.00	5.5281	60,923.72	60,255.92	0.0000	4.5800	50.0000	0.0000	(7.7509)	(0.8369)	0.0000	1	(8.5877)	01/06/2025
002352.ZK	12/10/2024	SDB3263644992	5,000.00	5.5281	27,940.29	27,640.33	0.0000	4.5800	50.0000	0.0000	(3.5546)	(0.3839)	0.0000	1	(3.9385)	01/06/2025
002352.ZK	12/10/2024	SDB3263644992	100.00	5.5281	556.39	552.81	0.0000	4.5800	50.0000	0.0000	(0.0708)	(0.0077)	0.0000	1	(0.0785)	01/06/2025
002352.ZK	12/09/2024	SDB3263644992	10,900.00	5.5893	60,923.72	60,923.72	0.0000	4.5800	50.0000	0.0000	(7.7509)	(0.8462)	0.0000	1	(8.5970)	01/06/2025
002352.ZK	12/09/2024	SDB3263644992	5,000.00	5.5881	27,940.29	27,940.29	0.0000	4.5800	50.0000	0.0000	(3.5546)	(0.3881)	0.0000	1	(3.9427)	01/06/2025
002352.ZK	12/09/2024	SDB3263644992	100.00	5.5639	556.39	556.39	0.0000	4.5800	50.0000	0.0000	(0.0708)	(0.0077)	0.0000	1	(0.0785)	01/06/2025
TOTAL S.F. HOLDING CO., LTD CMN CLASS A SERIES NORTHBOUND												(193.6550)	(21.5569)	0.0000	(215.2119)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SANY HEAVY INDUSTRY CO., LTD CMN CLASS A SERIES NORTHBOUND																
600031.SH	12/31/2024	SDB3263645027	2,800.00	2.2467	6,475.11	6,290.76	0.0000	4.3300	50.0000	0.0000	(1.5576)	(0.1747)	0.0000	2	(1.7324)	01/06/2025
600031.SH	12/31/2024	SDB3263645027	172,800.00	2.2467	399,809.61	388,229.59	0.0000	4.3300	50.0000	0.0000	(96.1764)	(10.7842)	0.0000	2	(106.9606)	01/06/2025
600031.SH	12/31/2024	SDB3263645027	2,900.00	2.2467	6,690.54	6,515.43	0.0000	4.3300	50.0000	0.0000	(1.6094)	(0.1810)	0.0000	2	(1.7904)	01/06/2025
600031.SH	12/31/2024	SDB3263645027	3,100.00	2.2467	7,143.98	6,964.77	0.0000	4.3300	50.0000	0.0000	(1.7185)	(0.1935)	0.0000	2	(1.9120)	01/06/2025
600031.SH	12/31/2024	SDB3263645027	200.00	2.2467	462.37	449.34	0.0000	4.3300	50.0000	0.0000	(0.1112)	(0.0125)	0.0000	2	(0.1237)	01/06/2025
600031.SH	12/31/2024	SDB3263645027	2,600.00	2.2467	6,072.85	5,841.42	0.0000	4.3300	50.0000	0.0000	(1.4609)	(0.1623)	0.0000	2	(1.6231)	01/06/2025
600031.SH	12/31/2024	SDB3263645027	30,100.00	2.2467	70,270.20	67,625.64	0.0000	4.3300	50.0000	0.0000	(16.9039)	(1.8785)	0.0000	2	(18.7824)	01/06/2025
600031.SH	12/30/2024	SDB3263645027	2,800.00	2.2340	6,475.11	6,255.14	0.0000	4.3300	50.0000	0.0000	(0.7788)	(0.0869)	0.0000	1	(0.8657)	01/06/2025
600031.SH	12/30/2024	SDB3263645027	172,800.00	2.2340	399,809.61	386,031.57	0.0000	4.3300	50.0000	0.0000	(48.0882)	(5.3615)	0.0000	1	(53.4498)	01/06/2025
600031.SH	12/30/2024	SDB3263645027	2,900.00	2.2340	6,690.54	6,478.54	0.0000	4.3300	50.0000	0.0000	(0.8047)	(0.0900)	0.0000	1	(0.8947)	01/06/2025
600031.SH	12/30/2024	SDB3263645027	3,100.00	2.2340	7,143.98	6,925.33	0.0000	4.3300	50.0000	0.0000	(0.8593)	(0.0962)	0.0000	1	(0.9554)	01/06/2025
600031.SH	12/30/2024	SDB3263645027	200.00	2.2340	462.37	446.80	0.0000	4.3300	50.0000	0.0000	(0.0556)	(0.0062)	0.0000	1	(0.0618)	01/06/2025
600031.SH	12/30/2024	SDB3263645027	2,600.00	2.2340	6,072.85	5,808.35	0.0000	4.3300	50.0000	0.0000	(0.7304)	(0.0807)	0.0000	1	(0.8111)	01/06/2025
600031.SH	12/30/2024	SDB3263645027	31,700.00	2.2340	74,005.49	70,817.13	0.0000	4.3300	50.0000	0.0000	(8.9012)	(0.9836)	0.0000	1	(9.8848)	01/06/2025
600031.SH	12/27/2024	SDB3263645027	2,800.00	2.2058	6,475.11	6,176.25	0.0000	4.3300	50.0000	0.0000	(2.3364)	(0.2573)	0.0000	3	(2.5938)	01/06/2025
600031.SH	12/27/2024	SDB3263645027	172,800.00	2.2058	399,809.61	381,162.59	0.0000	4.3300	50.0000	0.0000	(144.2646)	(15.8818)	0.0000	3	(160.1464)	01/06/2025
600031.SH	12/27/2024	SDB3263645027	2,900.00	2.2058	6,690.54	6,396.83	0.0000	4.3300	50.0000	0.0000	(2.4142)	(0.2665)	0.0000	3	(2.6807)	01/06/2025
600031.SH	12/27/2024	SDB3263645027	3,100.00	2.2058	7,143.98	6,837.99	0.0000	4.3300	50.0000	0.0000	(2.5778)	(0.2849)	0.0000	3	(2.8627)	01/06/2025
600031.SH	12/27/2024	SDB3263645027	200.00	2.2058	462.37	441.16	0.0000	4.3300	50.0000	0.0000	(0.1668)	(0.0184)	0.0000	3	(0.1852)	01/06/2025
600031.SH	12/27/2024	SDB3263645027	2,600.00	2.2058	6,072.85	5,735.09	0.0000	4.3300	50.0000	0.0000	(2.1913)	(0.2390)	0.0000	3	(2.4302)	01/06/2025
600031.SH	12/27/2024	SDB3263645027	31,700.00	2.2058	74,005.49	69,923.92	0.0000	4.3300	50.0000	0.0000	(26.7036)	(2.9135)	0.0000	3	(29.6171)	01/06/2025
600031.SH	12/26/2024	SDB3263645027	2,800.00	2.2546	6,475.11	6,312.82	0.0000	4.3300	50.0000	0.0000	(0.7788)	(0.0877)	0.0000	1	(0.8665)	01/06/2025
600031.SH	12/26/2024	SDB3263645027	172,800.00	2.2546	399,809.61	389,591.42	0.0000	4.3300	50.0000	0.0000	(48.0882)	(5.4110)	0.0000	1	(53.4992)	01/06/2025
600031.SH	12/26/2024	SDB3263645027	2,900.00	2.2546	6,690.54	6,538.28	0.0000	4.3300	50.0000	0.0000	(0.8047)	(0.0908)	0.0000	1	(0.8955)	01/06/2025
600031.SH	12/26/2024	SDB3263645027	3,100.00	2.2546	7,143.98	6,989.20	0.0000	4.3300	50.0000	0.0000	(0.8593)	(0.0971)	0.0000	1	(0.9563)	01/06/2025
600031.SH	12/26/2024	SDB3263645027	200.00	2.2546	462.37	450.92	0.0000	4.3300	50.0000	0.0000	(0.0556)	(0.0063)	0.0000	1	(0.0619)	01/06/2025
600031.SH	12/26/2024	SDB3263645027	2,600.00	2.2546	6,072.85	5,861.91	0.0000	4.3300	50.0000	0.0000	(0.7304)	(0.0814)	0.0000	1	(0.8118)	01/06/2025
600031.SH	12/26/2024	SDB3263645027	34,900.00	2.2546	81,476.07	78,684.84	0.0000	4.3300	50.0000	0.0000	(9.7998)	(1.0928)	0.0000	1	(10.8926)	01/06/2025
600031.SH	12/24/2024	SDB3263645027	2,800.00	2.2546	6,475.11	6,312.82	0.0000	4.3300	50.0000	0.0000	(1.5576)	(0.1754)	0.0000	2	(1.7330)	01/06/2025
600031.SH	12/24/2024	SDB3263645027	172,800.00	2.2546	399,809.61	389,591.42	0.0000	4.3300	50.0000	0.0000	(96.1764)	(10.8220)	0.0000	2	(106.9984)	01/06/2025
600031.SH	12/24/2024	SDB3263645027	2,900.00	2.2546	6,690.54	6,538.28	0.0000	4.3300	50.0000	0.0000	(1.6094)	(0.1816)	0.0000	2	(1.7911)	01/06/2025
600031.SH	12/24/2024	SDB3263645027	3,100.00	2.2546	7,143.98	6,989.20	0.0000	4.3300	50.0000	0.0000	(1.7185)	(0.1941)	0.0000	2	(1.9127)	01/06/2025
600031.SH	12/24/2024	SDB3263645027	200.00	2.2546	462.37	450.92	0.0000	4.3300	50.0000	0.0000	(0.1112)	(0.0125)	0.0000	2	(0.1238)	01/06/2025
600031.SH	12/24/2024	SDB3263645027	2,600.00	2.2546	6,072.85	5,861.91	0.0000	4.3300	50.0000	0.0000	(1.4609)	(0.1628)	0.0000	2	(1.6237)	01/06/2025
600031.SH	12/24/2024	SDB3263645027	34,900.00	2.2546	81,476.07	78,684.84	0.0000	4.3300	50.0000	0.0000	(19.5995)	(2.1857)	0.0000	2	(21.7852)	01/06/2025
600031.SH	12/23/2024	SDB3263645027	2,800.00	2.2605	6,475.11	6,329.42	0.0000	4.3300	50.0000	0.0000	(0.7788)	(0.0879)	0.0000	1	(0.8667)	01/06/2025
600031.SH	12/23/2024	SDB3263645027	172,800.00	2.2605	399,809.61	390,615.61	0.0000	4.3300	50.0000	0.0000	(48.0882)	(5.4252)	0.0000	1	(53.5134)	01/06/2025
600031.SH	12/23/2024	SDB3263645027	2,900.00	2.2605	6,690.54	6,555.47	0.0000	4.3300	50.0000	0.0000	(0.8047)	(0.0910)	0.0000	1	(0.8958)	01/06/2025
600031.SH	12/23/2024	SDB3263645027	3,100.00	2.2605	7,143.98	7,007.57	0.0000	4.3300	50.0000	0.0000	(0.8593)	(0.0973)	0.0000	1	(0.9566)	01/06/2025
600031.SH	12/23/2024	SDB3263645027	200.00	2.2605	462.37	452.10	0.0000	4.3300	50.0000	0.0000	(0.0556)	(0.0063)	0.0000	1	(0.0619)	01/06/2025
600031.SH	12/23/2024	SDB3263645027	2,600.00	2.2605	6,072.85	5,877.32	0.0000	4.3300	50.0000	0.0000	(0.7304)	(0.0816)	0.0000	1	(0.8121)	01/06/2025
600031.SH	12/23/2024	SDB3263645027	34,900.00	2.2605	81,476.07	78,891.69	0.0000	4.3300	50.0000	0.0000	(9.7998)	(1.0957)	0.0000	1	(10.8955)	01/06/2025
600031.SH	12/20/2024	SDB3263645027	2,800.00	2.2628	6,475.11	6,335.84	0.0000	4.3300	50.0000	0.0000	(2.3364)	(0.2640)	0.0000	3	(2.6004)	01/06/2025
600031.SH	12/20/2024	SDB3263645027	172,800.00	2.2628	399,809.61	391,011.84	0.0000	4.3300	50.0000	0.0000	(144.2646)	(16.2922)	0.0000	3	(160.5568)	01/06/2025
600031.SH	12/20/2024	SDB3263645027	2,900.00	2.2628	6,690.54	6,562.12	0.0000	4.3300	50.0000	0.0000	(2.4142)	(0.2734)	0.0000	3	(2.6876)	01/06/2025
600031.SH	12/20/2024	SDB3263645027	3,100.00	2.2628	7,143.98	7,014.68	0.0000	4.3300	50.0000	0.0000	(2.5778)	(0.2923)	0.0000	3	(2.8701)	01/06/2025
600031.SH	12/20/2024	SDB3263645027	200.00	2.2628	462.37	452.56	0.0000	4.3300	50.0000	0.0000	(0.1668)	(0.0189)	0.0000	3	(0.1857)	01/06/2025
600031.SH	12/20/2024	SDB3263645027	2,600.00	2.2628	6,072.85	5,883.28	0.0000	4.3300	50.0000	0.0000	(2.1913)	(0.2451)	0.0000	3	(2.4364)	01/06/2025
600031.SH	12/20/2024	SDB3263645027	65,800.00	2.2628	153,613.92	148,892.24	0.0000	4.3300	50.0000	0.0000	(55.4290)	(6.2038)	0.0000	3	(61.6329)	01/06/2025
600031.SH	12/19/2024	SDB3263645027	2,800.00	2.2477	6,475.11	6,293.65	0.0000	4.5800	50.0000	0.0000	(0.8238)	(0.0874)	0.0000	1	(0.9112)	01/06/2025

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Fund: ALL
Business Date: Jan 6, 2025
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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SANY HEAVY INDUSTRY CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600031.SH	12/19/2024	SDB3263645027	172,800.00	2.2477	399,809.61	388,407.92	0.0000	4.5800	50.0000	0.0000	(50.8647)	(5.3946)	0.0000	1	(56.2592)	01/06/2025
600031.SH	12/19/2024	SDB3263645027	2,900.00	2.2477	6,690.54	6,518.42	0.0000	4.5800	50.0000	0.0000	(0.8512)	(0.0905)	0.0000	1	(0.9417)	01/06/2025
600031.SH	12/19/2024	SDB3263645027	3,100.00	2.2477	7,143.98	6,967.97	0.0000	4.5800	50.0000	0.0000	(0.9089)	(0.0968)	0.0000	1	(1.0057)	01/06/2025
600031.SH	12/19/2024	SDB3263645027	200.00	2.2477	462.37	449.55	0.0000	4.5800	50.0000	0.0000	(0.0588)	(0.0062)	0.0000	1	(0.0651)	01/06/2025
600031.SH	12/19/2024	SDB3263645027	2,600.00	2.2477	6,072.85	5,844.10	0.0000	4.5800	50.0000	0.0000	(0.7726)	(0.0812)	0.0000	1	(0.8538)	01/06/2025
600031.SH	12/19/2024	SDB3263645027	65,800.00	2.2477	153,613.92	147,900.70	0.0000	4.5800	50.0000	0.0000	(19.5431)	(2.0542)	0.0000	1	(21.5973)	01/06/2025
600031.SH	12/18/2024	SDB3263645027	2,800.00	2.2720	6,475.11	6,361.67	0.0000	4.5800	50.0000	0.0000	(0.8238)	(0.0884)	0.0000	1	(0.9121)	01/06/2025
600031.SH	12/18/2024	SDB3263645027	172,800.00	2.2720	399,809.61	392,606.09	0.0000	4.5800	50.0000	0.0000	(50.8647)	(5.4529)	0.0000	1	(56.3175)	01/06/2025
600031.SH	12/18/2024	SDB3263645027	2,900.00	2.2720	6,690.54	6,588.88	0.0000	4.5800	50.0000	0.0000	(0.8512)	(0.0915)	0.0000	1	(0.9427)	01/06/2025
600031.SH	12/18/2024	SDB3263645027	3,100.00	2.2720	7,143.98	7,043.28	0.0000	4.5800	50.0000	0.0000	(0.9089)	(0.0978)	0.0000	1	(1.0067)	01/06/2025
600031.SH	12/18/2024	SDB3263645027	200.00	2.2720	462.37	454.41	0.0000	4.5800	50.0000	0.0000	(0.0588)	(0.0063)	0.0000	1	(0.0651)	01/06/2025
600031.SH	12/18/2024	SDB3263645027	2,600.00	2.2720	6,072.85	5,907.27	0.0000	4.5800	50.0000	0.0000	(0.7726)	(0.0820)	0.0000	1	(0.8546)	01/06/2025
600031.SH	12/18/2024	SDB3263645027	65,800.00	2.2720	153,613.92	149,499.31	0.0000	4.5800	50.0000	0.0000	(19.5431)	(2.0764)	0.0000	1	(21.6195)	01/06/2025
600031.SH	12/17/2024	SDB3263645027	2,800.00	2.3424	6,475.11	6,558.63	0.0000	4.5800	50.0000	0.0000	(0.8238)	(0.0911)	0.0000	1	(0.9149)	01/06/2025
600031.SH	12/17/2024	SDB3263645027	172,800.00	2.3424	399,809.61	404,761.19	0.0000	4.5800	50.0000	0.0000	(50.8647)	(5.6217)	0.0000	1	(56.4863)	01/06/2025
600031.SH	12/17/2024	SDB3263645027	2,900.00	2.3424	6,690.54	6,792.87	0.0000	4.5800	50.0000	0.0000	(0.8512)	(0.0943)	0.0000	1	(0.9455)	01/06/2025
600031.SH	12/17/2024	SDB3263645027	3,100.00	2.3424	7,143.98	7,261.34	0.0000	4.5800	50.0000	0.0000	(0.9089)	(0.1009)	0.0000	1	(1.0097)	01/06/2025
600031.SH	12/17/2024	SDB3263645027	200.00	2.3424	462.37	468.47	0.0000	4.5800	50.0000	0.0000	(0.0588)	(0.0065)	0.0000	1	(0.0653)	01/06/2025
600031.SH	12/17/2024	SDB3263645027	2,600.00	2.3424	6,072.85	6,090.16	0.0000	4.5800	50.0000	0.0000	(0.7726)	(0.0846)	0.0000	1	(0.8572)	01/06/2025
600031.SH	12/17/2024	SDB3263645027	65,800.00	2.3424	153,613.92	154,127.81	0.0000	4.5800	50.0000	0.0000	(19.5431)	(2.1407)	0.0000	1	(21.6838)	01/06/2025
600031.SH	12/16/2024	SDB3263645027	2,800.00	2.3372	6,475.11	6,544.07	0.0000	4.5800	50.0000	0.0000	(0.8238)	(0.0909)	0.0000	1	(0.9147)	01/06/2025
600031.SH	12/16/2024	SDB3263645027	172,800.00	2.3372	399,809.61	403,862.46	0.0000	4.5800	50.0000	0.0000	(50.8647)	(5.6092)	0.0000	1	(56.4739)	01/06/2025
600031.SH	12/16/2024	SDB3263645027	2,900.00	2.3372	6,690.54	6,777.78	0.0000	4.5800	50.0000	0.0000	(0.8512)	(0.0941)	0.0000	1	(0.9453)	01/06/2025
600031.SH	12/16/2024	SDB3263645027	3,100.00	2.3372	7,143.98	7,245.22	0.0000	4.5800	50.0000	0.0000	(0.9089)	(0.1006)	0.0000	1	(1.0095)	01/06/2025
600031.SH	12/16/2024	SDB3263645027	200.00	2.3372	462.37	467.43	0.0000	4.5800	50.0000	0.0000	(0.0588)	(0.0065)	0.0000	1	(0.0653)	01/06/2025
600031.SH	12/16/2024	SDB3263645027	2,600.00	2.3372	6,072.85	6,076.63	0.0000	4.5800	50.0000	0.0000	(0.7726)	(0.0844)	0.0000	1	(0.8570)	01/06/2025
600031.SH	12/16/2024	SDB3263645027	69,500.00	2.3372	162,251.78	162,433.11	0.0000	4.5800	50.0000	0.0000	(20.6420)	(2.2560)	0.0000	1	(22.8980)	01/06/2025
600031.SH	12/13/2024	SDB3263645027	2,800.00	2.3344	6,475.11	6,536.39	0.0000	4.5800	50.0000	0.0000	(2.4713)	(0.2723)	0.0000	3	(2.7437)	01/06/2025
600031.SH	12/13/2024	SDB3263645027	172,800.00	2.3344	399,809.61	403,388.81	0.0000	4.5800	50.0000	0.0000	(152.5940)	(16.8079)	0.0000	3	(169.4019)	01/06/2025
600031.SH	12/13/2024	SDB3263645027	2,900.00	2.3344	6,690.54	6,769.84	0.0000	4.5800	50.0000	0.0000	(2.5536)	(0.2821)	0.0000	3	(2.8356)	01/06/2025
600031.SH	12/13/2024	SDB3263645027	3,100.00	2.3344	7,143.98	7,236.72	0.0000	4.5800	50.0000	0.0000	(2.7266)	(0.3015)	0.0000	3	(3.0282)	01/06/2025
600031.SH	12/13/2024	SDB3263645027	200.00	2.3344	462.37	466.89	0.0000	4.5800	50.0000	0.0000	(0.1765)	(0.0195)	0.0000	3	(0.1959)	01/06/2025
600031.SH	12/13/2024	SDB3263645027	2,600.00	2.3344	6,072.85	6,069.51	0.0000	4.5800	50.0000	0.0000	(2.3178)	(0.2529)	0.0000	3	(2.5707)	01/06/2025
600031.SH	12/13/2024	SDB3263645027	90,700.00	2.3344	211,744.41	211,732.44	0.0000	4.5800	50.0000	0.0000	(86.8158)	(8.8222)	0.0000	3	(89.6380)	01/06/2025
600031.SH	12/13/2024	SDB3263645027	1,000.00	2.3344	2,324.26	2,334.43	0.0000	4.5800	50.0000	0.0000	(0.8871)	(0.0973)	0.0000	3	(0.9844)	01/06/2025
600031.SH	12/12/2024	SDB3263645027	2,800.00	2.3122	6,475.11	6,474.21	0.0000	4.5800	50.0000	0.0000	(0.8238)	(0.0899)	0.0000	1	(0.9137)	01/06/2025
600031.SH	12/12/2024	SDB3263645027	172,800.00	2.3122	399,809.61	399,551.27	0.0000	4.5800	50.0000	0.0000	(50.8647)	(5.5493)	0.0000	1	(56.4140)	01/06/2025
600031.SH	12/12/2024	SDB3263645027	2,900.00	2.3122	6,690.54	6,705.43	0.0000	4.5800	50.0000	0.0000	(0.8512)	(0.0931)	0.0000	1	(0.9443)	01/06/2025
600031.SH	12/12/2024	SDB3263645027	3,100.00	2.3122	7,143.98	7,167.88	0.0000	4.5800	50.0000	0.0000	(0.9089)	(0.0996)	0.0000	1	(1.0084)	01/06/2025
600031.SH	12/12/2024	SDB3263645027	200.00	2.3122	462.37	462.44	0.0000	4.5800	50.0000	0.0000	(0.0588)	(0.0064)	0.0000	1	(0.0652)	01/06/2025
600031.SH	12/12/2024	SDB3263645027	2,600.00	2.3122	6,072.85	6,011.77	0.0000	4.5800	50.0000	0.0000	(0.7726)	(0.0835)	0.0000	1	(0.8561)	01/06/2025
600031.SH	12/12/2024	SDB3263645027	90,700.00	2.3122	211,744.41	209,718.17	0.0000	4.5800	50.0000	0.0000	(26.9386)	(2.9128)	0.0000	1	(29.8513)	01/06/2025
600031.SH	12/12/2024	SDB3263645027	1,000.00	2.3122	2,324.26	2,312.22	0.0000	4.5800	50.0000	0.0000	(0.2957)	(0.0321)	0.0000	1	(0.3278)	01/06/2025
600031.SH	12/11/2024	SDB3263645027	2,900.00	2.3254	6,690.54	6,743.63	0.0000	4.5800	50.0000	0.0000	(0.8512)	(0.0937)	0.0000	1	(0.9448)	01/06/2025
600031.SH	12/11/2024	SDB3263645027	3,100.00	2.3254	7,143.98	7,208.71	0.0000	4.5800	50.0000	0.0000	(0.9089)	(0.1001)	0.0000	1	(1.0090)	01/06/2025
600031.SH	12/11/2024	SDB3263645027	200.00	2.3254	462.37	465.08	0.0000	4.5800	50.0000	0.0000	(0.0588)	(0.0065)	0.0000	1	(0.0653)	01/06/2025
600031.SH	12/11/2024	SDB3263645027	2,600.00	2.3254	6,072.85	6,046.01	0.0000	4.5800	50.0000	0.0000	(0.7726)	(0.0840)	0.0000	1	(0.8566)	01/06/2025
600031.SH	12/11/2024	SDB3263645027	90,700.00	2.3254	211,744.41	210,912.78	0.0000	4.5800	50.0000	0.0000	(26.9386)	(2.9293)	0.0000	1	(29.8679)	01/06/2025
600031.SH	12/11/2024	SDB3263645027	1,000.00	2.3254	2,324.26	2,325.39	0.0000	4.5800	50.0000	0.0000	(0.2957)	(0.0323)	0.0000	1	(0.3280)	01/06/2025
600031.SH	12/10/2024	SDB3263645027	2,900.00	2.3118	6,690.54	6,704.33	0.0000	4.5800	50.0000	0.0000	(0.8512)	(0.0931)	0.0000	1	(0.9443)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SANY HEAVY INDUSTRY CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600031.SH	12/10/2024	SDB3263645027	3,100.00	2.3118	7,143.98	7,166.69	0.0000	4.5800	50.0000	0.0000	(0.9089)	(0.0995)	0.0000	1	(1.0084)	01/06/2025
600031.SH	12/10/2024	SDB3263645027	200.00	2.3118	462.37	462.37	0.0000	4.5800	50.0000	0.0000	(0.0588)	(0.0064)	0.0000	1	(0.0652)	01/06/2025
600031.SH	12/10/2024	SDB3263645027	2,600.00	2.3118	6,072.85	6,010.78	0.0000	4.5800	50.0000	0.0000	(0.7726)	(0.0835)	0.0000	1	(0.8561)	01/06/2025
600031.SH	12/10/2024	SDB3263645027	90,700.00	2.3118	211,744.41	209,683.62	0.0000	4.5800	50.0000	0.0000	(26.9386)	(2.9123)	0.0000	1	(29.8509)	01/06/2025
600031.SH	12/10/2024	SDB3263645027	1,000.00	2.3118	2,324.26	2,311.84	0.0000	4.5800	50.0000	0.0000	(0.2957)	(0.0321)	0.0000	1	(0.3278)	01/06/2025
600031.SH	12/09/2024	SDB3263645027	2,600.00	2.3357	6,072.85	6,072.85	0.0000	4.5800	50.0000	0.0000	(0.7726)	(0.0843)	0.0000	1	(0.8569)	01/06/2025
600031.SH	12/09/2024	SDB3263645027	90,700.00	2.3346	211,744.41	211,744.41	0.0000	4.5800	50.0000	0.0000	(26.9386)	(2.9409)	0.0000	1	(29.8795)	01/06/2025
600031.SH	12/09/2024	SDB3263645027	1,000.00	2.3243	2,324.26	2,324.26	0.0000	4.5800	50.0000	0.0000	(0.2957)	(0.0323)	0.0000	1	(0.3280)	01/06/2025
TOTAL SANY HEAVY INDUSTRY CO., LTD CMN CLASS A SERIES NORTHBOUND											(1,524.3649)	(168.3694)	0.0000	(1,692.7342)		

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6



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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SDIC CAPITAL CO.,LTD CMN CLASS A SERIES NORTHBOUND																
600061.SH	01/03/2025	SDB3261097743	1,900.00	1.0767	2,029.31	2,045.69	0.0000	4.3300	50.0000	0.0000	(0.7322)	(0.0852)	0.0000	3	(0.8175)	01/06/2025
600061.SH	01/03/2025	SDB3261097743	4,300.00	1.0767	4,604.22	4,629.73	0.0000	4.3300	50.0000	0.0000	(1.6614)	(0.1929)	0.0000	3	(1.8543)	01/06/2025
600061.SH	01/03/2025	SDB3261097743	100.00	1.0767	106.96	107.67	0.0000	4.3300	50.0000	0.0000	(0.0386)	(0.0045)	0.0000	3	(0.0431)	01/06/2025
600061.SH	01/03/2025	SDB3261097743	500.00	1.0767	534.75	538.34	0.0000	4.3300	50.0000	0.0000	(0.1930)	(0.0224)	0.0000	3	(0.2154)	01/06/2025
600061.SH	01/03/2025	SDB3261097743	3,000.00	1.0767	3,204.11	3,230.04	0.0000	4.3300	50.0000	0.0000	(1.1562)	(0.1346)	0.0000	3	(1.2907)	01/06/2025
600061.SH	01/03/2025	SDB3261097743	1,900.00	1.0767	2,012.62	2,045.69	0.0000	4.3300	50.0000	0.0000	(0.7262)	(0.0852)	0.0000	3	(0.8115)	01/06/2025
600061.SH	01/03/2025	SDB3261097743	300.00	1.0767	320.55	323.00	0.0000	4.3300	50.0000	0.0000	(0.1157)	(0.0135)	0.0000	3	(0.1291)	01/06/2025
600061.SH	01/03/2025	SDB3261097743	100.00	1.0767	107.09	107.67	0.0000	4.3300	50.0000	0.0000	(0.0386)	(0.0045)	0.0000	3	(0.0431)	01/06/2025
600061.SH	01/03/2025	SDB3261097743	100.00	1.0767	104.58	107.67	0.0000	4.3300	50.0000	0.0000	(0.0377)	(0.0045)	0.0000	3	(0.0422)	01/06/2025
600061.SH	01/03/2025	SDB3261097743	1,200.00	1.0767	1,267.81	1,292.02	0.0000	4.3300	50.0000	0.0000	(0.4575)	(0.0538)	0.0000	3	(0.5113)	01/06/2025
600061.SH	01/03/2025	SDB3261097743	14,500.00	1.0767	15,393.84	15,611.87	0.0000	4.3300	50.0000	0.0000	(5.5546)	(0.6505)	0.0000	3	(6.2051)	01/06/2025
600061.SH	01/03/2025	SDB3261097743	2,100.00	1.0767	2,241.62	2,261.03	0.0000	4.3300	50.0000	0.0000	(0.8089)	(0.0942)	0.0000	3	(0.9031)	01/06/2025
600061.SH	01/03/2025	SDB3261097743	500.00	1.0767	538.58	538.34	0.0000	4.3300	50.0000	0.0000	(0.1943)	(0.0224)	0.0000	3	(0.2168)	01/06/2025
600061.SH	01/03/2025	SDB3261097743	100.00	1.0767	106.88	107.67	0.0000	4.3300	50.0000	0.0000	(0.0386)	(0.0045)	0.0000	3	(0.0431)	01/06/2025
600061.SH	01/03/2025	SDB3261097743	3,300.00	1.0767	3,641.80	3,553.05	0.0000	4.3300	50.0000	0.0000	(1.3141)	(0.1480)	0.0000	3	(1.4621)	01/06/2025
600061.SH	01/03/2025	SDB3261097743	100.00	1.0767	110.32	107.67	0.0000	4.3300	50.0000	0.0000	(0.0398)	(0.0045)	0.0000	3	(0.0443)	01/06/2025
600061.SH	01/03/2025	SDB3261097743	400.00	1.0767	440.67	430.67	0.0000	4.3300	50.0000	0.0000	(0.1590)	(0.0179)	0.0000	3	(0.1770)	01/06/2025
600061.SH	01/03/2025	SDB3261097743	3,400.00	1.0767	3,842.12	3,660.72	0.0000	4.3300	50.0000	0.0000	(1.3864)	(0.1525)	0.0000	3	(1.5389)	01/06/2025
600061.SH	01/03/2025	SDB3261097743	400.00	1.0767	438.80	430.67	0.0000	4.3300	50.0000	0.0000	(0.1583)	(0.0179)	0.0000	3	(0.1763)	01/06/2025
600061.SH	01/03/2025	SDB3261097743	22,600.00	1.0767	25,136.06	24,332.99	0.0000	4.3300	50.0000	0.0000	(9.0699)	(1.0139)	0.0000	3	(10.0838)	01/06/2025
600061.SH	01/03/2025	SDB3261097743	400.00	1.0767	433.54	430.67	0.0000	4.3300	50.0000	0.0000	(0.1564)	(0.0179)	0.0000	3	(0.1744)	01/06/2025
600061.SH	01/03/2025	SDB3261097743	100.00	1.0767	108.45	107.67	0.0000	4.3300	50.0000	0.0000	(0.0391)	(0.0045)	0.0000	3	(0.0436)	01/06/2025
600061.SH	01/03/2025	SDB3261097743	600.00	1.0767	648.39	646.01	0.0000	4.3300	50.0000	0.0000	(0.0269)	(0.0045)	0.0000	3	(0.2609)	01/06/2025
600061.SH	01/03/2025	SDB3261097743	900.00	1.0767	960.18	969.01	0.0000	4.3300	50.0000	0.0000	(0.3465)	(0.0404)	0.0000	3	(0.3868)	01/06/2025
600061.SH	01/03/2025	SDB3261097743	700.00	1.0767	746.81	753.68	0.0000	4.3300	50.0000	0.0000	(0.2695)	(0.0314)	0.0000	3	(0.3009)	01/06/2025
600061.SH	01/03/2025	SDB3261097743	4,400.00	1.0767	4,694.21	4,737.40	0.0000	4.3300	50.0000	0.0000	(1.6938)	(0.1974)	0.0000	3	(1.8912)	01/06/2025
600061.SH	01/03/2025	SDB3261097743	1,900.00	1.0767	2,027.05	2,045.69	0.0000	4.3300	50.0000	0.0000	(0.7314)	(0.0852)	0.0000	3	(0.8167)	01/06/2025
600061.SH	01/03/2025	SDB3261097743	38,800.00	1.0767	41,394.40	41,775.22	0.0000	4.3300	50.0000	0.0000	(14.9365)	(1.7406)	0.0000	3	(16.6771)	01/06/2025
600061.SH	01/03/2025	SDB3261097743	8,500.00	1.0767	9,068.36	9,151.79	0.0000	4.3300	50.0000	0.0000	(3.2722)	(0.3813)	0.0000	3	(3.6535)	01/06/2025
600061.SH	01/03/2025	SDB3261097743	25,700.00	1.0767	27,418.46	27,670.70	0.0000	4.3300	50.0000	0.0000	(9.8935)	(1.1529)	0.0000	3	(11.0464)	01/06/2025
600061.SH	01/03/2025	SDB3261097743	6,300.00	1.0767	6,721.26	6,783.09	0.0000	4.3300	50.0000	0.0000	(2.4253)	(0.2826)	0.0000	3	(2.7079)	01/06/2025
600061.SH	01/03/2025	SDB3261097743	700.00	1.0767	746.81	753.68	0.0000	4.3300	50.0000	0.0000	(0.2695)	(0.0314)	0.0000	3	(0.3009)	01/06/2025
600061.SH	01/03/2025	SDB3261097743	1,300.00	1.0767	1,386.93	1,399.69	0.0000	4.3300	50.0000	0.0000	(0.5004)	(0.0583)	0.0000	3	(0.5588)	01/06/2025
600061.SH	01/03/2025	SDB3261097743	3,500.00	1.0767	3,734.03	3,768.38	0.0000	4.3300	50.0000	0.0000	(1.3474)	(0.1570)	0.0000	3	(1.5044)	01/06/2025
600061.SH	01/03/2025	SDB3261097743	300.00	1.0767	320.06	323.00	0.0000	4.3300	50.0000	0.0000	(0.1155)	(0.0135)	0.0000	3	(0.1289)	01/06/2025
600061.SH	01/03/2025	SDB3261097743	2,000.00	1.0767	2,133.73	2,153.36	0.0000	4.3300	50.0000	0.0000	(0.7699)	(0.0897)	0.0000	3	(0.8596)	01/06/2025
600061.SH	01/03/2025	SDB3261097743	1,000.00	1.0767	1,066.87	1,076.68	0.0000	4.3300	50.0000	0.0000	(0.3850)	(0.0449)	0.0000	3	(0.4298)	01/06/2025
600061.SH	01/03/2025	SDB3261097743	5,100.00	1.0767	5,441.02	5,491.07	0.0000	4.3300	50.0000	0.0000	(1.9633)	(0.2288)	0.0000	3	(2.1921)	01/06/2025
600061.SH	01/03/2025	SDB3261097743	200.00	1.0767	213.37	215.34	0.0000	4.3300	50.0000	0.0000	(0.0770)	(0.0090)	0.0000	3	(0.0860)	01/06/2025
600061.SH	01/03/2025	SDB3261097743	500.00	1.0767	533.43	538.34	0.0000	4.3300	50.0000	0.0000	(0.1925)	(0.0224)	0.0000	3	(0.2149)	01/06/2025
600061.SH	01/03/2025	SDB3261097743	1,900.00	1.0767	2,027.05	2,045.69	0.0000	4.3300	50.0000	0.0000	(0.7314)	(0.0852)	0.0000	3	(0.8167)	01/06/2025
600061.SH	01/03/2025	SDB3261097743	800.00	1.0767	853.49	861.34	0.0000	4.3300	50.0000	0.0000	(0.3080)	(0.0359)	0.0000	3	(0.3439)	01/06/2025
600061.SH	01/03/2025	SDB3261097743	2,700.00	1.0767	2,880.54	2,907.04	0.0000	4.3300	50.0000	0.0000	(1.0394)	(0.1211)	0.0000	3	(1.1605)	01/06/2025
600061.SH	01/03/2025	SDB3261097743	500.00	1.0767	533.43	538.34	0.0000	4.3300	50.0000	0.0000	(0.1925)	(0.0224)	0.0000	3	(0.2149)	01/06/2025
600061.SH	01/03/2025	SDB3261097743	9,200.00	1.0767	9,815.17	9,905.47	0.0000	4.3300	50.0000	0.0000	(3.5416)	(0.4127)	0.0000	3	(3.9544)	01/06/2025
600061.SH	01/03/2025	SDB3261097743	4,500.00	1.0767	4,800.90	4,845.06	0.0000	4.3300	50.0000	0.0000	(1.7323)	(0.2019)	0.0000	3	(1.9342)	01/06/2025
600061.SH	01/03/2025	SDB3261097743	13,900.00	1.0767	14,829.44	14,965.87	0.0000	4.3300	50.0000	0.0000	(5.3510)	(0.6236)	0.0000	3	(5.9745)	01/06/2025
600061.SH	01/03/2025	SDB3261097743	15,900.00	1.0767	16,963.17	17,119.23	0.0000	4.3300	50.0000	0.0000	(6.1209)	(0.7133)	0.0000	3	(6.8342)	01/06/2025
600061.SH	01/03/2025	SDB3261097743	800.00	1.0767	853.49	861.34	0.0000	4.3300	50.0000	0.0000	(0.3080)	(0.0359)	0.0000	3	(0.3439)	01/06/2025
600061.SH	01/03/2025	SDB3261097743	200.00	1.0767	213.37	215.34	0.0000	4.3300	50.0000	0.0000	(0.0770)	(0.0090)	0.0000	3	(0.0860)	01/06/2025

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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SDIC CAPITAL CO.,LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600061.SH	01/02/2025	SDB3261097743	100.00	1.0694	106.96	106.94	0.0000	4.3300	50.0000	0.0000	(0.0129)	(0.0015)	0.0000	1	(0.0144)	01/06/2025
600061.SH	01/02/2025	SDB3261097743	500.00	1.0694	534.75	534.68	0.0000	4.3300	50.0000	0.0000	(0.0643)	(0.0074)	0.0000	1	(0.0717)	01/06/2025
600061.SH	01/02/2025	SDB3261097743	3,000.00	1.0694	3,204.11	3,208.07	0.0000	4.3300	50.0000	0.0000	(0.3854)	(0.0446)	0.0000	1	(0.4299)	01/06/2025
600061.SH	01/02/2025	SDB3261097743	1,900.00	1.0694	2,012.62	2,031.78	0.0000	4.3300	50.0000	0.0000	(0.2421)	(0.0282)	0.0000	1	(0.2703)	01/06/2025
600061.SH	01/02/2025	SDB3261097743	300.00	1.0694	320.55	320.81	0.0000	4.3300	50.0000	0.0000	(0.0386)	(0.0045)	0.0000	1	(0.0430)	01/06/2025
600061.SH	01/02/2025	SDB3261097743	100.00	1.0694	107.09	106.94	0.0000	4.3300	50.0000	0.0000	(0.0129)	(0.0015)	0.0000	1	(0.0144)	01/06/2025
600061.SH	01/02/2025	SDB3261097743	100.00	1.0694	104.58	106.94	0.0000	4.3300	50.0000	0.0000	(0.0126)	(0.0015)	0.0000	1	(0.0141)	01/06/2025
600061.SH	01/02/2025	SDB3261097743	1,200.00	1.0694	1,267.81	1,283.23	0.0000	4.3300	50.0000	0.0000	(0.1525)	(0.0178)	0.0000	1	(0.1703)	01/06/2025
600061.SH	01/02/2025	SDB3261097743	14,500.00	1.0694	15,393.84	15,505.69	0.0000	4.3300	50.0000	0.0000	(1.8515)	(0.2154)	0.0000	1	(2.0669)	01/06/2025
600061.SH	01/02/2025	SDB3261097743	2,100.00	1.0694	2,241.62	2,245.65	0.0000	4.3300	50.0000	0.0000	(0.2696)	(0.0312)	0.0000	1	(0.3008)	01/06/2025
600061.SH	01/02/2025	SDB3261097743	500.00	1.0694	538.58	534.68	0.0000	4.3300	50.0000	0.0000	(0.0648)	(0.0074)	0.0000	1	(0.0722)	01/06/2025
600061.SH	01/02/2025	SDB3261097743	100.00	1.0694	106.88	106.94	0.0000	4.3300	50.0000	0.0000	(0.0129)	(0.0015)	0.0000	1	(0.0143)	01/06/2025
600061.SH	01/02/2025	SDB3261097743	3,300.00	1.0694	3,641.80	3,528.88	0.0000	4.3300	50.0000	0.0000	(0.4380)	(0.0490)	0.0000	1	(0.4870)	01/06/2025
600061.SH	01/02/2025	SDB3261097743	100.00	1.0694	110.32	106.94	0.0000	4.3300	50.0000	0.0000	(0.0133)	(0.0015)	0.0000	1	(0.0148)	01/06/2025
600061.SH	01/02/2025	SDB3261097743	400.00	1.0694	440.67	427.74	0.0000	4.3300	50.0000	0.0000	(0.0530)	(0.0059)	0.0000	1	(0.0589)	01/06/2025
600061.SH	01/02/2025	SDB3261097743	3,400.00	1.0694	3,842.12	3,635.82	0.0000	4.3300	50.0000	0.0000	(0.4621)	(0.0505)	0.0000	1	(0.5126)	01/06/2025
600061.SH	01/02/2025	SDB3261097743	400.00	1.0694	438.80	427.74	0.0000	4.3300	50.0000	0.0000	(0.0528)	(0.0059)	0.0000	1	(0.0587)	01/06/2025
600061.SH	01/02/2025	SDB3261097743	22,600.00	1.0694	25,136.06	24,167.49	0.0000	4.3300	50.0000	0.0000	(3.0233)	(0.3357)	0.0000	1	(3.3590)	01/06/2025
600061.SH	01/02/2025	SDB3261097743	400.00	1.0694	433.54	427.74	0.0000	4.3300	50.0000	0.0000	(0.0521)	(0.0059)	0.0000	1	(0.0581)	01/06/2025
600061.SH	01/02/2025	SDB3261097743	100.00	1.0694	108.45	106.94	0.0000	4.3300	50.0000	0.0000	(0.0130)	(0.0015)	0.0000	1	(0.0145)	01/06/2025
600061.SH	01/02/2025	SDB3261097743	600.00	1.0694	648.39	641.61	0.0000	4.3300	50.0000	0.0000	(0.0780)	(0.0089)	0.0000	1	(0.0869)	01/06/2025
600061.SH	01/02/2025	SDB3261097743	900.00	1.0694	960.18	962.42	0.0000	4.3300	50.0000	0.0000	(0.1155)	(0.0134)	0.0000	1	(0.1289)	01/06/2025
600061.SH	01/02/2025	SDB3261097743	700.00	1.0694	746.81	748.55	0.0000	4.3300	50.0000	0.0000	(0.0898)	(0.0104)	0.0000	1	(0.1002)	01/06/2025
600061.SH	01/02/2025	SDB3261097743	4,400.00	1.0694	4,694.21	4,705.18	0.0000	4.3300	50.0000	0.0000	(0.5646)	(0.0653)	0.0000	1	(0.6300)	01/06/2025
600061.SH	01/02/2025	SDB3261097743	1,900.00	1.0694	2,027.05	2,031.78	0.0000	4.3300	50.0000	0.0000	(0.2438)	(0.0282)	0.0000	1	(0.2720)	01/06/2025
600061.SH	01/02/2025	SDB3261097743	38,800.00	1.0694	41,394.40	41,491.09	0.0000	4.3300	50.0000	0.0000	(4.9788)	(0.5763)	0.0000	1	(5.5551)	01/06/2025
600061.SH	01/02/2025	SDB3261097743	8,500.00	1.0694	9,068.36	9,089.54	0.0000	4.3300	50.0000	0.0000	(1.0907)	(0.1262)	0.0000	1	(1.2170)	01/06/2025
600061.SH	01/02/2025	SDB3261097743	25,700.00	1.0694	27,418.46	27,482.50	0.0000	4.3300	50.0000	0.0000	(3.2978)	(0.3817)	0.0000	1	(3.6795)	01/06/2025
600061.SH	01/02/2025	SDB3261097743	6,300.00	1.0694	6,721.26	6,736.96	0.0000	4.3300	50.0000	0.0000	(0.8084)	(0.0936)	0.0000	1	(0.9020)	01/06/2025
600061.SH	01/02/2025	SDB3261097743	700.00	1.0694	746.81	748.55	0.0000	4.3300	50.0000	0.0000	(0.0898)	(0.0104)	0.0000	1	(0.1002)	01/06/2025
600061.SH	01/02/2025	SDB3261097743	1,300.00	1.0694	1,386.93	1,390.17	0.0000	4.3300	50.0000	0.0000	(0.1668)	(0.0193)	0.0000	1	(0.1861)	01/06/2025
600061.SH	01/02/2025	SDB3261097743	3,500.00	1.0694	3,734.03	3,742.75	0.0000	4.3300	50.0000	0.0000	(0.4491)	(0.0520)	0.0000	1	(0.5011)	01/06/2025
600061.SH	01/02/2025	SDB3261097743	300.00	1.0694	320.06	320.81	0.0000	4.3300	50.0000	0.0000	(0.0385)	(0.0045)	0.0000	1	(0.0430)	01/06/2025
600061.SH	01/02/2025	SDB3261097743	2,000.00	1.0694	2,133.73	2,138.72	0.0000	4.3300	50.0000	0.0000	(0.2566)	(0.0297)	0.0000	1	(0.2863)	01/06/2025
600061.SH	01/02/2025	SDB3261097743	1,000.00	1.0694	1,066.87	1,069.36	0.0000	4.3300	50.0000	0.0000	(0.1283)	(0.0149)	0.0000	1	(0.1432)	01/06/2025
600061.SH	01/02/2025	SDB3261097743	5,100.00	1.0694	5,441.02	5,453.73	0.0000	4.3300	50.0000	0.0000	(0.6544)	(0.0757)	0.0000	1	(0.7302)	01/06/2025
600061.SH	01/02/2025	SDB3261097743	200.00	1.0694	213.37	213.87	0.0000	4.3300	50.0000	0.0000	(0.0257)	(0.0030)	0.0000	1	(0.0286)	01/06/2025
600061.SH	01/02/2025	SDB3261097743	500.00	1.0694	533.43	534.68	0.0000	4.3300	50.0000	0.0000	(0.0642)	(0.0074)	0.0000	1	(0.0716)	01/06/2025
600061.SH	01/02/2025	SDB3261097743	1,900.00	1.0694	2,027.05	2,031.78	0.0000	4.3300	50.0000	0.0000	(0.2438)	(0.0282)	0.0000	1	(0.2720)	01/06/2025
600061.SH	01/02/2025	SDB3261097743	800.00	1.0694	853.49	855.49	0.0000	4.3300	50.0000	0.0000	(0.1027)	(0.0119)	0.0000	1	(0.1145)	01/06/2025
600061.SH	01/02/2025	SDB3261097743	2,700.00	1.0694	2,880.54	2,887.27	0.0000	4.3300	50.0000	0.0000	(0.3465)	(0.0401)	0.0000	1	(0.3866)	01/06/2025
600061.SH	01/02/2025	SDB3261097743	500.00	1.0694	533.43	534.68	0.0000	4.3300	50.0000	0.0000	(0.0642)	(0.0074)	0.0000	1	(0.0716)	01/06/2025
600061.SH	01/02/2025	SDB3261097743	9,200.00	1.0694	9,815.17	9,838.09	0.0000	4.3300	50.0000	0.0000	(1.1805)	(0.1366)	0.0000	1	(1.3172)	01/06/2025
600061.SH	01/02/2025	SDB3261097743	4,500.00	1.0694	4,800.90	4,812.11	0.0000	4.3300	50.0000	0.0000	(0.5774)	(0.0668)	0.0000	1	(0.6443)	01/06/2025
600061.SH	01/02/2025	SDB3261097743	13,900.00	1.0694	14,829.44	14,864.08	0.0000	4.3300	50.0000	0.0000	(1.7837)	(0.2064)	0.0000	1	(1.9901)	01/06/2025
600061.SH	01/02/2025	SDB3261097743	15,900.00	1.0694	16,963.17	17,002.79	0.0000	4.3300	50.0000	0.0000	(2.0403)	(0.2361)	0.0000	1	(2.2764)	01/06/2025
600061.SH	01/02/2025	SDB3261097743	800.00	1.0694	853.49	855.49	0.0000	4.3300	50.0000	0.0000	(0.1027)	(0.0119)	0.0000	1	(0.1145)	01/06/2025
600061.SH	01/02/2025	SDB3261097743	200.00	1.0694	213.37	213.87	0.0000	4.3300	50.0000	0.0000	(0.0257)	(0.0030)	0.0000	1	(0.0286)	01/06/2025
600061.SH	12/31/2024	SDB3261097743	1,900.00	1.0720	2,012.62	2,036.82	0.0000	4.3300	50.0000	0.0000	(0.4841)	(0.0566)	0.0000	2	(0.5407)	01/06/2025
600061.SH	12/31/2024	SDB3261097743	300.00	1.0720	320.55	321.60	0.0000	4.3300	50.0000	0.0000	(0.0771)	(0.0089)	0.0000	2	(0.0860)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SDIC CAPITAL CO.,LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600061.SH	12/31/2024	SDB3261097743	100.00	1.0720	107.09	107.20	0.0000	4.3300	50.0000	0.0000	(0.0258)	(0.0030)	0.0000	2	(0.0287)	01/06/2025
600061.SH	12/31/2024	SDB3261097743	100.00	1.0720	104.58	107.20	0.0000	4.3300	50.0000	0.0000	(0.0252)	(0.0030)	0.0000	2	(0.0281)	01/06/2025
600061.SH	12/31/2024	SDB3261097743	1,200.00	1.0720	1,267.81	1,286.41	0.0000	4.3300	50.0000	0.0000	(0.3050)	(0.0357)	0.0000	2	(0.3407)	01/06/2025
600061.SH	12/31/2024	SDB3261097743	14,500.00	1.0720	15,393.84	15,544.12	0.0000	4.3300	50.0000	0.0000	(3.7031)	(0.4318)	0.0000	2	(4.1349)	01/06/2025
600061.SH	12/31/2024	SDB3261097743	2,100.00	1.0720	2,241.62	2,251.22	0.0000	4.3300	50.0000	0.0000	(0.5392)	(0.0625)	0.0000	2	(0.6018)	01/06/2025
600061.SH	12/31/2024	SDB3261097743	500.00	1.0720	538.58	536.00	0.0000	4.3300	50.0000	0.0000	(0.1296)	(0.0149)	0.0000	2	(0.1444)	01/06/2025
600061.SH	12/31/2024	SDB3261097743	100.00	1.0720	106.88	107.20	0.0000	4.3300	50.0000	0.0000	(0.0257)	(0.0030)	0.0000	2	(0.0287)	01/06/2025
600061.SH	12/31/2024	SDB3261097743	3,300.00	1.0720	3,641.80	3,537.63	0.0000	4.3300	50.0000	0.0000	(0.8761)	(0.0983)	0.0000	2	(0.9743)	01/06/2025
600061.SH	12/31/2024	SDB3261097743	100.00	1.0720	110.32	107.20	0.0000	4.3300	50.0000	0.0000	(0.0265)	(0.0030)	0.0000	2	(0.0295)	01/06/2025
600061.SH	12/31/2024	SDB3261097743	400.00	1.0720	440.67	428.80	0.0000	4.3300	50.0000	0.0000	(0.1060)	(0.0119)	0.0000	2	(0.1179)	01/06/2025
600061.SH	12/31/2024	SDB3261097743	3,400.00	1.0720	3,842.12	3,644.83	0.0000	4.3300	50.0000	0.0000	(0.9242)	(0.1012)	0.0000	2	(1.0255)	01/06/2025
600061.SH	12/31/2024	SDB3261097743	400.00	1.0720	438.80	428.80	0.0000	4.3300	50.0000	0.0000	(0.1056)	(0.0119)	0.0000	2	(0.1175)	01/06/2025
600061.SH	12/31/2024	SDB3261097743	22,600.00	1.0720	25,136.06	24,227.38	0.0000	4.3300	50.0000	0.0000	(6.0466)	(0.6730)	0.0000	2	(6.7196)	01/06/2025
600061.SH	12/31/2024	SDB3261097743	400.00	1.0720	433.54	428.80	0.0000	4.3300	50.0000	0.0000	(0.1043)	(0.0119)	0.0000	2	(0.1162)	01/06/2025
600061.SH	12/31/2024	SDB3261097743	100.00	1.0720	108.45	107.20	0.0000	4.3300	50.0000	0.0000	(0.0261)	(0.0030)	0.0000	2	(0.0291)	01/06/2025
600061.SH	12/31/2024	SDB3261097743	600.00	1.0720	648.39	643.20	0.0000	4.3300	50.0000	0.0000	(0.1560)	(0.0179)	0.0000	2	(0.1738)	01/06/2025
600061.SH	12/31/2024	SDB3261097743	900.00	1.0720	960.18	964.81	0.0000	4.3300	50.0000	0.0000	(0.2310)	(0.0268)	0.0000	2	(0.2578)	01/06/2025
600061.SH	12/31/2024	SDB3261097743	700.00	1.0720	746.81	750.41	0.0000	4.3300	50.0000	0.0000	(0.1796)	(0.0208)	0.0000	2	(0.2005)	01/06/2025
600061.SH	12/31/2024	SDB3261097743	4,400.00	1.0720	4,694.21	4,716.84	0.0000	4.3300	50.0000	0.0000	(1.1292)	(0.1310)	0.0000	2	(1.2602)	01/06/2025
600061.SH	12/31/2024	SDB3261097743	1,900.00	1.0720	2,027.05	2,036.82	0.0000	4.3300	50.0000	0.0000	(0.4876)	(0.0566)	0.0000	2	(0.5442)	01/06/2025
600061.SH	12/31/2024	SDB3261097743	38,800.00	1.0720	41,394.40	41,593.91	0.0000	4.3300	50.0000	0.0000	(9.9577)	(1.1554)	0.0000	2	(11.1130)	01/06/2025
600061.SH	12/31/2024	SDB3261097743	8,500.00	1.0720	9,068.36	9,112.07	0.0000	4.3300	50.0000	0.0000	(2.1814)	(0.2531)	0.0000	2	(2.4346)	01/06/2025
600061.SH	12/31/2024	SDB3261097743	25,700.00	1.0720	27,418.46	27,550.61	0.0000	4.3300	50.0000	0.0000	(6.5957)	(0.7653)	0.0000	2	(7.3610)	01/06/2025
600061.SH	12/31/2024	SDB3261097743	6,300.00	1.0720	6,721.26	6,753.65	0.0000	4.3300	50.0000	0.0000	(1.6168)	(0.1876)	0.0000	2	(1.8044)	01/06/2025
600061.SH	12/31/2024	SDB3261097743	700.00	1.0720	746.81	750.41	0.0000	4.3300	50.0000	0.0000	(0.1796)	(0.0208)	0.0000	2	(0.2005)	01/06/2025
600061.SH	12/31/2024	SDB3261097743	1,300.00	1.0720	1,386.93	1,393.61	0.0000	4.3300	50.0000	0.0000	(0.3336)	(0.0387)	0.0000	2	(0.3723)	01/06/2025
600061.SH	12/31/2024	SDB3261097743	3,500.00	1.0720	3,734.03	3,752.03	0.0000	4.3300	50.0000	0.0000	(0.8982)	(0.1042)	0.0000	2	(1.0025)	01/06/2025
600061.SH	12/31/2024	SDB3261097743	300.00	1.0720	320.06	321.60	0.0000	4.3300	50.0000	0.0000	(0.0770)	(0.0089)	0.0000	2	(0.0859)	01/06/2025
600061.SH	12/31/2024	SDB3261097743	2,000.00	1.0720	2,133.73	2,144.02	0.0000	4.3300	50.0000	0.0000	(0.5133)	(0.0596)	0.0000	2	(0.5728)	01/06/2025
600061.SH	12/31/2024	SDB3261097743	1,000.00	1.0720	1,066.87	1,072.01	0.0000	4.3300	50.0000	0.0000	(0.2566)	(0.0298)	0.0000	2	(0.2864)	01/06/2025
600061.SH	12/31/2024	SDB3261097743	5,100.00	1.0720	5,441.02	5,467.24	0.0000	4.3300	50.0000	0.0000	(1.3089)	(0.1519)	0.0000	2	(1.4607)	01/06/2025
600061.SH	12/31/2024	SDB3261097743	200.00	1.0720	213.37	214.40	0.0000	4.3300	50.0000	0.0000	(0.0513)	(0.0060)	0.0000	2	(0.0573)	01/06/2025
600061.SH	12/31/2024	SDB3261097743	500.00	1.0720	533.43	536.00	0.0000	4.3300	50.0000	0.0000	(0.1283)	(0.0149)	0.0000	2	(0.1432)	01/06/2025
600061.SH	12/31/2024	SDB3261097743	1,900.00	1.0720	2,027.05	2,036.82	0.0000	4.3300	50.0000	0.0000	(0.4876)	(0.0566)	0.0000	2	(0.5442)	01/06/2025
600061.SH	12/31/2024	SDB3261097743	800.00	1.0720	853.49	857.61	0.0000	4.3300	50.0000	0.0000	(0.2053)	(0.0238)	0.0000	2	(0.2291)	01/06/2025
600061.SH	12/31/2024	SDB3261097743	2,700.00	1.0720	2,880.54	2,894.42	0.0000	4.3300	50.0000	0.0000	(0.6929)	(0.0804)	0.0000	2	(0.7733)	01/06/2025
600061.SH	12/31/2024	SDB3261097743	500.00	1.0720	533.43	536.00	0.0000	4.3300	50.0000	0.0000	(0.1283)	(0.0149)	0.0000	2	(0.1432)	01/06/2025
600061.SH	12/31/2024	SDB3261097743	9,200.00	1.0720	9,815.17	9,862.47	0.0000	4.3300	50.0000	0.0000	(2.3611)	(0.2740)	0.0000	2	(2.6351)	01/06/2025
600061.SH	12/31/2024	SDB3261097743	4,500.00	1.0720	4,800.90	4,824.04	0.0000	4.3300	50.0000	0.0000	(1.1549)	(0.1340)	0.0000	2	(1.2889)	01/06/2025
600061.SH	12/31/2024	SDB3261097743	13,900.00	1.0720	14,829.44	14,900.91	0.0000	4.3300	50.0000	0.0000	(3.5673)	(0.4139)	0.0000	2	(3.9812)	01/06/2025
600061.SH	12/31/2024	SDB3261097743	15,900.00	1.0720	16,963.17	17,044.93	0.0000	4.3300	50.0000	0.0000	(4.0806)	(0.4735)	0.0000	2	(4.5541)	01/06/2025
600061.SH	12/31/2024	SDB3261097743	800.00	1.0720	853.49	857.61	0.0000	4.3300	50.0000	0.0000	(0.2053)	(0.0238)	0.0000	2	(0.2291)	01/06/2025
600061.SH	12/31/2024	SDB3261097743	200.00	1.0720	213.37	214.40	0.0000	4.3300	50.0000	0.0000	(0.0513)	(0.0060)	0.0000	2	(0.0573)	01/06/2025
600061.SH	12/30/2024	SDB3261097743	100.00	1.0458	107.09	104.58	0.0000	4.3300	50.0000	0.0000	(0.0129)	(0.0015)	0.0000	1	(0.0143)	01/06/2025
600061.SH	12/30/2024	SDB3261097743	100.00	1.0458	104.58	104.58	0.0000	4.3300	50.0000	0.0000	(0.0126)	(0.0015)	0.0000	1	(0.0140)	01/06/2025
600061.SH	12/30/2024	SDB3261097743	1,200.00	1.0458	1,267.81	1,254.97	0.0000	4.3300	50.0000	0.0000	(0.1525)	(0.0174)	0.0000	1	(0.1699)	01/06/2025
600061.SH	12/30/2024	SDB3261097743	14,500.00	1.0458	15,393.84	15,164.23	0.0000	4.3300	50.0000	0.0000	(1.8515)	(0.2106)	0.0000	1	(2.0622)	01/06/2025
600061.SH	12/30/2024	SDB3261097743	2,100.00	1.0458	2,241.62	2,196.20	0.0000	4.3300	50.0000	0.0000	(0.2696)	(0.0305)	0.0000	1	(0.3001)	01/06/2025
600061.SH	12/30/2024	SDB3261097743	500.00	1.0458	538.58	522.90	0.0000	4.3300	50.0000	0.0000	(0.0648)	(0.0073)	0.0000	1	(0.0720)	01/06/2025
600061.SH	12/30/2024	SDB3261097743	100.00	1.0458	106.88	104.58	0.0000	4.3300	50.0000	0.0000	(0.0129)	(0.0015)	0.0000	1	(0.0143)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SDIC CAPITAL CO.,LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600061.SH	12/30/2024	SDB3261097743	3,300.00	1.0458	3,641.80	3,451.17	0.0000	4.3300	50.0000	0.0000	(0.4380)	(0.0479)	0.0000	1	(0.4860)	01/06/2025
600061.SH	12/30/2024	SDB3261097743	100.00	1.0458	110.32	104.58	0.0000	4.3300	50.0000	0.0000	(0.0133)	(0.0015)	0.0000	1	(0.0147)	01/06/2025
600061.SH	12/30/2024	SDB3261097743	400.00	1.0458	440.67	418.32	0.0000	4.3300	50.0000	0.0000	(0.0530)	(0.0058)	0.0000	1	(0.0588)	01/06/2025
600061.SH	12/30/2024	SDB3261097743	3,400.00	1.0458	3,842.12	3,555.75	0.0000	4.3300	50.0000	0.0000	(0.4621)	(0.0494)	0.0000	1	(0.5115)	01/06/2025
600061.SH	12/30/2024	SDB3261097743	400.00	1.0458	438.80	418.32	0.0000	4.3300	50.0000	0.0000	(0.0528)	(0.0058)	0.0000	1	(0.0586)	01/06/2025
600061.SH	12/30/2024	SDB3261097743	22,600.00	1.0458	25,136.06	23,635.28	0.0000	4.3300	50.0000	0.0000	(3.0233)	(0.3283)	0.0000	1	(3.3516)	01/06/2025
600061.SH	12/30/2024	SDB3261097743	400.00	1.0458	433.54	418.32	0.0000	4.3300	50.0000	0.0000	(0.0521)	(0.0058)	0.0000	1	(0.0580)	01/06/2025
600061.SH	12/30/2024	SDB3261097743	100.00	1.0458	108.45	104.58	0.0000	4.3300	50.0000	0.0000	(0.0130)	(0.0015)	0.0000	1	(0.0145)	01/06/2025
600061.SH	12/30/2024	SDB3261097743	600.00	1.0458	648.39	627.49	0.0000	4.3300	50.0000	0.0000	(0.0780)	(0.0087)	0.0000	1	(0.0867)	01/06/2025
600061.SH	12/30/2024	SDB3261097743	900.00	1.0458	960.18	941.23	0.0000	4.3300	50.0000	0.0000	(0.1155)	(0.0131)	0.0000	1	(0.1286)	01/06/2025
600061.SH	12/30/2024	SDB3261097743	700.00	1.0458	746.81	732.07	0.0000	4.3300	50.0000	0.0000	(0.0898)	(0.0102)	0.0000	1	(0.1000)	01/06/2025
600061.SH	12/30/2024	SDB3261097743	4,400.00	1.0458	4,694.21	4,601.56	0.0000	4.3300	50.0000	0.0000	(0.5646)	(0.0639)	0.0000	1	(0.6285)	01/06/2025
600061.SH	12/30/2024	SDB3261097743	1,900.00	1.0458	2,027.05	1,987.04	0.0000	4.3300	50.0000	0.0000	(0.2438)	(0.0276)	0.0000	1	(0.2714)	01/06/2025
600061.SH	12/30/2024	SDB3261097743	38,800.00	1.0458	41,394.40	40,577.39	0.0000	4.3300	50.0000	0.0000	(4.9788)	(0.5636)	0.0000	1	(5.5424)	01/06/2025
600061.SH	12/30/2024	SDB3261097743	8,500.00	1.0458	9,068.36	8,889.38	0.0000	4.3300	50.0000	0.0000	(1.0907)	(0.1235)	0.0000	1	(1.2142)	01/06/2025
600061.SH	12/30/2024	SDB3261097743	25,700.00	1.0458	27,418.46	26,877.29	0.0000	4.3300	50.0000	0.0000	(3.2978)	(0.3733)	0.0000	1	(3.6711)	01/06/2025
600061.SH	12/30/2024	SDB3261097743	6,300.00	1.0458	6,721.26	6,588.60	0.0000	4.3300	50.0000	0.0000	(0.8084)	(0.0915)	0.0000	1	(0.8999)	01/06/2025
600061.SH	12/30/2024	SDB3261097743	700.00	1.0458	746.81	732.07	0.0000	4.3300	50.0000	0.0000	(0.0898)	(0.0102)	0.0000	1	(0.1000)	01/06/2025
600061.SH	12/30/2024	SDB3261097743	1,300.00	1.0458	1,386.93	1,359.55	0.0000	4.3300	50.0000	0.0000	(0.1668)	(0.0189)	0.0000	1	(0.1857)	01/06/2025
600061.SH	12/30/2024	SDB3261097743	3,500.00	1.0458	3,734.03	3,660.33	0.0000	4.3300	50.0000	0.0000	(0.4491)	(0.0508)	0.0000	1	(0.5000)	01/06/2025
600061.SH	12/30/2024	SDB3261097743	300.00	1.0458	320.06	313.74	0.0000	4.3300	50.0000	0.0000	(0.0385)	(0.0044)	0.0000	1	(0.0429)	01/06/2025
600061.SH	12/30/2024	SDB3261097743	2,000.00	1.0458	2,133.73	2,091.62	0.0000	4.3300	50.0000	0.0000	(0.2566)	(0.0291)	0.0000	1	(0.2857)	01/06/2025
600061.SH	12/30/2024	SDB3261097743	1,000.00	1.0458	1,066.87	1,045.81	0.0000	4.3300	50.0000	0.0000	(0.1283)	(0.0145)	0.0000	1	(0.1428)	01/06/2025
600061.SH	12/30/2024	SDB3261097743	5,100.00	1.0458	5,441.02	5,333.63	0.0000	4.3300	50.0000	0.0000	(0.6544)	(0.0741)	0.0000	1	(0.7285)	01/06/2025
600061.SH	12/30/2024	SDB3261097743	200.00	1.0458	213.37	209.16	0.0000	4.3300	50.0000	0.0000	(0.0257)	(0.0029)	0.0000	1	(0.0286)	01/06/2025
600061.SH	12/30/2024	SDB3261097743	500.00	1.0458	533.43	522.90	0.0000	4.3300	50.0000	0.0000	(0.0642)	(0.0073)	0.0000	1	(0.0714)	01/06/2025
600061.SH	12/30/2024	SDB3261097743	1,900.00	1.0458	2,027.05	1,987.04	0.0000	4.3300	50.0000	0.0000	(0.2438)	(0.0276)	0.0000	1	(0.2714)	01/06/2025
600061.SH	12/30/2024	SDB3261097743	800.00	1.0458	853.49	836.65	0.0000	4.3300	50.0000	0.0000	(0.1027)	(0.0116)	0.0000	1	(0.1143)	01/06/2025
600061.SH	12/30/2024	SDB3261097743	2,700.00	1.0458	2,880.54	2,823.68	0.0000	4.3300	50.0000	0.0000	(0.3465)	(0.0392)	0.0000	1	(0.3857)	01/06/2025
600061.SH	12/30/2024	SDB3261097743	500.00	1.0458	533.43	522.90	0.0000	4.3300	50.0000	0.0000	(0.0642)	(0.0073)	0.0000	1	(0.0714)	01/06/2025
600061.SH	12/30/2024	SDB3261097743	9,200.00	1.0458	9,815.17	9,621.44	0.0000	4.3300	50.0000	0.0000	(1.1805)	(0.1336)	0.0000	1	(1.3142)	01/06/2025
600061.SH	12/30/2024	SDB3261097743	4,500.00	1.0458	4,800.90	4,706.14	0.0000	4.3300	50.0000	0.0000	(0.5774)	(0.0654)	0.0000	1	(0.6428)	01/06/2025
600061.SH	12/30/2024	SDB3261097743	13,900.00	1.0458	14,829.44	14,536.75	0.0000	4.3300	50.0000	0.0000	(1.7837)	(0.2019)	0.0000	1	(1.9856)	01/06/2025
600061.SH	12/30/2024	SDB3261097743	15,900.00	1.0458	16,963.17	16,628.36	0.0000	4.3300	50.0000	0.0000	(2.0403)	(0.2309)	0.0000	1	(2.2712)	01/06/2025
600061.SH	12/30/2024	SDB3261097743	800.00	1.0458	853.49	836.65	0.0000	4.3300	50.0000	0.0000	(0.1027)	(0.0116)	0.0000	1	(0.1143)	01/06/2025
600061.SH	12/30/2024	SDB3261097743	200.00	1.0458	213.37	209.16	0.0000	4.3300	50.0000	0.0000	(0.0257)	(0.0029)	0.0000	1	(0.0286)	01/06/2025
600061.SH	12/27/2024	SDB3261097743	14,500.00	1.0673	15,393.84	15,476.18	0.0000	4.3300	50.0000	0.0000	(5.5546)	(0.6448)	0.0000	3	(6.1995)	01/06/2025
600061.SH	12/27/2024	SDB3261097743	2,100.00	1.0673	2,241.62	2,241.38	0.0000	4.3300	50.0000	0.0000	(0.8089)	(0.0934)	0.0000	3	(0.9022)	01/06/2025
600061.SH	12/27/2024	SDB3261097743	500.00	1.0673	538.58	533.66	0.0000	4.3300	50.0000	0.0000	(0.1943)	(0.0222)	0.0000	3	(0.2166)	01/06/2025
600061.SH	12/27/2024	SDB3261097743	100.00	1.0673	106.88	106.73	0.0000	4.3300	50.0000	0.0000	(0.0386)	(0.0044)	0.0000	3	(0.0430)	01/06/2025
600061.SH	12/27/2024	SDB3261097743	3,300.00	1.0673	3,641.80	3,522.17	0.0000	4.3300	50.0000	0.0000	(1.3141)	(0.1468)	0.0000	3	(1.4608)	01/06/2025
600061.SH	12/27/2024	SDB3261097743	100.00	1.0673	110.32	106.73	0.0000	4.3300	50.0000	0.0000	(0.0398)	(0.0044)	0.0000	3	(0.0443)	01/06/2025
600061.SH	12/27/2024	SDB3261097743	400.00	1.0673	440.67	426.93	0.0000	4.3300	50.0000	0.0000	(0.1590)	(0.0178)	0.0000	3	(0.1768)	01/06/2025
600061.SH	12/27/2024	SDB3261097743	3,400.00	1.0673	3,842.12	3,628.90	0.0000	4.3300	50.0000	0.0000	(1.3864)	(0.1512)	0.0000	3	(1.5376)	01/06/2025
600061.SH	12/27/2024	SDB3261097743	400.00	1.0673	438.80	426.93	0.0000	4.3300	50.0000	0.0000	(0.1583)	(0.0178)	0.0000	3	(0.1761)	01/06/2025
600061.SH	12/27/2024	SDB3261097743	22,600.00	1.0673	25,136.06	24,121.50	0.0000	4.3300	50.0000	0.0000	(9.0699)	(1.0051)	0.0000	3	(10.0750)	01/06/2025
600061.SH	12/27/2024	SDB3261097743	400.00	1.0673	433.54	426.93	0.0000	4.3300	50.0000	0.0000	(0.1564)	(0.0178)	0.0000	3	(0.1742)	01/06/2025
600061.SH	12/27/2024	SDB3261097743	100.00	1.0673	108.45	106.73	0.0000	4.3300	50.0000	0.0000	(0.0391)	(0.0044)	0.0000	3	(0.0436)	01/06/2025
600061.SH	12/27/2024	SDB3261097743	600.00	1.0673	648.39	640.39	0.0000	4.3300	50.0000	0.0000	(0.2340)	(0.0267)	0.0000	3	(0.2606)	01/06/2025
600061.SH	12/27/2024	SDB3261097743	900.00	1.0673	960.18	960.59	0.0000	4.3300	50.0000	0.0000	(0.3465)	(0.0400)	0.0000	3	(0.3865)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6



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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SDIC CAPITAL CO.,LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600061.SH	12/27/2024	SDB3261097743	700.00	1.0673	746.81	747.13	0.0000	4.3300	50.0000	0.0000	(0.2695)	(0.0311)	0.0000	3	(0.3006)	01/06/2025
600061.SH	12/27/2024	SDB3261097743	4,400.00	1.0673	4,694.21	4,696.22	0.0000	4.3300	50.0000	0.0000	(1.6938)	(0.1957)	0.0000	3	(1.8895)	01/06/2025
600061.SH	12/27/2024	SDB3261097743	1,900.00	1.0673	2,027.05	2,027.91	0.0000	4.3300	50.0000	0.0000	(0.7314)	(0.0845)	0.0000	3	(0.8159)	01/06/2025
600061.SH	12/27/2024	SDB3261097743	38,800.00	1.0673	41,394.40	41,412.13	0.0000	4.3300	50.0000	0.0000	(14.9365)	(1.7255)	0.0000	3	(16.6620)	01/06/2025
600061.SH	12/27/2024	SDB3261097743	8,500.00	1.0673	9,068.36	9,072.25	0.0000	4.3300	50.0000	0.0000	(3.2722)	(0.3780)	0.0000	3	(3.6502)	01/06/2025
600061.SH	12/27/2024	SDB3261097743	25,700.00	1.0673	27,418.46	27,430.20	0.0000	4.3300	50.0000	0.0000	(9.8935)	(1.1429)	0.0000	3	(11.0364)	01/06/2025
600061.SH	12/27/2024	SDB3261097743	6,300.00	1.0673	6,721.26	6,724.13	0.0000	4.3300	50.0000	0.0000	(2.4253)	(0.2802)	0.0000	3	(2.7054)	01/06/2025
600061.SH	12/27/2024	SDB3261097743	700.00	1.0673	746.81	747.13	0.0000	4.3300	50.0000	0.0000	(0.2695)	(0.0311)	0.0000	3	(0.3006)	01/06/2025
600061.SH	12/27/2024	SDB3261097743	1,300.00	1.0673	1,386.93	1,387.52	0.0000	4.3300	50.0000	0.0000	(0.5004)	(0.0578)	0.0000	3	(0.5583)	01/06/2025
600061.SH	12/27/2024	SDB3261097743	3,500.00	1.0673	3,734.03	3,735.63	0.0000	4.3300	50.0000	0.0000	(1.3474)	(0.1557)	0.0000	3	(1.5030)	01/06/2025
600061.SH	12/27/2024	SDB3261097743	300.00	1.0673	320.06	320.20	0.0000	4.3300	50.0000	0.0000	(0.1155)	(0.0133)	0.0000	3	(0.1288)	01/06/2025
600061.SH	12/27/2024	SDB3261097743	2,000.00	1.0673	2,133.73	2,134.65	0.0000	4.3300	50.0000	0.0000	(0.7699)	(0.0889)	0.0000	3	(0.8589)	01/06/2025
600061.SH	12/27/2024	SDB3261097743	1,000.00	1.0673	1,066.87	1,067.32	0.0000	4.3300	50.0000	0.0000	(0.3850)	(0.0445)	0.0000	3	(0.4294)	01/06/2025
600061.SH	12/27/2024	SDB3261097743	5,100.00	1.0673	5,441.02	5,443.35	0.0000	4.3300	50.0000	0.0000	(1.9633)	(0.2268)	0.0000	3	(2.1901)	01/06/2025
600061.SH	12/27/2024	SDB3261097743	200.00	1.0673	213.37	213.46	0.0000	4.3300	50.0000	0.0000	(0.0770)	(0.0089)	0.0000	3	(0.0859)	01/06/2025
600061.SH	12/27/2024	SDB3261097743	500.00	1.0673	533.43	533.66	0.0000	4.3300	50.0000	0.0000	(0.1925)	(0.0222)	0.0000	3	(0.2147)	01/06/2025
600061.SH	12/27/2024	SDB3261097743	1,900.00	1.0673	2,027.05	2,027.91	0.0000	4.3300	50.0000	0.0000	(0.7314)	(0.0845)	0.0000	3	(0.8159)	01/06/2025
600061.SH	12/27/2024	SDB3261097743	800.00	1.0673	853.49	853.86	0.0000	4.3300	50.0000	0.0000	(0.3080)	(0.0356)	0.0000	3	(0.3435)	01/06/2025
600061.SH	12/27/2024	SDB3261097743	2,700.00	1.0673	2,880.54	2,881.77	0.0000	4.3300	50.0000	0.0000	(1.0394)	(0.1201)	0.0000	3	(1.1595)	01/06/2025
600061.SH	12/27/2024	SDB3261097743	500.00	1.0673	533.43	533.66	0.0000	4.3300	50.0000	0.0000	(0.1925)	(0.0222)	0.0000	3	(0.2147)	01/06/2025
600061.SH	12/27/2024	SDB3261097743	9,200.00	1.0673	9,815.17	9,819.37	0.0000	4.3300	50.0000	0.0000	(3.5416)	(0.4091)	0.0000	3	(3.9508)	01/06/2025
600061.SH	12/27/2024	SDB3261097743	4,500.00	1.0673	4,800.90	4,802.95	0.0000	4.3300	50.0000	0.0000	(1.7323)	(0.2001)	0.0000	3	(1.9324)	01/06/2025
600061.SH	12/27/2024	SDB3261097743	13,900.00	1.0673	14,829.44	14,835.79	0.0000	4.3300	50.0000	0.0000	(5.3510)	(0.6182)	0.0000	3	(5.9691)	01/06/2025
600061.SH	12/27/2024	SDB3261097743	15,900.00	1.0673	16,963.17	16,970.44	0.0000	4.3300	50.0000	0.0000	(6.1209)	(0.7071)	0.0000	3	(6.8280)	01/06/2025
600061.SH	12/27/2024	SDB3261097743	800.00	1.0673	853.49	853.86	0.0000	4.3300	50.0000	0.0000	(0.3080)	(0.0356)	0.0000	3	(0.3435)	01/06/2025
600061.SH	12/27/2024	SDB3261097743	200.00	1.0673	213.37	213.46	0.0000	4.3300	50.0000	0.0000	(0.0770)	(0.0089)	0.0000	3	(0.0859)	01/06/2025
600061.SH	12/26/2024	SDB3261097743	500.00	1.0514	538.58	525.70	0.0000	4.3300	50.0000	0.0000	(0.0648)	(0.0073)	0.0000	1	(0.0721)	01/06/2025
600061.SH	12/26/2024	SDB3261097743	100.00	1.0514	106.88	105.14	0.0000	4.3300	50.0000	0.0000	(0.0129)	(0.0015)	0.0000	1	(0.0143)	01/06/2025
600061.SH	12/26/2024	SDB3261097743	3,300.00	1.0514	3,641.80	3,469.65	0.0000	4.3300	50.0000	0.0000	(0.4380)	(0.0482)	0.0000	1	(0.4862)	01/06/2025
600061.SH	12/26/2024	SDB3261097743	100.00	1.0514	110.32	105.14	0.0000	4.3300	50.0000	0.0000	(0.0133)	(0.0015)	0.0000	1	(0.0147)	01/06/2025
600061.SH	12/26/2024	SDB3261097743	400.00	1.0514	440.67	420.56	0.0000	4.3300	50.0000	0.0000	(0.0530)	(0.0058)	0.0000	1	(0.0588)	01/06/2025
600061.SH	12/26/2024	SDB3261097743	3,400.00	1.0514	3,842.12	3,574.79	0.0000	4.3300	50.0000	0.0000	(0.4621)	(0.0496)	0.0000	1	(0.5118)	01/06/2025
600061.SH	12/26/2024	SDB3261097743	400.00	1.0514	438.80	420.56	0.0000	4.3300	50.0000	0.0000	(0.0528)	(0.0058)	0.0000	1	(0.0586)	01/06/2025
600061.SH	12/26/2024	SDB3261097743	22,600.00	1.0514	25,136.06	23,761.82	0.0000	4.3300	50.0000	0.0000	(3.0233)	(0.3300)	0.0000	1	(3.3533)	01/06/2025
600061.SH	12/26/2024	SDB3261097743	400.00	1.0514	433.54	420.56	0.0000	4.3300	50.0000	0.0000	(0.0521)	(0.0058)	0.0000	1	(0.0580)	01/06/2025
600061.SH	12/26/2024	SDB3261097743	100.00	1.0514	108.45	105.14	0.0000	4.3300	50.0000	0.0000	(0.0130)	(0.0015)	0.0000	1	(0.0145)	01/06/2025
600061.SH	12/26/2024	SDB3261097743	600.00	1.0514	648.39	630.84	0.0000	4.3300	50.0000	0.0000	(0.0780)	(0.0088)	0.0000	1	(0.0867)	01/06/2025
600061.SH	12/26/2024	SDB3261097743	900.00	1.0514	960.18	946.27	0.0000	4.3300	50.0000	0.0000	(0.1155)	(0.0131)	0.0000	1	(0.1286)	01/06/2025
600061.SH	12/26/2024	SDB3261097743	700.00	1.0514	746.81	735.99	0.0000	4.3300	50.0000	0.0000	(0.0898)	(0.0102)	0.0000	1	(0.1000)	01/06/2025
600061.SH	12/26/2024	SDB3261097743	4,400.00	1.0514	4,694.21	4,626.20	0.0000	4.3300	50.0000	0.0000	(0.5646)	(0.0643)	0.0000	1	(0.6289)	01/06/2025
600061.SH	12/26/2024	SDB3261097743	1,900.00	1.0514	2,027.05	1,997.68	0.0000	4.3300	50.0000	0.0000	(0.2438)	(0.0277)	0.0000	1	(0.2716)	01/06/2025
600061.SH	12/26/2024	SDB3261097743	38,800.00	1.0514	41,394.40	40,794.63	0.0000	4.3300	50.0000	0.0000	(4.9788)	(0.5666)	0.0000	1	(5.5454)	01/06/2025
600061.SH	12/26/2024	SDB3261097743	8,500.00	1.0514	9,068.36	8,936.97	0.0000	4.3300	50.0000	0.0000	(1.0907)	(0.1241)	0.0000	1	(1.2148)	01/06/2025
600061.SH	12/26/2024	SDB3261097743	25,700.00	1.0514	27,418.46	27,021.19	0.0000	4.3300	50.0000	0.0000	(3.2978)	(0.3753)	0.0000	1	(3.6731)	01/06/2025
600061.SH	12/26/2024	SDB3261097743	6,300.00	1.0514	6,721.26	6,623.87	0.0000	4.3300	50.0000	0.0000	(0.8084)	(0.0920)	0.0000	1	(0.9004)	01/06/2025
600061.SH	12/26/2024	SDB3261097743	700.00	1.0514	746.81	735.99	0.0000	4.3300	50.0000	0.0000	(0.0898)	(0.0102)	0.0000	1	(0.1000)	01/06/2025
600061.SH	12/26/2024	SDB3261097743	1,300.00	1.0514	1,386.93	1,366.83	0.0000	4.3300	50.0000	0.0000	(0.1668)	(0.0190)	0.0000	1	(0.1858)	01/06/2025
600061.SH	12/26/2024	SDB3261097743	3,500.00	1.0514	3,734.03	3,679.93	0.0000	4.3300	50.0000	0.0000	(0.4491)	(0.0511)	0.0000	1	(0.5002)	01/06/2025
600061.SH	12/26/2024	SDB3261097743	300.00	1.0514	320.06	315.42	0.0000	4.3300	50.0000	0.0000	(0.0385)	(0.0044)	0.0000	1	(0.0429)	01/06/2025
600061.SH	12/26/2024	SDB3261097743	2,000.00	1.0514	2,133.73	2,102.82	0.0000	4.3300	50.0000	0.0000	(0.2566)	(0.0292)	0.0000	1	(0.2858)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SDIC CAPITAL CO.,LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600061.SH	12/26/2024	SDB3261097743	1,000.00	1.0514	1,066.87	1,051.41	0.0000	4.3300	50.0000	0.0000	(0.1283)	(0.0146)	0.0000	1	(0.1429)	01/06/2025
600061.SH	12/26/2024	SDB3261097743	5,100.00	1.0514	5,441.02	5,362.18	0.0000	4.3300	50.0000	0.0000	(0.6544)	(0.0745)	0.0000	1	(0.7289)	01/06/2025
600061.SH	12/26/2024	SDB3261097743	200.00	1.0514	213.37	210.28	0.0000	4.3300	50.0000	0.0000	(0.0257)	(0.0029)	0.0000	1	(0.0286)	01/06/2025
600061.SH	12/26/2024	SDB3261097743	500.00	1.0514	533.43	525.70	0.0000	4.3300	50.0000	0.0000	(0.0642)	(0.0073)	0.0000	1	(0.0715)	01/06/2025
600061.SH	12/26/2024	SDB3261097743	1,900.00	1.0514	2,027.05	1,997.68	0.0000	4.3300	50.0000	0.0000	(0.2438)	(0.0277)	0.0000	1	(0.2716)	01/06/2025
600061.SH	12/26/2024	SDB3261097743	800.00	1.0514	853.49	841.13	0.0000	4.3300	50.0000	0.0000	(0.1027)	(0.0117)	0.0000	1	(0.1143)	01/06/2025
600061.SH	12/26/2024	SDB3261097743	2,700.00	1.0514	2,880.54	2,838.80	0.0000	4.3300	50.0000	0.0000	(0.3465)	(0.0394)	0.0000	1	(0.3859)	01/06/2025
600061.SH	12/26/2024	SDB3261097743	500.00	1.0514	533.43	525.70	0.0000	4.3300	50.0000	0.0000	(0.0642)	(0.0073)	0.0000	1	(0.0715)	01/06/2025
600061.SH	12/26/2024	SDB3261097743	9,200.00	1.0514	9,815.17	9,672.95	0.0000	4.3300	50.0000	0.0000	(1.1805)	(0.1343)	0.0000	1	(1.3149)	01/06/2025
600061.SH	12/26/2024	SDB3261097743	4,500.00	1.0514	4,800.90	4,731.34	0.0000	4.3300	50.0000	0.0000	(0.5774)	(0.0657)	0.0000	1	(0.6432)	01/06/2025
600061.SH	12/26/2024	SDB3261097743	13,900.00	1.0514	14,829.44	14,614.57	0.0000	4.3300	50.0000	0.0000	(1.7837)	(0.2030)	0.0000	1	(1.9866)	01/06/2025
600061.SH	12/26/2024	SDB3261097743	15,900.00	1.0514	16,963.17	16,717.39	0.0000	4.3300	50.0000	0.0000	(2.0403)	(0.2322)	0.0000	1	(2.2725)	01/06/2025
600061.SH	12/26/2024	SDB3261097743	800.00	1.0514	853.49	841.13	0.0000	4.3300	50.0000	0.0000	(0.1027)	(0.0117)	0.0000	1	(0.1143)	01/06/2025
600061.SH	12/26/2024	SDB3261097743	200.00	1.0514	213.37	210.28	0.0000	4.3300	50.0000	0.0000	(0.0257)	(0.0029)	0.0000	1	(0.0286)	01/06/2025
600061.SH	12/24/2024	SDB3261097743	500.00	1.0514	538.58	525.70	0.0000	4.3300	50.0000	0.0000	(0.1296)	(0.0146)	0.0000	2	(0.1442)	01/06/2025
600061.SH	12/24/2024	SDB3261097743	100.00	1.0514	106.88	105.14	0.0000	4.3300	50.0000	0.0000	(0.0257)	(0.0029)	0.0000	2	(0.0286)	01/06/2025
600061.SH	12/24/2024	SDB3261097743	3,300.00	1.0514	3,641.80	3,469.65	0.0000	4.3300	50.0000	0.0000	(0.8761)	(0.0964)	0.0000	2	(0.9724)	01/06/2025
600061.SH	12/24/2024	SDB3261097743	100.00	1.0514	110.32	105.14	0.0000	4.3300	50.0000	0.0000	(0.0265)	(0.0029)	0.0000	2	(0.0295)	01/06/2025
600061.SH	12/24/2024	SDB3261097743	400.00	1.0514	440.67	420.56	0.0000	4.3300	50.0000	0.0000	(0.1060)	(0.0117)	0.0000	2	(0.1177)	01/06/2025
600061.SH	12/24/2024	SDB3261097743	3,400.00	1.0514	3,842.12	3,574.79	0.0000	4.3300	50.0000	0.0000	(0.9242)	(0.0993)	0.0000	2	(1.0235)	01/06/2025
600061.SH	12/24/2024	SDB3261097743	400.00	1.0514	438.80	420.56	0.0000	4.3300	50.0000	0.0000	(0.1056)	(0.0117)	0.0000	2	(0.1172)	01/06/2025
600061.SH	12/24/2024	SDB3261097743	22,600.00	1.0514	25,136.06	23,761.82	0.0000	4.3300	50.0000	0.0000	(6.0466)	(0.6601)	0.0000	2	(6.7067)	01/06/2025
600061.SH	12/24/2024	SDB3261097743	400.00	1.0514	433.54	420.56	0.0000	4.3300	50.0000	0.0000	(0.1043)	(0.0117)	0.0000	2	(0.1160)	01/06/2025
600061.SH	12/24/2024	SDB3261097743	100.00	1.0514	108.45	105.14	0.0000	4.3300	50.0000	0.0000	(0.0261)	(0.0029)	0.0000	2	(0.0290)	01/06/2025
600061.SH	12/24/2024	SDB3261097743	600.00	1.0514	648.39	630.84	0.0000	4.3300	50.0000	0.0000	(0.1560)	(0.0175)	0.0000	2	(0.1735)	01/06/2025
600061.SH	12/24/2024	SDB3261097743	900.00	1.0514	960.18	946.27	0.0000	4.3300	50.0000	0.0000	(0.2310)	(0.0263)	0.0000	2	(0.2573)	01/06/2025
600061.SH	12/24/2024	SDB3261097743	700.00	1.0514	746.81	735.99	0.0000	4.3300	50.0000	0.0000	(0.1796)	(0.0204)	0.0000	2	(0.2001)	01/06/2025
600061.SH	12/24/2024	SDB3261097743	4,400.00	1.0514	4,694.21	4,626.20	0.0000	4.3300	50.0000	0.0000	(1.1292)	(0.1285)	0.0000	2	(1.2577)	01/06/2025
600061.SH	12/24/2024	SDB3261097743	1,900.00	1.0514	2,027.05	1,997.68	0.0000	4.3300	50.0000	0.0000	(0.4876)	(0.0555)	0.0000	2	(0.5431)	01/06/2025
600061.SH	12/24/2024	SDB3261097743	38,800.00	1.0514	41,394.40	40,794.63	0.0000	4.3300	50.0000	0.0000	(9.9577)	(1.1332)	0.0000	2	(11.0908)	01/06/2025
600061.SH	12/24/2024	SDB3261097743	8,500.00	1.0514	9,068.36	8,936.97	0.0000	4.3300	50.0000	0.0000	(2.1814)	(0.2482)	0.0000	2	(2.4297)	01/06/2025
600061.SH	12/24/2024	SDB3261097743	25,700.00	1.0514	27,418.46	27,021.19	0.0000	4.3300	50.0000	0.0000	(6.5957)	(0.7506)	0.0000	2	(7.3463)	01/06/2025
600061.SH	12/24/2024	SDB3261097743	6,300.00	1.0514	6,721.26	6,623.87	0.0000	4.3300	50.0000	0.0000	(1.6168)	(0.1840)	0.0000	2	(1.8008)	01/06/2025
600061.SH	12/24/2024	SDB3261097743	700.00	1.0514	746.81	735.99	0.0000	4.3300	50.0000	0.0000	(0.1796)	(0.0204)	0.0000	2	(0.2001)	01/06/2025
600061.SH	12/24/2024	SDB3261097743	1,300.00	1.0514	1,386.93	1,366.83	0.0000	4.3300	50.0000	0.0000	(0.3336)	(0.0380)	0.0000	2	(0.3716)	01/06/2025
600061.SH	12/24/2024	SDB3261097743	3,500.00	1.0514	3,734.03	3,679.93	0.0000	4.3300	50.0000	0.0000	(0.8982)	(0.1022)	0.0000	2	(1.0005)	01/06/2025
600061.SH	12/24/2024	SDB3261097743	300.00	1.0514	320.06	315.42	0.0000	4.3300	50.0000	0.0000	(0.0770)	(0.0088)	0.0000	2	(0.0858)	01/06/2025
600061.SH	12/24/2024	SDB3261097743	2,000.00	1.0514	2,133.73	2,102.82	0.0000	4.3300	50.0000	0.0000	(0.5133)	(0.0584)	0.0000	2	(0.5717)	01/06/2025
600061.SH	12/24/2024	SDB3261097743	1,000.00	1.0514	1,066.87	1,051.41	0.0000	4.3300	50.0000	0.0000	(0.2566)	(0.0292)	0.0000	2	(0.2858)	01/06/2025
600061.SH	12/24/2024	SDB3261097743	5,100.00	1.0514	5,441.02	5,362.18	0.0000	4.3300	50.0000	0.0000	(1.3089)	(0.1489)	0.0000	2	(1.4578)	01/06/2025
600061.SH	12/24/2024	SDB3261097743	200.00	1.0514	213.37	210.28	0.0000	4.3300	50.0000	0.0000	(0.0513)	(0.0058)	0.0000	2	(0.0572)	01/06/2025
600061.SH	12/24/2024	SDB3261097743	500.00	1.0514	533.43	525.70	0.0000	4.3300	50.0000	0.0000	(0.1283)	(0.0146)	0.0000	2	(0.1429)	01/06/2025
600061.SH	12/24/2024	SDB3261097743	1,900.00	1.0514	2,027.05	1,997.68	0.0000	4.3300	50.0000	0.0000	(0.4876)	(0.0555)	0.0000	2	(0.5431)	01/06/2025
600061.SH	12/24/2024	SDB3261097743	800.00	1.0514	853.49	841.13	0.0000	4.3300	50.0000	0.0000	(0.2053)	(0.0234)	0.0000	2	(0.2287)	01/06/2025
600061.SH	12/24/2024	SDB3261097743	2,700.00	1.0514	2,880.54	2,838.80	0.0000	4.3300	50.0000	0.0000	(0.6929)	(0.0789)	0.0000	2	(0.7718)	01/06/2025
600061.SH	12/24/2024	SDB3261097743	500.00	1.0514	533.43	525.70	0.0000	4.3300	50.0000	0.0000	(0.1283)	(0.0146)	0.0000	2	(0.1429)	01/06/2025
600061.SH	12/24/2024	SDB3261097743	9,200.00	1.0514	9,815.17	9,672.95	0.0000	4.3300	50.0000	0.0000	(2.3611)	(0.2687)	0.0000	2	(2.6298)	01/06/2025
600061.SH	12/24/2024	SDB3261097743	4,500.00	1.0514	4,800.90	4,731.34	0.0000	4.3300	50.0000	0.0000	(1.1549)	(0.1314)	0.0000	2	(1.2863)	01/06/2025
600061.SH	12/24/2024	SDB3261097743	13,900.00	1.0514	14,829.44	14,614.57	0.0000	4.3300	50.0000	0.0000	(3.5673)	(0.4060)	0.0000	2	(3.9733)	01/06/2025
600061.SH	12/24/2024	SDB3261097743	15,900.00	1.0514	16,963.17	16,717.39	0.0000	4.3300	50.0000	0.0000	(4.0806)	(0.4644)	0.0000	2	(4.5450)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SDIC CAPITAL CO.,LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600061.SH	12/24/2024	SDB3261097743	800.00	1.0514	853.49	841.13	0.0000	4.3300	50.0000	0.0000	(0.2053)	(0.0234)	0.0000	2	(0.2287)	01/06/2025
600061.SH	12/24/2024	SDB3261097743	200.00	1.0514	213.37	210.28	0.0000	4.3300	50.0000	0.0000	(0.0513)	(0.0058)	0.0000	2	(0.0572)	01/06/2025
600061.SH	12/23/2024	SDB3261097743	500.00	1.0672	538.58	533.58	0.0000	4.3300	50.0000	0.0000	(0.0648)	(0.0074)	0.0000	1	(0.0722)	01/06/2025
600061.SH	12/23/2024	SDB3261097743	100.00	1.0672	106.88	106.72	0.0000	4.3300	50.0000	0.0000	(0.0129)	(0.0015)	0.0000	1	(0.0143)	01/06/2025
600061.SH	12/23/2024	SDB3261097743	3,300.00	1.0672	3,641.80	3,521.62	0.0000	4.3300	50.0000	0.0000	(0.4380)	(0.0489)	0.0000	1	(0.4869)	01/06/2025
600061.SH	12/23/2024	SDB3261097743	100.00	1.0672	110.32	106.72	0.0000	4.3300	50.0000	0.0000	(0.0133)	(0.0015)	0.0000	1	(0.0148)	01/06/2025
600061.SH	12/23/2024	SDB3261097743	400.00	1.0672	440.67	426.86	0.0000	4.3300	50.0000	0.0000	(0.0530)	(0.0059)	0.0000	1	(0.0589)	01/06/2025
600061.SH	12/23/2024	SDB3261097743	3,400.00	1.0672	3,842.12	3,628.33	0.0000	4.3300	50.0000	0.0000	(0.4621)	(0.0504)	0.0000	1	(0.5125)	01/06/2025
600061.SH	12/23/2024	SDB3261097743	400.00	1.0672	438.80	426.86	0.0000	4.3300	50.0000	0.0000	(0.0528)	(0.0059)	0.0000	1	(0.0587)	01/06/2025
600061.SH	12/23/2024	SDB3261097743	22,600.00	1.0672	25,136.06	24,117.75	0.0000	4.3300	50.0000	0.0000	(3.0233)	(0.3350)	0.0000	1	(3.3583)	01/06/2025
600061.SH	12/23/2024	SDB3261097743	400.00	1.0672	433.54	426.86	0.0000	4.3300	50.0000	0.0000	(0.0521)	(0.0059)	0.0000	1	(0.0581)	01/06/2025
600061.SH	12/23/2024	SDB3261097743	100.00	1.0672	108.45	106.72	0.0000	4.3300	50.0000	0.0000	(0.0130)	(0.0015)	0.0000	1	(0.0145)	01/06/2025
600061.SH	12/23/2024	SDB3261097743	600.00	1.0672	648.39	640.29	0.0000	4.3300	50.0000	0.0000	(0.0780)	(0.0089)	0.0000	1	(0.0869)	01/06/2025
600061.SH	12/23/2024	SDB3261097743	900.00	1.0672	960.18	960.44	0.0000	4.3300	50.0000	0.0000	(0.1155)	(0.0133)	0.0000	1	(0.1288)	01/06/2025
600061.SH	12/23/2024	SDB3261097743	700.00	1.0672	746.81	747.01	0.0000	4.3300	50.0000	0.0000	(0.0898)	(0.0104)	0.0000	1	(0.1002)	01/06/2025
600061.SH	12/23/2024	SDB3261097743	4,400.00	1.0672	4,694.21	4,695.49	0.0000	4.3300	50.0000	0.0000	(0.0546)	(0.0652)	0.0000	1	(0.6298)	01/06/2025
600061.SH	12/23/2024	SDB3261097743	1,900.00	1.0672	2,027.05	2,027.60	0.0000	4.3300	50.0000	0.0000	(0.2438)	(0.0282)	0.0000	1	(0.2720)	01/06/2025
600061.SH	12/23/2024	SDB3261097743	38,800.00	1.0672	41,394.40	41,405.69	0.0000	4.3300	50.0000	0.0000	(4.9788)	(0.5751)	0.0000	1	(5.5539)	01/06/2025
600061.SH	12/23/2024	SDB3261097743	8,500.00	1.0672	9,068.36	9,070.83	0.0000	4.3300	50.0000	0.0000	(1.0907)	(0.1260)	0.0000	1	(1.2167)	01/06/2025
600061.SH	12/23/2024	SDB3261097743	25,700.00	1.0672	27,418.46	27,425.93	0.0000	4.3300	50.0000	0.0000	(3.2978)	(0.3809)	0.0000	1	(3.6787)	01/06/2025
600061.SH	12/23/2024	SDB3261097743	6,300.00	1.0672	6,721.26	6,723.09	0.0000	4.3300	50.0000	0.0000	(0.0804)	(0.0934)	0.0000	1	(0.9018)	01/06/2025
600061.SH	12/23/2024	SDB3261097743	700.00	1.0672	746.81	747.01	0.0000	4.3300	50.0000	0.0000	(0.0898)	(0.0104)	0.0000	1	(0.1002)	01/06/2025
600061.SH	12/23/2024	SDB3261097743	1,300.00	1.0672	1,386.93	1,387.30	0.0000	4.3300	50.0000	0.0000	(0.1668)	(0.0193)	0.0000	1	(0.1861)	01/06/2025
600061.SH	12/23/2024	SDB3261097743	3,500.00	1.0672	3,734.03	3,735.05	0.0000	4.3300	50.0000	0.0000	(0.4491)	(0.0519)	0.0000	1	(0.5010)	01/06/2025
600061.SH	12/23/2024	SDB3261097743	300.00	1.0672	320.06	320.15	0.0000	4.3300	50.0000	0.0000	(0.0385)	(0.0044)	0.0000	1	(0.0429)	01/06/2025
600061.SH	12/23/2024	SDB3261097743	2,000.00	1.0672	2,133.73	2,134.31	0.0000	4.3300	50.0000	0.0000	(0.2566)	(0.0296)	0.0000	1	(0.2863)	01/06/2025
600061.SH	12/23/2024	SDB3261097743	1,000.00	1.0672	1,066.87	1,067.16	0.0000	4.3300	50.0000	0.0000	(0.1283)	(0.0148)	0.0000	1	(0.1431)	01/06/2025
600061.SH	12/23/2024	SDB3261097743	5,100.00	1.0672	5,441.02	5,442.50	0.0000	4.3300	50.0000	0.0000	(0.6544)	(0.0756)	0.0000	1	(0.7300)	01/06/2025
600061.SH	12/23/2024	SDB3261097743	200.00	1.0672	213.37	213.43	0.0000	4.3300	50.0000	0.0000	(0.0257)	(0.0030)	0.0000	1	(0.0286)	01/06/2025
600061.SH	12/23/2024	SDB3261097743	500.00	1.0672	533.43	533.58	0.0000	4.3300	50.0000	0.0000	(0.0642)	(0.0074)	0.0000	1	(0.0716)	01/06/2025
600061.SH	12/23/2024	SDB3261097743	1,900.00	1.0672	2,027.05	2,027.60	0.0000	4.3300	50.0000	0.0000	(0.2438)	(0.0282)	0.0000	1	(0.2720)	01/06/2025
600061.SH	12/23/2024	SDB3261097743	800.00	1.0672	853.49	853.73	0.0000	4.3300	50.0000	0.0000	(0.1027)	(0.0119)	0.0000	1	(0.1145)	01/06/2025
600061.SH	12/23/2024	SDB3261097743	2,700.00	1.0672	2,880.54	2,881.32	0.0000	4.3300	50.0000	0.0000	(0.3465)	(0.0400)	0.0000	1	(0.3865)	01/06/2025
600061.SH	12/23/2024	SDB3261097743	500.00	1.0672	533.43	533.58	0.0000	4.3300	50.0000	0.0000	(0.0642)	(0.0074)	0.0000	1	(0.0716)	01/06/2025
600061.SH	12/23/2024	SDB3261097743	9,200.00	1.0672	9,815.17	9,817.84	0.0000	4.3300	50.0000	0.0000	(1.1805)	(0.1364)	0.0000	1	(1.3169)	01/06/2025
600061.SH	12/23/2024	SDB3261097743	4,500.00	1.0672	4,800.90	4,802.21	0.0000	4.3300	50.0000	0.0000	(0.5774)	(0.0667)	0.0000	1	(0.6441)	01/06/2025
600061.SH	12/23/2024	SDB3261097743	13,900.00	1.0672	14,829.44	14,833.48	0.0000	4.3300	50.0000	0.0000	(1.7837)	(0.2060)	0.0000	1	(1.9897)	01/06/2025
600061.SH	12/23/2024	SDB3261097743	15,900.00	1.0672	16,963.17	16,967.80	0.0000	4.3300	50.0000	0.0000	(2.0403)	(0.2357)	0.0000	1	(2.2760)	01/06/2025
600061.SH	12/23/2024	SDB3261097743	800.00	1.0672	853.49	853.73	0.0000	4.3300	50.0000	0.0000	(0.1027)	(0.0119)	0.0000	1	(0.1145)	01/06/2025
600061.SH	12/23/2024	SDB3261097743	200.00	1.0672	213.37	213.43	0.0000	4.3300	50.0000	0.0000	(0.0257)	(0.0030)	0.0000	1	(0.0286)	01/06/2025
600061.SH	12/20/2024	SDB3261097743	3,300.00	1.0615	3,641.80	3,502.81	0.0000	4.3300	50.0000	0.0000	(1.3141)	(0.1460)	0.0000	3	(1.4600)	01/06/2025
600061.SH	12/20/2024	SDB3261097743	100.00	1.0615	110.32	106.15	0.0000	4.3300	50.0000	0.0000	(0.0398)	(0.0044)	0.0000	3	(0.0442)	01/06/2025
600061.SH	12/20/2024	SDB3261097743	400.00	1.0615	440.67	424.58	0.0000	4.3300	50.0000	0.0000	(0.1590)	(0.0177)	0.0000	3	(0.1767)	01/06/2025
600061.SH	12/20/2024	SDB3261097743	3,400.00	1.0615	3,842.12	3,608.96	0.0000	4.3300	50.0000	0.0000	(1.3864)	(0.1504)	0.0000	3	(1.5367)	01/06/2025
600061.SH	12/20/2024	SDB3261097743	400.00	1.0615	438.80	424.58	0.0000	4.3300	50.0000	0.0000	(0.1583)	(0.0177)	0.0000	3	(0.1760)	01/06/2025
600061.SH	12/20/2024	SDB3261097743	22,600.00	1.0615	25,136.06	23,988.97	0.0000	4.3300	50.0000	0.0000	(9.0699)	(0.9995)	0.0000	3	(10.0695)	01/06/2025
600061.SH	12/20/2024	SDB3261097743	400.00	1.0615	433.54	424.58	0.0000	4.3300	50.0000	0.0000	(0.1564)	(0.0177)	0.0000	3	(0.1741)	01/06/2025
600061.SH	12/20/2024	SDB3261097743	100.00	1.0615	108.45	106.15	0.0000	4.3300	50.0000	0.0000	(0.0391)	(0.0044)	0.0000	3	(0.0436)	01/06/2025
600061.SH	12/20/2024	SDB3261097743	600.00	1.0615	648.39	636.88	0.0000	4.3300	50.0000	0.0000	(0.2340)	(0.0265)	0.0000	3	(0.2605)	01/06/2025
600061.SH	12/20/2024	SDB3261097743	900.00	1.0615	960.18	955.31	0.0000	4.3300	50.0000	0.0000	(0.3465)	(0.0398)	0.0000	3	(0.3863)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SDIC CAPITAL CO.,LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600061.SH	12/20/2024	SDB3261097743	700.00	1.0615	746.81	743.02	0.0000	4.3300	50.0000	0.0000	(0.2695)	(0.0310)	0.0000	3	(0.3004)	01/06/2025
600061.SH	12/20/2024	SDB3261097743	4,400.00	1.0615	4,694.21	4,670.42	0.0000	4.3300	50.0000	0.0000	(1.6938)	(0.1946)	0.0000	3	(1.8884)	01/06/2025
600061.SH	12/20/2024	SDB3261097743	1,900.00	1.0615	2,027.05	2,016.77	0.0000	4.3300	50.0000	0.0000	(0.7314)	(0.0840)	0.0000	3	(0.8155)	01/06/2025
600061.SH	12/20/2024	SDB3261097743	38,800.00	1.0615	41,394.40	41,184.61	0.0000	4.3300	50.0000	0.0000	(14.9365)	(1.7160)	0.0000	3	(16.6525)	01/06/2025
600061.SH	12/20/2024	SDB3261097743	8,500.00	1.0615	9,068.36	9,022.40	0.0000	4.3300	50.0000	0.0000	(3.2722)	(0.3759)	0.0000	3	(3.6481)	01/06/2025
600061.SH	12/20/2024	SDB3261097743	25,700.00	1.0615	27,418.46	27,279.50	0.0000	4.3300	50.0000	0.0000	(9.8935)	(1.1366)	0.0000	3	(11.0301)	01/06/2025
600061.SH	12/20/2024	SDB3261097743	6,300.00	1.0615	6,721.26	6,687.19	0.0000	4.3300	50.0000	0.0000	(2.4253)	(0.2786)	0.0000	3	(2.7039)	01/06/2025
600061.SH	12/20/2024	SDB3261097743	700.00	1.0615	746.81	743.02	0.0000	4.3300	50.0000	0.0000	(0.2695)	(0.0310)	0.0000	3	(0.3004)	01/06/2025
600061.SH	12/20/2024	SDB3261097743	1,300.00	1.0615	1,386.93	1,379.90	0.0000	4.3300	50.0000	0.0000	(0.5004)	(0.0575)	0.0000	3	(0.5579)	01/06/2025
600061.SH	12/20/2024	SDB3261097743	3,500.00	1.0615	3,734.03	3,715.11	0.0000	4.3300	50.0000	0.0000	(1.3474)	(0.1548)	0.0000	3	(1.5022)	01/06/2025
600061.SH	12/20/2024	SDB3261097743	300.00	1.0615	320.06	318.44	0.0000	4.3300	50.0000	0.0000	(0.1155)	(0.0133)	0.0000	3	(0.1288)	01/06/2025
600061.SH	12/20/2024	SDB3261097743	2,000.00	1.0615	2,133.73	2,122.92	0.0000	4.3300	50.0000	0.0000	(0.7699)	(0.0885)	0.0000	3	(0.8584)	01/06/2025
600061.SH	12/20/2024	SDB3261097743	1,000.00	1.0615	1,066.87	1,061.46	0.0000	4.3300	50.0000	0.0000	(0.3850)	(0.0442)	0.0000	3	(0.4292)	01/06/2025
600061.SH	12/20/2024	SDB3261097743	5,100.00	1.0615	5,441.02	5,413.44	0.0000	4.3300	50.0000	0.0000	(1.9633)	(0.2256)	0.0000	3	(2.1889)	01/06/2025
600061.SH	12/20/2024	SDB3261097743	200.00	1.0615	213.37	212.29	0.0000	4.3300	50.0000	0.0000	(0.0770)	(0.0088)	0.0000	3	(0.0858)	01/06/2025
600061.SH	12/20/2024	SDB3261097743	500.00	1.0615	533.43	530.73	0.0000	4.3300	50.0000	0.0000	(0.1925)	(0.0221)	0.0000	3	(0.2146)	01/06/2025
600061.SH	12/20/2024	SDB3261097743	1,900.00	1.0615	2,027.05	2,016.77	0.0000	4.3300	50.0000	0.0000	(0.7314)	(0.0840)	0.0000	3	(0.8155)	01/06/2025
600061.SH	12/20/2024	SDB3261097743	800.00	1.0615	853.49	849.17	0.0000	4.3300	50.0000	0.0000	(0.3080)	(0.0354)	0.0000	3	(0.3434)	01/06/2025
600061.SH	12/20/2024	SDB3261097743	2,700.00	1.0615	2,880.54	2,865.94	0.0000	4.3300	50.0000	0.0000	(1.0394)	(0.1194)	0.0000	3	(1.1588)	01/06/2025
600061.SH	12/20/2024	SDB3261097743	500.00	1.0615	533.43	530.73	0.0000	4.3300	50.0000	0.0000	(0.1925)	(0.0221)	0.0000	3	(0.2146)	01/06/2025
600061.SH	12/20/2024	SDB3261097743	9,200.00	1.0615	9,815.17	9,765.42	0.0000	4.3300	50.0000	0.0000	(3.5416)	(0.4069)	0.0000	3	(3.9485)	01/06/2025
600061.SH	12/20/2024	SDB3261097743	4,500.00	1.0615	4,800.90	4,776.57	0.0000	4.3300	50.0000	0.0000	(1.7323)	(0.1990)	0.0000	3	(1.9313)	01/06/2025
600061.SH	12/20/2024	SDB3261097743	13,900.00	1.0615	14,829.44	14,754.28	0.0000	4.3300	50.0000	0.0000	(5.3510)	(0.6148)	0.0000	3	(5.9657)	01/06/2025
600061.SH	12/20/2024	SDB3261097743	15,900.00	1.0615	16,963.17	16,877.20	0.0000	4.3300	50.0000	0.0000	(6.1209)	(0.7032)	0.0000	3	(6.8241)	01/06/2025
600061.SH	12/20/2024	SDB3261097743	800.00	1.0615	853.49	849.17	0.0000	4.3300	50.0000	0.0000	(0.3080)	(0.0354)	0.0000	3	(0.3434)	01/06/2025
600061.SH	12/20/2024	SDB3261097743	200.00	1.0615	213.37	212.29	0.0000	4.3300	50.0000	0.0000	(0.0770)	(0.0088)	0.0000	3	(0.0858)	01/06/2025
600061.SH	12/19/2024	SDB3261097743	3,300.00	1.0662	3,641.80	3,518.56	0.0000	4.5800	50.0000	0.0000	(0.4633)	(0.0489)	0.0000	1	(0.5122)	01/06/2025
600061.SH	12/19/2024	SDB3261097743	100.00	1.0662	110.32	106.62	0.0000	4.5800	50.0000	0.0000	(0.0140)	(0.0015)	0.0000	1	(0.0155)	01/06/2025
600061.SH	12/19/2024	SDB3261097743	400.00	1.0662	440.67	426.49	0.0000	4.5800	50.0000	0.0000	(0.0561)	(0.0059)	0.0000	1	(0.0620)	01/06/2025
600061.SH	12/19/2024	SDB3261097743	3,400.00	1.0662	3,842.12	3,625.19	0.0000	4.5800	50.0000	0.0000	(0.4888)	(0.0503)	0.0000	1	(0.5392)	01/06/2025
600061.SH	12/19/2024	SDB3261097743	400.00	1.0662	438.80	426.49	0.0000	4.5800	50.0000	0.0000	(0.0558)	(0.0059)	0.0000	1	(0.0617)	01/06/2025
600061.SH	12/19/2024	SDB3261097743	22,600.00	1.0662	25,136.06	24,096.82	0.0000	4.5800	50.0000	0.0000	(3.1979)	(0.3347)	0.0000	1	(3.5325)	01/06/2025
600061.SH	12/19/2024	SDB3261097743	400.00	1.0662	433.54	426.49	0.0000	4.5800	50.0000	0.0000	(0.0552)	(0.0059)	0.0000	1	(0.0611)	01/06/2025
600061.SH	12/19/2024	SDB3261097743	100.00	1.0662	108.45	106.62	0.0000	4.5800	50.0000	0.0000	(0.0138)	(0.0015)	0.0000	1	(0.0153)	01/06/2025
600061.SH	12/19/2024	SDB3261097743	600.00	1.0662	648.39	639.74	0.0000	4.5800	50.0000	0.0000	(0.0825)	(0.0089)	0.0000	1	(0.0914)	01/06/2025
600061.SH	12/19/2024	SDB3261097743	900.00	1.0662	960.18	959.61	0.0000	4.5800	50.0000	0.0000	(0.1222)	(0.0133)	0.0000	1	(0.1355)	01/06/2025
600061.SH	12/19/2024	SDB3261097743	700.00	1.0662	746.81	746.36	0.0000	4.5800	50.0000	0.0000	(0.0950)	(0.0104)	0.0000	1	(0.1054)	01/06/2025
600061.SH	12/19/2024	SDB3261097743	4,400.00	1.0662	4,694.21	4,691.42	0.0000	4.5800	50.0000	0.0000	(0.5972)	(0.0652)	0.0000	1	(0.6624)	01/06/2025
600061.SH	12/19/2024	SDB3261097743	1,900.00	1.0662	2,027.05	2,025.84	0.0000	4.5800	50.0000	0.0000	(0.2579)	(0.0281)	0.0000	1	(0.2860)	01/06/2025
600061.SH	12/19/2024	SDB3261097743	38,800.00	1.0662	41,394.40	41,369.76	0.0000	4.5800	50.0000	0.0000	(5.2663)	(0.5746)	0.0000	1	(5.8409)	01/06/2025
600061.SH	12/19/2024	SDB3261097743	8,500.00	1.0662	9,068.36	9,062.96	0.0000	4.5800	50.0000	0.0000	(1.1537)	(0.1259)	0.0000	1	(1.2796)	01/06/2025
600061.SH	12/19/2024	SDB3261097743	25,700.00	1.0662	27,418.46	27,402.14	0.0000	4.5800	50.0000	0.0000	(3.4882)	(0.3806)	0.0000	1	(3.8688)	01/06/2025
600061.SH	12/19/2024	SDB3261097743	6,300.00	1.0662	6,721.26	6,717.26	0.0000	4.5800	50.0000	0.0000	(0.8551)	(0.0933)	0.0000	1	(0.9484)	01/06/2025
600061.SH	12/19/2024	SDB3261097743	700.00	1.0662	746.81	746.36	0.0000	4.5800	50.0000	0.0000	(0.0950)	(0.0104)	0.0000	1	(0.1054)	01/06/2025
600061.SH	12/19/2024	SDB3261097743	1,300.00	1.0662	1,386.93	1,386.10	0.0000	4.5800	50.0000	0.0000	(0.1764)	(0.0193)	0.0000	1	(0.1957)	01/06/2025
600061.SH	12/19/2024	SDB3261097743	3,500.00	1.0662	3,734.03	3,731.81	0.0000	4.5800	50.0000	0.0000	(0.4751)	(0.0518)	0.0000	1	(0.5269)	01/06/2025
600061.SH	12/19/2024	SDB3261097743	300.00	1.0662	320.06	319.87	0.0000	4.5800	50.0000	0.0000	(0.0407)	(0.0044)	0.0000	1	(0.0452)	01/06/2025
600061.SH	12/19/2024	SDB3261097743	2,000.00	1.0662	2,133.73	2,132.46	0.0000	4.5800	50.0000	0.0000	(0.2715)	(0.0296)	0.0000	1	(0.3011)	01/06/2025
600061.SH	12/19/2024	SDB3261097743	1,000.00	1.0662	1,066.87	1,066.23	0.0000	4.5800	50.0000	0.0000	(0.1357)	(0.0148)	0.0000	1	(0.1505)	01/06/2025
600061.SH	12/19/2024	SDB3261097743	5,100.00	1.0662	5,441.02	5,437.78	0.0000	4.5800	50.0000	0.0000	(0.6922)	(0.0755)	0.0000	1	(0.7677)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SDIC CAPITAL CO.,LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600061.SH	12/19/2024	SDB3261097743	200.00	1.0662	213.37	213.25	0.0000	4.5800	50.0000	0.0000	(0.0271)	(0.0030)	0.0000	1	(0.0301)	01/06/2025
600061.SH	12/19/2024	SDB3261097743	500.00	1.0662	533.43	533.12	0.0000	4.5800	50.0000	0.0000	(0.0679)	(0.0074)	0.0000	1	(0.0753)	01/06/2025
600061.SH	12/19/2024	SDB3261097743	1,900.00	1.0662	2,027.05	2,025.84	0.0000	4.5800	50.0000	0.0000	(0.2579)	(0.0281)	0.0000	1	(0.2860)	01/06/2025
600061.SH	12/19/2024	SDB3261097743	800.00	1.0662	853.49	852.98	0.0000	4.5800	50.0000	0.0000	(0.1086)	(0.0118)	0.0000	1	(0.1204)	01/06/2025
600061.SH	12/19/2024	SDB3261097743	2,700.00	1.0662	2,880.54	2,878.82	0.0000	4.5800	50.0000	0.0000	(0.3665)	(0.0400)	0.0000	1	(0.4065)	01/06/2025
600061.SH	12/19/2024	SDB3261097743	500.00	1.0662	533.43	533.12	0.0000	4.5800	50.0000	0.0000	(0.0679)	(0.0074)	0.0000	1	(0.0753)	01/06/2025
600061.SH	12/19/2024	SDB3261097743	9,200.00	1.0662	9,815.17	9,809.33	0.0000	4.5800	50.0000	0.0000	(1.2487)	(0.1362)	0.0000	1	(1.3849)	01/06/2025
600061.SH	12/19/2024	SDB3261097743	4,500.00	1.0662	4,800.90	4,798.04	0.0000	4.5800	50.0000	0.0000	(0.6108)	(0.0666)	0.0000	1	(0.6774)	01/06/2025
600061.SH	12/19/2024	SDB3261097743	13,900.00	1.0662	14,829.44	14,820.61	0.0000	4.5800	50.0000	0.0000	(1.8866)	(0.2058)	0.0000	1	(2.0925)	01/06/2025
600061.SH	12/19/2024	SDB3261097743	15,900.00	1.0662	16,963.17	16,953.07	0.0000	4.5800	50.0000	0.0000	(2.1581)	(0.2355)	0.0000	1	(2.3936)	01/06/2025
600061.SH	12/19/2024	SDB3261097743	800.00	1.0662	853.49	852.98	0.0000	4.5800	50.0000	0.0000	(0.1086)	(0.0118)	0.0000	1	(0.1204)	01/06/2025
600061.SH	12/19/2024	SDB3261097743	200.00	1.0662	213.37	213.25	0.0000	4.5800	50.0000	0.0000	(0.0271)	(0.0030)	0.0000	1	(0.0301)	01/06/2025
600061.SH	12/18/2024	SDB3261097743	3,300.00	1.0798	3,641.80	3,563.21	0.0000	4.5800	50.0000	0.0000	(0.4633)	(0.0495)	0.0000	1	(0.5128)	01/06/2025
600061.SH	12/18/2024	SDB3261097743	100.00	1.0798	110.32	107.98	0.0000	4.5800	50.0000	0.0000	(0.0140)	(0.0015)	0.0000	1	(0.0155)	01/06/2025
600061.SH	12/18/2024	SDB3261097743	400.00	1.0798	440.67	431.90	0.0000	4.5800	50.0000	0.0000	(0.0561)	(0.0060)	0.0000	1	(0.0621)	01/06/2025
600061.SH	12/18/2024	SDB3261097743	3,400.00	1.0798	3,842.12	3,671.19	0.0000	4.5800	50.0000	0.0000	(0.4888)	(0.0510)	0.0000	1	(0.5398)	01/06/2025
600061.SH	12/18/2024	SDB3261097743	400.00	1.0798	438.80	431.90	0.0000	4.5800	50.0000	0.0000	(0.0558)	(0.0060)	0.0000	1	(0.0618)	01/06/2025
600061.SH	12/18/2024	SDB3261097743	22,600.00	1.0798	25,136.06	24,402.60	0.0000	4.5800	50.0000	0.0000	(3.1979)	(0.3389)	0.0000	1	(3.5368)	01/06/2025
600061.SH	12/18/2024	SDB3261097743	400.00	1.0798	433.54	431.90	0.0000	4.5800	50.0000	0.0000	(0.0552)	(0.0060)	0.0000	1	(0.0612)	01/06/2025
600061.SH	12/18/2024	SDB3261097743	100.00	1.0798	108.45	107.98	0.0000	4.5800	50.0000	0.0000	(0.0138)	(0.0015)	0.0000	1	(0.0153)	01/06/2025
600061.SH	12/18/2024	SDB3261097743	600.00	1.0798	648.39	647.86	0.0000	4.5800	50.0000	0.0000	(0.0825)	(0.0090)	0.0000	1	(0.0915)	01/06/2025
600061.SH	12/18/2024	SDB3261097743	900.00	1.0798	960.18	971.78	0.0000	4.5800	50.0000	0.0000	(0.1222)	(0.0135)	0.0000	1	(0.1357)	01/06/2025
600061.SH	12/18/2024	SDB3261097743	700.00	1.0798	746.81	755.83	0.0000	4.5800	50.0000	0.0000	(0.0950)	(0.0105)	0.0000	1	(0.1055)	01/06/2025
600061.SH	12/18/2024	SDB3261097743	4,400.00	1.0798	4,694.21	4,750.95	0.0000	4.5800	50.0000	0.0000	(0.5972)	(0.0660)	0.0000	1	(0.6632)	01/06/2025
600061.SH	12/18/2024	SDB3261097743	1,900.00	1.0798	2,027.05	2,051.55	0.0000	4.5800	50.0000	0.0000	(0.2579)	(0.0285)	0.0000	1	(0.2864)	01/06/2025
600061.SH	12/18/2024	SDB3261097743	38,800.00	1.0798	41,394.40	41,894.73	0.0000	4.5800	50.0000	0.0000	(5.2663)	(0.5819)	0.0000	1	(5.8482)	01/06/2025
600061.SH	12/18/2024	SDB3261097743	8,500.00	1.0798	9,068.36	9,177.97	0.0000	4.5800	50.0000	0.0000	(1.1537)	(0.1275)	0.0000	1	(1.2812)	01/06/2025
600061.SH	12/18/2024	SDB3261097743	25,700.00	1.0798	27,418.46	27,749.86	0.0000	4.5800	50.0000	0.0000	(3.4882)	(0.3854)	0.0000	1	(3.8737)	01/06/2025
600061.SH	12/18/2024	SDB3261097743	6,300.00	1.0798	6,721.26	6,802.49	0.0000	4.5800	50.0000	0.0000	(0.8551)	(0.0945)	0.0000	1	(0.9496)	01/06/2025
600061.SH	12/18/2024	SDB3261097743	700.00	1.0798	746.81	755.83	0.0000	4.5800	50.0000	0.0000	(0.0950)	(0.0105)	0.0000	1	(0.1055)	01/06/2025
600061.SH	12/18/2024	SDB3261097743	1,300.00	1.0798	1,386.93	1,403.69	0.0000	4.5800	50.0000	0.0000	(0.1764)	(0.0195)	0.0000	1	(0.1959)	01/06/2025
600061.SH	12/18/2024	SDB3261097743	3,500.00	1.0798	3,734.03	3,779.16	0.0000	4.5800	50.0000	0.0000	(0.4751)	(0.0525)	0.0000	1	(0.5275)	01/06/2025
600061.SH	12/18/2024	SDB3261097743	300.00	1.0798	320.06	323.93	0.0000	4.5800	50.0000	0.0000	(0.0407)	(0.0045)	0.0000	1	(0.0452)	01/06/2025
600061.SH	12/18/2024	SDB3261097743	2,000.00	1.0798	2,133.73	2,159.52	0.0000	4.5800	50.0000	0.0000	(0.2715)	(0.0300)	0.0000	1	(0.3015)	01/06/2025
600061.SH	12/18/2024	SDB3261097743	1,000.00	1.0798	1,066.87	1,079.76	0.0000	4.5800	50.0000	0.0000	(0.1357)	(0.0150)	0.0000	1	(0.1507)	01/06/2025
600061.SH	12/18/2024	SDB3261097743	5,100.00	1.0798	5,441.02	5,506.78	0.0000	4.5800	50.0000	0.0000	(0.6922)	(0.0765)	0.0000	1	(0.7687)	01/06/2025
600061.SH	12/18/2024	SDB3261097743	200.00	1.0798	213.37	215.95	0.0000	4.5800	50.0000	0.0000	(0.0271)	(0.0030)	0.0000	1	(0.0301)	01/06/2025
600061.SH	12/18/2024	SDB3261097743	500.00	1.0798	533.43	539.88	0.0000	4.5800	50.0000	0.0000	(0.0679)	(0.0075)	0.0000	1	(0.0754)	01/06/2025
600061.SH	12/18/2024	SDB3261097743	1,900.00	1.0798	2,027.05	2,051.55	0.0000	4.5800	50.0000	0.0000	(0.2579)	(0.0285)	0.0000	1	(0.2864)	01/06/2025
600061.SH	12/18/2024	SDB3261097743	800.00	1.0798	853.49	863.81	0.0000	4.5800	50.0000	0.0000	(0.1086)	(0.0120)	0.0000	1	(0.1206)	01/06/2025
600061.SH	12/18/2024	SDB3261097743	2,700.00	1.0798	2,880.54	2,915.35	0.0000	4.5800	50.0000	0.0000	(0.3665)	(0.0405)	0.0000	1	(0.4070)	01/06/2025
600061.SH	12/18/2024	SDB3261097743	500.00	1.0798	533.43	539.88	0.0000	4.5800	50.0000	0.0000	(0.0679)	(0.0075)	0.0000	1	(0.0754)	01/06/2025
600061.SH	12/18/2024	SDB3261097743	9,200.00	1.0798	9,815.17	9,933.80	0.0000	4.5800	50.0000	0.0000	(1.2487)	(0.1380)	0.0000	1	(1.3867)	01/06/2025
600061.SH	12/18/2024	SDB3261097743	4,500.00	1.0798	4,800.90	4,858.92	0.0000	4.5800	50.0000	0.0000	(0.6108)	(0.0675)	0.0000	1	(0.6783)	01/06/2025
600061.SH	12/18/2024	SDB3261097743	13,900.00	1.0798	14,829.44	15,008.68	0.0000	4.5800	50.0000	0.0000	(1.8866)	(0.2085)	0.0000	1	(2.0951)	01/06/2025
600061.SH	12/18/2024	SDB3261097743	15,900.00	1.0798	16,963.17	17,168.20	0.0000	4.5800	50.0000	0.0000	(2.1581)	(0.2384)	0.0000	1	(2.3965)	01/06/2025
600061.SH	12/18/2024	SDB3261097743	800.00	1.0798	853.49	863.81	0.0000	4.5800	50.0000	0.0000	(0.1086)	(0.0120)	0.0000	1	(0.1206)	01/06/2025
600061.SH	12/18/2024	SDB3261097743	200.00	1.0798	213.37	215.95	0.0000	4.5800	50.0000	0.0000	(0.0271)	(0.0030)	0.0000	1	(0.0301)	01/06/2025
600061.SH	12/17/2024	SDB3261097743	3,300.00	1.1175	3,641.80	3,687.79	0.0000	4.5800	50.0000	0.0000	(0.4633)	(0.0512)	0.0000	1	(0.5145)	01/06/2025
600061.SH	12/17/2024	SDB3261097743	100.00	1.1175	110.32	111.75	0.0000	4.5800	50.0000	0.0000	(0.0140)	(0.0016)	0.0000	1	(0.0156)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6



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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SDIC CAPITAL CO.,LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600061.SH	12/17/2024	SDB3261097743	400.00	1.1175	440.67	447.00	0.0000	4.5800	50.0000	0.0000	(0.0561)	(0.0062)	0.0000	1	(0.0623)	01/06/2025
600061.SH	12/17/2024	SDB3261097743	3,400.00	1.1175	3,842.12	3,799.54	0.0000	4.5800	50.0000	0.0000	(0.4888)	(0.0528)	0.0000	1	(0.5416)	01/06/2025
600061.SH	12/17/2024	SDB3261097743	400.00	1.1175	438.80	447.00	0.0000	4.5800	50.0000	0.0000	(0.0558)	(0.0062)	0.0000	1	(0.0620)	01/06/2025
600061.SH	12/17/2024	SDB3261097743	22,600.00	1.1175	25,136.06	25,255.75	0.0000	4.5800	50.0000	0.0000	(3.1979)	(0.3508)	0.0000	1	(3.5486)	01/06/2025
600061.SH	12/17/2024	SDB3261097743	400.00	1.1175	433.54	447.00	0.0000	4.5800	50.0000	0.0000	(0.0552)	(0.0062)	0.0000	1	(0.0614)	01/06/2025
600061.SH	12/17/2024	SDB3261097743	100.00	1.1175	108.45	111.75	0.0000	4.5800	50.0000	0.0000	(0.0138)	(0.0016)	0.0000	1	(0.0153)	01/06/2025
600061.SH	12/17/2024	SDB3261097743	600.00	1.1175	648.39	670.51	0.0000	4.5800	50.0000	0.0000	(0.0825)	(0.0093)	0.0000	1	(0.0918)	01/06/2025
600061.SH	12/17/2024	SDB3261097743	900.00	1.1175	960.18	1,005.76	0.0000	4.5800	50.0000	0.0000	(0.1222)	(0.0140)	0.0000	1	(0.1361)	01/06/2025
600061.SH	12/17/2024	SDB3261097743	700.00	1.1175	746.81	782.26	0.0000	4.5800	50.0000	0.0000	(0.0950)	(0.0109)	0.0000	1	(0.1059)	01/06/2025
600061.SH	12/17/2024	SDB3261097743	4,400.00	1.1175	4,694.21	4,917.05	0.0000	4.5800	50.0000	0.0000	(0.5972)	(0.0683)	0.0000	1	(0.6655)	01/06/2025
600061.SH	12/17/2024	SDB3261097743	1,900.00	1.1175	2,027.05	2,123.27	0.0000	4.5800	50.0000	0.0000	(0.2579)	(0.0295)	0.0000	1	(0.2874)	01/06/2025
600061.SH	12/17/2024	SDB3261097743	38,800.00	1.1175	41,394.40	43,359.43	0.0000	4.5800	50.0000	0.0000	(5.2663)	(0.6022)	0.0000	1	(5.8685)	01/06/2025
600061.SH	12/17/2024	SDB3261097743	8,500.00	1.1175	9,068.36	9,498.84	0.0000	4.5800	50.0000	0.0000	(1.1537)	(0.1319)	0.0000	1	(1.2856)	01/06/2025
600061.SH	12/17/2024	SDB3261097743	25,700.00	1.1175	27,418.46	28,720.03	0.0000	4.5800	50.0000	0.0000	(3.4882)	(0.3989)	0.0000	1	(3.8871)	01/06/2025
600061.SH	12/17/2024	SDB3261097743	6,300.00	1.1175	6,721.26	7,040.32	0.0000	4.5800	50.0000	0.0000	(0.8551)	(0.0978)	0.0000	1	(0.9529)	01/06/2025
600061.SH	12/17/2024	SDB3261097743	700.00	1.1175	746.81	782.26	0.0000	4.5800	50.0000	0.0000	(0.0950)	(0.0109)	0.0000	1	(0.1059)	01/06/2025
600061.SH	12/17/2024	SDB3261097743	1,300.00	1.1175	1,386.93	1,452.76	0.0000	4.5800	50.0000	0.0000	(0.1764)	(0.0202)	0.0000	1	(0.1966)	01/06/2025
600061.SH	12/17/2024	SDB3261097743	3,500.00	1.1175	3,734.03	3,911.29	0.0000	4.5800	50.0000	0.0000	(0.4751)	(0.0543)	0.0000	1	(0.5294)	01/06/2025
600061.SH	12/17/2024	SDB3261097743	300.00	1.1175	320.06	335.25	0.0000	4.5800	50.0000	0.0000	(0.0407)	(0.0047)	0.0000	1	(0.0454)	01/06/2025
600061.SH	12/17/2024	SDB3261097743	2,000.00	1.1175	2,133.73	2,235.02	0.0000	4.5800	50.0000	0.0000	(0.2715)	(0.0310)	0.0000	1	(0.3025)	01/06/2025
600061.SH	12/17/2024	SDB3261097743	1,000.00	1.1175	1,066.87	1,117.51	0.0000	4.5800	50.0000	0.0000	(0.1357)	(0.0155)	0.0000	1	(0.1513)	01/06/2025
600061.SH	12/17/2024	SDB3261097743	5,100.00	1.1175	5,441.02	5,699.31	0.0000	4.5800	50.0000	0.0000	(0.6922)	(0.0792)	0.0000	1	(0.7714)	01/06/2025
600061.SH	12/17/2024	SDB3261097743	200.00	1.1175	213.37	223.50	0.0000	4.5800	50.0000	0.0000	(0.0271)	(0.0031)	0.0000	1	(0.0303)	01/06/2025
600061.SH	12/17/2024	SDB3261097743	500.00	1.1175	533.43	558.76	0.0000	4.5800	50.0000	0.0000	(0.0679)	(0.0078)	0.0000	1	(0.0756)	01/06/2025
600061.SH	12/17/2024	SDB3261097743	1,900.00	1.1175	2,027.05	2,123.27	0.0000	4.5800	50.0000	0.0000	(0.2579)	(0.0295)	0.0000	1	(0.2874)	01/06/2025
600061.SH	12/17/2024	SDB3261097743	800.00	1.1175	853.49	894.01	0.0000	4.5800	50.0000	0.0000	(0.1086)	(0.0124)	0.0000	1	(0.1210)	01/06/2025
600061.SH	12/17/2024	SDB3261097743	2,700.00	1.1175	2,880.54	3,017.28	0.0000	4.5800	50.0000	0.0000	(0.3665)	(0.0419)	0.0000	1	(0.4084)	01/06/2025
600061.SH	12/17/2024	SDB3261097743	500.00	1.1175	533.43	558.76	0.0000	4.5800	50.0000	0.0000	(0.0679)	(0.0078)	0.0000	1	(0.0756)	01/06/2025
600061.SH	12/17/2024	SDB3261097743	9,200.00	1.1175	9,815.17	10,281.10	0.0000	4.5800	50.0000	0.0000	(1.2487)	(0.1428)	0.0000	1	(1.3915)	01/06/2025
600061.SH	12/17/2024	SDB3261097743	4,500.00	1.1175	4,800.90	5,028.80	0.0000	4.5800	50.0000	0.0000	(0.6108)	(0.0698)	0.0000	1	(0.6806)	01/06/2025
600061.SH	12/17/2024	SDB3261097743	13,900.00	1.1175	14,829.44	15,533.40	0.0000	4.5800	50.0000	0.0000	(1.8866)	(0.2157)	0.0000	1	(2.1024)	01/06/2025
600061.SH	12/17/2024	SDB3261097743	15,900.00	1.1175	16,963.17	17,768.42	0.0000	4.5800	50.0000	0.0000	(2.1581)	(0.2468)	0.0000	1	(2.4049)	01/06/2025
600061.SH	12/17/2024	SDB3261097743	800.00	1.1175	853.49	894.01	0.0000	4.5800	50.0000	0.0000	(0.1086)	(0.0124)	0.0000	1	(0.1210)	01/06/2025
600061.SH	12/17/2024	SDB3261097743	200.00	1.1175	213.37	223.50	0.0000	4.5800	50.0000	0.0000	(0.0271)	(0.0031)	0.0000	1	(0.0303)	01/06/2025
600061.SH	12/16/2024	SDB3261097743	3,300.00	1.1066	3,641.80	3,651.68	0.0000	4.5800	50.0000	0.0000	(0.4633)	(0.0507)	0.0000	1	(0.5140)	01/06/2025
600061.SH	12/16/2024	SDB3261097743	100.00	1.1066	110.32	110.66	0.0000	4.5800	50.0000	0.0000	(0.0140)	(0.0015)	0.0000	1	(0.0156)	01/06/2025
600061.SH	12/16/2024	SDB3261097743	400.00	1.1066	440.67	442.63	0.0000	4.5800	50.0000	0.0000	(0.0561)	(0.0061)	0.0000	1	(0.0622)	01/06/2025
600061.SH	12/16/2024	SDB3261097743	3,400.00	1.1066	3,842.12	3,762.34	0.0000	4.5800	50.0000	0.0000	(0.4888)	(0.0523)	0.0000	1	(0.5411)	01/06/2025
600061.SH	12/16/2024	SDB3261097743	400.00	1.1066	438.80	442.63	0.0000	4.5800	50.0000	0.0000	(0.0558)	(0.0061)	0.0000	1	(0.0620)	01/06/2025
600061.SH	12/16/2024	SDB3261097743	22,600.00	1.1066	25,136.06	25,008.50	0.0000	4.5800	50.0000	0.0000	(3.1979)	(0.3473)	0.0000	1	(3.5452)	01/06/2025
600061.SH	12/16/2024	SDB3261097743	400.00	1.1066	433.54	442.63	0.0000	4.5800	50.0000	0.0000	(0.0552)	(0.0061)	0.0000	1	(0.0613)	01/06/2025
600061.SH	12/16/2024	SDB3261097743	100.00	1.1066	108.45	110.66	0.0000	4.5800	50.0000	0.0000	(0.0138)	(0.0015)	0.0000	1	(0.0153)	01/06/2025
600061.SH	12/16/2024	SDB3261097743	600.00	1.1066	648.39	663.94	0.0000	4.5800	50.0000	0.0000	(0.0825)	(0.0092)	0.0000	1	(0.0917)	01/06/2025
600061.SH	12/16/2024	SDB3261097743	900.00	1.1066	960.18	995.91	0.0000	4.5800	50.0000	0.0000	(0.1222)	(0.0138)	0.0000	1	(0.1360)	01/06/2025
600061.SH	12/16/2024	SDB3261097743	700.00	1.1066	746.81	774.60	0.0000	4.5800	50.0000	0.0000	(0.0950)	(0.0108)	0.0000	1	(0.1058)	01/06/2025
600061.SH	12/16/2024	SDB3261097743	4,400.00	1.1066	4,694.21	4,868.91	0.0000	4.5800	50.0000	0.0000	(0.5972)	(0.0676)	0.0000	1	(0.6648)	01/06/2025
600061.SH	12/16/2024	SDB3261097743	1,900.00	1.1066	2,027.05	2,102.48	0.0000	4.5800	50.0000	0.0000	(0.2579)	(0.0292)	0.0000	1	(0.2871)	01/06/2025
600061.SH	12/16/2024	SDB3261097743	38,800.00	1.1066	41,394.40	42,934.95	0.0000	4.5800	50.0000	0.0000	(5.2663)	(0.5963)	0.0000	1	(5.8626)	01/06/2025
600061.SH	12/16/2024	SDB3261097743	8,500.00	1.1066	9,068.36	9,405.85	0.0000	4.5800	50.0000	0.0000	(1.1537)	(0.1306)	0.0000	1	(1.2843)	01/06/2025
600061.SH	12/16/2024	SDB3261097743	25,700.00	1.1066	27,418.46	28,438.87	0.0000	4.5800	50.0000	0.0000	(3.4882)	(0.3950)	0.0000	1	(3.8832)	01/06/2025

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Fund: ALL
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SDIC CAPITAL CO.,LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600061.SH	12/16/2024	SDB3261097743	6,300.00	1.1066	6,721.26	6,971.40	0.0000	4.5800	50.0000	0.0000	(0.8551)	(0.0968)	0.0000	1	(0.9519)	01/06/2025
600061.SH	12/16/2024	SDB3261097743	700.00	1.1066	746.81	774.60	0.0000	4.5800	50.0000	0.0000	(0.0950)	(0.0108)	0.0000	1	(0.1058)	01/06/2025
600061.SH	12/16/2024	SDB3261097743	1,300.00	1.1066	1,386.93	1,438.54	0.0000	4.5800	50.0000	0.0000	(0.1764)	(0.0200)	0.0000	1	(0.1964)	01/06/2025
600061.SH	12/16/2024	SDB3261097743	3,500.00	1.1066	3,734.03	3,873.00	0.0000	4.5800	50.0000	0.0000	(0.4751)	(0.0538)	0.0000	1	(0.5288)	01/06/2025
600061.SH	12/16/2024	SDB3261097743	300.00	1.1066	320.06	331.97	0.0000	4.5800	50.0000	0.0000	(0.0407)	(0.0046)	0.0000	1	(0.0453)	01/06/2025
600061.SH	12/16/2024	SDB3261097743	2,000.00	1.1066	2,133.73	2,213.14	0.0000	4.5800	50.0000	0.0000	(0.2715)	(0.0307)	0.0000	1	(0.3022)	01/06/2025
600061.SH	12/16/2024	SDB3261097743	1,000.00	1.1066	1,066.87	1,106.57	0.0000	4.5800	50.0000	0.0000	(0.1357)	(0.0154)	0.0000	1	(0.1511)	01/06/2025
600061.SH	12/16/2024	SDB3261097743	5,100.00	1.1066	5,441.02	5,643.51	0.0000	4.5800	50.0000	0.0000	(0.6922)	(0.0784)	0.0000	1	(0.7706)	01/06/2025
600061.SH	12/16/2024	SDB3261097743	200.00	1.1066	213.37	221.31	0.0000	4.5800	50.0000	0.0000	(0.0271)	(0.0031)	0.0000	1	(0.0302)	01/06/2025
600061.SH	12/16/2024	SDB3261097743	500.00	1.1066	533.43	553.29	0.0000	4.5800	50.0000	0.0000	(0.0679)	(0.0077)	0.0000	1	(0.0755)	01/06/2025
600061.SH	12/16/2024	SDB3261097743	1,900.00	1.1066	2,027.05	2,102.48	0.0000	4.5800	50.0000	0.0000	(0.2579)	(0.0292)	0.0000	1	(0.2871)	01/06/2025
600061.SH	12/16/2024	SDB3261097743	800.00	1.1066	853.49	885.26	0.0000	4.5800	50.0000	0.0000	(0.1086)	(0.0123)	0.0000	1	(0.1209)	01/06/2025
600061.SH	12/16/2024	SDB3261097743	2,700.00	1.1066	2,880.54	2,987.74	0.0000	4.5800	50.0000	0.0000	(0.3665)	(0.0415)	0.0000	1	(0.4080)	01/06/2025
600061.SH	12/16/2024	SDB3261097743	500.00	1.1066	533.43	553.29	0.0000	4.5800	50.0000	0.0000	(0.0679)	(0.0077)	0.0000	1	(0.0755)	01/06/2025
600061.SH	12/16/2024	SDB3261097743	9,200.00	1.1066	9,815.17	10,180.45	0.0000	4.5800	50.0000	0.0000	(1.2487)	(0.1414)	0.0000	1	(1.3901)	01/06/2025
600061.SH	12/16/2024	SDB3261097743	4,500.00	1.1066	4,800.90	4,979.57	0.0000	4.5800	50.0000	0.0000	(0.6108)	(0.0692)	0.0000	1	(0.6799)	01/06/2025
600061.SH	12/16/2024	SDB3261097743	13,900.00	1.1066	14,829.44	15,381.34	0.0000	4.5800	50.0000	0.0000	(1.8866)	(0.2136)	0.0000	1	(2.1003)	01/06/2025
600061.SH	12/16/2024	SDB3261097743	15,900.00	1.1066	16,963.17	17,594.48	0.0000	4.5800	50.0000	0.0000	(2.1581)	(0.2444)	0.0000	1	(2.4025)	01/06/2025
600061.SH	12/16/2024	SDB3261097743	800.00	1.1066	853.49	885.26	0.0000	4.5800	50.0000	0.0000	(0.1086)	(0.0123)	0.0000	1	(0.1209)	01/06/2025
600061.SH	12/16/2024	SDB3261097743	200.00	1.1066	213.37	221.31	0.0000	4.5800	50.0000	0.0000	(0.0271)	(0.0031)	0.0000	1	(0.0302)	01/06/2025
600061.SH	12/13/2024	SDB3261097743	3,400.00	1.0961	3,842.12	3,726.80	0.0000	4.5800	50.0000	0.0000	(1.4664)	(0.1553)	0.0000	3	(1.6217)	01/06/2025
600061.SH	12/13/2024	SDB3261097743	400.00	1.0961	438.80	438.45	0.0000	4.5800	50.0000	0.0000	(0.1675)	(0.0183)	0.0000	3	(0.1857)	01/06/2025
600061.SH	12/13/2024	SDB3261097743	22,600.00	1.0961	25,136.06	24,772.24	0.0000	4.5800	50.0000	0.0000	(9.5936)	(1.0322)	0.0000	3	(10.6258)	01/06/2025
600061.SH	12/13/2024	SDB3261097743	400.00	1.0961	433.54	438.45	0.0000	4.5800	50.0000	0.0000	(0.1655)	(0.0183)	0.0000	3	(0.1837)	01/06/2025
600061.SH	12/13/2024	SDB3261097743	100.00	1.0961	108.45	109.61	0.0000	4.5800	50.0000	0.0000	(0.0414)	(0.0046)	0.0000	3	(0.0460)	01/06/2025
600061.SH	12/13/2024	SDB3261097743	600.00	1.0961	648.39	657.67	0.0000	4.5800	50.0000	0.0000	(0.2475)	(0.0274)	0.0000	3	(0.2749)	01/06/2025
600061.SH	12/13/2024	SDB3261097743	900.00	1.0961	960.18	986.51	0.0000	4.5800	50.0000	0.0000	(0.3665)	(0.0411)	0.0000	3	(0.4076)	01/06/2025
600061.SH	12/13/2024	SDB3261097743	700.00	1.0961	746.81	767.28	0.0000	4.5800	50.0000	0.0000	(0.2850)	(0.0320)	0.0000	3	(0.3170)	01/06/2025
600061.SH	12/13/2024	SDB3261097743	4,400.00	1.0961	4,694.21	4,822.91	0.0000	4.5800	50.0000	0.0000	(1.7916)	(0.2010)	0.0000	3	(1.9926)	01/06/2025
600061.SH	12/13/2024	SDB3261097743	1,900.00	1.0961	2,027.05	2,082.62	0.0000	4.5800	50.0000	0.0000	(0.7737)	(0.0868)	0.0000	3	(0.8604)	01/06/2025
600061.SH	12/13/2024	SDB3261097743	38,800.00	1.0961	41,394.40	42,529.34	0.0000	4.5800	50.0000	0.0000	(15.7989)	(1.7721)	0.0000	3	(17.5709)	01/06/2025
600061.SH	12/13/2024	SDB3261097743	8,500.00	1.0961	9,068.36	9,316.99	0.0000	4.5800	50.0000	0.0000	(3.4611)	(0.3882)	0.0000	3	(3.8493)	01/06/2025
600061.SH	12/13/2024	SDB3261097743	25,700.00	1.0961	27,418.46	28,170.21	0.0000	4.5800	50.0000	0.0000	(10.4647)	(1.1738)	0.0000	3	(11.6385)	01/06/2025
600061.SH	12/13/2024	SDB3261097743	6,300.00	1.0961	6,721.26	6,905.54	0.0000	4.5800	50.0000	0.0000	(2.5653)	(0.2877)	0.0000	3	(2.8530)	01/06/2025
600061.SH	12/13/2024	SDB3261097743	700.00	1.0961	746.81	767.28	0.0000	4.5800	50.0000	0.0000	(0.2850)	(0.0320)	0.0000	3	(0.3170)	01/06/2025
600061.SH	12/13/2024	SDB3261097743	1,300.00	1.0961	1,386.93	1,424.95	0.0000	4.5800	50.0000	0.0000	(0.5293)	(0.0594)	0.0000	3	(0.5887)	01/06/2025
600061.SH	12/13/2024	SDB3261097743	3,500.00	1.0961	3,734.03	3,836.41	0.0000	4.5800	50.0000	0.0000	(1.4252)	(0.1599)	0.0000	3	(1.5850)	01/06/2025
600061.SH	12/13/2024	SDB3261097743	300.00	1.0961	320.06	328.84	0.0000	4.5800	50.0000	0.0000	(0.1222)	(0.0137)	0.0000	3	(0.1359)	01/06/2025
600061.SH	12/13/2024	SDB3261097743	2,000.00	1.0961	2,133.73	2,192.23	0.0000	4.5800	50.0000	0.0000	(0.8144)	(0.0913)	0.0000	3	(0.9057)	01/06/2025
600061.SH	12/13/2024	SDB3261097743	1,000.00	1.0961	1,066.87	1,096.12	0.0000	4.5800	50.0000	0.0000	(0.4072)	(0.0457)	0.0000	3	(0.4529)	01/06/2025
600061.SH	12/13/2024	SDB3261097743	5,100.00	1.0961	5,441.02	5,590.20	0.0000	4.5800	50.0000	0.0000	(2.0767)	(0.2329)	0.0000	3	(2.3096)	01/06/2025
600061.SH	12/13/2024	SDB3261097743	200.00	1.0961	213.37	219.22	0.0000	4.5800	50.0000	0.0000	(0.0814)	(0.0091)	0.0000	3	(0.0906)	01/06/2025
600061.SH	12/13/2024	SDB3261097743	500.00	1.0961	533.43	548.06	0.0000	4.5800	50.0000	0.0000	(0.2036)	(0.0228)	0.0000	3	(0.2264)	01/06/2025
600061.SH	12/13/2024	SDB3261097743	1,900.00	1.0961	2,027.05	2,082.62	0.0000	4.5800	50.0000	0.0000	(0.7737)	(0.0868)	0.0000	3	(0.8604)	01/06/2025
600061.SH	12/13/2024	SDB3261097743	800.00	1.0961	853.49	876.89	0.0000	4.5800	50.0000	0.0000	(0.3257)	(0.0365)	0.0000	3	(0.3623)	01/06/2025
600061.SH	12/13/2024	SDB3261097743	2,700.00	1.0961	2,880.54	2,959.52	0.0000	4.5800	50.0000	0.0000	(1.0994)	(0.1233)	0.0000	3	(1.2227)	01/06/2025
600061.SH	12/13/2024	SDB3261097743	500.00	1.0961	533.43	548.06	0.0000	4.5800	50.0000	0.0000	(0.2036)	(0.0228)	0.0000	3	(0.2264)	01/06/2025
600061.SH	12/13/2024	SDB3261097743	9,200.00	1.0961	9,815.17	10,084.28	0.0000	4.5800	50.0000	0.0000	(3.7461)	(0.4202)	0.0000	3	(4.1663)	01/06/2025
600061.SH	12/13/2024	SDB3261097743	4,500.00	1.0961	4,800.90	4,932.53	0.0000	4.5800	50.0000	0.0000	(1.8323)	(0.2055)	0.0000	3	(2.0379)	01/06/2025
600061.SH	12/13/2024	SDB3261097743	13,900.00	1.0961	14,829.44	15,236.03	0.0000	4.5800	50.0000	0.0000	(5.6599)	(0.6348)	0.0000	3	(6.2947)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6



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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SDIC CAPITAL CO.,LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600061.SH	12/13/2024	SDB3261097743	15,900.00	1.0961	16,963.17	17,428.26	0.0000	4.5800	50.0000	0.0000	(6.4743)	(0.7262)	0.0000	3	(7.2005)	01/06/2025
600061.SH	12/13/2024	SDB3261097743	800.00	1.0961	853.49	876.89	0.0000	4.5800	50.0000	0.0000	(0.3257)	(0.0365)	0.0000	3	(0.3623)	01/06/2025
600061.SH	12/13/2024	SDB3261097743	200.00	1.0961	213.37	219.22	0.0000	4.5800	50.0000	0.0000	(0.0814)	(0.0091)	0.0000	3	(0.0906)	01/06/2025
600061.SH	12/12/2024	SDB3261097743	400.00	1.0862	433.54	434.47	0.0000	4.5800	50.0000	0.0000	(0.0552)	(0.0060)	0.0000	1	(0.0612)	01/06/2025
600061.SH	12/12/2024	SDB3261097743	100.00	1.0862	108.45	108.62	0.0000	4.5800	50.0000	0.0000	(0.0138)	(0.0015)	0.0000	1	(0.0153)	01/06/2025
600061.SH	12/12/2024	SDB3261097743	600.00	1.0862	648.39	651.70	0.0000	4.5800	50.0000	0.0000	(0.0825)	(0.0091)	0.0000	1	(0.0915)	01/06/2025
600061.SH	12/12/2024	SDB3261097743	900.00	1.0862	960.18	977.55	0.0000	4.5800	50.0000	0.0000	(0.1222)	(0.0136)	0.0000	1	(0.1357)	01/06/2025
600061.SH	12/12/2024	SDB3261097743	700.00	1.0862	746.81	760.32	0.0000	4.5800	50.0000	0.0000	(0.0950)	(0.0106)	0.0000	1	(0.1056)	01/06/2025
600061.SH	12/12/2024	SDB3261097743	4,400.00	1.0862	4,694.21	4,779.13	0.0000	4.5800	50.0000	0.0000	(0.5972)	(0.0664)	0.0000	1	(0.6636)	01/06/2025
600061.SH	12/12/2024	SDB3261097743	1,900.00	1.0862	2,027.05	2,063.72	0.0000	4.5800	50.0000	0.0000	(0.2579)	(0.0287)	0.0000	1	(0.2865)	01/06/2025
600061.SH	12/12/2024	SDB3261097743	38,800.00	1.0862	41,394.40	42,143.24	0.0000	4.5800	50.0000	0.0000	(5.2663)	(0.5853)	0.0000	1	(5.8516)	01/06/2025
600061.SH	12/12/2024	SDB3261097743	8,500.00	1.0862	9,068.36	9,232.41	0.0000	4.5800	50.0000	0.0000	(1.1537)	(0.1282)	0.0000	1	(1.2819)	01/06/2025
600061.SH	12/12/2024	SDB3261097743	25,700.00	1.0862	27,418.46	27,914.47	0.0000	4.5800	50.0000	0.0000	(3.4882)	(0.3877)	0.0000	1	(3.8759)	01/06/2025
600061.SH	12/12/2024	SDB3261097743	6,300.00	1.0862	6,721.26	6,842.85	0.0000	4.5800	50.0000	0.0000	(0.8551)	(0.0950)	0.0000	1	(0.9501)	01/06/2025
600061.SH	12/12/2024	SDB3261097743	700.00	1.0862	746.81	760.32	0.0000	4.5800	50.0000	0.0000	(0.0950)	(0.0106)	0.0000	1	(0.1056)	01/06/2025
600061.SH	12/12/2024	SDB3261097743	1,300.00	1.0862	1,386.93	1,412.02	0.0000	4.5800	50.0000	0.0000	(0.1764)	(0.0196)	0.0000	1	(0.1961)	01/06/2025
600061.SH	12/12/2024	SDB3261097743	3,500.00	1.0862	3,734.03	3,801.58	0.0000	4.5800	50.0000	0.0000	(0.4751)	(0.0528)	0.0000	1	(0.5279)	01/06/2025
600061.SH	12/12/2024	SDB3261097743	300.00	1.0862	320.06	325.85	0.0000	4.5800	50.0000	0.0000	(0.0407)	(0.0045)	0.0000	1	(0.0452)	01/06/2025
600061.SH	12/12/2024	SDB3261097743	2,000.00	1.0862	2,133.73	2,172.33	0.0000	4.5800	50.0000	0.0000	(0.2715)	(0.0302)	0.0000	1	(0.3016)	01/06/2025
600061.SH	12/12/2024	SDB3261097743	1,000.00	1.0862	1,066.87	1,086.17	0.0000	4.5800	50.0000	0.0000	(0.1357)	(0.0151)	0.0000	1	(0.1508)	01/06/2025
600061.SH	12/12/2024	SDB3261097743	5,100.00	1.0862	5,441.02	5,539.45	0.0000	4.5800	50.0000	0.0000	(0.6922)	(0.0769)	0.0000	1	(0.7692)	01/06/2025
600061.SH	12/12/2024	SDB3261097743	200.00	1.0862	213.37	217.23	0.0000	4.5800	50.0000	0.0000	(0.0271)	(0.0030)	0.0000	1	(0.0302)	01/06/2025
600061.SH	12/12/2024	SDB3261097743	500.00	1.0862	533.43	543.08	0.0000	4.5800	50.0000	0.0000	(0.0679)	(0.0075)	0.0000	1	(0.0754)	01/06/2025
600061.SH	12/12/2024	SDB3261097743	1,900.00	1.0862	2,027.05	2,063.72	0.0000	4.5800	50.0000	0.0000	(0.2579)	(0.0287)	0.0000	1	(0.2865)	01/06/2025
600061.SH	12/12/2024	SDB3261097743	800.00	1.0862	853.49	868.93	0.0000	4.5800	50.0000	0.0000	(0.1086)	(0.0121)	0.0000	1	(0.1207)	01/06/2025
600061.SH	12/12/2024	SDB3261097743	2,700.00	1.0862	2,880.54	2,932.65	0.0000	4.5800	50.0000	0.0000	(0.3665)	(0.0407)	0.0000	1	(0.4072)	01/06/2025
600061.SH	12/12/2024	SDB3261097743	500.00	1.0862	533.43	543.08	0.0000	4.5800	50.0000	0.0000	(0.0679)	(0.0075)	0.0000	1	(0.0754)	01/06/2025
600061.SH	12/12/2024	SDB3261097743	9,200.00	1.0862	9,815.17	9,992.73	0.0000	4.5800	50.0000	0.0000	(1.2487)	(0.1388)	0.0000	1	(1.3875)	01/06/2025
600061.SH	12/12/2024	SDB3261097743	4,500.00	1.0862	4,800.90	4,887.75	0.0000	4.5800	50.0000	0.0000	(0.6108)	(0.0679)	0.0000	1	(0.6787)	01/06/2025
600061.SH	12/12/2024	SDB3261097743	13,900.00	1.0862	14,829.44	15,097.71	0.0000	4.5800	50.0000	0.0000	(1.8866)	(0.2097)	0.0000	1	(2.0963)	01/06/2025
600061.SH	12/12/2024	SDB3261097743	15,900.00	1.0862	16,963.17	17,270.04	0.0000	4.5800	50.0000	0.0000	(2.1581)	(0.2399)	0.0000	1	(2.3980)	01/06/2025
600061.SH	12/12/2024	SDB3261097743	800.00	1.0862	853.49	868.93	0.0000	4.5800	50.0000	0.0000	(0.1086)	(0.0121)	0.0000	1	(0.1207)	01/06/2025
600061.SH	12/12/2024	SDB3261097743	200.00	1.0862	213.37	217.23	0.0000	4.5800	50.0000	0.0000	(0.0271)	(0.0030)	0.0000	1	(0.0302)	01/06/2025
600061.SH	12/11/2024	SDB3261097743	400.00	1.1028	433.54	441.12	0.0000	4.5800	50.0000	0.0000	(0.0552)	(0.0061)	0.0000	1	(0.0613)	01/06/2025
600061.SH	12/11/2024	SDB3261097743	100.00	1.1028	108.45	110.28	0.0000	4.5800	50.0000	0.0000	(0.0138)	(0.0015)	0.0000	1	(0.0153)	01/06/2025
600061.SH	12/11/2024	SDB3261097743	600.00	1.1028	648.39	661.68	0.0000	4.5800	50.0000	0.0000	(0.0825)	(0.0092)	0.0000	1	(0.0917)	01/06/2025
600061.SH	12/11/2024	SDB3261097743	900.00	1.1028	960.18	992.52	0.0000	4.5800	50.0000	0.0000	(0.1222)	(0.0138)	0.0000	1	(0.1359)	01/06/2025
600061.SH	12/11/2024	SDB3261097743	700.00	1.1028	746.81	771.96	0.0000	4.5800	50.0000	0.0000	(0.0950)	(0.0107)	0.0000	1	(0.1057)	01/06/2025
600061.SH	12/11/2024	SDB3261097743	4,400.00	1.1028	4,694.21	4,852.34	0.0000	4.5800	50.0000	0.0000	(0.5972)	(0.0674)	0.0000	1	(0.6646)	01/06/2025
600061.SH	12/11/2024	SDB3261097743	1,900.00	1.1028	2,027.05	2,095.33	0.0000	4.5800	50.0000	0.0000	(0.2579)	(0.0291)	0.0000	1	(0.2870)	01/06/2025
600061.SH	12/11/2024	SDB3261097743	38,800.00	1.1028	41,394.40	42,788.83	0.0000	4.5800	50.0000	0.0000	(5.2663)	(0.5943)	0.0000	1	(5.8606)	01/06/2025
600061.SH	12/11/2024	SDB3261097743	8,500.00	1.1028	9,068.36	9,373.84	0.0000	4.5800	50.0000	0.0000	(1.1537)	(0.1302)	0.0000	1	(1.2839)	01/06/2025
600061.SH	12/11/2024	SDB3261097743	25,700.00	1.1028	27,418.46	28,342.09	0.0000	4.5800	50.0000	0.0000	(3.4882)	(0.3936)	0.0000	1	(3.8819)	01/06/2025
600061.SH	12/11/2024	SDB3261097743	6,300.00	1.1028	6,721.26	6,947.67	0.0000	4.5800	50.0000	0.0000	(0.8551)	(0.0965)	0.0000	1	(0.9516)	01/06/2025
600061.SH	12/11/2024	SDB3261097743	700.00	1.1028	746.81	771.96	0.0000	4.5800	50.0000	0.0000	(0.0950)	(0.0107)	0.0000	1	(0.1057)	01/06/2025
600061.SH	12/11/2024	SDB3261097743	1,300.00	1.1028	1,386.93	1,433.65	0.0000	4.5800	50.0000	0.0000	(0.1764)	(0.0199)	0.0000	1	(0.1964)	01/06/2025
600061.SH	12/11/2024	SDB3261097743	3,500.00	1.1028	3,734.03	3,859.82	0.0000	4.5800	50.0000	0.0000	(0.4751)	(0.0536)	0.0000	1	(0.5287)	01/06/2025
600061.SH	12/11/2024	SDB3261097743	300.00	1.1028	320.06	330.84	0.0000	4.5800	50.0000	0.0000	(0.0407)	(0.0046)	0.0000	1	(0.0453)	01/06/2025
600061.SH	12/11/2024	SDB3261097743	2,000.00	1.1028	2,133.73	2,205.61	0.0000	4.5800	50.0000	0.0000	(0.2715)	(0.0306)	0.0000	1	(0.3021)	01/06/2025
600061.SH	12/11/2024	SDB3261097743	1,000.00	1.1028	1,066.87	1,102.81	0.0000	4.5800	50.0000	0.0000	(0.1357)	(0.0153)	0.0000	1	(0.1510)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SDIC CAPITAL CO.,LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600061.SH	12/11/2024	SDB3261097743	5,100.00	1.1028	5,441.02	5,624.31	0.0000	4.5800	50.0000	0.0000	(0.6922)	(0.0781)	0.0000	1	(0.7703)	01/06/2025
600061.SH	12/11/2024	SDB3261097743	200.00	1.1028	213.37	220.56	0.0000	4.5800	50.0000	0.0000	(0.0271)	(0.0031)	0.0000	1	(0.0302)	01/06/2025
600061.SH	12/11/2024	SDB3261097743	500.00	1.1028	533.43	551.40	0.0000	4.5800	50.0000	0.0000	(0.0679)	(0.0077)	0.0000	1	(0.0755)	01/06/2025
600061.SH	12/11/2024	SDB3261097743	1,900.00	1.1028	2,027.05	2,095.33	0.0000	4.5800	50.0000	0.0000	(0.2579)	(0.0291)	0.0000	1	(0.2870)	01/06/2025
600061.SH	12/11/2024	SDB3261097743	800.00	1.1028	853.49	882.24	0.0000	4.5800	50.0000	0.0000	(0.1086)	(0.0123)	0.0000	1	(0.1208)	01/06/2025
600061.SH	12/11/2024	SDB3261097743	2,700.00	1.1028	2,880.54	2,977.57	0.0000	4.5800	50.0000	0.0000	(0.3665)	(0.0414)	0.0000	1	(0.4078)	01/06/2025
600061.SH	12/11/2024	SDB3261097743	500.00	1.1028	533.43	551.40	0.0000	4.5800	50.0000	0.0000	(0.0679)	(0.0077)	0.0000	1	(0.0755)	01/06/2025
600061.SH	12/11/2024	SDB3261097743	9,200.00	1.1028	9,815.17	10,145.81	0.0000	4.5800	50.0000	0.0000	(1.2487)	(0.1409)	0.0000	1	(1.3896)	01/06/2025
600061.SH	12/11/2024	SDB3261097743	4,500.00	1.1028	4,800.90	4,962.62	0.0000	4.5800	50.0000	0.0000	(0.6108)	(0.0689)	0.0000	1	(0.6797)	01/06/2025
600061.SH	12/11/2024	SDB3261097743	13,900.00	1.1028	14,829.44	15,328.99	0.0000	4.5800	50.0000	0.0000	(1.8866)	(0.2129)	0.0000	1	(2.0995)	01/06/2025
600061.SH	12/11/2024	SDB3261097743	15,900.00	1.1028	16,963.17	17,534.60	0.0000	4.5800	50.0000	0.0000	(2.1581)	(0.2435)	0.0000	1	(2.4016)	01/06/2025
600061.SH	12/11/2024	SDB3261097743	800.00	1.1028	853.49	882.24	0.0000	4.5800	50.0000	0.0000	(0.1086)	(0.0123)	0.0000	1	(0.1208)	01/06/2025
600061.SH	12/11/2024	SDB3261097743	200.00	1.1028	213.37	220.56	0.0000	4.5800	50.0000	0.0000	(0.0271)	(0.0031)	0.0000	1	(0.0302)	01/06/2025
600061.SH	12/10/2024	SDB3261097743	400.00	1.0858	433.54	434.33	0.0000	4.5800	50.0000	0.0000	(0.0552)	(0.0060)	0.0000	1	(0.0612)	01/06/2025
600061.SH	12/10/2024	SDB3261097743	100.00	1.0858	108.45	108.58	0.0000	4.5800	50.0000	0.0000	(0.0138)	(0.0015)	0.0000	1	(0.0153)	01/06/2025
600061.SH	12/10/2024	SDB3261097743	600.00	1.0858	648.39	651.49	0.0000	4.5800	50.0000	0.0000	(0.0825)	(0.0090)	0.0000	1	(0.0915)	01/06/2025
600061.SH	12/10/2024	SDB3261097743	900.00	1.0858	960.18	977.24	0.0000	4.5800	50.0000	0.0000	(0.1222)	(0.0136)	0.0000	1	(0.1357)	01/06/2025
600061.SH	12/10/2024	SDB3261097743	700.00	1.0858	746.81	760.07	0.0000	4.5800	50.0000	0.0000	(0.0950)	(0.0106)	0.0000	1	(0.1056)	01/06/2025
600061.SH	12/10/2024	SDB3261097743	4,400.00	1.0858	4,694.21	4,777.61	0.0000	4.5800	50.0000	0.0000	(0.5972)	(0.0664)	0.0000	1	(0.6636)	01/06/2025
600061.SH	12/10/2024	SDB3261097743	1,900.00	1.0858	2,027.05	2,063.06	0.0000	4.5800	50.0000	0.0000	(0.2579)	(0.0287)	0.0000	1	(0.2865)	01/06/2025
600061.SH	12/10/2024	SDB3261097743	38,800.00	1.0858	41,394.40	42,129.85	0.0000	4.5800	50.0000	0.0000	(5.2663)	(0.5851)	0.0000	1	(5.8514)	01/06/2025
600061.SH	12/10/2024	SDB3261097743	8,500.00	1.0858	9,068.36	9,229.48	0.0000	4.5800	50.0000	0.0000	(1.1537)	(0.1282)	0.0000	1	(1.2819)	01/06/2025
600061.SH	12/10/2024	SDB3261097743	25,700.00	1.0858	27,418.46	27,905.60	0.0000	4.5800	50.0000	0.0000	(3.4882)	(0.3876)	0.0000	1	(3.8758)	01/06/2025
600061.SH	12/10/2024	SDB3261097743	6,300.00	1.0858	6,721.26	6,840.67	0.0000	4.5800	50.0000	0.0000	(0.8551)	(0.0950)	0.0000	1	(0.9501)	01/06/2025
600061.SH	12/10/2024	SDB3261097743	700.00	1.0858	746.81	760.07	0.0000	4.5800	50.0000	0.0000	(0.0950)	(0.0106)	0.0000	1	(0.1056)	01/06/2025
600061.SH	12/10/2024	SDB3261097743	1,300.00	1.0858	1,386.93	1,411.57	0.0000	4.5800	50.0000	0.0000	(0.1764)	(0.0196)	0.0000	1	(0.1961)	01/06/2025
600061.SH	12/10/2024	SDB3261097743	3,500.00	1.0858	3,734.03	3,800.37	0.0000	4.5800	50.0000	0.0000	(0.4751)	(0.0528)	0.0000	1	(0.5278)	01/06/2025
600061.SH	12/10/2024	SDB3261097743	300.00	1.0858	320.06	325.75	0.0000	4.5800	50.0000	0.0000	(0.0407)	(0.0045)	0.0000	1	(0.0452)	01/06/2025
600061.SH	12/10/2024	SDB3261097743	2,000.00	1.0858	2,133.73	2,171.64	0.0000	4.5800	50.0000	0.0000	(0.2715)	(0.0302)	0.0000	1	(0.3016)	01/06/2025
600061.SH	12/10/2024	SDB3261097743	1,000.00	1.0858	1,066.87	1,085.82	0.0000	4.5800	50.0000	0.0000	(0.1357)	(0.0151)	0.0000	1	(0.1508)	01/06/2025
600061.SH	12/10/2024	SDB3261097743	5,100.00	1.0858	5,441.02	5,537.69	0.0000	4.5800	50.0000	0.0000	(0.6922)	(0.0769)	0.0000	1	(0.7691)	01/06/2025
600061.SH	12/10/2024	SDB3261097743	200.00	1.0858	213.37	217.16	0.0000	4.5800	50.0000	0.0000	(0.0271)	(0.0030)	0.0000	1	(0.0302)	01/06/2025
600061.SH	12/10/2024	SDB3261097743	500.00	1.0858	533.43	542.91	0.0000	4.5800	50.0000	0.0000	(0.0679)	(0.0075)	0.0000	1	(0.0754)	01/06/2025
600061.SH	12/10/2024	SDB3261097743	1,900.00	1.0858	2,027.05	2,063.06	0.0000	4.5800	50.0000	0.0000	(0.2579)	(0.0287)	0.0000	1	(0.2865)	01/06/2025
600061.SH	12/10/2024	SDB3261097743	800.00	1.0858	853.49	868.66	0.0000	4.5800	50.0000	0.0000	(0.1086)	(0.0121)	0.0000	1	(0.1206)	01/06/2025
600061.SH	12/10/2024	SDB3261097743	2,700.00	1.0858	2,880.54	2,931.72	0.0000	4.5800	50.0000	0.0000	(0.3665)	(0.0407)	0.0000	1	(0.4072)	01/06/2025
600061.SH	12/10/2024	SDB3261097743	500.00	1.0858	533.43	542.91	0.0000	4.5800	50.0000	0.0000	(0.0679)	(0.0075)	0.0000	1	(0.0754)	01/06/2025
600061.SH	12/10/2024	SDB3261097743	9,200.00	1.0858	9,815.17	9,989.55	0.0000	4.5800	50.0000	0.0000	(1.2487)	(0.1387)	0.0000	1	(1.3875)	01/06/2025
600061.SH	12/10/2024	SDB3261097743	4,500.00	1.0858	4,800.90	4,886.19	0.0000	4.5800	50.0000	0.0000	(0.6108)	(0.0679)	0.0000	1	(0.6786)	01/06/2025
600061.SH	12/10/2024	SDB3261097743	13,900.00	1.0858	14,829.44	15,092.91	0.0000	4.5800	50.0000	0.0000	(1.8866)	(0.2096)	0.0000	1	(2.0963)	01/06/2025
600061.SH	12/10/2024	SDB3261097743	15,900.00	1.0858	16,963.17	17,264.55	0.0000	4.5800	50.0000	0.0000	(2.1581)	(0.2398)	0.0000	1	(2.3979)	01/06/2025
600061.SH	12/10/2024	SDB3261097743	800.00	1.0858	853.49	868.66	0.0000	4.5800	50.0000	0.0000	(0.1086)	(0.0121)	0.0000	1	(0.1206)	01/06/2025
600061.SH	12/10/2024	SDB3261097743	200.00	1.0858	213.37	217.16	0.0000	4.5800	50.0000	0.0000	(0.0271)	(0.0030)	0.0000	1	(0.0302)	01/06/2025
600061.SH	12/09/2024	SDB3261097743	900.00	1.0734	960.18	966.10	0.0000	4.5800	50.0000	0.0000	(0.1222)	(0.0134)	0.0000	1	(0.1356)	01/06/2025
600061.SH	12/09/2024	SDB3261097743	700.00	1.0734	746.81	751.41	0.0000	4.5800	50.0000	0.0000	(0.0950)	(0.0104)	0.0000	1	(0.1054)	01/06/2025
600061.SH	12/09/2024	SDB3261097743	4,400.00	1.0734	4,694.21	4,723.13	0.0000	4.5800	50.0000	0.0000	(0.5972)	(0.0656)	0.0000	1	(0.6628)	01/06/2025
600061.SH	12/09/2024	SDB3261097743	1,900.00	1.0734	2,027.05	2,039.53	0.0000	4.5800	50.0000	0.0000	(0.2579)	(0.0283)	0.0000	1	(0.2862)	01/06/2025
600061.SH	12/09/2024	SDB3261097743	38,800.00	1.0734	41,394.40	41,649.43	0.0000	4.5800	50.0000	0.0000	(5.2663)	(0.5785)	0.0000	1	(5.8448)	01/06/2025
600061.SH	12/09/2024	SDB3261097743	8,500.00	1.0734	9,068.36	9,124.23	0.0000	4.5800	50.0000	0.0000	(1.1537)	(0.1267)	0.0000	1	(1.2804)	01/06/2025
600061.SH	12/09/2024	SDB3261097743	25,700.00	1.0734	27,418.46	27,587.38	0.0000	4.5800	50.0000	0.0000	(3.4882)	(0.3832)	0.0000	1	(3.8714)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SDIC CAPITAL CO.,LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600061.SH	12/09/2024	SDB3261097743	6,300.00	1.0734	6,721.26	6,762.67	0.0000	4.5800	50.0000	0.0000	(0.8551)	(0.0939)	0.0000	1	(0.9490)	01/06/2025
600061.SH	12/09/2024	SDB3261097743	700.00	1.0734	746.81	751.41	0.0000	4.5800	50.0000	0.0000	(0.0950)	(0.0104)	0.0000	1	(0.1054)	01/06/2025
600061.SH	12/09/2024	SDB3261097743	1,300.00	1.0734	1,386.93	1,395.47	0.0000	4.5800	50.0000	0.0000	(0.1764)	(0.0194)	0.0000	1	(0.1958)	01/06/2025
600061.SH	12/09/2024	SDB3261097743	3,500.00	1.0734	3,734.03	3,757.04	0.0000	4.5800	50.0000	0.0000	(0.4751)	(0.0522)	0.0000	1	(0.5272)	01/06/2025
600061.SH	12/09/2024	SDB3261097743	300.00	1.0734	320.06	322.03	0.0000	4.5800	50.0000	0.0000	(0.0407)	(0.0045)	0.0000	1	(0.0452)	01/06/2025
600061.SH	12/09/2024	SDB3261097743	2,000.00	1.0734	2,133.73	2,146.88	0.0000	4.5800	50.0000	0.0000	(0.2715)	(0.0298)	0.0000	1	(0.3013)	01/06/2025
600061.SH	12/09/2024	SDB3261097743	1,000.00	1.0734	1,066.87	1,073.44	0.0000	4.5800	50.0000	0.0000	(0.1357)	(0.0149)	0.0000	1	(0.1506)	01/06/2025
600061.SH	12/09/2024	SDB3261097743	5,100.00	1.0734	5,441.02	5,474.54	0.0000	4.5800	50.0000	0.0000	(0.6922)	(0.0760)	0.0000	1	(0.7683)	01/06/2025
600061.SH	12/09/2024	SDB3261097743	200.00	1.0734	213.37	214.69	0.0000	4.5800	50.0000	0.0000	(0.0271)	(0.0030)	0.0000	1	(0.0301)	01/06/2025
600061.SH	12/09/2024	SDB3261097743	500.00	1.0734	533.43	536.72	0.0000	4.5800	50.0000	0.0000	(0.0679)	(0.0075)	0.0000	1	(0.0753)	01/06/2025
600061.SH	12/09/2024	SDB3261097743	1,900.00	1.0734	2,027.05	2,039.53	0.0000	4.5800	50.0000	0.0000	(0.2579)	(0.0283)	0.0000	1	(0.2862)	01/06/2025
600061.SH	12/09/2024	SDB3261097743	800.00	1.0734	853.49	858.75	0.0000	4.5800	50.0000	0.0000	(0.1086)	(0.0119)	0.0000	1	(0.1205)	01/06/2025
600061.SH	12/09/2024	SDB3261097743	2,700.00	1.0734	2,880.54	2,898.29	0.0000	4.5800	50.0000	0.0000	(0.3665)	(0.0403)	0.0000	1	(0.4067)	01/06/2025
600061.SH	12/09/2024	SDB3261097743	500.00	1.0734	533.43	536.72	0.0000	4.5800	50.0000	0.0000	(0.0679)	(0.0075)	0.0000	1	(0.0753)	01/06/2025
600061.SH	12/09/2024	SDB3261097743	9,200.00	1.0734	9,815.17	9,875.64	0.0000	4.5800	50.0000	0.0000	(1.2487)	(0.1372)	0.0000	1	(1.3859)	01/06/2025
600061.SH	12/09/2024	SDB3261097743	4,500.00	1.0734	4,800.90	4,830.48	0.0000	4.5800	50.0000	0.0000	(0.0671)	(0.0071)	0.0000	1	(0.0679)	01/06/2025
600061.SH	12/09/2024	SDB3261097743	13,900.00	1.0734	14,829.44	14,920.80	0.0000	4.5800	50.0000	0.0000	(1.8866)	(0.2072)	0.0000	1	(2.0939)	01/06/2025
600061.SH	12/09/2024	SDB3261097743	15,900.00	1.0734	16,963.17	17,067.68	0.0000	4.5800	50.0000	0.0000	(2.1581)	(0.2371)	0.0000	1	(2.3951)	01/06/2025
600061.SH	12/09/2024	SDB3261097743	800.00	1.0734	853.49	858.75	0.0000	4.5800	50.0000	0.0000	(0.1086)	(0.0119)	0.0000	1	(0.1205)	01/06/2025
600061.SH	12/09/2024	SDB3261097743	200.00	1.0734	213.37	214.69	0.0000	4.5800	50.0000	0.0000	(0.0271)	(0.0030)	0.0000	1	(0.0301)	01/06/2025
600061.SH	12/06/2024	SDB3261097743	900.00	1.1056	960.18	995.00	0.0000	4.5800	50.0000	0.0000	(0.3665)	(0.0415)	0.0000	3	(0.4079)	01/06/2025
600061.SH	12/06/2024	SDB3261097743	700.00	1.1056	746.81	773.89	0.0000	4.5800	50.0000	0.0000	(0.2850)	(0.0322)	0.0000	3	(0.3173)	01/06/2025
600061.SH	12/06/2024	SDB3261097743	4,400.00	1.1056	4,694.21	4,864.44	0.0000	4.5800	50.0000	0.0000	(1.7916)	(0.2027)	0.0000	3	(1.9943)	01/06/2025
600061.SH	12/06/2024	SDB3261097743	1,900.00	1.1056	2,027.05	2,100.55	0.0000	4.5800	50.0000	0.0000	(0.7737)	(0.0875)	0.0000	3	(0.8612)	01/06/2025
600061.SH	12/06/2024	SDB3261097743	38,800.00	1.1056	41,394.40	42,895.53	0.0000	4.5800	50.0000	0.0000	(15.7989)	(1.7873)	0.0000	3	(17.5862)	01/06/2025
600061.SH	12/06/2024	SDB3261097743	8,500.00	1.1056	9,068.36	9,397.22	0.0000	4.5800	50.0000	0.0000	(3.4611)	(0.3916)	0.0000	3	(3.8526)	01/06/2025
600061.SH	12/06/2024	SDB3261097743	25,700.00	1.1056	27,418.46	28,412.76	0.0000	4.5800	50.0000	0.0000	(10.4647)	(1.1839)	0.0000	3	(11.6486)	01/06/2025
600061.SH	12/06/2024	SDB3261097743	6,300.00	1.1056	6,721.26	6,965.00	0.0000	4.5800	50.0000	0.0000	(2.5653)	(0.2902)	0.0000	3	(2.8555)	01/06/2025
600061.SH	12/06/2024	SDB3261097743	700.00	1.1056	746.81	773.89	0.0000	4.5800	50.0000	0.0000	(0.2850)	(0.0322)	0.0000	3	(0.3173)	01/06/2025
600061.SH	12/06/2024	SDB3261097743	1,300.00	1.1056	1,386.93	1,437.22	0.0000	4.5800	50.0000	0.0000	(0.5293)	(0.0599)	0.0000	3	(0.5892)	01/06/2025
600061.SH	12/06/2024	SDB3261097743	3,500.00	1.1056	3,734.03	3,869.44	0.0000	4.5800	50.0000	0.0000	(1.4252)	(0.1612)	0.0000	3	(1.5864)	01/06/2025
600061.SH	12/06/2024	SDB3261097743	300.00	1.1056	320.06	331.67	0.0000	4.5800	50.0000	0.0000	(0.1222)	(0.0138)	0.0000	3	(0.1360)	01/06/2025
600061.SH	12/06/2024	SDB3261097743	2,000.00	1.1056	2,133.73	2,211.11	0.0000	4.5800	50.0000	0.0000	(0.8144)	(0.0921)	0.0000	3	(0.9065)	01/06/2025
600061.SH	12/06/2024	SDB3261097743	1,000.00	1.1056	1,066.87	1,105.56	0.0000	4.5800	50.0000	0.0000	(0.4072)	(0.0461)	0.0000	3	(0.4533)	01/06/2025
600061.SH	12/06/2024	SDB3261097743	5,100.00	1.1056	5,441.02	5,638.33	0.0000	4.5800	50.0000	0.0000	(2.0767)	(0.2349)	0.0000	3	(2.3116)	01/06/2025
600061.SH	12/06/2024	SDB3261097743	200.00	1.1056	213.37	221.11	0.0000	4.5800	50.0000	0.0000	(0.0814)	(0.0092)	0.0000	3	(0.0907)	01/06/2025
600061.SH	12/06/2024	SDB3261097743	500.00	1.1056	533.43	552.78	0.0000	4.5800	50.0000	0.0000	(0.2036)	(0.0230)	0.0000	3	(0.2266)	01/06/2025
600061.SH	12/06/2024	SDB3261097743	1,900.00	1.1056	2,027.05	2,100.55	0.0000	4.5800	50.0000	0.0000	(0.7737)	(0.0875)	0.0000	3	(0.8612)	01/06/2025
600061.SH	12/06/2024	SDB3261097743	800.00	1.1056	853.49	884.44	0.0000	4.5800	50.0000	0.0000	(0.3257)	(0.0369)	0.0000	3	(0.3626)	01/06/2025
600061.SH	12/06/2024	SDB3261097743	2,700.00	1.1056	2,880.54	2,985.00	0.0000	4.5800	50.0000	0.0000	(1.0994)	(0.1244)	0.0000	3	(1.2238)	01/06/2025
600061.SH	12/06/2024	SDB3261097743	500.00	1.1056	533.43	552.78	0.0000	4.5800	50.0000	0.0000	(0.2036)	(0.0230)	0.0000	3	(0.2266)	01/06/2025
600061.SH	12/06/2024	SDB3261097743	9,200.00	1.1056	9,815.17	10,171.11	0.0000	4.5800	50.0000	0.0000	(3.7461)	(0.4238)	0.0000	3	(4.1699)	01/06/2025
600061.SH	12/06/2024	SDB3261097743	4,500.00	1.1056	4,800.90	4,975.00	0.0000	4.5800	50.0000	0.0000	(1.8323)	(0.2073)	0.0000	3	(2.0396)	01/06/2025
600061.SH	12/06/2024	SDB3261097743	13,900.00	1.1056	14,829.44	15,367.21	0.0000	4.5800	50.0000	0.0000	(5.6599)	(0.6403)	0.0000	3	(6.3002)	01/06/2025
600061.SH	12/06/2024	SDB3261097743	15,900.00	1.1056	16,963.17	17,578.32	0.0000	4.5800	50.0000	0.0000	(6.4743)	(0.7324)	0.0000	3	(7.2067)	01/06/2025
600061.SH	12/06/2024	SDB3261097743	800.00	1.1056	853.49	884.44	0.0000	4.5800	50.0000	0.0000	(0.3257)	(0.0369)	0.0000	3	(0.3626)	01/06/2025
600061.SH	12/06/2024	SDB3261097743	200.00	1.1056	213.37	221.11	0.0000	4.5800	50.0000	0.0000	(0.0814)	(0.0092)	0.0000	3	(0.0907)	01/06/2025
600061.SH	12/05/2024	SDB3261097743	900.00	1.0705	960.18	963.42	0.0000	4.5800	50.0000	0.0000	(0.1222)	(0.0134)	0.0000	1	(0.1355)	01/06/2025
600061.SH	12/05/2024	SDB3261097743	700.00	1.0705	746.81	749.33	0.0000	4.5800	50.0000	0.0000	(0.0950)	(0.0104)	0.0000	1	(0.1054)	01/06/2025
600061.SH	12/05/2024	SDB3261097743	4,400.00	1.0705	4,694.21	4,710.05	0.0000	4.5800	50.0000	0.0000	(0.5972)	(0.0654)	0.0000	1	(0.6626)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SDIC CAPITAL CO.,LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600061.SH	12/05/2024	SDB3261097743	1,900.00	1.0705	2,027.05	2,033.88	0.0000	4.5800	50.0000	0.0000	(0.2579)	(0.0282)	0.0000	1	(0.2861)	01/06/2025
600061.SH	12/05/2024	SDB3261097743	38,800.00	1.0705	41,394.40	41,534.04	0.0000	4.5800	50.0000	0.0000	(5.2663)	(0.5769)	0.0000	1	(5.8431)	01/06/2025
600061.SH	12/05/2024	SDB3261097743	8,500.00	1.0705	9,068.36	9,098.95	0.0000	4.5800	50.0000	0.0000	(1.1537)	(0.1264)	0.0000	1	(1.2801)	01/06/2025
600061.SH	12/05/2024	SDB3261097743	25,700.00	1.0705	27,418.46	27,510.95	0.0000	4.5800	50.0000	0.0000	(3.4882)	(0.3821)	0.0000	1	(3.8703)	01/06/2025
600061.SH	12/05/2024	SDB3261097743	6,300.00	1.0705	6,721.26	6,743.93	0.0000	4.5800	50.0000	0.0000	(0.8551)	(0.0937)	0.0000	1	(0.9488)	01/06/2025
600061.SH	12/05/2024	SDB3261097743	700.00	1.0705	746.81	749.33	0.0000	4.5800	50.0000	0.0000	(0.0950)	(0.0104)	0.0000	1	(0.1054)	01/06/2025
600061.SH	12/05/2024	SDB3261097743	1,300.00	1.0705	1,386.93	1,391.60	0.0000	4.5800	50.0000	0.0000	(0.1764)	(0.0193)	0.0000	1	(0.1958)	01/06/2025
600061.SH	12/05/2024	SDB3261097743	3,500.00	1.0705	3,734.03	3,746.63	0.0000	4.5800	50.0000	0.0000	(0.4751)	(0.0520)	0.0000	1	(0.5271)	01/06/2025
600061.SH	12/05/2024	SDB3261097743	300.00	1.0705	320.06	321.14	0.0000	4.5800	50.0000	0.0000	(0.0407)	(0.0045)	0.0000	1	(0.0452)	01/06/2025
600061.SH	12/05/2024	SDB3261097743	2,000.00	1.0705	2,133.73	2,140.93	0.0000	4.5800	50.0000	0.0000	(0.2715)	(0.0297)	0.0000	1	(0.3012)	01/06/2025
600061.SH	12/05/2024	SDB3261097743	1,000.00	1.0705	1,066.87	1,070.46	0.0000	4.5800	50.0000	0.0000	(0.1357)	(0.0149)	0.0000	1	(0.1506)	01/06/2025
600061.SH	12/05/2024	SDB3261097743	5,100.00	1.0705	5,441.02	5,459.37	0.0000	4.5800	50.0000	0.0000	(0.6922)	(0.0758)	0.0000	1	(0.7680)	01/06/2025
600061.SH	12/05/2024	SDB3261097743	200.00	1.0705	213.37	214.09	0.0000	4.5800	50.0000	0.0000	(0.0271)	(0.0030)	0.0000	1	(0.0301)	01/06/2025
600061.SH	12/05/2024	SDB3261097743	500.00	1.0705	533.43	535.23	0.0000	4.5800	50.0000	0.0000	(0.0679)	(0.0074)	0.0000	1	(0.0753)	01/06/2025
600061.SH	12/05/2024	SDB3261097743	1,900.00	1.0705	2,027.05	2,033.88	0.0000	4.5800	50.0000	0.0000	(0.2579)	(0.0282)	0.0000	1	(0.2861)	01/06/2025
600061.SH	12/05/2024	SDB3261097743	800.00	1.0705	853.49	856.37	0.0000	4.5800	50.0000	0.0000	(0.1086)	(0.0119)	0.0000	1	(0.1205)	01/06/2025
600061.SH	12/05/2024	SDB3261097743	2,700.00	1.0705	2,880.54	2,890.26	0.0000	4.5800	50.0000	0.0000	(0.3665)	(0.0401)	0.0000	1	(0.4066)	01/06/2025
600061.SH	12/05/2024	SDB3261097743	500.00	1.0705	533.43	535.23	0.0000	4.5800	50.0000	0.0000	(0.0679)	(0.0074)	0.0000	1	(0.0753)	01/06/2025
600061.SH	12/05/2024	SDB3261097743	9,200.00	1.0705	9,815.17	9,848.28	0.0000	4.5800	50.0000	0.0000	(1.2487)	(0.1368)	0.0000	1	(1.3855)	01/06/2025
600061.SH	12/05/2024	SDB3261097743	4,500.00	1.0705	4,800.90	4,817.09	0.0000	4.5800	50.0000	0.0000	(0.6108)	(0.0669)	0.0000	1	(0.6777)	01/06/2025
600061.SH	12/05/2024	SDB3261097743	13,900.00	1.0705	14,829.44	14,879.46	0.0000	4.5800	50.0000	0.0000	(1.8866)	(0.2067)	0.0000	1	(2.0933)	01/06/2025
600061.SH	12/05/2024	SDB3261097743	15,900.00	1.0705	16,963.17	17,020.39	0.0000	4.5800	50.0000	0.0000	(2.1581)	(0.2364)	0.0000	1	(2.3945)	01/06/2025
600061.SH	12/05/2024	SDB3261097743	800.00	1.0705	853.49	856.37	0.0000	4.5800	50.0000	0.0000	(0.1086)	(0.0119)	0.0000	1	(0.1205)	01/06/2025
600061.SH	12/05/2024	SDB3261097743	200.00	1.0705	213.37	214.09	0.0000	4.5800	50.0000	0.0000	(0.0271)	(0.0030)	0.0000	1	(0.0301)	01/06/2025
600061.SH	12/04/2024	SDB3261097743	900.00	1.0669	960.18	960.18	0.0000	4.5800	50.0000	0.0000	(0.1222)	(0.0133)	0.0000	1	(0.1355)	01/06/2025
600061.SH	12/04/2024	SDB3261097743	700.00	1.0669	746.81	746.81	0.0000	4.5800	50.0000	0.0000	(0.0950)	(0.0104)	0.0000	1	(0.1054)	01/06/2025
600061.SH	12/04/2024	SDB3261097743	4,400.00	1.0669	4,694.21	4,694.21	0.0000	4.5800	50.0000	0.0000	(0.5972)	(0.0652)	0.0000	1	(0.6624)	01/06/2025
600061.SH	12/04/2024	SDB3261097743	1,900.00	1.0669	2,027.05	2,027.05	0.0000	4.5800	50.0000	0.0000	(0.2579)	(0.0282)	0.0000	1	(0.2860)	01/06/2025
600061.SH	12/04/2024	SDB3261097743	38,800.00	1.0669	41,394.40	41,394.40	0.0000	4.5800	50.0000	0.0000	(5.2663)	(0.5749)	0.0000	1	(5.8412)	01/06/2025
600061.SH	12/04/2024	SDB3261097743	8,500.00	1.0669	9,068.36	9,068.36	0.0000	4.5800	50.0000	0.0000	(1.1537)	(0.1259)	0.0000	1	(1.2796)	01/06/2025
600061.SH	12/04/2024	SDB3261097743	25,700.00	1.0669	27,418.46	27,418.46	0.0000	4.5800	50.0000	0.0000	(3.4882)	(0.3808)	0.0000	1	(3.8690)	01/06/2025
600061.SH	12/04/2024	SDB3261097743	6,300.00	1.0669	6,721.26	6,721.26	0.0000	4.5800	50.0000	0.0000	(0.8551)	(0.0934)	0.0000	1	(0.9484)	01/06/2025
600061.SH	12/04/2024	SDB3261097743	700.00	1.0669	746.81	746.81	0.0000	4.5800	50.0000	0.0000	(0.0950)	(0.0104)	0.0000	1	(0.1054)	01/06/2025
600061.SH	12/04/2024	SDB3261097743	1,300.00	1.0669	1,386.93	1,386.93	0.0000	4.5800	50.0000	0.0000	(0.1764)	(0.0193)	0.0000	1	(0.1957)	01/06/2025
600061.SH	12/04/2024	SDB3261097743	3,500.00	1.0669	3,734.03	3,734.03	0.0000	4.5800	50.0000	0.0000	(0.4751)	(0.0519)	0.0000	1	(0.5269)	01/06/2025
600061.SH	12/04/2024	SDB3261097743	300.00	1.0669	320.06	320.06	0.0000	4.5800	50.0000	0.0000	(0.0407)	(0.0044)	0.0000	1	(0.0452)	01/06/2025
600061.SH	12/04/2024	SDB3261097743	2,000.00	1.0669	2,133.73	2,133.73	0.0000	4.5800	50.0000	0.0000	(0.2715)	(0.0296)	0.0000	1	(0.3011)	01/06/2025
600061.SH	12/04/2024	SDB3261097743	1,000.00	1.0669	1,066.87	1,066.87	0.0000	4.5800	50.0000	0.0000	(0.1357)	(0.0148)	0.0000	1	(0.1505)	01/06/2025
600061.SH	12/04/2024	SDB3261097743	5,100.00	1.0669	5,441.02	5,441.02	0.0000	4.5800	50.0000	0.0000	(0.6922)	(0.0756)	0.0000	1	(0.7678)	01/06/2025
600061.SH	12/04/2024	SDB3261097743	200.00	1.0669	213.37	213.37	0.0000	4.5800	50.0000	0.0000	(0.0271)	(0.0030)	0.0000	1	(0.0301)	01/06/2025
600061.SH	12/04/2024	SDB3261097743	500.00	1.0669	533.43	533.43	0.0000	4.5800	50.0000	0.0000	(0.0679)	(0.0074)	0.0000	1	(0.0753)	01/06/2025
600061.SH	12/04/2024	SDB3261097743	1,900.00	1.0669	2,027.05	2,027.05	0.0000	4.5800	50.0000	0.0000	(0.2579)	(0.0282)	0.0000	1	(0.2860)	01/06/2025
600061.SH	12/04/2024	SDB3261097743	800.00	1.0669	853.49	853.49	0.0000	4.5800	50.0000	0.0000	(0.1086)	(0.0119)	0.0000	1	(0.1204)	01/06/2025
600061.SH	12/04/2024	SDB3261097743	2,700.00	1.0669	2,880.54	2,880.54	0.0000	4.5800	50.0000	0.0000	(0.3665)	(0.0400)	0.0000	1	(0.4065)	01/06/2025
600061.SH	12/04/2024	SDB3261097743	500.00	1.0669	533.43	533.43	0.0000	4.5800	50.0000	0.0000	(0.0679)	(0.0074)	0.0000	1	(0.0753)	01/06/2025
600061.SH	12/04/2024	SDB3261097743	9,200.00	1.0669	9,815.17	9,815.17	0.0000	4.5800	50.0000	0.0000	(1.2487)	(0.1363)	0.0000	1	(1.3850)	01/06/2025
600061.SH	12/04/2024	SDB3261097743	4,500.00	1.0669	4,800.90	4,800.90	0.0000	4.5800	50.0000	0.0000	(0.6108)	(0.0667)	0.0000	1	(0.6775)	01/06/2025
600061.SH	12/04/2024	SDB3261097743	13,900.00	1.0669	14,829.44	14,829.44	0.0000	4.5800	50.0000	0.0000	(1.8866)	(0.2060)	0.0000	1	(2.0926)	01/06/2025
600061.SH	12/04/2024	SDB3261097743	15,900.00	1.0669	16,963.17	16,963.17	0.0000	4.5800	50.0000	0.0000	(2.1581)	(0.2356)	0.0000	1	(2.3937)	01/06/2025
600061.SH	12/04/2024	SDB3261097743	800.00	1.0669	853.49	853.49	0.0000	4.5800	50.0000	0.0000	(0.1086)	(0.0119)	0.0000	1	(0.1204)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SDIC CAPITAL CO.,LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600061.SH	12/04/2024	SDB3261097743	200.00	1.0669	213.37	213.37	0.0000	4.5800	50.0000	0.0000	(0.0271)	(0.0030)	0.0000	1	(0.0301)	01/06/2025
TOTAL SDIC CAPITAL CO.,LTD CMN CLASS A SERIES NORTHBOUND												(793.0172)	(89.6625)	0.0000	(882.6797)	

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHAANXI COAL INDUSTRY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND																
601225.SH	01/03/2025	SDB3264857802	11,000.00	3.1931	35,070.96	35,124.15	0.0000	4.3300	50.0000	0.0000	(12.6548)	(1.4635)	0.0000	3	(14.1183)	01/06/2025
601225.SH	01/03/2025	SDB3264857802	4,100.00	3.1931	13,013.20	13,091.73	0.0000	4.3300	50.0000	0.0000	(4.6956)	(0.5455)	0.0000	3	(5.2411)	01/06/2025
601225.SH	01/03/2025	SDB3264857802	71,900.00	3.1931	223,355.48	229,584.25	0.0000	4.3300	50.0000	0.0000	(80.5941)	(9.5660)	0.0000	3	(90.1601)	01/06/2025
601225.SH	01/03/2025	SDB3264857802	34,800.00	3.1931	108,028.77	111,120.05	0.0000	4.3300	50.0000	0.0000	(38.9804)	(4.6300)	0.0000	3	(43.6104)	01/06/2025
601225.SH	01/02/2025	SDB3264857802	71,900.00	3.1065	223,355.48	223,355.48	0.0000	4.3300	50.0000	0.0000	(26.8647)	(3.1022)	0.0000	1	(29.9669)	01/06/2025
601225.SH	01/02/2025	SDB3264857802	34,800.00	3.1043	108,028.77	108,028.77	0.0000	4.3300	50.0000	0.0000	(12.9935)	(1.5004)	0.0000	1	(14.4939)	01/06/2025
601225.SH	12/06/2024	SDB3262322914	200.00	3.2975	645.37	659.50	0.0000	4.5800	50.0000	0.0000	(0.2463)	(0.0275)	0.0000	3	(0.2738)	01/06/2025
601225.SH	12/06/2024	SDB3262322914	5,600.00	3.2975	18,070.38	18,465.92	0.0000	4.5800	50.0000	0.0000	(6.8969)	(0.7694)	0.0000	3	(7.6663)	01/06/2025
601225.SH	12/06/2024	SDB3262322914	7,500.00	3.2975	24,201.40	24,731.15	0.0000	4.5800	50.0000	0.0000	(9.2369)	(1.0305)	0.0000	3	(10.2673)	01/06/2025
601225.SH	12/06/2024	SDB3262322914	100.00	3.2975	322.69	329.75	0.0000	4.5800	50.0000	0.0000	(0.1232)	(0.0137)	0.0000	3	(0.1369)	01/06/2025
601225.SH	12/06/2024	SDB3262322914	6,800.00	3.2975	21,942.61	22,422.90	0.0000	4.5800	50.0000	0.0000	(8.3748)	(0.9343)	0.0000	3	(9.3090)	01/06/2025
601225.SH	12/06/2024	SDB3262322914	1,100.00	3.2975	3,549.54	3,627.23	0.0000	4.5800	50.0000	0.0000	(1.3547)	(0.1511)	0.0000	3	(1.5059)	01/06/2025
601225.SH	12/06/2024	SDB3262322914	16,600.00	3.2975	53,565.78	54,738.27	0.0000	4.5800	50.0000	0.0000	(20.4443)	(2.2808)	0.0000	3	(22.7250)	01/06/2025
601225.SH	12/06/2024	SDB3262322914	28,000.00	3.2975	90,351.91	92,329.61	0.0000	4.5800	50.0000	0.0000	(34.4843)	(3.8471)	0.0000	3	(38.3314)	01/06/2025
601225.SH	12/06/2024	SDB3262322914	7,100.00	3.2975	22,910.66	23,412.15	0.0000	4.5800	50.0000	0.0000	(8.7442)	(0.9755)	0.0000	3	(9.7197)	01/06/2025
601225.SH	12/05/2024	SDB3262322914	200.00	3.2279	645.37	645.57	0.0000	4.5800	50.0000	0.0000	(0.0821)	(0.0090)	0.0000	1	(0.0911)	01/06/2025
601225.SH	12/05/2024	SDB3262322914	5,600.00	3.2279	18,070.38	18,076.04	0.0000	4.5800	50.0000	0.0000	(2.2990)	(0.2511)	0.0000	1	(2.5500)	01/06/2025
601225.SH	12/05/2024	SDB3262322914	7,500.00	3.2279	24,201.40	24,208.99	0.0000	4.5800	50.0000	0.0000	(3.0790)	(0.3362)	0.0000	1	(3.4152)	01/06/2025
601225.SH	12/05/2024	SDB3262322914	100.00	3.2279	322.69	322.79	0.0000	4.5800	50.0000	0.0000	(0.0411)	(0.0045)	0.0000	1	(0.0455)	01/06/2025
601225.SH	12/05/2024	SDB3262322914	6,800.00	3.2279	21,942.61	21,949.48	0.0000	4.5800	50.0000	0.0000	(2.7916)	(0.3049)	0.0000	1	(3.0964)	01/06/2025
601225.SH	12/05/2024	SDB3262322914	1,100.00	3.2279	3,549.54	3,550.65	0.0000	4.5800	50.0000	0.0000	(0.4516)	(0.0493)	0.0000	1	(0.5009)	01/06/2025
601225.SH	12/05/2024	SDB3262322914	16,600.00	3.2279	53,565.78	53,582.56	0.0000	4.5800	50.0000	0.0000	(6.8148)	(0.7442)	0.0000	1	(7.5590)	01/06/2025
601225.SH	12/05/2024	SDB3262322914	28,000.00	3.2279	90,351.91	90,380.22	0.0000	4.5800	50.0000	0.0000	(11.4948)	(1.2553)	0.0000	1	(12.7501)	01/06/2025
601225.SH	12/05/2024	SDB3262322914	7,100.00	3.2279	22,910.66	22,917.84	0.0000	4.5800	50.0000	0.0000	(2.9147)	(0.3183)	0.0000	1	(3.2330)	01/06/2025
601225.SH	12/04/2024	SDB3262322914	200.00	3.2269	645.37	645.37	0.0000	4.5800	50.0000	0.0000	(0.0821)	(0.0090)	0.0000	1	(0.0911)	01/06/2025
601225.SH	12/04/2024	SDB3262322914	5,600.00	3.2269	18,070.38	18,070.38	0.0000	4.5800	50.0000	0.0000	(2.2990)	(0.2510)	0.0000	1	(2.5499)	01/06/2025
601225.SH	12/04/2024	SDB3262322914	7,500.00	3.2269	24,201.40	24,201.40	0.0000	4.5800	50.0000	0.0000	(3.0790)	(0.3361)	0.0000	1	(3.4151)	01/06/2025
601225.SH	12/04/2024	SDB3262322914	100.00	3.2269	322.69	322.69	0.0000	4.5800	50.0000	0.0000	(0.0411)	(0.0045)	0.0000	1	(0.0455)	01/06/2025
601225.SH	12/04/2024	SDB3262322914	6,800.00	3.2269	21,942.61	21,942.61	0.0000	4.5800	50.0000	0.0000	(2.7916)	(0.3048)	0.0000	1	(3.0963)	01/06/2025
601225.SH	12/04/2024	SDB3262322914	1,100.00	3.2269	3,549.54	3,549.54	0.0000	4.5800	50.0000	0.0000	(0.4516)	(0.0493)	0.0000	1	(0.5009)	01/06/2025
601225.SH	12/04/2024	SDB3262322914	16,600.00	3.2269	53,565.78	53,565.78	0.0000	4.5800	50.0000	0.0000	(6.8148)	(0.7440)	0.0000	1	(7.5587)	01/06/2025
601225.SH	12/04/2024	SDB3262322914	28,000.00	3.2269	90,351.91	90,351.91	0.0000	4.5800	50.0000	0.0000	(11.4948)	(1.2549)	0.0000	1	(12.7497)	01/06/2025
601225.SH	12/04/2024	SDB3262322914	7,100.00	3.2269	22,910.66	22,910.66	0.0000	4.5800	50.0000	0.0000	(2.9147)	(0.3182)	0.0000	1	(3.2329)	01/06/2025
TOTAL SHAANXI COAL INDUSTRY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND												(326.6256)	(37.3818)	0.0000	(364.0074)	

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHANDONG NANSHAN ALUMINUM CO., LTD. CMN CLASS A SERIES NORTHBOUND																
600219.SH	01/03/2025	SDB3260123046	66,000.00	0.5418	35,609.57	35,756.23	0.0000	4.3300	50.0000	0.0000	(12.8491)	(1.4898)	0.0000	3	(14.3390)	01/06/2025
600219.SH	01/03/2025	SDB3260123046	3,700.00	0.5418	2,000.02	2,004.52	0.0000	4.3300	50.0000	0.0000	(0.7217)	(0.0835)	0.0000	3	(0.8052)	01/06/2025
600219.SH	01/03/2025	SDB3260123046	9,500.00	0.5418	5,103.31	5,146.73	0.0000	4.3300	50.0000	0.0000	(1.8414)	(0.2144)	0.0000	3	(2.0559)	01/06/2025
600219.SH	01/03/2025	SDB3260123046	11,000.00	0.5418	5,896.66	5,959.37	0.0000	4.3300	50.0000	0.0000	(2.1277)	(0.2483)	0.0000	3	(2.3760)	01/06/2025
600219.SH	01/03/2025	SDB3260123046	34,100.00	0.5418	18,260.28	18,474.05	0.0000	4.3300	50.0000	0.0000	(6.5889)	(0.7698)	0.0000	3	(7.3587)	01/06/2025
600219.SH	01/03/2025	SDB3260123046	44,000.00	0.5418	23,377.20	23,837.48	0.0000	4.3300	50.0000	0.0000	(8.4353)	(0.9932)	0.0000	3	(9.4285)	01/06/2025
600219.SH	01/03/2025	SDB3260123046	3,200.00	0.5418	1,702.32	1,733.64	0.0000	4.3300	50.0000	0.0000	(0.6143)	(0.0722)	0.0000	3	(0.6865)	01/06/2025
600219.SH	01/03/2025	SDB3260123046	1,600.00	0.5418	852.36	866.82	0.0000	4.3300	50.0000	0.0000	(0.3076)	(0.0361)	0.0000	3	(0.3437)	01/06/2025
600219.SH	01/03/2025	SDB3260123046	10,200.00	0.5418	5,427.30	5,525.96	0.0000	4.3300	50.0000	0.0000	(1.9583)	(0.2302)	0.0000	3	(2.1886)	01/06/2025
600219.SH	01/03/2025	SDB3260123046	9,500.00	0.5418	5,029.32	5,146.73	0.0000	4.3300	50.0000	0.0000	(1.8147)	(0.2144)	0.0000	3	(2.0292)	01/06/2025
600219.SH	01/03/2025	SDB3260123046	14,000.00	0.5418	7,738.92	7,584.65	0.0000	4.3300	50.0000	0.0000	(2.7925)	(0.3160)	0.0000	3	(3.1085)	01/06/2025
600219.SH	01/03/2025	SDB3260123046	41,200.00	0.5418	22,774.54	22,320.55	0.0000	4.3300	50.0000	0.0000	(8.2178)	(0.9300)	0.0000	3	(9.1478)	01/06/2025
600219.SH	01/03/2025	SDB3260123046	500.00	0.5418	276.39	270.88	0.0000	4.3300	50.0000	0.0000	(0.0997)	(0.0113)	0.0000	3	(0.1110)	01/06/2025
600219.SH	01/03/2025	SDB3260123046	43,000.00	0.5418	23,769.54	23,295.72	0.0000	4.3300	50.0000	0.0000	(8.5768)	(0.9707)	0.0000	3	(9.5475)	01/06/2025
600219.SH	01/03/2025	SDB3260123046	16,400.00	0.5418	9,065.59	8,884.88	0.0000	4.3300	50.0000	0.0000	(3.2712)	(0.3702)	0.0000	3	(3.6414)	01/06/2025
600219.SH	01/03/2025	SDB3260123046	146,400.00	0.5418	80,926.99	79,313.81	0.0000	4.3300	50.0000	0.0000	(29.2012)	(3.3047)	0.0000	3	(32.5059)	01/06/2025
600219.SH	01/03/2025	SDB3260123046	69,100.00	0.5418	38,197.10	37,435.69	0.0000	4.3300	50.0000	0.0000	(13.7828)	(1.5598)	0.0000	3	(15.3426)	01/06/2025
600219.SH	01/03/2025	SDB3260123046	17,900.00	0.5418	9,894.76	9,697.52	0.0000	4.3300	50.0000	0.0000	(3.5704)	(0.4041)	0.0000	3	(3.9744)	01/06/2025
600219.SH	01/03/2025	SDB3260123046	200.00	0.5418	110.56	108.35	0.0000	4.3300	50.0000	0.0000	(0.0399)	(0.0045)	0.0000	3	(0.0444)	01/06/2025
600219.SH	01/03/2025	SDB3260123046	20,800.00	0.5418	11,497.82	11,268.63	0.0000	4.3300	50.0000	0.0000	(4.1488)	(0.4695)	0.0000	3	(4.6183)	01/06/2025
600219.SH	01/03/2025	SDB3260123046	200.00	0.5418	110.56	108.35	0.0000	4.3300	50.0000	0.0000	(0.0399)	(0.0045)	0.0000	3	(0.0444)	01/06/2025
600219.SH	01/03/2025	SDB3260123046	13,900.00	0.5418	7,683.64	7,530.48	0.0000	4.3300	50.0000	0.0000	(2.7725)	(0.3138)	0.0000	3	(3.0863)	01/06/2025
600219.SH	01/03/2025	SDB3260123046	200.00	0.5418	110.56	108.35	0.0000	4.3300	50.0000	0.0000	(0.0399)	(0.0045)	0.0000	3	(0.0444)	01/06/2025
600219.SH	01/03/2025	SDB3260123046	45,100.00	0.5418	24,930.38	24,433.42	0.0000	4.3300	50.0000	0.0000	(8.9957)	(1.0181)	0.0000	3	(10.0138)	01/06/2025
600219.SH	01/03/2025	SDB3260123046	66,100.00	0.5418	36,538.76	35,810.40	0.0000	4.3300	50.0000	0.0000	(13.1844)	(1.4921)	0.0000	3	(14.6765)	01/06/2025
600219.SH	01/03/2025	SDB3260123046	6,400.00	0.5418	3,537.79	3,467.27	0.0000	4.3300	50.0000	0.0000	(1.2766)	(0.1445)	0.0000	3	(1.4210)	01/06/2025
600219.SH	01/03/2025	SDB3260123046	47,600.00	0.5418	26,312.33	25,787.82	0.0000	4.3300	50.0000	0.0000	(9.4944)	(1.0745)	0.0000	3	(10.5689)	01/06/2025
600219.SH	01/03/2025	SDB3260123046	27,100.00	0.5418	14,980.34	14,681.72	0.0000	4.3300	50.0000	0.0000	(5.4054)	(0.6117)	0.0000	3	(6.0171)	01/06/2025
600219.SH	01/03/2025	SDB3260123046	5,200.00	0.5418	2,874.46	2,817.16	0.0000	4.3300	50.0000	0.0000	(1.0372)	(0.1174)	0.0000	3	(1.1546)	01/06/2025
600219.SH	01/03/2025	SDB3260123046	100.00	0.5418	55.28	54.18	0.0000	4.3300	50.0000	0.0000	(0.0199)	(0.0023)	0.0000	3	(0.0222)	01/06/2025
600219.SH	01/03/2025	SDB3260123046	1,900.00	0.5418	1,050.28	1,029.35	0.0000	4.3300	50.0000	0.0000	(0.0379)	(0.0429)	0.0000	3	(0.4219)	01/06/2025
600219.SH	01/03/2025	SDB3260123046	133,000.00	0.5418	73,519.74	72,054.21	0.0000	4.3300	50.0000	0.0000	(26.5284)	(3.0023)	0.0000	3	(29.5306)	01/06/2025
600219.SH	01/03/2025	SDB3260123046	225,900.00	0.5418	124,873.00	122,383.81	0.0000	4.3300	50.0000	0.0000	(45.0583)	(5.0993)	0.0000	3	(50.1577)	01/06/2025
600219.SH	01/03/2025	SDB3260123046	23,800.00	0.5418	13,156.16	12,893.91	0.0000	4.3300	50.0000	0.0000	(4.7472)	(0.5372)	0.0000	3	(5.2844)	01/06/2025
600219.SH	01/03/2025	SDB3260123046	20,300.00	0.5418	11,221.43	10,997.75	0.0000	4.3300	50.0000	0.0000	(4.0491)	(0.4582)	0.0000	3	(4.5073)	01/06/2025
600219.SH	01/03/2025	SDB3260123046	400.00	0.5418	221.11	216.70	0.0000	4.3300	50.0000	0.0000	(0.0798)	(0.0090)	0.0000	3	(0.0888)	01/06/2025
600219.SH	01/03/2025	SDB3260123046	3,300.00	0.5418	1,824.17	1,787.81	0.0000	4.3300	50.0000	0.0000	(0.6582)	(0.0745)	0.0000	3	(0.7327)	01/06/2025
600219.SH	01/03/2025	SDB3260123046	82,100.00	0.5418	45,383.24	44,478.58	0.0000	4.3300	50.0000	0.0000	(16.3758)	(1.8533)	0.0000	3	(18.2291)	01/06/2025
600219.SH	01/03/2025	SDB3260123046	4,700.00	0.5418	2,598.07	2,546.28	0.0000	4.3300	50.0000	0.0000	(0.9375)	(0.1061)	0.0000	3	(1.0436)	01/06/2025
600219.SH	01/03/2025	SDB3260123046	10,800.00	0.5418	5,970.02	5,851.02	0.0000	4.3300	50.0000	0.0000	(2.1542)	(0.2438)	0.0000	3	(2.3980)	01/06/2025
600219.SH	01/03/2025	SDB3260123046	244,900.00	0.5418	135,375.82	132,677.27	0.0000	4.3300	50.0000	0.0000	(46.8481)	(5.5282)	0.0000	3	(54.3763)	01/06/2025
600219.SH	01/03/2025	SDB3260123046	118,700.00	0.5418	65,614.99	64,307.03	0.0000	4.3300	50.0000	0.0000	(23.6761)	(2.6795)	0.0000	3	(26.3555)	01/06/2025
600219.SH	01/03/2025	SDB3260123046	300.00	0.5418	165.83	162.53	0.0000	4.3300	50.0000	0.0000	(0.0598)	(0.0068)	0.0000	3	(0.0666)	01/06/2025
600219.SH	01/03/2025	SDB3260123046	5,800.00	0.5418	3,206.12	3,142.21	0.0000	4.3300	50.0000	0.0000	(1.1569)	(0.1309)	0.0000	3	(1.2878)	01/06/2025
600219.SH	01/03/2025	SDB3260123046	1,800.00	0.5418	995.00	975.17	0.0000	4.3300	50.0000	0.0000	(0.3590)	(0.0406)	0.0000	3	(0.3997)	01/06/2025
600219.SH	01/03/2025	SDB3260123046	12,400.00	0.5418	6,854.47	6,717.84	0.0000	4.3300	50.0000	0.0000	(2.4733)	(0.2799)	0.0000	3	(2.7532)	01/06/2025
600219.SH	01/03/2025	SDB3260123046	51,600.00	0.5418	28,523.45	27,954.87	0.0000	4.3300	50.0000	0.0000	(10.2922)	(1.1648)	0.0000	3	(11.4570)	01/06/2025
600219.SH	01/03/2025	SDB3260123046	54,500.00	0.5418	30,126.51	29,525.97	0.0000	4.3300	50.0000	0.0000	(10.8706)	(1.2302)	0.0000	3	(12.1009)	01/06/2025
600219.SH	01/03/2025	SDB3260123046	13,400.00	0.5418	7,407.25	7,259.60	0.0000	4.3300	50.0000	0.0000	(2.6278)	(0.3025)	0.0000	3	(2.9753)	01/06/2025
600219.SH	01/03/2025	SDB3260123046	700.00	0.5418	386.95	379.23	0.0000	4.3300	50.0000	0.0000	(0.1396)	(0.0158)	0.0000	3	(0.1554)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHANDONG NANSHAN ALUMINUM CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600219.SH	01/02/2025	SDB3260123046	9,500.00	0.5354	5,103.31	5,085.95	0.0000	4.3300	50.0000	0.0000	(0.6138)	(0.0706)	0.0000	1	(0.6845)	01/06/2025
600219.SH	01/02/2025	SDB3260123046	11,000.00	0.5354	5,896.66	5,888.99	0.0000	4.3300	50.0000	0.0000	(0.7092)	(0.0818)	0.0000	1	(0.7910)	01/06/2025
600219.SH	01/02/2025	SDB3260123046	34,100.00	0.5354	18,260.28	18,255.88	0.0000	4.3300	50.0000	0.0000	(2.1963)	(0.2536)	0.0000	1	(2.4499)	01/06/2025
600219.SH	01/02/2025	SDB3260123046	44,000.00	0.5354	23,377.20	23,555.97	0.0000	4.3300	50.0000	0.0000	(2.8118)	(0.3272)	0.0000	1	(3.1389)	01/06/2025
600219.SH	01/02/2025	SDB3260123046	3,200.00	0.5354	1,702.32	1,713.16	0.0000	4.3300	50.0000	0.0000	(0.2048)	(0.0238)	0.0000	1	(0.2285)	01/06/2025
600219.SH	01/02/2025	SDB3260123046	1,600.00	0.5354	852.36	856.58	0.0000	4.3300	50.0000	0.0000	(0.1025)	(0.0119)	0.0000	1	(0.1144)	01/06/2025
600219.SH	01/02/2025	SDB3260123046	10,200.00	0.5354	5,427.30	5,460.70	0.0000	4.3300	50.0000	0.0000	(0.6528)	(0.0758)	0.0000	1	(0.7286)	01/06/2025
600219.SH	01/02/2025	SDB3260123046	9,500.00	0.5354	5,029.32	5,085.95	0.0000	4.3300	50.0000	0.0000	(0.6049)	(0.0706)	0.0000	1	(0.6756)	01/06/2025
600219.SH	01/02/2025	SDB3260123046	14,000.00	0.5354	7,738.92	7,495.08	0.0000	4.3300	50.0000	0.0000	(0.9308)	(0.1041)	0.0000	1	(1.0349)	01/06/2025
600219.SH	01/02/2025	SDB3260123046	41,200.00	0.5354	22,774.54	22,056.96	0.0000	4.3300	50.0000	0.0000	(2.7393)	(0.3063)	0.0000	1	(3.0456)	01/06/2025
600219.SH	01/02/2025	SDB3260123046	500.00	0.5354	276.39	267.68	0.0000	4.3300	50.0000	0.0000	(0.0332)	(0.0037)	0.0000	1	(0.0370)	01/06/2025
600219.SH	01/02/2025	SDB3260123046	43,000.00	0.5354	23,769.54	23,020.61	0.0000	4.3300	50.0000	0.0000	(2.8589)	(0.3197)	0.0000	1	(3.1787)	01/06/2025
600219.SH	01/02/2025	SDB3260123046	16,400.00	0.5354	9,065.59	8,779.95	0.0000	4.3300	50.0000	0.0000	(1.0904)	(0.1219)	0.0000	1	(1.2123)	01/06/2025
600219.SH	01/02/2025	SDB3260123046	146,400.00	0.5354	80,926.99	78,377.14	0.0000	4.3300	50.0000	0.0000	(9.7337)	(1.0886)	0.0000	1	(10.8223)	01/06/2025
600219.SH	01/02/2025	SDB3260123046	69,100.00	0.5354	38,197.10	36,993.58	0.0000	4.3300	50.0000	0.0000	(4.5943)	(0.5138)	0.0000	1	(5.1081)	01/06/2025
600219.SH	01/02/2025	SDB3260123046	17,900.00	0.5354	9,894.76	9,583.00	0.0000	4.3300	50.0000	0.0000	(1.1901)	(0.1331)	0.0000	1	(1.3232)	01/06/2025
600219.SH	01/02/2025	SDB3260123046	200.00	0.5354	110.56	107.07	0.0000	4.3300	50.0000	0.0000	(0.0133)	(0.0015)	0.0000	1	(0.0148)	01/06/2025
600219.SH	01/02/2025	SDB3260123046	20,800.00	0.5354	11,497.82	11,135.55	0.0000	4.3300	50.0000	0.0000	(1.3829)	(0.1547)	0.0000	1	(1.5376)	01/06/2025
600219.SH	01/02/2025	SDB3260123046	200.00	0.5354	110.56	107.07	0.0000	4.3300	50.0000	0.0000	(0.0133)	(0.0015)	0.0000	1	(0.0148)	01/06/2025
600219.SH	01/02/2025	SDB3260123046	13,900.00	0.5354	7,683.64	7,441.55	0.0000	4.3300	50.0000	0.0000	(0.9242)	(0.1034)	0.0000	1	(1.0275)	01/06/2025
600219.SH	01/02/2025	SDB3260123046	200.00	0.5354	110.56	107.07	0.0000	4.3300	50.0000	0.0000	(0.0133)	(0.0015)	0.0000	1	(0.0148)	01/06/2025
600219.SH	01/02/2025	SDB3260123046	45,100.00	0.5354	24,930.38	24,144.87	0.0000	4.3300	50.0000	0.0000	(2.9986)	(0.3353)	0.0000	1	(3.3339)	01/06/2025
600219.SH	01/02/2025	SDB3260123046	66,100.00	0.5354	36,538.76	35,387.49	0.0000	4.3300	50.0000	0.0000	(4.3948)	(0.4915)	0.0000	1	(4.8863)	01/06/2025
600219.SH	01/02/2025	SDB3260123046	6,400.00	0.5354	3,537.79	3,426.32	0.0000	4.3300	50.0000	0.0000	(0.4255)	(0.0476)	0.0000	1	(0.4731)	01/06/2025
600219.SH	01/02/2025	SDB3260123046	47,600.00	0.5354	26,312.33	25,483.28	0.0000	4.3300	50.0000	0.0000	(3.1648)	(0.3539)	0.0000	1	(3.5187)	01/06/2025
600219.SH	01/02/2025	SDB3260123046	27,100.00	0.5354	14,980.34	14,508.34	0.0000	4.3300	50.0000	0.0000	(1.8018)	(0.2015)	0.0000	1	(2.0033)	01/06/2025
600219.SH	01/02/2025	SDB3260123046	5,200.00	0.5354	2,874.46	2,783.89	0.0000	4.3300	50.0000	0.0000	(0.3457)	(0.0387)	0.0000	1	(0.3844)	01/06/2025
600219.SH	01/02/2025	SDB3260123046	100.00	0.5354	55.28	53.54	0.0000	4.3300	50.0000	0.0000	(0.0066)	(0.0007)	0.0000	1	(0.0074)	01/06/2025
600219.SH	01/02/2025	SDB3260123046	1,900.00	0.5354	1,050.28	1,017.19	0.0000	4.3300	50.0000	0.0000	(0.1263)	(0.0141)	0.0000	1	(0.1405)	01/06/2025
600219.SH	01/02/2025	SDB3260123046	133,000.00	0.5354	73,519.74	71,203.28	0.0000	4.3300	50.0000	0.0000	(8.8428)	(0.9889)	0.0000	1	(9.8317)	01/06/2025
600219.SH	01/02/2025	SDB3260123046	225,900.00	0.5354	124,873.00	120,938.50	0.0000	4.3300	50.0000	0.0000	(15.0194)	(1.6797)	0.0000	1	(16.6991)	01/06/2025
600219.SH	01/02/2025	SDB3260123046	23,800.00	0.5354	13,156.16	12,741.64	0.0000	4.3300	50.0000	0.0000	(1.5824)	(0.1770)	0.0000	1	(1.7594)	01/06/2025
600219.SH	01/02/2025	SDB3260123046	20,300.00	0.5354	11,221.43	10,867.87	0.0000	4.3300	50.0000	0.0000	(1.3497)	(0.1509)	0.0000	1	(1.5006)	01/06/2025
600219.SH	01/02/2025	SDB3260123046	400.00	0.5354	221.11	214.15	0.0000	4.3300	50.0000	0.0000	(0.0266)	(0.0030)	0.0000	1	(0.0296)	01/06/2025
600219.SH	01/02/2025	SDB3260123046	3,300.00	0.5354	1,824.17	1,766.70	0.0000	4.3300	50.0000	0.0000	(0.2194)	(0.0245)	0.0000	1	(0.2439)	01/06/2025
600219.SH	01/02/2025	SDB3260123046	82,100.00	0.5354	45,383.24	43,953.30	0.0000	4.3300	50.0000	0.0000	(5.4586)	(0.6105)	0.0000	1	(6.0691)	01/06/2025
600219.SH	01/02/2025	SDB3260123046	4,700.00	0.5354	2,598.07	2,516.21	0.0000	4.3300	50.0000	0.0000	(0.3125)	(0.0349)	0.0000	1	(0.3474)	01/06/2025
600219.SH	01/02/2025	SDB3260123046	10,800.00	0.5354	5,970.02	5,781.92	0.0000	4.3300	50.0000	0.0000	(0.7181)	(0.0803)	0.0000	1	(0.7984)	01/06/2025
600219.SH	01/02/2025	SDB3260123046	244,900.00	0.5354	135,375.82	131,110.40	0.0000	4.3300	50.0000	0.0000	(16.2827)	(1.8210)	0.0000	1	(18.1037)	01/06/2025
600219.SH	01/02/2025	SDB3260123046	118,700.00	0.5354	65,614.99	63,547.59	0.0000	4.3300	50.0000	0.0000	(7.8920)	(0.8826)	0.0000	1	(8.7746)	01/06/2025
600219.SH	01/02/2025	SDB3260123046	300.00	0.5354	165.83	160.61	0.0000	4.3300	50.0000	0.0000	(0.0199)	(0.0022)	0.0000	1	(0.0222)	01/06/2025
600219.SH	01/02/2025	SDB3260123046	5,800.00	0.5354	3,206.12	3,105.11	0.0000	4.3300	50.0000	0.0000	(0.3856)	(0.0431)	0.0000	1	(0.4288)	01/06/2025
600219.SH	01/02/2025	SDB3260123046	1,800.00	0.5354	995.00	963.65	0.0000	4.3300	50.0000	0.0000	(0.1197)	(0.0134)	0.0000	1	(0.1331)	01/06/2025
600219.SH	01/02/2025	SDB3260123046	12,400.00	0.5354	6,854.47	6,638.50	0.0000	4.3300	50.0000	0.0000	(0.8244)	(0.0922)	0.0000	1	(0.9166)	01/06/2025
600219.SH	01/02/2025	SDB3260123046	51,600.00	0.5354	28,523.45	27,624.73	0.0000	4.3300	50.0000	0.0000	(3.4307)	(0.3837)	0.0000	1	(3.8144)	01/06/2025
600219.SH	01/02/2025	SDB3260123046	54,500.00	0.5354	30,126.51	29,177.28	0.0000	4.3300	50.0000	0.0000	(3.6235)	(0.4052)	0.0000	1	(4.0288)	01/06/2025
600219.SH	01/02/2025	SDB3260123046	13,400.00	0.5354	7,407.25	7,173.86	0.0000	4.3300	50.0000	0.0000	(0.8909)	(0.0996)	0.0000	1	(0.9906)	01/06/2025
600219.SH	01/02/2025	SDB3260123046	700.00	0.5354	386.95	374.75	0.0000	4.3300	50.0000	0.0000	(0.0465)	(0.0052)	0.0000	1	(0.0517)	01/06/2025
600219.SH	12/31/2024	SDB3260123046	44,000.00	0.5353	23,377.20	23,554.04	0.0000	4.3300	50.0000	0.0000	(5.6235)	(0.6543)	0.0000	2	(6.2778)	01/06/2025
600219.SH	12/31/2024	SDB3260123046	3,200.00	0.5353	1,702.32	1,713.02	0.0000	4.3300	50.0000	0.0000	(0.4095)	(0.0476)	0.0000	2	(0.4571)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHANDONG NANSHAN ALUMINUM CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600219.SH	12/31/2024	SDB3260123046	1,600.00	0.5353	852.36	856.51	0.0000	4.3300	50.0000	0.0000	(0.2050)	(0.0238)	0.0000	2	(0.2288)	01/06/2025
600219.SH	12/31/2024	SDB3260123046	10,200.00	0.5353	5,427.30	5,460.25	0.0000	4.3300	50.0000	0.0000	(1.3056)	(0.1517)	0.0000	2	(1.4572)	01/06/2025
600219.SH	12/31/2024	SDB3260123046	9,500.00	0.5353	5,029.32	5,085.53	0.0000	4.3300	50.0000	0.0000	(0.1413)	(0.0000)	0.0000	2	(1.3511)	01/06/2025
600219.SH	12/31/2024	SDB3260123046	14,000.00	0.5353	7,738.92	7,494.47	0.0000	4.3300	50.0000	0.0000	(1.8616)	(0.2082)	0.0000	2	(2.0698)	01/06/2025
600219.SH	12/31/2024	SDB3260123046	41,200.00	0.5353	22,774.54	22,055.14	0.0000	4.3300	50.0000	0.0000	(5.4785)	(0.6126)	0.0000	2	(6.0912)	01/06/2025
600219.SH	12/31/2024	SDB3260123046	500.00	0.5353	276.39	267.66	0.0000	4.3300	50.0000	0.0000	(0.0665)	(0.0074)	0.0000	2	(0.0739)	01/06/2025
600219.SH	12/31/2024	SDB3260123046	43,000.00	0.5353	23,769.54	23,018.72	0.0000	4.3300	50.0000	0.0000	(5.7179)	(0.6394)	0.0000	2	(6.3573)	01/06/2025
600219.SH	12/31/2024	SDB3260123046	16,400.00	0.5353	9,065.59	8,779.23	0.0000	4.3300	50.0000	0.0000	(2.1808)	(0.2439)	0.0000	2	(2.4246)	01/06/2025
600219.SH	12/31/2024	SDB3260123046	146,400.00	0.5353	80,926.99	78,370.70	0.0000	4.3300	50.0000	0.0000	(19.4674)	(2.1770)	0.0000	2	(21.6444)	01/06/2025
600219.SH	12/31/2024	SDB3260123046	69,100.00	0.5353	38,197.10	36,990.54	0.0000	4.3300	50.0000	0.0000	(9.1885)	(1.0275)	0.0000	2	(10.2160)	01/06/2025
600219.SH	12/31/2024	SDB3260123046	17,900.00	0.5353	9,894.76	9,582.21	0.0000	4.3300	50.0000	0.0000	(2.3802)	(0.2662)	0.0000	2	(2.6464)	01/06/2025
600219.SH	12/31/2024	SDB3260123046	200.00	0.5353	110.56	107.06	0.0000	4.3300	50.0000	0.0000	(0.0266)	(0.0030)	0.0000	2	(0.0296)	01/06/2025
600219.SH	12/31/2024	SDB3260123046	20,800.00	0.5353	11,497.82	11,134.64	0.0000	4.3300	50.0000	0.0000	(2.7659)	(0.3093)	0.0000	2	(3.0752)	01/06/2025
600219.SH	12/31/2024	SDB3260123046	200.00	0.5353	110.56	107.06	0.0000	4.3300	50.0000	0.0000	(0.0266)	(0.0030)	0.0000	2	(0.0296)	01/06/2025
600219.SH	12/31/2024	SDB3260123046	13,900.00	0.5353	7,683.64	7,440.93	0.0000	4.3300	50.0000	0.0000	(1.8483)	(0.2067)	0.0000	2	(2.0550)	01/06/2025
600219.SH	12/31/2024	SDB3260123046	200.00	0.5353	110.56	107.06	0.0000	4.3300	50.0000	0.0000	(0.0266)	(0.0030)	0.0000	2	(0.0296)	01/06/2025
600219.SH	12/31/2024	SDB3260123046	45,100.00	0.5353	24,930.38	24,142.89	0.0000	4.3300	50.0000	0.0000	(5.9971)	(0.6706)	0.0000	2	(6.6678)	01/06/2025
600219.SH	12/31/2024	SDB3260123046	66,100.00	0.5353	36,538.76	35,384.59	0.0000	4.3300	50.0000	0.0000	(8.7896)	(0.9829)	0.0000	2	(9.7725)	01/06/2025
600219.SH	12/31/2024	SDB3260123046	6,400.00	0.5353	3,537.79	3,426.04	0.0000	4.3300	50.0000	0.0000	(0.8510)	(0.0952)	0.0000	2	(0.9462)	01/06/2025
600219.SH	12/31/2024	SDB3260123046	47,600.00	0.5353	26,312.33	25,481.18	0.0000	4.3300	50.0000	0.0000	(6.3296)	(0.7078)	0.0000	2	(7.0374)	01/06/2025
600219.SH	12/31/2024	SDB3260123046	27,100.00	0.5353	14,980.34	14,507.14	0.0000	4.3300	50.0000	0.0000	(3.6036)	(0.4030)	0.0000	2	(4.0066)	01/06/2025
600219.SH	12/31/2024	SDB3260123046	5,200.00	0.5353	2,874.46	2,783.66	0.0000	4.3300	50.0000	0.0000	(0.6915)	(0.0773)	0.0000	2	(0.7688)	01/06/2025
600219.SH	12/31/2024	SDB3260123046	100.00	0.5353	55.28	53.53	0.0000	4.3300	50.0000	0.0000	(0.0133)	(0.0015)	0.0000	2	(0.0148)	01/06/2025
600219.SH	12/31/2024	SDB3260123046	1,900.00	0.5353	1,050.28	1,017.11	0.0000	4.3300	50.0000	0.0000	(0.2527)	(0.0283)	0.0000	2	(0.2809)	01/06/2025
600219.SH	12/31/2024	SDB3260123046	133,000.00	0.5353	73,519.74	71,197.43	0.0000	4.3300	50.0000	0.0000	(17.6856)	(1.9777)	0.0000	2	(19.6633)	01/06/2025
600219.SH	12/31/2024	SDB3260123046	225,900.00	0.5353	124,873.00	120,928.56	0.0000	4.3300	50.0000	0.0000	(30.0389)	(3.3591)	0.0000	2	(33.3980)	01/06/2025
600219.SH	12/31/2024	SDB3260123046	23,800.00	0.5353	13,156.16	12,740.59	0.0000	4.3300	50.0000	0.0000	(3.1648)	(0.3539)	0.0000	2	(3.5187)	01/06/2025
600219.SH	12/31/2024	SDB3260123046	20,300.00	0.5353	11,221.43	10,866.98	0.0000	4.3300	50.0000	0.0000	(2.6994)	(0.3019)	0.0000	2	(3.0012)	01/06/2025
600219.SH	12/31/2024	SDB3260123046	400.00	0.5353	221.11	214.13	0.0000	4.3300	50.0000	0.0000	(0.0532)	(0.0059)	0.0000	2	(0.0591)	01/06/2025
600219.SH	12/31/2024	SDB3260123046	3,300.00	0.5353	1,824.17	1,766.55	0.0000	4.3300	50.0000	0.0000	(0.4388)	(0.0491)	0.0000	2	(0.4879)	01/06/2025
600219.SH	12/31/2024	SDB3260123046	82,100.00	0.5353	45,383.24	43,949.69	0.0000	4.3300	50.0000	0.0000	(10.9172)	(1.2208)	0.0000	2	(12.1380)	01/06/2025
600219.SH	12/31/2024	SDB3260123046	4,700.00	0.5353	2,598.07	2,516.00	0.0000	4.3300	50.0000	0.0000	(0.6250)	(0.0699)	0.0000	2	(0.6949)	01/06/2025
600219.SH	12/31/2024	SDB3260123046	10,800.00	0.5353	5,970.02	5,781.45	0.0000	4.3300	50.0000	0.0000	(1.4361)	(0.1606)	0.0000	2	(1.5967)	01/06/2025
600219.SH	12/31/2024	SDB3260123046	244,900.00	0.5353	135,375.82	131,099.62	0.0000	4.3300	50.0000	0.0000	(32.5654)	(3.6417)	0.0000	2	(36.2071)	01/06/2025
600219.SH	12/31/2024	SDB3260123046	118,700.00	0.5353	65,614.99	63,542.37	0.0000	4.3300	50.0000	0.0000	(15.7840)	(1.7651)	0.0000	2	(17.5491)	01/06/2025
600219.SH	12/31/2024	SDB3260123046	300.00	0.5353	165.83	160.60	0.0000	4.3300	50.0000	0.0000	(0.0399)	(0.0045)	0.0000	2	(0.0444)	01/06/2025
600219.SH	12/31/2024	SDB3260123046	5,800.00	0.5353	3,206.12	3,104.85	0.0000	4.3300	50.0000	0.0000	(0.7713)	(0.0862)	0.0000	2	(0.8575)	01/06/2025
600219.SH	12/31/2024	SDB3260123046	1,800.00	0.5353	995.00	963.57	0.0000	4.3300	50.0000	0.0000	(0.2394)	(0.0268)	0.0000	2	(0.2661)	01/06/2025
600219.SH	12/31/2024	SDB3260123046	12,400.00	0.5353	6,854.47	6,637.96	0.0000	4.3300	50.0000	0.0000	(1.6489)	(0.1844)	0.0000	2	(1.8333)	01/06/2025
600219.SH	12/31/2024	SDB3260123046	51,600.00	0.5353	28,523.45	27,622.46	0.0000	4.3300	50.0000	0.0000	(6.8615)	(0.7673)	0.0000	2	(7.6288)	01/06/2025
600219.SH	12/31/2024	SDB3260123046	54,500.00	0.5353	30,126.51	29,174.89	0.0000	4.3300	50.0000	0.0000	(7.2471)	(0.8104)	0.0000	2	(8.0575)	01/06/2025
600219.SH	12/31/2024	SDB3260123046	13,400.00	0.5353	7,407.25	7,173.27	0.0000	4.3300	50.0000	0.0000	(1.7819)	(0.1993)	0.0000	2	(1.9811)	01/06/2025
600219.SH	12/31/2024	SDB3260123046	700.00	0.5353	386.95	374.72	0.0000	4.3300	50.0000	0.0000	(0.0931)	(0.0104)	0.0000	2	(0.1035)	01/06/2025
600219.SH	12/30/2024	SDB3260123046	44,000.00	0.5297	23,377.20	23,308.96	0.0000	4.3300	50.0000	0.0000	(2.8118)	(0.3237)	0.0000	1	(3.1355)	01/06/2025
600219.SH	12/30/2024	SDB3260123046	3,200.00	0.5297	1,702.32	1,695.20	0.0000	4.3300	50.0000	0.0000	(0.2048)	(0.0235)	0.0000	1	(0.2283)	01/06/2025
600219.SH	12/30/2024	SDB3260123046	1,600.00	0.5297	852.36	847.60	0.0000	4.3300	50.0000	0.0000	(0.1025)	(0.0118)	0.0000	1	(0.1143)	01/06/2025
600219.SH	12/30/2024	SDB3260123046	10,200.00	0.5297	5,427.30	5,403.44	0.0000	4.3300	50.0000	0.0000	(0.6528)	(0.0750)	0.0000	1	(0.7278)	01/06/2025
600219.SH	12/30/2024	SDB3260123046	9,500.00	0.5297	5,029.32	5,032.62	0.0000	4.3300	50.0000	0.0000	(0.6049)	(0.0699)	0.0000	1	(0.6748)	01/06/2025
600219.SH	12/30/2024	SDB3260123046	14,000.00	0.5297	7,738.92	7,416.49	0.0000	4.3300	50.0000	0.0000	(0.9308)	(0.1030)	0.0000	1	(1.0338)	01/06/2025
600219.SH	12/30/2024	SDB3260123046	41,200.00	0.5297	22,774.54	21,825.66	0.0000	4.3300	50.0000	0.0000	(2.7393)	(0.3031)	0.0000	1	(3.0424)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHANDONG NANSHAN ALUMINUM CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600219.SH	12/30/2024	SDB3260123046	500.00	0.5297	276.39	264.87	0.0000	4.3300	50.0000	0.0000	(0.0332)	(0.0037)	0.0000	1	(0.0369)	01/06/2025
600219.SH	12/30/2024	SDB3260123046	43,000.00	0.5297	23,769.54	22,779.21	0.0000	4.3300	50.0000	0.0000	(2.8589)	(0.3164)	0.0000	1	(3.1753)	01/06/2025
600219.SH	12/30/2024	SDB3260123046	16,400.00	0.5297	9,065.59	8,687.88	0.0000	4.3300	50.0000	0.0000	(1.0904)	(0.1207)	0.0000	1	(1.2111)	01/06/2025
600219.SH	12/30/2024	SDB3260123046	146,400.00	0.5297	80,926.99	77,555.25	0.0000	4.3300	50.0000	0.0000	(9.7337)	(1.0772)	0.0000	1	(10.8109)	01/06/2025
600219.SH	12/30/2024	SDB3260123046	69,100.00	0.5297	38,197.10	36,605.66	0.0000	4.3300	50.0000	0.0000	(4.5943)	(0.5084)	0.0000	1	(5.1027)	01/06/2025
600219.SH	12/30/2024	SDB3260123046	17,900.00	0.5297	9,894.76	9,482.51	0.0000	4.3300	50.0000	0.0000	(1.1901)	(0.1317)	0.0000	1	(1.3218)	01/06/2025
600219.SH	12/30/2024	SDB3260123046	200.00	0.5297	110.56	105.95	0.0000	4.3300	50.0000	0.0000	(0.0133)	(0.0015)	0.0000	1	(0.0148)	01/06/2025
600219.SH	12/30/2024	SDB3260123046	20,800.00	0.5297	11,497.82	11,018.78	0.0000	4.3300	50.0000	0.0000	(1.3829)	(0.1530)	0.0000	1	(1.5360)	01/06/2025
600219.SH	12/30/2024	SDB3260123046	200.00	0.5297	110.56	105.95	0.0000	4.3300	50.0000	0.0000	(0.0133)	(0.0015)	0.0000	1	(0.0148)	01/06/2025
600219.SH	12/30/2024	SDB3260123046	13,900.00	0.5297	7,683.64	7,363.51	0.0000	4.3300	50.0000	0.0000	(0.9242)	(0.1023)	0.0000	1	(1.0264)	01/06/2025
600219.SH	12/30/2024	SDB3260123046	200.00	0.5297	110.56	105.95	0.0000	4.3300	50.0000	0.0000	(0.0133)	(0.0015)	0.0000	1	(0.0148)	01/06/2025
600219.SH	12/30/2024	SDB3260123046	45,100.00	0.5297	24,930.38	23,891.68	0.0000	4.3300	50.0000	0.0000	(2.9986)	(0.3318)	0.0000	1	(3.3304)	01/06/2025
600219.SH	12/30/2024	SDB3260123046	66,100.00	0.5297	36,538.76	35,016.41	0.0000	4.3300	50.0000	0.0000	(4.3948)	(0.4863)	0.0000	1	(4.8811)	01/06/2025
600219.SH	12/30/2024	SDB3260123046	6,400.00	0.5297	3,537.79	3,390.39	0.0000	4.3300	50.0000	0.0000	(0.4255)	(0.0471)	0.0000	1	(0.4726)	01/06/2025
600219.SH	12/30/2024	SDB3260123046	47,600.00	0.5297	26,312.33	25,216.05	0.0000	4.3300	50.0000	0.0000	(3.1648)	(0.3502)	0.0000	1	(3.5150)	01/06/2025
600219.SH	12/30/2024	SDB3260123046	27,100.00	0.5297	14,980.34	14,356.20	0.0000	4.3300	50.0000	0.0000	(1.8018)	(0.1994)	0.0000	1	(2.0012)	01/06/2025
600219.SH	12/30/2024	SDB3260123046	5,200.00	0.5297	2,874.46	2,754.69	0.0000	4.3300	50.0000	0.0000	(0.3457)	(0.0383)	0.0000	1	(0.3840)	01/06/2025
600219.SH	12/30/2024	SDB3260123046	100.00	0.5297	55.28	52.97	0.0000	4.3300	50.0000	0.0000	(0.0066)	(0.0007)	0.0000	1	(0.0074)	01/06/2025
600219.SH	12/30/2024	SDB3260123046	1,900.00	0.5297	1,050.28	1,006.52	0.0000	4.3300	50.0000	0.0000	(0.1263)	(0.0140)	0.0000	1	(0.1403)	01/06/2025
600219.SH	12/30/2024	SDB3260123046	133,000.00	0.5297	73,519.74	70,456.62	0.0000	4.3300	50.0000	0.0000	(8.8428)	(0.9786)	0.0000	1	(9.8214)	01/06/2025
600219.SH	12/30/2024	SDB3260123046	225,900.00	0.5297	124,873.00	119,670.30	0.0000	4.3300	50.0000	0.0000	(15.0194)	(1.6621)	0.0000	1	(16.6815)	01/06/2025
600219.SH	12/30/2024	SDB3260123046	23,800.00	0.5297	13,156.16	12,608.03	0.0000	4.3300	50.0000	0.0000	(1.5824)	(0.1751)	0.0000	1	(1.7575)	01/06/2025
600219.SH	12/30/2024	SDB3260123046	20,300.00	0.5297	11,221.43	10,753.90	0.0000	4.3300	50.0000	0.0000	(1.3497)	(0.1494)	0.0000	1	(1.4990)	01/06/2025
600219.SH	12/30/2024	SDB3260123046	400.00	0.5297	221.11	211.90	0.0000	4.3300	50.0000	0.0000	(0.0266)	(0.0029)	0.0000	1	(0.0295)	01/06/2025
600219.SH	12/30/2024	SDB3260123046	3,300.00	0.5297	1,824.17	1,748.17	0.0000	4.3300	50.0000	0.0000	(0.2194)	(0.0243)	0.0000	1	(0.2437)	01/06/2025
600219.SH	12/30/2024	SDB3260123046	82,100.00	0.5297	45,383.24	43,492.39	0.0000	4.3300	50.0000	0.0000	(5.4586)	(0.6041)	0.0000	1	(6.0627)	01/06/2025
600219.SH	12/30/2024	SDB3260123046	4,700.00	0.5297	2,598.07	2,489.82	0.0000	4.3300	50.0000	0.0000	(0.3125)	(0.0346)	0.0000	1	(0.3471)	01/06/2025
600219.SH	12/30/2024	SDB3260123046	10,800.00	0.5297	5,970.02	5,721.29	0.0000	4.3300	50.0000	0.0000	(0.7181)	(0.0795)	0.0000	1	(0.7975)	01/06/2025
600219.SH	12/30/2024	SDB3260123046	244,900.00	0.5297	135,375.82	129,735.53	0.0000	4.3300	50.0000	0.0000	(16.2827)	(1.8019)	0.0000	1	(18.0846)	01/06/2025
600219.SH	12/30/2024	SDB3260123046	118,700.00	0.5297	65,614.99	62,881.21	0.0000	4.3300	50.0000	0.0000	(7.8920)	(0.8734)	0.0000	1	(8.7654)	01/06/2025
600219.SH	12/30/2024	SDB3260123046	300.00	0.5297	165.83	158.92	0.0000	4.3300	50.0000	0.0000	(0.0199)	(0.0022)	0.0000	1	(0.0222)	01/06/2025
600219.SH	12/30/2024	SDB3260123046	5,800.00	0.5297	3,206.12	3,072.54	0.0000	4.3300	50.0000	0.0000	(0.3856)	(0.0427)	0.0000	1	(0.4283)	01/06/2025
600219.SH	12/30/2024	SDB3260123046	1,800.00	0.5297	995.00	953.55	0.0000	4.3300	50.0000	0.0000	(0.1197)	(0.0132)	0.0000	1	(0.1329)	01/06/2025
600219.SH	12/30/2024	SDB3260123046	12,400.00	0.5297	6,854.47	6,568.89	0.0000	4.3300	50.0000	0.0000	(0.8244)	(0.0912)	0.0000	1	(0.9157)	01/06/2025
600219.SH	12/30/2024	SDB3260123046	51,600.00	0.5297	28,523.45	27,335.05	0.0000	4.3300	50.0000	0.0000	(3.4307)	(0.3797)	0.0000	1	(3.8104)	01/06/2025
600219.SH	12/30/2024	SDB3260123046	54,500.00	0.5297	30,126.51	28,871.32	0.0000	4.3300	50.0000	0.0000	(3.6235)	(0.4010)	0.0000	1	(4.0245)	01/06/2025
600219.SH	12/30/2024	SDB3260123046	13,400.00	0.5297	7,407.25	7,098.64	0.0000	4.3300	50.0000	0.0000	(0.8909)	(0.0986)	0.0000	1	(0.9895)	01/06/2025
600219.SH	12/30/2024	SDB3260123046	700.00	0.5297	386.95	370.82	0.0000	4.3300	50.0000	0.0000	(0.0465)	(0.0052)	0.0000	1	(0.0517)	01/06/2025
600219.SH	12/27/2024	SDB3260123046	1,600.00	0.5268	852.36	842.91	0.0000	4.3300	50.0000	0.0000	(0.3076)	(0.0351)	0.0000	3	(0.3427)	01/06/2025
600219.SH	12/27/2024	SDB3260123046	10,200.00	0.5268	5,427.30	5,373.56	0.0000	4.3300	50.0000	0.0000	(1.9583)	(0.2239)	0.0000	3	(2.1822)	01/06/2025
600219.SH	12/27/2024	SDB3260123046	9,500.00	0.5268	5,029.32	5,004.79	0.0000	4.3300	50.0000	0.0000	(1.8147)	(0.2085)	0.0000	3	(2.0233)	01/06/2025
600219.SH	12/27/2024	SDB3260123046	14,000.00	0.5268	7,738.92	7,375.48	0.0000	4.3300	50.0000	0.0000	(2.7925)	(0.3073)	0.0000	3	(3.0998)	01/06/2025
600219.SH	12/27/2024	SDB3260123046	41,200.00	0.5268	22,774.54	21,704.98	0.0000	4.3300	50.0000	0.0000	(8.2178)	(0.9044)	0.0000	3	(9.1222)	01/06/2025
600219.SH	12/27/2024	SDB3260123046	500.00	0.5268	276.39	263.41	0.0000	4.3300	50.0000	0.0000	(0.0997)	(0.0110)	0.0000	3	(0.1107)	01/06/2025
600219.SH	12/27/2024	SDB3260123046	43,000.00	0.5268	23,769.54	22,653.26	0.0000	4.3300	50.0000	0.0000	(8.5768)	(0.9439)	0.0000	3	(9.5207)	01/06/2025
600219.SH	12/27/2024	SDB3260123046	16,400.00	0.5268	9,065.59	8,639.85	0.0000	4.3300	50.0000	0.0000	(3.2712)	(0.3600)	0.0000	3	(3.6312)	01/06/2025
600219.SH	12/27/2024	SDB3260123046	146,400.00	0.5268	80,926.99	77,126.45	0.0000	4.3300	50.0000	0.0000	(29.2012)	(3.2136)	0.0000	3	(32.4148)	01/06/2025
600219.SH	12/27/2024	SDB3260123046	69,100.00	0.5268	38,197.10	36,403.26	0.0000	4.3300	50.0000	0.0000	(13.7828)	(1.5168)	0.0000	3	(15.2996)	01/06/2025
600219.SH	12/27/2024	SDB3260123046	17,900.00	0.5268	9,894.76	9,430.08	0.0000	4.3300	50.0000	0.0000	(3.5704)	(0.3929)	0.0000	3	(3.9633)	01/06/2025
600219.SH	12/27/2024	SDB3260123046	200.00	0.5268	110.56	105.36	0.0000	4.3300	50.0000	0.0000	(0.0399)	(0.0044)	0.0000	3	(0.0443)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHANDONG NANSHAN ALUMINUM CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600219.SH	12/27/2024	SDB3260123046	20,800.00	0.5268	11,497.82	10,957.86	0.0000	4.3300	50.0000	0.0000	(4.1488)	(0.4566)	0.0000	3	(4.6054)	01/06/2025
600219.SH	12/27/2024	SDB3260123046	200.00	0.5268	110.56	105.36	0.0000	4.3300	50.0000	0.0000	(0.0399)	(0.0044)	0.0000	3	(0.0443)	01/06/2025
600219.SH	12/27/2024	SDB3260123046	13,900.00	0.5268	7,683.64	7,322.80	0.0000	4.3300	50.0000	0.0000	(2.7725)	(0.3051)	0.0000	3	(3.0776)	01/06/2025
600219.SH	12/27/2024	SDB3260123046	200.00	0.5268	110.56	105.36	0.0000	4.3300	50.0000	0.0000	(0.0399)	(0.0044)	0.0000	3	(0.0443)	01/06/2025
600219.SH	12/27/2024	SDB3260123046	45,100.00	0.5268	24,930.38	23,759.58	0.0000	4.3300	50.0000	0.0000	(8.9957)	(0.9900)	0.0000	3	(9.9857)	01/06/2025
600219.SH	12/27/2024	SDB3260123046	66,100.00	0.5268	36,538.76	34,822.80	0.0000	4.3300	50.0000	0.0000	(13.1844)	(1.4510)	0.0000	3	(14.6354)	01/06/2025
600219.SH	12/27/2024	SDB3260123046	6,400.00	0.5268	3,537.79	3,371.65	0.0000	4.3300	50.0000	0.0000	(1.2766)	(0.1405)	0.0000	3	(1.4170)	01/06/2025
600219.SH	12/27/2024	SDB3260123046	47,600.00	0.5268	26,312.33	25,076.63	0.0000	4.3300	50.0000	0.0000	(9.4944)	(1.0449)	0.0000	3	(10.5392)	01/06/2025
600219.SH	12/27/2024	SDB3260123046	27,100.00	0.5268	14,980.34	14,276.82	0.0000	4.3300	50.0000	0.0000	(5.4054)	(0.5949)	0.0000	3	(6.0003)	01/06/2025
600219.SH	12/27/2024	SDB3260123046	5,200.00	0.5268	2,874.46	2,739.46	0.0000	4.3300	50.0000	0.0000	(1.0372)	(0.1141)	0.0000	3	(1.1513)	01/06/2025
600219.SH	12/27/2024	SDB3260123046	100.00	0.5268	55.28	52.68	0.0000	4.3300	50.0000	0.0000	(0.0199)	(0.0022)	0.0000	3	(0.0221)	01/06/2025
600219.SH	12/27/2024	SDB3260123046	1,900.00	0.5268	1,050.28	1,000.96	0.0000	4.3300	50.0000	0.0000	(0.3790)	(0.0417)	0.0000	3	(0.4207)	01/06/2025
600219.SH	12/27/2024	SDB3260123046	133,000.00	0.5268	73,519.74	70,067.06	0.0000	4.3300	50.0000	0.0000	(26.5284)	(2.9195)	0.0000	3	(29.4478)	01/06/2025
600219.SH	12/27/2024	SDB3260123046	225,900.00	0.5268	124,873.00	119,008.64	0.0000	4.3300	50.0000	0.0000	(45.0583)	(4.9587)	0.0000	3	(50.0170)	01/06/2025
600219.SH	12/27/2024	SDB3260123046	23,800.00	0.5268	13,156.16	12,538.32	0.0000	4.3300	50.0000	0.0000	(4.7472)	(0.5224)	0.0000	3	(5.2696)	01/06/2025
600219.SH	12/27/2024	SDB3260123046	20,300.00	0.5268	11,221.43	10,694.45	0.0000	4.3300	50.0000	0.0000	(4.0491)	(0.4456)	0.0000	3	(4.4947)	01/06/2025
600219.SH	12/27/2024	SDB3260123046	400.00	0.5268	221.11	210.73	0.0000	4.3300	50.0000	0.0000	(0.0798)	(0.0088)	0.0000	3	(0.0886)	01/06/2025
600219.SH	12/27/2024	SDB3260123046	3,300.00	0.5268	1,824.17	1,738.51	0.0000	4.3300	50.0000	0.0000	(0.6582)	(0.0724)	0.0000	3	(0.7307)	01/06/2025
600219.SH	12/27/2024	SDB3260123046	82,100.00	0.5268	45,383.24	43,251.92	0.0000	4.3300	50.0000	0.0000	(16.3758)	(1.8022)	0.0000	3	(18.1779)	01/06/2025
600219.SH	12/27/2024	SDB3260123046	4,700.00	0.5268	2,598.07	2,476.05	0.0000	4.3300	50.0000	0.0000	(0.9375)	(0.1032)	0.0000	3	(1.0406)	01/06/2025
600219.SH	12/27/2024	SDB3260123046	10,800.00	0.5268	5,970.02	5,689.66	0.0000	4.3300	50.0000	0.0000	(2.1542)	(0.2371)	0.0000	3	(2.3913)	01/06/2025
600219.SH	12/27/2024	SDB3260123046	244,900.00	0.5268	135,375.82	129,018.22	0.0000	4.3300	50.0000	0.0000	(48.8481)	(5.3758)	0.0000	3	(54.2239)	01/06/2025
600219.SH	12/27/2024	SDB3260123046	118,700.00	0.5268	65,614.99	62,533.53	0.0000	4.3300	50.0000	0.0000	(23.6761)	(2.6056)	0.0000	3	(26.2816)	01/06/2025
600219.SH	12/27/2024	SDB3260123046	300.00	0.5268	165.83	158.05	0.0000	4.3300	50.0000	0.0000	(0.0598)	(0.0066)	0.0000	3	(0.0664)	01/06/2025
600219.SH	12/27/2024	SDB3260123046	5,800.00	0.5268	3,206.12	3,055.56	0.0000	4.3300	50.0000	0.0000	(1.1569)	(0.1273)	0.0000	3	(1.2842)	01/06/2025
600219.SH	12/27/2024	SDB3260123046	1,800.00	0.5268	995.00	948.28	0.0000	4.3300	50.0000	0.0000	(0.3590)	(0.0395)	0.0000	3	(0.3985)	01/06/2025
600219.SH	12/27/2024	SDB3260123046	12,400.00	0.5268	6,854.47	6,532.57	0.0000	4.3300	50.0000	0.0000	(2.4733)	(0.2722)	0.0000	3	(2.7455)	01/06/2025
600219.SH	12/27/2024	SDB3260123046	51,600.00	0.5268	28,523.45	27,183.91	0.0000	4.3300	50.0000	0.0000	(10.2922)	(1.1327)	0.0000	3	(11.4249)	01/06/2025
600219.SH	12/27/2024	SDB3260123046	54,500.00	0.5268	30,126.51	28,711.69	0.0000	4.3300	50.0000	0.0000	(10.8706)	(1.1963)	0.0000	3	(12.0670)	01/06/2025
600219.SH	12/27/2024	SDB3260123046	13,400.00	0.5268	7,407.25	7,059.39	0.0000	4.3300	50.0000	0.0000	(2.6728)	(0.2941)	0.0000	3	(2.9669)	01/06/2025
600219.SH	12/27/2024	SDB3260123046	700.00	0.5268	386.95	368.77	0.0000	4.3300	50.0000	0.0000	(0.1396)	(0.0154)	0.0000	3	(0.1550)	01/06/2025
600219.SH	12/26/2024	SDB3260123046	14,000.00	0.5360	7,738.92	7,503.41	0.0000	4.3300	50.0000	0.0000	(9.9308)	(1.042)	0.0000	1	(1.0350)	01/06/2025
600219.SH	12/26/2024	SDB3260123046	41,200.00	0.5360	22,774.54	22,081.47	0.0000	4.3300	50.0000	0.0000	(2.7393)	(0.3067)	0.0000	1	(3.0460)	01/06/2025
600219.SH	12/26/2024	SDB3260123046	500.00	0.5360	276.39	267.98	0.0000	4.3300	50.0000	0.0000	(0.0332)	(0.0037)	0.0000	1	(0.0370)	01/06/2025
600219.SH	12/26/2024	SDB3260123046	43,000.00	0.5360	23,769.54	23,046.19	0.0000	4.3300	50.0000	0.0000	(2.8589)	(0.3201)	0.0000	1	(3.1790)	01/06/2025
600219.SH	12/26/2024	SDB3260123046	16,400.00	0.5360	9,065.59	8,789.71	0.0000	4.3300	50.0000	0.0000	(1.0904)	(0.1221)	0.0000	1	(1.2125)	01/06/2025
600219.SH	12/26/2024	SDB3260123046	146,400.00	0.5360	80,926.99	78,464.25	0.0000	4.3300	50.0000	0.0000	(9.7337)	(1.0898)	0.0000	1	(10.8235)	01/06/2025
600219.SH	12/26/2024	SDB3260123046	69,100.00	0.5360	38,197.10	37,034.70	0.0000	4.3300	50.0000	0.0000	(4.5943)	(0.5144)	0.0000	1	(5.1086)	01/06/2025
600219.SH	12/26/2024	SDB3260123046	17,900.00	0.5360	9,894.76	9,593.65	0.0000	4.3300	50.0000	0.0000	(1.1901)	(0.1332)	0.0000	1	(1.3234)	01/06/2025
600219.SH	12/26/2024	SDB3260123046	200.00	0.5360	110.56	107.19	0.0000	4.3300	50.0000	0.0000	(0.0133)	(0.0015)	0.0000	1	(0.0148)	01/06/2025
600219.SH	12/26/2024	SDB3260123046	20,800.00	0.5360	11,497.82	11,147.93	0.0000	4.3300	50.0000	0.0000	(1.3829)	(0.1548)	0.0000	1	(1.5378)	01/06/2025
600219.SH	12/26/2024	SDB3260123046	200.00	0.5360	110.56	107.19	0.0000	4.3300	50.0000	0.0000	(0.0133)	(0.0015)	0.0000	1	(0.0148)	01/06/2025
600219.SH	12/26/2024	SDB3260123046	13,900.00	0.5360	7,683.64	7,449.82	0.0000	4.3300	50.0000	0.0000	(0.9242)	(0.1035)	0.0000	1	(1.0276)	01/06/2025
600219.SH	12/26/2024	SDB3260123046	200.00	0.5360	110.56	107.19	0.0000	4.3300	50.0000	0.0000	(0.0133)	(0.0015)	0.0000	1	(0.0148)	01/06/2025
600219.SH	12/26/2024	SDB3260123046	45,100.00	0.5360	24,930.38	24,171.71	0.0000	4.3300	50.0000	0.0000	(2.9986)	(0.3357)	0.0000	1	(3.3343)	01/06/2025
600219.SH	12/26/2024	SDB3260123046	66,100.00	0.5360	36,538.76	35,426.82	0.0000	4.3300	50.0000	0.0000	(4.3948)	(0.4920)	0.0000	1	(4.8868)	01/06/2025
600219.SH	12/26/2024	SDB3260123046	6,400.00	0.5360	3,537.79	3,430.13	0.0000	4.3300	50.0000	0.0000	(0.4255)	(0.0476)	0.0000	1	(0.4732)	01/06/2025
600219.SH	12/26/2024	SDB3260123046	47,800.00	0.5360	26,312.33	25,511.60	0.0000	4.3300	50.0000	0.0000	(3.1648)	(0.3543)	0.0000	1	(3.5191)	01/06/2025
600219.SH	12/26/2024	SDB3260123046	27,100.00	0.5360	14,980.34	14,524.46	0.0000	4.3300	50.0000	0.0000	(1.8018)	(0.2017)	0.0000	1	(2.0035)	01/06/2025
600219.SH	12/26/2024	SDB3260123046	5,200.00	0.5360	2,874.46	2,786.98	0.0000	4.3300	50.0000	0.0000	(0.3457)	(0.0387)	0.0000	1	(0.3844)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHANDONG NANSHAN ALUMINUM CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600219.SH	12/26/2024	SDB3260123046	100.00	0.5360	55.28	53.60	0.0000	4.3300	50.0000	0.0000	(0.0066)	(0.0007)	0.0000	1	(0.0074)	01/06/2025
600219.SH	12/26/2024	SDB3260123046	1,900.00	0.5360	1,050.28	1,018.32	0.0000	4.3300	50.0000	0.0000	(0.1263)	(0.0141)	0.0000	1	(0.1405)	01/06/2025
600219.SH	12/26/2024	SDB3260123046	133,000.00	0.5360	73,519.74	71,282.41	0.0000	4.3300	50.0000	0.0000	(8.8428)	(0.9900)	0.0000	1	(9.8328)	01/06/2025
600219.SH	12/26/2024	SDB3260123046	225,900.00	0.5360	124,873.00	121,072.91	0.0000	4.3300	50.0000	0.0000	(15.0194)	(1.6816)	0.0000	1	(16.7010)	01/06/2025
600219.SH	12/26/2024	SDB3260123046	23,800.00	0.5360	13,156.16	12,755.80	0.0000	4.3300	50.0000	0.0000	(1.5824)	(0.1772)	0.0000	1	(1.7596)	01/06/2025
600219.SH	12/26/2024	SDB3260123046	20,300.00	0.5360	11,221.43	10,879.95	0.0000	4.3300	50.0000	0.0000	(1.3497)	(0.1511)	0.0000	1	(1.5008)	01/06/2025
600219.SH	12/26/2024	SDB3260123046	400.00	0.5360	221.11	214.38	0.0000	4.3300	50.0000	0.0000	(0.0266)	(0.0030)	0.0000	1	(0.0296)	01/06/2025
600219.SH	12/26/2024	SDB3260123046	3,300.00	0.5360	1,824.17	1,768.66	0.0000	4.3300	50.0000	0.0000	(0.0246)	(0.0246)	0.0000	1	(0.2440)	01/06/2025
600219.SH	12/26/2024	SDB3260123046	82,100.00	0.5360	45,383.24	44,002.15	0.0000	4.3300	50.0000	0.0000	(5.4586)	(0.6111)	0.0000	1	(6.0697)	01/06/2025
600219.SH	12/26/2024	SDB3260123046	4,700.00	0.5360	2,598.07	2,519.00	0.0000	4.3300	50.0000	0.0000	(0.3125)	(0.0350)	0.0000	1	(0.3475)	01/06/2025
600219.SH	12/26/2024	SDB3260123046	10,800.00	0.5360	5,970.02	5,788.35	0.0000	4.3300	50.0000	0.0000	(0.7181)	(0.0804)	0.0000	1	(0.7985)	01/06/2025
600219.SH	12/26/2024	SDB3260123046	244,900.00	0.5360	135,375.82	131,256.11	0.0000	4.3300	50.0000	0.0000	(16.2827)	(1.8230)	0.0000	1	(18.1057)	01/06/2025
600219.SH	12/26/2024	SDB3260123046	118,700.00	0.5360	65,614.99	63,618.21	0.0000	4.3300	50.0000	0.0000	(7.8920)	(0.8836)	0.0000	1	(8.7756)	01/06/2025
600219.SH	12/26/2024	SDB3260123046	300.00	0.5360	165.83	160.79	0.0000	4.3300	50.0000	0.0000	(0.0199)	(0.0022)	0.0000	1	(0.0222)	01/06/2025
600219.SH	12/26/2024	SDB3260123046	5,800.00	0.5360	3,206.12	3,108.56	0.0000	4.3300	50.0000	0.0000	(0.3856)	(0.0432)	0.0000	1	(0.4288)	01/06/2025
600219.SH	12/26/2024	SDB3260123046	1,800.00	0.5360	995.00	964.72	0.0000	4.3300	50.0000	0.0000	(0.1197)	(0.0134)	0.0000	1	(0.1331)	01/06/2025
600219.SH	12/26/2024	SDB3260123046	12,400.00	0.5360	6,854.47	6,645.88	0.0000	4.3300	50.0000	0.0000	(0.8244)	(0.0923)	0.0000	1	(0.9167)	01/06/2025
600219.SH	12/26/2024	SDB3260123046	51,600.00	0.5360	28,523.45	27,655.43	0.0000	4.3300	50.0000	0.0000	(3.4307)	(0.3841)	0.0000	1	(3.8148)	01/06/2025
600219.SH	12/26/2024	SDB3260123046	54,500.00	0.5360	30,126.51	29,209.71	0.0000	4.3300	50.0000	0.0000	(3.6235)	(0.4057)	0.0000	1	(4.0292)	01/06/2025
600219.SH	12/26/2024	SDB3260123046	13,400.00	0.5360	7,407.25	7,181.84	0.0000	4.3300	50.0000	0.0000	(0.8909)	(0.0997)	0.0000	1	(0.9907)	01/06/2025
600219.SH	12/26/2024	SDB3260123046	700.00	0.5360	386.95	375.17	0.0000	4.3300	50.0000	0.0000	(0.0465)	(0.0052)	0.0000	1	(0.0518)	01/06/2025
600219.SH	12/24/2024	SDB3260123046	14,000.00	0.5360	7,738.92	7,503.41	0.0000	4.3300	50.0000	0.0000	(1.8616)	(0.2084)	0.0000	2	(2.0701)	01/06/2025
600219.SH	12/24/2024	SDB3260123046	41,200.00	0.5360	22,774.54	22,081.47	0.0000	4.3300	50.0000	0.0000	(5.4785)	(0.6134)	0.0000	2	(6.0919)	01/06/2025
600219.SH	12/24/2024	SDB3260123046	500.00	0.5360	276.39	267.98	0.0000	4.3300	50.0000	0.0000	(0.0665)	(0.0074)	0.0000	2	(0.0739)	01/06/2025
600219.SH	12/24/2024	SDB3260123046	43,000.00	0.5360	23,769.54	23,046.19	0.0000	4.3300	50.0000	0.0000	(5.7179)	(0.6402)	0.0000	2	(6.3581)	01/06/2025
600219.SH	12/24/2024	SDB3260123046	16,400.00	0.5360	9,065.59	8,789.71	0.0000	4.3300	50.0000	0.0000	(2.1808)	(0.2442)	0.0000	2	(2.4249)	01/06/2025
600219.SH	12/24/2024	SDB3260123046	146,400.00	0.5360	80,926.99	78,464.25	0.0000	4.3300	50.0000	0.0000	(19.4674)	(2.1796)	0.0000	2	(21.6470)	01/06/2025
600219.SH	12/24/2024	SDB3260123046	69,100.00	0.5360	38,197.10	37,034.70	0.0000	4.3300	50.0000	0.0000	(9.1885)	(1.0287)	0.0000	2	(10.2173)	01/06/2025
600219.SH	12/24/2024	SDB3260123046	17,900.00	0.5360	9,894.76	9,593.65	0.0000	4.3300	50.0000	0.0000	(2.3802)	(0.2665)	0.0000	2	(2.6467)	01/06/2025
600219.SH	12/24/2024	SDB3260123046	200.00	0.5360	110.56	107.19	0.0000	4.3300	50.0000	0.0000	(0.0266)	(0.0030)	0.0000	2	(0.0296)	01/06/2025
600219.SH	12/24/2024	SDB3260123046	20,800.00	0.5360	11,497.82	11,147.93	0.0000	4.3300	50.0000	0.0000	(2.7659)	(0.3097)	0.0000	2	(3.0755)	01/06/2025
600219.SH	12/24/2024	SDB3260123046	200.00	0.5360	110.56	107.19	0.0000	4.3300	50.0000	0.0000	(0.0266)	(0.0030)	0.0000	2	(0.0296)	01/06/2025
600219.SH	12/24/2024	SDB3260123046	13,900.00	0.5360	7,683.64	7,449.82	0.0000	4.3300	50.0000	0.0000	(1.8483)	(0.2069)	0.0000	2	(2.0553)	01/06/2025
600219.SH	12/24/2024	SDB3260123046	200.00	0.5360	110.56	107.19	0.0000	4.3300	50.0000	0.0000	(0.0266)	(0.0030)	0.0000	2	(0.0296)	01/06/2025
600219.SH	12/24/2024	SDB3260123046	45,100.00	0.5360	24,930.38	24,171.71	0.0000	4.3300	50.0000	0.0000	(5.9971)	(0.6714)	0.0000	2	(6.6686)	01/06/2025
600219.SH	12/24/2024	SDB3260123046	66,100.00	0.5360	36,538.76	35,426.82	0.0000	4.3300	50.0000	0.0000	(8.7896)	(0.9841)	0.0000	2	(9.7737)	01/06/2025
600219.SH	12/24/2024	SDB3260123046	6,400.00	0.5360	3,537.79	3,430.13	0.0000	4.3300	50.0000	0.0000	(0.8510)	(0.0953)	0.0000	2	(0.9463)	01/06/2025
600219.SH	12/24/2024	SDB3260123046	47,600.00	0.5360	26,312.33	25,511.60	0.0000	4.3300	50.0000	0.0000	(6.3296)	(0.7087)	0.0000	2	(7.0382)	01/06/2025
600219.SH	12/24/2024	SDB3260123046	27,100.00	0.5360	14,980.34	14,524.46	0.0000	4.3300	50.0000	0.0000	(3.6036)	(0.4035)	0.0000	2	(4.0071)	01/06/2025
600219.SH	12/24/2024	SDB3260123046	5,200.00	0.5360	2,874.46	2,786.98	0.0000	4.3300	50.0000	0.0000	(0.6915)	(0.0774)	0.0000	2	(0.7689)	01/06/2025
600219.SH	12/24/2024	SDB3260123046	100.00	0.5360	55.28	53.60	0.0000	4.3300	50.0000	0.0000	(0.0133)	(0.0015)	0.0000	2	(0.0148)	01/06/2025
600219.SH	12/24/2024	SDB3260123046	1,900.00	0.5360	1,050.28	1,018.32	0.0000	4.3300	50.0000	0.0000	(0.2527)	(0.0283)	0.0000	2	(0.2809)	01/06/2025
600219.SH	12/24/2024	SDB3260123046	133,000.00	0.5360	73,519.74	71,282.41	0.0000	4.3300	50.0000	0.0000	(17.6856)	(1.9801)	0.0000	2	(19.6656)	01/06/2025
600219.SH	12/24/2024	SDB3260123046	225,900.00	0.5360	124,873.00	121,072.91	0.0000	4.3300	50.0000	0.0000	(30.0389)	(3.3631)	0.0000	2	(33.4020)	01/06/2025
600219.SH	12/24/2024	SDB3260123046	23,800.00	0.5360	13,156.16	12,755.80	0.0000	4.3300	50.0000	0.0000	(3.1648)	(0.3543)	0.0000	2	(3.5191)	01/06/2025
600219.SH	12/24/2024	SDB3260123046	20,300.00	0.5360	11,221.43	10,879.95	0.0000	4.3300	50.0000	0.0000	(2.6994)	(0.3022)	0.0000	2	(3.0016)	01/06/2025
600219.SH	12/24/2024	SDB3260123046	400.00	0.5360	221.11	214.38	0.0000	4.3300	50.0000	0.0000	(0.0532)	(0.0060)	0.0000	2	(0.0591)	01/06/2025
600219.SH	12/24/2024	SDB3260123046	3,300.00	0.5360	1,824.17	1,768.66	0.0000	4.3300	50.0000	0.0000	(0.4388)	(0.0491)	0.0000	2	(0.4879)	01/06/2025
600219.SH	12/24/2024	SDB3260123046	82,100.00	0.5360	45,383.24	44,002.15	0.0000	4.3300	50.0000	0.0000	(10.9172)	(1.2223)	0.0000	2	(12.1395)	01/06/2025
600219.SH	12/24/2024	SDB3260123046	4,700.00	0.5360	2,598.07	2,519.00	0.0000	4.3300	50.0000	0.0000	(0.6250)	(0.0700)	0.0000	2	(0.6950)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHANDONG NANSHAN ALUMINUM CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600219.SH	12/24/2024	SDB3260123046	10,800.00	0.5360	5,970.02	5,788.35	0.0000	4.3300	50.0000	0.0000	(1.4361)	(0.1608)	0.0000	2	(1.5969)	01/06/2025
600219.SH	12/24/2024	SDB3260123046	244,900.00	0.5360	135,375.82	131,256.11	0.0000	4.3300	50.0000	0.0000	(32.5654)	(3.6460)	0.0000	2	(36.2114)	01/06/2025
600219.SH	12/24/2024	SDB3260123046	118,700.00	0.5360	65,614.99	63,618.21	0.0000	4.3300	50.0000	0.0000	(15.7840)	(1.7672)	0.0000	2	(17.5512)	01/06/2025
600219.SH	12/24/2024	SDB3260123046	300.00	0.5360	165.83	160.79	0.0000	4.3300	50.0000	0.0000	(0.0399)	(0.0045)	0.0000	2	(0.0444)	01/06/2025
600219.SH	12/24/2024	SDB3260123046	5,800.00	0.5360	3,206.12	3,108.56	0.0000	4.3300	50.0000	0.0000	(0.7713)	(0.0863)	0.0000	2	(0.8576)	01/06/2025
600219.SH	12/24/2024	SDB3260123046	1,800.00	0.5360	995.00	964.72	0.0000	4.3300	50.0000	0.0000	(0.2394)	(0.0268)	0.0000	2	(0.2662)	01/06/2025
600219.SH	12/24/2024	SDB3260123046	12,400.00	0.5360	6,854.47	6,645.88	0.0000	4.3300	50.0000	0.0000	(1.6489)	(0.1846)	0.0000	2	(1.8335)	01/06/2025
600219.SH	12/24/2024	SDB3260123046	51,600.00	0.5360	28,523.45	27,655.43	0.0000	4.3300	50.0000	0.0000	(6.8615)	(0.7682)	0.0000	2	(7.6297)	01/06/2025
600219.SH	12/24/2024	SDB3260123046	54,500.00	0.5360	30,126.51	29,209.71	0.0000	4.3300	50.0000	0.0000	(7.2471)	(0.8114)	0.0000	2	(8.0585)	01/06/2025
600219.SH	12/24/2024	SDB3260123046	13,400.00	0.5360	7,407.25	7,181.84	0.0000	4.3300	50.0000	0.0000	(1.7819)	(0.1995)	0.0000	2	(1.9814)	01/06/2025
600219.SH	12/24/2024	SDB3260123046	700.00	0.5360	386.95	375.17	0.0000	4.3300	50.0000	0.0000	(0.0931)	(0.0104)	0.0000	2	(0.1035)	01/06/2025
600219.SH	12/23/2024	SDB3260123046	14,000.00	0.5391	7,738.92	7,546.91	0.0000	4.3300	50.0000	0.0000	(0.9308)	(0.1048)	0.0000	1	(1.0356)	01/06/2025
600219.SH	12/23/2024	SDB3260123046	41,200.00	0.5391	22,774.54	22,209.48	0.0000	4.3300	50.0000	0.0000	(2.7393)	(0.3085)	0.0000	1	(3.0477)	01/06/2025
600219.SH	12/23/2024	SDB3260123046	500.00	0.5391	276.39	269.53	0.0000	4.3300	50.0000	0.0000	(0.0332)	(0.0037)	0.0000	1	(0.0370)	01/06/2025
600219.SH	12/23/2024	SDB3260123046	43,000.00	0.5391	23,769.54	23,179.80	0.0000	4.3300	50.0000	0.0000	(2.8589)	(0.3219)	0.0000	1	(3.1809)	01/06/2025
600219.SH	12/23/2024	SDB3260123046	16,400.00	0.5391	9,065.59	8,840.67	0.0000	4.3300	50.0000	0.0000	(1.0904)	(0.1228)	0.0000	1	(1.2132)	01/06/2025
600219.SH	12/23/2024	SDB3260123046	146,400.00	0.5391	80,926.99	78,919.12	0.0000	4.3300	50.0000	0.0000	(9.7337)	(1.0961)	0.0000	1	(10.8298)	01/06/2025
600219.SH	12/23/2024	SDB3260123046	69,100.00	0.5391	38,197.10	37,249.39	0.0000	4.3300	50.0000	0.0000	(4.5943)	(0.5174)	0.0000	1	(5.1116)	01/06/2025
600219.SH	12/23/2024	SDB3260123046	17,900.00	0.5391	9,894.76	9,649.26	0.0000	4.3300	50.0000	0.0000	(1.1901)	(0.1340)	0.0000	1	(1.3241)	01/06/2025
600219.SH	12/23/2024	SDB3260123046	200.00	0.5391	110.56	107.81	0.0000	4.3300	50.0000	0.0000	(0.0133)	(0.0015)	0.0000	1	(0.0148)	01/06/2025
600219.SH	12/23/2024	SDB3260123046	20,800.00	0.5391	11,497.82	11,212.55	0.0000	4.3300	50.0000	0.0000	(1.3829)	(0.1557)	0.0000	1	(1.5387)	01/06/2025
600219.SH	12/23/2024	SDB3260123046	200.00	0.5391	110.56	107.81	0.0000	4.3300	50.0000	0.0000	(0.0133)	(0.0015)	0.0000	1	(0.0148)	01/06/2025
600219.SH	12/23/2024	SDB3260123046	13,900.00	0.5391	7,683.64	7,493.00	0.0000	4.3300	50.0000	0.0000	(0.9242)	(0.1041)	0.0000	1	(1.0282)	01/06/2025
600219.SH	12/23/2024	SDB3260123046	200.00	0.5391	110.56	107.81	0.0000	4.3300	50.0000	0.0000	(0.0133)	(0.0015)	0.0000	1	(0.0148)	01/06/2025
600219.SH	12/23/2024	SDB3260123046	45,100.00	0.5391	24,930.38	24,311.83	0.0000	4.3300	50.0000	0.0000	(2.9986)	(0.3377)	0.0000	1	(3.3362)	01/06/2025
600219.SH	12/23/2024	SDB3260123046	66,100.00	0.5391	36,538.76	35,632.20	0.0000	4.3300	50.0000	0.0000	(4.3948)	(0.4949)	0.0000	1	(4.8897)	01/06/2025
600219.SH	12/23/2024	SDB3260123046	6,400.00	0.5391	3,537.79	3,450.02	0.0000	4.3300	50.0000	0.0000	(0.4255)	(0.0479)	0.0000	1	(0.4734)	01/06/2025
600219.SH	12/23/2024	SDB3260123046	47,600.00	0.5391	26,312.33	25,659.49	0.0000	4.3300	50.0000	0.0000	(3.1648)	(0.3564)	0.0000	1	(3.5212)	01/06/2025
600219.SH	12/23/2024	SDB3260123046	27,100.00	0.5391	14,980.34	14,608.66	0.0000	4.3300	50.0000	0.0000	(1.8018)	(0.2029)	0.0000	1	(2.0047)	01/06/2025
600219.SH	12/23/2024	SDB3260123046	5,200.00	0.5391	2,874.46	2,803.14	0.0000	4.3300	50.0000	0.0000	(0.3457)	(0.0389)	0.0000	1	(0.3847)	01/06/2025
600219.SH	12/23/2024	SDB3260123046	100.00	0.5391	55.28	53.91	0.0000	4.3300	50.0000	0.0000	(0.0066)	(0.0007)	0.0000	1	(0.0074)	01/06/2025
600219.SH	12/23/2024	SDB3260123046	1,900.00	0.5391	1,050.28	1,024.22	0.0000	4.3300	50.0000	0.0000	(0.1263)	(0.0142)	0.0000	1	(0.1406)	01/06/2025
600219.SH	12/23/2024	SDB3260123046	133,000.00	0.5391	73,519.74	71,695.65	0.0000	4.3300	50.0000	0.0000	(8.8428)	(0.9958)	0.0000	1	(9.8386)	01/06/2025
600219.SH	12/23/2024	SDB3260123046	225,900.00	0.5391	124,873.00	121,774.78	0.0000	4.3300	50.0000	0.0000	(15.0194)	(1.6913)	0.0000	1	(16.7108)	01/06/2025
600219.SH	12/23/2024	SDB3260123046	23,800.00	0.5391	13,156.16	12,829.75	0.0000	4.3300	50.0000	0.0000	(1.5824)	(0.1782)	0.0000	1	(1.7606)	01/06/2025
600219.SH	12/23/2024	SDB3260123046	20,300.00	0.5391	11,221.43	10,943.02	0.0000	4.3300	50.0000	0.0000	(1.3497)	(0.1520)	0.0000	1	(1.5017)	01/06/2025
600219.SH	12/23/2024	SDB3260123046	400.00	0.5391	221.11	215.63	0.0000	4.3300	50.0000	0.0000	(0.0266)	(0.0030)	0.0000	1	(0.0296)	01/06/2025
600219.SH	12/23/2024	SDB3260123046	3,300.00	0.5391	1,824.17	1,778.91	0.0000	4.3300	50.0000	0.0000	(0.2194)	(0.0247)	0.0000	1	(0.2441)	01/06/2025
600219.SH	12/23/2024	SDB3260123046	82,100.00	0.5391	45,383.24	44,257.24	0.0000	4.3300	50.0000	0.0000	(5.4586)	(0.6147)	0.0000	1	(6.0733)	01/06/2025
600219.SH	12/23/2024	SDB3260123046	4,700.00	0.5391	2,598.07	2,533.61	0.0000	4.3300	50.0000	0.0000	(0.3125)	(0.0352)	0.0000	1	(0.3477)	01/06/2025
600219.SH	12/23/2024	SDB3260123046	10,800.00	0.5391	5,970.02	5,821.90	0.0000	4.3300	50.0000	0.0000	(0.7181)	(0.0809)	0.0000	1	(0.7989)	01/06/2025
600219.SH	12/23/2024	SDB3260123046	244,900.00	0.5391	135,375.82	132,017.02	0.0000	4.3300	50.0000	0.0000	(16.2827)	(1.8336)	0.0000	1	(18.1163)	01/06/2025
600219.SH	12/23/2024	SDB3260123046	118,700.00	0.5391	65,614.99	63,987.02	0.0000	4.3300	50.0000	0.0000	(7.8920)	(0.8887)	0.0000	1	(8.7807)	01/06/2025
600219.SH	12/23/2024	SDB3260123046	300.00	0.5391	165.83	161.72	0.0000	4.3300	50.0000	0.0000	(0.0199)	(0.0022)	0.0000	1	(0.0222)	01/06/2025
600219.SH	12/23/2024	SDB3260123046	5,800.00	0.5391	3,206.12	3,126.58	0.0000	4.3300	50.0000	0.0000	(0.3856)	(0.0434)	0.0000	1	(0.4291)	01/06/2025
600219.SH	12/23/2024	SDB3260123046	1,800.00	0.5391	995.00	970.32	0.0000	4.3300	50.0000	0.0000	(0.1197)	(0.0135)	0.0000	1	(0.1332)	01/06/2025
600219.SH	12/23/2024	SDB3260123046	12,400.00	0.5391	6,854.47	6,684.41	0.0000	4.3300	50.0000	0.0000	(0.8244)	(0.0928)	0.0000	1	(0.9173)	01/06/2025
600219.SH	12/23/2024	SDB3260123046	51,600.00	0.5391	28,523.45	27,815.75	0.0000	4.3300	50.0000	0.0000	(3.4307)	(0.3863)	0.0000	1	(3.8171)	01/06/2025
600219.SH	12/23/2024	SDB3260123046	54,500.00	0.5391	30,126.51	29,379.04	0.0000	4.3300	50.0000	0.0000	(3.6235)	(0.4080)	0.0000	1	(4.0316)	01/06/2025
600219.SH	12/23/2024	SDB3260123046	13,400.00	0.5391	7,407.25	7,223.47	0.0000	4.3300	50.0000	0.0000	(0.8909)	(0.1003)	0.0000	1	(0.9913)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHANDONG NANSHAN ALUMINUM CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600219.SH	12/23/2024	SDB3260123046	700.00	0.5391	386.95	377.35	0.0000	4.3300	50.0000	0.0000	(0.0465)	(0.0052)	0.0000	1	(0.0518)	01/06/2025
600219.SH	12/20/2024	SDB3260123046	14,000.00	0.5403	7,738.92	7,564.61	0.0000	4.3300	50.0000	0.0000	(2.7925)	(0.3152)	0.0000	3	(3.1077)	01/06/2025
600219.SH	12/20/2024	SDB3260123046	41,200.00	0.5403	22,774.54	22,261.55	0.0000	4.3300	50.0000	0.0000	(8.2178)	(0.9276)	0.0000	3	(9.1454)	01/06/2025
600219.SH	12/20/2024	SDB3260123046	500.00	0.5403	276.39	270.16	0.0000	4.3300	50.0000	0.0000	(0.0997)	(0.0113)	0.0000	3	(0.1110)	01/06/2025
600219.SH	12/20/2024	SDB3260123046	43,000.00	0.5403	23,769.54	23,234.15	0.0000	4.3300	50.0000	0.0000	(8.5768)	(0.9681)	0.0000	3	(9.5449)	01/06/2025
600219.SH	12/20/2024	SDB3260123046	16,400.00	0.5403	9,065.59	8,861.40	0.0000	4.3300	50.0000	0.0000	(3.2712)	(0.3692)	0.0000	3	(3.6404)	01/06/2025
600219.SH	12/20/2024	SDB3260123046	146,400.00	0.5403	80,926.99	79,104.17	0.0000	4.3300	50.0000	0.0000	(29.2012)	(3.2960)	0.0000	3	(32.4972)	01/06/2025
600219.SH	12/20/2024	SDB3260123046	69,100.00	0.5403	38,197.10	37,336.73	0.0000	4.3300	50.0000	0.0000	(13.7828)	(1.5557)	0.0000	3	(15.3385)	01/06/2025
600219.SH	12/20/2024	SDB3260123046	17,900.00	0.5403	9,894.76	9,671.89	0.0000	4.3300	50.0000	0.0000	(3.5704)	(0.4030)	0.0000	3	(3.9734)	01/06/2025
600219.SH	12/20/2024	SDB3260123046	200.00	0.5403	110.56	108.07	0.0000	4.3300	50.0000	0.0000	(0.0399)	(0.0045)	0.0000	3	(0.0444)	01/06/2025
600219.SH	12/20/2024	SDB3260123046	20,800.00	0.5403	11,497.82	11,238.84	0.0000	4.3300	50.0000	0.0000	(4.1488)	(0.4683)	0.0000	3	(4.6171)	01/06/2025
600219.SH	12/20/2024	SDB3260123046	200.00	0.5403	110.56	108.07	0.0000	4.3300	50.0000	0.0000	(0.0399)	(0.0045)	0.0000	3	(0.0444)	01/06/2025
600219.SH	12/20/2024	SDB3260123046	13,900.00	0.5403	7,683.64	7,510.57	0.0000	4.3300	50.0000	0.0000	(2.7725)	(0.3129)	0.0000	3	(3.0855)	01/06/2025
600219.SH	12/20/2024	SDB3260123046	200.00	0.5403	110.56	108.07	0.0000	4.3300	50.0000	0.0000	(0.0399)	(0.0045)	0.0000	3	(0.0444)	01/06/2025
600219.SH	12/20/2024	SDB3260123046	45,100.00	0.5403	24,930.38	24,368.84	0.0000	4.3300	50.0000	0.0000	(8.9957)	(1.0154)	0.0000	3	(10.0111)	01/06/2025
600219.SH	12/20/2024	SDB3260123046	66,100.00	0.5403	36,538.76	35,715.75	0.0000	4.3300	50.0000	0.0000	(13.1844)	(1.4882)	0.0000	3	(14.6726)	01/06/2025
600219.SH	12/20/2024	SDB3260123046	6,400.00	0.5403	3,537.79	3,458.11	0.0000	4.3300	50.0000	0.0000	(1.2766)	(0.1441)	0.0000	3	(1.4206)	01/06/2025
600219.SH	12/20/2024	SDB3260123046	47,600.00	0.5403	26,312.33	25,719.66	0.0000	4.3300	50.0000	0.0000	(9.4944)	(1.0717)	0.0000	3	(10.5660)	01/06/2025
600219.SH	12/20/2024	SDB3260123046	27,100.00	0.5403	14,980.34	14,642.92	0.0000	4.3300	50.0000	0.0000	(5.4054)	(0.6101)	0.0000	3	(6.0155)	01/06/2025
600219.SH	12/20/2024	SDB3260123046	5,200.00	0.5403	2,874.46	2,809.71	0.0000	4.3300	50.0000	0.0000	(1.0372)	(0.1171)	0.0000	3	(1.1543)	01/06/2025
600219.SH	12/20/2024	SDB3260123046	100.00	0.5403	55.28	54.03	0.0000	4.3300	50.0000	0.0000	(0.0199)	(0.0023)	0.0000	3	(0.0222)	01/06/2025
600219.SH	12/20/2024	SDB3260123046	1,900.00	0.5403	1,050.28	1,026.63	0.0000	4.3300	50.0000	0.0000	(0.3790)	(0.0428)	0.0000	3	(0.4218)	01/06/2025
600219.SH	12/20/2024	SDB3260123046	133,000.00	0.5403	73,519.74	71,863.76	0.0000	4.3300	50.0000	0.0000	(26.5284)	(2.9943)	0.0000	3	(29.5227)	01/06/2025
600219.SH	12/20/2024	SDB3260123046	225,900.00	0.5403	124,873.00	122,060.32	0.0000	4.3300	50.0000	0.0000	(45.0583)	(5.0858)	0.0000	3	(50.1442)	01/06/2025
600219.SH	12/20/2024	SDB3260123046	23,800.00	0.5403	13,156.16	12,859.83	0.0000	4.3300	50.0000	0.0000	(4.7472)	(0.5358)	0.0000	3	(5.2830)	01/06/2025
600219.SH	12/20/2024	SDB3260123046	20,300.00	0.5403	11,221.43	10,968.68	0.0000	4.3300	50.0000	0.0000	(4.0491)	(0.4570)	0.0000	3	(4.5061)	01/06/2025
600219.SH	12/20/2024	SDB3260123046	400.00	0.5403	221.11	216.13	0.0000	4.3300	50.0000	0.0000	(0.0798)	(0.0090)	0.0000	3	(0.0888)	01/06/2025
600219.SH	12/20/2024	SDB3260123046	3,300.00	0.5403	1,824.17	1,783.09	0.0000	4.3300	50.0000	0.0000	(0.6582)	(0.0743)	0.0000	3	(0.7325)	01/06/2025
600219.SH	12/20/2024	SDB3260123046	82,100.00	0.5403	45,383.24	44,361.01	0.0000	4.3300	50.0000	0.0000	(16.3758)	(1.8484)	0.0000	3	(18.2242)	01/06/2025
600219.SH	12/20/2024	SDB3260123046	4,700.00	0.5403	2,598.07	2,539.55	0.0000	4.3300	50.0000	0.0000	(0.9375)	(0.1058)	0.0000	3	(1.0433)	01/06/2025
600219.SH	12/20/2024	SDB3260123046	10,800.00	0.5403	5,970.02	5,835.55	0.0000	4.3300	50.0000	0.0000	(2.1542)	(0.2431)	0.0000	3	(2.3973)	01/06/2025
600219.SH	12/20/2024	SDB3260123046	244,900.00	0.5403	135,375.82	132,326.57	0.0000	4.3300	50.0000	0.0000	(48.8481)	(5.5136)	0.0000	3	(54.3617)	01/06/2025
600219.SH	12/20/2024	SDB3260123046	118,700.00	0.5403	65,614.99	64,137.05	0.0000	4.3300	50.0000	0.0000	(23.6761)	(2.6724)	0.0000	3	(26.3485)	01/06/2025
600219.SH	12/20/2024	SDB3260123046	300.00	0.5403	165.83	162.10	0.0000	4.3300	50.0000	0.0000	(0.0598)	(0.0068)	0.0000	3	(0.0666)	01/06/2025
600219.SH	12/20/2024	SDB3260123046	5,800.00	0.5403	3,206.12	3,133.91	0.0000	4.3300	50.0000	0.0000	(1.1569)	(0.1306)	0.0000	3	(1.2875)	01/06/2025
600219.SH	12/20/2024	SDB3260123046	1,800.00	0.5403	995.00	972.59	0.0000	4.3300	50.0000	0.0000	(0.3590)	(0.0405)	0.0000	3	(0.3996)	01/06/2025
600219.SH	12/20/2024	SDB3260123046	12,400.00	0.5403	6,854.47	6,700.08	0.0000	4.3300	50.0000	0.0000	(2.4733)	(0.2792)	0.0000	3	(2.7525)	01/06/2025
600219.SH	12/20/2024	SDB3260123046	51,600.00	0.5403	28,523.45	27,880.98	0.0000	4.3300	50.0000	0.0000	(10.2922)	(1.1617)	0.0000	3	(11.4539)	01/06/2025
600219.SH	12/20/2024	SDB3260123046	54,500.00	0.5403	30,126.51	29,447.93	0.0000	4.3300	50.0000	0.0000	(10.8706)	(1.2270)	0.0000	3	(12.0976)	01/06/2025
600219.SH	12/20/2024	SDB3260123046	13,400.00	0.5403	7,407.25	7,240.41	0.0000	4.3300	50.0000	0.0000	(2.6728)	(0.3017)	0.0000	3	(2.9745)	01/06/2025
600219.SH	12/20/2024	SDB3260123046	700.00	0.5403	386.95	378.23	0.0000	4.3300	50.0000	0.0000	(0.1396)	(0.0158)	0.0000	3	(0.1554)	01/06/2025
600219.SH	12/19/2024	SDB3260123046	14,000.00	0.5420	7,738.92	7,588.49	0.0000	4.5800	50.0000	0.0000	(0.9846)	(0.1054)	0.0000	1	(1.0900)	01/06/2025
600219.SH	12/19/2024	SDB3260123046	41,200.00	0.5420	22,774.54	22,331.84	0.0000	4.5800	50.0000	0.0000	(2.8974)	(0.3102)	0.0000	1	(3.2076)	01/06/2025
600219.SH	12/19/2024	SDB3260123046	500.00	0.5420	276.39	271.02	0.0000	4.5800	50.0000	0.0000	(0.0352)	(0.0038)	0.0000	1	(0.0389)	01/06/2025
600219.SH	12/19/2024	SDB3260123046	43,000.00	0.5420	23,769.54	23,307.51	0.0000	4.5800	50.0000	0.0000	(3.0240)	(0.3237)	0.0000	1	(3.3477)	01/06/2025
600219.SH	12/19/2024	SDB3260123046	16,400.00	0.5420	9,065.59	8,889.37	0.0000	4.5800	50.0000	0.0000	(1.1533)	(0.1235)	0.0000	1	(1.2768)	01/06/2025
600219.SH	12/19/2024	SDB3260123046	146,400.00	0.5420	80,926.99	79,353.92	0.0000	4.5800	50.0000	0.0000	(10.2957)	(1.1021)	0.0000	1	(11.3978)	01/06/2025
600219.SH	12/19/2024	SDB3260123046	69,100.00	0.5420	38,197.10	37,454.62	0.0000	4.5800	50.0000	0.0000	(4.8595)	(0.5202)	0.0000	1	(5.3797)	01/06/2025
600219.SH	12/19/2024	SDB3260123046	17,900.00	0.5420	9,894.76	9,702.43	0.0000	4.5800	50.0000	0.0000	(1.2588)	(0.1348)	0.0000	1	(1.3936)	01/06/2025
600219.SH	12/19/2024	SDB3260123046	200.00	0.5420	110.56	108.41	0.0000	4.5800	50.0000	0.0000	(0.0141)	(0.0015)	0.0000	1	(0.0156)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHANDONG NANSHAN ALUMINUM CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600219.SH	12/19/2024	SDB3260123046	20,800.00	0.5420	11,497.82	11,274.33	0.0000	4.5800	50.0000	0.0000	(1.4628)	(0.1566)	0.0000	1	(1.6194)	01/06/2025
600219.SH	12/19/2024	SDB3260123046	200.00	0.5420	110.56	108.41	0.0000	4.5800	50.0000	0.0000	(0.0141)	(0.0015)	0.0000	1	(0.0156)	01/06/2025
600219.SH	12/19/2024	SDB3260123046	13,900.00	0.5420	7,683.64	7,534.29	0.0000	4.5800	50.0000	0.0000	(0.9775)	(0.1046)	0.0000	1	(1.0822)	01/06/2025
600219.SH	12/19/2024	SDB3260123046	200.00	0.5420	110.56	108.41	0.0000	4.5800	50.0000	0.0000	(0.0141)	(0.0015)	0.0000	1	(0.0156)	01/06/2025
600219.SH	12/19/2024	SDB3260123046	45,100.00	0.5420	24,930.38	24,445.78	0.0000	4.5800	50.0000	0.0000	(3.1717)	(0.3395)	0.0000	1	(3.5112)	01/06/2025
600219.SH	12/19/2024	SDB3260123046	66,100.00	0.5420	36,538.76	35,828.51	0.0000	4.5800	50.0000	0.0000	(4.6485)	(0.4976)	0.0000	1	(5.1462)	01/06/2025
600219.SH	12/19/2024	SDB3260123046	6,400.00	0.5420	3,537.79	3,469.02	0.0000	4.5800	50.0000	0.0000	(0.4501)	(0.0482)	0.0000	1	(0.4983)	01/06/2025
600219.SH	12/19/2024	SDB3260123046	47,600.00	0.5420	26,312.33	25,800.87	0.0000	4.5800	50.0000	0.0000	(3.3475)	(0.3583)	0.0000	1	(3.7059)	01/06/2025
600219.SH	12/19/2024	SDB3260123046	27,100.00	0.5420	14,980.34	14,689.15	0.0000	4.5800	50.0000	0.0000	(1.9058)	(0.2040)	0.0000	1	(2.1098)	01/06/2025
600219.SH	12/19/2024	SDB3260123046	5,200.00	0.5420	2,874.46	2,818.58	0.0000	4.5800	50.0000	0.0000	(0.3657)	(0.0391)	0.0000	1	(0.4048)	01/06/2025
600219.SH	12/19/2024	SDB3260123046	100.00	0.5420	55.28	54.20	0.0000	4.5800	50.0000	0.0000	(0.0070)	(0.0008)	0.0000	1	(0.0078)	01/06/2025
600219.SH	12/19/2024	SDB3260123046	1,900.00	0.5420	1,050.28	1,029.87	0.0000	4.5800	50.0000	0.0000	(0.1336)	(0.0143)	0.0000	1	(0.1479)	01/06/2025
600219.SH	12/19/2024	SDB3260123046	133,000.00	0.5420	73,519.74	72,090.65	0.0000	4.5800	50.0000	0.0000	(9.3533)	(1.0013)	0.0000	1	(10.3546)	01/06/2025
600219.SH	12/19/2024	SDB3260123046	225,900.00	0.5420	124,873.00	122,445.71	0.0000	4.5800	50.0000	0.0000	(15.8866)	(1.7006)	0.0000	1	(17.5873)	01/06/2025
600219.SH	12/19/2024	SDB3260123046	23,800.00	0.5420	13,156.16	12,900.43	0.0000	4.5800	50.0000	0.0000	(1.6738)	(0.1792)	0.0000	1	(1.8529)	01/06/2025
600219.SH	12/19/2024	SDB3260123046	20,300.00	0.5420	11,221.43	11,003.31	0.0000	4.5800	50.0000	0.0000	(1.4276)	(0.1528)	0.0000	1	(1.5804)	01/06/2025
600219.SH	12/19/2024	SDB3260123046	400.00	0.5420	221.11	216.81	0.0000	4.5800	50.0000	0.0000	(0.0281)	(0.0030)	0.0000	1	(0.0311)	01/06/2025
600219.SH	12/19/2024	SDB3260123046	3,300.00	0.5420	1,824.17	1,788.72	0.0000	4.5800	50.0000	0.0000	(0.2321)	(0.0248)	0.0000	1	(0.2569)	01/06/2025
600219.SH	12/19/2024	SDB3260123046	82,100.00	0.5420	45,383.24	44,501.07	0.0000	4.5800	50.0000	0.0000	(5.7738)	(0.6181)	0.0000	1	(6.3918)	01/06/2025
600219.SH	12/19/2024	SDB3260123046	4,700.00	0.5420	2,598.07	2,547.56	0.0000	4.5800	50.0000	0.0000	(0.3305)	(0.0354)	0.0000	1	(0.3659)	01/06/2025
600219.SH	12/19/2024	SDB3260123046	10,800.00	0.5420	5,970.02	5,853.98	0.0000	4.5800	50.0000	0.0000	(0.7595)	(0.0813)	0.0000	1	(0.8408)	01/06/2025
600219.SH	12/19/2024	SDB3260123046	244,900.00	0.5420	135,375.82	132,744.37	0.0000	4.5800	50.0000	0.0000	(17.2228)	(1.8437)	0.0000	1	(19.0665)	01/06/2025
600219.SH	12/19/2024	SDB3260123046	118,700.00	0.5420	65,614.99	64,339.55	0.0000	4.5800	50.0000	0.0000	(8.3477)	(0.8936)	0.0000	1	(9.2413)	01/06/2025
600219.SH	12/19/2024	SDB3260123046	300.00	0.5420	165.83	162.61	0.0000	4.5800	50.0000	0.0000	(0.0211)	(0.0023)	0.0000	1	(0.0234)	01/06/2025
600219.SH	12/19/2024	SDB3260123046	5,800.00	0.5420	3,206.12	3,143.80	0.0000	4.5800	50.0000	0.0000	(0.4079)	(0.0437)	0.0000	1	(0.4516)	01/06/2025
600219.SH	12/19/2024	SDB3260123046	1,800.00	0.5420	995.00	975.66	0.0000	4.5800	50.0000	0.0000	(0.1266)	(0.0136)	0.0000	1	(0.1401)	01/06/2025
600219.SH	12/19/2024	SDB3260123046	12,400.00	0.5420	6,854.47	6,721.23	0.0000	4.5800	50.0000	0.0000	(0.8720)	(0.0934)	0.0000	1	(0.9654)	01/06/2025
600219.SH	12/19/2024	SDB3260123046	51,600.00	0.5420	28,523.45	27,969.01	0.0000	4.5800	50.0000	0.0000	(3.6288)	(0.3885)	0.0000	1	(4.0173)	01/06/2025
600219.SH	12/19/2024	SDB3260123046	54,500.00	0.5420	30,126.51	29,540.91	0.0000	4.5800	50.0000	0.0000	(3.8328)	(0.4103)	0.0000	1	(4.2431)	01/06/2025
600219.SH	12/19/2024	SDB3260123046	13,400.00	0.5420	7,407.25	7,263.27	0.0000	4.5800	50.0000	0.0000	(0.9424)	(0.1009)	0.0000	1	(1.0432)	01/06/2025
600219.SH	12/19/2024	SDB3260123046	700.00	0.5420	386.95	379.42	0.0000	4.5800	50.0000	0.0000	(0.0492)	(0.0053)	0.0000	1	(0.0545)	01/06/2025
600219.SH	12/18/2024	SDB3260123046	14,000.00	0.5474	7,738.92	7,663.96	0.0000	4.5800	50.0000	0.0000	(0.9846)	(0.1064)	0.0000	1	(1.0910)	01/06/2025
600219.SH	12/18/2024	SDB3260123046	41,200.00	0.5474	22,774.54	22,553.95	0.0000	4.5800	50.0000	0.0000	(2.8974)	(0.3132)	0.0000	1	(3.2107)	01/06/2025
600219.SH	12/18/2024	SDB3260123046	500.00	0.5474	276.39	273.71	0.0000	4.5800	50.0000	0.0000	(0.0352)	(0.0038)	0.0000	1	(0.0390)	01/06/2025
600219.SH	12/18/2024	SDB3260123046	43,000.00	0.5474	23,769.54	23,539.32	0.0000	4.5800	50.0000	0.0000	(3.0240)	(0.3269)	0.0000	1	(3.3509)	01/06/2025
600219.SH	12/18/2024	SDB3260123046	16,400.00	0.5474	9,065.59	8,977.79	0.0000	4.5800	50.0000	0.0000	(1.1533)	(0.1247)	0.0000	1	(1.2780)	01/06/2025
600219.SH	12/18/2024	SDB3260123046	146,400.00	0.5474	80,926.99	80,143.17	0.0000	4.5800	50.0000	0.0000	(10.2957)	(1.1131)	0.0000	1	(11.4088)	01/06/2025
600219.SH	12/18/2024	SDB3260123046	69,100.00	0.5474	38,197.10	37,827.14	0.0000	4.5800	50.0000	0.0000	(4.8595)	(0.5254)	0.0000	1	(5.3849)	01/06/2025
600219.SH	12/18/2024	SDB3260123046	17,900.00	0.5474	9,894.76	9,798.93	0.0000	4.5800	50.0000	0.0000	(1.2588)	(0.1361)	0.0000	1	(1.3949)	01/06/2025
600219.SH	12/18/2024	SDB3260123046	200.00	0.5474	110.56	109.49	0.0000	4.5800	50.0000	0.0000	(0.0141)	(0.0015)	0.0000	1	(0.0156)	01/06/2025
600219.SH	12/18/2024	SDB3260123046	20,800.00	0.5474	11,497.82	11,386.46	0.0000	4.5800	50.0000	0.0000	(1.4628)	(0.1581)	0.0000	1	(1.6209)	01/06/2025
600219.SH	12/18/2024	SDB3260123046	200.00	0.5474	110.56	109.49	0.0000	4.5800	50.0000	0.0000	(0.0141)	(0.0015)	0.0000	1	(0.0156)	01/06/2025
600219.SH	12/18/2024	SDB3260123046	13,900.00	0.5474	7,683.64	7,609.22	0.0000	4.5800	50.0000	0.0000	(0.9775)	(0.1057)	0.0000	1	(1.0832)	01/06/2025
600219.SH	12/18/2024	SDB3260123046	200.00	0.5474	110.56	109.49	0.0000	4.5800	50.0000	0.0000	(0.0141)	(0.0015)	0.0000	1	(0.0156)	01/06/2025
600219.SH	12/18/2024	SDB3260123046	45,100.00	0.5474	24,930.38	24,688.91	0.0000	4.5800	50.0000	0.0000	(3.1717)	(0.3429)	0.0000	1	(3.5146)	01/06/2025
600219.SH	12/18/2024	SDB3260123046	66,100.00	0.5474	36,538.76	36,184.86	0.0000	4.5800	50.0000	0.0000	(4.6485)	(0.5026)	0.0000	1	(5.1511)	01/06/2025
600219.SH	12/18/2024	SDB3260123046	6,400.00	0.5474	3,537.79	3,503.53	0.0000	4.5800	50.0000	0.0000	(0.4501)	(0.0487)	0.0000	1	(0.4987)	01/06/2025
600219.SH	12/18/2024	SDB3260123046	47,600.00	0.5474	26,312.33	26,057.48	0.0000	4.5800	50.0000	0.0000	(3.3475)	(0.3619)	0.0000	1	(3.7094)	01/06/2025
600219.SH	12/18/2024	SDB3260123046	27,100.00	0.5474	14,980.34	14,835.24	0.0000	4.5800	50.0000	0.0000	(1.9058)	(0.2060)	0.0000	1	(2.1119)	01/06/2025
600219.SH	12/18/2024	SDB3260123046	5,200.00	0.5474	2,874.46	2,846.62	0.0000	4.5800	50.0000	0.0000	(0.3657)	(0.0395)	0.0000	1	(0.4052)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHANDONG NANSHAN ALUMINUM CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600219.SH	12/18/2024	SDB3260123046	100.00	0.5474	55.28	54.74	0.0000	4.5800	50.0000	0.0000	(0.0070)	(0.0008)	0.0000	1	(0.0078)	01/06/2025
600219.SH	12/18/2024	SDB3260123046	1,900.00	0.5474	1,050.28	1,040.11	0.0000	4.5800	50.0000	0.0000	(0.1336)	(0.0144)	0.0000	1	(0.1481)	01/06/2025
600219.SH	12/18/2024	SDB3260123046	133,000.00	0.5474	73,519.74	72,807.66	0.0000	4.5800	50.0000	0.0000	(9.3533)	(1.0112)	0.0000	1	(10.3646)	01/06/2025
600219.SH	12/18/2024	SDB3260123046	225,900.00	0.5474	124,873.00	123,663.53	0.0000	4.5800	50.0000	0.0000	(15.8866)	(1.7175)	0.0000	1	(17.6042)	01/06/2025
600219.SH	12/18/2024	SDB3260123046	23,800.00	0.5474	13,156.16	13,028.74	0.0000	4.5800	50.0000	0.0000	(1.6738)	(0.1810)	0.0000	1	(1.8547)	01/06/2025
600219.SH	12/18/2024	SDB3260123046	20,300.00	0.5474	11,221.43	11,112.75	0.0000	4.5800	50.0000	0.0000	(1.4276)	(0.1543)	0.0000	1	(1.5820)	01/06/2025
600219.SH	12/18/2024	SDB3260123046	400.00	0.5474	221.11	218.97	0.0000	4.5800	50.0000	0.0000	(0.0281)	(0.0030)	0.0000	1	(0.0312)	01/06/2025
600219.SH	12/18/2024	SDB3260123046	3,300.00	0.5474	1,824.17	1,806.51	0.0000	4.5800	50.0000	0.0000	(0.2321)	(0.0251)	0.0000	1	(0.2572)	01/06/2025
600219.SH	12/18/2024	SDB3260123046	82,100.00	0.5474	45,383.24	44,943.67	0.0000	4.5800	50.0000	0.0000	(5.7738)	(0.6242)	0.0000	1	(6.3980)	01/06/2025
600219.SH	12/18/2024	SDB3260123046	4,700.00	0.5474	2,598.07	2,572.90	0.0000	4.5800	50.0000	0.0000	(0.3305)	(0.0357)	0.0000	1	(0.3663)	01/06/2025
600219.SH	12/18/2024	SDB3260123046	10,800.00	0.5474	5,970.02	5,912.20	0.0000	4.5800	50.0000	0.0000	(0.7595)	(0.0821)	0.0000	1	(0.8416)	01/06/2025
600219.SH	12/18/2024	SDB3260123046	244,900.00	0.5474	135,375.82	134,064.63	0.0000	4.5800	50.0000	0.0000	(17.2228)	(1.8620)	0.0000	1	(19.0848)	01/06/2025
600219.SH	12/18/2024	SDB3260123046	118,700.00	0.5474	65,614.99	64,979.47	0.0000	4.5800	50.0000	0.0000	(8.3477)	(0.9025)	0.0000	1	(9.2502)	01/06/2025
600219.SH	12/18/2024	SDB3260123046	300.00	0.5474	165.83	164.23	0.0000	4.5800	50.0000	0.0000	(0.0211)	(0.0023)	0.0000	1	(0.0234)	01/06/2025
600219.SH	12/18/2024	SDB3260123046	5,800.00	0.5474	3,206.12	3,175.07	0.0000	4.5800	50.0000	0.0000	(0.4079)	(0.0441)	0.0000	1	(0.4520)	01/06/2025
600219.SH	12/18/2024	SDB3260123046	1,800.00	0.5474	995.00	985.37	0.0000	4.5800	50.0000	0.0000	(0.1266)	(0.0137)	0.0000	1	(0.1403)	01/06/2025
600219.SH	12/18/2024	SDB3260123046	12,400.00	0.5474	6,854.47	6,788.08	0.0000	4.5800	50.0000	0.0000	(0.8720)	(0.0943)	0.0000	1	(0.9633)	01/06/2025
600219.SH	12/18/2024	SDB3260123046	51,600.00	0.5474	28,523.45	28,247.18	0.0000	4.5800	50.0000	0.0000	(3.6288)	(0.3923)	0.0000	1	(4.0211)	01/06/2025
600219.SH	12/18/2024	SDB3260123046	54,500.00	0.5474	30,126.51	29,834.72	0.0000	4.5800	50.0000	0.0000	(3.8328)	(0.4144)	0.0000	1	(4.2471)	01/06/2025
600219.SH	12/18/2024	SDB3260123046	13,400.00	0.5474	7,407.25	7,335.51	0.0000	4.5800	50.0000	0.0000	(0.9424)	(0.1019)	0.0000	1	(1.0442)	01/06/2025
600219.SH	12/18/2024	SDB3260123046	700.00	0.5474	386.95	383.20	0.0000	4.5800	50.0000	0.0000	(0.0492)	(0.0053)	0.0000	1	(0.0546)	01/06/2025
600219.SH	12/17/2024	SDB3260123046	14,000.00	0.5684	7,738.92	7,957.45	0.0000	4.5800	50.0000	0.0000	(0.9846)	(0.1105)	0.0000	1	(1.0951)	01/06/2025
600219.SH	12/17/2024	SDB3260123046	41,200.00	0.5684	22,774.54	23,417.63	0.0000	4.5800	50.0000	0.0000	(2.8974)	(0.3252)	0.0000	1	(3.2227)	01/06/2025
600219.SH	12/17/2024	SDB3260123046	500.00	0.5684	276.39	284.19	0.0000	4.5800	50.0000	0.0000	(0.0352)	(0.0039)	0.0000	1	(0.0391)	01/06/2025
600219.SH	12/17/2024	SDB3260123046	43,000.00	0.5684	23,769.54	24,440.73	0.0000	4.5800	50.0000	0.0000	(3.0240)	(0.3395)	0.0000	1	(3.3635)	01/06/2025
600219.SH	12/17/2024	SDB3260123046	16,400.00	0.5684	9,065.59	9,321.58	0.0000	4.5800	50.0000	0.0000	(1.1533)	(0.1295)	0.0000	1	(1.2828)	01/06/2025
600219.SH	12/17/2024	SDB3260123046	146,400.00	0.5684	80,926.99	83,212.15	0.0000	4.5800	50.0000	0.0000	(10.2957)	(1.1557)	0.0000	1	(11.4514)	01/06/2025
600219.SH	12/17/2024	SDB3260123046	69,100.00	0.5684	38,197.10	39,275.68	0.0000	4.5800	50.0000	0.0000	(4.8595)	(0.5455)	0.0000	1	(5.4050)	01/06/2025
600219.SH	12/17/2024	SDB3260123046	17,900.00	0.5684	9,894.76	10,174.16	0.0000	4.5800	50.0000	0.0000	(1.2588)	(0.1413)	0.0000	1	(1.4001)	01/06/2025
600219.SH	12/17/2024	SDB3260123046	200.00	0.5684	110.56	113.68	0.0000	4.5800	50.0000	0.0000	(0.0141)	(0.0016)	0.0000	1	(0.0156)	01/06/2025
600219.SH	12/17/2024	SDB3260123046	20,800.00	0.5684	11,497.82	11,822.49	0.0000	4.5800	50.0000	0.0000	(1.4628)	(0.1642)	0.0000	1	(1.6270)	01/06/2025
600219.SH	12/17/2024	SDB3260123046	200.00	0.5684	110.56	113.68	0.0000	4.5800	50.0000	0.0000	(0.0141)	(0.0016)	0.0000	1	(0.0156)	01/06/2025
600219.SH	12/17/2024	SDB3260123046	13,900.00	0.5684	7,683.64	7,900.61	0.0000	4.5800	50.0000	0.0000	(0.9775)	(0.1097)	0.0000	1	(1.0873)	01/06/2025
600219.SH	12/17/2024	SDB3260123046	200.00	0.5684	110.56	113.68	0.0000	4.5800	50.0000	0.0000	(0.0141)	(0.0016)	0.0000	1	(0.0156)	01/06/2025
600219.SH	12/17/2024	SDB3260123046	45,100.00	0.5684	24,930.38	25,634.34	0.0000	4.5800	50.0000	0.0000	(3.1717)	(0.3560)	0.0000	1	(3.5277)	01/06/2025
600219.SH	12/17/2024	SDB3260123046	66,100.00	0.5684	36,538.76	37,570.51	0.0000	4.5800	50.0000	0.0000	(4.6485)	(0.5218)	0.0000	1	(5.1704)	01/06/2025
600219.SH	12/17/2024	SDB3260123046	6,400.00	0.5684	3,537.79	3,637.69	0.0000	4.5800	50.0000	0.0000	(0.4501)	(0.0505)	0.0000	1	(0.5006)	01/06/2025
600219.SH	12/17/2024	SDB3260123046	47,600.00	0.5684	26,312.33	27,055.32	0.0000	4.5800	50.0000	0.0000	(3.3475)	(0.3758)	0.0000	1	(3.7233)	01/06/2025
600219.SH	12/17/2024	SDB3260123046	27,100.00	0.5684	14,980.34	15,403.34	0.0000	4.5800	50.0000	0.0000	(1.9058)	(0.2139)	0.0000	1	(2.1198)	01/06/2025
600219.SH	12/17/2024	SDB3260123046	5,200.00	0.5684	2,874.46	2,955.62	0.0000	4.5800	50.0000	0.0000	(0.3657)	(0.0411)	0.0000	1	(0.4067)	01/06/2025
600219.SH	12/17/2024	SDB3260123046	100.00	0.5684	55.28	56.84	0.0000	4.5800	50.0000	0.0000	(0.0070)	(0.0008)	0.0000	1	(0.0078)	01/06/2025
600219.SH	12/17/2024	SDB3260123046	1,900.00	0.5684	1,050.28	1,079.94	0.0000	4.5800	50.0000	0.0000	(0.1336)	(0.0150)	0.0000	1	(0.1486)	01/06/2025
600219.SH	12/17/2024	SDB3260123046	133,000.00	0.5684	73,519.74	75,595.74	0.0000	4.5800	50.0000	0.0000	(9.3533)	(1.0499)	0.0000	1	(10.4033)	01/06/2025
600219.SH	12/17/2024	SDB3260123046	225,900.00	0.5684	124,873.00	128,399.08	0.0000	4.5800	50.0000	0.0000	(15.8866)	(1.7833)	0.0000	1	(17.6699)	01/06/2025
600219.SH	12/17/2024	SDB3260123046	23,800.00	0.5684	13,156.16	13,527.66	0.0000	4.5800	50.0000	0.0000	(1.6738)	(0.1879)	0.0000	1	(1.8616)	01/06/2025
600219.SH	12/17/2024	SDB3260123046	20,300.00	0.5684	11,221.43	11,538.30	0.0000	4.5800	50.0000	0.0000	(1.4276)	(0.1603)	0.0000	1	(1.5879)	01/06/2025
600219.SH	12/17/2024	SDB3260123046	400.00	0.5684	221.11	227.36	0.0000	4.5800	50.0000	0.0000	(0.0281)	(0.0032)	0.0000	1	(0.0313)	01/06/2025
600219.SH	12/17/2024	SDB3260123046	3,300.00	0.5684	1,824.17	1,875.68	0.0000	4.5800	50.0000	0.0000	(0.2321)	(0.0261)	0.0000	1	(0.2581)	01/06/2025
600219.SH	12/17/2024	SDB3260123046	82,100.00	0.5684	45,383.24	46,664.74	0.0000	4.5800	50.0000	0.0000	(5.7738)	(0.6481)	0.0000	1	(6.4219)	01/06/2025
600219.SH	12/17/2024	SDB3260123046	4,700.00	0.5684	2,598.07	2,671.43	0.0000	4.5800	50.0000	0.0000	(0.3305)	(0.0371)	0.0000	1	(0.3676)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6



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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHANDONG NANSHAN ALUMINUM CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600219.SH	12/17/2024	SDB3260123046	10,800.00	0.5684	5,970.02	6,138.60	0.0000	4.5800	50.0000	0.0000	(0.7595)	(0.0853)	0.0000	1	(0.8448)	01/06/2025
600219.SH	12/17/2024	SDB3260123046	244,900.00	0.5684	135,375.82	139,198.47	0.0000	4.5800	50.0000	0.0000	(17.2228)	(1.9333)	0.0000	1	(19.1561)	01/06/2025
600219.SH	12/17/2024	SDB3260123046	118,700.00	0.5684	65,614.99	67,467.77	0.0000	4.5800	50.0000	0.0000	(8.3477)	(0.9371)	0.0000	1	(9.2847)	01/06/2025
600219.SH	12/17/2024	SDB3260123046	300.00	0.5684	165.83	170.52	0.0000	4.5800	50.0000	0.0000	(0.0211)	(0.0024)	0.0000	1	(0.0235)	01/06/2025
600219.SH	12/17/2024	SDB3260123046	5,800.00	0.5684	3,206.12	3,296.66	0.0000	4.5800	50.0000	0.0000	(0.4079)	(0.0458)	0.0000	1	(0.4537)	01/06/2025
600219.SH	12/17/2024	SDB3260123046	1,800.00	0.5684	995.00	1,023.10	0.0000	4.5800	50.0000	0.0000	(0.1266)	(0.0142)	0.0000	1	(0.1408)	01/06/2025
600219.SH	12/17/2024	SDB3260123046	12,400.00	0.5684	6,854.47	7,048.02	0.0000	4.5800	50.0000	0.0000	(0.8720)	(0.0979)	0.0000	1	(0.9699)	01/06/2025
600219.SH	12/17/2024	SDB3260123046	51,600.00	0.5684	28,523.45	29,328.87	0.0000	4.5800	50.0000	0.0000	(3.6288)	(0.4073)	0.0000	1	(4.0362)	01/06/2025
600219.SH	12/17/2024	SDB3260123046	54,500.00	0.5684	30,126.51	30,977.20	0.0000	4.5800	50.0000	0.0000	(3.8328)	(0.4302)	0.0000	1	(4.2630)	01/06/2025
600219.SH	12/17/2024	SDB3260123046	13,400.00	0.5684	7,407.25	7,616.41	0.0000	4.5800	50.0000	0.0000	(0.9424)	(0.1058)	0.0000	1	(1.0482)	01/06/2025
600219.SH	12/17/2024	SDB3260123046	700.00	0.5684	386.95	397.87	0.0000	4.5800	50.0000	0.0000	(0.0492)	(0.0055)	0.0000	1	(0.0548)	01/06/2025
600219.SH	12/16/2024	SDB3260123046	14,000.00	0.5664	7,738.92	7,929.28	0.0000	4.5800	50.0000	0.0000	(0.9846)	(0.1101)	0.0000	1	(1.0947)	01/06/2025
600219.SH	12/16/2024	SDB3260123046	41,200.00	0.5664	22,774.54	23,334.73	0.0000	4.5800	50.0000	0.0000	(2.8974)	(0.3241)	0.0000	1	(3.2215)	01/06/2025
600219.SH	12/16/2024	SDB3260123046	500.00	0.5664	276.39	283.19	0.0000	4.5800	50.0000	0.0000	(0.0352)	(0.0039)	0.0000	1	(0.0391)	01/06/2025
600219.SH	12/16/2024	SDB3260123046	43,000.00	0.5664	23,769.54	24,354.21	0.0000	4.5800	50.0000	0.0000	(3.0240)	(0.3383)	0.0000	1	(3.3623)	01/06/2025
600219.SH	12/16/2024	SDB3260123046	16,400.00	0.5664	9,065.59	9,288.58	0.0000	4.5800	50.0000	0.0000	(1.1533)	(0.1290)	0.0000	1	(1.2824)	01/06/2025
600219.SH	12/16/2024	SDB3260123046	146,400.00	0.5664	80,926.99	82,917.59	0.0000	4.5800	50.0000	0.0000	(10.2957)	(1.1516)	0.0000	1	(11.4473)	01/06/2025
600219.SH	12/16/2024	SDB3260123046	69,100.00	0.5664	38,197.10	39,136.65	0.0000	4.5800	50.0000	0.0000	(4.8595)	(0.5436)	0.0000	1	(5.4031)	01/06/2025
600219.SH	12/16/2024	SDB3260123046	17,900.00	0.5664	9,894.76	10,138.15	0.0000	4.5800	50.0000	0.0000	(1.2588)	(0.1408)	0.0000	1	(1.3996)	01/06/2025
600219.SH	12/16/2024	SDB3260123046	200.00	0.5664	110.56	113.28	0.0000	4.5800	50.0000	0.0000	(0.0141)	(0.0016)	0.0000	1	(0.0156)	01/06/2025
600219.SH	12/16/2024	SDB3260123046	20,800.00	0.5664	11,497.82	11,780.64	0.0000	4.5800	50.0000	0.0000	(1.4628)	(0.1636)	0.0000	1	(1.6264)	01/06/2025
600219.SH	12/16/2024	SDB3260123046	200.00	0.5664	110.56	113.28	0.0000	4.5800	50.0000	0.0000	(0.0141)	(0.0016)	0.0000	1	(0.0156)	01/06/2025
600219.SH	12/16/2024	SDB3260123046	13,900.00	0.5664	7,683.64	7,872.64	0.0000	4.5800	50.0000	0.0000	(0.9775)	(0.1093)	0.0000	1	(1.0869)	01/06/2025
600219.SH	12/16/2024	SDB3260123046	200.00	0.5664	110.56	113.28	0.0000	4.5800	50.0000	0.0000	(0.0141)	(0.0016)	0.0000	1	(0.0156)	01/06/2025
600219.SH	12/16/2024	SDB3260123046	45,100.00	0.5664	24,930.38	25,543.60	0.0000	4.5800	50.0000	0.0000	(3.1717)	(0.3548)	0.0000	1	(3.5265)	01/06/2025
600219.SH	12/16/2024	SDB3260123046	66,100.00	0.5664	36,538.76	37,437.52	0.0000	4.5800	50.0000	0.0000	(4.6485)	(0.5200)	0.0000	1	(5.1685)	01/06/2025
600219.SH	12/16/2024	SDB3260123046	6,400.00	0.5664	3,537.79	3,624.81	0.0000	4.5800	50.0000	0.0000	(0.4501)	(0.0503)	0.0000	1	(0.5004)	01/06/2025
600219.SH	12/16/2024	SDB3260123046	47,600.00	0.5664	26,312.33	26,959.55	0.0000	4.5800	50.0000	0.0000	(3.3475)	(0.3744)	0.0000	1	(3.7220)	01/06/2025
600219.SH	12/16/2024	SDB3260123046	27,100.00	0.5664	14,980.34	15,348.82	0.0000	4.5800	50.0000	0.0000	(1.9058)	(0.2132)	0.0000	1	(2.1190)	01/06/2025
600219.SH	12/16/2024	SDB3260123046	5,200.00	0.5664	2,874.46	2,945.16	0.0000	4.5800	50.0000	0.0000	(0.3657)	(0.0409)	0.0000	1	(0.4066)	01/06/2025
600219.SH	12/16/2024	SDB3260123046	100.00	0.5664	55.28	56.64	0.0000	4.5800	50.0000	0.0000	(0.0070)	(0.0008)	0.0000	1	(0.0078)	01/06/2025
600219.SH	12/16/2024	SDB3260123046	1,900.00	0.5664	1,050.28	1,076.12	0.0000	4.5800	50.0000	0.0000	(0.1336)	(0.0149)	0.0000	1	(0.1486)	01/06/2025
600219.SH	12/16/2024	SDB3260123046	133,000.00	0.5664	73,519.74	75,328.14	0.0000	4.5800	50.0000	0.0000	(9.3533)	(1.0462)	0.0000	1	(10.3996)	01/06/2025
600219.SH	12/16/2024	SDB3260123046	225,900.00	0.5664	124,873.00	127,944.56	0.0000	4.5800	50.0000	0.0000	(15.8866)	(1.7770)	0.0000	1	(17.6636)	01/06/2025
600219.SH	12/16/2024	SDB3260123046	23,800.00	0.5664	13,156.16	13,479.77	0.0000	4.5800	50.0000	0.0000	(1.6738)	(0.1872)	0.0000	1	(1.8610)	01/06/2025
600219.SH	12/16/2024	SDB3260123046	20,300.00	0.5664	11,221.43	11,497.45	0.0000	4.5800	50.0000	0.0000	(1.4276)	(0.1597)	0.0000	1	(1.5873)	01/06/2025
600219.SH	12/16/2024	SDB3260123046	400.00	0.5664	221.11	226.55	0.0000	4.5800	50.0000	0.0000	(0.0281)	(0.0031)	0.0000	1	(0.0313)	01/06/2025
600219.SH	12/16/2024	SDB3260123046	3,300.00	0.5664	1,824.17	1,869.04	0.0000	4.5800	50.0000	0.0000	(0.2321)	(0.0260)	0.0000	1	(0.2580)	01/06/2025
600219.SH	12/16/2024	SDB3260123046	82,100.00	0.5664	45,383.24	46,499.55	0.0000	4.5800	50.0000	0.0000	(5.7738)	(0.6458)	0.0000	1	(6.4196)	01/06/2025
600219.SH	12/16/2024	SDB3260123046	4,700.00	0.5664	2,598.07	2,661.97	0.0000	4.5800	50.0000	0.0000	(0.3305)	(0.0370)	0.0000	1	(0.3675)	01/06/2025
600219.SH	12/16/2024	SDB3260123046	10,800.00	0.5664	5,970.02	6,116.87	0.0000	4.5800	50.0000	0.0000	(0.7595)	(0.0850)	0.0000	1	(0.8445)	01/06/2025
600219.SH	12/16/2024	SDB3260123046	244,900.00	0.5664	135,375.82	138,705.73	0.0000	4.5800	50.0000	0.0000	(17.2228)	(1.9265)	0.0000	1	(19.1493)	01/06/2025
600219.SH	12/16/2024	SDB3260123046	118,700.00	0.5664	65,614.99	67,228.95	0.0000	4.5800	50.0000	0.0000	(8.3477)	(0.9337)	0.0000	1	(9.2814)	01/06/2025
600219.SH	12/16/2024	SDB3260123046	300.00	0.5664	165.83	169.91	0.0000	4.5800	50.0000	0.0000	(0.0211)	(0.0024)	0.0000	1	(0.0235)	01/06/2025
600219.SH	12/16/2024	SDB3260123046	5,800.00	0.5664	3,206.12	3,284.99	0.0000	4.5800	50.0000	0.0000	(0.4079)	(0.0456)	0.0000	1	(0.4535)	01/06/2025
600219.SH	12/16/2024	SDB3260123046	1,800.00	0.5664	995.00	1,019.48	0.0000	4.5800	50.0000	0.0000	(0.1266)	(0.0142)	0.0000	1	(0.1407)	01/06/2025
600219.SH	12/16/2024	SDB3260123046	12,400.00	0.5664	6,854.47	7,023.07	0.0000	4.5800	50.0000	0.0000	(0.8720)	(0.0975)	0.0000	1	(0.9696)	01/06/2025
600219.SH	12/16/2024	SDB3260123046	51,600.00	0.5664	28,523.45	29,225.05	0.0000	4.5800	50.0000	0.0000	(3.6288)	(0.4059)	0.0000	1	(4.0347)	01/06/2025
600219.SH	12/16/2024	SDB3260123046	54,500.00	0.5664	30,126.51	30,867.55	0.0000	4.5800	50.0000	0.0000	(3.8328)	(0.4287)	0.0000	1	(4.2615)	01/06/2025
600219.SH	12/16/2024	SDB3260123046	13,400.00	0.5664	7,407.25	7,589.45	0.0000	4.5800	50.0000	0.0000	(0.9424)	(0.1054)	0.0000	1	(1.0478)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHANDONG NANSHAN ALUMINUM CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600219.SH	12/16/2024	SDB3260123046	700.00	0.5664	386.95	396.46	0.0000	4.5800	50.0000	0.0000	(0.0492)	(0.0055)	0.0000	1	(0.0547)	01/06/2025
600219.SH	12/13/2024	SDB3260123046	14,000.00	0.5563	7,738.92	7,788.79	0.0000	4.5800	50.0000	0.0000	(2.9537)	(0.3245)	0.0000	3	(3.2782)	01/06/2025
600219.SH	12/13/2024	SDB3260123046	41,200.00	0.5563	22,774.54	22,921.29	0.0000	4.5800	50.0000	0.0000	(8.6923)	(0.9551)	0.0000	3	(9.6473)	01/06/2025
600219.SH	12/13/2024	SDB3260123046	500.00	0.5563	276.39	278.17	0.0000	4.5800	50.0000	0.0000	(0.1055)	(0.0116)	0.0000	3	(0.1171)	01/06/2025
600219.SH	12/13/2024	SDB3260123046	43,000.00	0.5563	23,769.54	23,922.71	0.0000	4.5800	50.0000	0.0000	(9.0720)	(0.9968)	0.0000	3	(10.0688)	01/06/2025
600219.SH	12/13/2024	SDB3260123046	16,400.00	0.5563	9,065.59	9,124.01	0.0000	4.5800	50.0000	0.0000	(3.4600)	(0.3802)	0.0000	3	(3.8402)	01/06/2025
600219.SH	12/13/2024	SDB3260123046	146,400.00	0.5563	80,926.99	81,448.47	0.0000	4.5800	50.0000	0.0000	(30.8871)	(3.3937)	0.0000	3	(34.2808)	01/06/2025
600219.SH	12/13/2024	SDB3260123046	69,100.00	0.5563	38,197.10	38,443.23	0.0000	4.5800	50.0000	0.0000	(14.5786)	(1.6018)	0.0000	3	(16.1804)	01/06/2025
600219.SH	12/13/2024	SDB3260123046	17,900.00	0.5563	9,894.76	9,958.52	0.0000	4.5800	50.0000	0.0000	(3.7765)	(0.4149)	0.0000	3	(4.1914)	01/06/2025
600219.SH	12/13/2024	SDB3260123046	200.00	0.5563	110.56	111.27	0.0000	4.5800	50.0000	0.0000	(0.0422)	(0.0046)	0.0000	3	(0.0468)	01/06/2025
600219.SH	12/13/2024	SDB3260123046	20,800.00	0.5563	11,497.82	11,571.91	0.0000	4.5800	50.0000	0.0000	(4.3883)	(0.4822)	0.0000	3	(4.8705)	01/06/2025
600219.SH	12/13/2024	SDB3260123046	200.00	0.5563	110.56	111.27	0.0000	4.5800	50.0000	0.0000	(0.0422)	(0.0046)	0.0000	3	(0.0468)	01/06/2025
600219.SH	12/13/2024	SDB3260123046	13,900.00	0.5563	7,683.64	7,733.15	0.0000	4.5800	50.0000	0.0000	(2.9326)	(0.3222)	0.0000	3	(3.2548)	01/06/2025
600219.SH	12/13/2024	SDB3260123046	200.00	0.5563	110.56	111.27	0.0000	4.5800	50.0000	0.0000	(0.0422)	(0.0046)	0.0000	3	(0.0468)	01/06/2025
600219.SH	12/13/2024	SDB3260123046	45,100.00	0.5563	24,930.38	25,091.02	0.0000	4.5800	50.0000	0.0000	(9.5151)	(1.0455)	0.0000	3	(10.5606)	01/06/2025
600219.SH	12/13/2024	SDB3260123046	66,100.00	0.5563	36,538.76	36,774.21	0.0000	4.5800	50.0000	0.0000	(13.9456)	(1.5323)	0.0000	3	(15.4779)	01/06/2025
600219.SH	12/13/2024	SDB3260123046	6,400.00	0.5563	3,537.79	3,560.59	0.0000	4.5800	50.0000	0.0000	(1.3503)	(0.1484)	0.0000	3	(1.4986)	01/06/2025
600219.SH	12/13/2024	SDB3260123046	47,600.00	0.5563	26,312.33	26,481.88	0.0000	4.5800	50.0000	0.0000	(10.0425)	(1.1034)	0.0000	3	(11.1460)	01/06/2025
600219.SH	12/13/2024	SDB3260123046	27,100.00	0.5563	14,980.34	15,076.87	0.0000	4.5800	50.0000	0.0000	(5.7175)	(0.6282)	0.0000	3	(6.3457)	01/06/2025
600219.SH	12/13/2024	SDB3260123046	5,200.00	0.5563	2,874.46	2,892.98	0.0000	4.5800	50.0000	0.0000	(1.0971)	(0.1205)	0.0000	3	(1.2176)	01/06/2025
600219.SH	12/13/2024	SDB3260123046	100.00	0.5563	55.28	55.63	0.0000	4.5800	50.0000	0.0000	(0.0211)	(0.0023)	0.0000	3	(0.0234)	01/06/2025
600219.SH	12/13/2024	SDB3260123046	1,900.00	0.5563	1,050.28	1,057.05	0.0000	4.5800	50.0000	0.0000	(0.4009)	(0.0440)	0.0000	3	(0.4449)	01/06/2025
600219.SH	12/13/2024	SDB3260123046	133,000.00	0.5563	73,519.74	73,993.49	0.0000	4.5800	50.0000	0.0000	(28.0600)	(3.0831)	0.0000	3	(31.1431)	01/06/2025
600219.SH	12/13/2024	SDB3260123046	225,900.00	0.5563	124,873.00	125,677.66	0.0000	4.5800	50.0000	0.0000	(47.6599)	(5.2366)	0.0000	3	(52.8964)	01/06/2025
600219.SH	12/13/2024	SDB3260123046	23,800.00	0.5563	13,156.16	13,240.94	0.0000	4.5800	50.0000	0.0000	(5.0213)	(0.5517)	0.0000	3	(5.5730)	01/06/2025
600219.SH	12/13/2024	SDB3260123046	20,300.00	0.5563	11,221.43	11,293.74	0.0000	4.5800	50.0000	0.0000	(4.2828)	(0.4706)	0.0000	3	(4.7534)	01/06/2025
600219.SH	12/13/2024	SDB3260123046	400.00	0.5563	221.11	222.54	0.0000	4.5800	50.0000	0.0000	(0.0844)	(0.0093)	0.0000	3	(0.0937)	01/06/2025
600219.SH	12/13/2024	SDB3260123046	3,300.00	0.5563	1,824.17	1,835.93	0.0000	4.5800	50.0000	0.0000	(0.6962)	(0.0765)	0.0000	3	(0.7727)	01/06/2025
600219.SH	12/13/2024	SDB3260123046	82,100.00	0.5563	45,383.24	45,675.68	0.0000	4.5800	50.0000	0.0000	(17.3213)	(1.9032)	0.0000	3	(19.2244)	01/06/2025
600219.SH	12/13/2024	SDB3260123046	4,700.00	0.5563	2,598.07	2,614.81	0.0000	4.5800	50.0000	0.0000	(0.9916)	(0.1090)	0.0000	3	(1.1005)	01/06/2025
600219.SH	12/13/2024	SDB3260123046	10,800.00	0.5563	5,970.02	6,008.49	0.0000	4.5800	50.0000	0.0000	(2.2786)	(0.2504)	0.0000	3	(2.5289)	01/06/2025
600219.SH	12/13/2024	SDB3260123046	244,900.00	0.5563	135,375.82	136,248.16	0.0000	4.5800	50.0000	0.0000	(51.6684)	(5.6770)	0.0000	3	(57.3454)	01/06/2025
600219.SH	12/13/2024	SDB3260123046	118,700.00	0.5563	65,614.99	66,037.80	0.0000	4.5800	50.0000	0.0000	(25.0431)	(2.7516)	0.0000	3	(27.7946)	01/06/2025
600219.SH	12/13/2024	SDB3260123046	300.00	0.5563	165.83	166.90	0.0000	4.5800	50.0000	0.0000	(0.0633)	(0.0070)	0.0000	3	(0.0702)	01/06/2025
600219.SH	12/13/2024	SDB3260123046	5,800.00	0.5563	3,206.12	3,226.78	0.0000	4.5800	50.0000	0.0000	(1.2237)	(0.1344)	0.0000	3	(1.3581)	01/06/2025
600219.SH	12/13/2024	SDB3260123046	1,800.00	0.5563	995.00	1,001.42	0.0000	4.5800	50.0000	0.0000	(0.3798)	(0.0417)	0.0000	3	(0.4215)	01/06/2025
600219.SH	12/13/2024	SDB3260123046	12,400.00	0.5563	6,854.47	6,898.64	0.0000	4.5800	50.0000	0.0000	(2.6161)	(0.2874)	0.0000	3	(2.9036)	01/06/2025
600219.SH	12/13/2024	SDB3260123046	51,600.00	0.5563	28,523.45	28,707.25	0.0000	4.5800	50.0000	0.0000	(10.8864)	(1.1961)	0.0000	3	(12.0826)	01/06/2025
600219.SH	12/13/2024	SDB3260123046	54,500.00	0.5563	30,126.51	30,320.64	0.0000	4.5800	50.0000	0.0000	(11.4983)	(1.2634)	0.0000	3	(12.7616)	01/06/2025
600219.SH	12/13/2024	SDB3260123046	13,400.00	0.5563	7,407.25	7,454.98	0.0000	4.5800	50.0000	0.0000	(2.8271)	(0.3106)	0.0000	3	(3.1377)	01/06/2025
600219.SH	12/13/2024	SDB3260123046	700.00	0.5563	386.95	389.44	0.0000	4.5800	50.0000	0.0000	(0.1477)	(0.0162)	0.0000	3	(0.1639)	01/06/2025
600219.SH	12/12/2024	SDB3260123046	14,000.00	0.5513	7,738.92	7,718.37	0.0000	4.5800	50.0000	0.0000	(0.9846)	(0.1072)	0.0000	1	(1.0918)	01/06/2025
600219.SH	12/12/2024	SDB3260123046	41,200.00	0.5513	22,774.54	22,714.05	0.0000	4.5800	50.0000	0.0000	(2.8974)	(0.3155)	0.0000	1	(3.2129)	01/06/2025
600219.SH	12/12/2024	SDB3260123046	500.00	0.5513	276.39	275.66	0.0000	4.5800	50.0000	0.0000	(0.0352)	(0.0038)	0.0000	1	(0.0390)	01/06/2025
600219.SH	12/12/2024	SDB3260123046	43,000.00	0.5513	23,769.54	23,706.42	0.0000	4.5800	50.0000	0.0000	(3.0240)	(0.3293)	0.0000	1	(3.3533)	01/06/2025
600219.SH	12/12/2024	SDB3260123046	16,400.00	0.5513	9,065.59	9,041.52	0.0000	4.5800	50.0000	0.0000	(1.1533)	(0.1256)	0.0000	1	(1.2789)	01/06/2025
600219.SH	12/12/2024	SDB3260123046	146,400.00	0.5513	80,926.99	80,712.08	0.0000	4.5800	50.0000	0.0000	(10.2957)	(1.1210)	0.0000	1	(11.4167)	01/06/2025
600219.SH	12/12/2024	SDB3260123046	69,100.00	0.5513	38,197.10	38,095.66	0.0000	4.5800	50.0000	0.0000	(4.8595)	(0.5291)	0.0000	1	(5.3886)	01/06/2025
600219.SH	12/12/2024	SDB3260123046	17,900.00	0.5513	9,894.76	9,868.48	0.0000	4.5800	50.0000	0.0000	(1.2588)	(0.1371)	0.0000	1	(1.3959)	01/06/2025
600219.SH	12/12/2024	SDB3260123046	200.00	0.5513	110.56	110.26	0.0000	4.5800	50.0000	0.0000	(0.0141)	(0.0015)	0.0000	1	(0.0156)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHANDONG NANSHAN ALUMINUM CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600219.SH	12/12/2024	SDB3260123046	20,800.00	0.5513	11,497.82	11,467.29	0.0000	4.5800	50.0000	0.0000	(1.4628)	(0.1593)	0.0000	1	(1.6220)	01/06/2025
600219.SH	12/12/2024	SDB3260123046	200.00	0.5513	110.56	110.26	0.0000	4.5800	50.0000	0.0000	(0.0141)	(0.0015)	0.0000	1	(0.0156)	01/06/2025
600219.SH	12/12/2024	SDB3260123046	13,900.00	0.5513	7,683.64	7,663.24	0.0000	4.5800	50.0000	0.0000	(0.9775)	(0.1064)	0.0000	1	(1.0840)	01/06/2025
600219.SH	12/12/2024	SDB3260123046	200.00	0.5513	110.56	110.26	0.0000	4.5800	50.0000	0.0000	(0.0141)	(0.0015)	0.0000	1	(0.0156)	01/06/2025
600219.SH	12/12/2024	SDB3260123046	45,100.00	0.5513	24,930.38	24,864.17	0.0000	4.5800	50.0000	0.0000	(3.1717)	(0.3453)	0.0000	1	(3.5170)	01/06/2025
600219.SH	12/12/2024	SDB3260123046	66,100.00	0.5513	36,538.76	36,441.72	0.0000	4.5800	50.0000	0.0000	(4.6485)	(0.5061)	0.0000	1	(5.1547)	01/06/2025
600219.SH	12/12/2024	SDB3260123046	6,400.00	0.5513	3,537.79	3,528.40	0.0000	4.5800	50.0000	0.0000	(0.4501)	(0.0490)	0.0000	1	(0.4991)	01/06/2025
600219.SH	12/12/2024	SDB3260123046	47,600.00	0.5513	26,312.33	26,242.45	0.0000	4.5800	50.0000	0.0000	(3.3475)	(0.3645)	0.0000	1	(3.7120)	01/06/2025
600219.SH	12/12/2024	SDB3260123046	27,100.00	0.5513	14,980.34	14,940.56	0.0000	4.5800	50.0000	0.0000	(1.9058)	(0.2075)	0.0000	1	(2.1133)	01/06/2025
600219.SH	12/12/2024	SDB3260123046	5,200.00	0.5513	2,874.46	2,866.82	0.0000	4.5800	50.0000	0.0000	(0.3657)	(0.0398)	0.0000	1	(0.4055)	01/06/2025
600219.SH	12/12/2024	SDB3260123046	100.00	0.5513	55.28	55.13	0.0000	4.5800	50.0000	0.0000	(0.0070)	(0.0008)	0.0000	1	(0.0078)	01/06/2025
600219.SH	12/12/2024	SDB3260123046	1,900.00	0.5513	1,050.28	1,047.49	0.0000	4.5800	50.0000	0.0000	(0.1336)	(0.0145)	0.0000	1	(0.1482)	01/06/2025
600219.SH	12/12/2024	SDB3260123046	133,000.00	0.5513	73,519.74	73,324.50	0.0000	4.5800	50.0000	0.0000	(9.3533)	(1.0184)	0.0000	1	(10.3717)	01/06/2025
600219.SH	12/12/2024	SDB3260123046	225,900.00	0.5513	124,873.00	124,541.38	0.0000	4.5800	50.0000	0.0000	(15.8866)	(1.7297)	0.0000	1	(17.6164)	01/06/2025
600219.SH	12/12/2024	SDB3260123046	23,800.00	0.5513	13,156.16	13,121.23	0.0000	4.5800	50.0000	0.0000	(1.6738)	(0.1822)	0.0000	1	(1.8560)	01/06/2025
600219.SH	12/12/2024	SDB3260123046	20,300.00	0.5513	11,221.43	11,191.63	0.0000	4.5800	50.0000	0.0000	(1.4276)	(0.1554)	0.0000	1	(1.5831)	01/06/2025
600219.SH	12/12/2024	SDB3260123046	400.00	0.5513	221.11	220.52	0.0000	4.5800	50.0000	0.0000	(0.0281)	(0.0031)	0.0000	1	(0.0312)	01/06/2025
600219.SH	12/12/2024	SDB3260123046	3,300.00	0.5513	1,824.17	1,819.33	0.0000	4.5800	50.0000	0.0000	(0.2321)	(0.0253)	0.0000	1	(0.2573)	01/06/2025
600219.SH	12/12/2024	SDB3260123046	82,100.00	0.5513	45,383.24	45,262.72	0.0000	4.5800	50.0000	0.0000	(5.7738)	(0.6286)	0.0000	1	(6.4024)	01/06/2025
600219.SH	12/12/2024	SDB3260123046	4,700.00	0.5513	2,598.07	2,591.17	0.0000	4.5800	50.0000	0.0000	(0.3305)	(0.0360)	0.0000	1	(0.3665)	01/06/2025
600219.SH	12/12/2024	SDB3260123046	10,800.00	0.5513	5,970.02	5,954.17	0.0000	4.5800	50.0000	0.0000	(0.7595)	(0.0827)	0.0000	1	(0.8422)	01/06/2025
600219.SH	12/12/2024	SDB3260123046	244,900.00	0.5513	135,375.82	135,016.31	0.0000	4.5800	50.0000	0.0000	(17.2228)	(1.8752)	0.0000	1	(19.0980)	01/06/2025
600219.SH	12/12/2024	SDB3260123046	118,700.00	0.5513	65,614.99	65,440.73	0.0000	4.5800	50.0000	0.0000	(8.3477)	(0.9089)	0.0000	1	(9.2566)	01/06/2025
600219.SH	12/12/2024	SDB3260123046	300.00	0.5513	165.83	165.39	0.0000	4.5800	50.0000	0.0000	(0.0211)	(0.0023)	0.0000	1	(0.0234)	01/06/2025
600219.SH	12/12/2024	SDB3260123046	5,800.00	0.5513	3,206.12	3,197.61	0.0000	4.5800	50.0000	0.0000	(0.4079)	(0.0444)	0.0000	1	(0.4523)	01/06/2025
600219.SH	12/12/2024	SDB3260123046	1,800.00	0.5513	995.00	992.36	0.0000	4.5800	50.0000	0.0000	(0.1266)	(0.0138)	0.0000	1	(0.1404)	01/06/2025
600219.SH	12/12/2024	SDB3260123046	12,400.00	0.5513	6,854.47	6,836.27	0.0000	4.5800	50.0000	0.0000	(0.8720)	(0.0949)	0.0000	1	(0.9670)	01/06/2025
600219.SH	12/12/2024	SDB3260123046	51,600.00	0.5513	28,523.45	28,447.70	0.0000	4.5800	50.0000	0.0000	(3.6288)	(0.3951)	0.0000	1	(4.0239)	01/06/2025
600219.SH	12/12/2024	SDB3260123046	54,500.00	0.5513	30,126.51	30,046.50	0.0000	4.5800	50.0000	0.0000	(3.8328)	(0.4173)	0.0000	1	(4.2501)	01/06/2025
600219.SH	12/12/2024	SDB3260123046	13,400.00	0.5513	7,407.25	7,387.58	0.0000	4.5800	50.0000	0.0000	(0.9424)	(0.1026)	0.0000	1	(1.0450)	01/06/2025
600219.SH	12/12/2024	SDB3260123046	700.00	0.5513	386.95	385.92	0.0000	4.5800	50.0000	0.0000	(0.0492)	(0.0054)	0.0000	1	(0.0546)	01/06/2025
600219.SH	12/11/2024	SDB3260123046	14,000.00	0.5604	7,738.92	7,844.91	0.0000	4.5800	50.0000	0.0000	(0.9846)	(0.1090)	0.0000	1	(1.0935)	01/06/2025
600219.SH	12/11/2024	SDB3260123046	41,200.00	0.5604	22,774.54	23,086.46	0.0000	4.5800	50.0000	0.0000	(2.8974)	(0.3206)	0.0000	1	(3.2181)	01/06/2025
600219.SH	12/11/2024	SDB3260123046	500.00	0.5604	276.39	280.18	0.0000	4.5800	50.0000	0.0000	(0.0352)	(0.0039)	0.0000	1	(0.0391)	01/06/2025
600219.SH	12/11/2024	SDB3260123046	43,000.00	0.5604	23,769.54	24,095.09	0.0000	4.5800	50.0000	0.0000	(3.0240)	(0.3347)	0.0000	1	(3.3587)	01/06/2025
600219.SH	12/11/2024	SDB3260123046	16,400.00	0.5604	9,065.59	9,189.76	0.0000	4.5800	50.0000	0.0000	(1.1533)	(0.1276)	0.0000	1	(1.2810)	01/06/2025
600219.SH	12/11/2024	SDB3260123046	146,400.00	0.5604	80,926.99	82,035.39	0.0000	4.5800	50.0000	0.0000	(10.2957)	(1.1394)	0.0000	1	(11.4351)	01/06/2025
600219.SH	12/11/2024	SDB3260123046	69,100.00	0.5604	38,197.10	38,720.25	0.0000	4.5800	50.0000	0.0000	(4.8595)	(0.5378)	0.0000	1	(5.3973)	01/06/2025
600219.SH	12/11/2024	SDB3260123046	17,900.00	0.5604	9,894.76	10,030.28	0.0000	4.5800	50.0000	0.0000	(1.2588)	(0.1393)	0.0000	1	(1.3981)	01/06/2025
600219.SH	12/11/2024	SDB3260123046	200.00	0.5604	110.56	112.07	0.0000	4.5800	50.0000	0.0000	(0.0141)	(0.0016)	0.0000	1	(0.0156)	01/06/2025
600219.SH	12/11/2024	SDB3260123046	20,800.00	0.5604	11,497.82	11,655.30	0.0000	4.5800	50.0000	0.0000	(1.4628)	(0.1619)	0.0000	1	(1.6247)	01/06/2025
600219.SH	12/11/2024	SDB3260123046	200.00	0.5604	110.56	112.07	0.0000	4.5800	50.0000	0.0000	(0.0141)	(0.0016)	0.0000	1	(0.0156)	01/06/2025
600219.SH	12/11/2024	SDB3260123046	13,900.00	0.5604	7,683.64	7,788.88	0.0000	4.5800	50.0000	0.0000	(0.9775)	(0.1082)	0.0000	1	(1.0857)	01/06/2025
600219.SH	12/11/2024	SDB3260123046	200.00	0.5604	110.56	112.07	0.0000	4.5800	50.0000	0.0000	(0.0141)	(0.0016)	0.0000	1	(0.0156)	01/06/2025
600219.SH	12/11/2024	SDB3260123046	45,100.00	0.5604	24,930.38	25,271.83	0.0000	4.5800	50.0000	0.0000	(3.1717)	(0.3510)	0.0000	1	(3.5227)	01/06/2025
600219.SH	12/11/2024	SDB3260123046	66,100.00	0.5604	36,538.76	37,039.20	0.0000	4.5800	50.0000	0.0000	(4.6485)	(0.5144)	0.0000	1	(5.1630)	01/06/2025
600219.SH	12/11/2024	SDB3260123046	6,400.00	0.5604	3,537.79	3,586.25	0.0000	4.5800	50.0000	0.0000	(0.4501)	(0.0498)	0.0000	1	(0.4999)	01/06/2025
600219.SH	12/11/2024	SDB3260123046	47,600.00	0.5604	26,312.33	26,672.71	0.0000	4.5800	50.0000	0.0000	(3.3475)	(0.3705)	0.0000	1	(3.7180)	01/06/2025
600219.SH	12/11/2024	SDB3260123046	27,100.00	0.5604	14,980.34	15,185.51	0.0000	4.5800	50.0000	0.0000	(1.9058)	(0.2109)	0.0000	1	(2.1167)	01/06/2025
600219.SH	12/11/2024	SDB3260123046	5,200.00	0.5604	2,874.46	2,913.83	0.0000	4.5800	50.0000	0.0000	(0.3657)	(0.0405)	0.0000	1	(0.4062)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHANDONG NANSHAN ALUMINUM CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600219.SH	12/11/2024	SDB3260123046	100.00	0.5604	55.28	56.04	0.0000	4.5800	50.0000	0.0000	(0.0070)	(0.0008)	0.0000	1	(0.0078)	01/06/2025
600219.SH	12/11/2024	SDB3260123046	1,900.00	0.5604	1,050.28	1,064.67	0.0000	4.5800	50.0000	0.0000	(0.1336)	(0.0148)	0.0000	1	(0.1484)	01/06/2025
600219.SH	12/11/2024	SDB3260123046	133,000.00	0.5604	73,519.74	74,526.68	0.0000	4.5800	50.0000	0.0000	(9.3533)	(1.0351)	0.0000	1	(10.3884)	01/06/2025
600219.SH	12/11/2024	SDB3260123046	225,900.00	0.5604	124,873.00	126,583.29	0.0000	4.5800	50.0000	0.0000	(15.8866)	(1.7581)	0.0000	1	(17.6447)	01/06/2025
600219.SH	12/11/2024	SDB3260123046	23,800.00	0.5604	13,156.16	13,336.35	0.0000	4.5800	50.0000	0.0000	(1.6738)	(0.1852)	0.0000	1	(1.8590)	01/06/2025
600219.SH	12/11/2024	SDB3260123046	20,300.00	0.5604	11,221.43	11,375.13	0.0000	4.5800	50.0000	0.0000	(1.4276)	(0.1580)	0.0000	1	(1.5856)	01/06/2025
600219.SH	12/11/2024	SDB3260123046	400.00	0.5604	221.11	224.14	0.0000	4.5800	50.0000	0.0000	(0.0281)	(0.0031)	0.0000	1	(0.0312)	01/06/2025
600219.SH	12/11/2024	SDB3260123046	3,300.00	0.5604	1,824.17	1,849.16	0.0000	4.5800	50.0000	0.0000	(0.2321)	(0.0257)	0.0000	1	(0.2578)	01/06/2025
600219.SH	12/11/2024	SDB3260123046	82,100.00	0.5604	45,383.24	46,004.82	0.0000	4.5800	50.0000	0.0000	(5.7738)	(0.6390)	0.0000	1	(6.4127)	01/06/2025
600219.SH	12/11/2024	SDB3260123046	4,700.00	0.5604	2,598.07	2,633.65	0.0000	4.5800	50.0000	0.0000	(0.3305)	(0.0366)	0.0000	1	(0.3671)	01/06/2025
600219.SH	12/11/2024	SDB3260123046	10,800.00	0.5604	5,970.02	6,051.79	0.0000	4.5800	50.0000	0.0000	(0.7595)	(0.0841)	0.0000	1	(0.8436)	01/06/2025
600219.SH	12/11/2024	SDB3260123046	244,900.00	0.5604	135,375.82	137,229.96	0.0000	4.5800	50.0000	0.0000	(17.2228)	(1.9060)	0.0000	1	(19.1288)	01/06/2025
600219.SH	12/11/2024	SDB3260123046	118,700.00	0.5604	65,614.99	66,513.66	0.0000	4.5800	50.0000	0.0000	(8.3477)	(0.9238)	0.0000	1	(9.2715)	01/06/2025
600219.SH	12/11/2024	SDB3260123046	300.00	0.5604	165.83	168.11	0.0000	4.5800	50.0000	0.0000	(0.0211)	(0.0023)	0.0000	1	(0.0234)	01/06/2025
600219.SH	12/11/2024	SDB3260123046	5,800.00	0.5604	3,206.12	3,250.04	0.0000	4.5800	50.0000	0.0000	(0.4079)	(0.0451)	0.0000	1	(0.4530)	01/06/2025
600219.SH	12/11/2024	SDB3260123046	1,800.00	0.5604	995.00	1,008.63	0.0000	4.5800	50.0000	0.0000	(0.1266)	(0.0140)	0.0000	1	(0.1406)	01/06/2025
600219.SH	12/11/2024	SDB3260123046	12,400.00	0.5604	6,854.47	6,948.35	0.0000	4.5800	50.0000	0.0000	(0.8720)	(0.0965)	0.0000	1	(0.9685)	01/06/2025
600219.SH	12/11/2024	SDB3260123046	51,600.00	0.5604	28,523.45	28,914.11	0.0000	4.5800	50.0000	0.0000	(3.6288)	(0.4016)	0.0000	1	(4.0304)	01/06/2025
600219.SH	12/11/2024	SDB3260123046	54,500.00	0.5604	30,126.51	30,539.13	0.0000	4.5800	50.0000	0.0000	(3.8328)	(0.4242)	0.0000	1	(4.2569)	01/06/2025
600219.SH	12/11/2024	SDB3260123046	13,400.00	0.5604	7,407.25	7,508.70	0.0000	4.5800	50.0000	0.0000	(0.9424)	(0.1043)	0.0000	1	(1.0467)	01/06/2025
600219.SH	12/11/2024	SDB3260123046	700.00	0.5604	386.95	392.25	0.0000	4.5800	50.0000	0.0000	(0.0492)	(0.0054)	0.0000	1	(0.0547)	01/06/2025
600219.SH	12/10/2024	SDB3260123046	14,000.00	0.5470	7,738.92	7,658.48	0.0000	4.5800	50.0000	0.0000	(0.9846)	(0.1064)	0.0000	1	(1.0909)	01/06/2025
600219.SH	12/10/2024	SDB3260123046	41,200.00	0.5470	22,774.54	22,537.80	0.0000	4.5800	50.0000	0.0000	(2.8974)	(0.3130)	0.0000	1	(3.2105)	01/06/2025
600219.SH	12/10/2024	SDB3260123046	500.00	0.5470	276.39	273.52	0.0000	4.5800	50.0000	0.0000	(0.0352)	(0.0038)	0.0000	1	(0.0390)	01/06/2025
600219.SH	12/10/2024	SDB3260123046	43,000.00	0.5470	23,769.54	23,522.46	0.0000	4.5800	50.0000	0.0000	(3.0240)	(0.3267)	0.0000	1	(3.3507)	01/06/2025
600219.SH	12/10/2024	SDB3260123046	16,400.00	0.5470	9,065.59	8,971.36	0.0000	4.5800	50.0000	0.0000	(1.1533)	(0.1246)	0.0000	1	(1.2779)	01/06/2025
600219.SH	12/10/2024	SDB3260123046	146,400.00	0.5470	80,926.99	80,085.78	0.0000	4.5800	50.0000	0.0000	(10.2957)	(1.1123)	0.0000	1	(11.4080)	01/06/2025
600219.SH	12/10/2024	SDB3260123046	69,100.00	0.5470	38,197.10	37,800.05	0.0000	4.5800	50.0000	0.0000	(4.8595)	(0.5250)	0.0000	1	(5.3845)	01/06/2025
600219.SH	12/10/2024	SDB3260123046	17,900.00	0.5470	9,894.76	9,791.91	0.0000	4.5800	50.0000	0.0000	(1.2588)	(0.1360)	0.0000	1	(1.3948)	01/06/2025
600219.SH	12/10/2024	SDB3260123046	200.00	0.5470	110.56	109.41	0.0000	4.5800	50.0000	0.0000	(0.0141)	(0.0015)	0.0000	1	(0.0156)	01/06/2025
600219.SH	12/10/2024	SDB3260123046	20,800.00	0.5470	11,497.82	11,378.31	0.0000	4.5800	50.0000	0.0000	(1.4628)	(0.1580)	0.0000	1	(1.6208)	01/06/2025
600219.SH	12/10/2024	SDB3260123046	200.00	0.5470	110.56	109.41	0.0000	4.5800	50.0000	0.0000	(0.0141)	(0.0015)	0.0000	1	(0.0156)	01/06/2025
600219.SH	12/10/2024	SDB3260123046	13,900.00	0.5470	7,683.64	7,603.77	0.0000	4.5800	50.0000	0.0000	(0.9775)	(0.1056)	0.0000	1	(1.0831)	01/06/2025
600219.SH	12/10/2024	SDB3260123046	200.00	0.5470	110.56	109.41	0.0000	4.5800	50.0000	0.0000	(0.0141)	(0.0015)	0.0000	1	(0.0156)	01/06/2025
600219.SH	12/10/2024	SDB3260123046	45,100.00	0.5470	24,930.38	24,671.23	0.0000	4.5800	50.0000	0.0000	(3.1717)	(0.3427)	0.0000	1	(3.5144)	01/06/2025
600219.SH	12/10/2024	SDB3260123046	66,100.00	0.5470	36,538.76	36,158.95	0.0000	4.5800	50.0000	0.0000	(4.6485)	(0.5022)	0.0000	1	(5.1507)	01/06/2025
600219.SH	12/10/2024	SDB3260123046	6,400.00	0.5470	3,537.79	3,501.02	0.0000	4.5800	50.0000	0.0000	(0.4501)	(0.0486)	0.0000	1	(0.4987)	01/06/2025
600219.SH	12/10/2024	SDB3260123046	47,600.00	0.5470	26,312.33	26,038.82	0.0000	4.5800	50.0000	0.0000	(3.3475)	(0.3617)	0.0000	1	(3.7092)	01/06/2025
600219.SH	12/10/2024	SDB3260123046	27,100.00	0.5470	14,980.34	14,824.62	0.0000	4.5800	50.0000	0.0000	(1.9058)	(0.2059)	0.0000	1	(2.1117)	01/06/2025
600219.SH	12/10/2024	SDB3260123046	5,200.00	0.5470	2,874.46	2,844.58	0.0000	4.5800	50.0000	0.0000	(0.3657)	(0.0395)	0.0000	1	(0.4052)	01/06/2025
600219.SH	12/10/2024	SDB3260123046	100.00	0.5470	55.28	54.70	0.0000	4.5800	50.0000	0.0000	(0.0070)	(0.0008)	0.0000	1	(0.0078)	01/06/2025
600219.SH	12/10/2024	SDB3260123046	1,900.00	0.5470	1,050.28	1,039.36	0.0000	4.5800	50.0000	0.0000	(0.1336)	(0.0144)	0.0000	1	(0.1481)	01/06/2025
600219.SH	12/10/2024	SDB3260123046	133,000.00	0.5470	73,519.74	72,755.52	0.0000	4.5800	50.0000	0.0000	(9.3533)	(1.0105)	0.0000	1	(10.3638)	01/06/2025
600219.SH	12/10/2024	SDB3260123046	225,900.00	0.5470	124,873.00	123,574.98	0.0000	4.5800	50.0000	0.0000	(15.8866)	(1.7163)	0.0000	1	(17.6029)	01/06/2025
600219.SH	12/10/2024	SDB3260123046	23,800.00	0.5470	13,156.16	13,019.41	0.0000	4.5800	50.0000	0.0000	(1.6738)	(0.1808)	0.0000	1	(1.8546)	01/06/2025
600219.SH	12/10/2024	SDB3260123046	20,300.00	0.5470	11,221.43	11,104.79	0.0000	4.5800	50.0000	0.0000	(1.4276)	(0.1542)	0.0000	1	(1.5818)	01/06/2025
600219.SH	12/10/2024	SDB3260123046	400.00	0.5470	221.11	218.81	0.0000	4.5800	50.0000	0.0000	(0.0281)	(0.0030)	0.0000	1	(0.0312)	01/06/2025
600219.SH	12/10/2024	SDB3260123046	3,300.00	0.5470	1,824.17	1,805.21	0.0000	4.5800	50.0000	0.0000	(0.2321)	(0.0251)	0.0000	1	(0.2571)	01/06/2025
600219.SH	12/10/2024	SDB3260123046	82,100.00	0.5470	45,383.24	44,911.49	0.0000	4.5800	50.0000	0.0000	(5.7738)	(0.6238)	0.0000	1	(6.3975)	01/06/2025
600219.SH	12/10/2024	SDB3260123046	4,700.00	0.5470	2,598.07	2,571.06	0.0000	4.5800	50.0000	0.0000	(0.3305)	(0.0357)	0.0000	1	(0.3662)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHANDONG NANSHAN ALUMINUM CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600219.SH	12/10/2024	SDB3260123046	10,800.00	0.5470	5,970.02	5,907.97	0.0000	4.5800	50.0000	0.0000	(0.7595)	(0.0821)	0.0000	1	(0.8416)	01/06/2025
600219.SH	12/10/2024	SDB3260123046	244,900.00	0.5470	135,375.82	133,968.63	0.0000	4.5800	50.0000	0.0000	(17.2228)	(1.8607)	0.0000	1	(19.0835)	01/06/2025
600219.SH	12/10/2024	SDB3260123046	118,700.00	0.5470	65,614.99	64,932.94	0.0000	4.5800	50.0000	0.0000	(8.3477)	(0.9018)	0.0000	1	(9.2495)	01/06/2025
600219.SH	12/10/2024	SDB3260123046	300.00	0.5470	165.83	164.11	0.0000	4.5800	50.0000	0.0000	(0.0211)	(0.0023)	0.0000	1	(0.0234)	01/06/2025
600219.SH	12/10/2024	SDB3260123046	5,800.00	0.5470	3,206.12	3,172.80	0.0000	4.5800	50.0000	0.0000	(0.4079)	(0.0441)	0.0000	1	(0.4520)	01/06/2025
600219.SH	12/10/2024	SDB3260123046	1,800.00	0.5470	995.00	984.66	0.0000	4.5800	50.0000	0.0000	(0.1266)	(0.0137)	0.0000	1	(0.1403)	01/06/2025
600219.SH	12/10/2024	SDB3260123046	12,400.00	0.5470	6,854.47	6,783.22	0.0000	4.5800	50.0000	0.0000	(0.8720)	(0.0942)	0.0000	1	(0.9663)	01/06/2025
600219.SH	12/10/2024	SDB3260123046	51,600.00	0.5470	28,523.45	28,226.95	0.0000	4.5800	50.0000	0.0000	(3.6288)	(0.3920)	0.0000	1	(4.0209)	01/06/2025
600219.SH	12/10/2024	SDB3260123046	54,500.00	0.5470	30,126.51	29,813.35	0.0000	4.5800	50.0000	0.0000	(3.8328)	(0.4141)	0.0000	1	(4.2468)	01/06/2025
600219.SH	12/10/2024	SDB3260123046	13,400.00	0.5470	7,407.25	7,330.26	0.0000	4.5800	50.0000	0.0000	(0.9424)	(0.1018)	0.0000	1	(1.0442)	01/06/2025
600219.SH	12/10/2024	SDB3260123046	700.00	0.5470	386.95	382.92	0.0000	4.5800	50.0000	0.0000	(0.0492)	(0.0053)	0.0000	1	(0.0545)	01/06/2025
600219.SH	12/09/2024	SDB3260123046	14,000.00	0.5504	7,738.92	7,706.24	0.0000	4.5800	50.0000	0.0000	(0.9846)	(0.1070)	0.0000	1	(1.0916)	01/06/2025
600219.SH	12/09/2024	SDB3260123046	41,200.00	0.5504	22,774.54	22,678.38	0.0000	4.5800	50.0000	0.0000	(2.8974)	(0.3150)	0.0000	1	(3.2124)	01/06/2025
600219.SH	12/09/2024	SDB3260123046	500.00	0.5504	276.39	275.22	0.0000	4.5800	50.0000	0.0000	(0.0352)	(0.0038)	0.0000	1	(0.0390)	01/06/2025
600219.SH	12/09/2024	SDB3260123046	43,000.00	0.5504	23,769.54	23,669.18	0.0000	4.5800	50.0000	0.0000	(3.0240)	(0.3287)	0.0000	1	(3.3528)	01/06/2025
600219.SH	12/09/2024	SDB3260123046	16,400.00	0.5504	9,065.59	9,027.31	0.0000	4.5800	50.0000	0.0000	(1.1533)	(0.1254)	0.0000	1	(1.2787)	01/06/2025
600219.SH	12/09/2024	SDB3260123046	146,400.00	0.5504	80,926.99	80,585.29	0.0000	4.5800	50.0000	0.0000	(10.2957)	(1.1192)	0.0000	1	(11.4150)	01/06/2025
600219.SH	12/09/2024	SDB3260123046	69,100.00	0.5504	38,197.10	38,035.82	0.0000	4.5800	50.0000	0.0000	(4.8595)	(0.5283)	0.0000	1	(5.3878)	01/06/2025
600219.SH	12/09/2024	SDB3260123046	17,900.00	0.5504	9,894.76	9,852.98	0.0000	4.5800	50.0000	0.0000	(1.2588)	(0.1368)	0.0000	1	(1.3957)	01/06/2025
600219.SH	12/09/2024	SDB3260123046	200.00	0.5504	110.56	110.09	0.0000	4.5800	50.0000	0.0000	(0.0141)	(0.0015)	0.0000	1	(0.0156)	01/06/2025
600219.SH	12/09/2024	SDB3260123046	20,800.00	0.5504	11,497.82	11,449.28	0.0000	4.5800	50.0000	0.0000	(1.4628)	(0.1590)	0.0000	1	(1.6218)	01/06/2025
600219.SH	12/09/2024	SDB3260123046	200.00	0.5504	110.56	110.09	0.0000	4.5800	50.0000	0.0000	(0.0141)	(0.0015)	0.0000	1	(0.0156)	01/06/2025
600219.SH	12/09/2024	SDB3260123046	13,900.00	0.5504	7,683.64	7,651.20	0.0000	4.5800	50.0000	0.0000	(0.9775)	(0.1063)	0.0000	1	(1.0838)	01/06/2025
600219.SH	12/09/2024	SDB3260123046	200.00	0.5504	110.56	110.09	0.0000	4.5800	50.0000	0.0000	(0.0141)	(0.0015)	0.0000	1	(0.0156)	01/06/2025
600219.SH	12/09/2024	SDB3260123046	45,100.00	0.5504	24,930.38	24,825.11	0.0000	4.5800	50.0000	0.0000	(3.1717)	(0.3448)	0.0000	1	(3.5165)	01/06/2025
600219.SH	12/09/2024	SDB3260123046	66,100.00	0.5504	36,538.76	36,384.48	0.0000	4.5800	50.0000	0.0000	(4.6485)	(0.5053)	0.0000	1	(5.1539)	01/06/2025
600219.SH	12/09/2024	SDB3260123046	6,400.00	0.5504	3,537.79	3,522.85	0.0000	4.5800	50.0000	0.0000	(0.4501)	(0.0489)	0.0000	1	(0.4990)	01/06/2025
600219.SH	12/09/2024	SDB3260123046	47,600.00	0.5504	26,312.33	26,201.23	0.0000	4.5800	50.0000	0.0000	(3.3475)	(0.3639)	0.0000	1	(3.7114)	01/06/2025
600219.SH	12/09/2024	SDB3260123046	27,100.00	0.5504	14,980.34	14,917.09	0.0000	4.5800	50.0000	0.0000	(1.9058)	(0.2072)	0.0000	1	(2.1130)	01/06/2025
600219.SH	12/09/2024	SDB3260123046	5,200.00	0.5504	2,874.46	2,862.32	0.0000	4.5800	50.0000	0.0000	(0.3657)	(0.0398)	0.0000	1	(0.4054)	01/06/2025
600219.SH	12/09/2024	SDB3260123046	100.00	0.5504	55.28	55.04	0.0000	4.5800	50.0000	0.0000	(0.0070)	(0.0008)	0.0000	1	(0.0078)	01/06/2025
600219.SH	12/09/2024	SDB3260123046	1,900.00	0.5504	1,050.28	1,045.85	0.0000	4.5800	50.0000	0.0000	(0.1336)	(0.0145)	0.0000	1	(0.1481)	01/06/2025
600219.SH	12/09/2024	SDB3260123046	133,000.00	0.5504	73,519.74	73,209.32	0.0000	4.5800	50.0000	0.0000	(9.3533)	(1.0168)	0.0000	1	(10.3701)	01/06/2025
600219.SH	12/09/2024	SDB3260123046	225,900.00	0.5504	124,873.00	124,345.75	0.0000	4.5800	50.0000	0.0000	(15.8866)	(1.7270)	0.0000	1	(17.6136)	01/06/2025
600219.SH	12/09/2024	SDB3260123046	23,800.00	0.5504	13,156.16	13,100.61	0.0000	4.5800	50.0000	0.0000	(1.6738)	(0.1820)	0.0000	1	(1.8557)	01/06/2025
600219.SH	12/09/2024	SDB3260123046	20,300.00	0.5504	11,221.43	11,174.05	0.0000	4.5800	50.0000	0.0000	(1.4276)	(0.1552)	0.0000	1	(1.5828)	01/06/2025
600219.SH	12/09/2024	SDB3260123046	400.00	0.5504	221.11	220.18	0.0000	4.5800	50.0000	0.0000	(0.0281)	(0.0031)	0.0000	1	(0.0312)	01/06/2025
600219.SH	12/09/2024	SDB3260123046	3,300.00	0.5504	1,824.17	1,816.47	0.0000	4.5800	50.0000	0.0000	(0.2321)	(0.0252)	0.0000	1	(0.2573)	01/06/2025
600219.SH	12/09/2024	SDB3260123046	82,100.00	0.5504	45,383.24	45,191.62	0.0000	4.5800	50.0000	0.0000	(5.7738)	(0.6277)	0.0000	1	(6.4014)	01/06/2025
600219.SH	12/09/2024	SDB3260123046	4,700.00	0.5504	2,598.07	2,587.10	0.0000	4.5800	50.0000	0.0000	(0.3305)	(0.0359)	0.0000	1	(0.3665)	01/06/2025
600219.SH	12/09/2024	SDB3260123046	10,800.00	0.5504	5,970.02	5,944.82	0.0000	4.5800	50.0000	0.0000	(0.7595)	(0.0826)	0.0000	1	(0.8421)	01/06/2025
600219.SH	12/09/2024	SDB3260123046	244,900.00	0.5504	135,375.82	134,804.23	0.0000	4.5800	50.0000	0.0000	(17.2228)	(1.8723)	0.0000	1	(19.0951)	01/06/2025
600219.SH	12/09/2024	SDB3260123046	118,700.00	0.5504	65,614.99	65,337.94	0.0000	4.5800	50.0000	0.0000	(8.3477)	(0.9075)	0.0000	1	(9.2552)	01/06/2025
600219.SH	12/09/2024	SDB3260123046	300.00	0.5504	165.83	165.13	0.0000	4.5800	50.0000	0.0000	(0.0211)	(0.0023)	0.0000	1	(0.0234)	01/06/2025
600219.SH	12/09/2024	SDB3260123046	5,800.00	0.5504	3,206.12	3,192.59	0.0000	4.5800	50.0000	0.0000	(0.4079)	(0.0443)	0.0000	1	(0.4522)	01/06/2025
600219.SH	12/09/2024	SDB3260123046	1,800.00	0.5504	995.00	990.80	0.0000	4.5800	50.0000	0.0000	(0.1266)	(0.0138)	0.0000	1	(0.1403)	01/06/2025
600219.SH	12/09/2024	SDB3260123046	12,400.00	0.5504	6,854.47	6,825.53	0.0000	4.5800	50.0000	0.0000	(0.8720)	(0.0948)	0.0000	1	(0.9668)	01/06/2025
600219.SH	12/09/2024	SDB3260123046	51,600.00	0.5504	28,523.45	28,403.01	0.0000	4.5800	50.0000	0.0000	(3.6288)	(0.3945)	0.0000	1	(4.0233)	01/06/2025
600219.SH	12/09/2024	SDB3260123046	54,500.00	0.5504	30,126.51	29,999.31	0.0000	4.5800	50.0000	0.0000	(3.8328)	(0.4167)	0.0000	1	(4.2494)	01/06/2025
600219.SH	12/09/2024	SDB3260123046	13,400.00	0.5504	7,407.25	7,375.98	0.0000	4.5800	50.0000	0.0000	(0.9424)	(0.1024)	0.0000	1	(1.0448)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHANDONG NANSHAN ALUMINUM CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600219.SH	12/09/2024	SDB3260123046	700.00	0.5504	386.95	385.31	0.0000	4.5800	50.0000	0.0000	(0.0492)	(0.0054)	0.0000	1	(0.0546)	01/06/2025
600219.SH	12/06/2024	SDB3260123046	14,000.00	0.5494	7,738.92	7,690.94	0.0000	4.5800	50.0000	0.0000	(2.9537)	(0.3205)	0.0000	3	(3.2741)	01/06/2025
600219.SH	12/06/2024	SDB3260123046	41,200.00	0.5494	22,774.54	22,633.34	0.0000	4.5800	50.0000	0.0000	(8.6923)	(0.9431)	0.0000	3	(9.6353)	01/06/2025
600219.SH	12/06/2024	SDB3260123046	500.00	0.5494	276.39	274.68	0.0000	4.5800	50.0000	0.0000	(0.1055)	(0.0114)	0.0000	3	(0.1169)	01/06/2025
600219.SH	12/06/2024	SDB3260123046	43,000.00	0.5494	23,769.54	23,622.18	0.0000	4.5800	50.0000	0.0000	(9.0720)	(0.9843)	0.0000	3	(10.0563)	01/06/2025
600219.SH	12/06/2024	SDB3260123046	16,400.00	0.5494	9,065.59	9,009.39	0.0000	4.5800	50.0000	0.0000	(3.4600)	(0.3754)	0.0000	3	(3.8354)	01/06/2025
600219.SH	12/06/2024	SDB3260123046	146,400.00	0.5494	80,926.99	80,425.28	0.0000	4.5800	50.0000	0.0000	(30.8871)	(3.3511)	0.0000	3	(34.2382)	01/06/2025
600219.SH	12/06/2024	SDB3260123046	69,100.00	0.5494	38,197.10	37,960.29	0.0000	4.5800	50.0000	0.0000	(14.5786)	(1.5817)	0.0000	3	(16.1602)	01/06/2025
600219.SH	12/06/2024	SDB3260123046	17,900.00	0.5494	9,894.76	9,833.42	0.0000	4.5800	50.0000	0.0000	(3.7765)	(0.4097)	0.0000	3	(4.1862)	01/06/2025
600219.SH	12/06/2024	SDB3260123046	200.00	0.5494	110.56	109.87	0.0000	4.5800	50.0000	0.0000	(0.0422)	(0.0046)	0.0000	3	(0.0468)	01/06/2025
600219.SH	12/06/2024	SDB3260123046	20,800.00	0.5494	11,497.82	11,426.54	0.0000	4.5800	50.0000	0.0000	(4.3883)	(0.4761)	0.0000	3	(4.8644)	01/06/2025
600219.SH	12/06/2024	SDB3260123046	200.00	0.5494	110.56	109.87	0.0000	4.5800	50.0000	0.0000	(0.0422)	(0.0046)	0.0000	3	(0.0468)	01/06/2025
600219.SH	12/06/2024	SDB3260123046	13,900.00	0.5494	7,683.64	7,636.01	0.0000	4.5800	50.0000	0.0000	(2.9326)	(0.3182)	0.0000	3	(3.2508)	01/06/2025
600219.SH	12/06/2024	SDB3260123046	200.00	0.5494	110.56	109.87	0.0000	4.5800	50.0000	0.0000	(0.0422)	(0.0046)	0.0000	3	(0.0468)	01/06/2025
600219.SH	12/06/2024	SDB3260123046	45,100.00	0.5494	24,930.38	24,775.82	0.0000	4.5800	50.0000	0.0000	(9.5151)	(1.0323)	0.0000	3	(10.5474)	01/06/2025
600219.SH	12/06/2024	SDB3260123046	66,100.00	0.5494	36,538.76	36,312.23	0.0000	4.5800	50.0000	0.0000	(13.9456)	(1.5130)	0.0000	3	(15.4586)	01/06/2025
600219.SH	12/06/2024	SDB3260123046	6,400.00	0.5494	3,537.79	3,515.86	0.0000	4.5800	50.0000	0.0000	(1.3503)	(0.1465)	0.0000	3	(1.4968)	01/06/2025
600219.SH	12/06/2024	SDB3260123046	47,600.00	0.5494	26,312.33	26,149.20	0.0000	4.5800	50.0000	0.0000	(10.0425)	(1.0896)	0.0000	3	(11.1321)	01/06/2025
600219.SH	12/06/2024	SDB3260123046	27,100.00	0.5494	14,980.34	14,887.47	0.0000	4.5800	50.0000	0.0000	(5.7175)	(0.6203)	0.0000	3	(6.3378)	01/06/2025
600219.SH	12/06/2024	SDB3260123046	5,200.00	0.5494	2,874.46	2,856.64	0.0000	4.5800	50.0000	0.0000	(1.0971)	(0.1190)	0.0000	3	(1.2161)	01/06/2025
600219.SH	12/06/2024	SDB3260123046	100.00	0.5494	55.28	54.94	0.0000	4.5800	50.0000	0.0000	(0.0211)	(0.0023)	0.0000	3	(0.0234)	01/06/2025
600219.SH	12/06/2024	SDB3260123046	1,900.00	0.5494	1,050.28	1,043.77	0.0000	4.5800	50.0000	0.0000	(0.4009)	(0.0435)	0.0000	3	(0.4443)	01/06/2025
600219.SH	12/06/2024	SDB3260123046	133,000.00	0.5494	73,519.74	73,063.95	0.0000	4.5800	50.0000	0.0000	(28.0600)	(3.0443)	0.0000	3	(31.1044)	01/06/2025
600219.SH	12/06/2024	SDB3260123046	225,900.00	0.5494	124,873.00	124,098.84	0.0000	4.5800	50.0000	0.0000	(47.6599)	(5.1708)	0.0000	3	(52.8306)	01/06/2025
600219.SH	12/06/2024	SDB3260123046	23,800.00	0.5494	13,156.16	13,074.60	0.0000	4.5800	50.0000	0.0000	(5.0213)	(0.5448)	0.0000	3	(5.5660)	01/06/2025
600219.SH	12/06/2024	SDB3260123046	20,300.00	0.5494	11,221.43	11,151.87	0.0000	4.5800	50.0000	0.0000	(4.2828)	(0.4647)	0.0000	3	(4.7475)	01/06/2025
600219.SH	12/06/2024	SDB3260123046	400.00	0.5494	221.11	219.74	0.0000	4.5800	50.0000	0.0000	(0.0844)	(0.0092)	0.0000	3	(0.0935)	01/06/2025
600219.SH	12/06/2024	SDB3260123046	3,300.00	0.5494	1,824.17	1,812.86	0.0000	4.5800	50.0000	0.0000	(0.6962)	(0.0755)	0.0000	3	(0.7718)	01/06/2025
600219.SH	12/06/2024	SDB3260123046	82,100.00	0.5494	45,383.24	45,101.88	0.0000	4.5800	50.0000	0.0000	(17.3213)	(1.8792)	0.0000	3	(19.2005)	01/06/2025
600219.SH	12/06/2024	SDB3260123046	4,700.00	0.5494	2,598.07	2,581.96	0.0000	4.5800	50.0000	0.0000	(0.9916)	(0.1076)	0.0000	3	(1.0992)	01/06/2025
600219.SH	12/06/2024	SDB3260123046	10,800.00	0.5494	5,970.02	5,933.01	0.0000	4.5800	50.0000	0.0000	(2.2786)	(0.2472)	0.0000	3	(2.5258)	01/06/2025
600219.SH	12/06/2024	SDB3260123046	244,900.00	0.5494	135,375.82	134,536.55	0.0000	4.5800	50.0000	0.0000	(51.6684)	(5.6057)	0.0000	3	(57.2741)	01/06/2025
600219.SH	12/06/2024	SDB3260123046	118,700.00	0.5494	65,614.99	65,208.20	0.0000	4.5800	50.0000	0.0000	(25.0431)	(2.7170)	0.0000	3	(27.7601)	01/06/2025
600219.SH	12/06/2024	SDB3260123046	300.00	0.5494	165.83	164.81	0.0000	4.5800	50.0000	0.0000	(0.0633)	(0.0069)	0.0000	3	(0.0702)	01/06/2025
600219.SH	12/06/2024	SDB3260123046	5,800.00	0.5494	3,206.12	3,186.25	0.0000	4.5800	50.0000	0.0000	(1.2237)	(0.1328)	0.0000	3	(1.3564)	01/06/2025
600219.SH	12/06/2024	SDB3260123046	1,800.00	0.5494	995.00	988.84	0.0000	4.5800	50.0000	0.0000	(0.3798)	(0.0412)	0.0000	3	(0.4210)	01/06/2025
600219.SH	12/06/2024	SDB3260123046	12,400.00	0.5494	6,854.47	6,811.98	0.0000	4.5800	50.0000	0.0000	(2.6161)	(0.2838)	0.0000	3	(2.9000)	01/06/2025
600219.SH	12/06/2024	SDB3260123046	51,600.00	0.5494	28,523.45	28,346.61	0.0000	4.5800	50.0000	0.0000	(10.8864)	(1.1811)	0.0000	3	(12.0676)	01/06/2025
600219.SH	12/06/2024	SDB3260123046	54,500.00	0.5494	30,126.51	29,939.74	0.0000	4.5800	50.0000	0.0000	(11.4983)	(1.2475)	0.0000	3	(12.7458)	01/06/2025
600219.SH	12/06/2024	SDB3260123046	13,400.00	0.5494	7,407.25	7,361.33	0.0000	4.5800	50.0000	0.0000	(2.8271)	(0.3067)	0.0000	3	(3.1338)	01/06/2025
600219.SH	12/06/2024	SDB3260123046	700.00	0.5494	386.95	384.55	0.0000	4.5800	50.0000	0.0000	(0.1477)	(0.0160)	0.0000	3	(0.1637)	01/06/2025
600219.SH	12/05/2024	SDB3260123046	14,000.00	0.5503	7,738.92	7,704.61	0.0000	4.5800	50.0000	0.0000	(0.9846)	(0.1070)	0.0000	1	(1.0916)	01/06/2025
600219.SH	12/05/2024	SDB3260123046	41,200.00	0.5503	22,774.54	22,673.55	0.0000	4.5800	50.0000	0.0000	(2.8974)	(0.3149)	0.0000	1	(3.2123)	01/06/2025
600219.SH	12/05/2024	SDB3260123046	500.00	0.5503	276.39	275.16	0.0000	4.5800	50.0000	0.0000	(0.0352)	(0.0038)	0.0000	1	(0.0390)	01/06/2025
600219.SH	12/05/2024	SDB3260123046	43,000.00	0.5503	23,769.54	23,664.15	0.0000	4.5800	50.0000	0.0000	(3.0240)	(0.3287)	0.0000	1	(3.3527)	01/06/2025
600219.SH	12/05/2024	SDB3260123046	16,400.00	0.5503	9,065.59	9,025.40	0.0000	4.5800	50.0000	0.0000	(1.1533)	(0.1254)	0.0000	1	(1.2787)	01/06/2025
600219.SH	12/05/2024	SDB3260123046	146,400.00	0.5503	80,926.99	80,568.17	0.0000	4.5800	50.0000	0.0000	(10.2957)	(1.1190)	0.0000	1	(11.4147)	01/06/2025
600219.SH	12/05/2024	SDB3260123046	69,100.00	0.5503	38,197.10	38,027.73	0.0000	4.5800	50.0000	0.0000	(4.8595)	(0.5282)	0.0000	1	(5.3877)	01/06/2025
600219.SH	12/05/2024	SDB3260123046	17,900.00	0.5503	9,894.76	9,850.89	0.0000	4.5800	50.0000	0.0000	(1.2588)	(0.1368)	0.0000	1	(1.3957)	01/06/2025
600219.SH	12/05/2024	SDB3260123046	200.00	0.5503	110.56	110.07	0.0000	4.5800	50.0000	0.0000	(0.0141)	(0.0015)	0.0000	1	(0.0156)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHANDONG NANSHAN ALUMINUM CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600219.SH	12/05/2024	SDB3260123046	20,800.00	0.5503	11,497.82	11,446.84	0.0000	4.5800	50.0000	0.0000	(1.4628)	(0.1590)	0.0000	1	(1.6218)	01/06/2025
600219.SH	12/05/2024	SDB3260123046	200.00	0.5503	110.56	110.07	0.0000	4.5800	50.0000	0.0000	(0.0141)	(0.0015)	0.0000	1	(0.0156)	01/06/2025
600219.SH	12/05/2024	SDB3260123046	13,900.00	0.5503	7,683.64	7,649.57	0.0000	4.5800	50.0000	0.0000	(0.9775)	(0.1062)	0.0000	1	(1.0838)	01/06/2025
600219.SH	12/05/2024	SDB3260123046	200.00	0.5503	110.56	110.07	0.0000	4.5800	50.0000	0.0000	(0.0141)	(0.0015)	0.0000	1	(0.0156)	01/06/2025
600219.SH	12/05/2024	SDB3260123046	45,100.00	0.5503	24,930.38	24,819.84	0.0000	4.5800	50.0000	0.0000	(3.1717)	(0.3447)	0.0000	1	(3.5164)	01/06/2025
600219.SH	12/05/2024	SDB3260123046	66,100.00	0.5503	36,538.76	36,376.75	0.0000	4.5800	50.0000	0.0000	(4.6485)	(0.5052)	0.0000	1	(5.1538)	01/06/2025
600219.SH	12/05/2024	SDB3260123046	6,400.00	0.5503	3,537.79	3,522.11	0.0000	4.5800	50.0000	0.0000	(0.4501)	(0.0489)	0.0000	1	(0.4990)	01/06/2025
600219.SH	12/05/2024	SDB3260123046	47,600.00	0.5503	26,312.33	26,195.66	0.0000	4.5800	50.0000	0.0000	(3.3475)	(0.3638)	0.0000	1	(3.7113)	01/06/2025
600219.SH	12/05/2024	SDB3260123046	27,100.00	0.5503	14,980.34	14,913.92	0.0000	4.5800	50.0000	0.0000	(1.9058)	(0.2071)	0.0000	1	(2.1130)	01/06/2025
600219.SH	12/05/2024	SDB3260123046	5,200.00	0.5503	2,874.46	2,861.71	0.0000	4.5800	50.0000	0.0000	(0.3657)	(0.0397)	0.0000	1	(0.4054)	01/06/2025
600219.SH	12/05/2024	SDB3260123046	100.00	0.5503	55.28	55.03	0.0000	4.5800	50.0000	0.0000	(0.0070)	(0.0008)	0.0000	1	(0.0078)	01/06/2025
600219.SH	12/05/2024	SDB3260123046	1,900.00	0.5503	1,050.28	1,045.63	0.0000	4.5800	50.0000	0.0000	(0.1336)	(0.0145)	0.0000	1	(0.1481)	01/06/2025
600219.SH	12/05/2024	SDB3260123046	133,000.00	0.5503	73,519.74	73,193.76	0.0000	4.5800	50.0000	0.0000	(9.3533)	(1.0166)	0.0000	1	(10.3699)	01/06/2025
600219.SH	12/05/2024	SDB3260123046	225,900.00	0.5503	124,873.00	124,319.32	0.0000	4.5800	50.0000	0.0000	(15.8866)	(1.7267)	0.0000	1	(17.6133)	01/06/2025
600219.SH	12/05/2024	SDB3260123046	23,800.00	0.5503	13,156.16	13,097.83	0.0000	4.5800	50.0000	0.0000	(1.6738)	(0.1819)	0.0000	1	(1.8557)	01/06/2025
600219.SH	12/05/2024	SDB3260123046	20,300.00	0.5503	11,221.43	11,171.68	0.0000	4.5800	50.0000	0.0000	(1.4276)	(0.1552)	0.0000	1	(1.5828)	01/06/2025
600219.SH	12/05/2024	SDB3260123046	400.00	0.5503	221.11	220.13	0.0000	4.5800	50.0000	0.0000	(0.0281)	(0.0031)	0.0000	1	(0.0312)	01/06/2025
600219.SH	12/05/2024	SDB3260123046	3,300.00	0.5503	1,824.17	1,816.09	0.0000	4.5800	50.0000	0.0000	(0.2321)	(0.0252)	0.0000	1	(0.2573)	01/06/2025
600219.SH	12/05/2024	SDB3260123046	82,100.00	0.5503	45,383.24	45,182.01	0.0000	4.5800	50.0000	0.0000	(5.7738)	(0.6275)	0.0000	1	(6.4013)	01/06/2025
600219.SH	12/05/2024	SDB3260123046	4,700.00	0.5503	2,598.07	2,586.55	0.0000	4.5800	50.0000	0.0000	(0.3305)	(0.0359)	0.0000	1	(0.3665)	01/06/2025
600219.SH	12/05/2024	SDB3260123046	10,800.00	0.5503	5,970.02	5,943.55	0.0000	4.5800	50.0000	0.0000	(0.7595)	(0.0825)	0.0000	1	(0.8421)	01/06/2025
600219.SH	12/05/2024	SDB3260123046	244,900.00	0.5503	135,375.82	134,775.57	0.0000	4.5800	50.0000	0.0000	(17.2228)	(1.8719)	0.0000	1	(19.0947)	01/06/2025
600219.SH	12/05/2024	SDB3260123046	118,700.00	0.5503	65,614.99	65,324.05	0.0000	4.5800	50.0000	0.0000	(8.3477)	(0.9073)	0.0000	1	(9.2550)	01/06/2025
600219.SH	12/05/2024	SDB3260123046	300.00	0.5503	165.83	165.10	0.0000	4.5800	50.0000	0.0000	(0.0211)	(0.0023)	0.0000	1	(0.0234)	01/06/2025
600219.SH	12/05/2024	SDB3260123046	5,800.00	0.5503	3,206.12	3,191.91	0.0000	4.5800	50.0000	0.0000	(0.4079)	(0.0443)	0.0000	1	(0.4522)	01/06/2025
600219.SH	12/05/2024	SDB3260123046	1,800.00	0.5503	995.00	990.59	0.0000	4.5800	50.0000	0.0000	(0.1266)	(0.0138)	0.0000	1	(0.1403)	01/06/2025
600219.SH	12/05/2024	SDB3260123046	12,400.00	0.5503	6,854.47	6,824.08	0.0000	4.5800	50.0000	0.0000	(0.8720)	(0.0948)	0.0000	1	(0.9668)	01/06/2025
600219.SH	12/05/2024	SDB3260123046	51,600.00	0.5503	28,523.45	28,396.98	0.0000	4.5800	50.0000	0.0000	(3.6288)	(0.3944)	0.0000	1	(4.0232)	01/06/2025
600219.SH	12/05/2024	SDB3260123046	54,500.00	0.5503	30,126.51	29,992.93	0.0000	4.5800	50.0000	0.0000	(3.8328)	(0.4166)	0.0000	1	(4.2493)	01/06/2025
600219.SH	12/05/2024	SDB3260123046	13,400.00	0.5503	7,407.25	7,374.41	0.0000	4.5800	50.0000	0.0000	(0.9424)	(0.1024)	0.0000	1	(1.0448)	01/06/2025
600219.SH	12/05/2024	SDB3260123046	700.00	0.5503	386.95	385.23	0.0000	4.5800	50.0000	0.0000	(0.0492)	(0.0054)	0.0000	1	(0.0546)	01/06/2025
600219.SH	12/04/2024	SDB3260123046	14,000.00	0.5528	7,738.92	7,738.92	0.0000	4.5800	50.0000	0.0000	(0.9846)	(0.1075)	0.0000	1	(1.0920)	01/06/2025
600219.SH	12/04/2024	SDB3260123046	41,200.00	0.5528	22,774.54	22,774.54	0.0000	4.5800	50.0000	0.0000	(2.8974)	(0.3163)	0.0000	1	(3.2137)	01/06/2025
600219.SH	12/04/2024	SDB3260123046	500.00	0.5528	276.39	276.39	0.0000	4.5800	50.0000	0.0000	(0.0352)	(0.0038)	0.0000	1	(0.0390)	01/06/2025
600219.SH	12/04/2024	SDB3260123046	43,000.00	0.5528	23,769.54	23,769.54	0.0000	4.5800	50.0000	0.0000	(3.0240)	(0.3301)	0.0000	1	(3.3541)	01/06/2025
600219.SH	12/04/2024	SDB3260123046	16,400.00	0.5528	9,065.59	9,065.59	0.0000	4.5800	50.0000	0.0000	(1.1533)	(0.1259)	0.0000	1	(1.2793)	01/06/2025
600219.SH	12/04/2024	SDB3260123046	146,400.00	0.5528	80,926.99	80,926.99	0.0000	4.5800	50.0000	0.0000	(10.2957)	(1.1240)	0.0000	1	(11.4197)	01/06/2025
600219.SH	12/04/2024	SDB3260123046	69,100.00	0.5528	38,197.10	38,197.10	0.0000	4.5800	50.0000	0.0000	(4.8595)	(0.5305)	0.0000	1	(5.3900)	01/06/2025
600219.SH	12/04/2024	SDB3260123046	17,900.00	0.5528	9,894.76	9,894.76	0.0000	4.5800	50.0000	0.0000	(1.2588)	(0.1374)	0.0000	1	(1.3963)	01/06/2025
600219.SH	12/04/2024	SDB3260123046	200.00	0.5528	110.56	110.56	0.0000	4.5800	50.0000	0.0000	(0.0141)	(0.0015)	0.0000	1	(0.0156)	01/06/2025
600219.SH	12/04/2024	SDB3260123046	20,800.00	0.5528	11,497.82	11,497.82	0.0000	4.5800	50.0000	0.0000	(1.4628)	(0.1597)	0.0000	1	(1.6225)	01/06/2025
600219.SH	12/04/2024	SDB3260123046	200.00	0.5528	110.56	110.56	0.0000	4.5800	50.0000	0.0000	(0.0141)	(0.0015)	0.0000	1	(0.0156)	01/06/2025
600219.SH	12/04/2024	SDB3260123046	13,900.00	0.5528	7,683.64	7,683.64	0.0000	4.5800	50.0000	0.0000	(0.9775)	(0.1067)	0.0000	1	(1.0842)	01/06/2025
600219.SH	12/04/2024	SDB3260123046	200.00	0.5528	110.56	110.56	0.0000	4.5800	50.0000	0.0000	(0.0141)	(0.0015)	0.0000	1	(0.0156)	01/06/2025
600219.SH	12/04/2024	SDB3260123046	45,100.00	0.5528	24,930.38	24,930.38	0.0000	4.5800	50.0000	0.0000	(3.1717)	(0.3463)	0.0000	1	(3.5180)	01/06/2025
600219.SH	12/04/2024	SDB3260123046	66,100.00	0.5528	36,538.76	36,538.76	0.0000	4.5800	50.0000	0.0000	(4.6485)	(0.5075)	0.0000	1	(5.1560)	01/06/2025
600219.SH	12/04/2024	SDB3260123046	6,400.00	0.5528	3,537.79	3,537.79	0.0000	4.5800	50.0000	0.0000	(0.4501)	(0.0491)	0.0000	1	(0.4992)	01/06/2025
600219.SH	12/04/2024	SDB3260123046	47,600.00	0.5528	26,312.33	26,312.33	0.0000	4.5800	50.0000	0.0000	(3.3475)	(0.3654)	0.0000	1	(3.7130)	01/06/2025
600219.SH	12/04/2024	SDB3260123046	27,100.00	0.5528	14,980.34	14,980.34	0.0000	4.5800	50.0000	0.0000	(1.9058)	(0.2081)	0.0000	1	(2.1139)	01/06/2025
600219.SH	12/04/2024	SDB3260123046	5,200.00	0.5528	2,874.46	2,874.46	0.0000	4.5800	50.0000	0.0000	(0.3657)	(0.0399)	0.0000	1	(0.4056)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHANDONG NANSHAN ALUMINUM CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600219.SH	12/04/2024	SDB3260123046	100.00	0.5528	55.28	55.28	0.0000	4.5800	50.0000	0.0000	(0.0070)	(0.0008)	0.0000	1	(0.0078)	01/06/2025
600219.SH	12/04/2024	SDB3260123046	1,900.00	0.5528	1,050.28	1,050.28	0.0000	4.5800	50.0000	0.0000	(0.1336)	(0.0146)	0.0000	1	(0.1482)	01/06/2025
600219.SH	12/04/2024	SDB3260123046	133,000.00	0.5528	73,519.74	73,519.74	0.0000	4.5800	50.0000	0.0000	(9.3533)	(1.0211)	0.0000	1	(10.3745)	01/06/2025
600219.SH	12/04/2024	SDB3260123046	225,900.00	0.5528	124,873.00	124,873.00	0.0000	4.5800	50.0000	0.0000	(15.8866)	(1.7343)	0.0000	1	(17.6210)	01/06/2025
600219.SH	12/04/2024	SDB3260123046	23,800.00	0.5528	13,156.16	13,156.16	0.0000	4.5800	50.0000	0.0000	(1.6738)	(0.1827)	0.0000	1	(1.8565)	01/06/2025
600219.SH	12/04/2024	SDB3260123046	20,300.00	0.5528	11,221.43	11,221.43	0.0000	4.5800	50.0000	0.0000	(1.4276)	(0.1559)	0.0000	1	(1.5835)	01/06/2025
600219.SH	12/04/2024	SDB3260123046	400.00	0.5528	221.11	221.11	0.0000	4.5800	50.0000	0.0000	(0.0281)	(0.0031)	0.0000	1	(0.0312)	01/06/2025
600219.SH	12/04/2024	SDB3260123046	3,300.00	0.5528	1,824.17	1,824.17	0.0000	4.5800	50.0000	0.0000	(0.2321)	(0.0253)	0.0000	1	(0.2574)	01/06/2025
600219.SH	12/04/2024	SDB3260123046	82,100.00	0.5528	45,383.24	45,383.24	0.0000	4.5800	50.0000	0.0000	(5.7738)	(0.6303)	0.0000	1	(6.4041)	01/06/2025
600219.SH	12/04/2024	SDB3260123046	4,700.00	0.5528	2,598.07	2,598.07	0.0000	4.5800	50.0000	0.0000	(0.3305)	(0.0361)	0.0000	1	(0.3666)	01/06/2025
600219.SH	12/04/2024	SDB3260123046	10,800.00	0.5528	5,970.02	5,970.02	0.0000	4.5800	50.0000	0.0000	(0.7595)	(0.0829)	0.0000	1	(0.8424)	01/06/2025
600219.SH	12/04/2024	SDB3260123046	244,900.00	0.5528	135,375.82	135,375.82	0.0000	4.5800	50.0000	0.0000	(17.2228)	(1.8802)	0.0000	1	(19.1030)	01/06/2025
600219.SH	12/04/2024	SDB3260123046	118,700.00	0.5528	65,614.99	65,614.99	0.0000	4.5800	50.0000	0.0000	(8.3477)	(0.9113)	0.0000	1	(9.2590)	01/06/2025
600219.SH	12/04/2024	SDB3260123046	300.00	0.5528	165.83	165.83	0.0000	4.5800	50.0000	0.0000	(0.0211)	(0.0023)	0.0000	1	(0.0234)	01/06/2025
600219.SH	12/04/2024	SDB3260123046	5,800.00	0.5528	3,206.12	3,206.12	0.0000	4.5800	50.0000	0.0000	(0.4079)	(0.0445)	0.0000	1	(0.4524)	01/06/2025
600219.SH	12/04/2024	SDB3260123046	1,800.00	0.5528	995.00	995.00	0.0000	4.5800	50.0000	0.0000	(0.1266)	(0.0138)	0.0000	1	(0.1404)	01/06/2025
600219.SH	12/04/2024	SDB3260123046	12,400.00	0.5528	6,854.47	6,854.47	0.0000	4.5800	50.0000	0.0000	(0.8720)	(0.0952)	0.0000	1	(0.9672)	01/06/2025
600219.SH	12/04/2024	SDB3260123046	51,600.00	0.5528	28,523.45	28,523.45	0.0000	4.5800	50.0000	0.0000	(3.6288)	(0.3962)	0.0000	1	(4.0250)	01/06/2025
600219.SH	12/04/2024	SDB3260123046	54,500.00	0.5528	30,126.51	30,126.51	0.0000	4.5800	50.0000	0.0000	(3.8328)	(0.4184)	0.0000	1	(4.2512)	01/06/2025
600219.SH	12/04/2024	SDB3260123046	13,400.00	0.5528	7,407.25	7,407.25	0.0000	4.5800	50.0000	0.0000	(0.9424)	(0.1029)	0.0000	1	(1.0452)	01/06/2025
600219.SH	12/04/2024	SDB3260123046	700.00	0.5528	386.95	386.95	0.0000	4.5800	50.0000	0.0000	(0.0492)	(0.0054)	0.0000	1	(0.0546)	01/06/2025
TOTAL SHANDONG NANSHAN ALUMINUM CO., LTD. CMN CLASS A SERIES NORTHBOUND												(3,652.4389)	(404.3643)	0.0000	(4,056.8032)	

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066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHANDONG NEW BEIYANG INFORMATION TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND																
002376.ZK	12/05/2024	SDB3261928023	6,600.00	1.0458	6,612.63	6,902.03	0.0000	4.5800	50.0000	0.0000	(0.8413)	(0.0959)	0.0000	1	(0.9371)	01/06/2025
002376.ZK	12/05/2024	SDB3261928023	11,600.00	1.0458	11,622.20	12,130.84	0.0000	4.5800	50.0000	0.0000	(1.4786)	(0.1685)	0.0000	1	(1.6471)	01/06/2025
002376.ZK	12/05/2024	SDB3261928023	600.00	1.0458	601.15	627.46	0.0000	4.5800	50.0000	0.0000	(0.0765)	(0.0087)	0.0000	1	(0.0852)	01/06/2025
002376.ZK	12/05/2024	SDB3261928023	1,000.00	1.0458	1,001.91	1,045.76	0.0000	4.5800	50.0000	0.0000	(0.1275)	(0.0145)	0.0000	1	(0.1420)	01/06/2025
002376.ZK	12/05/2024	SDB3261928023	200.00	1.0458	200.38	209.15	0.0000	4.5800	50.0000	0.0000	(0.0255)	(0.0029)	0.0000	1	(0.0284)	01/06/2025
002376.ZK	12/05/2024	SDB3261928023	500.00	1.0458	500.96	522.88	0.0000	4.5800	50.0000	0.0000	(0.0637)	(0.0073)	0.0000	1	(0.0710)	01/06/2025
002376.ZK	12/05/2024	SDB3261928023	1,600.00	1.0458	1,603.06	1,673.22	0.0000	4.5800	50.0000	0.0000	(0.2039)	(0.0232)	0.0000	1	(0.2272)	01/06/2025
002376.ZK	12/04/2024	SDB3261928023	6,600.00	1.0019	6,612.63	6,612.63	0.0000	4.5800	50.0000	0.0000	(0.8413)	(0.0918)	0.0000	1	(0.9331)	01/06/2025
002376.ZK	12/04/2024	SDB3261928023	11,600.00	1.0019	11,622.20	11,622.20	0.0000	4.5800	50.0000	0.0000	(1.4786)	(0.1614)	0.0000	1	(1.6400)	01/06/2025
002376.ZK	12/04/2024	SDB3261928023	600.00	1.0019	601.15	601.15	0.0000	4.5800	50.0000	0.0000	(0.0765)	(0.0083)	0.0000	1	(0.0848)	01/06/2025
002376.ZK	12/04/2024	SDB3261928023	1,000.00	1.0019	1,001.91	1,001.91	0.0000	4.5800	50.0000	0.0000	(0.1275)	(0.0139)	0.0000	1	(0.1414)	01/06/2025
002376.ZK	12/04/2024	SDB3261928023	200.00	1.0019	200.38	200.38	0.0000	4.5800	50.0000	0.0000	(0.0255)	(0.0028)	0.0000	1	(0.0283)	01/06/2025
002376.ZK	12/04/2024	SDB3261928023	500.00	1.0019	500.96	500.96	0.0000	4.5800	50.0000	0.0000	(0.0637)	(0.0070)	0.0000	1	(0.0707)	01/06/2025
002376.ZK	12/04/2024	SDB3261928023	4,400.00	1.0019	4,408.42	4,408.42	0.0000	4.5800	50.0000	0.0000	(0.5608)	(0.0612)	0.0000	1	(0.6221)	01/06/2025
002376.ZK	12/04/2024	SDB3261928023	6,700.00	1.0019	6,712.82	6,712.82	0.0000	4.5800	50.0000	0.0000	(0.8540)	(0.0932)	0.0000	1	(0.9473)	01/06/2025
TOTAL SHANDONG NEW BEIYANG INFORMATION TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND												(6.8449)	(0.7607)	0.0000	(7.6056)	

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066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHANGHAI ACTION EDUCATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND																
605098.SH	01/03/2025	SDB3260122681	500.00	4.6857	2,469.55	2,342.84	0.0000	4.3300	50.0000	0.0000	(0.8911)	(0.0976)	0.0000	3	(0.9887)	01/06/2025
605098.SH	01/03/2025	SDB3260122681	2,100.00	4.6857	10,372.09	9,839.93	0.0000	4.3300	50.0000	0.0000	(3.7426)	(0.4100)	0.0000	3	(4.1526)	01/06/2025
605098.SH	01/03/2025	SDB3260122681	1,400.00	4.6857	6,914.73	6,559.96	0.0000	4.3300	50.0000	0.0000	(2.4951)	(0.2733)	0.0000	3	(2.7684)	01/06/2025
605098.SH	01/03/2025	SDB3260122681	1,800.00	4.6857	8,890.36	8,434.23	0.0000	4.3300	50.0000	0.0000	(3.2079)	(0.3514)	0.0000	3	(3.5594)	01/06/2025
605098.SH	01/03/2025	SDB3260122681	2,300.00	4.6857	11,359.91	10,777.07	0.0000	4.3300	50.0000	0.0000	(4.0990)	(0.4490)	0.0000	3	(4.5481)	01/06/2025
605098.SH	01/03/2025	SDB3260122681	1,200.00	4.6857	5,926.91	5,622.82	0.0000	4.3300	50.0000	0.0000	(2.1386)	(0.2343)	0.0000	3	(2.3729)	01/06/2025
605098.SH	01/03/2025	SDB3260122681	500.00	4.6857	2,469.55	2,342.84	0.0000	4.3300	50.0000	0.0000	(0.8911)	(0.0976)	0.0000	3	(0.9887)	01/06/2025
605098.SH	01/03/2025	SDB3260122681	900.00	4.6857	4,445.18	4,217.11	0.0000	4.3300	50.0000	0.0000	(1.6040)	(0.1757)	0.0000	3	(1.7797)	01/06/2025
605098.SH	01/03/2025	SDB3260122681	300.00	4.6857	1,481.73	1,405.70	0.0000	4.3300	50.0000	0.0000	(0.5347)	(0.0586)	0.0000	3	(0.5932)	01/06/2025
605098.SH	01/03/2025	SDB3260122681	400.00	4.6857	1,975.64	1,874.27	0.0000	4.3300	50.0000	0.0000	(0.7129)	(0.0781)	0.0000	3	(0.7910)	01/06/2025
605098.SH	01/03/2025	SDB3260122681	200.00	4.6857	987.82	937.14	0.0000	4.3300	50.0000	0.0000	(0.3564)	(0.0390)	0.0000	3	(0.3955)	01/06/2025
605098.SH	01/03/2025	SDB3260122681	900.00	4.6857	4,445.18	4,217.11	0.0000	4.3300	50.0000	0.0000	(1.6040)	(0.1757)	0.0000	3	(1.7797)	01/06/2025
605098.SH	01/03/2025	SDB3260122681	200.00	4.6857	987.82	937.14	0.0000	4.3300	50.0000	0.0000	(0.3564)	(0.0390)	0.0000	3	(0.3955)	01/06/2025
605098.SH	01/03/2025	SDB3260122681	1,400.00	4.6857	6,914.73	6,559.96	0.0000	4.3300	50.0000	0.0000	(2.4951)	(0.2733)	0.0000	3	(2.7684)	01/06/2025
605098.SH	01/03/2025	SDB3260122681	300.00	4.6857	1,481.73	1,405.70	0.0000	4.3300	50.0000	0.0000	(0.5347)	(0.0586)	0.0000	3	(0.5932)	01/06/2025
605098.SH	01/03/2025	SDB3260122681	3,000.00	4.6857	14,817.27	14,057.05	0.0000	4.3300	50.0000	0.0000	(5.3466)	(0.5857)	0.0000	3	(5.9323)	01/06/2025
605098.SH	01/03/2025	SDB3260122681	1,500.00	4.6857	7,408.64	7,028.52	0.0000	4.3300	50.0000	0.0000	(2.6733)	(0.2929)	0.0000	3	(2.9661)	01/06/2025
605098.SH	01/03/2025	SDB3260122681	100.00	4.6857	493.91	468.57	0.0000	4.3300	50.0000	0.0000	(0.1782)	(0.0195)	0.0000	3	(0.1977)	01/06/2025
605098.SH	01/03/2025	SDB3260122681	400.00	4.6857	1,975.64	1,874.27	0.0000	4.3300	50.0000	0.0000	(0.7129)	(0.0781)	0.0000	3	(0.7910)	01/06/2025
605098.SH	01/03/2025	SDB3260122681	500.00	4.6857	2,469.55	2,342.84	0.0000	4.3300	50.0000	0.0000	(0.8911)	(0.0976)	0.0000	3	(0.9887)	01/06/2025
605098.SH	01/03/2025	SDB3260122681	200.00	4.6857	987.82	937.14	0.0000	4.3300	50.0000	0.0000	(0.3564)	(0.0390)	0.0000	3	(0.3955)	01/06/2025
605098.SH	01/03/2025	SDB3260122681	1,400.00	4.6857	6,914.73	6,559.96	0.0000	4.3300	50.0000	0.0000	(2.4951)	(0.2733)	0.0000	3	(2.7684)	01/06/2025
605098.SH	01/03/2025	SDB3260122681	2,100.00	4.6857	10,372.09	9,839.93	0.0000	4.3300	50.0000	0.0000	(3.7426)	(0.4100)	0.0000	3	(4.1526)	01/06/2025
605098.SH	01/02/2025	SDB3260122681	500.00	4.6909	2,469.55	2,345.47	0.0000	4.3300	50.0000	0.0000	(0.2970)	(0.0326)	0.0000	1	(0.3296)	01/06/2025
605098.SH	01/02/2025	SDB3260122681	2,100.00	4.6909	10,372.09	9,850.96	0.0000	4.3300	50.0000	0.0000	(1.2475)	(0.1368)	0.0000	1	(1.3844)	01/06/2025
605098.SH	01/02/2025	SDB3260122681	1,400.00	4.6909	6,914.73	6,567.31	0.0000	4.3300	50.0000	0.0000	(0.8317)	(0.0912)	0.0000	1	(0.9229)	01/06/2025
605098.SH	01/02/2025	SDB3260122681	1,800.00	4.6909	8,890.36	8,443.68	0.0000	4.3300	50.0000	0.0000	(1.0693)	(0.1173)	0.0000	1	(1.1866)	01/06/2025
605098.SH	01/02/2025	SDB3260122681	2,300.00	4.6909	11,359.91	10,789.15	0.0000	4.3300	50.0000	0.0000	(1.3663)	(0.1498)	0.0000	1	(1.5162)	01/06/2025
605098.SH	01/02/2025	SDB3260122681	1,200.00	4.6909	5,926.91	5,629.12	0.0000	4.3300	50.0000	0.0000	(0.7129)	(0.0782)	0.0000	1	(0.7911)	01/06/2025
605098.SH	01/02/2025	SDB3260122681	500.00	4.6909	2,469.55	2,345.47	0.0000	4.3300	50.0000	0.0000	(0.2970)	(0.0326)	0.0000	1	(0.3296)	01/06/2025
605098.SH	01/02/2025	SDB3260122681	900.00	4.6909	4,445.18	4,221.84	0.0000	4.3300	50.0000	0.0000	(0.5347)	(0.0586)	0.0000	1	(0.5933)	01/06/2025
605098.SH	01/02/2025	SDB3260122681	300.00	4.6909	1,481.73	1,407.28	0.0000	4.3300	50.0000	0.0000	(0.1782)	(0.0195)	0.0000	1	(0.1978)	01/06/2025
605098.SH	01/02/2025	SDB3260122681	400.00	4.6909	1,975.64	1,876.37	0.0000	4.3300	50.0000	0.0000	(0.2376)	(0.0261)	0.0000	1	(0.2637)	01/06/2025
605098.SH	01/02/2025	SDB3260122681	200.00	4.6909	987.82	938.19	0.0000	4.3300	50.0000	0.0000	(0.1188)	(0.0130)	0.0000	1	(0.1318)	01/06/2025
605098.SH	01/02/2025	SDB3260122681	900.00	4.6909	4,445.18	4,221.84	0.0000	4.3300	50.0000	0.0000	(0.5347)	(0.0586)	0.0000	1	(0.5933)	01/06/2025
605098.SH	01/02/2025	SDB3260122681	200.00	4.6909	987.82	938.19	0.0000	4.3300	50.0000	0.0000	(0.1188)	(0.0130)	0.0000	1	(0.1318)	01/06/2025
605098.SH	01/02/2025	SDB3260122681	1,400.00	4.6909	6,914.73	6,567.31	0.0000	4.3300	50.0000	0.0000	(0.8317)	(0.0912)	0.0000	1	(0.9229)	01/06/2025
605098.SH	01/02/2025	SDB3260122681	300.00	4.6909	1,481.73	1,407.28	0.0000	4.3300	50.0000	0.0000	(0.1782)	(0.0195)	0.0000	1	(0.1978)	01/06/2025
605098.SH	01/02/2025	SDB3260122681	3,000.00	4.6909	14,817.27	14,072.80	0.0000	4.3300	50.0000	0.0000	(1.7822)	(0.1955)	0.0000	1	(1.9776)	01/06/2025
605098.SH	01/02/2025	SDB3260122681	1,500.00	4.6909	7,408.64	7,036.40	0.0000	4.3300	50.0000	0.0000	(0.8911)	(0.0977)	0.0000	1	(0.9888)	01/06/2025
605098.SH	01/02/2025	SDB3260122681	100.00	4.6909	493.91	469.09	0.0000	4.3300	50.0000	0.0000	(0.0594)	(0.0065)	0.0000	1	(0.0659)	01/06/2025
605098.SH	01/02/2025	SDB3260122681	400.00	4.6909	1,975.64	1,876.37	0.0000	4.3300	50.0000	0.0000	(0.2376)	(0.0261)	0.0000	1	(0.2637)	01/06/2025
605098.SH	01/02/2025	SDB3260122681	500.00	4.6909	2,469.55	2,345.47	0.0000	4.3300	50.0000	0.0000	(0.2970)	(0.0326)	0.0000	1	(0.3296)	01/06/2025
605098.SH	01/02/2025	SDB3260122681	200.00	4.6909	987.82	938.19	0.0000	4.3300	50.0000	0.0000	(0.1188)	(0.0130)	0.0000	1	(0.1318)	01/06/2025
605098.SH	01/02/2025	SDB3260122681	1,400.00	4.6909	6,914.73	6,567.31	0.0000	4.3300	50.0000	0.0000	(0.8317)	(0.0912)	0.0000	1	(0.9229)	01/06/2025
605098.SH	01/02/2025	SDB3260122681	2,100.00	4.6909	10,372.09	9,850.96	0.0000	4.3300	50.0000	0.0000	(1.2475)	(0.1368)	0.0000	1	(1.3844)	01/06/2025
605098.SH	12/31/2024	SDB3260122681	500.00	4.6317	2,469.55	2,315.84	0.0000	4.3300	50.0000	0.0000	(0.5941)	(0.0643)	0.0000	2	(0.6584)	01/06/2025
605098.SH	12/31/2024	SDB3260122681	2,100.00	4.6317	10,372.09	9,726.52	0.0000	4.3300	50.0000	0.0000	(2.4951)	(0.2702)	0.0000	2	(2.7652)	01/06/2025
605098.SH	12/31/2024	SDB3260122681	1,400.00	4.6317	6,914.73	6,484.35	0.0000	4.3300	50.0000	0.0000	(1.6634)	(0.1801)	0.0000	2	(1.8435)	01/06/2025
605098.SH	12/31/2024	SDB3260122681	1,800.00	4.6317	8,890.36	8,337.02	0.0000	4.3300	50.0000	0.0000	(2.1386)	(0.2316)	0.0000	2	(2.3702)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHANGHAI ACTION EDUCATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
605098.SH	12/31/2024	SDB3260122681	2,300.00	4.6317	11,359.91	10,652.86	0.0000	4.3300	50.0000	0.0000	(2.7327)	(0.2959)	0.0000	2	(3.0286)	01/06/2025
605098.SH	12/31/2024	SDB3260122681	1,200.00	4.6317	5,926.91	5,558.01	0.0000	4.3300	50.0000	0.0000	(1.4258)	(0.1544)	0.0000	2	(1.5801)	01/06/2025
605098.SH	12/31/2024	SDB3260122681	500.00	4.6317	2,469.55	2,315.84	0.0000	4.3300	50.0000	0.0000	(0.5941)	(0.0643)	0.0000	2	(0.6584)	01/06/2025
605098.SH	12/31/2024	SDB3260122681	900.00	4.6317	4,445.18	4,168.51	0.0000	4.3300	50.0000	0.0000	(1.0693)	(0.1158)	0.0000	2	(1.1851)	01/06/2025
605098.SH	12/31/2024	SDB3260122681	300.00	4.6317	1,481.73	1,389.50	0.0000	4.3300	50.0000	0.0000	(0.3564)	(0.0386)	0.0000	2	(0.3950)	01/06/2025
605098.SH	12/31/2024	SDB3260122681	400.00	4.6317	1,975.64	1,852.67	0.0000	4.3300	50.0000	0.0000	(0.4753)	(0.0515)	0.0000	2	(0.5267)	01/06/2025
605098.SH	12/31/2024	SDB3260122681	200.00	4.6317	987.82	926.34	0.0000	4.3300	50.0000	0.0000	(0.2376)	(0.0257)	0.0000	2	(0.2634)	01/06/2025
605098.SH	12/31/2024	SDB3260122681	900.00	4.6317	4,445.18	4,168.51	0.0000	4.3300	50.0000	0.0000	(1.0693)	(0.1158)	0.0000	2	(1.1851)	01/06/2025
605098.SH	12/31/2024	SDB3260122681	200.00	4.6317	987.82	926.34	0.0000	4.3300	50.0000	0.0000	(0.2376)	(0.0257)	0.0000	2	(0.2634)	01/06/2025
605098.SH	12/31/2024	SDB3260122681	1,400.00	4.6317	6,914.73	6,484.35	0.0000	4.3300	50.0000	0.0000	(1.6634)	(0.1801)	0.0000	2	(1.8435)	01/06/2025
605098.SH	12/31/2024	SDB3260122681	300.00	4.6317	1,481.73	1,389.50	0.0000	4.3300	50.0000	0.0000	(0.3564)	(0.0386)	0.0000	2	(0.3950)	01/06/2025
605098.SH	12/31/2024	SDB3260122681	3,000.00	4.6317	14,817.27	13,895.03	0.0000	4.3300	50.0000	0.0000	(3.5644)	(0.3860)	0.0000	2	(3.9504)	01/06/2025
605098.SH	12/31/2024	SDB3260122681	1,500.00	4.6317	7,408.64	6,947.52	0.0000	4.3300	50.0000	0.0000	(1.7822)	(0.1930)	0.0000	2	(1.9752)	01/06/2025
605098.SH	12/31/2024	SDB3260122681	100.00	4.6317	493.91	463.17	0.0000	4.3300	50.0000	0.0000	(0.1188)	(0.0129)	0.0000	2	(0.1317)	01/06/2025
605098.SH	12/31/2024	SDB3260122681	400.00	4.6317	1,975.64	1,852.67	0.0000	4.3300	50.0000	0.0000	(0.4753)	(0.0515)	0.0000	2	(0.5267)	01/06/2025
605098.SH	12/31/2024	SDB3260122681	500.00	4.6317	2,469.55	2,315.84	0.0000	4.3300	50.0000	0.0000	(0.5941)	(0.0643)	0.0000	2	(0.6584)	01/06/2025
605098.SH	12/31/2024	SDB3260122681	200.00	4.6317	987.82	926.34	0.0000	4.3300	50.0000	0.0000	(0.2376)	(0.0257)	0.0000	2	(0.2634)	01/06/2025
605098.SH	12/31/2024	SDB3260122681	1,400.00	4.6317	6,914.73	6,484.35	0.0000	4.3300	50.0000	0.0000	(1.6634)	(0.1801)	0.0000	2	(1.8435)	01/06/2025
605098.SH	12/31/2024	SDB3260122681	2,100.00	4.6317	10,372.09	9,726.52	0.0000	4.3300	50.0000	0.0000	(2.4951)	(0.2702)	0.0000	2	(2.7652)	01/06/2025
605098.SH	12/30/2024	SDB3260122681	500.00	4.5775	2,469.55	2,288.73	0.0000	4.3300	50.0000	0.0000	(0.2970)	(0.0318)	0.0000	1	(0.3288)	01/06/2025
605098.SH	12/30/2024	SDB3260122681	2,100.00	4.5775	10,372.09	9,612.68	0.0000	4.3300	50.0000	0.0000	(1.2475)	(0.1335)	0.0000	1	(1.3810)	01/06/2025
605098.SH	12/30/2024	SDB3260122681	1,400.00	4.5775	6,914.73	6,408.45	0.0000	4.3300	50.0000	0.0000	(0.8317)	(0.0890)	0.0000	1	(0.9207)	01/06/2025
605098.SH	12/30/2024	SDB3260122681	1,800.00	4.5775	8,890.36	8,239.44	0.0000	4.3300	50.0000	0.0000	(1.0693)	(0.1144)	0.0000	1	(1.1837)	01/06/2025
605098.SH	12/30/2024	SDB3260122681	2,300.00	4.5775	11,359.91	10,528.17	0.0000	4.3300	50.0000	0.0000	(1.3663)	(0.1462)	0.0000	1	(1.5126)	01/06/2025
605098.SH	12/30/2024	SDB3260122681	1,200.00	4.5775	5,926.91	5,492.96	0.0000	4.3300	50.0000	0.0000	(0.7129)	(0.0763)	0.0000	1	(0.7892)	01/06/2025
605098.SH	12/30/2024	SDB3260122681	500.00	4.5775	2,469.55	2,288.73	0.0000	4.3300	50.0000	0.0000	(0.2970)	(0.0318)	0.0000	1	(0.3288)	01/06/2025
605098.SH	12/30/2024	SDB3260122681	900.00	4.5775	4,445.18	4,119.72	0.0000	4.3300	50.0000	0.0000	(0.5347)	(0.0572)	0.0000	1	(0.5919)	01/06/2025
605098.SH	12/30/2024	SDB3260122681	300.00	4.5775	1,481.73	1,373.24	0.0000	4.3300	50.0000	0.0000	(0.1782)	(0.0191)	0.0000	1	(0.1973)	01/06/2025
605098.SH	12/30/2024	SDB3260122681	400.00	4.5775	1,975.64	1,830.99	0.0000	4.3300	50.0000	0.0000	(0.2376)	(0.0254)	0.0000	1	(0.2631)	01/06/2025
605098.SH	12/30/2024	SDB3260122681	200.00	4.5775	987.82	915.49	0.0000	4.3300	50.0000	0.0000	(0.1188)	(0.0127)	0.0000	1	(0.1315)	01/06/2025
605098.SH	12/30/2024	SDB3260122681	900.00	4.5775	4,445.18	4,119.72	0.0000	4.3300	50.0000	0.0000	(0.5347)	(0.0572)	0.0000	1	(0.5919)	01/06/2025
605098.SH	12/30/2024	SDB3260122681	200.00	4.5775	987.82	915.49	0.0000	4.3300	50.0000	0.0000	(0.1188)	(0.0127)	0.0000	1	(0.1315)	01/06/2025
605098.SH	12/30/2024	SDB3260122681	1,400.00	4.5775	6,914.73	6,408.45	0.0000	4.3300	50.0000	0.0000	(0.8317)	(0.0890)	0.0000	1	(0.9207)	01/06/2025
605098.SH	12/30/2024	SDB3260122681	300.00	4.5775	1,481.73	1,373.24	0.0000	4.3300	50.0000	0.0000	(0.1782)	(0.0191)	0.0000	1	(0.1973)	01/06/2025
605098.SH	12/30/2024	SDB3260122681	3,000.00	4.5775	14,817.27	13,732.40	0.0000	4.3300	50.0000	0.0000	(1.7822)	(0.1907)	0.0000	1	(1.9729)	01/06/2025
605098.SH	12/30/2024	SDB3260122681	1,500.00	4.5775	7,408.64	6,866.20	0.0000	4.3300	50.0000	0.0000	(0.8911)	(0.0954)	0.0000	1	(0.9865)	01/06/2025
605098.SH	12/30/2024	SDB3260122681	100.00	4.5775	493.91	457.75	0.0000	4.3300	50.0000	0.0000	(0.0594)	(0.0064)	0.0000	1	(0.0658)	01/06/2025
605098.SH	12/30/2024	SDB3260122681	400.00	4.5775	1,975.64	1,830.99	0.0000	4.3300	50.0000	0.0000	(0.2376)	(0.0254)	0.0000	1	(0.2631)	01/06/2025
605098.SH	12/30/2024	SDB3260122681	500.00	4.5775	2,469.55	2,288.73	0.0000	4.3300	50.0000	0.0000	(0.2970)	(0.0318)	0.0000	1	(0.3288)	01/06/2025
605098.SH	12/30/2024	SDB3260122681	200.00	4.5775	987.82	915.49	0.0000	4.3300	50.0000	0.0000	(0.1188)	(0.0127)	0.0000	1	(0.1315)	01/06/2025
605098.SH	12/30/2024	SDB3260122681	1,400.00	4.5775	6,914.73	6,408.45	0.0000	4.3300	50.0000	0.0000	(0.8317)	(0.0890)	0.0000	1	(0.9207)	01/06/2025
605098.SH	12/30/2024	SDB3260122681	2,100.00	4.5775	10,372.09	9,612.68	0.0000	4.3300	50.0000	0.0000	(1.2475)	(0.1335)	0.0000	1	(1.3810)	01/06/2025
605098.SH	12/27/2024	SDB3260122681	500.00	4.7660	2,469.55	2,383.01	0.0000	4.3300	50.0000	0.0000	(0.8911)	(0.0993)	0.0000	3	(0.9904)	01/06/2025
605098.SH	12/27/2024	SDB3260122681	2,100.00	4.7660	10,372.09	10,008.62	0.0000	4.3300	50.0000	0.0000	(3.7426)	(0.4170)	0.0000	3	(4.1596)	01/06/2025
605098.SH	12/27/2024	SDB3260122681	1,400.00	4.7660	6,914.73	6,672.41	0.0000	4.3300	50.0000	0.0000	(2.4951)	(0.2780)	0.0000	3	(2.7731)	01/06/2025
605098.SH	12/27/2024	SDB3260122681	1,800.00	4.7660	8,890.36	8,578.82	0.0000	4.3300	50.0000	0.0000	(3.2079)	(0.3575)	0.0000	3	(3.5654)	01/06/2025
605098.SH	12/27/2024	SDB3260122681	2,300.00	4.7660	11,359.91	10,961.82	0.0000	4.3300	50.0000	0.0000	(4.0990)	(0.4567)	0.0000	3	(4.5558)	01/06/2025
605098.SH	12/27/2024	SDB3260122681	1,200.00	4.7660	5,926.91	5,719.21	0.0000	4.3300	50.0000	0.0000	(2.1386)	(0.2383)	0.0000	3	(2.3769)	01/06/2025
605098.SH	12/27/2024	SDB3260122681	500.00	4.7660	2,469.55	2,383.01	0.0000	4.3300	50.0000	0.0000	(0.8911)	(0.0993)	0.0000	3	(0.9904)	01/06/2025
605098.SH	12/27/2024	SDB3260122681	900.00	4.7660	4,445.18	4,289.41	0.0000	4.3300	50.0000	0.0000	(1.6040)	(0.1787)	0.0000	3	(1.7827)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHANGHAI ACTION EDUCATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
605098.SH	12/27/2024	SDB3260122681	300.00	4.7660	1,481.73	1,429.80	0.0000	4.3300	50.0000	0.0000	(0.5347)	(0.0596)	0.0000	3	(0.5942)	01/06/2025
605098.SH	12/27/2024	SDB3260122681	400.00	4.7660	1,975.64	1,906.40	0.0000	4.3300	50.0000	0.0000	(0.7129)	(0.0794)	0.0000	3	(0.7923)	01/06/2025
605098.SH	12/27/2024	SDB3260122681	200.00	4.7660	987.82	953.20	0.0000	4.3300	50.0000	0.0000	(0.3564)	(0.0397)	0.0000	3	(0.3962)	01/06/2025
605098.SH	12/27/2024	SDB3260122681	900.00	4.7660	4,445.18	4,289.41	0.0000	4.3300	50.0000	0.0000	(1.6040)	(0.1787)	0.0000	3	(1.7827)	01/06/2025
605098.SH	12/27/2024	SDB3260122681	200.00	4.7660	987.82	953.20	0.0000	4.3300	50.0000	0.0000	(0.3564)	(0.0397)	0.0000	3	(0.3962)	01/06/2025
605098.SH	12/27/2024	SDB3260122681	1,400.00	4.7660	6,914.73	6,672.41	0.0000	4.3300	50.0000	0.0000	(2.4951)	(0.2780)	0.0000	3	(2.7731)	01/06/2025
605098.SH	12/27/2024	SDB3260122681	300.00	4.7660	1,481.73	1,429.80	0.0000	4.3300	50.0000	0.0000	(0.5347)	(0.0596)	0.0000	3	(0.5942)	01/06/2025
605098.SH	12/27/2024	SDB3260122681	3,000.00	4.7660	14,817.27	14,298.03	0.0000	4.3300	50.0000	0.0000	(5.3466)	(0.5958)	0.0000	3	(5.9423)	01/06/2025
605098.SH	12/27/2024	SDB3260122681	1,500.00	4.7660	7,408.64	7,149.01	0.0000	4.3300	50.0000	0.0000	(2.6733)	(0.2979)	0.0000	3	(2.9712)	01/06/2025
605098.SH	12/27/2024	SDB3260122681	100.00	4.7660	493.91	476.60	0.0000	4.3300	50.0000	0.0000	(0.1782)	(0.0199)	0.0000	3	(0.1981)	01/06/2025
605098.SH	12/27/2024	SDB3260122681	400.00	4.7660	1,975.64	1,906.40	0.0000	4.3300	50.0000	0.0000	(0.7129)	(0.0794)	0.0000	3	(0.7923)	01/06/2025
605098.SH	12/27/2024	SDB3260122681	500.00	4.7660	2,469.55	2,383.01	0.0000	4.3300	50.0000	0.0000	(0.8911)	(0.0993)	0.0000	3	(0.9904)	01/06/2025
605098.SH	12/27/2024	SDB3260122681	200.00	4.7660	987.82	953.20	0.0000	4.3300	50.0000	0.0000	(0.3564)	(0.0397)	0.0000	3	(0.3962)	01/06/2025
605098.SH	12/27/2024	SDB3260122681	1,400.00	4.7660	6,914.73	6,672.41	0.0000	4.3300	50.0000	0.0000	(2.4951)	(0.2780)	0.0000	3	(2.7731)	01/06/2025
605098.SH	12/27/2024	SDB3260122681	2,100.00	4.7660	10,372.09	10,008.62	0.0000	4.3300	50.0000	0.0000	(3.7426)	(0.4170)	0.0000	3	(4.1596)	01/06/2025
605098.SH	12/26/2024	SDB3260122681	500.00	4.7853	2,469.55	2,392.67	0.0000	4.3300	50.0000	0.0000	(0.2970)	(0.0332)	0.0000	1	(0.3303)	01/06/2025
605098.SH	12/26/2024	SDB3260122681	2,100.00	4.7853	10,372.09	10,049.22	0.0000	4.3300	50.0000	0.0000	(1.2475)	(0.1396)	0.0000	1	(1.3871)	01/06/2025
605098.SH	12/26/2024	SDB3260122681	1,400.00	4.7853	6,914.73	6,699.48	0.0000	4.3300	50.0000	0.0000	(0.8317)	(0.0930)	0.0000	1	(0.9247)	01/06/2025
605098.SH	12/26/2024	SDB3260122681	1,800.00	4.7853	8,890.36	8,613.62	0.0000	4.3300	50.0000	0.0000	(1.0693)	(0.1196)	0.0000	1	(1.1889)	01/06/2025
605098.SH	12/26/2024	SDB3260122681	2,300.00	4.7853	11,359.91	11,006.29	0.0000	4.3300	50.0000	0.0000	(1.3663)	(0.1529)	0.0000	1	(1.5192)	01/06/2025
605098.SH	12/26/2024	SDB3260122681	1,200.00	4.7853	5,926.91	5,742.41	0.0000	4.3300	50.0000	0.0000	(0.7988)	(0.0798)	0.0000	1	(0.7926)	01/06/2025
605098.SH	12/26/2024	SDB3260122681	500.00	4.7853	2,469.55	2,392.67	0.0000	4.3300	50.0000	0.0000	(0.2970)	(0.0332)	0.0000	1	(0.3303)	01/06/2025
605098.SH	12/26/2024	SDB3260122681	900.00	4.7853	4,445.18	4,306.81	0.0000	4.3300	50.0000	0.0000	(0.5347)	(0.0598)	0.0000	1	(0.5945)	01/06/2025
605098.SH	12/26/2024	SDB3260122681	300.00	4.7853	1,481.73	1,435.60	0.0000	4.3300	50.0000	0.0000	(0.1782)	(0.0199)	0.0000	1	(0.1982)	01/06/2025
605098.SH	12/26/2024	SDB3260122681	400.00	4.7853	1,975.64	1,914.14	0.0000	4.3300	50.0000	0.0000	(0.2376)	(0.0266)	0.0000	1	(0.2642)	01/06/2025
605098.SH	12/26/2024	SDB3260122681	200.00	4.7853	987.82	957.07	0.0000	4.3300	50.0000	0.0000	(0.1188)	(0.0133)	0.0000	1	(0.1321)	01/06/2025
605098.SH	12/26/2024	SDB3260122681	900.00	4.7853	4,445.18	4,306.81	0.0000	4.3300	50.0000	0.0000	(0.5347)	(0.0598)	0.0000	1	(0.5945)	01/06/2025
605098.SH	12/26/2024	SDB3260122681	200.00	4.7853	987.82	957.07	0.0000	4.3300	50.0000	0.0000	(0.1188)	(0.0133)	0.0000	1	(0.1321)	01/06/2025
605098.SH	12/26/2024	SDB3260122681	1,400.00	4.7853	6,914.73	6,699.48	0.0000	4.3300	50.0000	0.0000	(0.8317)	(0.0930)	0.0000	1	(0.9247)	01/06/2025
605098.SH	12/26/2024	SDB3260122681	300.00	4.7853	1,481.73	1,435.60	0.0000	4.3300	50.0000	0.0000	(0.1782)	(0.0199)	0.0000	1	(0.1982)	01/06/2025
605098.SH	12/26/2024	SDB3260122681	3,000.00	4.7853	14,817.27	14,356.03	0.0000	4.3300	50.0000	0.0000	(1.7822)	(0.1994)	0.0000	1	(1.9816)	01/06/2025
605098.SH	12/26/2024	SDB3260122681	1,500.00	4.7853	7,408.64	7,178.01	0.0000	4.3300	50.0000	0.0000	(0.8911)	(0.0997)	0.0000	1	(0.9908)	01/06/2025
605098.SH	12/26/2024	SDB3260122681	100.00	4.7853	493.91	478.53	0.0000	4.3300	50.0000	0.0000	(0.0594)	(0.0066)	0.0000	1	(0.0661)	01/06/2025
605098.SH	12/26/2024	SDB3260122681	400.00	4.7853	1,975.64	1,914.14	0.0000	4.3300	50.0000	0.0000	(0.2376)	(0.0266)	0.0000	1	(0.2642)	01/06/2025
605098.SH	12/26/2024	SDB3260122681	500.00	4.7853	2,469.55	2,392.67	0.0000	4.3300	50.0000	0.0000	(0.2970)	(0.0332)	0.0000	1	(0.3303)	01/06/2025
605098.SH	12/26/2024	SDB3260122681	200.00	4.7853	987.82	957.07	0.0000	4.3300	50.0000	0.0000	(0.1188)	(0.0133)	0.0000	1	(0.1321)	01/06/2025
605098.SH	12/26/2024	SDB3260122681	1,400.00	4.7853	6,914.73	6,699.48	0.0000	4.3300	50.0000	0.0000	(0.8317)	(0.0930)	0.0000	1	(0.9247)	01/06/2025
605098.SH	12/26/2024	SDB3260122681	2,100.00	4.7853	10,372.09	10,049.22	0.0000	4.3300	50.0000	0.0000	(1.2475)	(0.1396)	0.0000	1	(1.3871)	01/06/2025
605098.SH	12/24/2024	SDB3260122681	500.00	4.7853	2,469.55	2,392.67	0.0000	4.3300	50.0000	0.0000	(0.2970)	(0.0332)	0.0000	2	(0.3303)	01/06/2025
605098.SH	12/24/2024	SDB3260122681	2,100.00	4.7853	10,372.09	10,049.22	0.0000	4.3300	50.0000	0.0000	(1.2475)	(0.1396)	0.0000	2	(1.3871)	01/06/2025
605098.SH	12/24/2024	SDB3260122681	1,400.00	4.7853	6,914.73	6,699.48	0.0000	4.3300	50.0000	0.0000	(0.8317)	(0.0930)	0.0000	2	(0.9247)	01/06/2025
605098.SH	12/24/2024	SDB3260122681	1,800.00	4.7853	8,890.36	8,613.62	0.0000	4.3300	50.0000	0.0000	(1.0693)	(0.1196)	0.0000	2	(1.1889)	01/06/2025
605098.SH	12/24/2024	SDB3260122681	2,300.00	4.7853	11,359.91	11,006.29	0.0000	4.3300	50.0000	0.0000	(1.3663)	(0.1529)	0.0000	2	(1.5192)	01/06/2025
605098.SH	12/24/2024	SDB3260122681	1,200.00	4.7853	5,926.91	5,742.41	0.0000	4.3300	50.0000	0.0000	(0.7988)	(0.0798)	0.0000	2	(0.7926)	01/06/2025
605098.SH	12/24/2024	SDB3260122681	500.00	4.7853	2,469.55	2,392.67	0.0000	4.3300	50.0000	0.0000	(0.2970)	(0.0332)	0.0000	2	(0.3303)	01/06/2025
605098.SH	12/24/2024	SDB3260122681	900.00	4.7853	4,445.18	4,306.81	0.0000	4.3300	50.0000	0.0000	(0.5347)	(0.0598)	0.0000	2	(0.5945)	01/06/2025
605098.SH	12/24/2024	SDB3260122681	300.00	4.7853	1,481.73	1,435.60	0.0000	4.3300	50.0000	0.0000	(0.1782)	(0.0199)	0.0000	2	(0.1982)	01/06/2025
605098.SH	12/24/2024	SDB3260122681	400.00	4.7853	1,975.64	1,914.14	0.0000	4.3300	50.0000	0.0000	(0.2376)	(0.0266)	0.0000	2	(0.2642)	01/06/2025
605098.SH	12/24/2024	SDB3260122681	200.00	4.7853	987.82	957.07	0.0000	4.3300	50.0000	0.0000	(0.1188)	(0.0133)	0.0000	2	(0.1321)	01/06/2025
605098.SH	12/24/2024	SDB3260122681	900.00	4.7853	4,445.18	4,306.81	0.0000	4.3300	50.0000	0.0000	(0.5347)	(0.0598)	0.0000	2	(0.5945)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHANGHAI ACTION EDUCATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
605098.SH	12/24/2024	SDB3260122681	200.00	4.7853	987.82	957.07	0.0000	4.3300	50.0000	0.0000	(0.2376)	(0.0266)	0.0000	2	(0.2642)	01/06/2025
605098.SH	12/24/2024	SDB3260122681	1,400.00	4.7853	6,914.73	6,699.48	0.0000	4.3300	50.0000	0.0000	(1.6634)	(0.1861)	0.0000	2	(1.8495)	01/06/2025
605098.SH	12/24/2024	SDB3260122681	300.00	4.7853	1,481.73	1,435.60	0.0000	4.3300	50.0000	0.0000	(0.3564)	(0.0399)	0.0000	2	(0.3963)	01/06/2025
605098.SH	12/24/2024	SDB3260122681	3,000.00	4.7853	14,817.27	14,356.03	0.0000	4.3300	50.0000	0.0000	(3.5644)	(0.3988)	0.0000	2	(3.9632)	01/06/2025
605098.SH	12/24/2024	SDB3260122681	1,500.00	4.7853	7,408.64	7,178.01	0.0000	4.3300	50.0000	0.0000	(1.7822)	(0.1994)	0.0000	2	(1.9816)	01/06/2025
605098.SH	12/24/2024	SDB3260122681	100.00	4.7853	493.91	478.53	0.0000	4.3300	50.0000	0.0000	(0.1188)	(0.0133)	0.0000	2	(0.1321)	01/06/2025
605098.SH	12/24/2024	SDB3260122681	400.00	4.7853	1,975.64	1,914.14	0.0000	4.3300	50.0000	0.0000	(0.4753)	(0.0532)	0.0000	2	(0.5284)	01/06/2025
605098.SH	12/24/2024	SDB3260122681	500.00	4.7853	2,469.55	2,392.67	0.0000	4.3300	50.0000	0.0000	(0.5941)	(0.0665)	0.0000	2	(0.6605)	01/06/2025
605098.SH	12/24/2024	SDB3260122681	200.00	4.7853	987.82	957.07	0.0000	4.3300	50.0000	0.0000	(0.2376)	(0.0266)	0.0000	2	(0.2642)	01/06/2025
605098.SH	12/24/2024	SDB3260122681	1,400.00	4.7853	6,914.73	6,699.48	0.0000	4.3300	50.0000	0.0000	(1.6634)	(0.1861)	0.0000	2	(1.8495)	01/06/2025
605098.SH	12/24/2024	SDB3260122681	2,100.00	4.7853	10,372.09	10,049.22	0.0000	4.3300	50.0000	0.0000	(2.4951)	(0.2791)	0.0000	2	(2.7742)	01/06/2025
605098.SH	12/23/2024	SDB3260122681	500.00	4.8392	2,469.55	2,419.62	0.0000	4.3300	50.0000	0.0000	(0.2970)	(0.0336)	0.0000	1	(0.3306)	01/06/2025
605098.SH	12/23/2024	SDB3260122681	2,100.00	4.8392	10,372.09	10,162.41	0.0000	4.3300	50.0000	0.0000	(1.2475)	(0.1411)	0.0000	1	(1.3887)	01/06/2025
605098.SH	12/23/2024	SDB3260122681	1,400.00	4.8392	6,914.73	6,774.94	0.0000	4.3300	50.0000	0.0000	(0.8317)	(0.0941)	0.0000	1	(0.9258)	01/06/2025
605098.SH	12/23/2024	SDB3260122681	1,800.00	4.8392	8,890.36	8,710.63	0.0000	4.3300	50.0000	0.0000	(1.0693)	(0.1210)	0.0000	1	(1.1903)	01/06/2025
605098.SH	12/23/2024	SDB3260122681	2,300.00	4.8392	11,359.91	11,130.25	0.0000	4.3300	50.0000	0.0000	(1.3663)	(0.1546)	0.0000	1	(1.5209)	01/06/2025
605098.SH	12/23/2024	SDB3260122681	1,200.00	4.8392	5,926.91	5,807.09	0.0000	4.3300	50.0000	0.0000	(0.7129)	(0.0807)	0.0000	1	(0.7935)	01/06/2025
605098.SH	12/23/2024	SDB3260122681	500.00	4.8392	2,469.55	2,419.62	0.0000	4.3300	50.0000	0.0000	(0.2970)	(0.0336)	0.0000	1	(0.3306)	01/06/2025
605098.SH	12/23/2024	SDB3260122681	900.00	4.8392	4,445.18	4,355.32	0.0000	4.3300	50.0000	0.0000	(0.5347)	(0.0605)	0.0000	1	(0.5951)	01/06/2025
605098.SH	12/23/2024	SDB3260122681	300.00	4.8392	1,481.73	1,451.77	0.0000	4.3300	50.0000	0.0000	(0.1782)	(0.0202)	0.0000	1	(0.1984)	01/06/2025
605098.SH	12/23/2024	SDB3260122681	400.00	4.8392	1,975.64	1,935.70	0.0000	4.3300	50.0000	0.0000	(0.2376)	(0.0269)	0.0000	1	(0.2645)	01/06/2025
605098.SH	12/23/2024	SDB3260122681	200.00	4.8392	987.82	967.85	0.0000	4.3300	50.0000	0.0000	(0.1188)	(0.0134)	0.0000	1	(0.1323)	01/06/2025
605098.SH	12/23/2024	SDB3260122681	900.00	4.8392	4,445.18	4,355.32	0.0000	4.3300	50.0000	0.0000	(0.5347)	(0.0605)	0.0000	1	(0.5951)	01/06/2025
605098.SH	12/23/2024	SDB3260122681	200.00	4.8392	987.82	967.85	0.0000	4.3300	50.0000	0.0000	(0.1188)	(0.0134)	0.0000	1	(0.1323)	01/06/2025
605098.SH	12/23/2024	SDB3260122681	1,400.00	4.8392	6,914.73	6,774.94	0.0000	4.3300	50.0000	0.0000	(0.8317)	(0.0941)	0.0000	1	(0.9258)	01/06/2025
605098.SH	12/23/2024	SDB3260122681	300.00	4.8392	1,481.73	1,451.77	0.0000	4.3300	50.0000	0.0000	(0.1782)	(0.0202)	0.0000	1	(0.1984)	01/06/2025
605098.SH	12/23/2024	SDB3260122681	3,000.00	4.8392	14,817.27	14,517.72	0.0000	4.3300	50.0000	0.0000	(1.7822)	(0.2016)	0.0000	1	(1.9838)	01/06/2025
605098.SH	12/23/2024	SDB3260122681	1,500.00	4.8392	7,408.64	7,258.86	0.0000	4.3300	50.0000	0.0000	(0.8911)	(0.1008)	0.0000	1	(0.9919)	01/06/2025
605098.SH	12/23/2024	SDB3260122681	100.00	4.8392	493.91	483.92	0.0000	4.3300	50.0000	0.0000	(0.0594)	(0.0067)	0.0000	1	(0.0661)	01/06/2025
605098.SH	12/23/2024	SDB3260122681	400.00	4.8392	1,975.64	1,935.70	0.0000	4.3300	50.0000	0.0000	(0.2376)	(0.0269)	0.0000	1	(0.2645)	01/06/2025
605098.SH	12/23/2024	SDB3260122681	500.00	4.8392	2,469.55	2,419.62	0.0000	4.3300	50.0000	0.0000	(0.2970)	(0.0336)	0.0000	1	(0.3306)	01/06/2025
605098.SH	12/23/2024	SDB3260122681	200.00	4.8392	987.82	967.85	0.0000	4.3300	50.0000	0.0000	(0.1188)	(0.0134)	0.0000	1	(0.1323)	01/06/2025
605098.SH	12/23/2024	SDB3260122681	1,400.00	4.8392	6,914.73	6,774.94	0.0000	4.3300	50.0000	0.0000	(0.8317)	(0.0941)	0.0000	1	(0.9258)	01/06/2025
605098.SH	12/23/2024	SDB3260122681	2,100.00	4.8392	10,372.09	10,162.41	0.0000	4.3300	50.0000	0.0000	(1.2475)	(0.1411)	0.0000	1	(1.3887)	01/06/2025
605098.SH	12/20/2024	SDB3260122681	500.00	4.7546	2,469.55	2,377.31	0.0000	4.3300	50.0000	0.0000	(0.8911)	(0.0991)	0.0000	3	(0.9901)	01/06/2025
605098.SH	12/20/2024	SDB3260122681	2,100.00	4.7546	10,372.09	9,984.71	0.0000	4.3300	50.0000	0.0000	(3.7426)	(0.4160)	0.0000	3	(4.1586)	01/06/2025
605098.SH	12/20/2024	SDB3260122681	1,400.00	4.7546	6,914.73	6,656.47	0.0000	4.3300	50.0000	0.0000	(2.4951)	(0.2774)	0.0000	3	(2.7724)	01/06/2025
605098.SH	12/20/2024	SDB3260122681	1,800.00	4.7546	8,890.36	8,558.32	0.0000	4.3300	50.0000	0.0000	(3.2079)	(0.3566)	0.0000	3	(3.5645)	01/06/2025
605098.SH	12/20/2024	SDB3260122681	2,300.00	4.7546	11,359.91	10,935.63	0.0000	4.3300	50.0000	0.0000	(4.0990)	(0.4557)	0.0000	3	(4.5547)	01/06/2025
605098.SH	12/20/2024	SDB3260122681	1,200.00	4.7546	5,926.91	5,705.55	0.0000	4.3300	50.0000	0.0000	(2.1386)	(0.2377)	0.0000	3	(2.3764)	01/06/2025
605098.SH	12/20/2024	SDB3260122681	500.00	4.7546	2,469.55	2,377.31	0.0000	4.3300	50.0000	0.0000	(0.8911)	(0.0991)	0.0000	3	(0.9901)	01/06/2025
605098.SH	12/20/2024	SDB3260122681	900.00	4.7546	4,445.18	4,279.16	0.0000	4.3300	50.0000	0.0000	(1.6040)	(0.1783)	0.0000	3	(1.7823)	01/06/2025
605098.SH	12/20/2024	SDB3260122681	300.00	4.7546	1,481.73	1,426.39	0.0000	4.3300	50.0000	0.0000	(0.5347)	(0.0594)	0.0000	3	(0.5941)	01/06/2025
605098.SH	12/20/2024	SDB3260122681	400.00	4.7546	1,975.64	1,901.85	0.0000	4.3300	50.0000	0.0000	(0.7129)	(0.0792)	0.0000	3	(0.7921)	01/06/2025
605098.SH	12/20/2024	SDB3260122681	200.00	4.7546	987.82	950.92	0.0000	4.3300	50.0000	0.0000	(0.3564)	(0.0396)	0.0000	3	(0.3961)	01/06/2025
605098.SH	12/20/2024	SDB3260122681	900.00	4.7546	4,445.18	4,279.16	0.0000	4.3300	50.0000	0.0000	(1.6040)	(0.1783)	0.0000	3	(1.7823)	01/06/2025
605098.SH	12/20/2024	SDB3260122681	200.00	4.7546	987.82	950.92	0.0000	4.3300	50.0000	0.0000	(0.3564)	(0.0396)	0.0000	3	(0.3961)	01/06/2025
605098.SH	12/20/2024	SDB3260122681	1,400.00	4.7546	6,914.73	6,656.47	0.0000	4.3300	50.0000	0.0000	(2.4951)	(0.2774)	0.0000	3	(2.7724)	01/06/2025
605098.SH	12/20/2024	SDB3260122681	300.00	4.7546	1,481.73	1,426.39	0.0000	4.3300	50.0000	0.0000	(0.5347)	(0.0594)	0.0000	3	(0.5941)	01/06/2025
605098.SH	12/20/2024	SDB3260122681	3,000.00	4.7546	14,817.27	14,263.87	0.0000	4.3300	50.0000	0.0000	(5.3466)	(0.5943)	0.0000	3	(5.9409)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHANGHAI ACTION EDUCATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
605098.SH	12/20/2024	SDB3260122681	1,500.00	4.7546	7,408.64	7,131.93	0.0000	4.3300	50.0000	0.0000	(2.6733)	(0.2972)	0.0000	3	(2.9704)	01/06/2025
605098.SH	12/20/2024	SDB3260122681	100.00	4.7546	493.91	475.46	0.0000	4.3300	50.0000	0.0000	(0.1782)	(0.0198)	0.0000	3	(0.1980)	01/06/2025
605098.SH	12/20/2024	SDB3260122681	400.00	4.7546	1,975.64	1,901.85	0.0000	4.3300	50.0000	0.0000	(0.7129)	(0.0792)	0.0000	3	(0.7921)	01/06/2025
605098.SH	12/20/2024	SDB3260122681	500.00	4.7546	2,469.55	2,377.31	0.0000	4.3300	50.0000	0.0000	(0.8911)	(0.0991)	0.0000	3	(0.9901)	01/06/2025
605098.SH	12/20/2024	SDB3260122681	200.00	4.7546	987.82	950.92	0.0000	4.3300	50.0000	0.0000	(0.3564)	(0.0396)	0.0000	3	(0.3961)	01/06/2025
605098.SH	12/20/2024	SDB3260122681	1,400.00	4.7546	6,914.73	6,656.47	0.0000	4.3300	50.0000	0.0000	(2.4951)	(0.2774)	0.0000	3	(2.7724)	01/06/2025
605098.SH	12/20/2024	SDB3260122681	2,100.00	4.7546	10,372.09	9,984.71	0.0000	4.3300	50.0000	0.0000	(3.7426)	(0.4160)	0.0000	3	(4.1586)	01/06/2025
605098.SH	12/19/2024	SDB3260122681	500.00	5.0924	2,469.55	2,546.19	0.0000	4.5800	50.0000	0.0000	(0.3142)	(0.0354)	0.0000	1	(0.3495)	01/06/2025
605098.SH	12/19/2024	SDB3260122681	2,100.00	5.0924	10,372.09	10,694.01	0.0000	4.5800	50.0000	0.0000	(1.3196)	(0.1485)	0.0000	1	(1.4681)	01/06/2025
605098.SH	12/19/2024	SDB3260122681	1,400.00	5.0924	6,914.73	7,129.34	0.0000	4.5800	50.0000	0.0000	(0.8797)	(0.0990)	0.0000	1	(0.9787)	01/06/2025
605098.SH	12/19/2024	SDB3260122681	1,800.00	5.0924	8,890.36	9,166.29	0.0000	4.5800	50.0000	0.0000	(1.1311)	(0.1273)	0.0000	1	(1.2584)	01/06/2025
605098.SH	12/19/2024	SDB3260122681	2,300.00	5.0924	11,359.91	11,712.49	0.0000	4.5800	50.0000	0.0000	(1.4452)	(0.1627)	0.0000	1	(1.6079)	01/06/2025
605098.SH	12/19/2024	SDB3260122681	1,200.00	5.0924	5,926.91	6,110.86	0.0000	4.5800	50.0000	0.0000	(0.7540)	(0.0849)	0.0000	1	(0.8389)	01/06/2025
605098.SH	12/19/2024	SDB3260122681	500.00	5.0924	2,469.55	2,546.19	0.0000	4.5800	50.0000	0.0000	(0.3142)	(0.0354)	0.0000	1	(0.3495)	01/06/2025
605098.SH	12/19/2024	SDB3260122681	900.00	5.0924	4,445.18	4,583.15	0.0000	4.5800	50.0000	0.0000	(0.5655)	(0.0637)	0.0000	1	(0.6292)	01/06/2025
605098.SH	12/19/2024	SDB3260122681	300.00	5.0924	1,481.73	1,527.72	0.0000	4.5800	50.0000	0.0000	(0.1885)	(0.0212)	0.0000	1	(0.2097)	01/06/2025
605098.SH	12/19/2024	SDB3260122681	400.00	5.0924	1,975.64	2,036.95	0.0000	4.5800	50.0000	0.0000	(0.2513)	(0.0283)	0.0000	1	(0.2796)	01/06/2025
605098.SH	12/19/2024	SDB3260122681	200.00	5.0924	987.82	1,018.48	0.0000	4.5800	50.0000	0.0000	(0.1257)	(0.0141)	0.0000	1	(0.1398)	01/06/2025
605098.SH	12/19/2024	SDB3260122681	900.00	5.0924	4,445.18	4,583.15	0.0000	4.5800	50.0000	0.0000	(0.5655)	(0.0637)	0.0000	1	(0.6292)	01/06/2025
605098.SH	12/19/2024	SDB3260122681	200.00	5.0924	987.82	1,018.48	0.0000	4.5800	50.0000	0.0000	(0.1257)	(0.0141)	0.0000	1	(0.1398)	01/06/2025
605098.SH	12/19/2024	SDB3260122681	1,400.00	5.0924	6,914.73	7,129.34	0.0000	4.5800	50.0000	0.0000	(0.8797)	(0.0990)	0.0000	1	(0.9787)	01/06/2025
605098.SH	12/19/2024	SDB3260122681	300.00	5.0924	1,481.73	1,527.72	0.0000	4.5800	50.0000	0.0000	(0.1885)	(0.0212)	0.0000	1	(0.2097)	01/06/2025
605098.SH	12/19/2024	SDB3260122681	3,000.00	5.0924	14,817.27	15,277.16	0.0000	4.5800	50.0000	0.0000	(1.8851)	(0.2122)	0.0000	1	(2.0973)	01/06/2025
605098.SH	12/19/2024	SDB3260122681	1,500.00	5.0924	7,408.64	7,638.58	0.0000	4.5800	50.0000	0.0000	(0.9425)	(0.1061)	0.0000	1	(1.0486)	01/06/2025
605098.SH	12/19/2024	SDB3260122681	100.00	5.0924	493.91	509.24	0.0000	4.5800	50.0000	0.0000	(0.0628)	(0.0071)	0.0000	1	(0.0699)	01/06/2025
605098.SH	12/19/2024	SDB3260122681	400.00	5.0924	1,975.64	2,036.95	0.0000	4.5800	50.0000	0.0000	(0.2513)	(0.0283)	0.0000	1	(0.2796)	01/06/2025
605098.SH	12/19/2024	SDB3260122681	500.00	5.0924	2,469.55	2,546.19	0.0000	4.5800	50.0000	0.0000	(0.3142)	(0.0354)	0.0000	1	(0.3495)	01/06/2025
605098.SH	12/19/2024	SDB3260122681	200.00	5.0924	987.82	1,018.48	0.0000	4.5800	50.0000	0.0000	(0.1257)	(0.0141)	0.0000	1	(0.1398)	01/06/2025
605098.SH	12/19/2024	SDB3260122681	1,400.00	5.0924	6,914.73	7,129.34	0.0000	4.5800	50.0000	0.0000	(0.8797)	(0.0990)	0.0000	1	(0.9787)	01/06/2025
605098.SH	12/19/2024	SDB3260122681	2,100.00	5.0924	10,372.09	10,694.01	0.0000	4.5800	50.0000	0.0000	(1.3196)	(0.1485)	0.0000	1	(1.4681)	01/06/2025
605098.SH	12/18/2024	SDB3260122681	500.00	4.9172	2,469.55	2,458.62	0.0000	4.5800	50.0000	0.0000	(0.3142)	(0.0341)	0.0000	1	(0.3483)	01/06/2025
605098.SH	12/18/2024	SDB3260122681	2,100.00	4.9172	10,372.09	10,326.19	0.0000	4.5800	50.0000	0.0000	(1.3196)	(0.1434)	0.0000	1	(1.4630)	01/06/2025
605098.SH	12/18/2024	SDB3260122681	1,400.00	4.9172	6,914.73	6,884.13	0.0000	4.5800	50.0000	0.0000	(0.8797)	(0.0956)	0.0000	1	(0.9753)	01/06/2025
605098.SH	12/18/2024	SDB3260122681	1,800.00	4.9172	8,890.36	8,851.02	0.0000	4.5800	50.0000	0.0000	(1.1311)	(0.1229)	0.0000	1	(1.2540)	01/06/2025
605098.SH	12/18/2024	SDB3260122681	2,300.00	4.9172	11,359.91	11,309.64	0.0000	4.5800	50.0000	0.0000	(1.4452)	(0.1571)	0.0000	1	(1.6023)	01/06/2025
605098.SH	12/18/2024	SDB3260122681	1,200.00	4.9172	5,926.91	5,900.68	0.0000	4.5800	50.0000	0.0000	(0.7540)	(0.0820)	0.0000	1	(0.8360)	01/06/2025
605098.SH	12/18/2024	SDB3260122681	500.00	4.9172	2,469.55	2,458.62	0.0000	4.5800	50.0000	0.0000	(0.3142)	(0.0341)	0.0000	1	(0.3483)	01/06/2025
605098.SH	12/18/2024	SDB3260122681	900.00	4.9172	4,445.18	4,425.51	0.0000	4.5800	50.0000	0.0000	(0.5655)	(0.0615)	0.0000	1	(0.6270)	01/06/2025
605098.SH	12/18/2024	SDB3260122681	300.00	4.9172	1,481.73	1,475.17	0.0000	4.5800	50.0000	0.0000	(0.1885)	(0.0205)	0.0000	1	(0.2090)	01/06/2025
605098.SH	12/18/2024	SDB3260122681	400.00	4.9172	1,975.64	1,966.89	0.0000	4.5800	50.0000	0.0000	(0.2513)	(0.0273)	0.0000	1	(0.2787)	01/06/2025
605098.SH	12/18/2024	SDB3260122681	200.00	4.9172	987.82	983.45	0.0000	4.5800	50.0000	0.0000	(0.1257)	(0.0137)	0.0000	1	(0.1393)	01/06/2025
605098.SH	12/18/2024	SDB3260122681	900.00	4.9172	4,445.18	4,425.51	0.0000	4.5800	50.0000	0.0000	(0.5655)	(0.0615)	0.0000	1	(0.6270)	01/06/2025
605098.SH	12/18/2024	SDB3260122681	200.00	4.9172	987.82	983.45	0.0000	4.5800	50.0000	0.0000	(0.1257)	(0.0137)	0.0000	1	(0.1393)	01/06/2025
605098.SH	12/18/2024	SDB3260122681	1,400.00	4.9172	6,914.73	6,884.13	0.0000	4.5800	50.0000	0.0000	(0.8797)	(0.0956)	0.0000	1	(0.9753)	01/06/2025
605098.SH	12/18/2024	SDB3260122681	300.00	4.9172	1,481.73	1,475.17	0.0000	4.5800	50.0000	0.0000	(0.1885)	(0.0205)	0.0000	1	(0.2090)	01/06/2025
605098.SH	12/18/2024	SDB3260122681	3,000.00	4.9172	14,817.27	14,751.70	0.0000	4.5800	50.0000	0.0000	(1.8851)	(0.2049)	0.0000	1	(2.0900)	01/06/2025
605098.SH	12/18/2024	SDB3260122681	1,500.00	4.9172	7,408.64	7,375.85	0.0000	4.5800	50.0000	0.0000	(0.9425)	(0.1024)	0.0000	1	(1.0450)	01/06/2025
605098.SH	12/18/2024	SDB3260122681	100.00	4.9172	493.91	491.72	0.0000	4.5800	50.0000	0.0000	(0.0628)	(0.0068)	0.0000	1	(0.0697)	01/06/2025
605098.SH	12/18/2024	SDB3260122681	400.00	4.9172	1,975.64	1,966.89	0.0000	4.5800	50.0000	0.0000	(0.2513)	(0.0273)	0.0000	1	(0.2787)	01/06/2025
605098.SH	12/18/2024	SDB3260122681	500.00	4.9172	2,469.55	2,458.62	0.0000	4.5800	50.0000	0.0000	(0.3142)	(0.0341)	0.0000	1	(0.3483)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHANGHAI ACTION EDUCATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
605098.SH	12/18/2024	SDB3260122681	200.00	4.9172	987.82	983.45	0.0000	4.5800	50.0000	0.0000	(0.1257)	(0.0137)	0.0000	1	(0.1393)	01/06/2025
605098.SH	12/18/2024	SDB3260122681	1,400.00	4.9172	6,914.73	6,884.13	0.0000	4.5800	50.0000	0.0000	(0.8797)	(0.0956)	0.0000	1	(0.9753)	01/06/2025
605098.SH	12/18/2024	SDB3260122681	2,100.00	4.9172	10,372.09	10,326.19	0.0000	4.5800	50.0000	0.0000	(1.3196)	(0.1434)	0.0000	1	(1.4630)	01/06/2025
605098.SH	12/17/2024	SDB3260122681	500.00	5.0233	2,469.55	2,511.65	0.0000	4.5800	50.0000	0.0000	(0.3142)	(0.0349)	0.0000	1	(0.3491)	01/06/2025
605098.SH	12/17/2024	SDB3260122681	2,100.00	5.0233	10,372.09	10,548.92	0.0000	4.5800	50.0000	0.0000	(1.3196)	(0.1465)	0.0000	1	(1.4661)	01/06/2025
605098.SH	12/17/2024	SDB3260122681	1,400.00	5.0233	6,914.73	7,032.61	0.0000	4.5800	50.0000	0.0000	(0.8797)	(0.0977)	0.0000	1	(0.9774)	01/06/2025
605098.SH	12/17/2024	SDB3260122681	1,800.00	5.0233	8,890.36	9,041.93	0.0000	4.5800	50.0000	0.0000	(1.1311)	(0.1256)	0.0000	1	(1.2566)	01/06/2025
605098.SH	12/17/2024	SDB3260122681	2,300.00	5.0233	11,359.91	11,553.57	0.0000	4.5800	50.0000	0.0000	(1.4452)	(0.1605)	0.0000	1	(1.6057)	01/06/2025
605098.SH	12/17/2024	SDB3260122681	1,200.00	5.0233	5,926.91	6,027.95	0.0000	4.5800	50.0000	0.0000	(0.7540)	(0.0837)	0.0000	1	(0.8378)	01/06/2025
605098.SH	12/17/2024	SDB3260122681	500.00	5.0233	2,469.55	2,511.65	0.0000	4.5800	50.0000	0.0000	(0.3142)	(0.0349)	0.0000	1	(0.3491)	01/06/2025
605098.SH	12/17/2024	SDB3260122681	900.00	5.0233	4,445.18	4,520.96	0.0000	4.5800	50.0000	0.0000	(0.5655)	(0.0628)	0.0000	1	(0.6283)	01/06/2025
605098.SH	12/17/2024	SDB3260122681	300.00	5.0233	1,481.73	1,506.99	0.0000	4.5800	50.0000	0.0000	(0.1885)	(0.0209)	0.0000	1	(0.2094)	01/06/2025
605098.SH	12/17/2024	SDB3260122681	400.00	5.0233	1,975.64	2,009.32	0.0000	4.5800	50.0000	0.0000	(0.2513)	(0.0279)	0.0000	1	(0.2793)	01/06/2025
605098.SH	12/17/2024	SDB3260122681	200.00	5.0233	987.82	1,004.66	0.0000	4.5800	50.0000	0.0000	(0.1257)	(0.0140)	0.0000	1	(0.1396)	01/06/2025
605098.SH	12/17/2024	SDB3260122681	900.00	5.0233	4,445.18	4,520.96	0.0000	4.5800	50.0000	0.0000	(0.5655)	(0.0628)	0.0000	1	(0.6283)	01/06/2025
605098.SH	12/17/2024	SDB3260122681	200.00	5.0233	987.82	1,004.66	0.0000	4.5800	50.0000	0.0000	(0.1257)	(0.0140)	0.0000	1	(0.1396)	01/06/2025
605098.SH	12/17/2024	SDB3260122681	1,400.00	5.0233	6,914.73	7,032.61	0.0000	4.5800	50.0000	0.0000	(0.8797)	(0.0977)	0.0000	1	(0.9774)	01/06/2025
605098.SH	12/17/2024	SDB3260122681	300.00	5.0233	1,481.73	1,506.99	0.0000	4.5800	50.0000	0.0000	(0.1885)	(0.0209)	0.0000	1	(0.2094)	01/06/2025
605098.SH	12/17/2024	SDB3260122681	3,000.00	5.0233	14,817.27	15,069.88	0.0000	4.5800	50.0000	0.0000	(1.8851)	(0.2093)	0.0000	1	(2.0944)	01/06/2025
605098.SH	12/17/2024	SDB3260122681	1,500.00	5.0233	7,408.64	7,534.94	0.0000	4.5800	50.0000	0.0000	(0.9425)	(0.1047)	0.0000	1	(1.0472)	01/06/2025
605098.SH	12/17/2024	SDB3260122681	100.00	5.0233	493.91	502.33	0.0000	4.5800	50.0000	0.0000	(0.0628)	(0.0070)	0.0000	1	(0.0698)	01/06/2025
605098.SH	12/17/2024	SDB3260122681	400.00	5.0233	1,975.64	2,009.32	0.0000	4.5800	50.0000	0.0000	(0.2513)	(0.0279)	0.0000	1	(0.2793)	01/06/2025
605098.SH	12/17/2024	SDB3260122681	500.00	5.0233	2,469.55	2,511.65	0.0000	4.5800	50.0000	0.0000	(0.3142)	(0.0349)	0.0000	1	(0.3491)	01/06/2025
605098.SH	12/17/2024	SDB3260122681	200.00	5.0233	987.82	1,004.66	0.0000	4.5800	50.0000	0.0000	(0.1257)	(0.0140)	0.0000	1	(0.1396)	01/06/2025
605098.SH	12/17/2024	SDB3260122681	1,400.00	5.0233	6,914.73	7,032.61	0.0000	4.5800	50.0000	0.0000	(0.8797)	(0.0977)	0.0000	1	(0.9774)	01/06/2025
605098.SH	12/17/2024	SDB3260122681	2,100.00	5.0233	10,372.09	10,548.92	0.0000	4.5800	50.0000	0.0000	(1.3196)	(0.1465)	0.0000	1	(1.4661)	01/06/2025
605098.SH	12/16/2024	SDB3260122681	500.00	4.9982	2,469.55	2,499.09	0.0000	4.5800	50.0000	0.0000	(0.3142)	(0.0347)	0.0000	1	(0.3489)	01/06/2025
605098.SH	12/16/2024	SDB3260122681	2,100.00	4.9982	10,372.09	10,496.17	0.0000	4.5800	50.0000	0.0000	(1.3196)	(0.1458)	0.0000	1	(1.4653)	01/06/2025
605098.SH	12/16/2024	SDB3260122681	1,400.00	4.9982	6,914.73	6,997.44	0.0000	4.5800	50.0000	0.0000	(0.8797)	(0.0972)	0.0000	1	(0.9769)	01/06/2025
605098.SH	12/16/2024	SDB3260122681	1,800.00	4.9982	8,890.36	8,996.71	0.0000	4.5800	50.0000	0.0000	(1.1311)	(0.1250)	0.0000	1	(1.2560)	01/06/2025
605098.SH	12/16/2024	SDB3260122681	2,300.00	4.9982	11,359.91	11,495.80	0.0000	4.5800	50.0000	0.0000	(1.4452)	(0.1597)	0.0000	1	(1.6049)	01/06/2025
605098.SH	12/16/2024	SDB3260122681	1,200.00	4.9982	5,926.91	5,997.81	0.0000	4.5800	50.0000	0.0000	(0.7540)	(0.0833)	0.0000	1	(0.8373)	01/06/2025
605098.SH	12/16/2024	SDB3260122681	500.00	4.9982	2,469.55	2,499.09	0.0000	4.5800	50.0000	0.0000	(0.3142)	(0.0347)	0.0000	1	(0.3489)	01/06/2025
605098.SH	12/16/2024	SDB3260122681	900.00	4.9982	4,445.18	4,498.36	0.0000	4.5800	50.0000	0.0000	(0.5655)	(0.0625)	0.0000	1	(0.6280)	01/06/2025
605098.SH	12/16/2024	SDB3260122681	300.00	4.9982	1,481.73	1,499.45	0.0000	4.5800	50.0000	0.0000	(0.1885)	(0.0208)	0.0000	1	(0.2093)	01/06/2025
605098.SH	12/16/2024	SDB3260122681	400.00	4.9982	1,975.64	1,999.27	0.0000	4.5800	50.0000	0.0000	(0.2513)	(0.0278)	0.0000	1	(0.2791)	01/06/2025
605098.SH	12/16/2024	SDB3260122681	200.00	4.9982	987.82	999.63	0.0000	4.5800	50.0000	0.0000	(0.1257)	(0.0139)	0.0000	1	(0.1396)	01/06/2025
605098.SH	12/16/2024	SDB3260122681	900.00	4.9982	4,445.18	4,498.36	0.0000	4.5800	50.0000	0.0000	(0.5655)	(0.0625)	0.0000	1	(0.6280)	01/06/2025
605098.SH	12/16/2024	SDB3260122681	200.00	4.9982	987.82	999.63	0.0000	4.5800	50.0000	0.0000	(0.1257)	(0.0139)	0.0000	1	(0.1396)	01/06/2025
605098.SH	12/16/2024	SDB3260122681	1,400.00	4.9982	6,914.73	6,997.44	0.0000	4.5800	50.0000	0.0000	(0.8797)	(0.0972)	0.0000	1	(0.9769)	01/06/2025
605098.SH	12/16/2024	SDB3260122681	300.00	4.9982	1,481.73	1,499.45	0.0000	4.5800	50.0000	0.0000	(0.1885)	(0.0208)	0.0000	1	(0.2093)	01/06/2025
605098.SH	12/16/2024	SDB3260122681	3,000.00	4.9982	14,817.27	14,994.52	0.0000	4.5800	50.0000	0.0000	(1.8851)	(0.2083)	0.0000	1	(2.0933)	01/06/2025
605098.SH	12/16/2024	SDB3260122681	1,500.00	4.9982	7,408.64	7,497.26	0.0000	4.5800	50.0000	0.0000	(0.9425)	(0.1041)	0.0000	1	(1.0467)	01/06/2025
605098.SH	12/16/2024	SDB3260122681	100.00	4.9982	493.91	499.82	0.0000	4.5800	50.0000	0.0000	(0.0628)	(0.0069)	0.0000	1	(0.0698)	01/06/2025
605098.SH	12/16/2024	SDB3260122681	400.00	4.9982	1,975.64	1,999.27	0.0000	4.5800	50.0000	0.0000	(0.2513)	(0.0278)	0.0000	1	(0.2791)	01/06/2025
605098.SH	12/16/2024	SDB3260122681	500.00	4.9982	2,469.55	2,499.09	0.0000	4.5800	50.0000	0.0000	(0.3142)	(0.0347)	0.0000	1	(0.3489)	01/06/2025
605098.SH	12/16/2024	SDB3260122681	200.00	4.9982	987.82	999.63	0.0000	4.5800	50.0000	0.0000	(0.1257)	(0.0139)	0.0000	1	(0.1396)	01/06/2025
605098.SH	12/16/2024	SDB3260122681	1,400.00	4.9982	6,914.73	6,997.44	0.0000	4.5800	50.0000	0.0000	(0.8797)	(0.0972)	0.0000	1	(0.9769)	01/06/2025
605098.SH	12/16/2024	SDB3260122681	2,100.00	4.9982	10,372.09	10,496.17	0.0000	4.5800	50.0000	0.0000	(1.3196)	(0.1458)	0.0000	1	(1.4653)	01/06/2025
605098.SH	12/13/2024	SDB3260122681	500.00	5.0430	2,469.55	2,521.48	0.0000	4.5800	50.0000	0.0000	(0.9425)	(0.1051)	0.0000	3	(1.0476)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHANGHAI ACTION EDUCATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
605098.SH	12/13/2024	SDB3260122681	2,100.00	5.0430	10,372.09	10,590.23	0.0000	4.5800	50.0000	0.0000	(3.9587)	(0.4413)	0.0000	3	(4.3999)	01/06/2025
605098.SH	12/13/2024	SDB3260122681	1,400.00	5.0430	6,914.73	7,060.16	0.0000	4.5800	50.0000	0.0000	(2.6391)	(0.2942)	0.0000	3	(2.9333)	01/06/2025
605098.SH	12/13/2024	SDB3260122681	1,800.00	5.0430	8,890.36	9,077.34	0.0000	4.5800	50.0000	0.0000	(3.3932)	(0.3782)	0.0000	3	(3.7714)	01/06/2025
605098.SH	12/13/2024	SDB3260122681	2,300.00	5.0430	11,359.91	11,598.83	0.0000	4.5800	50.0000	0.0000	(4.3357)	(0.4833)	0.0000	3	(4.8190)	01/06/2025
605098.SH	12/13/2024	SDB3260122681	1,200.00	5.0430	5,926.91	6,051.56	0.0000	4.5800	50.0000	0.0000	(2.2621)	(0.2521)	0.0000	3	(2.5143)	01/06/2025
605098.SH	12/13/2024	SDB3260122681	500.00	5.0430	2,469.55	2,521.48	0.0000	4.5800	50.0000	0.0000	(0.9425)	(0.1051)	0.0000	3	(1.0476)	01/06/2025
605098.SH	12/13/2024	SDB3260122681	900.00	5.0430	4,445.18	4,538.67	0.0000	4.5800	50.0000	0.0000	(1.6966)	(0.1891)	0.0000	3	(1.8857)	01/06/2025
605098.SH	12/13/2024	SDB3260122681	300.00	5.0430	1,481.73	1,512.89	0.0000	4.5800	50.0000	0.0000	(0.5655)	(0.0630)	0.0000	3	(0.6286)	01/06/2025
605098.SH	12/13/2024	SDB3260122681	400.00	5.0430	1,975.64	2,017.19	0.0000	4.5800	50.0000	0.0000	(0.7540)	(0.0840)	0.0000	3	(0.8381)	01/06/2025
605098.SH	12/13/2024	SDB3260122681	200.00	5.0430	987.82	1,008.59	0.0000	4.5800	50.0000	0.0000	(0.3770)	(0.0420)	0.0000	3	(0.4190)	01/06/2025
605098.SH	12/13/2024	SDB3260122681	900.00	5.0430	4,445.18	4,538.67	0.0000	4.5800	50.0000	0.0000	(1.6966)	(0.1891)	0.0000	3	(1.8857)	01/06/2025
605098.SH	12/13/2024	SDB3260122681	200.00	5.0430	987.82	1,008.59	0.0000	4.5800	50.0000	0.0000	(0.3770)	(0.0420)	0.0000	3	(0.4190)	01/06/2025
605098.SH	12/13/2024	SDB3260122681	1,400.00	5.0430	6,914.73	7,060.16	0.0000	4.5800	50.0000	0.0000	(2.6391)	(0.2942)	0.0000	3	(2.9333)	01/06/2025
605098.SH	12/13/2024	SDB3260122681	300.00	5.0430	1,481.73	1,512.89	0.0000	4.5800	50.0000	0.0000	(0.5655)	(0.0630)	0.0000	3	(0.6286)	01/06/2025
605098.SH	12/13/2024	SDB3260122681	3,000.00	5.0430	14,817.27	15,128.90	0.0000	4.5800	50.0000	0.0000	(5.6553)	(0.6304)	0.0000	3	(6.2856)	01/06/2025
605098.SH	12/13/2024	SDB3260122681	1,500.00	5.0430	7,408.64	7,564.45	0.0000	4.5800	50.0000	0.0000	(2.8276)	(0.3152)	0.0000	3	(3.1428)	01/06/2025
605098.SH	12/13/2024	SDB3260122681	100.00	5.0430	493.91	504.30	0.0000	4.5800	50.0000	0.0000	(0.1885)	(0.0210)	0.0000	3	(0.2095)	01/06/2025
605098.SH	12/13/2024	SDB3260122681	400.00	5.0430	1,975.64	2,017.19	0.0000	4.5800	50.0000	0.0000	(0.7540)	(0.0840)	0.0000	3	(0.8381)	01/06/2025
605098.SH	12/13/2024	SDB3260122681	500.00	5.0430	2,469.55	2,521.48	0.0000	4.5800	50.0000	0.0000	(0.9425)	(0.1051)	0.0000	3	(1.0476)	01/06/2025
605098.SH	12/13/2024	SDB3260122681	200.00	5.0430	987.82	1,008.59	0.0000	4.5800	50.0000	0.0000	(0.3770)	(0.0420)	0.0000	3	(0.4190)	01/06/2025
605098.SH	12/13/2024	SDB3260122681	1,400.00	5.0430	6,914.73	7,060.16	0.0000	4.5800	50.0000	0.0000	(2.6391)	(0.2942)	0.0000	3	(2.9333)	01/06/2025
605098.SH	12/13/2024	SDB3260122681	2,100.00	5.0430	10,372.09	10,590.23	0.0000	4.5800	50.0000	0.0000	(3.9587)	(0.4413)	0.0000	3	(4.3999)	01/06/2025
605098.SH	12/12/2024	SDB3260122681	500.00	4.9591	2,469.55	2,479.53	0.0000	4.5800	50.0000	0.0000	(0.3142)	(0.0344)	0.0000	1	(0.3486)	01/06/2025
605098.SH	12/12/2024	SDB3260122681	2,100.00	4.9591	10,372.09	10,414.03	0.0000	4.5800	50.0000	0.0000	(1.3196)	(0.1446)	0.0000	1	(1.4642)	01/06/2025
605098.SH	12/12/2024	SDB3260122681	1,400.00	4.9591	6,914.73	6,942.69	0.0000	4.5800	50.0000	0.0000	(0.8797)	(0.0964)	0.0000	1	(0.9761)	01/06/2025
605098.SH	12/12/2024	SDB3260122681	1,800.00	4.9591	8,890.36	8,926.31	0.0000	4.5800	50.0000	0.0000	(1.1311)	(0.1240)	0.0000	1	(1.2550)	01/06/2025
605098.SH	12/12/2024	SDB3260122681	2,300.00	4.9591	11,359.91	11,405.84	0.0000	4.5800	50.0000	0.0000	(1.4452)	(0.1584)	0.0000	1	(1.6036)	01/06/2025
605098.SH	12/12/2024	SDB3260122681	1,200.00	4.9591	5,926.91	5,950.88	0.0000	4.5800	50.0000	0.0000	(0.7540)	(0.0827)	0.0000	1	(0.8367)	01/06/2025
605098.SH	12/12/2024	SDB3260122681	500.00	4.9591	2,469.55	2,479.53	0.0000	4.5800	50.0000	0.0000	(0.3142)	(0.0344)	0.0000	1	(0.3486)	01/06/2025
605098.SH	12/12/2024	SDB3260122681	900.00	4.9591	4,445.18	4,463.16	0.0000	4.5800	50.0000	0.0000	(0.5655)	(0.0620)	0.0000	1	(0.6275)	01/06/2025
605098.SH	12/12/2024	SDB3260122681	300.00	4.9591	1,481.73	1,487.72	0.0000	4.5800	50.0000	0.0000	(0.1885)	(0.0207)	0.0000	1	(0.2092)	01/06/2025
605098.SH	12/12/2024	SDB3260122681	400.00	4.9591	1,975.64	1,983.63	0.0000	4.5800	50.0000	0.0000	(0.2513)	(0.0276)	0.0000	1	(0.2789)	01/06/2025
605098.SH	12/12/2024	SDB3260122681	200.00	4.9591	987.82	991.81	0.0000	4.5800	50.0000	0.0000	(0.1257)	(0.0138)	0.0000	1	(0.1394)	01/06/2025
605098.SH	12/12/2024	SDB3260122681	900.00	4.9591	4,445.18	4,463.16	0.0000	4.5800	50.0000	0.0000	(0.5655)	(0.0620)	0.0000	1	(0.6275)	01/06/2025
605098.SH	12/12/2024	SDB3260122681	200.00	4.9591	987.82	991.81	0.0000	4.5800	50.0000	0.0000	(0.1257)	(0.0138)	0.0000	1	(0.1394)	01/06/2025
605098.SH	12/12/2024	SDB3260122681	1,400.00	4.9591	6,914.73	6,942.69	0.0000	4.5800	50.0000	0.0000	(0.8797)	(0.0964)	0.0000	1	(0.9761)	01/06/2025
605098.SH	12/12/2024	SDB3260122681	300.00	4.9591	1,481.73	1,487.72	0.0000	4.5800	50.0000	0.0000	(0.1885)	(0.0207)	0.0000	1	(0.2092)	01/06/2025
605098.SH	12/12/2024	SDB3260122681	3,000.00	4.9591	14,817.27	14,877.19	0.0000	4.5800	50.0000	0.0000	(1.8851)	(0.2066)	0.0000	1	(2.0917)	01/06/2025
605098.SH	12/12/2024	SDB3260122681	1,500.00	4.9591	7,408.64	7,438.59	0.0000	4.5800	50.0000	0.0000	(0.9425)	(0.1033)	0.0000	1	(1.0459)	01/06/2025
605098.SH	12/12/2024	SDB3260122681	100.00	4.9591	493.91	495.91	0.0000	4.5800	50.0000	0.0000	(0.0628)	(0.0069)	0.0000	1	(0.0697)	01/06/2025
605098.SH	12/12/2024	SDB3260122681	400.00	4.9591	1,975.64	1,983.63	0.0000	4.5800	50.0000	0.0000	(0.2513)	(0.0276)	0.0000	1	(0.2789)	01/06/2025
605098.SH	12/12/2024	SDB3260122681	500.00	4.9591	2,469.55	2,479.53	0.0000	4.5800	50.0000	0.0000	(0.3142)	(0.0344)	0.0000	1	(0.3486)	01/06/2025
605098.SH	12/12/2024	SDB3260122681	200.00	4.9591	987.82	991.81	0.0000	4.5800	50.0000	0.0000	(0.1257)	(0.0138)	0.0000	1	(0.1394)	01/06/2025
605098.SH	12/12/2024	SDB3260122681	1,400.00	4.9591	6,914.73	6,942.69	0.0000	4.5800	50.0000	0.0000	(0.8797)	(0.0964)	0.0000	1	(0.9761)	01/06/2025
605098.SH	12/12/2024	SDB3260122681	2,100.00	4.9591	10,372.09	10,414.03	0.0000	4.5800	50.0000	0.0000	(1.3196)	(0.1446)	0.0000	1	(1.4642)	01/06/2025
605098.SH	12/11/2024	SDB3260122681	500.00	5.0225	2,469.55	2,511.26	0.0000	4.5800	50.0000	0.0000	(0.3142)	(0.0349)	0.0000	1	(0.3491)	01/06/2025
605098.SH	12/11/2024	SDB3260122681	2,100.00	5.0225	10,372.09	10,547.27	0.0000	4.5800	50.0000	0.0000	(1.3196)	(0.1465)	0.0000	1	(1.4661)	01/06/2025
605098.SH	12/11/2024	SDB3260122681	1,400.00	5.0225	6,914.73	7,031.51	0.0000	4.5800	50.0000	0.0000	(0.8797)	(0.0977)	0.0000	1	(0.9774)	01/06/2025
605098.SH	12/11/2024	SDB3260122681	1,800.00	5.0225	8,890.36	9,040.52	0.0000	4.5800	50.0000	0.0000	(1.1311)	(0.1256)	0.0000	1	(1.2566)	01/06/2025
605098.SH	12/11/2024	SDB3260122681	2,300.00	5.0225	11,359.91	11,551.77	0.0000	4.5800	50.0000	0.0000	(1.4452)	(0.1604)	0.0000	1	(1.6057)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHANGHAI ACTION EDUCATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
605098.SH	12/11/2024	SDB3260122681	1,200.00	5.0225	5,926.91	6,027.01	0.0000	4.5800	50.0000	0.0000	(0.7540)	(0.0837)	0.0000	1	(0.8377)	01/06/2025
605098.SH	12/11/2024	SDB3260122681	500.00	5.0225	2,469.55	2,511.26	0.0000	4.5800	50.0000	0.0000	(0.3142)	(0.0349)	0.0000	1	(0.3491)	01/06/2025
605098.SH	12/11/2024	SDB3260122681	900.00	5.0225	4,445.18	4,520.26	0.0000	4.5800	50.0000	0.0000	(0.5655)	(0.0628)	0.0000	1	(0.6283)	01/06/2025
605098.SH	12/11/2024	SDB3260122681	300.00	5.0225	1,481.73	1,506.75	0.0000	4.5800	50.0000	0.0000	(0.1885)	(0.0209)	0.0000	1	(0.2094)	01/06/2025
605098.SH	12/11/2024	SDB3260122681	400.00	5.0225	1,975.64	2,009.00	0.0000	4.5800	50.0000	0.0000	(0.2513)	(0.0279)	0.0000	1	(0.2792)	01/06/2025
605098.SH	12/11/2024	SDB3260122681	200.00	5.0225	987.82	1,004.50	0.0000	4.5800	50.0000	0.0000	(0.1257)	(0.0140)	0.0000	1	(0.1396)	01/06/2025
605098.SH	12/11/2024	SDB3260122681	900.00	5.0225	4,445.18	4,520.26	0.0000	4.5800	50.0000	0.0000	(0.5655)	(0.0628)	0.0000	1	(0.6283)	01/06/2025
605098.SH	12/11/2024	SDB3260122681	200.00	5.0225	987.82	1,004.50	0.0000	4.5800	50.0000	0.0000	(0.1257)	(0.0140)	0.0000	1	(0.1396)	01/06/2025
605098.SH	12/11/2024	SDB3260122681	1,400.00	5.0225	6,914.73	7,031.51	0.0000	4.5800	50.0000	0.0000	(0.8797)	(0.0977)	0.0000	1	(0.9774)	01/06/2025
605098.SH	12/11/2024	SDB3260122681	300.00	5.0225	1,481.73	1,506.75	0.0000	4.5800	50.0000	0.0000	(0.1885)	(0.0209)	0.0000	1	(0.2094)	01/06/2025
605098.SH	12/11/2024	SDB3260122681	3,000.00	5.0225	14,817.27	15,067.53	0.0000	4.5800	50.0000	0.0000	(1.8851)	(0.2093)	0.0000	1	(2.0944)	01/06/2025
605098.SH	12/11/2024	SDB3260122681	1,500.00	5.0225	7,408.64	7,533.76	0.0000	4.5800	50.0000	0.0000	(0.9425)	(0.1046)	0.0000	1	(1.0472)	01/06/2025
605098.SH	12/11/2024	SDB3260122681	100.00	5.0225	493.91	502.25	0.0000	4.5800	50.0000	0.0000	(0.0628)	(0.0070)	0.0000	1	(0.0698)	01/06/2025
605098.SH	12/11/2024	SDB3260122681	400.00	5.0225	1,975.64	2,009.00	0.0000	4.5800	50.0000	0.0000	(0.2513)	(0.0279)	0.0000	1	(0.2792)	01/06/2025
605098.SH	12/11/2024	SDB3260122681	500.00	5.0225	2,469.55	2,511.26	0.0000	4.5800	50.0000	0.0000	(0.3142)	(0.0349)	0.0000	1	(0.3491)	01/06/2025
605098.SH	12/11/2024	SDB3260122681	200.00	5.0225	987.82	1,004.50	0.0000	4.5800	50.0000	0.0000	(0.1257)	(0.0140)	0.0000	1	(0.1396)	01/06/2025
605098.SH	12/11/2024	SDB3260122681	1,400.00	5.0225	6,914.73	7,031.51	0.0000	4.5800	50.0000	0.0000	(0.8797)	(0.0977)	0.0000	1	(0.9774)	01/06/2025
605098.SH	12/11/2024	SDB3260122681	2,100.00	5.0225	10,372.09	10,547.27	0.0000	4.5800	50.0000	0.0000	(1.3196)	(0.1465)	0.0000	1	(1.4661)	01/06/2025
605098.SH	12/10/2024	SDB3260122681	500.00	4.8821	2,469.55	2,441.04	0.0000	4.5800	50.0000	0.0000	(0.3142)	(0.0339)	0.0000	1	(0.3481)	01/06/2025
605098.SH	12/10/2024	SDB3260122681	2,100.00	4.8821	10,372.09	10,252.35	0.0000	4.5800	50.0000	0.0000	(1.3196)	(0.1424)	0.0000	1	(1.4620)	01/06/2025
605098.SH	12/10/2024	SDB3260122681	1,400.00	4.8821	6,914.73	6,834.90	0.0000	4.5800	50.0000	0.0000	(0.8797)	(0.0949)	0.0000	1	(0.9746)	01/06/2025
605098.SH	12/10/2024	SDB3260122681	1,800.00	4.8821	8,890.36	8,787.73	0.0000	4.5800	50.0000	0.0000	(1.1311)	(0.1221)	0.0000	1	(1.2531)	01/06/2025
605098.SH	12/10/2024	SDB3260122681	2,300.00	4.8821	11,359.91	11,228.77	0.0000	4.5800	50.0000	0.0000	(1.4452)	(0.1560)	0.0000	1	(1.6012)	01/06/2025
605098.SH	12/10/2024	SDB3260122681	1,200.00	4.8821	5,926.91	5,858.49	0.0000	4.5800	50.0000	0.0000	(0.7540)	(0.0814)	0.0000	1	(0.8354)	01/06/2025
605098.SH	12/10/2024	SDB3260122681	500.00	4.8821	2,469.55	2,441.04	0.0000	4.5800	50.0000	0.0000	(0.3142)	(0.0339)	0.0000	1	(0.3481)	01/06/2025
605098.SH	12/10/2024	SDB3260122681	900.00	4.8821	4,445.18	4,393.86	0.0000	4.5800	50.0000	0.0000	(0.5655)	(0.0610)	0.0000	1	(0.6266)	01/06/2025
605098.SH	12/10/2024	SDB3260122681	300.00	4.8821	1,481.73	1,464.62	0.0000	4.5800	50.0000	0.0000	(0.1885)	(0.0203)	0.0000	1	(0.2089)	01/06/2025
605098.SH	12/10/2024	SDB3260122681	400.00	4.8821	1,975.64	1,952.83	0.0000	4.5800	50.0000	0.0000	(0.2513)	(0.0271)	0.0000	1	(0.2785)	01/06/2025
605098.SH	12/10/2024	SDB3260122681	200.00	4.8821	987.82	976.41	0.0000	4.5800	50.0000	0.0000	(0.1257)	(0.0136)	0.0000	1	(0.1392)	01/06/2025
605098.SH	12/10/2024	SDB3260122681	900.00	4.8821	4,445.18	4,393.86	0.0000	4.5800	50.0000	0.0000	(0.5655)	(0.0610)	0.0000	1	(0.6266)	01/06/2025
605098.SH	12/10/2024	SDB3260122681	200.00	4.8821	987.82	976.41	0.0000	4.5800	50.0000	0.0000	(0.1257)	(0.0136)	0.0000	1	(0.1392)	01/06/2025
605098.SH	12/10/2024	SDB3260122681	1,400.00	4.8821	6,914.73	6,834.90	0.0000	4.5800	50.0000	0.0000	(0.8797)	(0.0949)	0.0000	1	(0.9746)	01/06/2025
605098.SH	12/10/2024	SDB3260122681	300.00	4.8821	1,481.73	1,464.62	0.0000	4.5800	50.0000	0.0000	(0.1885)	(0.0203)	0.0000	1	(0.2089)	01/06/2025
605098.SH	12/10/2024	SDB3260122681	3,000.00	4.8821	14,817.27	14,646.22	0.0000	4.5800	50.0000	0.0000	(1.8851)	(0.2034)	0.0000	1	(2.0885)	01/06/2025
605098.SH	12/10/2024	SDB3260122681	1,500.00	4.8821	7,408.64	7,323.11	0.0000	4.5800	50.0000	0.0000	(0.9425)	(0.1017)	0.0000	1	(1.0443)	01/06/2025
605098.SH	12/10/2024	SDB3260122681	100.00	4.8821	493.91	488.21	0.0000	4.5800	50.0000	0.0000	(0.0628)	(0.0068)	0.0000	1	(0.0696)	01/06/2025
605098.SH	12/10/2024	SDB3260122681	400.00	4.8821	1,975.64	1,952.83	0.0000	4.5800	50.0000	0.0000	(0.2513)	(0.0271)	0.0000	1	(0.2785)	01/06/2025
605098.SH	12/10/2024	SDB3260122681	500.00	4.8821	2,469.55	2,441.04	0.0000	4.5800	50.0000	0.0000	(0.3142)	(0.0339)	0.0000	1	(0.3481)	01/06/2025
605098.SH	12/10/2024	SDB3260122681	200.00	4.8821	987.82	976.41	0.0000	4.5800	50.0000	0.0000	(0.1257)	(0.0136)	0.0000	1	(0.1392)	01/06/2025
605098.SH	12/10/2024	SDB3260122681	1,400.00	4.8821	6,914.73	6,834.90	0.0000	4.5800	50.0000	0.0000	(0.8797)	(0.0949)	0.0000	1	(0.9746)	01/06/2025
605098.SH	12/10/2024	SDB3260122681	2,100.00	4.8821	10,372.09	10,252.35	0.0000	4.5800	50.0000	0.0000	(1.3196)	(0.1424)	0.0000	1	(1.4620)	01/06/2025
605098.SH	12/09/2024	SDB3260122681	500.00	4.8483	2,469.55	2,424.16	0.0000	4.5800	50.0000	0.0000	(0.3142)	(0.0337)	0.0000	1	(0.3478)	01/06/2025
605098.SH	12/09/2024	SDB3260122681	2,100.00	4.8483	10,372.09	10,181.47	0.0000	4.5800	50.0000	0.0000	(1.3196)	(0.1414)	0.0000	1	(1.4610)	01/06/2025
605098.SH	12/09/2024	SDB3260122681	1,400.00	4.8483	6,914.73	6,787.65	0.0000	4.5800	50.0000	0.0000	(0.8797)	(0.0943)	0.0000	1	(0.9740)	01/06/2025
605098.SH	12/09/2024	SDB3260122681	1,800.00	4.8483	8,890.36	8,726.97	0.0000	4.5800	50.0000	0.0000	(1.1311)	(0.1212)	0.0000	1	(1.2523)	01/06/2025
605098.SH	12/09/2024	SDB3260122681	2,300.00	4.8483	11,359.91	11,151.13	0.0000	4.5800	50.0000	0.0000	(1.4452)	(0.1549)	0.0000	1	(1.6001)	01/06/2025
605098.SH	12/09/2024	SDB3260122681	1,200.00	4.8483	5,926.91	5,817.98	0.0000	4.5800	50.0000	0.0000	(0.7540)	(0.0808)	0.0000	1	(0.8348)	01/06/2025
605098.SH	12/09/2024	SDB3260122681	500.00	4.8483	2,469.55	2,424.16	0.0000	4.5800	50.0000	0.0000	(0.3142)	(0.0337)	0.0000	1	(0.3478)	01/06/2025
605098.SH	12/09/2024	SDB3260122681	900.00	4.8483	4,445.18	4,363.49	0.0000	4.5800	50.0000	0.0000	(0.5655)	(0.0606)	0.0000	1	(0.6261)	01/06/2025
605098.SH	12/09/2024	SDB3260122681	300.00	4.8483	1,481.73	1,454.50	0.0000	4.5800	50.0000	0.0000	(0.1885)	(0.0202)	0.0000	1	(0.2087)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHANGHAI ACTION EDUCATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
605098.SH	12/09/2024	SDB3260122681	400.00	4.8483	1,975.64	1,939.33	0.0000	4.5800	50.0000	0.0000	(0.2513)	(0.0269)	0.0000	1	(0.2783)	01/06/2025
605098.SH	12/09/2024	SDB3260122681	200.00	4.8483	987.82	969.66	0.0000	4.5800	50.0000	0.0000	(0.1257)	(0.0135)	0.0000	1	(0.1391)	01/06/2025
605098.SH	12/09/2024	SDB3260122681	900.00	4.8483	4,445.18	4,363.49	0.0000	4.5800	50.0000	0.0000	(0.5655)	(0.0606)	0.0000	1	(0.6261)	01/06/2025
605098.SH	12/09/2024	SDB3260122681	200.00	4.8483	987.82	969.66	0.0000	4.5800	50.0000	0.0000	(0.1257)	(0.0135)	0.0000	1	(0.1391)	01/06/2025
605098.SH	12/09/2024	SDB3260122681	1,400.00	4.8483	6,914.73	6,787.65	0.0000	4.5800	50.0000	0.0000	(0.8797)	(0.0943)	0.0000	1	(0.9740)	01/06/2025
605098.SH	12/09/2024	SDB3260122681	300.00	4.8483	1,481.73	1,454.50	0.0000	4.5800	50.0000	0.0000	(0.1885)	(0.0202)	0.0000	1	(0.2087)	01/06/2025
605098.SH	12/09/2024	SDB3260122681	3,000.00	4.8483	14,817.27	14,544.95	0.0000	4.5800	50.0000	0.0000	(1.8851)	(0.2020)	0.0000	1	(2.0871)	01/06/2025
605098.SH	12/09/2024	SDB3260122681	1,500.00	4.8483	7,408.64	7,272.48	0.0000	4.5800	50.0000	0.0000	(0.9425)	(0.1010)	0.0000	1	(1.0435)	01/06/2025
605098.SH	12/09/2024	SDB3260122681	100.00	4.8483	493.91	484.83	0.0000	4.5800	50.0000	0.0000	(0.0628)	(0.0067)	0.0000	1	(0.0696)	01/06/2025
605098.SH	12/09/2024	SDB3260122681	400.00	4.8483	1,975.64	1,939.33	0.0000	4.5800	50.0000	0.0000	(0.2513)	(0.0269)	0.0000	1	(0.2783)	01/06/2025
605098.SH	12/09/2024	SDB3260122681	500.00	4.8483	2,469.55	2,424.16	0.0000	4.5800	50.0000	0.0000	(0.3142)	(0.0337)	0.0000	1	(0.3478)	01/06/2025
605098.SH	12/09/2024	SDB3260122681	200.00	4.8483	987.82	969.66	0.0000	4.5800	50.0000	0.0000	(0.1257)	(0.0135)	0.0000	1	(0.1391)	01/06/2025
605098.SH	12/09/2024	SDB3260122681	1,400.00	4.8483	6,914.73	6,787.65	0.0000	4.5800	50.0000	0.0000	(0.8797)	(0.0943)	0.0000	1	(0.9740)	01/06/2025
605098.SH	12/09/2024	SDB3260122681	2,100.00	4.8483	10,372.09	10,181.47	0.0000	4.5800	50.0000	0.0000	(1.3196)	(0.1414)	0.0000	1	(1.4610)	01/06/2025
605098.SH	12/06/2024	SDB3260122681	500.00	4.8812	2,469.55	2,440.58	0.0000	4.5800	50.0000	0.0000	(0.9425)	(0.1017)	0.0000	3	(1.0442)	01/06/2025
605098.SH	12/06/2024	SDB3260122681	2,100.00	4.8812	10,372.09	10,250.43	0.0000	4.5800	50.0000	0.0000	(3.9587)	(0.4271)	0.0000	3	(4.3858)	01/06/2025
605098.SH	12/06/2024	SDB3260122681	1,400.00	4.8812	6,914.73	6,833.62	0.0000	4.5800	50.0000	0.0000	(2.6391)	(0.2847)	0.0000	3	(2.9239)	01/06/2025
605098.SH	12/06/2024	SDB3260122681	1,800.00	4.8812	8,890.36	8,786.08	0.0000	4.5800	50.0000	0.0000	(3.3932)	(0.3661)	0.0000	3	(3.7592)	01/06/2025
605098.SH	12/06/2024	SDB3260122681	2,300.00	4.8812	11,359.91	11,226.66	0.0000	4.5800	50.0000	0.0000	(4.3357)	(0.4678)	0.0000	3	(4.8035)	01/06/2025
605098.SH	12/06/2024	SDB3260122681	1,200.00	4.8812	5,926.91	5,857.39	0.0000	4.5800	50.0000	0.0000	(2.2621)	(0.2441)	0.0000	3	(2.5062)	01/06/2025
605098.SH	12/06/2024	SDB3260122681	500.00	4.8812	2,469.55	2,440.58	0.0000	4.5800	50.0000	0.0000	(0.9425)	(0.1017)	0.0000	3	(1.0442)	01/06/2025
605098.SH	12/06/2024	SDB3260122681	900.00	4.8812	4,445.18	4,393.04	0.0000	4.5800	50.0000	0.0000	(1.6966)	(0.1830)	0.0000	3	(1.8796)	01/06/2025
605098.SH	12/06/2024	SDB3260122681	300.00	4.8812	1,481.73	1,464.35	0.0000	4.5800	50.0000	0.0000	(0.5655)	(0.0610)	0.0000	3	(0.6265)	01/06/2025
605098.SH	12/06/2024	SDB3260122681	400.00	4.8812	1,975.64	1,952.46	0.0000	4.5800	50.0000	0.0000	(0.7540)	(0.0814)	0.0000	3	(0.8354)	01/06/2025
605098.SH	12/06/2024	SDB3260122681	200.00	4.8812	987.82	976.23	0.0000	4.5800	50.0000	0.0000	(0.3770)	(0.0407)	0.0000	3	(0.4177)	01/06/2025
605098.SH	12/06/2024	SDB3260122681	900.00	4.8812	4,445.18	4,393.04	0.0000	4.5800	50.0000	0.0000	(1.6966)	(0.1830)	0.0000	3	(1.8796)	01/06/2025
605098.SH	12/06/2024	SDB3260122681	200.00	4.8812	987.82	976.23	0.0000	4.5800	50.0000	0.0000	(0.3770)	(0.0407)	0.0000	3	(0.4177)	01/06/2025
605098.SH	12/06/2024	SDB3260122681	1,400.00	4.8812	6,914.73	6,833.62	0.0000	4.5800	50.0000	0.0000	(2.6391)	(0.2847)	0.0000	3	(2.9239)	01/06/2025
605098.SH	12/06/2024	SDB3260122681	300.00	4.8812	1,481.73	1,464.35	0.0000	4.5800	50.0000	0.0000	(0.5655)	(0.0610)	0.0000	3	(0.6265)	01/06/2025
605098.SH	12/06/2024	SDB3260122681	3,000.00	4.8812	14,817.27	14,643.47	0.0000	4.5800	50.0000	0.0000	(5.6553)	(0.6101)	0.0000	3	(6.2654)	01/06/2025
605098.SH	12/06/2024	SDB3260122681	1,500.00	4.8812	7,408.64	7,321.73	0.0000	4.5800	50.0000	0.0000	(2.8276)	(0.3051)	0.0000	3	(3.1327)	01/06/2025
605098.SH	12/06/2024	SDB3260122681	100.00	4.8812	493.91	488.12	0.0000	4.5800	50.0000	0.0000	(0.1885)	(0.0203)	0.0000	3	(0.2088)	01/06/2025
605098.SH	12/06/2024	SDB3260122681	400.00	4.8812	1,975.64	1,952.46	0.0000	4.5800	50.0000	0.0000	(0.7540)	(0.0814)	0.0000	3	(0.8354)	01/06/2025
605098.SH	12/06/2024	SDB3260122681	500.00	4.8812	2,469.55	2,440.58	0.0000	4.5800	50.0000	0.0000	(0.9425)	(0.1017)	0.0000	3	(1.0442)	01/06/2025
605098.SH	12/06/2024	SDB3260122681	200.00	4.8812	987.82	976.23	0.0000	4.5800	50.0000	0.0000	(0.3770)	(0.0407)	0.0000	3	(0.4177)	01/06/2025
605098.SH	12/06/2024	SDB3260122681	1,400.00	4.8812	6,914.73	6,833.62	0.0000	4.5800	50.0000	0.0000	(2.6391)	(0.2847)	0.0000	3	(2.9239)	01/06/2025
605098.SH	12/06/2024	SDB3260122681	2,100.00	4.8812	10,372.09	10,250.43	0.0000	4.5800	50.0000	0.0000	(3.9587)	(0.4271)	0.0000	3	(4.3858)	01/06/2025
605098.SH	12/05/2024	SDB3260122681	500.00	4.9639	2,469.55	2,481.97	0.0000	4.5800	50.0000	0.0000	(0.3142)	(0.0345)	0.0000	1	(0.3487)	01/06/2025
605098.SH	12/05/2024	SDB3260122681	2,100.00	4.9639	10,372.09	10,424.27	0.0000	4.5800	50.0000	0.0000	(1.3196)	(0.1448)	0.0000	1	(1.4643)	01/06/2025
605098.SH	12/05/2024	SDB3260122681	1,400.00	4.9639	6,914.73	6,949.52	0.0000	4.5800	50.0000	0.0000	(0.8797)	(0.0965)	0.0000	1	(0.9762)	01/06/2025
605098.SH	12/05/2024	SDB3260122681	1,800.00	4.9639	8,890.36	8,935.09	0.0000	4.5800	50.0000	0.0000	(1.1311)	(0.1241)	0.0000	1	(1.2552)	01/06/2025
605098.SH	12/05/2024	SDB3260122681	2,300.00	4.9639	11,359.91	11,417.06	0.0000	4.5800	50.0000	0.0000	(1.4452)	(0.1586)	0.0000	1	(1.6038)	01/06/2025
605098.SH	12/05/2024	SDB3260122681	1,200.00	4.9639	5,926.91	5,956.73	0.0000	4.5800	50.0000	0.0000	(0.7540)	(0.0827)	0.0000	1	(0.8368)	01/06/2025
605098.SH	12/05/2024	SDB3260122681	500.00	4.9639	2,469.55	2,481.97	0.0000	4.5800	50.0000	0.0000	(0.3142)	(0.0345)	0.0000	1	(0.3487)	01/06/2025
605098.SH	12/05/2024	SDB3260122681	300.00	4.9639	1,481.73	1,489.18	0.0000	4.5800	50.0000	0.0000	(0.1885)	(0.0207)	0.0000	1	(0.2092)	01/06/2025
605098.SH	12/05/2024	SDB3260122681	900.00	4.9639	4,445.18	4,467.55	0.0000	4.5800	50.0000	0.0000	(0.5655)	(0.0620)	0.0000	1	(0.6276)	01/06/2025
605098.SH	12/05/2024	SDB3260122681	300.00	4.9639	1,481.73	1,489.18	0.0000	4.5800	50.0000	0.0000	(0.1885)	(0.0207)	0.0000	1	(0.2092)	01/06/2025
605098.SH	12/05/2024	SDB3260122681	400.00	4.9639	1,975.64	1,985.58	0.0000	4.5800	50.0000	0.0000	(0.2513)	(0.0278)	0.0000	1	(0.2789)	01/06/2025
605098.SH	12/05/2024	SDB3260122681	200.00	4.9639	987.82	992.79	0.0000	4.5800	50.0000	0.0000	(0.1388)	(0.0138)	0.0000	1	(0.1395)	01/06/2025
605098.SH	12/05/2024	SDB3260122681	900.00	4.9639	4,445.18	4,467.55	0.0000	4.5800	50.0000	0.0000	(0.5655)	(0.0620)	0.0000	1	(0.6276)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6



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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHANGHAI ACTION EDUCATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
605098.SH	12/05/2024	SDB3260122681	200.00	4.9639	987.82	992.79	0.0000	4.5800	50.0000	0.0000	(0.1257)	(0.0138)	0.0000	1	(0.1395)	01/06/2025
605098.SH	12/05/2024	SDB3260122681	1,400.00	4.9639	6,914.73	6,949.52	0.0000	4.5800	50.0000	0.0000	(0.8797)	(0.0965)	0.0000	1	(0.9762)	01/06/2025
605098.SH	12/05/2024	SDB3260122681	300.00	4.9639	1,481.73	1,489.18	0.0000	4.5800	50.0000	0.0000	(0.1885)	(0.0207)	0.0000	1	(0.2092)	01/06/2025
605098.SH	12/05/2024	SDB3260122681	3,000.00	4.9639	14,817.27	14,891.82	0.0000	4.5800	50.0000	0.0000	(1.8851)	(0.2068)	0.0000	1	(2.0919)	01/06/2025
605098.SH	12/05/2024	SDB3260122681	1,500.00	4.9639	7,408.64	7,445.91	0.0000	4.5800	50.0000	0.0000	(0.9425)	(0.1034)	0.0000	1	(1.0460)	01/06/2025
605098.SH	12/05/2024	SDB3260122681	100.00	4.9639	493.91	496.39	0.0000	4.5800	50.0000	0.0000	(0.0628)	(0.0069)	0.0000	1	(0.0697)	01/06/2025
605098.SH	12/05/2024	SDB3260122681	400.00	4.9639	1,975.64	1,985.58	0.0000	4.5800	50.0000	0.0000	(0.2513)	(0.0276)	0.0000	1	(0.2789)	01/06/2025
605098.SH	12/05/2024	SDB3260122681	500.00	4.9639	2,469.55	2,481.97	0.0000	4.5800	50.0000	0.0000	(0.3142)	(0.0345)	0.0000	1	(0.3487)	01/06/2025
605098.SH	12/05/2024	SDB3260122681	200.00	4.9639	987.82	992.79	0.0000	4.5800	50.0000	0.0000	(0.1257)	(0.0138)	0.0000	1	(0.1395)	01/06/2025
605098.SH	12/05/2024	SDB3260122681	1,400.00	4.9639	6,914.73	6,949.52	0.0000	4.5800	50.0000	0.0000	(0.8797)	(0.0965)	0.0000	1	(0.9762)	01/06/2025
605098.SH	12/05/2024	SDB3260122681	2,100.00	4.9639	10,372.09	10,424.27	0.0000	4.5800	50.0000	0.0000	(1.3196)	(0.1448)	0.0000	1	(1.4643)	01/06/2025
605098.SH	12/04/2024	SDB3260122681	500.00	4.9391	2,469.55	2,469.55	0.0000	4.5800	50.0000	0.0000	(0.3142)	(0.0343)	0.0000	1	(0.3485)	01/06/2025
605098.SH	12/04/2024	SDB3260122681	2,100.00	4.9391	10,372.09	10,372.09	0.0000	4.5800	50.0000	0.0000	(1.3196)	(0.1441)	0.0000	1	(1.4636)	01/06/2025
605098.SH	12/04/2024	SDB3260122681	1,400.00	4.9391	6,914.73	6,914.73	0.0000	4.5800	50.0000	0.0000	(0.8797)	(0.0960)	0.0000	1	(0.9757)	01/06/2025
605098.SH	12/04/2024	SDB3260122681	1,800.00	4.9391	8,890.36	8,890.36	0.0000	4.5800	50.0000	0.0000	(1.1311)	(0.1235)	0.0000	1	(1.2545)	01/06/2025
605098.SH	12/04/2024	SDB3260122681	2,300.00	4.9391	11,359.91	11,359.91	0.0000	4.5800	50.0000	0.0000	(1.4452)	(0.1578)	0.0000	1	(1.6030)	01/06/2025
605098.SH	12/04/2024	SDB3260122681	1,200.00	4.9391	5,926.91	5,926.91	0.0000	4.5800	50.0000	0.0000	(0.7540)	(0.0823)	0.0000	1	(0.8364)	01/06/2025
605098.SH	12/04/2024	SDB3260122681	500.00	4.9391	2,469.55	2,469.55	0.0000	4.5800	50.0000	0.0000	(0.3142)	(0.0343)	0.0000	1	(0.3485)	01/06/2025
605098.SH	12/04/2024	SDB3260122681	300.00	4.9391	1,481.73	1,481.73	0.0000	4.5800	50.0000	0.0000	(0.1885)	(0.0206)	0.0000	1	(0.2091)	01/06/2025
605098.SH	12/04/2024	SDB3260122681	900.00	4.9391	4,445.18	4,445.18	0.0000	4.5800	50.0000	0.0000	(0.5655)	(0.0617)	0.0000	1	(0.6273)	01/06/2025
605098.SH	12/04/2024	SDB3260122681	300.00	4.9391	1,481.73	1,481.73	0.0000	4.5800	50.0000	0.0000	(0.1885)	(0.0206)	0.0000	1	(0.2091)	01/06/2025
605098.SH	12/04/2024	SDB3260122681	400.00	4.9391	1,975.64	1,975.64	0.0000	4.5800	50.0000	0.0000	(0.2513)	(0.0274)	0.0000	1	(0.2788)	01/06/2025
605098.SH	12/04/2024	SDB3260122681	200.00	4.9391	987.82	987.82	0.0000	4.5800	50.0000	0.0000	(0.1257)	(0.0137)	0.0000	1	(0.1394)	01/06/2025
605098.SH	12/04/2024	SDB3260122681	900.00	4.9391	4,445.18	4,445.18	0.0000	4.5800	50.0000	0.0000	(0.5655)	(0.0617)	0.0000	1	(0.6273)	01/06/2025
605098.SH	12/04/2024	SDB3260122681	200.00	4.9391	987.82	987.82	0.0000	4.5800	50.0000	0.0000	(0.1257)	(0.0137)	0.0000	1	(0.1394)	01/06/2025
605098.SH	12/04/2024	SDB3260122681	1,400.00	4.9391	6,914.73	6,914.73	0.0000	4.5800	50.0000	0.0000	(0.8797)	(0.0960)	0.0000	1	(0.9757)	01/06/2025
605098.SH	12/04/2024	SDB3260122681	300.00	4.9391	1,481.73	1,481.73	0.0000	4.5800	50.0000	0.0000	(0.1885)	(0.0206)	0.0000	1	(0.2091)	01/06/2025
605098.SH	12/04/2024	SDB3260122681	3,000.00	4.9391	14,817.27	14,817.27	0.0000	4.5800	50.0000	0.0000	(1.8851)	(0.2058)	0.0000	1	(2.0909)	01/06/2025
605098.SH	12/04/2024	SDB3260122681	1,500.00	4.9391	7,408.64	7,408.64	0.0000	4.5800	50.0000	0.0000	(0.9425)	(0.1029)	0.0000	1	(1.0454)	01/06/2025
605098.SH	12/04/2024	SDB3260122681	100.00	4.9391	493.91	493.91	0.0000	4.5800	50.0000	0.0000	(0.0628)	(0.0069)	0.0000	1	(0.0697)	01/06/2025
605098.SH	12/04/2024	SDB3260122681	400.00	4.9391	1,975.64	1,975.64	0.0000	4.5800	50.0000	0.0000	(0.2513)	(0.0274)	0.0000	1	(0.2788)	01/06/2025
605098.SH	12/04/2024	SDB3260122681	500.00	4.9391	2,469.55	2,469.55	0.0000	4.5800	50.0000	0.0000	(0.3142)	(0.0343)	0.0000	1	(0.3485)	01/06/2025
605098.SH	12/04/2024	SDB3260122681	200.00	4.9391	987.82	987.82	0.0000	4.5800	50.0000	0.0000	(0.1257)	(0.0137)	0.0000	1	(0.1394)	01/06/2025
605098.SH	12/04/2024	SDB3260122681	1,400.00	4.9391	6,914.73	6,914.73	0.0000	4.5800	50.0000	0.0000	(0.8797)	(0.0960)	0.0000	1	(0.9757)	01/06/2025
605098.SH	12/04/2024	SDB3260122681	2,100.00	4.9391	10,372.09	10,372.09	0.0000	4.5800	50.0000	0.0000	(1.3196)	(0.1441)	0.0000	1	(1.4636)	01/06/2025
TOTAL SHANGHAI ACTION EDUCATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND											(475.9846)	(52.4085)	0.0000		(528.3931)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHANGHAI AJ CORPORATION CMN CLASS A SERIES NORTHBOUND																
600643.SH	01/03/2025	SDB3262055920	7,300.00	0.7456	5,417.51	5,442.92	0.0000	4.3300	50.0000	0.0000	(1.9548)	(0.2268)	0.0000	3	(2.1816)	01/06/2025
600643.SH	01/03/2025	SDB3262055920	500.00	0.7456	370.53	372.80	0.0000	4.3300	50.0000	0.0000	(0.1337)	(0.0155)	0.0000	3	(0.1492)	01/06/2025
600643.SH	01/03/2025	SDB3262055920	1,400.00	0.7456	1,059.79	1,043.85	0.0000	4.3300	50.0000	0.0000	(0.3824)	(0.0435)	0.0000	3	(0.4259)	01/06/2025
600643.SH	01/03/2025	SDB3262055920	5,800.00	0.7456	4,373.55	4,324.51	0.0000	4.3300	50.0000	0.0000	(1.5781)	(0.1802)	0.0000	3	(1.7583)	01/06/2025
600643.SH	01/03/2025	SDB3262055920	500.00	0.7456	379.61	372.80	0.0000	4.3300	50.0000	0.0000	(0.1370)	(0.0155)	0.0000	3	(0.1525)	01/06/2025
600643.SH	01/03/2025	SDB3262055920	4,000.00	0.7456	3,038.30	2,982.42	0.0000	4.3300	50.0000	0.0000	(1.0963)	(0.1243)	0.0000	3	(1.2206)	01/06/2025
600643.SH	01/03/2025	SDB3262055920	5,100.00	0.7456	4,260.71	3,802.59	0.0000	4.3300	50.0000	0.0000	(1.5374)	(0.1584)	0.0000	3	(1.6958)	01/06/2025
600643.SH	01/03/2025	SDB3262055920	500.00	0.7456	421.31	372.80	0.0000	4.3300	50.0000	0.0000	(0.1520)	(0.0155)	0.0000	3	(0.1676)	01/06/2025
600643.SH	01/03/2025	SDB3262055920	6,000.00	0.7456	4,734.56	4,473.63	0.0000	4.3300	50.0000	0.0000	(1.7084)	(0.1864)	0.0000	3	(1.8948)	01/06/2025
600643.SH	01/03/2025	SDB3262055920	700.00	0.7456	552.37	521.92	0.0000	4.3300	50.0000	0.0000	(0.1993)	(0.0217)	0.0000	3	(0.2211)	01/06/2025
600643.SH	01/03/2025	SDB3262055920	2,200.00	0.7456	1,736.01	1,640.33	0.0000	4.3300	50.0000	0.0000	(0.6264)	(0.0683)	0.0000	3	(0.6948)	01/06/2025
600643.SH	01/03/2025	SDB3262055920	6,100.00	0.7456	4,813.47	4,548.19	0.0000	4.3300	50.0000	0.0000	(1.7369)	(0.1895)	0.0000	3	(1.9264)	01/06/2025
600643.SH	01/03/2025	SDB3262055920	16,000.00	0.7456	12,625.50	11,929.68	0.0000	4.3300	50.0000	0.0000	(4.5557)	(0.4971)	0.0000	3	(5.0528)	01/06/2025
600643.SH	01/03/2025	SDB3262055920	7,300.00	0.7456	5,760.39	5,442.92	0.0000	4.3300	50.0000	0.0000	(2.0785)	(0.2268)	0.0000	3	(2.3053)	01/06/2025
600643.SH	01/03/2025	SDB3262055920	16,600.00	0.7456	13,098.96	12,377.04	0.0000	4.3300	50.0000	0.0000	(4.7265)	(0.5157)	0.0000	3	(5.2423)	01/06/2025
600643.SH	01/03/2025	SDB3262055920	6,500.00	0.7456	5,129.11	4,846.43	0.0000	4.3300	50.0000	0.0000	(1.8508)	(0.2019)	0.0000	3	(2.0527)	01/06/2025
600643.SH	01/03/2025	SDB3262055920	10,900.00	0.7456	8,601.12	8,127.09	0.0000	4.3300	50.0000	0.0000	(3.1036)	(0.3386)	0.0000	3	(3.4422)	01/06/2025
600643.SH	01/03/2025	SDB3262055920	100.00	0.7456	78.91	74.56	0.0000	4.3300	50.0000	0.0000	(0.0285)	(0.0031)	0.0000	3	(0.0316)	01/06/2025
600643.SH	01/03/2025	SDB3262055920	16,700.00	0.7456	13,177.87	12,451.60	0.0000	4.3300	50.0000	0.0000	(4.7550)	(0.5188)	0.0000	3	(5.2738)	01/06/2025
600643.SH	01/03/2025	SDB3262055920	600.00	0.7456	473.46	447.36	0.0000	4.3300	50.0000	0.0000	(0.1708)	(0.0186)	0.0000	3	(0.1895)	01/06/2025
600643.SH	01/03/2025	SDB3262055920	100.00	0.7456	78.91	74.56	0.0000	4.3300	50.0000	0.0000	(0.0285)	(0.0031)	0.0000	3	(0.0316)	01/06/2025
600643.SH	01/03/2025	SDB3262055920	1,400.00	0.7456	1,104.73	1,043.85	0.0000	4.3300	50.0000	0.0000	(0.3986)	(0.0435)	0.0000	3	(0.4421)	01/06/2025
600643.SH	01/03/2025	SDB3262055920	1,200.00	0.7456	946.91	894.73	0.0000	4.3300	50.0000	0.0000	(0.3417)	(0.0373)	0.0000	3	(0.3790)	01/06/2025
600643.SH	01/03/2025	SDB3262055920	2,300.00	0.7456	1,814.92	1,714.89	0.0000	4.3300	50.0000	0.0000	(0.6549)	(0.0715)	0.0000	3	(0.7263)	01/06/2025
600643.SH	01/03/2025	SDB3262055920	1,100.00	0.7456	868.00	820.17	0.0000	4.3300	50.0000	0.0000	(0.3132)	(0.0342)	0.0000	3	(0.3474)	01/06/2025
600643.SH	01/03/2025	SDB3262055920	100.00	0.7456	78.91	74.56	0.0000	4.3300	50.0000	0.0000	(0.0285)	(0.0031)	0.0000	3	(0.0316)	01/06/2025
600643.SH	01/03/2025	SDB3262055920	2,300.00	0.7456	1,814.92	1,714.89	0.0000	4.3300	50.0000	0.0000	(0.6549)	(0.0715)	0.0000	3	(0.7263)	01/06/2025
600643.SH	01/03/2025	SDB3262055920	3,200.00	0.7456	2,525.10	2,385.94	0.0000	4.3300	50.0000	0.0000	(0.9111)	(0.0994)	0.0000	3	(1.0106)	01/06/2025
600643.SH	01/03/2025	SDB3262055920	600.00	0.7456	473.46	447.36	0.0000	4.3300	50.0000	0.0000	(0.1708)	(0.0186)	0.0000	3	(0.1895)	01/06/2025
600643.SH	01/03/2025	SDB3262055920	7,500.00	0.7456	5,918.20	5,592.04	0.0000	4.3300	50.0000	0.0000	(2.1355)	(0.2330)	0.0000	3	(2.3685)	01/06/2025
600643.SH	01/03/2025	SDB3262055920	3,900.00	0.7456	3,077.47	2,907.86	0.0000	4.3300	50.0000	0.0000	(1.1105)	(0.1212)	0.0000	3	(1.2316)	01/06/2025
600643.SH	01/03/2025	SDB3262055920	2,600.00	0.7456	2,051.64	1,938.57	0.0000	4.3300	50.0000	0.0000	(0.7403)	(0.0808)	0.0000	3	(0.8211)	01/06/2025
600643.SH	01/03/2025	SDB3262055920	1,500.00	0.7456	1,183.64	1,118.41	0.0000	4.3300	50.0000	0.0000	(0.4271)	(0.0466)	0.0000	3	(0.4737)	01/06/2025
600643.SH	01/03/2025	SDB3262055920	13,200.00	0.7456	10,416.04	9,841.99	0.0000	4.3300	50.0000	0.0000	(3.7585)	(0.4101)	0.0000	3	(4.1685)	01/06/2025
600643.SH	01/02/2025	SDB3262055920	1,400.00	0.7517	1,059.79	1,052.38	0.0000	4.3300	50.0000	0.0000	(0.1275)	(0.0146)	0.0000	1	(0.1421)	01/06/2025
600643.SH	01/02/2025	SDB3262055920	5,800.00	0.7517	4,373.55	4,359.86	0.0000	4.3300	50.0000	0.0000	(0.5260)	(0.0606)	0.0000	1	(0.5866)	01/06/2025
600643.SH	01/02/2025	SDB3262055920	500.00	0.7517	379.61	375.85	0.0000	4.3300	50.0000	0.0000	(0.0457)	(0.0052)	0.0000	1	(0.0509)	01/06/2025
600643.SH	01/02/2025	SDB3262055920	4,000.00	0.7517	3,038.30	3,006.80	0.0000	4.3300	50.0000	0.0000	(0.3654)	(0.0418)	0.0000	1	(0.4072)	01/06/2025
600643.SH	01/02/2025	SDB3262055920	5,100.00	0.7517	4,260.71	3,833.67	0.0000	4.3300	50.0000	0.0000	(0.5125)	(0.0532)	0.0000	1	(0.5657)	01/06/2025
600643.SH	01/02/2025	SDB3262055920	500.00	0.7517	421.31	375.85	0.0000	4.3300	50.0000	0.0000	(0.0507)	(0.0052)	0.0000	1	(0.0559)	01/06/2025
600643.SH	01/02/2025	SDB3262055920	6,000.00	0.7517	4,734.56	4,510.20	0.0000	4.3300	50.0000	0.0000	(0.5695)	(0.0626)	0.0000	1	(0.6321)	01/06/2025
600643.SH	01/02/2025	SDB3262055920	700.00	0.7517	552.37	526.19	0.0000	4.3300	50.0000	0.0000	(0.0664)	(0.0073)	0.0000	1	(0.0737)	01/06/2025
600643.SH	01/02/2025	SDB3262055920	2,200.00	0.7517	1,736.01	1,653.74	0.0000	4.3300	50.0000	0.0000	(0.2088)	(0.0230)	0.0000	1	(0.2318)	01/06/2025
600643.SH	01/02/2025	SDB3262055920	6,100.00	0.7517	4,813.47	4,585.37	0.0000	4.3300	50.0000	0.0000	(0.5790)	(0.0637)	0.0000	1	(0.6426)	01/06/2025
600643.SH	01/02/2025	SDB3262055920	16,000.00	0.7517	12,625.50	12,027.20	0.0000	4.3300	50.0000	0.0000	(1.5186)	(0.1670)	0.0000	1	(1.6856)	01/06/2025
600643.SH	01/02/2025	SDB3262055920	7,300.00	0.7517	5,760.39	5,487.41	0.0000	4.3300	50.0000	0.0000	(0.6928)	(0.0762)	0.0000	1	(0.7691)	01/06/2025
600643.SH	01/02/2025	SDB3262055920	16,600.00	0.7517	13,098.96	12,478.22	0.0000	4.3300	50.0000	0.0000	(1.5755)	(0.1733)	0.0000	1	(1.7488)	01/06/2025
600643.SH	01/02/2025	SDB3262055920	6,500.00	0.7517	5,129.11	4,886.05	0.0000	4.3300	50.0000	0.0000	(0.6169)	(0.0679)	0.0000	1	(0.6848)	01/06/2025
600643.SH	01/02/2025	SDB3262055920	10,900.00	0.7517	8,601.12	8,193.53	0.0000	4.3300	50.0000	0.0000	(1.1345)	(0.1138)	0.0000	1	(1.1483)	01/06/2025
600643.SH	01/02/2025	SDB3262055920	100.00	0.7517	78.91	75.17	0.0000	4.3300	50.0000	0.0000	(0.0095)	(0.0010)	0.0000	1	(0.0105)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHANGHAI AJ CORPORATION CMN CLASS A SERIES NORTHBOUND (Cont.)																
600643.SH	01/02/2025	SDB3262055920	16,700.00	0.7517	13,177.87	12,553.39	0.0000	4.3300	50.0000	0.0000	(1.5850)	(0.1744)	0.0000	1	(1.7594)	01/06/2025
600643.SH	01/02/2025	SDB3262055920	600.00	0.7517	473.46	451.02	0.0000	4.3300	50.0000	0.0000	(0.0569)	(0.0063)	0.0000	1	(0.0632)	01/06/2025
600643.SH	01/02/2025	SDB3262055920	100.00	0.7517	78.91	75.17	0.0000	4.3300	50.0000	0.0000	(0.0095)	(0.0010)	0.0000	1	(0.0105)	01/06/2025
600643.SH	01/02/2025	SDB3262055920	1,400.00	0.7517	1,104.73	1,052.38	0.0000	4.3300	50.0000	0.0000	(0.1329)	(0.0146)	0.0000	1	(0.1475)	01/06/2025
600643.SH	01/02/2025	SDB3262055920	1,200.00	0.7517	946.91	902.04	0.0000	4.3300	50.0000	0.0000	(0.1139)	(0.0125)	0.0000	1	(0.1264)	01/06/2025
600643.SH	01/02/2025	SDB3262055920	2,300.00	0.7517	1,814.92	1,728.91	0.0000	4.3300	50.0000	0.0000	(0.2183)	(0.0240)	0.0000	1	(0.2423)	01/06/2025
600643.SH	01/02/2025	SDB3262055920	1,100.00	0.7517	868.00	826.87	0.0000	4.3300	50.0000	0.0000	(0.1044)	(0.0115)	0.0000	1	(0.1159)	01/06/2025
600643.SH	01/02/2025	SDB3262055920	100.00	0.7517	78.91	75.17	0.0000	4.3300	50.0000	0.0000	(0.0095)	(0.0010)	0.0000	1	(0.0105)	01/06/2025
600643.SH	01/02/2025	SDB3262055920	2,300.00	0.7517	1,814.92	1,728.91	0.0000	4.3300	50.0000	0.0000	(0.2183)	(0.0240)	0.0000	1	(0.2423)	01/06/2025
600643.SH	01/02/2025	SDB3262055920	3,200.00	0.7517	2,525.10	2,405.44	0.0000	4.3300	50.0000	0.0000	(0.3037)	(0.0334)	0.0000	1	(0.3371)	01/06/2025
600643.SH	01/02/2025	SDB3262055920	600.00	0.7517	473.46	451.02	0.0000	4.3300	50.0000	0.0000	(0.0569)	(0.0063)	0.0000	1	(0.0632)	01/06/2025
600643.SH	01/02/2025	SDB3262055920	7,500.00	0.7517	5,918.20	5,637.75	0.0000	4.3300	50.0000	0.0000	(0.7118)	(0.0783)	0.0000	1	(0.7901)	01/06/2025
600643.SH	01/02/2025	SDB3262055920	3,900.00	0.7517	3,077.47	2,931.63	0.0000	4.3300	50.0000	0.0000	(0.3702)	(0.0407)	0.0000	1	(0.4109)	01/06/2025
600643.SH	01/02/2025	SDB3262055920	2,600.00	0.7517	2,051.64	1,954.42	0.0000	4.3300	50.0000	0.0000	(0.2468)	(0.0271)	0.0000	1	(0.2739)	01/06/2025
600643.SH	01/02/2025	SDB3262055920	1,500.00	0.7517	1,183.64	1,127.55	0.0000	4.3300	50.0000	0.0000	(0.1424)	(0.0157)	0.0000	1	(0.1580)	01/06/2025
600643.SH	01/02/2025	SDB3262055920	13,200.00	0.7517	10,416.04	9,922.44	0.0000	4.3300	50.0000	0.0000	(1.2528)	(0.1378)	0.0000	1	(1.3906)	01/06/2025
600643.SH	12/31/2024	SDB3262055920	500.00	0.7640	379.61	381.98	0.0000	4.3300	50.0000	0.0000	(0.0913)	(0.0106)	0.0000	2	(0.1019)	01/06/2025
600643.SH	12/31/2024	SDB3262055920	4,000.00	0.7640	3,038.30	3,055.84	0.0000	4.3300	50.0000	0.0000	(0.0849)	(0.0000)	0.0000	2	(0.8158)	01/06/2025
600643.SH	12/31/2024	SDB3262055920	5,100.00	0.7640	4,260.71	3,896.20	0.0000	4.3300	50.0000	0.0000	(1.0249)	(0.1082)	0.0000	2	(1.1332)	01/06/2025
600643.SH	12/31/2024	SDB3262055920	500.00	0.7640	421.31	381.98	0.0000	4.3300	50.0000	0.0000	(0.1013)	(0.0106)	0.0000	2	(0.1120)	01/06/2025
600643.SH	12/31/2024	SDB3262055920	6,000.00	0.7640	4,734.56	4,583.76	0.0000	4.3300	50.0000	0.0000	(1.1389)	(0.1273)	0.0000	2	(1.2663)	01/06/2025
600643.SH	12/31/2024	SDB3262055920	700.00	0.7640	552.37	534.77	0.0000	4.3300	50.0000	0.0000	(0.1329)	(0.0149)	0.0000	2	(0.1477)	01/06/2025
600643.SH	12/31/2024	SDB3262055920	2,200.00	0.7640	1,736.01	1,680.71	0.0000	4.3300	50.0000	0.0000	(0.4176)	(0.0467)	0.0000	2	(0.4643)	01/06/2025
600643.SH	12/31/2024	SDB3262055920	6,100.00	0.7640	4,813.47	4,660.16	0.0000	4.3300	50.0000	0.0000	(1.1579)	(0.1294)	0.0000	2	(1.2874)	01/06/2025
600643.SH	12/31/2024	SDB3262055920	16,000.00	0.7640	12,625.50	12,223.36	0.0000	4.3300	50.0000	0.0000	(3.0371)	(0.3395)	0.0000	2	(3.3767)	01/06/2025
600643.SH	12/31/2024	SDB3262055920	7,300.00	0.7640	5,760.39	5,576.91	0.0000	4.3300	50.0000	0.0000	(1.3857)	(0.1549)	0.0000	2	(1.5406)	01/06/2025
600643.SH	12/31/2024	SDB3262055920	16,600.00	0.7640	13,098.96	12,681.74	0.0000	4.3300	50.0000	0.0000	(3.1510)	(0.3523)	0.0000	2	(3.5033)	01/06/2025
600643.SH	12/31/2024	SDB3262055920	6,500.00	0.7640	5,129.11	4,965.74	0.0000	4.3300	50.0000	0.0000	(1.2338)	(0.1379)	0.0000	2	(1.3718)	01/06/2025
600643.SH	12/31/2024	SDB3262055920	10,900.00	0.7640	8,601.12	8,327.16	0.0000	4.3300	50.0000	0.0000	(2.0690)	(0.2313)	0.0000	2	(2.3004)	01/06/2025
600643.SH	12/31/2024	SDB3262055920	100.00	0.7640	78.91	76.40	0.0000	4.3300	50.0000	0.0000	(0.0190)	(0.0021)	0.0000	2	(0.0211)	01/06/2025
600643.SH	12/31/2024	SDB3262055920	16,700.00	0.7640	13,177.87	12,758.13	0.0000	4.3300	50.0000	0.0000	(3.1700)	(0.3544)	0.0000	2	(3.5244)	01/06/2025
600643.SH	12/31/2024	SDB3262055920	600.00	0.7640	473.46	458.38	0.0000	4.3300	50.0000	0.0000	(0.1139)	(0.0127)	0.0000	2	(0.1266)	01/06/2025
600643.SH	12/31/2024	SDB3262055920	100.00	0.7640	78.91	76.40	0.0000	4.3300	50.0000	0.0000	(0.0190)	(0.0021)	0.0000	2	(0.0211)	01/06/2025
600643.SH	12/31/2024	SDB3262055920	1,400.00	0.7640	1,104.73	1,069.54	0.0000	4.3300	50.0000	0.0000	(0.2657)	(0.0297)	0.0000	2	(0.2955)	01/06/2025
600643.SH	12/31/2024	SDB3262055920	1,200.00	0.7640	946.91	916.75	0.0000	4.3300	50.0000	0.0000	(0.2278)	(0.0255)	0.0000	2	(0.2533)	01/06/2025
600643.SH	12/31/2024	SDB3262055920	2,300.00	0.7640	1,814.92	1,757.11	0.0000	4.3300	50.0000	0.0000	(0.4366)	(0.0488)	0.0000	2	(0.4854)	01/06/2025
600643.SH	12/31/2024	SDB3262055920	1,100.00	0.7640	868.00	840.36	0.0000	4.3300	50.0000	0.0000	(0.2088)	(0.0233)	0.0000	2	(0.2321)	01/06/2025
600643.SH	12/31/2024	SDB3262055920	100.00	0.7640	78.91	76.40	0.0000	4.3300	50.0000	0.0000	(0.0190)	(0.0021)	0.0000	2	(0.0211)	01/06/2025
600643.SH	12/31/2024	SDB3262055920	2,300.00	0.7640	1,814.92	1,757.11	0.0000	4.3300	50.0000	0.0000	(0.4366)	(0.0488)	0.0000	2	(0.4854)	01/06/2025
600643.SH	12/31/2024	SDB3262055920	3,200.00	0.7640	2,525.10	2,444.67	0.0000	4.3300	50.0000	0.0000	(0.6074)	(0.0679)	0.0000	2	(0.6753)	01/06/2025
600643.SH	12/31/2024	SDB3262055920	600.00	0.7640	473.46	458.38	0.0000	4.3300	50.0000	0.0000	(0.1139)	(0.0127)	0.0000	2	(0.1266)	01/06/2025
600643.SH	12/31/2024	SDB3262055920	7,500.00	0.7640	5,918.20	5,729.70	0.0000	4.3300	50.0000	0.0000	(1.4237)	(0.1592)	0.0000	2	(1.5828)	01/06/2025
600643.SH	12/31/2024	SDB3262055920	3,900.00	0.7640	3,077.47	2,979.44	0.0000	4.3300	50.0000	0.0000	(0.7403)	(0.0828)	0.0000	2	(0.8231)	01/06/2025
600643.SH	12/31/2024	SDB3262055920	2,600.00	0.7640	2,051.64	1,986.30	0.0000	4.3300	50.0000	0.0000	(0.4935)	(0.0552)	0.0000	2	(0.5487)	01/06/2025
600643.SH	12/31/2024	SDB3262055920	1,500.00	0.7640	1,183.64	1,145.94	0.0000	4.3300	50.0000	0.0000	(0.2847)	(0.0318)	0.0000	2	(0.3166)	01/06/2025
600643.SH	12/31/2024	SDB3262055920	13,200.00	0.7640	10,416.04	10,084.27	0.0000	4.3300	50.0000	0.0000	(2.5056)	(0.2801)	0.0000	2	(2.7858)	01/06/2025
600643.SH	12/30/2024	SDB3262055920	5,100.00	0.7542	4,260.71	3,846.63	0.0000	4.3300	50.0000	0.0000	(0.5125)	(0.0534)	0.0000	1	(0.5659)	01/06/2025
600643.SH	12/30/2024	SDB3262055920	500.00	0.7542	421.31	377.12	0.0000	4.3300	50.0000	0.0000	(0.0507)	(0.0052)	0.0000	1	(0.0559)	01/06/2025
600643.SH	12/30/2024	SDB3262055920	6,000.00	0.7542	4,734.56	4,525.45	0.0000	4.3300	50.0000	0.0000	(0.5695)	(0.0629)	0.0000	1	(0.6323)	01/06/2025
600643.SH	12/30/2024	SDB3262055920	700.00	0.7542	552.37	527.97	0.0000	4.3300	50.0000	0.0000	(0.0664)	(0.0073)	0.0000	1	(0.0738)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHANGHAI AJ CORPORATION CMN CLASS A SERIES NORTHBOUND (Cont.)																
600643.SH	12/30/2024	SDB3262055920	2,200.00	0.7542	1,736.01	1,659.33	0.0000	4.3300	50.0000	0.0000	(0.2088)	(0.0230)	0.0000	1	(0.2318)	01/06/2025
600643.SH	12/30/2024	SDB3262055920	6,100.00	0.7542	4,813.47	4,600.88	0.0000	4.3300	50.0000	0.0000	(0.5790)	(0.0639)	0.0000	1	(0.6429)	01/06/2025
600643.SH	12/30/2024	SDB3262055920	16,000.00	0.7542	12,625.50	12,067.87	0.0000	4.3300	50.0000	0.0000	(1.5186)	(0.1676)	0.0000	1	(1.6862)	01/06/2025
600643.SH	12/30/2024	SDB3262055920	7,300.00	0.7542	5,760.39	5,505.97	0.0000	4.3300	50.0000	0.0000	(0.6928)	(0.0765)	0.0000	1	(0.7693)	01/06/2025
600643.SH	12/30/2024	SDB3262055920	16,600.00	0.7542	13,098.96	12,520.42	0.0000	4.3300	50.0000	0.0000	(1.5755)	(0.1739)	0.0000	1	(1.7494)	01/06/2025
600643.SH	12/30/2024	SDB3262055920	6,500.00	0.7542	5,129.11	4,902.57	0.0000	4.3300	50.0000	0.0000	(0.6169)	(0.0681)	0.0000	1	(0.6850)	01/06/2025
600643.SH	12/30/2024	SDB3262055920	10,900.00	0.7542	8,601.12	8,221.24	0.0000	4.3300	50.0000	0.0000	(1.0345)	(0.1142)	0.0000	1	(1.1487)	01/06/2025
600643.SH	12/30/2024	SDB3262055920	100.00	0.7542	78.91	75.42	0.0000	4.3300	50.0000	0.0000	(0.0095)	(0.0010)	0.0000	1	(0.0105)	01/06/2025
600643.SH	12/30/2024	SDB3262055920	16,700.00	0.7542	13,177.87	12,595.84	0.0000	4.3300	50.0000	0.0000	(1.5850)	(0.1749)	0.0000	1	(1.7599)	01/06/2025
600643.SH	12/30/2024	SDB3262055920	600.00	0.7542	473.46	452.55	0.0000	4.3300	50.0000	0.0000	(0.0569)	(0.0063)	0.0000	1	(0.0632)	01/06/2025
600643.SH	12/30/2024	SDB3262055920	100.00	0.7542	78.91	75.42	0.0000	4.3300	50.0000	0.0000	(0.0095)	(0.0010)	0.0000	1	(0.0105)	01/06/2025
600643.SH	12/30/2024	SDB3262055920	1,400.00	0.7542	1,104.73	1,055.94	0.0000	4.3300	50.0000	0.0000	(0.1329)	(0.0147)	0.0000	1	(0.1475)	01/06/2025
600643.SH	12/30/2024	SDB3262055920	1,200.00	0.7542	946.91	905.09	0.0000	4.3300	50.0000	0.0000	(0.1139)	(0.0126)	0.0000	1	(0.1265)	01/06/2025
600643.SH	12/30/2024	SDB3262055920	2,300.00	0.7542	1,814.92	1,734.76	0.0000	4.3300	50.0000	0.0000	(0.2183)	(0.0241)	0.0000	1	(0.2424)	01/06/2025
600643.SH	12/30/2024	SDB3262055920	1,100.00	0.7542	868.00	829.67	0.0000	4.3300	50.0000	0.0000	(0.1044)	(0.0115)	0.0000	1	(0.1159)	01/06/2025
600643.SH	12/30/2024	SDB3262055920	100.00	0.7542	78.91	75.42	0.0000	4.3300	50.0000	0.0000	(0.0095)	(0.0010)	0.0000	1	(0.0105)	01/06/2025
600643.SH	12/30/2024	SDB3262055920	2,300.00	0.7542	1,814.92	1,734.76	0.0000	4.3300	50.0000	0.0000	(0.2183)	(0.0241)	0.0000	1	(0.2424)	01/06/2025
600643.SH	12/30/2024	SDB3262055920	3,200.00	0.7542	2,525.10	2,413.57	0.0000	4.3300	50.0000	0.0000	(0.3037)	(0.0335)	0.0000	1	(0.3372)	01/06/2025
600643.SH	12/30/2024	SDB3262055920	600.00	0.7542	473.46	452.55	0.0000	4.3300	50.0000	0.0000	(0.0569)	(0.0063)	0.0000	1	(0.0632)	01/06/2025
600643.SH	12/30/2024	SDB3262055920	7,500.00	0.7542	5,918.20	5,656.81	0.0000	4.3300	50.0000	0.0000	(0.7118)	(0.0786)	0.0000	1	(0.7904)	01/06/2025
600643.SH	12/30/2024	SDB3262055920	3,900.00	0.7542	3,077.47	2,941.54	0.0000	4.3300	50.0000	0.0000	(0.3702)	(0.0409)	0.0000	1	(0.4110)	01/06/2025
600643.SH	12/30/2024	SDB3262055920	2,600.00	0.7542	2,051.64	1,961.03	0.0000	4.3300	50.0000	0.0000	(0.2468)	(0.0272)	0.0000	1	(0.2740)	01/06/2025
600643.SH	12/30/2024	SDB3262055920	1,500.00	0.7542	1,183.64	1,131.36	0.0000	4.3300	50.0000	0.0000	(0.1424)	(0.0157)	0.0000	1	(0.1581)	01/06/2025
600643.SH	12/30/2024	SDB3262055920	13,200.00	0.7542	10,416.04	9,955.99	0.0000	4.3300	50.0000	0.0000	(1.2528)	(0.1383)	0.0000	1	(1.3911)	01/06/2025
600643.SH	12/27/2024	SDB3262055920	5,100.00	0.7772	4,260.71	3,963.87	0.0000	4.3300	50.0000	0.0000	(1.5374)	(0.1652)	0.0000	3	(1.7026)	01/06/2025
600643.SH	12/27/2024	SDB3262055920	500.00	0.7772	421.31	388.62	0.0000	4.3300	50.0000	0.0000	(0.1520)	(0.0162)	0.0000	3	(0.1682)	01/06/2025
600643.SH	12/27/2024	SDB3262055920	6,000.00	0.7772	4,734.56	4,663.38	0.0000	4.3300	50.0000	0.0000	(1.7084)	(0.1943)	0.0000	3	(1.9027)	01/06/2025
600643.SH	12/27/2024	SDB3262055920	700.00	0.7772	552.37	544.06	0.0000	4.3300	50.0000	0.0000	(0.1993)	(0.0227)	0.0000	3	(0.2220)	01/06/2025
600643.SH	12/27/2024	SDB3262055920	2,200.00	0.7772	1,736.01	1,709.91	0.0000	4.3300	50.0000	0.0000	(0.6264)	(0.0712)	0.0000	3	(0.6977)	01/06/2025
600643.SH	12/27/2024	SDB3262055920	6,100.00	0.7772	4,813.47	4,741.10	0.0000	4.3300	50.0000	0.0000	(1.7369)	(0.1975)	0.0000	3	(1.9344)	01/06/2025
600643.SH	12/27/2024	SDB3262055920	16,000.00	0.7772	12,625.50	12,435.68	0.0000	4.3300	50.0000	0.0000	(4.5557)	(0.5182)	0.0000	3	(5.0739)	01/06/2025
600643.SH	12/27/2024	SDB3262055920	7,300.00	0.7772	5,760.39	5,673.78	0.0000	4.3300	50.0000	0.0000	(2.0785)	(0.2364)	0.0000	3	(2.3149)	01/06/2025
600643.SH	12/27/2024	SDB3262055920	16,600.00	0.7772	13,098.96	12,902.02	0.0000	4.3300	50.0000	0.0000	(4.7265)	(0.5376)	0.0000	3	(5.2641)	01/06/2025
600643.SH	12/27/2024	SDB3262055920	6,500.00	0.7772	5,129.11	5,051.99	0.0000	4.3300	50.0000	0.0000	(1.8508)	(0.2105)	0.0000	3	(2.0613)	01/06/2025
600643.SH	12/27/2024	SDB3262055920	10,900.00	0.7772	8,601.12	8,471.81	0.0000	4.3300	50.0000	0.0000	(3.1036)	(0.3530)	0.0000	3	(3.4566)	01/06/2025
600643.SH	12/27/2024	SDB3262055920	100.00	0.7772	78.91	77.72	0.0000	4.3300	50.0000	0.0000	(0.0285)	(0.0032)	0.0000	3	(0.0317)	01/06/2025
600643.SH	12/27/2024	SDB3262055920	16,700.00	0.7772	13,177.87	12,979.74	0.0000	4.3300	50.0000	0.0000	(4.7550)	(0.5408)	0.0000	3	(5.2958)	01/06/2025
600643.SH	12/27/2024	SDB3262055920	600.00	0.7772	473.46	466.34	0.0000	4.3300	50.0000	0.0000	(0.1708)	(0.0194)	0.0000	3	(0.1903)	01/06/2025
600643.SH	12/27/2024	SDB3262055920	100.00	0.7772	78.91	77.72	0.0000	4.3300	50.0000	0.0000	(0.0285)	(0.0032)	0.0000	3	(0.0317)	01/06/2025
600643.SH	12/27/2024	SDB3262055920	1,400.00	0.7772	1,104.73	1,088.12	0.0000	4.3300	50.0000	0.0000	(0.3986)	(0.0453)	0.0000	3	(0.4440)	01/06/2025
600643.SH	12/27/2024	SDB3262055920	1,200.00	0.7772	946.91	932.68	0.0000	4.3300	50.0000	0.0000	(0.3417)	(0.0389)	0.0000	3	(0.3805)	01/06/2025
600643.SH	12/27/2024	SDB3262055920	2,300.00	0.7772	1,814.92	1,787.63	0.0000	4.3300	50.0000	0.0000	(0.6549)	(0.0745)	0.0000	3	(0.7294)	01/06/2025
600643.SH	12/27/2024	SDB3262055920	1,100.00	0.7772	868.00	854.95	0.0000	4.3300	50.0000	0.0000	(0.3132)	(0.0356)	0.0000	3	(0.3488)	01/06/2025
600643.SH	12/27/2024	SDB3262055920	100.00	0.7772	78.91	77.72	0.0000	4.3300	50.0000	0.0000	(0.0285)	(0.0032)	0.0000	3	(0.0317)	01/06/2025
600643.SH	12/27/2024	SDB3262055920	2,300.00	0.7772	1,814.92	1,787.63	0.0000	4.3300	50.0000	0.0000	(0.6549)	(0.0745)	0.0000	3	(0.7294)	01/06/2025
600643.SH	12/27/2024	SDB3262055920	3,200.00	0.7772	2,525.10	2,487.14	0.0000	4.3300	50.0000	0.0000	(0.9111)	(0.1036)	0.0000	3	(1.0148)	01/06/2025
600643.SH	12/27/2024	SDB3262055920	600.00	0.7772	473.46	466.34	0.0000	4.3300	50.0000	0.0000	(0.1708)	(0.0194)	0.0000	3	(0.1903)	01/06/2025
600643.SH	12/27/2024	SDB3262055920	7,500.00	0.7772	5,918.20	5,829.22	0.0000	4.3300	50.0000	0.0000	(2.1355)	(0.2429)	0.0000	3	(2.3784)	01/06/2025
600643.SH	12/27/2024	SDB3262055920	3,900.00	0.7772	3,077.47	3,031.20	0.0000	4.3300	50.0000	0.0000	(1.1105)	(0.1263)	0.0000	3	(1.2368)	01/06/2025
600643.SH	12/27/2024	SDB3262055920	2,600.00	0.7772	2,051.64	2,020.80	0.0000	4.3300	50.0000	0.0000	(0.7403)	(0.0842)	0.0000	3	(0.8245)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHANGHAI AJ CORPORATION CMN CLASS A SERIES NORTHBOUND (Cont.)																
600643.SH	12/27/2024	SDB3262055920	1,500.00	0.7772	1,183.64	1,165.85	0.0000	4.3300	50.0000	0.0000	(0.4271)	(0.0486)	0.0000	3	(0.4757)	01/06/2025
600643.SH	12/27/2024	SDB3262055920	13,200.00	0.7772	10,416.04	10,259.44	0.0000	4.3300	50.0000	0.0000	(3.7585)	(0.4275)	0.0000	3	(4.1859)	01/06/2025
600643.SH	12/26/2024	SDB3262055920	5,100.00	0.7807	4,260.71	3,981.54	0.0000	4.3300	50.0000	0.0000	(0.5125)	(0.0553)	0.0000	1	(0.5678)	01/06/2025
600643.SH	12/26/2024	SDB3262055920	500.00	0.7807	421.31	390.35	0.0000	4.3300	50.0000	0.0000	(0.0507)	(0.0054)	0.0000	1	(0.0561)	01/06/2025
600643.SH	12/26/2024	SDB3262055920	6,000.00	0.7807	4,734.56	4,684.17	0.0000	4.3300	50.0000	0.0000	(0.5695)	(0.0651)	0.0000	1	(0.6345)	01/06/2025
600643.SH	12/26/2024	SDB3262055920	700.00	0.7807	552.37	546.49	0.0000	4.3300	50.0000	0.0000	(0.0664)	(0.0076)	0.0000	1	(0.0740)	01/06/2025
600643.SH	12/26/2024	SDB3262055920	2,200.00	0.7807	1,736.01	1,717.53	0.0000	4.3300	50.0000	0.0000	(0.2088)	(0.0239)	0.0000	1	(0.2327)	01/06/2025
600643.SH	12/26/2024	SDB3262055920	6,100.00	0.7807	4,813.47	4,762.24	0.0000	4.3300	50.0000	0.0000	(0.5790)	(0.0661)	0.0000	1	(0.6451)	01/06/2025
600643.SH	12/26/2024	SDB3262055920	16,000.00	0.7807	12,625.50	12,491.12	0.0000	4.3300	50.0000	0.0000	(1.5186)	(0.1735)	0.0000	1	(1.6921)	01/06/2025
600643.SH	12/26/2024	SDB3262055920	7,300.00	0.7807	5,760.39	5,699.07	0.0000	4.3300	50.0000	0.0000	(0.6928)	(0.0792)	0.0000	1	(0.7720)	01/06/2025
600643.SH	12/26/2024	SDB3262055920	16,600.00	0.7807	13,098.96	12,959.54	0.0000	4.3300	50.0000	0.0000	(1.5755)	(0.1800)	0.0000	1	(1.7555)	01/06/2025
600643.SH	12/26/2024	SDB3262055920	6,500.00	0.7807	5,129.11	5,074.52	0.0000	4.3300	50.0000	0.0000	(0.6169)	(0.0705)	0.0000	1	(0.6874)	01/06/2025
600643.SH	12/26/2024	SDB3262055920	10,900.00	0.7807	8,601.12	8,509.58	0.0000	4.3300	50.0000	0.0000	(0.1182)	(0.0345)	0.0000	1	(1.1527)	01/06/2025
600643.SH	12/26/2024	SDB3262055920	100.00	0.7807	78.91	78.07	0.0000	4.3300	50.0000	0.0000	(0.0095)	(0.0011)	0.0000	1	(0.0106)	01/06/2025
600643.SH	12/26/2024	SDB3262055920	16,700.00	0.7807	13,177.87	13,037.61	0.0000	4.3300	50.0000	0.0000	(1.5850)	(0.1811)	0.0000	1	(1.7661)	01/06/2025
600643.SH	12/26/2024	SDB3262055920	600.00	0.7807	473.46	468.42	0.0000	4.3300	50.0000	0.0000	(0.0569)	(0.0065)	0.0000	1	(0.0635)	01/06/2025
600643.SH	12/26/2024	SDB3262055920	100.00	0.7807	78.91	78.07	0.0000	4.3300	50.0000	0.0000	(0.0095)	(0.0011)	0.0000	1	(0.0106)	01/06/2025
600643.SH	12/26/2024	SDB3262055920	1,400.00	0.7807	1,104.73	1,092.97	0.0000	4.3300	50.0000	0.0000	(0.1329)	(0.0152)	0.0000	1	(0.1481)	01/06/2025
600643.SH	12/26/2024	SDB3262055920	1,200.00	0.7807	946.91	936.83	0.0000	4.3300	50.0000	0.0000	(0.1139)	(0.0130)	0.0000	1	(0.1269)	01/06/2025
600643.SH	12/26/2024	SDB3262055920	2,300.00	0.7807	1,814.92	1,795.60	0.0000	4.3300	50.0000	0.0000	(0.2183)	(0.0249)	0.0000	1	(0.2432)	01/06/2025
600643.SH	12/26/2024	SDB3262055920	1,100.00	0.7807	868.00	858.76	0.0000	4.3300	50.0000	0.0000	(0.1044)	(0.0119)	0.0000	1	(0.1163)	01/06/2025
600643.SH	12/26/2024	SDB3262055920	100.00	0.7807	78.91	78.07	0.0000	4.3300	50.0000	0.0000	(0.0095)	(0.0011)	0.0000	1	(0.0106)	01/06/2025
600643.SH	12/26/2024	SDB3262055920	2,300.00	0.7807	1,814.92	1,795.60	0.0000	4.3300	50.0000	0.0000	(0.2183)	(0.0249)	0.0000	1	(0.2432)	01/06/2025
600643.SH	12/26/2024	SDB3262055920	3,200.00	0.7807	2,525.10	2,498.22	0.0000	4.3300	50.0000	0.0000	(0.3037)	(0.0347)	0.0000	1	(0.3384)	01/06/2025
600643.SH	12/26/2024	SDB3262055920	600.00	0.7807	473.46	468.42	0.0000	4.3300	50.0000	0.0000	(0.0569)	(0.0065)	0.0000	1	(0.0635)	01/06/2025
600643.SH	12/26/2024	SDB3262055920	7,500.00	0.7807	5,918.20	5,855.21	0.0000	4.3300	50.0000	0.0000	(0.7118)	(0.0813)	0.0000	1	(0.7932)	01/06/2025
600643.SH	12/26/2024	SDB3262055920	3,900.00	0.7807	3,077.47	3,044.71	0.0000	4.3300	50.0000	0.0000	(0.3702)	(0.0423)	0.0000	1	(0.4124)	01/06/2025
600643.SH	12/26/2024	SDB3262055920	2,600.00	0.7807	2,051.64	2,029.81	0.0000	4.3300	50.0000	0.0000	(0.2468)	(0.0282)	0.0000	1	(0.2750)	01/06/2025
600643.SH	12/26/2024	SDB3262055920	1,500.00	0.7807	1,183.64	1,171.04	0.0000	4.3300	50.0000	0.0000	(0.1424)	(0.0163)	0.0000	1	(0.1586)	01/06/2025
600643.SH	12/26/2024	SDB3262055920	13,200.00	0.7807	10,416.04	10,305.17	0.0000	4.3300	50.0000	0.0000	(1.2528)	(0.1431)	0.0000	1	(1.3959)	01/06/2025
600643.SH	12/24/2024	SDB3262055920	5,100.00	0.7807	4,260.71	3,981.54	0.0000	4.3300	50.0000	0.0000	(0.10249)	(0.1106)	0.0000	2	(1.1355)	01/06/2025
600643.SH	12/24/2024	SDB3262055920	500.00	0.7807	421.31	390.35	0.0000	4.3300	50.0000	0.0000	(0.1013)	(0.0108)	0.0000	2	(0.1122)	01/06/2025
600643.SH	12/24/2024	SDB3262055920	6,000.00	0.7807	4,734.56	4,684.17	0.0000	4.3300	50.0000	0.0000	(1.1389)	(0.1301)	0.0000	2	(1.2690)	01/06/2025
600643.SH	12/24/2024	SDB3262055920	700.00	0.7807	552.37	546.49	0.0000	4.3300	50.0000	0.0000	(0.1329)	(0.0152)	0.0000	2	(0.1481)	01/06/2025
600643.SH	12/24/2024	SDB3262055920	2,200.00	0.7807	1,736.01	1,717.53	0.0000	4.3300	50.0000	0.0000	(0.4176)	(0.0477)	0.0000	2	(0.4653)	01/06/2025
600643.SH	12/24/2024	SDB3262055920	6,100.00	0.7807	4,813.47	4,762.24	0.0000	4.3300	50.0000	0.0000	(1.1579)	(0.1323)	0.0000	2	(1.2902)	01/06/2025
600643.SH	12/24/2024	SDB3262055920	16,000.00	0.7807	12,625.50	12,491.12	0.0000	4.3300	50.0000	0.0000	(3.0371)	(0.3470)	0.0000	2	(3.3841)	01/06/2025
600643.SH	12/24/2024	SDB3262055920	7,300.00	0.7807	5,760.39	5,699.07	0.0000	4.3300	50.0000	0.0000	(1.3857)	(0.1583)	0.0000	2	(1.5440)	01/06/2025
600643.SH	12/24/2024	SDB3262055920	16,600.00	0.7807	13,098.96	12,959.54	0.0000	4.3300	50.0000	0.0000	(3.1510)	(0.3600)	0.0000	2	(3.5110)	01/06/2025
600643.SH	12/24/2024	SDB3262055920	6,500.00	0.7807	5,129.11	5,074.52	0.0000	4.3300	50.0000	0.0000	(1.2338)	(0.1410)	0.0000	2	(1.3748)	01/06/2025
600643.SH	12/24/2024	SDB3262055920	10,900.00	0.7807	8,601.12	8,509.58	0.0000	4.3300	50.0000	0.0000	(2.0690)	(0.2364)	0.0000	2	(2.3054)	01/06/2025
600643.SH	12/24/2024	SDB3262055920	100.00	0.7807	78.91	78.07	0.0000	4.3300	50.0000	0.0000	(0.0190)	(0.0022)	0.0000	2	(0.0212)	01/06/2025
600643.SH	12/24/2024	SDB3262055920	16,700.00	0.7807	13,177.87	13,037.61	0.0000	4.3300	50.0000	0.0000	(3.1700)	(0.3622)	0.0000	2	(3.5322)	01/06/2025
600643.SH	12/24/2024	SDB3262055920	600.00	0.7807	473.46	468.42	0.0000	4.3300	50.0000	0.0000	(0.1139)	(0.0130)	0.0000	2	(0.1269)	01/06/2025
600643.SH	12/24/2024	SDB3262055920	100.00	0.7807	78.91	78.07	0.0000	4.3300	50.0000	0.0000	(0.0190)	(0.0022)	0.0000	2	(0.0212)	01/06/2025
600643.SH	12/24/2024	SDB3262055920	1,400.00	0.7807	1,104.73	1,092.97	0.0000	4.3300	50.0000	0.0000	(0.2657)	(0.0304)	0.0000	2	(0.2961)	01/06/2025
600643.SH	12/24/2024	SDB3262055920	1,200.00	0.7807	946.91	936.83	0.0000	4.3300	50.0000	0.0000	(0.2278)	(0.0260)	0.0000	2	(0.2538)	01/06/2025
600643.SH	12/24/2024	SDB3262055920	2,300.00	0.7807	1,814.92	1,795.60	0.0000	4.3300	50.0000	0.0000	(0.4366)	(0.0499)	0.0000	2	(0.4865)	01/06/2025
600643.SH	12/24/2024	SDB3262055920	1,100.00	0.7807	868.00	858.76	0.0000	4.3300	50.0000	0.0000	(0.2388)	(0.0239)	0.0000	2	(0.2327)	01/06/2025
600643.SH	12/24/2024	SDB3262055920	100.00	0.7807	78.91	78.07	0.0000	4.3300	50.0000	0.0000	(0.0190)	(0.0022)	0.0000	2	(0.0212)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHANGHAI AJ CORPORATION CMN CLASS A SERIES NORTHBOUND (Cont.)																
600643.SH	12/24/2024	SDB3262055920	2,300.00	0.7807	1,814.92	1,795.60	0.0000	4.3300	50.0000	0.0000	(0.4366)	(0.0499)	0.0000	2	(0.4865)	01/06/2025
600643.SH	12/24/2024	SDB3262055920	3,200.00	0.7807	2,525.10	2,498.22	0.0000	4.3300	50.0000	0.0000	(0.6074)	(0.0694)	0.0000	2	(0.6768)	01/06/2025
600643.SH	12/24/2024	SDB3262055920	600.00	0.7807	473.46	468.42	0.0000	4.3300	50.0000	0.0000	(0.1139)	(0.0130)	0.0000	2	(0.1269)	01/06/2025
600643.SH	12/24/2024	SDB3262055920	7,500.00	0.7807	5,918.20	5,855.21	0.0000	4.3300	50.0000	0.0000	(1.4237)	(0.1626)	0.0000	2	(1.5863)	01/06/2025
600643.SH	12/24/2024	SDB3262055920	3,900.00	0.7807	3,077.47	3,044.71	0.0000	4.3300	50.0000	0.0000	(0.7403)	(0.0846)	0.0000	2	(0.8249)	01/06/2025
600643.SH	12/24/2024	SDB3262055920	2,600.00	0.7807	2,051.64	2,029.81	0.0000	4.3300	50.0000	0.0000	(0.4935)	(0.0564)	0.0000	2	(0.5499)	01/06/2025
600643.SH	12/24/2024	SDB3262055920	1,500.00	0.7807	1,183.64	1,171.04	0.0000	4.3300	50.0000	0.0000	(0.2847)	(0.0325)	0.0000	2	(0.3173)	01/06/2025
600643.SH	12/24/2024	SDB3262055920	13,200.00	0.7807	10,416.04	10,305.17	0.0000	4.3300	50.0000	0.0000	(2.5056)	(0.2863)	0.0000	2	(2.7919)	01/06/2025
600643.SH	12/23/2024	SDB3262055920	5,100.00	0.7846	4,260.71	4,001.42	0.0000	4.3300	50.0000	0.0000	(0.5125)	(0.0556)	0.0000	1	(0.5680)	01/06/2025
600643.SH	12/23/2024	SDB3262055920	500.00	0.7846	421.31	392.30	0.0000	4.3300	50.0000	0.0000	(0.0507)	(0.0054)	0.0000	1	(0.0561)	01/06/2025
600643.SH	12/23/2024	SDB3262055920	6,000.00	0.7846	4,734.56	4,707.56	0.0000	4.3300	50.0000	0.0000	(0.5695)	(0.0654)	0.0000	1	(0.6348)	01/06/2025
600643.SH	12/23/2024	SDB3262055920	700.00	0.7846	552.37	549.22	0.0000	4.3300	50.0000	0.0000	(0.0664)	(0.0076)	0.0000	1	(0.0741)	01/06/2025
600643.SH	12/23/2024	SDB3262055920	2,200.00	0.7846	1,736.01	1,726.10	0.0000	4.3300	50.0000	0.0000	(0.0240)	(0.0028)	0.0000	1	(0.2328)	01/06/2025
600643.SH	12/23/2024	SDB3262055920	6,100.00	0.7846	4,813.47	4,786.02	0.0000	4.3300	50.0000	0.0000	(0.5790)	(0.0665)	0.0000	1	(0.6454)	01/06/2025
600643.SH	12/23/2024	SDB3262055920	16,000.00	0.7846	12,625.50	12,553.49	0.0000	4.3300	50.0000	0.0000	(1.5186)	(0.1744)	0.0000	1	(1.6929)	01/06/2025
600643.SH	12/23/2024	SDB3262055920	7,300.00	0.7846	5,760.39	5,727.53	0.0000	4.3300	50.0000	0.0000	(0.6928)	(0.0795)	0.0000	1	(0.7724)	01/06/2025
600643.SH	12/23/2024	SDB3262055920	16,600.00	0.7846	13,098.96	13,024.24	0.0000	4.3300	50.0000	0.0000	(1.5755)	(0.1809)	0.0000	1	(1.7564)	01/06/2025
600643.SH	12/23/2024	SDB3262055920	6,500.00	0.7846	5,129.11	5,099.85	0.0000	4.3300	50.0000	0.0000	(0.6169)	(0.0708)	0.0000	1	(0.6877)	01/06/2025
600643.SH	12/23/2024	SDB3262055920	10,900.00	0.7846	8,601.12	8,552.06	0.0000	4.3300	50.0000	0.0000	(1.0345)	(0.1188)	0.0000	1	(1.1533)	01/06/2025
600643.SH	12/23/2024	SDB3262055920	100.00	0.7846	78.91	78.46	0.0000	4.3300	50.0000	0.0000	(0.0095)	(0.0011)	0.0000	1	(0.0106)	01/06/2025
600643.SH	12/23/2024	SDB3262055920	16,700.00	0.7846	13,177.87	13,102.70	0.0000	4.3300	50.0000	0.0000	(1.5850)	(0.1820)	0.0000	1	(1.7670)	01/06/2025
600643.SH	12/23/2024	SDB3262055920	600.00	0.7846	473.46	470.76	0.0000	4.3300	50.0000	0.0000	(0.0569)	(0.0065)	0.0000	1	(0.0635)	01/06/2025
600643.SH	12/23/2024	SDB3262055920	100.00	0.7846	78.91	78.46	0.0000	4.3300	50.0000	0.0000	(0.0095)	(0.0011)	0.0000	1	(0.0106)	01/06/2025
600643.SH	12/23/2024	SDB3262055920	1,400.00	0.7846	1,104.73	1,098.43	0.0000	4.3300	50.0000	0.0000	(0.1329)	(0.0153)	0.0000	1	(0.1481)	01/06/2025
600643.SH	12/23/2024	SDB3262055920	1,200.00	0.7846	946.91	941.51	0.0000	4.3300	50.0000	0.0000	(0.1139)	(0.0131)	0.0000	1	(0.1270)	01/06/2025
600643.SH	12/23/2024	SDB3262055920	2,300.00	0.7846	1,814.92	1,804.56	0.0000	4.3300	50.0000	0.0000	(0.2183)	(0.0251)	0.0000	1	(0.2434)	01/06/2025
600643.SH	12/23/2024	SDB3262055920	1,100.00	0.7846	868.00	863.05	0.0000	4.3300	50.0000	0.0000	(0.1044)	(0.0120)	0.0000	1	(0.1164)	01/06/2025
600643.SH	12/23/2024	SDB3262055920	100.00	0.7846	78.91	78.46	0.0000	4.3300	50.0000	0.0000	(0.0095)	(0.0011)	0.0000	1	(0.0106)	01/06/2025
600643.SH	12/23/2024	SDB3262055920	2,300.00	0.7846	1,814.92	1,804.56	0.0000	4.3300	50.0000	0.0000	(0.2183)	(0.0251)	0.0000	1	(0.2434)	01/06/2025
600643.SH	12/23/2024	SDB3262055920	3,200.00	0.7846	2,525.10	2,510.70	0.0000	4.3300	50.0000	0.0000	(0.3037)	(0.0349)	0.0000	1	(0.3386)	01/06/2025
600643.SH	12/23/2024	SDB3262055920	600.00	0.7846	473.46	470.76	0.0000	4.3300	50.0000	0.0000	(0.0569)	(0.0065)	0.0000	1	(0.0635)	01/06/2025
600643.SH	12/23/2024	SDB3262055920	7,500.00	0.7846	5,918.20	5,884.45	0.0000	4.3300	50.0000	0.0000	(0.7118)	(0.0817)	0.0000	1	(0.7936)	01/06/2025
600643.SH	12/23/2024	SDB3262055920	3,900.00	0.7846	3,077.47	3,059.91	0.0000	4.3300	50.0000	0.0000	(0.3702)	(0.0425)	0.0000	1	(0.4126)	01/06/2025
600643.SH	12/23/2024	SDB3262055920	2,600.00	0.7846	2,051.64	2,039.94	0.0000	4.3300	50.0000	0.0000	(0.2468)	(0.0283)	0.0000	1	(0.2751)	01/06/2025
600643.SH	12/23/2024	SDB3262055920	1,500.00	0.7846	1,183.64	1,176.89	0.0000	4.3300	50.0000	0.0000	(0.1424)	(0.0163)	0.0000	1	(0.1587)	01/06/2025
600643.SH	12/23/2024	SDB3262055920	13,200.00	0.7846	10,416.04	10,356.63	0.0000	4.3300	50.0000	0.0000	(1.2528)	(0.1438)	0.0000	1	(1.3967)	01/06/2025
600643.SH	12/20/2024	SDB3262055920	5,100.00	0.7844	4,260.71	4,000.63	0.0000	4.3300	50.0000	0.0000	(1.5374)	(0.1667)	0.0000	3	(1.7041)	01/06/2025
600643.SH	12/20/2024	SDB3262055920	500.00	0.7844	421.31	392.22	0.0000	4.3300	50.0000	0.0000	(0.1520)	(0.0163)	0.0000	3	(0.1684)	01/06/2025
600643.SH	12/20/2024	SDB3262055920	6,000.00	0.7844	4,734.56	4,706.62	0.0000	4.3300	50.0000	0.0000	(1.7084)	(0.1961)	0.0000	3	(1.9045)	01/06/2025
600643.SH	12/20/2024	SDB3262055920	700.00	0.7844	552.37	549.11	0.0000	4.3300	50.0000	0.0000	(0.1993)	(0.0229)	0.0000	3	(0.2222)	01/06/2025
600643.SH	12/20/2024	SDB3262055920	2,200.00	0.7844	1,736.01	1,725.76	0.0000	4.3300	50.0000	0.0000	(0.6264)	(0.0719)	0.0000	3	(0.6983)	01/06/2025
600643.SH	12/20/2024	SDB3262055920	6,100.00	0.7844	4,813.47	4,785.07	0.0000	4.3300	50.0000	0.0000	(1.7369)	(0.1994)	0.0000	3	(1.9362)	01/06/2025
600643.SH	12/20/2024	SDB3262055920	16,000.00	0.7844	12,625.50	12,550.99	0.0000	4.3300	50.0000	0.0000	(4.5557)	(0.5230)	0.0000	3	(5.0787)	01/06/2025
600643.SH	12/20/2024	SDB3262055920	7,300.00	0.7844	5,760.39	5,726.39	0.0000	4.3300	50.0000	0.0000	(2.0785)	(0.2386)	0.0000	3	(2.3171)	01/06/2025
600643.SH	12/20/2024	SDB3262055920	16,600.00	0.7844	13,098.96	13,021.65	0.0000	4.3300	50.0000	0.0000	(4.7265)	(0.5426)	0.0000	3	(5.2691)	01/06/2025
600643.SH	12/20/2024	SDB3262055920	6,500.00	0.7844	5,129.11	5,098.84	0.0000	4.3300	50.0000	0.0000	(1.8508)	(0.2125)	0.0000	3	(2.0632)	01/06/2025
600643.SH	12/20/2024	SDB3262055920	10,900.00	0.7844	8,601.12	8,550.36	0.0000	4.3300	50.0000	0.0000	(3.1036)	(0.3563)	0.0000	3	(3.4598)	01/06/2025
600643.SH	12/20/2024	SDB3262055920	100.00	0.7844	78.91	78.44	0.0000	4.3300	50.0000	0.0000	(0.0285)	(0.0033)	0.0000	3	(0.0317)	01/06/2025
600643.SH	12/20/2024	SDB3262055920	16,700.00	0.7844	13,177.87	13,100.10	0.0000	4.3300	50.0000	0.0000	(4.7550)	(0.5458)	0.0000	3	(5.3009)	01/06/2025
600643.SH	12/20/2024	SDB3262055920	600.00	0.7844	473.46	470.66	0.0000	4.3300	50.0000	0.0000	(0.1708)	(0.0196)	0.0000	3	(0.1904)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHANGHAI AJ CORPORATION CMN CLASS A SERIES NORTHBOUND (Cont.)																
600643.SH	12/20/2024	SDB3262055920	100.00	0.7844	78.91	78.44	0.0000	4.3300	50.0000	0.0000	(0.0285)	(0.0033)	0.0000	3	(0.0317)	01/06/2025
600643.SH	12/20/2024	SDB3262055920	1,400.00	0.7844	1,104.73	1,098.21	0.0000	4.3300	50.0000	0.0000	(0.3986)	(0.0458)	0.0000	3	(0.4444)	01/06/2025
600643.SH	12/20/2024	SDB3262055920	1,200.00	0.7844	946.91	941.32	0.0000	4.3300	50.0000	0.0000	(0.3417)	(0.0392)	0.0000	3	(0.3809)	01/06/2025
600643.SH	12/20/2024	SDB3262055920	2,300.00	0.7844	1,814.92	1,804.21	0.0000	4.3300	50.0000	0.0000	(0.6549)	(0.0752)	0.0000	3	(0.7301)	01/06/2025
600643.SH	12/20/2024	SDB3262055920	1,100.00	0.7844	868.00	862.88	0.0000	4.3300	50.0000	0.0000	(0.3132)	(0.0360)	0.0000	3	(0.3492)	01/06/2025
600643.SH	12/20/2024	SDB3262055920	100.00	0.7844	78.91	78.44	0.0000	4.3300	50.0000	0.0000	(0.0285)	(0.0033)	0.0000	3	(0.0317)	01/06/2025
600643.SH	12/20/2024	SDB3262055920	2,300.00	0.7844	1,814.92	1,804.21	0.0000	4.3300	50.0000	0.0000	(0.6549)	(0.0752)	0.0000	3	(0.7301)	01/06/2025
600643.SH	12/20/2024	SDB3262055920	3,200.00	0.7844	2,525.10	2,510.20	0.0000	4.3300	50.0000	0.0000	(0.9111)	(0.1046)	0.0000	3	(1.0157)	01/06/2025
600643.SH	12/20/2024	SDB3262055920	600.00	0.7844	473.46	470.66	0.0000	4.3300	50.0000	0.0000	(0.1708)	(0.0196)	0.0000	3	(0.1904)	01/06/2025
600643.SH	12/20/2024	SDB3262055920	7,500.00	0.7844	5,918.20	5,883.28	0.0000	4.3300	50.0000	0.0000	(2.1355)	(0.2451)	0.0000	3	(2.3806)	01/06/2025
600643.SH	12/20/2024	SDB3262055920	3,900.00	0.7844	3,077.47	3,059.30	0.0000	4.3300	50.0000	0.0000	(1.1105)	(0.1275)	0.0000	3	(1.2379)	01/06/2025
600643.SH	12/20/2024	SDB3262055920	2,600.00	0.7844	2,051.64	2,039.54	0.0000	4.3300	50.0000	0.0000	(0.7403)	(0.0850)	0.0000	3	(0.8253)	01/06/2025
600643.SH	12/20/2024	SDB3262055920	1,500.00	0.7844	1,183.64	1,176.66	0.0000	4.3300	50.0000	0.0000	(0.4271)	(0.0490)	0.0000	3	(0.4761)	01/06/2025
600643.SH	12/20/2024	SDB3262055920	13,200.00	0.7844	10,416.04	10,354.57	0.0000	4.3300	50.0000	0.0000	(3.7585)	(0.4314)	0.0000	3	(4.1899)	01/06/2025
600643.SH	12/19/2024	SDB3262055920	5,100.00	0.8000	4,260.71	4,080.08	0.0000	4.5800	50.0000	0.0000	(0.5421)	(0.0567)	0.0000	1	(0.5987)	01/06/2025
600643.SH	12/19/2024	SDB3262055920	500.00	0.8000	421.31	400.01	0.0000	4.5800	50.0000	0.0000	(0.0536)	(0.0056)	0.0000	1	(0.0592)	01/06/2025
600643.SH	12/19/2024	SDB3262055920	6,000.00	0.8000	4,734.56	4,800.10	0.0000	4.5800	50.0000	0.0000	(0.6023)	(0.0667)	0.0000	1	(0.6690)	01/06/2025
600643.SH	12/19/2024	SDB3262055920	700.00	0.8000	552.37	560.01	0.0000	4.5800	50.0000	0.0000	(0.0703)	(0.0078)	0.0000	1	(0.0781)	01/06/2025
600643.SH	12/19/2024	SDB3262055920	2,200.00	0.8000	1,736.01	1,760.04	0.0000	4.5800	50.0000	0.0000	(0.2209)	(0.0244)	0.0000	1	(0.2453)	01/06/2025
600643.SH	12/19/2024	SDB3262055920	6,100.00	0.8000	4,813.47	4,880.10	0.0000	4.5800	50.0000	0.0000	(0.6124)	(0.0678)	0.0000	1	(0.6802)	01/06/2025
600643.SH	12/19/2024	SDB3262055920	16,000.00	0.8000	12,625.50	12,800.26	0.0000	4.5800	50.0000	0.0000	(1.1778)	(0.1784)	0.0000	1	(1.7840)	01/06/2025
600643.SH	12/19/2024	SDB3262055920	7,300.00	0.8000	5,760.39	5,840.12	0.0000	4.5800	50.0000	0.0000	(0.7328)	(0.0811)	0.0000	1	(0.8140)	01/06/2025
600643.SH	12/19/2024	SDB3262055920	16,600.00	0.8000	13,098.96	13,280.27	0.0000	4.5800	50.0000	0.0000	(1.6665)	(0.1844)	0.0000	1	(1.8509)	01/06/2025
600643.SH	12/19/2024	SDB3262055920	6,500.00	0.8000	5,129.11	5,200.10	0.0000	4.5800	50.0000	0.0000	(0.6525)	(0.0722)	0.0000	1	(0.7248)	01/06/2025
600643.SH	12/19/2024	SDB3262055920	10,900.00	0.8000	8,601.12	8,720.17	0.0000	4.5800	50.0000	0.0000	(1.0943)	(0.1211)	0.0000	1	(1.2154)	01/06/2025
600643.SH	12/19/2024	SDB3262055920	100.00	0.8000	78.91	80.00	0.0000	4.5800	50.0000	0.0000	(0.0100)	(0.0011)	0.0000	1	(0.0112)	01/06/2025
600643.SH	12/19/2024	SDB3262055920	16,700.00	0.8000	13,177.87	13,360.27	0.0000	4.5800	50.0000	0.0000	(1.6765)	(0.1856)	0.0000	1	(1.8621)	01/06/2025
600643.SH	12/19/2024	SDB3262055920	600.00	0.8000	473.46	480.01	0.0000	4.5800	50.0000	0.0000	(0.0602)	(0.0067)	0.0000	1	(0.0669)	01/06/2025
600643.SH	12/19/2024	SDB3262055920	100.00	0.8000	78.91	80.00	0.0000	4.5800	50.0000	0.0000	(0.0100)	(0.0011)	0.0000	1	(0.0112)	01/06/2025
600643.SH	12/19/2024	SDB3262055920	1,400.00	0.8000	1,104.73	1,120.02	0.0000	4.5800	50.0000	0.0000	(0.1405)	(0.0156)	0.0000	1	(0.1561)	01/06/2025
600643.SH	12/19/2024	SDB3262055920	1,200.00	0.8000	946.91	960.02	0.0000	4.5800	50.0000	0.0000	(0.0133)	(0.0033)	0.0000	1	(0.1338)	01/06/2025
600643.SH	12/19/2024	SDB3262055920	2,300.00	0.8000	1,814.92	1,840.04	0.0000	4.5800	50.0000	0.0000	(0.2309)	(0.0256)	0.0000	1	(0.2565)	01/06/2025
600643.SH	12/19/2024	SDB3262055920	1,100.00	0.8000	868.00	880.02	0.0000	4.5800	50.0000	0.0000	(0.1104)	(0.0122)	0.0000	1	(0.1227)	01/06/2025
600643.SH	12/19/2024	SDB3262055920	100.00	0.8000	78.91	80.00	0.0000	4.5800	50.0000	0.0000	(0.0100)	(0.0011)	0.0000	1	(0.0112)	01/06/2025
600643.SH	12/19/2024	SDB3262055920	2,300.00	0.8000	1,814.92	1,840.04	0.0000	4.5800	50.0000	0.0000	(0.2309)	(0.0256)	0.0000	1	(0.2565)	01/06/2025
600643.SH	12/19/2024	SDB3262055920	3,200.00	0.8000	2,525.10	2,560.05	0.0000	4.5800	50.0000	0.0000	(0.3212)	(0.0356)	0.0000	1	(0.3568)	01/06/2025
600643.SH	12/19/2024	SDB3262055920	600.00	0.8000	473.46	480.01	0.0000	4.5800	50.0000	0.0000	(0.0602)	(0.0067)	0.0000	1	(0.0669)	01/06/2025
600643.SH	12/19/2024	SDB3262055920	7,500.00	0.8000	5,918.20	6,000.12	0.0000	4.5800	50.0000	0.0000	(0.7529)	(0.0833)	0.0000	1	(0.8363)	01/06/2025
600643.SH	12/19/2024	SDB3262055920	3,900.00	0.8000	3,077.47	3,120.06	0.0000	4.5800	50.0000	0.0000	(0.3915)	(0.0433)	0.0000	1	(0.4349)	01/06/2025
600643.SH	12/19/2024	SDB3262055920	2,600.00	0.8000	2,051.64	2,080.04	0.0000	4.5800	50.0000	0.0000	(0.2610)	(0.0289)	0.0000	1	(0.2899)	01/06/2025
600643.SH	12/19/2024	SDB3262055920	1,500.00	0.8000	1,183.64	1,200.02	0.0000	4.5800	50.0000	0.0000	(0.1506)	(0.0167)	0.0000	1	(0.1673)	01/06/2025
600643.SH	12/19/2024	SDB3262055920	13,200.00	0.8000	10,416.04	10,560.21	0.0000	4.5800	50.0000	0.0000	(1.3252)	(0.1467)	0.0000	1	(1.4718)	01/06/2025
600643.SH	12/18/2024	SDB3262055920	5,100.00	0.8040	4,260.71	4,100.35	0.0000	4.5800	50.0000	0.0000	(0.5421)	(0.0569)	0.0000	1	(0.5990)	01/06/2025
600643.SH	12/18/2024	SDB3262055920	500.00	0.8040	421.31	402.00	0.0000	4.5800	50.0000	0.0000	(0.0536)	(0.0056)	0.0000	1	(0.0592)	01/06/2025
600643.SH	12/18/2024	SDB3262055920	6,000.00	0.8040	4,734.56	4,823.94	0.0000	4.5800	50.0000	0.0000	(0.6023)	(0.0670)	0.0000	1	(0.6693)	01/06/2025
600643.SH	12/18/2024	SDB3262055920	700.00	0.8040	552.37	562.79	0.0000	4.5800	50.0000	0.0000	(0.0703)	(0.0078)	0.0000	1	(0.0781)	01/06/2025
600643.SH	12/18/2024	SDB3262055920	2,200.00	0.8040	1,736.01	1,768.78	0.0000	4.5800	50.0000	0.0000	(0.2209)	(0.0246)	0.0000	1	(0.2454)	01/06/2025
600643.SH	12/18/2024	SDB3262055920	6,100.00	0.8040	4,813.47	4,904.34	0.0000	4.5800	50.0000	0.0000	(0.6124)	(0.0681)	0.0000	1	(0.6805)	01/06/2025
600643.SH	12/18/2024	SDB3262055920	16,000.00	0.8040	12,625.50	12,863.84	0.0000	4.5800	50.0000	0.0000	(1.6062)	(0.1787)	0.0000	1	(1.7849)	01/06/2025
600643.SH	12/18/2024	SDB3262055920	7,300.00	0.8040	5,760.39	5,869.13	0.0000	4.5800	50.0000	0.0000	(0.7328)	(0.0815)	0.0000	1	(0.8144)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHANGHAI AJ CORPORATION CMN CLASS A SERIES NORTHBOUND (Cont.)																
600643.SH	12/18/2024	SDB3262055920	16,600.00	0.8040	13,098.96	13,346.23	0.0000	4.5800	50.0000	0.0000	(1.6665)	(0.1854)	0.0000	1	(1.8518)	01/06/2025
600643.SH	12/18/2024	SDB3262055920	6,500.00	0.8040	5,129.11	5,225.93	0.0000	4.5800	50.0000	0.0000	(0.6525)	(0.0726)	0.0000	1	(0.7251)	01/06/2025
600643.SH	12/18/2024	SDB3262055920	10,900.00	0.8040	8,601.12	8,763.49	0.0000	4.5800	50.0000	0.0000	(1.0943)	(0.1217)	0.0000	1	(1.2160)	01/06/2025
600643.SH	12/18/2024	SDB3262055920	100.00	0.8040	78.91	80.40	0.0000	4.5800	50.0000	0.0000	(0.0100)	(0.0011)	0.0000	1	(0.0112)	01/06/2025
600643.SH	12/18/2024	SDB3262055920	16,700.00	0.8040	13,177.87	13,426.63	0.0000	4.5800	50.0000	0.0000	(1.6765)	(0.1865)	0.0000	1	(1.8630)	01/06/2025
600643.SH	12/18/2024	SDB3262055920	600.00	0.8040	473.46	482.39	0.0000	4.5800	50.0000	0.0000	(0.0602)	(0.0067)	0.0000	1	(0.0669)	01/06/2025
600643.SH	12/18/2024	SDB3262055920	100.00	0.8040	78.91	80.40	0.0000	4.5800	50.0000	0.0000	(0.0100)	(0.0011)	0.0000	1	(0.0112)	01/06/2025
600643.SH	12/18/2024	SDB3262055920	1,400.00	0.8040	1,104.73	1,125.59	0.0000	4.5800	50.0000	0.0000	(0.1405)	(0.0156)	0.0000	1	(0.1562)	01/06/2025
600643.SH	12/18/2024	SDB3262055920	1,200.00	0.8040	946.91	964.79	0.0000	4.5800	50.0000	0.0000	(0.1205)	(0.0134)	0.0000	1	(0.1339)	01/06/2025
600643.SH	12/18/2024	SDB3262055920	2,300.00	0.8040	1,814.92	1,849.18	0.0000	4.5800	50.0000	0.0000	(0.2309)	(0.0257)	0.0000	1	(0.2566)	01/06/2025
600643.SH	12/18/2024	SDB3262055920	1,100.00	0.8040	868.00	884.39	0.0000	4.5800	50.0000	0.0000	(0.1104)	(0.0123)	0.0000	1	(0.1227)	01/06/2025
600643.SH	12/18/2024	SDB3262055920	100.00	0.8040	78.91	80.40	0.0000	4.5800	50.0000	0.0000	(0.0100)	(0.0011)	0.0000	1	(0.0112)	01/06/2025
600643.SH	12/18/2024	SDB3262055920	2,300.00	0.8040	1,814.92	1,849.18	0.0000	4.5800	50.0000	0.0000	(0.2309)	(0.0257)	0.0000	1	(0.2566)	01/06/2025
600643.SH	12/18/2024	SDB3262055920	3,200.00	0.8040	2,525.10	2,572.77	0.0000	4.5800	50.0000	0.0000	(0.3212)	(0.0357)	0.0000	1	(0.3570)	01/06/2025
600643.SH	12/18/2024	SDB3262055920	600.00	0.8040	473.46	482.39	0.0000	4.5800	50.0000	0.0000	(0.0602)	(0.0067)	0.0000	1	(0.0669)	01/06/2025
600643.SH	12/18/2024	SDB3262055920	7,500.00	0.8040	5,918.20	6,029.93	0.0000	4.5800	50.0000	0.0000	(0.7529)	(0.0837)	0.0000	1	(0.8367)	01/06/2025
600643.SH	12/18/2024	SDB3262055920	3,900.00	0.8040	3,077.47	3,135.56	0.0000	4.5800	50.0000	0.0000	(0.3915)	(0.0435)	0.0000	1	(0.4351)	01/06/2025
600643.SH	12/18/2024	SDB3262055920	2,600.00	0.8040	2,051.64	2,090.37	0.0000	4.5800	50.0000	0.0000	(0.2610)	(0.0290)	0.0000	1	(0.2900)	01/06/2025
600643.SH	12/18/2024	SDB3262055920	1,500.00	0.8040	1,183.64	1,205.98	0.0000	4.5800	50.0000	0.0000	(0.1506)	(0.0167)	0.0000	1	(0.1673)	01/06/2025
600643.SH	12/18/2024	SDB3262055920	13,200.00	0.8040	10,416.04	10,612.67	0.0000	4.5800	50.0000	0.0000	(1.3252)	(0.1474)	0.0000	1	(1.4726)	01/06/2025
600643.SH	12/17/2024	SDB3262055920	5,100.00	0.8340	4,260.71	4,253.42	0.0000	4.5800	50.0000	0.0000	(0.5421)	(0.0591)	0.0000	1	(0.6011)	01/06/2025
600643.SH	12/17/2024	SDB3262055920	500.00	0.8340	421.31	417.00	0.0000	4.5800	50.0000	0.0000	(0.0536)	(0.0058)	0.0000	1	(0.0594)	01/06/2025
600643.SH	12/17/2024	SDB3262055920	6,000.00	0.8340	4,734.56	5,004.02	0.0000	4.5800	50.0000	0.0000	(0.6023)	(0.0695)	0.0000	1	(0.6718)	01/06/2025
600643.SH	12/17/2024	SDB3262055920	700.00	0.8340	552.37	583.80	0.0000	4.5800	50.0000	0.0000	(0.0703)	(0.0081)	0.0000	1	(0.0784)	01/06/2025
600643.SH	12/17/2024	SDB3262055920	2,200.00	0.8340	1,736.01	1,834.81	0.0000	4.5800	50.0000	0.0000	(0.2209)	(0.0255)	0.0000	1	(0.2463)	01/06/2025
600643.SH	12/17/2024	SDB3262055920	6,100.00	0.8340	4,813.47	5,087.42	0.0000	4.5800	50.0000	0.0000	(0.6124)	(0.0707)	0.0000	1	(0.6830)	01/06/2025
600643.SH	12/17/2024	SDB3262055920	16,000.00	0.8340	12,625.50	13,344.06	0.0000	4.5800	50.0000	0.0000	(1.6062)	(0.1853)	0.0000	1	(1.7916)	01/06/2025
600643.SH	12/17/2024	SDB3262055920	7,300.00	0.8340	5,760.39	6,088.23	0.0000	4.5800	50.0000	0.0000	(0.7328)	(0.0846)	0.0000	1	(0.8174)	01/06/2025
600643.SH	12/17/2024	SDB3262055920	16,800.00	0.8340	13,098.96	13,844.47	0.0000	4.5800	50.0000	0.0000	(1.6665)	(0.1923)	0.0000	1	(1.8588)	01/06/2025
600643.SH	12/17/2024	SDB3262055920	6,500.00	0.8340	5,129.11	5,421.03	0.0000	4.5800	50.0000	0.0000	(0.6525)	(0.0753)	0.0000	1	(0.7278)	01/06/2025
600643.SH	12/17/2024	SDB3262055920	10,900.00	0.8340	8,601.12	9,090.64	0.0000	4.5800	50.0000	0.0000	(1.0943)	(0.1263)	0.0000	1	(1.2205)	01/06/2025
600643.SH	12/17/2024	SDB3262055920	100.00	0.8340	78.91	83.40	0.0000	4.5800	50.0000	0.0000	(0.0100)	(0.0012)	0.0000	1	(0.0112)	01/06/2025
600643.SH	12/17/2024	SDB3262055920	16,700.00	0.8340	13,177.87	13,927.87	0.0000	4.5800	50.0000	0.0000	(1.6765)	(0.1934)	0.0000	1	(1.8700)	01/06/2025
600643.SH	12/17/2024	SDB3262055920	600.00	0.8340	473.46	500.40	0.0000	4.5800	50.0000	0.0000	(0.0602)	(0.0070)	0.0000	1	(0.0672)	01/06/2025
600643.SH	12/17/2024	SDB3262055920	100.00	0.8340	78.91	83.40	0.0000	4.5800	50.0000	0.0000	(0.0100)	(0.0012)	0.0000	1	(0.0112)	01/06/2025
600643.SH	12/17/2024	SDB3262055920	1,400.00	0.8340	1,104.73	1,167.61	0.0000	4.5800	50.0000	0.0000	(0.1405)	(0.0162)	0.0000	1	(0.1568)	01/06/2025
600643.SH	12/17/2024	SDB3262055920	1,200.00	0.8340	946.91	1,000.80	0.0000	4.5800	50.0000	0.0000	(0.1205)	(0.0139)	0.0000	1	(0.1344)	01/06/2025
600643.SH	12/17/2024	SDB3262055920	2,300.00	0.8340	1,814.92	1,918.21	0.0000	4.5800	50.0000	0.0000	(0.2309)	(0.0266)	0.0000	1	(0.2575)	01/06/2025
600643.SH	12/17/2024	SDB3262055920	1,100.00	0.8340	868.00	917.40	0.0000	4.5800	50.0000	0.0000	(0.1104)	(0.0127)	0.0000	1	(0.1232)	01/06/2025
600643.SH	12/17/2024	SDB3262055920	100.00	0.8340	78.91	83.40	0.0000	4.5800	50.0000	0.0000	(0.0100)	(0.0012)	0.0000	1	(0.0112)	01/06/2025
600643.SH	12/17/2024	SDB3262055920	2,300.00	0.8340	1,814.92	1,918.21	0.0000	4.5800	50.0000	0.0000	(0.2309)	(0.0266)	0.0000	1	(0.2575)	01/06/2025
600643.SH	12/17/2024	SDB3262055920	3,200.00	0.8340	2,525.10	2,668.81	0.0000	4.5800	50.0000	0.0000	(0.3212)	(0.0371)	0.0000	1	(0.3583)	01/06/2025
600643.SH	12/17/2024	SDB3262055920	600.00	0.8340	473.46	500.40	0.0000	4.5800	50.0000	0.0000	(0.0602)	(0.0070)	0.0000	1	(0.0672)	01/06/2025
600643.SH	12/17/2024	SDB3262055920	7,500.00	0.8340	5,918.20	6,255.03	0.0000	4.5800	50.0000	0.0000	(0.7529)	(0.0869)	0.0000	1	(0.8398)	01/06/2025
600643.SH	12/17/2024	SDB3262055920	3,900.00	0.8340	3,077.47	3,252.62	0.0000	4.5800	50.0000	0.0000	(0.3915)	(0.0452)	0.0000	1	(0.4367)	01/06/2025
600643.SH	12/17/2024	SDB3262055920	2,600.00	0.8340	2,051.64	2,168.41	0.0000	4.5800	50.0000	0.0000	(0.2610)	(0.0301)	0.0000	1	(0.2911)	01/06/2025
600643.SH	12/17/2024	SDB3262055920	1,500.00	0.8340	1,183.64	1,251.01	0.0000	4.5800	50.0000	0.0000	(0.1506)	(0.0174)	0.0000	1	(0.1680)	01/06/2025
600643.SH	12/17/2024	SDB3262055920	13,200.00	0.8340	10,416.04	11,008.85	0.0000	4.5800	50.0000	0.0000	(1.3252)	(0.1529)	0.0000	1	(1.4781)	01/06/2025
600643.SH	12/16/2024	SDB3262055920	5,100.00	0.8296	4,260.71	4,230.88	0.0000	4.5800	50.0000	0.0000	(0.5421)	(0.0588)	0.0000	1	(0.6008)	01/06/2025
600643.SH	12/16/2024	SDB3262055920	500.00	0.8296	421.31	414.79	0.0000	4.5800	50.0000	0.0000	(0.0536)	(0.0058)	0.0000	1	(0.0594)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHANGHAI AJ CORPORATION CMN CLASS A SERIES NORTHBOUND (Cont.)																
600643.SH	12/16/2024	SDB3262055920	6,000.00	0.8296	4,734.56	4,977.50	0.0000	4.5800	50.0000	0.0000	(0.6023)	(0.0691)	0.0000	1	(0.6715)	01/06/2025
600643.SH	12/16/2024	SDB3262055920	700.00	0.8296	552.37	580.71	0.0000	4.5800	50.0000	0.0000	(0.0703)	(0.0081)	0.0000	1	(0.0783)	01/06/2025
600643.SH	12/16/2024	SDB3262055920	2,200.00	0.8296	1,736.01	1,825.08	0.0000	4.5800	50.0000	0.0000	(0.2209)	(0.0253)	0.0000	1	(0.2462)	01/06/2025
600643.SH	12/16/2024	SDB3262055920	6,100.00	0.8296	4,813.47	5,060.46	0.0000	4.5800	50.0000	0.0000	(0.6124)	(0.0703)	0.0000	1	(0.6827)	01/06/2025
600643.SH	12/16/2024	SDB3262055920	16,000.00	0.8296	12,625.50	13,273.34	0.0000	4.5800	50.0000	0.0000	(1.6062)	(0.1844)	0.0000	1	(1.7906)	01/06/2025
600643.SH	12/16/2024	SDB3262055920	7,300.00	0.8296	5,760.39	6,055.96	0.0000	4.5800	50.0000	0.0000	(0.7328)	(0.0841)	0.0000	1	(0.8170)	01/06/2025
600643.SH	12/16/2024	SDB3262055920	16,600.00	0.8296	13,098.96	13,771.09	0.0000	4.5800	50.0000	0.0000	(1.6665)	(0.1913)	0.0000	1	(1.8577)	01/06/2025
600643.SH	12/16/2024	SDB3262055920	6,500.00	0.8296	5,129.11	5,392.30	0.0000	4.5800	50.0000	0.0000	(0.6525)	(0.0749)	0.0000	1	(0.7274)	01/06/2025
600643.SH	12/16/2024	SDB3262055920	10,900.00	0.8296	8,601.12	9,042.47	0.0000	4.5800	50.0000	0.0000	(1.0943)	(0.1256)	0.0000	1	(1.2198)	01/06/2025
600643.SH	12/16/2024	SDB3262055920	100.00	0.8296	78.91	82.96	0.0000	4.5800	50.0000	0.0000	(0.0100)	(0.0012)	0.0000	1	(0.0112)	01/06/2025
600643.SH	12/16/2024	SDB3262055920	16,700.00	0.8296	13,177.87	13,854.05	0.0000	4.5800	50.0000	0.0000	(1.6765)	(0.1924)	0.0000	1	(1.8689)	01/06/2025
600643.SH	12/16/2024	SDB3262055920	600.00	0.8296	473.46	497.75	0.0000	4.5800	50.0000	0.0000	(0.0602)	(0.0069)	0.0000	1	(0.0671)	01/06/2025
600643.SH	12/16/2024	SDB3262055920	100.00	0.8296	78.91	82.96	0.0000	4.5800	50.0000	0.0000	(0.0100)	(0.0012)	0.0000	1	(0.0112)	01/06/2025
600643.SH	12/16/2024	SDB3262055920	1,400.00	0.8296	1,104.73	1,161.42	0.0000	4.5800	50.0000	0.0000	(0.1405)	(0.0161)	0.0000	1	(0.1567)	01/06/2025
600643.SH	12/16/2024	SDB3262055920	1,200.00	0.8296	946.91	995.50	0.0000	4.5800	50.0000	0.0000	(0.1205)	(0.0138)	0.0000	1	(0.1343)	01/06/2025
600643.SH	12/16/2024	SDB3262055920	2,300.00	0.8296	1,814.92	1,908.04	0.0000	4.5800	50.0000	0.0000	(0.2309)	(0.0265)	0.0000	1	(0.2574)	01/06/2025
600643.SH	12/16/2024	SDB3262055920	1,100.00	0.8296	868.00	912.54	0.0000	4.5800	50.0000	0.0000	(0.1104)	(0.0127)	0.0000	1	(0.1231)	01/06/2025
600643.SH	12/16/2024	SDB3262055920	100.00	0.8296	78.91	82.96	0.0000	4.5800	50.0000	0.0000	(0.0100)	(0.0012)	0.0000	1	(0.0112)	01/06/2025
600643.SH	12/16/2024	SDB3262055920	2,300.00	0.8296	1,814.92	1,908.04	0.0000	4.5800	50.0000	0.0000	(0.2309)	(0.0265)	0.0000	1	(0.2574)	01/06/2025
600643.SH	12/16/2024	SDB3262055920	3,200.00	0.8296	2,525.10	2,654.67	0.0000	4.5800	50.0000	0.0000	(0.3212)	(0.0369)	0.0000	1	(0.3581)	01/06/2025
600643.SH	12/16/2024	SDB3262055920	600.00	0.8296	473.46	497.75	0.0000	4.5800	50.0000	0.0000	(0.0602)	(0.0069)	0.0000	1	(0.0671)	01/06/2025
600643.SH	12/16/2024	SDB3262055920	7,500.00	0.8296	5,918.20	6,221.88	0.0000	4.5800	50.0000	0.0000	(0.7529)	(0.0864)	0.0000	1	(0.8393)	01/06/2025
600643.SH	12/16/2024	SDB3262055920	3,900.00	0.8296	3,077.47	3,235.38	0.0000	4.5800	50.0000	0.0000	(0.3915)	(0.0449)	0.0000	1	(0.4365)	01/06/2025
600643.SH	12/16/2024	SDB3262055920	2,600.00	0.8296	2,051.64	2,156.92	0.0000	4.5800	50.0000	0.0000	(0.2610)	(0.0300)	0.0000	1	(0.2910)	01/06/2025
600643.SH	12/16/2024	SDB3262055920	1,500.00	0.8296	1,183.64	1,244.38	0.0000	4.5800	50.0000	0.0000	(0.1506)	(0.0173)	0.0000	1	(0.1679)	01/06/2025
600643.SH	12/16/2024	SDB3262055920	13,200.00	0.8296	10,416.04	10,950.51	0.0000	4.5800	50.0000	0.0000	(1.3252)	(0.1521)	0.0000	1	(1.4772)	01/06/2025
600643.SH	12/13/2024	SDB3262055920	5,100.00	0.8228	4,260.71	4,196.17	0.0000	4.5800	50.0000	0.0000	(1.6262)	(0.1748)	0.0000	3	(1.8010)	01/06/2025
600643.SH	12/13/2024	SDB3262055920	500.00	0.8228	421.31	411.39	0.0000	4.5800	50.0000	0.0000	(0.1608)	(0.0171)	0.0000	3	(0.1779)	01/06/2025
600643.SH	12/13/2024	SDB3262055920	6,000.00	0.8228	4,734.56	4,936.67	0.0000	4.5800	50.0000	0.0000	(1.8070)	(0.2057)	0.0000	3	(2.0127)	01/06/2025
600643.SH	12/13/2024	SDB3262055920	700.00	0.8228	552.37	575.94	0.0000	4.5800	50.0000	0.0000	(0.2108)	(0.0240)	0.0000	3	(0.2348)	01/06/2025
600643.SH	12/13/2024	SDB3262055920	2,200.00	0.8228	1,736.01	1,810.11	0.0000	4.5800	50.0000	0.0000	(0.6626)	(0.0754)	0.0000	3	(0.7380)	01/06/2025
600643.SH	12/13/2024	SDB3262055920	6,100.00	0.8228	4,813.47	5,018.95	0.0000	4.5800	50.0000	0.0000	(1.8371)	(0.2091)	0.0000	3	(2.0463)	01/06/2025
600643.SH	12/13/2024	SDB3262055920	16,000.00	0.8228	12,625.50	13,164.45	0.0000	4.5800	50.0000	0.0000	(4.8187)	(0.5485)	0.0000	3	(5.3673)	01/06/2025
600643.SH	12/13/2024	SDB3262055920	7,300.00	0.8228	5,760.39	6,006.28	0.0000	4.5800	50.0000	0.0000	(2.1985)	(0.2503)	0.0000	3	(2.4488)	01/06/2025
600643.SH	12/13/2024	SDB3262055920	16,600.00	0.8228	13,098.96	13,658.11	0.0000	4.5800	50.0000	0.0000	(4.9994)	(0.5691)	0.0000	3	(5.5685)	01/06/2025
600643.SH	12/13/2024	SDB3262055920	6,500.00	0.8228	5,129.11	5,348.06	0.0000	4.5800	50.0000	0.0000	(1.9576)	(0.2228)	0.0000	3	(2.1804)	01/06/2025
600643.SH	12/13/2024	SDB3262055920	10,900.00	0.8228	8,601.12	8,968.28	0.0000	4.5800	50.0000	0.0000	(3.2828)	(0.3737)	0.0000	3	(3.6564)	01/06/2025
600643.SH	12/13/2024	SDB3262055920	100.00	0.8228	78.91	82.28	0.0000	4.5800	50.0000	0.0000	(0.0301)	(0.0034)	0.0000	3	(0.0335)	01/06/2025
600643.SH	12/13/2024	SDB3262055920	16,700.00	0.8228	13,177.87	13,740.39	0.0000	4.5800	50.0000	0.0000	(5.0296)	(0.5725)	0.0000	3	(5.6021)	01/06/2025
600643.SH	12/13/2024	SDB3262055920	600.00	0.8228	473.46	493.67	0.0000	4.5800	50.0000	0.0000	(0.1807)	(0.0206)	0.0000	3	(0.2013)	01/06/2025
600643.SH	12/13/2024	SDB3262055920	100.00	0.8228	78.91	82.28	0.0000	4.5800	50.0000	0.0000	(0.0301)	(0.0034)	0.0000	3	(0.0335)	01/06/2025
600643.SH	12/13/2024	SDB3262055920	1,400.00	0.8228	1,104.73	1,151.89	0.0000	4.5800	50.0000	0.0000	(0.4216)	(0.0480)	0.0000	3	(0.4696)	01/06/2025
600643.SH	12/13/2024	SDB3262055920	1,200.00	0.8228	946.91	987.33	0.0000	4.5800	50.0000	0.0000	(0.3614)	(0.0411)	0.0000	3	(0.4025)	01/06/2025
600643.SH	12/13/2024	SDB3262055920	2,300.00	0.8228	1,814.92	1,892.39	0.0000	4.5800	50.0000	0.0000	(0.6927)	(0.0788)	0.0000	3	(0.7715)	01/06/2025
600643.SH	12/13/2024	SDB3262055920	1,100.00	0.8228	868.00	905.06	0.0000	4.5800	50.0000	0.0000	(0.3313)	(0.0377)	0.0000	3	(0.3690)	01/06/2025
600643.SH	12/13/2024	SDB3262055920	100.00	0.8228	78.91	82.28	0.0000	4.5800	50.0000	0.0000	(0.0301)	(0.0034)	0.0000	3	(0.0335)	01/06/2025
600643.SH	12/13/2024	SDB3262055920	2,300.00	0.8228	1,814.92	1,892.39	0.0000	4.5800	50.0000	0.0000	(0.6927)	(0.0788)	0.0000	3	(0.7715)	01/06/2025
600643.SH	12/13/2024	SDB3262055920	3,200.00	0.8228	2,525.10	2,632.89	0.0000	4.5800	50.0000	0.0000	(0.9637)	(0.1097)	0.0000	3	(1.0735)	01/06/2025
600643.SH	12/13/2024	SDB3262055920	600.00	0.8228	473.46	493.67	0.0000	4.5800	50.0000	0.0000	(0.1807)	(0.0206)	0.0000	3	(0.2013)	01/06/2025
600643.SH	12/13/2024	SDB3262055920	7,500.00	0.8228	5,918.20	6,170.84	0.0000	4.5800	50.0000	0.0000	(2.2588)	(0.2571)	0.0000	3	(2.5159)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHANGHAI AJ CORPORATION CMN CLASS A SERIES NORTHBOUND (Cont.)																
600643.SH	12/13/2024	SDB3262055920	3,900.00	0.8228	3,077.47	3,208.83	0.0000	4.5800	50.0000	0.0000	(1.1746)	(0.1337)	0.0000	3	(1.3083)	01/06/2025
600643.SH	12/13/2024	SDB3262055920	2,600.00	0.8228	2,051.64	2,139.22	0.0000	4.5800	50.0000	0.0000	(0.7830)	(0.0891)	0.0000	3	(0.8722)	01/06/2025
600643.SH	12/13/2024	SDB3262055920	1,500.00	0.8228	1,183.64	1,234.17	0.0000	4.5800	50.0000	0.0000	(0.4518)	(0.0514)	0.0000	3	(0.5032)	01/06/2025
600643.SH	12/13/2024	SDB3262055920	13,200.00	0.8228	10,416.04	10,860.67	0.0000	4.5800	50.0000	0.0000	(3.9755)	(0.4525)	0.0000	3	(4.4280)	01/06/2025
600643.SH	12/12/2024	SDB3262055920	6,000.00	0.8174	4,734.56	4,904.21	0.0000	4.5800	50.0000	0.0000	(0.6023)	(0.0681)	0.0000	1	(0.6705)	01/06/2025
600643.SH	12/12/2024	SDB3262055920	700.00	0.8174	552.37	572.16	0.0000	4.5800	50.0000	0.0000	(0.0703)	(0.0079)	0.0000	1	(0.0782)	01/06/2025
600643.SH	12/12/2024	SDB3262055920	2,200.00	0.8174	1,736.01	1,798.21	0.0000	4.5800	50.0000	0.0000	(0.2209)	(0.0250)	0.0000	1	(0.2458)	01/06/2025
600643.SH	12/12/2024	SDB3262055920	6,100.00	0.8174	4,813.47	4,985.94	0.0000	4.5800	50.0000	0.0000	(0.6124)	(0.0692)	0.0000	1	(0.6816)	01/06/2025
600643.SH	12/12/2024	SDB3262055920	16,000.00	0.8174	12,625.50	13,077.89	0.0000	4.5800	50.0000	0.0000	(1.6062)	(0.1816)	0.0000	1	(1.7879)	01/06/2025
600643.SH	12/12/2024	SDB3262055920	7,300.00	0.8174	5,760.39	5,966.79	0.0000	4.5800	50.0000	0.0000	(0.7328)	(0.0829)	0.0000	1	(0.8157)	01/06/2025
600643.SH	12/12/2024	SDB3262055920	16,600.00	0.8174	13,098.96	13,568.31	0.0000	4.5800	50.0000	0.0000	(1.6665)	(0.1884)	0.0000	1	(1.8549)	01/06/2025
600643.SH	12/12/2024	SDB3262055920	6,500.00	0.8174	5,129.11	5,312.89	0.0000	4.5800	50.0000	0.0000	(0.6525)	(0.0738)	0.0000	1	(0.7263)	01/06/2025
600643.SH	12/12/2024	SDB3262055920	10,900.00	0.8174	8,601.12	8,909.31	0.0000	4.5800	50.0000	0.0000	(1.0943)	(0.1237)	0.0000	1	(1.2180)	01/06/2025
600643.SH	12/12/2024	SDB3262055920	100.00	0.8174	78.91	81.74	0.0000	4.5800	50.0000	0.0000	(0.0100)	(0.0011)	0.0000	1	(0.0112)	01/06/2025
600643.SH	12/12/2024	SDB3262055920	16,700.00	0.8174	13,177.87	13,650.05	0.0000	4.5800	50.0000	0.0000	(1.6765)	(0.1896)	0.0000	1	(1.8661)	01/06/2025
600643.SH	12/12/2024	SDB3262055920	600.00	0.8174	473.46	490.42	0.0000	4.5800	50.0000	0.0000	(0.0602)	(0.0068)	0.0000	1	(0.0670)	01/06/2025
600643.SH	12/12/2024	SDB3262055920	100.00	0.8174	78.91	81.74	0.0000	4.5800	50.0000	0.0000	(0.0100)	(0.0011)	0.0000	1	(0.0112)	01/06/2025
600643.SH	12/12/2024	SDB3262055920	1,400.00	0.8174	1,104.73	1,144.32	0.0000	4.5800	50.0000	0.0000	(0.0159)	(0.0145)	0.0000	1	(0.1564)	01/06/2025
600643.SH	12/12/2024	SDB3262055920	1,200.00	0.8174	946.91	980.84	0.0000	4.5800	50.0000	0.0000	(0.1205)	(0.0136)	0.0000	1	(0.1341)	01/06/2025
600643.SH	12/12/2024	SDB3262055920	2,300.00	0.8174	1,814.92	1,879.95	0.0000	4.5800	50.0000	0.0000	(0.2309)	(0.0261)	0.0000	1	(0.2570)	01/06/2025
600643.SH	12/12/2024	SDB3262055920	1,100.00	0.8174	868.00	899.10	0.0000	4.5800	50.0000	0.0000	(0.1104)	(0.0125)	0.0000	1	(0.1229)	01/06/2025
600643.SH	12/12/2024	SDB3262055920	100.00	0.8174	78.91	81.74	0.0000	4.5800	50.0000	0.0000	(0.0100)	(0.0011)	0.0000	1	(0.0112)	01/06/2025
600643.SH	12/12/2024	SDB3262055920	2,300.00	0.8174	1,814.92	1,879.95	0.0000	4.5800	50.0000	0.0000	(0.2309)	(0.0261)	0.0000	1	(0.2570)	01/06/2025
600643.SH	12/12/2024	SDB3262055920	3,200.00	0.8174	2,525.10	2,615.58	0.0000	4.5800	50.0000	0.0000	(0.3212)	(0.0363)	0.0000	1	(0.3576)	01/06/2025
600643.SH	12/12/2024	SDB3262055920	600.00	0.8174	473.46	490.42	0.0000	4.5800	50.0000	0.0000	(0.0602)	(0.0068)	0.0000	1	(0.0670)	01/06/2025
600643.SH	12/12/2024	SDB3262055920	7,500.00	0.8174	5,918.20	6,130.26	0.0000	4.5800	50.0000	0.0000	(0.7529)	(0.0851)	0.0000	1	(0.8381)	01/06/2025
600643.SH	12/12/2024	SDB3262055920	3,900.00	0.8174	3,077.47	3,187.74	0.0000	4.5800	50.0000	0.0000	(0.3915)	(0.0443)	0.0000	1	(0.4358)	01/06/2025
600643.SH	12/12/2024	SDB3262055920	2,600.00	0.8174	2,051.64	2,125.16	0.0000	4.5800	50.0000	0.0000	(0.2610)	(0.0295)	0.0000	1	(0.2905)	01/06/2025
600643.SH	12/12/2024	SDB3262055920	1,500.00	0.8174	1,183.64	1,226.05	0.0000	4.5800	50.0000	0.0000	(0.1506)	(0.0170)	0.0000	1	(0.1676)	01/06/2025
600643.SH	12/12/2024	SDB3262055920	13,200.00	0.8174	10,416.04	10,789.26	0.0000	4.5800	50.0000	0.0000	(1.3252)	(0.1499)	0.0000	1	(1.4750)	01/06/2025
600643.SH	12/11/2024	SDB3262055920	6,000.00	0.8302	4,734.56	4,981.21	0.0000	4.5800	50.0000	0.0000	(0.6023)	(0.0692)	0.0000	1	(0.6715)	01/06/2025
600643.SH	12/11/2024	SDB3262055920	700.00	0.8302	552.37	581.14	0.0000	4.5800	50.0000	0.0000	(0.0703)	(0.0081)	0.0000	1	(0.0783)	01/06/2025
600643.SH	12/11/2024	SDB3262055920	2,200.00	0.8302	1,736.01	1,826.44	0.0000	4.5800	50.0000	0.0000	(0.2209)	(0.0254)	0.0000	1	(0.2462)	01/06/2025
600643.SH	12/11/2024	SDB3262055920	6,100.00	0.8302	4,813.47	5,064.23	0.0000	4.5800	50.0000	0.0000	(0.6124)	(0.0703)	0.0000	1	(0.6827)	01/06/2025
600643.SH	12/11/2024	SDB3262055920	16,000.00	0.8302	12,625.50	13,283.22	0.0000	4.5800	50.0000	0.0000	(1.6062)	(0.1845)	0.0000	1	(1.7907)	01/06/2025
600643.SH	12/11/2024	SDB3262055920	7,300.00	0.8302	5,760.39	6,060.47	0.0000	4.5800	50.0000	0.0000	(0.7328)	(0.0842)	0.0000	1	(0.8170)	01/06/2025
600643.SH	12/11/2024	SDB3262055920	16,600.00	0.8302	13,098.96	13,781.34	0.0000	4.5800	50.0000	0.0000	(1.6665)	(0.1914)	0.0000	1	(1.8579)	01/06/2025
600643.SH	12/11/2024	SDB3262055920	6,500.00	0.8302	5,129.11	5,396.31	0.0000	4.5800	50.0000	0.0000	(0.6525)	(0.0749)	0.0000	1	(0.7275)	01/06/2025
600643.SH	12/11/2024	SDB3262055920	10,900.00	0.8302	8,601.12	9,049.19	0.0000	4.5800	50.0000	0.0000	(1.0943)	(0.1257)	0.0000	1	(1.2199)	01/06/2025
600643.SH	12/11/2024	SDB3262055920	100.00	0.8302	78.91	83.02	0.0000	4.5800	50.0000	0.0000	(0.0100)	(0.0012)	0.0000	1	(0.0112)	01/06/2025
600643.SH	12/11/2024	SDB3262055920	16,700.00	0.8302	13,177.87	13,864.36	0.0000	4.5800	50.0000	0.0000	(1.6765)	(0.1926)	0.0000	1	(1.8691)	01/06/2025
600643.SH	12/11/2024	SDB3262055920	600.00	0.8302	473.46	498.12	0.0000	4.5800	50.0000	0.0000	(0.0602)	(0.0069)	0.0000	1	(0.0672)	01/06/2025
600643.SH	12/11/2024	SDB3262055920	100.00	0.8302	78.91	83.02	0.0000	4.5800	50.0000	0.0000	(0.0100)	(0.0012)	0.0000	1	(0.0112)	01/06/2025
600643.SH	12/11/2024	SDB3262055920	1,400.00	0.8302	1,104.73	1,162.28	0.0000	4.5800	50.0000	0.0000	(0.1405)	(0.0161)	0.0000	1	(0.1567)	01/06/2025
600643.SH	12/11/2024	SDB3262055920	1,200.00	0.8302	946.91	996.24	0.0000	4.5800	50.0000	0.0000	(0.1205)	(0.0138)	0.0000	1	(0.1343)	01/06/2025
600643.SH	12/11/2024	SDB3262055920	2,300.00	0.8302	1,814.92	1,909.46	0.0000	4.5800	50.0000	0.0000	(0.2309)	(0.0265)	0.0000	1	(0.2574)	01/06/2025
600643.SH	12/11/2024	SDB3262055920	1,100.00	0.8302	868.00	913.22	0.0000	4.5800	50.0000	0.0000	(0.1104)	(0.0127)	0.0000	1	(0.1231)	01/06/2025
600643.SH	12/11/2024	SDB3262055920	100.00	0.8302	78.91	83.02	0.0000	4.5800	50.0000	0.0000	(0.0100)	(0.0012)	0.0000	1	(0.0112)	01/06/2025
600643.SH	12/11/2024	SDB3262055920	2,300.00	0.8302	1,814.92	1,909.46	0.0000	4.5800	50.0000	0.0000	(0.2309)	(0.0265)	0.0000	1	(0.2574)	01/06/2025
600643.SH	12/11/2024	SDB3262055920	3,200.00	0.8302	2,525.10	2,656.64	0.0000	4.5800	50.0000	0.0000	(0.3212)	(0.0369)	0.0000	1	(0.3581)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHANGHAI AJ CORPORATION CMN CLASS A SERIES NORTHBOUND (Cont.)																
600643.SH	12/11/2024	SDB3262055920	600.00	0.8302	473.46	498.12	0.0000	4.5800	50.0000	0.0000	(0.0602)	(0.0069)	0.0000	1	(0.0672)	01/06/2025
600643.SH	12/11/2024	SDB3262055920	7,500.00	0.8302	5,918.20	6,226.51	0.0000	4.5800	50.0000	0.0000	(0.7529)	(0.0865)	0.0000	1	(0.8394)	01/06/2025
600643.SH	12/11/2024	SDB3262055920	3,900.00	0.8302	3,077.47	3,237.78	0.0000	4.5800	50.0000	0.0000	(0.3915)	(0.0450)	0.0000	1	(0.4365)	01/06/2025
600643.SH	12/11/2024	SDB3262055920	2,600.00	0.8302	2,051.64	2,158.52	0.0000	4.5800	50.0000	0.0000	(0.2610)	(0.0300)	0.0000	1	(0.2910)	01/06/2025
600643.SH	12/11/2024	SDB3262055920	1,500.00	0.8302	1,183.64	1,245.30	0.0000	4.5800	50.0000	0.0000	(0.1506)	(0.0173)	0.0000	1	(0.1679)	01/06/2025
600643.SH	12/11/2024	SDB3262055920	13,200.00	0.8302	10,416.04	10,958.65	0.0000	4.5800	50.0000	0.0000	(1.3252)	(0.1522)	0.0000	1	(1.4774)	01/06/2025
600643.SH	12/10/2024	SDB3262055920	6,000.00	0.8192	4,734.56	4,915.06	0.0000	4.5800	50.0000	0.0000	(0.6023)	(0.0683)	0.0000	1	(0.6706)	01/06/2025
600643.SH	12/10/2024	SDB3262055920	700.00	0.8192	552.37	573.42	0.0000	4.5800	50.0000	0.0000	(0.0703)	(0.0080)	0.0000	1	(0.0782)	01/06/2025
600643.SH	12/10/2024	SDB3262055920	2,200.00	0.8192	1,736.01	1,802.19	0.0000	4.5800	50.0000	0.0000	(0.2209)	(0.0250)	0.0000	1	(0.2459)	01/06/2025
600643.SH	12/10/2024	SDB3262055920	6,100.00	0.8192	4,813.47	4,996.97	0.0000	4.5800	50.0000	0.0000	(0.6124)	(0.0694)	0.0000	1	(0.6818)	01/06/2025
600643.SH	12/10/2024	SDB3262055920	16,000.00	0.8192	12,625.50	13,106.82	0.0000	4.5800	50.0000	0.0000	(1.6062)	(0.1820)	0.0000	1	(1.7883)	01/06/2025
600643.SH	12/10/2024	SDB3262055920	7,300.00	0.8192	5,760.39	5,979.98	0.0000	4.5800	50.0000	0.0000	(0.7328)	(0.0831)	0.0000	1	(0.8159)	01/06/2025
600643.SH	12/10/2024	SDB3262055920	16,600.00	0.8192	13,098.96	13,598.32	0.0000	4.5800	50.0000	0.0000	(1.6665)	(0.1889)	0.0000	1	(1.8553)	01/06/2025
600643.SH	12/10/2024	SDB3262055920	6,500.00	0.8192	5,129.11	5,324.64	0.0000	4.5800	50.0000	0.0000	(0.6525)	(0.0740)	0.0000	1	(0.7265)	01/06/2025
600643.SH	12/10/2024	SDB3262055920	10,900.00	0.8192	8,601.12	8,929.02	0.0000	4.5800	50.0000	0.0000	(1.0943)	(0.1240)	0.0000	1	(1.2183)	01/06/2025
600643.SH	12/10/2024	SDB3262055920	100.00	0.8192	78.91	81.92	0.0000	4.5800	50.0000	0.0000	(0.0100)	(0.0011)	0.0000	1	(0.0112)	01/06/2025
600643.SH	12/10/2024	SDB3262055920	16,700.00	0.8192	13,177.87	13,680.24	0.0000	4.5800	50.0000	0.0000	(1.6765)	(0.1900)	0.0000	1	(1.8665)	01/06/2025
600643.SH	12/10/2024	SDB3262055920	600.00	0.8192	473.46	491.51	0.0000	4.5800	50.0000	0.0000	(0.0602)	(0.0068)	0.0000	1	(0.0671)	01/06/2025
600643.SH	12/10/2024	SDB3262055920	100.00	0.8192	78.91	81.92	0.0000	4.5800	50.0000	0.0000	(0.0100)	(0.0011)	0.0000	1	(0.0112)	01/06/2025
600643.SH	12/10/2024	SDB3262055920	1,400.00	0.8192	1,104.73	1,146.85	0.0000	4.5800	50.0000	0.0000	(0.1405)	(0.0159)	0.0000	1	(0.1565)	01/06/2025
600643.SH	12/10/2024	SDB3262055920	1,200.00	0.8192	946.91	983.01	0.0000	4.5800	50.0000	0.0000	(0.1377)	(0.0137)	0.0000	1	(0.1341)	01/06/2025
600643.SH	12/10/2024	SDB3262055920	2,300.00	0.8192	1,814.92	1,884.10	0.0000	4.5800	50.0000	0.0000	(0.2309)	(0.0262)	0.0000	1	(0.2571)	01/06/2025
600643.SH	12/10/2024	SDB3262055920	1,100.00	0.8192	868.00	901.09	0.0000	4.5800	50.0000	0.0000	(0.1104)	(0.0125)	0.0000	1	(0.1229)	01/06/2025
600643.SH	12/10/2024	SDB3262055920	100.00	0.8192	78.91	81.92	0.0000	4.5800	50.0000	0.0000	(0.0100)	(0.0011)	0.0000	1	(0.0112)	01/06/2025
600643.SH	12/10/2024	SDB3262055920	2,300.00	0.8192	1,814.92	1,884.10	0.0000	4.5800	50.0000	0.0000	(0.2309)	(0.0262)	0.0000	1	(0.2571)	01/06/2025
600643.SH	12/10/2024	SDB3262055920	3,200.00	0.8192	2,525.10	2,621.36	0.0000	4.5800	50.0000	0.0000	(0.3212)	(0.0364)	0.0000	1	(0.3577)	01/06/2025
600643.SH	12/10/2024	SDB3262055920	600.00	0.8192	473.46	491.51	0.0000	4.5800	50.0000	0.0000	(0.0602)	(0.0068)	0.0000	1	(0.0671)	01/06/2025
600643.SH	12/10/2024	SDB3262055920	7,500.00	0.8192	5,918.20	6,143.82	0.0000	4.5800	50.0000	0.0000	(0.7529)	(0.0853)	0.0000	1	(0.8383)	01/06/2025
600643.SH	12/10/2024	SDB3262055920	3,900.00	0.8192	3,077.47	3,194.79	0.0000	4.5800	50.0000	0.0000	(0.3915)	(0.0444)	0.0000	1	(0.4359)	01/06/2025
600643.SH	12/10/2024	SDB3262055920	2,600.00	0.8192	2,051.64	2,129.86	0.0000	4.5800	50.0000	0.0000	(0.2610)	(0.0296)	0.0000	1	(0.2906)	01/06/2025
600643.SH	12/10/2024	SDB3262055920	1,500.00	0.8192	1,183.64	1,228.76	0.0000	4.5800	50.0000	0.0000	(0.1506)	(0.0171)	0.0000	1	(0.1677)	01/06/2025
600643.SH	12/10/2024	SDB3262055920	13,200.00	0.8192	10,416.04	10,813.12	0.0000	4.5800	50.0000	0.0000	(1.3252)	(0.1502)	0.0000	1	(1.4753)	01/06/2025
600643.SH	12/09/2024	SDB3262055920	6,000.00	0.8044	4,734.56	4,826.36	0.0000	4.5800	50.0000	0.0000	(0.6023)	(0.0670)	0.0000	1	(0.6694)	01/06/2025
600643.SH	12/09/2024	SDB3262055920	700.00	0.8044	552.37	563.08	0.0000	4.5800	50.0000	0.0000	(0.0703)	(0.0078)	0.0000	1	(0.0781)	01/06/2025
600643.SH	12/09/2024	SDB3262055920	2,200.00	0.8044	1,736.01	1,769.66	0.0000	4.5800	50.0000	0.0000	(0.2209)	(0.0246)	0.0000	1	(0.2454)	01/06/2025
600643.SH	12/09/2024	SDB3262055920	6,100.00	0.8044	4,813.47	4,906.80	0.0000	4.5800	50.0000	0.0000	(0.6124)	(0.0681)	0.0000	1	(0.6805)	01/06/2025
600643.SH	12/09/2024	SDB3262055920	16,000.00	0.8044	12,625.50	12,870.29	0.0000	4.5800	50.0000	0.0000	(1.6062)	(0.1788)	0.0000	1	(1.7850)	01/06/2025
600643.SH	12/09/2024	SDB3262055920	7,300.00	0.8044	5,760.39	5,872.07	0.0000	4.5800	50.0000	0.0000	(0.7328)	(0.0816)	0.0000	1	(0.8144)	01/06/2025
600643.SH	12/09/2024	SDB3262055920	16,600.00	0.8044	13,098.96	13,352.92	0.0000	4.5800	50.0000	0.0000	(1.6665)	(0.1855)	0.0000	1	(1.8519)	01/06/2025
600643.SH	12/09/2024	SDB3262055920	6,500.00	0.8044	5,129.11	5,228.55	0.0000	4.5800	50.0000	0.0000	(0.6525)	(0.0726)	0.0000	1	(0.7252)	01/06/2025
600643.SH	12/09/2024	SDB3262055920	10,900.00	0.8044	8,601.12	8,767.88	0.0000	4.5800	50.0000	0.0000	(1.0943)	(0.1218)	0.0000	1	(1.2160)	01/06/2025
600643.SH	12/09/2024	SDB3262055920	100.00	0.8044	78.91	80.44	0.0000	4.5800	50.0000	0.0000	(0.0100)	(0.0011)	0.0000	1	(0.0112)	01/06/2025
600643.SH	12/09/2024	SDB3262055920	16,700.00	0.8044	13,177.87	13,433.36	0.0000	4.5800	50.0000	0.0000	(1.6765)	(0.1866)	0.0000	1	(1.8631)	01/06/2025
600643.SH	12/09/2024	SDB3262055920	600.00	0.8044	473.46	482.64	0.0000	4.5800	50.0000	0.0000	(0.0602)	(0.0067)	0.0000	1	(0.0669)	01/06/2025
600643.SH	12/09/2024	SDB3262055920	100.00	0.8044	78.91	80.44	0.0000	4.5800	50.0000	0.0000	(0.0100)	(0.0011)	0.0000	1	(0.0112)	01/06/2025
600643.SH	12/09/2024	SDB3262055920	1,400.00	0.8044	1,104.73	1,126.15	0.0000	4.5800	50.0000	0.0000	(0.1405)	(0.0156)	0.0000	1	(0.1562)	01/06/2025
600643.SH	12/09/2024	SDB3262055920	1,200.00	0.8044	946.91	965.27	0.0000	4.5800	50.0000	0.0000	(0.1205)	(0.0134)	0.0000	1	(0.1339)	01/06/2025
600643.SH	12/09/2024	SDB3262055920	2,300.00	0.8044	1,814.92	1,850.10	0.0000	4.5800	50.0000	0.0000	(0.2309)	(0.0257)	0.0000	1	(0.2566)	01/06/2025
600643.SH	12/09/2024	SDB3262055920	1,100.00	0.8044	868.00	884.83	0.0000	4.5800	50.0000	0.0000	(0.1104)	(0.0123)	0.0000	1	(0.1227)	01/06/2025
600643.SH	12/09/2024	SDB3262055920	100.00	0.8044	78.91	80.44	0.0000	4.5800	50.0000	0.0000	(0.0100)	(0.0011)	0.0000	1	(0.0112)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHANGHAI AJ CORPORATION CMN CLASS A SERIES NORTHBOUND (Cont.)																
600643.SH	12/09/2024	SDB3262055920	2,300.00	0.8044	1,814.92	1,850.10	0.0000	4.5800	50.0000	0.0000	(0.2309)	(0.0257)	0.0000	1	(0.2566)	01/06/2025
600643.SH	12/09/2024	SDB3262055920	3,200.00	0.8044	2,525.10	2,574.06	0.0000	4.5800	50.0000	0.0000	(0.3212)	(0.0358)	0.0000	1	(0.3570)	01/06/2025
600643.SH	12/09/2024	SDB3262055920	600.00	0.8044	473.46	482.64	0.0000	4.5800	50.0000	0.0000	(0.0602)	(0.0067)	0.0000	1	(0.0669)	01/06/2025
600643.SH	12/09/2024	SDB3262055920	7,500.00	0.8044	5,918.20	6,032.95	0.0000	4.5800	50.0000	0.0000	(0.7529)	(0.0838)	0.0000	1	(0.8367)	01/06/2025
600643.SH	12/09/2024	SDB3262055920	3,900.00	0.8044	3,077.47	3,137.13	0.0000	4.5800	50.0000	0.0000	(0.3915)	(0.0436)	0.0000	1	(0.4351)	01/06/2025
600643.SH	12/09/2024	SDB3262055920	2,600.00	0.8044	2,051.64	2,091.42	0.0000	4.5800	50.0000	0.0000	(0.2610)	(0.0290)	0.0000	1	(0.2901)	01/06/2025
600643.SH	12/09/2024	SDB3262055920	1,500.00	0.8044	1,183.64	1,206.59	0.0000	4.5800	50.0000	0.0000	(0.1506)	(0.0168)	0.0000	1	(0.1673)	01/06/2025
600643.SH	12/09/2024	SDB3262055920	13,200.00	0.8044	10,416.04	10,617.99	0.0000	4.5800	50.0000	0.0000	(1.3252)	(0.1475)	0.0000	1	(1.4726)	01/06/2025
600643.SH	12/06/2024	SDB3262055920	6,000.00	0.8247	4,734.56	4,948.28	0.0000	4.5800	50.0000	0.0000	(1.8070)	(0.2062)	0.0000	3	(2.0132)	01/06/2025
600643.SH	12/06/2024	SDB3262055920	700.00	0.8247	552.37	577.30	0.0000	4.5800	50.0000	0.0000	(0.2108)	(0.0241)	0.0000	3	(0.2349)	01/06/2025
600643.SH	12/06/2024	SDB3262055920	2,200.00	0.8247	1,736.01	1,814.37	0.0000	4.5800	50.0000	0.0000	(0.6626)	(0.0756)	0.0000	3	(0.7382)	01/06/2025
600643.SH	12/06/2024	SDB3262055920	6,100.00	0.8247	4,813.47	5,030.76	0.0000	4.5800	50.0000	0.0000	(1.8371)	(0.2096)	0.0000	3	(2.0468)	01/06/2025
600643.SH	12/06/2024	SDB3262055920	16,000.00	0.8247	12,625.50	13,195.42	0.0000	4.5800	50.0000	0.0000	(4.8187)	(0.5498)	0.0000	3	(5.3685)	01/06/2025
600643.SH	12/06/2024	SDB3262055920	7,300.00	0.8247	5,760.39	6,020.41	0.0000	4.5800	50.0000	0.0000	(2.1985)	(0.2509)	0.0000	3	(2.4494)	01/06/2025
600643.SH	12/06/2024	SDB3262055920	16,600.00	0.8247	13,098.96	13,690.25	0.0000	4.5800	50.0000	0.0000	(4.9994)	(0.5704)	0.0000	3	(5.5699)	01/06/2025
600643.SH	12/06/2024	SDB3262055920	6,500.00	0.8247	5,129.11	5,360.64	0.0000	4.5800	50.0000	0.0000	(1.9576)	(0.2234)	0.0000	3	(2.1810)	01/06/2025
600643.SH	12/06/2024	SDB3262055920	10,900.00	0.8247	8,601.12	8,989.38	0.0000	4.5800	50.0000	0.0000	(3.2828)	(0.3746)	0.0000	3	(3.6573)	01/06/2025
600643.SH	12/06/2024	SDB3262055920	100.00	0.8247	78.91	82.47	0.0000	4.5800	50.0000	0.0000	(0.0301)	(0.0034)	0.0000	3	(0.0336)	01/06/2025
600643.SH	12/06/2024	SDB3262055920	16,700.00	0.8247	13,177.87	13,772.72	0.0000	4.5800	50.0000	0.0000	(5.0296)	(0.5739)	0.0000	3	(5.6034)	01/06/2025
600643.SH	12/06/2024	SDB3262055920	600.00	0.8247	473.46	494.83	0.0000	4.5800	50.0000	0.0000	(0.1807)	(0.0206)	0.0000	3	(0.2013)	01/06/2025
600643.SH	12/06/2024	SDB3262055920	100.00	0.8247	78.91	82.47	0.0000	4.5800	50.0000	0.0000	(0.0301)	(0.0034)	0.0000	3	(0.0336)	01/06/2025
600643.SH	12/06/2024	SDB3262055920	1,400.00	0.8247	1,104.73	1,154.60	0.0000	4.5800	50.0000	0.0000	(0.4216)	(0.0481)	0.0000	3	(0.4697)	01/06/2025
600643.SH	12/06/2024	SDB3262055920	1,200.00	0.8247	946.91	989.66	0.0000	4.5800	50.0000	0.0000	(0.3614)	(0.0412)	0.0000	3	(0.4026)	01/06/2025
600643.SH	12/06/2024	SDB3262055920	2,300.00	0.8247	1,814.92	1,896.84	0.0000	4.5800	50.0000	0.0000	(0.6927)	(0.0790)	0.0000	3	(0.7717)	01/06/2025
600643.SH	12/06/2024	SDB3262055920	1,100.00	0.8247	868.00	907.19	0.0000	4.5800	50.0000	0.0000	(0.3313)	(0.0378)	0.0000	3	(0.3691)	01/06/2025
600643.SH	12/06/2024	SDB3262055920	100.00	0.8247	78.91	82.47	0.0000	4.5800	50.0000	0.0000	(0.0301)	(0.0034)	0.0000	3	(0.0336)	01/06/2025
600643.SH	12/06/2024	SDB3262055920	2,300.00	0.8247	1,814.92	1,896.84	0.0000	4.5800	50.0000	0.0000	(0.6927)	(0.0790)	0.0000	3	(0.7717)	01/06/2025
600643.SH	12/06/2024	SDB3262055920	3,200.00	0.8247	2,525.10	2,639.08	0.0000	4.5800	50.0000	0.0000	(0.9637)	(0.1100)	0.0000	3	(1.0737)	01/06/2025
600643.SH	12/06/2024	SDB3262055920	600.00	0.8247	473.46	494.83	0.0000	4.5800	50.0000	0.0000	(0.1807)	(0.0206)	0.0000	3	(0.2013)	01/06/2025
600643.SH	12/06/2024	SDB3262055920	7,500.00	0.8247	5,918.20	6,185.35	0.0000	4.5800	50.0000	0.0000	(2.2588)	(0.2577)	0.0000	3	(2.5165)	01/06/2025
600643.SH	12/06/2024	SDB3262055920	3,900.00	0.8247	3,077.47	3,216.38	0.0000	4.5800	50.0000	0.0000	(1.1746)	(0.1340)	0.0000	3	(1.3086)	01/06/2025
600643.SH	12/06/2024	SDB3262055920	2,600.00	0.8247	2,051.64	2,144.26	0.0000	4.5800	50.0000	0.0000	(0.7830)	(0.0893)	0.0000	3	(0.8724)	01/06/2025
600643.SH	12/06/2024	SDB3262055920	1,500.00	0.8247	1,183.64	1,237.07	0.0000	4.5800	50.0000	0.0000	(0.4518)	(0.0515)	0.0000	3	(0.5033)	01/06/2025
600643.SH	12/06/2024	SDB3262055920	13,200.00	0.8247	10,416.04	10,886.22	0.0000	4.5800	50.0000	0.0000	(3.9755)	(0.4536)	0.0000	3	(4.4290)	01/06/2025
600643.SH	12/05/2024	SDB3262055920	6,000.00	0.8276	4,734.56	4,965.31	0.0000	4.5800	50.0000	0.0000	(0.6023)	(0.0690)	0.0000	1	(0.6713)	01/06/2025
600643.SH	12/05/2024	SDB3262055920	700.00	0.8276	552.37	579.29	0.0000	4.5800	50.0000	0.0000	(0.0703)	(0.0080)	0.0000	1	(0.0783)	01/06/2025
600643.SH	12/05/2024	SDB3262055920	2,200.00	0.8276	1,736.01	1,820.61	0.0000	4.5800	50.0000	0.0000	(0.2209)	(0.0253)	0.0000	1	(0.2461)	01/06/2025
600643.SH	12/05/2024	SDB3262055920	6,100.00	0.8276	4,813.47	5,048.07	0.0000	4.5800	50.0000	0.0000	(0.6124)	(0.0701)	0.0000	1	(0.6825)	01/06/2025
600643.SH	12/05/2024	SDB3262055920	16,000.00	0.8276	12,625.50	13,240.83	0.0000	4.5800	50.0000	0.0000	(1.6062)	(0.1839)	0.0000	1	(1.7901)	01/06/2025
600643.SH	12/05/2024	SDB3262055920	7,300.00	0.8276	5,760.39	6,041.13	0.0000	4.5800	50.0000	0.0000	(0.7328)	(0.0839)	0.0000	1	(0.8168)	01/06/2025
600643.SH	12/05/2024	SDB3262055920	16,600.00	0.8276	13,098.96	13,737.36	0.0000	4.5800	50.0000	0.0000	(1.6665)	(0.1908)	0.0000	1	(1.8573)	01/06/2025
600643.SH	12/05/2024	SDB3262055920	6,500.00	0.8276	5,129.11	5,379.09	0.0000	4.5800	50.0000	0.0000	(0.6525)	(0.0747)	0.0000	1	(0.7272)	01/06/2025
600643.SH	12/05/2024	SDB3262055920	10,900.00	0.8276	8,601.12	9,020.32	0.0000	4.5800	50.0000	0.0000	(1.0943)	(0.1253)	0.0000	1	(1.2195)	01/06/2025
600643.SH	12/05/2024	SDB3262055920	100.00	0.8276	78.91	82.76	0.0000	4.5800	50.0000	0.0000	(0.0100)	(0.0011)	0.0000	1	(0.0112)	01/06/2025
600643.SH	12/05/2024	SDB3262055920	16,700.00	0.8276	13,177.87	13,820.12	0.0000	4.5800	50.0000	0.0000	(1.6765)	(0.1919)	0.0000	1	(1.8685)	01/06/2025
600643.SH	12/05/2024	SDB3262055920	600.00	0.8276	473.46	496.53	0.0000	4.5800	50.0000	0.0000	(0.0602)	(0.0069)	0.0000	1	(0.0671)	01/06/2025
600643.SH	12/05/2024	SDB3262055920	100.00	0.8276	78.91	82.76	0.0000	4.5800	50.0000	0.0000	(0.0100)	(0.0011)	0.0000	1	(0.0112)	01/06/2025
600643.SH	12/05/2024	SDB3262055920	1,400.00	0.8276	1,104.73	1,158.57	0.0000	4.5800	50.0000	0.0000	(0.1405)	(0.0161)	0.0000	1	(0.1566)	01/06/2025
600643.SH	12/05/2024	SDB3262055920	1,200.00	0.8276	946.91	993.06	0.0000	4.5800	50.0000	0.0000	(0.1205)	(0.0138)	0.0000	1	(0.1343)	01/06/2025
600643.SH	12/05/2024	SDB3262055920	2,300.00	0.8276	1,814.92	1,903.37	0.0000	4.5800	50.0000	0.0000	(0.2309)	(0.0264)	0.0000	1	(0.2573)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHANGHAI AJ CORPORATION CMN CLASS A SERIES NORTHBOUND (Cont.)																
600643.SH	12/05/2024	SDB3262055920	1,100.00	0.8276	868.00	910.31	0.0000	4.5800	50.0000	0.0000	(0.1104)	(0.0126)	0.0000	1	(0.1231)	01/06/2025
600643.SH	12/05/2024	SDB3262055920	100.00	0.8276	78.91	82.76	0.0000	4.5800	50.0000	0.0000	(0.0100)	(0.0011)	0.0000	1	(0.0112)	01/06/2025
600643.SH	12/05/2024	SDB3262055920	2,300.00	0.8276	1,814.92	1,903.37	0.0000	4.5800	50.0000	0.0000	(0.0264)	(0.02309)	0.0000	1	(0.2573)	01/06/2025
600643.SH	12/05/2024	SDB3262055920	3,200.00	0.8276	2,525.10	2,648.17	0.0000	4.5800	50.0000	0.0000	(0.3212)	(0.0368)	0.0000	1	(0.3580)	01/06/2025
600643.SH	12/05/2024	SDB3262055920	600.00	0.8276	473.46	496.53	0.0000	4.5800	50.0000	0.0000	(0.0602)	(0.0069)	0.0000	1	(0.0671)	01/06/2025
600643.SH	12/05/2024	SDB3262055920	7,500.00	0.8276	5,918.20	6,206.64	0.0000	4.5800	50.0000	0.0000	(0.7529)	(0.0862)	0.0000	1	(0.8391)	01/06/2025
600643.SH	12/05/2024	SDB3262055920	3,900.00	0.8276	3,077.47	3,227.45	0.0000	4.5800	50.0000	0.0000	(0.3915)	(0.0448)	0.0000	1	(0.4363)	01/06/2025
600643.SH	12/05/2024	SDB3262055920	2,600.00	0.8276	2,051.64	2,151.64	0.0000	4.5800	50.0000	0.0000	(0.2610)	(0.0299)	0.0000	1	(0.2909)	01/06/2025
600643.SH	12/05/2024	SDB3262055920	1,500.00	0.8276	1,183.64	1,241.33	0.0000	4.5800	50.0000	0.0000	(0.1506)	(0.0172)	0.0000	1	(0.1678)	01/06/2025
600643.SH	12/05/2024	SDB3262055920	13,200.00	0.8276	10,416.04	10,923.69	0.0000	4.5800	50.0000	0.0000	(1.3252)	(0.1517)	0.0000	1	(1.4769)	01/06/2025
600643.SH	12/04/2024	SDB3262055920	6,000.00	0.7891	4,734.56	4,734.56	0.0000	4.5800	50.0000	0.0000	(0.6023)	(0.0658)	0.0000	1	(0.6681)	01/06/2025
600643.SH	12/04/2024	SDB3262055920	700.00	0.7891	552.37	552.37	0.0000	4.5800	50.0000	0.0000	(0.0703)	(0.0077)	0.0000	1	(0.0779)	01/06/2025
600643.SH	12/04/2024	SDB3262055920	2,200.00	0.7891	1,736.01	1,736.01	0.0000	4.5800	50.0000	0.0000	(0.2209)	(0.0241)	0.0000	1	(0.2450)	01/06/2025
600643.SH	12/04/2024	SDB3262055920	6,100.00	0.7891	4,813.47	4,813.47	0.0000	4.5800	50.0000	0.0000	(0.6124)	(0.0669)	0.0000	1	(0.6792)	01/06/2025
600643.SH	12/04/2024	SDB3262055920	16,000.00	0.7891	12,625.50	12,625.50	0.0000	4.5800	50.0000	0.0000	(1.6062)	(0.1754)	0.0000	1	(1.7816)	01/06/2025
600643.SH	12/04/2024	SDB3262055920	7,300.00	0.7891	5,760.39	5,760.39	0.0000	4.5800	50.0000	0.0000	(0.7328)	(0.0800)	0.0000	1	(0.8129)	01/06/2025
600643.SH	12/04/2024	SDB3262055920	16,600.00	0.7891	13,098.96	13,098.96	0.0000	4.5800	50.0000	0.0000	(1.6665)	(0.1819)	0.0000	1	(1.8484)	01/06/2025
600643.SH	12/04/2024	SDB3262055920	6,500.00	0.7891	5,129.11	5,129.11	0.0000	4.5800	50.0000	0.0000	(0.6525)	(0.0712)	0.0000	1	(0.7238)	01/06/2025
600643.SH	12/04/2024	SDB3262055920	10,900.00	0.7891	8,601.12	8,601.12	0.0000	4.5800	50.0000	0.0000	(1.0943)	(0.1195)	0.0000	1	(1.2137)	01/06/2025
600643.SH	12/04/2024	SDB3262055920	100.00	0.7891	78.91	78.91	0.0000	4.5800	50.0000	0.0000	(0.0100)	(0.0011)	0.0000	1	(0.0111)	01/06/2025
600643.SH	12/04/2024	SDB3262055920	16,700.00	0.7891	13,177.87	13,177.87	0.0000	4.5800	50.0000	0.0000	(1.6765)	(0.1830)	0.0000	1	(1.8595)	01/06/2025
600643.SH	12/04/2024	SDB3262055920	600.00	0.7891	473.46	473.46	0.0000	4.5800	50.0000	0.0000	(0.0602)	(0.0066)	0.0000	1	(0.0668)	01/06/2025
600643.SH	12/04/2024	SDB3262055920	100.00	0.7891	78.91	78.91	0.0000	4.5800	50.0000	0.0000	(0.0100)	(0.0011)	0.0000	1	(0.0111)	01/06/2025
600643.SH	12/04/2024	SDB3262055920	1,400.00	0.7891	1,104.73	1,104.73	0.0000	4.5800	50.0000	0.0000	(0.1405)	(0.0153)	0.0000	1	(0.1559)	01/06/2025
600643.SH	12/04/2024	SDB3262055920	1,200.00	0.7891	946.91	946.91	0.0000	4.5800	50.0000	0.0000	(0.1205)	(0.0132)	0.0000	1	(0.1336)	01/06/2025
600643.SH	12/04/2024	SDB3262055920	2,300.00	0.7891	1,814.92	1,814.92	0.0000	4.5800	50.0000	0.0000	(0.2309)	(0.0252)	0.0000	1	(0.2561)	01/06/2025
600643.SH	12/04/2024	SDB3262055920	1,100.00	0.7891	868.00	868.00	0.0000	4.5800	50.0000	0.0000	(0.1104)	(0.0121)	0.0000	1	(0.1225)	01/06/2025
600643.SH	12/04/2024	SDB3262055920	100.00	0.7891	78.91	78.91	0.0000	4.5800	50.0000	0.0000	(0.0100)	(0.0011)	0.0000	1	(0.0111)	01/06/2025
600643.SH	12/04/2024	SDB3262055920	2,300.00	0.7891	1,814.92	1,814.92	0.0000	4.5800	50.0000	0.0000	(0.2309)	(0.0252)	0.0000	1	(0.2561)	01/06/2025
600643.SH	12/04/2024	SDB3262055920	3,200.00	0.7891	2,525.10	2,525.10	0.0000	4.5800	50.0000	0.0000	(0.3212)	(0.0351)	0.0000	1	(0.3563)	01/06/2025
600643.SH	12/04/2024	SDB3262055920	600.00	0.7891	473.46	473.46	0.0000	4.5800	50.0000	0.0000	(0.0602)	(0.0066)	0.0000	1	(0.0668)	01/06/2025
600643.SH	12/04/2024	SDB3262055920	7,500.00	0.7891	5,918.20	5,918.20	0.0000	4.5800	50.0000	0.0000	(0.7529)	(0.0822)	0.0000	1	(0.8351)	01/06/2025
600643.SH	12/04/2024	SDB3262055920	3,900.00	0.7891	3,077.47	3,077.47	0.0000	4.5800	50.0000	0.0000	(0.3915)	(0.0427)	0.0000	1	(0.4343)	01/06/2025
600643.SH	12/04/2024	SDB3262055920	2,600.00	0.7891	2,051.64	2,051.64	0.0000	4.5800	50.0000	0.0000	(0.2610)	(0.0285)	0.0000	1	(0.2895)	01/06/2025
600643.SH	12/04/2024	SDB3262055920	1,500.00	0.7891	1,183.64	1,183.64	0.0000	4.5800	50.0000	0.0000	(0.1506)	(0.0164)	0.0000	1	(0.1670)	01/06/2025
600643.SH	12/04/2024	SDB3262055920	13,200.00	0.7891	10,416.04	10,416.04	0.0000	4.5800	50.0000	0.0000	(1.3252)	(0.1447)	0.0000	1	(1.4698)	01/06/2025
TOTAL SHANGHAI AJ CORPORATION CMN CLASS A SERIES NORTHBOUND												(441.7299)	(49.8114)	0.0000	(491.5414)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHANGHAI ATHUB CO., LTD. CMN CLASS A SERIES NORTHBOUND																
603881.SH	01/03/2025	SDB3260123476	2,300.00	2.9482	5,425.97	6,780.90	0.0000	4.3300	50.0000	0.0000	(1.9579)	(0.2825)	0.0000	3	(2.2404)	01/06/2025
603881.SH	01/03/2025	SDB3260123476	900.00	2.9482	2,129.64	2,653.40	0.0000	4.3300	50.0000	0.0000	(0.7684)	(0.1106)	0.0000	3	(0.8790)	01/06/2025
603881.SH	01/03/2025	SDB3260123476	2,300.00	2.9482	5,390.71	6,780.90	0.0000	4.3300	50.0000	0.0000	(1.9451)	(0.2825)	0.0000	3	(2.2277)	01/06/2025
603881.SH	01/03/2025	SDB3260123476	1,500.00	2.9482	3,515.68	4,422.33	0.0000	4.3300	50.0000	0.0000	(1.2686)	(0.1843)	0.0000	3	(1.4528)	01/06/2025
603881.SH	01/03/2025	SDB3260123476	1,300.00	2.9482	3,046.92	3,832.68	0.0000	4.3300	50.0000	0.0000	(1.0994)	(0.1597)	0.0000	3	(1.2591)	01/06/2025
603881.SH	01/03/2025	SDB3260123476	1,600.00	2.9482	3,750.06	4,717.15	0.0000	4.3300	50.0000	0.0000	(1.3531)	(0.1965)	0.0000	3	(1.5497)	01/06/2025
603881.SH	01/03/2025	SDB3260123476	3,700.00	2.9482	8,672.02	10,908.41	0.0000	4.3300	50.0000	0.0000	(3.1292)	(0.4545)	0.0000	3	(3.5837)	01/06/2025
603881.SH	01/03/2025	SDB3260123476	3,000.00	2.9482	7,031.36	8,844.65	0.0000	4.3300	50.0000	0.0000	(2.5372)	(0.3685)	0.0000	3	(2.9057)	01/06/2025
603881.SH	01/03/2025	SDB3260123476	700.00	2.9482	1,640.65	2,063.75	0.0000	4.3300	50.0000	0.0000	(0.5920)	(0.0860)	0.0000	3	(0.6780)	01/06/2025
603881.SH	01/03/2025	SDB3260123476	200.00	2.9482	468.76	589.64	0.0000	4.3300	50.0000	0.0000	(0.1691)	(0.0246)	0.0000	3	(0.1937)	01/06/2025
603881.SH	01/03/2025	SDB3260123476	500.00	2.9482	1,171.89	1,474.11	0.0000	4.3300	50.0000	0.0000	(0.4229)	(0.0614)	0.0000	3	(0.4843)	01/06/2025
603881.SH	01/03/2025	SDB3260123476	1,000.00	2.9482	2,343.79	2,948.22	0.0000	4.3300	50.0000	0.0000	(0.8457)	(0.1228)	0.0000	3	(0.9686)	01/06/2025
603881.SH	01/03/2025	SDB3260123476	5,200.00	2.9482	12,187.70	15,330.73	0.0000	4.3300	50.0000	0.0000	(4.3977)	(0.6388)	0.0000	3	(5.0365)	01/06/2025
603881.SH	01/03/2025	SDB3260123476	100.00	2.9482	234.38	294.82	0.0000	4.3300	50.0000	0.0000	(0.0846)	(0.0123)	0.0000	3	(0.0969)	01/06/2025
603881.SH	01/03/2025	SDB3260123476	1,100.00	2.9482	2,578.17	3,243.04	0.0000	4.3300	50.0000	0.0000	(0.9303)	(0.1351)	0.0000	3	(1.0654)	01/06/2025
603881.SH	01/03/2025	SDB3260123476	1,300.00	2.9482	3,046.92	3,832.68	0.0000	4.3300	50.0000	0.0000	(1.0994)	(0.1597)	0.0000	3	(1.2591)	01/06/2025
603881.SH	01/03/2025	SDB3260123476	100.00	2.9482	234.38	294.82	0.0000	4.3300	50.0000	0.0000	(0.0846)	(0.0123)	0.0000	3	(0.0969)	01/06/2025
603881.SH	01/03/2025	SDB3260123476	3,500.00	2.9482	8,203.26	10,318.76	0.0000	4.3300	50.0000	0.0000	(2.9600)	(0.4299)	0.0000	3	(3.3900)	01/06/2025
603881.SH	01/03/2025	SDB3260123476	800.00	2.9482	1,875.03	2,358.57	0.0000	4.3300	50.0000	0.0000	(0.6766)	(0.0983)	0.0000	3	(0.7748)	01/06/2025
603881.SH	01/03/2025	SDB3260123476	3,100.00	2.9482	7,265.74	9,139.48	0.0000	4.3300	50.0000	0.0000	(2.6217)	(0.3808)	0.0000	3	(3.0025)	01/06/2025
603881.SH	01/03/2025	SDB3260123476	800.00	2.9482	1,875.03	2,358.57	0.0000	4.3300	50.0000	0.0000	(0.6766)	(0.0983)	0.0000	3	(0.7748)	01/06/2025
603881.SH	01/03/2025	SDB3260123476	1,500.00	2.9482	3,515.68	4,422.33	0.0000	4.3300	50.0000	0.0000	(1.2686)	(0.1843)	0.0000	3	(1.4528)	01/06/2025
603881.SH	01/03/2025	SDB3260123476	2,400.00	2.9482	5,625.09	7,075.72	0.0000	4.3300	50.0000	0.0000	(2.0297)	(0.2948)	0.0000	3	(2.3245)	01/06/2025
603881.SH	01/03/2025	SDB3260123476	30,100.00	2.9482	70,548.02	88,741.36	0.0000	4.3300	50.0000	0.0000	(25.4561)	(3.6976)	0.0000	3	(29.1536)	01/06/2025
603881.SH	01/03/2025	SDB3260123476	6,500.00	2.9482	15,234.62	19,163.42	0.0000	4.3300	50.0000	0.0000	(5.4972)	(0.7985)	0.0000	3	(6.2956)	01/06/2025
603881.SH	01/03/2025	SDB3260123476	300.00	2.9482	703.14	884.47	0.0000	4.3300	50.0000	0.0000	(0.2537)	(0.0369)	0.0000	3	(0.2906)	01/06/2025
603881.SH	01/03/2025	SDB3260123476	500.00	2.9482	1,171.89	1,474.11	0.0000	4.3300	50.0000	0.0000	(0.4229)	(0.0614)	0.0000	3	(0.4843)	01/06/2025
603881.SH	01/03/2025	SDB3260123476	700.00	2.9482	1,640.65	2,063.75	0.0000	4.3300	50.0000	0.0000	(0.5920)	(0.0860)	0.0000	3	(0.6780)	01/06/2025
603881.SH	01/03/2025	SDB3260123476	1,500.00	2.9482	3,515.68	4,422.33	0.0000	4.3300	50.0000	0.0000	(1.2686)	(0.1843)	0.0000	3	(1.4528)	01/06/2025
603881.SH	01/03/2025	SDB3260123476	9,600.00	2.9482	22,500.36	28,302.89	0.0000	4.3300	50.0000	0.0000	(8.1189)	(1.1793)	0.0000	3	(9.2982)	01/06/2025
603881.SH	01/03/2025	SDB3260123476	13,600.00	2.9482	31,875.52	40,095.76	0.0000	4.3300	50.0000	0.0000	(11.5017)	(1.6707)	0.0000	3	(13.1724)	01/06/2025
603881.SH	01/03/2025	SDB3260123476	12,500.00	2.9482	29,297.35	36,852.72	0.0000	4.3300	50.0000	0.0000	(10.5715)	(1.5355)	0.0000	3	(12.1070)	01/06/2025
603881.SH	01/03/2025	SDB3260123476	6,200.00	2.9482	14,531.49	18,278.95	0.0000	4.3300	50.0000	0.0000	(5.2434)	(0.7616)	0.0000	3	(6.0051)	01/06/2025
603881.SH	01/03/2025	SDB3260123476	13,200.00	2.9482	30,938.00	38,916.48	0.0000	4.3300	50.0000	0.0000	(11.1635)	(1.6215)	0.0000	3	(12.7850)	01/06/2025
603881.SH	01/03/2025	SDB3260123476	200.00	2.9482	468.76	589.64	0.0000	4.3300	50.0000	0.0000	(0.1691)	(0.0246)	0.0000	3	(0.1937)	01/06/2025
603881.SH	01/03/2025	SDB3260123476	400.00	2.9482	937.52	1,179.29	0.0000	4.3300	50.0000	0.0000	(0.3383)	(0.0491)	0.0000	3	(0.3874)	01/06/2025
603881.SH	01/03/2025	SDB3260123476	800.00	2.9482	1,875.03	2,358.57	0.0000	4.3300	50.0000	0.0000	(0.6766)	(0.0983)	0.0000	3	(0.7748)	01/06/2025
603881.SH	01/03/2025	SDB3260123476	200.00	2.9482	468.76	589.64	0.0000	4.3300	50.0000	0.0000	(0.1691)	(0.0246)	0.0000	3	(0.1937)	01/06/2025
603881.SH	01/03/2025	SDB3260123476	100.00	2.9482	234.38	294.82	0.0000	4.3300	50.0000	0.0000	(0.0846)	(0.0123)	0.0000	3	(0.0969)	01/06/2025
603881.SH	01/03/2025	SDB3260123476	100.00	2.9482	234.38	294.82	0.0000	4.3300	50.0000	0.0000	(0.0846)	(0.0123)	0.0000	3	(0.0969)	01/06/2025
603881.SH	01/03/2025	SDB3260123476	100.00	2.9482	234.38	294.82	0.0000	4.3300	50.0000	0.0000	(0.0846)	(0.0123)	0.0000	3	(0.0969)	01/06/2025
603881.SH	01/03/2025	SDB3260123476	6,300.00	2.9482	14,765.86	18,573.77	0.0000	4.3300	50.0000	0.0000	(5.3280)	(0.7739)	0.0000	3	(6.1019)	01/06/2025
603881.SH	01/03/2025	SDB3260123476	7,600.00	2.9482	17,812.79	22,406.46	0.0000	4.3300	50.0000	0.0000	(6.4274)	(0.9336)	0.0000	3	(7.3611)	01/06/2025
603881.SH	01/03/2025	SDB3260123476	2,000.00	2.9482	4,687.58	5,896.44	0.0000	4.3300	50.0000	0.0000	(1.6914)	(0.2457)	0.0000	3	(1.9371)	01/06/2025
603881.SH	01/03/2025	SDB3260123476	1,500.00	2.9482	3,515.68	4,422.33	0.0000	4.3300	50.0000	0.0000	(1.2686)	(0.1843)	0.0000	3	(1.4528)	01/06/2025
603881.SH	01/03/2025	SDB3260123476	100.00	2.9482	234.38	294.82	0.0000	4.3300	50.0000	0.0000	(0.0846)	(0.0123)	0.0000	3	(0.0969)	01/06/2025
603881.SH	01/03/2025	SDB3260123476	300.00	2.9482	703.14	884.47	0.0000	4.3300	50.0000	0.0000	(0.2537)	(0.0369)	0.0000	3	(0.2906)	01/06/2025
603881.SH	01/03/2025	SDB3260123476	100.00	2.9482	234.38	294.82	0.0000	4.3300	50.0000	0.0000	(0.0846)	(0.0123)	0.0000	3	(0.0969)	01/06/2025
603881.SH	01/03/2025	SDB3260123476	2,800.00	2.9482	6,562.61	8,255.01	0.0000	4.3300	50.0000	0.0000	(2.3680)	(0.3440)	0.0000	3	(2.7120)	01/06/2025
603881.SH	01/03/2025	SDB3260123476	2,500.00	2.9482	5,859.47	7,370.54	0.0000	4.3300	50.0000	0.0000	(2.1143)	(0.3071)	0.0000	3	(2.4214)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHANGHAI ATHUB CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603881.SH	01/03/2025	SDB3260123476	2,600.00	2.9482	6,093.85	7,665.37	0.0000	4.3300	50.0000	0.0000	(2.1989)	(0.3194)	0.0000	3	(2.5183)	01/06/2025
603881.SH	01/02/2025	SDB3260123476	2,300.00	2.6823	5,425.97	6,169.28	0.0000	4.3300	50.0000	0.0000	(0.6526)	(0.0857)	0.0000	1	(0.7383)	01/06/2025
603881.SH	01/02/2025	SDB3260123476	900.00	2.6823	2,129.64	2,414.06	0.0000	4.3300	50.0000	0.0000	(0.2561)	(0.0335)	0.0000	1	(0.2897)	01/06/2025
603881.SH	01/02/2025	SDB3260123476	2,300.00	2.6823	5,390.71	6,169.28	0.0000	4.3300	50.0000	0.0000	(0.6484)	(0.0857)	0.0000	1	(0.7341)	01/06/2025
603881.SH	01/02/2025	SDB3260123476	1,500.00	2.6823	3,515.68	4,023.44	0.0000	4.3300	50.0000	0.0000	(0.4229)	(0.0559)	0.0000	1	(0.4787)	01/06/2025
603881.SH	01/02/2025	SDB3260123476	1,300.00	2.6823	3,046.92	3,486.98	0.0000	4.3300	50.0000	0.0000	(0.3665)	(0.0484)	0.0000	1	(0.4149)	01/06/2025
603881.SH	01/02/2025	SDB3260123476	1,600.00	2.6823	3,750.06	4,291.67	0.0000	4.3300	50.0000	0.0000	(0.4510)	(0.0596)	0.0000	1	(0.5107)	01/06/2025
603881.SH	01/02/2025	SDB3260123476	3,700.00	2.6823	8,672.02	9,924.49	0.0000	4.3300	50.0000	0.0000	(1.0431)	(0.1378)	0.0000	1	(1.1809)	01/06/2025
603881.SH	01/02/2025	SDB3260123476	3,000.00	2.6823	7,031.36	8,046.88	0.0000	4.3300	50.0000	0.0000	(0.8457)	(0.1118)	0.0000	1	(0.9575)	01/06/2025
603881.SH	01/02/2025	SDB3260123476	700.00	2.6823	1,640.65	1,877.61	0.0000	4.3300	50.0000	0.0000	(0.1973)	(0.0261)	0.0000	1	(0.2234)	01/06/2025
603881.SH	01/02/2025	SDB3260123476	200.00	2.6823	468.76	536.46	0.0000	4.3300	50.0000	0.0000	(0.0564)	(0.0075)	0.0000	1	(0.0638)	01/06/2025
603881.SH	01/02/2025	SDB3260123476	500.00	2.6823	1,171.89	1,341.15	0.0000	4.3300	50.0000	0.0000	(0.1410)	(0.0186)	0.0000	1	(0.1596)	01/06/2025
603881.SH	01/02/2025	SDB3260123476	1,000.00	2.6823	2,343.79	2,682.29	0.0000	4.3300	50.0000	0.0000	(0.2819)	(0.0373)	0.0000	1	(0.3192)	01/06/2025
603881.SH	01/02/2025	SDB3260123476	5,200.00	2.6823	12,187.70	13,947.93	0.0000	4.3300	50.0000	0.0000	(1.4659)	(0.1937)	0.0000	1	(1.6596)	01/06/2025
603881.SH	01/02/2025	SDB3260123476	100.00	2.6823	234.38	268.23	0.0000	4.3300	50.0000	0.0000	(0.0282)	(0.0037)	0.0000	1	(0.0319)	01/06/2025
603881.SH	01/02/2025	SDB3260123476	1,100.00	2.6823	2,578.17	2,950.52	0.0000	4.3300	50.0000	0.0000	(0.3101)	(0.0410)	0.0000	1	(0.3511)	01/06/2025
603881.SH	01/02/2025	SDB3260123476	1,300.00	2.6823	3,046.92	3,486.98	0.0000	4.3300	50.0000	0.0000	(0.3665)	(0.0484)	0.0000	1	(0.4149)	01/06/2025
603881.SH	01/02/2025	SDB3260123476	100.00	2.6823	234.38	268.23	0.0000	4.3300	50.0000	0.0000	(0.0282)	(0.0037)	0.0000	1	(0.0319)	01/06/2025
603881.SH	01/02/2025	SDB3260123476	3,500.00	2.6823	8,203.26	9,388.03	0.0000	4.3300	50.0000	0.0000	(0.9867)	(0.1304)	0.0000	1	(1.1171)	01/06/2025
603881.SH	01/02/2025	SDB3260123476	800.00	2.6823	1,875.03	2,145.84	0.0000	4.3300	50.0000	0.0000	(0.2255)	(0.0298)	0.0000	1	(0.2553)	01/06/2025
603881.SH	01/02/2025	SDB3260123476	3,100.00	2.6823	7,265.74	8,315.11	0.0000	4.3300	50.0000	0.0000	(0.8739)	(0.1155)	0.0000	1	(0.9894)	01/06/2025
603881.SH	01/02/2025	SDB3260123476	800.00	2.6823	1,875.03	2,145.84	0.0000	4.3300	50.0000	0.0000	(0.2255)	(0.0298)	0.0000	1	(0.2553)	01/06/2025
603881.SH	01/02/2025	SDB3260123476	1,500.00	2.6823	3,515.68	4,023.44	0.0000	4.3300	50.0000	0.0000	(0.4229)	(0.0559)	0.0000	1	(0.4787)	01/06/2025
603881.SH	01/02/2025	SDB3260123476	2,400.00	2.6823	5,625.09	6,437.51	0.0000	4.3300	50.0000	0.0000	(0.6766)	(0.0894)	0.0000	1	(0.7660)	01/06/2025
603881.SH	01/02/2025	SDB3260123476	30,100.00	2.6823	70,548.02	80,737.05	0.0000	4.3300	50.0000	0.0000	(8.4854)	(1.1213)	0.0000	1	(9.6067)	01/06/2025
603881.SH	01/02/2025	SDB3260123476	6,500.00	2.6823	15,234.62	17,434.91	0.0000	4.3300	50.0000	0.0000	(1.8324)	(0.2422)	0.0000	1	(2.0745)	01/06/2025
603881.SH	01/02/2025	SDB3260123476	300.00	2.6823	703.14	804.69	0.0000	4.3300	50.0000	0.0000	(0.0846)	(0.0112)	0.0000	1	(0.0957)	01/06/2025
603881.SH	01/02/2025	SDB3260123476	500.00	2.6823	1,171.89	1,341.15	0.0000	4.3300	50.0000	0.0000	(0.1410)	(0.0186)	0.0000	1	(0.1596)	01/06/2025
603881.SH	01/02/2025	SDB3260123476	700.00	2.6823	1,640.65	1,877.61	0.0000	4.3300	50.0000	0.0000	(0.1973)	(0.0261)	0.0000	1	(0.2234)	01/06/2025
603881.SH	01/02/2025	SDB3260123476	1,500.00	2.6823	3,515.68	4,023.44	0.0000	4.3300	50.0000	0.0000	(0.4229)	(0.0559)	0.0000	1	(0.4787)	01/06/2025
603881.SH	01/02/2025	SDB3260123476	9,600.00	2.6823	22,500.36	25,750.02	0.0000	4.3300	50.0000	0.0000	(2.7063)	(0.3576)	0.0000	1	(3.0639)	01/06/2025
603881.SH	01/02/2025	SDB3260123476	13,600.00	2.6823	31,875.52	36,479.20	0.0000	4.3300	50.0000	0.0000	(3.8339)	(0.5067)	0.0000	1	(4.3406)	01/06/2025
603881.SH	01/02/2025	SDB3260123476	12,500.00	2.6823	29,297.35	33,528.68	0.0000	4.3300	50.0000	0.0000	(3.5238)	(0.4657)	0.0000	1	(3.9895)	01/06/2025
603881.SH	01/02/2025	SDB3260123476	6,200.00	2.6823	14,531.49	16,630.22	0.0000	4.3300	50.0000	0.0000	(1.7478)	(0.2310)	0.0000	1	(1.9788)	01/06/2025
603881.SH	01/02/2025	SDB3260123476	13,200.00	2.6823	30,938.00	35,406.28	0.0000	4.3300	50.0000	0.0000	(3.7212)	(0.4918)	0.0000	1	(4.2129)	01/06/2025
603881.SH	01/02/2025	SDB3260123476	200.00	2.6823	468.76	536.46	0.0000	4.3300	50.0000	0.0000	(0.0564)	(0.0075)	0.0000	1	(0.0638)	01/06/2025
603881.SH	01/02/2025	SDB3260123476	400.00	2.6823	937.52	1,072.92	0.0000	4.3300	50.0000	0.0000	(0.1128)	(0.0149)	0.0000	1	(0.1277)	01/06/2025
603881.SH	01/02/2025	SDB3260123476	800.00	2.6823	1,875.03	2,145.84	0.0000	4.3300	50.0000	0.0000	(0.2255)	(0.0298)	0.0000	1	(0.2553)	01/06/2025
603881.SH	01/02/2025	SDB3260123476	200.00	2.6823	468.76	536.46	0.0000	4.3300	50.0000	0.0000	(0.0564)	(0.0075)	0.0000	1	(0.0638)	01/06/2025
603881.SH	01/02/2025	SDB3260123476	100.00	2.6823	234.38	268.23	0.0000	4.3300	50.0000	0.0000	(0.0282)	(0.0037)	0.0000	1	(0.0319)	01/06/2025
603881.SH	01/02/2025	SDB3260123476	100.00	2.6823	234.38	268.23	0.0000	4.3300	50.0000	0.0000	(0.0282)	(0.0037)	0.0000	1	(0.0319)	01/06/2025
603881.SH	01/02/2025	SDB3260123476	100.00	2.6823	234.38	268.23	0.0000	4.3300	50.0000	0.0000	(0.0282)	(0.0037)	0.0000	1	(0.0319)	01/06/2025
603881.SH	01/02/2025	SDB3260123476	6,300.00	2.6823	14,765.86	16,898.45	0.0000	4.3300	50.0000	0.0000	(1.7760)	(0.2347)	0.0000	1	(2.0107)	01/06/2025
603881.SH	01/02/2025	SDB3260123476	7,600.00	2.6823	17,812.79	20,385.43	0.0000	4.3300	50.0000	0.0000	(2.1425)	(0.2831)	0.0000	1	(2.4256)	01/06/2025
603881.SH	01/02/2025	SDB3260123476	2,000.00	2.6823	4,687.58	5,364.59	0.0000	4.3300	50.0000	0.0000	(0.5638)	(0.0745)	0.0000	1	(0.6383)	01/06/2025
603881.SH	01/02/2025	SDB3260123476	1,500.00	2.6823	3,515.68	4,023.44	0.0000	4.3300	50.0000	0.0000	(0.4229)	(0.0559)	0.0000	1	(0.4787)	01/06/2025
603881.SH	01/02/2025	SDB3260123476	100.00	2.6823	234.38	268.23	0.0000	4.3300	50.0000	0.0000	(0.0282)	(0.0037)	0.0000	1	(0.0319)	01/06/2025
603881.SH	01/02/2025	SDB3260123476	300.00	2.6823	703.14	804.69	0.0000	4.3300	50.0000	0.0000	(0.0846)	(0.0112)	0.0000	1	(0.0957)	01/06/2025
603881.SH	01/02/2025	SDB3260123476	100.00	2.6823	234.38	268.23	0.0000	4.3300	50.0000	0.0000	(0.0282)	(0.0037)	0.0000	1	(0.0319)	01/06/2025
603881.SH	01/02/2025	SDB3260123476	2,800.00	2.6823	6,562.61	7,510.42	0.0000	4.3300	50.0000	0.0000	(0.7893)	(0.1043)	0.0000	1	(0.8936)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6



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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHANGHAI ATHUB CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603881.SH	01/02/2025	SDB3260123476	2,500.00	2.6823	5,859.47	6,705.74	0.0000	4.3300	50.0000	0.0000	(0.7048)	(0.0931)	0.0000	1	(0.7979)	01/06/2025
603881.SH	01/02/2025	SDB3260123476	2,600.00	2.6823	6,093.85	6,973.96	0.0000	4.3300	50.0000	0.0000	(0.7330)	(0.0969)	0.0000	1	(0.8298)	01/06/2025
603881.SH	12/31/2024	SDB3260123476	2,300.00	2.4151	5,425.97	5,554.73	0.0000	4.3300	50.0000	0.0000	(1.3052)	(0.1543)	0.0000	2	(1.4595)	01/06/2025
603881.SH	12/31/2024	SDB3260123476	900.00	2.4151	2,129.64	2,173.59	0.0000	4.3300	50.0000	0.0000	(0.5123)	(0.0604)	0.0000	2	(0.5727)	01/06/2025
603881.SH	12/31/2024	SDB3260123476	2,300.00	2.4151	5,390.71	5,554.73	0.0000	4.3300	50.0000	0.0000	(1.2968)	(0.1543)	0.0000	2	(1.4511)	01/06/2025
603881.SH	12/31/2024	SDB3260123476	1,500.00	2.4151	3,515.68	3,622.65	0.0000	4.3300	50.0000	0.0000	(0.8457)	(0.1006)	0.0000	2	(0.9463)	01/06/2025
603881.SH	12/31/2024	SDB3260123476	1,300.00	2.4151	3,046.92	3,139.63	0.0000	4.3300	50.0000	0.0000	(0.7330)	(0.0872)	0.0000	2	(0.8202)	01/06/2025
603881.SH	12/31/2024	SDB3260123476	1,600.00	2.4151	3,750.06	3,864.16	0.0000	4.3300	50.0000	0.0000	(0.9021)	(0.1073)	0.0000	2	(1.0094)	01/06/2025
603881.SH	12/31/2024	SDB3260123476	3,700.00	2.4151	8,672.02	8,935.86	0.0000	4.3300	50.0000	0.0000	(2.0861)	(0.2482)	0.0000	2	(2.3343)	01/06/2025
603881.SH	12/31/2024	SDB3260123476	3,000.00	2.4151	7,031.36	7,245.29	0.0000	4.3300	50.0000	0.0000	(1.6914)	(0.2013)	0.0000	2	(1.8927)	01/06/2025
603881.SH	12/31/2024	SDB3260123476	700.00	2.4151	1,640.65	1,690.57	0.0000	4.3300	50.0000	0.0000	(0.3947)	(0.0470)	0.0000	2	(0.4416)	01/06/2025
603881.SH	12/31/2024	SDB3260123476	200.00	2.4151	468.76	483.02	0.0000	4.3300	50.0000	0.0000	(0.1128)	(0.0134)	0.0000	2	(0.1262)	01/06/2025
603881.SH	12/31/2024	SDB3260123476	500.00	2.4151	1,171.89	1,207.55	0.0000	4.3300	50.0000	0.0000	(0.2819)	(0.0335)	0.0000	2	(0.3154)	01/06/2025
603881.SH	12/31/2024	SDB3260123476	1,000.00	2.4151	2,343.79	2,415.10	0.0000	4.3300	50.0000	0.0000	(0.5638)	(0.0671)	0.0000	2	(0.6309)	01/06/2025
603881.SH	12/31/2024	SDB3260123476	5,200.00	2.4151	12,187.70	12,558.51	0.0000	4.3300	50.0000	0.0000	(2.9318)	(0.3488)	0.0000	2	(3.2807)	01/06/2025
603881.SH	12/31/2024	SDB3260123476	100.00	2.4151	234.38	241.51	0.0000	4.3300	50.0000	0.0000	(0.0564)	(0.0067)	0.0000	2	(0.0631)	01/06/2025
603881.SH	12/31/2024	SDB3260123476	1,100.00	2.4151	2,578.17	2,656.61	0.0000	4.3300	50.0000	0.0000	(0.6202)	(0.0738)	0.0000	2	(0.6940)	01/06/2025
603881.SH	12/31/2024	SDB3260123476	1,300.00	2.4151	3,046.92	3,139.63	0.0000	4.3300	50.0000	0.0000	(0.7330)	(0.0872)	0.0000	2	(0.8202)	01/06/2025
603881.SH	12/31/2024	SDB3260123476	100.00	2.4151	234.38	241.51	0.0000	4.3300	50.0000	0.0000	(0.0564)	(0.0067)	0.0000	2	(0.0631)	01/06/2025
603881.SH	12/31/2024	SDB3260123476	3,500.00	2.4151	8,203.26	8,452.84	0.0000	4.3300	50.0000	0.0000	(1.9733)	(0.2348)	0.0000	2	(2.2081)	01/06/2025
603881.SH	12/31/2024	SDB3260123476	800.00	2.4151	1,875.03	1,932.08	0.0000	4.3300	50.0000	0.0000	(0.4510)	(0.0537)	0.0000	2	(0.5047)	01/06/2025
603881.SH	12/31/2024	SDB3260123476	3,100.00	2.4151	7,265.74	7,486.80	0.0000	4.3300	50.0000	0.0000	(1.7478)	(0.2080)	0.0000	2	(1.9558)	01/06/2025
603881.SH	12/31/2024	SDB3260123476	800.00	2.4151	1,875.03	1,932.08	0.0000	4.3300	50.0000	0.0000	(0.4510)	(0.0537)	0.0000	2	(0.5047)	01/06/2025
603881.SH	12/31/2024	SDB3260123476	1,500.00	2.4151	3,515.68	3,622.65	0.0000	4.3300	50.0000	0.0000	(0.8457)	(0.1006)	0.0000	2	(0.9463)	01/06/2025
603881.SH	12/31/2024	SDB3260123476	2,400.00	2.4151	5,625.09	5,796.24	0.0000	4.3300	50.0000	0.0000	(1.3531)	(0.1610)	0.0000	2	(1.5142)	01/06/2025
603881.SH	12/31/2024	SDB3260123476	30,100.00	2.4151	70,548.02	72,694.45	0.0000	4.3300	50.0000	0.0000	(16.9707)	(2.0193)	0.0000	2	(18.9900)	01/06/2025
603881.SH	12/31/2024	SDB3260123476	6,500.00	2.4151	15,234.62	15,698.14	0.0000	4.3300	50.0000	0.0000	(3.6648)	(0.4361)	0.0000	2	(4.1008)	01/06/2025
603881.SH	12/31/2024	SDB3260123476	300.00	2.4151	703.14	724.53	0.0000	4.3300	50.0000	0.0000	(0.1691)	(0.0201)	0.0000	2	(0.1893)	01/06/2025
603881.SH	12/31/2024	SDB3260123476	500.00	2.4151	1,171.89	1,207.55	0.0000	4.3300	50.0000	0.0000	(0.2819)	(0.0335)	0.0000	2	(0.3154)	01/06/2025
603881.SH	12/31/2024	SDB3260123476	700.00	2.4151	1,640.65	1,690.57	0.0000	4.3300	50.0000	0.0000	(0.3947)	(0.0470)	0.0000	2	(0.4416)	01/06/2025
603881.SH	12/31/2024	SDB3260123476	1,500.00	2.4151	3,515.68	3,622.65	0.0000	4.3300	50.0000	0.0000	(0.8457)	(0.1006)	0.0000	2	(0.9463)	01/06/2025
603881.SH	12/31/2024	SDB3260123476	9,600.00	2.4151	22,500.36	23,184.94	0.0000	4.3300	50.0000	0.0000	(5.4126)	(0.6440)	0.0000	2	(6.0566)	01/06/2025
603881.SH	12/31/2024	SDB3260123476	13,600.00	2.4151	31,875.52	32,845.33	0.0000	4.3300	50.0000	0.0000	(7.6678)	(0.9124)	0.0000	2	(8.5802)	01/06/2025
603881.SH	12/31/2024	SDB3260123476	12,500.00	2.4151	29,297.35	30,188.72	0.0000	4.3300	50.0000	0.0000	(7.0476)	(0.8386)	0.0000	2	(7.8862)	01/06/2025
603881.SH	12/31/2024	SDB3260123476	6,200.00	2.4151	14,531.49	14,973.61	0.0000	4.3300	50.0000	0.0000	(3.4956)	(0.4159)	0.0000	2	(3.9116)	01/06/2025
603881.SH	12/31/2024	SDB3260123476	13,200.00	2.4151	30,938.00	31,879.29	0.0000	4.3300	50.0000	0.0000	(7.4423)	(0.8855)	0.0000	2	(8.3278)	01/06/2025
603881.SH	12/31/2024	SDB3260123476	200.00	2.4151	468.76	483.02	0.0000	4.3300	50.0000	0.0000	(0.1128)	(0.0134)	0.0000	2	(0.1262)	01/06/2025
603881.SH	12/31/2024	SDB3260123476	400.00	2.4151	937.52	966.04	0.0000	4.3300	50.0000	0.0000	(0.2255)	(0.0268)	0.0000	2	(0.2524)	01/06/2025
603881.SH	12/31/2024	SDB3260123476	800.00	2.4151	1,875.03	1,932.08	0.0000	4.3300	50.0000	0.0000	(0.4510)	(0.0537)	0.0000	2	(0.5047)	01/06/2025
603881.SH	12/31/2024	SDB3260123476	200.00	2.4151	468.76	483.02	0.0000	4.3300	50.0000	0.0000	(0.1128)	(0.0134)	0.0000	2	(0.1262)	01/06/2025
603881.SH	12/31/2024	SDB3260123476	100.00	2.4151	234.38	241.51	0.0000	4.3300	50.0000	0.0000	(0.0564)	(0.0067)	0.0000	2	(0.0631)	01/06/2025
603881.SH	12/31/2024	SDB3260123476	100.00	2.4151	234.38	241.51	0.0000	4.3300	50.0000	0.0000	(0.0564)	(0.0067)	0.0000	2	(0.0631)	01/06/2025
603881.SH	12/31/2024	SDB3260123476	6,300.00	2.4151	14,765.86	15,215.12	0.0000	4.3300	50.0000	0.0000	(3.5520)	(0.4226)	0.0000	2	(3.9747)	01/06/2025
603881.SH	12/31/2024	SDB3260123476	7,600.00	2.4151	17,812.79	18,354.74	0.0000	4.3300	50.0000	0.0000	(4.2850)	(0.5099)	0.0000	2	(4.7948)	01/06/2025
603881.SH	12/31/2024	SDB3260123476	2,000.00	2.4151	4,687.58	4,830.20	0.0000	4.3300	50.0000	0.0000	(1.1276)	(0.1342)	0.0000	2	(1.2618)	01/06/2025
603881.SH	12/31/2024	SDB3260123476	1,500.00	2.4151	3,515.68	3,622.65	0.0000	4.3300	50.0000	0.0000	(0.8457)	(0.1006)	0.0000	2	(0.9463)	01/06/2025
603881.SH	12/31/2024	SDB3260123476	100.00	2.4151	234.38	241.51	0.0000	4.3300	50.0000	0.0000	(0.0564)	(0.0067)	0.0000	2	(0.0631)	01/06/2025
603881.SH	12/31/2024	SDB3260123476	300.00	2.4151	703.14	724.53	0.0000	4.3300	50.0000	0.0000	(0.1691)	(0.0201)	0.0000	2	(0.1893)	01/06/2025
603881.SH	12/31/2024	SDB3260123476	100.00	2.4151	234.38	241.51	0.0000	4.3300	50.0000	0.0000	(0.0564)	(0.0067)	0.0000	2	(0.0631)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHANGHAI ATHUB CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603881.SH	12/31/2024	SDB3260123476	2,800.00	2.4151	6,562.61	6,762.27	0.0000	4.3300	50.0000	0.0000	(1.5787)	(0.1878)	0.0000	2	(1.7665)	01/06/2025
603881.SH	12/31/2024	SDB3260123476	2,500.00	2.4151	5,859.47	6,037.74	0.0000	4.3300	50.0000	0.0000	(1.4095)	(0.1677)	0.0000	2	(1.5772)	01/06/2025
603881.SH	12/31/2024	SDB3260123476	2,600.00	2.4151	6,093.85	6,279.25	0.0000	4.3300	50.0000	0.0000	(1.4659)	(0.1744)	0.0000	2	(1.6403)	01/06/2025
603881.SH	12/30/2024	SDB3260123476	2,300.00	2.4366	5,425.97	5,604.11	0.0000	4.3300	50.0000	0.0000	(0.6526)	(0.0778)	0.0000	1	(0.7305)	01/06/2025
603881.SH	12/30/2024	SDB3260123476	900.00	2.4366	2,129.64	2,192.91	0.0000	4.3300	50.0000	0.0000	(0.2561)	(0.0305)	0.0000	1	(0.2866)	01/06/2025
603881.SH	12/30/2024	SDB3260123476	2,300.00	2.4366	5,390.71	5,604.11	0.0000	4.3300	50.0000	0.0000	(0.6484)	(0.0778)	0.0000	1	(0.7262)	01/06/2025
603881.SH	12/30/2024	SDB3260123476	1,500.00	2.4366	3,515.68	3,654.86	0.0000	4.3300	50.0000	0.0000	(0.4229)	(0.0508)	0.0000	1	(0.4736)	01/06/2025
603881.SH	12/30/2024	SDB3260123476	1,300.00	2.4366	3,046.92	3,167.54	0.0000	4.3300	50.0000	0.0000	(0.3665)	(0.0440)	0.0000	1	(0.4105)	01/06/2025
603881.SH	12/30/2024	SDB3260123476	1,600.00	2.4366	3,750.06	3,898.51	0.0000	4.3300	50.0000	0.0000	(0.4510)	(0.0541)	0.0000	1	(0.5052)	01/06/2025
603881.SH	12/30/2024	SDB3260123476	3,700.00	2.4366	8,672.02	9,015.31	0.0000	4.3300	50.0000	0.0000	(1.0431)	(0.1252)	0.0000	1	(1.1683)	01/06/2025
603881.SH	12/30/2024	SDB3260123476	3,000.00	2.4366	7,031.36	7,309.71	0.0000	4.3300	50.0000	0.0000	(0.8457)	(0.1015)	0.0000	1	(0.9472)	01/06/2025
603881.SH	12/30/2024	SDB3260123476	700.00	2.4366	1,640.65	1,705.60	0.0000	4.3300	50.0000	0.0000	(0.1973)	(0.0237)	0.0000	1	(0.2210)	01/06/2025
603881.SH	12/30/2024	SDB3260123476	200.00	2.4366	468.76	487.31	0.0000	4.3300	50.0000	0.0000	(0.0564)	(0.0068)	0.0000	1	(0.0631)	01/06/2025
603881.SH	12/30/2024	SDB3260123476	500.00	2.4366	1,171.89	1,218.29	0.0000	4.3300	50.0000	0.0000	(0.1410)	(0.0169)	0.0000	1	(0.1579)	01/06/2025
603881.SH	12/30/2024	SDB3260123476	1,000.00	2.4366	2,343.79	2,436.57	0.0000	4.3300	50.0000	0.0000	(0.2819)	(0.0338)	0.0000	1	(0.3157)	01/06/2025
603881.SH	12/30/2024	SDB3260123476	5,200.00	2.4366	12,187.70	12,670.16	0.0000	4.3300	50.0000	0.0000	(1.4659)	(0.1760)	0.0000	1	(1.6419)	01/06/2025
603881.SH	12/30/2024	SDB3260123476	100.00	2.4366	234.38	243.66	0.0000	4.3300	50.0000	0.0000	(0.0282)	(0.0034)	0.0000	1	(0.0316)	01/06/2025
603881.SH	12/30/2024	SDB3260123476	1,100.00	2.4366	2,578.17	2,680.23	0.0000	4.3300	50.0000	0.0000	(0.3101)	(0.0372)	0.0000	1	(0.3473)	01/06/2025
603881.SH	12/30/2024	SDB3260123476	1,300.00	2.4366	3,046.92	3,167.54	0.0000	4.3300	50.0000	0.0000	(0.3665)	(0.0440)	0.0000	1	(0.4105)	01/06/2025
603881.SH	12/30/2024	SDB3260123476	100.00	2.4366	234.38	243.66	0.0000	4.3300	50.0000	0.0000	(0.0282)	(0.0034)	0.0000	1	(0.0316)	01/06/2025
603881.SH	12/30/2024	SDB3260123476	3,500.00	2.4366	8,203.26	8,528.00	0.0000	4.3300	50.0000	0.0000	(0.9867)	(0.1184)	0.0000	1	(1.1051)	01/06/2025
603881.SH	12/30/2024	SDB3260123476	800.00	2.4366	1,875.03	1,949.26	0.0000	4.3300	50.0000	0.0000	(0.2255)	(0.0271)	0.0000	1	(0.2526)	01/06/2025
603881.SH	12/30/2024	SDB3260123476	3,100.00	2.4366	7,265.74	7,553.37	0.0000	4.3300	50.0000	0.0000	(0.8739)	(0.1049)	0.0000	1	(0.9788)	01/06/2025
603881.SH	12/30/2024	SDB3260123476	800.00	2.4366	1,875.03	1,949.26	0.0000	4.3300	50.0000	0.0000	(0.2255)	(0.0271)	0.0000	1	(0.2526)	01/06/2025
603881.SH	12/30/2024	SDB3260123476	1,500.00	2.4366	3,515.68	3,654.86	0.0000	4.3300	50.0000	0.0000	(0.4229)	(0.0508)	0.0000	1	(0.4736)	01/06/2025
603881.SH	12/30/2024	SDB3260123476	2,400.00	2.4366	5,625.09	5,847.77	0.0000	4.3300	50.0000	0.0000	(0.6766)	(0.0812)	0.0000	1	(0.7578)	01/06/2025
603881.SH	12/30/2024	SDB3260123476	30,100.00	2.4366	70,548.02	73,340.76	0.0000	4.3300	50.0000	0.0000	(8.4854)	(1.0186)	0.0000	1	(9.5040)	01/06/2025
603881.SH	12/30/2024	SDB3260123476	6,500.00	2.4366	15,234.62	15,837.70	0.0000	4.3300	50.0000	0.0000	(1.8324)	(0.2200)	0.0000	1	(2.0524)	01/06/2025
603881.SH	12/30/2024	SDB3260123476	300.00	2.4366	703.14	730.97	0.0000	4.3300	50.0000	0.0000	(0.0846)	(0.0102)	0.0000	1	(0.0947)	01/06/2025
603881.SH	12/30/2024	SDB3260123476	500.00	2.4366	1,171.89	1,218.29	0.0000	4.3300	50.0000	0.0000	(0.1410)	(0.0169)	0.0000	1	(0.1579)	01/06/2025
603881.SH	12/30/2024	SDB3260123476	700.00	2.4366	1,640.65	1,705.60	0.0000	4.3300	50.0000	0.0000	(0.1973)	(0.0237)	0.0000	1	(0.2210)	01/06/2025
603881.SH	12/30/2024	SDB3260123476	1,500.00	2.4366	3,515.68	3,654.86	0.0000	4.3300	50.0000	0.0000	(0.4229)	(0.0508)	0.0000	1	(0.4736)	01/06/2025
603881.SH	12/30/2024	SDB3260123476	9,600.00	2.4366	22,500.36	23,391.07	0.0000	4.3300	50.0000	0.0000	(2.7063)	(0.3249)	0.0000	1	(3.0312)	01/06/2025
603881.SH	12/30/2024	SDB3260123476	13,600.00	2.4366	31,875.52	33,137.35	0.0000	4.3300	50.0000	0.0000	(3.8339)	(0.4602)	0.0000	1	(4.2942)	01/06/2025
603881.SH	12/30/2024	SDB3260123476	12,500.00	2.4366	29,297.35	30,457.13	0.0000	4.3300	50.0000	0.0000	(3.5238)	(0.4230)	0.0000	1	(3.9468)	01/06/2025
603881.SH	12/30/2024	SDB3260123476	6,200.00	2.4366	14,531.49	15,106.73	0.0000	4.3300	50.0000	0.0000	(1.7478)	(0.2098)	0.0000	1	(1.9576)	01/06/2025
603881.SH	12/30/2024	SDB3260123476	13,200.00	2.4366	30,938.00	32,162.72	0.0000	4.3300	50.0000	0.0000	(3.7212)	(0.4467)	0.0000	1	(4.1679)	01/06/2025
603881.SH	12/30/2024	SDB3260123476	200.00	2.4366	468.76	487.31	0.0000	4.3300	50.0000	0.0000	(0.0564)	(0.0068)	0.0000	1	(0.0631)	01/06/2025
603881.SH	12/30/2024	SDB3260123476	400.00	2.4366	937.52	974.63	0.0000	4.3300	50.0000	0.0000	(0.1128)	(0.0135)	0.0000	1	(0.1263)	01/06/2025
603881.SH	12/30/2024	SDB3260123476	800.00	2.4366	1,875.03	1,949.26	0.0000	4.3300	50.0000	0.0000	(0.2255)	(0.0271)	0.0000	1	(0.2526)	01/06/2025
603881.SH	12/30/2024	SDB3260123476	200.00	2.4366	468.76	487.31	0.0000	4.3300	50.0000	0.0000	(0.0564)	(0.0068)	0.0000	1	(0.0631)	01/06/2025
603881.SH	12/30/2024	SDB3260123476	100.00	2.4366	234.38	243.66	0.0000	4.3300	50.0000	0.0000	(0.0282)	(0.0034)	0.0000	1	(0.0316)	01/06/2025
603881.SH	12/30/2024	SDB3260123476	100.00	2.4366	234.38	243.66	0.0000	4.3300	50.0000	0.0000	(0.0282)	(0.0034)	0.0000	1	(0.0316)	01/06/2025
603881.SH	12/30/2024	SDB3260123476	6,300.00	2.4366	14,765.86	15,350.39	0.0000	4.3300	50.0000	0.0000	(1.7760)	(0.2132)	0.0000	1	(1.9892)	01/06/2025
603881.SH	12/30/2024	SDB3260123476	7,600.00	2.4366	17,812.79	18,517.93	0.0000	4.3300	50.0000	0.0000	(2.1425)	(0.2572)	0.0000	1	(2.3997)	01/06/2025
603881.SH	12/30/2024	SDB3260123476	2,000.00	2.4366	4,687.58	4,873.14	0.0000	4.3300	50.0000	0.0000	(0.5638)	(0.0677)	0.0000	1	(0.6315)	01/06/2025
603881.SH	12/30/2024	SDB3260123476	1,500.00	2.4366	3,515.68	3,654.86	0.0000	4.3300	50.0000	0.0000	(0.4229)	(0.0508)	0.0000	1	(0.4736)	01/06/2025
603881.SH	12/30/2024	SDB3260123476	100.00	2.4366	234.38	243.66	0.0000	4.3300	50.0000	0.0000	(0.0282)	(0.0034)	0.0000	1	(0.0316)	01/06/2025
603881.SH	12/30/2024	SDB3260123476	300.00	2.4366	703.14	730.97	0.0000	4.3300	50.0000	0.0000	(0.0846)	(0.0102)	0.0000	1	(0.0947)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHANGHAI ATHUB CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603881.SH	12/30/2024	SDB3260123476	100.00	2.4366	234.38	243.66	0.0000	4.3300	50.0000	0.0000	(0.0282)	(0.0034)	0.0000	1	(0.0316)	01/06/2025
603881.SH	12/30/2024	SDB3260123476	2,800.00	2.4366	6,562.61	6,822.40	0.0000	4.3300	50.0000	0.0000	(0.7893)	(0.0948)	0.0000	1	(0.8841)	01/06/2025
603881.SH	12/30/2024	SDB3260123476	2,500.00	2.4366	5,859.47	6,091.43	0.0000	4.3300	50.0000	0.0000	(0.7048)	(0.0846)	0.0000	1	(0.7894)	01/06/2025
603881.SH	12/30/2024	SDB3260123476	2,600.00	2.4366	6,093.85	6,335.08	0.0000	4.3300	50.0000	0.0000	(0.7330)	(0.0880)	0.0000	1	(0.8209)	01/06/2025
603881.SH	12/27/2024	SDB3260123476	2,300.00	2.5123	5,425.97	5,778.32	0.0000	4.3300	50.0000	0.0000	(1.9579)	(0.2408)	0.0000	3	(2.1986)	01/06/2025
603881.SH	12/27/2024	SDB3260123476	900.00	2.5123	2,129.64	2,261.08	0.0000	4.3300	50.0000	0.0000	(0.7684)	(0.0942)	0.0000	3	(0.8627)	01/06/2025
603881.SH	12/27/2024	SDB3260123476	2,300.00	2.5123	5,390.71	5,778.32	0.0000	4.3300	50.0000	0.0000	(1.9451)	(0.2408)	0.0000	3	(2.1859)	01/06/2025
603881.SH	12/27/2024	SDB3260123476	1,500.00	2.5123	3,515.68	3,768.47	0.0000	4.3300	50.0000	0.0000	(1.2686)	(0.1570)	0.0000	3	(1.4256)	01/06/2025
603881.SH	12/27/2024	SDB3260123476	1,300.00	2.5123	3,046.92	3,266.01	0.0000	4.3300	50.0000	0.0000	(1.0994)	(0.1361)	0.0000	3	(1.2355)	01/06/2025
603881.SH	12/27/2024	SDB3260123476	1,600.00	2.5123	3,750.06	4,019.70	0.0000	4.3300	50.0000	0.0000	(1.3531)	(0.1675)	0.0000	3	(1.5206)	01/06/2025
603881.SH	12/27/2024	SDB3260123476	3,700.00	2.5123	8,672.02	9,295.57	0.0000	4.3300	50.0000	0.0000	(3.1292)	(0.3873)	0.0000	3	(3.5165)	01/06/2025
603881.SH	12/27/2024	SDB3260123476	3,000.00	2.5123	7,031.36	7,536.95	0.0000	4.3300	50.0000	0.0000	(2.5372)	(0.3140)	0.0000	3	(2.8512)	01/06/2025
603881.SH	12/27/2024	SDB3260123476	700.00	2.5123	1,640.65	1,758.62	0.0000	4.3300	50.0000	0.0000	(0.5920)	(0.0733)	0.0000	3	(0.6653)	01/06/2025
603881.SH	12/27/2024	SDB3260123476	200.00	2.5123	468.76	502.46	0.0000	4.3300	50.0000	0.0000	(0.1691)	(0.0209)	0.0000	3	(0.1901)	01/06/2025
603881.SH	12/27/2024	SDB3260123476	500.00	2.5123	1,171.89	1,256.16	0.0000	4.3300	50.0000	0.0000	(0.4229)	(0.0523)	0.0000	3	(0.4752)	01/06/2025
603881.SH	12/27/2024	SDB3260123476	1,000.00	2.5123	2,343.79	2,512.32	0.0000	4.3300	50.0000	0.0000	(0.8457)	(0.1047)	0.0000	3	(0.9504)	01/06/2025
603881.SH	12/27/2024	SDB3260123476	5,200.00	2.5123	12,187.70	13,064.04	0.0000	4.3300	50.0000	0.0000	(4.3977)	(0.5443)	0.0000	3	(4.9421)	01/06/2025
603881.SH	12/27/2024	SDB3260123476	100.00	2.5123	234.38	251.23	0.0000	4.3300	50.0000	0.0000	(0.0846)	(0.0105)	0.0000	3	(0.0950)	01/06/2025
603881.SH	12/27/2024	SDB3260123476	1,100.00	2.5123	2,578.17	2,763.55	0.0000	4.3300	50.0000	0.0000	(0.9303)	(0.1151)	0.0000	3	(1.0454)	01/06/2025
603881.SH	12/27/2024	SDB3260123476	1,300.00	2.5123	3,046.92	3,266.01	0.0000	4.3300	50.0000	0.0000	(1.0994)	(0.1361)	0.0000	3	(1.2355)	01/06/2025
603881.SH	12/27/2024	SDB3260123476	100.00	2.5123	234.38	251.23	0.0000	4.3300	50.0000	0.0000	(0.0846)	(0.0105)	0.0000	3	(0.0950)	01/06/2025
603881.SH	12/27/2024	SDB3260123476	3,500.00	2.5123	8,203.26	8,793.10	0.0000	4.3300	50.0000	0.0000	(2.9600)	(0.3664)	0.0000	3	(3.3264)	01/06/2025
603881.SH	12/27/2024	SDB3260123476	800.00	2.5123	1,875.03	2,009.85	0.0000	4.3300	50.0000	0.0000	(0.6766)	(0.0837)	0.0000	3	(0.7603)	01/06/2025
603881.SH	12/27/2024	SDB3260123476	3,100.00	2.5123	7,265.74	7,788.18	0.0000	4.3300	50.0000	0.0000	(2.6217)	(0.3245)	0.0000	3	(2.9462)	01/06/2025
603881.SH	12/27/2024	SDB3260123476	800.00	2.5123	1,875.03	2,009.85	0.0000	4.3300	50.0000	0.0000	(0.6766)	(0.0837)	0.0000	3	(0.7603)	01/06/2025
603881.SH	12/27/2024	SDB3260123476	1,500.00	2.5123	3,515.68	3,768.47	0.0000	4.3300	50.0000	0.0000	(1.2686)	(0.1570)	0.0000	3	(1.4256)	01/06/2025
603881.SH	12/27/2024	SDB3260123476	2,400.00	2.5123	5,625.09	6,029.56	0.0000	4.3300	50.0000	0.0000	(0.2027)	(0.2512)	0.0000	3	(2.2810)	01/06/2025
603881.SH	12/27/2024	SDB3260123476	30,100.00	2.5123	70,548.02	75,620.68	0.0000	4.3300	50.0000	0.0000	(25.4561)	(3.1509)	0.0000	3	(28.6069)	01/06/2025
603881.SH	12/27/2024	SDB3260123476	6,500.00	2.5123	15,234.62	16,330.05	0.0000	4.3300	50.0000	0.0000	(5.4972)	(0.6804)	0.0000	3	(6.1776)	01/06/2025
603881.SH	12/27/2024	SDB3260123476	300.00	2.5123	703.14	753.69	0.0000	4.3300	50.0000	0.0000	(0.2537)	(0.0314)	0.0000	3	(0.2851)	01/06/2025
603881.SH	12/27/2024	SDB3260123476	500.00	2.5123	1,171.89	1,256.16	0.0000	4.3300	50.0000	0.0000	(0.4229)	(0.0523)	0.0000	3	(0.4752)	01/06/2025
603881.SH	12/27/2024	SDB3260123476	700.00	2.5123	1,640.65	1,758.62	0.0000	4.3300	50.0000	0.0000	(0.5920)	(0.0733)	0.0000	3	(0.6653)	01/06/2025
603881.SH	12/27/2024	SDB3260123476	1,500.00	2.5123	3,515.68	3,768.47	0.0000	4.3300	50.0000	0.0000	(1.2686)	(0.1570)	0.0000	3	(1.4256)	01/06/2025
603881.SH	12/27/2024	SDB3260123476	9,600.00	2.5123	22,500.36	24,118.22	0.0000	4.3300	50.0000	0.0000	(8.1189)	(1.0049)	0.0000	3	(9.1238)	01/06/2025
603881.SH	12/27/2024	SDB3260123476	13,600.00	2.5123	31,875.52	34,167.48	0.0000	4.3300	50.0000	0.0000	(11.5017)	(1.4236)	0.0000	3	(12.9254)	01/06/2025
603881.SH	12/27/2024	SDB3260123476	12,500.00	2.5123	29,297.35	31,403.94	0.0000	4.3300	50.0000	0.0000	(10.5715)	(1.3085)	0.0000	3	(11.8800)	01/06/2025
603881.SH	12/27/2024	SDB3260123476	6,200.00	2.5123	14,531.49	15,576.35	0.0000	4.3300	50.0000	0.0000	(5.2434)	(0.6490)	0.0000	3	(5.8925)	01/06/2025
603881.SH	12/27/2024	SDB3260123476	13,200.00	2.5123	30,938.00	33,162.56	0.0000	4.3300	50.0000	0.0000	(11.1635)	(1.3818)	0.0000	3	(12.5452)	01/06/2025
603881.SH	12/27/2024	SDB3260123476	200.00	2.5123	468.76	502.46	0.0000	4.3300	50.0000	0.0000	(0.1691)	(0.0209)	0.0000	3	(0.1901)	01/06/2025
603881.SH	12/27/2024	SDB3260123476	400.00	2.5123	937.52	1,004.93	0.0000	4.3300	50.0000	0.0000	(0.3383)	(0.0419)	0.0000	3	(0.3802)	01/06/2025
603881.SH	12/27/2024	SDB3260123476	800.00	2.5123	1,875.03	2,009.85	0.0000	4.3300	50.0000	0.0000	(0.6766)	(0.0837)	0.0000	3	(0.7603)	01/06/2025
603881.SH	12/27/2024	SDB3260123476	200.00	2.5123	468.76	502.46	0.0000	4.3300	50.0000	0.0000	(0.1691)	(0.0209)	0.0000	3	(0.1901)	01/06/2025
603881.SH	12/27/2024	SDB3260123476	100.00	2.5123	234.38	251.23	0.0000	4.3300	50.0000	0.0000	(0.0846)	(0.0105)	0.0000	3	(0.0950)	01/06/2025
603881.SH	12/27/2024	SDB3260123476	100.00	2.5123	234.38	251.23	0.0000	4.3300	50.0000	0.0000	(0.0846)	(0.0105)	0.0000	3	(0.0950)	01/06/2025
603881.SH	12/27/2024	SDB3260123476	6,300.00	2.5123	14,765.86	15,827.58	0.0000	4.3300	50.0000	0.0000	(5.3280)	(0.6595)	0.0000	3	(5.9875)	01/06/2025
603881.SH	12/27/2024	SDB3260123476	7,600.00	2.5123	17,812.79	19,093.59	0.0000	4.3300	50.0000	0.0000	(6.4274)	(0.7956)	0.0000	3	(7.2230)	01/06/2025
603881.SH	12/27/2024	SDB3260123476	2,000.00	2.5123	4,687.58	5,024.63	0.0000	4.3300	50.0000	0.0000	(1.6914)	(0.2094)	0.0000	3	(1.9008)	01/06/2025
603881.SH	12/27/2024	SDB3260123476	1,500.00	2.5123	3,515.68	3,768.47	0.0000	4.3300	50.0000	0.0000	(1.2686)	(0.1570)	0.0000	3	(1.4256)	01/06/2025
603881.SH	12/27/2024	SDB3260123476	100.00	2.5123	234.38	251.23	0.0000	4.3300	50.0000	0.0000	(0.0846)	(0.0105)	0.0000	3	(0.0950)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHANGHAI ATHUB CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603881.SH	12/27/2024	SDB3260123476	300.00	2.5123	703.14	753.69	0.0000	4.3300	50.0000	0.0000	(0.2537)	(0.0314)	0.0000	3	(0.2851)	01/06/2025
603881.SH	12/27/2024	SDB3260123476	100.00	2.5123	234.38	251.23	0.0000	4.3300	50.0000	0.0000	(0.0846)	(0.0105)	0.0000	3	(0.0950)	01/06/2025
603881.SH	12/27/2024	SDB3260123476	2,800.00	2.5123	6,562.61	7,034.48	0.0000	4.3300	50.0000	0.0000	(2.3680)	(0.2931)	0.0000	3	(2.6611)	01/06/2025
603881.SH	12/27/2024	SDB3260123476	2,500.00	2.5123	5,859.47	6,280.79	0.0000	4.3300	50.0000	0.0000	(2.1143)	(0.2617)	0.0000	3	(2.3760)	01/06/2025
603881.SH	12/27/2024	SDB3260123476	2,600.00	2.5123	6,093.85	6,532.02	0.0000	4.3300	50.0000	0.0000	(2.1989)	(0.2722)	0.0000	3	(2.4710)	01/06/2025
603881.SH	12/26/2024	SDB3260123476	2,300.00	2.4747	5,425.97	5,691.82	0.0000	4.3300	50.0000	0.0000	(0.6526)	(0.0791)	0.0000	1	(0.7317)	01/06/2025
603881.SH	12/26/2024	SDB3260123476	900.00	2.4747	2,129.64	2,227.24	0.0000	4.3300	50.0000	0.0000	(0.2561)	(0.0309)	0.0000	1	(0.2871)	01/06/2025
603881.SH	12/26/2024	SDB3260123476	2,300.00	2.4747	5,390.71	5,691.82	0.0000	4.3300	50.0000	0.0000	(0.6484)	(0.0791)	0.0000	1	(0.7274)	01/06/2025
603881.SH	12/26/2024	SDB3260123476	1,500.00	2.4747	3,515.68	3,712.06	0.0000	4.3300	50.0000	0.0000	(0.4229)	(0.0516)	0.0000	1	(0.4744)	01/06/2025
603881.SH	12/26/2024	SDB3260123476	1,300.00	2.4747	3,046.92	3,217.12	0.0000	4.3300	50.0000	0.0000	(0.3665)	(0.0447)	0.0000	1	(0.4112)	01/06/2025
603881.SH	12/26/2024	SDB3260123476	1,600.00	2.4747	3,750.06	3,959.53	0.0000	4.3300	50.0000	0.0000	(0.4510)	(0.0550)	0.0000	1	(0.5060)	01/06/2025
603881.SH	12/26/2024	SDB3260123476	3,700.00	2.4747	8,672.02	9,156.41	0.0000	4.3300	50.0000	0.0000	(1.0431)	(0.1272)	0.0000	1	(1.1702)	01/06/2025
603881.SH	12/26/2024	SDB3260123476	3,000.00	2.4747	7,031.36	7,424.12	0.0000	4.3300	50.0000	0.0000	(0.8457)	(0.1031)	0.0000	1	(0.9488)	01/06/2025
603881.SH	12/26/2024	SDB3260123476	700.00	2.4747	1,640.65	1,732.29	0.0000	4.3300	50.0000	0.0000	(0.1973)	(0.0241)	0.0000	1	(0.2214)	01/06/2025
603881.SH	12/26/2024	SDB3260123476	200.00	2.4747	468.76	494.94	0.0000	4.3300	50.0000	0.0000	(0.0564)	(0.0069)	0.0000	1	(0.0633)	01/06/2025
603881.SH	12/26/2024	SDB3260123476	500.00	2.4747	1,171.89	1,237.35	0.0000	4.3300	50.0000	0.0000	(0.1410)	(0.0172)	0.0000	1	(0.1581)	01/06/2025
603881.SH	12/26/2024	SDB3260123476	1,000.00	2.4747	2,343.79	2,474.71	0.0000	4.3300	50.0000	0.0000	(0.2819)	(0.0344)	0.0000	1	(0.3163)	01/06/2025
603881.SH	12/26/2024	SDB3260123476	5,200.00	2.4747	12,187.70	12,868.47	0.0000	4.3300	50.0000	0.0000	(1.4659)	(0.1787)	0.0000	1	(1.6446)	01/06/2025
603881.SH	12/26/2024	SDB3260123476	100.00	2.4747	234.38	247.47	0.0000	4.3300	50.0000	0.0000	(0.0282)	(0.0034)	0.0000	1	(0.0316)	01/06/2025
603881.SH	12/26/2024	SDB3260123476	1,100.00	2.4747	2,578.17	2,722.18	0.0000	4.3300	50.0000	0.0000	(0.3101)	(0.0378)	0.0000	1	(0.3479)	01/06/2025
603881.SH	12/26/2024	SDB3260123476	1,300.00	2.4747	3,046.92	3,217.12	0.0000	4.3300	50.0000	0.0000	(0.3665)	(0.0447)	0.0000	1	(0.4112)	01/06/2025
603881.SH	12/26/2024	SDB3260123476	100.00	2.4747	234.38	247.47	0.0000	4.3300	50.0000	0.0000	(0.0282)	(0.0034)	0.0000	1	(0.0316)	01/06/2025
603881.SH	12/26/2024	SDB3260123476	3,500.00	2.4747	8,203.26	8,661.47	0.0000	4.3300	50.0000	0.0000	(0.9867)	(0.1203)	0.0000	1	(1.1070)	01/06/2025
603881.SH	12/26/2024	SDB3260123476	800.00	2.4747	1,875.03	1,979.76	0.0000	4.3300	50.0000	0.0000	(0.2255)	(0.0275)	0.0000	1	(0.2530)	01/06/2025
603881.SH	12/26/2024	SDB3260123476	3,100.00	2.4747	7,265.74	7,671.59	0.0000	4.3300	50.0000	0.0000	(0.8739)	(0.1065)	0.0000	1	(0.9805)	01/06/2025
603881.SH	12/26/2024	SDB3260123476	800.00	2.4747	1,875.03	1,979.76	0.0000	4.3300	50.0000	0.0000	(0.2255)	(0.0275)	0.0000	1	(0.2530)	01/06/2025
603881.SH	12/26/2024	SDB3260123476	1,500.00	2.4747	3,515.68	3,712.06	0.0000	4.3300	50.0000	0.0000	(0.4229)	(0.0516)	0.0000	1	(0.4744)	01/06/2025
603881.SH	12/26/2024	SDB3260123476	2,400.00	2.4747	5,625.09	5,939.29	0.0000	4.3300	50.0000	0.0000	(0.6766)	(0.0825)	0.0000	1	(0.7591)	01/06/2025
603881.SH	12/26/2024	SDB3260123476	30,100.00	2.4747	70,548.02	74,488.65	0.0000	4.3300	50.0000	0.0000	(8.4854)	(1.0346)	0.0000	1	(9.5199)	01/06/2025
603881.SH	12/26/2024	SDB3260123476	6,500.00	2.4747	15,234.62	16,085.59	0.0000	4.3300	50.0000	0.0000	(1.8324)	(0.2234)	0.0000	1	(2.0558)	01/06/2025
603881.SH	12/26/2024	SDB3260123476	300.00	2.4747	703.14	742.41	0.0000	4.3300	50.0000	0.0000	(0.0846)	(0.0103)	0.0000	1	(0.0949)	01/06/2025
603881.SH	12/26/2024	SDB3260123476	500.00	2.4747	1,171.89	1,237.35	0.0000	4.3300	50.0000	0.0000	(0.1410)	(0.0172)	0.0000	1	(0.1581)	01/06/2025
603881.SH	12/26/2024	SDB3260123476	700.00	2.4747	1,640.65	1,732.29	0.0000	4.3300	50.0000	0.0000	(0.1973)	(0.0241)	0.0000	1	(0.2214)	01/06/2025
603881.SH	12/26/2024	SDB3260123476	1,500.00	2.4747	3,515.68	3,712.06	0.0000	4.3300	50.0000	0.0000	(0.4229)	(0.0516)	0.0000	1	(0.4744)	01/06/2025
603881.SH	12/26/2024	SDB3260123476	9,600.00	2.4747	22,500.36	23,757.18	0.0000	4.3300	50.0000	0.0000	(2.7063)	(0.3300)	0.0000	1	(3.0363)	01/06/2025
603881.SH	12/26/2024	SDB3260123476	13,600.00	2.4747	31,875.52	33,656.00	0.0000	4.3300	50.0000	0.0000	(3.8339)	(0.4674)	0.0000	1	(4.3014)	01/06/2025
603881.SH	12/26/2024	SDB3260123476	12,500.00	2.4747	29,297.35	30,933.82	0.0000	4.3300	50.0000	0.0000	(3.5238)	(0.4296)	0.0000	1	(3.9535)	01/06/2025
603881.SH	12/26/2024	SDB3260123476	6,200.00	2.4747	14,531.49	15,343.18	0.0000	4.3300	50.0000	0.0000	(1.7478)	(0.2131)	0.0000	1	(1.9609)	01/06/2025
603881.SH	12/26/2024	SDB3260123476	13,200.00	2.4747	30,938.00	32,666.12	0.0000	4.3300	50.0000	0.0000	(3.7212)	(0.4537)	0.0000	1	(4.1749)	01/06/2025
603881.SH	12/26/2024	SDB3260123476	200.00	2.4747	468.76	494.94	0.0000	4.3300	50.0000	0.0000	(0.0564)	(0.0069)	0.0000	1	(0.0633)	01/06/2025
603881.SH	12/26/2024	SDB3260123476	400.00	2.4747	937.52	989.88	0.0000	4.3300	50.0000	0.0000	(0.1128)	(0.0137)	0.0000	1	(0.1265)	01/06/2025
603881.SH	12/26/2024	SDB3260123476	800.00	2.4747	1,875.03	1,979.76	0.0000	4.3300	50.0000	0.0000	(0.2255)	(0.0275)	0.0000	1	(0.2530)	01/06/2025
603881.SH	12/26/2024	SDB3260123476	200.00	2.4747	468.76	494.94	0.0000	4.3300	50.0000	0.0000	(0.0564)	(0.0069)	0.0000	1	(0.0633)	01/06/2025
603881.SH	12/26/2024	SDB3260123476	100.00	2.4747	234.38	247.47	0.0000	4.3300	50.0000	0.0000	(0.0282)	(0.0034)	0.0000	1	(0.0316)	01/06/2025
603881.SH	12/26/2024	SDB3260123476	100.00	2.4747	234.38	247.47	0.0000	4.3300	50.0000	0.0000	(0.0282)	(0.0034)	0.0000	1	(0.0316)	01/06/2025
603881.SH	12/26/2024	SDB3260123476	100.00	2.4747	234.38	247.47	0.0000	4.3300	50.0000	0.0000	(0.0282)	(0.0034)	0.0000	1	(0.0316)	01/06/2025
603881.SH	12/26/2024	SDB3260123476	6,300.00	2.4747	14,765.86	15,590.65	0.0000	4.3300	50.0000	0.0000	(1.7760)	(0.2165)	0.0000	1	(1.9925)	01/06/2025
603881.SH	12/26/2024	SDB3260123476	7,600.00	2.4747	17,812.79	18,807.77	0.0000	4.3300	50.0000	0.0000	(2.1425)	(0.2612)	0.0000	1	(2.4037)	01/06/2025
603881.SH	12/26/2024	SDB3260123476	2,000.00	2.4747	4,687.58	4,949.41	0.0000	4.3300	50.0000	0.0000	(0.5638)	(0.0687)	0.0000	1	(0.6326)	01/06/2025
603881.SH	12/26/2024	SDB3260123476	1,500.00	2.4747	3,515.68	3,712.06	0.0000	4.3300	50.0000	0.0000	(0.4229)	(0.0516)	0.0000	1	(0.4744)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHANGHAI ATHUB CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603881.SH	12/26/2024	SDB3260123476	100.00	2.4747	234.38	247.47	0.0000	4.3300	50.0000	0.0000	(0.0282)	(0.0034)	0.0000	1	(0.0316)	01/06/2025
603881.SH	12/26/2024	SDB3260123476	300.00	2.4747	703.14	742.41	0.0000	4.3300	50.0000	0.0000	(0.0846)	(0.0103)	0.0000	1	(0.0949)	01/06/2025
603881.SH	12/26/2024	SDB3260123476	100.00	2.4747	234.38	247.47	0.0000	4.3300	50.0000	0.0000	(0.0282)	(0.0034)	0.0000	1	(0.0316)	01/06/2025
603881.SH	12/26/2024	SDB3260123476	2,800.00	2.4747	6,562.61	6,929.18	0.0000	4.3300	50.0000	0.0000	(0.7893)	(0.0962)	0.0000	1	(0.8856)	01/06/2025
603881.SH	12/26/2024	SDB3260123476	2,500.00	2.4747	5,859.47	6,186.76	0.0000	4.3300	50.0000	0.0000	(0.7048)	(0.0859)	0.0000	1	(0.7907)	01/06/2025
603881.SH	12/26/2024	SDB3260123476	2,600.00	2.4747	6,093.85	6,434.24	0.0000	4.3300	50.0000	0.0000	(0.7330)	(0.0894)	0.0000	1	(0.8223)	01/06/2025
603881.SH	12/24/2024	SDB3260123476	2,300.00	2.4747	5,425.97	5,691.82	0.0000	4.3300	50.0000	0.0000	(1.3052)	(0.1581)	0.0000	2	(1.4634)	01/06/2025
603881.SH	12/24/2024	SDB3260123476	900.00	2.4747	2,129.64	2,227.24	0.0000	4.3300	50.0000	0.0000	(0.5123)	(0.0619)	0.0000	2	(0.5742)	01/06/2025
603881.SH	12/24/2024	SDB3260123476	2,300.00	2.4747	5,390.71	5,691.82	0.0000	4.3300	50.0000	0.0000	(1.2968)	(0.1581)	0.0000	2	(1.4549)	01/06/2025
603881.SH	12/24/2024	SDB3260123476	1,500.00	2.4747	3,515.68	3,712.06	0.0000	4.3300	50.0000	0.0000	(0.8457)	(0.1031)	0.0000	2	(0.9488)	01/06/2025
603881.SH	12/24/2024	SDB3260123476	1,300.00	2.4747	3,046.92	3,217.12	0.0000	4.3300	50.0000	0.0000	(0.7330)	(0.0894)	0.0000	2	(0.8223)	01/06/2025
603881.SH	12/24/2024	SDB3260123476	1,600.00	2.4747	3,750.06	3,959.53	0.0000	4.3300	50.0000	0.0000	(0.9021)	(0.1100)	0.0000	2	(1.0121)	01/06/2025
603881.SH	12/24/2024	SDB3260123476	3,700.00	2.4747	8,672.02	9,156.41	0.0000	4.3300	50.0000	0.0000	(2.0861)	(0.2543)	0.0000	2	(2.3404)	01/06/2025
603881.SH	12/24/2024	SDB3260123476	3,000.00	2.4747	7,031.36	7,424.12	0.0000	4.3300	50.0000	0.0000	(1.6914)	(0.2062)	0.0000	2	(1.8977)	01/06/2025
603881.SH	12/24/2024	SDB3260123476	700.00	2.4747	1,640.65	1,732.29	0.0000	4.3300	50.0000	0.0000	(0.3947)	(0.0481)	0.0000	2	(0.4428)	01/06/2025
603881.SH	12/24/2024	SDB3260123476	200.00	2.4747	468.76	494.94	0.0000	4.3300	50.0000	0.0000	(0.1128)	(0.0137)	0.0000	2	(0.1265)	01/06/2025
603881.SH	12/24/2024	SDB3260123476	500.00	2.4747	1,171.89	1,237.35	0.0000	4.3300	50.0000	0.0000	(0.2819)	(0.0344)	0.0000	2	(0.3163)	01/06/2025
603881.SH	12/24/2024	SDB3260123476	1,000.00	2.4747	2,343.79	2,474.71	0.0000	4.3300	50.0000	0.0000	(0.5638)	(0.0687)	0.0000	2	(0.6326)	01/06/2025
603881.SH	12/24/2024	SDB3260123476	5,200.00	2.4747	12,187.70	12,868.47	0.0000	4.3300	50.0000	0.0000	(2.9318)	(0.3575)	0.0000	2	(3.2893)	01/06/2025
603881.SH	12/24/2024	SDB3260123476	100.00	2.4747	234.38	247.47	0.0000	4.3300	50.0000	0.0000	(0.0564)	(0.0069)	0.0000	2	(0.0633)	01/06/2025
603881.SH	12/24/2024	SDB3260123476	1,100.00	2.4747	2,578.17	2,722.18	0.0000	4.3300	50.0000	0.0000	(0.6202)	(0.0756)	0.0000	2	(0.6958)	01/06/2025
603881.SH	12/24/2024	SDB3260123476	1,300.00	2.4747	3,046.92	3,217.12	0.0000	4.3300	50.0000	0.0000	(0.7330)	(0.0894)	0.0000	2	(0.8223)	01/06/2025
603881.SH	12/24/2024	SDB3260123476	100.00	2.4747	234.38	247.47	0.0000	4.3300	50.0000	0.0000	(0.0564)	(0.0069)	0.0000	2	(0.0633)	01/06/2025
603881.SH	12/24/2024	SDB3260123476	3,500.00	2.4747	8,203.26	8,661.47	0.0000	4.3300	50.0000	0.0000	(1.9733)	(0.2406)	0.0000	2	(2.2139)	01/06/2025
603881.SH	12/24/2024	SDB3260123476	800.00	2.4747	1,875.03	1,979.76	0.0000	4.3300	50.0000	0.0000	(0.4510)	(0.0550)	0.0000	2	(0.5060)	01/06/2025
603881.SH	12/24/2024	SDB3260123476	3,100.00	2.4747	7,265.74	7,671.59	0.0000	4.3300	50.0000	0.0000	(1.7478)	(0.2131)	0.0000	2	(1.9609)	01/06/2025
603881.SH	12/24/2024	SDB3260123476	800.00	2.4747	1,875.03	1,979.76	0.0000	4.3300	50.0000	0.0000	(0.4510)	(0.0550)	0.0000	2	(0.5060)	01/06/2025
603881.SH	12/24/2024	SDB3260123476	1,500.00	2.4747	3,515.68	3,712.06	0.0000	4.3300	50.0000	0.0000	(0.8457)	(0.1031)	0.0000	2	(0.9488)	01/06/2025
603881.SH	12/24/2024	SDB3260123476	2,400.00	2.4747	5,625.09	5,939.29	0.0000	4.3300	50.0000	0.0000	(1.3531)	(0.1650)	0.0000	2	(1.5181)	01/06/2025
603881.SH	12/24/2024	SDB3260123476	30,100.00	2.4747	70,548.02	74,488.65	0.0000	4.3300	50.0000	0.0000	(16.9707)	(2.0691)	0.0000	2	(19.0398)	01/06/2025
603881.SH	12/24/2024	SDB3260123476	6,500.00	2.4747	15,234.62	16,085.59	0.0000	4.3300	50.0000	0.0000	(3.6648)	(0.4468)	0.0000	2	(4.1116)	01/06/2025
603881.SH	12/24/2024	SDB3260123476	300.00	2.4747	703.14	742.41	0.0000	4.3300	50.0000	0.0000	(0.1691)	(0.0206)	0.0000	2	(0.1898)	01/06/2025
603881.SH	12/24/2024	SDB3260123476	500.00	2.4747	1,171.89	1,237.35	0.0000	4.3300	50.0000	0.0000	(0.2819)	(0.0344)	0.0000	2	(0.3163)	01/06/2025
603881.SH	12/24/2024	SDB3260123476	700.00	2.4747	1,640.65	1,732.29	0.0000	4.3300	50.0000	0.0000	(0.3947)	(0.0481)	0.0000	2	(0.4428)	01/06/2025
603881.SH	12/24/2024	SDB3260123476	1,500.00	2.4747	3,515.68	3,712.06	0.0000	4.3300	50.0000	0.0000	(0.8457)	(0.1031)	0.0000	2	(0.9488)	01/06/2025
603881.SH	12/24/2024	SDB3260123476	9,600.00	2.4747	22,500.36	23,757.18	0.0000	4.3300	50.0000	0.0000	(5.4126)	(0.6599)	0.0000	2	(6.0725)	01/06/2025
603881.SH	12/24/2024	SDB3260123476	13,600.00	2.4747	31,875.52	33,656.00	0.0000	4.3300	50.0000	0.0000	(7.6678)	(0.9349)	0.0000	2	(8.6027)	01/06/2025
603881.SH	12/24/2024	SDB3260123476	12,500.00	2.4747	29,297.35	30,933.82	0.0000	4.3300	50.0000	0.0000	(7.0476)	(0.8593)	0.0000	2	(7.9069)	01/06/2025
603881.SH	12/24/2024	SDB3260123476	6,200.00	2.4747	14,531.49	15,343.18	0.0000	4.3300	50.0000	0.0000	(3.4956)	(0.4262)	0.0000	2	(3.9218)	01/06/2025
603881.SH	12/24/2024	SDB3260123476	13,200.00	2.4747	30,938.00	32,666.12	0.0000	4.3300	50.0000	0.0000	(7.4423)	(0.9074)	0.0000	2	(8.3497)	01/06/2025
603881.SH	12/24/2024	SDB3260123476	200.00	2.4747	468.76	494.94	0.0000	4.3300	50.0000	0.0000	(0.1128)	(0.0137)	0.0000	2	(0.1265)	01/06/2025
603881.SH	12/24/2024	SDB3260123476	400.00	2.4747	937.52	989.88	0.0000	4.3300	50.0000	0.0000	(0.2255)	(0.0275)	0.0000	2	(0.2530)	01/06/2025
603881.SH	12/24/2024	SDB3260123476	800.00	2.4747	1,875.03	1,979.76	0.0000	4.3300	50.0000	0.0000	(0.4510)	(0.0550)	0.0000	2	(0.5060)	01/06/2025
603881.SH	12/24/2024	SDB3260123476	200.00	2.4747	468.76	494.94	0.0000	4.3300	50.0000	0.0000	(0.1128)	(0.0137)	0.0000	2	(0.1265)	01/06/2025
603881.SH	12/24/2024	SDB3260123476	100.00	2.4747	234.38	247.47	0.0000	4.3300	50.0000	0.0000	(0.0564)	(0.0069)	0.0000	2	(0.0633)	01/06/2025
603881.SH	12/24/2024	SDB3260123476	100.00	2.4747	234.38	247.47	0.0000	4.3300	50.0000	0.0000	(0.0564)	(0.0069)	0.0000	2	(0.0633)	01/06/2025
603881.SH	12/24/2024	SDB3260123476	6,300.00	2.4747	14,765.86	15,590.65	0.0000	4.3300	50.0000	0.0000	(3.5520)	(0.4331)	0.0000	2	(3.9851)	01/06/2025
603881.SH	12/24/2024	SDB3260123476	7,600.00	2.4747	17,812.79	18,807.77	0.0000	4.3300	50.0000	0.0000	(4.2850)	(0.5224)	0.0000	2	(4.8074)	01/06/2025
603881.SH	12/24/2024	SDB3260123476	2,000.00	2.4747	4,687.58	4,949.41	0.0000	4.3300	50.0000	0.0000	(1.1276)	(0.1375)	0.0000	2	(1.2651)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHANGHAI ATHUB CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603881.SH	12/24/2024	SDB3260123476	1,500.00	2.4747	3,515.68	3,712.06	0.0000	4.3300	50.0000	0.0000	(0.8457)	(0.1031)	0.0000	2	(0.9488)	01/06/2025
603881.SH	12/24/2024	SDB3260123476	100.00	2.4747	234.38	247.47	0.0000	4.3300	50.0000	0.0000	(0.0564)	(0.0069)	0.0000	2	(0.0633)	01/06/2025
603881.SH	12/24/2024	SDB3260123476	300.00	2.4747	703.14	742.41	0.0000	4.3300	50.0000	0.0000	(0.1691)	(0.0206)	0.0000	2	(0.1898)	01/06/2025
603881.SH	12/24/2024	SDB3260123476	100.00	2.4747	234.38	247.47	0.0000	4.3300	50.0000	0.0000	(0.0564)	(0.0069)	0.0000	2	(0.0633)	01/06/2025
603881.SH	12/24/2024	SDB3260123476	2,800.00	2.4747	6,562.61	6,929.18	0.0000	4.3300	50.0000	0.0000	(1.5787)	(0.1925)	0.0000	2	(1.7711)	01/06/2025
603881.SH	12/24/2024	SDB3260123476	2,500.00	2.4747	5,859.47	6,186.76	0.0000	4.3300	50.0000	0.0000	(1.4095)	(0.1719)	0.0000	2	(1.5814)	01/06/2025
603881.SH	12/24/2024	SDB3260123476	2,600.00	2.4747	6,093.85	6,434.24	0.0000	4.3300	50.0000	0.0000	(1.4659)	(0.1787)	0.0000	2	(1.6446)	01/06/2025
603881.SH	12/23/2024	SDB3260123476	2,300.00	2.3401	5,425.97	5,382.15	0.0000	4.3300	50.0000	0.0000	(0.6526)	(0.0748)	0.0000	1	(0.7274)	01/06/2025
603881.SH	12/23/2024	SDB3260123476	900.00	2.3401	2,129.64	2,106.06	0.0000	4.3300	50.0000	0.0000	(0.2561)	(0.0293)	0.0000	1	(0.2854)	01/06/2025
603881.SH	12/23/2024	SDB3260123476	2,300.00	2.3401	5,390.71	5,382.15	0.0000	4.3300	50.0000	0.0000	(0.6484)	(0.0748)	0.0000	1	(0.7231)	01/06/2025
603881.SH	12/23/2024	SDB3260123476	1,500.00	2.3401	3,515.68	3,510.10	0.0000	4.3300	50.0000	0.0000	(0.4229)	(0.0488)	0.0000	1	(0.4716)	01/06/2025
603881.SH	12/23/2024	SDB3260123476	1,300.00	2.3401	3,046.92	3,042.08	0.0000	4.3300	50.0000	0.0000	(0.3665)	(0.0423)	0.0000	1	(0.4087)	01/06/2025
603881.SH	12/23/2024	SDB3260123476	1,600.00	2.3401	3,750.06	3,744.10	0.0000	4.3300	50.0000	0.0000	(0.4510)	(0.0520)	0.0000	1	(0.5031)	01/06/2025
603881.SH	12/23/2024	SDB3260123476	3,700.00	2.3401	8,672.02	8,658.24	0.0000	4.3300	50.0000	0.0000	(1.0431)	(0.1203)	0.0000	1	(1.1633)	01/06/2025
603881.SH	12/23/2024	SDB3260123476	3,000.00	2.3401	7,031.36	7,020.19	0.0000	4.3300	50.0000	0.0000	(0.8457)	(0.0975)	0.0000	1	(0.9432)	01/06/2025
603881.SH	12/23/2024	SDB3260123476	700.00	2.3401	1,640.65	1,638.04	0.0000	4.3300	50.0000	0.0000	(0.1973)	(0.0228)	0.0000	1	(0.2201)	01/06/2025
603881.SH	12/23/2024	SDB3260123476	200.00	2.3401	468.76	468.01	0.0000	4.3300	50.0000	0.0000	(0.0564)	(0.0065)	0.0000	1	(0.0629)	01/06/2025
603881.SH	12/23/2024	SDB3260123476	500.00	2.3401	1,171.89	1,170.03	0.0000	4.3300	50.0000	0.0000	(0.1410)	(0.0163)	0.0000	1	(0.1572)	01/06/2025
603881.SH	12/23/2024	SDB3260123476	1,000.00	2.3401	2,343.79	2,340.06	0.0000	4.3300	50.0000	0.0000	(0.2819)	(0.0325)	0.0000	1	(0.3144)	01/06/2025
603881.SH	12/23/2024	SDB3260123476	5,200.00	2.3401	12,187.70	12,168.33	0.0000	4.3300	50.0000	0.0000	(1.4659)	(0.1690)	0.0000	1	(1.6349)	01/06/2025
603881.SH	12/23/2024	SDB3260123476	100.00	2.3401	234.38	234.01	0.0000	4.3300	50.0000	0.0000	(0.0282)	(0.0033)	0.0000	1	(0.0314)	01/06/2025
603881.SH	12/23/2024	SDB3260123476	1,100.00	2.3401	2,578.17	2,574.07	0.0000	4.3300	50.0000	0.0000	(0.3101)	(0.0358)	0.0000	1	(0.3458)	01/06/2025
603881.SH	12/23/2024	SDB3260123476	1,300.00	2.3401	3,046.92	3,042.08	0.0000	4.3300	50.0000	0.0000	(0.3665)	(0.0423)	0.0000	1	(0.4087)	01/06/2025
603881.SH	12/23/2024	SDB3260123476	100.00	2.3401	234.38	234.01	0.0000	4.3300	50.0000	0.0000	(0.0282)	(0.0033)	0.0000	1	(0.0314)	01/06/2025
603881.SH	12/23/2024	SDB3260123476	3,500.00	2.3401	8,203.26	8,190.22	0.0000	4.3300	50.0000	0.0000	(0.9867)	(0.1138)	0.0000	1	(1.1004)	01/06/2025
603881.SH	12/23/2024	SDB3260123476	800.00	2.3401	1,875.03	1,872.05	0.0000	4.3300	50.0000	0.0000	(0.2255)	(0.0260)	0.0000	1	(0.2515)	01/06/2025
603881.SH	12/23/2024	SDB3260123476	3,100.00	2.3401	7,265.74	7,254.20	0.0000	4.3300	50.0000	0.0000	(0.8739)	(0.1008)	0.0000	1	(0.9747)	01/06/2025
603881.SH	12/23/2024	SDB3260123476	800.00	2.3401	1,875.03	1,872.05	0.0000	4.3300	50.0000	0.0000	(0.2255)	(0.0260)	0.0000	1	(0.2515)	01/06/2025
603881.SH	12/23/2024	SDB3260123476	1,500.00	2.3401	3,515.68	3,510.10	0.0000	4.3300	50.0000	0.0000	(0.4229)	(0.0488)	0.0000	1	(0.4716)	01/06/2025
603881.SH	12/23/2024	SDB3260123476	2,400.00	2.3401	5,625.09	5,616.15	0.0000	4.3300	50.0000	0.0000	(0.6766)	(0.0780)	0.0000	1	(0.7546)	01/06/2025
603881.SH	12/23/2024	SDB3260123476	30,100.00	2.3401	70,548.02	70,435.93	0.0000	4.3300	50.0000	0.0000	(8.4854)	(0.9783)	0.0000	1	(9.4636)	01/06/2025
603881.SH	12/23/2024	SDB3260123476	6,500.00	2.3401	15,234.62	15,210.42	0.0000	4.3300	50.0000	0.0000	(1.8324)	(0.2113)	0.0000	1	(2.0436)	01/06/2025
603881.SH	12/23/2024	SDB3260123476	300.00	2.3401	703.14	702.02	0.0000	4.3300	50.0000	0.0000	(0.0846)	(0.0098)	0.0000	1	(0.0943)	01/06/2025
603881.SH	12/23/2024	SDB3260123476	500.00	2.3401	1,171.89	1,170.03	0.0000	4.3300	50.0000	0.0000	(0.1410)	(0.0163)	0.0000	1	(0.1572)	01/06/2025
603881.SH	12/23/2024	SDB3260123476	700.00	2.3401	1,640.65	1,638.04	0.0000	4.3300	50.0000	0.0000	(0.1973)	(0.0228)	0.0000	1	(0.2201)	01/06/2025
603881.SH	12/23/2024	SDB3260123476	1,500.00	2.3401	3,515.68	3,510.10	0.0000	4.3300	50.0000	0.0000	(0.4229)	(0.0488)	0.0000	1	(0.4716)	01/06/2025
603881.SH	12/23/2024	SDB3260123476	9,600.00	2.3401	22,500.36	22,464.61	0.0000	4.3300	50.0000	0.0000	(2.7063)	(0.3120)	0.0000	1	(3.0183)	01/06/2025
603881.SH	12/23/2024	SDB3260123476	13,600.00	2.3401	31,875.52	31,824.87	0.0000	4.3300	50.0000	0.0000	(3.8339)	(0.4420)	0.0000	1	(4.2759)	01/06/2025
603881.SH	12/23/2024	SDB3260123476	12,500.00	2.3401	29,297.35	29,250.80	0.0000	4.3300	50.0000	0.0000	(3.5238)	(0.4063)	0.0000	1	(3.9301)	01/06/2025
603881.SH	12/23/2024	SDB3260123476	6,200.00	2.3401	14,531.49	14,508.40	0.0000	4.3300	50.0000	0.0000	(1.7478)	(0.2015)	0.0000	1	(1.9493)	01/06/2025
603881.SH	12/23/2024	SDB3260123476	13,200.00	2.3401	30,938.00	30,888.84	0.0000	4.3300	50.0000	0.0000	(3.7212)	(0.4290)	0.0000	1	(4.1502)	01/06/2025
603881.SH	12/23/2024	SDB3260123476	200.00	2.3401	468.76	468.01	0.0000	4.3300	50.0000	0.0000	(0.0564)	(0.0065)	0.0000	1	(0.0629)	01/06/2025
603881.SH	12/23/2024	SDB3260123476	400.00	2.3401	937.52	936.03	0.0000	4.3300	50.0000	0.0000	(0.1128)	(0.0130)	0.0000	1	(0.1258)	01/06/2025
603881.SH	12/23/2024	SDB3260123476	800.00	2.3401	1,875.03	1,872.05	0.0000	4.3300	50.0000	0.0000	(0.2255)	(0.0260)	0.0000	1	(0.2515)	01/06/2025
603881.SH	12/23/2024	SDB3260123476	200.00	2.3401	468.76	468.01	0.0000	4.3300	50.0000	0.0000	(0.0564)	(0.0065)	0.0000	1	(0.0629)	01/06/2025
603881.SH	12/23/2024	SDB3260123476	100.00	2.3401	234.38	234.01	0.0000	4.3300	50.0000	0.0000	(0.0282)	(0.0033)	0.0000	1	(0.0314)	01/06/2025
603881.SH	12/23/2024	SDB3260123476	100.00	2.3401	234.38	234.01	0.0000	4.3300	50.0000	0.0000	(0.0282)	(0.0033)	0.0000	1	(0.0314)	01/06/2025
603881.SH	12/23/2024	SDB3260123476	100.00	2.3401	234.38	234.01	0.0000	4.3300	50.0000	0.0000	(0.0282)	(0.0033)	0.0000	1	(0.0314)	01/06/2025
603881.SH	12/23/2024	SDB3260123476	6,300.00	2.3401	14,765.86	14,742.40	0.0000	4.3300	50.0000	0.0000	(1.7760)	(0.2048)	0.0000	1	(1.9808)	01/06/2025
603881.SH	12/23/2024	SDB3260123476	7,600.00	2.3401	17,812.79	17,784.49	0.0000	4.3300	50.0000	0.0000	(2.1425)	(0.2470)	0.0000	1	(2.3895)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHANGHAI ATHUB CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603881.SH	12/23/2024	SDB3260123476	2,000.00	2.3401	4,687.58	4,680.13	0.0000	4.3300	50.0000	0.0000	(0.5638)	(0.0650)	0.0000	1	(0.6288)	01/06/2025
603881.SH	12/23/2024	SDB3260123476	1,500.00	2.3401	3,515.68	3,510.10	0.0000	4.3300	50.0000	0.0000	(0.4229)	(0.0488)	0.0000	1	(0.4716)	01/06/2025
603881.SH	12/23/2024	SDB3260123476	100.00	2.3401	234.38	234.01	0.0000	4.3300	50.0000	0.0000	(0.0282)	(0.0033)	0.0000	1	(0.0314)	01/06/2025
603881.SH	12/23/2024	SDB3260123476	300.00	2.3401	703.14	702.02	0.0000	4.3300	50.0000	0.0000	(0.0846)	(0.0098)	0.0000	1	(0.0943)	01/06/2025
603881.SH	12/23/2024	SDB3260123476	100.00	2.3401	234.38	234.01	0.0000	4.3300	50.0000	0.0000	(0.0282)	(0.0033)	0.0000	1	(0.0314)	01/06/2025
603881.SH	12/23/2024	SDB3260123476	2,800.00	2.3401	6,562.61	6,552.18	0.0000	4.3300	50.0000	0.0000	(0.7893)	(0.0910)	0.0000	1	(0.8803)	01/06/2025
603881.SH	12/23/2024	SDB3260123476	2,500.00	2.3401	5,859.47	5,850.16	0.0000	4.3300	50.0000	0.0000	(0.7048)	(0.0813)	0.0000	1	(0.7860)	01/06/2025
603881.SH	12/23/2024	SDB3260123476	2,600.00	2.3401	6,093.85	6,084.17	0.0000	4.3300	50.0000	0.0000	(0.7330)	(0.0845)	0.0000	1	(0.8175)	01/06/2025
603881.SH	12/20/2024	SDB3260123476	2,300.00	2.2806	5,425.97	5,245.44	0.0000	4.3300	50.0000	0.0000	(1.9579)	(0.2186)	0.0000	3	(2.1764)	01/06/2025
603881.SH	12/20/2024	SDB3260123476	900.00	2.2806	2,129.64	2,052.57	0.0000	4.3300	50.0000	0.0000	(0.7684)	(0.0855)	0.0000	3	(0.8540)	01/06/2025
603881.SH	12/20/2024	SDB3260123476	2,300.00	2.2806	5,390.71	5,245.44	0.0000	4.3300	50.0000	0.0000	(1.9451)	(0.2186)	0.0000	3	(2.1637)	01/06/2025
603881.SH	12/20/2024	SDB3260123476	1,500.00	2.2806	3,515.68	3,420.94	0.0000	4.3300	50.0000	0.0000	(1.2686)	(0.1425)	0.0000	3	(1.4111)	01/06/2025
603881.SH	12/20/2024	SDB3260123476	1,300.00	2.2806	3,046.92	2,964.82	0.0000	4.3300	50.0000	0.0000	(1.0994)	(0.1235)	0.0000	3	(1.2230)	01/06/2025
603881.SH	12/20/2024	SDB3260123476	1,600.00	2.2806	3,750.06	3,649.00	0.0000	4.3300	50.0000	0.0000	(1.3531)	(0.1520)	0.0000	3	(1.5052)	01/06/2025
603881.SH	12/20/2024	SDB3260123476	3,700.00	2.2806	8,672.02	8,438.32	0.0000	4.3300	50.0000	0.0000	(3.1292)	(0.3516)	0.0000	3	(3.4807)	01/06/2025
603881.SH	12/20/2024	SDB3260123476	3,000.00	2.2806	7,031.36	6,841.88	0.0000	4.3300	50.0000	0.0000	(2.5372)	(0.2851)	0.0000	3	(2.8222)	01/06/2025
603881.SH	12/20/2024	SDB3260123476	700.00	2.2806	1,640.65	1,596.44	0.0000	4.3300	50.0000	0.0000	(0.5920)	(0.0665)	0.0000	3	(0.6585)	01/06/2025
603881.SH	12/20/2024	SDB3260123476	200.00	2.2806	468.76	456.13	0.0000	4.3300	50.0000	0.0000	(0.1691)	(0.0190)	0.0000	3	(0.1881)	01/06/2025
603881.SH	12/20/2024	SDB3260123476	500.00	2.2806	1,171.89	1,140.31	0.0000	4.3300	50.0000	0.0000	(0.4229)	(0.0475)	0.0000	3	(0.4704)	01/06/2025
603881.SH	12/20/2024	SDB3260123476	1,000.00	2.2806	2,343.79	2,280.63	0.0000	4.3300	50.0000	0.0000	(0.8457)	(0.0950)	0.0000	3	(0.9407)	01/06/2025
603881.SH	12/20/2024	SDB3260123476	5,200.00	2.2806	12,187.70	11,859.27	0.0000	4.3300	50.0000	0.0000	(4.3977)	(0.4941)	0.0000	3	(4.8919)	01/06/2025
603881.SH	12/20/2024	SDB3260123476	100.00	2.2806	234.38	228.06	0.0000	4.3300	50.0000	0.0000	(0.0846)	(0.0095)	0.0000	3	(0.0941)	01/06/2025
603881.SH	12/20/2024	SDB3260123476	1,100.00	2.2806	2,578.17	2,508.69	0.0000	4.3300	50.0000	0.0000	(0.9303)	(0.1045)	0.0000	3	(1.0348)	01/06/2025
603881.SH	12/20/2024	SDB3260123476	1,300.00	2.2806	3,046.92	2,964.82	0.0000	4.3300	50.0000	0.0000	(1.0994)	(0.1235)	0.0000	3	(1.2230)	01/06/2025
603881.SH	12/20/2024	SDB3260123476	100.00	2.2806	234.38	228.06	0.0000	4.3300	50.0000	0.0000	(0.0846)	(0.0095)	0.0000	3	(0.0941)	01/06/2025
603881.SH	12/20/2024	SDB3260123476	3,500.00	2.2806	8,203.26	7,982.20	0.0000	4.3300	50.0000	0.0000	(2.9600)	(0.3326)	0.0000	3	(3.2926)	01/06/2025
603881.SH	12/20/2024	SDB3260123476	800.00	2.2806	1,875.03	1,824.50	0.0000	4.3300	50.0000	0.0000	(0.6766)	(0.0760)	0.0000	3	(0.7526)	01/06/2025
603881.SH	12/20/2024	SDB3260123476	3,100.00	2.2806	7,265.74	7,069.95	0.0000	4.3300	50.0000	0.0000	(2.6217)	(0.2946)	0.0000	3	(2.9163)	01/06/2025
603881.SH	12/20/2024	SDB3260123476	800.00	2.2806	1,875.03	1,824.50	0.0000	4.3300	50.0000	0.0000	(0.6766)	(0.0760)	0.0000	3	(0.7526)	01/06/2025
603881.SH	12/20/2024	SDB3260123476	1,500.00	2.2806	3,515.68	3,420.94	0.0000	4.3300	50.0000	0.0000	(1.2686)	(0.1425)	0.0000	3	(1.4111)	01/06/2025
603881.SH	12/20/2024	SDB3260123476	2,400.00	2.2806	5,625.09	5,473.51	0.0000	4.3300	50.0000	0.0000	(2.0297)	(0.2281)	0.0000	3	(2.2578)	01/06/2025
603881.SH	12/20/2024	SDB3260123476	30,100.00	2.2806	70,548.02	68,646.90	0.0000	4.3300	50.0000	0.0000	(25.4561)	(2.8603)	0.0000	3	(28.3164)	01/06/2025
603881.SH	12/20/2024	SDB3260123476	6,500.00	2.2806	15,234.62	14,824.08	0.0000	4.3300	50.0000	0.0000	(5.4972)	(0.6177)	0.0000	3	(6.1148)	01/06/2025
603881.SH	12/20/2024	SDB3260123476	300.00	2.2806	703.14	684.19	0.0000	4.3300	50.0000	0.0000	(0.2537)	(0.0285)	0.0000	3	(0.2822)	01/06/2025
603881.SH	12/20/2024	SDB3260123476	500.00	2.2806	1,171.89	1,140.31	0.0000	4.3300	50.0000	0.0000	(0.4229)	(0.0475)	0.0000	3	(0.4704)	01/06/2025
603881.SH	12/20/2024	SDB3260123476	700.00	2.2806	1,640.65	1,596.44	0.0000	4.3300	50.0000	0.0000	(0.5920)	(0.0665)	0.0000	3	(0.6585)	01/06/2025
603881.SH	12/20/2024	SDB3260123476	1,500.00	2.2806	3,515.68	3,420.94	0.0000	4.3300	50.0000	0.0000	(1.2686)	(0.1425)	0.0000	3	(1.4111)	01/06/2025
603881.SH	12/20/2024	SDB3260123476	9,600.00	2.2806	22,500.36	21,894.03	0.0000	4.3300	50.0000	0.0000	(8.1189)	(0.9123)	0.0000	3	(9.0311)	01/06/2025
603881.SH	12/20/2024	SDB3260123476	13,600.00	2.2806	31,875.52	31,016.54	0.0000	4.3300	50.0000	0.0000	(11.5017)	(1.2924)	0.0000	3	(12.7941)	01/06/2025
603881.SH	12/20/2024	SDB3260123476	12,500.00	2.2806	29,297.35	28,507.85	0.0000	4.3300	50.0000	0.0000	(10.5715)	(1.1878)	0.0000	3	(11.7593)	01/06/2025
603881.SH	12/20/2024	SDB3260123476	6,200.00	2.2806	14,531.49	14,139.89	0.0000	4.3300	50.0000	0.0000	(5.2434)	(0.5892)	0.0000	3	(5.8326)	01/06/2025
603881.SH	12/20/2024	SDB3260123476	13,200.00	2.2806	30,938.00	30,104.29	0.0000	4.3300	50.0000	0.0000	(11.1635)	(1.2543)	0.0000	3	(12.4178)	01/06/2025
603881.SH	12/20/2024	SDB3260123476	200.00	2.2806	468.76	456.13	0.0000	4.3300	50.0000	0.0000	(0.1691)	(0.0190)	0.0000	3	(0.1881)	01/06/2025
603881.SH	12/20/2024	SDB3260123476	400.00	2.2806	937.52	912.25	0.0000	4.3300	50.0000	0.0000	(0.3383)	(0.0380)	0.0000	3	(0.3763)	01/06/2025
603881.SH	12/20/2024	SDB3260123476	800.00	2.2806	1,875.03	1,824.50	0.0000	4.3300	50.0000	0.0000	(0.6766)	(0.0760)	0.0000	3	(0.7526)	01/06/2025
603881.SH	12/20/2024	SDB3260123476	200.00	2.2806	468.76	456.13	0.0000	4.3300	50.0000	0.0000	(0.1691)	(0.0190)	0.0000	3	(0.1881)	01/06/2025
603881.SH	12/20/2024	SDB3260123476	100.00	2.2806	234.38	228.06	0.0000	4.3300	50.0000	0.0000	(0.0846)	(0.0095)	0.0000	3	(0.0941)	01/06/2025
603881.SH	12/20/2024	SDB3260123476	100.00	2.2806	234.38	228.06	0.0000	4.3300	50.0000	0.0000	(0.0846)	(0.0095)	0.0000	3	(0.0941)	01/06/2025
603881.SH	12/20/2024	SDB3260123476	100.00	2.2806	234.38	228.06	0.0000	4.3300	50.0000	0.0000	(0.0846)	(0.0095)	0.0000	3	(0.0941)	01/06/2025
603881.SH	12/20/2024	SDB3260123476	6,300.00	2.2806	14,765.86	14,367.96	0.0000	4.3300	50.0000	0.0000	(5.3280)	(0.5987)	0.0000	3	(5.9267)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHANGHAI ATHUB CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603881.SH	12/20/2024	SDB3260123476	7,600.00	2.2806	17,812.79	17,332.77	0.0000	4.3300	50.0000	0.0000	(6.4274)	(0.7222)	0.0000	3	(7.1496)	01/06/2025
603881.SH	12/20/2024	SDB3260123476	2,000.00	2.2806	4,687.58	4,561.26	0.0000	4.3300	50.0000	0.0000	(1.6914)	(0.1901)	0.0000	3	(1.8815)	01/06/2025
603881.SH	12/20/2024	SDB3260123476	1,500.00	2.2806	3,515.68	3,420.94	0.0000	4.3300	50.0000	0.0000	(1.2686)	(0.1425)	0.0000	3	(1.4111)	01/06/2025
603881.SH	12/20/2024	SDB3260123476	100.00	2.2806	234.38	228.06	0.0000	4.3300	50.0000	0.0000	(0.0846)	(0.0095)	0.0000	3	(0.0941)	01/06/2025
603881.SH	12/20/2024	SDB3260123476	300.00	2.2806	703.14	684.19	0.0000	4.3300	50.0000	0.0000	(0.2537)	(0.0285)	0.0000	3	(0.2822)	01/06/2025
603881.SH	12/20/2024	SDB3260123476	100.00	2.2806	234.38	228.06	0.0000	4.3300	50.0000	0.0000	(0.0846)	(0.0095)	0.0000	3	(0.0941)	01/06/2025
603881.SH	12/20/2024	SDB3260123476	2,800.00	2.2806	6,562.61	6,385.76	0.0000	4.3300	50.0000	0.0000	(2.3680)	(0.2661)	0.0000	3	(2.6341)	01/06/2025
603881.SH	12/20/2024	SDB3260123476	2,500.00	2.2806	5,859.47	5,701.57	0.0000	4.3300	50.0000	0.0000	(2.1143)	(0.2376)	0.0000	3	(2.3519)	01/06/2025
603881.SH	12/20/2024	SDB3260123476	2,600.00	2.2806	6,093.85	5,929.63	0.0000	4.3300	50.0000	0.0000	(2.1989)	(0.2471)	0.0000	3	(2.4459)	01/06/2025
603881.SH	12/19/2024	SDB3260123476	2,300.00	2.3356	5,425.97	5,371.77	0.0000	4.5800	50.0000	0.0000	(0.6903)	(0.0746)	0.0000	1	(0.7649)	01/06/2025
603881.SH	12/19/2024	SDB3260123476	900.00	2.3356	2,129.64	2,102.00	0.0000	4.5800	50.0000	0.0000	(0.2709)	(0.0292)	0.0000	1	(0.3001)	01/06/2025
603881.SH	12/19/2024	SDB3260123476	2,300.00	2.3356	5,390.71	5,371.77	0.0000	4.5800	50.0000	0.0000	(0.6858)	(0.0746)	0.0000	1	(0.7604)	01/06/2025
603881.SH	12/19/2024	SDB3260123476	1,500.00	2.3356	3,515.68	3,503.33	0.0000	4.5800	50.0000	0.0000	(0.4473)	(0.0487)	0.0000	1	(0.4959)	01/06/2025
603881.SH	12/19/2024	SDB3260123476	1,300.00	2.3356	3,046.92	3,036.22	0.0000	4.5800	50.0000	0.0000	(0.3876)	(0.0422)	0.0000	1	(0.4298)	01/06/2025
603881.SH	12/19/2024	SDB3260123476	1,600.00	2.3356	3,750.06	3,736.89	0.0000	4.5800	50.0000	0.0000	(0.4771)	(0.0519)	0.0000	1	(0.5290)	01/06/2025
603881.SH	12/19/2024	SDB3260123476	3,700.00	2.3356	8,672.02	8,641.55	0.0000	4.5800	50.0000	0.0000	(1.1033)	(0.1200)	0.0000	1	(1.2233)	01/06/2025
603881.SH	12/19/2024	SDB3260123476	3,000.00	2.3356	7,031.36	7,006.66	0.0000	4.5800	50.0000	0.0000	(0.8945)	(0.0973)	0.0000	1	(0.9919)	01/06/2025
603881.SH	12/19/2024	SDB3260123476	700.00	2.3356	1,640.65	1,634.89	0.0000	4.5800	50.0000	0.0000	(0.2087)	(0.0227)	0.0000	1	(0.2314)	01/06/2025
603881.SH	12/19/2024	SDB3260123476	200.00	2.3356	468.76	467.11	0.0000	4.5800	50.0000	0.0000	(0.0596)	(0.0065)	0.0000	1	(0.0661)	01/06/2025
603881.SH	12/19/2024	SDB3260123476	500.00	2.3356	1,171.89	1,167.78	0.0000	4.5800	50.0000	0.0000	(0.1491)	(0.0162)	0.0000	1	(0.1653)	01/06/2025
603881.SH	12/19/2024	SDB3260123476	1,000.00	2.3356	2,343.79	2,335.55	0.0000	4.5800	50.0000	0.0000	(0.2982)	(0.0324)	0.0000	1	(0.3306)	01/06/2025
603881.SH	12/19/2024	SDB3260123476	5,200.00	2.3356	12,187.70	12,144.88	0.0000	4.5800	50.0000	0.0000	(1.5505)	(0.1687)	0.0000	1	(1.7192)	01/06/2025
603881.SH	12/19/2024	SDB3260123476	100.00	2.3356	234.38	233.56	0.0000	4.5800	50.0000	0.0000	(0.0298)	(0.0032)	0.0000	1	(0.0331)	01/06/2025
603881.SH	12/19/2024	SDB3260123476	1,100.00	2.3356	2,578.17	2,569.11	0.0000	4.5800	50.0000	0.0000	(0.3280)	(0.0357)	0.0000	1	(0.3637)	01/06/2025
603881.SH	12/19/2024	SDB3260123476	1,300.00	2.3356	3,046.92	3,036.22	0.0000	4.5800	50.0000	0.0000	(0.3876)	(0.0422)	0.0000	1	(0.4298)	01/06/2025
603881.SH	12/19/2024	SDB3260123476	100.00	2.3356	234.38	233.56	0.0000	4.5800	50.0000	0.0000	(0.0298)	(0.0032)	0.0000	1	(0.0331)	01/06/2025
603881.SH	12/19/2024	SDB3260123476	3,500.00	2.3356	8,203.26	8,174.44	0.0000	4.5800	50.0000	0.0000	(1.0436)	(0.1135)	0.0000	1	(1.1572)	01/06/2025
603881.SH	12/19/2024	SDB3260123476	800.00	2.3356	1,875.03	1,868.44	0.0000	4.5800	50.0000	0.0000	(0.2385)	(0.0260)	0.0000	1	(0.2645)	01/06/2025
603881.SH	12/19/2024	SDB3260123476	3,100.00	2.3356	7,265.74	7,240.22	0.0000	4.5800	50.0000	0.0000	(0.9244)	(0.1006)	0.0000	1	(1.0249)	01/06/2025
603881.SH	12/19/2024	SDB3260123476	800.00	2.3356	1,875.03	1,868.44	0.0000	4.5800	50.0000	0.0000	(0.2385)	(0.0260)	0.0000	1	(0.2645)	01/06/2025
603881.SH	12/19/2024	SDB3260123476	1,500.00	2.3356	3,515.68	3,503.33	0.0000	4.5800	50.0000	0.0000	(0.4473)	(0.0487)	0.0000	1	(0.4959)	01/06/2025
603881.SH	12/19/2024	SDB3260123476	2,400.00	2.3356	5,625.09	5,605.33	0.0000	4.5800	50.0000	0.0000	(0.7156)	(0.0779)	0.0000	1	(0.7935)	01/06/2025
603881.SH	12/19/2024	SDB3260123476	30,100.00	2.3356	70,548.02	70,300.18	0.0000	4.5800	50.0000	0.0000	(8.9753)	(0.9764)	0.0000	1	(9.9517)	01/06/2025
603881.SH	12/19/2024	SDB3260123476	6,500.00	2.3356	15,234.62	15,181.10	0.0000	4.5800	50.0000	0.0000	(1.9382)	(0.2108)	0.0000	1	(2.1490)	01/06/2025
603881.SH	12/19/2024	SDB3260123476	300.00	2.3356	703.14	700.67	0.0000	4.5800	50.0000	0.0000	(0.0895)	(0.0097)	0.0000	1	(0.0992)	01/06/2025
603881.SH	12/19/2024	SDB3260123476	500.00	2.3356	1,171.89	1,167.78	0.0000	4.5800	50.0000	0.0000	(0.1491)	(0.0162)	0.0000	1	(0.1653)	01/06/2025
603881.SH	12/19/2024	SDB3260123476	700.00	2.3356	1,640.65	1,634.89	0.0000	4.5800	50.0000	0.0000	(0.2087)	(0.0227)	0.0000	1	(0.2314)	01/06/2025
603881.SH	12/19/2024	SDB3260123476	1,500.00	2.3356	3,515.68	3,503.33	0.0000	4.5800	50.0000	0.0000	(0.4473)	(0.0487)	0.0000	1	(0.4959)	01/06/2025
603881.SH	12/19/2024	SDB3260123476	9,600.00	2.3356	22,500.36	22,421.32	0.0000	4.5800	50.0000	0.0000	(2.8625)	(0.3114)	0.0000	1	(3.1740)	01/06/2025
603881.SH	12/19/2024	SDB3260123476	13,600.00	2.3356	31,875.52	31,763.53	0.0000	4.5800	50.0000	0.0000	(4.0553)	(0.4412)	0.0000	1	(4.4964)	01/06/2025
603881.SH	12/19/2024	SDB3260123476	12,500.00	2.3356	29,297.35	29,194.43	0.0000	4.5800	50.0000	0.0000	(3.7273)	(0.4055)	0.0000	1	(4.1328)	01/06/2025
603881.SH	12/19/2024	SDB3260123476	6,200.00	2.3356	14,531.49	14,480.43	0.0000	4.5800	50.0000	0.0000	(1.8487)	(0.2011)	0.0000	1	(2.0498)	01/06/2025
603881.SH	12/19/2024	SDB3260123476	13,200.00	2.3356	30,938.00	30,829.31	0.0000	4.5800	50.0000	0.0000	(3.9360)	(0.4282)	0.0000	1	(4.3642)	01/06/2025
603881.SH	12/19/2024	SDB3260123476	200.00	2.3356	468.76	467.11	0.0000	4.5800	50.0000	0.0000	(0.0596)	(0.0065)	0.0000	1	(0.0661)	01/06/2025
603881.SH	12/19/2024	SDB3260123476	400.00	2.3356	937.52	934.22	0.0000	4.5800	50.0000	0.0000	(0.1193)	(0.0130)	0.0000	1	(0.1322)	01/06/2025
603881.SH	12/19/2024	SDB3260123476	800.00	2.3356	1,875.03	1,868.44	0.0000	4.5800	50.0000	0.0000	(0.2385)	(0.0260)	0.0000	1	(0.2645)	01/06/2025
603881.SH	12/19/2024	SDB3260123476	200.00	2.3356	468.76	467.11	0.0000	4.5800	50.0000	0.0000	(0.0596)	(0.0065)	0.0000	1	(0.0661)	01/06/2025
603881.SH	12/19/2024	SDB3260123476	100.00	2.3356	234.38	233.56	0.0000	4.5800	50.0000	0.0000	(0.0298)	(0.0032)	0.0000	1	(0.0331)	01/06/2025
603881.SH	12/19/2024	SDB3260123476	100.00	2.3356	234.38	233.56	0.0000	4.5800	50.0000	0.0000	(0.0298)	(0.0032)	0.0000	1	(0.0331)	01/06/2025
603881.SH	12/19/2024	SDB3260123476	100.00	2.3356	234.38	233.56	0.0000	4.5800	50.0000	0.0000	(0.0298)	(0.0032)	0.0000	1	(0.0331)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6



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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHANGHAI ATHUB CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603881.SH	12/19/2024	SDB3260123476	6,300.00	2.3356	14,765.86	14,713.99	0.0000	4.5800	50.0000	0.0000	(1.8785)	(0.2044)	0.0000	1	(2.0829)	01/06/2025
603881.SH	12/19/2024	SDB3260123476	7,600.00	2.3356	17,812.79	17,750.21	0.0000	4.5800	50.0000	0.0000	(2.2662)	(0.2465)	0.0000	1	(2.5127)	01/06/2025
603881.SH	12/19/2024	SDB3260123476	2,000.00	2.3356	4,687.58	4,671.11	0.0000	4.5800	50.0000	0.0000	(0.5964)	(0.0649)	0.0000	1	(0.6612)	01/06/2025
603881.SH	12/19/2024	SDB3260123476	1,500.00	2.3356	3,515.68	3,503.33	0.0000	4.5800	50.0000	0.0000	(0.4473)	(0.0487)	0.0000	1	(0.4959)	01/06/2025
603881.SH	12/19/2024	SDB3260123476	100.00	2.3356	234.38	233.56	0.0000	4.5800	50.0000	0.0000	(0.0298)	(0.0032)	0.0000	1	(0.0331)	01/06/2025
603881.SH	12/19/2024	SDB3260123476	300.00	2.3356	703.14	700.67	0.0000	4.5800	50.0000	0.0000	(0.0895)	(0.0097)	0.0000	1	(0.0992)	01/06/2025
603881.SH	12/19/2024	SDB3260123476	100.00	2.3356	234.38	233.56	0.0000	4.5800	50.0000	0.0000	(0.0298)	(0.0032)	0.0000	1	(0.0331)	01/06/2025
603881.SH	12/19/2024	SDB3260123476	2,800.00	2.3356	6,562.61	6,539.55	0.0000	4.5800	50.0000	0.0000	(0.8349)	(0.0908)	0.0000	1	(0.9257)	01/06/2025
603881.SH	12/19/2024	SDB3260123476	2,500.00	2.3356	5,859.47	5,838.89	0.0000	4.5800	50.0000	0.0000	(0.7455)	(0.0811)	0.0000	1	(0.8266)	01/06/2025
603881.SH	12/19/2024	SDB3260123476	2,600.00	2.3356	6,093.85	6,072.44	0.0000	4.5800	50.0000	0.0000	(0.7753)	(0.0843)	0.0000	1	(0.8596)	01/06/2025
603881.SH	12/18/2024	SDB3260123476	2,300.00	2.3694	5,425.97	5,449.71	0.0000	4.5800	50.0000	0.0000	(0.6903)	(0.0757)	0.0000	1	(0.7660)	01/06/2025
603881.SH	12/18/2024	SDB3260123476	900.00	2.3694	2,129.64	2,132.49	0.0000	4.5800	50.0000	0.0000	(0.2709)	(0.0296)	0.0000	1	(0.3006)	01/06/2025
603881.SH	12/18/2024	SDB3260123476	2,300.00	2.3694	5,390.71	5,449.71	0.0000	4.5800	50.0000	0.0000	(0.6858)	(0.0757)	0.0000	1	(0.7615)	01/06/2025
603881.SH	12/18/2024	SDB3260123476	1,500.00	2.3694	3,515.68	3,554.16	0.0000	4.5800	50.0000	0.0000	(0.4473)	(0.0494)	0.0000	1	(0.4966)	01/06/2025
603881.SH	12/18/2024	SDB3260123476	1,300.00	2.3694	3,046.92	3,080.27	0.0000	4.5800	50.0000	0.0000	(0.3876)	(0.0428)	0.0000	1	(0.4304)	01/06/2025
603881.SH	12/18/2024	SDB3260123476	1,600.00	2.3694	3,750.06	3,791.10	0.0000	4.5800	50.0000	0.0000	(0.4771)	(0.0527)	0.0000	1	(0.5297)	01/06/2025
603881.SH	12/18/2024	SDB3260123476	3,700.00	2.3694	8,672.02	8,766.92	0.0000	4.5800	50.0000	0.0000	(1.1033)	(0.1218)	0.0000	1	(1.2250)	01/06/2025
603881.SH	12/18/2024	SDB3260123476	3,000.00	2.3694	7,031.36	7,108.31	0.0000	4.5800	50.0000	0.0000	(0.8945)	(0.0987)	0.0000	1	(0.9933)	01/06/2025
603881.SH	12/18/2024	SDB3260123476	700.00	2.3694	1,640.65	1,658.61	0.0000	4.5800	50.0000	0.0000	(0.2087)	(0.0230)	0.0000	1	(0.2318)	01/06/2025
603881.SH	12/18/2024	SDB3260123476	200.00	2.3694	468.76	473.89	0.0000	4.5800	50.0000	0.0000	(0.0596)	(0.0066)	0.0000	1	(0.0662)	01/06/2025
603881.SH	12/18/2024	SDB3260123476	500.00	2.3694	1,171.89	1,184.72	0.0000	4.5800	50.0000	0.0000	(0.1491)	(0.0165)	0.0000	1	(0.1655)	01/06/2025
603881.SH	12/18/2024	SDB3260123476	1,000.00	2.3694	2,343.79	2,369.44	0.0000	4.5800	50.0000	0.0000	(0.2982)	(0.0329)	0.0000	1	(0.3311)	01/06/2025
603881.SH	12/18/2024	SDB3260123476	5,200.00	2.3694	12,187.70	12,321.07	0.0000	4.5800	50.0000	0.0000	(1.5505)	(0.1711)	0.0000	1	(1.7217)	01/06/2025
603881.SH	12/18/2024	SDB3260123476	100.00	2.3694	234.38	236.94	0.0000	4.5800	50.0000	0.0000	(0.0298)	(0.0033)	0.0000	1	(0.0331)	01/06/2025
603881.SH	12/18/2024	SDB3260123476	1,100.00	2.3694	2,578.17	2,606.38	0.0000	4.5800	50.0000	0.0000	(0.3280)	(0.0362)	0.0000	1	(0.3642)	01/06/2025
603881.SH	12/18/2024	SDB3260123476	1,300.00	2.3694	3,046.92	3,080.27	0.0000	4.5800	50.0000	0.0000	(0.3876)	(0.0428)	0.0000	1	(0.4304)	01/06/2025
603881.SH	12/18/2024	SDB3260123476	100.00	2.3694	234.38	236.94	0.0000	4.5800	50.0000	0.0000	(0.0298)	(0.0033)	0.0000	1	(0.0331)	01/06/2025
603881.SH	12/18/2024	SDB3260123476	3,500.00	2.3694	8,203.26	8,293.03	0.0000	4.5800	50.0000	0.0000	(1.0436)	(0.1152)	0.0000	1	(1.1588)	01/06/2025
603881.SH	12/18/2024	SDB3260123476	800.00	2.3694	1,875.03	1,895.55	0.0000	4.5800	50.0000	0.0000	(0.2385)	(0.0263)	0.0000	1	(0.2649)	01/06/2025
603881.SH	12/18/2024	SDB3260123476	3,100.00	2.3694	7,265.74	7,345.25	0.0000	4.5800	50.0000	0.0000	(0.9244)	(0.1020)	0.0000	1	(1.0264)	01/06/2025
603881.SH	12/18/2024	SDB3260123476	800.00	2.3694	1,875.03	1,895.55	0.0000	4.5800	50.0000	0.0000	(0.2385)	(0.0263)	0.0000	1	(0.2649)	01/06/2025
603881.SH	12/18/2024	SDB3260123476	1,500.00	2.3694	3,515.68	3,554.16	0.0000	4.5800	50.0000	0.0000	(0.4473)	(0.0494)	0.0000	1	(0.4966)	01/06/2025
603881.SH	12/18/2024	SDB3260123476	2,400.00	2.3694	5,625.09	5,686.65	0.0000	4.5800	50.0000	0.0000	(0.7156)	(0.0790)	0.0000	1	(0.7946)	01/06/2025
603881.SH	12/18/2024	SDB3260123476	30,100.00	2.3694	70,548.02	71,320.05	0.0000	4.5800	50.0000	0.0000	(8.9753)	(0.9906)	0.0000	1	(9.9658)	01/06/2025
603881.SH	12/18/2024	SDB3260123476	6,500.00	2.3694	15,234.62	15,401.34	0.0000	4.5800	50.0000	0.0000	(1.9382)	(0.2139)	0.0000	1	(2.1521)	01/06/2025
603881.SH	12/18/2024	SDB3260123476	300.00	2.3694	703.14	710.83	0.0000	4.5800	50.0000	0.0000	(0.0895)	(0.0099)	0.0000	1	(0.0993)	01/06/2025
603881.SH	12/18/2024	SDB3260123476	500.00	2.3694	1,171.89	1,184.72	0.0000	4.5800	50.0000	0.0000	(0.1491)	(0.0165)	0.0000	1	(0.1655)	01/06/2025
603881.SH	12/18/2024	SDB3260123476	700.00	2.3694	1,640.65	1,658.61	0.0000	4.5800	50.0000	0.0000	(0.2087)	(0.0230)	0.0000	1	(0.2318)	01/06/2025
603881.SH	12/18/2024	SDB3260123476	1,500.00	2.3694	3,515.68	3,554.16	0.0000	4.5800	50.0000	0.0000	(0.4473)	(0.0494)	0.0000	1	(0.4966)	01/06/2025
603881.SH	12/18/2024	SDB3260123476	9,600.00	2.3694	22,500.36	22,746.60	0.0000	4.5800	50.0000	0.0000	(2.8625)	(0.3159)	0.0000	1	(3.1785)	01/06/2025
603881.SH	12/18/2024	SDB3260123476	13,600.00	2.3694	31,875.52	32,224.34	0.0000	4.5800	50.0000	0.0000	(4.0553)	(0.4476)	0.0000	1	(4.5028)	01/06/2025
603881.SH	12/18/2024	SDB3260123476	12,500.00	2.3694	29,297.35	29,617.96	0.0000	4.5800	50.0000	0.0000	(3.7273)	(0.4114)	0.0000	1	(4.1386)	01/06/2025
603881.SH	12/18/2024	SDB3260123476	6,200.00	2.3694	14,531.49	14,690.51	0.0000	4.5800	50.0000	0.0000	(1.8487)	(0.2040)	0.0000	1	(2.0528)	01/06/2025
603881.SH	12/18/2024	SDB3260123476	13,200.00	2.3694	30,938.00	31,276.57	0.0000	4.5800	50.0000	0.0000	(3.9360)	(0.4344)	0.0000	1	(4.3704)	01/06/2025
603881.SH	12/18/2024	SDB3260123476	200.00	2.3694	468.76	473.89	0.0000	4.5800	50.0000	0.0000	(0.0596)	(0.0066)	0.0000	1	(0.0662)	01/06/2025
603881.SH	12/18/2024	SDB3260123476	400.00	2.3694	937.52	947.77	0.0000	4.5800	50.0000	0.0000	(0.1193)	(0.0132)	0.0000	1	(0.1324)	01/06/2025
603881.SH	12/18/2024	SDB3260123476	800.00	2.3694	1,875.03	1,895.55	0.0000	4.5800	50.0000	0.0000	(0.2385)	(0.0263)	0.0000	1	(0.2649)	01/06/2025
603881.SH	12/18/2024	SDB3260123476	200.00	2.3694	468.76	473.89	0.0000	4.5800	50.0000	0.0000	(0.0596)	(0.0066)	0.0000	1	(0.0662)	01/06/2025
603881.SH	12/18/2024	SDB3260123476	100.00	2.3694	234.38	236.94	0.0000	4.5800	50.0000	0.0000	(0.0298)	(0.0033)	0.0000	1	(0.0331)	01/06/2025
603881.SH	12/18/2024	SDB3260123476	100.00	2.3694	234.38	236.94	0.0000	4.5800	50.0000	0.0000	(0.0298)	(0.0033)	0.0000	1	(0.0331)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHANGHAI ATHUB CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603881.SH	12/18/2024	SDB3260123476	100.00	2.3694	234.38	236.94	0.0000	4.5800	50.0000	0.0000	(0.0298)	(0.0033)	0.0000	1	(0.0331)	01/06/2025
603881.SH	12/18/2024	SDB3260123476	6,300.00	2.3694	14,765.86	14,927.45	0.0000	4.5800	50.0000	0.0000	(1.8785)	(0.2073)	0.0000	1	(2.0859)	01/06/2025
603881.SH	12/18/2024	SDB3260123476	7,600.00	2.3694	17,812.79	18,007.72	0.0000	4.5800	50.0000	0.0000	(2.2662)	(0.2501)	0.0000	1	(2.5163)	01/06/2025
603881.SH	12/18/2024	SDB3260123476	2,000.00	2.3694	4,687.58	4,738.87	0.0000	4.5800	50.0000	0.0000	(0.5964)	(0.0658)	0.0000	1	(0.6622)	01/06/2025
603881.SH	12/18/2024	SDB3260123476	1,500.00	2.3694	3,515.68	3,554.16	0.0000	4.5800	50.0000	0.0000	(0.4473)	(0.0494)	0.0000	1	(0.4966)	01/06/2025
603881.SH	12/18/2024	SDB3260123476	100.00	2.3694	234.38	236.94	0.0000	4.5800	50.0000	0.0000	(0.0298)	(0.0033)	0.0000	1	(0.0331)	01/06/2025
603881.SH	12/18/2024	SDB3260123476	300.00	2.3694	703.14	710.83	0.0000	4.5800	50.0000	0.0000	(0.0895)	(0.0099)	0.0000	1	(0.0993)	01/06/2025
603881.SH	12/18/2024	SDB3260123476	100.00	2.3694	234.38	236.94	0.0000	4.5800	50.0000	0.0000	(0.0298)	(0.0033)	0.0000	1	(0.0331)	01/06/2025
603881.SH	12/18/2024	SDB3260123476	2,800.00	2.3694	6,562.61	6,634.42	0.0000	4.5800	50.0000	0.0000	(0.8349)	(0.0921)	0.0000	1	(0.9271)	01/06/2025
603881.SH	12/18/2024	SDB3260123476	2,500.00	2.3694	5,859.47	5,923.59	0.0000	4.5800	50.0000	0.0000	(0.7455)	(0.0823)	0.0000	1	(0.8277)	01/06/2025
603881.SH	12/18/2024	SDB3260123476	2,600.00	2.3694	6,093.85	6,160.54	0.0000	4.5800	50.0000	0.0000	(0.7753)	(0.0856)	0.0000	1	(0.8608)	01/06/2025
603881.SH	12/17/2024	SDB3260123476	2,300.00	2.3933	5,425.97	5,504.56	0.0000	4.5800	50.0000	0.0000	(0.6903)	(0.0765)	0.0000	1	(0.7668)	01/06/2025
603881.SH	12/17/2024	SDB3260123476	900.00	2.3933	2,129.64	2,153.96	0.0000	4.5800	50.0000	0.0000	(0.2709)	(0.0299)	0.0000	1	(0.3009)	01/06/2025
603881.SH	12/17/2024	SDB3260123476	2,300.00	2.3933	5,390.71	5,504.56	0.0000	4.5800	50.0000	0.0000	(0.6858)	(0.0765)	0.0000	1	(0.7623)	01/06/2025
603881.SH	12/17/2024	SDB3260123476	1,500.00	2.3933	3,515.68	3,589.93	0.0000	4.5800	50.0000	0.0000	(0.4473)	(0.0499)	0.0000	1	(0.4971)	01/06/2025
603881.SH	12/17/2024	SDB3260123476	1,300.00	2.3933	3,046.92	3,111.28	0.0000	4.5800	50.0000	0.0000	(0.3876)	(0.0432)	0.0000	1	(0.4308)	01/06/2025
603881.SH	12/17/2024	SDB3260123476	1,600.00	2.3933	3,750.06	3,829.26	0.0000	4.5800	50.0000	0.0000	(0.4771)	(0.0532)	0.0000	1	(0.5303)	01/06/2025
603881.SH	12/17/2024	SDB3260123476	3,700.00	2.3933	8,672.02	8,855.17	0.0000	4.5800	50.0000	0.0000	(1.1033)	(0.1230)	0.0000	1	(1.2263)	01/06/2025
603881.SH	12/17/2024	SDB3260123476	3,000.00	2.3933	7,031.36	7,179.87	0.0000	4.5800	50.0000	0.0000	(0.8945)	(0.0997)	0.0000	1	(0.9943)	01/06/2025
603881.SH	12/17/2024	SDB3260123476	700.00	2.3933	1,640.65	1,675.30	0.0000	4.5800	50.0000	0.0000	(0.2087)	(0.0233)	0.0000	1	(0.2320)	01/06/2025
603881.SH	12/17/2024	SDB3260123476	200.00	2.3933	468.76	478.66	0.0000	4.5800	50.0000	0.0000	(0.0596)	(0.0066)	0.0000	1	(0.0663)	01/06/2025
603881.SH	12/17/2024	SDB3260123476	500.00	2.3933	1,171.89	1,196.64	0.0000	4.5800	50.0000	0.0000	(0.1491)	(0.0166)	0.0000	1	(0.1657)	01/06/2025
603881.SH	12/17/2024	SDB3260123476	1,000.00	2.3933	2,343.79	2,393.29	0.0000	4.5800	50.0000	0.0000	(0.2982)	(0.0332)	0.0000	1	(0.3314)	01/06/2025
603881.SH	12/17/2024	SDB3260123476	5,200.00	2.3933	12,187.70	12,445.10	0.0000	4.5800	50.0000	0.0000	(1.5505)	(0.1728)	0.0000	1	(1.7234)	01/06/2025
603881.SH	12/17/2024	SDB3260123476	100.00	2.3933	234.38	239.33	0.0000	4.5800	50.0000	0.0000	(0.0298)	(0.0033)	0.0000	1	(0.0331)	01/06/2025
603881.SH	12/17/2024	SDB3260123476	1,100.00	2.3933	2,578.17	2,632.62	0.0000	4.5800	50.0000	0.0000	(0.3280)	(0.0366)	0.0000	1	(0.3646)	01/06/2025
603881.SH	12/17/2024	SDB3260123476	1,300.00	2.3933	3,046.92	3,111.28	0.0000	4.5800	50.0000	0.0000	(0.3876)	(0.0432)	0.0000	1	(0.4308)	01/06/2025
603881.SH	12/17/2024	SDB3260123476	100.00	2.3933	234.38	239.33	0.0000	4.5800	50.0000	0.0000	(0.0298)	(0.0033)	0.0000	1	(0.0331)	01/06/2025
603881.SH	12/17/2024	SDB3260123476	3,500.00	2.3933	8,203.26	8,376.51	0.0000	4.5800	50.0000	0.0000	(1.0438)	(0.1163)	0.0000	1	(1.1600)	01/06/2025
603881.SH	12/17/2024	SDB3260123476	800.00	2.3933	1,875.03	1,914.63	0.0000	4.5800	50.0000	0.0000	(0.2385)	(0.0266)	0.0000	1	(0.2651)	01/06/2025
603881.SH	12/17/2024	SDB3260123476	3,100.00	2.3933	7,265.74	7,419.20	0.0000	4.5800	50.0000	0.0000	(0.9244)	(0.1030)	0.0000	1	(1.0274)	01/06/2025
603881.SH	12/17/2024	SDB3260123476	800.00	2.3933	1,875.03	1,914.63	0.0000	4.5800	50.0000	0.0000	(0.2385)	(0.0266)	0.0000	1	(0.2651)	01/06/2025
603881.SH	12/17/2024	SDB3260123476	1,500.00	2.3933	3,515.68	3,589.93	0.0000	4.5800	50.0000	0.0000	(0.4473)	(0.0499)	0.0000	1	(0.4971)	01/06/2025
603881.SH	12/17/2024	SDB3260123476	2,400.00	2.3933	5,625.09	5,743.89	0.0000	4.5800	50.0000	0.0000	(0.7156)	(0.0798)	0.0000	1	(0.7954)	01/06/2025
603881.SH	12/17/2024	SDB3260123476	30,100.00	2.3933	70,548.02	72,038.00	0.0000	4.5800	50.0000	0.0000	(8.9753)	(1.0005)	0.0000	1	(9.9758)	01/06/2025
603881.SH	12/17/2024	SDB3260123476	6,500.00	2.3933	15,234.62	15,556.38	0.0000	4.5800	50.0000	0.0000	(1.9382)	(0.2161)	0.0000	1	(2.1542)	01/06/2025
603881.SH	12/17/2024	SDB3260123476	300.00	2.3933	703.14	717.99	0.0000	4.5800	50.0000	0.0000	(0.0895)	(0.0100)	0.0000	1	(0.0994)	01/06/2025
603881.SH	12/17/2024	SDB3260123476	500.00	2.3933	1,171.89	1,196.64	0.0000	4.5800	50.0000	0.0000	(0.1491)	(0.0166)	0.0000	1	(0.1657)	01/06/2025
603881.SH	12/17/2024	SDB3260123476	700.00	2.3933	1,640.65	1,675.30	0.0000	4.5800	50.0000	0.0000	(0.2087)	(0.0233)	0.0000	1	(0.2320)	01/06/2025
603881.SH	12/17/2024	SDB3260123476	1,500.00	2.3933	3,515.68	3,589.93	0.0000	4.5800	50.0000	0.0000	(0.4473)	(0.0499)	0.0000	1	(0.4971)	01/06/2025
603881.SH	12/17/2024	SDB3260123476	9,600.00	2.3933	22,500.36	22,975.57	0.0000	4.5800	50.0000	0.0000	(2.8625)	(0.3191)	0.0000	1	(3.1817)	01/06/2025
603881.SH	12/17/2024	SDB3260123476	13,600.00	2.3933	31,875.52	32,548.73	0.0000	4.5800	50.0000	0.0000	(4.0553)	(0.4521)	0.0000	1	(4.5073)	01/06/2025
603881.SH	12/17/2024	SDB3260123476	12,500.00	2.3933	29,297.35	29,916.11	0.0000	4.5800	50.0000	0.0000	(3.7273)	(0.4155)	0.0000	1	(4.1428)	01/06/2025
603881.SH	12/17/2024	SDB3260123476	6,200.00	2.3933	14,531.49	14,838.39	0.0000	4.5800	50.0000	0.0000	(1.8487)	(0.2061)	0.0000	1	(2.0548)	01/06/2025
603881.SH	12/17/2024	SDB3260123476	13,200.00	2.3933	30,938.00	31,591.41	0.0000	4.5800	50.0000	0.0000	(3.9360)	(0.4388)	0.0000	1	(4.3748)	01/06/2025
603881.SH	12/17/2024	SDB3260123476	200.00	2.3933	468.76	478.66	0.0000	4.5800	50.0000	0.0000	(0.0596)	(0.0066)	0.0000	1	(0.0663)	01/06/2025
603881.SH	12/17/2024	SDB3260123476	400.00	2.3933	937.52	957.32	0.0000	4.5800	50.0000	0.0000	(0.1193)	(0.0133)	0.0000	1	(0.1326)	01/06/2025
603881.SH	12/17/2024	SDB3260123476	800.00	2.3933	1,875.03	1,914.63	0.0000	4.5800	50.0000	0.0000	(0.2385)	(0.0266)	0.0000	1	(0.2651)	01/06/2025
603881.SH	12/17/2024	SDB3260123476	200.00	2.3933	468.76	478.66	0.0000	4.5800	50.0000	0.0000	(0.0596)	(0.0066)	0.0000	1	(0.0663)	01/06/2025
603881.SH	12/17/2024	SDB3260123476	100.00	2.3933	234.38	239.33	0.0000	4.5800	50.0000	0.0000	(0.0298)	(0.0033)	0.0000	1	(0.0331)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHANGHAI ATHUB CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603881.SH	12/17/2024	SDB3260123476	100.00	2.3933	234.38	239.33	0.0000	4.5800	50.0000	0.0000	(0.0298)	(0.0033)	0.0000	1	(0.0331)	01/06/2025
603881.SH	12/17/2024	SDB3260123476	100.00	2.3933	234.38	239.33	0.0000	4.5800	50.0000	0.0000	(0.0298)	(0.0033)	0.0000	1	(0.0331)	01/06/2025
603881.SH	12/17/2024	SDB3260123476	6,300.00	2.3933	14,765.86	15,077.72	0.0000	4.5800	50.0000	0.0000	(0.2785)	(0.2094)	0.0000	1	(2.0880)	01/06/2025
603881.SH	12/17/2024	SDB3260123476	7,600.00	2.3933	17,812.79	18,189.00	0.0000	4.5800	50.0000	0.0000	(2.2662)	(0.2526)	0.0000	1	(2.5188)	01/06/2025
603881.SH	12/17/2024	SDB3260123476	2,000.00	2.3933	4,687.58	4,786.58	0.0000	4.5800	50.0000	0.0000	(0.5964)	(0.0665)	0.0000	1	(0.6628)	01/06/2025
603881.SH	12/17/2024	SDB3260123476	1,500.00	2.3933	3,515.68	3,589.93	0.0000	4.5800	50.0000	0.0000	(0.4473)	(0.0499)	0.0000	1	(0.4971)	01/06/2025
603881.SH	12/17/2024	SDB3260123476	100.00	2.3933	234.38	239.33	0.0000	4.5800	50.0000	0.0000	(0.0298)	(0.0033)	0.0000	1	(0.0331)	01/06/2025
603881.SH	12/17/2024	SDB3260123476	300.00	2.3933	703.14	717.99	0.0000	4.5800	50.0000	0.0000	(0.0895)	(0.0100)	0.0000	1	(0.0994)	01/06/2025
603881.SH	12/17/2024	SDB3260123476	100.00	2.3933	234.38	239.33	0.0000	4.5800	50.0000	0.0000	(0.0298)	(0.0033)	0.0000	1	(0.0331)	01/06/2025
603881.SH	12/17/2024	SDB3260123476	2,800.00	2.3933	6,562.61	6,701.21	0.0000	4.5800	50.0000	0.0000	(0.8349)	(0.0931)	0.0000	1	(0.9280)	01/06/2025
603881.SH	12/17/2024	SDB3260123476	2,500.00	2.3933	5,859.47	5,983.22	0.0000	4.5800	50.0000	0.0000	(0.7455)	(0.0831)	0.0000	1	(0.8286)	01/06/2025
603881.SH	12/17/2024	SDB3260123476	2,600.00	2.3933	6,093.85	6,222.55	0.0000	4.5800	50.0000	0.0000	(0.7753)	(0.0864)	0.0000	1	(0.8617)	01/06/2025
603881.SH	12/16/2024	SDB3260123476	2,300.00	2.4006	5,425.97	5,521.28	0.0000	4.5800	50.0000	0.0000	(0.6903)	(0.0767)	0.0000	1	(0.7670)	01/06/2025
603881.SH	12/16/2024	SDB3260123476	900.00	2.4006	2,129.64	2,160.50	0.0000	4.5800	50.0000	0.0000	(0.2709)	(0.0300)	0.0000	1	(0.3009)	01/06/2025
603881.SH	12/16/2024	SDB3260123476	2,300.00	2.4006	5,390.71	5,521.28	0.0000	4.5800	50.0000	0.0000	(0.6858)	(0.0767)	0.0000	1	(0.7625)	01/06/2025
603881.SH	12/16/2024	SDB3260123476	1,500.00	2.4006	3,515.68	3,600.84	0.0000	4.5800	50.0000	0.0000	(0.4473)	(0.0500)	0.0000	1	(0.4973)	01/06/2025
603881.SH	12/16/2024	SDB3260123476	1,300.00	2.4006	3,046.92	3,120.72	0.0000	4.5800	50.0000	0.0000	(0.3876)	(0.0433)	0.0000	1	(0.4310)	01/06/2025
603881.SH	12/16/2024	SDB3260123476	1,600.00	2.4006	3,750.06	3,840.89	0.0000	4.5800	50.0000	0.0000	(0.4771)	(0.0533)	0.0000	1	(0.5304)	01/06/2025
603881.SH	12/16/2024	SDB3260123476	3,700.00	2.4006	8,672.02	8,882.06	0.0000	4.5800	50.0000	0.0000	(1.1033)	(0.1234)	0.0000	1	(1.2266)	01/06/2025
603881.SH	12/16/2024	SDB3260123476	3,000.00	2.4006	7,031.36	7,201.67	0.0000	4.5800	50.0000	0.0000	(0.8945)	(0.1000)	0.0000	1	(0.9946)	01/06/2025
603881.SH	12/16/2024	SDB3260123476	700.00	2.4006	1,640.65	1,680.39	0.0000	4.5800	50.0000	0.0000	(0.2087)	(0.0233)	0.0000	1	(0.2321)	01/06/2025
603881.SH	12/16/2024	SDB3260123476	200.00	2.4006	468.76	480.11	0.0000	4.5800	50.0000	0.0000	(0.0596)	(0.0067)	0.0000	1	(0.0663)	01/06/2025
603881.SH	12/16/2024	SDB3260123476	500.00	2.4006	1,171.89	1,200.28	0.0000	4.5800	50.0000	0.0000	(0.1491)	(0.0167)	0.0000	1	(0.1658)	01/06/2025
603881.SH	12/16/2024	SDB3260123476	1,000.00	2.4006	2,343.79	2,400.56	0.0000	4.5800	50.0000	0.0000	(0.2982)	(0.0333)	0.0000	1	(0.3315)	01/06/2025
603881.SH	12/16/2024	SDB3260123476	5,200.00	2.4006	12,187.70	12,482.90	0.0000	4.5800	50.0000	0.0000	(1.5505)	(0.1734)	0.0000	1	(1.7239)	01/06/2025
603881.SH	12/16/2024	SDB3260123476	100.00	2.4006	234.38	240.06	0.0000	4.5800	50.0000	0.0000	(0.0298)	(0.0033)	0.0000	1	(0.0332)	01/06/2025
603881.SH	12/16/2024	SDB3260123476	1,100.00	2.4006	2,578.17	2,640.61	0.0000	4.5800	50.0000	0.0000	(0.3280)	(0.0367)	0.0000	1	(0.3647)	01/06/2025
603881.SH	12/16/2024	SDB3260123476	1,300.00	2.4006	3,046.92	3,120.72	0.0000	4.5800	50.0000	0.0000	(0.3876)	(0.0433)	0.0000	1	(0.4310)	01/06/2025
603881.SH	12/16/2024	SDB3260123476	100.00	2.4006	234.38	240.06	0.0000	4.5800	50.0000	0.0000	(0.0298)	(0.0033)	0.0000	1	(0.0332)	01/06/2025
603881.SH	12/16/2024	SDB3260123476	3,500.00	2.4006	8,203.26	8,401.95	0.0000	4.5800	50.0000	0.0000	(1.0436)	(0.1167)	0.0000	1	(1.1603)	01/06/2025
603881.SH	12/16/2024	SDB3260123476	800.00	2.4006	1,875.03	1,920.45	0.0000	4.5800	50.0000	0.0000	(0.2385)	(0.0267)	0.0000	1	(0.2652)	01/06/2025
603881.SH	12/16/2024	SDB3260123476	3,100.00	2.4006	7,265.74	7,441.73	0.0000	4.5800	50.0000	0.0000	(0.9244)	(0.1034)	0.0000	1	(1.0277)	01/06/2025
603881.SH	12/16/2024	SDB3260123476	800.00	2.4006	1,875.03	1,920.45	0.0000	4.5800	50.0000	0.0000	(0.2385)	(0.0267)	0.0000	1	(0.2652)	01/06/2025
603881.SH	12/16/2024	SDB3260123476	1,500.00	2.4006	3,515.68	3,600.84	0.0000	4.5800	50.0000	0.0000	(0.4473)	(0.0500)	0.0000	1	(0.4973)	01/06/2025
603881.SH	12/16/2024	SDB3260123476	2,400.00	2.4006	5,625.09	5,761.34	0.0000	4.5800	50.0000	0.0000	(0.7156)	(0.0800)	0.0000	1	(0.7957)	01/06/2025
603881.SH	12/16/2024	SDB3260123476	30,100.00	2.4006	70,548.02	72,256.77	0.0000	4.5800	50.0000	0.0000	(8.9753)	(1.0036)	0.0000	1	(9.9788)	01/06/2025
603881.SH	12/16/2024	SDB3260123476	6,500.00	2.4006	15,234.62	15,603.62	0.0000	4.5800	50.0000	0.0000	(1.9382)	(0.2167)	0.0000	1	(2.1549)	01/06/2025
603881.SH	12/16/2024	SDB3260123476	300.00	2.4006	703.14	720.17	0.0000	4.5800	50.0000	0.0000	(0.0895)	(0.0100)	0.0000	1	(0.0995)	01/06/2025
603881.SH	12/16/2024	SDB3260123476	500.00	2.4006	1,171.89	1,200.28	0.0000	4.5800	50.0000	0.0000	(0.1491)	(0.0167)	0.0000	1	(0.1658)	01/06/2025
603881.SH	12/16/2024	SDB3260123476	700.00	2.4006	1,640.65	1,680.39	0.0000	4.5800	50.0000	0.0000	(0.2087)	(0.0233)	0.0000	1	(0.2321)	01/06/2025
603881.SH	12/16/2024	SDB3260123476	1,500.00	2.4006	3,515.68	3,600.84	0.0000	4.5800	50.0000	0.0000	(0.4473)	(0.0500)	0.0000	1	(0.4973)	01/06/2025
603881.SH	12/16/2024	SDB3260123476	9,600.00	2.4006	22,500.36	23,045.35	0.0000	4.5800	50.0000	0.0000	(2.8625)	(0.3201)	0.0000	1	(3.1826)	01/06/2025
603881.SH	12/16/2024	SDB3260123476	13,600.00	2.4006	31,875.52	32,647.58	0.0000	4.5800	50.0000	0.0000	(4.0553)	(0.4534)	0.0000	1	(4.5087)	01/06/2025
603881.SH	12/16/2024	SDB3260123476	12,500.00	2.4006	29,297.35	30,006.96	0.0000	4.5800	50.0000	0.0000	(3.7273)	(0.4168)	0.0000	1	(4.1440)	01/06/2025
603881.SH	12/16/2024	SDB3260123476	6,200.00	2.4006	14,531.49	14,883.45	0.0000	4.5800	50.0000	0.0000	(1.8487)	(0.2067)	0.0000	1	(2.0554)	01/06/2025
603881.SH	12/16/2024	SDB3260123476	13,200.00	2.4006	30,938.00	31,687.35	0.0000	4.5800	50.0000	0.0000	(3.9360)	(0.4401)	0.0000	1	(4.3761)	01/06/2025
603881.SH	12/16/2024	SDB3260123476	200.00	2.4006	468.76	480.11	0.0000	4.5800	50.0000	0.0000	(0.0596)	(0.0067)	0.0000	1	(0.0663)	01/06/2025
603881.SH	12/16/2024	SDB3260123476	400.00	2.4006	937.52	960.22	0.0000	4.5800	50.0000	0.0000	(0.1193)	(0.0133)	0.0000	1	(0.1326)	01/06/2025
603881.SH	12/16/2024	SDB3260123476	800.00	2.4006	1,875.03	1,920.45	0.0000	4.5800	50.0000	0.0000	(0.2385)	(0.0267)	0.0000	1	(0.2652)	01/06/2025
603881.SH	12/16/2024	SDB3260123476	200.00	2.4006	468.76	480.11	0.0000	4.5800	50.0000	0.0000	(0.0596)	(0.0067)	0.0000	1	(0.0663)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHANGHAI ATHUB CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603881.SH	12/16/2024	SDB3260123476	100.00	2.4006	234.38	240.06	0.0000	4.5800	50.0000	0.0000	(0.0298)	(0.0033)	0.0000	1	(0.0332)	01/06/2025
603881.SH	12/16/2024	SDB3260123476	100.00	2.4006	234.38	240.06	0.0000	4.5800	50.0000	0.0000	(0.0298)	(0.0033)	0.0000	1	(0.0332)	01/06/2025
603881.SH	12/16/2024	SDB3260123476	100.00	2.4006	234.38	240.06	0.0000	4.5800	50.0000	0.0000	(0.0298)	(0.0033)	0.0000	1	(0.0332)	01/06/2025
603881.SH	12/16/2024	SDB3260123476	6,300.00	2.4006	14,765.86	15,123.51	0.0000	4.5800	50.0000	0.0000	(1.8785)	(0.2100)	0.0000	1	(2.0886)	01/06/2025
603881.SH	12/16/2024	SDB3260123476	7,600.00	2.4006	17,812.79	18,244.23	0.0000	4.5800	50.0000	0.0000	(2.2662)	(0.2534)	0.0000	1	(2.5196)	01/06/2025
603881.SH	12/16/2024	SDB3260123476	2,000.00	2.4006	4,687.58	4,801.11	0.0000	4.5800	50.0000	0.0000	(0.5964)	(0.0667)	0.0000	1	(0.6630)	01/06/2025
603881.SH	12/16/2024	SDB3260123476	1,500.00	2.4006	3,515.68	3,600.84	0.0000	4.5800	50.0000	0.0000	(0.4473)	(0.0500)	0.0000	1	(0.4973)	01/06/2025
603881.SH	12/16/2024	SDB3260123476	100.00	2.4006	234.38	240.06	0.0000	4.5800	50.0000	0.0000	(0.0298)	(0.0033)	0.0000	1	(0.0332)	01/06/2025
603881.SH	12/16/2024	SDB3260123476	300.00	2.4006	703.14	720.17	0.0000	4.5800	50.0000	0.0000	(0.0895)	(0.0100)	0.0000	1	(0.0995)	01/06/2025
603881.SH	12/16/2024	SDB3260123476	100.00	2.4006	234.38	240.06	0.0000	4.5800	50.0000	0.0000	(0.0298)	(0.0033)	0.0000	1	(0.0332)	01/06/2025
603881.SH	12/16/2024	SDB3260123476	2,800.00	2.4006	6,562.61	6,721.56	0.0000	4.5800	50.0000	0.0000	(0.8349)	(0.0934)	0.0000	1	(0.9283)	01/06/2025
603881.SH	12/16/2024	SDB3260123476	2,500.00	2.4006	5,859.47	6,001.39	0.0000	4.5800	50.0000	0.0000	(0.7455)	(0.0834)	0.0000	1	(0.8288)	01/06/2025
603881.SH	12/16/2024	SDB3260123476	2,600.00	2.4006	6,093.85	6,241.45	0.0000	4.5800	50.0000	0.0000	(0.7753)	(0.0867)	0.0000	1	(0.8620)	01/06/2025
603881.SH	12/13/2024	SDB3260123476	2,300.00	2.3330	5,425.97	5,366.01	0.0000	4.5800	50.0000	0.0000	(2.0709)	(0.2236)	0.0000	3	(2.2945)	01/06/2025
603881.SH	12/13/2024	SDB3260123476	900.00	2.3330	2,129.64	2,099.74	0.0000	4.5800	50.0000	0.0000	(0.8128)	(0.0875)	0.0000	3	(0.9003)	01/06/2025
603881.SH	12/13/2024	SDB3260123476	2,300.00	2.3330	5,390.71	5,366.01	0.0000	4.5800	50.0000	0.0000	(2.0575)	(0.2236)	0.0000	3	(2.2810)	01/06/2025
603881.SH	12/13/2024	SDB3260123476	1,500.00	2.3330	3,515.68	3,499.57	0.0000	4.5800	50.0000	0.0000	(1.3418)	(0.1458)	0.0000	3	(1.4876)	01/06/2025
603881.SH	12/13/2024	SDB3260123476	1,300.00	2.3330	3,046.92	3,032.96	0.0000	4.5800	50.0000	0.0000	(1.1629)	(0.1264)	0.0000	3	(1.2893)	01/06/2025
603881.SH	12/13/2024	SDB3260123476	1,600.00	2.3330	3,750.06	3,732.87	0.0000	4.5800	50.0000	0.0000	(1.4313)	(0.1555)	0.0000	3	(1.5868)	01/06/2025
603881.SH	12/13/2024	SDB3260123476	3,700.00	2.3330	8,672.02	8,632.27	0.0000	4.5800	50.0000	0.0000	(3.3098)	(0.3597)	0.0000	3	(3.6695)	01/06/2025
603881.SH	12/13/2024	SDB3260123476	3,000.00	2.3330	7,031.36	6,999.14	0.0000	4.5800	50.0000	0.0000	(2.6836)	(0.2916)	0.0000	3	(2.9753)	01/06/2025
603881.SH	12/13/2024	SDB3260123476	700.00	2.3330	1,640.65	1,633.13	0.0000	4.5800	50.0000	0.0000	(0.6262)	(0.0680)	0.0000	3	(0.6942)	01/06/2025
603881.SH	12/13/2024	SDB3260123476	200.00	2.3330	468.76	466.61	0.0000	4.5800	50.0000	0.0000	(0.1789)	(0.0194)	0.0000	3	(0.1984)	01/06/2025
603881.SH	12/13/2024	SDB3260123476	500.00	2.3330	1,171.89	1,166.52	0.0000	4.5800	50.0000	0.0000	(0.4473)	(0.0486)	0.0000	3	(0.4959)	01/06/2025
603881.SH	12/13/2024	SDB3260123476	1,000.00	2.3330	2,343.79	2,333.05	0.0000	4.5800	50.0000	0.0000	(0.8945)	(0.0972)	0.0000	3	(0.9918)	01/06/2025
603881.SH	12/13/2024	SDB3260123476	5,200.00	2.3330	12,187.70	12,131.84	0.0000	4.5800	50.0000	0.0000	(4.6516)	(0.5055)	0.0000	3	(5.1571)	01/06/2025
603881.SH	12/13/2024	SDB3260123476	100.00	2.3330	234.38	233.30	0.0000	4.5800	50.0000	0.0000	(0.0895)	(0.0097)	0.0000	3	(0.0992)	01/06/2025
603881.SH	12/13/2024	SDB3260123476	1,100.00	2.3330	2,578.17	2,566.35	0.0000	4.5800	50.0000	0.0000	(0.9840)	(0.1069)	0.0000	3	(1.0909)	01/06/2025
603881.SH	12/13/2024	SDB3260123476	1,300.00	2.3330	3,046.92	3,032.96	0.0000	4.5800	50.0000	0.0000	(1.1629)	(0.1264)	0.0000	3	(1.2893)	01/06/2025
603881.SH	12/13/2024	SDB3260123476	100.00	2.3330	234.38	233.30	0.0000	4.5800	50.0000	0.0000	(0.0895)	(0.0097)	0.0000	3	(0.0992)	01/06/2025
603881.SH	12/13/2024	SDB3260123476	3,500.00	2.3330	8,203.26	8,165.66	0.0000	4.5800	50.0000	0.0000	(3.1309)	(0.3402)	0.0000	3	(3.4711)	01/06/2025
603881.SH	12/13/2024	SDB3260123476	800.00	2.3330	1,875.03	1,866.44	0.0000	4.5800	50.0000	0.0000	(0.7156)	(0.0778)	0.0000	3	(0.7934)	01/06/2025
603881.SH	12/13/2024	SDB3260123476	3,100.00	2.3330	7,265.74	7,232.44	0.0000	4.5800	50.0000	0.0000	(2.7731)	(0.3014)	0.0000	3	(3.0744)	01/06/2025
603881.SH	12/13/2024	SDB3260123476	800.00	2.3330	1,875.03	1,866.44	0.0000	4.5800	50.0000	0.0000	(0.7156)	(0.0778)	0.0000	3	(0.7934)	01/06/2025
603881.SH	12/13/2024	SDB3260123476	1,500.00	2.3330	3,515.68	3,499.57	0.0000	4.5800	50.0000	0.0000	(1.3418)	(0.1458)	0.0000	3	(1.4876)	01/06/2025
603881.SH	12/13/2024	SDB3260123476	2,400.00	2.3330	5,625.09	5,599.31	0.0000	4.5800	50.0000	0.0000	(2.1469)	(0.2333)	0.0000	3	(2.3802)	01/06/2025
603881.SH	12/13/2024	SDB3260123476	30,100.00	2.3330	70,548.02	70,224.68	0.0000	4.5800	50.0000	0.0000	(26.9258)	(2.9260)	0.0000	3	(29.8519)	01/06/2025
603881.SH	12/13/2024	SDB3260123476	6,500.00	2.3330	15,234.62	15,164.80	0.0000	4.5800	50.0000	0.0000	(5.8145)	(0.6319)	0.0000	3	(6.4464)	01/06/2025
603881.SH	12/13/2024	SDB3260123476	300.00	2.3330	703.14	699.91	0.0000	4.5800	50.0000	0.0000	(0.2684)	(0.0292)	0.0000	3	(0.2975)	01/06/2025
603881.SH	12/13/2024	SDB3260123476	500.00	2.3330	1,171.89	1,166.52	0.0000	4.5800	50.0000	0.0000	(0.4473)	(0.0486)	0.0000	3	(0.4959)	01/06/2025
603881.SH	12/13/2024	SDB3260123476	700.00	2.3330	1,640.65	1,633.13	0.0000	4.5800	50.0000	0.0000	(0.6262)	(0.0680)	0.0000	3	(0.6942)	01/06/2025
603881.SH	12/13/2024	SDB3260123476	1,500.00	2.3330	3,515.68	3,499.57	0.0000	4.5800	50.0000	0.0000	(1.3418)	(0.1458)	0.0000	3	(1.4876)	01/06/2025
603881.SH	12/13/2024	SDB3260123476	9,600.00	2.3330	22,500.36	22,397.24	0.0000	4.5800	50.0000	0.0000	(8.5876)	(0.9332)	0.0000	3	(9.5209)	01/06/2025
603881.SH	12/13/2024	SDB3260123476	13,600.00	2.3330	31,875.52	31,729.43	0.0000	4.5800	50.0000	0.0000	(12.1658)	(1.3221)	0.0000	3	(13.4879)	01/06/2025
603881.SH	12/13/2024	SDB3260123476	12,500.00	2.3330	29,297.35	29,163.08	0.0000	4.5800	50.0000	0.0000	(11.1818)	(1.2151)	0.0000	3	(12.3970)	01/06/2025
603881.SH	12/13/2024	SDB3260123476	6,200.00	2.3330	14,531.49	14,464.89	0.0000	4.5800	50.0000	0.0000	(5.5462)	(0.6027)	0.0000	3	(6.1489)	01/06/2025
603881.SH	12/13/2024	SDB3260123476	13,200.00	2.3330	30,938.00	30,796.21	0.0000	4.5800	50.0000	0.0000	(11.8080)	(1.2832)	0.0000	3	(13.0912)	01/06/2025
603881.SH	12/13/2024	SDB3260123476	200.00	2.3330	468.76	466.61	0.0000	4.5800	50.0000	0.0000	(0.1789)	(0.0194)	0.0000	3	(0.1984)	01/06/2025
603881.SH	12/13/2024	SDB3260123476	400.00	2.3330	937.52	933.22	0.0000	4.5800	50.0000	0.0000	(0.3578)	(0.0389)	0.0000	3	(0.3967)	01/06/2025
603881.SH	12/13/2024	SDB3260123476	800.00	2.3330	1,875.03	1,866.44	0.0000	4.5800	50.0000	0.0000	(0.7156)	(0.0778)	0.0000	3	(0.7934)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHANGHAI ATHUB CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603881.SH	12/13/2024	SDB3260123476	200.00	2.3330	468.76	466.61	0.0000	4.5800	50.0000	0.0000	(0.1789)	(0.0194)	0.0000	3	(0.1984)	01/06/2025
603881.SH	12/13/2024	SDB3260123476	100.00	2.3330	234.38	233.30	0.0000	4.5800	50.0000	0.0000	(0.0895)	(0.0097)	0.0000	3	(0.0992)	01/06/2025
603881.SH	12/13/2024	SDB3260123476	100.00	2.3330	234.38	233.30	0.0000	4.5800	50.0000	0.0000	(0.0895)	(0.0097)	0.0000	3	(0.0992)	01/06/2025
603881.SH	12/13/2024	SDB3260123476	100.00	2.3330	234.38	233.30	0.0000	4.5800	50.0000	0.0000	(0.0895)	(0.0097)	0.0000	3	(0.0992)	01/06/2025
603881.SH	12/13/2024	SDB3260123476	6,300.00	2.3330	14,765.86	14,698.19	0.0000	4.5800	50.0000	0.0000	(5.6356)	(0.6124)	0.0000	3	(6.2481)	01/06/2025
603881.SH	12/13/2024	SDB3260123476	7,600.00	2.3330	17,812.79	17,731.15	0.0000	4.5800	50.0000	0.0000	(6.7985)	(0.7388)	0.0000	3	(7.5373)	01/06/2025
603881.SH	12/13/2024	SDB3260123476	2,000.00	2.3330	4,687.58	4,666.09	0.0000	4.5800	50.0000	0.0000	(1.7891)	(0.1944)	0.0000	3	(1.9835)	01/06/2025
603881.SH	12/13/2024	SDB3260123476	1,500.00	2.3330	3,515.68	3,499.57	0.0000	4.5800	50.0000	0.0000	(1.3418)	(0.1458)	0.0000	3	(1.4876)	01/06/2025
603881.SH	12/13/2024	SDB3260123476	100.00	2.3330	234.38	233.30	0.0000	4.5800	50.0000	0.0000	(0.0895)	(0.0097)	0.0000	3	(0.0992)	01/06/2025
603881.SH	12/13/2024	SDB3260123476	300.00	2.3330	703.14	699.91	0.0000	4.5800	50.0000	0.0000	(0.2684)	(0.0292)	0.0000	3	(0.2975)	01/06/2025
603881.SH	12/13/2024	SDB3260123476	100.00	2.3330	234.38	233.30	0.0000	4.5800	50.0000	0.0000	(0.0895)	(0.0097)	0.0000	3	(0.0992)	01/06/2025
603881.SH	12/13/2024	SDB3260123476	2,800.00	2.3330	6,562.61	6,532.53	0.0000	4.5800	50.0000	0.0000	(2.5047)	(0.2722)	0.0000	3	(2.7769)	01/06/2025
603881.SH	12/13/2024	SDB3260123476	2,500.00	2.3330	5,859.47	5,832.61	0.0000	4.5800	50.0000	0.0000	(2.2364)	(0.2430)	0.0000	3	(2.4794)	01/06/2025
603881.SH	12/13/2024	SDB3260123476	2,600.00	2.3330	6,093.85	6,065.92	0.0000	4.5800	50.0000	0.0000	(2.3258)	(0.2527)	0.0000	3	(2.5786)	01/06/2025
603881.SH	12/12/2024	SDB3260123476	2,300.00	2.2916	5,390.71	5,270.79	0.0000	4.5800	50.0000	0.0000	(0.6858)	(0.0732)	0.0000	1	(0.7590)	01/06/2025
603881.SH	12/12/2024	SDB3260123476	1,500.00	2.2916	3,515.68	3,437.47	0.0000	4.5800	50.0000	0.0000	(0.4473)	(0.0477)	0.0000	1	(0.4950)	01/06/2025
603881.SH	12/12/2024	SDB3260123476	1,300.00	2.2916	3,046.92	2,979.14	0.0000	4.5800	50.0000	0.0000	(0.3876)	(0.0414)	0.0000	1	(0.4290)	01/06/2025
603881.SH	12/12/2024	SDB3260123476	1,600.00	2.2916	3,750.06	3,666.64	0.0000	4.5800	50.0000	0.0000	(0.4771)	(0.0509)	0.0000	1	(0.5280)	01/06/2025
603881.SH	12/12/2024	SDB3260123476	3,700.00	2.2916	8,672.02	8,479.09	0.0000	4.5800	50.0000	0.0000	(1.1033)	(0.1178)	0.0000	1	(1.2210)	01/06/2025
603881.SH	12/12/2024	SDB3260123476	3,000.00	2.2916	7,031.36	6,874.94	0.0000	4.5800	50.0000	0.0000	(0.8945)	(0.0955)	0.0000	1	(0.9900)	01/06/2025
603881.SH	12/12/2024	SDB3260123476	700.00	2.2916	1,640.65	1,604.15	0.0000	4.5800	50.0000	0.0000	(0.0223)	(0.0000)	0.0000	1	(0.2310)	01/06/2025
603881.SH	12/12/2024	SDB3260123476	200.00	2.2916	468.76	458.33	0.0000	4.5800	50.0000	0.0000	(0.0596)	(0.0064)	0.0000	1	(0.0660)	01/06/2025
603881.SH	12/12/2024	SDB3260123476	500.00	2.2916	1,171.89	1,145.82	0.0000	4.5800	50.0000	0.0000	(0.1491)	(0.0159)	0.0000	1	(0.1650)	01/06/2025
603881.SH	12/12/2024	SDB3260123476	1,000.00	2.2916	2,343.79	2,291.65	0.0000	4.5800	50.0000	0.0000	(0.2982)	(0.0318)	0.0000	1	(0.3300)	01/06/2025
603881.SH	12/12/2024	SDB3260123476	5,200.00	2.2916	12,187.70	11,916.56	0.0000	4.5800	50.0000	0.0000	(1.5505)	(0.1655)	0.0000	1	(1.7161)	01/06/2025
603881.SH	12/12/2024	SDB3260123476	100.00	2.2916	234.38	229.16	0.0000	4.5800	50.0000	0.0000	(0.0298)	(0.0032)	0.0000	1	(0.0330)	01/06/2025
603881.SH	12/12/2024	SDB3260123476	1,100.00	2.2916	2,578.17	2,520.81	0.0000	4.5800	50.0000	0.0000	(0.3280)	(0.0350)	0.0000	1	(0.3630)	01/06/2025
603881.SH	12/12/2024	SDB3260123476	1,300.00	2.2916	3,046.92	2,979.14	0.0000	4.5800	50.0000	0.0000	(0.3876)	(0.0414)	0.0000	1	(0.4290)	01/06/2025
603881.SH	12/12/2024	SDB3260123476	100.00	2.2916	234.38	229.16	0.0000	4.5800	50.0000	0.0000	(0.0298)	(0.0032)	0.0000	1	(0.0330)	01/06/2025
603881.SH	12/12/2024	SDB3260123476	3,500.00	2.2916	8,203.26	8,020.76	0.0000	4.5800	50.0000	0.0000	(1.0436)	(0.1114)	0.0000	1	(1.1550)	01/06/2025
603881.SH	12/12/2024	SDB3260123476	800.00	2.2916	1,875.03	1,833.32	0.0000	4.5800	50.0000	0.0000	(0.2385)	(0.0255)	0.0000	1	(0.2640)	01/06/2025
603881.SH	12/12/2024	SDB3260123476	3,100.00	2.2916	7,265.74	7,104.11	0.0000	4.5800	50.0000	0.0000	(0.9244)	(0.0987)	0.0000	1	(1.0230)	01/06/2025
603881.SH	12/12/2024	SDB3260123476	800.00	2.2916	1,875.03	1,833.32	0.0000	4.5800	50.0000	0.0000	(0.2385)	(0.0255)	0.0000	1	(0.2640)	01/06/2025
603881.SH	12/12/2024	SDB3260123476	1,500.00	2.2916	3,515.68	3,437.47	0.0000	4.5800	50.0000	0.0000	(0.4473)	(0.0477)	0.0000	1	(0.4950)	01/06/2025
603881.SH	12/12/2024	SDB3260123476	2,400.00	2.2916	5,625.09	5,499.95	0.0000	4.5800	50.0000	0.0000	(0.7156)	(0.0764)	0.0000	1	(0.7920)	01/06/2025
603881.SH	12/12/2024	SDB3260123476	30,100.00	2.2916	70,548.02	68,978.57	0.0000	4.5800	50.0000	0.0000	(8.9753)	(0.9580)	0.0000	1	(9.9333)	01/06/2025
603881.SH	12/12/2024	SDB3260123476	6,500.00	2.2916	15,234.62	14,895.71	0.0000	4.5800	50.0000	0.0000	(1.9382)	(0.2069)	0.0000	1	(2.1451)	01/06/2025
603881.SH	12/12/2024	SDB3260123476	300.00	2.2916	703.14	687.49	0.0000	4.5800	50.0000	0.0000	(0.0895)	(0.0095)	0.0000	1	(0.0990)	01/06/2025
603881.SH	12/12/2024	SDB3260123476	500.00	2.2916	1,171.89	1,145.82	0.0000	4.5800	50.0000	0.0000	(0.1491)	(0.0159)	0.0000	1	(0.1650)	01/06/2025
603881.SH	12/12/2024	SDB3260123476	700.00	2.2916	1,640.65	1,604.15	0.0000	4.5800	50.0000	0.0000	(0.2087)	(0.0223)	0.0000	1	(0.2310)	01/06/2025
603881.SH	12/12/2024	SDB3260123476	1,500.00	2.2916	3,515.68	3,437.47	0.0000	4.5800	50.0000	0.0000	(0.4473)	(0.0477)	0.0000	1	(0.4950)	01/06/2025
603881.SH	12/12/2024	SDB3260123476	9,600.00	2.2916	22,500.36	21,999.81	0.0000	4.5800	50.0000	0.0000	(2.8625)	(0.3056)	0.0000	1	(3.1681)	01/06/2025
603881.SH	12/12/2024	SDB3260123476	13,600.00	2.2916	31,875.52	31,166.40	0.0000	4.5800	50.0000	0.0000	(4.0553)	(0.4329)	0.0000	1	(4.4881)	01/06/2025
603881.SH	12/12/2024	SDB3260123476	12,500.00	2.2916	29,297.35	28,645.59	0.0000	4.5800	50.0000	0.0000	(3.7273)	(0.3979)	0.0000	1	(4.1251)	01/06/2025
603881.SH	12/12/2024	SDB3260123476	6,200.00	2.2916	14,531.49	14,208.21	0.0000	4.5800	50.0000	0.0000	(1.8487)	(0.1973)	0.0000	1	(2.0461)	01/06/2025
603881.SH	12/12/2024	SDB3260123476	13,200.00	2.2916	30,938.00	30,249.74	0.0000	4.5800	50.0000	0.0000	(3.9360)	(0.4201)	0.0000	1	(4.3561)	01/06/2025
603881.SH	12/12/2024	SDB3260123476	200.00	2.2916	468.76	458.33	0.0000	4.5800	50.0000	0.0000	(0.0596)	(0.0064)	0.0000	1	(0.0660)	01/06/2025
603881.SH	12/12/2024	SDB3260123476	400.00	2.2916	937.52	916.66	0.0000	4.5800	50.0000	0.0000	(0.1193)	(0.0127)	0.0000	1	(0.1320)	01/06/2025
603881.SH	12/12/2024	SDB3260123476	800.00	2.2916	1,875.03	1,833.32	0.0000	4.5800	50.0000	0.0000	(0.2385)	(0.0255)	0.0000	1	(0.2640)	01/06/2025
603881.SH	12/12/2024	SDB3260123476	200.00	2.2916	468.76	458.33	0.0000	4.5800	50.0000	0.0000	(0.0596)	(0.0064)	0.0000	1	(0.0660)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHANGHAI ATHUB CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603881.SH	12/12/2024	SDB3260123476	100.00	2.2916	234.38	229.16	0.0000	4.5800	50.0000	0.0000	(0.0298)	(0.0032)	0.0000	1	(0.0330)	01/06/2025
603881.SH	12/12/2024	SDB3260123476	100.00	2.2916	234.38	229.16	0.0000	4.5800	50.0000	0.0000	(0.0298)	(0.0032)	0.0000	1	(0.0330)	01/06/2025
603881.SH	12/12/2024	SDB3260123476	100.00	2.2916	234.38	229.16	0.0000	4.5800	50.0000	0.0000	(0.0298)	(0.0032)	0.0000	1	(0.0330)	01/06/2025
603881.SH	12/12/2024	SDB3260123476	6,300.00	2.2916	14,765.86	14,437.38	0.0000	4.5800	50.0000	0.0000	(1.8785)	(0.2005)	0.0000	1	(2.0791)	01/06/2025
603881.SH	12/12/2024	SDB3260123476	7,600.00	2.2916	17,812.79	17,416.52	0.0000	4.5800	50.0000	0.0000	(2.2662)	(0.2419)	0.0000	1	(2.5081)	01/06/2025
603881.SH	12/12/2024	SDB3260123476	2,000.00	2.2916	4,687.58	4,583.29	0.0000	4.5800	50.0000	0.0000	(0.5964)	(0.0637)	0.0000	1	(0.6600)	01/06/2025
603881.SH	12/12/2024	SDB3260123476	1,500.00	2.2916	3,515.68	3,437.47	0.0000	4.5800	50.0000	0.0000	(0.4473)	(0.0477)	0.0000	1	(0.4950)	01/06/2025
603881.SH	12/12/2024	SDB3260123476	100.00	2.2916	234.38	229.16	0.0000	4.5800	50.0000	0.0000	(0.0298)	(0.0032)	0.0000	1	(0.0330)	01/06/2025
603881.SH	12/12/2024	SDB3260123476	300.00	2.2916	703.14	687.49	0.0000	4.5800	50.0000	0.0000	(0.0895)	(0.0095)	0.0000	1	(0.0990)	01/06/2025
603881.SH	12/12/2024	SDB3260123476	100.00	2.2916	234.38	229.16	0.0000	4.5800	50.0000	0.0000	(0.0298)	(0.0032)	0.0000	1	(0.0330)	01/06/2025
603881.SH	12/12/2024	SDB3260123476	2,800.00	2.2916	6,562.61	6,416.61	0.0000	4.5800	50.0000	0.0000	(0.8349)	(0.0891)	0.0000	1	(0.9240)	01/06/2025
603881.SH	12/12/2024	SDB3260123476	2,500.00	2.2916	5,859.47	5,729.12	0.0000	4.5800	50.0000	0.0000	(0.7455)	(0.0796)	0.0000	1	(0.8250)	01/06/2025
603881.SH	12/12/2024	SDB3260123476	2,600.00	2.2916	6,093.85	5,958.28	0.0000	4.5800	50.0000	0.0000	(0.7753)	(0.0828)	0.0000	1	(0.8580)	01/06/2025
603881.SH	12/11/2024	SDB3260123476	2,300.00	2.3281	5,390.71	5,354.73	0.0000	4.5800	50.0000	0.0000	(0.6858)	(0.0744)	0.0000	1	(0.7602)	01/06/2025
603881.SH	12/11/2024	SDB3260123476	1,500.00	2.3281	3,515.68	3,492.21	0.0000	4.5800	50.0000	0.0000	(0.4473)	(0.0485)	0.0000	1	(0.4958)	01/06/2025
603881.SH	12/11/2024	SDB3260123476	1,300.00	2.3281	3,046.92	3,026.59	0.0000	4.5800	50.0000	0.0000	(0.3876)	(0.0420)	0.0000	1	(0.4297)	01/06/2025
603881.SH	12/11/2024	SDB3260123476	1,600.00	2.3281	3,750.06	3,725.03	0.0000	4.5800	50.0000	0.0000	(0.4771)	(0.0517)	0.0000	1	(0.5288)	01/06/2025
603881.SH	12/11/2024	SDB3260123476	3,700.00	2.3281	8,672.02	8,614.13	0.0000	4.5800	50.0000	0.0000	(1.1033)	(0.1196)	0.0000	1	(1.2229)	01/06/2025
603881.SH	12/11/2024	SDB3260123476	3,000.00	2.3281	7,031.36	6,984.43	0.0000	4.5800	50.0000	0.0000	(0.8945)	(0.0970)	0.0000	1	(0.9916)	01/06/2025
603881.SH	12/11/2024	SDB3260123476	700.00	2.3281	1,640.65	1,629.70	0.0000	4.5800	50.0000	0.0000	(0.2087)	(0.0226)	0.0000	1	(0.2314)	01/06/2025
603881.SH	12/11/2024	SDB3260123476	200.00	2.3281	468.76	465.63	0.0000	4.5800	50.0000	0.0000	(0.0596)	(0.0065)	0.0000	1	(0.0661)	01/06/2025
603881.SH	12/11/2024	SDB3260123476	500.00	2.3281	1,171.89	1,164.07	0.0000	4.5800	50.0000	0.0000	(0.1491)	(0.0162)	0.0000	1	(0.1653)	01/06/2025
603881.SH	12/11/2024	SDB3260123476	1,000.00	2.3281	2,343.79	2,328.14	0.0000	4.5800	50.0000	0.0000	(0.2982)	(0.0323)	0.0000	1	(0.3305)	01/06/2025
603881.SH	12/11/2024	SDB3260123476	5,200.00	2.3281	12,187.70	12,106.34	0.0000	4.5800	50.0000	0.0000	(1.5505)	(0.1681)	0.0000	1	(1.7187)	01/06/2025
603881.SH	12/11/2024	SDB3260123476	100.00	2.3281	234.38	232.81	0.0000	4.5800	50.0000	0.0000	(0.0298)	(0.0032)	0.0000	1	(0.0331)	01/06/2025
603881.SH	12/11/2024	SDB3260123476	1,100.00	2.3281	2,578.17	2,560.96	0.0000	4.5800	50.0000	0.0000	(0.3280)	(0.0356)	0.0000	1	(0.3636)	01/06/2025
603881.SH	12/11/2024	SDB3260123476	1,300.00	2.3281	3,046.92	3,026.59	0.0000	4.5800	50.0000	0.0000	(0.3876)	(0.0420)	0.0000	1	(0.4297)	01/06/2025
603881.SH	12/11/2024	SDB3260123476	100.00	2.3281	234.38	232.81	0.0000	4.5800	50.0000	0.0000	(0.0298)	(0.0032)	0.0000	1	(0.0331)	01/06/2025
603881.SH	12/11/2024	SDB3260123476	3,500.00	2.3281	8,203.26	8,148.50	0.0000	4.5800	50.0000	0.0000	(1.0438)	(0.1132)	0.0000	1	(1.1568)	01/06/2025
603881.SH	12/11/2024	SDB3260123476	800.00	2.3281	1,875.03	1,862.51	0.0000	4.5800	50.0000	0.0000	(0.2385)	(0.0259)	0.0000	1	(0.2644)	01/06/2025
603881.SH	12/11/2024	SDB3260123476	3,100.00	2.3281	7,265.74	7,217.24	0.0000	4.5800	50.0000	0.0000	(0.9244)	(0.1002)	0.0000	1	(1.0246)	01/06/2025
603881.SH	12/11/2024	SDB3260123476	800.00	2.3281	1,875.03	1,862.51	0.0000	4.5800	50.0000	0.0000	(0.2385)	(0.0259)	0.0000	1	(0.2644)	01/06/2025
603881.SH	12/11/2024	SDB3260123476	1,500.00	2.3281	3,515.68	3,492.21	0.0000	4.5800	50.0000	0.0000	(0.4473)	(0.0485)	0.0000	1	(0.4958)	01/06/2025
603881.SH	12/11/2024	SDB3260123476	2,400.00	2.3281	5,625.09	5,587.54	0.0000	4.5800	50.0000	0.0000	(0.7156)	(0.0776)	0.0000	1	(0.7932)	01/06/2025
603881.SH	12/11/2024	SDB3260123476	30,100.00	2.3281	70,548.02	70,077.10	0.0000	4.5800	50.0000	0.0000	(8.9753)	(0.9733)	0.0000	1	(9.9486)	01/06/2025
603881.SH	12/11/2024	SDB3260123476	6,500.00	2.3281	15,234.62	15,132.93	0.0000	4.5800	50.0000	0.0000	(1.9382)	(0.2102)	0.0000	1	(2.1484)	01/06/2025
603881.SH	12/11/2024	SDB3260123476	300.00	2.3281	703.14	698.44	0.0000	4.5800	50.0000	0.0000	(0.0895)	(0.0097)	0.0000	1	(0.0992)	01/06/2025
603881.SH	12/11/2024	SDB3260123476	500.00	2.3281	1,171.89	1,164.07	0.0000	4.5800	50.0000	0.0000	(0.1491)	(0.0162)	0.0000	1	(0.1653)	01/06/2025
603881.SH	12/11/2024	SDB3260123476	700.00	2.3281	1,640.65	1,629.70	0.0000	4.5800	50.0000	0.0000	(0.2087)	(0.0226)	0.0000	1	(0.2314)	01/06/2025
603881.SH	12/11/2024	SDB3260123476	1,500.00	2.3281	3,515.68	3,492.21	0.0000	4.5800	50.0000	0.0000	(0.4473)	(0.0485)	0.0000	1	(0.4958)	01/06/2025
603881.SH	12/11/2024	SDB3260123476	9,600.00	2.3281	22,500.36	22,350.17	0.0000	4.5800	50.0000	0.0000	(2.8625)	(0.3104)	0.0000	1	(3.1730)	01/06/2025
603881.SH	12/11/2024	SDB3260123476	13,600.00	2.3281	31,875.52	31,662.74	0.0000	4.5800	50.0000	0.0000	(4.0553)	(0.4398)	0.0000	1	(4.4950)	01/06/2025
603881.SH	12/11/2024	SDB3260123476	12,500.00	2.3281	29,297.35	29,101.79	0.0000	4.5800	50.0000	0.0000	(3.7273)	(0.4042)	0.0000	1	(4.1315)	01/06/2025
603881.SH	12/11/2024	SDB3260123476	6,200.00	2.3281	14,531.49	14,434.49	0.0000	4.5800	50.0000	0.0000	(1.8487)	(0.2005)	0.0000	1	(2.0492)	01/06/2025
603881.SH	12/11/2024	SDB3260123476	13,200.00	2.3281	30,938.00	30,731.49	0.0000	4.5800	50.0000	0.0000	(3.9360)	(0.4268)	0.0000	1	(4.3628)	01/06/2025
603881.SH	12/11/2024	SDB3260123476	200.00	2.3281	468.76	465.63	0.0000	4.5800	50.0000	0.0000	(0.0596)	(0.0065)	0.0000	1	(0.0661)	01/06/2025
603881.SH	12/11/2024	SDB3260123476	400.00	2.3281	937.52	931.26	0.0000	4.5800	50.0000	0.0000	(0.1193)	(0.0129)	0.0000	1	(0.1322)	01/06/2025
603881.SH	12/11/2024	SDB3260123476	800.00	2.3281	1,875.03	1,862.51	0.0000	4.5800	50.0000	0.0000	(0.2385)	(0.0259)	0.0000	1	(0.2644)	01/06/2025
603881.SH	12/11/2024	SDB3260123476	200.00	2.3281	468.76	465.63	0.0000	4.5800	50.0000	0.0000	(0.0596)	(0.0065)	0.0000	1	(0.0661)	01/06/2025
603881.SH	12/11/2024	SDB3260123476	100.00	2.3281	234.38	232.81	0.0000	4.5800	50.0000	0.0000	(0.0298)	(0.0032)	0.0000	1	(0.0331)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHANGHAI ATHUB CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603881.SH	12/11/2024	SDB3260123476	100.00	2.3281	234.38	232.81	0.0000	4.5800	50.0000	0.0000	(0.0298)	(0.0032)	0.0000	1	(0.0331)	01/06/2025
603881.SH	12/11/2024	SDB3260123476	100.00	2.3281	234.38	232.81	0.0000	4.5800	50.0000	0.0000	(0.0298)	(0.0032)	0.0000	1	(0.0331)	01/06/2025
603881.SH	12/11/2024	SDB3260123476	6,300.00	2.3281	14,765.86	14,667.30	0.0000	4.5800	50.0000	0.0000	(1.8785)	(0.2037)	0.0000	1	(2.0823)	01/06/2025
603881.SH	12/11/2024	SDB3260123476	7,600.00	2.3281	17,812.79	17,693.89	0.0000	4.5800	50.0000	0.0000	(2.2662)	(0.2457)	0.0000	1	(2.5119)	01/06/2025
603881.SH	12/11/2024	SDB3260123476	2,000.00	2.3281	4,687.58	4,656.29	0.0000	4.5800	50.0000	0.0000	(0.5964)	(0.0647)	0.0000	1	(0.6610)	01/06/2025
603881.SH	12/11/2024	SDB3260123476	1,500.00	2.3281	3,515.68	3,492.21	0.0000	4.5800	50.0000	0.0000	(0.4473)	(0.0485)	0.0000	1	(0.4958)	01/06/2025
603881.SH	12/11/2024	SDB3260123476	100.00	2.3281	234.38	232.81	0.0000	4.5800	50.0000	0.0000	(0.0298)	(0.0032)	0.0000	1	(0.0331)	01/06/2025
603881.SH	12/11/2024	SDB3260123476	300.00	2.3281	703.14	698.44	0.0000	4.5800	50.0000	0.0000	(0.0895)	(0.0097)	0.0000	1	(0.0992)	01/06/2025
603881.SH	12/11/2024	SDB3260123476	100.00	2.3281	234.38	232.81	0.0000	4.5800	50.0000	0.0000	(0.0298)	(0.0032)	0.0000	1	(0.0331)	01/06/2025
603881.SH	12/11/2024	SDB3260123476	2,800.00	2.3281	6,562.61	6,518.80	0.0000	4.5800	50.0000	0.0000	(0.8349)	(0.0905)	0.0000	1	(0.9254)	01/06/2025
603881.SH	12/11/2024	SDB3260123476	2,500.00	2.3281	5,859.47	5,820.36	0.0000	4.5800	50.0000	0.0000	(0.7455)	(0.0808)	0.0000	1	(0.8263)	01/06/2025
603881.SH	12/11/2024	SDB3260123476	2,600.00	2.3281	6,093.85	6,053.17	0.0000	4.5800	50.0000	0.0000	(0.7753)	(0.0841)	0.0000	1	(0.8593)	01/06/2025
603881.SH	12/10/2024	SDB3260123476	2,300.00	2.3050	5,390.71	5,301.42	0.0000	4.5800	50.0000	0.0000	(0.6858)	(0.0736)	0.0000	1	(0.7594)	01/06/2025
603881.SH	12/10/2024	SDB3260123476	1,500.00	2.3050	3,515.68	3,457.45	0.0000	4.5800	50.0000	0.0000	(0.4473)	(0.0480)	0.0000	1	(0.4953)	01/06/2025
603881.SH	12/10/2024	SDB3260123476	1,300.00	2.3050	3,046.92	2,996.45	0.0000	4.5800	50.0000	0.0000	(0.3876)	(0.0416)	0.0000	1	(0.4293)	01/06/2025
603881.SH	12/10/2024	SDB3260123476	1,600.00	2.3050	3,750.06	3,687.94	0.0000	4.5800	50.0000	0.0000	(0.4771)	(0.0512)	0.0000	1	(0.5283)	01/06/2025
603881.SH	12/10/2024	SDB3260123476	3,700.00	2.3050	8,672.02	8,528.37	0.0000	4.5800	50.0000	0.0000	(1.1033)	(0.1184)	0.0000	1	(1.2217)	01/06/2025
603881.SH	12/10/2024	SDB3260123476	3,000.00	2.3050	7,031.36	6,914.90	0.0000	4.5800	50.0000	0.0000	(0.8945)	(0.0960)	0.0000	1	(0.9906)	01/06/2025
603881.SH	12/10/2024	SDB3260123476	700.00	2.3050	1,640.65	1,613.48	0.0000	4.5800	50.0000	0.0000	(0.2087)	(0.0224)	0.0000	1	(0.2311)	01/06/2025
603881.SH	12/10/2024	SDB3260123476	200.00	2.3050	468.76	460.99	0.0000	4.5800	50.0000	0.0000	(0.0596)	(0.0064)	0.0000	1	(0.0660)	01/06/2025
603881.SH	12/10/2024	SDB3260123476	500.00	2.3050	1,171.89	1,152.48	0.0000	4.5800	50.0000	0.0000	(0.1491)	(0.0160)	0.0000	1	(0.1651)	01/06/2025
603881.SH	12/10/2024	SDB3260123476	1,000.00	2.3050	2,343.79	2,304.97	0.0000	4.5800	50.0000	0.0000	(0.2982)	(0.0320)	0.0000	1	(0.3302)	01/06/2025
603881.SH	12/10/2024	SDB3260123476	5,200.00	2.3050	12,187.70	11,985.82	0.0000	4.5800	50.0000	0.0000	(1.5505)	(0.1665)	0.0000	1	(1.7170)	01/06/2025
603881.SH	12/10/2024	SDB3260123476	100.00	2.3050	234.38	230.50	0.0000	4.5800	50.0000	0.0000	(0.0298)	(0.0032)	0.0000	1	(0.0330)	01/06/2025
603881.SH	12/10/2024	SDB3260123476	1,100.00	2.3050	2,578.17	2,535.46	0.0000	4.5800	50.0000	0.0000	(0.3280)	(0.0352)	0.0000	1	(0.3632)	01/06/2025
603881.SH	12/10/2024	SDB3260123476	1,300.00	2.3050	3,046.92	2,996.45	0.0000	4.5800	50.0000	0.0000	(0.3876)	(0.0416)	0.0000	1	(0.4293)	01/06/2025
603881.SH	12/10/2024	SDB3260123476	100.00	2.3050	234.38	230.50	0.0000	4.5800	50.0000	0.0000	(0.0298)	(0.0032)	0.0000	1	(0.0330)	01/06/2025
603881.SH	12/10/2024	SDB3260123476	3,500.00	2.3050	8,203.26	8,067.38	0.0000	4.5800	50.0000	0.0000	(1.0436)	(0.1120)	0.0000	1	(1.1557)	01/06/2025
603881.SH	12/10/2024	SDB3260123476	800.00	2.3050	1,875.03	1,843.97	0.0000	4.5800	50.0000	0.0000	(0.2385)	(0.0256)	0.0000	1	(0.2642)	01/06/2025
603881.SH	12/10/2024	SDB3260123476	3,100.00	2.3050	7,265.74	7,145.39	0.0000	4.5800	50.0000	0.0000	(0.9244)	(0.0992)	0.0000	1	(1.0236)	01/06/2025
603881.SH	12/10/2024	SDB3260123476	800.00	2.3050	1,875.03	1,843.97	0.0000	4.5800	50.0000	0.0000	(0.2385)	(0.0256)	0.0000	1	(0.2642)	01/06/2025
603881.SH	12/10/2024	SDB3260123476	1,500.00	2.3050	3,515.68	3,457.45	0.0000	4.5800	50.0000	0.0000	(0.4473)	(0.0480)	0.0000	1	(0.4953)	01/06/2025
603881.SH	12/10/2024	SDB3260123476	2,400.00	2.3050	5,625.09	5,531.92	0.0000	4.5800	50.0000	0.0000	(0.7156)	(0.0768)	0.0000	1	(0.7925)	01/06/2025
603881.SH	12/10/2024	SDB3260123476	30,100.00	2.3050	70,548.02	69,379.45	0.0000	4.5800	50.0000	0.0000	(8.9753)	(0.9638)	0.0000	1	(9.9389)	01/06/2025
603881.SH	12/10/2024	SDB3260123476	6,500.00	2.3050	15,234.62	14,982.27	0.0000	4.5800	50.0000	0.0000	(1.9382)	(0.2081)	0.0000	1	(2.1463)	01/06/2025
603881.SH	12/10/2024	SDB3260123476	300.00	2.3050	703.14	691.49	0.0000	4.5800	50.0000	0.0000	(0.0895)	(0.0096)	0.0000	1	(0.0991)	01/06/2025
603881.SH	12/10/2024	SDB3260123476	500.00	2.3050	1,171.89	1,152.48	0.0000	4.5800	50.0000	0.0000	(0.1491)	(0.0160)	0.0000	1	(0.1651)	01/06/2025
603881.SH	12/10/2024	SDB3260123476	700.00	2.3050	1,640.65	1,613.48	0.0000	4.5800	50.0000	0.0000	(0.2087)	(0.0224)	0.0000	1	(0.2311)	01/06/2025
603881.SH	12/10/2024	SDB3260123476	1,500.00	2.3050	3,515.68	3,457.45	0.0000	4.5800	50.0000	0.0000	(0.4473)	(0.0480)	0.0000	1	(0.4953)	01/06/2025
603881.SH	12/10/2024	SDB3260123476	9,600.00	2.3050	22,500.36	22,127.66	0.0000	4.5800	50.0000	0.0000	(2.8625)	(0.3073)	0.0000	1	(3.1699)	01/06/2025
603881.SH	12/10/2024	SDB3260123476	13,600.00	2.3050	31,875.52	31,347.52	0.0000	4.5800	50.0000	0.0000	(4.0553)	(0.4354)	0.0000	1	(4.4907)	01/06/2025
603881.SH	12/10/2024	SDB3260123476	12,500.00	2.3050	29,297.35	28,812.06	0.0000	4.5800	50.0000	0.0000	(3.7273)	(0.4002)	0.0000	1	(4.1274)	01/06/2025
603881.SH	12/10/2024	SDB3260123476	6,200.00	2.3050	14,531.49	14,290.78	0.0000	4.5800	50.0000	0.0000	(1.8487)	(0.1985)	0.0000	1	(2.0472)	01/06/2025
603881.SH	12/10/2024	SDB3260123476	13,200.00	2.3050	30,938.00	30,425.54	0.0000	4.5800	50.0000	0.0000	(3.9360)	(0.4226)	0.0000	1	(4.3586)	01/06/2025
603881.SH	12/10/2024	SDB3260123476	200.00	2.3050	468.76	460.99	0.0000	4.5800	50.0000	0.0000	(0.0596)	(0.0064)	0.0000	1	(0.0660)	01/06/2025
603881.SH	12/10/2024	SDB3260123476	400.00	2.3050	937.52	921.99	0.0000	4.5800	50.0000	0.0000	(0.1193)	(0.0128)	0.0000	1	(0.1321)	01/06/2025
603881.SH	12/10/2024	SDB3260123476	800.00	2.3050	1,875.03	1,843.97	0.0000	4.5800	50.0000	0.0000	(0.2385)	(0.0256)	0.0000	1	(0.2642)	01/06/2025
603881.SH	12/10/2024	SDB3260123476	200.00	2.3050	468.76	460.99	0.0000	4.5800	50.0000	0.0000	(0.0596)	(0.0064)	0.0000	1	(0.0660)	01/06/2025
603881.SH	12/10/2024	SDB3260123476	100.00	2.3050	234.38	230.50	0.0000	4.5800	50.0000	0.0000	(0.0298)	(0.0032)	0.0000	1	(0.0330)	01/06/2025
603881.SH	12/10/2024	SDB3260123476	100.00	2.3050	234.38	230.50	0.0000	4.5800	50.0000	0.0000	(0.0298)	(0.0032)	0.0000	1	(0.0330)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHANGHAI ATHUB CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603881.SH	12/10/2024	SDB3260123476	100.00	2.3050	234.38	230.50	0.0000	4.5800	50.0000	0.0000	(0.0298)	(0.0032)	0.0000	1	(0.0330)	01/06/2025
603881.SH	12/10/2024	SDB3260123476	6,300.00	2.3050	14,765.86	14,521.28	0.0000	4.5800	50,000	0.0000	(1.8785)	(0.2017)	0.0000	1	(2.0802)	01/06/2025
603881.SH	12/10/2024	SDB3260123476	7,600.00	2.3050	17,812.79	17,517.73	0.0000	4.5800	50,000	0.0000	(2.2662)	(0.2433)	0.0000	1	(2.5095)	01/06/2025
603881.SH	12/10/2024	SDB3260123476	2,000.00	2.3050	4,687.58	4,609.93	0.0000	4.5800	50,000	0.0000	(0.5964)	(0.0640)	0.0000	1	(0.6604)	01/06/2025
603881.SH	12/10/2024	SDB3260123476	1,500.00	2.3050	3,515.68	3,457.45	0.0000	4.5800	50,000	0.0000	(0.4473)	(0.0480)	0.0000	1	(0.4953)	01/06/2025
603881.SH	12/10/2024	SDB3260123476	100.00	2.3050	234.38	230.50	0.0000	4.5800	50,000	0.0000	(0.0298)	(0.0032)	0.0000	1	(0.0330)	01/06/2025
603881.SH	12/10/2024	SDB3260123476	300.00	2.3050	703.14	691.49	0.0000	4.5800	50,000	0.0000	(0.0895)	(0.0096)	0.0000	1	(0.0991)	01/06/2025
603881.SH	12/10/2024	SDB3260123476	100.00	2.3050	234.38	230.50	0.0000	4.5800	50,000	0.0000	(0.0298)	(0.0032)	0.0000	1	(0.0330)	01/06/2025
603881.SH	12/10/2024	SDB3260123476	2,800.00	2.3050	6,562.61	6,453.90	0.0000	4.5800	50,000	0.0000	(0.8349)	(0.0896)	0.0000	1	(0.9245)	01/06/2025
603881.SH	12/10/2024	SDB3260123476	2,500.00	2.3050	5,859.47	5,762.41	0.0000	4.5800	50,000	0.0000	(0.7455)	(0.0800)	0.0000	1	(0.8255)	01/06/2025
603881.SH	12/10/2024	SDB3260123476	2,600.00	2.3050	6,093.85	5,992.91	0.0000	4.5800	50,000	0.0000	(0.7753)	(0.0832)	0.0000	1	(0.8585)	01/06/2025
603881.SH	12/09/2024	SDB3260123476	2,300.00	2.2732	5,390.71	5,228.28	0.0000	4.5800	50,000	0.0000	(0.6858)	(0.0726)	0.0000	1	(0.7584)	01/06/2025
603881.SH	12/09/2024	SDB3260123476	1,500.00	2.2732	3,515.68	3,409.75	0.0000	4.5800	50,000	0.0000	(0.4473)	(0.0474)	0.0000	1	(0.4946)	01/06/2025
603881.SH	12/09/2024	SDB3260123476	1,300.00	2.2732	3,046.92	2,955.11	0.0000	4.5800	50,000	0.0000	(0.3876)	(0.0410)	0.0000	1	(0.4287)	01/06/2025
603881.SH	12/09/2024	SDB3260123476	1,600.00	2.2732	3,750.06	3,637.06	0.0000	4.5800	50,000	0.0000	(0.4771)	(0.0505)	0.0000	1	(0.5276)	01/06/2025
603881.SH	12/09/2024	SDB3260123476	3,700.00	2.2732	8,672.02	8,410.71	0.0000	4.5800	50,000	0.0000	(1.1033)	(0.1168)	0.0000	1	(1.2201)	01/06/2025
603881.SH	12/09/2024	SDB3260123476	3,000.00	2.2732	7,031.36	6,819.49	0.0000	4.5800	50,000	0.0000	(0.8945)	(0.0947)	0.0000	1	(0.9893)	01/06/2025
603881.SH	12/09/2024	SDB3260123476	700.00	2.2732	1,640.65	1,591.21	0.0000	4.5800	50,000	0.0000	(0.2087)	(0.0221)	0.0000	1	(0.2308)	01/06/2025
603881.SH	12/09/2024	SDB3260123476	200.00	2.2732	468.76	454.63	0.0000	4.5800	50,000	0.0000	(0.0596)	(0.0063)	0.0000	1	(0.0660)	01/06/2025
603881.SH	12/09/2024	SDB3260123476	500.00	2.2732	1,171.89	1,136.58	0.0000	4.5800	50,000	0.0000	(0.1491)	(0.0158)	0.0000	1	(0.1649)	01/06/2025
603881.SH	12/09/2024	SDB3260123476	1,000.00	2.2732	2,343.79	2,273.16	0.0000	4.5800	50,000	0.0000	(0.2982)	(0.0316)	0.0000	1	(0.3298)	01/06/2025
603881.SH	12/09/2024	SDB3260123476	5,200.00	2.2732	12,187.70	11,820.45	0.0000	4.5800	50,000	0.0000	(1.5505)	(0.1642)	0.0000	1	(1.7147)	01/06/2025
603881.SH	12/09/2024	SDB3260123476	100.00	2.2732	234.38	227.32	0.0000	4.5800	50,000	0.0000	(0.0298)	(0.0032)	0.0000	1	(0.0330)	01/06/2025
603881.SH	12/09/2024	SDB3260123476	1,100.00	2.2732	2,578.17	2,500.48	0.0000	4.5800	50,000	0.0000	(0.3280)	(0.0347)	0.0000	1	(0.3627)	01/06/2025
603881.SH	12/09/2024	SDB3260123476	1,300.00	2.2732	3,046.92	2,955.11	0.0000	4.5800	50,000	0.0000	(0.3876)	(0.0410)	0.0000	1	(0.4287)	01/06/2025
603881.SH	12/09/2024	SDB3260123476	100.00	2.2732	234.38	227.32	0.0000	4.5800	50,000	0.0000	(0.0298)	(0.0032)	0.0000	1	(0.0330)	01/06/2025
603881.SH	12/09/2024	SDB3260123476	3,500.00	2.2732	8,203.26	7,956.07	0.0000	4.5800	50,000	0.0000	(1.0436)	(0.1105)	0.0000	1	(1.1541)	01/06/2025
603881.SH	12/09/2024	SDB3260123476	800.00	2.2732	1,875.03	1,818.53	0.0000	4.5800	50,000	0.0000	(0.2385)	(0.0253)	0.0000	1	(0.2638)	01/06/2025
603881.SH	12/09/2024	SDB3260123476	3,100.00	2.2732	7,265.74	7,046.81	0.0000	4.5800	50,000	0.0000	(0.9244)	(0.0979)	0.0000	1	(1.0222)	01/06/2025
603881.SH	12/09/2024	SDB3260123476	800.00	2.2732	1,875.03	1,818.53	0.0000	4.5800	50,000	0.0000	(0.2385)	(0.0253)	0.0000	1	(0.2638)	01/06/2025
603881.SH	12/09/2024	SDB3260123476	1,500.00	2.2732	3,515.68	3,409.75	0.0000	4.5800	50,000	0.0000	(0.4473)	(0.0474)	0.0000	1	(0.4946)	01/06/2025
603881.SH	12/09/2024	SDB3260123476	2,400.00	2.2732	5,625.09	5,455.59	0.0000	4.5800	50,000	0.0000	(0.7156)	(0.0758)	0.0000	1	(0.7914)	01/06/2025
603881.SH	12/09/2024	SDB3260123476	30,100.00	2.2732	70,548.02	68,422.24	0.0000	4.5800	50,000	0.0000	(8.9753)	(0.9503)	0.0000	1	(9.9256)	01/06/2025
603881.SH	12/09/2024	SDB3260123476	6,500.00	2.2732	15,234.62	14,775.57	0.0000	4.5800	50,000	0.0000	(1.9382)	(0.2052)	0.0000	1	(2.1434)	01/06/2025
603881.SH	12/09/2024	SDB3260123476	300.00	2.2732	703.14	681.95	0.0000	4.5800	50,000	0.0000	(0.0895)	(0.0095)	0.0000	1	(0.0989)	01/06/2025
603881.SH	12/09/2024	SDB3260123476	500.00	2.2732	1,171.89	1,136.58	0.0000	4.5800	50,000	0.0000	(0.1491)	(0.0158)	0.0000	1	(0.1649)	01/06/2025
603881.SH	12/09/2024	SDB3260123476	700.00	2.2732	1,640.65	1,591.21	0.0000	4.5800	50,000	0.0000	(0.2087)	(0.0221)	0.0000	1	(0.2308)	01/06/2025
603881.SH	12/09/2024	SDB3260123476	1,500.00	2.2732	3,515.68	3,409.75	0.0000	4.5800	50,000	0.0000	(0.4473)	(0.0474)	0.0000	1	(0.4946)	01/06/2025
603881.SH	12/09/2024	SDB3260123476	9,600.00	2.2732	22,500.36	21,822.37	0.0000	4.5800	50,000	0.0000	(2.8625)	(0.3031)	0.0000	1	(3.1656)	01/06/2025
603881.SH	12/09/2024	SDB3260123476	13,600.00	2.2732	31,875.52	30,915.03	0.0000	4.5800	50,000	0.0000	(4.0553)	(0.4294)	0.0000	1	(4.4846)	01/06/2025
603881.SH	12/09/2024	SDB3260123476	12,500.00	2.2732	29,297.35	28,414.55	0.0000	4.5800	50,000	0.0000	(3.7273)	(0.3946)	0.0000	1	(4.1219)	01/06/2025
603881.SH	12/09/2024	SDB3260123476	6,200.00	2.2732	14,531.49	14,093.62	0.0000	4.5800	50,000	0.0000	(1.8487)	(0.1957)	0.0000	1	(2.0445)	01/06/2025
603881.SH	12/09/2024	SDB3260123476	13,200.00	2.2732	30,938.00	30,005.76	0.0000	4.5800	50,000	0.0000	(3.9360)	(0.4167)	0.0000	1	(4.3527)	01/06/2025
603881.SH	12/09/2024	SDB3260123476	200.00	2.2732	468.76	454.63	0.0000	4.5800	50,000	0.0000	(0.0596)	(0.0063)	0.0000	1	(0.0660)	01/06/2025
603881.SH	12/09/2024	SDB3260123476	400.00	2.2732	937.52	909.27	0.0000	4.5800	50,000	0.0000	(0.1193)	(0.0126)	0.0000	1	(0.1319)	01/06/2025
603881.SH	12/09/2024	SDB3260123476	800.00	2.2732	1,875.03	1,818.53	0.0000	4.5800	50,000	0.0000	(0.2385)	(0.0253)	0.0000	1	(0.2638)	01/06/2025
603881.SH	12/09/2024	SDB3260123476	200.00	2.2732	468.76	454.63	0.0000	4.5800	50,000	0.0000	(0.0596)	(0.0063)	0.0000	1	(0.0660)	01/06/2025
603881.SH	12/09/2024	SDB3260123476	100.00	2.2732	234.38	227.32	0.0000	4.5800	50,000	0.0000	(0.0298)	(0.0032)	0.0000	1	(0.0330)	01/06/2025
603881.SH	12/09/2024	SDB3260123476	100.00	2.2732	234.38	227.32	0.0000	4.5800	50,000	0.0000	(0.0298)	(0.0032)	0.0000	1	(0.0330)	01/06/2025
603881.SH	12/09/2024	SDB3260123476	100.00	2.2732	234.38	227.32	0.0000	4.5800	50,000	0.0000	(0.0298)	(0.0032)	0.0000	1	(0.0330)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHANGHAI ATHUB CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603881.SH	12/09/2024	SDB3260123476	6,300.00	2.2732	14,765.86	14,320.93	0.0000	4.5800	50.0000	0.0000	(1.8785)	(0.1989)	0.0000	1	(2.0774)	01/06/2025
603881.SH	12/09/2024	SDB3260123476	7,600.00	2.2732	17,812.79	17,276.05	0.0000	4.5800	50.0000	0.0000	(2.2662)	(0.2399)	0.0000	1	(2.5061)	01/06/2025
603881.SH	12/09/2024	SDB3260123476	2,000.00	2.2732	4,687.58	4,546.33	0.0000	4.5800	50.0000	0.0000	(0.5964)	(0.0631)	0.0000	1	(0.6595)	01/06/2025
603881.SH	12/09/2024	SDB3260123476	1,500.00	2.2732	3,515.68	3,409.75	0.0000	4.5800	50.0000	0.0000	(0.4473)	(0.0474)	0.0000	1	(0.4946)	01/06/2025
603881.SH	12/09/2024	SDB3260123476	100.00	2.2732	234.38	227.32	0.0000	4.5800	50.0000	0.0000	(0.0298)	(0.0032)	0.0000	1	(0.0330)	01/06/2025
603881.SH	12/09/2024	SDB3260123476	300.00	2.2732	703.14	681.95	0.0000	4.5800	50.0000	0.0000	(0.0895)	(0.0095)	0.0000	1	(0.0989)	01/06/2025
603881.SH	12/09/2024	SDB3260123476	100.00	2.2732	234.38	227.32	0.0000	4.5800	50.0000	0.0000	(0.0298)	(0.0032)	0.0000	1	(0.0330)	01/06/2025
603881.SH	12/09/2024	SDB3260123476	2,800.00	2.2732	6,562.61	6,364.86	0.0000	4.5800	50.0000	0.0000	(0.8349)	(0.0884)	0.0000	1	(0.9233)	01/06/2025
603881.SH	12/09/2024	SDB3260123476	2,500.00	2.2732	5,859.47	5,682.91	0.0000	4.5800	50.0000	0.0000	(0.7455)	(0.0789)	0.0000	1	(0.8244)	01/06/2025
603881.SH	12/09/2024	SDB3260123476	2,600.00	2.2732	6,093.85	5,910.23	0.0000	4.5800	50.0000	0.0000	(0.7753)	(0.0821)	0.0000	1	(0.8574)	01/06/2025
603881.SH	12/06/2024	SDB3260123476	2,300.00	2.3207	5,390.71	5,337.63	0.0000	4.5800	50.0000	0.0000	(2.0575)	(0.2224)	0.0000	3	(2.2799)	01/06/2025
603881.SH	12/06/2024	SDB3260123476	1,500.00	2.3207	3,515.68	3,481.06	0.0000	4.5800	50.0000	0.0000	(1.3418)	(0.1450)	0.0000	3	(1.4869)	01/06/2025
603881.SH	12/06/2024	SDB3260123476	1,300.00	2.3207	3,046.92	3,016.92	0.0000	4.5800	50.0000	0.0000	(1.1629)	(0.1257)	0.0000	3	(1.2886)	01/06/2025
603881.SH	12/06/2024	SDB3260123476	1,600.00	2.3207	3,750.06	3,713.13	0.0000	4.5800	50.0000	0.0000	(1.4313)	(0.1547)	0.0000	3	(1.5860)	01/06/2025
603881.SH	12/06/2024	SDB3260123476	3,700.00	2.3207	8,672.02	8,586.62	0.0000	4.5800	50.0000	0.0000	(3.3098)	(0.3578)	0.0000	3	(3.6676)	01/06/2025
603881.SH	12/06/2024	SDB3260123476	3,000.00	2.3207	7,031.36	6,962.12	0.0000	4.5800	50.0000	0.0000	(2.6836)	(0.2901)	0.0000	3	(2.9737)	01/06/2025
603881.SH	12/06/2024	SDB3260123476	700.00	2.3207	1,640.65	1,624.49	0.0000	4.5800	50.0000	0.0000	(0.6262)	(0.0677)	0.0000	3	(0.6939)	01/06/2025
603881.SH	12/06/2024	SDB3260123476	200.00	2.3207	468.76	464.14	0.0000	4.5800	50.0000	0.0000	(0.1789)	(0.0193)	0.0000	3	(0.1982)	01/06/2025
603881.SH	12/06/2024	SDB3260123476	500.00	2.3207	1,171.89	1,160.35	0.0000	4.5800	50.0000	0.0000	(0.4473)	(0.0483)	0.0000	3	(0.4956)	01/06/2025
603881.SH	12/06/2024	SDB3260123476	1,000.00	2.3207	2,343.79	2,320.71	0.0000	4.5800	50.0000	0.0000	(0.8945)	(0.0967)	0.0000	3	(0.9912)	01/06/2025
603881.SH	12/06/2024	SDB3260123476	5,200.00	2.3207	12,187.70	12,067.68	0.0000	4.5800	50.0000	0.0000	(4.6516)	(0.5028)	0.0000	3	(5.1545)	01/06/2025
603881.SH	12/06/2024	SDB3260123476	100.00	2.3207	234.38	232.07	0.0000	4.5800	50.0000	0.0000	(0.0895)	(0.0097)	0.0000	3	(0.0991)	01/06/2025
603881.SH	12/06/2024	SDB3260123476	1,100.00	2.3207	2,578.17	2,552.78	0.0000	4.5800	50.0000	0.0000	(0.9840)	(0.1064)	0.0000	3	(1.0904)	01/06/2025
603881.SH	12/06/2024	SDB3260123476	1,300.00	2.3207	3,046.92	3,016.92	0.0000	4.5800	50.0000	0.0000	(1.1629)	(0.1257)	0.0000	3	(1.2886)	01/06/2025
603881.SH	12/06/2024	SDB3260123476	100.00	2.3207	234.38	232.07	0.0000	4.5800	50.0000	0.0000	(0.0895)	(0.0097)	0.0000	3	(0.0991)	01/06/2025
603881.SH	12/06/2024	SDB3260123476	3,500.00	2.3207	8,203.26	8,122.47	0.0000	4.5800	50.0000	0.0000	(3.1309)	(0.3384)	0.0000	3	(3.4693)	01/06/2025
603881.SH	12/06/2024	SDB3260123476	800.00	2.3207	1,875.03	1,856.57	0.0000	4.5800	50.0000	0.0000	(0.7156)	(0.0774)	0.0000	3	(0.7930)	01/06/2025
603881.SH	12/06/2024	SDB3260123476	3,100.00	2.3207	7,265.74	7,194.19	0.0000	4.5800	50.0000	0.0000	(2.7731)	(0.2998)	0.0000	3	(3.0728)	01/06/2025
603881.SH	12/06/2024	SDB3260123476	800.00	2.3207	1,875.03	1,856.57	0.0000	4.5800	50.0000	0.0000	(0.7156)	(0.0774)	0.0000	3	(0.7930)	01/06/2025
603881.SH	12/06/2024	SDB3260123476	1,500.00	2.3207	3,515.68	3,481.06	0.0000	4.5800	50.0000	0.0000	(1.3418)	(0.1450)	0.0000	3	(1.4869)	01/06/2025
603881.SH	12/06/2024	SDB3260123476	2,400.00	2.3207	5,625.09	5,569.70	0.0000	4.5800	50.0000	0.0000	(2.1469)	(0.2321)	0.0000	3	(2.3790)	01/06/2025
603881.SH	12/06/2024	SDB3260123476	30,100.00	2.3207	70,548.02	69,853.28	0.0000	4.5800	50.0000	0.0000	(26.9258)	(2.9106)	0.0000	3	(29.8364)	01/06/2025
603881.SH	12/06/2024	SDB3260123476	6,500.00	2.3207	15,234.62	15,084.60	0.0000	4.5800	50.0000	0.0000	(5.8145)	(0.6285)	0.0000	3	(6.4431)	01/06/2025
603881.SH	12/06/2024	SDB3260123476	300.00	2.3207	703.14	696.21	0.0000	4.5800	50.0000	0.0000	(0.2684)	(0.0290)	0.0000	3	(0.2974)	01/06/2025
603881.SH	12/06/2024	SDB3260123476	500.00	2.3207	1,171.89	1,160.35	0.0000	4.5800	50.0000	0.0000	(0.4473)	(0.0483)	0.0000	3	(0.4956)	01/06/2025
603881.SH	12/06/2024	SDB3260123476	700.00	2.3207	1,640.65	1,624.49	0.0000	4.5800	50.0000	0.0000	(0.6262)	(0.0677)	0.0000	3	(0.6939)	01/06/2025
603881.SH	12/06/2024	SDB3260123476	1,500.00	2.3207	3,515.68	3,481.06	0.0000	4.5800	50.0000	0.0000	(1.3418)	(0.1450)	0.0000	3	(1.4869)	01/06/2025
603881.SH	12/06/2024	SDB3260123476	9,600.00	2.3207	22,500.36	22,278.79	0.0000	4.5800	50.0000	0.0000	(8.5876)	(0.9283)	0.0000	3	(9.5159)	01/06/2025
603881.SH	12/06/2024	SDB3260123476	13,600.00	2.3207	31,875.52	31,561.62	0.0000	4.5800	50.0000	0.0000	(12.1658)	(1.3151)	0.0000	3	(13.4809)	01/06/2025
603881.SH	12/06/2024	SDB3260123476	12,500.00	2.3207	29,297.35	29,008.84	0.0000	4.5800	50.0000	0.0000	(11.1818)	(1.2087)	0.0000	3	(12.3905)	01/06/2025
603881.SH	12/06/2024	SDB3260123476	6,200.00	2.3207	14,531.49	14,388.38	0.0000	4.5800	50.0000	0.0000	(5.5462)	(0.5995)	0.0000	3	(6.1457)	01/06/2025
603881.SH	12/06/2024	SDB3260123476	13,200.00	2.3207	30,938.00	30,633.33	0.0000	4.5800	50.0000	0.0000	(11.8080)	(1.2764)	0.0000	3	(13.0844)	01/06/2025
603881.SH	12/06/2024	SDB3260123476	200.00	2.3207	468.76	464.14	0.0000	4.5800	50.0000	0.0000	(0.1789)	(0.0193)	0.0000	3	(0.1982)	01/06/2025
603881.SH	12/06/2024	SDB3260123476	400.00	2.3207	937.52	928.28	0.0000	4.5800	50.0000	0.0000	(0.3578)	(0.0387)	0.0000	3	(0.3965)	01/06/2025
603881.SH	12/06/2024	SDB3260123476	800.00	2.3207	1,875.03	1,856.57	0.0000	4.5800	50.0000	0.0000	(0.7156)	(0.0774)	0.0000	3	(0.7930)	01/06/2025
603881.SH	12/06/2024	SDB3260123476	200.00	2.3207	468.76	464.14	0.0000	4.5800	50.0000	0.0000	(0.1789)	(0.0193)	0.0000	3	(0.1982)	01/06/2025
603881.SH	12/06/2024	SDB3260123476	100.00	2.3207	234.38	232.07	0.0000	4.5800	50.0000	0.0000	(0.0895)	(0.0097)	0.0000	3	(0.0991)	01/06/2025
603881.SH	12/06/2024	SDB3260123476	100.00	2.3207	234.38	232.07	0.0000	4.5800	50.0000	0.0000	(0.0895)	(0.0097)	0.0000	3	(0.0991)	01/06/2025
603881.SH	12/06/2024	SDB3260123476	100.00	2.3207	234.38	232.07	0.0000	4.5800	50.0000	0.0000	(0.0895)	(0.0097)	0.0000	3	(0.0991)	01/06/2025
603881.SH	12/06/2024	SDB3260123476	6,300.00	2.3207	14,765.86	14,620.45	0.0000	4.5800	50.0000	0.0000	(5.6356)	(0.6092)	0.0000	3	(6.2448)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHANGHAI ATHUB CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603881.SH	12/06/2024	SDB3260123476	7,600.00	2.3207	17,812.79	17,637.37	0.0000	4.5800	50.0000	0.0000	(6.7985)	(0.7349)	0.0000	3	(7.5334)	01/06/2025
603881.SH	12/06/2024	SDB3260123476	2,000.00	2.3207	4,687.58	4,641.41	0.0000	4.5800	50.0000	0.0000	(1.7891)	(0.1934)	0.0000	3	(1.9825)	01/06/2025
603881.SH	12/06/2024	SDB3260123476	1,500.00	2.3207	3,515.68	3,481.06	0.0000	4.5800	50.0000	0.0000	(1.3418)	(0.1450)	0.0000	3	(1.4869)	01/06/2025
603881.SH	12/06/2024	SDB3260123476	100.00	2.3207	234.38	232.07	0.0000	4.5800	50.0000	0.0000	(0.0895)	(0.0097)	0.0000	3	(0.0991)	01/06/2025
603881.SH	12/06/2024	SDB3260123476	300.00	2.3207	703.14	696.21	0.0000	4.5800	50.0000	0.0000	(0.2684)	(0.0290)	0.0000	3	(0.2974)	01/06/2025
603881.SH	12/06/2024	SDB3260123476	100.00	2.3207	234.38	232.07	0.0000	4.5800	50.0000	0.0000	(0.0895)	(0.0097)	0.0000	3	(0.0991)	01/06/2025
603881.SH	12/06/2024	SDB3260123476	2,800.00	2.3207	6,562.61	6,497.98	0.0000	4.5800	50.0000	0.0000	(2.5047)	(0.2707)	0.0000	3	(2.7755)	01/06/2025
603881.SH	12/06/2024	SDB3260123476	2,500.00	2.3207	5,859.47	5,801.77	0.0000	4.5800	50.0000	0.0000	(2.2364)	(0.2417)	0.0000	3	(2.4781)	01/06/2025
603881.SH	12/06/2024	SDB3260123476	2,600.00	2.3207	6,093.85	6,033.84	0.0000	4.5800	50.0000	0.0000	(2.3258)	(0.2514)	0.0000	3	(2.5772)	01/06/2025
603881.SH	12/05/2024	SDB3260123476	2,300.00	2.3523	5,390.71	5,410.24	0.0000	4.5800	50.0000	0.0000	(0.6858)	(0.0751)	0.0000	1	(0.7610)	01/06/2025
603881.SH	12/05/2024	SDB3260123476	1,500.00	2.3523	3,515.68	3,528.42	0.0000	4.5800	50.0000	0.0000	(0.4473)	(0.0490)	0.0000	1	(0.4963)	01/06/2025
603881.SH	12/05/2024	SDB3260123476	1,300.00	2.3523	3,046.92	3,057.96	0.0000	4.5800	50.0000	0.0000	(0.3876)	(0.0425)	0.0000	1	(0.4301)	01/06/2025
603881.SH	12/05/2024	SDB3260123476	1,600.00	2.3523	3,750.06	3,763.65	0.0000	4.5800	50.0000	0.0000	(0.4771)	(0.0523)	0.0000	1	(0.5294)	01/06/2025
603881.SH	12/05/2024	SDB3260123476	3,700.00	2.3523	8,672.02	8,703.43	0.0000	4.5800	50.0000	0.0000	(1.1033)	(0.1209)	0.0000	1	(1.2242)	01/06/2025
603881.SH	12/05/2024	SDB3260123476	3,000.00	2.3523	7,031.36	7,056.84	0.0000	4.5800	50.0000	0.0000	(0.8945)	(0.0980)	0.0000	1	(0.9926)	01/06/2025
603881.SH	12/05/2024	SDB3260123476	700.00	2.3523	1,640.65	1,646.60	0.0000	4.5800	50.0000	0.0000	(0.0229)	(0.0029)	0.0000	1	(0.2316)	01/06/2025
603881.SH	12/05/2024	SDB3260123476	200.00	2.3523	468.76	470.46	0.0000	4.5800	50.0000	0.0000	(0.0596)	(0.0065)	0.0000	1	(0.0662)	01/06/2025
603881.SH	12/05/2024	SDB3260123476	500.00	2.3523	1,171.89	1,176.14	0.0000	4.5800	50.0000	0.0000	(0.1491)	(0.0163)	0.0000	1	(0.1654)	01/06/2025
603881.SH	12/05/2024	SDB3260123476	1,000.00	2.3523	2,343.79	2,352.28	0.0000	4.5800	50.0000	0.0000	(0.2982)	(0.0327)	0.0000	1	(0.3309)	01/06/2025
603881.SH	12/05/2024	SDB3260123476	5,200.00	2.3523	12,187.70	12,231.85	0.0000	4.5800	50.0000	0.0000	(1.5505)	(0.1699)	0.0000	1	(1.7204)	01/06/2025
603881.SH	12/05/2024	SDB3260123476	100.00	2.3523	234.38	235.23	0.0000	4.5800	50.0000	0.0000	(0.0298)	(0.0033)	0.0000	1	(0.0331)	01/06/2025
603881.SH	12/05/2024	SDB3260123476	1,100.00	2.3523	2,578.17	2,587.51	0.0000	4.5800	50.0000	0.0000	(0.3280)	(0.0359)	0.0000	1	(0.3639)	01/06/2025
603881.SH	12/05/2024	SDB3260123476	1,300.00	2.3523	3,046.92	3,057.96	0.0000	4.5800	50.0000	0.0000	(0.3876)	(0.0425)	0.0000	1	(0.4301)	01/06/2025
603881.SH	12/05/2024	SDB3260123476	100.00	2.3523	234.38	235.23	0.0000	4.5800	50.0000	0.0000	(0.0298)	(0.0033)	0.0000	1	(0.0331)	01/06/2025
603881.SH	12/05/2024	SDB3260123476	3,500.00	2.3523	8,203.26	8,232.98	0.0000	4.5800	50.0000	0.0000	(1.0436)	(0.1143)	0.0000	1	(1.1580)	01/06/2025
603881.SH	12/05/2024	SDB3260123476	800.00	2.3523	1,875.03	1,881.82	0.0000	4.5800	50.0000	0.0000	(0.2385)	(0.0261)	0.0000	1	(0.2647)	01/06/2025
603881.SH	12/05/2024	SDB3260123476	3,100.00	2.3523	7,265.74	7,292.06	0.0000	4.5800	50.0000	0.0000	(0.9244)	(0.1013)	0.0000	1	(1.0256)	01/06/2025
603881.SH	12/05/2024	SDB3260123476	800.00	2.3523	1,875.03	1,881.82	0.0000	4.5800	50.0000	0.0000	(0.2385)	(0.0261)	0.0000	1	(0.2647)	01/06/2025
603881.SH	12/05/2024	SDB3260123476	1,500.00	2.3523	3,515.68	3,528.42	0.0000	4.5800	50.0000	0.0000	(0.4473)	(0.0490)	0.0000	1	(0.4963)	01/06/2025
603881.SH	12/05/2024	SDB3260123476	2,400.00	2.3523	5,625.09	5,645.47	0.0000	4.5800	50.0000	0.0000	(0.7156)	(0.0784)	0.0000	1	(0.7940)	01/06/2025
603881.SH	12/05/2024	SDB3260123476	30,100.00	2.3523	70,548.02	70,803.60	0.0000	4.5800	50.0000	0.0000	(8.9753)	(0.9834)	0.0000	1	(9.9587)	01/06/2025
603881.SH	12/05/2024	SDB3260123476	6,500.00	2.3523	15,234.62	15,289.81	0.0000	4.5800	50.0000	0.0000	(1.9382)	(0.2124)	0.0000	1	(2.1505)	01/06/2025
603881.SH	12/05/2024	SDB3260123476	300.00	2.3523	703.14	705.68	0.0000	4.5800	50.0000	0.0000	(0.0895)	(0.0098)	0.0000	1	(0.0993)	01/06/2025
603881.SH	12/05/2024	SDB3260123476	500.00	2.3523	1,171.89	1,176.14	0.0000	4.5800	50.0000	0.0000	(0.1491)	(0.0163)	0.0000	1	(0.1654)	01/06/2025
603881.SH	12/05/2024	SDB3260123476	700.00	2.3523	1,640.65	1,646.60	0.0000	4.5800	50.0000	0.0000	(0.2087)	(0.0229)	0.0000	1	(0.2316)	01/06/2025
603881.SH	12/05/2024	SDB3260123476	1,500.00	2.3523	3,515.68	3,528.42	0.0000	4.5800	50.0000	0.0000	(0.4473)	(0.0490)	0.0000	1	(0.4963)	01/06/2025
603881.SH	12/05/2024	SDB3260123476	9,600.00	2.3523	22,500.36	22,581.88	0.0000	4.5800	50.0000	0.0000	(2.8625)	(0.3136)	0.0000	1	(3.1762)	01/06/2025
603881.SH	12/05/2024	SDB3260123476	13,600.00	2.3523	31,875.52	31,990.99	0.0000	4.5800	50.0000	0.0000	(4.0553)	(0.4443)	0.0000	1	(4.4996)	01/06/2025
603881.SH	12/05/2024	SDB3260123476	12,500.00	2.3523	29,297.35	29,403.49	0.0000	4.5800	50.0000	0.0000	(3.7273)	(0.4084)	0.0000	1	(4.1357)	01/06/2025
603881.SH	12/05/2024	SDB3260123476	6,200.00	2.3523	14,531.49	14,584.13	0.0000	4.5800	50.0000	0.0000	(1.8487)	(0.2026)	0.0000	1	(2.0513)	01/06/2025
603881.SH	12/05/2024	SDB3260123476	13,200.00	2.3523	30,938.00	31,050.08	0.0000	4.5800	50.0000	0.0000	(3.9360)	(0.4313)	0.0000	1	(4.3673)	01/06/2025
603881.SH	12/05/2024	SDB3260123476	200.00	2.3523	468.76	470.46	0.0000	4.5800	50.0000	0.0000	(0.0596)	(0.0065)	0.0000	1	(0.0662)	01/06/2025
603881.SH	12/05/2024	SDB3260123476	400.00	2.3523	937.52	940.91	0.0000	4.5800	50.0000	0.0000	(0.1193)	(0.0131)	0.0000	1	(0.1323)	01/06/2025
603881.SH	12/05/2024	SDB3260123476	800.00	2.3523	1,875.03	1,881.82	0.0000	4.5800	50.0000	0.0000	(0.2385)	(0.0261)	0.0000	1	(0.2647)	01/06/2025
603881.SH	12/05/2024	SDB3260123476	200.00	2.3523	468.76	470.46	0.0000	4.5800	50.0000	0.0000	(0.0596)	(0.0065)	0.0000	1	(0.0662)	01/06/2025
603881.SH	12/05/2024	SDB3260123476	100.00	2.3523	234.38	235.23	0.0000	4.5800	50.0000	0.0000	(0.0298)	(0.0033)	0.0000	1	(0.0331)	01/06/2025
603881.SH	12/05/2024	SDB3260123476	100.00	2.3523	234.38	235.23	0.0000	4.5800	50.0000	0.0000	(0.0298)	(0.0033)	0.0000	1	(0.0331)	01/06/2025
603881.SH	12/05/2024	SDB3260123476	6,300.00	2.3523	14,765.86	14,819.36	0.0000	4.5800	50.0000	0.0000	(1.8785)	(0.2058)	0.0000	1	(2.0844)	01/06/2025
603881.SH	12/05/2024	SDB3260123476	7,600.00	2.3523	17,812.79	17,877.32	0.0000	4.5800	50.0000	0.0000	(2.2662)	(0.2483)	0.0000	1	(2.5145)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHANGHAI ATHUB CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603881.SH	12/05/2024	SDB3260123476	2,000.00	2.3523	4,687.58	4,704.56	0.0000	4.5800	50.0000	0.0000	(0.5964)	(0.0653)	0.0000	1	(0.6617)	01/06/2025
603881.SH	12/05/2024	SDB3260123476	1,500.00	2.3523	3,515.68	3,528.42	0.0000	4.5800	50.0000	0.0000	(0.4473)	(0.0490)	0.0000	1	(0.4963)	01/06/2025
603881.SH	12/05/2024	SDB3260123476	100.00	2.3523	234.38	235.23	0.0000	4.5800	50.0000	0.0000	(0.0298)	(0.0033)	0.0000	1	(0.0331)	01/06/2025
603881.SH	12/05/2024	SDB3260123476	300.00	2.3523	703.14	705.68	0.0000	4.5800	50.0000	0.0000	(0.0895)	(0.0098)	0.0000	1	(0.0993)	01/06/2025
603881.SH	12/05/2024	SDB3260123476	100.00	2.3523	234.38	235.23	0.0000	4.5800	50.0000	0.0000	(0.0298)	(0.0033)	0.0000	1	(0.0331)	01/06/2025
603881.SH	12/05/2024	SDB3260123476	2,800.00	2.3523	6,562.61	6,586.38	0.0000	4.5800	50.0000	0.0000	(0.8349)	(0.0915)	0.0000	1	(0.9264)	01/06/2025
603881.SH	12/05/2024	SDB3260123476	2,500.00	2.3523	5,859.47	5,880.70	0.0000	4.5800	50.0000	0.0000	(0.7455)	(0.0817)	0.0000	1	(0.8271)	01/06/2025
603881.SH	12/05/2024	SDB3260123476	2,600.00	2.3523	6,093.85	6,115.93	0.0000	4.5800	50.0000	0.0000	(0.7753)	(0.0849)	0.0000	1	(0.8602)	01/06/2025
603881.SH	12/04/2024	SDB3260123476	2,300.00	2.3438	5,390.71	5,390.71	0.0000	4.5800	50.0000	0.0000	(0.6858)	(0.0749)	0.0000	1	(0.7607)	01/06/2025
603881.SH	12/04/2024	SDB3260123476	1,500.00	2.3438	3,515.68	3,515.68	0.0000	4.5800	50.0000	0.0000	(0.4473)	(0.0488)	0.0000	1	(0.4961)	01/06/2025
603881.SH	12/04/2024	SDB3260123476	1,300.00	2.3438	3,046.92	3,046.92	0.0000	4.5800	50.0000	0.0000	(0.3876)	(0.0423)	0.0000	1	(0.4300)	01/06/2025
603881.SH	12/04/2024	SDB3260123476	1,600.00	2.3438	3,750.06	3,750.06	0.0000	4.5800	50.0000	0.0000	(0.4771)	(0.0521)	0.0000	1	(0.5292)	01/06/2025
603881.SH	12/04/2024	SDB3260123476	3,700.00	2.3438	8,672.02	8,672.02	0.0000	4.5800	50.0000	0.0000	(1.1033)	(0.1204)	0.0000	1	(1.2237)	01/06/2025
603881.SH	12/04/2024	SDB3260123476	3,000.00	2.3438	7,031.36	7,031.36	0.0000	4.5800	50.0000	0.0000	(0.8945)	(0.0977)	0.0000	1	(0.9922)	01/06/2025
603881.SH	12/04/2024	SDB3260123476	700.00	2.3438	1,640.65	1,640.65	0.0000	4.5800	50.0000	0.0000	(0.2087)	(0.0228)	0.0000	1	(0.2315)	01/06/2025
603881.SH	12/04/2024	SDB3260123476	200.00	2.3438	468.76	468.76	0.0000	4.5800	50.0000	0.0000	(0.0596)	(0.0065)	0.0000	1	(0.0661)	01/06/2025
603881.SH	12/04/2024	SDB3260123476	500.00	2.3438	1,171.89	1,171.89	0.0000	4.5800	50.0000	0.0000	(0.1491)	(0.0163)	0.0000	1	(0.1654)	01/06/2025
603881.SH	12/04/2024	SDB3260123476	1,000.00	2.3438	2,343.79	2,343.79	0.0000	4.5800	50.0000	0.0000	(0.2982)	(0.0326)	0.0000	1	(0.3307)	01/06/2025
603881.SH	12/04/2024	SDB3260123476	5,200.00	2.3438	12,187.70	12,187.70	0.0000	4.5800	50.0000	0.0000	(1.5505)	(0.1693)	0.0000	1	(1.7198)	01/06/2025
603881.SH	12/04/2024	SDB3260123476	100.00	2.3438	234.38	234.38	0.0000	4.5800	50.0000	0.0000	(0.0298)	(0.0033)	0.0000	1	(0.0331)	01/06/2025
603881.SH	12/04/2024	SDB3260123476	1,100.00	2.3438	2,578.17	2,578.17	0.0000	4.5800	50.0000	0.0000	(0.3280)	(0.0358)	0.0000	1	(0.3638)	01/06/2025
603881.SH	12/04/2024	SDB3260123476	1,300.00	2.3438	3,046.92	3,046.92	0.0000	4.5800	50.0000	0.0000	(0.3876)	(0.0423)	0.0000	1	(0.4300)	01/06/2025
603881.SH	12/04/2024	SDB3260123476	100.00	2.3438	234.38	234.38	0.0000	4.5800	50.0000	0.0000	(0.0298)	(0.0033)	0.0000	1	(0.0331)	01/06/2025
603881.SH	12/04/2024	SDB3260123476	3,500.00	2.3438	8,203.26	8,203.26	0.0000	4.5800	50.0000	0.0000	(1.0436)	(0.1139)	0.0000	1	(1.1576)	01/06/2025
603881.SH	12/04/2024	SDB3260123476	800.00	2.3438	1,875.03	1,875.03	0.0000	4.5800	50.0000	0.0000	(0.2385)	(0.0260)	0.0000	1	(0.2646)	01/06/2025
603881.SH	12/04/2024	SDB3260123476	3,100.00	2.3438	7,265.74	7,265.74	0.0000	4.5800	50.0000	0.0000	(0.9244)	(0.1009)	0.0000	1	(1.0253)	01/06/2025
603881.SH	12/04/2024	SDB3260123476	800.00	2.3438	1,875.03	1,875.03	0.0000	4.5800	50.0000	0.0000	(0.2385)	(0.0260)	0.0000	1	(0.2646)	01/06/2025
603881.SH	12/04/2024	SDB3260123476	1,500.00	2.3438	3,515.68	3,515.68	0.0000	4.5800	50.0000	0.0000	(0.4473)	(0.0488)	0.0000	1	(0.4961)	01/06/2025
603881.SH	12/04/2024	SDB3260123476	2,400.00	2.3438	5,625.09	5,625.09	0.0000	4.5800	50.0000	0.0000	(0.7156)	(0.0781)	0.0000	1	(0.7938)	01/06/2025
603881.SH	12/04/2024	SDB3260123476	30,100.00	2.3438	70,548.02	70,548.02	0.0000	4.5800	50.0000	0.0000	(8.9753)	(0.9798)	0.0000	1	(9.9551)	01/06/2025
603881.SH	12/04/2024	SDB3260123476	6,500.00	2.3438	15,234.62	15,234.62	0.0000	4.5800	50.0000	0.0000	(1.9382)	(0.2116)	0.0000	1	(2.1498)	01/06/2025
603881.SH	12/04/2024	SDB3260123476	300.00	2.3438	703.14	703.14	0.0000	4.5800	50.0000	0.0000	(0.0895)	(0.0098)	0.0000	1	(0.0992)	01/06/2025
603881.SH	12/04/2024	SDB3260123476	500.00	2.3438	1,171.89	1,171.89	0.0000	4.5800	50.0000	0.0000	(0.1491)	(0.0163)	0.0000	1	(0.1654)	01/06/2025
603881.SH	12/04/2024	SDB3260123476	700.00	2.3438	1,640.65	1,640.65	0.0000	4.5800	50.0000	0.0000	(0.2087)	(0.0228)	0.0000	1	(0.2315)	01/06/2025
603881.SH	12/04/2024	SDB3260123476	1,500.00	2.3438	3,515.68	3,515.68	0.0000	4.5800	50.0000	0.0000	(0.4473)	(0.0488)	0.0000	1	(0.4961)	01/06/2025
603881.SH	12/04/2024	SDB3260123476	9,600.00	2.3438	22,500.36	22,500.36	0.0000	4.5800	50.0000	0.0000	(2.8625)	(0.3125)	0.0000	1	(3.1751)	01/06/2025
603881.SH	12/04/2024	SDB3260123476	13,600.00	2.3438	31,875.52	31,875.52	0.0000	4.5800	50.0000	0.0000	(4.0553)	(0.4427)	0.0000	1	(4.4980)	01/06/2025
603881.SH	12/04/2024	SDB3260123476	12,500.00	2.3438	29,297.35	29,297.35	0.0000	4.5800	50.0000	0.0000	(3.7273)	(0.4069)	0.0000	1	(4.1342)	01/06/2025
603881.SH	12/04/2024	SDB3260123476	6,200.00	2.3438	14,531.49	14,531.49	0.0000	4.5800	50.0000	0.0000	(1.8487)	(0.2018)	0.0000	1	(2.0506)	01/06/2025
603881.SH	12/04/2024	SDB3260123476	13,200.00	2.3438	30,938.00	30,938.00	0.0000	4.5800	50.0000	0.0000	(3.9360)	(0.4297)	0.0000	1	(4.3657)	01/06/2025
603881.SH	12/04/2024	SDB3260123476	200.00	2.3438	468.76	468.76	0.0000	4.5800	50.0000	0.0000	(0.0596)	(0.0065)	0.0000	1	(0.0661)	01/06/2025
603881.SH	12/04/2024	SDB3260123476	400.00	2.3438	937.52	937.52	0.0000	4.5800	50.0000	0.0000	(0.1193)	(0.0130)	0.0000	1	(0.1323)	01/06/2025
603881.SH	12/04/2024	SDB3260123476	800.00	2.3438	1,875.03	1,875.03	0.0000	4.5800	50.0000	0.0000	(0.2385)	(0.0260)	0.0000	1	(0.2646)	01/06/2025
603881.SH	12/04/2024	SDB3260123476	200.00	2.3438	468.76	468.76	0.0000	4.5800	50.0000	0.0000	(0.0596)	(0.0065)	0.0000	1	(0.0661)	01/06/2025
603881.SH	12/04/2024	SDB3260123476	100.00	2.3438	234.38	234.38	0.0000	4.5800	50.0000	0.0000	(0.0298)	(0.0033)	0.0000	1	(0.0331)	01/06/2025
603881.SH	12/04/2024	SDB3260123476	100.00	2.3438	234.38	234.38	0.0000	4.5800	50.0000	0.0000	(0.0298)	(0.0033)	0.0000	1	(0.0331)	01/06/2025
603881.SH	12/04/2024	SDB3260123476	100.00	2.3438	234.38	234.38	0.0000	4.5800	50.0000	0.0000	(0.0298)	(0.0033)	0.0000	1	(0.0331)	01/06/2025
603881.SH	12/04/2024	SDB3260123476	6,300.00	2.3438	14,765.86	14,765.86	0.0000	4.5800	50.0000	0.0000	(1.8785)	(0.2051)	0.0000	1	(2.0836)	01/06/2025
603881.SH	12/04/2024	SDB3260123476	7,600.00	2.3438	17,812.79	17,812.79	0.0000	4.5800	50.0000	0.0000	(2.2662)	(0.2474)	0.0000	1	(2.5136)	01/06/2025
603881.SH	12/04/2024	SDB3260123476	2,000.00	2.3438	4,687.58	4,687.58	0.0000	4.5800	50.0000	0.0000	(0.5964)	(0.0651)	0.0000	1	(0.6615)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHANGHAI ATHUB CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603881.SH	12/04/2024	SDB3260123476	1,500.00	2.3438	3,515.68	3,515.68	0.0000	4.5800	50.0000	0.0000	(0.4473)	(0.0488)	0.0000	1	(0.4961)	01/06/2025
603881.SH	12/04/2024	SDB3260123476	100.00	2.3438	234.38	234.38	0.0000	4.5800	50.0000	0.0000	(0.0298)	(0.0033)	0.0000	1	(0.0331)	01/06/2025
603881.SH	12/04/2024	SDB3260123476	300.00	2.3438	703.14	703.14	0.0000	4.5800	50.0000	0.0000	(0.0895)	(0.0098)	0.0000	1	(0.0992)	01/06/2025
603881.SH	12/04/2024	SDB3260123476	100.00	2.3438	234.38	234.38	0.0000	4.5800	50.0000	0.0000	(0.0298)	(0.0033)	0.0000	1	(0.0331)	01/06/2025
603881.SH	12/04/2024	SDB3260123476	2,800.00	2.3438	6,562.61	6,562.61	0.0000	4.5800	50.0000	0.0000	(0.8349)	(0.0911)	0.0000	1	(0.9261)	01/06/2025
603881.SH	12/04/2024	SDB3260123476	2,500.00	2.3438	5,859.47	5,859.47	0.0000	4.5800	50.0000	0.0000	(0.7455)	(0.0814)	0.0000	1	(0.8268)	01/06/2025
603881.SH	12/04/2024	SDB3260123476	2,600.00	2.3438	6,093.85	6,093.85	0.0000	4.5800	50.0000	0.0000	(0.7753)	(0.0846)	0.0000	1	(0.8599)	01/06/2025
TOTAL SHANGHAI ATHUB CO., LTD. CMN CLASS A SERIES NORTHBOUND											(1,534.1365)	(178.9468)	0.0000	(1,713.0833)		

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

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHANGHAI BOCHU ELECTRONIC TECHNOLOGY CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND																
688188.SH	01/03/2025	SDB3260188355	200.00	26.1974	5,094.90	5,239.48	0.0000	4.3300	50.0000	0.0000	(1.8384)	(0.2183)	0.0000	3	(2.0567)	01/06/2025
688188.SH	01/03/2025	SDB3260188355	400.00	26.1974	10,482.22	10,478.97	0.0000	4.3300	50.0000	0.0000	(3.7823)	(0.4366)	0.0000	3	(4.2190)	01/06/2025
688188.SH	01/03/2025	SDB3260188355	200.00	26.1974	4,928.90	5,239.48	0.0000	4.3300	50.0000	0.0000	(1.7785)	(0.2183)	0.0000	3	(1.9968)	01/06/2025
688188.SH	01/03/2025	SDB3260188355	200.00	26.1974	4,940.13	5,239.48	0.0000	4.3300	50.0000	0.0000	(1.7826)	(0.2183)	0.0000	3	(2.0009)	01/06/2025
688188.SH	01/03/2025	SDB3260188355	2,217.00	26.1974	55,680.12	58,079.67	0.0000	4.3300	50.0000	0.0000	(20.0912)	(2.4200)	0.0000	3	(22.5112)	01/06/2025
688188.SH	01/03/2025	SDB3260188355	3,783.00	26.1974	93,643.08	99,104.82	0.0000	4.3300	50.0000	0.0000	(33.7895)	(4.1294)	0.0000	3	(37.9189)	01/06/2025
688188.SH	01/03/2025	SDB3260188355	2,431.00	26.1974	58,833.98	63,685.91	0.0000	4.3300	50.0000	0.0000	(21.2293)	(2.6536)	0.0000	3	(23.8828)	01/06/2025
688188.SH	01/03/2025	SDB3260188355	1,869.00	26.1974	45,590.06	48,962.97	0.0000	4.3300	50.0000	0.0000	(16.4504)	(2.0401)	0.0000	3	(18.4905)	01/06/2025
688188.SH	01/03/2025	SDB3260188355	600.00	26.1974	14,914.56	15,718.45	0.0000	4.3300	50.0000	0.0000	(5.3817)	(0.6549)	0.0000	3	(6.0366)	01/06/2025
688188.SH	01/03/2025	SDB3260188355	600.00	26.1974	14,713.71	15,718.45	0.0000	4.3300	50.0000	0.0000	(5.3092)	(0.6549)	0.0000	3	(5.9641)	01/06/2025
688188.SH	01/03/2025	SDB3260188355	1,400.00	26.1974	35,054.15	36,676.38	0.0000	4.3300	50.0000	0.0000	(12.6487)	(1.5282)	0.0000	3	(14.1769)	01/06/2025
688188.SH	01/03/2025	SDB3260188355	200.00	26.1974	4,977.36	5,239.48	0.0000	4.3300	50.0000	0.0000	(1.7960)	(0.2183)	0.0000	3	(2.0143)	01/06/2025
688188.SH	01/03/2025	SDB3260188355	200.00	26.1974	4,978.06	5,239.48	0.0000	4.3300	50.0000	0.0000	(1.7963)	(0.2183)	0.0000	3	(2.0146)	01/06/2025
688188.SH	01/03/2025	SDB3260188355	381.00	26.1974	9,483.21	9,981.21	0.0000	4.3300	50.0000	0.0000	(3.4219)	(0.4159)	0.0000	3	(3.8377)	01/06/2025
688188.SH	01/03/2025	SDB3260188355	1,219.00	26.1974	30,341.29	31,934.65	0.0000	4.3300	50.0000	0.0000	(10.9481)	(1.3306)	0.0000	3	(12.2788)	01/06/2025
688188.SH	01/03/2025	SDB3260188355	598.00	26.1974	14,884.40	15,666.05	0.0000	4.3300	50.0000	0.0000	(5.3708)	(0.6528)	0.0000	3	(6.0235)	01/06/2025
688188.SH	01/03/2025	SDB3260188355	602.00	26.1974	14,983.97	15,770.84	0.0000	4.3300	50.0000	0.0000	(5.4067)	(0.6571)	0.0000	3	(6.0638)	01/06/2025
688188.SH	01/03/2025	SDB3260188355	500.00	26.1974	12,445.15	13,098.71	0.0000	4.3300	50.0000	0.0000	(4.4906)	(0.5458)	0.0000	3	(5.0364)	01/06/2025
688188.SH	01/03/2025	SDB3260188355	173.00	26.1974	4,306.02	4,532.15	0.0000	4.3300	50.0000	0.0000	(1.5538)	(0.1888)	0.0000	3	(1.7426)	01/06/2025
688188.SH	01/03/2025	SDB3260188355	127.00	26.1974	3,161.07	3,327.07	0.0000	4.3300	50.0000	0.0000	(1.1406)	(0.1386)	0.0000	3	(1.2792)	01/06/2025
688188.SH	01/03/2025	SDB3260188355	300.00	26.1974	7,467.09	7,859.22	0.0000	4.3300	50.0000	0.0000	(2.6944)	(0.3275)	0.0000	3	(3.0218)	01/06/2025
688188.SH	01/03/2025	SDB3260188355	300.00	26.1974	7,467.09	7,859.22	0.0000	4.3300	50.0000	0.0000	(2.6944)	(0.3275)	0.0000	3	(3.0218)	01/06/2025
688188.SH	01/03/2025	SDB3260188355	400.00	26.1974	9,956.12	10,478.97	0.0000	4.3300	50.0000	0.0000	(3.5925)	(0.4366)	0.0000	3	(4.0291)	01/06/2025
688188.SH	01/03/2025	SDB3260188355	173.00	26.1974	4,306.02	4,532.15	0.0000	4.3300	50.0000	0.0000	(1.5538)	(0.1888)	0.0000	3	(1.7426)	01/06/2025
688188.SH	01/03/2025	SDB3260188355	900.00	26.1974	22,401.28	23,577.67	0.0000	4.3300	50.0000	0.0000	(8.0831)	(0.9824)	0.0000	3	(9.0655)	01/06/2025
688188.SH	01/03/2025	SDB3260188355	200.00	26.1974	4,978.06	5,239.48	0.0000	4.3300	50.0000	0.0000	(1.7963)	(0.2183)	0.0000	3	(2.0146)	01/06/2025
688188.SH	01/03/2025	SDB3260188355	1,000.00	26.1974	24,890.31	26,197.41	0.0000	4.3300	50.0000	0.0000	(8.9813)	(1.0916)	0.0000	3	(10.0728)	01/06/2025
688188.SH	01/02/2025	SDB3260188355	200.00	24.5788	4,928.90	4,915.76	0.0000	4.3300	50.0000	0.0000	(0.5928)	(0.0683)	0.0000	1	(0.6611)	01/06/2025
688188.SH	01/02/2025	SDB3260188355	200.00	24.5788	4,940.13	4,915.76	0.0000	4.3300	50.0000	0.0000	(0.5942)	(0.0683)	0.0000	1	(0.6625)	01/06/2025
688188.SH	01/02/2025	SDB3260188355	2,217.00	24.5788	55,680.12	54,491.19	0.0000	4.3300	50.0000	0.0000	(6.6971)	(0.7568)	0.0000	1	(7.4539)	01/06/2025
688188.SH	01/02/2025	SDB3260188355	3,783.00	24.5788	93,643.08	92,981.58	0.0000	4.3300	50.0000	0.0000	(11.2632)	(1.2914)	0.0000	1	(12.5546)	01/06/2025
688188.SH	01/02/2025	SDB3260188355	2,431.00	24.5788	58,833.98	59,751.05	0.0000	4.3300	50.0000	0.0000	(7.0764)	(0.8299)	0.0000	1	(7.9063)	01/06/2025
688188.SH	01/02/2025	SDB3260188355	1,869.00	24.5788	45,590.06	45,937.77	0.0000	4.3300	50.0000	0.0000	(5.4835)	(0.6380)	0.0000	1	(6.1215)	01/06/2025
688188.SH	01/02/2025	SDB3260188355	600.00	24.5788	14,914.56	14,747.28	0.0000	4.3300	50.0000	0.0000	(1.7939)	(0.2048)	0.0000	1	(1.9987)	01/06/2025
688188.SH	01/02/2025	SDB3260188355	600.00	24.5788	14,713.71	14,747.28	0.0000	4.3300	50.0000	0.0000	(1.7697)	(0.2048)	0.0000	1	(1.9746)	01/06/2025
688188.SH	01/02/2025	SDB3260188355	1,400.00	24.5788	35,054.15	34,410.31	0.0000	4.3300	50.0000	0.0000	(4.2162)	(0.4779)	0.0000	1	(4.6942)	01/06/2025
688188.SH	01/02/2025	SDB3260188355	200.00	24.5788	4,977.36	4,915.76	0.0000	4.3300	50.0000	0.0000	(0.5987)	(0.0683)	0.0000	1	(0.6669)	01/06/2025
688188.SH	01/02/2025	SDB3260188355	200.00	24.5788	4,978.06	4,915.76	0.0000	4.3300	50.0000	0.0000	(0.5988)	(0.0683)	0.0000	1	(0.6670)	01/06/2025
688188.SH	01/02/2025	SDB3260188355	381.00	24.5788	9,483.21	9,364.52	0.0000	4.3300	50.0000	0.0000	(1.1406)	(0.1301)	0.0000	1	(1.2707)	01/06/2025
688188.SH	01/02/2025	SDB3260188355	1,219.00	24.5788	30,341.29	29,961.55	0.0000	4.3300	50.0000	0.0000	(3.6494)	(0.4161)	0.0000	1	(4.0655)	01/06/2025
688188.SH	01/02/2025	SDB3260188355	598.00	24.5788	14,884.40	14,698.12	0.0000	4.3300	50.0000	0.0000	(1.7903)	(0.2041)	0.0000	1	(1.9944)	01/06/2025
688188.SH	01/02/2025	SDB3260188355	602.00	24.5788	14,983.97	14,796.43	0.0000	4.3300	50.0000	0.0000	(1.8022)	(0.2055)	0.0000	1	(2.0077)	01/06/2025
688188.SH	01/02/2025	SDB3260188355	500.00	24.5788	12,445.15	12,289.40	0.0000	4.3300	50.0000	0.0000	(1.4969)	(0.1707)	0.0000	1	(1.6676)	01/06/2025
688188.SH	01/02/2025	SDB3260188355	173.00	24.5788	4,306.02	4,252.13	0.0000	4.3300	50.0000	0.0000	(0.5179)	(0.0591)	0.0000	1	(0.5770)	01/06/2025
688188.SH	01/02/2025	SDB3260188355	127.00	24.5788	3,161.07	3,121.51	0.0000	4.3300	50.0000	0.0000	(0.3802)	(0.0434)	0.0000	1	(0.4236)	01/06/2025
688188.SH	01/02/2025	SDB3260188355	300.00	24.5788	7,467.09	7,373.64	0.0000	4.3300	50.0000	0.0000	(0.8981)	(0.1024)	0.0000	1	(1.0005)	01/06/2025
688188.SH	01/02/2025	SDB3260188355	300.00	24.5788	7,467.09	7,373.64	0.0000	4.3300	50.0000	0.0000	(0.8981)	(0.1024)	0.0000	1	(1.0005)	01/06/2025
688188.SH	01/02/2025	SDB3260188355	400.00	24.5788	9,956.12	9,831.52	0.0000	4.3300	50.0000	0.0000	(1.1975)	(0.1365)	0.0000	1	(1.3340)	01/06/2025
688188.SH	01/02/2025	SDB3260188355	173.00	24.5788	4,306.02	4,252.13	0.0000	4.3300	50.0000	0.0000	(0.5179)	(0.0591)	0.0000	1	(0.5770)	01/06/2025
688188.SH	01/02/2025	SDB3260188355	900.00	24.5788	22,401.28	22,120.92	0.0000	4.3300	50.0000	0.0000	(2.6944)	(0.3072)	0.0000	1	(3.0016)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHANGHAI BOCHU ELECTRONIC TECHNOLOGY CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
688188.SH	01/02/2025	SDB3260188355	200.00	24.5788	4,978.06	4,915.76	0.0000	4.3300	50.0000	0.0000	(0.5988)	(0.0683)	0.0000	1	(0.6670)	01/06/2025
688188.SH	01/02/2025	SDB3260188355	1,000.00	24.5788	24,890.31	24,578.79	0.0000	4.3300	50.0000	0.0000	(2.9938)	(0.3414)	0.0000	1	(3.3351)	01/06/2025
688188.SH	12/31/2024	SDB3260188355	200.00	24.4467	4,928.90	4,889.34	0.0000	4.3300	50.0000	0.0000	(1.1857)	(0.1358)	0.0000	2	(1.3215)	01/06/2025
688188.SH	12/31/2024	SDB3260188355	200.00	24.4467	4,940.13	4,889.34	0.0000	4.3300	50.0000	0.0000	(1.1884)	(0.1358)	0.0000	2	(1.3242)	01/06/2025
688188.SH	12/31/2024	SDB3260188355	2,217.00	24.4467	55,680.12	54,198.36	0.0000	4.3300	50.0000	0.0000	(13.3942)	(1.5055)	0.0000	2	(14.8997)	01/06/2025
688188.SH	12/31/2024	SDB3260188355	3,783.00	24.4467	93,643.08	92,481.91	0.0000	4.3300	50.0000	0.0000	(22.5264)	(2.5689)	0.0000	2	(25.0953)	01/06/2025
688188.SH	12/31/2024	SDB3260188355	2,431.00	24.4467	58,833.98	59,429.95	0.0000	4.3300	50.0000	0.0000	(14.1528)	(1.6508)	0.0000	2	(15.8037)	01/06/2025
688188.SH	12/31/2024	SDB3260188355	1,869.00	24.4467	45,590.06	45,690.90	0.0000	4.3300	50.0000	0.0000	(10.9669)	(1.2692)	0.0000	2	(12.2361)	01/06/2025
688188.SH	12/31/2024	SDB3260188355	600.00	24.4467	14,914.56	14,668.03	0.0000	4.3300	50.0000	0.0000	(3.5878)	(0.4074)	0.0000	2	(3.9952)	01/06/2025
688188.SH	12/31/2024	SDB3260188355	600.00	24.4467	14,713.71	14,668.03	0.0000	4.3300	50.0000	0.0000	(3.5395)	(0.4074)	0.0000	2	(3.9469)	01/06/2025
688188.SH	12/31/2024	SDB3260188355	1,400.00	24.4467	35,054.15	34,225.40	0.0000	4.3300	50.0000	0.0000	(8.4325)	(0.9507)	0.0000	2	(9.3832)	01/06/2025
688188.SH	12/31/2024	SDB3260188355	200.00	24.4467	4,977.36	4,889.34	0.0000	4.3300	50.0000	0.0000	(1.1973)	(0.1358)	0.0000	2	(1.3331)	01/06/2025
688188.SH	12/31/2024	SDB3260188355	200.00	24.4467	4,978.06	4,889.34	0.0000	4.3300	50.0000	0.0000	(1.1975)	(0.1358)	0.0000	2	(1.3333)	01/06/2025
688188.SH	12/31/2024	SDB3260188355	381.00	24.4467	9,483.21	9,314.20	0.0000	4.3300	50.0000	0.0000	(2.2812)	(0.2587)	0.0000	2	(2.5400)	01/06/2025
688188.SH	12/31/2024	SDB3260188355	1,219.00	24.4467	30,341.29	29,800.54	0.0000	4.3300	50.0000	0.0000	(7.2988)	(0.8278)	0.0000	2	(8.1266)	01/06/2025
688188.SH	12/31/2024	SDB3260188355	598.00	24.4467	14,884.40	14,619.13	0.0000	4.3300	50.0000	0.0000	(3.5805)	(0.4061)	0.0000	2	(3.9866)	01/06/2025
688188.SH	12/31/2024	SDB3260188355	602.00	24.4467	14,983.97	14,716.92	0.0000	4.3300	50.0000	0.0000	(3.6045)	(0.4088)	0.0000	2	(4.0133)	01/06/2025
688188.SH	12/31/2024	SDB3260188355	500.00	24.4467	12,445.15	12,223.36	0.0000	4.3300	50.0000	0.0000	(2.9938)	(0.3395)	0.0000	2	(3.3333)	01/06/2025
688188.SH	12/31/2024	SDB3260188355	173.00	24.4467	4,306.02	4,229.28	0.0000	4.3300	50.0000	0.0000	(1.0358)	(0.1175)	0.0000	2	(1.1533)	01/06/2025
688188.SH	12/31/2024	SDB3260188355	127.00	24.4467	3,161.07	3,104.73	0.0000	4.3300	50.0000	0.0000	(0.7604)	(0.0862)	0.0000	2	(0.8467)	01/06/2025
688188.SH	12/31/2024	SDB3260188355	300.00	24.4467	7,467.09	7,334.01	0.0000	4.3300	50.0000	0.0000	(1.7963)	(0.2037)	0.0000	2	(2.0000)	01/06/2025
688188.SH	12/31/2024	SDB3260188355	300.00	24.4467	7,467.09	7,334.01	0.0000	4.3300	50.0000	0.0000	(1.7963)	(0.2037)	0.0000	2	(2.0000)	01/06/2025
688188.SH	12/31/2024	SDB3260188355	400.00	24.4467	9,956.12	9,778.68	0.0000	4.3300	50.0000	0.0000	(2.3950)	(0.2716)	0.0000	2	(2.6666)	01/06/2025
688188.SH	12/31/2024	SDB3260188355	173.00	24.4467	4,306.02	4,229.28	0.0000	4.3300	50.0000	0.0000	(1.0358)	(0.1175)	0.0000	2	(1.1533)	01/06/2025
688188.SH	12/31/2024	SDB3260188355	900.00	24.4467	22,401.28	22,002.04	0.0000	4.3300	50.0000	0.0000	(5.3888)	(0.6112)	0.0000	2	(5.9999)	01/06/2025
688188.SH	12/31/2024	SDB3260188355	200.00	24.4467	4,978.06	4,889.34	0.0000	4.3300	50.0000	0.0000	(1.1975)	(0.1358)	0.0000	2	(1.3333)	01/06/2025
688188.SH	12/31/2024	SDB3260188355	1,000.00	24.4467	24,890.31	24,446.71	0.0000	4.3300	50.0000	0.0000	(5.9875)	(0.6791)	0.0000	2	(6.6666)	01/06/2025
688188.SH	12/30/2024	SDB3260188355	200.00	24.3246	4,928.90	4,864.93	0.0000	4.3300	50.0000	0.0000	(0.5928)	(0.0676)	0.0000	1	(0.6604)	01/06/2025
688188.SH	12/30/2024	SDB3260188355	200.00	24.3246	4,940.13	4,864.93	0.0000	4.3300	50.0000	0.0000	(0.5942)	(0.0676)	0.0000	1	(0.6618)	01/06/2025
688188.SH	12/30/2024	SDB3260188355	2,217.00	24.3246	55,680.12	53,927.72	0.0000	4.3300	50.0000	0.0000	(6.6971)	(0.7490)	0.0000	1	(7.4461)	01/06/2025
688188.SH	12/30/2024	SDB3260188355	3,783.00	24.3246	93,643.08	92,020.11	0.0000	4.3300	50.0000	0.0000	(11.2632)	(1.2781)	0.0000	1	(12.5412)	01/06/2025
688188.SH	12/30/2024	SDB3260188355	2,431.00	24.3246	58,833.98	59,133.20	0.0000	4.3300	50.0000	0.0000	(7.0764)	(0.8213)	0.0000	1	(7.8977)	01/06/2025
688188.SH	12/30/2024	SDB3260188355	1,869.00	24.3246	45,590.06	45,462.75	0.0000	4.3300	50.0000	0.0000	(5.4835)	(0.6314)	0.0000	1	(6.1149)	01/06/2025
688188.SH	12/30/2024	SDB3260188355	600.00	24.3246	14,914.56	14,594.78	0.0000	4.3300	50.0000	0.0000	(1.7939)	(0.2027)	0.0000	1	(1.9966)	01/06/2025
688188.SH	12/30/2024	SDB3260188355	600.00	24.3246	14,713.71	14,594.78	0.0000	4.3300	50.0000	0.0000	(1.7697)	(0.2027)	0.0000	1	(1.9724)	01/06/2025
688188.SH	12/30/2024	SDB3260188355	1,400.00	24.3246	35,054.15	34,054.49	0.0000	4.3300	50.0000	0.0000	(4.2162)	(0.4730)	0.0000	1	(4.6892)	01/06/2025
688188.SH	12/30/2024	SDB3260188355	200.00	24.3246	4,977.36	4,864.93	0.0000	4.3300	50.0000	0.0000	(0.5987)	(0.0676)	0.0000	1	(0.6662)	01/06/2025
688188.SH	12/30/2024	SDB3260188355	200.00	24.3246	4,978.06	4,864.93	0.0000	4.3300	50.0000	0.0000	(0.5988)	(0.0676)	0.0000	1	(0.6663)	01/06/2025
688188.SH	12/30/2024	SDB3260188355	381.00	24.3246	9,483.21	9,267.69	0.0000	4.3300	50.0000	0.0000	(1.1406)	(0.1287)	0.0000	1	(1.2693)	01/06/2025
688188.SH	12/30/2024	SDB3260188355	1,219.00	24.3246	30,341.29	29,651.73	0.0000	4.3300	50.0000	0.0000	(3.6494)	(0.4118)	0.0000	1	(4.0612)	01/06/2025
688188.SH	12/30/2024	SDB3260188355	598.00	24.3246	14,884.40	14,546.13	0.0000	4.3300	50.0000	0.0000	(1.7903)	(0.2020)	0.0000	1	(1.9923)	01/06/2025
688188.SH	12/30/2024	SDB3260188355	602.00	24.3246	14,983.97	14,643.43	0.0000	4.3300	50.0000	0.0000	(1.8022)	(0.2034)	0.0000	1	(2.0056)	01/06/2025
688188.SH	12/30/2024	SDB3260188355	500.00	24.3246	12,445.15	12,162.32	0.0000	4.3300	50.0000	0.0000	(1.4969)	(0.1689)	0.0000	1	(1.6658)	01/06/2025
688188.SH	12/30/2024	SDB3260188355	173.00	24.3246	4,306.02	4,208.16	0.0000	4.3300	50.0000	0.0000	(0.5179)	(0.0584)	0.0000	1	(0.5764)	01/06/2025
688188.SH	12/30/2024	SDB3260188355	127.00	24.3246	3,161.07	3,089.23	0.0000	4.3300	50.0000	0.0000	(0.3802)	(0.0429)	0.0000	1	(0.4231)	01/06/2025
688188.SH	12/30/2024	SDB3260188355	300.00	24.3246	7,467.09	7,297.39	0.0000	4.3300	50.0000	0.0000	(0.8981)	(0.1014)	0.0000	1	(0.9995)	01/06/2025
688188.SH	12/30/2024	SDB3260188355	300.00	24.3246	7,467.09	7,297.39	0.0000	4.3300	50.0000	0.0000	(0.8981)	(0.1014)	0.0000	1	(0.9995)	01/06/2025
688188.SH	12/30/2024	SDB3260188355	400.00	24.3246	9,956.12	9,729.86	0.0000	4.3300	50.0000	0.0000	(1.1975)	(0.1351)	0.0000	1	(1.3326)	01/06/2025
688188.SH	12/30/2024	SDB3260188355	173.00	24.3246	4,306.02	4,208.16	0.0000	4.3300	50.0000	0.0000	(0.5179)	(0.0584)	0.0000	1	(0.5764)	01/06/2025
688188.SH	12/30/2024	SDB3260188355	900.00	24.3246	22,401.28	21,892.18	0.0000	4.3300	50.0000	0.0000	(2.6944)	(0.3041)	0.0000	1	(2.9984)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHANGHAI BOCHU ELECTRONIC TECHNOLOGY CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
688188.SH	12/30/2024	SDB3260188355	200.00	24.3246	4,978.06	4,864.93	0.0000	4.3300	50.0000	0.0000	(0.5988)	(0.0676)	0.0000	1	(0.6663)	01/06/2025
688188.SH	12/30/2024	SDB3260188355	1,000.00	24.3246	24,890.31	24,324.64	0.0000	4.3300	50.0000	0.0000	(2.9938)	(0.3378)	0.0000	1	(3.3316)	01/06/2025
688188.SH	12/27/2024	SDB3260188355	200.00	24.6305	4,928.90	4,926.11	0.0000	4.3300	50.0000	0.0000	(1.7785)	(0.2053)	0.0000	3	(1.9838)	01/06/2025
688188.SH	12/27/2024	SDB3260188355	200.00	24.6305	4,940.13	4,926.11	0.0000	4.3300	50.0000	0.0000	(1.7826)	(0.2053)	0.0000	3	(1.9878)	01/06/2025
688188.SH	12/27/2024	SDB3260188355	2,217.00	24.6305	55,680.12	54,605.91	0.0000	4.3300	50.0000	0.0000	(20.0912)	(2.2752)	0.0000	3	(22.3665)	01/06/2025
688188.SH	12/27/2024	SDB3260188355	3,783.00	24.6305	93,643.08	93,177.34	0.0000	4.3300	50.0000	0.0000	(33.7895)	(3.8824)	0.0000	3	(37.6719)	01/06/2025
688188.SH	12/27/2024	SDB3260188355	2,431.00	24.6305	58,833.98	58,876.85	0.0000	4.3300	50.0000	0.0000	(21.2293)	(2.4949)	0.0000	3	(23.7241)	01/06/2025
688188.SH	12/27/2024	SDB3260188355	1,869.00	24.6305	45,590.06	46,034.48	0.0000	4.3300	50.0000	0.0000	(16.4504)	(1.9181)	0.0000	3	(18.3685)	01/06/2025
688188.SH	12/27/2024	SDB3260188355	600.00	24.6305	14,914.56	14,778.33	0.0000	4.3300	50.0000	0.0000	(5.3817)	(0.6158)	0.0000	3	(5.9974)	01/06/2025
688188.SH	12/27/2024	SDB3260188355	600.00	24.6305	14,713.71	14,778.33	0.0000	4.3300	50.0000	0.0000	(5.3092)	(0.6158)	0.0000	3	(5.9250)	01/06/2025
688188.SH	12/27/2024	SDB3260188355	1,400.00	24.6305	35,054.15	34,482.76	0.0000	4.3300	50.0000	0.0000	(12.6487)	(1.4368)	0.0000	3	(14.0855)	01/06/2025
688188.SH	12/27/2024	SDB3260188355	200.00	24.6305	4,977.36	4,926.11	0.0000	4.3300	50.0000	0.0000	(1.7960)	(0.2053)	0.0000	3	(2.0013)	01/06/2025
688188.SH	12/27/2024	SDB3260188355	200.00	24.6305	4,978.06	4,926.11	0.0000	4.3300	50.0000	0.0000	(1.7963)	(0.2053)	0.0000	3	(2.0015)	01/06/2025
688188.SH	12/27/2024	SDB3260188355	381.00	24.6305	9,483.21	9,384.24	0.0000	4.3300	50.0000	0.0000	(3.4219)	(0.3910)	0.0000	3	(3.8129)	01/06/2025
688188.SH	12/27/2024	SDB3260188355	1,219.00	24.6305	30,341.29	30,024.63	0.0000	4.3300	50.0000	0.0000	(10.9481)	(1.2510)	0.0000	3	(12.1992)	01/06/2025
688188.SH	12/27/2024	SDB3260188355	598.00	24.6305	14,884.40	14,729.06	0.0000	4.3300	50.0000	0.0000	(5.3708)	(0.6137)	0.0000	3	(5.9845)	01/06/2025
688188.SH	12/27/2024	SDB3260188355	602.00	24.6305	14,983.97	14,827.59	0.0000	4.3300	50.0000	0.0000	(5.4067)	(0.6178)	0.0000	3	(6.0245)	01/06/2025
688188.SH	12/27/2024	SDB3260188355	500.00	24.6305	12,445.15	12,315.27	0.0000	4.3300	50.0000	0.0000	(4.4906)	(0.5131)	0.0000	3	(5.0038)	01/06/2025
688188.SH	12/27/2024	SDB3260188355	173.00	24.6305	4,306.02	4,261.08	0.0000	4.3300	50.0000	0.0000	(1.5538)	(0.1775)	0.0000	3	(1.7313)	01/06/2025
688188.SH	12/27/2024	SDB3260188355	127.00	24.6305	3,161.07	3,128.08	0.0000	4.3300	50.0000	0.0000	(1.1406)	(0.1303)	0.0000	3	(1.2710)	01/06/2025
688188.SH	12/27/2024	SDB3260188355	300.00	24.6305	7,467.09	7,389.16	0.0000	4.3300	50.0000	0.0000	(2.6944)	(0.3079)	0.0000	3	(3.0023)	01/06/2025
688188.SH	12/27/2024	SDB3260188355	300.00	24.6305	7,467.09	7,389.16	0.0000	4.3300	50.0000	0.0000	(2.6944)	(0.3079)	0.0000	3	(3.0023)	01/06/2025
688188.SH	12/27/2024	SDB3260188355	400.00	24.6305	9,956.12	9,852.22	0.0000	4.3300	50.0000	0.0000	(3.5925)	(0.4105)	0.0000	3	(4.0030)	01/06/2025
688188.SH	12/27/2024	SDB3260188355	173.00	24.6305	4,306.02	4,261.08	0.0000	4.3300	50.0000	0.0000	(1.5538)	(0.1775)	0.0000	3	(1.7313)	01/06/2025
688188.SH	12/27/2024	SDB3260188355	900.00	24.6305	22,401.28	22,167.49	0.0000	4.3300	50.0000	0.0000	(8.0831)	(0.9236)	0.0000	3	(9.0068)	01/06/2025
688188.SH	12/27/2024	SDB3260188355	200.00	24.6305	4,978.06	4,926.11	0.0000	4.3300	50.0000	0.0000	(1.7963)	(0.2053)	0.0000	3	(2.0015)	01/06/2025
688188.SH	12/27/2024	SDB3260188355	1,000.00	24.6305	24,890.31	24,630.54	0.0000	4.3300	50.0000	0.0000	(8.9813)	(1.0263)	0.0000	3	(10.0075)	01/06/2025
688188.SH	12/26/2024	SDB3260188355	2,217.00	24.7471	55,680.12	54,864.23	0.0000	4.3300	50.0000	0.0000	(6.6971)	(0.7620)	0.0000	1	(7.4591)	01/06/2025
688188.SH	12/26/2024	SDB3260188355	3,783.00	24.7471	93,643.08	93,618.13	0.0000	4.3300	50.0000	0.0000	(11.2632)	(1.3003)	0.0000	1	(12.5634)	01/06/2025
688188.SH	12/26/2024	SDB3260188355	2,431.00	24.7471	58,833.98	60,160.10	0.0000	4.3300	50.0000	0.0000	(7.0764)	(0.8356)	0.0000	1	(7.9120)	01/06/2025
688188.SH	12/26/2024	SDB3260188355	1,869.00	24.7471	45,590.06	46,252.26	0.0000	4.3300	50.0000	0.0000	(5.4835)	(0.6424)	0.0000	1	(6.1259)	01/06/2025
688188.SH	12/26/2024	SDB3260188355	600.00	24.7471	14,914.56	14,848.24	0.0000	4.3300	50.0000	0.0000	(1.7939)	(0.2062)	0.0000	1	(2.0001)	01/06/2025
688188.SH	12/26/2024	SDB3260188355	600.00	24.7471	14,713.71	14,848.24	0.0000	4.3300	50.0000	0.0000	(1.7697)	(0.2062)	0.0000	1	(1.9760)	01/06/2025
688188.SH	12/26/2024	SDB3260188355	1,400.00	24.7471	35,054.15	34,645.88	0.0000	4.3300	50.0000	0.0000	(4.2162)	(0.4812)	0.0000	1	(4.6974)	01/06/2025
688188.SH	12/26/2024	SDB3260188355	200.00	24.7471	4,977.36	4,949.41	0.0000	4.3300	50.0000	0.0000	(0.5987)	(0.0687)	0.0000	1	(0.6674)	01/06/2025
688188.SH	12/26/2024	SDB3260188355	200.00	24.7471	4,978.06	4,949.41	0.0000	4.3300	50.0000	0.0000	(0.5988)	(0.0687)	0.0000	1	(0.6675)	01/06/2025
688188.SH	12/26/2024	SDB3260188355	381.00	24.7471	9,483.21	9,428.63	0.0000	4.3300	50.0000	0.0000	(1.1406)	(0.1310)	0.0000	1	(1.2716)	01/06/2025
688188.SH	12/26/2024	SDB3260188355	1,219.00	24.7471	30,341.29	30,166.67	0.0000	4.3300	50.0000	0.0000	(3.6494)	(0.4190)	0.0000	1	(4.0684)	01/06/2025
688188.SH	12/26/2024	SDB3260188355	598.00	24.7471	14,884.40	14,798.74	0.0000	4.3300	50.0000	0.0000	(1.7903)	(0.2055)	0.0000	1	(1.9958)	01/06/2025
688188.SH	12/26/2024	SDB3260188355	602.00	24.7471	14,983.97	14,897.73	0.0000	4.3300	50.0000	0.0000	(1.8022)	(0.2069)	0.0000	1	(2.0092)	01/06/2025
688188.SH	12/26/2024	SDB3260188355	500.00	24.7471	12,445.15	12,373.53	0.0000	4.3300	50.0000	0.0000	(1.4969)	(0.1719)	0.0000	1	(1.6687)	01/06/2025
688188.SH	12/26/2024	SDB3260188355	173.00	24.7471	4,306.02	4,281.24	0.0000	4.3300	50.0000	0.0000	(0.5179)	(0.0595)	0.0000	1	(0.5774)	01/06/2025
688188.SH	12/26/2024	SDB3260188355	127.00	24.7471	3,161.07	3,142.88	0.0000	4.3300	50.0000	0.0000	(0.3802)	(0.0437)	0.0000	1	(0.4239)	01/06/2025
688188.SH	12/26/2024	SDB3260188355	300.00	24.7471	7,467.09	7,424.12	0.0000	4.3300	50.0000	0.0000	(0.8981)	(0.1031)	0.0000	1	(1.0012)	01/06/2025
688188.SH	12/26/2024	SDB3260188355	300.00	24.7471	7,467.09	7,424.12	0.0000	4.3300	50.0000	0.0000	(0.8981)	(0.1031)	0.0000	1	(1.0012)	01/06/2025
688188.SH	12/26/2024	SDB3260188355	400.00	24.7471	9,956.12	9,898.82	0.0000	4.3300	50.0000	0.0000	(1.1975)	(0.1375)	0.0000	1	(1.3350)	01/06/2025
688188.SH	12/26/2024	SDB3260188355	173.00	24.7471	4,306.02	4,281.24	0.0000	4.3300	50.0000	0.0000	(0.5179)	(0.0595)	0.0000	1	(0.5774)	01/06/2025
688188.SH	12/26/2024	SDB3260188355	900.00	24.7471	22,401.28	22,272.35	0.0000	4.3300	50.0000	0.0000	(2.6944)	(0.3093)	0.0000	1	(3.0037)	01/06/2025
688188.SH	12/26/2024	SDB3260188355	200.00	24.7471	4,978.06	4,949.41	0.0000	4.3300	50.0000	0.0000	(0.5988)	(0.0687)	0.0000	1	(0.6675)	01/06/2025
688188.SH	12/26/2024	SDB3260188355	1,000.00	24.7471	24,890.31	24,747.06	0.0000	4.3300	50.0000	0.0000	(2.9938)	(0.3437)	0.0000	1	(3.3375)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHANGHAI BOCHU ELECTRONIC TECHNOLOGY CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
688188.SH	12/24/2024	SDB3260188355	2,217.00	24.7471	55,680.12	54,864.23	0.0000	4.3300	50.0000	0.0000	(13.3942)	(1.5240)	0.0000	2	(14.9182)	01/06/2025
688188.SH	12/24/2024	SDB3260188355	3,783.00	24.7471	93,643.08	93,618.13	0.0000	4.3300	50.0000	0.0000	(22.5264)	(2.6005)	0.0000	2	(25.1269)	01/06/2025
688188.SH	12/24/2024	SDB3260188355	2,431.00	24.7471	58,833.98	60,160.10	0.0000	4.3300	50.0000	0.0000	(14.1528)	(1.6711)	0.0000	2	(15.8240)	01/06/2025
688188.SH	12/24/2024	SDB3260188355	1,869.00	24.7471	45,590.06	46,252.26	0.0000	4.3300	50.0000	0.0000	(10.9669)	(1.2848)	0.0000	2	(12.2517)	01/06/2025
688188.SH	12/24/2024	SDB3260188355	600.00	24.7471	14,914.56	14,848.24	0.0000	4.3300	50.0000	0.0000	(3.5878)	(0.4125)	0.0000	2	(4.0002)	01/06/2025
688188.SH	12/24/2024	SDB3260188355	600.00	24.7471	14,713.71	14,848.24	0.0000	4.3300	50.0000	0.0000	(3.5395)	(0.4125)	0.0000	2	(3.9519)	01/06/2025
688188.SH	12/24/2024	SDB3260188355	1,400.00	24.7471	35,054.15	34,645.88	0.0000	4.3300	50.0000	0.0000	(8.4325)	(0.9624)	0.0000	2	(9.3949)	01/06/2025
688188.SH	12/24/2024	SDB3260188355	200.00	24.7471	4,977.36	4,949.41	0.0000	4.3300	50.0000	0.0000	(1.1973)	(0.1375)	0.0000	2	(1.3348)	01/06/2025
688188.SH	12/24/2024	SDB3260188355	200.00	24.7471	4,978.06	4,949.41	0.0000	4.3300	50.0000	0.0000	(1.1975)	(0.1375)	0.0000	2	(1.3350)	01/06/2025
688188.SH	12/24/2024	SDB3260188355	381.00	24.7471	9,483.21	9,428.63	0.0000	4.3300	50.0000	0.0000	(2.2812)	(0.2619)	0.0000	2	(2.5431)	01/06/2025
688188.SH	12/24/2024	SDB3260188355	1,219.00	24.7471	30,341.29	30,166.67	0.0000	4.3300	50.0000	0.0000	(7.2988)	(0.8380)	0.0000	2	(8.1367)	01/06/2025
688188.SH	12/24/2024	SDB3260188355	598.00	24.7471	14,884.40	14,798.74	0.0000	4.3300	50.0000	0.0000	(3.5805)	(0.4111)	0.0000	2	(3.9916)	01/06/2025
688188.SH	12/24/2024	SDB3260188355	602.00	24.7471	14,983.97	14,897.73	0.0000	4.3300	50.0000	0.0000	(3.6045)	(0.4138)	0.0000	2	(4.0183)	01/06/2025
688188.SH	12/24/2024	SDB3260188355	500.00	24.7471	12,445.15	12,373.53	0.0000	4.3300	50.0000	0.0000	(2.9938)	(0.3437)	0.0000	2	(3.3375)	01/06/2025
688188.SH	12/24/2024	SDB3260188355	173.00	24.7471	4,306.02	4,281.24	0.0000	4.3300	50.0000	0.0000	(1.0358)	(0.1189)	0.0000	2	(1.1548)	01/06/2025
688188.SH	12/24/2024	SDB3260188355	127.00	24.7471	3,161.07	3,142.88	0.0000	4.3300	50.0000	0.0000	(0.7604)	(0.0873)	0.0000	2	(0.8477)	01/06/2025
688188.SH	12/24/2024	SDB3260188355	300.00	24.7471	7,467.09	7,424.12	0.0000	4.3300	50.0000	0.0000	(1.7963)	(0.2062)	0.0000	2	(2.0025)	01/06/2025
688188.SH	12/24/2024	SDB3260188355	300.00	24.7471	7,467.09	7,424.12	0.0000	4.3300	50.0000	0.0000	(1.7963)	(0.2062)	0.0000	2	(2.0025)	01/06/2025
688188.SH	12/24/2024	SDB3260188355	400.00	24.7471	9,956.12	9,898.82	0.0000	4.3300	50.0000	0.0000	(2.3950)	(0.2750)	0.0000	2	(2.6700)	01/06/2025
688188.SH	12/24/2024	SDB3260188355	173.00	24.7471	4,306.02	4,281.24	0.0000	4.3300	50.0000	0.0000	(1.0358)	(0.1189)	0.0000	2	(1.1548)	01/06/2025
688188.SH	12/24/2024	SDB3260188355	900.00	24.7471	22,401.28	22,272.35	0.0000	4.3300	50.0000	0.0000	(5.3888)	(0.6187)	0.0000	2	(6.0074)	01/06/2025
688188.SH	12/24/2024	SDB3260188355	200.00	24.7471	4,978.06	4,949.41	0.0000	4.3300	50.0000	0.0000	(1.1975)	(0.1375)	0.0000	2	(1.3350)	01/06/2025
688188.SH	12/24/2024	SDB3260188355	1,000.00	24.7471	24,890.31	24,747.06	0.0000	4.3300	50.0000	0.0000	(5.9875)	(0.6874)	0.0000	2	(6.6749)	01/06/2025
688188.SH	12/23/2024	SDB3260188355	2,217.00	25.1742	55,680.12	55,811.21	0.0000	4.3300	50.0000	0.0000	(6.6971)	(0.7752)	0.0000	1	(7.4722)	01/06/2025
688188.SH	12/23/2024	SDB3260188355	3,783.00	25.1742	93,643.08	95,234.01	0.0000	4.3300	50.0000	0.0000	(11.2632)	(1.3227)	0.0000	1	(12.5859)	01/06/2025
688188.SH	12/23/2024	SDB3260188355	2,431.00	25.1742	58,833.98	61,198.49	0.0000	4.3300	50.0000	0.0000	(7.0764)	(0.8500)	0.0000	1	(7.9264)	01/06/2025
688188.SH	12/23/2024	SDB3260188355	1,869.00	25.1742	45,590.06	47,050.58	0.0000	4.3300	50.0000	0.0000	(5.4835)	(0.6535)	0.0000	1	(6.1370)	01/06/2025
688188.SH	12/23/2024	SDB3260188355	600.00	25.1742	14,914.56	15,104.52	0.0000	4.3300	50.0000	0.0000	(1.7939)	(0.2098)	0.0000	1	(2.0037)	01/06/2025
688188.SH	12/23/2024	SDB3260188355	600.00	25.1742	14,713.71	15,104.52	0.0000	4.3300	50.0000	0.0000	(1.7697)	(0.2098)	0.0000	1	(1.9795)	01/06/2025
688188.SH	12/23/2024	SDB3260188355	1,400.00	25.1742	35,054.15	35,243.88	0.0000	4.3300	50.0000	0.0000	(4.2162)	(0.4895)	0.0000	1	(4.7057)	01/06/2025
688188.SH	12/23/2024	SDB3260188355	200.00	25.1742	4,977.36	5,034.84	0.0000	4.3300	50.0000	0.0000	(0.5987)	(0.0699)	0.0000	1	(0.6686)	01/06/2025
688188.SH	12/23/2024	SDB3260188355	200.00	25.1742	4,978.06	5,034.84	0.0000	4.3300	50.0000	0.0000	(0.5988)	(0.0699)	0.0000	1	(0.6687)	01/06/2025
688188.SH	12/23/2024	SDB3260188355	381.00	25.1742	9,483.21	9,591.37	0.0000	4.3300	50.0000	0.0000	(1.1406)	(0.1332)	0.0000	1	(1.2738)	01/06/2025
688188.SH	12/23/2024	SDB3260188355	1,219.00	25.1742	30,341.29	30,687.35	0.0000	4.3300	50.0000	0.0000	(3.6494)	(0.4262)	0.0000	1	(4.0756)	01/06/2025
688188.SH	12/23/2024	SDB3260188355	598.00	25.1742	14,884.40	15,054.17	0.0000	4.3300	50.0000	0.0000	(1.7903)	(0.2091)	0.0000	1	(1.9993)	01/06/2025
688188.SH	12/23/2024	SDB3260188355	602.00	25.1742	14,983.97	15,154.87	0.0000	4.3300	50.0000	0.0000	(1.8022)	(0.2105)	0.0000	1	(2.0127)	01/06/2025
688188.SH	12/23/2024	SDB3260188355	500.00	25.1742	12,445.15	12,587.10	0.0000	4.3300	50.0000	0.0000	(1.4969)	(0.1748)	0.0000	1	(1.6717)	01/06/2025
688188.SH	12/23/2024	SDB3260188355	173.00	25.1742	4,306.02	4,355.14	0.0000	4.3300	50.0000	0.0000	(0.5179)	(0.0605)	0.0000	1	(0.5784)	01/06/2025
688188.SH	12/23/2024	SDB3260188355	127.00	25.1742	3,161.07	3,197.12	0.0000	4.3300	50.0000	0.0000	(0.3802)	(0.0444)	0.0000	1	(0.4246)	01/06/2025
688188.SH	12/23/2024	SDB3260188355	300.00	25.1742	7,467.09	7,552.26	0.0000	4.3300	50.0000	0.0000	(0.8981)	(0.1049)	0.0000	1	(1.0030)	01/06/2025
688188.SH	12/23/2024	SDB3260188355	300.00	25.1742	7,467.09	7,552.26	0.0000	4.3300	50.0000	0.0000	(0.8981)	(0.1049)	0.0000	1	(1.0030)	01/06/2025
688188.SH	12/23/2024	SDB3260188355	400.00	25.1742	9,956.12	10,069.68	0.0000	4.3300	50.0000	0.0000	(1.1975)	(0.1399)	0.0000	1	(1.3374)	01/06/2025
688188.SH	12/23/2024	SDB3260188355	173.00	25.1742	4,306.02	4,355.14	0.0000	4.3300	50.0000	0.0000	(0.5179)	(0.0605)	0.0000	1	(0.5784)	01/06/2025
688188.SH	12/23/2024	SDB3260188355	900.00	25.1742	22,401.28	22,656.78	0.0000	4.3300	50.0000	0.0000	(2.6944)	(0.3147)	0.0000	1	(3.0091)	01/06/2025
688188.SH	12/23/2024	SDB3260188355	200.00	25.1742	4,978.06	5,034.84	0.0000	4.3300	50.0000	0.0000	(0.5988)	(0.0699)	0.0000	1	(0.6687)	01/06/2025
688188.SH	12/23/2024	SDB3260188355	1,000.00	25.1742	24,890.31	25,174.20	0.0000	4.3300	50.0000	0.0000	(2.9938)	(0.3496)	0.0000	1	(3.3434)	01/06/2025
688188.SH	12/20/2024	SDB3260188355	2,217.00	25.3447	55,680.12	56,189.28	0.0000	4.3300	50.0000	0.0000	(20.0912)	(2.3412)	0.0000	3	(22.4325)	01/06/2025
688188.SH	12/20/2024	SDB3260188355	3,783.00	25.3447	93,643.08	95,879.13	0.0000	4.3300	50.0000	0.0000	(33.7895)	(3.9950)	0.0000	3	(37.7845)	01/06/2025
688188.SH	12/20/2024	SDB3260188355	2,431.00	25.3447	58,833.98	61,613.05	0.0000	4.3300	50.0000	0.0000	(21.2293)	(2.5672)	0.0000	3	(23.7965)	01/06/2025
688188.SH	12/20/2024	SDB3260188355	1,869.00	25.3447	45,590.06	47,369.31	0.0000	4.3300	50.0000	0.0000	(16.4504)	(1.9737)	0.0000	3	(18.4241)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHANGHAI BOCHU ELECTRONIC TECHNOLOGY CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
688188.SH	12/20/2024	SDB3260188355	600.00	25.3447	14,914.56	15,206.84	0.0000	4.3300	50.0000	0.0000	(5.3817)	(0.6336)	0.0000	3	(6.0153)	01/06/2025
688188.SH	12/20/2024	SDB3260188355	600.00	25.3447	14,713.71	15,206.84	0.0000	4.3300	50.0000	0.0000	(5.3092)	(0.6336)	0.0000	3	(5.9428)	01/06/2025
688188.SH	12/20/2024	SDB3260188355	1,400.00	25.3447	35,054.15	35,482.63	0.0000	4.3300	50.0000	0.0000	(12.6487)	(1.4784)	0.0000	3	(14.1271)	01/06/2025
688188.SH	12/20/2024	SDB3260188355	200.00	25.3447	4,977.36	5,068.95	0.0000	4.3300	50.0000	0.0000	(1.7960)	(0.2112)	0.0000	3	(2.0072)	01/06/2025
688188.SH	12/20/2024	SDB3260188355	200.00	25.3447	4,978.06	5,068.95	0.0000	4.3300	50.0000	0.0000	(1.7963)	(0.2112)	0.0000	3	(2.0075)	01/06/2025
688188.SH	12/20/2024	SDB3260188355	381.00	25.3447	9,483.21	9,656.34	0.0000	4.3300	50.0000	0.0000	(3.4219)	(0.4023)	0.0000	3	(3.8242)	01/06/2025
688188.SH	12/20/2024	SDB3260188355	1,219.00	25.3447	30,341.29	30,895.23	0.0000	4.3300	50.0000	0.0000	(10.9481)	(1.2873)	0.0000	3	(12.2354)	01/06/2025
688188.SH	12/20/2024	SDB3260188355	598.00	25.3447	14,884.40	15,156.15	0.0000	4.3300	50.0000	0.0000	(5.3708)	(0.6315)	0.0000	3	(6.0023)	01/06/2025
688188.SH	12/20/2024	SDB3260188355	602.00	25.3447	14,983.97	15,257.53	0.0000	4.3300	50.0000	0.0000	(5.4067)	(0.6357)	0.0000	3	(6.0424)	01/06/2025
688188.SH	12/20/2024	SDB3260188355	500.00	25.3447	12,445.15	12,672.37	0.0000	4.3300	50.0000	0.0000	(4.4906)	(0.5280)	0.0000	3	(5.0186)	01/06/2025
688188.SH	12/20/2024	SDB3260188355	173.00	25.3447	4,306.02	4,384.64	0.0000	4.3300	50.0000	0.0000	(1.5538)	(0.1827)	0.0000	3	(1.7365)	01/06/2025
688188.SH	12/20/2024	SDB3260188355	127.00	25.3447	3,161.07	3,218.78	0.0000	4.3300	50.0000	0.0000	(1.1406)	(0.1341)	0.0000	3	(1.2747)	01/06/2025
688188.SH	12/20/2024	SDB3260188355	300.00	25.3447	7,467.09	7,603.42	0.0000	4.3300	50.0000	0.0000	(2.6944)	(0.3168)	0.0000	3	(3.0112)	01/06/2025
688188.SH	12/20/2024	SDB3260188355	300.00	25.3447	7,467.09	7,603.42	0.0000	4.3300	50.0000	0.0000	(2.6944)	(0.3168)	0.0000	3	(3.0112)	01/06/2025
688188.SH	12/20/2024	SDB3260188355	400.00	25.3447	9,956.12	10,137.89	0.0000	4.3300	50.0000	0.0000	(3.5925)	(0.4224)	0.0000	3	(4.0149)	01/06/2025
688188.SH	12/20/2024	SDB3260188355	173.00	25.3447	4,306.02	4,384.64	0.0000	4.3300	50.0000	0.0000	(1.5538)	(0.1827)	0.0000	3	(1.7365)	01/06/2025
688188.SH	12/20/2024	SDB3260188355	900.00	25.3447	22,401.28	22,810.26	0.0000	4.3300	50.0000	0.0000	(8.0831)	(0.9504)	0.0000	3	(9.0363)	01/06/2025
688188.SH	12/20/2024	SDB3260188355	200.00	25.3447	4,978.06	5,068.95	0.0000	4.3300	50.0000	0.0000	(1.7963)	(0.2112)	0.0000	3	(2.0075)	01/06/2025
688188.SH	12/20/2024	SDB3260188355	1,000.00	25.3447	24,890.31	25,344.73	0.0000	4.3300	50.0000	0.0000	(8.9813)	(1.0560)	0.0000	3	(10.0373)	01/06/2025
688188.SH	12/19/2024	SDB3260188355	2,217.00	24.9172	55,680.12	55,241.32	0.0000	4.5800	50.0000	0.0000	(7.0837)	(0.7672)	0.0000	1	(7.8510)	01/06/2025
688188.SH	12/19/2024	SDB3260188355	3,783.00	24.9172	93,643.08	94,261.58	0.0000	4.5800	50.0000	0.0000	(11.9135)	(1.3092)	0.0000	1	(13.2227)	01/06/2025
688188.SH	12/19/2024	SDB3260188355	2,431.00	24.9172	58,833.98	60,573.59	0.0000	4.5800	50.0000	0.0000	(7.4850)	(0.8413)	0.0000	1	(8.3263)	01/06/2025
688188.SH	12/19/2024	SDB3260188355	1,869.00	24.9172	45,590.06	46,570.16	0.0000	4.5800	50.0000	0.0000	(5.8001)	(0.6468)	0.0000	1	(6.4469)	01/06/2025
688188.SH	12/19/2024	SDB3260188355	600.00	24.9172	14,914.56	14,950.29	0.0000	4.5800	50.0000	0.0000	(1.8975)	(0.2076)	0.0000	1	(2.1051)	01/06/2025
688188.SH	12/19/2024	SDB3260188355	600.00	24.9172	14,713.71	14,950.29	0.0000	4.5800	50.0000	0.0000	(1.8719)	(0.2076)	0.0000	1	(2.0796)	01/06/2025
688188.SH	12/19/2024	SDB3260188355	1,400.00	24.9172	35,054.15	34,884.01	0.0000	4.5800	50.0000	0.0000	(4.4597)	(0.4845)	0.0000	1	(4.9442)	01/06/2025
688188.SH	12/19/2024	SDB3260188355	200.00	24.9172	4,977.36	4,983.43	0.0000	4.5800	50.0000	0.0000	(0.6332)	(0.0692)	0.0000	1	(0.7024)	01/06/2025
688188.SH	12/19/2024	SDB3260188355	200.00	24.9172	4,978.06	4,983.43	0.0000	4.5800	50.0000	0.0000	(0.6333)	(0.0692)	0.0000	1	(0.7025)	01/06/2025
688188.SH	12/19/2024	SDB3260188355	381.00	24.9172	9,483.21	9,493.43	0.0000	4.5800	50.0000	0.0000	(1.2065)	(0.1319)	0.0000	1	(1.3383)	01/06/2025
688188.SH	12/19/2024	SDB3260188355	1,219.00	24.9172	30,341.29	30,374.01	0.0000	4.5800	50.0000	0.0000	(3.8601)	(0.4219)	0.0000	1	(4.2819)	01/06/2025
688188.SH	12/19/2024	SDB3260188355	598.00	24.9172	14,884.40	14,900.46	0.0000	4.5800	50.0000	0.0000	(1.8936)	(0.2070)	0.0000	1	(2.1006)	01/06/2025
688188.SH	12/19/2024	SDB3260188355	602.00	24.9172	14,983.97	15,000.12	0.0000	4.5800	50.0000	0.0000	(1.9063)	(0.2083)	0.0000	1	(2.1146)	01/06/2025
688188.SH	12/19/2024	SDB3260188355	500.00	24.9172	12,445.15	12,458.58	0.0000	4.5800	50.0000	0.0000	(1.5833)	(0.1730)	0.0000	1	(1.7563)	01/06/2025
688188.SH	12/19/2024	SDB3260188355	173.00	24.9172	4,306.02	4,310.67	0.0000	4.5800	50.0000	0.0000	(0.5478)	(0.0599)	0.0000	1	(0.6077)	01/06/2025
688188.SH	12/19/2024	SDB3260188355	127.00	24.9172	3,161.07	3,164.48	0.0000	4.5800	50.0000	0.0000	(0.4022)	(0.0440)	0.0000	1	(0.4461)	01/06/2025
688188.SH	12/19/2024	SDB3260188355	300.00	24.9172	7,467.09	7,475.15	0.0000	4.5800	50.0000	0.0000	(0.9500)	(0.1038)	0.0000	1	(1.0538)	01/06/2025
688188.SH	12/19/2024	SDB3260188355	300.00	24.9172	7,467.09	7,475.15	0.0000	4.5800	50.0000	0.0000	(0.9500)	(0.1038)	0.0000	1	(1.0538)	01/06/2025
688188.SH	12/19/2024	SDB3260188355	400.00	24.9172	9,956.12	9,966.86	0.0000	4.5800	50.0000	0.0000	(1.2666)	(0.1384)	0.0000	1	(1.4051)	01/06/2025
688188.SH	12/19/2024	SDB3260188355	173.00	24.9172	4,306.02	4,310.67	0.0000	4.5800	50.0000	0.0000	(0.5478)	(0.0599)	0.0000	1	(0.6077)	01/06/2025
688188.SH	12/19/2024	SDB3260188355	900.00	24.9172	22,401.28	22,425.44	0.0000	4.5800	50.0000	0.0000	(2.8499)	(0.3115)	0.0000	1	(3.1614)	01/06/2025
688188.SH	12/19/2024	SDB3260188355	200.00	24.9172	4,978.06	4,983.43	0.0000	4.5800	50.0000	0.0000	(0.6333)	(0.0692)	0.0000	1	(0.7025)	01/06/2025
688188.SH	12/19/2024	SDB3260188355	1,000.00	24.9172	24,890.31	24,917.15	0.0000	4.5800	50.0000	0.0000	(3.1666)	(0.3461)	0.0000	1	(3.5127)	01/06/2025
688188.SH	12/18/2024	SDB3260188355	2,217.00	26.1228	55,680.12	57,914.26	0.0000	4.5800	50.0000	0.0000	(7.0837)	(0.8044)	0.0000	1	(7.8881)	01/06/2025
688188.SH	12/18/2024	SDB3260188355	3,783.00	26.1228	93,643.08	98,822.58	0.0000	4.5800	50.0000	0.0000	(11.9135)	(1.3725)	0.0000	1	(13.2860)	01/06/2025
688188.SH	12/18/2024	SDB3260188355	2,431.00	26.1228	58,833.98	63,504.54	0.0000	4.5800	50.0000	0.0000	(7.4850)	(0.8820)	0.0000	1	(8.3670)	01/06/2025
688188.SH	12/18/2024	SDB3260188355	1,869.00	26.1228	45,590.06	48,823.53	0.0000	4.5800	50.0000	0.0000	(5.8001)	(0.6781)	0.0000	1	(6.4782)	01/06/2025
688188.SH	12/18/2024	SDB3260188355	600.00	26.1228	14,914.56	15,673.68	0.0000	4.5800	50.0000	0.0000	(1.8975)	(0.2177)	0.0000	1	(2.1152)	01/06/2025
688188.SH	12/18/2024	SDB3260188355	600.00	26.1228	14,713.71	15,673.68	0.0000	4.5800	50.0000	0.0000	(1.8719)	(0.2177)	0.0000	1	(2.0896)	01/06/2025
688188.SH	12/18/2024	SDB3260188355	1,400.00	26.1228	35,054.15	36,571.93	0.0000	4.5800	50.0000	0.0000	(4.4597)	(0.5079)	0.0000	1	(4.9676)	01/06/2025
688188.SH	12/18/2024	SDB3260188355	200.00	26.1228	4,977.36	5,224.56	0.0000	4.5800	50.0000	0.0000	(0.6332)	(0.0726)	0.0000	1	(0.7058)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHANGHAI BOCHU ELECTRONIC TECHNOLOGY CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
688188.SH	12/18/2024	SDB3260188355	200.00	26.1228	4,978.06	5,224.56	0.0000	4.5800	50.0000	0.0000	(0.6333)	(0.0726)	0.0000	1	(0.7059)	01/06/2025
688188.SH	12/18/2024	SDB3260188355	381.00	26.1228	9,483.21	9,952.79	0.0000	4.5800	50.0000	0.0000	(1.2065)	(0.1382)	0.0000	1	(1.3447)	01/06/2025
688188.SH	12/18/2024	SDB3260188355	1,219.00	26.1228	30,341.29	31,843.70	0.0000	4.5800	50.0000	0.0000	(3.8601)	(0.4423)	0.0000	1	(4.3024)	01/06/2025
688188.SH	12/18/2024	SDB3260188355	598.00	26.1228	14,884.40	15,621.44	0.0000	4.5800	50.0000	0.0000	(1.8936)	(0.2170)	0.0000	1	(2.1106)	01/06/2025
688188.SH	12/18/2024	SDB3260188355	602.00	26.1228	14,983.97	15,725.93	0.0000	4.5800	50.0000	0.0000	(1.9063)	(0.2184)	0.0000	1	(2.1247)	01/06/2025
688188.SH	12/18/2024	SDB3260188355	200.00	26.1228	4,978.06	5,224.56	0.0000	4.5800	50.0000	0.0000	(0.6333)	(0.0726)	0.0000	1	(0.7059)	01/06/2025
688188.SH	12/18/2024	SDB3260188355	500.00	26.1228	12,445.15	13,061.40	0.0000	4.5800	50.0000	0.0000	(1.5833)	(0.1814)	0.0000	1	(1.7647)	01/06/2025
688188.SH	12/18/2024	SDB3260188355	200.00	26.1228	4,978.06	5,224.56	0.0000	4.5800	50.0000	0.0000	(0.6333)	(0.0726)	0.0000	1	(0.7059)	01/06/2025
688188.SH	12/18/2024	SDB3260188355	173.00	26.1228	4,306.02	4,519.25	0.0000	4.5800	50.0000	0.0000	(0.5478)	(0.0628)	0.0000	1	(0.6106)	01/06/2025
688188.SH	12/18/2024	SDB3260188355	127.00	26.1228	3,161.07	3,317.60	0.0000	4.5800	50.0000	0.0000	(0.4022)	(0.0461)	0.0000	1	(0.4482)	01/06/2025
688188.SH	12/18/2024	SDB3260188355	200.00	26.1228	4,978.06	5,224.56	0.0000	4.5800	50.0000	0.0000	(0.6333)	(0.0726)	0.0000	1	(0.7059)	01/06/2025
688188.SH	12/18/2024	SDB3260188355	300.00	26.1228	7,467.09	7,836.84	0.0000	4.5800	50.0000	0.0000	(0.9500)	(0.1088)	0.0000	1	(1.0588)	01/06/2025
688188.SH	12/18/2024	SDB3260188355	273.00	26.1228	6,795.05	7,131.53	0.0000	4.5800	50.0000	0.0000	(0.8645)	(0.0990)	0.0000	1	(0.9635)	01/06/2025
688188.SH	12/18/2024	SDB3260188355	300.00	26.1228	7,467.09	7,836.84	0.0000	4.5800	50.0000	0.0000	(0.9500)	(0.1088)	0.0000	1	(1.0588)	01/06/2025
688188.SH	12/18/2024	SDB3260188355	400.00	26.1228	9,956.12	10,449.12	0.0000	4.5800	50.0000	0.0000	(1.2666)	(0.1451)	0.0000	1	(1.4118)	01/06/2025
688188.SH	12/18/2024	SDB3260188355	200.00	26.1228	4,978.06	5,224.56	0.0000	4.5800	50.0000	0.0000	(0.6333)	(0.0726)	0.0000	1	(0.7059)	01/06/2025
688188.SH	12/18/2024	SDB3260188355	900.00	26.1228	22,401.28	23,510.53	0.0000	4.5800	50.0000	0.0000	(2.8499)	(0.3265)	0.0000	1	(3.1765)	01/06/2025
688188.SH	12/18/2024	SDB3260188355	200.00	26.1228	4,978.06	5,224.56	0.0000	4.5800	50.0000	0.0000	(0.6333)	(0.0726)	0.0000	1	(0.7059)	01/06/2025
688188.SH	12/18/2024	SDB3260188355	1,000.00	26.1228	24,890.31	26,122.81	0.0000	4.5800	50.0000	0.0000	(3.1666)	(0.3628)	0.0000	1	(3.5294)	01/06/2025
688188.SH	12/17/2024	SDB3260188355	2,217.00	26.2078	55,680.12	58,102.75	0.0000	4.5800	50.0000	0.0000	(7.0837)	(0.8070)	0.0000	1	(7.8907)	01/06/2025
688188.SH	12/17/2024	SDB3260188355	3,783.00	26.2078	93,643.08	99,144.21	0.0000	4.5800	50.0000	0.0000	(11.9135)	(1.3770)	0.0000	1	(13.2905)	01/06/2025
688188.SH	12/17/2024	SDB3260188355	2,431.00	26.2078	58,833.98	63,711.23	0.0000	4.5800	50.0000	0.0000	(7.4850)	(0.8849)	0.0000	1	(8.3699)	01/06/2025
688188.SH	12/17/2024	SDB3260188355	1,869.00	26.2078	45,590.06	48,982.43	0.0000	4.5800	50.0000	0.0000	(5.8001)	(0.6803)	0.0000	1	(6.4804)	01/06/2025
688188.SH	12/17/2024	SDB3260188355	600.00	26.2078	14,914.56	15,724.70	0.0000	4.5800	50.0000	0.0000	(1.8975)	(0.2184)	0.0000	1	(2.1159)	01/06/2025
688188.SH	12/17/2024	SDB3260188355	600.00	26.2078	14,713.71	15,724.70	0.0000	4.5800	50.0000	0.0000	(1.8719)	(0.2184)	0.0000	1	(2.0903)	01/06/2025
688188.SH	12/17/2024	SDB3260188355	1,400.00	26.2078	35,054.15	36,690.96	0.0000	4.5800	50.0000	0.0000	(4.4597)	(0.5096)	0.0000	1	(4.9693)	01/06/2025
688188.SH	12/17/2024	SDB3260188355	200.00	26.2078	4,977.36	5,241.57	0.0000	4.5800	50.0000	0.0000	(0.6332)	(0.0728)	0.0000	1	(0.7060)	01/06/2025
688188.SH	12/17/2024	SDB3260188355	200.00	26.2078	4,978.06	5,241.57	0.0000	4.5800	50.0000	0.0000	(0.6333)	(0.0728)	0.0000	1	(0.7061)	01/06/2025
688188.SH	12/17/2024	SDB3260188355	381.00	26.2078	9,483.21	9,985.18	0.0000	4.5800	50.0000	0.0000	(1.2065)	(0.1387)	0.0000	1	(1.3452)	01/06/2025
688188.SH	12/17/2024	SDB3260188355	1,219.00	26.2078	30,341.29	31,947.34	0.0000	4.5800	50.0000	0.0000	(3.8601)	(0.4437)	0.0000	1	(4.3038)	01/06/2025
688188.SH	12/17/2024	SDB3260188355	598.00	26.2078	14,884.40	15,672.28	0.0000	4.5800	50.0000	0.0000	(1.8936)	(0.2177)	0.0000	1	(2.1113)	01/06/2025
688188.SH	12/17/2024	SDB3260188355	602.00	26.2078	14,983.97	15,777.11	0.0000	4.5800	50.0000	0.0000	(1.9063)	(0.2191)	0.0000	1	(2.1254)	01/06/2025
688188.SH	12/17/2024	SDB3260188355	200.00	26.2078	4,978.06	5,241.57	0.0000	4.5800	50.0000	0.0000	(0.6333)	(0.0728)	0.0000	1	(0.7061)	01/06/2025
688188.SH	12/17/2024	SDB3260188355	500.00	26.2078	12,445.15	13,103.91	0.0000	4.5800	50.0000	0.0000	(1.5833)	(0.1820)	0.0000	1	(1.7653)	01/06/2025
688188.SH	12/17/2024	SDB3260188355	200.00	26.2078	4,978.06	5,241.57	0.0000	4.5800	50.0000	0.0000	(0.6333)	(0.0728)	0.0000	1	(0.7061)	01/06/2025
688188.SH	12/17/2024	SDB3260188355	173.00	26.2078	4,306.02	4,533.95	0.0000	4.5800	50.0000	0.0000	(0.5478)	(0.0630)	0.0000	1	(0.6108)	01/06/2025
688188.SH	12/17/2024	SDB3260188355	127.00	26.2078	3,161.07	3,328.39	0.0000	4.5800	50.0000	0.0000	(0.4022)	(0.0462)	0.0000	1	(0.4484)	01/06/2025
688188.SH	12/17/2024	SDB3260188355	200.00	26.2078	4,978.06	5,241.57	0.0000	4.5800	50.0000	0.0000	(0.6333)	(0.0728)	0.0000	1	(0.7061)	01/06/2025
688188.SH	12/17/2024	SDB3260188355	300.00	26.2078	7,467.09	7,862.35	0.0000	4.5800	50.0000	0.0000	(0.9500)	(0.1092)	0.0000	1	(1.0592)	01/06/2025
688188.SH	12/17/2024	SDB3260188355	273.00	26.2078	6,795.05	7,154.74	0.0000	4.5800	50.0000	0.0000	(0.8645)	(0.0994)	0.0000	1	(0.9639)	01/06/2025
688188.SH	12/17/2024	SDB3260188355	300.00	26.2078	7,467.09	7,862.35	0.0000	4.5800	50.0000	0.0000	(0.9500)	(0.1092)	0.0000	1	(1.0592)	01/06/2025
688188.SH	12/17/2024	SDB3260188355	400.00	26.2078	9,956.12	10,483.13	0.0000	4.5800	50.0000	0.0000	(1.2666)	(0.1456)	0.0000	1	(1.4122)	01/06/2025
688188.SH	12/17/2024	SDB3260188355	200.00	26.2078	4,978.06	5,241.57	0.0000	4.5800	50.0000	0.0000	(0.6333)	(0.0728)	0.0000	1	(0.7061)	01/06/2025
688188.SH	12/17/2024	SDB3260188355	900.00	26.2078	22,401.28	23,587.04	0.0000	4.5800	50.0000	0.0000	(2.8499)	(0.3276)	0.0000	1	(3.1775)	01/06/2025
688188.SH	12/17/2024	SDB3260188355	200.00	26.2078	4,978.06	5,241.57	0.0000	4.5800	50.0000	0.0000	(0.6333)	(0.0728)	0.0000	1	(0.7061)	01/06/2025
688188.SH	12/17/2024	SDB3260188355	1,000.00	26.2078	24,890.31	26,207.83	0.0000	4.5800	50.0000	0.0000	(3.1666)	(0.3640)	0.0000	1	(3.5306)	01/06/2025
688188.SH	12/16/2024	SDB3260188355	2,217.00	26.3221	55,680.12	58,356.01	0.0000	4.5800	50.0000	0.0000	(7.0837)	(0.8105)	0.0000	1	(7.8942)	01/06/2025
688188.SH	12/16/2024	SDB3260188355	3,783.00	26.3221	93,643.08	99,576.36	0.0000	4.5800	50.0000	0.0000	(11.9135)	(1.3830)	0.0000	1	(13.2965)	01/06/2025
688188.SH	12/16/2024	SDB3260188355	2,431.00	26.3221	58,833.98	63,988.94	0.0000	4.5800	50.0000	0.0000	(7.4850)	(0.8887)	0.0000	1	(8.3737)	01/06/2025
688188.SH	12/16/2024	SDB3260188355	1,869.00	26.3221	45,590.06	49,195.94	0.0000	4.5800	50.0000	0.0000	(5.8001)	(0.6833)	0.0000	1	(6.4833)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHANGHAI BOCHU ELECTRONIC TECHNOLOGY CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
688188.SH	12/16/2024	SDB3260188355	600.00	26.3221	14,914.56	15,793.24	0.0000	4.5800	50.0000	0.0000	(1.8975)	(0.2194)	0.0000	1	(2.1168)	01/06/2025
688188.SH	12/16/2024	SDB3260188355	600.00	26.3221	14,713.71	15,793.24	0.0000	4.5800	50.0000	0.0000	(1.8719)	(0.2194)	0.0000	1	(2.0913)	01/06/2025
688188.SH	12/16/2024	SDB3260188355	1,400.00	26.3221	35,054.15	36,850.89	0.0000	4.5800	50.0000	0.0000	(4.4597)	(0.5118)	0.0000	1	(4.9715)	01/06/2025
688188.SH	12/16/2024	SDB3260188355	200.00	26.3221	4,977.36	5,264.41	0.0000	4.5800	50.0000	0.0000	(0.6332)	(0.0731)	0.0000	1	(0.7063)	01/06/2025
688188.SH	12/16/2024	SDB3260188355	200.00	26.3221	4,978.06	5,264.41	0.0000	4.5800	50.0000	0.0000	(0.6333)	(0.0731)	0.0000	1	(0.7064)	01/06/2025
688188.SH	12/16/2024	SDB3260188355	381.00	26.3221	9,483.21	10,028.71	0.0000	4.5800	50.0000	0.0000	(1.2065)	(0.1393)	0.0000	1	(1.3458)	01/06/2025
688188.SH	12/16/2024	SDB3260188355	1,219.00	26.3221	30,341.29	32,086.59	0.0000	4.5800	50.0000	0.0000	(3.8601)	(0.4456)	0.0000	1	(4.3057)	01/06/2025
688188.SH	12/16/2024	SDB3260188355	598.00	26.3221	14,884.40	15,740.59	0.0000	4.5800	50.0000	0.0000	(1.8936)	(0.2186)	0.0000	1	(2.1122)	01/06/2025
688188.SH	12/16/2024	SDB3260188355	602.00	26.3221	14,983.97	15,845.88	0.0000	4.5800	50.0000	0.0000	(1.9063)	(0.2201)	0.0000	1	(2.1264)	01/06/2025
688188.SH	12/16/2024	SDB3260188355	200.00	26.3221	4,978.06	5,264.41	0.0000	4.5800	50.0000	0.0000	(0.6333)	(0.0731)	0.0000	1	(0.7064)	01/06/2025
688188.SH	12/16/2024	SDB3260188355	500.00	26.3221	12,445.15	13,161.03	0.0000	4.5800	50.0000	0.0000	(1.5833)	(0.1828)	0.0000	1	(1.7661)	01/06/2025
688188.SH	12/16/2024	SDB3260188355	200.00	26.3221	4,978.06	5,264.41	0.0000	4.5800	50.0000	0.0000	(0.6333)	(0.0731)	0.0000	1	(0.7064)	01/06/2025
688188.SH	12/16/2024	SDB3260188355	200.00	26.3221	4,978.06	5,264.41	0.0000	4.5800	50.0000	0.0000	(0.6333)	(0.0731)	0.0000	1	(0.7064)	01/06/2025
688188.SH	12/16/2024	SDB3260188355	173.00	26.3221	4,306.02	4,553.72	0.0000	4.5800	50.0000	0.0000	(0.5478)	(0.0632)	0.0000	1	(0.6111)	01/06/2025
688188.SH	12/16/2024	SDB3260188355	127.00	26.3221	3,161.07	3,342.90	0.0000	4.5800	50.0000	0.0000	(0.4022)	(0.0464)	0.0000	1	(0.4486)	01/06/2025
688188.SH	12/16/2024	SDB3260188355	2,200.00	26.3221	54,758.68	57,908.54	0.0000	4.5800	50.0000	0.0000	(6.9665)	(0.8043)	0.0000	1	(7.7708)	01/06/2025
688188.SH	12/16/2024	SDB3260188355	300.00	26.3221	7,467.09	7,896.62	0.0000	4.5800	50.0000	0.0000	(0.9500)	(0.1097)	0.0000	1	(1.0597)	01/06/2025
688188.SH	12/16/2024	SDB3260188355	273.00	26.3221	6,795.05	7,185.92	0.0000	4.5800	50.0000	0.0000	(0.8645)	(0.0998)	0.0000	1	(0.9643)	01/06/2025
688188.SH	12/16/2024	SDB3260188355	300.00	26.3221	7,467.09	7,896.62	0.0000	4.5800	50.0000	0.0000	(0.9500)	(0.1097)	0.0000	1	(1.0597)	01/06/2025
688188.SH	12/16/2024	SDB3260188355	400.00	26.3221	9,956.12	10,528.83	0.0000	4.5800	50.0000	0.0000	(1.2666)	(0.1462)	0.0000	1	(1.4129)	01/06/2025
688188.SH	12/16/2024	SDB3260188355	200.00	26.3221	4,978.06	5,264.41	0.0000	4.5800	50.0000	0.0000	(0.6333)	(0.0731)	0.0000	1	(0.7064)	01/06/2025
688188.SH	12/16/2024	SDB3260188355	900.00	26.3221	22,401.28	23,689.86	0.0000	4.5800	50.0000	0.0000	(2.8499)	(0.3290)	0.0000	1	(3.1790)	01/06/2025
688188.SH	12/16/2024	SDB3260188355	200.00	26.3221	4,978.06	5,264.41	0.0000	4.5800	50.0000	0.0000	(0.6333)	(0.0731)	0.0000	1	(0.7064)	01/06/2025
688188.SH	12/16/2024	SDB3260188355	1,000.00	26.3221	24,890.31	26,322.06	0.0000	4.5800	50.0000	0.0000	(3.1666)	(0.3656)	0.0000	1	(3.5322)	01/06/2025
688188.SH	12/13/2024	SDB3260188355	2,217.00	26.2157	55,680.12	58,120.21	0.0000	4.5800	50.0000	0.0000	(21.2512)	(2.4217)	0.0000	3	(23.6729)	01/06/2025
688188.SH	12/13/2024	SDB3260188355	3,783.00	26.2157	93,643.08	99,174.00	0.0000	4.5800	50.0000	0.0000	(35.7404)	(4.1323)	0.0000	3	(39.8727)	01/06/2025
688188.SH	12/13/2024	SDB3260188355	2,431.00	26.2157	58,833.98	63,730.37	0.0000	4.5800	50.0000	0.0000	(22.4550)	(2.6554)	0.0000	3	(25.1104)	01/06/2025
688188.SH	12/13/2024	SDB3260188355	1,869.00	26.2157	45,590.06	48,997.15	0.0000	4.5800	50.0000	0.0000	(17.4002)	(2.0415)	0.0000	3	(19.4418)	01/06/2025
688188.SH	12/13/2024	SDB3260188355	600.00	26.2157	14,914.56	15,729.42	0.0000	4.5800	50.0000	0.0000	(5.6924)	(0.6554)	0.0000	3	(6.3478)	01/06/2025
688188.SH	12/13/2024	SDB3260188355	600.00	26.2157	14,713.71	15,729.42	0.0000	4.5800	50.0000	0.0000	(5.6157)	(0.6554)	0.0000	3	(6.2711)	01/06/2025
688188.SH	12/13/2024	SDB3260188355	1,400.00	26.2157	35,054.15	36,701.98	0.0000	4.5800	50.0000	0.0000	(13.3790)	(1.5292)	0.0000	3	(14.9082)	01/06/2025
688188.SH	12/13/2024	SDB3260188355	200.00	26.2157	4,977.36	5,243.14	0.0000	4.5800	50.0000	0.0000	(1.8997)	(0.2185)	0.0000	3	(2.1182)	01/06/2025
688188.SH	12/13/2024	SDB3260188355	200.00	26.2157	4,978.06	5,243.14	0.0000	4.5800	50.0000	0.0000	(1.9000)	(0.2185)	0.0000	3	(2.1184)	01/06/2025
688188.SH	12/13/2024	SDB3260188355	381.00	26.2157	9,483.21	9,988.18	0.0000	4.5800	50.0000	0.0000	(3.6194)	(0.4162)	0.0000	3	(4.0356)	01/06/2025
688188.SH	12/13/2024	SDB3260188355	1,219.00	26.2157	30,341.29	31,956.94	0.0000	4.5800	50.0000	0.0000	(11.5803)	(1.3315)	0.0000	3	(12.9118)	01/06/2025
688188.SH	12/13/2024	SDB3260188355	598.00	26.2157	14,884.40	15,676.99	0.0000	4.5800	50.0000	0.0000	(5.6809)	(0.6532)	0.0000	3	(6.3341)	01/06/2025
688188.SH	12/13/2024	SDB3260188355	602.00	26.2157	14,983.97	15,781.85	0.0000	4.5800	50.0000	0.0000	(5.7189)	(0.6576)	0.0000	3	(6.3765)	01/06/2025
688188.SH	12/13/2024	SDB3260188355	200.00	26.2157	4,978.06	5,243.14	0.0000	4.5800	50.0000	0.0000	(1.9000)	(0.2185)	0.0000	3	(2.1184)	01/06/2025
688188.SH	12/13/2024	SDB3260188355	500.00	26.2157	12,445.15	13,107.85	0.0000	4.5800	50.0000	0.0000	(4.7499)	(0.5462)	0.0000	3	(5.2961)	01/06/2025
688188.SH	12/13/2024	SDB3260188355	200.00	26.2157	4,978.06	5,243.14	0.0000	4.5800	50.0000	0.0000	(1.9000)	(0.2185)	0.0000	3	(2.1184)	01/06/2025
688188.SH	12/13/2024	SDB3260188355	200.00	26.2157	4,978.06	5,243.14	0.0000	4.5800	50.0000	0.0000	(1.9000)	(0.2185)	0.0000	3	(2.1184)	01/06/2025
688188.SH	12/13/2024	SDB3260188355	173.00	26.2157	4,306.02	4,535.32	0.0000	4.5800	50.0000	0.0000	(1.6435)	(0.1890)	0.0000	3	(1.8324)	01/06/2025
688188.SH	12/13/2024	SDB3260188355	127.00	26.2157	3,161.07	3,329.39	0.0000	4.5800	50.0000	0.0000	(1.2065)	(0.1387)	0.0000	3	(1.3452)	01/06/2025
688188.SH	12/13/2024	SDB3260188355	2,200.00	26.2157	54,758.68	57,674.55	0.0000	4.5800	50.0000	0.0000	(20.8996)	(2.4031)	0.0000	3	(23.3027)	01/06/2025
688188.SH	12/13/2024	SDB3260188355	300.00	26.2157	7,467.09	7,864.71	0.0000	4.5800	50.0000	0.0000	(2.8499)	(0.3277)	0.0000	3	(3.1776)	01/06/2025
688188.SH	12/13/2024	SDB3260188355	273.00	26.2157	6,795.05	7,156.89	0.0000	4.5800	50.0000	0.0000	(2.5934)	(0.2982)	0.0000	3	(2.8916)	01/06/2025
688188.SH	12/13/2024	SDB3260188355	300.00	26.2157	7,467.09	7,864.71	0.0000	4.5800	50.0000	0.0000	(2.8499)	(0.3277)	0.0000	3	(3.1776)	01/06/2025
688188.SH	12/13/2024	SDB3260188355	400.00	26.2157	9,956.12	10,486.28	0.0000	4.5800	50.0000	0.0000	(3.7999)	(0.4369)	0.0000	3	(4.2368)	01/06/2025
688188.SH	12/13/2024	SDB3260188355	200.00	26.2157	4,978.06	5,243.14	0.0000	4.5800	50.0000	0.0000	(1.9000)	(0.2185)	0.0000	3	(2.1184)	01/06/2025
688188.SH	12/13/2024	SDB3260188355	900.00	26.2157	22,401.28	23,594.13	0.0000	4.5800	50.0000	0.0000	(8.5498)	(0.9831)	0.0000	3	(9.5329)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHANGHAI BOCHU ELECTRONIC TECHNOLOGY CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
688188.SH	12/13/2024	SDB3260188355	200.00	26.2157	4,978.06	5,243.14	0.0000	4.5800	50.0000	0.0000	(1.9000)	(0.2185)	0.0000	3	(2.1184)	01/06/2025
688188.SH	12/13/2024	SDB3260188355	1,000.00	26.2157	24,890.31	26,215.70	0.0000	4.5800	50.0000	0.0000	(9.4998)	(1.0923)	0.0000	3	(10.5921)	01/06/2025
688188.SH	12/12/2024	SDB3260188355	2,217.00	24.9421	55,680.12	55,296.54	0.0000	4.5800	50.0000	0.0000	(7.0837)	(0.7680)	0.0000	1	(7.8518)	01/06/2025
688188.SH	12/12/2024	SDB3260188355	3,783.00	24.9421	93,643.08	94,355.80	0.0000	4.5800	50.0000	0.0000	(11.9135)	(1.3105)	0.0000	1	(13.2240)	01/06/2025
688188.SH	12/12/2024	SDB3260188355	2,431.00	24.9421	58,833.98	60,634.14	0.0000	4.5800	50.0000	0.0000	(7.4850)	(0.8421)	0.0000	1	(8.3271)	01/06/2025
688188.SH	12/12/2024	SDB3260188355	1,869.00	24.9421	45,590.06	46,616.70	0.0000	4.5800	50.0000	0.0000	(5.8001)	(0.6475)	0.0000	1	(6.4475)	01/06/2025
688188.SH	12/12/2024	SDB3260188355	600.00	24.9421	14,914.56	14,965.23	0.0000	4.5800	50.0000	0.0000	(1.8975)	(0.2079)	0.0000	1	(2.1053)	01/06/2025
688188.SH	12/12/2024	SDB3260188355	600.00	24.9421	14,713.71	14,965.23	0.0000	4.5800	50.0000	0.0000	(1.8719)	(0.2079)	0.0000	1	(2.0798)	01/06/2025
688188.SH	12/12/2024	SDB3260188355	1,400.00	24.9421	35,054.15	34,918.88	0.0000	4.5800	50.0000	0.0000	(4.4597)	(0.4850)	0.0000	1	(4.9447)	01/06/2025
688188.SH	12/12/2024	SDB3260188355	200.00	24.9421	4,977.36	4,988.41	0.0000	4.5800	50.0000	0.0000	(0.6332)	(0.0693)	0.0000	1	(0.7025)	01/06/2025
688188.SH	12/12/2024	SDB3260188355	200.00	24.9421	4,978.06	4,988.41	0.0000	4.5800	50.0000	0.0000	(0.6333)	(0.0693)	0.0000	1	(0.7026)	01/06/2025
688188.SH	12/12/2024	SDB3260188355	381.00	24.9421	9,483.21	9,502.92	0.0000	4.5800	50.0000	0.0000	(1.2065)	(0.1320)	0.0000	1	(1.3385)	01/06/2025
688188.SH	12/12/2024	SDB3260188355	1,219.00	24.9421	30,341.29	30,404.37	0.0000	4.5800	50.0000	0.0000	(3.8601)	(0.4223)	0.0000	1	(4.2824)	01/06/2025
688188.SH	12/12/2024	SDB3260188355	598.00	24.9421	14,884.40	14,915.35	0.0000	4.5800	50.0000	0.0000	(1.8936)	(0.2072)	0.0000	1	(2.1008)	01/06/2025
688188.SH	12/12/2024	SDB3260188355	602.00	24.9421	14,983.97	15,015.12	0.0000	4.5800	50.0000	0.0000	(1.9063)	(0.2085)	0.0000	1	(2.1148)	01/06/2025
688188.SH	12/12/2024	SDB3260188355	200.00	24.9421	4,978.06	4,988.41	0.0000	4.5800	50.0000	0.0000	(0.6333)	(0.0693)	0.0000	1	(0.7026)	01/06/2025
688188.SH	12/12/2024	SDB3260188355	500.00	24.9421	12,445.15	12,471.03	0.0000	4.5800	50.0000	0.0000	(1.5833)	(0.1732)	0.0000	1	(1.7565)	01/06/2025
688188.SH	12/12/2024	SDB3260188355	200.00	24.9421	4,978.06	4,988.41	0.0000	4.5800	50.0000	0.0000	(0.6333)	(0.0693)	0.0000	1	(0.7026)	01/06/2025
688188.SH	12/12/2024	SDB3260188355	200.00	24.9421	4,978.06	4,988.41	0.0000	4.5800	50.0000	0.0000	(0.6333)	(0.0693)	0.0000	1	(0.7026)	01/06/2025
688188.SH	12/12/2024	SDB3260188355	173.00	24.9421	4,306.02	4,314.98	0.0000	4.5800	50.0000	0.0000	(0.5478)	(0.0599)	0.0000	1	(0.6078)	01/06/2025
688188.SH	12/12/2024	SDB3260188355	127.00	24.9421	3,161.07	3,167.64	0.0000	4.5800	50.0000	0.0000	(0.4022)	(0.0440)	0.0000	1	(0.4462)	01/06/2025
688188.SH	12/12/2024	SDB3260188355	2,200.00	24.9421	54,758.68	54,872.53	0.0000	4.5800	50.0000	0.0000	(6.9665)	(0.7621)	0.0000	1	(7.7286)	01/06/2025
688188.SH	12/12/2024	SDB3260188355	300.00	24.9421	7,467.09	7,482.62	0.0000	4.5800	50.0000	0.0000	(0.9500)	(0.1039)	0.0000	1	(1.0539)	01/06/2025
688188.SH	12/12/2024	SDB3260188355	273.00	24.9421	6,795.05	6,809.18	0.0000	4.5800	50.0000	0.0000	(0.8645)	(0.0946)	0.0000	1	(0.9591)	01/06/2025
688188.SH	12/12/2024	SDB3260188355	300.00	24.9421	7,467.09	7,482.62	0.0000	4.5800	50.0000	0.0000	(0.9500)	(0.1039)	0.0000	1	(1.0539)	01/06/2025
688188.SH	12/12/2024	SDB3260188355	400.00	24.9421	9,956.12	9,976.82	0.0000	4.5800	50.0000	0.0000	(1.2666)	(0.1386)	0.0000	1	(1.4052)	01/06/2025
688188.SH	12/12/2024	SDB3260188355	200.00	24.9421	4,978.06	4,988.41	0.0000	4.5800	50.0000	0.0000	(0.6333)	(0.0693)	0.0000	1	(0.7026)	01/06/2025
688188.SH	12/12/2024	SDB3260188355	900.00	24.9421	22,401.28	22,447.85	0.0000	4.5800	50.0000	0.0000	(2.8499)	(0.3118)	0.0000	1	(3.1617)	01/06/2025
688188.SH	12/12/2024	SDB3260188355	200.00	24.9421	4,978.06	4,988.41	0.0000	4.5800	50.0000	0.0000	(0.6333)	(0.0693)	0.0000	1	(0.7026)	01/06/2025
688188.SH	12/12/2024	SDB3260188355	1,000.00	24.9421	24,890.31	24,942.06	0.0000	4.5800	50.0000	0.0000	(3.1666)	(0.3464)	0.0000	1	(3.5130)	01/06/2025
688188.SH	12/11/2024	SDB3260188355	2,217.00	25.2668	55,680.12	56,016.39	0.0000	4.5800	50.0000	0.0000	(7.0837)	(0.7780)	0.0000	1	(7.8618)	01/06/2025
688188.SH	12/11/2024	SDB3260188355	3,783.00	25.2668	93,643.08	95,584.12	0.0000	4.5800	50.0000	0.0000	(11.9135)	(1.3276)	0.0000	1	(13.2410)	01/06/2025
688188.SH	12/11/2024	SDB3260188355	2,431.00	25.2668	58,833.98	61,423.47	0.0000	4.5800	50.0000	0.0000	(7.4850)	(0.8531)	0.0000	1	(8.3381)	01/06/2025
688188.SH	12/11/2024	SDB3260188355	1,869.00	25.2668	45,590.06	47,223.56	0.0000	4.5800	50.0000	0.0000	(5.8001)	(0.6559)	0.0000	1	(6.4560)	01/06/2025
688188.SH	12/11/2024	SDB3260188355	600.00	25.2668	14,914.56	15,160.05	0.0000	4.5800	50.0000	0.0000	(1.8975)	(0.2106)	0.0000	1	(2.1080)	01/06/2025
688188.SH	12/11/2024	SDB3260188355	600.00	25.2668	14,713.71	15,160.05	0.0000	4.5800	50.0000	0.0000	(1.8719)	(0.2106)	0.0000	1	(2.0825)	01/06/2025
688188.SH	12/11/2024	SDB3260188355	1,400.00	25.2668	35,054.15	35,373.45	0.0000	4.5800	50.0000	0.0000	(4.4597)	(0.4913)	0.0000	1	(4.9510)	01/06/2025
688188.SH	12/11/2024	SDB3260188355	200.00	25.2668	4,977.36	5,053.35	0.0000	4.5800	50.0000	0.0000	(0.6332)	(0.0702)	0.0000	1	(0.7034)	01/06/2025
688188.SH	12/11/2024	SDB3260188355	200.00	25.2668	4,978.06	5,053.35	0.0000	4.5800	50.0000	0.0000	(0.6333)	(0.0702)	0.0000	1	(0.7035)	01/06/2025
688188.SH	12/11/2024	SDB3260188355	381.00	25.2668	9,483.21	9,626.63	0.0000	4.5800	50.0000	0.0000	(1.2065)	(0.1337)	0.0000	1	(1.3402)	01/06/2025
688188.SH	12/11/2024	SDB3260188355	1,219.00	25.2668	30,341.29	30,800.17	0.0000	4.5800	50.0000	0.0000	(3.8601)	(0.4278)	0.0000	1	(4.2879)	01/06/2025
688188.SH	12/11/2024	SDB3260188355	598.00	25.2668	14,884.40	15,109.52	0.0000	4.5800	50.0000	0.0000	(1.8936)	(0.2099)	0.0000	1	(2.1035)	01/06/2025
688188.SH	12/11/2024	SDB3260188355	602.00	25.2668	14,983.97	15,210.58	0.0000	4.5800	50.0000	0.0000	(1.9063)	(0.2113)	0.0000	1	(2.1176)	01/06/2025
688188.SH	12/11/2024	SDB3260188355	200.00	25.2668	4,978.06	5,053.35	0.0000	4.5800	50.0000	0.0000	(0.6333)	(0.0702)	0.0000	1	(0.7035)	01/06/2025
688188.SH	12/11/2024	SDB3260188355	500.00	25.2668	12,445.15	12,633.38	0.0000	4.5800	50.0000	0.0000	(1.5833)	(0.1755)	0.0000	1	(1.7588)	01/06/2025
688188.SH	12/11/2024	SDB3260188355	200.00	25.2668	4,978.06	5,053.35	0.0000	4.5800	50.0000	0.0000	(0.6333)	(0.0702)	0.0000	1	(0.7035)	01/06/2025
688188.SH	12/11/2024	SDB3260188355	200.00	25.2668	4,978.06	5,053.35	0.0000	4.5800	50.0000	0.0000	(0.6333)	(0.0702)	0.0000	1	(0.7035)	01/06/2025
688188.SH	12/11/2024	SDB3260188355	173.00	25.2668	4,306.02	4,371.15	0.0000	4.5800	50.0000	0.0000	(0.5478)	(0.0607)	0.0000	1	(0.6085)	01/06/2025
688188.SH	12/11/2024	SDB3260188355	127.00	25.2668	3,161.07	3,208.88	0.0000	4.5800	50.0000	0.0000	(0.4022)	(0.0446)	0.0000	1	(0.4467)	01/06/2025
688188.SH	12/11/2024	SDB3260188355	2,200.00	25.2668	54,758.68	55,586.85	0.0000	4.5800	50.0000	0.0000	(6.9665)	(0.7720)	0.0000	1	(7.7386)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHANGHAI BOCHU ELECTRONIC TECHNOLOGY CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
688188.SH	12/11/2024	SDB3260188355	300.00	25.2668	7,467.09	7,580.03	0.0000	4.5800	50.0000	0.0000	(0.9500)	(0.1053)	0.0000	1	(1.0553)	01/06/2025
688188.SH	12/11/2024	SDB3260188355	273.00	25.2668	6,795.05	6,897.82	0.0000	4.5800	50.0000	0.0000	(0.8645)	(0.0958)	0.0000	1	(0.9603)	01/06/2025
688188.SH	12/11/2024	SDB3260188355	300.00	25.2668	7,467.09	7,580.03	0.0000	4.5800	50.0000	0.0000	(0.9500)	(0.1053)	0.0000	1	(1.0553)	01/06/2025
688188.SH	12/11/2024	SDB3260188355	400.00	25.2668	9,956.12	10,106.70	0.0000	4.5800	50.0000	0.0000	(1.2666)	(0.1404)	0.0000	1	(1.4070)	01/06/2025
688188.SH	12/11/2024	SDB3260188355	200.00	25.2668	4,978.06	5,053.35	0.0000	4.5800	50.0000	0.0000	(0.6333)	(0.0702)	0.0000	1	(0.7035)	01/06/2025
688188.SH	12/11/2024	SDB3260188355	900.00	25.2668	22,401.28	22,740.08	0.0000	4.5800	50.0000	0.0000	(2.8499)	(0.3158)	0.0000	1	(3.1658)	01/06/2025
688188.SH	12/11/2024	SDB3260188355	200.00	25.2668	4,978.06	5,053.35	0.0000	4.5800	50.0000	0.0000	(0.6333)	(0.0702)	0.0000	1	(0.7035)	01/06/2025
688188.SH	12/11/2024	SDB3260188355	1,000.00	25.2668	24,890.31	25,266.75	0.0000	4.5800	50.0000	0.0000	(3.1666)	(0.3509)	0.0000	1	(3.5175)	01/06/2025
688188.SH	12/10/2024	SDB3260188355	2,217.00	25.2213	55,680.12	55,915.60	0.0000	4.5800	50.0000	0.0000	(7.0837)	(0.7766)	0.0000	1	(7.8604)	01/06/2025
688188.SH	12/10/2024	SDB3260188355	3,783.00	25.2213	93,643.08	95,412.13	0.0000	4.5800	50.0000	0.0000	(11.9135)	(1.3252)	0.0000	1	(13.2386)	01/06/2025
688188.SH	12/10/2024	SDB3260188355	2,431.00	25.2213	58,833.98	61,312.95	0.0000	4.5800	50.0000	0.0000	(7.4850)	(0.8516)	0.0000	1	(8.3366)	01/06/2025
688188.SH	12/10/2024	SDB3260188355	1,869.00	25.2213	45,590.06	47,138.59	0.0000	4.5800	50.0000	0.0000	(5.8001)	(0.6547)	0.0000	1	(6.4548)	01/06/2025
688188.SH	12/10/2024	SDB3260188355	600.00	25.2213	14,914.56	15,132.77	0.0000	4.5800	50.0000	0.0000	(1.8975)	(0.2102)	0.0000	1	(2.1076)	01/06/2025
688188.SH	12/10/2024	SDB3260188355	600.00	25.2213	14,713.71	15,132.77	0.0000	4.5800	50.0000	0.0000	(1.8719)	(0.2102)	0.0000	1	(2.0821)	01/06/2025
688188.SH	12/10/2024	SDB3260188355	1,400.00	25.2213	35,054.15	35,309.80	0.0000	4.5800	50.0000	0.0000	(4.4597)	(0.4904)	0.0000	1	(4.9501)	01/06/2025
688188.SH	12/10/2024	SDB3260188355	200.00	25.2213	4,977.36	5,044.26	0.0000	4.5800	50.0000	0.0000	(0.6332)	(0.0701)	0.0000	1	(0.7033)	01/06/2025
688188.SH	12/10/2024	SDB3260188355	200.00	25.2213	4,978.06	5,044.26	0.0000	4.5800	50.0000	0.0000	(0.6333)	(0.0701)	0.0000	1	(0.7034)	01/06/2025
688188.SH	12/10/2024	SDB3260188355	381.00	25.2213	9,483.21	9,609.31	0.0000	4.5800	50.0000	0.0000	(1.2065)	(0.1335)	0.0000	1	(1.3399)	01/06/2025
688188.SH	12/10/2024	SDB3260188355	1,219.00	25.2213	30,341.29	30,744.75	0.0000	4.5800	50.0000	0.0000	(3.8601)	(0.4270)	0.0000	1	(4.2871)	01/06/2025
688188.SH	12/10/2024	SDB3260188355	598.00	25.2213	14,884.40	15,082.33	0.0000	4.5800	50.0000	0.0000	(1.8936)	(0.2095)	0.0000	1	(2.1031)	01/06/2025
688188.SH	12/10/2024	SDB3260188355	602.00	25.2213	14,983.97	15,183.22	0.0000	4.5800	50.0000	0.0000	(1.9063)	(0.2109)	0.0000	1	(2.1172)	01/06/2025
688188.SH	12/10/2024	SDB3260188355	200.00	25.2213	4,978.06	5,044.26	0.0000	4.5800	50.0000	0.0000	(0.6333)	(0.0701)	0.0000	1	(0.7034)	01/06/2025
688188.SH	12/10/2024	SDB3260188355	500.00	25.2213	12,445.15	12,610.64	0.0000	4.5800	50.0000	0.0000	(1.5833)	(0.1751)	0.0000	1	(1.7584)	01/06/2025
688188.SH	12/10/2024	SDB3260188355	200.00	25.2213	4,978.06	5,044.26	0.0000	4.5800	50.0000	0.0000	(0.6333)	(0.0701)	0.0000	1	(0.7034)	01/06/2025
688188.SH	12/10/2024	SDB3260188355	200.00	25.2213	4,978.06	5,044.26	0.0000	4.5800	50.0000	0.0000	(0.6333)	(0.0701)	0.0000	1	(0.7034)	01/06/2025
688188.SH	12/10/2024	SDB3260188355	173.00	25.2213	4,306.02	4,363.28	0.0000	4.5800	50.0000	0.0000	(0.5478)	(0.0606)	0.0000	1	(0.6084)	01/06/2025
688188.SH	12/10/2024	SDB3260188355	127.00	25.2213	3,161.07	3,203.10	0.0000	4.5800	50.0000	0.0000	(0.4022)	(0.0445)	0.0000	1	(0.4466)	01/06/2025
688188.SH	12/10/2024	SDB3260188355	2,200.00	25.2213	54,758.68	55,486.83	0.0000	4.5800	50.0000	0.0000	(6.9665)	(0.7707)	0.0000	1	(7.7372)	01/06/2025
688188.SH	12/10/2024	SDB3260188355	300.00	25.2213	7,467.09	7,566.39	0.0000	4.5800	50.0000	0.0000	(0.9500)	(0.1051)	0.0000	1	(1.0551)	01/06/2025
688188.SH	12/10/2024	SDB3260188355	273.00	25.2213	6,795.05	6,885.41	0.0000	4.5800	50.0000	0.0000	(0.8645)	(0.0956)	0.0000	1	(0.9601)	01/06/2025
688188.SH	12/10/2024	SDB3260188355	300.00	25.2213	7,467.09	7,566.39	0.0000	4.5800	50.0000	0.0000	(0.9500)	(0.1051)	0.0000	1	(1.0551)	01/06/2025
688188.SH	12/10/2024	SDB3260188355	400.00	25.2213	9,956.12	10,088.52	0.0000	4.5800	50.0000	0.0000	(1.2666)	(0.1401)	0.0000	1	(1.4068)	01/06/2025
688188.SH	12/10/2024	SDB3260188355	200.00	25.2213	4,978.06	5,044.26	0.0000	4.5800	50.0000	0.0000	(0.6333)	(0.0701)	0.0000	1	(0.7034)	01/06/2025
688188.SH	12/10/2024	SDB3260188355	900.00	25.2213	22,401.28	22,699.16	0.0000	4.5800	50.0000	0.0000	(2.8499)	(0.3153)	0.0000	1	(3.1652)	01/06/2025
688188.SH	12/10/2024	SDB3260188355	200.00	25.2213	4,978.06	5,044.26	0.0000	4.5800	50.0000	0.0000	(0.6333)	(0.0701)	0.0000	1	(0.7034)	01/06/2025
688188.SH	12/10/2024	SDB3260188355	1,000.00	25.2213	24,890.31	25,221.29	0.0000	4.5800	50.0000	0.0000	(3.1666)	(0.3503)	0.0000	1	(3.5169)	01/06/2025
688188.SH	12/09/2024	SDB3260188355	2,431.00	24.1002	58,833.98	58,587.60	0.0000	4.5800	50.0000	0.0000	(7.4850)	(0.8137)	0.0000	1	(8.2987)	01/06/2025
688188.SH	12/09/2024	SDB3260188355	1,869.00	24.1002	45,590.06	45,043.29	0.0000	4.5800	50.0000	0.0000	(5.8001)	(0.6256)	0.0000	1	(6.4257)	01/06/2025
688188.SH	12/09/2024	SDB3260188355	600.00	24.1002	14,914.56	14,460.12	0.0000	4.5800	50.0000	0.0000	(1.8975)	(0.2008)	0.0000	1	(2.0983)	01/06/2025
688188.SH	12/09/2024	SDB3260188355	600.00	24.1002	14,713.71	14,460.12	0.0000	4.5800	50.0000	0.0000	(1.8719)	(0.2008)	0.0000	1	(2.0727)	01/06/2025
688188.SH	12/09/2024	SDB3260188355	1,400.00	24.1002	35,054.15	33,740.29	0.0000	4.5800	50.0000	0.0000	(4.4597)	(0.4686)	0.0000	1	(4.9283)	01/06/2025
688188.SH	12/09/2024	SDB3260188355	200.00	24.1002	4,977.36	4,820.04	0.0000	4.5800	50.0000	0.0000	(0.6332)	(0.0669)	0.0000	1	(0.7002)	01/06/2025
688188.SH	12/09/2024	SDB3260188355	200.00	24.1002	4,978.06	4,820.04	0.0000	4.5800	50.0000	0.0000	(0.6333)	(0.0669)	0.0000	1	(0.7003)	01/06/2025
688188.SH	12/09/2024	SDB3260188355	381.00	24.1002	9,483.21	9,182.18	0.0000	4.5800	50.0000	0.0000	(1.2065)	(0.1275)	0.0000	1	(1.3340)	01/06/2025
688188.SH	12/09/2024	SDB3260188355	1,219.00	24.1002	30,341.29	29,378.15	0.0000	4.5800	50.0000	0.0000	(3.8601)	(0.4080)	0.0000	1	(4.2681)	01/06/2025
688188.SH	12/09/2024	SDB3260188355	598.00	24.1002	14,884.40	14,411.92	0.0000	4.5800	50.0000	0.0000	(1.8936)	(0.2002)	0.0000	1	(2.0938)	01/06/2025
688188.SH	12/09/2024	SDB3260188355	602.00	24.1002	14,983.97	14,508.32	0.0000	4.5800	50.0000	0.0000	(1.9063)	(0.2015)	0.0000	1	(2.1078)	01/06/2025
688188.SH	12/09/2024	SDB3260188355	200.00	24.1002	4,978.06	4,820.04	0.0000	4.5800	50.0000	0.0000	(0.6333)	(0.0669)	0.0000	1	(0.7003)	01/06/2025
688188.SH	12/09/2024	SDB3260188355	500.00	24.1002	12,445.15	12,050.10	0.0000	4.5800	50.0000	0.0000	(1.5833)	(0.1674)	0.0000	1	(1.7507)	01/06/2025
688188.SH	12/09/2024	SDB3260188355	200.00	24.1002	4,978.06	4,820.04	0.0000	4.5800	50.0000	0.0000	(0.6333)	(0.0669)	0.0000	1	(0.7003)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHANGHAI BOCHU ELECTRONIC TECHNOLOGY CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
688188.SH	12/09/2024	SDB3260188355	200.00	24.1002	4,978.06	4,820.04	0.0000	4.5800	50.0000	0.0000	(0.6333)	(0.0669)	0.0000	1	(0.7003)	01/06/2025
688188.SH	12/09/2024	SDB3260188355	173.00	24.1002	4,306.02	4,169.34	0.0000	4.5800	50.0000	0.0000	(0.5478)	(0.0579)	0.0000	1	(0.6057)	01/06/2025
688188.SH	12/09/2024	SDB3260188355	127.00	24.1002	3,161.07	3,060.73	0.0000	4.5800	50.0000	0.0000	(0.4022)	(0.0425)	0.0000	1	(0.4447)	01/06/2025
688188.SH	12/09/2024	SDB3260188355	2,200.00	24.1002	54,758.68	53,020.45	0.0000	4.5800	50.0000	0.0000	(6.9665)	(0.7364)	0.0000	1	(7.7029)	01/06/2025
688188.SH	12/09/2024	SDB3260188355	300.00	24.1002	7,467.09	7,230.06	0.0000	4.5800	50.0000	0.0000	(0.9500)	(0.1004)	0.0000	1	(1.0504)	01/06/2025
688188.SH	12/09/2024	SDB3260188355	273.00	24.1002	6,795.05	6,579.36	0.0000	4.5800	50.0000	0.0000	(0.8645)	(0.0914)	0.0000	1	(0.9559)	01/06/2025
688188.SH	12/09/2024	SDB3260188355	300.00	24.1002	7,467.09	7,230.06	0.0000	4.5800	50.0000	0.0000	(0.9500)	(0.1004)	0.0000	1	(1.0504)	01/06/2025
688188.SH	12/09/2024	SDB3260188355	400.00	24.1002	9,956.12	9,640.08	0.0000	4.5800	50.0000	0.0000	(1.2666)	(0.1339)	0.0000	1	(1.4005)	01/06/2025
688188.SH	12/09/2024	SDB3260188355	200.00	24.1002	4,978.06	4,820.04	0.0000	4.5800	50.0000	0.0000	(0.6333)	(0.0669)	0.0000	1	(0.7003)	01/06/2025
688188.SH	12/09/2024	SDB3260188355	900.00	24.1002	22,401.28	21,690.19	0.0000	4.5800	50.0000	0.0000	(2.8499)	(0.3013)	0.0000	1	(3.1512)	01/06/2025
688188.SH	12/09/2024	SDB3260188355	200.00	24.1002	4,978.06	4,820.04	0.0000	4.5800	50.0000	0.0000	(0.6333)	(0.0669)	0.0000	1	(0.7003)	01/06/2025
688188.SH	12/09/2024	SDB3260188355	1,000.00	24.1002	24,890.31	24,100.21	0.0000	4.5800	50.0000	0.0000	(3.1666)	(0.3347)	0.0000	1	(3.5013)	01/06/2025
688188.SH	12/06/2024	SDB3260188355	600.00	24.4893	14,914.56	14,693.61	0.0000	4.5800	50.0000	0.0000	(5.6924)	(0.6122)	0.0000	3	(6.3046)	01/06/2025
688188.SH	12/06/2024	SDB3260188355	600.00	24.4893	14,713.71	14,693.61	0.0000	4.5800	50.0000	0.0000	(5.6157)	(0.6122)	0.0000	3	(6.2280)	01/06/2025
688188.SH	12/06/2024	SDB3260188355	1,400.00	24.4893	35,054.15	34,285.09	0.0000	4.5800	50.0000	0.0000	(13.3790)	(1.4285)	0.0000	3	(14.8075)	01/06/2025
688188.SH	12/06/2024	SDB3260188355	200.00	24.4893	4,977.36	4,897.87	0.0000	4.5800	50.0000	0.0000	(1.8997)	(0.2041)	0.0000	3	(2.1038)	01/06/2025
688188.SH	12/06/2024	SDB3260188355	200.00	24.4893	4,978.06	4,897.87	0.0000	4.5800	50.0000	0.0000	(1.9000)	(0.2041)	0.0000	3	(2.1040)	01/06/2025
688188.SH	12/06/2024	SDB3260188355	381.00	24.4893	9,483.21	9,330.44	0.0000	4.5800	50.0000	0.0000	(3.6194)	(0.3888)	0.0000	3	(4.0082)	01/06/2025
688188.SH	12/06/2024	SDB3260188355	1,219.00	24.4893	30,341.29	29,852.52	0.0000	4.5800	50.0000	0.0000	(11.5803)	(1.2439)	0.0000	3	(12.8241)	01/06/2025
688188.SH	12/06/2024	SDB3260188355	598.00	24.4893	14,884.40	14,644.63	0.0000	4.5800	50.0000	0.0000	(5.6809)	(0.6102)	0.0000	3	(6.2911)	01/06/2025
688188.SH	12/06/2024	SDB3260188355	602.00	24.4893	14,983.97	14,742.59	0.0000	4.5800	50.0000	0.0000	(5.7189)	(0.6143)	0.0000	3	(6.3332)	01/06/2025
688188.SH	12/06/2024	SDB3260188355	200.00	24.4893	4,978.06	4,897.87	0.0000	4.5800	50.0000	0.0000	(1.9000)	(0.2041)	0.0000	3	(2.1040)	01/06/2025
688188.SH	12/06/2024	SDB3260188355	500.00	24.4893	12,445.15	12,244.67	0.0000	4.5800	50.0000	0.0000	(4.7499)	(0.5102)	0.0000	3	(5.2601)	01/06/2025
688188.SH	12/06/2024	SDB3260188355	200.00	24.4893	4,978.06	4,897.87	0.0000	4.5800	50.0000	0.0000	(1.9000)	(0.2041)	0.0000	3	(2.1040)	01/06/2025
688188.SH	12/06/2024	SDB3260188355	200.00	24.4893	4,978.06	4,897.87	0.0000	4.5800	50.0000	0.0000	(1.9000)	(0.2041)	0.0000	3	(2.1040)	01/06/2025
688188.SH	12/06/2024	SDB3260188355	173.00	24.4893	4,306.02	4,236.66	0.0000	4.5800	50.0000	0.0000	(1.6435)	(0.1765)	0.0000	3	(1.8200)	01/06/2025
688188.SH	12/06/2024	SDB3260188355	127.00	24.4893	3,161.07	3,110.15	0.0000	4.5800	50.0000	0.0000	(1.2065)	(0.1296)	0.0000	3	(1.3361)	01/06/2025
688188.SH	12/06/2024	SDB3260188355	2,200.00	24.4893	54,758.68	53,876.57	0.0000	4.5800	50.0000	0.0000	(20.8996)	(2.2449)	0.0000	3	(23.1444)	01/06/2025
688188.SH	12/06/2024	SDB3260188355	300.00	24.4893	7,467.09	7,346.80	0.0000	4.5800	50.0000	0.0000	(2.8499)	(0.3061)	0.0000	3	(3.1561)	01/06/2025
688188.SH	12/06/2024	SDB3260188355	273.00	24.4893	6,795.05	6,685.59	0.0000	4.5800	50.0000	0.0000	(2.5934)	(0.2786)	0.0000	3	(2.8720)	01/06/2025
688188.SH	12/06/2024	SDB3260188355	300.00	24.4893	7,467.09	7,346.80	0.0000	4.5800	50.0000	0.0000	(2.8499)	(0.3061)	0.0000	3	(3.1561)	01/06/2025
688188.SH	12/06/2024	SDB3260188355	400.00	24.4893	9,956.12	9,795.74	0.0000	4.5800	50.0000	0.0000	(3.7999)	(0.4082)	0.0000	3	(4.2081)	01/06/2025
688188.SH	12/06/2024	SDB3260188355	200.00	24.4893	4,978.06	4,897.87	0.0000	4.5800	50.0000	0.0000	(1.9000)	(0.2041)	0.0000	3	(2.1040)	01/06/2025
688188.SH	12/06/2024	SDB3260188355	900.00	24.4893	22,401.28	22,040.41	0.0000	4.5800	50.0000	0.0000	(8.5498)	(0.9184)	0.0000	3	(9.4682)	01/06/2025
688188.SH	12/06/2024	SDB3260188355	200.00	24.4893	4,978.06	4,897.87	0.0000	4.5800	50.0000	0.0000	(1.9000)	(0.2041)	0.0000	3	(2.1040)	01/06/2025
688188.SH	12/06/2024	SDB3260188355	1,000.00	24.4893	24,890.31	24,489.35	0.0000	4.5800	50.0000	0.0000	(9.4998)	(1.0204)	0.0000	3	(10.5202)	01/06/2025
688188.SH	12/05/2024	SDB3260188355	1,400.00	24.9515	35,054.15	34,932.03	0.0000	4.5800	50.0000	0.0000	(4.4597)	(0.4852)	0.0000	1	(4.9448)	01/06/2025
688188.SH	12/05/2024	SDB3260188355	200.00	24.9515	4,977.36	4,990.29	0.0000	4.5800	50.0000	0.0000	(0.6332)	(0.0693)	0.0000	1	(0.7025)	01/06/2025
688188.SH	12/05/2024	SDB3260188355	200.00	24.9515	4,978.06	4,990.29	0.0000	4.5800	50.0000	0.0000	(0.6333)	(0.0693)	0.0000	1	(0.7026)	01/06/2025
688188.SH	12/05/2024	SDB3260188355	381.00	24.9515	9,483.21	9,506.50	0.0000	4.5800	50.0000	0.0000	(1.2065)	(0.1320)	0.0000	1	(1.3385)	01/06/2025
688188.SH	12/05/2024	SDB3260188355	1,219.00	24.9515	30,341.29	30,415.82	0.0000	4.5800	50.0000	0.0000	(3.8601)	(0.4224)	0.0000	1	(4.2825)	01/06/2025
688188.SH	12/05/2024	SDB3260188355	598.00	24.9515	14,884.40	14,920.97	0.0000	4.5800	50.0000	0.0000	(1.8936)	(0.2072)	0.0000	1	(2.1009)	01/06/2025
688188.SH	12/05/2024	SDB3260188355	602.00	24.9515	14,983.97	15,020.77	0.0000	4.5800	50.0000	0.0000	(1.9063)	(0.2086)	0.0000	1	(2.1149)	01/06/2025
688188.SH	12/05/2024	SDB3260188355	200.00	24.9515	4,978.06	4,990.29	0.0000	4.5800	50.0000	0.0000	(0.6333)	(0.0693)	0.0000	1	(0.7026)	01/06/2025
688188.SH	12/05/2024	SDB3260188355	500.00	24.9515	12,445.15	12,475.73	0.0000	4.5800	50.0000	0.0000	(1.5833)	(0.1733)	0.0000	1	(1.7566)	01/06/2025
688188.SH	12/05/2024	SDB3260188355	200.00	24.9515	4,978.06	4,990.29	0.0000	4.5800	50.0000	0.0000	(0.6333)	(0.0693)	0.0000	1	(0.7026)	01/06/2025
688188.SH	12/05/2024	SDB3260188355	200.00	24.9515	4,978.06	4,990.29	0.0000	4.5800	50.0000	0.0000	(0.6333)	(0.0693)	0.0000	1	(0.7026)	01/06/2025
688188.SH	12/05/2024	SDB3260188355	173.00	24.9515	4,306.02	4,316.60	0.0000	4.5800	50.0000	0.0000	(0.5478)	(0.0600)	0.0000	1	(0.6078)	01/06/2025
688188.SH	12/05/2024	SDB3260188355	127.00	24.9515	3,161.07	3,168.83	0.0000	4.5800	50.0000	0.0000	(0.4022)	(0.0440)	0.0000	1	(0.4462)	01/06/2025
688188.SH	12/05/2024	SDB3260188355	2,200.00	24.9515	54,758.68	54,893.19	0.0000	4.5800	50.0000	0.0000	(6.9665)	(0.7624)	0.0000	1	(7.7289)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHANGHAI BOCHU ELECTRONIC TECHNOLOGY CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
688188.SH	12/05/2024	SDB3260188355	300.00	24.9515	7,467.09	7,485.44	0.0000	4.5800	50.0000	0.0000	(0.9500)	(0.1040)	0.0000	1	(1.0539)	01/06/2025
688188.SH	12/05/2024	SDB3260188355	273.00	24.9515	6,795.05	6,811.75	0.0000	4.5800	50.0000	0.0000	(0.8645)	(0.0946)	0.0000	1	(0.9591)	01/06/2025
688188.SH	12/05/2024	SDB3260188355	300.00	24.9515	7,467.09	7,485.44	0.0000	4.5800	50.0000	0.0000	(0.9500)	(0.1040)	0.0000	1	(1.0539)	01/06/2025
688188.SH	12/05/2024	SDB3260188355	400.00	24.9515	9,956.12	9,980.58	0.0000	4.5800	50.0000	0.0000	(1.2666)	(0.1386)	0.0000	1	(1.4053)	01/06/2025
688188.SH	12/05/2024	SDB3260188355	200.00	24.9515	4,978.06	4,990.29	0.0000	4.5800	50.0000	0.0000	(0.6333)	(0.0693)	0.0000	1	(0.7026)	01/06/2025
688188.SH	12/05/2024	SDB3260188355	900.00	24.9515	22,401.28	22,456.31	0.0000	4.5800	50.0000	0.0000	(2.8499)	(0.3119)	0.0000	1	(3.1618)	01/06/2025
688188.SH	12/05/2024	SDB3260188355	200.00	24.9515	4,978.06	4,990.29	0.0000	4.5800	50.0000	0.0000	(0.6333)	(0.0693)	0.0000	1	(0.7026)	01/06/2025
688188.SH	12/05/2024	SDB3260188355	1,000.00	24.9515	24,890.31	24,951.45	0.0000	4.5800	50.0000	0.0000	(3.1666)	(0.3465)	0.0000	1	(3.5131)	01/06/2025
688188.SH	12/04/2024	SDB3260188355	200.00	24.8903	4,978.06	4,978.06	0.0000	4.5800	50.0000	0.0000	(0.6333)	(0.0691)	0.0000	1	(0.7025)	01/06/2025
688188.SH	12/04/2024	SDB3260188355	381.00	24.8903	9,483.21	9,483.21	0.0000	4.5800	50.0000	0.0000	(1.2065)	(0.1317)	0.0000	1	(1.3382)	01/06/2025
688188.SH	12/04/2024	SDB3260188355	1,219.00	24.8903	30,341.29	30,341.29	0.0000	4.5800	50.0000	0.0000	(3.8601)	(0.4214)	0.0000	1	(4.2815)	01/06/2025
688188.SH	12/04/2024	SDB3260188355	598.00	24.8903	14,884.40	14,884.40	0.0000	4.5800	50.0000	0.0000	(1.8936)	(0.2067)	0.0000	1	(2.1004)	01/06/2025
688188.SH	12/04/2024	SDB3260188355	602.00	24.8903	14,983.97	14,983.97	0.0000	4.5800	50.0000	0.0000	(1.9063)	(0.2081)	0.0000	1	(2.1144)	01/06/2025
688188.SH	12/04/2024	SDB3260188355	200.00	24.8903	4,978.06	4,978.06	0.0000	4.5800	50.0000	0.0000	(0.6333)	(0.0691)	0.0000	1	(0.7025)	01/06/2025
688188.SH	12/04/2024	SDB3260188355	500.00	24.8903	12,445.15	12,445.15	0.0000	4.5800	50.0000	0.0000	(1.5833)	(0.1728)	0.0000	1	(1.7561)	01/06/2025
688188.SH	12/04/2024	SDB3260188355	200.00	24.8903	4,978.06	4,978.06	0.0000	4.5800	50.0000	0.0000	(0.6333)	(0.0691)	0.0000	1	(0.7025)	01/06/2025
688188.SH	12/04/2024	SDB3260188355	200.00	24.8903	4,978.06	4,978.06	0.0000	4.5800	50.0000	0.0000	(0.6333)	(0.0691)	0.0000	1	(0.7025)	01/06/2025
688188.SH	12/04/2024	SDB3260188355	173.00	24.8903	4,306.02	4,306.02	0.0000	4.5800	50.0000	0.0000	(0.5478)	(0.0598)	0.0000	1	(0.6076)	01/06/2025
688188.SH	12/04/2024	SDB3260188355	127.00	24.8903	3,161.07	3,161.07	0.0000	4.5800	50.0000	0.0000	(0.4022)	(0.0439)	0.0000	1	(0.4461)	01/06/2025
688188.SH	12/04/2024	SDB3260188355	2,200.00	24.8903	54,758.68	54,758.68	0.0000	4.5800	50.0000	0.0000	(6.9665)	(0.7605)	0.0000	1	(7.7271)	01/06/2025
688188.SH	12/04/2024	SDB3260188355	300.00	24.8903	7,467.09	7,467.09	0.0000	4.5800	50.0000	0.0000	(0.9500)	(0.1037)	0.0000	1	(1.0537)	01/06/2025
688188.SH	12/04/2024	SDB3260188355	273.00	24.8903	6,795.05	6,795.05	0.0000	4.5800	50.0000	0.0000	(0.8645)	(0.0944)	0.0000	1	(0.9589)	01/06/2025
688188.SH	12/04/2024	SDB3260188355	300.00	24.8903	7,467.09	7,467.09	0.0000	4.5800	50.0000	0.0000	(0.9500)	(0.1037)	0.0000	1	(1.0537)	01/06/2025
688188.SH	12/04/2024	SDB3260188355	400.00	24.8903	9,956.12	9,956.12	0.0000	4.5800	50.0000	0.0000	(1.2666)	(0.1383)	0.0000	1	(1.4049)	01/06/2025
688188.SH	12/04/2024	SDB3260188355	200.00	24.8903	4,978.06	4,978.06	0.0000	4.5800	50.0000	0.0000	(0.6333)	(0.0691)	0.0000	1	(0.7025)	01/06/2025
688188.SH	12/04/2024	SDB3260188355	900.00	24.8903	22,401.28	22,401.28	0.0000	4.5800	50.0000	0.0000	(2.8499)	(0.3111)	0.0000	1	(3.1611)	01/06/2025
688188.SH	12/04/2024	SDB3260188355	200.00	24.8903	4,978.06	4,978.06	0.0000	4.5800	50.0000	0.0000	(0.6333)	(0.0691)	0.0000	1	(0.7025)	01/06/2025
688188.SH	12/04/2024	SDB3260188355	1,000.00	24.8903	24,890.31	24,890.31	0.0000	4.5800	50.0000	0.0000	(3.1666)	(0.3457)	0.0000	1	(3.5123)	01/06/2025
TOTAL SHANGHAI BOCHU ELECTRONIC TECHNOLOGY CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND											(1,995.6844)	(228.5517)	0.0000	(2,224.2361)		

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6



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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHANGHAI CHINAFORTUNE CO LTD CMN CLASS A SERIES NORTHBOUND																
600621.SH	01/03/2025	SDB3260961496	1,400.00	2.4065	3,010.44	3,369.04	0.0000	4.3300	50.0000	0.0000	(1.0863)	(0.1404)	0.0000	3	(1.2266)	01/06/2025
600621.SH	01/03/2025	SDB3260961496	2,700.00	2.4065	5,805.85	6,497.43	0.0000	4.3300	50.0000	0.0000	(2.0949)	(0.2707)	0.0000	3	(2.3657)	01/06/2025
600621.SH	01/03/2025	SDB3260961496	600.00	2.4065	1,290.19	1,443.87	0.0000	4.3300	50.0000	0.0000	(0.4655)	(0.0602)	0.0000	3	(0.5257)	01/06/2025
600621.SH	01/03/2025	SDB3260961496	1,300.00	2.4065	2,795.41	3,128.39	0.0000	4.3300	50.0000	0.0000	(1.0087)	(0.1303)	0.0000	3	(1.1390)	01/06/2025
600621.SH	01/03/2025	SDB3260961496	400.00	2.4065	860.13	962.58	0.0000	4.3300	50.0000	0.0000	(0.3104)	(0.0401)	0.0000	3	(0.3505)	01/06/2025
600621.SH	01/03/2025	SDB3260961496	400.00	2.4065	860.13	962.58	0.0000	4.3300	50.0000	0.0000	(0.3104)	(0.0401)	0.0000	3	(0.3505)	01/06/2025
600621.SH	01/03/2025	SDB3260961496	1,900.00	2.4065	4,085.60	4,572.27	0.0000	4.3300	50.0000	0.0000	(1.4742)	(0.1905)	0.0000	3	(1.6647)	01/06/2025
600621.SH	01/03/2025	SDB3260961496	1,000.00	2.4065	2,150.32	2,406.46	0.0000	4.3300	50.0000	0.0000	(0.7759)	(0.1003)	0.0000	3	(0.8762)	01/06/2025
600621.SH	01/03/2025	SDB3260961496	9,500.00	2.4065	20,427.99	22,861.34	0.0000	4.3300	50.0000	0.0000	(7.3711)	(0.9526)	0.0000	3	(8.3237)	01/06/2025
600621.SH	01/03/2025	SDB3260961496	100.00	2.4065	215.03	240.65	0.0000	4.3300	50.0000	0.0000	(0.0776)	(0.0100)	0.0000	3	(0.0876)	01/06/2025
600621.SH	01/03/2025	SDB3260961496	700.00	2.4065	1,505.22	1,684.52	0.0000	4.3300	50.0000	0.0000	(0.5431)	(0.0702)	0.0000	3	(0.6133)	01/06/2025
600621.SH	01/03/2025	SDB3260961496	300.00	2.4065	645.09	721.94	0.0000	4.3300	50.0000	0.0000	(0.2328)	(0.0301)	0.0000	3	(0.2629)	01/06/2025
600621.SH	01/03/2025	SDB3260961496	400.00	2.4065	860.13	962.58	0.0000	4.3300	50.0000	0.0000	(0.3104)	(0.0401)	0.0000	3	(0.3505)	01/06/2025
600621.SH	01/03/2025	SDB3260961496	7,700.00	2.4065	16,557.43	18,529.72	0.0000	4.3300	50.0000	0.0000	(5.9745)	(0.7721)	0.0000	3	(6.7465)	01/06/2025
600621.SH	01/03/2025	SDB3260961496	12,800.00	2.4065	27,524.03	30,802.65	0.0000	4.3300	50.0000	0.0000	(9.9316)	(1.2834)	0.0000	3	(11.2150)	01/06/2025
600621.SH	01/03/2025	SDB3260961496	100.00	2.4065	215.03	240.65	0.0000	4.3300	50.0000	0.0000	(0.0776)	(0.0100)	0.0000	3	(0.0876)	01/06/2025
600621.SH	01/03/2025	SDB3260961496	400.00	2.4065	860.13	962.58	0.0000	4.3300	50.0000	0.0000	(0.3104)	(0.0401)	0.0000	3	(0.3505)	01/06/2025
600621.SH	01/03/2025	SDB3260961496	100.00	2.4065	215.03	240.65	0.0000	4.3300	50.0000	0.0000	(0.0776)	(0.0100)	0.0000	3	(0.0876)	01/06/2025
600621.SH	01/03/2025	SDB3260961496	1,200.00	2.4065	2,580.38	2,887.75	0.0000	4.3300	50.0000	0.0000	(0.9311)	(0.1203)	0.0000	3	(1.0514)	01/06/2025
600621.SH	01/03/2025	SDB3260961496	200.00	2.4065	430.06	481.29	0.0000	4.3300	50.0000	0.0000	(0.1552)	(0.0201)	0.0000	3	(0.1752)	01/06/2025
600621.SH	01/03/2025	SDB3260961496	500.00	2.4065	1,075.16	1,203.23	0.0000	4.3300	50.0000	0.0000	(0.3880)	(0.0501)	0.0000	3	(0.4381)	01/06/2025
600621.SH	01/03/2025	SDB3260961496	800.00	2.4065	1,720.25	1,925.17	0.0000	4.3300	50.0000	0.0000	(0.6207)	(0.0802)	0.0000	3	(0.7009)	01/06/2025
600621.SH	01/03/2025	SDB3260961496	400.00	2.4065	860.13	962.58	0.0000	4.3300	50.0000	0.0000	(0.3104)	(0.0401)	0.0000	3	(0.3505)	01/06/2025
600621.SH	01/02/2025	SDB3260961496	1,400.00	2.2948	3,010.44	3,212.73	0.0000	4.3300	50.0000	0.0000	(0.3621)	(0.0446)	0.0000	1	(0.4067)	01/06/2025
600621.SH	01/02/2025	SDB3260961496	2,700.00	2.2948	5,805.85	6,195.98	0.0000	4.3300	50.0000	0.0000	(0.6983)	(0.0861)	0.0000	1	(0.7844)	01/06/2025
600621.SH	01/02/2025	SDB3260961496	600.00	2.2948	1,290.19	1,376.88	0.0000	4.3300	50.0000	0.0000	(0.1552)	(0.0191)	0.0000	1	(0.1743)	01/06/2025
600621.SH	01/02/2025	SDB3260961496	1,300.00	2.2948	2,795.41	2,983.25	0.0000	4.3300	50.0000	0.0000	(0.3362)	(0.0414)	0.0000	1	(0.3777)	01/06/2025
600621.SH	01/02/2025	SDB3260961496	400.00	2.2948	860.13	917.92	0.0000	4.3300	50.0000	0.0000	(0.1035)	(0.0127)	0.0000	1	(0.1162)	01/06/2025
600621.SH	01/02/2025	SDB3260961496	400.00	2.2948	860.13	917.92	0.0000	4.3300	50.0000	0.0000	(0.1035)	(0.0127)	0.0000	1	(0.1162)	01/06/2025
600621.SH	01/02/2025	SDB3260961496	1,900.00	2.2948	4,085.60	4,360.13	0.0000	4.3300	50.0000	0.0000	(0.4914)	(0.0606)	0.0000	1	(0.5520)	01/06/2025
600621.SH	01/02/2025	SDB3260961496	1,000.00	2.2948	2,150.32	2,294.81	0.0000	4.3300	50.0000	0.0000	(0.2586)	(0.0319)	0.0000	1	(0.2905)	01/06/2025
600621.SH	01/02/2025	SDB3260961496	9,500.00	2.2948	20,427.99	21,800.66	0.0000	4.3300	50.0000	0.0000	(2.4570)	(0.3028)	0.0000	1	(2.7598)	01/06/2025
600621.SH	01/02/2025	SDB3260961496	100.00	2.2948	215.03	229.48	0.0000	4.3300	50.0000	0.0000	(0.0259)	(0.0032)	0.0000	1	(0.0291)	01/06/2025
600621.SH	01/02/2025	SDB3260961496	700.00	2.2948	1,505.22	1,606.36	0.0000	4.3300	50.0000	0.0000	(0.1810)	(0.0223)	0.0000	1	(0.2034)	01/06/2025
600621.SH	01/02/2025	SDB3260961496	300.00	2.2948	645.09	688.44	0.0000	4.3300	50.0000	0.0000	(0.0776)	(0.0096)	0.0000	1	(0.0872)	01/06/2025
600621.SH	01/02/2025	SDB3260961496	400.00	2.2948	860.13	917.92	0.0000	4.3300	50.0000	0.0000	(0.1035)	(0.0127)	0.0000	1	(0.1162)	01/06/2025
600621.SH	01/02/2025	SDB3260961496	7,700.00	2.2948	16,557.43	17,670.01	0.0000	4.3300	50.0000	0.0000	(1.9915)	(0.2454)	0.0000	1	(2.2369)	01/06/2025
600621.SH	01/02/2025	SDB3260961496	12,800.00	2.2948	27,524.03	29,373.52	0.0000	4.3300	50.0000	0.0000	(3.3105)	(0.4080)	0.0000	1	(3.7185)	01/06/2025
600621.SH	01/02/2025	SDB3260961496	100.00	2.2948	215.03	229.48	0.0000	4.3300	50.0000	0.0000	(0.0259)	(0.0032)	0.0000	1	(0.0291)	01/06/2025
600621.SH	01/02/2025	SDB3260961496	400.00	2.2948	860.13	917.92	0.0000	4.3300	50.0000	0.0000	(0.1035)	(0.0127)	0.0000	1	(0.1162)	01/06/2025
600621.SH	01/02/2025	SDB3260961496	100.00	2.2948	215.03	229.48	0.0000	4.3300	50.0000	0.0000	(0.0259)	(0.0032)	0.0000	1	(0.0291)	01/06/2025
600621.SH	01/02/2025	SDB3260961496	1,200.00	2.2948	2,580.38	2,753.77	0.0000	4.3300	50.0000	0.0000	(0.3104)	(0.0382)	0.0000	1	(0.3486)	01/06/2025
600621.SH	01/02/2025	SDB3260961496	200.00	2.2948	430.06	458.96	0.0000	4.3300	50.0000	0.0000	(0.0517)	(0.0064)	0.0000	1	(0.0581)	01/06/2025
600621.SH	01/02/2025	SDB3260961496	500.00	2.2948	1,075.16	1,147.40	0.0000	4.3300	50.0000	0.0000	(0.1293)	(0.0159)	0.0000	1	(0.1453)	01/06/2025
600621.SH	01/02/2025	SDB3260961496	800.00	2.2948	1,720.25	1,835.84	0.0000	4.3300	50.0000	0.0000	(0.2069)	(0.0255)	0.0000	1	(0.2324)	01/06/2025
600621.SH	01/02/2025	SDB3260961496	400.00	2.2948	860.13	917.92	0.0000	4.3300	50.0000	0.0000	(0.1035)	(0.0127)	0.0000	1	(0.1162)	01/06/2025
600621.SH	12/31/2024	SDB3260961496	1,400.00	2.3562	3,010.44	3,298.72	0.0000	4.3300	50.0000	0.0000	(0.7242)	(0.0916)	0.0000	2	(0.8158)	01/06/2025
600621.SH	12/31/2024	SDB3260961496	2,700.00	2.3562	5,805.85	6,361.81	0.0000	4.3300	50.0000	0.0000	(1.3966)	(0.1767)	0.0000	2	(1.5733)	01/06/2025
600621.SH	12/31/2024	SDB3260961496	600.00	2.3562	1,290.19	1,413.74	0.0000	4.3300	50.0000	0.0000	(0.3104)	(0.0393)	0.0000	2	(0.3496)	01/06/2025
600621.SH	12/31/2024	SDB3260961496	1,300.00	2.3562	2,795.41	3,063.10	0.0000	4.3300	50.0000	0.0000	(0.6725)	(0.0851)	0.0000	2	(0.7575)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHANGHAI CHINAFORTUNE CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600621.SH	12/31/2024	SDB3260961496	400.00	2.3562	860.13	942.49	0.0000	4.3300	50.0000	0.0000	(0.2069)	(0.0262)	0.0000	2	(0.2331)	01/06/2025
600621.SH	12/31/2024	SDB3260961496	400.00	2.3562	860.13	942.49	0.0000	4.3300	50.0000	0.0000	(0.2069)	(0.0262)	0.0000	2	(0.2331)	01/06/2025
600621.SH	12/31/2024	SDB3260961496	1,900.00	2.3562	4,085.60	4,476.83	0.0000	4.3300	50.0000	0.0000	(0.9828)	(0.1244)	0.0000	2	(1.1072)	01/06/2025
600621.SH	12/31/2024	SDB3260961496	1,000.00	2.3562	2,150.32	2,356.23	0.0000	4.3300	50.0000	0.0000	(0.5173)	(0.0655)	0.0000	2	(0.5827)	01/06/2025
600621.SH	12/31/2024	SDB3260961496	9,500.00	2.3562	20,427.99	22,384.16	0.0000	4.3300	50.0000	0.0000	(4.9141)	(0.6218)	0.0000	2	(5.5358)	01/06/2025
600621.SH	12/31/2024	SDB3260961496	100.00	2.3562	215.03	235.62	0.0000	4.3300	50.0000	0.0000	(0.0517)	(0.0065)	0.0000	2	(0.0583)	01/06/2025
600621.SH	12/31/2024	SDB3260961496	700.00	2.3562	1,505.22	1,649.36	0.0000	4.3300	50.0000	0.0000	(0.3621)	(0.0458)	0.0000	2	(0.4079)	01/06/2025
600621.SH	12/31/2024	SDB3260961496	300.00	2.3562	645.09	706.87	0.0000	4.3300	50.0000	0.0000	(0.1552)	(0.0196)	0.0000	2	(0.1748)	01/06/2025
600621.SH	12/31/2024	SDB3260961496	400.00	2.3562	860.13	942.49	0.0000	4.3300	50.0000	0.0000	(0.2069)	(0.0262)	0.0000	2	(0.2331)	01/06/2025
600621.SH	12/31/2024	SDB3260961496	7,700.00	2.3562	16,557.43	18,142.95	0.0000	4.3300	50.0000	0.0000	(3.9830)	(0.5040)	0.0000	2	(4.4870)	01/06/2025
600621.SH	12/31/2024	SDB3260961496	12,800.00	2.3562	27,524.03	30,159.71	0.0000	4.3300	50.0000	0.0000	(6.6211)	(0.8378)	0.0000	2	(7.4588)	01/06/2025
600621.SH	12/31/2024	SDB3260961496	100.00	2.3562	215.03	235.62	0.0000	4.3300	50.0000	0.0000	(0.0517)	(0.0065)	0.0000	2	(0.0583)	01/06/2025
600621.SH	12/31/2024	SDB3260961496	400.00	2.3562	860.13	942.49	0.0000	4.3300	50.0000	0.0000	(0.2069)	(0.0262)	0.0000	2	(0.2331)	01/06/2025
600621.SH	12/31/2024	SDB3260961496	100.00	2.3562	215.03	235.62	0.0000	4.3300	50.0000	0.0000	(0.0517)	(0.0065)	0.0000	2	(0.0583)	01/06/2025
600621.SH	12/31/2024	SDB3260961496	1,200.00	2.3562	2,580.38	2,827.47	0.0000	4.3300	50.0000	0.0000	(0.6207)	(0.0785)	0.0000	2	(0.6993)	01/06/2025
600621.SH	12/31/2024	SDB3260961496	200.00	2.3562	430.06	471.25	0.0000	4.3300	50.0000	0.0000	(0.1035)	(0.0131)	0.0000	2	(0.1165)	01/06/2025
600621.SH	12/31/2024	SDB3260961496	500.00	2.3562	1,075.16	1,178.11	0.0000	4.3300	50.0000	0.0000	(0.2586)	(0.0327)	0.0000	2	(0.2914)	01/06/2025
600621.SH	12/31/2024	SDB3260961496	800.00	2.3562	1,720.25	1,884.98	0.0000	4.3300	50.0000	0.0000	(0.4138)	(0.0524)	0.0000	2	(0.4662)	01/06/2025
600621.SH	12/31/2024	SDB3260961496	400.00	2.3562	860.13	942.49	0.0000	4.3300	50.0000	0.0000	(0.2069)	(0.0262)	0.0000	2	(0.2331)	01/06/2025
600621.SH	12/30/2024	SDB3260961496	1,400.00	2.2271	3,010.44	3,117.99	0.0000	4.3300	50.0000	0.0000	(0.3621)	(0.0433)	0.0000	1	(0.4054)	01/06/2025
600621.SH	12/30/2024	SDB3260961496	2,700.00	2.2271	5,805.85	6,013.26	0.0000	4.3300	50.0000	0.0000	(0.6983)	(0.0835)	0.0000	1	(0.7818)	01/06/2025
600621.SH	12/30/2024	SDB3260961496	600.00	2.2271	1,290.19	1,336.28	0.0000	4.3300	50.0000	0.0000	(0.1552)	(0.0186)	0.0000	1	(0.1737)	01/06/2025
600621.SH	12/30/2024	SDB3260961496	1,300.00	2.2271	2,795.41	2,895.28	0.0000	4.3300	50.0000	0.0000	(0.3362)	(0.0402)	0.0000	1	(0.3764)	01/06/2025
600621.SH	12/30/2024	SDB3260961496	400.00	2.2271	860.13	890.85	0.0000	4.3300	50.0000	0.0000	(0.1035)	(0.0124)	0.0000	1	(0.1158)	01/06/2025
600621.SH	12/30/2024	SDB3260961496	400.00	2.2271	860.13	890.85	0.0000	4.3300	50.0000	0.0000	(0.1035)	(0.0124)	0.0000	1	(0.1158)	01/06/2025
600621.SH	12/30/2024	SDB3260961496	1,900.00	2.2271	4,085.60	4,231.56	0.0000	4.3300	50.0000	0.0000	(0.4914)	(0.0588)	0.0000	1	(0.5502)	01/06/2025
600621.SH	12/30/2024	SDB3260961496	1,000.00	2.2271	2,150.32	2,227.14	0.0000	4.3300	50.0000	0.0000	(0.2586)	(0.0309)	0.0000	1	(0.2896)	01/06/2025
600621.SH	12/30/2024	SDB3260961496	9,500.00	2.2271	20,427.99	21,157.78	0.0000	4.3300	50.0000	0.0000	(2.4570)	(0.2939)	0.0000	1	(2.7509)	01/06/2025
600621.SH	12/30/2024	SDB3260961496	100.00	2.2271	215.03	222.71	0.0000	4.3300	50.0000	0.0000	(0.0259)	(0.0031)	0.0000	1	(0.0290)	01/06/2025
600621.SH	12/30/2024	SDB3260961496	700.00	2.2271	1,505.22	1,558.99	0.0000	4.3300	50.0000	0.0000	(0.1810)	(0.0217)	0.0000	1	(0.2027)	01/06/2025
600621.SH	12/30/2024	SDB3260961496	300.00	2.2271	645.09	668.14	0.0000	4.3300	50.0000	0.0000	(0.0776)	(0.0093)	0.0000	1	(0.0869)	01/06/2025
600621.SH	12/30/2024	SDB3260961496	400.00	2.2271	860.13	890.85	0.0000	4.3300	50.0000	0.0000	(0.1035)	(0.0124)	0.0000	1	(0.1158)	01/06/2025
600621.SH	12/30/2024	SDB3260961496	7,700.00	2.2271	16,557.43	17,148.94	0.0000	4.3300	50.0000	0.0000	(1.9915)	(0.2382)	0.0000	1	(2.2297)	01/06/2025
600621.SH	12/30/2024	SDB3260961496	12,800.00	2.2271	27,524.03	28,507.33	0.0000	4.3300	50.0000	0.0000	(3.3105)	(0.3959)	0.0000	1	(3.7065)	01/06/2025
600621.SH	12/30/2024	SDB3260961496	100.00	2.2271	215.03	222.71	0.0000	4.3300	50.0000	0.0000	(0.0259)	(0.0031)	0.0000	1	(0.0290)	01/06/2025
600621.SH	12/30/2024	SDB3260961496	400.00	2.2271	860.13	890.85	0.0000	4.3300	50.0000	0.0000	(0.1035)	(0.0124)	0.0000	1	(0.1158)	01/06/2025
600621.SH	12/30/2024	SDB3260961496	100.00	2.2271	215.03	222.71	0.0000	4.3300	50.0000	0.0000	(0.0259)	(0.0031)	0.0000	1	(0.0290)	01/06/2025
600621.SH	12/30/2024	SDB3260961496	1,200.00	2.2271	2,580.38	2,672.56	0.0000	4.3300	50.0000	0.0000	(0.3104)	(0.0371)	0.0000	1	(0.3475)	01/06/2025
600621.SH	12/30/2024	SDB3260961496	200.00	2.2271	430.06	445.43	0.0000	4.3300	50.0000	0.0000	(0.0517)	(0.0062)	0.0000	1	(0.0579)	01/06/2025
600621.SH	12/30/2024	SDB3260961496	500.00	2.2271	1,075.16	1,113.57	0.0000	4.3300	50.0000	0.0000	(0.1293)	(0.0155)	0.0000	1	(0.1448)	01/06/2025
600621.SH	12/30/2024	SDB3260961496	800.00	2.2271	1,720.25	1,781.71	0.0000	4.3300	50.0000	0.0000	(0.2069)	(0.0247)	0.0000	1	(0.2317)	01/06/2025
600621.SH	12/30/2024	SDB3260961496	400.00	2.2271	860.13	890.85	0.0000	4.3300	50.0000	0.0000	(0.1035)	(0.0124)	0.0000	1	(0.1158)	01/06/2025
600621.SH	12/27/2024	SDB3260961496	1,400.00	2.2469	3,010.44	3,145.59	0.0000	4.3300	50.0000	0.0000	(1.0863)	(0.1311)	0.0000	3	(1.2173)	01/06/2025
600621.SH	12/27/2024	SDB3260961496	2,700.00	2.2469	5,805.85	6,066.50	0.0000	4.3300	50.0000	0.0000	(2.0949)	(0.2528)	0.0000	3	(2.3477)	01/06/2025
600621.SH	12/27/2024	SDB3260961496	600.00	2.2469	1,290.19	1,348.11	0.0000	4.3300	50.0000	0.0000	(0.4655)	(0.0562)	0.0000	3	(0.5217)	01/06/2025
600621.SH	12/27/2024	SDB3260961496	1,300.00	2.2469	2,795.41	2,920.91	0.0000	4.3300	50.0000	0.0000	(1.0087)	(0.1217)	0.0000	3	(1.1304)	01/06/2025
600621.SH	12/27/2024	SDB3260961496	400.00	2.2469	860.13	898.74	0.0000	4.3300	50.0000	0.0000	(0.3104)	(0.0374)	0.0000	3	(0.3478)	01/06/2025
600621.SH	12/27/2024	SDB3260961496	400.00	2.2469	860.13	898.74	0.0000	4.3300	50.0000	0.0000	(0.3104)	(0.0374)	0.0000	3	(0.3478)	01/06/2025
600621.SH	12/27/2024	SDB3260961496	1,900.00	2.2469	4,085.60	4,269.02	0.0000	4.3300	50.0000	0.0000	(1.4742)	(0.1779)	0.0000	3	(1.6521)	01/06/2025
600621.SH	12/27/2024	SDB3260961496	1,000.00	2.2469	2,150.32	2,246.85	0.0000	4.3300	50.0000	0.0000	(0.7759)	(0.0936)	0.0000	3	(0.8695)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHANGHAI CHINAFORTUNE CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600621.SH	12/27/2024	SDB3260961496	9,500.00	2.2469	20,427.99	21,345.10	0.0000	4.3300	50.0000	0.0000	(7.3711)	(0.8894)	0.0000	3	(8.2605)	01/06/2025
600621.SH	12/27/2024	SDB3260961496	100.00	2.2469	215.03	224.69	0.0000	4.3300	50.0000	0.0000	(0.0776)	(0.0094)	0.0000	3	(0.0870)	01/06/2025
600621.SH	12/27/2024	SDB3260961496	700.00	2.2469	1,505.22	1,572.80	0.0000	4.3300	50.0000	0.0000	(0.5431)	(0.0655)	0.0000	3	(0.6087)	01/06/2025
600621.SH	12/27/2024	SDB3260961496	300.00	2.2469	645.09	674.06	0.0000	4.3300	50.0000	0.0000	(0.2328)	(0.0281)	0.0000	3	(0.2609)	01/06/2025
600621.SH	12/27/2024	SDB3260961496	400.00	2.2469	860.13	898.74	0.0000	4.3300	50.0000	0.0000	(0.3104)	(0.0374)	0.0000	3	(0.3478)	01/06/2025
600621.SH	12/27/2024	SDB3260961496	7,700.00	2.2469	16,557.43	17,300.77	0.0000	4.3300	50.0000	0.0000	(5.9745)	(0.7209)	0.0000	3	(6.6953)	01/06/2025
600621.SH	12/27/2024	SDB3260961496	12,800.00	2.2469	27,524.03	28,759.72	0.0000	4.3300	50.0000	0.0000	(9.9316)	(1.1983)	0.0000	3	(11.1299)	01/06/2025
600621.SH	12/27/2024	SDB3260961496	100.00	2.2469	215.03	224.69	0.0000	4.3300	50.0000	0.0000	(0.0776)	(0.0094)	0.0000	3	(0.0870)	01/06/2025
600621.SH	12/27/2024	SDB3260961496	400.00	2.2469	860.13	898.74	0.0000	4.3300	50.0000	0.0000	(0.3104)	(0.0374)	0.0000	3	(0.3478)	01/06/2025
600621.SH	12/27/2024	SDB3260961496	100.00	2.2469	215.03	224.69	0.0000	4.3300	50.0000	0.0000	(0.0776)	(0.0094)	0.0000	3	(0.0870)	01/06/2025
600621.SH	12/27/2024	SDB3260961496	1,200.00	2.2469	2,580.38	2,696.22	0.0000	4.3300	50.0000	0.0000	(0.9311)	(0.1123)	0.0000	3	(1.0434)	01/06/2025
600621.SH	12/27/2024	SDB3260961496	200.00	2.2469	430.06	449.37	0.0000	4.3300	50.0000	0.0000	(0.1552)	(0.0187)	0.0000	3	(0.1739)	01/06/2025
600621.SH	12/27/2024	SDB3260961496	500.00	2.2469	1,075.16	1,123.43	0.0000	4.3300	50.0000	0.0000	(0.3880)	(0.0468)	0.0000	3	(0.4348)	01/06/2025
600621.SH	12/27/2024	SDB3260961496	800.00	2.2469	1,720.25	1,797.48	0.0000	4.3300	50.0000	0.0000	(0.6207)	(0.0749)	0.0000	3	(0.6956)	01/06/2025
600621.SH	12/27/2024	SDB3260961496	400.00	2.2469	860.13	898.74	0.0000	4.3300	50.0000	0.0000	(0.3104)	(0.0374)	0.0000	3	(0.3478)	01/06/2025
600621.SH	12/26/2024	SDB3260961496	1,400.00	2.1274	3,010.44	2,978.40	0.0000	4.3300	50.0000	0.0000	(0.3621)	(0.0414)	0.0000	1	(0.4035)	01/06/2025
600621.SH	12/26/2024	SDB3260961496	2,700.00	2.1274	5,805.85	5,744.05	0.0000	4.3300	50.0000	0.0000	(0.6983)	(0.0798)	0.0000	1	(0.7781)	01/06/2025
600621.SH	12/26/2024	SDB3260961496	600.00	2.1274	1,290.19	1,276.46	0.0000	4.3300	50.0000	0.0000	(0.1552)	(0.0177)	0.0000	1	(0.1729)	01/06/2025
600621.SH	12/26/2024	SDB3260961496	1,300.00	2.1274	2,795.41	2,765.66	0.0000	4.3300	50.0000	0.0000	(0.3362)	(0.0384)	0.0000	1	(0.3746)	01/06/2025
600621.SH	12/26/2024	SDB3260961496	400.00	2.1274	860.13	850.97	0.0000	4.3300	50.0000	0.0000	(0.1035)	(0.0118)	0.0000	1	(0.1153)	01/06/2025
600621.SH	12/26/2024	SDB3260961496	400.00	2.1274	860.13	850.97	0.0000	4.3300	50.0000	0.0000	(0.1035)	(0.0118)	0.0000	1	(0.1153)	01/06/2025
600621.SH	12/26/2024	SDB3260961496	1,900.00	2.1274	4,085.60	4,042.11	0.0000	4.3300	50.0000	0.0000	(0.4914)	(0.0561)	0.0000	1	(0.5475)	01/06/2025
600621.SH	12/26/2024	SDB3260961496	1,000.00	2.1274	2,150.32	2,127.43	0.0000	4.3300	50.0000	0.0000	(0.2586)	(0.0295)	0.0000	1	(0.2882)	01/06/2025
600621.SH	12/26/2024	SDB3260961496	9,500.00	2.1274	20,427.99	20,210.56	0.0000	4.3300	50.0000	0.0000	(2.4570)	(0.2807)	0.0000	1	(2.7377)	01/06/2025
600621.SH	12/26/2024	SDB3260961496	100.00	2.1274	215.03	212.74	0.0000	4.3300	50.0000	0.0000	(0.0259)	(0.0030)	0.0000	1	(0.0288)	01/06/2025
600621.SH	12/26/2024	SDB3260961496	700.00	2.1274	1,505.22	1,489.20	0.0000	4.3300	50.0000	0.0000	(0.1810)	(0.0207)	0.0000	1	(0.2017)	01/06/2025
600621.SH	12/26/2024	SDB3260961496	300.00	2.1274	645.09	638.23	0.0000	4.3300	50.0000	0.0000	(0.0776)	(0.0089)	0.0000	1	(0.0865)	01/06/2025
600621.SH	12/26/2024	SDB3260961496	400.00	2.1274	860.13	850.97	0.0000	4.3300	50.0000	0.0000	(0.1035)	(0.0118)	0.0000	1	(0.1153)	01/06/2025
600621.SH	12/26/2024	SDB3260961496	7,700.00	2.1274	16,557.43	16,381.19	0.0000	4.3300	50.0000	0.0000	(1.9915)	(0.2275)	0.0000	1	(2.2190)	01/06/2025
600621.SH	12/26/2024	SDB3260961496	12,800.00	2.1274	27,524.03	27,231.07	0.0000	4.3300	50.0000	0.0000	(3.3105)	(0.3782)	0.0000	1	(3.6887)	01/06/2025
600621.SH	12/26/2024	SDB3260961496	100.00	2.1274	215.03	212.74	0.0000	4.3300	50.0000	0.0000	(0.0259)	(0.0030)	0.0000	1	(0.0288)	01/06/2025
600621.SH	12/26/2024	SDB3260961496	400.00	2.1274	860.13	850.97	0.0000	4.3300	50.0000	0.0000	(0.1035)	(0.0118)	0.0000	1	(0.1153)	01/06/2025
600621.SH	12/26/2024	SDB3260961496	100.00	2.1274	215.03	212.74	0.0000	4.3300	50.0000	0.0000	(0.0259)	(0.0030)	0.0000	1	(0.0288)	01/06/2025
600621.SH	12/26/2024	SDB3260961496	1,200.00	2.1274	2,580.38	2,552.91	0.0000	4.3300	50.0000	0.0000	(0.3104)	(0.0355)	0.0000	1	(0.3458)	01/06/2025
600621.SH	12/26/2024	SDB3260961496	200.00	2.1274	430.06	425.49	0.0000	4.3300	50.0000	0.0000	(0.0517)	(0.0059)	0.0000	1	(0.0576)	01/06/2025
600621.SH	12/26/2024	SDB3260961496	500.00	2.1274	1,075.16	1,063.71	0.0000	4.3300	50.0000	0.0000	(0.1293)	(0.0148)	0.0000	1	(0.1441)	01/06/2025
600621.SH	12/26/2024	SDB3260961496	800.00	2.1274	1,720.25	1,701.94	0.0000	4.3300	50.0000	0.0000	(0.2069)	(0.0236)	0.0000	1	(0.2305)	01/06/2025
600621.SH	12/26/2024	SDB3260961496	400.00	2.1274	860.13	850.97	0.0000	4.3300	50.0000	0.0000	(0.1035)	(0.0118)	0.0000	1	(0.1153)	01/06/2025
600621.SH	12/24/2024	SDB3260961496	1,400.00	2.1274	3,010.44	2,978.40	0.0000	4.3300	50.0000	0.0000	(0.7242)	(0.0827)	0.0000	2	(0.8069)	01/06/2025
600621.SH	12/24/2024	SDB3260961496	2,700.00	2.1274	5,805.85	5,744.05	0.0000	4.3300	50.0000	0.0000	(1.3966)	(0.1596)	0.0000	2	(1.5562)	01/06/2025
600621.SH	12/24/2024	SDB3260961496	600.00	2.1274	1,290.19	1,276.46	0.0000	4.3300	50.0000	0.0000	(0.3104)	(0.0355)	0.0000	2	(0.3458)	01/06/2025
600621.SH	12/24/2024	SDB3260961496	1,300.00	2.1274	2,795.41	2,765.66	0.0000	4.3300	50.0000	0.0000	(0.6725)	(0.0768)	0.0000	2	(0.7493)	01/06/2025
600621.SH	12/24/2024	SDB3260961496	400.00	2.1274	860.13	850.97	0.0000	4.3300	50.0000	0.0000	(0.2069)	(0.0236)	0.0000	2	(0.2305)	01/06/2025
600621.SH	12/24/2024	SDB3260961496	400.00	2.1274	860.13	850.97	0.0000	4.3300	50.0000	0.0000	(0.2069)	(0.0236)	0.0000	2	(0.2305)	01/06/2025
600621.SH	12/24/2024	SDB3260961496	1,900.00	2.1274	4,085.60	4,042.11	0.0000	4.3300	50.0000	0.0000	(0.9828)	(0.1123)	0.0000	2	(1.0951)	01/06/2025
600621.SH	12/24/2024	SDB3260961496	1,000.00	2.1274	2,150.32	2,127.43	0.0000	4.3300	50.0000	0.0000	(0.5173)	(0.0591)	0.0000	2	(0.5764)	01/06/2025
600621.SH	12/24/2024	SDB3260961496	9,500.00	2.1274	20,427.99	20,210.56	0.0000	4.3300	50.0000	0.0000	(4.9141)	(0.5614)	0.0000	2	(5.4755)	01/06/2025
600621.SH	12/24/2024	SDB3260961496	100.00	2.1274	215.03	212.74	0.0000	4.3300	50.0000	0.0000	(0.0517)	(0.0059)	0.0000	2	(0.0576)	01/06/2025
600621.SH	12/24/2024	SDB3260961496	700.00	2.1274	1,505.22	1,489.20	0.0000	4.3300	50.0000	0.0000	(0.3621)	(0.0414)	0.0000	2	(0.4035)	01/06/2025
600621.SH	12/24/2024	SDB3260961496	300.00	2.1274	645.09	638.23	0.0000	4.3300	50.0000	0.0000	(0.1552)	(0.0177)	0.0000	2	(0.1729)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6



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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHANGHAI CHINAFORTUNE CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600621.SH	12/24/2024	SDB3260961496	400.00	2.1274	860.13	850.97	0.0000	4.3300	50.0000	0.0000	(0.2069)	(0.0236)	0.0000	2	(0.2305)	01/06/2025
600621.SH	12/24/2024	SDB3260961496	7,700.00	2.1274	16,557.43	16,381.19	0.0000	4.3300	50.0000	0.0000	(3.9830)	(0.4550)	0.0000	2	(4.4380)	01/06/2025
600621.SH	12/24/2024	SDB3260961496	12,800.00	2.1274	27,524.03	27,231.07	0.0000	4.3300	50.0000	0.0000	(6.6211)	(0.7564)	0.0000	2	(7.3775)	01/06/2025
600621.SH	12/24/2024	SDB3260961496	100.00	2.1274	215.03	212.74	0.0000	4.3300	50.0000	0.0000	(0.0517)	(0.0059)	0.0000	2	(0.0576)	01/06/2025
600621.SH	12/24/2024	SDB3260961496	400.00	2.1274	860.13	850.97	0.0000	4.3300	50.0000	0.0000	(0.2069)	(0.0236)	0.0000	2	(0.2305)	01/06/2025
600621.SH	12/24/2024	SDB3260961496	100.00	2.1274	215.03	212.74	0.0000	4.3300	50.0000	0.0000	(0.0517)	(0.0059)	0.0000	2	(0.0576)	01/06/2025
600621.SH	12/24/2024	SDB3260961496	1,200.00	2.1274	2,580.38	2,552.91	0.0000	4.3300	50.0000	0.0000	(0.6207)	(0.0709)	0.0000	2	(0.6916)	01/06/2025
600621.SH	12/24/2024	SDB3260961496	200.00	2.1274	430.06	425.49	0.0000	4.3300	50.0000	0.0000	(0.1035)	(0.0118)	0.0000	2	(0.1153)	01/06/2025
600621.SH	12/24/2024	SDB3260961496	500.00	2.1274	1,075.16	1,063.71	0.0000	4.3300	50.0000	0.0000	(0.2586)	(0.0295)	0.0000	2	(0.2882)	01/06/2025
600621.SH	12/24/2024	SDB3260961496	800.00	2.1274	1,720.25	1,701.94	0.0000	4.3300	50.0000	0.0000	(0.4138)	(0.0473)	0.0000	2	(0.4611)	01/06/2025
600621.SH	12/24/2024	SDB3260961496	400.00	2.1274	860.13	850.97	0.0000	4.3300	50.0000	0.0000	(0.2069)	(0.0236)	0.0000	2	(0.2305)	01/06/2025
600621.SH	12/23/2024	SDB3260961496	1,400.00	2.1494	3,010.44	3,009.16	0.0000	4.3300	50.0000	0.0000	(0.3621)	(0.0418)	0.0000	1	(0.4039)	01/06/2025
600621.SH	12/23/2024	SDB3260961496	2,700.00	2.1494	5,805.85	5,803.39	0.0000	4.3300	50.0000	0.0000	(0.6983)	(0.0806)	0.0000	1	(0.7789)	01/06/2025
600621.SH	12/23/2024	SDB3260961496	600.00	2.1494	1,290.19	1,289.64	0.0000	4.3300	50.0000	0.0000	(0.1552)	(0.0179)	0.0000	1	(0.1731)	01/06/2025
600621.SH	12/23/2024	SDB3260961496	1,300.00	2.1494	2,795.41	2,794.22	0.0000	4.3300	50.0000	0.0000	(0.3362)	(0.0388)	0.0000	1	(0.3750)	01/06/2025
600621.SH	12/23/2024	SDB3260961496	400.00	2.1494	860.13	859.76	0.0000	4.3300	50.0000	0.0000	(0.1035)	(0.0119)	0.0000	1	(0.1154)	01/06/2025
600621.SH	12/23/2024	SDB3260961496	400.00	2.1494	860.13	859.76	0.0000	4.3300	50.0000	0.0000	(0.1035)	(0.0119)	0.0000	1	(0.1154)	01/06/2025
600621.SH	12/23/2024	SDB3260961496	1,900.00	2.1494	4,085.60	4,083.86	0.0000	4.3300	50.0000	0.0000	(0.4914)	(0.0567)	0.0000	1	(0.5481)	01/06/2025
600621.SH	12/23/2024	SDB3260961496	1,000.00	2.1494	2,150.32	2,149.40	0.0000	4.3300	50.0000	0.0000	(0.2586)	(0.0299)	0.0000	1	(0.2885)	01/06/2025
600621.SH	12/23/2024	SDB3260961496	9,500.00	2.1494	20,427.99	20,419.32	0.0000	4.3300	50.0000	0.0000	(2.4570)	(0.2836)	0.0000	1	(2.7406)	01/06/2025
600621.SH	12/23/2024	SDB3260961496	100.00	2.1494	215.03	214.94	0.0000	4.3300	50.0000	0.0000	(0.0259)	(0.0030)	0.0000	1	(0.0288)	01/06/2025
600621.SH	12/23/2024	SDB3260961496	700.00	2.1494	1,505.22	1,504.58	0.0000	4.3300	50.0000	0.0000	(0.1810)	(0.0209)	0.0000	1	(0.2019)	01/06/2025
600621.SH	12/23/2024	SDB3260961496	300.00	2.1494	645.09	644.82	0.0000	4.3300	50.0000	0.0000	(0.0776)	(0.0090)	0.0000	1	(0.0865)	01/06/2025
600621.SH	12/23/2024	SDB3260961496	400.00	2.1494	860.13	859.76	0.0000	4.3300	50.0000	0.0000	(0.1035)	(0.0119)	0.0000	1	(0.1154)	01/06/2025
600621.SH	12/23/2024	SDB3260961496	7,700.00	2.1494	16,557.43	16,550.40	0.0000	4.3300	50.0000	0.0000	(1.9915)	(0.2299)	0.0000	1	(2.2214)	01/06/2025
600621.SH	12/23/2024	SDB3260961496	12,800.00	2.1494	27,524.03	27,512.35	0.0000	4.3300	50.0000	0.0000	(3.3105)	(0.3821)	0.0000	1	(3.6926)	01/06/2025
600621.SH	12/23/2024	SDB3260961496	100.00	2.1494	215.03	214.94	0.0000	4.3300	50.0000	0.0000	(0.0259)	(0.0030)	0.0000	1	(0.0288)	01/06/2025
600621.SH	12/23/2024	SDB3260961496	400.00	2.1494	860.13	859.76	0.0000	4.3300	50.0000	0.0000	(0.1035)	(0.0119)	0.0000	1	(0.1154)	01/06/2025
600621.SH	12/23/2024	SDB3260961496	100.00	2.1494	215.03	214.94	0.0000	4.3300	50.0000	0.0000	(0.0259)	(0.0030)	0.0000	1	(0.0288)	01/06/2025
600621.SH	12/23/2024	SDB3260961496	1,200.00	2.1494	2,580.38	2,579.28	0.0000	4.3300	50.0000	0.0000	(0.3104)	(0.0358)	0.0000	1	(0.3462)	01/06/2025
600621.SH	12/23/2024	SDB3260961496	200.00	2.1494	430.06	429.88	0.0000	4.3300	50.0000	0.0000	(0.0517)	(0.0060)	0.0000	1	(0.0577)	01/06/2025
600621.SH	12/23/2024	SDB3260961496	500.00	2.1494	1,075.16	1,074.70	0.0000	4.3300	50.0000	0.0000	(0.1293)	(0.0149)	0.0000	1	(0.1442)	01/06/2025
600621.SH	12/23/2024	SDB3260961496	800.00	2.1494	1,720.25	1,719.52	0.0000	4.3300	50.0000	0.0000	(0.2069)	(0.0239)	0.0000	1	(0.2308)	01/06/2025
600621.SH	12/23/2024	SDB3260961496	400.00	2.1494	860.13	859.76	0.0000	4.3300	50.0000	0.0000	(0.1035)	(0.0119)	0.0000	1	(0.1154)	01/06/2025
600621.SH	12/20/2024	SDB3260961496	1,400.00	2.1435	3,010.44	3,000.88	0.0000	4.3300	50.0000	0.0000	(1.0863)	(0.1250)	0.0000	3	(1.2113)	01/06/2025
600621.SH	12/20/2024	SDB3260961496	2,700.00	2.1435	5,805.85	5,787.42	0.0000	4.3300	50.0000	0.0000	(2.0949)	(0.2411)	0.0000	3	(2.3361)	01/06/2025
600621.SH	12/20/2024	SDB3260961496	600.00	2.1435	1,290.19	1,286.09	0.0000	4.3300	50.0000	0.0000	(0.4655)	(0.0536)	0.0000	3	(0.5191)	01/06/2025
600621.SH	12/20/2024	SDB3260961496	1,300.00	2.1435	2,795.41	2,786.54	0.0000	4.3300	50.0000	0.0000	(1.0087)	(0.1161)	0.0000	3	(1.1248)	01/06/2025
600621.SH	12/20/2024	SDB3260961496	400.00	2.1435	860.13	857.40	0.0000	4.3300	50.0000	0.0000	(0.3104)	(0.0357)	0.0000	3	(0.3461)	01/06/2025
600621.SH	12/20/2024	SDB3260961496	400.00	2.1435	860.13	857.40	0.0000	4.3300	50.0000	0.0000	(0.3104)	(0.0357)	0.0000	3	(0.3461)	01/06/2025
600621.SH	12/20/2024	SDB3260961496	1,900.00	2.1435	4,085.60	4,072.63	0.0000	4.3300	50.0000	0.0000	(1.4742)	(0.1697)	0.0000	3	(1.6439)	01/06/2025
600621.SH	12/20/2024	SDB3260961496	1,000.00	2.1435	2,150.32	2,143.49	0.0000	4.3300	50.0000	0.0000	(0.7759)	(0.0893)	0.0000	3	(0.8652)	01/06/2025
600621.SH	12/20/2024	SDB3260961496	9,500.00	2.1435	20,427.99	20,363.15	0.0000	4.3300	50.0000	0.0000	(7.3711)	(0.8485)	0.0000	3	(8.2196)	01/06/2025
600621.SH	12/20/2024	SDB3260961496	100.00	2.1435	215.03	214.35	0.0000	4.3300	50.0000	0.0000	(0.0776)	(0.0089)	0.0000	3	(0.0865)	01/06/2025
600621.SH	12/20/2024	SDB3260961496	700.00	2.1435	1,505.22	1,500.44	0.0000	4.3300	50.0000	0.0000	(0.5431)	(0.0625)	0.0000	3	(0.6057)	01/06/2025
600621.SH	12/20/2024	SDB3260961496	300.00	2.1435	645.09	643.05	0.0000	4.3300	50.0000	0.0000	(0.2328)	(0.0268)	0.0000	3	(0.2596)	01/06/2025
600621.SH	12/20/2024	SDB3260961496	400.00	2.1435	860.13	857.40	0.0000	4.3300	50.0000	0.0000	(0.3104)	(0.0357)	0.0000	3	(0.3461)	01/06/2025
600621.SH	12/20/2024	SDB3260961496	7,700.00	2.1435	16,557.43	16,504.87	0.0000	4.3300	50.0000	0.0000	(5.9745)	(0.6877)	0.0000	3	(6.6622)	01/06/2025
600621.SH	12/20/2024	SDB3260961496	12,800.00	2.1435	27,524.03	27,436.66	0.0000	4.3300	50.0000	0.0000	(9.9316)	(1.1432)	0.0000	3	(11.0748)	01/06/2025
600621.SH	12/20/2024	SDB3260961496	100.00	2.1435	215.03	214.35	0.0000	4.3300	50.0000	0.0000	(0.0776)	(0.0089)	0.0000	3	(0.0865)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHANGHAI CHINAFORTUNE CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600621.SH	12/20/2024	SDB3260961496	400.00	2.1435	860.13	857.40	0.0000	4.3300	50.0000	0.0000	(0.3104)	(0.0357)	0.0000	3	(0.3461)	01/06/2025
600621.SH	12/20/2024	SDB3260961496	100.00	2.1435	215.03	214.35	0.0000	4.3300	50.0000	0.0000	(0.0776)	(0.0089)	0.0000	3	(0.0865)	01/06/2025
600621.SH	12/20/2024	SDB3260961496	1,200.00	2.1435	2,580.38	2,572.19	0.0000	4.3300	50.0000	0.0000	(0.9311)	(0.1072)	0.0000	3	(1.0383)	01/06/2025
600621.SH	12/20/2024	SDB3260961496	200.00	2.1435	430.06	428.70	0.0000	4.3300	50.0000	0.0000	(0.1552)	(0.0179)	0.0000	3	(0.1730)	01/06/2025
600621.SH	12/20/2024	SDB3260961496	500.00	2.1435	1,075.16	1,071.74	0.0000	4.3300	50.0000	0.0000	(0.3880)	(0.0447)	0.0000	3	(0.4326)	01/06/2025
600621.SH	12/20/2024	SDB3260961496	800.00	2.1435	1,720.25	1,714.79	0.0000	4.3300	50.0000	0.0000	(0.6207)	(0.0714)	0.0000	3	(0.6922)	01/06/2025
600621.SH	12/20/2024	SDB3260961496	400.00	2.1435	860.13	857.40	0.0000	4.3300	50.0000	0.0000	(0.3104)	(0.0357)	0.0000	3	(0.3461)	01/06/2025
600621.SH	12/19/2024	SDB3260961496	1,400.00	2.1640	3,010.44	3,029.63	0.0000	4.5800	50.0000	0.0000	(0.3830)	(0.0421)	0.0000	1	(0.4251)	01/06/2025
600621.SH	12/19/2024	SDB3260961496	2,700.00	2.1640	5,805.85	5,842.86	0.0000	4.5800	50.0000	0.0000	(0.7386)	(0.0812)	0.0000	1	(0.8198)	01/06/2025
600621.SH	12/19/2024	SDB3260961496	600.00	2.1640	1,290.19	1,298.41	0.0000	4.5800	50.0000	0.0000	(0.1641)	(0.0180)	0.0000	1	(0.1822)	01/06/2025
600621.SH	12/19/2024	SDB3260961496	1,300.00	2.1640	2,795.41	2,813.23	0.0000	4.5800	50.0000	0.0000	(0.3556)	(0.0391)	0.0000	1	(0.3947)	01/06/2025
600621.SH	12/19/2024	SDB3260961496	400.00	2.1640	860.13	865.61	0.0000	4.5800	50.0000	0.0000	(0.1094)	(0.0120)	0.0000	1	(0.1214)	01/06/2025
600621.SH	12/19/2024	SDB3260961496	400.00	2.1640	860.13	865.61	0.0000	4.5800	50.0000	0.0000	(0.1094)	(0.0120)	0.0000	1	(0.1214)	01/06/2025
600621.SH	12/19/2024	SDB3260961496	1,900.00	2.1640	4,085.60	4,111.65	0.0000	4.5800	50.0000	0.0000	(0.5198)	(0.0571)	0.0000	1	(0.5769)	01/06/2025
600621.SH	12/19/2024	SDB3260961496	1,000.00	2.1640	2,150.32	2,164.02	0.0000	4.5800	50.0000	0.0000	(0.2736)	(0.0301)	0.0000	1	(0.3036)	01/06/2025
600621.SH	12/19/2024	SDB3260961496	9,500.00	2.1640	20,427.99	20,558.23	0.0000	4.5800	50.0000	0.0000	(2.5989)	(0.2855)	0.0000	1	(2.8844)	01/06/2025
600621.SH	12/19/2024	SDB3260961496	100.00	2.1640	215.03	216.40	0.0000	4.5800	50.0000	0.0000	(0.0274)	(0.0030)	0.0000	1	(0.0304)	01/06/2025
600621.SH	12/19/2024	SDB3260961496	700.00	2.1640	1,505.22	1,514.82	0.0000	4.5800	50.0000	0.0000	(0.1915)	(0.0210)	0.0000	1	(0.2125)	01/06/2025
600621.SH	12/19/2024	SDB3260961496	300.00	2.1640	645.09	649.21	0.0000	4.5800	50.0000	0.0000	(0.0821)	(0.0090)	0.0000	1	(0.0911)	01/06/2025
600621.SH	12/19/2024	SDB3260961496	400.00	2.1640	860.13	865.61	0.0000	4.5800	50.0000	0.0000	(0.1094)	(0.0120)	0.0000	1	(0.1214)	01/06/2025
600621.SH	12/19/2024	SDB3260961496	7,700.00	2.1640	16,557.43	16,662.98	0.0000	4.5800	50.0000	0.0000	(2.1065)	(0.2314)	0.0000	1	(2.3379)	01/06/2025
600621.SH	12/19/2024	SDB3260961496	12,800.00	2.1640	27,524.03	27,699.51	0.0000	4.5800	50.0000	0.0000	(3.5017)	(0.3847)	0.0000	1	(3.8864)	01/06/2025
600621.SH	12/19/2024	SDB3260961496	100.00	2.1640	215.03	216.40	0.0000	4.5800	50.0000	0.0000	(0.0274)	(0.0030)	0.0000	1	(0.0304)	01/06/2025
600621.SH	12/19/2024	SDB3260961496	400.00	2.1640	860.13	865.61	0.0000	4.5800	50.0000	0.0000	(0.1094)	(0.0120)	0.0000	1	(0.1214)	01/06/2025
600621.SH	12/19/2024	SDB3260961496	100.00	2.1640	215.03	216.40	0.0000	4.5800	50.0000	0.0000	(0.0274)	(0.0030)	0.0000	1	(0.0304)	01/06/2025
600621.SH	12/19/2024	SDB3260961496	1,200.00	2.1640	2,580.38	2,596.83	0.0000	4.5800	50.0000	0.0000	(0.3283)	(0.0361)	0.0000	1	(0.3643)	01/06/2025
600621.SH	12/19/2024	SDB3260961496	200.00	2.1640	430.06	432.80	0.0000	4.5800	50.0000	0.0000	(0.0547)	(0.0060)	0.0000	1	(0.0607)	01/06/2025
600621.SH	12/19/2024	SDB3260961496	500.00	2.1640	1,075.16	1,082.01	0.0000	4.5800	50.0000	0.0000	(0.1368)	(0.0150)	0.0000	1	(0.1518)	01/06/2025
600621.SH	12/19/2024	SDB3260961496	800.00	2.1640	1,720.25	1,731.22	0.0000	4.5800	50.0000	0.0000	(0.2189)	(0.0240)	0.0000	1	(0.2429)	01/06/2025
600621.SH	12/19/2024	SDB3260961496	400.00	2.1640	860.13	865.61	0.0000	4.5800	50.0000	0.0000	(0.1094)	(0.0120)	0.0000	1	(0.1214)	01/06/2025
600621.SH	12/18/2024	SDB3260961496	1,400.00	2.2213	3,010.44	3,109.77	0.0000	4.5800	50.0000	0.0000	(0.3830)	(0.0432)	0.0000	1	(0.4262)	01/06/2025
600621.SH	12/18/2024	SDB3260961496	2,700.00	2.2213	5,805.85	5,997.41	0.0000	4.5800	50.0000	0.0000	(0.7386)	(0.0833)	0.0000	1	(0.8219)	01/06/2025
600621.SH	12/18/2024	SDB3260961496	600.00	2.2213	1,290.19	1,332.76	0.0000	4.5800	50.0000	0.0000	(0.1641)	(0.0185)	0.0000	1	(0.1827)	01/06/2025
600621.SH	12/18/2024	SDB3260961496	1,300.00	2.2213	2,795.41	2,887.64	0.0000	4.5800	50.0000	0.0000	(0.3556)	(0.0401)	0.0000	1	(0.3957)	01/06/2025
600621.SH	12/18/2024	SDB3260961496	400.00	2.2213	860.13	888.50	0.0000	4.5800	50.0000	0.0000	(0.1094)	(0.0123)	0.0000	1	(0.1218)	01/06/2025
600621.SH	12/18/2024	SDB3260961496	400.00	2.2213	860.13	888.50	0.0000	4.5800	50.0000	0.0000	(0.1094)	(0.0123)	0.0000	1	(0.1218)	01/06/2025
600621.SH	12/18/2024	SDB3260961496	1,900.00	2.2213	4,085.60	4,220.40	0.0000	4.5800	50.0000	0.0000	(0.5198)	(0.0586)	0.0000	1	(0.5784)	01/06/2025
600621.SH	12/18/2024	SDB3260961496	1,000.00	2.2213	2,150.32	2,221.26	0.0000	4.5800	50.0000	0.0000	(0.2736)	(0.0309)	0.0000	1	(0.3044)	01/06/2025
600621.SH	12/18/2024	SDB3260961496	9,500.00	2.2213	20,427.99	21,101.99	0.0000	4.5800	50.0000	0.0000	(2.5989)	(0.2931)	0.0000	1	(2.8920)	01/06/2025
600621.SH	12/18/2024	SDB3260961496	100.00	2.2213	215.03	222.13	0.0000	4.5800	50.0000	0.0000	(0.0274)	(0.0031)	0.0000	1	(0.0304)	01/06/2025
600621.SH	12/18/2024	SDB3260961496	700.00	2.2213	1,505.22	1,554.88	0.0000	4.5800	50.0000	0.0000	(0.1915)	(0.0216)	0.0000	1	(0.2131)	01/06/2025
600621.SH	12/18/2024	SDB3260961496	300.00	2.2213	645.09	666.38	0.0000	4.5800	50.0000	0.0000	(0.0821)	(0.0093)	0.0000	1	(0.0913)	01/06/2025
600621.SH	12/18/2024	SDB3260961496	400.00	2.2213	860.13	888.50	0.0000	4.5800	50.0000	0.0000	(0.1094)	(0.0123)	0.0000	1	(0.1218)	01/06/2025
600621.SH	12/18/2024	SDB3260961496	7,700.00	2.2213	16,557.43	17,103.72	0.0000	4.5800	50.0000	0.0000	(2.1065)	(0.2376)	0.0000	1	(2.3440)	01/06/2025
600621.SH	12/18/2024	SDB3260961496	12,800.00	2.2213	27,524.03	28,432.15	0.0000	4.5800	50.0000	0.0000	(3.5017)	(0.3949)	0.0000	1	(3.8966)	01/06/2025
600621.SH	12/18/2024	SDB3260961496	100.00	2.2213	215.03	222.13	0.0000	4.5800	50.0000	0.0000	(0.0274)	(0.0031)	0.0000	1	(0.0304)	01/06/2025
600621.SH	12/18/2024	SDB3260961496	400.00	2.2213	860.13	888.50	0.0000	4.5800	50.0000	0.0000	(0.1094)	(0.0123)	0.0000	1	(0.1218)	01/06/2025
600621.SH	12/18/2024	SDB3260961496	100.00	2.2213	215.03	222.13	0.0000	4.5800	50.0000	0.0000	(0.0274)	(0.0031)	0.0000	1	(0.0304)	01/06/2025
600621.SH	12/18/2024	SDB3260961496	1,200.00	2.2213	2,580.38	2,665.51	0.0000	4.5800	50.0000	0.0000	(0.3283)	(0.0370)	0.0000	1	(0.3653)	01/06/2025
600621.SH	12/18/2024	SDB3260961496	200.00	2.2213	430.06	444.25	0.0000	4.5800	50.0000	0.0000	(0.0547)	(0.0062)	0.0000	1	(0.0609)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHANGHAI CHINAFORTUNE CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600621.SH	12/18/2024	SDB3260961496	500.00	2.2213	1,075.16	1,110.63	0.0000	4.5800	50.0000	0.0000	(0.1368)	(0.0154)	0.0000	1	(0.1522)	01/06/2025
600621.SH	12/18/2024	SDB3260961496	800.00	2.2213	1,720.25	1,777.01	0.0000	4.5800	50.0000	0.0000	(0.2189)	(0.0247)	0.0000	1	(0.2435)	01/06/2025
600621.SH	12/18/2024	SDB3260961496	400.00	2.2213	860.13	888.50	0.0000	4.5800	50.0000	0.0000	(0.1094)	(0.0123)	0.0000	1	(0.1218)	01/06/2025
600621.SH	12/17/2024	SDB3260961496	1,400.00	2.3093	3,010.44	3,233.07	0.0000	4.5800	50.0000	0.0000	(0.3830)	(0.0449)	0.0000	1	(0.4279)	01/06/2025
600621.SH	12/17/2024	SDB3260961496	2,700.00	2.3093	5,805.85	6,235.22	0.0000	4.5800	50.0000	0.0000	(0.7386)	(0.0866)	0.0000	1	(0.8252)	01/06/2025
600621.SH	12/17/2024	SDB3260961496	600.00	2.3093	1,290.19	1,385.60	0.0000	4.5800	50.0000	0.0000	(0.1641)	(0.0192)	0.0000	1	(0.1834)	01/06/2025
600621.SH	12/17/2024	SDB3260961496	1,300.00	2.3093	2,795.41	3,002.14	0.0000	4.5800	50.0000	0.0000	(0.3556)	(0.0417)	0.0000	1	(0.3973)	01/06/2025
600621.SH	12/17/2024	SDB3260961496	400.00	2.3093	860.13	923.74	0.0000	4.5800	50.0000	0.0000	(0.1094)	(0.0128)	0.0000	1	(0.1223)	01/06/2025
600621.SH	12/17/2024	SDB3260961496	400.00	2.3093	860.13	923.74	0.0000	4.5800	50.0000	0.0000	(0.1094)	(0.0128)	0.0000	1	(0.1223)	01/06/2025
600621.SH	12/17/2024	SDB3260961496	1,900.00	2.3093	4,085.60	4,387.74	0.0000	4.5800	50.0000	0.0000	(0.5198)	(0.0609)	0.0000	1	(0.5807)	01/06/2025
600621.SH	12/17/2024	SDB3260961496	1,000.00	2.3093	2,150.32	2,309.34	0.0000	4.5800	50.0000	0.0000	(0.2736)	(0.0321)	0.0000	1	(0.3056)	01/06/2025
600621.SH	12/17/2024	SDB3260961496	9,500.00	2.3093	20,427.99	21,938.72	0.0000	4.5800	50.0000	0.0000	(2.5989)	(0.3047)	0.0000	1	(2.9036)	01/06/2025
600621.SH	12/17/2024	SDB3260961496	100.00	2.3093	215.03	230.93	0.0000	4.5800	50.0000	0.0000	(0.0274)	(0.0032)	0.0000	1	(0.0306)	01/06/2025
600621.SH	12/17/2024	SDB3260961496	700.00	2.3093	1,505.22	1,616.54	0.0000	4.5800	50.0000	0.0000	(0.1915)	(0.0225)	0.0000	1	(0.2139)	01/06/2025
600621.SH	12/17/2024	SDB3260961496	300.00	2.3093	645.09	692.80	0.0000	4.5800	50.0000	0.0000	(0.0821)	(0.0096)	0.0000	1	(0.0917)	01/06/2025
600621.SH	12/17/2024	SDB3260961496	400.00	2.3093	860.13	923.74	0.0000	4.5800	50.0000	0.0000	(0.1094)	(0.0128)	0.0000	1	(0.1223)	01/06/2025
600621.SH	12/17/2024	SDB3260961496	7,700.00	2.3093	16,557.43	17,781.91	0.0000	4.5800	50.0000	0.0000	(2.1065)	(0.2470)	0.0000	1	(2.3534)	01/06/2025
600621.SH	12/17/2024	SDB3260961496	12,800.00	2.3093	27,524.03	29,559.54	0.0000	4.5800	50.0000	0.0000	(3.5017)	(0.4105)	0.0000	1	(3.9122)	01/06/2025
600621.SH	12/17/2024	SDB3260961496	100.00	2.3093	215.03	230.93	0.0000	4.5800	50.0000	0.0000	(0.0274)	(0.0032)	0.0000	1	(0.0306)	01/06/2025
600621.SH	12/17/2024	SDB3260961496	400.00	2.3093	860.13	923.74	0.0000	4.5800	50.0000	0.0000	(0.1094)	(0.0128)	0.0000	1	(0.1223)	01/06/2025
600621.SH	12/17/2024	SDB3260961496	100.00	2.3093	215.03	230.93	0.0000	4.5800	50.0000	0.0000	(0.0274)	(0.0032)	0.0000	1	(0.0306)	01/06/2025
600621.SH	12/17/2024	SDB3260961496	1,200.00	2.3093	2,580.38	2,771.21	0.0000	4.5800	50.0000	0.0000	(0.3283)	(0.0385)	0.0000	1	(0.3668)	01/06/2025
600621.SH	12/17/2024	SDB3260961496	200.00	2.3093	430.06	461.87	0.0000	4.5800	50.0000	0.0000	(0.0647)	(0.0064)	0.0000	1	(0.0611)	01/06/2025
600621.SH	12/17/2024	SDB3260961496	500.00	2.3093	1,075.16	1,154.67	0.0000	4.5800	50.0000	0.0000	(0.1368)	(0.0160)	0.0000	1	(0.1528)	01/06/2025
600621.SH	12/17/2024	SDB3260961496	800.00	2.3093	1,720.25	1,847.47	0.0000	4.5800	50.0000	0.0000	(0.2189)	(0.0257)	0.0000	1	(0.2445)	01/06/2025
600621.SH	12/17/2024	SDB3260961496	400.00	2.3093	860.13	923.74	0.0000	4.5800	50.0000	0.0000	(0.1094)	(0.0128)	0.0000	1	(0.1223)	01/06/2025
600621.SH	12/16/2024	SDB3260961496	1,400.00	2.2504	3,010.44	3,150.49	0.0000	4.5800	50.0000	0.0000	(0.3830)	(0.0438)	0.0000	1	(0.4268)	01/06/2025
600621.SH	12/16/2024	SDB3260961496	2,700.00	2.2504	5,805.85	6,075.95	0.0000	4.5800	50.0000	0.0000	(0.7386)	(0.0844)	0.0000	1	(0.8230)	01/06/2025
600621.SH	12/16/2024	SDB3260961496	600.00	2.2504	1,290.19	1,350.21	0.0000	4.5800	50.0000	0.0000	(0.1641)	(0.0188)	0.0000	1	(0.1829)	01/06/2025
600621.SH	12/16/2024	SDB3260961496	1,300.00	2.2504	2,795.41	2,925.45	0.0000	4.5800	50.0000	0.0000	(0.3556)	(0.0406)	0.0000	1	(0.3963)	01/06/2025
600621.SH	12/16/2024	SDB3260961496	400.00	2.2504	860.13	900.14	0.0000	4.5800	50.0000	0.0000	(0.1094)	(0.0125)	0.0000	1	(0.1219)	01/06/2025
600621.SH	12/16/2024	SDB3260961496	400.00	2.2504	860.13	900.14	0.0000	4.5800	50.0000	0.0000	(0.1094)	(0.0125)	0.0000	1	(0.1219)	01/06/2025
600621.SH	12/16/2024	SDB3260961496	1,900.00	2.2504	4,085.60	4,275.66	0.0000	4.5800	50.0000	0.0000	(0.5198)	(0.0594)	0.0000	1	(0.5792)	01/06/2025
600621.SH	12/16/2024	SDB3260961496	1,000.00	2.2504	2,150.32	2,250.35	0.0000	4.5800	50.0000	0.0000	(0.2736)	(0.0313)	0.0000	1	(0.3048)	01/06/2025
600621.SH	12/16/2024	SDB3260961496	9,500.00	2.2504	20,427.99	21,378.33	0.0000	4.5800	50.0000	0.0000	(2.5989)	(0.2969)	0.0000	1	(2.8958)	01/06/2025
600621.SH	12/16/2024	SDB3260961496	100.00	2.2504	215.03	225.03	0.0000	4.5800	50.0000	0.0000	(0.0274)	(0.0031)	0.0000	1	(0.0305)	01/06/2025
600621.SH	12/16/2024	SDB3260961496	700.00	2.2504	1,505.22	1,575.24	0.0000	4.5800	50.0000	0.0000	(0.1915)	(0.0219)	0.0000	1	(0.2134)	01/06/2025
600621.SH	12/16/2024	SDB3260961496	300.00	2.2504	645.09	675.11	0.0000	4.5800	50.0000	0.0000	(0.0821)	(0.0094)	0.0000	1	(0.0914)	01/06/2025
600621.SH	12/16/2024	SDB3260961496	400.00	2.2504	860.13	900.14	0.0000	4.5800	50.0000	0.0000	(0.1094)	(0.0125)	0.0000	1	(0.1219)	01/06/2025
600621.SH	12/16/2024	SDB3260961496	7,700.00	2.2504	16,557.43	17,327.69	0.0000	4.5800	50.0000	0.0000	(2.1065)	(0.2407)	0.0000	1	(2.3471)	01/06/2025
600621.SH	12/16/2024	SDB3260961496	12,800.00	2.2504	27,524.03	28,804.48	0.0000	4.5800	50.0000	0.0000	(3.5017)	(0.4001)	0.0000	1	(3.9017)	01/06/2025
600621.SH	12/16/2024	SDB3260961496	100.00	2.2504	215.03	225.03	0.0000	4.5800	50.0000	0.0000	(0.0274)	(0.0031)	0.0000	1	(0.0305)	01/06/2025
600621.SH	12/16/2024	SDB3260961496	400.00	2.2504	860.13	900.14	0.0000	4.5800	50.0000	0.0000	(0.1094)	(0.0125)	0.0000	1	(0.1219)	01/06/2025
600621.SH	12/16/2024	SDB3260961496	100.00	2.2504	215.03	225.03	0.0000	4.5800	50.0000	0.0000	(0.0274)	(0.0031)	0.0000	1	(0.0305)	01/06/2025
600621.SH	12/16/2024	SDB3260961496	1,200.00	2.2504	2,580.38	2,700.42	0.0000	4.5800	50.0000	0.0000	(0.3283)	(0.0375)	0.0000	1	(0.3658)	01/06/2025
600621.SH	12/16/2024	SDB3260961496	200.00	2.2504	430.06	450.07	0.0000	4.5800	50.0000	0.0000	(0.0647)	(0.0063)	0.0000	1	(0.0610)	01/06/2025
600621.SH	12/16/2024	SDB3260961496	500.00	2.2504	1,075.16	1,125.17	0.0000	4.5800	50.0000	0.0000	(0.1368)	(0.0156)	0.0000	1	(0.1524)	01/06/2025
600621.SH	12/16/2024	SDB3260961496	800.00	2.2504	1,720.25	1,800.28	0.0000	4.5800	50.0000	0.0000	(0.2189)	(0.0250)	0.0000	1	(0.2439)	01/06/2025
600621.SH	12/16/2024	SDB3260961496	400.00	2.2504	860.13	900.14	0.0000	4.5800	50.0000	0.0000	(0.1094)	(0.0125)	0.0000	1	(0.1219)	01/06/2025
600621.SH	12/13/2024	SDB3260961496	1,400.00	2.2019	3,010.44	3,082.66	0.0000	4.5800	50.0000	0.0000	(1.1490)	(0.1284)	0.0000	3	(1.2774)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHANGHAI CHINAFORTUNE CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600621.SH	12/13/2024	SDB3260961496	2,700.00	2.2019	5,805.85	5,945.12	0.0000	4.5800	50.0000	0.0000	(2.2159)	(0.2477)	0.0000	3	(2.4636)	01/06/2025
600621.SH	12/13/2024	SDB3260961496	600.00	2.2019	1,290.19	1,321.14	0.0000	4.5800	50.0000	0.0000	(0.4924)	(0.0550)	0.0000	3	(0.5475)	01/06/2025
600621.SH	12/13/2024	SDB3260961496	1,300.00	2.2019	2,795.41	2,862.47	0.0000	4.5800	50.0000	0.0000	(1.0669)	(0.1193)	0.0000	3	(1.1862)	01/06/2025
600621.SH	12/13/2024	SDB3260961496	400.00	2.2019	860.13	880.76	0.0000	4.5800	50.0000	0.0000	(0.3283)	(0.0367)	0.0000	3	(0.3650)	01/06/2025
600621.SH	12/13/2024	SDB3260961496	400.00	2.2019	860.13	880.76	0.0000	4.5800	50.0000	0.0000	(0.3283)	(0.0367)	0.0000	3	(0.3650)	01/06/2025
600621.SH	12/13/2024	SDB3260961496	1,900.00	2.2019	4,085.60	4,183.61	0.0000	4.5800	50.0000	0.0000	(1.5593)	(0.1743)	0.0000	3	(1.7337)	01/06/2025
600621.SH	12/13/2024	SDB3260961496	1,000.00	2.2019	2,150.32	2,201.90	0.0000	4.5800	50.0000	0.0000	(0.8207)	(0.0917)	0.0000	3	(0.9124)	01/06/2025
600621.SH	12/13/2024	SDB3260961496	9,500.00	2.2019	20,427.99	20,918.03	0.0000	4.5800	50.0000	0.0000	(7.7967)	(0.8716)	0.0000	3	(8.6683)	01/06/2025
600621.SH	12/13/2024	SDB3260961496	100.00	2.2019	215.03	220.19	0.0000	4.5800	50.0000	0.0000	(0.0821)	(0.0092)	0.0000	3	(0.0912)	01/06/2025
600621.SH	12/13/2024	SDB3260961496	700.00	2.2019	1,505.22	1,541.33	0.0000	4.5800	50.0000	0.0000	(0.5745)	(0.0642)	0.0000	3	(0.6387)	01/06/2025
600621.SH	12/13/2024	SDB3260961496	300.00	2.2019	645.09	660.57	0.0000	4.5800	50.0000	0.0000	(0.2462)	(0.0275)	0.0000	3	(0.2737)	01/06/2025
600621.SH	12/13/2024	SDB3260961496	400.00	2.2019	860.13	880.76	0.0000	4.5800	50.0000	0.0000	(0.3283)	(0.0367)	0.0000	3	(0.3650)	01/06/2025
600621.SH	12/13/2024	SDB3260961496	7,700.00	2.2019	16,557.43	16,954.61	0.0000	4.5800	50.0000	0.0000	(6.3194)	(0.7064)	0.0000	3	(7.0259)	01/06/2025
600621.SH	12/13/2024	SDB3260961496	12,800.00	2.2019	27,524.03	28,184.29	0.0000	4.5800	50.0000	0.0000	(10.5050)	(1.1743)	0.0000	3	(11.6794)	01/06/2025
600621.SH	12/13/2024	SDB3260961496	100.00	2.2019	215.03	220.19	0.0000	4.5800	50.0000	0.0000	(0.0821)	(0.0092)	0.0000	3	(0.0912)	01/06/2025
600621.SH	12/13/2024	SDB3260961496	400.00	2.2019	860.13	880.76	0.0000	4.5800	50.0000	0.0000	(0.3283)	(0.0367)	0.0000	3	(0.3650)	01/06/2025
600621.SH	12/13/2024	SDB3260961496	100.00	2.2019	215.03	220.19	0.0000	4.5800	50.0000	0.0000	(0.0821)	(0.0092)	0.0000	3	(0.0912)	01/06/2025
600621.SH	12/13/2024	SDB3260961496	1,200.00	2.2019	2,580.38	2,642.28	0.0000	4.5800	50.0000	0.0000	(0.9848)	(0.1101)	0.0000	3	(1.0949)	01/06/2025
600621.SH	12/13/2024	SDB3260961496	200.00	2.2019	430.06	440.38	0.0000	4.5800	50.0000	0.0000	(0.1641)	(0.0183)	0.0000	3	(0.1825)	01/06/2025
600621.SH	12/13/2024	SDB3260961496	500.00	2.2019	1,075.16	1,100.95	0.0000	4.5800	50.0000	0.0000	(0.4104)	(0.0459)	0.0000	3	(0.4562)	01/06/2025
600621.SH	12/13/2024	SDB3260961496	800.00	2.2019	1,720.25	1,761.52	0.0000	4.5800	50.0000	0.0000	(0.6566)	(0.0734)	0.0000	3	(0.7300)	01/06/2025
600621.SH	12/13/2024	SDB3260961496	400.00	2.2019	860.13	880.76	0.0000	4.5800	50.0000	0.0000	(0.3283)	(0.0367)	0.0000	3	(0.3650)	01/06/2025
600621.SH	12/12/2024	SDB3260961496	1,400.00	2.1778	3,010.44	3,048.95	0.0000	4.5800	50.0000	0.0000	(0.3830)	(0.0423)	0.0000	1	(0.4253)	01/06/2025
600621.SH	12/12/2024	SDB3260961496	2,700.00	2.1778	5,805.85	5,880.11	0.0000	4.5800	50.0000	0.0000	(0.7386)	(0.0817)	0.0000	1	(0.8203)	01/06/2025
600621.SH	12/12/2024	SDB3260961496	600.00	2.1778	1,290.19	1,306.69	0.0000	4.5800	50.0000	0.0000	(0.1641)	(0.0181)	0.0000	1	(0.1823)	01/06/2025
600621.SH	12/12/2024	SDB3260961496	1,300.00	2.1778	2,795.41	2,831.16	0.0000	4.5800	50.0000	0.0000	(0.3556)	(0.0393)	0.0000	1	(0.3950)	01/06/2025
600621.SH	12/12/2024	SDB3260961496	400.00	2.1778	860.13	871.13	0.0000	4.5800	50.0000	0.0000	(0.1094)	(0.0121)	0.0000	1	(0.1215)	01/06/2025
600621.SH	12/12/2024	SDB3260961496	400.00	2.1778	860.13	871.13	0.0000	4.5800	50.0000	0.0000	(0.1094)	(0.0121)	0.0000	1	(0.1215)	01/06/2025
600621.SH	12/12/2024	SDB3260961496	1,900.00	2.1778	4,085.60	4,137.86	0.0000	4.5800	50.0000	0.0000	(0.5198)	(0.0575)	0.0000	1	(0.5772)	01/06/2025
600621.SH	12/12/2024	SDB3260961496	1,000.00	2.1778	2,150.32	2,177.82	0.0000	4.5800	50.0000	0.0000	(0.2736)	(0.0302)	0.0000	1	(0.3038)	01/06/2025
600621.SH	12/12/2024	SDB3260961496	9,500.00	2.1778	20,427.99	20,689.28	0.0000	4.5800	50.0000	0.0000	(2.5989)	(0.2874)	0.0000	1	(2.8862)	01/06/2025
600621.SH	12/12/2024	SDB3260961496	100.00	2.1778	215.03	217.78	0.0000	4.5800	50.0000	0.0000	(0.0274)	(0.0030)	0.0000	1	(0.0304)	01/06/2025
600621.SH	12/12/2024	SDB3260961496	700.00	2.1778	1,505.22	1,524.47	0.0000	4.5800	50.0000	0.0000	(0.1915)	(0.0212)	0.0000	1	(0.2127)	01/06/2025
600621.SH	12/12/2024	SDB3260961496	300.00	2.1778	645.09	653.35	0.0000	4.5800	50.0000	0.0000	(0.0821)	(0.0091)	0.0000	1	(0.0911)	01/06/2025
600621.SH	12/12/2024	SDB3260961496	400.00	2.1778	860.13	871.13	0.0000	4.5800	50.0000	0.0000	(0.1094)	(0.0121)	0.0000	1	(0.1215)	01/06/2025
600621.SH	12/12/2024	SDB3260961496	7,700.00	2.1778	16,557.43	16,769.21	0.0000	4.5800	50.0000	0.0000	(2.1065)	(0.2329)	0.0000	1	(2.3394)	01/06/2025
600621.SH	12/12/2024	SDB3260961496	12,800.00	2.1778	27,524.03	27,876.08	0.0000	4.5800	50.0000	0.0000	(3.5017)	(0.3872)	0.0000	1	(3.8888)	01/06/2025
600621.SH	12/12/2024	SDB3260961496	100.00	2.1778	215.03	217.78	0.0000	4.5800	50.0000	0.0000	(0.0274)	(0.0030)	0.0000	1	(0.0304)	01/06/2025
600621.SH	12/12/2024	SDB3260961496	400.00	2.1778	860.13	871.13	0.0000	4.5800	50.0000	0.0000	(0.1094)	(0.0121)	0.0000	1	(0.1215)	01/06/2025
600621.SH	12/12/2024	SDB3260961496	100.00	2.1778	215.03	217.78	0.0000	4.5800	50.0000	0.0000	(0.0274)	(0.0030)	0.0000	1	(0.0304)	01/06/2025
600621.SH	12/12/2024	SDB3260961496	1,200.00	2.1778	2,580.38	2,613.38	0.0000	4.5800	50.0000	0.0000	(0.3283)	(0.0363)	0.0000	1	(0.3646)	01/06/2025
600621.SH	12/12/2024	SDB3260961496	200.00	2.1778	430.06	435.56	0.0000	4.5800	50.0000	0.0000	(0.0547)	(0.0060)	0.0000	1	(0.0608)	01/06/2025
600621.SH	12/12/2024	SDB3260961496	500.00	2.1778	1,075.16	1,088.91	0.0000	4.5800	50.0000	0.0000	(0.1368)	(0.0151)	0.0000	1	(0.1519)	01/06/2025
600621.SH	12/12/2024	SDB3260961496	800.00	2.1778	1,720.25	1,742.26	0.0000	4.5800	50.0000	0.0000	(0.2189)	(0.0242)	0.0000	1	(0.2431)	01/06/2025
600621.SH	12/12/2024	SDB3260961496	400.00	2.1778	860.13	871.13	0.0000	4.5800	50.0000	0.0000	(0.1094)	(0.0121)	0.0000	1	(0.1215)	01/06/2025
600621.SH	12/11/2024	SDB3260961496	1,400.00	2.2152	3,010.44	3,101.35	0.0000	4.5800	50.0000	0.0000	(0.3830)	(0.0431)	0.0000	1	(0.4261)	01/06/2025
600621.SH	12/11/2024	SDB3260961496	2,700.00	2.2152	5,805.85	5,981.17	0.0000	4.5800	50.0000	0.0000	(0.7386)	(0.0831)	0.0000	1	(0.8217)	01/06/2025
600621.SH	12/11/2024	SDB3260961496	600.00	2.2152	1,290.19	1,329.15	0.0000	4.5800	50.0000	0.0000	(0.1641)	(0.0185)	0.0000	1	(0.1826)	01/06/2025
600621.SH	12/11/2024	SDB3260961496	1,300.00	2.2152	2,795.41	2,879.82	0.0000	4.5800	50.0000	0.0000	(0.3556)	(0.0400)	0.0000	1	(0.3956)	01/06/2025
600621.SH	12/11/2024	SDB3260961496	400.00	2.2152	860.13	886.10	0.0000	4.5800	50.0000	0.0000	(0.1094)	(0.0123)	0.0000	1	(0.1217)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHANGHAI CHINAFORTUNE CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600621.SH	12/11/2024	SDB3260961496	400.00	2.2152	860.13	886.10	0.0000	4.5800	50.0000	0.0000	(0.1094)	(0.0123)	0.0000	1	(0.1217)	01/06/2025
600621.SH	12/11/2024	SDB3260961496	1,900.00	2.2152	4,085.60	4,208.97	0.0000	4.5800	50.0000	0.0000	(0.5198)	(0.0585)	0.0000	1	(0.5782)	01/06/2025
600621.SH	12/11/2024	SDB3260961496	1,000.00	2.2152	2,150.32	2,215.25	0.0000	4.5800	50.0000	0.0000	(0.2736)	(0.0308)	0.0000	1	(0.3043)	01/06/2025
600621.SH	12/11/2024	SDB3260961496	9,500.00	2.2152	20,427.99	21,044.85	0.0000	4.5800	50.0000	0.0000	(2.5989)	(0.2923)	0.0000	1	(2.8912)	01/06/2025
600621.SH	12/11/2024	SDB3260961496	100.00	2.2152	215.03	221.52	0.0000	4.5800	50.0000	0.0000	(0.0274)	(0.0031)	0.0000	1	(0.0304)	01/06/2025
600621.SH	12/11/2024	SDB3260961496	700.00	2.2152	1,505.22	1,550.67	0.0000	4.5800	50.0000	0.0000	(0.1915)	(0.0215)	0.0000	1	(0.2130)	01/06/2025
600621.SH	12/11/2024	SDB3260961496	300.00	2.2152	645.09	664.57	0.0000	4.5800	50.0000	0.0000	(0.0821)	(0.0092)	0.0000	1	(0.0913)	01/06/2025
600621.SH	12/11/2024	SDB3260961496	400.00	2.2152	860.13	886.10	0.0000	4.5800	50.0000	0.0000	(0.1094)	(0.0123)	0.0000	1	(0.1217)	01/06/2025
600621.SH	12/11/2024	SDB3260961496	7,700.00	2.2152	16,557.43	17,057.40	0.0000	4.5800	50.0000	0.0000	(2.1065)	(0.2369)	0.0000	1	(2.3434)	01/06/2025
600621.SH	12/11/2024	SDB3260961496	12,800.00	2.2152	27,524.03	28,355.16	0.0000	4.5800	50.0000	0.0000	(3.5017)	(0.3938)	0.0000	1	(3.8955)	01/06/2025
600621.SH	12/11/2024	SDB3260961496	100.00	2.2152	215.03	221.52	0.0000	4.5800	50.0000	0.0000	(0.0274)	(0.0031)	0.0000	1	(0.0304)	01/06/2025
600621.SH	12/11/2024	SDB3260961496	400.00	2.2152	860.13	886.10	0.0000	4.5800	50.0000	0.0000	(0.1094)	(0.0123)	0.0000	1	(0.1217)	01/06/2025
600621.SH	12/11/2024	SDB3260961496	100.00	2.2152	215.03	221.52	0.0000	4.5800	50.0000	0.0000	(0.0274)	(0.0031)	0.0000	1	(0.0304)	01/06/2025
600621.SH	12/11/2024	SDB3260961496	1,200.00	2.2152	2,580.38	2,658.30	0.0000	4.5800	50.0000	0.0000	(0.3283)	(0.0369)	0.0000	1	(0.3652)	01/06/2025
600621.SH	12/11/2024	SDB3260961496	200.00	2.2152	430.06	443.05	0.0000	4.5800	50.0000	0.0000	(0.0547)	(0.0062)	0.0000	1	(0.0609)	01/06/2025
600621.SH	12/11/2024	SDB3260961496	500.00	2.2152	1,075.16	1,107.62	0.0000	4.5800	50.0000	0.0000	(0.1368)	(0.0154)	0.0000	1	(0.1522)	01/06/2025
600621.SH	12/11/2024	SDB3260961496	800.00	2.2152	1,720.25	1,772.20	0.0000	4.5800	50.0000	0.0000	(0.2189)	(0.0246)	0.0000	1	(0.2435)	01/06/2025
600621.SH	12/11/2024	SDB3260961496	400.00	2.2152	860.13	886.10	0.0000	4.5800	50.0000	0.0000	(0.1094)	(0.0123)	0.0000	1	(0.1217)	01/06/2025
600621.SH	12/10/2024	SDB3260961496	1,400.00	2.2005	3,010.44	3,080.71	0.0000	4.5800	50.0000	0.0000	(0.3830)	(0.0428)	0.0000	1	(0.4258)	01/06/2025
600621.SH	12/10/2024	SDB3260961496	2,700.00	2.2005	5,805.85	5,941.37	0.0000	4.5800	50.0000	0.0000	(0.7386)	(0.0825)	0.0000	1	(0.8212)	01/06/2025
600621.SH	12/10/2024	SDB3260961496	600.00	2.2005	1,290.19	1,320.30	0.0000	4.5800	50.0000	0.0000	(0.1641)	(0.0183)	0.0000	1	(0.1825)	01/06/2025
600621.SH	12/10/2024	SDB3260961496	1,300.00	2.2005	2,795.41	2,860.66	0.0000	4.5800	50.0000	0.0000	(0.3556)	(0.0397)	0.0000	1	(0.3954)	01/06/2025
600621.SH	12/10/2024	SDB3260961496	400.00	2.2005	860.13	880.20	0.0000	4.5800	50.0000	0.0000	(0.1094)	(0.0122)	0.0000	1	(0.1217)	01/06/2025
600621.SH	12/10/2024	SDB3260961496	400.00	2.2005	860.13	880.20	0.0000	4.5800	50.0000	0.0000	(0.1094)	(0.0122)	0.0000	1	(0.1217)	01/06/2025
600621.SH	12/10/2024	SDB3260961496	1,900.00	2.2005	4,085.60	4,180.96	0.0000	4.5800	50.0000	0.0000	(0.5198)	(0.0581)	0.0000	1	(0.5778)	01/06/2025
600621.SH	12/10/2024	SDB3260961496	1,000.00	2.2005	2,150.32	2,200.51	0.0000	4.5800	50.0000	0.0000	(0.2736)	(0.0306)	0.0000	1	(0.3041)	01/06/2025
600621.SH	12/10/2024	SDB3260961496	9,500.00	2.2005	20,427.99	20,904.81	0.0000	4.5800	50.0000	0.0000	(2.5989)	(0.2903)	0.0000	1	(2.8892)	01/06/2025
600621.SH	12/10/2024	SDB3260961496	100.00	2.2005	215.03	220.05	0.0000	4.5800	50.0000	0.0000	(0.0274)	(0.0031)	0.0000	1	(0.0304)	01/06/2025
600621.SH	12/10/2024	SDB3260961496	700.00	2.2005	1,505.22	1,540.35	0.0000	4.5800	50.0000	0.0000	(0.1915)	(0.0214)	0.0000	1	(0.2129)	01/06/2025
600621.SH	12/10/2024	SDB3260961496	300.00	2.2005	645.09	660.15	0.0000	4.5800	50.0000	0.0000	(0.0821)	(0.0092)	0.0000	1	(0.0912)	01/06/2025
600621.SH	12/10/2024	SDB3260961496	400.00	2.2005	860.13	880.20	0.0000	4.5800	50.0000	0.0000	(0.1094)	(0.0122)	0.0000	1	(0.1217)	01/06/2025
600621.SH	12/10/2024	SDB3260961496	7,700.00	2.2005	16,557.43	16,943.90	0.0000	4.5800	50.0000	0.0000	(2.1065)	(0.2353)	0.0000	1	(2.3418)	01/06/2025
600621.SH	12/10/2024	SDB3260961496	12,800.00	2.2005	27,524.03	28,166.48	0.0000	4.5800	50.0000	0.0000	(3.5017)	(0.3912)	0.0000	1	(3.8929)	01/06/2025
600621.SH	12/10/2024	SDB3260961496	100.00	2.2005	215.03	220.05	0.0000	4.5800	50.0000	0.0000	(0.0274)	(0.0031)	0.0000	1	(0.0304)	01/06/2025
600621.SH	12/10/2024	SDB3260961496	400.00	2.2005	860.13	880.20	0.0000	4.5800	50.0000	0.0000	(0.1094)	(0.0122)	0.0000	1	(0.1217)	01/06/2025
600621.SH	12/10/2024	SDB3260961496	100.00	2.2005	215.03	220.05	0.0000	4.5800	50.0000	0.0000	(0.0274)	(0.0031)	0.0000	1	(0.0304)	01/06/2025
600621.SH	12/10/2024	SDB3260961496	1,200.00	2.2005	2,580.38	2,640.61	0.0000	4.5800	50.0000	0.0000	(0.3283)	(0.0367)	0.0000	1	(0.3650)	01/06/2025
600621.SH	12/10/2024	SDB3260961496	200.00	2.2005	430.06	440.10	0.0000	4.5800	50.0000	0.0000	(0.0547)	(0.0061)	0.0000	1	(0.0608)	01/06/2025
600621.SH	12/10/2024	SDB3260961496	500.00	2.2005	1,075.16	1,100.25	0.0000	4.5800	50.0000	0.0000	(0.1368)	(0.0153)	0.0000	1	(0.1521)	01/06/2025
600621.SH	12/10/2024	SDB3260961496	800.00	2.2005	1,720.25	1,760.40	0.0000	4.5800	50.0000	0.0000	(0.2189)	(0.0245)	0.0000	1	(0.2433)	01/06/2025
600621.SH	12/10/2024	SDB3260961496	400.00	2.2005	860.13	880.20	0.0000	4.5800	50.0000	0.0000	(0.1094)	(0.0122)	0.0000	1	(0.1217)	01/06/2025
600621.SH	12/09/2024	SDB3260961496	1,400.00	2.1386	3,010.44	2,994.10	0.0000	4.5800	50.0000	0.0000	(0.3830)	(0.0416)	0.0000	1	(0.4246)	01/06/2025
600621.SH	12/09/2024	SDB3260961496	2,700.00	2.1386	5,805.85	5,774.33	0.0000	4.5800	50.0000	0.0000	(0.7386)	(0.0802)	0.0000	1	(0.8188)	01/06/2025
600621.SH	12/09/2024	SDB3260961496	600.00	2.1386	1,290.19	1,283.18	0.0000	4.5800	50.0000	0.0000	(0.1641)	(0.0178)	0.0000	1	(0.1820)	01/06/2025
600621.SH	12/09/2024	SDB3260961496	1,300.00	2.1386	2,795.41	2,780.23	0.0000	4.5800	50.0000	0.0000	(0.3556)	(0.0386)	0.0000	1	(0.3943)	01/06/2025
600621.SH	12/09/2024	SDB3260961496	400.00	2.1386	860.13	855.46	0.0000	4.5800	50.0000	0.0000	(0.1094)	(0.0119)	0.0000	1	(0.1213)	01/06/2025
600621.SH	12/09/2024	SDB3260961496	400.00	2.1386	860.13	855.46	0.0000	4.5800	50.0000	0.0000	(0.1094)	(0.0119)	0.0000	1	(0.1213)	01/06/2025
600621.SH	12/09/2024	SDB3260961496	1,900.00	2.1386	4,085.60	4,063.42	0.0000	4.5800	50.0000	0.0000	(0.5198)	(0.0564)	0.0000	1	(0.5762)	01/06/2025
600621.SH	12/09/2024	SDB3260961496	1,000.00	2.1386	2,150.32	2,138.64	0.0000	4.5800	50.0000	0.0000	(0.2736)	(0.0297)	0.0000	1	(0.3033)	01/06/2025
600621.SH	12/09/2024	SDB3260961496	9,500.00	2.1386	20,427.99	20,317.09	0.0000	4.5800	50.0000	0.0000	(2.5989)	(0.2822)	0.0000	1	(2.8811)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHANGHAI CHINAFORTUNE CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600621.SH	12/09/2024	SDB3260961496	100.00	2.1386	215.03	213.86	0.0000	4.5800	50.0000	0.0000	(0.0274)	(0.0030)	0.0000	1	(0.0303)	01/06/2025
600621.SH	12/09/2024	SDB3260961496	700.00	2.1386	1,505.22	1,497.05	0.0000	4.5800	50.0000	0.0000	(0.1915)	(0.0208)	0.0000	1	(0.2123)	01/06/2025
600621.SH	12/09/2024	SDB3260961496	300.00	2.1386	645.09	641.59	0.0000	4.5800	50.0000	0.0000	(0.0821)	(0.0089)	0.0000	1	(0.0910)	01/06/2025
600621.SH	12/09/2024	SDB3260961496	400.00	2.1386	860.13	855.46	0.0000	4.5800	50.0000	0.0000	(0.1094)	(0.0119)	0.0000	1	(0.1213)	01/06/2025
600621.SH	12/09/2024	SDB3260961496	7,700.00	2.1386	16,557.43	16,467.54	0.0000	4.5800	50.0000	0.0000	(2.1065)	(0.2287)	0.0000	1	(2.3352)	01/06/2025
600621.SH	12/09/2024	SDB3260961496	12,800.00	2.1386	27,524.03	27,374.60	0.0000	4.5800	50.0000	0.0000	(3.5017)	(0.3802)	0.0000	1	(3.8819)	01/06/2025
600621.SH	12/09/2024	SDB3260961496	100.00	2.1386	215.03	213.86	0.0000	4.5800	50.0000	0.0000	(0.0274)	(0.0030)	0.0000	1	(0.0303)	01/06/2025
600621.SH	12/09/2024	SDB3260961496	400.00	2.1386	860.13	855.46	0.0000	4.5800	50.0000	0.0000	(0.1094)	(0.0119)	0.0000	1	(0.1213)	01/06/2025
600621.SH	12/09/2024	SDB3260961496	100.00	2.1386	215.03	213.86	0.0000	4.5800	50.0000	0.0000	(0.0274)	(0.0030)	0.0000	1	(0.0303)	01/06/2025
600621.SH	12/09/2024	SDB3260961496	1,200.00	2.1386	2,580.38	2,566.37	0.0000	4.5800	50.0000	0.0000	(0.3283)	(0.0356)	0.0000	1	(0.3639)	01/06/2025
600621.SH	12/09/2024	SDB3260961496	200.00	2.1386	430.06	427.73	0.0000	4.5800	50.0000	0.0000	(0.0547)	(0.0059)	0.0000	1	(0.0607)	01/06/2025
600621.SH	12/09/2024	SDB3260961496	500.00	2.1386	1,075.16	1,069.32	0.0000	4.5800	50.0000	0.0000	(0.1368)	(0.0149)	0.0000	1	(0.1516)	01/06/2025
600621.SH	12/09/2024	SDB3260961496	800.00	2.1386	1,720.25	1,710.91	0.0000	4.5800	50.0000	0.0000	(0.2189)	(0.0238)	0.0000	1	(0.2426)	01/06/2025
600621.SH	12/09/2024	SDB3260961496	400.00	2.1386	860.13	855.46	0.0000	4.5800	50.0000	0.0000	(0.1094)	(0.0119)	0.0000	1	(0.1213)	01/06/2025
600621.SH	12/06/2024	SDB3260961496	1,400.00	2.1769	3,010.44	3,047.61	0.0000	4.5800	50.0000	0.0000	(1.1490)	(0.1270)	0.0000	3	(1.2760)	01/06/2025
600621.SH	12/06/2024	SDB3260961496	2,700.00	2.1769	5,805.85	5,877.52	0.0000	4.5800	50.0000	0.0000	(2.2159)	(0.2449)	0.0000	3	(2.4608)	01/06/2025
600621.SH	12/06/2024	SDB3260961496	600.00	2.1769	1,290.19	1,306.12	0.0000	4.5800	50.0000	0.0000	(0.4924)	(0.0544)	0.0000	3	(0.5468)	01/06/2025
600621.SH	12/06/2024	SDB3260961496	1,300.00	2.1769	2,795.41	2,829.92	0.0000	4.5800	50.0000	0.0000	(1.0699)	(0.1179)	0.0000	3	(1.1848)	01/06/2025
600621.SH	12/06/2024	SDB3260961496	400.00	2.1769	860.13	870.74	0.0000	4.5800	50.0000	0.0000	(0.3283)	(0.0363)	0.0000	3	(0.3646)	01/06/2025
600621.SH	12/06/2024	SDB3260961496	400.00	2.1769	860.13	870.74	0.0000	4.5800	50.0000	0.0000	(0.3283)	(0.0363)	0.0000	3	(0.3646)	01/06/2025
600621.SH	12/06/2024	SDB3260961496	1,900.00	2.1769	4,085.60	4,136.04	0.0000	4.5800	50.0000	0.0000	(1.5593)	(0.1723)	0.0000	3	(1.7317)	01/06/2025
600621.SH	12/06/2024	SDB3260961496	1,000.00	2.1769	2,150.32	2,176.86	0.0000	4.5800	50.0000	0.0000	(0.8207)	(0.0907)	0.0000	3	(0.9114)	01/06/2025
600621.SH	12/06/2024	SDB3260961496	9,500.00	2.1769	20,427.99	20,680.18	0.0000	4.5800	50.0000	0.0000	(7.7967)	(0.8617)	0.0000	3	(8.6584)	01/06/2025
600621.SH	12/06/2024	SDB3260961496	100.00	2.1769	215.03	217.69	0.0000	4.5800	50.0000	0.0000	(0.0821)	(0.0091)	0.0000	3	(0.0911)	01/06/2025
600621.SH	12/06/2024	SDB3260961496	700.00	2.1769	1,505.22	1,523.80	0.0000	4.5800	50.0000	0.0000	(0.5745)	(0.0635)	0.0000	3	(0.6380)	01/06/2025
600621.SH	12/06/2024	SDB3260961496	300.00	2.1769	645.09	653.06	0.0000	4.5800	50.0000	0.0000	(0.2462)	(0.0272)	0.0000	3	(0.2734)	01/06/2025
600621.SH	12/06/2024	SDB3260961496	400.00	2.1769	860.13	870.74	0.0000	4.5800	50.0000	0.0000	(0.3283)	(0.0363)	0.0000	3	(0.3646)	01/06/2025
600621.SH	12/06/2024	SDB3260961496	7,700.00	2.1769	16,557.43	16,761.83	0.0000	4.5800	50.0000	0.0000	(6.3194)	(0.6984)	0.0000	3	(7.0178)	01/06/2025
600621.SH	12/06/2024	SDB3260961496	12,800.00	2.1769	27,524.03	27,863.82	0.0000	4.5800	50.0000	0.0000	(10.5050)	(1.1610)	0.0000	3	(11.6660)	01/06/2025
600621.SH	12/06/2024	SDB3260961496	100.00	2.1769	215.03	217.69	0.0000	4.5800	50.0000	0.0000	(0.0821)	(0.0091)	0.0000	3	(0.0911)	01/06/2025
600621.SH	12/06/2024	SDB3260961496	400.00	2.1769	860.13	870.74	0.0000	4.5800	50.0000	0.0000	(0.3283)	(0.0363)	0.0000	3	(0.3646)	01/06/2025
600621.SH	12/06/2024	SDB3260961496	100.00	2.1769	215.03	217.69	0.0000	4.5800	50.0000	0.0000	(0.0821)	(0.0091)	0.0000	3	(0.0911)	01/06/2025
600621.SH	12/06/2024	SDB3260961496	1,200.00	2.1769	2,580.38	2,612.23	0.0000	4.5800	50.0000	0.0000	(0.9848)	(0.1088)	0.0000	3	(1.0937)	01/06/2025
600621.SH	12/06/2024	SDB3260961496	200.00	2.1769	430.06	435.37	0.0000	4.5800	50.0000	0.0000	(0.1641)	(0.0181)	0.0000	3	(0.1823)	01/06/2025
600621.SH	12/06/2024	SDB3260961496	500.00	2.1769	1,075.16	1,088.43	0.0000	4.5800	50.0000	0.0000	(0.4104)	(0.0454)	0.0000	3	(0.4557)	01/06/2025
600621.SH	12/06/2024	SDB3260961496	800.00	2.1769	1,720.25	1,741.49	0.0000	4.5800	50.0000	0.0000	(0.6566)	(0.0726)	0.0000	3	(0.7291)	01/06/2025
600621.SH	12/06/2024	SDB3260961496	400.00	2.1769	860.13	870.74	0.0000	4.5800	50.0000	0.0000	(0.3283)	(0.0363)	0.0000	3	(0.3646)	01/06/2025
600621.SH	12/05/2024	SDB3260961496	1,400.00	2.1794	3,010.44	3,051.10	0.0000	4.5800	50.0000	0.0000	(0.3830)	(0.0424)	0.0000	1	(0.4254)	01/06/2025
600621.SH	12/05/2024	SDB3260961496	2,700.00	2.1794	5,805.85	5,884.27	0.0000	4.5800	50.0000	0.0000	(0.7386)	(0.0817)	0.0000	1	(0.8204)	01/06/2025
600621.SH	12/05/2024	SDB3260961496	600.00	2.1794	1,290.19	1,307.61	0.0000	4.5800	50.0000	0.0000	(0.1641)	(0.0182)	0.0000	1	(0.1823)	01/06/2025
600621.SH	12/05/2024	SDB3260961496	1,300.00	2.1794	2,795.41	2,833.17	0.0000	4.5800	50.0000	0.0000	(0.3556)	(0.0393)	0.0000	1	(0.3950)	01/06/2025
600621.SH	12/05/2024	SDB3260961496	400.00	2.1794	860.13	871.74	0.0000	4.5800	50.0000	0.0000	(0.1094)	(0.0121)	0.0000	1	(0.1215)	01/06/2025
600621.SH	12/05/2024	SDB3260961496	400.00	2.1794	860.13	871.74	0.0000	4.5800	50.0000	0.0000	(0.1094)	(0.0121)	0.0000	1	(0.1215)	01/06/2025
600621.SH	12/05/2024	SDB3260961496	1,900.00	2.1794	4,085.60	4,140.78	0.0000	4.5800	50.0000	0.0000	(0.0575)	(0.0057)	0.0000	1	(0.5773)	01/06/2025
600621.SH	12/05/2024	SDB3260961496	1,000.00	2.1794	2,150.32	2,179.36	0.0000	4.5800	50.0000	0.0000	(0.2736)	(0.0303)	0.0000	1	(0.3038)	01/06/2025
600621.SH	12/05/2024	SDB3260961496	9,500.00	2.1794	20,427.99	20,703.90	0.0000	4.5800	50.0000	0.0000	(2.5989)	(0.2876)	0.0000	1	(2.8864)	01/06/2025
600621.SH	12/05/2024	SDB3260961496	100.00	2.1794	215.03	217.94	0.0000	4.5800	50.0000	0.0000	(0.0274)	(0.0030)	0.0000	1	(0.0304)	01/06/2025
600621.SH	12/05/2024	SDB3260961496	700.00	2.1794	1,505.22	1,525.55	0.0000	4.5800	50.0000	0.0000	(0.1915)	(0.0212)	0.0000	1	(0.2127)	01/06/2025
600621.SH	12/05/2024	SDB3260961496	300.00	2.1794	645.09	653.81	0.0000	4.5800	50.0000	0.0000	(0.0821)	(0.0091)	0.0000	1	(0.0912)	01/06/2025
600621.SH	12/05/2024	SDB3260961496	400.00	2.1794	860.13	871.74	0.0000	4.5800	50.0000	0.0000	(0.1094)	(0.0121)	0.0000	1	(0.1215)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHANGHAI CHINAFORTUNE CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600621.SH	12/05/2024	SDB3260961496	7,700.00	2.1794	16,557.43	16,781.06	0.0000	4.5800	50.0000	0.0000	(2.1065)	(0.2331)	0.0000	1	(2.3395)	01/06/2025
600621.SH	12/05/2024	SDB3260961496	12,800.00	2.1794	27,524.03	27,895.78	0.0000	4.5800	50.0000	0.0000	(3.5017)	(0.3874)	0.0000	1	(3.8891)	01/06/2025
600621.SH	12/05/2024	SDB3260961496	100.00	2.1794	215.03	217.94	0.0000	4.5800	50.0000	0.0000	(0.0274)	(0.0030)	0.0000	1	(0.0304)	01/06/2025
600621.SH	12/05/2024	SDB3260961496	400.00	2.1794	860.13	871.74	0.0000	4.5800	50.0000	0.0000	(0.1094)	(0.0121)	0.0000	1	(0.1215)	01/06/2025
600621.SH	12/05/2024	SDB3260961496	100.00	2.1794	215.03	217.94	0.0000	4.5800	50.0000	0.0000	(0.0274)	(0.0030)	0.0000	1	(0.0304)	01/06/2025
600621.SH	12/05/2024	SDB3260961496	1,200.00	2.1794	2,580.38	2,615.23	0.0000	4.5800	50.0000	0.0000	(0.3283)	(0.0363)	0.0000	1	(0.3646)	01/06/2025
600621.SH	12/05/2024	SDB3260961496	200.00	2.1794	430.06	435.87	0.0000	4.5800	50.0000	0.0000	(0.0547)	(0.0061)	0.0000	1	(0.0608)	01/06/2025
600621.SH	12/05/2024	SDB3260961496	500.00	2.1794	1,075.16	1,089.68	0.0000	4.5800	50.0000	0.0000	(0.1368)	(0.0151)	0.0000	1	(0.1519)	01/06/2025
600621.SH	12/05/2024	SDB3260961496	800.00	2.1794	1,720.25	1,743.49	0.0000	4.5800	50.0000	0.0000	(0.2189)	(0.0242)	0.0000	1	(0.2431)	01/06/2025
600621.SH	12/05/2024	SDB3260961496	400.00	2.1794	860.13	871.74	0.0000	4.5800	50.0000	0.0000	(0.1094)	(0.0121)	0.0000	1	(0.1215)	01/06/2025
600621.SH	12/04/2024	SDB3260961496	1,400.00	2.1503	3,010.44	3,010.44	0.0000	4.5800	50.0000	0.0000	(0.3830)	(0.0418)	0.0000	1	(0.4248)	01/06/2025
600621.SH	12/04/2024	SDB3260961496	2,700.00	2.1503	5,805.85	5,805.85	0.0000	4.5800	50.0000	0.0000	(0.7386)	(0.0806)	0.0000	1	(0.8193)	01/06/2025
600621.SH	12/04/2024	SDB3260961496	600.00	2.1503	1,290.19	1,290.19	0.0000	4.5800	50.0000	0.0000	(0.1641)	(0.0179)	0.0000	1	(0.1821)	01/06/2025
600621.SH	12/04/2024	SDB3260961496	1,300.00	2.1503	2,795.41	2,795.41	0.0000	4.5800	50.0000	0.0000	(0.3556)	(0.0388)	0.0000	1	(0.3945)	01/06/2025
600621.SH	12/04/2024	SDB3260961496	400.00	2.1503	860.13	860.13	0.0000	4.5800	50.0000	0.0000	(0.1094)	(0.0119)	0.0000	1	(0.1214)	01/06/2025
600621.SH	12/04/2024	SDB3260961496	400.00	2.1503	860.13	860.13	0.0000	4.5800	50.0000	0.0000	(0.1094)	(0.0119)	0.0000	1	(0.1214)	01/06/2025
600621.SH	12/04/2024	SDB3260961496	1,900.00	2.1503	4,085.60	4,085.60	0.0000	4.5800	50.0000	0.0000	(0.5198)	(0.0567)	0.0000	1	(0.5765)	01/06/2025
600621.SH	12/04/2024	SDB3260961496	1,000.00	2.1503	2,150.32	2,150.32	0.0000	4.5800	50.0000	0.0000	(0.2736)	(0.0299)	0.0000	1	(0.3034)	01/06/2025
600621.SH	12/04/2024	SDB3260961496	9,500.00	2.1503	20,427.99	20,427.99	0.0000	4.5800	50.0000	0.0000	(2.5989)	(0.2837)	0.0000	1	(2.8826)	01/06/2025
600621.SH	12/04/2024	SDB3260961496	100.00	2.1503	215.03	215.03	0.0000	4.5800	50.0000	0.0000	(0.0274)	(0.0030)	0.0000	1	(0.0303)	01/06/2025
600621.SH	12/04/2024	SDB3260961496	700.00	2.1503	1,505.22	1,505.22	0.0000	4.5800	50.0000	0.0000	(0.1915)	(0.0209)	0.0000	1	(0.2124)	01/06/2025
600621.SH	12/04/2024	SDB3260961496	300.00	2.1503	645.09	645.09	0.0000	4.5800	50.0000	0.0000	(0.0821)	(0.0090)	0.0000	1	(0.0910)	01/06/2025
600621.SH	12/04/2024	SDB3260961496	400.00	2.1503	860.13	860.13	0.0000	4.5800	50.0000	0.0000	(0.1094)	(0.0119)	0.0000	1	(0.1214)	01/06/2025
600621.SH	12/04/2024	SDB3260961496	7,700.00	2.1503	16,557.43	16,557.43	0.0000	4.5800	50.0000	0.0000	(2.1065)	(0.2300)	0.0000	1	(2.3364)	01/06/2025
600621.SH	12/04/2024	SDB3260961496	12,800.00	2.1503	27,524.03	27,524.03	0.0000	4.5800	50.0000	0.0000	(3.5017)	(0.3823)	0.0000	1	(3.8839)	01/06/2025
600621.SH	12/04/2024	SDB3260961496	100.00	2.1503	215.03	215.03	0.0000	4.5800	50.0000	0.0000	(0.0274)	(0.0030)	0.0000	1	(0.0303)	01/06/2025
600621.SH	12/04/2024	SDB3260961496	400.00	2.1503	860.13	860.13	0.0000	4.5800	50.0000	0.0000	(0.1094)	(0.0119)	0.0000	1	(0.1214)	01/06/2025
600621.SH	12/04/2024	SDB3260961496	100.00	2.1503	215.03	215.03	0.0000	4.5800	50.0000	0.0000	(0.0274)	(0.0030)	0.0000	1	(0.0303)	01/06/2025
600621.SH	12/04/2024	SDB3260961496	1,200.00	2.1503	2,580.38	2,580.38	0.0000	4.5800	50.0000	0.0000	(0.3283)	(0.0358)	0.0000	1	(0.3641)	01/06/2025
600621.SH	12/04/2024	SDB3260961496	200.00	2.1503	430.06	430.06	0.0000	4.5800	50.0000	0.0000	(0.0547)	(0.0060)	0.0000	1	(0.0607)	01/06/2025
600621.SH	12/04/2024	SDB3260961496	500.00	2.1503	1,075.16	1,075.16	0.0000	4.5800	50.0000	0.0000	(0.1368)	(0.0149)	0.0000	1	(0.1517)	01/06/2025
600621.SH	12/04/2024	SDB3260961496	800.00	2.1503	1,720.25	1,720.25	0.0000	4.5800	50.0000	0.0000	(0.2189)	(0.0239)	0.0000	1	(0.2427)	01/06/2025
600621.SH	12/04/2024	SDB3260961496	400.00	2.1503	860.13	860.13	0.0000	4.5800	50.0000	0.0000	(0.1094)	(0.0119)	0.0000	1	(0.1214)	01/06/2025
TOTAL SHANGHAI CHINAFORTUNE CO LTD CMN CLASS A SERIES NORTHBOUND												(393.9473)	(45.7105)	0.0000	(439.6578)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHANGHAI ELECTRIC GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND																
601727.SH	01/03/2025	SDB3264054671	1,200.00	1.0972	1,508.33	1,316.64	0.0000	4.3300	50.0000	0.0000	(0.5443)	(0.0549)	0.0000	3	(0.5991)	01/06/2025
601727.SH	01/03/2025	SDB3264054671	3,800.00	1.0972	4,772.54	4,169.37	0.0000	4.3300	50.0000	0.0000	(1.7221)	(0.1737)	0.0000	3	(1.8958)	01/06/2025
601727.SH	01/02/2025	SDB3264054671	1,200.00	1.1173	1,508.33	1,340.74	0.0000	4.3300	50.0000	0.0000	(0.1814)	(0.0186)	0.0000	1	(0.2000)	01/06/2025
601727.SH	01/02/2025	SDB3264054671	3,800.00	1.1173	4,772.54	4,245.66	0.0000	4.3300	50.0000	0.0000	(0.5740)	(0.0590)	0.0000	1	(0.6330)	01/06/2025
601727.SH	12/31/2024	SDB3264054671	1,200.00	1.1364	1,508.33	1,363.63	0.0000	4.3300	50.0000	0.0000	(0.3628)	(0.0379)	0.0000	2	(0.4007)	01/06/2025
601727.SH	12/31/2024	SDB3264054671	3,800.00	1.1364	4,772.54	4,318.15	0.0000	4.3300	50.0000	0.0000	(1.1481)	(0.1199)	0.0000	2	(1.2680)	01/06/2025
601727.SH	12/30/2024	SDB3264054671	1,200.00	1.1170	1,508.33	1,340.39	0.0000	4.3300	50.0000	0.0000	(0.1814)	(0.0186)	0.0000	1	(0.2000)	01/06/2025
601727.SH	12/30/2024	SDB3264054671	3,800.00	1.1170	4,772.54	4,244.56	0.0000	4.3300	50.0000	0.0000	(0.5740)	(0.0590)	0.0000	1	(0.6330)	01/06/2025
601727.SH	12/27/2024	SDB3264054671	1,200.00	1.1845	1,508.33	1,397.37	0.0000	4.3300	50.0000	0.0000	(0.5443)	(0.0582)	0.0000	3	(0.6025)	01/06/2025
601727.SH	12/27/2024	SDB3264054671	3,800.00	1.1845	4,772.54	4,425.01	0.0000	4.3300	50.0000	0.0000	(1.7221)	(0.1844)	0.0000	3	(1.9065)	01/06/2025
601727.SH	12/26/2024	SDB3264054671	1,200.00	1.1499	1,508.33	1,379.82	0.0000	4.3300	50.0000	0.0000	(0.1814)	(0.0192)	0.0000	1	(0.2006)	01/06/2025
601727.SH	12/26/2024	SDB3264054671	3,800.00	1.1499	4,772.54	4,369.43	0.0000	4.3300	50.0000	0.0000	(0.5740)	(0.0607)	0.0000	1	(0.6347)	01/06/2025
601727.SH	12/24/2024	SDB3264054671	1,200.00	1.1499	1,508.33	1,379.82	0.0000	4.3300	50.0000	0.0000	(0.3628)	(0.0383)	0.0000	2	(0.4012)	01/06/2025
601727.SH	12/24/2024	SDB3264054671	3,800.00	1.1499	4,772.54	4,369.43	0.0000	4.3300	50.0000	0.0000	(1.1481)	(0.1214)	0.0000	2	(1.2694)	01/06/2025
601727.SH	12/23/2024	SDB3264054671	1,200.00	1.1563	1,508.33	1,387.58	0.0000	4.3300	50.0000	0.0000	(0.1814)	(0.0193)	0.0000	1	(0.2007)	01/06/2025
601727.SH	12/23/2024	SDB3264054671	3,800.00	1.1563	4,772.54	4,394.00	0.0000	4.3300	50.0000	0.0000	(0.5740)	(0.0610)	0.0000	1	(0.6351)	01/06/2025
601727.SH	12/20/2024	SDB3264054671	1,200.00	1.1533	1,508.33	1,384.01	0.0000	4.3300	50.0000	0.0000	(0.5443)	(0.0577)	0.0000	3	(0.6019)	01/06/2025
601727.SH	12/20/2024	SDB3264054671	3,800.00	1.1533	4,772.54	4,382.70	0.0000	4.3300	50.0000	0.0000	(1.7221)	(0.1826)	0.0000	3	(1.9047)	01/06/2025
601727.SH	12/19/2024	SDB3264054671	1,200.00	1.2089	1,508.33	1,450.73	0.0000	4.5800	50.0000	0.0000	(0.1919)	(0.0201)	0.0000	1	(0.2120)	01/06/2025
601727.SH	12/19/2024	SDB3264054671	3,800.00	1.2089	4,772.54	4,593.99	0.0000	4.5800	50.0000	0.0000	(0.6072)	(0.0638)	0.0000	1	(0.6710)	01/06/2025
601727.SH	12/18/2024	SDB3264054671	1,200.00	1.1895	1,508.33	1,427.43	0.0000	4.5800	50.0000	0.0000	(0.1919)	(0.0198)	0.0000	1	(0.2117)	01/06/2025
601727.SH	12/18/2024	SDB3264054671	3,800.00	1.1895	4,772.54	4,520.18	0.0000	4.5800	50.0000	0.0000	(0.6072)	(0.0628)	0.0000	1	(0.6700)	01/06/2025
601727.SH	12/17/2024	SDB3264054671	1,200.00	1.2331	1,508.33	1,479.74	0.0000	4.5800	50.0000	0.0000	(0.1919)	(0.0206)	0.0000	1	(0.2124)	01/06/2025
601727.SH	12/17/2024	SDB3264054671	3,800.00	1.2331	4,772.54	4,685.84	0.0000	4.5800	50.0000	0.0000	(0.6072)	(0.0651)	0.0000	1	(0.6723)	01/06/2025
601727.SH	12/16/2024	SDB3264054671	1,200.00	1.2554	1,508.33	1,506.48	0.0000	4.5800	50.0000	0.0000	(0.1919)	(0.0209)	0.0000	1	(0.2128)	01/06/2025
601727.SH	12/16/2024	SDB3264054671	3,800.00	1.2554	4,772.54	4,770.52	0.0000	4.5800	50.0000	0.0000	(0.6072)	(0.0663)	0.0000	1	(0.6734)	01/06/2025
601727.SH	12/13/2024	SDB3264054671	1,200.00	1.2569	1,508.33	1,508.33	0.0000	4.5800	50.0000	0.0000	(0.5757)	(0.0628)	0.0000	3	(0.6385)	01/06/2025
601727.SH	12/13/2024	SDB3264054671	3,800.00	1.2559	4,772.54	4,772.54	0.0000	4.5800	50.0000	0.0000	(1.8215)	(0.1989)	0.0000	3	(2.0204)	01/06/2025
601727.SH	12/06/2024	SDB3263530578	2,400.00	1.3357	2,891.41	3,205.70	0.0000	4.5800	50.0000	0.0000	(1.1036)	(0.1336)	0.0000	3	(1.2371)	01/06/2025
601727.SH	12/06/2024	SDB3263530578	1,800.00	1.3357	2,145.39	2,404.27	0.0000	4.5800	50.0000	0.0000	(0.8188)	(0.1002)	0.0000	3	(0.9190)	01/06/2025
601727.SH	12/05/2024	SDB3263530578	2,400.00	1.2048	2,891.41	2,891.41	0.0000	4.5800	50.0000	0.0000	(0.3679)	(0.0402)	0.0000	1	(0.4080)	01/06/2025
601727.SH	12/05/2024	SDB3263530578	1,800.00	1.1919	2,145.39	2,145.39	0.0000	4.5800	50.0000	0.0000	(0.2729)	(0.0298)	0.0000	1	(0.3027)	01/06/2025
TOTAL SHANGHAI ELECTRIC GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND												(20.9993)	(2.2491)	0.0000	(23.2483)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHANGHAI HANBELL PRECISE MACHINERY CO., LTD. CMN CLASS A SERIES NORTHBOUND																
002158.ZK	01/03/2025	SDB3260122972	1,100.00	2.6130	2,884.58	2,874.34	0.0000	4.3300	50.0000	0.0000	(1.0409)	(0.1198)	0.0000	3	(1.1606)	01/06/2025
002158.ZK	01/03/2025	SDB3260122972	600.00	2.6130	1,577.15	1,567.82	0.0000	4.3300	50.0000	0.0000	(0.5691)	(0.0653)	0.0000	3	(0.6344)	01/06/2025
002158.ZK	01/03/2025	SDB3260122972	100.00	2.6130	263.36	261.30	0.0000	4.3300	50.0000	0.0000	(0.0950)	(0.0109)	0.0000	3	(0.1059)	01/06/2025
002158.ZK	01/03/2025	SDB3260122972	28,200.00	2.6130	71,550.76	73,687.67	0.0000	4.3300	50.0000	0.0000	(25.8179)	(3.0703)	0.0000	3	(28.8882)	01/06/2025
002158.ZK	01/03/2025	SDB3260122972	5,500.00	2.6130	13,954.94	14,371.71	0.0000	4.3300	50.0000	0.0000	(5.0354)	(0.5988)	0.0000	3	(5.6342)	01/06/2025
002158.ZK	01/03/2025	SDB3260122972	20,700.00	2.6130	52,521.30	54,089.89	0.0000	4.3300	50.0000	0.0000	(18.9514)	(2.2537)	0.0000	3	(21.2052)	01/06/2025
002158.ZK	01/03/2025	SDB3260122972	14,300.00	2.6130	36,282.83	37,366.44	0.0000	4.3300	50.0000	0.0000	(13.0921)	(1.5569)	0.0000	3	(14.6490)	01/06/2025
002158.ZK	01/03/2025	SDB3260122972	3,600.00	2.6130	9,134.14	9,406.94	0.0000	4.3300	50.0000	0.0000	(3.2959)	(0.3920)	0.0000	3	(3.6879)	01/06/2025
002158.ZK	01/03/2025	SDB3260122972	7,100.00	2.6130	18,014.55	18,552.57	0.0000	4.3300	50.0000	0.0000	(6.5003)	(0.7730)	0.0000	3	(7.2733)	01/06/2025
002158.ZK	01/03/2025	SDB3260122972	11,800.00	2.6130	29,939.68	30,833.85	0.0000	4.3300	50.0000	0.0000	(10.8032)	(1.2847)	0.0000	3	(12.0880)	01/06/2025
002158.ZK	01/03/2025	SDB3260122972	12,000.00	2.6130	30,447.13	31,356.46	0.0000	4.3300	50.0000	0.0000	(10.9863)	(1.3065)	0.0000	3	(12.2929)	01/06/2025
002158.ZK	01/03/2025	SDB3260122972	5,000.00	2.6130	12,686.31	13,065.19	0.0000	4.3300	50.0000	0.0000	(4.5776)	(0.5444)	0.0000	3	(5.1220)	01/06/2025
002158.ZK	01/03/2025	SDB3260122972	4,800.00	2.6130	12,178.85	12,542.58	0.0000	4.3300	50.0000	0.0000	(4.3945)	(0.5226)	0.0000	3	(4.9171)	01/06/2025
002158.ZK	01/03/2025	SDB3260122972	4,900.00	2.6130	12,432.58	12,803.89	0.0000	4.3300	50.0000	0.0000	(4.4861)	(0.5335)	0.0000	3	(5.0196)	01/06/2025
002158.ZK	01/03/2025	SDB3260122972	2,100.00	2.6130	5,328.25	5,487.38	0.0000	4.3300	50.0000	0.0000	(1.9226)	(0.2286)	0.0000	3	(2.1513)	01/06/2025
002158.ZK	01/03/2025	SDB3260122972	1,500.00	2.6130	3,805.89	3,919.56	0.0000	4.3300	50.0000	0.0000	(1.3733)	(0.1633)	0.0000	3	(1.5366)	01/06/2025
002158.ZK	01/03/2025	SDB3260122972	3,100.00	2.6130	7,865.51	8,100.42	0.0000	4.3300	50.0000	0.0000	(2.8381)	(0.3375)	0.0000	3	(3.1757)	01/06/2025
002158.ZK	01/03/2025	SDB3260122972	2,500.00	2.6130	6,343.15	6,532.60	0.0000	4.3300	50.0000	0.0000	(2.2888)	(0.2722)	0.0000	3	(2.5610)	01/06/2025
002158.ZK	01/03/2025	SDB3260122972	2,800.00	2.6130	7,104.33	7,316.51	0.0000	4.3300	50.0000	0.0000	(2.5635)	(0.3049)	0.0000	3	(2.8683)	01/06/2025
002158.ZK	01/03/2025	SDB3260122972	500.00	2.6130	1,268.63	1,306.52	0.0000	4.3300	50.0000	0.0000	(0.4578)	(0.0544)	0.0000	3	(0.5122)	01/06/2025
002158.ZK	01/03/2025	SDB3260122972	800.00	2.6130	2,029.81	2,090.43	0.0000	4.3300	50.0000	0.0000	(0.7324)	(0.0871)	0.0000	3	(0.8195)	01/06/2025
002158.ZK	01/03/2025	SDB3260122972	1,600.00	2.6130	4,059.62	4,180.86	0.0000	4.3300	50.0000	0.0000	(1.4648)	(0.1742)	0.0000	3	(1.6390)	01/06/2025
002158.ZK	01/03/2025	SDB3260122972	13,100.00	2.6130	33,238.12	34,230.80	0.0000	4.3300	50.0000	0.0000	(11.9934)	(1.4263)	0.0000	3	(13.4197)	01/06/2025
002158.ZK	01/03/2025	SDB3260122972	28,600.00	2.6130	72,565.66	74,732.89	0.0000	4.3300	50.0000	0.0000	(26.1841)	(3.1139)	0.0000	3	(29.2980)	01/06/2025
002158.ZK	01/03/2025	SDB3260122972	3,100.00	2.6130	7,865.51	8,100.42	0.0000	4.3300	50.0000	0.0000	(2.8381)	(0.3375)	0.0000	3	(3.1757)	01/06/2025
002158.ZK	01/03/2025	SDB3260122972	1,300.00	2.6130	3,298.44	3,396.95	0.0000	4.3300	50.0000	0.0000	(1.1902)	(0.1415)	0.0000	3	(1.3317)	01/06/2025
002158.ZK	01/03/2025	SDB3260122972	2,300.00	2.6130	5,835.70	6,009.99	0.0000	4.3300	50.0000	0.0000	(2.1057)	(0.2504)	0.0000	3	(2.3561)	01/06/2025
002158.ZK	01/03/2025	SDB3260122972	7,900.00	2.6130	20,044.36	20,643.00	0.0000	4.3300	50.0000	0.0000	(7.2327)	(0.8601)	0.0000	3	(8.0928)	01/06/2025
002158.ZK	01/03/2025	SDB3260122972	3,800.00	2.6130	9,641.59	9,929.54	0.0000	4.3300	50.0000	0.0000	(3.4790)	(0.4137)	0.0000	3	(3.8927)	01/06/2025
002158.ZK	01/03/2025	SDB3260122972	13,000.00	2.6130	32,984.39	33,969.49	0.0000	4.3300	50.0000	0.0000	(11.9019)	(1.4154)	0.0000	3	(13.3173)	01/06/2025
002158.ZK	01/03/2025	SDB3260122972	16,700.00	2.6130	42,372.26	43,637.73	0.0000	4.3300	50.0000	0.0000	(15.2893)	(1.8182)	0.0000	3	(17.1076)	01/06/2025
002158.ZK	01/03/2025	SDB3260122972	3,300.00	2.6130	8,372.96	8,623.03	0.0000	4.3300	50.0000	0.0000	(3.0212)	(0.3593)	0.0000	3	(3.3805)	01/06/2025
002158.ZK	01/03/2025	SDB3260122972	700.00	2.6130	1,776.08	1,829.13	0.0000	4.3300	50.0000	0.0000	(0.6409)	(0.0762)	0.0000	3	(0.7171)	01/06/2025
002158.ZK	01/03/2025	SDB3260122972	12,200.00	2.6130	30,954.58	31,879.06	0.0000	4.3300	50.0000	0.0000	(11.1694)	(1.3283)	0.0000	3	(12.4977)	01/06/2025
002158.ZK	01/03/2025	SDB3260122972	19,600.00	2.6130	49,730.32	51,215.54	0.0000	4.3300	50.0000	0.0000	(17.9444)	(2.1340)	0.0000	3	(20.0783)	01/06/2025
002158.ZK	01/02/2025	SDB3260122972	1,100.00	2.6357	2,884.58	2,899.32	0.0000	4.3300	50.0000	0.0000	(0.3470)	(0.0403)	0.0000	1	(0.3872)	01/06/2025
002158.ZK	01/02/2025	SDB3260122972	600.00	2.6357	1,577.15	1,581.44	0.0000	4.3300	50.0000	0.0000	(0.1897)	(0.0220)	0.0000	1	(0.2117)	01/06/2025
002158.ZK	01/02/2025	SDB3260122972	100.00	2.6357	263.36	263.57	0.0000	4.3300	50.0000	0.0000	(0.0317)	(0.0037)	0.0000	1	(0.0353)	01/06/2025
002158.ZK	01/02/2025	SDB3260122972	28,200.00	2.6357	71,550.76	74,327.90	0.0000	4.3300	50.0000	0.0000	(8.6060)	(1.0323)	0.0000	1	(9.6383)	01/06/2025
002158.ZK	01/02/2025	SDB3260122972	5,500.00	2.6357	13,954.94	14,496.58	0.0000	4.3300	50.0000	0.0000	(1.6785)	(0.2013)	0.0000	1	(1.8798)	01/06/2025
002158.ZK	01/02/2025	SDB3260122972	20,700.00	2.6357	52,521.30	54,559.84	0.0000	4.3300	50.0000	0.0000	(6.3171)	(0.7578)	0.0000	1	(7.0749)	01/06/2025
002158.ZK	01/02/2025	SDB3260122972	14,300.00	2.6357	36,282.83	37,691.10	0.0000	4.3300	50.0000	0.0000	(4.3640)	(0.5235)	0.0000	1	(4.8875)	01/06/2025
002158.ZK	01/02/2025	SDB3260122972	3,600.00	2.6357	9,134.14	9,488.67	0.0000	4.3300	50.0000	0.0000	(1.0986)	(0.1318)	0.0000	1	(1.2304)	01/06/2025
002158.ZK	01/02/2025	SDB3260122972	7,100.00	2.6357	18,014.55	18,713.76	0.0000	4.3300	50.0000	0.0000	(2.1668)	(0.2599)	0.0000	1	(2.4267)	01/06/2025
002158.ZK	01/02/2025	SDB3260122972	11,800.00	2.6357	29,939.68	31,101.74	0.0000	4.3300	50.0000	0.0000	(3.6011)	(0.4320)	0.0000	1	(4.0330)	01/06/2025
002158.ZK	01/02/2025	SDB3260122972	12,000.00	2.6357	30,447.13	31,628.89	0.0000	4.3300	50.0000	0.0000	(3.6621)	(0.4393)	0.0000	1	(4.1014)	01/06/2025
002158.ZK	01/02/2025	SDB3260122972	5,000.00	2.6357	12,686.31	13,178.70	0.0000	4.3300	50.0000	0.0000	(1.5259)	(0.1830)	0.0000	1	(1.7089)	01/06/2025
002158.ZK	01/02/2025	SDB3260122972	4,800.00	2.6357	12,178.85	12,651.56	0.0000	4.3300	50.0000	0.0000	(1.4648)	(0.1757)	0.0000	1	(1.6406)	01/06/2025
002158.ZK	01/02/2025	SDB3260122972	4,900.00	2.6357	12,432.58	12,915.13	0.0000	4.3300	50.0000	0.0000	(1.4954)	(0.1794)	0.0000	1	(1.6747)	01/06/2025
002158.ZK	01/02/2025	SDB3260122972	2,100.00	2.6357	5,328.25	5,535.06	0.0000	4.3300	50.0000	0.0000	(0.6409)	(0.0769)	0.0000	1	(0.7177)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHANGHAI HANBELL PRECISE MACHINERY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002158.ZK	01/02/2025	SDB3260122972	1,500.00	2.6357	3,805.89	3,953.61	0.0000	4.3300	50.0000	0.0000	(0.4578)	(0.0549)	0.0000	1	(0.5127)	01/06/2025
002158.ZK	01/02/2025	SDB3260122972	3,100.00	2.6357	7,865.51	8,170.80	0.0000	4.3300	50.0000	0.0000	(0.9460)	(0.1135)	0.0000	1	(1.0595)	01/06/2025
002158.ZK	01/02/2025	SDB3260122972	2,500.00	2.6357	6,343.15	6,589.35	0.0000	4.3300	50.0000	0.0000	(0.7629)	(0.0915)	0.0000	1	(0.8545)	01/06/2025
002158.ZK	01/02/2025	SDB3260122972	2,800.00	2.6357	7,104.33	7,380.07	0.0000	4.3300	50.0000	0.0000	(0.8545)	(0.1025)	0.0000	1	(0.9570)	01/06/2025
002158.ZK	01/02/2025	SDB3260122972	500.00	2.6357	1,268.63	1,317.87	0.0000	4.3300	50.0000	0.0000	(0.1526)	(0.0183)	0.0000	1	(0.1709)	01/06/2025
002158.ZK	01/02/2025	SDB3260122972	800.00	2.6357	2,029.81	2,108.59	0.0000	4.3300	50.0000	0.0000	(0.2441)	(0.0293)	0.0000	1	(0.2734)	01/06/2025
002158.ZK	01/02/2025	SDB3260122972	1,600.00	2.6357	4,059.62	4,217.19	0.0000	4.3300	50.0000	0.0000	(0.4883)	(0.0586)	0.0000	1	(0.5469)	01/06/2025
002158.ZK	01/02/2025	SDB3260122972	13,100.00	2.6357	33,238.12	34,528.21	0.0000	4.3300	50.0000	0.0000	(3.9978)	(0.4796)	0.0000	1	(4.4774)	01/06/2025
002158.ZK	01/02/2025	SDB3260122972	28,600.00	2.6357	72,565.66	75,382.19	0.0000	4.3300	50.0000	0.0000	(8.7280)	(1.0470)	0.0000	1	(9.7750)	01/06/2025
002158.ZK	01/02/2025	SDB3260122972	3,100.00	2.6357	7,865.51	8,170.80	0.0000	4.3300	50.0000	0.0000	(0.9460)	(0.1135)	0.0000	1	(1.0595)	01/06/2025
002158.ZK	01/02/2025	SDB3260122972	1,300.00	2.6357	3,298.44	3,426.46	0.0000	4.3300	50.0000	0.0000	(0.3967)	(0.0476)	0.0000	1	(0.4443)	01/06/2025
002158.ZK	01/02/2025	SDB3260122972	2,300.00	2.6357	5,835.70	6,062.20	0.0000	4.3300	50.0000	0.0000	(0.7019)	(0.0842)	0.0000	1	(0.7861)	01/06/2025
002158.ZK	01/02/2025	SDB3260122972	7,900.00	2.6357	20,044.36	20,822.35	0.0000	4.3300	50.0000	0.0000	(2.4109)	(0.2892)	0.0000	1	(2.7001)	01/06/2025
002158.ZK	01/02/2025	SDB3260122972	3,800.00	2.6357	9,641.59	10,015.82	0.0000	4.3300	50.0000	0.0000	(1.1597)	(0.1391)	0.0000	1	(1.2988)	01/06/2025
002158.ZK	01/02/2025	SDB3260122972	13,000.00	2.6357	32,984.39	34,264.63	0.0000	4.3300	50.0000	0.0000	(3.9673)	(0.4759)	0.0000	1	(4.4432)	01/06/2025
002158.ZK	01/02/2025	SDB3260122972	16,700.00	2.6357	42,372.26	44,016.87	0.0000	4.3300	50.0000	0.0000	(5.0964)	(0.6113)	0.0000	1	(5.7078)	01/06/2025
002158.ZK	01/02/2025	SDB3260122972	3,300.00	2.6357	8,372.96	8,697.95	0.0000	4.3300	50.0000	0.0000	(1.0071)	(0.1208)	0.0000	1	(1.1279)	01/06/2025
002158.ZK	01/02/2025	SDB3260122972	700.00	2.6357	1,776.08	1,845.02	0.0000	4.3300	50.0000	0.0000	(0.2136)	(0.0256)	0.0000	1	(0.2392)	01/06/2025
002158.ZK	01/02/2025	SDB3260122972	12,200.00	2.6357	30,954.58	32,156.04	0.0000	4.3300	50.0000	0.0000	(3.7231)	(0.4466)	0.0000	1	(4.1698)	01/06/2025
002158.ZK	01/02/2025	SDB3260122972	19,600.00	2.6357	49,730.32	51,660.52	0.0000	4.3300	50.0000	0.0000	(5.9815)	(0.7175)	0.0000	1	(6.6990)	01/06/2025
002158.ZK	12/31/2024	SDB3260122972	1,100.00	2.6342	2,884.58	2,897.57	0.0000	4.3300	50.0000	0.0000	(0.6939)	(0.0805)	0.0000	2	(0.7744)	01/06/2025
002158.ZK	12/31/2024	SDB3260122972	600.00	2.6342	1,577.15	1,580.49	0.0000	4.3300	50.0000	0.0000	(0.3794)	(0.0439)	0.0000	2	(0.4233)	01/06/2025
002158.ZK	12/31/2024	SDB3260122972	100.00	2.6342	263.36	263.42	0.0000	4.3300	50.0000	0.0000	(0.0634)	(0.0073)	0.0000	2	(0.0707)	01/06/2025
002158.ZK	12/31/2024	SDB3260122972	28,200.00	2.6342	71,550.76	74,283.17	0.0000	4.3300	50.0000	0.0000	(17.2119)	(2.0634)	0.0000	2	(19.2754)	01/06/2025
002158.ZK	12/31/2024	SDB3260122972	5,500.00	2.6342	13,954.94	14,487.85	0.0000	4.3300	50.0000	0.0000	(3.3569)	(0.4024)	0.0000	2	(3.7594)	01/06/2025
002158.ZK	12/31/2024	SDB3260122972	20,700.00	2.6342	52,521.30	54,527.01	0.0000	4.3300	50.0000	0.0000	(12.6343)	(1.5146)	0.0000	2	(14.1489)	01/06/2025
002158.ZK	12/31/2024	SDB3260122972	14,300.00	2.6342	36,282.83	37,668.42	0.0000	4.3300	50.0000	0.0000	(8.7280)	(1.0463)	0.0000	2	(9.7744)	01/06/2025
002158.ZK	12/31/2024	SDB3260122972	3,600.00	2.6342	9,134.14	9,482.96	0.0000	4.3300	50.0000	0.0000	(2.1973)	(0.2634)	0.0000	2	(2.4607)	01/06/2025
002158.ZK	12/31/2024	SDB3260122972	7,100.00	2.6342	18,014.55	18,702.50	0.0000	4.3300	50.0000	0.0000	(4.3335)	(0.5195)	0.0000	2	(4.8530)	01/06/2025
002158.ZK	12/31/2024	SDB3260122972	11,800.00	2.6342	29,939.68	31,083.03	0.0000	4.3300	50.0000	0.0000	(7.2022)	(0.8634)	0.0000	2	(8.0656)	01/06/2025
002158.ZK	12/31/2024	SDB3260122972	12,000.00	2.6342	30,447.13	31,609.86	0.0000	4.3300	50.0000	0.0000	(7.3242)	(0.8781)	0.0000	2	(8.2023)	01/06/2025
002158.ZK	12/31/2024	SDB3260122972	5,000.00	2.6342	12,686.31	13,170.77	0.0000	4.3300	50.0000	0.0000	(3.0518)	(0.3659)	0.0000	2	(3.4176)	01/06/2025
002158.ZK	12/31/2024	SDB3260122972	4,800.00	2.6342	12,178.85	12,643.94	0.0000	4.3300	50.0000	0.0000	(2.9297)	(0.3512)	0.0000	2	(3.2809)	01/06/2025
002158.ZK	12/31/2024	SDB3260122972	4,900.00	2.6342	12,432.58	12,907.36	0.0000	4.3300	50.0000	0.0000	(2.9907)	(0.3585)	0.0000	2	(3.3493)	01/06/2025
002158.ZK	12/31/2024	SDB3260122972	2,100.00	2.6342	5,328.25	5,531.73	0.0000	4.3300	50.0000	0.0000	(1.2817)	(0.1537)	0.0000	2	(1.4354)	01/06/2025
002158.ZK	12/31/2024	SDB3260122972	1,500.00	2.6342	3,805.89	3,951.23	0.0000	4.3300	50.0000	0.0000	(0.9155)	(0.1098)	0.0000	2	(1.0253)	01/06/2025
002158.ZK	12/31/2024	SDB3260122972	3,100.00	2.6342	7,865.51	8,165.88	0.0000	4.3300	50.0000	0.0000	(1.8921)	(0.2268)	0.0000	2	(2.1189)	01/06/2025
002158.ZK	12/31/2024	SDB3260122972	2,500.00	2.6342	6,343.15	6,585.39	0.0000	4.3300	50.0000	0.0000	(1.5259)	(0.1829)	0.0000	2	(1.7088)	01/06/2025
002158.ZK	12/31/2024	SDB3260122972	2,800.00	2.6342	7,104.33	7,375.63	0.0000	4.3300	50.0000	0.0000	(1.7090)	(0.2049)	0.0000	2	(1.9139)	01/06/2025
002158.ZK	12/31/2024	SDB3260122972	500.00	2.6342	1,268.63	1,317.08	0.0000	4.3300	50.0000	0.0000	(0.3052)	(0.0366)	0.0000	2	(0.3418)	01/06/2025
002158.ZK	12/31/2024	SDB3260122972	800.00	2.6342	2,029.81	2,107.32	0.0000	4.3300	50.0000	0.0000	(0.4883)	(0.0585)	0.0000	2	(0.5468)	01/06/2025
002158.ZK	12/31/2024	SDB3260122972	1,600.00	2.6342	4,059.62	4,214.65	0.0000	4.3300	50.0000	0.0000	(0.9766)	(0.1171)	0.0000	2	(1.0936)	01/06/2025
002158.ZK	12/31/2024	SDB3260122972	13,100.00	2.6342	33,238.12	34,507.43	0.0000	4.3300	50.0000	0.0000	(7.9956)	(0.9585)	0.0000	2	(8.9542)	01/06/2025
002158.ZK	12/31/2024	SDB3260122972	28,600.00	2.6342	72,565.66	75,336.83	0.0000	4.3300	50.0000	0.0000	(17.4561)	(2.0927)	0.0000	2	(19.5488)	01/06/2025
002158.ZK	12/31/2024	SDB3260122972	3,100.00	2.6342	7,865.51	8,165.88	0.0000	4.3300	50.0000	0.0000	(1.8921)	(0.2268)	0.0000	2	(2.1189)	01/06/2025
002158.ZK	12/31/2024	SDB3260122972	1,300.00	2.6342	3,298.44	3,424.40	0.0000	4.3300	50.0000	0.0000	(0.7935)	(0.0951)	0.0000	2	(0.8886)	01/06/2025
002158.ZK	12/31/2024	SDB3260122972	2,300.00	2.6342	5,835.70	6,058.56	0.0000	4.3300	50.0000	0.0000	(1.4038)	(0.1683)	0.0000	2	(1.5721)	01/06/2025
002158.ZK	12/31/2024	SDB3260122972	7,900.00	2.6342	20,044.36	20,809.82	0.0000	4.3300	50.0000	0.0000	(4.8218)	(0.5781)	0.0000	2	(5.3998)	01/06/2025
002158.ZK	12/31/2024	SDB3260122972	3,800.00	2.6342	9,641.59	10,009.79	0.0000	4.3300	50.0000	0.0000	(2.3193)	(0.2780)	0.0000	2	(2.5974)	01/06/2025
002158.ZK	12/31/2024	SDB3260122972	13,000.00	2.6342	32,984.39	34,244.01	0.0000	4.3300	50.0000	0.0000	(7.9346)	(0.9512)	0.0000	2	(8.8858)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHANGHAI HANBELL PRECISE MACHINERY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002158.ZK	12/31/2024	SDB3260122972	16,700.00	2.6342	42,372.26	43,990.39	0.0000	4.3300	50.0000	0.0000	(10.1929)	(1.2220)	0.0000	2	(11.4148)	01/06/2025
002158.ZK	12/31/2024	SDB3260122972	3,300.00	2.6342	8,372.96	8,692.71	0.0000	4.3300	50.0000	0.0000	(2.0142)	(0.2415)	0.0000	2	(2.2556)	01/06/2025
002158.ZK	12/31/2024	SDB3260122972	700.00	2.6342	1,776.08	1,843.91	0.0000	4.3300	50.0000	0.0000	(0.4272)	(0.0512)	0.0000	2	(0.4785)	01/06/2025
002158.ZK	12/31/2024	SDB3260122972	12,200.00	2.6342	30,954.58	32,136.69	0.0000	4.3300	50.0000	0.0000	(7.4463)	(0.8927)	0.0000	2	(8.3390)	01/06/2025
002158.ZK	12/31/2024	SDB3260122972	19,600.00	2.6342	49,730.32	51,629.44	0.0000	4.3300	50.0000	0.0000	(11.9629)	(1.4342)	0.0000	2	(13.3971)	01/06/2025
002158.ZK	12/30/2024	SDB3260122972	100.00	2.5748	263.36	257.48	0.0000	4.3300	50.0000	0.0000	(0.0317)	(0.0036)	0.0000	1	(0.0353)	01/06/2025
002158.ZK	12/30/2024	SDB3260122972	28,200.00	2.5748	71,550.76	72,610.07	0.0000	4.3300	50.0000	0.0000	(8.6060)	(1.0085)	0.0000	1	(9.6144)	01/06/2025
002158.ZK	12/30/2024	SDB3260122972	5,500.00	2.5748	13,954.94	14,161.54	0.0000	4.3300	50.0000	0.0000	(1.6785)	(0.1967)	0.0000	1	(1.8752)	01/06/2025
002158.ZK	12/30/2024	SDB3260122972	20,700.00	2.5748	52,521.30	53,298.88	0.0000	4.3300	50.0000	0.0000	(6.3171)	(0.7403)	0.0000	1	(7.0574)	01/06/2025
002158.ZK	12/30/2024	SDB3260122972	14,300.00	2.5748	36,282.83	36,820.00	0.0000	4.3300	50.0000	0.0000	(4.3640)	(0.5114)	0.0000	1	(4.8754)	01/06/2025
002158.ZK	12/30/2024	SDB3260122972	3,600.00	2.5748	9,134.14	9,269.37	0.0000	4.3300	50.0000	0.0000	(1.0986)	(0.1287)	0.0000	1	(1.2274)	01/06/2025
002158.ZK	12/30/2024	SDB3260122972	7,100.00	2.5748	18,014.55	18,281.26	0.0000	4.3300	50.0000	0.0000	(2.1668)	(0.2539)	0.0000	1	(2.4207)	01/06/2025
002158.ZK	12/30/2024	SDB3260122972	11,800.00	2.5748	29,939.68	30,382.94	0.0000	4.3300	50.0000	0.0000	(3.6011)	(0.4220)	0.0000	1	(4.0231)	01/06/2025
002158.ZK	12/30/2024	SDB3260122972	12,000.00	2.5748	30,447.13	30,897.90	0.0000	4.3300	50.0000	0.0000	(3.6621)	(0.4291)	0.0000	1	(4.0913)	01/06/2025
002158.ZK	12/30/2024	SDB3260122972	5,000.00	2.5748	12,686.31	12,874.13	0.0000	4.3300	50.0000	0.0000	(1.5259)	(0.1788)	0.0000	1	(1.7047)	01/06/2025
002158.ZK	12/30/2024	SDB3260122972	4,800.00	2.5748	12,178.85	12,359.16	0.0000	4.3300	50.0000	0.0000	(1.4648)	(0.1717)	0.0000	1	(1.6365)	01/06/2025
002158.ZK	12/30/2024	SDB3260122972	4,900.00	2.5748	12,432.58	12,616.64	0.0000	4.3300	50.0000	0.0000	(1.4954)	(0.1752)	0.0000	1	(1.6706)	01/06/2025
002158.ZK	12/30/2024	SDB3260122972	2,100.00	2.5748	5,328.25	5,407.13	0.0000	4.3300	50.0000	0.0000	(0.6409)	(0.0751)	0.0000	1	(0.7160)	01/06/2025
002158.ZK	12/30/2024	SDB3260122972	1,500.00	2.5748	3,805.89	3,862.24	0.0000	4.3300	50.0000	0.0000	(0.4578)	(0.0536)	0.0000	1	(0.5114)	01/06/2025
002158.ZK	12/30/2024	SDB3260122972	3,100.00	2.5748	7,865.51	7,981.96	0.0000	4.3300	50.0000	0.0000	(0.9460)	(0.1109)	0.0000	1	(1.0569)	01/06/2025
002158.ZK	12/30/2024	SDB3260122972	2,500.00	2.5748	6,343.15	6,437.06	0.0000	4.3300	50.0000	0.0000	(0.7629)	(0.0894)	0.0000	1	(0.8523)	01/06/2025
002158.ZK	12/30/2024	SDB3260122972	2,800.00	2.5748	7,104.33	7,209.51	0.0000	4.3300	50.0000	0.0000	(0.8545)	(0.1001)	0.0000	1	(0.9546)	01/06/2025
002158.ZK	12/30/2024	SDB3260122972	500.00	2.5748	1,268.63	1,287.41	0.0000	4.3300	50.0000	0.0000	(0.1526)	(0.0179)	0.0000	1	(0.1705)	01/06/2025
002158.ZK	12/30/2024	SDB3260122972	800.00	2.5748	2,029.81	2,059.86	0.0000	4.3300	50.0000	0.0000	(0.2441)	(0.0286)	0.0000	1	(0.2728)	01/06/2025
002158.ZK	12/30/2024	SDB3260122972	1,600.00	2.5748	4,059.62	4,119.72	0.0000	4.3300	50.0000	0.0000	(0.4883)	(0.0572)	0.0000	1	(0.5455)	01/06/2025
002158.ZK	12/30/2024	SDB3260122972	13,100.00	2.5748	33,238.12	33,730.21	0.0000	4.3300	50.0000	0.0000	(3.9978)	(0.4685)	0.0000	1	(4.4663)	01/06/2025
002158.ZK	12/30/2024	SDB3260122972	28,600.00	2.5748	72,565.66	73,640.00	0.0000	4.3300	50.0000	0.0000	(8.7280)	(1.0228)	0.0000	1	(9.7508)	01/06/2025
002158.ZK	12/30/2024	SDB3260122972	3,100.00	2.5748	7,865.51	7,981.96	0.0000	4.3300	50.0000	0.0000	(0.9460)	(0.1109)	0.0000	1	(1.0569)	01/06/2025
002158.ZK	12/30/2024	SDB3260122972	1,300.00	2.5748	3,298.44	3,347.27	0.0000	4.3300	50.0000	0.0000	(0.3967)	(0.0465)	0.0000	1	(0.4432)	01/06/2025
002158.ZK	12/30/2024	SDB3260122972	2,300.00	2.5748	5,835.70	5,922.10	0.0000	4.3300	50.0000	0.0000	(0.7019)	(0.0823)	0.0000	1	(0.7842)	01/06/2025
002158.ZK	12/30/2024	SDB3260122972	7,900.00	2.5748	20,044.36	20,341.12	0.0000	4.3300	50.0000	0.0000	(2.4109)	(0.2825)	0.0000	1	(2.6934)	01/06/2025
002158.ZK	12/30/2024	SDB3260122972	3,800.00	2.5748	9,641.59	9,784.34	0.0000	4.3300	50.0000	0.0000	(1.1597)	(0.1359)	0.0000	1	(1.2956)	01/06/2025
002158.ZK	12/30/2024	SDB3260122972	13,000.00	2.5748	32,984.39	33,472.72	0.0000	4.3300	50.0000	0.0000	(3.9673)	(0.4649)	0.0000	1	(4.4322)	01/06/2025
002158.ZK	12/30/2024	SDB3260122972	16,700.00	2.5748	42,372.26	42,999.58	0.0000	4.3300	50.0000	0.0000	(5.0964)	(0.5972)	0.0000	1	(5.6937)	01/06/2025
002158.ZK	12/30/2024	SDB3260122972	3,300.00	2.5748	8,372.96	8,496.92	0.0000	4.3300	50.0000	0.0000	(1.0071)	(0.1180)	0.0000	1	(1.1251)	01/06/2025
002158.ZK	12/30/2024	SDB3260122972	700.00	2.5748	1,776.08	1,802.38	0.0000	4.3300	50.0000	0.0000	(0.2136)	(0.0250)	0.0000	1	(0.2387)	01/06/2025
002158.ZK	12/30/2024	SDB3260122972	12,200.00	2.5748	30,954.58	31,412.87	0.0000	4.3300	50.0000	0.0000	(3.7231)	(0.4363)	0.0000	1	(4.1594)	01/06/2025
002158.ZK	12/30/2024	SDB3260122972	19,600.00	2.5748	49,730.32	50,466.57	0.0000	4.3300	50.0000	0.0000	(5.9815)	(0.7009)	0.0000	1	(6.6824)	01/06/2025
002158.ZK	12/27/2024	SDB3260122972	100.00	2.6382	263.36	263.82	0.0000	4.3300	50.0000	0.0000	(0.0950)	(0.0100)	0.0000	3	(0.1060)	01/06/2025
002158.ZK	12/27/2024	SDB3260122972	28,200.00	2.6382	71,550.76	74,397.38	0.0000	4.3300	50.0000	0.0000	(25.8179)	(3.0999)	0.0000	3	(28.9178)	01/06/2025
002158.ZK	12/27/2024	SDB3260122972	5,500.00	2.6382	13,954.94	14,510.13	0.0000	4.3300	50.0000	0.0000	(5.0354)	(0.6046)	0.0000	3	(5.6400)	01/06/2025
002158.ZK	12/27/2024	SDB3260122972	20,700.00	2.6382	52,521.30	54,610.84	0.0000	4.3300	50.0000	0.0000	(18.9514)	(2.2755)	0.0000	3	(21.2269)	01/06/2025
002158.ZK	12/27/2024	SDB3260122972	14,300.00	2.6382	36,282.83	37,726.33	0.0000	4.3300	50.0000	0.0000	(13.0921)	(1.5719)	0.0000	3	(14.6640)	01/06/2025
002158.ZK	12/27/2024	SDB3260122972	3,600.00	2.6382	9,134.14	9,497.54	0.0000	4.3300	50.0000	0.0000	(3.2959)	(0.3957)	0.0000	3	(3.6916)	01/06/2025
002158.ZK	12/27/2024	SDB3260122972	7,100.00	2.6382	18,014.55	18,731.26	0.0000	4.3300	50.0000	0.0000	(6.5003)	(0.7805)	0.0000	3	(7.2807)	01/06/2025
002158.ZK	12/27/2024	SDB3260122972	11,800.00	2.6382	29,939.68	31,130.82	0.0000	4.3300	50.0000	0.0000	(10.8032)	(1.2971)	0.0000	3	(12.1004)	01/06/2025
002158.ZK	12/27/2024	SDB3260122972	12,000.00	2.6382	30,447.13	31,658.46	0.0000	4.3300	50.0000	0.0000	(10.9863)	(1.3191)	0.0000	3	(12.3054)	01/06/2025
002158.ZK	12/27/2024	SDB3260122972	5,000.00	2.6382	12,686.31	13,191.03	0.0000	4.3300	50.0000	0.0000	(4.5776)	(0.5498)	0.0000	3	(5.1273)	01/06/2025
002158.ZK	12/27/2024	SDB3260122972	4,800.00	2.6382	12,178.85	12,663.38	0.0000	4.3300	50.0000	0.0000	(4.3945)	(0.5276)	0.0000	3	(4.9222)	01/06/2025
002158.ZK	12/27/2024	SDB3260122972	4,900.00	2.6382	12,432.58	12,927.20	0.0000	4.3300	50.0000	0.0000	(4.4861)	(0.5386)	0.0000	3	(5.0247)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHANGHAI HANBELL PRECISE MACHINERY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002158.ZK	12/27/2024	SDB3260122972	2,100.00	2.6382	5,328.25	5,540.23	0.0000	4.3300	50.0000	0.0000	(1.9226)	(0.2308)	0.0000	3	(2.1535)	01/06/2025
002158.ZK	12/27/2024	SDB3260122972	1,500.00	2.6382	3,805.89	3,957.31	0.0000	4.3300	50.0000	0.0000	(1.3733)	(0.1649)	0.0000	3	(1.5382)	01/06/2025
002158.ZK	12/27/2024	SDB3260122972	3,100.00	2.6382	7,865.51	8,178.44	0.0000	4.3300	50.0000	0.0000	(2.8381)	(0.3408)	0.0000	3	(3.1789)	01/06/2025
002158.ZK	12/27/2024	SDB3260122972	2,500.00	2.6382	6,343.15	6,595.51	0.0000	4.3300	50.0000	0.0000	(2.2888)	(0.2748)	0.0000	3	(2.5636)	01/06/2025
002158.ZK	12/27/2024	SDB3260122972	2,800.00	2.6382	7,104.33	7,386.97	0.0000	4.3300	50.0000	0.0000	(2.5635)	(0.3078)	0.0000	3	(2.8713)	01/06/2025
002158.ZK	12/27/2024	SDB3260122972	500.00	2.6382	1,268.63	1,319.10	0.0000	4.3300	50.0000	0.0000	(0.4578)	(0.0550)	0.0000	3	(0.5127)	01/06/2025
002158.ZK	12/27/2024	SDB3260122972	800.00	2.6382	2,029.81	2,110.56	0.0000	4.3300	50.0000	0.0000	(0.7324)	(0.0879)	0.0000	3	(0.8204)	01/06/2025
002158.ZK	12/27/2024	SDB3260122972	1,600.00	2.6382	4,059.62	4,221.13	0.0000	4.3300	50.0000	0.0000	(1.4648)	(0.1759)	0.0000	3	(1.6407)	01/06/2025
002158.ZK	12/27/2024	SDB3260122972	13,100.00	2.6382	33,238.12	34,560.49	0.0000	4.3300	50.0000	0.0000	(11.9934)	(1.4400)	0.0000	3	(13.4334)	01/06/2025
002158.ZK	12/27/2024	SDB3260122972	28,600.00	2.6382	72,565.66	75,452.66	0.0000	4.3300	50.0000	0.0000	(26.1841)	(3.1439)	0.0000	3	(29.3280)	01/06/2025
002158.ZK	12/27/2024	SDB3260122972	3,100.00	2.6382	7,865.51	8,178.44	0.0000	4.3300	50.0000	0.0000	(2.8381)	(0.3408)	0.0000	3	(3.1789)	01/06/2025
002158.ZK	12/27/2024	SDB3260122972	1,300.00	2.6382	3,298.44	3,429.67	0.0000	4.3300	50.0000	0.0000	(1.1902)	(0.1429)	0.0000	3	(1.3331)	01/06/2025
002158.ZK	12/27/2024	SDB3260122972	2,300.00	2.6382	5,835.70	6,067.87	0.0000	4.3300	50.0000	0.0000	(2.1057)	(0.2528)	0.0000	3	(2.3585)	01/06/2025
002158.ZK	12/27/2024	SDB3260122972	7,900.00	2.6382	20,044.36	20,841.82	0.0000	4.3300	50.0000	0.0000	(7.2327)	(0.8684)	0.0000	3	(8.1011)	01/06/2025
002158.ZK	12/27/2024	SDB3260122972	3,800.00	2.6382	9,641.59	10,025.18	0.0000	4.3300	50.0000	0.0000	(3.4790)	(0.4177)	0.0000	3	(3.8967)	01/06/2025
002158.ZK	12/27/2024	SDB3260122972	13,000.00	2.6382	32,984.39	34,296.67	0.0000	4.3300	50.0000	0.0000	(11.9019)	(1.4290)	0.0000	3	(13.3309)	01/06/2025
002158.ZK	12/27/2024	SDB3260122972	16,700.00	2.6382	42,372.26	44,058.02	0.0000	4.3300	50.0000	0.0000	(15.2893)	(1.8358)	0.0000	3	(17.1251)	01/06/2025
002158.ZK	12/27/2024	SDB3260122972	3,300.00	2.6382	8,372.96	8,706.08	0.0000	4.3300	50.0000	0.0000	(3.0212)	(0.3628)	0.0000	3	(3.3840)	01/06/2025
002158.ZK	12/27/2024	SDB3260122972	700.00	2.6382	1,776.08	1,846.74	0.0000	4.3300	50.0000	0.0000	(0.6409)	(0.0769)	0.0000	3	(0.7178)	01/06/2025
002158.ZK	12/27/2024	SDB3260122972	12,200.00	2.6382	30,954.58	32,186.10	0.0000	4.3300	50.0000	0.0000	(11.1694)	(1.3411)	0.0000	3	(12.5105)	01/06/2025
002158.ZK	12/27/2024	SDB3260122972	19,600.00	2.6382	49,730.32	51,708.82	0.0000	4.3300	50.0000	0.0000	(17.9444)	(2.1545)	0.0000	3	(20.0989)	01/06/2025
002158.ZK	12/26/2024	SDB3260122972	100.00	2.6319	263.36	263.19	0.0000	4.3300	50.0000	0.0000	(0.0317)	(0.0037)	0.0000	1	(0.0353)	01/06/2025
002158.ZK	12/26/2024	SDB3260122972	28,200.00	2.6319	71,550.76	74,220.68	0.0000	4.3300	50.0000	0.0000	(8.6060)	(1.0308)	0.0000	1	(9.6368)	01/06/2025
002158.ZK	12/26/2024	SDB3260122972	5,500.00	2.6319	13,954.94	14,475.66	0.0000	4.3300	50.0000	0.0000	(1.6785)	(0.2011)	0.0000	1	(1.8795)	01/06/2025
002158.ZK	12/26/2024	SDB3260122972	20,700.00	2.6319	52,521.30	54,481.14	0.0000	4.3300	50.0000	0.0000	(6.3171)	(0.7567)	0.0000	1	(7.0738)	01/06/2025
002158.ZK	12/26/2024	SDB3260122972	14,300.00	2.6319	36,282.83	37,636.73	0.0000	4.3300	50.0000	0.0000	(4.3640)	(0.5227)	0.0000	1	(4.8868)	01/06/2025
002158.ZK	12/26/2024	SDB3260122972	3,600.00	2.6319	9,134.14	9,474.98	0.0000	4.3300	50.0000	0.0000	(1.0986)	(0.1316)	0.0000	1	(1.2302)	01/06/2025
002158.ZK	12/26/2024	SDB3260122972	7,100.00	2.6319	18,014.55	18,686.77	0.0000	4.3300	50.0000	0.0000	(2.1668)	(0.2595)	0.0000	1	(2.4263)	01/06/2025
002158.ZK	12/26/2024	SDB3260122972	11,800.00	2.6319	29,939.68	31,056.88	0.0000	4.3300	50.0000	0.0000	(3.6011)	(0.4313)	0.0000	1	(4.0324)	01/06/2025
002158.ZK	12/26/2024	SDB3260122972	12,000.00	2.6319	30,447.13	31,583.27	0.0000	4.3300	50.0000	0.0000	(3.6621)	(0.4387)	0.0000	1	(4.1008)	01/06/2025
002158.ZK	12/26/2024	SDB3260122972	5,000.00	2.6319	12,686.31	13,159.69	0.0000	4.3300	50.0000	0.0000	(1.5259)	(0.1828)	0.0000	1	(1.7087)	01/06/2025
002158.ZK	12/26/2024	SDB3260122972	4,800.00	2.6319	12,178.85	12,633.31	0.0000	4.3300	50.0000	0.0000	(1.4648)	(0.1755)	0.0000	1	(1.6403)	01/06/2025
002158.ZK	12/26/2024	SDB3260122972	4,900.00	2.6319	12,432.58	12,896.50	0.0000	4.3300	50.0000	0.0000	(1.4954)	(0.1791)	0.0000	1	(1.6745)	01/06/2025
002158.ZK	12/26/2024	SDB3260122972	2,100.00	2.6319	5,328.25	5,527.07	0.0000	4.3300	50.0000	0.0000	(0.6409)	(0.0768)	0.0000	1	(0.7176)	01/06/2025
002158.ZK	12/26/2024	SDB3260122972	1,500.00	2.6319	3,805.89	3,947.91	0.0000	4.3300	50.0000	0.0000	(0.4578)	(0.0548)	0.0000	1	(0.5126)	01/06/2025
002158.ZK	12/26/2024	SDB3260122972	3,100.00	2.6319	7,865.51	8,159.01	0.0000	4.3300	50.0000	0.0000	(0.9460)	(0.1133)	0.0000	1	(1.0594)	01/06/2025
002158.ZK	12/26/2024	SDB3260122972	2,500.00	2.6319	6,343.15	6,579.85	0.0000	4.3300	50.0000	0.0000	(0.7629)	(0.0914)	0.0000	1	(0.8543)	01/06/2025
002158.ZK	12/26/2024	SDB3260122972	2,800.00	2.6319	7,104.33	7,369.43	0.0000	4.3300	50.0000	0.0000	(0.8545)	(0.1024)	0.0000	1	(0.9568)	01/06/2025
002158.ZK	12/26/2024	SDB3260122972	500.00	2.6319	1,268.63	1,315.97	0.0000	4.3300	50.0000	0.0000	(0.1526)	(0.0183)	0.0000	1	(0.1709)	01/06/2025
002158.ZK	12/26/2024	SDB3260122972	800.00	2.6319	2,029.81	2,105.55	0.0000	4.3300	50.0000	0.0000	(0.2441)	(0.0292)	0.0000	1	(0.2734)	01/06/2025
002158.ZK	12/26/2024	SDB3260122972	1,600.00	2.6319	4,059.62	4,211.10	0.0000	4.3300	50.0000	0.0000	(0.4883)	(0.0585)	0.0000	1	(0.5468)	01/06/2025
002158.ZK	12/26/2024	SDB3260122972	13,100.00	2.6319	33,238.12	34,478.40	0.0000	4.3300	50.0000	0.0000	(3.9978)	(0.4789)	0.0000	1	(4.4767)	01/06/2025
002158.ZK	12/26/2024	SDB3260122972	28,600.00	2.6319	72,565.66	75,273.46	0.0000	4.3300	50.0000	0.0000	(8.7280)	(1.0455)	0.0000	1	(9.7735)	01/06/2025
002158.ZK	12/26/2024	SDB3260122972	3,100.00	2.6319	7,865.51	8,159.01	0.0000	4.3300	50.0000	0.0000	(0.1133)	(0.0000)	0.0000	1	(1.0594)	01/06/2025
002158.ZK	12/26/2024	SDB3260122972	1,300.00	2.6319	3,298.44	3,421.52	0.0000	4.3300	50.0000	0.0000	(0.3967)	(0.0475)	0.0000	1	(0.4443)	01/06/2025
002158.ZK	12/26/2024	SDB3260122972	2,300.00	2.6319	5,835.70	6,053.46	0.0000	4.3300	50.0000	0.0000	(0.7019)	(0.0841)	0.0000	1	(0.7860)	01/06/2025
002158.ZK	12/26/2024	SDB3260122972	7,900.00	2.6319	20,044.36	20,792.32	0.0000	4.3300	50.0000	0.0000	(2.4109)	(0.2888)	0.0000	1	(2.6997)	01/06/2025
002158.ZK	12/26/2024	SDB3260122972	3,800.00	2.6319	9,641.59	10,001.37	0.0000	4.3300	50.0000	0.0000	(1.1597)	(0.1389)	0.0000	1	(1.2986)	01/06/2025
002158.ZK	12/26/2024	SDB3260122972	13,000.00	2.6319	32,984.39	34,215.21	0.0000	4.3300	50.0000	0.0000	(3.9673)	(0.4752)	0.0000	1	(4.4425)	01/06/2025
002158.ZK	12/26/2024	SDB3260122972	16,700.00	2.6319	42,372.26	43,953.38	0.0000	4.3300	50.0000	0.0000	(5.0964)	(0.6105)	0.0000	1	(5.7069)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHANGHAI HANBELL PRECISE MACHINERY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002158.ZK	12/26/2024	SDB3260122972	3,300.00	2.6319	8,372.96	8,685.40	0.0000	4.3300	50.0000	0.0000	(1.0071)	(0.1206)	0.0000	1	(1.1277)	01/06/2025
002158.ZK	12/26/2024	SDB3260122972	700.00	2.6319	1,776.08	1,842.36	0.0000	4.3300	50.0000	0.0000	(0.2136)	(0.0256)	0.0000	1	(0.2392)	01/06/2025
002158.ZK	12/26/2024	SDB3260122972	12,200.00	2.6319	30,954.58	32,109.66	0.0000	4.3300	50.0000	0.0000	(3.7231)	(0.4460)	0.0000	1	(4.1691)	01/06/2025
002158.ZK	12/26/2024	SDB3260122972	19,600.00	2.6319	49,730.32	51,586.00	0.0000	4.3300	50.0000	0.0000	(5.9815)	(0.7165)	0.0000	1	(6.6979)	01/06/2025
002158.ZK	12/24/2024	SDB3260122972	100.00	2.6319	263.36	263.19	0.0000	4.3300	50.0000	0.0000	(0.0634)	(0.0073)	0.0000	2	(0.0707)	01/06/2025
002158.ZK	12/24/2024	SDB3260122972	28,200.00	2.6319	71,550.76	74,220.68	0.0000	4.3300	50.0000	0.0000	(17.2119)	(2.0617)	0.0000	2	(19.2736)	01/06/2025
002158.ZK	12/24/2024	SDB3260122972	5,500.00	2.6319	13,954.94	14,475.66	0.0000	4.3300	50.0000	0.0000	(3.3569)	(0.4021)	0.0000	2	(3.7590)	01/06/2025
002158.ZK	12/24/2024	SDB3260122972	20,700.00	2.6319	52,521.30	54,481.14	0.0000	4.3300	50.0000	0.0000	(12.6343)	(1.5134)	0.0000	2	(14.1477)	01/06/2025
002158.ZK	12/24/2024	SDB3260122972	14,300.00	2.6319	36,282.83	37,636.73	0.0000	4.3300	50.0000	0.0000	(8.7280)	(1.0455)	0.0000	2	(9.7735)	01/06/2025
002158.ZK	12/24/2024	SDB3260122972	3,600.00	2.6319	9,134.14	9,474.98	0.0000	4.3300	50.0000	0.0000	(2.1973)	(0.2632)	0.0000	2	(2.4605)	01/06/2025
002158.ZK	12/24/2024	SDB3260122972	7,100.00	2.6319	18,014.55	18,686.77	0.0000	4.3300	50.0000	0.0000	(4.3335)	(0.5191)	0.0000	2	(4.8526)	01/06/2025
002158.ZK	12/24/2024	SDB3260122972	11,800.00	2.6319	29,939.68	31,056.88	0.0000	4.3300	50.0000	0.0000	(7.2022)	(0.8627)	0.0000	2	(8.0648)	01/06/2025
002158.ZK	12/24/2024	SDB3260122972	12,000.00	2.6319	30,447.13	31,583.27	0.0000	4.3300	50.0000	0.0000	(7.3242)	(0.8773)	0.0000	2	(8.2015)	01/06/2025
002158.ZK	12/24/2024	SDB3260122972	5,000.00	2.6319	12,686.31	13,159.69	0.0000	4.3300	50.0000	0.0000	(3.0518)	(0.3655)	0.0000	2	(3.4173)	01/06/2025
002158.ZK	12/24/2024	SDB3260122972	4,800.00	2.6319	12,178.85	12,633.31	0.0000	4.3300	50.0000	0.0000	(2.9297)	(0.3509)	0.0000	2	(3.2806)	01/06/2025
002158.ZK	12/24/2024	SDB3260122972	4,900.00	2.6319	12,432.58	12,896.50	0.0000	4.3300	50.0000	0.0000	(2.9907)	(0.3582)	0.0000	2	(3.3490)	01/06/2025
002158.ZK	12/24/2024	SDB3260122972	2,100.00	2.6319	5,328.25	5,527.07	0.0000	4.3300	50.0000	0.0000	(1.2817)	(0.1535)	0.0000	2	(1.4353)	01/06/2025
002158.ZK	12/24/2024	SDB3260122972	1,500.00	2.6319	3,805.89	3,947.91	0.0000	4.3300	50.0000	0.0000	(0.9155)	(0.1097)	0.0000	2	(1.0252)	01/06/2025
002158.ZK	12/24/2024	SDB3260122972	3,100.00	2.6319	7,865.51	8,159.01	0.0000	4.3300	50.0000	0.0000	(1.8921)	(0.2266)	0.0000	2	(2.1187)	01/06/2025
002158.ZK	12/24/2024	SDB3260122972	2,500.00	2.6319	6,343.15	6,579.85	0.0000	4.3300	50.0000	0.0000	(1.5259)	(0.1828)	0.0000	2	(1.7087)	01/06/2025
002158.ZK	12/24/2024	SDB3260122972	2,800.00	2.6319	7,104.33	7,369.43	0.0000	4.3300	50.0000	0.0000	(1.7090)	(0.2047)	0.0000	2	(1.9137)	01/06/2025
002158.ZK	12/24/2024	SDB3260122972	500.00	2.6319	1,268.63	1,315.97	0.0000	4.3300	50.0000	0.0000	(0.3052)	(0.0366)	0.0000	2	(0.3417)	01/06/2025
002158.ZK	12/24/2024	SDB3260122972	800.00	2.6319	2,029.81	2,105.55	0.0000	4.3300	50.0000	0.0000	(0.4883)	(0.0585)	0.0000	2	(0.5468)	01/06/2025
002158.ZK	12/24/2024	SDB3260122972	1,600.00	2.6319	4,059.62	4,211.10	0.0000	4.3300	50.0000	0.0000	(0.9766)	(0.1170)	0.0000	2	(1.0935)	01/06/2025
002158.ZK	12/24/2024	SDB3260122972	13,100.00	2.6319	33,238.12	34,478.40	0.0000	4.3300	50.0000	0.0000	(7.9956)	(0.9577)	0.0000	2	(8.9533)	01/06/2025
002158.ZK	12/24/2024	SDB3260122972	28,600.00	2.6319	72,565.66	75,273.46	0.0000	4.3300	50.0000	0.0000	(17.4561)	(2.0909)	0.0000	2	(19.5470)	01/06/2025
002158.ZK	12/24/2024	SDB3260122972	3,100.00	2.6319	7,865.51	8,159.01	0.0000	4.3300	50.0000	0.0000	(1.8921)	(0.2266)	0.0000	2	(2.1187)	01/06/2025
002158.ZK	12/24/2024	SDB3260122972	1,300.00	2.6319	3,298.44	3,421.52	0.0000	4.3300	50.0000	0.0000	(0.7935)	(0.0950)	0.0000	2	(0.8885)	01/06/2025
002158.ZK	12/24/2024	SDB3260122972	2,300.00	2.6319	5,835.70	6,053.46	0.0000	4.3300	50.0000	0.0000	(1.4038)	(0.1682)	0.0000	2	(1.5720)	01/06/2025
002158.ZK	12/24/2024	SDB3260122972	7,900.00	2.6319	20,044.36	20,792.32	0.0000	4.3300	50.0000	0.0000	(4.8218)	(0.5776)	0.0000	2	(5.3993)	01/06/2025
002158.ZK	12/24/2024	SDB3260122972	3,800.00	2.6319	9,641.59	10,001.37	0.0000	4.3300	50.0000	0.0000	(2.3193)	(0.2778)	0.0000	2	(2.5972)	01/06/2025
002158.ZK	12/24/2024	SDB3260122972	13,000.00	2.6319	32,984.39	34,215.21	0.0000	4.3300	50.0000	0.0000	(7.9346)	(0.9504)	0.0000	2	(8.8850)	01/06/2025
002158.ZK	12/24/2024	SDB3260122972	16,700.00	2.6319	42,372.26	43,953.38	0.0000	4.3300	50.0000	0.0000	(10.1929)	(1.2209)	0.0000	2	(11.4138)	01/06/2025
002158.ZK	12/24/2024	SDB3260122972	3,300.00	2.6319	8,372.96	8,685.40	0.0000	4.3300	50.0000	0.0000	(2.0142)	(0.2413)	0.0000	2	(2.2554)	01/06/2025
002158.ZK	12/24/2024	SDB3260122972	700.00	2.6319	1,776.08	1,842.36	0.0000	4.3300	50.0000	0.0000	(0.4272)	(0.0512)	0.0000	2	(0.4784)	01/06/2025
002158.ZK	12/24/2024	SDB3260122972	12,200.00	2.6319	30,954.58	32,109.66	0.0000	4.3300	50.0000	0.0000	(7.4463)	(0.8919)	0.0000	2	(8.3382)	01/06/2025
002158.ZK	12/24/2024	SDB3260122972	19,600.00	2.6319	49,730.32	51,586.00	0.0000	4.3300	50.0000	0.0000	(11.9629)	(1.4329)	0.0000	2	(13.3958)	01/06/2025
002158.ZK	12/23/2024	SDB3260122972	28,200.00	2.6405	71,550.76	74,460.94	0.0000	4.3300	50.0000	0.0000	(8.6060)	(1.0342)	0.0000	1	(9.6401)	01/06/2025
002158.ZK	12/23/2024	SDB3260122972	5,500.00	2.6405	13,954.94	14,522.52	0.0000	4.3300	50.0000	0.0000	(1.6785)	(0.2017)	0.0000	1	(1.8802)	01/06/2025
002158.ZK	12/23/2024	SDB3260122972	20,700.00	2.6405	52,521.30	54,657.50	0.0000	4.3300	50.0000	0.0000	(6.3171)	(0.7591)	0.0000	1	(7.0763)	01/06/2025
002158.ZK	12/23/2024	SDB3260122972	14,300.00	2.6405	36,282.83	37,758.56	0.0000	4.3300	50.0000	0.0000	(4.3640)	(0.5244)	0.0000	1	(4.8884)	01/06/2025
002158.ZK	12/23/2024	SDB3260122972	3,600.00	2.6405	9,134.14	9,505.65	0.0000	4.3300	50.0000	0.0000	(1.0986)	(0.1320)	0.0000	1	(1.2307)	01/06/2025
002158.ZK	12/23/2024	SDB3260122972	7,100.00	2.6405	18,014.55	18,747.26	0.0000	4.3300	50.0000	0.0000	(2.1668)	(0.2604)	0.0000	1	(2.4271)	01/06/2025
002158.ZK	12/23/2024	SDB3260122972	11,800.00	2.6405	29,939.68	31,157.42	0.0000	4.3300	50.0000	0.0000	(3.6011)	(0.4327)	0.0000	1	(4.0338)	01/06/2025
002158.ZK	12/23/2024	SDB3260122972	12,000.00	2.6405	30,447.13	31,685.51	0.0000	4.3300	50.0000	0.0000	(3.6621)	(0.4401)	0.0000	1	(4.1022)	01/06/2025
002158.ZK	12/23/2024	SDB3260122972	5,000.00	2.6405	12,686.31	13,202.30	0.0000	4.3300	50.0000	0.0000	(1.5259)	(0.1834)	0.0000	1	(1.7092)	01/06/2025
002158.ZK	12/23/2024	SDB3260122972	4,800.00	2.6405	12,178.85	12,674.20	0.0000	4.3300	50.0000	0.0000	(1.4648)	(0.1760)	0.0000	1	(1.6409)	01/06/2025
002158.ZK	12/23/2024	SDB3260122972	4,900.00	2.6405	12,432.58	12,938.25	0.0000	4.3300	50.0000	0.0000	(1.4954)	(0.1797)	0.0000	1	(1.6751)	01/06/2025
002158.ZK	12/23/2024	SDB3260122972	2,100.00	2.6405	5,328.25	5,544.96	0.0000	4.3300	50.0000	0.0000	(0.6409)	(0.0770)	0.0000	1	(0.7179)	01/06/2025
002158.ZK	12/23/2024	SDB3260122972	1,500.00	2.6405	3,805.89	3,960.69	0.0000	4.3300	50.0000	0.0000	(0.4578)	(0.0550)	0.0000	1	(0.5128)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHANGHAI HANBELL PRECISE MACHINERY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002158.ZK	12/23/2024	SDB3260122972	3,100.00	2.6405	7,865.51	8,185.42	0.0000	4.3300	50.0000	0.0000	(0.9460)	(0.1137)	0.0000	1	(1.0597)	01/06/2025
002158.ZK	12/23/2024	SDB3260122972	2,500.00	2.6405	6,343.15	6,601.15	0.0000	4.3300	50.0000	0.0000	(0.7629)	(0.0917)	0.0000	1	(0.8546)	01/06/2025
002158.ZK	12/23/2024	SDB3260122972	2,800.00	2.6405	7,104.33	7,393.29	0.0000	4.3300	50.0000	0.0000	(0.8545)	(0.1027)	0.0000	1	(0.9572)	01/06/2025
002158.ZK	12/23/2024	SDB3260122972	500.00	2.6405	1,268.63	1,320.23	0.0000	4.3300	50.0000	0.0000	(0.1526)	(0.0183)	0.0000	1	(0.1709)	01/06/2025
002158.ZK	12/23/2024	SDB3260122972	800.00	2.6405	2,029.81	2,112.37	0.0000	4.3300	50.0000	0.0000	(0.2441)	(0.0293)	0.0000	1	(0.2735)	01/06/2025
002158.ZK	12/23/2024	SDB3260122972	1,600.00	2.6405	4,059.62	4,224.73	0.0000	4.3300	50.0000	0.0000	(0.4883)	(0.0587)	0.0000	1	(0.5470)	01/06/2025
002158.ZK	12/23/2024	SDB3260122972	13,100.00	2.6405	33,238.12	34,590.01	0.0000	4.3300	50.0000	0.0000	(3.9978)	(0.4804)	0.0000	1	(4.4782)	01/06/2025
002158.ZK	12/23/2024	SDB3260122972	28,600.00	2.6405	72,565.66	75,517.13	0.0000	4.3300	50.0000	0.0000	(8.7280)	(1.0488)	0.0000	1	(9.7769)	01/06/2025
002158.ZK	12/23/2024	SDB3260122972	3,100.00	2.6405	7,865.51	8,185.42	0.0000	4.3300	50.0000	0.0000	(0.9460)	(0.1137)	0.0000	1	(1.0597)	01/06/2025
002158.ZK	12/23/2024	SDB3260122972	1,300.00	2.6405	3,298.44	3,432.60	0.0000	4.3300	50.0000	0.0000	(0.3967)	(0.0477)	0.0000	1	(0.4444)	01/06/2025
002158.ZK	12/23/2024	SDB3260122972	2,300.00	2.6405	5,835.70	6,073.06	0.0000	4.3300	50.0000	0.0000	(0.7019)	(0.0843)	0.0000	1	(0.7863)	01/06/2025
002158.ZK	12/23/2024	SDB3260122972	7,900.00	2.6405	20,044.36	20,859.63	0.0000	4.3300	50.0000	0.0000	(2.4109)	(0.2897)	0.0000	1	(2.7006)	01/06/2025
002158.ZK	12/23/2024	SDB3260122972	3,800.00	2.6405	9,641.59	10,033.74	0.0000	4.3300	50.0000	0.0000	(1.1597)	(0.1394)	0.0000	1	(1.2990)	01/06/2025
002158.ZK	12/23/2024	SDB3260122972	13,000.00	2.6405	32,984.39	34,325.97	0.0000	4.3300	50.0000	0.0000	(3.9673)	(0.4767)	0.0000	1	(4.4440)	01/06/2025
002158.ZK	12/23/2024	SDB3260122972	16,700.00	2.6405	42,372.26	44,095.67	0.0000	4.3300	50.0000	0.0000	(5.0964)	(0.6124)	0.0000	1	(5.7089)	01/06/2025
002158.ZK	12/23/2024	SDB3260122972	3,300.00	2.6405	8,372.96	8,713.51	0.0000	4.3300	50.0000	0.0000	(1.0071)	(0.1210)	0.0000	1	(1.1281)	01/06/2025
002158.ZK	12/23/2024	SDB3260122972	700.00	2.6405	1,776.08	1,848.32	0.0000	4.3300	50.0000	0.0000	(0.2136)	(0.0257)	0.0000	1	(0.2393)	01/06/2025
002158.ZK	12/23/2024	SDB3260122972	12,200.00	2.6405	30,954.58	32,213.60	0.0000	4.3300	50.0000	0.0000	(3.7231)	(0.4474)	0.0000	1	(4.1706)	01/06/2025
002158.ZK	12/23/2024	SDB3260122972	19,600.00	2.6405	49,730.32	51,753.00	0.0000	4.3300	50.0000	0.0000	(5.9815)	(0.7188)	0.0000	1	(6.7002)	01/06/2025
002158.ZK	12/20/2024	SDB3260122972	28,200.00	2.6440	71,550.76	74,562.15	0.0000	4.3300	50.0000	0.0000	(25.8179)	(3.1068)	0.0000	3	(28.9247)	01/06/2025
002158.ZK	12/20/2024	SDB3260122972	5,500.00	2.6440	13,954.94	14,542.26	0.0000	4.3300	50.0000	0.0000	(5.0354)	(0.6059)	0.0000	3	(5.6413)	01/06/2025
002158.ZK	12/20/2024	SDB3260122972	20,700.00	2.6440	52,521.30	54,731.79	0.0000	4.3300	50.0000	0.0000	(18.9514)	(2.2805)	0.0000	3	(21.2319)	01/06/2025
002158.ZK	12/20/2024	SDB3260122972	14,300.00	2.6440	36,282.83	37,809.89	0.0000	4.3300	50.0000	0.0000	(13.0921)	(1.5754)	0.0000	3	(14.6675)	01/06/2025
002158.ZK	12/20/2024	SDB3260122972	3,600.00	2.6440	9,134.14	9,518.57	0.0000	4.3300	50.0000	0.0000	(3.2959)	(0.3966)	0.0000	3	(3.6925)	01/06/2025
002158.ZK	12/20/2024	SDB3260122972	7,100.00	2.6440	18,014.55	18,772.74	0.0000	4.3300	50.0000	0.0000	(6.5003)	(0.7822)	0.0000	3	(7.2824)	01/06/2025
002158.ZK	12/20/2024	SDB3260122972	11,800.00	2.6440	29,939.68	31,199.77	0.0000	4.3300	50.0000	0.0000	(10.8032)	(1.3000)	0.0000	3	(12.1032)	01/06/2025
002158.ZK	12/20/2024	SDB3260122972	12,000.00	2.6440	30,447.13	31,728.58	0.0000	4.3300	50.0000	0.0000	(10.9863)	(1.3220)	0.0000	3	(12.3084)	01/06/2025
002158.ZK	12/20/2024	SDB3260122972	5,000.00	2.6440	12,686.31	13,220.24	0.0000	4.3300	50.0000	0.0000	(4.5776)	(0.5508)	0.0000	3	(5.1285)	01/06/2025
002158.ZK	12/20/2024	SDB3260122972	4,800.00	2.6440	12,178.85	12,691.43	0.0000	4.3300	50.0000	0.0000	(4.3945)	(0.5288)	0.0000	3	(4.9233)	01/06/2025
002158.ZK	12/20/2024	SDB3260122972	4,900.00	2.6440	12,432.58	12,955.84	0.0000	4.3300	50.0000	0.0000	(4.4861)	(0.5398)	0.0000	3	(5.0259)	01/06/2025
002158.ZK	12/20/2024	SDB3260122972	2,100.00	2.6440	5,328.25	5,552.50	0.0000	4.3300	50.0000	0.0000	(1.9226)	(0.2314)	0.0000	3	(2.1540)	01/06/2025
002158.ZK	12/20/2024	SDB3260122972	1,500.00	2.6440	3,805.89	3,966.07	0.0000	4.3300	50.0000	0.0000	(1.3733)	(0.1653)	0.0000	3	(1.5385)	01/06/2025
002158.ZK	12/20/2024	SDB3260122972	3,100.00	2.6440	7,865.51	8,196.55	0.0000	4.3300	50.0000	0.0000	(2.8381)	(0.3415)	0.0000	3	(3.1797)	01/06/2025
002158.ZK	12/20/2024	SDB3260122972	2,500.00	2.6440	6,343.15	6,610.12	0.0000	4.3300	50.0000	0.0000	(2.2888)	(0.2754)	0.0000	3	(2.5642)	01/06/2025
002158.ZK	12/20/2024	SDB3260122972	2,800.00	2.6440	7,104.33	7,403.33	0.0000	4.3300	50.0000	0.0000	(2.5635)	(0.3085)	0.0000	3	(2.8720)	01/06/2025
002158.ZK	12/20/2024	SDB3260122972	500.00	2.6440	1,268.63	1,322.02	0.0000	4.3300	50.0000	0.0000	(0.4578)	(0.0551)	0.0000	3	(0.5128)	01/06/2025
002158.ZK	12/20/2024	SDB3260122972	800.00	2.6440	2,029.81	2,115.24	0.0000	4.3300	50.0000	0.0000	(0.7324)	(0.0881)	0.0000	3	(0.8206)	01/06/2025
002158.ZK	12/20/2024	SDB3260122972	1,600.00	2.6440	4,059.62	4,230.48	0.0000	4.3300	50.0000	0.0000	(1.4648)	(0.1763)	0.0000	3	(1.6411)	01/06/2025
002158.ZK	12/20/2024	SDB3260122972	13,100.00	2.6440	33,238.12	34,637.03	0.0000	4.3300	50.0000	0.0000	(11.9934)	(1.4432)	0.0000	3	(13.4366)	01/06/2025
002158.ZK	12/20/2024	SDB3260122972	28,600.00	2.6440	72,565.66	75,619.77	0.0000	4.3300	50.0000	0.0000	(26.1841)	(3.1508)	0.0000	3	(29.3349)	01/06/2025
002158.ZK	12/20/2024	SDB3260122972	3,100.00	2.6440	7,865.51	8,196.55	0.0000	4.3300	50.0000	0.0000	(2.8381)	(0.3415)	0.0000	3	(3.1797)	01/06/2025
002158.ZK	12/20/2024	SDB3260122972	1,300.00	2.6440	3,298.44	3,437.26	0.0000	4.3300	50.0000	0.0000	(1.1902)	(0.1432)	0.0000	3	(1.3334)	01/06/2025
002158.ZK	12/20/2024	SDB3260122972	2,300.00	2.6440	5,835.70	6,081.31	0.0000	4.3300	50.0000	0.0000	(2.1057)	(0.2534)	0.0000	3	(2.3591)	01/06/2025
002158.ZK	12/20/2024	SDB3260122972	7,900.00	2.6440	20,044.36	20,887.98	0.0000	4.3300	50.0000	0.0000	(7.2327)	(0.8703)	0.0000	3	(8.1030)	01/06/2025
002158.ZK	12/20/2024	SDB3260122972	3,800.00	2.6440	9,641.59	10,047.38	0.0000	4.3300	50.0000	0.0000	(3.4790)	(0.4186)	0.0000	3	(3.8976)	01/06/2025
002158.ZK	12/20/2024	SDB3260122972	13,000.00	2.6440	32,984.39	34,372.62	0.0000	4.3300	50.0000	0.0000	(11.9019)	(1.4322)	0.0000	3	(13.3341)	01/06/2025
002158.ZK	12/20/2024	SDB3260122972	16,700.00	2.6440	42,372.26	44,155.60	0.0000	4.3300	50.0000	0.0000	(15.2893)	(1.8398)	0.0000	3	(17.1291)	01/06/2025
002158.ZK	12/20/2024	SDB3260122972	3,300.00	2.6440	8,372.96	8,725.36	0.0000	4.3300	50.0000	0.0000	(3.0212)	(0.3638)	0.0000	3	(3.3848)	01/06/2025
002158.ZK	12/20/2024	SDB3260122972	700.00	2.6440	1,776.08	1,850.83	0.0000	4.3300	50.0000	0.0000	(0.6409)	(0.0771)	0.0000	3	(0.7180)	01/06/2025
002158.ZK	12/20/2024	SDB3260122972	12,200.00	2.6440	30,954.58	32,257.39	0.0000	4.3300	50.0000	0.0000	(11.1694)	(1.3441)	0.0000	3	(12.5135)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHANGHAI HANBELL PRECISE MACHINERY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002158.ZK	12/20/2024	SDB3260122972	19,600.00	2.6440	49,730.32	51,823.34	0.0000	4.3300	50.0000	0.0000	(17.9444)	(2.1593)	0.0000	3	(20.1037)	01/06/2025
002158.ZK	12/19/2024	SDB3260122972	28,200.00	2.6855	71,550.76	75,730.42	0.0000	4.5800	50.0000	0.0000	(9.1028)	(1.0518)	0.0000	1	(10.1547)	01/06/2025
002158.ZK	12/19/2024	SDB3260122972	5,500.00	2.6855	13,954.94	14,770.12	0.0000	4.5800	50.0000	0.0000	(1.7754)	(0.2051)	0.0000	1	(1.9805)	01/06/2025
002158.ZK	12/19/2024	SDB3260122972	20,700.00	2.6855	52,521.30	55,589.35	0.0000	4.5800	50.0000	0.0000	(6.6819)	(0.7721)	0.0000	1	(7.4540)	01/06/2025
002158.ZK	12/19/2024	SDB3260122972	14,300.00	2.6855	36,282.83	38,402.31	0.0000	4.5800	50.0000	0.0000	(4.6160)	(0.5334)	0.0000	1	(5.1493)	01/06/2025
002158.ZK	12/19/2024	SDB3260122972	3,600.00	2.6855	9,134.14	9,667.71	0.0000	4.5800	50.0000	0.0000	(1.1621)	(0.1343)	0.0000	1	(1.2963)	01/06/2025
002158.ZK	12/19/2024	SDB3260122972	7,100.00	2.6855	18,014.55	19,066.88	0.0000	4.5800	50.0000	0.0000	(2.2919)	(0.2648)	0.0000	1	(2.5567)	01/06/2025
002158.ZK	12/19/2024	SDB3260122972	11,800.00	2.6855	29,939.68	31,688.62	0.0000	4.5800	50.0000	0.0000	(3.8090)	(0.4401)	0.0000	1	(4.2491)	01/06/2025
002158.ZK	12/19/2024	SDB3260122972	12,000.00	2.6855	30,447.13	32,225.71	0.0000	4.5800	50.0000	0.0000	(3.8736)	(0.4476)	0.0000	1	(4.3211)	01/06/2025
002158.ZK	12/19/2024	SDB3260122972	5,000.00	2.6855	12,686.31	13,427.38	0.0000	4.5800	50.0000	0.0000	(1.6140)	(0.1865)	0.0000	1	(1.8005)	01/06/2025
002158.ZK	12/19/2024	SDB3260122972	4,800.00	2.6855	12,178.85	12,890.28	0.0000	4.5800	50.0000	0.0000	(1.5494)	(0.1790)	0.0000	1	(1.7285)	01/06/2025
002158.ZK	12/19/2024	SDB3260122972	4,900.00	2.6855	12,432.58	13,158.83	0.0000	4.5800	50.0000	0.0000	(1.5817)	(0.1828)	0.0000	1	(1.7645)	01/06/2025
002158.ZK	12/19/2024	SDB3260122972	2,100.00	2.6855	5,328.25	5,639.50	0.0000	4.5800	50.0000	0.0000	(0.6779)	(0.0783)	0.0000	1	(0.7562)	01/06/2025
002158.ZK	12/19/2024	SDB3260122972	1,500.00	2.6855	3,805.89	4,028.21	0.0000	4.5800	50.0000	0.0000	(0.4842)	(0.0559)	0.0000	1	(0.5401)	01/06/2025
002158.ZK	12/19/2024	SDB3260122972	3,100.00	2.6855	7,865.51	8,324.98	0.0000	4.5800	50.0000	0.0000	(1.0007)	(0.1156)	0.0000	1	(1.1163)	01/06/2025
002158.ZK	12/19/2024	SDB3260122972	2,500.00	2.6855	6,343.15	6,713.69	0.0000	4.5800	50.0000	0.0000	(0.8070)	(0.0932)	0.0000	1	(0.9002)	01/06/2025
002158.ZK	12/19/2024	SDB3260122972	2,800.00	2.6855	7,104.33	7,519.33	0.0000	4.5800	50.0000	0.0000	(0.9038)	(0.1044)	0.0000	1	(1.0083)	01/06/2025
002158.ZK	12/19/2024	SDB3260122972	500.00	2.6855	1,268.63	1,342.74	0.0000	4.5800	50.0000	0.0000	(0.1614)	(0.0186)	0.0000	1	(0.1800)	01/06/2025
002158.ZK	12/19/2024	SDB3260122972	800.00	2.6855	2,029.81	2,148.38	0.0000	4.5800	50.0000	0.0000	(0.2582)	(0.0298)	0.0000	1	(0.2881)	01/06/2025
002158.ZK	12/19/2024	SDB3260122972	1,600.00	2.6855	4,059.62	4,296.76	0.0000	4.5800	50.0000	0.0000	(0.5165)	(0.0597)	0.0000	1	(0.5762)	01/06/2025
002158.ZK	12/19/2024	SDB3260122972	13,100.00	2.6855	33,238.12	35,179.74	0.0000	4.5800	50.0000	0.0000	(4.2286)	(0.4886)	0.0000	1	(4.7172)	01/06/2025
002158.ZK	12/19/2024	SDB3260122972	28,600.00	2.6855	72,565.66	76,804.61	0.0000	4.5800	50.0000	0.0000	(9.2320)	(1.0667)	0.0000	1	(10.2987)	01/06/2025
002158.ZK	12/19/2024	SDB3260122972	3,100.00	2.6855	7,865.51	8,324.98	0.0000	4.5800	50.0000	0.0000	(1.0007)	(0.1156)	0.0000	1	(1.1163)	01/06/2025
002158.ZK	12/19/2024	SDB3260122972	1,300.00	2.6855	3,298.44	3,491.12	0.0000	4.5800	50.0000	0.0000	(0.4196)	(0.0485)	0.0000	1	(0.4681)	01/06/2025
002158.ZK	12/19/2024	SDB3260122972	2,300.00	2.6855	5,835.70	6,176.59	0.0000	4.5800	50.0000	0.0000	(0.7424)	(0.0858)	0.0000	1	(0.8282)	01/06/2025
002158.ZK	12/19/2024	SDB3260122972	7,900.00	2.6855	20,044.36	21,215.26	0.0000	4.5800	50.0000	0.0000	(2.5501)	(0.2947)	0.0000	1	(2.8447)	01/06/2025
002158.ZK	12/19/2024	SDB3260122972	3,800.00	2.6855	9,641.59	10,204.81	0.0000	4.5800	50.0000	0.0000	(1.2266)	(0.1417)	0.0000	1	(1.3684)	01/06/2025
002158.ZK	12/19/2024	SDB3260122972	13,000.00	2.6855	32,984.39	34,911.19	0.0000	4.5800	50.0000	0.0000	(4.1963)	(0.4849)	0.0000	1	(4.6812)	01/06/2025
002158.ZK	12/19/2024	SDB3260122972	16,700.00	2.6855	42,372.26	44,847.45	0.0000	4.5800	50.0000	0.0000	(5.3907)	(0.6229)	0.0000	1	(6.0136)	01/06/2025
002158.ZK	12/19/2024	SDB3260122972	3,300.00	2.6855	8,372.96	8,862.07	0.0000	4.5800	50.0000	0.0000	(1.0652)	(0.1231)	0.0000	1	(1.1883)	01/06/2025
002158.ZK	12/19/2024	SDB3260122972	700.00	2.6855	1,776.08	1,879.83	0.0000	4.5800	50.0000	0.0000	(0.2260)	(0.0261)	0.0000	1	(0.2521)	01/06/2025
002158.ZK	12/19/2024	SDB3260122972	12,200.00	2.6855	30,954.58	32,762.81	0.0000	4.5800	50.0000	0.0000	(3.9381)	(0.4550)	0.0000	1	(4.3931)	01/06/2025
002158.ZK	12/19/2024	SDB3260122972	19,600.00	2.6855	49,730.32	52,635.33	0.0000	4.5800	50.0000	0.0000	(6.3268)	(0.7310)	0.0000	1	(7.0578)	01/06/2025
002158.ZK	12/18/2024	SDB3260122972	28,200.00	2.7042	71,550.76	76,258.55	0.0000	4.5800	50.0000	0.0000	(9.1028)	(1.0591)	0.0000	1	(10.1620)	01/06/2025
002158.ZK	12/18/2024	SDB3260122972	5,500.00	2.7042	13,954.94	14,873.12	0.0000	4.5800	50.0000	0.0000	(1.7754)	(0.2066)	0.0000	1	(1.9819)	01/06/2025
002158.ZK	12/18/2024	SDB3260122972	20,700.00	2.7042	52,521.30	55,977.02	0.0000	4.5800	50.0000	0.0000	(6.6819)	(0.7775)	0.0000	1	(7.4593)	01/06/2025
002158.ZK	12/18/2024	SDB3260122972	14,300.00	2.7042	36,282.83	38,670.12	0.0000	4.5800	50.0000	0.0000	(4.6160)	(0.5371)	0.0000	1	(5.1531)	01/06/2025
002158.ZK	12/18/2024	SDB3260122972	3,600.00	2.7042	9,134.14	9,735.13	0.0000	4.5800	50.0000	0.0000	(1.1621)	(0.1352)	0.0000	1	(1.2973)	01/06/2025
002158.ZK	12/18/2024	SDB3260122972	7,100.00	2.7042	18,014.55	19,199.85	0.0000	4.5800	50.0000	0.0000	(2.2919)	(0.2667)	0.0000	1	(2.5585)	01/06/2025
002158.ZK	12/18/2024	SDB3260122972	11,800.00	2.7042	29,939.68	31,909.61	0.0000	4.5800	50.0000	0.0000	(3.8090)	(0.4432)	0.0000	1	(4.2522)	01/06/2025
002158.ZK	12/18/2024	SDB3260122972	12,000.00	2.7042	30,447.13	32,450.45	0.0000	4.5800	50.0000	0.0000	(3.8736)	(0.4507)	0.0000	1	(4.3243)	01/06/2025
002158.ZK	12/18/2024	SDB3260122972	5,000.00	2.7042	12,686.31	13,521.02	0.0000	4.5800	50.0000	0.0000	(1.6140)	(0.1878)	0.0000	1	(1.8018)	01/06/2025
002158.ZK	12/18/2024	SDB3260122972	4,800.00	2.7042	12,178.85	12,980.18	0.0000	4.5800	50.0000	0.0000	(1.5494)	(0.1803)	0.0000	1	(1.7297)	01/06/2025
002158.ZK	12/18/2024	SDB3260122972	4,900.00	2.7042	12,432.58	13,250.60	0.0000	4.5800	50.0000	0.0000	(1.5817)	(0.1840)	0.0000	1	(1.7657)	01/06/2025
002158.ZK	12/18/2024	SDB3260122972	2,100.00	2.7042	5,328.25	5,678.83	0.0000	4.5800	50.0000	0.0000	(0.6779)	(0.0789)	0.0000	1	(0.7567)	01/06/2025
002158.ZK	12/18/2024	SDB3260122972	1,500.00	2.7042	3,805.89	4,056.31	0.0000	4.5800	50.0000	0.0000	(0.4842)	(0.0563)	0.0000	1	(0.5405)	01/06/2025
002158.ZK	12/18/2024	SDB3260122972	3,100.00	2.7042	7,865.51	8,383.03	0.0000	4.5800	50.0000	0.0000	(1.0007)	(0.1164)	0.0000	1	(1.1171)	01/06/2025
002158.ZK	12/18/2024	SDB3260122972	2,500.00	2.7042	6,343.15	6,760.51	0.0000	4.5800	50.0000	0.0000	(0.8070)	(0.0939)	0.0000	1	(0.9009)	01/06/2025
002158.ZK	12/18/2024	SDB3260122972	2,800.00	2.7042	7,104.33	7,571.77	0.0000	4.5800	50.0000	0.0000	(0.9038)	(0.1052)	0.0000	1	(1.0090)	01/06/2025
002158.ZK	12/18/2024	SDB3260122972	500.00	2.7042	1,268.63	1,352.10	0.0000	4.5800	50.0000	0.0000	(0.1614)	(0.0188)	0.0000	1	(0.1802)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHANGHAI HANBELL PRECISE MACHINERY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002158.ZK	12/18/2024	SDB3260122972	800.00	2.7042	2,029.81	2,163.36	0.0000	4.5800	50.0000	0.0000	(0.2582)	(0.0300)	0.0000	1	(0.2883)	01/06/2025
002158.ZK	12/18/2024	SDB3260122972	1,600.00	2.7042	4,059.62	4,326.73	0.0000	4.5800	50.0000	0.0000	(0.5165)	(0.0601)	0.0000	1	(0.5766)	01/06/2025
002158.ZK	12/18/2024	SDB3260122972	13,100.00	2.7042	33,238.12	35,425.07	0.0000	4.5800	50.0000	0.0000	(4.2286)	(0.4920)	0.0000	1	(4.7206)	01/06/2025
002158.ZK	12/18/2024	SDB3260122972	28,600.00	2.7042	72,565.66	77,340.23	0.0000	4.5800	50.0000	0.0000	(9.2320)	(1.0742)	0.0000	1	(10.3061)	01/06/2025
002158.ZK	12/18/2024	SDB3260122972	3,100.00	2.7042	7,865.51	8,383.03	0.0000	4.5800	50.0000	0.0000	(1.0007)	(0.1164)	0.0000	1	(1.1171)	01/06/2025
002158.ZK	12/18/2024	SDB3260122972	1,300.00	2.7042	3,298.44	3,515.47	0.0000	4.5800	50.0000	0.0000	(0.4196)	(0.0488)	0.0000	1	(0.4685)	01/06/2025
002158.ZK	12/18/2024	SDB3260122972	2,300.00	2.7042	5,835.70	6,219.67	0.0000	4.5800	50.0000	0.0000	(0.7424)	(0.0864)	0.0000	1	(0.8288)	01/06/2025
002158.ZK	12/18/2024	SDB3260122972	7,900.00	2.7042	20,044.36	21,363.21	0.0000	4.5800	50.0000	0.0000	(2.5501)	(0.2967)	0.0000	1	(2.8468)	01/06/2025
002158.ZK	12/18/2024	SDB3260122972	3,800.00	2.7042	9,641.59	10,275.98	0.0000	4.5800	50.0000	0.0000	(1.2266)	(0.1427)	0.0000	1	(1.3693)	01/06/2025
002158.ZK	12/18/2024	SDB3260122972	13,000.00	2.7042	32,984.39	35,154.65	0.0000	4.5800	50.0000	0.0000	(4.1963)	(0.4883)	0.0000	1	(4.6846)	01/06/2025
002158.ZK	12/18/2024	SDB3260122972	16,700.00	2.7042	42,372.26	45,160.21	0.0000	4.5800	50.0000	0.0000	(5.3907)	(0.6272)	0.0000	1	(6.0179)	01/06/2025
002158.ZK	12/18/2024	SDB3260122972	3,300.00	2.7042	8,372.96	8,923.87	0.0000	4.5800	50.0000	0.0000	(1.0652)	(0.1239)	0.0000	1	(1.1892)	01/06/2025
002158.ZK	12/18/2024	SDB3260122972	700.00	2.7042	1,776.08	1,892.94	0.0000	4.5800	50.0000	0.0000	(0.2260)	(0.0263)	0.0000	1	(0.2522)	01/06/2025
002158.ZK	12/18/2024	SDB3260122972	12,200.00	2.7042	30,954.58	32,991.29	0.0000	4.5800	50.0000	0.0000	(3.9381)	(0.4582)	0.0000	1	(4.3963)	01/06/2025
002158.ZK	12/18/2024	SDB3260122972	19,600.00	2.7042	49,730.32	53,002.40	0.0000	4.5800	50.0000	0.0000	(6.3268)	(0.7361)	0.0000	1	(7.0629)	01/06/2025
002158.ZK	12/17/2024	SDB3260122972	28,200.00	2.7649	71,550.76	77,969.48	0.0000	4.5800	50.0000	0.0000	(1.0829)	(0.10829)	0.0000	1	(10.1858)	01/06/2025
002158.ZK	12/17/2024	SDB3260122972	5,500.00	2.7649	13,954.94	15,206.81	0.0000	4.5800	50.0000	0.0000	(1.7754)	(0.2112)	0.0000	1	(1.9866)	01/06/2025
002158.ZK	12/17/2024	SDB3260122972	20,700.00	2.7649	52,521.30	57,232.91	0.0000	4.5800	50.0000	0.0000	(6.6819)	(0.7949)	0.0000	1	(7.4768)	01/06/2025
002158.ZK	12/17/2024	SDB3260122972	14,300.00	2.7649	36,282.83	39,537.71	0.0000	4.5800	50.0000	0.0000	(4.6160)	(0.5491)	0.0000	1	(5.1651)	01/06/2025
002158.ZK	12/17/2024	SDB3260122972	3,600.00	2.7649	9,134.14	9,953.55	0.0000	4.5800	50.0000	0.0000	(1.1621)	(0.1382)	0.0000	1	(1.3003)	01/06/2025
002158.ZK	12/17/2024	SDB3260122972	7,100.00	2.7649	18,014.55	19,630.61	0.0000	4.5800	50.0000	0.0000	(2.2919)	(0.2726)	0.0000	1	(2.5645)	01/06/2025
002158.ZK	12/17/2024	SDB3260122972	11,800.00	2.7649	29,939.68	32,625.53	0.0000	4.5800	50.0000	0.0000	(3.8090)	(0.4531)	0.0000	1	(4.2621)	01/06/2025
002158.ZK	12/17/2024	SDB3260122972	12,000.00	2.7649	30,447.13	33,178.50	0.0000	4.5800	50.0000	0.0000	(3.8736)	(0.4608)	0.0000	1	(4.3344)	01/06/2025
002158.ZK	12/17/2024	SDB3260122972	5,000.00	2.7649	12,686.31	13,824.38	0.0000	4.5800	50.0000	0.0000	(1.6140)	(0.1920)	0.0000	1	(1.8060)	01/06/2025
002158.ZK	12/17/2024	SDB3260122972	4,800.00	2.7649	12,178.85	13,271.40	0.0000	4.5800	50.0000	0.0000	(1.5494)	(0.1843)	0.0000	1	(1.7337)	01/06/2025
002158.ZK	12/17/2024	SDB3260122972	4,900.00	2.7649	12,432.58	13,547.89	0.0000	4.5800	50.0000	0.0000	(1.5817)	(0.1882)	0.0000	1	(1.7699)	01/06/2025
002158.ZK	12/17/2024	SDB3260122972	2,100.00	2.7649	5,328.25	5,806.24	0.0000	4.5800	50.0000	0.0000	(0.6779)	(0.0806)	0.0000	1	(0.7585)	01/06/2025
002158.ZK	12/17/2024	SDB3260122972	1,500.00	2.7649	3,805.89	4,147.31	0.0000	4.5800	50.0000	0.0000	(0.4842)	(0.0576)	0.0000	1	(0.5418)	01/06/2025
002158.ZK	12/17/2024	SDB3260122972	3,100.00	2.7649	7,865.51	8,571.11	0.0000	4.5800	50.0000	0.0000	(1.0007)	(0.1190)	0.0000	1	(1.1197)	01/06/2025
002158.ZK	12/17/2024	SDB3260122972	2,500.00	2.7649	6,343.15	6,912.19	0.0000	4.5800	50.0000	0.0000	(0.8070)	(0.0960)	0.0000	1	(0.9030)	01/06/2025
002158.ZK	12/17/2024	SDB3260122972	2,800.00	2.7649	7,104.33	7,741.65	0.0000	4.5800	50.0000	0.0000	(0.9038)	(0.1075)	0.0000	1	(1.0114)	01/06/2025
002158.ZK	12/17/2024	SDB3260122972	500.00	2.7649	1,268.63	1,382.44	0.0000	4.5800	50.0000	0.0000	(0.1614)	(0.0192)	0.0000	1	(0.1806)	01/06/2025
002158.ZK	12/17/2024	SDB3260122972	800.00	2.7649	2,029.81	2,211.90	0.0000	4.5800	50.0000	0.0000	(0.2582)	(0.0307)	0.0000	1	(0.2890)	01/06/2025
002158.ZK	12/17/2024	SDB3260122972	1,600.00	2.7649	4,059.62	4,423.80	0.0000	4.5800	50.0000	0.0000	(0.5165)	(0.0614)	0.0000	1	(0.5779)	01/06/2025
002158.ZK	12/17/2024	SDB3260122972	13,100.00	2.7649	33,238.12	36,219.86	0.0000	4.5800	50.0000	0.0000	(4.2286)	(0.5031)	0.0000	1	(4.7317)	01/06/2025
002158.ZK	12/17/2024	SDB3260122972	28,600.00	2.7649	72,565.66	79,075.43	0.0000	4.5800	50.0000	0.0000	(9.2320)	(1.0983)	0.0000	1	(10.3302)	01/06/2025
002158.ZK	12/17/2024	SDB3260122972	3,100.00	2.7649	7,865.51	8,571.11	0.0000	4.5800	50.0000	0.0000	(1.0007)	(0.1190)	0.0000	1	(1.1197)	01/06/2025
002158.ZK	12/17/2024	SDB3260122972	1,300.00	2.7649	3,298.44	3,594.34	0.0000	4.5800	50.0000	0.0000	(0.4196)	(0.0499)	0.0000	1	(0.4696)	01/06/2025
002158.ZK	12/17/2024	SDB3260122972	2,300.00	2.7649	5,835.70	6,359.21	0.0000	4.5800	50.0000	0.0000	(0.7424)	(0.0883)	0.0000	1	(0.8308)	01/06/2025
002158.ZK	12/17/2024	SDB3260122972	7,900.00	2.7649	20,044.36	21,842.51	0.0000	4.5800	50.0000	0.0000	(2.5501)	(0.3034)	0.0000	1	(2.8535)	01/06/2025
002158.ZK	12/17/2024	SDB3260122972	3,800.00	2.7649	9,641.59	10,506.52	0.0000	4.5800	50.0000	0.0000	(1.2266)	(0.1459)	0.0000	1	(1.3725)	01/06/2025
002158.ZK	12/17/2024	SDB3260122972	13,000.00	2.7649	32,984.39	35,943.38	0.0000	4.5800	50.0000	0.0000	(4.1963)	(0.4992)	0.0000	1	(4.6956)	01/06/2025
002158.ZK	12/17/2024	SDB3260122972	16,700.00	2.7649	42,372.26	46,173.41	0.0000	4.5800	50.0000	0.0000	(5.3907)	(0.6413)	0.0000	1	(6.0320)	01/06/2025
002158.ZK	12/17/2024	SDB3260122972	3,300.00	2.7649	8,372.96	9,124.09	0.0000	4.5800	50.0000	0.0000	(1.0652)	(0.1267)	0.0000	1	(1.1920)	01/06/2025
002158.ZK	12/17/2024	SDB3260122972	700.00	2.7649	1,776.08	1,935.41	0.0000	4.5800	50.0000	0.0000	(0.2260)	(0.0269)	0.0000	1	(0.2528)	01/06/2025
002158.ZK	12/17/2024	SDB3260122972	12,200.00	2.7649	30,954.58	33,731.47	0.0000	4.5800	50.0000	0.0000	(3.9381)	(0.4685)	0.0000	1	(4.4066)	01/06/2025
002158.ZK	12/17/2024	SDB3260122972	19,600.00	2.7649	49,730.32	54,191.55	0.0000	4.5800	50.0000	0.0000	(6.3268)	(0.7527)	0.0000	1	(7.0795)	01/06/2025
002158.ZK	12/16/2024	SDB3260122972	28,200.00	2.7947	71,550.76	78,809.92	0.0000	4.5800	50.0000	0.0000	(9.1028)	(1.0946)	0.0000	1	(10.1974)	01/06/2025
002158.ZK	12/16/2024	SDB3260122972	5,500.00	2.7947	13,954.94	15,370.73	0.0000	4.5800	50.0000	0.0000	(1.7754)	(0.2135)	0.0000	1	(1.9889)	01/06/2025
002158.ZK	12/16/2024	SDB3260122972	20,700.00	2.7947	52,521.30	57,849.83	0.0000	4.5800	50.0000	0.0000	(6.6819)	(0.8035)	0.0000	1	(7.4853)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHANGHAI HANBELL PRECISE MACHINERY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002158.ZK	12/16/2024	SDB3260122972	14,300.00	2.7947	36,282.83	39,963.90	0.0000	4.5800	50.0000	0.0000	(4.6160)	(0.5551)	0.0000	1	(5.1710)	01/06/2025
002158.ZK	12/16/2024	SDB3260122972	3,600.00	2.7947	9,134.14	10,060.84	0.0000	4.5800	50.0000	0.0000	(1.1621)	(0.1397)	0.0000	1	(1.3018)	01/06/2025
002158.ZK	12/16/2024	SDB3260122972	7,100.00	2.7947	18,014.55	19,842.21	0.0000	4.5800	50.0000	0.0000	(2.2919)	(0.2756)	0.0000	1	(2.5674)	01/06/2025
002158.ZK	12/16/2024	SDB3260122972	11,800.00	2.7947	29,939.68	32,977.20	0.0000	4.5800	50.0000	0.0000	(3.8090)	(0.4580)	0.0000	1	(4.2670)	01/06/2025
002158.ZK	12/16/2024	SDB3260122972	12,000.00	2.7947	30,447.13	33,536.14	0.0000	4.5800	50.0000	0.0000	(3.8736)	(0.4658)	0.0000	1	(4.3393)	01/06/2025
002158.ZK	12/16/2024	SDB3260122972	5,000.00	2.7947	12,686.31	13,973.39	0.0000	4.5800	50.0000	0.0000	(1.6140)	(0.1941)	0.0000	1	(1.8081)	01/06/2025
002158.ZK	12/16/2024	SDB3260122972	4,800.00	2.7947	12,178.85	13,414.45	0.0000	4.5800	50.0000	0.0000	(1.5494)	(0.1863)	0.0000	1	(1.7357)	01/06/2025
002158.ZK	12/16/2024	SDB3260122972	4,900.00	2.7947	12,432.58	13,693.92	0.0000	4.5800	50.0000	0.0000	(1.5817)	(0.1902)	0.0000	1	(1.7719)	01/06/2025
002158.ZK	12/16/2024	SDB3260122972	2,100.00	2.7947	5,328.25	5,868.82	0.0000	4.5800	50.0000	0.0000	(0.6779)	(0.0815)	0.0000	1	(0.7594)	01/06/2025
002158.ZK	12/16/2024	SDB3260122972	1,500.00	2.7947	3,805.89	4,192.02	0.0000	4.5800	50.0000	0.0000	(0.4842)	(0.0582)	0.0000	1	(0.5424)	01/06/2025
002158.ZK	12/16/2024	SDB3260122972	3,100.00	2.7947	7,865.51	8,663.50	0.0000	4.5800	50.0000	0.0000	(1.0007)	(0.1203)	0.0000	1	(1.1210)	01/06/2025
002158.ZK	12/16/2024	SDB3260122972	2,500.00	2.7947	6,343.15	6,986.70	0.0000	4.5800	50.0000	0.0000	(0.8070)	(0.0970)	0.0000	1	(0.9040)	01/06/2025
002158.ZK	12/16/2024	SDB3260122972	1,500.00	2.7947	3,805.89	4,192.02	0.0000	4.5800	50.0000	0.0000	(0.4842)	(0.0582)	0.0000	1	(0.5424)	01/06/2025
002158.ZK	12/16/2024	SDB3260122972	2,800.00	2.7947	7,104.33	7,825.10	0.0000	4.5800	50.0000	0.0000	(0.9038)	(0.1087)	0.0000	1	(1.0125)	01/06/2025
002158.ZK	12/16/2024	SDB3260122972	500.00	2.7947	1,268.63	1,397.34	0.0000	4.5800	50.0000	0.0000	(0.1614)	(0.0194)	0.0000	1	(0.1808)	01/06/2025
002158.ZK	12/16/2024	SDB3260122972	800.00	2.7947	2,029.81	2,235.74	0.0000	4.5800	50.0000	0.0000	(0.2582)	(0.0311)	0.0000	1	(0.2893)	01/06/2025
002158.ZK	12/16/2024	SDB3260122972	1,600.00	2.7947	4,059.62	4,471.48	0.0000	4.5800	50.0000	0.0000	(0.5165)	(0.0621)	0.0000	1	(0.5786)	01/06/2025
002158.ZK	12/16/2024	SDB3260122972	13,100.00	2.7947	33,238.12	36,610.28	0.0000	4.5800	50.0000	0.0000	(4.2286)	(0.5085)	0.0000	1	(4.7371)	01/06/2025
002158.ZK	12/16/2024	SDB3260122972	28,600.00	2.7947	72,565.66	79,927.79	0.0000	4.5800	50.0000	0.0000	(9.2320)	(1.1101)	0.0000	1	(10.3421)	01/06/2025
002158.ZK	12/16/2024	SDB3260122972	3,100.00	2.7947	7,865.51	8,663.50	0.0000	4.5800	50.0000	0.0000	(1.0007)	(0.1203)	0.0000	1	(1.1210)	01/06/2025
002158.ZK	12/16/2024	SDB3260122972	1,300.00	2.7947	3,298.44	3,633.08	0.0000	4.5800	50.0000	0.0000	(0.4196)	(0.0505)	0.0000	1	(0.4701)	01/06/2025
002158.ZK	12/16/2024	SDB3260122972	2,300.00	2.7947	5,835.70	6,427.76	0.0000	4.5800	50.0000	0.0000	(0.7424)	(0.0893)	0.0000	1	(0.8317)	01/06/2025
002158.ZK	12/16/2024	SDB3260122972	7,900.00	2.7947	20,044.36	22,077.96	0.0000	4.5800	50.0000	0.0000	(2.5501)	(0.3066)	0.0000	1	(2.8567)	01/06/2025
002158.ZK	12/16/2024	SDB3260122972	3,800.00	2.7947	9,641.59	10,619.78	0.0000	4.5800	50.0000	0.0000	(1.2266)	(0.1475)	0.0000	1	(1.3741)	01/06/2025
002158.ZK	12/16/2024	SDB3260122972	13,000.00	2.7947	32,984.39	36,330.81	0.0000	4.5800	50.0000	0.0000	(4.1963)	(0.5046)	0.0000	1	(4.7009)	01/06/2025
002158.ZK	12/16/2024	SDB3260122972	16,700.00	2.7947	42,372.26	46,671.12	0.0000	4.5800	50.0000	0.0000	(5.3907)	(0.6482)	0.0000	1	(6.0389)	01/06/2025
002158.ZK	12/16/2024	SDB3260122972	3,300.00	2.7947	8,372.96	9,222.44	0.0000	4.5800	50.0000	0.0000	(1.0652)	(0.1281)	0.0000	1	(1.1933)	01/06/2025
002158.ZK	12/16/2024	SDB3260122972	700.00	2.7947	1,776.08	1,956.27	0.0000	4.5800	50.0000	0.0000	(0.2260)	(0.0272)	0.0000	1	(0.2531)	01/06/2025
002158.ZK	12/16/2024	SDB3260122972	12,200.00	2.7947	30,954.58	34,095.07	0.0000	4.5800	50.0000	0.0000	(3.9381)	(0.4735)	0.0000	1	(4.4117)	01/06/2025
002158.ZK	12/16/2024	SDB3260122972	19,600.00	2.7947	49,730.32	54,775.69	0.0000	4.5800	50.0000	0.0000	(6.3268)	(0.7608)	0.0000	1	(7.0876)	01/06/2025
002158.ZK	12/13/2024	SDB3260122972	28,200.00	2.6809	71,550.76	75,602.28	0.0000	4.5800	50.0000	0.0000	(27.3085)	(3.1501)	0.0000	3	(30.4586)	01/06/2025
002158.ZK	12/13/2024	SDB3260122972	5,500.00	2.6809	13,954.94	14,745.13	0.0000	4.5800	50.0000	0.0000	(5.3261)	(0.6144)	0.0000	3	(5.9405)	01/06/2025
002158.ZK	12/13/2024	SDB3260122972	20,700.00	2.6809	52,521.30	55,495.29	0.0000	4.5800	50.0000	0.0000	(20.0456)	(2.3123)	0.0000	3	(22.3579)	01/06/2025
002158.ZK	12/13/2024	SDB3260122972	14,300.00	2.6809	36,282.83	38,337.33	0.0000	4.5800	50.0000	0.0000	(13.8479)	(1.5974)	0.0000	3	(15.4453)	01/06/2025
002158.ZK	12/13/2024	SDB3260122972	3,600.00	2.6809	9,134.14	9,651.36	0.0000	4.5800	50.0000	0.0000	(3.4862)	(0.4021)	0.0000	3	(3.8883)	01/06/2025
002158.ZK	12/13/2024	SDB3260122972	7,100.00	2.6809	18,014.55	19,034.62	0.0000	4.5800	50.0000	0.0000	(6.8756)	(0.7931)	0.0000	3	(7.6687)	01/06/2025
002158.ZK	12/13/2024	SDB3260122972	11,800.00	2.6809	29,939.68	31,635.00	0.0000	4.5800	50.0000	0.0000	(11.4270)	(1.3181)	0.0000	3	(12.7451)	01/06/2025
002158.ZK	12/13/2024	SDB3260122972	12,000.00	2.6809	30,447.13	32,171.18	0.0000	4.5800	50.0000	0.0000	(11.6207)	(1.3405)	0.0000	3	(12.9611)	01/06/2025
002158.ZK	12/13/2024	SDB3260122972	5,000.00	2.6809	12,686.31	13,404.66	0.0000	4.5800	50.0000	0.0000	(4.8419)	(0.5585)	0.0000	3	(5.4005)	01/06/2025
002158.ZK	12/13/2024	SDB3260122972	4,800.00	2.6809	12,178.85	12,868.47	0.0000	4.5800	50.0000	0.0000	(4.6483)	(0.5362)	0.0000	3	(5.1844)	01/06/2025
002158.ZK	12/13/2024	SDB3260122972	4,900.00	2.6809	12,432.58	13,136.57	0.0000	4.5800	50.0000	0.0000	(4.7451)	(0.5474)	0.0000	3	(5.2925)	01/06/2025
002158.ZK	12/13/2024	SDB3260122972	2,100.00	2.6809	5,328.25	5,629.96	0.0000	4.5800	50.0000	0.0000	(2.0336)	(0.2346)	0.0000	3	(2.2682)	01/06/2025
002158.ZK	12/13/2024	SDB3260122972	1,500.00	2.6809	3,805.89	4,021.40	0.0000	4.5800	50.0000	0.0000	(1.4526)	(0.1676)	0.0000	3	(1.6201)	01/06/2025
002158.ZK	12/13/2024	SDB3260122972	3,100.00	2.6809	7,865.51	8,310.89	0.0000	4.5800	50.0000	0.0000	(3.0020)	(0.3463)	0.0000	3	(3.3483)	01/06/2025
002158.ZK	12/13/2024	SDB3260122972	2,500.00	2.6809	6,343.15	6,702.33	0.0000	4.5800	50.0000	0.0000	(2.4210)	(0.2793)	0.0000	3	(2.7002)	01/06/2025
002158.ZK	12/13/2024	SDB3260122972	1,500.00	2.6809	3,805.89	4,021.40	0.0000	4.5800	50.0000	0.0000	(1.4526)	(0.1676)	0.0000	3	(1.6201)	01/06/2025
002158.ZK	12/13/2024	SDB3260122972	2,800.00	2.6809	7,104.33	7,506.61	0.0000	4.5800	50.0000	0.0000	(2.7115)	(0.3128)	0.0000	3	(3.0243)	01/06/2025
002158.ZK	12/13/2024	SDB3260122972	500.00	2.6809	1,268.63	1,340.47	0.0000	4.5800	50.0000	0.0000	(0.4842)	(0.0559)	0.0000	3	(0.5400)	01/06/2025
002158.ZK	12/13/2024	SDB3260122972	800.00	2.6809	2,029.81	2,144.75	0.0000	4.5800	50.0000	0.0000	(0.7747)	(0.0894)	0.0000	3	(0.8641)	01/06/2025
002158.ZK	12/13/2024	SDB3260122972	1,600.00	2.6809	4,059.62	4,289.49	0.0000	4.5800	50.0000	0.0000	(1.5494)	(0.1787)	0.0000	3	(1.7281)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHANGHAI HANBELL PRECISE MACHINERY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002158.ZK	12/13/2024	SDB3260122972	13,100.00	2.6809	33,238.12	35,120.21	0.0000	4.5800	50.0000	0.0000	(12.6859)	(1.4633)	0.0000	3	(14.1492)	01/06/2025
002158.ZK	12/13/2024	SDB3260122972	28,600.00	2.6809	72,565.66	76,674.66	0.0000	4.5800	50.0000	0.0000	(27.6959)	(3.1948)	0.0000	3	(30.8907)	01/06/2025
002158.ZK	12/13/2024	SDB3260122972	3,100.00	2.6809	7,865.51	8,310.89	0.0000	4.5800	50.0000	0.0000	(3.0020)	(0.3463)	0.0000	3	(3.3483)	01/06/2025
002158.ZK	12/13/2024	SDB3260122972	1,300.00	2.6809	3,298.44	3,485.21	0.0000	4.5800	50.0000	0.0000	(1.2589)	(0.1452)	0.0000	3	(1.4041)	01/06/2025
002158.ZK	12/13/2024	SDB3260122972	2,300.00	2.6809	5,835.70	6,166.14	0.0000	4.5800	50.0000	0.0000	(2.2273)	(0.2569)	0.0000	3	(2.4842)	01/06/2025
002158.ZK	12/13/2024	SDB3260122972	7,900.00	2.6809	20,044.36	21,179.36	0.0000	4.5800	50.0000	0.0000	(7.6503)	(0.8825)	0.0000	3	(8.5327)	01/06/2025
002158.ZK	12/13/2024	SDB3260122972	3,800.00	2.6809	9,641.59	10,187.54	0.0000	4.5800	50.0000	0.0000	(3.6799)	(0.4245)	0.0000	3	(4.1044)	01/06/2025
002158.ZK	12/13/2024	SDB3260122972	13,000.00	2.6809	32,984.39	34,852.12	0.0000	4.5800	50.0000	0.0000	(12.5890)	(1.4522)	0.0000	3	(14.0412)	01/06/2025
002158.ZK	12/13/2024	SDB3260122972	16,700.00	2.6809	42,372.26	44,771.56	0.0000	4.5800	50.0000	0.0000	(16.1721)	(1.8655)	0.0000	3	(18.0376)	01/06/2025
002158.ZK	12/13/2024	SDB3260122972	3,300.00	2.6809	8,372.96	8,847.08	0.0000	4.5800	50.0000	0.0000	(3.1957)	(0.3686)	0.0000	3	(3.5643)	01/06/2025
002158.ZK	12/13/2024	SDB3260122972	700.00	2.6809	1,776.08	1,876.65	0.0000	4.5800	50.0000	0.0000	(0.6779)	(0.0782)	0.0000	3	(0.7561)	01/06/2025
002158.ZK	12/13/2024	SDB3260122972	12,200.00	2.6809	30,954.58	32,707.37	0.0000	4.5800	50.0000	0.0000	(11.8143)	(1.3628)	0.0000	3	(13.1771)	01/06/2025
002158.ZK	12/13/2024	SDB3260122972	19,600.00	2.6809	49,730.32	52,546.27	0.0000	4.5800	50.0000	0.0000	(18.9804)	(2.1894)	0.0000	3	(21.1698)	01/06/2025
002158.ZK	12/12/2024	SDB3260122972	28,200.00	2.6674	71,550.76	75,221.13	0.0000	4.5800	50.0000	0.0000	(9.1028)	(1.0447)	0.0000	1	(10.1476)	01/06/2025
002158.ZK	12/12/2024	SDB3260122972	5,500.00	2.6674	13,954.94	14,670.79	0.0000	4.5800	50.0000	0.0000	(1.7754)	(0.2038)	0.0000	1	(1.9791)	01/06/2025
002158.ZK	12/12/2024	SDB3260122972	20,700.00	2.6674	52,521.30	55,215.51	0.0000	4.5800	50.0000	0.0000	(6.6819)	(0.7669)	0.0000	1	(7.4488)	01/06/2025
002158.ZK	12/12/2024	SDB3260122972	14,300.00	2.6674	36,282.83	38,144.05	0.0000	4.5800	50.0000	0.0000	(4.6160)	(0.5298)	0.0000	1	(5.1458)	01/06/2025
002158.ZK	12/12/2024	SDB3260122972	3,600.00	2.6674	9,134.14	9,602.70	0.0000	4.5800	50.0000	0.0000	(1.1621)	(0.1334)	0.0000	1	(1.2954)	01/06/2025
002158.ZK	12/12/2024	SDB3260122972	7,100.00	2.6674	18,014.55	18,938.65	0.0000	4.5800	50.0000	0.0000	(2.2919)	(0.2630)	0.0000	1	(2.5549)	01/06/2025
002158.ZK	12/12/2024	SDB3260122972	11,800.00	2.6674	29,939.68	31,475.51	0.0000	4.5800	50.0000	0.0000	(3.8090)	(0.4372)	0.0000	1	(4.2462)	01/06/2025
002158.ZK	12/12/2024	SDB3260122972	12,000.00	2.6674	30,447.13	32,008.99	0.0000	4.5800	50.0000	0.0000	(3.8736)	(0.4446)	0.0000	1	(4.3181)	01/06/2025
002158.ZK	12/12/2024	SDB3260122972	5,000.00	2.6674	12,686.31	13,337.08	0.0000	4.5800	50.0000	0.0000	(1.6140)	(0.1852)	0.0000	1	(1.7992)	01/06/2025
002158.ZK	12/12/2024	SDB3260122972	4,800.00	2.6674	12,178.85	12,803.60	0.0000	4.5800	50.0000	0.0000	(1.5494)	(0.1778)	0.0000	1	(1.7272)	01/06/2025
002158.ZK	12/12/2024	SDB3260122972	4,900.00	2.6674	12,432.58	13,070.34	0.0000	4.5800	50.0000	0.0000	(1.5817)	(0.1815)	0.0000	1	(1.7632)	01/06/2025
002158.ZK	12/12/2024	SDB3260122972	2,100.00	2.6674	5,328.25	5,601.57	0.0000	4.5800	50.0000	0.0000	(0.6779)	(0.0778)	0.0000	1	(0.7557)	01/06/2025
002158.ZK	12/12/2024	SDB3260122972	1,500.00	2.6674	3,805.89	4,001.12	0.0000	4.5800	50.0000	0.0000	(0.4842)	(0.0556)	0.0000	1	(0.5398)	01/06/2025
002158.ZK	12/12/2024	SDB3260122972	3,100.00	2.6674	7,865.51	8,268.99	0.0000	4.5800	50.0000	0.0000	(1.0007)	(0.1148)	0.0000	1	(1.1155)	01/06/2025
002158.ZK	12/12/2024	SDB3260122972	2,500.00	2.6674	6,343.15	6,668.54	0.0000	4.5800	50.0000	0.0000	(0.8070)	(0.0926)	0.0000	1	(0.8996)	01/06/2025
002158.ZK	12/12/2024	SDB3260122972	1,500.00	2.6674	3,805.89	4,001.12	0.0000	4.5800	50.0000	0.0000	(0.4842)	(0.0556)	0.0000	1	(0.5398)	01/06/2025
002158.ZK	12/12/2024	SDB3260122972	2,800.00	2.6674	7,104.33	7,468.76	0.0000	4.5800	50.0000	0.0000	(0.9038)	(0.1037)	0.0000	1	(1.0076)	01/06/2025
002158.ZK	12/12/2024	SDB3260122972	500.00	2.6674	1,268.63	1,333.71	0.0000	4.5800	50.0000	0.0000	(0.1614)	(0.0185)	0.0000	1	(0.1799)	01/06/2025
002158.ZK	12/12/2024	SDB3260122972	800.00	2.6674	2,029.81	2,133.93	0.0000	4.5800	50.0000	0.0000	(0.2582)	(0.0296)	0.0000	1	(0.2879)	01/06/2025
002158.ZK	12/12/2024	SDB3260122972	1,600.00	2.6674	4,059.62	4,267.87	0.0000	4.5800	50.0000	0.0000	(0.5165)	(0.0593)	0.0000	1	(0.5757)	01/06/2025
002158.ZK	12/12/2024	SDB3260122972	13,100.00	2.6674	33,238.12	34,943.15	0.0000	4.5800	50.0000	0.0000	(4.2286)	(0.4853)	0.0000	1	(4.7139)	01/06/2025
002158.ZK	12/12/2024	SDB3260122972	28,600.00	2.6674	72,565.66	76,288.10	0.0000	4.5800	50.0000	0.0000	(9.2320)	(1.0596)	0.0000	1	(10.2915)	01/06/2025
002158.ZK	12/12/2024	SDB3260122972	3,100.00	2.6674	7,865.51	8,268.99	0.0000	4.5800	50.0000	0.0000	(1.0007)	(0.1148)	0.0000	1	(1.1155)	01/06/2025
002158.ZK	12/12/2024	SDB3260122972	1,300.00	2.6674	3,298.44	3,467.64	0.0000	4.5800	50.0000	0.0000	(0.4196)	(0.0482)	0.0000	1	(0.4678)	01/06/2025
002158.ZK	12/12/2024	SDB3260122972	2,300.00	2.6674	5,835.70	6,135.06	0.0000	4.5800	50.0000	0.0000	(0.7424)	(0.0852)	0.0000	1	(0.8276)	01/06/2025
002158.ZK	12/12/2024	SDB3260122972	7,900.00	2.6674	20,044.36	21,072.59	0.0000	4.5800	50.0000	0.0000	(2.5501)	(0.2927)	0.0000	1	(2.8428)	01/06/2025
002158.ZK	12/12/2024	SDB3260122972	3,800.00	2.6674	9,641.59	10,136.18	0.0000	4.5800	50.0000	0.0000	(1.2266)	(0.1408)	0.0000	1	(1.3674)	01/06/2025
002158.ZK	12/12/2024	SDB3260122972	13,000.00	2.6674	32,984.39	34,676.41	0.0000	4.5800	50.0000	0.0000	(4.1963)	(0.4816)	0.0000	1	(4.6780)	01/06/2025
002158.ZK	12/12/2024	SDB3260122972	16,700.00	2.6674	42,372.26	44,545.85	0.0000	4.5800	50.0000	0.0000	(5.3907)	(0.6187)	0.0000	1	(6.0094)	01/06/2025
002158.ZK	12/12/2024	SDB3260122972	3,300.00	2.6674	8,372.96	8,802.47	0.0000	4.5800	50.0000	0.0000	(1.0652)	(0.1223)	0.0000	1	(1.1875)	01/06/2025
002158.ZK	12/12/2024	SDB3260122972	700.00	2.6674	1,776.08	1,867.19	0.0000	4.5800	50.0000	0.0000	(0.2260)	(0.0259)	0.0000	1	(0.2519)	01/06/2025
002158.ZK	12/12/2024	SDB3260122972	12,200.00	2.6674	30,954.58	32,542.48	0.0000	4.5800	50.0000	0.0000	(3.9381)	(0.4520)	0.0000	1	(4.3901)	01/06/2025
002158.ZK	12/12/2024	SDB3260122972	19,600.00	2.6674	49,730.32	52,281.35	0.0000	4.5800	50.0000	0.0000	(6.3268)	(0.7261)	0.0000	1	(7.0529)	01/06/2025
002158.ZK	12/11/2024	SDB3260122972	28,200.00	2.7439	71,550.76	77,378.88	0.0000	4.5800	50.0000	0.0000	(9.1028)	(1.0747)	0.0000	1	(10.1776)	01/06/2025
002158.ZK	12/11/2024	SDB3260122972	5,500.00	2.7439	13,954.94	15,091.63	0.0000	4.5800	50.0000	0.0000	(1.7754)	(0.2096)	0.0000	1	(1.9850)	01/06/2025
002158.ZK	12/11/2024	SDB3260122972	20,700.00	2.7439	52,521.30	56,799.39	0.0000	4.5800	50.0000	0.0000	(6.6819)	(0.7889)	0.0000	1	(7.4708)	01/06/2025
002158.ZK	12/11/2024	SDB3260122972	14,300.00	2.7439	36,282.83	39,238.23	0.0000	4.5800	50.0000	0.0000	(4.6160)	(0.5450)	0.0000	1	(5.1610)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHANGHAI HANBELL PRECISE MACHINERY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002158.ZK	12/11/2024	SDB3260122972	3,600.00	2.7439	9,134.14	9,878.16	0.0000	4.5800	50.0000	0.0000	(1.1621)	(0.1372)	0.0000	1	(1.2993)	01/06/2025
002158.ZK	12/11/2024	SDB3260122972	7,100.00	2.7439	18,014.55	19,481.92	0.0000	4.5800	50.0000	0.0000	(2.2919)	(0.2706)	0.0000	1	(2.5624)	01/06/2025
002158.ZK	12/11/2024	SDB3260122972	11,800.00	2.7439	29,939.68	32,378.40	0.0000	4.5800	50.0000	0.0000	(3.8090)	(0.4497)	0.0000	1	(4.2587)	01/06/2025
002158.ZK	12/11/2024	SDB3260122972	12,000.00	2.7439	30,447.13	32,927.18	0.0000	4.5800	50.0000	0.0000	(3.8736)	(0.4573)	0.0000	1	(4.3309)	01/06/2025
002158.ZK	12/11/2024	SDB3260122972	5,000.00	2.7439	12,686.31	13,719.66	0.0000	4.5800	50.0000	0.0000	(1.6140)	(0.1906)	0.0000	1	(1.8045)	01/06/2025
002158.ZK	12/11/2024	SDB3260122972	4,800.00	2.7439	12,178.85	13,170.87	0.0000	4.5800	50.0000	0.0000	(1.5494)	(0.1829)	0.0000	1	(1.7323)	01/06/2025
002158.ZK	12/11/2024	SDB3260122972	4,900.00	2.7439	12,432.58	13,445.27	0.0000	4.5800	50.0000	0.0000	(1.5817)	(0.1867)	0.0000	1	(1.7684)	01/06/2025
002158.ZK	12/11/2024	SDB3260122972	2,100.00	2.7439	5,328.25	5,762.26	0.0000	4.5800	50.0000	0.0000	(0.6779)	(0.0800)	0.0000	1	(0.7579)	01/06/2025
002158.ZK	12/11/2024	SDB3260122972	1,500.00	2.7439	3,805.89	4,115.90	0.0000	4.5800	50.0000	0.0000	(0.4842)	(0.0572)	0.0000	1	(0.5414)	01/06/2025
002158.ZK	12/11/2024	SDB3260122972	3,100.00	2.7439	7,865.51	8,506.19	0.0000	4.5800	50.0000	0.0000	(1.0007)	(0.1181)	0.0000	1	(1.1188)	01/06/2025
002158.ZK	12/11/2024	SDB3260122972	2,500.00	2.7439	6,343.15	6,859.83	0.0000	4.5800	50.0000	0.0000	(0.8070)	(0.0953)	0.0000	1	(0.9023)	01/06/2025
002158.ZK	12/11/2024	SDB3260122972	1,500.00	2.7439	3,805.89	4,115.90	0.0000	4.5800	50.0000	0.0000	(0.4842)	(0.0572)	0.0000	1	(0.5414)	01/06/2025
002158.ZK	12/11/2024	SDB3260122972	2,800.00	2.7439	7,104.33	7,683.01	0.0000	4.5800	50.0000	0.0000	(0.9038)	(0.1067)	0.0000	1	(1.0105)	01/06/2025
002158.ZK	12/11/2024	SDB3260122972	500.00	2.7439	1,268.63	1,371.97	0.0000	4.5800	50.0000	0.0000	(0.1614)	(0.0191)	0.0000	1	(0.1805)	01/06/2025
002158.ZK	12/11/2024	SDB3260122972	800.00	2.7439	2,029.81	2,195.15	0.0000	4.5800	50.0000	0.0000	(0.2582)	(0.0305)	0.0000	1	(0.2887)	01/06/2025
002158.ZK	12/11/2024	SDB3260122972	1,600.00	2.7439	4,059.62	4,390.29	0.0000	4.5800	50.0000	0.0000	(0.5165)	(0.0610)	0.0000	1	(0.5774)	01/06/2025
002158.ZK	12/11/2024	SDB3260122972	13,100.00	2.7439	33,238.12	35,945.51	0.0000	4.5800	50.0000	0.0000	(4.2286)	(0.4992)	0.0000	1	(4.7279)	01/06/2025
002158.ZK	12/11/2024	SDB3260122972	28,600.00	2.7439	72,565.66	78,476.46	0.0000	4.5800	50.0000	0.0000	(9.2320)	(1.0900)	0.0000	1	(10.3219)	01/06/2025
002158.ZK	12/11/2024	SDB3260122972	3,100.00	2.7439	7,865.51	8,506.19	0.0000	4.5800	50.0000	0.0000	(1.0007)	(0.1181)	0.0000	1	(1.1188)	01/06/2025
002158.ZK	12/11/2024	SDB3260122972	1,300.00	2.7439	3,298.44	3,567.11	0.0000	4.5800	50.0000	0.0000	(0.4196)	(0.0495)	0.0000	1	(0.4692)	01/06/2025
002158.ZK	12/11/2024	SDB3260122972	2,300.00	2.7439	5,835.70	6,311.04	0.0000	4.5800	50.0000	0.0000	(0.7424)	(0.0877)	0.0000	1	(0.8301)	01/06/2025
002158.ZK	12/11/2024	SDB3260122972	7,900.00	2.7439	20,044.36	21,677.06	0.0000	4.5800	50.0000	0.0000	(2.5501)	(0.3011)	0.0000	1	(2.8512)	01/06/2025
002158.ZK	12/11/2024	SDB3260122972	3,800.00	2.7439	9,641.59	10,426.94	0.0000	4.5800	50.0000	0.0000	(1.2266)	(0.1448)	0.0000	1	(1.3714)	01/06/2025
002158.ZK	12/11/2024	SDB3260122972	13,000.00	2.7439	32,984.39	35,671.12	0.0000	4.5800	50.0000	0.0000	(4.1963)	(0.4954)	0.0000	1	(4.6918)	01/06/2025
002158.ZK	12/11/2024	SDB3260122972	16,700.00	2.7439	42,372.26	45,823.66	0.0000	4.5800	50.0000	0.0000	(5.3907)	(0.6364)	0.0000	1	(6.0271)	01/06/2025
002158.ZK	12/11/2024	SDB3260122972	3,300.00	2.7439	8,372.96	9,054.98	0.0000	4.5800	50.0000	0.0000	(1.0652)	(0.1258)	0.0000	1	(1.1910)	01/06/2025
002158.ZK	12/11/2024	SDB3260122972	700.00	2.7439	1,776.08	1,920.75	0.0000	4.5800	50.0000	0.0000	(0.2260)	(0.0267)	0.0000	1	(0.2526)	01/06/2025
002158.ZK	12/11/2024	SDB3260122972	12,200.00	2.7439	30,954.58	33,475.97	0.0000	4.5800	50.0000	0.0000	(3.9381)	(0.4649)	0.0000	1	(4.4031)	01/06/2025
002158.ZK	12/11/2024	SDB3260122972	19,600.00	2.7439	49,730.32	53,781.07	0.0000	4.5800	50.0000	0.0000	(6.3268)	(0.7470)	0.0000	1	(7.0738)	01/06/2025
002158.ZK	12/10/2024	SDB3260122972	28,200.00	2.7187	71,550.76	76,666.66	0.0000	4.5800	50.0000	0.0000	(9.1028)	(1.0648)	0.0000	1	(10.1677)	01/06/2025
002158.ZK	12/10/2024	SDB3260122972	5,500.00	2.7187	13,954.94	14,952.72	0.0000	4.5800	50.0000	0.0000	(1.7754)	(0.2077)	0.0000	1	(1.9831)	01/06/2025
002158.ZK	12/10/2024	SDB3260122972	20,700.00	2.7187	52,521.30	56,276.59	0.0000	4.5800	50.0000	0.0000	(6.6819)	(0.7816)	0.0000	1	(7.4635)	01/06/2025
002158.ZK	12/10/2024	SDB3260122972	14,300.00	2.7187	36,282.83	38,877.07	0.0000	4.5800	50.0000	0.0000	(4.6160)	(0.5400)	0.0000	1	(5.1559)	01/06/2025
002158.ZK	12/10/2024	SDB3260122972	3,600.00	2.7187	9,134.14	9,787.23	0.0000	4.5800	50.0000	0.0000	(1.1621)	(0.1359)	0.0000	1	(1.2980)	01/06/2025
002158.ZK	12/10/2024	SDB3260122972	7,100.00	2.7187	18,014.55	19,302.60	0.0000	4.5800	50.0000	0.0000	(2.2919)	(0.2681)	0.0000	1	(2.5599)	01/06/2025
002158.ZK	12/10/2024	SDB3260122972	11,800.00	2.7187	29,939.68	32,080.38	0.0000	4.5800	50.0000	0.0000	(3.8090)	(0.4456)	0.0000	1	(4.2546)	01/06/2025
002158.ZK	12/10/2024	SDB3260122972	12,000.00	2.7187	30,447.13	32,624.11	0.0000	4.5800	50.0000	0.0000	(3.8736)	(0.4531)	0.0000	1	(4.3267)	01/06/2025
002158.ZK	12/10/2024	SDB3260122972	5,000.00	2.7187	12,686.31	13,593.38	0.0000	4.5800	50.0000	0.0000	(1.6140)	(0.1888)	0.0000	1	(1.8028)	01/06/2025
002158.ZK	12/10/2024	SDB3260122972	4,800.00	2.7187	12,178.85	13,049.64	0.0000	4.5800	50.0000	0.0000	(1.5494)	(0.1812)	0.0000	1	(1.7307)	01/06/2025
002158.ZK	12/10/2024	SDB3260122972	4,900.00	2.7187	12,432.58	13,321.51	0.0000	4.5800	50.0000	0.0000	(1.5817)	(0.1850)	0.0000	1	(1.7667)	01/06/2025
002158.ZK	12/10/2024	SDB3260122972	2,100.00	2.7187	5,328.25	5,709.22	0.0000	4.5800	50.0000	0.0000	(0.6779)	(0.0793)	0.0000	1	(0.7572)	01/06/2025
002158.ZK	12/10/2024	SDB3260122972	1,500.00	2.7187	3,805.89	4,078.01	0.0000	4.5800	50.0000	0.0000	(0.4842)	(0.0566)	0.0000	1	(0.5408)	01/06/2025
002158.ZK	12/10/2024	SDB3260122972	3,100.00	2.7187	7,865.51	8,427.90	0.0000	4.5800	50.0000	0.0000	(1.0007)	(0.1171)	0.0000	1	(1.1177)	01/06/2025
002158.ZK	12/10/2024	SDB3260122972	2,500.00	2.7187	6,343.15	6,796.69	0.0000	4.5800	50.0000	0.0000	(0.8070)	(0.0944)	0.0000	1	(0.9014)	01/06/2025
002158.ZK	12/10/2024	SDB3260122972	1,500.00	2.7187	3,805.89	4,078.01	0.0000	4.5800	50.0000	0.0000	(0.4842)	(0.0566)	0.0000	1	(0.5408)	01/06/2025
002158.ZK	12/10/2024	SDB3260122972	2,800.00	2.7187	7,104.33	7,612.29	0.0000	4.5800	50.0000	0.0000	(0.9038)	(0.1057)	0.0000	1	(1.0096)	01/06/2025
002158.ZK	12/10/2024	SDB3260122972	500.00	2.7187	1,268.63	1,359.34	0.0000	4.5800	50.0000	0.0000	(0.1614)	(0.0189)	0.0000	1	(0.1803)	01/06/2025
002158.ZK	12/10/2024	SDB3260122972	800.00	2.7187	2,029.81	2,174.94	0.0000	4.5800	50.0000	0.0000	(0.2582)	(0.0302)	0.0000	1	(0.2884)	01/06/2025
002158.ZK	12/10/2024	SDB3260122972	1,600.00	2.7187	4,059.62	4,349.88	0.0000	4.5800	50.0000	0.0000	(0.5165)	(0.0604)	0.0000	1	(0.5769)	01/06/2025
002158.ZK	12/10/2024	SDB3260122972	13,100.00	2.7187	33,238.12	35,614.66	0.0000	4.5800	50.0000	0.0000	(4.2286)	(0.4946)	0.0000	1	(4.7233)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHANGHAI HANBELL PRECISE MACHINERY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002158.ZK	12/10/2024	SDB3260122972	28,600.00	2.7187	72,565.66	77,754.13	0.0000	4.5800	50.0000	0.0000	(9.2320)	(1.0799)	0.0000	1	(10.3119)	01/06/2025
002158.ZK	12/10/2024	SDB3260122972	3,100.00	2.7187	7,865.51	8,427.90	0.0000	4.5800	50.0000	0.0000	(1.0007)	(0.1171)	0.0000	1	(1.1177)	01/06/2025
002158.ZK	12/10/2024	SDB3260122972	1,300.00	2.7187	3,298.44	3,534.28	0.0000	4.5800	50.0000	0.0000	(0.4196)	(0.0491)	0.0000	1	(0.4687)	01/06/2025
002158.ZK	12/10/2024	SDB3260122972	2,300.00	2.7187	5,835.70	6,252.95	0.0000	4.5800	50.0000	0.0000	(0.7424)	(0.0868)	0.0000	1	(0.8293)	01/06/2025
002158.ZK	12/10/2024	SDB3260122972	7,900.00	2.7187	20,044.36	21,477.54	0.0000	4.5800	50.0000	0.0000	(2.5501)	(0.2983)	0.0000	1	(2.8484)	01/06/2025
002158.ZK	12/10/2024	SDB3260122972	3,800.00	2.7187	9,641.59	10,330.97	0.0000	4.5800	50.0000	0.0000	(1.2266)	(0.1435)	0.0000	1	(1.3701)	01/06/2025
002158.ZK	12/10/2024	SDB3260122972	13,000.00	2.7187	32,984.39	35,342.79	0.0000	4.5800	50.0000	0.0000	(4.1963)	(0.4909)	0.0000	1	(4.6872)	01/06/2025
002158.ZK	12/10/2024	SDB3260122972	16,700.00	2.7187	42,372.26	45,401.89	0.0000	4.5800	50.0000	0.0000	(5.3907)	(0.6306)	0.0000	1	(6.0213)	01/06/2025
002158.ZK	12/10/2024	SDB3260122972	3,300.00	2.7187	8,372.96	8,971.63	0.0000	4.5800	50.0000	0.0000	(1.0652)	(0.1246)	0.0000	1	(1.1898)	01/06/2025
002158.ZK	12/10/2024	SDB3260122972	700.00	2.7187	1,776.08	1,903.07	0.0000	4.5800	50.0000	0.0000	(0.2260)	(0.0264)	0.0000	1	(0.2524)	01/06/2025
002158.ZK	12/10/2024	SDB3260122972	12,200.00	2.7187	30,954.58	33,167.85	0.0000	4.5800	50.0000	0.0000	(3.9381)	(0.4607)	0.0000	1	(4.3988)	01/06/2025
002158.ZK	12/10/2024	SDB3260122972	19,600.00	2.7187	49,730.32	53,286.05	0.0000	4.5800	50.0000	0.0000	(6.3268)	(0.7401)	0.0000	1	(7.0669)	01/06/2025
002158.ZK	12/09/2024	SDB3260122972	28,200.00	2.7083	71,550.76	76,374.20	0.0000	4.5800	50.0000	0.0000	(9.1028)	(1.0608)	0.0000	1	(10.1636)	01/06/2025
002158.ZK	12/09/2024	SDB3260122972	5,500.00	2.7083	13,954.94	14,895.68	0.0000	4.5800	50.0000	0.0000	(1.7754)	(0.2069)	0.0000	1	(1.9823)	01/06/2025
002158.ZK	12/09/2024	SDB3260122972	20,700.00	2.7083	52,521.30	56,061.91	0.0000	4.5800	50.0000	0.0000	(6.6819)	(0.7786)	0.0000	1	(7.4605)	01/06/2025
002158.ZK	12/09/2024	SDB3260122972	14,300.00	2.7083	36,282.83	38,728.76	0.0000	4.5800	50.0000	0.0000	(4.6160)	(0.5379)	0.0000	1	(5.1539)	01/06/2025
002158.ZK	12/09/2024	SDB3260122972	3,600.00	2.7083	9,134.14	9,749.90	0.0000	4.5800	50.0000	0.0000	(1.1621)	(0.1354)	0.0000	1	(1.2975)	01/06/2025
002158.ZK	12/09/2024	SDB3260122972	7,100.00	2.7083	18,014.55	19,228.97	0.0000	4.5800	50.0000	0.0000	(2.2919)	(0.2671)	0.0000	1	(2.5589)	01/06/2025
002158.ZK	12/09/2024	SDB3260122972	11,800.00	2.7083	29,939.68	31,958.00	0.0000	4.5800	50.0000	0.0000	(3.8090)	(0.4439)	0.0000	1	(4.2529)	01/06/2025
002158.ZK	12/09/2024	SDB3260122972	12,000.00	2.7083	30,447.13	32,499.66	0.0000	4.5800	50.0000	0.0000	(3.8736)	(0.4514)	0.0000	1	(4.3249)	01/06/2025
002158.ZK	12/09/2024	SDB3260122972	5,000.00	2.7083	12,686.31	13,541.53	0.0000	4.5800	50.0000	0.0000	(1.6140)	(0.1881)	0.0000	1	(1.8021)	01/06/2025
002158.ZK	12/09/2024	SDB3260122972	4,800.00	2.7083	12,178.85	12,999.86	0.0000	4.5800	50.0000	0.0000	(1.5494)	(0.1806)	0.0000	1	(1.7300)	01/06/2025
002158.ZK	12/09/2024	SDB3260122972	4,900.00	2.7083	12,432.58	13,270.69	0.0000	4.5800	50.0000	0.0000	(1.5817)	(0.1843)	0.0000	1	(1.7660)	01/06/2025
002158.ZK	12/09/2024	SDB3260122972	2,100.00	2.7083	5,328.25	5,687.44	0.0000	4.5800	50.0000	0.0000	(0.6779)	(0.0790)	0.0000	1	(0.7569)	01/06/2025
002158.ZK	12/09/2024	SDB3260122972	1,500.00	2.7083	3,805.89	4,062.46	0.0000	4.5800	50.0000	0.0000	(0.4842)	(0.0564)	0.0000	1	(0.5406)	01/06/2025
002158.ZK	12/09/2024	SDB3260122972	3,100.00	2.7083	7,865.51	8,395.75	0.0000	4.5800	50.0000	0.0000	(1.0007)	(0.1166)	0.0000	1	(1.1173)	01/06/2025
002158.ZK	12/09/2024	SDB3260122972	2,500.00	2.7083	6,343.15	6,770.76	0.0000	4.5800	50.0000	0.0000	(0.8070)	(0.0940)	0.0000	1	(0.9010)	01/06/2025
002158.ZK	12/09/2024	SDB3260122972	1,500.00	2.7083	3,805.89	4,062.46	0.0000	4.5800	50.0000	0.0000	(0.4842)	(0.0564)	0.0000	1	(0.5406)	01/06/2025
002158.ZK	12/09/2024	SDB3260122972	2,800.00	2.7083	7,104.33	7,583.25	0.0000	4.5800	50.0000	0.0000	(0.9038)	(0.1053)	0.0000	1	(1.0092)	01/06/2025
002158.ZK	12/09/2024	SDB3260122972	500.00	2.7083	1,268.63	1,354.15	0.0000	4.5800	50.0000	0.0000	(0.1614)	(0.0188)	0.0000	1	(0.1802)	01/06/2025
002158.ZK	12/09/2024	SDB3260122972	800.00	2.7083	2,029.81	2,166.64	0.0000	4.5800	50.0000	0.0000	(0.2582)	(0.0301)	0.0000	1	(0.2883)	01/06/2025
002158.ZK	12/09/2024	SDB3260122972	1,600.00	2.7083	4,059.62	4,333.29	0.0000	4.5800	50.0000	0.0000	(0.5165)	(0.0602)	0.0000	1	(0.5767)	01/06/2025
002158.ZK	12/09/2024	SDB3260122972	13,100.00	2.7083	33,238.12	35,478.80	0.0000	4.5800	50.0000	0.0000	(4.2286)	(0.4928)	0.0000	1	(4.7214)	01/06/2025
002158.ZK	12/09/2024	SDB3260122972	28,600.00	2.7083	72,565.66	77,457.52	0.0000	4.5800	50.0000	0.0000	(9.2320)	(1.0758)	0.0000	1	(10.3078)	01/06/2025
002158.ZK	12/09/2024	SDB3260122972	3,100.00	2.7083	7,865.51	8,395.75	0.0000	4.5800	50.0000	0.0000	(1.0007)	(0.1166)	0.0000	1	(1.1173)	01/06/2025
002158.ZK	12/09/2024	SDB3260122972	1,300.00	2.7083	3,298.44	3,520.80	0.0000	4.5800	50.0000	0.0000	(0.4196)	(0.0489)	0.0000	1	(0.4685)	01/06/2025
002158.ZK	12/09/2024	SDB3260122972	2,300.00	2.7083	5,835.70	6,229.10	0.0000	4.5800	50.0000	0.0000	(0.7424)	(0.0865)	0.0000	1	(0.8289)	01/06/2025
002158.ZK	12/09/2024	SDB3260122972	7,900.00	2.7083	20,044.36	21,395.61	0.0000	4.5800	50.0000	0.0000	(2.5501)	(0.2972)	0.0000	1	(2.8472)	01/06/2025
002158.ZK	12/09/2024	SDB3260122972	3,800.00	2.7083	9,641.59	10,291.56	0.0000	4.5800	50.0000	0.0000	(1.2266)	(0.1429)	0.0000	1	(1.3696)	01/06/2025
002158.ZK	12/09/2024	SDB3260122972	13,000.00	2.7083	32,984.39	35,207.97	0.0000	4.5800	50.0000	0.0000	(4.1963)	(0.4890)	0.0000	1	(4.6853)	01/06/2025
002158.ZK	12/09/2024	SDB3260122972	16,700.00	2.7083	42,372.26	45,228.69	0.0000	4.5800	50.0000	0.0000	(5.3907)	(0.6282)	0.0000	1	(6.0189)	01/06/2025
002158.ZK	12/09/2024	SDB3260122972	3,300.00	2.7083	8,372.96	8,937.41	0.0000	4.5800	50.0000	0.0000	(1.0652)	(0.1241)	0.0000	1	(1.1894)	01/06/2025
002158.ZK	12/09/2024	SDB3260122972	700.00	2.7083	1,776.08	1,895.81	0.0000	4.5800	50.0000	0.0000	(0.2260)	(0.0263)	0.0000	1	(0.2523)	01/06/2025
002158.ZK	12/09/2024	SDB3260122972	12,200.00	2.7083	30,954.58	33,041.32	0.0000	4.5800	50.0000	0.0000	(3.9381)	(0.4589)	0.0000	1	(4.3970)	01/06/2025
002158.ZK	12/09/2024	SDB3260122972	19,600.00	2.7083	49,730.32	53,082.78	0.0000	4.5800	50.0000	0.0000	(6.3268)	(0.7373)	0.0000	1	(7.0641)	01/06/2025
002158.ZK	12/06/2024	SDB3260122972	28,200.00	2.7701	71,550.76	78,115.49	0.0000	4.5800	50.0000	0.0000	(27.3085)	(3.2548)	0.0000	3	(30.5634)	01/06/2025
002158.ZK	12/06/2024	SDB3260122972	5,500.00	2.7701	13,954.94	15,235.29	0.0000	4.5800	50.0000	0.0000	(5.3261)	(0.6348)	0.0000	3	(5.9609)	01/06/2025
002158.ZK	12/06/2024	SDB3260122972	20,700.00	2.7701	52,521.30	57,340.10	0.0000	4.5800	50.0000	0.0000	(20.0456)	(2.3892)	0.0000	3	(22.4348)	01/06/2025
002158.ZK	12/06/2024	SDB3260122972	14,300.00	2.7701	36,282.83	39,611.76	0.0000	4.5800	50.0000	0.0000	(13.8479)	(1.6505)	0.0000	3	(15.4984)	01/06/2025
002158.ZK	12/06/2024	SDB3260122972	3,600.00	2.7701	9,134.14	9,972.19	0.0000	4.5800	50.0000	0.0000	(3.4862)	(0.4155)	0.0000	3	(3.9017)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHANGHAI HANBELL PRECISE MACHINERY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002158.ZK	12/06/2024	SDB3260122972	7,100.00	2.7701	18,014.55	19,667.38	0.0000	4.5800	50.0000	0.0000	(6.8756)	(0.8195)	0.0000	3	(7.6950)	01/06/2025
002158.ZK	12/06/2024	SDB3260122972	11,800.00	2.7701	29,939.68	32,686.63	0.0000	4.5800	50.0000	0.0000	(11.4270)	(1.3619)	0.0000	3	(12.7889)	01/06/2025
002158.ZK	12/06/2024	SDB3260122972	12,000.00	2.7701	30,447.13	33,240.64	0.0000	4.5800	50.0000	0.0000	(11.6207)	(1.3850)	0.0000	3	(13.0057)	01/06/2025
002158.ZK	12/06/2024	SDB3260122972	3,500.00	2.7701	8,880.41	9,695.19	0.0000	4.5800	50.0000	0.0000	(3.3894)	(0.4040)	0.0000	3	(3.7933)	01/06/2025
002158.ZK	12/06/2024	SDB3260122972	5,000.00	2.7701	12,686.31	13,850.26	0.0000	4.5800	50.0000	0.0000	(4.8419)	(0.5771)	0.0000	3	(5.4190)	01/06/2025
002158.ZK	12/06/2024	SDB3260122972	4,800.00	2.7701	12,178.85	13,296.25	0.0000	4.5800	50.0000	0.0000	(4.6483)	(0.5540)	0.0000	3	(5.2023)	01/06/2025
002158.ZK	12/06/2024	SDB3260122972	4,900.00	2.7701	12,432.58	13,573.26	0.0000	4.5800	50.0000	0.0000	(4.7451)	(0.5656)	0.0000	3	(5.3107)	01/06/2025
002158.ZK	12/06/2024	SDB3260122972	2,100.00	2.7701	5,328.25	5,817.11	0.0000	4.5800	50.0000	0.0000	(2.0336)	(0.2424)	0.0000	3	(2.2760)	01/06/2025
002158.ZK	12/06/2024	SDB3260122972	1,500.00	2.7701	3,805.89	4,155.08	0.0000	4.5800	50.0000	0.0000	(1.4526)	(0.1731)	0.0000	3	(1.6257)	01/06/2025
002158.ZK	12/06/2024	SDB3260122972	3,100.00	2.7701	7,865.51	8,587.16	0.0000	4.5800	50.0000	0.0000	(3.0020)	(0.3578)	0.0000	3	(3.3598)	01/06/2025
002158.ZK	12/06/2024	SDB3260122972	2,500.00	2.7701	6,343.15	6,925.13	0.0000	4.5800	50.0000	0.0000	(2.4210)	(0.2885)	0.0000	3	(2.7095)	01/06/2025
002158.ZK	12/06/2024	SDB3260122972	5,200.00	2.7701	13,193.76	14,404.28	0.0000	4.5800	50.0000	0.0000	(5.0356)	(0.6002)	0.0000	3	(5.6358)	01/06/2025
002158.ZK	12/06/2024	SDB3260122972	2,800.00	2.7701	7,104.33	7,756.15	0.0000	4.5800	50.0000	0.0000	(2.7115)	(0.3232)	0.0000	3	(3.0347)	01/06/2025
002158.ZK	12/06/2024	SDB3260122972	500.00	2.7701	1,268.63	1,385.03	0.0000	4.5800	50.0000	0.0000	(0.4842)	(0.0577)	0.0000	3	(0.5419)	01/06/2025
002158.ZK	12/06/2024	SDB3260122972	800.00	2.7701	2,029.81	2,216.04	0.0000	4.5800	50.0000	0.0000	(0.7747)	(0.0923)	0.0000	3	(0.8670)	01/06/2025
002158.ZK	12/06/2024	SDB3260122972	1,600.00	2.7701	4,059.62	4,432.08	0.0000	4.5800	50.0000	0.0000	(1.5494)	(0.1847)	0.0000	3	(1.7341)	01/06/2025
002158.ZK	12/06/2024	SDB3260122972	13,100.00	2.7701	33,238.12	36,287.69	0.0000	4.5800	50.0000	0.0000	(12.6859)	(1.5120)	0.0000	3	(14.1979)	01/06/2025
002158.ZK	12/06/2024	SDB3260122972	28,600.00	2.7701	72,565.66	79,223.52	0.0000	4.5800	50.0000	0.0000	(27.6959)	(3.3010)	0.0000	3	(30.9969)	01/06/2025
002158.ZK	12/06/2024	SDB3260122972	3,100.00	2.7701	7,865.51	8,587.16	0.0000	4.5800	50.0000	0.0000	(3.0020)	(0.3578)	0.0000	3	(3.3598)	01/06/2025
002158.ZK	12/06/2024	SDB3260122972	1,300.00	2.7701	3,298.44	3,601.07	0.0000	4.5800	50.0000	0.0000	(1.2589)	(0.1500)	0.0000	3	(1.4089)	01/06/2025
002158.ZK	12/06/2024	SDB3260122972	2,300.00	2.7701	5,835.70	6,371.12	0.0000	4.5800	50.0000	0.0000	(2.2273)	(0.2655)	0.0000	3	(2.4928)	01/06/2025
002158.ZK	12/06/2024	SDB3260122972	7,900.00	2.7701	20,044.36	21,883.42	0.0000	4.5800	50.0000	0.0000	(7.6503)	(0.9118)	0.0000	3	(8.5621)	01/06/2025
002158.ZK	12/06/2024	SDB3260122972	3,800.00	2.7701	9,641.59	10,526.20	0.0000	4.5800	50.0000	0.0000	(3.6799)	(0.4386)	0.0000	3	(4.1185)	01/06/2025
002158.ZK	12/06/2024	SDB3260122972	13,000.00	2.7701	32,984.39	36,010.69	0.0000	4.5800	50.0000	0.0000	(12.5890)	(1.5004)	0.0000	3	(14.0895)	01/06/2025
002158.ZK	12/06/2024	SDB3260122972	16,700.00	2.7701	42,372.26	46,259.89	0.0000	4.5800	50.0000	0.0000	(16.1721)	(1.9275)	0.0000	3	(18.0996)	01/06/2025
002158.ZK	12/06/2024	SDB3260122972	3,300.00	2.7701	8,372.96	9,141.17	0.0000	4.5800	50.0000	0.0000	(3.1957)	(0.3809)	0.0000	3	(3.5766)	01/06/2025
002158.ZK	12/06/2024	SDB3260122972	700.00	2.7701	1,776.08	1,939.04	0.0000	4.5800	50.0000	0.0000	(0.6779)	(0.0808)	0.0000	3	(0.7587)	01/06/2025
002158.ZK	12/06/2024	SDB3260122972	12,200.00	2.7701	30,954.58	33,794.65	0.0000	4.5800	50.0000	0.0000	(11.8143)	(1.4081)	0.0000	3	(13.2224)	01/06/2025
002158.ZK	12/06/2024	SDB3260122972	19,600.00	2.7701	49,730.32	54,293.04	0.0000	4.5800	50.0000	0.0000	(18.9804)	(2.2622)	0.0000	3	(21.2426)	01/06/2025
002158.ZK	12/05/2024	SDB3260122972	28,200.00	2.5225	71,550.76	71,133.26	0.0000	4.5800	50.0000	0.0000	(9.1028)	(0.9880)	0.0000	1	(10.0908)	01/06/2025
002158.ZK	12/05/2024	SDB3260122972	5,500.00	2.5225	13,954.94	13,873.51	0.0000	4.5800	50.0000	0.0000	(1.7754)	(0.1927)	0.0000	1	(1.9681)	01/06/2025
002158.ZK	12/05/2024	SDB3260122972	20,700.00	2.5225	52,521.30	52,214.84	0.0000	4.5800	50.0000	0.0000	(6.6819)	(0.7252)	0.0000	1	(7.4071)	01/06/2025
002158.ZK	12/05/2024	SDB3260122972	14,300.00	2.5225	36,282.83	36,071.12	0.0000	4.5800	50.0000	0.0000	(4.6160)	(0.5010)	0.0000	1	(5.1170)	01/06/2025
002158.ZK	12/05/2024	SDB3260122972	3,600.00	2.5225	9,134.14	9,080.84	0.0000	4.5800	50.0000	0.0000	(1.1621)	(0.1261)	0.0000	1	(1.2882)	01/06/2025
002158.ZK	12/05/2024	SDB3260122972	7,100.00	2.5225	18,014.55	17,909.44	0.0000	4.5800	50.0000	0.0000	(2.2919)	(0.2487)	0.0000	1	(2.5406)	01/06/2025
002158.ZK	12/05/2024	SDB3260122972	11,800.00	2.5225	29,939.68	29,764.98	0.0000	4.5800	50.0000	0.0000	(3.8090)	(0.4134)	0.0000	1	(4.2224)	01/06/2025
002158.ZK	12/05/2024	SDB3260122972	12,000.00	2.5225	30,447.13	30,269.47	0.0000	4.5800	50.0000	0.0000	(3.8736)	(0.4204)	0.0000	1	(4.2940)	01/06/2025
002158.ZK	12/05/2024	SDB3260122972	3,500.00	2.5225	8,880.41	8,828.60	0.0000	4.5800	50.0000	0.0000	(1.1298)	(0.1226)	0.0000	1	(1.2524)	01/06/2025
002158.ZK	12/05/2024	SDB3260122972	5,000.00	2.5225	12,686.31	12,612.28	0.0000	4.5800	50.0000	0.0000	(1.6140)	(0.1752)	0.0000	1	(1.7892)	01/06/2025
002158.ZK	12/05/2024	SDB3260122972	4,800.00	2.5225	12,178.85	12,107.79	0.0000	4.5800	50.0000	0.0000	(1.5494)	(0.1682)	0.0000	1	(1.7176)	01/06/2025
002158.ZK	12/05/2024	SDB3260122972	4,900.00	2.5225	12,432.58	12,360.03	0.0000	4.5800	50.0000	0.0000	(1.5817)	(0.1717)	0.0000	1	(1.7534)	01/06/2025
002158.ZK	12/05/2024	SDB3260122972	2,100.00	2.5225	5,328.25	5,297.16	0.0000	4.5800	50.0000	0.0000	(0.6779)	(0.0736)	0.0000	1	(0.7514)	01/06/2025
002158.ZK	12/05/2024	SDB3260122972	1,500.00	2.5225	3,805.89	3,783.68	0.0000	4.5800	50.0000	0.0000	(0.4842)	(0.0526)	0.0000	1	(0.5367)	01/06/2025
002158.ZK	12/05/2024	SDB3260122972	3,100.00	2.5225	7,865.51	7,819.61	0.0000	4.5800	50.0000	0.0000	(1.0007)	(0.1086)	0.0000	1	(1.1093)	01/06/2025
002158.ZK	12/05/2024	SDB3260122972	2,500.00	2.5225	6,343.15	6,306.14	0.0000	4.5800	50.0000	0.0000	(0.8070)	(0.0876)	0.0000	1	(0.8946)	01/06/2025
002158.ZK	12/05/2024	SDB3260122972	5,200.00	2.5225	13,193.76	13,116.77	0.0000	4.5800	50.0000	0.0000	(1.6785)	(0.1822)	0.0000	1	(1.8607)	01/06/2025
002158.ZK	12/05/2024	SDB3260122972	2,800.00	2.5225	7,104.33	7,062.88	0.0000	4.5800	50.0000	0.0000	(0.9038)	(0.0981)	0.0000	1	(1.0019)	01/06/2025
002158.ZK	12/05/2024	SDB3260122972	500.00	2.5225	1,268.63	1,261.23	0.0000	4.5800	50.0000	0.0000	(0.1614)	(0.0175)	0.0000	1	(0.1789)	01/06/2025
002158.ZK	12/05/2024	SDB3260122972	800.00	2.5225	2,029.81	2,017.96	0.0000	4.5800	50.0000	0.0000	(0.2582)	(0.0280)	0.0000	1	(0.2863)	01/06/2025
002158.ZK	12/05/2024	SDB3260122972	1,600.00	2.5225	4,059.62	4,035.93	0.0000	4.5800	50.0000	0.0000	(0.5165)	(0.0561)	0.0000	1	(0.5725)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHANGHAI HANBELL PRECISE MACHINERY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002158.ZK	12/05/2024	SDB3260122972	13,100.00	2.5225	33,238.12	33,044.17	0.0000	4.5800	50.0000	0.0000	(4.2286)	(0.4589)	0.0000	1	(4.6876)	01/06/2025
002158.ZK	12/05/2024	SDB3260122972	28,600.00	2.5225	72,565.66	72,142.24	0.0000	4.5800	50.0000	0.0000	(9.2320)	(1.0020)	0.0000	1	(10.2339)	01/06/2025
002158.ZK	12/05/2024	SDB3260122972	3,100.00	2.5225	7,865.51	7,819.61	0.0000	4.5800	50.0000	0.0000	(1.0007)	(0.1086)	0.0000	1	(1.1093)	01/06/2025
002158.ZK	12/05/2024	SDB3260122972	1,300.00	2.5225	3,298.44	3,279.19	0.0000	4.5800	50.0000	0.0000	(0.4196)	(0.0455)	0.0000	1	(0.4652)	01/06/2025
002158.ZK	12/05/2024	SDB3260122972	2,300.00	2.5225	5,835.70	5,801.65	0.0000	4.5800	50.0000	0.0000	(0.7424)	(0.0806)	0.0000	1	(0.8230)	01/06/2025
002158.ZK	12/05/2024	SDB3260122972	7,900.00	2.5225	20,044.36	19,927.40	0.0000	4.5800	50.0000	0.0000	(2.5501)	(0.2768)	0.0000	1	(2.8269)	01/06/2025
002158.ZK	12/05/2024	SDB3260122972	3,800.00	2.5225	9,641.59	9,585.33	0.0000	4.5800	50.0000	0.0000	(1.2266)	(0.1331)	0.0000	1	(1.3598)	01/06/2025
002158.ZK	12/05/2024	SDB3260122972	13,000.00	2.5225	32,984.39	32,791.93	0.0000	4.5800	50.0000	0.0000	(4.1963)	(0.4554)	0.0000	1	(4.6518)	01/06/2025
002158.ZK	12/05/2024	SDB3260122972	16,700.00	2.5225	42,372.26	42,125.02	0.0000	4.5800	50.0000	0.0000	(5.3907)	(0.5851)	0.0000	1	(5.9758)	01/06/2025
002158.ZK	12/05/2024	SDB3260122972	3,300.00	2.5225	8,372.96	8,324.10	0.0000	4.5800	50.0000	0.0000	(1.0652)	(0.1156)	0.0000	1	(1.1808)	01/06/2025
002158.ZK	12/05/2024	SDB3260122972	700.00	2.5225	1,776.08	1,765.72	0.0000	4.5800	50.0000	0.0000	(0.2260)	(0.0245)	0.0000	1	(0.2505)	01/06/2025
002158.ZK	12/05/2024	SDB3260122972	12,200.00	2.5225	30,954.58	30,773.96	0.0000	4.5800	50.0000	0.0000	(3.9381)	(0.4274)	0.0000	1	(4.3655)	01/06/2025
002158.ZK	12/05/2024	SDB3260122972	19,600.00	2.5225	49,730.32	49,440.14	0.0000	4.5800	50.0000	0.0000	(6.3268)	(0.6867)	0.0000	1	(7.0135)	01/06/2025
002158.ZK	12/04/2024	SDB3260122972	28,200.00	2.5373	71,550.76	71,550.76	0.0000	4.5800	50.0000	0.0000	(9.1028)	(0.9938)	0.0000	1	(10.0966)	01/06/2025
002158.ZK	12/04/2024	SDB3260122972	5,500.00	2.5373	13,954.94	13,954.94	0.0000	4.5800	50.0000	0.0000	(1.7754)	(0.1938)	0.0000	1	(1.9692)	01/06/2025
002158.ZK	12/04/2024	SDB3260122972	20,700.00	2.5373	52,521.30	52,521.30	0.0000	4.5800	50.0000	0.0000	(6.6819)	(0.7295)	0.0000	1	(7.4113)	01/06/2025
002158.ZK	12/04/2024	SDB3260122972	14,300.00	2.5373	36,282.83	36,282.83	0.0000	4.5800	50.0000	0.0000	(4.6160)	(0.5039)	0.0000	1	(5.1199)	01/06/2025
002158.ZK	12/04/2024	SDB3260122972	3,600.00	2.5373	9,134.14	9,134.14	0.0000	4.5800	50.0000	0.0000	(1.1621)	(0.1269)	0.0000	1	(1.2889)	01/06/2025
002158.ZK	12/04/2024	SDB3260122972	7,100.00	2.5373	18,014.55	18,014.55	0.0000	4.5800	50.0000	0.0000	(2.2919)	(0.2502)	0.0000	1	(2.5421)	01/06/2025
002158.ZK	12/04/2024	SDB3260122972	11,800.00	2.5373	29,939.68	29,939.68	0.0000	4.5800	50.0000	0.0000	(3.8090)	(0.4158)	0.0000	1	(4.2248)	01/06/2025
002158.ZK	12/04/2024	SDB3260122972	12,000.00	2.5373	30,447.13	30,447.13	0.0000	4.5800	50.0000	0.0000	(3.8736)	(0.4229)	0.0000	1	(4.2964)	01/06/2025
002158.ZK	12/04/2024	SDB3260122972	3,500.00	2.5373	8,880.41	8,880.41	0.0000	4.5800	50.0000	0.0000	(1.1298)	(0.1233)	0.0000	1	(1.2531)	01/06/2025
002158.ZK	12/04/2024	SDB3260122972	5,000.00	2.5373	12,686.31	12,686.31	0.0000	4.5800	50.0000	0.0000	(1.6140)	(0.1762)	0.0000	1	(1.7902)	01/06/2025
002158.ZK	12/04/2024	SDB3260122972	4,800.00	2.5373	12,178.85	12,178.85	0.0000	4.5800	50.0000	0.0000	(1.5494)	(0.1692)	0.0000	1	(1.7186)	01/06/2025
002158.ZK	12/04/2024	SDB3260122972	4,900.00	2.5373	12,432.58	12,432.58	0.0000	4.5800	50.0000	0.0000	(1.5817)	(0.1727)	0.0000	1	(1.7544)	01/06/2025
002158.ZK	12/04/2024	SDB3260122972	2,100.00	2.5373	5,328.25	5,328.25	0.0000	4.5800	50.0000	0.0000	(0.6779)	(0.0740)	0.0000	1	(0.7519)	01/06/2025
002158.ZK	12/04/2024	SDB3260122972	1,500.00	2.5373	3,805.89	3,805.89	0.0000	4.5800	50.0000	0.0000	(0.4842)	(0.0529)	0.0000	1	(0.5371)	01/06/2025
002158.ZK	12/04/2024	SDB3260122972	3,100.00	2.5373	7,865.51	7,865.51	0.0000	4.5800	50.0000	0.0000	(1.0007)	(0.1092)	0.0000	1	(1.1099)	01/06/2025
002158.ZK	12/04/2024	SDB3260122972	2,500.00	2.5373	6,343.15	6,343.15	0.0000	4.5800	50.0000	0.0000	(0.8070)	(0.0881)	0.0000	1	(0.8951)	01/06/2025
002158.ZK	12/04/2024	SDB3260122972	5,200.00	2.5373	13,193.76	13,193.76	0.0000	4.5800	50.0000	0.0000	(1.6785)	(0.1832)	0.0000	1	(1.8618)	01/06/2025
002158.ZK	12/04/2024	SDB3260122972	2,800.00	2.5373	7,104.33	7,104.33	0.0000	4.5800	50.0000	0.0000	(0.9038)	(0.0987)	0.0000	1	(1.0025)	01/06/2025
002158.ZK	12/04/2024	SDB3260122972	500.00	2.5373	1,268.63	1,268.63	0.0000	4.5800	50.0000	0.0000	(0.1614)	(0.0176)	0.0000	1	(0.1790)	01/06/2025
002158.ZK	12/04/2024	SDB3260122972	800.00	2.5373	2,029.81	2,029.81	0.0000	4.5800	50.0000	0.0000	(0.2582)	(0.0282)	0.0000	1	(0.2864)	01/06/2025
002158.ZK	12/04/2024	SDB3260122972	1,600.00	2.5373	4,059.62	4,059.62	0.0000	4.5800	50.0000	0.0000	(0.5165)	(0.0564)	0.0000	1	(0.5729)	01/06/2025
002158.ZK	12/04/2024	SDB3260122972	13,100.00	2.5373	33,238.12	33,238.12	0.0000	4.5800	50.0000	0.0000	(4.2286)	(0.4616)	0.0000	1	(4.6903)	01/06/2025
002158.ZK	12/04/2024	SDB3260122972	28,600.00	2.5373	72,565.66	72,565.66	0.0000	4.5800	50.0000	0.0000	(9.2320)	(1.0079)	0.0000	1	(10.2398)	01/06/2025
002158.ZK	12/04/2024	SDB3260122972	3,100.00	2.5373	7,865.51	7,865.51	0.0000	4.5800	50.0000	0.0000	(1.0007)	(0.1092)	0.0000	1	(1.1099)	01/06/2025
002158.ZK	12/04/2024	SDB3260122972	1,300.00	2.5373	3,298.44	3,298.44	0.0000	4.5800	50.0000	0.0000	(0.4196)	(0.0458)	0.0000	1	(0.4654)	01/06/2025
002158.ZK	12/04/2024	SDB3260122972	2,300.00	2.5373	5,835.70	5,835.70	0.0000	4.5800	50.0000	0.0000	(0.7424)	(0.0811)	0.0000	1	(0.8235)	01/06/2025
002158.ZK	12/04/2024	SDB3260122972	7,900.00	2.5373	20,044.36	20,044.36	0.0000	4.5800	50.0000	0.0000	(2.5501)	(0.2784)	0.0000	1	(2.8285)	01/06/2025
002158.ZK	12/04/2024	SDB3260122972	3,800.00	2.5373	9,641.59	9,641.59	0.0000	4.5800	50.0000	0.0000	(1.2266)	(0.1339)	0.0000	1	(1.3605)	01/06/2025
002158.ZK	12/04/2024	SDB3260122972	13,000.00	2.5373	32,984.39	32,984.39	0.0000	4.5800	50.0000	0.0000	(4.1963)	(0.4581)	0.0000	1	(4.6545)	01/06/2025
002158.ZK	12/04/2024	SDB3260122972	16,700.00	2.5373	42,372.26	42,372.26	0.0000	4.5800	50.0000	0.0000	(5.3907)	(0.5885)	0.0000	1	(5.9792)	01/06/2025
002158.ZK	12/04/2024	SDB3260122972	3,300.00	2.5373	8,372.96	8,372.96	0.0000	4.5800	50.0000	0.0000	(1.0652)	(0.1163)	0.0000	1	(1.1815)	01/06/2025
002158.ZK	12/04/2024	SDB3260122972	700.00	2.5373	1,776.08	1,776.08	0.0000	4.5800	50.0000	0.0000	(0.2260)	(0.0247)	0.0000	1	(0.2506)	01/06/2025
002158.ZK	12/04/2024	SDB3260122972	12,200.00	2.5373	30,954.58	30,954.58	0.0000	4.5800	50.0000	0.0000	(3.9381)	(0.4299)	0.0000	1	(4.3680)	01/06/2025
002158.ZK	12/04/2024	SDB3260122972	19,600.00	2.5373	49,730.32	49,730.32	0.0000	4.5800	50.0000	0.0000	(6.3268)	(0.6907)	0.0000	1	(7.0175)	01/06/2025
TOTAL SHANGHAI HANBELL PRECISE MACHINERY CO., LTD. CMN CLASS A SERIES NORTHBOUND												(2,696.6922)	(317.9541)	0.0000	(3,014.6463)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHANGHAI JINJIANG INTL HOTELS *DEV CO LTD CMN CLASS A SERIES NORTHBOUND																
600754.SH	01/03/2025	SDB3260123339	1,000.00	3.7184	3,582.01	3,718.45	0.0000	4.3300	50.0000	0.0000	(1.2925)	(0.1549)	0.0000	3	(1.4474)	01/06/2025
600754.SH	01/03/2025	SDB3260123339	300.00	3.7184	1,074.60	1,115.53	0.0000	4.3300	50.0000	0.0000	(0.3878)	(0.0465)	0.0000	3	(0.4342)	01/06/2025
600754.SH	01/03/2025	SDB3260123339	400.00	3.7184	1,432.81	1,487.38	0.0000	4.3300	50.0000	0.0000	(0.5170)	(0.0620)	0.0000	3	(0.5790)	01/06/2025
600754.SH	01/03/2025	SDB3260123339	600.00	3.7184	2,149.21	2,231.07	0.0000	4.3300	50.0000	0.0000	(0.7755)	(0.0930)	0.0000	3	(0.8685)	01/06/2025
600754.SH	01/03/2025	SDB3260123339	600.00	3.7184	2,149.21	2,231.07	0.0000	4.3300	50.0000	0.0000	(0.7755)	(0.0930)	0.0000	3	(0.8685)	01/06/2025
600754.SH	01/03/2025	SDB3260123339	5,100.00	3.7184	18,268.28	18,964.09	0.0000	4.3300	50.0000	0.0000	(6.5918)	(0.7902)	0.0000	3	(7.3820)	01/06/2025
600754.SH	01/03/2025	SDB3260123339	500.00	3.7184	1,791.01	1,859.22	0.0000	4.3300	50.0000	0.0000	(0.6463)	(0.0775)	0.0000	3	(0.7237)	01/06/2025
600754.SH	01/03/2025	SDB3260123339	2,700.00	3.7184	9,671.44	10,039.81	0.0000	4.3300	50.0000	0.0000	(3.4898)	(0.4183)	0.0000	3	(3.9081)	01/06/2025
600754.SH	01/03/2025	SDB3260123339	100.00	3.7184	358.20	371.84	0.0000	4.3300	50.0000	0.0000	(0.1293)	(0.0155)	0.0000	3	(0.1447)	01/06/2025
600754.SH	01/03/2025	SDB3260123339	400.00	3.7184	1,432.81	1,487.38	0.0000	4.3300	50.0000	0.0000	(0.5170)	(0.0620)	0.0000	3	(0.5790)	01/06/2025
600754.SH	01/03/2025	SDB3260123339	1,800.00	3.7184	6,447.63	6,693.21	0.0000	4.3300	50.0000	0.0000	(2.3265)	(0.2789)	0.0000	3	(2.6054)	01/06/2025
600754.SH	01/03/2025	SDB3260123339	100.00	3.7184	358.20	371.84	0.0000	4.3300	50.0000	0.0000	(0.1293)	(0.0155)	0.0000	3	(0.1447)	01/06/2025
600754.SH	01/03/2025	SDB3260123339	500.00	3.7184	1,791.01	1,859.22	0.0000	4.3300	50.0000	0.0000	(0.6463)	(0.0775)	0.0000	3	(0.7237)	01/06/2025
600754.SH	01/03/2025	SDB3260123339	700.00	3.7184	2,507.41	2,602.91	0.0000	4.3300	50.0000	0.0000	(0.9048)	(0.1085)	0.0000	3	(1.0132)	01/06/2025
600754.SH	01/03/2025	SDB3260123339	8,700.00	3.7184	31,163.53	32,350.51	0.0000	4.3300	50.0000	0.0000	(11.2448)	(1.3479)	0.0000	3	(12.5928)	01/06/2025
600754.SH	01/03/2025	SDB3260123339	2,400.00	3.7184	8,596.84	8,924.28	0.0000	4.3300	50.0000	0.0000	(3.1020)	(0.3718)	0.0000	3	(3.4739)	01/06/2025
600754.SH	01/03/2025	SDB3260123339	300.00	3.7184	1,074.60	1,115.53	0.0000	4.3300	50.0000	0.0000	(0.3878)	(0.0465)	0.0000	3	(0.4342)	01/06/2025
600754.SH	01/02/2025	SDB3260123339	1,000.00	3.7078	3,582.01	3,707.84	0.0000	4.3300	50.0000	0.0000	(0.4308)	(0.0515)	0.0000	1	(0.4823)	01/06/2025
600754.SH	01/02/2025	SDB3260123339	300.00	3.7078	1,074.60	1,112.35	0.0000	4.3300	50.0000	0.0000	(0.1293)	(0.0154)	0.0000	1	(0.1447)	01/06/2025
600754.SH	01/02/2025	SDB3260123339	400.00	3.7078	1,432.81	1,483.13	0.0000	4.3300	50.0000	0.0000	(0.1723)	(0.0206)	0.0000	1	(0.1929)	01/06/2025
600754.SH	01/02/2025	SDB3260123339	600.00	3.7078	2,149.21	2,224.70	0.0000	4.3300	50.0000	0.0000	(0.2585)	(0.0309)	0.0000	1	(0.2894)	01/06/2025
600754.SH	01/02/2025	SDB3260123339	600.00	3.7078	2,149.21	2,224.70	0.0000	4.3300	50.0000	0.0000	(0.2585)	(0.0309)	0.0000	1	(0.2894)	01/06/2025
600754.SH	01/02/2025	SDB3260123339	5,100.00	3.7078	18,268.28	18,909.97	0.0000	4.3300	50.0000	0.0000	(2.1973)	(0.2626)	0.0000	1	(2.4599)	01/06/2025
600754.SH	01/02/2025	SDB3260123339	500.00	3.7078	1,791.01	1,853.92	0.0000	4.3300	50.0000	0.0000	(0.2154)	(0.0257)	0.0000	1	(0.2412)	01/06/2025
600754.SH	01/02/2025	SDB3260123339	400.00	3.7078	1,432.81	1,483.13	0.0000	4.3300	50.0000	0.0000	(0.1723)	(0.0206)	0.0000	1	(0.1929)	01/06/2025
600754.SH	01/02/2025	SDB3260123339	2,700.00	3.7078	9,671.44	10,011.16	0.0000	4.3300	50.0000	0.0000	(1.1633)	(0.1390)	0.0000	1	(1.3023)	01/06/2025
600754.SH	01/02/2025	SDB3260123339	100.00	3.7078	358.20	370.78	0.0000	4.3300	50.0000	0.0000	(0.0431)	(0.0051)	0.0000	1	(0.0482)	01/06/2025
600754.SH	01/02/2025	SDB3260123339	400.00	3.7078	1,432.81	1,483.13	0.0000	4.3300	50.0000	0.0000	(0.1723)	(0.0206)	0.0000	1	(0.1929)	01/06/2025
600754.SH	01/02/2025	SDB3260123339	1,800.00	3.7078	6,447.63	6,674.11	0.0000	4.3300	50.0000	0.0000	(0.7755)	(0.0927)	0.0000	1	(0.8682)	01/06/2025
600754.SH	01/02/2025	SDB3260123339	100.00	3.7078	358.20	370.78	0.0000	4.3300	50.0000	0.0000	(0.0431)	(0.0051)	0.0000	1	(0.0482)	01/06/2025
600754.SH	01/02/2025	SDB3260123339	500.00	3.7078	1,791.01	1,853.92	0.0000	4.3300	50.0000	0.0000	(0.2154)	(0.0257)	0.0000	1	(0.2412)	01/06/2025
600754.SH	01/02/2025	SDB3260123339	2,300.00	3.7078	8,238.63	8,528.03	0.0000	4.3300	50.0000	0.0000	(0.9909)	(0.1184)	0.0000	1	(1.1094)	01/06/2025
600754.SH	01/02/2025	SDB3260123339	3,100.00	3.7078	11,104.25	11,494.29	0.0000	4.3300	50.0000	0.0000	(1.3356)	(0.1596)	0.0000	1	(1.4952)	01/06/2025
600754.SH	01/02/2025	SDB3260123339	8,700.00	3.7078	31,163.53	32,258.18	0.0000	4.3300	50.0000	0.0000	(3.7483)	(0.4480)	0.0000	1	(4.1963)	01/06/2025
600754.SH	01/02/2025	SDB3260123339	2,400.00	3.7078	8,596.84	8,898.81	0.0000	4.3300	50.0000	0.0000	(1.0340)	(0.1236)	0.0000	1	(1.1576)	01/06/2025
600754.SH	01/02/2025	SDB3260123339	300.00	3.7078	1,074.60	1,112.35	0.0000	4.3300	50.0000	0.0000	(0.1293)	(0.0154)	0.0000	1	(0.1447)	01/06/2025
600754.SH	12/31/2024	SDB3260123339	1,000.00	3.5925	3,582.01	3,592.53	0.0000	4.3300	50.0000	0.0000	(0.8617)	(0.0998)	0.0000	2	(0.9615)	01/06/2025
600754.SH	12/31/2024	SDB3260123339	300.00	3.5925	1,074.60	1,077.76	0.0000	4.3300	50.0000	0.0000	(0.2585)	(0.0299)	0.0000	2	(0.2884)	01/06/2025
600754.SH	12/31/2024	SDB3260123339	400.00	3.5925	1,432.81	1,437.01	0.0000	4.3300	50.0000	0.0000	(0.3447)	(0.0399)	0.0000	2	(0.3846)	01/06/2025
600754.SH	12/31/2024	SDB3260123339	600.00	3.5925	2,149.21	2,155.52	0.0000	4.3300	50.0000	0.0000	(0.5170)	(0.0599)	0.0000	2	(0.5769)	01/06/2025
600754.SH	12/31/2024	SDB3260123339	600.00	3.5925	2,149.21	2,155.52	0.0000	4.3300	50.0000	0.0000	(0.5170)	(0.0599)	0.0000	2	(0.5769)	01/06/2025
600754.SH	12/31/2024	SDB3260123339	5,100.00	3.5925	18,268.28	18,321.89	0.0000	4.3300	50.0000	0.0000	(4.3945)	(0.5089)	0.0000	2	(4.9035)	01/06/2025
600754.SH	12/31/2024	SDB3260123339	500.00	3.5925	1,791.01	1,796.26	0.0000	4.3300	50.0000	0.0000	(0.4308)	(0.0499)	0.0000	2	(0.4807)	01/06/2025
600754.SH	12/31/2024	SDB3260123339	400.00	3.5925	1,432.81	1,437.01	0.0000	4.3300	50.0000	0.0000	(0.3447)	(0.0399)	0.0000	2	(0.3846)	01/06/2025
600754.SH	12/31/2024	SDB3260123339	2,700.00	3.5925	9,671.44	9,699.82	0.0000	4.3300	50.0000	0.0000	(2.3265)	(0.2694)	0.0000	2	(2.5960)	01/06/2025
600754.SH	12/31/2024	SDB3260123339	100.00	3.5925	358.20	359.25	0.0000	4.3300	50.0000	0.0000	(0.0862)	(0.0100)	0.0000	2	(0.0961)	01/06/2025
600754.SH	12/31/2024	SDB3260123339	400.00	3.5925	1,432.81	1,437.01	0.0000	4.3300	50.0000	0.0000	(0.3447)	(0.0399)	0.0000	2	(0.3846)	01/06/2025
600754.SH	12/31/2024	SDB3260123339	1,800.00	3.5925	6,447.63	6,466.55	0.0000	4.3300	50.0000	0.0000	(1.5510)	(0.1796)	0.0000	2	(1.7306)	01/06/2025
600754.SH	12/31/2024	SDB3260123339	100.00	3.5925	358.20	359.25	0.0000	4.3300	50.0000	0.0000	(0.0862)	(0.0100)	0.0000	2	(0.0961)	01/06/2025
600754.SH	12/31/2024	SDB3260123339	500.00	3.5925	1,791.01	1,796.26	0.0000	4.3300	50.0000	0.0000	(0.4308)	(0.0499)	0.0000	2	(0.4807)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHANGHAI JINJIANG INTL HOTELS *DEV CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600754.SH	12/31/2024	SDB3260123339	2,300.00	3.5925	8,238.63	8,262.81	0.0000	4.3300	50.0000	0.0000	(1.9818)	(0.2295)	0.0000	2	(2.2114)	01/06/2025
600754.SH	12/31/2024	SDB3260123339	3,100.00	3.5925	11,104.25	11,136.83	0.0000	4.3300	50.0000	0.0000	(2.6712)	(0.3094)	0.0000	2	(2.9805)	01/06/2025
600754.SH	12/31/2024	SDB3260123339	8,700.00	3.5925	31,163.53	31,254.98	0.0000	4.3300	50.0000	0.0000	(7.4966)	(0.8682)	0.0000	2	(8.3648)	01/06/2025
600754.SH	12/31/2024	SDB3260123339	2,400.00	3.5925	8,596.84	8,622.06	0.0000	4.3300	50.0000	0.0000	(2.0680)	(0.2395)	0.0000	2	(2.3075)	01/06/2025
600754.SH	12/31/2024	SDB3260123339	300.00	3.5925	1,074.60	1,077.76	0.0000	4.3300	50.0000	0.0000	(0.2585)	(0.0299)	0.0000	2	(0.2884)	01/06/2025
600754.SH	12/30/2024	SDB3260123339	1,000.00	3.5590	3,582.01	3,559.04	0.0000	4.3300	50.0000	0.0000	(0.4308)	(0.0494)	0.0000	1	(0.4803)	01/06/2025
600754.SH	12/30/2024	SDB3260123339	300.00	3.5590	1,074.60	1,067.71	0.0000	4.3300	50.0000	0.0000	(0.1293)	(0.0148)	0.0000	1	(0.1441)	01/06/2025
600754.SH	12/30/2024	SDB3260123339	400.00	3.5590	1,432.81	1,423.61	0.0000	4.3300	50.0000	0.0000	(0.1723)	(0.0198)	0.0000	1	(0.1921)	01/06/2025
600754.SH	12/30/2024	SDB3260123339	600.00	3.5590	2,149.21	2,135.42	0.0000	4.3300	50.0000	0.0000	(0.2585)	(0.0297)	0.0000	1	(0.2882)	01/06/2025
600754.SH	12/30/2024	SDB3260123339	600.00	3.5590	2,149.21	2,135.42	0.0000	4.3300	50.0000	0.0000	(0.2585)	(0.0297)	0.0000	1	(0.2882)	01/06/2025
600754.SH	12/30/2024	SDB3260123339	5,100.00	3.5590	18,268.28	18,151.08	0.0000	4.3300	50.0000	0.0000	(2.1973)	(0.2521)	0.0000	1	(2.4494)	01/06/2025
600754.SH	12/30/2024	SDB3260123339	500.00	3.5590	1,791.01	1,779.52	0.0000	4.3300	50.0000	0.0000	(0.2154)	(0.0247)	0.0000	1	(0.2401)	01/06/2025
600754.SH	12/30/2024	SDB3260123339	400.00	3.5590	1,432.81	1,423.61	0.0000	4.3300	50.0000	0.0000	(0.1723)	(0.0198)	0.0000	1	(0.1921)	01/06/2025
600754.SH	12/30/2024	SDB3260123339	2,700.00	3.5590	9,671.44	9,609.40	0.0000	4.3300	50.0000	0.0000	(1.1633)	(0.1335)	0.0000	1	(1.2967)	01/06/2025
600754.SH	12/30/2024	SDB3260123339	100.00	3.5590	358.20	355.90	0.0000	4.3300	50.0000	0.0000	(0.0431)	(0.0049)	0.0000	1	(0.0480)	01/06/2025
600754.SH	12/30/2024	SDB3260123339	400.00	3.5590	1,432.81	1,423.61	0.0000	4.3300	50.0000	0.0000	(0.1723)	(0.0198)	0.0000	1	(0.1921)	01/06/2025
600754.SH	12/30/2024	SDB3260123339	1,800.00	3.5590	6,447.63	6,406.26	0.0000	4.3300	50.0000	0.0000	(0.7755)	(0.0890)	0.0000	1	(0.8645)	01/06/2025
600754.SH	12/30/2024	SDB3260123339	100.00	3.5590	358.20	355.90	0.0000	4.3300	50.0000	0.0000	(0.0431)	(0.0049)	0.0000	1	(0.0480)	01/06/2025
600754.SH	12/30/2024	SDB3260123339	500.00	3.5590	1,791.01	1,779.52	0.0000	4.3300	50.0000	0.0000	(0.2154)	(0.0247)	0.0000	1	(0.2401)	01/06/2025
600754.SH	12/30/2024	SDB3260123339	2,300.00	3.5590	8,238.63	8,185.78	0.0000	4.3300	50.0000	0.0000	(0.9909)	(0.1137)	0.0000	1	(1.1046)	01/06/2025
600754.SH	12/30/2024	SDB3260123339	3,100.00	3.5590	11,104.25	11,033.01	0.0000	4.3300	50.0000	0.0000	(1.3356)	(0.1532)	0.0000	1	(1.4888)	01/06/2025
600754.SH	12/30/2024	SDB3260123339	8,700.00	3.5590	31,163.53	30,963.61	0.0000	4.3300	50.0000	0.0000	(3.7483)	(0.4301)	0.0000	1	(4.1783)	01/06/2025
600754.SH	12/30/2024	SDB3260123339	2,400.00	3.5590	8,596.84	8,541.69	0.0000	4.3300	50.0000	0.0000	(1.0340)	(0.1186)	0.0000	1	(1.1526)	01/06/2025
600754.SH	12/30/2024	SDB3260123339	300.00	3.5590	1,074.60	1,067.71	0.0000	4.3300	50.0000	0.0000	(0.1293)	(0.0148)	0.0000	1	(0.1441)	01/06/2025
600754.SH	12/27/2024	SDB3260123339	1,000.00	3.6398	3,582.01	3,639.85	0.0000	4.3300	50.0000	0.0000	(1.2925)	(0.1517)	0.0000	3	(1.4442)	01/06/2025
600754.SH	12/27/2024	SDB3260123339	300.00	3.6398	1,074.60	1,091.95	0.0000	4.3300	50.0000	0.0000	(0.3878)	(0.0455)	0.0000	3	(0.4333)	01/06/2025
600754.SH	12/27/2024	SDB3260123339	400.00	3.6398	1,432.81	1,455.94	0.0000	4.3300	50.0000	0.0000	(0.5170)	(0.0607)	0.0000	3	(0.5777)	01/06/2025
600754.SH	12/27/2024	SDB3260123339	600.00	3.6398	2,149.21	2,183.91	0.0000	4.3300	50.0000	0.0000	(0.7755)	(0.0910)	0.0000	3	(0.8665)	01/06/2025
600754.SH	12/27/2024	SDB3260123339	600.00	3.6398	2,149.21	2,183.91	0.0000	4.3300	50.0000	0.0000	(0.7755)	(0.0910)	0.0000	3	(0.8665)	01/06/2025
600754.SH	12/27/2024	SDB3260123339	5,100.00	3.6398	18,268.28	18,563.22	0.0000	4.3300	50.0000	0.0000	(6.5918)	(0.7735)	0.0000	3	(7.3653)	01/06/2025
600754.SH	12/27/2024	SDB3260123339	500.00	3.6398	1,791.01	1,819.92	0.0000	4.3300	50.0000	0.0000	(0.6463)	(0.0758)	0.0000	3	(0.7221)	01/06/2025
600754.SH	12/27/2024	SDB3260123339	400.00	3.6398	1,432.81	1,455.94	0.0000	4.3300	50.0000	0.0000	(0.5170)	(0.0607)	0.0000	3	(0.5777)	01/06/2025
600754.SH	12/27/2024	SDB3260123339	2,700.00	3.6398	9,671.44	9,827.59	0.0000	4.3300	50.0000	0.0000	(3.4898)	(0.4095)	0.0000	3	(3.8993)	01/06/2025
600754.SH	12/27/2024	SDB3260123339	100.00	3.6398	358.20	363.98	0.0000	4.3300	50.0000	0.0000	(0.1293)	(0.0152)	0.0000	3	(0.1444)	01/06/2025
600754.SH	12/27/2024	SDB3260123339	400.00	3.6398	1,432.81	1,455.94	0.0000	4.3300	50.0000	0.0000	(0.5170)	(0.0607)	0.0000	3	(0.5777)	01/06/2025
600754.SH	12/27/2024	SDB3260123339	1,800.00	3.6398	6,447.63	6,551.72	0.0000	4.3300	50.0000	0.0000	(2.3265)	(0.2730)	0.0000	3	(2.5995)	01/06/2025
600754.SH	12/27/2024	SDB3260123339	100.00	3.6398	358.20	363.98	0.0000	4.3300	50.0000	0.0000	(0.1293)	(0.0152)	0.0000	3	(0.1444)	01/06/2025
600754.SH	12/27/2024	SDB3260123339	500.00	3.6398	1,791.01	1,819.92	0.0000	4.3300	50.0000	0.0000	(0.6463)	(0.0758)	0.0000	3	(0.7221)	01/06/2025
600754.SH	12/27/2024	SDB3260123339	2,300.00	3.6398	8,238.63	8,371.65	0.0000	4.3300	50.0000	0.0000	(2.9728)	(0.3488)	0.0000	3	(3.3216)	01/06/2025
600754.SH	12/27/2024	SDB3260123339	3,100.00	3.6398	11,104.25	11,283.53	0.0000	4.3300	50.0000	0.0000	(4.0068)	(0.4701)	0.0000	3	(4.4769)	01/06/2025
600754.SH	12/27/2024	SDB3260123339	8,700.00	3.6398	31,163.53	31,666.67	0.0000	4.3300	50.0000	0.0000	(11.2448)	(1.3194)	0.0000	3	(12.5643)	01/06/2025
600754.SH	12/27/2024	SDB3260123339	2,400.00	3.6398	8,596.84	8,735.63	0.0000	4.3300	50.0000	0.0000	(3.1020)	(0.3640)	0.0000	3	(3.4660)	01/06/2025
600754.SH	12/27/2024	SDB3260123339	300.00	3.6398	1,074.60	1,091.95	0.0000	4.3300	50.0000	0.0000	(0.3878)	(0.0455)	0.0000	3	(0.4333)	01/06/2025
600754.SH	12/26/2024	SDB3260123339	1,000.00	3.6136	3,582.01	3,613.62	0.0000	4.3300	50.0000	0.0000	(0.4308)	(0.0502)	0.0000	1	(0.4810)	01/06/2025
600754.SH	12/26/2024	SDB3260123339	300.00	3.6136	1,074.60	1,084.09	0.0000	4.3300	50.0000	0.0000	(0.1293)	(0.0151)	0.0000	1	(0.1443)	01/06/2025
600754.SH	12/26/2024	SDB3260123339	400.00	3.6136	1,432.81	1,445.45	0.0000	4.3300	50.0000	0.0000	(0.1723)	(0.0201)	0.0000	1	(0.1924)	01/06/2025
600754.SH	12/26/2024	SDB3260123339	600.00	3.6136	2,149.21	2,168.17	0.0000	4.3300	50.0000	0.0000	(0.2585)	(0.0301)	0.0000	1	(0.2886)	01/06/2025
600754.SH	12/26/2024	SDB3260123339	600.00	3.6136	2,149.21	2,168.17	0.0000	4.3300	50.0000	0.0000	(0.2585)	(0.0301)	0.0000	1	(0.2886)	01/06/2025
600754.SH	12/26/2024	SDB3260123339	5,100.00	3.6136	18,268.28	18,429.45	0.0000	4.3300	50.0000	0.0000	(2.1973)	(0.2560)	0.0000	1	(2.4532)	01/06/2025
600754.SH	12/26/2024	SDB3260123339	500.00	3.6136	1,791.01	1,806.81	0.0000	4.3300	50.0000	0.0000	(0.2154)	(0.0251)	0.0000	1	(0.2405)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHANGHAI JINJIANG INTL HOTELS *DEV CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600754.SH	12/26/2024	SDB3260123339	400.00	3.6136	1,432.81	1,445.45	0.0000	4.3300	50.0000	0.0000	(0.1723)	(0.0201)	0.0000	1	(0.1924)	01/06/2025
600754.SH	12/26/2024	SDB3260123339	2,700.00	3.6136	9,671.44	9,756.77	0.0000	4.3300	50.0000	0.0000	(1.1633)	(0.1355)	0.0000	1	(1.2988)	01/06/2025
600754.SH	12/26/2024	SDB3260123339	100.00	3.6136	358.20	361.36	0.0000	4.3300	50.0000	0.0000	(0.0431)	(0.0050)	0.0000	1	(0.0481)	01/06/2025
600754.SH	12/26/2024	SDB3260123339	400.00	3.6136	1,432.81	1,445.45	0.0000	4.3300	50.0000	0.0000	(0.1723)	(0.0201)	0.0000	1	(0.1924)	01/06/2025
600754.SH	12/26/2024	SDB3260123339	1,800.00	3.6136	6,447.63	6,504.51	0.0000	4.3300	50.0000	0.0000	(0.7755)	(0.0903)	0.0000	1	(0.8658)	01/06/2025
600754.SH	12/26/2024	SDB3260123339	100.00	3.6136	358.20	361.36	0.0000	4.3300	50.0000	0.0000	(0.0431)	(0.0050)	0.0000	1	(0.0481)	01/06/2025
600754.SH	12/26/2024	SDB3260123339	500.00	3.6136	1,791.01	1,806.81	0.0000	4.3300	50.0000	0.0000	(0.2154)	(0.0251)	0.0000	1	(0.2405)	01/06/2025
600754.SH	12/26/2024	SDB3260123339	2,300.00	3.6136	8,238.63	8,311.32	0.0000	4.3300	50.0000	0.0000	(0.9909)	(0.1154)	0.0000	1	(1.1064)	01/06/2025
600754.SH	12/26/2024	SDB3260123339	3,100.00	3.6136	11,104.25	11,202.22	0.0000	4.3300	50.0000	0.0000	(1.3356)	(0.1556)	0.0000	1	(1.4912)	01/06/2025
600754.SH	12/26/2024	SDB3260123339	8,700.00	3.6136	31,163.53	31,438.48	0.0000	4.3300	50.0000	0.0000	(3.7483)	(0.4366)	0.0000	1	(4.1849)	01/06/2025
600754.SH	12/26/2024	SDB3260123339	2,400.00	3.6136	8,596.84	8,672.68	0.0000	4.3300	50.0000	0.0000	(1.0340)	(0.1205)	0.0000	1	(1.1545)	01/06/2025
600754.SH	12/26/2024	SDB3260123339	300.00	3.6136	1,074.60	1,084.09	0.0000	4.3300	50.0000	0.0000	(0.1293)	(0.0151)	0.0000	1	(0.1443)	01/06/2025
600754.SH	12/24/2024	SDB3260123339	1,000.00	3.6136	3,582.01	3,613.62	0.0000	4.3300	50.0000	0.0000	(0.8617)	(0.1004)	0.0000	2	(0.9621)	01/06/2025
600754.SH	12/24/2024	SDB3260123339	300.00	3.6136	1,074.60	1,084.09	0.0000	4.3300	50.0000	0.0000	(0.2585)	(0.0301)	0.0000	2	(0.2886)	01/06/2025
600754.SH	12/24/2024	SDB3260123339	400.00	3.6136	1,432.81	1,445.45	0.0000	4.3300	50.0000	0.0000	(0.3447)	(0.0402)	0.0000	2	(0.3848)	01/06/2025
600754.SH	12/24/2024	SDB3260123339	600.00	3.6136	2,149.21	2,168.17	0.0000	4.3300	50.0000	0.0000	(0.5170)	(0.0602)	0.0000	2	(0.5772)	01/06/2025
600754.SH	12/24/2024	SDB3260123339	600.00	3.6136	2,149.21	2,168.17	0.0000	4.3300	50.0000	0.0000	(0.5170)	(0.0602)	0.0000	2	(0.5772)	01/06/2025
600754.SH	12/24/2024	SDB3260123339	5,100.00	3.6136	18,268.28	18,429.45	0.0000	4.3300	50.0000	0.0000	(4.3945)	(0.5119)	0.0000	2	(4.9065)	01/06/2025
600754.SH	12/24/2024	SDB3260123339	500.00	3.6136	1,791.01	1,806.81	0.0000	4.3300	50.0000	0.0000	(0.4308)	(0.0502)	0.0000	2	(0.4810)	01/06/2025
600754.SH	12/24/2024	SDB3260123339	400.00	3.6136	1,432.81	1,445.45	0.0000	4.3300	50.0000	0.0000	(0.3447)	(0.0402)	0.0000	2	(0.3848)	01/06/2025
600754.SH	12/24/2024	SDB3260123339	2,700.00	3.6136	9,671.44	9,756.77	0.0000	4.3300	50.0000	0.0000	(2.3265)	(0.2710)	0.0000	2	(2.5975)	01/06/2025
600754.SH	12/24/2024	SDB3260123339	100.00	3.6136	358.20	361.36	0.0000	4.3300	50.0000	0.0000	(0.0862)	(0.0100)	0.0000	2	(0.0962)	01/06/2025
600754.SH	12/24/2024	SDB3260123339	400.00	3.6136	1,432.81	1,445.45	0.0000	4.3300	50.0000	0.0000	(0.3447)	(0.0402)	0.0000	2	(0.3848)	01/06/2025
600754.SH	12/24/2024	SDB3260123339	1,800.00	3.6136	6,447.63	6,504.51	0.0000	4.3300	50.0000	0.0000	(1.5510)	(0.1807)	0.0000	2	(1.7317)	01/06/2025
600754.SH	12/24/2024	SDB3260123339	100.00	3.6136	358.20	361.36	0.0000	4.3300	50.0000	0.0000	(0.0862)	(0.0100)	0.0000	2	(0.0962)	01/06/2025
600754.SH	12/24/2024	SDB3260123339	500.00	3.6136	1,791.01	1,806.81	0.0000	4.3300	50.0000	0.0000	(0.4308)	(0.0502)	0.0000	2	(0.4810)	01/06/2025
600754.SH	12/24/2024	SDB3260123339	2,300.00	3.6136	8,238.63	8,311.32	0.0000	4.3300	50.0000	0.0000	(1.9818)	(0.2309)	0.0000	2	(2.2127)	01/06/2025
600754.SH	12/24/2024	SDB3260123339	3,100.00	3.6136	11,104.25	11,202.22	0.0000	4.3300	50.0000	0.0000	(2.6712)	(0.3112)	0.0000	2	(2.9824)	01/06/2025
600754.SH	12/24/2024	SDB3260123339	8,700.00	3.6136	31,163.53	31,438.48	0.0000	4.3300	50.0000	0.0000	(7.4966)	(0.8733)	0.0000	2	(8.3699)	01/06/2025
600754.SH	12/24/2024	SDB3260123339	2,400.00	3.6136	8,596.84	8,672.68	0.0000	4.3300	50.0000	0.0000	(2.0680)	(0.2409)	0.0000	2	(2.3089)	01/06/2025
600754.SH	12/24/2024	SDB3260123339	300.00	3.6136	1,074.60	1,084.09	0.0000	4.3300	50.0000	0.0000	(0.2585)	(0.0301)	0.0000	2	(0.2886)	01/06/2025
600754.SH	12/23/2024	SDB3260123339	1,000.00	3.6774	3,582.01	3,677.44	0.0000	4.3300	50.0000	0.0000	(0.4308)	(0.0511)	0.0000	1	(0.4819)	01/06/2025
600754.SH	12/23/2024	SDB3260123339	300.00	3.6774	1,074.60	1,103.23	0.0000	4.3300	50.0000	0.0000	(0.1293)	(0.0153)	0.0000	1	(0.1446)	01/06/2025
600754.SH	12/23/2024	SDB3260123339	400.00	3.6774	1,432.81	1,470.98	0.0000	4.3300	50.0000	0.0000	(0.1723)	(0.0204)	0.0000	1	(0.1928)	01/06/2025
600754.SH	12/23/2024	SDB3260123339	600.00	3.6774	2,149.21	2,206.46	0.0000	4.3300	50.0000	0.0000	(0.2585)	(0.0306)	0.0000	1	(0.2891)	01/06/2025
600754.SH	12/23/2024	SDB3260123339	600.00	3.6774	2,149.21	2,206.46	0.0000	4.3300	50.0000	0.0000	(0.2585)	(0.0306)	0.0000	1	(0.2891)	01/06/2025
600754.SH	12/23/2024	SDB3260123339	5,100.00	3.6774	18,268.28	18,754.94	0.0000	4.3300	50.0000	0.0000	(2.1973)	(0.2605)	0.0000	1	(2.4578)	01/06/2025
600754.SH	12/23/2024	SDB3260123339	500.00	3.6774	1,791.01	1,838.72	0.0000	4.3300	50.0000	0.0000	(0.2154)	(0.0255)	0.0000	1	(0.2410)	01/06/2025
600754.SH	12/23/2024	SDB3260123339	400.00	3.6774	1,432.81	1,470.98	0.0000	4.3300	50.0000	0.0000	(0.1723)	(0.0204)	0.0000	1	(0.1928)	01/06/2025
600754.SH	12/23/2024	SDB3260123339	2,700.00	3.6774	9,671.44	9,929.09	0.0000	4.3300	50.0000	0.0000	(1.1633)	(0.1379)	0.0000	1	(1.3012)	01/06/2025
600754.SH	12/23/2024	SDB3260123339	100.00	3.6774	358.20	367.74	0.0000	4.3300	50.0000	0.0000	(0.0431)	(0.0051)	0.0000	1	(0.0482)	01/06/2025
600754.SH	12/23/2024	SDB3260123339	400.00	3.6774	1,432.81	1,470.98	0.0000	4.3300	50.0000	0.0000	(0.1723)	(0.0204)	0.0000	1	(0.1928)	01/06/2025
600754.SH	12/23/2024	SDB3260123339	1,800.00	3.6774	6,447.63	6,619.39	0.0000	4.3300	50.0000	0.0000	(0.7755)	(0.0919)	0.0000	1	(0.8674)	01/06/2025
600754.SH	12/23/2024	SDB3260123339	100.00	3.6774	358.20	367.74	0.0000	4.3300	50.0000	0.0000	(0.0431)	(0.0051)	0.0000	1	(0.0482)	01/06/2025
600754.SH	12/23/2024	SDB3260123339	500.00	3.6774	1,791.01	1,838.72	0.0000	4.3300	50.0000	0.0000	(0.2154)	(0.0255)	0.0000	1	(0.2410)	01/06/2025
600754.SH	12/23/2024	SDB3260123339	2,300.00	3.6774	8,238.63	8,458.11	0.0000	4.3300	50.0000	0.0000	(0.9909)	(0.1175)	0.0000	1	(1.1084)	01/06/2025
600754.SH	12/23/2024	SDB3260123339	3,100.00	3.6774	11,104.25	11,400.06	0.0000	4.3300	50.0000	0.0000	(1.3356)	(0.1583)	0.0000	1	(1.4939)	01/06/2025
600754.SH	12/23/2024	SDB3260123339	8,700.00	3.6774	31,163.53	31,993.72	0.0000	4.3300	50.0000	0.0000	(3.7483)	(0.4444)	0.0000	1	(4.1926)	01/06/2025
600754.SH	12/23/2024	SDB3260123339	2,400.00	3.6774	8,596.84	8,825.85	0.0000	4.3300	50.0000	0.0000	(1.0430)	(0.1226)	0.0000	1	(1.1566)	01/06/2025
600754.SH	12/23/2024	SDB3260123339	300.00	3.6774	1,074.60	1,103.23	0.0000	4.3300	50.0000	0.0000	(0.1293)	(0.0153)	0.0000	1	(0.1446)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHANGHAI JINJIANG INTL HOTELS *DEV CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600754.SH	12/20/2024	SDB3260123339	1,000.00	3.6959	3,582.01	3,695.91	0.0000	4.3300	50.0000	0.0000	(1.2925)	(0.1540)	0.0000	3	(1.4465)	01/06/2025
600754.SH	12/20/2024	SDB3260123339	300.00	3.6959	1,074.60	1,108.77	0.0000	4.3300	50.0000	0.0000	(0.3878)	(0.0462)	0.0000	3	(0.4340)	01/06/2025
600754.SH	12/20/2024	SDB3260123339	400.00	3.6959	1,432.81	1,478.36	0.0000	4.3300	50.0000	0.0000	(0.5170)	(0.0616)	0.0000	3	(0.5786)	01/06/2025
600754.SH	12/20/2024	SDB3260123339	600.00	3.6959	2,149.21	2,217.54	0.0000	4.3300	50.0000	0.0000	(0.7755)	(0.0924)	0.0000	3	(0.8679)	01/06/2025
600754.SH	12/20/2024	SDB3260123339	600.00	3.6959	2,149.21	2,217.54	0.0000	4.3300	50.0000	0.0000	(0.7755)	(0.0924)	0.0000	3	(0.8679)	01/06/2025
600754.SH	12/20/2024	SDB3260123339	5,100.00	3.6959	18,268.28	18,849.13	0.0000	4.3300	50.0000	0.0000	(6.5918)	(0.7854)	0.0000	3	(7.3772)	01/06/2025
600754.SH	12/20/2024	SDB3260123339	500.00	3.6959	1,791.01	1,847.95	0.0000	4.3300	50.0000	0.0000	(0.6463)	(0.0770)	0.0000	3	(0.7233)	01/06/2025
600754.SH	12/20/2024	SDB3260123339	400.00	3.6959	1,432.81	1,478.36	0.0000	4.3300	50.0000	0.0000	(0.5170)	(0.0616)	0.0000	3	(0.5786)	01/06/2025
600754.SH	12/20/2024	SDB3260123339	2,700.00	3.6959	9,671.44	9,978.95	0.0000	4.3300	50.0000	0.0000	(3.4898)	(0.4158)	0.0000	3	(3.9056)	01/06/2025
600754.SH	12/20/2024	SDB3260123339	100.00	3.6959	358.20	369.59	0.0000	4.3300	50.0000	0.0000	(0.1293)	(0.0154)	0.0000	3	(0.1447)	01/06/2025
600754.SH	12/20/2024	SDB3260123339	400.00	3.6959	1,432.81	1,478.36	0.0000	4.3300	50.0000	0.0000	(0.5170)	(0.0616)	0.0000	3	(0.5786)	01/06/2025
600754.SH	12/20/2024	SDB3260123339	1,800.00	3.6959	6,447.63	6,652.63	0.0000	4.3300	50.0000	0.0000	(2.3265)	(0.2772)	0.0000	3	(2.6037)	01/06/2025
600754.SH	12/20/2024	SDB3260123339	100.00	3.6959	358.20	369.59	0.0000	4.3300	50.0000	0.0000	(0.1293)	(0.0154)	0.0000	3	(0.1447)	01/06/2025
600754.SH	12/20/2024	SDB3260123339	500.00	3.6959	1,791.01	1,847.95	0.0000	4.3300	50.0000	0.0000	(0.6463)	(0.0770)	0.0000	3	(0.7233)	01/06/2025
600754.SH	12/20/2024	SDB3260123339	2,300.00	3.6959	8,238.63	8,500.59	0.0000	4.3300	50.0000	0.0000	(2.9728)	(0.3542)	0.0000	3	(3.3270)	01/06/2025
600754.SH	12/20/2024	SDB3260123339	3,100.00	3.6959	11,104.25	11,457.31	0.0000	4.3300	50.0000	0.0000	(4.0068)	(0.4774)	0.0000	3	(4.4842)	01/06/2025
600754.SH	12/20/2024	SDB3260123339	8,700.00	3.6959	31,163.53	32,154.39	0.0000	4.3300	50.0000	0.0000	(11.2448)	(1.3398)	0.0000	3	(12.5846)	01/06/2025
600754.SH	12/20/2024	SDB3260123339	2,400.00	3.6959	8,596.84	8,870.18	0.0000	4.3300	50.0000	0.0000	(3.1020)	(0.3696)	0.0000	3	(3.4716)	01/06/2025
600754.SH	12/20/2024	SDB3260123339	300.00	3.6959	1,074.60	1,108.77	0.0000	4.3300	50.0000	0.0000	(0.3878)	(0.0462)	0.0000	3	(0.4340)	01/06/2025
600754.SH	12/19/2024	SDB3260123339	1,000.00	3.8011	3,582.01	3,801.11	0.0000	4.5800	50.0000	0.0000	(0.4557)	(0.0528)	0.0000	1	(0.5085)	01/06/2025
600754.SH	12/19/2024	SDB3260123339	300.00	3.8011	1,074.60	1,140.33	0.0000	4.5800	50.0000	0.0000	(0.1367)	(0.0158)	0.0000	1	(0.1526)	01/06/2025
600754.SH	12/19/2024	SDB3260123339	400.00	3.8011	1,432.81	1,520.44	0.0000	4.5800	50.0000	0.0000	(0.1823)	(0.0211)	0.0000	1	(0.2034)	01/06/2025
600754.SH	12/19/2024	SDB3260123339	600.00	3.8011	2,149.21	2,280.66	0.0000	4.5800	50.0000	0.0000	(0.2734)	(0.0317)	0.0000	1	(0.3051)	01/06/2025
600754.SH	12/19/2024	SDB3260123339	1,800.00	3.8011	6,447.63	6,841.99	0.0000	4.5800	50.0000	0.0000	(0.8203)	(0.0950)	0.0000	1	(0.9153)	01/06/2025
600754.SH	12/19/2024	SDB3260123339	600.00	3.8011	2,149.21	2,280.66	0.0000	4.5800	50.0000	0.0000	(0.2734)	(0.0317)	0.0000	1	(0.3051)	01/06/2025
600754.SH	12/19/2024	SDB3260123339	5,100.00	3.8011	18,268.28	19,385.65	0.0000	4.5800	50.0000	0.0000	(2.3241)	(0.2692)	0.0000	1	(2.5934)	01/06/2025
600754.SH	12/19/2024	SDB3260123339	500.00	3.8011	1,791.01	1,900.55	0.0000	4.5800	50.0000	0.0000	(0.2279)	(0.0264)	0.0000	1	(0.2543)	01/06/2025
600754.SH	12/19/2024	SDB3260123339	2,600.00	3.8011	9,313.24	9,882.88	0.0000	4.5800	50.0000	0.0000	(1.1849)	(0.1373)	0.0000	1	(1.3221)	01/06/2025
600754.SH	12/19/2024	SDB3260123339	2,700.00	3.8011	9,671.44	10,262.99	0.0000	4.5800	50.0000	0.0000	(1.2304)	(0.1425)	0.0000	1	(1.3730)	01/06/2025
600754.SH	12/19/2024	SDB3260123339	100.00	3.8011	358.20	380.11	0.0000	4.5800	50.0000	0.0000	(0.0456)	(0.0053)	0.0000	1	(0.0509)	01/06/2025
600754.SH	12/19/2024	SDB3260123339	400.00	3.8011	1,432.81	1,520.44	0.0000	4.5800	50.0000	0.0000	(0.1823)	(0.0211)	0.0000	1	(0.2034)	01/06/2025
600754.SH	12/19/2024	SDB3260123339	1,800.00	3.8011	6,447.63	6,841.99	0.0000	4.5800	50.0000	0.0000	(0.8203)	(0.0950)	0.0000	1	(0.9153)	01/06/2025
600754.SH	12/19/2024	SDB3260123339	100.00	3.8011	358.20	380.11	0.0000	4.5800	50.0000	0.0000	(0.0456)	(0.0053)	0.0000	1	(0.0509)	01/06/2025
600754.SH	12/19/2024	SDB3260123339	500.00	3.8011	1,791.01	1,900.55	0.0000	4.5800	50.0000	0.0000	(0.2279)	(0.0264)	0.0000	1	(0.2543)	01/06/2025
600754.SH	12/19/2024	SDB3260123339	2,300.00	3.8011	8,238.63	8,742.55	0.0000	4.5800	50.0000	0.0000	(1.0481)	(0.1214)	0.0000	1	(1.1696)	01/06/2025
600754.SH	12/19/2024	SDB3260123339	3,100.00	3.8011	11,104.25	11,783.43	0.0000	4.5800	50.0000	0.0000	(1.4127)	(0.1637)	0.0000	1	(1.5764)	01/06/2025
600754.SH	12/19/2024	SDB3260123339	8,700.00	3.8011	31,163.53	33,069.63	0.0000	4.5800	50.0000	0.0000	(3.9647)	(0.4593)	0.0000	1	(4.4240)	01/06/2025
600754.SH	12/19/2024	SDB3260123339	2,400.00	3.8011	8,596.84	9,122.66	0.0000	4.5800	50.0000	0.0000	(1.0937)	(0.1267)	0.0000	1	(1.2204)	01/06/2025
600754.SH	12/19/2024	SDB3260123339	300.00	3.8011	1,074.60	1,140.33	0.0000	4.5800	50.0000	0.0000	(0.1367)	(0.0158)	0.0000	1	(0.1526)	01/06/2025
600754.SH	12/18/2024	SDB3260123339	1,000.00	3.8553	3,582.01	3,855.31	0.0000	4.5800	50.0000	0.0000	(0.4557)	(0.0535)	0.0000	1	(0.5093)	01/06/2025
600754.SH	12/18/2024	SDB3260123339	300.00	3.8553	1,074.60	1,156.59	0.0000	4.5800	50.0000	0.0000	(0.1367)	(0.0161)	0.0000	1	(0.1528)	01/06/2025
600754.SH	12/18/2024	SDB3260123339	1,800.00	3.8553	6,447.63	6,939.56	0.0000	4.5800	50.0000	0.0000	(0.8203)	(0.0964)	0.0000	1	(0.9167)	01/06/2025
600754.SH	12/18/2024	SDB3260123339	2,600.00	3.8553	9,313.24	10,023.80	0.0000	4.5800	50.0000	0.0000	(1.1849)	(0.1392)	0.0000	1	(1.3241)	01/06/2025
600754.SH	12/18/2024	SDB3260123339	600.00	3.8553	2,149.21	2,313.19	0.0000	4.5800	50.0000	0.0000	(0.2734)	(0.0321)	0.0000	1	(0.3056)	01/06/2025
600754.SH	12/18/2024	SDB3260123339	400.00	3.8553	1,432.81	1,542.12	0.0000	4.5800	50.0000	0.0000	(0.1823)	(0.0214)	0.0000	1	(0.2037)	01/06/2025
600754.SH	12/18/2024	SDB3260123339	600.00	3.8553	2,149.21	2,313.19	0.0000	4.5800	50.0000	0.0000	(0.2734)	(0.0321)	0.0000	1	(0.3056)	01/06/2025
600754.SH	12/18/2024	SDB3260123339	500.00	3.8553	1,791.01	1,927.65	0.0000	4.5800	50.0000	0.0000	(0.2279)	(0.0268)	0.0000	1	(0.2546)	01/06/2025
600754.SH	12/18/2024	SDB3260123339	5,100.00	3.8553	18,268.28	19,662.08	0.0000	4.5800	50.0000	0.0000	(2.3241)	(0.2731)	0.0000	1	(2.5972)	01/06/2025
600754.SH	12/18/2024	SDB3260123339	600.00	3.8553	2,149.21	2,313.19	0.0000	4.5800	50.0000	0.0000	(0.2734)	(0.0321)	0.0000	1	(0.3056)	01/06/2025
600754.SH	12/18/2024	SDB3260123339	5,100.00	3.8553	18,268.28	19,662.08	0.0000	4.5800	50.0000	0.0000	(2.3241)	(0.2731)	0.0000	1	(2.5972)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHANGHAI JINJIANG INTL HOTELS *DEV CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600754.SH	12/18/2024	SDB3260123339	500.00	3.8553	1,791.01	1,927.65	0.0000	4.5800	50.0000	0.0000	(0.2279)	(0.0268)	0.0000	1	(0.2546)	01/06/2025
600754.SH	12/18/2024	SDB3260123339	2,600.00	3.8553	9,313.24	10,023.80	0.0000	4.5800	50.0000	0.0000	(1.1849)	(0.1392)	0.0000	1	(1.3241)	01/06/2025
600754.SH	12/18/2024	SDB3260123339	2,700.00	3.8553	9,671.44	10,409.33	0.0000	4.5800	50.0000	0.0000	(1.2304)	(0.1446)	0.0000	1	(1.3750)	01/06/2025
600754.SH	12/18/2024	SDB3260123339	100.00	3.8553	358.20	385.53	0.0000	4.5800	50.0000	0.0000	(0.0456)	(0.0054)	0.0000	1	(0.0509)	01/06/2025
600754.SH	12/18/2024	SDB3260123339	400.00	3.8553	1,432.81	1,542.12	0.0000	4.5800	50.0000	0.0000	(0.1823)	(0.0214)	0.0000	1	(0.2037)	01/06/2025
600754.SH	12/18/2024	SDB3260123339	1,800.00	3.8553	6,447.63	6,939.56	0.0000	4.5800	50.0000	0.0000	(0.8203)	(0.0964)	0.0000	1	(0.9167)	01/06/2025
600754.SH	12/18/2024	SDB3260123339	100.00	3.8553	358.20	385.53	0.0000	4.5800	50.0000	0.0000	(0.0456)	(0.0054)	0.0000	1	(0.0509)	01/06/2025
600754.SH	12/18/2024	SDB3260123339	500.00	3.8553	1,791.01	1,927.65	0.0000	4.5800	50.0000	0.0000	(0.2279)	(0.0268)	0.0000	1	(0.2546)	01/06/2025
600754.SH	12/18/2024	SDB3260123339	1,900.00	3.8553	6,805.83	7,325.09	0.0000	4.5800	50.0000	0.0000	(0.8659)	(0.1017)	0.0000	1	(0.9676)	01/06/2025
600754.SH	12/18/2024	SDB3260123339	4,800.00	3.8553	17,193.67	18,505.48	0.0000	4.5800	50.0000	0.0000	(2.1874)	(0.2570)	0.0000	1	(2.4444)	01/06/2025
600754.SH	12/18/2024	SDB3260123339	2,300.00	3.8553	8,238.63	8,867.21	0.0000	4.5800	50.0000	0.0000	(1.0481)	(0.1232)	0.0000	1	(1.1713)	01/06/2025
600754.SH	12/18/2024	SDB3260123339	3,100.00	3.8553	11,104.25	11,951.46	0.0000	4.5800	50.0000	0.0000	(1.4127)	(0.1660)	0.0000	1	(1.5787)	01/06/2025
600754.SH	12/18/2024	SDB3260123339	8,700.00	3.8553	31,163.53	33,541.19	0.0000	4.5800	50.0000	0.0000	(3.9647)	(0.4658)	0.0000	1	(4.4305)	01/06/2025
600754.SH	12/18/2024	SDB3260123339	2,400.00	3.8553	8,596.84	9,252.74	0.0000	4.5800	50.0000	0.0000	(1.0937)	(0.1285)	0.0000	1	(1.2222)	01/06/2025
600754.SH	12/18/2024	SDB3260123339	300.00	3.8553	1,074.60	1,156.59	0.0000	4.5800	50.0000	0.0000	(0.1367)	(0.0161)	0.0000	1	(0.1528)	01/06/2025
600754.SH	12/17/2024	SDB3260123339	1,000.00	3.9030	3,582.01	3,903.03	0.0000	4.5800	50.0000	0.0000	(0.4557)	(0.0542)	0.0000	1	(0.5099)	01/06/2025
600754.SH	12/17/2024	SDB3260123339	300.00	3.9030	1,074.60	1,170.91	0.0000	4.5800	50.0000	0.0000	(0.1367)	(0.0163)	0.0000	1	(0.1530)	01/06/2025
600754.SH	12/17/2024	SDB3260123339	1,800.00	3.9030	6,447.63	7,025.45	0.0000	4.5800	50.0000	0.0000	(0.8203)	(0.0976)	0.0000	1	(0.9179)	01/06/2025
600754.SH	12/17/2024	SDB3260123339	2,600.00	3.9030	9,313.24	10,147.88	0.0000	4.5800	50.0000	0.0000	(1.1849)	(0.1409)	0.0000	1	(1.3258)	01/06/2025
600754.SH	12/17/2024	SDB3260123339	600.00	3.9030	2,149.21	2,341.82	0.0000	4.5800	50.0000	0.0000	(0.2734)	(0.0325)	0.0000	1	(0.3060)	01/06/2025
600754.SH	12/17/2024	SDB3260123339	400.00	3.9030	1,432.81	1,561.21	0.0000	4.5800	50.0000	0.0000	(0.1823)	(0.0217)	0.0000	1	(0.2040)	01/06/2025
600754.SH	12/17/2024	SDB3260123339	600.00	3.9030	2,149.21	2,341.82	0.0000	4.5800	50.0000	0.0000	(0.2734)	(0.0325)	0.0000	1	(0.3060)	01/06/2025
600754.SH	12/17/2024	SDB3260123339	800.00	3.9030	2,865.61	3,122.42	0.0000	4.5800	50.0000	0.0000	(0.3646)	(0.0434)	0.0000	1	(0.4079)	01/06/2025
600754.SH	12/17/2024	SDB3260123339	8,800.00	3.9030	31,521.73	34,346.66	0.0000	4.5800	50.0000	0.0000	(4.0103)	(0.4770)	0.0000	1	(4.4873)	01/06/2025
600754.SH	12/17/2024	SDB3260123339	500.00	3.9030	1,791.01	1,951.52	0.0000	4.5800	50.0000	0.0000	(0.2279)	(0.0271)	0.0000	1	(0.2550)	01/06/2025
600754.SH	12/17/2024	SDB3260123339	5,100.00	3.9030	18,268.28	19,905.45	0.0000	4.5800	50.0000	0.0000	(2.3241)	(0.2765)	0.0000	1	(2.6006)	01/06/2025
600754.SH	12/17/2024	SDB3260123339	600.00	3.9030	2,149.21	2,341.82	0.0000	4.5800	50.0000	0.0000	(0.2734)	(0.0325)	0.0000	1	(0.3060)	01/06/2025
600754.SH	12/17/2024	SDB3260123339	5,100.00	3.9030	18,268.28	19,905.45	0.0000	4.5800	50.0000	0.0000	(2.3241)	(0.2765)	0.0000	1	(2.6006)	01/06/2025
600754.SH	12/17/2024	SDB3260123339	500.00	3.9030	1,791.01	1,951.52	0.0000	4.5800	50.0000	0.0000	(0.2279)	(0.0271)	0.0000	1	(0.2550)	01/06/2025
600754.SH	12/17/2024	SDB3260123339	2,600.00	3.9030	9,313.24	10,147.88	0.0000	4.5800	50.0000	0.0000	(1.1849)	(0.1409)	0.0000	1	(1.3258)	01/06/2025
600754.SH	12/17/2024	SDB3260123339	2,700.00	3.9030	9,671.44	10,538.18	0.0000	4.5800	50.0000	0.0000	(1.2304)	(0.1464)	0.0000	1	(1.3768)	01/06/2025
600754.SH	12/17/2024	SDB3260123339	100.00	3.9030	358.20	390.30	0.0000	4.5800	50.0000	0.0000	(0.0456)	(0.0054)	0.0000	1	(0.0510)	01/06/2025
600754.SH	12/17/2024	SDB3260123339	400.00	3.9030	1,432.81	1,561.21	0.0000	4.5800	50.0000	0.0000	(0.1823)	(0.0217)	0.0000	1	(0.2040)	01/06/2025
600754.SH	12/17/2024	SDB3260123339	1,800.00	3.9030	6,447.63	7,025.45	0.0000	4.5800	50.0000	0.0000	(0.8203)	(0.0976)	0.0000	1	(0.9179)	01/06/2025
600754.SH	12/17/2024	SDB3260123339	100.00	3.9030	358.20	390.30	0.0000	4.5800	50.0000	0.0000	(0.0456)	(0.0054)	0.0000	1	(0.0510)	01/06/2025
600754.SH	12/17/2024	SDB3260123339	900.00	3.9030	3,223.81	3,512.73	0.0000	4.5800	50.0000	0.0000	(0.4101)	(0.0488)	0.0000	1	(0.4589)	01/06/2025
600754.SH	12/17/2024	SDB3260123339	500.00	3.9030	1,791.01	1,951.52	0.0000	4.5800	50.0000	0.0000	(0.2279)	(0.0271)	0.0000	1	(0.2550)	01/06/2025
600754.SH	12/17/2024	SDB3260123339	4,500.00	3.9030	16,119.07	17,563.64	0.0000	4.5800	50.0000	0.0000	(2.0507)	(0.2439)	0.0000	1	(2.2946)	01/06/2025
600754.SH	12/17/2024	SDB3260123339	4,800.00	3.9030	17,193.67	18,734.54	0.0000	4.5800	50.0000	0.0000	(2.1874)	(0.2602)	0.0000	1	(2.4476)	01/06/2025
600754.SH	12/17/2024	SDB3260123339	2,300.00	3.9030	8,238.63	8,976.97	0.0000	4.5800	50.0000	0.0000	(1.0481)	(0.1247)	0.0000	1	(1.1728)	01/06/2025
600754.SH	12/17/2024	SDB3260123339	3,100.00	3.9030	11,104.25	12,099.39	0.0000	4.5800	50.0000	0.0000	(1.4127)	(0.1680)	0.0000	1	(1.5808)	01/06/2025
600754.SH	12/17/2024	SDB3260123339	8,700.00	3.9030	31,163.53	33,956.36	0.0000	4.5800	50.0000	0.0000	(3.9647)	(0.4716)	0.0000	1	(4.4363)	01/06/2025
600754.SH	12/17/2024	SDB3260123339	2,400.00	3.9030	8,596.84	9,367.27	0.0000	4.5800	50.0000	0.0000	(1.0937)	(0.1301)	0.0000	1	(1.2238)	01/06/2025
600754.SH	12/17/2024	SDB3260123339	300.00	3.9030	1,074.60	1,170.91	0.0000	4.5800	50.0000	0.0000	(0.1367)	(0.0163)	0.0000	1	(0.1530)	01/06/2025
600754.SH	12/16/2024	SDB3260123339	1,000.00	3.8034	3,582.01	3,803.41	0.0000	4.5800	50.0000	0.0000	(0.4557)	(0.0528)	0.0000	1	(0.5085)	01/06/2025
600754.SH	12/16/2024	SDB3260123339	300.00	3.8034	1,074.60	1,141.02	0.0000	4.5800	50.0000	0.0000	(0.1367)	(0.0158)	0.0000	1	(0.1526)	01/06/2025
600754.SH	12/16/2024	SDB3260123339	1,800.00	3.8034	6,447.63	6,846.13	0.0000	4.5800	50.0000	0.0000	(0.8203)	(0.0951)	0.0000	1	(0.9154)	01/06/2025
600754.SH	12/16/2024	SDB3260123339	2,600.00	3.8034	9,313.24	9,888.86	0.0000	4.5800	50.0000	0.0000	(1.1849)	(0.1373)	0.0000	1	(1.3222)	01/06/2025
600754.SH	12/16/2024	SDB3260123339	600.00	3.8034	2,149.21	2,282.04	0.0000	4.5800	50.0000	0.0000	(0.2734)	(0.0317)	0.0000	1	(0.3051)	01/06/2025
600754.SH	12/16/2024	SDB3260123339	400.00	3.8034	1,432.81	1,521.36	0.0000	4.5800	50.0000	0.0000	(0.1823)	(0.0211)	0.0000	1	(0.2034)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHANGHAI JINJIANG INTL HOTELS *DEV CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600754.SH	12/16/2024	SDB3260123339	600.00	3.8034	2,149.21	2,282.04	0.0000	4.5800	50.0000	0.0000	(0.2734)	(0.0317)	0.0000	1	(0.3051)	01/06/2025
600754.SH	12/16/2024	SDB3260123339	800.00	3.8034	2,865.61	3,042.73	0.0000	4.5800	50.0000	0.0000	(0.3646)	(0.0423)	0.0000	1	(0.4068)	01/06/2025
600754.SH	12/16/2024	SDB3260123339	8,800.00	3.8034	31,521.73	33,469.99	0.0000	4.5800	50.0000	0.0000	(4.0103)	(0.4649)	0.0000	1	(4.4751)	01/06/2025
600754.SH	12/16/2024	SDB3260123339	500.00	3.8034	1,791.01	1,901.70	0.0000	4.5800	50.0000	0.0000	(0.2279)	(0.0264)	0.0000	1	(0.2543)	01/06/2025
600754.SH	12/16/2024	SDB3260123339	5,100.00	3.8034	18,268.28	19,397.38	0.0000	4.5800	50.0000	0.0000	(2.3241)	(0.2694)	0.0000	1	(2.5935)	01/06/2025
600754.SH	12/16/2024	SDB3260123339	600.00	3.8034	2,149.21	2,282.04	0.0000	4.5800	50.0000	0.0000	(0.2734)	(0.0317)	0.0000	1	(0.3051)	01/06/2025
600754.SH	12/16/2024	SDB3260123339	5,100.00	3.8034	18,268.28	19,397.38	0.0000	4.5800	50.0000	0.0000	(2.3241)	(0.2694)	0.0000	1	(2.5935)	01/06/2025
600754.SH	12/16/2024	SDB3260123339	500.00	3.8034	1,791.01	1,901.70	0.0000	4.5800	50.0000	0.0000	(0.2279)	(0.0264)	0.0000	1	(0.2543)	01/06/2025
600754.SH	12/16/2024	SDB3260123339	2,600.00	3.8034	9,313.24	9,888.86	0.0000	4.5800	50.0000	0.0000	(1.1849)	(0.1373)	0.0000	1	(1.3222)	01/06/2025
600754.SH	12/16/2024	SDB3260123339	2,700.00	3.8034	9,671.44	10,269.20	0.0000	4.5800	50.0000	0.0000	(1.2304)	(0.1426)	0.0000	1	(1.3730)	01/06/2025
600754.SH	12/16/2024	SDB3260123339	100.00	3.8034	358.20	380.34	0.0000	4.5800	50.0000	0.0000	(0.0456)	(0.0053)	0.0000	1	(0.0509)	01/06/2025
600754.SH	12/16/2024	SDB3260123339	1,100.00	3.8034	3,940.22	4,183.75	0.0000	4.5800	50.0000	0.0000	(0.5013)	(0.0581)	0.0000	1	(0.5594)	01/06/2025
600754.SH	12/16/2024	SDB3260123339	400.00	3.8034	1,432.81	1,521.36	0.0000	4.5800	50.0000	0.0000	(0.1823)	(0.0211)	0.0000	1	(0.2034)	01/06/2025
600754.SH	12/16/2024	SDB3260123339	1,800.00	3.8034	6,447.63	6,846.13	0.0000	4.5800	50.0000	0.0000	(0.8203)	(0.0951)	0.0000	1	(0.9154)	01/06/2025
600754.SH	12/16/2024	SDB3260123339	100.00	3.8034	358.20	380.34	0.0000	4.5800	50.0000	0.0000	(0.0456)	(0.0053)	0.0000	1	(0.0509)	01/06/2025
600754.SH	12/16/2024	SDB3260123339	2,000.00	3.8034	7,164.03	7,606.82	0.0000	4.5800	50.0000	0.0000	(0.9114)	(0.1057)	0.0000	1	(1.0171)	01/06/2025
600754.SH	12/16/2024	SDB3260123339	4,100.00	3.8034	14,686.26	15,593.97	0.0000	4.5800	50.0000	0.0000	(1.8684)	(0.2166)	0.0000	1	(2.0850)	01/06/2025
600754.SH	12/16/2024	SDB3260123339	500.00	3.8034	1,791.01	1,901.70	0.0000	4.5800	50.0000	0.0000	(0.2279)	(0.0264)	0.0000	1	(0.2543)	01/06/2025
600754.SH	12/16/2024	SDB3260123339	4,500.00	3.8034	16,119.07	17,115.34	0.0000	4.5800	50.0000	0.0000	(2.0507)	(0.2377)	0.0000	1	(2.2884)	01/06/2025
600754.SH	12/16/2024	SDB3260123339	4,800.00	3.8034	17,193.67	18,256.36	0.0000	4.5800	50.0000	0.0000	(2.1874)	(0.2536)	0.0000	1	(2.4410)	01/06/2025
600754.SH	12/16/2024	SDB3260123339	2,300.00	3.8034	8,238.63	8,747.84	0.0000	4.5800	50.0000	0.0000	(1.0481)	(0.1215)	0.0000	1	(1.1696)	01/06/2025
600754.SH	12/16/2024	SDB3260123339	3,100.00	3.8034	11,104.25	11,790.56	0.0000	4.5800	50.0000	0.0000	(1.4127)	(0.1638)	0.0000	1	(1.5765)	01/06/2025
600754.SH	12/16/2024	SDB3260123339	8,700.00	3.8034	31,163.53	33,089.65	0.0000	4.5800	50.0000	0.0000	(3.9647)	(0.4596)	0.0000	1	(4.4243)	01/06/2025
600754.SH	12/16/2024	SDB3260123339	2,400.00	3.8034	8,596.84	9,128.18	0.0000	4.5800	50.0000	0.0000	(1.0937)	(0.1268)	0.0000	1	(1.2205)	01/06/2025
600754.SH	12/16/2024	SDB3260123339	300.00	3.8034	1,074.60	1,141.02	0.0000	4.5800	50.0000	0.0000	(0.1367)	(0.0158)	0.0000	1	(0.1526)	01/06/2025
600754.SH	12/13/2024	SDB3260123339	1,000.00	3.7135	3,582.01	3,713.55	0.0000	4.5800	50.0000	0.0000	(1.3671)	(0.1547)	0.0000	3	(1.5219)	01/06/2025
600754.SH	12/13/2024	SDB3260123339	300.00	3.7135	1,074.60	1,114.06	0.0000	4.5800	50.0000	0.0000	(0.4101)	(0.0464)	0.0000	3	(0.4566)	01/06/2025
600754.SH	12/13/2024	SDB3260123339	1,800.00	3.7135	6,447.63	6,684.38	0.0000	4.5800	50.0000	0.0000	(2.4608)	(0.2785)	0.0000	3	(2.7394)	01/06/2025
600754.SH	12/13/2024	SDB3260123339	2,600.00	3.7135	9,313.24	9,655.22	0.0000	4.5800	50.0000	0.0000	(3.5546)	(0.4023)	0.0000	3	(3.9569)	01/06/2025
600754.SH	12/13/2024	SDB3260123339	600.00	3.7135	2,149.21	2,228.13	0.0000	4.5800	50.0000	0.0000	(0.8203)	(0.0928)	0.0000	3	(0.9131)	01/06/2025
600754.SH	12/13/2024	SDB3260123339	400.00	3.7135	1,432.81	1,485.42	0.0000	4.5800	50.0000	0.0000	(0.5469)	(0.0619)	0.0000	3	(0.6087)	01/06/2025
600754.SH	12/13/2024	SDB3260123339	600.00	3.7135	2,149.21	2,228.13	0.0000	4.5800	50.0000	0.0000	(0.8203)	(0.0928)	0.0000	3	(0.9131)	01/06/2025
600754.SH	12/13/2024	SDB3260123339	800.00	3.7135	2,865.61	2,970.84	0.0000	4.5800	50.0000	0.0000	(1.0937)	(0.1238)	0.0000	3	(1.2175)	01/06/2025
600754.SH	12/13/2024	SDB3260123339	8,800.00	3.7135	31,521.73	32,679.20	0.0000	4.5800	50.0000	0.0000	(12.0308)	(1.3616)	0.0000	3	(13.3924)	01/06/2025
600754.SH	12/13/2024	SDB3260123339	500.00	3.7135	1,791.01	1,856.77	0.0000	4.5800	50.0000	0.0000	(0.6836)	(0.0774)	0.0000	3	(0.7609)	01/06/2025
600754.SH	12/13/2024	SDB3260123339	5,100.00	3.7135	18,268.28	18,939.08	0.0000	4.5800	50.0000	0.0000	(6.9724)	(0.7891)	0.0000	3	(7.7615)	01/06/2025
600754.SH	12/13/2024	SDB3260123339	600.00	3.7135	2,149.21	2,228.13	0.0000	4.5800	50.0000	0.0000	(0.8203)	(0.0928)	0.0000	3	(0.9131)	01/06/2025
600754.SH	12/13/2024	SDB3260123339	5,100.00	3.7135	18,268.28	18,939.08	0.0000	4.5800	50.0000	0.0000	(6.9724)	(0.7891)	0.0000	3	(7.7615)	01/06/2025
600754.SH	12/13/2024	SDB3260123339	500.00	3.7135	1,791.01	1,856.77	0.0000	4.5800	50.0000	0.0000	(0.6836)	(0.0774)	0.0000	3	(0.7609)	01/06/2025
600754.SH	12/13/2024	SDB3260123339	2,600.00	3.7135	9,313.24	9,655.22	0.0000	4.5800	50.0000	0.0000	(3.5546)	(0.4023)	0.0000	3	(3.9569)	01/06/2025
600754.SH	12/13/2024	SDB3260123339	2,700.00	3.7135	9,671.44	10,026.57	0.0000	4.5800	50.0000	0.0000	(3.6913)	(0.4178)	0.0000	3	(4.1090)	01/06/2025
600754.SH	12/13/2024	SDB3260123339	100.00	3.7135	358.20	371.35	0.0000	4.5800	50.0000	0.0000	(0.1367)	(0.0155)	0.0000	3	(0.1522)	01/06/2025
600754.SH	12/13/2024	SDB3260123339	1,100.00	3.7135	3,940.22	4,084.90	0.0000	4.5800	50.0000	0.0000	(1.5038)	(0.1702)	0.0000	3	(1.6741)	01/06/2025
600754.SH	12/13/2024	SDB3260123339	400.00	3.7135	1,432.81	1,485.42	0.0000	4.5800	50.0000	0.0000	(0.5469)	(0.0619)	0.0000	3	(0.6087)	01/06/2025
600754.SH	12/13/2024	SDB3260123339	1,800.00	3.7135	6,447.63	6,684.38	0.0000	4.5800	50.0000	0.0000	(2.4608)	(0.2785)	0.0000	3	(2.7394)	01/06/2025
600754.SH	12/13/2024	SDB3260123339	100.00	3.7135	358.20	371.35	0.0000	4.5800	50.0000	0.0000	(0.1367)	(0.0155)	0.0000	3	(0.1522)	01/06/2025
600754.SH	12/13/2024	SDB3260123339	2,000.00	3.7135	7,164.03	7,427.09	0.0000	4.5800	50.0000	0.0000	(2.7343)	(0.3095)	0.0000	3	(3.0437)	01/06/2025
600754.SH	12/13/2024	SDB3260123339	4,100.00	3.7135	14,686.26	15,225.54	0.0000	4.5800	50.0000	0.0000	(5.6053)	(0.6344)	0.0000	3	(6.2397)	01/06/2025
600754.SH	12/13/2024	SDB3260123339	500.00	3.7135	1,791.01	1,856.77	0.0000	4.5800	50.0000	0.0000	(0.6836)	(0.0774)	0.0000	3	(0.7609)	01/06/2025
600754.SH	12/13/2024	SDB3260123339	4,500.00	3.7135	16,119.07	16,710.96	0.0000	4.5800	50.0000	0.0000	(6.1521)	(0.6963)	0.0000	3	(6.8484)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHANGHAI JINJIANG INTL HOTELS *DEV CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600754.SH	12/13/2024	SDB3260123339	4,800.00	3.7135	17,193.67	17,825.02	0.0000	4.5800	50.0000	0.0000	(6.5623)	(0.7427)	0.0000	3	(7.3050)	01/06/2025
600754.SH	12/13/2024	SDB3260123339	2,300.00	3.7135	8,238.63	8,541.16	0.0000	4.5800	50.0000	0.0000	(3.1444)	(0.3559)	0.0000	3	(3.5003)	01/06/2025
600754.SH	12/13/2024	SDB3260123339	3,100.00	3.7135	11,104.25	11,511.99	0.0000	4.5800	50.0000	0.0000	(4.2381)	(0.4797)	0.0000	3	(4.7178)	01/06/2025
600754.SH	12/13/2024	SDB3260123339	8,700.00	3.7135	31,163.53	32,307.85	0.0000	4.5800	50.0000	0.0000	(11.8941)	(1.3462)	0.0000	3	(13.2402)	01/06/2025
600754.SH	12/13/2024	SDB3260123339	2,400.00	3.7135	8,596.84	8,912.51	0.0000	4.5800	50.0000	0.0000	(3.2811)	(0.3714)	0.0000	3	(3.6525)	01/06/2025
600754.SH	12/13/2024	SDB3260123339	300.00	3.7135	1,074.60	1,114.06	0.0000	4.5800	50.0000	0.0000	(0.4101)	(0.0464)	0.0000	3	(0.4566)	01/06/2025
600754.SH	12/12/2024	SDB3260123339	1,000.00	3.5273	3,582.01	3,527.30	0.0000	4.5800	50.0000	0.0000	(0.4557)	(0.0490)	0.0000	1	(0.5047)	01/06/2025
600754.SH	12/12/2024	SDB3260123339	300.00	3.5273	1,074.60	1,058.19	0.0000	4.5800	50.0000	0.0000	(0.1367)	(0.0147)	0.0000	1	(0.1514)	01/06/2025
600754.SH	12/12/2024	SDB3260123339	1,800.00	3.5273	6,447.63	6,349.14	0.0000	4.5800	50.0000	0.0000	(0.8203)	(0.0882)	0.0000	1	(0.9085)	01/06/2025
600754.SH	12/12/2024	SDB3260123339	2,600.00	3.5273	9,313.24	9,170.97	0.0000	4.5800	50.0000	0.0000	(1.1849)	(0.1274)	0.0000	1	(1.3122)	01/06/2025
600754.SH	12/12/2024	SDB3260123339	600.00	3.5273	2,149.21	2,116.38	0.0000	4.5800	50.0000	0.0000	(0.2734)	(0.0294)	0.0000	1	(0.3028)	01/06/2025
600754.SH	12/12/2024	SDB3260123339	400.00	3.5273	1,432.81	1,410.92	0.0000	4.5800	50.0000	0.0000	(0.1823)	(0.0196)	0.0000	1	(0.2019)	01/06/2025
600754.SH	12/12/2024	SDB3260123339	600.00	3.5273	2,149.21	2,116.38	0.0000	4.5800	50.0000	0.0000	(0.2734)	(0.0294)	0.0000	1	(0.3028)	01/06/2025
600754.SH	12/12/2024	SDB3260123339	800.00	3.5273	2,865.61	2,821.84	0.0000	4.5800	50.0000	0.0000	(0.3646)	(0.0392)	0.0000	1	(0.4038)	01/06/2025
600754.SH	12/12/2024	SDB3260123339	8,800.00	3.5273	31,521.73	31,040.22	0.0000	4.5800	50.0000	0.0000	(4.0103)	(0.4311)	0.0000	1	(4.4414)	01/06/2025
600754.SH	12/12/2024	SDB3260123339	500.00	3.5273	1,791.01	1,763.65	0.0000	4.5800	50.0000	0.0000	(0.2279)	(0.0245)	0.0000	1	(0.2524)	01/06/2025
600754.SH	12/12/2024	SDB3260123339	5,100.00	3.5273	18,268.28	17,989.22	0.0000	4.5800	50.0000	0.0000	(2.3241)	(0.2499)	0.0000	1	(2.5740)	01/06/2025
600754.SH	12/12/2024	SDB3260123339	600.00	3.5273	2,149.21	2,116.38	0.0000	4.5800	50.0000	0.0000	(0.2734)	(0.0294)	0.0000	1	(0.3028)	01/06/2025
600754.SH	12/12/2024	SDB3260123339	5,100.00	3.5273	18,268.28	17,989.22	0.0000	4.5800	50.0000	0.0000	(2.3241)	(0.2499)	0.0000	1	(2.5740)	01/06/2025
600754.SH	12/12/2024	SDB3260123339	500.00	3.5273	1,791.01	1,763.65	0.0000	4.5800	50.0000	0.0000	(0.2279)	(0.0245)	0.0000	1	(0.2524)	01/06/2025
600754.SH	12/12/2024	SDB3260123339	2,600.00	3.5273	9,313.24	9,170.97	0.0000	4.5800	50.0000	0.0000	(1.1849)	(0.1274)	0.0000	1	(1.3122)	01/06/2025
600754.SH	12/12/2024	SDB3260123339	2,700.00	3.5273	9,671.44	9,523.70	0.0000	4.5800	50.0000	0.0000	(1.2304)	(0.1323)	0.0000	1	(1.3627)	01/06/2025
600754.SH	12/12/2024	SDB3260123339	100.00	3.5273	358.20	352.73	0.0000	4.5800	50.0000	0.0000	(0.0456)	(0.0049)	0.0000	1	(0.0505)	01/06/2025
600754.SH	12/12/2024	SDB3260123339	1,100.00	3.5273	3,940.22	3,880.03	0.0000	4.5800	50.0000	0.0000	(0.5013)	(0.0539)	0.0000	1	(0.5552)	01/06/2025
600754.SH	12/12/2024	SDB3260123339	400.00	3.5273	1,432.81	1,410.92	0.0000	4.5800	50.0000	0.0000	(0.1823)	(0.0196)	0.0000	1	(0.2019)	01/06/2025
600754.SH	12/12/2024	SDB3260123339	1,800.00	3.5273	6,447.63	6,349.14	0.0000	4.5800	50.0000	0.0000	(0.8203)	(0.0882)	0.0000	1	(0.9085)	01/06/2025
600754.SH	12/12/2024	SDB3260123339	100.00	3.5273	358.20	352.73	0.0000	4.5800	50.0000	0.0000	(0.0456)	(0.0049)	0.0000	1	(0.0505)	01/06/2025
600754.SH	12/12/2024	SDB3260123339	2,000.00	3.5273	7,164.03	7,054.60	0.0000	4.5800	50.0000	0.0000	(0.9114)	(0.0980)	0.0000	1	(1.0094)	01/06/2025
600754.SH	12/12/2024	SDB3260123339	4,100.00	3.5273	14,686.26	14,461.92	0.0000	4.5800	50.0000	0.0000	(1.8684)	(0.2009)	0.0000	1	(2.0693)	01/06/2025
600754.SH	12/12/2024	SDB3260123339	500.00	3.5273	1,791.01	1,763.65	0.0000	4.5800	50.0000	0.0000	(0.2279)	(0.0245)	0.0000	1	(0.2524)	01/06/2025
600754.SH	12/12/2024	SDB3260123339	4,500.00	3.5273	16,119.07	15,872.84	0.0000	4.5800	50.0000	0.0000	(2.0507)	(0.2205)	0.0000	1	(2.2712)	01/06/2025
600754.SH	12/12/2024	SDB3260123339	4,800.00	3.5273	17,193.67	16,931.03	0.0000	4.5800	50.0000	0.0000	(2.1874)	(0.2352)	0.0000	1	(2.4226)	01/06/2025
600754.SH	12/12/2024	SDB3260123339	2,300.00	3.5273	8,238.63	8,112.79	0.0000	4.5800	50.0000	0.0000	(1.0481)	(0.1127)	0.0000	1	(1.1608)	01/06/2025
600754.SH	12/12/2024	SDB3260123339	3,100.00	3.5273	11,104.25	10,934.62	0.0000	4.5800	50.0000	0.0000	(1.4127)	(0.1519)	0.0000	1	(1.5646)	01/06/2025
600754.SH	12/12/2024	SDB3260123339	8,700.00	3.5273	31,163.53	30,687.49	0.0000	4.5800	50.0000	0.0000	(3.9647)	(0.4262)	0.0000	1	(4.3909)	01/06/2025
600754.SH	12/12/2024	SDB3260123339	2,400.00	3.5273	8,596.84	8,465.52	0.0000	4.5800	50.0000	0.0000	(1.0937)	(0.1176)	0.0000	1	(1.2113)	01/06/2025
600754.SH	12/12/2024	SDB3260123339	300.00	3.5273	1,074.60	1,058.19	0.0000	4.5800	50.0000	0.0000	(0.1367)	(0.0147)	0.0000	1	(0.1514)	01/06/2025
600754.SH	12/11/2024	SDB3260123339	1,000.00	3.5893	3,582.01	3,589.28	0.0000	4.5800	50.0000	0.0000	(0.4557)	(0.0499)	0.0000	1	(0.5056)	01/06/2025
600754.SH	12/11/2024	SDB3260123339	300.00	3.5893	1,074.60	1,076.78	0.0000	4.5800	50.0000	0.0000	(0.1367)	(0.0150)	0.0000	1	(0.1517)	01/06/2025
600754.SH	12/11/2024	SDB3260123339	1,800.00	3.5893	6,447.63	6,460.70	0.0000	4.5800	50.0000	0.0000	(0.8203)	(0.0897)	0.0000	1	(0.9100)	01/06/2025
600754.SH	12/11/2024	SDB3260123339	2,600.00	3.5893	9,313.24	9,332.12	0.0000	4.5800	50.0000	0.0000	(1.1849)	(0.1296)	0.0000	1	(1.3145)	01/06/2025
600754.SH	12/11/2024	SDB3260123339	600.00	3.5893	2,149.21	2,153.57	0.0000	4.5800	50.0000	0.0000	(0.2734)	(0.0299)	0.0000	1	(0.3033)	01/06/2025
600754.SH	12/11/2024	SDB3260123339	400.00	3.5893	1,432.81	1,435.71	0.0000	4.5800	50.0000	0.0000	(0.1823)	(0.0199)	0.0000	1	(0.2022)	01/06/2025
600754.SH	12/11/2024	SDB3260123339	600.00	3.5893	2,149.21	2,153.57	0.0000	4.5800	50.0000	0.0000	(0.2734)	(0.0299)	0.0000	1	(0.3033)	01/06/2025
600754.SH	12/11/2024	SDB3260123339	800.00	3.5893	2,865.61	2,871.42	0.0000	4.5800	50.0000	0.0000	(0.3646)	(0.0399)	0.0000	1	(0.4045)	01/06/2025
600754.SH	12/11/2024	SDB3260123339	8,800.00	3.5893	31,521.73	31,585.65	0.0000	4.5800	50.0000	0.0000	(4.0103)	(0.4387)	0.0000	1	(4.4490)	01/06/2025
600754.SH	12/11/2024	SDB3260123339	500.00	3.5893	1,791.01	1,794.64	0.0000	4.5800	50.0000	0.0000	(0.2279)	(0.0249)	0.0000	1	(0.2528)	01/06/2025
600754.SH	12/11/2024	SDB3260123339	5,100.00	3.5893	18,268.28	18,305.32	0.0000	4.5800	50.0000	0.0000	(2.3241)	(0.2542)	0.0000	1	(2.5784)	01/06/2025
600754.SH	12/11/2024	SDB3260123339	600.00	3.5893	2,149.21	2,153.57	0.0000	4.5800	50.0000	0.0000	(0.2734)	(0.0299)	0.0000	1	(0.3033)	01/06/2025
600754.SH	12/11/2024	SDB3260123339	5,100.00	3.5893	18,268.28	18,305.32	0.0000	4.5800	50.0000	0.0000	(2.3241)	(0.2542)	0.0000	1	(2.5784)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHANGHAI JINJIANG INTL HOTELS *DEV CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600754.SH	12/11/2024	SDB3260123339	500.00	3.5893	1,791.01	1,794.64	0.0000	4.5800	50.0000	0.0000	(0.2279)	(0.0249)	0.0000	1	(0.2528)	01/06/2025
600754.SH	12/11/2024	SDB3260123339	2,600.00	3.5893	9,313.24	9,332.12	0.0000	4.5800	50.0000	0.0000	(1.1849)	(0.1296)	0.0000	1	(1.3145)	01/06/2025
600754.SH	12/11/2024	SDB3260123339	2,700.00	3.5893	9,671.44	9,691.05	0.0000	4.5800	50.0000	0.0000	(1.2304)	(0.1346)	0.0000	1	(1.3650)	01/06/2025
600754.SH	12/11/2024	SDB3260123339	100.00	3.5893	358.20	358.93	0.0000	4.5800	50.0000	0.0000	(0.0456)	(0.0050)	0.0000	1	(0.0506)	01/06/2025
600754.SH	12/11/2024	SDB3260123339	1,100.00	3.5893	3,940.22	3,948.21	0.0000	4.5800	50.0000	0.0000	(0.5013)	(0.0548)	0.0000	1	(0.5561)	01/06/2025
600754.SH	12/11/2024	SDB3260123339	400.00	3.5893	1,432.81	1,435.71	0.0000	4.5800	50.0000	0.0000	(0.1823)	(0.0199)	0.0000	1	(0.2022)	01/06/2025
600754.SH	12/11/2024	SDB3260123339	1,800.00	3.5893	6,447.63	6,460.70	0.0000	4.5800	50.0000	0.0000	(0.8203)	(0.0897)	0.0000	1	(0.9100)	01/06/2025
600754.SH	12/11/2024	SDB3260123339	100.00	3.5893	358.20	358.93	0.0000	4.5800	50.0000	0.0000	(0.0456)	(0.0050)	0.0000	1	(0.0506)	01/06/2025
600754.SH	12/11/2024	SDB3260123339	2,000.00	3.5893	7,164.03	7,178.56	0.0000	4.5800	50.0000	0.0000	(0.9114)	(0.0997)	0.0000	1	(1.0111)	01/06/2025
600754.SH	12/11/2024	SDB3260123339	4,100.00	3.5893	14,686.26	14,716.04	0.0000	4.5800	50.0000	0.0000	(1.8684)	(0.2044)	0.0000	1	(2.0728)	01/06/2025
600754.SH	12/11/2024	SDB3260123339	500.00	3.5893	1,791.01	1,794.64	0.0000	4.5800	50.0000	0.0000	(0.2279)	(0.0249)	0.0000	1	(0.2528)	01/06/2025
600754.SH	12/11/2024	SDB3260123339	4,500.00	3.5893	16,119.07	16,151.75	0.0000	4.5800	50.0000	0.0000	(2.0507)	(0.2243)	0.0000	1	(2.2750)	01/06/2025
600754.SH	12/11/2024	SDB3260123339	4,800.00	3.5893	17,193.67	17,228.53	0.0000	4.5800	50.0000	0.0000	(2.1874)	(0.2393)	0.0000	1	(2.4267)	01/06/2025
600754.SH	12/11/2024	SDB3260123339	2,300.00	3.5893	8,238.63	8,255.34	0.0000	4.5800	50.0000	0.0000	(1.0481)	(0.1147)	0.0000	1	(1.1628)	01/06/2025
600754.SH	12/11/2024	SDB3260123339	3,100.00	3.5893	11,104.25	11,126.76	0.0000	4.5800	50.0000	0.0000	(1.4127)	(0.1545)	0.0000	1	(1.5672)	01/06/2025
600754.SH	12/11/2024	SDB3260123339	8,700.00	3.5893	31,163.53	31,226.72	0.0000	4.5800	50.0000	0.0000	(3.9647)	(0.4337)	0.0000	1	(4.3984)	01/06/2025
600754.SH	12/11/2024	SDB3260123339	2,400.00	3.5893	8,596.84	8,614.27	0.0000	4.5800	50.0000	0.0000	(1.0937)	(0.1196)	0.0000	1	(1.2134)	01/06/2025
600754.SH	12/11/2024	SDB3260123339	300.00	3.5893	1,074.60	1,076.78	0.0000	4.5800	50.0000	0.0000	(0.1367)	(0.0150)	0.0000	1	(0.1517)	01/06/2025
600754.SH	12/10/2024	SDB3260123339	1,000.00	3.5571	3,582.01	3,557.09	0.0000	4.5800	50.0000	0.0000	(0.4557)	(0.0494)	0.0000	1	(0.5051)	01/06/2025
600754.SH	12/10/2024	SDB3260123339	300.00	3.5571	1,074.60	1,067.13	0.0000	4.5800	50.0000	0.0000	(0.1367)	(0.0148)	0.0000	1	(0.1515)	01/06/2025
600754.SH	12/10/2024	SDB3260123339	1,800.00	3.5571	6,447.63	6,402.77	0.0000	4.5800	50.0000	0.0000	(0.8203)	(0.0889)	0.0000	1	(0.9092)	01/06/2025
600754.SH	12/10/2024	SDB3260123339	2,600.00	3.5571	9,313.24	9,248.45	0.0000	4.5800	50.0000	0.0000	(1.1849)	(0.1285)	0.0000	1	(1.3133)	01/06/2025
600754.SH	12/10/2024	SDB3260123339	600.00	3.5571	2,149.21	2,134.26	0.0000	4.5800	50.0000	0.0000	(0.2734)	(0.0296)	0.0000	1	(0.3031)	01/06/2025
600754.SH	12/10/2024	SDB3260123339	400.00	3.5571	1,432.81	1,422.84	0.0000	4.5800	50.0000	0.0000	(0.1823)	(0.0198)	0.0000	1	(0.2020)	01/06/2025
600754.SH	12/10/2024	SDB3260123339	600.00	3.5571	2,149.21	2,134.26	0.0000	4.5800	50.0000	0.0000	(0.2734)	(0.0296)	0.0000	1	(0.3031)	01/06/2025
600754.SH	12/10/2024	SDB3260123339	800.00	3.5571	2,865.61	2,845.68	0.0000	4.5800	50.0000	0.0000	(0.3646)	(0.0395)	0.0000	1	(0.4041)	01/06/2025
600754.SH	12/10/2024	SDB3260123339	8,800.00	3.5571	31,521.73	31,302.44	0.0000	4.5800	50.0000	0.0000	(4.0103)	(0.4348)	0.0000	1	(4.4450)	01/06/2025
600754.SH	12/10/2024	SDB3260123339	500.00	3.5571	1,791.01	1,778.55	0.0000	4.5800	50.0000	0.0000	(0.2279)	(0.0247)	0.0000	1	(0.2526)	01/06/2025
600754.SH	12/10/2024	SDB3260123339	5,100.00	3.5571	18,268.28	18,141.18	0.0000	4.5800	50.0000	0.0000	(2.3241)	(0.2520)	0.0000	1	(2.5761)	01/06/2025
600754.SH	12/10/2024	SDB3260123339	600.00	3.5571	2,149.21	2,134.26	0.0000	4.5800	50.0000	0.0000	(0.2734)	(0.0296)	0.0000	1	(0.3031)	01/06/2025
600754.SH	12/10/2024	SDB3260123339	5,100.00	3.5571	18,268.28	18,141.18	0.0000	4.5800	50.0000	0.0000	(2.3241)	(0.2520)	0.0000	1	(2.5761)	01/06/2025
600754.SH	12/10/2024	SDB3260123339	500.00	3.5571	1,791.01	1,778.55	0.0000	4.5800	50.0000	0.0000	(0.2279)	(0.0247)	0.0000	1	(0.2526)	01/06/2025
600754.SH	12/10/2024	SDB3260123339	2,600.00	3.5571	9,313.24	9,248.45	0.0000	4.5800	50.0000	0.0000	(1.1849)	(0.1285)	0.0000	1	(1.3133)	01/06/2025
600754.SH	12/10/2024	SDB3260123339	2,700.00	3.5571	9,671.44	9,604.16	0.0000	4.5800	50.0000	0.0000	(1.2304)	(0.1334)	0.0000	1	(1.3638)	01/06/2025
600754.SH	12/10/2024	SDB3260123339	100.00	3.5571	358.20	355.71	0.0000	4.5800	50.0000	0.0000	(0.0456)	(0.0049)	0.0000	1	(0.0505)	01/06/2025
600754.SH	12/10/2024	SDB3260123339	800.00	3.5571	2,865.61	2,845.68	0.0000	4.5800	50.0000	0.0000	(0.3646)	(0.0395)	0.0000	1	(0.4041)	01/06/2025
600754.SH	12/10/2024	SDB3260123339	3,000.00	3.5571	10,746.05	10,671.28	0.0000	4.5800	50.0000	0.0000	(1.3671)	(0.1482)	0.0000	1	(1.5153)	01/06/2025
600754.SH	12/10/2024	SDB3260123339	400.00	3.5571	1,432.81	1,422.84	0.0000	4.5800	50.0000	0.0000	(0.1823)	(0.0198)	0.0000	1	(0.2020)	01/06/2025
600754.SH	12/10/2024	SDB3260123339	1,800.00	3.5571	6,447.63	6,402.77	0.0000	4.5800	50.0000	0.0000	(0.8203)	(0.0889)	0.0000	1	(0.9092)	01/06/2025
600754.SH	12/10/2024	SDB3260123339	100.00	3.5571	358.20	355.71	0.0000	4.5800	50.0000	0.0000	(0.0456)	(0.0049)	0.0000	1	(0.0505)	01/06/2025
600754.SH	12/10/2024	SDB3260123339	2,000.00	3.5571	7,164.03	7,114.19	0.0000	4.5800	50.0000	0.0000	(0.9114)	(0.0988)	0.0000	1	(1.0102)	01/06/2025
600754.SH	12/10/2024	SDB3260123339	4,100.00	3.5571	14,686.26	14,584.09	0.0000	4.5800	50.0000	0.0000	(1.8684)	(0.2026)	0.0000	1	(2.0710)	01/06/2025
600754.SH	12/10/2024	SDB3260123339	500.00	3.5571	1,791.01	1,778.55	0.0000	4.5800	50.0000	0.0000	(0.2279)	(0.0247)	0.0000	1	(0.2526)	01/06/2025
600754.SH	12/10/2024	SDB3260123339	4,500.00	3.5571	16,119.07	16,006.93	0.0000	4.5800	50.0000	0.0000	(2.0507)	(0.2223)	0.0000	1	(2.2730)	01/06/2025
600754.SH	12/10/2024	SDB3260123339	4,800.00	3.5571	17,193.67	17,074.06	0.0000	4.5800	50.0000	0.0000	(2.1874)	(0.2371)	0.0000	1	(2.4246)	01/06/2025
600754.SH	12/10/2024	SDB3260123339	2,300.00	3.5571	8,238.63	8,181.32	0.0000	4.5800	50.0000	0.0000	(1.0481)	(0.1136)	0.0000	1	(1.1618)	01/06/2025
600754.SH	12/10/2024	SDB3260123339	3,100.00	3.5571	11,104.25	11,026.99	0.0000	4.5800	50.0000	0.0000	(1.4127)	(0.1532)	0.0000	1	(1.5659)	01/06/2025
600754.SH	12/10/2024	SDB3260123339	8,700.00	3.5571	31,163.53	30,946.73	0.0000	4.5800	50.0000	0.0000	(3.9647)	(0.4298)	0.0000	1	(4.3945)	01/06/2025
600754.SH	12/10/2024	SDB3260123339	2,400.00	3.5571	8,596.84	8,537.03	0.0000	4.5800	50.0000	0.0000	(1.0937)	(0.1186)	0.0000	1	(1.2123)	01/06/2025
600754.SH	12/10/2024	SDB3260123339	300.00	3.5571	1,074.60	1,067.13	0.0000	4.5800	50.0000	0.0000	(0.1367)	(0.0148)	0.0000	1	(0.1515)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHANGHAI JINJIANG INTL HOTELS *DEV CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600754.SH	12/09/2024	SDB3260123339	1,000.00	3.5594	3,582.01	3,559.37	0.0000	4.5800	50.0000	0.0000	(0.4557)	(0.0494)	0.0000	1	(0.5051)	01/06/2025
600754.SH	12/09/2024	SDB3260123339	300.00	3.5594	1,074.60	1,067.81	0.0000	4.5800	50.0000	0.0000	(0.1367)	(0.0148)	0.0000	1	(0.1515)	01/06/2025
600754.SH	12/09/2024	SDB3260123339	1,800.00	3.5594	6,447.63	6,406.86	0.0000	4.5800	50.0000	0.0000	(0.8203)	(0.0890)	0.0000	1	(0.9093)	01/06/2025
600754.SH	12/09/2024	SDB3260123339	2,600.00	3.5594	9,313.24	9,254.36	0.0000	4.5800	50.0000	0.0000	(1.1849)	(0.1285)	0.0000	1	(1.3134)	01/06/2025
600754.SH	12/09/2024	SDB3260123339	600.00	3.5594	2,149.21	2,135.62	0.0000	4.5800	50.0000	0.0000	(0.2734)	(0.0297)	0.0000	1	(0.3031)	01/06/2025
600754.SH	12/09/2024	SDB3260123339	400.00	3.5594	1,432.81	1,423.75	0.0000	4.5800	50.0000	0.0000	(0.1823)	(0.0198)	0.0000	1	(0.2021)	01/06/2025
600754.SH	12/09/2024	SDB3260123339	600.00	3.5594	2,149.21	2,135.62	0.0000	4.5800	50.0000	0.0000	(0.2734)	(0.0297)	0.0000	1	(0.3031)	01/06/2025
600754.SH	12/09/2024	SDB3260123339	800.00	3.5594	2,865.61	2,847.50	0.0000	4.5800	50.0000	0.0000	(0.3646)	(0.0395)	0.0000	1	(0.4041)	01/06/2025
600754.SH	12/09/2024	SDB3260123339	8,800.00	3.5594	31,521.73	31,322.45	0.0000	4.5800	50.0000	0.0000	(4.0103)	(0.4350)	0.0000	1	(4.4453)	01/06/2025
600754.SH	12/09/2024	SDB3260123339	500.00	3.5594	1,791.01	1,779.68	0.0000	4.5800	50.0000	0.0000	(0.2279)	(0.0247)	0.0000	1	(0.2526)	01/06/2025
600754.SH	12/09/2024	SDB3260123339	5,100.00	3.5594	18,268.28	18,152.78	0.0000	4.5800	50.0000	0.0000	(2.3241)	(0.2521)	0.0000	1	(2.5763)	01/06/2025
600754.SH	12/09/2024	SDB3260123339	600.00	3.5594	2,149.21	2,135.62	0.0000	4.5800	50.0000	0.0000	(0.2734)	(0.0297)	0.0000	1	(0.3031)	01/06/2025
600754.SH	12/09/2024	SDB3260123339	5,100.00	3.5594	18,268.28	18,152.78	0.0000	4.5800	50.0000	0.0000	(2.3241)	(0.2521)	0.0000	1	(2.5763)	01/06/2025
600754.SH	12/09/2024	SDB3260123339	500.00	3.5594	1,791.01	1,779.68	0.0000	4.5800	50.0000	0.0000	(0.2279)	(0.0247)	0.0000	1	(0.2526)	01/06/2025
600754.SH	12/09/2024	SDB3260123339	2,600.00	3.5594	9,313.24	9,254.36	0.0000	4.5800	50.0000	0.0000	(1.1849)	(0.1285)	0.0000	1	(1.3134)	01/06/2025
600754.SH	12/09/2024	SDB3260123339	2,700.00	3.5594	9,671.44	9,610.30	0.0000	4.5800	50.0000	0.0000	(1.2304)	(0.1335)	0.0000	1	(1.3639)	01/06/2025
600754.SH	12/09/2024	SDB3260123339	100.00	3.5594	358.20	355.94	0.0000	4.5800	50.0000	0.0000	(0.0456)	(0.0049)	0.0000	1	(0.0505)	01/06/2025
600754.SH	12/09/2024	SDB3260123339	800.00	3.5594	2,865.61	2,847.50	0.0000	4.5800	50.0000	0.0000	(0.3646)	(0.0395)	0.0000	1	(0.4041)	01/06/2025
600754.SH	12/09/2024	SDB3260123339	3,000.00	3.5594	10,746.05	10,678.11	0.0000	4.5800	50.0000	0.0000	(1.3671)	(0.1483)	0.0000	1	(1.5154)	01/06/2025
600754.SH	12/09/2024	SDB3260123339	400.00	3.5594	1,432.81	1,423.75	0.0000	4.5800	50.0000	0.0000	(0.1823)	(0.0198)	0.0000	1	(0.2021)	01/06/2025
600754.SH	12/09/2024	SDB3260123339	1,800.00	3.5594	6,447.63	6,406.86	0.0000	4.5800	50.0000	0.0000	(0.8203)	(0.0890)	0.0000	1	(0.9093)	01/06/2025
600754.SH	12/09/2024	SDB3260123339	100.00	3.5594	358.20	355.94	0.0000	4.5800	50.0000	0.0000	(0.0456)	(0.0049)	0.0000	1	(0.0505)	01/06/2025
600754.SH	12/09/2024	SDB3260123339	2,000.00	3.5594	7,164.03	7,118.74	0.0000	4.5800	50.0000	0.0000	(0.9114)	(0.0989)	0.0000	1	(1.0103)	01/06/2025
600754.SH	12/09/2024	SDB3260123339	4,100.00	3.5594	14,686.26	14,593.41	0.0000	4.5800	50.0000	0.0000	(1.8684)	(0.2027)	0.0000	1	(2.0711)	01/06/2025
600754.SH	12/09/2024	SDB3260123339	500.00	3.5594	1,791.01	1,779.68	0.0000	4.5800	50.0000	0.0000	(0.2279)	(0.0247)	0.0000	1	(0.2526)	01/06/2025
600754.SH	12/09/2024	SDB3260123339	4,500.00	3.5594	16,119.07	16,017.16	0.0000	4.5800	50.0000	0.0000	(2.0507)	(0.2225)	0.0000	1	(2.2732)	01/06/2025
600754.SH	12/09/2024	SDB3260123339	4,800.00	3.5594	17,193.67	17,084.97	0.0000	4.5800	50.0000	0.0000	(2.1874)	(0.2373)	0.0000	1	(2.4247)	01/06/2025
600754.SH	12/09/2024	SDB3260123339	2,300.00	3.5594	8,238.63	8,186.55	0.0000	4.5800	50.0000	0.0000	(1.0481)	(0.1137)	0.0000	1	(1.1618)	01/06/2025
600754.SH	12/09/2024	SDB3260123339	3,100.00	3.5594	11,104.25	11,034.04	0.0000	4.5800	50.0000	0.0000	(1.4127)	(0.1533)	0.0000	1	(1.5860)	01/06/2025
600754.SH	12/09/2024	SDB3260123339	8,700.00	3.5594	31,163.53	30,966.51	0.0000	4.5800	50.0000	0.0000	(3.9647)	(0.4301)	0.0000	1	(4.3948)	01/06/2025
600754.SH	12/09/2024	SDB3260123339	2,400.00	3.5594	8,596.84	8,542.49	0.0000	4.5800	50.0000	0.0000	(1.0937)	(0.1186)	0.0000	1	(1.2124)	01/06/2025
600754.SH	12/09/2024	SDB3260123339	300.00	3.5594	1,074.60	1,067.81	0.0000	4.5800	50.0000	0.0000	(0.1367)	(0.0148)	0.0000	1	(0.1515)	01/06/2025
600754.SH	12/06/2024	SDB3260123339	1,000.00	3.6194	3,582.01	3,619.43	0.0000	4.5800	50.0000	0.0000	(1.3671)	(0.1508)	0.0000	3	(1.5179)	01/06/2025
600754.SH	12/06/2024	SDB3260123339	300.00	3.6194	1,074.60	1,085.83	0.0000	4.5800	50.0000	0.0000	(0.4101)	(0.0452)	0.0000	3	(0.4554)	01/06/2025
600754.SH	12/06/2024	SDB3260123339	1,800.00	3.6194	6,447.63	6,514.97	0.0000	4.5800	50.0000	0.0000	(2.4608)	(0.2715)	0.0000	3	(2.7323)	01/06/2025
600754.SH	12/06/2024	SDB3260123339	2,600.00	3.6194	9,313.24	9,410.51	0.0000	4.5800	50.0000	0.0000	(3.5546)	(0.3921)	0.0000	3	(3.9467)	01/06/2025
600754.SH	12/06/2024	SDB3260123339	600.00	3.6194	2,149.21	2,171.66	0.0000	4.5800	50.0000	0.0000	(0.8203)	(0.0905)	0.0000	3	(0.9108)	01/06/2025
600754.SH	12/06/2024	SDB3260123339	400.00	3.6194	1,432.81	1,447.77	0.0000	4.5800	50.0000	0.0000	(0.5469)	(0.0603)	0.0000	3	(0.6072)	01/06/2025
600754.SH	12/06/2024	SDB3260123339	600.00	3.6194	2,149.21	2,171.66	0.0000	4.5800	50.0000	0.0000	(0.8203)	(0.0905)	0.0000	3	(0.9108)	01/06/2025
600754.SH	12/06/2024	SDB3260123339	800.00	3.6194	2,865.61	2,895.54	0.0000	4.5800	50.0000	0.0000	(1.0937)	(0.1206)	0.0000	3	(1.2144)	01/06/2025
600754.SH	12/06/2024	SDB3260123339	8,800.00	3.6194	31,521.73	31,850.95	0.0000	4.5800	50.0000	0.0000	(12.0308)	(1.3271)	0.0000	3	(13.3579)	01/06/2025
600754.SH	12/06/2024	SDB3260123339	500.00	3.6194	1,791.01	1,809.71	0.0000	4.5800	50.0000	0.0000	(0.6836)	(0.0754)	0.0000	3	(0.7590)	01/06/2025
600754.SH	12/06/2024	SDB3260123339	5,100.00	3.6194	18,268.28	18,459.07	0.0000	4.5800	50.0000	0.0000	(6.9724)	(0.7691)	0.0000	3	(7.7415)	01/06/2025
600754.SH	12/06/2024	SDB3260123339	600.00	3.6194	2,149.21	2,171.66	0.0000	4.5800	50.0000	0.0000	(0.8203)	(0.0905)	0.0000	3	(0.9108)	01/06/2025
600754.SH	12/06/2024	SDB3260123339	5,100.00	3.6194	18,268.28	18,459.07	0.0000	4.5800	50.0000	0.0000	(6.9724)	(0.7691)	0.0000	3	(7.7415)	01/06/2025
600754.SH	12/06/2024	SDB3260123339	500.00	3.6194	1,791.01	1,809.71	0.0000	4.5800	50.0000	0.0000	(0.6836)	(0.0754)	0.0000	3	(0.7590)	01/06/2025
600754.SH	12/06/2024	SDB3260123339	2,600.00	3.6194	9,313.24	9,410.51	0.0000	4.5800	50.0000	0.0000	(3.5546)	(0.3921)	0.0000	3	(3.9467)	01/06/2025
600754.SH	12/06/2024	SDB3260123339	2,700.00	3.6194	9,671.44	9,772.45	0.0000	4.5800	50.0000	0.0000	(3.6913)	(0.4072)	0.0000	3	(4.0985)	01/06/2025
600754.SH	12/06/2024	SDB3260123339	100.00	3.6194	358.20	361.94	0.0000	4.5800	50.0000	0.0000	(0.1367)	(0.0151)	0.0000	3	(0.1518)	01/06/2025
600754.SH	12/06/2024	SDB3260123339	1,400.00	3.6194	5,014.82	5,067.20	0.0000	4.5800	50.0000	0.0000	(1.9140)	(0.2111)	0.0000	3	(2.1251)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHANGHAI JINJIANG INTL HOTELS *DEV CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600754.SH	12/06/2024	SDB3260123339	3,000.00	3.6194	10,746.05	10,858.28	0.0000	4.5800	50.0000	0.0000	(4.1014)	(0.4524)	0.0000	3	(4.5538)	01/06/2025
600754.SH	12/06/2024	SDB3260123339	400.00	3.6194	1,432.81	1,447.77	0.0000	4.5800	50.0000	0.0000	(0.5469)	(0.0603)	0.0000	3	(0.6072)	01/06/2025
600754.SH	12/06/2024	SDB3260123339	1,800.00	3.6194	6,447.63	6,514.97	0.0000	4.5800	50.0000	0.0000	(2.4608)	(0.2715)	0.0000	3	(2.7323)	01/06/2025
600754.SH	12/06/2024	SDB3260123339	100.00	3.6194	358.20	361.94	0.0000	4.5800	50.0000	0.0000	(0.1367)	(0.0151)	0.0000	3	(0.1518)	01/06/2025
600754.SH	12/06/2024	SDB3260123339	2,000.00	3.6194	7,164.03	7,238.85	0.0000	4.5800	50.0000	0.0000	(2.7343)	(0.3016)	0.0000	3	(3.0359)	01/06/2025
600754.SH	12/06/2024	SDB3260123339	4,100.00	3.6194	14,686.26	14,839.65	0.0000	4.5800	50.0000	0.0000	(5.6053)	(0.6183)	0.0000	3	(6.2236)	01/06/2025
600754.SH	12/06/2024	SDB3260123339	500.00	3.6194	1,791.01	1,809.71	0.0000	4.5800	50.0000	0.0000	(0.6836)	(0.0754)	0.0000	3	(0.7590)	01/06/2025
600754.SH	12/06/2024	SDB3260123339	4,500.00	3.6194	16,119.07	16,287.42	0.0000	4.5800	50.0000	0.0000	(6.1521)	(0.6786)	0.0000	3	(6.8308)	01/06/2025
600754.SH	12/06/2024	SDB3260123339	4,800.00	3.6194	17,193.67	17,373.24	0.0000	4.5800	50.0000	0.0000	(6.5623)	(0.7239)	0.0000	3	(7.2861)	01/06/2025
600754.SH	12/06/2024	SDB3260123339	2,300.00	3.6194	8,238.63	8,324.68	0.0000	4.5800	50.0000	0.0000	(3.1444)	(0.3469)	0.0000	3	(3.4913)	01/06/2025
600754.SH	12/06/2024	SDB3260123339	3,100.00	3.6194	11,104.25	11,220.22	0.0000	4.5800	50.0000	0.0000	(4.2381)	(0.4675)	0.0000	3	(4.7056)	01/06/2025
600754.SH	12/06/2024	SDB3260123339	8,700.00	3.6194	31,163.53	31,489.01	0.0000	4.5800	50.0000	0.0000	(11.8941)	(1.3120)	0.0000	3	(13.2061)	01/06/2025
600754.SH	12/06/2024	SDB3260123339	2,400.00	3.6194	8,596.84	8,686.62	0.0000	4.5800	50.0000	0.0000	(3.2811)	(0.3619)	0.0000	3	(3.6431)	01/06/2025
600754.SH	12/06/2024	SDB3260123339	300.00	3.6194	1,074.60	1,085.83	0.0000	4.5800	50.0000	0.0000	(0.4101)	(0.0452)	0.0000	3	(0.4554)	01/06/2025
600754.SH	12/05/2024	SDB3260123339	1,000.00	3.6753	3,582.01	3,675.26	0.0000	4.5800	50.0000	0.0000	(0.4557)	(0.0510)	0.0000	1	(0.5068)	01/06/2025
600754.SH	12/05/2024	SDB3260123339	300.00	3.6753	1,074.60	1,102.58	0.0000	4.5800	50.0000	0.0000	(0.1367)	(0.0153)	0.0000	1	(0.1520)	01/06/2025
600754.SH	12/05/2024	SDB3260123339	1,800.00	3.6753	6,447.63	6,615.48	0.0000	4.5800	50.0000	0.0000	(8.203)	(0.0919)	0.0000	1	(0.9122)	01/06/2025
600754.SH	12/05/2024	SDB3260123339	2,600.00	3.6753	9,313.24	9,555.69	0.0000	4.5800	50.0000	0.0000	(1.1849)	(0.1327)	0.0000	1	(1.3176)	01/06/2025
600754.SH	12/05/2024	SDB3260123339	600.00	3.6753	2,149.21	2,205.16	0.0000	4.5800	50.0000	0.0000	(0.2734)	(0.0306)	0.0000	1	(0.3041)	01/06/2025
600754.SH	12/05/2024	SDB3260123339	400.00	3.6753	1,432.81	1,470.11	0.0000	4.5800	50.0000	0.0000	(0.1823)	(0.0204)	0.0000	1	(0.2027)	01/06/2025
600754.SH	12/05/2024	SDB3260123339	600.00	3.6753	2,149.21	2,205.16	0.0000	4.5800	50.0000	0.0000	(0.2734)	(0.0306)	0.0000	1	(0.3041)	01/06/2025
600754.SH	12/05/2024	SDB3260123339	800.00	3.6753	2,865.61	2,940.21	0.0000	4.5800	50.0000	0.0000	(0.3646)	(0.0408)	0.0000	1	(0.4054)	01/06/2025
600754.SH	12/05/2024	SDB3260123339	8,800.00	3.6753	31,521.73	32,342.33	0.0000	4.5800	50.0000	0.0000	(4.0103)	(0.4492)	0.0000	1	(4.4595)	01/06/2025
600754.SH	12/05/2024	SDB3260123339	500.00	3.6753	1,791.01	1,837.63	0.0000	4.5800	50.0000	0.0000	(0.2279)	(0.0255)	0.0000	1	(0.2534)	01/06/2025
600754.SH	12/05/2024	SDB3260123339	5,100.00	3.6753	18,268.28	18,743.85	0.0000	4.5800	50.0000	0.0000	(2.3241)	(0.2603)	0.0000	1	(2.5845)	01/06/2025
600754.SH	12/05/2024	SDB3260123339	600.00	3.6753	2,149.21	2,205.16	0.0000	4.5800	50.0000	0.0000	(0.2734)	(0.0306)	0.0000	1	(0.3041)	01/06/2025
600754.SH	12/05/2024	SDB3260123339	5,100.00	3.6753	18,268.28	18,743.85	0.0000	4.5800	50.0000	0.0000	(2.3241)	(0.2603)	0.0000	1	(2.5845)	01/06/2025
600754.SH	12/05/2024	SDB3260123339	500.00	3.6753	1,791.01	1,837.63	0.0000	4.5800	50.0000	0.0000	(0.2279)	(0.0255)	0.0000	1	(0.2534)	01/06/2025
600754.SH	12/05/2024	SDB3260123339	2,600.00	3.6753	9,313.24	9,555.69	0.0000	4.5800	50.0000	0.0000	(1.1849)	(0.1327)	0.0000	1	(1.3176)	01/06/2025
600754.SH	12/05/2024	SDB3260123339	2,700.00	3.6753	9,671.44	9,923.22	0.0000	4.5800	50.0000	0.0000	(1.2304)	(0.1378)	0.0000	1	(1.3682)	01/06/2025
600754.SH	12/05/2024	SDB3260123339	100.00	3.6753	358.20	367.53	0.0000	4.5800	50.0000	0.0000	(0.0456)	(0.0051)	0.0000	1	(0.0507)	01/06/2025
600754.SH	12/05/2024	SDB3260123339	1,400.00	3.6753	5,014.82	5,145.37	0.0000	4.5800	50.0000	0.0000	(0.6380)	(0.0715)	0.0000	1	(0.7095)	01/06/2025
600754.SH	12/05/2024	SDB3260123339	3,000.00	3.6753	10,746.05	11,025.80	0.0000	4.5800	50.0000	0.0000	(1.3671)	(0.1531)	0.0000	1	(1.5203)	01/06/2025
600754.SH	12/05/2024	SDB3260123339	400.00	3.6753	1,432.81	1,470.11	0.0000	4.5800	50.0000	0.0000	(0.1823)	(0.0204)	0.0000	1	(0.2027)	01/06/2025
600754.SH	12/05/2024	SDB3260123339	1,800.00	3.6753	6,447.63	6,615.48	0.0000	4.5800	50.0000	0.0000	(8.203)	(0.0919)	0.0000	1	(0.9122)	01/06/2025
600754.SH	12/05/2024	SDB3260123339	100.00	3.6753	358.20	367.53	0.0000	4.5800	50.0000	0.0000	(0.0456)	(0.0051)	0.0000	1	(0.0507)	01/06/2025
600754.SH	12/05/2024	SDB3260123339	2,000.00	3.6753	7,164.03	7,350.53	0.0000	4.5800	50.0000	0.0000	(0.9114)	(0.1021)	0.0000	1	(1.0135)	01/06/2025
600754.SH	12/05/2024	SDB3260123339	4,100.00	3.6753	14,686.26	15,068.59	0.0000	4.5800	50.0000	0.0000	(1.8684)	(0.2093)	0.0000	1	(2.0777)	01/06/2025
600754.SH	12/05/2024	SDB3260123339	500.00	3.6753	1,791.01	1,837.63	0.0000	4.5800	50.0000	0.0000	(0.2279)	(0.0255)	0.0000	1	(0.2534)	01/06/2025
600754.SH	12/05/2024	SDB3260123339	4,500.00	3.6753	16,119.07	16,538.69	0.0000	4.5800	50.0000	0.0000	(2.0507)	(0.2297)	0.0000	1	(2.2804)	01/06/2025
600754.SH	12/05/2024	SDB3260123339	4,800.00	3.6753	17,193.67	17,641.27	0.0000	4.5800	50.0000	0.0000	(2.1874)	(0.2450)	0.0000	1	(2.4324)	01/06/2025
600754.SH	12/05/2024	SDB3260123339	2,300.00	3.6753	8,238.63	8,453.11	0.0000	4.5800	50.0000	0.0000	(1.0481)	(0.1174)	0.0000	1	(1.1655)	01/06/2025
600754.SH	12/05/2024	SDB3260123339	3,100.00	3.6753	11,104.25	11,393.32	0.0000	4.5800	50.0000	0.0000	(1.4127)	(0.1582)	0.0000	1	(1.5709)	01/06/2025
600754.SH	12/05/2024	SDB3260123339	8,700.00	3.6753	31,163.53	31,974.81	0.0000	4.5800	50.0000	0.0000	(3.9647)	(0.4441)	0.0000	1	(4.4088)	01/06/2025
600754.SH	12/05/2024	SDB3260123339	2,400.00	3.6753	8,596.84	8,820.64	0.0000	4.5800	50.0000	0.0000	(1.0937)	(0.1225)	0.0000	1	(1.2162)	01/06/2025
600754.SH	12/05/2024	SDB3260123339	300.00	3.6753	1,074.60	1,102.58	0.0000	4.5800	50.0000	0.0000	(0.1367)	(0.0153)	0.0000	1	(0.1520)	01/06/2025
600754.SH	12/04/2024	SDB3260123339	1,000.00	3.5820	3,582.01	3,582.01	0.0000	4.5800	50.0000	0.0000	(0.4557)	(0.0498)	0.0000	1	(0.5055)	01/06/2025
600754.SH	12/04/2024	SDB3260123339	300.00	3.5820	1,074.60	1,074.60	0.0000	4.5800	50.0000	0.0000	(0.1367)	(0.0149)	0.0000	1	(0.1516)	01/06/2025
600754.SH	12/04/2024	SDB3260123339	1,800.00	3.5820	6,447.63	6,447.63	0.0000	4.5800	50.0000	0.0000	(0.8203)	(0.0896)	0.0000	1	(0.9098)	01/06/2025
600754.SH	12/04/2024	SDB3260123339	2,600.00	3.5820	9,313.24	9,313.24	0.0000	4.5800	50.0000	0.0000	(1.1849)	(0.1294)	0.0000	1	(1.3142)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHANGHAI JINJIANG INTL HOTELS *DEV CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600754.SH	12/04/2024	SDB3260123339	600.00	3.5820	2,149.21	2,149.21	0.0000	4.5800	50.0000	0.0000	(0.2734)	(0.0299)	0.0000	1	(0.3033)	01/06/2025
600754.SH	12/04/2024	SDB3260123339	400.00	3.5820	1,432.81	1,432.81	0.0000	4.5800	50.0000	0.0000	(0.1823)	(0.0199)	0.0000	1	(0.2022)	01/06/2025
600754.SH	12/04/2024	SDB3260123339	600.00	3.5820	2,149.21	2,149.21	0.0000	4.5800	50.0000	0.0000	(0.2734)	(0.0299)	0.0000	1	(0.3033)	01/06/2025
600754.SH	12/04/2024	SDB3260123339	800.00	3.5820	2,865.61	2,865.61	0.0000	4.5800	50.0000	0.0000	(0.3646)	(0.0398)	0.0000	1	(0.4044)	01/06/2025
600754.SH	12/04/2024	SDB3260123339	8,800.00	3.5820	31,521.73	31,521.73	0.0000	4.5800	50.0000	0.0000	(4.0103)	(0.4378)	0.0000	1	(4.4481)	01/06/2025
600754.SH	12/04/2024	SDB3260123339	500.00	3.5820	1,791.01	1,791.01	0.0000	4.5800	50.0000	0.0000	(0.2279)	(0.0249)	0.0000	1	(0.2527)	01/06/2025
600754.SH	12/04/2024	SDB3260123339	5,100.00	3.5820	18,268.28	18,268.28	0.0000	4.5800	50.0000	0.0000	(2.3241)	(0.2537)	0.0000	1	(2.5779)	01/06/2025
600754.SH	12/04/2024	SDB3260123339	600.00	3.5820	2,149.21	2,149.21	0.0000	4.5800	50.0000	0.0000	(0.2734)	(0.0299)	0.0000	1	(0.3033)	01/06/2025
600754.SH	12/04/2024	SDB3260123339	5,100.00	3.5820	18,268.28	18,268.28	0.0000	4.5800	50.0000	0.0000	(2.3241)	(0.2537)	0.0000	1	(2.5779)	01/06/2025
600754.SH	12/04/2024	SDB3260123339	500.00	3.5820	1,791.01	1,791.01	0.0000	4.5800	50.0000	0.0000	(0.2279)	(0.0249)	0.0000	1	(0.2527)	01/06/2025
600754.SH	12/04/2024	SDB3260123339	2,600.00	3.5820	9,313.24	9,313.24	0.0000	4.5800	50.0000	0.0000	(1.1849)	(0.1294)	0.0000	1	(1.3142)	01/06/2025
600754.SH	12/04/2024	SDB3260123339	2,700.00	3.5820	9,671.44	9,671.44	0.0000	4.5800	50.0000	0.0000	(1.2304)	(0.1343)	0.0000	1	(1.3647)	01/06/2025
600754.SH	12/04/2024	SDB3260123339	100.00	3.5820	358.20	358.20	0.0000	4.5800	50.0000	0.0000	(0.0456)	(0.0050)	0.0000	1	(0.0505)	01/06/2025
600754.SH	12/04/2024	SDB3260123339	2,000.00	3.5820	7,164.03	7,164.03	0.0000	4.5800	50.0000	0.0000	(0.9114)	(0.0995)	0.0000	1	(1.0109)	01/06/2025
600754.SH	12/04/2024	SDB3260123339	3,000.00	3.5820	10,746.05	10,746.05	0.0000	4.5800	50.0000	0.0000	(1.3671)	(0.1493)	0.0000	1	(1.5164)	01/06/2025
600754.SH	12/04/2024	SDB3260123339	8,800.00	3.5820	31,521.73	31,521.73	0.0000	4.5800	50.0000	0.0000	(4.0103)	(0.4378)	0.0000	1	(4.4481)	01/06/2025
600754.SH	12/04/2024	SDB3260123339	1,200.00	3.5820	4,298.42	4,298.42	0.0000	4.5800	50.0000	0.0000	(0.5469)	(0.0597)	0.0000	1	(0.6066)	01/06/2025
600754.SH	12/04/2024	SDB3260123339	400.00	3.5820	1,432.81	1,432.81	0.0000	4.5800	50.0000	0.0000	(0.1823)	(0.0199)	0.0000	1	(0.2022)	01/06/2025
600754.SH	12/04/2024	SDB3260123339	1,800.00	3.5820	6,447.63	6,447.63	0.0000	4.5800	50.0000	0.0000	(0.8203)	(0.0896)	0.0000	1	(0.9098)	01/06/2025
600754.SH	12/04/2024	SDB3260123339	100.00	3.5820	358.20	358.20	0.0000	4.5800	50.0000	0.0000	(0.0456)	(0.0050)	0.0000	1	(0.0505)	01/06/2025
600754.SH	12/04/2024	SDB3260123339	2,000.00	3.5820	7,164.03	7,164.03	0.0000	4.5800	50.0000	0.0000	(0.9114)	(0.0995)	0.0000	1	(1.0109)	01/06/2025
600754.SH	12/04/2024	SDB3260123339	4,100.00	3.5820	14,686.26	14,686.26	0.0000	4.5800	50.0000	0.0000	(1.8684)	(0.2040)	0.0000	1	(2.0724)	01/06/2025
600754.SH	12/04/2024	SDB3260123339	500.00	3.5820	1,791.01	1,791.01	0.0000	4.5800	50.0000	0.0000	(0.2279)	(0.0249)	0.0000	1	(0.2527)	01/06/2025
600754.SH	12/04/2024	SDB3260123339	4,500.00	3.5820	16,119.07	16,119.07	0.0000	4.5800	50.0000	0.0000	(2.0507)	(0.2239)	0.0000	1	(2.2746)	01/06/2025
600754.SH	12/04/2024	SDB3260123339	4,800.00	3.5820	17,193.67	17,193.67	0.0000	4.5800	50.0000	0.0000	(2.1874)	(0.2388)	0.0000	1	(2.4262)	01/06/2025
600754.SH	12/04/2024	SDB3260123339	2,300.00	3.5820	8,238.63	8,238.63	0.0000	4.5800	50.0000	0.0000	(1.0481)	(0.1144)	0.0000	1	(1.1626)	01/06/2025
600754.SH	12/04/2024	SDB3260123339	3,100.00	3.5820	11,104.25	11,104.25	0.0000	4.5800	50.0000	0.0000	(1.4127)	(0.1542)	0.0000	1	(1.5669)	01/06/2025
600754.SH	12/04/2024	SDB3260123339	8,700.00	3.5820	31,163.53	31,163.53	0.0000	4.5800	50.0000	0.0000	(3.9647)	(0.4328)	0.0000	1	(4.3975)	01/06/2025
600754.SH	12/04/2024	SDB3260123339	2,400.00	3.5820	8,596.84	8,596.84	0.0000	4.5800	50.0000	0.0000	(1.0937)	(0.1194)	0.0000	1	(1.2131)	01/06/2025
600754.SH	12/04/2024	SDB3260123339	300.00	3.5820	1,074.60	1,074.60	0.0000	4.5800	50.0000	0.0000	(0.1367)	(0.0149)	0.0000	1	(0.1516)	01/06/2025
TOTAL SHANGHAI JINJIANG INTL HOTELS *DEV CO LTD CMN CLASS A SERIES NORTHBOUND											(721.7066)	(82.0029)	0.0000		(803.7094)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHANGHAI LIANGXIN ELECTRICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND																
002706.ZK	12/17/2024	SDB3260961147	300.00	1.0102	291.04	303.05	0.0000	4.5800	50.0000	0.0000	(0.0370)	(0.0042)	0.0000	1	(0.0412)	01/06/2025
002706.ZK	12/17/2024	SDB3260961147	300.00	1.0102	291.04	303.05	0.0000	4.5800	50.0000	0.0000	(0.0370)	(0.0042)	0.0000	1	(0.0412)	01/06/2025
002706.ZK	12/17/2024	SDB3260961147	1,900.00	1.0102	1,843.25	1,919.31	0.0000	4.5800	50.0000	0.0000	(0.2345)	(0.0267)	0.0000	1	(0.2612)	01/06/2025
002706.ZK	12/17/2024	SDB3260961147	8,500.00	1.0102	8,246.10	8,586.39	0.0000	4.5800	50.0000	0.0000	(1.0491)	(0.1193)	0.0000	1	(1.1683)	01/06/2025
002706.ZK	12/16/2024	SDB3260961147	300.00	0.9853	291.04	295.59	0.0000	4.5800	50.0000	0.0000	(0.0370)	(0.0041)	0.0000	1	(0.0411)	01/06/2025
002706.ZK	12/16/2024	SDB3260961147	300.00	0.9853	291.04	295.59	0.0000	4.5800	50.0000	0.0000	(0.0370)	(0.0041)	0.0000	1	(0.0411)	01/06/2025
002706.ZK	12/16/2024	SDB3260961147	600.00	0.9853	582.08	591.18	0.0000	4.5800	50.0000	0.0000	(0.0741)	(0.0082)	0.0000	1	(0.0823)	01/06/2025
002706.ZK	12/16/2024	SDB3260961147	100.00	0.9853	97.01	98.53	0.0000	4.5800	50.0000	0.0000	(0.0123)	(0.0014)	0.0000	1	(0.0137)	01/06/2025
002706.ZK	12/16/2024	SDB3260961147	200.00	0.9853	194.03	197.06	0.0000	4.5800	50.0000	0.0000	(0.0247)	(0.0027)	0.0000	1	(0.0274)	01/06/2025
002706.ZK	12/16/2024	SDB3260961147	1,200.00	0.9853	1,164.15	1,182.36	0.0000	4.5800	50.0000	0.0000	(0.1481)	(0.0164)	0.0000	1	(0.1645)	01/06/2025
002706.ZK	12/16/2024	SDB3260961147	6,800.00	0.9853	6,596.88	6,700.06	0.0000	4.5800	50.0000	0.0000	(0.8393)	(0.0931)	0.0000	1	(0.9323)	01/06/2025
002706.ZK	12/16/2024	SDB3260961147	8,500.00	0.9853	8,246.10	8,375.08	0.0000	4.5800	50.0000	0.0000	(1.0491)	(0.1163)	0.0000	1	(1.1654)	01/06/2025
002706.ZK	12/16/2024	SDB3260961147	100.00	0.9853	97.01	98.53	0.0000	4.5800	50.0000	0.0000	(0.0123)	(0.0014)	0.0000	1	(0.0137)	01/06/2025
002706.ZK	12/13/2024	SDB3260961147	300.00	0.9857	291.04	295.70	0.0000	4.5800	50.0000	0.0000	(0.1111)	(0.0123)	0.0000	3	(0.1234)	01/06/2025
002706.ZK	12/13/2024	SDB3260961147	300.00	0.9857	291.04	295.70	0.0000	4.5800	50.0000	0.0000	(0.1111)	(0.0123)	0.0000	3	(0.1234)	01/06/2025
002706.ZK	12/13/2024	SDB3260961147	600.00	0.9857	582.08	591.41	0.0000	4.5800	50.0000	0.0000	(0.2222)	(0.0246)	0.0000	3	(0.2468)	01/06/2025
002706.ZK	12/13/2024	SDB3260961147	100.00	0.9857	97.01	98.57	0.0000	4.5800	50.0000	0.0000	(0.0370)	(0.0041)	0.0000	3	(0.0411)	01/06/2025
002706.ZK	12/13/2024	SDB3260961147	2,700.00	0.9857	2,619.35	2,661.33	0.0000	4.5800	50.0000	0.0000	(0.9997)	(0.1109)	0.0000	3	(1.1106)	01/06/2025
002706.ZK	12/13/2024	SDB3260961147	1,200.00	0.9857	1,164.15	1,182.81	0.0000	4.5800	50.0000	0.0000	(0.4443)	(0.0493)	0.0000	3	(0.4936)	01/06/2025
002706.ZK	12/13/2024	SDB3260961147	6,800.00	0.9857	6,596.88	6,702.60	0.0000	4.5800	50.0000	0.0000	(2.5178)	(0.2793)	0.0000	3	(2.7971)	01/06/2025
002706.ZK	12/13/2024	SDB3260961147	8,500.00	0.9857	8,246.10	8,378.25	0.0000	4.5800	50.0000	0.0000	(3.1473)	(0.3491)	0.0000	3	(3.4964)	01/06/2025
002706.ZK	12/13/2024	SDB3260961147	100.00	0.9857	97.01	98.57	0.0000	4.5800	50.0000	0.0000	(0.0370)	(0.0041)	0.0000	3	(0.0411)	01/06/2025
002706.ZK	12/12/2024	SDB3260961147	300.00	0.9696	291.04	290.88	0.0000	4.5800	50.0000	0.0000	(0.0370)	(0.0040)	0.0000	1	(0.0411)	01/06/2025
002706.ZK	12/12/2024	SDB3260961147	300.00	0.9696	291.04	290.88	0.0000	4.5800	50.0000	0.0000	(0.0370)	(0.0040)	0.0000	1	(0.0411)	01/06/2025
002706.ZK	12/12/2024	SDB3260961147	600.00	0.9696	582.08	581.76	0.0000	4.5800	50.0000	0.0000	(0.0741)	(0.0081)	0.0000	1	(0.0821)	01/06/2025
002706.ZK	12/12/2024	SDB3260961147	100.00	0.9696	97.01	96.96	0.0000	4.5800	50.0000	0.0000	(0.0123)	(0.0013)	0.0000	1	(0.0137)	01/06/2025
002706.ZK	12/12/2024	SDB3260961147	2,700.00	0.9696	2,619.35	2,617.91	0.0000	4.5800	50.0000	0.0000	(0.3332)	(0.0364)	0.0000	1	(0.3696)	01/06/2025
002706.ZK	12/12/2024	SDB3260961147	1,200.00	0.9696	1,164.15	1,163.52	0.0000	4.5800	50.0000	0.0000	(0.1481)	(0.0162)	0.0000	1	(0.1643)	01/06/2025
002706.ZK	12/12/2024	SDB3260961147	6,800.00	0.9696	6,596.88	6,593.25	0.0000	4.5800	50.0000	0.0000	(0.8393)	(0.0916)	0.0000	1	(0.9308)	01/06/2025
002706.ZK	12/12/2024	SDB3260961147	8,500.00	0.9696	8,246.10	8,241.57	0.0000	4.5800	50.0000	0.0000	(1.0491)	(0.1145)	0.0000	1	(1.1636)	01/06/2025
002706.ZK	12/12/2024	SDB3260961147	100.00	0.9696	97.01	96.96	0.0000	4.5800	50.0000	0.0000	(0.0123)	(0.0013)	0.0000	1	(0.0137)	01/06/2025
002706.ZK	12/11/2024	SDB3260961147	300.00	0.9720	291.04	291.60	0.0000	4.5800	50.0000	0.0000	(0.0370)	(0.0041)	0.0000	1	(0.0411)	01/06/2025
002706.ZK	12/11/2024	SDB3260961147	300.00	0.9720	291.04	291.60	0.0000	4.5800	50.0000	0.0000	(0.0370)	(0.0041)	0.0000	1	(0.0411)	01/06/2025
002706.ZK	12/11/2024	SDB3260961147	600.00	0.9720	582.08	583.21	0.0000	4.5800	50.0000	0.0000	(0.0741)	(0.0081)	0.0000	1	(0.0822)	01/06/2025
002706.ZK	12/11/2024	SDB3260961147	100.00	0.9720	97.01	97.20	0.0000	4.5800	50.0000	0.0000	(0.0123)	(0.0014)	0.0000	1	(0.0137)	01/06/2025
002706.ZK	12/11/2024	SDB3260961147	2,700.00	0.9720	2,619.35	2,624.43	0.0000	4.5800	50.0000	0.0000	(0.3332)	(0.0365)	0.0000	1	(0.3697)	01/06/2025
002706.ZK	12/11/2024	SDB3260961147	1,200.00	0.9720	1,164.15	1,166.41	0.0000	4.5800	50.0000	0.0000	(0.1481)	(0.0162)	0.0000	1	(0.1643)	01/06/2025
002706.ZK	12/11/2024	SDB3260961147	6,800.00	0.9720	6,596.88	6,609.67	0.0000	4.5800	50.0000	0.0000	(0.8393)	(0.0918)	0.0000	1	(0.9311)	01/06/2025
002706.ZK	12/11/2024	SDB3260961147	8,500.00	0.9720	8,246.10	8,262.09	0.0000	4.5800	50.0000	0.0000	(1.0491)	(0.1148)	0.0000	1	(1.1638)	01/06/2025
002706.ZK	12/11/2024	SDB3260961147	100.00	0.9720	97.01	97.20	0.0000	4.5800	50.0000	0.0000	(0.0123)	(0.0014)	0.0000	1	(0.0137)	01/06/2025
002706.ZK	12/10/2024	SDB3260961147	300.00	0.9566	291.04	286.99	0.0000	4.5800	50.0000	0.0000	(0.0370)	(0.0040)	0.0000	1	(0.0410)	01/06/2025
002706.ZK	12/10/2024	SDB3260961147	300.00	0.9566	291.04	286.99	0.0000	4.5800	50.0000	0.0000	(0.0370)	(0.0040)	0.0000	1	(0.0410)	01/06/2025
002706.ZK	12/10/2024	SDB3260961147	600.00	0.9566	582.08	573.97	0.0000	4.5800	50.0000	0.0000	(0.0741)	(0.0080)	0.0000	1	(0.0820)	01/06/2025
002706.ZK	12/10/2024	SDB3260961147	100.00	0.9566	97.01	95.66	0.0000	4.5800	50.0000	0.0000	(0.0123)	(0.0013)	0.0000	1	(0.0137)	01/06/2025
002706.ZK	12/10/2024	SDB3260961147	2,700.00	0.9566	2,619.35	2,582.88	0.0000	4.5800	50.0000	0.0000	(0.3332)	(0.0359)	0.0000	1	(0.3691)	01/06/2025
002706.ZK	12/10/2024	SDB3260961147	1,200.00	0.9566	1,164.15	1,147.95	0.0000	4.5800	50.0000	0.0000	(0.1481)	(0.0159)	0.0000	1	(0.1641)	01/06/2025
002706.ZK	12/10/2024	SDB3260961147	6,800.00	0.9566	6,596.88	6,505.03	0.0000	4.5800	50.0000	0.0000	(0.8393)	(0.0903)	0.0000	1	(0.9296)	01/06/2025
002706.ZK	12/10/2024	SDB3260961147	8,500.00	0.9566	8,246.10	8,131.29	0.0000	4.5800	50.0000	0.0000	(1.0491)	(0.1129)	0.0000	1	(1.1620)	01/06/2025
002706.ZK	12/10/2024	SDB3260961147	100.00	0.9566	97.01	95.66	0.0000	4.5800	50.0000	0.0000	(0.0123)	(0.0013)	0.0000	1	(0.0137)	01/06/2025
002706.ZK	12/09/2024	SDB3260961147	300.00	0.9458	291.04	283.73	0.0000	4.5800	50.0000	0.0000	(0.0370)	(0.0039)	0.0000	1	(0.0410)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHANGHAI LIANGXIN ELECTRICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002706.ZK	12/09/2024	SDB3260961147	300.00	0.9458	291.04	283.73	0.0000	4.5800	50.0000	0.0000	(0.0370)	(0.0039)	0.0000	1	(0.0410)	01/06/2025
002706.ZK	12/09/2024	SDB3260961147	600.00	0.9458	582.08	567.47	0.0000	4.5800	50.0000	0.0000	(0.0741)	(0.0079)	0.0000	1	(0.0819)	01/06/2025
002706.ZK	12/09/2024	SDB3260961147	100.00	0.9458	97.01	94.58	0.0000	4.5800	50.0000	0.0000	(0.0123)	(0.0013)	0.0000	1	(0.0137)	01/06/2025
002706.ZK	12/09/2024	SDB3260961147	2,700.00	0.9458	2,619.35	2,553.60	0.0000	4.5800	50.0000	0.0000	(0.3332)	(0.0355)	0.0000	1	(0.3687)	01/06/2025
002706.ZK	12/09/2024	SDB3260961147	1,200.00	0.9458	1,164.15	1,134.93	0.0000	4.5800	50.0000	0.0000	(0.1481)	(0.0158)	0.0000	1	(0.1639)	01/06/2025
002706.ZK	12/09/2024	SDB3260961147	6,800.00	0.9458	6,596.88	6,431.30	0.0000	4.5800	50.0000	0.0000	(0.8393)	(0.0893)	0.0000	1	(0.9286)	01/06/2025
002706.ZK	12/09/2024	SDB3260961147	8,500.00	0.9458	8,246.10	8,039.12	0.0000	4.5800	50.0000	0.0000	(1.0491)	(0.1117)	0.0000	1	(1.1607)	01/06/2025
002706.ZK	12/09/2024	SDB3260961147	100.00	0.9458	97.01	94.58	0.0000	4.5800	50.0000	0.0000	(0.0123)	(0.0013)	0.0000	1	(0.0137)	01/06/2025
002706.ZK	12/06/2024	SDB3260961147	300.00	0.9631	291.04	288.92	0.0000	4.5800	50.0000	0.0000	(0.1111)	(0.0120)	0.0000	3	(0.1231)	01/06/2025
002706.ZK	12/06/2024	SDB3260961147	300.00	0.9631	291.04	288.92	0.0000	4.5800	50.0000	0.0000	(0.1111)	(0.0120)	0.0000	3	(0.1231)	01/06/2025
002706.ZK	12/06/2024	SDB3260961147	600.00	0.9631	582.08	577.85	0.0000	4.5800	50.0000	0.0000	(0.2222)	(0.0241)	0.0000	3	(0.2462)	01/06/2025
002706.ZK	12/06/2024	SDB3260961147	100.00	0.9631	97.01	96.31	0.0000	4.5800	50.0000	0.0000	(0.0370)	(0.0040)	0.0000	3	(0.0410)	01/06/2025
002706.ZK	12/06/2024	SDB3260961147	2,700.00	0.9631	2,619.35	2,600.32	0.0000	4.5800	50.0000	0.0000	(0.9997)	(0.1083)	0.0000	3	(1.1081)	01/06/2025
002706.ZK	12/06/2024	SDB3260961147	1,200.00	0.9631	1,164.15	1,155.70	0.0000	4.5800	50.0000	0.0000	(0.4443)	(0.0482)	0.0000	3	(0.4925)	01/06/2025
002706.ZK	12/06/2024	SDB3260961147	6,800.00	0.9631	6,596.88	6,548.94	0.0000	4.5800	50.0000	0.0000	(2.5178)	(0.2729)	0.0000	3	(2.7907)	01/06/2025
002706.ZK	12/06/2024	SDB3260961147	8,500.00	0.9631	8,246.10	8,186.18	0.0000	4.5800	50.0000	0.0000	(3.1473)	(0.3411)	0.0000	3	(3.4884)	01/06/2025
002706.ZK	12/06/2024	SDB3260961147	100.00	0.9631	97.01	96.31	0.0000	4.5800	50.0000	0.0000	(0.0370)	(0.0040)	0.0000	3	(0.0410)	01/06/2025
002706.ZK	12/05/2024	SDB3260961147	300.00	0.9675	291.04	290.26	0.0000	4.5800	50.0000	0.0000	(0.0370)	(0.0040)	0.0000	1	(0.0411)	01/06/2025
002706.ZK	12/05/2024	SDB3260961147	300.00	0.9675	291.04	290.26	0.0000	4.5800	50.0000	0.0000	(0.0370)	(0.0040)	0.0000	1	(0.0411)	01/06/2025
002706.ZK	12/05/2024	SDB3260961147	600.00	0.9675	582.08	580.52	0.0000	4.5800	50.0000	0.0000	(0.0741)	(0.0081)	0.0000	1	(0.0821)	01/06/2025
002706.ZK	12/05/2024	SDB3260961147	100.00	0.9675	97.01	96.75	0.0000	4.5800	50.0000	0.0000	(0.0123)	(0.0013)	0.0000	1	(0.0137)	01/06/2025
002706.ZK	12/05/2024	SDB3260961147	2,700.00	0.9675	2,619.35	2,612.35	0.0000	4.5800	50.0000	0.0000	(0.3332)	(0.0363)	0.0000	1	(0.3695)	01/06/2025
002706.ZK	12/05/2024	SDB3260961147	1,200.00	0.9675	1,164.15	1,161.04	0.0000	4.5800	50.0000	0.0000	(0.1481)	(0.0161)	0.0000	1	(0.1642)	01/06/2025
002706.ZK	12/05/2024	SDB3260961147	6,800.00	0.9675	6,596.88	6,579.24	0.0000	4.5800	50.0000	0.0000	(0.8393)	(0.0914)	0.0000	1	(0.9306)	01/06/2025
002706.ZK	12/05/2024	SDB3260961147	8,500.00	0.9675	8,246.10	8,224.06	0.0000	4.5800	50.0000	0.0000	(1.0491)	(0.1142)	0.0000	1	(1.1633)	01/06/2025
002706.ZK	12/05/2024	SDB3260961147	100.00	0.9675	97.01	96.75	0.0000	4.5800	50.0000	0.0000	(0.0123)	(0.0013)	0.0000	1	(0.0137)	01/06/2025
002706.ZK	12/04/2024	SDB3260961147	300.00	0.9701	291.04	291.04	0.0000	4.5800	50.0000	0.0000	(0.0370)	(0.0040)	0.0000	1	(0.0411)	01/06/2025
002706.ZK	12/04/2024	SDB3260961147	300.00	0.9701	291.04	291.04	0.0000	4.5800	50.0000	0.0000	(0.0370)	(0.0040)	0.0000	1	(0.0411)	01/06/2025
002706.ZK	12/04/2024	SDB3260961147	600.00	0.9701	582.08	582.08	0.0000	4.5800	50.0000	0.0000	(0.0741)	(0.0081)	0.0000	1	(0.0821)	01/06/2025
002706.ZK	12/04/2024	SDB3260961147	100.00	0.9701	97.01	97.01	0.0000	4.5800	50.0000	0.0000	(0.0123)	(0.0013)	0.0000	1	(0.0137)	01/06/2025
002706.ZK	12/04/2024	SDB3260961147	2,700.00	0.9701	2,619.35	2,619.35	0.0000	4.5800	50.0000	0.0000	(0.3332)	(0.0364)	0.0000	1	(0.3696)	01/06/2025
002706.ZK	12/04/2024	SDB3260961147	1,200.00	0.9701	1,164.15	1,164.15	0.0000	4.5800	50.0000	0.0000	(0.1481)	(0.0162)	0.0000	1	(0.1643)	01/06/2025
002706.ZK	12/04/2024	SDB3260961147	6,800.00	0.9701	6,596.88	6,596.88	0.0000	4.5800	50.0000	0.0000	(0.8393)	(0.0916)	0.0000	1	(0.9309)	01/06/2025
002706.ZK	12/04/2024	SDB3260961147	8,500.00	0.9701	8,246.10	8,246.10	0.0000	4.5800	50.0000	0.0000	(1.0491)	(0.1145)	0.0000	1	(1.1636)	01/06/2025
002706.ZK	12/04/2024	SDB3260961147	100.00	0.9701	97.01	97.01	0.0000	4.5800	50.0000	0.0000	(0.0123)	(0.0013)	0.0000	1	(0.0137)	01/06/2025
TOTAL SHANGHAI LIANGXIN ELECTRICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND												(34.1015)	(3.7289)	0.0000	(37.8304)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHANGHAI MECH & ENGN IND CO., *LTD CMN CLASS A SERIES NORTHBOUND																
600835.SH	01/03/2025	SDB3260122947	9,300.00	2.4516	23,892.13	22,799.92	0.0000	4.3300	50.0000	0.0000	(8.6211)	(0.9500)	0.0000	3	(9.5711)	01/06/2025
600835.SH	01/03/2025	SDB3260122947	200.00	2.4516	513.81	490.32	0.0000	4.3300	50.0000	0.0000	(0.1854)	(0.0204)	0.0000	3	(0.2058)	01/06/2025
600835.SH	01/03/2025	SDB3260122947	2,500.00	2.4516	6,422.62	6,129.01	0.0000	4.3300	50.0000	0.0000	(2.3175)	(0.2554)	0.0000	3	(2.5729)	01/06/2025
600835.SH	01/03/2025	SDB3260122947	18,300.00	2.4516	47,013.54	44,864.35	0.0000	4.3300	50.0000	0.0000	(16.9641)	(1.8693)	0.0000	3	(18.8334)	01/06/2025
600835.SH	01/03/2025	SDB3260122947	7,400.00	2.4516	19,010.94	18,141.87	0.0000	4.3300	50.0000	0.0000	(6.8598)	(0.7559)	0.0000	3	(7.6157)	01/06/2025
600835.SH	01/03/2025	SDB3260122947	10,100.00	2.4516	25,947.36	24,761.20	0.0000	4.3300	50.0000	0.0000	(9.3627)	(1.0317)	0.0000	3	(10.3944)	01/06/2025
600835.SH	01/03/2025	SDB3260122947	4,300.00	2.4516	11,046.90	10,541.90	0.0000	4.3300	50.0000	0.0000	(3.9861)	(0.4392)	0.0000	3	(4.4253)	01/06/2025
600835.SH	01/03/2025	SDB3260122947	1,000.00	2.4516	2,569.05	2,451.60	0.0000	4.3300	50.0000	0.0000	(0.9270)	(0.1022)	0.0000	3	(1.0291)	01/06/2025
600835.SH	01/03/2025	SDB3260122947	2,400.00	2.4516	6,165.71	5,883.85	0.0000	4.3300	50.0000	0.0000	(2.2248)	(0.2452)	0.0000	3	(2.4700)	01/06/2025
600835.SH	01/03/2025	SDB3260122947	800.00	2.4516	2,055.24	1,961.28	0.0000	4.3300	50.0000	0.0000	(0.7416)	(0.0817)	0.0000	3	(0.8233)	01/06/2025
600835.SH	01/03/2025	SDB3260122947	7,100.00	2.4516	18,240.23	17,406.39	0.0000	4.3300	50.0000	0.0000	(6.5817)	(0.7253)	0.0000	3	(7.3069)	01/06/2025
600835.SH	01/03/2025	SDB3260122947	3,700.00	2.4516	9,505.47	9,070.93	0.0000	4.3300	50.0000	0.0000	(3.4299)	(0.3780)	0.0000	3	(3.8078)	01/06/2025
600835.SH	01/03/2025	SDB3260122947	2,400.00	2.4516	6,165.71	5,883.85	0.0000	4.3300	50.0000	0.0000	(2.2248)	(0.2452)	0.0000	3	(2.4700)	01/06/2025
600835.SH	01/03/2025	SDB3260122947	1,100.00	2.4516	2,825.95	2,696.76	0.0000	4.3300	50.0000	0.0000	(1.0197)	(0.1124)	0.0000	3	(1.1321)	01/06/2025
600835.SH	01/03/2025	SDB3260122947	1,500.00	2.4516	3,853.57	3,677.41	0.0000	4.3300	50.0000	0.0000	(1.3905)	(0.1532)	0.0000	3	(1.5437)	01/06/2025
600835.SH	01/03/2025	SDB3260122947	8,600.00	2.4516	22,093.80	21,083.79	0.0000	4.3300	50.0000	0.0000	(7.9722)	(0.8785)	0.0000	3	(8.8507)	01/06/2025
600835.SH	01/03/2025	SDB3260122947	2,100.00	2.4516	5,395.00	5,148.37	0.0000	4.3300	50.0000	0.0000	(1.9467)	(0.2145)	0.0000	3	(2.1612)	01/06/2025
600835.SH	01/03/2025	SDB3260122947	1,200.00	2.4516	3,082.86	2,941.92	0.0000	4.3300	50.0000	0.0000	(1.1124)	(0.1226)	0.0000	3	(1.2350)	01/06/2025
600835.SH	01/02/2025	SDB3260122947	9,300.00	2.5344	23,892.13	23,570.10	0.0000	4.3300	50.0000	0.0000	(2.8737)	(0.3274)	0.0000	1	(3.2011)	01/06/2025
600835.SH	01/02/2025	SDB3260122947	200.00	2.5344	513.81	506.88	0.0000	4.3300	50.0000	0.0000	(0.0618)	(0.0070)	0.0000	1	(0.0688)	01/06/2025
600835.SH	01/02/2025	SDB3260122947	2,500.00	2.5344	6,422.62	6,336.05	0.0000	4.3300	50.0000	0.0000	(0.7725)	(0.0880)	0.0000	1	(0.8605)	01/06/2025
600835.SH	01/02/2025	SDB3260122947	18,300.00	2.5344	47,013.54	46,379.87	0.0000	4.3300	50.0000	0.0000	(5.6547)	(0.6442)	0.0000	1	(6.2988)	01/06/2025
600835.SH	01/02/2025	SDB3260122947	7,400.00	2.5344	19,010.94	18,754.70	0.0000	4.3300	50.0000	0.0000	(2.2866)	(0.2605)	0.0000	1	(2.5471)	01/06/2025
600835.SH	01/02/2025	SDB3260122947	10,100.00	2.5344	25,947.36	25,597.63	0.0000	4.3300	50.0000	0.0000	(3.1209)	(0.3555)	0.0000	1	(3.4764)	01/06/2025
600835.SH	01/02/2025	SDB3260122947	4,300.00	2.5344	11,046.90	10,898.00	0.0000	4.3300	50.0000	0.0000	(1.3287)	(0.1514)	0.0000	1	(1.4801)	01/06/2025
600835.SH	01/02/2025	SDB3260122947	1,000.00	2.5344	2,569.05	2,534.42	0.0000	4.3300	50.0000	0.0000	(0.3090)	(0.0352)	0.0000	1	(0.3442)	01/06/2025
600835.SH	01/02/2025	SDB3260122947	2,400.00	2.5344	6,165.71	6,082.61	0.0000	4.3300	50.0000	0.0000	(0.7416)	(0.0845)	0.0000	1	(0.8261)	01/06/2025
600835.SH	01/02/2025	SDB3260122947	800.00	2.5344	2,055.24	2,027.54	0.0000	4.3300	50.0000	0.0000	(0.2472)	(0.0282)	0.0000	1	(0.2754)	01/06/2025
600835.SH	01/02/2025	SDB3260122947	7,100.00	2.5344	18,240.23	17,994.37	0.0000	4.3300	50.0000	0.0000	(2.1939)	(0.2499)	0.0000	1	(2.4438)	01/06/2025
600835.SH	01/02/2025	SDB3260122947	3,700.00	2.5344	9,505.47	9,377.35	0.0000	4.3300	50.0000	0.0000	(1.1433)	(0.1302)	0.0000	1	(1.2735)	01/06/2025
600835.SH	01/02/2025	SDB3260122947	2,400.00	2.5344	6,165.71	6,082.61	0.0000	4.3300	50.0000	0.0000	(0.7416)	(0.0845)	0.0000	1	(0.8261)	01/06/2025
600835.SH	01/02/2025	SDB3260122947	1,100.00	2.5344	2,825.95	2,787.86	0.0000	4.3300	50.0000	0.0000	(0.3399)	(0.0387)	0.0000	1	(0.3786)	01/06/2025
600835.SH	01/02/2025	SDB3260122947	1,500.00	2.5344	3,853.57	3,801.63	0.0000	4.3300	50.0000	0.0000	(0.4635)	(0.0528)	0.0000	1	(0.5163)	01/06/2025
600835.SH	01/02/2025	SDB3260122947	8,600.00	2.5344	22,093.80	21,796.00	0.0000	4.3300	50.0000	0.0000	(2.6574)	(0.3027)	0.0000	1	(2.9601)	01/06/2025
600835.SH	01/02/2025	SDB3260122947	2,100.00	2.5344	5,395.00	5,322.28	0.0000	4.3300	50.0000	0.0000	(0.6489)	(0.0739)	0.0000	1	(0.7228)	01/06/2025
600835.SH	01/02/2025	SDB3260122947	1,200.00	2.5344	3,082.86	3,041.30	0.0000	4.3300	50.0000	0.0000	(0.3708)	(0.0422)	0.0000	1	(0.4130)	01/06/2025
600835.SH	12/31/2024	SDB3260122947	9,300.00	2.5452	23,892.13	23,670.02	0.0000	4.3300	50.0000	0.0000	(5.7474)	(0.6575)	0.0000	2	(6.4049)	01/06/2025
600835.SH	12/31/2024	SDB3260122947	200.00	2.5452	513.81	509.03	0.0000	4.3300	50.0000	0.0000	(0.1236)	(0.0141)	0.0000	2	(0.1377)	01/06/2025
600835.SH	12/31/2024	SDB3260122947	2,500.00	2.5452	6,422.62	6,362.91	0.0000	4.3300	50.0000	0.0000	(1.5450)	(0.1767)	0.0000	2	(1.7217)	01/06/2025
600835.SH	12/31/2024	SDB3260122947	18,300.00	2.5452	47,013.54	46,576.48	0.0000	4.3300	50.0000	0.0000	(11.3094)	(1.2938)	0.0000	2	(12.6032)	01/06/2025
600835.SH	12/31/2024	SDB3260122947	7,400.00	2.5452	19,010.94	18,834.21	0.0000	4.3300	50.0000	0.0000	(4.5732)	(0.5232)	0.0000	2	(5.0964)	01/06/2025
600835.SH	12/31/2024	SDB3260122947	10,100.00	2.5452	25,947.36	25,706.15	0.0000	4.3300	50.0000	0.0000	(6.2418)	(0.7141)	0.0000	2	(6.9558)	01/06/2025
600835.SH	12/31/2024	SDB3260122947	4,300.00	2.5452	11,046.90	10,944.20	0.0000	4.3300	50.0000	0.0000	(2.6574)	(0.3040)	0.0000	2	(2.9614)	01/06/2025
600835.SH	12/31/2024	SDB3260122947	1,000.00	2.5452	2,569.05	2,545.16	0.0000	4.3300	50.0000	0.0000	(0.6180)	(0.0707)	0.0000	2	(0.6887)	01/06/2025
600835.SH	12/31/2024	SDB3260122947	2,400.00	2.5452	6,165.71	6,108.39	0.0000	4.3300	50.0000	0.0000	(1.4832)	(0.1697)	0.0000	2	(1.6529)	01/06/2025
600835.SH	12/31/2024	SDB3260122947	800.00	2.5452	2,055.24	2,036.13	0.0000	4.3300	50.0000	0.0000	(0.4944)	(0.0566)	0.0000	2	(0.5510)	01/06/2025
600835.SH	12/31/2024	SDB3260122947	7,100.00	2.5452	18,240.23	18,070.66	0.0000	4.3300	50.0000	0.0000	(4.3878)	(0.5020)	0.0000	2	(4.8898)	01/06/2025
600835.SH	12/31/2024	SDB3260122947	3,700.00	2.5452	9,505.47	9,417.10	0.0000	4.3300	50.0000	0.0000	(2.2866)	(0.2616)	0.0000	2	(2.5482)	01/06/2025
600835.SH	12/31/2024	SDB3260122947	2,400.00	2.5452	6,165.71	6,108.39	0.0000	4.3300	50.0000	0.0000	(1.4832)	(0.1697)	0.0000	2	(1.6529)	01/06/2025
600835.SH	12/31/2024	SDB3260122947	1,100.00	2.5452	2,825.95	2,799.68	0.0000	4.3300	50.0000	0.0000	(0.6798)	(0.0778)	0.0000	2	(0.7576)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHANGHAI MECH & ENGN IND CO., *LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600835.SH	12/31/2024	SDB3260122947	1,500.00	2.5452	3,853.57	3,817.74	0.0000	4.3300	50.0000	0.0000	(0.9270)	(0.1060)	0.0000	2	(1.0330)	01/06/2025
600835.SH	12/31/2024	SDB3260122947	8,600.00	2.5452	22,093.80	21,888.40	0.0000	4.3300	50.0000	0.0000	(5.3148)	(0.6080)	0.0000	2	(5.9228)	01/06/2025
600835.SH	12/31/2024	SDB3260122947	2,100.00	2.5452	5,395.00	5,344.84	0.0000	4.3300	50.0000	0.0000	(1.2978)	(0.1485)	0.0000	2	(1.4463)	01/06/2025
600835.SH	12/31/2024	SDB3260122947	1,200.00	2.5452	3,082.86	3,054.20	0.0000	4.3300	50.0000	0.0000	(0.7416)	(0.0848)	0.0000	2	(0.8264)	01/06/2025
600835.SH	12/30/2024	SDB3260122947	9,300.00	2.5666	23,892.13	23,869.49	0.0000	4.3300	50.0000	0.0000	(2.8737)	(0.3315)	0.0000	1	(3.2052)	01/06/2025
600835.SH	12/30/2024	SDB3260122947	200.00	2.5666	513.81	513.32	0.0000	4.3300	50.0000	0.0000	(0.0618)	(0.0071)	0.0000	1	(0.0689)	01/06/2025
600835.SH	12/30/2024	SDB3260122947	2,500.00	2.5666	6,422.62	6,416.53	0.0000	4.3300	50.0000	0.0000	(0.7725)	(0.0891)	0.0000	1	(0.8616)	01/06/2025
600835.SH	12/30/2024	SDB3260122947	18,300.00	2.5666	47,013.54	46,969.00	0.0000	4.3300	50.0000	0.0000	(5.6547)	(0.6523)	0.0000	1	(6.3070)	01/06/2025
600835.SH	12/30/2024	SDB3260122947	7,400.00	2.5666	19,010.94	18,992.93	0.0000	4.3300	50.0000	0.0000	(2.2866)	(0.2638)	0.0000	1	(2.5504)	01/06/2025
600835.SH	12/30/2024	SDB3260122947	10,100.00	2.5666	25,947.36	25,922.78	0.0000	4.3300	50.0000	0.0000	(3.1209)	(0.3600)	0.0000	1	(3.4809)	01/06/2025
600835.SH	12/30/2024	SDB3260122947	4,300.00	2.5666	11,046.90	11,036.43	0.0000	4.3300	50.0000	0.0000	(1.3287)	(0.1533)	0.0000	1	(1.4820)	01/06/2025
600835.SH	12/30/2024	SDB3260122947	1,000.00	2.5666	2,569.05	2,566.61	0.0000	4.3300	50.0000	0.0000	(0.3090)	(0.0356)	0.0000	1	(0.3446)	01/06/2025
600835.SH	12/30/2024	SDB3260122947	2,400.00	2.5666	6,165.71	6,159.87	0.0000	4.3300	50.0000	0.0000	(0.7416)	(0.0856)	0.0000	1	(0.8272)	01/06/2025
600835.SH	12/30/2024	SDB3260122947	800.00	2.5666	2,055.24	2,053.29	0.0000	4.3300	50.0000	0.0000	(0.2472)	(0.0285)	0.0000	1	(0.2757)	01/06/2025
600835.SH	12/30/2024	SDB3260122947	7,100.00	2.5666	18,240.23	18,222.95	0.0000	4.3300	50.0000	0.0000	(2.1939)	(0.2531)	0.0000	1	(2.4470)	01/06/2025
600835.SH	12/30/2024	SDB3260122947	3,700.00	2.5666	9,505.47	9,496.46	0.0000	4.3300	50.0000	0.0000	(1.1433)	(0.1319)	0.0000	1	(1.2752)	01/06/2025
600835.SH	12/30/2024	SDB3260122947	2,400.00	2.5666	6,165.71	6,159.87	0.0000	4.3300	50.0000	0.0000	(0.7416)	(0.0856)	0.0000	1	(0.8272)	01/06/2025
600835.SH	12/30/2024	SDB3260122947	1,100.00	2.5666	2,825.95	2,823.27	0.0000	4.3300	50.0000	0.0000	(0.3399)	(0.0392)	0.0000	1	(0.3791)	01/06/2025
600835.SH	12/30/2024	SDB3260122947	1,500.00	2.5666	3,853.57	3,849.92	0.0000	4.3300	50.0000	0.0000	(0.4635)	(0.0535)	0.0000	1	(0.5170)	01/06/2025
600835.SH	12/30/2024	SDB3260122947	8,600.00	2.5666	22,093.80	22,072.86	0.0000	4.3300	50.0000	0.0000	(2.6574)	(0.3066)	0.0000	1	(2.9640)	01/06/2025
600835.SH	12/30/2024	SDB3260122947	2,100.00	2.5666	5,395.00	5,389.89	0.0000	4.3300	50.0000	0.0000	(0.6489)	(0.0749)	0.0000	1	(0.7238)	01/06/2025
600835.SH	12/30/2024	SDB3260122947	1,200.00	2.5666	3,082.86	3,079.93	0.0000	4.3300	50.0000	0.0000	(0.3708)	(0.0428)	0.0000	1	(0.4136)	01/06/2025
600835.SH	12/27/2024	SDB3260122947	9,300.00	2.6450	23,892.13	24,598.94	0.0000	4.3300	50.0000	0.0000	(8.6211)	(1.0250)	0.0000	3	(9.6460)	01/06/2025
600835.SH	12/27/2024	SDB3260122947	200.00	2.6450	513.81	529.01	0.0000	4.3300	50.0000	0.0000	(0.1854)	(0.0220)	0.0000	3	(0.2074)	01/06/2025
600835.SH	12/27/2024	SDB3260122947	2,500.00	2.6450	6,422.62	6,612.62	0.0000	4.3300	50.0000	0.0000	(2.3175)	(0.2755)	0.0000	3	(2.5930)	01/06/2025
600835.SH	12/27/2024	SDB3260122947	18,300.00	2.6450	47,013.54	48,404.36	0.0000	4.3300	50.0000	0.0000	(16.9641)	(2.0168)	0.0000	3	(18.9809)	01/06/2025
600835.SH	12/27/2024	SDB3260122947	7,400.00	2.6450	19,010.94	19,573.35	0.0000	4.3300	50.0000	0.0000	(6.8598)	(0.8156)	0.0000	3	(7.6753)	01/06/2025
600835.SH	12/27/2024	SDB3260122947	10,100.00	2.6450	25,947.36	26,714.97	0.0000	4.3300	50.0000	0.0000	(9.3627)	(1.1131)	0.0000	3	(10.4758)	01/06/2025
600835.SH	12/27/2024	SDB3260122947	4,300.00	2.6450	11,046.90	11,373.70	0.0000	4.3300	50.0000	0.0000	(3.9861)	(0.4739)	0.0000	3	(4.4600)	01/06/2025
600835.SH	12/27/2024	SDB3260122947	1,000.00	2.6450	2,569.05	2,645.05	0.0000	4.3300	50.0000	0.0000	(0.9270)	(0.1102)	0.0000	3	(1.0372)	01/06/2025
600835.SH	12/27/2024	SDB3260122947	2,400.00	2.6450	6,165.71	6,348.11	0.0000	4.3300	50.0000	0.0000	(2.2248)	(0.2645)	0.0000	3	(2.4893)	01/06/2025
600835.SH	12/27/2024	SDB3260122947	800.00	2.6450	2,055.24	2,116.04	0.0000	4.3300	50.0000	0.0000	(0.7416)	(0.0882)	0.0000	3	(0.8298)	01/06/2025
600835.SH	12/27/2024	SDB3260122947	7,100.00	2.6450	18,240.23	18,779.83	0.0000	4.3300	50.0000	0.0000	(6.5817)	(0.7825)	0.0000	3	(7.3642)	01/06/2025
600835.SH	12/27/2024	SDB3260122947	3,700.00	2.6450	9,505.47	9,786.67	0.0000	4.3300	50.0000	0.0000	(3.4299)	(0.4078)	0.0000	3	(3.8377)	01/06/2025
600835.SH	12/27/2024	SDB3260122947	2,400.00	2.6450	6,165.71	6,348.11	0.0000	4.3300	50.0000	0.0000	(2.2248)	(0.2645)	0.0000	3	(2.4893)	01/06/2025
600835.SH	12/27/2024	SDB3260122947	1,100.00	2.6450	2,825.95	2,909.55	0.0000	4.3300	50.0000	0.0000	(1.0197)	(0.1212)	0.0000	3	(1.1409)	01/06/2025
600835.SH	12/27/2024	SDB3260122947	1,500.00	2.6450	3,853.57	3,967.57	0.0000	4.3300	50.0000	0.0000	(1.3905)	(0.1653)	0.0000	3	(1.5558)	01/06/2025
600835.SH	12/27/2024	SDB3260122947	8,600.00	2.6450	22,093.80	22,747.40	0.0000	4.3300	50.0000	0.0000	(7.9722)	(0.9478)	0.0000	3	(8.9200)	01/06/2025
600835.SH	12/27/2024	SDB3260122947	2,100.00	2.6450	5,395.00	5,554.60	0.0000	4.3300	50.0000	0.0000	(1.9467)	(0.2314)	0.0000	3	(2.1781)	01/06/2025
600835.SH	12/27/2024	SDB3260122947	1,200.00	2.6450	3,082.86	3,174.06	0.0000	4.3300	50.0000	0.0000	(1.1124)	(0.1323)	0.0000	3	(1.2446)	01/06/2025
600835.SH	12/26/2024	SDB3260122947	9,300.00	2.6073	23,892.13	24,248.15	0.0000	4.3300	50.0000	0.0000	(2.8737)	(0.3368)	0.0000	1	(3.2105)	01/06/2025
600835.SH	12/26/2024	SDB3260122947	200.00	2.6073	513.81	521.47	0.0000	4.3300	50.0000	0.0000	(0.0618)	(0.0072)	0.0000	1	(0.0690)	01/06/2025
600835.SH	12/26/2024	SDB3260122947	2,500.00	2.6073	6,422.62	6,518.32	0.0000	4.3300	50.0000	0.0000	(0.7725)	(0.0905)	0.0000	1	(0.8630)	01/06/2025
600835.SH	12/26/2024	SDB3260122947	18,300.00	2.6073	47,013.54	47,714.10	0.0000	4.3300	50.0000	0.0000	(5.6547)	(0.6627)	0.0000	1	(6.3174)	01/06/2025
600835.SH	12/26/2024	SDB3260122947	7,400.00	2.6073	19,010.94	19,294.23	0.0000	4.3300	50.0000	0.0000	(2.2866)	(0.2680)	0.0000	1	(2.5546)	01/06/2025
600835.SH	12/26/2024	SDB3260122947	10,100.00	2.6073	25,947.36	26,334.01	0.0000	4.3300	50.0000	0.0000	(3.1209)	(0.3658)	0.0000	1	(3.4866)	01/06/2025
600835.SH	12/26/2024	SDB3260122947	4,300.00	2.6073	11,046.90	11,211.51	0.0000	4.3300	50.0000	0.0000	(1.3287)	(0.1557)	0.0000	1	(1.4844)	01/06/2025
600835.SH	12/26/2024	SDB3260122947	1,000.00	2.6073	2,569.05	2,607.33	0.0000	4.3300	50.0000	0.0000	(0.3090)	(0.0362)	0.0000	1	(0.3452)	01/06/2025
600835.SH	12/26/2024	SDB3260122947	2,400.00	2.6073	6,165.71	6,257.59	0.0000	4.3300	50.0000	0.0000	(0.7416)	(0.0869)	0.0000	1	(0.8285)	01/06/2025
600835.SH	12/26/2024	SDB3260122947	800.00	2.6073	2,055.24	2,085.86	0.0000	4.3300	50.0000	0.0000	(0.2472)	(0.0290)	0.0000	1	(0.2762)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHANGHAI MECH & ENGN IND CO., *LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600835.SH	12/26/2024	SDB3260122947	7,100.00	2.6073	18,240.23	18,512.03	0.0000	4.3300	50.0000	0.0000	(2.1939)	(0.2571)	0.0000	1	(2.4510)	01/06/2025
600835.SH	12/26/2024	SDB3260122947	3,700.00	2.6073	9,505.47	9,647.11	0.0000	4.3300	50.0000	0.0000	(1.1433)	(0.1340)	0.0000	1	(1.2773)	01/06/2025
600835.SH	12/26/2024	SDB3260122947	2,400.00	2.6073	6,165.71	6,257.59	0.0000	4.3300	50.0000	0.0000	(0.7416)	(0.0869)	0.0000	1	(0.8285)	01/06/2025
600835.SH	12/26/2024	SDB3260122947	1,100.00	2.6073	2,825.95	2,868.06	0.0000	4.3300	50.0000	0.0000	(0.3399)	(0.0398)	0.0000	1	(0.3797)	01/06/2025
600835.SH	12/26/2024	SDB3260122947	1,500.00	2.6073	3,853.57	3,910.99	0.0000	4.3300	50.0000	0.0000	(0.4635)	(0.0543)	0.0000	1	(0.5178)	01/06/2025
600835.SH	12/26/2024	SDB3260122947	8,600.00	2.6073	22,093.80	22,423.02	0.0000	4.3300	50.0000	0.0000	(2.6574)	(0.3114)	0.0000	1	(2.9688)	01/06/2025
600835.SH	12/26/2024	SDB3260122947	2,100.00	2.6073	5,395.00	5,475.39	0.0000	4.3300	50.0000	0.0000	(0.6489)	(0.0760)	0.0000	1	(0.7249)	01/06/2025
600835.SH	12/26/2024	SDB3260122947	1,200.00	2.6073	3,082.86	3,128.79	0.0000	4.3300	50.0000	0.0000	(0.3708)	(0.0435)	0.0000	1	(0.4143)	01/06/2025
600835.SH	12/24/2024	SDB3260122947	9,300.00	2.6073	23,892.13	24,248.15	0.0000	4.3300	50.0000	0.0000	(5.7474)	(0.6736)	0.0000	2	(6.4209)	01/06/2025
600835.SH	12/24/2024	SDB3260122947	200.00	2.6073	513.81	521.47	0.0000	4.3300	50.0000	0.0000	(0.1236)	(0.0145)	0.0000	2	(0.1381)	01/06/2025
600835.SH	12/24/2024	SDB3260122947	2,500.00	2.6073	6,422.62	6,518.32	0.0000	4.3300	50.0000	0.0000	(1.5450)	(0.1811)	0.0000	2	(1.7261)	01/06/2025
600835.SH	12/24/2024	SDB3260122947	18,300.00	2.6073	47,013.54	47,714.10	0.0000	4.3300	50.0000	0.0000	(11.3094)	(1.3254)	0.0000	2	(12.6348)	01/06/2025
600835.SH	12/24/2024	SDB3260122947	7,400.00	2.6073	19,010.94	19,294.23	0.0000	4.3300	50.0000	0.0000	(4.5732)	(0.5360)	0.0000	2	(5.1091)	01/06/2025
600835.SH	12/24/2024	SDB3260122947	10,100.00	2.6073	25,947.36	26,334.01	0.0000	4.3300	50.0000	0.0000	(6.2418)	(0.7315)	0.0000	2	(6.9733)	01/06/2025
600835.SH	12/24/2024	SDB3260122947	4,300.00	2.6073	11,046.90	11,211.51	0.0000	4.3300	50.0000	0.0000	(2.6574)	(0.3114)	0.0000	2	(2.9688)	01/06/2025
600835.SH	12/24/2024	SDB3260122947	1,000.00	2.6073	2,569.05	2,607.33	0.0000	4.3300	50.0000	0.0000	(0.6180)	(0.0724)	0.0000	2	(0.6904)	01/06/2025
600835.SH	12/24/2024	SDB3260122947	2,400.00	2.6073	6,165.71	6,257.59	0.0000	4.3300	50.0000	0.0000	(1.4832)	(0.1738)	0.0000	2	(1.6570)	01/06/2025
600835.SH	12/24/2024	SDB3260122947	800.00	2.6073	2,055.24	2,085.86	0.0000	4.3300	50.0000	0.0000	(0.4944)	(0.0579)	0.0000	2	(0.5523)	01/06/2025
600835.SH	12/24/2024	SDB3260122947	7,100.00	2.6073	18,240.23	18,512.03	0.0000	4.3300	50.0000	0.0000	(4.3878)	(0.5142)	0.0000	2	(4.9020)	01/06/2025
600835.SH	12/24/2024	SDB3260122947	3,700.00	2.6073	9,505.47	9,647.11	0.0000	4.3300	50.0000	0.0000	(2.2866)	(0.2680)	0.0000	2	(2.5546)	01/06/2025
600835.SH	12/24/2024	SDB3260122947	2,400.00	2.6073	6,165.71	6,257.59	0.0000	4.3300	50.0000	0.0000	(1.4832)	(0.1738)	0.0000	2	(1.6570)	01/06/2025
600835.SH	12/24/2024	SDB3260122947	1,100.00	2.6073	2,825.95	2,868.06	0.0000	4.3300	50.0000	0.0000	(0.6798)	(0.0797)	0.0000	2	(0.7595)	01/06/2025
600835.SH	12/24/2024	SDB3260122947	1,500.00	2.6073	3,853.57	3,910.99	0.0000	4.3300	50.0000	0.0000	(0.9270)	(0.1086)	0.0000	2	(1.0356)	01/06/2025
600835.SH	12/24/2024	SDB3260122947	8,600.00	2.6073	22,093.80	22,423.02	0.0000	4.3300	50.0000	0.0000	(5.3148)	(0.6229)	0.0000	2	(5.9376)	01/06/2025
600835.SH	12/24/2024	SDB3260122947	2,100.00	2.6073	5,395.00	5,475.39	0.0000	4.3300	50.0000	0.0000	(1.2978)	(0.1521)	0.0000	2	(1.4499)	01/06/2025
600835.SH	12/24/2024	SDB3260122947	1,200.00	2.6073	3,082.86	3,128.79	0.0000	4.3300	50.0000	0.0000	(0.7416)	(0.0869)	0.0000	2	(0.8285)	01/06/2025
600835.SH	12/23/2024	SDB3260122947	9,300.00	2.6048	23,892.13	24,224.59	0.0000	4.3300	50.0000	0.0000	(2.8737)	(0.3365)	0.0000	1	(3.2101)	01/06/2025
600835.SH	12/23/2024	SDB3260122947	200.00	2.6048	513.81	520.96	0.0000	4.3300	50.0000	0.0000	(0.0618)	(0.0072)	0.0000	1	(0.0690)	01/06/2025
600835.SH	12/23/2024	SDB3260122947	2,500.00	2.6048	6,422.62	6,511.99	0.0000	4.3300	50.0000	0.0000	(0.7725)	(0.0904)	0.0000	1	(0.8629)	01/06/2025
600835.SH	12/23/2024	SDB3260122947	18,300.00	2.6048	47,013.54	47,667.75	0.0000	4.3300	50.0000	0.0000	(5.6547)	(0.6621)	0.0000	1	(6.3167)	01/06/2025
600835.SH	12/23/2024	SDB3260122947	7,400.00	2.6048	19,010.94	19,275.48	0.0000	4.3300	50.0000	0.0000	(2.2866)	(0.2677)	0.0000	1	(2.5543)	01/06/2025
600835.SH	12/23/2024	SDB3260122947	10,100.00	2.6048	25,947.36	26,308.43	0.0000	4.3300	50.0000	0.0000	(3.1209)	(0.3654)	0.0000	1	(3.4863)	01/06/2025
600835.SH	12/23/2024	SDB3260122947	4,300.00	2.6048	11,046.90	11,200.62	0.0000	4.3300	50.0000	0.0000	(1.3287)	(0.1556)	0.0000	1	(1.4843)	01/06/2025
600835.SH	12/23/2024	SDB3260122947	1,000.00	2.6048	2,569.05	2,604.80	0.0000	4.3300	50.0000	0.0000	(0.3090)	(0.0362)	0.0000	1	(0.3452)	01/06/2025
600835.SH	12/23/2024	SDB3260122947	2,400.00	2.6048	6,165.71	6,251.51	0.0000	4.3300	50.0000	0.0000	(0.7416)	(0.0868)	0.0000	1	(0.8284)	01/06/2025
600835.SH	12/23/2024	SDB3260122947	800.00	2.6048	2,055.24	2,083.84	0.0000	4.3300	50.0000	0.0000	(0.2472)	(0.0289)	0.0000	1	(0.2761)	01/06/2025
600835.SH	12/23/2024	SDB3260122947	7,100.00	2.6048	18,240.23	18,494.04	0.0000	4.3300	50.0000	0.0000	(2.1939)	(0.2569)	0.0000	1	(2.4508)	01/06/2025
600835.SH	12/23/2024	SDB3260122947	3,700.00	2.6048	9,505.47	9,637.74	0.0000	4.3300	50.0000	0.0000	(1.1433)	(0.1339)	0.0000	1	(1.2772)	01/06/2025
600835.SH	12/23/2024	SDB3260122947	2,400.00	2.6048	6,165.71	6,251.51	0.0000	4.3300	50.0000	0.0000	(0.7416)	(0.0868)	0.0000	1	(0.8284)	01/06/2025
600835.SH	12/23/2024	SDB3260122947	1,100.00	2.6048	2,825.95	2,865.27	0.0000	4.3300	50.0000	0.0000	(0.3399)	(0.0398)	0.0000	1	(0.3797)	01/06/2025
600835.SH	12/23/2024	SDB3260122947	1,500.00	2.6048	3,853.57	3,907.19	0.0000	4.3300	50.0000	0.0000	(0.4635)	(0.0543)	0.0000	1	(0.5178)	01/06/2025
600835.SH	12/23/2024	SDB3260122947	8,600.00	2.6048	22,093.80	22,401.24	0.0000	4.3300	50.0000	0.0000	(2.6574)	(0.3111)	0.0000	1	(2.9685)	01/06/2025
600835.SH	12/23/2024	SDB3260122947	2,100.00	2.6048	5,395.00	5,470.07	0.0000	4.3300	50.0000	0.0000	(0.6489)	(0.0760)	0.0000	1	(0.7249)	01/06/2025
600835.SH	12/23/2024	SDB3260122947	1,200.00	2.6048	3,082.86	3,125.75	0.0000	4.3300	50.0000	0.0000	(0.3708)	(0.0434)	0.0000	1	(0.4142)	01/06/2025
600835.SH	12/20/2024	SDB3260122947	9,300.00	2.6454	23,892.13	24,602.00	0.0000	4.3300	50.0000	0.0000	(8.6211)	(1.0251)	0.0000	3	(9.6462)	01/06/2025
600835.SH	12/20/2024	SDB3260122947	200.00	2.6454	513.81	529.08	0.0000	4.3300	50.0000	0.0000	(0.1854)	(0.0220)	0.0000	3	(0.2074)	01/06/2025
600835.SH	12/20/2024	SDB3260122947	2,500.00	2.6454	6,422.62	6,613.55	0.0000	4.3300	50.0000	0.0000	(2.3175)	(0.2756)	0.0000	3	(2.5931)	01/06/2025
600835.SH	12/20/2024	SDB3260122947	18,300.00	2.6454	47,013.54	48,411.17	0.0000	4.3300	50.0000	0.0000	(16.9641)	(2.0171)	0.0000	3	(18.9812)	01/06/2025
600835.SH	12/20/2024	SDB3260122947	7,400.00	2.6454	19,010.94	19,576.10	0.0000	4.3300	50.0000	0.0000	(6.8598)	(0.8157)	0.0000	3	(7.6755)	01/06/2025
600835.SH	12/20/2024	SDB3260122947	10,100.00	2.6454	25,947.36	26,718.73	0.0000	4.3300	50.0000	0.0000	(9.3627)	(1.1133)	0.0000	3	(10.4760)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHANGHAI MECH & ENGN IND CO., *LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600835.SH	12/20/2024	SDB3260122947	4,300.00	2.6454	11,046.90	11,375.30	0.0000	4.3300	50.0000	0.0000	(3.9861)	(0.4740)	0.0000	3	(4.4601)	01/06/2025
600835.SH	12/20/2024	SDB3260122947	1,000.00	2.6454	2,569.05	2,645.42	0.0000	4.3300	50.0000	0.0000	(0.9270)	(0.1102)	0.0000	3	(1.0372)	01/06/2025
600835.SH	12/20/2024	SDB3260122947	2,400.00	2.6454	6,165.71	6,349.01	0.0000	4.3300	50.0000	0.0000	(2.2248)	(0.2645)	0.0000	3	(2.4893)	01/06/2025
600835.SH	12/20/2024	SDB3260122947	800.00	2.6454	2,055.24	2,116.34	0.0000	4.3300	50.0000	0.0000	(0.7416)	(0.0882)	0.0000	3	(0.8298)	01/06/2025
600835.SH	12/20/2024	SDB3260122947	7,100.00	2.6454	18,240.23	18,782.47	0.0000	4.3300	50.0000	0.0000	(6.5817)	(0.7826)	0.0000	3	(7.3643)	01/06/2025
600835.SH	12/20/2024	SDB3260122947	3,700.00	2.6454	9,505.47	9,788.05	0.0000	4.3300	50.0000	0.0000	(3.4299)	(0.4078)	0.0000	3	(3.8377)	01/06/2025
600835.SH	12/20/2024	SDB3260122947	2,400.00	2.6454	6,165.71	6,349.01	0.0000	4.3300	50.0000	0.0000	(2.2248)	(0.2645)	0.0000	3	(2.4893)	01/06/2025
600835.SH	12/20/2024	SDB3260122947	1,100.00	2.6454	2,825.95	2,909.96	0.0000	4.3300	50.0000	0.0000	(1.0197)	(0.1212)	0.0000	3	(1.1409)	01/06/2025
600835.SH	12/20/2024	SDB3260122947	1,500.00	2.6454	3,853.57	3,968.13	0.0000	4.3300	50.0000	0.0000	(1.3905)	(0.1653)	0.0000	3	(1.5558)	01/06/2025
600835.SH	12/20/2024	SDB3260122947	8,800.00	2.6454	22,093.80	22,750.60	0.0000	4.3300	50.0000	0.0000	(7.9722)	(0.9479)	0.0000	3	(8.9201)	01/06/2025
600835.SH	12/20/2024	SDB3260122947	2,100.00	2.6454	5,395.00	5,555.38	0.0000	4.3300	50.0000	0.0000	(1.9467)	(0.2315)	0.0000	3	(2.1782)	01/06/2025
600835.SH	12/20/2024	SDB3260122947	1,200.00	2.6454	3,082.86	3,174.50	0.0000	4.3300	50.0000	0.0000	(1.1124)	(0.1323)	0.0000	3	(1.2447)	01/06/2025
600835.SH	12/19/2024	SDB3260122947	9,300.00	2.7170	23,892.13	25,268.44	0.0000	4.5800	50.0000	0.0000	(3.0396)	(0.3510)	0.0000	1	(3.3906)	01/06/2025
600835.SH	12/19/2024	SDB3260122947	200.00	2.7170	513.81	543.41	0.0000	4.5800	50.0000	0.0000	(0.0654)	(0.0075)	0.0000	1	(0.0729)	01/06/2025
600835.SH	12/19/2024	SDB3260122947	2,500.00	2.7170	6,422.62	6,792.59	0.0000	4.5800	50.0000	0.0000	(0.8171)	(0.0943)	0.0000	1	(0.9114)	01/06/2025
600835.SH	12/19/2024	SDB3260122947	18,300.00	2.7170	47,013.54	49,721.78	0.0000	4.5800	50.0000	0.0000	(5.9812)	(0.6906)	0.0000	1	(6.6717)	01/06/2025
600835.SH	12/19/2024	SDB3260122947	7,400.00	2.7170	19,010.94	20,106.07	0.0000	4.5800	50.0000	0.0000	(2.4186)	(0.2793)	0.0000	1	(2.6979)	01/06/2025
600835.SH	12/19/2024	SDB3260122947	10,100.00	2.7170	25,947.36	27,442.07	0.0000	4.5800	50.0000	0.0000	(3.3011)	(0.3811)	0.0000	1	(3.6822)	01/06/2025
600835.SH	12/19/2024	SDB3260122947	4,300.00	2.7170	11,046.90	11,683.26	0.0000	4.5800	50.0000	0.0000	(1.4054)	(0.1623)	0.0000	1	(1.5677)	01/06/2025
600835.SH	12/19/2024	SDB3260122947	1,000.00	2.7170	2,569.05	2,717.04	0.0000	4.5800	50.0000	0.0000	(0.3268)	(0.0377)	0.0000	1	(0.3646)	01/06/2025
600835.SH	12/19/2024	SDB3260122947	2,400.00	2.7170	6,165.71	6,520.89	0.0000	4.5800	50.0000	0.0000	(0.7844)	(0.0906)	0.0000	1	(0.8750)	01/06/2025
600835.SH	12/19/2024	SDB3260122947	800.00	2.7170	2,055.24	2,173.63	0.0000	4.5800	50.0000	0.0000	(0.2615)	(0.0302)	0.0000	1	(0.2917)	01/06/2025
600835.SH	12/19/2024	SDB3260122947	7,100.00	2.7170	18,240.23	19,290.96	0.0000	4.5800	50.0000	0.0000	(2.3206)	(0.2679)	0.0000	1	(2.5885)	01/06/2025
600835.SH	12/19/2024	SDB3260122947	3,700.00	2.7170	9,505.47	10,053.04	0.0000	4.5800	50.0000	0.0000	(1.2093)	(0.1396)	0.0000	1	(1.3489)	01/06/2025
600835.SH	12/19/2024	SDB3260122947	2,400.00	2.7170	6,165.71	6,520.89	0.0000	4.5800	50.0000	0.0000	(0.7844)	(0.0906)	0.0000	1	(0.8750)	01/06/2025
600835.SH	12/19/2024	SDB3260122947	1,100.00	2.7170	2,825.95	2,988.74	0.0000	4.5800	50.0000	0.0000	(0.3595)	(0.0415)	0.0000	1	(0.4010)	01/06/2025
600835.SH	12/19/2024	SDB3260122947	1,500.00	2.7170	3,853.57	4,075.56	0.0000	4.5800	50.0000	0.0000	(0.4903)	(0.0566)	0.0000	1	(0.5469)	01/06/2025
600835.SH	12/19/2024	SDB3260122947	8,600.00	2.7170	22,093.80	23,366.52	0.0000	4.5800	50.0000	0.0000	(2.8108)	(0.3245)	0.0000	1	(3.1354)	01/06/2025
600835.SH	12/19/2024	SDB3260122947	2,100.00	2.7170	5,395.00	5,705.78	0.0000	4.5800	50.0000	0.0000	(0.6864)	(0.0792)	0.0000	1	(0.7656)	01/06/2025
600835.SH	12/19/2024	SDB3260122947	1,200.00	2.7170	3,082.86	3,260.44	0.0000	4.5800	50.0000	0.0000	(0.3922)	(0.0453)	0.0000	1	(0.4375)	01/06/2025
600835.SH	12/18/2024	SDB3260122947	9,300.00	2.7783	23,892.13	25,838.12	0.0000	4.5800	50.0000	0.0000	(3.0396)	(0.3589)	0.0000	1	(3.3985)	01/06/2025
600835.SH	12/18/2024	SDB3260122947	200.00	2.7783	513.81	555.66	0.0000	4.5800	50.0000	0.0000	(0.0654)	(0.0077)	0.0000	1	(0.0731)	01/06/2025
600835.SH	12/18/2024	SDB3260122947	2,500.00	2.7783	6,422.62	6,945.73	0.0000	4.5800	50.0000	0.0000	(0.8171)	(0.0965)	0.0000	1	(0.9136)	01/06/2025
600835.SH	12/18/2024	SDB3260122947	18,300.00	2.7783	47,013.54	50,842.74	0.0000	4.5800	50.0000	0.0000	(5.9812)	(0.7061)	0.0000	1	(6.6873)	01/06/2025
600835.SH	12/18/2024	SDB3260122947	7,400.00	2.7783	19,010.94	20,559.36	0.0000	4.5800	50.0000	0.0000	(2.4186)	(0.2855)	0.0000	1	(2.7042)	01/06/2025
600835.SH	12/18/2024	SDB3260122947	10,100.00	2.7783	25,947.36	28,060.75	0.0000	4.5800	50.0000	0.0000	(3.3011)	(0.3897)	0.0000	1	(3.6908)	01/06/2025
600835.SH	12/18/2024	SDB3260122947	4,300.00	2.7783	11,046.90	11,946.66	0.0000	4.5800	50.0000	0.0000	(1.4054)	(0.1659)	0.0000	1	(1.5713)	01/06/2025
600835.SH	12/18/2024	SDB3260122947	1,000.00	2.7783	2,569.05	2,778.29	0.0000	4.5800	50.0000	0.0000	(0.3268)	(0.0386)	0.0000	1	(0.3654)	01/06/2025
600835.SH	12/18/2024	SDB3260122947	2,400.00	2.7783	6,165.71	6,667.90	0.0000	4.5800	50.0000	0.0000	(0.7844)	(0.0926)	0.0000	1	(0.8770)	01/06/2025
600835.SH	12/18/2024	SDB3260122947	800.00	2.7783	2,055.24	2,222.63	0.0000	4.5800	50.0000	0.0000	(0.2615)	(0.0309)	0.0000	1	(0.2923)	01/06/2025
600835.SH	12/18/2024	SDB3260122947	7,100.00	2.7783	18,240.23	19,725.87	0.0000	4.5800	50.0000	0.0000	(2.3206)	(0.2740)	0.0000	1	(2.5945)	01/06/2025
600835.SH	12/18/2024	SDB3260122947	3,700.00	2.7783	9,505.47	10,279.68	0.0000	4.5800	50.0000	0.0000	(1.2093)	(0.1428)	0.0000	1	(1.3521)	01/06/2025
600835.SH	12/18/2024	SDB3260122947	2,400.00	2.7783	6,165.71	6,667.90	0.0000	4.5800	50.0000	0.0000	(0.7844)	(0.0926)	0.0000	1	(0.8770)	01/06/2025
600835.SH	12/18/2024	SDB3260122947	1,100.00	2.7783	2,825.95	3,056.12	0.0000	4.5800	50.0000	0.0000	(0.3595)	(0.0424)	0.0000	1	(0.4020)	01/06/2025
600835.SH	12/18/2024	SDB3260122947	1,500.00	2.7783	3,853.57	4,167.44	0.0000	4.5800	50.0000	0.0000	(0.4903)	(0.0579)	0.0000	1	(0.5481)	01/06/2025
600835.SH	12/18/2024	SDB3260122947	8,600.00	2.7783	22,093.80	23,893.31	0.0000	4.5800	50.0000	0.0000	(2.8108)	(0.3319)	0.0000	1	(3.1427)	01/06/2025
600835.SH	12/18/2024	SDB3260122947	2,100.00	2.7783	5,395.00	5,834.41	0.0000	4.5800	50.0000	0.0000	(0.6864)	(0.0810)	0.0000	1	(0.7674)	01/06/2025
600835.SH	12/18/2024	SDB3260122947	1,200.00	2.7783	3,082.86	3,333.95	0.0000	4.5800	50.0000	0.0000	(0.3922)	(0.0463)	0.0000	1	(0.4385)	01/06/2025
600835.SH	12/17/2024	SDB3260122947	9,300.00	2.9108	23,892.13	27,070.04	0.0000	4.5800	50.0000	0.0000	(3.0396)	(0.3760)	0.0000	1	(3.4156)	01/06/2025
600835.SH	12/17/2024	SDB3260122947	200.00	2.9108	513.81	582.15	0.0000	4.5800	50.0000	0.0000	(0.0654)	(0.0081)	0.0000	1	(0.0735)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHANGHAI MECH & ENGN IND CO., *LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600835.SH	12/17/2024	SDB3260122947	2,500.00	2.9108	6,422.62	7,276.89	0.0000	4.5800	50.0000	0.0000	(0.8171)	(0.1011)	0.0000	1	(0.9182)	01/06/2025
600835.SH	12/17/2024	SDB3260122947	18,300.00	2.9108	47,013.54	53,266.85	0.0000	4.5800	50.0000	0.0000	(5.9812)	(0.7398)	0.0000	1	(6.7210)	01/06/2025
600835.SH	12/17/2024	SDB3260122947	7,400.00	2.9108	19,010.94	21,539.60	0.0000	4.5800	50.0000	0.0000	(2.4186)	(0.2992)	0.0000	1	(2.7178)	01/06/2025
600835.SH	12/17/2024	SDB3260122947	10,100.00	2.9108	25,947.36	29,398.65	0.0000	4.5800	50.0000	0.0000	(3.3011)	(0.4083)	0.0000	1	(3.7094)	01/06/2025
600835.SH	12/17/2024	SDB3260122947	4,300.00	2.9108	11,046.90	12,516.26	0.0000	4.5800	50.0000	0.0000	(1.4054)	(0.1738)	0.0000	1	(1.5792)	01/06/2025
600835.SH	12/17/2024	SDB3260122947	1,000.00	2.9108	2,569.05	2,910.76	0.0000	4.5800	50.0000	0.0000	(0.3268)	(0.0404)	0.0000	1	(0.3673)	01/06/2025
600835.SH	12/17/2024	SDB3260122947	2,400.00	2.9108	6,165.71	6,985.82	0.0000	4.5800	50.0000	0.0000	(0.7844)	(0.0970)	0.0000	1	(0.8814)	01/06/2025
600835.SH	12/17/2024	SDB3260122947	800.00	2.9108	2,055.24	2,328.61	0.0000	4.5800	50.0000	0.0000	(0.2615)	(0.0323)	0.0000	1	(0.2938)	01/06/2025
600835.SH	12/17/2024	SDB3260122947	7,100.00	2.9108	18,240.23	20,666.37	0.0000	4.5800	50.0000	0.0000	(2.3206)	(0.2870)	0.0000	1	(2.6076)	01/06/2025
600835.SH	12/17/2024	SDB3260122947	3,700.00	2.9108	9,505.47	10,769.80	0.0000	4.5800	50.0000	0.0000	(1.2093)	(0.1496)	0.0000	1	(1.3589)	01/06/2025
600835.SH	12/17/2024	SDB3260122947	2,400.00	2.9108	6,165.71	6,985.82	0.0000	4.5800	50.0000	0.0000	(0.7844)	(0.0970)	0.0000	1	(0.8814)	01/06/2025
600835.SH	12/17/2024	SDB3260122947	1,100.00	2.9108	2,825.95	3,201.83	0.0000	4.5800	50.0000	0.0000	(0.3595)	(0.0445)	0.0000	1	(0.4040)	01/06/2025
600835.SH	12/17/2024	SDB3260122947	1,500.00	2.9108	3,853.57	4,366.14	0.0000	4.5800	50.0000	0.0000	(0.4903)	(0.0606)	0.0000	1	(0.5509)	01/06/2025
600835.SH	12/17/2024	SDB3260122947	8,600.00	2.9108	22,093.80	25,032.51	0.0000	4.5800	50.0000	0.0000	(2.8108)	(0.3477)	0.0000	1	(3.1585)	01/06/2025
600835.SH	12/17/2024	SDB3260122947	2,100.00	2.9108	5,395.00	6,112.59	0.0000	4.5800	50.0000	0.0000	(0.6864)	(0.0849)	0.0000	1	(0.7713)	01/06/2025
600835.SH	12/17/2024	SDB3260122947	1,200.00	2.9108	3,082.86	3,492.91	0.0000	4.5800	50.0000	0.0000	(0.3922)	(0.0485)	0.0000	1	(0.4407)	01/06/2025
600835.SH	12/16/2024	SDB3260122947	9,300.00	3.0303	23,892.13	28,182.01	0.0000	4.5800	50.0000	0.0000	(3.0396)	(0.3914)	0.0000	1	(3.4310)	01/06/2025
600835.SH	12/16/2024	SDB3260122947	200.00	3.0303	513.81	606.06	0.0000	4.5800	50.0000	0.0000	(0.0654)	(0.0084)	0.0000	1	(0.0738)	01/06/2025
600835.SH	12/16/2024	SDB3260122947	2,500.00	3.0303	6,422.62	7,575.81	0.0000	4.5800	50.0000	0.0000	(0.8171)	(0.1052)	0.0000	1	(0.9223)	01/06/2025
600835.SH	12/16/2024	SDB3260122947	18,300.00	3.0303	47,013.54	55,454.93	0.0000	4.5800	50.0000	0.0000	(5.9812)	(0.7702)	0.0000	1	(6.7514)	01/06/2025
600835.SH	12/16/2024	SDB3260122947	7,400.00	3.0303	19,010.94	22,424.40	0.0000	4.5800	50.0000	0.0000	(2.4186)	(0.3114)	0.0000	1	(2.7301)	01/06/2025
600835.SH	12/16/2024	SDB3260122947	10,100.00	3.0303	25,947.36	30,606.27	0.0000	4.5800	50.0000	0.0000	(3.3011)	(0.4251)	0.0000	1	(3.7262)	01/06/2025
600835.SH	12/16/2024	SDB3260122947	4,300.00	3.0303	11,046.90	13,030.39	0.0000	4.5800	50.0000	0.0000	(1.4054)	(0.1810)	0.0000	1	(1.5864)	01/06/2025
600835.SH	12/16/2024	SDB3260122947	1,000.00	3.0303	2,569.05	3,030.32	0.0000	4.5800	50.0000	0.0000	(0.3268)	(0.0421)	0.0000	1	(0.3689)	01/06/2025
600835.SH	12/16/2024	SDB3260122947	2,400.00	3.0303	6,165.71	7,272.78	0.0000	4.5800	50.0000	0.0000	(0.7844)	(0.1010)	0.0000	1	(0.8854)	01/06/2025
600835.SH	12/16/2024	SDB3260122947	800.00	3.0303	2,055.24	2,424.26	0.0000	4.5800	50.0000	0.0000	(0.2615)	(0.0337)	0.0000	1	(0.2951)	01/06/2025
600835.SH	12/16/2024	SDB3260122947	7,100.00	3.0303	18,240.23	21,515.30	0.0000	4.5800	50.0000	0.0000	(2.3206)	(0.2988)	0.0000	1	(2.6194)	01/06/2025
600835.SH	12/16/2024	SDB3260122947	11,600.00	3.0303	29,800.93	35,151.76	0.0000	4.5800	50.0000	0.0000	(3.7913)	(0.4882)	0.0000	1	(4.2796)	01/06/2025
600835.SH	12/16/2024	SDB3260122947	3,700.00	3.0303	9,505.47	11,212.20	0.0000	4.5800	50.0000	0.0000	(1.2093)	(0.1557)	0.0000	1	(1.3650)	01/06/2025
600835.SH	12/16/2024	SDB3260122947	2,400.00	3.0303	6,165.71	7,272.78	0.0000	4.5800	50.0000	0.0000	(0.7844)	(0.1010)	0.0000	1	(0.8854)	01/06/2025
600835.SH	12/16/2024	SDB3260122947	1,100.00	3.0303	2,825.95	3,333.36	0.0000	4.5800	50.0000	0.0000	(0.3595)	(0.0463)	0.0000	1	(0.4058)	01/06/2025
600835.SH	12/16/2024	SDB3260122947	1,500.00	3.0303	3,853.57	4,545.49	0.0000	4.5800	50.0000	0.0000	(0.4903)	(0.0631)	0.0000	1	(0.5534)	01/06/2025
600835.SH	12/16/2024	SDB3260122947	8,600.00	3.0303	22,093.80	26,060.79	0.0000	4.5800	50.0000	0.0000	(2.8108)	(0.3620)	0.0000	1	(3.1728)	01/06/2025
600835.SH	12/16/2024	SDB3260122947	2,100.00	3.0303	5,395.00	6,363.68	0.0000	4.5800	50.0000	0.0000	(0.6864)	(0.0884)	0.0000	1	(0.7747)	01/06/2025
600835.SH	12/16/2024	SDB3260122947	1,200.00	3.0303	3,082.86	3,636.39	0.0000	4.5800	50.0000	0.0000	(0.3922)	(0.0505)	0.0000	1	(0.4427)	01/06/2025
600835.SH	12/13/2024	SDB3260122947	9,300.00	2.7983	23,892.13	26,023.95	0.0000	4.5800	50.0000	0.0000	(9.1188)	(1.0843)	0.0000	3	(10.2032)	01/06/2025
600835.SH	12/13/2024	SDB3260122947	200.00	2.7983	513.81	559.65	0.0000	4.5800	50.0000	0.0000	(0.1961)	(0.0233)	0.0000	3	(0.2194)	01/06/2025
600835.SH	12/13/2024	SDB3260122947	2,500.00	2.7983	6,422.62	6,995.69	0.0000	4.5800	50.0000	0.0000	(2.4513)	(0.2915)	0.0000	3	(2.7428)	01/06/2025
600835.SH	12/13/2024	SDB3260122947	18,300.00	2.7983	47,013.54	51,208.41	0.0000	4.5800	50.0000	0.0000	(17.9435)	(2.1337)	0.0000	3	(20.0772)	01/06/2025
600835.SH	12/13/2024	SDB3260122947	7,400.00	2.7983	19,010.94	20,707.23	0.0000	4.5800	50.0000	0.0000	(7.2558)	(0.8628)	0.0000	3	(8.1186)	01/06/2025
600835.SH	12/13/2024	SDB3260122947	10,100.00	2.7983	25,947.36	28,262.57	0.0000	4.5800	50.0000	0.0000	(9.9032)	(1.1776)	0.0000	3	(11.0809)	01/06/2025
600835.SH	12/13/2024	SDB3260122947	4,300.00	2.7983	11,046.90	12,032.58	0.0000	4.5800	50.0000	0.0000	(4.2162)	(0.5014)	0.0000	3	(4.7176)	01/06/2025
600835.SH	12/13/2024	SDB3260122947	1,000.00	2.7983	2,569.05	2,798.27	0.0000	4.5800	50.0000	0.0000	(0.9805)	(0.1166)	0.0000	3	(1.0971)	01/06/2025
600835.SH	12/13/2024	SDB3260122947	2,400.00	2.7983	6,165.71	6,715.86	0.0000	4.5800	50.0000	0.0000	(2.3532)	(0.2798)	0.0000	3	(2.6331)	01/06/2025
600835.SH	12/13/2024	SDB3260122947	800.00	2.7983	2,055.24	2,238.62	0.0000	4.5800	50.0000	0.0000	(0.7844)	(0.0933)	0.0000	3	(0.8777)	01/06/2025
600835.SH	12/13/2024	SDB3260122947	7,100.00	2.7983	18,240.23	19,867.75	0.0000	4.5800	50.0000	0.0000	(6.9617)	(0.8278)	0.0000	3	(7.7895)	01/06/2025
600835.SH	12/13/2024	SDB3260122947	11,600.00	2.7983	29,800.93	32,459.98	0.0000	4.5800	50.0000	0.0000	(11.3740)	(1.3525)	0.0000	3	(12.7265)	01/06/2025
600835.SH	12/13/2024	SDB3260122947	3,700.00	2.7983	9,505.47	10,353.61	0.0000	4.5800	50.0000	0.0000	(3.6279)	(0.4314)	0.0000	3	(4.0593)	01/06/2025
600835.SH	12/13/2024	SDB3260122947	2,400.00	2.7983	6,165.71	6,715.86	0.0000	4.5800	50.0000	0.0000	(2.3532)	(0.2798)	0.0000	3	(2.6331)	01/06/2025
600835.SH	12/13/2024	SDB3260122947	1,100.00	2.7983	2,825.95	3,078.10	0.0000	4.5800	50.0000	0.0000	(1.0786)	(0.1283)	0.0000	3	(1.2068)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHANGHAI MECH & ENGN IND CO., *LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600835.SH	12/13/2024	SDB3260122947	1,500.00	2.7983	3,853.57	4,197.41	0.0000	4.5800	50.0000	0.0000	(1.4708)	(0.1749)	0.0000	3	(1.6457)	01/06/2025
600835.SH	12/13/2024	SDB3260122947	8,600.00	2.7983	22,093.80	24,065.16	0.0000	4.5800	50.0000	0.0000	(8.4325)	(1.0027)	0.0000	3	(9.4352)	01/06/2025
600835.SH	12/13/2024	SDB3260122947	2,100.00	2.7983	5,395.00	5,876.38	0.0000	4.5800	50.0000	0.0000	(2.0591)	(0.2448)	0.0000	3	(2.3039)	01/06/2025
600835.SH	12/13/2024	SDB3260122947	1,200.00	2.7983	3,082.86	3,357.93	0.0000	4.5800	50.0000	0.0000	(1.1766)	(0.1399)	0.0000	3	(1.3165)	01/06/2025
600835.SH	12/12/2024	SDB3260122947	9,300.00	2.7840	23,892.13	25,891.08	0.0000	4.5800	50.0000	0.0000	(3.0396)	(0.3596)	0.0000	1	(3.3992)	01/06/2025
600835.SH	12/12/2024	SDB3260122947	200.00	2.7840	513.81	556.80	0.0000	4.5800	50.0000	0.0000	(0.0654)	(0.0077)	0.0000	1	(0.0731)	01/06/2025
600835.SH	12/12/2024	SDB3260122947	2,500.00	2.7840	6,422.62	6,959.97	0.0000	4.5800	50.0000	0.0000	(0.8171)	(0.0967)	0.0000	1	(0.9138)	01/06/2025
600835.SH	12/12/2024	SDB3260122947	18,300.00	2.7840	47,013.54	50,946.96	0.0000	4.5800	50.0000	0.0000	(5.9812)	(0.7076)	0.0000	1	(6.6888)	01/06/2025
600835.SH	12/12/2024	SDB3260122947	7,400.00	2.7840	19,010.94	20,601.50	0.0000	4.5800	50.0000	0.0000	(2.4186)	(0.2861)	0.0000	1	(2.7047)	01/06/2025
600835.SH	12/12/2024	SDB3260122947	10,100.00	2.7840	25,947.36	28,118.27	0.0000	4.5800	50.0000	0.0000	(3.3011)	(0.3905)	0.0000	1	(3.6916)	01/06/2025
600835.SH	12/12/2024	SDB3260122947	4,300.00	2.7840	11,046.90	11,971.14	0.0000	4.5800	50.0000	0.0000	(1.4054)	(0.1663)	0.0000	1	(1.5717)	01/06/2025
600835.SH	12/12/2024	SDB3260122947	1,000.00	2.7840	2,569.05	2,783.99	0.0000	4.5800	50.0000	0.0000	(0.3268)	(0.0387)	0.0000	1	(0.3655)	01/06/2025
600835.SH	12/12/2024	SDB3260122947	2,400.00	2.7840	6,165.71	6,681.57	0.0000	4.5800	50.0000	0.0000	(0.7844)	(0.0928)	0.0000	1	(0.8772)	01/06/2025
600835.SH	12/12/2024	SDB3260122947	800.00	2.7840	2,055.24	2,227.19	0.0000	4.5800	50.0000	0.0000	(0.2615)	(0.0309)	0.0000	1	(0.2924)	01/06/2025
600835.SH	12/12/2024	SDB3260122947	7,100.00	2.7840	18,240.23	19,766.31	0.0000	4.5800	50.0000	0.0000	(2.3206)	(0.2745)	0.0000	1	(2.5951)	01/06/2025
600835.SH	12/12/2024	SDB3260122947	11,600.00	2.7840	29,800.93	32,294.25	0.0000	4.5800	50.0000	0.0000	(3.7913)	(0.4485)	0.0000	1	(4.2399)	01/06/2025
600835.SH	12/12/2024	SDB3260122947	3,700.00	2.7840	9,505.47	10,300.75	0.0000	4.5800	50.0000	0.0000	(1.2093)	(0.1431)	0.0000	1	(1.3524)	01/06/2025
600835.SH	12/12/2024	SDB3260122947	2,400.00	2.7840	6,165.71	6,681.57	0.0000	4.5800	50.0000	0.0000	(0.7844)	(0.0928)	0.0000	1	(0.8772)	01/06/2025
600835.SH	12/12/2024	SDB3260122947	1,100.00	2.7840	2,825.95	3,062.39	0.0000	4.5800	50.0000	0.0000	(0.3595)	(0.0425)	0.0000	1	(0.4021)	01/06/2025
600835.SH	12/12/2024	SDB3260122947	1,500.00	2.7840	3,853.57	4,175.98	0.0000	4.5800	50.0000	0.0000	(0.4903)	(0.0580)	0.0000	1	(0.5483)	01/06/2025
600835.SH	12/12/2024	SDB3260122947	8,600.00	2.7840	22,093.80	23,942.29	0.0000	4.5800	50.0000	0.0000	(2.8108)	(0.3325)	0.0000	1	(3.1434)	01/06/2025
600835.SH	12/12/2024	SDB3260122947	2,100.00	2.7840	5,395.00	5,846.37	0.0000	4.5800	50.0000	0.0000	(0.6864)	(0.0812)	0.0000	1	(0.7676)	01/06/2025
600835.SH	12/12/2024	SDB3260122947	1,200.00	2.7840	3,082.86	3,340.78	0.0000	4.5800	50.0000	0.0000	(0.3922)	(0.0464)	0.0000	1	(0.4386)	01/06/2025
600835.SH	12/11/2024	SDB3260122947	9,300.00	2.9119	23,892.13	27,080.67	0.0000	4.5800	50.0000	0.0000	(3.0396)	(0.3761)	0.0000	1	(3.4157)	01/06/2025
600835.SH	12/11/2024	SDB3260122947	200.00	2.9119	513.81	582.38	0.0000	4.5800	50.0000	0.0000	(0.0654)	(0.0081)	0.0000	1	(0.0735)	01/06/2025
600835.SH	12/11/2024	SDB3260122947	2,500.00	2.9119	6,422.62	7,279.75	0.0000	4.5800	50.0000	0.0000	(0.8171)	(0.1011)	0.0000	1	(0.9182)	01/06/2025
600835.SH	12/11/2024	SDB3260122947	18,300.00	2.9119	47,013.54	53,287.77	0.0000	4.5800	50.0000	0.0000	(5.9812)	(0.7401)	0.0000	1	(6.7213)	01/06/2025
600835.SH	12/11/2024	SDB3260122947	7,400.00	2.9119	19,010.94	21,548.06	0.0000	4.5800	50.0000	0.0000	(2.4186)	(0.2993)	0.0000	1	(2.7179)	01/06/2025
600835.SH	12/11/2024	SDB3260122947	10,100.00	2.9119	25,947.36	29,410.19	0.0000	4.5800	50.0000	0.0000	(3.3011)	(0.4085)	0.0000	1	(3.7096)	01/06/2025
600835.SH	12/11/2024	SDB3260122947	4,300.00	2.9119	11,046.90	12,521.17	0.0000	4.5800	50.0000	0.0000	(1.4054)	(0.1739)	0.0000	1	(1.5793)	01/06/2025
600835.SH	12/11/2024	SDB3260122947	1,000.00	2.9119	2,569.05	2,911.90	0.0000	4.5800	50.0000	0.0000	(0.3268)	(0.0404)	0.0000	1	(0.3673)	01/06/2025
600835.SH	12/11/2024	SDB3260122947	2,400.00	2.9119	6,165.71	6,988.56	0.0000	4.5800	50.0000	0.0000	(0.7844)	(0.0971)	0.0000	1	(0.8815)	01/06/2025
600835.SH	12/11/2024	SDB3260122947	800.00	2.9119	2,055.24	2,329.52	0.0000	4.5800	50.0000	0.0000	(0.2615)	(0.0324)	0.0000	1	(0.2938)	01/06/2025
600835.SH	12/11/2024	SDB3260122947	300.00	2.9119	770.71	873.57	0.0000	4.5800	50.0000	0.0000	(0.0981)	(0.0121)	0.0000	1	(0.1102)	01/06/2025
600835.SH	12/11/2024	SDB3260122947	7,100.00	2.9119	18,240.23	20,674.49	0.0000	4.5800	50.0000	0.0000	(2.3206)	(0.2871)	0.0000	1	(2.6077)	01/06/2025
600835.SH	12/11/2024	SDB3260122947	30,100.00	2.9119	77,328.28	87,648.19	0.0000	4.5800	50.0000	0.0000	(9.8379)	(1.2173)	0.0000	1	(11.0552)	01/06/2025
600835.SH	12/11/2024	SDB3260122947	3,700.00	2.9119	9,505.47	10,774.03	0.0000	4.5800	50.0000	0.0000	(1.2093)	(0.1496)	0.0000	1	(1.3589)	01/06/2025
600835.SH	12/11/2024	SDB3260122947	2,400.00	2.9119	6,165.71	6,988.56	0.0000	4.5800	50.0000	0.0000	(0.7844)	(0.0971)	0.0000	1	(0.8815)	01/06/2025
600835.SH	12/11/2024	SDB3260122947	1,100.00	2.9119	2,825.95	3,203.09	0.0000	4.5800	50.0000	0.0000	(0.3595)	(0.0445)	0.0000	1	(0.4040)	01/06/2025
600835.SH	12/11/2024	SDB3260122947	1,500.00	2.9119	3,853.57	4,367.85	0.0000	4.5800	50.0000	0.0000	(0.4903)	(0.0607)	0.0000	1	(0.5509)	01/06/2025
600835.SH	12/11/2024	SDB3260122947	8,600.00	2.9119	22,093.80	25,042.34	0.0000	4.5800	50.0000	0.0000	(2.8108)	(0.3478)	0.0000	1	(3.1586)	01/06/2025
600835.SH	12/11/2024	SDB3260122947	2,100.00	2.9119	5,395.00	6,114.99	0.0000	4.5800	50.0000	0.0000	(0.6864)	(0.0849)	0.0000	1	(0.7713)	01/06/2025
600835.SH	12/11/2024	SDB3260122947	1,200.00	2.9119	3,082.86	3,494.28	0.0000	4.5800	50.0000	0.0000	(0.3922)	(0.0485)	0.0000	1	(0.4407)	01/06/2025
600835.SH	12/10/2024	SDB3260122947	9,300.00	2.7819	23,892.13	25,871.68	0.0000	4.5800	50.0000	0.0000	(3.0396)	(0.3593)	0.0000	1	(3.3989)	01/06/2025
600835.SH	12/10/2024	SDB3260122947	200.00	2.7819	513.81	556.38	0.0000	4.5800	50.0000	0.0000	(0.0654)	(0.0077)	0.0000	1	(0.0731)	01/06/2025
600835.SH	12/10/2024	SDB3260122947	2,500.00	2.7819	6,422.62	6,954.75	0.0000	4.5800	50.0000	0.0000	(0.8171)	(0.0966)	0.0000	1	(0.9137)	01/06/2025
600835.SH	12/10/2024	SDB3260122947	18,300.00	2.7819	47,013.54	50,908.79	0.0000	4.5800	50.0000	0.0000	(5.9812)	(0.7071)	0.0000	1	(6.6882)	01/06/2025
600835.SH	12/10/2024	SDB3260122947	7,400.00	2.7819	19,010.94	20,586.07	0.0000	4.5800	50.0000	0.0000	(2.4186)	(0.2859)	0.0000	1	(2.7045)	01/06/2025
600835.SH	12/10/2024	SDB3260122947	10,100.00	2.7819	25,947.36	28,097.20	0.0000	4.5800	50.0000	0.0000	(3.3011)	(0.3902)	0.0000	1	(3.6913)	01/06/2025
600835.SH	12/10/2024	SDB3260122947	4,300.00	2.7819	11,046.90	11,962.17	0.0000	4.5800	50.0000	0.0000	(1.4054)	(0.1661)	0.0000	1	(1.5716)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHANGHAI MECH & ENGN IND CO., *LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600835.SH	12/10/2024	SDB3260122947	1,000.00	2.7819	2,569.05	2,781.90	0.0000	4.5800	50.0000	0.0000	(0.3268)	(0.0386)	0.0000	1	(0.3655)	01/06/2025
600835.SH	12/10/2024	SDB3260122947	2,400.00	2.7819	6,165.71	6,676.56	0.0000	4.5800	50.0000	0.0000	(0.7844)	(0.0927)	0.0000	1	(0.8771)	01/06/2025
600835.SH	12/10/2024	SDB3260122947	800.00	2.7819	2,055.24	2,225.52	0.0000	4.5800	50.0000	0.0000	(0.2615)	(0.0309)	0.0000	1	(0.2924)	01/06/2025
600835.SH	12/10/2024	SDB3260122947	5,100.00	2.7819	13,102.13	14,187.70	0.0000	4.5800	50.0000	0.0000	(1.6669)	(0.1971)	0.0000	1	(1.8639)	01/06/2025
600835.SH	12/10/2024	SDB3260122947	7,100.00	2.7819	18,240.23	19,751.50	0.0000	4.5800	50.0000	0.0000	(2.3206)	(0.2743)	0.0000	1	(2.5949)	01/06/2025
600835.SH	12/10/2024	SDB3260122947	30,100.00	2.7819	77,328.28	83,735.22	0.0000	4.5800	50.0000	0.0000	(9.8379)	(1.1630)	0.0000	1	(11.0009)	01/06/2025
600835.SH	12/10/2024	SDB3260122947	3,700.00	2.7819	9,505.47	10,293.03	0.0000	4.5800	50.0000	0.0000	(1.2093)	(0.1430)	0.0000	1	(1.3523)	01/06/2025
600835.SH	12/10/2024	SDB3260122947	2,400.00	2.7819	6,165.71	6,676.56	0.0000	4.5800	50.0000	0.0000	(0.7844)	(0.0927)	0.0000	1	(0.8771)	01/06/2025
600835.SH	12/10/2024	SDB3260122947	1,100.00	2.7819	2,825.95	3,060.09	0.0000	4.5800	50.0000	0.0000	(0.3595)	(0.0425)	0.0000	1	(0.4020)	01/06/2025
600835.SH	12/10/2024	SDB3260122947	1,500.00	2.7819	3,853.57	4,172.85	0.0000	4.5800	50.0000	0.0000	(0.4903)	(0.0580)	0.0000	1	(0.5482)	01/06/2025
600835.SH	12/10/2024	SDB3260122947	8,600.00	2.7819	22,093.80	23,924.35	0.0000	4.5800	50.0000	0.0000	(2.8108)	(0.3323)	0.0000	1	(3.1431)	01/06/2025
600835.SH	12/10/2024	SDB3260122947	2,100.00	2.7819	5,395.00	5,841.99	0.0000	4.5800	50.0000	0.0000	(0.6864)	(0.0811)	0.0000	1	(0.7675)	01/06/2025
600835.SH	12/10/2024	SDB3260122947	1,200.00	2.7819	3,082.86	3,338.28	0.0000	4.5800	50.0000	0.0000	(0.3922)	(0.0464)	0.0000	1	(0.4386)	01/06/2025
600835.SH	12/09/2024	SDB3260122947	9,300.00	2.6108	23,892.13	24,280.85	0.0000	4.5800	50.0000	0.0000	(3.0396)	(0.3372)	0.0000	1	(3.3768)	01/06/2025
600835.SH	12/09/2024	SDB3260122947	200.00	2.6108	513.81	522.17	0.0000	4.5800	50.0000	0.0000	(0.0654)	(0.0073)	0.0000	1	(0.0726)	01/06/2025
600835.SH	12/09/2024	SDB3260122947	2,500.00	2.6108	6,422.62	6,527.11	0.0000	4.5800	50.0000	0.0000	(0.8171)	(0.0907)	0.0000	1	(0.9078)	01/06/2025
600835.SH	12/09/2024	SDB3260122947	18,300.00	2.6108	47,013.54	47,778.45	0.0000	4.5800	50.0000	0.0000	(5.9812)	(0.6636)	0.0000	1	(6.6448)	01/06/2025
600835.SH	12/09/2024	SDB3260122947	7,400.00	2.6108	19,010.94	19,320.25	0.0000	4.5800	50.0000	0.0000	(2.4186)	(0.2683)	0.0000	1	(2.6870)	01/06/2025
600835.SH	12/09/2024	SDB3260122947	10,100.00	2.6108	25,947.36	26,369.52	0.0000	4.5800	50.0000	0.0000	(3.3011)	(0.3662)	0.0000	1	(3.6673)	01/06/2025
600835.SH	12/09/2024	SDB3260122947	4,300.00	2.6108	11,046.90	11,226.63	0.0000	4.5800	50.0000	0.0000	(1.4054)	(0.1559)	0.0000	1	(1.5613)	01/06/2025
600835.SH	12/09/2024	SDB3260122947	1,000.00	2.6108	2,569.05	2,610.84	0.0000	4.5800	50.0000	0.0000	(0.3268)	(0.0363)	0.0000	1	(0.3631)	01/06/2025
600835.SH	12/09/2024	SDB3260122947	2,400.00	2.6108	6,165.71	6,666.03	0.0000	4.5800	50.0000	0.0000	(0.7844)	(0.0870)	0.0000	1	(0.8714)	01/06/2025
600835.SH	12/09/2024	SDB3260122947	800.00	2.6108	2,055.24	2,088.68	0.0000	4.5800	50.0000	0.0000	(0.2615)	(0.0290)	0.0000	1	(0.2905)	01/06/2025
600835.SH	12/09/2024	SDB3260122947	5,100.00	2.6108	13,102.13	13,315.30	0.0000	4.5800	50.0000	0.0000	(1.6669)	(0.1849)	0.0000	1	(1.8518)	01/06/2025
600835.SH	12/09/2024	SDB3260122947	7,100.00	2.6108	18,240.23	18,536.99	0.0000	4.5800	50.0000	0.0000	(2.3206)	(0.2575)	0.0000	1	(2.5780)	01/06/2025
600835.SH	12/09/2024	SDB3260122947	30,100.00	2.6108	77,328.28	78,586.40	0.0000	4.5800	50.0000	0.0000	(9.8379)	(1.0915)	0.0000	1	(10.9294)	01/06/2025
600835.SH	12/09/2024	SDB3260122947	3,700.00	2.6108	9,505.47	9,660.12	0.0000	4.5800	50.0000	0.0000	(1.2093)	(0.1342)	0.0000	1	(1.3435)	01/06/2025
600835.SH	12/09/2024	SDB3260122947	2,400.00	2.6108	6,165.71	6,266.03	0.0000	4.5800	50.0000	0.0000	(0.7844)	(0.0870)	0.0000	1	(0.8714)	01/06/2025
600835.SH	12/09/2024	SDB3260122947	1,100.00	2.6108	2,825.95	2,871.93	0.0000	4.5800	50.0000	0.0000	(0.3595)	(0.0399)	0.0000	1	(0.3994)	01/06/2025
600835.SH	12/09/2024	SDB3260122947	1,500.00	2.6108	3,853.57	3,916.27	0.0000	4.5800	50.0000	0.0000	(0.4903)	(0.0544)	0.0000	1	(0.5447)	01/06/2025
600835.SH	12/09/2024	SDB3260122947	8,600.00	2.6108	22,093.80	22,453.26	0.0000	4.5800	50.0000	0.0000	(2.8108)	(0.3119)	0.0000	1	(3.1227)	01/06/2025
600835.SH	12/09/2024	SDB3260122947	2,100.00	2.6108	5,395.00	5,482.77	0.0000	4.5800	50.0000	0.0000	(0.6864)	(0.0761)	0.0000	1	(0.7625)	01/06/2025
600835.SH	12/09/2024	SDB3260122947	1,200.00	2.6108	3,082.86	3,133.01	0.0000	4.5800	50.0000	0.0000	(0.3922)	(0.0435)	0.0000	1	(0.4357)	01/06/2025
600835.SH	12/06/2024	SDB3260122947	9,300.00	2.5961	23,892.13	24,143.43	0.0000	4.5800	50.0000	0.0000	(9.1188)	(1.0060)	0.0000	3	(10.1248)	01/06/2025
600835.SH	12/06/2024	SDB3260122947	200.00	2.5961	513.81	519.21	0.0000	4.5800	50.0000	0.0000	(0.1961)	(0.0216)	0.0000	3	(0.2177)	01/06/2025
600835.SH	12/06/2024	SDB3260122947	2,500.00	2.5961	6,422.62	6,490.17	0.0000	4.5800	50.0000	0.0000	(2.4513)	(0.2704)	0.0000	3	(2.7217)	01/06/2025
600835.SH	12/06/2024	SDB3260122947	18,300.00	2.5961	47,013.54	47,508.04	0.0000	4.5800	50.0000	0.0000	(17.9435)	(1.9795)	0.0000	3	(19.9230)	01/06/2025
600835.SH	12/06/2024	SDB3260122947	7,400.00	2.5961	19,010.94	19,210.90	0.0000	4.5800	50.0000	0.0000	(7.2558)	(0.8005)	0.0000	3	(8.0563)	01/06/2025
600835.SH	12/06/2024	SDB3260122947	10,100.00	2.5961	25,947.36	26,220.29	0.0000	4.5800	50.0000	0.0000	(9.9032)	(1.0925)	0.0000	3	(10.9958)	01/06/2025
600835.SH	12/06/2024	SDB3260122947	4,300.00	2.5961	11,046.90	11,163.09	0.0000	4.5800	50.0000	0.0000	(4.2162)	(0.4651)	0.0000	3	(4.6814)	01/06/2025
600835.SH	12/06/2024	SDB3260122947	1,000.00	2.5961	2,569.05	2,596.07	0.0000	4.5800	50.0000	0.0000	(0.9805)	(0.1082)	0.0000	3	(1.0887)	01/06/2025
600835.SH	12/06/2024	SDB3260122947	2,400.00	2.5961	6,165.71	6,230.56	0.0000	4.5800	50.0000	0.0000	(2.3532)	(0.2596)	0.0000	3	(2.6129)	01/06/2025
600835.SH	12/06/2024	SDB3260122947	800.00	2.5961	2,055.24	2,076.85	0.0000	4.5800	50.0000	0.0000	(0.7844)	(0.0865)	0.0000	3	(0.8710)	01/06/2025
600835.SH	12/06/2024	SDB3260122947	5,100.00	2.5961	13,102.13	13,239.95	0.0000	4.5800	50.0000	0.0000	(5.0006)	(0.5517)	0.0000	3	(5.5523)	01/06/2025
600835.SH	12/06/2024	SDB3260122947	7,100.00	2.5961	18,240.23	18,432.08	0.0000	4.5800	50.0000	0.0000	(6.9617)	(0.7680)	0.0000	3	(7.7297)	01/06/2025
600835.SH	12/06/2024	SDB3260122947	30,100.00	2.5961	77,328.28	78,141.65	0.0000	4.5800	50.0000	0.0000	(28.5136)	(3.2559)	0.0000	3	(32.7695)	01/06/2025
600835.SH	12/06/2024	SDB3260122947	3,700.00	2.5961	9,505.47	9,605.45	0.0000	4.5800	50.0000	0.0000	(3.6279)	(0.4002)	0.0000	3	(4.0281)	01/06/2025
600835.SH	12/06/2024	SDB3260122947	2,400.00	2.5961	6,165.71	6,230.56	0.0000	4.5800	50.0000	0.0000	(2.3532)	(0.2596)	0.0000	3	(2.6129)	01/06/2025
600835.SH	12/06/2024	SDB3260122947	1,100.00	2.5961	2,825.95	2,855.67	0.0000	4.5800	50.0000	0.0000	(1.0786)	(0.1190)	0.0000	3	(1.1976)	01/06/2025
600835.SH	12/06/2024	SDB3260122947	1,500.00	2.5961	3,853.57	3,894.10	0.0000	4.5800	50.0000	0.0000	(1.4708)	(0.1623)	0.0000	3	(1.6330)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHANGHAI MECH & ENGN IND CO., *LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600835.SH	12/06/2024	SDB3260122947	8,600.00	2.5961	22,093.80	22,326.18	0.0000	4.5800	50.0000	0.0000	(8.4325)	(0.9303)	0.0000	3	(9.3627)	01/06/2025
600835.SH	12/06/2024	SDB3260122947	2,100.00	2.5961	5,395.00	5,451.74	0.0000	4.5800	50.0000	0.0000	(2.0591)	(0.2272)	0.0000	3	(2.2862)	01/06/2025
600835.SH	12/06/2024	SDB3260122947	1,200.00	2.5961	3,082.86	3,115.28	0.0000	4.5800	50.0000	0.0000	(1.1766)	(0.1298)	0.0000	3	(1.3064)	01/06/2025
600835.SH	12/05/2024	SDB3260122947	9,300.00	2.6391	23,892.13	24,543.71	0.0000	4.5800	50.0000	0.0000	(3.0396)	(0.3409)	0.0000	1	(3.3805)	01/06/2025
600835.SH	12/05/2024	SDB3260122947	200.00	2.6391	513.81	527.82	0.0000	4.5800	50.0000	0.0000	(0.0654)	(0.0073)	0.0000	1	(0.0727)	01/06/2025
600835.SH	12/05/2024	SDB3260122947	2,500.00	2.6391	6,422.62	6,597.77	0.0000	4.5800	50.0000	0.0000	(0.8171)	(0.0916)	0.0000	1	(0.9087)	01/06/2025
600835.SH	12/05/2024	SDB3260122947	18,300.00	2.6391	47,013.54	48,295.69	0.0000	4.5800	50.0000	0.0000	(5.9812)	(0.6708)	0.0000	1	(6.6519)	01/06/2025
600835.SH	12/05/2024	SDB3260122947	7,400.00	2.6391	19,010.94	19,529.41	0.0000	4.5800	50.0000	0.0000	(2.4186)	(0.2712)	0.0000	1	(2.6899)	01/06/2025
600835.SH	12/05/2024	SDB3260122947	10,100.00	2.6391	25,947.36	26,655.00	0.0000	4.5800	50.0000	0.0000	(3.3011)	(0.3702)	0.0000	1	(3.6713)	01/06/2025
600835.SH	12/05/2024	SDB3260122947	4,300.00	2.6391	11,046.90	11,348.17	0.0000	4.5800	50.0000	0.0000	(1.4054)	(0.1576)	0.0000	1	(1.5630)	01/06/2025
600835.SH	12/05/2024	SDB3260122947	1,000.00	2.6391	2,569.05	2,639.11	0.0000	4.5800	50.0000	0.0000	(0.3268)	(0.0367)	0.0000	1	(0.3635)	01/06/2025
600835.SH	12/05/2024	SDB3260122947	2,400.00	2.6391	6,165.71	6,333.86	0.0000	4.5800	50.0000	0.0000	(0.7844)	(0.0880)	0.0000	1	(0.8724)	01/06/2025
600835.SH	12/05/2024	SDB3260122947	800.00	2.6391	2,055.24	2,111.29	0.0000	4.5800	50.0000	0.0000	(0.2615)	(0.0293)	0.0000	1	(0.2908)	01/06/2025
600835.SH	12/05/2024	SDB3260122947	6,200.00	2.6391	15,928.09	16,362.48	0.0000	4.5800	50.0000	0.0000	(2.0264)	(0.2273)	0.0000	1	(2.2537)	01/06/2025
600835.SH	12/05/2024	SDB3260122947	7,100.00	2.6391	18,240.23	18,737.67	0.0000	4.5800	50.0000	0.0000	(2.3206)	(0.2602)	0.0000	1	(2.5808)	01/06/2025
600835.SH	12/05/2024	SDB3260122947	30,100.00	2.6391	77,328.28	79,437.18	0.0000	4.5800	50.0000	0.0000	(9.8379)	(1.1033)	0.0000	1	(10.9412)	01/06/2025
600835.SH	12/05/2024	SDB3260122947	3,700.00	2.6391	9,505.47	9,764.70	0.0000	4.5800	50.0000	0.0000	(1.2093)	(0.1356)	0.0000	1	(1.3449)	01/06/2025
600835.SH	12/05/2024	SDB3260122947	2,400.00	2.6391	6,165.71	6,333.86	0.0000	4.5800	50.0000	0.0000	(0.7844)	(0.0880)	0.0000	1	(0.8724)	01/06/2025
600835.SH	12/05/2024	SDB3260122947	1,100.00	2.6391	2,825.95	2,903.02	0.0000	4.5800	50.0000	0.0000	(0.3595)	(0.0403)	0.0000	1	(0.3998)	01/06/2025
600835.SH	12/05/2024	SDB3260122947	1,500.00	2.6391	3,853.57	3,958.66	0.0000	4.5800	50.0000	0.0000	(0.4903)	(0.0550)	0.0000	1	(0.5452)	01/06/2025
600835.SH	12/05/2024	SDB3260122947	8,600.00	2.6391	22,093.80	22,696.34	0.0000	4.5800	50.0000	0.0000	(2.8108)	(0.3152)	0.0000	1	(3.1260)	01/06/2025
600835.SH	12/05/2024	SDB3260122947	2,100.00	2.6391	5,395.00	5,542.13	0.0000	4.5800	50.0000	0.0000	(0.6864)	(0.0770)	0.0000	1	(0.7633)	01/06/2025
600835.SH	12/05/2024	SDB3260122947	1,200.00	2.6391	3,082.86	3,166.93	0.0000	4.5800	50.0000	0.0000	(0.3922)	(0.0440)	0.0000	1	(0.4362)	01/06/2025
600835.SH	12/04/2024	SDB3260122947	9,300.00	2.5690	23,892.13	23,892.13	0.0000	4.5800	50.0000	0.0000	(3.0396)	(0.3318)	0.0000	1	(3.3714)	01/06/2025
600835.SH	12/04/2024	SDB3260122947	200.00	2.5690	513.81	513.81	0.0000	4.5800	50.0000	0.0000	(0.0654)	(0.0071)	0.0000	1	(0.0725)	01/06/2025
600835.SH	12/04/2024	SDB3260122947	2,500.00	2.5690	6,422.62	6,422.62	0.0000	4.5800	50.0000	0.0000	(0.8171)	(0.0892)	0.0000	1	(0.9063)	01/06/2025
600835.SH	12/04/2024	SDB3260122947	18,300.00	2.5690	47,013.54	47,013.54	0.0000	4.5800	50.0000	0.0000	(5.9812)	(0.6530)	0.0000	1	(6.6341)	01/06/2025
600835.SH	12/04/2024	SDB3260122947	7,400.00	2.5690	19,010.94	19,010.94	0.0000	4.5800	50.0000	0.0000	(2.4186)	(0.2640)	0.0000	1	(2.6827)	01/06/2025
600835.SH	12/04/2024	SDB3260122947	10,100.00	2.5690	25,947.36	25,947.36	0.0000	4.5800	50.0000	0.0000	(3.3011)	(0.3604)	0.0000	1	(3.6615)	01/06/2025
600835.SH	12/04/2024	SDB3260122947	4,300.00	2.5690	11,046.90	11,046.90	0.0000	4.5800	50.0000	0.0000	(1.4054)	(0.1534)	0.0000	1	(1.5588)	01/06/2025
600835.SH	12/04/2024	SDB3260122947	1,000.00	2.5690	2,569.05	2,569.05	0.0000	4.5800	50.0000	0.0000	(0.3268)	(0.0357)	0.0000	1	(0.3625)	01/06/2025
600835.SH	12/04/2024	SDB3260122947	2,400.00	2.5690	6,165.71	6,165.71	0.0000	4.5800	50.0000	0.0000	(0.7844)	(0.0856)	0.0000	1	(0.8701)	01/06/2025
600835.SH	12/04/2024	SDB3260122947	800.00	2.5690	2,055.24	2,055.24	0.0000	4.5800	50.0000	0.0000	(0.2615)	(0.0285)	0.0000	1	(0.2900)	01/06/2025
600835.SH	12/04/2024	SDB3260122947	6,200.00	2.5690	15,928.09	15,928.09	0.0000	4.5800	50.0000	0.0000	(2.0264)	(0.2212)	0.0000	1	(2.2476)	01/06/2025
600835.SH	12/04/2024	SDB3260122947	7,100.00	2.5690	18,240.23	18,240.23	0.0000	4.5800	50.0000	0.0000	(2.3206)	(0.2533)	0.0000	1	(2.5739)	01/06/2025
600835.SH	12/04/2024	SDB3260122947	30,100.00	2.5690	77,328.28	77,328.28	0.0000	4.5800	50.0000	0.0000	(9.8379)	(1.0740)	0.0000	1	(10.9119)	01/06/2025
600835.SH	12/04/2024	SDB3260122947	3,700.00	2.5690	9,505.47	9,505.47	0.0000	4.5800	50.0000	0.0000	(1.2093)	(0.1320)	0.0000	1	(1.3413)	01/06/2025
600835.SH	12/04/2024	SDB3260122947	2,400.00	2.5690	6,165.71	6,165.71	0.0000	4.5800	50.0000	0.0000	(0.7844)	(0.0856)	0.0000	1	(0.8701)	01/06/2025
600835.SH	12/04/2024	SDB3260122947	1,100.00	2.5690	2,825.95	2,825.95	0.0000	4.5800	50.0000	0.0000	(0.3595)	(0.0392)	0.0000	1	(0.3988)	01/06/2025
600835.SH	12/04/2024	SDB3260122947	1,500.00	2.5690	3,853.57	3,853.57	0.0000	4.5800	50.0000	0.0000	(0.4903)	(0.0535)	0.0000	1	(0.5438)	01/06/2025
600835.SH	12/04/2024	SDB3260122947	8,600.00	2.5690	22,093.80	22,093.80	0.0000	4.5800	50.0000	0.0000	(2.8108)	(0.3069)	0.0000	1	(3.1177)	01/06/2025
600835.SH	12/04/2024	SDB3260122947	2,100.00	2.5690	5,395.00	5,395.00	0.0000	4.5800	50.0000	0.0000	(0.6864)	(0.0749)	0.0000	1	(0.7613)	01/06/2025
600835.SH	12/04/2024	SDB3260122947	1,200.00	2.5690	3,082.86	3,082.86	0.0000	4.5800	50.0000	0.0000	(0.3922)	(0.0428)	0.0000	1	(0.4350)	01/06/2025
TOTAL SHANGHAI MECH & ENGN IND CO., *LTD CMN CLASS A SERIES NORTHBOUND												(990.6684)	(114.9758)	0.0000	(1,105.6442)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHANGHAI RURAL COMMERCIAL BANK CO., LTD. CMN CLASS A SERIES NORTHBOUND																
601825.SH	12/19/2024	SDB3263589429	300.00	1.1294	332.08	338.81	0.0000	4.5800	50.0000	0.0000	(0.0422)	(0.0047)	0.0000	1	(0.0470)	01/06/2025
601825.SH	12/19/2024	SDB3263589429	8,000.00	1.1294	8,965.55	9,034.83	0.0000	4.5800	50.0000	0.0000	(1.1406)	(0.1255)	0.0000	1	(1.2661)	01/06/2025
601825.SH	12/19/2024	SDB3263589429	8,300.00	1.1294	9,149.81	9,373.64	0.0000	4.5800	50.0000	0.0000	(1.1641)	(0.1302)	0.0000	1	(1.2942)	01/06/2025
601825.SH	12/19/2024	SDB3263589429	2,200.00	1.1294	2,430.67	2,484.58	0.0000	4.5800	50.0000	0.0000	(0.3092)	(0.0345)	0.0000	1	(0.3437)	01/06/2025
601825.SH	12/19/2024	SDB3263589429	1,500.00	1.1294	1,626.69	1,694.03	0.0000	4.5800	50.0000	0.0000	(0.2070)	(0.0235)	0.0000	1	(0.2305)	01/06/2025
601825.SH	12/19/2024	SDB3263589429	7,300.00	1.1294	7,920.00	8,244.28	0.0000	4.5800	50.0000	0.0000	(1.0076)	(0.1145)	0.0000	1	(1.1221)	01/06/2025
601825.SH	12/18/2024	SDB3263589429	8,300.00	1.0880	9,149.81	9,030.34	0.0000	4.5800	50.0000	0.0000	(1.1641)	(0.1254)	0.0000	1	(1.2895)	01/06/2025
601825.SH	12/18/2024	SDB3263589429	2,200.00	1.0880	2,430.67	2,393.58	0.0000	4.5800	50.0000	0.0000	(0.3092)	(0.0332)	0.0000	1	(0.3425)	01/06/2025
601825.SH	12/18/2024	SDB3263589429	1,500.00	1.0880	1,626.69	1,631.99	0.0000	4.5800	50.0000	0.0000	(0.2070)	(0.0227)	0.0000	1	(0.2296)	01/06/2025
601825.SH	12/18/2024	SDB3263589429	7,300.00	1.0880	7,920.00	7,942.35	0.0000	4.5800	50.0000	0.0000	(1.0076)	(0.1103)	0.0000	1	(1.1179)	01/06/2025
601825.SH	12/17/2024	SDB3263589429	8,300.00	1.1326	9,149.81	9,400.99	0.0000	4.5800	50.0000	0.0000	(1.1641)	(0.1306)	0.0000	1	(1.2946)	01/06/2025
601825.SH	12/17/2024	SDB3263589429	2,200.00	1.1326	2,430.67	2,491.83	0.0000	4.5800	50.0000	0.0000	(0.3092)	(0.0346)	0.0000	1	(0.3438)	01/06/2025
601825.SH	12/17/2024	SDB3263589429	1,500.00	1.1326	1,626.69	1,698.97	0.0000	4.5800	50.0000	0.0000	(0.2070)	(0.0236)	0.0000	1	(0.2305)	01/06/2025
601825.SH	12/17/2024	SDB3263589429	7,300.00	1.1326	7,920.00	8,268.34	0.0000	4.5800	50.0000	0.0000	(1.0076)	(0.1148)	0.0000	1	(1.1224)	01/06/2025
601825.SH	12/16/2024	SDB3263589429	8,300.00	1.1204	9,149.81	9,298.92	0.0000	4.5800	50.0000	0.0000	(1.1641)	(0.1292)	0.0000	1	(1.2932)	01/06/2025
601825.SH	12/16/2024	SDB3263589429	2,200.00	1.1204	2,430.67	2,464.77	0.0000	4.5800	50.0000	0.0000	(0.3092)	(0.0342)	0.0000	1	(0.3435)	01/06/2025
601825.SH	12/16/2024	SDB3263589429	1,500.00	1.1204	1,626.69	1,680.53	0.0000	4.5800	50.0000	0.0000	(0.2070)	(0.0233)	0.0000	1	(0.2303)	01/06/2025
601825.SH	12/16/2024	SDB3263589429	15,800.00	1.1204	17,141.93	17,701.56	0.0000	4.5800	50.0000	0.0000	(2.1808)	(0.2459)	0.0000	1	(2.4267)	01/06/2025
601825.SH	12/13/2024	SDB3263589429	8,300.00	1.1237	9,149.81	9,326.93	0.0000	4.5800	50.0000	0.0000	(3.4922)	(0.3886)	0.0000	3	(3.8808)	01/06/2025
601825.SH	12/13/2024	SDB3263589429	2,200.00	1.1237	2,430.67	2,472.20	0.0000	4.5800	50.0000	0.0000	(0.9277)	(0.1030)	0.0000	3	(1.0307)	01/06/2025
601825.SH	12/13/2024	SDB3263589429	1,500.00	1.1237	1,626.69	1,685.59	0.0000	4.5800	50.0000	0.0000	(0.6209)	(0.0702)	0.0000	3	(0.6911)	01/06/2025
601825.SH	12/13/2024	SDB3263589429	15,800.00	1.1237	17,141.93	17,754.89	0.0000	4.5800	50.0000	0.0000	(6.5425)	(0.7398)	0.0000	3	(7.2823)	01/06/2025
601825.SH	12/12/2024	SDB3263589429	8,300.00	1.1067	9,149.81	9,185.93	0.0000	4.5800	50.0000	0.0000	(1.1641)	(0.1276)	0.0000	1	(1.2916)	01/06/2025
601825.SH	12/12/2024	SDB3263589429	2,200.00	1.1067	2,430.67	2,434.82	0.0000	4.5800	50.0000	0.0000	(0.3092)	(0.0338)	0.0000	1	(0.3431)	01/06/2025
601825.SH	12/12/2024	SDB3263589429	1,500.00	1.1067	1,626.69	1,660.11	0.0000	4.5800	50.0000	0.0000	(0.2070)	(0.0231)	0.0000	1	(0.2300)	01/06/2025
601825.SH	12/12/2024	SDB3263589429	15,800.00	1.1067	17,141.93	17,486.46	0.0000	4.5800	50.0000	0.0000	(2.1808)	(0.2429)	0.0000	1	(2.4237)	01/06/2025
601825.SH	12/11/2024	SDB3263589429	8,300.00	1.1179	9,149.81	9,278.98	0.0000	4.5800	50.0000	0.0000	(1.1641)	(0.1289)	0.0000	1	(1.2929)	01/06/2025
601825.SH	12/11/2024	SDB3263589429	2,200.00	1.1179	2,430.67	2,459.49	0.0000	4.5800	50.0000	0.0000	(0.3092)	(0.0342)	0.0000	1	(0.3434)	01/06/2025
601825.SH	12/11/2024	SDB3263589429	1,500.00	1.1179	1,626.69	1,676.92	0.0000	4.5800	50.0000	0.0000	(0.2070)	(0.0233)	0.0000	1	(0.2302)	01/06/2025
601825.SH	12/11/2024	SDB3263589429	15,800.00	1.1179	17,141.93	17,663.59	0.0000	4.5800	50.0000	0.0000	(2.1808)	(0.2453)	0.0000	1	(2.4262)	01/06/2025
601825.SH	12/10/2024	SDB3263589429	8,300.00	1.1119	9,149.81	9,229.07	0.0000	4.5800	50.0000	0.0000	(1.1641)	(0.1282)	0.0000	1	(1.2922)	01/06/2025
601825.SH	12/10/2024	SDB3263589429	2,200.00	1.1119	2,430.67	2,446.26	0.0000	4.5800	50.0000	0.0000	(0.3092)	(0.0340)	0.0000	1	(0.3432)	01/06/2025
601825.SH	12/10/2024	SDB3263589429	1,500.00	1.1119	1,626.69	1,667.90	0.0000	4.5800	50.0000	0.0000	(0.2070)	(0.0232)	0.0000	1	(0.2301)	01/06/2025
601825.SH	12/10/2024	SDB3263589429	15,800.00	1.1119	17,141.93	17,568.59	0.0000	4.5800	50.0000	0.0000	(2.1808)	(0.2440)	0.0000	1	(2.4248)	01/06/2025
601825.SH	12/09/2024	SDB3263589429	1,500.00	1.0927	1,626.69	1,638.98	0.0000	4.5800	50.0000	0.0000	(0.2070)	(0.0228)	0.0000	1	(0.2297)	01/06/2025
601825.SH	12/09/2024	SDB3263589429	15,800.00	1.0927	17,141.93	17,263.96	0.0000	4.5800	50.0000	0.0000	(2.1808)	(0.2398)	0.0000	1	(2.4206)	01/06/2025
601825.SH	12/06/2024	SDB3263589429	1,500.00	1.0845	1,626.69	1,626.69	0.0000	4.5800	50.0000	0.0000	(0.6209)	(0.0678)	0.0000	3	(0.6886)	01/06/2025
601825.SH	12/06/2024	SDB3263589429	15,800.00	1.0849	17,141.93	17,141.93	0.0000	4.5800	50.0000	0.0000	(6.5425)	(0.7142)	0.0000	3	(7.2567)	01/06/2025
TOTAL SHANGHAI RURAL COMMERCIAL BANK CO., LTD. CMN CLASS A SERIES NORTHBOUND												(45.8251)	(5.0953)	0.0000	(50.9204)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHANGHAI SIYUAN ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND																
002028.ZK	01/03/2025	SDB3263868386	1,500.00	10.0554	14,681.32	15,083.11	0.0000	4.3300	50.0000	0.0000	(5.2975)	(0.6285)	0.0000	3	(5.9260)	01/06/2025
002028.ZK	01/03/2025	SDB3263868386	3,300.00	10.0554	32,312.95	33,182.84	0.0000	4.3300	50.0000	0.0000	(11.6596)	(1.3826)	0.0000	3	(13.0422)	01/06/2025
002028.ZK	01/03/2025	SDB3263868386	3,400.00	10.0554	34,494.28	34,188.38	0.0000	4.3300	50.0000	0.0000	(12.4467)	(1.4245)	0.0000	3	(13.8712)	01/06/2025
002028.ZK	01/03/2025	SDB3263868386	3,300.00	10.0554	33,449.46	33,182.84	0.0000	4.3300	50.0000	0.0000	(12.0697)	(1.3826)	0.0000	3	(13.4523)	01/06/2025
002028.ZK	01/03/2025	SDB3263868386	8,400.00	10.0554	87,834.15	84,465.42	0.0000	4.3300	50.0000	0.0000	(31.6935)	(3.5194)	0.0000	3	(35.2129)	01/06/2025
002028.ZK	01/03/2025	SDB3263868386	5,800.00	10.0554	60,681.12	58,321.36	0.0000	4.3300	50.0000	0.0000	(21.8958)	(2.4301)	0.0000	3	(24.3258)	01/06/2025
002028.ZK	01/02/2025	SDB3263868386	1,500.00	9.9912	14,681.32	14,986.75	0.0000	4.3300	50.0000	0.0000	(1.7658)	(0.2081)	0.0000	1	(1.9740)	01/06/2025
002028.ZK	01/02/2025	SDB3263868386	3,300.00	9.9912	32,312.95	32,970.86	0.0000	4.3300	50.0000	0.0000	(3.8865)	(0.4579)	0.0000	1	(4.3445)	01/06/2025
002028.ZK	01/02/2025	SDB3263868386	3,400.00	9.9912	34,494.28	33,969.97	0.0000	4.3300	50.0000	0.0000	(4.1489)	(0.4718)	0.0000	1	(4.6207)	01/06/2025
002028.ZK	01/02/2025	SDB3263868386	3,300.00	9.9912	33,449.46	32,970.86	0.0000	4.3300	50.0000	0.0000	(4.0232)	(0.4579)	0.0000	1	(4.4812)	01/06/2025
002028.ZK	01/02/2025	SDB3263868386	8,400.00	9.9912	87,834.15	83,925.82	0.0000	4.3300	50.0000	0.0000	(10.5645)	(1.1656)	0.0000	1	(11.7301)	01/06/2025
002028.ZK	01/02/2025	SDB3263868386	5,800.00	9.9912	60,681.12	57,948.78	0.0000	4.3300	50.0000	0.0000	(7.2986)	(0.8048)	0.0000	1	(8.1034)	01/06/2025
002028.ZK	12/31/2024	SDB3263868386	1,500.00	10.1314	14,681.32	15,197.05	0.0000	4.3300	50.0000	0.0000	(3.5317)	(0.4221)	0.0000	2	(3.9538)	01/06/2025
002028.ZK	12/31/2024	SDB3263868386	3,300.00	10.1314	32,312.95	33,433.50	0.0000	4.3300	50.0000	0.0000	(7.7731)	(0.9287)	0.0000	2	(8.7018)	01/06/2025
002028.ZK	12/31/2024	SDB3263868386	3,400.00	10.1314	34,494.28	34,446.64	0.0000	4.3300	50.0000	0.0000	(8.2978)	(0.9569)	0.0000	2	(9.2546)	01/06/2025
002028.ZK	12/31/2024	SDB3263868386	3,300.00	10.1314	33,449.46	33,433.50	0.0000	4.3300	50.0000	0.0000	(8.0465)	(0.9287)	0.0000	2	(8.9752)	01/06/2025
002028.ZK	12/31/2024	SDB3263868386	8,400.00	10.1314	87,834.15	85,103.47	0.0000	4.3300	50.0000	0.0000	(21.1290)	(2.3640)	0.0000	2	(23.4930)	01/06/2025
002028.ZK	12/31/2024	SDB3263868386	11,200.00	10.1314	117,177.33	113,471.29	0.0000	4.3300	50.0000	0.0000	(28.1877)	(3.1520)	0.0000	2	(31.3396)	01/06/2025
002028.ZK	12/30/2024	SDB3263868386	1,500.00	9.8079	14,681.32	14,711.82	0.0000	4.3300	50.0000	0.0000	(1.7658)	(0.2043)	0.0000	1	(1.9702)	01/06/2025
002028.ZK	12/30/2024	SDB3263868386	3,300.00	9.8079	32,312.95	32,366.01	0.0000	4.3300	50.0000	0.0000	(3.8865)	(0.4495)	0.0000	1	(4.3361)	01/06/2025
002028.ZK	12/30/2024	SDB3263868386	3,400.00	9.8079	34,494.28	33,346.80	0.0000	4.3300	50.0000	0.0000	(4.1489)	(0.4631)	0.0000	1	(4.6120)	01/06/2025
002028.ZK	12/30/2024	SDB3263868386	3,300.00	9.8079	33,449.46	32,366.01	0.0000	4.3300	50.0000	0.0000	(4.0232)	(0.4495)	0.0000	1	(4.4728)	01/06/2025
002028.ZK	12/30/2024	SDB3263868386	8,400.00	9.8079	87,834.15	82,386.20	0.0000	4.3300	50.0000	0.0000	(10.5645)	(1.1443)	0.0000	1	(11.7087)	01/06/2025
002028.ZK	12/30/2024	SDB3263868386	11,200.00	9.8079	117,177.33	109,848.27	0.0000	4.3300	50.0000	0.0000	(14.0938)	(1.5257)	0.0000	1	(15.6195)	01/06/2025
002028.ZK	12/27/2024	SDB3263868386	1,500.00	9.6949	14,681.32	14,542.28	0.0000	4.3300	50.0000	0.0000	(5.2975)	(0.6059)	0.0000	3	(5.9034)	01/06/2025
002028.ZK	12/27/2024	SDB3263868386	3,300.00	9.6949	32,312.95	31,993.02	0.0000	4.3300	50.0000	0.0000	(11.6596)	(1.3330)	0.0000	3	(12.9926)	01/06/2025
002028.ZK	12/27/2024	SDB3263868386	3,400.00	9.6949	34,494.28	32,962.51	0.0000	4.3300	50.0000	0.0000	(12.4467)	(1.3734)	0.0000	3	(13.8201)	01/06/2025
002028.ZK	12/27/2024	SDB3263868386	3,300.00	9.6949	33,449.46	31,993.02	0.0000	4.3300	50.0000	0.0000	(12.0697)	(1.3330)	0.0000	3	(13.4027)	01/06/2025
002028.ZK	12/27/2024	SDB3263868386	8,400.00	9.6949	87,834.15	81,436.78	0.0000	4.3300	50.0000	0.0000	(31.6935)	(3.3932)	0.0000	3	(35.0867)	01/06/2025
002028.ZK	12/27/2024	SDB3263868386	11,200.00	9.6949	117,177.33	108,582.38	0.0000	4.3300	50.0000	0.0000	(42.2815)	(4.5243)	0.0000	3	(46.8058)	01/06/2025
002028.ZK	12/26/2024	SDB3263868386	1,500.00	9.8742	14,681.32	14,811.32	0.0000	4.3300	50.0000	0.0000	(1.7658)	(0.2057)	0.0000	1	(1.9715)	01/06/2025
002028.ZK	12/26/2024	SDB3263868386	3,300.00	9.8742	32,312.95	32,584.91	0.0000	4.3300	50.0000	0.0000	(3.8865)	(0.4526)	0.0000	1	(4.3391)	01/06/2025
002028.ZK	12/26/2024	SDB3263868386	3,400.00	9.8742	34,494.28	33,572.33	0.0000	4.3300	50.0000	0.0000	(4.1489)	(0.4663)	0.0000	1	(4.6152)	01/06/2025
002028.ZK	12/26/2024	SDB3263868386	3,300.00	9.8742	33,449.46	32,584.91	0.0000	4.3300	50.0000	0.0000	(4.0232)	(0.4526)	0.0000	1	(4.4758)	01/06/2025
002028.ZK	12/26/2024	SDB3263868386	8,400.00	9.8742	87,834.15	82,943.40	0.0000	4.3300	50.0000	0.0000	(10.5645)	(1.1520)	0.0000	1	(11.7165)	01/06/2025
002028.ZK	12/26/2024	SDB3263868386	11,400.00	9.8742	119,269.79	112,566.04	0.0000	4.3300	50.0000	0.0000	(14.3455)	(1.5634)	0.0000	1	(15.9089)	01/06/2025
002028.ZK	12/26/2024	SDB3263868386	800.00	9.8742	8,317.87	7,899.37	0.0000	4.3300	50.0000	0.0000	(1.0005)	(0.1097)	0.0000	1	(1.1102)	01/06/2025
002028.ZK	12/26/2024	SDB3263868386	1,800.00	9.8742	18,755.43	17,773.59	0.0000	4.3300	50.0000	0.0000	(2.2559)	(0.2469)	0.0000	1	(2.5027)	01/06/2025
002028.ZK	12/24/2024	SDB3263868386	1,500.00	9.8742	14,681.32	14,811.32	0.0000	4.3300	50.0000	0.0000	(3.5317)	(0.4114)	0.0000	2	(3.9431)	01/06/2025
002028.ZK	12/24/2024	SDB3263868386	3,300.00	9.8742	32,312.95	32,584.91	0.0000	4.3300	50.0000	0.0000	(7.7731)	(0.9051)	0.0000	2	(8.6782)	01/06/2025
002028.ZK	12/24/2024	SDB3263868386	3,400.00	9.8742	34,494.28	33,572.33	0.0000	4.3300	50.0000	0.0000	(8.2978)	(0.9326)	0.0000	2	(9.2304)	01/06/2025
002028.ZK	12/24/2024	SDB3263868386	3,300.00	9.8742	33,449.46	32,584.91	0.0000	4.3300	50.0000	0.0000	(8.0465)	(0.9051)	0.0000	2	(8.9516)	01/06/2025
002028.ZK	12/24/2024	SDB3263868386	8,400.00	9.8742	87,834.15	82,943.40	0.0000	4.3300	50.0000	0.0000	(21.1290)	(2.3040)	0.0000	2	(23.4330)	01/06/2025
002028.ZK	12/24/2024	SDB3263868386	11,400.00	9.8742	119,269.79	112,566.04	0.0000	4.3300	50.0000	0.0000	(28.6910)	(3.1268)	0.0000	2	(31.8178)	01/06/2025
002028.ZK	12/24/2024	SDB3263868386	800.00	9.8742	8,317.87	7,899.37	0.0000	4.3300	50.0000	0.0000	(2.0009)	(0.2194)	0.0000	2	(2.2203)	01/06/2025
002028.ZK	12/24/2024	SDB3263868386	1,800.00	9.8742	18,755.43	17,773.59	0.0000	4.3300	50.0000	0.0000	(4.5117)	(0.4937)	0.0000	2	(5.0054)	01/06/2025
002028.ZK	12/23/2024	SDB3263868386	1,500.00	9.8349	14,681.32	14,752.28	0.0000	4.3300	50.0000	0.0000	(1.7658)	(0.2049)	0.0000	1	(1.9707)	01/06/2025
002028.ZK	12/23/2024	SDB3263868386	3,300.00	9.8349	32,312.95	32,455.01	0.0000	4.3300	50.0000	0.0000	(3.8865)	(0.4508)	0.0000	1	(4.3373)	01/06/2025
002028.ZK	12/23/2024	SDB3263868386	3,400.00	9.8349	34,494.28	33,438.49	0.0000	4.3300	50.0000	0.0000	(4.1489)	(0.4644)	0.0000	1	(4.6133)	01/06/2025
002028.ZK	12/23/2024	SDB3263868386	3,300.00	9.8349	33,449.46	32,455.01	0.0000	4.3300	50.0000	0.0000	(4.0232)	(0.4508)	0.0000	1	(4.4740)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHANGHAI SIYUAN ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002028.ZK	12/23/2024	SDB3263868386	8,400.00	9.8349	87,834.15	82,612.75	0.0000	4.3300	50.0000	0.0000	(10.5645)	(1.1474)	0.0000	1	(11.7119)	01/06/2025
002028.ZK	12/23/2024	SDB3263868386	11,400.00	9.8349	119,269.79	112,117.30	0.0000	4.3300	50.0000	0.0000	(14.3455)	(1.5572)	0.0000	1	(15.9027)	01/06/2025
002028.ZK	12/23/2024	SDB3263868386	800.00	9.8349	8,317.87	7,867.88	0.0000	4.3300	50.0000	0.0000	(1.0005)	(0.1093)	0.0000	1	(1.1097)	01/06/2025
002028.ZK	12/23/2024	SDB3263868386	1,800.00	9.8349	18,755.43	17,702.73	0.0000	4.3300	50.0000	0.0000	(2.2559)	(0.2459)	0.0000	1	(2.5017)	01/06/2025
002028.ZK	12/20/2024	SDB3263868386	3,400.00	9.7054	34,494.28	32,998.21	0.0000	4.3300	50.0000	0.0000	(12.4467)	(1.3749)	0.0000	3	(13.8216)	01/06/2025
002028.ZK	12/20/2024	SDB3263868386	3,300.00	9.7054	33,449.46	32,027.67	0.0000	4.3300	50.0000	0.0000	(12.0697)	(1.3345)	0.0000	3	(13.4042)	01/06/2025
002028.ZK	12/20/2024	SDB3263868386	8,400.00	9.7054	87,834.15	81,524.99	0.0000	4.3300	50.0000	0.0000	(31.6935)	(3.3969)	0.0000	3	(35.0904)	01/06/2025
002028.ZK	12/20/2024	SDB3263868386	11,400.00	9.7054	119,269.79	110,641.06	0.0000	4.3300	50.0000	0.0000	(43.0365)	(4.6100)	0.0000	3	(47.6466)	01/06/2025
002028.ZK	12/20/2024	SDB3263868386	800.00	9.7054	8,317.87	7,764.28	0.0000	4.3300	50.0000	0.0000	(3.0014)	(0.3235)	0.0000	3	(3.3249)	01/06/2025
002028.ZK	12/20/2024	SDB3263868386	1,800.00	9.7054	18,755.43	17,469.64	0.0000	4.3300	50.0000	0.0000	(6.7676)	(0.7279)	0.0000	3	(7.4955)	01/06/2025
002028.ZK	12/19/2024	SDB3263868386	3,400.00	9.8719	34,494.28	33,564.46	0.0000	4.5800	50.0000	0.0000	(4.3884)	(0.4662)	0.0000	1	(4.8546)	01/06/2025
002028.ZK	12/19/2024	SDB3263868386	3,300.00	9.8719	33,449.46	32,577.27	0.0000	4.5800	50.0000	0.0000	(4.2555)	(0.4525)	0.0000	1	(4.7080)	01/06/2025
002028.ZK	12/19/2024	SDB3263868386	8,400.00	9.8719	87,834.15	82,923.97	0.0000	4.5800	50.0000	0.0000	(11.1745)	(1.1517)	0.0000	1	(12.3262)	01/06/2025
002028.ZK	12/19/2024	SDB3263868386	11,400.00	9.8719	119,269.79	112,539.67	0.0000	4.5800	50.0000	0.0000	(15.1738)	(1.5631)	0.0000	1	(16.7368)	01/06/2025
002028.ZK	12/19/2024	SDB3263868386	800.00	9.8719	8,317.87	7,897.52	0.0000	4.5800	50.0000	0.0000	(1.0582)	(0.1097)	0.0000	1	(1.1679)	01/06/2025
002028.ZK	12/19/2024	SDB3263868386	1,800.00	9.8719	18,755.43	17,769.42	0.0000	4.5800	50.0000	0.0000	(2.3861)	(0.2468)	0.0000	1	(2.6329)	01/06/2025
002028.ZK	12/18/2024	SDB3263868386	3,400.00	9.9470	34,494.28	33,819.70	0.0000	4.5800	50.0000	0.0000	(4.3884)	(0.4697)	0.0000	1	(4.8582)	01/06/2025
002028.ZK	12/18/2024	SDB3263868386	3,300.00	9.9470	33,449.46	32,825.01	0.0000	4.5800	50.0000	0.0000	(4.2555)	(0.4559)	0.0000	1	(4.7114)	01/06/2025
002028.ZK	12/18/2024	SDB3263868386	8,400.00	9.9470	87,834.15	83,554.56	0.0000	4.5800	50.0000	0.0000	(11.1745)	(1.1605)	0.0000	1	(12.3349)	01/06/2025
002028.ZK	12/18/2024	SDB3263868386	11,400.00	9.9470	119,269.79	113,395.48	0.0000	4.5800	50.0000	0.0000	(15.1738)	(1.5749)	0.0000	1	(16.7487)	01/06/2025
002028.ZK	12/18/2024	SDB3263868386	800.00	9.9470	8,317.87	7,957.58	0.0000	4.5800	50.0000	0.0000	(1.0582)	(0.1105)	0.0000	1	(1.1687)	01/06/2025
002028.ZK	12/18/2024	SDB3263868386	1,800.00	9.9470	18,755.43	17,904.55	0.0000	4.5800	50.0000	0.0000	(2.3861)	(0.2487)	0.0000	1	(2.6348)	01/06/2025
002028.ZK	12/17/2024	SDB3263868386	3,400.00	10.1292	34,494.28	34,439.15	0.0000	4.5800	50.0000	0.0000	(4.3884)	(0.4783)	0.0000	1	(4.8668)	01/06/2025
002028.ZK	12/17/2024	SDB3263868386	3,300.00	10.1292	33,449.46	33,426.23	0.0000	4.5800	50.0000	0.0000	(4.2555)	(0.4643)	0.0000	1	(4.7198)	01/06/2025
002028.ZK	12/17/2024	SDB3263868386	8,400.00	10.1292	87,834.15	85,084.95	0.0000	4.5800	50.0000	0.0000	(11.1745)	(1.1817)	0.0000	1	(12.3562)	01/06/2025
002028.ZK	12/17/2024	SDB3263868386	11,400.00	10.1292	119,269.79	115,472.44	0.0000	4.5800	50.0000	0.0000	(15.1738)	(1.6038)	0.0000	1	(16.7776)	01/06/2025
002028.ZK	12/17/2024	SDB3263868386	800.00	10.1292	8,317.87	8,103.33	0.0000	4.5800	50.0000	0.0000	(1.0582)	(0.1125)	0.0000	1	(1.1708)	01/06/2025
002028.ZK	12/17/2024	SDB3263868386	1,800.00	10.1292	18,755.43	18,232.49	0.0000	4.5800	50.0000	0.0000	(2.3861)	(0.2532)	0.0000	1	(2.6393)	01/06/2025
002028.ZK	12/16/2024	SDB3263868386	8,400.00	10.0597	87,834.15	84,501.80	0.0000	4.5800	50.0000	0.0000	(11.1745)	(1.1738)	0.0000	1	(12.3481)	01/06/2025
002028.ZK	12/16/2024	SDB3263868386	11,400.00	10.0597	119,269.79	114,681.01	0.0000	4.5800	50.0000	0.0000	(15.1738)	(1.5928)	0.0000	1	(16.7666)	01/06/2025
002028.ZK	12/16/2024	SDB3263868386	800.00	10.0597	8,317.87	8,047.79	0.0000	4.5800	50.0000	0.0000	(1.0582)	(0.1118)	0.0000	1	(1.1700)	01/06/2025
002028.ZK	12/16/2024	SDB3263868386	1,800.00	10.0597	18,755.43	18,107.53	0.0000	4.5800	50.0000	0.0000	(2.3861)	(0.2515)	0.0000	1	(2.6376)	01/06/2025
002028.ZK	12/13/2024	SDB3263868386	8,400.00	10.4324	87,834.15	87,632.51	0.0000	4.5800	50.0000	0.0000	(33.5234)	(3.6514)	0.0000	3	(37.1747)	01/06/2025
002028.ZK	12/13/2024	SDB3263868386	11,400.00	10.4324	119,269.79	118,929.84	0.0000	4.5800	50.0000	0.0000	(45.5213)	(4.9554)	0.0000	3	(50.4767)	01/06/2025
002028.ZK	12/13/2024	SDB3263868386	800.00	10.4324	8,317.87	8,345.95	0.0000	4.5800	50.0000	0.0000	(3.1747)	(0.3477)	0.0000	3	(3.5224)	01/06/2025
002028.ZK	12/13/2024	SDB3263868386	1,800.00	10.4324	18,755.43	18,778.40	0.0000	4.5800	50.0000	0.0000	(7.1583)	(0.7824)	0.0000	3	(7.9408)	01/06/2025
002028.ZK	12/12/2024	SDB3263868386	8,400.00	10.4365	87,834.15	87,666.80	0.0000	4.5800	50.0000	0.0000	(11.1745)	(1.2176)	0.0000	1	(12.3921)	01/06/2025
002028.ZK	12/12/2024	SDB3263868386	11,400.00	10.4365	119,269.79	118,976.37	0.0000	4.5800	50.0000	0.0000	(15.1738)	(1.6524)	0.0000	1	(16.8262)	01/06/2025
002028.ZK	12/12/2024	SDB3263868386	800.00	10.4365	8,317.87	8,349.22	0.0000	4.5800	50.0000	0.0000	(1.0582)	(0.1160)	0.0000	1	(1.1742)	01/06/2025
002028.ZK	12/12/2024	SDB3263868386	1,800.00	10.4365	18,755.43	18,785.74	0.0000	4.5800	50.0000	0.0000	(2.3861)	(0.2609)	0.0000	1	(2.6470)	01/06/2025
002028.ZK	12/11/2024	SDB3263868386	800.00	10.3973	8,317.87	8,317.87	0.0000	4.5800	50.0000	0.0000	(1.0582)	(0.1155)	0.0000	1	(1.1737)	01/06/2025
002028.ZK	12/11/2024	SDB3263868386	1,800.00	10.4197	18,755.43	18,755.43	0.0000	4.5800	50.0000	0.0000	(2.3861)	(0.2605)	0.0000	1	(2.6466)	01/06/2025
TOTAL SHANGHAI SIYUAN ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND											(902.3423)	(98.8249)	0.0000	(1,001.1673)		

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHANGHAI WEAVER NETWORK CO., LTD. CMN CLASS A SERIES NORTHBOUND																
603039.SH	01/03/2025	SDB3262681148	700.00	6.8199	4,754.53	4,773.92	0.0000	4.3300	50.0000	0.0000	(1.7156)	(0.1989)	0.0000	3	(1.9145)	01/06/2025
603039.SH	01/03/2025	SDB3262681148	3,000.00	6.8199	20,333.57	20,459.68	0.0000	4.3300	50.0000	0.0000	(7.3370)	(0.8525)	0.0000	3	(8.1895)	01/06/2025
603039.SH	01/03/2025	SDB3262681148	300.00	6.8199	2,060.97	2,045.97	0.0000	4.3300	50.0000	0.0000	(0.7437)	(0.0852)	0.0000	3	(0.8289)	01/06/2025
603039.SH	01/03/2025	SDB3262681148	1,300.00	6.8199	8,892.57	8,865.86	0.0000	4.3300	50.0000	0.0000	(3.2087)	(0.3694)	0.0000	3	(3.5781)	01/06/2025
603039.SH	01/03/2025	SDB3262681148	100.00	6.8199	704.56	681.99	0.0000	4.3300	50.0000	0.0000	(0.2542)	(0.0284)	0.0000	3	(0.2826)	01/06/2025
603039.SH	01/03/2025	SDB3262681148	600.00	6.8199	4,191.80	4,091.94	0.0000	4.3300	50.0000	0.0000	(1.5125)	(0.1705)	0.0000	3	(1.6830)	01/06/2025
603039.SH	01/03/2025	SDB3262681148	2,300.00	6.8199	15,622.23	15,685.75	0.0000	4.3300	50.0000	0.0000	(5.6370)	(0.6536)	0.0000	3	(6.2906)	01/06/2025
603039.SH	01/03/2025	SDB3262681148	100.00	6.8199	668.18	681.99	0.0000	4.3300	50.0000	0.0000	(0.2411)	(0.0284)	0.0000	3	(0.2695)	01/06/2025
603039.SH	01/03/2025	SDB3262681148	600.00	6.8199	4,052.25	4,091.94	0.0000	4.3300	50.0000	0.0000	(1.4622)	(0.1705)	0.0000	3	(1.6327)	01/06/2025
603039.SH	01/03/2025	SDB3262681148	1,100.00	6.8199	7,498.53	7,501.88	0.0000	4.3300	50.0000	0.0000	(2.7057)	(0.3126)	0.0000	3	(3.0183)	01/06/2025
603039.SH	01/03/2025	SDB3262681148	1,600.00	6.8199	10,956.28	10,911.83	0.0000	4.3300	50.0000	0.0000	(3.9534)	(0.4547)	0.0000	3	(4.4081)	01/06/2025
603039.SH	01/03/2025	SDB3262681148	500.00	6.8199	3,492.36	3,409.95	0.0000	4.3300	50.0000	0.0000	(1.2602)	(0.1421)	0.0000	3	(1.4022)	01/06/2025
603039.SH	01/03/2025	SDB3262681148	600.00	6.8199	4,170.52	4,091.94	0.0000	4.3300	50.0000	0.0000	(1.5049)	(0.1705)	0.0000	3	(1.6754)	01/06/2025
603039.SH	01/03/2025	SDB3262681148	100.00	6.8199	685.78	681.99	0.0000	4.3300	50.0000	0.0000	(0.2475)	(0.0284)	0.0000	3	(0.2759)	01/06/2025
603039.SH	01/03/2025	SDB3262681148	200.00	6.8199	1,313.15	1,363.98	0.0000	4.3300	50.0000	0.0000	(0.4738)	(0.0568)	0.0000	3	(0.5307)	01/06/2025
603039.SH	01/03/2025	SDB3262681148	800.00	6.8199	5,305.94	5,455.91	0.0000	4.3300	50.0000	0.0000	(1.9146)	(0.2273)	0.0000	3	(2.1419)	01/06/2025
603039.SH	01/03/2025	SDB3262681148	700.00	6.8199	4,567.64	4,773.92	0.0000	4.3300	50.0000	0.0000	(1.6482)	(0.1989)	0.0000	3	(1.8471)	01/06/2025
603039.SH	01/03/2025	SDB3262681148	100.00	6.8199	656.98	681.99	0.0000	4.3300	50.0000	0.0000	(0.2371)	(0.0284)	0.0000	3	(0.2655)	01/06/2025
603039.SH	01/03/2025	SDB3262681148	900.00	6.8199	5,912.81	6,137.90	0.0000	4.3300	50.0000	0.0000	(2.1335)	(0.2557)	0.0000	3	(2.3893)	01/06/2025
603039.SH	01/03/2025	SDB3262681148	300.00	6.8199	1,970.94	2,045.97	0.0000	4.3300	50.0000	0.0000	(0.7112)	(0.0852)	0.0000	3	(0.7964)	01/06/2025
603039.SH	01/03/2025	SDB3262681148	700.00	6.8199	4,598.85	4,773.92	0.0000	4.3300	50.0000	0.0000	(1.6594)	(0.1989)	0.0000	3	(1.8583)	01/06/2025
603039.SH	01/03/2025	SDB3262681148	2,000.00	6.8199	13,139.58	13,639.78	0.0000	4.3300	50.0000	0.0000	(4.7412)	(0.5683)	0.0000	3	(5.3095)	01/06/2025
603039.SH	01/03/2025	SDB3262681148	300.00	6.8199	1,970.94	2,045.97	0.0000	4.3300	50.0000	0.0000	(0.7112)	(0.0852)	0.0000	3	(0.7964)	01/06/2025
603039.SH	01/03/2025	SDB3262681148	100.00	6.8199	656.98	681.99	0.0000	4.3300	50.0000	0.0000	(0.2371)	(0.0284)	0.0000	3	(0.2655)	01/06/2025
603039.SH	01/03/2025	SDB3262681148	800.00	6.8199	5,255.83	5,455.91	0.0000	4.3300	50.0000	0.0000	(1.8965)	(0.2273)	0.0000	3	(2.1238)	01/06/2025
603039.SH	01/02/2025	SDB3262681148	300.00	6.7379	2,060.97	2,021.37	0.0000	4.3300	50.0000	0.0000	(0.2479)	(0.0281)	0.0000	1	(0.2760)	01/06/2025
603039.SH	01/02/2025	SDB3262681148	1,300.00	6.7379	8,892.57	8,759.29	0.0000	4.3300	50.0000	0.0000	(1.0696)	(0.1217)	0.0000	1	(1.1912)	01/06/2025
603039.SH	01/02/2025	SDB3262681148	100.00	6.7379	704.56	673.79	0.0000	4.3300	50.0000	0.0000	(0.0847)	(0.0094)	0.0000	1	(0.0941)	01/06/2025
603039.SH	01/02/2025	SDB3262681148	600.00	6.7379	4,191.80	4,042.75	0.0000	4.3300	50.0000	0.0000	(0.5042)	(0.0561)	0.0000	1	(0.5603)	01/06/2025
603039.SH	01/02/2025	SDB3262681148	2,300.00	6.7379	15,622.23	15,497.20	0.0000	4.3300	50.0000	0.0000	(1.8790)	(0.2152)	0.0000	1	(2.0942)	01/06/2025
603039.SH	01/02/2025	SDB3262681148	100.00	6.7379	668.18	673.79	0.0000	4.3300	50.0000	0.0000	(0.0804)	(0.0094)	0.0000	1	(0.0897)	01/06/2025
603039.SH	01/02/2025	SDB3262681148	600.00	6.7379	4,052.25	4,042.75	0.0000	4.3300	50.0000	0.0000	(0.4874)	(0.0561)	0.0000	1	(0.5435)	01/06/2025
603039.SH	01/02/2025	SDB3262681148	1,100.00	6.7379	7,498.53	7,411.70	0.0000	4.3300	50.0000	0.0000	(0.9019)	(0.1029)	0.0000	1	(1.0048)	01/06/2025
603039.SH	01/02/2025	SDB3262681148	1,600.00	6.7379	10,956.28	10,780.66	0.0000	4.3300	50.0000	0.0000	(1.3178)	(0.1497)	0.0000	1	(1.4675)	01/06/2025
603039.SH	01/02/2025	SDB3262681148	500.00	6.7379	3,492.36	3,368.96	0.0000	4.3300	50.0000	0.0000	(0.4201)	(0.0468)	0.0000	1	(0.4668)	01/06/2025
603039.SH	01/02/2025	SDB3262681148	600.00	6.7379	4,170.52	4,042.75	0.0000	4.3300	50.0000	0.0000	(0.5016)	(0.0561)	0.0000	1	(0.5578)	01/06/2025
603039.SH	01/02/2025	SDB3262681148	100.00	6.7379	685.78	673.79	0.0000	4.3300	50.0000	0.0000	(0.0825)	(0.0094)	0.0000	1	(0.0918)	01/06/2025
603039.SH	01/02/2025	SDB3262681148	200.00	6.7379	1,313.15	1,347.58	0.0000	4.3300	50.0000	0.0000	(0.1579)	(0.0187)	0.0000	1	(0.1767)	01/06/2025
603039.SH	01/02/2025	SDB3262681148	800.00	6.7379	5,305.94	5,390.33	0.0000	4.3300	50.0000	0.0000	(0.6382)	(0.0749)	0.0000	1	(0.7131)	01/06/2025
603039.SH	01/02/2025	SDB3262681148	700.00	6.7379	4,567.64	4,716.54	0.0000	4.3300	50.0000	0.0000	(0.5494)	(0.0655)	0.0000	1	(0.6149)	01/06/2025
603039.SH	01/02/2025	SDB3262681148	100.00	6.7379	656.98	673.79	0.0000	4.3300	50.0000	0.0000	(0.0790)	(0.0094)	0.0000	1	(0.0884)	01/06/2025
603039.SH	01/02/2025	SDB3262681148	900.00	6.7379	5,912.81	6,064.12	0.0000	4.3300	50.0000	0.0000	(0.7112)	(0.0842)	0.0000	1	(0.7954)	01/06/2025
603039.SH	01/02/2025	SDB3262681148	300.00	6.7379	1,970.94	2,021.37	0.0000	4.3300	50.0000	0.0000	(0.2371)	(0.0281)	0.0000	1	(0.2651)	01/06/2025
603039.SH	01/02/2025	SDB3262681148	700.00	6.7379	4,598.85	4,716.54	0.0000	4.3300	50.0000	0.0000	(0.5531)	(0.0655)	0.0000	1	(0.6186)	01/06/2025
603039.SH	01/02/2025	SDB3262681148	2,000.00	6.7379	13,139.58	13,475.82	0.0000	4.3300	50.0000	0.0000	(1.5804)	(0.1872)	0.0000	1	(1.7676)	01/06/2025
603039.SH	01/02/2025	SDB3262681148	300.00	6.7379	1,970.94	2,021.37	0.0000	4.3300	50.0000	0.0000	(0.2371)	(0.0281)	0.0000	1	(0.2651)	01/06/2025
603039.SH	01/02/2025	SDB3262681148	100.00	6.7379	656.98	673.79	0.0000	4.3300	50.0000	0.0000	(0.0790)	(0.0094)	0.0000	1	(0.0884)	01/06/2025
603039.SH	01/02/2025	SDB3262681148	800.00	6.7379	5,255.83	5,390.33	0.0000	4.3300	50.0000	0.0000	(0.6322)	(0.0749)	0.0000	1	(0.7070)	01/06/2025
603039.SH	12/31/2024	SDB3262681148	100.00	7.0386	704.56	703.86	0.0000	4.3300	50.0000	0.0000	(0.1695)	(0.0196)	0.0000	2	(0.1890)	01/06/2025
603039.SH	12/31/2024	SDB3262681148	600.00	7.0386	4,191.80	4,223.14	0.0000	4.3300	50.0000	0.0000	(1.0084)	(0.1173)	0.0000	2	(1.1257)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHANGHAI WEAVER NETWORK CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603039.SH	12/31/2024	SDB3262681148	2,300.00	7.0386	15,622.23	16,188.69	0.0000	4.3300	50.0000	0.0000	(3.7580)	(0.4497)	0.0000	2	(4.2077)	01/06/2025
603039.SH	12/31/2024	SDB3262681148	100.00	7.0386	668.18	703.86	0.0000	4.3300	50.0000	0.0000	(0.1607)	(0.0196)	0.0000	2	(0.1803)	01/06/2025
603039.SH	12/31/2024	SDB3262681148	600.00	7.0386	4,052.25	4,223.14	0.0000	4.3300	50.0000	0.0000	(0.1173)	(0.0173)	0.0000	2	(1.0921)	01/06/2025
603039.SH	12/31/2024	SDB3262681148	1,100.00	7.0386	7,498.53	7,742.42	0.0000	4.3300	50.0000	0.0000	(1.8038)	(0.2151)	0.0000	2	(2.0189)	01/06/2025
603039.SH	12/31/2024	SDB3262681148	1,600.00	7.0386	10,956.28	11,261.70	0.0000	4.3300	50.0000	0.0000	(2.6356)	(0.3128)	0.0000	2	(2.9484)	01/06/2025
603039.SH	12/31/2024	SDB3262681148	500.00	7.0386	3,492.36	3,519.28	0.0000	4.3300	50.0000	0.0000	(0.8401)	(0.0978)	0.0000	2	(0.9379)	01/06/2025
603039.SH	12/31/2024	SDB3262681148	600.00	7.0386	4,170.52	4,223.14	0.0000	4.3300	50.0000	0.0000	(1.0032)	(0.1173)	0.0000	2	(1.1205)	01/06/2025
603039.SH	12/31/2024	SDB3262681148	100.00	7.0386	685.78	703.86	0.0000	4.3300	50.0000	0.0000	(0.1650)	(0.0196)	0.0000	2	(0.1845)	01/06/2025
603039.SH	12/31/2024	SDB3262681148	200.00	7.0386	1,313.15	1,407.71	0.0000	4.3300	50.0000	0.0000	(0.3159)	(0.0391)	0.0000	2	(0.3550)	01/06/2025
603039.SH	12/31/2024	SDB3262681148	800.00	7.0386	5,305.94	5,630.85	0.0000	4.3300	50.0000	0.0000	(1.2764)	(0.1564)	0.0000	2	(1.4328)	01/06/2025
603039.SH	12/31/2024	SDB3262681148	700.00	7.0386	4,567.64	4,926.99	0.0000	4.3300	50.0000	0.0000	(1.0988)	(0.1369)	0.0000	2	(1.2356)	01/06/2025
603039.SH	12/31/2024	SDB3262681148	100.00	7.0386	656.98	703.86	0.0000	4.3300	50.0000	0.0000	(0.1580)	(0.0196)	0.0000	2	(0.1776)	01/06/2025
603039.SH	12/31/2024	SDB3262681148	900.00	7.0386	5,912.81	6,334.70	0.0000	4.3300	50.0000	0.0000	(1.4224)	(0.1760)	0.0000	2	(1.5983)	01/06/2025
603039.SH	12/31/2024	SDB3262681148	300.00	7.0386	1,970.94	2,111.57	0.0000	4.3300	50.0000	0.0000	(0.4741)	(0.0587)	0.0000	2	(0.5328)	01/06/2025
603039.SH	12/31/2024	SDB3262681148	700.00	7.0386	4,598.85	4,926.99	0.0000	4.3300	50.0000	0.0000	(1.1063)	(0.1369)	0.0000	2	(1.2431)	01/06/2025
603039.SH	12/31/2024	SDB3262681148	2,000.00	7.0386	13,139.58	14,077.12	0.0000	4.3300	50.0000	0.0000	(3.1608)	(0.3910)	0.0000	2	(3.5518)	01/06/2025
603039.SH	12/31/2024	SDB3262681148	300.00	7.0386	1,970.94	2,111.57	0.0000	4.3300	50.0000	0.0000	(0.4741)	(0.0587)	0.0000	2	(0.5328)	01/06/2025
603039.SH	12/31/2024	SDB3262681148	100.00	7.0386	656.98	703.86	0.0000	4.3300	50.0000	0.0000	(0.1580)	(0.0196)	0.0000	2	(0.1776)	01/06/2025
603039.SH	12/31/2024	SDB3262681148	800.00	7.0386	5,255.83	5,630.85	0.0000	4.3300	50.0000	0.0000	(1.2643)	(0.1564)	0.0000	2	(1.4207)	01/06/2025
603039.SH	12/30/2024	SDB3262681148	600.00	7.1112	4,191.80	4,266.74	0.0000	4.3300	50.0000	0.0000	(0.5042)	(0.0593)	0.0000	1	(0.5634)	01/06/2025
603039.SH	12/30/2024	SDB3262681148	2,300.00	7.1112	15,622.23	16,355.82	0.0000	4.3300	50.0000	0.0000	(1.8790)	(0.2272)	0.0000	1	(2.1062)	01/06/2025
603039.SH	12/30/2024	SDB3262681148	100.00	7.1112	668.18	711.12	0.0000	4.3300	50.0000	0.0000	(0.0804)	(0.0099)	0.0000	1	(0.0902)	01/06/2025
603039.SH	12/30/2024	SDB3262681148	600.00	7.1112	4,052.25	4,266.74	0.0000	4.3300	50.0000	0.0000	(0.4874)	(0.0593)	0.0000	1	(0.5467)	01/06/2025
603039.SH	12/30/2024	SDB3262681148	1,100.00	7.1112	7,498.53	7,822.35	0.0000	4.3300	50.0000	0.0000	(0.9019)	(0.1086)	0.0000	1	(1.0105)	01/06/2025
603039.SH	12/30/2024	SDB3262681148	1,600.00	7.1112	10,956.28	11,377.96	0.0000	4.3300	50.0000	0.0000	(1.3178)	(0.1580)	0.0000	1	(1.4758)	01/06/2025
603039.SH	12/30/2024	SDB3262681148	500.00	7.1112	3,492.36	3,555.61	0.0000	4.3300	50.0000	0.0000	(0.4201)	(0.0494)	0.0000	1	(0.4694)	01/06/2025
603039.SH	12/30/2024	SDB3262681148	600.00	7.1112	4,170.52	4,266.74	0.0000	4.3300	50.0000	0.0000	(0.5016)	(0.0593)	0.0000	1	(0.5609)	01/06/2025
603039.SH	12/30/2024	SDB3262681148	100.00	7.1112	685.78	711.12	0.0000	4.3300	50.0000	0.0000	(0.0825)	(0.0099)	0.0000	1	(0.0924)	01/06/2025
603039.SH	12/30/2024	SDB3262681148	200.00	7.1112	1,313.15	1,422.25	0.0000	4.3300	50.0000	0.0000	(0.1579)	(0.0198)	0.0000	1	(0.1777)	01/06/2025
603039.SH	12/30/2024	SDB3262681148	800.00	7.1112	5,305.94	5,688.98	0.0000	4.3300	50.0000	0.0000	(0.6382)	(0.0790)	0.0000	1	(0.7172)	01/06/2025
603039.SH	12/30/2024	SDB3262681148	700.00	7.1112	4,567.64	4,977.86	0.0000	4.3300	50.0000	0.0000	(0.5494)	(0.0691)	0.0000	1	(0.6185)	01/06/2025
603039.SH	12/30/2024	SDB3262681148	100.00	7.1112	656.98	711.12	0.0000	4.3300	50.0000	0.0000	(0.0790)	(0.0099)	0.0000	1	(0.0889)	01/06/2025
603039.SH	12/30/2024	SDB3262681148	900.00	7.1112	5,912.81	6,400.10	0.0000	4.3300	50.0000	0.0000	(0.7112)	(0.0889)	0.0000	1	(0.8001)	01/06/2025
603039.SH	12/30/2024	SDB3262681148	300.00	7.1112	1,970.94	2,133.37	0.0000	4.3300	50.0000	0.0000	(0.2371)	(0.0296)	0.0000	1	(0.2667)	01/06/2025
603039.SH	12/30/2024	SDB3262681148	700.00	7.1112	4,598.85	4,977.86	0.0000	4.3300	50.0000	0.0000	(0.5531)	(0.0691)	0.0000	1	(0.6223)	01/06/2025
603039.SH	12/30/2024	SDB3262681148	2,000.00	7.1112	13,139.58	14,222.45	0.0000	4.3300	50.0000	0.0000	(1.5804)	(0.1975)	0.0000	1	(1.7779)	01/06/2025
603039.SH	12/30/2024	SDB3262681148	300.00	7.1112	1,970.94	2,133.37	0.0000	4.3300	50.0000	0.0000	(0.2371)	(0.0296)	0.0000	1	(0.2667)	01/06/2025
603039.SH	12/30/2024	SDB3262681148	100.00	7.1112	656.98	711.12	0.0000	4.3300	50.0000	0.0000	(0.0790)	(0.0099)	0.0000	1	(0.0889)	01/06/2025
603039.SH	12/30/2024	SDB3262681148	800.00	7.1112	5,255.83	5,688.98	0.0000	4.3300	50.0000	0.0000	(0.6322)	(0.0790)	0.0000	1	(0.7112)	01/06/2025
603039.SH	12/27/2024	SDB3262681148	600.00	7.2605	4,191.80	4,356.32	0.0000	4.3300	50.0000	0.0000	(1.5125)	(0.1815)	0.0000	3	(1.6941)	01/06/2025
603039.SH	12/27/2024	SDB3262681148	2,300.00	7.2605	15,622.23	16,699.23	0.0000	4.3300	50.0000	0.0000	(5.6370)	(0.6958)	0.0000	3	(6.3328)	01/06/2025
603039.SH	12/27/2024	SDB3262681148	100.00	7.2605	668.18	726.05	0.0000	4.3300	50.0000	0.0000	(0.2411)	(0.0303)	0.0000	3	(0.2714)	01/06/2025
603039.SH	12/27/2024	SDB3262681148	600.00	7.2605	4,052.25	4,356.32	0.0000	4.3300	50.0000	0.0000	(1.4622)	(0.1815)	0.0000	3	(1.6437)	01/06/2025
603039.SH	12/27/2024	SDB3262681148	1,100.00	7.2605	7,498.53	7,986.59	0.0000	4.3300	50.0000	0.0000	(2.7057)	(0.3328)	0.0000	3	(3.0385)	01/06/2025
603039.SH	12/27/2024	SDB3262681148	1,600.00	7.2605	10,956.28	11,616.86	0.0000	4.3300	50.0000	0.0000	(3.9534)	(0.4840)	0.0000	3	(4.4374)	01/06/2025
603039.SH	12/27/2024	SDB3262681148	500.00	7.2605	3,492.36	3,630.27	0.0000	4.3300	50.0000	0.0000	(1.2602)	(0.1513)	0.0000	3	(1.4114)	01/06/2025
603039.SH	12/27/2024	SDB3262681148	600.00	7.2605	4,170.52	4,356.32	0.0000	4.3300	50.0000	0.0000	(1.5049)	(0.1815)	0.0000	3	(1.6864)	01/06/2025
603039.SH	12/27/2024	SDB3262681148	100.00	7.2605	685.78	726.05	0.0000	4.3300	50.0000	0.0000	(0.2475)	(0.0303)	0.0000	3	(0.2777)	01/06/2025
603039.SH	12/27/2024	SDB3262681148	200.00	7.2605	1,313.15	1,452.11	0.0000	4.3300	50.0000	0.0000	(0.4738)	(0.0605)	0.0000	3	(0.5343)	01/06/2025
603039.SH	12/27/2024	SDB3262681148	800.00	7.2605	5,305.94	5,808.43	0.0000	4.3300	50.0000	0.0000	(1.9146)	(0.2420)	0.0000	3	(2.1566)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHANGHAI WEAVER NETWORK CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603039.SH	12/27/2024	SDB3262681148	700.00	7.2605	4,567.64	5,082.38	0.0000	4.3300	50.0000	0.0000	(1.6482)	(0.2118)	0.0000	3	(1.8599)	01/06/2025
603039.SH	12/27/2024	SDB3262681148	100.00	7.2605	656.98	726.05	0.0000	4.3300	50.0000	0.0000	(0.2371)	(0.0303)	0.0000	3	(0.2673)	01/06/2025
603039.SH	12/27/2024	SDB3262681148	900.00	7.2605	5,912.81	6,534.48	0.0000	4.3300	50.0000	0.0000	(2.1335)	(0.2723)	0.0000	3	(2.4058)	01/06/2025
603039.SH	12/27/2024	SDB3262681148	300.00	7.2605	1,970.94	2,178.16	0.0000	4.3300	50.0000	0.0000	(0.7112)	(0.0908)	0.0000	3	(0.8019)	01/06/2025
603039.SH	12/27/2024	SDB3262681148	700.00	7.2605	4,598.85	5,082.38	0.0000	4.3300	50.0000	0.0000	(1.6594)	(0.2118)	0.0000	3	(1.8712)	01/06/2025
603039.SH	12/27/2024	SDB3262681148	2,000.00	7.2605	13,139.58	14,521.07	0.0000	4.3300	50.0000	0.0000	(4.7412)	(0.6050)	0.0000	3	(5.3462)	01/06/2025
603039.SH	12/27/2024	SDB3262681148	300.00	7.2605	1,970.94	2,178.16	0.0000	4.3300	50.0000	0.0000	(0.7112)	(0.0908)	0.0000	3	(0.8019)	01/06/2025
603039.SH	12/27/2024	SDB3262681148	100.00	7.2605	656.98	726.05	0.0000	4.3300	50.0000	0.0000	(0.2371)	(0.0303)	0.0000	3	(0.2673)	01/06/2025
603039.SH	12/27/2024	SDB3262681148	800.00	7.2605	5,255.83	5,808.43	0.0000	4.3300	50.0000	0.0000	(1.8965)	(0.2420)	0.0000	3	(2.1385)	01/06/2025
603039.SH	12/26/2024	SDB3262681148	600.00	7.1931	4,191.80	4,315.83	0.0000	4.3300	50.0000	0.0000	(0.5042)	(0.0599)	0.0000	1	(0.5641)	01/06/2025
603039.SH	12/26/2024	SDB3262681148	2,300.00	7.1931	15,622.23	16,544.02	0.0000	4.3300	50.0000	0.0000	(1.8790)	(0.2298)	0.0000	1	(2.1088)	01/06/2025
603039.SH	12/26/2024	SDB3262681148	100.00	7.1931	668.18	719.31	0.0000	4.3300	50.0000	0.0000	(0.0804)	(0.0100)	0.0000	1	(0.0904)	01/06/2025
603039.SH	12/26/2024	SDB3262681148	600.00	7.1931	4,052.25	4,315.83	0.0000	4.3300	50.0000	0.0000	(0.4874)	(0.0599)	0.0000	1	(0.5473)	01/06/2025
603039.SH	12/26/2024	SDB3262681148	1,100.00	7.1931	7,498.53	7,912.36	0.0000	4.3300	50.0000	0.0000	(0.9019)	(0.1099)	0.0000	1	(1.0118)	01/06/2025
603039.SH	12/26/2024	SDB3262681148	1,600.00	7.1931	10,956.28	11,508.89	0.0000	4.3300	50.0000	0.0000	(1.3178)	(0.1598)	0.0000	1	(1.4776)	01/06/2025
603039.SH	12/26/2024	SDB3262681148	500.00	7.1931	3,492.36	3,596.53	0.0000	4.3300	50.0000	0.0000	(0.4201)	(0.0500)	0.0000	1	(0.4700)	01/06/2025
603039.SH	12/26/2024	SDB3262681148	600.00	7.1931	4,170.52	4,315.83	0.0000	4.3300	50.0000	0.0000	(0.5016)	(0.0599)	0.0000	1	(0.5616)	01/06/2025
603039.SH	12/26/2024	SDB3262681148	100.00	7.1931	685.78	719.31	0.0000	4.3300	50.0000	0.0000	(0.0825)	(0.0100)	0.0000	1	(0.0925)	01/06/2025
603039.SH	12/26/2024	SDB3262681148	200.00	7.1931	1,313.15	1,438.61	0.0000	4.3300	50.0000	0.0000	(0.1579)	(0.0200)	0.0000	1	(0.1779)	01/06/2025
603039.SH	12/26/2024	SDB3262681148	800.00	7.1931	5,305.94	5,754.44	0.0000	4.3300	50.0000	0.0000	(0.6382)	(0.0799)	0.0000	1	(0.7181)	01/06/2025
603039.SH	12/26/2024	SDB3262681148	700.00	7.1931	4,567.64	5,035.14	0.0000	4.3300	50.0000	0.0000	(0.5494)	(0.0699)	0.0000	1	(0.6193)	01/06/2025
603039.SH	12/26/2024	SDB3262681148	100.00	7.1931	656.98	719.31	0.0000	4.3300	50.0000	0.0000	(0.0790)	(0.0100)	0.0000	1	(0.0890)	01/06/2025
603039.SH	12/26/2024	SDB3262681148	900.00	7.1931	5,912.81	6,473.75	0.0000	4.3300	50.0000	0.0000	(0.7112)	(0.0899)	0.0000	1	(0.8011)	01/06/2025
603039.SH	12/26/2024	SDB3262681148	300.00	7.1931	1,970.94	2,157.92	0.0000	4.3300	50.0000	0.0000	(0.2371)	(0.0300)	0.0000	1	(0.2670)	01/06/2025
603039.SH	12/26/2024	SDB3262681148	700.00	7.1931	4,598.85	5,035.14	0.0000	4.3300	50.0000	0.0000	(0.5531)	(0.0699)	0.0000	1	(0.6231)	01/06/2025
603039.SH	12/26/2024	SDB3262681148	2,000.00	7.1931	13,139.58	14,386.11	0.0000	4.3300	50.0000	0.0000	(1.5804)	(0.1998)	0.0000	1	(1.7802)	01/06/2025
603039.SH	12/26/2024	SDB3262681148	300.00	7.1931	1,970.94	2,157.92	0.0000	4.3300	50.0000	0.0000	(0.2371)	(0.0300)	0.0000	1	(0.2670)	01/06/2025
603039.SH	12/26/2024	SDB3262681148	100.00	7.1931	656.98	719.31	0.0000	4.3300	50.0000	0.0000	(0.0790)	(0.0100)	0.0000	1	(0.0890)	01/06/2025
603039.SH	12/26/2024	SDB3262681148	800.00	7.1931	5,255.83	5,754.44	0.0000	4.3300	50.0000	0.0000	(0.6322)	(0.0799)	0.0000	1	(0.7121)	01/06/2025
603039.SH	12/24/2024	SDB3262681148	600.00	7.1931	4,191.80	4,315.83	0.0000	4.3300	50.0000	0.0000	(1.0084)	(0.1199)	0.0000	2	(1.1282)	01/06/2025
603039.SH	12/24/2024	SDB3262681148	2,300.00	7.1931	15,622.23	16,544.02	0.0000	4.3300	50.0000	0.0000	(3.7580)	(0.4596)	0.0000	2	(4.2176)	01/06/2025
603039.SH	12/24/2024	SDB3262681148	100.00	7.1931	668.18	719.31	0.0000	4.3300	50.0000	0.0000	(0.1607)	(0.0200)	0.0000	2	(0.1807)	01/06/2025
603039.SH	12/24/2024	SDB3262681148	600.00	7.1931	4,052.25	4,315.83	0.0000	4.3300	50.0000	0.0000	(0.9748)	(0.1199)	0.0000	2	(1.0947)	01/06/2025
603039.SH	12/24/2024	SDB3262681148	1,100.00	7.1931	7,498.53	7,912.36	0.0000	4.3300	50.0000	0.0000	(1.8038)	(0.2198)	0.0000	2	(2.0236)	01/06/2025
603039.SH	12/24/2024	SDB3262681148	1,600.00	7.1931	10,956.28	11,508.89	0.0000	4.3300	50.0000	0.0000	(2.6356)	(0.3197)	0.0000	2	(2.9553)	01/06/2025
603039.SH	12/24/2024	SDB3262681148	500.00	7.1931	3,492.36	3,596.53	0.0000	4.3300	50.0000	0.0000	(0.8401)	(0.0999)	0.0000	2	(0.9400)	01/06/2025
603039.SH	12/24/2024	SDB3262681148	600.00	7.1931	4,170.52	4,315.83	0.0000	4.3300	50.0000	0.0000	(1.0032)	(0.1199)	0.0000	2	(1.1231)	01/06/2025
603039.SH	12/24/2024	SDB3262681148	100.00	7.1931	685.78	719.31	0.0000	4.3300	50.0000	0.0000	(0.1650)	(0.0200)	0.0000	2	(0.1849)	01/06/2025
603039.SH	12/24/2024	SDB3262681148	200.00	7.1931	1,313.15	1,438.61	0.0000	4.3300	50.0000	0.0000	(0.3159)	(0.0400)	0.0000	2	(0.3558)	01/06/2025
603039.SH	12/24/2024	SDB3262681148	800.00	7.1931	5,305.94	5,754.44	0.0000	4.3300	50.0000	0.0000	(1.2764)	(0.1598)	0.0000	2	(1.4362)	01/06/2025
603039.SH	12/24/2024	SDB3262681148	700.00	7.1931	4,567.64	5,035.14	0.0000	4.3300	50.0000	0.0000	(1.0988)	(0.1399)	0.0000	2	(1.2386)	01/06/2025
603039.SH	12/24/2024	SDB3262681148	100.00	7.1931	656.98	719.31	0.0000	4.3300	50.0000	0.0000	(0.1580)	(0.0200)	0.0000	2	(0.1780)	01/06/2025
603039.SH	12/24/2024	SDB3262681148	900.00	7.1931	5,912.81	6,473.75	0.0000	4.3300	50.0000	0.0000	(1.4224)	(0.1798)	0.0000	2	(1.6022)	01/06/2025
603039.SH	12/24/2024	SDB3262681148	300.00	7.1931	1,970.94	2,157.92	0.0000	4.3300	50.0000	0.0000	(0.4741)	(0.0599)	0.0000	2	(0.5341)	01/06/2025
603039.SH	12/24/2024	SDB3262681148	700.00	7.1931	4,598.85	5,035.14	0.0000	4.3300	50.0000	0.0000	(1.1063)	(0.1399)	0.0000	2	(1.2461)	01/06/2025
603039.SH	12/24/2024	SDB3262681148	2,000.00	7.1931	13,139.58	14,386.11	0.0000	4.3300	50.0000	0.0000	(3.1608)	(0.3996)	0.0000	2	(3.5604)	01/06/2025
603039.SH	12/24/2024	SDB3262681148	300.00	7.1931	1,970.94	2,157.92	0.0000	4.3300	50.0000	0.0000	(0.4741)	(0.0599)	0.0000	2	(0.5341)	01/06/2025
603039.SH	12/24/2024	SDB3262681148	100.00	7.1931	656.98	719.31	0.0000	4.3300	50.0000	0.0000	(0.1580)	(0.0200)	0.0000	2	(0.1780)	01/06/2025
603039.SH	12/24/2024	SDB3262681148	800.00	7.1931	5,255.83	5,754.44	0.0000	4.3300	50.0000	0.0000	(1.2643)	(0.1598)	0.0000	2	(1.4242)	01/06/2025
603039.SH	12/23/2024	SDB3262681148	600.00	6.9941	4,191.80	4,196.48	0.0000	4.3300	50.0000	0.0000	(0.5042)	(0.0583)	0.0000	1	(0.5625)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHANGHAI WEAVER NETWORK CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603039.SH	12/23/2024	SDB3262681148	2,300.00	6.9941	15,622.23	16,086.50	0.0000	4.3300	50.0000	0.0000	(1.8790)	(0.2234)	0.0000	1	(2.1024)	01/06/2025
603039.SH	12/23/2024	SDB3262681148	100.00	6.9941	668.18	699.41	0.0000	4.3300	50.0000	0.0000	(0.0804)	(0.0097)	0.0000	1	(0.0901)	01/06/2025
603039.SH	12/23/2024	SDB3262681148	600.00	6.9941	4,052.25	4,196.48	0.0000	4.3300	50.0000	0.0000	(0.4874)	(0.0583)	0.0000	1	(0.5457)	01/06/2025
603039.SH	12/23/2024	SDB3262681148	1,100.00	6.9941	7,498.53	7,693.54	0.0000	4.3300	50.0000	0.0000	(0.9019)	(0.1069)	0.0000	1	(1.0088)	01/06/2025
603039.SH	12/23/2024	SDB3262681148	1,600.00	6.9941	10,956.28	11,190.61	0.0000	4.3300	50.0000	0.0000	(1.3178)	(0.1554)	0.0000	1	(1.4732)	01/06/2025
603039.SH	12/23/2024	SDB3262681148	500.00	6.9941	3,492.36	3,497.06	0.0000	4.3300	50.0000	0.0000	(0.4201)	(0.0486)	0.0000	1	(0.4686)	01/06/2025
603039.SH	12/23/2024	SDB3262681148	600.00	6.9941	4,170.52	4,196.48	0.0000	4.3300	50.0000	0.0000	(0.5016)	(0.0583)	0.0000	1	(0.5599)	01/06/2025
603039.SH	12/23/2024	SDB3262681148	100.00	6.9941	685.78	699.41	0.0000	4.3300	50.0000	0.0000	(0.0825)	(0.0097)	0.0000	1	(0.0922)	01/06/2025
603039.SH	12/23/2024	SDB3262681148	200.00	6.9941	1,313.15	1,398.83	0.0000	4.3300	50.0000	0.0000	(0.1579)	(0.0194)	0.0000	1	(0.1774)	01/06/2025
603039.SH	12/23/2024	SDB3262681148	800.00	6.9941	5,305.94	5,595.30	0.0000	4.3300	50.0000	0.0000	(0.6382)	(0.0777)	0.0000	1	(0.7159)	01/06/2025
603039.SH	12/23/2024	SDB3262681148	700.00	6.9941	4,567.64	4,895.89	0.0000	4.3300	50.0000	0.0000	(0.5494)	(0.0680)	0.0000	1	(0.6174)	01/06/2025
603039.SH	12/23/2024	SDB3262681148	100.00	6.9941	656.98	699.41	0.0000	4.3300	50.0000	0.0000	(0.0790)	(0.0097)	0.0000	1	(0.0887)	01/06/2025
603039.SH	12/23/2024	SDB3262681148	900.00	6.9941	5,912.81	6,294.72	0.0000	4.3300	50.0000	0.0000	(0.7112)	(0.0874)	0.0000	1	(0.7986)	01/06/2025
603039.SH	12/23/2024	SDB3262681148	300.00	6.9941	1,970.94	2,098.24	0.0000	4.3300	50.0000	0.0000	(0.2371)	(0.0291)	0.0000	1	(0.2662)	01/06/2025
603039.SH	12/23/2024	SDB3262681148	700.00	6.9941	4,598.85	4,895.89	0.0000	4.3300	50.0000	0.0000	(0.5531)	(0.0680)	0.0000	1	(0.6211)	01/06/2025
603039.SH	12/23/2024	SDB3262681148	2,000.00	6.9941	13,139.58	13,988.26	0.0000	4.3300	50.0000	0.0000	(1.5804)	(0.1943)	0.0000	1	(1.7747)	01/06/2025
603039.SH	12/23/2024	SDB3262681148	300.00	6.9941	1,970.94	2,098.24	0.0000	4.3300	50.0000	0.0000	(0.2371)	(0.0291)	0.0000	1	(0.2662)	01/06/2025
603039.SH	12/23/2024	SDB3262681148	100.00	6.9941	656.98	699.41	0.0000	4.3300	50.0000	0.0000	(0.0790)	(0.0097)	0.0000	1	(0.0887)	01/06/2025
603039.SH	12/23/2024	SDB3262681148	800.00	6.9941	5,255.83	5,595.30	0.0000	4.3300	50.0000	0.0000	(0.6322)	(0.0777)	0.0000	1	(0.7099)	01/06/2025
603039.SH	12/20/2024	SDB3262681148	100.00	6.6513	668.18	665.13	0.0000	4.3300	50.0000	0.0000	(0.2411)	(0.0277)	0.0000	3	(0.2688)	01/06/2025
603039.SH	12/20/2024	SDB3262681148	600.00	6.6513	4,052.25	3,990.76	0.0000	4.3300	50.0000	0.0000	(1.4622)	(0.1663)	0.0000	3	(1.6285)	01/06/2025
603039.SH	12/20/2024	SDB3262681148	1,100.00	6.6513	7,498.53	7,316.39	0.0000	4.3300	50.0000	0.0000	(2.7057)	(0.3048)	0.0000	3	(3.0106)	01/06/2025
603039.SH	12/20/2024	SDB3262681148	1,600.00	6.6513	10,956.28	10,642.02	0.0000	4.3300	50.0000	0.0000	(3.9534)	(0.4434)	0.0000	3	(4.3968)	01/06/2025
603039.SH	12/20/2024	SDB3262681148	500.00	6.6513	3,492.36	3,325.63	0.0000	4.3300	50.0000	0.0000	(1.2602)	(0.1386)	0.0000	3	(1.3987)	01/06/2025
603039.SH	12/20/2024	SDB3262681148	600.00	6.6513	4,170.52	3,990.76	0.0000	4.3300	50.0000	0.0000	(1.5049)	(0.1663)	0.0000	3	(1.6711)	01/06/2025
603039.SH	12/20/2024	SDB3262681148	100.00	6.6513	685.78	665.13	0.0000	4.3300	50.0000	0.0000	(0.2475)	(0.0277)	0.0000	3	(0.2752)	01/06/2025
603039.SH	12/20/2024	SDB3262681148	200.00	6.6513	1,313.15	1,330.25	0.0000	4.3300	50.0000	0.0000	(0.4738)	(0.0554)	0.0000	3	(0.5293)	01/06/2025
603039.SH	12/20/2024	SDB3262681148	800.00	6.6513	5,305.94	5,321.01	0.0000	4.3300	50.0000	0.0000	(1.9146)	(0.2217)	0.0000	3	(2.1363)	01/06/2025
603039.SH	12/20/2024	SDB3262681148	700.00	6.6513	4,567.64	4,655.88	0.0000	4.3300	50.0000	0.0000	(1.6482)	(0.1940)	0.0000	3	(1.8422)	01/06/2025
603039.SH	12/20/2024	SDB3262681148	100.00	6.6513	656.98	665.13	0.0000	4.3300	50.0000	0.0000	(0.2371)	(0.0277)	0.0000	3	(0.2648)	01/06/2025
603039.SH	12/20/2024	SDB3262681148	900.00	6.6513	5,912.81	5,986.13	0.0000	4.3300	50.0000	0.0000	(2.1335)	(0.2494)	0.0000	3	(2.3830)	01/06/2025
603039.SH	12/20/2024	SDB3262681148	300.00	6.6513	1,970.94	1,995.38	0.0000	4.3300	50.0000	0.0000	(0.7112)	(0.0831)	0.0000	3	(0.7943)	01/06/2025
603039.SH	12/20/2024	SDB3262681148	700.00	6.6513	4,598.85	4,655.88	0.0000	4.3300	50.0000	0.0000	(1.6594)	(0.1940)	0.0000	3	(1.8534)	01/06/2025
603039.SH	12/20/2024	SDB3262681148	2,000.00	6.6513	13,139.58	13,302.52	0.0000	4.3300	50.0000	0.0000	(4.7412)	(0.5543)	0.0000	3	(5.2955)	01/06/2025
603039.SH	12/20/2024	SDB3262681148	300.00	6.6513	1,970.94	1,995.38	0.0000	4.3300	50.0000	0.0000	(0.7112)	(0.0831)	0.0000	3	(0.7943)	01/06/2025
603039.SH	12/20/2024	SDB3262681148	100.00	6.6513	656.98	665.13	0.0000	4.3300	50.0000	0.0000	(0.2371)	(0.0277)	0.0000	3	(0.2648)	01/06/2025
603039.SH	12/20/2024	SDB3262681148	800.00	6.6513	5,255.83	5,321.01	0.0000	4.3300	50.0000	0.0000	(1.8965)	(0.2217)	0.0000	3	(2.1182)	01/06/2025
603039.SH	12/19/2024	SDB3262681148	1,100.00	6.8091	7,498.53	7,489.97	0.0000	4.5800	50.0000	0.0000	(0.9540)	(0.1040)	0.0000	1	(1.0580)	01/06/2025
603039.SH	12/19/2024	SDB3262681148	1,600.00	6.8091	10,956.28	10,894.50	0.0000	4.5800	50.0000	0.0000	(1.3939)	(0.1513)	0.0000	1	(1.5452)	01/06/2025
603039.SH	12/19/2024	SDB3262681148	500.00	6.8091	3,492.36	3,404.53	0.0000	4.5800	50.0000	0.0000	(0.4443)	(0.0473)	0.0000	1	(0.4916)	01/06/2025
603039.SH	12/19/2024	SDB3262681148	600.00	6.8091	4,170.52	4,085.44	0.0000	4.5800	50.0000	0.0000	(0.5306)	(0.0567)	0.0000	1	(0.5873)	01/06/2025
603039.SH	12/19/2024	SDB3262681148	100.00	6.8091	685.78	680.91	0.0000	4.5800	50.0000	0.0000	(0.0872)	(0.0095)	0.0000	1	(0.0967)	01/06/2025
603039.SH	12/19/2024	SDB3262681148	200.00	6.8091	1,313.15	1,361.81	0.0000	4.5800	50.0000	0.0000	(0.1671)	(0.0189)	0.0000	1	(0.1860)	01/06/2025
603039.SH	12/19/2024	SDB3262681148	800.00	6.8091	5,305.94	5,447.25	0.0000	4.5800	50.0000	0.0000	(0.6750)	(0.0757)	0.0000	1	(0.7507)	01/06/2025
603039.SH	12/19/2024	SDB3262681148	700.00	6.8091	4,567.64	4,766.34	0.0000	4.5800	50.0000	0.0000	(0.5811)	(0.0662)	0.0000	1	(0.6473)	01/06/2025
603039.SH	12/19/2024	SDB3262681148	100.00	6.8091	656.98	680.91	0.0000	4.5800	50.0000	0.0000	(0.0836)	(0.0095)	0.0000	1	(0.0930)	01/06/2025
603039.SH	12/19/2024	SDB3262681148	900.00	6.8091	5,912.81	6,128.15	0.0000	4.5800	50.0000	0.0000	(0.7522)	(0.0851)	0.0000	1	(0.8374)	01/06/2025
603039.SH	12/19/2024	SDB3262681148	300.00	6.8091	1,970.94	2,042.72	0.0000	4.5800	50.0000	0.0000	(0.2507)	(0.0284)	0.0000	1	(0.2791)	01/06/2025
603039.SH	12/19/2024	SDB3262681148	700.00	6.8091	4,598.85	4,766.34	0.0000	4.5800	50.0000	0.0000	(0.5851)	(0.0662)	0.0000	1	(0.6513)	01/06/2025
603039.SH	12/19/2024	SDB3262681148	2,000.00	6.8091	13,139.58	13,618.12	0.0000	4.5800	50.0000	0.0000	(1.6716)	(0.1891)	0.0000	1	(1.8608)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHANGHAI WEAVER NETWORK CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603039.SH	12/19/2024	SDB3262681148	300.00	6.8091	1,970.94	2,042.72	0.0000	4.5800	50.0000	0.0000	(0.2507)	(0.0284)	0.0000	1	(0.2791)	01/06/2025
603039.SH	12/19/2024	SDB3262681148	100.00	6.8091	656.98	680.91	0.0000	4.5800	50.0000	0.0000	(0.0836)	(0.0095)	0.0000	1	(0.0930)	01/06/2025
603039.SH	12/19/2024	SDB3262681148	800.00	6.8091	5,255.83	5,447.25	0.0000	4.5800	50.0000	0.0000	(0.6687)	(0.0757)	0.0000	1	(0.7443)	01/06/2025
603039.SH	12/18/2024	SDB3262681148	500.00	6.8600	3,492.36	3,429.99	0.0000	4.5800	50.0000	0.0000	(0.4443)	(0.0476)	0.0000	1	(0.4919)	01/06/2025
603039.SH	12/18/2024	SDB3262681148	600.00	6.8600	4,170.52	4,115.99	0.0000	4.5800	50.0000	0.0000	(0.5306)	(0.0572)	0.0000	1	(0.5877)	01/06/2025
603039.SH	12/18/2024	SDB3262681148	100.00	6.8600	685.78	686.00	0.0000	4.5800	50.0000	0.0000	(0.0872)	(0.0095)	0.0000	1	(0.0968)	01/06/2025
603039.SH	12/18/2024	SDB3262681148	200.00	6.8600	1,313.15	1,372.00	0.0000	4.5800	50.0000	0.0000	(0.1671)	(0.0191)	0.0000	1	(0.1861)	01/06/2025
603039.SH	12/18/2024	SDB3262681148	800.00	6.8600	5,305.94	5,487.98	0.0000	4.5800	50.0000	0.0000	(0.6750)	(0.0762)	0.0000	1	(0.7513)	01/06/2025
603039.SH	12/18/2024	SDB3262681148	700.00	6.8600	4,567.64	4,801.99	0.0000	4.5800	50.0000	0.0000	(0.5811)	(0.0667)	0.0000	1	(0.6478)	01/06/2025
603039.SH	12/18/2024	SDB3262681148	100.00	6.8600	656.98	686.00	0.0000	4.5800	50.0000	0.0000	(0.0836)	(0.0095)	0.0000	1	(0.0931)	01/06/2025
603039.SH	12/18/2024	SDB3262681148	900.00	6.8600	5,912.81	6,173.98	0.0000	4.5800	50.0000	0.0000	(0.7522)	(0.0857)	0.0000	1	(0.8380)	01/06/2025
603039.SH	12/18/2024	SDB3262681148	300.00	6.8600	1,970.94	2,057.99	0.0000	4.5800	50.0000	0.0000	(0.2507)	(0.0286)	0.0000	1	(0.2793)	01/06/2025
603039.SH	12/18/2024	SDB3262681148	700.00	6.8600	4,598.85	4,801.99	0.0000	4.5800	50.0000	0.0000	(0.5851)	(0.0667)	0.0000	1	(0.6518)	01/06/2025
603039.SH	12/18/2024	SDB3262681148	2,000.00	6.8600	13,139.58	13,719.96	0.0000	4.5800	50.0000	0.0000	(1.6716)	(0.1906)	0.0000	1	(1.8622)	01/06/2025
603039.SH	12/18/2024	SDB3262681148	300.00	6.8600	1,970.94	2,057.99	0.0000	4.5800	50.0000	0.0000	(0.2507)	(0.0286)	0.0000	1	(0.2793)	01/06/2025
603039.SH	12/18/2024	SDB3262681148	100.00	6.8600	656.98	686.00	0.0000	4.5800	50.0000	0.0000	(0.0836)	(0.0095)	0.0000	1	(0.0931)	01/06/2025
603039.SH	12/18/2024	SDB3262681148	800.00	6.8600	5,255.83	5,487.98	0.0000	4.5800	50.0000	0.0000	(0.6687)	(0.0762)	0.0000	1	(0.7449)	01/06/2025
603039.SH	12/17/2024	SDB3262681148	100.00	7.0656	685.78	706.56	0.0000	4.5800	50.0000	0.0000	(0.0872)	(0.0098)	0.0000	1	(0.0971)	01/06/2025
603039.SH	12/17/2024	SDB3262681148	200.00	7.0656	1,313.15	1,413.13	0.0000	4.5800	50.0000	0.0000	(0.1671)	(0.0196)	0.0000	1	(0.1867)	01/06/2025
603039.SH	12/17/2024	SDB3262681148	800.00	7.0656	5,305.94	5,652.51	0.0000	4.5800	50.0000	0.0000	(0.6750)	(0.0785)	0.0000	1	(0.7535)	01/06/2025
603039.SH	12/17/2024	SDB3262681148	700.00	7.0656	4,567.64	4,945.95	0.0000	4.5800	50.0000	0.0000	(0.5811)	(0.0687)	0.0000	1	(0.6498)	01/06/2025
603039.SH	12/17/2024	SDB3262681148	100.00	7.0656	656.98	706.56	0.0000	4.5800	50.0000	0.0000	(0.0836)	(0.0098)	0.0000	1	(0.0934)	01/06/2025
603039.SH	12/17/2024	SDB3262681148	900.00	7.0656	5,912.81	6,359.08	0.0000	4.5800	50.0000	0.0000	(0.7522)	(0.0883)	0.0000	1	(0.8406)	01/06/2025
603039.SH	12/17/2024	SDB3262681148	300.00	7.0656	1,970.94	2,119.69	0.0000	4.5800	50.0000	0.0000	(0.2507)	(0.0294)	0.0000	1	(0.2802)	01/06/2025
603039.SH	12/17/2024	SDB3262681148	700.00	7.0656	4,598.85	4,945.95	0.0000	4.5800	50.0000	0.0000	(0.5851)	(0.0687)	0.0000	1	(0.6538)	01/06/2025
603039.SH	12/17/2024	SDB3262681148	2,000.00	7.0656	13,139.58	14,131.28	0.0000	4.5800	50.0000	0.0000	(1.6716)	(0.1963)	0.0000	1	(1.8679)	01/06/2025
603039.SH	12/17/2024	SDB3262681148	300.00	7.0656	1,970.94	2,119.69	0.0000	4.5800	50.0000	0.0000	(0.2507)	(0.0294)	0.0000	1	(0.2802)	01/06/2025
603039.SH	12/17/2024	SDB3262681148	100.00	7.0656	656.98	706.56	0.0000	4.5800	50.0000	0.0000	(0.0836)	(0.0098)	0.0000	1	(0.0934)	01/06/2025
603039.SH	12/17/2024	SDB3262681148	800.00	7.0656	5,255.83	5,652.51	0.0000	4.5800	50.0000	0.0000	(0.6687)	(0.0785)	0.0000	1	(0.7472)	01/06/2025
603039.SH	12/16/2024	SDB3262681148	100.00	7.2733	685.78	727.33	0.0000	4.5800	50.0000	0.0000	(0.0872)	(0.0101)	0.0000	1	(0.0973)	01/06/2025
603039.SH	12/16/2024	SDB3262681148	200.00	7.2733	1,313.15	1,454.67	0.0000	4.5800	50.0000	0.0000	(0.1671)	(0.0202)	0.0000	1	(0.1873)	01/06/2025
603039.SH	12/16/2024	SDB3262681148	800.00	7.2733	5,305.94	5,818.66	0.0000	4.5800	50.0000	0.0000	(0.6750)	(0.0808)	0.0000	1	(0.7558)	01/06/2025
603039.SH	12/16/2024	SDB3262681148	700.00	7.2733	4,567.64	5,091.33	0.0000	4.5800	50.0000	0.0000	(0.5811)	(0.0707)	0.0000	1	(0.6518)	01/06/2025
603039.SH	12/16/2024	SDB3262681148	100.00	7.2733	656.98	727.33	0.0000	4.5800	50.0000	0.0000	(0.0836)	(0.0101)	0.0000	1	(0.0937)	01/06/2025
603039.SH	12/16/2024	SDB3262681148	900.00	7.2733	5,912.81	6,546.00	0.0000	4.5800	50.0000	0.0000	(0.7522)	(0.0909)	0.0000	1	(0.8432)	01/06/2025
603039.SH	12/16/2024	SDB3262681148	300.00	7.2733	1,970.94	2,182.00	0.0000	4.5800	50.0000	0.0000	(0.2507)	(0.0303)	0.0000	1	(0.2811)	01/06/2025
603039.SH	12/16/2024	SDB3262681148	700.00	7.2733	4,598.85	5,091.33	0.0000	4.5800	50.0000	0.0000	(0.5851)	(0.0707)	0.0000	1	(0.6558)	01/06/2025
603039.SH	12/16/2024	SDB3262681148	2,000.00	7.2733	13,139.58	14,546.66	0.0000	4.5800	50.0000	0.0000	(1.6716)	(0.2020)	0.0000	1	(1.8737)	01/06/2025
603039.SH	12/16/2024	SDB3262681148	300.00	7.2733	1,970.94	2,182.00	0.0000	4.5800	50.0000	0.0000	(0.2507)	(0.0303)	0.0000	1	(0.2811)	01/06/2025
603039.SH	12/16/2024	SDB3262681148	100.00	7.2733	656.98	727.33	0.0000	4.5800	50.0000	0.0000	(0.0836)	(0.0101)	0.0000	1	(0.0937)	01/06/2025
603039.SH	12/16/2024	SDB3262681148	800.00	7.2733	5,255.83	5,818.66	0.0000	4.5800	50.0000	0.0000	(0.6687)	(0.0808)	0.0000	1	(0.7495)	01/06/2025
603039.SH	12/13/2024	SDB3262681148	100.00	7.4147	685.78	741.47	0.0000	4.5800	50.0000	0.0000	(0.2617)	(0.0309)	0.0000	3	(0.2926)	01/06/2025
603039.SH	12/13/2024	SDB3262681148	200.00	7.4147	1,313.15	1,482.93	0.0000	4.5800	50.0000	0.0000	(0.5012)	(0.0618)	0.0000	3	(0.5630)	01/06/2025
603039.SH	12/13/2024	SDB3262681148	800.00	7.4147	5,305.94	5,931.73	0.0000	4.5800	50.0000	0.0000	(2.0251)	(0.2472)	0.0000	3	(2.2723)	01/06/2025
603039.SH	12/13/2024	SDB3262681148	700.00	7.4147	4,567.64	5,190.27	0.0000	4.5800	50.0000	0.0000	(1.7433)	(0.2163)	0.0000	3	(1.9596)	01/06/2025
603039.SH	12/13/2024	SDB3262681148	100.00	7.4147	656.98	741.47	0.0000	4.5800	50.0000	0.0000	(0.2507)	(0.0309)	0.0000	3	(0.2816)	01/06/2025
603039.SH	12/13/2024	SDB3262681148	900.00	7.4147	5,912.81	6,673.20	0.0000	4.5800	50.0000	0.0000	(2.2567)	(0.2781)	0.0000	3	(2.5348)	01/06/2025
603039.SH	12/13/2024	SDB3262681148	300.00	7.4147	1,970.94	2,224.40	0.0000	4.5800	50.0000	0.0000	(0.7522)	(0.0927)	0.0000	3	(0.8449)	01/06/2025
603039.SH	12/13/2024	SDB3262681148	700.00	7.4147	4,598.85	5,190.27	0.0000	4.5800	50.0000	0.0000	(1.7552)	(0.2163)	0.0000	3	(1.9715)	01/06/2025
603039.SH	12/13/2024	SDB3262681148	2,000.00	7.4147	13,139.58	14,829.34	0.0000	4.5800	50.0000	0.0000	(5.0149)	(0.6179)	0.0000	3	(5.6328)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHANGHAI WEAVER NETWORK CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603039.SH	12/13/2024	SDB3262681148	300.00	7.4147	1,970.94	2,224.40	0.0000	4.5800	50.0000	0.0000	(0.7522)	(0.0927)	0.0000	3	(0.8449)	01/06/2025
603039.SH	12/13/2024	SDB3262681148	100.00	7.4147	656.98	741.47	0.0000	4.5800	50.0000	0.0000	(0.2507)	(0.0309)	0.0000	3	(0.2816)	01/06/2025
603039.SH	12/13/2024	SDB3262681148	800.00	7.4147	5,255.83	5,931.73	0.0000	4.5800	50.0000	0.0000	(0.2472)	(0.0000)	0.0000	3	(2.2531)	01/06/2025
603039.SH	12/12/2024	SDB3262681148	100.00	7.4331	685.78	743.31	0.0000	4.5800	50.0000	0.0000	(0.0872)	(0.0103)	0.0000	1	(0.0976)	01/06/2025
603039.SH	12/12/2024	SDB3262681148	200.00	7.4331	1,313.15	1,486.62	0.0000	4.5800	50.0000	0.0000	(0.1671)	(0.0206)	0.0000	1	(0.1877)	01/06/2025
603039.SH	12/12/2024	SDB3262681148	800.00	7.4331	5,305.94	5,946.49	0.0000	4.5800	50.0000	0.0000	(0.6750)	(0.0826)	0.0000	1	(0.7576)	01/06/2025
603039.SH	12/12/2024	SDB3262681148	700.00	7.4331	4,567.64	5,203.18	0.0000	4.5800	50.0000	0.0000	(0.5811)	(0.0723)	0.0000	1	(0.6534)	01/06/2025
603039.SH	12/12/2024	SDB3262681148	100.00	7.4331	656.98	743.31	0.0000	4.5800	50.0000	0.0000	(0.0836)	(0.0103)	0.0000	1	(0.0939)	01/06/2025
603039.SH	12/12/2024	SDB3262681148	900.00	7.4331	5,912.81	6,689.80	0.0000	4.5800	50.0000	0.0000	(0.7522)	(0.0929)	0.0000	1	(0.8452)	01/06/2025
603039.SH	12/12/2024	SDB3262681148	300.00	7.4331	1,970.94	2,229.93	0.0000	4.5800	50.0000	0.0000	(0.2507)	(0.0310)	0.0000	1	(0.2817)	01/06/2025
603039.SH	12/12/2024	SDB3262681148	700.00	7.4331	4,598.85	5,203.18	0.0000	4.5800	50.0000	0.0000	(0.5851)	(0.0723)	0.0000	1	(0.6573)	01/06/2025
603039.SH	12/12/2024	SDB3262681148	2,000.00	7.4331	13,139.58	14,866.22	0.0000	4.5800	50.0000	0.0000	(1.6716)	(0.2065)	0.0000	1	(1.8781)	01/06/2025
603039.SH	12/12/2024	SDB3262681148	300.00	7.4331	1,970.94	2,229.93	0.0000	4.5800	50.0000	0.0000	(0.0310)	(0.2507)	0.0000	1	(0.2817)	01/06/2025
603039.SH	12/12/2024	SDB3262681148	100.00	7.4331	656.98	743.31	0.0000	4.5800	50.0000	0.0000	(0.0836)	(0.0103)	0.0000	1	(0.0939)	01/06/2025
603039.SH	12/12/2024	SDB3262681148	800.00	7.4331	5,255.83	5,946.49	0.0000	4.5800	50.0000	0.0000	(0.6687)	(0.0826)	0.0000	1	(0.7512)	01/06/2025
603039.SH	12/11/2024	SDB3262681148	100.00	7.3245	685.78	732.45	0.0000	4.5800	50.0000	0.0000	(0.0872)	(0.0102)	0.0000	1	(0.0974)	01/06/2025
603039.SH	12/11/2024	SDB3262681148	200.00	7.3245	1,313.15	1,464.90	0.0000	4.5800	50.0000	0.0000	(0.1671)	(0.0203)	0.0000	1	(0.1874)	01/06/2025
603039.SH	12/11/2024	SDB3262681148	800.00	7.3245	5,305.94	5,859.60	0.0000	4.5800	50.0000	0.0000	(0.6750)	(0.0814)	0.0000	1	(0.7564)	01/06/2025
603039.SH	12/11/2024	SDB3262681148	700.00	7.3245	4,567.64	5,127.15	0.0000	4.5800	50.0000	0.0000	(0.5811)	(0.0712)	0.0000	1	(0.6523)	01/06/2025
603039.SH	12/11/2024	SDB3262681148	100.00	7.3245	656.98	732.45	0.0000	4.5800	50.0000	0.0000	(0.0836)	(0.0102)	0.0000	1	(0.0938)	01/06/2025
603039.SH	12/11/2024	SDB3262681148	900.00	7.3245	5,912.81	6,592.04	0.0000	4.5800	50.0000	0.0000	(0.7522)	(0.0916)	0.0000	1	(0.8438)	01/06/2025
603039.SH	12/11/2024	SDB3262681148	300.00	7.3245	1,970.94	2,197.35	0.0000	4.5800	50.0000	0.0000	(0.2507)	(0.0305)	0.0000	1	(0.2813)	01/06/2025
603039.SH	12/11/2024	SDB3262681148	700.00	7.3245	4,598.85	5,127.15	0.0000	4.5800	50.0000	0.0000	(0.5851)	(0.0712)	0.0000	1	(0.6563)	01/06/2025
603039.SH	12/11/2024	SDB3262681148	2,000.00	7.3245	13,139.58	14,648.99	0.0000	4.5800	50.0000	0.0000	(1.6716)	(0.2035)	0.0000	1	(1.8751)	01/06/2025
603039.SH	12/11/2024	SDB3262681148	300.00	7.3245	1,970.94	2,197.35	0.0000	4.5800	50.0000	0.0000	(0.2507)	(0.0305)	0.0000	1	(0.2813)	01/06/2025
603039.SH	12/11/2024	SDB3262681148	100.00	7.3245	656.98	732.45	0.0000	4.5800	50.0000	0.0000	(0.0836)	(0.0102)	0.0000	1	(0.0938)	01/06/2025
603039.SH	12/11/2024	SDB3262681148	800.00	7.3245	5,255.83	5,859.60	0.0000	4.5800	50.0000	0.0000	(0.6687)	(0.0814)	0.0000	1	(0.7500)	01/06/2025
603039.SH	12/10/2024	SDB3262681148	100.00	6.8530	685.78	685.30	0.0000	4.5800	50.0000	0.0000	(0.0872)	(0.0095)	0.0000	1	(0.0968)	01/06/2025
603039.SH	12/10/2024	SDB3262681148	200.00	6.8530	1,313.15	1,370.61	0.0000	4.5800	50.0000	0.0000	(0.1671)	(0.0190)	0.0000	1	(0.1861)	01/06/2025
603039.SH	12/10/2024	SDB3262681148	800.00	6.8530	5,305.94	5,482.43	0.0000	4.5800	50.0000	0.0000	(0.6750)	(0.0761)	0.0000	1	(0.7512)	01/06/2025
603039.SH	12/10/2024	SDB3262681148	700.00	6.8530	4,567.64	4,797.13	0.0000	4.5800	50.0000	0.0000	(0.5811)	(0.0666)	0.0000	1	(0.6477)	01/06/2025
603039.SH	12/10/2024	SDB3262681148	100.00	6.8530	656.98	685.30	0.0000	4.5800	50.0000	0.0000	(0.0836)	(0.0095)	0.0000	1	(0.0931)	01/06/2025
603039.SH	12/10/2024	SDB3262681148	900.00	6.8530	5,912.81	6,167.74	0.0000	4.5800	50.0000	0.0000	(0.7522)	(0.0857)	0.0000	1	(0.8379)	01/06/2025
603039.SH	12/10/2024	SDB3262681148	300.00	6.8530	1,970.94	2,055.91	0.0000	4.5800	50.0000	0.0000	(0.2507)	(0.0288)	0.0000	1	(0.2793)	01/06/2025
603039.SH	12/10/2024	SDB3262681148	700.00	6.8530	4,598.85	4,797.13	0.0000	4.5800	50.0000	0.0000	(0.5851)	(0.0666)	0.0000	1	(0.6517)	01/06/2025
603039.SH	12/10/2024	SDB3262681148	2,000.00	6.8530	13,139.58	13,706.09	0.0000	4.5800	50.0000	0.0000	(1.6716)	(0.1904)	0.0000	1	(1.8620)	01/06/2025
603039.SH	12/10/2024	SDB3262681148	300.00	6.8530	1,970.94	2,055.91	0.0000	4.5800	50.0000	0.0000	(0.2507)	(0.0286)	0.0000	1	(0.2793)	01/06/2025
603039.SH	12/10/2024	SDB3262681148	100.00	6.8530	656.98	685.30	0.0000	4.5800	50.0000	0.0000	(0.0836)	(0.0095)	0.0000	1	(0.0931)	01/06/2025
603039.SH	12/10/2024	SDB3262681148	800.00	6.8530	5,255.83	5,482.43	0.0000	4.5800	50.0000	0.0000	(0.6687)	(0.0761)	0.0000	1	(0.7448)	01/06/2025
603039.SH	12/09/2024	SDB3262681148	200.00	6.4955	1,313.15	1,299.11	0.0000	4.5800	50.0000	0.0000	(0.1671)	(0.0180)	0.0000	1	(0.1851)	01/06/2025
603039.SH	12/09/2024	SDB3262681148	800.00	6.4955	5,305.94	5,196.43	0.0000	4.5800	50.0000	0.0000	(0.6750)	(0.0722)	0.0000	1	(0.7472)	01/06/2025
603039.SH	12/09/2024	SDB3262681148	700.00	6.4955	4,567.64	4,546.88	0.0000	4.5800	50.0000	0.0000	(0.5811)	(0.0632)	0.0000	1	(0.6443)	01/06/2025
603039.SH	12/09/2024	SDB3262681148	100.00	6.4955	656.98	649.55	0.0000	4.5800	50.0000	0.0000	(0.0836)	(0.0090)	0.0000	1	(0.0926)	01/06/2025
603039.SH	12/09/2024	SDB3262681148	900.00	6.4955	5,912.81	5,845.99	0.0000	4.5800	50.0000	0.0000	(0.7522)	(0.0812)	0.0000	1	(0.8334)	01/06/2025
603039.SH	12/09/2024	SDB3262681148	300.00	6.4955	1,970.94	1,948.66	0.0000	4.5800	50.0000	0.0000	(0.2507)	(0.0271)	0.0000	1	(0.2778)	01/06/2025
603039.SH	12/09/2024	SDB3262681148	700.00	6.4955	4,598.85	4,546.88	0.0000	4.5800	50.0000	0.0000	(0.5851)	(0.0632)	0.0000	1	(0.6482)	01/06/2025
603039.SH	12/09/2024	SDB3262681148	2,000.00	6.4955	13,139.58	12,991.08	0.0000	4.5800	50.0000	0.0000	(1.6716)	(0.1804)	0.0000	1	(1.8521)	01/06/2025
603039.SH	12/09/2024	SDB3262681148	300.00	6.4955	1,970.94	1,948.66	0.0000	4.5800	50.0000	0.0000	(0.2507)	(0.0271)	0.0000	1	(0.2778)	01/06/2025
603039.SH	12/09/2024	SDB3262681148	100.00	6.4955	656.98	649.55	0.0000	4.5800	50.0000	0.0000	(0.0836)	(0.0090)	0.0000	1	(0.0926)	01/06/2025
603039.SH	12/09/2024	SDB3262681148	800.00	6.4955	5,255.83	5,196.43	0.0000	4.5800	50.0000	0.0000	(0.6687)	(0.0722)	0.0000	1	(0.7408)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHANGHAI WEAVER NETWORK CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603039.SH	12/06/2024	SDB3262681148	200.00	6.7265	1,313.15	1,345.30	0.0000	4.5800	50.0000	0.0000	(0.5012)	(0.0561)	0.0000	3	(0.5572)	01/06/2025
603039.SH	12/06/2024	SDB3262681148	800.00	6.7265	5,305.94	5,381.19	0.0000	4.5800	50.0000	0.0000	(2.0251)	(0.2242)	0.0000	3	(2.2493)	01/06/2025
603039.SH	12/06/2024	SDB3262681148	700.00	6.7265	4,567.64	4,708.54	0.0000	4.5800	50.0000	0.0000	(1.7433)	(0.1962)	0.0000	3	(1.9395)	01/06/2025
603039.SH	12/06/2024	SDB3262681148	100.00	6.7265	656.98	672.65	0.0000	4.5800	50.0000	0.0000	(0.2507)	(0.0280)	0.0000	3	(0.2788)	01/06/2025
603039.SH	12/06/2024	SDB3262681148	900.00	6.7265	5,912.81	6,053.84	0.0000	4.5800	50.0000	0.0000	(2.2567)	(0.2522)	0.0000	3	(2.5090)	01/06/2025
603039.SH	12/06/2024	SDB3262681148	300.00	6.7265	1,970.94	2,017.95	0.0000	4.5800	50.0000	0.0000	(0.7522)	(0.0841)	0.0000	3	(0.8363)	01/06/2025
603039.SH	12/06/2024	SDB3262681148	700.00	6.7265	4,598.85	4,708.54	0.0000	4.5800	50.0000	0.0000	(1.7552)	(0.1962)	0.0000	3	(1.9514)	01/06/2025
603039.SH	12/06/2024	SDB3262681148	2,000.00	6.7265	13,139.58	13,452.98	0.0000	4.5800	50.0000	0.0000	(5.0149)	(0.5605)	0.0000	3	(5.5755)	01/06/2025
603039.SH	12/06/2024	SDB3262681148	300.00	6.7265	1,970.94	2,017.95	0.0000	4.5800	50.0000	0.0000	(0.7522)	(0.0841)	0.0000	3	(0.8363)	01/06/2025
603039.SH	12/06/2024	SDB3262681148	100.00	6.7265	656.98	672.65	0.0000	4.5800	50.0000	0.0000	(0.2507)	(0.0280)	0.0000	3	(0.2788)	01/06/2025
603039.SH	12/06/2024	SDB3262681148	800.00	6.7265	5,255.83	5,381.19	0.0000	4.5800	50.0000	0.0000	(2.0060)	(0.2242)	0.0000	3	(2.2302)	01/06/2025
603039.SH	12/05/2024	SDB3262681148	700.00	6.5600	4,567.64	4,592.02	0.0000	4.5800	50.0000	0.0000	(0.5811)	(0.0638)	0.0000	1	(0.6449)	01/06/2025
603039.SH	12/05/2024	SDB3262681148	100.00	6.5600	656.98	656.00	0.0000	4.5800	50.0000	0.0000	(0.0836)	(0.0091)	0.0000	1	(0.0927)	01/06/2025
603039.SH	12/05/2024	SDB3262681148	900.00	6.5600	5,912.81	5,904.03	0.0000	4.5800	50.0000	0.0000	(0.7522)	(0.0820)	0.0000	1	(0.8342)	01/06/2025
603039.SH	12/05/2024	SDB3262681148	300.00	6.5600	1,970.94	1,968.01	0.0000	4.5800	50.0000	0.0000	(0.2507)	(0.0273)	0.0000	1	(0.2781)	01/06/2025
603039.SH	12/05/2024	SDB3262681148	700.00	6.5600	4,598.85	4,592.02	0.0000	4.5800	50.0000	0.0000	(0.5851)	(0.0638)	0.0000	1	(0.6489)	01/06/2025
603039.SH	12/05/2024	SDB3262681148	2,000.00	6.5600	13,139.58	13,120.06	0.0000	4.5800	50.0000	0.0000	(1.6716)	(0.1822)	0.0000	1	(1.8539)	01/06/2025
603039.SH	12/05/2024	SDB3262681148	300.00	6.5600	1,970.94	1,968.01	0.0000	4.5800	50.0000	0.0000	(0.2507)	(0.0273)	0.0000	1	(0.2781)	01/06/2025
603039.SH	12/05/2024	SDB3262681148	100.00	6.5600	656.98	656.00	0.0000	4.5800	50.0000	0.0000	(0.0836)	(0.0091)	0.0000	1	(0.0927)	01/06/2025
603039.SH	12/05/2024	SDB3262681148	800.00	6.5600	5,255.83	5,248.03	0.0000	4.5800	50.0000	0.0000	(0.6687)	(0.0729)	0.0000	1	(0.7415)	01/06/2025
603039.SH	12/04/2024	SDB3262681148	100.00	6.5698	656.98	656.98	0.0000	4.5800	50.0000	0.0000	(0.0836)	(0.0091)	0.0000	1	(0.0927)	01/06/2025
603039.SH	12/04/2024	SDB3262681148	900.00	6.5698	5,912.81	5,912.81	0.0000	4.5800	50.0000	0.0000	(0.7522)	(0.0821)	0.0000	1	(0.8344)	01/06/2025
603039.SH	12/04/2024	SDB3262681148	300.00	6.5698	1,970.94	1,970.94	0.0000	4.5800	50.0000	0.0000	(0.2507)	(0.0274)	0.0000	1	(0.2781)	01/06/2025
603039.SH	12/04/2024	SDB3262681148	700.00	6.5698	4,598.85	4,598.85	0.0000	4.5800	50.0000	0.0000	(0.5851)	(0.0639)	0.0000	1	(0.6489)	01/06/2025
603039.SH	12/04/2024	SDB3262681148	2,000.00	6.5698	13,139.58	13,139.58	0.0000	4.5800	50.0000	0.0000	(1.6716)	(0.1825)	0.0000	1	(1.8541)	01/06/2025
603039.SH	12/04/2024	SDB3262681148	300.00	6.5698	1,970.94	1,970.94	0.0000	4.5800	50.0000	0.0000	(0.2507)	(0.0274)	0.0000	1	(0.2781)	01/06/2025
603039.SH	12/04/2024	SDB3262681148	100.00	6.5698	656.98	656.98	0.0000	4.5800	50.0000	0.0000	(0.0836)	(0.0091)	0.0000	1	(0.0927)	01/06/2025
603039.SH	12/04/2024	SDB3262681148	800.00	6.5698	5,255.83	5,255.83	0.0000	4.5800	50.0000	0.0000	(0.6687)	(0.0730)	0.0000	1	(0.7417)	01/06/2025
TOTAL SHANGHAI WEAVER NETWORK CO., LTD. CMN CLASS A SERIES NORTHBOUND												(300.5972)	(35.6676)	0.0000	(336.2647)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHANGHAI ZHENHUA HEAVY INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND																
600320.SH	01/03/2025	SDB3260122819	200.00	0.5472	109.79	109.45	0.0000	4.3300	50.0000	0.0000	(0.0396)	(0.0046)	0.0000	3	(0.0442)	01/06/2025
600320.SH	01/03/2025	SDB3260122819	200.00	0.5472	109.76	109.45	0.0000	4.3300	50.0000	0.0000	(0.0396)	(0.0046)	0.0000	3	(0.0442)	01/06/2025
600320.SH	01/03/2025	SDB3260122819	200.00	0.5472	115.27	109.45	0.0000	4.3300	50.0000	0.0000	(0.0416)	(0.0046)	0.0000	3	(0.0462)	01/06/2025
600320.SH	01/03/2025	SDB3260122819	7,900.00	0.5472	4,524.57	4,323.14	0.0000	4.3300	50.0000	0.0000	(1.6326)	(0.1801)	0.0000	3	(1.8127)	01/06/2025
600320.SH	01/03/2025	SDB3260122819	2,700.00	0.5472	1,550.04	1,477.53	0.0000	4.3300	50.0000	0.0000	(0.5593)	(0.0616)	0.0000	3	(0.6209)	01/06/2025
600320.SH	01/03/2025	SDB3260122819	500.00	0.5472	280.39	273.62	0.0000	4.3300	50.0000	0.0000	(0.1012)	(0.0114)	0.0000	3	(0.1126)	01/06/2025
600320.SH	01/03/2025	SDB3260122819	800.00	0.5472	448.53	437.79	0.0000	4.3300	50.0000	0.0000	(0.1618)	(0.0182)	0.0000	3	(0.1801)	01/06/2025
600320.SH	01/03/2025	SDB3260122819	200.00	0.5472	113.23	109.45	0.0000	4.3300	50.0000	0.0000	(0.0409)	(0.0046)	0.0000	3	(0.0454)	01/06/2025
600320.SH	01/03/2025	SDB3260122819	1,700.00	0.5472	959.61	930.30	0.0000	4.3300	50.0000	0.0000	(0.3463)	(0.0388)	0.0000	3	(0.3850)	01/06/2025
600320.SH	01/03/2025	SDB3260122819	23,500.00	0.5472	13,087.76	12,859.98	0.0000	4.3300	50.0000	0.0000	(4.7225)	(0.5358)	0.0000	3	(5.2583)	01/06/2025
600320.SH	01/03/2025	SDB3260122819	12,200.00	0.5472	6,794.50	6,676.24	0.0000	4.3300	50.0000	0.0000	(2.4517)	(0.2782)	0.0000	3	(2.7299)	01/06/2025
600320.SH	01/03/2025	SDB3260122819	19,600.00	0.5472	10,915.75	10,725.77	0.0000	4.3300	50.0000	0.0000	(3.9388)	(0.4469)	0.0000	3	(4.3857)	01/06/2025
600320.SH	01/03/2025	SDB3260122819	800.00	0.5472	445.54	437.79	0.0000	4.3300	50.0000	0.0000	(0.1608)	(0.0182)	0.0000	3	(0.1790)	01/06/2025
600320.SH	01/03/2025	SDB3260122819	122,800.00	0.5472	68,390.51	67,200.21	0.0000	4.3300	50.0000	0.0000	(24.6776)	(2.8000)	0.0000	3	(27.4776)	01/06/2025
600320.SH	01/03/2025	SDB3260122819	10,400.00	0.5472	5,792.03	5,691.22	0.0000	4.3300	50.0000	0.0000	(2.0900)	(0.2371)	0.0000	3	(2.3271)	01/06/2025
600320.SH	01/03/2025	SDB3260122819	18,400.00	0.5472	10,247.44	10,069.09	0.0000	4.3300	50.0000	0.0000	(3.6976)	(0.4195)	0.0000	3	(4.1172)	01/06/2025
600320.SH	01/03/2025	SDB3260122819	107,100.00	0.5472	59,646.77	58,608.65	0.0000	4.3300	50.0000	0.0000	(21.5225)	(2.4420)	0.0000	3	(23.9646)	01/06/2025
600320.SH	01/03/2025	SDB3260122819	25,500.00	0.5472	14,201.61	13,954.44	0.0000	4.3300	50.0000	0.0000	(5.1244)	(0.5814)	0.0000	3	(5.7059)	01/06/2025
600320.SH	01/03/2025	SDB3260122819	14,000.00	0.5472	7,796.96	7,661.26	0.0000	4.3300	50.0000	0.0000	(2.8134)	(0.3192)	0.0000	3	(3.1326)	01/06/2025
600320.SH	01/03/2025	SDB3260122819	1,300.00	0.5472	724.00	711.40	0.0000	4.3300	50.0000	0.0000	(0.2612)	(0.0296)	0.0000	3	(0.2909)	01/06/2025
600320.SH	01/03/2025	SDB3260122819	600.00	0.5472	334.16	328.34	0.0000	4.3300	50.0000	0.0000	(0.1206)	(0.0137)	0.0000	3	(0.1343)	01/06/2025
600320.SH	01/03/2025	SDB3260122819	100.00	0.5472	55.69	54.72	0.0000	4.3300	50.0000	0.0000	(0.0201)	(0.0023)	0.0000	3	(0.0224)	01/06/2025
600320.SH	01/03/2025	SDB3260122819	2,500.00	0.5472	1,392.32	1,368.08	0.0000	4.3300	50.0000	0.0000	(0.5024)	(0.0570)	0.0000	3	(0.5594)	01/06/2025
600320.SH	01/03/2025	SDB3260122819	1,400.00	0.5472	779.70	766.13	0.0000	4.3300	50.0000	0.0000	(0.2813)	(0.0319)	0.0000	3	(0.3133)	01/06/2025
600320.SH	01/03/2025	SDB3260122819	27,800.00	0.5472	15,482.54	15,213.08	0.0000	4.3300	50.0000	0.0000	(5.5866)	(0.6339)	0.0000	3	(6.2205)	01/06/2025
600320.SH	01/03/2025	SDB3260122819	63,700.00	0.5472	35,476.19	34,858.74	0.0000	4.3300	50.0000	0.0000	(12.8010)	(1.4524)	0.0000	3	(14.2534)	01/06/2025
600320.SH	01/03/2025	SDB3260122819	100.00	0.5472	55.69	54.72	0.0000	4.3300	50.0000	0.0000	(0.0201)	(0.0023)	0.0000	3	(0.0224)	01/06/2025
600320.SH	01/03/2025	SDB3260122819	200.00	0.5472	111.39	109.45	0.0000	4.3300	50.0000	0.0000	(0.0402)	(0.0046)	0.0000	3	(0.0448)	01/06/2025
600320.SH	01/03/2025	SDB3260122819	1,000.00	0.5472	556.93	547.23	0.0000	4.3300	50.0000	0.0000	(0.2010)	(0.0228)	0.0000	3	(0.2238)	01/06/2025
600320.SH	01/03/2025	SDB3260122819	15,600.00	0.5472	8,688.05	8,536.83	0.0000	4.3300	50.0000	0.0000	(3.1349)	(0.3557)	0.0000	3	(3.4906)	01/06/2025
600320.SH	01/03/2025	SDB3260122819	54,900.00	0.5472	30,575.24	30,043.09	0.0000	4.3300	50.0000	0.0000	(11.0326)	(1.2518)	0.0000	3	(12.2844)	01/06/2025
600320.SH	01/03/2025	SDB3260122819	91,800.00	0.5472	51,125.81	50,235.99	0.0000	4.3300	50.0000	0.0000	(18.4479)	(2.0932)	0.0000	3	(20.5411)	01/06/2025
600320.SH	01/03/2025	SDB3260122819	98,100.00	0.5472	54,634.44	53,683.56	0.0000	4.3300	50.0000	0.0000	(19.7139)	(2.2368)	0.0000	3	(21.9507)	01/06/2025
600320.SH	01/03/2025	SDB3260122819	11,700.00	0.5472	6,516.03	6,402.63	0.0000	4.3300	50.0000	0.0000	(2.3512)	(0.2668)	0.0000	3	(2.6180)	01/06/2025
600320.SH	01/03/2025	SDB3260122819	21,600.00	0.5472	12,029.60	11,820.23	0.0000	4.3300	50.0000	0.0000	(4.3407)	(0.4925)	0.0000	3	(4.8332)	01/06/2025
600320.SH	01/03/2025	SDB3260122819	31,300.00	0.5472	17,431.78	17,128.39	0.0000	4.3300	50.0000	0.0000	(6.2900)	(0.7137)	0.0000	3	(7.0037)	01/06/2025
600320.SH	01/03/2025	SDB3260122819	4,100.00	0.5472	2,283.40	2,243.66	0.0000	4.3300	50.0000	0.0000	(0.8239)	(0.0935)	0.0000	3	(0.9174)	01/06/2025
600320.SH	01/03/2025	SDB3260122819	7,000.00	0.5472	3,898.48	3,830.63	0.0000	4.3300	50.0000	0.0000	(1.4067)	(0.1596)	0.0000	3	(1.5663)	01/06/2025
600320.SH	01/03/2025	SDB3260122819	21,700.00	0.5472	12,085.29	11,874.96	0.0000	4.3300	50.0000	0.0000	(4.3608)	(0.4948)	0.0000	3	(4.8556)	01/06/2025
600320.SH	01/03/2025	SDB3260122819	23,500.00	0.5472	13,087.76	12,859.98	0.0000	4.3300	50.0000	0.0000	(4.7225)	(0.5358)	0.0000	3	(5.2583)	01/06/2025
600320.SH	01/03/2025	SDB3260122819	22,800.00	0.5472	12,697.91	12,476.91	0.0000	4.3300	50.0000	0.0000	(4.5818)	(0.5199)	0.0000	3	(5.1017)	01/06/2025
600320.SH	01/03/2025	SDB3260122819	117,200.00	0.5472	65,271.73	64,135.71	0.0000	4.3300	50.0000	0.0000	(23.5522)	(2.6723)	0.0000	3	(26.2245)	01/06/2025
600320.SH	01/03/2025	SDB3260122819	19,000.00	0.5472	10,581.59	10,397.43	0.0000	4.3300	50.0000	0.0000	(3.8182)	(0.4332)	0.0000	3	(4.2514)	01/06/2025
600320.SH	01/03/2025	SDB3260122819	12,200.00	0.5472	6,794.50	6,676.24	0.0000	4.3300	50.0000	0.0000	(2.4517)	(0.2782)	0.0000	3	(2.7299)	01/06/2025
600320.SH	01/03/2025	SDB3260122819	65,700.00	0.5472	36,590.04	35,953.21	0.0000	4.3300	50.0000	0.0000	(13.0209)	(1.4981)	0.0000	3	(14.7010)	01/06/2025
600320.SH	01/03/2025	SDB3260122819	24,500.00	0.5472	13,644.69	13,407.21	0.0000	4.3300	50.0000	0.0000	(4.9235)	(0.5586)	0.0000	3	(5.4821)	01/06/2025
600320.SH	01/03/2025	SDB3260122819	5,700.00	0.5472	3,174.48	3,119.23	0.0000	4.3300	50.0000	0.0000	(1.1455)	(0.1300)	0.0000	3	(1.2754)	01/06/2025
600320.SH	01/03/2025	SDB3260122819	104,500.00	0.5472	58,198.77	57,185.85	0.0000	4.3300	50.0000	0.0000	(21.0001)	(2.3827)	0.0000	3	(23.3828)	01/06/2025
600320.SH	01/03/2025	SDB3260122819	10,500.00	0.5472	5,847.72	5,745.95	0.0000	4.3300	50.0000	0.0000	(2.1101)	(0.2394)	0.0000	3	(2.3495)	01/06/2025
600320.SH	01/03/2025	SDB3260122819	6,100.00	0.5472	3,397.25	3,338.12	0.0000	4.3300	50.0000	0.0000	(1.2258)	(0.1391)	0.0000	3	(1.3649)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHANGHAI ZHENHUA HEAVY INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600320.SH	01/03/2025	SDB3260122819	700.00	0.5472	389.85	383.06	0.0000	4.3300	50.0000	0.0000	(0.1407)	(0.0160)	0.0000	3	(0.1566)	01/06/2025
600320.SH	01/03/2025	SDB3260122819	64,100.00	0.5472	35,698.96	35,077.64	0.0000	4.3300	50.0000	0.0000	(12.8814)	(1.4616)	0.0000	3	(14.3429)	01/06/2025
600320.SH	01/03/2025	SDB3260122819	14,700.00	0.5472	8,186.81	8,044.33	0.0000	4.3300	50.0000	0.0000	(2.9541)	(0.3352)	0.0000	3	(3.2893)	01/06/2025
600320.SH	01/03/2025	SDB3260122819	600.00	0.5472	334.16	328.34	0.0000	4.3300	50.0000	0.0000	(0.1206)	(0.0137)	0.0000	3	(0.1343)	01/06/2025
600320.SH	01/03/2025	SDB3260122819	3,300.00	0.5472	1,837.86	1,805.87	0.0000	4.3300	50.0000	0.0000	(0.6632)	(0.0752)	0.0000	3	(0.7384)	01/06/2025
600320.SH	01/02/2025	SDB3260122819	200.00	0.5491	109.79	109.81	0.0000	4.3300	50.0000	0.0000	(0.0132)	(0.0015)	0.0000	1	(0.0147)	01/06/2025
600320.SH	01/02/2025	SDB3260122819	200.00	0.5491	109.76	109.81	0.0000	4.3300	50.0000	0.0000	(0.0132)	(0.0015)	0.0000	1	(0.0147)	01/06/2025
600320.SH	01/02/2025	SDB3260122819	200.00	0.5491	115.27	109.81	0.0000	4.3300	50.0000	0.0000	(0.0139)	(0.0015)	0.0000	1	(0.0154)	01/06/2025
600320.SH	01/02/2025	SDB3260122819	7,900.00	0.5491	4,524.57	4,337.54	0.0000	4.3300	50.0000	0.0000	(0.5442)	(0.0602)	0.0000	1	(0.6044)	01/06/2025
600320.SH	01/02/2025	SDB3260122819	2,700.00	0.5491	1,550.04	1,482.45	0.0000	4.3300	50.0000	0.0000	(0.1864)	(0.0206)	0.0000	1	(0.2070)	01/06/2025
600320.SH	01/02/2025	SDB3260122819	500.00	0.5491	280.39	274.53	0.0000	4.3300	50.0000	0.0000	(0.0337)	(0.0038)	0.0000	1	(0.0375)	01/06/2025
600320.SH	01/02/2025	SDB3260122819	800.00	0.5491	448.53	439.24	0.0000	4.3300	50.0000	0.0000	(0.0539)	(0.0061)	0.0000	1	(0.0600)	01/06/2025
600320.SH	01/02/2025	SDB3260122819	200.00	0.5491	113.23	109.81	0.0000	4.3300	50.0000	0.0000	(0.0136)	(0.0015)	0.0000	1	(0.0151)	01/06/2025
600320.SH	01/02/2025	SDB3260122819	1,700.00	0.5491	959.61	933.40	0.0000	4.3300	50.0000	0.0000	(0.1154)	(0.0130)	0.0000	1	(0.1284)	01/06/2025
600320.SH	01/02/2025	SDB3260122819	23,500.00	0.5491	13,087.76	12,902.82	0.0000	4.3300	50.0000	0.0000	(1.5742)	(0.1792)	0.0000	1	(1.7534)	01/06/2025
600320.SH	01/02/2025	SDB3260122819	12,200.00	0.5491	6,794.50	6,698.48	0.0000	4.3300	50.0000	0.0000	(0.8172)	(0.0930)	0.0000	1	(0.9103)	01/06/2025
600320.SH	01/02/2025	SDB3260122819	19,600.00	0.5491	10,915.75	10,761.50	0.0000	4.3300	50.0000	0.0000	(1.3129)	(0.1495)	0.0000	1	(1.4624)	01/06/2025
600320.SH	01/02/2025	SDB3260122819	800.00	0.5491	445.54	439.24	0.0000	4.3300	50.0000	0.0000	(0.0536)	(0.0061)	0.0000	1	(0.0597)	01/06/2025
600320.SH	01/02/2025	SDB3260122819	122,800.00	0.5491	68,390.51	67,424.08	0.0000	4.3300	50.0000	0.0000	(8.2259)	(0.9364)	0.0000	1	(9.1623)	01/06/2025
600320.SH	01/02/2025	SDB3260122819	10,400.00	0.5491	5,792.03	5,710.18	0.0000	4.3300	50.0000	0.0000	(0.6967)	(0.0793)	0.0000	1	(0.7760)	01/06/2025
600320.SH	01/02/2025	SDB3260122819	18,400.00	0.5491	10,247.44	10,102.63	0.0000	4.3300	50.0000	0.0000	(1.2325)	(0.1403)	0.0000	1	(1.3729)	01/06/2025
600320.SH	01/02/2025	SDB3260122819	107,100.00	0.5491	59,646.77	58,803.90	0.0000	4.3300	50.0000	0.0000	(7.1742)	(0.8167)	0.0000	1	(7.9909)	01/06/2025
600320.SH	01/02/2025	SDB3260122819	25,500.00	0.5491	14,201.61	14,000.93	0.0000	4.3300	50.0000	0.0000	(1.7081)	(0.1945)	0.0000	1	(1.9026)	01/06/2025
600320.SH	01/02/2025	SDB3260122819	14,000.00	0.5491	7,796.96	7,686.78	0.0000	4.3300	50.0000	0.0000	(0.9378)	(0.1068)	0.0000	1	(1.0446)	01/06/2025
600320.SH	01/02/2025	SDB3260122819	1,300.00	0.5491	724.00	713.77	0.0000	4.3300	50.0000	0.0000	(0.0871)	(0.0099)	0.0000	1	(0.0970)	01/06/2025
600320.SH	01/02/2025	SDB3260122819	600.00	0.5491	334.16	329.43	0.0000	4.3300	50.0000	0.0000	(0.0402)	(0.0046)	0.0000	1	(0.0448)	01/06/2025
600320.SH	01/02/2025	SDB3260122819	100.00	0.5491	55.69	54.91	0.0000	4.3300	50.0000	0.0000	(0.0067)	(0.0008)	0.0000	1	(0.0075)	01/06/2025
600320.SH	01/02/2025	SDB3260122819	2,500.00	0.5491	1,392.32	1,372.64	0.0000	4.3300	50.0000	0.0000	(0.1675)	(0.0191)	0.0000	1	(0.1865)	01/06/2025
600320.SH	01/02/2025	SDB3260122819	1,400.00	0.5491	779.70	768.68	0.0000	4.3300	50.0000	0.0000	(0.0938)	(0.0107)	0.0000	1	(0.1045)	01/06/2025
600320.SH	01/02/2025	SDB3260122819	27,800.00	0.5491	15,482.54	15,263.76	0.0000	4.3300	50.0000	0.0000	(1.8622)	(0.2120)	0.0000	1	(2.0742)	01/06/2025
600320.SH	01/02/2025	SDB3260122819	63,700.00	0.5491	35,476.19	34,974.87	0.0000	4.3300	50.0000	0.0000	(4.2670)	(0.4858)	0.0000	1	(4.7528)	01/06/2025
600320.SH	01/02/2025	SDB3260122819	100.00	0.5491	55.69	54.91	0.0000	4.3300	50.0000	0.0000	(0.0067)	(0.0008)	0.0000	1	(0.0075)	01/06/2025
600320.SH	01/02/2025	SDB3260122819	200.00	0.5491	111.39	109.81	0.0000	4.3300	50.0000	0.0000	(0.0134)	(0.0015)	0.0000	1	(0.0149)	01/06/2025
600320.SH	01/02/2025	SDB3260122819	1,000.00	0.5491	556.93	549.06	0.0000	4.3300	50.0000	0.0000	(0.0670)	(0.0076)	0.0000	1	(0.0746)	01/06/2025
600320.SH	01/02/2025	SDB3260122819	15,600.00	0.5491	8,688.05	8,565.27	0.0000	4.3300	50.0000	0.0000	(1.0450)	(0.1190)	0.0000	1	(1.1639)	01/06/2025
600320.SH	01/02/2025	SDB3260122819	54,900.00	0.5491	30,575.24	30,143.17	0.0000	4.3300	50.0000	0.0000	(3.6775)	(0.4187)	0.0000	1	(4.0962)	01/06/2025
600320.SH	01/02/2025	SDB3260122819	91,800.00	0.5491	51,125.81	50,403.34	0.0000	4.3300	50.0000	0.0000	(6.1493)	(0.7000)	0.0000	1	(6.8493)	01/06/2025
600320.SH	01/02/2025	SDB3260122819	98,100.00	0.5491	54,634.44	53,862.39	0.0000	4.3300	50.0000	0.0000	(6.5713)	(0.7481)	0.0000	1	(7.3194)	01/06/2025
600320.SH	01/02/2025	SDB3260122819	11,700.00	0.5491	6,516.03	6,423.96	0.0000	4.3300	50.0000	0.0000	(0.7837)	(0.0892)	0.0000	1	(0.8730)	01/06/2025
600320.SH	01/02/2025	SDB3260122819	21,600.00	0.5491	12,029.60	11,859.61	0.0000	4.3300	50.0000	0.0000	(1.4469)	(0.1647)	0.0000	1	(1.6116)	01/06/2025
600320.SH	01/02/2025	SDB3260122819	31,300.00	0.5491	17,431.78	17,185.45	0.0000	4.3300	50.0000	0.0000	(2.0967)	(0.2387)	0.0000	1	(2.3353)	01/06/2025
600320.SH	01/02/2025	SDB3260122819	4,100.00	0.5491	2,283.40	2,251.13	0.0000	4.3300	50.0000	0.0000	(0.2746)	(0.0313)	0.0000	1	(0.3059)	01/06/2025
600320.SH	01/02/2025	SDB3260122819	7,000.00	0.5491	3,898.48	3,843.39	0.0000	4.3300	50.0000	0.0000	(0.4689)	(0.0534)	0.0000	1	(0.5223)	01/06/2025
600320.SH	01/02/2025	SDB3260122819	21,700.00	0.5491	12,085.29	11,914.52	0.0000	4.3300	50.0000	0.0000	(1.4536)	(0.1655)	0.0000	1	(1.6191)	01/06/2025
600320.SH	01/02/2025	SDB3260122819	23,500.00	0.5491	13,087.76	12,902.82	0.0000	4.3300	50.0000	0.0000	(1.5742)	(0.1792)	0.0000	1	(1.7534)	01/06/2025
600320.SH	01/02/2025	SDB3260122819	22,800.00	0.5491	12,697.91	12,518.48	0.0000	4.3300	50.0000	0.0000	(1.5273)	(0.1739)	0.0000	1	(1.7011)	01/06/2025
600320.SH	01/02/2025	SDB3260122819	117,200.00	0.5491	65,271.73	64,349.36	0.0000	4.3300	50.0000	0.0000	(7.8507)	(0.8937)	0.0000	1	(8.7445)	01/06/2025
600320.SH	01/02/2025	SDB3260122819	19,000.00	0.5491	10,581.59	10,432.06	0.0000	4.3300	50.0000	0.0000	(1.2727)	(0.1449)	0.0000	1	(1.4176)	01/06/2025
600320.SH	01/02/2025	SDB3260122819	12,200.00	0.5491	6,794.50	6,698.48	0.0000	4.3300	50.0000	0.0000	(0.8172)	(0.0930)	0.0000	1	(0.9103)	01/06/2025
600320.SH	01/02/2025	SDB3260122819	65,700.00	0.5491	36,590.04	36,072.98	0.0000	4.3300	50.0000	0.0000	(4.4010)	(0.5010)	0.0000	1	(4.9020)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHANGHAI ZHENHUA HEAVY INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600320.SH	01/02/2025	SDB3260122819	24,500.00	0.5491	13,644.69	13,451.87	0.0000	4.3300	50.0000	0.0000	(1.6412)	(0.1868)	0.0000	1	(1.8280)	01/06/2025
600320.SH	01/02/2025	SDB3260122819	5,700.00	0.5491	3,174.48	3,129.62	0.0000	4.3300	50.0000	0.0000	(0.3818)	(0.0435)	0.0000	1	(0.4253)	01/06/2025
600320.SH	01/02/2025	SDB3260122819	104,500.00	0.5491	58,198.77	57,376.35	0.0000	4.3300	50.0000	0.0000	(7.0000)	(0.7969)	0.0000	1	(7.7969)	01/06/2025
600320.SH	01/02/2025	SDB3260122819	10,500.00	0.5491	5,847.72	5,765.09	0.0000	4.3300	50.0000	0.0000	(0.7034)	(0.0801)	0.0000	1	(0.7834)	01/06/2025
600320.SH	01/02/2025	SDB3260122819	6,100.00	0.5491	3,397.25	3,349.24	0.0000	4.3300	50.0000	0.0000	(0.4086)	(0.0465)	0.0000	1	(0.4551)	01/06/2025
600320.SH	01/02/2025	SDB3260122819	700.00	0.5491	389.85	384.34	0.0000	4.3300	50.0000	0.0000	(0.0469)	(0.0053)	0.0000	1	(0.0522)	01/06/2025
600320.SH	01/02/2025	SDB3260122819	64,100.00	0.5491	35,698.96	35,194.49	0.0000	4.3300	50.0000	0.0000	(4.2938)	(0.4888)	0.0000	1	(4.7826)	01/06/2025
600320.SH	01/02/2025	SDB3260122819	14,700.00	0.5491	8,186.81	8,071.12	0.0000	4.3300	50.0000	0.0000	(0.9847)	(0.1121)	0.0000	1	(1.0968)	01/06/2025
600320.SH	01/02/2025	SDB3260122819	600.00	0.5491	334.16	329.43	0.0000	4.3300	50.0000	0.0000	(0.0402)	(0.0046)	0.0000	1	(0.0448)	01/06/2025
600320.SH	01/02/2025	SDB3260122819	3,300.00	0.5491	1,837.86	1,811.88	0.0000	4.3300	50.0000	0.0000	(0.2211)	(0.0252)	0.0000	1	(0.2462)	01/06/2025
600320.SH	12/31/2024	SDB3260122819	200.00	0.5463	109.79	109.25	0.0000	4.3300	50.0000	0.0000	(0.0264)	(0.0030)	0.0000	2	(0.0294)	01/06/2025
600320.SH	12/31/2024	SDB3260122819	200.00	0.5463	109.76	109.25	0.0000	4.3300	50.0000	0.0000	(0.0264)	(0.0030)	0.0000	2	(0.0294)	01/06/2025
600320.SH	12/31/2024	SDB3260122819	200.00	0.5463	115.27	109.25	0.0000	4.3300	50.0000	0.0000	(0.0277)	(0.0030)	0.0000	2	(0.0308)	01/06/2025
600320.SH	12/31/2024	SDB3260122819	7,900.00	0.5463	4,524.57	4,315.55	0.0000	4.3300	50.0000	0.0000	(1.0884)	(0.1199)	0.0000	2	(1.2083)	01/06/2025
600320.SH	12/31/2024	SDB3260122819	2,700.00	0.5463	1,550.04	1,474.93	0.0000	4.3300	50.0000	0.0000	(0.3729)	(0.0410)	0.0000	2	(0.4138)	01/06/2025
600320.SH	12/31/2024	SDB3260122819	500.00	0.5463	280.39	273.14	0.0000	4.3300	50.0000	0.0000	(0.0674)	(0.0076)	0.0000	2	(0.0750)	01/06/2025
600320.SH	12/31/2024	SDB3260122819	800.00	0.5463	448.53	437.02	0.0000	4.3300	50.0000	0.0000	(0.1079)	(0.0121)	0.0000	2	(0.1200)	01/06/2025
600320.SH	12/31/2024	SDB3260122819	200.00	0.5463	113.23	109.25	0.0000	4.3300	50.0000	0.0000	(0.0272)	(0.0030)	0.0000	2	(0.0303)	01/06/2025
600320.SH	12/31/2024	SDB3260122819	1,700.00	0.5463	959.61	928.66	0.0000	4.3300	50.0000	0.0000	(0.2308)	(0.0258)	0.0000	2	(0.2566)	01/06/2025
600320.SH	12/31/2024	SDB3260122819	23,500.00	0.5463	13,087.76	12,837.39	0.0000	4.3300	50.0000	0.0000	(3.1483)	(0.3566)	0.0000	2	(3.5049)	01/06/2025
600320.SH	12/31/2024	SDB3260122819	12,200.00	0.5463	6,794.50	6,664.52	0.0000	4.3300	50.0000	0.0000	(1.6345)	(0.1851)	0.0000	2	(1.8196)	01/06/2025
600320.SH	12/31/2024	SDB3260122819	19,600.00	0.5463	10,915.75	10,706.93	0.0000	4.3300	50.0000	0.0000	(2.6258)	(0.2974)	0.0000	2	(2.9233)	01/06/2025
600320.SH	12/31/2024	SDB3260122819	800.00	0.5463	445.54	437.02	0.0000	4.3300	50.0000	0.0000	(0.1072)	(0.0121)	0.0000	2	(0.1193)	01/06/2025
600320.SH	12/31/2024	SDB3260122819	122,800.00	0.5463	68,390.51	67,082.20	0.0000	4.3300	50.0000	0.0000	(16.4517)	(1.8634)	0.0000	2	(18.3151)	01/06/2025
600320.SH	12/31/2024	SDB3260122819	10,400.00	0.5463	5,792.03	5,681.23	0.0000	4.3300	50.0000	0.0000	(1.3933)	(0.1578)	0.0000	2	(1.5511)	01/06/2025
600320.SH	12/31/2024	SDB3260122819	18,400.00	0.5463	10,247.44	10,051.40	0.0000	4.3300	50.0000	0.0000	(2.4651)	(0.2792)	0.0000	2	(2.7443)	01/06/2025
600320.SH	12/31/2024	SDB3260122819	107,100.00	0.5463	59,646.77	58,505.73	0.0000	4.3300	50.0000	0.0000	(14.3484)	(1.6252)	0.0000	2	(15.9735)	01/06/2025
600320.SH	12/31/2024	SDB3260122819	25,500.00	0.5463	14,201.61	13,929.94	0.0000	4.3300	50.0000	0.0000	(3.4163)	(0.3869)	0.0000	2	(3.8032)	01/06/2025
600320.SH	12/31/2024	SDB3260122819	14,000.00	0.5463	7,796.96	7,647.81	0.0000	4.3300	50.0000	0.0000	(1.8756)	(0.2124)	0.0000	2	(2.0880)	01/06/2025
600320.SH	12/31/2024	SDB3260122819	1,300.00	0.5463	724.00	710.15	0.0000	4.3300	50.0000	0.0000	(0.1742)	(0.0197)	0.0000	2	(0.1939)	01/06/2025
600320.SH	12/31/2024	SDB3260122819	600.00	0.5463	334.16	327.76	0.0000	4.3300	50.0000	0.0000	(0.0804)	(0.0091)	0.0000	2	(0.0895)	01/06/2025
600320.SH	12/31/2024	SDB3260122819	100.00	0.5463	55.69	54.63	0.0000	4.3300	50.0000	0.0000	(0.0134)	(0.0015)	0.0000	2	(0.0149)	01/06/2025
600320.SH	12/31/2024	SDB3260122819	2,500.00	0.5463	1,392.32	1,365.68	0.0000	4.3300	50.0000	0.0000	(0.3349)	(0.0379)	0.0000	2	(0.3729)	01/06/2025
600320.SH	12/31/2024	SDB3260122819	1,400.00	0.5463	779.70	764.78	0.0000	4.3300	50.0000	0.0000	(0.1876)	(0.0212)	0.0000	2	(0.2088)	01/06/2025
600320.SH	12/31/2024	SDB3260122819	27,800.00	0.5463	15,482.54	15,186.36	0.0000	4.3300	50.0000	0.0000	(3.7244)	(0.4218)	0.0000	2	(4.1463)	01/06/2025
600320.SH	12/31/2024	SDB3260122819	63,700.00	0.5463	35,476.19	34,797.53	0.0000	4.3300	50.0000	0.0000	(8.5340)	(0.9666)	0.0000	2	(9.5006)	01/06/2025
600320.SH	12/31/2024	SDB3260122819	100.00	0.5463	55.69	54.63	0.0000	4.3300	50.0000	0.0000	(0.0134)	(0.0015)	0.0000	2	(0.0149)	01/06/2025
600320.SH	12/31/2024	SDB3260122819	200.00	0.5463	111.39	109.25	0.0000	4.3300	50.0000	0.0000	(0.0268)	(0.0030)	0.0000	2	(0.0298)	01/06/2025
600320.SH	12/31/2024	SDB3260122819	1,000.00	0.5463	556.93	546.27	0.0000	4.3300	50.0000	0.0000	(0.1340)	(0.0152)	0.0000	2	(0.1491)	01/06/2025
600320.SH	12/31/2024	SDB3260122819	15,600.00	0.5463	8,688.05	8,521.84	0.0000	4.3300	50.0000	0.0000	(2.0900)	(0.2367)	0.0000	2	(2.3267)	01/06/2025
600320.SH	12/31/2024	SDB3260122819	54,900.00	0.5463	30,575.24	29,990.33	0.0000	4.3300	50.0000	0.0000	(7.3550)	(0.8331)	0.0000	2	(8.1881)	01/06/2025
600320.SH	12/31/2024	SDB3260122819	91,800.00	0.5463	51,125.81	50,147.77	0.0000	4.3300	50.0000	0.0000	(12.2986)	(1.3930)	0.0000	2	(13.6916)	01/06/2025
600320.SH	12/31/2024	SDB3260122819	98,100.00	0.5463	54,634.44	53,589.28	0.0000	4.3300	50.0000	0.0000	(13.1426)	(1.4886)	0.0000	2	(14.6312)	01/06/2025
600320.SH	12/31/2024	SDB3260122819	11,700.00	0.5463	6,516.03	6,391.38	0.0000	4.3300	50.0000	0.0000	(1.5675)	(0.1775)	0.0000	2	(1.7450)	01/06/2025
600320.SH	12/31/2024	SDB3260122819	21,600.00	0.5463	12,029.60	11,799.48	0.0000	4.3300	50.0000	0.0000	(2.8938)	(0.3278)	0.0000	2	(3.2216)	01/06/2025
600320.SH	12/31/2024	SDB3260122819	31,300.00	0.5463	17,431.78	17,098.31	0.0000	4.3300	50.0000	0.0000	(4.1933)	(0.4750)	0.0000	2	(4.6683)	01/06/2025
600320.SH	12/31/2024	SDB3260122819	4,100.00	0.5463	2,283.40	2,239.72	0.0000	4.3300	50.0000	0.0000	(0.5493)	(0.0622)	0.0000	2	(0.6115)	01/06/2025
600320.SH	12/31/2024	SDB3260122819	7,000.00	0.5463	3,898.48	3,823.90	0.0000	4.3300	50.0000	0.0000	(0.9378)	(0.1062)	0.0000	2	(1.0440)	01/06/2025
600320.SH	12/31/2024	SDB3260122819	21,700.00	0.5463	12,085.29	11,854.10	0.0000	4.3300	50.0000	0.0000	(2.9072)	(0.3293)	0.0000	2	(3.2365)	01/06/2025
600320.SH	12/31/2024	SDB3260122819	23,500.00	0.5463	13,087.76	12,837.39	0.0000	4.3300	50.0000	0.0000	(3.1483)	(0.3566)	0.0000	2	(3.5049)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHANGHAI ZHENHUA HEAVY INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600320.SH	12/31/2024	SDB3260122819	22,800.00	0.5463	12,697.91	12,455.00	0.0000	4.3300	50.0000	0.0000	(3.0546)	(0.3460)	0.0000	2	(3.4005)	01/06/2025
600320.SH	12/31/2024	SDB3260122819	117,200.00	0.5463	65,271.73	64,023.08	0.0000	4.3300	50.0000	0.0000	(15.7015)	(1.7784)	0.0000	2	(17.4799)	01/06/2025
600320.SH	12/31/2024	SDB3260122819	19,000.00	0.5463	10,581.59	10,379.17	0.0000	4.3300	50.0000	0.0000	(2.5455)	(0.2883)	0.0000	2	(2.8338)	01/06/2025
600320.SH	12/31/2024	SDB3260122819	12,200.00	0.5463	6,794.50	6,664.52	0.0000	4.3300	50.0000	0.0000	(1.6345)	(0.1851)	0.0000	2	(1.8196)	01/06/2025
600320.SH	12/31/2024	SDB3260122819	65,700.00	0.5463	36,590.04	35,890.07	0.0000	4.3300	50.0000	0.0000	(8.8019)	(0.9969)	0.0000	2	(9.7989)	01/06/2025
600320.SH	12/31/2024	SDB3260122819	24,500.00	0.5463	13,644.69	13,383.66	0.0000	4.3300	50.0000	0.0000	(3.2823)	(0.3718)	0.0000	2	(3.6541)	01/06/2025
600320.SH	12/31/2024	SDB3260122819	5,700.00	0.5463	3,174.48	3,113.75	0.0000	4.3300	50.0000	0.0000	(0.7636)	(0.0865)	0.0000	2	(0.8501)	01/06/2025
600320.SH	12/31/2024	SDB3260122819	104,500.00	0.5463	58,198.77	57,085.42	0.0000	4.3300	50.0000	0.0000	(14.0000)	(1.5857)	0.0000	2	(15.5857)	01/06/2025
600320.SH	12/31/2024	SDB3260122819	10,500.00	0.5463	5,847.72	5,735.86	0.0000	4.3300	50.0000	0.0000	(1.4067)	(0.1593)	0.0000	2	(1.5660)	01/06/2025
600320.SH	12/31/2024	SDB3260122819	6,100.00	0.5463	3,397.25	3,332.26	0.0000	4.3300	50.0000	0.0000	(0.8172)	(0.0926)	0.0000	2	(0.9098)	01/06/2025
600320.SH	12/31/2024	SDB3260122819	700.00	0.5463	389.85	382.39	0.0000	4.3300	50.0000	0.0000	(0.0938)	(0.0106)	0.0000	2	(0.1044)	01/06/2025
600320.SH	12/31/2024	SDB3260122819	64,100.00	0.5463	35,698.96	35,016.04	0.0000	4.3300	50.0000	0.0000	(8.5876)	(0.9727)	0.0000	2	(9.5602)	01/06/2025
600320.SH	12/31/2024	SDB3260122819	14,700.00	0.5463	8,186.81	8,030.20	0.0000	4.3300	50.0000	0.0000	(1.9694)	(0.2231)	0.0000	2	(2.1924)	01/06/2025
600320.SH	12/31/2024	SDB3260122819	600.00	0.5463	334.16	327.76	0.0000	4.3300	50.0000	0.0000	(0.0804)	(0.0091)	0.0000	2	(0.0895)	01/06/2025
600320.SH	12/31/2024	SDB3260122819	3,300.00	0.5463	1,837.86	1,802.70	0.0000	4.3300	50.0000	0.0000	(0.4421)	(0.0501)	0.0000	2	(0.4922)	01/06/2025
600320.SH	12/30/2024	SDB3260122819	200.00	0.5366	109.79	107.32	0.0000	4.3300	50.0000	0.0000	(0.0132)	(0.0015)	0.0000	1	(0.0147)	01/06/2025
600320.SH	12/30/2024	SDB3260122819	200.00	0.5366	109.76	107.32	0.0000	4.3300	50.0000	0.0000	(0.0132)	(0.0015)	0.0000	1	(0.0147)	01/06/2025
600320.SH	12/30/2024	SDB3260122819	200.00	0.5366	115.27	107.32	0.0000	4.3300	50.0000	0.0000	(0.0139)	(0.0015)	0.0000	1	(0.0154)	01/06/2025
600320.SH	12/30/2024	SDB3260122819	7,900.00	0.5366	4,524.57	4,239.08	0.0000	4.3300	50.0000	0.0000	(0.5442)	(0.0589)	0.0000	1	(0.6031)	01/06/2025
600320.SH	12/30/2024	SDB3260122819	2,700.00	0.5366	1,550.04	1,448.80	0.0000	4.3300	50.0000	0.0000	(0.1864)	(0.0201)	0.0000	1	(0.2066)	01/06/2025
600320.SH	12/30/2024	SDB3260122819	500.00	0.5366	280.39	268.30	0.0000	4.3300	50.0000	0.0000	(0.0337)	(0.0037)	0.0000	1	(0.0375)	01/06/2025
600320.SH	12/30/2024	SDB3260122819	800.00	0.5366	448.53	429.27	0.0000	4.3300	50.0000	0.0000	(0.0539)	(0.0060)	0.0000	1	(0.0599)	01/06/2025
600320.SH	12/30/2024	SDB3260122819	200.00	0.5366	113.23	107.32	0.0000	4.3300	50.0000	0.0000	(0.0136)	(0.0015)	0.0000	1	(0.0151)	01/06/2025
600320.SH	12/30/2024	SDB3260122819	1,700.00	0.5366	959.61	912.21	0.0000	4.3300	50.0000	0.0000	(0.1154)	(0.0127)	0.0000	1	(0.1281)	01/06/2025
600320.SH	12/30/2024	SDB3260122819	23,500.00	0.5366	13,087.76	12,609.94	0.0000	4.3300	50.0000	0.0000	(1.5742)	(0.1751)	0.0000	1	(1.7493)	01/06/2025
600320.SH	12/30/2024	SDB3260122819	12,200.00	0.5366	6,794.50	6,546.43	0.0000	4.3300	50.0000	0.0000	(0.8172)	(0.0909)	0.0000	1	(0.9081)	01/06/2025
600320.SH	12/30/2024	SDB3260122819	19,600.00	0.5366	10,915.75	10,517.22	0.0000	4.3300	50.0000	0.0000	(1.3129)	(0.1461)	0.0000	1	(1.4590)	01/06/2025
600320.SH	12/30/2024	SDB3260122819	800.00	0.5366	445.54	429.27	0.0000	4.3300	50.0000	0.0000	(0.0536)	(0.0060)	0.0000	1	(0.0596)	01/06/2025
600320.SH	12/30/2024	SDB3260122819	122,800.00	0.5366	68,390.51	65,893.62	0.0000	4.3300	50.0000	0.0000	(8.2259)	(0.9152)	0.0000	1	(9.1410)	01/06/2025
600320.SH	12/30/2024	SDB3260122819	10,400.00	0.5366	5,792.03	5,580.57	0.0000	4.3300	50.0000	0.0000	(0.6967)	(0.0775)	0.0000	1	(0.7742)	01/06/2025
600320.SH	12/30/2024	SDB3260122819	18,400.00	0.5366	10,247.44	9,873.31	0.0000	4.3300	50.0000	0.0000	(1.2325)	(0.1371)	0.0000	1	(1.3697)	01/06/2025
600320.SH	12/30/2024	SDB3260122819	107,100.00	0.5366	59,646.77	57,469.11	0.0000	4.3300	50.0000	0.0000	(7.1742)	(0.7982)	0.0000	1	(7.9724)	01/06/2025
600320.SH	12/30/2024	SDB3260122819	25,500.00	0.5366	14,201.61	13,683.12	0.0000	4.3300	50.0000	0.0000	(1.7081)	(0.1900)	0.0000	1	(1.8982)	01/06/2025
600320.SH	12/30/2024	SDB3260122819	14,000.00	0.5366	7,796.96	7,512.30	0.0000	4.3300	50.0000	0.0000	(0.9378)	(0.1043)	0.0000	1	(1.0421)	01/06/2025
600320.SH	12/30/2024	SDB3260122819	1,300.00	0.5366	724.00	697.57	0.0000	4.3300	50.0000	0.0000	(0.0871)	(0.0097)	0.0000	1	(0.0968)	01/06/2025
600320.SH	12/30/2024	SDB3260122819	600.00	0.5366	334.16	321.96	0.0000	4.3300	50.0000	0.0000	(0.0402)	(0.0045)	0.0000	1	(0.0447)	01/06/2025
600320.SH	12/30/2024	SDB3260122819	100.00	0.5366	55.69	53.66	0.0000	4.3300	50.0000	0.0000	(0.0067)	(0.0007)	0.0000	1	(0.0074)	01/06/2025
600320.SH	12/30/2024	SDB3260122819	2,500.00	0.5366	1,392.32	1,341.48	0.0000	4.3300	50.0000	0.0000	(0.1675)	(0.0186)	0.0000	1	(0.1861)	01/06/2025
600320.SH	12/30/2024	SDB3260122819	1,400.00	0.5366	779.70	751.23	0.0000	4.3300	50.0000	0.0000	(0.0938)	(0.0104)	0.0000	1	(0.1042)	01/06/2025
600320.SH	12/30/2024	SDB3260122819	27,800.00	0.5366	15,482.54	14,917.29	0.0000	4.3300	50.0000	0.0000	(1.8622)	(0.2072)	0.0000	1	(2.0694)	01/06/2025
600320.SH	12/30/2024	SDB3260122819	63,700.00	0.5366	35,476.19	34,180.97	0.0000	4.3300	50.0000	0.0000	(4.2670)	(0.4747)	0.0000	1	(4.7417)	01/06/2025
600320.SH	12/30/2024	SDB3260122819	100.00	0.5366	55.69	53.66	0.0000	4.3300	50.0000	0.0000	(0.0067)	(0.0007)	0.0000	1	(0.0074)	01/06/2025
600320.SH	12/30/2024	SDB3260122819	200.00	0.5366	111.39	107.32	0.0000	4.3300	50.0000	0.0000	(0.0134)	(0.0015)	0.0000	1	(0.0149)	01/06/2025
600320.SH	12/30/2024	SDB3260122819	1,000.00	0.5366	556.93	536.59	0.0000	4.3300	50.0000	0.0000	(0.0670)	(0.0075)	0.0000	1	(0.0744)	01/06/2025
600320.SH	12/30/2024	SDB3260122819	15,600.00	0.5366	8,688.05	8,370.85	0.0000	4.3300	50.0000	0.0000	(1.0450)	(0.1163)	0.0000	1	(1.1612)	01/06/2025
600320.SH	12/30/2024	SDB3260122819	54,900.00	0.5366	30,575.24	29,458.96	0.0000	4.3300	50.0000	0.0000	(3.6775)	(0.4092)	0.0000	1	(4.0867)	01/06/2025
600320.SH	12/30/2024	SDB3260122819	91,800.00	0.5366	51,125.81	49,259.24	0.0000	4.3300	50.0000	0.0000	(6.1493)	(0.6842)	0.0000	1	(6.8335)	01/06/2025
600320.SH	12/30/2024	SDB3260122819	98,100.00	0.5366	54,634.44	52,639.77	0.0000	4.3300	50.0000	0.0000	(6.5713)	(0.7311)	0.0000	1	(7.3024)	01/06/2025
600320.SH	12/30/2024	SDB3260122819	11,700.00	0.5366	6,516.03	6,278.14	0.0000	4.3300	50.0000	0.0000	(0.0872)	(0.0737)	0.0000	1	(0.8709)	01/06/2025
600320.SH	12/30/2024	SDB3260122819	21,600.00	0.5366	12,029.60	11,590.41	0.0000	4.3300	50.0000	0.0000	(1.4469)	(0.1610)	0.0000	1	(1.6079)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHANGHAI ZHENHUA HEAVY INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600320.SH	12/30/2024	SDB3260122819	31,300.00	0.5366	17,431.78	16,795.36	0.0000	4.3300	50.0000	0.0000	(2.0967)	(0.2333)	0.0000	1	(2.3299)	01/06/2025
600320.SH	12/30/2024	SDB3260122819	4,100.00	0.5366	2,283.40	2,200.03	0.0000	4.3300	50.0000	0.0000	(0.2746)	(0.0306)	0.0000	1	(0.3052)	01/06/2025
600320.SH	12/30/2024	SDB3260122819	7,000.00	0.5366	3,898.48	3,756.15	0.0000	4.3300	50.0000	0.0000	(0.4689)	(0.0522)	0.0000	1	(0.5211)	01/06/2025
600320.SH	12/30/2024	SDB3260122819	21,700.00	0.5366	12,085.29	11,644.07	0.0000	4.3300	50.0000	0.0000	(1.4536)	(0.1617)	0.0000	1	(1.6153)	01/06/2025
600320.SH	12/30/2024	SDB3260122819	23,500.00	0.5366	13,087.76	12,609.94	0.0000	4.3300	50.0000	0.0000	(1.5742)	(0.1751)	0.0000	1	(1.7493)	01/06/2025
600320.SH	12/30/2024	SDB3260122819	22,800.00	0.5366	12,697.91	12,234.32	0.0000	4.3300	50.0000	0.0000	(1.5273)	(0.1699)	0.0000	1	(1.6972)	01/06/2025
600320.SH	12/30/2024	SDB3260122819	117,200.00	0.5366	65,271.73	62,888.70	0.0000	4.3300	50.0000	0.0000	(7.8507)	(0.8735)	0.0000	1	(8.7242)	01/06/2025
600320.SH	12/30/2024	SDB3260122819	19,000.00	0.5366	10,581.59	10,195.27	0.0000	4.3300	50.0000	0.0000	(1.2727)	(0.1416)	0.0000	1	(1.4143)	01/06/2025
600320.SH	12/30/2024	SDB3260122819	12,200.00	0.5366	6,794.50	6,546.43	0.0000	4.3300	50.0000	0.0000	(0.8172)	(0.0909)	0.0000	1	(0.9081)	01/06/2025
600320.SH	12/30/2024	SDB3260122819	65,700.00	0.5366	36,590.04	35,254.16	0.0000	4.3300	50.0000	0.0000	(4.4010)	(0.4896)	0.0000	1	(4.8966)	01/06/2025
600320.SH	12/30/2024	SDB3260122819	24,500.00	0.5366	13,644.69	13,146.53	0.0000	4.3300	50.0000	0.0000	(1.6412)	(0.1826)	0.0000	1	(1.8237)	01/06/2025
600320.SH	12/30/2024	SDB3260122819	5,700.00	0.5366	3,174.48	3,058.58	0.0000	4.3300	50.0000	0.0000	(0.3818)	(0.0425)	0.0000	1	(0.4243)	01/06/2025
600320.SH	12/30/2024	SDB3260122819	104,500.00	0.5366	58,198.77	56,073.97	0.0000	4.3300	50.0000	0.0000	(7.0000)	(0.7788)	0.0000	1	(7.7788)	01/06/2025
600320.SH	12/30/2024	SDB3260122819	10,500.00	0.5366	5,847.72	5,634.23	0.0000	4.3300	50.0000	0.0000	(0.7034)	(0.0783)	0.0000	1	(0.7816)	01/06/2025
600320.SH	12/30/2024	SDB3260122819	6,100.00	0.5366	3,397.25	3,273.22	0.0000	4.3300	50.0000	0.0000	(0.4086)	(0.0455)	0.0000	1	(0.4541)	01/06/2025
600320.SH	12/30/2024	SDB3260122819	700.00	0.5366	389.85	375.62	0.0000	4.3300	50.0000	0.0000	(0.0049)	(0.0052)	0.0000	1	(0.0521)	01/06/2025
600320.SH	12/30/2024	SDB3260122819	64,100.00	0.5366	35,698.96	34,395.61	0.0000	4.3300	50.0000	0.0000	(4.2938)	(0.4777)	0.0000	1	(4.7715)	01/06/2025
600320.SH	12/30/2024	SDB3260122819	14,700.00	0.5366	8,186.81	7,887.92	0.0000	4.3300	50.0000	0.0000	(0.9847)	(0.1096)	0.0000	1	(1.0942)	01/06/2025
600320.SH	12/30/2024	SDB3260122819	600.00	0.5366	334.16	321.96	0.0000	4.3300	50.0000	0.0000	(0.0402)	(0.0045)	0.0000	1	(0.0447)	01/06/2025
600320.SH	12/30/2024	SDB3260122819	3,300.00	0.5366	1,837.86	1,770.76	0.0000	4.3300	50.0000	0.0000	(0.2211)	(0.0246)	0.0000	1	(0.2456)	01/06/2025
600320.SH	12/27/2024	SDB3260122819	200.00	0.5419	109.79	108.37	0.0000	4.3300	50.0000	0.0000	(0.0396)	(0.0045)	0.0000	3	(0.0441)	01/06/2025
600320.SH	12/27/2024	SDB3260122819	200.00	0.5419	109.76	108.37	0.0000	4.3300	50.0000	0.0000	(0.0396)	(0.0045)	0.0000	3	(0.0441)	01/06/2025
600320.SH	12/27/2024	SDB3260122819	200.00	0.5419	115.27	108.37	0.0000	4.3300	50.0000	0.0000	(0.0416)	(0.0045)	0.0000	3	(0.0461)	01/06/2025
600320.SH	12/27/2024	SDB3260122819	7,900.00	0.5419	4,524.57	4,280.79	0.0000	4.3300	50.0000	0.0000	(1.6326)	(0.1784)	0.0000	3	(1.8110)	01/06/2025
600320.SH	12/27/2024	SDB3260122819	2,700.00	0.5419	1,550.04	1,463.05	0.0000	4.3300	50.0000	0.0000	(0.5593)	(0.0610)	0.0000	3	(0.6203)	01/06/2025
600320.SH	12/27/2024	SDB3260122819	500.00	0.5419	280.39	270.94	0.0000	4.3300	50.0000	0.0000	(0.1012)	(0.0113)	0.0000	3	(0.1125)	01/06/2025
600320.SH	12/27/2024	SDB3260122819	800.00	0.5419	448.53	433.50	0.0000	4.3300	50.0000	0.0000	(0.1618)	(0.0181)	0.0000	3	(0.1799)	01/06/2025
600320.SH	12/27/2024	SDB3260122819	200.00	0.5419	113.23	108.37	0.0000	4.3300	50.0000	0.0000	(0.0409)	(0.0045)	0.0000	3	(0.0454)	01/06/2025
600320.SH	12/27/2024	SDB3260122819	1,700.00	0.5419	959.61	921.18	0.0000	4.3300	50.0000	0.0000	(0.3463)	(0.0384)	0.0000	3	(0.3846)	01/06/2025
600320.SH	12/27/2024	SDB3260122819	23,500.00	0.5419	13,087.76	12,733.99	0.0000	4.3300	50.0000	0.0000	(4.7225)	(0.5306)	0.0000	3	(5.2531)	01/06/2025
600320.SH	12/27/2024	SDB3260122819	12,200.00	0.5419	6,794.50	6,610.84	0.0000	4.3300	50.0000	0.0000	(2.4517)	(0.2755)	0.0000	3	(2.7271)	01/06/2025
600320.SH	12/27/2024	SDB3260122819	19,600.00	0.5419	10,915.75	10,620.69	0.0000	4.3300	50.0000	0.0000	(3.9388)	(0.4425)	0.0000	3	(4.3813)	01/06/2025
600320.SH	12/27/2024	SDB3260122819	800.00	0.5419	445.54	433.50	0.0000	4.3300	50.0000	0.0000	(0.1608)	(0.0181)	0.0000	3	(0.1788)	01/06/2025
600320.SH	12/27/2024	SDB3260122819	122,800.00	0.5419	68,390.51	66,541.88	0.0000	4.3300	50.0000	0.0000	(24.6776)	(2.7726)	0.0000	3	(27.4502)	01/06/2025
600320.SH	12/27/2024	SDB3260122819	10,400.00	0.5419	5,792.03	5,635.47	0.0000	4.3300	50.0000	0.0000	(0.2090)	(0.2348)	0.0000	3	(2.3248)	01/06/2025
600320.SH	12/27/2024	SDB3260122819	18,400.00	0.5419	10,247.44	9,970.44	0.0000	4.3300	50.0000	0.0000	(3.6976)	(0.4154)	0.0000	3	(4.1131)	01/06/2025
600320.SH	12/27/2024	SDB3260122819	107,100.00	0.5419	59,646.77	58,034.49	0.0000	4.3300	50.0000	0.0000	(21.5225)	(2.4181)	0.0000	3	(23.9406)	01/06/2025
600320.SH	12/27/2024	SDB3260122819	25,500.00	0.5419	14,201.61	13,817.74	0.0000	4.3300	50.0000	0.0000	(5.1244)	(0.5757)	0.0000	3	(5.7002)	01/06/2025
600320.SH	12/27/2024	SDB3260122819	14,000.00	0.5419	7,796.96	7,586.21	0.0000	4.3300	50.0000	0.0000	(2.8134)	(0.3161)	0.0000	3	(3.1295)	01/06/2025
600320.SH	12/27/2024	SDB3260122819	1,300.00	0.5419	724.00	704.43	0.0000	4.3300	50.0000	0.0000	(0.2612)	(0.0294)	0.0000	3	(0.2966)	01/06/2025
600320.SH	12/27/2024	SDB3260122819	600.00	0.5419	334.16	325.12	0.0000	4.3300	50.0000	0.0000	(0.1206)	(0.0135)	0.0000	3	(0.1341)	01/06/2025
600320.SH	12/27/2024	SDB3260122819	100.00	0.5419	55.69	54.19	0.0000	4.3300	50.0000	0.0000	(0.0201)	(0.0023)	0.0000	3	(0.0224)	01/06/2025
600320.SH	12/27/2024	SDB3260122819	2,500.00	0.5419	1,392.32	1,354.68	0.0000	4.3300	50.0000	0.0000	(0.5024)	(0.0564)	0.0000	3	(0.5588)	01/06/2025
600320.SH	12/27/2024	SDB3260122819	1,400.00	0.5419	779.70	758.62	0.0000	4.3300	50.0000	0.0000	(0.2813)	(0.0316)	0.0000	3	(0.3129)	01/06/2025
600320.SH	12/27/2024	SDB3260122819	27,800.00	0.5419	15,482.54	15,064.04	0.0000	4.3300	50.0000	0.0000	(5.5866)	(0.6277)	0.0000	3	(6.2143)	01/06/2025
600320.SH	12/27/2024	SDB3260122819	63,700.00	0.5419	35,476.19	34,517.25	0.0000	4.3300	50.0000	0.0000	(12.8010)	(1.4382)	0.0000	3	(14.2392)	01/06/2025
600320.SH	12/27/2024	SDB3260122819	100.00	0.5419	55.69	54.19	0.0000	4.3300	50.0000	0.0000	(0.0201)	(0.0023)	0.0000	3	(0.0224)	01/06/2025
600320.SH	12/27/2024	SDB3260122819	200.00	0.5419	111.39	108.37	0.0000	4.3300	50.0000	0.0000	(0.0402)	(0.0045)	0.0000	3	(0.0447)	01/06/2025
600320.SH	12/27/2024	SDB3260122819	1,000.00	0.5419	556.93	541.87	0.0000	4.3300	50.0000	0.0000	(0.2010)	(0.0226)	0.0000	3	(0.2235)	01/06/2025
600320.SH	12/27/2024	SDB3260122819	15,600.00	0.5419	8,688.05	8,453.20	0.0000	4.3300	50.0000	0.0000	(3.1349)	(0.3522)	0.0000	3	(3.4872)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHANGHAI ZHENHUA HEAVY INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600320.SH	12/27/2024	SDB3260122819	54,900.00	0.5419	30,575.24	29,748.77	0.0000	4.3300	50.0000	0.0000	(11.0326)	(1.2395)	0.0000	3	(12.2721)	01/06/2025
600320.SH	12/27/2024	SDB3260122819	91,800.00	0.5419	51,125.81	49,743.85	0.0000	4.3300	50.0000	0.0000	(18.4479)	(2.0727)	0.0000	3	(20.5206)	01/06/2025
600320.SH	12/27/2024	SDB3260122819	98,100.00	0.5419	54,634.44	53,157.64	0.0000	4.3300	50.0000	0.0000	(19.7139)	(2.2149)	0.0000	3	(21.9288)	01/06/2025
600320.SH	12/27/2024	SDB3260122819	11,700.00	0.5419	6,516.03	6,339.90	0.0000	4.3300	50.0000	0.0000	(2.3512)	(0.2642)	0.0000	3	(2.6154)	01/06/2025
600320.SH	12/27/2024	SDB3260122819	21,600.00	0.5419	12,029.60	11,704.44	0.0000	4.3300	50.0000	0.0000	(4.3407)	(0.4877)	0.0000	3	(4.8284)	01/06/2025
600320.SH	12/27/2024	SDB3260122819	31,300.00	0.5419	17,431.78	16,960.59	0.0000	4.3300	50.0000	0.0000	(6.2900)	(0.7067)	0.0000	3	(6.9967)	01/06/2025
600320.SH	12/27/2024	SDB3260122819	4,100.00	0.5419	2,283.40	2,221.68	0.0000	4.3300	50.0000	0.0000	(0.8239)	(0.0926)	0.0000	3	(0.9165)	01/06/2025
600320.SH	12/27/2024	SDB3260122819	7,000.00	0.5419	3,898.48	3,793.10	0.0000	4.3300	50.0000	0.0000	(1.4067)	(0.1580)	0.0000	3	(1.5647)	01/06/2025
600320.SH	12/27/2024	SDB3260122819	21,700.00	0.5419	12,085.29	11,758.62	0.0000	4.3300	50.0000	0.0000	(4.3608)	(0.4899)	0.0000	3	(4.8507)	01/06/2025
600320.SH	12/27/2024	SDB3260122819	23,500.00	0.5419	13,087.76	12,733.99	0.0000	4.3300	50.0000	0.0000	(4.7225)	(0.5306)	0.0000	3	(5.2531)	01/06/2025
600320.SH	12/27/2024	SDB3260122819	22,800.00	0.5419	12,697.91	12,354.68	0.0000	4.3300	50.0000	0.0000	(4.5818)	(0.5148)	0.0000	3	(5.0966)	01/06/2025
600320.SH	12/27/2024	SDB3260122819	117,200.00	0.5419	65,271.73	63,507.40	0.0000	4.3300	50.0000	0.0000	(23.5522)	(2.6461)	0.0000	3	(26.1984)	01/06/2025
600320.SH	12/27/2024	SDB3260122819	19,000.00	0.5419	10,581.59	10,295.57	0.0000	4.3300	50.0000	0.0000	(3.8182)	(0.4290)	0.0000	3	(4.2472)	01/06/2025
600320.SH	12/27/2024	SDB3260122819	12,200.00	0.5419	6,794.50	6,610.84	0.0000	4.3300	50.0000	0.0000	(2.4517)	(0.2755)	0.0000	3	(2.7271)	01/06/2025
600320.SH	12/27/2024	SDB3260122819	65,700.00	0.5419	36,590.04	35,600.99	0.0000	4.3300	50.0000	0.0000	(13.2029)	(1.4834)	0.0000	3	(14.6863)	01/06/2025
600320.SH	12/27/2024	SDB3260122819	24,500.00	0.5419	13,644.69	13,275.86	0.0000	4.3300	50.0000	0.0000	(4.9235)	(0.5532)	0.0000	3	(5.4766)	01/06/2025
600320.SH	12/27/2024	SDB3260122819	5,700.00	0.5419	3,174.48	3,088.67	0.0000	4.3300	50.0000	0.0000	(1.1455)	(0.1287)	0.0000	3	(1.2742)	01/06/2025
600320.SH	12/27/2024	SDB3260122819	104,500.00	0.5419	58,198.77	56,625.62	0.0000	4.3300	50.0000	0.0000	(21.0001)	(2.3594)	0.0000	3	(23.3595)	01/06/2025
600320.SH	12/27/2024	SDB3260122819	10,500.00	0.5419	5,847.72	5,689.66	0.0000	4.3300	50.0000	0.0000	(2.1101)	(0.2371)	0.0000	3	(2.3471)	01/06/2025
600320.SH	12/27/2024	SDB3260122819	6,100.00	0.5419	3,397.25	3,305.42	0.0000	4.3300	50.0000	0.0000	(1.2258)	(0.1377)	0.0000	3	(1.3636)	01/06/2025
600320.SH	12/27/2024	SDB3260122819	700.00	0.5419	389.85	379.31	0.0000	4.3300	50.0000	0.0000	(0.1407)	(0.0158)	0.0000	3	(0.1565)	01/06/2025
600320.SH	12/27/2024	SDB3260122819	64,100.00	0.5419	35,698.96	34,734.00	0.0000	4.3300	50.0000	0.0000	(12.8814)	(1.4472)	0.0000	3	(14.3286)	01/06/2025
600320.SH	12/27/2024	SDB3260122819	14,700.00	0.5419	8,186.81	7,965.52	0.0000	4.3300	50.0000	0.0000	(2.9541)	(0.3319)	0.0000	3	(3.2860)	01/06/2025
600320.SH	12/27/2024	SDB3260122819	600.00	0.5419	334.16	325.12	0.0000	4.3300	50.0000	0.0000	(0.1206)	(0.0135)	0.0000	3	(0.1341)	01/06/2025
600320.SH	12/27/2024	SDB3260122819	3,300.00	0.5419	1,837.86	1,788.18	0.0000	4.3300	50.0000	0.0000	(0.6632)	(0.0745)	0.0000	3	(0.7377)	01/06/2025
600320.SH	12/26/2024	SDB3260122819	200.00	0.5524	109.79	110.47	0.0000	4.3300	50.0000	0.0000	(0.0132)	(0.0015)	0.0000	1	(0.0147)	01/06/2025
600320.SH	12/26/2024	SDB3260122819	200.00	0.5524	109.76	110.47	0.0000	4.3300	50.0000	0.0000	(0.0132)	(0.0015)	0.0000	1	(0.0147)	01/06/2025
600320.SH	12/26/2024	SDB3260122819	200.00	0.5524	115.27	110.47	0.0000	4.3300	50.0000	0.0000	(0.0139)	(0.0015)	0.0000	1	(0.0154)	01/06/2025
600320.SH	12/26/2024	SDB3260122819	7,900.00	0.5524	4,524.57	4,363.68	0.0000	4.3300	50.0000	0.0000	(0.5442)	(0.0606)	0.0000	1	(0.6048)	01/06/2025
600320.SH	12/26/2024	SDB3260122819	2,700.00	0.5524	1,550.04	1,491.39	0.0000	4.3300	50.0000	0.0000	(0.1864)	(0.0207)	0.0000	1	(0.2071)	01/06/2025
600320.SH	12/26/2024	SDB3260122819	500.00	0.5524	280.39	276.18	0.0000	4.3300	50.0000	0.0000	(0.0337)	(0.0038)	0.0000	1	(0.0376)	01/06/2025
600320.SH	12/26/2024	SDB3260122819	800.00	0.5524	448.53	441.89	0.0000	4.3300	50.0000	0.0000	(0.0539)	(0.0061)	0.0000	1	(0.0601)	01/06/2025
600320.SH	12/26/2024	SDB3260122819	200.00	0.5524	113.23	110.47	0.0000	4.3300	50.0000	0.0000	(0.0136)	(0.0015)	0.0000	1	(0.0152)	01/06/2025
600320.SH	12/26/2024	SDB3260122819	1,700.00	0.5524	959.61	939.02	0.0000	4.3300	50.0000	0.0000	(0.1154)	(0.0130)	0.0000	1	(0.1285)	01/06/2025
600320.SH	12/26/2024	SDB3260122819	23,500.00	0.5524	13,087.76	12,980.58	0.0000	4.3300	50.0000	0.0000	(1.5742)	(0.1803)	0.0000	1	(1.7545)	01/06/2025
600320.SH	12/26/2024	SDB3260122819	12,200.00	0.5524	6,794.50	6,738.85	0.0000	4.3300	50.0000	0.0000	(0.8172)	(0.0936)	0.0000	1	(0.9108)	01/06/2025
600320.SH	12/26/2024	SDB3260122819	19,600.00	0.5524	10,915.75	10,826.35	0.0000	4.3300	50.0000	0.0000	(1.3129)	(0.1504)	0.0000	1	(1.4633)	01/06/2025
600320.SH	12/26/2024	SDB3260122819	800.00	0.5524	445.54	441.89	0.0000	4.3300	50.0000	0.0000	(0.0536)	(0.0061)	0.0000	1	(0.0597)	01/06/2025
600320.SH	12/26/2024	SDB3260122819	122,800.00	0.5524	68,390.51	67,830.42	0.0000	4.3300	50.0000	0.0000	(8.2259)	(0.9421)	0.0000	1	(9.1679)	01/06/2025
600320.SH	12/26/2024	SDB3260122819	10,400.00	0.5524	5,792.03	5,744.60	0.0000	4.3300	50.0000	0.0000	(0.6967)	(0.0798)	0.0000	1	(0.7764)	01/06/2025
600320.SH	12/26/2024	SDB3260122819	18,400.00	0.5524	10,247.44	10,163.52	0.0000	4.3300	50.0000	0.0000	(1.2325)	(0.1412)	0.0000	1	(1.3737)	01/06/2025
600320.SH	12/26/2024	SDB3260122819	107,100.00	0.5524	59,646.77	59,158.29	0.0000	4.3300	50.0000	0.0000	(7.1742)	(0.8216)	0.0000	1	(7.9958)	01/06/2025
600320.SH	12/26/2024	SDB3260122819	25,500.00	0.5524	14,201.61	14,085.31	0.0000	4.3300	50.0000	0.0000	(1.7081)	(0.1956)	0.0000	1	(1.9038)	01/06/2025
600320.SH	12/26/2024	SDB3260122819	14,000.00	0.5524	7,796.96	7,733.11	0.0000	4.3300	50.0000	0.0000	(0.9378)	(0.1074)	0.0000	1	(1.0452)	01/06/2025
600320.SH	12/26/2024	SDB3260122819	1,300.00	0.5524	724.00	718.07	0.0000	4.3300	50.0000	0.0000	(0.0871)	(0.0100)	0.0000	1	(0.0971)	01/06/2025
600320.SH	12/26/2024	SDB3260122819	600.00	0.5524	334.16	331.42	0.0000	4.3300	50.0000	0.0000	(0.0402)	(0.0046)	0.0000	1	(0.0448)	01/06/2025
600320.SH	12/26/2024	SDB3260122819	100.00	0.5524	55.69	55.24	0.0000	4.3300	50.0000	0.0000	(0.0067)	(0.0008)	0.0000	1	(0.0075)	01/06/2025
600320.SH	12/26/2024	SDB3260122819	2,500.00	0.5524	1,392.32	1,380.91	0.0000	4.3300	50.0000	0.0000	(0.1675)	(0.0192)	0.0000	1	(0.1866)	01/06/2025
600320.SH	12/26/2024	SDB3260122819	1,400.00	0.5524	779.70	773.31	0.0000	4.3300	50.0000	0.0000	(0.0938)	(0.0107)	0.0000	1	(0.1045)	01/06/2025
600320.SH	12/26/2024	SDB3260122819	27,800.00	0.5524	15,482.54	15,355.75	0.0000	4.3300	50.0000	0.0000	(1.8622)	(0.2133)	0.0000	1	(2.0755)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHANGHAI ZHENHUA HEAVY INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600320.SH	12/26/2024	SDB3260122819	63,700.00	0.5524	35,476.19	35,185.65	0.0000	4.3300	50.0000	0.0000	(4.2670)	(0.4887)	0.0000	1	(4.7557)	01/06/2025
600320.SH	12/26/2024	SDB3260122819	100.00	0.5524	55.69	55.24	0.0000	4.3300	50.0000	0.0000	(0.0067)	(0.0008)	0.0000	1	(0.0075)	01/06/2025
600320.SH	12/26/2024	SDB3260122819	200.00	0.5524	111.39	110.47	0.0000	4.3300	50.0000	0.0000	(0.0134)	(0.0015)	0.0000	1	(0.0149)	01/06/2025
600320.SH	12/26/2024	SDB3260122819	1,000.00	0.5524	556.93	552.37	0.0000	4.3300	50.0000	0.0000	(0.0670)	(0.0077)	0.0000	1	(0.0747)	01/06/2025
600320.SH	12/26/2024	SDB3260122819	15,600.00	0.5524	8,688.05	8,616.89	0.0000	4.3300	50.0000	0.0000	(1.0450)	(0.1197)	0.0000	1	(1.1647)	01/06/2025
600320.SH	12/26/2024	SDB3260122819	54,900.00	0.5524	30,575.24	30,324.84	0.0000	4.3300	50.0000	0.0000	(3.6775)	(0.4212)	0.0000	1	(4.0987)	01/06/2025
600320.SH	12/26/2024	SDB3260122819	91,800.00	0.5524	51,125.81	50,707.11	0.0000	4.3300	50.0000	0.0000	(6.1493)	(0.7043)	0.0000	1	(6.8536)	01/06/2025
600320.SH	12/26/2024	SDB3260122819	98,100.00	0.5524	54,634.44	54,187.01	0.0000	4.3300	50.0000	0.0000	(6.5713)	(0.7526)	0.0000	1	(7.3239)	01/06/2025
600320.SH	12/26/2024	SDB3260122819	11,700.00	0.5524	6,516.03	6,462.67	0.0000	4.3300	50.0000	0.0000	(0.7837)	(0.0898)	0.0000	1	(0.8735)	01/06/2025
600320.SH	12/26/2024	SDB3260122819	21,600.00	0.5524	12,029.60	11,931.08	0.0000	4.3300	50.0000	0.0000	(1.4469)	(0.1657)	0.0000	1	(1.6126)	01/06/2025
600320.SH	12/26/2024	SDB3260122819	31,300.00	0.5524	17,431.78	17,289.02	0.0000	4.3300	50.0000	0.0000	(2.0967)	(0.2401)	0.0000	1	(2.3368)	01/06/2025
600320.SH	12/26/2024	SDB3260122819	4,100.00	0.5524	2,283.40	2,264.70	0.0000	4.3300	50.0000	0.0000	(0.2746)	(0.0315)	0.0000	1	(0.3061)	01/06/2025
600320.SH	12/26/2024	SDB3260122819	7,000.00	0.5524	3,898.48	3,866.55	0.0000	4.3300	50.0000	0.0000	(0.4689)	(0.0537)	0.0000	1	(0.5226)	01/06/2025
600320.SH	12/26/2024	SDB3260122819	21,700.00	0.5524	12,085.29	11,986.32	0.0000	4.3300	50.0000	0.0000	(1.4536)	(0.1665)	0.0000	1	(1.6201)	01/06/2025
600320.SH	12/26/2024	SDB3260122819	23,500.00	0.5524	13,087.76	12,980.58	0.0000	4.3300	50.0000	0.0000	(1.5742)	(0.1803)	0.0000	1	(1.7545)	01/06/2025
600320.SH	12/26/2024	SDB3260122819	22,800.00	0.5524	12,697.91	12,593.92	0.0000	4.3300	50.0000	0.0000	(1.5273)	(0.1749)	0.0000	1	(1.7022)	01/06/2025
600320.SH	12/26/2024	SDB3260122819	117,200.00	0.5524	65,271.73	64,737.18	0.0000	4.3300	50.0000	0.0000	(7.8507)	(0.8991)	0.0000	1	(8.7499)	01/06/2025
600320.SH	12/26/2024	SDB3260122819	19,000.00	0.5524	10,581.59	10,494.93	0.0000	4.3300	50.0000	0.0000	(1.2727)	(0.1458)	0.0000	1	(1.4185)	01/06/2025
600320.SH	12/26/2024	SDB3260122819	12,200.00	0.5524	6,794.50	6,738.85	0.0000	4.3300	50.0000	0.0000	(0.8172)	(0.0936)	0.0000	1	(0.9108)	01/06/2025
600320.SH	12/26/2024	SDB3260122819	65,700.00	0.5524	36,590.04	36,290.38	0.0000	4.3300	50.0000	0.0000	(4.4010)	(0.5040)	0.0000	1	(4.9050)	01/06/2025
600320.SH	12/26/2024	SDB3260122819	24,500.00	0.5524	13,644.69	13,532.94	0.0000	4.3300	50.0000	0.0000	(1.6412)	(0.1880)	0.0000	1	(1.8291)	01/06/2025
600320.SH	12/26/2024	SDB3260122819	5,700.00	0.5524	3,174.48	3,148.48	0.0000	4.3300	50.0000	0.0000	(0.3818)	(0.0437)	0.0000	1	(0.4255)	01/06/2025
600320.SH	12/26/2024	SDB3260122819	104,500.00	0.5524	58,198.77	57,722.14	0.0000	4.3300	50.0000	0.0000	(7.0000)	(0.8017)	0.0000	1	(7.8017)	01/06/2025
600320.SH	12/26/2024	SDB3260122819	10,500.00	0.5524	5,847.72	5,799.83	0.0000	4.3300	50.0000	0.0000	(0.7034)	(0.0806)	0.0000	1	(0.7839)	01/06/2025
600320.SH	12/26/2024	SDB3260122819	6,100.00	0.5524	3,397.25	3,369.43	0.0000	4.3300	50.0000	0.0000	(0.4086)	(0.0468)	0.0000	1	(0.4554)	01/06/2025
600320.SH	12/26/2024	SDB3260122819	700.00	0.5524	389.85	386.66	0.0000	4.3300	50.0000	0.0000	(0.0469)	(0.0054)	0.0000	1	(0.0523)	01/06/2025
600320.SH	12/26/2024	SDB3260122819	64,100.00	0.5524	35,698.96	35,406.60	0.0000	4.3300	50.0000	0.0000	(4.2938)	(0.4918)	0.0000	1	(4.7855)	01/06/2025
600320.SH	12/26/2024	SDB3260122819	14,700.00	0.5524	8,186.81	8,119.77	0.0000	4.3300	50.0000	0.0000	(0.9847)	(0.1128)	0.0000	1	(1.0975)	01/06/2025
600320.SH	12/26/2024	SDB3260122819	600.00	0.5524	334.16	331.42	0.0000	4.3300	50.0000	0.0000	(0.0402)	(0.0046)	0.0000	1	(0.0448)	01/06/2025
600320.SH	12/26/2024	SDB3260122819	3,300.00	0.5524	1,837.86	1,822.80	0.0000	4.3300	50.0000	0.0000	(0.2211)	(0.0253)	0.0000	1	(0.2464)	01/06/2025
600320.SH	12/24/2024	SDB3260122819	200.00	0.5524	109.79	110.47	0.0000	4.3300	50.0000	0.0000	(0.0264)	(0.0031)	0.0000	2	(0.0295)	01/06/2025
600320.SH	12/24/2024	SDB3260122819	200.00	0.5524	109.76	110.47	0.0000	4.3300	50.0000	0.0000	(0.0264)	(0.0031)	0.0000	2	(0.0295)	01/06/2025
600320.SH	12/24/2024	SDB3260122819	200.00	0.5524	115.27	110.47	0.0000	4.3300	50.0000	0.0000	(0.0277)	(0.0031)	0.0000	2	(0.0308)	01/06/2025
600320.SH	12/24/2024	SDB3260122819	7,900.00	0.5524	4,524.57	4,363.68	0.0000	4.3300	50.0000	0.0000	(1.0884)	(0.1212)	0.0000	2	(1.2096)	01/06/2025
600320.SH	12/24/2024	SDB3260122819	2,700.00	0.5524	1,550.04	1,491.39	0.0000	4.3300	50.0000	0.0000	(0.3729)	(0.0414)	0.0000	2	(0.4143)	01/06/2025
600320.SH	12/24/2024	SDB3260122819	500.00	0.5524	280.39	276.18	0.0000	4.3300	50.0000	0.0000	(0.0674)	(0.0077)	0.0000	2	(0.0751)	01/06/2025
600320.SH	12/24/2024	SDB3260122819	800.00	0.5524	448.53	441.89	0.0000	4.3300	50.0000	0.0000	(0.1079)	(0.0123)	0.0000	2	(0.1202)	01/06/2025
600320.SH	12/24/2024	SDB3260122819	200.00	0.5524	113.23	110.47	0.0000	4.3300	50.0000	0.0000	(0.0272)	(0.0031)	0.0000	2	(0.0303)	01/06/2025
600320.SH	12/24/2024	SDB3260122819	1,700.00	0.5524	959.61	939.02	0.0000	4.3300	50.0000	0.0000	(0.2308)	(0.0261)	0.0000	2	(0.2569)	01/06/2025
600320.SH	12/24/2024	SDB3260122819	23,500.00	0.5524	13,087.76	12,980.58	0.0000	4.3300	50.0000	0.0000	(3.1483)	(0.3606)	0.0000	2	(3.5089)	01/06/2025
600320.SH	12/24/2024	SDB3260122819	12,200.00	0.5524	6,794.50	6,738.85	0.0000	4.3300	50.0000	0.0000	(1.6345)	(0.1872)	0.0000	2	(1.8216)	01/06/2025
600320.SH	12/24/2024	SDB3260122819	19,600.00	0.5524	10,915.75	10,826.35	0.0000	4.3300	50.0000	0.0000	(2.6258)	(0.3007)	0.0000	2	(2.9266)	01/06/2025
600320.SH	12/24/2024	SDB3260122819	800.00	0.5524	445.54	441.89	0.0000	4.3300	50.0000	0.0000	(0.1072)	(0.0123)	0.0000	2	(0.1195)	01/06/2025
600320.SH	12/24/2024	SDB3260122819	122,800.00	0.5524	68,390.51	67,830.42	0.0000	4.3300	50.0000	0.0000	(16.4517)	(1.8842)	0.0000	2	(18.3359)	01/06/2025
600320.SH	12/24/2024	SDB3260122819	10,400.00	0.5524	5,792.03	5,744.60	0.0000	4.3300	50.0000	0.0000	(1.3933)	(0.1596)	0.0000	2	(1.5529)	01/06/2025
600320.SH	12/24/2024	SDB3260122819	18,400.00	0.5524	10,247.44	10,163.52	0.0000	4.3300	50.0000	0.0000	(2.4651)	(0.2823)	0.0000	2	(2.7474)	01/06/2025
600320.SH	12/24/2024	SDB3260122819	107,100.00	0.5524	59,646.77	59,158.29	0.0000	4.3300	50.0000	0.0000	(14.3484)	(1.6433)	0.0000	2	(15.9916)	01/06/2025
600320.SH	12/24/2024	SDB3260122819	25,500.00	0.5524	14,201.61	14,085.31	0.0000	4.3300	50.0000	0.0000	(3.4163)	(0.3913)	0.0000	2	(3.8075)	01/06/2025
600320.SH	12/24/2024	SDB3260122819	14,000.00	0.5524	7,796.96	7,733.11	0.0000	4.3300	50.0000	0.0000	(1.8756)	(0.2148)	0.0000	2	(2.0904)	01/06/2025
600320.SH	12/24/2024	SDB3260122819	1,300.00	0.5524	724.00	718.07	0.0000	4.3300	50.0000	0.0000	(0.1742)	(0.0199)	0.0000	2	(0.1941)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHANGHAI ZHENHUA HEAVY INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600320.SH	12/24/2024	SDB3260122819	600.00	0.5524	334.16	331.42	0.0000	4.3300	50.0000	0.0000	(0.0804)	(0.0092)	0.0000	2	(0.0896)	01/06/2025
600320.SH	12/24/2024	SDB3260122819	100.00	0.5524	55.69	55.24	0.0000	4.3300	50.0000	0.0000	(0.0134)	(0.0015)	0.0000	2	(0.0149)	01/06/2025
600320.SH	12/24/2024	SDB3260122819	2,500.00	0.5524	1,392.32	1,380.91	0.0000	4.3300	50.0000	0.0000	(0.3349)	(0.0384)	0.0000	2	(0.3733)	01/06/2025
600320.SH	12/24/2024	SDB3260122819	1,400.00	0.5524	779.70	773.31	0.0000	4.3300	50.0000	0.0000	(0.1876)	(0.0215)	0.0000	2	(0.2090)	01/06/2025
600320.SH	12/24/2024	SDB3260122819	27,800.00	0.5524	15,482.54	15,355.75	0.0000	4.3300	50.0000	0.0000	(3.7244)	(0.4265)	0.0000	2	(4.1510)	01/06/2025
600320.SH	12/24/2024	SDB3260122819	63,700.00	0.5524	35,476.19	35,185.65	0.0000	4.3300	50.0000	0.0000	(8.5340)	(0.9774)	0.0000	2	(9.5114)	01/06/2025
600320.SH	12/24/2024	SDB3260122819	100.00	0.5524	55.69	55.24	0.0000	4.3300	50.0000	0.0000	(0.0134)	(0.0015)	0.0000	2	(0.0149)	01/06/2025
600320.SH	12/24/2024	SDB3260122819	200.00	0.5524	111.39	110.47	0.0000	4.3300	50.0000	0.0000	(0.0268)	(0.0031)	0.0000	2	(0.0299)	01/06/2025
600320.SH	12/24/2024	SDB3260122819	1,000.00	0.5524	556.93	552.37	0.0000	4.3300	50.0000	0.0000	(0.1340)	(0.0153)	0.0000	2	(0.1493)	01/06/2025
600320.SH	12/24/2024	SDB3260122819	15,600.00	0.5524	8,688.05	8,616.89	0.0000	4.3300	50.0000	0.0000	(2.0900)	(0.2394)	0.0000	2	(2.3293)	01/06/2025
600320.SH	12/24/2024	SDB3260122819	54,900.00	0.5524	30,575.24	30,324.84	0.0000	4.3300	50.0000	0.0000	(7.3550)	(0.8424)	0.0000	2	(8.1974)	01/06/2025
600320.SH	12/24/2024	SDB3260122819	91,800.00	0.5524	51,125.81	50,707.11	0.0000	4.3300	50.0000	0.0000	(12.2986)	(1.4085)	0.0000	2	(13.7071)	01/06/2025
600320.SH	12/24/2024	SDB3260122819	98,100.00	0.5524	54,634.44	54,187.01	0.0000	4.3300	50.0000	0.0000	(13.1426)	(1.5052)	0.0000	2	(14.6478)	01/06/2025
600320.SH	12/24/2024	SDB3260122819	11,700.00	0.5524	6,516.03	6,462.67	0.0000	4.3300	50.0000	0.0000	(1.5675)	(0.1795)	0.0000	2	(1.7470)	01/06/2025
600320.SH	12/24/2024	SDB3260122819	21,600.00	0.5524	12,029.60	11,931.08	0.0000	4.3300	50.0000	0.0000	(2.8938)	(0.3314)	0.0000	2	(3.2252)	01/06/2025
600320.SH	12/24/2024	SDB3260122819	31,300.00	0.5524	17,431.78	17,289.02	0.0000	4.3300	50.0000	0.0000	(4.1933)	(0.4803)	0.0000	2	(4.6736)	01/06/2025
600320.SH	12/24/2024	SDB3260122819	4,100.00	0.5524	2,283.40	2,264.70	0.0000	4.3300	50.0000	0.0000	(0.5493)	(0.0629)	0.0000	2	(0.6122)	01/06/2025
600320.SH	12/24/2024	SDB3260122819	7,000.00	0.5524	3,898.48	3,866.55	0.0000	4.3300	50.0000	0.0000	(0.9378)	(0.1074)	0.0000	2	(1.0452)	01/06/2025
600320.SH	12/24/2024	SDB3260122819	21,700.00	0.5524	12,085.29	11,986.32	0.0000	4.3300	50.0000	0.0000	(2.9072)	(0.3330)	0.0000	2	(3.2401)	01/06/2025
600320.SH	12/24/2024	SDB3260122819	23,500.00	0.5524	13,087.76	12,980.58	0.0000	4.3300	50.0000	0.0000	(3.1483)	(0.3606)	0.0000	2	(3.5089)	01/06/2025
600320.SH	12/24/2024	SDB3260122819	22,800.00	0.5524	12,697.91	12,593.92	0.0000	4.3300	50.0000	0.0000	(3.0546)	(0.3498)	0.0000	2	(3.4044)	01/06/2025
600320.SH	12/24/2024	SDB3260122819	117,200.00	0.5524	65,271.73	64,737.18	0.0000	4.3300	50.0000	0.0000	(15.7015)	(1.7983)	0.0000	2	(17.4997)	01/06/2025
600320.SH	12/24/2024	SDB3260122819	19,000.00	0.5524	10,581.59	10,494.93	0.0000	4.3300	50.0000	0.0000	(2.5455)	(0.2915)	0.0000	2	(2.8370)	01/06/2025
600320.SH	12/24/2024	SDB3260122819	12,200.00	0.5524	6,794.50	6,738.85	0.0000	4.3300	50.0000	0.0000	(1.6345)	(0.1872)	0.0000	2	(1.8216)	01/06/2025
600320.SH	12/24/2024	SDB3260122819	65,700.00	0.5524	36,590.04	36,290.38	0.0000	4.3300	50.0000	0.0000	(8.8019)	(1.0081)	0.0000	2	(9.8100)	01/06/2025
600320.SH	12/24/2024	SDB3260122819	24,500.00	0.5524	13,644.69	13,532.94	0.0000	4.3300	50.0000	0.0000	(3.2823)	(0.3759)	0.0000	2	(3.6582)	01/06/2025
600320.SH	12/24/2024	SDB3260122819	5,700.00	0.5524	3,174.48	3,148.48	0.0000	4.3300	50.0000	0.0000	(0.7636)	(0.0875)	0.0000	2	(0.8511)	01/06/2025
600320.SH	12/24/2024	SDB3260122819	104,500.00	0.5524	58,198.77	57,722.14	0.0000	4.3300	50.0000	0.0000	(14.0000)	(1.6034)	0.0000	2	(15.6034)	01/06/2025
600320.SH	12/24/2024	SDB3260122819	10,500.00	0.5524	5,847.72	5,799.83	0.0000	4.3300	50.0000	0.0000	(1.4067)	(0.1611)	0.0000	2	(1.5678)	01/06/2025
600320.SH	12/24/2024	SDB3260122819	6,100.00	0.5524	3,397.25	3,369.43	0.0000	4.3300	50.0000	0.0000	(0.8172)	(0.0936)	0.0000	2	(0.9108)	01/06/2025
600320.SH	12/24/2024	SDB3260122819	700.00	0.5524	389.85	386.66	0.0000	4.3300	50.0000	0.0000	(0.0938)	(0.0107)	0.0000	2	(0.1045)	01/06/2025
600320.SH	12/24/2024	SDB3260122819	64,100.00	0.5524	35,698.96	35,406.60	0.0000	4.3300	50.0000	0.0000	(8.5876)	(0.9835)	0.0000	2	(9.5711)	01/06/2025
600320.SH	12/24/2024	SDB3260122819	14,700.00	0.5524	8,186.81	8,119.77	0.0000	4.3300	50.0000	0.0000	(1.9694)	(0.2255)	0.0000	2	(2.1949)	01/06/2025
600320.SH	12/24/2024	SDB3260122819	600.00	0.5524	334.16	331.42	0.0000	4.3300	50.0000	0.0000	(0.0804)	(0.0092)	0.0000	2	(0.0896)	01/06/2025
600320.SH	12/24/2024	SDB3260122819	3,300.00	0.5524	1,837.86	1,822.80	0.0000	4.3300	50.0000	0.0000	(0.4421)	(0.0506)	0.0000	2	(0.4927)	01/06/2025
600320.SH	12/23/2024	SDB3260122819	200.00	0.5487	115.27	109.73	0.0000	4.3300	50.0000	0.0000	(0.0139)	(0.0015)	0.0000	1	(0.0154)	01/06/2025
600320.SH	12/23/2024	SDB3260122819	7,900.00	0.5487	4,524.57	4,334.47	0.0000	4.3300	50.0000	0.0000	(0.5442)	(0.0602)	0.0000	1	(0.6044)	01/06/2025
600320.SH	12/23/2024	SDB3260122819	2,700.00	0.5487	1,550.04	1,481.40	0.0000	4.3300	50.0000	0.0000	(0.1864)	(0.0206)	0.0000	1	(0.2070)	01/06/2025
600320.SH	12/23/2024	SDB3260122819	500.00	0.5487	280.39	274.33	0.0000	4.3300	50.0000	0.0000	(0.0337)	(0.0038)	0.0000	1	(0.0375)	01/06/2025
600320.SH	12/23/2024	SDB3260122819	800.00	0.5487	448.53	438.93	0.0000	4.3300	50.0000	0.0000	(0.0539)	(0.0061)	0.0000	1	(0.0600)	01/06/2025
600320.SH	12/23/2024	SDB3260122819	200.00	0.5487	113.23	109.73	0.0000	4.3300	50.0000	0.0000	(0.0136)	(0.0015)	0.0000	1	(0.0151)	01/06/2025
600320.SH	12/23/2024	SDB3260122819	1,700.00	0.5487	959.61	932.73	0.0000	4.3300	50.0000	0.0000	(0.1154)	(0.0130)	0.0000	1	(0.1284)	01/06/2025
600320.SH	12/23/2024	SDB3260122819	23,500.00	0.5487	13,087.76	12,893.67	0.0000	4.3300	50.0000	0.0000	(1.5742)	(0.1791)	0.0000	1	(1.7532)	01/06/2025
600320.SH	12/23/2024	SDB3260122819	12,200.00	0.5487	6,794.50	6,693.74	0.0000	4.3300	50.0000	0.0000	(0.8172)	(0.0930)	0.0000	1	(0.9102)	01/06/2025
600320.SH	12/23/2024	SDB3260122819	19,600.00	0.5487	10,915.75	10,753.87	0.0000	4.3300	50.0000	0.0000	(1.3129)	(0.1494)	0.0000	1	(1.4623)	01/06/2025
600320.SH	12/23/2024	SDB3260122819	800.00	0.5487	445.54	438.93	0.0000	4.3300	50.0000	0.0000	(0.0536)	(0.0061)	0.0000	1	(0.0597)	01/06/2025
600320.SH	12/23/2024	SDB3260122819	122,800.00	0.5487	68,390.51	67,376.31	0.0000	4.3300	50.0000	0.0000	(8.2259)	(0.9358)	0.0000	1	(9.1616)	01/06/2025
600320.SH	12/23/2024	SDB3260122819	10,400.00	0.5487	5,792.03	5,706.14	0.0000	4.3300	50.0000	0.0000	(0.6967)	(0.0793)	0.0000	1	(0.7759)	01/06/2025
600320.SH	12/23/2024	SDB3260122819	18,400.00	0.5487	10,247.44	10,095.47	0.0000	4.3300	50.0000	0.0000	(1.2325)	(0.1402)	0.0000	1	(1.3728)	01/06/2025
600320.SH	12/23/2024	SDB3260122819	107,100.00	0.5487	59,646.77	58,762.24	0.0000	4.3300	50.0000	0.0000	(7.1742)	(0.8161)	0.0000	1	(7.9903)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHANGHAI ZHENHUA HEAVY INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600320.SH	12/23/2024	SDB3260122819	25,500.00	0.5487	14,201.61	13,991.01	0.0000	4.3300	50.0000	0.0000	(1.7081)	(0.1943)	0.0000	1	(1.9025)	01/06/2025
600320.SH	12/23/2024	SDB3260122819	14,000.00	0.5487	7,796.96	7,681.34	0.0000	4.3300	50.0000	0.0000	(0.9378)	(0.1067)	0.0000	1	(1.0445)	01/06/2025
600320.SH	12/23/2024	SDB3260122819	1,300.00	0.5487	724.00	713.27	0.0000	4.3300	50.0000	0.0000	(0.0871)	(0.0099)	0.0000	1	(0.0970)	01/06/2025
600320.SH	12/23/2024	SDB3260122819	600.00	0.5487	334.16	329.20	0.0000	4.3300	50.0000	0.0000	(0.0402)	(0.0046)	0.0000	1	(0.0448)	01/06/2025
600320.SH	12/23/2024	SDB3260122819	100.00	0.5487	55.69	54.87	0.0000	4.3300	50.0000	0.0000	(0.0067)	(0.0008)	0.0000	1	(0.0075)	01/06/2025
600320.SH	12/23/2024	SDB3260122819	2,500.00	0.5487	1,392.32	1,371.67	0.0000	4.3300	50.0000	0.0000	(0.1675)	(0.0191)	0.0000	1	(0.1865)	01/06/2025
600320.SH	12/23/2024	SDB3260122819	1,400.00	0.5487	779.70	768.13	0.0000	4.3300	50.0000	0.0000	(0.0938)	(0.0107)	0.0000	1	(0.1044)	01/06/2025
600320.SH	12/23/2024	SDB3260122819	27,800.00	0.5487	15,482.54	15,252.94	0.0000	4.3300	50.0000	0.0000	(1.8622)	(0.2118)	0.0000	1	(2.0741)	01/06/2025
600320.SH	12/23/2024	SDB3260122819	63,700.00	0.5487	35,476.19	34,950.09	0.0000	4.3300	50.0000	0.0000	(4.2670)	(0.4854)	0.0000	1	(4.7524)	01/06/2025
600320.SH	12/23/2024	SDB3260122819	100.00	0.5487	55.69	54.87	0.0000	4.3300	50.0000	0.0000	(0.0067)	(0.0008)	0.0000	1	(0.0075)	01/06/2025
600320.SH	12/23/2024	SDB3260122819	200.00	0.5487	111.39	109.73	0.0000	4.3300	50.0000	0.0000	(0.0134)	(0.0015)	0.0000	1	(0.0149)	01/06/2025
600320.SH	12/23/2024	SDB3260122819	1,000.00	0.5487	556.93	548.67	0.0000	4.3300	50.0000	0.0000	(0.0670)	(0.0076)	0.0000	1	(0.0746)	01/06/2025
600320.SH	12/23/2024	SDB3260122819	15,600.00	0.5487	8,688.05	8,559.21	0.0000	4.3300	50.0000	0.0000	(1.0450)	(0.1189)	0.0000	1	(1.1639)	01/06/2025
600320.SH	12/23/2024	SDB3260122819	54,900.00	0.5487	30,575.24	30,121.82	0.0000	4.3300	50.0000	0.0000	(3.6775)	(0.4184)	0.0000	1	(4.0959)	01/06/2025
600320.SH	12/23/2024	SDB3260122819	91,800.00	0.5487	51,125.81	50,367.63	0.0000	4.3300	50.0000	0.0000	(6.1493)	(0.6996)	0.0000	1	(6.8488)	01/06/2025
600320.SH	12/23/2024	SDB3260122819	98,100.00	0.5487	54,634.44	53,824.23	0.0000	4.3300	50.0000	0.0000	(6.5713)	(0.7476)	0.0000	1	(7.3189)	01/06/2025
600320.SH	12/23/2024	SDB3260122819	11,700.00	0.5487	6,516.03	6,419.40	0.0000	4.3300	50.0000	0.0000	(0.7837)	(0.0892)	0.0000	1	(0.8729)	01/06/2025
600320.SH	12/23/2024	SDB3260122819	21,600.00	0.5487	12,029.60	11,851.21	0.0000	4.3300	50.0000	0.0000	(1.4469)	(0.1646)	0.0000	1	(1.6115)	01/06/2025
600320.SH	12/23/2024	SDB3260122819	31,300.00	0.5487	17,431.78	17,173.28	0.0000	4.3300	50.0000	0.0000	(2.0967)	(0.2385)	0.0000	1	(2.3352)	01/06/2025
600320.SH	12/23/2024	SDB3260122819	4,100.00	0.5487	2,283.40	2,249.53	0.0000	4.3300	50.0000	0.0000	(0.2746)	(0.0312)	0.0000	1	(0.3059)	01/06/2025
600320.SH	12/23/2024	SDB3260122819	7,000.00	0.5487	3,898.48	3,840.67	0.0000	4.3300	50.0000	0.0000	(0.4689)	(0.0533)	0.0000	1	(0.5222)	01/06/2025
600320.SH	12/23/2024	SDB3260122819	21,700.00	0.5487	12,085.29	11,906.07	0.0000	4.3300	50.0000	0.0000	(1.4536)	(0.1654)	0.0000	1	(1.6190)	01/06/2025
600320.SH	12/23/2024	SDB3260122819	23,500.00	0.5487	13,087.76	12,893.67	0.0000	4.3300	50.0000	0.0000	(1.5742)	(0.1791)	0.0000	1	(1.7532)	01/06/2025
600320.SH	12/23/2024	SDB3260122819	22,800.00	0.5487	12,697.91	12,509.61	0.0000	4.3300	50.0000	0.0000	(1.5273)	(0.1737)	0.0000	1	(1.7010)	01/06/2025
600320.SH	12/23/2024	SDB3260122819	117,200.00	0.5487	65,271.73	64,303.77	0.0000	4.3300	50.0000	0.0000	(7.8507)	(0.8931)	0.0000	1	(8.7438)	01/06/2025
600320.SH	12/23/2024	SDB3260122819	19,000.00	0.5487	10,581.59	10,424.67	0.0000	4.3300	50.0000	0.0000	(1.2727)	(0.1448)	0.0000	1	(1.4175)	01/06/2025
600320.SH	12/23/2024	SDB3260122819	12,200.00	0.5487	6,794.50	6,693.74	0.0000	4.3300	50.0000	0.0000	(0.8172)	(0.0930)	0.0000	1	(0.9102)	01/06/2025
600320.SH	12/23/2024	SDB3260122819	65,700.00	0.5487	36,590.04	36,047.42	0.0000	4.3300	50.0000	0.0000	(4.4010)	(0.5007)	0.0000	1	(4.9016)	01/06/2025
600320.SH	12/23/2024	SDB3260122819	24,500.00	0.5487	13,644.69	13,442.34	0.0000	4.3300	50.0000	0.0000	(1.6412)	(0.1867)	0.0000	1	(1.8279)	01/06/2025
600320.SH	12/23/2024	SDB3260122819	5,700.00	0.5487	3,174.48	3,127.40	0.0000	4.3300	50.0000	0.0000	(0.3818)	(0.0434)	0.0000	1	(0.4253)	01/06/2025
600320.SH	12/23/2024	SDB3260122819	104,500.00	0.5487	58,198.77	57,335.70	0.0000	4.3300	50.0000	0.0000	(7.0000)	(0.7963)	0.0000	1	(7.7963)	01/06/2025
600320.SH	12/23/2024	SDB3260122819	10,500.00	0.5487	5,847.72	5,761.00	0.0000	4.3300	50.0000	0.0000	(0.7034)	(0.0800)	0.0000	1	(0.7834)	01/06/2025
600320.SH	12/23/2024	SDB3260122819	6,100.00	0.5487	3,397.25	3,346.87	0.0000	4.3300	50.0000	0.0000	(0.4086)	(0.0465)	0.0000	1	(0.4551)	01/06/2025
600320.SH	12/23/2024	SDB3260122819	700.00	0.5487	389.85	384.07	0.0000	4.3300	50.0000	0.0000	(0.0469)	(0.0053)	0.0000	1	(0.0522)	01/06/2025
600320.SH	12/23/2024	SDB3260122819	64,100.00	0.5487	35,698.96	35,169.55	0.0000	4.3300	50.0000	0.0000	(4.2938)	(0.4885)	0.0000	1	(4.7823)	01/06/2025
600320.SH	12/23/2024	SDB3260122819	14,700.00	0.5487	8,186.81	8,065.40	0.0000	4.3300	50.0000	0.0000	(0.9847)	(0.1120)	0.0000	1	(1.0967)	01/06/2025
600320.SH	12/23/2024	SDB3260122819	600.00	0.5487	334.16	329.20	0.0000	4.3300	50.0000	0.0000	(0.0402)	(0.0046)	0.0000	1	(0.0448)	01/06/2025
600320.SH	12/23/2024	SDB3260122819	3,300.00	0.5487	1,837.86	1,810.60	0.0000	4.3300	50.0000	0.0000	(0.2211)	(0.0251)	0.0000	1	(0.2462)	01/06/2025
600320.SH	12/20/2024	SDB3260122819	200.00	0.5527	115.27	110.53	0.0000	4.3300	50.0000	0.0000	(0.0416)	(0.0046)	0.0000	3	(0.0462)	01/06/2025
600320.SH	12/20/2024	SDB3260122819	7,900.00	0.5527	4,524.57	4,366.11	0.0000	4.3300	50.0000	0.0000	(1.6326)	(0.1819)	0.0000	3	(1.8145)	01/06/2025
600320.SH	12/20/2024	SDB3260122819	2,700.00	0.5527	1,550.04	1,492.21	0.0000	4.3300	50.0000	0.0000	(0.5593)	(0.0622)	0.0000	3	(0.6215)	01/06/2025
600320.SH	12/20/2024	SDB3260122819	500.00	0.5527	280.39	276.34	0.0000	4.3300	50.0000	0.0000	(0.1012)	(0.0115)	0.0000	3	(0.1127)	01/06/2025
600320.SH	12/20/2024	SDB3260122819	800.00	0.5527	448.53	442.14	0.0000	4.3300	50.0000	0.0000	(0.1618)	(0.0184)	0.0000	3	(0.1803)	01/06/2025
600320.SH	12/20/2024	SDB3260122819	200.00	0.5527	113.23	110.53	0.0000	4.3300	50.0000	0.0000	(0.0409)	(0.0046)	0.0000	3	(0.0455)	01/06/2025
600320.SH	12/20/2024	SDB3260122819	1,700.00	0.5527	959.61	939.54	0.0000	4.3300	50.0000	0.0000	(0.3463)	(0.0391)	0.0000	3	(0.3854)	01/06/2025
600320.SH	12/20/2024	SDB3260122819	23,500.00	0.5527	13,087.76	12,987.79	0.0000	4.3300	50.0000	0.0000	(4.7225)	(0.5412)	0.0000	3	(5.2637)	01/06/2025
600320.SH	12/20/2024	SDB3260122819	12,200.00	0.5527	6,794.50	6,742.60	0.0000	4.3300	50.0000	0.0000	(2.4517)	(0.2809)	0.0000	3	(2.7326)	01/06/2025
600320.SH	12/20/2024	SDB3260122819	19,800.00	0.5527	10,915.75	10,832.37	0.0000	4.3300	50.0000	0.0000	(3.9388)	(0.4513)	0.0000	3	(4.3901)	01/06/2025
600320.SH	12/20/2024	SDB3260122819	800.00	0.5527	445.54	442.14	0.0000	4.3300	50.0000	0.0000	(0.1608)	(0.0184)	0.0000	3	(0.1792)	01/06/2025
600320.SH	12/20/2024	SDB3260122819	122,800.00	0.5527	68,390.51	67,868.12	0.0000	4.3300	50.0000	0.0000	(24.6776)	(2.8278)	0.0000	3	(27.5054)	01/06/2025

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHANGHAI ZHENHUA HEAVY INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600320.SH	12/20/2024	SDB3260122819	10,400.00	0.5527	5,792.03	5,747.79	0.0000	4.3300	50.0000	0.0000	(2.0900)	(0.2395)	0.0000	3	(2.3294)	01/06/2025
600320.SH	12/20/2024	SDB3260122819	18,400.00	0.5527	10,247.44	10,169.16	0.0000	4.3300	50.0000	0.0000	(3.6976)	(0.4237)	0.0000	3	(4.1213)	01/06/2025
600320.SH	12/20/2024	SDB3260122819	107,100.00	0.5527	59,646.77	59,191.17	0.0000	4.3300	50.0000	0.0000	(21.5225)	(2.4663)	0.0000	3	(23.9888)	01/06/2025
600320.SH	12/20/2024	SDB3260122819	25,500.00	0.5527	14,201.61	14,093.14	0.0000	4.3300	50.0000	0.0000	(5.1244)	(0.5872)	0.0000	3	(5.7116)	01/06/2025
600320.SH	12/20/2024	SDB3260122819	14,000.00	0.5527	7,796.96	7,737.41	0.0000	4.3300	50.0000	0.0000	(2.8134)	(0.3224)	0.0000	3	(3.1358)	01/06/2025
600320.SH	12/20/2024	SDB3260122819	1,300.00	0.5527	724.00	718.47	0.0000	4.3300	50.0000	0.0000	(0.2612)	(0.0299)	0.0000	3	(0.2912)	01/06/2025
600320.SH	12/20/2024	SDB3260122819	600.00	0.5527	334.16	331.60	0.0000	4.3300	50.0000	0.0000	(0.1206)	(0.0138)	0.0000	3	(0.1344)	01/06/2025
600320.SH	12/20/2024	SDB3260122819	100.00	0.5527	55.69	55.27	0.0000	4.3300	50.0000	0.0000	(0.0201)	(0.0023)	0.0000	3	(0.0224)	01/06/2025
600320.SH	12/20/2024	SDB3260122819	2,500.00	0.5527	1,392.32	1,381.68	0.0000	4.3300	50.0000	0.0000	(0.5024)	(0.0576)	0.0000	3	(0.5600)	01/06/2025
600320.SH	12/20/2024	SDB3260122819	1,400.00	0.5527	779.70	773.74	0.0000	4.3300	50.0000	0.0000	(0.2813)	(0.0322)	0.0000	3	(0.3136)	01/06/2025
600320.SH	12/20/2024	SDB3260122819	27,800.00	0.5527	15,482.54	15,364.28	0.0000	4.3300	50.0000	0.0000	(5.5866)	(0.6402)	0.0000	3	(6.2268)	01/06/2025
600320.SH	12/20/2024	SDB3260122819	63,700.00	0.5527	35,476.19	35,205.21	0.0000	4.3300	50.0000	0.0000	(12.8010)	(1.4669)	0.0000	3	(14.2679)	01/06/2025
600320.SH	12/20/2024	SDB3260122819	100.00	0.5527	55.69	55.27	0.0000	4.3300	50.0000	0.0000	(0.0201)	(0.0023)	0.0000	3	(0.0224)	01/06/2025
600320.SH	12/20/2024	SDB3260122819	200.00	0.5527	111.39	110.53	0.0000	4.3300	50.0000	0.0000	(0.0402)	(0.0046)	0.0000	3	(0.0448)	01/06/2025
600320.SH	12/20/2024	SDB3260122819	1,000.00	0.5527	556.93	552.67	0.0000	4.3300	50.0000	0.0000	(0.2010)	(0.0230)	0.0000	3	(0.2240)	01/06/2025
600320.SH	12/20/2024	SDB3260122819	15,600.00	0.5527	8,688.05	8,621.68	0.0000	4.3300	50.0000	0.0000	(3.1349)	(0.3592)	0.0000	3	(3.4942)	01/06/2025
600320.SH	12/20/2024	SDB3260122819	54,900.00	0.5527	30,575.24	30,341.69	0.0000	4.3300	50.0000	0.0000	(11.0326)	(1.2642)	0.0000	3	(12.2968)	01/06/2025
600320.SH	12/20/2024	SDB3260122819	91,800.00	0.5527	51,125.81	50,735.29	0.0000	4.3300	50.0000	0.0000	(18.4479)	(2.1140)	0.0000	3	(20.5619)	01/06/2025
600320.SH	12/20/2024	SDB3260122819	98,100.00	0.5527	54,634.44	54,217.12	0.0000	4.3300	50.0000	0.0000	(19.7139)	(2.2590)	0.0000	3	(21.9730)	01/06/2025
600320.SH	12/20/2024	SDB3260122819	11,700.00	0.5527	6,516.03	6,466.26	0.0000	4.3300	50.0000	0.0000	(2.3512)	(0.2694)	0.0000	3	(2.6206)	01/06/2025
600320.SH	12/20/2024	SDB3260122819	21,600.00	0.5527	12,029.60	11,937.72	0.0000	4.3300	50.0000	0.0000	(4.3407)	(0.4974)	0.0000	3	(4.8381)	01/06/2025
600320.SH	12/20/2024	SDB3260122819	31,300.00	0.5527	17,431.78	17,298.63	0.0000	4.3300	50.0000	0.0000	(6.2900)	(0.7208)	0.0000	3	(7.0107)	01/06/2025
600320.SH	12/20/2024	SDB3260122819	4,100.00	0.5527	2,283.40	2,265.96	0.0000	4.3300	50.0000	0.0000	(0.8239)	(0.0944)	0.0000	3	(0.9183)	01/06/2025
600320.SH	12/20/2024	SDB3260122819	7,000.00	0.5527	3,898.48	3,868.70	0.0000	4.3300	50.0000	0.0000	(1.4067)	(0.1612)	0.0000	3	(1.5679)	01/06/2025
600320.SH	12/20/2024	SDB3260122819	21,700.00	0.5527	12,085.29	11,992.98	0.0000	4.3300	50.0000	0.0000	(4.3608)	(0.4997)	0.0000	3	(4.8605)	01/06/2025
600320.SH	12/20/2024	SDB3260122819	23,500.00	0.5527	13,087.76	12,987.79	0.0000	4.3300	50.0000	0.0000	(4.7225)	(0.5412)	0.0000	3	(5.2637)	01/06/2025
600320.SH	12/20/2024	SDB3260122819	22,800.00	0.5527	12,697.91	12,600.92	0.0000	4.3300	50.0000	0.0000	(4.5818)	(0.5250)	0.0000	3	(5.1069)	01/06/2025
600320.SH	12/20/2024	SDB3260122819	117,200.00	0.5527	65,271.73	64,773.16	0.0000	4.3300	50.0000	0.0000	(23.5522)	(2.6989)	0.0000	3	(26.2511)	01/06/2025
600320.SH	12/20/2024	SDB3260122819	19,000.00	0.5527	10,581.59	10,500.77	0.0000	4.3300	50.0000	0.0000	(3.8182)	(0.4375)	0.0000	3	(4.2557)	01/06/2025
600320.SH	12/20/2024	SDB3260122819	12,200.00	0.5527	6,794.50	6,742.60	0.0000	4.3300	50.0000	0.0000	(2.4517)	(0.2809)	0.0000	3	(2.7326)	01/06/2025
600320.SH	12/20/2024	SDB3260122819	65,700.00	0.5527	36,590.04	36,310.55	0.0000	4.3300	50.0000	0.0000	(13.2029)	(1.5129)	0.0000	3	(14.7158)	01/06/2025
600320.SH	12/20/2024	SDB3260122819	24,500.00	0.5527	13,644.69	13,540.46	0.0000	4.3300	50.0000	0.0000	(4.9235)	(0.5642)	0.0000	3	(5.4876)	01/06/2025
600320.SH	12/20/2024	SDB3260122819	5,700.00	0.5527	3,174.48	3,150.23	0.0000	4.3300	50.0000	0.0000	(1.1455)	(0.1313)	0.0000	3	(1.2767)	01/06/2025
600320.SH	12/20/2024	SDB3260122819	104,500.00	0.5527	58,198.77	57,754.22	0.0000	4.3300	50.0000	0.0000	(21.0001)	(2.4064)	0.0000	3	(23.4065)	01/06/2025
600320.SH	12/20/2024	SDB3260122819	10,500.00	0.5527	5,847.72	5,803.06	0.0000	4.3300	50.0000	0.0000	(2.1101)	(0.2418)	0.0000	3	(2.3518)	01/06/2025
600320.SH	12/20/2024	SDB3260122819	6,100.00	0.5527	3,397.25	3,371.30	0.0000	4.3300	50.0000	0.0000	(1.2258)	(0.1405)	0.0000	3	(1.3663)	01/06/2025
600320.SH	12/20/2024	SDB3260122819	700.00	0.5527	389.85	386.87	0.0000	4.3300	50.0000	0.0000	(0.1407)	(0.0161)	0.0000	3	(0.1568)	01/06/2025
600320.SH	12/20/2024	SDB3260122819	64,100.00	0.5527	35,698.96	35,426.28	0.0000	4.3300	50.0000	0.0000	(12.8814)	(1.4761)	0.0000	3	(14.3575)	01/06/2025
600320.SH	12/20/2024	SDB3260122819	14,700.00	0.5527	8,186.81	8,124.28	0.0000	4.3300	50.0000	0.0000	(2.9541)	(0.3385)	0.0000	3	(3.2926)	01/06/2025
600320.SH	12/20/2024	SDB3260122819	600.00	0.5527	334.16	331.60	0.0000	4.3300	50.0000	0.0000	(0.1206)	(0.0138)	0.0000	3	(0.1344)	01/06/2025
600320.SH	12/20/2024	SDB3260122819	3,300.00	0.5527	1,837.86	1,823.82	0.0000	4.3300	50.0000	0.0000	(0.6632)	(0.0760)	0.0000	3	(0.7392)	01/06/2025
600320.SH	12/19/2024	SDB3260122819	200.00	0.5558	115.27	111.15	0.0000	4.5800	50.0000	0.0000	(0.0147)	(0.0015)	0.0000	1	(0.0162)	01/06/2025
600320.SH	12/19/2024	SDB3260122819	7,900.00	0.5558	4,524.57	4,390.49	0.0000	4.5800	50.0000	0.0000	(0.5756)	(0.0610)	0.0000	1	(0.6366)	01/06/2025
600320.SH	12/19/2024	SDB3260122819	2,700.00	0.5558	1,550.04	1,500.55	0.0000	4.5800	50.0000	0.0000	(0.1972)	(0.0208)	0.0000	1	(0.2180)	01/06/2025
600320.SH	12/19/2024	SDB3260122819	500.00	0.5558	280.39	277.88	0.0000	4.5800	50.0000	0.0000	(0.0357)	(0.0039)	0.0000	1	(0.0395)	01/06/2025
600320.SH	12/19/2024	SDB3260122819	800.00	0.5558	448.53	444.61	0.0000	4.5800	50.0000	0.0000	(0.0571)	(0.0062)	0.0000	1	(0.0632)	01/06/2025
600320.SH	12/19/2024	SDB3260122819	200.00	0.5558	113.23	111.15	0.0000	4.5800	50.0000	0.0000	(0.0144)	(0.0015)	0.0000	1	(0.0159)	01/06/2025
600320.SH	12/19/2024	SDB3260122819	1,700.00	0.5558	959.61	944.79	0.0000	4.5800	50.0000	0.0000	(0.1221)	(0.0131)	0.0000	1	(0.1352)	01/06/2025
600320.SH	12/19/2024	SDB3260122819	23,500.00	0.5558	13,087.76	13,060.31	0.0000	4.5800	50.0000	0.0000	(1.6651)	(0.1814)	0.0000	1	(1.8464)	01/06/2025
600320.SH	12/19/2024	SDB3260122819	12,200.00	0.5558	6,794.50	6,780.25	0.0000	4.5800	50.0000	0.0000	(0.8644)	(0.0942)	0.0000	1	(0.9586)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHANGHAI ZHENHUA HEAVY INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600320.SH	12/19/2024	SDB3260122819	19,600.00	0.5558	10,915.75	10,892.86	0.0000	4.5800	50.0000	0.0000	(1.3887)	(0.1513)	0.0000	1	(1.5400)	01/06/2025
600320.SH	12/19/2024	SDB3260122819	800.00	0.5558	445.54	444.61	0.0000	4.5800	50.0000	0.0000	(0.0567)	(0.0062)	0.0000	1	(0.0629)	01/06/2025
600320.SH	12/19/2024	SDB3260122819	122,800.00	0.5558	68,390.51	68,247.08	0.0000	4.5800	50.0000	0.0000	(8.7008)	(0.9479)	0.0000	1	(9.6487)	01/06/2025
600320.SH	12/19/2024	SDB3260122819	10,400.00	0.5558	5,792.03	5,779.88	0.0000	4.5800	50.0000	0.0000	(0.7369)	(0.0803)	0.0000	1	(0.8172)	01/06/2025
600320.SH	12/19/2024	SDB3260122819	18,400.00	0.5558	10,247.44	10,225.95	0.0000	4.5800	50.0000	0.0000	(1.3037)	(0.1420)	0.0000	1	(1.4457)	01/06/2025
600320.SH	12/19/2024	SDB3260122819	107,100.00	0.5558	59,646.77	59,521.68	0.0000	4.5800	50.0000	0.0000	(7.5884)	(0.8267)	0.0000	1	(8.4151)	01/06/2025
600320.SH	12/19/2024	SDB3260122819	25,500.00	0.5558	14,201.61	14,171.83	0.0000	4.5800	50.0000	0.0000	(1.8068)	(0.1968)	0.0000	1	(2.0036)	01/06/2025
600320.SH	12/19/2024	SDB3260122819	14,000.00	0.5558	7,796.96	7,780.61	0.0000	4.5800	50.0000	0.0000	(0.9919)	(0.1081)	0.0000	1	(1.1000)	01/06/2025
600320.SH	12/19/2024	SDB3260122819	1,300.00	0.5558	724.00	722.49	0.0000	4.5800	50.0000	0.0000	(0.0921)	(0.0100)	0.0000	1	(0.1021)	01/06/2025
600320.SH	12/19/2024	SDB3260122819	600.00	0.5558	334.16	333.45	0.0000	4.5800	50.0000	0.0000	(0.0425)	(0.0046)	0.0000	1	(0.0471)	01/06/2025
600320.SH	12/19/2024	SDB3260122819	100.00	0.5558	55.69	55.58	0.0000	4.5800	50.0000	0.0000	(0.0071)	(0.0008)	0.0000	1	(0.0079)	01/06/2025
600320.SH	12/19/2024	SDB3260122819	2,500.00	0.5558	1,392.32	1,389.39	0.0000	4.5800	50.0000	0.0000	(0.1771)	(0.0193)	0.0000	1	(0.1964)	01/06/2025
600320.SH	12/19/2024	SDB3260122819	1,400.00	0.5558	779.70	778.06	0.0000	4.5800	50.0000	0.0000	(0.0992)	(0.0108)	0.0000	1	(0.1100)	01/06/2025
600320.SH	12/19/2024	SDB3260122819	27,800.00	0.5558	15,482.54	15,450.07	0.0000	4.5800	50.0000	0.0000	(1.9697)	(0.2146)	0.0000	1	(2.1843)	01/06/2025
600320.SH	12/19/2024	SDB3260122819	63,700.00	0.5558	35,476.19	35,401.78	0.0000	4.5800	50.0000	0.0000	(4.5134)	(0.4917)	0.0000	1	(5.0051)	01/06/2025
600320.SH	12/19/2024	SDB3260122819	100.00	0.5558	55.69	55.58	0.0000	4.5800	50.0000	0.0000	(0.0071)	(0.0008)	0.0000	1	(0.0079)	01/06/2025
600320.SH	12/19/2024	SDB3260122819	200.00	0.5558	111.39	111.15	0.0000	4.5800	50.0000	0.0000	(0.0142)	(0.0015)	0.0000	1	(0.0157)	01/06/2025
600320.SH	12/19/2024	SDB3260122819	1,000.00	0.5558	556.93	555.76	0.0000	4.5800	50.0000	0.0000	(0.0709)	(0.0077)	0.0000	1	(0.0786)	01/06/2025
600320.SH	12/19/2024	SDB3260122819	15,600.00	0.5558	8,688.05	8,669.82	0.0000	4.5800	50.0000	0.0000	(1.1053)	(0.1204)	0.0000	1	(1.2257)	01/06/2025
600320.SH	12/19/2024	SDB3260122819	54,900.00	0.5558	30,575.24	30,511.11	0.0000	4.5800	50.0000	0.0000	(3.8898)	(0.4238)	0.0000	1	(4.3136)	01/06/2025
600320.SH	12/19/2024	SDB3260122819	91,800.00	0.5558	51,125.81	51,018.58	0.0000	4.5800	50.0000	0.0000	(6.5043)	(0.7086)	0.0000	1	(7.2129)	01/06/2025
600320.SH	12/19/2024	SDB3260122819	98,100.00	0.5558	54,634.44	54,519.86	0.0000	4.5800	50.0000	0.0000	(6.9507)	(0.7572)	0.0000	1	(7.7079)	01/06/2025
600320.SH	12/19/2024	SDB3260122819	11,700.00	0.5558	6,516.03	6,502.37	0.0000	4.5800	50.0000	0.0000	(0.8290)	(0.0903)	0.0000	1	(0.9193)	01/06/2025
600320.SH	12/19/2024	SDB3260122819	21,600.00	0.5558	12,029.60	12,004.37	0.0000	4.5800	50.0000	0.0000	(1.5304)	(0.1667)	0.0000	1	(1.6972)	01/06/2025
600320.SH	12/19/2024	SDB3260122819	31,300.00	0.5558	17,431.78	17,395.23	0.0000	4.5800	50.0000	0.0000	(2.2177)	(0.2416)	0.0000	1	(2.4593)	01/06/2025
600320.SH	12/19/2024	SDB3260122819	4,100.00	0.5558	2,283.40	2,278.61	0.0000	4.5800	50.0000	0.0000	(0.2905)	(0.0316)	0.0000	1	(0.3221)	01/06/2025
600320.SH	12/19/2024	SDB3260122819	7,000.00	0.5558	3,898.48	3,890.31	0.0000	4.5800	50.0000	0.0000	(0.4960)	(0.0540)	0.0000	1	(0.5500)	01/06/2025
600320.SH	12/19/2024	SDB3260122819	21,700.00	0.5558	12,085.29	12,059.95	0.0000	4.5800	50.0000	0.0000	(1.5375)	(0.1675)	0.0000	1	(1.7050)	01/06/2025
600320.SH	12/19/2024	SDB3260122819	23,500.00	0.5558	13,087.76	13,060.31	0.0000	4.5800	50.0000	0.0000	(1.6651)	(0.1814)	0.0000	1	(1.8464)	01/06/2025
600320.SH	12/19/2024	SDB3260122819	22,800.00	0.5558	12,697.91	12,671.28	0.0000	4.5800	50.0000	0.0000	(1.6155)	(0.1760)	0.0000	1	(1.7914)	01/06/2025
600320.SH	12/19/2024	SDB3260122819	117,200.00	0.5558	65,271.73	65,134.84	0.0000	4.5800	50.0000	0.0000	(8.3040)	(0.9047)	0.0000	1	(9.2087)	01/06/2025
600320.SH	12/19/2024	SDB3260122819	19,000.00	0.5558	10,581.59	10,559.40	0.0000	4.5800	50.0000	0.0000	(1.3462)	(0.1467)	0.0000	1	(1.4929)	01/06/2025
600320.SH	12/19/2024	SDB3260122819	12,200.00	0.5558	6,794.50	6,780.25	0.0000	4.5800	50.0000	0.0000	(0.8644)	(0.0942)	0.0000	1	(0.9586)	01/06/2025
600320.SH	12/19/2024	SDB3260122819	65,700.00	0.5558	36,590.04	36,513.30	0.0000	4.5800	50.0000	0.0000	(4.6551)	(0.5071)	0.0000	1	(5.1622)	01/06/2025
600320.SH	12/19/2024	SDB3260122819	24,500.00	0.5558	13,644.69	13,616.07	0.0000	4.5800	50.0000	0.0000	(1.7359)	(0.1891)	0.0000	1	(1.9250)	01/06/2025
600320.SH	12/19/2024	SDB3260122819	5,700.00	0.5558	3,174.48	3,167.82	0.0000	4.5800	50.0000	0.0000	(0.4039)	(0.0440)	0.0000	1	(0.4479)	01/06/2025
600320.SH	12/19/2024	SDB3260122819	104,500.00	0.5558	58,198.77	58,076.71	0.0000	4.5800	50.0000	0.0000	(7.4042)	(0.8066)	0.0000	1	(8.2108)	01/06/2025
600320.SH	12/19/2024	SDB3260122819	10,500.00	0.5558	5,847.72	5,835.46	0.0000	4.5800	50.0000	0.0000	(0.7440)	(0.0810)	0.0000	1	(0.8250)	01/06/2025
600320.SH	12/19/2024	SDB3260122819	6,100.00	0.5558	3,397.25	3,390.12	0.0000	4.5800	50.0000	0.0000	(0.4322)	(0.0471)	0.0000	1	(0.4793)	01/06/2025
600320.SH	12/19/2024	SDB3260122819	700.00	0.5558	389.85	389.03	0.0000	4.5800	50.0000	0.0000	(0.0496)	(0.0054)	0.0000	1	(0.0550)	01/06/2025
600320.SH	12/19/2024	SDB3260122819	64,100.00	0.5558	35,698.96	35,624.09	0.0000	4.5800	50.0000	0.0000	(4.5417)	(0.4948)	0.0000	1	(5.0365)	01/06/2025
600320.SH	12/19/2024	SDB3260122819	14,700.00	0.5558	8,186.81	8,169.64	0.0000	4.5800	50.0000	0.0000	(1.0415)	(0.1135)	0.0000	1	(1.1550)	01/06/2025
600320.SH	12/19/2024	SDB3260122819	600.00	0.5558	334.16	333.45	0.0000	4.5800	50.0000	0.0000	(0.0425)	(0.0046)	0.0000	1	(0.0471)	01/06/2025
600320.SH	12/19/2024	SDB3260122819	3,300.00	0.5558	1,837.86	1,834.00	0.0000	4.5800	50.0000	0.0000	(0.2338)	(0.0255)	0.0000	1	(0.2593)	01/06/2025
600320.SH	12/18/2024	SDB3260122819	200.00	0.5557	115.27	111.13	0.0000	4.5800	50.0000	0.0000	(0.0147)	(0.0015)	0.0000	1	(0.0162)	01/06/2025
600320.SH	12/18/2024	SDB3260122819	7,900.00	0.5557	4,524.57	4,389.70	0.0000	4.5800	50.0000	0.0000	(0.5756)	(0.0610)	0.0000	1	(0.6366)	01/06/2025
600320.SH	12/18/2024	SDB3260122819	2,700.00	0.5557	1,550.04	1,500.28	0.0000	4.5800	50.0000	0.0000	(0.1972)	(0.0208)	0.0000	1	(0.2180)	01/06/2025
600320.SH	12/18/2024	SDB3260122819	500.00	0.5557	280.39	277.83	0.0000	4.5800	50.0000	0.0000	(0.0357)	(0.0039)	0.0000	1	(0.0395)	01/06/2025
600320.SH	12/18/2024	SDB3260122819	800.00	0.5557	448.53	444.53	0.0000	4.5800	50.0000	0.0000	(0.0571)	(0.0062)	0.0000	1	(0.0632)	01/06/2025
600320.SH	12/18/2024	SDB3260122819	200.00	0.5557	113.23	111.13	0.0000	4.5800	50.0000	0.0000	(0.0144)	(0.0015)	0.0000	1	(0.0159)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHANGHAI ZHENHUA HEAVY INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600320.SH	12/18/2024	SDB3260122819	1,700.00	0.5557	959.61	944.62	0.0000	4.5800	50.0000	0.0000	(0.1221)	(0.0131)	0.0000	1	(0.1352)	01/06/2025
600320.SH	12/18/2024	SDB3260122819	23,500.00	0.5557	13,087.76	13,057.96	0.0000	4.5800	50.0000	0.0000	(1.6651)	(0.1814)	0.0000	1	(1.8464)	01/06/2025
600320.SH	12/18/2024	SDB3260122819	12,200.00	0.5557	6,794.50	6,779.03	0.0000	4.5800	50.0000	0.0000	(0.8644)	(0.0942)	0.0000	1	(0.9586)	01/06/2025
600320.SH	12/18/2024	SDB3260122819	19,600.00	0.5557	10,915.75	10,890.90	0.0000	4.5800	50.0000	0.0000	(1.3887)	(0.1513)	0.0000	1	(1.5400)	01/06/2025
600320.SH	12/18/2024	SDB3260122819	800.00	0.5557	445.54	444.53	0.0000	4.5800	50.0000	0.0000	(0.0567)	(0.0062)	0.0000	1	(0.0629)	01/06/2025
600320.SH	12/18/2024	SDB3260122819	122,800.00	0.5557	68,390.51	68,234.80	0.0000	4.5800	50.0000	0.0000	(8.7008)	(0.9477)	0.0000	1	(9.6485)	01/06/2025
600320.SH	12/18/2024	SDB3260122819	10,400.00	0.5557	5,792.03	5,778.84	0.0000	4.5800	50.0000	0.0000	(0.7369)	(0.0803)	0.0000	1	(0.8171)	01/06/2025
600320.SH	12/18/2024	SDB3260122819	18,400.00	0.5557	10,247.44	10,224.11	0.0000	4.5800	50.0000	0.0000	(1.3037)	(0.1420)	0.0000	1	(1.4457)	01/06/2025
600320.SH	12/18/2024	SDB3260122819	107,100.00	0.5557	59,646.77	59,510.97	0.0000	4.5800	50.0000	0.0000	(7.5884)	(0.8265)	0.0000	1	(8.4149)	01/06/2025
600320.SH	12/18/2024	SDB3260122819	25,500.00	0.5557	14,201.61	14,169.28	0.0000	4.5800	50.0000	0.0000	(1.8068)	(0.1968)	0.0000	1	(2.0036)	01/06/2025
600320.SH	12/18/2024	SDB3260122819	14,000.00	0.5557	7,796.96	7,779.21	0.0000	4.5800	50.0000	0.0000	(0.9919)	(0.1080)	0.0000	1	(1.1000)	01/06/2025
600320.SH	12/18/2024	SDB3260122819	1,300.00	0.5557	724.00	722.36	0.0000	4.5800	50.0000	0.0000	(0.0921)	(0.0100)	0.0000	1	(0.1021)	01/06/2025
600320.SH	12/18/2024	SDB3260122819	600.00	0.5557	334.16	333.39	0.0000	4.5800	50.0000	0.0000	(0.0425)	(0.0046)	0.0000	1	(0.0471)	01/06/2025
600320.SH	12/18/2024	SDB3260122819	100.00	0.5557	55.69	55.57	0.0000	4.5800	50.0000	0.0000	(0.0071)	(0.0008)	0.0000	1	(0.0079)	01/06/2025
600320.SH	12/18/2024	SDB3260122819	2,500.00	0.5557	1,392.32	1,389.14	0.0000	4.5800	50.0000	0.0000	(0.1771)	(0.0193)	0.0000	1	(0.1964)	01/06/2025
600320.SH	12/18/2024	SDB3260122819	1,400.00	0.5557	779.70	777.92	0.0000	4.5800	50.0000	0.0000	(0.0992)	(0.0108)	0.0000	1	(0.1100)	01/06/2025
600320.SH	12/18/2024	SDB3260122819	27,800.00	0.5557	15,482.54	15,447.29	0.0000	4.5800	50.0000	0.0000	(1.9697)	(0.2145)	0.0000	1	(2.1843)	01/06/2025
600320.SH	12/18/2024	SDB3260122819	63,700.00	0.5557	35,476.19	35,395.41	0.0000	4.5800	50.0000	0.0000	(4.5134)	(0.4916)	0.0000	1	(5.0050)	01/06/2025
600320.SH	12/18/2024	SDB3260122819	100.00	0.5557	55.69	55.57	0.0000	4.5800	50.0000	0.0000	(0.0071)	(0.0008)	0.0000	1	(0.0079)	01/06/2025
600320.SH	12/18/2024	SDB3260122819	200.00	0.5557	111.39	111.13	0.0000	4.5800	50.0000	0.0000	(0.0142)	(0.0015)	0.0000	1	(0.0157)	01/06/2025
600320.SH	12/18/2024	SDB3260122819	1,000.00	0.5557	556.93	555.66	0.0000	4.5800	50.0000	0.0000	(0.0709)	(0.0077)	0.0000	1	(0.0786)	01/06/2025
600320.SH	12/18/2024	SDB3260122819	15,600.00	0.5557	8,688.05	8,668.26	0.0000	4.5800	50.0000	0.0000	(1.1053)	(0.1204)	0.0000	1	(1.2257)	01/06/2025
600320.SH	12/18/2024	SDB3260122819	54,900.00	0.5557	30,575.24	30,505.62	0.0000	4.5800	50.0000	0.0000	(3.8898)	(0.4237)	0.0000	1	(4.3135)	01/06/2025
600320.SH	12/18/2024	SDB3260122819	91,800.00	0.5557	51,125.81	51,009.40	0.0000	4.5800	50.0000	0.0000	(6.5043)	(0.7085)	0.0000	1	(7.2128)	01/06/2025
600320.SH	12/18/2024	SDB3260122819	98,100.00	0.5557	54,634.44	54,510.05	0.0000	4.5800	50.0000	0.0000	(6.9507)	(0.7571)	0.0000	1	(7.7078)	01/06/2025
600320.SH	12/18/2024	SDB3260122819	11,700.00	0.5557	6,516.03	6,501.20	0.0000	4.5800	50.0000	0.0000	(0.8290)	(0.0903)	0.0000	1	(0.9193)	01/06/2025
600320.SH	12/18/2024	SDB3260122819	21,600.00	0.5557	12,029.60	12,002.21	0.0000	4.5800	50.0000	0.0000	(1.5304)	(0.1667)	0.0000	1	(1.6971)	01/06/2025
600320.SH	12/18/2024	SDB3260122819	31,300.00	0.5557	17,431.78	17,392.10	0.0000	4.5800	50.0000	0.0000	(2.2177)	(0.2416)	0.0000	1	(2.4593)	01/06/2025
600320.SH	12/18/2024	SDB3260122819	4,100.00	0.5557	2,283.40	2,278.20	0.0000	4.5800	50.0000	0.0000	(0.2905)	(0.0318)	0.0000	1	(0.3221)	01/06/2025
600320.SH	12/18/2024	SDB3260122819	7,000.00	0.5557	3,898.48	3,889.61	0.0000	4.5800	50.0000	0.0000	(0.4960)	(0.0540)	0.0000	1	(0.5500)	01/06/2025
600320.SH	12/18/2024	SDB3260122819	21,700.00	0.5557	12,085.29	12,057.78	0.0000	4.5800	50.0000	0.0000	(1.5375)	(0.1675)	0.0000	1	(1.7050)	01/06/2025
600320.SH	12/18/2024	SDB3260122819	23,500.00	0.5557	13,087.76	13,057.96	0.0000	4.5800	50.0000	0.0000	(1.6651)	(0.1814)	0.0000	1	(1.8464)	01/06/2025
600320.SH	12/18/2024	SDB3260122819	22,800.00	0.5557	12,697.91	12,669.00	0.0000	4.5800	50.0000	0.0000	(1.6155)	(0.1760)	0.0000	1	(1.7914)	01/06/2025
600320.SH	12/18/2024	SDB3260122819	117,200.00	0.5557	65,271.73	65,123.12	0.0000	4.5800	50.0000	0.0000	(8.3040)	(0.9045)	0.0000	1	(9.2085)	01/06/2025
600320.SH	12/18/2024	SDB3260122819	19,000.00	0.5557	10,581.59	10,557.50	0.0000	4.5800	50.0000	0.0000	(1.3462)	(0.1466)	0.0000	1	(1.4928)	01/06/2025
600320.SH	12/18/2024	SDB3260122819	12,200.00	0.5557	6,794.50	6,779.03	0.0000	4.5800	50.0000	0.0000	(0.8644)	(0.0942)	0.0000	1	(0.9586)	01/06/2025
600320.SH	12/18/2024	SDB3260122819	65,700.00	0.5557	36,590.04	36,506.73	0.0000	4.5800	50.0000	0.0000	(4.6551)	(0.5070)	0.0000	1	(5.1621)	01/06/2025
600320.SH	12/18/2024	SDB3260122819	24,500.00	0.5557	13,644.69	13,613.62	0.0000	4.5800	50.0000	0.0000	(1.7359)	(0.1891)	0.0000	1	(1.9250)	01/06/2025
600320.SH	12/18/2024	SDB3260122819	5,700.00	0.5557	3,174.48	3,167.25	0.0000	4.5800	50.0000	0.0000	(0.4039)	(0.0440)	0.0000	1	(0.4479)	01/06/2025
600320.SH	12/18/2024	SDB3260122819	104,500.00	0.5557	58,198.77	58,066.26	0.0000	4.5800	50.0000	0.0000	(7.4042)	(0.8065)	0.0000	1	(8.2107)	01/06/2025
600320.SH	12/18/2024	SDB3260122819	10,500.00	0.5557	5,847.72	5,834.41	0.0000	4.5800	50.0000	0.0000	(0.7440)	(0.0810)	0.0000	1	(0.8250)	01/06/2025
600320.SH	12/18/2024	SDB3260122819	6,100.00	0.5557	3,397.25	3,389.51	0.0000	4.5800	50.0000	0.0000	(0.4322)	(0.0471)	0.0000	1	(0.4793)	01/06/2025
600320.SH	12/18/2024	SDB3260122819	700.00	0.5557	389.85	388.96	0.0000	4.5800	50.0000	0.0000	(0.0496)	(0.0054)	0.0000	1	(0.0550)	01/06/2025
600320.SH	12/18/2024	SDB3260122819	64,100.00	0.5557	35,698.96	35,617.68	0.0000	4.5800	50.0000	0.0000	(4.5417)	(0.4947)	0.0000	1	(5.0364)	01/06/2025
600320.SH	12/18/2024	SDB3260122819	14,700.00	0.5557	8,186.81	8,168.17	0.0000	4.5800	50.0000	0.0000	(1.0415)	(0.1134)	0.0000	1	(1.1550)	01/06/2025
600320.SH	12/18/2024	SDB3260122819	600.00	0.5557	334.16	333.39	0.0000	4.5800	50.0000	0.0000	(0.0425)	(0.0046)	0.0000	1	(0.0471)	01/06/2025
600320.SH	12/18/2024	SDB3260122819	3,300.00	0.5557	1,837.86	1,833.67	0.0000	4.5800	50.0000	0.0000	(0.2338)	(0.0255)	0.0000	1	(0.2593)	01/06/2025
600320.SH	12/17/2024	SDB3260122819	200.00	0.5753	115.27	115.05	0.0000	4.5800	50.0000	0.0000	(0.0147)	(0.0018)	0.0000	1	(0.0163)	01/06/2025
600320.SH	12/17/2024	SDB3260122819	7,900.00	0.5753	4,524.57	4,544.63	0.0000	4.5800	50.0000	0.0000	(0.5756)	(0.0631)	0.0000	1	(0.6387)	01/06/2025
600320.SH	12/17/2024	SDB3260122819	2,700.00	0.5753	1,550.04	1,553.23	0.0000	4.5800	50.0000	0.0000	(0.1972)	(0.0216)	0.0000	1	(0.2188)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHANGHAI ZHENHUA HEAVY INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600320.SH	12/17/2024	SDB3260122819	500.00	0.5753	280.39	287.63	0.0000	4.5800	50.0000	0.0000	(0.0357)	(0.0040)	0.0000	1	(0.0397)	01/06/2025
600320.SH	12/17/2024	SDB3260122819	800.00	0.5753	448.53	460.22	0.0000	4.5800	50.0000	0.0000	(0.0571)	(0.0064)	0.0000	1	(0.0635)	01/06/2025
600320.SH	12/17/2024	SDB3260122819	200.00	0.5753	113.23	115.05	0.0000	4.5800	50.0000	0.0000	(0.0144)	(0.0016)	0.0000	1	(0.0160)	01/06/2025
600320.SH	12/17/2024	SDB3260122819	1,700.00	0.5753	959.61	977.96	0.0000	4.5800	50.0000	0.0000	(0.1221)	(0.0136)	0.0000	1	(0.1357)	01/06/2025
600320.SH	12/17/2024	SDB3260122819	23,500.00	0.5753	13,087.76	13,518.84	0.0000	4.5800	50.0000	0.0000	(1.6651)	(0.1878)	0.0000	1	(1.8528)	01/06/2025
600320.SH	12/17/2024	SDB3260122819	12,200.00	0.5753	6,794.50	7,018.29	0.0000	4.5800	50.0000	0.0000	(0.8644)	(0.0975)	0.0000	1	(0.9619)	01/06/2025
600320.SH	12/17/2024	SDB3260122819	19,600.00	0.5753	10,915.75	11,275.29	0.0000	4.5800	50.0000	0.0000	(1.3887)	(0.1566)	0.0000	1	(1.5453)	01/06/2025
600320.SH	12/17/2024	SDB3260122819	800.00	0.5753	445.54	460.22	0.0000	4.5800	50.0000	0.0000	(0.0567)	(0.0064)	0.0000	1	(0.0631)	01/06/2025
600320.SH	12/17/2024	SDB3260122819	122,800.00	0.5753	68,390.51	70,643.16	0.0000	4.5800	50.0000	0.0000	(8.7008)	(0.9812)	0.0000	1	(9.6819)	01/06/2025
600320.SH	12/17/2024	SDB3260122819	10,400.00	0.5753	5,792.03	5,982.81	0.0000	4.5800	50.0000	0.0000	(0.7369)	(0.0831)	0.0000	1	(0.8200)	01/06/2025
600320.SH	12/17/2024	SDB3260122819	18,400.00	0.5753	10,247.44	10,584.97	0.0000	4.5800	50.0000	0.0000	(1.3037)	(0.1470)	0.0000	1	(1.4507)	01/06/2025
600320.SH	12/17/2024	SDB3260122819	107,100.00	0.5753	59,646.77	61,611.42	0.0000	4.5800	50.0000	0.0000	(7.5884)	(0.8557)	0.0000	1	(8.4441)	01/06/2025
600320.SH	12/17/2024	SDB3260122819	25,500.00	0.5753	14,201.61	14,669.38	0.0000	4.5800	50.0000	0.0000	(1.8068)	(0.2037)	0.0000	1	(2.0105)	01/06/2025
600320.SH	12/17/2024	SDB3260122819	14,000.00	0.5753	7,796.96	8,053.78	0.0000	4.5800	50.0000	0.0000	(0.9919)	(0.1119)	0.0000	1	(1.1038)	01/06/2025
600320.SH	12/17/2024	SDB3260122819	1,300.00	0.5753	724.00	747.85	0.0000	4.5800	50.0000	0.0000	(0.0921)	(0.0104)	0.0000	1	(0.1025)	01/06/2025
600320.SH	12/17/2024	SDB3260122819	600.00	0.5753	334.16	345.16	0.0000	4.5800	50.0000	0.0000	(0.0425)	(0.0048)	0.0000	1	(0.0473)	01/06/2025
600320.SH	12/17/2024	SDB3260122819	100.00	0.5753	55.69	57.53	0.0000	4.5800	50.0000	0.0000	(0.0071)	(0.0008)	0.0000	1	(0.0079)	01/06/2025
600320.SH	12/17/2024	SDB3260122819	2,500.00	0.5753	1,392.32	1,438.17	0.0000	4.5800	50.0000	0.0000	(0.1771)	(0.0200)	0.0000	1	(0.1971)	01/06/2025
600320.SH	12/17/2024	SDB3260122819	1,400.00	0.5753	779.70	805.38	0.0000	4.5800	50.0000	0.0000	(0.0992)	(0.0112)	0.0000	1	(0.1104)	01/06/2025
600320.SH	12/17/2024	SDB3260122819	27,800.00	0.5753	15,482.54	15,992.51	0.0000	4.5800	50.0000	0.0000	(1.9697)	(0.2221)	0.0000	1	(2.1918)	01/06/2025
600320.SH	12/17/2024	SDB3260122819	63,700.00	0.5753	35,476.19	36,644.70	0.0000	4.5800	50.0000	0.0000	(4.5134)	(0.5090)	0.0000	1	(5.0223)	01/06/2025
600320.SH	12/17/2024	SDB3260122819	100.00	0.5753	55.69	57.53	0.0000	4.5800	50.0000	0.0000	(0.0071)	(0.0008)	0.0000	1	(0.0079)	01/06/2025
600320.SH	12/17/2024	SDB3260122819	200.00	0.5753	111.39	115.05	0.0000	4.5800	50.0000	0.0000	(0.0142)	(0.0016)	0.0000	1	(0.0158)	01/06/2025
600320.SH	12/17/2024	SDB3260122819	1,000.00	0.5753	556.93	575.27	0.0000	4.5800	50.0000	0.0000	(0.0709)	(0.0080)	0.0000	1	(0.0788)	01/06/2025
600320.SH	12/17/2024	SDB3260122819	15,600.00	0.5753	8,688.05	8,974.21	0.0000	4.5800	50.0000	0.0000	(1.1053)	(0.1246)	0.0000	1	(1.2300)	01/06/2025
600320.SH	12/17/2024	SDB3260122819	54,900.00	0.5753	30,575.24	31,582.32	0.0000	4.5800	50.0000	0.0000	(3.8898)	(0.4386)	0.0000	1	(4.3285)	01/06/2025
600320.SH	12/17/2024	SDB3260122819	91,800.00	0.5753	51,125.81	52,809.79	0.0000	4.5800	50.0000	0.0000	(6.5043)	(0.7335)	0.0000	1	(7.2378)	01/06/2025
600320.SH	12/17/2024	SDB3260122819	98,100.00	0.5753	54,634.44	56,433.99	0.0000	4.5800	50.0000	0.0000	(6.9507)	(0.7838)	0.0000	1	(7.7345)	01/06/2025
600320.SH	12/17/2024	SDB3260122819	11,700.00	0.5753	6,516.03	6,730.66	0.0000	4.5800	50.0000	0.0000	(0.8290)	(0.0935)	0.0000	1	(0.9225)	01/06/2025
600320.SH	12/17/2024	SDB3260122819	21,600.00	0.5753	12,029.60	12,425.83	0.0000	4.5800	50.0000	0.0000	(1.5304)	(0.1726)	0.0000	1	(1.7030)	01/06/2025
600320.SH	12/17/2024	SDB3260122819	31,300.00	0.5753	17,431.78	18,005.95	0.0000	4.5800	50.0000	0.0000	(2.2177)	(0.2501)	0.0000	1	(2.4678)	01/06/2025
600320.SH	12/17/2024	SDB3260122819	4,100.00	0.5753	2,283.40	2,358.61	0.0000	4.5800	50.0000	0.0000	(0.2905)	(0.0328)	0.0000	1	(0.3233)	01/06/2025
600320.SH	12/17/2024	SDB3260122819	7,000.00	0.5753	3,898.48	4,026.89	0.0000	4.5800	50.0000	0.0000	(0.4960)	(0.0559)	0.0000	1	(0.5519)	01/06/2025
600320.SH	12/17/2024	SDB3260122819	21,700.00	0.5753	12,085.29	12,483.36	0.0000	4.5800	50.0000	0.0000	(1.5375)	(0.1734)	0.0000	1	(1.7109)	01/06/2025
600320.SH	12/17/2024	SDB3260122819	23,500.00	0.5753	13,087.76	13,518.84	0.0000	4.5800	50.0000	0.0000	(1.6651)	(0.1878)	0.0000	1	(1.8528)	01/06/2025
600320.SH	12/17/2024	SDB3260122819	22,800.00	0.5753	12,697.91	13,116.16	0.0000	4.5800	50.0000	0.0000	(1.6155)	(0.1822)	0.0000	1	(1.7976)	01/06/2025
600320.SH	12/17/2024	SDB3260122819	117,200.00	0.5753	65,271.73	67,421.64	0.0000	4.5800	50.0000	0.0000	(8.3040)	(0.9364)	0.0000	1	(9.2404)	01/06/2025
600320.SH	12/17/2024	SDB3260122819	19,000.00	0.5753	10,581.59	10,930.13	0.0000	4.5800	50.0000	0.0000	(1.3462)	(0.1518)	0.0000	1	(1.4980)	01/06/2025
600320.SH	12/17/2024	SDB3260122819	12,200.00	0.5753	6,794.50	7,018.29	0.0000	4.5800	50.0000	0.0000	(0.8644)	(0.0975)	0.0000	1	(0.9619)	01/06/2025
600320.SH	12/17/2024	SDB3260122819	65,700.00	0.5753	36,590.04	37,795.24	0.0000	4.5800	50.0000	0.0000	(4.6551)	(0.5249)	0.0000	1	(5.1800)	01/06/2025
600320.SH	12/17/2024	SDB3260122819	24,500.00	0.5753	13,644.69	14,094.11	0.0000	4.5800	50.0000	0.0000	(1.7359)	(0.1958)	0.0000	1	(1.9317)	01/06/2025
600320.SH	12/17/2024	SDB3260122819	5,700.00	0.5753	3,174.48	3,279.04	0.0000	4.5800	50.0000	0.0000	(0.4039)	(0.0455)	0.0000	1	(0.4494)	01/06/2025
600320.SH	12/17/2024	SDB3260122819	104,500.00	0.5753	58,198.77	60,115.71	0.0000	4.5800	50.0000	0.0000	(7.4042)	(0.8349)	0.0000	1	(8.2391)	01/06/2025
600320.SH	12/17/2024	SDB3260122819	10,500.00	0.5753	5,847.72	6,040.33	0.0000	4.5800	50.0000	0.0000	(0.7440)	(0.0839)	0.0000	1	(0.8279)	01/06/2025
600320.SH	12/17/2024	SDB3260122819	6,100.00	0.5753	3,397.25	3,509.15	0.0000	4.5800	50.0000	0.0000	(0.4322)	(0.0487)	0.0000	1	(0.4809)	01/06/2025
600320.SH	12/17/2024	SDB3260122819	700.00	0.5753	389.85	402.69	0.0000	4.5800	50.0000	0.0000	(0.0496)	(0.0056)	0.0000	1	(0.0552)	01/06/2025
600320.SH	12/17/2024	SDB3260122819	64,100.00	0.5753	35,698.96	36,874.81	0.0000	4.5800	50.0000	0.0000	(4.5417)	(0.5122)	0.0000	1	(5.0539)	01/06/2025
600320.SH	12/17/2024	SDB3260122819	14,700.00	0.5753	8,186.81	8,456.47	0.0000	4.5800	50.0000	0.0000	(1.0415)	(0.1175)	0.0000	1	(1.1590)	01/06/2025
600320.SH	12/17/2024	SDB3260122819	600.00	0.5753	334.16	345.16	0.0000	4.5800	50.0000	0.0000	(0.0425)	(0.0048)	0.0000	1	(0.0473)	01/06/2025
600320.SH	12/17/2024	SDB3260122819	3,300.00	0.5753	1,837.86	1,898.39	0.0000	4.5800	50.0000	0.0000	(0.2338)	(0.0264)	0.0000	1	(0.2602)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHANGHAI ZHENHUA HEAVY INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600320.SH	12/16/2024	SDB3260122819	200.00	0.5774	115.27	115.48	0.0000	4.5800	50.0000	0.0000	(0.0147)	(0.0016)	0.0000	1	(0.0163)	01/06/2025
600320.SH	12/16/2024	SDB3260122819	7,900.00	0.5774	4,524.57	4,561.47	0.0000	4.5800	50.0000	0.0000	(0.5756)	(0.0634)	0.0000	1	(0.6390)	01/06/2025
600320.SH	12/16/2024	SDB3260122819	2,700.00	0.5774	1,550.04	1,558.98	0.0000	4.5800	50.0000	0.0000	(0.1972)	(0.0217)	0.0000	1	(0.2189)	01/06/2025
600320.SH	12/16/2024	SDB3260122819	500.00	0.5774	280.39	288.70	0.0000	4.5800	50.0000	0.0000	(0.0357)	(0.0040)	0.0000	1	(0.0397)	01/06/2025
600320.SH	12/16/2024	SDB3260122819	800.00	0.5774	448.53	461.92	0.0000	4.5800	50.0000	0.0000	(0.0571)	(0.0064)	0.0000	1	(0.0635)	01/06/2025
600320.SH	12/16/2024	SDB3260122819	200.00	0.5774	113.23	115.48	0.0000	4.5800	50.0000	0.0000	(0.0144)	(0.0016)	0.0000	1	(0.0160)	01/06/2025
600320.SH	12/16/2024	SDB3260122819	1,700.00	0.5774	959.61	981.58	0.0000	4.5800	50.0000	0.0000	(0.1221)	(0.0136)	0.0000	1	(0.1357)	01/06/2025
600320.SH	12/16/2024	SDB3260122819	23,500.00	0.5774	13,087.76	13,568.92	0.0000	4.5800	50.0000	0.0000	(1.6651)	(0.1885)	0.0000	1	(1.8535)	01/06/2025
600320.SH	12/16/2024	SDB3260122819	12,200.00	0.5774	6,794.50	7,044.29	0.0000	4.5800	50.0000	0.0000	(0.8644)	(0.0978)	0.0000	1	(0.9622)	01/06/2025
600320.SH	12/16/2024	SDB3260122819	19,800.00	0.5774	10,915.75	11,317.06	0.0000	4.5800	50.0000	0.0000	(1.3887)	(0.1572)	0.0000	1	(1.5459)	01/06/2025
600320.SH	12/16/2024	SDB3260122819	800.00	0.5774	445.54	461.92	0.0000	4.5800	50.0000	0.0000	(0.0567)	(0.0064)	0.0000	1	(0.0631)	01/06/2025
600320.SH	12/16/2024	SDB3260122819	122,800.00	0.5774	68,390.51	70,904.84	0.0000	4.5800	50.0000	0.0000	(8.7008)	(0.9848)	0.0000	1	(9.6856)	01/06/2025
600320.SH	12/16/2024	SDB3260122819	10,400.00	0.5774	5,792.03	6,004.97	0.0000	4.5800	50.0000	0.0000	(0.7369)	(0.0834)	0.0000	1	(0.8203)	01/06/2025
600320.SH	12/16/2024	SDB3260122819	18,400.00	0.5774	10,247.44	10,624.18	0.0000	4.5800	50.0000	0.0000	(1.3037)	(0.1476)	0.0000	1	(1.4513)	01/06/2025
600320.SH	12/16/2024	SDB3260122819	107,100.00	0.5774	59,646.77	61,839.65	0.0000	4.5800	50.0000	0.0000	(7.5884)	(0.8589)	0.0000	1	(8.4473)	01/06/2025
600320.SH	12/16/2024	SDB3260122819	25,500.00	0.5774	14,201.61	14,723.73	0.0000	4.5800	50.0000	0.0000	(1.8068)	(0.2045)	0.0000	1	(2.0113)	01/06/2025
600320.SH	12/16/2024	SDB3260122819	14,000.00	0.5774	7,796.96	8,083.61	0.0000	4.5800	50.0000	0.0000	(0.9919)	(0.1123)	0.0000	1	(1.1042)	01/06/2025
600320.SH	12/16/2024	SDB3260122819	1,300.00	0.5774	724.00	750.62	0.0000	4.5800	50.0000	0.0000	(0.0921)	(0.0104)	0.0000	1	(0.1025)	01/06/2025
600320.SH	12/16/2024	SDB3260122819	600.00	0.5774	334.16	346.44	0.0000	4.5800	50.0000	0.0000	(0.0425)	(0.0048)	0.0000	1	(0.0473)	01/06/2025
600320.SH	12/16/2024	SDB3260122819	100.00	0.5774	55.69	57.74	0.0000	4.5800	50.0000	0.0000	(0.0071)	(0.0008)	0.0000	1	(0.0079)	01/06/2025
600320.SH	12/16/2024	SDB3260122819	2,500.00	0.5774	1,392.32	1,443.50	0.0000	4.5800	50.0000	0.0000	(0.1771)	(0.0200)	0.0000	1	(0.1972)	01/06/2025
600320.SH	12/16/2024	SDB3260122819	1,400.00	0.5774	779.70	808.36	0.0000	4.5800	50.0000	0.0000	(0.0992)	(0.0112)	0.0000	1	(0.1104)	01/06/2025
600320.SH	12/16/2024	SDB3260122819	27,800.00	0.5774	15,482.54	16,051.75	0.0000	4.5800	50.0000	0.0000	(1.9697)	(0.2229)	0.0000	1	(2.1927)	01/06/2025
600320.SH	12/16/2024	SDB3260122819	63,700.00	0.5774	35,476.19	36,780.44	0.0000	4.5800	50.0000	0.0000	(4.5134)	(0.5108)	0.0000	1	(5.0242)	01/06/2025
600320.SH	12/16/2024	SDB3260122819	2,400.00	0.5774	1,336.62	1,385.76	0.0000	4.5800	50.0000	0.0000	(0.1700)	(0.0192)	0.0000	1	(0.1893)	01/06/2025
600320.SH	12/16/2024	SDB3260122819	8,100.00	0.5774	4,511.10	4,676.95	0.0000	4.5800	50.0000	0.0000	(0.5739)	(0.0650)	0.0000	1	(0.6389)	01/06/2025
600320.SH	12/16/2024	SDB3260122819	100.00	0.5774	55.69	57.74	0.0000	4.5800	50.0000	0.0000	(0.0071)	(0.0008)	0.0000	1	(0.0079)	01/06/2025
600320.SH	12/16/2024	SDB3260122819	200.00	0.5774	111.39	115.48	0.0000	4.5800	50.0000	0.0000	(0.0142)	(0.0016)	0.0000	1	(0.0158)	01/06/2025
600320.SH	12/16/2024	SDB3260122819	1,000.00	0.5774	556.93	577.40	0.0000	4.5800	50.0000	0.0000	(0.0709)	(0.0080)	0.0000	1	(0.0789)	01/06/2025
600320.SH	12/16/2024	SDB3260122819	15,600.00	0.5774	8,688.05	9,007.46	0.0000	4.5800	50.0000	0.0000	(1.1053)	(0.1251)	0.0000	1	(1.2304)	01/06/2025
600320.SH	12/16/2024	SDB3260122819	54,900.00	0.5774	30,575.24	31,699.31	0.0000	4.5800	50.0000	0.0000	(3.8898)	(0.4403)	0.0000	1	(4.3301)	01/06/2025
600320.SH	12/16/2024	SDB3260122819	91,800.00	0.5774	51,125.81	53,005.41	0.0000	4.5800	50.0000	0.0000	(6.5043)	(0.7362)	0.0000	1	(7.2405)	01/06/2025
600320.SH	12/16/2024	SDB3260122819	98,100.00	0.5774	54,634.44	56,643.04	0.0000	4.5800	50.0000	0.0000	(6.9507)	(0.7867)	0.0000	1	(7.7374)	01/06/2025
600320.SH	12/16/2024	SDB3260122819	11,700.00	0.5774	6,516.03	6,755.59	0.0000	4.5800	50.0000	0.0000	(0.8290)	(0.0938)	0.0000	1	(0.9228)	01/06/2025
600320.SH	12/16/2024	SDB3260122819	21,600.00	0.5774	12,029.60	12,471.86	0.0000	4.5800	50.0000	0.0000	(1.5304)	(0.1732)	0.0000	1	(1.7037)	01/06/2025
600320.SH	12/16/2024	SDB3260122819	31,300.00	0.5774	17,431.78	18,072.65	0.0000	4.5800	50.0000	0.0000	(2.2177)	(0.2510)	0.0000	1	(2.4687)	01/06/2025
600320.SH	12/16/2024	SDB3260122819	4,100.00	0.5774	2,283.40	2,367.34	0.0000	4.5800	50.0000	0.0000	(0.2905)	(0.0329)	0.0000	1	(0.3234)	01/06/2025
600320.SH	12/16/2024	SDB3260122819	4,100.00	0.5774	2,283.40	2,367.34	0.0000	4.5800	50.0000	0.0000	(0.2905)	(0.0329)	0.0000	1	(0.3234)	01/06/2025
600320.SH	12/16/2024	SDB3260122819	5,300.00	0.5774	2,951.71	3,060.23	0.0000	4.5800	50.0000	0.0000	(0.3755)	(0.0425)	0.0000	1	(0.4180)	01/06/2025
600320.SH	12/16/2024	SDB3260122819	7,000.00	0.5774	3,898.48	4,041.81	0.0000	4.5800	50.0000	0.0000	(0.4960)	(0.0561)	0.0000	1	(0.5521)	01/06/2025
600320.SH	12/16/2024	SDB3260122819	21,700.00	0.5774	12,085.29	12,529.60	0.0000	4.5800	50.0000	0.0000	(1.5375)	(0.1740)	0.0000	1	(1.7115)	01/06/2025
600320.SH	12/16/2024	SDB3260122819	23,500.00	0.5774	13,087.76	13,568.92	0.0000	4.5800	50.0000	0.0000	(1.6651)	(0.1885)	0.0000	1	(1.8535)	01/06/2025
600320.SH	12/16/2024	SDB3260122819	22,800.00	0.5774	12,697.91	13,164.74	0.0000	4.5800	50.0000	0.0000	(1.6155)	(0.1828)	0.0000	1	(1.7983)	01/06/2025
600320.SH	12/16/2024	SDB3260122819	117,200.00	0.5774	65,271.73	67,671.40	0.0000	4.5800	50.0000	0.0000	(8.3040)	(0.9399)	0.0000	1	(9.2439)	01/06/2025
600320.SH	12/16/2024	SDB3260122819	19,000.00	0.5774	10,581.59	10,970.62	0.0000	4.5800	50.0000	0.0000	(1.3462)	(0.1524)	0.0000	1	(1.4986)	01/06/2025
600320.SH	12/16/2024	SDB3260122819	12,200.00	0.5774	6,794.50	7,044.29	0.0000	4.5800	50.0000	0.0000	(0.8644)	(0.0978)	0.0000	1	(0.9622)	01/06/2025
600320.SH	12/16/2024	SDB3260122819	65,700.00	0.5774	36,590.04	37,935.25	0.0000	4.5800	50.0000	0.0000	(4.6551)	(0.5269)	0.0000	1	(5.1819)	01/06/2025
600320.SH	12/16/2024	SDB3260122819	24,500.00	0.5774	13,644.69	14,146.32	0.0000	4.5800	50.0000	0.0000	(1.7359)	(0.1965)	0.0000	1	(1.9324)	01/06/2025
600320.SH	12/16/2024	SDB3260122819	5,700.00	0.5774	3,174.48	3,291.19	0.0000	4.5800	50.0000	0.0000	(0.4039)	(0.0457)	0.0000	1	(0.4496)	01/06/2025
600320.SH	12/16/2024	SDB3260122819	104,500.00	0.5774	58,198.77	60,338.40	0.0000	4.5800	50.0000	0.0000	(7.4042)	(0.8380)	0.0000	1	(8.2422)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHANGHAI ZHENHUA HEAVY INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600320.SH	12/16/2024	SDB3260122819	10,500.00	0.5774	5,847.72	6,062.71	0.0000	4.5800	50.0000	0.0000	(0.7440)	(0.0842)	0.0000	1	(0.8282)	01/06/2025
600320.SH	12/16/2024	SDB3260122819	6,100.00	0.5774	3,397.25	3,522.15	0.0000	4.5800	50.0000	0.0000	(0.4322)	(0.0489)	0.0000	1	(0.4811)	01/06/2025
600320.SH	12/16/2024	SDB3260122819	700.00	0.5774	389.85	404.18	0.0000	4.5800	50.0000	0.0000	(0.0496)	(0.0056)	0.0000	1	(0.0552)	01/06/2025
600320.SH	12/16/2024	SDB3260122819	64,100.00	0.5774	35,698.96	37,011.40	0.0000	4.5800	50.0000	0.0000	(4.5417)	(0.5140)	0.0000	1	(5.0557)	01/06/2025
600320.SH	12/16/2024	SDB3260122819	14,700.00	0.5774	8,186.81	8,487.79	0.0000	4.5800	50.0000	0.0000	(1.0415)	(0.1179)	0.0000	1	(1.1594)	01/06/2025
600320.SH	12/16/2024	SDB3260122819	600.00	0.5774	334.16	346.44	0.0000	4.5800	50.0000	0.0000	(0.0425)	(0.0048)	0.0000	1	(0.0473)	01/06/2025
600320.SH	12/16/2024	SDB3260122819	3,300.00	0.5774	1,837.86	1,905.42	0.0000	4.5800	50.0000	0.0000	(0.2338)	(0.0265)	0.0000	1	(0.2603)	01/06/2025
600320.SH	12/13/2024	SDB3260122819	7,900.00	0.5674	4,524.57	4,482.35	0.0000	4.5800	50.0000	0.0000	(1.7269)	(0.1868)	0.0000	3	(1.9136)	01/06/2025
600320.SH	12/13/2024	SDB3260122819	2,700.00	0.5674	1,550.04	1,531.94	0.0000	4.5800	50.0000	0.0000	(0.5916)	(0.0638)	0.0000	3	(0.6554)	01/06/2025
600320.SH	12/13/2024	SDB3260122819	500.00	0.5674	280.39	283.69	0.0000	4.5800	50.0000	0.0000	(0.1070)	(0.0118)	0.0000	3	(0.1188)	01/06/2025
600320.SH	12/13/2024	SDB3260122819	800.00	0.5674	448.53	453.91	0.0000	4.5800	50.0000	0.0000	(0.1712)	(0.0189)	0.0000	3	(0.1901)	01/06/2025
600320.SH	12/13/2024	SDB3260122819	200.00	0.5674	113.23	113.48	0.0000	4.5800	50.0000	0.0000	(0.0432)	(0.0047)	0.0000	3	(0.0479)	01/06/2025
600320.SH	12/13/2024	SDB3260122819	1,700.00	0.5674	959.61	964.56	0.0000	4.5800	50.0000	0.0000	(0.3663)	(0.0402)	0.0000	3	(0.4064)	01/06/2025
600320.SH	12/13/2024	SDB3260122819	23,500.00	0.5674	13,087.76	13,333.57	0.0000	4.5800	50.0000	0.0000	(4.9952)	(0.5556)	0.0000	3	(5.5507)	01/06/2025
600320.SH	12/13/2024	SDB3260122819	12,200.00	0.5674	6,794.50	6,922.11	0.0000	4.5800	50.0000	0.0000	(2.5932)	(0.2884)	0.0000	3	(2.8817)	01/06/2025
600320.SH	12/13/2024	SDB3260122819	19,600.00	0.5674	10,915.75	11,120.77	0.0000	4.5800	50.0000	0.0000	(4.1662)	(0.4634)	0.0000	3	(4.6295)	01/06/2025
600320.SH	12/13/2024	SDB3260122819	800.00	0.5674	445.54	453.91	0.0000	4.5800	50.0000	0.0000	(0.1700)	(0.0189)	0.0000	3	(0.1890)	01/06/2025
600320.SH	12/13/2024	SDB3260122819	122,800.00	0.5674	68,390.51	69,675.00	0.0000	4.5800	50.0000	0.0000	(26.1024)	(2.9031)	0.0000	3	(29.0055)	01/06/2025
600320.SH	12/13/2024	SDB3260122819	10,400.00	0.5674	5,792.03	5,900.81	0.0000	4.5800	50.0000	0.0000	(2.2106)	(0.2459)	0.0000	3	(2.4565)	01/06/2025
600320.SH	12/13/2024	SDB3260122819	18,400.00	0.5674	10,247.44	10,439.90	0.0000	4.5800	50.0000	0.0000	(3.9111)	(0.4350)	0.0000	3	(4.3461)	01/06/2025
600320.SH	12/13/2024	SDB3260122819	107,100.00	0.5674	59,646.77	60,767.04	0.0000	4.5800	50.0000	0.0000	(22.7652)	(2.5320)	0.0000	3	(25.2971)	01/06/2025
600320.SH	12/13/2024	SDB3260122819	25,500.00	0.5674	14,201.61	14,468.34	0.0000	4.5800	50.0000	0.0000	(5.4203)	(0.6028)	0.0000	3	(6.0231)	01/06/2025
600320.SH	12/13/2024	SDB3260122819	14,000.00	0.5674	7,796.96	7,943.40	0.0000	4.5800	50.0000	0.0000	(2.9758)	(0.3310)	0.0000	3	(3.3068)	01/06/2025
600320.SH	12/13/2024	SDB3260122819	1,300.00	0.5674	724.00	737.60	0.0000	4.5800	50.0000	0.0000	(0.2763)	(0.0307)	0.0000	3	(0.3071)	01/06/2025
600320.SH	12/13/2024	SDB3260122819	600.00	0.5674	334.16	340.43	0.0000	4.5800	50.0000	0.0000	(0.1275)	(0.0142)	0.0000	3	(0.1417)	01/06/2025
600320.SH	12/13/2024	SDB3260122819	100.00	0.5674	55.69	56.74	0.0000	4.5800	50.0000	0.0000	(0.0213)	(0.0024)	0.0000	3	(0.0236)	01/06/2025
600320.SH	12/13/2024	SDB3260122819	2,500.00	0.5674	1,392.32	1,418.46	0.0000	4.5800	50.0000	0.0000	(0.5314)	(0.0591)	0.0000	3	(0.5905)	01/06/2025
600320.SH	12/13/2024	SDB3260122819	1,400.00	0.5674	779.70	794.34	0.0000	4.5800	50.0000	0.0000	(0.2976)	(0.0331)	0.0000	3	(0.3307)	01/06/2025
600320.SH	12/13/2024	SDB3260122819	27,800.00	0.5674	15,482.54	15,773.33	0.0000	4.5800	50.0000	0.0000	(5.9092)	(0.6572)	0.0000	3	(6.5664)	01/06/2025
600320.SH	12/13/2024	SDB3260122819	63,700.00	0.5674	35,476.19	36,142.49	0.0000	4.5800	50.0000	0.0000	(13.5401)	(1.5059)	0.0000	3	(15.0460)	01/06/2025
600320.SH	12/13/2024	SDB3260122819	2,400.00	0.5674	1,336.62	1,361.73	0.0000	4.5800	50.0000	0.0000	(0.5101)	(0.0567)	0.0000	3	(0.5669)	01/06/2025
600320.SH	12/13/2024	SDB3260122819	8,100.00	0.5674	4,511.10	4,595.83	0.0000	4.5800	50.0000	0.0000	(1.7217)	(0.1915)	0.0000	3	(1.9132)	01/06/2025
600320.SH	12/13/2024	SDB3260122819	100.00	0.5674	55.69	56.74	0.0000	4.5800	50.0000	0.0000	(0.0213)	(0.0024)	0.0000	3	(0.0236)	01/06/2025
600320.SH	12/13/2024	SDB3260122819	200.00	0.5674	111.39	113.48	0.0000	4.5800	50.0000	0.0000	(0.0425)	(0.0047)	0.0000	3	(0.0472)	01/06/2025
600320.SH	12/13/2024	SDB3260122819	1,000.00	0.5674	556.93	567.39	0.0000	4.5800	50.0000	0.0000	(0.2126)	(0.0236)	0.0000	3	(0.2362)	01/06/2025
600320.SH	12/13/2024	SDB3260122819	15,600.00	0.5674	8,688.05	8,851.22	0.0000	4.5800	50.0000	0.0000	(3.3159)	(0.3688)	0.0000	3	(3.6847)	01/06/2025
600320.SH	12/13/2024	SDB3260122819	54,900.00	0.5674	30,575.24	31,149.49	0.0000	4.5800	50.0000	0.0000	(11.6695)	(1.2979)	0.0000	3	(12.9674)	01/06/2025
600320.SH	12/13/2024	SDB3260122819	91,800.00	0.5674	51,125.81	52,086.03	0.0000	4.5800	50.0000	0.0000	(19.5130)	(2.1703)	0.0000	3	(21.6833)	01/06/2025
600320.SH	12/13/2024	SDB3260122819	98,100.00	0.5674	54,634.44	55,660.57	0.0000	4.5800	50.0000	0.0000	(20.8521)	(2.3192)	0.0000	3	(23.1713)	01/06/2025
600320.SH	12/13/2024	SDB3260122819	11,700.00	0.5674	6,516.03	6,638.42	0.0000	4.5800	50.0000	0.0000	(2.4870)	(0.2766)	0.0000	3	(2.7636)	01/06/2025
600320.SH	12/13/2024	SDB3260122819	21,600.00	0.5674	12,029.60	12,255.54	0.0000	4.5800	50.0000	0.0000	(4.5913)	(0.5106)	0.0000	3	(5.1019)	01/06/2025
600320.SH	12/13/2024	SDB3260122819	31,300.00	0.5674	17,431.78	17,759.18	0.0000	4.5800	50.0000	0.0000	(6.6531)	(0.7400)	0.0000	3	(7.3931)	01/06/2025
600320.SH	12/13/2024	SDB3260122819	4,100.00	0.5674	2,283.40	2,326.28	0.0000	4.5800	50.0000	0.0000	(0.8715)	(0.0969)	0.0000	3	(0.9684)	01/06/2025
600320.SH	12/13/2024	SDB3260122819	4,100.00	0.5674	2,283.40	2,326.28	0.0000	4.5800	50.0000	0.0000	(0.8715)	(0.0969)	0.0000	3	(0.9684)	01/06/2025
600320.SH	12/13/2024	SDB3260122819	5,300.00	0.5674	2,951.71	3,007.15	0.0000	4.5800	50.0000	0.0000	(1.1266)	(0.1253)	0.0000	3	(1.2519)	01/06/2025
600320.SH	12/13/2024	SDB3260122819	7,000.00	0.5674	3,898.48	3,971.70	0.0000	4.5800	50.0000	0.0000	(1.4879)	(0.1655)	0.0000	3	(1.6534)	01/06/2025
600320.SH	12/13/2024	SDB3260122819	21,700.00	0.5674	12,085.29	12,312.28	0.0000	4.5800	50.0000	0.0000	(4.6126)	(0.5130)	0.0000	3	(5.1256)	01/06/2025
600320.SH	12/13/2024	SDB3260122819	23,500.00	0.5674	13,087.76	13,333.57	0.0000	4.5800	50.0000	0.0000	(4.9952)	(0.5556)	0.0000	3	(5.5507)	01/06/2025
600320.SH	12/13/2024	SDB3260122819	22,800.00	0.5674	12,697.91	12,936.40	0.0000	4.5800	50.0000	0.0000	(4.8464)	(0.5390)	0.0000	3	(5.3854)	01/06/2025
600320.SH	12/13/2024	SDB3260122819	117,200.00	0.5674	65,271.73	66,497.64	0.0000	4.5800	50.0000	0.0000	(24.9120)	(2.7707)	0.0000	3	(27.6828)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHANGHAI ZHENHUA HEAVY INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600320.SH	12/13/2024	SDB3260122819	19,000.00	0.5674	10,581.59	10,780.33	0.0000	4.5800	50.0000	0.0000	(4.0386)	(0.4492)	0.0000	3	(4.4878)	01/06/2025
600320.SH	12/13/2024	SDB3260122819	12,200.00	0.5674	6,794.50	6,922.11	0.0000	4.5800	50.0000	0.0000	(2.5932)	(0.2884)	0.0000	3	(2.8817)	01/06/2025
600320.SH	12/13/2024	SDB3260122819	65,700.00	0.5674	36,590.04	37,277.26	0.0000	4.5800	50.0000	0.0000	(13.9652)	(1.5532)	0.0000	3	(15.5184)	01/06/2025
600320.SH	12/13/2024	SDB3260122819	24,500.00	0.5674	13,644.69	13,900.96	0.0000	4.5800	50.0000	0.0000	(5.2077)	(0.5792)	0.0000	3	(5.7869)	01/06/2025
600320.SH	12/13/2024	SDB3260122819	5,700.00	0.5674	3,174.48	3,234.10	0.0000	4.5800	50.0000	0.0000	(1.2116)	(0.1348)	0.0000	3	(1.3463)	01/06/2025
600320.SH	12/13/2024	SDB3260122819	104,500.00	0.5674	58,198.77	59,291.84	0.0000	4.5800	50.0000	0.0000	(22.2125)	(2.4705)	0.0000	3	(24.6830)	01/06/2025
600320.SH	12/13/2024	SDB3260122819	10,500.00	0.5674	5,847.72	5,957.55	0.0000	4.5800	50.0000	0.0000	(2.2319)	(0.2482)	0.0000	3	(2.4801)	01/06/2025
600320.SH	12/13/2024	SDB3260122819	6,100.00	0.5674	3,397.25	3,461.05	0.0000	4.5800	50.0000	0.0000	(1.2966)	(0.1442)	0.0000	3	(1.4408)	01/06/2025
600320.SH	12/13/2024	SDB3260122819	700.00	0.5674	389.85	397.17	0.0000	4.5800	50.0000	0.0000	(0.1488)	(0.0165)	0.0000	3	(0.1653)	01/06/2025
600320.SH	12/13/2024	SDB3260122819	64,100.00	0.5674	35,698.96	36,369.44	0.0000	4.5800	50.0000	0.0000	(13.6251)	(1.5154)	0.0000	3	(15.1405)	01/06/2025
600320.SH	12/13/2024	SDB3260122819	14,700.00	0.5674	8,186.81	8,340.57	0.0000	4.5800	50.0000	0.0000	(3.1246)	(0.3475)	0.0000	3	(3.4722)	01/06/2025
600320.SH	12/13/2024	SDB3260122819	600.00	0.5674	334.16	340.43	0.0000	4.5800	50.0000	0.0000	(0.1275)	(0.0142)	0.0000	3	(0.1417)	01/06/2025
600320.SH	12/13/2024	SDB3260122819	3,300.00	0.5674	1,837.86	1,872.37	0.0000	4.5800	50.0000	0.0000	(0.7014)	(0.0780)	0.0000	3	(0.7795)	01/06/2025
600320.SH	12/12/2024	SDB3260122819	500.00	0.5678	280.39	283.88	0.0000	4.5800	50.0000	0.0000	(0.0357)	(0.0039)	0.0000	1	(0.0396)	01/06/2025
600320.SH	12/12/2024	SDB3260122819	800.00	0.5678	448.53	454.22	0.0000	4.5800	50.0000	0.0000	(0.0571)	(0.0063)	0.0000	1	(0.0634)	01/06/2025
600320.SH	12/12/2024	SDB3260122819	200.00	0.5678	113.23	113.55	0.0000	4.5800	50.0000	0.0000	(0.0144)	(0.0016)	0.0000	1	(0.0160)	01/06/2025
600320.SH	12/12/2024	SDB3260122819	1,700.00	0.5678	959.61	965.21	0.0000	4.5800	50.0000	0.0000	(0.1221)	(0.0134)	0.0000	1	(0.1355)	01/06/2025
600320.SH	12/12/2024	SDB3260122819	23,500.00	0.5678	13,087.76	13,342.57	0.0000	4.5800	50.0000	0.0000	(1.6651)	(0.1853)	0.0000	1	(1.8504)	01/06/2025
600320.SH	12/12/2024	SDB3260122819	12,200.00	0.5678	6,794.50	6,926.78	0.0000	4.5800	50.0000	0.0000	(0.8644)	(0.0962)	0.0000	1	(0.9606)	01/06/2025
600320.SH	12/12/2024	SDB3260122819	19,600.00	0.5678	10,915.75	11,128.27	0.0000	4.5800	50.0000	0.0000	(1.3887)	(0.1546)	0.0000	1	(1.5433)	01/06/2025
600320.SH	12/12/2024	SDB3260122819	800.00	0.5678	445.54	454.22	0.0000	4.5800	50.0000	0.0000	(0.0567)	(0.0063)	0.0000	1	(0.0630)	01/06/2025
600320.SH	12/12/2024	SDB3260122819	122,800.00	0.5678	68,390.51	69,722.03	0.0000	4.5800	50.0000	0.0000	(8.7008)	(0.9684)	0.0000	1	(9.6692)	01/06/2025
600320.SH	12/12/2024	SDB3260122819	10,400.00	0.5678	5,792.03	5,904.80	0.0000	4.5800	50.0000	0.0000	(0.7369)	(0.0820)	0.0000	1	(0.8189)	01/06/2025
600320.SH	12/12/2024	SDB3260122819	18,400.00	0.5678	10,247.44	10,446.95	0.0000	4.5800	50.0000	0.0000	(1.3037)	(0.1451)	0.0000	1	(1.4488)	01/06/2025
600320.SH	12/12/2024	SDB3260122819	107,100.00	0.5678	59,646.77	60,808.06	0.0000	4.5800	50.0000	0.0000	(7.5884)	(0.8446)	0.0000	1	(8.4330)	01/06/2025
600320.SH	12/12/2024	SDB3260122819	25,500.00	0.5678	14,201.61	14,478.11	0.0000	4.5800	50.0000	0.0000	(1.8068)	(0.2011)	0.0000	1	(2.0078)	01/06/2025
600320.SH	12/12/2024	SDB3260122819	14,000.00	0.5678	7,796.96	7,948.77	0.0000	4.5800	50.0000	0.0000	(0.9919)	(0.1104)	0.0000	1	(1.1023)	01/06/2025
600320.SH	12/12/2024	SDB3260122819	1,300.00	0.5678	724.00	738.10	0.0000	4.5800	50.0000	0.0000	(0.0921)	(0.0103)	0.0000	1	(0.1024)	01/06/2025
600320.SH	12/12/2024	SDB3260122819	600.00	0.5678	334.16	340.66	0.0000	4.5800	50.0000	0.0000	(0.0425)	(0.0047)	0.0000	1	(0.0472)	01/06/2025
600320.SH	12/12/2024	SDB3260122819	100.00	0.5678	55.69	56.78	0.0000	4.5800	50.0000	0.0000	(0.0071)	(0.0008)	0.0000	1	(0.0079)	01/06/2025
600320.SH	12/12/2024	SDB3260122819	2,500.00	0.5678	1,392.32	1,419.42	0.0000	4.5800	50.0000	0.0000	(0.1771)	(0.0197)	0.0000	1	(0.1968)	01/06/2025
600320.SH	12/12/2024	SDB3260122819	1,400.00	0.5678	779.70	794.88	0.0000	4.5800	50.0000	0.0000	(0.0992)	(0.0110)	0.0000	1	(0.1102)	01/06/2025
600320.SH	12/12/2024	SDB3260122819	27,800.00	0.5678	15,482.54	15,783.98	0.0000	4.5800	50.0000	0.0000	(1.9697)	(0.2192)	0.0000	1	(2.1889)	01/06/2025
600320.SH	12/12/2024	SDB3260122819	63,700.00	0.5678	35,476.19	36,166.89	0.0000	4.5800	50.0000	0.0000	(4.5134)	(0.5023)	0.0000	1	(5.0157)	01/06/2025
600320.SH	12/12/2024	SDB3260122819	2,400.00	0.5678	1,336.62	1,362.65	0.0000	4.5800	50.0000	0.0000	(0.1700)	(0.0189)	0.0000	1	(0.1890)	01/06/2025
600320.SH	12/12/2024	SDB3260122819	8,100.00	0.5678	4,511.10	4,598.93	0.0000	4.5800	50.0000	0.0000	(0.5739)	(0.0639)	0.0000	1	(0.6378)	01/06/2025
600320.SH	12/12/2024	SDB3260122819	100.00	0.5678	55.69	56.78	0.0000	4.5800	50.0000	0.0000	(0.0071)	(0.0008)	0.0000	1	(0.0079)	01/06/2025
600320.SH	12/12/2024	SDB3260122819	200.00	0.5678	111.39	113.55	0.0000	4.5800	50.0000	0.0000	(0.0142)	(0.0016)	0.0000	1	(0.0157)	01/06/2025
600320.SH	12/12/2024	SDB3260122819	1,000.00	0.5678	556.93	567.77	0.0000	4.5800	50.0000	0.0000	(0.0709)	(0.0079)	0.0000	1	(0.0787)	01/06/2025
600320.SH	12/12/2024	SDB3260122819	15,600.00	0.5678	8,688.05	8,857.20	0.0000	4.5800	50.0000	0.0000	(1.1053)	(0.1230)	0.0000	1	(1.2283)	01/06/2025
600320.SH	12/12/2024	SDB3260122819	54,900.00	0.5678	30,575.24	31,170.52	0.0000	4.5800	50.0000	0.0000	(3.8898)	(0.4329)	0.0000	1	(4.3228)	01/06/2025
600320.SH	12/12/2024	SDB3260122819	91,800.00	0.5678	51,125.81	52,121.19	0.0000	4.5800	50.0000	0.0000	(6.5043)	(0.7239)	0.0000	1	(7.2282)	01/06/2025
600320.SH	12/12/2024	SDB3260122819	98,100.00	0.5678	54,634.44	55,698.14	0.0000	4.5800	50.0000	0.0000	(6.9507)	(0.7736)	0.0000	1	(7.7243)	01/06/2025
600320.SH	12/12/2024	SDB3260122819	11,700.00	0.5678	6,516.03	6,642.90	0.0000	4.5800	50.0000	0.0000	(0.8290)	(0.0923)	0.0000	1	(0.9212)	01/06/2025
600320.SH	12/12/2024	SDB3260122819	21,600.00	0.5678	12,029.60	12,263.81	0.0000	4.5800	50.0000	0.0000	(1.5304)	(0.1703)	0.0000	1	(1.7008)	01/06/2025
600320.SH	12/12/2024	SDB3260122819	31,300.00	0.5678	17,431.78	17,771.17	0.0000	4.5800	50.0000	0.0000	(2.2177)	(0.2468)	0.0000	1	(2.4645)	01/06/2025
600320.SH	12/12/2024	SDB3260122819	4,100.00	0.5678	2,283.40	2,327.85	0.0000	4.5800	50.0000	0.0000	(0.2905)	(0.0323)	0.0000	1	(0.3228)	01/06/2025
600320.SH	12/12/2024	SDB3260122819	4,100.00	0.5678	2,283.40	2,327.85	0.0000	4.5800	50.0000	0.0000	(0.2905)	(0.0323)	0.0000	1	(0.3228)	01/06/2025
600320.SH	12/12/2024	SDB3260122819	5,300.00	0.5678	2,951.71	3,009.18	0.0000	4.5800	50.0000	0.0000	(0.3755)	(0.0418)	0.0000	1	(0.4173)	01/06/2025
600320.SH	12/12/2024	SDB3260122819	7,000.00	0.5678	3,898.48	3,974.38	0.0000	4.5800	50.0000	0.0000	(0.4960)	(0.0552)	0.0000	1	(0.5512)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHANGHAI ZHENHUA HEAVY INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600320.SH	12/12/2024	SDB3260122819	21,700.00	0.5678	12,085.29	12,320.59	0.0000	4.5800	50.0000	0.0000	(1.5375)	(0.1711)	0.0000	1	(1.7086)	01/06/2025
600320.SH	12/12/2024	SDB3260122819	23,500.00	0.5678	13,087.76	13,342.57	0.0000	4.5800	50.0000	0.0000	(1.6651)	(0.1853)	0.0000	1	(1.8504)	01/06/2025
600320.SH	12/12/2024	SDB3260122819	22,800.00	0.5678	12,697.91	12,945.13	0.0000	4.5800	50.0000	0.0000	(1.6155)	(0.1798)	0.0000	1	(1.7953)	01/06/2025
600320.SH	12/12/2024	SDB3260122819	117,200.00	0.5678	65,271.73	66,542.53	0.0000	4.5800	50.0000	0.0000	(8.3040)	(0.9242)	0.0000	1	(9.2282)	01/06/2025
600320.SH	12/12/2024	SDB3260122819	19,000.00	0.5678	10,581.59	10,787.61	0.0000	4.5800	50.0000	0.0000	(1.3462)	(0.1498)	0.0000	1	(1.4960)	01/06/2025
600320.SH	12/12/2024	SDB3260122819	12,200.00	0.5678	6,794.50	6,926.78	0.0000	4.5800	50.0000	0.0000	(0.8644)	(0.0962)	0.0000	1	(0.9606)	01/06/2025
600320.SH	12/12/2024	SDB3260122819	65,700.00	0.5678	36,590.04	37,302.42	0.0000	4.5800	50.0000	0.0000	(4.6551)	(0.5181)	0.0000	1	(5.1732)	01/06/2025
600320.SH	12/12/2024	SDB3260122819	24,500.00	0.5678	13,644.69	13,910.34	0.0000	4.5800	50.0000	0.0000	(1.7359)	(0.1932)	0.0000	1	(1.9291)	01/06/2025
600320.SH	12/12/2024	SDB3260122819	5,700.00	0.5678	3,174.48	3,236.28	0.0000	4.5800	50.0000	0.0000	(0.4039)	(0.0449)	0.0000	1	(0.4488)	01/06/2025
600320.SH	12/12/2024	SDB3260122819	104,500.00	0.5678	58,198.77	59,331.86	0.0000	4.5800	50.0000	0.0000	(7.4042)	(0.8241)	0.0000	1	(8.2282)	01/06/2025
600320.SH	12/12/2024	SDB3260122819	10,500.00	0.5678	5,847.72	5,961.57	0.0000	4.5800	50.0000	0.0000	(0.7440)	(0.0828)	0.0000	1	(0.8268)	01/06/2025
600320.SH	12/12/2024	SDB3260122819	6,100.00	0.5678	3,397.25	3,463.39	0.0000	4.5800	50.0000	0.0000	(0.4322)	(0.0481)	0.0000	1	(0.4893)	01/06/2025
600320.SH	12/12/2024	SDB3260122819	700.00	0.5678	389.85	397.44	0.0000	4.5800	50.0000	0.0000	(0.0055)	(0.0055)	0.0000	1	(0.0551)	01/06/2025
600320.SH	12/12/2024	SDB3260122819	64,100.00	0.5678	35,698.96	36,393.99	0.0000	4.5800	50.0000	0.0000	(4.5417)	(0.5055)	0.0000	1	(5.0472)	01/06/2025
600320.SH	12/12/2024	SDB3260122819	14,700.00	0.5678	8,186.81	8,346.20	0.0000	4.5800	50.0000	0.0000	(1.0415)	(0.1159)	0.0000	1	(1.1575)	01/06/2025
600320.SH	12/12/2024	SDB3260122819	600.00	0.5678	334.16	340.66	0.0000	4.5800	50.0000	0.0000	(0.0425)	(0.0047)	0.0000	1	(0.0472)	01/06/2025
600320.SH	12/12/2024	SDB3260122819	3,300.00	0.5678	1,837.86	1,873.64	0.0000	4.5800	50.0000	0.0000	(0.2338)	(0.0260)	0.0000	1	(0.2598)	01/06/2025
600320.SH	12/11/2024	SDB3260122819	500.00	0.5741	280.39	287.06	0.0000	4.5800	50.0000	0.0000	(0.0357)	(0.0040)	0.0000	1	(0.0397)	01/06/2025
600320.SH	12/11/2024	SDB3260122819	800.00	0.5741	448.53	459.30	0.0000	4.5800	50.0000	0.0000	(0.0571)	(0.0064)	0.0000	1	(0.0634)	01/06/2025
600320.SH	12/11/2024	SDB3260122819	200.00	0.5741	113.23	114.82	0.0000	4.5800	50.0000	0.0000	(0.0144)	(0.0016)	0.0000	1	(0.0160)	01/06/2025
600320.SH	12/11/2024	SDB3260122819	1,700.00	0.5741	959.61	976.00	0.0000	4.5800	50.0000	0.0000	(0.1221)	(0.0136)	0.0000	1	(0.1356)	01/06/2025
600320.SH	12/11/2024	SDB3260122819	23,500.00	0.5741	13,087.76	13,491.80	0.0000	4.5800	50.0000	0.0000	(1.6651)	(0.1874)	0.0000	1	(1.8524)	01/06/2025
600320.SH	12/11/2024	SDB3260122819	12,200.00	0.5741	6,794.50	7,004.25	0.0000	4.5800	50.0000	0.0000	(0.8644)	(0.0973)	0.0000	1	(0.9617)	01/06/2025
600320.SH	12/11/2024	SDB3260122819	19,600.00	0.5741	10,915.75	11,252.73	0.0000	4.5800	50.0000	0.0000	(1.3887)	(0.1563)	0.0000	1	(1.5450)	01/06/2025
600320.SH	12/11/2024	SDB3260122819	800.00	0.5741	445.54	459.30	0.0000	4.5800	50.0000	0.0000	(0.0567)	(0.0064)	0.0000	1	(0.0631)	01/06/2025
600320.SH	12/11/2024	SDB3260122819	122,800.00	0.5741	68,390.51	70,501.81	0.0000	4.5800	50.0000	0.0000	(8.7008)	(0.9792)	0.0000	1	(9.6800)	01/06/2025
600320.SH	12/11/2024	SDB3260122819	10,400.00	0.5741	5,792.03	5,970.84	0.0000	4.5800	50.0000	0.0000	(0.7369)	(0.0829)	0.0000	1	(0.8198)	01/06/2025
600320.SH	12/11/2024	SDB3260122819	18,400.00	0.5741	10,247.44	10,563.79	0.0000	4.5800	50.0000	0.0000	(1.3037)	(0.1467)	0.0000	1	(1.4504)	01/06/2025
600320.SH	12/11/2024	SDB3260122819	107,100.00	0.5741	59,646.77	61,488.14	0.0000	4.5800	50.0000	0.0000	(7.5884)	(0.8540)	0.0000	1	(8.4424)	01/06/2025
600320.SH	12/11/2024	SDB3260122819	25,500.00	0.5741	14,201.61	14,640.03	0.0000	4.5800	50.0000	0.0000	(1.8068)	(0.2033)	0.0000	1	(2.0101)	01/06/2025
600320.SH	12/11/2024	SDB3260122819	14,000.00	0.5741	7,796.96	8,037.67	0.0000	4.5800	50.0000	0.0000	(0.9919)	(0.1116)	0.0000	1	(1.1036)	01/06/2025
600320.SH	12/11/2024	SDB3260122819	1,300.00	0.5741	724.00	746.35	0.0000	4.5800	50.0000	0.0000	(0.0921)	(0.0104)	0.0000	1	(0.1025)	01/06/2025
600320.SH	12/11/2024	SDB3260122819	600.00	0.5741	334.16	344.47	0.0000	4.5800	50.0000	0.0000	(0.0425)	(0.0048)	0.0000	1	(0.0473)	01/06/2025
600320.SH	12/11/2024	SDB3260122819	100.00	0.5741	55.69	57.41	0.0000	4.5800	50.0000	0.0000	(0.0071)	(0.0008)	0.0000	1	(0.0079)	01/06/2025
600320.SH	12/11/2024	SDB3260122819	2,500.00	0.5741	1,392.32	1,435.30	0.0000	4.5800	50.0000	0.0000	(0.1771)	(0.0199)	0.0000	1	(0.1971)	01/06/2025
600320.SH	12/11/2024	SDB3260122819	1,400.00	0.5741	779.70	803.77	0.0000	4.5800	50.0000	0.0000	(0.0992)	(0.0112)	0.0000	1	(0.1104)	01/06/2025
600320.SH	12/11/2024	SDB3260122819	27,800.00	0.5741	15,482.54	15,960.51	0.0000	4.5800	50.0000	0.0000	(1.9697)	(0.2217)	0.0000	1	(2.1914)	01/06/2025
600320.SH	12/11/2024	SDB3260122819	63,700.00	0.5741	35,476.19	36,571.38	0.0000	4.5800	50.0000	0.0000	(4.5134)	(0.5079)	0.0000	1	(5.0213)	01/06/2025
600320.SH	12/11/2024	SDB3260122819	2,400.00	0.5741	1,336.62	1,377.89	0.0000	4.5800	50.0000	0.0000	(0.1700)	(0.0191)	0.0000	1	(0.1892)	01/06/2025
600320.SH	12/11/2024	SDB3260122819	8,100.00	0.5741	4,511.10	4,650.36	0.0000	4.5800	50.0000	0.0000	(0.5739)	(0.0646)	0.0000	1	(0.6385)	01/06/2025
600320.SH	12/11/2024	SDB3260122819	100.00	0.5741	55.69	57.41	0.0000	4.5800	50.0000	0.0000	(0.0071)	(0.0008)	0.0000	1	(0.0079)	01/06/2025
600320.SH	12/11/2024	SDB3260122819	200.00	0.5741	111.39	114.82	0.0000	4.5800	50.0000	0.0000	(0.0142)	(0.0016)	0.0000	1	(0.0158)	01/06/2025
600320.SH	12/11/2024	SDB3260122819	1,000.00	0.5741	556.93	574.12	0.0000	4.5800	50.0000	0.0000	(0.0709)	(0.0080)	0.0000	1	(0.0788)	01/06/2025
600320.SH	12/11/2024	SDB3260122819	15,600.00	0.5741	8,688.05	8,956.26	0.0000	4.5800	50.0000	0.0000	(1.1053)	(0.1244)	0.0000	1	(1.2297)	01/06/2025
600320.SH	12/11/2024	SDB3260122819	54,900.00	0.5741	30,575.24	31,519.13	0.0000	4.5800	50.0000	0.0000	(3.8898)	(0.4378)	0.0000	1	(4.3276)	01/06/2025
600320.SH	12/11/2024	SDB3260122819	91,800.00	0.5741	51,125.81	52,704.12	0.0000	4.5800	50.0000	0.0000	(6.5043)	(0.7320)	0.0000	1	(7.2363)	01/06/2025
600320.SH	12/11/2024	SDB3260122819	98,100.00	0.5741	54,634.44	56,321.07	0.0000	4.5800	50.0000	0.0000	(6.9507)	(0.7822)	0.0000	1	(7.7330)	01/06/2025
600320.SH	12/11/2024	SDB3260122819	11,700.00	0.5741	6,516.03	6,717.19	0.0000	4.5800	50.0000	0.0000	(0.8290)	(0.0933)	0.0000	1	(0.9223)	01/06/2025
600320.SH	12/11/2024	SDB3260122819	21,600.00	0.5741	12,029.60	12,400.97	0.0000	4.5800	50.0000	0.0000	(1.5304)	(0.1722)	0.0000	1	(1.7027)	01/06/2025
600320.SH	12/11/2024	SDB3260122819	31,300.00	0.5741	17,431.78	17,969.92	0.0000	4.5800	50.0000	0.0000	(2.2177)	(0.2496)	0.0000	1	(2.4673)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHANGHAI ZHENHUA HEAVY INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600320.SH	12/11/2024	SDB3260122819	4,100.00	0.5741	2,283.40	2,353.89	0.0000	4.5800	50.0000	0.0000	(0.2905)	(0.0327)	0.0000	1	(0.3232)	01/06/2025
600320.SH	12/11/2024	SDB3260122819	4,100.00	0.5741	2,283.40	2,353.89	0.0000	4.5800	50.0000	0.0000	(0.2905)	(0.0327)	0.0000	1	(0.3232)	01/06/2025
600320.SH	12/11/2024	SDB3260122819	14,000.00	0.5741	7,796.96	8,037.67	0.0000	4.5800	50.0000	0.0000	(0.9919)	(0.1116)	0.0000	1	(1.1036)	01/06/2025
600320.SH	12/11/2024	SDB3260122819	7,000.00	0.5741	3,898.48	4,018.83	0.0000	4.5800	50.0000	0.0000	(0.4960)	(0.0558)	0.0000	1	(0.5518)	01/06/2025
600320.SH	12/11/2024	SDB3260122819	21,700.00	0.5741	12,085.29	12,458.38	0.0000	4.5800	50.0000	0.0000	(1.5375)	(0.1730)	0.0000	1	(1.7106)	01/06/2025
600320.SH	12/11/2024	SDB3260122819	23,500.00	0.5741	13,087.76	13,491.80	0.0000	4.5800	50.0000	0.0000	(1.6651)	(0.1874)	0.0000	1	(1.8524)	01/06/2025
600320.SH	12/11/2024	SDB3260122819	22,800.00	0.5741	12,697.91	13,089.91	0.0000	4.5800	50.0000	0.0000	(1.6155)	(0.1818)	0.0000	1	(1.7973)	01/06/2025
600320.SH	12/11/2024	SDB3260122819	117,200.00	0.5741	65,271.73	67,286.75	0.0000	4.5800	50.0000	0.0000	(8.3040)	(0.9345)	0.0000	1	(9.2386)	01/06/2025
600320.SH	12/11/2024	SDB3260122819	19,000.00	0.5741	10,581.59	10,908.26	0.0000	4.5800	50.0000	0.0000	(1.3462)	(0.1515)	0.0000	1	(1.4977)	01/06/2025
600320.SH	12/11/2024	SDB3260122819	12,200.00	0.5741	6,794.50	7,004.25	0.0000	4.5800	50.0000	0.0000	(0.8644)	(0.0973)	0.0000	1	(0.9617)	01/06/2025
600320.SH	12/11/2024	SDB3260122819	65,700.00	0.5741	36,590.04	37,719.62	0.0000	4.5800	50.0000	0.0000	(4.6551)	(0.5239)	0.0000	1	(5.1789)	01/06/2025
600320.SH	12/11/2024	SDB3260122819	24,500.00	0.5741	13,644.69	14,065.92	0.0000	4.5800	50.0000	0.0000	(1.7359)	(0.1954)	0.0000	1	(1.9313)	01/06/2025
600320.SH	12/11/2024	SDB3260122819	5,700.00	0.5741	3,174.48	3,272.48	0.0000	4.5800	50.0000	0.0000	(0.4039)	(0.0455)	0.0000	1	(0.4493)	01/06/2025
600320.SH	12/11/2024	SDB3260122819	104,500.00	0.5741	58,198.77	59,995.44	0.0000	4.5800	50.0000	0.0000	(7.4042)	(0.8333)	0.0000	1	(8.2374)	01/06/2025
600320.SH	12/11/2024	SDB3260122819	10,500.00	0.5741	5,847.72	6,028.25	0.0000	4.5800	50.0000	0.0000	(0.7440)	(0.0837)	0.0000	1	(0.8277)	01/06/2025
600320.SH	12/11/2024	SDB3260122819	6,100.00	0.5741	3,397.25	3,502.13	0.0000	4.5800	50.0000	0.0000	(0.4322)	(0.0486)	0.0000	1	(0.4808)	01/06/2025
600320.SH	12/11/2024	SDB3260122819	700.00	0.5741	389.85	401.88	0.0000	4.5800	50.0000	0.0000	(0.0496)	(0.0056)	0.0000	1	(0.0552)	01/06/2025
600320.SH	12/11/2024	SDB3260122819	64,100.00	0.5741	35,698.96	36,801.03	0.0000	4.5800	50.0000	0.0000	(4.5417)	(0.5111)	0.0000	1	(5.0528)	01/06/2025
600320.SH	12/11/2024	SDB3260122819	14,700.00	0.5741	8,186.81	8,439.55	0.0000	4.5800	50.0000	0.0000	(1.0415)	(0.1172)	0.0000	1	(1.1588)	01/06/2025
600320.SH	12/11/2024	SDB3260122819	600.00	0.5741	334.16	344.47	0.0000	4.5800	50.0000	0.0000	(0.0425)	(0.0048)	0.0000	1	(0.0473)	01/06/2025
600320.SH	12/11/2024	SDB3260122819	3,300.00	0.5741	1,837.86	1,894.59	0.0000	4.5800	50.0000	0.0000	(0.2338)	(0.0263)	0.0000	1	(0.2601)	01/06/2025
600320.SH	12/10/2024	SDB3260122819	500.00	0.5608	280.39	280.39	0.0000	4.5800	50.0000	0.0000	(0.0357)	(0.0039)	0.0000	1	(0.0396)	01/06/2025
600320.SH	12/10/2024	SDB3260122819	800.00	0.5608	448.53	448.62	0.0000	4.5800	50.0000	0.0000	(0.0571)	(0.0062)	0.0000	1	(0.0633)	01/06/2025
600320.SH	12/10/2024	SDB3260122819	200.00	0.5608	113.23	112.16	0.0000	4.5800	50.0000	0.0000	(0.0144)	(0.0016)	0.0000	1	(0.0160)	01/06/2025
600320.SH	12/10/2024	SDB3260122819	1,700.00	0.5608	959.61	953.32	0.0000	4.5800	50.0000	0.0000	(0.1221)	(0.0132)	0.0000	1	(0.1353)	01/06/2025
600320.SH	12/10/2024	SDB3260122819	23,500.00	0.5608	13,087.76	13,178.28	0.0000	4.5800	50.0000	0.0000	(1.6651)	(0.1830)	0.0000	1	(1.8481)	01/06/2025
600320.SH	12/10/2024	SDB3260122819	12,200.00	0.5608	6,794.50	6,841.49	0.0000	4.5800	50.0000	0.0000	(0.8644)	(0.0950)	0.0000	1	(0.9594)	01/06/2025
600320.SH	12/10/2024	SDB3260122819	19,600.00	0.5608	10,915.75	10,991.25	0.0000	4.5800	50.0000	0.0000	(1.3887)	(0.1527)	0.0000	1	(1.5414)	01/06/2025
600320.SH	12/10/2024	SDB3260122819	800.00	0.5608	445.54	448.62	0.0000	4.5800	50.0000	0.0000	(0.0567)	(0.0062)	0.0000	1	(0.0629)	01/06/2025
600320.SH	12/10/2024	SDB3260122819	122,800.00	0.5608	68,390.51	68,863.54	0.0000	4.5800	50.0000	0.0000	(8.7008)	(0.9564)	0.0000	1	(9.6572)	01/06/2025
600320.SH	12/10/2024	SDB3260122819	10,400.00	0.5608	5,792.03	5,832.09	0.0000	4.5800	50.0000	0.0000	(0.7369)	(0.0810)	0.0000	1	(0.8179)	01/06/2025
600320.SH	12/10/2024	SDB3260122819	18,400.00	0.5608	10,247.44	10,318.32	0.0000	4.5800	50.0000	0.0000	(1.3037)	(0.1433)	0.0000	1	(1.4470)	01/06/2025
600320.SH	12/10/2024	SDB3260122819	107,100.00	0.5608	59,646.77	60,059.32	0.0000	4.5800	50.0000	0.0000	(7.5884)	(0.8342)	0.0000	1	(8.4226)	01/06/2025
600320.SH	12/10/2024	SDB3260122819	25,500.00	0.5608	14,201.61	14,299.84	0.0000	4.5800	50.0000	0.0000	(1.8068)	(0.1986)	0.0000	1	(2.0054)	01/06/2025
600320.SH	12/10/2024	SDB3260122819	14,000.00	0.5608	7,796.96	7,850.89	0.0000	4.5800	50.0000	0.0000	(0.9919)	(0.1090)	0.0000	1	(1.1010)	01/06/2025
600320.SH	12/10/2024	SDB3260122819	1,300.00	0.5608	724.00	729.01	0.0000	4.5800	50.0000	0.0000	(0.0921)	(0.0101)	0.0000	1	(0.1022)	01/06/2025
600320.SH	12/10/2024	SDB3260122819	600.00	0.5608	334.16	336.47	0.0000	4.5800	50.0000	0.0000	(0.0425)	(0.0047)	0.0000	1	(0.0472)	01/06/2025
600320.SH	12/10/2024	SDB3260122819	100.00	0.5608	55.69	56.08	0.0000	4.5800	50.0000	0.0000	(0.0071)	(0.0008)	0.0000	1	(0.0079)	01/06/2025
600320.SH	12/10/2024	SDB3260122819	2,500.00	0.5608	1,392.32	1,401.94	0.0000	4.5800	50.0000	0.0000	(0.1771)	(0.0195)	0.0000	1	(0.1966)	01/06/2025
600320.SH	12/10/2024	SDB3260122819	1,400.00	0.5608	779.70	785.09	0.0000	4.5800	50.0000	0.0000	(0.0992)	(0.0109)	0.0000	1	(0.1101)	01/06/2025
600320.SH	12/10/2024	SDB3260122819	27,800.00	0.5608	15,482.54	15,589.63	0.0000	4.5800	50.0000	0.0000	(1.9697)	(0.2165)	0.0000	1	(2.1862)	01/06/2025
600320.SH	12/10/2024	SDB3260122819	63,700.00	0.5608	35,476.19	35,721.56	0.0000	4.5800	50.0000	0.0000	(4.5134)	(0.4961)	0.0000	1	(5.0095)	01/06/2025
600320.SH	12/10/2024	SDB3260122819	2,400.00	0.5608	1,336.62	1,345.87	0.0000	4.5800	50.0000	0.0000	(0.1700)	(0.0187)	0.0000	1	(0.1887)	01/06/2025
600320.SH	12/10/2024	SDB3260122819	8,100.00	0.5608	4,511.10	4,542.30	0.0000	4.5800	50.0000	0.0000	(0.5739)	(0.0631)	0.0000	1	(0.6370)	01/06/2025
600320.SH	12/10/2024	SDB3260122819	100.00	0.5608	55.69	56.08	0.0000	4.5800	50.0000	0.0000	(0.0071)	(0.0008)	0.0000	1	(0.0079)	01/06/2025
600320.SH	12/10/2024	SDB3260122819	200.00	0.5608	111.39	112.16	0.0000	4.5800	50.0000	0.0000	(0.0142)	(0.0016)	0.0000	1	(0.0157)	01/06/2025
600320.SH	12/10/2024	SDB3260122819	1,000.00	0.5608	556.93	560.78	0.0000	4.5800	50.0000	0.0000	(0.0709)	(0.0078)	0.0000	1	(0.0786)	01/06/2025
600320.SH	12/10/2024	SDB3260122819	15,800.00	0.5608	8,688.05	8,748.14	0.0000	4.5800	50.0000	0.0000	(1.1053)	(0.1215)	0.0000	1	(1.2268)	01/06/2025
600320.SH	12/10/2024	SDB3260122819	54,900.00	0.5608	30,575.24	30,786.71	0.0000	4.5800	50.0000	0.0000	(3.8898)	(0.4276)	0.0000	1	(4.3174)	01/06/2025
600320.SH	12/10/2024	SDB3260122819	91,800.00	0.5608	51,125.81	51,479.42	0.0000	4.5800	50.0000	0.0000	(6.5043)	(0.7150)	0.0000	1	(7.2193)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHANGHAI ZHENHUA HEAVY INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600320.SH	12/10/2024	SDB3260122819	98,100.00	0.5608	54,634.44	55,012.32	0.0000	4.5800	50.0000	0.0000	(6.9507)	(0.7641)	0.0000	1	(7.7148)	01/06/2025
600320.SH	12/10/2024	SDB3260122819	11,700.00	0.5608	6,516.03	6,561.10	0.0000	4.5800	50.0000	0.0000	(0.8290)	(0.0911)	0.0000	1	(0.9201)	01/06/2025
600320.SH	12/10/2024	SDB3260122819	21,600.00	0.5608	12,029.60	12,112.80	0.0000	4.5800	50.0000	0.0000	(1.5304)	(0.1682)	0.0000	1	(1.6987)	01/06/2025
600320.SH	12/10/2024	SDB3260122819	31,300.00	0.5608	17,431.78	17,552.35	0.0000	4.5800	50.0000	0.0000	(2.2177)	(0.2438)	0.0000	1	(2.4615)	01/06/2025
600320.SH	12/10/2024	SDB3260122819	4,100.00	0.5608	2,283.40	2,299.19	0.0000	4.5800	50.0000	0.0000	(0.2905)	(0.0319)	0.0000	1	(0.3224)	01/06/2025
600320.SH	12/10/2024	SDB3260122819	4,100.00	0.5608	2,283.40	2,299.19	0.0000	4.5800	50.0000	0.0000	(0.2905)	(0.0319)	0.0000	1	(0.3224)	01/06/2025
600320.SH	12/10/2024	SDB3260122819	14,000.00	0.5608	7,796.96	7,850.89	0.0000	4.5800	50.0000	0.0000	(0.9919)	(0.1090)	0.0000	1	(1.1010)	01/06/2025
600320.SH	12/10/2024	SDB3260122819	7,000.00	0.5608	3,898.48	3,925.45	0.0000	4.5800	50.0000	0.0000	(0.4960)	(0.0545)	0.0000	1	(0.5505)	01/06/2025
600320.SH	12/10/2024	SDB3260122819	21,700.00	0.5608	12,085.29	12,168.88	0.0000	4.5800	50.0000	0.0000	(1.5375)	(0.1690)	0.0000	1	(1.7065)	01/06/2025
600320.SH	12/10/2024	SDB3260122819	23,500.00	0.5608	13,087.76	13,178.28	0.0000	4.5800	50.0000	0.0000	(1.6651)	(0.1830)	0.0000	1	(1.8481)	01/06/2025
600320.SH	12/10/2024	SDB3260122819	22,800.00	0.5608	12,697.91	12,785.74	0.0000	4.5800	50.0000	0.0000	(1.6155)	(0.1776)	0.0000	1	(1.7930)	01/06/2025
600320.SH	12/10/2024	SDB3260122819	117,200.00	0.5608	65,271.73	65,723.18	0.0000	4.5800	50.0000	0.0000	(8.3040)	(0.9128)	0.0000	1	(9.2168)	01/06/2025
600320.SH	12/10/2024	SDB3260122819	19,000.00	0.5608	10,581.59	10,654.78	0.0000	4.5800	50.0000	0.0000	(1.3462)	(0.1480)	0.0000	1	(1.4942)	01/06/2025
600320.SH	12/10/2024	SDB3260122819	12,200.00	0.5608	6,794.50	6,841.49	0.0000	4.5800	50.0000	0.0000	(0.8644)	(0.0950)	0.0000	1	(0.9594)	01/06/2025
600320.SH	12/10/2024	SDB3260122819	65,700.00	0.5608	36,590.04	36,843.11	0.0000	4.5800	50.0000	0.0000	(4.6551)	(0.5117)	0.0000	1	(5.1668)	01/06/2025
600320.SH	12/10/2024	SDB3260122819	24,500.00	0.5608	13,644.69	13,739.06	0.0000	4.5800	50.0000	0.0000	(1.7359)	(0.1908)	0.0000	1	(1.9267)	01/06/2025
600320.SH	12/10/2024	SDB3260122819	5,700.00	0.5608	3,174.48	3,196.43	0.0000	4.5800	50.0000	0.0000	(0.4039)	(0.0444)	0.0000	1	(0.4483)	01/06/2025
600320.SH	12/10/2024	SDB3260122819	104,500.00	0.5608	58,198.77	58,601.30	0.0000	4.5800	50.0000	0.0000	(7.4042)	(0.8139)	0.0000	1	(8.2181)	01/06/2025
600320.SH	12/10/2024	SDB3260122819	10,500.00	0.5608	5,847.72	5,888.17	0.0000	4.5800	50.0000	0.0000	(0.7440)	(0.0818)	0.0000	1	(0.8257)	01/06/2025
600320.SH	12/10/2024	SDB3260122819	6,100.00	0.5608	3,397.25	3,420.75	0.0000	4.5800	50.0000	0.0000	(0.4322)	(0.0475)	0.0000	1	(0.4797)	01/06/2025
600320.SH	12/10/2024	SDB3260122819	700.00	0.5608	389.85	392.54	0.0000	4.5800	50.0000	0.0000	(0.0496)	(0.0055)	0.0000	1	(0.0500)	01/06/2025
600320.SH	12/10/2024	SDB3260122819	64,100.00	0.5608	35,698.96	35,945.87	0.0000	4.5800	50.0000	0.0000	(4.5417)	(0.4992)	0.0000	1	(5.0409)	01/06/2025
600320.SH	12/10/2024	SDB3260122819	14,700.00	0.5608	8,186.81	8,243.44	0.0000	4.5800	50.0000	0.0000	(1.0415)	(0.1145)	0.0000	1	(1.1560)	01/06/2025
600320.SH	12/10/2024	SDB3260122819	600.00	0.5608	334.16	336.47	0.0000	4.5800	50.0000	0.0000	(0.0425)	(0.0047)	0.0000	1	(0.0472)	01/06/2025
600320.SH	12/10/2024	SDB3260122819	3,300.00	0.5608	1,837.86	1,850.57	0.0000	4.5800	50.0000	0.0000	(0.2338)	(0.0257)	0.0000	1	(0.2595)	01/06/2025
600320.SH	12/09/2024	SDB3260122819	200.00	0.5628	113.23	112.56	0.0000	4.5800	50.0000	0.0000	(0.0144)	(0.0016)	0.0000	1	(0.0160)	01/06/2025
600320.SH	12/09/2024	SDB3260122819	1,700.00	0.5628	959.61	956.76	0.0000	4.5800	50.0000	0.0000	(0.1221)	(0.0133)	0.0000	1	(0.1354)	01/06/2025
600320.SH	12/09/2024	SDB3260122819	23,500.00	0.5628	13,087.76	13,225.80	0.0000	4.5800	50.0000	0.0000	(1.6651)	(0.1837)	0.0000	1	(1.8487)	01/06/2025
600320.SH	12/09/2024	SDB3260122819	12,200.00	0.5628	6,794.50	6,866.16	0.0000	4.5800	50.0000	0.0000	(0.8644)	(0.0954)	0.0000	1	(0.9598)	01/06/2025
600320.SH	12/09/2024	SDB3260122819	19,600.00	0.5628	10,915.75	11,030.88	0.0000	4.5800	50.0000	0.0000	(1.3887)	(0.1532)	0.0000	1	(1.5419)	01/06/2025
600320.SH	12/09/2024	SDB3260122819	800.00	0.5628	445.54	450.24	0.0000	4.5800	50.0000	0.0000	(0.0567)	(0.0063)	0.0000	1	(0.0629)	01/06/2025
600320.SH	12/09/2024	SDB3260122819	122,800.00	0.5628	68,390.51	69,111.84	0.0000	4.5800	50.0000	0.0000	(8.7008)	(0.9599)	0.0000	1	(9.6607)	01/06/2025
600320.SH	12/09/2024	SDB3260122819	10,400.00	0.5628	5,792.03	5,853.12	0.0000	4.5800	50.0000	0.0000	(0.7369)	(0.0813)	0.0000	1	(0.8182)	01/06/2025
600320.SH	12/09/2024	SDB3260122819	18,400.00	0.5628	10,247.44	10,355.52	0.0000	4.5800	50.0000	0.0000	(1.3037)	(0.1438)	0.0000	1	(1.4475)	01/06/2025
600320.SH	12/09/2024	SDB3260122819	107,100.00	0.5628	59,646.77	60,275.88	0.0000	4.5800	50.0000	0.0000	(7.5884)	(0.8372)	0.0000	1	(8.4256)	01/06/2025
600320.SH	12/09/2024	SDB3260122819	25,500.00	0.5628	14,201.61	14,351.40	0.0000	4.5800	50.0000	0.0000	(1.8068)	(0.1993)	0.0000	1	(2.0061)	01/06/2025
600320.SH	12/09/2024	SDB3260122819	14,000.00	0.5628	7,796.96	7,879.20	0.0000	4.5800	50.0000	0.0000	(0.9919)	(0.1094)	0.0000	1	(1.1014)	01/06/2025
600320.SH	12/09/2024	SDB3260122819	1,300.00	0.5628	724.00	731.64	0.0000	4.5800	50.0000	0.0000	(0.0921)	(0.0102)	0.0000	1	(0.1023)	01/06/2025
600320.SH	12/09/2024	SDB3260122819	600.00	0.5628	334.16	337.68	0.0000	4.5800	50.0000	0.0000	(0.0425)	(0.0047)	0.0000	1	(0.0472)	01/06/2025
600320.SH	12/09/2024	SDB3260122819	100.00	0.5628	55.69	56.28	0.0000	4.5800	50.0000	0.0000	(0.0071)	(0.0008)	0.0000	1	(0.0079)	01/06/2025
600320.SH	12/09/2024	SDB3260122819	2,500.00	0.5628	1,392.32	1,407.00	0.0000	4.5800	50.0000	0.0000	(0.1771)	(0.0195)	0.0000	1	(0.1967)	01/06/2025
600320.SH	12/09/2024	SDB3260122819	1,400.00	0.5628	779.70	787.92	0.0000	4.5800	50.0000	0.0000	(0.0992)	(0.0109)	0.0000	1	(0.1101)	01/06/2025
600320.SH	12/09/2024	SDB3260122819	27,800.00	0.5628	15,482.54	15,645.84	0.0000	4.5800	50.0000	0.0000	(1.9697)	(0.2173)	0.0000	1	(2.1870)	01/06/2025
600320.SH	12/09/2024	SDB3260122819	63,700.00	0.5628	35,476.19	35,850.36	0.0000	4.5800	50.0000	0.0000	(4.5134)	(0.4979)	0.0000	1	(5.0113)	01/06/2025
600320.SH	12/09/2024	SDB3260122819	2,400.00	0.5628	1,336.62	1,350.72	0.0000	4.5800	50.0000	0.0000	(0.1700)	(0.0188)	0.0000	1	(0.1888)	01/06/2025
600320.SH	12/09/2024	SDB3260122819	8,100.00	0.5628	4,511.10	4,558.68	0.0000	4.5800	50.0000	0.0000	(0.5739)	(0.0633)	0.0000	1	(0.6372)	01/06/2025
600320.SH	12/09/2024	SDB3260122819	100.00	0.5628	55.69	56.28	0.0000	4.5800	50.0000	0.0000	(0.0071)	(0.0008)	0.0000	1	(0.0079)	01/06/2025
600320.SH	12/09/2024	SDB3260122819	200.00	0.5628	111.39	112.56	0.0000	4.5800	50.0000	0.0000	(0.0142)	(0.0016)	0.0000	1	(0.0157)	01/06/2025
600320.SH	12/09/2024	SDB3260122819	1,000.00	0.5628	556.93	562.80	0.0000	4.5800	50.0000	0.0000	(0.0709)	(0.0078)	0.0000	1	(0.0787)	01/06/2025
600320.SH	12/09/2024	SDB3260122819	15,600.00	0.5628	8,688.05	8,779.68	0.0000	4.5800	50.0000	0.0000	(1.1053)	(0.1219)	0.0000	1	(1.2273)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHANGHAI ZHENHUA HEAVY INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600320.SH	12/09/2024	SDB3260122819	54,900.00	0.5628	30,575.24	30,897.72	0.0000	4.5800	50.0000	0.0000	(3.8898)	(0.4291)	0.0000	1	(4.3190)	01/06/2025
600320.SH	12/09/2024	SDB3260122819	91,800.00	0.5628	51,125.81	51,665.04	0.0000	4.5800	50.0000	0.0000	(6.5043)	(0.7176)	0.0000	1	(7.2219)	01/06/2025
600320.SH	12/09/2024	SDB3260122819	98,100.00	0.5628	54,634.44	55,210.68	0.0000	4.5800	50.0000	0.0000	(6.9507)	(0.7668)	0.0000	1	(7.7175)	01/06/2025
600320.SH	12/09/2024	SDB3260122819	11,700.00	0.5628	6,516.03	6,584.76	0.0000	4.5800	50.0000	0.0000	(0.8290)	(0.0915)	0.0000	1	(0.9204)	01/06/2025
600320.SH	12/09/2024	SDB3260122819	21,600.00	0.5628	12,029.60	12,156.48	0.0000	4.5800	50.0000	0.0000	(1.5304)	(0.1688)	0.0000	1	(1.6993)	01/06/2025
600320.SH	12/09/2024	SDB3260122819	31,300.00	0.5628	17,431.78	17,615.64	0.0000	4.5800	50.0000	0.0000	(2.2177)	(0.2447)	0.0000	1	(2.4624)	01/06/2025
600320.SH	12/09/2024	SDB3260122819	4,100.00	0.5628	2,283.40	2,307.48	0.0000	4.5800	50.0000	0.0000	(0.2905)	(0.0320)	0.0000	1	(0.3225)	01/06/2025
600320.SH	12/09/2024	SDB3260122819	4,100.00	0.5628	2,283.40	2,307.48	0.0000	4.5800	50.0000	0.0000	(0.2905)	(0.0320)	0.0000	1	(0.3225)	01/06/2025
600320.SH	12/09/2024	SDB3260122819	14,000.00	0.5628	7,796.96	7,879.20	0.0000	4.5800	50.0000	0.0000	(0.9919)	(0.1094)	0.0000	1	(1.1014)	01/06/2025
600320.SH	12/09/2024	SDB3260122819	7,000.00	0.5628	3,898.48	3,939.60	0.0000	4.5800	50.0000	0.0000	(0.4960)	(0.0547)	0.0000	1	(0.5507)	01/06/2025
600320.SH	12/09/2024	SDB3260122819	21,700.00	0.5628	12,085.29	12,212.76	0.0000	4.5800	50.0000	0.0000	(1.5375)	(0.1696)	0.0000	1	(1.7071)	01/06/2025
600320.SH	12/09/2024	SDB3260122819	23,500.00	0.5628	13,087.76	13,225.80	0.0000	4.5800	50.0000	0.0000	(1.6651)	(0.1837)	0.0000	1	(1.8487)	01/06/2025
600320.SH	12/09/2024	SDB3260122819	22,800.00	0.5628	12,697.91	12,831.84	0.0000	4.5800	50.0000	0.0000	(1.6155)	(0.1782)	0.0000	1	(1.7937)	01/06/2025
600320.SH	12/09/2024	SDB3260122819	117,200.00	0.5628	65,271.73	65,960.16	0.0000	4.5800	50.0000	0.0000	(8.3040)	(0.9161)	0.0000	1	(9.2201)	01/06/2025
600320.SH	12/09/2024	SDB3260122819	19,000.00	0.5628	10,581.59	10,693.20	0.0000	4.5800	50.0000	0.0000	(1.3462)	(0.1485)	0.0000	1	(1.4947)	01/06/2025
600320.SH	12/09/2024	SDB3260122819	12,200.00	0.5628	6,794.50	6,866.16	0.0000	4.5800	50.0000	0.0000	(0.8644)	(0.0954)	0.0000	1	(0.9598)	01/06/2025
600320.SH	12/09/2024	SDB3260122819	65,700.00	0.5628	36,590.04	36,975.96	0.0000	4.5800	50.0000	0.0000	(4.6551)	(0.5136)	0.0000	1	(5.1686)	01/06/2025
600320.SH	12/09/2024	SDB3260122819	24,500.00	0.5628	13,644.69	13,788.60	0.0000	4.5800	50.0000	0.0000	(1.7359)	(0.1915)	0.0000	1	(1.9274)	01/06/2025
600320.SH	12/09/2024	SDB3260122819	5,700.00	0.5628	3,174.48	3,207.96	0.0000	4.5800	50.0000	0.0000	(0.4039)	(0.0446)	0.0000	1	(0.4484)	01/06/2025
600320.SH	12/09/2024	SDB3260122819	104,500.00	0.5628	58,198.77	58,812.60	0.0000	4.5800	50.0000	0.0000	(7.4042)	(0.8168)	0.0000	1	(8.2210)	01/06/2025
600320.SH	12/09/2024	SDB3260122819	10,500.00	0.5628	5,847.72	5,909.40	0.0000	4.5800	50.0000	0.0000	(0.7440)	(0.0821)	0.0000	1	(0.8260)	01/06/2025
600320.SH	12/09/2024	SDB3260122819	6,100.00	0.5628	3,397.25	3,433.08	0.0000	4.5800	50.0000	0.0000	(0.4322)	(0.0477)	0.0000	1	(0.4799)	01/06/2025
600320.SH	12/09/2024	SDB3260122819	700.00	0.5628	389.85	393.96	0.0000	4.5800	50.0000	0.0000	(0.0496)	(0.0055)	0.0000	1	(0.0551)	01/06/2025
600320.SH	12/09/2024	SDB3260122819	64,100.00	0.5628	35,698.96	36,075.48	0.0000	4.5800	50.0000	0.0000	(4.5417)	(0.5010)	0.0000	1	(5.0427)	01/06/2025
600320.SH	12/09/2024	SDB3260122819	14,700.00	0.5628	8,186.81	8,273.16	0.0000	4.5800	50.0000	0.0000	(1.0415)	(0.1149)	0.0000	1	(1.1564)	01/06/2025
600320.SH	12/09/2024	SDB3260122819	600.00	0.5628	334.16	337.68	0.0000	4.5800	50.0000	0.0000	(0.0425)	(0.0047)	0.0000	1	(0.0472)	01/06/2025
600320.SH	12/09/2024	SDB3260122819	3,300.00	0.5628	1,837.86	1,857.24	0.0000	4.5800	50.0000	0.0000	(0.2338)	(0.0258)	0.0000	1	(0.2596)	01/06/2025
600320.SH	12/06/2024	SDB3260122819	23,500.00	0.5631	13,087.76	13,231.72	0.0000	4.5800	50.0000	0.0000	(4.9952)	(0.5513)	0.0000	3	(5.5465)	01/06/2025
600320.SH	12/06/2024	SDB3260122819	12,200.00	0.5631	6,794.50	6,869.23	0.0000	4.5800	50.0000	0.0000	(2.5932)	(0.2862)	0.0000	3	(2.8795)	01/06/2025
600320.SH	12/06/2024	SDB3260122819	19,600.00	0.5631	10,915.75	11,035.82	0.0000	4.5800	50.0000	0.0000	(4.1662)	(0.4598)	0.0000	3	(4.6260)	01/06/2025
600320.SH	12/06/2024	SDB3260122819	800.00	0.5631	445.54	450.44	0.0000	4.5800	50.0000	0.0000	(0.1700)	(0.0188)	0.0000	3	(0.1888)	01/06/2025
600320.SH	12/06/2024	SDB3260122819	122,800.00	0.5631	68,390.51	69,142.79	0.0000	4.5800	50.0000	0.0000	(26.1024)	(2.8809)	0.0000	3	(28.9833)	01/06/2025
600320.SH	12/06/2024	SDB3260122819	10,400.00	0.5631	5,792.03	5,855.74	0.0000	4.5800	50.0000	0.0000	(2.2106)	(0.2440)	0.0000	3	(2.4546)	01/06/2025
600320.SH	12/06/2024	SDB3260122819	18,400.00	0.5631	10,247.44	10,360.16	0.0000	4.5800	50.0000	0.0000	(3.9111)	(0.4317)	0.0000	3	(4.3428)	01/06/2025
600320.SH	12/06/2024	SDB3260122819	107,100.00	0.5631	59,646.77	60,302.87	0.0000	4.5800	50.0000	0.0000	(22.7652)	(2.5126)	0.0000	3	(25.2778)	01/06/2025
600320.SH	12/06/2024	SDB3260122819	25,500.00	0.5631	14,201.61	14,357.83	0.0000	4.5800	50.0000	0.0000	(5.4203)	(0.5982)	0.0000	3	(6.0185)	01/06/2025
600320.SH	12/06/2024	SDB3260122819	14,000.00	0.5631	7,796.96	7,882.73	0.0000	4.5800	50.0000	0.0000	(2.9758)	(0.3284)	0.0000	3	(3.3043)	01/06/2025
600320.SH	12/06/2024	SDB3260122819	1,300.00	0.5631	724.00	731.97	0.0000	4.5800	50.0000	0.0000	(0.2763)	(0.0305)	0.0000	3	(0.3068)	01/06/2025
600320.SH	12/06/2024	SDB3260122819	600.00	0.5631	334.16	337.83	0.0000	4.5800	50.0000	0.0000	(0.1275)	(0.0141)	0.0000	3	(0.1416)	01/06/2025
600320.SH	12/06/2024	SDB3260122819	100.00	0.5631	55.69	56.31	0.0000	4.5800	50.0000	0.0000	(0.0213)	(0.0023)	0.0000	3	(0.0236)	01/06/2025
600320.SH	12/06/2024	SDB3260122819	2,500.00	0.5631	1,392.32	1,407.63	0.0000	4.5800	50.0000	0.0000	(0.5314)	(0.0587)	0.0000	3	(0.5901)	01/06/2025
600320.SH	12/06/2024	SDB3260122819	1,400.00	0.5631	779.70	788.27	0.0000	4.5800	50.0000	0.0000	(0.2976)	(0.0328)	0.0000	3	(0.3304)	01/06/2025
600320.SH	12/06/2024	SDB3260122819	27,800.00	0.5631	15,482.54	15,652.85	0.0000	4.5800	50.0000	0.0000	(5.9092)	(0.6522)	0.0000	3	(6.5614)	01/06/2025
600320.SH	12/06/2024	SDB3260122819	63,700.00	0.5631	35,476.19	35,866.41	0.0000	4.5800	50.0000	0.0000	(13.5401)	(1.4944)	0.0000	3	(15.0345)	01/06/2025
600320.SH	12/06/2024	SDB3260122819	2,400.00	0.5631	1,336.62	1,351.32	0.0000	4.5800	50.0000	0.0000	(0.5101)	(0.0563)	0.0000	3	(0.5664)	01/06/2025
600320.SH	12/06/2024	SDB3260122819	8,100.00	0.5631	4,511.10	4,560.72	0.0000	4.5800	50.0000	0.0000	(1.7217)	(0.1900)	0.0000	3	(1.9118)	01/06/2025
600320.SH	12/06/2024	SDB3260122819	100.00	0.5631	55.69	56.31	0.0000	4.5800	50.0000	0.0000	(0.0213)	(0.0023)	0.0000	3	(0.0236)	01/06/2025
600320.SH	12/06/2024	SDB3260122819	200.00	0.5631	111.39	112.61	0.0000	4.5800	50.0000	0.0000	(0.0425)	(0.0047)	0.0000	3	(0.0472)	01/06/2025
600320.SH	12/06/2024	SDB3260122819	1,000.00	0.5631	556.93	563.05	0.0000	4.5800	50.0000	0.0000	(0.2126)	(0.0235)	0.0000	3	(0.2360)	01/06/2025
600320.SH	12/06/2024	SDB3260122819	15,600.00	0.5631	8,688.05	8,783.61	0.0000	4.5800	50.0000	0.0000	(3.3159)	(0.3660)	0.0000	3	(3.6819)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6



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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHANGHAI ZHENHUA HEAVY INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600320.SH	12/06/2024	SDB3260122819	54,900.00	0.5631	30,575.24	30,911.55	0.0000	4.5800	50.0000	0.0000	(11.6695)	(1.2880)	0.0000	3	(12.9575)	01/06/2025
600320.SH	12/06/2024	SDB3260122819	91,800.00	0.5631	51,125.81	51,688.17	0.0000	4.5800	50.0000	0.0000	(19.5130)	(2.1537)	0.0000	3	(21.6667)	01/06/2025
600320.SH	12/06/2024	SDB3260122819	98,100.00	0.5631	54,634.44	55,235.40	0.0000	4.5800	50.0000	0.0000	(20.8521)	(2.3015)	0.0000	3	(23.1536)	01/06/2025
600320.SH	12/06/2024	SDB3260122819	11,700.00	0.5631	6,516.03	6,587.71	0.0000	4.5800	50.0000	0.0000	(2.4870)	(0.2745)	0.0000	3	(2.7614)	01/06/2025
600320.SH	12/06/2024	SDB3260122819	21,600.00	0.5631	12,029.60	12,161.92	0.0000	4.5800	50.0000	0.0000	(4.5913)	(0.5067)	0.0000	3	(5.0980)	01/06/2025
600320.SH	12/06/2024	SDB3260122819	31,300.00	0.5631	17,431.78	17,623.53	0.0000	4.5800	50.0000	0.0000	(6.6531)	(0.7343)	0.0000	3	(7.3874)	01/06/2025
600320.SH	12/06/2024	SDB3260122819	4,100.00	0.5631	2,283.40	2,308.51	0.0000	4.5800	50.0000	0.0000	(0.8715)	(0.0962)	0.0000	3	(0.9677)	01/06/2025
600320.SH	12/06/2024	SDB3260122819	4,100.00	0.5631	2,283.40	2,308.51	0.0000	4.5800	50.0000	0.0000	(0.8715)	(0.0962)	0.0000	3	(0.9677)	01/06/2025
600320.SH	12/06/2024	SDB3260122819	14,000.00	0.5631	7,796.96	7,882.73	0.0000	4.5800	50.0000	0.0000	(2.9758)	(0.3284)	0.0000	3	(3.3043)	01/06/2025
600320.SH	12/06/2024	SDB3260122819	7,000.00	0.5631	3,898.48	3,941.36	0.0000	4.5800	50.0000	0.0000	(1.4879)	(0.1642)	0.0000	3	(1.6521)	01/06/2025
600320.SH	12/06/2024	SDB3260122819	21,700.00	0.5631	12,085.29	12,218.23	0.0000	4.5800	50.0000	0.0000	(4.6126)	(0.5091)	0.0000	3	(5.1216)	01/06/2025
600320.SH	12/06/2024	SDB3260122819	23,500.00	0.5631	13,087.76	13,231.72	0.0000	4.5800	50.0000	0.0000	(4.9952)	(0.5513)	0.0000	3	(5.5465)	01/06/2025
600320.SH	12/06/2024	SDB3260122819	22,800.00	0.5631	12,697.91	12,837.59	0.0000	4.5800	50.0000	0.0000	(4.8464)	(0.5349)	0.0000	3	(5.3813)	01/06/2025
600320.SH	12/06/2024	SDB3260122819	117,200.00	0.5631	65,271.73	65,989.69	0.0000	4.5800	50.0000	0.0000	(24.9120)	(2.7496)	0.0000	3	(27.6616)	01/06/2025
600320.SH	12/06/2024	SDB3260122819	19,000.00	0.5631	10,581.59	10,697.99	0.0000	4.5800	50.0000	0.0000	(4.0386)	(0.4457)	0.0000	3	(4.4844)	01/06/2025
600320.SH	12/06/2024	SDB3260122819	12,200.00	0.5631	6,794.50	6,869.23	0.0000	4.5800	50.0000	0.0000	(2.5932)	(0.2862)	0.0000	3	(2.8795)	01/06/2025
600320.SH	12/06/2024	SDB3260122819	65,700.00	0.5631	36,590.04	36,992.52	0.0000	4.5800	50.0000	0.0000	(13.9652)	(1.5414)	0.0000	3	(15.5066)	01/06/2025
600320.SH	12/06/2024	SDB3260122819	24,500.00	0.5631	13,644.69	13,794.77	0.0000	4.5800	50.0000	0.0000	(5.2077)	(0.5748)	0.0000	3	(5.7825)	01/06/2025
600320.SH	12/06/2024	SDB3260122819	5,700.00	0.5631	3,174.48	3,209.40	0.0000	4.5800	50.0000	0.0000	(1.2116)	(0.1337)	0.0000	3	(1.3453)	01/06/2025
600320.SH	12/06/2024	SDB3260122819	104,500.00	0.5631	58,198.77	58,838.93	0.0000	4.5800	50.0000	0.0000	(22.2125)	(2.4516)	0.0000	3	(24.6642)	01/06/2025
600320.SH	12/06/2024	SDB3260122819	10,500.00	0.5631	5,847.72	5,912.05	0.0000	4.5800	50.0000	0.0000	(2.2319)	(0.2463)	0.0000	3	(2.4782)	01/06/2025
600320.SH	12/06/2024	SDB3260122819	6,100.00	0.5631	3,397.25	3,434.62	0.0000	4.5800	50.0000	0.0000	(1.2966)	(0.1431)	0.0000	3	(1.4397)	01/06/2025
600320.SH	12/06/2024	SDB3260122819	700.00	0.5631	389.85	394.14	0.0000	4.5800	50.0000	0.0000	(0.1488)	(0.0164)	0.0000	3	(0.1652)	01/06/2025
600320.SH	12/06/2024	SDB3260122819	64,100.00	0.5631	35,698.96	36,091.63	0.0000	4.5800	50.0000	0.0000	(13.6251)	(1.5038)	0.0000	3	(15.1289)	01/06/2025
600320.SH	12/06/2024	SDB3260122819	14,700.00	0.5631	8,186.81	8,276.86	0.0000	4.5800	50.0000	0.0000	(3.1246)	(0.3449)	0.0000	3	(3.4695)	01/06/2025
600320.SH	12/06/2024	SDB3260122819	600.00	0.5631	334.16	337.83	0.0000	4.5800	50.0000	0.0000	(0.1275)	(0.0141)	0.0000	3	(0.1416)	01/06/2025
600320.SH	12/06/2024	SDB3260122819	3,300.00	0.5631	1,837.86	1,858.07	0.0000	4.5800	50.0000	0.0000	(0.7014)	(0.0774)	0.0000	3	(0.7789)	01/06/2025
600320.SH	12/05/2024	SDB3260122819	23,500.00	0.5682	13,087.76	13,351.99	0.0000	4.5800	50.0000	0.0000	(1.6651)	(0.1854)	0.0000	1	(1.8505)	01/06/2025
600320.SH	12/05/2024	SDB3260122819	12,200.00	0.5682	6,794.50	6,931.67	0.0000	4.5800	50.0000	0.0000	(0.8644)	(0.0963)	0.0000	1	(0.9607)	01/06/2025
600320.SH	12/05/2024	SDB3260122819	19,600.00	0.5682	10,915.75	11,136.13	0.0000	4.5800	50.0000	0.0000	(1.3887)	(0.1547)	0.0000	1	(1.5434)	01/06/2025
600320.SH	12/05/2024	SDB3260122819	800.00	0.5682	445.54	454.54	0.0000	4.5800	50.0000	0.0000	(0.0567)	(0.0063)	0.0000	1	(0.0630)	01/06/2025
600320.SH	12/05/2024	SDB3260122819	122,800.00	0.5682	68,390.51	69,771.28	0.0000	4.5800	50.0000	0.0000	(8.7008)	(0.9690)	0.0000	1	(9.6698)	01/06/2025
600320.SH	12/05/2024	SDB3260122819	10,400.00	0.5682	5,792.03	5,908.97	0.0000	4.5800	50.0000	0.0000	(0.7369)	(0.0821)	0.0000	1	(0.8189)	01/06/2025
600320.SH	12/05/2024	SDB3260122819	18,400.00	0.5682	10,247.44	10,454.33	0.0000	4.5800	50.0000	0.0000	(1.3037)	(0.1452)	0.0000	1	(1.4489)	01/06/2025
600320.SH	12/05/2024	SDB3260122819	107,100.00	0.5682	59,646.77	60,851.01	0.0000	4.5800	50.0000	0.0000	(7.5884)	(0.8452)	0.0000	1	(8.4335)	01/06/2025
600320.SH	12/05/2024	SDB3260122819	25,500.00	0.5682	14,201.61	14,488.33	0.0000	4.5800	50.0000	0.0000	(1.8068)	(0.2012)	0.0000	1	(2.0080)	01/06/2025
600320.SH	12/05/2024	SDB3260122819	14,000.00	0.5682	7,796.96	7,954.38	0.0000	4.5800	50.0000	0.0000	(0.9919)	(0.1105)	0.0000	1	(1.1024)	01/06/2025
600320.SH	12/05/2024	SDB3260122819	1,300.00	0.5682	724.00	738.62	0.0000	4.5800	50.0000	0.0000	(0.0921)	(0.0103)	0.0000	1	(0.1024)	01/06/2025
600320.SH	12/05/2024	SDB3260122819	600.00	0.5682	334.16	340.90	0.0000	4.5800	50.0000	0.0000	(0.0425)	(0.0047)	0.0000	1	(0.0472)	01/06/2025
600320.SH	12/05/2024	SDB3260122819	100.00	0.5682	55.69	56.82	0.0000	4.5800	50.0000	0.0000	(0.0071)	(0.0008)	0.0000	1	(0.0079)	01/06/2025
600320.SH	12/05/2024	SDB3260122819	2,500.00	0.5682	1,392.32	1,420.42	0.0000	4.5800	50.0000	0.0000	(0.1771)	(0.0197)	0.0000	1	(0.1969)	01/06/2025
600320.SH	12/05/2024	SDB3260122819	1,400.00	0.5682	779.70	795.44	0.0000	4.5800	50.0000	0.0000	(0.0992)	(0.0110)	0.0000	1	(0.1102)	01/06/2025
600320.SH	12/05/2024	SDB3260122819	27,800.00	0.5682	15,482.54	15,795.13	0.0000	4.5800	50.0000	0.0000	(1.9697)	(0.2194)	0.0000	1	(2.1891)	01/06/2025
600320.SH	12/05/2024	SDB3260122819	63,700.00	0.5682	35,476.19	36,192.43	0.0000	4.5800	50.0000	0.0000	(4.5134)	(0.5027)	0.0000	1	(5.0160)	01/06/2025
600320.SH	12/05/2024	SDB3260122819	2,400.00	0.5682	1,336.62	1,363.61	0.0000	4.5800	50.0000	0.0000	(0.1700)	(0.0189)	0.0000	1	(0.1890)	01/06/2025
600320.SH	12/05/2024	SDB3260122819	8,100.00	0.5682	4,511.10	4,602.18	0.0000	4.5800	50.0000	0.0000	(0.5739)	(0.0639)	0.0000	1	(0.6378)	01/06/2025
600320.SH	12/05/2024	SDB3260122819	100.00	0.5682	55.69	56.82	0.0000	4.5800	50.0000	0.0000	(0.0071)	(0.0008)	0.0000	1	(0.0079)	01/06/2025
600320.SH	12/05/2024	SDB3260122819	200.00	0.5682	111.39	113.63	0.0000	4.5800	50.0000	0.0000	(0.0142)	(0.0016)	0.0000	1	(0.0157)	01/06/2025
600320.SH	12/05/2024	SDB3260122819	1,000.00	0.5682	556.93	568.17	0.0000	4.5800	50.0000	0.0000	(0.0709)	(0.0079)	0.0000	1	(0.0787)	01/06/2025
600320.SH	12/05/2024	SDB3260122819	15,600.00	0.5682	8,688.05	8,863.45	0.0000	4.5800	50.0000	0.0000	(1.1053)	(0.1231)	0.0000	1	(1.2284)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHANGHAI ZHENHUA HEAVY INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600320.SH	12/05/2024	SDB3260122819	54,900.00	0.5682	30,575.24	31,192.53	0.0000	4.5800	50.0000	0.0000	(3.8898)	(0.4332)	0.0000	1	(4.3231)	01/06/2025
600320.SH	12/05/2024	SDB3260122819	91,800.00	0.5682	51,125.81	52,158.01	0.0000	4.5800	50.0000	0.0000	(6.5043)	(0.7244)	0.0000	1	(7.2288)	01/06/2025
600320.SH	12/05/2024	SDB3260122819	98,100.00	0.5682	54,634.44	55,737.48	0.0000	4.5800	50.0000	0.0000	(6.9507)	(0.7741)	0.0000	1	(7.7248)	01/06/2025
600320.SH	12/05/2024	SDB3260122819	11,700.00	0.5682	6,516.03	6,647.59	0.0000	4.5800	50.0000	0.0000	(0.8290)	(0.0923)	0.0000	1	(0.9213)	01/06/2025
600320.SH	12/05/2024	SDB3260122819	21,600.00	0.5682	12,029.60	12,272.47	0.0000	4.5800	50.0000	0.0000	(1.5304)	(0.1705)	0.0000	1	(1.7009)	01/06/2025
600320.SH	12/05/2024	SDB3260122819	31,300.00	0.5682	17,431.78	17,783.72	0.0000	4.5800	50.0000	0.0000	(2.2177)	(0.2470)	0.0000	1	(2.4647)	01/06/2025
600320.SH	12/05/2024	SDB3260122819	4,100.00	0.5682	2,283.40	2,329.50	0.0000	4.5800	50.0000	0.0000	(0.2905)	(0.0324)	0.0000	1	(0.3229)	01/06/2025
600320.SH	12/05/2024	SDB3260122819	4,100.00	0.5682	2,283.40	2,329.50	0.0000	4.5800	50.0000	0.0000	(0.2905)	(0.0324)	0.0000	1	(0.3229)	01/06/2025
600320.SH	12/05/2024	SDB3260122819	49,400.00	0.5682	27,512.14	28,067.60	0.0000	4.5800	50.0000	0.0000	(3.5002)	(0.3898)	0.0000	1	(3.8900)	01/06/2025
600320.SH	12/05/2024	SDB3260122819	7,000.00	0.5682	3,898.48	3,977.19	0.0000	4.5800	50.0000	0.0000	(0.4960)	(0.0552)	0.0000	1	(0.5512)	01/06/2025
600320.SH	12/05/2024	SDB3260122819	21,700.00	0.5682	12,085.29	12,329.29	0.0000	4.5800	50.0000	0.0000	(1.5375)	(0.1712)	0.0000	1	(1.7088)	01/06/2025
600320.SH	12/05/2024	SDB3260122819	23,500.00	0.5682	13,087.76	13,351.99	0.0000	4.5800	50.0000	0.0000	(1.6651)	(0.1854)	0.0000	1	(1.8505)	01/06/2025
600320.SH	12/05/2024	SDB3260122819	22,800.00	0.5682	12,697.91	12,954.28	0.0000	4.5800	50.0000	0.0000	(1.6155)	(0.1799)	0.0000	1	(1.7954)	01/06/2025
600320.SH	12/05/2024	SDB3260122819	117,200.00	0.5682	65,271.73	66,589.52	0.0000	4.5800	50.0000	0.0000	(8.3040)	(0.9249)	0.0000	1	(9.2289)	01/06/2025
600320.SH	12/05/2024	SDB3260122819	19,000.00	0.5682	10,581.59	10,795.23	0.0000	4.5800	50.0000	0.0000	(1.3462)	(0.1499)	0.0000	1	(1.4961)	01/06/2025
600320.SH	12/05/2024	SDB3260122819	12,200.00	0.5682	6,794.50	6,931.67	0.0000	4.5800	50.0000	0.0000	(0.8644)	(0.0963)	0.0000	1	(0.9607)	01/06/2025
600320.SH	12/05/2024	SDB3260122819	65,700.00	0.5682	36,590.04	37,328.77	0.0000	4.5800	50.0000	0.0000	(4.6551)	(0.5185)	0.0000	1	(5.1735)	01/06/2025
600320.SH	12/05/2024	SDB3260122819	24,500.00	0.5682	13,644.69	13,920.16	0.0000	4.5800	50.0000	0.0000	(1.7359)	(0.1933)	0.0000	1	(1.9292)	01/06/2025
600320.SH	12/05/2024	SDB3260122819	5,700.00	0.5682	3,174.48	3,238.57	0.0000	4.5800	50.0000	0.0000	(0.4039)	(0.0450)	0.0000	1	(0.4488)	01/06/2025
600320.SH	12/05/2024	SDB3260122819	104,500.00	0.5682	58,198.77	59,373.76	0.0000	4.5800	50.0000	0.0000	(7.4042)	(0.8246)	0.0000	1	(8.2288)	01/06/2025
600320.SH	12/05/2024	SDB3260122819	10,500.00	0.5682	5,847.72	5,965.78	0.0000	4.5800	50.0000	0.0000	(0.7440)	(0.0829)	0.0000	1	(0.8268)	01/06/2025
600320.SH	12/05/2024	SDB3260122819	6,100.00	0.5682	3,397.25	3,465.84	0.0000	4.5800	50.0000	0.0000	(0.4322)	(0.0481)	0.0000	1	(0.4803)	01/06/2025
600320.SH	12/05/2024	SDB3260122819	700.00	0.5682	389.85	397.72	0.0000	4.5800	50.0000	0.0000	(0.0496)	(0.0055)	0.0000	1	(0.0551)	01/06/2025
600320.SH	12/05/2024	SDB3260122819	64,100.00	0.5682	35,698.96	36,419.70	0.0000	4.5800	50.0000	0.0000	(4.5417)	(0.5058)	0.0000	1	(5.0475)	01/06/2025
600320.SH	12/05/2024	SDB3260122819	14,700.00	0.5682	8,186.81	8,352.10	0.0000	4.5800	50.0000	0.0000	(1.0415)	(0.1160)	0.0000	1	(1.1575)	01/06/2025
600320.SH	12/05/2024	SDB3260122819	600.00	0.5682	334.16	340.90	0.0000	4.5800	50.0000	0.0000	(0.0425)	(0.0047)	0.0000	1	(0.0472)	01/06/2025
600320.SH	12/05/2024	SDB3260122819	3,300.00	0.5682	1,837.86	1,874.96	0.0000	4.5800	50.0000	0.0000	(0.2338)	(0.0260)	0.0000	1	(0.2599)	01/06/2025
600320.SH	12/04/2024	SDB3260122819	23,500.00	0.5569	13,087.76	13,087.76	0.0000	4.5800	50.0000	0.0000	(1.6651)	(0.1818)	0.0000	1	(1.8468)	01/06/2025
600320.SH	12/04/2024	SDB3260122819	12,200.00	0.5569	6,794.50	6,794.50	0.0000	4.5800	50.0000	0.0000	(0.8644)	(0.0944)	0.0000	1	(0.9588)	01/06/2025
600320.SH	12/04/2024	SDB3260122819	19,600.00	0.5569	10,915.75	10,915.75	0.0000	4.5800	50.0000	0.0000	(1.3887)	(0.1516)	0.0000	1	(1.5403)	01/06/2025
600320.SH	12/04/2024	SDB3260122819	800.00	0.5569	445.54	445.54	0.0000	4.5800	50.0000	0.0000	(0.0567)	(0.0062)	0.0000	1	(0.0629)	01/06/2025
600320.SH	12/04/2024	SDB3260122819	122,800.00	0.5569	68,390.51	68,390.51	0.0000	4.5800	50.0000	0.0000	(8.7008)	(0.9499)	0.0000	1	(9.6507)	01/06/2025
600320.SH	12/04/2024	SDB3260122819	10,400.00	0.5569	5,792.03	5,792.03	0.0000	4.5800	50.0000	0.0000	(0.7369)	(0.0804)	0.0000	1	(0.8173)	01/06/2025
600320.SH	12/04/2024	SDB3260122819	18,400.00	0.5569	10,247.44	10,247.44	0.0000	4.5800	50.0000	0.0000	(1.3037)	(0.1423)	0.0000	1	(1.4460)	01/06/2025
600320.SH	12/04/2024	SDB3260122819	107,100.00	0.5569	59,646.77	59,646.77	0.0000	4.5800	50.0000	0.0000	(7.5884)	(0.8284)	0.0000	1	(8.4168)	01/06/2025
600320.SH	12/04/2024	SDB3260122819	25,500.00	0.5569	14,201.61	14,201.61	0.0000	4.5800	50.0000	0.0000	(1.8068)	(0.1972)	0.0000	1	(2.0040)	01/06/2025
600320.SH	12/04/2024	SDB3260122819	14,000.00	0.5569	7,796.96	7,796.96	0.0000	4.5800	50.0000	0.0000	(0.9919)	(0.1083)	0.0000	1	(1.1002)	01/06/2025
600320.SH	12/04/2024	SDB3260122819	1,300.00	0.5569	724.00	724.00	0.0000	4.5800	50.0000	0.0000	(0.0921)	(0.0101)	0.0000	1	(0.1022)	01/06/2025
600320.SH	12/04/2024	SDB3260122819	600.00	0.5569	334.16	334.16	0.0000	4.5800	50.0000	0.0000	(0.0425)	(0.0046)	0.0000	1	(0.0472)	01/06/2025
600320.SH	12/04/2024	SDB3260122819	100.00	0.5569	55.69	55.69	0.0000	4.5800	50.0000	0.0000	(0.0071)	(0.0008)	0.0000	1	(0.0079)	01/06/2025
600320.SH	12/04/2024	SDB3260122819	2,500.00	0.5569	1,392.32	1,392.32	0.0000	4.5800	50.0000	0.0000	(0.1771)	(0.0193)	0.0000	1	(0.1965)	01/06/2025
600320.SH	12/04/2024	SDB3260122819	1,400.00	0.5569	779.70	779.70	0.0000	4.5800	50.0000	0.0000	(0.0992)	(0.0108)	0.0000	1	(0.1100)	01/06/2025
600320.SH	12/04/2024	SDB3260122819	27,800.00	0.5569	15,482.54	15,482.54	0.0000	4.5800	50.0000	0.0000	(1.9697)	(0.2150)	0.0000	1	(2.1848)	01/06/2025
600320.SH	12/04/2024	SDB3260122819	63,700.00	0.5569	35,476.19	35,476.19	0.0000	4.5800	50.0000	0.0000	(4.5134)	(0.4927)	0.0000	1	(5.0061)	01/06/2025
600320.SH	12/04/2024	SDB3260122819	2,400.00	0.5569	1,336.62	1,336.62	0.0000	4.5800	50.0000	0.0000	(0.1700)	(0.0186)	0.0000	1	(0.1886)	01/06/2025
600320.SH	12/04/2024	SDB3260122819	8,100.00	0.5569	4,511.10	4,511.10	0.0000	4.5800	50.0000	0.0000	(0.5739)	(0.0627)	0.0000	1	(0.6366)	01/06/2025
600320.SH	12/04/2024	SDB3260122819	100.00	0.5569	55.69	55.69	0.0000	4.5800	50.0000	0.0000	(0.0071)	(0.0008)	0.0000	1	(0.0079)	01/06/2025
600320.SH	12/04/2024	SDB3260122819	200.00	0.5569	111.39	111.39	0.0000	4.5800	50.0000	0.0000	(0.0142)	(0.0015)	0.0000	1	(0.0157)	01/06/2025
600320.SH	12/04/2024	SDB3260122819	1,000.00	0.5569	556.93	556.93	0.0000	4.5800	50.0000	0.0000	(0.0709)	(0.0077)	0.0000	1	(0.0786)	01/06/2025
600320.SH	12/04/2024	SDB3260122819	15,600.00	0.5569	8,688.05	8,688.05	0.0000	4.5800	50.0000	0.0000	(1.1053)	(0.1207)	0.0000	1	(1.2260)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHANGHAI ZHENHUA HEAVY INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600320.SH	12/04/2024	SDB3260122819	54,900.00	0.5569	30,575.24	30,575.24	0.0000	4.5800	50.0000	0.0000	(3.8898)	(0.4247)	0.0000	1	(4.3145)	01/06/2025
600320.SH	12/04/2024	SDB3260122819	91,800.00	0.5569	51,125.81	51,125.81	0.0000	4.5800	50.0000	0.0000	(6.5043)	(0.7101)	0.0000	1	(7.2144)	01/06/2025
600320.SH	12/04/2024	SDB3260122819	98,100.00	0.5569	54,634.44	54,634.44	0.0000	4.5800	50.0000	0.0000	(6.9507)	(0.7588)	0.0000	1	(7.7095)	01/06/2025
600320.SH	12/04/2024	SDB3260122819	11,700.00	0.5569	6,516.03	6,516.03	0.0000	4.5800	50.0000	0.0000	(0.8290)	(0.0905)	0.0000	1	(0.9195)	01/06/2025
600320.SH	12/04/2024	SDB3260122819	21,600.00	0.5569	12,029.60	12,029.60	0.0000	4.5800	50.0000	0.0000	(1.5304)	(0.1671)	0.0000	1	(1.6975)	01/06/2025
600320.SH	12/04/2024	SDB3260122819	31,300.00	0.5569	17,431.78	17,431.78	0.0000	4.5800	50.0000	0.0000	(2.2177)	(0.2421)	0.0000	1	(2.4598)	01/06/2025
600320.SH	12/04/2024	SDB3260122819	4,100.00	0.5569	2,283.40	2,283.40	0.0000	4.5800	50.0000	0.0000	(0.2905)	(0.0317)	0.0000	1	(0.3222)	01/06/2025
600320.SH	12/04/2024	SDB3260122819	4,100.00	0.5569	2,283.40	2,283.40	0.0000	4.5800	50.0000	0.0000	(0.2905)	(0.0317)	0.0000	1	(0.3222)	01/06/2025
600320.SH	12/04/2024	SDB3260122819	54,300.00	0.5569	30,241.08	30,241.08	0.0000	4.5800	50.0000	0.0000	(3.8473)	(0.4200)	0.0000	1	(4.2674)	01/06/2025
600320.SH	12/04/2024	SDB3260122819	7,000.00	0.5569	3,898.48	3,898.48	0.0000	4.5800	50.0000	0.0000	(0.4960)	(0.0541)	0.0000	1	(0.5501)	01/06/2025
600320.SH	12/04/2024	SDB3260122819	21,700.00	0.5569	12,085.29	12,085.29	0.0000	4.5800	50.0000	0.0000	(1.5375)	(0.1679)	0.0000	1	(1.7054)	01/06/2025
600320.SH	12/04/2024	SDB3260122819	23,500.00	0.5569	13,087.76	13,087.76	0.0000	4.5800	50.0000	0.0000	(1.6651)	(0.1818)	0.0000	1	(1.8468)	01/06/2025
600320.SH	12/04/2024	SDB3260122819	22,800.00	0.5569	12,697.91	12,697.91	0.0000	4.5800	50.0000	0.0000	(1.6155)	(0.1764)	0.0000	1	(1.7918)	01/06/2025
600320.SH	12/04/2024	SDB3260122819	117,200.00	0.5569	65,271.73	65,271.73	0.0000	4.5800	50.0000	0.0000	(8.3040)	(0.9066)	0.0000	1	(9.2106)	01/06/2025
600320.SH	12/04/2024	SDB3260122819	19,000.00	0.5569	10,581.59	10,581.59	0.0000	4.5800	50.0000	0.0000	(1.3462)	(0.1470)	0.0000	1	(1.4932)	01/06/2025
600320.SH	12/04/2024	SDB3260122819	12,200.00	0.5569	6,794.50	6,794.50	0.0000	4.5800	50.0000	0.0000	(0.8644)	(0.0944)	0.0000	1	(0.9588)	01/06/2025
600320.SH	12/04/2024	SDB3260122819	65,700.00	0.5569	36,590.04	36,590.04	0.0000	4.5800	50.0000	0.0000	(4.6551)	(0.5082)	0.0000	1	(5.1633)	01/06/2025
600320.SH	12/04/2024	SDB3260122819	24,500.00	0.5569	13,644.69	13,644.69	0.0000	4.5800	50.0000	0.0000	(1.7359)	(0.1895)	0.0000	1	(1.9254)	01/06/2025
600320.SH	12/04/2024	SDB3260122819	5,700.00	0.5569	3,174.48	3,174.48	0.0000	4.5800	50.0000	0.0000	(0.4039)	(0.0441)	0.0000	1	(0.4480)	01/06/2025
600320.SH	12/04/2024	SDB3260122819	104,500.00	0.5569	58,198.77	58,198.77	0.0000	4.5800	50.0000	0.0000	(7.4042)	(0.8083)	0.0000	1	(8.2125)	01/06/2025
600320.SH	12/04/2024	SDB3260122819	10,500.00	0.5569	5,847.72	5,847.72	0.0000	4.5800	50.0000	0.0000	(0.7440)	(0.0812)	0.0000	1	(0.8252)	01/06/2025
600320.SH	12/04/2024	SDB3260122819	6,100.00	0.5569	3,397.25	3,397.25	0.0000	4.5800	50.0000	0.0000	(0.4322)	(0.0472)	0.0000	1	(0.4794)	01/06/2025
600320.SH	12/04/2024	SDB3260122819	700.00	0.5569	389.85	389.85	0.0000	4.5800	50.0000	0.0000	(0.0496)	(0.0054)	0.0000	1	(0.0550)	01/06/2025
600320.SH	12/04/2024	SDB3260122819	64,100.00	0.5569	35,698.96	35,698.96	0.0000	4.5800	50.0000	0.0000	(4.5417)	(0.4958)	0.0000	1	(5.0375)	01/06/2025
600320.SH	12/04/2024	SDB3260122819	14,700.00	0.5569	8,186.81	8,186.81	0.0000	4.5800	50.0000	0.0000	(1.0415)	(0.1137)	0.0000	1	(1.1553)	01/06/2025
600320.SH	12/04/2024	SDB3260122819	600.00	0.5569	334.16	334.16	0.0000	4.5800	50.0000	0.0000	(0.0425)	(0.0046)	0.0000	1	(0.0472)	01/06/2025
600320.SH	12/04/2024	SDB3260122819	3,300.00	0.5569	1,837.86	1,837.86	0.0000	4.5800	50.0000	0.0000	(0.2338)	(0.0255)	0.0000	1	(0.2593)	01/06/2025
TOTAL SHANGHAI ZHENHUA HEAVY INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND												(3,020.7497)	(338.7952)	0.0000	(3,359.5449)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHANGHAI ZHIXIN ELECTRIC CO LTD* CMN CLASS A SERIES NORTHBOUND																
600517.SH	01/03/2025	SDB3263116835	200.00	0.7853	158.44	157.06	0.0000	4.3300	50.0000	0.0000	(0.0572)	(0.0065)	0.0000	3	(0.0637)	01/06/2025
600517.SH	01/03/2025	SDB3263116835	700.00	0.7853	559.45	549.70	0.0000	4.3300	50.0000	0.0000	(0.2019)	(0.0229)	0.0000	3	(0.2248)	01/06/2025
600517.SH	01/03/2025	SDB3263116835	8,700.00	0.7853	6,756.91	6,831.93	0.0000	4.3300	50.0000	0.0000	(2.4381)	(0.2847)	0.0000	3	(2.7228)	01/06/2025
600517.SH	01/03/2025	SDB3263116835	16,900.00	0.7853	13,125.49	13,271.22	0.0000	4.3300	50.0000	0.0000	(4.7361)	(0.5530)	0.0000	3	(5.2891)	01/06/2025
600517.SH	01/03/2025	SDB3263116835	4,600.00	0.7853	3,572.62	3,612.28	0.0000	4.3300	50.0000	0.0000	(1.2891)	(0.1505)	0.0000	3	(1.4396)	01/06/2025
600517.SH	01/03/2025	SDB3263116835	7,800.00	0.7853	6,057.92	6,125.18	0.0000	4.3300	50.0000	0.0000	(2.1859)	(0.2552)	0.0000	3	(2.4411)	01/06/2025
600517.SH	01/02/2025	SDB3263116835	200.00	0.7859	158.44	157.19	0.0000	4.3300	50.0000	0.0000	(0.0191)	(0.0022)	0.0000	1	(0.0212)	01/06/2025
600517.SH	01/02/2025	SDB3263116835	700.00	0.7859	559.45	550.15	0.0000	4.3300	50.0000	0.0000	(0.0673)	(0.0076)	0.0000	1	(0.0749)	01/06/2025
600517.SH	01/02/2025	SDB3263116835	8,700.00	0.7859	6,756.91	6,837.59	0.0000	4.3300	50.0000	0.0000	(0.8127)	(0.0950)	0.0000	1	(0.9077)	01/06/2025
600517.SH	01/02/2025	SDB3263116835	16,900.00	0.7859	13,125.49	13,282.22	0.0000	4.3300	50.0000	0.0000	(1.5787)	(0.1845)	0.0000	1	(1.7632)	01/06/2025
600517.SH	01/02/2025	SDB3263116835	4,600.00	0.7859	3,572.62	3,615.28	0.0000	4.3300	50.0000	0.0000	(0.4297)	(0.0502)	0.0000	1	(0.4799)	01/06/2025
600517.SH	01/02/2025	SDB3263116835	7,800.00	0.7859	6,057.92	6,130.25	0.0000	4.3300	50.0000	0.0000	(0.7286)	(0.0851)	0.0000	1	(0.8138)	01/06/2025
600517.SH	12/31/2024	SDB3263116835	200.00	0.7872	158.44	157.45	0.0000	4.3300	50.0000	0.0000	(0.0381)	(0.0044)	0.0000	2	(0.0425)	01/06/2025
600517.SH	12/31/2024	SDB3263116835	700.00	0.7872	559.45	551.06	0.0000	4.3300	50.0000	0.0000	(0.1346)	(0.0153)	0.0000	2	(0.1499)	01/06/2025
600517.SH	12/31/2024	SDB3263116835	8,700.00	0.7872	6,756.91	6,848.94	0.0000	4.3300	50.0000	0.0000	(1.6254)	(0.1902)	0.0000	2	(1.8157)	01/06/2025
600517.SH	12/31/2024	SDB3263116835	16,900.00	0.7872	13,125.49	13,304.25	0.0000	4.3300	50.0000	0.0000	(3.1574)	(0.3696)	0.0000	2	(3.5270)	01/06/2025
600517.SH	12/31/2024	SDB3263116835	4,600.00	0.7872	3,572.62	3,621.28	0.0000	4.3300	50.0000	0.0000	(0.8594)	(0.1006)	0.0000	2	(0.9600)	01/06/2025
600517.SH	12/31/2024	SDB3263116835	7,800.00	0.7872	6,057.92	6,140.43	0.0000	4.3300	50.0000	0.0000	(1.4573)	(0.1706)	0.0000	2	(1.6278)	01/06/2025
600517.SH	12/30/2024	SDB3263116835	200.00	0.7638	158.44	152.76	0.0000	4.3300	50.0000	0.0000	(0.0191)	(0.0021)	0.0000	1	(0.0212)	01/06/2025
600517.SH	12/30/2024	SDB3263116835	700.00	0.7638	559.45	534.68	0.0000	4.3300	50.0000	0.0000	(0.0673)	(0.0074)	0.0000	1	(0.0747)	01/06/2025
600517.SH	12/30/2024	SDB3263116835	8,700.00	0.7638	6,756.91	6,645.27	0.0000	4.3300	50.0000	0.0000	(0.8127)	(0.0923)	0.0000	1	(0.9050)	01/06/2025
600517.SH	12/30/2024	SDB3263116835	16,900.00	0.7638	13,125.49	12,908.63	0.0000	4.3300	50.0000	0.0000	(1.5787)	(0.1793)	0.0000	1	(1.7580)	01/06/2025
600517.SH	12/30/2024	SDB3263116835	4,600.00	0.7638	3,572.62	3,513.59	0.0000	4.3300	50.0000	0.0000	(0.4297)	(0.0488)	0.0000	1	(0.4785)	01/06/2025
600517.SH	12/30/2024	SDB3263116835	7,800.00	0.7638	6,057.92	5,957.83	0.0000	4.3300	50.0000	0.0000	(0.7286)	(0.0827)	0.0000	1	(0.8114)	01/06/2025
600517.SH	12/27/2024	SDB3263116835	200.00	0.7704	158.44	154.08	0.0000	4.3300	50.0000	0.0000	(0.0572)	(0.0064)	0.0000	3	(0.0636)	01/06/2025
600517.SH	12/27/2024	SDB3263116835	700.00	0.7704	559.45	539.27	0.0000	4.3300	50.0000	0.0000	(0.2019)	(0.0225)	0.0000	3	(0.2243)	01/06/2025
600517.SH	12/27/2024	SDB3263116835	8,700.00	0.7704	6,756.91	6,702.38	0.0000	4.3300	50.0000	0.0000	(2.4381)	(0.2793)	0.0000	3	(2.7174)	01/06/2025
600517.SH	12/27/2024	SDB3263116835	16,900.00	0.7704	13,125.49	13,019.57	0.0000	4.3300	50.0000	0.0000	(4.7361)	(0.5425)	0.0000	3	(5.2786)	01/06/2025
600517.SH	12/27/2024	SDB3263116835	4,600.00	0.7704	3,572.62	3,543.79	0.0000	4.3300	50.0000	0.0000	(1.2891)	(0.1477)	0.0000	3	(1.4368)	01/06/2025
600517.SH	12/27/2024	SDB3263116835	7,800.00	0.7704	6,057.92	6,009.03	0.0000	4.3300	50.0000	0.0000	(2.1859)	(0.2504)	0.0000	3	(2.4363)	01/06/2025
600517.SH	12/26/2024	SDB3263116835	200.00	0.7807	158.44	156.14	0.0000	4.3300	50.0000	0.0000	(0.0191)	(0.0022)	0.0000	1	(0.0212)	01/06/2025
600517.SH	12/26/2024	SDB3263116835	700.00	0.7807	559.45	546.49	0.0000	4.3300	50.0000	0.0000	(0.0673)	(0.0076)	0.0000	1	(0.0749)	01/06/2025
600517.SH	12/26/2024	SDB3263116835	8,700.00	0.7807	6,756.91	6,792.05	0.0000	4.3300	50.0000	0.0000	(0.8127)	(0.0943)	0.0000	1	(0.9070)	01/06/2025
600517.SH	12/26/2024	SDB3263116835	16,900.00	0.7807	13,125.49	13,193.75	0.0000	4.3300	50.0000	0.0000	(1.5787)	(0.1832)	0.0000	1	(1.7620)	01/06/2025
600517.SH	12/26/2024	SDB3263116835	4,600.00	0.7807	3,572.62	3,591.20	0.0000	4.3300	50.0000	0.0000	(0.4297)	(0.0499)	0.0000	1	(0.4796)	01/06/2025
600517.SH	12/26/2024	SDB3263116835	7,800.00	0.7807	6,057.92	6,089.42	0.0000	4.3300	50.0000	0.0000	(0.7286)	(0.0846)	0.0000	1	(0.8132)	01/06/2025
600517.SH	12/24/2024	SDB3263116835	200.00	0.7807	158.44	156.14	0.0000	4.3300	50.0000	0.0000	(0.0381)	(0.0043)	0.0000	2	(0.0425)	01/06/2025
600517.SH	12/24/2024	SDB3263116835	700.00	0.7807	559.45	546.49	0.0000	4.3300	50.0000	0.0000	(0.1346)	(0.0152)	0.0000	2	(0.1498)	01/06/2025
600517.SH	12/24/2024	SDB3263116835	8,700.00	0.7807	6,756.91	6,792.05	0.0000	4.3300	50.0000	0.0000	(1.6254)	(0.1887)	0.0000	2	(1.8141)	01/06/2025
600517.SH	12/24/2024	SDB3263116835	16,900.00	0.7807	13,125.49	13,193.75	0.0000	4.3300	50.0000	0.0000	(3.1574)	(0.3665)	0.0000	2	(3.5239)	01/06/2025
600517.SH	12/24/2024	SDB3263116835	4,600.00	0.7807	3,572.62	3,591.20	0.0000	4.3300	50.0000	0.0000	(0.8594)	(0.0998)	0.0000	2	(0.9592)	01/06/2025
600517.SH	12/24/2024	SDB3263116835	7,800.00	0.7807	6,057.92	6,089.42	0.0000	4.3300	50.0000	0.0000	(1.4573)	(0.1692)	0.0000	2	(1.6264)	01/06/2025
600517.SH	12/23/2024	SDB3263116835	200.00	0.7805	158.44	156.10	0.0000	4.3300	50.0000	0.0000	(0.0191)	(0.0022)	0.0000	1	(0.0212)	01/06/2025
600517.SH	12/23/2024	SDB3263116835	700.00	0.7805	559.45	546.33	0.0000	4.3300	50.0000	0.0000	(0.0673)	(0.0076)	0.0000	1	(0.0749)	01/06/2025
600517.SH	12/23/2024	SDB3263116835	8,700.00	0.7805	6,756.91	6,790.16	0.0000	4.3300	50.0000	0.0000	(0.8127)	(0.0943)	0.0000	1	(0.9070)	01/06/2025
600517.SH	12/23/2024	SDB3263116835	16,900.00	0.7805	13,125.49	13,190.08	0.0000	4.3300	50.0000	0.0000	(1.5787)	(0.1832)	0.0000	1	(1.7619)	01/06/2025
600517.SH	12/23/2024	SDB3263116835	4,600.00	0.7805	3,572.62	3,590.20	0.0000	4.3300	50.0000	0.0000	(0.4297)	(0.0499)	0.0000	1	(0.4796)	01/06/2025
600517.SH	12/23/2024	SDB3263116835	7,800.00	0.7805	6,057.92	6,087.73	0.0000	4.3300	50.0000	0.0000	(0.7286)	(0.0846)	0.0000	1	(0.8132)	01/06/2025
600517.SH	12/20/2024	SDB3263116835	200.00	0.7762	158.44	155.24	0.0000	4.3300	50.0000	0.0000	(0.0572)	(0.0065)	0.0000	3	(0.0636)	01/06/2025
600517.SH	12/20/2024	SDB3263116835	700.00	0.7762	559.45	543.35	0.0000	4.3300	50.0000	0.0000	(0.2019)	(0.0226)	0.0000	3	(0.2245)	01/06/2025

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Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6



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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHANGHAI ZHIXIN ELECTRIC CO LT*D CMN CLASS A SERIES NORTHBOUND (Cont.)																
600517.SH	12/20/2024	SDB3263116835	8,700.00	0.7762	6,756.91	6,753.02	0.0000	4.3300	50.0000	0.0000	(2.4381)	(0.2814)	0.0000	3	(2.7195)	01/06/2025
600517.SH	12/20/2024	SDB3263116835	16,900.00	0.7762	13,125.49	13,117.93	0.0000	4.3300	50.0000	0.0000	(4.7361)	(0.5466)	0.0000	3	(5.2827)	01/06/2025
600517.SH	12/20/2024	SDB3263116835	4,600.00	0.7762	3,572.62	3,570.56	0.0000	4.3300	50.0000	0.0000	(1.2891)	(0.1488)	0.0000	3	(1.4379)	01/06/2025
600517.SH	12/20/2024	SDB3263116835	7,800.00	0.7762	6,057.92	6,054.43	0.0000	4.3300	50.0000	0.0000	(2.1859)	(0.2523)	0.0000	3	(2.4382)	01/06/2025
600517.SH	12/19/2024	SDB3263116835	200.00	0.7767	158.44	155.34	0.0000	4.5800	50.0000	0.0000	(0.0202)	(0.0022)	0.0000	1	(0.0223)	01/06/2025
600517.SH	12/19/2024	SDB3263116835	700.00	0.7767	559.45	543.68	0.0000	4.5800	50.0000	0.0000	(0.0712)	(0.0076)	0.0000	1	(0.0787)	01/06/2025
600517.SH	12/19/2024	SDB3263116835	8,700.00	0.7767	6,756.91	6,757.19	0.0000	4.5800	50.0000	0.0000	(0.8596)	(0.0938)	0.0000	1	(0.9535)	01/06/2025
600517.SH	12/19/2024	SDB3263116835	16,900.00	0.7767	13,125.49	13,126.03	0.0000	4.5800	50.0000	0.0000	(1.6699)	(0.1823)	0.0000	1	(1.8522)	01/06/2025
600517.SH	12/19/2024	SDB3263116835	4,600.00	0.7767	3,572.62	3,572.76	0.0000	4.5800	50.0000	0.0000	(0.4545)	(0.0496)	0.0000	1	(0.5041)	01/06/2025
600517.SH	12/19/2024	SDB3263116835	7,800.00	0.7767	6,057.92	6,058.17	0.0000	4.5800	50.0000	0.0000	(0.7707)	(0.0841)	0.0000	1	(0.8548)	01/06/2025
600517.SH	12/18/2024	SDB3263116835	200.00	0.7807	158.44	156.13	0.0000	4.5800	50.0000	0.0000	(0.0202)	(0.0022)	0.0000	1	(0.0223)	01/06/2025
600517.SH	12/18/2024	SDB3263116835	700.00	0.7807	559.45	546.47	0.0000	4.5800	50.0000	0.0000	(0.0712)	(0.0076)	0.0000	1	(0.0788)	01/06/2025
600517.SH	12/18/2024	SDB3263116835	8,700.00	0.7807	6,756.91	6,791.79	0.0000	4.5800	50.0000	0.0000	(0.8596)	(0.0943)	0.0000	1	(0.9540)	01/06/2025
600517.SH	12/18/2024	SDB3263116835	16,900.00	0.7807	13,125.49	13,193.26	0.0000	4.5800	50.0000	0.0000	(1.6699)	(0.1832)	0.0000	1	(1.8531)	01/06/2025
600517.SH	12/18/2024	SDB3263116835	4,600.00	0.7807	3,572.62	3,591.06	0.0000	4.5800	50.0000	0.0000	(0.4545)	(0.0499)	0.0000	1	(0.5044)	01/06/2025
600517.SH	12/18/2024	SDB3263116835	7,800.00	0.7807	6,057.92	6,089.19	0.0000	4.5800	50.0000	0.0000	(0.7707)	(0.0846)	0.0000	1	(0.8553)	01/06/2025
600517.SH	12/17/2024	SDB3263116835	200.00	0.8010	158.44	160.19	0.0000	4.5800	50.0000	0.0000	(0.0202)	(0.0022)	0.0000	1	(0.0224)	01/06/2025
600517.SH	12/17/2024	SDB3263116835	700.00	0.8010	559.45	560.68	0.0000	4.5800	50.0000	0.0000	(0.0712)	(0.0078)	0.0000	1	(0.0790)	01/06/2025
600517.SH	12/17/2024	SDB3263116835	8,700.00	0.8010	6,756.91	6,968.47	0.0000	4.5800	50.0000	0.0000	(0.8596)	(0.0968)	0.0000	1	(0.9564)	01/06/2025
600517.SH	12/17/2024	SDB3263116835	16,900.00	0.8010	13,125.49	13,536.46	0.0000	4.5800	50.0000	0.0000	(1.6699)	(0.1880)	0.0000	1	(1.8579)	01/06/2025
600517.SH	12/17/2024	SDB3263116835	4,600.00	0.8010	3,572.62	3,684.48	0.0000	4.5800	50.0000	0.0000	(0.4545)	(0.0512)	0.0000	1	(0.5057)	01/06/2025
600517.SH	12/17/2024	SDB3263116835	7,800.00	0.8010	6,057.92	6,247.60	0.0000	4.5800	50.0000	0.0000	(0.7707)	(0.0868)	0.0000	1	(0.8575)	01/06/2025
600517.SH	12/16/2024	SDB3263116835	200.00	0.7965	158.44	159.30	0.0000	4.5800	50.0000	0.0000	(0.0202)	(0.0022)	0.0000	1	(0.0224)	01/06/2025
600517.SH	12/16/2024	SDB3263116835	700.00	0.7965	559.45	557.56	0.0000	4.5800	50.0000	0.0000	(0.0712)	(0.0077)	0.0000	1	(0.0789)	01/06/2025
600517.SH	12/16/2024	SDB3263116835	8,700.00	0.7965	6,756.91	6,929.65	0.0000	4.5800	50.0000	0.0000	(0.8596)	(0.0962)	0.0000	1	(0.9559)	01/06/2025
600517.SH	12/16/2024	SDB3263116835	16,900.00	0.7965	13,125.49	13,461.04	0.0000	4.5800	50.0000	0.0000	(1.6699)	(0.1870)	0.0000	1	(1.8568)	01/06/2025
600517.SH	12/16/2024	SDB3263116835	4,600.00	0.7965	3,572.62	3,663.95	0.0000	4.5800	50.0000	0.0000	(0.4545)	(0.0509)	0.0000	1	(0.5054)	01/06/2025
600517.SH	12/16/2024	SDB3263116835	7,800.00	0.7965	6,057.92	6,212.79	0.0000	4.5800	50.0000	0.0000	(0.7707)	(0.0863)	0.0000	1	(0.8570)	01/06/2025
600517.SH	12/13/2024	SDB3263116835	200.00	0.7883	158.44	157.65	0.0000	4.5800	50.0000	0.0000	(0.0605)	(0.0066)	0.0000	3	(0.0670)	01/06/2025
600517.SH	12/13/2024	SDB3263116835	700.00	0.7883	559.45	551.79	0.0000	4.5800	50.0000	0.0000	(0.2135)	(0.0230)	0.0000	3	(0.2365)	01/06/2025
600517.SH	12/13/2024	SDB3263116835	8,700.00	0.7883	6,756.91	6,857.91	0.0000	4.5800	50.0000	0.0000	(2.5789)	(0.2857)	0.0000	3	(2.8646)	01/06/2025
600517.SH	12/13/2024	SDB3263116835	16,900.00	0.7883	13,125.49	13,321.70	0.0000	4.5800	50.0000	0.0000	(5.0096)	(0.5551)	0.0000	3	(5.5646)	01/06/2025
600517.SH	12/13/2024	SDB3263116835	4,600.00	0.7883	3,572.62	3,626.02	0.0000	4.5800	50.0000	0.0000	(1.3635)	(0.1511)	0.0000	3	(1.5146)	01/06/2025
600517.SH	12/13/2024	SDB3263116835	7,800.00	0.7883	6,057.92	6,148.47	0.0000	4.5800	50.0000	0.0000	(2.3121)	(0.2562)	0.0000	3	(2.5683)	01/06/2025
600517.SH	12/12/2024	SDB3263116835	8,700.00	0.7858	6,756.91	6,836.68	0.0000	4.5800	50.0000	0.0000	(0.8596)	(0.0950)	0.0000	1	(0.9546)	01/06/2025
600517.SH	12/12/2024	SDB3263116835	16,900.00	0.7858	13,125.49	13,280.44	0.0000	4.5800	50.0000	0.0000	(1.6699)	(0.1845)	0.0000	1	(1.8543)	01/06/2025
600517.SH	12/12/2024	SDB3263116835	4,600.00	0.7858	3,572.62	3,614.80	0.0000	4.5800	50.0000	0.0000	(0.4545)	(0.0502)	0.0000	1	(0.5047)	01/06/2025
600517.SH	12/12/2024	SDB3263116835	7,800.00	0.7858	6,057.92	6,129.44	0.0000	4.5800	50.0000	0.0000	(0.7707)	(0.0851)	0.0000	1	(0.8558)	01/06/2025
600517.SH	12/11/2024	SDB3263116835	8,700.00	0.7972	6,756.91	6,935.27	0.0000	4.5800	50.0000	0.0000	(0.8596)	(0.0963)	0.0000	1	(0.9560)	01/06/2025
600517.SH	12/11/2024	SDB3263116835	16,900.00	0.7972	13,125.49	13,471.97	0.0000	4.5800	50.0000	0.0000	(1.6699)	(0.1871)	0.0000	1	(1.8570)	01/06/2025
600517.SH	12/11/2024	SDB3263116835	4,600.00	0.7972	3,572.62	3,666.93	0.0000	4.5800	50.0000	0.0000	(0.4545)	(0.0509)	0.0000	1	(0.5054)	01/06/2025
600517.SH	12/11/2024	SDB3263116835	7,800.00	0.7972	6,057.92	6,217.83	0.0000	4.5800	50.0000	0.0000	(0.7707)	(0.0864)	0.0000	1	(0.8571)	01/06/2025
600517.SH	12/10/2024	SDB3263116835	8,700.00	0.7876	6,756.91	6,851.81	0.0000	4.5800	50.0000	0.0000	(0.8596)	(0.0952)	0.0000	1	(0.9548)	01/06/2025
600517.SH	12/10/2024	SDB3263116835	16,900.00	0.7876	13,125.49	13,309.83	0.0000	4.5800	50.0000	0.0000	(1.6699)	(0.1849)	0.0000	1	(1.8547)	01/06/2025
600517.SH	12/10/2024	SDB3263116835	4,600.00	0.7876	3,572.62	3,622.79	0.0000	4.5800	50.0000	0.0000	(0.4545)	(0.0503)	0.0000	1	(0.5048)	01/06/2025
600517.SH	12/10/2024	SDB3263116835	7,800.00	0.7876	6,057.92	6,143.00	0.0000	4.5800	50.0000	0.0000	(0.7707)	(0.0853)	0.0000	1	(0.8560)	01/06/2025
600517.SH	12/09/2024	SDB3263116835	8,700.00	0.7852	6,756.91	6,831.02	0.0000	4.5800	50.0000	0.0000	(0.8596)	(0.0949)	0.0000	1	(0.9545)	01/06/2025
600517.SH	12/09/2024	SDB3263116835	16,900.00	0.7852	13,125.49	13,269.46	0.0000	4.5800	50.0000	0.0000	(1.6699)	(0.1843)	0.0000	1	(1.8542)	01/06/2025
600517.SH	12/09/2024	SDB3263116835	4,600.00	0.7852	3,572.62	3,611.80	0.0000	4.5800	50.0000	0.0000	(0.4545)	(0.0502)	0.0000	1	(0.5047)	01/06/2025
600517.SH	12/09/2024	SDB3263116835	7,800.00	0.7852	6,057.92	6,124.36	0.0000	4.5800	50.0000	0.0000	(0.7707)	(0.0851)	0.0000	1	(0.8558)	01/06/2025

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHANGHAI ZHIXIN ELECTRIC CO LT*D CMN CLASS A SERIES NORTHBOUND (Cont.)																
600517.SH	12/06/2024	SDB3263116835	8,700.00	0.7959	6,756.91	6,924.72	0.0000	4.5800	50.0000	0.0000	(2.5789)	(0.2885)	0.0000	3	(2.8674)	01/06/2025
600517.SH	12/06/2024	SDB3263116835	16,900.00	0.7959	13,125.49	13,451.47	0.0000	4.5800	50.0000	0.0000	(5.0096)	(0.5605)	0.0000	3	(5.5700)	01/06/2025
600517.SH	12/06/2024	SDB3263116835	4,600.00	0.7959	3,572.62	3,661.35	0.0000	4.5800	50.0000	0.0000	(1.3635)	(0.1526)	0.0000	3	(1.5161)	01/06/2025
600517.SH	12/06/2024	SDB3263116835	7,800.00	0.7959	6,057.92	6,208.37	0.0000	4.5800	50.0000	0.0000	(2.3121)	(0.2587)	0.0000	3	(2.5708)	01/06/2025
600517.SH	12/05/2024	SDB3263116835	8,700.00	0.7905	6,756.91	6,877.33	0.0000	4.5800	50.0000	0.0000	(0.8596)	(0.0955)	0.0000	1	(0.9551)	01/06/2025
600517.SH	12/05/2024	SDB3263116835	16,900.00	0.7905	13,125.49	13,359.42	0.0000	4.5800	50.0000	0.0000	(1.6699)	(0.1855)	0.0000	1	(1.8554)	01/06/2025
600517.SH	12/05/2024	SDB3263116835	4,600.00	0.7905	3,572.62	3,636.29	0.0000	4.5800	50.0000	0.0000	(0.4545)	(0.0505)	0.0000	1	(0.5050)	01/06/2025
600517.SH	12/05/2024	SDB3263116835	7,800.00	0.7905	6,057.92	6,165.88	0.0000	4.5800	50.0000	0.0000	(0.7707)	(0.0856)	0.0000	1	(0.8563)	01/06/2025
600517.SH	12/04/2024	SDB3263116835	8,700.00	0.7767	6,756.91	6,756.91	0.0000	4.5800	50.0000	0.0000	(0.8596)	(0.0938)	0.0000	1	(0.9535)	01/06/2025
600517.SH	12/04/2024	SDB3263116835	16,900.00	0.7767	13,125.49	13,125.49	0.0000	4.5800	50.0000	0.0000	(1.6699)	(0.1823)	0.0000	1	(1.8522)	01/06/2025
600517.SH	12/04/2024	SDB3263116835	4,600.00	0.7767	3,572.62	3,572.62	0.0000	4.5800	50.0000	0.0000	(0.4545)	(0.0496)	0.0000	1	(0.5041)	01/06/2025
600517.SH	12/04/2024	SDB3263116835	7,800.00	0.7767	6,057.92	6,057.92	0.0000	4.5800	50.0000	0.0000	(0.7707)	(0.0841)	0.0000	1	(0.8548)	01/06/2025
TOTAL SHANGHAI ZHIXIN ELECTRIC CO LT*D CMN CLASS A SERIES NORTHBOUND											(122.5281)	(13.8896)	0.0000		(136.4177)	

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHANTUI CONSTRUCTION MACHINERY CO LTD CMN CLASS A SERIES NORTHBOUND																
000680.ZK	01/03/2025	SDB3264054652	4,200.00	1.3298	5,710.38	5,585.06	0.0000	4.3300	50.0000	0.0000	(2.0605)	(0.2327)	0.0000	3	(2.2932)	01/06/2025
000680.ZK	01/03/2025	SDB3264054652	18,100.00	1.3298	24,565.90	24,068.95	0.0000	4.3300	50.0000	0.0000	(8.8642)	(1.0029)	0.0000	3	(9.8671)	01/06/2025
000680.ZK	01/03/2025	SDB3264054652	700.00	1.3298	948.13	930.84	0.0000	4.3300	50.0000	0.0000	(0.3421)	(0.0388)	0.0000	3	(0.3809)	01/06/2025
000680.ZK	01/03/2025	SDB3264054652	2,700.00	1.3298	3,781.08	3,590.40	0.0000	4.3300	50.0000	0.0000	(1.3643)	(0.1496)	0.0000	3	(1.5139)	01/06/2025
000680.ZK	01/03/2025	SDB3264054652	11,200.00	1.3298	15,674.41	14,893.49	0.0000	4.3300	50.0000	0.0000	(5.6559)	(0.6206)	0.0000	3	(6.2764)	01/06/2025
000680.ZK	01/03/2025	SDB3264054652	4,500.00	1.3298	6,297.75	5,983.99	0.0000	4.3300	50.0000	0.0000	(2.2724)	(0.2493)	0.0000	3	(2.5218)	01/06/2025
000680.ZK	01/02/2025	SDB3264054652	4,200.00	1.3227	5,710.38	5,555.18	0.0000	4.3300	50.0000	0.0000	(0.6868)	(0.0772)	0.0000	1	(0.7640)	01/06/2025
000680.ZK	01/02/2025	SDB3264054652	18,100.00	1.3227	24,565.90	23,940.20	0.0000	4.3300	50.0000	0.0000	(2.9547)	(0.3325)	0.0000	1	(3.2872)	01/06/2025
000680.ZK	01/02/2025	SDB3264054652	700.00	1.3227	948.13	925.86	0.0000	4.3300	50.0000	0.0000	(0.1140)	(0.0129)	0.0000	1	(0.1269)	01/06/2025
000680.ZK	01/02/2025	SDB3264054652	2,700.00	1.3227	3,781.08	3,571.19	0.0000	4.3300	50.0000	0.0000	(0.4548)	(0.0496)	0.0000	1	(0.5044)	01/06/2025
000680.ZK	01/02/2025	SDB3264054652	11,200.00	1.3227	15,674.41	14,813.83	0.0000	4.3300	50.0000	0.0000	(1.8853)	(0.2057)	0.0000	1	(2.0910)	01/06/2025
000680.ZK	01/02/2025	SDB3264054652	4,500.00	1.3227	6,297.75	5,951.98	0.0000	4.3300	50.0000	0.0000	(0.7575)	(0.0827)	0.0000	1	(0.8401)	01/06/2025
000680.ZK	12/31/2024	SDB3264054652	4,200.00	1.3445	5,710.38	5,646.73	0.0000	4.3300	50.0000	0.0000	(1.3737)	(0.1569)	0.0000	2	(1.5305)	01/06/2025
000680.ZK	12/31/2024	SDB3264054652	18,100.00	1.3445	24,565.90	24,334.73	0.0000	4.3300	50.0000	0.0000	(5.9095)	(0.6760)	0.0000	2	(6.5854)	01/06/2025
000680.ZK	12/31/2024	SDB3264054652	700.00	1.3445	948.13	941.12	0.0000	4.3300	50.0000	0.0000	(0.2281)	(0.0261)	0.0000	2	(0.2542)	01/06/2025
000680.ZK	12/31/2024	SDB3264054652	2,700.00	1.3445	3,781.08	3,630.04	0.0000	4.3300	50.0000	0.0000	(0.9096)	(0.1008)	0.0000	2	(1.0104)	01/06/2025
000680.ZK	12/31/2024	SDB3264054652	11,200.00	1.3445	15,674.41	15,057.95	0.0000	4.3300	50.0000	0.0000	(3.7706)	(0.4183)	0.0000	2	(4.1888)	01/06/2025
000680.ZK	12/31/2024	SDB3264054652	4,500.00	1.3445	6,297.75	6,050.07	0.0000	4.3300	50.0000	0.0000	(1.5150)	(0.1681)	0.0000	2	(1.6830)	01/06/2025
000680.ZK	12/30/2024	SDB3264054652	4,200.00	1.3360	5,710.38	5,611.23	0.0000	4.3300	50.0000	0.0000	(0.6868)	(0.0779)	0.0000	1	(0.7648)	01/06/2025
000680.ZK	12/30/2024	SDB3264054652	18,100.00	1.3360	24,565.90	24,181.73	0.0000	4.3300	50.0000	0.0000	(2.9547)	(0.3359)	0.0000	1	(3.2906)	01/06/2025
000680.ZK	12/30/2024	SDB3264054652	700.00	1.3360	948.13	935.20	0.0000	4.3300	50.0000	0.0000	(0.1140)	(0.0130)	0.0000	1	(0.1270)	01/06/2025
000680.ZK	12/30/2024	SDB3264054652	2,700.00	1.3360	3,781.08	3,607.22	0.0000	4.3300	50.0000	0.0000	(0.4548)	(0.0501)	0.0000	1	(0.5049)	01/06/2025
000680.ZK	12/30/2024	SDB3264054652	11,200.00	1.3360	15,674.41	14,963.28	0.0000	4.3300	50.0000	0.0000	(1.8853)	(0.2078)	0.0000	1	(2.0931)	01/06/2025
000680.ZK	12/30/2024	SDB3264054652	4,500.00	1.3360	6,297.75	6,012.03	0.0000	4.3300	50.0000	0.0000	(0.7575)	(0.0835)	0.0000	1	(0.8410)	01/06/2025
000680.ZK	12/27/2024	SDB3264054652	4,200.00	1.2972	5,710.38	5,448.28	0.0000	4.3300	50.0000	0.0000	(2.0605)	(0.2270)	0.0000	3	(2.2875)	01/06/2025
000680.ZK	12/27/2024	SDB3264054652	18,100.00	1.2972	24,565.90	23,479.48	0.0000	4.3300	50.0000	0.0000	(8.8642)	(0.9783)	0.0000	3	(9.8425)	01/06/2025
000680.ZK	12/27/2024	SDB3264054652	700.00	1.2972	948.13	908.05	0.0000	4.3300	50.0000	0.0000	(0.3421)	(0.0378)	0.0000	3	(0.3800)	01/06/2025
000680.ZK	12/27/2024	SDB3264054652	2,700.00	1.2972	3,781.08	3,502.46	0.0000	4.3300	50.0000	0.0000	(1.3643)	(0.1459)	0.0000	3	(1.5103)	01/06/2025
000680.ZK	12/27/2024	SDB3264054652	11,200.00	1.2972	15,674.41	14,528.74	0.0000	4.3300	50.0000	0.0000	(5.6559)	(0.6054)	0.0000	3	(6.2612)	01/06/2025
000680.ZK	12/27/2024	SDB3264054652	4,500.00	1.2972	6,297.75	5,837.44	0.0000	4.3300	50.0000	0.0000	(2.2724)	(0.2432)	0.0000	3	(2.5157)	01/06/2025
000680.ZK	12/26/2024	SDB3264054652	4,200.00	1.3043	5,710.38	5,478.26	0.0000	4.3300	50.0000	0.0000	(0.6868)	(0.0761)	0.0000	1	(0.7629)	01/06/2025
000680.ZK	12/26/2024	SDB3264054652	18,100.00	1.3043	24,565.90	23,608.70	0.0000	4.3300	50.0000	0.0000	(2.9547)	(0.3279)	0.0000	1	(3.2826)	01/06/2025
000680.ZK	12/26/2024	SDB3264054652	700.00	1.3043	948.13	913.04	0.0000	4.3300	50.0000	0.0000	(0.1140)	(0.0127)	0.0000	1	(0.1267)	01/06/2025
000680.ZK	12/26/2024	SDB3264054652	2,700.00	1.3043	3,781.08	3,521.74	0.0000	4.3300	50.0000	0.0000	(0.4548)	(0.0489)	0.0000	1	(0.5037)	01/06/2025
000680.ZK	12/26/2024	SDB3264054652	11,200.00	1.3043	15,674.41	14,608.70	0.0000	4.3300	50.0000	0.0000	(1.8853)	(0.2029)	0.0000	1	(2.0882)	01/06/2025
000680.ZK	12/26/2024	SDB3264054652	4,500.00	1.3043	6,297.75	5,869.57	0.0000	4.3300	50.0000	0.0000	(0.7575)	(0.0815)	0.0000	1	(0.8390)	01/06/2025
000680.ZK	12/24/2024	SDB3264054652	4,200.00	1.3043	5,710.38	5,478.26	0.0000	4.3300	50.0000	0.0000	(1.3737)	(0.1522)	0.0000	2	(1.5258)	01/06/2025
000680.ZK	12/24/2024	SDB3264054652	18,100.00	1.3043	24,565.90	23,608.70	0.0000	4.3300	50.0000	0.0000	(5.9095)	(0.6558)	0.0000	2	(6.5653)	01/06/2025
000680.ZK	12/24/2024	SDB3264054652	700.00	1.3043	948.13	913.04	0.0000	4.3300	50.0000	0.0000	(0.2281)	(0.0254)	0.0000	2	(0.2534)	01/06/2025
000680.ZK	12/24/2024	SDB3264054652	2,700.00	1.3043	3,781.08	3,521.74	0.0000	4.3300	50.0000	0.0000	(0.9096)	(0.0978)	0.0000	2	(1.0074)	01/06/2025
000680.ZK	12/24/2024	SDB3264054652	11,200.00	1.3043	15,674.41	14,608.70	0.0000	4.3300	50.0000	0.0000	(3.7706)	(0.4058)	0.0000	2	(4.1764)	01/06/2025
000680.ZK	12/24/2024	SDB3264054652	4,500.00	1.3043	6,297.75	5,869.57	0.0000	4.3300	50.0000	0.0000	(1.5150)	(0.1630)	0.0000	2	(1.6780)	01/06/2025
000680.ZK	12/23/2024	SDB3264054652	4,200.00	1.3223	5,710.38	5,553.61	0.0000	4.3300	50.0000	0.0000	(0.6868)	(0.0771)	0.0000	1	(0.7640)	01/06/2025
000680.ZK	12/23/2024	SDB3264054652	18,100.00	1.3223	24,565.90	23,933.39	0.0000	4.3300	50.0000	0.0000	(2.9547)	(0.3324)	0.0000	1	(3.2871)	01/06/2025
000680.ZK	12/23/2024	SDB3264054652	700.00	1.3223	948.13	925.60	0.0000	4.3300	50.0000	0.0000	(0.1140)	(0.0129)	0.0000	1	(0.1269)	01/06/2025
000680.ZK	12/23/2024	SDB3264054652	2,700.00	1.3223	3,781.08	3,570.17	0.0000	4.3300	50.0000	0.0000	(0.4548)	(0.0496)	0.0000	1	(0.5044)	01/06/2025
000680.ZK	12/23/2024	SDB3264054652	11,200.00	1.3223	15,674.41	14,809.61	0.0000	4.3300	50.0000	0.0000	(1.8853)	(0.2057)	0.0000	1	(2.0910)	01/06/2025
000680.ZK	12/23/2024	SDB3264054652	4,500.00	1.3223	6,297.75	5,950.29	0.0000	4.3300	50.0000	0.0000	(0.7575)	(0.0826)	0.0000	1	(0.8401)	01/06/2025
000680.ZK	12/20/2024	SDB3264054652	4,200.00	1.3207	5,710.38	5,546.74	0.0000	4.3300	50.0000	0.0000	(2.0605)	(0.2311)	0.0000	3	(2.2916)	01/06/2025
000680.ZK	12/20/2024	SDB3264054652	18,100.00	1.3207	24,565.90	23,903.82	0.0000	4.3300	50.0000	0.0000	(8.8642)	(0.9960)	0.0000	3	(9.8602)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHANTUI CONSTRUCTION MACHINERY CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
000680.ZK	12/20/2024	SDB3264054652	700.00	1.3207	948.13	924.46	0.0000	4.3300	50.0000	0.0000	(0.3421)	(0.0385)	0.0000	3	(0.3806)	01/06/2025
000680.ZK	12/20/2024	SDB3264054652	2,700.00	1.3207	3,781.08	3,565.76	0.0000	4.3300	50.0000	0.0000	(1.3643)	(0.1486)	0.0000	3	(1.5129)	01/06/2025
000680.ZK	12/20/2024	SDB3264054652	11,200.00	1.3207	15,674.41	14,791.31	0.0000	4.3300	50.0000	0.0000	(5.6559)	(0.6163)	0.0000	3	(6.2722)	01/06/2025
000680.ZK	12/20/2024	SDB3264054652	4,500.00	1.3207	6,297.75	5,942.94	0.0000	4.3300	50.0000	0.0000	(2.2724)	(0.2476)	0.0000	3	(2.5201)	01/06/2025
000680.ZK	12/19/2024	SDB3264054652	4,200.00	1.2981	5,710.38	5,452.19	0.0000	4.5800	50.0000	0.0000	(0.7265)	(0.0757)	0.0000	1	(0.8022)	01/06/2025
000680.ZK	12/19/2024	SDB3264054652	18,100.00	1.2981	24,565.90	23,496.33	0.0000	4.5800	50.0000	0.0000	(3.1253)	(0.3263)	0.0000	1	(3.4517)	01/06/2025
000680.ZK	12/19/2024	SDB3264054652	700.00	1.2981	948.13	908.70	0.0000	4.5800	50.0000	0.0000	(0.1206)	(0.0126)	0.0000	1	(0.1332)	01/06/2025
000680.ZK	12/19/2024	SDB3264054652	2,700.00	1.2981	3,781.08	3,504.98	0.0000	4.5800	50.0000	0.0000	(0.4810)	(0.0487)	0.0000	1	(0.5297)	01/06/2025
000680.ZK	12/19/2024	SDB3264054652	11,200.00	1.2981	15,674.41	14,539.17	0.0000	4.5800	50.0000	0.0000	(1.9941)	(0.2019)	0.0000	1	(2.1961)	01/06/2025
000680.ZK	12/19/2024	SDB3264054652	4,500.00	1.2981	6,297.75	5,841.63	0.0000	4.5800	50.0000	0.0000	(0.8012)	(0.0811)	0.0000	1	(0.8823)	01/06/2025
000680.ZK	12/18/2024	SDB3264054652	4,200.00	1.3404	5,710.38	5,629.85	0.0000	4.5800	50.0000	0.0000	(0.7265)	(0.0782)	0.0000	1	(0.8047)	01/06/2025
000680.ZK	12/18/2024	SDB3264054652	18,100.00	1.3404	24,565.90	24,261.96	0.0000	4.5800	50.0000	0.0000	(3.1253)	(0.3370)	0.0000	1	(3.4623)	01/06/2025
000680.ZK	12/18/2024	SDB3264054652	700.00	1.3404	948.13	938.31	0.0000	4.5800	50.0000	0.0000	(0.1206)	(0.0130)	0.0000	1	(0.1337)	01/06/2025
000680.ZK	12/18/2024	SDB3264054652	2,700.00	1.3404	3,781.08	3,619.19	0.0000	4.5800	50.0000	0.0000	(0.4810)	(0.0503)	0.0000	1	(0.5313)	01/06/2025
000680.ZK	12/18/2024	SDB3264054652	11,200.00	1.3404	15,674.41	15,012.93	0.0000	4.5800	50.0000	0.0000	(1.9941)	(0.2085)	0.0000	1	(2.2026)	01/06/2025
000680.ZK	12/18/2024	SDB3264054652	4,500.00	1.3404	6,297.75	6,031.98	0.0000	4.5800	50.0000	0.0000	(0.8012)	(0.0838)	0.0000	1	(0.8850)	01/06/2025
000680.ZK	12/17/2024	SDB3264054652	4,200.00	1.3584	5,710.38	5,705.08	0.0000	4.5800	50.0000	0.0000	(0.7265)	(0.0792)	0.0000	1	(0.8057)	01/06/2025
000680.ZK	12/17/2024	SDB3264054652	18,100.00	1.3584	24,565.90	24,586.19	0.0000	4.5800	50.0000	0.0000	(3.1253)	(0.3415)	0.0000	1	(3.4668)	01/06/2025
000680.ZK	12/17/2024	SDB3264054652	700.00	1.3584	948.13	950.85	0.0000	4.5800	50.0000	0.0000	(0.1206)	(0.0132)	0.0000	1	(0.1338)	01/06/2025
000680.ZK	12/17/2024	SDB3264054652	2,700.00	1.3584	3,781.08	3,667.55	0.0000	4.5800	50.0000	0.0000	(0.4810)	(0.0509)	0.0000	1	(0.5320)	01/06/2025
000680.ZK	12/17/2024	SDB3264054652	11,200.00	1.3584	15,674.41	15,213.55	0.0000	4.5800	50.0000	0.0000	(1.9941)	(0.2113)	0.0000	1	(2.2054)	01/06/2025
000680.ZK	12/17/2024	SDB3264054652	4,500.00	1.3584	6,297.75	6,112.59	0.0000	4.5800	50.0000	0.0000	(0.8012)	(0.0849)	0.0000	1	(0.8861)	01/06/2025
000680.ZK	12/16/2024	SDB3264054652	700.00	1.3422	948.13	939.55	0.0000	4.5800	50.0000	0.0000	(0.1206)	(0.0130)	0.0000	1	(0.1337)	01/06/2025
000680.ZK	12/16/2024	SDB3264054652	2,700.00	1.3422	3,781.08	3,623.99	0.0000	4.5800	50.0000	0.0000	(0.4810)	(0.0503)	0.0000	1	(0.5314)	01/06/2025
000680.ZK	12/16/2024	SDB3264054652	11,200.00	1.3422	15,674.41	15,032.83	0.0000	4.5800	50.0000	0.0000	(1.9941)	(0.2088)	0.0000	1	(2.2029)	01/06/2025
000680.ZK	12/16/2024	SDB3264054652	4,500.00	1.3422	6,297.75	6,039.98	0.0000	4.5800	50.0000	0.0000	(0.8012)	(0.0839)	0.0000	1	(0.8851)	01/06/2025
000680.ZK	12/13/2024	SDB3264054652	2,700.00	1.4004	3,781.08	3,781.08	0.0000	4.5800	50.0000	0.0000	(1.4431)	(0.1575)	0.0000	3	(1.6007)	01/06/2025
000680.ZK	12/13/2024	SDB3264054652	11,200.00	1.3995	15,674.41	15,674.41	0.0000	4.5800	50.0000	0.0000	(5.9824)	(0.6531)	0.0000	3	(6.6355)	01/06/2025
000680.ZK	12/13/2024	SDB3264054652	4,500.00	1.3995	6,297.75	6,297.75	0.0000	4.5800	50.0000	0.0000	(2.4036)	(0.2624)	0.0000	3	(2.6660)	01/06/2025
TOTAL SHANTUI CONSTRUCTION MACHINERY CO LTD CMN CLASS A SERIES NORTHBOUND												(151.4761)	(16.6222)	0.0000	(168.0983)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHANXI SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND																
002500.ZK	01/03/2025	SDB3261097755	500.00	0.9125	453.97	456.26	0.0000	4.3300	50.0000	0.0000	(0.1638)	(0.0190)	0.0000	3	(0.1828)	01/06/2025
002500.ZK	01/03/2025	SDB3261097755	400.00	0.9125	363.18	365.00	0.0000	4.3300	50.0000	0.0000	(0.1310)	(0.0152)	0.0000	3	(0.1463)	01/06/2025
002500.ZK	01/03/2025	SDB3261097755	6,000.00	0.9125	5,447.65	5,475.07	0.0000	4.3300	50.0000	0.0000	(1.9657)	(0.2281)	0.0000	3	(2.1938)	01/06/2025
002500.ZK	01/03/2025	SDB3261097755	12,900.00	0.9125	11,712.44	11,771.39	0.0000	4.3300	50.0000	0.0000	(4.2262)	(0.4905)	0.0000	3	(4.7167)	01/06/2025
002500.ZK	01/03/2025	SDB3261097755	200.00	0.9125	181.59	182.50	0.0000	4.3300	50.0000	0.0000	(0.0655)	(0.0076)	0.0000	3	(0.0731)	01/06/2025
002500.ZK	01/02/2025	SDB3261097755	500.00	0.9051	453.97	452.53	0.0000	4.3300	50.0000	0.0000	(0.0546)	(0.0063)	0.0000	1	(0.0609)	01/06/2025
002500.ZK	01/02/2025	SDB3261097755	400.00	0.9051	363.18	362.02	0.0000	4.3300	50.0000	0.0000	(0.0437)	(0.0050)	0.0000	1	(0.0487)	01/06/2025
002500.ZK	01/02/2025	SDB3261097755	6,000.00	0.9051	5,447.65	5,430.31	0.0000	4.3300	50.0000	0.0000	(0.6552)	(0.0754)	0.0000	1	(0.7307)	01/06/2025
002500.ZK	01/02/2025	SDB3261097755	12,900.00	0.9051	11,712.44	11,675.17	0.0000	4.3300	50.0000	0.0000	(1.4087)	(0.1622)	0.0000	1	(1.5709)	01/06/2025
002500.ZK	01/02/2025	SDB3261097755	200.00	0.9051	181.59	181.01	0.0000	4.3300	50.0000	0.0000	(0.0218)	(0.0025)	0.0000	1	(0.0244)	01/06/2025
002500.ZK	12/31/2024	SDB3261097755	500.00	0.9173	453.97	458.65	0.0000	4.3300	50.0000	0.0000	(0.1092)	(0.0127)	0.0000	2	(0.1219)	01/06/2025
002500.ZK	12/31/2024	SDB3261097755	400.00	0.9173	363.18	366.92	0.0000	4.3300	50.0000	0.0000	(0.0874)	(0.0102)	0.0000	2	(0.0976)	01/06/2025
002500.ZK	12/31/2024	SDB3261097755	6,000.00	0.9173	5,447.65	5,503.79	0.0000	4.3300	50.0000	0.0000	(1.3105)	(0.1529)	0.0000	2	(1.4633)	01/06/2025
002500.ZK	12/31/2024	SDB3261097755	12,900.00	0.9173	11,712.44	11,833.16	0.0000	4.3300	50.0000	0.0000	(2.8175)	(0.3287)	0.0000	2	(3.1462)	01/06/2025
002500.ZK	12/31/2024	SDB3261097755	200.00	0.9173	181.59	183.46	0.0000	4.3300	50.0000	0.0000	(0.0437)	(0.0051)	0.0000	2	(0.0488)	01/06/2025
002500.ZK	12/30/2024	SDB3261097755	500.00	0.8802	453.97	440.09	0.0000	4.3300	50.0000	0.0000	(0.0546)	(0.0061)	0.0000	1	(0.0607)	01/06/2025
002500.ZK	12/30/2024	SDB3261097755	400.00	0.8802	363.18	352.07	0.0000	4.3300	50.0000	0.0000	(0.0437)	(0.0049)	0.0000	1	(0.0486)	01/06/2025
002500.ZK	12/30/2024	SDB3261097755	6,000.00	0.8802	5,447.65	5,281.06	0.0000	4.3300	50.0000	0.0000	(0.6552)	(0.0733)	0.0000	1	(0.7286)	01/06/2025
002500.ZK	12/30/2024	SDB3261097755	12,900.00	0.8802	11,712.44	11,354.28	0.0000	4.3300	50.0000	0.0000	(1.4087)	(0.1577)	0.0000	1	(1.5664)	01/06/2025
002500.ZK	12/30/2024	SDB3261097755	200.00	0.8802	181.59	176.04	0.0000	4.3300	50.0000	0.0000	(0.0218)	(0.0024)	0.0000	1	(0.0243)	01/06/2025
002500.ZK	12/27/2024	SDB3261097755	500.00	0.8949	453.97	447.45	0.0000	4.3300	50.0000	0.0000	(0.1638)	(0.0186)	0.0000	3	(0.1825)	01/06/2025
002500.ZK	12/27/2024	SDB3261097755	400.00	0.8949	363.18	357.96	0.0000	4.3300	50.0000	0.0000	(0.1310)	(0.0149)	0.0000	3	(0.1460)	01/06/2025
002500.ZK	12/27/2024	SDB3261097755	6,000.00	0.8949	5,447.65	5,369.46	0.0000	4.3300	50.0000	0.0000	(1.9657)	(0.2237)	0.0000	3	(2.1894)	01/06/2025
002500.ZK	12/27/2024	SDB3261097755	12,900.00	0.8949	11,712.44	11,544.34	0.0000	4.3300	50.0000	0.0000	(4.2262)	(0.4810)	0.0000	3	(4.7073)	01/06/2025
002500.ZK	12/27/2024	SDB3261097755	200.00	0.8949	181.59	178.98	0.0000	4.3300	50.0000	0.0000	(0.0655)	(0.0075)	0.0000	3	(0.0730)	01/06/2025
002500.ZK	12/26/2024	SDB3261097755	500.00	0.8942	453.97	447.09	0.0000	4.3300	50.0000	0.0000	(0.0546)	(0.0062)	0.0000	1	(0.0608)	01/06/2025
002500.ZK	12/26/2024	SDB3261097755	400.00	0.8942	363.18	357.67	0.0000	4.3300	50.0000	0.0000	(0.0437)	(0.0050)	0.0000	1	(0.0486)	01/06/2025
002500.ZK	12/26/2024	SDB3261097755	6,000.00	0.8942	5,447.65	5,365.06	0.0000	4.3300	50.0000	0.0000	(0.6552)	(0.0745)	0.0000	1	(0.7297)	01/06/2025
002500.ZK	12/26/2024	SDB3261097755	12,900.00	0.8942	11,712.44	11,534.87	0.0000	4.3300	50.0000	0.0000	(1.4087)	(0.1602)	0.0000	1	(1.5690)	01/06/2025
002500.ZK	12/26/2024	SDB3261097755	200.00	0.8942	181.59	178.84	0.0000	4.3300	50.0000	0.0000	(0.0218)	(0.0025)	0.0000	1	(0.0243)	01/06/2025
002500.ZK	12/24/2024	SDB3261097755	500.00	0.8942	453.97	447.09	0.0000	4.3300	50.0000	0.0000	(0.1092)	(0.0124)	0.0000	2	(0.1216)	01/06/2025
002500.ZK	12/24/2024	SDB3261097755	400.00	0.8942	363.18	357.67	0.0000	4.3300	50.0000	0.0000	(0.0874)	(0.0099)	0.0000	2	(0.0973)	01/06/2025
002500.ZK	12/24/2024	SDB3261097755	6,000.00	0.8942	5,447.65	5,365.06	0.0000	4.3300	50.0000	0.0000	(1.3105)	(0.1490)	0.0000	2	(1.4595)	01/06/2025
002500.ZK	12/24/2024	SDB3261097755	12,900.00	0.8942	11,712.44	11,534.87	0.0000	4.3300	50.0000	0.0000	(2.8175)	(0.3204)	0.0000	2	(3.1379)	01/06/2025
002500.ZK	12/24/2024	SDB3261097755	200.00	0.8942	181.59	178.84	0.0000	4.3300	50.0000	0.0000	(0.0437)	(0.0050)	0.0000	2	(0.0486)	01/06/2025
002500.ZK	12/23/2024	SDB3261097755	500.00	0.8998	453.97	449.91	0.0000	4.3300	50.0000	0.0000	(0.0546)	(0.0062)	0.0000	1	(0.0609)	01/06/2025
002500.ZK	12/23/2024	SDB3261097755	400.00	0.8998	363.18	359.93	0.0000	4.3300	50.0000	0.0000	(0.0437)	(0.0050)	0.0000	1	(0.0487)	01/06/2025
002500.ZK	12/23/2024	SDB3261097755	6,000.00	0.8998	5,447.65	5,398.88	0.0000	4.3300	50.0000	0.0000	(0.6552)	(0.0750)	0.0000	1	(0.7302)	01/06/2025
002500.ZK	12/23/2024	SDB3261097755	12,900.00	0.8998	11,712.44	11,607.59	0.0000	4.3300	50.0000	0.0000	(1.4087)	(0.1612)	0.0000	1	(1.5700)	01/06/2025
002500.ZK	12/23/2024	SDB3261097755	200.00	0.8998	181.59	179.96	0.0000	4.3300	50.0000	0.0000	(0.0218)	(0.0025)	0.0000	1	(0.0243)	01/06/2025
002500.ZK	12/20/2024	SDB3261097755	500.00	0.8996	453.97	449.82	0.0000	4.3300	50.0000	0.0000	(0.1638)	(0.0187)	0.0000	3	(0.1826)	01/06/2025
002500.ZK	12/20/2024	SDB3261097755	400.00	0.8996	363.18	359.85	0.0000	4.3300	50.0000	0.0000	(0.1310)	(0.0150)	0.0000	3	(0.1460)	01/06/2025
002500.ZK	12/20/2024	SDB3261097755	6,000.00	0.8996	5,447.65	5,397.81	0.0000	4.3300	50.0000	0.0000	(1.9657)	(0.2249)	0.0000	3	(2.1906)	01/06/2025
002500.ZK	12/20/2024	SDB3261097755	12,900.00	0.8996	11,712.44	11,605.29	0.0000	4.3300	50.0000	0.0000	(4.2262)	(0.4836)	0.0000	3	(4.7098)	01/06/2025
002500.ZK	12/20/2024	SDB3261097755	200.00	0.8996	181.59	179.93	0.0000	4.3300	50.0000	0.0000	(0.0655)	(0.0075)	0.0000	3	(0.0730)	01/06/2025
002500.ZK	12/19/2024	SDB3261097755	500.00	0.9084	453.97	454.21	0.0000	4.5800	50.0000	0.0000	(0.0578)	(0.0063)	0.0000	1	(0.0641)	01/06/2025
002500.ZK	12/19/2024	SDB3261097755	400.00	0.9084	363.18	363.37	0.0000	4.5800	50.0000	0.0000	(0.0462)	(0.0050)	0.0000	1	(0.0513)	01/06/2025
002500.ZK	12/19/2024	SDB3261097755	6,000.00	0.9084	5,447.65	5,450.54	0.0000	4.5800	50.0000	0.0000	(0.6931)	(0.0757)	0.0000	1	(0.7688)	01/06/2025
002500.ZK	12/19/2024	SDB3261097755	12,900.00	0.9084	11,712.44	11,718.67	0.0000	4.5800	50.0000	0.0000	(1.4901)	(0.1628)	0.0000	1	(1.6528)	01/06/2025
002500.ZK	12/19/2024	SDB3261097755	200.00	0.9084	181.59	181.68	0.0000	4.5800	50.0000	0.0000	(0.0231)	(0.0025)	0.0000	1	(0.0256)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHANXI SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002500.ZK	12/18/2024	SDB3261097755	500.00	0.9137	453.97	456.87	0.0000	4.5800	50.0000	0.0000	(0.0578)	(0.0063)	0.0000	1	(0.0641)	01/06/2025
002500.ZK	12/18/2024	SDB3261097755	400.00	0.9137	363.18	365.50	0.0000	4.5800	50.0000	0.0000	(0.0462)	(0.0051)	0.0000	1	(0.0513)	01/06/2025
002500.ZK	12/18/2024	SDB3261097755	6,000.00	0.9137	5,447.65	5,482.49	0.0000	4.5800	50.0000	0.0000	(0.06931)	(0.0761)	0.0000	1	(0.7692)	01/06/2025
002500.ZK	12/18/2024	SDB3261097755	12,900.00	0.9137	11,712.44	11,787.36	0.0000	4.5800	50.0000	0.0000	(1.4901)	(0.1637)	0.0000	1	(1.6538)	01/06/2025
002500.ZK	12/18/2024	SDB3261097755	200.00	0.9137	181.59	182.75	0.0000	4.5800	50.0000	0.0000	(0.0231)	(0.0025)	0.0000	1	(0.0256)	01/06/2025
002500.ZK	12/17/2024	SDB3261097755	500.00	0.9427	453.97	471.36	0.0000	4.5800	50.0000	0.0000	(0.0578)	(0.0065)	0.0000	1	(0.0643)	01/06/2025
002500.ZK	12/17/2024	SDB3261097755	400.00	0.9427	363.18	377.09	0.0000	4.5800	50.0000	0.0000	(0.0462)	(0.0052)	0.0000	1	(0.0514)	01/06/2025
002500.ZK	12/17/2024	SDB3261097755	6,000.00	0.9427	5,447.65	5,656.37	0.0000	4.5800	50.0000	0.0000	(0.06931)	(0.0786)	0.0000	1	(0.7716)	01/06/2025
002500.ZK	12/17/2024	SDB3261097755	12,900.00	0.9427	11,712.44	12,161.19	0.0000	4.5800	50.0000	0.0000	(1.4901)	(0.1689)	0.0000	1	(1.6590)	01/06/2025
002500.ZK	12/17/2024	SDB3261097755	200.00	0.9427	181.59	188.55	0.0000	4.5800	50.0000	0.0000	(0.0231)	(0.0026)	0.0000	1	(0.0257)	01/06/2025
002500.ZK	12/16/2024	SDB3261097755	500.00	0.9274	453.97	463.71	0.0000	4.5800	50.0000	0.0000	(0.0578)	(0.0064)	0.0000	1	(0.0642)	01/06/2025
002500.ZK	12/16/2024	SDB3261097755	400.00	0.9274	363.18	370.97	0.0000	4.5800	50.0000	0.0000	(0.0462)	(0.0052)	0.0000	1	(0.0514)	01/06/2025
002500.ZK	12/16/2024	SDB3261097755	6,000.00	0.9274	5,447.65	5,564.55	0.0000	4.5800	50.0000	0.0000	(0.06931)	(0.0773)	0.0000	1	(0.7703)	01/06/2025
002500.ZK	12/16/2024	SDB3261097755	12,900.00	0.9274	11,712.44	11,963.78	0.0000	4.5800	50.0000	0.0000	(1.4901)	(0.1662)	0.0000	1	(1.6562)	01/06/2025
002500.ZK	12/16/2024	SDB3261097755	200.00	0.9274	181.59	185.49	0.0000	4.5800	50.0000	0.0000	(0.0231)	(0.0026)	0.0000	1	(0.0257)	01/06/2025
002500.ZK	12/13/2024	SDB3261097755	500.00	0.9236	453.97	461.78	0.0000	4.5800	50.0000	0.0000	(0.1733)	(0.0192)	0.0000	3	(0.1925)	01/06/2025
002500.ZK	12/13/2024	SDB3261097755	400.00	0.9236	363.18	369.42	0.0000	4.5800	50.0000	0.0000	(0.1386)	(0.0154)	0.0000	3	(0.1540)	01/06/2025
002500.ZK	12/13/2024	SDB3261097755	6,000.00	0.9236	5,447.65	5,541.33	0.0000	4.5800	50.0000	0.0000	(2.0792)	(0.2309)	0.0000	3	(2.3101)	01/06/2025
002500.ZK	12/13/2024	SDB3261097755	12,900.00	0.9236	11,712.44	11,913.86	0.0000	4.5800	50.0000	0.0000	(4.4702)	(0.4964)	0.0000	3	(4.9667)	01/06/2025
002500.ZK	12/13/2024	SDB3261097755	200.00	0.9236	181.59	184.71	0.0000	4.5800	50.0000	0.0000	(0.0693)	(0.0077)	0.0000	3	(0.0770)	01/06/2025
002500.ZK	12/12/2024	SDB3261097755	500.00	0.9147	453.97	457.37	0.0000	4.5800	50.0000	0.0000	(0.0578)	(0.0064)	0.0000	1	(0.0641)	01/06/2025
002500.ZK	12/12/2024	SDB3261097755	400.00	0.9147	363.18	365.90	0.0000	4.5800	50.0000	0.0000	(0.0462)	(0.0051)	0.0000	1	(0.0513)	01/06/2025
002500.ZK	12/12/2024	SDB3261097755	6,000.00	0.9147	5,447.65	5,488.43	0.0000	4.5800	50.0000	0.0000	(0.06931)	(0.0762)	0.0000	1	(0.7693)	01/06/2025
002500.ZK	12/12/2024	SDB3261097755	12,900.00	0.9147	11,712.44	11,800.13	0.0000	4.5800	50.0000	0.0000	(1.4901)	(0.1639)	0.0000	1	(1.6540)	01/06/2025
002500.ZK	12/12/2024	SDB3261097755	200.00	0.9147	181.59	182.95	0.0000	4.5800	50.0000	0.0000	(0.0231)	(0.0025)	0.0000	1	(0.0256)	01/06/2025
002500.ZK	12/11/2024	SDB3261097755	500.00	0.9307	453.97	465.35	0.0000	4.5800	50.0000	0.0000	(0.0578)	(0.0065)	0.0000	1	(0.0642)	01/06/2025
002500.ZK	12/11/2024	SDB3261097755	400.00	0.9307	363.18	372.28	0.0000	4.5800	50.0000	0.0000	(0.0462)	(0.0052)	0.0000	1	(0.0514)	01/06/2025
002500.ZK	12/11/2024	SDB3261097755	6,000.00	0.9307	5,447.65	5,584.24	0.0000	4.5800	50.0000	0.0000	(0.06931)	(0.0776)	0.0000	1	(0.7706)	01/06/2025
002500.ZK	12/11/2024	SDB3261097755	12,900.00	0.9307	11,712.44	12,006.11	0.0000	4.5800	50.0000	0.0000	(1.4901)	(0.1668)	0.0000	1	(1.6568)	01/06/2025
002500.ZK	12/11/2024	SDB3261097755	200.00	0.9307	181.59	186.14	0.0000	4.5800	50.0000	0.0000	(0.0231)	(0.0026)	0.0000	1	(0.0257)	01/06/2025
002500.ZK	12/10/2024	SDB3261097755	500.00	0.9126	453.97	456.32	0.0000	4.5800	50.0000	0.0000	(0.0578)	(0.0063)	0.0000	1	(0.0641)	01/06/2025
002500.ZK	12/10/2024	SDB3261097755	400.00	0.9126	363.18	365.06	0.0000	4.5800	50.0000	0.0000	(0.0462)	(0.0051)	0.0000	1	(0.0513)	01/06/2025
002500.ZK	12/10/2024	SDB3261097755	6,000.00	0.9126	5,447.65	5,475.84	0.0000	4.5800	50.0000	0.0000	(0.06931)	(0.0761)	0.0000	1	(0.7691)	01/06/2025
002500.ZK	12/10/2024	SDB3261097755	12,900.00	0.9126	11,712.44	11,773.06	0.0000	4.5800	50.0000	0.0000	(1.4901)	(0.1635)	0.0000	1	(1.6536)	01/06/2025
002500.ZK	12/10/2024	SDB3261097755	200.00	0.9126	181.59	182.53	0.0000	4.5800	50.0000	0.0000	(0.0231)	(0.0025)	0.0000	1	(0.0256)	01/06/2025
002500.ZK	12/09/2024	SDB3261097755	500.00	0.9032	453.97	451.61	0.0000	4.5800	50.0000	0.0000	(0.0578)	(0.0063)	0.0000	1	(0.0640)	01/06/2025
002500.ZK	12/09/2024	SDB3261097755	400.00	0.9032	363.18	361.29	0.0000	4.5800	50.0000	0.0000	(0.0462)	(0.0050)	0.0000	1	(0.0512)	01/06/2025
002500.ZK	12/09/2024	SDB3261097755	6,000.00	0.9032	5,447.65	5,419.36	0.0000	4.5800	50.0000	0.0000	(0.06931)	(0.0753)	0.0000	1	(0.7683)	01/06/2025
002500.ZK	12/09/2024	SDB3261097755	12,900.00	0.9032	11,712.44	11,651.62	0.0000	4.5800	50.0000	0.0000	(1.4901)	(0.1618)	0.0000	1	(1.6519)	01/06/2025
002500.ZK	12/09/2024	SDB3261097755	200.00	0.9032	181.59	180.65	0.0000	4.5800	50.0000	0.0000	(0.0231)	(0.0025)	0.0000	1	(0.0256)	01/06/2025
002500.ZK	12/06/2024	SDB3261097755	500.00	0.9110	453.97	455.51	0.0000	4.5800	50.0000	0.0000	(0.1733)	(0.0190)	0.0000	3	(0.1922)	01/06/2025
002500.ZK	12/06/2024	SDB3261097755	400.00	0.9110	363.18	364.41	0.0000	4.5800	50.0000	0.0000	(0.1386)	(0.0152)	0.0000	3	(0.1538)	01/06/2025
002500.ZK	12/06/2024	SDB3261097755	6,000.00	0.9110	5,447.65	5,466.13	0.0000	4.5800	50.0000	0.0000	(2.0792)	(0.2278)	0.0000	3	(2.3069)	01/06/2025
002500.ZK	12/06/2024	SDB3261097755	12,900.00	0.9110	11,712.44	11,752.17	0.0000	4.5800	50.0000	0.0000	(4.4702)	(0.4897)	0.0000	3	(4.9599)	01/06/2025
002500.ZK	12/06/2024	SDB3261097755	200.00	0.9110	181.59	182.20	0.0000	4.5800	50.0000	0.0000	(0.0693)	(0.0076)	0.0000	3	(0.0769)	01/06/2025
002500.ZK	12/05/2024	SDB3261097755	500.00	0.9085	453.97	454.26	0.0000	4.5800	50.0000	0.0000	(0.0578)	(0.0063)	0.0000	1	(0.0641)	01/06/2025
002500.ZK	12/05/2024	SDB3261097755	400.00	0.9085	363.18	363.41	0.0000	4.5800	50.0000	0.0000	(0.0462)	(0.0050)	0.0000	1	(0.0513)	01/06/2025
002500.ZK	12/05/2024	SDB3261097755	6,000.00	0.9085	5,447.65	5,451.14	0.0000	4.5800	50.0000	0.0000	(0.06931)	(0.0757)	0.0000	1	(0.7688)	01/06/2025
002500.ZK	12/05/2024	SDB3261097755	12,900.00	0.9085	11,712.44	11,719.95	0.0000	4.5800	50.0000	0.0000	(1.4901)	(0.1628)	0.0000	1	(1.6529)	01/06/2025
002500.ZK	12/05/2024	SDB3261097755	200.00	0.9085	181.59	181.70	0.0000	4.5800	50.0000	0.0000	(0.0231)	(0.0025)	0.0000	1	(0.0256)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHANXI SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002500.ZK	12/04/2024	SDB3261097755	500.00	0.9079	453.97	453.97	0.0000	4.5800	50.0000	0.0000	(0.0578)	(0.0063)	0.0000	1	(0.0641)	01/06/2025
002500.ZK	12/04/2024	SDB3261097755	400.00	0.9079	363.18	363.18	0.0000	4.5800	50.0000	0.0000	(0.0462)	(0.0050)	0.0000	1	(0.0512)	01/06/2025
002500.ZK	12/04/2024	SDB3261097755	6,000.00	0.9079	5,447.65	5,447.65	0.0000	4.5800	50.0000	0.0000	(0.6931)	(0.0757)	0.0000	1	(0.7687)	01/06/2025
002500.ZK	12/04/2024	SDB3261097755	12,900.00	0.9079	11,712.44	11,712.44	0.0000	4.5800	50.0000	0.0000	(1.4901)	(0.1627)	0.0000	1	(1.6528)	01/06/2025
002500.ZK	12/04/2024	SDB3261097755	200.00	0.9079	181.59	181.59	0.0000	4.5800	50.0000	0.0000	(0.0231)	(0.0025)	0.0000	1	(0.0256)	01/06/2025
TOTAL SHANXI SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND											(74.0930)	(8.3325)	0.0000		(82.4256)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHENNAN CIRCUITS CO., LTD. CMN CLASS A SERIES NORTHBOUND																
002916.ZK	12/19/2024	SDB3260123374	200.00	14.0188	2,689.92	2,803.76	0.0000	4.5800	50.0000	0.0000	(0.3422)	(0.0389)	0.0000	1	(0.3812)	01/06/2025
002916.ZK	12/19/2024	SDB3260123374	200.00	14.0188	2,713.98	2,803.76	0.0000	4.5800	50.0000	0.0000	(0.3453)	(0.0389)	0.0000	1	(0.3842)	01/06/2025
002916.ZK	12/19/2024	SDB3260123374	100.00	14.0188	1,366.20	1,401.88	0.0000	4.5800	50.0000	0.0000	(0.1738)	(0.0195)	0.0000	1	(0.1933)	01/06/2025
002916.ZK	12/19/2024	SDB3260123374	200.00	14.0188	2,732.39	2,803.76	0.0000	4.5800	50.0000	0.0000	(0.3476)	(0.0389)	0.0000	1	(0.3866)	01/06/2025
002916.ZK	12/19/2024	SDB3260123374	900.00	14.0188	12,295.76	12,616.93	0.0000	4.5800	50.0000	0.0000	(1.5643)	(0.1752)	0.0000	1	(1.7395)	01/06/2025
002916.ZK	12/19/2024	SDB3260123374	600.00	14.0188	8,197.18	8,411.29	0.0000	4.5800	50.0000	0.0000	(1.0429)	(0.1168)	0.0000	1	(1.1597)	01/06/2025
002916.ZK	12/19/2024	SDB3260123374	1,300.00	14.0188	17,760.55	18,224.46	0.0000	4.5800	50.0000	0.0000	(2.2595)	(0.2531)	0.0000	1	(2.5127)	01/06/2025
002916.ZK	12/19/2024	SDB3260123374	1,700.00	14.0188	23,225.33	23,831.98	0.0000	4.5800	50.0000	0.0000	(2.9548)	(0.3310)	0.0000	1	(3.2858)	01/06/2025
002916.ZK	12/19/2024	SDB3260123374	100.00	14.0188	1,366.20	1,401.88	0.0000	4.5800	50.0000	0.0000	(0.1738)	(0.0195)	0.0000	1	(0.1933)	01/06/2025
002916.ZK	12/18/2024	SDB3260123374	200.00	13.6761	2,689.92	2,735.21	0.0000	4.5800	50.0000	0.0000	(0.3422)	(0.0380)	0.0000	1	(0.3802)	01/06/2025
002916.ZK	12/18/2024	SDB3260123374	200.00	13.6761	2,713.98	2,735.21	0.0000	4.5800	50.0000	0.0000	(0.3453)	(0.0380)	0.0000	1	(0.3833)	01/06/2025
002916.ZK	12/18/2024	SDB3260123374	100.00	13.6761	1,366.20	1,367.61	0.0000	4.5800	50.0000	0.0000	(0.1738)	(0.0190)	0.0000	1	(0.1928)	01/06/2025
002916.ZK	12/18/2024	SDB3260123374	200.00	13.6761	2,732.39	2,735.21	0.0000	4.5800	50.0000	0.0000	(0.3476)	(0.0380)	0.0000	1	(0.3856)	01/06/2025
002916.ZK	12/18/2024	SDB3260123374	900.00	13.6761	12,295.76	12,308.45	0.0000	4.5800	50.0000	0.0000	(1.5643)	(0.1710)	0.0000	1	(1.7352)	01/06/2025
002916.ZK	12/18/2024	SDB3260123374	600.00	13.6761	8,197.18	8,205.63	0.0000	4.5800	50.0000	0.0000	(1.0429)	(0.1140)	0.0000	1	(1.1568)	01/06/2025
002916.ZK	12/18/2024	SDB3260123374	1,300.00	13.6761	17,760.55	17,778.88	0.0000	4.5800	50.0000	0.0000	(2.2595)	(0.2469)	0.0000	1	(2.5065)	01/06/2025
002916.ZK	12/18/2024	SDB3260123374	1,700.00	13.6761	23,225.33	23,249.30	0.0000	4.5800	50.0000	0.0000	(2.9548)	(0.3229)	0.0000	1	(3.2777)	01/06/2025
002916.ZK	12/18/2024	SDB3260123374	100.00	13.6761	1,366.20	1,367.61	0.0000	4.5800	50.0000	0.0000	(0.1738)	(0.0190)	0.0000	1	(0.1928)	01/06/2025
002916.ZK	12/17/2024	SDB3260123374	200.00	13.6964	2,689.92	2,739.28	0.0000	4.5800	50.0000	0.0000	(0.3422)	(0.0380)	0.0000	1	(0.3803)	01/06/2025
002916.ZK	12/17/2024	SDB3260123374	200.00	13.6964	2,713.98	2,739.28	0.0000	4.5800	50.0000	0.0000	(0.3453)	(0.0380)	0.0000	1	(0.3833)	01/06/2025
002916.ZK	12/17/2024	SDB3260123374	100.00	13.6964	1,366.20	1,369.64	0.0000	4.5800	50.0000	0.0000	(0.1738)	(0.0190)	0.0000	1	(0.1928)	01/06/2025
002916.ZK	12/17/2024	SDB3260123374	200.00	13.6964	2,732.39	2,739.28	0.0000	4.5800	50.0000	0.0000	(0.3476)	(0.0380)	0.0000	1	(0.3857)	01/06/2025
002916.ZK	12/17/2024	SDB3260123374	900.00	13.6964	12,295.76	12,326.75	0.0000	4.5800	50.0000	0.0000	(1.5643)	(0.1712)	0.0000	1	(1.7355)	01/06/2025
002916.ZK	12/17/2024	SDB3260123374	600.00	13.6964	8,197.18	8,217.83	0.0000	4.5800	50.0000	0.0000	(1.0429)	(0.1141)	0.0000	1	(1.1570)	01/06/2025
002916.ZK	12/17/2024	SDB3260123374	1,300.00	13.6964	17,760.55	17,805.30	0.0000	4.5800	50.0000	0.0000	(2.2595)	(0.2473)	0.0000	1	(2.5068)	01/06/2025
002916.ZK	12/17/2024	SDB3260123374	1,700.00	13.6964	23,225.33	23,283.86	0.0000	4.5800	50.0000	0.0000	(2.9548)	(0.3234)	0.0000	1	(3.2782)	01/06/2025
002916.ZK	12/17/2024	SDB3260123374	100.00	13.6964	1,366.20	1,369.64	0.0000	4.5800	50.0000	0.0000	(0.1738)	(0.0190)	0.0000	1	(0.1928)	01/06/2025
002916.ZK	12/16/2024	SDB3260123374	200.00	13.6468	2,689.92	2,729.36	0.0000	4.5800	50.0000	0.0000	(0.3422)	(0.0379)	0.0000	1	(0.3801)	01/06/2025
002916.ZK	12/16/2024	SDB3260123374	200.00	13.6468	2,713.98	2,729.36	0.0000	4.5800	50.0000	0.0000	(0.3453)	(0.0379)	0.0000	1	(0.3832)	01/06/2025
002916.ZK	12/16/2024	SDB3260123374	100.00	13.6468	1,366.20	1,364.68	0.0000	4.5800	50.0000	0.0000	(0.1738)	(0.0190)	0.0000	1	(0.1928)	01/06/2025
002916.ZK	12/16/2024	SDB3260123374	200.00	13.6468	2,732.39	2,729.36	0.0000	4.5800	50.0000	0.0000	(0.3476)	(0.0379)	0.0000	1	(0.3855)	01/06/2025
002916.ZK	12/16/2024	SDB3260123374	900.00	13.6468	12,295.76	12,282.11	0.0000	4.5800	50.0000	0.0000	(1.5643)	(0.1706)	0.0000	1	(1.7349)	01/06/2025
002916.ZK	12/16/2024	SDB3260123374	600.00	13.6468	8,197.18	8,188.08	0.0000	4.5800	50.0000	0.0000	(1.0429)	(0.1137)	0.0000	1	(1.1566)	01/06/2025
002916.ZK	12/16/2024	SDB3260123374	1,300.00	13.6468	17,760.55	17,740.83	0.0000	4.5800	50.0000	0.0000	(2.2595)	(0.2464)	0.0000	1	(2.5059)	01/06/2025
002916.ZK	12/16/2024	SDB3260123374	1,700.00	13.6468	23,225.33	23,199.55	0.0000	4.5800	50.0000	0.0000	(2.9548)	(0.3222)	0.0000	1	(3.2770)	01/06/2025
002916.ZK	12/16/2024	SDB3260123374	100.00	13.6468	1,366.20	1,364.68	0.0000	4.5800	50.0000	0.0000	(0.1738)	(0.0190)	0.0000	1	(0.1928)	01/06/2025
002916.ZK	12/13/2024	SDB3260123374	200.00	13.6531	2,689.92	2,730.63	0.0000	4.5800	50.0000	0.0000	(1.0267)	(0.1138)	0.0000	3	(1.1404)	01/06/2025
002916.ZK	12/13/2024	SDB3260123374	200.00	13.6531	2,713.98	2,730.63	0.0000	4.5800	50.0000	0.0000	(1.0358)	(0.1138)	0.0000	3	(1.1496)	01/06/2025
002916.ZK	12/13/2024	SDB3260123374	100.00	13.6531	1,366.20	1,365.31	0.0000	4.5800	50.0000	0.0000	(0.5214)	(0.0569)	0.0000	3	(0.5783)	01/06/2025
002916.ZK	12/13/2024	SDB3260123374	200.00	13.6531	2,732.39	2,730.63	0.0000	4.5800	50.0000	0.0000	(1.0429)	(0.1138)	0.0000	3	(1.1566)	01/06/2025
002916.ZK	12/13/2024	SDB3260123374	900.00	13.6531	12,295.76	12,287.83	0.0000	4.5800	50.0000	0.0000	(4.6929)	(0.5120)	0.0000	3	(5.2049)	01/06/2025
002916.ZK	12/13/2024	SDB3260123374	600.00	13.6531	8,197.18	8,191.89	0.0000	4.5800	50.0000	0.0000	(3.1286)	(0.3413)	0.0000	3	(3.4699)	01/06/2025
002916.ZK	12/13/2024	SDB3260123374	1,300.00	13.6531	17,760.55	17,749.09	0.0000	4.5800	50.0000	0.0000	(6.7786)	(0.7395)	0.0000	3	(7.5182)	01/06/2025
002916.ZK	12/13/2024	SDB3260123374	1,700.00	13.6531	23,225.33	23,210.35	0.0000	4.5800	50.0000	0.0000	(8.8643)	(0.9671)	0.0000	3	(9.8314)	01/06/2025
002916.ZK	12/13/2024	SDB3260123374	100.00	13.6531	1,366.20	1,365.31	0.0000	4.5800	50.0000	0.0000	(0.5214)	(0.0569)	0.0000	3	(0.5783)	01/06/2025
002916.ZK	12/12/2024	SDB3260123374	200.00	13.5826	2,689.92	2,716.51	0.0000	4.5800	50.0000	0.0000	(0.3422)	(0.0377)	0.0000	1	(0.3799)	01/06/2025
002916.ZK	12/12/2024	SDB3260123374	200.00	13.5826	2,713.98	2,716.51	0.0000	4.5800	50.0000	0.0000	(0.3453)	(0.0377)	0.0000	1	(0.3830)	01/06/2025
002916.ZK	12/12/2024	SDB3260123374	100.00	13.5826	1,366.20	1,358.26	0.0000	4.5800	50.0000	0.0000	(0.1738)	(0.0189)	0.0000	1	(0.1927)	01/06/2025
002916.ZK	12/12/2024	SDB3260123374	200.00	13.5826	2,732.39	2,716.51	0.0000	4.5800	50.0000	0.0000	(0.3476)	(0.0377)	0.0000	1	(0.3854)	01/06/2025
002916.ZK	12/12/2024	SDB3260123374	900.00	13.5826	12,295.76	12,224.31	0.0000	4.5800	50.0000	0.0000	(1.5643)	(0.1698)	0.0000	1	(1.7341)	01/06/2025

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHENNAN CIRCUITS CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002916.ZK	12/12/2024	SDB3260123374	600.00	13.5826	8,197.18	8,149.54	0.0000	4.5800	50.0000	0.0000	(1.0429)	(0.1132)	0.0000	1	(1.1561)	01/06/2025
002916.ZK	12/12/2024	SDB3260123374	1,300.00	13.5826	17,760.55	17,657.34	0.0000	4.5800	50.0000	0.0000	(2.2595)	(0.2452)	0.0000	1	(2.5048)	01/06/2025
002916.ZK	12/12/2024	SDB3260123374	1,700.00	13.5826	23,225.33	23,090.36	0.0000	4.5800	50.0000	0.0000	(2.9548)	(0.3207)	0.0000	1	(3.2755)	01/06/2025
002916.ZK	12/12/2024	SDB3260123374	100.00	13.5826	1,366.20	1,358.26	0.0000	4.5800	50.0000	0.0000	(0.1738)	(0.0189)	0.0000	1	(0.1927)	01/06/2025
002916.ZK	12/11/2024	SDB3260123374	200.00	13.7252	2,689.92	2,745.03	0.0000	4.5800	50.0000	0.0000	(0.3422)	(0.0381)	0.0000	1	(0.3803)	01/06/2025
002916.ZK	12/11/2024	SDB3260123374	200.00	13.7252	2,713.98	2,745.03	0.0000	4.5800	50.0000	0.0000	(0.3453)	(0.0381)	0.0000	1	(0.3834)	01/06/2025
002916.ZK	12/11/2024	SDB3260123374	100.00	13.7252	1,366.20	1,372.52	0.0000	4.5800	50.0000	0.0000	(0.1738)	(0.0191)	0.0000	1	(0.1929)	01/06/2025
002916.ZK	12/11/2024	SDB3260123374	200.00	13.7252	2,732.39	2,745.03	0.0000	4.5800	50.0000	0.0000	(0.3476)	(0.0381)	0.0000	1	(0.3857)	01/06/2025
002916.ZK	12/11/2024	SDB3260123374	900.00	13.7252	12,295.76	12,352.65	0.0000	4.5800	50.0000	0.0000	(1.5643)	(0.1716)	0.0000	1	(1.7359)	01/06/2025
002916.ZK	12/11/2024	SDB3260123374	600.00	13.7252	8,197.18	8,235.10	0.0000	4.5800	50.0000	0.0000	(1.0429)	(0.1144)	0.0000	1	(1.1572)	01/06/2025
002916.ZK	12/11/2024	SDB3260123374	1,300.00	13.7252	17,760.55	17,842.72	0.0000	4.5800	50.0000	0.0000	(2.2595)	(0.2478)	0.0000	1	(2.5074)	01/06/2025
002916.ZK	12/11/2024	SDB3260123374	1,700.00	13.7252	23,225.33	23,332.78	0.0000	4.5800	50.0000	0.0000	(2.9548)	(0.3241)	0.0000	1	(3.2788)	01/06/2025
002916.ZK	12/11/2024	SDB3260123374	100.00	13.7252	1,366.20	1,372.52	0.0000	4.5800	50.0000	0.0000	(0.1738)	(0.0191)	0.0000	1	(0.1929)	01/06/2025
002916.ZK	12/10/2024	SDB3260123374	200.00	13.5178	2,689.92	2,703.56	0.0000	4.5800	50.0000	0.0000	(0.3422)	(0.0375)	0.0000	1	(0.3798)	01/06/2025
002916.ZK	12/10/2024	SDB3260123374	200.00	13.5178	2,713.98	2,703.56	0.0000	4.5800	50.0000	0.0000	(0.3453)	(0.0375)	0.0000	1	(0.3828)	01/06/2025
002916.ZK	12/10/2024	SDB3260123374	100.00	13.5178	1,366.20	1,351.78	0.0000	4.5800	50.0000	0.0000	(0.1738)	(0.0188)	0.0000	1	(0.1926)	01/06/2025
002916.ZK	12/10/2024	SDB3260123374	200.00	13.5178	2,732.39	2,703.56	0.0000	4.5800	50.0000	0.0000	(0.3476)	(0.0375)	0.0000	1	(0.3852)	01/06/2025
002916.ZK	12/10/2024	SDB3260123374	900.00	13.5178	12,295.76	12,166.01	0.0000	4.5800	50.0000	0.0000	(1.5643)	(0.1690)	0.0000	1	(1.7333)	01/06/2025
002916.ZK	12/10/2024	SDB3260123374	600.00	13.5178	8,197.18	8,110.67	0.0000	4.5800	50.0000	0.0000	(1.0429)	(0.1126)	0.0000	1	(1.1555)	01/06/2025
002916.ZK	12/10/2024	SDB3260123374	1,300.00	13.5178	17,760.55	17,573.12	0.0000	4.5800	50.0000	0.0000	(2.2595)	(0.2441)	0.0000	1	(2.5036)	01/06/2025
002916.ZK	12/10/2024	SDB3260123374	1,700.00	13.5178	23,225.33	22,980.23	0.0000	4.5800	50.0000	0.0000	(2.9548)	(0.3192)	0.0000	1	(3.2739)	01/06/2025
002916.ZK	12/10/2024	SDB3260123374	100.00	13.5178	1,366.20	1,351.78	0.0000	4.5800	50.0000	0.0000	(0.1738)	(0.0188)	0.0000	1	(0.1926)	01/06/2025
002916.ZK	12/09/2024	SDB3260123374	100.00	13.4523	1,366.20	1,345.23	0.0000	4.5800	50.0000	0.0000	(0.1738)	(0.0187)	0.0000	1	(0.1925)	01/06/2025
002916.ZK	12/09/2024	SDB3260123374	200.00	13.4523	2,732.39	2,690.46	0.0000	4.5800	50.0000	0.0000	(0.3476)	(0.0374)	0.0000	1	(0.3850)	01/06/2025
002916.ZK	12/09/2024	SDB3260123374	900.00	13.4523	12,295.76	12,107.07	0.0000	4.5800	50.0000	0.0000	(1.5643)	(0.1682)	0.0000	1	(1.7324)	01/06/2025
002916.ZK	12/09/2024	SDB3260123374	600.00	13.4523	8,197.18	8,071.38	0.0000	4.5800	50.0000	0.0000	(1.0429)	(0.1121)	0.0000	1	(1.1550)	01/06/2025
002916.ZK	12/09/2024	SDB3260123374	1,300.00	13.4523	17,760.55	17,487.99	0.0000	4.5800	50.0000	0.0000	(2.2595)	(0.2429)	0.0000	1	(2.5024)	01/06/2025
002916.ZK	12/09/2024	SDB3260123374	1,700.00	13.4523	23,225.33	22,868.91	0.0000	4.5800	50.0000	0.0000	(2.9548)	(0.3176)	0.0000	1	(3.2724)	01/06/2025
002916.ZK	12/09/2024	SDB3260123374	100.00	13.4523	1,366.20	1,345.23	0.0000	4.5800	50.0000	0.0000	(0.1738)	(0.0187)	0.0000	1	(0.1925)	01/06/2025
002916.ZK	12/06/2024	SDB3260123374	100.00	13.5776	1,366.20	1,357.76	0.0000	4.5800	50.0000	0.0000	(0.5214)	(0.0566)	0.0000	3	(0.5780)	01/06/2025
002916.ZK	12/06/2024	SDB3260123374	200.00	13.5776	2,732.39	2,715.53	0.0000	4.5800	50.0000	0.0000	(1.1311)	(0.1131)	0.0000	3	(1.1560)	01/06/2025
002916.ZK	12/06/2024	SDB3260123374	900.00	13.5776	12,295.76	12,219.88	0.0000	4.5800	50.0000	0.0000	(4.6929)	(0.5092)	0.0000	3	(5.2020)	01/06/2025
002916.ZK	12/06/2024	SDB3260123374	600.00	13.5776	8,197.18	8,146.59	0.0000	4.5800	50.0000	0.0000	(3.1286)	(0.3394)	0.0000	3	(3.4680)	01/06/2025
002916.ZK	12/06/2024	SDB3260123374	1,300.00	13.5776	17,760.55	17,650.93	0.0000	4.5800	50.0000	0.0000	(6.7786)	(0.7355)	0.0000	3	(7.5141)	01/06/2025
002916.ZK	12/06/2024	SDB3260123374	1,700.00	13.5776	23,225.33	23,081.99	0.0000	4.5800	50.0000	0.0000	(8.8643)	(0.9617)	0.0000	3	(9.8261)	01/06/2025
002916.ZK	12/06/2024	SDB3260123374	100.00	13.5776	1,366.20	1,357.76	0.0000	4.5800	50.0000	0.0000	(0.5214)	(0.0566)	0.0000	3	(0.5780)	01/06/2025
002916.ZK	12/05/2024	SDB3260123374	100.00	13.9819	1,366.20	1,398.19	0.0000	4.5800	50.0000	0.0000	(0.1738)	(0.0194)	0.0000	1	(0.1932)	01/06/2025
002916.ZK	12/05/2024	SDB3260123374	200.00	13.9819	2,732.39	2,796.39	0.0000	4.5800	50.0000	0.0000	(0.3476)	(0.0388)	0.0000	1	(0.3865)	01/06/2025
002916.ZK	12/05/2024	SDB3260123374	900.00	13.9819	12,295.76	12,583.73	0.0000	4.5800	50.0000	0.0000	(1.5643)	(0.1748)	0.0000	1	(1.7391)	01/06/2025
002916.ZK	12/05/2024	SDB3260123374	600.00	13.9819	8,197.18	8,389.16	0.0000	4.5800	50.0000	0.0000	(1.0429)	(0.1165)	0.0000	1	(1.1594)	01/06/2025
002916.ZK	12/05/2024	SDB3260123374	1,300.00	13.9819	17,760.55	18,176.50	0.0000	4.5800	50.0000	0.0000	(2.2595)	(0.2525)	0.0000	1	(2.5120)	01/06/2025
002916.ZK	12/05/2024	SDB3260123374	1,700.00	13.9819	23,225.33	23,769.27	0.0000	4.5800	50.0000	0.0000	(2.9548)	(0.3301)	0.0000	1	(3.2849)	01/06/2025
002916.ZK	12/05/2024	SDB3260123374	100.00	13.9819	1,366.20	1,398.19	0.0000	4.5800	50.0000	0.0000	(0.1738)	(0.0194)	0.0000	1	(0.1932)	01/06/2025
002916.ZK	12/04/2024	SDB3260123374	100.00	13.6620	1,366.20	1,366.20	0.0000	4.5800	50.0000	0.0000	(0.1738)	(0.0190)	0.0000	1	(0.1928)	01/06/2025
002916.ZK	12/04/2024	SDB3260123374	200.00	13.6620	2,732.39	2,732.39	0.0000	4.5800	50.0000	0.0000	(0.3476)	(0.0379)	0.0000	1	(0.3856)	01/06/2025
002916.ZK	12/04/2024	SDB3260123374	900.00	13.6620	12,295.76	12,295.76	0.0000	4.5800	50.0000	0.0000	(1.5643)	(0.1708)	0.0000	1	(1.7351)	01/06/2025
002916.ZK	12/04/2024	SDB3260123374	600.00	13.6620	8,197.18	8,197.18	0.0000	4.5800	50.0000	0.0000	(1.0429)	(0.1138)	0.0000	1	(1.1567)	01/06/2025
002916.ZK	12/04/2024	SDB3260123374	1,300.00	13.6620	17,760.55	17,760.55	0.0000	4.5800	50.0000	0.0000	(2.2595)	(0.2467)	0.0000	1	(2.5062)	01/06/2025
002916.ZK	12/04/2024	SDB3260123374	1,700.00	13.6620	23,225.33	23,225.33	0.0000	4.5800	50.0000	0.0000	(2.9548)	(0.3226)	0.0000	1	(3.2774)	01/06/2025

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHENNAN CIRCUITS CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002916.ZK	12/04/2024	SDB3260123374	100.00	13.6620	1,366.20	1,366.20	0.0000	4.5800	50.0000	0.0000	(0.1738)	(0.0190)	0.0000	1	(0.1928)	01/06/2025
TOTAL SHENNAN CIRCUITS CO., LTD. CMN CLASS A SERIES NORTHBOUND												(143.1424)	(15.6406)	0.0000	(158.7830)	

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHENWAN HONGYUAN GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND																
000166.ZK	01/03/2025	SDB3261097711	68,800.00	0.7648	50,961.88	52,615.35	0.0000	4.3300	50.0000	0.0000	(18.3887)	(2.1923)	0.0000	3	(20.5811)	01/06/2025
000166.ZK	01/03/2025	SDB3261097711	131,100.00	0.7648	97,109.05	100,259.77	0.0000	4.3300	50.0000	0.0000	(35.0402)	(4.1775)	0.0000	3	(39.2177)	01/06/2025
000166.ZK	01/03/2025	SDB3261097711	55,600.00	0.7648	41,184.31	42,520.54	0.0000	4.3300	50.0000	0.0000	(14.8607)	(1.7717)	0.0000	3	(16.6324)	01/06/2025
000166.ZK	01/03/2025	SDB3261097711	400.00	0.7648	296.29	305.90	0.0000	4.3300	50.0000	0.0000	(0.1069)	(0.0127)	0.0000	3	(0.1197)	01/06/2025
000166.ZK	01/03/2025	SDB3261097711	10,200.00	0.7648	7,555.40	7,800.53	0.0000	4.3300	50.0000	0.0000	(2.7262)	(0.3250)	0.0000	3	(3.0513)	01/06/2025
000166.ZK	01/03/2025	SDB3261097711	7,400.00	0.7648	5,481.36	5,659.21	0.0000	4.3300	50.0000	0.0000	(1.9779)	(0.2358)	0.0000	3	(2.2137)	01/06/2025
000166.ZK	01/03/2025	SDB3261097711	2,000.00	0.7648	1,481.45	1,529.52	0.0000	4.3300	50.0000	0.0000	(0.5346)	(0.0637)	0.0000	3	(0.5983)	01/06/2025
000166.ZK	01/03/2025	SDB3261097711	150,000.00	0.7648	111,108.75	114,713.70	0.0000	4.3300	50.0000	0.0000	(40.0917)	(4.7797)	0.0000	3	(44.8715)	01/06/2025
000166.ZK	01/03/2025	SDB3261097711	45,100.00	0.7648	33,406.70	34,490.59	0.0000	4.3300	50.0000	0.0000	(12.0543)	(1.4371)	0.0000	3	(13.4914)	01/06/2025
000166.ZK	01/03/2025	SDB3261097711	296,800.00	0.7648	219,847.18	226,980.17	0.0000	4.3300	50.0000	0.0000	(79.3282)	(9.4575)	0.0000	3	(88.7857)	01/06/2025
000166.ZK	01/03/2025	SDB3261097711	2,100.00	0.7648	1,555.52	1,605.99	0.0000	4.3300	50.0000	0.0000	(0.5613)	(0.0669)	0.0000	3	(0.6282)	01/06/2025
000166.ZK	01/02/2025	SDB3261097711	68,800.00	0.7572	50,961.88	52,093.71	0.0000	4.3300	50.0000	0.0000	(6.1296)	(0.7235)	0.0000	1	(6.8531)	01/06/2025
000166.ZK	01/02/2025	SDB3261097711	131,100.00	0.7572	97,109.05	99,265.77	0.0000	4.3300	50.0000	0.0000	(11.6801)	(1.3787)	0.0000	1	(13.0588)	01/06/2025
000166.ZK	01/02/2025	SDB3261097711	55,600.00	0.7572	41,184.31	42,098.99	0.0000	4.3300	50.0000	0.0000	(4.9536)	(0.5847)	0.0000	1	(5.5383)	01/06/2025
000166.ZK	01/02/2025	SDB3261097711	400.00	0.7572	296.29	302.87	0.0000	4.3300	50.0000	0.0000	(0.0356)	(0.0042)	0.0000	1	(0.0398)	01/06/2025
000166.ZK	01/02/2025	SDB3261097711	10,200.00	0.7572	7,555.40	7,723.20	0.0000	4.3300	50.0000	0.0000	(0.9087)	(0.1073)	0.0000	1	(1.0160)	01/06/2025
000166.ZK	01/02/2025	SDB3261097711	7,400.00	0.7572	5,481.36	5,603.10	0.0000	4.3300	50.0000	0.0000	(0.6593)	(0.0778)	0.0000	1	(0.7371)	01/06/2025
000166.ZK	01/02/2025	SDB3261097711	2,000.00	0.7572	1,481.45	1,514.35	0.0000	4.3300	50.0000	0.0000	(0.1782)	(0.0210)	0.0000	1	(0.1992)	01/06/2025
000166.ZK	01/02/2025	SDB3261097711	150,000.00	0.7572	111,108.75	113,576.40	0.0000	4.3300	50.0000	0.0000	(13.3639)	(1.5775)	0.0000	1	(14.9414)	01/06/2025
000166.ZK	01/02/2025	SDB3261097711	45,100.00	0.7572	33,406.70	34,148.64	0.0000	4.3300	50.0000	0.0000	(4.0181)	(0.4743)	0.0000	1	(4.4924)	01/06/2025
000166.ZK	01/02/2025	SDB3261097711	296,800.00	0.7572	219,847.18	224,729.84	0.0000	4.3300	50.0000	0.0000	(26.4427)	(3.1212)	0.0000	1	(29.5640)	01/06/2025
000166.ZK	01/02/2025	SDB3261097711	2,100.00	0.7572	1,555.52	1,590.07	0.0000	4.3300	50.0000	0.0000	(0.1871)	(0.0221)	0.0000	1	(0.2092)	01/06/2025
000166.ZK	12/31/2024	SDB3261097711	68,800.00	0.7516	50,961.88	51,712.69	0.0000	4.3300	50.0000	0.0000	(12.2592)	(1.4365)	0.0000	2	(13.6956)	01/06/2025
000166.ZK	12/31/2024	SDB3261097711	131,100.00	0.7516	97,109.05	98,539.74	0.0000	4.3300	50.0000	0.0000	(23.3601)	(2.7372)	0.0000	2	(26.0973)	01/06/2025
000166.ZK	12/31/2024	SDB3261097711	55,600.00	0.7516	41,184.31	41,791.07	0.0000	4.3300	50.0000	0.0000	(9.9071)	(1.1609)	0.0000	2	(11.0680)	01/06/2025
000166.ZK	12/31/2024	SDB3261097711	400.00	0.7516	296.29	300.66	0.0000	4.3300	50.0000	0.0000	(0.0713)	(0.0084)	0.0000	2	(0.0796)	01/06/2025
000166.ZK	12/31/2024	SDB3261097711	10,200.00	0.7516	7,555.40	7,666.71	0.0000	4.3300	50.0000	0.0000	(1.8175)	(0.2130)	0.0000	2	(2.0305)	01/06/2025
000166.ZK	12/31/2024	SDB3261097711	7,400.00	0.7516	5,481.36	5,562.12	0.0000	4.3300	50.0000	0.0000	(1.3186)	(0.1545)	0.0000	2	(1.4731)	01/06/2025
000166.ZK	12/31/2024	SDB3261097711	2,000.00	0.7516	1,481.45	1,503.28	0.0000	4.3300	50.0000	0.0000	(0.3564)	(0.0418)	0.0000	2	(0.3981)	01/06/2025
000166.ZK	12/31/2024	SDB3261097711	150,000.00	0.7516	111,108.75	112,745.70	0.0000	4.3300	50.0000	0.0000	(26.7278)	(3.1318)	0.0000	2	(29.8597)	01/06/2025
000166.ZK	12/31/2024	SDB3261097711	45,100.00	0.7516	33,406.70	33,898.87	0.0000	4.3300	50.0000	0.0000	(8.0362)	(0.9416)	0.0000	2	(8.9778)	01/06/2025
000166.ZK	12/31/2024	SDB3261097711	296,800.00	0.7516	219,847.18	223,086.16	0.0000	4.3300	50.0000	0.0000	(52.8855)	(6.1968)	0.0000	2	(59.0823)	01/06/2025
000166.ZK	12/31/2024	SDB3261097711	2,100.00	0.7516	1,555.52	1,578.44	0.0000	4.3300	50.0000	0.0000	(0.3742)	(0.0438)	0.0000	2	(0.4180)	01/06/2025
000166.ZK	12/30/2024	SDB3261097711	68,800.00	0.7337	50,961.88	50,479.18	0.0000	4.3300	50.0000	0.0000	(6.1296)	(0.7011)	0.0000	1	(6.8307)	01/06/2025
000166.ZK	12/30/2024	SDB3261097711	131,100.00	0.7337	97,109.05	96,189.25	0.0000	4.3300	50.0000	0.0000	(11.6801)	(1.3360)	0.0000	1	(13.0160)	01/06/2025
000166.ZK	12/30/2024	SDB3261097711	55,600.00	0.7337	41,184.31	40,794.22	0.0000	4.3300	50.0000	0.0000	(4.9536)	(0.5666)	0.0000	1	(5.5201)	01/06/2025
000166.ZK	12/30/2024	SDB3261097711	400.00	0.7337	296.29	293.48	0.0000	4.3300	50.0000	0.0000	(0.0356)	(0.0041)	0.0000	1	(0.0397)	01/06/2025
000166.ZK	12/30/2024	SDB3261097711	10,200.00	0.7337	7,555.40	7,483.83	0.0000	4.3300	50.0000	0.0000	(0.9087)	(0.1039)	0.0000	1	(1.0127)	01/06/2025
000166.ZK	12/30/2024	SDB3261097711	7,400.00	0.7337	5,481.36	5,429.45	0.0000	4.3300	50.0000	0.0000	(0.6593)	(0.0754)	0.0000	1	(0.7347)	01/06/2025
000166.ZK	12/30/2024	SDB3261097711	2,000.00	0.7337	1,481.45	1,467.42	0.0000	4.3300	50.0000	0.0000	(0.1782)	(0.0204)	0.0000	1	(0.1986)	01/06/2025
000166.ZK	12/30/2024	SDB3261097711	150,000.00	0.7337	111,108.75	110,056.35	0.0000	4.3300	50.0000	0.0000	(13.3639)	(1.5286)	0.0000	1	(14.8925)	01/06/2025
000166.ZK	12/30/2024	SDB3261097711	45,100.00	0.7337	33,406.70	33,090.28	0.0000	4.3300	50.0000	0.0000	(4.0181)	(0.4596)	0.0000	1	(4.4777)	01/06/2025
000166.ZK	12/30/2024	SDB3261097711	296,800.00	0.7337	219,847.18	217,764.83	0.0000	4.3300	50.0000	0.0000	(26.4427)	(3.0245)	0.0000	1	(29.4672)	01/06/2025
000166.ZK	12/30/2024	SDB3261097711	2,100.00	0.7337	1,555.52	1,540.79	0.0000	4.3300	50.0000	0.0000	(0.1871)	(0.0214)	0.0000	1	(0.2085)	01/06/2025
000166.ZK	12/27/2024	SDB3261097711	68,800.00	0.7403	50,961.88	50,931.61	0.0000	4.3300	50.0000	0.0000	(18.3887)	(2.1222)	0.0000	3	(20.5109)	01/06/2025
000166.ZK	12/27/2024	SDB3261097711	131,100.00	0.7403	97,109.05	97,051.36	0.0000	4.3300	50.0000	0.0000	(35.0402)	(4.0438)	0.0000	3	(39.0840)	01/06/2025
000166.ZK	12/27/2024	SDB3261097711	55,600.00	0.7403	41,184.31	41,159.85	0.0000	4.3300	50.0000	0.0000	(14.8607)	(1.7150)	0.0000	3	(16.5757)	01/06/2025
000166.ZK	12/27/2024	SDB3261097711	400.00	0.7403	296.29	296.11	0.0000	4.3300	50.0000	0.0000	(0.1069)	(0.0123)	0.0000	3	(0.1192)	01/06/2025
000166.ZK	12/27/2024	SDB3261097711	10,200.00	0.7403	7,555.40	7,550.91	0.0000	4.3300	50.0000	0.0000	(2.7262)	(0.3146)	0.0000	3	(3.0409)	01/06/2025
000166.ZK	12/27/2024	SDB3261097711	7,400.00	0.7403	5,481.36	5,478.11	0.0000	4.3300	50.0000	0.0000	(1.9779)	(0.2283)	0.0000	3	(2.2061)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6



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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHENWAN HONGYUAN GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000166.ZK	12/27/2024	SDB3261097711	2,000.00	0.7403	1,481.45	1,480.57	0.0000	4.3300	50.0000	0.0000	(0.5346)	(0.0617)	0.0000	3	(0.5962)	01/06/2025
000166.ZK	12/27/2024	SDB3261097711	150,000.00	0.7403	111,108.75	111,042.75	0.0000	4.3300	50.0000	0.0000	(40.0917)	(4.6268)	0.0000	3	(44.7185)	01/06/2025
000166.ZK	12/27/2024	SDB3261097711	45,100.00	0.7403	33,406.70	33,386.85	0.0000	4.3300	50.0000	0.0000	(12.0543)	(1.3911)	0.0000	3	(13.4454)	01/06/2025
000166.ZK	12/27/2024	SDB3261097711	296,800.00	0.7403	219,847.18	219,716.59	0.0000	4.3300	50.0000	0.0000	(79.3282)	(9.1549)	0.0000	3	(88.4830)	01/06/2025
000166.ZK	12/27/2024	SDB3261097711	2,100.00	0.7403	1,555.52	1,554.60	0.0000	4.3300	50.0000	0.0000	(0.5613)	(0.0648)	0.0000	3	(0.6261)	01/06/2025
000166.ZK	12/26/2024	SDB3261097711	68,800.00	0.7342	50,961.88	50,513.51	0.0000	4.3300	50.0000	0.0000	(6.1296)	(0.7016)	0.0000	1	(6.8312)	01/06/2025
000166.ZK	12/26/2024	SDB3261097711	131,100.00	0.7342	97,109.05	96,254.67	0.0000	4.3300	50.0000	0.0000	(11.6801)	(1.3369)	0.0000	1	(13.0169)	01/06/2025
000166.ZK	12/26/2024	SDB3261097711	55,600.00	0.7342	41,184.31	40,821.96	0.0000	4.3300	50.0000	0.0000	(4.9536)	(0.5670)	0.0000	1	(5.5205)	01/06/2025
000166.ZK	12/26/2024	SDB3261097711	400.00	0.7342	296.29	293.68	0.0000	4.3300	50.0000	0.0000	(0.0356)	(0.0041)	0.0000	1	(0.0397)	01/06/2025
000166.ZK	12/26/2024	SDB3261097711	10,200.00	0.7342	7,555.40	7,488.92	0.0000	4.3300	50.0000	0.0000	(0.9087)	(0.1040)	0.0000	1	(1.0128)	01/06/2025
000166.ZK	12/26/2024	SDB3261097711	7,400.00	0.7342	5,481.36	5,433.14	0.0000	4.3300	50.0000	0.0000	(0.6593)	(0.0755)	0.0000	1	(0.7347)	01/06/2025
000166.ZK	12/26/2024	SDB3261097711	2,000.00	0.7342	1,481.45	1,468.42	0.0000	4.3300	50.0000	0.0000	(0.1782)	(0.0204)	0.0000	1	(0.1986)	01/06/2025
000166.ZK	12/26/2024	SDB3261097711	150,000.00	0.7342	111,108.75	110,131.20	0.0000	4.3300	50.0000	0.0000	(13.3639)	(1.5296)	0.0000	1	(14.8935)	01/06/2025
000166.ZK	12/26/2024	SDB3261097711	45,100.00	0.7342	33,406.70	33,112.78	0.0000	4.3300	50.0000	0.0000	(4.0181)	(0.4599)	0.0000	1	(4.4780)	01/06/2025
000166.ZK	12/26/2024	SDB3261097711	296,800.00	0.7342	219,847.18	217,912.93	0.0000	4.3300	50.0000	0.0000	(26.4427)	(3.0266)	0.0000	1	(29.4693)	01/06/2025
000166.ZK	12/26/2024	SDB3261097711	2,100.00	0.7342	1,555.52	1,541.84	0.0000	4.3300	50.0000	0.0000	(0.1871)	(0.0214)	0.0000	1	(0.2085)	01/06/2025
000166.ZK	12/24/2024	SDB3261097711	68,800.00	0.7342	50,961.88	50,513.51	0.0000	4.3300	50.0000	0.0000	(12.2592)	(1.4032)	0.0000	2	(13.6623)	01/06/2025
000166.ZK	12/24/2024	SDB3261097711	131,100.00	0.7342	97,109.05	96,254.67	0.0000	4.3300	50.0000	0.0000	(23.3601)	(2.6737)	0.0000	2	(26.0339)	01/06/2025
000166.ZK	12/24/2024	SDB3261097711	55,600.00	0.7342	41,184.31	40,821.96	0.0000	4.3300	50.0000	0.0000	(9.9071)	(1.1339)	0.0000	2	(11.0411)	01/06/2025
000166.ZK	12/24/2024	SDB3261097711	400.00	0.7342	296.29	293.68	0.0000	4.3300	50.0000	0.0000	(0.0713)	(0.0082)	0.0000	2	(0.0794)	01/06/2025
000166.ZK	12/24/2024	SDB3261097711	10,200.00	0.7342	7,555.40	7,488.92	0.0000	4.3300	50.0000	0.0000	(1.8175)	(0.2080)	0.0000	2	(2.0255)	01/06/2025
000166.ZK	12/24/2024	SDB3261097711	7,400.00	0.7342	5,481.36	5,433.14	0.0000	4.3300	50.0000	0.0000	(1.3186)	(0.1509)	0.0000	2	(1.4695)	01/06/2025
000166.ZK	12/24/2024	SDB3261097711	2,000.00	0.7342	1,481.45	1,468.42	0.0000	4.3300	50.0000	0.0000	(0.3564)	(0.0408)	0.0000	2	(0.3972)	01/06/2025
000166.ZK	12/24/2024	SDB3261097711	150,000.00	0.7342	111,108.75	110,131.20	0.0000	4.3300	50.0000	0.0000	(26.7278)	(3.0592)	0.0000	2	(29.7870)	01/06/2025
000166.ZK	12/24/2024	SDB3261097711	45,100.00	0.7342	33,406.70	33,112.78	0.0000	4.3300	50.0000	0.0000	(8.0362)	(0.9198)	0.0000	2	(8.9560)	01/06/2025
000166.ZK	12/24/2024	SDB3261097711	296,800.00	0.7342	219,847.18	217,912.93	0.0000	4.3300	50.0000	0.0000	(52.8855)	(6.0531)	0.0000	2	(58.9386)	01/06/2025
000166.ZK	12/24/2024	SDB3261097711	2,100.00	0.7342	1,555.52	1,541.84	0.0000	4.3300	50.0000	0.0000	(0.3742)	(0.0428)	0.0000	2	(0.4170)	01/06/2025
000166.ZK	12/23/2024	SDB3261097711	68,800.00	0.7380	50,961.88	50,771.44	0.0000	4.3300	50.0000	0.0000	(6.1296)	(0.7052)	0.0000	1	(6.8347)	01/06/2025
000166.ZK	12/23/2024	SDB3261097711	131,100.00	0.7380	97,109.05	96,746.16	0.0000	4.3300	50.0000	0.0000	(11.6801)	(1.3437)	0.0000	1	(13.0238)	01/06/2025
000166.ZK	12/23/2024	SDB3261097711	55,600.00	0.7380	41,184.31	41,030.41	0.0000	4.3300	50.0000	0.0000	(4.9536)	(0.5699)	0.0000	1	(5.5234)	01/06/2025
000166.ZK	12/23/2024	SDB3261097711	400.00	0.7380	296.29	295.18	0.0000	4.3300	50.0000	0.0000	(0.0356)	(0.0041)	0.0000	1	(0.0397)	01/06/2025
000166.ZK	12/23/2024	SDB3261097711	10,200.00	0.7380	7,555.40	7,527.16	0.0000	4.3300	50.0000	0.0000	(0.9087)	(0.1045)	0.0000	1	(1.0133)	01/06/2025
000166.ZK	12/23/2024	SDB3261097711	7,400.00	0.7380	5,481.36	5,460.88	0.0000	4.3300	50.0000	0.0000	(0.6593)	(0.0758)	0.0000	1	(0.7351)	01/06/2025
000166.ZK	12/23/2024	SDB3261097711	2,000.00	0.7380	1,481.45	1,475.91	0.0000	4.3300	50.0000	0.0000	(0.1782)	(0.0205)	0.0000	1	(0.1987)	01/06/2025
000166.ZK	12/23/2024	SDB3261097711	150,000.00	0.7380	111,108.75	110,693.55	0.0000	4.3300	50.0000	0.0000	(13.3639)	(1.5374)	0.0000	1	(14.9013)	01/06/2025
000166.ZK	12/23/2024	SDB3261097711	45,100.00	0.7380	33,406.70	33,281.86	0.0000	4.3300	50.0000	0.0000	(4.0181)	(0.4622)	0.0000	1	(4.4803)	01/06/2025
000166.ZK	12/23/2024	SDB3261097711	296,800.00	0.7380	219,847.18	219,025.64	0.0000	4.3300	50.0000	0.0000	(26.4427)	(3.0420)	0.0000	1	(29.4848)	01/06/2025
000166.ZK	12/23/2024	SDB3261097711	2,100.00	0.7380	1,555.52	1,549.71	0.0000	4.3300	50.0000	0.0000	(0.1871)	(0.0215)	0.0000	1	(0.2086)	01/06/2025
000166.ZK	12/20/2024	SDB3261097711	68,800.00	0.7364	50,961.88	50,667.00	0.0000	4.3300	50.0000	0.0000	(18.3887)	(2.1111)	0.0000	3	(20.4999)	01/06/2025
000166.ZK	12/20/2024	SDB3261097711	131,100.00	0.7364	97,109.05	96,547.15	0.0000	4.3300	50.0000	0.0000	(36.0402)	(4.0228)	0.0000	3	(39.0630)	01/06/2025
000166.ZK	12/20/2024	SDB3261097711	55,600.00	0.7364	41,184.31	40,946.01	0.0000	4.3300	50.0000	0.0000	(14.8607)	(1.7061)	0.0000	3	(16.5668)	01/06/2025
000166.ZK	12/20/2024	SDB3261097711	400.00	0.7364	296.29	294.58	0.0000	4.3300	50.0000	0.0000	(0.1069)	(0.0123)	0.0000	3	(0.1192)	01/06/2025
000166.ZK	12/20/2024	SDB3261097711	10,200.00	0.7364	7,555.40	7,511.68	0.0000	4.3300	50.0000	0.0000	(2.7262)	(0.3130)	0.0000	3	(3.0392)	01/06/2025
000166.ZK	12/20/2024	SDB3261097711	7,400.00	0.7364	5,481.36	5,449.65	0.0000	4.3300	50.0000	0.0000	(1.9779)	(0.2271)	0.0000	3	(2.2049)	01/06/2025
000166.ZK	12/20/2024	SDB3261097711	2,000.00	0.7364	1,481.45	1,472.88	0.0000	4.3300	50.0000	0.0000	(0.5346)	(0.0614)	0.0000	3	(0.5959)	01/06/2025
000166.ZK	12/20/2024	SDB3261097711	150,000.00	0.7364	111,108.75	110,465.85	0.0000	4.3300	50.0000	0.0000	(40.0917)	(4.6027)	0.0000	3	(44.6945)	01/06/2025
000166.ZK	12/20/2024	SDB3261097711	45,100.00	0.7364	33,406.70	33,213.40	0.0000	4.3300	50.0000	0.0000	(12.0543)	(1.3839)	0.0000	3	(13.4381)	01/06/2025
000166.ZK	12/20/2024	SDB3261097711	296,800.00	0.7364	219,847.18	218,575.10	0.0000	4.3300	50.0000	0.0000	(79.3282)	(9.1073)	0.0000	3	(88.4355)	01/06/2025
000166.ZK	12/20/2024	SDB3261097711	2,100.00	0.7364	1,555.52	1,546.52	0.0000	4.3300	50.0000	0.0000	(0.5613)	(0.0644)	0.0000	3	(0.6257)	01/06/2025
000166.ZK	12/19/2024	SDB3261097711	68,800.00	0.7383	50,961.88	50,792.70	0.0000	4.5800	50.0000	0.0000	(6.4835)	(0.7055)	0.0000	1	(7.1889)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHENWAN HONGYUAN GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000166.ZK	12/19/2024	SDB3261097711	131,100.00	0.7383	97,109.05	96,786.67	0.0000	4.5800	50.0000	0.0000	(12.3544)	(1.3443)	0.0000	1	(13.6987)	01/06/2025
000166.ZK	12/19/2024	SDB3261097711	55,600.00	0.7383	41,184.31	41,047.59	0.0000	4.5800	50.0000	0.0000	(5.2396)	(0.5701)	0.0000	1	(5.8097)	01/06/2025
000166.ZK	12/19/2024	SDB3261097711	400.00	0.7383	296.29	295.31	0.0000	4.5800	50.0000	0.0000	(0.0377)	(0.0041)	0.0000	1	(0.0418)	01/06/2025
000166.ZK	12/19/2024	SDB3261097711	10,200.00	0.7383	7,555.40	7,530.31	0.0000	4.5800	50.0000	0.0000	(0.9612)	(0.1046)	0.0000	1	(1.0658)	01/06/2025
000166.ZK	12/19/2024	SDB3261097711	7,400.00	0.7383	5,481.36	5,463.17	0.0000	4.5800	50.0000	0.0000	(0.6974)	(0.0759)	0.0000	1	(0.7732)	01/06/2025
000166.ZK	12/19/2024	SDB3261097711	2,000.00	0.7383	1,481.45	1,476.53	0.0000	4.5800	50.0000	0.0000	(0.1885)	(0.0205)	0.0000	1	(0.2090)	01/06/2025
000166.ZK	12/19/2024	SDB3261097711	150,000.00	0.7383	111,108.75	110,739.90	0.0000	4.5800	50.0000	0.0000	(14.1355)	(1.5381)	0.0000	1	(15.6736)	01/06/2025
000166.ZK	12/19/2024	SDB3261097711	45,100.00	0.7383	33,406.70	33,295.80	0.0000	4.5800	50.0000	0.0000	(4.2501)	(0.4624)	0.0000	1	(4.7125)	01/06/2025
000166.ZK	12/19/2024	SDB3261097711	296,800.00	0.7383	219,847.18	219,117.35	0.0000	4.5800	50.0000	0.0000	(27.9694)	(3.0433)	0.0000	1	(31.0127)	01/06/2025
000166.ZK	12/19/2024	SDB3261097711	2,100.00	0.7383	1,555.52	1,550.36	0.0000	4.5800	50.0000	0.0000	(0.1979)	(0.0215)	0.0000	1	(0.2194)	01/06/2025
000166.ZK	12/18/2024	SDB3261097711	68,800.00	0.7464	50,961.88	51,349.98	0.0000	4.5800	50.0000	0.0000	(6.4835)	(0.7132)	0.0000	1	(7.1967)	01/06/2025
000166.ZK	12/18/2024	SDB3261097711	131,100.00	0.7464	97,109.05	97,848.58	0.0000	4.5800	50.0000	0.0000	(12.3544)	(1.3590)	0.0000	1	(13.7134)	01/06/2025
000166.ZK	12/18/2024	SDB3261097711	55,600.00	0.7464	41,184.31	41,497.95	0.0000	4.5800	50.0000	0.0000	(5.2396)	(0.5764)	0.0000	1	(5.8159)	01/06/2025
000166.ZK	12/18/2024	SDB3261097711	400.00	0.7464	296.29	298.55	0.0000	4.5800	50.0000	0.0000	(0.0377)	(0.0041)	0.0000	1	(0.0418)	01/06/2025
000166.ZK	12/18/2024	SDB3261097711	10,200.00	0.7464	7,555.40	7,612.93	0.0000	4.5800	50.0000	0.0000	(0.9612)	(0.1057)	0.0000	1	(1.0669)	01/06/2025
000166.ZK	12/18/2024	SDB3261097711	7,400.00	0.7464	5,481.36	5,523.11	0.0000	4.5800	50.0000	0.0000	(0.6974)	(0.0767)	0.0000	1	(0.7741)	01/06/2025
000166.ZK	12/18/2024	SDB3261097711	2,000.00	0.7464	1,481.45	1,492.73	0.0000	4.5800	50.0000	0.0000	(0.1885)	(0.0207)	0.0000	1	(0.2092)	01/06/2025
000166.ZK	12/18/2024	SDB3261097711	150,000.00	0.7464	111,108.75	111,954.90	0.0000	4.5800	50.0000	0.0000	(14.1355)	(1.5549)	0.0000	1	(15.6904)	01/06/2025
000166.ZK	12/18/2024	SDB3261097711	45,100.00	0.7464	33,406.70	33,661.11	0.0000	4.5800	50.0000	0.0000	(4.2501)	(0.4675)	0.0000	1	(4.7176)	01/06/2025
000166.ZK	12/18/2024	SDB3261097711	296,800.00	0.7464	219,847.18	221,521.43	0.0000	4.5800	50.0000	0.0000	(27.9694)	(3.0767)	0.0000	1	(31.0461)	01/06/2025
000166.ZK	12/18/2024	SDB3261097711	2,100.00	0.7464	1,555.52	1,567.37	0.0000	4.5800	50.0000	0.0000	(0.1979)	(0.0218)	0.0000	1	(0.2197)	01/06/2025
000166.ZK	12/17/2024	SDB3261097711	68,800.00	0.7679	50,961.88	52,834.62	0.0000	4.5800	50.0000	0.0000	(6.4835)	(0.7338)	0.0000	1	(7.2173)	01/06/2025
000166.ZK	12/17/2024	SDB3261097711	131,100.00	0.7679	97,109.05	100,677.59	0.0000	4.5800	50.0000	0.0000	(12.3544)	(1.3983)	0.0000	1	(13.7527)	01/06/2025
000166.ZK	12/17/2024	SDB3261097711	55,600.00	0.7679	41,184.31	42,697.74	0.0000	4.5800	50.0000	0.0000	(5.2396)	(0.5930)	0.0000	1	(5.8326)	01/06/2025
000166.ZK	12/17/2024	SDB3261097711	400.00	0.7679	296.29	307.18	0.0000	4.5800	50.0000	0.0000	(0.0377)	(0.0043)	0.0000	1	(0.0420)	01/06/2025
000166.ZK	12/17/2024	SDB3261097711	10,200.00	0.7679	7,555.40	7,833.04	0.0000	4.5800	50.0000	0.0000	(0.9612)	(0.1088)	0.0000	1	(1.0700)	01/06/2025
000166.ZK	12/17/2024	SDB3261097711	7,400.00	0.7679	5,481.36	5,682.79	0.0000	4.5800	50.0000	0.0000	(0.6974)	(0.0789)	0.0000	1	(0.7763)	01/06/2025
000166.ZK	12/17/2024	SDB3261097711	2,000.00	0.7679	1,481.45	1,535.89	0.0000	4.5800	50.0000	0.0000	(0.1885)	(0.0213)	0.0000	1	(0.2098)	01/06/2025
000166.ZK	12/17/2024	SDB3261097711	150,000.00	0.7679	111,108.75	115,191.75	0.0000	4.5800	50.0000	0.0000	(14.1355)	(1.5999)	0.0000	1	(15.7354)	01/06/2025
000166.ZK	12/17/2024	SDB3261097711	45,100.00	0.7679	33,406.70	34,634.32	0.0000	4.5800	50.0000	0.0000	(4.2501)	(0.4810)	0.0000	1	(4.7311)	01/06/2025
000166.ZK	12/17/2024	SDB3261097711	296,800.00	0.7679	219,847.18	227,926.08	0.0000	4.5800	50.0000	0.0000	(27.9694)	(3.1656)	0.0000	1	(31.1351)	01/06/2025
000166.ZK	12/17/2024	SDB3261097711	2,100.00	0.7679	1,555.52	1,612.68	0.0000	4.5800	50.0000	0.0000	(0.1979)	(0.0224)	0.0000	1	(0.2203)	01/06/2025
000166.ZK	12/16/2024	SDB3261097711	68,800.00	0.7593	50,961.88	52,240.12	0.0000	4.5800	50.0000	0.0000	(6.4835)	(0.7256)	0.0000	1	(7.2090)	01/06/2025
000166.ZK	12/16/2024	SDB3261097711	131,100.00	0.7593	97,109.05	99,544.75	0.0000	4.5800	50.0000	0.0000	(12.3544)	(1.3826)	0.0000	1	(13.7370)	01/06/2025
000166.ZK	12/16/2024	SDB3261097711	55,600.00	0.7593	41,184.31	42,217.30	0.0000	4.5800	50.0000	0.0000	(5.2396)	(0.5864)	0.0000	1	(5.8259)	01/06/2025
000166.ZK	12/16/2024	SDB3261097711	400.00	0.7593	296.29	303.72	0.0000	4.5800	50.0000	0.0000	(0.0377)	(0.0042)	0.0000	1	(0.0419)	01/06/2025
000166.ZK	12/16/2024	SDB3261097711	10,200.00	0.7593	7,555.40	7,744.90	0.0000	4.5800	50.0000	0.0000	(0.9612)	(0.1076)	0.0000	1	(1.0688)	01/06/2025
000166.ZK	12/16/2024	SDB3261097711	7,400.00	0.7593	5,481.36	5,618.85	0.0000	4.5800	50.0000	0.0000	(0.6974)	(0.0780)	0.0000	1	(0.7754)	01/06/2025
000166.ZK	12/16/2024	SDB3261097711	2,000.00	0.7593	1,481.45	1,518.61	0.0000	4.5800	50.0000	0.0000	(0.1885)	(0.0211)	0.0000	1	(0.2096)	01/06/2025
000166.ZK	12/16/2024	SDB3261097711	150,000.00	0.7593	111,108.75	113,895.60	0.0000	4.5800	50.0000	0.0000	(14.1355)	(1.5819)	0.0000	1	(15.7174)	01/06/2025
000166.ZK	12/16/2024	SDB3261097711	45,100.00	0.7593	33,406.70	34,244.61	0.0000	4.5800	50.0000	0.0000	(4.2501)	(0.4756)	0.0000	1	(4.7257)	01/06/2025
000166.ZK	12/16/2024	SDB3261097711	296,800.00	0.7593	219,847.18	225,361.43	0.0000	4.5800	50.0000	0.0000	(27.9694)	(3.1300)	0.0000	1	(31.0995)	01/06/2025
000166.ZK	12/16/2024	SDB3261097711	2,100.00	0.7593	1,555.52	1,594.54	0.0000	4.5800	50.0000	0.0000	(0.1979)	(0.0221)	0.0000	1	(0.2200)	01/06/2025
000166.ZK	12/13/2024	SDB3261097711	68,800.00	0.7565	50,961.88	52,048.16	0.0000	4.5800	50.0000	0.0000	(19.4505)	(2.1687)	0.0000	3	(21.6191)	01/06/2025
000166.ZK	12/13/2024	SDB3261097711	131,100.00	0.7565	97,109.05	99,178.99	0.0000	4.5800	50.0000	0.0000	(37.0633)	(4.1325)	0.0000	3	(41.1957)	01/06/2025
000166.ZK	12/13/2024	SDB3261097711	55,600.00	0.7565	41,184.31	42,062.18	0.0000	4.5800	50.0000	0.0000	(15.7187)	(1.7526)	0.0000	3	(17.4713)	01/06/2025
000166.ZK	12/13/2024	SDB3261097711	400.00	0.7565	296.29	302.61	0.0000	4.5800	50.0000	0.0000	(0.1131)	(0.0126)	0.0000	3	(0.1257)	01/06/2025
000166.ZK	12/13/2024	SDB3261097711	10,200.00	0.7565	7,555.40	7,716.44	0.0000	4.5800	50.0000	0.0000	(2.8836)	(0.3215)	0.0000	3	(3.2052)	01/06/2025
000166.ZK	12/13/2024	SDB3261097711	7,400.00	0.7565	5,481.36	5,598.20	0.0000	4.5800	50.0000	0.0000	(2.0921)	(0.2333)	0.0000	3	(2.3253)	01/06/2025
000166.ZK	12/13/2024	SDB3261097711	2,000.00	0.7565	1,481.45	1,513.03	0.0000	4.5800	50.0000	0.0000	(0.5654)	(0.0630)	0.0000	3	(0.6285)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHENWAN HONGYUAN GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000166.ZK	12/13/2024	SDB3261097711	150,000.00	0.7565	111,108.75	113,477.10	0.0000	4.5800	50.0000	0.0000	(42.4065)	(4.7282)	0.0000	3	(47.1347)	01/06/2025
000166.ZK	12/13/2024	SDB3261097711	45,100.00	0.7565	33,406.70	34,118.78	0.0000	4.5800	50.0000	0.0000	(12.7502)	(1.4216)	0.0000	3	(14.1718)	01/06/2025
000166.ZK	12/13/2024	SDB3261097711	296,800.00	0.7565	219,847.18	224,533.36	0.0000	4.5800	50.0000	0.0000	(83.9083)	(9.3556)	0.0000	3	(93.2639)	01/06/2025
000166.ZK	12/13/2024	SDB3261097711	2,100.00	0.7565	1,555.52	1,588.68	0.0000	4.5800	50.0000	0.0000	(0.5937)	(0.0662)	0.0000	3	(0.6599)	01/06/2025
000166.ZK	12/12/2024	SDB3261097711	68,800.00	0.7474	50,961.88	51,422.84	0.0000	4.5800	50.0000	0.0000	(6.4835)	(0.7142)	0.0000	1	(7.1977)	01/06/2025
000166.ZK	12/12/2024	SDB3261097711	131,100.00	0.7474	97,109.05	97,987.42	0.0000	4.5800	50.0000	0.0000	(12.3544)	(1.3609)	0.0000	1	(13.7154)	01/06/2025
000166.ZK	12/12/2024	SDB3261097711	55,600.00	0.7474	41,184.31	41,556.83	0.0000	4.5800	50.0000	0.0000	(5.2396)	(0.5772)	0.0000	1	(5.8167)	01/06/2025
000166.ZK	12/12/2024	SDB3261097711	400.00	0.7474	296.29	298.97	0.0000	4.5800	50.0000	0.0000	(0.0377)	(0.0042)	0.0000	1	(0.0418)	01/06/2025
000166.ZK	12/12/2024	SDB3261097711	10,200.00	0.7474	7,555.40	7,623.73	0.0000	4.5800	50.0000	0.0000	(0.9612)	(0.1059)	0.0000	1	(1.0671)	01/06/2025
000166.ZK	12/12/2024	SDB3261097711	7,400.00	0.7474	5,481.36	5,530.94	0.0000	4.5800	50.0000	0.0000	(0.6974)	(0.0768)	0.0000	1	(0.7742)	01/06/2025
000166.ZK	12/12/2024	SDB3261097711	2,000.00	0.7474	1,481.45	1,494.85	0.0000	4.5800	50.0000	0.0000	(0.1885)	(0.0208)	0.0000	1	(0.2092)	01/06/2025
000166.ZK	12/12/2024	SDB3261097711	150,000.00	0.7474	111,108.75	112,113.75	0.0000	4.5800	50.0000	0.0000	(14.1355)	(1.5571)	0.0000	1	(15.6926)	01/06/2025
000166.ZK	12/12/2024	SDB3261097711	45,100.00	0.7474	33,406.70	33,708.87	0.0000	4.5800	50.0000	0.0000	(4.2501)	(0.4682)	0.0000	1	(4.7183)	01/06/2025
000166.ZK	12/12/2024	SDB3261097711	296,800.00	0.7474	219,847.18	221,835.74	0.0000	4.5800	50.0000	0.0000	(27.9694)	(3.0811)	0.0000	1	(31.0505)	01/06/2025
000166.ZK	12/12/2024	SDB3261097711	2,100.00	0.7474	1,555.52	1,569.59	0.0000	4.5800	50.0000	0.0000	(0.1979)	(0.0218)	0.0000	1	(0.2197)	01/06/2025
000166.ZK	12/11/2024	SDB3261097711	68,800.00	0.7600	50,961.88	52,286.97	0.0000	4.5800	50.0000	0.0000	(6.4835)	(0.7262)	0.0000	1	(7.2097)	01/06/2025
000166.ZK	12/11/2024	SDB3261097711	131,100.00	0.7600	97,109.05	99,634.03	0.0000	4.5800	50.0000	0.0000	(12.3544)	(1.3838)	0.0000	1	(13.7382)	01/06/2025
000166.ZK	12/11/2024	SDB3261097711	55,600.00	0.7600	41,184.31	42,255.17	0.0000	4.5800	50.0000	0.0000	(5.2396)	(0.5869)	0.0000	1	(5.8264)	01/06/2025
000166.ZK	12/11/2024	SDB3261097711	400.00	0.7600	296.29	303.99	0.0000	4.5800	50.0000	0.0000	(0.0377)	(0.0042)	0.0000	1	(0.0419)	01/06/2025
000166.ZK	12/11/2024	SDB3261097711	10,200.00	0.7600	7,555.40	7,751.85	0.0000	4.5800	50.0000	0.0000	(0.9612)	(0.1077)	0.0000	1	(1.0689)	01/06/2025
000166.ZK	12/11/2024	SDB3261097711	7,400.00	0.7600	5,481.36	5,623.89	0.0000	4.5800	50.0000	0.0000	(0.6974)	(0.0781)	0.0000	1	(0.7755)	01/06/2025
000166.ZK	12/11/2024	SDB3261097711	2,000.00	0.7600	1,481.45	1,519.97	0.0000	4.5800	50.0000	0.0000	(0.1885)	(0.0211)	0.0000	1	(0.2096)	01/06/2025
000166.ZK	12/11/2024	SDB3261097711	150,000.00	0.7600	111,108.75	113,997.75	0.0000	4.5800	50.0000	0.0000	(14.1355)	(1.5833)	0.0000	1	(15.7188)	01/06/2025
000166.ZK	12/11/2024	SDB3261097711	45,100.00	0.7600	33,406.70	34,275.32	0.0000	4.5800	50.0000	0.0000	(4.2501)	(0.4760)	0.0000	1	(4.7261)	01/06/2025
000166.ZK	12/11/2024	SDB3261097711	296,800.00	0.7600	219,847.18	225,563.55	0.0000	4.5800	50.0000	0.0000	(27.9694)	(3.1328)	0.0000	1	(31.1023)	01/06/2025
000166.ZK	12/11/2024	SDB3261097711	2,100.00	0.7600	1,555.52	1,595.97	0.0000	4.5800	50.0000	0.0000	(0.1979)	(0.0222)	0.0000	1	(0.2201)	01/06/2025
000166.ZK	12/10/2024	SDB3261097711	68,800.00	0.7463	50,961.88	51,347.50	0.0000	4.5800	50.0000	0.0000	(6.4835)	(0.7132)	0.0000	1	(7.1966)	01/06/2025
000166.ZK	12/10/2024	SDB3261097711	131,100.00	0.7463	97,109.05	97,843.86	0.0000	4.5800	50.0000	0.0000	(12.3544)	(1.3589)	0.0000	1	(13.7134)	01/06/2025
000166.ZK	12/10/2024	SDB3261097711	55,600.00	0.7463	41,184.31	41,495.95	0.0000	4.5800	50.0000	0.0000	(5.2396)	(0.5763)	0.0000	1	(5.8159)	01/06/2025
000166.ZK	12/10/2024	SDB3261097711	400.00	0.7463	296.29	298.53	0.0000	4.5800	50.0000	0.0000	(0.0377)	(0.0041)	0.0000	1	(0.0418)	01/06/2025
000166.ZK	12/10/2024	SDB3261097711	10,200.00	0.7463	7,555.40	7,612.57	0.0000	4.5800	50.0000	0.0000	(0.9612)	(0.1057)	0.0000	1	(1.0669)	01/06/2025
000166.ZK	12/10/2024	SDB3261097711	7,400.00	0.7463	5,481.36	5,522.84	0.0000	4.5800	50.0000	0.0000	(0.6974)	(0.0767)	0.0000	1	(0.7741)	01/06/2025
000166.ZK	12/10/2024	SDB3261097711	2,000.00	0.7463	1,481.45	1,492.66	0.0000	4.5800	50.0000	0.0000	(0.1885)	(0.0207)	0.0000	1	(0.2092)	01/06/2025
000166.ZK	12/10/2024	SDB3261097711	150,000.00	0.7463	111,108.75	111,949.50	0.0000	4.5800	50.0000	0.0000	(14.1355)	(1.5549)	0.0000	1	(15.6904)	01/06/2025
000166.ZK	12/10/2024	SDB3261097711	45,100.00	0.7463	33,406.70	33,659.48	0.0000	4.5800	50.0000	0.0000	(4.2501)	(0.4675)	0.0000	1	(4.7176)	01/06/2025
000166.ZK	12/10/2024	SDB3261097711	296,800.00	0.7463	219,847.18	221,510.74	0.0000	4.5800	50.0000	0.0000	(27.9694)	(3.0765)	0.0000	1	(31.0460)	01/06/2025
000166.ZK	12/10/2024	SDB3261097711	2,100.00	0.7463	1,555.52	1,567.29	0.0000	4.5800	50.0000	0.0000	(0.1979)	(0.0218)	0.0000	1	(0.2197)	01/06/2025
000166.ZK	12/09/2024	SDB3261097711	68,800.00	0.7385	50,961.88	50,809.08	0.0000	4.5800	50.0000	0.0000	(6.4835)	(0.7057)	0.0000	1	(7.1892)	01/06/2025
000166.ZK	12/09/2024	SDB3261097711	131,100.00	0.7385	97,109.05	96,817.87	0.0000	4.5800	50.0000	0.0000	(12.3544)	(1.3447)	0.0000	1	(13.6991)	01/06/2025
000166.ZK	12/09/2024	SDB3261097711	55,600.00	0.7385	41,184.31	41,060.82	0.0000	4.5800	50.0000	0.0000	(5.2396)	(0.5703)	0.0000	1	(5.8098)	01/06/2025
000166.ZK	12/09/2024	SDB3261097711	400.00	0.7385	296.29	295.40	0.0000	4.5800	50.0000	0.0000	(0.0377)	(0.0041)	0.0000	1	(0.0418)	01/06/2025
000166.ZK	12/09/2024	SDB3261097711	10,200.00	0.7385	7,555.40	7,532.74	0.0000	4.5800	50.0000	0.0000	(0.9612)	(0.1046)	0.0000	1	(1.0658)	01/06/2025
000166.ZK	12/09/2024	SDB3261097711	7,400.00	0.7385	5,481.36	5,464.93	0.0000	4.5800	50.0000	0.0000	(0.6974)	(0.0759)	0.0000	1	(0.7733)	01/06/2025
000166.ZK	12/09/2024	SDB3261097711	2,000.00	0.7385	1,481.45	1,477.01	0.0000	4.5800	50.0000	0.0000	(0.1885)	(0.0205)	0.0000	1	(0.2090)	01/06/2025
000166.ZK	12/09/2024	SDB3261097711	150,000.00	0.7385	111,108.75	110,775.60	0.0000	4.5800	50.0000	0.0000	(14.1355)	(1.5386)	0.0000	1	(15.6741)	01/06/2025
000166.ZK	12/09/2024	SDB3261097711	45,100.00	0.7385	33,406.70	33,306.53	0.0000	4.5800	50.0000	0.0000	(4.2501)	(0.4626)	0.0000	1	(4.7127)	01/06/2025
000166.ZK	12/09/2024	SDB3261097711	296,800.00	0.7385	219,847.18	219,187.99	0.0000	4.5800	50.0000	0.0000	(27.9694)	(3.0443)	0.0000	1	(31.0137)	01/06/2025
000166.ZK	12/09/2024	SDB3261097711	2,100.00	0.7385	1,555.52	1,550.86	0.0000	4.5800	50.0000	0.0000	(0.1979)	(0.0215)	0.0000	1	(0.2194)	01/06/2025
000166.ZK	12/06/2024	SDB3261097711	68,800.00	0.7453	50,961.88	51,273.68	0.0000	4.5800	50.0000	0.0000	(19.4505)	(2.1364)	0.0000	3	(21.5869)	01/06/2025
000166.ZK	12/06/2024	SDB3261097711	131,100.00	0.7453	97,109.05	97,703.19	0.0000	4.5800	50.0000	0.0000	(37.0633)	(4.0710)	0.0000	3	(41.1343)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHENWAN HONGYUAN GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000166.ZK	12/06/2024	SDB3261097711	55,600.00	0.7453	41,184.31	41,436.29	0.0000	4.5800	50.0000	0.0000	(15.7187)	(1.7265)	0.0000	3	(17.4452)	01/06/2025
000166.ZK	12/06/2024	SDB3261097711	400.00	0.7453	296.29	298.10	0.0000	4.5800	50.0000	0.0000	(0.1131)	(0.0124)	0.0000	3	(0.1255)	01/06/2025
000166.ZK	12/06/2024	SDB3261097711	10,200.00	0.7453	7,555.40	7,601.62	0.0000	4.5800	50.0000	0.0000	(2.8836)	(0.3167)	0.0000	3	(3.2004)	01/06/2025
000166.ZK	12/06/2024	SDB3261097711	7,400.00	0.7453	5,481.36	5,514.90	0.0000	4.5800	50.0000	0.0000	(2.0921)	(0.2298)	0.0000	3	(2.3218)	01/06/2025
000166.ZK	12/06/2024	SDB3261097711	2,000.00	0.7453	1,481.45	1,490.51	0.0000	4.5800	50.0000	0.0000	(0.5654)	(0.0621)	0.0000	3	(0.6275)	01/06/2025
000166.ZK	12/06/2024	SDB3261097711	150,000.00	0.7453	111,108.75	111,788.55	0.0000	4.5800	50.0000	0.0000	(42.4065)	(4.6579)	0.0000	3	(47.0644)	01/06/2025
000166.ZK	12/06/2024	SDB3261097711	45,100.00	0.7453	33,406.70	33,611.09	0.0000	4.5800	50.0000	0.0000	(12.7502)	(1.4005)	0.0000	3	(14.1507)	01/06/2025
000166.ZK	12/06/2024	SDB3261097711	296,800.00	0.7453	219,847.18	221,192.28	0.0000	4.5800	50.0000	0.0000	(83.9083)	(9.2163)	0.0000	3	(93.1247)	01/06/2025
000166.ZK	12/06/2024	SDB3261097711	2,100.00	0.7453	1,555.52	1,565.04	0.0000	4.5800	50.0000	0.0000	(0.5937)	(0.0652)	0.0000	3	(0.6589)	01/06/2025
000166.ZK	12/05/2024	SDB3261097711	68,800.00	0.7466	50,961.88	51,364.77	0.0000	4.5800	50.0000	0.0000	(6.4835)	(0.7134)	0.0000	1	(7.1969)	01/06/2025
000166.ZK	12/05/2024	SDB3261097711	131,100.00	0.7466	97,109.05	97,876.77	0.0000	4.5800	50.0000	0.0000	(12.3544)	(1.3594)	0.0000	1	(13.7138)	01/06/2025
000166.ZK	12/05/2024	SDB3261097711	55,600.00	0.7466	41,184.31	41,509.90	0.0000	4.5800	50.0000	0.0000	(5.2396)	(0.5765)	0.0000	1	(5.8161)	01/06/2025
000166.ZK	12/05/2024	SDB3261097711	400.00	0.7466	296.29	298.63	0.0000	4.5800	50.0000	0.0000	(0.0377)	(0.0041)	0.0000	1	(0.0418)	01/06/2025
000166.ZK	12/05/2024	SDB3261097711	10,200.00	0.7466	7,555.40	7,615.13	0.0000	4.5800	50.0000	0.0000	(0.9612)	(0.1058)	0.0000	1	(1.0670)	01/06/2025
000166.ZK	12/05/2024	SDB3261097711	7,400.00	0.7466	5,481.36	5,524.70	0.0000	4.5800	50.0000	0.0000	(0.6974)	(0.0767)	0.0000	1	(0.7741)	01/06/2025
000166.ZK	12/05/2024	SDB3261097711	2,000.00	0.7466	1,481.45	1,493.16	0.0000	4.5800	50.0000	0.0000	(0.1885)	(0.0207)	0.0000	1	(0.2092)	01/06/2025
000166.ZK	12/05/2024	SDB3261097711	150,000.00	0.7466	111,108.75	111,987.15	0.0000	4.5800	50.0000	0.0000	(14.1355)	(1.5554)	0.0000	1	(15.6909)	01/06/2025
000166.ZK	12/05/2024	SDB3261097711	45,100.00	0.7466	33,406.70	33,670.80	0.0000	4.5800	50.0000	0.0000	(4.2501)	(0.4677)	0.0000	1	(4.7177)	01/06/2025
000166.ZK	12/05/2024	SDB3261097711	296,800.00	0.7466	219,847.18	221,585.24	0.0000	4.5800	50.0000	0.0000	(27.9694)	(3.0776)	0.0000	1	(31.0470)	01/06/2025
000166.ZK	12/05/2024	SDB3261097711	2,100.00	0.7466	1,555.52	1,567.82	0.0000	4.5800	50.0000	0.0000	(0.1979)	(0.0218)	0.0000	1	(0.2197)	01/06/2025
000166.ZK	12/04/2024	SDB3261097711	68,800.00	0.7407	50,961.88	50,961.88	0.0000	4.5800	50.0000	0.0000	(6.4835)	(0.7078)	0.0000	1	(7.1913)	01/06/2025
000166.ZK	12/04/2024	SDB3261097711	131,100.00	0.7407	97,109.05	97,109.05	0.0000	4.5800	50.0000	0.0000	(12.3544)	(1.3487)	0.0000	1	(13.7032)	01/06/2025
000166.ZK	12/04/2024	SDB3261097711	55,600.00	0.7407	41,184.31	41,184.31	0.0000	4.5800	50.0000	0.0000	(5.2396)	(0.5720)	0.0000	1	(5.8116)	01/06/2025
000166.ZK	12/04/2024	SDB3261097711	400.00	0.7407	296.29	296.29	0.0000	4.5800	50.0000	0.0000	(0.0377)	(0.0041)	0.0000	1	(0.0418)	01/06/2025
000166.ZK	12/04/2024	SDB3261097711	10,200.00	0.7407	7,555.40	7,555.40	0.0000	4.5800	50.0000	0.0000	(0.9612)	(0.1049)	0.0000	1	(1.0662)	01/06/2025
000166.ZK	12/04/2024	SDB3261097711	7,400.00	0.7407	5,481.36	5,481.36	0.0000	4.5800	50.0000	0.0000	(0.6974)	(0.0761)	0.0000	1	(0.7735)	01/06/2025
000166.ZK	12/04/2024	SDB3261097711	2,000.00	0.7407	1,481.45	1,481.45	0.0000	4.5800	50.0000	0.0000	(0.1885)	(0.0206)	0.0000	1	(0.2090)	01/06/2025
000166.ZK	12/04/2024	SDB3261097711	150,000.00	0.7407	111,108.75	111,108.75	0.0000	4.5800	50.0000	0.0000	(14.1355)	(1.5432)	0.0000	1	(15.6787)	01/06/2025
000166.ZK	12/04/2024	SDB3261097711	45,100.00	0.7407	33,406.70	33,406.70	0.0000	4.5800	50.0000	0.0000	(4.2501)	(0.4640)	0.0000	1	(4.7141)	01/06/2025
000166.ZK	12/04/2024	SDB3261097711	296,800.00	0.7407	219,847.18	219,847.18	0.0000	4.5800	50.0000	0.0000	(27.9694)	(3.0534)	0.0000	1	(31.0229)	01/06/2025
000166.ZK	12/04/2024	SDB3261097711	2,100.00	0.7407	1,555.52	1,555.52	0.0000	4.5800	50.0000	0.0000	(0.1979)	(0.0216)	0.0000	1	(0.2195)	01/06/2025
TOTAL SHENWAN HONGYUAN GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND												(2,325.7089)	(263.5103)	0.0000	(2,589.2192)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHENZHEN CEREALS HOLDINGS CO LTD CMN CLASS A SERIES NORTHBOUND																
000019.ZK	01/03/2025	SDB3262115495	200.00	0.9125	191.95	182.50	0.0000	4.3300	50.0000	0.0000	(0.0693)	(0.0076)	0.0000	3	(0.0769)	01/06/2025
000019.ZK	01/03/2025	SDB3262115495	400.00	0.9125	383.20	365.00	0.0000	4.3300	50.0000	0.0000	(0.1383)	(0.0152)	0.0000	3	(0.1535)	01/06/2025
000019.ZK	01/03/2025	SDB3262115495	13,500.00	0.9125	13,413.90	12,318.90	0.0000	4.3300	50.0000	0.0000	(4.8402)	(0.5133)	0.0000	3	(5.3535)	01/06/2025
000019.ZK	01/03/2025	SDB3262115495	8,700.00	0.9125	8,644.51	7,938.85	0.0000	4.3300	50.0000	0.0000	(3.1192)	(0.3308)	0.0000	3	(3.4500)	01/06/2025
000019.ZK	01/03/2025	SDB3262115495	200.00	0.9125	198.72	182.50	0.0000	4.3300	50.0000	0.0000	(0.0717)	(0.0076)	0.0000	3	(0.0793)	01/06/2025
000019.ZK	01/03/2025	SDB3262115495	4,900.00	0.9125	4,868.75	4,471.30	0.0000	4.3300	50.0000	0.0000	(1.7568)	(0.1863)	0.0000	3	(1.9431)	01/06/2025
000019.ZK	01/03/2025	SDB3262115495	2,500.00	0.9125	2,484.05	2,281.28	0.0000	4.3300	50.0000	0.0000	(0.8963)	(0.0951)	0.0000	3	(0.9914)	01/06/2025
000019.ZK	01/03/2025	SDB3262115495	300.00	0.9125	298.09	273.75	0.0000	4.3300	50.0000	0.0000	(0.1076)	(0.0114)	0.0000	3	(0.1190)	01/06/2025
000019.ZK	01/03/2025	SDB3262115495	100.00	0.9125	99.36	91.25	0.0000	4.3300	50.0000	0.0000	(0.0359)	(0.0038)	0.0000	3	(0.0397)	01/06/2025
000019.ZK	01/02/2025	SDB3262115495	200.00	0.9365	191.95	187.31	0.0000	4.3300	50.0000	0.0000	(0.0231)	(0.0026)	0.0000	1	(0.0257)	01/06/2025
000019.ZK	01/02/2025	SDB3262115495	400.00	0.9365	383.20	374.62	0.0000	4.3300	50.0000	0.0000	(0.0461)	(0.0052)	0.0000	1	(0.0513)	01/06/2025
000019.ZK	01/02/2025	SDB3262115495	13,500.00	0.9365	13,413.90	12,643.34	0.0000	4.3300	50.0000	0.0000	(1.6134)	(0.1756)	0.0000	1	(1.7890)	01/06/2025
000019.ZK	01/02/2025	SDB3262115495	8,700.00	0.9365	8,644.51	8,147.93	0.0000	4.3300	50.0000	0.0000	(1.0397)	(0.1132)	0.0000	1	(1.1529)	01/06/2025
000019.ZK	01/02/2025	SDB3262115495	200.00	0.9365	198.72	187.31	0.0000	4.3300	50.0000	0.0000	(0.0239)	(0.0026)	0.0000	1	(0.0265)	01/06/2025
000019.ZK	01/02/2025	SDB3262115495	4,900.00	0.9365	4,868.75	4,589.07	0.0000	4.3300	50.0000	0.0000	(0.5856)	(0.0637)	0.0000	1	(0.6493)	01/06/2025
000019.ZK	01/02/2025	SDB3262115495	2,500.00	0.9365	2,484.05	2,341.36	0.0000	4.3300	50.0000	0.0000	(0.2988)	(0.0325)	0.0000	1	(0.3313)	01/06/2025
000019.ZK	01/02/2025	SDB3262115495	300.00	0.9365	298.09	280.96	0.0000	4.3300	50.0000	0.0000	(0.0359)	(0.0039)	0.0000	1	(0.0398)	01/06/2025
000019.ZK	01/02/2025	SDB3262115495	100.00	0.9365	99.36	93.65	0.0000	4.3300	50.0000	0.0000	(0.0120)	(0.0013)	0.0000	1	(0.0133)	01/06/2025
000019.ZK	12/31/2024	SDB3262115495	200.00	0.9063	191.95	181.27	0.0000	4.3300	50.0000	0.0000	(0.0462)	(0.0050)	0.0000	2	(0.0512)	01/06/2025
000019.ZK	12/31/2024	SDB3262115495	400.00	0.9063	383.20	362.54	0.0000	4.3300	50.0000	0.0000	(0.0922)	(0.0101)	0.0000	2	(0.1023)	01/06/2025
000019.ZK	12/31/2024	SDB3262115495	13,500.00	0.9063	13,413.90	12,235.67	0.0000	4.3300	50.0000	0.0000	(3.2268)	(0.3399)	0.0000	2	(3.5667)	01/06/2025
000019.ZK	12/31/2024	SDB3262115495	8,700.00	0.9063	8,644.51	7,885.21	0.0000	4.3300	50.0000	0.0000	(2.0795)	(0.2190)	0.0000	2	(2.2985)	01/06/2025
000019.ZK	12/31/2024	SDB3262115495	200.00	0.9063	198.72	181.27	0.0000	4.3300	50.0000	0.0000	(0.0478)	(0.0050)	0.0000	2	(0.0528)	01/06/2025
000019.ZK	12/31/2024	SDB3262115495	4,900.00	0.9063	4,868.75	4,441.10	0.0000	4.3300	50.0000	0.0000	(1.1712)	(0.1234)	0.0000	2	(1.2946)	01/06/2025
000019.ZK	12/31/2024	SDB3262115495	2,500.00	0.9063	2,484.05	2,265.86	0.0000	4.3300	50.0000	0.0000	(0.5976)	(0.0629)	0.0000	2	(0.6605)	01/06/2025
000019.ZK	12/31/2024	SDB3262115495	300.00	0.9063	298.09	271.90	0.0000	4.3300	50.0000	0.0000	(0.0717)	(0.0076)	0.0000	2	(0.0793)	01/06/2025
000019.ZK	12/31/2024	SDB3262115495	100.00	0.9063	99.36	90.63	0.0000	4.3300	50.0000	0.0000	(0.0239)	(0.0025)	0.0000	2	(0.0264)	01/06/2025
000019.ZK	12/30/2024	SDB3262115495	200.00	0.8993	191.95	179.87	0.0000	4.3300	50.0000	0.0000	(0.0231)	(0.0025)	0.0000	1	(0.0256)	01/06/2025
000019.ZK	12/30/2024	SDB3262115495	400.00	0.8993	383.20	359.74	0.0000	4.3300	50.0000	0.0000	(0.0461)	(0.0050)	0.0000	1	(0.0511)	01/06/2025
000019.ZK	12/30/2024	SDB3262115495	13,500.00	0.8993	13,413.90	12,141.10	0.0000	4.3300	50.0000	0.0000	(1.6134)	(0.1686)	0.0000	1	(1.7820)	01/06/2025
000019.ZK	12/30/2024	SDB3262115495	8,700.00	0.8993	8,644.51	7,824.27	0.0000	4.3300	50.0000	0.0000	(1.0397)	(0.1087)	0.0000	1	(1.1484)	01/06/2025
000019.ZK	12/30/2024	SDB3262115495	200.00	0.8993	198.72	179.87	0.0000	4.3300	50.0000	0.0000	(0.0239)	(0.0025)	0.0000	1	(0.0264)	01/06/2025
000019.ZK	12/30/2024	SDB3262115495	4,900.00	0.8993	4,868.75	4,406.77	0.0000	4.3300	50.0000	0.0000	(0.5856)	(0.0612)	0.0000	1	(0.6468)	01/06/2025
000019.ZK	12/30/2024	SDB3262115495	2,500.00	0.8993	2,484.05	2,248.35	0.0000	4.3300	50.0000	0.0000	(0.2988)	(0.0312)	0.0000	1	(0.3300)	01/06/2025
000019.ZK	12/30/2024	SDB3262115495	300.00	0.8993	298.09	269.80	0.0000	4.3300	50.0000	0.0000	(0.0359)	(0.0037)	0.0000	1	(0.0396)	01/06/2025
000019.ZK	12/30/2024	SDB3262115495	100.00	0.8993	99.36	89.93	0.0000	4.3300	50.0000	0.0000	(0.0120)	(0.0012)	0.0000	1	(0.0132)	01/06/2025
000019.ZK	12/27/2024	SDB3262115495	200.00	0.9236	191.95	184.73	0.0000	4.3300	50.0000	0.0000	(0.0693)	(0.0077)	0.0000	3	(0.0770)	01/06/2025
000019.ZK	12/27/2024	SDB3262115495	400.00	0.9236	383.20	369.46	0.0000	4.3300	50.0000	0.0000	(0.1383)	(0.0154)	0.0000	3	(0.1537)	01/06/2025
000019.ZK	12/27/2024	SDB3262115495	13,500.00	0.9236	13,413.90	12,469.21	0.0000	4.3300	50.0000	0.0000	(4.8402)	(0.5196)	0.0000	3	(5.3597)	01/06/2025
000019.ZK	12/27/2024	SDB3262115495	8,700.00	0.9236	8,644.51	8,035.71	0.0000	4.3300	50.0000	0.0000	(3.1192)	(0.3348)	0.0000	3	(3.4540)	01/06/2025
000019.ZK	12/27/2024	SDB3262115495	200.00	0.9236	198.72	184.73	0.0000	4.3300	50.0000	0.0000	(0.0717)	(0.0077)	0.0000	3	(0.0794)	01/06/2025
000019.ZK	12/27/2024	SDB3262115495	4,900.00	0.9236	4,868.75	4,525.86	0.0000	4.3300	50.0000	0.0000	(1.7568)	(0.1886)	0.0000	3	(1.9454)	01/06/2025
000019.ZK	12/27/2024	SDB3262115495	2,500.00	0.9236	2,484.05	2,309.11	0.0000	4.3300	50.0000	0.0000	(0.8963)	(0.0962)	0.0000	3	(0.9925)	01/06/2025
000019.ZK	12/27/2024	SDB3262115495	300.00	0.9236	298.09	277.09	0.0000	4.3300	50.0000	0.0000	(0.1076)	(0.0115)	0.0000	3	(0.1191)	01/06/2025
000019.ZK	12/27/2024	SDB3262115495	100.00	0.9236	99.36	92.36	0.0000	4.3300	50.0000	0.0000	(0.0359)	(0.0038)	0.0000	3	(0.0397)	01/06/2025
000019.ZK	12/26/2024	SDB3262115495	200.00	0.9297	191.95	185.94	0.0000	4.3300	50.0000	0.0000	(0.0231)	(0.0026)	0.0000	1	(0.0257)	01/06/2025
000019.ZK	12/26/2024	SDB3262115495	400.00	0.9297	383.20	371.89	0.0000	4.3300	50.0000	0.0000	(0.0461)	(0.0052)	0.0000	1	(0.0513)	01/06/2025
000019.ZK	12/26/2024	SDB3262115495	13,500.00	0.9297	13,413.90	12,551.27	0.0000	4.3300	50.0000	0.0000	(1.6134)	(0.1743)	0.0000	1	(1.7877)	01/06/2025
000019.ZK	12/26/2024	SDB3262115495	8,700.00	0.9297	8,644.51	8,088.60	0.0000	4.3300	50.0000	0.0000	(1.0397)	(0.1123)	0.0000	1	(1.1521)	01/06/2025
000019.ZK	12/26/2024	SDB3262115495	200.00	0.9297	198.72	185.94	0.0000	4.3300	50.0000	0.0000	(0.0239)	(0.0026)	0.0000	1	(0.0265)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHENZHEN CEREALS HOLDINGS CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
000019.ZK	12/26/2024	SDB3262115495	4,900.00	0.9297	4,868.75	4,555.65	0.0000	4.3300	50.0000	0.0000	(0.5856)	(0.0633)	0.0000	1	(0.6489)	01/06/2025
000019.ZK	12/26/2024	SDB3262115495	2,500.00	0.9297	2,484.05	2,324.31	0.0000	4.3300	50.0000	0.0000	(0.2988)	(0.0323)	0.0000	1	(0.3311)	01/06/2025
000019.ZK	12/26/2024	SDB3262115495	300.00	0.9297	298.09	278.92	0.0000	4.3300	50.0000	0.0000	(0.0359)	(0.0039)	0.0000	1	(0.0397)	01/06/2025
000019.ZK	12/26/2024	SDB3262115495	100.00	0.9297	99.36	92.97	0.0000	4.3300	50.0000	0.0000	(0.0120)	(0.0013)	0.0000	1	(0.0132)	01/06/2025
000019.ZK	12/24/2024	SDB3262115495	200.00	0.9297	191.95	185.94	0.0000	4.3300	50.0000	0.0000	(0.0462)	(0.0052)	0.0000	2	(0.0513)	01/06/2025
000019.ZK	12/24/2024	SDB3262115495	400.00	0.9297	383.20	371.89	0.0000	4.3300	50.0000	0.0000	(0.0922)	(0.0103)	0.0000	2	(0.1025)	01/06/2025
000019.ZK	12/24/2024	SDB3262115495	13,500.00	0.9297	13,413.90	12,551.27	0.0000	4.3300	50.0000	0.0000	(3.2268)	(0.3486)	0.0000	2	(3.5754)	01/06/2025
000019.ZK	12/24/2024	SDB3262115495	8,700.00	0.9297	8,644.51	8,088.60	0.0000	4.3300	50.0000	0.0000	(2.0795)	(0.2247)	0.0000	2	(2.3042)	01/06/2025
000019.ZK	12/24/2024	SDB3262115495	200.00	0.9297	198.72	185.94	0.0000	4.3300	50.0000	0.0000	(0.0478)	(0.0052)	0.0000	2	(0.0530)	01/06/2025
000019.ZK	12/24/2024	SDB3262115495	4,900.00	0.9297	4,868.75	4,555.65	0.0000	4.3300	50.0000	0.0000	(1.1712)	(0.1265)	0.0000	2	(1.2978)	01/06/2025
000019.ZK	12/24/2024	SDB3262115495	2,500.00	0.9297	2,484.05	2,324.31	0.0000	4.3300	50.0000	0.0000	(0.5976)	(0.0646)	0.0000	2	(0.6621)	01/06/2025
000019.ZK	12/24/2024	SDB3262115495	300.00	0.9297	298.09	278.92	0.0000	4.3300	50.0000	0.0000	(0.0717)	(0.0077)	0.0000	2	(0.0795)	01/06/2025
000019.ZK	12/24/2024	SDB3262115495	100.00	0.9297	99.36	92.97	0.0000	4.3300	50.0000	0.0000	(0.0239)	(0.0026)	0.0000	2	(0.0265)	01/06/2025
000019.ZK	12/23/2024	SDB3262115495	200.00	0.9396	191.95	187.92	0.0000	4.3300	50.0000	0.0000	(0.0231)	(0.0026)	0.0000	1	(0.0257)	01/06/2025
000019.ZK	12/23/2024	SDB3262115495	400.00	0.9396	383.20	375.84	0.0000	4.3300	50.0000	0.0000	(0.0461)	(0.0052)	0.0000	1	(0.0513)	01/06/2025
000019.ZK	12/23/2024	SDB3262115495	13,500.00	0.9396	13,413.90	12,684.49	0.0000	4.3300	50.0000	0.0000	(1.6134)	(0.1762)	0.0000	1	(1.7896)	01/06/2025
000019.ZK	12/23/2024	SDB3262115495	8,700.00	0.9396	8,644.51	8,174.45	0.0000	4.3300	50.0000	0.0000	(1.0397)	(0.1135)	0.0000	1	(1.1533)	01/06/2025
000019.ZK	12/23/2024	SDB3262115495	200.00	0.9396	198.72	187.92	0.0000	4.3300	50.0000	0.0000	(0.0239)	(0.0026)	0.0000	1	(0.0265)	01/06/2025
000019.ZK	12/23/2024	SDB3262115495	4,900.00	0.9396	4,868.75	4,604.00	0.0000	4.3300	50.0000	0.0000	(0.5856)	(0.0639)	0.0000	1	(0.6495)	01/06/2025
000019.ZK	12/23/2024	SDB3262115495	2,500.00	0.9396	2,484.05	2,348.98	0.0000	4.3300	50.0000	0.0000	(0.2988)	(0.0326)	0.0000	1	(0.3314)	01/06/2025
000019.ZK	12/23/2024	SDB3262115495	300.00	0.9396	298.09	281.88	0.0000	4.3300	50.0000	0.0000	(0.0359)	(0.0039)	0.0000	1	(0.0398)	01/06/2025
000019.ZK	12/23/2024	SDB3262115495	100.00	0.9396	99.36	93.96	0.0000	4.3300	50.0000	0.0000	(0.0120)	(0.0013)	0.0000	1	(0.0133)	01/06/2025
000019.ZK	12/20/2024	SDB3262115495	200.00	0.9435	191.95	188.70	0.0000	4.3300	50.0000	0.0000	(0.0693)	(0.0079)	0.0000	3	(0.0771)	01/06/2025
000019.ZK	12/20/2024	SDB3262115495	400.00	0.9435	383.20	377.41	0.0000	4.3300	50.0000	0.0000	(0.1383)	(0.0157)	0.0000	3	(0.1540)	01/06/2025
000019.ZK	12/20/2024	SDB3262115495	13,500.00	0.9435	13,413.90	12,737.51	0.0000	4.3300	50.0000	0.0000	(4.8402)	(0.5307)	0.0000	3	(5.3709)	01/06/2025
000019.ZK	12/20/2024	SDB3262115495	8,700.00	0.9435	8,644.51	8,208.62	0.0000	4.3300	50.0000	0.0000	(3.1192)	(0.3420)	0.0000	3	(3.4613)	01/06/2025
000019.ZK	12/20/2024	SDB3262115495	200.00	0.9435	198.72	188.70	0.0000	4.3300	50.0000	0.0000	(0.0717)	(0.0079)	0.0000	3	(0.0796)	01/06/2025
000019.ZK	12/20/2024	SDB3262115495	4,900.00	0.9435	4,868.75	4,623.24	0.0000	4.3300	50.0000	0.0000	(1.7568)	(0.1926)	0.0000	3	(1.9494)	01/06/2025
000019.ZK	12/20/2024	SDB3262115495	2,500.00	0.9435	2,484.05	2,358.80	0.0000	4.3300	50.0000	0.0000	(0.8963)	(0.0983)	0.0000	3	(0.9946)	01/06/2025
000019.ZK	12/20/2024	SDB3262115495	300.00	0.9435	298.09	283.06	0.0000	4.3300	50.0000	0.0000	(0.1076)	(0.0118)	0.0000	3	(0.1194)	01/06/2025
000019.ZK	12/20/2024	SDB3262115495	100.00	0.9435	99.36	94.35	0.0000	4.3300	50.0000	0.0000	(0.0359)	(0.0039)	0.0000	3	(0.0398)	01/06/2025
000019.ZK	12/19/2024	SDB3262115495	200.00	0.9729	191.95	194.58	0.0000	4.5800	50.0000	0.0000	(0.0244)	(0.0027)	0.0000	1	(0.0271)	01/06/2025
000019.ZK	12/19/2024	SDB3262115495	400.00	0.9729	383.20	389.17	0.0000	4.5800	50.0000	0.0000	(0.0488)	(0.0054)	0.0000	1	(0.0542)	01/06/2025
000019.ZK	12/19/2024	SDB3262115495	13,500.00	0.9729	13,413.90	13,134.41	0.0000	4.5800	50.0000	0.0000	(1.7065)	(0.1824)	0.0000	1	(1.8890)	01/06/2025
000019.ZK	12/19/2024	SDB3262115495	8,700.00	0.9729	8,644.51	8,464.40	0.0000	4.5800	50.0000	0.0000	(1.0998)	(0.1176)	0.0000	1	(1.2173)	01/06/2025
000019.ZK	12/19/2024	SDB3262115495	200.00	0.9729	198.72	194.58	0.0000	4.5800	50.0000	0.0000	(0.0253)	(0.0027)	0.0000	1	(0.0280)	01/06/2025
000019.ZK	12/19/2024	SDB3262115495	4,900.00	0.9729	4,868.75	4,767.30	0.0000	4.5800	50.0000	0.0000	(0.6194)	(0.0662)	0.0000	1	(0.6856)	01/06/2025
000019.ZK	12/19/2024	SDB3262115495	2,500.00	0.9729	2,484.05	2,432.30	0.0000	4.5800	50.0000	0.0000	(0.3160)	(0.0338)	0.0000	1	(0.3498)	01/06/2025
000019.ZK	12/19/2024	SDB3262115495	300.00	0.9729	298.09	291.88	0.0000	4.5800	50.0000	0.0000	(0.0379)	(0.0041)	0.0000	1	(0.0420)	01/06/2025
000019.ZK	12/19/2024	SDB3262115495	100.00	0.9729	99.36	97.29	0.0000	4.5800	50.0000	0.0000	(0.0126)	(0.0014)	0.0000	1	(0.0140)	01/06/2025
000019.ZK	12/18/2024	SDB3262115495	200.00	0.9810	191.95	196.20	0.0000	4.5800	50.0000	0.0000	(0.0244)	(0.0027)	0.0000	1	(0.0271)	01/06/2025
000019.ZK	12/18/2024	SDB3262115495	400.00	0.9810	383.20	392.39	0.0000	4.5800	50.0000	0.0000	(0.0488)	(0.0054)	0.0000	1	(0.0542)	01/06/2025
000019.ZK	12/18/2024	SDB3262115495	13,500.00	0.9810	13,413.90	13,243.19	0.0000	4.5800	50.0000	0.0000	(1.7065)	(0.1839)	0.0000	1	(1.8905)	01/06/2025
000019.ZK	12/18/2024	SDB3262115495	8,700.00	0.9810	8,644.51	8,534.50	0.0000	4.5800	50.0000	0.0000	(1.0998)	(0.1185)	0.0000	1	(1.2183)	01/06/2025
000019.ZK	12/18/2024	SDB3262115495	200.00	0.9810	198.72	196.20	0.0000	4.5800	50.0000	0.0000	(0.0253)	(0.0027)	0.0000	1	(0.0280)	01/06/2025
000019.ZK	12/18/2024	SDB3262115495	4,900.00	0.9810	4,868.75	4,806.79	0.0000	4.5800	50.0000	0.0000	(0.6194)	(0.0668)	0.0000	1	(0.6862)	01/06/2025
000019.ZK	12/18/2024	SDB3262115495	2,500.00	0.9810	2,484.05	2,452.44	0.0000	4.5800	50.0000	0.0000	(0.3160)	(0.0341)	0.0000	1	(0.3501)	01/06/2025
000019.ZK	12/18/2024	SDB3262115495	300.00	0.9810	298.09	294.29	0.0000	4.5800	50.0000	0.0000	(0.0379)	(0.0041)	0.0000	1	(0.0420)	01/06/2025
000019.ZK	12/18/2024	SDB3262115495	100.00	0.9810	99.36	98.10	0.0000	4.5800	50.0000	0.0000	(0.0126)	(0.0014)	0.0000	1	(0.0140)	01/06/2025
000019.ZK	12/17/2024	SDB3262115495	200.00	1.0060	191.95	201.21	0.0000	4.5800	50.0000	0.0000	(0.0244)	(0.0028)	0.0000	1	(0.0272)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHENZHEN CEREALS HOLDINGS CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
000019.ZK	12/17/2024	SDB3262115495	400.00	1.0060	383.20	402.41	0.0000	4.5800	50.0000	0.0000	(0.0488)	(0.0056)	0.0000	1	(0.0543)	01/06/2025
000019.ZK	12/17/2024	SDB3262115495	13,500.00	1.0060	13,413.90	13,581.47	0.0000	4.5800	50.0000	0.0000	(1.7065)	(0.1886)	0.0000	1	(1.8952)	01/06/2025
000019.ZK	12/17/2024	SDB3262115495	8,700.00	1.0060	8,644.51	8,752.50	0.0000	4.5800	50.0000	0.0000	(1.0998)	(0.1216)	0.0000	1	(1.2213)	01/06/2025
000019.ZK	12/17/2024	SDB3262115495	200.00	1.0060	198.72	201.21	0.0000	4.5800	50.0000	0.0000	(0.0253)	(0.0028)	0.0000	1	(0.0281)	01/06/2025
000019.ZK	12/17/2024	SDB3262115495	4,900.00	1.0060	4,868.75	4,929.57	0.0000	4.5800	50.0000	0.0000	(0.6194)	(0.0685)	0.0000	1	(0.6879)	01/06/2025
000019.ZK	12/17/2024	SDB3262115495	2,500.00	1.0060	2,484.05	2,515.09	0.0000	4.5800	50.0000	0.0000	(0.3160)	(0.0349)	0.0000	1	(0.3510)	01/06/2025
000019.ZK	12/17/2024	SDB3262115495	300.00	1.0060	298.09	301.81	0.0000	4.5800	50.0000	0.0000	(0.0379)	(0.0042)	0.0000	1	(0.0421)	01/06/2025
000019.ZK	12/17/2024	SDB3262115495	100.00	1.0060	99.36	100.60	0.0000	4.5800	50.0000	0.0000	(0.0126)	(0.0014)	0.0000	1	(0.0140)	01/06/2025
000019.ZK	12/16/2024	SDB3262115495	200.00	0.9867	191.95	197.34	0.0000	4.5800	50.0000	0.0000	(0.0244)	(0.0027)	0.0000	1	(0.0272)	01/06/2025
000019.ZK	12/16/2024	SDB3262115495	400.00	0.9867	383.20	394.67	0.0000	4.5800	50.0000	0.0000	(0.0488)	(0.0055)	0.0000	1	(0.0542)	01/06/2025
000019.ZK	12/16/2024	SDB3262115495	13,500.00	0.9867	13,413.90	13,320.19	0.0000	4.5800	50.0000	0.0000	(1.7065)	(0.1850)	0.0000	1	(1.8915)	01/06/2025
000019.ZK	12/16/2024	SDB3262115495	8,700.00	0.9867	8,644.51	8,584.12	0.0000	4.5800	50.0000	0.0000	(1.0998)	(0.1192)	0.0000	1	(1.2190)	01/06/2025
000019.ZK	12/16/2024	SDB3262115495	200.00	0.9867	198.72	197.34	0.0000	4.5800	50.0000	0.0000	(0.0253)	(0.0027)	0.0000	1	(0.0280)	01/06/2025
000019.ZK	12/16/2024	SDB3262115495	4,900.00	0.9867	4,868.75	4,834.74	0.0000	4.5800	50.0000	0.0000	(0.6194)	(0.0671)	0.0000	1	(0.6866)	01/06/2025
000019.ZK	12/16/2024	SDB3262115495	2,500.00	0.9867	2,484.05	2,466.70	0.0000	4.5800	50.0000	0.0000	(0.3160)	(0.0343)	0.0000	1	(0.3503)	01/06/2025
000019.ZK	12/16/2024	SDB3262115495	300.00	0.9867	298.09	296.00	0.0000	4.5800	50.0000	0.0000	(0.0379)	(0.0041)	0.0000	1	(0.0420)	01/06/2025
000019.ZK	12/16/2024	SDB3262115495	100.00	0.9867	99.36	98.67	0.0000	4.5800	50.0000	0.0000	(0.0126)	(0.0014)	0.0000	1	(0.0140)	01/06/2025
000019.ZK	12/13/2024	SDB3262115495	200.00	0.9608	191.95	192.17	0.0000	4.5800	50.0000	0.0000	(0.0733)	(0.0080)	0.0000	3	(0.0813)	01/06/2025
000019.ZK	12/13/2024	SDB3262115495	400.00	0.9608	383.20	384.33	0.0000	4.5800	50.0000	0.0000	(0.1463)	(0.0160)	0.0000	3	(0.1623)	01/06/2025
000019.ZK	12/13/2024	SDB3262115495	13,500.00	0.9608	13,413.90	12,971.18	0.0000	4.5800	50.0000	0.0000	(5.1196)	(0.5405)	0.0000	3	(5.6601)	01/06/2025
000019.ZK	12/13/2024	SDB3262115495	8,700.00	0.9608	8,644.51	8,359.20	0.0000	4.5800	50.0000	0.0000	(3.2993)	(0.3483)	0.0000	3	(3.6476)	01/06/2025
000019.ZK	12/13/2024	SDB3262115495	200.00	0.9608	198.72	192.17	0.0000	4.5800	50.0000	0.0000	(0.0758)	(0.0080)	0.0000	3	(0.0839)	01/06/2025
000019.ZK	12/13/2024	SDB3262115495	4,900.00	0.9608	4,868.75	4,708.06	0.0000	4.5800	50.0000	0.0000	(1.8582)	(0.1962)	0.0000	3	(2.0544)	01/06/2025
000019.ZK	12/13/2024	SDB3262115495	2,500.00	0.9608	2,484.05	2,402.07	0.0000	4.5800	50.0000	0.0000	(0.9481)	(0.1001)	0.0000	3	(1.0482)	01/06/2025
000019.ZK	12/13/2024	SDB3262115495	300.00	0.9608	298.09	288.25	0.0000	4.5800	50.0000	0.0000	(0.1138)	(0.0120)	0.0000	3	(0.1258)	01/06/2025
000019.ZK	12/13/2024	SDB3262115495	100.00	0.9608	99.36	96.08	0.0000	4.5800	50.0000	0.0000	(0.0379)	(0.0040)	0.0000	3	(0.0419)	01/06/2025
000019.ZK	12/12/2024	SDB3262115495	200.00	0.9559	191.95	191.18	0.0000	4.5800	50.0000	0.0000	(0.0244)	(0.0027)	0.0000	1	(0.0271)	01/06/2025
000019.ZK	12/12/2024	SDB3262115495	400.00	0.9559	383.20	382.35	0.0000	4.5800	50.0000	0.0000	(0.0488)	(0.0053)	0.0000	1	(0.0541)	01/06/2025
000019.ZK	12/12/2024	SDB3262115495	13,500.00	0.9559	13,413.90	12,904.39	0.0000	4.5800	50.0000	0.0000	(1.7065)	(0.1792)	0.0000	1	(1.8858)	01/06/2025
000019.ZK	12/12/2024	SDB3262115495	8,700.00	0.9559	8,644.51	8,316.16	0.0000	4.5800	50.0000	0.0000	(1.0998)	(0.1155)	0.0000	1	(1.2153)	01/06/2025
000019.ZK	12/12/2024	SDB3262115495	200.00	0.9559	198.72	191.18	0.0000	4.5800	50.0000	0.0000	(0.0253)	(0.0027)	0.0000	1	(0.0279)	01/06/2025
000019.ZK	12/12/2024	SDB3262115495	4,900.00	0.9559	4,868.75	4,683.82	0.0000	4.5800	50.0000	0.0000	(0.6194)	(0.0651)	0.0000	1	(0.6845)	01/06/2025
000019.ZK	12/12/2024	SDB3262115495	2,500.00	0.9559	2,484.05	2,389.70	0.0000	4.5800	50.0000	0.0000	(0.3160)	(0.0332)	0.0000	1	(0.3492)	01/06/2025
000019.ZK	12/12/2024	SDB3262115495	300.00	0.9559	298.09	286.76	0.0000	4.5800	50.0000	0.0000	(0.0379)	(0.0040)	0.0000	1	(0.0419)	01/06/2025
000019.ZK	12/12/2024	SDB3262115495	100.00	0.9559	99.36	95.59	0.0000	4.5800	50.0000	0.0000	(0.0126)	(0.0013)	0.0000	1	(0.0140)	01/06/2025
000019.ZK	12/11/2024	SDB3262115495	13,500.00	0.9651	13,413.90	13,029.20	0.0000	4.5800	50.0000	0.0000	(1.7065)	(0.1810)	0.0000	1	(1.8875)	01/06/2025
000019.ZK	12/11/2024	SDB3262115495	8,700.00	0.9651	8,644.51	8,396.60	0.0000	4.5800	50.0000	0.0000	(1.0998)	(0.1166)	0.0000	1	(1.2164)	01/06/2025
000019.ZK	12/11/2024	SDB3262115495	200.00	0.9651	198.72	193.03	0.0000	4.5800	50.0000	0.0000	(0.0253)	(0.0027)	0.0000	1	(0.0280)	01/06/2025
000019.ZK	12/11/2024	SDB3262115495	4,900.00	0.9651	4,868.75	4,729.12	0.0000	4.5800	50.0000	0.0000	(0.6194)	(0.0657)	0.0000	1	(0.6851)	01/06/2025
000019.ZK	12/11/2024	SDB3262115495	2,500.00	0.9651	2,484.05	2,412.82	0.0000	4.5800	50.0000	0.0000	(0.3160)	(0.0335)	0.0000	1	(0.3495)	01/06/2025
000019.ZK	12/11/2024	SDB3262115495	300.00	0.9651	298.09	289.54	0.0000	4.5800	50.0000	0.0000	(0.0379)	(0.0040)	0.0000	1	(0.0419)	01/06/2025
000019.ZK	12/11/2024	SDB3262115495	100.00	0.9651	99.36	96.51	0.0000	4.5800	50.0000	0.0000	(0.0126)	(0.0013)	0.0000	1	(0.0140)	01/06/2025
000019.ZK	12/10/2024	SDB3262115495	13,500.00	0.9635	13,413.90	13,007.17	0.0000	4.5800	50.0000	0.0000	(1.7065)	(0.1807)	0.0000	1	(1.8872)	01/06/2025
000019.ZK	12/10/2024	SDB3262115495	8,700.00	0.9635	8,644.51	8,382.40	0.0000	4.5800	50.0000	0.0000	(1.0998)	(0.1164)	0.0000	1	(1.2162)	01/06/2025
000019.ZK	12/10/2024	SDB3262115495	200.00	0.9635	198.72	192.70	0.0000	4.5800	50.0000	0.0000	(0.0253)	(0.0027)	0.0000	1	(0.0280)	01/06/2025
000019.ZK	12/10/2024	SDB3262115495	4,900.00	0.9635	4,868.75	4,721.12	0.0000	4.5800	50.0000	0.0000	(0.6194)	(0.0656)	0.0000	1	(0.6850)	01/06/2025
000019.ZK	12/10/2024	SDB3262115495	2,500.00	0.9635	2,484.05	2,408.74	0.0000	4.5800	50.0000	0.0000	(0.3160)	(0.0335)	0.0000	1	(0.3495)	01/06/2025
000019.ZK	12/10/2024	SDB3262115495	300.00	0.9635	298.09	289.05	0.0000	4.5800	50.0000	0.0000	(0.0379)	(0.0040)	0.0000	1	(0.0419)	01/06/2025
000019.ZK	12/10/2024	SDB3262115495	100.00	0.9635	99.36	96.35	0.0000	4.5800	50.0000	0.0000	(0.0126)	(0.0013)	0.0000	1	(0.0140)	01/06/2025
000019.ZK	12/09/2024	SDB3262115495	13,500.00	0.9650	13,413.90	13,027.46	0.0000	4.5800	50.0000	0.0000	(1.7065)	(0.1809)	0.0000	1	(1.8875)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHENZHEN CEREALS HOLDINGS CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
000019.ZK	12/09/2024	SDB3262115495	8,700.00	0.9650	8,644.51	8,395.47	0.0000	4.5800	50.0000	0.0000	(1.0998)	(0.1166)	0.0000	1	(1.2164)	01/06/2025
000019.ZK	12/09/2024	SDB3262115495	200.00	0.9650	198.72	193.00	0.0000	4.5800	50.0000	0.0000	(0.0253)	(0.0027)	0.0000	1	(0.0280)	01/06/2025
000019.ZK	12/09/2024	SDB3262115495	4,900.00	0.9650	4,868.75	4,728.49	0.0000	4.5800	50.0000	0.0000	(0.6194)	(0.0657)	0.0000	1	(0.6851)	01/06/2025
000019.ZK	12/09/2024	SDB3262115495	2,500.00	0.9650	2,484.05	2,412.49	0.0000	4.5800	50.0000	0.0000	(0.3160)	(0.0335)	0.0000	1	(0.3495)	01/06/2025
000019.ZK	12/09/2024	SDB3262115495	300.00	0.9650	298.09	289.50	0.0000	4.5800	50.0000	0.0000	(0.0379)	(0.0040)	0.0000	1	(0.0419)	01/06/2025
000019.ZK	12/09/2024	SDB3262115495	100.00	0.9650	99.36	96.50	0.0000	4.5800	50.0000	0.0000	(0.0126)	(0.0013)	0.0000	1	(0.0140)	01/06/2025
000019.ZK	12/06/2024	SDB3262115495	13,500.00	0.9809	13,413.90	13,242.00	0.0000	4.5800	50.0000	0.0000	(5.1196)	(0.5518)	0.0000	3	(5.6714)	01/06/2025
000019.ZK	12/06/2024	SDB3262115495	8,700.00	0.9809	8,644.51	8,533.73	0.0000	4.5800	50.0000	0.0000	(3.2993)	(0.3556)	0.0000	3	(3.6549)	01/06/2025
000019.ZK	12/06/2024	SDB3262115495	200.00	0.9809	198.72	196.18	0.0000	4.5800	50.0000	0.0000	(0.0758)	(0.0082)	0.0000	3	(0.0840)	01/06/2025
000019.ZK	12/06/2024	SDB3262115495	4,900.00	0.9809	4,868.75	4,806.36	0.0000	4.5800	50.0000	0.0000	(1.8582)	(0.2003)	0.0000	3	(2.0585)	01/06/2025
000019.ZK	12/06/2024	SDB3262115495	2,500.00	0.9809	2,484.05	2,452.22	0.0000	4.5800	50.0000	0.0000	(0.9481)	(0.1022)	0.0000	3	(1.0503)	01/06/2025
000019.ZK	12/06/2024	SDB3262115495	300.00	0.9809	298.09	294.27	0.0000	4.5800	50.0000	0.0000	(0.1138)	(0.0123)	0.0000	3	(0.1260)	01/06/2025
000019.ZK	12/06/2024	SDB3262115495	100.00	0.9809	99.36	98.09	0.0000	4.5800	50.0000	0.0000	(0.0379)	(0.0041)	0.0000	3	(0.0420)	01/06/2025
000019.ZK	12/05/2024	SDB3262115495	13,500.00	0.9991	13,413.90	13,487.86	0.0000	4.5800	50.0000	0.0000	(1.7065)	(0.1873)	0.0000	1	(1.8939)	01/06/2025
000019.ZK	12/05/2024	SDB3262115495	8,700.00	0.9991	8,644.51	8,692.18	0.0000	4.5800	50.0000	0.0000	(1.0998)	(0.1207)	0.0000	1	(1.2205)	01/06/2025
000019.ZK	12/05/2024	SDB3262115495	200.00	0.9991	198.72	199.82	0.0000	4.5800	50.0000	0.0000	(0.0253)	(0.0028)	0.0000	1	(0.0281)	01/06/2025
000019.ZK	12/05/2024	SDB3262115495	4,900.00	0.9991	4,868.75	4,895.59	0.0000	4.5800	50.0000	0.0000	(0.6194)	(0.0680)	0.0000	1	(0.6874)	01/06/2025
000019.ZK	12/05/2024	SDB3262115495	2,500.00	0.9991	2,484.05	2,497.75	0.0000	4.5800	50.0000	0.0000	(0.3160)	(0.0347)	0.0000	1	(0.3507)	01/06/2025
000019.ZK	12/05/2024	SDB3262115495	300.00	0.9991	298.09	299.73	0.0000	4.5800	50.0000	0.0000	(0.0379)	(0.0042)	0.0000	1	(0.0421)	01/06/2025
000019.ZK	12/05/2024	SDB3262115495	100.00	0.9991	99.36	99.91	0.0000	4.5800	50.0000	0.0000	(0.0126)	(0.0014)	0.0000	1	(0.0140)	01/06/2025
000019.ZK	12/04/2024	SDB3262115495	13,500.00	0.9936	13,413.90	13,413.90	0.0000	4.5800	50.0000	0.0000	(1.7065)	(0.1863)	0.0000	1	(1.8928)	01/06/2025
000019.ZK	12/04/2024	SDB3262115495	8,700.00	0.9936	8,644.51	8,644.51	0.0000	4.5800	50.0000	0.0000	(1.0998)	(0.1201)	0.0000	1	(1.2198)	01/06/2025
000019.ZK	12/04/2024	SDB3262115495	200.00	0.9936	198.72	198.72	0.0000	4.5800	50.0000	0.0000	(0.0253)	(0.0028)	0.0000	1	(0.0280)	01/06/2025
000019.ZK	12/04/2024	SDB3262115495	4,900.00	0.9936	4,868.75	4,868.75	0.0000	4.5800	50.0000	0.0000	(0.6194)	(0.0676)	0.0000	1	(0.6870)	01/06/2025
000019.ZK	12/04/2024	SDB3262115495	2,500.00	0.9936	2,484.05	2,484.05	0.0000	4.5800	50.0000	0.0000	(0.3160)	(0.0345)	0.0000	1	(0.3505)	01/06/2025
000019.ZK	12/04/2024	SDB3262115495	300.00	0.9936	298.09	298.09	0.0000	4.5800	50.0000	0.0000	(0.0379)	(0.0041)	0.0000	1	(0.0421)	01/06/2025
000019.ZK	12/04/2024	SDB3262115495	100.00	0.9936	99.36	99.36	0.0000	4.5800	50.0000	0.0000	(0.0126)	(0.0014)	0.0000	1	(0.0140)	01/06/2025
TOTAL SHENZHEN CEREALS HOLDINGS CO LTD CMN CLASS A SERIES NORTHBOUND											(124.1998)	(13.3372)	0.0000		(137.5370)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHENZHEN FORTUNE TREND TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND																
688318.SH	01/03/2025	SDB3260188342	102.00	25.8978	2,484.12	2,641.58	0.0000	4.3300	50.0000	0.0000	(0.8964)	(0.1101)	0.0000	3	(1.0064)	01/06/2025
688318.SH	01/03/2025	SDB3260188342	351.00	25.8978	8,548.29	9,090.13	0.0000	4.3300	50.0000	0.0000	(3.0845)	(0.3788)	0.0000	3	(3.4633)	01/06/2025
688318.SH	01/02/2025	SDB3260188342	102.00	26.9448	2,484.12	2,748.37	0.0000	4.3300	50.0000	0.0000	(0.2988)	(0.0382)	0.0000	1	(0.3370)	01/06/2025
688318.SH	01/02/2025	SDB3260188342	351.00	26.9448	8,548.29	9,457.62	0.0000	4.3300	50.0000	0.0000	(1.0282)	(0.1314)	0.0000	1	(1.1595)	01/06/2025
688318.SH	12/31/2024	SDB3260188342	102.00	26.5606	2,484.12	2,709.18	0.0000	4.3300	50.0000	0.0000	(0.5976)	(0.0753)	0.0000	2	(0.6728)	01/06/2025
688318.SH	12/31/2024	SDB3260188342	1,000.00	26.5606	24,354.11	26,560.61	0.0000	4.3300	50.0000	0.0000	(5.8585)	(0.7378)	0.0000	2	(6.5963)	01/06/2025
688318.SH	12/31/2024	SDB3260188342	351.00	26.5606	8,548.29	9,322.77	0.0000	4.3300	50.0000	0.0000	(2.0563)	(0.2590)	0.0000	2	(2.3153)	01/06/2025
688318.SH	12/30/2024	SDB3260188342	102.00	25.5155	2,484.12	2,602.59	0.0000	4.3300	50.0000	0.0000	(0.2988)	(0.0361)	0.0000	1	(0.3349)	01/06/2025
688318.SH	12/30/2024	SDB3260188342	1,000.00	25.5155	24,354.11	25,515.55	0.0000	4.3300	50.0000	0.0000	(2.9293)	(0.3544)	0.0000	1	(3.2836)	01/06/2025
688318.SH	12/30/2024	SDB3260188342	351.00	25.5155	8,548.29	8,955.96	0.0000	4.3300	50.0000	0.0000	(1.0282)	(0.1244)	0.0000	1	(1.1526)	01/06/2025
688318.SH	12/27/2024	SDB3260188342	102.00	25.9182	2,484.12	2,643.65	0.0000	4.3300	50.0000	0.0000	(0.8964)	(0.1102)	0.0000	3	(1.0065)	01/06/2025
688318.SH	12/27/2024	SDB3260188342	1,000.00	25.9182	24,354.11	25,918.17	0.0000	4.3300	50.0000	0.0000	(8.7878)	(1.0799)	0.0000	3	(9.8677)	01/06/2025
688318.SH	12/27/2024	SDB3260188342	351.00	25.9182	8,548.29	9,097.28	0.0000	4.3300	50.0000	0.0000	(3.0845)	(0.3791)	0.0000	3	(3.4636)	01/06/2025
688318.SH	12/26/2024	SDB3260188342	102.00	25.0014	2,484.12	2,550.14	0.0000	4.3300	50.0000	0.0000	(0.2988)	(0.0354)	0.0000	1	(0.3342)	01/06/2025
688318.SH	12/26/2024	SDB3260188342	1,000.00	25.0014	24,354.11	25,001.37	0.0000	4.3300	50.0000	0.0000	(2.9293)	(0.3472)	0.0000	1	(3.2765)	01/06/2025
688318.SH	12/26/2024	SDB3260188342	351.00	25.0014	8,548.29	8,775.48	0.0000	4.3300	50.0000	0.0000	(1.0282)	(0.1219)	0.0000	1	(1.1501)	01/06/2025
688318.SH	12/24/2024	SDB3260188342	102.00	25.0014	2,484.12	2,550.14	0.0000	4.3300	50.0000	0.0000	(0.5976)	(0.0708)	0.0000	2	(0.6684)	01/06/2025
688318.SH	12/24/2024	SDB3260188342	1,000.00	25.0014	24,354.11	25,001.37	0.0000	4.3300	50.0000	0.0000	(5.8585)	(0.6945)	0.0000	2	(6.5530)	01/06/2025
688318.SH	12/24/2024	SDB3260188342	351.00	25.0014	8,548.29	8,775.48	0.0000	4.3300	50.0000	0.0000	(2.0563)	(0.2438)	0.0000	2	(2.3001)	01/06/2025
688318.SH	12/23/2024	SDB3260188342	102.00	24.6900	2,484.12	2,518.38	0.0000	4.3300	50.0000	0.0000	(0.2988)	(0.0350)	0.0000	1	(0.3338)	01/06/2025
688318.SH	12/23/2024	SDB3260188342	1,000.00	24.6900	24,354.11	24,690.00	0.0000	4.3300	50.0000	0.0000	(2.9293)	(0.3429)	0.0000	1	(3.2722)	01/06/2025
688318.SH	12/23/2024	SDB3260188342	351.00	24.6900	8,548.29	8,666.19	0.0000	4.3300	50.0000	0.0000	(1.0282)	(0.1204)	0.0000	1	(1.1485)	01/06/2025
688318.SH	12/20/2024	SDB3260188342	102.00	25.2707	2,484.12	2,577.61	0.0000	4.3300	50.0000	0.0000	(0.8964)	(0.1074)	0.0000	3	(1.0038)	01/06/2025
688318.SH	12/20/2024	SDB3260188342	1,000.00	25.2707	24,354.11	25,270.68	0.0000	4.3300	50.0000	0.0000	(8.7878)	(1.0529)	0.0000	3	(9.8407)	01/06/2025
688318.SH	12/20/2024	SDB3260188342	351.00	25.2707	8,548.29	8,870.01	0.0000	4.3300	50.0000	0.0000	(3.0845)	(0.3696)	0.0000	3	(3.4541)	01/06/2025
688318.SH	12/19/2024	SDB3260188342	102.00	25.0146	2,484.12	2,551.49	0.0000	4.5800	50.0000	0.0000	(0.3160)	(0.0354)	0.0000	1	(0.3515)	01/06/2025
688318.SH	12/19/2024	SDB3260188342	102.00	25.0146	2,484.12	2,551.49	0.0000	4.5800	50.0000	0.0000	(0.3160)	(0.0354)	0.0000	1	(0.3515)	01/06/2025
688318.SH	12/19/2024	SDB3260188342	1,198.00	25.0146	29,176.22	29,967.47	0.0000	4.5800	50.0000	0.0000	(3.7119)	(0.4162)	0.0000	1	(4.1281)	01/06/2025
688318.SH	12/19/2024	SDB3260188342	351.00	25.0146	8,548.29	8,780.12	0.0000	4.5800	50.0000	0.0000	(1.0875)	(0.1219)	0.0000	1	(1.2095)	01/06/2025
688318.SH	12/19/2024	SDB3260188342	200.00	25.0146	4,870.82	5,002.92	0.0000	4.5800	50.0000	0.0000	(0.6197)	(0.0695)	0.0000	1	(0.6892)	01/06/2025
688318.SH	12/18/2024	SDB3260188342	102.00	25.4094	2,484.12	2,591.76	0.0000	4.5800	50.0000	0.0000	(0.3160)	(0.0360)	0.0000	1	(0.3520)	01/06/2025
688318.SH	12/18/2024	SDB3260188342	102.00	25.4094	2,484.12	2,591.76	0.0000	4.5800	50.0000	0.0000	(0.3160)	(0.0360)	0.0000	1	(0.3520)	01/06/2025
688318.SH	12/18/2024	SDB3260188342	1,198.00	25.4094	29,176.22	30,440.42	0.0000	4.5800	50.0000	0.0000	(3.7119)	(0.4228)	0.0000	1	(4.1346)	01/06/2025
688318.SH	12/18/2024	SDB3260188342	351.00	25.4094	8,548.29	8,918.69	0.0000	4.5800	50.0000	0.0000	(1.0875)	(0.1239)	0.0000	1	(1.2114)	01/06/2025
688318.SH	12/18/2024	SDB3260188342	200.00	25.4094	4,870.82	5,081.87	0.0000	4.5800	50.0000	0.0000	(0.6197)	(0.0706)	0.0000	1	(0.6903)	01/06/2025
688318.SH	12/17/2024	SDB3260188342	302.00	27.4368	7,354.94	8,285.92	0.0000	4.5800	50.0000	0.0000	(0.9357)	(0.1151)	0.0000	1	(1.0508)	01/06/2025
688318.SH	12/17/2024	SDB3260188342	102.00	27.4368	2,484.12	2,798.55	0.0000	4.5800	50.0000	0.0000	(0.3160)	(0.0389)	0.0000	1	(0.3549)	01/06/2025
688318.SH	12/17/2024	SDB3260188342	1,198.00	27.4368	29,176.22	32,869.30	0.0000	4.5800	50.0000	0.0000	(3.7119)	(0.4565)	0.0000	1	(4.1684)	01/06/2025
688318.SH	12/17/2024	SDB3260188342	351.00	27.4368	8,548.29	9,630.32	0.0000	4.5800	50.0000	0.0000	(1.0875)	(0.1338)	0.0000	1	(1.2213)	01/06/2025
688318.SH	12/17/2024	SDB3260188342	200.00	27.4368	4,870.82	5,487.36	0.0000	4.5800	50.0000	0.0000	(0.6197)	(0.0762)	0.0000	1	(0.6959)	01/06/2025
688318.SH	12/16/2024	SDB3260188342	302.00	26.0919	7,354.94	7,879.76	0.0000	4.5800	50.0000	0.0000	(0.9357)	(0.1094)	0.0000	1	(1.0452)	01/06/2025
688318.SH	12/16/2024	SDB3260188342	102.00	26.0919	2,484.12	2,661.38	0.0000	4.5800	50.0000	0.0000	(0.3160)	(0.0370)	0.0000	1	(0.3530)	01/06/2025
688318.SH	12/16/2024	SDB3260188342	1,198.00	26.0919	29,176.22	31,258.13	0.0000	4.5800	50.0000	0.0000	(3.7119)	(0.4341)	0.0000	1	(4.1460)	01/06/2025
688318.SH	12/16/2024	SDB3260188342	351.00	26.0919	8,548.29	9,158.27	0.0000	4.5800	50.0000	0.0000	(1.0875)	(0.1272)	0.0000	1	(1.2147)	01/06/2025
688318.SH	12/16/2024	SDB3260188342	200.00	26.0919	4,870.82	5,218.39	0.0000	4.5800	50.0000	0.0000	(0.6197)	(0.0725)	0.0000	1	(0.6922)	01/06/2025
688318.SH	12/13/2024	SDB3260188342	502.00	27.0412	12,225.76	13,574.70	0.0000	4.5800	50.0000	0.0000	(4.6662)	(0.5656)	0.0000	3	(5.2318)	01/06/2025
688318.SH	12/13/2024	SDB3260188342	102.00	27.0412	2,484.12	2,758.21	0.0000	4.5800	50.0000	0.0000	(0.9481)	(0.1149)	0.0000	3	(1.0630)	01/06/2025
688318.SH	12/13/2024	SDB3260188342	1,198.00	27.0412	29,176.22	32,395.41	0.0000	4.5800	50.0000	0.0000	(11.1356)	(1.3498)	0.0000	3	(12.4854)	01/06/2025
688318.SH	12/13/2024	SDB3260188342	351.00	27.0412	8,548.29	9,491.48	0.0000	4.5800	50.0000	0.0000	(3.2626)	(0.3955)	0.0000	3	(3.6581)	01/06/2025
688318.SH	12/13/2024	SDB3260188342	200.00	27.0412	4,870.82	5,408.25	0.0000	4.5800	50.0000	0.0000	(1.8590)	(0.2253)	0.0000	3	(2.0844)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHENZHEN FORTUNE TREND TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
688318.SH	12/12/2024	SDB3260188342	502.00	26.5960	12,225.76	13,351.19	0.0000	4.5800	50.0000	0.0000	(1.5554)	(0.1854)	0.0000	1	(1.7408)	01/06/2025
688318.SH	12/12/2024	SDB3260188342	102.00	26.5960	2,484.12	2,712.79	0.0000	4.5800	50.0000	0.0000	(0.3160)	(0.0377)	0.0000	1	(0.3537)	01/06/2025
688318.SH	12/12/2024	SDB3260188342	1,198.00	26.5960	29,176.22	31,862.00	0.0000	4.5800	50.0000	0.0000	(3.7119)	(0.4425)	0.0000	1	(4.1544)	01/06/2025
688318.SH	12/12/2024	SDB3260188342	351.00	26.5960	8,548.29	9,335.19	0.0000	4.5800	50.0000	0.0000	(1.0875)	(0.1297)	0.0000	1	(1.2172)	01/06/2025
688318.SH	12/12/2024	SDB3260188342	200.00	26.5960	4,870.82	5,319.20	0.0000	4.5800	50.0000	0.0000	(0.6197)	(0.0739)	0.0000	1	(0.6936)	01/06/2025
688318.SH	12/11/2024	SDB3260188342	700.00	27.8111	17,047.88	19,467.74	0.0000	4.5800	50.0000	0.0000	(2.1689)	(0.2704)	0.0000	1	(2.4393)	01/06/2025
688318.SH	12/11/2024	SDB3260188342	102.00	27.8111	2,484.12	2,836.73	0.0000	4.5800	50.0000	0.0000	(0.3160)	(0.0394)	0.0000	1	(0.3554)	01/06/2025
688318.SH	12/11/2024	SDB3260188342	1,198.00	27.8111	29,176.22	33,317.64	0.0000	4.5800	50.0000	0.0000	(3.7119)	(0.4627)	0.0000	1	(4.1746)	01/06/2025
688318.SH	12/11/2024	SDB3260188342	351.00	27.8111	8,548.29	9,761.68	0.0000	4.5800	50.0000	0.0000	(1.0875)	(0.1356)	0.0000	1	(1.2231)	01/06/2025
688318.SH	12/11/2024	SDB3260188342	200.00	27.8111	4,870.82	5,562.21	0.0000	4.5800	50.0000	0.0000	(0.6197)	(0.0773)	0.0000	1	(0.6969)	01/06/2025
688318.SH	12/11/2024	SDB3260188342	1,502.00	27.8111	36,579.87	41,772.20	0.0000	4.5800	50.0000	0.0000	(4.6538)	(0.5802)	0.0000	1	(5.2339)	01/06/2025
688318.SH	12/10/2024	SDB3260188342	700.00	27.5579	17,047.88	19,290.51	0.0000	4.5800	50.0000	0.0000	(2.1689)	(0.2679)	0.0000	1	(2.4368)	01/06/2025
688318.SH	12/10/2024	SDB3260188342	102.00	27.5579	2,484.12	2,810.90	0.0000	4.5800	50.0000	0.0000	(0.3160)	(0.0390)	0.0000	1	(0.3551)	01/06/2025
688318.SH	12/10/2024	SDB3260188342	1,198.00	27.5579	29,176.22	33,014.32	0.0000	4.5800	50.0000	0.0000	(3.7119)	(0.4585)	0.0000	1	(4.1704)	01/06/2025
688318.SH	12/10/2024	SDB3260188342	351.00	27.5579	8,548.29	9,672.81	0.0000	4.5800	50.0000	0.0000	(1.0875)	(0.1343)	0.0000	1	(1.2219)	01/06/2025
688318.SH	12/10/2024	SDB3260188342	200.00	27.5579	4,870.82	5,511.57	0.0000	4.5800	50.0000	0.0000	(0.6197)	(0.0765)	0.0000	1	(0.6962)	01/06/2025
688318.SH	12/10/2024	SDB3260188342	2,102.00	27.5579	51,192.34	57,926.63	0.0000	4.5800	50.0000	0.0000	(6.5128)	(0.8045)	0.0000	1	(7.3173)	01/06/2025
688318.SH	12/09/2024	SDB3260188342	700.00	24.6410	17,047.88	17,248.73	0.0000	4.5800	50.0000	0.0000	(2.1689)	(0.2396)	0.0000	1	(2.4084)	01/06/2025
688318.SH	12/09/2024	SDB3260188342	102.00	24.6410	2,484.12	2,513.39	0.0000	4.5800	50.0000	0.0000	(0.3160)	(0.0349)	0.0000	1	(0.3509)	01/06/2025
688318.SH	12/09/2024	SDB3260188342	1,198.00	24.6410	29,176.22	29,519.97	0.0000	4.5800	50.0000	0.0000	(3.7119)	(0.4100)	0.0000	1	(4.1219)	01/06/2025
688318.SH	12/09/2024	SDB3260188342	351.00	24.6410	8,548.29	8,649.01	0.0000	4.5800	50.0000	0.0000	(1.0875)	(0.1201)	0.0000	1	(1.2077)	01/06/2025
688318.SH	12/09/2024	SDB3260188342	200.00	24.6410	4,870.82	4,928.21	0.0000	4.5800	50.0000	0.0000	(0.6197)	(0.0684)	0.0000	1	(0.6881)	01/06/2025
688318.SH	12/09/2024	SDB3260188342	2,102.00	24.6410	51,192.34	51,795.47	0.0000	4.5800	50.0000	0.0000	(6.5128)	(0.7194)	0.0000	1	(7.2322)	01/06/2025
688318.SH	12/06/2024	SDB3260188342	700.00	24.9606	17,047.88	17,472.43	0.0000	4.5800	50.0000	0.0000	(6.5066)	(0.7280)	0.0000	3	(7.2346)	01/06/2025
688318.SH	12/06/2024	SDB3260188342	102.00	24.9606	2,484.12	2,545.98	0.0000	4.5800	50.0000	0.0000	(0.9481)	(0.1061)	0.0000	3	(1.0542)	01/06/2025
688318.SH	12/06/2024	SDB3260188342	1,198.00	24.9606	29,176.22	29,902.82	0.0000	4.5800	50.0000	0.0000	(11.1356)	(1.2460)	0.0000	3	(12.3815)	01/06/2025
688318.SH	12/06/2024	SDB3260188342	351.00	24.9606	8,548.29	8,761.18	0.0000	4.5800	50.0000	0.0000	(3.2626)	(0.3650)	0.0000	3	(3.6276)	01/06/2025
688318.SH	12/06/2024	SDB3260188342	200.00	24.9606	4,870.82	4,992.12	0.0000	4.5800	50.0000	0.0000	(1.8590)	(0.2080)	0.0000	3	(2.0670)	01/06/2025
688318.SH	12/06/2024	SDB3260188342	2,102.00	24.9606	51,192.34	52,467.21	0.0000	4.5800	50.0000	0.0000	(19.5384)	(2.1861)	0.0000	3	(21.7245)	01/06/2025
688318.SH	12/05/2024	SDB3260188342	700.00	24.7168	17,047.88	17,301.74	0.0000	4.5800	50.0000	0.0000	(2.1689)	(0.2403)	0.0000	1	(2.4092)	01/06/2025
688318.SH	12/05/2024	SDB3260188342	102.00	24.7168	2,484.12	2,521.11	0.0000	4.5800	50.0000	0.0000	(0.3160)	(0.0350)	0.0000	1	(0.3511)	01/06/2025
688318.SH	12/05/2024	SDB3260188342	1,198.00	24.7168	29,176.22	29,610.69	0.0000	4.5800	50.0000	0.0000	(3.7119)	(0.4113)	0.0000	1	(4.1231)	01/06/2025
688318.SH	12/05/2024	SDB3260188342	351.00	24.7168	8,548.29	8,675.59	0.0000	4.5800	50.0000	0.0000	(1.0875)	(0.1205)	0.0000	1	(1.2080)	01/06/2025
688318.SH	12/05/2024	SDB3260188342	200.00	24.7168	4,870.82	4,943.35	0.0000	4.5800	50.0000	0.0000	(0.6197)	(0.0687)	0.0000	1	(0.6883)	01/06/2025
688318.SH	12/05/2024	SDB3260188342	2,102.00	24.7168	51,192.34	51,954.66	0.0000	4.5800	50.0000	0.0000	(6.5128)	(0.7216)	0.0000	1	(7.2344)	01/06/2025
688318.SH	12/04/2024	SDB3260188342	400.00	24.3541	9,741.64	9,741.64	0.0000	4.5800	50.0000	0.0000	(1.2394)	(0.1353)	0.0000	1	(1.3747)	01/06/2025
688318.SH	12/04/2024	SDB3260188342	700.00	24.3541	17,047.88	17,047.88	0.0000	4.5800	50.0000	0.0000	(2.1689)	(0.2368)	0.0000	1	(2.4056)	01/06/2025
688318.SH	12/04/2024	SDB3260188342	102.00	24.3541	2,484.12	2,484.12	0.0000	4.5800	50.0000	0.0000	(0.3160)	(0.0345)	0.0000	1	(0.3505)	01/06/2025
688318.SH	12/04/2024	SDB3260188342	1,198.00	24.3541	29,176.22	29,176.22	0.0000	4.5800	50.0000	0.0000	(3.7119)	(0.4052)	0.0000	1	(4.1171)	01/06/2025
688318.SH	12/04/2024	SDB3260188342	351.00	24.3541	8,548.29	8,548.29	0.0000	4.5800	50.0000	0.0000	(1.0875)	(0.1187)	0.0000	1	(1.2063)	01/06/2025
688318.SH	12/04/2024	SDB3260188342	200.00	24.3541	4,870.82	4,870.82	0.0000	4.5800	50.0000	0.0000	(0.6197)	(0.0677)	0.0000	1	(0.6873)	01/06/2025
688318.SH	12/04/2024	SDB3260188342	200.00	24.3541	4,870.82	4,870.82	0.0000	4.5800	50.0000	0.0000	(0.6197)	(0.0677)	0.0000	1	(0.6873)	01/06/2025
688318.SH	12/04/2024	SDB3260188342	1,302.00	24.3541	31,709.05	31,709.05	0.0000	4.5800	50.0000	0.0000	(4.0341)	(0.4404)	0.0000	1	(4.4745)	01/06/2025
688318.SH	12/04/2024	SDB3260188342	600.00	24.3541	14,612.47	14,612.47	0.0000	4.5800	50.0000	0.0000	(1.8590)	(0.2030)	0.0000	1	(2.0620)	01/06/2025
688318.SH	12/04/2024	SDB3260188342	2,300.00	24.3541	56,014.46	56,014.46	0.0000	4.5800	50.0000	0.0000	(7.1263)	(0.7780)	0.0000	1	(7.9043)	01/06/2025
TOTAL SHENZHEN FORTUNE TREND TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND												(237.0854)	(27.7076)	0.0000	(264.7929)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHENZHEN FUANNA BEDDING AND FURNISHING CO.,LTD CMN CLASS A SERIES NORTHBOUND																
002327.ZK	12/17/2024	SDB3263644988	1,900.00	1.3446	2,387.38	2,554.72	0.0000	4.5800	50.0000	0.0000	(0.3037)	(0.0355)	0.0000	1	(0.3392)	01/06/2025
002327.ZK	12/17/2024	SDB3263644988	900.00	1.3446	1,127.69	1,210.13	0.0000	4.5800	50.0000	0.0000	(0.1435)	(0.0168)	0.0000	1	(0.1603)	01/06/2025
002327.ZK	12/17/2024	SDB3263644988	1,500.00	1.3446	1,876.12	2,016.89	0.0000	4.5800	50.0000	0.0000	(0.2387)	(0.0280)	0.0000	1	(0.2667)	01/06/2025
002327.ZK	12/17/2024	SDB3263644988	3,200.00	1.3446	3,978.37	4,302.69	0.0000	4.5800	50.0000	0.0000	(0.5061)	(0.0598)	0.0000	1	(0.5659)	01/06/2025
002327.ZK	12/16/2024	SDB3263644988	1,900.00	1.2843	2,387.38	2,440.24	0.0000	4.5800	50.0000	0.0000	(0.3037)	(0.0339)	0.0000	1	(0.3376)	01/06/2025
002327.ZK	12/16/2024	SDB3263644988	900.00	1.2843	1,127.69	1,155.91	0.0000	4.5800	50.0000	0.0000	(0.1435)	(0.0161)	0.0000	1	(0.1595)	01/06/2025
002327.ZK	12/16/2024	SDB3263644988	1,500.00	1.2843	1,876.12	1,926.51	0.0000	4.5800	50.0000	0.0000	(0.2387)	(0.0268)	0.0000	1	(0.2654)	01/06/2025
002327.ZK	12/16/2024	SDB3263644988	3,200.00	1.2843	3,978.37	4,109.88	0.0000	4.5800	50.0000	0.0000	(0.5061)	(0.0571)	0.0000	1	(0.5632)	01/06/2025
002327.ZK	12/13/2024	SDB3263644988	1,900.00	1.2452	2,387.38	2,365.90	0.0000	4.5800	50.0000	0.0000	(0.9112)	(0.0986)	0.0000	3	(1.0098)	01/06/2025
002327.ZK	12/13/2024	SDB3263644988	900.00	1.2452	1,127.69	1,120.69	0.0000	4.5800	50.0000	0.0000	(0.4304)	(0.0467)	0.0000	3	(0.4771)	01/06/2025
002327.ZK	12/13/2024	SDB3263644988	1,500.00	1.2452	1,876.12	1,867.82	0.0000	4.5800	50.0000	0.0000	(0.7161)	(0.0778)	0.0000	3	(0.7939)	01/06/2025
002327.ZK	12/13/2024	SDB3263644988	3,200.00	1.2452	3,978.37	3,984.68	0.0000	4.5800	50.0000	0.0000	(1.5184)	(0.1660)	0.0000	3	(1.6844)	01/06/2025
002327.ZK	12/12/2024	SDB3263644988	1,500.00	1.2357	1,876.12	1,853.48	0.0000	4.5800	50.0000	0.0000	(0.2387)	(0.0257)	0.0000	1	(0.2644)	01/06/2025
002327.ZK	12/12/2024	SDB3263644988	3,200.00	1.2357	3,978.37	3,954.08	0.0000	4.5800	50.0000	0.0000	(0.5061)	(0.0549)	0.0000	1	(0.5611)	01/06/2025
002327.ZK	12/11/2024	SDB3263644988	1,500.00	1.2487	1,876.12	1,873.12	0.0000	4.5800	50.0000	0.0000	(0.2387)	(0.0260)	0.0000	1	(0.2647)	01/06/2025
002327.ZK	12/11/2024	SDB3263644988	3,200.00	1.2487	3,978.37	3,995.98	0.0000	4.5800	50.0000	0.0000	(0.5061)	(0.0555)	0.0000	1	(0.5616)	01/06/2025
002327.ZK	12/10/2024	SDB3263644988	1,500.00	1.2411	1,876.12	1,861.70	0.0000	4.5800	50.0000	0.0000	(0.2387)	(0.0259)	0.0000	1	(0.2645)	01/06/2025
002327.ZK	12/10/2024	SDB3263644988	3,200.00	1.2411	3,978.37	3,971.63	0.0000	4.5800	50.0000	0.0000	(0.5061)	(0.0552)	0.0000	1	(0.5613)	01/06/2025
002327.ZK	12/09/2024	SDB3263644988	1,500.00	1.2507	1,876.12	1,876.12	0.0000	4.5800	50.0000	0.0000	(0.2387)	(0.0261)	0.0000	1	(0.2647)	01/06/2025
002327.ZK	12/09/2024	SDB3263644988	3,200.00	1.2432	3,978.37	3,978.37	0.0000	4.5800	50.0000	0.0000	(0.5061)	(0.0553)	0.0000	1	(0.5614)	01/06/2025
TOTAL SHENZHEN FUANNA BEDDING AND FURNISHING CO.,LTD CMN CLASS A SERIES NORTHBOUND												(8.9394)	(0.9875)	0.0000	(9.9269)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHENZHEN HELLO TECH ENERGY CO., LTD. CMN CLASS A SERIES NORTHBOUND																
301327.ZK	01/03/2025	SDB3260122899	300.00	10.7326	3,252.01	3,219.78	0.0000	4.3300	50.0000	0.0000	(1.1734)	(0.1342)	0.0000	3	(1.3076)	01/06/2025
301327.ZK	01/03/2025	SDB3260122899	100.00	10.7326	1,084.00	1,073.26	0.0000	4.3300	50.0000	0.0000	(0.3911)	(0.0447)	0.0000	3	(0.4359)	01/06/2025
301327.ZK	01/03/2025	SDB3260122899	400.00	10.7326	4,336.01	4,293.04	0.0000	4.3300	50.0000	0.0000	(1.5646)	(0.1789)	0.0000	3	(1.7435)	01/06/2025
301327.ZK	01/03/2025	SDB3260122899	500.00	10.7326	5,420.01	5,366.30	0.0000	4.3300	50.0000	0.0000	(1.9557)	(0.2236)	0.0000	3	(2.1793)	01/06/2025
301327.ZK	01/02/2025	SDB3260122899	300.00	11.0167	3,252.01	3,305.01	0.0000	4.3300	50.0000	0.0000	(0.3911)	(0.0459)	0.0000	1	(0.4370)	01/06/2025
301327.ZK	01/02/2025	SDB3260122899	100.00	11.0167	1,084.00	1,101.67	0.0000	4.3300	50.0000	0.0000	(0.1304)	(0.0153)	0.0000	1	(0.1457)	01/06/2025
301327.ZK	01/02/2025	SDB3260122899	400.00	11.0167	4,336.01	4,406.68	0.0000	4.3300	50.0000	0.0000	(0.5215)	(0.0612)	0.0000	1	(0.5827)	01/06/2025
301327.ZK	01/02/2025	SDB3260122899	500.00	11.0167	5,420.01	5,508.36	0.0000	4.3300	50.0000	0.0000	(0.6519)	(0.0765)	0.0000	1	(0.7284)	01/06/2025
301327.ZK	12/31/2024	SDB3260122899	300.00	11.0185	3,252.01	3,305.56	0.0000	4.3300	50.0000	0.0000	(0.7823)	(0.0918)	0.0000	2	(0.8741)	01/06/2025
301327.ZK	12/31/2024	SDB3260122899	100.00	11.0185	1,084.00	1,101.85	0.0000	4.3300	50.0000	0.0000	(0.2608)	(0.0306)	0.0000	2	(0.2914)	01/06/2025
301327.ZK	12/31/2024	SDB3260122899	400.00	11.0185	4,336.01	4,407.42	0.0000	4.3300	50.0000	0.0000	(1.0431)	(0.1224)	0.0000	2	(1.1655)	01/06/2025
301327.ZK	12/31/2024	SDB3260122899	500.00	11.0185	5,420.01	5,509.27	0.0000	4.3300	50.0000	0.0000	(1.3038)	(0.1530)	0.0000	2	(1.4568)	01/06/2025
301327.ZK	12/30/2024	SDB3260122899	300.00	10.7154	3,252.01	3,214.63	0.0000	4.3300	50.0000	0.0000	(0.3911)	(0.0446)	0.0000	1	(0.4358)	01/06/2025
301327.ZK	12/30/2024	SDB3260122899	100.00	10.7154	1,084.00	1,071.54	0.0000	4.3300	50.0000	0.0000	(0.1304)	(0.0149)	0.0000	1	(0.1453)	01/06/2025
301327.ZK	12/30/2024	SDB3260122899	400.00	10.7154	4,336.01	4,286.17	0.0000	4.3300	50.0000	0.0000	(0.5215)	(0.0595)	0.0000	1	(0.5811)	01/06/2025
301327.ZK	12/30/2024	SDB3260122899	500.00	10.7154	5,420.01	5,357.72	0.0000	4.3300	50.0000	0.0000	(0.6519)	(0.0744)	0.0000	1	(0.7263)	01/06/2025
301327.ZK	12/27/2024	SDB3260122899	300.00	10.9975	3,252.01	3,299.26	0.0000	4.3300	50.0000	0.0000	(1.1734)	(0.1375)	0.0000	3	(1.3109)	01/06/2025
301327.ZK	12/27/2024	SDB3260122899	100.00	10.9975	1,084.00	1,099.75	0.0000	4.3300	50.0000	0.0000	(0.3911)	(0.0458)	0.0000	3	(0.4370)	01/06/2025
301327.ZK	12/27/2024	SDB3260122899	400.00	10.9975	4,336.01	4,399.01	0.0000	4.3300	50.0000	0.0000	(1.5646)	(0.1833)	0.0000	3	(1.7479)	01/06/2025
301327.ZK	12/27/2024	SDB3260122899	500.00	10.9975	5,420.01	5,498.77	0.0000	4.3300	50.0000	0.0000	(1.9557)	(0.2291)	0.0000	3	(2.1848)	01/06/2025
301327.ZK	12/26/2024	SDB3260122899	300.00	10.9284	3,252.01	3,278.51	0.0000	4.3300	50.0000	0.0000	(0.3911)	(0.0455)	0.0000	1	(0.4367)	01/06/2025
301327.ZK	12/26/2024	SDB3260122899	100.00	10.9284	1,084.00	1,092.84	0.0000	4.3300	50.0000	0.0000	(0.1304)	(0.0152)	0.0000	1	(0.1456)	01/06/2025
301327.ZK	12/26/2024	SDB3260122899	400.00	10.9284	4,336.01	4,371.34	0.0000	4.3300	50.0000	0.0000	(0.5215)	(0.0607)	0.0000	1	(0.5822)	01/06/2025
301327.ZK	12/26/2024	SDB3260122899	500.00	10.9284	5,420.01	5,464.18	0.0000	4.3300	50.0000	0.0000	(0.6519)	(0.0759)	0.0000	1	(0.7278)	01/06/2025
301327.ZK	12/24/2024	SDB3260122899	300.00	10.9284	3,252.01	3,278.51	0.0000	4.3300	50.0000	0.0000	(0.7823)	(0.0911)	0.0000	2	(0.8734)	01/06/2025
301327.ZK	12/24/2024	SDB3260122899	100.00	10.9284	1,084.00	1,092.84	0.0000	4.3300	50.0000	0.0000	(0.2608)	(0.0304)	0.0000	2	(0.2911)	01/06/2025
301327.ZK	12/24/2024	SDB3260122899	400.00	10.9284	4,336.01	4,371.34	0.0000	4.3300	50.0000	0.0000	(1.0431)	(0.1214)	0.0000	2	(1.1645)	01/06/2025
301327.ZK	12/24/2024	SDB3260122899	500.00	10.9284	5,420.01	5,464.18	0.0000	4.3300	50.0000	0.0000	(1.3038)	(0.1518)	0.0000	2	(1.4556)	01/06/2025
301327.ZK	12/23/2024	SDB3260122899	300.00	11.1407	3,252.01	3,342.20	0.0000	4.3300	50.0000	0.0000	(0.3911)	(0.0464)	0.0000	1	(0.4376)	01/06/2025
301327.ZK	12/23/2024	SDB3260122899	100.00	11.1407	1,084.00	1,114.07	0.0000	4.3300	50.0000	0.0000	(0.1304)	(0.0155)	0.0000	1	(0.1459)	01/06/2025
301327.ZK	12/23/2024	SDB3260122899	400.00	11.1407	4,336.01	4,456.27	0.0000	4.3300	50.0000	0.0000	(0.5215)	(0.0619)	0.0000	1	(0.5834)	01/06/2025
301327.ZK	12/23/2024	SDB3260122899	500.00	11.1407	5,420.01	5,570.34	0.0000	4.3300	50.0000	0.0000	(0.6519)	(0.0774)	0.0000	1	(0.7293)	01/06/2025
301327.ZK	12/20/2024	SDB3260122899	300.00	11.1563	3,252.01	3,346.89	0.0000	4.3300	50.0000	0.0000	(1.1734)	(0.1395)	0.0000	3	(1.3129)	01/06/2025
301327.ZK	12/20/2024	SDB3260122899	100.00	11.1563	1,084.00	1,115.63	0.0000	4.3300	50.0000	0.0000	(0.3911)	(0.0465)	0.0000	3	(0.4376)	01/06/2025
301327.ZK	12/20/2024	SDB3260122899	400.00	11.1563	4,336.01	4,462.52	0.0000	4.3300	50.0000	0.0000	(1.5646)	(0.1859)	0.0000	3	(1.7505)	01/06/2025
301327.ZK	12/20/2024	SDB3260122899	500.00	11.1563	5,420.01	5,578.15	0.0000	4.3300	50.0000	0.0000	(1.9557)	(0.2324)	0.0000	3	(2.1881)	01/06/2025
301327.ZK	12/19/2024	SDB3260122899	300.00	11.3978	3,252.01	3,419.35	0.0000	4.5800	50.0000	0.0000	(0.4137)	(0.0475)	0.0000	1	(0.4612)	01/06/2025
301327.ZK	12/19/2024	SDB3260122899	100.00	11.3978	1,084.00	1,139.78	0.0000	4.5800	50.0000	0.0000	(0.1379)	(0.0158)	0.0000	1	(0.1537)	01/06/2025
301327.ZK	12/19/2024	SDB3260122899	400.00	11.3978	4,336.01	4,559.13	0.0000	4.5800	50.0000	0.0000	(0.5516)	(0.0633)	0.0000	1	(0.6150)	01/06/2025
301327.ZK	12/19/2024	SDB3260122899	500.00	11.3978	5,420.01	5,698.92	0.0000	4.5800	50.0000	0.0000	(0.6895)	(0.0792)	0.0000	1	(0.7687)	01/06/2025
301327.ZK	12/18/2024	SDB3260122899	300.00	11.4013	3,252.01	3,420.39	0.0000	4.5800	50.0000	0.0000	(0.4137)	(0.0475)	0.0000	1	(0.4612)	01/06/2025
301327.ZK	12/18/2024	SDB3260122899	100.00	11.4013	1,084.00	1,140.13	0.0000	4.5800	50.0000	0.0000	(0.1379)	(0.0158)	0.0000	1	(0.1537)	01/06/2025
301327.ZK	12/18/2024	SDB3260122899	400.00	11.4013	4,336.01	4,560.52	0.0000	4.5800	50.0000	0.0000	(0.5516)	(0.0633)	0.0000	1	(0.6150)	01/06/2025
301327.ZK	12/18/2024	SDB3260122899	500.00	11.4013	5,420.01	5,700.64	0.0000	4.5800	50.0000	0.0000	(0.6895)	(0.0792)	0.0000	1	(0.7687)	01/06/2025
301327.ZK	12/17/2024	SDB3260122899	300.00	11.5219	3,252.01	3,456.58	0.0000	4.5800	50.0000	0.0000	(0.4137)	(0.0480)	0.0000	1	(0.4617)	01/06/2025
301327.ZK	12/17/2024	SDB3260122899	100.00	11.5219	1,084.00	1,152.19	0.0000	4.5800	50.0000	0.0000	(0.1379)	(0.0160)	0.0000	1	(0.1539)	01/06/2025
301327.ZK	12/17/2024	SDB3260122899	400.00	11.5219	4,336.01	4,608.77	0.0000	4.5800	50.0000	0.0000	(0.5516)	(0.0640)	0.0000	1	(0.6156)	01/06/2025
301327.ZK	12/17/2024	SDB3260122899	500.00	11.5219	5,420.01	5,760.96	0.0000	4.5800	50.0000	0.0000	(0.6895)	(0.0800)	0.0000	1	(0.7696)	01/06/2025
301327.ZK	12/16/2024	SDB3260122899	300.00	11.6169	3,252.01	3,485.08	0.0000	4.5800	50.0000	0.0000	(0.4137)	(0.0484)	0.0000	1	(0.4621)	01/06/2025
301327.ZK	12/16/2024	SDB3260122899	100.00	11.6169	1,084.00	1,161.69	0.0000	4.5800	50.0000	0.0000	(0.1379)	(0.0161)	0.0000	1	(0.1540)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHENZHEN HELLO TECH ENERGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
301327.ZK	12/16/2024	SDB3260122899	400.00	11.6169	4,336.01	4,646.77	0.0000	4.5800	50.0000	0.0000	(0.5516)	(0.0645)	0.0000	1	(0.6162)	01/06/2025
301327.ZK	12/16/2024	SDB3260122899	500.00	11.6169	5,420.01	5,808.47	0.0000	4.5800	50.0000	0.0000	(0.6895)	(0.0807)	0.0000	1	(0.7702)	01/06/2025
301327.ZK	12/13/2024	SDB3260122899	300.00	11.6431	3,252.01	3,492.94	0.0000	4.5800	50.0000	0.0000	(1.2412)	(0.1455)	0.0000	3	(1.3867)	01/06/2025
301327.ZK	12/13/2024	SDB3260122899	100.00	11.6431	1,084.00	1,164.31	0.0000	4.5800	50.0000	0.0000	(0.4137)	(0.0485)	0.0000	3	(0.4622)	01/06/2025
301327.ZK	12/13/2024	SDB3260122899	400.00	11.6431	4,336.01	4,657.26	0.0000	4.5800	50.0000	0.0000	(1.6549)	(0.1941)	0.0000	3	(1.8490)	01/06/2025
301327.ZK	12/13/2024	SDB3260122899	500.00	11.6431	5,420.01	5,821.57	0.0000	4.5800	50.0000	0.0000	(2.0686)	(0.2426)	0.0000	3	(2.3112)	01/06/2025
301327.ZK	12/12/2024	SDB3260122899	300.00	11.1743	3,252.01	3,352.30	0.0000	4.5800	50.0000	0.0000	(0.4137)	(0.0466)	0.0000	1	(0.4603)	01/06/2025
301327.ZK	12/12/2024	SDB3260122899	100.00	11.1743	1,084.00	1,117.43	0.0000	4.5800	50.0000	0.0000	(0.1379)	(0.0155)	0.0000	1	(0.1534)	01/06/2025
301327.ZK	12/12/2024	SDB3260122899	400.00	11.1743	4,336.01	4,469.74	0.0000	4.5800	50.0000	0.0000	(0.5516)	(0.0621)	0.0000	1	(0.6137)	01/06/2025
301327.ZK	12/12/2024	SDB3260122899	500.00	11.1743	5,420.01	5,587.17	0.0000	4.5800	50.0000	0.0000	(0.6895)	(0.0776)	0.0000	1	(0.7671)	01/06/2025
301327.ZK	12/11/2024	SDB3260122899	300.00	11.2057	3,252.01	3,361.70	0.0000	4.5800	50.0000	0.0000	(0.4137)	(0.0467)	0.0000	1	(0.4604)	01/06/2025
301327.ZK	12/11/2024	SDB3260122899	100.00	11.2057	1,084.00	1,120.57	0.0000	4.5800	50.0000	0.0000	(0.1379)	(0.0156)	0.0000	1	(0.1535)	01/06/2025
301327.ZK	12/11/2024	SDB3260122899	400.00	11.2057	4,336.01	4,482.26	0.0000	4.5800	50.0000	0.0000	(0.5516)	(0.0623)	0.0000	1	(0.6139)	01/06/2025
301327.ZK	12/11/2024	SDB3260122899	500.00	11.2057	5,420.01	5,602.82	0.0000	4.5800	50.0000	0.0000	(0.6895)	(0.0778)	0.0000	1	(0.7674)	01/06/2025
301327.ZK	12/10/2024	SDB3260122899	300.00	11.1743	3,252.01	3,352.30	0.0000	4.5800	50.0000	0.0000	(0.4137)	(0.0466)	0.0000	1	(0.4603)	01/06/2025
301327.ZK	12/10/2024	SDB3260122899	100.00	11.1743	1,084.00	1,117.43	0.0000	4.5800	50.0000	0.0000	(0.1379)	(0.0155)	0.0000	1	(0.1534)	01/06/2025
301327.ZK	12/10/2024	SDB3260122899	400.00	11.1743	4,336.01	4,469.73	0.0000	4.5800	50.0000	0.0000	(0.5516)	(0.0621)	0.0000	1	(0.6137)	01/06/2025
301327.ZK	12/10/2024	SDB3260122899	500.00	11.1743	5,420.01	5,587.17	0.0000	4.5800	50.0000	0.0000	(0.6895)	(0.0776)	0.0000	1	(0.7671)	01/06/2025
301327.ZK	12/09/2024	SDB3260122899	300.00	11.1023	3,252.01	3,330.68	0.0000	4.5800	50.0000	0.0000	(0.4137)	(0.0463)	0.0000	1	(0.4600)	01/06/2025
301327.ZK	12/09/2024	SDB3260122899	100.00	11.1023	1,084.00	1,110.23	0.0000	4.5800	50.0000	0.0000	(0.1379)	(0.0154)	0.0000	1	(0.1533)	01/06/2025
301327.ZK	12/09/2024	SDB3260122899	400.00	11.1023	4,336.01	4,440.91	0.0000	4.5800	50.0000	0.0000	(0.5516)	(0.0617)	0.0000	1	(0.6133)	01/06/2025
301327.ZK	12/09/2024	SDB3260122899	500.00	11.1023	5,420.01	5,551.13	0.0000	4.5800	50.0000	0.0000	(0.6895)	(0.0771)	0.0000	1	(0.7666)	01/06/2025
301327.ZK	12/06/2024	SDB3260122899	300.00	11.2378	3,252.01	3,371.33	0.0000	4.5800	50.0000	0.0000	(1.2412)	(0.1405)	0.0000	3	(1.3817)	01/06/2025
301327.ZK	12/06/2024	SDB3260122899	100.00	11.2378	1,084.00	1,123.78	0.0000	4.5800	50.0000	0.0000	(0.4137)	(0.0468)	0.0000	3	(0.4606)	01/06/2025
301327.ZK	12/06/2024	SDB3260122899	400.00	11.2378	4,336.01	4,495.10	0.0000	4.5800	50.0000	0.0000	(1.6549)	(0.1873)	0.0000	3	(1.8422)	01/06/2025
301327.ZK	12/06/2024	SDB3260122899	500.00	11.2378	5,420.01	5,618.88	0.0000	4.5800	50.0000	0.0000	(2.0686)	(0.2341)	0.0000	3	(2.3028)	01/06/2025
301327.ZK	12/05/2024	SDB3260122899	300.00	11.0217	3,252.01	3,306.50	0.0000	4.5800	50.0000	0.0000	(0.4137)	(0.0459)	0.0000	1	(0.4597)	01/06/2025
301327.ZK	12/05/2024	SDB3260122899	100.00	11.0217	1,084.00	1,102.17	0.0000	4.5800	50.0000	0.0000	(0.1379)	(0.0153)	0.0000	1	(0.1532)	01/06/2025
301327.ZK	12/05/2024	SDB3260122899	400.00	11.0217	4,336.01	4,408.67	0.0000	4.5800	50.0000	0.0000	(0.5516)	(0.0612)	0.0000	1	(0.6129)	01/06/2025
301327.ZK	12/05/2024	SDB3260122899	500.00	11.0217	5,420.01	5,510.84	0.0000	4.5800	50.0000	0.0000	(0.6895)	(0.0765)	0.0000	1	(0.7661)	01/06/2025
301327.ZK	12/04/2024	SDB3260122899	300.00	10.8400	3,252.01	3,252.01	0.0000	4.5800	50.0000	0.0000	(0.4137)	(0.0452)	0.0000	1	(0.4589)	01/06/2025
301327.ZK	12/04/2024	SDB3260122899	100.00	10.8400	1,084.00	1,084.00	0.0000	4.5800	50.0000	0.0000	(0.1379)	(0.0151)	0.0000	1	(0.1530)	01/06/2025
301327.ZK	12/04/2024	SDB3260122899	400.00	10.8400	4,336.01	4,336.01	0.0000	4.5800	50.0000	0.0000	(0.5516)	(0.0602)	0.0000	1	(0.6119)	01/06/2025
301327.ZK	12/04/2024	SDB3260122899	500.00	10.8400	5,420.01	5,420.01	0.0000	4.5800	50.0000	0.0000	(0.6895)	(0.0753)	0.0000	1	(0.7648)	01/06/2025
TOTAL SHENZHEN HELLO TECH ENERGY CO., LTD. CMN CLASS A SERIES NORTHBOUND												(57.4994)	(6.6346)	0.0000	(64.1339)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHENZHEN JIESHUN SCIENCE AND TECHNOLOGY INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND																
002609.ZK	01/03/2025	SDB3264716716	2,500.00	1.1738	2,867.88	2,934.54	0.0000	4.3300	50.0000	0.0000	(1.0348)	(0.1223)	0.0000	3	(1.1571)	01/06/2025
002609.ZK	01/03/2025	SDB3264716716	6,400.00	1.1738	7,315.38	7,512.42	0.0000	4.3300	50.0000	0.0000	(2.6396)	(0.3130)	0.0000	3	(2.9526)	01/06/2025
002609.ZK	01/02/2025	SDB3264716716	2,500.00	1.2063	2,867.88	3,015.70	0.0000	4.3300	50.0000	0.0000	(0.3449)	(0.0419)	0.0000	1	(0.3868)	01/06/2025
002609.ZK	01/02/2025	SDB3264716716	6,400.00	1.2063	7,315.38	7,720.19	0.0000	4.3300	50.0000	0.0000	(0.8799)	(0.1072)	0.0000	1	(0.9871)	01/06/2025
002609.ZK	12/31/2024	SDB3264716716	2,500.00	1.1472	2,867.88	2,867.88	0.0000	4.3300	50.0000	0.0000	(0.6899)	(0.0797)	0.0000	2	(0.7695)	01/06/2025
002609.ZK	12/31/2024	SDB3264716716	6,400.00	1.1430	7,315.38	7,315.38	0.0000	4.3300	50.0000	0.0000	(1.7598)	(0.2032)	0.0000	2	(1.9630)	01/06/2025
TOTAL SHENZHEN JIESHUN SCIENCE AND TECHNOLOGY INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND												(7.3489)	(0.8673)	0.0000	(8.2162)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6



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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHENZHEN JPT OPTO-ELECTRONICS CO.,LTD. CMN CLASS A SERIES NORTHBOUND																
688025.SH	01/03/2025	SDB3260122903	85.00	6.6858	612.94	568.29	0.0000	4.3300	50.0000	0.0000	(0.2212)	(0.0237)	0.0000	3	(0.2448)	01/06/2025
688025.SH	01/02/2025	SDB3260122903	85.00	6.7051	612.94	569.93	0.0000	4.3300	50.0000	0.0000	(0.0737)	(0.0079)	0.0000	1	(0.0816)	01/06/2025
688025.SH	12/31/2024	SDB3260122903	85.00	6.7579	612.94	574.42	0.0000	4.3300	50.0000	0.0000	(0.1474)	(0.0160)	0.0000	2	(0.1634)	01/06/2025
688025.SH	12/30/2024	SDB3260122903	85.00	6.6636	612.94	566.41	0.0000	4.3300	50.0000	0.0000	(0.0737)	(0.0079)	0.0000	1	(0.0816)	01/06/2025
688025.SH	12/30/2024	SDB3260122903	400.00	6.6636	2,884.41	2,665.44	0.0000	4.3300	50.0000	0.0000	(0.3469)	(0.0370)	0.0000	1	(0.3840)	01/06/2025
688025.SH	12/30/2024	SDB3260122903	1,000.00	6.6636	7,211.02	6,663.61	0.0000	4.3300	50.0000	0.0000	(0.8673)	(0.0926)	0.0000	1	(0.9599)	01/06/2025
688025.SH	12/30/2024	SDB3260122903	800.00	6.6636	5,768.81	5,330.89	0.0000	4.3300	50.0000	0.0000	(0.6939)	(0.0740)	0.0000	1	(0.7679)	01/06/2025
688025.SH	12/30/2024	SDB3260122903	1,200.00	6.6636	8,653.22	7,996.33	0.0000	4.3300	50.0000	0.0000	(0.1111)	(0.1111)	0.0000	1	(1.1519)	01/06/2025
688025.SH	12/30/2024	SDB3260122903	800.00	6.6636	5,768.81	5,330.89	0.0000	4.3300	50.0000	0.0000	(0.6939)	(0.0740)	0.0000	1	(0.7679)	01/06/2025
688025.SH	12/27/2024	SDB3260122903	85.00	6.9869	612.94	593.88	0.0000	4.3300	50.0000	0.0000	(0.2212)	(0.0247)	0.0000	3	(0.2459)	01/06/2025
688025.SH	12/27/2024	SDB3260122903	400.00	6.9869	2,884.41	2,794.75	0.0000	4.3300	50.0000	0.0000	(1.0408)	(0.1164)	0.0000	3	(1.1572)	01/06/2025
688025.SH	12/27/2024	SDB3260122903	1,000.00	6.9869	7,211.02	6,986.86	0.0000	4.3300	50.0000	0.0000	(2.6020)	(0.2911)	0.0000	3	(2.8931)	01/06/2025
688025.SH	12/27/2024	SDB3260122903	2,700.00	6.9869	19,469.75	18,864.53	0.0000	4.3300	50.0000	0.0000	(7.0253)	(0.7860)	0.0000	3	(7.8114)	01/06/2025
688025.SH	12/27/2024	SDB3260122903	1,200.00	6.9869	8,653.22	8,384.24	0.0000	4.3300	50.0000	0.0000	(3.1224)	(0.3493)	0.0000	3	(3.4717)	01/06/2025
688025.SH	12/27/2024	SDB3260122903	800.00	6.9869	5,768.81	5,589.49	0.0000	4.3300	50.0000	0.0000	(2.0816)	(0.2329)	0.0000	3	(2.3145)	01/06/2025
688025.SH	12/26/2024	SDB3260122903	85.00	6.8909	612.94	585.73	0.0000	4.3300	50.0000	0.0000	(0.0737)	(0.0081)	0.0000	1	(0.0819)	01/06/2025
688025.SH	12/26/2024	SDB3260122903	400.00	6.8909	2,884.41	2,756.36	0.0000	4.3300	50.0000	0.0000	(0.3469)	(0.0383)	0.0000	1	(0.3852)	01/06/2025
688025.SH	12/26/2024	SDB3260122903	1,000.00	6.8909	7,211.02	6,890.89	0.0000	4.3300	50.0000	0.0000	(0.8673)	(0.0957)	0.0000	1	(0.9630)	01/06/2025
688025.SH	12/26/2024	SDB3260122903	2,700.00	6.8909	19,469.75	18,605.41	0.0000	4.3300	50.0000	0.0000	(2.3418)	(0.2584)	0.0000	1	(2.6002)	01/06/2025
688025.SH	12/26/2024	SDB3260122903	1,200.00	6.8909	8,653.22	8,269.07	0.0000	4.3300	50.0000	0.0000	(1.0408)	(0.1148)	0.0000	1	(1.1556)	01/06/2025
688025.SH	12/26/2024	SDB3260122903	800.00	6.8909	5,768.81	5,512.72	0.0000	4.3300	50.0000	0.0000	(0.6939)	(0.0766)	0.0000	1	(0.7704)	01/06/2025
688025.SH	12/24/2024	SDB3260122903	85.00	6.8909	612.94	585.73	0.0000	4.3300	50.0000	0.0000	(0.1474)	(0.0163)	0.0000	2	(0.1637)	01/06/2025
688025.SH	12/24/2024	SDB3260122903	400.00	6.8909	2,884.41	2,756.36	0.0000	4.3300	50.0000	0.0000	(0.6939)	(0.0766)	0.0000	2	(0.7704)	01/06/2025
688025.SH	12/24/2024	SDB3260122903	1,000.00	6.8909	7,211.02	6,890.89	0.0000	4.3300	50.0000	0.0000	(1.7347)	(0.1914)	0.0000	2	(1.9261)	01/06/2025
688025.SH	12/24/2024	SDB3260122903	2,700.00	6.8909	19,469.75	18,605.41	0.0000	4.3300	50.0000	0.0000	(4.6836)	(0.5168)	0.0000	2	(5.2004)	01/06/2025
688025.SH	12/24/2024	SDB3260122903	1,200.00	6.8909	8,653.22	8,269.07	0.0000	4.3300	50.0000	0.0000	(2.0816)	(0.2297)	0.0000	2	(2.3113)	01/06/2025
688025.SH	12/24/2024	SDB3260122903	800.00	6.8909	5,768.81	5,512.72	0.0000	4.3300	50.0000	0.0000	(1.3877)	(0.1531)	0.0000	2	(1.5409)	01/06/2025
688025.SH	12/23/2024	SDB3260122903	85.00	6.7664	612.94	575.15	0.0000	4.3300	50.0000	0.0000	(0.0737)	(0.0080)	0.0000	1	(0.0817)	01/06/2025
688025.SH	12/23/2024	SDB3260122903	400.00	6.7664	2,884.41	2,706.57	0.0000	4.3300	50.0000	0.0000	(0.3469)	(0.0376)	0.0000	1	(0.3845)	01/06/2025
688025.SH	12/23/2024	SDB3260122903	1,000.00	6.7664	7,211.02	6,766.43	0.0000	4.3300	50.0000	0.0000	(0.8673)	(0.0940)	0.0000	1	(0.9613)	01/06/2025
688025.SH	12/23/2024	SDB3260122903	2,700.00	6.7664	19,469.75	18,269.37	0.0000	4.3300	50.0000	0.0000	(2.3418)	(0.2537)	0.0000	1	(2.5955)	01/06/2025
688025.SH	12/23/2024	SDB3260122903	1,200.00	6.7664	8,653.22	8,119.72	0.0000	4.3300	50.0000	0.0000	(1.0408)	(0.1128)	0.0000	1	(1.1536)	01/06/2025
688025.SH	12/23/2024	SDB3260122903	800.00	6.7664	5,768.81	5,413.15	0.0000	4.3300	50.0000	0.0000	(0.6939)	(0.0752)	0.0000	1	(0.7690)	01/06/2025
688025.SH	12/20/2024	SDB3260122903	85.00	6.6979	612.94	569.32	0.0000	4.3300	50.0000	0.0000	(0.2212)	(0.0237)	0.0000	3	(0.2449)	01/06/2025
688025.SH	12/20/2024	SDB3260122903	400.00	6.6979	2,884.41	2,679.16	0.0000	4.3300	50.0000	0.0000	(1.0408)	(0.1116)	0.0000	3	(1.1524)	01/06/2025
688025.SH	12/20/2024	SDB3260122903	1,000.00	6.6979	7,211.02	6,697.89	0.0000	4.3300	50.0000	0.0000	(2.6020)	(0.2791)	0.0000	3	(2.8811)	01/06/2025
688025.SH	12/20/2024	SDB3260122903	2,700.00	6.6979	19,469.75	18,084.30	0.0000	4.3300	50.0000	0.0000	(7.0253)	(0.7535)	0.0000	3	(7.7788)	01/06/2025
688025.SH	12/20/2024	SDB3260122903	1,200.00	6.6979	8,653.22	8,037.47	0.0000	4.3300	50.0000	0.0000	(3.1224)	(0.3349)	0.0000	3	(3.4573)	01/06/2025
688025.SH	12/20/2024	SDB3260122903	800.00	6.6979	5,768.81	5,358.31	0.0000	4.3300	50.0000	0.0000	(2.0816)	(0.2233)	0.0000	3	(2.3048)	01/06/2025
688025.SH	12/19/2024	SDB3260122903	85.00	6.9092	612.94	587.28	0.0000	4.5800	50.0000	0.0000	(0.0780)	(0.0082)	0.0000	1	(0.0861)	01/06/2025
688025.SH	12/19/2024	SDB3260122903	400.00	6.9092	2,884.41	2,763.69	0.0000	4.5800	50.0000	0.0000	(0.3670)	(0.0384)	0.0000	1	(0.4053)	01/06/2025
688025.SH	12/19/2024	SDB3260122903	1,000.00	6.9092	7,211.02	6,909.23	0.0000	4.5800	50.0000	0.0000	(0.9174)	(0.0960)	0.0000	1	(1.0134)	01/06/2025
688025.SH	12/19/2024	SDB3260122903	2,700.00	6.9092	19,469.75	18,654.93	0.0000	4.5800	50.0000	0.0000	(2.4770)	(0.2591)	0.0000	1	(2.7361)	01/06/2025
688025.SH	12/19/2024	SDB3260122903	1,200.00	6.9092	8,653.22	8,291.08	0.0000	4.5800	50.0000	0.0000	(1.1009)	(0.1152)	0.0000	1	(1.2160)	01/06/2025
688025.SH	12/19/2024	SDB3260122903	800.00	6.9092	5,768.81	5,527.39	0.0000	4.5800	50.0000	0.0000	(0.7339)	(0.0768)	0.0000	1	(0.8107)	01/06/2025
688025.SH	12/18/2024	SDB3260122903	85.00	7.0068	612.94	595.58	0.0000	4.5800	50.0000	0.0000	(0.0800)	(0.0083)	0.0000	1	(0.0863)	01/06/2025
688025.SH	12/18/2024	SDB3260122903	400.00	7.0068	2,884.41	2,802.71	0.0000	4.5800	50.0000	0.0000	(0.3670)	(0.0389)	0.0000	1	(0.4059)	01/06/2025
688025.SH	12/18/2024	SDB3260122903	1,000.00	7.0068	7,211.02	7,006.78	0.0000	4.5800	50.0000	0.0000	(0.9174)	(0.0973)	0.0000	1	(1.0147)	01/06/2025
688025.SH	12/18/2024	SDB3260122903	2,700.00	7.0068	19,469.75	18,918.32	0.0000	4.5800	50.0000	0.0000	(2.4770)	(0.2628)	0.0000	1	(2.7397)	01/06/2025
688025.SH	12/18/2024	SDB3260122903	1,200.00	7.0068	8,653.22	8,408.14	0.0000	4.5800	50.0000	0.0000	(1.1009)	(0.1168)	0.0000	1	(1.2177)	01/06/2025

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Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
068831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHENZHEN JPT OPTO-ELECTRONICS CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
688025.SH	12/18/2024	SDB3260122903	800.00	7.0068	5,768.81	5,605.43	0.0000	4.5800	50.0000	0.0000	(0.7339)	(0.0779)	0.0000	1	(0.8118)	01/06/2025
688025.SH	12/17/2024	SDB3260122903	85.00	7.3409	612.94	623.98	0.0000	4.5800	50.0000	0.0000	(0.0780)	(0.0087)	0.0000	1	(0.0866)	01/06/2025
688025.SH	12/17/2024	SDB3260122903	400.00	7.3409	2,884.41	2,936.36	0.0000	4.5800	50.0000	0.0000	(0.3670)	(0.0408)	0.0000	1	(0.4077)	01/06/2025
688025.SH	12/17/2024	SDB3260122903	1,000.00	7.3409	7,211.02	7,340.89	0.0000	4.5800	50.0000	0.0000	(0.9174)	(0.1020)	0.0000	1	(1.0194)	01/06/2025
688025.SH	12/17/2024	SDB3260122903	2,700.00	7.3409	19,469.75	19,820.40	0.0000	4.5800	50.0000	0.0000	(2.4770)	(0.2753)	0.0000	1	(2.7523)	01/06/2025
688025.SH	12/17/2024	SDB3260122903	1,200.00	7.3409	8,653.22	8,809.07	0.0000	4.5800	50.0000	0.0000	(1.1009)	(0.1223)	0.0000	1	(1.2232)	01/06/2025
688025.SH	12/17/2024	SDB3260122903	800.00	7.3409	5,768.81	5,872.71	0.0000	4.5800	50.0000	0.0000	(0.7339)	(0.0816)	0.0000	1	(0.8155)	01/06/2025
688025.SH	12/16/2024	SDB3260122903	85.00	7.3849	612.94	627.72	0.0000	4.5800	50.0000	0.0000	(0.0780)	(0.0087)	0.0000	1	(0.0867)	01/06/2025
688025.SH	12/16/2024	SDB3260122903	400.00	7.3849	2,884.41	2,953.98	0.0000	4.5800	50.0000	0.0000	(0.3670)	(0.0410)	0.0000	1	(0.4080)	01/06/2025
688025.SH	12/16/2024	SDB3260122903	1,000.00	7.3849	7,211.02	7,384.95	0.0000	4.5800	50.0000	0.0000	(0.9174)	(0.1026)	0.0000	1	(1.0200)	01/06/2025
688025.SH	12/16/2024	SDB3260122903	3,300.00	7.3849	23,796.36	24,370.33	0.0000	4.5800	50.0000	0.0000	(3.0274)	(0.3385)	0.0000	1	(3.3659)	01/06/2025
688025.SH	12/16/2024	SDB3260122903	1,200.00	7.3849	8,653.22	8,861.94	0.0000	4.5800	50.0000	0.0000	(1.1009)	(0.1231)	0.0000	1	(1.2240)	01/06/2025
688025.SH	12/16/2024	SDB3260122903	800.00	7.3849	5,768.81	5,907.96	0.0000	4.5800	50.0000	0.0000	(0.7339)	(0.0821)	0.0000	1	(0.8160)	01/06/2025
688025.SH	12/13/2024	SDB3260122903	85.00	7.2366	612.94	615.11	0.0000	4.5800	50.0000	0.0000	(0.2339)	(0.0256)	0.0000	3	(0.2596)	01/06/2025
688025.SH	12/13/2024	SDB3260122903	400.00	7.2366	2,884.41	2,894.63	0.0000	4.5800	50.0000	0.0000	(1.1009)	(0.1206)	0.0000	3	(1.2215)	01/06/2025
688025.SH	12/13/2024	SDB3260122903	1,000.00	7.2366	7,211.02	7,236.58	0.0000	4.5800	50.0000	0.0000	(2.7522)	(0.3015)	0.0000	3	(3.0537)	01/06/2025
688025.SH	12/13/2024	SDB3260122903	3,300.00	7.2366	23,796.36	23,880.72	0.0000	4.5800	50.0000	0.0000	(9.0823)	(0.9950)	0.0000	3	(10.0773)	01/06/2025
688025.SH	12/13/2024	SDB3260122903	1,200.00	7.2366	8,653.22	8,683.90	0.0000	4.5800	50.0000	0.0000	(3.3026)	(0.3618)	0.0000	3	(3.6645)	01/06/2025
688025.SH	12/13/2024	SDB3260122903	800.00	7.2366	5,768.81	5,789.27	0.0000	4.5800	50.0000	0.0000	(2.2018)	(0.2412)	0.0000	3	(2.4430)	01/06/2025
688025.SH	12/12/2024	SDB3260122903	85.00	6.9984	612.94	594.86	0.0000	4.5800	50.0000	0.0000	(0.0780)	(0.0083)	0.0000	1	(0.0862)	01/06/2025
688025.SH	12/12/2024	SDB3260122903	400.00	6.9984	2,884.41	2,799.35	0.0000	4.5800	50.0000	0.0000	(0.3670)	(0.0389)	0.0000	1	(0.4058)	01/06/2025
688025.SH	12/12/2024	SDB3260122903	1,000.00	6.9984	7,211.02	6,998.37	0.0000	4.5800	50.0000	0.0000	(0.9174)	(0.0972)	0.0000	1	(1.0146)	01/06/2025
688025.SH	12/12/2024	SDB3260122903	3,300.00	6.9984	23,796.36	23,094.61	0.0000	4.5800	50.0000	0.0000	(3.0274)	(0.3208)	0.0000	1	(3.3482)	01/06/2025
688025.SH	12/12/2024	SDB3260122903	1,200.00	6.9984	8,653.22	8,398.04	0.0000	4.5800	50.0000	0.0000	(1.1009)	(0.1166)	0.0000	1	(1.2175)	01/06/2025
688025.SH	12/12/2024	SDB3260122903	800.00	6.9984	5,768.81	5,598.69	0.0000	4.5800	50.0000	0.0000	(0.7339)	(0.0778)	0.0000	1	(0.8117)	01/06/2025
688025.SH	12/11/2024	SDB3260122903	85.00	7.1662	612.94	609.12	0.0000	4.5800	50.0000	0.0000	(0.0780)	(0.0085)	0.0000	1	(0.0864)	01/06/2025
688025.SH	12/11/2024	SDB3260122903	400.00	7.1662	2,884.41	2,866.47	0.0000	4.5800	50.0000	0.0000	(0.3670)	(0.0398)	0.0000	1	(0.4068)	01/06/2025
688025.SH	12/11/2024	SDB3260122903	1,000.00	7.1662	7,211.02	7,166.16	0.0000	4.5800	50.0000	0.0000	(0.9174)	(0.0995)	0.0000	1	(1.0169)	01/06/2025
688025.SH	12/11/2024	SDB3260122903	3,300.00	7.1662	23,796.36	23,648.34	0.0000	4.5800	50.0000	0.0000	(3.0274)	(0.3284)	0.0000	1	(3.3559)	01/06/2025
688025.SH	12/11/2024	SDB3260122903	1,200.00	7.1662	8,653.22	8,599.40	0.0000	4.5800	50.0000	0.0000	(1.1009)	(0.1194)	0.0000	1	(1.2203)	01/06/2025
688025.SH	12/11/2024	SDB3260122903	800.00	7.1662	5,768.81	5,732.93	0.0000	4.5800	50.0000	0.0000	(0.7339)	(0.0796)	0.0000	1	(0.8135)	01/06/2025
688025.SH	12/10/2024	SDB3260122903	85.00	7.0936	612.94	602.95	0.0000	4.5800	50.0000	0.0000	(0.0780)	(0.0084)	0.0000	1	(0.0864)	01/06/2025
688025.SH	12/10/2024	SDB3260122903	400.00	7.0936	2,884.41	2,837.43	0.0000	4.5800	50.0000	0.0000	(0.3670)	(0.0394)	0.0000	1	(0.4064)	01/06/2025
688025.SH	12/10/2024	SDB3260122903	1,000.00	7.0936	7,211.02	7,093.57	0.0000	4.5800	50.0000	0.0000	(0.9174)	(0.0985)	0.0000	1	(1.0159)	01/06/2025
688025.SH	12/10/2024	SDB3260122903	3,300.00	7.0936	23,796.36	23,408.79	0.0000	4.5800	50.0000	0.0000	(3.0274)	(0.3251)	0.0000	1	(3.3525)	01/06/2025
688025.SH	12/10/2024	SDB3260122903	1,200.00	7.0936	8,653.22	8,512.29	0.0000	4.5800	50.0000	0.0000	(1.1009)	(0.1182)	0.0000	1	(1.2191)	01/06/2025
688025.SH	12/10/2024	SDB3260122903	800.00	7.0936	5,768.81	5,674.86	0.0000	4.5800	50.0000	0.0000	(0.7339)	(0.0788)	0.0000	1	(0.8127)	01/06/2025
688025.SH	12/09/2024	SDB3260122903	85.00	7.0007	612.94	595.06	0.0000	4.5800	50.0000	0.0000	(0.0780)	(0.0083)	0.0000	1	(0.0862)	01/06/2025
688025.SH	12/09/2024	SDB3260122903	400.00	7.0007	2,884.41	2,800.27	0.0000	4.5800	50.0000	0.0000	(0.3670)	(0.0389)	0.0000	1	(0.4059)	01/06/2025
688025.SH	12/09/2024	SDB3260122903	1,000.00	7.0007	7,211.02	7,000.69	0.0000	4.5800	50.0000	0.0000	(0.9174)	(0.0972)	0.0000	1	(1.0146)	01/06/2025
688025.SH	12/09/2024	SDB3260122903	3,300.00	7.0007	23,796.36	23,102.26	0.0000	4.5800	50.0000	0.0000	(3.0274)	(0.3209)	0.0000	1	(3.3483)	01/06/2025
688025.SH	12/09/2024	SDB3260122903	1,200.00	7.0007	8,653.22	8,400.82	0.0000	4.5800	50.0000	0.0000	(1.1009)	(0.1167)	0.0000	1	(1.2176)	01/06/2025
688025.SH	12/09/2024	SDB3260122903	800.00	7.0007	5,768.81	5,600.55	0.0000	4.5800	50.0000	0.0000	(0.7339)	(0.0778)	0.0000	1	(0.8117)	01/06/2025
688025.SH	12/06/2024	SDB3260122903	85.00	7.1758	612.94	609.95	0.0000	4.5800	50.0000	0.0000	(0.2339)	(0.0254)	0.0000	3	(0.2594)	01/06/2025
688025.SH	12/06/2024	SDB3260122903	400.00	7.1758	2,884.41	2,870.33	0.0000	4.5800	50.0000	0.0000	(1.1009)	(0.1196)	0.0000	3	(1.2205)	01/06/2025
688025.SH	12/06/2024	SDB3260122903	1,000.00	7.1758	7,211.02	7,175.83	0.0000	4.5800	50.0000	0.0000	(2.7522)	(0.2990)	0.0000	3	(3.0512)	01/06/2025
688025.SH	12/06/2024	SDB3260122903	3,300.00	7.1758	23,796.36	23,680.25	0.0000	4.5800	50.0000	0.0000	(9.0823)	(0.9867)	0.0000	3	(10.0690)	01/06/2025
688025.SH	12/06/2024	SDB3260122903	1,200.00	7.1758	8,653.22	8,611.00	0.0000	4.5800	50.0000	0.0000	(3.3026)	(0.3588)	0.0000	3	(3.6614)	01/06/2025
688025.SH	12/06/2024	SDB3260122903	800.00	7.1758	5,768.81	5,740.67	0.0000	4.5800	50.0000	0.0000	(2.2018)	(0.2392)	0.0000	3	(2.4410)	01/06/2025
688025.SH	12/05/2024	SDB3260122903	85.00	7.2833	612.94	619.08	0.0000	4.5800	50.0000	0.0000	(0.0780)	(0.0086)	0.0000	1	(0.0866)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHENZHEN JPT OPTO-ELECTRONICS CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
688025.SH	12/05/2024	SDB3260122903	400.00	7.2833	2,884.41	2,913.31	0.0000	4.5800	50.0000	0.0000	(0.3670)	(0.0405)	0.0000	1	(0.4074)	01/06/2025
688025.SH	12/05/2024	SDB3260122903	1,000.00	7.2833	7,211.02	7,283.28	0.0000	4.5800	50.0000	0.0000	(0.9174)	(0.1012)	0.0000	1	(1.0186)	01/06/2025
688025.SH	12/05/2024	SDB3260122903	3,300.00	7.2833	23,796.36	24,034.83	0.0000	4.5800	50.0000	0.0000	(3.0274)	(0.3338)	0.0000	1	(3.3612)	01/06/2025
688025.SH	12/05/2024	SDB3260122903	1,200.00	7.2833	8,653.22	8,739.94	0.0000	4.5800	50.0000	0.0000	(1.1009)	(0.1214)	0.0000	1	(1.2223)	01/06/2025
688025.SH	12/05/2024	SDB3260122903	800.00	7.2833	5,768.81	5,826.63	0.0000	4.5800	50.0000	0.0000	(0.7339)	(0.0809)	0.0000	1	(0.8148)	01/06/2025
688025.SH	12/04/2024	SDB3260122903	85.00	7.2110	612.94	612.94	0.0000	4.5800	50.0000	0.0000	(0.0780)	(0.0085)	0.0000	1	(0.0865)	01/06/2025
688025.SH	12/04/2024	SDB3260122903	400.00	7.2110	2,884.41	2,884.41	0.0000	4.5800	50.0000	0.0000	(0.3670)	(0.0401)	0.0000	1	(0.4070)	01/06/2025
688025.SH	12/04/2024	SDB3260122903	1,000.00	7.2110	7,211.02	7,211.02	0.0000	4.5800	50.0000	0.0000	(0.9174)	(0.1002)	0.0000	1	(1.0176)	01/06/2025
688025.SH	12/04/2024	SDB3260122903	4,100.00	7.2110	29,565.17	29,565.17	0.0000	4.5800	50.0000	0.0000	(3.7613)	(0.4106)	0.0000	1	(4.1720)	01/06/2025
688025.SH	12/04/2024	SDB3260122903	1,200.00	7.2110	8,653.22	8,653.22	0.0000	4.5800	50.0000	0.0000	(1.1009)	(0.1202)	0.0000	1	(1.2211)	01/06/2025
688025.SH	12/04/2024	SDB3260122903	800.00	7.2110	5,768.81	5,768.81	0.0000	4.5800	50.0000	0.0000	(0.7339)	(0.0801)	0.0000	1	(0.8140)	01/06/2025
TOTAL SHENZHEN JPT OPTO-ELECTRONICS CO.,LTD. CMN CLASS A SERIES NORTHBOUND											(156.4786)	(17.0334)	0.0000		(173.5120)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHENZHEN MINDRAY BIO-MEDICAL ELECTRONICS CO., LTD. CMN CLASS A SERIES NORTHBOUND																
300760.ZK	01/03/2025	SDB3263644955	100.00	35.4046	3,457.07	3,540.46	0.0000	4.3300	50.0000	0.0000	(1.2474)	(0.1475)	0.0000	3	(1.3949)	01/06/2025
300760.ZK	01/03/2025	SDB3263644955	400.00	35.4046	13,796.72	14,161.84	0.0000	4.3300	50.0000	0.0000	(4.9783)	(0.5901)	0.0000	3	(5.5684)	01/06/2025
300760.ZK	01/03/2025	SDB3263644955	300.00	35.4046	10,353.90	10,621.38	0.0000	4.3300	50.0000	0.0000	(3.7360)	(0.4426)	0.0000	3	(4.1786)	01/06/2025
300760.ZK	01/03/2025	SDB3263644955	1,300.00	35.4046	45,114.21	46,025.99	0.0000	4.3300	50.0000	0.0000	(16.2787)	(1.9177)	0.0000	3	(18.1965)	01/06/2025
300760.ZK	01/03/2025	SDB3263644955	700.00	35.4046	24,260.15	24,783.23	0.0000	4.3300	50.0000	0.0000	(8.7539)	(1.0326)	0.0000	3	(9.7865)	01/06/2025
300760.ZK	01/03/2025	SDB3263644955	2,400.00	35.4046	86,334.32	84,971.06	0.0000	4.3300	50.0000	0.0000	(31.1523)	(3.5405)	0.0000	3	(34.6928)	01/06/2025
300760.ZK	01/02/2025	SDB3263644955	100.00	35.3573	3,457.07	3,535.73	0.0000	4.3300	50.0000	0.0000	(0.4158)	(0.0491)	0.0000	1	(0.4649)	01/06/2025
300760.ZK	01/02/2025	SDB3263644955	400.00	35.3573	13,796.72	14,142.91	0.0000	4.3300	50.0000	0.0000	(1.6594)	(0.1964)	0.0000	1	(1.8559)	01/06/2025
300760.ZK	01/02/2025	SDB3263644955	300.00	35.3573	10,353.90	10,607.18	0.0000	4.3300	50.0000	0.0000	(1.2453)	(0.1473)	0.0000	1	(1.3927)	01/06/2025
300760.ZK	01/02/2025	SDB3263644955	1,300.00	35.3573	45,114.21	45,964.44	0.0000	4.3300	50.0000	0.0000	(5.4262)	(0.6384)	0.0000	1	(6.0646)	01/06/2025
300760.ZK	01/02/2025	SDB3263644955	700.00	35.3573	24,260.15	24,750.08	0.0000	4.3300	50.0000	0.0000	(2.9180)	(0.3438)	0.0000	1	(3.2617)	01/06/2025
300760.ZK	01/02/2025	SDB3263644955	5,300.00	35.3573	190,654.95	187,393.49	0.0000	4.3300	50.0000	0.0000	(22.9316)	(2.6027)	0.0000	1	(25.5342)	01/06/2025
300760.ZK	01/02/2025	SDB3263644955	5,300.00	35.3573	190,321.81	187,393.49	0.0000	4.3300	50.0000	0.0000	(22.8915)	(2.6027)	0.0000	1	(25.4942)	01/06/2025
300760.ZK	12/31/2024	SDB3263644955	100.00	34.9080	3,457.07	3,490.80	0.0000	4.3300	50.0000	0.0000	(0.8316)	(0.0970)	0.0000	2	(0.9286)	01/06/2025
300760.ZK	12/31/2024	SDB3263644955	400.00	34.9080	13,796.72	13,963.21	0.0000	4.3300	50.0000	0.0000	(3.3189)	(0.3879)	0.0000	2	(3.7067)	01/06/2025
300760.ZK	12/31/2024	SDB3263644955	300.00	34.9080	10,353.90	10,472.41	0.0000	4.3300	50.0000	0.0000	(2.4907)	(0.2909)	0.0000	2	(2.7816)	01/06/2025
300760.ZK	12/31/2024	SDB3263644955	1,300.00	34.9080	45,114.21	45,380.44	0.0000	4.3300	50.0000	0.0000	(10.8525)	(1.2606)	0.0000	2	(12.1130)	01/06/2025
300760.ZK	12/31/2024	SDB3263644955	700.00	34.9080	24,260.15	24,435.62	0.0000	4.3300	50.0000	0.0000	(5.8359)	(0.6788)	0.0000	2	(6.5147)	01/06/2025
300760.ZK	12/31/2024	SDB3263644955	5,300.00	34.9080	190,654.95	185,012.56	0.0000	4.3300	50.0000	0.0000	(45.8631)	(5.1392)	0.0000	2	(51.0023)	01/06/2025
300760.ZK	12/31/2024	SDB3263644955	5,300.00	34.9080	190,321.81	185,012.56	0.0000	4.3300	50.0000	0.0000	(45.7830)	(5.1392)	0.0000	2	(50.9222)	01/06/2025
300760.ZK	12/30/2024	SDB3263644955	100.00	34.7430	3,457.07	3,474.30	0.0000	4.3300	50.0000	0.0000	(0.4158)	(0.0483)	0.0000	1	(0.4641)	01/06/2025
300760.ZK	12/30/2024	SDB3263644955	400.00	34.7430	13,796.72	13,897.21	0.0000	4.3300	50.0000	0.0000	(1.6594)	(0.1930)	0.0000	1	(1.8525)	01/06/2025
300760.ZK	12/30/2024	SDB3263644955	300.00	34.7430	10,353.90	10,422.91	0.0000	4.3300	50.0000	0.0000	(1.2453)	(0.1448)	0.0000	1	(1.3901)	01/06/2025
300760.ZK	12/30/2024	SDB3263644955	1,300.00	34.7430	45,114.21	45,165.94	0.0000	4.3300	50.0000	0.0000	(5.4262)	(0.6273)	0.0000	1	(6.0535)	01/06/2025
300760.ZK	12/30/2024	SDB3263644955	700.00	34.7430	24,260.15	24,320.12	0.0000	4.3300	50.0000	0.0000	(2.9180)	(0.3378)	0.0000	1	(3.2557)	01/06/2025
300760.ZK	12/30/2024	SDB3263644955	5,300.00	34.7430	190,654.95	184,138.06	0.0000	4.3300	50.0000	0.0000	(22.9316)	(2.5575)	0.0000	1	(25.4890)	01/06/2025
300760.ZK	12/30/2024	SDB3263644955	5,700.00	34.7430	204,685.72	198,035.28	0.0000	4.3300	50.0000	0.0000	(24.6191)	(2.7505)	0.0000	1	(27.3696)	01/06/2025
300760.ZK	12/30/2024	SDB3263644955	3,500.00	34.7430	122,997.62	121,600.61	0.0000	4.3300	50.0000	0.0000	(14.7939)	(1.6889)	0.0000	1	(16.4828)	01/06/2025
300760.ZK	12/27/2024	SDB3263644955	100.00	34.2447	3,457.07	3,424.47	0.0000	4.3300	50.0000	0.0000	(1.2474)	(0.1427)	0.0000	3	(1.3901)	01/06/2025
300760.ZK	12/27/2024	SDB3263644955	400.00	34.2447	13,796.72	13,697.87	0.0000	4.3300	50.0000	0.0000	(4.9783)	(0.5707)	0.0000	3	(5.5491)	01/06/2025
300760.ZK	12/27/2024	SDB3263644955	300.00	34.2447	10,353.90	10,273.40	0.0000	4.3300	50.0000	0.0000	(3.7360)	(0.4281)	0.0000	3	(4.1641)	01/06/2025
300760.ZK	12/27/2024	SDB3263644955	1,300.00	34.2447	45,114.21	44,518.06	0.0000	4.3300	50.0000	0.0000	(16.2787)	(1.8549)	0.0000	3	(18.1336)	01/06/2025
300760.ZK	12/27/2024	SDB3263644955	700.00	34.2447	24,260.15	23,971.26	0.0000	4.3300	50.0000	0.0000	(8.7539)	(0.9988)	0.0000	3	(9.7527)	01/06/2025
300760.ZK	12/27/2024	SDB3263644955	5,300.00	34.2447	190,654.95	181,496.71	0.0000	4.3300	50.0000	0.0000	(68.7947)	(7.5624)	0.0000	3	(76.3570)	01/06/2025
300760.ZK	12/27/2024	SDB3263644955	5,700.00	34.2447	204,685.72	195,194.58	0.0000	4.3300	50.0000	0.0000	(73.8574)	(8.1331)	0.0000	3	(81.9905)	01/06/2025
300760.ZK	12/27/2024	SDB3263644955	3,500.00	34.2447	122,997.62	119,856.32	0.0000	4.3300	50.0000	0.0000	(44.3816)	(4.9940)	0.0000	3	(49.3757)	01/06/2025
300760.ZK	12/26/2024	SDB3263644955	100.00	34.5228	3,457.07	3,452.28	0.0000	4.3300	50.0000	0.0000	(0.4158)	(0.0479)	0.0000	1	(0.4638)	01/06/2025
300760.ZK	12/26/2024	SDB3263644955	400.00	34.5228	13,796.72	13,809.13	0.0000	4.3300	50.0000	0.0000	(1.6594)	(0.1918)	0.0000	1	(1.8512)	01/06/2025
300760.ZK	12/26/2024	SDB3263644955	300.00	34.5228	10,353.90	10,356.85	0.0000	4.3300	50.0000	0.0000	(1.2453)	(0.1438)	0.0000	1	(1.3892)	01/06/2025
300760.ZK	12/26/2024	SDB3263644955	1,300.00	34.5228	45,114.21	44,879.68	0.0000	4.3300	50.0000	0.0000	(5.4262)	(0.6233)	0.0000	1	(6.0496)	01/06/2025
300760.ZK	12/26/2024	SDB3263644955	700.00	34.5228	24,260.15	24,165.98	0.0000	4.3300	50.0000	0.0000	(2.9180)	(0.3356)	0.0000	1	(3.2536)	01/06/2025
300760.ZK	12/26/2024	SDB3263644955	5,300.00	34.5228	190,654.95	182,971.01	0.0000	4.3300	50.0000	0.0000	(22.9316)	(2.5413)	0.0000	1	(25.4728)	01/06/2025
300760.ZK	12/26/2024	SDB3263644955	5,700.00	34.5228	204,685.72	196,780.15	0.0000	4.3300	50.0000	0.0000	(24.6191)	(2.7331)	0.0000	1	(27.3522)	01/06/2025
300760.ZK	12/26/2024	SDB3263644955	3,500.00	34.5228	122,997.62	120,829.92	0.0000	4.3300	50.0000	0.0000	(14.7939)	(1.6782)	0.0000	1	(16.4721)	01/06/2025
300760.ZK	12/24/2024	SDB3263644955	100.00	34.5228	3,457.07	3,452.28	0.0000	4.3300	50.0000	0.0000	(0.8316)	(0.0959)	0.0000	2	(0.9275)	01/06/2025
300760.ZK	12/24/2024	SDB3263644955	400.00	34.5228	13,796.72	13,809.13	0.0000	4.3300	50.0000	0.0000	(3.3189)	(0.3836)	0.0000	2	(3.7025)	01/06/2025
300760.ZK	12/24/2024	SDB3263644955	300.00	34.5228	10,353.90	10,356.85	0.0000	4.3300	50.0000	0.0000	(2.4907)	(0.2877)	0.0000	2	(2.7784)	01/06/2025
300760.ZK	12/24/2024	SDB3263644955	1,300.00	34.5228	45,114.21	44,879.68	0.0000	4.3300	50.0000	0.0000	(10.8525)	(1.2467)	0.0000	2	(12.0991)	01/06/2025
300760.ZK	12/24/2024	SDB3263644955	700.00	34.5228	24,260.15	24,165.98	0.0000	4.3300	50.0000	0.0000	(5.8359)	(0.6713)	0.0000	2	(6.5072)	01/06/2025
300760.ZK	12/24/2024	SDB3263644955	5,300.00	34.5228	190,654.95	182,971.01	0.0000	4.3300	50.0000	0.0000	(45.8631)	(5.0825)	0.0000	2	(50.9456)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHENZHEN MINDRAY BIO-MEDICAL ELECTRONICS CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300760.ZK	12/24/2024	SDB3263644955	5,700.00	34.5228	204,685.72	196,780.15	0.0000	4.3300	50.0000	0.0000	(49.2383)	(5.4661)	0.0000	2	(54.7044)	01/06/2025
300760.ZK	12/24/2024	SDB3263644955	3,500.00	34.5228	122,997.62	120,829.92	0.0000	4.3300	50.0000	0.0000	(29.5878)	(3.3564)	0.0000	2	(32.9441)	01/06/2025
300760.ZK	12/23/2024	SDB3263644955	1,300.00	34.5825	45,114.21	44,957.20	0.0000	4.3300	50.0000	0.0000	(5.4262)	(0.6244)	0.0000	1	(6.0506)	01/06/2025
300760.ZK	12/23/2024	SDB3263644955	700.00	34.5825	24,260.15	24,207.73	0.0000	4.3300	50.0000	0.0000	(2.9180)	(0.3362)	0.0000	1	(3.2542)	01/06/2025
300760.ZK	12/23/2024	SDB3263644955	5,300.00	34.5825	190,654.95	183,287.06	0.0000	4.3300	50.0000	0.0000	(22.9316)	(2.5457)	0.0000	1	(25.4772)	01/06/2025
300760.ZK	12/23/2024	SDB3263644955	5,700.00	34.5825	204,685.72	197,120.05	0.0000	4.3300	50.0000	0.0000	(24.6191)	(2.7378)	0.0000	1	(27.3569)	01/06/2025
300760.ZK	12/23/2024	SDB3263644955	3,500.00	34.5825	122,997.62	121,038.63	0.0000	4.3300	50.0000	0.0000	(14.7939)	(1.6811)	0.0000	1	(16.4750)	01/06/2025
300760.ZK	12/20/2024	SDB3263644955	5,300.00	34.6963	190,654.95	183,890.23	0.0000	4.3300	50.0000	0.0000	(68.7947)	(7.6621)	0.0000	3	(76.4568)	01/06/2025
300760.ZK	12/20/2024	SDB3263644955	5,700.00	34.6963	204,685.72	197,768.74	0.0000	4.3300	50.0000	0.0000	(73.8574)	(8.2404)	0.0000	3	(82.0978)	01/06/2025
300760.ZK	12/20/2024	SDB3263644955	3,500.00	34.6963	122,997.62	121,436.94	0.0000	4.3300	50.0000	0.0000	(44.3816)	(5.0599)	0.0000	3	(49.4415)	01/06/2025
300760.ZK	12/19/2024	SDB3263644955	5,300.00	34.8138	190,654.95	184,512.89	0.0000	4.5800	50.0000	0.0000	(24.2555)	(2.5627)	0.0000	1	(26.8182)	01/06/2025
300760.ZK	12/19/2024	SDB3263644955	5,700.00	34.8138	204,685.72	198,438.39	0.0000	4.5800	50.0000	0.0000	(26.0406)	(2.7561)	0.0000	1	(28.7967)	01/06/2025
300760.ZK	12/19/2024	SDB3263644955	3,500.00	34.8138	122,997.62	121,848.14	0.0000	4.5800	50.0000	0.0000	(15.6480)	(1.6923)	0.0000	1	(17.3404)	01/06/2025
300760.ZK	12/18/2024	SDB3263644955	5,300.00	35.5580	190,654.95	188,457.53	0.0000	4.5800	50.0000	0.0000	(24.2555)	(2.6175)	0.0000	1	(26.8730)	01/06/2025
300760.ZK	12/18/2024	SDB3263644955	5,700.00	35.5580	204,685.72	202,680.74	0.0000	4.5800	50.0000	0.0000	(26.0406)	(2.8150)	0.0000	1	(28.8556)	01/06/2025
300760.ZK	12/18/2024	SDB3263644955	3,500.00	35.5580	122,997.62	124,453.09	0.0000	4.5800	50.0000	0.0000	(15.6480)	(1.7285)	0.0000	1	(17.3765)	01/06/2025
300760.ZK	12/17/2024	SDB3263644955	5,300.00	37.0595	190,654.95	196,415.43	0.0000	4.5800	50.0000	0.0000	(24.2555)	(2.7280)	0.0000	1	(26.9835)	01/06/2025
300760.ZK	12/17/2024	SDB3263644955	5,700.00	37.0595	204,685.72	211,239.24	0.0000	4.5800	50.0000	0.0000	(26.0406)	(2.9339)	0.0000	1	(28.9745)	01/06/2025
300760.ZK	12/17/2024	SDB3263644955	5,600.00	37.0595	196,796.19	207,533.29	0.0000	4.5800	50.0000	0.0000	(25.0368)	(2.8824)	0.0000	1	(27.9193)	01/06/2025
300760.ZK	12/17/2024	SDB3263644955	100.00	37.0595	3,502.42	3,705.95	0.0000	4.5800	50.0000	0.0000	(0.4456)	(0.0515)	0.0000	1	(0.4971)	01/06/2025
300760.ZK	12/17/2024	SDB3263644955	800.00	37.0595	28,096.34	29,647.61	0.0000	4.5800	50.0000	0.0000	(3.5745)	(0.4118)	0.0000	1	(3.9863)	01/06/2025
300760.ZK	12/17/2024	SDB3263644955	1,800.00	37.0595	63,967.38	66,707.13	0.0000	4.5800	50.0000	0.0000	(8.1381)	(0.9265)	0.0000	1	(9.0646)	01/06/2025
300760.ZK	12/17/2024	SDB3263644955	15,600.00	37.0595	556,055.48	578,128.45	0.0000	4.5800	50.0000	0.0000	(70.7426)	(8.0296)	0.0000	1	(78.7722)	01/06/2025
300760.ZK	12/16/2024	SDB3263644955	5,300.00	36.1462	190,654.95	191,574.63	0.0000	4.5800	50.0000	0.0000	(24.2555)	(2.6608)	0.0000	1	(26.9163)	01/06/2025
300760.ZK	12/16/2024	SDB3263644955	5,700.00	36.1462	204,685.72	206,033.09	0.0000	4.5800	50.0000	0.0000	(26.0406)	(2.8616)	0.0000	1	(28.9021)	01/06/2025
300760.ZK	12/16/2024	SDB3263644955	5,600.00	36.1462	196,796.19	202,418.47	0.0000	4.5800	50.0000	0.0000	(25.0368)	(2.8114)	0.0000	1	(27.8482)	01/06/2025
300760.ZK	12/16/2024	SDB3263644955	100.00	36.1462	3,502.42	3,614.62	0.0000	4.5800	50.0000	0.0000	(0.4456)	(0.0502)	0.0000	1	(0.4958)	01/06/2025
300760.ZK	12/16/2024	SDB3263644955	800.00	36.1462	28,096.34	28,916.92	0.0000	4.5800	50.0000	0.0000	(3.5745)	(0.4016)	0.0000	1	(3.9761)	01/06/2025
300760.ZK	12/16/2024	SDB3263644955	1,800.00	36.1462	63,967.38	65,063.08	0.0000	4.5800	50.0000	0.0000	(8.1381)	(0.9037)	0.0000	1	(9.0417)	01/06/2025
300760.ZK	12/16/2024	SDB3263644955	15,600.00	36.1462	556,055.48	563,880.03	0.0000	4.5800	50.0000	0.0000	(70.7426)	(7.8317)	0.0000	1	(78.5743)	01/06/2025
300760.ZK	12/13/2024	SDB3263644955	5,300.00	36.3044	190,654.95	192,413.32	0.0000	4.5800	50.0000	0.0000	(72.7666)	(8.0172)	0.0000	3	(80.7839)	01/06/2025
300760.ZK	12/13/2024	SDB3263644955	5,700.00	36.3044	204,685.72	206,935.08	0.0000	4.5800	50.0000	0.0000	(78.1217)	(8.6223)	0.0000	3	(86.7440)	01/06/2025
300760.ZK	12/13/2024	SDB3263644955	5,600.00	36.3044	196,796.19	203,304.64	0.0000	4.5800	50.0000	0.0000	(75.1105)	(8.4710)	0.0000	3	(83.5816)	01/06/2025
300760.ZK	12/13/2024	SDB3263644955	100.00	36.3044	3,502.42	3,630.44	0.0000	4.5800	50.0000	0.0000	(1.3368)	(0.1513)	0.0000	3	(1.4880)	01/06/2025
300760.ZK	12/13/2024	SDB3263644955	800.00	36.3044	28,096.34	29,043.52	0.0000	4.5800	50.0000	0.0000	(10.7234)	(1.2101)	0.0000	3	(11.9336)	01/06/2025
300760.ZK	12/13/2024	SDB3263644955	1,800.00	36.3044	63,967.38	65,347.92	0.0000	4.5800	50.0000	0.0000	(24.4142)	(2.7228)	0.0000	3	(27.1370)	01/06/2025
300760.ZK	12/13/2024	SDB3263644955	15,600.00	36.3044	556,055.48	566,348.64	0.0000	4.5800	50.0000	0.0000	(212.2278)	(23.5979)	0.0000	3	(235.8257)	01/06/2025
300760.ZK	12/12/2024	SDB3263644955	5,300.00	35.6364	190,654.95	188,872.97	0.0000	4.5800	50.0000	0.0000	(24.2555)	(2.6232)	0.0000	1	(26.8788)	01/06/2025
300760.ZK	12/12/2024	SDB3263644955	5,700.00	35.6364	204,685.72	203,127.53	0.0000	4.5800	50.0000	0.0000	(26.0406)	(2.8212)	0.0000	1	(28.8618)	01/06/2025
300760.ZK	12/12/2024	SDB3263644955	5,600.00	35.6364	196,796.19	199,563.89	0.0000	4.5800	50.0000	0.0000	(25.0368)	(2.7717)	0.0000	1	(27.8086)	01/06/2025
300760.ZK	12/12/2024	SDB3263644955	100.00	35.6364	3,502.42	3,563.64	0.0000	4.5800	50.0000	0.0000	(0.4456)	(0.0495)	0.0000	1	(0.4951)	01/06/2025
300760.ZK	12/12/2024	SDB3263644955	800.00	35.6364	28,096.34	28,509.13	0.0000	4.5800	50.0000	0.0000	(3.5745)	(0.3960)	0.0000	1	(3.9704)	01/06/2025
300760.ZK	12/12/2024	SDB3263644955	1,800.00	35.6364	63,967.38	64,145.54	0.0000	4.5800	50.0000	0.0000	(8.1381)	(0.8909)	0.0000	1	(9.0290)	01/06/2025
300760.ZK	12/12/2024	SDB3263644955	15,600.00	35.6364	556,055.48	555,927.98	0.0000	4.5800	50.0000	0.0000	(70.7426)	(7.7212)	0.0000	1	(78.4638)	01/06/2025
300760.ZK	12/11/2024	SDB3263644955	5,300.00	36.1833	190,654.95	191,771.37	0.0000	4.5800	50.0000	0.0000	(24.2555)	(2.6635)	0.0000	1	(26.9190)	01/06/2025
300760.ZK	12/11/2024	SDB3263644955	5,700.00	36.1833	204,685.72	206,244.68	0.0000	4.5800	50.0000	0.0000	(26.0406)	(2.8645)	0.0000	1	(28.9051)	01/06/2025
300760.ZK	12/11/2024	SDB3263644955	5,600.00	36.1833	196,796.19	202,626.36	0.0000	4.5800	50.0000	0.0000	(25.0368)	(2.8143)	0.0000	1	(27.8511)	01/06/2025
300760.ZK	12/11/2024	SDB3263644955	100.00	36.1833	3,502.42	3,618.33	0.0000	4.5800	50.0000	0.0000	(0.4456)	(0.0503)	0.0000	1	(0.4958)	01/06/2025
300760.ZK	12/11/2024	SDB3263644955	800.00	36.1833	28,096.34	28,946.62	0.0000	4.5800	50.0000	0.0000	(3.5745)	(0.4020)	0.0000	1	(3.9765)	01/06/2025
300760.ZK	12/11/2024	SDB3263644955	1,800.00	36.1833	63,967.38	65,129.90	0.0000	4.5800	50.0000	0.0000	(8.1381)	(0.9046)	0.0000	1	(9.0427)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHENZHEN MINDRAY BIO-MEDICAL ELECTRONICS CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300760.ZK	12/11/2024	SDB3263644955	15,600.00	36.1833	556,055.48	564,459.14	0.0000	4.5800	50.0000	0.0000	(70.7426)	(7.8397)	0.0000	1	(78.5823)	01/06/2025
300760.ZK	12/10/2024	SDB3263644955	5,600.00	35.0487	196,796.19	196,272.47	0.0000	4.5800	50.0000	0.0000	(25.0368)	(2.7260)	0.0000	1	(27.7629)	01/06/2025
300760.ZK	12/10/2024	SDB3263644955	100.00	35.0487	3,502.42	3,504.87	0.0000	4.5800	50.0000	0.0000	(0.4456)	(0.0487)	0.0000	1	(0.4943)	01/06/2025
300760.ZK	12/10/2024	SDB3263644955	800.00	35.0487	28,096.34	28,038.92	0.0000	4.5800	50.0000	0.0000	(3.5745)	(0.3894)	0.0000	1	(3.9639)	01/06/2025
300760.ZK	12/10/2024	SDB3263644955	1,800.00	35.0487	63,967.38	63,087.58	0.0000	4.5800	50.0000	0.0000	(8.1381)	(0.8762)	0.0000	1	(9.0143)	01/06/2025
300760.ZK	12/10/2024	SDB3263644955	15,600.00	35.0487	556,055.48	546,759.03	0.0000	4.5800	50.0000	0.0000	(70.7426)	(7.5939)	0.0000	1	(78.3365)	01/06/2025
300760.ZK	12/09/2024	SDB3263644955	1,800.00	35.5374	63,967.38	63,967.38	0.0000	4.5800	50.0000	0.0000	(8.1381)	(0.8884)	0.0000	1	(9.0265)	01/06/2025
300760.ZK	12/09/2024	SDB3263644955	15,600.00	35.6446	556,055.48	556,055.48	0.0000	4.5800	50.0000	0.0000	(70.7426)	(7.7230)	0.0000	1	(78.4656)	01/06/2025
TOTAL SHENZHEN MINDRAY BIO-MEDICAL ELECTRONICS CO., LTD. CMN CLASS A SERIES NORTHBOUND												(2,440.7408)	(271.5577)	0.0000	(2,712.2985)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHENZHEN RAINBOW FINE CHEMICAL INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND																
002256.ZK	12/19/2024	SDB3260122875	1,100.00	0.4309	405.88	473.97	0.0000	4.5800	50.0000	0.0000	(0.0516)	(0.0066)	0.0000	1	(0.0582)	01/06/2025
002256.ZK	12/19/2024	SDB3260122875	5,800.00	0.4309	2,140.09	2,499.13	0.0000	4.5800	50.0000	0.0000	(0.2723)	(0.0347)	0.0000	1	(0.3070)	01/06/2025
002256.ZK	12/19/2024	SDB3260122875	300.00	0.4309	110.69	129.27	0.0000	4.5800	50.0000	0.0000	(0.0141)	(0.0018)	0.0000	1	(0.0159)	01/06/2025
002256.ZK	12/19/2024	SDB3260122875	2,800.00	0.4309	1,033.15	1,206.48	0.0000	4.5800	50.0000	0.0000	(0.1314)	(0.0168)	0.0000	1	(0.1482)	01/06/2025
002256.ZK	12/19/2024	SDB3260122875	5,300.00	0.4309	1,955.60	2,283.69	0.0000	4.5800	50.0000	0.0000	(0.2488)	(0.0317)	0.0000	1	(0.2805)	01/06/2025
002256.ZK	12/19/2024	SDB3260122875	2,800.00	0.4309	1,033.15	1,206.48	0.0000	4.5800	50.0000	0.0000	(0.1314)	(0.0168)	0.0000	1	(0.1482)	01/06/2025
002256.ZK	12/19/2024	SDB3260122875	300.00	0.4309	110.69	129.27	0.0000	4.5800	50.0000	0.0000	(0.0141)	(0.0018)	0.0000	1	(0.0159)	01/06/2025
002256.ZK	12/18/2024	SDB3260122875	12,300.00	0.4185	4,538.47	5,147.05	0.0000	4.5800	50.0000	0.0000	(0.5774)	(0.0715)	0.0000	1	(0.6489)	01/06/2025
002256.ZK	12/18/2024	SDB3260122875	5,800.00	0.4185	2,140.09	2,427.06	0.0000	4.5800	50.0000	0.0000	(0.2723)	(0.0337)	0.0000	1	(0.3060)	01/06/2025
002256.ZK	12/18/2024	SDB3260122875	300.00	0.4185	110.69	125.54	0.0000	4.5800	50.0000	0.0000	(0.0141)	(0.0017)	0.0000	1	(0.0158)	01/06/2025
002256.ZK	12/18/2024	SDB3260122875	2,800.00	0.4185	1,033.15	1,171.69	0.0000	4.5800	50.0000	0.0000	(0.1314)	(0.0163)	0.0000	1	(0.1477)	01/06/2025
002256.ZK	12/18/2024	SDB3260122875	5,300.00	0.4185	1,955.60	2,217.83	0.0000	4.5800	50.0000	0.0000	(0.2488)	(0.0308)	0.0000	1	(0.2796)	01/06/2025
002256.ZK	12/18/2024	SDB3260122875	2,800.00	0.4185	1,033.15	1,171.69	0.0000	4.5800	50.0000	0.0000	(0.1314)	(0.0163)	0.0000	1	(0.1477)	01/06/2025
002256.ZK	12/18/2024	SDB3260122875	300.00	0.4185	110.69	125.54	0.0000	4.5800	50.0000	0.0000	(0.0141)	(0.0017)	0.0000	1	(0.0158)	01/06/2025
002256.ZK	12/18/2024	SDB3260122875	3,600.00	0.4185	1,328.33	1,506.45	0.0000	4.5800	50.0000	0.0000	(0.1690)	(0.0209)	0.0000	1	(0.1899)	01/06/2025
002256.ZK	12/18/2024	SDB3260122875	1,000.00	0.4185	368.98	418.46	0.0000	4.5800	50.0000	0.0000	(0.0469)	(0.0058)	0.0000	1	(0.0528)	01/06/2025
002256.ZK	12/18/2024	SDB3260122875	1,900.00	0.4185	701.06	795.07	0.0000	4.5800	50.0000	0.0000	(0.0892)	(0.0110)	0.0000	1	(0.1002)	01/06/2025
002256.ZK	12/17/2024	SDB3260122875	12,300.00	0.4115	4,538.47	5,061.41	0.0000	4.5800	50.0000	0.0000	(0.5774)	(0.0703)	0.0000	1	(0.6477)	01/06/2025
002256.ZK	12/17/2024	SDB3260122875	5,800.00	0.4115	2,140.09	2,386.68	0.0000	4.5800	50.0000	0.0000	(0.2723)	(0.0331)	0.0000	1	(0.3054)	01/06/2025
002256.ZK	12/17/2024	SDB3260122875	300.00	0.4115	110.69	123.45	0.0000	4.5800	50.0000	0.0000	(0.0141)	(0.0017)	0.0000	1	(0.0158)	01/06/2025
002256.ZK	12/17/2024	SDB3260122875	2,800.00	0.4115	1,033.15	1,152.19	0.0000	4.5800	50.0000	0.0000	(0.1314)	(0.0160)	0.0000	1	(0.1474)	01/06/2025
002256.ZK	12/17/2024	SDB3260122875	5,300.00	0.4115	1,955.60	2,180.93	0.0000	4.5800	50.0000	0.0000	(0.2488)	(0.0303)	0.0000	1	(0.2791)	01/06/2025
002256.ZK	12/17/2024	SDB3260122875	2,800.00	0.4115	1,033.15	1,152.19	0.0000	4.5800	50.0000	0.0000	(0.1314)	(0.0160)	0.0000	1	(0.1474)	01/06/2025
002256.ZK	12/17/2024	SDB3260122875	2,200.00	0.4115	811.76	905.29	0.0000	4.5800	50.0000	0.0000	(0.1033)	(0.0126)	0.0000	1	(0.1158)	01/06/2025
002256.ZK	12/17/2024	SDB3260122875	300.00	0.4115	110.69	123.45	0.0000	4.5800	50.0000	0.0000	(0.0141)	(0.0017)	0.0000	1	(0.0158)	01/06/2025
002256.ZK	12/17/2024	SDB3260122875	4,100.00	0.4115	1,512.82	1,687.14	0.0000	4.5800	50.0000	0.0000	(0.1925)	(0.0234)	0.0000	1	(0.2159)	01/06/2025
002256.ZK	12/17/2024	SDB3260122875	1,000.00	0.4115	368.98	411.50	0.0000	4.5800	50.0000	0.0000	(0.0469)	(0.0057)	0.0000	1	(0.0527)	01/06/2025
002256.ZK	12/17/2024	SDB3260122875	1,900.00	0.4115	701.06	781.84	0.0000	4.5800	50.0000	0.0000	(0.0892)	(0.0109)	0.0000	1	(0.1000)	01/06/2025
002256.ZK	12/16/2024	SDB3260122875	800.00	0.4120	295.18	329.63	0.0000	4.5800	50.0000	0.0000	(0.0376)	(0.0046)	0.0000	1	(0.0421)	01/06/2025
002256.ZK	12/16/2024	SDB3260122875	12,300.00	0.4120	4,538.47	5,068.04	0.0000	4.5800	50.0000	0.0000	(0.5774)	(0.0704)	0.0000	1	(0.6478)	01/06/2025
002256.ZK	12/16/2024	SDB3260122875	5,800.00	0.4120	2,140.09	2,389.81	0.0000	4.5800	50.0000	0.0000	(0.2723)	(0.0332)	0.0000	1	(0.3055)	01/06/2025
002256.ZK	12/16/2024	SDB3260122875	300.00	0.4120	110.69	123.61	0.0000	4.5800	50.0000	0.0000	(0.0141)	(0.0017)	0.0000	1	(0.0158)	01/06/2025
002256.ZK	12/16/2024	SDB3260122875	2,800.00	0.4120	1,033.15	1,153.70	0.0000	4.5800	50.0000	0.0000	(0.1314)	(0.0160)	0.0000	1	(0.1475)	01/06/2025
002256.ZK	12/16/2024	SDB3260122875	5,300.00	0.4120	1,955.60	2,183.79	0.0000	4.5800	50.0000	0.0000	(0.2488)	(0.0303)	0.0000	1	(0.2791)	01/06/2025
002256.ZK	12/16/2024	SDB3260122875	2,800.00	0.4120	1,033.15	1,153.70	0.0000	4.5800	50.0000	0.0000	(0.1314)	(0.0160)	0.0000	1	(0.1475)	01/06/2025
002256.ZK	12/16/2024	SDB3260122875	3,600.00	0.4120	1,328.33	1,483.33	0.0000	4.5800	50.0000	0.0000	(0.1690)	(0.0206)	0.0000	1	(0.1896)	01/06/2025
002256.ZK	12/16/2024	SDB3260122875	300.00	0.4120	110.69	123.61	0.0000	4.5800	50.0000	0.0000	(0.0141)	(0.0017)	0.0000	1	(0.0158)	01/06/2025
002256.ZK	12/16/2024	SDB3260122875	4,100.00	0.4120	1,512.82	1,689.35	0.0000	4.5800	50.0000	0.0000	(0.1925)	(0.0235)	0.0000	1	(0.2159)	01/06/2025
002256.ZK	12/16/2024	SDB3260122875	1,000.00	0.4120	368.98	412.04	0.0000	4.5800	50.0000	0.0000	(0.0469)	(0.0057)	0.0000	1	(0.0527)	01/06/2025
002256.ZK	12/16/2024	SDB3260122875	1,900.00	0.4120	701.06	782.87	0.0000	4.5800	50.0000	0.0000	(0.0892)	(0.0109)	0.0000	1	(0.1001)	01/06/2025
002256.ZK	12/13/2024	SDB3260122875	800.00	0.3934	295.18	314.75	0.0000	4.5800	50.0000	0.0000	(0.1127)	(0.0131)	0.0000	3	(0.1258)	01/06/2025
002256.ZK	12/13/2024	SDB3260122875	12,300.00	0.3934	4,538.47	4,839.35	0.0000	4.5800	50.0000	0.0000	(1.7322)	(0.2016)	0.0000	3	(1.9338)	01/06/2025
002256.ZK	12/13/2024	SDB3260122875	5,800.00	0.3934	2,140.09	2,281.97	0.0000	4.5800	50.0000	0.0000	(0.8168)	(0.0951)	0.0000	3	(0.9119)	01/06/2025
002256.ZK	12/13/2024	SDB3260122875	300.00	0.3934	110.69	118.03	0.0000	4.5800	50.0000	0.0000	(0.0422)	(0.0049)	0.0000	3	(0.0472)	01/06/2025
002256.ZK	12/13/2024	SDB3260122875	2,800.00	0.3934	1,033.15	1,101.64	0.0000	4.5800	50.0000	0.0000	(0.3943)	(0.0459)	0.0000	3	(0.4402)	01/06/2025
002256.ZK	12/13/2024	SDB3260122875	5,300.00	0.3934	1,955.60	2,085.25	0.0000	4.5800	50.0000	0.0000	(0.7464)	(0.0869)	0.0000	3	(0.8333)	01/06/2025
002256.ZK	12/13/2024	SDB3260122875	2,800.00	0.3934	1,033.15	1,101.64	0.0000	4.5800	50.0000	0.0000	(0.3943)	(0.0459)	0.0000	3	(0.4402)	01/06/2025
002256.ZK	12/13/2024	SDB3260122875	3,600.00	0.3934	1,328.33	1,416.39	0.0000	4.5800	50.0000	0.0000	(0.5070)	(0.0590)	0.0000	3	(0.5660)	01/06/2025
002256.ZK	12/13/2024	SDB3260122875	300.00	0.3934	110.69	118.03	0.0000	4.5800	50.0000	0.0000	(0.0422)	(0.0049)	0.0000	3	(0.0472)	01/06/2025
002256.ZK	12/13/2024	SDB3260122875	4,100.00	0.3934	1,512.82	1,613.12	0.0000	4.5800	50.0000	0.0000	(0.5774)	(0.0672)	0.0000	3	(0.6446)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHENZHEN RAINBOW FINE CHEMICAL INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002256.ZK	12/13/2024	SDB3260122875	1,000.00	0.3934	368.98	393.44	0.0000	4.5800	50.0000	0.0000	(0.1408)	(0.0164)	0.0000	3	(0.1572)	01/06/2025
002256.ZK	12/13/2024	SDB3260122875	1,900.00	0.3934	701.06	747.54	0.0000	4.5800	50.0000	0.0000	(0.2676)	(0.0311)	0.0000	3	(0.2987)	01/06/2025
002256.ZK	12/12/2024	SDB3260122875	800.00	0.3963	295.18	317.07	0.0000	4.5800	50.0000	0.0000	(0.0376)	(0.0044)	0.0000	1	(0.0420)	01/06/2025
002256.ZK	12/12/2024	SDB3260122875	12,300.00	0.3963	4,538.47	4,874.99	0.0000	4.5800	50.0000	0.0000	(0.5774)	(0.0677)	0.0000	1	(0.6451)	01/06/2025
002256.ZK	12/12/2024	SDB3260122875	5,800.00	0.3963	2,140.09	2,298.78	0.0000	4.5800	50.0000	0.0000	(0.2723)	(0.0319)	0.0000	1	(0.3042)	01/06/2025
002256.ZK	12/12/2024	SDB3260122875	300.00	0.3963	110.69	118.90	0.0000	4.5800	50.0000	0.0000	(0.0141)	(0.0017)	0.0000	1	(0.0157)	01/06/2025
002256.ZK	12/12/2024	SDB3260122875	2,800.00	0.3963	1,033.15	1,109.75	0.0000	4.5800	50.0000	0.0000	(0.1314)	(0.0154)	0.0000	1	(0.1469)	01/06/2025
002256.ZK	12/12/2024	SDB3260122875	5,300.00	0.3963	1,955.60	2,100.61	0.0000	4.5800	50.0000	0.0000	(0.2488)	(0.0292)	0.0000	1	(0.2780)	01/06/2025
002256.ZK	12/12/2024	SDB3260122875	2,800.00	0.3963	1,033.15	1,109.75	0.0000	4.5800	50.0000	0.0000	(0.1314)	(0.0154)	0.0000	1	(0.1469)	01/06/2025
002256.ZK	12/12/2024	SDB3260122875	3,600.00	0.3963	1,328.33	1,426.83	0.0000	4.5800	50.0000	0.0000	(0.1690)	(0.0198)	0.0000	1	(0.1888)	01/06/2025
002256.ZK	12/12/2024	SDB3260122875	300.00	0.3963	110.69	118.90	0.0000	4.5800	50.0000	0.0000	(0.0141)	(0.0017)	0.0000	1	(0.0157)	01/06/2025
002256.ZK	12/12/2024	SDB3260122875	4,100.00	0.3963	1,512.82	1,625.00	0.0000	4.5800	50.0000	0.0000	(0.1925)	(0.0226)	0.0000	1	(0.2150)	01/06/2025
002256.ZK	12/12/2024	SDB3260122875	1,000.00	0.3963	368.98	396.34	0.0000	4.5800	50.0000	0.0000	(0.0469)	(0.0055)	0.0000	1	(0.0524)	01/06/2025
002256.ZK	12/12/2024	SDB3260122875	1,900.00	0.3963	701.06	753.05	0.0000	4.5800	50.0000	0.0000	(0.0892)	(0.0105)	0.0000	1	(0.0996)	01/06/2025
002256.ZK	12/11/2024	SDB3260122875	500.00	0.4034	184.49	201.70	0.0000	4.5800	50.0000	0.0000	(0.0235)	(0.0028)	0.0000	1	(0.0263)	01/06/2025
002256.ZK	12/11/2024	SDB3260122875	4,100.00	0.4034	1,512.82	1,653.93	0.0000	4.5800	50.0000	0.0000	(0.1925)	(0.0230)	0.0000	1	(0.2154)	01/06/2025
002256.ZK	12/11/2024	SDB3260122875	12,300.00	0.4034	4,538.47	4,961.80	0.0000	4.5800	50.0000	0.0000	(0.5774)	(0.0689)	0.0000	1	(0.6463)	01/06/2025
002256.ZK	12/11/2024	SDB3260122875	5,800.00	0.4034	2,140.09	2,339.71	0.0000	4.5800	50.0000	0.0000	(0.2723)	(0.0325)	0.0000	1	(0.3048)	01/06/2025
002256.ZK	12/11/2024	SDB3260122875	300.00	0.4034	110.69	121.02	0.0000	4.5800	50.0000	0.0000	(0.0141)	(0.0017)	0.0000	1	(0.0158)	01/06/2025
002256.ZK	12/11/2024	SDB3260122875	2,800.00	0.4034	1,033.15	1,129.51	0.0000	4.5800	50.0000	0.0000	(0.1314)	(0.0157)	0.0000	1	(0.1471)	01/06/2025
002256.ZK	12/11/2024	SDB3260122875	5,300.00	0.4034	1,955.60	2,138.01	0.0000	4.5800	50.0000	0.0000	(0.2488)	(0.0297)	0.0000	1	(0.2785)	01/06/2025
002256.ZK	12/11/2024	SDB3260122875	2,800.00	0.4034	1,033.15	1,129.51	0.0000	4.5800	50.0000	0.0000	(0.1314)	(0.0157)	0.0000	1	(0.1471)	01/06/2025
002256.ZK	12/11/2024	SDB3260122875	3,600.00	0.4034	1,328.33	1,452.23	0.0000	4.5800	50.0000	0.0000	(0.1690)	(0.0202)	0.0000	1	(0.1892)	01/06/2025
002256.ZK	12/11/2024	SDB3260122875	300.00	0.4034	110.69	121.02	0.0000	4.5800	50.0000	0.0000	(0.0141)	(0.0017)	0.0000	1	(0.0158)	01/06/2025
002256.ZK	12/11/2024	SDB3260122875	4,100.00	0.4034	1,512.82	1,653.93	0.0000	4.5800	50.0000	0.0000	(0.1925)	(0.0230)	0.0000	1	(0.2154)	01/06/2025
002256.ZK	12/11/2024	SDB3260122875	1,000.00	0.4034	368.98	403.40	0.0000	4.5800	50.0000	0.0000	(0.0469)	(0.0056)	0.0000	1	(0.0525)	01/06/2025
002256.ZK	12/11/2024	SDB3260122875	1,900.00	0.4034	701.06	766.46	0.0000	4.5800	50.0000	0.0000	(0.0892)	(0.0106)	0.0000	1	(0.0998)	01/06/2025
002256.ZK	12/11/2024	SDB3260122875	2,100.00	0.4034	774.86	847.14	0.0000	4.5800	50.0000	0.0000	(0.0986)	(0.0118)	0.0000	1	(0.1103)	01/06/2025
002256.ZK	12/10/2024	SDB3260122875	500.00	0.3876	184.49	193.80	0.0000	4.5800	50.0000	0.0000	(0.0235)	(0.0027)	0.0000	1	(0.0262)	01/06/2025
002256.ZK	12/10/2024	SDB3260122875	4,100.00	0.3876	1,512.82	1,589.15	0.0000	4.5800	50.0000	0.0000	(0.1925)	(0.0221)	0.0000	1	(0.2145)	01/06/2025
002256.ZK	12/10/2024	SDB3260122875	12,300.00	0.3876	4,538.47	4,767.44	0.0000	4.5800	50.0000	0.0000	(0.5774)	(0.0662)	0.0000	1	(0.6436)	01/06/2025
002256.ZK	12/10/2024	SDB3260122875	5,800.00	0.3876	2,140.09	2,248.06	0.0000	4.5800	50.0000	0.0000	(0.2723)	(0.0312)	0.0000	1	(0.3035)	01/06/2025
002256.ZK	12/10/2024	SDB3260122875	300.00	0.3876	110.69	116.28	0.0000	4.5800	50.0000	0.0000	(0.0141)	(0.0016)	0.0000	1	(0.0157)	01/06/2025
002256.ZK	12/10/2024	SDB3260122875	2,800.00	0.3876	1,033.15	1,085.27	0.0000	4.5800	50.0000	0.0000	(0.1314)	(0.0151)	0.0000	1	(0.1465)	01/06/2025
002256.ZK	12/10/2024	SDB3260122875	19,500.00	0.3876	7,195.13	7,558.14	0.0000	4.5800	50.0000	0.0000	(0.9154)	(0.1050)	0.0000	1	(1.0204)	01/06/2025
002256.ZK	12/10/2024	SDB3260122875	5,300.00	0.3876	1,955.60	2,054.26	0.0000	4.5800	50.0000	0.0000	(0.2488)	(0.0285)	0.0000	1	(0.2773)	01/06/2025
002256.ZK	12/10/2024	SDB3260122875	2,800.00	0.3876	1,033.15	1,085.27	0.0000	4.5800	50.0000	0.0000	(0.1314)	(0.0151)	0.0000	1	(0.1465)	01/06/2025
002256.ZK	12/10/2024	SDB3260122875	3,600.00	0.3876	1,328.33	1,395.35	0.0000	4.5800	50.0000	0.0000	(0.1690)	(0.0194)	0.0000	1	(0.1884)	01/06/2025
002256.ZK	12/10/2024	SDB3260122875	300.00	0.3876	110.69	116.28	0.0000	4.5800	50.0000	0.0000	(0.0141)	(0.0016)	0.0000	1	(0.0157)	01/06/2025
002256.ZK	12/10/2024	SDB3260122875	4,100.00	0.3876	1,512.82	1,589.15	0.0000	4.5800	50.0000	0.0000	(0.1925)	(0.0221)	0.0000	1	(0.2145)	01/06/2025
002256.ZK	12/10/2024	SDB3260122875	1,000.00	0.3876	368.98	387.60	0.0000	4.5800	50.0000	0.0000	(0.0469)	(0.0054)	0.0000	1	(0.0523)	01/06/2025
002256.ZK	12/10/2024	SDB3260122875	1,900.00	0.3876	701.06	736.43	0.0000	4.5800	50.0000	0.0000	(0.0892)	(0.0102)	0.0000	1	(0.0994)	01/06/2025
002256.ZK	12/10/2024	SDB3260122875	200.00	0.3876	73.80	77.52	0.0000	4.5800	50.0000	0.0000	(0.0094)	(0.0011)	0.0000	1	(0.0105)	01/06/2025
002256.ZK	12/10/2024	SDB3260122875	2,200.00	0.3876	811.76	852.71	0.0000	4.5800	50.0000	0.0000	(0.1033)	(0.0118)	0.0000	1	(0.1151)	01/06/2025
002256.ZK	12/09/2024	SDB3260122875	500.00	0.3720	184.49	186.00	0.0000	4.5800	50.0000	0.0000	(0.0235)	(0.0026)	0.0000	1	(0.0261)	01/06/2025
002256.ZK	12/09/2024	SDB3260122875	4,100.00	0.3720	1,512.82	1,525.19	0.0000	4.5800	50.0000	0.0000	(0.1925)	(0.0212)	0.0000	1	(0.2136)	01/06/2025
002256.ZK	12/09/2024	SDB3260122875	12,300.00	0.3720	4,538.47	4,575.56	0.0000	4.5800	50.0000	0.0000	(0.5774)	(0.0635)	0.0000	1	(0.6409)	01/06/2025
002256.ZK	12/09/2024	SDB3260122875	5,800.00	0.3720	2,140.09	2,157.58	0.0000	4.5800	50.0000	0.0000	(0.2723)	(0.0300)	0.0000	1	(0.3022)	01/06/2025
002256.ZK	12/09/2024	SDB3260122875	300.00	0.3720	110.69	111.60	0.0000	4.5800	50.0000	0.0000	(0.0141)	(0.0015)	0.0000	1	(0.0156)	01/06/2025
002256.ZK	12/09/2024	SDB3260122875	2,800.00	0.3720	1,033.15	1,041.59	0.0000	4.5800	50.0000	0.0000	(0.1314)	(0.0145)	0.0000	1	(0.1459)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHENZHEN RAINBOW FINE CHEMICAL INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002256.ZK	12/09/2024	SDB3260122875	19,500.00	0.3720	7,195.13	7,253.94	0.0000	4.5800	50.0000	0.0000	(0.9154)	(0.1007)	0.0000	1	(1.0161)	01/06/2025
002256.ZK	12/09/2024	SDB3260122875	5,300.00	0.3720	1,955.60	1,971.58	0.0000	4.5800	50.0000	0.0000	(0.2488)	(0.0274)	0.0000	1	(0.2762)	01/06/2025
002256.ZK	12/09/2024	SDB3260122875	2,800.00	0.3720	1,033.15	1,041.59	0.0000	4.5800	50.0000	0.0000	(0.1314)	(0.0145)	0.0000	1	(0.1459)	01/06/2025
002256.ZK	12/09/2024	SDB3260122875	3,600.00	0.3720	1,328.33	1,339.19	0.0000	4.5800	50.0000	0.0000	(0.1690)	(0.0186)	0.0000	1	(0.1876)	01/06/2025
002256.ZK	12/09/2024	SDB3260122875	300.00	0.3720	110.69	111.60	0.0000	4.5800	50.0000	0.0000	(0.0141)	(0.0015)	0.0000	1	(0.0156)	01/06/2025
002256.ZK	12/09/2024	SDB3260122875	4,100.00	0.3720	1,512.82	1,525.19	0.0000	4.5800	50.0000	0.0000	(0.1925)	(0.0212)	0.0000	1	(0.2136)	01/06/2025
002256.ZK	12/09/2024	SDB3260122875	1,000.00	0.3720	368.98	372.00	0.0000	4.5800	50.0000	0.0000	(0.0469)	(0.0052)	0.0000	1	(0.0521)	01/06/2025
002256.ZK	12/09/2024	SDB3260122875	1,900.00	0.3720	701.06	706.79	0.0000	4.5800	50.0000	0.0000	(0.0892)	(0.0098)	0.0000	1	(0.0990)	01/06/2025
002256.ZK	12/09/2024	SDB3260122875	200.00	0.3720	73.80	74.40	0.0000	4.5800	50.0000	0.0000	(0.0094)	(0.0010)	0.0000	1	(0.0104)	01/06/2025
002256.ZK	12/09/2024	SDB3260122875	2,200.00	0.3720	811.76	818.39	0.0000	4.5800	50.0000	0.0000	(0.1033)	(0.0114)	0.0000	1	(0.1146)	01/06/2025
002256.ZK	12/06/2024	SDB3260122875	500.00	0.3781	184.49	189.05	0.0000	4.5800	50.0000	0.0000	(0.0704)	(0.0079)	0.0000	3	(0.0783)	01/06/2025
002256.ZK	12/06/2024	SDB3260122875	4,100.00	0.3781	1,512.82	1,550.24	0.0000	4.5800	50.0000	0.0000	(0.5774)	(0.0646)	0.0000	3	(0.6420)	01/06/2025
002256.ZK	12/06/2024	SDB3260122875	12,300.00	0.3781	4,538.47	4,650.73	0.0000	4.5800	50.0000	0.0000	(1.7322)	(0.1938)	0.0000	3	(1.9260)	01/06/2025
002256.ZK	12/06/2024	SDB3260122875	5,800.00	0.3781	2,140.09	2,193.03	0.0000	4.5800	50.0000	0.0000	(0.8168)	(0.0914)	0.0000	3	(0.9082)	01/06/2025
002256.ZK	12/06/2024	SDB3260122875	300.00	0.3781	110.69	113.43	0.0000	4.5800	50.0000	0.0000	(0.0422)	(0.0047)	0.0000	3	(0.0470)	01/06/2025
002256.ZK	12/06/2024	SDB3260122875	2,800.00	0.3781	1,033.15	1,058.70	0.0000	4.5800	50.0000	0.0000	(0.3943)	(0.0441)	0.0000	3	(0.4384)	01/06/2025
002256.ZK	12/06/2024	SDB3260122875	20,000.00	0.3781	7,379.62	7,562.16	0.0000	4.5800	50.0000	0.0000	(2.8166)	(0.3151)	0.0000	3	(3.1316)	01/06/2025
002256.ZK	12/06/2024	SDB3260122875	5,300.00	0.3781	1,955.60	2,003.97	0.0000	4.5800	50.0000	0.0000	(0.7464)	(0.0835)	0.0000	3	(0.8299)	01/06/2025
002256.ZK	12/06/2024	SDB3260122875	2,800.00	0.3781	1,033.15	1,058.70	0.0000	4.5800	50.0000	0.0000	(0.3943)	(0.0441)	0.0000	3	(0.4384)	01/06/2025
002256.ZK	12/06/2024	SDB3260122875	3,600.00	0.3781	1,328.33	1,361.19	0.0000	4.5800	50.0000	0.0000	(0.5070)	(0.0567)	0.0000	3	(0.5637)	01/06/2025
002256.ZK	12/06/2024	SDB3260122875	300.00	0.3781	110.69	113.43	0.0000	4.5800	50.0000	0.0000	(0.0422)	(0.0047)	0.0000	3	(0.0470)	01/06/2025
002256.ZK	12/06/2024	SDB3260122875	4,100.00	0.3781	1,512.82	1,550.24	0.0000	4.5800	50.0000	0.0000	(0.5774)	(0.0646)	0.0000	3	(0.6420)	01/06/2025
002256.ZK	12/06/2024	SDB3260122875	1,000.00	0.3781	368.98	378.11	0.0000	4.5800	50.0000	0.0000	(0.1408)	(0.0158)	0.0000	3	(0.1566)	01/06/2025
002256.ZK	12/06/2024	SDB3260122875	1,900.00	0.3781	701.06	718.41	0.0000	4.5800	50.0000	0.0000	(0.2676)	(0.0299)	0.0000	3	(0.2975)	01/06/2025
002256.ZK	12/06/2024	SDB3260122875	200.00	0.3781	73.80	75.62	0.0000	4.5800	50.0000	0.0000	(0.0282)	(0.0032)	0.0000	3	(0.0313)	01/06/2025
002256.ZK	12/06/2024	SDB3260122875	2,200.00	0.3781	811.76	831.84	0.0000	4.5800	50.0000	0.0000	(0.3098)	(0.0347)	0.0000	3	(0.3445)	01/06/2025
002256.ZK	12/05/2024	SDB3260122875	500.00	0.3843	184.49	192.13	0.0000	4.5800	50.0000	0.0000	(0.0235)	(0.0027)	0.0000	1	(0.0261)	01/06/2025
002256.ZK	12/05/2024	SDB3260122875	4,100.00	0.3843	1,512.82	1,575.51	0.0000	4.5800	50.0000	0.0000	(0.1925)	(0.0219)	0.0000	1	(0.2143)	01/06/2025
002256.ZK	12/05/2024	SDB3260122875	12,300.00	0.3843	4,538.47	4,726.52	0.0000	4.5800	50.0000	0.0000	(0.5774)	(0.0656)	0.0000	1	(0.6430)	01/06/2025
002256.ZK	12/05/2024	SDB3260122875	5,800.00	0.3843	2,140.09	2,228.77	0.0000	4.5800	50.0000	0.0000	(0.2723)	(0.0310)	0.0000	1	(0.3032)	01/06/2025
002256.ZK	12/05/2024	SDB3260122875	300.00	0.3843	110.69	115.28	0.0000	4.5800	50.0000	0.0000	(0.0141)	(0.0016)	0.0000	1	(0.0157)	01/06/2025
002256.ZK	12/05/2024	SDB3260122875	2,800.00	0.3843	1,033.15	1,075.96	0.0000	4.5800	50.0000	0.0000	(0.1314)	(0.0149)	0.0000	1	(0.1464)	01/06/2025
002256.ZK	12/05/2024	SDB3260122875	34,900.00	0.3843	12,877.44	13,411.02	0.0000	4.5800	50.0000	0.0000	(1.6383)	(0.1863)	0.0000	1	(1.8246)	01/06/2025
002256.ZK	12/05/2024	SDB3260122875	5,300.00	0.3843	1,955.60	2,036.63	0.0000	4.5800	50.0000	0.0000	(0.2488)	(0.0283)	0.0000	1	(0.2771)	01/06/2025
002256.ZK	12/05/2024	SDB3260122875	2,800.00	0.3843	1,033.15	1,075.96	0.0000	4.5800	50.0000	0.0000	(0.1314)	(0.0149)	0.0000	1	(0.1464)	01/06/2025
002256.ZK	12/05/2024	SDB3260122875	3,600.00	0.3843	1,328.33	1,383.37	0.0000	4.5800	50.0000	0.0000	(0.1690)	(0.0192)	0.0000	1	(0.1882)	01/06/2025
002256.ZK	12/05/2024	SDB3260122875	300.00	0.3843	110.69	115.28	0.0000	4.5800	50.0000	0.0000	(0.0141)	(0.0016)	0.0000	1	(0.0157)	01/06/2025
002256.ZK	12/05/2024	SDB3260122875	4,100.00	0.3843	1,512.82	1,575.51	0.0000	4.5800	50.0000	0.0000	(0.1925)	(0.0219)	0.0000	1	(0.2143)	01/06/2025
002256.ZK	12/05/2024	SDB3260122875	1,000.00	0.3843	368.98	384.27	0.0000	4.5800	50.0000	0.0000	(0.0469)	(0.0053)	0.0000	1	(0.0523)	01/06/2025
002256.ZK	12/05/2024	SDB3260122875	1,900.00	0.3843	701.06	730.11	0.0000	4.5800	50.0000	0.0000	(0.0892)	(0.0101)	0.0000	1	(0.0993)	01/06/2025
002256.ZK	12/05/2024	SDB3260122875	200.00	0.3843	73.80	76.85	0.0000	4.5800	50.0000	0.0000	(0.0094)	(0.0011)	0.0000	1	(0.0105)	01/06/2025
002256.ZK	12/05/2024	SDB3260122875	2,200.00	0.3843	811.76	845.39	0.0000	4.5800	50.0000	0.0000	(0.1033)	(0.0117)	0.0000	1	(0.1150)	01/06/2025
002256.ZK	12/04/2024	SDB3260122875	500.00	0.3690	184.49	184.49	0.0000	4.5800	50.0000	0.0000	(0.0235)	(0.0026)	0.0000	1	(0.0260)	01/06/2025
002256.ZK	12/04/2024	SDB3260122875	4,100.00	0.3690	1,512.82	1,512.82	0.0000	4.5800	50.0000	0.0000	(0.1925)	(0.0210)	0.0000	1	(0.2135)	01/06/2025
002256.ZK	12/04/2024	SDB3260122875	12,300.00	0.3690	4,538.47	4,538.47	0.0000	4.5800	50.0000	0.0000	(0.5774)	(0.0630)	0.0000	1	(0.6404)	01/06/2025
002256.ZK	12/04/2024	SDB3260122875	5,800.00	0.3690	2,140.09	2,140.09	0.0000	4.5800	50.0000	0.0000	(0.2723)	(0.0297)	0.0000	1	(0.3020)	01/06/2025
002256.ZK	12/04/2024	SDB3260122875	300.00	0.3690	110.69	110.69	0.0000	4.5800	50.0000	0.0000	(0.0141)	(0.0015)	0.0000	1	(0.0156)	01/06/2025
002256.ZK	12/04/2024	SDB3260122875	2,800.00	0.3690	1,033.15	1,033.15	0.0000	4.5800	50.0000	0.0000	(0.1314)	(0.0143)	0.0000	1	(0.1458)	01/06/2025
002256.ZK	12/04/2024	SDB3260122875	34,900.00	0.3690	12,877.44	12,877.44	0.0000	4.5800	50.0000	0.0000	(1.6383)	(0.1789)	0.0000	1	(1.8171)	01/06/2025
002256.ZK	12/04/2024	SDB3260122875	5,300.00	0.3690	1,955.60	1,955.60	0.0000	4.5800	50.0000	0.0000	(0.2488)	(0.0272)	0.0000	1	(0.2760)	01/06/2025

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066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHENZHEN RAINBOW FINE CHEMICAL INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002256.ZK	12/04/2024	SDB3260122875	2,800.00	0.3690	1,033.15	1,033.15	0.0000	4.5800	50.0000	0.0000	(0.1314)	(0.0143)	0.0000	1	(0.1458)	01/06/2025
002256.ZK	12/04/2024	SDB3260122875	3,600.00	0.3690	1,328.33	1,328.33	0.0000	4.5800	50.0000	0.0000	(0.1690)	(0.0184)	0.0000	1	(0.1874)	01/06/2025
002256.ZK	12/04/2024	SDB3260122875	300.00	0.3690	110.69	110.69	0.0000	4.5800	50.0000	0.0000	(0.0141)	(0.0015)	0.0000	1	(0.0156)	01/06/2025
002256.ZK	12/04/2024	SDB3260122875	4,100.00	0.3690	1,512.82	1,512.82	0.0000	4.5800	50.0000	0.0000	(0.1925)	(0.0210)	0.0000	1	(0.2135)	01/06/2025
002256.ZK	12/04/2024	SDB3260122875	1,000.00	0.3690	368.98	368.98	0.0000	4.5800	50.0000	0.0000	(0.0469)	(0.0051)	0.0000	1	(0.0521)	01/06/2025
002256.ZK	12/04/2024	SDB3260122875	1,900.00	0.3690	701.06	701.06	0.0000	4.5800	50.0000	0.0000	(0.0892)	(0.0097)	0.0000	1	(0.0989)	01/06/2025
002256.ZK	12/04/2024	SDB3260122875	200.00	0.3690	73.80	73.80	0.0000	4.5800	50.0000	0.0000	(0.0094)	(0.0010)	0.0000	1	(0.0104)	01/06/2025
002256.ZK	12/04/2024	SDB3260122875	2,200.00	0.3690	811.76	811.76	0.0000	4.5800	50.0000	0.0000	(0.1033)	(0.0113)	0.0000	1	(0.1145)	01/06/2025
TOTAL SHENZHEN RAINBOW FINE CHEMICAL INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND											(39.6383)	(4.5582)	0.0000		(44.1965)	

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066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHENZHEN TIANYUAN DIC INFORMATION TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND																
300047.ZK	01/03/2025	SDB3264716697	1,000.00	1.7019	1,724.19	1,701.89	0.0000	4.3300	50.0000	0.0000	(0.6221)	(0.0709)	0.0000	3	(0.6931)	01/06/2025
300047.ZK	01/03/2025	SDB3264716697	3,000.00	1.7019	5,158.83	5,105.68	0.0000	4.3300	50.0000	0.0000	(1.8615)	(0.2127)	0.0000	3	(2.0742)	01/06/2025
300047.ZK	01/02/2025	SDB3264716697	1,000.00	1.6841	1,724.19	1,684.14	0.0000	4.3300	50.0000	0.0000	(0.2074)	(0.0234)	0.0000	1	(0.2308)	01/06/2025
300047.ZK	01/02/2025	SDB3264716697	3,000.00	1.6841	5,158.83	5,052.41	0.0000	4.3300	50.0000	0.0000	(0.6205)	(0.0702)	0.0000	1	(0.6907)	01/06/2025
300047.ZK	12/31/2024	SDB3264716697	1,000.00	1.7242	1,724.19	1,724.19	0.0000	4.3300	50.0000	0.0000	(0.4148)	(0.0479)	0.0000	2	(0.4627)	01/06/2025
300047.ZK	12/31/2024	SDB3264716697	3,000.00	1.7196	5,158.83	5,158.83	0.0000	4.3300	50.0000	0.0000	(1.2410)	(0.1433)	0.0000	2	(1.3843)	01/06/2025
TOTAL SHENZHEN TIANYUAN DIC INFORMATION TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND												(4.9673)	(0.5684)	0.0000	(5.5357)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHENZHEN TOPBAND CO., LTD. CMN CLASS A SERIES NORTHBOUND																
002139.ZK	12/13/2024	SDB3260123127	2,900.00	1.9341	4,973.50	5,608.83	0.0000	4.5800	50.0000	0.0000	(1.8982)	(0.2337)	0.0000	3	(2.1319)	01/06/2025
002139.ZK	12/13/2024	SDB3260123127	6,200.00	1.9341	10,633.00	11,991.30	0.0000	4.5800	50.0000	0.0000	(4.0583)	(0.4996)	0.0000	3	(4.5579)	01/06/2025
002139.ZK	12/13/2024	SDB3260123127	400.00	1.9341	686.00	773.63	0.0000	4.5800	50.0000	0.0000	(0.2618)	(0.0322)	0.0000	3	(0.2941)	01/06/2025
002139.ZK	12/13/2024	SDB3260123127	300.00	1.9341	514.50	580.22	0.0000	4.5800	50.0000	0.0000	(0.1964)	(0.0242)	0.0000	3	(0.2205)	01/06/2025
002139.ZK	12/13/2024	SDB3260123127	300.00	1.9341	514.50	580.22	0.0000	4.5800	50.0000	0.0000	(0.1964)	(0.0242)	0.0000	3	(0.2205)	01/06/2025
002139.ZK	12/13/2024	SDB3260123127	6,000.00	1.9341	10,290.00	11,604.49	0.0000	4.5800	50.0000	0.0000	(3.9274)	(0.4835)	0.0000	3	(4.4109)	01/06/2025
002139.ZK	12/13/2024	SDB3260123127	2,000.00	1.9341	3,430.00	3,868.16	0.0000	4.5800	50.0000	0.0000	(1.3091)	(0.1612)	0.0000	3	(1.4703)	01/06/2025
002139.ZK	12/13/2024	SDB3260123127	1,400.00	1.9341	2,401.00	2,707.71	0.0000	4.5800	50.0000	0.0000	(0.1164)	(0.1128)	0.0000	3	(1.0292)	01/06/2025
002139.ZK	12/13/2024	SDB3260123127	6,500.00	1.9341	11,147.50	12,571.53	0.0000	4.5800	50.0000	0.0000	(4.2546)	(0.5238)	0.0000	3	(4.7784)	01/06/2025
002139.ZK	12/13/2024	SDB3260123127	2,900.00	1.9341	4,973.50	5,608.83	0.0000	4.5800	50.0000	0.0000	(1.8982)	(0.2337)	0.0000	3	(2.1319)	01/06/2025
002139.ZK	12/13/2024	SDB3260123127	300.00	1.9341	514.50	580.22	0.0000	4.5800	50.0000	0.0000	(0.1964)	(0.0242)	0.0000	3	(0.2205)	01/06/2025
002139.ZK	12/13/2024	SDB3260123127	300.00	1.9341	514.50	580.22	0.0000	4.5800	50.0000	0.0000	(0.1964)	(0.0242)	0.0000	3	(0.2205)	01/06/2025
002139.ZK	12/13/2024	SDB3260123127	800.00	1.9341	1,372.00	1,547.26	0.0000	4.5800	50.0000	0.0000	(0.5236)	(0.0645)	0.0000	3	(0.5881)	01/06/2025
002139.ZK	12/13/2024	SDB3260123127	600.00	1.9341	1,029.00	1,160.45	0.0000	4.5800	50.0000	0.0000	(0.3927)	(0.0484)	0.0000	3	(0.4411)	01/06/2025
002139.ZK	12/12/2024	SDB3260123127	2,900.00	1.7472	4,973.50	5,066.86	0.0000	4.5800	50.0000	0.0000	(0.6327)	(0.0704)	0.0000	1	(0.7031)	01/06/2025
002139.ZK	12/12/2024	SDB3260123127	6,200.00	1.7472	10,633.00	10,832.59	0.0000	4.5800	50.0000	0.0000	(1.3528)	(0.1505)	0.0000	1	(1.5032)	01/06/2025
002139.ZK	12/12/2024	SDB3260123127	400.00	1.7472	686.00	698.88	0.0000	4.5800	50.0000	0.0000	(0.0873)	(0.0097)	0.0000	1	(0.0970)	01/06/2025
002139.ZK	12/12/2024	SDB3260123127	300.00	1.7472	514.50	524.16	0.0000	4.5800	50.0000	0.0000	(0.0655)	(0.0073)	0.0000	1	(0.0727)	01/06/2025
002139.ZK	12/12/2024	SDB3260123127	300.00	1.7472	514.50	524.16	0.0000	4.5800	50.0000	0.0000	(0.0655)	(0.0073)	0.0000	1	(0.0727)	01/06/2025
002139.ZK	12/12/2024	SDB3260123127	6,000.00	1.7472	10,290.00	10,483.15	0.0000	4.5800	50.0000	0.0000	(1.3091)	(0.1456)	0.0000	1	(1.4547)	01/06/2025
002139.ZK	12/12/2024	SDB3260123127	2,000.00	1.7472	3,430.00	3,494.38	0.0000	4.5800	50.0000	0.0000	(0.4364)	(0.0485)	0.0000	1	(0.4849)	01/06/2025
002139.ZK	12/12/2024	SDB3260123127	1,400.00	1.7472	2,401.00	2,446.07	0.0000	4.5800	50.0000	0.0000	(0.3055)	(0.0340)	0.0000	1	(0.3394)	01/06/2025
002139.ZK	12/12/2024	SDB3260123127	6,500.00	1.7472	11,147.50	11,356.75	0.0000	4.5800	50.0000	0.0000	(1.4182)	(0.1577)	0.0000	1	(1.5759)	01/06/2025
002139.ZK	12/12/2024	SDB3260123127	2,900.00	1.7472	4,973.50	5,066.86	0.0000	4.5800	50.0000	0.0000	(0.6327)	(0.0704)	0.0000	1	(0.7031)	01/06/2025
002139.ZK	12/12/2024	SDB3260123127	300.00	1.7472	514.50	524.16	0.0000	4.5800	50.0000	0.0000	(0.0655)	(0.0073)	0.0000	1	(0.0727)	01/06/2025
002139.ZK	12/12/2024	SDB3260123127	300.00	1.7472	514.50	524.16	0.0000	4.5800	50.0000	0.0000	(0.0655)	(0.0073)	0.0000	1	(0.0727)	01/06/2025
002139.ZK	12/12/2024	SDB3260123127	800.00	1.7472	1,372.00	1,397.75	0.0000	4.5800	50.0000	0.0000	(0.1745)	(0.0194)	0.0000	1	(0.1940)	01/06/2025
002139.ZK	12/12/2024	SDB3260123127	600.00	1.7472	1,029.00	1,048.32	0.0000	4.5800	50.0000	0.0000	(0.1309)	(0.0146)	0.0000	1	(0.1455)	01/06/2025
002139.ZK	12/11/2024	SDB3260123127	2,900.00	1.7403	4,973.50	5,046.74	0.0000	4.5800	50.0000	0.0000	(0.6327)	(0.0701)	0.0000	1	(0.7028)	01/06/2025
002139.ZK	12/11/2024	SDB3260123127	6,200.00	1.7403	10,633.00	10,789.59	0.0000	4.5800	50.0000	0.0000	(1.3528)	(0.1499)	0.0000	1	(1.5026)	01/06/2025
002139.ZK	12/11/2024	SDB3260123127	400.00	1.7403	686.00	696.10	0.0000	4.5800	50.0000	0.0000	(0.0873)	(0.0097)	0.0000	1	(0.0969)	01/06/2025
002139.ZK	12/11/2024	SDB3260123127	300.00	1.7403	514.50	522.08	0.0000	4.5800	50.0000	0.0000	(0.0655)	(0.0073)	0.0000	1	(0.0727)	01/06/2025
002139.ZK	12/11/2024	SDB3260123127	300.00	1.7403	514.50	522.08	0.0000	4.5800	50.0000	0.0000	(0.0655)	(0.0073)	0.0000	1	(0.0727)	01/06/2025
002139.ZK	12/11/2024	SDB3260123127	6,000.00	1.7403	10,290.00	10,441.54	0.0000	4.5800	50.0000	0.0000	(1.3091)	(0.1450)	0.0000	1	(1.4541)	01/06/2025
002139.ZK	12/11/2024	SDB3260123127	2,000.00	1.7403	3,430.00	3,480.51	0.0000	4.5800	50.0000	0.0000	(0.4364)	(0.0483)	0.0000	1	(0.4847)	01/06/2025
002139.ZK	12/11/2024	SDB3260123127	1,400.00	1.7403	2,401.00	2,436.36	0.0000	4.5800	50.0000	0.0000	(0.3055)	(0.0338)	0.0000	1	(0.3393)	01/06/2025
002139.ZK	12/11/2024	SDB3260123127	6,500.00	1.7403	11,147.50	11,311.66	0.0000	4.5800	50.0000	0.0000	(1.4182)	(0.1571)	0.0000	1	(1.5753)	01/06/2025
002139.ZK	12/11/2024	SDB3260123127	2,900.00	1.7403	4,973.50	5,046.74	0.0000	4.5800	50.0000	0.0000	(0.6327)	(0.0701)	0.0000	1	(0.7028)	01/06/2025
002139.ZK	12/11/2024	SDB3260123127	300.00	1.7403	514.50	522.08	0.0000	4.5800	50.0000	0.0000	(0.0655)	(0.0073)	0.0000	1	(0.0727)	01/06/2025
002139.ZK	12/11/2024	SDB3260123127	300.00	1.7403	514.50	522.08	0.0000	4.5800	50.0000	0.0000	(0.0655)	(0.0073)	0.0000	1	(0.0727)	01/06/2025
002139.ZK	12/11/2024	SDB3260123127	800.00	1.7403	1,372.00	1,392.20	0.0000	4.5800	50.0000	0.0000	(0.1745)	(0.0193)	0.0000	1	(0.1939)	01/06/2025
002139.ZK	12/11/2024	SDB3260123127	600.00	1.7403	1,029.00	1,044.15	0.0000	4.5800	50.0000	0.0000	(0.1309)	(0.0145)	0.0000	1	(0.1454)	01/06/2025
002139.ZK	12/10/2024	SDB3260123127	2,900.00	1.7483	4,973.50	5,070.10	0.0000	4.5800	50.0000	0.0000	(0.6327)	(0.0704)	0.0000	1	(0.7032)	01/06/2025
002139.ZK	12/10/2024	SDB3260123127	6,200.00	1.7483	10,633.00	10,839.52	0.0000	4.5800	50.0000	0.0000	(1.3528)	(0.1505)	0.0000	1	(1.5033)	01/06/2025
002139.ZK	12/10/2024	SDB3260123127	400.00	1.7483	686.00	699.32	0.0000	4.5800	50.0000	0.0000	(0.0873)	(0.0097)	0.0000	1	(0.0970)	01/06/2025
002139.ZK	12/10/2024	SDB3260123127	300.00	1.7483	514.50	524.49	0.0000	4.5800	50.0000	0.0000	(0.0655)	(0.0073)	0.0000	1	(0.0727)	01/06/2025
002139.ZK	12/10/2024	SDB3260123127	300.00	1.7483	514.50	524.49	0.0000	4.5800	50.0000	0.0000	(0.0655)	(0.0073)	0.0000	1	(0.0727)	01/06/2025
002139.ZK	12/10/2024	SDB3260123127	6,000.00	1.7483	10,290.00	10,489.85	0.0000	4.5800	50.0000	0.0000	(1.3091)	(0.1457)	0.0000	1	(1.4548)	01/06/2025
002139.ZK	12/10/2024	SDB3260123127	2,000.00	1.7483	3,430.00	3,496.62	0.0000	4.5800	50.0000	0.0000	(0.4364)	(0.0486)	0.0000	1	(0.4849)	01/06/2025
002139.ZK	12/10/2024	SDB3260123127	1,400.00	1.7483	2,401.00	2,447.63	0.0000	4.5800	50.0000	0.0000	(0.3055)	(0.0340)	0.0000	1	(0.3395)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHENZHEN TOPBAND CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002139.ZK	12/10/2024	SDB3260123127	6,500.00	1.7483	11,147.50	11,364.01	0.0000	4.5800	50.0000	0.0000	(1.4182)	(0.1578)	0.0000	1	(1.5760)	01/06/2025
002139.ZK	12/10/2024	SDB3260123127	2,900.00	1.7483	4,973.50	5,070.10	0.0000	4.5800	50.0000	0.0000	(0.6327)	(0.0704)	0.0000	1	(0.7032)	01/06/2025
002139.ZK	12/10/2024	SDB3260123127	300.00	1.7483	514.50	524.49	0.0000	4.5800	50.0000	0.0000	(0.0655)	(0.0073)	0.0000	1	(0.0727)	01/06/2025
002139.ZK	12/10/2024	SDB3260123127	300.00	1.7483	514.50	524.49	0.0000	4.5800	50.0000	0.0000	(0.0655)	(0.0073)	0.0000	1	(0.0727)	01/06/2025
002139.ZK	12/10/2024	SDB3260123127	800.00	1.7483	1,372.00	1,398.65	0.0000	4.5800	50.0000	0.0000	(0.1745)	(0.0194)	0.0000	1	(0.1940)	01/06/2025
002139.ZK	12/10/2024	SDB3260123127	600.00	1.7483	1,029.00	1,048.99	0.0000	4.5800	50.0000	0.0000	(0.1309)	(0.0146)	0.0000	1	(0.1455)	01/06/2025
002139.ZK	12/09/2024	SDB3260123127	2,900.00	1.6966	4,973.50	4,920.25	0.0000	4.5800	50.0000	0.0000	(0.6327)	(0.0683)	0.0000	1	(0.7011)	01/06/2025
002139.ZK	12/09/2024	SDB3260123127	6,200.00	1.6966	10,633.00	10,519.15	0.0000	4.5800	50.0000	0.0000	(1.3528)	(0.1461)	0.0000	1	(1.4989)	01/06/2025
002139.ZK	12/09/2024	SDB3260123127	400.00	1.6966	686.00	678.65	0.0000	4.5800	50.0000	0.0000	(0.0873)	(0.0094)	0.0000	1	(0.0967)	01/06/2025
002139.ZK	12/09/2024	SDB3260123127	300.00	1.6966	514.50	508.99	0.0000	4.5800	50.0000	0.0000	(0.0655)	(0.0071)	0.0000	1	(0.0725)	01/06/2025
002139.ZK	12/09/2024	SDB3260123127	300.00	1.6966	514.50	508.99	0.0000	4.5800	50.0000	0.0000	(0.0655)	(0.0071)	0.0000	1	(0.0725)	01/06/2025
002139.ZK	12/09/2024	SDB3260123127	6,000.00	1.6966	10,290.00	10,179.82	0.0000	4.5800	50.0000	0.0000	(1.3091)	(0.1414)	0.0000	1	(1.4505)	01/06/2025
002139.ZK	12/09/2024	SDB3260123127	2,000.00	1.6966	3,430.00	3,393.27	0.0000	4.5800	50.0000	0.0000	(0.4364)	(0.0471)	0.0000	1	(0.4835)	01/06/2025
002139.ZK	12/09/2024	SDB3260123127	1,400.00	1.6966	2,401.00	2,375.29	0.0000	4.5800	50.0000	0.0000	(0.3055)	(0.0330)	0.0000	1	(0.3385)	01/06/2025
002139.ZK	12/09/2024	SDB3260123127	6,500.00	1.6966	11,147.50	11,028.14	0.0000	4.5800	50.0000	0.0000	(1.4182)	(0.1532)	0.0000	1	(1.5714)	01/06/2025
002139.ZK	12/09/2024	SDB3260123127	2,900.00	1.6966	4,973.50	4,920.25	0.0000	4.5800	50.0000	0.0000	(0.6327)	(0.0683)	0.0000	1	(0.7011)	01/06/2025
002139.ZK	12/09/2024	SDB3260123127	300.00	1.6966	514.50	508.99	0.0000	4.5800	50.0000	0.0000	(0.0655)	(0.0071)	0.0000	1	(0.0725)	01/06/2025
002139.ZK	12/09/2024	SDB3260123127	300.00	1.6966	514.50	508.99	0.0000	4.5800	50.0000	0.0000	(0.0655)	(0.0071)	0.0000	1	(0.0725)	01/06/2025
002139.ZK	12/09/2024	SDB3260123127	800.00	1.6966	1,372.00	1,357.31	0.0000	4.5800	50.0000	0.0000	(0.1745)	(0.0189)	0.0000	1	(0.1934)	01/06/2025
002139.ZK	12/09/2024	SDB3260123127	600.00	1.6966	1,029.00	1,017.98	0.0000	4.5800	50.0000	0.0000	(0.1309)	(0.0141)	0.0000	1	(0.1451)	01/06/2025
002139.ZK	12/06/2024	SDB3260123127	2,900.00	1.7042	4,973.50	4,942.26	0.0000	4.5800	50.0000	0.0000	(1.8982)	(0.2059)	0.0000	3	(2.1041)	01/06/2025
002139.ZK	12/06/2024	SDB3260123127	6,200.00	1.7042	10,633.00	10,566.20	0.0000	4.5800	50.0000	0.0000	(4.0583)	(0.4403)	0.0000	3	(4.4985)	01/06/2025
002139.ZK	12/06/2024	SDB3260123127	400.00	1.7042	686.00	681.69	0.0000	4.5800	50.0000	0.0000	(0.2618)	(0.0284)	0.0000	3	(0.2902)	01/06/2025
002139.ZK	12/06/2024	SDB3260123127	300.00	1.7042	514.50	511.27	0.0000	4.5800	50.0000	0.0000	(0.1964)	(0.0213)	0.0000	3	(0.2177)	01/06/2025
002139.ZK	12/06/2024	SDB3260123127	300.00	1.7042	514.50	511.27	0.0000	4.5800	50.0000	0.0000	(0.1964)	(0.0213)	0.0000	3	(0.2177)	01/06/2025
002139.ZK	12/06/2024	SDB3260123127	6,000.00	1.7042	10,290.00	10,225.36	0.0000	4.5800	50.0000	0.0000	(3.9274)	(0.4261)	0.0000	3	(4.3534)	01/06/2025
002139.ZK	12/06/2024	SDB3260123127	2,000.00	1.7042	3,430.00	3,408.45	0.0000	4.5800	50.0000	0.0000	(1.3091)	(0.1420)	0.0000	3	(1.4511)	01/06/2025
002139.ZK	12/06/2024	SDB3260123127	1,400.00	1.7042	2,401.00	2,385.92	0.0000	4.5800	50.0000	0.0000	(0.9164)	(0.0994)	0.0000	3	(1.0158)	01/06/2025
002139.ZK	12/06/2024	SDB3260123127	6,500.00	1.7042	11,147.50	11,077.47	0.0000	4.5800	50.0000	0.0000	(4.2546)	(0.4616)	0.0000	3	(4.7162)	01/06/2025
002139.ZK	12/06/2024	SDB3260123127	2,900.00	1.7042	4,973.50	4,942.26	0.0000	4.5800	50.0000	0.0000	(1.8982)	(0.2059)	0.0000	3	(2.1041)	01/06/2025
002139.ZK	12/06/2024	SDB3260123127	300.00	1.7042	514.50	511.27	0.0000	4.5800	50.0000	0.0000	(0.1964)	(0.0213)	0.0000	3	(0.2177)	01/06/2025
002139.ZK	12/06/2024	SDB3260123127	300.00	1.7042	514.50	511.27	0.0000	4.5800	50.0000	0.0000	(0.1964)	(0.0213)	0.0000	3	(0.2177)	01/06/2025
002139.ZK	12/06/2024	SDB3260123127	800.00	1.7042	1,372.00	1,363.38	0.0000	4.5800	50.0000	0.0000	(0.5236)	(0.0568)	0.0000	3	(0.5805)	01/06/2025
002139.ZK	12/06/2024	SDB3260123127	600.00	1.7042	1,029.00	1,022.54	0.0000	4.5800	50.0000	0.0000	(0.3927)	(0.0426)	0.0000	3	(0.4353)	01/06/2025
002139.ZK	12/05/2024	SDB3260123127	2,900.00	1.7347	4,973.50	5,030.64	0.0000	4.5800	50.0000	0.0000	(0.6327)	(0.0699)	0.0000	1	(0.7026)	01/06/2025
002139.ZK	12/05/2024	SDB3260123127	6,200.00	1.7347	10,633.00	10,755.16	0.0000	4.5800	50.0000	0.0000	(1.3528)	(0.1494)	0.0000	1	(1.5021)	01/06/2025
002139.ZK	12/05/2024	SDB3260123127	400.00	1.7347	686.00	693.88	0.0000	4.5800	50.0000	0.0000	(0.0873)	(0.0096)	0.0000	1	(0.0969)	01/06/2025
002139.ZK	12/05/2024	SDB3260123127	300.00	1.7347	514.50	520.41	0.0000	4.5800	50.0000	0.0000	(0.0655)	(0.0072)	0.0000	1	(0.0727)	01/06/2025
002139.ZK	12/05/2024	SDB3260123127	700.00	1.7347	1,200.50	1,214.29	0.0000	4.5800	50.0000	0.0000	(0.1527)	(0.0169)	0.0000	1	(0.1696)	01/06/2025
002139.ZK	12/05/2024	SDB3260123127	6,000.00	1.7347	10,290.00	10,408.22	0.0000	4.5800	50.0000	0.0000	(1.3091)	(0.1446)	0.0000	1	(1.4537)	01/06/2025
002139.ZK	12/05/2024	SDB3260123127	2,000.00	1.7347	3,430.00	3,469.41	0.0000	4.5800	50.0000	0.0000	(0.4364)	(0.0482)	0.0000	1	(0.4846)	01/06/2025
002139.ZK	12/05/2024	SDB3260123127	1,400.00	1.7347	2,401.00	2,428.58	0.0000	4.5800	50.0000	0.0000	(0.3055)	(0.0337)	0.0000	1	(0.3392)	01/06/2025
002139.ZK	12/05/2024	SDB3260123127	6,500.00	1.7347	11,147.50	11,275.57	0.0000	4.5800	50.0000	0.0000	(1.4182)	(0.1566)	0.0000	1	(1.5748)	01/06/2025
002139.ZK	12/05/2024	SDB3260123127	2,900.00	1.7347	4,973.50	5,030.64	0.0000	4.5800	50.0000	0.0000	(0.6327)	(0.0699)	0.0000	1	(0.7026)	01/06/2025
002139.ZK	12/05/2024	SDB3260123127	300.00	1.7347	514.50	520.41	0.0000	4.5800	50.0000	0.0000	(0.0655)	(0.0072)	0.0000	1	(0.0727)	01/06/2025
002139.ZK	12/05/2024	SDB3260123127	300.00	1.7347	514.50	520.41	0.0000	4.5800	50.0000	0.0000	(0.0655)	(0.0072)	0.0000	1	(0.0727)	01/06/2025
002139.ZK	12/05/2024	SDB3260123127	800.00	1.7347	1,372.00	1,387.76	0.0000	4.5800	50.0000	0.0000	(0.1745)	(0.0193)	0.0000	1	(0.1938)	01/06/2025
002139.ZK	12/05/2024	SDB3260123127	600.00	1.7347	1,029.00	1,040.82	0.0000	4.5800	50.0000	0.0000	(0.1309)	(0.0145)	0.0000	1	(0.1454)	01/06/2025
002139.ZK	12/04/2024	SDB3260123127	2,900.00	1.7150	4,973.50	4,973.50	0.0000	4.5800	50.0000	0.0000	(0.6327)	(0.0691)	0.0000	1	(0.7018)	01/06/2025
002139.ZK	12/04/2024	SDB3260123127	6,200.00	1.7150	10,633.00	10,633.00	0.0000	4.5800	50.0000	0.0000	(1.3528)	(0.1477)	0.0000	1	(1.5004)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHENZHEN TOPBAND CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002139.ZK	12/04/2024	SDB3260123127	400.00	1.7150	686.00	686.00	0.0000	4.5800	50.0000	0.0000	(0.0873)	(0.0095)	0.0000	1	(0.0968)	01/06/2025
002139.ZK	12/04/2024	SDB3260123127	300.00	1.7150	514.50	514.50	0.0000	4.5800	50.0000	0.0000	(0.0655)	(0.0071)	0.0000	1	(0.0726)	01/06/2025
002139.ZK	12/04/2024	SDB3260123127	700.00	1.7150	1,200.50	1,200.50	0.0000	4.5800	50.0000	0.0000	(0.1527)	(0.0167)	0.0000	1	(0.1694)	01/06/2025
002139.ZK	12/04/2024	SDB3260123127	6,000.00	1.7150	10,290.00	10,290.00	0.0000	4.5800	50.0000	0.0000	(1.3091)	(0.1429)	0.0000	1	(1.4520)	01/06/2025
002139.ZK	12/04/2024	SDB3260123127	2,000.00	1.7150	3,430.00	3,430.00	0.0000	4.5800	50.0000	0.0000	(0.4364)	(0.0476)	0.0000	1	(0.4840)	01/06/2025
002139.ZK	12/04/2024	SDB3260123127	1,400.00	1.7150	2,401.00	2,401.00	0.0000	4.5800	50.0000	0.0000	(0.3055)	(0.0333)	0.0000	1	(0.3388)	01/06/2025
002139.ZK	12/04/2024	SDB3260123127	6,500.00	1.7150	11,147.50	11,147.50	0.0000	4.5800	50.0000	0.0000	(1.4182)	(0.1548)	0.0000	1	(1.5730)	01/06/2025
002139.ZK	12/04/2024	SDB3260123127	2,900.00	1.7150	4,973.50	4,973.50	0.0000	4.5800	50.0000	0.0000	(0.6327)	(0.0691)	0.0000	1	(0.7018)	01/06/2025
002139.ZK	12/04/2024	SDB3260123127	300.00	1.7150	514.50	514.50	0.0000	4.5800	50.0000	0.0000	(0.0655)	(0.0071)	0.0000	1	(0.0726)	01/06/2025
002139.ZK	12/04/2024	SDB3260123127	300.00	1.7150	514.50	514.50	0.0000	4.5800	50.0000	0.0000	(0.0655)	(0.0071)	0.0000	1	(0.0726)	01/06/2025
002139.ZK	12/04/2024	SDB3260123127	800.00	1.7150	1,372.00	1,372.00	0.0000	4.5800	50.0000	0.0000	(0.1745)	(0.0191)	0.0000	1	(0.1936)	01/06/2025
002139.ZK	12/04/2024	SDB3260123127	600.00	1.7150	1,029.00	1,029.00	0.0000	4.5800	50.0000	0.0000	(0.1309)	(0.0143)	0.0000	1	(0.1452)	01/06/2025
TOTAL SHENZHEN TOPBAND CO., LTD. CMN CLASS A SERIES NORTHBOUND											(81.0780)	(9.1591)	0.0000		(90.2371)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHENZHEN WOER HEAT-SHRINKABLE MATERIAL CO LTD CMN CLASS A SERIES NORTHBOUND																
002130.ZK	12/23/2024	SDB3262258020	500.00	3.1411	1,264.48	1,570.56	0.0000	4.3300	50.0000	0.0000	(0.1521)	(0.0218)	0.0000	1	(0.1739)	01/06/2025
002130.ZK	12/23/2024	SDB3262258020	400.00	3.1411	1,011.59	1,256.45	0.0000	4.3300	50.0000	0.0000	(0.1217)	(0.0175)	0.0000	1	(0.1391)	01/06/2025
002130.ZK	12/23/2024	SDB3262258020	600.00	3.1411	1,517.38	1,884.67	0.0000	4.3300	50.0000	0.0000	(0.1825)	(0.0262)	0.0000	1	(0.2087)	01/06/2025
002130.ZK	12/23/2024	SDB3262258020	100.00	3.1411	252.90	314.11	0.0000	4.3300	50.0000	0.0000	(0.0304)	(0.0044)	0.0000	1	(0.0348)	01/06/2025
002130.ZK	12/20/2024	SDB3262258020	600.00	3.2324	1,517.38	1,939.43	0.0000	4.3300	50.0000	0.0000	(0.5475)	(0.0808)	0.0000	3	(0.6283)	01/06/2025
002130.ZK	12/20/2024	SDB3262258020	700.00	3.2324	1,770.28	2,262.66	0.0000	4.3300	50.0000	0.0000	(0.6388)	(0.0943)	0.0000	3	(0.7331)	01/06/2025
002130.ZK	12/20/2024	SDB3262258020	900.00	3.2324	2,276.07	2,909.14	0.0000	4.3300	50.0000	0.0000	(0.8213)	(0.1212)	0.0000	3	(0.9425)	01/06/2025
002130.ZK	12/20/2024	SDB3262258020	400.00	3.2324	1,011.59	1,292.95	0.0000	4.3300	50.0000	0.0000	(0.3650)	(0.0539)	0.0000	3	(0.4189)	01/06/2025
002130.ZK	12/20/2024	SDB3262258020	600.00	3.2324	1,517.38	1,939.43	0.0000	4.3300	50.0000	0.0000	(0.5475)	(0.0808)	0.0000	3	(0.6283)	01/06/2025
002130.ZK	12/20/2024	SDB3262258020	100.00	3.2324	252.90	323.24	0.0000	4.3300	50.0000	0.0000	(0.0913)	(0.0135)	0.0000	3	(0.1047)	01/06/2025
002130.ZK	12/20/2024	SDB3262258020	1,400.00	3.2324	3,540.56	4,525.33	0.0000	4.3300	50.0000	0.0000	(1.2776)	(0.1886)	0.0000	3	(1.4661)	01/06/2025
002130.ZK	12/20/2024	SDB3262258020	1,400.00	3.2324	3,540.56	4,525.33	0.0000	4.3300	50.0000	0.0000	(1.2776)	(0.1886)	0.0000	3	(1.4661)	01/06/2025
002130.ZK	12/19/2024	SDB3262258020	600.00	3.1109	1,517.38	1,866.52	0.0000	4.5800	50.0000	0.0000	(0.1930)	(0.0259)	0.0000	1	(0.2190)	01/06/2025
002130.ZK	12/19/2024	SDB3262258020	700.00	3.1109	1,770.28	2,177.61	0.0000	4.5800	50.0000	0.0000	(0.2252)	(0.0302)	0.0000	1	(0.2555)	01/06/2025
002130.ZK	12/19/2024	SDB3262258020	900.00	3.1109	2,276.07	2,799.78	0.0000	4.5800	50.0000	0.0000	(0.2896)	(0.0389)	0.0000	1	(0.3285)	01/06/2025
002130.ZK	12/19/2024	SDB3262258020	400.00	3.1109	1,011.59	1,244.35	0.0000	4.5800	50.0000	0.0000	(0.1287)	(0.0173)	0.0000	1	(0.1460)	01/06/2025
002130.ZK	12/19/2024	SDB3262258020	600.00	3.1109	1,517.38	1,866.52	0.0000	4.5800	50.0000	0.0000	(0.1930)	(0.0259)	0.0000	1	(0.2190)	01/06/2025
002130.ZK	12/19/2024	SDB3262258020	100.00	3.1109	252.90	311.09	0.0000	4.5800	50.0000	0.0000	(0.0322)	(0.0043)	0.0000	1	(0.0365)	01/06/2025
002130.ZK	12/19/2024	SDB3262258020	1,800.00	3.1109	4,552.14	5,599.57	0.0000	4.5800	50.0000	0.0000	(0.5791)	(0.0778)	0.0000	1	(0.6569)	01/06/2025
002130.ZK	12/19/2024	SDB3262258020	8,000.00	3.1109	20,231.75	24,886.96	0.0000	4.5800	50.0000	0.0000	(2.5739)	(0.3457)	0.0000	1	(2.9196)	01/06/2025
002130.ZK	12/19/2024	SDB3262258020	1,400.00	3.1109	3,540.56	4,355.22	0.0000	4.5800	50.0000	0.0000	(0.4504)	(0.0605)	0.0000	1	(0.5109)	01/06/2025
002130.ZK	12/19/2024	SDB3262258020	5,100.00	3.1109	12,897.74	15,865.44	0.0000	4.5800	50.0000	0.0000	(1.6409)	(0.2204)	0.0000	1	(1.8612)	01/06/2025
002130.ZK	12/19/2024	SDB3262258020	1,800.00	3.1109	4,552.14	5,599.57	0.0000	4.5800	50.0000	0.0000	(0.5791)	(0.0778)	0.0000	1	(0.6569)	01/06/2025
002130.ZK	12/18/2024	SDB3262258020	600.00	2.8277	1,517.38	1,696.61	0.0000	4.5800	50.0000	0.0000	(0.1930)	(0.0236)	0.0000	1	(0.2166)	01/06/2025
002130.ZK	12/18/2024	SDB3262258020	700.00	2.8277	1,770.28	1,979.38	0.0000	4.5800	50.0000	0.0000	(0.2252)	(0.0275)	0.0000	1	(0.2527)	01/06/2025
002130.ZK	12/18/2024	SDB3262258020	900.00	2.8277	2,276.07	2,544.92	0.0000	4.5800	50.0000	0.0000	(0.2896)	(0.0353)	0.0000	1	(0.3249)	01/06/2025
002130.ZK	12/18/2024	SDB3262258020	400.00	2.8277	1,011.59	1,131.07	0.0000	4.5800	50.0000	0.0000	(0.1287)	(0.0157)	0.0000	1	(0.1444)	01/06/2025
002130.ZK	12/18/2024	SDB3262258020	600.00	2.8277	1,517.38	1,696.61	0.0000	4.5800	50.0000	0.0000	(0.1930)	(0.0236)	0.0000	1	(0.2166)	01/06/2025
002130.ZK	12/18/2024	SDB3262258020	100.00	2.8277	252.90	282.77	0.0000	4.5800	50.0000	0.0000	(0.0322)	(0.0039)	0.0000	1	(0.0361)	01/06/2025
002130.ZK	12/18/2024	SDB3262258020	3,600.00	2.8277	9,104.29	10,179.66	0.0000	4.5800	50.0000	0.0000	(1.1583)	(0.1414)	0.0000	1	(1.2997)	01/06/2025
002130.ZK	12/18/2024	SDB3262258020	8,000.00	2.8277	20,231.75	22,621.47	0.0000	4.5800	50.0000	0.0000	(2.5739)	(0.3142)	0.0000	1	(2.8881)	01/06/2025
002130.ZK	12/18/2024	SDB3262258020	1,400.00	2.8277	3,540.56	3,958.76	0.0000	4.5800	50.0000	0.0000	(0.4504)	(0.0550)	0.0000	1	(0.5054)	01/06/2025
002130.ZK	12/18/2024	SDB3262258020	5,100.00	2.8277	12,897.74	14,421.19	0.0000	4.5800	50.0000	0.0000	(1.6409)	(0.2003)	0.0000	1	(1.8412)	01/06/2025
002130.ZK	12/18/2024	SDB3262258020	1,800.00	2.8277	4,552.14	5,089.83	0.0000	4.5800	50.0000	0.0000	(0.5791)	(0.0707)	0.0000	1	(0.6498)	01/06/2025
002130.ZK	12/17/2024	SDB3262258020	600.00	2.8075	1,517.38	1,684.52	0.0000	4.5800	50.0000	0.0000	(0.1930)	(0.0234)	0.0000	1	(0.2164)	01/06/2025
002130.ZK	12/17/2024	SDB3262258020	700.00	2.8075	1,770.28	1,965.28	0.0000	4.5800	50.0000	0.0000	(0.2252)	(0.0273)	0.0000	1	(0.2525)	01/06/2025
002130.ZK	12/17/2024	SDB3262258020	900.00	2.8075	2,276.07	2,526.79	0.0000	4.5800	50.0000	0.0000	(0.2896)	(0.0351)	0.0000	1	(0.3247)	01/06/2025
002130.ZK	12/17/2024	SDB3262258020	400.00	2.8075	1,011.59	1,123.02	0.0000	4.5800	50.0000	0.0000	(0.1287)	(0.0156)	0.0000	1	(0.1443)	01/06/2025
002130.ZK	12/17/2024	SDB3262258020	600.00	2.8075	1,517.38	1,684.52	0.0000	4.5800	50.0000	0.0000	(0.1930)	(0.0234)	0.0000	1	(0.2164)	01/06/2025
002130.ZK	12/17/2024	SDB3262258020	100.00	2.8075	252.90	280.75	0.0000	4.5800	50.0000	0.0000	(0.0322)	(0.0039)	0.0000	1	(0.0361)	01/06/2025
002130.ZK	12/17/2024	SDB3262258020	3,600.00	2.8075	9,104.29	10,107.14	0.0000	4.5800	50.0000	0.0000	(1.1583)	(0.1404)	0.0000	1	(1.2986)	01/06/2025
002130.ZK	12/17/2024	SDB3262258020	8,000.00	2.8075	20,231.75	22,460.31	0.0000	4.5800	50.0000	0.0000	(2.5739)	(0.3119)	0.0000	1	(2.8859)	01/06/2025
002130.ZK	12/17/2024	SDB3262258020	1,400.00	2.8075	3,540.56	3,930.55	0.0000	4.5800	50.0000	0.0000	(0.4504)	(0.0546)	0.0000	1	(0.5050)	01/06/2025
002130.ZK	12/17/2024	SDB3262258020	5,100.00	2.8075	12,897.74	14,318.45	0.0000	4.5800	50.0000	0.0000	(1.6409)	(0.1989)	0.0000	1	(1.8397)	01/06/2025
002130.ZK	12/17/2024	SDB3262258020	1,800.00	2.8075	4,552.14	5,053.57	0.0000	4.5800	50.0000	0.0000	(0.5791)	(0.0702)	0.0000	1	(0.6493)	01/06/2025
002130.ZK	12/16/2024	SDB3262258020	600.00	2.7561	1,517.38	1,653.66	0.0000	4.5800	50.0000	0.0000	(0.1930)	(0.0230)	0.0000	1	(0.2160)	01/06/2025
002130.ZK	12/16/2024	SDB3262258020	700.00	2.7561	1,770.28	1,929.27	0.0000	4.5800	50.0000	0.0000	(0.2252)	(0.0268)	0.0000	1	(0.2520)	01/06/2025
002130.ZK	12/16/2024	SDB3262258020	900.00	2.7561	2,276.07	2,480.48	0.0000	4.5800	50.0000	0.0000	(0.2896)	(0.0345)	0.0000	1	(0.3240)	01/06/2025
002130.ZK	12/16/2024	SDB3262258020	400.00	2.7561	1,011.59	1,102.44	0.0000	4.5800	50.0000	0.0000	(0.1287)	(0.0153)	0.0000	1	(0.1440)	01/06/2025
002130.ZK	12/16/2024	SDB3262258020	600.00	2.7561	1,517.38	1,653.66	0.0000	4.5800	50.0000	0.0000	(0.1930)	(0.0230)	0.0000	1	(0.2160)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHENZHEN WOER HEAT-SHRINKABLE MATERIAL CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002130.ZK	12/16/2024	SDB3262258020	100.00	2.7561	252.90	275.61	0.0000	4.5800	50.0000	0.0000	(0.0322)	(0.0038)	0.0000	1	(0.0360)	01/06/2025
002130.ZK	12/16/2024	SDB3262258020	3,600.00	2.7561	9,104.29	9,921.93	0.0000	4.5800	50.0000	0.0000	(1.1583)	(0.1378)	0.0000	1	(1.2961)	01/06/2025
002130.ZK	12/16/2024	SDB3262258020	8,000.00	2.7561	20,231.75	22,048.74	0.0000	4.5800	50.0000	0.0000	(2.5739)	(0.3062)	0.0000	1	(2.8802)	01/06/2025
002130.ZK	12/16/2024	SDB3262258020	1,400.00	2.7561	3,540.56	3,858.53	0.0000	4.5800	50.0000	0.0000	(0.4504)	(0.0536)	0.0000	1	(0.5040)	01/06/2025
002130.ZK	12/16/2024	SDB3262258020	5,100.00	2.7561	12,897.74	14,056.07	0.0000	4.5800	50.0000	0.0000	(1.6409)	(0.1952)	0.0000	1	(1.8361)	01/06/2025
002130.ZK	12/16/2024	SDB3262258020	1,800.00	2.7561	4,552.14	4,960.97	0.0000	4.5800	50.0000	0.0000	(0.5791)	(0.0689)	0.0000	1	(0.6480)	01/06/2025
002130.ZK	12/13/2024	SDB3262258020	600.00	2.5401	1,517.38	1,524.07	0.0000	4.5800	50.0000	0.0000	(0.5791)	(0.0635)	0.0000	3	(0.6426)	01/06/2025
002130.ZK	12/13/2024	SDB3262258020	700.00	2.5401	1,770.28	1,778.08	0.0000	4.5800	50.0000	0.0000	(0.6757)	(0.0741)	0.0000	3	(0.7497)	01/06/2025
002130.ZK	12/13/2024	SDB3262258020	900.00	2.5401	2,276.07	2,286.11	0.0000	4.5800	50.0000	0.0000	(0.8687)	(0.0953)	0.0000	3	(0.9640)	01/06/2025
002130.ZK	12/13/2024	SDB3262258020	400.00	2.5401	1,011.59	1,016.05	0.0000	4.5800	50.0000	0.0000	(0.3861)	(0.0423)	0.0000	3	(0.4284)	01/06/2025
002130.ZK	12/13/2024	SDB3262258020	600.00	2.5401	1,517.38	1,524.07	0.0000	4.5800	50.0000	0.0000	(0.5791)	(0.0635)	0.0000	3	(0.6426)	01/06/2025
002130.ZK	12/13/2024	SDB3262258020	100.00	2.5401	252.90	254.01	0.0000	4.5800	50.0000	0.0000	(0.0965)	(0.0106)	0.0000	3	(0.1071)	01/06/2025
002130.ZK	12/13/2024	SDB3262258020	3,600.00	2.5401	9,104.29	9,144.44	0.0000	4.5800	50.0000	0.0000	(3.4748)	(0.3810)	0.0000	3	(3.8558)	01/06/2025
002130.ZK	12/13/2024	SDB3262258020	8,000.00	2.5401	20,231.75	20,320.97	0.0000	4.5800	50.0000	0.0000	(7.7218)	(0.8467)	0.0000	3	(8.5685)	01/06/2025
002130.ZK	12/13/2024	SDB3262258020	1,400.00	2.5401	3,540.56	3,556.17	0.0000	4.5800	50.0000	0.0000	(1.3513)	(0.1482)	0.0000	3	(1.4995)	01/06/2025
002130.ZK	12/13/2024	SDB3262258020	5,100.00	2.5401	12,897.74	12,954.62	0.0000	4.5800	50.0000	0.0000	(4.9226)	(0.5398)	0.0000	3	(5.4624)	01/06/2025
002130.ZK	12/13/2024	SDB3262258020	1,800.00	2.5401	4,552.14	4,572.22	0.0000	4.5800	50.0000	0.0000	(1.7374)	(0.1905)	0.0000	3	(1.9279)	01/06/2025
002130.ZK	12/12/2024	SDB3262258020	600.00	2.6030	1,517.38	1,561.78	0.0000	4.5800	50.0000	0.0000	(0.1930)	(0.0217)	0.0000	1	(0.2147)	01/06/2025
002130.ZK	12/12/2024	SDB3262258020	700.00	2.6030	1,770.28	1,822.07	0.0000	4.5800	50.0000	0.0000	(0.2252)	(0.0253)	0.0000	1	(0.2505)	01/06/2025
002130.ZK	12/12/2024	SDB3262258020	900.00	2.6030	2,276.07	2,342.66	0.0000	4.5800	50.0000	0.0000	(0.2896)	(0.0325)	0.0000	1	(0.3221)	01/06/2025
002130.ZK	12/12/2024	SDB3262258020	400.00	2.6030	1,011.59	1,041.18	0.0000	4.5800	50.0000	0.0000	(0.1457)	(0.0145)	0.0000	1	(0.1432)	01/06/2025
002130.ZK	12/12/2024	SDB3262258020	600.00	2.6030	1,517.38	1,561.78	0.0000	4.5800	50.0000	0.0000	(0.1930)	(0.0217)	0.0000	1	(0.2147)	01/06/2025
002130.ZK	12/12/2024	SDB3262258020	100.00	2.6030	252.90	260.30	0.0000	4.5800	50.0000	0.0000	(0.0322)	(0.0036)	0.0000	1	(0.0358)	01/06/2025
002130.ZK	12/12/2024	SDB3262258020	3,600.00	2.6030	9,104.29	9,370.66	0.0000	4.5800	50.0000	0.0000	(1.1583)	(0.1301)	0.0000	1	(1.2884)	01/06/2025
002130.ZK	12/12/2024	SDB3262258020	8,000.00	2.6030	20,231.75	20,823.68	0.0000	4.5800	50.0000	0.0000	(2.5739)	(0.2892)	0.0000	1	(2.8631)	01/06/2025
002130.ZK	12/12/2024	SDB3262258020	1,400.00	2.6030	3,540.56	3,644.14	0.0000	4.5800	50.0000	0.0000	(0.4504)	(0.0506)	0.0000	1	(0.5011)	01/06/2025
002130.ZK	12/12/2024	SDB3262258020	5,100.00	2.6030	12,897.74	13,275.10	0.0000	4.5800	50.0000	0.0000	(1.6409)	(0.1844)	0.0000	1	(1.8253)	01/06/2025
002130.ZK	12/12/2024	SDB3262258020	1,800.00	2.6030	4,552.14	4,685.33	0.0000	4.5800	50.0000	0.0000	(0.5791)	(0.0651)	0.0000	1	(0.6442)	01/06/2025
002130.ZK	12/11/2024	SDB3262258020	600.00	2.6118	1,517.38	1,567.06	0.0000	4.5800	50.0000	0.0000	(0.1930)	(0.0218)	0.0000	1	(0.2148)	01/06/2025
002130.ZK	12/11/2024	SDB3262258020	700.00	2.6118	1,770.28	1,828.23	0.0000	4.5800	50.0000	0.0000	(0.2252)	(0.0254)	0.0000	1	(0.2506)	01/06/2025
002130.ZK	12/11/2024	SDB3262258020	900.00	2.6118	2,276.07	2,350.58	0.0000	4.5800	50.0000	0.0000	(0.2896)	(0.0326)	0.0000	1	(0.3222)	01/06/2025
002130.ZK	12/11/2024	SDB3262258020	400.00	2.6118	1,011.59	1,044.70	0.0000	4.5800	50.0000	0.0000	(0.1287)	(0.0145)	0.0000	1	(0.1432)	01/06/2025
002130.ZK	12/11/2024	SDB3262258020	600.00	2.6118	1,517.38	1,567.06	0.0000	4.5800	50.0000	0.0000	(0.1930)	(0.0218)	0.0000	1	(0.2148)	01/06/2025
002130.ZK	12/11/2024	SDB3262258020	100.00	2.6118	252.90	261.18	0.0000	4.5800	50.0000	0.0000	(0.0322)	(0.0036)	0.0000	1	(0.0358)	01/06/2025
002130.ZK	12/11/2024	SDB3262258020	3,600.00	2.6118	9,104.29	9,402.34	0.0000	4.5800	50.0000	0.0000	(1.1583)	(0.1306)	0.0000	1	(1.2889)	01/06/2025
002130.ZK	12/11/2024	SDB3262258020	8,000.00	2.6118	20,231.75	20,894.08	0.0000	4.5800	50.0000	0.0000	(2.5739)	(0.2902)	0.0000	1	(2.8641)	01/06/2025
002130.ZK	12/11/2024	SDB3262258020	1,400.00	2.6118	3,540.56	3,656.46	0.0000	4.5800	50.0000	0.0000	(0.4504)	(0.0508)	0.0000	1	(0.5012)	01/06/2025
002130.ZK	12/11/2024	SDB3262258020	5,100.00	2.6118	12,897.74	13,319.98	0.0000	4.5800	50.0000	0.0000	(1.6409)	(0.1850)	0.0000	1	(1.8259)	01/06/2025
002130.ZK	12/11/2024	SDB3262258020	1,800.00	2.6118	4,552.14	4,701.17	0.0000	4.5800	50.0000	0.0000	(0.5791)	(0.0653)	0.0000	1	(0.6444)	01/06/2025
002130.ZK	12/10/2024	SDB3262258020	600.00	2.6197	1,517.38	1,571.83	0.0000	4.5800	50.0000	0.0000	(0.1930)	(0.0218)	0.0000	1	(0.2149)	01/06/2025
002130.ZK	12/10/2024	SDB3262258020	700.00	2.6197	1,770.28	1,833.80	0.0000	4.5800	50.0000	0.0000	(0.2252)	(0.0255)	0.0000	1	(0.2507)	01/06/2025
002130.ZK	12/10/2024	SDB3262258020	900.00	2.6197	2,276.07	2,357.74	0.0000	4.5800	50.0000	0.0000	(0.2896)	(0.0327)	0.0000	1	(0.3223)	01/06/2025
002130.ZK	12/10/2024	SDB3262258020	400.00	2.6197	1,011.59	1,047.89	0.0000	4.5800	50.0000	0.0000	(0.1287)	(0.0146)	0.0000	1	(0.1433)	01/06/2025
002130.ZK	12/10/2024	SDB3262258020	600.00	2.6197	1,517.38	1,571.83	0.0000	4.5800	50.0000	0.0000	(0.1930)	(0.0218)	0.0000	1	(0.2149)	01/06/2025
002130.ZK	12/10/2024	SDB3262258020	100.00	2.6197	252.90	261.97	0.0000	4.5800	50.0000	0.0000	(0.0322)	(0.0036)	0.0000	1	(0.0358)	01/06/2025
002130.ZK	12/10/2024	SDB3262258020	3,600.00	2.6197	9,104.29	9,430.97	0.0000	4.5800	50.0000	0.0000	(1.1583)	(0.1310)	0.0000	1	(1.2893)	01/06/2025
002130.ZK	12/10/2024	SDB3262258020	8,000.00	2.6197	20,231.75	20,957.72	0.0000	4.5800	50.0000	0.0000	(2.5739)	(0.2911)	0.0000	1	(2.8650)	01/06/2025
002130.ZK	12/10/2024	SDB3262258020	1,400.00	2.6197	3,540.56	3,667.60	0.0000	4.5800	50.0000	0.0000	(0.4504)	(0.0509)	0.0000	1	(0.5014)	01/06/2025
002130.ZK	12/10/2024	SDB3262258020	5,100.00	2.6197	12,897.74	13,360.55	0.0000	4.5800	50.0000	0.0000	(1.6409)	(0.1856)	0.0000	1	(1.8264)	01/06/2025
002130.ZK	12/10/2024	SDB3262258020	1,800.00	2.6197	4,552.14	4,715.49	0.0000	4.5800	50.0000	0.0000	(0.5791)	(0.0655)	0.0000	1	(0.6446)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHENZHEN WOER HEAT-SHRINKABLE MATERIAL CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002130.ZK	12/09/2024	SDB3262258020	600.00	2.5779	1,517.38	1,546.74	0.0000	4.5800	50.0000	0.0000	(0.1930)	(0.0215)	0.0000	1	(0.2145)	01/06/2025
002130.ZK	12/09/2024	SDB3262258020	700.00	2.5779	1,770.28	1,804.53	0.0000	4.5800	50.0000	0.0000	(0.2252)	(0.0251)	0.0000	1	(0.2503)	01/06/2025
002130.ZK	12/09/2024	SDB3262258020	900.00	2.5779	2,276.07	2,320.11	0.0000	4.5800	50.0000	0.0000	(0.2896)	(0.0322)	0.0000	1	(0.3218)	01/06/2025
002130.ZK	12/09/2024	SDB3262258020	400.00	2.5779	1,011.59	1,031.16	0.0000	4.5800	50.0000	0.0000	(0.1287)	(0.0143)	0.0000	1	(0.1430)	01/06/2025
002130.ZK	12/09/2024	SDB3262258020	600.00	2.5779	1,517.38	1,546.74	0.0000	4.5800	50.0000	0.0000	(0.1930)	(0.0215)	0.0000	1	(0.2145)	01/06/2025
002130.ZK	12/09/2024	SDB3262258020	100.00	2.5779	252.90	257.79	0.0000	4.5800	50.0000	0.0000	(0.0322)	(0.0036)	0.0000	1	(0.0358)	01/06/2025
002130.ZK	12/09/2024	SDB3262258020	3,600.00	2.5779	9,104.29	9,280.44	0.0000	4.5800	50.0000	0.0000	(1.1583)	(0.1289)	0.0000	1	(1.2872)	01/06/2025
002130.ZK	12/09/2024	SDB3262258020	8,000.00	2.5779	20,231.75	20,623.20	0.0000	4.5800	50.0000	0.0000	(2.5739)	(0.2864)	0.0000	1	(2.8604)	01/06/2025
002130.ZK	12/09/2024	SDB3262258020	1,400.00	2.5779	3,540.56	3,609.06	0.0000	4.5800	50.0000	0.0000	(0.4504)	(0.0501)	0.0000	1	(0.5006)	01/06/2025
002130.ZK	12/09/2024	SDB3262258020	5,100.00	2.5779	12,897.74	13,147.29	0.0000	4.5800	50.0000	0.0000	(1.6409)	(0.1826)	0.0000	1	(1.8235)	01/06/2025
002130.ZK	12/09/2024	SDB3262258020	1,800.00	2.5779	4,552.14	4,640.22	0.0000	4.5800	50.0000	0.0000	(0.5791)	(0.0644)	0.0000	1	(0.6436)	01/06/2025
002130.ZK	12/06/2024	SDB3262258020	600.00	2.6385	1,517.38	1,583.12	0.0000	4.5800	50.0000	0.0000	(0.5791)	(0.0660)	0.0000	3	(0.6451)	01/06/2025
002130.ZK	12/06/2024	SDB3262258020	700.00	2.6385	1,770.28	1,846.98	0.0000	4.5800	50.0000	0.0000	(0.6757)	(0.0770)	0.0000	3	(0.7526)	01/06/2025
002130.ZK	12/06/2024	SDB3262258020	900.00	2.6385	2,276.07	2,374.68	0.0000	4.5800	50.0000	0.0000	(0.8687)	(0.0989)	0.0000	3	(0.9676)	01/06/2025
002130.ZK	12/06/2024	SDB3262258020	400.00	2.6385	1,011.59	1,055.41	0.0000	4.5800	50.0000	0.0000	(0.3861)	(0.0440)	0.0000	3	(0.4301)	01/06/2025
002130.ZK	12/06/2024	SDB3262258020	600.00	2.6385	1,517.38	1,583.12	0.0000	4.5800	50.0000	0.0000	(0.5791)	(0.0660)	0.0000	3	(0.6451)	01/06/2025
002130.ZK	12/06/2024	SDB3262258020	100.00	2.6385	252.90	263.85	0.0000	4.5800	50.0000	0.0000	(0.0965)	(0.0110)	0.0000	3	(0.1075)	01/06/2025
002130.ZK	12/06/2024	SDB3262258020	3,600.00	2.6385	9,104.29	9,498.73	0.0000	4.5800	50.0000	0.0000	(3.4748)	(0.3958)	0.0000	3	(3.8706)	01/06/2025
002130.ZK	12/06/2024	SDB3262258020	8,000.00	2.6385	20,231.75	21,108.30	0.0000	4.5800	50.0000	0.0000	(7.7218)	(0.8795)	0.0000	3	(8.6013)	01/06/2025
002130.ZK	12/06/2024	SDB3262258020	1,400.00	2.6385	3,540.56	3,693.95	0.0000	4.5800	50.0000	0.0000	(1.3513)	(0.1539)	0.0000	3	(1.5052)	01/06/2025
002130.ZK	12/06/2024	SDB3262258020	5,100.00	2.6385	12,897.74	13,456.54	0.0000	4.5800	50.0000	0.0000	(4.9226)	(0.5607)	0.0000	3	(5.4833)	01/06/2025
002130.ZK	12/06/2024	SDB3262258020	1,800.00	2.6385	4,552.14	4,749.37	0.0000	4.5800	50.0000	0.0000	(1.7374)	(0.1979)	0.0000	3	(1.9353)	01/06/2025
002130.ZK	12/05/2024	SDB3262258020	600.00	2.7132	1,517.38	1,627.93	0.0000	4.5800	50.0000	0.0000	(0.1930)	(0.0226)	0.0000	1	(0.2157)	01/06/2025
002130.ZK	12/05/2024	SDB3262258020	700.00	2.7132	1,770.28	1,899.25	0.0000	4.5800	50.0000	0.0000	(0.2252)	(0.0264)	0.0000	1	(0.2516)	01/06/2025
002130.ZK	12/05/2024	SDB3262258020	900.00	2.7132	2,276.07	2,441.90	0.0000	4.5800	50.0000	0.0000	(0.2896)	(0.0339)	0.0000	1	(0.3235)	01/06/2025
002130.ZK	12/05/2024	SDB3262258020	400.00	2.7132	1,011.59	1,085.29	0.0000	4.5800	50.0000	0.0000	(0.1287)	(0.0151)	0.0000	1	(0.1438)	01/06/2025
002130.ZK	12/05/2024	SDB3262258020	600.00	2.7132	1,517.38	1,627.93	0.0000	4.5800	50.0000	0.0000	(0.1930)	(0.0226)	0.0000	1	(0.2157)	01/06/2025
002130.ZK	12/05/2024	SDB3262258020	100.00	2.7132	252.90	271.32	0.0000	4.5800	50.0000	0.0000	(0.0322)	(0.0038)	0.0000	1	(0.0359)	01/06/2025
002130.ZK	12/05/2024	SDB3262258020	3,800.00	2.7132	9,610.08	10,310.23	0.0000	4.5800	50.0000	0.0000	(1.2226)	(0.1432)	0.0000	1	(1.3658)	01/06/2025
002130.ZK	12/05/2024	SDB3262258020	8,000.00	2.7132	20,231.75	21,705.74	0.0000	4.5800	50.0000	0.0000	(2.5739)	(0.3015)	0.0000	1	(2.8754)	01/06/2025
002130.ZK	12/05/2024	SDB3262258020	1,400.00	2.7132	3,540.56	3,798.51	0.0000	4.5800	50.0000	0.0000	(0.4504)	(0.0528)	0.0000	1	(0.5032)	01/06/2025
002130.ZK	12/05/2024	SDB3262258020	5,100.00	2.7132	12,897.74	13,837.41	0.0000	4.5800	50.0000	0.0000	(1.6409)	(0.1922)	0.0000	1	(1.8331)	01/06/2025
002130.ZK	12/05/2024	SDB3262258020	1,800.00	2.7132	4,552.14	4,883.79	0.0000	4.5800	50.0000	0.0000	(0.5791)	(0.0678)	0.0000	1	(0.6470)	01/06/2025
002130.ZK	12/04/2024	SDB3262258020	600.00	2.5290	1,517.38	1,517.38	0.0000	4.5800	50.0000	0.0000	(0.1930)	(0.0211)	0.0000	1	(0.2141)	01/06/2025
002130.ZK	12/04/2024	SDB3262258020	700.00	2.5290	1,770.28	1,770.28	0.0000	4.5800	50.0000	0.0000	(0.2252)	(0.0246)	0.0000	1	(0.2498)	01/06/2025
002130.ZK	12/04/2024	SDB3262258020	900.00	2.5290	2,276.07	2,276.07	0.0000	4.5800	50.0000	0.0000	(0.2896)	(0.0316)	0.0000	1	(0.3212)	01/06/2025
002130.ZK	12/04/2024	SDB3262258020	400.00	2.5290	1,011.59	1,011.59	0.0000	4.5800	50.0000	0.0000	(0.1287)	(0.0140)	0.0000	1	(0.1427)	01/06/2025
002130.ZK	12/04/2024	SDB3262258020	600.00	2.5290	1,517.38	1,517.38	0.0000	4.5800	50.0000	0.0000	(0.1930)	(0.0211)	0.0000	1	(0.2141)	01/06/2025
002130.ZK	12/04/2024	SDB3262258020	100.00	2.5290	252.90	252.90	0.0000	4.5800	50.0000	0.0000	(0.0322)	(0.0035)	0.0000	1	(0.0357)	01/06/2025
002130.ZK	12/04/2024	SDB3262258020	3,800.00	2.5290	9,610.08	9,610.08	0.0000	4.5800	50.0000	0.0000	(1.2226)	(0.1335)	0.0000	1	(1.3561)	01/06/2025
002130.ZK	12/04/2024	SDB3262258020	8,000.00	2.5290	20,231.75	20,231.75	0.0000	4.5800	50.0000	0.0000	(2.5739)	(0.2810)	0.0000	1	(2.8549)	01/06/2025
002130.ZK	12/04/2024	SDB3262258020	1,400.00	2.5290	3,540.56	3,540.56	0.0000	4.5800	50.0000	0.0000	(0.4504)	(0.0492)	0.0000	1	(0.4996)	01/06/2025
002130.ZK	12/04/2024	SDB3262258020	5,100.00	2.5290	12,897.74	12,897.74	0.0000	4.5800	50.0000	0.0000	(1.6409)	(0.1791)	0.0000	1	(1.8200)	01/06/2025
002130.ZK	12/04/2024	SDB3262258020	1,800.00	2.5290	4,552.14	4,552.14	0.0000	4.5800	50.0000	0.0000	(0.5791)	(0.0632)	0.0000	1	(0.6424)	01/06/2025
TOTAL SHENZHEN WOER HEAT-SHRINKABLE MATERIAL CO LTD CMN CLASS A SERIES NORTHBOUND												(125.0330)	(14.5847)	0.0000	(139.6177)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHENZHEN WORLD UNION PROPERTIES CONSULTANCY CO.,LTD. CMN CLASS A SERIES NORTHBOUND																
002285.ZK	01/03/2025	SDB3264857833	800.00	0.3666	292.82	293.32	0.0000	4.3300	50.0000	0.0000	(0.1057)	(0.0122)	0.0000	3	(0.1179)	01/06/2025
002285.ZK	01/03/2025	SDB3264857833	3,800.00	0.3666	1,385.03	1,393.25	0.0000	4.3300	50.0000	0.0000	(0.4998)	(0.0581)	0.0000	3	(0.5578)	01/06/2025
002285.ZK	01/03/2025	SDB3264857833	18,500.00	0.3666	7,033.09	6,782.95	0.0000	4.3300	50.0000	0.0000	(2.5378)	(0.2826)	0.0000	3	(2.8204)	01/06/2025
002285.ZK	01/03/2025	SDB3264857833	5,800.00	0.3666	2,219.18	2,126.55	0.0000	4.3300	50.0000	0.0000	(0.8008)	(0.0886)	0.0000	3	(0.8894)	01/06/2025
002285.ZK	01/02/2025	SDB3264857833	18,500.00	0.3802	7,033.09	7,033.09	0.0000	4.3300	50.0000	0.0000	(0.8459)	(0.0977)	0.0000	1	(0.9436)	01/06/2025
002285.ZK	01/02/2025	SDB3264857833	5,800.00	0.3826	2,219.18	2,219.18	0.0000	4.3300	50.0000	0.0000	(0.2669)	(0.0308)	0.0000	1	(0.2977)	01/06/2025
TOTAL SHENZHEN WORLD UNION PROPERTIES CONSULTANCY CO.,LTD. CMN CLASS A SERIES NORTHBOUND											(5.0568)	(0.5700)	0.0000		(5.6268)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHENZHEN ZHAOWEI MACHINERY & ELECTRONIC CO., LTD. CMN CLASS A SERIES NORTHBOUND																
003021.ZK	01/03/2025	SDB3260264465	40.00	10.5178	409.61	420.71	0.0000	4.3300	50.0000	0.0000	(0.1478)	(0.0175)	0.0000	3	(0.1653)	01/06/2025
003021.ZK	01/02/2025	SDB3260264465	40.00	10.3348	409.61	413.39	0.0000	4.3300	50.0000	0.0000	(0.0493)	(0.0057)	0.0000	1	(0.0550)	01/06/2025
003021.ZK	12/31/2024	SDB3260264465	40.00	10.1889	409.61	407.55	0.0000	4.3300	50.0000	0.0000	(0.0985)	(0.0113)	0.0000	2	(0.1099)	01/06/2025
003021.ZK	12/30/2024	SDB3260264465	40.00	9.7983	409.61	391.93	0.0000	4.3300	50.0000	0.0000	(0.0493)	(0.0054)	0.0000	1	(0.0547)	01/06/2025
003021.ZK	12/27/2024	SDB3260264465	40.00	10.2066	409.61	408.26	0.0000	4.3300	50.0000	0.0000	(0.1478)	(0.0170)	0.0000	3	(0.1648)	01/06/2025
003021.ZK	12/26/2024	SDB3260264465	40.00	9.9480	409.61	397.92	0.0000	4.3300	50.0000	0.0000	(0.0493)	(0.0055)	0.0000	1	(0.0548)	01/06/2025
003021.ZK	12/24/2024	SDB3260264465	40.00	9.9480	409.61	397.92	0.0000	4.3300	50.0000	0.0000	(0.0985)	(0.0111)	0.0000	2	(0.1096)	01/06/2025
003021.ZK	12/23/2024	SDB3260264465	40.00	10.0118	409.61	400.47	0.0000	4.3300	50.0000	0.0000	(0.0493)	(0.0056)	0.0000	1	(0.0548)	01/06/2025
003021.ZK	12/20/2024	SDB3260264465	40.00	10.0125	409.61	400.50	0.0000	4.3300	50.0000	0.0000	(0.1478)	(0.0167)	0.0000	3	(0.1645)	01/06/2025
003021.ZK	12/19/2024	SDB3260264465	40.00	10.6445	409.61	425.78	0.0000	4.5800	50.0000	0.0000	(0.0521)	(0.0059)	0.0000	1	(0.0580)	01/06/2025
003021.ZK	12/18/2024	SDB3260264465	40.00	10.6961	409.61	427.84	0.0000	4.5800	50.0000	0.0000	(0.0521)	(0.0059)	0.0000	1	(0.0581)	01/06/2025
003021.ZK	12/17/2024	SDB3260264465	40.00	11.3003	409.61	452.01	0.0000	4.5800	50.0000	0.0000	(0.0521)	(0.0063)	0.0000	1	(0.0584)	01/06/2025
003021.ZK	12/16/2024	SDB3260264465	40.00	11.6045	409.61	464.18	0.0000	4.5800	50.0000	0.0000	(0.0521)	(0.0064)	0.0000	1	(0.0586)	01/06/2025
003021.ZK	12/13/2024	SDB3260264465	40.00	12.1318	409.61	485.27	0.0000	4.5800	50.0000	0.0000	(0.1563)	(0.0202)	0.0000	3	(0.1766)	01/06/2025
003021.ZK	12/12/2024	SDB3260264465	40.00	11.1620	409.61	446.48	0.0000	4.5800	50.0000	0.0000	(0.0521)	(0.0062)	0.0000	1	(0.0583)	01/06/2025
003021.ZK	12/11/2024	SDB3260264465	40.00	11.1354	409.61	445.42	0.0000	4.5800	50.0000	0.0000	(0.0521)	(0.0062)	0.0000	1	(0.0583)	01/06/2025
003021.ZK	12/10/2024	SDB3260264465	40.00	11.5289	409.61	461.16	0.0000	4.5800	50.0000	0.0000	(0.0521)	(0.0064)	0.0000	1	(0.0585)	01/06/2025
003021.ZK	12/09/2024	SDB3260264465	40.00	10.9815	409.61	439.26	0.0000	4.5800	50.0000	0.0000	(0.0521)	(0.0061)	0.0000	1	(0.0582)	01/06/2025
003021.ZK	12/06/2024	SDB3260264465	40.00	10.7322	409.61	429.29	0.0000	4.5800	50.0000	0.0000	(0.1563)	(0.0179)	0.0000	3	(0.1742)	01/06/2025
003021.ZK	12/05/2024	SDB3260264465	40.00	10.9270	409.61	437.08	0.0000	4.5800	50.0000	0.0000	(0.0521)	(0.0061)	0.0000	1	(0.0582)	01/06/2025
003021.ZK	12/04/2024	SDB3260264465	40.00	10.2403	409.61	409.61	0.0000	4.5800	50.0000	0.0000	(0.0521)	(0.0057)	0.0000	1	(0.0578)	01/06/2025
TOTAL SHENZHEN ZHAOWEI MACHINERY & ELECTRONIC CO., LTD. CMN CLASS A SERIES NORTHBOUND												(1.6713)	(0.1952)	0.0000	(1.8665)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SICHUAN BIKIN PHARMACEUTICAL CO.,LTD. CMN CLASS A SERIES NORTHBOUND																
688506.SH	01/03/2025	SDB3264255555	200.00	26.3643	5,340.97	5,272.86	0.0000	4.3300	50.0000	0.0000	(1.9272)	(0.2197)	0.0000	3	(2.1469)	01/06/2025
688506.SH	01/03/2025	SDB3264255555	500.00	26.3643	13,181.22	13,182.16	0.0000	4.3300	50.0000	0.0000	(4.7562)	(0.5493)	0.0000	3	(5.3055)	01/06/2025
688506.SH	01/03/2025	SDB3264255555	100.00	26.3643	2,749.35	2,636.43	0.0000	4.3300	50.0000	0.0000	(0.9921)	(0.1099)	0.0000	3	(1.1019)	01/06/2025
688506.SH	01/02/2025	SDB3264255555	200.00	26.6956	5,340.97	5,339.12	0.0000	4.3300	50.0000	0.0000	(0.6424)	(0.0742)	0.0000	1	(0.7166)	01/06/2025
688506.SH	01/02/2025	SDB3264255555	500.00	26.6956	13,181.22	13,347.80	0.0000	4.3300	50.0000	0.0000	(1.5854)	(0.1854)	0.0000	1	(1.7708)	01/06/2025
688506.SH	01/02/2025	SDB3264255555	400.00	26.6956	10,997.40	10,678.24	0.0000	4.3300	50.0000	0.0000	(1.3227)	(0.1483)	0.0000	1	(1.4711)	01/06/2025
688506.SH	12/31/2024	SDB3264255555	500.00	26.2293	13,181.22	13,114.64	0.0000	4.3300	50.0000	0.0000	(3.1708)	(0.3643)	0.0000	2	(3.5351)	01/06/2025
688506.SH	12/31/2024	SDB3264255555	400.00	26.2293	10,997.40	10,491.71	0.0000	4.3300	50.0000	0.0000	(2.6455)	(0.2914)	0.0000	2	(2.9369)	01/06/2025
688506.SH	12/30/2024	SDB3264255555	400.00	26.1397	10,997.40	10,455.90	0.0000	4.3300	50.0000	0.0000	(1.3227)	(0.1452)	0.0000	1	(1.4680)	01/06/2025
688506.SH	12/27/2024	SDB3264255555	400.00	26.9061	10,997.40	10,762.45	0.0000	4.3300	50.0000	0.0000	(3.9682)	(0.4484)	0.0000	3	(4.4167)	01/06/2025
688506.SH	12/26/2024	SDB3264255555	400.00	27.2765	10,997.40	10,910.58	0.0000	4.3300	50.0000	0.0000	(1.3227)	(0.1515)	0.0000	1	(1.4743)	01/06/2025
688506.SH	12/24/2024	SDB3264255555	400.00	27.2765	10,997.40	10,910.58	0.0000	4.3300	50.0000	0.0000	(2.6455)	(0.3031)	0.0000	2	(2.9486)	01/06/2025
688506.SH	12/23/2024	SDB3264255555	400.00	27.8832	10,997.40	11,153.30	0.0000	4.3300	50.0000	0.0000	(1.3227)	(0.1549)	0.0000	1	(1.4777)	01/06/2025
688506.SH	12/20/2024	SDB3264255555	400.00	28.1451	10,997.40	11,258.05	0.0000	4.3300	50.0000	0.0000	(3.9682)	(0.4691)	0.0000	3	(4.4373)	01/06/2025
688506.SH	12/19/2024	SDB3264255555	400.00	27.9114	10,997.40	11,164.55	0.0000	4.5800	50.0000	0.0000	(1.3991)	(0.1551)	0.0000	1	(1.5542)	01/06/2025
688506.SH	12/18/2024	SDB3264255555	400.00	27.4935	10,997.40	10,997.40	0.0000	4.5800	50.0000	0.0000	(1.3991)	(0.1527)	0.0000	1	(1.5519)	01/06/2025
TOTAL SICHUAN BIKIN PHARMACEUTICAL CO.,LTD. CMN CLASS A SERIES NORTHBOUND												(34.3907)	(3.9225)	0.0000	(38.3132)	

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Fund: ALL
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SINOSEAL HOLDING CO LTD CMN CLASS A SERIES NORTHBOUND																
300470.ZK	01/03/2025	SDB3262540432	500.00	5.3902	2,642.68	2,695.12	0.0000	4.3300	50.0000	0.0000	(0.9536)	(0.1123)	0.0000	3	(1.0659)	01/06/2025
300470.ZK	01/03/2025	SDB3262540432	1,100.00	5.3902	5,663.14	5,929.27	0.0000	4.3300	50.0000	0.0000	(2.0435)	(0.2471)	0.0000	3	(2.2905)	01/06/2025
300470.ZK	01/03/2025	SDB3262540432	200.00	5.3902	1,003.87	1,078.05	0.0000	4.3300	50.0000	0.0000	(0.3622)	(0.0449)	0.0000	3	(0.4071)	01/06/2025
300470.ZK	01/03/2025	SDB3262540432	1,100.00	5.3902	5,409.47	5,929.27	0.0000	4.3300	50.0000	0.0000	(1.9519)	(0.2471)	0.0000	3	(2.1990)	01/06/2025
300470.ZK	01/03/2025	SDB3262540432	500.00	5.3902	2,476.07	2,695.12	0.0000	4.3300	50.0000	0.0000	(0.8934)	(0.1123)	0.0000	3	(1.0057)	01/06/2025
300470.ZK	01/03/2025	SDB3262540432	100.00	5.3902	494.35	539.02	0.0000	4.3300	50.0000	0.0000	(0.1784)	(0.0225)	0.0000	3	(0.2008)	01/06/2025
300470.ZK	01/03/2025	SDB3262540432	100.00	5.3902	495.88	539.02	0.0000	4.3300	50.0000	0.0000	(0.1789)	(0.0225)	0.0000	3	(0.2014)	01/06/2025
300470.ZK	01/03/2025	SDB3262540432	200.00	5.3902	986.71	1,078.05	0.0000	4.3300	50.0000	0.0000	(0.3560)	(0.0449)	0.0000	3	(0.4010)	01/06/2025
300470.ZK	01/03/2025	SDB3262540432	5,600.00	5.3902	27,627.95	30,185.38	0.0000	4.3300	50.0000	0.0000	(9.9691)	(1.2577)	0.0000	3	(11.2268)	01/06/2025
300470.ZK	01/03/2025	SDB3262540432	3,200.00	5.3902	15,787.40	17,248.79	0.0000	4.3300	50.0000	0.0000	(5.6966)	(0.7187)	0.0000	3	(6.4153)	01/06/2025
300470.ZK	01/03/2025	SDB3262540432	3,300.00	5.3902	16,280.76	17,787.81	0.0000	4.3300	50.0000	0.0000	(5.8746)	(0.7412)	0.0000	3	(6.6158)	01/06/2025
300470.ZK	01/03/2025	SDB3262540432	700.00	5.3902	3,453.49	3,773.17	0.0000	4.3300	50.0000	0.0000	(1.2461)	(0.1572)	0.0000	3	(1.4034)	01/06/2025
300470.ZK	01/03/2025	SDB3262540432	600.00	5.3902	2,960.14	3,234.15	0.0000	4.3300	50.0000	0.0000	(1.0681)	(0.1348)	0.0000	3	(1.2029)	01/06/2025
300470.ZK	01/03/2025	SDB3262540432	300.00	5.3902	1,480.07	1,617.07	0.0000	4.3300	50.0000	0.0000	(0.5341)	(0.0674)	0.0000	3	(0.6014)	01/06/2025
300470.ZK	01/03/2025	SDB3262540432	600.00	5.3902	2,960.14	3,234.15	0.0000	4.3300	50.0000	0.0000	(1.0681)	(0.1348)	0.0000	3	(1.2029)	01/06/2025
300470.ZK	01/03/2025	SDB3262540432	300.00	5.3902	1,480.07	1,617.07	0.0000	4.3300	50.0000	0.0000	(0.5341)	(0.0674)	0.0000	3	(0.6014)	01/06/2025
300470.ZK	01/03/2025	SDB3262540432	200.00	5.3902	986.71	1,078.05	0.0000	4.3300	50.0000	0.0000	(0.3560)	(0.0449)	0.0000	3	(0.4010)	01/06/2025
300470.ZK	01/03/2025	SDB3262540432	200.00	5.3902	986.71	1,078.05	0.0000	4.3300	50.0000	0.0000	(0.3560)	(0.0449)	0.0000	3	(0.4010)	01/06/2025
300470.ZK	01/03/2025	SDB3262540432	1,100.00	5.3902	5,426.92	5,929.27	0.0000	4.3300	50.0000	0.0000	(1.9582)	(0.2471)	0.0000	3	(2.2053)	01/06/2025
300470.ZK	01/03/2025	SDB3262540432	300.00	5.3902	1,480.07	1,617.07	0.0000	4.3300	50.0000	0.0000	(0.5341)	(0.0674)	0.0000	3	(0.6014)	01/06/2025
300470.ZK	01/02/2025	SDB3262540432	500.00	5.7233	2,642.68	2,861.66	0.0000	4.3300	50.0000	0.0000	(0.3179)	(0.0397)	0.0000	1	(0.3576)	01/06/2025
300470.ZK	01/02/2025	SDB3262540432	1,100.00	5.7233	5,663.14	6,295.66	0.0000	4.3300	50.0000	0.0000	(0.6812)	(0.0874)	0.0000	1	(0.7686)	01/06/2025
300470.ZK	01/02/2025	SDB3262540432	200.00	5.7233	1,003.87	1,144.66	0.0000	4.3300	50.0000	0.0000	(0.1207)	(0.0159)	0.0000	1	(0.1366)	01/06/2025
300470.ZK	01/02/2025	SDB3262540432	1,100.00	5.7233	5,409.47	6,295.66	0.0000	4.3300	50.0000	0.0000	(0.6506)	(0.0874)	0.0000	1	(0.7381)	01/06/2025
300470.ZK	01/02/2025	SDB3262540432	500.00	5.7233	2,476.07	2,861.66	0.0000	4.3300	50.0000	0.0000	(0.2978)	(0.0397)	0.0000	1	(0.3376)	01/06/2025
300470.ZK	01/02/2025	SDB3262540432	100.00	5.7233	494.35	572.33	0.0000	4.3300	50.0000	0.0000	(0.0595)	(0.0079)	0.0000	1	(0.0674)	01/06/2025
300470.ZK	01/02/2025	SDB3262540432	100.00	5.7233	495.88	572.33	0.0000	4.3300	50.0000	0.0000	(0.0596)	(0.0079)	0.0000	1	(0.0676)	01/06/2025
300470.ZK	01/02/2025	SDB3262540432	200.00	5.7233	986.71	1,144.66	0.0000	4.3300	50.0000	0.0000	(0.1187)	(0.0159)	0.0000	1	(0.1346)	01/06/2025
300470.ZK	01/02/2025	SDB3262540432	5,600.00	5.7233	27,627.95	32,050.61	0.0000	4.3300	50.0000	0.0000	(3.3230)	(0.4451)	0.0000	1	(3.7682)	01/06/2025
300470.ZK	01/02/2025	SDB3262540432	3,200.00	5.7233	15,787.40	18,314.63	0.0000	4.3300	50.0000	0.0000	(1.8989)	(0.2544)	0.0000	1	(2.1532)	01/06/2025
300470.ZK	01/02/2025	SDB3262540432	3,300.00	5.7233	16,280.76	18,886.97	0.0000	4.3300	50.0000	0.0000	(1.9582)	(0.2623)	0.0000	1	(2.2205)	01/06/2025
300470.ZK	01/02/2025	SDB3262540432	700.00	5.7233	3,453.49	4,006.33	0.0000	4.3300	50.0000	0.0000	(0.4154)	(0.0556)	0.0000	1	(0.4710)	01/06/2025
300470.ZK	01/02/2025	SDB3262540432	600.00	5.7233	2,960.14	3,433.99	0.0000	4.3300	50.0000	0.0000	(0.3560)	(0.0477)	0.0000	1	(0.4037)	01/06/2025
300470.ZK	01/02/2025	SDB3262540432	300.00	5.7233	1,480.07	1,717.00	0.0000	4.3300	50.0000	0.0000	(0.1780)	(0.0238)	0.0000	1	(0.2019)	01/06/2025
300470.ZK	01/02/2025	SDB3262540432	600.00	5.7233	2,960.14	3,433.99	0.0000	4.3300	50.0000	0.0000	(0.3560)	(0.0477)	0.0000	1	(0.4037)	01/06/2025
300470.ZK	01/02/2025	SDB3262540432	300.00	5.7233	1,480.07	1,717.00	0.0000	4.3300	50.0000	0.0000	(0.1780)	(0.0238)	0.0000	1	(0.2019)	01/06/2025
300470.ZK	01/02/2025	SDB3262540432	200.00	5.7233	986.71	1,144.66	0.0000	4.3300	50.0000	0.0000	(0.1187)	(0.0159)	0.0000	1	(0.1346)	01/06/2025
300470.ZK	01/02/2025	SDB3262540432	200.00	5.7233	986.71	1,144.66	0.0000	4.3300	50.0000	0.0000	(0.1187)	(0.0159)	0.0000	1	(0.1346)	01/06/2025
300470.ZK	01/02/2025	SDB3262540432	1,100.00	5.7233	5,426.92	6,295.66	0.0000	4.3300	50.0000	0.0000	(0.6527)	(0.0874)	0.0000	1	(0.7402)	01/06/2025
300470.ZK	01/02/2025	SDB3262540432	300.00	5.7233	1,480.07	1,717.00	0.0000	4.3300	50.0000	0.0000	(0.1780)	(0.0238)	0.0000	1	(0.2019)	01/06/2025
300470.ZK	12/31/2024	SDB3262540432	500.00	5.5969	2,642.68	2,798.45	0.0000	4.3300	50.0000	0.0000	(0.6357)	(0.0777)	0.0000	2	(0.7134)	01/06/2025
300470.ZK	12/31/2024	SDB3262540432	1,100.00	5.5969	5,663.14	6,156.58	0.0000	4.3300	50.0000	0.0000	(1.3623)	(0.1710)	0.0000	2	(1.5333)	01/06/2025
300470.ZK	12/31/2024	SDB3262540432	200.00	5.5969	1,003.87	1,119.38	0.0000	4.3300	50.0000	0.0000	(0.2415)	(0.0311)	0.0000	2	(0.2726)	01/06/2025
300470.ZK	12/31/2024	SDB3262540432	1,100.00	5.5969	5,409.47	6,156.58	0.0000	4.3300	50.0000	0.0000	(1.3013)	(0.1710)	0.0000	2	(1.4723)	01/06/2025
300470.ZK	12/31/2024	SDB3262540432	500.00	5.5969	2,476.07	2,798.45	0.0000	4.3300	50.0000	0.0000	(0.5956)	(0.0777)	0.0000	2	(0.6734)	01/06/2025
300470.ZK	12/31/2024	SDB3262540432	100.00	5.5969	494.35	559.69	0.0000	4.3300	50.0000	0.0000	(0.1189)	(0.0155)	0.0000	2	(0.1345)	01/06/2025
300470.ZK	12/31/2024	SDB3262540432	100.00	5.5969	495.88	559.69	0.0000	4.3300	50.0000	0.0000	(0.1193)	(0.0155)	0.0000	2	(0.1348)	01/06/2025
300470.ZK	12/31/2024	SDB3262540432	200.00	5.5969	986.71	1,119.38	0.0000	4.3300	50.0000	0.0000	(0.2374)	(0.0311)	0.0000	2	(0.2685)	01/06/2025
300470.ZK	12/31/2024	SDB3262540432	5,600.00	5.5969	27,627.95	31,342.61	0.0000	4.3300	50.0000	0.0000	(6.6461)	(0.8706)	0.0000	2	(7.5167)	01/06/2025
300470.ZK	12/31/2024	SDB3262540432	3,200.00	5.5969	15,787.40	17,910.06	0.0000	4.3300	50.0000	0.0000	(3.7977)	(0.4975)	0.0000	2	(4.2952)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SINOSEAL HOLDING CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
300470.ZK	12/31/2024	SDB3262540432	3,300.00	5.5969	16,280.76	18,469.75	0.0000	4.3300	50.0000	0.0000	(3.9164)	(0.5130)	0.0000	2	(4.4295)	01/06/2025
300470.ZK	12/31/2024	SDB3262540432	700.00	5.5969	3,453.49	3,917.83	0.0000	4.3300	50.0000	0.0000	(0.8308)	(0.1088)	0.0000	2	(0.9396)	01/06/2025
300470.ZK	12/31/2024	SDB3262540432	600.00	5.5969	2,960.14	3,358.14	0.0000	4.3300	50.0000	0.0000	(0.7121)	(0.0933)	0.0000	2	(0.8054)	01/06/2025
300470.ZK	12/31/2024	SDB3262540432	300.00	5.5969	1,480.07	1,679.07	0.0000	4.3300	50.0000	0.0000	(0.3560)	(0.0466)	0.0000	2	(0.4027)	01/06/2025
300470.ZK	12/31/2024	SDB3262540432	600.00	5.5969	2,960.14	3,358.14	0.0000	4.3300	50.0000	0.0000	(0.7121)	(0.0933)	0.0000	2	(0.8054)	01/06/2025
300470.ZK	12/31/2024	SDB3262540432	300.00	5.5969	1,480.07	1,679.07	0.0000	4.3300	50.0000	0.0000	(0.3560)	(0.0466)	0.0000	2	(0.4027)	01/06/2025
300470.ZK	12/31/2024	SDB3262540432	200.00	5.5969	986.71	1,119.38	0.0000	4.3300	50.0000	0.0000	(0.2374)	(0.0311)	0.0000	2	(0.2685)	01/06/2025
300470.ZK	12/31/2024	SDB3262540432	200.00	5.5969	986.71	1,119.38	0.0000	4.3300	50.0000	0.0000	(0.2374)	(0.0311)	0.0000	2	(0.2685)	01/06/2025
300470.ZK	12/31/2024	SDB3262540432	1,100.00	5.5969	5,426.92	6,156.58	0.0000	4.3300	50.0000	0.0000	(1.3055)	(0.1710)	0.0000	2	(1.4765)	01/06/2025
300470.ZK	12/31/2024	SDB3262540432	300.00	5.5969	1,480.07	1,679.07	0.0000	4.3300	50.0000	0.0000	(0.3560)	(0.0466)	0.0000	2	(0.4027)	01/06/2025
300470.ZK	12/30/2024	SDB3262540432	500.00	5.2017	2,642.68	2,600.83	0.0000	4.3300	50.0000	0.0000	(0.3179)	(0.0361)	0.0000	1	(0.3540)	01/06/2025
300470.ZK	12/30/2024	SDB3262540432	1,100.00	5.2017	5,663.14	5,721.83	0.0000	4.3300	50.0000	0.0000	(0.6812)	(0.0795)	0.0000	1	(0.7606)	01/06/2025
300470.ZK	12/30/2024	SDB3262540432	200.00	5.2017	1,003.87	1,040.33	0.0000	4.3300	50.0000	0.0000	(0.1207)	(0.0144)	0.0000	1	(0.1352)	01/06/2025
300470.ZK	12/30/2024	SDB3262540432	1,100.00	5.2017	5,409.47	5,721.83	0.0000	4.3300	50.0000	0.0000	(0.6506)	(0.0795)	0.0000	1	(0.7301)	01/06/2025
300470.ZK	12/30/2024	SDB3262540432	500.00	5.2017	2,476.07	2,600.83	0.0000	4.3300	50.0000	0.0000	(0.2978)	(0.0361)	0.0000	1	(0.3339)	01/06/2025
300470.ZK	12/30/2024	SDB3262540432	100.00	5.2017	494.35	520.17	0.0000	4.3300	50.0000	0.0000	(0.0595)	(0.0072)	0.0000	1	(0.0667)	01/06/2025
300470.ZK	12/30/2024	SDB3262540432	100.00	5.2017	495.88	520.17	0.0000	4.3300	50.0000	0.0000	(0.0596)	(0.0072)	0.0000	1	(0.0669)	01/06/2025
300470.ZK	12/30/2024	SDB3262540432	200.00	5.2017	986.71	1,040.33	0.0000	4.3300	50.0000	0.0000	(0.1187)	(0.0144)	0.0000	1	(0.1331)	01/06/2025
300470.ZK	12/30/2024	SDB3262540432	5,600.00	5.2017	27,627.95	29,129.34	0.0000	4.3300	50.0000	0.0000	(3.3230)	(0.4046)	0.0000	1	(3.7276)	01/06/2025
300470.ZK	12/30/2024	SDB3262540432	3,200.00	5.2017	15,787.40	16,645.33	0.0000	4.3300	50.0000	0.0000	(1.8989)	(0.2312)	0.0000	1	(2.1301)	01/06/2025
300470.ZK	12/30/2024	SDB3262540432	3,300.00	5.2017	16,280.76	17,165.50	0.0000	4.3300	50.0000	0.0000	(1.9582)	(0.2384)	0.0000	1	(2.1966)	01/06/2025
300470.ZK	12/30/2024	SDB3262540432	700.00	5.2017	3,453.49	3,641.17	0.0000	4.3300	50.0000	0.0000	(0.4154)	(0.0506)	0.0000	1	(0.4660)	01/06/2025
300470.ZK	12/30/2024	SDB3262540432	600.00	5.2017	2,960.14	3,121.00	0.0000	4.3300	50.0000	0.0000	(0.3560)	(0.0433)	0.0000	1	(0.3994)	01/06/2025
300470.ZK	12/30/2024	SDB3262540432	300.00	5.2017	1,480.07	1,560.50	0.0000	4.3300	50.0000	0.0000	(0.1780)	(0.0217)	0.0000	1	(0.1997)	01/06/2025
300470.ZK	12/30/2024	SDB3262540432	600.00	5.2017	2,960.14	3,121.00	0.0000	4.3300	50.0000	0.0000	(0.3560)	(0.0433)	0.0000	1	(0.3994)	01/06/2025
300470.ZK	12/30/2024	SDB3262540432	300.00	5.2017	1,480.07	1,560.50	0.0000	4.3300	50.0000	0.0000	(0.1780)	(0.0217)	0.0000	1	(0.1997)	01/06/2025
300470.ZK	12/30/2024	SDB3262540432	200.00	5.2017	986.71	1,040.33	0.0000	4.3300	50.0000	0.0000	(0.1187)	(0.0144)	0.0000	1	(0.1331)	01/06/2025
300470.ZK	12/30/2024	SDB3262540432	200.00	5.2017	986.71	1,040.33	0.0000	4.3300	50.0000	0.0000	(0.1187)	(0.0144)	0.0000	1	(0.1331)	01/06/2025
300470.ZK	12/30/2024	SDB3262540432	1,100.00	5.2017	5,426.92	5,721.83	0.0000	4.3300	50.0000	0.0000	(0.6527)	(0.0795)	0.0000	1	(0.7322)	01/06/2025
300470.ZK	12/30/2024	SDB3262540432	300.00	5.2017	1,480.07	1,560.50	0.0000	4.3300	50.0000	0.0000	(0.1780)	(0.0217)	0.0000	1	(0.1997)	01/06/2025
300470.ZK	12/27/2024	SDB3262540432	500.00	5.4570	2,642.68	2,728.52	0.0000	4.3300	50.0000	0.0000	(0.9536)	(0.1137)	0.0000	3	(1.0673)	01/06/2025
300470.ZK	12/27/2024	SDB3262540432	1,100.00	5.4570	5,663.14	6,002.74	0.0000	4.3300	50.0000	0.0000	(2.0435)	(0.2501)	0.0000	3	(2.2936)	01/06/2025
300470.ZK	12/27/2024	SDB3262540432	200.00	5.4570	1,003.87	1,091.41	0.0000	4.3300	50.0000	0.0000	(0.3622)	(0.0455)	0.0000	3	(0.4077)	01/06/2025
300470.ZK	12/27/2024	SDB3262540432	1,100.00	5.4570	5,409.47	6,002.74	0.0000	4.3300	50.0000	0.0000	(1.9519)	(0.2501)	0.0000	3	(2.2020)	01/06/2025
300470.ZK	12/27/2024	SDB3262540432	500.00	5.4570	2,476.07	2,728.52	0.0000	4.3300	50.0000	0.0000	(0.8934)	(0.1137)	0.0000	3	(1.0071)	01/06/2025
300470.ZK	12/27/2024	SDB3262540432	100.00	5.4570	494.35	545.70	0.0000	4.3300	50.0000	0.0000	(0.1784)	(0.0227)	0.0000	3	(0.2011)	01/06/2025
300470.ZK	12/27/2024	SDB3262540432	100.00	5.4570	495.88	545.70	0.0000	4.3300	50.0000	0.0000	(0.1789)	(0.0227)	0.0000	3	(0.2017)	01/06/2025
300470.ZK	12/27/2024	SDB3262540432	200.00	5.4570	986.71	1,091.41	0.0000	4.3300	50.0000	0.0000	(0.3560)	(0.0455)	0.0000	3	(0.4015)	01/06/2025
300470.ZK	12/27/2024	SDB3262540432	5,600.00	5.4570	27,627.95	30,559.38	0.0000	4.3300	50.0000	0.0000	(9.9691)	(1.2733)	0.0000	3	(11.2424)	01/06/2025
300470.ZK	12/27/2024	SDB3262540432	3,200.00	5.4570	15,787.40	17,462.51	0.0000	4.3300	50.0000	0.0000	(5.6966)	(0.7276)	0.0000	3	(6.4242)	01/06/2025
300470.ZK	12/27/2024	SDB3262540432	3,300.00	5.4570	16,280.76	18,008.21	0.0000	4.3300	50.0000	0.0000	(5.8746)	(0.7503)	0.0000	3	(6.6250)	01/06/2025
300470.ZK	12/27/2024	SDB3262540432	700.00	5.4570	3,453.49	3,819.92	0.0000	4.3300	50.0000	0.0000	(1.2461)	(0.1592)	0.0000	3	(1.4053)	01/06/2025
300470.ZK	12/27/2024	SDB3262540432	600.00	5.4570	2,960.14	3,274.22	0.0000	4.3300	50.0000	0.0000	(1.0681)	(0.1364)	0.0000	3	(1.2045)	01/06/2025
300470.ZK	12/27/2024	SDB3262540432	300.00	5.4570	1,480.07	1,637.11	0.0000	4.3300	50.0000	0.0000	(0.5341)	(0.0682)	0.0000	3	(0.6023)	01/06/2025
300470.ZK	12/27/2024	SDB3262540432	600.00	5.4570	2,960.14	3,274.22	0.0000	4.3300	50.0000	0.0000	(1.0681)	(0.1364)	0.0000	3	(1.2045)	01/06/2025
300470.ZK	12/27/2024	SDB3262540432	300.00	5.4570	1,480.07	1,637.11	0.0000	4.3300	50.0000	0.0000	(0.5341)	(0.0682)	0.0000	3	(0.6023)	01/06/2025
300470.ZK	12/27/2024	SDB3262540432	200.00	5.4570	986.71	1,091.41	0.0000	4.3300	50.0000	0.0000	(0.3560)	(0.0455)	0.0000	3	(0.4015)	01/06/2025
300470.ZK	12/27/2024	SDB3262540432	200.00	5.4570	986.71	1,091.41	0.0000	4.3300	50.0000	0.0000	(0.3560)	(0.0455)	0.0000	3	(0.4015)	01/06/2025
300470.ZK	12/27/2024	SDB3262540432	1,100.00	5.4570	5,426.92	6,002.74	0.0000	4.3300	50.0000	0.0000	(1.9582)	(0.2501)	0.0000	3	(2.2083)	01/06/2025
300470.ZK	12/27/2024	SDB3262540432	300.00	5.4570	1,480.07	1,637.11	0.0000	4.3300	50.0000	0.0000	(0.5341)	(0.0682)	0.0000	3	(0.6023)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SINOSEAL HOLDING CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
300470.ZK	12/26/2024	SDB3262540432	500.00	5.4799	2,642.68	2,739.95	0.0000	4.3300	50.0000	0.0000	(0.3179)	(0.0381)	0.0000	1	(0.3559)	01/06/2025
300470.ZK	12/26/2024	SDB3262540432	1,100.00	5.4799	5,663.14	6,027.89	0.0000	4.3300	50.0000	0.0000	(0.6812)	(0.0837)	0.0000	1	(0.7649)	01/06/2025
300470.ZK	12/26/2024	SDB3262540432	200.00	5.4799	1,003.87	1,095.98	0.0000	4.3300	50.0000	0.0000	(0.1207)	(0.0152)	0.0000	1	(0.1360)	01/06/2025
300470.ZK	12/26/2024	SDB3262540432	1,100.00	5.4799	5,409.47	6,027.89	0.0000	4.3300	50.0000	0.0000	(0.6506)	(0.0837)	0.0000	1	(0.7344)	01/06/2025
300470.ZK	12/26/2024	SDB3262540432	500.00	5.4799	2,476.07	2,739.95	0.0000	4.3300	50.0000	0.0000	(0.2978)	(0.0381)	0.0000	1	(0.3359)	01/06/2025
300470.ZK	12/26/2024	SDB3262540432	100.00	5.4799	494.35	547.99	0.0000	4.3300	50.0000	0.0000	(0.0595)	(0.0076)	0.0000	1	(0.0671)	01/06/2025
300470.ZK	12/26/2024	SDB3262540432	100.00	5.4799	495.88	547.99	0.0000	4.3300	50.0000	0.0000	(0.0596)	(0.0076)	0.0000	1	(0.0673)	01/06/2025
300470.ZK	12/26/2024	SDB3262540432	200.00	5.4799	986.71	1,095.98	0.0000	4.3300	50.0000	0.0000	(0.0152)	(0.0152)	0.0000	1	(0.1339)	01/06/2025
300470.ZK	12/26/2024	SDB3262540432	5,600.00	5.4799	27,627.95	30,687.45	0.0000	4.3300	50.0000	0.0000	(3.3230)	(0.4262)	0.0000	1	(3.7492)	01/06/2025
300470.ZK	12/26/2024	SDB3262540432	3,200.00	5.4799	15,787.40	17,535.69	0.0000	4.3300	50.0000	0.0000	(1.8989)	(0.2436)	0.0000	1	(2.1424)	01/06/2025
300470.ZK	12/26/2024	SDB3262540432	3,300.00	5.4799	16,280.76	18,083.68	0.0000	4.3300	50.0000	0.0000	(1.9582)	(0.2512)	0.0000	1	(2.2094)	01/06/2025
300470.ZK	12/26/2024	SDB3262540432	700.00	5.4799	3,453.49	3,835.93	0.0000	4.3300	50.0000	0.0000	(0.4154)	(0.0533)	0.0000	1	(0.4687)	01/06/2025
300470.ZK	12/26/2024	SDB3262540432	600.00	5.4799	2,960.14	3,287.94	0.0000	4.3300	50.0000	0.0000	(0.3560)	(0.0457)	0.0000	1	(0.4017)	01/06/2025
300470.ZK	12/26/2024	SDB3262540432	300.00	5.4799	1,480.07	1,643.97	0.0000	4.3300	50.0000	0.0000	(0.1780)	(0.0228)	0.0000	1	(0.2009)	01/06/2025
300470.ZK	12/26/2024	SDB3262540432	600.00	5.4799	2,960.14	3,287.94	0.0000	4.3300	50.0000	0.0000	(0.3560)	(0.0457)	0.0000	1	(0.4017)	01/06/2025
300470.ZK	12/26/2024	SDB3262540432	300.00	5.4799	1,480.07	1,643.97	0.0000	4.3300	50.0000	0.0000	(0.1780)	(0.0228)	0.0000	1	(0.2009)	01/06/2025
300470.ZK	12/26/2024	SDB3262540432	200.00	5.4799	986.71	1,095.98	0.0000	4.3300	50.0000	0.0000	(0.1187)	(0.0152)	0.0000	1	(0.1339)	01/06/2025
300470.ZK	12/26/2024	SDB3262540432	200.00	5.4799	986.71	1,095.98	0.0000	4.3300	50.0000	0.0000	(0.1187)	(0.0152)	0.0000	1	(0.1339)	01/06/2025
300470.ZK	12/26/2024	SDB3262540432	1,100.00	5.4799	5,426.92	6,027.89	0.0000	4.3300	50.0000	0.0000	(0.6527)	(0.0837)	0.0000	1	(0.7365)	01/06/2025
300470.ZK	12/26/2024	SDB3262540432	300.00	5.4799	1,480.07	1,643.97	0.0000	4.3300	50.0000	0.0000	(0.1780)	(0.0228)	0.0000	1	(0.2009)	01/06/2025
300470.ZK	12/24/2024	SDB3262540432	500.00	5.4799	2,642.68	2,739.95	0.0000	4.3300	50.0000	0.0000	(0.6357)	(0.0761)	0.0000	2	(0.7118)	01/06/2025
300470.ZK	12/24/2024	SDB3262540432	1,100.00	5.4799	5,663.14	6,027.89	0.0000	4.3300	50.0000	0.0000	(1.3623)	(0.1674)	0.0000	2	(1.5297)	01/06/2025
300470.ZK	12/24/2024	SDB3262540432	200.00	5.4799	1,003.87	1,095.98	0.0000	4.3300	50.0000	0.0000	(0.2415)	(0.0304)	0.0000	2	(0.2719)	01/06/2025
300470.ZK	12/24/2024	SDB3262540432	1,100.00	5.4799	5,409.47	6,027.89	0.0000	4.3300	50.0000	0.0000	(1.3013)	(0.1674)	0.0000	2	(1.4687)	01/06/2025
300470.ZK	12/24/2024	SDB3262540432	500.00	5.4799	2,476.07	2,739.95	0.0000	4.3300	50.0000	0.0000	(0.5956)	(0.0761)	0.0000	2	(0.6717)	01/06/2025
300470.ZK	12/24/2024	SDB3262540432	100.00	5.4799	494.35	547.99	0.0000	4.3300	50.0000	0.0000	(0.1189)	(0.0152)	0.0000	2	(0.1341)	01/06/2025
300470.ZK	12/24/2024	SDB3262540432	100.00	5.4799	495.88	547.99	0.0000	4.3300	50.0000	0.0000	(0.1193)	(0.0152)	0.0000	2	(0.1345)	01/06/2025
300470.ZK	12/24/2024	SDB3262540432	200.00	5.4799	986.71	1,095.98	0.0000	4.3300	50.0000	0.0000	(0.2374)	(0.0304)	0.0000	2	(0.2678)	01/06/2025
300470.ZK	12/24/2024	SDB3262540432	5,600.00	5.4799	27,627.95	30,687.45	0.0000	4.3300	50.0000	0.0000	(6.6461)	(0.8524)	0.0000	2	(7.4985)	01/06/2025
300470.ZK	12/24/2024	SDB3262540432	3,200.00	5.4799	15,787.40	17,535.69	0.0000	4.3300	50.0000	0.0000	(3.7977)	(0.4871)	0.0000	2	(4.2848)	01/06/2025
300470.ZK	12/24/2024	SDB3262540432	3,300.00	5.4799	16,280.76	18,083.68	0.0000	4.3300	50.0000	0.0000	(3.9164)	(0.5023)	0.0000	2	(4.4188)	01/06/2025
300470.ZK	12/24/2024	SDB3262540432	700.00	5.4799	3,453.49	3,835.93	0.0000	4.3300	50.0000	0.0000	(0.8308)	(0.1066)	0.0000	2	(0.9373)	01/06/2025
300470.ZK	12/24/2024	SDB3262540432	600.00	5.4799	2,960.14	3,287.94	0.0000	4.3300	50.0000	0.0000	(0.7121)	(0.0913)	0.0000	2	(0.8034)	01/06/2025
300470.ZK	12/24/2024	SDB3262540432	300.00	5.4799	1,480.07	1,643.97	0.0000	4.3300	50.0000	0.0000	(0.3560)	(0.0457)	0.0000	2	(0.4017)	01/06/2025
300470.ZK	12/24/2024	SDB3262540432	600.00	5.4799	2,960.14	3,287.94	0.0000	4.3300	50.0000	0.0000	(0.7121)	(0.0913)	0.0000	2	(0.8034)	01/06/2025
300470.ZK	12/24/2024	SDB3262540432	300.00	5.4799	1,480.07	1,643.97	0.0000	4.3300	50.0000	0.0000	(0.3560)	(0.0457)	0.0000	2	(0.4017)	01/06/2025
300470.ZK	12/24/2024	SDB3262540432	200.00	5.4799	986.71	1,095.98	0.0000	4.3300	50.0000	0.0000	(0.2374)	(0.0304)	0.0000	2	(0.2678)	01/06/2025
300470.ZK	12/24/2024	SDB3262540432	200.00	5.4799	986.71	1,095.98	0.0000	4.3300	50.0000	0.0000	(0.2374)	(0.0304)	0.0000	2	(0.2678)	01/06/2025
300470.ZK	12/24/2024	SDB3262540432	1,100.00	5.4799	5,426.92	6,027.89	0.0000	4.3300	50.0000	0.0000	(1.3055)	(0.1674)	0.0000	2	(1.4729)	01/06/2025
300470.ZK	12/24/2024	SDB3262540432	300.00	5.4799	1,480.07	1,643.97	0.0000	4.3300	50.0000	0.0000	(0.3560)	(0.0457)	0.0000	2	(0.4017)	01/06/2025
300470.ZK	12/23/2024	SDB3262540432	500.00	5.1643	2,642.68	2,582.16	0.0000	4.3300	50.0000	0.0000	(0.3179)	(0.0359)	0.0000	1	(0.3537)	01/06/2025
300470.ZK	12/23/2024	SDB3262540432	1,100.00	5.1643	5,663.14	5,680.76	0.0000	4.3300	50.0000	0.0000	(0.6812)	(0.0789)	0.0000	1	(0.7600)	01/06/2025
300470.ZK	12/23/2024	SDB3262540432	200.00	5.1643	1,003.87	1,032.87	0.0000	4.3300	50.0000	0.0000	(0.1207)	(0.0143)	0.0000	1	(0.1351)	01/06/2025
300470.ZK	12/23/2024	SDB3262540432	1,100.00	5.1643	5,409.47	5,680.76	0.0000	4.3300	50.0000	0.0000	(0.6506)	(0.0789)	0.0000	1	(0.7295)	01/06/2025
300470.ZK	12/23/2024	SDB3262540432	500.00	5.1643	2,476.07	2,582.16	0.0000	4.3300	50.0000	0.0000	(0.2978)	(0.0359)	0.0000	1	(0.3337)	01/06/2025
300470.ZK	12/23/2024	SDB3262540432	100.00	5.1643	494.35	516.43	0.0000	4.3300	50.0000	0.0000	(0.0595)	(0.0072)	0.0000	1	(0.0666)	01/06/2025
300470.ZK	12/23/2024	SDB3262540432	100.00	5.1643	495.88	516.43	0.0000	4.3300	50.0000	0.0000	(0.0596)	(0.0072)	0.0000	1	(0.0668)	01/06/2025
300470.ZK	12/23/2024	SDB3262540432	200.00	5.1643	986.71	1,032.87	0.0000	4.3300	50.0000	0.0000	(0.1187)	(0.0143)	0.0000	1	(0.1330)	01/06/2025
300470.ZK	12/23/2024	SDB3262540432	5,600.00	5.1643	27,627.95	28,920.23	0.0000	4.3300	50.0000	0.0000	(3.3230)	(0.4017)	0.0000	1	(3.7247)	01/06/2025
300470.ZK	12/23/2024	SDB3262540432	3,200.00	5.1643	15,787.40	16,525.84	0.0000	4.3300	50.0000	0.0000	(1.8989)	(0.2295)	0.0000	1	(2.1284)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SINOSEAL HOLDING CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
300470.ZK	12/23/2024	SDB3262540432	3,300.00	5.1643	16,280.76	17,042.28	0.0000	4.3300	50.0000	0.0000	(1.9582)	(0.2367)	0.0000	1	(2.1949)	01/06/2025
300470.ZK	12/23/2024	SDB3262540432	700.00	5.1643	3,453.49	3,615.03	0.0000	4.3300	50.0000	0.0000	(0.4154)	(0.0502)	0.0000	1	(0.4656)	01/06/2025
300470.ZK	12/23/2024	SDB3262540432	600.00	5.1643	2,960.14	3,098.60	0.0000	4.3300	50.0000	0.0000	(0.3560)	(0.0430)	0.0000	1	(0.3991)	01/06/2025
300470.ZK	12/23/2024	SDB3262540432	300.00	5.1643	1,480.07	1,549.30	0.0000	4.3300	50.0000	0.0000	(0.1780)	(0.0215)	0.0000	1	(0.1995)	01/06/2025
300470.ZK	12/23/2024	SDB3262540432	600.00	5.1643	2,960.14	3,098.60	0.0000	4.3300	50.0000	0.0000	(0.3560)	(0.0430)	0.0000	1	(0.3991)	01/06/2025
300470.ZK	12/23/2024	SDB3262540432	300.00	5.1643	1,480.07	1,549.30	0.0000	4.3300	50.0000	0.0000	(0.1780)	(0.0215)	0.0000	1	(0.1995)	01/06/2025
300470.ZK	12/23/2024	SDB3262540432	200.00	5.1643	986.71	1,032.87	0.0000	4.3300	50.0000	0.0000	(0.1187)	(0.0143)	0.0000	1	(0.1330)	01/06/2025
300470.ZK	12/23/2024	SDB3262540432	200.00	5.1643	986.71	1,032.87	0.0000	4.3300	50.0000	0.0000	(0.1187)	(0.0143)	0.0000	1	(0.1330)	01/06/2025
300470.ZK	12/23/2024	SDB3262540432	1,100.00	5.1643	5,426.92	5,680.76	0.0000	4.3300	50.0000	0.0000	(0.6527)	(0.0789)	0.0000	1	(0.7316)	01/06/2025
300470.ZK	12/23/2024	SDB3262540432	300.00	5.1643	1,480.07	1,549.30	0.0000	4.3300	50.0000	0.0000	(0.1780)	(0.0215)	0.0000	1	(0.1995)	01/06/2025
300470.ZK	12/20/2024	SDB3262540432	500.00	5.1331	2,642.68	2,566.56	0.0000	4.3300	50.0000	0.0000	(0.9536)	(0.1069)	0.0000	3	(1.0605)	01/06/2025
300470.ZK	12/20/2024	SDB3262540432	1,100.00	5.1331	5,663.14	5,646.44	0.0000	4.3300	50.0000	0.0000	(2.0435)	(0.2353)	0.0000	3	(2.2787)	01/06/2025
300470.ZK	12/20/2024	SDB3262540432	200.00	5.1331	1,003.87	1,026.63	0.0000	4.3300	50.0000	0.0000	(0.3622)	(0.0428)	0.0000	3	(0.4050)	01/06/2025
300470.ZK	12/20/2024	SDB3262540432	1,100.00	5.1331	5,409.47	5,646.44	0.0000	4.3300	50.0000	0.0000	(1.9519)	(0.2353)	0.0000	3	(2.1872)	01/06/2025
300470.ZK	12/20/2024	SDB3262540432	500.00	5.1331	2,476.07	2,566.56	0.0000	4.3300	50.0000	0.0000	(0.8934)	(0.1069)	0.0000	3	(1.0004)	01/06/2025
300470.ZK	12/20/2024	SDB3262540432	100.00	5.1331	494.35	513.31	0.0000	4.3300	50.0000	0.0000	(0.1784)	(0.0214)	0.0000	3	(0.1998)	01/06/2025
300470.ZK	12/20/2024	SDB3262540432	100.00	5.1331	495.88	513.31	0.0000	4.3300	50.0000	0.0000	(0.1789)	(0.0214)	0.0000	3	(0.2003)	01/06/2025
300470.ZK	12/20/2024	SDB3262540432	200.00	5.1331	986.71	1,026.63	0.0000	4.3300	50.0000	0.0000	(0.3560)	(0.0428)	0.0000	3	(0.3988)	01/06/2025
300470.ZK	12/20/2024	SDB3262540432	5,600.00	5.1331	27,627.95	28,745.52	0.0000	4.3300	50.0000	0.0000	(9.9691)	(1.1977)	0.0000	3	(11.1668)	01/06/2025
300470.ZK	12/20/2024	SDB3262540432	3,200.00	5.1331	15,787.40	16,426.01	0.0000	4.3300	50.0000	0.0000	(5.6966)	(0.6844)	0.0000	3	(6.3810)	01/06/2025
300470.ZK	12/20/2024	SDB3262540432	3,300.00	5.1331	16,280.76	16,939.32	0.0000	4.3300	50.0000	0.0000	(5.8746)	(0.7058)	0.0000	3	(6.5804)	01/06/2025
300470.ZK	12/20/2024	SDB3262540432	700.00	5.1331	3,453.49	3,593.19	0.0000	4.3300	50.0000	0.0000	(1.2461)	(0.1497)	0.0000	3	(1.3959)	01/06/2025
300470.ZK	12/20/2024	SDB3262540432	600.00	5.1331	2,960.14	3,079.88	0.0000	4.3300	50.0000	0.0000	(1.0681)	(0.1283)	0.0000	3	(1.1964)	01/06/2025
300470.ZK	12/20/2024	SDB3262540432	300.00	5.1331	1,480.07	1,539.94	0.0000	4.3300	50.0000	0.0000	(0.5341)	(0.0642)	0.0000	3	(0.5982)	01/06/2025
300470.ZK	12/20/2024	SDB3262540432	600.00	5.1331	2,960.14	3,079.88	0.0000	4.3300	50.0000	0.0000	(1.0681)	(0.1283)	0.0000	3	(1.1964)	01/06/2025
300470.ZK	12/20/2024	SDB3262540432	300.00	5.1331	1,480.07	1,539.94	0.0000	4.3300	50.0000	0.0000	(0.5341)	(0.0642)	0.0000	3	(0.5982)	01/06/2025
300470.ZK	12/20/2024	SDB3262540432	200.00	5.1331	986.71	1,026.63	0.0000	4.3300	50.0000	0.0000	(0.3560)	(0.0428)	0.0000	3	(0.3988)	01/06/2025
300470.ZK	12/20/2024	SDB3262540432	200.00	5.1331	986.71	1,026.63	0.0000	4.3300	50.0000	0.0000	(0.3560)	(0.0428)	0.0000	3	(0.3988)	01/06/2025
300470.ZK	12/20/2024	SDB3262540432	1,100.00	5.1331	5,426.92	5,646.44	0.0000	4.3300	50.0000	0.0000	(1.9582)	(0.2353)	0.0000	3	(2.1935)	01/06/2025
300470.ZK	12/20/2024	SDB3262540432	300.00	5.1331	1,480.07	1,539.94	0.0000	4.3300	50.0000	0.0000	(0.5341)	(0.0642)	0.0000	3	(0.5982)	01/06/2025
300470.ZK	12/19/2024	SDB3262540432	500.00	5.0787	2,642.68	2,539.33	0.0000	4.5800	50.0000	0.0000	(0.3362)	(0.0353)	0.0000	1	(0.3715)	01/06/2025
300470.ZK	12/19/2024	SDB3262540432	1,100.00	5.0787	5,663.14	5,586.53	0.0000	4.5800	50.0000	0.0000	(0.7205)	(0.0776)	0.0000	1	(0.7981)	01/06/2025
300470.ZK	12/19/2024	SDB3262540432	200.00	5.0787	1,003.87	1,015.73	0.0000	4.5800	50.0000	0.0000	(0.1277)	(0.0141)	0.0000	1	(0.1418)	01/06/2025
300470.ZK	12/19/2024	SDB3262540432	1,100.00	5.0787	5,409.47	5,586.53	0.0000	4.5800	50.0000	0.0000	(0.6882)	(0.0776)	0.0000	1	(0.7658)	01/06/2025
300470.ZK	12/19/2024	SDB3262540432	500.00	5.0787	2,476.07	2,539.33	0.0000	4.5800	50.0000	0.0000	(0.3150)	(0.0353)	0.0000	1	(0.3503)	01/06/2025
300470.ZK	12/19/2024	SDB3262540432	100.00	5.0787	494.35	507.87	0.0000	4.5800	50.0000	0.0000	(0.0629)	(0.0071)	0.0000	1	(0.0699)	01/06/2025
300470.ZK	12/19/2024	SDB3262540432	100.00	5.0787	495.88	507.87	0.0000	4.5800	50.0000	0.0000	(0.0631)	(0.0071)	0.0000	1	(0.0701)	01/06/2025
300470.ZK	12/19/2024	SDB3262540432	200.00	5.0787	986.71	1,015.73	0.0000	4.5800	50.0000	0.0000	(0.1255)	(0.0141)	0.0000	1	(0.1396)	01/06/2025
300470.ZK	12/19/2024	SDB3262540432	5,600.00	5.0787	27,627.95	28,440.52	0.0000	4.5800	50.0000	0.0000	(3.5149)	(0.3950)	0.0000	1	(3.9099)	01/06/2025
300470.ZK	12/19/2024	SDB3262540432	3,200.00	5.0787	15,787.40	16,251.72	0.0000	4.5800	50.0000	0.0000	(2.0085)	(0.2257)	0.0000	1	(2.2342)	01/06/2025
300470.ZK	12/19/2024	SDB3262540432	3,300.00	5.0787	16,280.76	16,759.59	0.0000	4.5800	50.0000	0.0000	(2.0713)	(0.2328)	0.0000	1	(2.3040)	01/06/2025
300470.ZK	12/19/2024	SDB3262540432	700.00	5.0787	3,453.49	3,555.06	0.0000	4.5800	50.0000	0.0000	(0.4394)	(0.0494)	0.0000	1	(0.4887)	01/06/2025
300470.ZK	12/19/2024	SDB3262540432	600.00	5.0787	2,960.14	3,047.20	0.0000	4.5800	50.0000	0.0000	(0.3766)	(0.0423)	0.0000	1	(0.4189)	01/06/2025
300470.ZK	12/19/2024	SDB3262540432	300.00	5.0787	1,480.07	1,523.60	0.0000	4.5800	50.0000	0.0000	(0.1883)	(0.0212)	0.0000	1	(0.2095)	01/06/2025
300470.ZK	12/19/2024	SDB3262540432	600.00	5.0787	2,960.14	3,047.20	0.0000	4.5800	50.0000	0.0000	(0.3766)	(0.0423)	0.0000	1	(0.4189)	01/06/2025
300470.ZK	12/19/2024	SDB3262540432	300.00	5.0787	1,480.07	1,523.60	0.0000	4.5800	50.0000	0.0000	(0.1883)	(0.0212)	0.0000	1	(0.2095)	01/06/2025
300470.ZK	12/19/2024	SDB3262540432	200.00	5.0787	986.71	1,015.73	0.0000	4.5800	50.0000	0.0000	(0.1255)	(0.0141)	0.0000	1	(0.1396)	01/06/2025
300470.ZK	12/19/2024	SDB3262540432	200.00	5.0787	986.71	1,015.73	0.0000	4.5800	50.0000	0.0000	(0.1255)	(0.0141)	0.0000	1	(0.1396)	01/06/2025
300470.ZK	12/19/2024	SDB3262540432	1,100.00	5.0787	5,426.92	5,586.53	0.0000	4.5800	50.0000	0.0000	(0.6904)	(0.0776)	0.0000	1	(0.7680)	01/06/2025
300470.ZK	12/19/2024	SDB3262540432	300.00	5.0787	1,480.07	1,523.60	0.0000	4.5800	50.0000	0.0000	(0.1883)	(0.0212)	0.0000	1	(0.2095)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SINOSEAL HOLDING CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
300470.ZK	12/18/2024	SDB3262540432	500.00	5.0366	2,642.68	2,518.30	0.0000	4.5800	50.0000	0.0000	(0.3362)	(0.0350)	0.0000	1	(0.3712)	01/06/2025
300470.ZK	12/18/2024	SDB3262540432	1,100.00	5.0366	5,663.14	5,540.26	0.0000	4.5800	50.0000	0.0000	(0.7205)	(0.0769)	0.0000	1	(0.7974)	01/06/2025
300470.ZK	12/18/2024	SDB3262540432	200.00	5.0366	1,003.87	1,007.32	0.0000	4.5800	50.0000	0.0000	(0.1277)	(0.0140)	0.0000	1	(0.1417)	01/06/2025
300470.ZK	12/18/2024	SDB3262540432	1,100.00	5.0366	5,409.47	5,540.26	0.0000	4.5800	50.0000	0.0000	(0.6882)	(0.0769)	0.0000	1	(0.7652)	01/06/2025
300470.ZK	12/18/2024	SDB3262540432	500.00	5.0366	2,476.07	2,518.30	0.0000	4.5800	50.0000	0.0000	(0.3150)	(0.0350)	0.0000	1	(0.3500)	01/06/2025
300470.ZK	12/18/2024	SDB3262540432	100.00	5.0366	494.35	503.66	0.0000	4.5800	50.0000	0.0000	(0.0629)	(0.0070)	0.0000	1	(0.0699)	01/06/2025
300470.ZK	12/18/2024	SDB3262540432	100.00	5.0366	495.88	503.66	0.0000	4.5800	50.0000	0.0000	(0.0631)	(0.0070)	0.0000	1	(0.0701)	01/06/2025
300470.ZK	12/18/2024	SDB3262540432	200.00	5.0366	986.71	1,007.32	0.0000	4.5800	50.0000	0.0000	(0.1255)	(0.0140)	0.0000	1	(0.1395)	01/06/2025
300470.ZK	12/18/2024	SDB3262540432	5,600.00	5.0366	27,627.95	28,204.95	0.0000	4.5800	50.0000	0.0000	(3.5149)	(0.3917)	0.0000	1	(3.9066)	01/06/2025
300470.ZK	12/18/2024	SDB3262540432	3,200.00	5.0366	15,787.40	16,117.11	0.0000	4.5800	50.0000	0.0000	(2.0085)	(0.2238)	0.0000	1	(2.2324)	01/06/2025
300470.ZK	12/18/2024	SDB3262540432	3,300.00	5.0366	16,280.76	16,620.77	0.0000	4.5800	50.0000	0.0000	(2.0713)	(0.2308)	0.0000	1	(2.3021)	01/06/2025
300470.ZK	12/18/2024	SDB3262540432	700.00	5.0366	3,453.49	3,525.62	0.0000	4.5800	50.0000	0.0000	(0.4394)	(0.0490)	0.0000	1	(0.4883)	01/06/2025
300470.ZK	12/18/2024	SDB3262540432	600.00	5.0366	2,960.14	3,021.96	0.0000	4.5800	50.0000	0.0000	(0.3766)	(0.0420)	0.0000	1	(0.4186)	01/06/2025
300470.ZK	12/18/2024	SDB3262540432	300.00	5.0366	1,480.07	1,510.98	0.0000	4.5800	50.0000	0.0000	(0.1883)	(0.0210)	0.0000	1	(0.2093)	01/06/2025
300470.ZK	12/18/2024	SDB3262540432	600.00	5.0366	2,960.14	3,021.96	0.0000	4.5800	50.0000	0.0000	(0.3766)	(0.0420)	0.0000	1	(0.4186)	01/06/2025
300470.ZK	12/18/2024	SDB3262540432	300.00	5.0366	1,480.07	1,510.98	0.0000	4.5800	50.0000	0.0000	(0.1883)	(0.0210)	0.0000	1	(0.2093)	01/06/2025
300470.ZK	12/18/2024	SDB3262540432	200.00	5.0366	986.71	1,007.32	0.0000	4.5800	50.0000	0.0000	(0.1255)	(0.0140)	0.0000	1	(0.1395)	01/06/2025
300470.ZK	12/18/2024	SDB3262540432	200.00	5.0366	986.71	1,007.32	0.0000	4.5800	50.0000	0.0000	(0.1255)	(0.0140)	0.0000	1	(0.1395)	01/06/2025
300470.ZK	12/18/2024	SDB3262540432	1,100.00	5.0366	5,426.92	5,540.26	0.0000	4.5800	50.0000	0.0000	(0.6904)	(0.0769)	0.0000	1	(0.7674)	01/06/2025
300470.ZK	12/18/2024	SDB3262540432	300.00	5.0366	1,480.07	1,510.98	0.0000	4.5800	50.0000	0.0000	(0.1883)	(0.0210)	0.0000	1	(0.2093)	01/06/2025
300470.ZK	12/17/2024	SDB3262540432	500.00	5.1857	2,642.68	2,592.84	0.0000	4.5800	50.0000	0.0000	(0.3362)	(0.0360)	0.0000	1	(0.3722)	01/06/2025
300470.ZK	12/17/2024	SDB3262540432	1,100.00	5.1857	5,663.14	5,704.26	0.0000	4.5800	50.0000	0.0000	(0.7205)	(0.0792)	0.0000	1	(0.7997)	01/06/2025
300470.ZK	12/17/2024	SDB3262540432	200.00	5.1857	1,003.87	1,037.14	0.0000	4.5800	50.0000	0.0000	(0.1277)	(0.0144)	0.0000	1	(0.1421)	01/06/2025
300470.ZK	12/17/2024	SDB3262540432	1,100.00	5.1857	5,409.47	5,704.26	0.0000	4.5800	50.0000	0.0000	(0.6882)	(0.0792)	0.0000	1	(0.7674)	01/06/2025
300470.ZK	12/17/2024	SDB3262540432	500.00	5.1857	2,476.07	2,592.84	0.0000	4.5800	50.0000	0.0000	(0.3150)	(0.0360)	0.0000	1	(0.3510)	01/06/2025
300470.ZK	12/17/2024	SDB3262540432	100.00	5.1857	494.35	518.57	0.0000	4.5800	50.0000	0.0000	(0.0629)	(0.0072)	0.0000	1	(0.0701)	01/06/2025
300470.ZK	12/17/2024	SDB3262540432	100.00	5.1857	495.88	518.57	0.0000	4.5800	50.0000	0.0000	(0.0631)	(0.0072)	0.0000	1	(0.0703)	01/06/2025
300470.ZK	12/17/2024	SDB3262540432	200.00	5.1857	986.71	1,037.14	0.0000	4.5800	50.0000	0.0000	(0.1255)	(0.0144)	0.0000	1	(0.1399)	01/06/2025
300470.ZK	12/17/2024	SDB3262540432	5,600.00	5.1857	27,627.95	29,039.86	0.0000	4.5800	50.0000	0.0000	(3.5149)	(0.4033)	0.0000	1	(3.9182)	01/06/2025
300470.ZK	12/17/2024	SDB3262540432	3,200.00	5.1857	15,787.40	16,594.21	0.0000	4.5800	50.0000	0.0000	(2.0085)	(0.2305)	0.0000	1	(2.2390)	01/06/2025
300470.ZK	12/17/2024	SDB3262540432	3,300.00	5.1857	16,280.76	17,112.78	0.0000	4.5800	50.0000	0.0000	(2.0713)	(0.2377)	0.0000	1	(2.3090)	01/06/2025
300470.ZK	12/17/2024	SDB3262540432	700.00	5.1857	3,453.49	3,629.98	0.0000	4.5800	50.0000	0.0000	(0.4394)	(0.0504)	0.0000	1	(0.4898)	01/06/2025
300470.ZK	12/17/2024	SDB3262540432	600.00	5.1857	2,960.14	3,111.41	0.0000	4.5800	50.0000	0.0000	(0.3766)	(0.0432)	0.0000	1	(0.4198)	01/06/2025
300470.ZK	12/17/2024	SDB3262540432	300.00	5.1857	1,480.07	1,555.71	0.0000	4.5800	50.0000	0.0000	(0.1883)	(0.0216)	0.0000	1	(0.2099)	01/06/2025
300470.ZK	12/17/2024	SDB3262540432	600.00	5.1857	2,960.14	3,111.41	0.0000	4.5800	50.0000	0.0000	(0.3766)	(0.0432)	0.0000	1	(0.4198)	01/06/2025
300470.ZK	12/17/2024	SDB3262540432	300.00	5.1857	1,480.07	1,555.71	0.0000	4.5800	50.0000	0.0000	(0.1883)	(0.0216)	0.0000	1	(0.2099)	01/06/2025
300470.ZK	12/17/2024	SDB3262540432	200.00	5.1857	986.71	1,037.14	0.0000	4.5800	50.0000	0.0000	(0.1255)	(0.0144)	0.0000	1	(0.1399)	01/06/2025
300470.ZK	12/17/2024	SDB3262540432	200.00	5.1857	986.71	1,037.14	0.0000	4.5800	50.0000	0.0000	(0.1255)	(0.0144)	0.0000	1	(0.1399)	01/06/2025
300470.ZK	12/17/2024	SDB3262540432	1,100.00	5.1857	5,426.92	5,704.26	0.0000	4.5800	50.0000	0.0000	(0.6904)	(0.0792)	0.0000	1	(0.7697)	01/06/2025
300470.ZK	12/17/2024	SDB3262540432	300.00	5.1857	1,480.07	1,555.71	0.0000	4.5800	50.0000	0.0000	(0.1883)	(0.0216)	0.0000	1	(0.2099)	01/06/2025
300470.ZK	12/16/2024	SDB3262540432	500.00	5.1911	2,642.68	2,595.55	0.0000	4.5800	50.0000	0.0000	(0.3362)	(0.0360)	0.0000	1	(0.3723)	01/06/2025
300470.ZK	12/16/2024	SDB3262540432	1,100.00	5.1911	5,663.14	5,710.21	0.0000	4.5800	50.0000	0.0000	(0.7205)	(0.0793)	0.0000	1	(0.7998)	01/06/2025
300470.ZK	12/16/2024	SDB3262540432	200.00	5.1911	1,003.87	1,038.22	0.0000	4.5800	50.0000	0.0000	(0.1277)	(0.0144)	0.0000	1	(0.1421)	01/06/2025
300470.ZK	12/16/2024	SDB3262540432	1,100.00	5.1911	5,409.47	5,710.21	0.0000	4.5800	50.0000	0.0000	(0.6882)	(0.0793)	0.0000	1	(0.7675)	01/06/2025
300470.ZK	12/16/2024	SDB3262540432	500.00	5.1911	2,476.07	2,595.55	0.0000	4.5800	50.0000	0.0000	(0.3150)	(0.0360)	0.0000	1	(0.3511)	01/06/2025
300470.ZK	12/16/2024	SDB3262540432	100.00	5.1911	494.35	519.11	0.0000	4.5800	50.0000	0.0000	(0.0629)	(0.0072)	0.0000	1	(0.0701)	01/06/2025
300470.ZK	12/16/2024	SDB3262540432	100.00	5.1911	495.88	519.11	0.0000	4.5800	50.0000	0.0000	(0.0631)	(0.0072)	0.0000	1	(0.0703)	01/06/2025
300470.ZK	12/16/2024	SDB3262540432	200.00	5.1911	986.71	1,038.22	0.0000	4.5800	50.0000	0.0000	(0.1255)	(0.0144)	0.0000	1	(0.1400)	01/06/2025
300470.ZK	12/16/2024	SDB3262540432	5,600.00	5.1911	27,627.95	29,070.17	0.0000	4.5800	50.0000	0.0000	(3.5149)	(0.4038)	0.0000	1	(3.9186)	01/06/2025
300470.ZK	12/16/2024	SDB3262540432	3,200.00	5.1911	15,787.40	16,611.52	0.0000	4.5800	50.0000	0.0000	(2.0085)	(0.2307)	0.0000	1	(2.2392)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SINOSEAL HOLDING CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
300470.ZK	12/16/2024	SDB3262540432	3,300.00	5.1911	16,280.76	17,130.63	0.0000	4.5800	50.0000	0.0000	(2.0713)	(0.2379)	0.0000	1	(2.3092)	01/06/2025
300470.ZK	12/16/2024	SDB3262540432	700.00	5.1911	3,453.49	3,633.77	0.0000	4.5800	50.0000	0.0000	(0.4394)	(0.0505)	0.0000	1	(0.4898)	01/06/2025
300470.ZK	12/16/2024	SDB3262540432	600.00	5.1911	2,960.14	3,114.66	0.0000	4.5800	50.0000	0.0000	(0.3766)	(0.0433)	0.0000	1	(0.4199)	01/06/2025
300470.ZK	12/16/2024	SDB3262540432	300.00	5.1911	1,480.07	1,557.33	0.0000	4.5800	50.0000	0.0000	(0.1883)	(0.0216)	0.0000	1	(0.2099)	01/06/2025
300470.ZK	12/16/2024	SDB3262540432	600.00	5.1911	2,960.14	3,114.66	0.0000	4.5800	50.0000	0.0000	(0.3766)	(0.0433)	0.0000	1	(0.4199)	01/06/2025
300470.ZK	12/16/2024	SDB3262540432	300.00	5.1911	1,480.07	1,557.33	0.0000	4.5800	50.0000	0.0000	(0.1883)	(0.0216)	0.0000	1	(0.2099)	01/06/2025
300470.ZK	12/16/2024	SDB3262540432	200.00	5.1911	986.71	1,038.22	0.0000	4.5800	50.0000	0.0000	(0.1255)	(0.0144)	0.0000	1	(0.1400)	01/06/2025
300470.ZK	12/16/2024	SDB3262540432	200.00	5.1911	986.71	1,038.22	0.0000	4.5800	50.0000	0.0000	(0.1255)	(0.0144)	0.0000	1	(0.1400)	01/06/2025
300470.ZK	12/16/2024	SDB3262540432	1,100.00	5.1911	5,426.92	5,710.21	0.0000	4.5800	50.0000	0.0000	(0.6904)	(0.0793)	0.0000	1	(0.7697)	01/06/2025
300470.ZK	12/16/2024	SDB3262540432	300.00	5.1911	1,480.07	1,557.33	0.0000	4.5800	50.0000	0.0000	(0.1883)	(0.0216)	0.0000	1	(0.2099)	01/06/2025
300470.ZK	12/13/2024	SDB3262540432	500.00	5.2459	2,642.68	2,622.95	0.0000	4.5800	50.0000	0.0000	(1.0086)	(0.1093)	0.0000	3	(1.1179)	01/06/2025
300470.ZK	12/13/2024	SDB3262540432	1,100.00	5.2459	5,663.14	5,770.49	0.0000	4.5800	50.0000	0.0000	(2.1614)	(0.2404)	0.0000	3	(2.4019)	01/06/2025
300470.ZK	12/13/2024	SDB3262540432	200.00	5.2459	1,003.87	1,049.18	0.0000	4.5800	50.0000	0.0000	(0.3831)	(0.0437)	0.0000	3	(0.4269)	01/06/2025
300470.ZK	12/13/2024	SDB3262540432	1,100.00	5.2459	5,409.47	5,770.49	0.0000	4.5800	50.0000	0.0000	(2.0646)	(0.2404)	0.0000	3	(2.3051)	01/06/2025
300470.ZK	12/13/2024	SDB3262540432	500.00	5.2459	2,476.07	2,622.95	0.0000	4.5800	50.0000	0.0000	(0.9450)	(0.1093)	0.0000	3	(1.0543)	01/06/2025
300470.ZK	12/13/2024	SDB3262540432	100.00	5.2459	494.35	524.59	0.0000	4.5800	50.0000	0.0000	(0.1887)	(0.0219)	0.0000	3	(0.2105)	01/06/2025
300470.ZK	12/13/2024	SDB3262540432	100.00	5.2459	495.88	524.59	0.0000	4.5800	50.0000	0.0000	(0.1893)	(0.0219)	0.0000	3	(0.2111)	01/06/2025
300470.ZK	12/13/2024	SDB3262540432	200.00	5.2459	986.71	1,049.18	0.0000	4.5800	50.0000	0.0000	(0.3766)	(0.0437)	0.0000	3	(0.4203)	01/06/2025
300470.ZK	12/13/2024	SDB3262540432	5,600.00	5.2459	27,627.95	29,377.05	0.0000	4.5800	50.0000	0.0000	(10.5447)	(1.2240)	0.0000	3	(11.7687)	01/06/2025
300470.ZK	12/13/2024	SDB3262540432	3,200.00	5.2459	15,787.40	16,786.89	0.0000	4.5800	50.0000	0.0000	(6.0255)	(0.6995)	0.0000	3	(6.7250)	01/06/2025
300470.ZK	12/13/2024	SDB3262540432	3,300.00	5.2459	16,280.76	17,311.48	0.0000	4.5800	50.0000	0.0000	(6.2138)	(0.7213)	0.0000	3	(6.9351)	01/06/2025
300470.ZK	12/13/2024	SDB3262540432	700.00	5.2459	3,453.49	3,672.13	0.0000	4.5800	50.0000	0.0000	(1.3181)	(0.1530)	0.0000	3	(1.4711)	01/06/2025
300470.ZK	12/13/2024	SDB3262540432	600.00	5.2459	2,960.14	3,147.54	0.0000	4.5800	50.0000	0.0000	(1.1298)	(0.1311)	0.0000	3	(1.2609)	01/06/2025
300470.ZK	12/13/2024	SDB3262540432	300.00	5.2459	1,480.07	1,573.77	0.0000	4.5800	50.0000	0.0000	(0.5649)	(0.0656)	0.0000	3	(0.6305)	01/06/2025
300470.ZK	12/13/2024	SDB3262540432	600.00	5.2459	2,960.14	3,147.54	0.0000	4.5800	50.0000	0.0000	(1.1298)	(0.1311)	0.0000	3	(1.2609)	01/06/2025
300470.ZK	12/13/2024	SDB3262540432	300.00	5.2459	1,480.07	1,573.77	0.0000	4.5800	50.0000	0.0000	(0.5649)	(0.0656)	0.0000	3	(0.6305)	01/06/2025
300470.ZK	12/13/2024	SDB3262540432	200.00	5.2459	986.71	1,049.18	0.0000	4.5800	50.0000	0.0000	(0.3766)	(0.0437)	0.0000	3	(0.4203)	01/06/2025
300470.ZK	12/13/2024	SDB3262540432	200.00	5.2459	986.71	1,049.18	0.0000	4.5800	50.0000	0.0000	(0.3766)	(0.0437)	0.0000	3	(0.4203)	01/06/2025
300470.ZK	12/13/2024	SDB3262540432	1,100.00	5.2459	5,426.92	5,770.49	0.0000	4.5800	50.0000	0.0000	(2.0713)	(0.2404)	0.0000	3	(2.3117)	01/06/2025
300470.ZK	12/13/2024	SDB3262540432	300.00	5.2459	1,480.07	1,573.77	0.0000	4.5800	50.0000	0.0000	(0.5649)	(0.0656)	0.0000	3	(0.6305)	01/06/2025
300470.ZK	12/12/2024	SDB3262540432	1,100.00	5.0715	5,663.14	5,578.67	0.0000	4.5800	50.0000	0.0000	(0.7205)	(0.0775)	0.0000	1	(0.7980)	01/06/2025
300470.ZK	12/12/2024	SDB3262540432	200.00	5.0715	1,003.87	1,014.30	0.0000	4.5800	50.0000	0.0000	(0.1277)	(0.0141)	0.0000	1	(0.1418)	01/06/2025
300470.ZK	12/12/2024	SDB3262540432	1,100.00	5.0715	5,409.47	5,578.67	0.0000	4.5800	50.0000	0.0000	(0.6882)	(0.0775)	0.0000	1	(0.7657)	01/06/2025
300470.ZK	12/12/2024	SDB3262540432	500.00	5.0715	2,476.07	2,535.76	0.0000	4.5800	50.0000	0.0000	(0.3150)	(0.0352)	0.0000	1	(0.3502)	01/06/2025
300470.ZK	12/12/2024	SDB3262540432	100.00	5.0715	494.35	507.15	0.0000	4.5800	50.0000	0.0000	(0.0629)	(0.0070)	0.0000	1	(0.0699)	01/06/2025
300470.ZK	12/12/2024	SDB3262540432	100.00	5.0715	495.88	507.15	0.0000	4.5800	50.0000	0.0000	(0.0631)	(0.0070)	0.0000	1	(0.0701)	01/06/2025
300470.ZK	12/12/2024	SDB3262540432	200.00	5.0715	986.71	1,014.30	0.0000	4.5800	50.0000	0.0000	(0.1255)	(0.0141)	0.0000	1	(0.1396)	01/06/2025
300470.ZK	12/12/2024	SDB3262540432	5,600.00	5.0715	27,627.95	28,400.51	0.0000	4.5800	50.0000	0.0000	(3.5149)	(0.3945)	0.0000	1	(3.9093)	01/06/2025
300470.ZK	12/12/2024	SDB3262540432	3,200.00	5.0715	15,787.40	16,228.86	0.0000	4.5800	50.0000	0.0000	(2.0085)	(0.2254)	0.0000	1	(2.2339)	01/06/2025
300470.ZK	12/12/2024	SDB3262540432	3,300.00	5.0715	16,280.76	16,736.02	0.0000	4.5800	50.0000	0.0000	(2.0713)	(0.2324)	0.0000	1	(2.3037)	01/06/2025
300470.ZK	12/12/2024	SDB3262540432	700.00	5.0715	3,453.49	3,550.06	0.0000	4.5800	50.0000	0.0000	(0.4394)	(0.0493)	0.0000	1	(0.4887)	01/06/2025
300470.ZK	12/12/2024	SDB3262540432	600.00	5.0715	2,960.14	3,042.91	0.0000	4.5800	50.0000	0.0000	(0.3766)	(0.0423)	0.0000	1	(0.4189)	01/06/2025
300470.ZK	12/12/2024	SDB3262540432	300.00	5.0715	1,480.07	1,521.46	0.0000	4.5800	50.0000	0.0000	(0.1883)	(0.0211)	0.0000	1	(0.2094)	01/06/2025
300470.ZK	12/12/2024	SDB3262540432	600.00	5.0715	2,960.14	3,042.91	0.0000	4.5800	50.0000	0.0000	(0.3766)	(0.0423)	0.0000	1	(0.4189)	01/06/2025
300470.ZK	12/12/2024	SDB3262540432	300.00	5.0715	1,480.07	1,521.46	0.0000	4.5800	50.0000	0.0000	(0.1883)	(0.0211)	0.0000	1	(0.2094)	01/06/2025
300470.ZK	12/12/2024	SDB3262540432	200.00	5.0715	986.71	1,014.30	0.0000	4.5800	50.0000	0.0000	(0.1255)	(0.0141)	0.0000	1	(0.1396)	01/06/2025
300470.ZK	12/12/2024	SDB3262540432	200.00	5.0715	986.71	1,014.30	0.0000	4.5800	50.0000	0.0000	(0.1255)	(0.0141)	0.0000	1	(0.1396)	01/06/2025
300470.ZK	12/12/2024	SDB3262540432	1,100.00	5.0715	5,426.92	5,578.67	0.0000	4.5800	50.0000	0.0000	(0.6904)	(0.0775)	0.0000	1	(0.7679)	01/06/2025
300470.ZK	12/12/2024	SDB3262540432	300.00	5.0715	1,480.07	1,521.46	0.0000	4.5800	50.0000	0.0000	(0.1883)	(0.0211)	0.0000	1	(0.2094)	01/06/2025
300470.ZK	12/11/2024	SDB3262540432	1,100.00	5.1492	5,663.14	5,664.09	0.0000	4.5800	50.0000	0.0000	(0.7205)	(0.0787)	0.0000	1	(0.7991)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SINOSEAL HOLDING CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
300470.ZK	12/11/2024	SDB3262540432	200.00	5.1492	1,003.87	1,029.84	0.0000	4.5800	50.0000	0.0000	(0.1277)	(0.0143)	0.0000	1	(0.1420)	01/06/2025
300470.ZK	12/11/2024	SDB3262540432	1,100.00	5.1492	5,409.47	5,664.09	0.0000	4.5800	50.0000	0.0000	(0.6882)	(0.0787)	0.0000	1	(0.7669)	01/06/2025
300470.ZK	12/11/2024	SDB3262540432	500.00	5.1492	2,476.07	2,574.59	0.0000	4.5800	50.0000	0.0000	(0.3150)	(0.0358)	0.0000	1	(0.3508)	01/06/2025
300470.ZK	12/11/2024	SDB3262540432	100.00	5.1492	494.35	514.92	0.0000	4.5800	50.0000	0.0000	(0.0629)	(0.0072)	0.0000	1	(0.0700)	01/06/2025
300470.ZK	12/11/2024	SDB3262540432	100.00	5.1492	495.88	514.92	0.0000	4.5800	50.0000	0.0000	(0.0631)	(0.0072)	0.0000	1	(0.0702)	01/06/2025
300470.ZK	12/11/2024	SDB3262540432	200.00	5.1492	986.71	1,029.84	0.0000	4.5800	50.0000	0.0000	(0.1255)	(0.0143)	0.0000	1	(0.1398)	01/06/2025
300470.ZK	12/11/2024	SDB3262540432	5,600.00	5.1492	27,627.95	28,835.38	0.0000	4.5800	50.0000	0.0000	(3.5149)	(0.4005)	0.0000	1	(3.9154)	01/06/2025
300470.ZK	12/11/2024	SDB3262540432	3,200.00	5.1492	15,787.40	16,477.36	0.0000	4.5800	50.0000	0.0000	(2.0085)	(0.2289)	0.0000	1	(2.2374)	01/06/2025
300470.ZK	12/11/2024	SDB3262540432	3,300.00	5.1492	16,280.76	16,992.28	0.0000	4.5800	50.0000	0.0000	(2.0713)	(0.2360)	0.0000	1	(2.3073)	01/06/2025
300470.ZK	12/11/2024	SDB3262540432	700.00	5.1492	3,453.49	3,604.42	0.0000	4.5800	50.0000	0.0000	(0.4394)	(0.0501)	0.0000	1	(0.4894)	01/06/2025
300470.ZK	12/11/2024	SDB3262540432	600.00	5.1492	2,960.14	3,089.51	0.0000	4.5800	50.0000	0.0000	(0.3766)	(0.0429)	0.0000	1	(0.4195)	01/06/2025
300470.ZK	12/11/2024	SDB3262540432	300.00	5.1492	1,480.07	1,544.75	0.0000	4.5800	50.0000	0.0000	(0.1883)	(0.0215)	0.0000	1	(0.2098)	01/06/2025
300470.ZK	12/11/2024	SDB3262540432	600.00	5.1492	2,960.14	3,089.51	0.0000	4.5800	50.0000	0.0000	(0.3766)	(0.0429)	0.0000	1	(0.4195)	01/06/2025
300470.ZK	12/11/2024	SDB3262540432	300.00	5.1492	1,480.07	1,544.75	0.0000	4.5800	50.0000	0.0000	(0.1883)	(0.0215)	0.0000	1	(0.2098)	01/06/2025
300470.ZK	12/11/2024	SDB3262540432	200.00	5.1492	986.71	1,029.84	0.0000	4.5800	50.0000	0.0000	(0.1255)	(0.0143)	0.0000	1	(0.1398)	01/06/2025
300470.ZK	12/11/2024	SDB3262540432	200.00	5.1492	986.71	1,029.84	0.0000	4.5800	50.0000	0.0000	(0.1255)	(0.0143)	0.0000	1	(0.1398)	01/06/2025
300470.ZK	12/11/2024	SDB3262540432	1,100.00	5.1492	5,426.92	5,664.09	0.0000	4.5800	50.0000	0.0000	(0.6904)	(0.0787)	0.0000	1	(0.7691)	01/06/2025
300470.ZK	12/11/2024	SDB3262540432	300.00	5.1492	1,480.07	1,544.75	0.0000	4.5800	50.0000	0.0000	(0.1883)	(0.0215)	0.0000	1	(0.2098)	01/06/2025
300470.ZK	12/10/2024	SDB3262540432	1,100.00	5.2436	5,663.14	5,767.91	0.0000	4.5800	50.0000	0.0000	(0.7205)	(0.0801)	0.0000	1	(0.8006)	01/06/2025
300470.ZK	12/10/2024	SDB3262540432	200.00	5.2436	1,003.87	1,048.71	0.0000	4.5800	50.0000	0.0000	(0.1277)	(0.0146)	0.0000	1	(0.1423)	01/06/2025
300470.ZK	12/10/2024	SDB3262540432	1,100.00	5.2436	5,409.47	5,767.91	0.0000	4.5800	50.0000	0.0000	(0.6882)	(0.0801)	0.0000	1	(0.7683)	01/06/2025
300470.ZK	12/10/2024	SDB3262540432	500.00	5.2436	2,476.07	2,621.78	0.0000	4.5800	50.0000	0.0000	(0.3150)	(0.0364)	0.0000	1	(0.3514)	01/06/2025
300470.ZK	12/10/2024	SDB3262540432	100.00	5.2436	494.35	524.36	0.0000	4.5800	50.0000	0.0000	(0.0629)	(0.0073)	0.0000	1	(0.0702)	01/06/2025
300470.ZK	12/10/2024	SDB3262540432	100.00	5.2436	495.88	524.36	0.0000	4.5800	50.0000	0.0000	(0.0631)	(0.0073)	0.0000	1	(0.0704)	01/06/2025
300470.ZK	12/10/2024	SDB3262540432	200.00	5.2436	986.71	1,048.71	0.0000	4.5800	50.0000	0.0000	(0.1255)	(0.0146)	0.0000	1	(0.1401)	01/06/2025
300470.ZK	12/10/2024	SDB3262540432	5,600.00	5.2436	27,627.95	29,363.90	0.0000	4.5800	50.0000	0.0000	(3.5149)	(0.4078)	0.0000	1	(3.9227)	01/06/2025
300470.ZK	12/10/2024	SDB3262540432	3,200.00	5.2436	15,787.40	16,779.37	0.0000	4.5800	50.0000	0.0000	(2.0085)	(0.2330)	0.0000	1	(2.2416)	01/06/2025
300470.ZK	12/10/2024	SDB3262540432	3,300.00	5.2436	16,280.76	17,303.73	0.0000	4.5800	50.0000	0.0000	(2.0713)	(0.2403)	0.0000	1	(2.3116)	01/06/2025
300470.ZK	12/10/2024	SDB3262540432	700.00	5.2436	3,453.49	3,670.49	0.0000	4.5800	50.0000	0.0000	(0.4394)	(0.0510)	0.0000	1	(0.4903)	01/06/2025
300470.ZK	12/10/2024	SDB3262540432	600.00	5.2436	2,960.14	3,146.13	0.0000	4.5800	50.0000	0.0000	(0.3766)	(0.0437)	0.0000	1	(0.4203)	01/06/2025
300470.ZK	12/10/2024	SDB3262540432	300.00	5.2436	1,480.07	1,573.07	0.0000	4.5800	50.0000	0.0000	(0.1883)	(0.0218)	0.0000	1	(0.2101)	01/06/2025
300470.ZK	12/10/2024	SDB3262540432	600.00	5.2436	2,960.14	3,146.13	0.0000	4.5800	50.0000	0.0000	(0.3766)	(0.0437)	0.0000	1	(0.4203)	01/06/2025
300470.ZK	12/10/2024	SDB3262540432	300.00	5.2436	1,480.07	1,573.07	0.0000	4.5800	50.0000	0.0000	(0.1883)	(0.0218)	0.0000	1	(0.2101)	01/06/2025
300470.ZK	12/10/2024	SDB3262540432	200.00	5.2436	986.71	1,048.71	0.0000	4.5800	50.0000	0.0000	(0.1255)	(0.0146)	0.0000	1	(0.1401)	01/06/2025
300470.ZK	12/10/2024	SDB3262540432	200.00	5.2436	986.71	1,048.71	0.0000	4.5800	50.0000	0.0000	(0.1255)	(0.0146)	0.0000	1	(0.1401)	01/06/2025
300470.ZK	12/10/2024	SDB3262540432	1,100.00	5.2436	5,426.92	5,767.91	0.0000	4.5800	50.0000	0.0000	(0.6904)	(0.0801)	0.0000	1	(0.7705)	01/06/2025
300470.ZK	12/10/2024	SDB3262540432	300.00	5.2436	1,480.07	1,573.07	0.0000	4.5800	50.0000	0.0000	(0.1883)	(0.0218)	0.0000	1	(0.2101)	01/06/2025
300470.ZK	12/09/2024	SDB3262540432	1,100.00	4.8991	5,409.47	5,389.02	0.0000	4.5800	50.0000	0.0000	(0.6882)	(0.0748)	0.0000	1	(0.7631)	01/06/2025
300470.ZK	12/09/2024	SDB3262540432	500.00	4.8991	2,476.07	2,449.55	0.0000	4.5800	50.0000	0.0000	(0.3150)	(0.0340)	0.0000	1	(0.3490)	01/06/2025
300470.ZK	12/09/2024	SDB3262540432	100.00	4.8991	494.35	489.91	0.0000	4.5800	50.0000	0.0000	(0.0629)	(0.0068)	0.0000	1	(0.0697)	01/06/2025
300470.ZK	12/09/2024	SDB3262540432	100.00	4.8991	495.88	489.91	0.0000	4.5800	50.0000	0.0000	(0.0631)	(0.0068)	0.0000	1	(0.0699)	01/06/2025
300470.ZK	12/09/2024	SDB3262540432	200.00	4.8991	986.71	979.82	0.0000	4.5800	50.0000	0.0000	(0.1255)	(0.0136)	0.0000	1	(0.1391)	01/06/2025
300470.ZK	12/09/2024	SDB3262540432	5,600.00	4.8991	27,627.95	27,435.00	0.0000	4.5800	50.0000	0.0000	(3.5149)	(0.3810)	0.0000	1	(3.8959)	01/06/2025
300470.ZK	12/09/2024	SDB3262540432	3,200.00	4.8991	15,787.40	15,677.15	0.0000	4.5800	50.0000	0.0000	(2.0085)	(0.2177)	0.0000	1	(2.2262)	01/06/2025
300470.ZK	12/09/2024	SDB3262540432	3,300.00	4.8991	16,280.76	16,167.06	0.0000	4.5800	50.0000	0.0000	(2.0713)	(0.2245)	0.0000	1	(2.2958)	01/06/2025
300470.ZK	12/09/2024	SDB3262540432	700.00	4.8991	3,453.49	3,429.38	0.0000	4.5800	50.0000	0.0000	(0.4394)	(0.0476)	0.0000	1	(0.4870)	01/06/2025
300470.ZK	12/09/2024	SDB3262540432	600.00	4.8991	2,960.14	2,939.46	0.0000	4.5800	50.0000	0.0000	(0.3766)	(0.0408)	0.0000	1	(0.4174)	01/06/2025
300470.ZK	12/09/2024	SDB3262540432	300.00	4.8991	1,480.07	1,469.73	0.0000	4.5800	50.0000	0.0000	(0.1883)	(0.0204)	0.0000	1	(0.2087)	01/06/2025
300470.ZK	12/09/2024	SDB3262540432	600.00	4.8991	2,960.14	2,939.46	0.0000	4.5800	50.0000	0.0000	(0.3766)	(0.0408)	0.0000	1	(0.4174)	01/06/2025
300470.ZK	12/09/2024	SDB3262540432	300.00	4.8991	1,480.07	1,469.73	0.0000	4.5800	50.0000	0.0000	(0.1883)	(0.0204)	0.0000	1	(0.2087)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SINOSEAL HOLDING CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
300470.ZK	12/09/2024	SDB3262540432	200.00	4.8991	986.71	979.82	0.0000	4.5800	50.0000	0.0000	(0.1255)	(0.0136)	0.0000	1	(0.1391)	01/06/2025
300470.ZK	12/09/2024	SDB3262540432	200.00	4.8991	986.71	979.82	0.0000	4.5800	50.0000	0.0000	(0.1255)	(0.0136)	0.0000	1	(0.1391)	01/06/2025
300470.ZK	12/09/2024	SDB3262540432	1,100.00	4.8991	5,426.92	5,389.02	0.0000	4.5800	50.0000	0.0000	(0.6904)	(0.0748)	0.0000	1	(0.7653)	01/06/2025
300470.ZK	12/09/2024	SDB3262540432	300.00	4.8991	1,480.07	1,469.73	0.0000	4.5800	50.0000	0.0000	(0.1883)	(0.0204)	0.0000	1	(0.2087)	01/06/2025
300470.ZK	12/06/2024	SDB3262540432	100.00	4.9373	494.35	493.73	0.0000	4.5800	50.0000	0.0000	(0.1887)	(0.0206)	0.0000	3	(0.2092)	01/06/2025
300470.ZK	12/06/2024	SDB3262540432	100.00	4.9373	495.88	493.73	0.0000	4.5800	50.0000	0.0000	(0.1893)	(0.0206)	0.0000	3	(0.2098)	01/06/2025
300470.ZK	12/06/2024	SDB3262540432	200.00	4.9373	986.71	987.46	0.0000	4.5800	50.0000	0.0000	(0.3766)	(0.0411)	0.0000	3	(0.4177)	01/06/2025
300470.ZK	12/06/2024	SDB3262540432	5,600.00	4.9373	27,627.95	27,649.01	0.0000	4.5800	50.0000	0.0000	(10.5447)	(1.1520)	0.0000	3	(11.6967)	01/06/2025
300470.ZK	12/06/2024	SDB3262540432	3,200.00	4.9373	15,787.40	15,799.44	0.0000	4.5800	50.0000	0.0000	(6.0255)	(0.6583)	0.0000	3	(6.6838)	01/06/2025
300470.ZK	12/06/2024	SDB3262540432	3,300.00	4.9373	16,280.76	16,293.17	0.0000	4.5800	50.0000	0.0000	(6.2138)	(0.6789)	0.0000	3	(6.8927)	01/06/2025
300470.ZK	12/06/2024	SDB3262540432	700.00	4.9373	3,453.49	3,456.13	0.0000	4.5800	50.0000	0.0000	(1.3181)	(0.1440)	0.0000	3	(1.4621)	01/06/2025
300470.ZK	12/06/2024	SDB3262540432	600.00	4.9373	2,960.14	2,962.39	0.0000	4.5800	50.0000	0.0000	(1.1298)	(0.1234)	0.0000	3	(1.2532)	01/06/2025
300470.ZK	12/06/2024	SDB3262540432	300.00	4.9373	1,480.07	1,481.20	0.0000	4.5800	50.0000	0.0000	(0.5649)	(0.0617)	0.0000	3	(0.6266)	01/06/2025
300470.ZK	12/06/2024	SDB3262540432	600.00	4.9373	2,960.14	2,962.39	0.0000	4.5800	50.0000	0.0000	(1.1298)	(0.1234)	0.0000	3	(1.2532)	01/06/2025
300470.ZK	12/06/2024	SDB3262540432	300.00	4.9373	1,480.07	1,481.20	0.0000	4.5800	50.0000	0.0000	(0.5649)	(0.0617)	0.0000	3	(0.6266)	01/06/2025
300470.ZK	12/06/2024	SDB3262540432	200.00	4.9373	986.71	987.46	0.0000	4.5800	50.0000	0.0000	(0.3766)	(0.0411)	0.0000	3	(0.4177)	01/06/2025
300470.ZK	12/06/2024	SDB3262540432	200.00	4.9373	986.71	987.46	0.0000	4.5800	50.0000	0.0000	(0.3766)	(0.0411)	0.0000	3	(0.4177)	01/06/2025
300470.ZK	12/06/2024	SDB3262540432	1,100.00	4.9373	5,426.92	5,431.06	0.0000	4.5800	50.0000	0.0000	(2.0713)	(0.2263)	0.0000	3	(2.2976)	01/06/2025
300470.ZK	12/06/2024	SDB3262540432	300.00	4.9373	1,480.07	1,481.20	0.0000	4.5800	50.0000	0.0000	(0.5649)	(0.0617)	0.0000	3	(0.6266)	01/06/2025
300470.ZK	12/05/2024	SDB3262540432	100.00	4.9434	495.88	494.34	0.0000	4.5800	50.0000	0.0000	(0.0631)	(0.0069)	0.0000	1	(0.0700)	01/06/2025
300470.ZK	12/05/2024	SDB3262540432	200.00	4.9434	986.71	988.67	0.0000	4.5800	50.0000	0.0000	(0.1255)	(0.0137)	0.0000	1	(0.1393)	01/06/2025
300470.ZK	12/05/2024	SDB3262540432	5,600.00	4.9434	27,627.95	27,682.79	0.0000	4.5800	50.0000	0.0000	(3.5149)	(0.3845)	0.0000	1	(3.8994)	01/06/2025
300470.ZK	12/05/2024	SDB3262540432	3,200.00	4.9434	15,787.40	15,818.74	0.0000	4.5800	50.0000	0.0000	(2.0085)	(0.2197)	0.0000	1	(2.2282)	01/06/2025
300470.ZK	12/05/2024	SDB3262540432	3,300.00	4.9434	16,280.76	16,313.07	0.0000	4.5800	50.0000	0.0000	(2.0713)	(0.2266)	0.0000	1	(2.2978)	01/06/2025
300470.ZK	12/05/2024	SDB3262540432	700.00	4.9434	3,453.49	3,460.35	0.0000	4.5800	50.0000	0.0000	(0.4394)	(0.0481)	0.0000	1	(0.4874)	01/06/2025
300470.ZK	12/05/2024	SDB3262540432	600.00	4.9434	2,960.14	2,966.01	0.0000	4.5800	50.0000	0.0000	(0.3766)	(0.0412)	0.0000	1	(0.4178)	01/06/2025
300470.ZK	12/05/2024	SDB3262540432	300.00	4.9434	1,480.07	1,483.01	0.0000	4.5800	50.0000	0.0000	(0.1883)	(0.0206)	0.0000	1	(0.2089)	01/06/2025
300470.ZK	12/05/2024	SDB3262540432	600.00	4.9434	2,960.14	2,966.01	0.0000	4.5800	50.0000	0.0000	(0.3766)	(0.0412)	0.0000	1	(0.4178)	01/06/2025
300470.ZK	12/05/2024	SDB3262540432	300.00	4.9434	1,480.07	1,483.01	0.0000	4.5800	50.0000	0.0000	(0.1883)	(0.0206)	0.0000	1	(0.2089)	01/06/2025
300470.ZK	12/05/2024	SDB3262540432	200.00	4.9434	986.71	988.67	0.0000	4.5800	50.0000	0.0000	(0.1255)	(0.0137)	0.0000	1	(0.1393)	01/06/2025
300470.ZK	12/05/2024	SDB3262540432	200.00	4.9434	986.71	988.67	0.0000	4.5800	50.0000	0.0000	(0.1255)	(0.0137)	0.0000	1	(0.1393)	01/06/2025
300470.ZK	12/05/2024	SDB3262540432	1,100.00	4.9434	5,426.92	5,437.69	0.0000	4.5800	50.0000	0.0000	(0.6904)	(0.0755)	0.0000	1	(0.7659)	01/06/2025
300470.ZK	12/05/2024	SDB3262540432	300.00	4.9434	1,480.07	1,483.01	0.0000	4.5800	50.0000	0.0000	(0.1883)	(0.0206)	0.0000	1	(0.2089)	01/06/2025
300470.ZK	12/04/2024	SDB3262540432	200.00	4.9336	986.71	986.71	0.0000	4.5800	50.0000	0.0000	(0.1255)	(0.0137)	0.0000	1	(0.1392)	01/06/2025
300470.ZK	12/04/2024	SDB3262540432	5,600.00	4.9336	27,627.95	27,627.95	0.0000	4.5800	50.0000	0.0000	(3.5149)	(0.3837)	0.0000	1	(3.8986)	01/06/2025
300470.ZK	12/04/2024	SDB3262540432	3,200.00	4.9336	15,787.40	15,787.40	0.0000	4.5800	50.0000	0.0000	(2.0085)	(0.2193)	0.0000	1	(2.2278)	01/06/2025
300470.ZK	12/04/2024	SDB3262540432	3,300.00	4.9336	16,280.76	16,280.76	0.0000	4.5800	50.0000	0.0000	(2.0713)	(0.2261)	0.0000	1	(2.2974)	01/06/2025
300470.ZK	12/04/2024	SDB3262540432	700.00	4.9336	3,453.49	3,453.49	0.0000	4.5800	50.0000	0.0000	(0.4394)	(0.0480)	0.0000	1	(0.4873)	01/06/2025
300470.ZK	12/04/2024	SDB3262540432	600.00	4.9336	2,960.14	2,960.14	0.0000	4.5800	50.0000	0.0000	(0.3766)	(0.0411)	0.0000	1	(0.4177)	01/06/2025
300470.ZK	12/04/2024	SDB3262540432	300.00	4.9336	1,480.07	1,480.07	0.0000	4.5800	50.0000	0.0000	(0.1883)	(0.0206)	0.0000	1	(0.2089)	01/06/2025
300470.ZK	12/04/2024	SDB3262540432	600.00	4.9336	2,960.14	2,960.14	0.0000	4.5800	50.0000	0.0000	(0.3766)	(0.0411)	0.0000	1	(0.4177)	01/06/2025
300470.ZK	12/04/2024	SDB3262540432	300.00	4.9336	1,480.07	1,480.07	0.0000	4.5800	50.0000	0.0000	(0.1883)	(0.0206)	0.0000	1	(0.2089)	01/06/2025
300470.ZK	12/04/2024	SDB3262540432	200.00	4.9336	986.71	986.71	0.0000	4.5800	50.0000	0.0000	(0.1255)	(0.0137)	0.0000	1	(0.1392)	01/06/2025
300470.ZK	12/04/2024	SDB3262540432	200.00	4.9336	986.71	986.71	0.0000	4.5800	50.0000	0.0000	(0.1255)	(0.0137)	0.0000	1	(0.1392)	01/06/2025
300470.ZK	12/04/2024	SDB3262540432	1,100.00	4.9336	5,426.92	5,426.92	0.0000	4.5800	50.0000	0.0000	(0.6904)	(0.0754)	0.0000	1	(0.7658)	01/06/2025
300470.ZK	12/04/2024	SDB3262540432	300.00	4.9336	1,480.07	1,480.07	0.0000	4.5800	50.0000	0.0000	(0.1883)	(0.0206)	0.0000	1	(0.2089)	01/06/2025
TOTAL SINOSEAL HOLDING CO LTD CMN CLASS A SERIES NORTHBOUND												(395.0448)	(47.1047)	0.0000	(442.1495)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SINOTRANS LIMITED CMN CLASS A SERIES NORTHBOUND																
601598.SH	01/03/2025	SDB3260123479	16,300.00	0.7401	11,828.08	12,064.17	0.0000	4.3300	50.0000	0.0000	(4.2680)	(0.5027)	0.0000	3	(4.7706)	01/06/2025
601598.SH	01/03/2025	SDB3260123479	14,800.00	0.7401	10,752.26	10,953.97	0.0000	4.3300	50.0000	0.0000	(3.8798)	(0.4564)	0.0000	3	(4.3362)	01/06/2025
601598.SH	01/03/2025	SDB3260123479	11,100.00	0.7401	8,067.08	8,215.48	0.0000	4.3300	50.0000	0.0000	(2.9109)	(0.3423)	0.0000	3	(3.2532)	01/06/2025
601598.SH	01/03/2025	SDB3260123479	9,800.00	0.7401	7,124.14	7,253.30	0.0000	4.3300	50.0000	0.0000	(2.5706)	(0.3022)	0.0000	3	(2.8728)	01/06/2025
601598.SH	01/03/2025	SDB3260123479	200.00	0.7401	147.11	148.03	0.0000	4.3300	50.0000	0.0000	(0.0531)	(0.0062)	0.0000	3	(0.0592)	01/06/2025
601598.SH	01/03/2025	SDB3260123479	17,000.00	0.7401	12,333.91	12,582.26	0.0000	4.3300	50.0000	0.0000	(4.4505)	(0.5243)	0.0000	3	(4.9747)	01/06/2025
601598.SH	01/03/2025	SDB3260123479	14,800.00	0.7401	10,737.76	10,953.97	0.0000	4.3300	50.0000	0.0000	(3.8745)	(0.4564)	0.0000	3	(4.3310)	01/06/2025
601598.SH	01/03/2025	SDB3260123479	1,600.00	0.7401	1,160.84	1,184.21	0.0000	4.3300	50.0000	0.0000	(0.4189)	(0.0493)	0.0000	3	(0.4682)	01/06/2025
601598.SH	01/03/2025	SDB3260123479	1,200.00	0.7401	870.63	888.16	0.0000	4.3300	50.0000	0.0000	(0.3142)	(0.0370)	0.0000	3	(0.3512)	01/06/2025
601598.SH	01/03/2025	SDB3260123479	11,900.00	0.7401	8,633.74	8,807.58	0.0000	4.3300	50.0000	0.0000	(3.1153)	(0.3670)	0.0000	3	(3.4823)	01/06/2025
601598.SH	01/03/2025	SDB3260123479	31,100.00	0.7401	22,563.80	23,018.14	0.0000	4.3300	50.0000	0.0000	(8.1418)	(0.9591)	0.0000	3	(9.1009)	01/06/2025
601598.SH	01/03/2025	SDB3260123479	3,900.00	0.7401	2,829.54	2,886.52	0.0000	4.3300	50.0000	0.0000	(1.0210)	(0.1203)	0.0000	3	(1.1413)	01/06/2025
601598.SH	01/03/2025	SDB3260123479	79,800.00	0.7401	57,896.82	59,062.61	0.0000	4.3300	50.0000	0.0000	(20.8911)	(2.4609)	0.0000	3	(23.3520)	01/06/2025
601598.SH	01/03/2025	SDB3260123479	87,800.00	0.7401	63,701.01	64,983.68	0.0000	4.3300	50.0000	0.0000	(22.9854)	(2.7077)	0.0000	3	(25.6931)	01/06/2025
601598.SH	01/03/2025	SDB3260123479	105,600.00	0.7401	76,615.33	78,158.04	0.0000	4.3300	50.0000	0.0000	(27.6454)	(3.2566)	0.0000	3	(30.9020)	01/06/2025
601598.SH	01/03/2025	SDB3260123479	500.00	0.7401	362.76	370.07	0.0000	4.3300	50.0000	0.0000	(0.1309)	(0.0154)	0.0000	3	(0.1463)	01/06/2025
601598.SH	01/03/2025	SDB3260123479	3,400.00	0.7401	2,466.78	2,516.45	0.0000	4.3300	50.0000	0.0000	(0.8901)	(0.1049)	0.0000	3	(0.9949)	01/06/2025
601598.SH	01/03/2025	SDB3260123479	21,200.00	0.7401	15,381.11	15,690.82	0.0000	4.3300	50.0000	0.0000	(5.5500)	(0.6538)	0.0000	3	(6.2038)	01/06/2025
601598.SH	01/03/2025	SDB3260123479	39,400.00	0.7401	28,585.65	29,161.24	0.0000	4.3300	50.0000	0.0000	(10.3147)	(1.2151)	0.0000	3	(11.5297)	01/06/2025
601598.SH	01/03/2025	SDB3260123479	100.00	0.7401	72.55	74.01	0.0000	4.3300	50.0000	0.0000	(0.0262)	(0.0031)	0.0000	3	(0.0293)	01/06/2025
601598.SH	01/03/2025	SDB3260123479	500.00	0.7401	362.76	370.07	0.0000	4.3300	50.0000	0.0000	(0.1309)	(0.0154)	0.0000	3	(0.1463)	01/06/2025
601598.SH	01/03/2025	SDB3260123479	103,100.00	0.7401	74,801.52	76,307.71	0.0000	4.3300	50.0000	0.0000	(26.9909)	(3.1795)	0.0000	3	(30.1704)	01/06/2025
601598.SH	01/03/2025	SDB3260123479	50,500.00	0.7401	36,638.96	37,376.72	0.0000	4.3300	50.0000	0.0000	(13.2206)	(1.5574)	0.0000	3	(14.7779)	01/06/2025
601598.SH	01/03/2025	SDB3260123479	36,200.00	0.7401	26,263.97	26,792.81	0.0000	4.3300	50.0000	0.0000	(9.4769)	(1.1164)	0.0000	3	(10.5933)	01/06/2025
601598.SH	01/03/2025	SDB3260123479	16,300.00	0.7401	11,826.04	12,064.17	0.0000	4.3300	50.0000	0.0000	(4.2672)	(0.5027)	0.0000	3	(4.7699)	01/06/2025
601598.SH	01/03/2025	SDB3260123479	32,200.00	0.7401	23,361.87	23,832.28	0.0000	4.3300	50.0000	0.0000	(8.4297)	(0.9930)	0.0000	3	(9.4228)	01/06/2025
601598.SH	01/03/2025	SDB3260123479	8,500.00	0.7401	6,166.95	6,291.13	0.0000	4.3300	50.0000	0.0000	(2.2252)	(0.2621)	0.0000	3	(2.4874)	01/06/2025
601598.SH	01/03/2025	SDB3260123479	12,600.00	0.7401	9,141.60	9,325.68	0.0000	4.3300	50.0000	0.0000	(3.2986)	(0.3886)	0.0000	3	(3.6872)	01/06/2025
601598.SH	01/03/2025	SDB3260123479	7,400.00	0.7401	5,368.88	5,476.98	0.0000	4.3300	50.0000	0.0000	(1.9373)	(0.2282)	0.0000	3	(2.1655)	01/06/2025
601598.SH	01/03/2025	SDB3260123479	70,300.00	0.7401	51,004.34	52,031.35	0.0000	4.3300	50.0000	0.0000	(18.4041)	(2.1680)	0.0000	3	(20.5720)	01/06/2025
601598.SH	01/03/2025	SDB3260123479	1,800.00	0.7401	1,305.94	1,332.24	0.0000	4.3300	50.0000	0.0000	(0.4712)	(0.0555)	0.0000	3	(0.5267)	01/06/2025
601598.SH	01/03/2025	SDB3260123479	4,900.00	0.7401	3,555.07	3,626.65	0.0000	4.3300	50.0000	0.0000	(1.2828)	(0.1511)	0.0000	3	(1.4339)	01/06/2025
601598.SH	01/03/2025	SDB3260123479	15,900.00	0.7401	11,535.83	11,768.11	0.0000	4.3300	50.0000	0.0000	(4.1625)	(0.4903)	0.0000	3	(4.6529)	01/06/2025
601598.SH	01/03/2025	SDB3260123479	12,500.00	0.7401	9,069.05	9,251.66	0.0000	4.3300	50.0000	0.0000	(3.2724)	(0.3855)	0.0000	3	(3.6579)	01/06/2025
601598.SH	01/03/2025	SDB3260123479	2,000.00	0.7401	1,451.05	1,480.27	0.0000	4.3300	50.0000	0.0000	(0.5236)	(0.0617)	0.0000	3	(0.5853)	01/06/2025
601598.SH	01/03/2025	SDB3260123479	11,400.00	0.7401	8,270.97	8,437.52	0.0000	4.3300	50.0000	0.0000	(2.9844)	(0.3516)	0.0000	3	(3.3360)	01/06/2025
601598.SH	01/03/2025	SDB3260123479	28,600.00	0.7401	20,749.99	21,167.80	0.0000	4.3300	50.0000	0.0000	(7.4873)	(0.8820)	0.0000	3	(8.3693)	01/06/2025
601598.SH	01/03/2025	SDB3260123479	2,700.00	0.7401	1,958.91	1,998.36	0.0000	4.3300	50.0000	0.0000	(0.7068)	(0.0833)	0.0000	3	(0.7901)	01/06/2025
601598.SH	01/03/2025	SDB3260123479	45,200.00	0.7401	32,793.68	33,454.01	0.0000	4.3300	50.0000	0.0000	(11.8331)	(1.3939)	0.0000	3	(13.2270)	01/06/2025
601598.SH	01/03/2025	SDB3260123479	600.00	0.7401	435.31	444.08	0.0000	4.3300	50.0000	0.0000	(0.1571)	(0.0185)	0.0000	3	(0.1756)	01/06/2025
601598.SH	01/03/2025	SDB3260123479	2,000.00	0.7401	1,451.05	1,480.27	0.0000	4.3300	50.0000	0.0000	(0.5236)	(0.0617)	0.0000	3	(0.5853)	01/06/2025
601598.SH	01/03/2025	SDB3260123479	600.00	0.7401	435.31	444.08	0.0000	4.3300	50.0000	0.0000	(0.1571)	(0.0185)	0.0000	3	(0.1756)	01/06/2025
601598.SH	01/03/2025	SDB3260123479	800.00	0.7401	580.42	592.11	0.0000	4.3300	50.0000	0.0000	(0.2094)	(0.0247)	0.0000	3	(0.2341)	01/06/2025
601598.SH	01/03/2025	SDB3260123479	6,700.00	0.7401	4,861.01	4,958.89	0.0000	4.3300	50.0000	0.0000	(1.7540)	(0.2066)	0.0000	3	(1.9606)	01/06/2025
601598.SH	01/03/2025	SDB3260123479	43,400.00	0.7401	31,487.74	32,121.77	0.0000	4.3300	50.0000	0.0000	(11.3618)	(1.3384)	0.0000	3	(12.7002)	01/06/2025
601598.SH	01/03/2025	SDB3260123479	33,700.00	0.7401	24,450.16	24,942.48	0.0000	4.3300	50.0000	0.0000	(8.8224)	(1.0393)	0.0000	3	(9.8617)	01/06/2025
601598.SH	01/03/2025	SDB3260123479	1,000.00	0.7401	725.52	740.13	0.0000	4.3300	50.0000	0.0000	(0.2618)	(0.0308)	0.0000	3	(0.2926)	01/06/2025
601598.SH	01/03/2025	SDB3260123479	200.00	0.7401	145.10	148.03	0.0000	4.3300	50.0000	0.0000	(0.0524)	(0.0062)	0.0000	3	(0.0585)	01/06/2025
601598.SH	01/03/2025	SDB3260123479	3,200.00	0.7401	2,321.68	2,368.43	0.0000	4.3300	50.0000	0.0000	(0.8377)	(0.0987)	0.0000	3	(0.9364)	01/06/2025
601598.SH	01/03/2025	SDB3260123479	26,000.00	0.7401	18,863.62	19,243.46	0.0000	4.3300	50.0000	0.0000	(6.8066)	(0.8018)	0.0000	3	(7.6084)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SINOTRANS LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
601598.SH	01/03/2025	SDB3260123479	10,400.00	0.7401	7,545.45	7,697.38	0.0000	4.3300	50.0000	0.0000	(2.7226)	(0.3207)	0.0000	3	(3.0434)	01/06/2025
601598.SH	01/03/2025	SDB3260123479	10,400.00	0.7401	7,545.45	7,697.38	0.0000	4.3300	50.0000	0.0000	(2.7226)	(0.3207)	0.0000	3	(3.0434)	01/06/2025
601598.SH	01/02/2025	SDB3260123479	16,300.00	0.7366	11,828.08	12,007.20	0.0000	4.3300	50.0000	0.0000	(1.4227)	(0.1668)	0.0000	1	(1.5894)	01/06/2025
601598.SH	01/02/2025	SDB3260123479	14,800.00	0.7366	10,752.26	10,902.24	0.0000	4.3300	50.0000	0.0000	(1.2933)	(0.1514)	0.0000	1	(1.4447)	01/06/2025
601598.SH	01/02/2025	SDB3260123479	11,100.00	0.7366	8,067.08	8,176.68	0.0000	4.3300	50.0000	0.0000	(0.9703)	(0.1136)	0.0000	1	(1.0839)	01/06/2025
601598.SH	01/02/2025	SDB3260123479	9,800.00	0.7366	7,124.14	7,219.05	0.0000	4.3300	50.0000	0.0000	(0.8569)	(0.1003)	0.0000	1	(0.9571)	01/06/2025
601598.SH	01/02/2025	SDB3260123479	200.00	0.7366	147.11	147.33	0.0000	4.3300	50.0000	0.0000	(0.0177)	(0.0020)	0.0000	1	(0.0197)	01/06/2025
601598.SH	01/02/2025	SDB3260123479	17,000.00	0.7366	12,333.91	12,522.85	0.0000	4.3300	50.0000	0.0000	(1.4835)	(0.1739)	0.0000	1	(1.6574)	01/06/2025
601598.SH	01/02/2025	SDB3260123479	14,800.00	0.7366	10,737.76	10,902.24	0.0000	4.3300	50.0000	0.0000	(1.2915)	(0.1514)	0.0000	1	(1.4429)	01/06/2025
601598.SH	01/02/2025	SDB3260123479	1,600.00	0.7366	1,160.84	1,178.62	0.0000	4.3300	50.0000	0.0000	(0.1396)	(0.0164)	0.0000	1	(0.1560)	01/06/2025
601598.SH	01/02/2025	SDB3260123479	1,200.00	0.7366	870.63	883.97	0.0000	4.3300	50.0000	0.0000	(0.1047)	(0.0123)	0.0000	1	(0.1170)	01/06/2025
601598.SH	01/02/2025	SDB3260123479	11,900.00	0.7366	8,633.74	8,765.99	0.0000	4.3300	50.0000	0.0000	(1.0384)	(0.1217)	0.0000	1	(1.1602)	01/06/2025
601598.SH	01/02/2025	SDB3260123479	31,100.00	0.7366	22,563.80	22,909.44	0.0000	4.3300	50.0000	0.0000	(2.7139)	(0.3182)	0.0000	1	(3.0321)	01/06/2025
601598.SH	01/02/2025	SDB3260123479	3,900.00	0.7366	2,829.54	2,872.89	0.0000	4.3300	50.0000	0.0000	(0.3403)	(0.0399)	0.0000	1	(0.3802)	01/06/2025
601598.SH	01/02/2025	SDB3260123479	79,800.00	0.7366	57,896.82	58,783.71	0.0000	4.3300	50.0000	0.0000	(6.9637)	(0.8164)	0.0000	1	(7.7801)	01/06/2025
601598.SH	01/02/2025	SDB3260123479	87,800.00	0.7366	63,701.01	64,676.82	0.0000	4.3300	50.0000	0.0000	(7.6618)	(0.8983)	0.0000	1	(8.5601)	01/06/2025
601598.SH	01/02/2025	SDB3260123479	105,600.00	0.7366	76,615.33	77,788.97	0.0000	4.3300	50.0000	0.0000	(9.2151)	(1.0804)	0.0000	1	(10.2955)	01/06/2025
601598.SH	01/02/2025	SDB3260123479	500.00	0.7366	362.76	368.32	0.0000	4.3300	50.0000	0.0000	(0.0436)	(0.0051)	0.0000	1	(0.0487)	01/06/2025
601598.SH	01/02/2025	SDB3260123479	3,400.00	0.7366	2,466.78	2,504.57	0.0000	4.3300	50.0000	0.0000	(0.2967)	(0.0348)	0.0000	1	(0.3315)	01/06/2025
601598.SH	01/02/2025	SDB3260123479	21,200.00	0.7366	15,381.11	15,616.73	0.0000	4.3300	50.0000	0.0000	(1.8500)	(0.2169)	0.0000	1	(2.0669)	01/06/2025
601598.SH	01/02/2025	SDB3260123479	39,400.00	0.7366	28,585.65	29,023.54	0.0000	4.3300	50.0000	0.0000	(3.4382)	(0.4031)	0.0000	1	(3.8413)	01/06/2025
601598.SH	01/02/2025	SDB3260123479	100.00	0.7366	72.55	73.66	0.0000	4.3300	50.0000	0.0000	(0.0087)	(0.0010)	0.0000	1	(0.0097)	01/06/2025
601598.SH	01/02/2025	SDB3260123479	500.00	0.7366	362.76	368.32	0.0000	4.3300	50.0000	0.0000	(0.0436)	(0.0051)	0.0000	1	(0.0487)	01/06/2025
601598.SH	01/02/2025	SDB3260123479	103,100.00	0.7366	74,801.52	75,947.38	0.0000	4.3300	50.0000	0.0000	(8.9970)	(1.0548)	0.0000	1	(10.0518)	01/06/2025
601598.SH	01/02/2025	SDB3260123479	50,500.00	0.7366	36,638.96	37,200.22	0.0000	4.3300	50.0000	0.0000	(4.4069)	(0.5167)	0.0000	1	(4.9235)	01/06/2025
601598.SH	01/02/2025	SDB3260123479	36,200.00	0.7366	26,263.97	26,666.30	0.0000	4.3300	50.0000	0.0000	(3.1590)	(0.3704)	0.0000	1	(3.5293)	01/06/2025
601598.SH	01/02/2025	SDB3260123479	16,300.00	0.7366	11,826.04	12,007.20	0.0000	4.3300	50.0000	0.0000	(1.4224)	(0.1668)	0.0000	1	(1.5892)	01/06/2025
601598.SH	01/02/2025	SDB3260123479	32,200.00	0.7366	23,361.87	23,719.74	0.0000	4.3300	50.0000	0.0000	(2.8099)	(0.3294)	0.0000	1	(3.1394)	01/06/2025
601598.SH	01/02/2025	SDB3260123479	8,500.00	0.7366	6,166.95	6,261.42	0.0000	4.3300	50.0000	0.0000	(0.7417)	(0.0870)	0.0000	1	(0.8287)	01/06/2025
601598.SH	01/02/2025	SDB3260123479	12,600.00	0.7366	9,141.60	9,281.64	0.0000	4.3300	50.0000	0.0000	(1.0995)	(0.1289)	0.0000	1	(1.2284)	01/06/2025
601598.SH	01/02/2025	SDB3260123479	7,400.00	0.7366	5,368.88	5,451.12	0.0000	4.3300	50.0000	0.0000	(0.6458)	(0.0757)	0.0000	1	(0.7215)	01/06/2025
601598.SH	01/02/2025	SDB3260123479	70,300.00	0.7366	51,004.34	51,785.65	0.0000	4.3300	50.0000	0.0000	(6.1347)	(0.7192)	0.0000	1	(6.8539)	01/06/2025
601598.SH	01/02/2025	SDB3260123479	1,800.00	0.7366	1,305.94	1,325.95	0.0000	4.3300	50.0000	0.0000	(0.1571)	(0.0184)	0.0000	1	(0.1755)	01/06/2025
601598.SH	01/02/2025	SDB3260123479	4,900.00	0.7366	3,555.07	3,609.53	0.0000	4.3300	50.0000	0.0000	(0.4276)	(0.0501)	0.0000	1	(0.4777)	01/06/2025
601598.SH	01/02/2025	SDB3260123479	15,900.00	0.7366	11,535.83	11,712.54	0.0000	4.3300	50.0000	0.0000	(1.3875)	(0.1627)	0.0000	1	(1.5502)	01/06/2025
601598.SH	01/02/2025	SDB3260123479	12,500.00	0.7366	9,069.05	9,207.98	0.0000	4.3300	50.0000	0.0000	(1.0908)	(0.1279)	0.0000	1	(1.2187)	01/06/2025
601598.SH	01/02/2025	SDB3260123479	2,000.00	0.7366	1,451.05	1,473.28	0.0000	4.3300	50.0000	0.0000	(0.1745)	(0.0205)	0.0000	1	(0.1950)	01/06/2025
601598.SH	01/02/2025	SDB3260123479	11,400.00	0.7366	8,270.97	8,397.67	0.0000	4.3300	50.0000	0.0000	(0.9948)	(0.1166)	0.0000	1	(1.1114)	01/06/2025
601598.SH	01/02/2025	SDB3260123479	28,600.00	0.7366	20,749.99	21,067.85	0.0000	4.3300	50.0000	0.0000	(2.4958)	(0.2926)	0.0000	1	(2.7884)	01/06/2025
601598.SH	01/02/2025	SDB3260123479	2,700.00	0.7366	1,958.91	1,988.92	0.0000	4.3300	50.0000	0.0000	(0.2356)	(0.0276)	0.0000	1	(0.2632)	01/06/2025
601598.SH	01/02/2025	SDB3260123479	45,200.00	0.7366	32,793.68	33,296.04	0.0000	4.3300	50.0000	0.0000	(3.9444)	(0.4624)	0.0000	1	(4.4068)	01/06/2025
601598.SH	01/02/2025	SDB3260123479	600.00	0.7366	435.31	441.98	0.0000	4.3300	50.0000	0.0000	(0.0524)	(0.0061)	0.0000	1	(0.0585)	01/06/2025
601598.SH	01/02/2025	SDB3260123479	2,000.00	0.7366	1,451.05	1,473.28	0.0000	4.3300	50.0000	0.0000	(0.1745)	(0.0205)	0.0000	1	(0.1950)	01/06/2025
601598.SH	01/02/2025	SDB3260123479	600.00	0.7366	435.31	441.98	0.0000	4.3300	50.0000	0.0000	(0.0524)	(0.0061)	0.0000	1	(0.0585)	01/06/2025
601598.SH	01/02/2025	SDB3260123479	800.00	0.7366	580.42	589.31	0.0000	4.3300	50.0000	0.0000	(0.0698)	(0.0082)	0.0000	1	(0.0780)	01/06/2025
601598.SH	01/02/2025	SDB3260123479	6,700.00	0.7366	4,861.01	4,935.47	0.0000	4.3300	50.0000	0.0000	(0.5847)	(0.0685)	0.0000	1	(0.6532)	01/06/2025
601598.SH	01/02/2025	SDB3260123479	43,400.00	0.7366	31,487.74	31,970.09	0.0000	4.3300	50.0000	0.0000	(3.7873)	(0.4440)	0.0000	1	(4.2313)	01/06/2025
601598.SH	01/02/2025	SDB3260123479	33,700.00	0.7366	24,450.16	24,824.70	0.0000	4.3300	50.0000	0.0000	(2.9408)	(0.3448)	0.0000	1	(3.2856)	01/06/2025
601598.SH	01/02/2025	SDB3260123479	1,000.00	0.7366	725.52	736.64	0.0000	4.3300	50.0000	0.0000	(0.0873)	(0.0102)	0.0000	1	(0.0975)	01/06/2025
601598.SH	01/02/2025	SDB3260123479	200.00	0.7366	145.10	147.33	0.0000	4.3300	50.0000	0.0000	(0.0175)	(0.0020)	0.0000	1	(0.0195)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SINOTRANS LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
601598.SH	01/02/2025	SDB3260123479	3,200.00	0.7366	2,321.68	2,357.24	0.0000	4.3300	50.0000	0.0000	(0.2792)	(0.0327)	0.0000	1	(0.3120)	01/06/2025
601598.SH	01/02/2025	SDB3260123479	26,000.00	0.7366	18,863.62	19,152.59	0.0000	4.3300	50.0000	0.0000	(2.2689)	(0.2660)	0.0000	1	(2.5349)	01/06/2025
601598.SH	01/02/2025	SDB3260123479	10,400.00	0.7366	7,545.45	7,661.04	0.0000	4.3300	50.0000	0.0000	(0.9075)	(0.1064)	0.0000	1	(1.0140)	01/06/2025
601598.SH	01/02/2025	SDB3260123479	10,400.00	0.7366	7,545.45	7,661.04	0.0000	4.3300	50.0000	0.0000	(0.9075)	(0.1064)	0.0000	1	(1.0140)	01/06/2025
601598.SH	12/31/2024	SDB3260123479	16,300.00	0.7325	11,828.08	11,939.26	0.0000	4.3300	50.0000	0.0000	(2.8453)	(0.3316)	0.0000	2	(3.1770)	01/06/2025
601598.SH	12/31/2024	SDB3260123479	14,800.00	0.7325	10,752.26	10,840.56	0.0000	4.3300	50.0000	0.0000	(2.5865)	(0.3011)	0.0000	2	(2.8876)	01/06/2025
601598.SH	12/31/2024	SDB3260123479	11,100.00	0.7325	8,067.08	8,130.42	0.0000	4.3300	50.0000	0.0000	(1.9406)	(0.2258)	0.0000	2	(2.1664)	01/06/2025
601598.SH	12/31/2024	SDB3260123479	9,800.00	0.7325	7,124.14	7,178.21	0.0000	4.3300	50.0000	0.0000	(1.7138)	(0.1994)	0.0000	2	(1.9131)	01/06/2025
601598.SH	12/31/2024	SDB3260123479	200.00	0.7325	147.11	146.49	0.0000	4.3300	50.0000	0.0000	(0.0354)	(0.0041)	0.0000	2	(0.0395)	01/06/2025
601598.SH	12/31/2024	SDB3260123479	17,000.00	0.7325	12,333.91	12,451.99	0.0000	4.3300	50.0000	0.0000	(2.9670)	(0.3459)	0.0000	2	(3.3129)	01/06/2025
601598.SH	12/31/2024	SDB3260123479	14,800.00	0.7325	10,737.76	10,840.56	0.0000	4.3300	50.0000	0.0000	(2.5830)	(0.3011)	0.0000	2	(2.8842)	01/06/2025
601598.SH	12/31/2024	SDB3260123479	1,600.00	0.7325	1,160.84	1,171.95	0.0000	4.3300	50.0000	0.0000	(0.2792)	(0.0326)	0.0000	2	(0.3118)	01/06/2025
601598.SH	12/31/2024	SDB3260123479	1,200.00	0.7325	870.63	878.96	0.0000	4.3300	50.0000	0.0000	(0.2094)	(0.0244)	0.0000	2	(0.2339)	01/06/2025
601598.SH	12/31/2024	SDB3260123479	11,900.00	0.7325	8,633.74	8,716.39	0.0000	4.3300	50.0000	0.0000	(2.0769)	(0.2421)	0.0000	2	(2.3190)	01/06/2025
601598.SH	12/31/2024	SDB3260123479	31,100.00	0.7325	22,563.80	22,779.82	0.0000	4.3300	50.0000	0.0000	(5.4278)	(0.6328)	0.0000	2	(6.0606)	01/06/2025
601598.SH	12/31/2024	SDB3260123479	3,900.00	0.7325	2,829.54	2,856.63	0.0000	4.3300	50.0000	0.0000	(0.6807)	(0.0794)	0.0000	2	(0.7600)	01/06/2025
601598.SH	12/31/2024	SDB3260123479	79,800.00	0.7325	57,896.82	58,451.11	0.0000	4.3300	50.0000	0.0000	(13.9274)	(1.6236)	0.0000	2	(15.5510)	01/06/2025
601598.SH	12/31/2024	SDB3260123479	87,800.00	0.7325	63,701.01	64,310.87	0.0000	4.3300	50.0000	0.0000	(15.3236)	(1.7864)	0.0000	2	(17.1100)	01/06/2025
601598.SH	12/31/2024	SDB3260123479	105,600.00	0.7325	76,615.33	77,348.83	0.0000	4.3300	50.0000	0.0000	(18.4302)	(2.1486)	0.0000	2	(20.5788)	01/06/2025
601598.SH	12/31/2024	SDB3260123479	500.00	0.7325	362.76	366.24	0.0000	4.3300	50.0000	0.0000	(0.0873)	(0.0102)	0.0000	2	(0.0974)	01/06/2025
601598.SH	12/31/2024	SDB3260123479	3,400.00	0.7325	2,466.78	2,490.40	0.0000	4.3300	50.0000	0.0000	(0.5934)	(0.0692)	0.0000	2	(0.6626)	01/06/2025
601598.SH	12/31/2024	SDB3260123479	21,200.00	0.7325	15,381.11	15,528.36	0.0000	4.3300	50.0000	0.0000	(3.7000)	(0.4313)	0.0000	2	(4.1314)	01/06/2025
601598.SH	12/31/2024	SDB3260123479	39,400.00	0.7325	28,585.65	28,859.32	0.0000	4.3300	50.0000	0.0000	(6.8764)	(0.8016)	0.0000	2	(7.6781)	01/06/2025
601598.SH	12/31/2024	SDB3260123479	100.00	0.7325	72.55	73.25	0.0000	4.3300	50.0000	0.0000	(0.0175)	(0.0020)	0.0000	2	(0.0195)	01/06/2025
601598.SH	12/31/2024	SDB3260123479	500.00	0.7325	362.76	366.24	0.0000	4.3300	50.0000	0.0000	(0.0873)	(0.0102)	0.0000	2	(0.0974)	01/06/2025
601598.SH	12/31/2024	SDB3260123479	103,100.00	0.7325	74,801.52	75,517.66	0.0000	4.3300	50.0000	0.0000	(17.9939)	(2.0977)	0.0000	2	(20.0916)	01/06/2025
601598.SH	12/31/2024	SDB3260123479	50,500.00	0.7325	36,638.96	36,989.74	0.0000	4.3300	50.0000	0.0000	(8.8137)	(1.0275)	0.0000	2	(9.8412)	01/06/2025
601598.SH	12/31/2024	SDB3260123479	36,200.00	0.7325	26,263.97	26,515.41	0.0000	4.3300	50.0000	0.0000	(6.3179)	(0.7365)	0.0000	2	(7.0545)	01/06/2025
601598.SH	12/31/2024	SDB3260123479	16,300.00	0.7325	11,826.04	11,939.26	0.0000	4.3300	50.0000	0.0000	(2.8448)	(0.3316)	0.0000	2	(3.1765)	01/06/2025
601598.SH	12/31/2024	SDB3260123479	32,200.00	0.7325	23,361.87	23,585.53	0.0000	4.3300	50.0000	0.0000	(5.6198)	(0.6552)	0.0000	2	(6.2750)	01/06/2025
601598.SH	12/31/2024	SDB3260123479	8,500.00	0.7325	6,166.95	6,225.99	0.0000	4.3300	50.0000	0.0000	(1.4835)	(0.1729)	0.0000	2	(1.6564)	01/06/2025
601598.SH	12/31/2024	SDB3260123479	12,600.00	0.7325	9,141.60	9,229.12	0.0000	4.3300	50.0000	0.0000	(2.1991)	(0.2564)	0.0000	2	(2.4554)	01/06/2025
601598.SH	12/31/2024	SDB3260123479	7,400.00	0.7325	5,368.88	5,420.28	0.0000	4.3300	50.0000	0.0000	(1.2915)	(0.1506)	0.0000	2	(1.4421)	01/06/2025
601598.SH	12/31/2024	SDB3260123479	70,300.00	0.7325	51,004.34	51,492.64	0.0000	4.3300	50.0000	0.0000	(12.2694)	(1.4304)	0.0000	2	(13.6997)	01/06/2025
601598.SH	12/31/2024	SDB3260123479	1,800.00	0.7325	1,305.94	1,318.45	0.0000	4.3300	50.0000	0.0000	(0.3142)	(0.0366)	0.0000	2	(0.3508)	01/06/2025
601598.SH	12/31/2024	SDB3260123479	4,900.00	0.7325	3,555.07	3,589.10	0.0000	4.3300	50.0000	0.0000	(0.8552)	(0.0997)	0.0000	2	(0.9549)	01/06/2025
601598.SH	12/31/2024	SDB3260123479	15,900.00	0.7325	11,535.83	11,646.27	0.0000	4.3300	50.0000	0.0000	(2.7750)	(0.3235)	0.0000	2	(3.0985)	01/06/2025
601598.SH	12/31/2024	SDB3260123479	12,500.00	0.7325	9,069.05	9,155.88	0.0000	4.3300	50.0000	0.0000	(2.1816)	(0.2543)	0.0000	2	(2.4359)	01/06/2025
601598.SH	12/31/2024	SDB3260123479	2,000.00	0.7325	1,451.05	1,464.94	0.0000	4.3300	50.0000	0.0000	(0.3491)	(0.0407)	0.0000	2	(0.3898)	01/06/2025
601598.SH	12/31/2024	SDB3260123479	11,400.00	0.7325	8,270.97	8,350.16	0.0000	4.3300	50.0000	0.0000	(1.9896)	(0.2319)	0.0000	2	(2.2216)	01/06/2025
601598.SH	12/31/2024	SDB3260123479	28,600.00	0.7325	20,749.99	20,948.64	0.0000	4.3300	50.0000	0.0000	(4.9915)	(0.5819)	0.0000	2	(5.5734)	01/06/2025
601598.SH	12/31/2024	SDB3260123479	2,700.00	0.7325	1,958.91	1,977.67	0.0000	4.3300	50.0000	0.0000	(0.4712)	(0.0549)	0.0000	2	(0.5262)	01/06/2025
601598.SH	12/31/2024	SDB3260123479	45,200.00	0.7325	32,793.68	33,107.64	0.0000	4.3300	50.0000	0.0000	(7.8887)	(0.9197)	0.0000	2	(8.8084)	01/06/2025
601598.SH	12/31/2024	SDB3260123479	600.00	0.7325	435.31	439.48	0.0000	4.3300	50.0000	0.0000	(0.1047)	(0.0122)	0.0000	2	(0.1169)	01/06/2025
601598.SH	12/31/2024	SDB3260123479	2,000.00	0.7325	1,451.05	1,464.94	0.0000	4.3300	50.0000	0.0000	(0.3491)	(0.0407)	0.0000	2	(0.3898)	01/06/2025
601598.SH	12/31/2024	SDB3260123479	600.00	0.7325	435.31	439.48	0.0000	4.3300	50.0000	0.0000	(0.1047)	(0.0122)	0.0000	2	(0.1169)	01/06/2025
601598.SH	12/31/2024	SDB3260123479	800.00	0.7325	580.42	585.98	0.0000	4.3300	50.0000	0.0000	(0.1396)	(0.0163)	0.0000	2	(0.1559)	01/06/2025
601598.SH	12/31/2024	SDB3260123479	6,700.00	0.7325	4,861.01	4,907.55	0.0000	4.3300	50.0000	0.0000	(1.1693)	(0.1363)	0.0000	2	(1.3057)	01/06/2025
601598.SH	12/31/2024	SDB3260123479	43,400.00	0.7325	31,487.74	31,789.20	0.0000	4.3300	50.0000	0.0000	(7.5746)	(0.8830)	0.0000	2	(8.4576)	01/06/2025
601598.SH	12/31/2024	SDB3260123479	33,700.00	0.7325	24,450.16	24,684.24	0.0000	4.3300	50.0000	0.0000	(5.8816)	(0.6857)	0.0000	2	(6.5673)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SINOTRANS LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
601598.SH	12/31/2024	SDB3260123479	1,000.00	0.7325	725.52	732.47	0.0000	4.3300	50.0000	0.0000	(0.1745)	(0.0203)	0.0000	2	(0.1949)	01/06/2025
601598.SH	12/31/2024	SDB3260123479	200.00	0.7325	145.10	146.49	0.0000	4.3300	50.0000	0.0000	(0.0349)	(0.0041)	0.0000	2	(0.0390)	01/06/2025
601598.SH	12/31/2024	SDB3260123479	3,200.00	0.7325	2,321.68	2,343.90	0.0000	4.3300	50.0000	0.0000	(0.5585)	(0.0651)	0.0000	2	(0.6236)	01/06/2025
601598.SH	12/31/2024	SDB3260123479	26,000.00	0.7325	18,863.62	19,044.22	0.0000	4.3300	50.0000	0.0000	(4.5377)	(0.5290)	0.0000	2	(5.0668)	01/06/2025
601598.SH	12/31/2024	SDB3260123479	10,400.00	0.7325	7,545.45	7,617.69	0.0000	4.3300	50.0000	0.0000	(1.8151)	(0.2116)	0.0000	2	(2.0267)	01/06/2025
601598.SH	12/31/2024	SDB3260123479	10,400.00	0.7325	7,545.45	7,617.69	0.0000	4.3300	50.0000	0.0000	(1.8151)	(0.2116)	0.0000	2	(2.0267)	01/06/2025
601598.SH	12/30/2024	SDB3260123479	16,300.00	0.7187	11,828.08	11,714.01	0.0000	4.3300	50.0000	0.0000	(1.4227)	(0.1627)	0.0000	1	(1.5853)	01/06/2025
601598.SH	12/30/2024	SDB3260123479	14,800.00	0.7187	10,752.26	10,636.03	0.0000	4.3300	50.0000	0.0000	(1.2933)	(0.1477)	0.0000	1	(1.4410)	01/06/2025
601598.SH	12/30/2024	SDB3260123479	11,100.00	0.7187	8,067.08	7,977.03	0.0000	4.3300	50.0000	0.0000	(0.9703)	(0.1108)	0.0000	1	(1.0811)	01/06/2025
601598.SH	12/30/2024	SDB3260123479	9,800.00	0.7187	7,124.14	7,042.78	0.0000	4.3300	50.0000	0.0000	(0.8569)	(0.0978)	0.0000	1	(0.9547)	01/06/2025
601598.SH	12/30/2024	SDB3260123479	200.00	0.7187	147.11	143.73	0.0000	4.3300	50.0000	0.0000	(0.0177)	(0.0020)	0.0000	1	(0.0197)	01/06/2025
601598.SH	12/30/2024	SDB3260123479	17,000.00	0.7187	12,333.91	12,217.07	0.0000	4.3300	50.0000	0.0000	(1.4835)	(0.1697)	0.0000	1	(1.6532)	01/06/2025
601598.SH	12/30/2024	SDB3260123479	14,800.00	0.7187	10,737.76	10,636.03	0.0000	4.3300	50.0000	0.0000	(1.2915)	(0.1477)	0.0000	1	(1.4392)	01/06/2025
601598.SH	12/30/2024	SDB3260123479	1,600.00	0.7187	1,160.84	1,149.84	0.0000	4.3300	50.0000	0.0000	(0.1396)	(0.0160)	0.0000	1	(0.1556)	01/06/2025
601598.SH	12/30/2024	SDB3260123479	1,200.00	0.7187	870.63	862.38	0.0000	4.3300	50.0000	0.0000	(0.1047)	(0.0120)	0.0000	1	(0.1167)	01/06/2025
601598.SH	12/30/2024	SDB3260123479	11,900.00	0.7187	8,633.74	8,551.95	0.0000	4.3300	50.0000	0.0000	(1.0384)	(0.1188)	0.0000	1	(1.1572)	01/06/2025
601598.SH	12/30/2024	SDB3260123479	31,100.00	0.7187	22,563.80	22,350.05	0.0000	4.3300	50.0000	0.0000	(2.7139)	(0.3104)	0.0000	1	(3.0243)	01/06/2025
601598.SH	12/30/2024	SDB3260123479	3,900.00	0.7187	2,829.54	2,802.74	0.0000	4.3300	50.0000	0.0000	(0.3403)	(0.0389)	0.0000	1	(0.3793)	01/06/2025
601598.SH	12/30/2024	SDB3260123479	79,800.00	0.7187	57,896.82	57,348.35	0.0000	4.3300	50.0000	0.0000	(6.9637)	(0.7965)	0.0000	1	(7.7602)	01/06/2025
601598.SH	12/30/2024	SDB3260123479	87,800.00	0.7187	63,701.01	63,097.56	0.0000	4.3300	50.0000	0.0000	(7.6618)	(0.8764)	0.0000	1	(8.5382)	01/06/2025
601598.SH	12/30/2024	SDB3260123479	105,600.00	0.7187	76,615.33	75,889.55	0.0000	4.3300	50.0000	0.0000	(9.2151)	(1.0540)	0.0000	1	(10.2691)	01/06/2025
601598.SH	12/30/2024	SDB3260123479	500.00	0.7187	362.76	359.33	0.0000	4.3300	50.0000	0.0000	(0.0436)	(0.0050)	0.0000	1	(0.0486)	01/06/2025
601598.SH	12/30/2024	SDB3260123479	3,400.00	0.7187	2,466.78	2,443.41	0.0000	4.3300	50.0000	0.0000	(0.2967)	(0.0339)	0.0000	1	(0.3306)	01/06/2025
601598.SH	12/30/2024	SDB3260123479	21,200.00	0.7187	15,381.11	15,235.40	0.0000	4.3300	50.0000	0.0000	(1.8500)	(0.2116)	0.0000	1	(2.0616)	01/06/2025
601598.SH	12/30/2024	SDB3260123479	39,400.00	0.7187	28,585.65	28,314.85	0.0000	4.3300	50.0000	0.0000	(3.4382)	(0.3933)	0.0000	1	(3.8315)	01/06/2025
601598.SH	12/30/2024	SDB3260123479	100.00	0.7187	72.55	71.87	0.0000	4.3300	50.0000	0.0000	(0.0087)	(0.0010)	0.0000	1	(0.0097)	01/06/2025
601598.SH	12/30/2024	SDB3260123479	500.00	0.7187	362.76	359.33	0.0000	4.3300	50.0000	0.0000	(0.0436)	(0.0050)	0.0000	1	(0.0486)	01/06/2025
601598.SH	12/30/2024	SDB3260123479	103,100.00	0.7187	74,801.52	74,092.92	0.0000	4.3300	50.0000	0.0000	(8.9970)	(1.0291)	0.0000	1	(10.0260)	01/06/2025
601598.SH	12/30/2024	SDB3260123479	50,500.00	0.7187	36,638.96	36,291.88	0.0000	4.3300	50.0000	0.0000	(4.4069)	(0.5041)	0.0000	1	(4.9109)	01/06/2025
601598.SH	12/30/2024	SDB3260123479	36,200.00	0.7187	26,263.97	26,015.17	0.0000	4.3300	50.0000	0.0000	(3.1590)	(0.3613)	0.0000	1	(3.5203)	01/06/2025
601598.SH	12/30/2024	SDB3260123479	16,300.00	0.7187	11,826.04	11,714.01	0.0000	4.3300	50.0000	0.0000	(1.4224)	(0.1627)	0.0000	1	(1.5851)	01/06/2025
601598.SH	12/30/2024	SDB3260123479	32,200.00	0.7187	23,361.87	23,140.56	0.0000	4.3300	50.0000	0.0000	(2.8099)	(0.3214)	0.0000	1	(3.1313)	01/06/2025
601598.SH	12/30/2024	SDB3260123479	8,500.00	0.7187	6,166.95	6,108.53	0.0000	4.3300	50.0000	0.0000	(0.7417)	(0.0848)	0.0000	1	(0.8266)	01/06/2025
601598.SH	12/30/2024	SDB3260123479	12,600.00	0.7187	9,141.60	9,055.00	0.0000	4.3300	50.0000	0.0000	(1.0995)	(0.1258)	0.0000	1	(1.2253)	01/06/2025
601598.SH	12/30/2024	SDB3260123479	7,400.00	0.7187	5,368.88	5,318.02	0.0000	4.3300	50.0000	0.0000	(0.6458)	(0.0739)	0.0000	1	(0.7196)	01/06/2025
601598.SH	12/30/2024	SDB3260123479	70,300.00	0.7187	51,004.34	50,521.17	0.0000	4.3300	50.0000	0.0000	(6.1347)	(0.7017)	0.0000	1	(6.8364)	01/06/2025
601598.SH	12/30/2024	SDB3260123479	1,800.00	0.7187	1,305.94	1,293.57	0.0000	4.3300	50.0000	0.0000	(0.1571)	(0.0180)	0.0000	1	(0.1750)	01/06/2025
601598.SH	12/30/2024	SDB3260123479	4,900.00	0.7187	3,555.07	3,521.39	0.0000	4.3300	50.0000	0.0000	(0.4276)	(0.0489)	0.0000	1	(0.4765)	01/06/2025
601598.SH	12/30/2024	SDB3260123479	15,900.00	0.7187	11,535.83	11,426.55	0.0000	4.3300	50.0000	0.0000	(1.3875)	(0.1587)	0.0000	1	(1.5462)	01/06/2025
601598.SH	12/30/2024	SDB3260123479	12,500.00	0.7187	9,069.05	8,983.14	0.0000	4.3300	50.0000	0.0000	(1.0908)	(0.1248)	0.0000	1	(1.2156)	01/06/2025
601598.SH	12/30/2024	SDB3260123479	2,000.00	0.7187	1,451.05	1,437.30	0.0000	4.3300	50.0000	0.0000	(0.1745)	(0.0200)	0.0000	1	(0.1945)	01/06/2025
601598.SH	12/30/2024	SDB3260123479	11,400.00	0.7187	8,270.97	8,192.62	0.0000	4.3300	50.0000	0.0000	(0.9948)	(0.1138)	0.0000	1	(1.1086)	01/06/2025
601598.SH	12/30/2024	SDB3260123479	28,600.00	0.7187	20,749.99	20,553.42	0.0000	4.3300	50.0000	0.0000	(2.4958)	(0.2855)	0.0000	1	(2.7812)	01/06/2025
601598.SH	12/30/2024	SDB3260123479	2,700.00	0.7187	1,958.91	1,940.36	0.0000	4.3300	50.0000	0.0000	(0.2356)	(0.0269)	0.0000	1	(0.2626)	01/06/2025
601598.SH	12/30/2024	SDB3260123479	45,200.00	0.7187	32,793.68	32,483.03	0.0000	4.3300	50.0000	0.0000	(3.9444)	(0.4512)	0.0000	1	(4.3955)	01/06/2025
601598.SH	12/30/2024	SDB3260123479	600.00	0.7187	435.31	431.19	0.0000	4.3300	50.0000	0.0000	(0.0524)	(0.0060)	0.0000	1	(0.0583)	01/06/2025
601598.SH	12/30/2024	SDB3260123479	2,000.00	0.7187	1,451.05	1,437.30	0.0000	4.3300	50.0000	0.0000	(0.1745)	(0.0200)	0.0000	1	(0.1945)	01/06/2025
601598.SH	12/30/2024	SDB3260123479	800.00	0.7187	435.31	431.19	0.0000	4.3300	50.0000	0.0000	(0.0524)	(0.0060)	0.0000	1	(0.0583)	01/06/2025
601598.SH	12/30/2024	SDB3260123479	800.00	0.7187	580.42	574.92	0.0000	4.3300	50.0000	0.0000	(0.0698)	(0.0080)	0.0000	1	(0.0778)	01/06/2025
601598.SH	12/30/2024	SDB3260123479	6,700.00	0.7187	4,861.01	4,814.96	0.0000	4.3300	50.0000	0.0000	(0.5847)	(0.0669)	0.0000	1	(0.6515)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SINOTRANS LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
601598.SH	12/30/2024	SDB3260123479	43,400.00	0.7187	31,487.74	31,189.45	0.0000	4.3300	50.0000	0.0000	(3.7873)	(0.4332)	0.0000	1	(4.2205)	01/06/2025
601598.SH	12/30/2024	SDB3260123479	33,700.00	0.7187	24,450.16	24,218.54	0.0000	4.3300	50.0000	0.0000	(2.9408)	(0.3364)	0.0000	1	(3.2772)	01/06/2025
601598.SH	12/30/2024	SDB3260123479	1,000.00	0.7187	725.52	718.65	0.0000	4.3300	50.0000	0.0000	(0.0873)	(0.0100)	0.0000	1	(0.0972)	01/06/2025
601598.SH	12/30/2024	SDB3260123479	200.00	0.7187	145.10	143.73	0.0000	4.3300	50.0000	0.0000	(0.0175)	(0.0020)	0.0000	1	(0.0194)	01/06/2025
601598.SH	12/30/2024	SDB3260123479	3,200.00	0.7187	2,321.68	2,299.68	0.0000	4.3300	50.0000	0.0000	(0.2792)	(0.0319)	0.0000	1	(0.3112)	01/06/2025
601598.SH	12/30/2024	SDB3260123479	26,000.00	0.7187	18,863.62	18,684.93	0.0000	4.3300	50.0000	0.0000	(2.2689)	(0.2595)	0.0000	1	(2.5284)	01/06/2025
601598.SH	12/30/2024	SDB3260123479	10,400.00	0.7187	7,545.45	7,473.97	0.0000	4.3300	50.0000	0.0000	(0.9075)	(0.1038)	0.0000	1	(1.0114)	01/06/2025
601598.SH	12/30/2024	SDB3260123479	10,400.00	0.7187	7,545.45	7,473.97	0.0000	4.3300	50.0000	0.0000	(0.9075)	(0.1038)	0.0000	1	(1.0114)	01/06/2025
601598.SH	12/27/2024	SDB3260123479	16,300.00	0.7157	11,828.08	11,665.16	0.0000	4.3300	50.0000	0.0000	(4.2680)	(0.4860)	0.0000	3	(4.7540)	01/06/2025
601598.SH	12/27/2024	SDB3260123479	14,800.00	0.7157	10,752.26	10,591.68	0.0000	4.3300	50.0000	0.0000	(3.8798)	(0.4413)	0.0000	3	(4.3211)	01/06/2025
601598.SH	12/27/2024	SDB3260123479	11,100.00	0.7157	8,067.08	7,943.76	0.0000	4.3300	50.0000	0.0000	(2.9109)	(0.3310)	0.0000	3	(3.2419)	01/06/2025
601598.SH	12/27/2024	SDB3260123479	9,800.00	0.7157	7,124.14	7,013.41	0.0000	4.3300	50.0000	0.0000	(2.5706)	(0.2922)	0.0000	3	(2.8629)	01/06/2025
601598.SH	12/27/2024	SDB3260123479	200.00	0.7157	147.11	143.13	0.0000	4.3300	50.0000	0.0000	(0.0531)	(0.0060)	0.0000	3	(0.0590)	01/06/2025
601598.SH	12/27/2024	SDB3260123479	17,000.00	0.7157	12,333.91	12,166.12	0.0000	4.3300	50.0000	0.0000	(4.4505)	(0.5069)	0.0000	3	(4.9574)	01/06/2025
601598.SH	12/27/2024	SDB3260123479	14,800.00	0.7157	10,737.76	10,591.68	0.0000	4.3300	50.0000	0.0000	(3.8745)	(0.4413)	0.0000	3	(4.3159)	01/06/2025
601598.SH	12/27/2024	SDB3260123479	1,600.00	0.7157	1,160.84	1,145.05	0.0000	4.3300	50.0000	0.0000	(0.0489)	(0.0477)	0.0000	3	(0.4666)	01/06/2025
601598.SH	12/27/2024	SDB3260123479	1,200.00	0.7157	870.63	858.78	0.0000	4.3300	50.0000	0.0000	(0.3142)	(0.0358)	0.0000	3	(0.3499)	01/06/2025
601598.SH	12/27/2024	SDB3260123479	11,900.00	0.7157	8,633.74	8,516.28	0.0000	4.3300	50.0000	0.0000	(3.1153)	(0.3548)	0.0000	3	(3.4702)	01/06/2025
601598.SH	12/27/2024	SDB3260123479	31,100.00	0.7157	22,563.80	22,256.84	0.0000	4.3300	50.0000	0.0000	(8.1418)	(0.9274)	0.0000	3	(9.0691)	01/06/2025
601598.SH	12/27/2024	SDB3260123479	3,900.00	0.7157	2,829.54	2,791.05	0.0000	4.3300	50.0000	0.0000	(1.0210)	(0.1163)	0.0000	3	(1.1373)	01/06/2025
601598.SH	12/27/2024	SDB3260123479	79,800.00	0.7157	57,896.82	57,109.19	0.0000	4.3300	50.0000	0.0000	(20.8911)	(2.3795)	0.0000	3	(23.2707)	01/06/2025
601598.SH	12/27/2024	SDB3260123479	87,800.00	0.7157	63,701.01	62,834.42	0.0000	4.3300	50.0000	0.0000	(22.9854)	(2.6181)	0.0000	3	(25.6035)	01/06/2025
601598.SH	12/27/2024	SDB3260123479	105,600.00	0.7157	76,615.33	75,573.06	0.0000	4.3300	50.0000	0.0000	(27.6454)	(3.1489)	0.0000	3	(30.7942)	01/06/2025
601598.SH	12/27/2024	SDB3260123479	500.00	0.7157	362.76	357.83	0.0000	4.3300	50.0000	0.0000	(0.1309)	(0.0149)	0.0000	3	(0.1458)	01/06/2025
601598.SH	12/27/2024	SDB3260123479	3,400.00	0.7157	2,466.78	2,433.22	0.0000	4.3300	50.0000	0.0000	(0.8901)	(0.1014)	0.0000	3	(0.9915)	01/06/2025
601598.SH	12/27/2024	SDB3260123479	21,200.00	0.7157	15,381.11	15,171.86	0.0000	4.3300	50.0000	0.0000	(5.5500)	(0.6322)	0.0000	3	(6.1822)	01/06/2025
601598.SH	12/27/2024	SDB3260123479	39,400.00	0.7157	28,585.65	28,196.77	0.0000	4.3300	50.0000	0.0000	(10.3147)	(1.1749)	0.0000	3	(11.4895)	01/06/2025
601598.SH	12/27/2024	SDB3260123479	100.00	0.7157	72.55	71.57	0.0000	4.3300	50.0000	0.0000	(0.0262)	(0.0030)	0.0000	3	(0.0292)	01/06/2025
601598.SH	12/27/2024	SDB3260123479	500.00	0.7157	362.76	357.83	0.0000	4.3300	50.0000	0.0000	(0.1309)	(0.0149)	0.0000	3	(0.1458)	01/06/2025
601598.SH	12/27/2024	SDB3260123479	103,100.00	0.7157	74,801.52	73,783.93	0.0000	4.3300	50.0000	0.0000	(26.9909)	(3.0743)	0.0000	3	(30.0652)	01/06/2025
601598.SH	12/27/2024	SDB3260123479	50,500.00	0.7157	36,638.96	36,140.53	0.0000	4.3300	50.0000	0.0000	(13.2206)	(1.5059)	0.0000	3	(14.7264)	01/06/2025
601598.SH	12/27/2024	SDB3260123479	36,200.00	0.7157	26,263.97	25,906.67	0.0000	4.3300	50.0000	0.0000	(9.4769)	(1.0794)	0.0000	3	(10.5564)	01/06/2025
601598.SH	12/27/2024	SDB3260123479	16,300.00	0.7157	11,826.04	11,665.16	0.0000	4.3300	50.0000	0.0000	(4.2672)	(0.4860)	0.0000	3	(4.7533)	01/06/2025
601598.SH	12/27/2024	SDB3260123479	32,200.00	0.7157	23,361.87	23,044.06	0.0000	4.3300	50.0000	0.0000	(8.4297)	(0.9602)	0.0000	3	(9.3899)	01/06/2025
601598.SH	12/27/2024	SDB3260123479	8,500.00	0.7157	6,166.95	6,083.06	0.0000	4.3300	50.0000	0.0000	(2.2252)	(0.2535)	0.0000	3	(2.4787)	01/06/2025
601598.SH	12/27/2024	SDB3260123479	12,600.00	0.7157	9,141.60	9,017.24	0.0000	4.3300	50.0000	0.0000	(3.2986)	(0.3757)	0.0000	3	(3.6743)	01/06/2025
601598.SH	12/27/2024	SDB3260123479	7,400.00	0.7157	5,368.88	5,295.84	0.0000	4.3300	50.0000	0.0000	(1.9373)	(0.2207)	0.0000	3	(2.1579)	01/06/2025
601598.SH	12/27/2024	SDB3260123479	70,300.00	0.7157	51,004.34	50,310.48	0.0000	4.3300	50.0000	0.0000	(18.4041)	(2.0963)	0.0000	3	(20.5003)	01/06/2025
601598.SH	12/27/2024	SDB3260123479	1,800.00	0.7157	1,305.94	1,288.18	0.0000	4.3300	50.0000	0.0000	(0.4712)	(0.0537)	0.0000	3	(0.5249)	01/06/2025
601598.SH	12/27/2024	SDB3260123479	4,900.00	0.7157	3,555.07	3,506.70	0.0000	4.3300	50.0000	0.0000	(1.2828)	(0.1461)	0.0000	3	(1.4289)	01/06/2025
601598.SH	12/27/2024	SDB3260123479	15,900.00	0.7157	11,535.83	11,378.90	0.0000	4.3300	50.0000	0.0000	(4.1625)	(0.4741)	0.0000	3	(4.6366)	01/06/2025
601598.SH	12/27/2024	SDB3260123479	12,500.00	0.7157	9,069.05	8,945.67	0.0000	4.3300	50.0000	0.0000	(3.2724)	(0.3727)	0.0000	3	(3.6452)	01/06/2025
601598.SH	12/27/2024	SDB3260123479	2,000.00	0.7157	1,451.05	1,431.31	0.0000	4.3300	50.0000	0.0000	(0.5236)	(0.0596)	0.0000	3	(0.5832)	01/06/2025
601598.SH	12/27/2024	SDB3260123479	11,400.00	0.7157	8,270.97	8,158.46	0.0000	4.3300	50.0000	0.0000	(2.9844)	(0.3399)	0.0000	3	(3.3244)	01/06/2025
601598.SH	12/27/2024	SDB3260123479	28,600.00	0.7157	20,749.99	20,467.70	0.0000	4.3300	50.0000	0.0000	(7.4873)	(0.8528)	0.0000	3	(8.3401)	01/06/2025
601598.SH	12/27/2024	SDB3260123479	2,700.00	0.7157	1,958.91	1,932.27	0.0000	4.3300	50.0000	0.0000	(0.7068)	(0.0805)	0.0000	3	(0.7874)	01/06/2025
601598.SH	12/27/2024	SDB3260123479	45,200.00	0.7157	32,793.68	32,347.56	0.0000	4.3300	50.0000	0.0000	(11.8331)	(1.3478)	0.0000	3	(13.1809)	01/06/2025
601598.SH	12/27/2024	SDB3260123479	600.00	0.7157	435.31	429.39	0.0000	4.3300	50.0000	0.0000	(0.1571)	(0.0179)	0.0000	3	(0.1750)	01/06/2025
601598.SH	12/27/2024	SDB3260123479	2,000.00	0.7157	1,451.05	1,431.31	0.0000	4.3300	50.0000	0.0000	(0.5236)	(0.0596)	0.0000	3	(0.5832)	01/06/2025
601598.SH	12/27/2024	SDB3260123479	600.00	0.7157	435.31	429.39	0.0000	4.3300	50.0000	0.0000	(0.1571)	(0.0179)	0.0000	3	(0.1750)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SINOTRANS LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
601598.SH	12/27/2024	SDB3260123479	800.00	0.7157	580.42	572.52	0.0000	4.3300	50.0000	0.0000	(0.2094)	(0.0239)	0.0000	3	(0.2333)	01/06/2025
601598.SH	12/27/2024	SDB3260123479	6,700.00	0.7157	4,861.01	4,794.88	0.0000	4.3300	50.0000	0.0000	(1.7540)	(0.1998)	0.0000	3	(1.9538)	01/06/2025
601598.SH	12/27/2024	SDB3260123479	43,400.00	0.7157	31,487.74	31,059.38	0.0000	4.3300	50.0000	0.0000	(11.3618)	(1.2941)	0.0000	3	(12.6560)	01/06/2025
601598.SH	12/27/2024	SDB3260123479	33,700.00	0.7157	24,450.16	24,117.54	0.0000	4.3300	50.0000	0.0000	(8.8224)	(1.0049)	0.0000	3	(9.8273)	01/06/2025
601598.SH	12/27/2024	SDB3260123479	1,000.00	0.7157	725.52	715.65	0.0000	4.3300	50.0000	0.0000	(0.2618)	(0.0298)	0.0000	3	(0.2916)	01/06/2025
601598.SH	12/27/2024	SDB3260123479	200.00	0.7157	145.10	143.13	0.0000	4.3300	50.0000	0.0000	(0.0524)	(0.0060)	0.0000	3	(0.0583)	01/06/2025
601598.SH	12/27/2024	SDB3260123479	3,200.00	0.7157	2,321.68	2,290.09	0.0000	4.3300	50.0000	0.0000	(0.8377)	(0.0954)	0.0000	3	(0.9332)	01/06/2025
601598.SH	12/27/2024	SDB3260123479	26,000.00	0.7157	18,863.62	18,607.00	0.0000	4.3300	50.0000	0.0000	(6.8066)	(0.7753)	0.0000	3	(7.5819)	01/06/2025
601598.SH	12/27/2024	SDB3260123479	10,400.00	0.7157	7,545.45	7,442.80	0.0000	4.3300	50.0000	0.0000	(2.7226)	(0.3101)	0.0000	3	(3.0328)	01/06/2025
601598.SH	12/27/2024	SDB3260123479	10,400.00	0.7157	7,545.45	7,442.80	0.0000	4.3300	50.0000	0.0000	(2.7226)	(0.3101)	0.0000	3	(3.0328)	01/06/2025
601598.SH	12/26/2024	SDB3260123479	16,300.00	0.7315	11,828.08	11,923.03	0.0000	4.3300	50.0000	0.0000	(1.4227)	(0.1656)	0.0000	1	(1.5883)	01/06/2025
601598.SH	12/26/2024	SDB3260123479	14,800.00	0.7315	10,752.26	10,825.82	0.0000	4.3300	50.0000	0.0000	(1.2933)	(0.1504)	0.0000	1	(1.4436)	01/06/2025
601598.SH	12/26/2024	SDB3260123479	11,100.00	0.7315	8,067.08	8,119.36	0.0000	4.3300	50.0000	0.0000	(0.9703)	(0.1128)	0.0000	1	(1.0831)	01/06/2025
601598.SH	12/26/2024	SDB3260123479	9,800.00	0.7315	7,124.14	7,168.45	0.0000	4.3300	50.0000	0.0000	(0.8569)	(0.0996)	0.0000	1	(0.9564)	01/06/2025
601598.SH	12/26/2024	SDB3260123479	200.00	0.7315	147.11	146.29	0.0000	4.3300	50.0000	0.0000	(0.0177)	(0.0020)	0.0000	1	(0.0197)	01/06/2025
601598.SH	12/26/2024	SDB3260123479	17,000.00	0.7315	12,333.91	12,435.06	0.0000	4.3300	50.0000	0.0000	(1.4835)	(0.1727)	0.0000	1	(1.6562)	01/06/2025
601598.SH	12/26/2024	SDB3260123479	14,800.00	0.7315	10,737.76	10,825.82	0.0000	4.3300	50.0000	0.0000	(1.2915)	(0.1504)	0.0000	1	(1.4419)	01/06/2025
601598.SH	12/26/2024	SDB3260123479	1,600.00	0.7315	1,160.84	1,170.36	0.0000	4.3300	50.0000	0.0000	(0.1396)	(0.0163)	0.0000	1	(0.1559)	01/06/2025
601598.SH	12/26/2024	SDB3260123479	1,200.00	0.7315	870.63	877.77	0.0000	4.3300	50.0000	0.0000	(0.1047)	(0.0122)	0.0000	1	(0.1169)	01/06/2025
601598.SH	12/26/2024	SDB3260123479	11,900.00	0.7315	8,633.74	8,704.54	0.0000	4.3300	50.0000	0.0000	(1.0384)	(0.1209)	0.0000	1	(1.1593)	01/06/2025
601598.SH	12/26/2024	SDB3260123479	31,100.00	0.7315	22,563.80	22,748.84	0.0000	4.3300	50.0000	0.0000	(2.7139)	(0.3160)	0.0000	1	(3.0299)	01/06/2025
601598.SH	12/26/2024	SDB3260123479	3,900.00	0.7315	2,829.54	2,852.75	0.0000	4.3300	50.0000	0.0000	(0.3403)	(0.0396)	0.0000	1	(0.3800)	01/06/2025
601598.SH	12/26/2024	SDB3260123479	79,800.00	0.7315	57,896.82	58,371.63	0.0000	4.3300	50.0000	0.0000	(6.9637)	(0.8107)	0.0000	1	(7.7744)	01/06/2025
601598.SH	12/26/2024	SDB3260123479	87,800.00	0.7315	63,701.01	64,223.42	0.0000	4.3300	50.0000	0.0000	(7.6618)	(0.8920)	0.0000	1	(8.5538)	01/06/2025
601598.SH	12/26/2024	SDB3260123479	105,600.00	0.7315	76,615.33	77,243.65	0.0000	4.3300	50.0000	0.0000	(9.2151)	(1.0728)	0.0000	1	(10.2880)	01/06/2025
601598.SH	12/26/2024	SDB3260123479	500.00	0.7315	362.76	365.74	0.0000	4.3300	50.0000	0.0000	(0.0436)	(0.0051)	0.0000	1	(0.0487)	01/06/2025
601598.SH	12/26/2024	SDB3260123479	3,400.00	0.7315	2,466.78	2,487.01	0.0000	4.3300	50.0000	0.0000	(0.2967)	(0.0345)	0.0000	1	(0.3312)	01/06/2025
601598.SH	12/26/2024	SDB3260123479	21,200.00	0.7315	15,381.11	15,507.25	0.0000	4.3300	50.0000	0.0000	(1.8500)	(0.2154)	0.0000	1	(2.0654)	01/06/2025
601598.SH	12/26/2024	SDB3260123479	39,400.00	0.7315	28,585.65	28,820.08	0.0000	4.3300	50.0000	0.0000	(3.4382)	(0.4003)	0.0000	1	(3.8385)	01/06/2025
601598.SH	12/26/2024	SDB3260123479	100.00	0.7315	72.55	73.15	0.0000	4.3300	50.0000	0.0000	(0.0087)	(0.0010)	0.0000	1	(0.0097)	01/06/2025
601598.SH	12/26/2024	SDB3260123479	500.00	0.7315	362.76	365.74	0.0000	4.3300	50.0000	0.0000	(0.0436)	(0.0051)	0.0000	1	(0.0487)	01/06/2025
601598.SH	12/26/2024	SDB3260123479	103,100.00	0.7315	74,801.52	75,414.97	0.0000	4.3300	50.0000	0.0000	(8.9970)	(1.0474)	0.0000	1	(10.0444)	01/06/2025
601598.SH	12/26/2024	SDB3260123479	50,500.00	0.7315	36,638.96	36,939.44	0.0000	4.3300	50.0000	0.0000	(4.4069)	(0.5130)	0.0000	1	(4.9199)	01/06/2025
601598.SH	12/26/2024	SDB3260123479	36,200.00	0.7315	26,263.97	26,479.36	0.0000	4.3300	50.0000	0.0000	(3.1590)	(0.3678)	0.0000	1	(3.5267)	01/06/2025
601598.SH	12/26/2024	SDB3260123479	16,300.00	0.7315	11,826.04	11,923.03	0.0000	4.3300	50.0000	0.0000	(1.4224)	(0.1656)	0.0000	1	(1.5880)	01/06/2025
601598.SH	12/26/2024	SDB3260123479	32,200.00	0.7315	23,361.87	23,553.46	0.0000	4.3300	50.0000	0.0000	(2.8099)	(0.3271)	0.0000	1	(3.1370)	01/06/2025
601598.SH	12/26/2024	SDB3260123479	8,500.00	0.7315	6,166.95	6,217.53	0.0000	4.3300	50.0000	0.0000	(0.7417)	(0.0864)	0.0000	1	(0.8281)	01/06/2025
601598.SH	12/26/2024	SDB3260123479	12,600.00	0.7315	9,141.60	9,216.57	0.0000	4.3300	50.0000	0.0000	(1.0995)	(0.1280)	0.0000	1	(1.2275)	01/06/2025
601598.SH	12/26/2024	SDB3260123479	7,400.00	0.7315	5,368.88	5,412.91	0.0000	4.3300	50.0000	0.0000	(0.6458)	(0.0752)	0.0000	1	(0.7209)	01/06/2025
601598.SH	12/26/2024	SDB3260123479	70,300.00	0.7315	51,004.34	51,422.62	0.0000	4.3300	50.0000	0.0000	(6.1347)	(0.7142)	0.0000	1	(6.8489)	01/06/2025
601598.SH	12/26/2024	SDB3260123479	1,700.00	0.7315	1,233.39	1,243.51	0.0000	4.3300	50.0000	0.0000	(0.1483)	(0.0173)	0.0000	1	(0.1656)	01/06/2025
601598.SH	12/26/2024	SDB3260123479	1,800.00	0.7315	1,305.94	1,316.65	0.0000	4.3300	50.0000	0.0000	(0.1571)	(0.0183)	0.0000	1	(0.1754)	01/06/2025
601598.SH	12/26/2024	SDB3260123479	4,900.00	0.7315	3,555.07	3,584.22	0.0000	4.3300	50.0000	0.0000	(0.4276)	(0.0498)	0.0000	1	(0.4774)	01/06/2025
601598.SH	12/26/2024	SDB3260123479	15,900.00	0.7315	11,535.83	11,630.44	0.0000	4.3300	50.0000	0.0000	(1.3875)	(0.1615)	0.0000	1	(1.5490)	01/06/2025
601598.SH	12/26/2024	SDB3260123479	12,500.00	0.7315	9,069.05	9,143.42	0.0000	4.3300	50.0000	0.0000	(1.0908)	(0.1270)	0.0000	1	(1.2178)	01/06/2025
601598.SH	12/26/2024	SDB3260123479	2,000.00	0.7315	1,451.05	1,462.95	0.0000	4.3300	50.0000	0.0000	(0.1745)	(0.0203)	0.0000	1	(0.1948)	01/06/2025
601598.SH	12/26/2024	SDB3260123479	11,400.00	0.7315	8,270.97	8,338.80	0.0000	4.3300	50.0000	0.0000	(0.9948)	(0.1158)	0.0000	1	(1.1106)	01/06/2025
601598.SH	12/26/2024	SDB3260123479	28,800.00	0.7315	20,749.99	20,920.16	0.0000	4.3300	50.0000	0.0000	(2.4958)	(0.2906)	0.0000	1	(2.7863)	01/06/2025
601598.SH	12/26/2024	SDB3260123479	2,700.00	0.7315	1,958.91	1,974.98	0.0000	4.3300	50.0000	0.0000	(0.2356)	(0.0274)	0.0000	1	(0.2630)	01/06/2025
601598.SH	12/26/2024	SDB3260123479	45,200.00	0.7315	32,793.68	33,062.62	0.0000	4.3300	50.0000	0.0000	(3.9444)	(0.4592)	0.0000	1	(4.4036)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SINOTRANS LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
601598.SH	12/26/2024	SDB3260123479	600.00	0.7315	435.31	438.88	0.0000	4.3300	50.0000	0.0000	(0.0524)	(0.0061)	0.0000	1	(0.0585)	01/06/2025
601598.SH	12/26/2024	SDB3260123479	2,000.00	0.7315	1,451.05	1,462.95	0.0000	4.3300	50.0000	0.0000	(0.1745)	(0.0203)	0.0000	1	(0.1948)	01/06/2025
601598.SH	12/26/2024	SDB3260123479	600.00	0.7315	435.31	438.88	0.0000	4.3300	50.0000	0.0000	(0.0524)	(0.0061)	0.0000	1	(0.0585)	01/06/2025
601598.SH	12/26/2024	SDB3260123479	800.00	0.7315	580.42	585.18	0.0000	4.3300	50.0000	0.0000	(0.0698)	(0.0081)	0.0000	1	(0.0779)	01/06/2025
601598.SH	12/26/2024	SDB3260123479	6,700.00	0.7315	4,861.01	4,900.88	0.0000	4.3300	50.0000	0.0000	(0.5847)	(0.0681)	0.0000	1	(0.6527)	01/06/2025
601598.SH	12/26/2024	SDB3260123479	43,400.00	0.7315	31,487.74	31,745.97	0.0000	4.3300	50.0000	0.0000	(3.7873)	(0.4409)	0.0000	1	(4.2282)	01/06/2025
601598.SH	12/26/2024	SDB3260123479	33,700.00	0.7315	24,450.16	24,650.67	0.0000	4.3300	50.0000	0.0000	(2.9408)	(0.3424)	0.0000	1	(3.2832)	01/06/2025
601598.SH	12/26/2024	SDB3260123479	1,000.00	0.7315	725.52	731.47	0.0000	4.3300	50.0000	0.0000	(0.0873)	(0.0102)	0.0000	1	(0.0974)	01/06/2025
601598.SH	12/26/2024	SDB3260123479	200.00	0.7315	145.10	146.29	0.0000	4.3300	50.0000	0.0000	(0.0175)	(0.0020)	0.0000	1	(0.0195)	01/06/2025
601598.SH	12/26/2024	SDB3260123479	3,200.00	0.7315	2,321.68	2,340.72	0.0000	4.3300	50.0000	0.0000	(0.2792)	(0.0325)	0.0000	1	(0.3118)	01/06/2025
601598.SH	12/26/2024	SDB3260123479	26,000.00	0.7315	18,863.62	19,018.32	0.0000	4.3300	50.0000	0.0000	(2.2689)	(0.2641)	0.0000	1	(2.5330)	01/06/2025
601598.SH	12/26/2024	SDB3260123479	10,400.00	0.7315	7,545.45	7,607.33	0.0000	4.3300	50.0000	0.0000	(0.9075)	(0.1057)	0.0000	1	(1.0132)	01/06/2025
601598.SH	12/26/2024	SDB3260123479	10,400.00	0.7315	7,545.45	7,607.33	0.0000	4.3300	50.0000	0.0000	(0.9075)	(0.1057)	0.0000	1	(1.0132)	01/06/2025
601598.SH	12/24/2024	SDB3260123479	16,300.00	0.7315	11,828.08	11,923.03	0.0000	4.3300	50.0000	0.0000	(2.8453)	(0.3312)	0.0000	2	(3.1765)	01/06/2025
601598.SH	12/24/2024	SDB3260123479	14,800.00	0.7315	10,752.26	10,825.82	0.0000	4.3300	50.0000	0.0000	(2.5865)	(0.3007)	0.0000	2	(2.8872)	01/06/2025
601598.SH	12/24/2024	SDB3260123479	11,100.00	0.7315	8,067.08	8,119.36	0.0000	4.3300	50.0000	0.0000	(0.2255)	(0.0255)	0.0000	2	(2.1661)	01/06/2025
601598.SH	12/24/2024	SDB3260123479	9,800.00	0.7315	7,124.14	7,168.45	0.0000	4.3300	50.0000	0.0000	(1.7138)	(0.1991)	0.0000	2	(1.9129)	01/06/2025
601598.SH	12/24/2024	SDB3260123479	200.00	0.7315	147.11	146.29	0.0000	4.3300	50.0000	0.0000	(0.0354)	(0.0041)	0.0000	2	(0.0395)	01/06/2025
601598.SH	12/24/2024	SDB3260123479	17,000.00	0.7315	12,333.91	12,435.06	0.0000	4.3300	50.0000	0.0000	(2.9670)	(0.3454)	0.0000	2	(3.3124)	01/06/2025
601598.SH	12/24/2024	SDB3260123479	14,800.00	0.7315	10,737.76	10,825.82	0.0000	4.3300	50.0000	0.0000	(2.5830)	(0.3007)	0.0000	2	(2.8837)	01/06/2025
601598.SH	12/24/2024	SDB3260123479	1,600.00	0.7315	1,160.84	1,170.36	0.0000	4.3300	50.0000	0.0000	(0.2792)	(0.0325)	0.0000	2	(0.3118)	01/06/2025
601598.SH	12/24/2024	SDB3260123479	1,200.00	0.7315	870.63	877.77	0.0000	4.3300	50.0000	0.0000	(0.2094)	(0.0244)	0.0000	2	(0.2338)	01/06/2025
601598.SH	12/24/2024	SDB3260123479	11,900.00	0.7315	8,633.74	8,704.54	0.0000	4.3300	50.0000	0.0000	(2.0769)	(0.2418)	0.0000	2	(2.3187)	01/06/2025
601598.SH	12/24/2024	SDB3260123479	31,100.00	0.7315	22,563.80	22,748.84	0.0000	4.3300	50.0000	0.0000	(5.4278)	(0.6319)	0.0000	2	(6.0598)	01/06/2025
601598.SH	12/24/2024	SDB3260123479	3,900.00	0.7315	2,829.54	2,852.75	0.0000	4.3300	50.0000	0.0000	(0.6807)	(0.0792)	0.0000	2	(0.7599)	01/06/2025
601598.SH	12/24/2024	SDB3260123479	79,800.00	0.7315	57,896.82	58,371.63	0.0000	4.3300	50.0000	0.0000	(13.9274)	(1.6214)	0.0000	2	(15.5488)	01/06/2025
601598.SH	12/24/2024	SDB3260123479	87,800.00	0.7315	63,701.01	64,223.42	0.0000	4.3300	50.0000	0.0000	(15.3236)	(1.7840)	0.0000	2	(17.1076)	01/06/2025
601598.SH	12/24/2024	SDB3260123479	105,600.00	0.7315	76,615.33	77,243.65	0.0000	4.3300	50.0000	0.0000	(18.4302)	(2.1457)	0.0000	2	(20.5759)	01/06/2025
601598.SH	12/24/2024	SDB3260123479	500.00	0.7315	362.76	365.74	0.0000	4.3300	50.0000	0.0000	(0.0873)	(0.0102)	0.0000	2	(0.0974)	01/06/2025
601598.SH	12/24/2024	SDB3260123479	3,400.00	0.7315	2,466.78	2,487.01	0.0000	4.3300	50.0000	0.0000	(0.5934)	(0.0691)	0.0000	2	(0.6625)	01/06/2025
601598.SH	12/24/2024	SDB3260123479	21,200.00	0.7315	15,381.11	15,507.25	0.0000	4.3300	50.0000	0.0000	(3.7000)	(0.4308)	0.0000	2	(4.1308)	01/06/2025
601598.SH	12/24/2024	SDB3260123479	39,400.00	0.7315	28,585.65	28,820.08	0.0000	4.3300	50.0000	0.0000	(6.8764)	(0.8006)	0.0000	2	(7.6770)	01/06/2025
601598.SH	12/24/2024	SDB3260123479	100.00	0.7315	72.55	73.15	0.0000	4.3300	50.0000	0.0000	(0.0175)	(0.0020)	0.0000	2	(0.0195)	01/06/2025
601598.SH	12/24/2024	SDB3260123479	500.00	0.7315	362.76	365.74	0.0000	4.3300	50.0000	0.0000	(0.0873)	(0.0102)	0.0000	2	(0.0974)	01/06/2025
601598.SH	12/24/2024	SDB3260123479	103,100.00	0.7315	74,801.52	75,414.97	0.0000	4.3300	50.0000	0.0000	(17.9939)	(2.0949)	0.0000	2	(20.0888)	01/06/2025
601598.SH	12/24/2024	SDB3260123479	50,500.00	0.7315	36,638.96	36,939.44	0.0000	4.3300	50.0000	0.0000	(8.8137)	(1.0261)	0.0000	2	(9.8398)	01/06/2025
601598.SH	12/24/2024	SDB3260123479	36,200.00	0.7315	26,263.97	26,479.36	0.0000	4.3300	50.0000	0.0000	(6.3179)	(0.7355)	0.0000	2	(7.0535)	01/06/2025
601598.SH	12/24/2024	SDB3260123479	16,300.00	0.7315	11,826.04	11,923.03	0.0000	4.3300	50.0000	0.0000	(2.8448)	(0.3312)	0.0000	2	(3.1760)	01/06/2025
601598.SH	12/24/2024	SDB3260123479	32,200.00	0.7315	23,361.87	23,553.46	0.0000	4.3300	50.0000	0.0000	(5.6198)	(0.6543)	0.0000	2	(6.2741)	01/06/2025
601598.SH	12/24/2024	SDB3260123479	8,500.00	0.7315	6,166.95	6,217.53	0.0000	4.3300	50.0000	0.0000	(1.4835)	(0.1727)	0.0000	2	(1.6562)	01/06/2025
601598.SH	12/24/2024	SDB3260123479	12,600.00	0.7315	9,141.60	9,216.57	0.0000	4.3300	50.0000	0.0000	(2.1991)	(0.2560)	0.0000	2	(2.4551)	01/06/2025
601598.SH	12/24/2024	SDB3260123479	7,400.00	0.7315	5,368.88	5,412.91	0.0000	4.3300	50.0000	0.0000	(1.2915)	(0.1504)	0.0000	2	(1.4419)	01/06/2025
601598.SH	12/24/2024	SDB3260123479	70,300.00	0.7315	51,004.34	51,422.62	0.0000	4.3300	50.0000	0.0000	(12.2694)	(1.4284)	0.0000	2	(13.6978)	01/06/2025
601598.SH	12/24/2024	SDB3260123479	1,700.00	0.7315	1,233.39	1,243.51	0.0000	4.3300	50.0000	0.0000	(0.2967)	(0.0345)	0.0000	2	(0.3312)	01/06/2025
601598.SH	12/24/2024	SDB3260123479	1,800.00	0.7315	1,305.94	1,316.65	0.0000	4.3300	50.0000	0.0000	(0.3142)	(0.0366)	0.0000	2	(0.3507)	01/06/2025
601598.SH	12/24/2024	SDB3260123479	4,900.00	0.7315	3,555.07	3,584.22	0.0000	4.3300	50.0000	0.0000	(0.8552)	(0.0996)	0.0000	2	(0.9548)	01/06/2025
601598.SH	12/24/2024	SDB3260123479	15,900.00	0.7315	11,535.83	11,630.44	0.0000	4.3300	50.0000	0.0000	(2.7750)	(0.3231)	0.0000	2	(3.0981)	01/06/2025
601598.SH	12/24/2024	SDB3260123479	12,500.00	0.7315	9,069.05	9,143.42	0.0000	4.3300	50.0000	0.0000	(2.1816)	(0.2540)	0.0000	2	(2.4356)	01/06/2025
601598.SH	12/24/2024	SDB3260123479	2,000.00	0.7315	1,451.05	1,462.95	0.0000	4.3300	50.0000	0.0000	(0.3491)	(0.0406)	0.0000	2	(0.3897)	01/06/2025
601598.SH	12/24/2024	SDB3260123479	11,400.00	0.7315	8,270.97	8,338.80	0.0000	4.3300	50.0000	0.0000	(1.9896)	(0.2316)	0.0000	2	(2.2213)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SINOTRANS LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
601598.SH	12/24/2024	SDB3260123479	28,600.00	0.7315	20,749.99	20,920.16	0.0000	4.3300	50.0000	0.0000	(4.9915)	(0.5811)	0.0000	2	(5.5726)	01/06/2025
601598.SH	12/24/2024	SDB3260123479	2,700.00	0.7315	1,958.91	1,974.98	0.0000	4.3300	50.0000	0.0000	(0.4712)	(0.0549)	0.0000	2	(0.5261)	01/06/2025
601598.SH	12/24/2024	SDB3260123479	45,200.00	0.7315	32,793.68	33,062.62	0.0000	4.3300	50.0000	0.0000	(7.8887)	(0.9184)	0.0000	2	(8.8071)	01/06/2025
601598.SH	12/24/2024	SDB3260123479	600.00	0.7315	435.31	438.88	0.0000	4.3300	50.0000	0.0000	(0.1047)	(0.0122)	0.0000	2	(0.1169)	01/06/2025
601598.SH	12/24/2024	SDB3260123479	2,000.00	0.7315	1,451.05	1,462.95	0.0000	4.3300	50.0000	0.0000	(0.3491)	(0.0406)	0.0000	2	(0.3897)	01/06/2025
601598.SH	12/24/2024	SDB3260123479	600.00	0.7315	435.31	438.88	0.0000	4.3300	50.0000	0.0000	(0.1047)	(0.0122)	0.0000	2	(0.1169)	01/06/2025
601598.SH	12/24/2024	SDB3260123479	800.00	0.7315	580.42	585.18	0.0000	4.3300	50.0000	0.0000	(0.1396)	(0.0163)	0.0000	2	(0.1559)	01/06/2025
601598.SH	12/24/2024	SDB3260123479	6,700.00	0.7315	4,861.01	4,900.88	0.0000	4.3300	50.0000	0.0000	(1.1693)	(0.1361)	0.0000	2	(1.3055)	01/06/2025
601598.SH	12/24/2024	SDB3260123479	43,400.00	0.7315	31,487.74	31,745.97	0.0000	4.3300	50.0000	0.0000	(7.5746)	(0.8818)	0.0000	2	(8.4564)	01/06/2025
601598.SH	12/24/2024	SDB3260123479	33,700.00	0.7315	24,450.16	24,650.67	0.0000	4.3300	50.0000	0.0000	(5.8816)	(0.6847)	0.0000	2	(6.5664)	01/06/2025
601598.SH	12/24/2024	SDB3260123479	1,000.00	0.7315	725.52	731.47	0.0000	4.3300	50.0000	0.0000	(0.1745)	(0.0203)	0.0000	2	(0.1948)	01/06/2025
601598.SH	12/24/2024	SDB3260123479	200.00	0.7315	145.10	146.29	0.0000	4.3300	50.0000	0.0000	(0.0349)	(0.0041)	0.0000	2	(0.0390)	01/06/2025
601598.SH	12/24/2024	SDB3260123479	3,200.00	0.7315	2,321.68	2,340.72	0.0000	4.3300	50.0000	0.0000	(0.5585)	(0.0650)	0.0000	2	(0.6235)	01/06/2025
601598.SH	12/24/2024	SDB3260123479	26,000.00	0.7315	18,863.62	19,018.32	0.0000	4.3300	50.0000	0.0000	(4.5377)	(0.5283)	0.0000	2	(5.0660)	01/06/2025
601598.SH	12/24/2024	SDB3260123479	10,400.00	0.7315	7,545.45	7,607.33	0.0000	4.3300	50.0000	0.0000	(1.8151)	(0.2113)	0.0000	2	(2.0264)	01/06/2025
601598.SH	12/24/2024	SDB3260123479	10,400.00	0.7315	7,545.45	7,607.33	0.0000	4.3300	50.0000	0.0000	(1.8151)	(0.2113)	0.0000	2	(2.0264)	01/06/2025
601598.SH	12/23/2024	SDB3260123479	16,300.00	0.7325	11,828.08	11,939.26	0.0000	4.3300	50.0000	0.0000	(1.4227)	(0.1658)	0.0000	1	(1.5885)	01/06/2025
601598.SH	12/23/2024	SDB3260123479	14,800.00	0.7325	10,752.26	10,840.56	0.0000	4.3300	50.0000	0.0000	(1.2933)	(0.1506)	0.0000	1	(1.4438)	01/06/2025
601598.SH	12/23/2024	SDB3260123479	11,100.00	0.7325	8,067.08	8,130.42	0.0000	4.3300	50.0000	0.0000	(0.9703)	(0.1129)	0.0000	1	(1.0832)	01/06/2025
601598.SH	12/23/2024	SDB3260123479	9,800.00	0.7325	7,124.14	7,178.21	0.0000	4.3300	50.0000	0.0000	(0.8569)	(0.0997)	0.0000	1	(0.9566)	01/06/2025
601598.SH	12/23/2024	SDB3260123479	200.00	0.7325	147.11	146.49	0.0000	4.3300	50.0000	0.0000	(0.0177)	(0.0020)	0.0000	1	(0.0197)	01/06/2025
601598.SH	12/23/2024	SDB3260123479	17,000.00	0.7325	12,333.91	12,451.99	0.0000	4.3300	50.0000	0.0000	(1.4835)	(0.1729)	0.0000	1	(1.6564)	01/06/2025
601598.SH	12/23/2024	SDB3260123479	14,800.00	0.7325	10,737.76	10,840.56	0.0000	4.3300	50.0000	0.0000	(1.2915)	(0.1506)	0.0000	1	(1.4421)	01/06/2025
601598.SH	12/23/2024	SDB3260123479	1,600.00	0.7325	1,160.84	1,171.95	0.0000	4.3300	50.0000	0.0000	(0.1396)	(0.0163)	0.0000	1	(0.1559)	01/06/2025
601598.SH	12/23/2024	SDB3260123479	1,200.00	0.7325	870.63	878.96	0.0000	4.3300	50.0000	0.0000	(0.1047)	(0.0122)	0.0000	1	(0.1169)	01/06/2025
601598.SH	12/23/2024	SDB3260123479	11,900.00	0.7325	8,633.74	8,716.39	0.0000	4.3300	50.0000	0.0000	(1.0384)	(0.1211)	0.0000	1	(1.1595)	01/06/2025
601598.SH	12/23/2024	SDB3260123479	31,100.00	0.7325	22,563.80	22,779.82	0.0000	4.3300	50.0000	0.0000	(2.7139)	(0.3164)	0.0000	1	(3.0303)	01/06/2025
601598.SH	12/23/2024	SDB3260123479	3,900.00	0.7325	2,829.54	2,856.63	0.0000	4.3300	50.0000	0.0000	(0.3403)	(0.0397)	0.0000	1	(0.3800)	01/06/2025
601598.SH	12/23/2024	SDB3260123479	79,800.00	0.7325	57,896.82	58,451.11	0.0000	4.3300	50.0000	0.0000	(6.9637)	(0.8118)	0.0000	1	(7.7755)	01/06/2025
601598.SH	12/23/2024	SDB3260123479	87,800.00	0.7325	63,701.01	64,310.87	0.0000	4.3300	50.0000	0.0000	(7.6618)	(0.8932)	0.0000	1	(8.5550)	01/06/2025
601598.SH	12/23/2024	SDB3260123479	105,600.00	0.7325	76,615.33	77,348.83	0.0000	4.3300	50.0000	0.0000	(9.2151)	(1.0743)	0.0000	1	(10.2894)	01/06/2025
601598.SH	12/23/2024	SDB3260123479	500.00	0.7325	362.76	366.24	0.0000	4.3300	50.0000	0.0000	(0.0436)	(0.0051)	0.0000	1	(0.0487)	01/06/2025
601598.SH	12/23/2024	SDB3260123479	3,400.00	0.7325	2,466.78	2,490.40	0.0000	4.3300	50.0000	0.0000	(0.2967)	(0.0346)	0.0000	1	(0.3313)	01/06/2025
601598.SH	12/23/2024	SDB3260123479	21,200.00	0.7325	15,381.11	15,528.36	0.0000	4.3300	50.0000	0.0000	(1.8500)	(0.2157)	0.0000	1	(2.0657)	01/06/2025
601598.SH	12/23/2024	SDB3260123479	39,400.00	0.7325	28,585.65	28,859.32	0.0000	4.3300	50.0000	0.0000	(3.4382)	(0.4008)	0.0000	1	(3.8390)	01/06/2025
601598.SH	12/23/2024	SDB3260123479	100.00	0.7325	72.55	73.25	0.0000	4.3300	50.0000	0.0000	(0.0087)	(0.0010)	0.0000	1	(0.0097)	01/06/2025
601598.SH	12/23/2024	SDB3260123479	500.00	0.7325	362.76	366.24	0.0000	4.3300	50.0000	0.0000	(0.0436)	(0.0051)	0.0000	1	(0.0487)	01/06/2025
601598.SH	12/23/2024	SDB3260123479	103,100.00	0.7325	74,801.52	75,517.66	0.0000	4.3300	50.0000	0.0000	(8.9970)	(1.0489)	0.0000	1	(10.0458)	01/06/2025
601598.SH	12/23/2024	SDB3260123479	50,500.00	0.7325	36,638.96	36,989.74	0.0000	4.3300	50.0000	0.0000	(4.4069)	(0.5137)	0.0000	1	(4.9206)	01/06/2025
601598.SH	12/23/2024	SDB3260123479	36,200.00	0.7325	26,263.97	26,515.41	0.0000	4.3300	50.0000	0.0000	(3.1590)	(0.3683)	0.0000	1	(3.5272)	01/06/2025
601598.SH	12/23/2024	SDB3260123479	16,300.00	0.7325	11,826.04	11,939.26	0.0000	4.3300	50.0000	0.0000	(1.4224)	(0.1658)	0.0000	1	(1.5882)	01/06/2025
601598.SH	12/23/2024	SDB3260123479	32,200.00	0.7325	23,361.87	23,585.53	0.0000	4.3300	50.0000	0.0000	(2.8099)	(0.3276)	0.0000	1	(3.1375)	01/06/2025
601598.SH	12/23/2024	SDB3260123479	8,500.00	0.7325	6,166.95	6,225.99	0.0000	4.3300	50.0000	0.0000	(0.7417)	(0.0865)	0.0000	1	(0.8282)	01/06/2025
601598.SH	12/23/2024	SDB3260123479	12,600.00	0.7325	9,141.60	9,229.12	0.0000	4.3300	50.0000	0.0000	(1.0995)	(0.1282)	0.0000	1	(1.2277)	01/06/2025
601598.SH	12/23/2024	SDB3260123479	7,400.00	0.7325	5,368.88	5,420.28	0.0000	4.3300	50.0000	0.0000	(0.6458)	(0.0753)	0.0000	1	(0.7210)	01/06/2025
601598.SH	12/23/2024	SDB3260123479	70,300.00	0.7325	51,004.34	51,492.64	0.0000	4.3300	50.0000	0.0000	(6.1347)	(0.7152)	0.0000	1	(6.8499)	01/06/2025
601598.SH	12/23/2024	SDB3260123479	3,600.00	0.7325	2,611.89	2,636.89	0.0000	4.3300	50.0000	0.0000	(0.3142)	(0.0366)	0.0000	1	(0.3508)	01/06/2025
601598.SH	12/23/2024	SDB3260123479	1,800.00	0.7325	1,305.94	1,318.45	0.0000	4.3300	50.0000	0.0000	(0.1571)	(0.0183)	0.0000	1	(0.1754)	01/06/2025
601598.SH	12/23/2024	SDB3260123479	4,900.00	0.7325	3,555.07	3,589.10	0.0000	4.3300	50.0000	0.0000	(0.4276)	(0.0498)	0.0000	1	(0.4774)	01/06/2025
601598.SH	12/23/2024	SDB3260123479	15,900.00	0.7325	11,535.83	11,646.27	0.0000	4.3300	50.0000	0.0000	(1.3875)	(0.1618)	0.0000	1	(1.5493)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SINOTRANS LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
601598.SH	12/23/2024	SDB3260123479	12,500.00	0.7325	9,069.05	9,155.88	0.0000	4.3300	50.0000	0.0000	(1.0908)	(0.1272)	0.0000	1	(1.2180)	01/06/2025
601598.SH	12/23/2024	SDB3260123479	2,000.00	0.7325	1,451.05	1,464.94	0.0000	4.3300	50.0000	0.0000	(0.1745)	(0.0203)	0.0000	1	(0.1949)	01/06/2025
601598.SH	12/23/2024	SDB3260123479	11,400.00	0.7325	8,270.97	8,350.16	0.0000	4.3300	50.0000	0.0000	(0.9948)	(0.1160)	0.0000	1	(1.1108)	01/06/2025
601598.SH	12/23/2024	SDB3260123479	28,600.00	0.7325	20,749.99	20,948.64	0.0000	4.3300	50.0000	0.0000	(2.4958)	(0.2910)	0.0000	1	(2.7867)	01/06/2025
601598.SH	12/23/2024	SDB3260123479	2,700.00	0.7325	1,958.91	1,977.67	0.0000	4.3300	50.0000	0.0000	(0.2356)	(0.0275)	0.0000	1	(0.2631)	01/06/2025
601598.SH	12/23/2024	SDB3260123479	45,200.00	0.7325	32,793.68	33,107.64	0.0000	4.3300	50.0000	0.0000	(3.9444)	(0.4598)	0.0000	1	(4.4042)	01/06/2025
601598.SH	12/23/2024	SDB3260123479	600.00	0.7325	435.31	439.48	0.0000	4.3300	50.0000	0.0000	(0.0524)	(0.0061)	0.0000	1	(0.0585)	01/06/2025
601598.SH	12/23/2024	SDB3260123479	2,000.00	0.7325	1,451.05	1,464.94	0.0000	4.3300	50.0000	0.0000	(0.1745)	(0.0203)	0.0000	1	(0.1949)	01/06/2025
601598.SH	12/23/2024	SDB3260123479	600.00	0.7325	435.31	439.48	0.0000	4.3300	50.0000	0.0000	(0.0524)	(0.0061)	0.0000	1	(0.0585)	01/06/2025
601598.SH	12/23/2024	SDB3260123479	800.00	0.7325	580.42	585.98	0.0000	4.3300	50.0000	0.0000	(0.0698)	(0.0081)	0.0000	1	(0.0780)	01/06/2025
601598.SH	12/23/2024	SDB3260123479	6,700.00	0.7325	4,861.01	4,907.55	0.0000	4.3300	50.0000	0.0000	(0.5847)	(0.0682)	0.0000	1	(0.6528)	01/06/2025
601598.SH	12/23/2024	SDB3260123479	43,400.00	0.7325	31,487.74	31,789.20	0.0000	4.3300	50.0000	0.0000	(3.7873)	(0.4415)	0.0000	1	(4.2288)	01/06/2025
601598.SH	12/23/2024	SDB3260123479	33,700.00	0.7325	24,450.16	24,684.24	0.0000	4.3300	50.0000	0.0000	(2.9408)	(0.3428)	0.0000	1	(3.2836)	01/06/2025
601598.SH	12/23/2024	SDB3260123479	1,000.00	0.7325	725.52	732.47	0.0000	4.3300	50.0000	0.0000	(0.0873)	(0.0102)	0.0000	1	(0.0974)	01/06/2025
601598.SH	12/23/2024	SDB3260123479	200.00	0.7325	145.10	146.49	0.0000	4.3300	50.0000	0.0000	(0.0175)	(0.0020)	0.0000	1	(0.0195)	01/06/2025
601598.SH	12/23/2024	SDB3260123479	3,200.00	0.7325	2,321.68	2,343.90	0.0000	4.3300	50.0000	0.0000	(0.2792)	(0.0326)	0.0000	1	(0.3118)	01/06/2025
601598.SH	12/23/2024	SDB3260123479	26,000.00	0.7325	18,863.62	19,044.22	0.0000	4.3300	50.0000	0.0000	(2.2689)	(0.2645)	0.0000	1	(2.5334)	01/06/2025
601598.SH	12/23/2024	SDB3260123479	10,400.00	0.7325	7,545.45	7,617.69	0.0000	4.3300	50.0000	0.0000	(0.9075)	(0.1058)	0.0000	1	(1.0134)	01/06/2025
601598.SH	12/23/2024	SDB3260123479	10,400.00	0.7325	7,545.45	7,617.69	0.0000	4.3300	50.0000	0.0000	(0.9075)	(0.1058)	0.0000	1	(1.0134)	01/06/2025
601598.SH	12/20/2024	SDB3260123479	16,300.00	0.7310	11,828.08	11,914.53	0.0000	4.3300	50.0000	0.0000	(4.2680)	(0.4964)	0.0000	3	(4.7644)	01/06/2025
601598.SH	12/20/2024	SDB3260123479	14,800.00	0.7310	10,752.26	10,818.10	0.0000	4.3300	50.0000	0.0000	(3.8798)	(0.4508)	0.0000	3	(4.3305)	01/06/2025
601598.SH	12/20/2024	SDB3260123479	11,100.00	0.7310	8,067.08	8,113.58	0.0000	4.3300	50.0000	0.0000	(2.9109)	(0.3381)	0.0000	3	(3.2489)	01/06/2025
601598.SH	12/20/2024	SDB3260123479	9,800.00	0.7310	7,124.14	7,163.34	0.0000	4.3300	50.0000	0.0000	(2.5706)	(0.2985)	0.0000	3	(2.8691)	01/06/2025
601598.SH	12/20/2024	SDB3260123479	200.00	0.7310	147.11	146.19	0.0000	4.3300	50.0000	0.0000	(0.0531)	(0.0061)	0.0000	3	(0.0592)	01/06/2025
601598.SH	12/20/2024	SDB3260123479	17,000.00	0.7310	12,333.91	12,426.20	0.0000	4.3300	50.0000	0.0000	(4.4505)	(0.5178)	0.0000	3	(4.9682)	01/06/2025
601598.SH	12/20/2024	SDB3260123479	14,800.00	0.7310	10,737.76	10,818.10	0.0000	4.3300	50.0000	0.0000	(3.8745)	(0.4508)	0.0000	3	(4.3253)	01/06/2025
601598.SH	12/20/2024	SDB3260123479	1,600.00	0.7310	1,160.84	1,169.52	0.0000	4.3300	50.0000	0.0000	(0.4189)	(0.0487)	0.0000	3	(0.4676)	01/06/2025
601598.SH	12/20/2024	SDB3260123479	1,200.00	0.7310	870.63	877.14	0.0000	4.3300	50.0000	0.0000	(0.3142)	(0.0365)	0.0000	3	(0.3507)	01/06/2025
601598.SH	12/20/2024	SDB3260123479	11,900.00	0.7310	8,633.74	8,698.34	0.0000	4.3300	50.0000	0.0000	(3.1153)	(0.3624)	0.0000	3	(3.4778)	01/06/2025
601598.SH	12/20/2024	SDB3260123479	31,100.00	0.7310	22,563.80	22,732.64	0.0000	4.3300	50.0000	0.0000	(8.1418)	(0.9472)	0.0000	3	(9.0890)	01/06/2025
601598.SH	12/20/2024	SDB3260123479	3,900.00	0.7310	2,829.54	2,850.72	0.0000	4.3300	50.0000	0.0000	(1.0210)	(0.1188)	0.0000	3	(1.1398)	01/06/2025
601598.SH	12/20/2024	SDB3260123479	79,800.00	0.7310	57,896.82	58,330.05	0.0000	4.3300	50.0000	0.0000	(20.8911)	(2.4304)	0.0000	3	(23.3215)	01/06/2025
601598.SH	12/20/2024	SDB3260123479	87,800.00	0.7310	63,701.01	64,177.67	0.0000	4.3300	50.0000	0.0000	(22.9854)	(2.6741)	0.0000	3	(25.6595)	01/06/2025
601598.SH	12/20/2024	SDB3260123479	105,600.00	0.7310	76,615.33	77,188.64	0.0000	4.3300	50.0000	0.0000	(27.6454)	(3.2162)	0.0000	3	(30.8616)	01/06/2025
601598.SH	12/20/2024	SDB3260123479	500.00	0.7310	362.76	365.48	0.0000	4.3300	50.0000	0.0000	(0.1309)	(0.0152)	0.0000	3	(0.1461)	01/06/2025
601598.SH	12/20/2024	SDB3260123479	3,400.00	0.7310	2,466.78	2,485.24	0.0000	4.3300	50.0000	0.0000	(0.8901)	(0.1036)	0.0000	3	(0.9936)	01/06/2025
601598.SH	12/20/2024	SDB3260123479	21,200.00	0.7310	15,381.11	15,496.20	0.0000	4.3300	50.0000	0.0000	(5.5500)	(0.6457)	0.0000	3	(6.1957)	01/06/2025
601598.SH	12/20/2024	SDB3260123479	39,400.00	0.7310	28,585.65	28,799.55	0.0000	4.3300	50.0000	0.0000	(10.3147)	(1.2000)	0.0000	3	(11.5146)	01/06/2025
601598.SH	12/20/2024	SDB3260123479	100.00	0.7310	72.55	73.10	0.0000	4.3300	50.0000	0.0000	(0.0262)	(0.0030)	0.0000	3	(0.0292)	01/06/2025
601598.SH	12/20/2024	SDB3260123479	500.00	0.7310	362.76	365.48	0.0000	4.3300	50.0000	0.0000	(0.1309)	(0.0152)	0.0000	3	(0.1461)	01/06/2025
601598.SH	12/20/2024	SDB3260123479	103,100.00	0.7310	74,801.52	75,361.25	0.0000	4.3300	50.0000	0.0000	(26.9909)	(3.1401)	0.0000	3	(30.1309)	01/06/2025
601598.SH	12/20/2024	SDB3260123479	50,500.00	0.7310	36,638.96	36,913.13	0.0000	4.3300	50.0000	0.0000	(13.2206)	(1.5380)	0.0000	3	(14.7586)	01/06/2025
601598.SH	12/20/2024	SDB3260123479	36,200.00	0.7310	26,263.97	26,460.50	0.0000	4.3300	50.0000	0.0000	(9.4769)	(1.1025)	0.0000	3	(10.5794)	01/06/2025
601598.SH	12/20/2024	SDB3260123479	16,300.00	0.7310	11,826.04	11,914.53	0.0000	4.3300	50.0000	0.0000	(4.2672)	(0.4964)	0.0000	3	(4.7637)	01/06/2025
601598.SH	12/20/2024	SDB3260123479	32,200.00	0.7310	23,361.87	23,536.69	0.0000	4.3300	50.0000	0.0000	(8.4297)	(0.9807)	0.0000	3	(9.4104)	01/06/2025
601598.SH	12/20/2024	SDB3260123479	8,500.00	0.7310	6,166.95	6,213.10	0.0000	4.3300	50.0000	0.0000	(2.2252)	(0.2589)	0.0000	3	(2.4841)	01/06/2025
601598.SH	12/20/2024	SDB3260123479	12,600.00	0.7310	9,141.60	9,210.01	0.0000	4.3300	50.0000	0.0000	(3.2986)	(0.3838)	0.0000	3	(3.6823)	01/06/2025
601598.SH	12/20/2024	SDB3260123479	7,400.00	0.7310	5,368.88	5,409.05	0.0000	4.3300	50.0000	0.0000	(1.9373)	(0.2254)	0.0000	3	(2.1626)	01/06/2025
601598.SH	12/20/2024	SDB3260123479	70,300.00	0.7310	51,004.34	51,386.00	0.0000	4.3300	50.0000	0.0000	(18.4041)	(2.1411)	0.0000	3	(20.5451)	01/06/2025
601598.SH	12/20/2024	SDB3260123479	10,600.00	0.7310	7,690.55	7,748.10	0.0000	4.3300	50.0000	0.0000	(2.7750)	(0.3228)	0.0000	3	(3.0978)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SINOTRANS LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
601598.SH	12/20/2024	SDB3260123479	1,800.00	0.7310	1,305.94	1,315.72	0.0000	4.3300	50.0000	0.0000	(0.4712)	(0.0548)	0.0000	3	(0.5260)	01/06/2025
601598.SH	12/20/2024	SDB3260123479	4,900.00	0.7310	3,555.07	3,581.67	0.0000	4.3300	50.0000	0.0000	(1.2828)	(0.1492)	0.0000	3	(1.4320)	01/06/2025
601598.SH	12/20/2024	SDB3260123479	15,900.00	0.7310	11,535.83	11,622.15	0.0000	4.3300	50.0000	0.0000	(4.1625)	(0.4843)	0.0000	3	(4.6468)	01/06/2025
601598.SH	12/20/2024	SDB3260123479	12,500.00	0.7310	9,069.05	9,136.91	0.0000	4.3300	50.0000	0.0000	(3.2724)	(0.3807)	0.0000	3	(3.6531)	01/06/2025
601598.SH	12/20/2024	SDB3260123479	2,000.00	0.7310	1,451.05	1,461.91	0.0000	4.3300	50.0000	0.0000	(0.5236)	(0.0609)	0.0000	3	(0.5845)	01/06/2025
601598.SH	12/20/2024	SDB3260123479	11,400.00	0.7310	8,270.97	8,332.86	0.0000	4.3300	50.0000	0.0000	(2.9844)	(0.3472)	0.0000	3	(3.3316)	01/06/2025
601598.SH	12/20/2024	SDB3260123479	28,600.00	0.7310	20,749.99	20,905.26	0.0000	4.3300	50.0000	0.0000	(7.4873)	(0.8711)	0.0000	3	(8.3583)	01/06/2025
601598.SH	12/20/2024	SDB3260123479	2,700.00	0.7310	1,958.91	1,973.57	0.0000	4.3300	50.0000	0.0000	(0.7068)	(0.0822)	0.0000	3	(0.7891)	01/06/2025
601598.SH	12/20/2024	SDB3260123479	45,200.00	0.7310	32,793.68	33,039.08	0.0000	4.3300	50.0000	0.0000	(11.8331)	(1.3766)	0.0000	3	(13.2097)	01/06/2025
601598.SH	12/20/2024	SDB3260123479	600.00	0.7310	435.31	438.57	0.0000	4.3300	50.0000	0.0000	(0.1571)	(0.0183)	0.0000	3	(0.1753)	01/06/2025
601598.SH	12/20/2024	SDB3260123479	2,000.00	0.7310	1,451.05	1,461.91	0.0000	4.3300	50.0000	0.0000	(0.5236)	(0.0609)	0.0000	3	(0.5845)	01/06/2025
601598.SH	12/20/2024	SDB3260123479	600.00	0.7310	435.31	438.57	0.0000	4.3300	50.0000	0.0000	(0.1571)	(0.0183)	0.0000	3	(0.1753)	01/06/2025
601598.SH	12/20/2024	SDB3260123479	800.00	0.7310	580.42	584.76	0.0000	4.3300	50.0000	0.0000	(0.2094)	(0.0244)	0.0000	3	(0.2338)	01/06/2025
601598.SH	12/20/2024	SDB3260123479	6,700.00	0.7310	4,861.01	4,897.39	0.0000	4.3300	50.0000	0.0000	(1.7540)	(0.2041)	0.0000	3	(1.9581)	01/06/2025
601598.SH	12/20/2024	SDB3260123479	43,400.00	0.7310	31,487.74	31,723.36	0.0000	4.3300	50.0000	0.0000	(11.3618)	(1.3218)	0.0000	3	(12.6836)	01/06/2025
601598.SH	12/20/2024	SDB3260123479	33,700.00	0.7310	24,450.16	24,633.12	0.0000	4.3300	50.0000	0.0000	(8.8224)	(1.0264)	0.0000	3	(9.8488)	01/06/2025
601598.SH	12/20/2024	SDB3260123479	1,000.00	0.7310	725.52	730.95	0.0000	4.3300	50.0000	0.0000	(0.2618)	(0.0305)	0.0000	3	(0.2922)	01/06/2025
601598.SH	12/20/2024	SDB3260123479	200.00	0.7310	145.10	146.19	0.0000	4.3300	50.0000	0.0000	(0.0524)	(0.0061)	0.0000	3	(0.0584)	01/06/2025
601598.SH	12/20/2024	SDB3260123479	3,200.00	0.7310	2,321.68	2,339.05	0.0000	4.3300	50.0000	0.0000	(0.8377)	(0.0975)	0.0000	3	(0.9352)	01/06/2025
601598.SH	12/20/2024	SDB3260123479	26,000.00	0.7310	18,863.62	19,004.78	0.0000	4.3300	50.0000	0.0000	(6.8066)	(0.7919)	0.0000	3	(7.5985)	01/06/2025
601598.SH	12/20/2024	SDB3260123479	10,400.00	0.7310	7,545.45	7,601.91	0.0000	4.3300	50.0000	0.0000	(2.7226)	(0.3167)	0.0000	3	(3.0394)	01/06/2025
601598.SH	12/20/2024	SDB3260123479	10,400.00	0.7310	7,545.45	7,601.91	0.0000	4.3300	50.0000	0.0000	(2.7226)	(0.3167)	0.0000	3	(3.0394)	01/06/2025
601598.SH	12/19/2024	SDB3260123479	16,300.00	0.7259	11,828.08	11,832.41	0.0000	4.5800	50.0000	0.0000	(1.5048)	(0.1643)	0.0000	1	(1.6691)	01/06/2025
601598.SH	12/19/2024	SDB3260123479	14,800.00	0.7259	10,752.26	10,743.54	0.0000	4.5800	50.0000	0.0000	(1.3679)	(0.1492)	0.0000	1	(1.5171)	01/06/2025
601598.SH	12/19/2024	SDB3260123479	11,100.00	0.7259	8,067.68	8,057.66	0.0000	4.5800	50.0000	0.0000	(1.0263)	(0.1119)	0.0000	1	(1.1382)	01/06/2025
601598.SH	12/19/2024	SDB3260123479	9,800.00	0.7259	7,124.14	7,113.97	0.0000	4.5800	50.0000	0.0000	(0.9063)	(0.0988)	0.0000	1	(1.0052)	01/06/2025
601598.SH	12/19/2024	SDB3260123479	200.00	0.7259	147.11	145.18	0.0000	4.5800	50.0000	0.0000	(0.0187)	(0.0020)	0.0000	1	(0.0207)	01/06/2025
601598.SH	12/19/2024	SDB3260123479	17,000.00	0.7259	12,333.91	12,340.56	0.0000	4.5800	50.0000	0.0000	(1.5691)	(0.1714)	0.0000	1	(1.7405)	01/06/2025
601598.SH	12/19/2024	SDB3260123479	14,800.00	0.7259	10,737.76	10,743.54	0.0000	4.5800	50.0000	0.0000	(1.3661)	(0.1492)	0.0000	1	(1.5153)	01/06/2025
601598.SH	12/19/2024	SDB3260123479	1,600.00	0.7259	1,160.84	1,161.46	0.0000	4.5800	50.0000	0.0000	(0.1477)	(0.0161)	0.0000	1	(0.1638)	01/06/2025
601598.SH	12/19/2024	SDB3260123479	1,200.00	0.7259	870.63	871.10	0.0000	4.5800	50.0000	0.0000	(0.0121)	(0.0121)	0.0000	1	(0.1229)	01/06/2025
601598.SH	12/19/2024	SDB3260123479	11,900.00	0.7259	8,633.74	8,638.39	0.0000	4.5800	50.0000	0.0000	(1.0984)	(0.1200)	0.0000	1	(1.2184)	01/06/2025
601598.SH	12/19/2024	SDB3260123479	31,100.00	0.7259	22,563.80	22,575.96	0.0000	4.5800	50.0000	0.0000	(2.8706)	(0.3136)	0.0000	1	(3.1842)	01/06/2025
601598.SH	12/19/2024	SDB3260123479	3,900.00	0.7259	2,829.54	2,831.07	0.0000	4.5800	50.0000	0.0000	(0.3600)	(0.0393)	0.0000	1	(0.3993)	01/06/2025
601598.SH	12/19/2024	SDB3260123479	79,800.00	0.7259	57,896.82	57,928.02	0.0000	4.5800	50.0000	0.0000	(7.3658)	(0.8046)	0.0000	1	(8.1703)	01/06/2025
601598.SH	12/19/2024	SDB3260123479	87,800.00	0.7259	63,701.01	63,735.34	0.0000	4.5800	50.0000	0.0000	(8.1042)	(0.8852)	0.0000	1	(8.9894)	01/06/2025
601598.SH	12/19/2024	SDB3260123479	105,600.00	0.7259	76,615.33	76,656.62	0.0000	4.5800	50.0000	0.0000	(9.7472)	(1.0647)	0.0000	1	(10.8118)	01/06/2025
601598.SH	12/19/2024	SDB3260123479	500.00	0.7259	362.76	362.96	0.0000	4.5800	50.0000	0.0000	(0.0462)	(0.0050)	0.0000	1	(0.0512)	01/06/2025
601598.SH	12/19/2024	SDB3260123479	3,400.00	0.7259	2,466.78	2,468.11	0.0000	4.5800	50.0000	0.0000	(0.3138)	(0.0343)	0.0000	1	(0.3481)	01/06/2025
601598.SH	12/19/2024	SDB3260123479	21,200.00	0.7259	15,381.11	15,389.40	0.0000	4.5800	50.0000	0.0000	(1.9568)	(0.2137)	0.0000	1	(2.1706)	01/06/2025
601598.SH	12/19/2024	SDB3260123479	39,400.00	0.7259	28,585.65	28,601.05	0.0000	4.5800	50.0000	0.0000	(3.6367)	(0.3972)	0.0000	1	(4.0340)	01/06/2025
601598.SH	12/19/2024	SDB3260123479	100.00	0.7259	72.55	72.59	0.0000	4.5800	50.0000	0.0000	(0.0092)	(0.0010)	0.0000	1	(0.0102)	01/06/2025
601598.SH	12/19/2024	SDB3260123479	500.00	0.7259	362.76	362.96	0.0000	4.5800	50.0000	0.0000	(0.0462)	(0.0050)	0.0000	1	(0.0512)	01/06/2025
601598.SH	12/19/2024	SDB3260123479	103,100.00	0.7259	74,801.52	74,841.84	0.0000	4.5800	50.0000	0.0000	(9.5164)	(1.0395)	0.0000	1	(10.5559)	01/06/2025
601598.SH	12/19/2024	SDB3260123479	50,500.00	0.7259	36,638.96	36,658.71	0.0000	4.5800	50.0000	0.0000	(4.6613)	(0.5091)	0.0000	1	(5.1704)	01/06/2025
601598.SH	12/19/2024	SDB3260123479	36,200.00	0.7259	26,263.97	26,278.12	0.0000	4.5800	50.0000	0.0000	(3.3414)	(0.3650)	0.0000	1	(3.7063)	01/06/2025
601598.SH	12/19/2024	SDB3260123479	16,300.00	0.7259	11,826.04	11,832.41	0.0000	4.5800	50.0000	0.0000	(1.5045)	(0.1643)	0.0000	1	(1.6689)	01/06/2025
601598.SH	12/19/2024	SDB3260123479	32,200.00	0.7259	23,361.87	23,374.46	0.0000	4.5800	50.0000	0.0000	(2.9721)	(0.3246)	0.0000	1	(3.2968)	01/06/2025
601598.SH	12/19/2024	SDB3260123479	8,500.00	0.7259	6,166.95	6,170.28	0.0000	4.5800	50.0000	0.0000	(0.7846)	(0.0857)	0.0000	1	(0.8703)	01/06/2025
601598.SH	12/19/2024	SDB3260123479	12,600.00	0.7259	9,141.60	9,146.53	0.0000	4.5800	50.0000	0.0000	(1.1630)	(0.1270)	0.0000	1	(1.2901)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SINOTRANS LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
601598.SH	12/19/2024	SDB3260123479	7,400.00	0.7259	5,368.88	5,371.77	0.0000	4.5800	50.0000	0.0000	(0.6830)	(0.0746)	0.0000	1	(0.7576)	01/06/2025
601598.SH	12/19/2024	SDB3260123479	70,300.00	0.7259	51,004.34	51,031.82	0.0000	4.5800	50.0000	0.0000	(6.4889)	(0.7088)	0.0000	1	(7.1977)	01/06/2025
601598.SH	12/19/2024	SDB3260123479	13,800.00	0.7259	10,012.23	10,017.63	0.0000	4.5800	50.0000	0.0000	(1.2738)	(0.1391)	0.0000	1	(1.4129)	01/06/2025
601598.SH	12/19/2024	SDB3260123479	1,800.00	0.7259	1,305.94	1,306.65	0.0000	4.5800	50.0000	0.0000	(0.1661)	(0.0181)	0.0000	1	(0.1843)	01/06/2025
601598.SH	12/19/2024	SDB3260123479	4,900.00	0.7259	3,555.07	3,556.98	0.0000	4.5800	50.0000	0.0000	(0.4523)	(0.0494)	0.0000	1	(0.5017)	01/06/2025
601598.SH	12/19/2024	SDB3260123479	15,900.00	0.7259	11,535.83	11,542.05	0.0000	4.5800	50.0000	0.0000	(1.4676)	(0.1603)	0.0000	1	(1.6279)	01/06/2025
601598.SH	12/19/2024	SDB3260123479	12,500.00	0.7259	9,069.05	9,073.94	0.0000	4.5800	50.0000	0.0000	(1.1538)	(0.1260)	0.0000	1	(1.2798)	01/06/2025
601598.SH	12/19/2024	SDB3260123479	2,000.00	0.7259	1,451.05	1,451.83	0.0000	4.5800	50.0000	0.0000	(0.1846)	(0.0202)	0.0000	1	(0.2048)	01/06/2025
601598.SH	12/19/2024	SDB3260123479	11,400.00	0.7259	8,270.97	8,275.43	0.0000	4.5800	50.0000	0.0000	(1.0523)	(0.1149)	0.0000	1	(1.1672)	01/06/2025
601598.SH	12/19/2024	SDB3260123479	28,600.00	0.7259	20,749.99	20,761.17	0.0000	4.5800	50.0000	0.0000	(2.6399)	(0.2883)	0.0000	1	(2.9282)	01/06/2025
601598.SH	12/19/2024	SDB3260123479	2,700.00	0.7259	1,958.91	1,959.97	0.0000	4.5800	50.0000	0.0000	(0.2492)	(0.0272)	0.0000	1	(0.2764)	01/06/2025
601598.SH	12/19/2024	SDB3260123479	45,200.00	0.7259	32,793.68	32,811.36	0.0000	4.5800	50.0000	0.0000	(4.1721)	(0.4557)	0.0000	1	(4.6278)	01/06/2025
601598.SH	12/19/2024	SDB3260123479	600.00	0.7259	435.31	435.55	0.0000	4.5800	50.0000	0.0000	(0.0554)	(0.0060)	0.0000	1	(0.0614)	01/06/2025
601598.SH	12/19/2024	SDB3260123479	2,000.00	0.7259	1,451.05	1,451.83	0.0000	4.5800	50.0000	0.0000	(0.1846)	(0.0202)	0.0000	1	(0.2048)	01/06/2025
601598.SH	12/19/2024	SDB3260123479	600.00	0.7259	435.31	435.55	0.0000	4.5800	50.0000	0.0000	(0.0554)	(0.0060)	0.0000	1	(0.0614)	01/06/2025
601598.SH	12/19/2024	SDB3260123479	800.00	0.7259	580.42	580.73	0.0000	4.5800	50.0000	0.0000	(0.0738)	(0.0081)	0.0000	1	(0.0819)	01/06/2025
601598.SH	12/19/2024	SDB3260123479	6,700.00	0.7259	4,861.01	4,863.63	0.0000	4.5800	50.0000	0.0000	(0.6184)	(0.0676)	0.0000	1	(0.6860)	01/06/2025
601598.SH	12/19/2024	SDB3260123479	43,400.00	0.7259	31,487.74	31,504.71	0.0000	4.5800	50.0000	0.0000	(4.0059)	(0.4376)	0.0000	1	(4.4435)	01/06/2025
601598.SH	12/19/2024	SDB3260123479	33,700.00	0.7259	24,450.16	24,463.34	0.0000	4.5800	50.0000	0.0000	(3.1106)	(0.3398)	0.0000	1	(3.4504)	01/06/2025
601598.SH	12/19/2024	SDB3260123479	1,000.00	0.7259	725.52	725.91	0.0000	4.5800	50.0000	0.0000	(0.0923)	(0.0101)	0.0000	1	(0.1024)	01/06/2025
601598.SH	12/19/2024	SDB3260123479	200.00	0.7259	145.10	145.18	0.0000	4.5800	50.0000	0.0000	(0.0185)	(0.0020)	0.0000	1	(0.0205)	01/06/2025
601598.SH	12/19/2024	SDB3260123479	3,200.00	0.7259	2,321.68	2,322.93	0.0000	4.5800	50.0000	0.0000	(0.2954)	(0.0323)	0.0000	1	(0.3276)	01/06/2025
601598.SH	12/19/2024	SDB3260123479	26,000.00	0.7259	18,863.62	18,873.79	0.0000	4.5800	50.0000	0.0000	(2.3999)	(0.2621)	0.0000	1	(2.6620)	01/06/2025
601598.SH	12/19/2024	SDB3260123479	10,400.00	0.7259	7,545.45	7,549.52	0.0000	4.5800	50.0000	0.0000	(0.9599)	(0.1049)	0.0000	1	(1.0648)	01/06/2025
601598.SH	12/19/2024	SDB3260123479	10,400.00	0.7259	7,545.45	7,549.52	0.0000	4.5800	50.0000	0.0000	(0.9599)	(0.1049)	0.0000	1	(1.0648)	01/06/2025
601598.SH	12/18/2024	SDB3260123479	11,100.00	0.7230	8,067.08	8,025.77	0.0000	4.5800	50.0000	0.0000	(1.0263)	(0.1115)	0.0000	1	(1.1378)	01/06/2025
601598.SH	12/18/2024	SDB3260123479	9,800.00	0.7230	7,124.14	7,085.81	0.0000	4.5800	50.0000	0.0000	(0.9063)	(0.0984)	0.0000	1	(1.0048)	01/06/2025
601598.SH	12/18/2024	SDB3260123479	200.00	0.7230	147.11	144.61	0.0000	4.5800	50.0000	0.0000	(0.0187)	(0.0020)	0.0000	1	(0.0207)	01/06/2025
601598.SH	12/18/2024	SDB3260123479	17,000.00	0.7230	12,333.91	12,291.71	0.0000	4.5800	50.0000	0.0000	(1.5691)	(0.1707)	0.0000	1	(1.7399)	01/06/2025
601598.SH	12/18/2024	SDB3260123479	14,800.00	0.7230	10,737.76	10,701.02	0.0000	4.5800	50.0000	0.0000	(1.3661)	(0.1486)	0.0000	1	(1.5147)	01/06/2025
601598.SH	12/18/2024	SDB3260123479	1,600.00	0.7230	1,160.84	1,156.87	0.0000	4.5800	50.0000	0.0000	(0.1477)	(0.0161)	0.0000	1	(0.1638)	01/06/2025
601598.SH	12/18/2024	SDB3260123479	1,200.00	0.7230	870.63	867.65	0.0000	4.5800	50.0000	0.0000	(0.1108)	(0.0121)	0.0000	1	(0.1228)	01/06/2025
601598.SH	12/18/2024	SDB3260123479	11,900.00	0.7230	8,633.74	8,604.20	0.0000	4.5800	50.0000	0.0000	(1.0984)	(0.1195)	0.0000	1	(1.2179)	01/06/2025
601598.SH	12/18/2024	SDB3260123479	31,100.00	0.7230	22,563.80	22,486.61	0.0000	4.5800	50.0000	0.0000	(2.8706)	(0.3123)	0.0000	1	(3.1829)	01/06/2025
601598.SH	12/18/2024	SDB3260123479	3,900.00	0.7230	2,829.54	2,819.86	0.0000	4.5800	50.0000	0.0000	(0.3600)	(0.0392)	0.0000	1	(0.3991)	01/06/2025
601598.SH	12/18/2024	SDB3260123479	79,800.00	0.7230	57,896.82	57,698.75	0.0000	4.5800	50.0000	0.0000	(7.3658)	(0.8014)	0.0000	1	(8.1671)	01/06/2025
601598.SH	12/18/2024	SDB3260123479	87,800.00	0.7230	63,701.01	63,483.09	0.0000	4.5800	50.0000	0.0000	(8.1042)	(0.8817)	0.0000	1	(8.9859)	01/06/2025
601598.SH	12/18/2024	SDB3260123479	105,600.00	0.7230	76,615.33	76,353.24	0.0000	4.5800	50.0000	0.0000	(9.7472)	(1.0605)	0.0000	1	(10.8076)	01/06/2025
601598.SH	12/18/2024	SDB3260123479	500.00	0.7230	362.76	361.52	0.0000	4.5800	50.0000	0.0000	(0.0462)	(0.0050)	0.0000	1	(0.0512)	01/06/2025
601598.SH	12/18/2024	SDB3260123479	3,400.00	0.7230	2,466.78	2,458.34	0.0000	4.5800	50.0000	0.0000	(0.3138)	(0.0341)	0.0000	1	(0.3480)	01/06/2025
601598.SH	12/18/2024	SDB3260123479	21,200.00	0.7230	15,381.11	15,328.49	0.0000	4.5800	50.0000	0.0000	(1.9568)	(0.2129)	0.0000	1	(2.1697)	01/06/2025
601598.SH	12/18/2024	SDB3260123479	39,400.00	0.7230	28,585.65	28,487.85	0.0000	4.5800	50.0000	0.0000	(3.6367)	(0.3957)	0.0000	1	(4.0324)	01/06/2025
601598.SH	12/18/2024	SDB3260123479	100.00	0.7230	72.55	72.30	0.0000	4.5800	50.0000	0.0000	(0.0092)	(0.0010)	0.0000	1	(0.0102)	01/06/2025
601598.SH	12/18/2024	SDB3260123479	500.00	0.7230	362.76	361.52	0.0000	4.5800	50.0000	0.0000	(0.0462)	(0.0050)	0.0000	1	(0.0512)	01/06/2025
601598.SH	12/18/2024	SDB3260123479	103,100.00	0.7230	74,801.52	74,545.63	0.0000	4.5800	50.0000	0.0000	(9.5164)	(1.0354)	0.0000	1	(10.5518)	01/06/2025
601598.SH	12/18/2024	SDB3260123479	50,500.00	0.7230	36,638.96	36,513.62	0.0000	4.5800	50.0000	0.0000	(4.6613)	(0.5071)	0.0000	1	(5.1684)	01/06/2025
601598.SH	12/18/2024	SDB3260123479	36,200.00	0.7230	26,263.97	26,174.12	0.0000	4.5800	50.0000	0.0000	(3.3414)	(0.3635)	0.0000	1	(3.7049)	01/06/2025
601598.SH	12/18/2024	SDB3260123479	16,300.00	0.7230	11,826.04	11,785.58	0.0000	4.5800	50.0000	0.0000	(1.5045)	(0.1637)	0.0000	1	(1.6682)	01/06/2025
601598.SH	12/18/2024	SDB3260123479	32,200.00	0.7230	23,361.87	23,281.95	0.0000	4.5800	50.0000	0.0000	(2.9721)	(0.3234)	0.0000	1	(3.2955)	01/06/2025
601598.SH	12/18/2024	SDB3260123479	8,500.00	0.7230	6,166.95	6,145.86	0.0000	4.5800	50.0000	0.0000	(0.7846)	(0.0854)	0.0000	1	(0.8699)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SINOTRANS LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
601598.SH	12/18/2024	SDB3260123479	12,600.00	0.7230	9,141.60	9,110.33	0.0000	4.5800	50.0000	0.0000	(1.1630)	(0.1265)	0.0000	1	(1.2895)	01/06/2025
601598.SH	12/18/2024	SDB3260123479	7,400.00	0.7230	5,368.88	5,350.51	0.0000	4.5800	50.0000	0.0000	(0.6830)	(0.0743)	0.0000	1	(0.7574)	01/06/2025
601598.SH	12/18/2024	SDB3260123479	70,300.00	0.7230	51,004.34	50,829.85	0.0000	4.5800	50.0000	0.0000	(6.4889)	(0.7060)	0.0000	1	(7.1949)	01/06/2025
601598.SH	12/18/2024	SDB3260123479	13,800.00	0.7230	10,012.23	9,977.98	0.0000	4.5800	50.0000	0.0000	(1.2738)	(0.1386)	0.0000	1	(1.4124)	01/06/2025
601598.SH	12/18/2024	SDB3260123479	1,800.00	0.7230	1,305.94	1,301.48	0.0000	4.5800	50.0000	0.0000	(0.1661)	(0.0181)	0.0000	1	(0.1842)	01/06/2025
601598.SH	12/18/2024	SDB3260123479	4,900.00	0.7230	3,555.07	3,542.91	0.0000	4.5800	50.0000	0.0000	(0.4523)	(0.0492)	0.0000	1	(0.5015)	01/06/2025
601598.SH	12/18/2024	SDB3260123479	15,900.00	0.7230	11,535.83	11,496.37	0.0000	4.5800	50.0000	0.0000	(1.4676)	(0.1597)	0.0000	1	(1.6273)	01/06/2025
601598.SH	12/18/2024	SDB3260123479	12,500.00	0.7230	9,069.05	9,038.02	0.0000	4.5800	50.0000	0.0000	(1.1538)	(0.1255)	0.0000	1	(1.2793)	01/06/2025
601598.SH	12/18/2024	SDB3260123479	2,000.00	0.7230	1,451.05	1,446.08	0.0000	4.5800	50.0000	0.0000	(0.1846)	(0.0201)	0.0000	1	(0.2047)	01/06/2025
601598.SH	12/18/2024	SDB3260123479	11,400.00	0.7230	8,270.97	8,242.68	0.0000	4.5800	50.0000	0.0000	(1.0523)	(0.1145)	0.0000	1	(1.1667)	01/06/2025
601598.SH	12/18/2024	SDB3260123479	28,600.00	0.7230	20,749.99	20,679.00	0.0000	4.5800	50.0000	0.0000	(2.6399)	(0.2872)	0.0000	1	(2.9271)	01/06/2025
601598.SH	12/18/2024	SDB3260123479	2,700.00	0.7230	1,958.91	1,952.21	0.0000	4.5800	50.0000	0.0000	(0.2492)	(0.0271)	0.0000	1	(0.2763)	01/06/2025
601598.SH	12/18/2024	SDB3260123479	45,200.00	0.7230	32,793.68	32,681.50	0.0000	4.5800	50.0000	0.0000	(4.1721)	(0.4539)	0.0000	1	(4.6260)	01/06/2025
601598.SH	12/18/2024	SDB3260123479	600.00	0.7230	435.31	433.83	0.0000	4.5800	50.0000	0.0000	(0.0554)	(0.0060)	0.0000	1	(0.0614)	01/06/2025
601598.SH	12/18/2024	SDB3260123479	2,000.00	0.7230	1,451.05	1,446.08	0.0000	4.5800	50.0000	0.0000	(0.1846)	(0.0201)	0.0000	1	(0.2047)	01/06/2025
601598.SH	12/18/2024	SDB3260123479	600.00	0.7230	435.31	433.83	0.0000	4.5800	50.0000	0.0000	(0.0554)	(0.0060)	0.0000	1	(0.0614)	01/06/2025
601598.SH	12/18/2024	SDB3260123479	800.00	0.7230	580.42	578.43	0.0000	4.5800	50.0000	0.0000	(0.0738)	(0.0080)	0.0000	1	(0.0819)	01/06/2025
601598.SH	12/18/2024	SDB3260123479	6,700.00	0.7230	4,861.01	4,844.38	0.0000	4.5800	50.0000	0.0000	(0.6184)	(0.0673)	0.0000	1	(0.6857)	01/06/2025
601598.SH	12/18/2024	SDB3260123479	43,400.00	0.7230	31,487.74	31,380.02	0.0000	4.5800	50.0000	0.0000	(4.0059)	(0.4358)	0.0000	1	(4.4418)	01/06/2025
601598.SH	12/18/2024	SDB3260123479	33,700.00	0.7230	24,450.16	24,366.52	0.0000	4.5800	50.0000	0.0000	(3.1106)	(0.3384)	0.0000	1	(3.4490)	01/06/2025
601598.SH	12/18/2024	SDB3260123479	1,000.00	0.7230	725.52	723.04	0.0000	4.5800	50.0000	0.0000	(0.0923)	(0.0100)	0.0000	1	(0.1023)	01/06/2025
601598.SH	12/18/2024	SDB3260123479	200.00	0.7230	145.10	144.61	0.0000	4.5800	50.0000	0.0000	(0.0185)	(0.0020)	0.0000	1	(0.0205)	01/06/2025
601598.SH	12/18/2024	SDB3260123479	3,200.00	0.7230	2,321.68	2,313.73	0.0000	4.5800	50.0000	0.0000	(0.2954)	(0.0321)	0.0000	1	(0.3275)	01/06/2025
601598.SH	12/18/2024	SDB3260123479	26,000.00	0.7230	18,863.62	18,799.09	0.0000	4.5800	50.0000	0.0000	(2.3999)	(0.2611)	0.0000	1	(2.6610)	01/06/2025
601598.SH	12/18/2024	SDB3260123479	10,400.00	0.7230	7,545.45	7,519.64	0.0000	4.5800	50.0000	0.0000	(0.9599)	(0.1044)	0.0000	1	(1.0644)	01/06/2025
601598.SH	12/18/2024	SDB3260123479	10,400.00	0.7230	7,545.45	7,519.64	0.0000	4.5800	50.0000	0.0000	(0.9599)	(0.1044)	0.0000	1	(1.0644)	01/06/2025
601598.SH	12/17/2024	SDB3260123479	200.00	0.7349	147.11	146.98	0.0000	4.5800	50.0000	0.0000	(0.0187)	(0.0020)	0.0000	1	(0.0208)	01/06/2025
601598.SH	12/17/2024	SDB3260123479	17,000.00	0.7349	12,333.91	12,493.56	0.0000	4.5800	50.0000	0.0000	(1.5691)	(0.1735)	0.0000	1	(1.7427)	01/06/2025
601598.SH	12/17/2024	SDB3260123479	14,800.00	0.7349	10,737.76	10,876.74	0.0000	4.5800	50.0000	0.0000	(1.3661)	(0.1511)	0.0000	1	(1.5171)	01/06/2025
601598.SH	12/17/2024	SDB3260123479	1,600.00	0.7349	1,160.84	1,175.86	0.0000	4.5800	50.0000	0.0000	(0.1477)	(0.0163)	0.0000	1	(0.1640)	01/06/2025
601598.SH	12/17/2024	SDB3260123479	1,200.00	0.7349	870.63	881.90	0.0000	4.5800	50.0000	0.0000	(0.1108)	(0.0122)	0.0000	1	(0.1230)	01/06/2025
601598.SH	12/17/2024	SDB3260123479	11,900.00	0.7349	8,633.74	8,745.49	0.0000	4.5800	50.0000	0.0000	(1.0984)	(0.1215)	0.0000	1	(1.2199)	01/06/2025
601598.SH	12/17/2024	SDB3260123479	31,100.00	0.7349	22,563.80	22,855.86	0.0000	4.5800	50.0000	0.0000	(2.8706)	(0.3174)	0.0000	1	(3.1881)	01/06/2025
601598.SH	12/17/2024	SDB3260123479	3,900.00	0.7349	2,829.54	2,866.17	0.0000	4.5800	50.0000	0.0000	(0.3600)	(0.0398)	0.0000	1	(0.3998)	01/06/2025
601598.SH	12/17/2024	SDB3260123479	79,800.00	0.7349	57,896.82	58,646.22	0.0000	4.5800	50.0000	0.0000	(7.3658)	(0.8145)	0.0000	1	(8.1803)	01/06/2025
601598.SH	12/17/2024	SDB3260123479	87,800.00	0.7349	63,701.01	64,525.54	0.0000	4.5800	50.0000	0.0000	(8.1042)	(0.8962)	0.0000	1	(9.0004)	01/06/2025
601598.SH	12/17/2024	SDB3260123479	105,600.00	0.7349	76,615.33	77,607.02	0.0000	4.5800	50.0000	0.0000	(9.7472)	(1.0779)	0.0000	1	(10.8250)	01/06/2025
601598.SH	12/17/2024	SDB3260123479	500.00	0.7349	362.76	367.46	0.0000	4.5800	50.0000	0.0000	(0.0462)	(0.0051)	0.0000	1	(0.0513)	01/06/2025
601598.SH	12/17/2024	SDB3260123479	3,400.00	0.7349	2,466.78	2,498.71	0.0000	4.5800	50.0000	0.0000	(0.3138)	(0.0347)	0.0000	1	(0.3485)	01/06/2025
601598.SH	12/17/2024	SDB3260123479	21,200.00	0.7349	15,381.11	15,580.20	0.0000	4.5800	50.0000	0.0000	(1.9568)	(0.2164)	0.0000	1	(2.1732)	01/06/2025
601598.SH	12/17/2024	SDB3260123479	39,400.00	0.7349	28,585.65	28,955.65	0.0000	4.5800	50.0000	0.0000	(3.6367)	(0.4022)	0.0000	1	(4.0389)	01/06/2025
601598.SH	12/17/2024	SDB3260123479	100.00	0.7349	72.55	73.49	0.0000	4.5800	50.0000	0.0000	(0.0092)	(0.0010)	0.0000	1	(0.0103)	01/06/2025
601598.SH	12/17/2024	SDB3260123479	500.00	0.7349	362.76	367.46	0.0000	4.5800	50.0000	0.0000	(0.0462)	(0.0051)	0.0000	1	(0.0513)	01/06/2025
601598.SH	12/17/2024	SDB3260123479	103,100.00	0.7349	74,801.52	75,769.74	0.0000	4.5800	50.0000	0.0000	(9.5164)	(1.0524)	0.0000	1	(10.5688)	01/06/2025
601598.SH	12/17/2024	SDB3260123479	50,500.00	0.7349	36,638.96	37,113.21	0.0000	4.5800	50.0000	0.0000	(4.6613)	(0.5155)	0.0000	1	(5.1768)	01/06/2025
601598.SH	12/17/2024	SDB3260123479	36,200.00	0.7349	26,263.97	26,603.92	0.0000	4.5800	50.0000	0.0000	(3.3414)	(0.3695)	0.0000	1	(3.7109)	01/06/2025
601598.SH	12/17/2024	SDB3260123479	16,300.00	0.7349	11,826.04	11,979.11	0.0000	4.5800	50.0000	0.0000	(1.5045)	(0.1664)	0.0000	1	(1.6709)	01/06/2025
601598.SH	12/17/2024	SDB3260123479	32,200.00	0.7349	23,361.87	23,664.26	0.0000	4.5800	50.0000	0.0000	(2.9721)	(0.3287)	0.0000	1	(3.3008)	01/06/2025
601598.SH	12/17/2024	SDB3260123479	8,500.00	0.7349	6,166.95	6,246.78	0.0000	4.5800	50.0000	0.0000	(0.7846)	(0.0868)	0.0000	1	(0.8713)	01/06/2025
601598.SH	12/17/2024	SDB3260123479	12,600.00	0.7349	9,141.60	9,259.93	0.0000	4.5800	50.0000	0.0000	(1.1630)	(0.1286)	0.0000	1	(1.2916)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SINOTRANS LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
601598.SH	12/17/2024	SDB3260123479	7,400.00	0.7349	5,368.88	5,438.37	0.0000	4.5800	50.0000	0.0000	(0.6830)	(0.0755)	0.0000	1	(0.7586)	01/06/2025
601598.SH	12/17/2024	SDB3260123479	70,300.00	0.7349	51,004.34	51,664.52	0.0000	4.5800	50.0000	0.0000	(6.4889)	(0.7176)	0.0000	1	(7.2064)	01/06/2025
601598.SH	12/17/2024	SDB3260123479	13,800.00	0.7349	10,012.23	10,141.83	0.0000	4.5800	50.0000	0.0000	(1.2738)	(0.1409)	0.0000	1	(1.4146)	01/06/2025
601598.SH	12/17/2024	SDB3260123479	1,800.00	0.7349	1,305.94	1,322.85	0.0000	4.5800	50.0000	0.0000	(0.1661)	(0.0184)	0.0000	1	(0.1845)	01/06/2025
601598.SH	12/17/2024	SDB3260123479	4,900.00	0.7349	3,555.07	3,601.08	0.0000	4.5800	50.0000	0.0000	(0.4523)	(0.0500)	0.0000	1	(0.5023)	01/06/2025
601598.SH	12/17/2024	SDB3260123479	15,900.00	0.7349	11,535.83	11,685.15	0.0000	4.5800	50.0000	0.0000	(1.4676)	(0.1623)	0.0000	1	(1.6299)	01/06/2025
601598.SH	12/17/2024	SDB3260123479	12,500.00	0.7349	9,069.05	9,186.44	0.0000	4.5800	50.0000	0.0000	(1.1538)	(0.1276)	0.0000	1	(1.2814)	01/06/2025
601598.SH	12/17/2024	SDB3260123479	2,000.00	0.7349	1,451.05	1,469.83	0.0000	4.5800	50.0000	0.0000	(0.1846)	(0.0204)	0.0000	1	(0.2050)	01/06/2025
601598.SH	12/17/2024	SDB3260123479	11,400.00	0.7349	8,270.97	8,378.03	0.0000	4.5800	50.0000	0.0000	(1.0523)	(0.1164)	0.0000	1	(1.1686)	01/06/2025
601598.SH	12/17/2024	SDB3260123479	28,600.00	0.7349	20,749.99	21,018.57	0.0000	4.5800	50.0000	0.0000	(2.6399)	(0.2919)	0.0000	1	(2.9318)	01/06/2025
601598.SH	12/17/2024	SDB3260123479	2,700.00	0.7349	1,958.91	1,984.27	0.0000	4.5800	50.0000	0.0000	(0.2492)	(0.0276)	0.0000	1	(0.2768)	01/06/2025
601598.SH	12/17/2024	SDB3260123479	45,200.00	0.7349	32,793.68	33,218.16	0.0000	4.5800	50.0000	0.0000	(4.1721)	(0.4614)	0.0000	1	(4.6334)	01/06/2025
601598.SH	12/17/2024	SDB3260123479	600.00	0.7349	435.31	440.95	0.0000	4.5800	50.0000	0.0000	(0.0554)	(0.0061)	0.0000	1	(0.0615)	01/06/2025
601598.SH	12/17/2024	SDB3260123479	2,000.00	0.7349	1,451.05	1,469.83	0.0000	4.5800	50.0000	0.0000	(0.1846)	(0.0204)	0.0000	1	(0.2050)	01/06/2025
601598.SH	12/17/2024	SDB3260123479	600.00	0.7349	435.31	440.95	0.0000	4.5800	50.0000	0.0000	(0.0554)	(0.0061)	0.0000	1	(0.0615)	01/06/2025
601598.SH	12/17/2024	SDB3260123479	800.00	0.7349	580.42	587.93	0.0000	4.5800	50.0000	0.0000	(0.0738)	(0.0082)	0.0000	1	(0.0820)	01/06/2025
601598.SH	12/17/2024	SDB3260123479	6,700.00	0.7349	4,861.01	4,923.93	0.0000	4.5800	50.0000	0.0000	(0.6184)	(0.0684)	0.0000	1	(0.6868)	01/06/2025
601598.SH	12/17/2024	SDB3260123479	43,400.00	0.7349	31,487.74	31,895.31	0.0000	4.5800	50.0000	0.0000	(4.0059)	(0.4430)	0.0000	1	(4.4489)	01/06/2025
601598.SH	12/17/2024	SDB3260123479	33,700.00	0.7349	24,450.16	24,766.64	0.0000	4.5800	50.0000	0.0000	(3.1106)	(0.3440)	0.0000	1	(3.4546)	01/06/2025
601598.SH	12/17/2024	SDB3260123479	1,000.00	0.7349	725.52	734.91	0.0000	4.5800	50.0000	0.0000	(0.0923)	(0.0102)	0.0000	1	(0.1025)	01/06/2025
601598.SH	12/17/2024	SDB3260123479	200.00	0.7349	145.10	146.98	0.0000	4.5800	50.0000	0.0000	(0.0185)	(0.0020)	0.0000	1	(0.0205)	01/06/2025
601598.SH	12/17/2024	SDB3260123479	3,200.00	0.7349	2,321.68	2,351.73	0.0000	4.5800	50.0000	0.0000	(0.2954)	(0.0327)	0.0000	1	(0.3280)	01/06/2025
601598.SH	12/17/2024	SDB3260123479	26,000.00	0.7349	18,863.62	19,107.79	0.0000	4.5800	50.0000	0.0000	(2.3999)	(0.2654)	0.0000	1	(2.6653)	01/06/2025
601598.SH	12/17/2024	SDB3260123479	10,400.00	0.7349	7,545.45	7,643.12	0.0000	4.5800	50.0000	0.0000	(0.9599)	(0.1062)	0.0000	1	(1.0661)	01/06/2025
601598.SH	12/17/2024	SDB3260123479	10,400.00	0.7349	7,545.45	7,643.12	0.0000	4.5800	50.0000	0.0000	(0.9599)	(0.1062)	0.0000	1	(1.0661)	01/06/2025
601598.SH	12/16/2024	SDB3260123479	17,000.00	0.7331	12,333.91	12,463.06	0.0000	4.5800	50.0000	0.0000	(1.5691)	(0.1731)	0.0000	1	(1.7422)	01/06/2025
601598.SH	12/16/2024	SDB3260123479	14,800.00	0.7331	10,737.76	10,850.19	0.0000	4.5800	50.0000	0.0000	(1.3661)	(0.1507)	0.0000	1	(1.5168)	01/06/2025
601598.SH	12/16/2024	SDB3260123479	1,600.00	0.7331	1,160.84	1,172.99	0.0000	4.5800	50.0000	0.0000	(0.1477)	(0.0163)	0.0000	1	(0.1640)	01/06/2025
601598.SH	12/16/2024	SDB3260123479	1,200.00	0.7331	870.63	879.75	0.0000	4.5800	50.0000	0.0000	(0.1108)	(0.0122)	0.0000	1	(0.1230)	01/06/2025
601598.SH	12/16/2024	SDB3260123479	11,900.00	0.7331	8,633.74	8,724.14	0.0000	4.5800	50.0000	0.0000	(1.0984)	(0.1212)	0.0000	1	(1.2196)	01/06/2025
601598.SH	12/16/2024	SDB3260123479	31,100.00	0.7331	22,563.80	22,800.06	0.0000	4.5800	50.0000	0.0000	(2.8706)	(0.3167)	0.0000	1	(3.1873)	01/06/2025
601598.SH	12/16/2024	SDB3260123479	3,900.00	0.7331	2,829.54	2,859.17	0.0000	4.5800	50.0000	0.0000	(0.3600)	(0.0397)	0.0000	1	(0.3997)	01/06/2025
601598.SH	12/16/2024	SDB3260123479	79,800.00	0.7331	57,896.82	58,503.06	0.0000	4.5800	50.0000	0.0000	(7.3658)	(0.8125)	0.0000	1	(8.1783)	01/06/2025
601598.SH	12/16/2024	SDB3260123479	87,800.00	0.7331	63,701.01	64,368.02	0.0000	4.5800	50.0000	0.0000	(8.1042)	(0.8940)	0.0000	1	(8.9982)	01/06/2025
601598.SH	12/16/2024	SDB3260123479	105,600.00	0.7331	76,615.33	77,417.58	0.0000	4.5800	50.0000	0.0000	(9.7472)	(1.0752)	0.0000	1	(10.8224)	01/06/2025
601598.SH	12/16/2024	SDB3260123479	500.00	0.7331	362.76	366.56	0.0000	4.5800	50.0000	0.0000	(0.0462)	(0.0051)	0.0000	1	(0.0512)	01/06/2025
601598.SH	12/16/2024	SDB3260123479	3,400.00	0.7331	2,466.78	2,492.61	0.0000	4.5800	50.0000	0.0000	(0.3138)	(0.0346)	0.0000	1	(0.3484)	01/06/2025
601598.SH	12/16/2024	SDB3260123479	21,200.00	0.7331	15,381.11	15,542.17	0.0000	4.5800	50.0000	0.0000	(1.9568)	(0.2159)	0.0000	1	(2.1727)	01/06/2025
601598.SH	12/16/2024	SDB3260123479	39,400.00	0.7331	28,585.65	28,884.97	0.0000	4.5800	50.0000	0.0000	(3.6367)	(0.4012)	0.0000	1	(4.0379)	01/06/2025
601598.SH	12/16/2024	SDB3260123479	100.00	0.7331	72.55	73.31	0.0000	4.5800	50.0000	0.0000	(0.0092)	(0.0010)	0.0000	1	(0.0102)	01/06/2025
601598.SH	12/16/2024	SDB3260123479	500.00	0.7331	362.76	366.56	0.0000	4.5800	50.0000	0.0000	(0.0462)	(0.0051)	0.0000	1	(0.0512)	01/06/2025
601598.SH	12/16/2024	SDB3260123479	103,100.00	0.7331	74,801.52	75,584.78	0.0000	4.5800	50.0000	0.0000	(9.5164)	(1.0498)	0.0000	1	(10.5662)	01/06/2025
601598.SH	12/16/2024	SDB3260123479	50,500.00	0.7331	36,638.96	37,022.61	0.0000	4.5800	50.0000	0.0000	(4.6613)	(0.5142)	0.0000	1	(5.1755)	01/06/2025
601598.SH	12/16/2024	SDB3260123479	36,200.00	0.7331	26,263.97	26,538.98	0.0000	4.5800	50.0000	0.0000	(3.3414)	(0.3686)	0.0000	1	(3.7100)	01/06/2025
601598.SH	12/16/2024	SDB3260123479	16,300.00	0.7331	11,826.04	11,949.87	0.0000	4.5800	50.0000	0.0000	(1.5045)	(0.1660)	0.0000	1	(1.6705)	01/06/2025
601598.SH	12/16/2024	SDB3260123479	32,200.00	0.7331	23,361.87	23,606.50	0.0000	4.5800	50.0000	0.0000	(2.9721)	(0.3279)	0.0000	1	(3.3000)	01/06/2025
601598.SH	12/16/2024	SDB3260123479	8,500.00	0.7331	6,166.95	6,231.53	0.0000	4.5800	50.0000	0.0000	(0.7846)	(0.0865)	0.0000	1	(0.8711)	01/06/2025
601598.SH	12/16/2024	SDB3260123479	12,600.00	0.7331	9,141.60	9,237.32	0.0000	4.5800	50.0000	0.0000	(1.1630)	(0.1283)	0.0000	1	(1.2913)	01/06/2025
601598.SH	12/16/2024	SDB3260123479	7,400.00	0.7331	5,368.88	5,425.10	0.0000	4.5800	50.0000	0.0000	(0.6830)	(0.0753)	0.0000	1	(0.7584)	01/06/2025
601598.SH	12/16/2024	SDB3260123479	70,300.00	0.7331	51,004.34	51,538.41	0.0000	4.5800	50.0000	0.0000	(6.4889)	(0.7158)	0.0000	1	(7.2047)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SINOTRANS LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
601598.SH	12/16/2024	SDB3260123479	13,800.00	0.7331	10,012.23	10,117.07	0.0000	4.5800	50.0000	0.0000	(1.2738)	(0.1405)	0.0000	1	(1.4143)	01/06/2025
601598.SH	12/16/2024	SDB3260123479	1,800.00	0.7331	1,305.94	1,319.62	0.0000	4.5800	50.0000	0.0000	(0.1661)	(0.0183)	0.0000	1	(0.1845)	01/06/2025
601598.SH	12/16/2024	SDB3260123479	4,900.00	0.7331	3,555.07	3,592.29	0.0000	4.5800	50.0000	0.0000	(0.4523)	(0.0499)	0.0000	1	(0.5022)	01/06/2025
601598.SH	12/16/2024	SDB3260123479	15,900.00	0.7331	11,535.83	11,656.62	0.0000	4.5800	50.0000	0.0000	(1.4676)	(0.1619)	0.0000	1	(1.6295)	01/06/2025
601598.SH	12/16/2024	SDB3260123479	12,500.00	0.7331	9,069.05	9,164.01	0.0000	4.5800	50.0000	0.0000	(1.1538)	(0.1273)	0.0000	1	(1.2811)	01/06/2025
601598.SH	12/16/2024	SDB3260123479	2,000.00	0.7331	1,451.05	1,466.24	0.0000	4.5800	50.0000	0.0000	(0.1846)	(0.0204)	0.0000	1	(0.2050)	01/06/2025
601598.SH	12/16/2024	SDB3260123479	11,400.00	0.7331	8,270.97	8,357.58	0.0000	4.5800	50.0000	0.0000	(1.0523)	(0.1161)	0.0000	1	(1.1683)	01/06/2025
601598.SH	12/16/2024	SDB3260123479	28,600.00	0.7331	20,749.99	20,967.26	0.0000	4.5800	50.0000	0.0000	(2.6399)	(0.2912)	0.0000	1	(2.9311)	01/06/2025
601598.SH	12/16/2024	SDB3260123479	2,700.00	0.7331	1,958.91	1,979.43	0.0000	4.5800	50.0000	0.0000	(0.2492)	(0.0275)	0.0000	1	(0.2767)	01/06/2025
601598.SH	12/16/2024	SDB3260123479	45,200.00	0.7331	32,793.68	33,137.07	0.0000	4.5800	50.0000	0.0000	(4.1721)	(0.4602)	0.0000	1	(4.6323)	01/06/2025
601598.SH	12/16/2024	SDB3260123479	600.00	0.7331	435.31	439.87	0.0000	4.5800	50.0000	0.0000	(0.0554)	(0.0061)	0.0000	1	(0.0615)	01/06/2025
601598.SH	12/16/2024	SDB3260123479	2,000.00	0.7331	1,451.05	1,466.24	0.0000	4.5800	50.0000	0.0000	(0.1846)	(0.0204)	0.0000	1	(0.2050)	01/06/2025
601598.SH	12/16/2024	SDB3260123479	600.00	0.7331	435.31	439.87	0.0000	4.5800	50.0000	0.0000	(0.0554)	(0.0061)	0.0000	1	(0.0615)	01/06/2025
601598.SH	12/16/2024	SDB3260123479	800.00	0.7331	580.42	586.50	0.0000	4.5800	50.0000	0.0000	(0.0738)	(0.0081)	0.0000	1	(0.0820)	01/06/2025
601598.SH	12/16/2024	SDB3260123479	6,700.00	0.7331	4,861.01	4,911.91	0.0000	4.5800	50.0000	0.0000	(0.6184)	(0.0682)	0.0000	1	(0.6866)	01/06/2025
601598.SH	12/16/2024	SDB3260123479	43,400.00	0.7331	31,487.74	31,817.45	0.0000	4.5800	50.0000	0.0000	(4.0059)	(0.4419)	0.0000	1	(4.4478)	01/06/2025
601598.SH	12/16/2024	SDB3260123479	33,700.00	0.7331	24,450.16	24,706.18	0.0000	4.5800	50.0000	0.0000	(3.1106)	(0.3431)	0.0000	1	(3.4537)	01/06/2025
601598.SH	12/16/2024	SDB3260123479	1,000.00	0.7331	725.52	733.12	0.0000	4.5800	50.0000	0.0000	(0.0923)	(0.0102)	0.0000	1	(0.1025)	01/06/2025
601598.SH	12/16/2024	SDB3260123479	200.00	0.7331	145.10	146.62	0.0000	4.5800	50.0000	0.0000	(0.0185)	(0.0020)	0.0000	1	(0.0205)	01/06/2025
601598.SH	12/16/2024	SDB3260123479	3,200.00	0.7331	2,321.68	2,345.99	0.0000	4.5800	50.0000	0.0000	(0.2954)	(0.0326)	0.0000	1	(0.3280)	01/06/2025
601598.SH	12/16/2024	SDB3260123479	26,000.00	0.7331	18,863.62	19,061.15	0.0000	4.5800	50.0000	0.0000	(2.3999)	(0.2647)	0.0000	1	(2.6646)	01/06/2025
601598.SH	12/16/2024	SDB3260123479	10,400.00	0.7331	7,545.45	7,624.46	0.0000	4.5800	50.0000	0.0000	(0.9599)	(0.1059)	0.0000	1	(1.0658)	01/06/2025
601598.SH	12/16/2024	SDB3260123479	10,400.00	0.7331	7,545.45	7,624.46	0.0000	4.5800	50.0000	0.0000	(0.9599)	(0.1059)	0.0000	1	(1.0658)	01/06/2025
601598.SH	12/13/2024	SDB3260123479	17,000.00	0.7289	12,333.91	12,391.37	0.0000	4.5800	50.0000	0.0000	(4.7074)	(0.5163)	0.0000	3	(5.2237)	01/06/2025
601598.SH	12/13/2024	SDB3260123479	14,800.00	0.7289	10,737.76	10,787.78	0.0000	4.5800	50.0000	0.0000	(4.0982)	(0.4495)	0.0000	3	(4.5477)	01/06/2025
601598.SH	12/13/2024	SDB3260123479	1,600.00	0.7289	1,160.84	1,166.25	0.0000	4.5800	50.0000	0.0000	(0.4431)	(0.0486)	0.0000	3	(0.4916)	01/06/2025
601598.SH	12/13/2024	SDB3260123479	1,200.00	0.7289	870.63	874.68	0.0000	4.5800	50.0000	0.0000	(0.3323)	(0.0364)	0.0000	3	(0.3687)	01/06/2025
601598.SH	12/13/2024	SDB3260123479	11,900.00	0.7289	8,633.74	8,673.96	0.0000	4.5800	50.0000	0.0000	(3.2952)	(0.3614)	0.0000	3	(3.6566)	01/06/2025
601598.SH	12/13/2024	SDB3260123479	31,100.00	0.7289	22,563.80	22,668.91	0.0000	4.5800	50.0000	0.0000	(8.6118)	(0.9445)	0.0000	3	(9.5564)	01/06/2025
601598.SH	12/13/2024	SDB3260123479	3,900.00	0.7289	2,829.54	2,842.73	0.0000	4.5800	50.0000	0.0000	(1.0799)	(0.1184)	0.0000	3	(1.1984)	01/06/2025
601598.SH	12/13/2024	SDB3260123479	79,800.00	0.7289	57,896.82	58,166.54	0.0000	4.5800	50.0000	0.0000	(22.0973)	(2.4236)	0.0000	3	(24.5209)	01/06/2025
601598.SH	12/13/2024	SDB3260123479	87,800.00	0.7289	63,701.01	63,997.77	0.0000	4.5800	50.0000	0.0000	(24.3126)	(2.6666)	0.0000	3	(26.9791)	01/06/2025
601598.SH	12/13/2024	SDB3260123479	105,600.00	0.7289	76,615.33	76,972.26	0.0000	4.5800	50.0000	0.0000	(29.2415)	(3.2072)	0.0000	3	(32.4487)	01/06/2025
601598.SH	12/13/2024	SDB3260123479	500.00	0.7289	362.76	364.45	0.0000	4.5800	50.0000	0.0000	(0.1385)	(0.0152)	0.0000	3	(0.1536)	01/06/2025
601598.SH	12/13/2024	SDB3260123479	3,400.00	0.7289	2,466.78	2,478.27	0.0000	4.5800	50.0000	0.0000	(0.9415)	(0.1033)	0.0000	3	(1.0447)	01/06/2025
601598.SH	12/13/2024	SDB3260123479	21,200.00	0.7289	15,381.11	15,452.76	0.0000	4.5800	50.0000	0.0000	(5.8705)	(0.6439)	0.0000	3	(6.5143)	01/06/2025
601598.SH	12/13/2024	SDB3260123479	39,400.00	0.7289	28,585.65	28,718.82	0.0000	4.5800	50.0000	0.0000	(10.9102)	(1.1966)	0.0000	3	(12.1068)	01/06/2025
601598.SH	12/13/2024	SDB3260123479	100.00	0.7289	72.55	72.89	0.0000	4.5800	50.0000	0.0000	(0.0277)	(0.0030)	0.0000	3	(0.0307)	01/06/2025
601598.SH	12/13/2024	SDB3260123479	500.00	0.7289	362.76	364.45	0.0000	4.5800	50.0000	0.0000	(0.1385)	(0.0152)	0.0000	3	(0.1536)	01/06/2025
601598.SH	12/13/2024	SDB3260123479	103,100.00	0.7289	74,801.52	75,150.00	0.0000	4.5800	50.0000	0.0000	(28.5492)	(3.1313)	0.0000	3	(31.6805)	01/06/2025
601598.SH	12/13/2024	SDB3260123479	50,500.00	0.7289	36,638.96	36,809.65	0.0000	4.5800	50.0000	0.0000	(13.9839)	(1.5337)	0.0000	3	(15.5176)	01/06/2025
601598.SH	12/13/2024	SDB3260123479	36,200.00	0.7289	26,263.97	26,386.32	0.0000	4.5800	50.0000	0.0000	(10.0241)	(1.0994)	0.0000	3	(11.1235)	01/06/2025
601598.SH	12/13/2024	SDB3260123479	16,300.00	0.7289	11,826.04	11,881.14	0.0000	4.5800	50.0000	0.0000	(4.5136)	(0.4950)	0.0000	3	(5.0087)	01/06/2025
601598.SH	12/13/2024	SDB3260123479	32,200.00	0.7289	23,361.87	23,470.71	0.0000	4.5800	50.0000	0.0000	(8.9164)	(0.9779)	0.0000	3	(9.8944)	01/06/2025
601598.SH	12/13/2024	SDB3260123479	8,500.00	0.7289	6,166.95	6,195.68	0.0000	4.5800	50.0000	0.0000	(2.3537)	(0.2582)	0.0000	3	(2.6119)	01/06/2025
601598.SH	12/13/2024	SDB3260123479	12,600.00	0.7289	9,141.60	9,184.19	0.0000	4.5800	50.0000	0.0000	(3.4890)	(0.3827)	0.0000	3	(3.8717)	01/06/2025
601598.SH	12/13/2024	SDB3260123479	7,400.00	0.7289	5,368.88	5,393.89	0.0000	4.5800	50.0000	0.0000	(2.0491)	(0.2247)	0.0000	3	(2.2739)	01/06/2025
601598.SH	12/13/2024	SDB3260123479	70,300.00	0.7289	51,004.34	51,241.95	0.0000	4.5800	50.0000	0.0000	(19.4667)	(2.1351)	0.0000	3	(21.6017)	01/06/2025
601598.SH	12/13/2024	SDB3260123479	13,800.00	0.7289	10,012.23	10,058.88	0.0000	4.5800	50.0000	0.0000	(3.8213)	(0.4191)	0.0000	3	(4.2405)	01/06/2025
601598.SH	12/13/2024	SDB3260123479	1,800.00	0.7289	1,305.94	1,312.03	0.0000	4.5800	50.0000	0.0000	(0.4984)	(0.0547)	0.0000	3	(0.5531)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SINOTRANS LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
601598.SH	12/13/2024	SDB3260123479	4,900.00	0.7289	3,555.07	3,571.63	0.0000	4.5800	50.0000	0.0000	(1.3569)	(0.1488)	0.0000	3	(1.5057)	01/06/2025
601598.SH	12/13/2024	SDB3260123479	15,900.00	0.7289	11,535.83	11,589.57	0.0000	4.5800	50.0000	0.0000	(4.4028)	(0.4829)	0.0000	3	(4.8857)	01/06/2025
601598.SH	12/13/2024	SDB3260123479	12,500.00	0.7289	9,069.05	9,111.30	0.0000	4.5800	50.0000	0.0000	(3.4614)	(0.3796)	0.0000	3	(3.8410)	01/06/2025
601598.SH	12/13/2024	SDB3260123479	2,000.00	0.7289	1,451.05	1,457.81	0.0000	4.5800	50.0000	0.0000	(0.5538)	(0.0607)	0.0000	3	(0.6146)	01/06/2025
601598.SH	12/13/2024	SDB3260123479	11,400.00	0.7289	8,270.97	8,309.51	0.0000	4.5800	50.0000	0.0000	(3.1568)	(0.3462)	0.0000	3	(3.5030)	01/06/2025
601598.SH	12/13/2024	SDB3260123479	28,600.00	0.7289	20,749.99	20,846.65	0.0000	4.5800	50.0000	0.0000	(7.9196)	(0.8686)	0.0000	3	(8.7882)	01/06/2025
601598.SH	12/13/2024	SDB3260123479	2,700.00	0.7289	1,958.91	1,968.04	0.0000	4.5800	50.0000	0.0000	(0.7477)	(0.0820)	0.0000	3	(0.8297)	01/06/2025
601598.SH	12/13/2024	SDB3260123479	45,200.00	0.7289	32,793.68	32,946.46	0.0000	4.5800	50.0000	0.0000	(12.5163)	(1.3728)	0.0000	3	(13.8890)	01/06/2025
601598.SH	12/13/2024	SDB3260123479	600.00	0.7289	435.31	437.34	0.0000	4.5800	50.0000	0.0000	(0.1661)	(0.0182)	0.0000	3	(0.1844)	01/06/2025
601598.SH	12/13/2024	SDB3260123479	2,000.00	0.7289	1,451.05	1,457.81	0.0000	4.5800	50.0000	0.0000	(0.5538)	(0.0607)	0.0000	3	(0.6146)	01/06/2025
601598.SH	12/13/2024	SDB3260123479	600.00	0.7289	435.31	437.34	0.0000	4.5800	50.0000	0.0000	(0.1661)	(0.0182)	0.0000	3	(0.1844)	01/06/2025
601598.SH	12/13/2024	SDB3260123479	800.00	0.7289	580.42	583.12	0.0000	4.5800	50.0000	0.0000	(0.2215)	(0.0243)	0.0000	3	(0.2458)	01/06/2025
601598.SH	12/13/2024	SDB3260123479	6,700.00	0.7289	4,861.01	4,883.66	0.0000	4.5800	50.0000	0.0000	(1.8553)	(0.2035)	0.0000	3	(2.0588)	01/06/2025
601598.SH	12/13/2024	SDB3260123479	43,400.00	0.7289	31,487.74	31,634.43	0.0000	4.5800	50.0000	0.0000	(12.0178)	(1.3181)	0.0000	3	(13.3359)	01/06/2025
601598.SH	12/13/2024	SDB3260123479	33,700.00	0.7289	24,450.16	24,564.06	0.0000	4.5800	50.0000	0.0000	(9.3318)	(1.0235)	0.0000	3	(10.3553)	01/06/2025
601598.SH	12/13/2024	SDB3260123479	1,000.00	0.7289	725.52	728.90	0.0000	4.5800	50.0000	0.0000	(0.2769)	(0.0304)	0.0000	3	(0.3073)	01/06/2025
601598.SH	12/13/2024	SDB3260123479	200.00	0.7289	145.10	145.78	0.0000	4.5800	50.0000	0.0000	(0.0554)	(0.0061)	0.0000	3	(0.0615)	01/06/2025
601598.SH	12/13/2024	SDB3260123479	3,200.00	0.7289	2,321.68	2,332.49	0.0000	4.5800	50.0000	0.0000	(0.8861)	(0.0972)	0.0000	3	(0.9833)	01/06/2025
601598.SH	12/13/2024	SDB3260123479	26,000.00	0.7289	18,863.62	18,951.50	0.0000	4.5800	50.0000	0.0000	(7.1996)	(0.7896)	0.0000	3	(7.9893)	01/06/2025
601598.SH	12/13/2024	SDB3260123479	10,400.00	0.7289	7,545.45	7,580.60	0.0000	4.5800	50.0000	0.0000	(2.8798)	(0.3159)	0.0000	3	(3.1957)	01/06/2025
601598.SH	12/13/2024	SDB3260123479	10,400.00	0.7289	7,545.45	7,580.60	0.0000	4.5800	50.0000	0.0000	(2.8798)	(0.3159)	0.0000	3	(3.1957)	01/06/2025
601598.SH	12/12/2024	SDB3260123479	17,000.00	0.7323	12,333.91	12,449.78	0.0000	4.5800	50.0000	0.0000	(1.5691)	(0.1729)	0.0000	1	(1.7421)	01/06/2025
601598.SH	12/12/2024	SDB3260123479	14,800.00	0.7323	10,737.76	10,838.63	0.0000	4.5800	50.0000	0.0000	(1.3661)	(0.1505)	0.0000	1	(1.5166)	01/06/2025
601598.SH	12/12/2024	SDB3260123479	1,600.00	0.7323	1,160.84	1,171.74	0.0000	4.5800	50.0000	0.0000	(0.1477)	(0.0163)	0.0000	1	(0.1640)	01/06/2025
601598.SH	12/12/2024	SDB3260123479	1,200.00	0.7323	870.63	878.81	0.0000	4.5800	50.0000	0.0000	(0.1108)	(0.0122)	0.0000	1	(0.1230)	01/06/2025
601598.SH	12/12/2024	SDB3260123479	11,900.00	0.7323	8,633.74	8,714.85	0.0000	4.5800	50.0000	0.0000	(1.0984)	(0.1210)	0.0000	1	(1.2194)	01/06/2025
601598.SH	12/12/2024	SDB3260123479	31,100.00	0.7323	22,563.80	22,775.77	0.0000	4.5800	50.0000	0.0000	(2.8706)	(0.3163)	0.0000	1	(3.1869)	01/06/2025
601598.SH	12/12/2024	SDB3260123479	3,900.00	0.7323	2,829.54	2,856.13	0.0000	4.5800	50.0000	0.0000	(0.3600)	(0.0397)	0.0000	1	(0.3996)	01/06/2025
601598.SH	12/12/2024	SDB3260123479	79,800.00	0.7323	57,896.82	58,440.73	0.0000	4.5800	50.0000	0.0000	(7.3658)	(0.8117)	0.0000	1	(8.1774)	01/06/2025
601598.SH	12/12/2024	SDB3260123479	87,800.00	0.7323	63,701.01	64,299.45	0.0000	4.5800	50.0000	0.0000	(8.1042)	(0.8930)	0.0000	1	(8.9972)	01/06/2025
601598.SH	12/12/2024	SDB3260123479	105,600.00	0.7323	76,615.33	77,335.10	0.0000	4.5800	50.0000	0.0000	(9.7472)	(1.0741)	0.0000	1	(10.8213)	01/06/2025
601598.SH	12/12/2024	SDB3260123479	500.00	0.7323	362.76	366.17	0.0000	4.5800	50.0000	0.0000	(0.0462)	(0.0051)	0.0000	1	(0.0512)	01/06/2025
601598.SH	12/12/2024	SDB3260123479	3,400.00	0.7323	2,466.78	2,489.96	0.0000	4.5800	50.0000	0.0000	(0.3138)	(0.0346)	0.0000	1	(0.3484)	01/06/2025
601598.SH	12/12/2024	SDB3260123479	21,200.00	0.7323	15,381.11	15,525.61	0.0000	4.5800	50.0000	0.0000	(1.9568)	(0.2156)	0.0000	1	(2.1725)	01/06/2025
601598.SH	12/12/2024	SDB3260123479	39,400.00	0.7323	28,585.65	28,854.20	0.0000	4.5800	50.0000	0.0000	(3.6367)	(0.4008)	0.0000	1	(4.0375)	01/06/2025
601598.SH	12/12/2024	SDB3260123479	100.00	0.7323	72.55	73.23	0.0000	4.5800	50.0000	0.0000	(0.0092)	(0.0010)	0.0000	1	(0.0102)	01/06/2025
601598.SH	12/12/2024	SDB3260123479	500.00	0.7323	362.76	366.17	0.0000	4.5800	50.0000	0.0000	(0.0462)	(0.0051)	0.0000	1	(0.0512)	01/06/2025
601598.SH	12/12/2024	SDB3260123479	103,100.00	0.7323	74,801.52	75,504.25	0.0000	4.5800	50.0000	0.0000	(9.5164)	(1.0487)	0.0000	1	(10.5651)	01/06/2025
601598.SH	12/12/2024	SDB3260123479	50,500.00	0.7323	36,638.96	36,983.17	0.0000	4.5800	50.0000	0.0000	(4.6613)	(0.5137)	0.0000	1	(5.1749)	01/06/2025
601598.SH	12/12/2024	SDB3260123479	36,200.00	0.7323	26,263.97	26,510.71	0.0000	4.5800	50.0000	0.0000	(3.3414)	(0.3682)	0.0000	1	(3.7096)	01/06/2025
601598.SH	12/12/2024	SDB3260123479	16,300.00	0.7323	11,826.04	11,937.14	0.0000	4.5800	50.0000	0.0000	(1.5045)	(0.1658)	0.0000	1	(1.6703)	01/06/2025
601598.SH	12/12/2024	SDB3260123479	32,200.00	0.7323	23,361.87	23,581.35	0.0000	4.5800	50.0000	0.0000	(2.9721)	(0.3275)	0.0000	1	(3.2997)	01/06/2025
601598.SH	12/12/2024	SDB3260123479	8,500.00	0.7323	6,166.95	6,224.89	0.0000	4.5800	50.0000	0.0000	(0.7846)	(0.0865)	0.0000	1	(0.8710)	01/06/2025
601598.SH	12/12/2024	SDB3260123479	12,600.00	0.7323	9,141.60	9,227.48	0.0000	4.5800	50.0000	0.0000	(1.1630)	(0.1282)	0.0000	1	(1.2912)	01/06/2025
601598.SH	12/12/2024	SDB3260123479	7,400.00	0.7323	5,368.88	5,419.32	0.0000	4.5800	50.0000	0.0000	(0.6830)	(0.0753)	0.0000	1	(0.7583)	01/06/2025
601598.SH	12/12/2024	SDB3260123479	70,300.00	0.7323	51,004.34	51,483.50	0.0000	4.5800	50.0000	0.0000	(6.4889)	(0.7150)	0.0000	1	(7.2039)	01/06/2025
601598.SH	12/12/2024	SDB3260123479	13,800.00	0.7323	10,012.23	10,106.29	0.0000	4.5800	50.0000	0.0000	(1.2738)	(0.1404)	0.0000	1	(1.4141)	01/06/2025
601598.SH	12/12/2024	SDB3260123479	1,800.00	0.7323	1,305.94	1,318.21	0.0000	4.5800	50.0000	0.0000	(0.1661)	(0.0183)	0.0000	1	(0.1845)	01/06/2025
601598.SH	12/12/2024	SDB3260123479	4,900.00	0.7323	3,555.07	3,588.47	0.0000	4.5800	50.0000	0.0000	(0.4523)	(0.0498)	0.0000	1	(0.5021)	01/06/2025
601598.SH	12/12/2024	SDB3260123479	15,900.00	0.7323	11,535.83	11,644.21	0.0000	4.5800	50.0000	0.0000	(1.4676)	(0.1617)	0.0000	1	(1.6293)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SINOTRANS LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
601598.SH	12/12/2024	SDB3260123479	12,500.00	0.7323	9,069.05	9,154.25	0.0000	4.5800	50.0000	0.0000	(1.1538)	(0.1271)	0.0000	1	(1.2809)	01/06/2025
601598.SH	12/12/2024	SDB3260123479	2,000.00	0.7323	1,451.05	1,464.68	0.0000	4.5800	50.0000	0.0000	(0.1846)	(0.0203)	0.0000	1	(0.2049)	01/06/2025
601598.SH	12/12/2024	SDB3260123479	11,400.00	0.7323	8,270.97	8,348.68	0.0000	4.5800	50.0000	0.0000	(1.0523)	(0.1160)	0.0000	1	(1.1682)	01/06/2025
601598.SH	12/12/2024	SDB3260123479	28,600.00	0.7323	20,749.99	20,944.92	0.0000	4.5800	50.0000	0.0000	(2.6399)	(0.2909)	0.0000	1	(2.9308)	01/06/2025
601598.SH	12/12/2024	SDB3260123479	2,700.00	0.7323	1,958.91	1,977.32	0.0000	4.5800	50.0000	0.0000	(0.2492)	(0.0275)	0.0000	1	(0.2767)	01/06/2025
601598.SH	12/12/2024	SDB3260123479	45,200.00	0.7323	32,793.68	33,101.77	0.0000	4.5800	50.0000	0.0000	(4.1721)	(0.4597)	0.0000	1	(4.6318)	01/06/2025
601598.SH	12/12/2024	SDB3260123479	600.00	0.7323	435.31	439.40	0.0000	4.5800	50.0000	0.0000	(0.0554)	(0.0061)	0.0000	1	(0.0615)	01/06/2025
601598.SH	12/12/2024	SDB3260123479	2,000.00	0.7323	1,451.05	1,464.68	0.0000	4.5800	50.0000	0.0000	(0.1846)	(0.0203)	0.0000	1	(0.2049)	01/06/2025
601598.SH	12/12/2024	SDB3260123479	600.00	0.7323	435.31	439.40	0.0000	4.5800	50.0000	0.0000	(0.0554)	(0.0061)	0.0000	1	(0.0615)	01/06/2025
601598.SH	12/12/2024	SDB3260123479	800.00	0.7323	580.42	585.87	0.0000	4.5800	50.0000	0.0000	(0.0738)	(0.0081)	0.0000	1	(0.0820)	01/06/2025
601598.SH	12/12/2024	SDB3260123479	6,700.00	0.7323	4,861.01	4,906.68	0.0000	4.5800	50.0000	0.0000	(0.6184)	(0.0681)	0.0000	1	(0.6866)	01/06/2025
601598.SH	12/12/2024	SDB3260123479	43,400.00	0.7323	31,487.74	31,783.56	0.0000	4.5800	50.0000	0.0000	(4.0059)	(0.4414)	0.0000	1	(4.4474)	01/06/2025
601598.SH	12/12/2024	SDB3260123479	33,700.00	0.7323	24,450.16	24,679.86	0.0000	4.5800	50.0000	0.0000	(3.1106)	(0.3428)	0.0000	1	(3.4534)	01/06/2025
601598.SH	12/12/2024	SDB3260123479	1,000.00	0.7323	725.52	732.34	0.0000	4.5800	50.0000	0.0000	(0.0923)	(0.0102)	0.0000	1	(0.1025)	01/06/2025
601598.SH	12/12/2024	SDB3260123479	200.00	0.7323	145.10	146.47	0.0000	4.5800	50.0000	0.0000	(0.0185)	(0.0020)	0.0000	1	(0.0205)	01/06/2025
601598.SH	12/12/2024	SDB3260123479	3,200.00	0.7323	2,321.68	2,343.49	0.0000	4.5800	50.0000	0.0000	(0.2954)	(0.0325)	0.0000	1	(0.3279)	01/06/2025
601598.SH	12/12/2024	SDB3260123479	26,000.00	0.7323	18,863.62	19,040.84	0.0000	4.5800	50.0000	0.0000	(2.3999)	(0.2645)	0.0000	1	(2.6643)	01/06/2025
601598.SH	12/12/2024	SDB3260123479	10,400.00	0.7323	7,545.45	7,616.34	0.0000	4.5800	50.0000	0.0000	(0.9599)	(0.1058)	0.0000	1	(1.0657)	01/06/2025
601598.SH	12/12/2024	SDB3260123479	10,400.00	0.7323	7,545.45	7,616.34	0.0000	4.5800	50.0000	0.0000	(0.9599)	(0.1058)	0.0000	1	(1.0657)	01/06/2025
601598.SH	12/11/2024	SDB3260123479	17,000.00	0.7324	12,333.91	12,451.63	0.0000	4.5800	50.0000	0.0000	(1.5691)	(0.1729)	0.0000	1	(1.7421)	01/06/2025
601598.SH	12/11/2024	SDB3260123479	14,800.00	0.7324	10,737.76	10,840.25	0.0000	4.5800	50.0000	0.0000	(1.3661)	(0.1506)	0.0000	1	(1.5166)	01/06/2025
601598.SH	12/11/2024	SDB3260123479	1,600.00	0.7324	1,160.84	1,171.92	0.0000	4.5800	50.0000	0.0000	(0.1477)	(0.0163)	0.0000	1	(0.1640)	01/06/2025
601598.SH	12/11/2024	SDB3260123479	1,200.00	0.7324	870.63	878.94	0.0000	4.5800	50.0000	0.0000	(0.1108)	(0.0122)	0.0000	1	(0.1230)	01/06/2025
601598.SH	12/11/2024	SDB3260123479	11,900.00	0.7324	8,633.74	8,716.14	0.0000	4.5800	50.0000	0.0000	(1.0984)	(0.1211)	0.0000	1	(1.2195)	01/06/2025
601598.SH	12/11/2024	SDB3260123479	31,100.00	0.7324	22,563.80	22,779.16	0.0000	4.5800	50.0000	0.0000	(2.8706)	(0.3164)	0.0000	1	(3.1870)	01/06/2025
601598.SH	12/11/2024	SDB3260123479	3,900.00	0.7324	2,829.54	2,856.55	0.0000	4.5800	50.0000	0.0000	(0.3600)	(0.0397)	0.0000	1	(0.3997)	01/06/2025
601598.SH	12/11/2024	SDB3260123479	79,800.00	0.7324	57,896.82	58,449.43	0.0000	4.5800	50.0000	0.0000	(7.3658)	(0.8118)	0.0000	1	(8.1776)	01/06/2025
601598.SH	12/11/2024	SDB3260123479	87,800.00	0.7324	63,701.01	64,309.02	0.0000	4.5800	50.0000	0.0000	(8.1042)	(0.8932)	0.0000	1	(8.9974)	01/06/2025
601598.SH	12/11/2024	SDB3260123479	105,600.00	0.7324	76,615.33	77,346.61	0.0000	4.5800	50.0000	0.0000	(9.7472)	(1.0743)	0.0000	1	(10.8214)	01/06/2025
601598.SH	12/11/2024	SDB3260123479	500.00	0.7324	362.76	366.22	0.0000	4.5800	50.0000	0.0000	(0.0462)	(0.0051)	0.0000	1	(0.0512)	01/06/2025
601598.SH	12/11/2024	SDB3260123479	3,400.00	0.7324	2,466.78	2,490.33	0.0000	4.5800	50.0000	0.0000	(0.3138)	(0.0346)	0.0000	1	(0.3484)	01/06/2025
601598.SH	12/11/2024	SDB3260123479	21,200.00	0.7324	15,381.11	15,527.92	0.0000	4.5800	50.0000	0.0000	(1.9568)	(0.2157)	0.0000	1	(2.1725)	01/06/2025
601598.SH	12/11/2024	SDB3260123479	39,400.00	0.7324	28,585.65	28,858.49	0.0000	4.5800	50.0000	0.0000	(3.6367)	(0.4008)	0.0000	1	(4.0375)	01/06/2025
601598.SH	12/11/2024	SDB3260123479	100.00	0.7324	72.55	73.24	0.0000	4.5800	50.0000	0.0000	(0.0092)	(0.0010)	0.0000	1	(0.0102)	01/06/2025
601598.SH	12/11/2024	SDB3260123479	500.00	0.7324	362.76	366.22	0.0000	4.5800	50.0000	0.0000	(0.0462)	(0.0051)	0.0000	1	(0.0512)	01/06/2025
601598.SH	12/11/2024	SDB3260123479	103,100.00	0.7324	74,801.52	75,515.49	0.0000	4.5800	50.0000	0.0000	(9.5164)	(1.0488)	0.0000	1	(10.5652)	01/06/2025
601598.SH	12/11/2024	SDB3260123479	50,500.00	0.7324	36,638.96	36,988.67	0.0000	4.5800	50.0000	0.0000	(4.6613)	(0.5137)	0.0000	1	(5.1750)	01/06/2025
601598.SH	12/11/2024	SDB3260123479	36,200.00	0.7324	26,263.97	26,514.65	0.0000	4.5800	50.0000	0.0000	(3.3414)	(0.3683)	0.0000	1	(3.7096)	01/06/2025
601598.SH	12/11/2024	SDB3260123479	16,300.00	0.7324	11,826.04	11,938.92	0.0000	4.5800	50.0000	0.0000	(1.5045)	(0.1658)	0.0000	1	(1.6704)	01/06/2025
601598.SH	12/11/2024	SDB3260123479	32,200.00	0.7324	23,361.87	23,584.86	0.0000	4.5800	50.0000	0.0000	(2.9721)	(0.3276)	0.0000	1	(3.2997)	01/06/2025
601598.SH	12/11/2024	SDB3260123479	8,500.00	0.7324	6,166.95	6,225.82	0.0000	4.5800	50.0000	0.0000	(0.7846)	(0.0865)	0.0000	1	(0.8710)	01/06/2025
601598.SH	12/11/2024	SDB3260123479	12,600.00	0.7324	9,141.60	9,228.86	0.0000	4.5800	50.0000	0.0000	(1.1630)	(0.1282)	0.0000	1	(1.2912)	01/06/2025
601598.SH	12/11/2024	SDB3260123479	7,400.00	0.7324	5,368.88	5,420.12	0.0000	4.5800	50.0000	0.0000	(0.6830)	(0.0753)	0.0000	1	(0.7583)	01/06/2025
601598.SH	12/11/2024	SDB3260123479	70,300.00	0.7324	51,004.34	51,491.16	0.0000	4.5800	50.0000	0.0000	(6.4889)	(0.7152)	0.0000	1	(7.2040)	01/06/2025
601598.SH	12/11/2024	SDB3260123479	13,800.00	0.7324	10,012.23	10,107.80	0.0000	4.5800	50.0000	0.0000	(1.2738)	(0.1404)	0.0000	1	(1.4142)	01/06/2025
601598.SH	12/11/2024	SDB3260123479	1,800.00	0.7324	1,305.94	1,318.41	0.0000	4.5800	50.0000	0.0000	(0.1661)	(0.0183)	0.0000	1	(0.1845)	01/06/2025
601598.SH	12/11/2024	SDB3260123479	4,900.00	0.7324	3,555.07	3,589.00	0.0000	4.5800	50.0000	0.0000	(0.4523)	(0.0498)	0.0000	1	(0.5021)	01/06/2025
601598.SH	12/11/2024	SDB3260123479	15,900.00	0.7324	11,535.83	11,645.94	0.0000	4.5800	50.0000	0.0000	(1.4676)	(0.1617)	0.0000	1	(1.6294)	01/06/2025
601598.SH	12/11/2024	SDB3260123479	12,500.00	0.7324	9,069.05	9,155.61	0.0000	4.5800	50.0000	0.0000	(1.1538)	(0.1272)	0.0000	1	(1.2809)	01/06/2025
601598.SH	12/11/2024	SDB3260123479	2,000.00	0.7324	1,451.05	1,464.90	0.0000	4.5800	50.0000	0.0000	(0.1846)	(0.0203)	0.0000	1	(0.2050)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SINOTRANS LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
601598.SH	12/11/2024	SDB3260123479	11,400.00	0.7324	8,270.97	8,349.92	0.0000	4.5800	50.0000	0.0000	(1.0523)	(0.1160)	0.0000	1	(1.1682)	01/06/2025
601598.SH	12/11/2024	SDB3260123479	28,600.00	0.7324	20,749.99	20,948.04	0.0000	4.5800	50.0000	0.0000	(2.6399)	(0.2909)	0.0000	1	(2.9308)	01/06/2025
601598.SH	12/11/2024	SDB3260123479	2,700.00	0.7324	1,958.91	1,977.61	0.0000	4.5800	50.0000	0.0000	(0.2492)	(0.0275)	0.0000	1	(0.2767)	01/06/2025
601598.SH	12/11/2024	SDB3260123479	45,200.00	0.7324	32,793.68	33,106.69	0.0000	4.5800	50.0000	0.0000	(4.1721)	(0.4598)	0.0000	1	(4.6319)	01/06/2025
601598.SH	12/11/2024	SDB3260123479	600.00	0.7324	435.31	439.47	0.0000	4.5800	50.0000	0.0000	(0.0554)	(0.0061)	0.0000	1	(0.0615)	01/06/2025
601598.SH	12/11/2024	SDB3260123479	2,000.00	0.7324	1,451.05	1,464.90	0.0000	4.5800	50.0000	0.0000	(0.1846)	(0.0203)	0.0000	1	(0.2050)	01/06/2025
601598.SH	12/11/2024	SDB3260123479	600.00	0.7324	435.31	439.47	0.0000	4.5800	50.0000	0.0000	(0.0554)	(0.0061)	0.0000	1	(0.0615)	01/06/2025
601598.SH	12/11/2024	SDB3260123479	800.00	0.7324	580.42	585.96	0.0000	4.5800	50.0000	0.0000	(0.0738)	(0.0081)	0.0000	1	(0.0820)	01/06/2025
601598.SH	12/11/2024	SDB3260123479	6,700.00	0.7324	4,861.01	4,907.41	0.0000	4.5800	50.0000	0.0000	(0.6184)	(0.0682)	0.0000	1	(0.6866)	01/06/2025
601598.SH	12/11/2024	SDB3260123479	43,400.00	0.7324	31,487.74	31,788.29	0.0000	4.5800	50.0000	0.0000	(4.0059)	(0.4415)	0.0000	1	(4.4474)	01/06/2025
601598.SH	12/11/2024	SDB3260123479	33,700.00	0.7324	24,450.16	24,683.53	0.0000	4.5800	50.0000	0.0000	(3.1106)	(0.3428)	0.0000	1	(3.4534)	01/06/2025
601598.SH	12/11/2024	SDB3260123479	1,000.00	0.7324	725.52	732.45	0.0000	4.5800	50.0000	0.0000	(0.0923)	(0.0102)	0.0000	1	(0.1025)	01/06/2025
601598.SH	12/11/2024	SDB3260123479	200.00	0.7324	145.10	146.49	0.0000	4.5800	50.0000	0.0000	(0.0185)	(0.0020)	0.0000	1	(0.0205)	01/06/2025
601598.SH	12/11/2024	SDB3260123479	3,200.00	0.7324	2,321.68	2,343.84	0.0000	4.5800	50.0000	0.0000	(0.2954)	(0.0326)	0.0000	1	(0.3279)	01/06/2025
601598.SH	12/11/2024	SDB3260123479	26,000.00	0.7324	18,863.62	19,043.67	0.0000	4.5800	50.0000	0.0000	(2.3999)	(0.2645)	0.0000	1	(2.6644)	01/06/2025
601598.SH	12/11/2024	SDB3260123479	10,400.00	0.7324	7,545.45	7,617.47	0.0000	4.5800	50.0000	0.0000	(0.9599)	(0.1058)	0.0000	1	(1.0657)	01/06/2025
601598.SH	12/11/2024	SDB3260123479	10,400.00	0.7324	7,545.45	7,617.47	0.0000	4.5800	50.0000	0.0000	(0.9599)	(0.1058)	0.0000	1	(1.0657)	01/06/2025
601598.SH	12/10/2024	SDB3260123479	17,000.00	0.7188	12,333.91	12,220.30	0.0000	4.5800	50.0000	0.0000	(1.5691)	(0.1697)	0.0000	1	(1.7389)	01/06/2025
601598.SH	12/10/2024	SDB3260123479	14,800.00	0.7188	10,737.76	10,638.85	0.0000	4.5800	50.0000	0.0000	(1.3661)	(0.1478)	0.0000	1	(1.5138)	01/06/2025
601598.SH	12/10/2024	SDB3260123479	1,600.00	0.7188	1,160.84	1,150.15	0.0000	4.5800	50.0000	0.0000	(0.1477)	(0.0160)	0.0000	1	(0.1637)	01/06/2025
601598.SH	12/10/2024	SDB3260123479	1,200.00	0.7188	870.63	862.61	0.0000	4.5800	50.0000	0.0000	(0.1108)	(0.0120)	0.0000	1	(0.1227)	01/06/2025
601598.SH	12/10/2024	SDB3260123479	11,900.00	0.7188	8,633.74	8,554.21	0.0000	4.5800	50.0000	0.0000	(1.0984)	(0.1188)	0.0000	1	(1.2172)	01/06/2025
601598.SH	12/10/2024	SDB3260123479	31,100.00	0.7188	22,563.80	22,355.96	0.0000	4.5800	50.0000	0.0000	(2.8706)	(0.3105)	0.0000	1	(3.1811)	01/06/2025
601598.SH	12/10/2024	SDB3260123479	3,900.00	0.7188	2,829.54	2,803.48	0.0000	4.5800	50.0000	0.0000	(0.3600)	(0.0389)	0.0000	1	(0.3989)	01/06/2025
601598.SH	12/10/2024	SDB3260123479	79,800.00	0.7188	57,896.82	57,363.51	0.0000	4.5800	50.0000	0.0000	(7.3658)	(0.7967)	0.0000	1	(8.1625)	01/06/2025
601598.SH	12/10/2024	SDB3260123479	87,800.00	0.7188	63,701.01	63,114.24	0.0000	4.5800	50.0000	0.0000	(8.1042)	(0.8766)	0.0000	1	(8.9808)	01/06/2025
601598.SH	12/10/2024	SDB3260123479	105,600.00	0.7188	76,615.33	75,909.61	0.0000	4.5800	50.0000	0.0000	(9.7472)	(1.0543)	0.0000	1	(10.8015)	01/06/2025
601598.SH	12/10/2024	SDB3260123479	500.00	0.7188	362.76	359.42	0.0000	4.5800	50.0000	0.0000	(0.0462)	(0.0050)	0.0000	1	(0.0511)	01/06/2025
601598.SH	12/10/2024	SDB3260123479	3,400.00	0.7188	2,466.78	2,444.06	0.0000	4.5800	50.0000	0.0000	(0.3138)	(0.0339)	0.0000	1	(0.3478)	01/06/2025
601598.SH	12/10/2024	SDB3260123479	21,200.00	0.7188	15,381.11	15,239.43	0.0000	4.5800	50.0000	0.0000	(1.9568)	(0.2117)	0.0000	1	(2.1685)	01/06/2025
601598.SH	12/10/2024	SDB3260123479	39,400.00	0.7188	28,585.65	28,322.34	0.0000	4.5800	50.0000	0.0000	(3.6367)	(0.3934)	0.0000	1	(4.0301)	01/06/2025
601598.SH	12/10/2024	SDB3260123479	100.00	0.7188	72.55	71.88	0.0000	4.5800	50.0000	0.0000	(0.0092)	(0.0010)	0.0000	1	(0.0102)	01/06/2025
601598.SH	12/10/2024	SDB3260123479	500.00	0.7188	362.76	359.42	0.0000	4.5800	50.0000	0.0000	(0.0462)	(0.0050)	0.0000	1	(0.0511)	01/06/2025
601598.SH	12/10/2024	SDB3260123479	103,100.00	0.7188	74,801.52	74,112.51	0.0000	4.5800	50.0000	0.0000	(9.5164)	(1.0293)	0.0000	1	(10.5458)	01/06/2025
601598.SH	12/10/2024	SDB3260123479	50,500.00	0.7188	36,638.96	36,301.47	0.0000	4.5800	50.0000	0.0000	(4.6613)	(0.5042)	0.0000	1	(5.1655)	01/06/2025
601598.SH	12/10/2024	SDB3260123479	36,200.00	0.7188	26,263.97	26,022.04	0.0000	4.5800	50.0000	0.0000	(3.3414)	(0.3614)	0.0000	1	(3.7028)	01/06/2025
601598.SH	12/10/2024	SDB3260123479	16,300.00	0.7188	11,826.04	11,717.11	0.0000	4.5800	50.0000	0.0000	(1.5045)	(0.1627)	0.0000	1	(1.6673)	01/06/2025
601598.SH	12/10/2024	SDB3260123479	32,200.00	0.7188	23,361.87	23,146.68	0.0000	4.5800	50.0000	0.0000	(2.9721)	(0.3215)	0.0000	1	(3.2936)	01/06/2025
601598.SH	12/10/2024	SDB3260123479	8,500.00	0.7188	6,166.95	6,110.15	0.0000	4.5800	50.0000	0.0000	(0.7846)	(0.0849)	0.0000	1	(0.8694)	01/06/2025
601598.SH	12/10/2024	SDB3260123479	12,600.00	0.7188	9,141.60	9,057.40	0.0000	4.5800	50.0000	0.0000	(1.1630)	(0.1258)	0.0000	1	(1.2888)	01/06/2025
601598.SH	12/10/2024	SDB3260123479	7,400.00	0.7188	5,368.88	5,319.42	0.0000	4.5800	50.0000	0.0000	(0.6830)	(0.0739)	0.0000	1	(0.7569)	01/06/2025
601598.SH	12/10/2024	SDB3260123479	70,300.00	0.7188	51,004.34	50,534.52	0.0000	4.5800	50.0000	0.0000	(6.4889)	(0.7019)	0.0000	1	(7.1908)	01/06/2025
601598.SH	12/10/2024	SDB3260123479	13,800.00	0.7188	10,012.23	9,920.01	0.0000	4.5800	50.0000	0.0000	(1.2738)	(0.1378)	0.0000	1	(1.4116)	01/06/2025
601598.SH	12/10/2024	SDB3260123479	1,800.00	0.7188	1,305.94	1,293.91	0.0000	4.5800	50.0000	0.0000	(0.1861)	(0.0180)	0.0000	1	(0.1841)	01/06/2025
601598.SH	12/10/2024	SDB3260123479	4,900.00	0.7188	3,555.07	3,522.32	0.0000	4.5800	50.0000	0.0000	(0.4523)	(0.0489)	0.0000	1	(0.5012)	01/06/2025
601598.SH	12/10/2024	SDB3260123479	15,900.00	0.7188	11,535.83	11,429.57	0.0000	4.5800	50.0000	0.0000	(1.4676)	(0.1587)	0.0000	1	(1.6264)	01/06/2025
601598.SH	12/10/2024	SDB3260123479	12,500.00	0.7188	9,069.05	8,985.51	0.0000	4.5800	50.0000	0.0000	(1.1538)	(0.1248)	0.0000	1	(1.2786)	01/06/2025
601598.SH	12/10/2024	SDB3260123479	2,000.00	0.7188	1,451.05	1,437.68	0.0000	4.5800	50.0000	0.0000	(0.1846)	(0.0200)	0.0000	1	(0.2046)	01/06/2025
601598.SH	12/10/2024	SDB3260123479	11,400.00	0.7188	8,270.97	8,194.79	0.0000	4.5800	50.0000	0.0000	(1.0523)	(0.1138)	0.0000	1	(1.1661)	01/06/2025
601598.SH	12/10/2024	SDB3260123479	28,600.00	0.7188	20,749.99	20,558.85	0.0000	4.5800	50.0000	0.0000	(2.6399)	(0.2855)	0.0000	1	(2.9254)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SINOTRANS LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
601598.SH	12/10/2024	SDB3260123479	2,700.00	0.7188	1,958.91	1,940.87	0.0000	4.5800	50.0000	0.0000	(0.2492)	(0.0270)	0.0000	1	(0.2762)	01/06/2025
601598.SH	12/10/2024	SDB3260123479	45,200.00	0.7188	32,793.68	32,491.61	0.0000	4.5800	50.0000	0.0000	(4.1721)	(0.4513)	0.0000	1	(4.6234)	01/06/2025
601598.SH	12/10/2024	SDB3260123479	600.00	0.7188	435.31	431.30	0.0000	4.5800	50.0000	0.0000	(0.0554)	(0.0060)	0.0000	1	(0.0614)	01/06/2025
601598.SH	12/10/2024	SDB3260123479	2,000.00	0.7188	1,451.05	1,437.68	0.0000	4.5800	50.0000	0.0000	(0.1846)	(0.0200)	0.0000	1	(0.2046)	01/06/2025
601598.SH	12/10/2024	SDB3260123479	600.00	0.7188	435.31	431.30	0.0000	4.5800	50.0000	0.0000	(0.0554)	(0.0060)	0.0000	1	(0.0614)	01/06/2025
601598.SH	12/10/2024	SDB3260123479	800.00	0.7188	580.42	575.07	0.0000	4.5800	50.0000	0.0000	(0.0738)	(0.0080)	0.0000	1	(0.0818)	01/06/2025
601598.SH	12/10/2024	SDB3260123479	6,700.00	0.7188	4,861.01	4,816.23	0.0000	4.5800	50.0000	0.0000	(0.6184)	(0.0669)	0.0000	1	(0.6853)	01/06/2025
601598.SH	12/10/2024	SDB3260123479	43,400.00	0.7188	31,487.74	31,197.70	0.0000	4.5800	50.0000	0.0000	(4.0059)	(0.4333)	0.0000	1	(4.4392)	01/06/2025
601598.SH	12/10/2024	SDB3260123479	33,700.00	0.7188	24,450.16	24,224.94	0.0000	4.5800	50.0000	0.0000	(3.1106)	(0.3365)	0.0000	1	(3.4471)	01/06/2025
601598.SH	12/10/2024	SDB3260123479	1,000.00	0.7188	725.52	718.84	0.0000	4.5800	50.0000	0.0000	(0.0923)	(0.0100)	0.0000	1	(0.1023)	01/06/2025
601598.SH	12/10/2024	SDB3260123479	200.00	0.7188	145.10	143.77	0.0000	4.5800	50.0000	0.0000	(0.0185)	(0.0020)	0.0000	1	(0.0205)	01/06/2025
601598.SH	12/10/2024	SDB3260123479	3,200.00	0.7188	2,321.68	2,300.29	0.0000	4.5800	50.0000	0.0000	(0.2954)	(0.0319)	0.0000	1	(0.3273)	01/06/2025
601598.SH	12/10/2024	SDB3260123479	26,000.00	0.7188	18,863.62	18,689.87	0.0000	4.5800	50.0000	0.0000	(2.3999)	(0.2596)	0.0000	1	(2.6595)	01/06/2025
601598.SH	12/10/2024	SDB3260123479	10,400.00	0.7188	7,545.45	7,475.95	0.0000	4.5800	50.0000	0.0000	(0.9599)	(0.1038)	0.0000	1	(1.0638)	01/06/2025
601598.SH	12/10/2024	SDB3260123479	10,400.00	0.7188	7,545.45	7,475.95	0.0000	4.5800	50.0000	0.0000	(0.9599)	(0.1038)	0.0000	1	(1.0638)	01/06/2025
601598.SH	12/09/2024	SDB3260123479	17,000.00	0.7207	12,333.91	12,251.20	0.0000	4.5800	50.0000	0.0000	(1.5691)	(0.1702)	0.0000	1	(1.7393)	01/06/2025
601598.SH	12/09/2024	SDB3260123479	14,800.00	0.7207	10,737.76	10,665.75	0.0000	4.5800	50.0000	0.0000	(1.3661)	(0.1481)	0.0000	1	(1.5142)	01/06/2025
601598.SH	12/09/2024	SDB3260123479	1,600.00	0.7207	1,160.84	1,153.05	0.0000	4.5800	50.0000	0.0000	(0.1477)	(0.0160)	0.0000	1	(0.1637)	01/06/2025
601598.SH	12/09/2024	SDB3260123479	1,200.00	0.7207	870.63	864.79	0.0000	4.5800	50.0000	0.0000	(0.1108)	(0.0120)	0.0000	1	(0.1228)	01/06/2025
601598.SH	12/09/2024	SDB3260123479	11,900.00	0.7207	8,633.74	8,575.84	0.0000	4.5800	50.0000	0.0000	(1.0984)	(0.1191)	0.0000	1	(1.2175)	01/06/2025
601598.SH	12/09/2024	SDB3260123479	31,100.00	0.7207	22,563.80	22,412.49	0.0000	4.5800	50.0000	0.0000	(2.8706)	(0.3113)	0.0000	1	(3.1819)	01/06/2025
601598.SH	12/09/2024	SDB3260123479	3,900.00	0.7207	2,829.54	2,810.57	0.0000	4.5800	50.0000	0.0000	(0.3600)	(0.0390)	0.0000	1	(0.3990)	01/06/2025
601598.SH	12/09/2024	SDB3260123479	79,800.00	0.7207	57,896.82	57,508.59	0.0000	4.5800	50.0000	0.0000	(7.3658)	(0.7987)	0.0000	1	(8.1645)	01/06/2025
601598.SH	12/09/2024	SDB3260123479	87,800.00	0.7207	63,701.01	63,273.86	0.0000	4.5800	50.0000	0.0000	(8.1042)	(0.8788)	0.0000	1	(8.9830)	01/06/2025
601598.SH	12/09/2024	SDB3260123479	105,600.00	0.7207	76,615.33	76,101.59	0.0000	4.5800	50.0000	0.0000	(9.7472)	(1.0570)	0.0000	1	(10.8041)	01/06/2025
601598.SH	12/09/2024	SDB3260123479	500.00	0.7207	362.76	360.33	0.0000	4.5800	50.0000	0.0000	(0.0462)	(0.0050)	0.0000	1	(0.0512)	01/06/2025
601598.SH	12/09/2024	SDB3260123479	3,400.00	0.7207	2,466.78	2,450.24	0.0000	4.5800	50.0000	0.0000	(0.3138)	(0.0340)	0.0000	1	(0.3479)	01/06/2025
601598.SH	12/09/2024	SDB3260123479	21,200.00	0.7207	15,381.11	15,277.97	0.0000	4.5800	50.0000	0.0000	(1.9568)	(0.2122)	0.0000	1	(2.1690)	01/06/2025
601598.SH	12/09/2024	SDB3260123479	39,400.00	0.7207	28,585.65	28,393.96	0.0000	4.5800	50.0000	0.0000	(3.6367)	(0.3944)	0.0000	1	(4.0311)	01/06/2025
601598.SH	12/09/2024	SDB3260123479	100.00	0.7207	72.55	72.07	0.0000	4.5800	50.0000	0.0000	(0.0092)	(0.0010)	0.0000	1	(0.0102)	01/06/2025
601598.SH	12/09/2024	SDB3260123479	500.00	0.7207	362.76	360.33	0.0000	4.5800	50.0000	0.0000	(0.0462)	(0.0050)	0.0000	1	(0.0512)	01/06/2025
601598.SH	12/09/2024	SDB3260123479	103,100.00	0.7207	74,801.52	74,299.94	0.0000	4.5800	50.0000	0.0000	(9.5164)	(1.0319)	0.0000	1	(10.5484)	01/06/2025
601598.SH	12/09/2024	SDB3260123479	50,500.00	0.7207	36,638.96	36,393.28	0.0000	4.5800	50.0000	0.0000	(4.6613)	(0.5055)	0.0000	1	(5.1668)	01/06/2025
601598.SH	12/09/2024	SDB3260123479	36,200.00	0.7207	26,263.97	26,087.86	0.0000	4.5800	50.0000	0.0000	(3.3414)	(0.3623)	0.0000	1	(3.7037)	01/06/2025
601598.SH	12/09/2024	SDB3260123479	16,300.00	0.7207	11,826.04	11,746.74	0.0000	4.5800	50.0000	0.0000	(1.5045)	(0.1631)	0.0000	1	(1.6677)	01/06/2025
601598.SH	12/09/2024	SDB3260123479	32,200.00	0.7207	23,361.87	23,205.22	0.0000	4.5800	50.0000	0.0000	(2.9721)	(0.3223)	0.0000	1	(3.2944)	01/06/2025
601598.SH	12/09/2024	SDB3260123479	8,500.00	0.7207	6,166.95	6,125.60	0.0000	4.5800	50.0000	0.0000	(0.7846)	(0.0851)	0.0000	1	(0.8697)	01/06/2025
601598.SH	12/09/2024	SDB3260123479	12,600.00	0.7207	9,141.60	9,080.30	0.0000	4.5800	50.0000	0.0000	(1.1630)	(0.1261)	0.0000	1	(1.2891)	01/06/2025
601598.SH	12/09/2024	SDB3260123479	7,400.00	0.7207	5,368.88	5,332.88	0.0000	4.5800	50.0000	0.0000	(0.6830)	(0.0741)	0.0000	1	(0.7571)	01/06/2025
601598.SH	12/09/2024	SDB3260123479	70,300.00	0.7207	51,004.34	50,662.33	0.0000	4.5800	50.0000	0.0000	(6.4889)	(0.7036)	0.0000	1	(7.1925)	01/06/2025
601598.SH	12/09/2024	SDB3260123479	13,800.00	0.7207	10,012.23	9,945.09	0.0000	4.5800	50.0000	0.0000	(1.2738)	(0.1381)	0.0000	1	(1.4119)	01/06/2025
601598.SH	12/09/2024	SDB3260123479	1,800.00	0.7207	1,305.94	1,297.19	0.0000	4.5800	50.0000	0.0000	(0.1661)	(0.0180)	0.0000	1	(0.1842)	01/06/2025
601598.SH	12/09/2024	SDB3260123479	4,900.00	0.7207	3,555.07	3,531.23	0.0000	4.5800	50.0000	0.0000	(0.4523)	(0.0490)	0.0000	1	(0.5013)	01/06/2025
601598.SH	12/09/2024	SDB3260123479	15,900.00	0.7207	11,535.83	11,458.48	0.0000	4.5800	50.0000	0.0000	(1.4676)	(0.1591)	0.0000	1	(1.6268)	01/06/2025
601598.SH	12/09/2024	SDB3260123479	12,500.00	0.7207	9,069.05	9,008.24	0.0000	4.5800	50.0000	0.0000	(1.1538)	(0.1251)	0.0000	1	(1.2789)	01/06/2025
601598.SH	12/09/2024	SDB3260123479	2,000.00	0.7207	1,451.05	1,441.32	0.0000	4.5800	50.0000	0.0000	(0.1846)	(0.0200)	0.0000	1	(0.2046)	01/06/2025
601598.SH	12/09/2024	SDB3260123479	11,400.00	0.7207	8,270.97	8,215.51	0.0000	4.5800	50.0000	0.0000	(1.0523)	(0.1141)	0.0000	1	(1.1664)	01/06/2025
601598.SH	12/09/2024	SDB3260123479	28,800.00	0.7207	20,749.99	20,610.85	0.0000	4.5800	50.0000	0.0000	(2.6399)	(0.2863)	0.0000	1	(2.9261)	01/06/2025
601598.SH	12/09/2024	SDB3260123479	2,700.00	0.7207	1,958.91	1,945.78	0.0000	4.5800	50.0000	0.0000	(0.2492)	(0.0270)	0.0000	1	(0.2762)	01/06/2025
601598.SH	12/09/2024	SDB3260123479	45,200.00	0.7207	32,793.68	32,573.79	0.0000	4.5800	50.0000	0.0000	(4.1721)	(0.4524)	0.0000	1	(4.6245)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SINOTRANS LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
601598.SH	12/09/2024	SDB3260123479	600.00	0.7207	435.31	432.40	0.0000	4.5800	50.0000	0.0000	(0.0554)	(0.0060)	0.0000	1	(0.0614)	01/06/2025
601598.SH	12/09/2024	SDB3260123479	2,000.00	0.7207	1,451.05	1,441.32	0.0000	4.5800	50.0000	0.0000	(0.1846)	(0.0200)	0.0000	1	(0.2046)	01/06/2025
601598.SH	12/09/2024	SDB3260123479	600.00	0.7207	435.31	432.40	0.0000	4.5800	50.0000	0.0000	(0.0554)	(0.0060)	0.0000	1	(0.0614)	01/06/2025
601598.SH	12/09/2024	SDB3260123479	800.00	0.7207	580.42	576.53	0.0000	4.5800	50.0000	0.0000	(0.0738)	(0.0080)	0.0000	1	(0.0818)	01/06/2025
601598.SH	12/09/2024	SDB3260123479	6,700.00	0.7207	4,861.01	4,828.42	0.0000	4.5800	50.0000	0.0000	(0.6184)	(0.0671)	0.0000	1	(0.6855)	01/06/2025
601598.SH	12/09/2024	SDB3260123479	43,400.00	0.7207	31,487.74	31,276.60	0.0000	4.5800	50.0000	0.0000	(4.0059)	(0.4344)	0.0000	1	(4.4403)	01/06/2025
601598.SH	12/09/2024	SDB3260123479	33,700.00	0.7207	24,450.16	24,286.21	0.0000	4.5800	50.0000	0.0000	(3.1106)	(0.3373)	0.0000	1	(3.4479)	01/06/2025
601598.SH	12/09/2024	SDB3260123479	1,000.00	0.7207	725.52	720.66	0.0000	4.5800	50.0000	0.0000	(0.0923)	(0.0100)	0.0000	1	(0.1023)	01/06/2025
601598.SH	12/09/2024	SDB3260123479	200.00	0.7207	145.10	144.13	0.0000	4.5800	50.0000	0.0000	(0.0185)	(0.0020)	0.0000	1	(0.0205)	01/06/2025
601598.SH	12/09/2024	SDB3260123479	3,200.00	0.7207	2,321.68	2,306.11	0.0000	4.5800	50.0000	0.0000	(0.2954)	(0.0320)	0.0000	1	(0.3274)	01/06/2025
601598.SH	12/09/2024	SDB3260123479	26,000.00	0.7207	18,863.62	18,737.13	0.0000	4.5800	50.0000	0.0000	(2.3999)	(0.2602)	0.0000	1	(2.6601)	01/06/2025
601598.SH	12/09/2024	SDB3260123479	10,400.00	0.7207	7,545.45	7,494.85	0.0000	4.5800	50.0000	0.0000	(0.9599)	(0.1041)	0.0000	1	(1.0640)	01/06/2025
601598.SH	12/09/2024	SDB3260123479	10,400.00	0.7207	7,545.45	7,494.85	0.0000	4.5800	50.0000	0.0000	(0.9599)	(0.1041)	0.0000	1	(1.0640)	01/06/2025
601598.SH	12/06/2024	SDB3260123479	17,000.00	0.7261	12,333.91	12,343.31	0.0000	4.5800	50.0000	0.0000	(4.7074)	(0.5143)	0.0000	3	(5.2217)	01/06/2025
601598.SH	12/06/2024	SDB3260123479	14,800.00	0.7261	10,737.76	10,745.94	0.0000	4.5800	50.0000	0.0000	(4.0982)	(0.4477)	0.0000	3	(4.5460)	01/06/2025
601598.SH	12/06/2024	SDB3260123479	1,600.00	0.7261	1,160.84	1,161.72	0.0000	4.5800	50.0000	0.0000	(0.4431)	(0.0484)	0.0000	3	(0.4915)	01/06/2025
601598.SH	12/06/2024	SDB3260123479	1,200.00	0.7261	870.63	871.29	0.0000	4.5800	50.0000	0.0000	(0.3323)	(0.0363)	0.0000	3	(0.3686)	01/06/2025
601598.SH	12/06/2024	SDB3260123479	11,900.00	0.7261	8,633.74	8,640.32	0.0000	4.5800	50.0000	0.0000	(3.2952)	(0.3600)	0.0000	3	(3.6552)	01/06/2025
601598.SH	12/06/2024	SDB3260123479	31,100.00	0.7261	22,563.80	22,580.99	0.0000	4.5800	50.0000	0.0000	(8.6118)	(0.9409)	0.0000	3	(9.5527)	01/06/2025
601598.SH	12/06/2024	SDB3260123479	3,900.00	0.7261	2,829.54	2,831.70	0.0000	4.5800	50.0000	0.0000	(1.0799)	(0.1180)	0.0000	3	(1.1979)	01/06/2025
601598.SH	12/06/2024	SDB3260123479	79,800.00	0.7261	57,896.82	57,940.94	0.0000	4.5800	50.0000	0.0000	(22.0973)	(2.4142)	0.0000	3	(24.5115)	01/06/2025
601598.SH	12/06/2024	SDB3260123479	87,800.00	0.7261	63,701.01	63,749.56	0.0000	4.5800	50.0000	0.0000	(24.3126)	(2.6562)	0.0000	3	(26.9688)	01/06/2025
601598.SH	12/06/2024	SDB3260123479	105,600.00	0.7261	76,615.33	76,673.73	0.0000	4.5800	50.0000	0.0000	(29.2415)	(3.1947)	0.0000	3	(32.4363)	01/06/2025
601598.SH	12/06/2024	SDB3260123479	500.00	0.7261	362.76	363.04	0.0000	4.5800	50.0000	0.0000	(0.1385)	(0.0151)	0.0000	3	(0.1536)	01/06/2025
601598.SH	12/06/2024	SDB3260123479	3,400.00	0.7261	2,466.78	2,468.66	0.0000	4.5800	50.0000	0.0000	(0.9415)	(0.1029)	0.0000	3	(1.0443)	01/06/2025
601598.SH	12/06/2024	SDB3260123479	21,200.00	0.7261	15,381.11	15,392.83	0.0000	4.5800	50.0000	0.0000	(5.8705)	(0.6414)	0.0000	3	(6.5118)	01/06/2025
601598.SH	12/06/2024	SDB3260123479	39,400.00	0.7261	28,585.65	28,607.43	0.0000	4.5800	50.0000	0.0000	(10.9102)	(1.1920)	0.0000	3	(12.1022)	01/06/2025
601598.SH	12/06/2024	SDB3260123479	100.00	0.7261	72.55	72.61	0.0000	4.5800	50.0000	0.0000	(0.0277)	(0.0030)	0.0000	3	(0.0307)	01/06/2025
601598.SH	12/06/2024	SDB3260123479	500.00	0.7261	362.76	363.04	0.0000	4.5800	50.0000	0.0000	(0.1385)	(0.0151)	0.0000	3	(0.1536)	01/06/2025
601598.SH	12/06/2024	SDB3260123479	103,100.00	0.7261	74,801.52	74,858.54	0.0000	4.5800	50.0000	0.0000	(28.5492)	(3.1191)	0.0000	3	(31.6684)	01/06/2025
601598.SH	12/06/2024	SDB3260123479	50,500.00	0.7261	36,638.96	36,666.89	0.0000	4.5800	50.0000	0.0000	(13.9839)	(1.5278)	0.0000	3	(15.5117)	01/06/2025
601598.SH	12/06/2024	SDB3260123479	36,200.00	0.7261	26,263.97	26,283.99	0.0000	4.5800	50.0000	0.0000	(10.0241)	(1.0952)	0.0000	3	(11.1192)	01/06/2025
601598.SH	12/06/2024	SDB3260123479	16,300.00	0.7261	11,826.04	11,835.06	0.0000	4.5800	50.0000	0.0000	(4.5136)	(0.4931)	0.0000	3	(5.0067)	01/06/2025
601598.SH	12/06/2024	SDB3260123479	32,200.00	0.7261	23,361.87	23,379.68	0.0000	4.5800	50.0000	0.0000	(8.9164)	(0.9742)	0.0000	3	(9.8906)	01/06/2025
601598.SH	12/06/2024	SDB3260123479	8,500.00	0.7261	6,166.95	6,171.65	0.0000	4.5800	50.0000	0.0000	(2.3537)	(0.2572)	0.0000	3	(2.6109)	01/06/2025
601598.SH	12/06/2024	SDB3260123479	12,600.00	0.7261	9,141.60	9,148.57	0.0000	4.5800	50.0000	0.0000	(3.4890)	(0.3812)	0.0000	3	(3.8702)	01/06/2025
601598.SH	12/06/2024	SDB3260123479	7,400.00	0.7261	5,368.88	5,372.97	0.0000	4.5800	50.0000	0.0000	(2.0491)	(0.2239)	0.0000	3	(2.2730)	01/06/2025
601598.SH	12/06/2024	SDB3260123479	70,300.00	0.7261	51,004.34	51,043.21	0.0000	4.5800	50.0000	0.0000	(19.4667)	(2.1268)	0.0000	3	(21.5935)	01/06/2025
601598.SH	12/06/2024	SDB3260123479	13,800.00	0.7261	10,012.23	10,019.86	0.0000	4.5800	50.0000	0.0000	(3.8213)	(0.4175)	0.0000	3	(4.2388)	01/06/2025
601598.SH	12/06/2024	SDB3260123479	1,800.00	0.7261	1,305.94	1,306.94	0.0000	4.5800	50.0000	0.0000	(0.4984)	(0.0545)	0.0000	3	(0.5529)	01/06/2025
601598.SH	12/06/2024	SDB3260123479	4,900.00	0.7261	3,555.07	3,557.78	0.0000	4.5800	50.0000	0.0000	(1.3569)	(0.1482)	0.0000	3	(1.5051)	01/06/2025
601598.SH	12/06/2024	SDB3260123479	15,900.00	0.7261	11,535.83	11,544.62	0.0000	4.5800	50.0000	0.0000	(4.4028)	(0.4810)	0.0000	3	(4.8839)	01/06/2025
601598.SH	12/06/2024	SDB3260123479	12,500.00	0.7261	9,069.05	9,075.96	0.0000	4.5800	50.0000	0.0000	(3.4614)	(0.3782)	0.0000	3	(3.8395)	01/06/2025
601598.SH	12/06/2024	SDB3260123479	2,000.00	0.7261	1,451.05	1,452.15	0.0000	4.5800	50.0000	0.0000	(0.5538)	(0.0605)	0.0000	3	(0.6143)	01/06/2025
601598.SH	12/06/2024	SDB3260123479	11,400.00	0.7261	8,270.97	8,277.28	0.0000	4.5800	50.0000	0.0000	(3.1568)	(0.3449)	0.0000	3	(3.5016)	01/06/2025
601598.SH	12/06/2024	SDB3260123479	28,600.00	0.7261	20,749.99	20,765.80	0.0000	4.5800	50.0000	0.0000	(7.9196)	(0.8652)	0.0000	3	(8.7848)	01/06/2025
601598.SH	12/06/2024	SDB3260123479	2,700.00	0.7261	1,958.91	1,960.41	0.0000	4.5800	50.0000	0.0000	(0.7477)	(0.0817)	0.0000	3	(0.8293)	01/06/2025
601598.SH	12/06/2024	SDB3260123479	45,200.00	0.7261	32,793.68	32,818.68	0.0000	4.5800	50.0000	0.0000	(12.5163)	(1.3674)	0.0000	3	(13.8837)	01/06/2025
601598.SH	12/06/2024	SDB3260123479	600.00	0.7261	435.31	435.65	0.0000	4.5800	50.0000	0.0000	(0.0182)	(0.0182)	0.0000	3	(0.1843)	01/06/2025
601598.SH	12/06/2024	SDB3260123479	2,000.00	0.7261	1,451.05	1,452.15	0.0000	4.5800	50.0000	0.0000	(0.5538)	(0.0605)	0.0000	3	(0.6143)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SINOTRANS LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
601598.SH	12/06/2024	SDB3260123479	600.00	0.7261	435.31	435.65	0.0000	4.5800	50.0000	0.0000	(0.1661)	(0.0182)	0.0000	3	(0.1843)	01/06/2025
601598.SH	12/06/2024	SDB3260123479	800.00	0.7261	580.42	580.86	0.0000	4.5800	50.0000	0.0000	(0.2215)	(0.0242)	0.0000	3	(0.2457)	01/06/2025
601598.SH	12/06/2024	SDB3260123479	6,700.00	0.7261	4,861.01	4,864.72	0.0000	4.5800	50.0000	0.0000	(1.8553)	(0.2027)	0.0000	3	(2.0580)	01/06/2025
601598.SH	12/06/2024	SDB3260123479	43,400.00	0.7261	31,487.74	31,511.74	0.0000	4.5800	50.0000	0.0000	(12.0178)	(1.3130)	0.0000	3	(13.3308)	01/06/2025
601598.SH	12/06/2024	SDB3260123479	33,700.00	0.7261	24,450.16	24,468.79	0.0000	4.5800	50.0000	0.0000	(9.3318)	(1.0195)	0.0000	3	(10.3513)	01/06/2025
601598.SH	12/06/2024	SDB3260123479	1,000.00	0.7261	725.52	726.08	0.0000	4.5800	50.0000	0.0000	(0.2769)	(0.0303)	0.0000	3	(0.3072)	01/06/2025
601598.SH	12/06/2024	SDB3260123479	200.00	0.7261	145.10	145.22	0.0000	4.5800	50.0000	0.0000	(0.0554)	(0.0061)	0.0000	3	(0.0614)	01/06/2025
601598.SH	12/06/2024	SDB3260123479	3,200.00	0.7261	2,321.68	2,323.45	0.0000	4.5800	50.0000	0.0000	(0.8861)	(0.0968)	0.0000	3	(0.9829)	01/06/2025
601598.SH	12/06/2024	SDB3260123479	26,000.00	0.7261	18,863.62	18,878.00	0.0000	4.5800	50.0000	0.0000	(7.1996)	(0.7866)	0.0000	3	(7.9862)	01/06/2025
601598.SH	12/06/2024	SDB3260123479	10,400.00	0.7261	7,545.45	7,551.20	0.0000	4.5800	50.0000	0.0000	(2.8798)	(0.3146)	0.0000	3	(3.1945)	01/06/2025
601598.SH	12/06/2024	SDB3260123479	10,400.00	0.7261	7,545.45	7,551.20	0.0000	4.5800	50.0000	0.0000	(2.8798)	(0.3146)	0.0000	3	(3.1945)	01/06/2025
601598.SH	12/05/2024	SDB3260123479	17,000.00	0.7246	12,333.91	12,318.59	0.0000	4.5800	50.0000	0.0000	(1.5691)	(0.1711)	0.0000	1	(1.7402)	01/06/2025
601598.SH	12/05/2024	SDB3260123479	14,800.00	0.7246	10,737.76	10,724.42	0.0000	4.5800	50.0000	0.0000	(1.3661)	(0.1490)	0.0000	1	(1.5150)	01/06/2025
601598.SH	12/05/2024	SDB3260123479	1,600.00	0.7246	1,160.84	1,159.40	0.0000	4.5800	50.0000	0.0000	(0.1477)	(0.0161)	0.0000	1	(0.1638)	01/06/2025
601598.SH	12/05/2024	SDB3260123479	1,200.00	0.7246	870.63	869.55	0.0000	4.5800	50.0000	0.0000	(0.1108)	(0.0121)	0.0000	1	(0.1228)	01/06/2025
601598.SH	12/05/2024	SDB3260123479	11,900.00	0.7246	8,633.74	8,623.01	0.0000	4.5800	50.0000	0.0000	(0.1094)	(0.1198)	0.0000	1	(1.2182)	01/06/2025
601598.SH	12/05/2024	SDB3260123479	31,100.00	0.7246	22,563.80	22,535.78	0.0000	4.5800	50.0000	0.0000	(2.8706)	(0.3130)	0.0000	1	(3.1836)	01/06/2025
601598.SH	12/05/2024	SDB3260123479	3,900.00	0.7246	2,829.54	2,826.03	0.0000	4.5800	50.0000	0.0000	(0.3600)	(0.0393)	0.0000	1	(0.3992)	01/06/2025
601598.SH	12/05/2024	SDB3260123479	79,800.00	0.7246	57,896.82	57,824.92	0.0000	4.5800	50.0000	0.0000	(7.3658)	(0.8031)	0.0000	1	(8.1689)	01/06/2025
601598.SH	12/05/2024	SDB3260123479	87,800.00	0.7246	63,701.01	63,621.90	0.0000	4.5800	50.0000	0.0000	(8.1042)	(0.8836)	0.0000	1	(8.9878)	01/06/2025
601598.SH	12/05/2024	SDB3260123479	105,600.00	0.7246	76,615.33	76,520.19	0.0000	4.5800	50.0000	0.0000	(9.7472)	(1.0628)	0.0000	1	(10.8100)	01/06/2025
601598.SH	12/05/2024	SDB3260123479	500.00	0.7246	362.76	362.31	0.0000	4.5800	50.0000	0.0000	(0.0462)	(0.0050)	0.0000	1	(0.0512)	01/06/2025
601598.SH	12/05/2024	SDB3260123479	3,400.00	0.7246	2,466.78	2,463.72	0.0000	4.5800	50.0000	0.0000	(0.3138)	(0.0342)	0.0000	1	(0.3480)	01/06/2025
601598.SH	12/05/2024	SDB3260123479	21,200.00	0.7246	15,381.11	15,362.01	0.0000	4.5800	50.0000	0.0000	(1.9568)	(0.2134)	0.0000	1	(2.1702)	01/06/2025
601598.SH	12/05/2024	SDB3260123479	39,400.00	0.7246	28,585.65	28,550.15	0.0000	4.5800	50.0000	0.0000	(3.6367)	(0.3965)	0.0000	1	(4.0333)	01/06/2025
601598.SH	12/05/2024	SDB3260123479	100.00	0.7246	72.55	72.46	0.0000	4.5800	50.0000	0.0000	(0.0092)	(0.0010)	0.0000	1	(0.0102)	01/06/2025
601598.SH	12/05/2024	SDB3260123479	500.00	0.7246	362.76	362.31	0.0000	4.5800	50.0000	0.0000	(0.0462)	(0.0050)	0.0000	1	(0.0512)	01/06/2025
601598.SH	12/05/2024	SDB3260123479	103,100.00	0.7246	74,801.52	74,708.63	0.0000	4.5800	50.0000	0.0000	(9.5164)	(1.0376)	0.0000	1	(10.5540)	01/06/2025
601598.SH	12/05/2024	SDB3260123479	50,500.00	0.7246	36,638.96	36,593.46	0.0000	4.5800	50.0000	0.0000	(4.6613)	(0.5082)	0.0000	1	(5.1695)	01/06/2025
601598.SH	12/05/2024	SDB3260123479	36,200.00	0.7246	26,263.97	26,231.35	0.0000	4.5800	50.0000	0.0000	(3.3414)	(0.3643)	0.0000	1	(3.7057)	01/06/2025
601598.SH	12/05/2024	SDB3260123479	16,300.00	0.7246	11,826.04	11,811.35	0.0000	4.5800	50.0000	0.0000	(1.5045)	(0.1640)	0.0000	1	(1.6686)	01/06/2025
601598.SH	12/05/2024	SDB3260123479	32,200.00	0.7246	23,361.87	23,332.86	0.0000	4.5800	50.0000	0.0000	(2.9721)	(0.3241)	0.0000	1	(3.2962)	01/06/2025
601598.SH	12/05/2024	SDB3260123479	8,500.00	0.7246	6,166.95	6,159.30	0.0000	4.5800	50.0000	0.0000	(0.7846)	(0.0855)	0.0000	1	(0.8701)	01/06/2025
601598.SH	12/05/2024	SDB3260123479	12,600.00	0.7246	9,141.60	9,130.25	0.0000	4.5800	50.0000	0.0000	(1.1630)	(0.1268)	0.0000	1	(1.2898)	01/06/2025
601598.SH	12/05/2024	SDB3260123479	7,400.00	0.7246	5,368.88	5,362.21	0.0000	4.5800	50.0000	0.0000	(0.6830)	(0.0745)	0.0000	1	(0.7575)	01/06/2025
601598.SH	12/05/2024	SDB3260123479	70,300.00	0.7246	51,004.34	50,941.00	0.0000	4.5800	50.0000	0.0000	(6.4889)	(0.7075)	0.0000	1	(7.1964)	01/06/2025
601598.SH	12/05/2024	SDB3260123479	13,800.00	0.7246	10,012.23	9,999.80	0.0000	4.5800	50.0000	0.0000	(1.2738)	(0.1389)	0.0000	1	(1.4127)	01/06/2025
601598.SH	12/05/2024	SDB3260123479	1,800.00	0.7246	1,305.94	1,304.32	0.0000	4.5800	50.0000	0.0000	(0.1661)	(0.0181)	0.0000	1	(0.1843)	01/06/2025
601598.SH	12/05/2024	SDB3260123479	4,900.00	0.7246	3,555.07	3,550.65	0.0000	4.5800	50.0000	0.0000	(0.4523)	(0.0493)	0.0000	1	(0.5016)	01/06/2025
601598.SH	12/05/2024	SDB3260123479	15,900.00	0.7246	11,535.83	11,521.51	0.0000	4.5800	50.0000	0.0000	(1.4676)	(0.1600)	0.0000	1	(1.6276)	01/06/2025
601598.SH	12/05/2024	SDB3260123479	12,500.00	0.7246	9,069.05	9,057.79	0.0000	4.5800	50.0000	0.0000	(1.1538)	(0.1258)	0.0000	1	(1.2796)	01/06/2025
601598.SH	12/05/2024	SDB3260123479	2,000.00	0.7246	1,451.05	1,449.25	0.0000	4.5800	50.0000	0.0000	(0.1846)	(0.0201)	0.0000	1	(0.2047)	01/06/2025
601598.SH	12/05/2024	SDB3260123479	11,400.00	0.7246	8,270.97	8,260.70	0.0000	4.5800	50.0000	0.0000	(1.0523)	(0.1147)	0.0000	1	(1.1670)	01/06/2025
601598.SH	12/05/2024	SDB3260123479	28,600.00	0.7246	20,749.99	20,724.22	0.0000	4.5800	50.0000	0.0000	(2.6399)	(0.2878)	0.0000	1	(2.9277)	01/06/2025
601598.SH	12/05/2024	SDB3260123479	2,700.00	0.7246	1,958.91	1,956.48	0.0000	4.5800	50.0000	0.0000	(0.2492)	(0.0272)	0.0000	1	(0.2764)	01/06/2025
601598.SH	12/05/2024	SDB3260123479	45,200.00	0.7246	32,793.68	32,752.96	0.0000	4.5800	50.0000	0.0000	(4.1721)	(0.4549)	0.0000	1	(4.6270)	01/06/2025
601598.SH	12/05/2024	SDB3260123479	600.00	0.7246	435.31	434.77	0.0000	4.5800	50.0000	0.0000	(0.0554)	(0.0060)	0.0000	1	(0.0614)	01/06/2025
601598.SH	12/05/2024	SDB3260123479	2,000.00	0.7246	1,451.05	1,449.25	0.0000	4.5800	50.0000	0.0000	(0.1846)	(0.0201)	0.0000	1	(0.2047)	01/06/2025
601598.SH	12/05/2024	SDB3260123479	600.00	0.7246	435.31	434.77	0.0000	4.5800	50.0000	0.0000	(0.0554)	(0.0060)	0.0000	1	(0.0614)	01/06/2025
601598.SH	12/05/2024	SDB3260123479	800.00	0.7246	580.42	579.70	0.0000	4.5800	50.0000	0.0000	(0.0738)	(0.0081)	0.0000	1	(0.0819)	01/06/2025

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Equity Synthetic Interest Settlement AR=302314.6

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066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SINOTRANS LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
601598.SH	12/05/2024	SDB3260123479	6,700.00	0.7246	4,861.01	4,854.97	0.0000	4.5800	50.0000	0.0000	(0.6184)	(0.0674)	0.0000	1	(0.6859)	01/06/2025
601598.SH	12/05/2024	SDB3260123479	43,400.00	0.7246	31,487.74	31,448.64	0.0000	4.5800	50.0000	0.0000	(4.0059)	(0.4368)	0.0000	1	(4.4427)	01/06/2025
601598.SH	12/05/2024	SDB3260123479	33,700.00	0.7246	24,450.16	24,419.80	0.0000	4.5800	50.0000	0.0000	(3.1106)	(0.3392)	0.0000	1	(3.4498)	01/06/2025
601598.SH	12/05/2024	SDB3260123479	1,000.00	0.7246	725.52	724.62	0.0000	4.5800	50.0000	0.0000	(0.0923)	(0.0101)	0.0000	1	(0.1024)	01/06/2025
601598.SH	12/05/2024	SDB3260123479	200.00	0.7246	145.10	144.92	0.0000	4.5800	50.0000	0.0000	(0.0185)	(0.0020)	0.0000	1	(0.0205)	01/06/2025
601598.SH	12/05/2024	SDB3260123479	3,200.00	0.7246	2,321.68	2,318.79	0.0000	4.5800	50.0000	0.0000	(0.2954)	(0.0322)	0.0000	1	(0.3276)	01/06/2025
601598.SH	12/05/2024	SDB3260123479	26,000.00	0.7246	18,863.62	18,840.20	0.0000	4.5800	50.0000	0.0000	(2.3999)	(0.2617)	0.0000	1	(2.6615)	01/06/2025
601598.SH	12/05/2024	SDB3260123479	10,400.00	0.7246	7,545.45	7,536.08	0.0000	4.5800	50.0000	0.0000	(0.9599)	(0.1047)	0.0000	1	(1.0646)	01/06/2025
601598.SH	12/05/2024	SDB3260123479	10,400.00	0.7246	7,545.45	7,536.08	0.0000	4.5800	50.0000	0.0000	(0.9599)	(0.1047)	0.0000	1	(1.0646)	01/06/2025
601598.SH	12/04/2024	SDB3260123479	17,000.00	0.7255	12,333.91	12,333.91	0.0000	4.5800	50.0000	0.0000	(1.5691)	(0.1713)	0.0000	1	(1.7405)	01/06/2025
601598.SH	12/04/2024	SDB3260123479	14,800.00	0.7255	10,737.76	10,737.76	0.0000	4.5800	50.0000	0.0000	(1.3661)	(0.1491)	0.0000	1	(1.5152)	01/06/2025
601598.SH	12/04/2024	SDB3260123479	1,600.00	0.7255	1,160.84	1,160.84	0.0000	4.5800	50.0000	0.0000	(0.1477)	(0.0161)	0.0000	1	(0.1638)	01/06/2025
601598.SH	12/04/2024	SDB3260123479	1,200.00	0.7255	870.63	870.63	0.0000	4.5800	50.0000	0.0000	(0.1108)	(0.0121)	0.0000	1	(0.1229)	01/06/2025
601598.SH	12/04/2024	SDB3260123479	11,900.00	0.7255	8,633.74	8,633.74	0.0000	4.5800	50.0000	0.0000	(1.0984)	(0.1199)	0.0000	1	(1.2183)	01/06/2025
601598.SH	12/04/2024	SDB3260123479	31,100.00	0.7255	22,563.80	22,563.80	0.0000	4.5800	50.0000	0.0000	(2.8706)	(0.3134)	0.0000	1	(3.1840)	01/06/2025
601598.SH	12/04/2024	SDB3260123479	3,900.00	0.7255	2,829.54	2,829.54	0.0000	4.5800	50.0000	0.0000	(0.3388)	(0.0393)	0.0000	1	(0.3993)	01/06/2025
601598.SH	12/04/2024	SDB3260123479	79,800.00	0.7255	57,896.82	57,896.82	0.0000	4.5800	50.0000	0.0000	(7.3658)	(0.8041)	0.0000	1	(8.1699)	01/06/2025
601598.SH	12/04/2024	SDB3260123479	87,800.00	0.7255	63,701.01	63,701.01	0.0000	4.5800	50.0000	0.0000	(8.1042)	(0.8847)	0.0000	1	(8.9889)	01/06/2025
601598.SH	12/04/2024	SDB3260123479	105,600.00	0.7255	76,615.33	76,615.33	0.0000	4.5800	50.0000	0.0000	(9.7472)	(1.0641)	0.0000	1	(10.8113)	01/06/2025
601598.SH	12/04/2024	SDB3260123479	500.00	0.7255	362.76	362.76	0.0000	4.5800	50.0000	0.0000	(0.0462)	(0.0050)	0.0000	1	(0.0512)	01/06/2025
601598.SH	12/04/2024	SDB3260123479	3,400.00	0.7255	2,466.78	2,466.78	0.0000	4.5800	50.0000	0.0000	(0.3138)	(0.0343)	0.0000	1	(0.3481)	01/06/2025
601598.SH	12/04/2024	SDB3260123479	21,200.00	0.7255	15,381.11	15,381.11	0.0000	4.5800	50.0000	0.0000	(1.9568)	(0.2136)	0.0000	1	(2.1704)	01/06/2025
601598.SH	12/04/2024	SDB3260123479	39,400.00	0.7255	28,585.65	28,585.65	0.0000	4.5800	50.0000	0.0000	(3.6367)	(0.3970)	0.0000	1	(4.0338)	01/06/2025
601598.SH	12/04/2024	SDB3260123479	100.00	0.7255	72.55	72.55	0.0000	4.5800	50.0000	0.0000	(0.0092)	(0.0010)	0.0000	1	(0.0102)	01/06/2025
601598.SH	12/04/2024	SDB3260123479	500.00	0.7255	362.76	362.76	0.0000	4.5800	50.0000	0.0000	(0.0462)	(0.0050)	0.0000	1	(0.0512)	01/06/2025
601598.SH	12/04/2024	SDB3260123479	103,100.00	0.7255	74,801.52	74,801.52	0.0000	4.5800	50.0000	0.0000	(9.5164)	(1.0389)	0.0000	1	(10.5553)	01/06/2025
601598.SH	12/04/2024	SDB3260123479	50,500.00	0.7255	36,638.96	36,638.96	0.0000	4.5800	50.0000	0.0000	(4.6613)	(0.5089)	0.0000	1	(5.1702)	01/06/2025
601598.SH	12/04/2024	SDB3260123479	36,200.00	0.7255	26,263.97	26,263.97	0.0000	4.5800	50.0000	0.0000	(3.3414)	(0.3648)	0.0000	1	(3.7061)	01/06/2025
601598.SH	12/04/2024	SDB3260123479	16,300.00	0.7255	11,826.04	11,826.04	0.0000	4.5800	50.0000	0.0000	(1.5045)	(0.1643)	0.0000	1	(1.6688)	01/06/2025
601598.SH	12/04/2024	SDB3260123479	32,200.00	0.7255	23,361.87	23,361.87	0.0000	4.5800	50.0000	0.0000	(2.9721)	(0.3245)	0.0000	1	(3.2966)	01/06/2025
601598.SH	12/04/2024	SDB3260123479	8,500.00	0.7255	6,166.95	6,166.95	0.0000	4.5800	50.0000	0.0000	(0.7846)	(0.0857)	0.0000	1	(0.8702)	01/06/2025
601598.SH	12/04/2024	SDB3260123479	12,600.00	0.7255	9,141.60	9,141.60	0.0000	4.5800	50.0000	0.0000	(1.1630)	(0.1270)	0.0000	1	(1.2900)	01/06/2025
601598.SH	12/04/2024	SDB3260123479	7,400.00	0.7255	5,368.88	5,368.88	0.0000	4.5800	50.0000	0.0000	(0.6830)	(0.0746)	0.0000	1	(0.7576)	01/06/2025
601598.SH	12/04/2024	SDB3260123479	70,300.00	0.7255	51,004.34	51,004.34	0.0000	4.5800	50.0000	0.0000	(6.4889)	(0.7084)	0.0000	1	(7.1973)	01/06/2025
601598.SH	12/04/2024	SDB3260123479	13,800.00	0.7255	10,012.23	10,012.23	0.0000	4.5800	50.0000	0.0000	(1.2738)	(0.1391)	0.0000	1	(1.4128)	01/06/2025
601598.SH	12/04/2024	SDB3260123479	1,800.00	0.7255	1,305.94	1,305.94	0.0000	4.5800	50.0000	0.0000	(0.0181)	(0.0181)	0.0000	1	(0.1843)	01/06/2025
601598.SH	12/04/2024	SDB3260123479	4,900.00	0.7255	3,555.07	3,555.07	0.0000	4.5800	50.0000	0.0000	(0.4523)	(0.0494)	0.0000	1	(0.5017)	01/06/2025
601598.SH	12/04/2024	SDB3260123479	15,900.00	0.7255	11,535.83	11,535.83	0.0000	4.5800	50.0000	0.0000	(1.4676)	(0.1602)	0.0000	1	(1.6278)	01/06/2025
601598.SH	12/04/2024	SDB3260123479	12,500.00	0.7255	9,069.05	9,069.05	0.0000	4.5800	50.0000	0.0000	(1.1538)	(0.1260)	0.0000	1	(1.2797)	01/06/2025
601598.SH	12/04/2024	SDB3260123479	2,000.00	0.7255	1,451.05	1,451.05	0.0000	4.5800	50.0000	0.0000	(0.1846)	(0.0202)	0.0000	1	(0.2048)	01/06/2025
601598.SH	12/04/2024	SDB3260123479	11,400.00	0.7255	8,270.97	8,270.97	0.0000	4.5800	50.0000	0.0000	(1.0523)	(0.1149)	0.0000	1	(1.1671)	01/06/2025
601598.SH	12/04/2024	SDB3260123479	28,600.00	0.7255	20,749.99	20,749.99	0.0000	4.5800	50.0000	0.0000	(2.6399)	(0.2882)	0.0000	1	(2.9281)	01/06/2025
601598.SH	12/04/2024	SDB3260123479	2,700.00	0.7255	1,958.91	1,958.91	0.0000	4.5800	50.0000	0.0000	(0.2492)	(0.0272)	0.0000	1	(0.2764)	01/06/2025
601598.SH	12/04/2024	SDB3260123479	45,200.00	0.7255	32,793.68	32,793.68	0.0000	4.5800	50.0000	0.0000	(4.1721)	(0.4555)	0.0000	1	(4.6276)	01/06/2025
601598.SH	12/04/2024	SDB3260123479	600.00	0.7255	435.31	435.31	0.0000	4.5800	50.0000	0.0000	(0.0554)	(0.0060)	0.0000	1	(0.0614)	01/06/2025
601598.SH	12/04/2024	SDB3260123479	2,000.00	0.7255	1,451.05	1,451.05	0.0000	4.5800	50.0000	0.0000	(0.1846)	(0.0202)	0.0000	1	(0.2048)	01/06/2025
601598.SH	12/04/2024	SDB3260123479	600.00	0.7255	435.31	435.31	0.0000	4.5800	50.0000	0.0000	(0.0554)	(0.0060)	0.0000	1	(0.0614)	01/06/2025
601598.SH	12/04/2024	SDB3260123479	800.00	0.7255	580.42	580.42	0.0000	4.5800	50.0000	0.0000	(0.0738)	(0.0081)	0.0000	1	(0.0819)	01/06/2025
601598.SH	12/04/2024	SDB3260123479	6,700.00	0.7255	4,861.01	4,861.01	0.0000	4.5800	50.0000	0.0000	(0.6184)	(0.0675)	0.0000	1	(0.6859)	01/06/2025
601598.SH	12/04/2024	SDB3260123479	43,400.00	0.7255	31,487.74	31,487.74	0.0000	4.5800	50.0000	0.0000	(4.0059)	(0.4373)	0.0000	1	(4.4433)	01/06/2025

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066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SINOTRANS LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
601598.SH	12/04/2024	SDB3260123479	33,700.00	0.7255	24,450.16	24,450.16	0.0000	4.5800	50.0000	0.0000	(3.1106)	(0.3396)	0.0000	1	(3.4502)	01/06/2025
601598.SH	12/04/2024	SDB3260123479	1,000.00	0.7255	725.52	725.52	0.0000	4.5800	50.0000	0.0000	(0.0923)	(0.0101)	0.0000	1	(0.1024)	01/06/2025
601598.SH	12/04/2024	SDB3260123479	200.00	0.7255	145.10	145.10	0.0000	4.5800	50.0000	0.0000	(0.0185)	(0.0020)	0.0000	1	(0.0205)	01/06/2025
601598.SH	12/04/2024	SDB3260123479	3,200.00	0.7255	2,321.68	2,321.68	0.0000	4.5800	50.0000	0.0000	(0.2954)	(0.0322)	0.0000	1	(0.3276)	01/06/2025
601598.SH	12/04/2024	SDB3260123479	26,000.00	0.7255	18,863.62	18,863.62	0.0000	4.5800	50.0000	0.0000	(2.3999)	(0.2620)	0.0000	1	(2.6619)	01/06/2025
601598.SH	12/04/2024	SDB3260123479	10,400.00	0.7255	7,545.45	7,545.45	0.0000	4.5800	50.0000	0.0000	(0.9599)	(0.1048)	0.0000	1	(1.0647)	01/06/2025
601598.SH	12/04/2024	SDB3260123479	10,400.00	0.7255	7,545.45	7,545.45	0.0000	4.5800	50.0000	0.0000	(0.9599)	(0.1048)	0.0000	1	(1.0647)	01/06/2025
TOTAL SINOTRANS LIMITED CMN CLASS A SERIES NORTHBOUND											(3,130.4525)	(353.2969)	0.0000		(3,483.7495)	

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066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SKSHU PAINT CO.,LTD. CMN CLASS A SERIES NORTHBOUND																
603737.SH	01/03/2025	SDB3262115552	500.00	5.9430	3,043.32	2,971.48	0.0000	4.3300	50.0000	0.0000	(1.0981)	(0.1238)	0.0000	3	(1.2219)	01/06/2025
603737.SH	01/03/2025	SDB3262115552	800.00	5.9430	4,845.36	4,754.36	0.0000	4.3300	50.0000	0.0000	(1.7484)	(0.1981)	0.0000	3	(1.9465)	01/06/2025
603737.SH	01/03/2025	SDB3262115552	100.00	5.9430	678.81	594.30	0.0000	4.3300	50.0000	0.0000	(0.2449)	(0.0248)	0.0000	3	(0.2697)	01/06/2025
603737.SH	01/03/2025	SDB3262115552	200.00	5.9430	1,357.63	1,188.59	0.0000	4.3300	50.0000	0.0000	(0.4899)	(0.0495)	0.0000	3	(0.5394)	01/06/2025
603737.SH	01/03/2025	SDB3262115552	600.00	5.9430	4,072.88	3,565.77	0.0000	4.3300	50.0000	0.0000	(1.4696)	(0.1486)	0.0000	3	(1.6182)	01/06/2025
603737.SH	01/03/2025	SDB3262115552	3,100.00	5.9430	21,043.23	18,423.15	0.0000	4.3300	50.0000	0.0000	(7.5931)	(0.7676)	0.0000	3	(8.3607)	01/06/2025
603737.SH	01/03/2025	SDB3262115552	1,300.00	5.9430	8,824.58	7,725.84	0.0000	4.3300	50.0000	0.0000	(3.1842)	(0.3219)	0.0000	3	(3.5061)	01/06/2025
603737.SH	01/03/2025	SDB3262115552	4,300.00	5.9430	29,189.00	25,554.69	0.0000	4.3300	50.0000	0.0000	(10.5324)	(1.0648)	0.0000	3	(11.5971)	01/06/2025
603737.SH	01/03/2025	SDB3262115552	300.00	5.9430	2,036.44	1,782.89	0.0000	4.3300	50.0000	0.0000	(0.7348)	(0.0743)	0.0000	3	(0.8091)	01/06/2025
603737.SH	01/03/2025	SDB3262115552	1,400.00	5.9430	9,503.40	8,320.13	0.0000	4.3300	50.0000	0.0000	(3.4291)	(0.3467)	0.0000	3	(3.7758)	01/06/2025
603737.SH	01/03/2025	SDB3262115552	200.00	5.9430	1,357.63	1,188.59	0.0000	4.3300	50.0000	0.0000	(0.4899)	(0.0495)	0.0000	3	(0.5394)	01/06/2025
603737.SH	01/03/2025	SDB3262115552	1,300.00	5.9430	8,824.58	7,725.84	0.0000	4.3300	50.0000	0.0000	(3.1842)	(0.3219)	0.0000	3	(3.5061)	01/06/2025
603737.SH	01/03/2025	SDB3262115552	100.00	5.9430	678.81	594.30	0.0000	4.3300	50.0000	0.0000	(0.2449)	(0.0248)	0.0000	3	(0.2697)	01/06/2025
603737.SH	01/03/2025	SDB3262115552	700.00	5.9430	4,751.70	4,160.07	0.0000	4.3300	50.0000	0.0000	(1.7146)	(0.1733)	0.0000	3	(1.8879)	01/06/2025
603737.SH	01/03/2025	SDB3262115552	900.00	5.9430	6,109.33	5,348.66	0.0000	4.3300	50.0000	0.0000	(2.2044)	(0.2229)	0.0000	3	(2.4273)	01/06/2025
603737.SH	01/03/2025	SDB3262115552	600.00	5.9430	4,072.88	3,565.77	0.0000	4.3300	50.0000	0.0000	(1.4696)	(0.1486)	0.0000	3	(1.6182)	01/06/2025
603737.SH	01/03/2025	SDB3262115552	800.00	5.9430	5,430.51	4,754.36	0.0000	4.3300	50.0000	0.0000	(1.9595)	(0.1981)	0.0000	3	(2.1576)	01/06/2025
603737.SH	01/03/2025	SDB3262115552	800.00	5.9430	5,430.51	4,754.36	0.0000	4.3300	50.0000	0.0000	(1.9595)	(0.1981)	0.0000	3	(2.1576)	01/06/2025
603737.SH	01/02/2025	SDB3262115552	500.00	6.0369	3,043.32	3,018.44	0.0000	4.3300	50.0000	0.0000	(0.3660)	(0.0419)	0.0000	1	(0.4080)	01/06/2025
603737.SH	01/02/2025	SDB3262115552	800.00	6.0369	4,845.36	4,829.50	0.0000	4.3300	50.0000	0.0000	(0.5828)	(0.0671)	0.0000	1	(0.6499)	01/06/2025
603737.SH	01/02/2025	SDB3262115552	100.00	6.0369	678.81	603.69	0.0000	4.3300	50.0000	0.0000	(0.0816)	(0.0084)	0.0000	1	(0.0900)	01/06/2025
603737.SH	01/02/2025	SDB3262115552	200.00	6.0369	1,357.63	1,207.37	0.0000	4.3300	50.0000	0.0000	(0.1633)	(0.0168)	0.0000	1	(0.1801)	01/06/2025
603737.SH	01/02/2025	SDB3262115552	600.00	6.0369	4,072.88	3,622.12	0.0000	4.3300	50.0000	0.0000	(0.4899)	(0.0503)	0.0000	1	(0.5402)	01/06/2025
603737.SH	01/02/2025	SDB3262115552	3,100.00	6.0369	21,043.23	18,714.31	0.0000	4.3300	50.0000	0.0000	(2.5310)	(0.2599)	0.0000	1	(2.7910)	01/06/2025
603737.SH	01/02/2025	SDB3262115552	1,300.00	6.0369	8,824.58	7,847.93	0.0000	4.3300	50.0000	0.0000	(1.0614)	(0.1090)	0.0000	1	(1.1704)	01/06/2025
603737.SH	01/02/2025	SDB3262115552	4,300.00	6.0369	29,189.00	25,958.55	0.0000	4.3300	50.0000	0.0000	(3.5108)	(0.3605)	0.0000	1	(3.8713)	01/06/2025
603737.SH	01/02/2025	SDB3262115552	300.00	6.0369	2,036.44	1,811.06	0.0000	4.3300	50.0000	0.0000	(0.2449)	(0.0252)	0.0000	1	(0.2701)	01/06/2025
603737.SH	01/02/2025	SDB3262115552	1,400.00	6.0369	9,503.40	8,451.62	0.0000	4.3300	50.0000	0.0000	(1.1430)	(0.1174)	0.0000	1	(1.2604)	01/06/2025
603737.SH	01/02/2025	SDB3262115552	200.00	6.0369	1,357.63	1,207.37	0.0000	4.3300	50.0000	0.0000	(0.1633)	(0.0168)	0.0000	1	(0.1801)	01/06/2025
603737.SH	01/02/2025	SDB3262115552	1,300.00	6.0369	8,824.58	7,847.93	0.0000	4.3300	50.0000	0.0000	(1.0614)	(0.1090)	0.0000	1	(1.1704)	01/06/2025
603737.SH	01/02/2025	SDB3262115552	100.00	6.0369	678.81	603.69	0.0000	4.3300	50.0000	0.0000	(0.0816)	(0.0084)	0.0000	1	(0.0900)	01/06/2025
603737.SH	01/02/2025	SDB3262115552	700.00	6.0369	4,751.70	4,225.81	0.0000	4.3300	50.0000	0.0000	(0.5715)	(0.0587)	0.0000	1	(0.6302)	01/06/2025
603737.SH	01/02/2025	SDB3262115552	900.00	6.0369	6,109.33	5,433.19	0.0000	4.3300	50.0000	0.0000	(0.7348)	(0.0755)	0.0000	1	(0.8103)	01/06/2025
603737.SH	01/02/2025	SDB3262115552	600.00	6.0369	4,072.88	3,622.12	0.0000	4.3300	50.0000	0.0000	(0.4899)	(0.0503)	0.0000	1	(0.5402)	01/06/2025
603737.SH	01/02/2025	SDB3262115552	800.00	6.0369	5,430.51	4,829.50	0.0000	4.3300	50.0000	0.0000	(0.6532)	(0.0671)	0.0000	1	(0.7202)	01/06/2025
603737.SH	01/02/2025	SDB3262115552	800.00	6.0369	5,430.51	4,829.50	0.0000	4.3300	50.0000	0.0000	(0.6532)	(0.0671)	0.0000	1	(0.7202)	01/06/2025
603737.SH	12/31/2024	SDB3262115552	500.00	6.1267	3,043.32	3,063.37	0.0000	4.3300	50.0000	0.0000	(0.7321)	(0.0851)	0.0000	2	(0.8172)	01/06/2025
603737.SH	12/31/2024	SDB3262115552	800.00	6.1267	4,845.36	4,901.39	0.0000	4.3300	50.0000	0.0000	(1.1656)	(0.1361)	0.0000	2	(1.3017)	01/06/2025
603737.SH	12/31/2024	SDB3262115552	100.00	6.1267	678.81	612.67	0.0000	4.3300	50.0000	0.0000	(0.1633)	(0.0170)	0.0000	2	(0.1803)	01/06/2025
603737.SH	12/31/2024	SDB3262115552	200.00	6.1267	1,357.63	1,225.35	0.0000	4.3300	50.0000	0.0000	(0.3266)	(0.0340)	0.0000	2	(0.3606)	01/06/2025
603737.SH	12/31/2024	SDB3262115552	600.00	6.1267	4,072.88	3,676.04	0.0000	4.3300	50.0000	0.0000	(0.9798)	(0.1021)	0.0000	2	(1.0819)	01/06/2025
603737.SH	12/31/2024	SDB3262115552	3,100.00	6.1267	21,043.23	18,992.89	0.0000	4.3300	50.0000	0.0000	(5.0621)	(0.5276)	0.0000	2	(5.5896)	01/06/2025
603737.SH	12/31/2024	SDB3262115552	1,300.00	6.1267	8,824.58	7,964.76	0.0000	4.3300	50.0000	0.0000	(2.1228)	(0.2212)	0.0000	2	(2.3440)	01/06/2025
603737.SH	12/31/2024	SDB3262115552	4,300.00	6.1267	29,189.00	26,344.97	0.0000	4.3300	50.0000	0.0000	(7.0216)	(0.7318)	0.0000	2	(7.7534)	01/06/2025
603737.SH	12/31/2024	SDB3262115552	300.00	6.1267	2,036.44	1,838.02	0.0000	4.3300	50.0000	0.0000	(0.4899)	(0.0511)	0.0000	2	(0.5409)	01/06/2025
603737.SH	12/31/2024	SDB3262115552	1,400.00	6.1267	9,503.40	8,577.43	0.0000	4.3300	50.0000	0.0000	(2.2861)	(0.2383)	0.0000	2	(2.5244)	01/06/2025
603737.SH	12/31/2024	SDB3262115552	200.00	6.1267	1,357.63	1,225.35	0.0000	4.3300	50.0000	0.0000	(0.3266)	(0.0340)	0.0000	2	(0.3606)	01/06/2025
603737.SH	12/31/2024	SDB3262115552	1,300.00	6.1267	8,824.58	7,964.76	0.0000	4.3300	50.0000	0.0000	(2.1228)	(0.2212)	0.0000	2	(2.3440)	01/06/2025
603737.SH	12/31/2024	SDB3262115552	100.00	6.1267	678.81	612.67	0.0000	4.3300	50.0000	0.0000	(0.1633)	(0.0170)	0.0000	2	(0.1803)	01/06/2025
603737.SH	12/31/2024	SDB3262115552	700.00	6.1267	4,751.70	4,288.72	0.0000	4.3300	50.0000	0.0000	(1.1430)	(0.1191)	0.0000	2	(1.2622)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SKSHU PAINT CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603737.SH	12/31/2024	SDB3262115552	900.00	6.1267	6,109.33	5,514.06	0.0000	4.3300	50.0000	0.0000	(1.4696)	(0.1532)	0.0000	2	(1.6228)	01/06/2025
603737.SH	12/31/2024	SDB3262115552	600.00	6.1267	4,072.88	3,676.04	0.0000	4.3300	50.0000	0.0000	(0.9798)	(0.1021)	0.0000	2	(1.0819)	01/06/2025
603737.SH	12/31/2024	SDB3262115552	800.00	6.1267	5,430.51	4,901.39	0.0000	4.3300	50.0000	0.0000	(1.3063)	(0.1361)	0.0000	2	(1.4425)	01/06/2025
603737.SH	12/31/2024	SDB3262115552	800.00	6.1267	5,430.51	4,901.39	0.0000	4.3300	50.0000	0.0000	(1.3063)	(0.1361)	0.0000	2	(1.4425)	01/06/2025
603737.SH	12/30/2024	SDB3262115552	500.00	6.0380	3,043.32	3,019.02	0.0000	4.3300	50.0000	0.0000	(0.3660)	(0.0419)	0.0000	1	(0.4080)	01/06/2025
603737.SH	12/30/2024	SDB3262115552	800.00	6.0380	4,845.36	4,830.43	0.0000	4.3300	50.0000	0.0000	(0.5828)	(0.0671)	0.0000	1	(0.6499)	01/06/2025
603737.SH	12/30/2024	SDB3262115552	100.00	6.0380	678.81	603.80	0.0000	4.3300	50.0000	0.0000	(0.0816)	(0.0084)	0.0000	1	(0.0900)	01/06/2025
603737.SH	12/30/2024	SDB3262115552	200.00	6.0380	1,357.63	1,207.61	0.0000	4.3300	50.0000	0.0000	(0.1633)	(0.0168)	0.0000	1	(0.1801)	01/06/2025
603737.SH	12/30/2024	SDB3262115552	600.00	6.0380	4,072.88	3,622.82	0.0000	4.3300	50.0000	0.0000	(0.4899)	(0.0503)	0.0000	1	(0.5402)	01/06/2025
603737.SH	12/30/2024	SDB3262115552	3,100.00	6.0380	21,043.23	18,717.93	0.0000	4.3300	50.0000	0.0000	(2.5310)	(0.2600)	0.0000	1	(2.7910)	01/06/2025
603737.SH	12/30/2024	SDB3262115552	1,300.00	6.0380	8,824.58	7,849.45	0.0000	4.3300	50.0000	0.0000	(1.0614)	(0.1090)	0.0000	1	(1.1704)	01/06/2025
603737.SH	12/30/2024	SDB3262115552	4,300.00	6.0380	29,189.00	25,963.58	0.0000	4.3300	50.0000	0.0000	(3.5108)	(0.3606)	0.0000	1	(3.8714)	01/06/2025
603737.SH	12/30/2024	SDB3262115552	300.00	6.0380	2,036.44	1,811.41	0.0000	4.3300	50.0000	0.0000	(0.2449)	(0.0252)	0.0000	1	(0.2701)	01/06/2025
603737.SH	12/30/2024	SDB3262115552	1,400.00	6.0380	9,503.40	8,453.26	0.0000	4.3300	50.0000	0.0000	(1.1430)	(0.1174)	0.0000	1	(1.2605)	01/06/2025
603737.SH	12/30/2024	SDB3262115552	200.00	6.0380	1,357.63	1,207.61	0.0000	4.3300	50.0000	0.0000	(0.1633)	(0.0168)	0.0000	1	(0.1801)	01/06/2025
603737.SH	12/30/2024	SDB3262115552	1,300.00	6.0380	8,824.58	7,849.45	0.0000	4.3300	50.0000	0.0000	(1.0614)	(0.1090)	0.0000	1	(1.1704)	01/06/2025
603737.SH	12/30/2024	SDB3262115552	100.00	6.0380	678.81	603.80	0.0000	4.3300	50.0000	0.0000	(0.0816)	(0.0084)	0.0000	1	(0.0900)	01/06/2025
603737.SH	12/30/2024	SDB3262115552	700.00	6.0380	4,751.70	4,226.63	0.0000	4.3300	50.0000	0.0000	(0.5715)	(0.0587)	0.0000	1	(0.6302)	01/06/2025
603737.SH	12/30/2024	SDB3262115552	900.00	6.0380	6,109.33	5,434.24	0.0000	4.3300	50.0000	0.0000	(0.7348)	(0.0755)	0.0000	1	(0.8103)	01/06/2025
603737.SH	12/30/2024	SDB3262115552	600.00	6.0380	4,072.88	3,622.82	0.0000	4.3300	50.0000	0.0000	(0.4899)	(0.0503)	0.0000	1	(0.5402)	01/06/2025
603737.SH	12/30/2024	SDB3262115552	800.00	6.0380	5,430.51	4,830.43	0.0000	4.3300	50.0000	0.0000	(0.6532)	(0.0671)	0.0000	1	(0.7203)	01/06/2025
603737.SH	12/30/2024	SDB3262115552	800.00	6.0380	5,430.51	4,830.43	0.0000	4.3300	50.0000	0.0000	(0.6532)	(0.0671)	0.0000	1	(0.7203)	01/06/2025
603737.SH	12/27/2024	SDB3262115552	500.00	6.0618	3,043.32	3,030.93	0.0000	4.3300	50.0000	0.0000	(1.0981)	(0.1263)	0.0000	3	(1.2244)	01/06/2025
603737.SH	12/27/2024	SDB3262115552	800.00	6.0618	4,845.36	4,849.48	0.0000	4.3300	50.0000	0.0000	(1.7484)	(0.2021)	0.0000	3	(1.9504)	01/06/2025
603737.SH	12/27/2024	SDB3262115552	100.00	6.0618	678.81	606.18	0.0000	4.3300	50.0000	0.0000	(0.2449)	(0.0253)	0.0000	3	(0.2702)	01/06/2025
603737.SH	12/27/2024	SDB3262115552	200.00	6.0618	1,357.63	1,212.37	0.0000	4.3300	50.0000	0.0000	(0.4899)	(0.0505)	0.0000	3	(0.5404)	01/06/2025
603737.SH	12/27/2024	SDB3262115552	600.00	6.0618	4,072.88	3,637.11	0.0000	4.3300	50.0000	0.0000	(1.4696)	(0.1515)	0.0000	3	(1.6212)	01/06/2025
603737.SH	12/27/2024	SDB3262115552	3,100.00	6.0618	21,043.23	18,791.74	0.0000	4.3300	50.0000	0.0000	(7.5931)	(0.7830)	0.0000	3	(8.3761)	01/06/2025
603737.SH	12/27/2024	SDB3262115552	1,300.00	6.0618	8,824.58	7,880.40	0.0000	4.3300	50.0000	0.0000	(3.1842)	(0.3284)	0.0000	3	(3.5126)	01/06/2025
603737.SH	12/27/2024	SDB3262115552	4,300.00	6.0618	29,189.00	26,065.95	0.0000	4.3300	50.0000	0.0000	(10.5324)	(1.0861)	0.0000	3	(11.6184)	01/06/2025
603737.SH	12/27/2024	SDB3262115552	300.00	6.0618	2,036.44	1,818.56	0.0000	4.3300	50.0000	0.0000	(0.7348)	(0.0758)	0.0000	3	(0.8106)	01/06/2025
603737.SH	12/27/2024	SDB3262115552	1,400.00	6.0618	9,503.40	8,486.59	0.0000	4.3300	50.0000	0.0000	(3.4291)	(0.3536)	0.0000	3	(3.7827)	01/06/2025
603737.SH	12/27/2024	SDB3262115552	200.00	6.0618	1,357.63	1,212.37	0.0000	4.3300	50.0000	0.0000	(0.4899)	(0.0505)	0.0000	3	(0.5404)	01/06/2025
603737.SH	12/27/2024	SDB3262115552	1,300.00	6.0618	8,824.58	7,880.40	0.0000	4.3300	50.0000	0.0000	(3.1842)	(0.3284)	0.0000	3	(3.5126)	01/06/2025
603737.SH	12/27/2024	SDB3262115552	100.00	6.0618	678.81	606.18	0.0000	4.3300	50.0000	0.0000	(0.2449)	(0.0253)	0.0000	3	(0.2702)	01/06/2025
603737.SH	12/27/2024	SDB3262115552	700.00	6.0618	4,751.70	4,243.30	0.0000	4.3300	50.0000	0.0000	(1.7146)	(0.1768)	0.0000	3	(1.8914)	01/06/2025
603737.SH	12/27/2024	SDB3262115552	900.00	6.0618	6,109.33	5,455.66	0.0000	4.3300	50.0000	0.0000	(2.2044)	(0.2273)	0.0000	3	(2.4318)	01/06/2025
603737.SH	12/27/2024	SDB3262115552	600.00	6.0618	4,072.88	3,637.11	0.0000	4.3300	50.0000	0.0000	(1.4696)	(0.1515)	0.0000	3	(1.6212)	01/06/2025
603737.SH	12/27/2024	SDB3262115552	800.00	6.0618	5,430.51	4,849.48	0.0000	4.3300	50.0000	0.0000	(1.9595)	(0.2021)	0.0000	3	(2.1616)	01/06/2025
603737.SH	12/27/2024	SDB3262115552	800.00	6.0618	5,430.51	4,849.48	0.0000	4.3300	50.0000	0.0000	(1.9595)	(0.2021)	0.0000	3	(2.1616)	01/06/2025
603737.SH	12/26/2024	SDB3262115552	100.00	6.0842	678.81	608.42	0.0000	4.3300	50.0000	0.0000	(0.0816)	(0.0085)	0.0000	1	(0.0901)	01/06/2025
603737.SH	12/26/2024	SDB3262115552	200.00	6.0842	1,357.63	1,216.84	0.0000	4.3300	50.0000	0.0000	(0.1633)	(0.0169)	0.0000	1	(0.1802)	01/06/2025
603737.SH	12/26/2024	SDB3262115552	600.00	6.0842	4,072.88	3,650.53	0.0000	4.3300	50.0000	0.0000	(0.4899)	(0.0507)	0.0000	1	(0.5406)	01/06/2025
603737.SH	12/26/2024	SDB3262115552	3,100.00	6.0842	21,043.23	18,861.09	0.0000	4.3300	50.0000	0.0000	(2.5310)	(0.2620)	0.0000	1	(2.7930)	01/06/2025
603737.SH	12/26/2024	SDB3262115552	1,300.00	6.0842	8,824.58	7,909.49	0.0000	4.3300	50.0000	0.0000	(1.0614)	(0.1099)	0.0000	1	(1.1713)	01/06/2025
603737.SH	12/26/2024	SDB3262115552	4,300.00	6.0842	29,189.00	26,162.15	0.0000	4.3300	50.0000	0.0000	(3.5108)	(0.3634)	0.0000	1	(3.8742)	01/06/2025
603737.SH	12/26/2024	SDB3262115552	300.00	6.0842	2,036.44	1,825.27	0.0000	4.3300	50.0000	0.0000	(0.2449)	(0.0254)	0.0000	1	(0.2703)	01/06/2025
603737.SH	12/26/2024	SDB3262115552	1,400.00	6.0842	9,503.40	8,517.91	0.0000	4.3300	50.0000	0.0000	(1.1430)	(0.1183)	0.0000	1	(1.2614)	01/06/2025
603737.SH	12/26/2024	SDB3262115552	200.00	6.0842	1,357.63	1,216.84	0.0000	4.3300	50.0000	0.0000	(0.1633)	(0.0169)	0.0000	1	(0.1802)	01/06/2025
603737.SH	12/26/2024	SDB3262115552	1,300.00	6.0842	8,824.58	7,909.49	0.0000	4.3300	50.0000	0.0000	(1.0614)	(0.1099)	0.0000	1	(1.1713)	01/06/2025

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Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SKSHU PAINT CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603737.SH	12/26/2024	SDB3262115552	100.00	6.0842	678.81	608.42	0.0000	4.3300	50.0000	0.0000	(0.0816)	(0.0085)	0.0000	1	(0.0901)	01/06/2025
603737.SH	12/26/2024	SDB3262115552	700.00	6.0842	4,751.70	4,258.96	0.0000	4.3300	50.0000	0.0000	(0.5715)	(0.0592)	0.0000	1	(0.6307)	01/06/2025
603737.SH	12/26/2024	SDB3262115552	900.00	6.0842	6,109.33	5,475.80	0.0000	4.3300	50.0000	0.0000	(0.7348)	(0.0761)	0.0000	1	(0.8109)	01/06/2025
603737.SH	12/26/2024	SDB3262115552	600.00	6.0842	4,072.88	3,650.53	0.0000	4.3300	50.0000	0.0000	(0.4899)	(0.0507)	0.0000	1	(0.5406)	01/06/2025
603737.SH	12/26/2024	SDB3262115552	800.00	6.0842	5,430.51	4,867.38	0.0000	4.3300	50.0000	0.0000	(0.6532)	(0.0676)	0.0000	1	(0.7208)	01/06/2025
603737.SH	12/26/2024	SDB3262115552	800.00	6.0842	5,430.51	4,867.38	0.0000	4.3300	50.0000	0.0000	(0.6532)	(0.0676)	0.0000	1	(0.7208)	01/06/2025
603737.SH	12/24/2024	SDB3262115552	100.00	6.0842	678.81	608.42	0.0000	4.3300	50.0000	0.0000	(0.1633)	(0.0169)	0.0000	2	(0.1802)	01/06/2025
603737.SH	12/24/2024	SDB3262115552	200.00	6.0842	1,357.63	1,216.84	0.0000	4.3300	50.0000	0.0000	(0.3266)	(0.0338)	0.0000	2	(0.3604)	01/06/2025
603737.SH	12/24/2024	SDB3262115552	600.00	6.0842	4,072.88	3,650.53	0.0000	4.3300	50.0000	0.0000	(0.9798)	(0.1014)	0.0000	2	(1.0812)	01/06/2025
603737.SH	12/24/2024	SDB3262115552	3,100.00	6.0842	21,043.23	18,861.09	0.0000	4.3300	50.0000	0.0000	(5.0621)	(0.5239)	0.0000	2	(5.5860)	01/06/2025
603737.SH	12/24/2024	SDB3262115552	1,300.00	6.0842	8,824.58	7,909.49	0.0000	4.3300	50.0000	0.0000	(2.1228)	(0.2197)	0.0000	2	(2.3425)	01/06/2025
603737.SH	12/24/2024	SDB3262115552	4,300.00	6.0842	29,189.00	26,162.15	0.0000	4.3300	50.0000	0.0000	(7.0216)	(0.7267)	0.0000	2	(7.7483)	01/06/2025
603737.SH	12/24/2024	SDB3262115552	300.00	6.0842	2,036.44	1,825.27	0.0000	4.3300	50.0000	0.0000	(0.4899)	(0.0507)	0.0000	2	(0.5406)	01/06/2025
603737.SH	12/24/2024	SDB3262115552	1,400.00	6.0842	9,503.40	8,517.91	0.0000	4.3300	50.0000	0.0000	(2.2861)	(0.2366)	0.0000	2	(2.5227)	01/06/2025
603737.SH	12/24/2024	SDB3262115552	200.00	6.0842	1,357.63	1,216.84	0.0000	4.3300	50.0000	0.0000	(0.3266)	(0.0338)	0.0000	2	(0.3604)	01/06/2025
603737.SH	12/24/2024	SDB3262115552	1,300.00	6.0842	8,824.58	7,909.49	0.0000	4.3300	50.0000	0.0000	(2.1228)	(0.2197)	0.0000	2	(2.3425)	01/06/2025
603737.SH	12/24/2024	SDB3262115552	100.00	6.0842	678.81	608.42	0.0000	4.3300	50.0000	0.0000	(0.1633)	(0.0169)	0.0000	2	(0.1802)	01/06/2025
603737.SH	12/24/2024	SDB3262115552	700.00	6.0842	4,751.70	4,258.96	0.0000	4.3300	50.0000	0.0000	(1.1430)	(0.1183)	0.0000	2	(1.2614)	01/06/2025
603737.SH	12/24/2024	SDB3262115552	900.00	6.0842	6,109.33	5,475.80	0.0000	4.3300	50.0000	0.0000	(1.4696)	(0.1521)	0.0000	2	(1.6217)	01/06/2025
603737.SH	12/24/2024	SDB3262115552	600.00	6.0842	4,072.88	3,650.53	0.0000	4.3300	50.0000	0.0000	(0.9798)	(0.1014)	0.0000	2	(1.0812)	01/06/2025
603737.SH	12/24/2024	SDB3262115552	800.00	6.0842	5,430.51	4,867.38	0.0000	4.3300	50.0000	0.0000	(1.3063)	(0.1352)	0.0000	2	(1.4415)	01/06/2025
603737.SH	12/24/2024	SDB3262115552	800.00	6.0842	5,430.51	4,867.38	0.0000	4.3300	50.0000	0.0000	(1.3063)	(0.1352)	0.0000	2	(1.4415)	01/06/2025
603737.SH	12/23/2024	SDB3262115552	100.00	6.1807	678.81	618.07	0.0000	4.3300	50.0000	0.0000	(0.0816)	(0.0086)	0.0000	1	(0.0902)	01/06/2025
603737.SH	12/23/2024	SDB3262115552	200.00	6.1807	1,357.63	1,236.15	0.0000	4.3300	50.0000	0.0000	(0.1633)	(0.0172)	0.0000	1	(0.1805)	01/06/2025
603737.SH	12/23/2024	SDB3262115552	600.00	6.1807	4,072.88	3,708.44	0.0000	4.3300	50.0000	0.0000	(0.4899)	(0.0515)	0.0000	1	(0.5414)	01/06/2025
603737.SH	12/23/2024	SDB3262115552	3,100.00	6.1807	21,043.23	19,160.27	0.0000	4.3300	50.0000	0.0000	(2.5310)	(0.2661)	0.0000	1	(2.7971)	01/06/2025
603737.SH	12/23/2024	SDB3262115552	1,300.00	6.1807	8,824.58	8,034.95	0.0000	4.3300	50.0000	0.0000	(1.0614)	(0.1116)	0.0000	1	(1.1730)	01/06/2025
603737.SH	12/23/2024	SDB3262115552	4,300.00	6.1807	29,189.00	26,577.14	0.0000	4.3300	50.0000	0.0000	(3.5108)	(0.3691)	0.0000	1	(3.8799)	01/06/2025
603737.SH	12/23/2024	SDB3262115552	300.00	6.1807	2,036.44	1,854.22	0.0000	4.3300	50.0000	0.0000	(0.2449)	(0.0258)	0.0000	1	(0.2707)	01/06/2025
603737.SH	12/23/2024	SDB3262115552	1,400.00	6.1807	9,503.40	8,653.02	0.0000	4.3300	50.0000	0.0000	(1.1430)	(0.1202)	0.0000	1	(1.2632)	01/06/2025
603737.SH	12/23/2024	SDB3262115552	200.00	6.1807	1,357.63	1,236.15	0.0000	4.3300	50.0000	0.0000	(0.1633)	(0.0172)	0.0000	1	(0.1805)	01/06/2025
603737.SH	12/23/2024	SDB3262115552	1,300.00	6.1807	8,824.58	8,034.95	0.0000	4.3300	50.0000	0.0000	(1.0614)	(0.1116)	0.0000	1	(1.1730)	01/06/2025
603737.SH	12/23/2024	SDB3262115552	100.00	6.1807	678.81	618.07	0.0000	4.3300	50.0000	0.0000	(0.0816)	(0.0086)	0.0000	1	(0.0902)	01/06/2025
603737.SH	12/23/2024	SDB3262115552	700.00	6.1807	4,751.70	4,326.51	0.0000	4.3300	50.0000	0.0000	(0.5715)	(0.0601)	0.0000	1	(0.6316)	01/06/2025
603737.SH	12/23/2024	SDB3262115552	900.00	6.1807	6,109.33	5,562.66	0.0000	4.3300	50.0000	0.0000	(0.7348)	(0.0773)	0.0000	1	(0.8121)	01/06/2025
603737.SH	12/23/2024	SDB3262115552	600.00	6.1807	4,072.88	3,708.44	0.0000	4.3300	50.0000	0.0000	(0.4899)	(0.0515)	0.0000	1	(0.5414)	01/06/2025
603737.SH	12/23/2024	SDB3262115552	800.00	6.1807	5,430.51	4,944.58	0.0000	4.3300	50.0000	0.0000	(0.6532)	(0.0687)	0.0000	1	(0.7218)	01/06/2025
603737.SH	12/23/2024	SDB3262115552	800.00	6.1807	5,430.51	4,944.58	0.0000	4.3300	50.0000	0.0000	(0.6532)	(0.0687)	0.0000	1	(0.7218)	01/06/2025
603737.SH	12/20/2024	SDB3262115552	100.00	6.2467	678.81	624.67	0.0000	4.3300	50.0000	0.0000	(0.2449)	(0.0260)	0.0000	3	(0.2710)	01/06/2025
603737.SH	12/20/2024	SDB3262115552	200.00	6.2467	1,357.63	1,249.34	0.0000	4.3300	50.0000	0.0000	(0.4899)	(0.0521)	0.0000	3	(0.5419)	01/06/2025
603737.SH	12/20/2024	SDB3262115552	600.00	6.2467	4,072.88	3,748.02	0.0000	4.3300	50.0000	0.0000	(1.4696)	(0.1562)	0.0000	3	(1.6258)	01/06/2025
603737.SH	12/20/2024	SDB3262115552	3,100.00	6.2467	21,043.23	19,364.77	0.0000	4.3300	50.0000	0.0000	(7.5931)	(0.8069)	0.0000	3	(8.4000)	01/06/2025
603737.SH	12/20/2024	SDB3262115552	1,300.00	6.2467	8,824.58	8,120.71	0.0000	4.3300	50.0000	0.0000	(3.1842)	(0.3384)	0.0000	3	(3.5226)	01/06/2025
603737.SH	12/20/2024	SDB3262115552	4,300.00	6.2467	29,189.00	26,860.81	0.0000	4.3300	50.0000	0.0000	(10.5324)	(1.1192)	0.0000	3	(11.6516)	01/06/2025
603737.SH	12/20/2024	SDB3262115552	300.00	6.2467	2,036.44	1,874.01	0.0000	4.3300	50.0000	0.0000	(0.7348)	(0.0781)	0.0000	3	(0.8129)	01/06/2025
603737.SH	12/20/2024	SDB3262115552	1,400.00	6.2467	9,503.40	8,745.38	0.0000	4.3300	50.0000	0.0000	(3.4291)	(0.3644)	0.0000	3	(3.7935)	01/06/2025
603737.SH	12/20/2024	SDB3262115552	200.00	6.2467	1,357.63	1,249.34	0.0000	4.3300	50.0000	0.0000	(0.4899)	(0.0521)	0.0000	3	(0.5419)	01/06/2025
603737.SH	12/20/2024	SDB3262115552	1,300.00	6.2467	8,824.58	8,120.71	0.0000	4.3300	50.0000	0.0000	(3.1842)	(0.3384)	0.0000	3	(3.5226)	01/06/2025
603737.SH	12/20/2024	SDB3262115552	100.00	6.2467	678.81	624.67	0.0000	4.3300	50.0000	0.0000	(0.2449)	(0.0260)	0.0000	3	(0.2710)	01/06/2025
603737.SH	12/20/2024	SDB3262115552	700.00	6.2467	4,751.70	4,372.69	0.0000	4.3300	50.0000	0.0000	(1.7146)	(0.1822)	0.0000	3	(1.8968)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SKSHU PAINT CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603737.SH	12/20/2024	SDB3262115552	900.00	6.2467	6.109.33	5,622.03	0.0000	4.3300	50.0000	0.0000	(2.2044)	(0.2343)	0.0000	3	(2.4387)	01/06/2025
603737.SH	12/20/2024	SDB3262115552	600.00	6.2467	4,072.88	3,748.02	0.0000	4.3300	50.0000	0.0000	(1.4696)	(0.1562)	0.0000	3	(1.6258)	01/06/2025
603737.SH	12/20/2024	SDB3262115552	800.00	6.2467	5,430.51	4,997.36	0.0000	4.3300	50.0000	0.0000	(1.9595)	(0.2082)	0.0000	3	(2.1677)	01/06/2025
603737.SH	12/20/2024	SDB3262115552	800.00	6.2467	5,430.51	4,997.36	0.0000	4.3300	50.0000	0.0000	(1.9595)	(0.2082)	0.0000	3	(2.1677)	01/06/2025
603737.SH	12/19/2024	SDB3262115552	100.00	6.1902	678.81	619.02	0.0000	4.5800	50.0000	0.0000	(0.0864)	(0.0086)	0.0000	1	(0.0950)	01/06/2025
603737.SH	12/19/2024	SDB3262115552	200.00	6.1902	1,357.63	1,238.04	0.0000	4.5800	50.0000	0.0000	(0.1727)	(0.0172)	0.0000	1	(0.1899)	01/06/2025
603737.SH	12/19/2024	SDB3262115552	600.00	6.1902	4,072.88	3,714.11	0.0000	4.5800	50.0000	0.0000	(0.5182)	(0.0516)	0.0000	1	(0.5697)	01/06/2025
603737.SH	12/19/2024	SDB3262115552	3,100.00	6.1902	21,043.23	19,189.55	0.0000	4.5800	50.0000	0.0000	(2.6772)	(0.2665)	0.0000	1	(2.9437)	01/06/2025
603737.SH	12/19/2024	SDB3262115552	1,300.00	6.1902	8,824.58	8,047.23	0.0000	4.5800	50.0000	0.0000	(1.1227)	(0.1118)	0.0000	1	(1.2345)	01/06/2025
603737.SH	12/19/2024	SDB3262115552	4,300.00	6.1902	29,189.00	26,617.77	0.0000	4.5800	50.0000	0.0000	(3.7135)	(0.3697)	0.0000	1	(4.0832)	01/06/2025
603737.SH	12/19/2024	SDB3262115552	300.00	6.1902	2,036.44	1,857.05	0.0000	4.5800	50.0000	0.0000	(0.2591)	(0.0258)	0.0000	1	(0.2849)	01/06/2025
603737.SH	12/19/2024	SDB3262115552	1,400.00	6.1902	9,503.40	8,666.25	0.0000	4.5800	50.0000	0.0000	(1.2090)	(0.1204)	0.0000	1	(1.3294)	01/06/2025
603737.SH	12/19/2024	SDB3262115552	200.00	6.1902	1,357.63	1,238.04	0.0000	4.5800	50.0000	0.0000	(0.1727)	(0.0172)	0.0000	1	(0.1899)	01/06/2025
603737.SH	12/19/2024	SDB3262115552	1,300.00	6.1902	8,824.58	8,047.23	0.0000	4.5800	50.0000	0.0000	(1.1227)	(0.1118)	0.0000	1	(1.2345)	01/06/2025
603737.SH	12/19/2024	SDB3262115552	100.00	6.1902	678.81	619.02	0.0000	4.5800	50.0000	0.0000	(0.0864)	(0.0086)	0.0000	1	(0.0950)	01/06/2025
603737.SH	12/19/2024	SDB3262115552	700.00	6.1902	4,751.70	4,333.13	0.0000	4.5800	50.0000	0.0000	(0.6045)	(0.0602)	0.0000	1	(0.6647)	01/06/2025
603737.SH	12/19/2024	SDB3262115552	900.00	6.1902	6,109.33	5,571.16	0.0000	4.5800	50.0000	0.0000	(0.7772)	(0.0774)	0.0000	1	(0.8546)	01/06/2025
603737.SH	12/19/2024	SDB3262115552	600.00	6.1902	4,072.88	3,714.11	0.0000	4.5800	50.0000	0.0000	(0.5182)	(0.0516)	0.0000	1	(0.5697)	01/06/2025
603737.SH	12/19/2024	SDB3262115552	800.00	6.1902	5,430.51	4,952.14	0.0000	4.5800	50.0000	0.0000	(0.6909)	(0.0688)	0.0000	1	(0.7597)	01/06/2025
603737.SH	12/19/2024	SDB3262115552	800.00	6.1902	5,430.51	4,952.14	0.0000	4.5800	50.0000	0.0000	(0.6909)	(0.0688)	0.0000	1	(0.7597)	01/06/2025
603737.SH	12/18/2024	SDB3262115552	100.00	6.5801	678.81	658.01	0.0000	4.5800	50.0000	0.0000	(0.0864)	(0.0091)	0.0000	1	(0.0955)	01/06/2025
603737.SH	12/18/2024	SDB3262115552	200.00	6.5801	1,357.63	1,316.02	0.0000	4.5800	50.0000	0.0000	(0.1727)	(0.0183)	0.0000	1	(0.1910)	01/06/2025
603737.SH	12/18/2024	SDB3262115552	600.00	6.5801	4,072.88	3,948.06	0.0000	4.5800	50.0000	0.0000	(0.5182)	(0.0548)	0.0000	1	(0.5730)	01/06/2025
603737.SH	12/18/2024	SDB3262115552	3,100.00	6.5801	21,043.23	20,398.29	0.0000	4.5800	50.0000	0.0000	(2.6772)	(0.2833)	0.0000	1	(2.9605)	01/06/2025
603737.SH	12/18/2024	SDB3262115552	1,300.00	6.5801	8,824.58	8,554.12	0.0000	4.5800	50.0000	0.0000	(1.1227)	(0.1188)	0.0000	1	(1.2415)	01/06/2025
603737.SH	12/18/2024	SDB3262115552	4,300.00	6.5801	29,189.00	28,294.40	0.0000	4.5800	50.0000	0.0000	(3.7135)	(0.3930)	0.0000	1	(4.1065)	01/06/2025
603737.SH	12/18/2024	SDB3262115552	300.00	6.5801	2,036.44	1,974.03	0.0000	4.5800	50.0000	0.0000	(0.2591)	(0.0274)	0.0000	1	(0.2865)	01/06/2025
603737.SH	12/18/2024	SDB3262115552	1,400.00	6.5801	9,503.40	9,212.13	0.0000	4.5800	50.0000	0.0000	(1.2090)	(0.1279)	0.0000	1	(1.3370)	01/06/2025
603737.SH	12/18/2024	SDB3262115552	200.00	6.5801	1,357.63	1,316.02	0.0000	4.5800	50.0000	0.0000	(0.1727)	(0.0183)	0.0000	1	(0.1910)	01/06/2025
603737.SH	12/18/2024	SDB3262115552	1,300.00	6.5801	8,824.58	8,554.12	0.0000	4.5800	50.0000	0.0000	(1.1227)	(0.1188)	0.0000	1	(1.2415)	01/06/2025
603737.SH	12/18/2024	SDB3262115552	100.00	6.5801	678.81	658.01	0.0000	4.5800	50.0000	0.0000	(0.0864)	(0.0091)	0.0000	1	(0.0955)	01/06/2025
603737.SH	12/18/2024	SDB3262115552	700.00	6.5801	4,751.70	4,606.07	0.0000	4.5800	50.0000	0.0000	(0.6045)	(0.0640)	0.0000	1	(0.6685)	01/06/2025
603737.SH	12/18/2024	SDB3262115552	900.00	6.5801	6,109.33	5,922.08	0.0000	4.5800	50.0000	0.0000	(0.7772)	(0.0823)	0.0000	1	(0.8595)	01/06/2025
603737.SH	12/18/2024	SDB3262115552	600.00	6.5801	4,072.88	3,948.06	0.0000	4.5800	50.0000	0.0000	(0.5182)	(0.0548)	0.0000	1	(0.5730)	01/06/2025
603737.SH	12/18/2024	SDB3262115552	800.00	6.5801	5,430.51	5,264.08	0.0000	4.5800	50.0000	0.0000	(0.6909)	(0.0731)	0.0000	1	(0.7640)	01/06/2025
603737.SH	12/18/2024	SDB3262115552	800.00	6.5801	5,430.51	5,264.08	0.0000	4.5800	50.0000	0.0000	(0.6909)	(0.0731)	0.0000	1	(0.7640)	01/06/2025
603737.SH	12/17/2024	SDB3262115552	100.00	6.8399	678.81	683.99	0.0000	4.5800	50.0000	0.0000	(0.0864)	(0.0095)	0.0000	1	(0.0959)	01/06/2025
603737.SH	12/17/2024	SDB3262115552	200.00	6.8399	1,357.63	1,367.99	0.0000	4.5800	50.0000	0.0000	(0.1727)	(0.0190)	0.0000	1	(0.1917)	01/06/2025
603737.SH	12/17/2024	SDB3262115552	600.00	6.8399	4,072.88	4,103.96	0.0000	4.5800	50.0000	0.0000	(0.5182)	(0.0570)	0.0000	1	(0.5752)	01/06/2025
603737.SH	12/17/2024	SDB3262115552	3,100.00	6.8399	21,043.23	21,203.80	0.0000	4.5800	50.0000	0.0000	(2.6772)	(0.2945)	0.0000	1	(2.9717)	01/06/2025
603737.SH	12/17/2024	SDB3262115552	1,300.00	6.8399	8,824.58	8,891.92	0.0000	4.5800	50.0000	0.0000	(1.1227)	(0.1235)	0.0000	1	(1.2462)	01/06/2025
603737.SH	12/17/2024	SDB3262115552	4,300.00	6.8399	29,189.00	29,411.72	0.0000	4.5800	50.0000	0.0000	(3.7135)	(0.4085)	0.0000	1	(4.1220)	01/06/2025
603737.SH	12/17/2024	SDB3262115552	300.00	6.8399	2,036.44	2,051.98	0.0000	4.5800	50.0000	0.0000	(0.2591)	(0.0285)	0.0000	1	(0.2876)	01/06/2025
603737.SH	12/17/2024	SDB3262115552	1,400.00	6.8399	9,503.40	9,575.91	0.0000	4.5800	50.0000	0.0000	(1.2090)	(0.1330)	0.0000	1	(1.3420)	01/06/2025
603737.SH	12/17/2024	SDB3262115552	200.00	6.8399	1,357.63	1,367.99	0.0000	4.5800	50.0000	0.0000	(0.1727)	(0.0190)	0.0000	1	(0.1917)	01/06/2025
603737.SH	12/17/2024	SDB3262115552	1,300.00	6.8399	8,824.58	8,891.92	0.0000	4.5800	50.0000	0.0000	(1.1227)	(0.1235)	0.0000	1	(1.2462)	01/06/2025
603737.SH	12/17/2024	SDB3262115552	100.00	6.8399	678.81	683.99	0.0000	4.5800	50.0000	0.0000	(0.0864)	(0.0095)	0.0000	1	(0.0959)	01/06/2025
603737.SH	12/17/2024	SDB3262115552	700.00	6.8399	4,751.70	4,787.96	0.0000	4.5800	50.0000	0.0000	(0.6045)	(0.0665)	0.0000	1	(0.6710)	01/06/2025
603737.SH	12/17/2024	SDB3262115552	900.00	6.8399	6,109.33	6,155.94	0.0000	4.5800	50.0000	0.0000	(0.7772)	(0.0855)	0.0000	1	(0.8627)	01/06/2025
603737.SH	12/17/2024	SDB3262115552	600.00	6.8399	4,072.88	4,103.96	0.0000	4.5800	50.0000	0.0000	(0.5182)	(0.0570)	0.0000	1	(0.5752)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6



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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SKSHU PAINT CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603737.SH	12/17/2024	SDB3262115552	800.00	6.8399	5,430.51	5,471.95	0.0000	4.5800	50.0000	0.0000	(0.6909)	(0.0760)	0.0000	1	(0.7669)	01/06/2025
603737.SH	12/17/2024	SDB3262115552	800.00	6.8399	5,430.51	5,471.95	0.0000	4.5800	50.0000	0.0000	(0.6909)	(0.0760)	0.0000	1	(0.7669)	01/06/2025
603737.SH	12/16/2024	SDB3262115552	100.00	6.8089	678.81	680.89	0.0000	4.5800	50.0000	0.0000	(0.0864)	(0.0095)	0.0000	1	(0.0958)	01/06/2025
603737.SH	12/16/2024	SDB3262115552	200.00	6.8089	1,357.63	1,361.79	0.0000	4.5800	50.0000	0.0000	(0.1727)	(0.0189)	0.0000	1	(0.1916)	01/06/2025
603737.SH	12/16/2024	SDB3262115552	600.00	6.8089	4,072.88	4,085.36	0.0000	4.5800	50.0000	0.0000	(0.5182)	(0.0567)	0.0000	1	(0.5749)	01/06/2025
603737.SH	12/16/2024	SDB3262115552	3,100.00	6.8089	21,043.23	21,107.67	0.0000	4.5800	50.0000	0.0000	(2.6772)	(0.2932)	0.0000	1	(2.9703)	01/06/2025
603737.SH	12/16/2024	SDB3262115552	1,300.00	6.8089	8,824.58	8,851.61	0.0000	4.5800	50.0000	0.0000	(1.1227)	(0.1229)	0.0000	1	(1.2456)	01/06/2025
603737.SH	12/16/2024	SDB3262115552	4,300.00	6.8089	29,189.00	29,278.39	0.0000	4.5800	50.0000	0.0000	(3.7135)	(0.4066)	0.0000	1	(4.1201)	01/06/2025
603737.SH	12/16/2024	SDB3262115552	300.00	6.8089	2,036.44	2,042.68	0.0000	4.5800	50.0000	0.0000	(0.2591)	(0.0284)	0.0000	1	(0.2875)	01/06/2025
603737.SH	12/16/2024	SDB3262115552	1,400.00	6.8089	9,503.40	9,532.50	0.0000	4.5800	50.0000	0.0000	(1.2090)	(0.1324)	0.0000	1	(1.3414)	01/06/2025
603737.SH	12/16/2024	SDB3262115552	200.00	6.8089	1,357.63	1,361.79	0.0000	4.5800	50.0000	0.0000	(0.1727)	(0.0189)	0.0000	1	(0.1916)	01/06/2025
603737.SH	12/16/2024	SDB3262115552	1,300.00	6.8089	8,824.58	8,851.61	0.0000	4.5800	50.0000	0.0000	(1.1227)	(0.1229)	0.0000	1	(1.2456)	01/06/2025
603737.SH	12/16/2024	SDB3262115552	100.00	6.8089	678.81	680.89	0.0000	4.5800	50.0000	0.0000	(0.0864)	(0.0095)	0.0000	1	(0.0958)	01/06/2025
603737.SH	12/16/2024	SDB3262115552	700.00	6.8089	4,751.70	4,766.25	0.0000	4.5800	50.0000	0.0000	(0.6045)	(0.0662)	0.0000	1	(0.6707)	01/06/2025
603737.SH	12/16/2024	SDB3262115552	900.00	6.8089	6,109.33	6,128.03	0.0000	4.5800	50.0000	0.0000	(0.7772)	(0.0851)	0.0000	1	(0.8624)	01/06/2025
603737.SH	12/16/2024	SDB3262115552	600.00	6.8089	4,072.88	4,085.36	0.0000	4.5800	50.0000	0.0000	(0.5182)	(0.0567)	0.0000	1	(0.5749)	01/06/2025
603737.SH	12/16/2024	SDB3262115552	800.00	6.8089	5,430.51	5,447.14	0.0000	4.5800	50.0000	0.0000	(0.6909)	(0.0757)	0.0000	1	(0.7665)	01/06/2025
603737.SH	12/16/2024	SDB3262115552	800.00	6.8089	5,430.51	5,447.14	0.0000	4.5800	50.0000	0.0000	(0.6909)	(0.0757)	0.0000	1	(0.7665)	01/06/2025
603737.SH	12/13/2024	SDB3262115552	100.00	6.8141	678.81	681.41	0.0000	4.5800	50.0000	0.0000	(0.2591)	(0.0284)	0.0000	3	(0.2875)	01/06/2025
603737.SH	12/13/2024	SDB3262115552	200.00	6.8141	1,357.63	1,362.83	0.0000	4.5800	50.0000	0.0000	(0.5182)	(0.0568)	0.0000	3	(0.5749)	01/06/2025
603737.SH	12/13/2024	SDB3262115552	600.00	6.8141	4,072.88	4,088.49	0.0000	4.5800	50.0000	0.0000	(1.5545)	(0.1704)	0.0000	3	(1.7248)	01/06/2025
603737.SH	12/13/2024	SDB3262115552	3,100.00	6.8141	21,043.23	21,123.86	0.0000	4.5800	50.0000	0.0000	(8.0315)	(0.8802)	0.0000	3	(8.9117)	01/06/2025
603737.SH	12/13/2024	SDB3262115552	1,300.00	6.8141	8,824.58	8,858.40	0.0000	4.5800	50.0000	0.0000	(3.3680)	(0.3691)	0.0000	3	(3.7371)	01/06/2025
603737.SH	12/13/2024	SDB3262115552	4,300.00	6.8141	29,189.00	29,300.84	0.0000	4.5800	50.0000	0.0000	(11.1405)	(1.2209)	0.0000	3	(12.3613)	01/06/2025
603737.SH	12/13/2024	SDB3262115552	300.00	6.8141	2,036.44	2,044.24	0.0000	4.5800	50.0000	0.0000	(0.7772)	(0.0852)	0.0000	3	(0.8624)	01/06/2025
603737.SH	12/13/2024	SDB3262115552	1,400.00	6.8141	9,503.40	9,539.81	0.0000	4.5800	50.0000	0.0000	(3.6271)	(0.3975)	0.0000	3	(4.0246)	01/06/2025
603737.SH	12/13/2024	SDB3262115552	200.00	6.8141	1,357.63	1,362.83	0.0000	4.5800	50.0000	0.0000	(0.5182)	(0.0568)	0.0000	3	(0.5749)	01/06/2025
603737.SH	12/13/2024	SDB3262115552	1,300.00	6.8141	8,824.58	8,858.40	0.0000	4.5800	50.0000	0.0000	(3.3680)	(0.3691)	0.0000	3	(3.7371)	01/06/2025
603737.SH	12/13/2024	SDB3262115552	100.00	6.8141	678.81	681.41	0.0000	4.5800	50.0000	0.0000	(0.2591)	(0.0284)	0.0000	3	(0.2875)	01/06/2025
603737.SH	12/13/2024	SDB3262115552	700.00	6.8141	4,751.70	4,769.90	0.0000	4.5800	50.0000	0.0000	(1.8136)	(0.1987)	0.0000	3	(2.0123)	01/06/2025
603737.SH	12/13/2024	SDB3262115552	900.00	6.8141	6,109.33	6,132.73	0.0000	4.5800	50.0000	0.0000	(2.3317)	(0.2555)	0.0000	3	(2.5873)	01/06/2025
603737.SH	12/13/2024	SDB3262115552	600.00	6.8141	4,072.88	4,088.49	0.0000	4.5800	50.0000	0.0000	(1.5545)	(0.1704)	0.0000	3	(1.7248)	01/06/2025
603737.SH	12/13/2024	SDB3262115552	800.00	6.8141	5,430.51	5,451.32	0.0000	4.5800	50.0000	0.0000	(2.0726)	(0.2271)	0.0000	3	(2.2998)	01/06/2025
603737.SH	12/13/2024	SDB3262115552	800.00	6.8141	5,430.51	5,451.32	0.0000	4.5800	50.0000	0.0000	(2.0726)	(0.2271)	0.0000	3	(2.2998)	01/06/2025
603737.SH	12/12/2024	SDB3262115552	100.00	6.4484	678.81	644.84	0.0000	4.5800	50.0000	0.0000	(0.0864)	(0.0090)	0.0000	1	(0.0953)	01/06/2025
603737.SH	12/12/2024	SDB3262115552	200.00	6.4484	1,357.63	1,289.69	0.0000	4.5800	50.0000	0.0000	(0.1727)	(0.0179)	0.0000	1	(0.1906)	01/06/2025
603737.SH	12/12/2024	SDB3262115552	600.00	6.4484	4,072.88	3,869.06	0.0000	4.5800	50.0000	0.0000	(0.5182)	(0.0537)	0.0000	1	(0.5719)	01/06/2025
603737.SH	12/12/2024	SDB3262115552	3,100.00	6.4484	21,043.23	19,990.13	0.0000	4.5800	50.0000	0.0000	(2.6772)	(0.2776)	0.0000	1	(2.9548)	01/06/2025
603737.SH	12/12/2024	SDB3262115552	1,300.00	6.4484	8,824.58	8,382.96	0.0000	4.5800	50.0000	0.0000	(1.1227)	(0.1164)	0.0000	1	(1.2391)	01/06/2025
603737.SH	12/12/2024	SDB3262115552	4,300.00	6.4484	29,189.00	27,728.24	0.0000	4.5800	50.0000	0.0000	(3.7135)	(0.3851)	0.0000	1	(4.0986)	01/06/2025
603737.SH	12/12/2024	SDB3262115552	300.00	6.4484	2,036.44	1,934.53	0.0000	4.5800	50.0000	0.0000	(0.2591)	(0.0269)	0.0000	1	(0.2859)	01/06/2025
603737.SH	12/12/2024	SDB3262115552	1,400.00	6.4484	9,503.40	9,027.80	0.0000	4.5800	50.0000	0.0000	(1.2090)	(0.1254)	0.0000	1	(1.3344)	01/06/2025
603737.SH	12/12/2024	SDB3262115552	200.00	6.4484	1,357.63	1,289.69	0.0000	4.5800	50.0000	0.0000	(0.1727)	(0.0179)	0.0000	1	(0.1906)	01/06/2025
603737.SH	12/12/2024	SDB3262115552	1,300.00	6.4484	8,824.58	8,382.96	0.0000	4.5800	50.0000	0.0000	(1.1227)	(0.1164)	0.0000	1	(1.2391)	01/06/2025
603737.SH	12/12/2024	SDB3262115552	100.00	6.4484	678.81	644.84	0.0000	4.5800	50.0000	0.0000	(0.0864)	(0.0090)	0.0000	1	(0.0953)	01/06/2025
603737.SH	12/12/2024	SDB3262115552	700.00	6.4484	4,751.70	4,513.90	0.0000	4.5800	50.0000	0.0000	(0.6045)	(0.0627)	0.0000	1	(0.6672)	01/06/2025
603737.SH	12/12/2024	SDB3262115552	900.00	6.4484	6,109.33	5,803.59	0.0000	4.5800	50.0000	0.0000	(0.7772)	(0.0806)	0.0000	1	(0.8578)	01/06/2025
603737.SH	12/12/2024	SDB3262115552	600.00	6.4484	4,072.88	3,869.06	0.0000	4.5800	50.0000	0.0000	(0.5182)	(0.0537)	0.0000	1	(0.5719)	01/06/2025
603737.SH	12/12/2024	SDB3262115552	800.00	6.4484	5,430.51	5,158.74	0.0000	4.5800	50.0000	0.0000	(0.6909)	(0.0716)	0.0000	1	(0.7625)	01/06/2025
603737.SH	12/12/2024	SDB3262115552	800.00	6.4484	5,430.51	5,158.74	0.0000	4.5800	50.0000	0.0000	(0.6909)	(0.0716)	0.0000	1	(0.7625)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6



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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SKSHU PAINT CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603737.SH	12/11/2024	SDB3262115552	100.00	6.3897	678.81	638.97	0.0000	4.5800	50.0000	0.0000	(0.0864)	(0.0089)	0.0000	1	(0.0952)	01/06/2025
603737.SH	12/11/2024	SDB3262115552	200.00	6.3897	1,357.63	1,277.93	0.0000	4.5800	50.0000	0.0000	(0.1727)	(0.0177)	0.0000	1	(0.1905)	01/06/2025
603737.SH	12/11/2024	SDB3262115552	600.00	6.3897	4,072.88	3,833.79	0.0000	4.5800	50.0000	0.0000	(0.5182)	(0.0532)	0.0000	1	(0.5714)	01/06/2025
603737.SH	12/11/2024	SDB3262115552	3,100.00	6.3897	21,043.23	19,807.94	0.0000	4.5800	50.0000	0.0000	(2.6772)	(0.2751)	0.0000	1	(2.9523)	01/06/2025
603737.SH	12/11/2024	SDB3262115552	1,300.00	6.3897	8,824.58	8,306.56	0.0000	4.5800	50.0000	0.0000	(1.1227)	(0.1154)	0.0000	1	(1.2381)	01/06/2025
603737.SH	12/11/2024	SDB3262115552	4,300.00	6.3897	29,189.00	27,475.53	0.0000	4.5800	50.0000	0.0000	(3.7135)	(0.3816)	0.0000	1	(4.0951)	01/06/2025
603737.SH	12/11/2024	SDB3262115552	300.00	6.3897	2,036.44	1,916.90	0.0000	4.5800	50.0000	0.0000	(0.2591)	(0.0266)	0.0000	1	(0.2857)	01/06/2025
603737.SH	12/11/2024	SDB3262115552	1,400.00	6.3897	9,503.40	8,945.52	0.0000	4.5800	50.0000	0.0000	(1.2090)	(0.1242)	0.0000	1	(1.3333)	01/06/2025
603737.SH	12/11/2024	SDB3262115552	200.00	6.3897	1,357.63	1,277.93	0.0000	4.5800	50.0000	0.0000	(0.1727)	(0.0177)	0.0000	1	(0.1905)	01/06/2025
603737.SH	12/11/2024	SDB3262115552	1,300.00	6.3897	8,824.58	8,306.56	0.0000	4.5800	50.0000	0.0000	(1.1227)	(0.1154)	0.0000	1	(1.2381)	01/06/2025
603737.SH	12/11/2024	SDB3262115552	100.00	6.3897	678.81	638.97	0.0000	4.5800	50.0000	0.0000	(0.0864)	(0.0089)	0.0000	1	(0.0952)	01/06/2025
603737.SH	12/11/2024	SDB3262115552	700.00	6.3897	4,751.70	4,472.76	0.0000	4.5800	50.0000	0.0000	(0.6045)	(0.0621)	0.0000	1	(0.6666)	01/06/2025
603737.SH	12/11/2024	SDB3262115552	900.00	6.3897	6,109.33	5,750.69	0.0000	4.5800	50.0000	0.0000	(0.7772)	(0.0799)	0.0000	1	(0.8571)	01/06/2025
603737.SH	12/11/2024	SDB3262115552	600.00	6.3897	4,072.88	3,833.79	0.0000	4.5800	50.0000	0.0000	(0.5182)	(0.0532)	0.0000	1	(0.5714)	01/06/2025
603737.SH	12/11/2024	SDB3262115552	800.00	6.3897	5,430.51	5,111.73	0.0000	4.5800	50.0000	0.0000	(0.6909)	(0.0710)	0.0000	1	(0.7619)	01/06/2025
603737.SH	12/11/2024	SDB3262115552	800.00	6.3897	5,430.51	5,111.73	0.0000	4.5800	50.0000	0.0000	(0.6909)	(0.0710)	0.0000	1	(0.7619)	01/06/2025
603737.SH	12/10/2024	SDB3262115552	100.00	6.5177	678.81	651.77	0.0000	4.5800	50.0000	0.0000	(0.0864)	(0.0091)	0.0000	1	(0.0954)	01/06/2025
603737.SH	12/10/2024	SDB3262115552	200.00	6.5177	1,357.63	1,303.54	0.0000	4.5800	50.0000	0.0000	(0.1727)	(0.0181)	0.0000	1	(0.1908)	01/06/2025
603737.SH	12/10/2024	SDB3262115552	600.00	6.5177	4,072.88	3,910.61	0.0000	4.5800	50.0000	0.0000	(0.5182)	(0.0543)	0.0000	1	(0.5725)	01/06/2025
603737.SH	12/10/2024	SDB3262115552	3,100.00	6.5177	21,043.23	20,204.80	0.0000	4.5800	50.0000	0.0000	(2.6772)	(0.2806)	0.0000	1	(2.9578)	01/06/2025
603737.SH	12/10/2024	SDB3262115552	1,300.00	6.5177	8,824.58	8,472.98	0.0000	4.5800	50.0000	0.0000	(1.1227)	(0.1177)	0.0000	1	(1.2404)	01/06/2025
603737.SH	12/10/2024	SDB3262115552	4,300.00	6.5177	29,189.00	28,026.01	0.0000	4.5800	50.0000	0.0000	(3.7135)	(0.3893)	0.0000	1	(4.1027)	01/06/2025
603737.SH	12/10/2024	SDB3262115552	300.00	6.5177	2,036.44	1,955.30	0.0000	4.5800	50.0000	0.0000	(0.2591)	(0.0272)	0.0000	1	(0.2862)	01/06/2025
603737.SH	12/10/2024	SDB3262115552	1,400.00	6.5177	9,503.40	9,124.75	0.0000	4.5800	50.0000	0.0000	(1.2090)	(0.1267)	0.0000	1	(1.3358)	01/06/2025
603737.SH	12/10/2024	SDB3262115552	200.00	6.5177	1,357.63	1,303.54	0.0000	4.5800	50.0000	0.0000	(0.1727)	(0.0181)	0.0000	1	(0.1908)	01/06/2025
603737.SH	12/10/2024	SDB3262115552	1,300.00	6.5177	8,824.58	8,472.98	0.0000	4.5800	50.0000	0.0000	(1.1227)	(0.1177)	0.0000	1	(1.2404)	01/06/2025
603737.SH	12/10/2024	SDB3262115552	100.00	6.5177	678.81	651.77	0.0000	4.5800	50.0000	0.0000	(0.0864)	(0.0091)	0.0000	1	(0.0954)	01/06/2025
603737.SH	12/10/2024	SDB3262115552	700.00	6.5177	4,751.70	4,562.37	0.0000	4.5800	50.0000	0.0000	(0.6045)	(0.0634)	0.0000	1	(0.6679)	01/06/2025
603737.SH	12/10/2024	SDB3262115552	900.00	6.5177	6,109.33	5,865.91	0.0000	4.5800	50.0000	0.0000	(0.7772)	(0.0815)	0.0000	1	(0.8587)	01/06/2025
603737.SH	12/10/2024	SDB3262115552	600.00	6.5177	4,072.88	3,910.61	0.0000	4.5800	50.0000	0.0000	(0.5182)	(0.0543)	0.0000	1	(0.5725)	01/06/2025
603737.SH	12/10/2024	SDB3262115552	800.00	6.5177	5,430.51	5,214.14	0.0000	4.5800	50.0000	0.0000	(0.6909)	(0.0724)	0.0000	1	(0.7633)	01/06/2025
603737.SH	12/10/2024	SDB3262115552	800.00	6.5177	5,430.51	5,214.14	0.0000	4.5800	50.0000	0.0000	(0.6909)	(0.0724)	0.0000	1	(0.7633)	01/06/2025
603737.SH	12/09/2024	SDB3262115552	100.00	6.5340	678.81	653.40	0.0000	4.5800	50.0000	0.0000	(0.0864)	(0.0091)	0.0000	1	(0.0954)	01/06/2025
603737.SH	12/09/2024	SDB3262115552	200.00	6.5340	1,357.63	1,306.79	0.0000	4.5800	50.0000	0.0000	(0.1727)	(0.0181)	0.0000	1	(0.1909)	01/06/2025
603737.SH	12/09/2024	SDB3262115552	600.00	6.5340	4,072.88	3,920.38	0.0000	4.5800	50.0000	0.0000	(0.5182)	(0.0544)	0.0000	1	(0.5726)	01/06/2025
603737.SH	12/09/2024	SDB3262115552	3,100.00	6.5340	21,043.23	20,255.32	0.0000	4.5800	50.0000	0.0000	(2.6772)	(0.2813)	0.0000	1	(2.9585)	01/06/2025
603737.SH	12/09/2024	SDB3262115552	1,300.00	6.5340	8,824.58	8,494.17	0.0000	4.5800	50.0000	0.0000	(1.1227)	(0.1180)	0.0000	1	(1.2407)	01/06/2025
603737.SH	12/09/2024	SDB3262115552	4,300.00	6.5340	29,189.00	28,096.09	0.0000	4.5800	50.0000	0.0000	(3.7135)	(0.3902)	0.0000	1	(4.1037)	01/06/2025
603737.SH	12/09/2024	SDB3262115552	300.00	6.5340	2,036.44	1,960.19	0.0000	4.5800	50.0000	0.0000	(0.2591)	(0.0272)	0.0000	1	(0.2863)	01/06/2025
603737.SH	12/09/2024	SDB3262115552	1,400.00	6.5340	9,503.40	9,147.56	0.0000	4.5800	50.0000	0.0000	(1.2090)	(0.1270)	0.0000	1	(1.3361)	01/06/2025
603737.SH	12/09/2024	SDB3262115552	200.00	6.5340	1,357.63	1,306.79	0.0000	4.5800	50.0000	0.0000	(0.1727)	(0.0181)	0.0000	1	(0.1909)	01/06/2025
603737.SH	12/09/2024	SDB3262115552	1,300.00	6.5340	8,824.58	8,494.17	0.0000	4.5800	50.0000	0.0000	(1.1227)	(0.1180)	0.0000	1	(1.2407)	01/06/2025
603737.SH	12/09/2024	SDB3262115552	100.00	6.5340	678.81	653.40	0.0000	4.5800	50.0000	0.0000	(0.0864)	(0.0091)	0.0000	1	(0.0954)	01/06/2025
603737.SH	12/09/2024	SDB3262115552	700.00	6.5340	4,751.70	4,573.78	0.0000	4.5800	50.0000	0.0000	(0.6045)	(0.0635)	0.0000	1	(0.6680)	01/06/2025
603737.SH	12/09/2024	SDB3262115552	900.00	6.5340	6,109.33	5,880.58	0.0000	4.5800	50.0000	0.0000	(0.7772)	(0.0817)	0.0000	1	(0.8589)	01/06/2025
603737.SH	12/09/2024	SDB3262115552	600.00	6.5340	4,072.88	3,920.38	0.0000	4.5800	50.0000	0.0000	(0.5182)	(0.0544)	0.0000	1	(0.5726)	01/06/2025
603737.SH	12/09/2024	SDB3262115552	800.00	6.5340	5,430.51	5,227.18	0.0000	4.5800	50.0000	0.0000	(0.6909)	(0.0726)	0.0000	1	(0.7635)	01/06/2025
603737.SH	12/09/2024	SDB3262115552	800.00	6.5340	5,430.51	5,227.18	0.0000	4.5800	50.0000	0.0000	(0.6909)	(0.0726)	0.0000	1	(0.7635)	01/06/2025
603737.SH	12/06/2024	SDB3262115552	100.00	6.6991	678.81	669.91	0.0000	4.5800	50.0000	0.0000	(0.2591)	(0.0279)	0.0000	3	(0.2870)	01/06/2025
603737.SH	12/06/2024	SDB3262115552	200.00	6.6991	1,357.63	1,339.82	0.0000	4.5800	50.0000	0.0000	(0.5182)	(0.0558)	0.0000	3	(0.5740)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SKSHU PAINT CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603737.SH	12/06/2024	SDB3262115552	600.00	6.6991	4,072.88	4,019.45	0.0000	4.5800	50.0000	0.0000	(1.5545)	(0.1675)	0.0000	3	(1.7220)	01/06/2025
603737.SH	12/06/2024	SDB3262115552	3,100.00	6.6991	21,043.23	20,767.18	0.0000	4.5800	50.0000	0.0000	(8.0315)	(0.8653)	0.0000	3	(8.8968)	01/06/2025
603737.SH	12/06/2024	SDB3262115552	1,300.00	6.6991	8,824.58	8,708.82	0.0000	4.5800	50.0000	0.0000	(3.3680)	(0.3629)	0.0000	3	(3.7309)	01/06/2025
603737.SH	12/06/2024	SDB3262115552	4,300.00	6.6991	29,189.00	28,806.08	0.0000	4.5800	50.0000	0.0000	(11.1405)	(1.2003)	0.0000	3	(12.3407)	01/06/2025
603737.SH	12/06/2024	SDB3262115552	300.00	6.6991	2,036.44	2,009.73	0.0000	4.5800	50.0000	0.0000	(0.7772)	(0.0837)	0.0000	3	(0.8610)	01/06/2025
603737.SH	12/06/2024	SDB3262115552	1,400.00	6.6991	9,503.40	9,378.72	0.0000	4.5800	50.0000	0.0000	(3.6271)	(0.3908)	0.0000	3	(4.0179)	01/06/2025
603737.SH	12/06/2024	SDB3262115552	200.00	6.6991	1,357.63	1,339.82	0.0000	4.5800	50.0000	0.0000	(0.5182)	(0.0558)	0.0000	3	(0.5740)	01/06/2025
603737.SH	12/06/2024	SDB3262115552	1,300.00	6.6991	8,824.58	8,708.82	0.0000	4.5800	50.0000	0.0000	(3.3680)	(0.3629)	0.0000	3	(3.7309)	01/06/2025
603737.SH	12/06/2024	SDB3262115552	100.00	6.6991	678.81	669.91	0.0000	4.5800	50.0000	0.0000	(0.2591)	(0.0279)	0.0000	3	(0.2870)	01/06/2025
603737.SH	12/06/2024	SDB3262115552	700.00	6.6991	4,751.70	4,689.36	0.0000	4.5800	50.0000	0.0000	(1.8136)	(0.1954)	0.0000	3	(2.0090)	01/06/2025
603737.SH	12/06/2024	SDB3262115552	900.00	6.6991	6,109.33	6,029.18	0.0000	4.5800	50.0000	0.0000	(2.3317)	(0.2512)	0.0000	3	(2.5829)	01/06/2025
603737.SH	12/06/2024	SDB3262115552	600.00	6.6991	4,072.88	4,019.45	0.0000	4.5800	50.0000	0.0000	(1.5545)	(0.1675)	0.0000	3	(1.7220)	01/06/2025
603737.SH	12/06/2024	SDB3262115552	800.00	6.6991	5,430.51	5,359.27	0.0000	4.5800	50.0000	0.0000	(0.2233)	(0.2233)	0.0000	3	(2.2959)	01/06/2025
603737.SH	12/06/2024	SDB3262115552	800.00	6.6991	5,430.51	5,359.27	0.0000	4.5800	50.0000	0.0000	(2.0726)	(0.2233)	0.0000	3	(2.2959)	01/06/2025
603737.SH	12/05/2024	SDB3262115552	100.00	6.7096	678.81	670.96	0.0000	4.5800	50.0000	0.0000	(0.0864)	(0.0093)	0.0000	1	(0.0957)	01/06/2025
603737.SH	12/05/2024	SDB3262115552	200.00	6.7096	1,357.63	1,341.92	0.0000	4.5800	50.0000	0.0000	(0.1727)	(0.0186)	0.0000	1	(0.1914)	01/06/2025
603737.SH	12/05/2024	SDB3262115552	600.00	6.7096	4,072.88	4,025.77	0.0000	4.5800	50.0000	0.0000	(0.5182)	(0.0559)	0.0000	1	(0.5741)	01/06/2025
603737.SH	12/05/2024	SDB3262115552	3,100.00	6.7096	21,043.23	20,799.83	0.0000	4.5800	50.0000	0.0000	(2.6772)	(0.2889)	0.0000	1	(2.9661)	01/06/2025
603737.SH	12/05/2024	SDB3262115552	1,300.00	6.7096	8,824.58	8,722.51	0.0000	4.5800	50.0000	0.0000	(1.1227)	(0.1211)	0.0000	1	(1.2438)	01/06/2025
603737.SH	12/05/2024	SDB3262115552	4,300.00	6.7096	29,189.00	28,851.38	0.0000	4.5800	50.0000	0.0000	(3.7135)	(0.4007)	0.0000	1	(4.1142)	01/06/2025
603737.SH	12/05/2024	SDB3262115552	300.00	6.7096	2,036.44	2,012.89	0.0000	4.5800	50.0000	0.0000	(0.2591)	(0.0280)	0.0000	1	(0.2870)	01/06/2025
603737.SH	12/05/2024	SDB3262115552	1,400.00	6.7096	9,503.40	9,393.47	0.0000	4.5800	50.0000	0.0000	(1.2090)	(0.1305)	0.0000	1	(1.3395)	01/06/2025
603737.SH	12/05/2024	SDB3262115552	200.00	6.7096	1,357.63	1,341.92	0.0000	4.5800	50.0000	0.0000	(0.1727)	(0.0186)	0.0000	1	(0.1914)	01/06/2025
603737.SH	12/05/2024	SDB3262115552	1,300.00	6.7096	8,824.58	8,722.51	0.0000	4.5800	50.0000	0.0000	(1.1227)	(0.1211)	0.0000	1	(1.2438)	01/06/2025
603737.SH	12/05/2024	SDB3262115552	100.00	6.7096	678.81	670.96	0.0000	4.5800	50.0000	0.0000	(0.0864)	(0.0093)	0.0000	1	(0.0957)	01/06/2025
603737.SH	12/05/2024	SDB3262115552	700.00	6.7096	4,751.70	4,696.74	0.0000	4.5800	50.0000	0.0000	(0.6045)	(0.0652)	0.0000	1	(0.6698)	01/06/2025
603737.SH	12/05/2024	SDB3262115552	900.00	6.7096	6,109.33	6,038.66	0.0000	4.5800	50.0000	0.0000	(0.7772)	(0.0839)	0.0000	1	(0.8611)	01/06/2025
603737.SH	12/05/2024	SDB3262115552	600.00	6.7096	4,072.88	4,025.77	0.0000	4.5800	50.0000	0.0000	(0.5182)	(0.0559)	0.0000	1	(0.5741)	01/06/2025
603737.SH	12/05/2024	SDB3262115552	800.00	6.7096	5,430.51	5,367.70	0.0000	4.5800	50.0000	0.0000	(0.6909)	(0.0746)	0.0000	1	(0.7654)	01/06/2025
603737.SH	12/05/2024	SDB3262115552	800.00	6.7096	5,430.51	5,367.70	0.0000	4.5800	50.0000	0.0000	(0.6909)	(0.0746)	0.0000	1	(0.7654)	01/06/2025
603737.SH	12/04/2024	SDB3262115552	100.00	6.7881	678.81	678.81	0.0000	4.5800	50.0000	0.0000	(0.0864)	(0.0094)	0.0000	1	(0.0958)	01/06/2025
603737.SH	12/04/2024	SDB3262115552	200.00	6.7881	1,357.63	1,357.63	0.0000	4.5800	50.0000	0.0000	(0.1727)	(0.0189)	0.0000	1	(0.1916)	01/06/2025
603737.SH	12/04/2024	SDB3262115552	600.00	6.7881	4,072.88	4,072.88	0.0000	4.5800	50.0000	0.0000	(0.5182)	(0.0566)	0.0000	1	(0.5747)	01/06/2025
603737.SH	12/04/2024	SDB3262115552	3,100.00	6.7881	21,043.23	21,043.23	0.0000	4.5800	50.0000	0.0000	(2.6772)	(0.2923)	0.0000	1	(2.9694)	01/06/2025
603737.SH	12/04/2024	SDB3262115552	1,300.00	6.7881	8,824.58	8,824.58	0.0000	4.5800	50.0000	0.0000	(1.1227)	(0.1226)	0.0000	1	(1.2452)	01/06/2025
603737.SH	12/04/2024	SDB3262115552	4,300.00	6.7881	29,189.00	29,189.00	0.0000	4.5800	50.0000	0.0000	(3.7135)	(0.4054)	0.0000	1	(4.1189)	01/06/2025
603737.SH	12/04/2024	SDB3262115552	300.00	6.7881	2,036.44	2,036.44	0.0000	4.5800	50.0000	0.0000	(0.2591)	(0.0283)	0.0000	1	(0.2874)	01/06/2025
603737.SH	12/04/2024	SDB3262115552	1,400.00	6.7881	9,503.40	9,503.40	0.0000	4.5800	50.0000	0.0000	(1.2090)	(0.1320)	0.0000	1	(1.3410)	01/06/2025
603737.SH	12/04/2024	SDB3262115552	200.00	6.7881	1,357.63	1,357.63	0.0000	4.5800	50.0000	0.0000	(0.1727)	(0.0189)	0.0000	1	(0.1916)	01/06/2025
603737.SH	12/04/2024	SDB3262115552	1,300.00	6.7881	8,824.58	8,824.58	0.0000	4.5800	50.0000	0.0000	(1.1227)	(0.1226)	0.0000	1	(1.2452)	01/06/2025
603737.SH	12/04/2024	SDB3262115552	100.00	6.7881	678.81	678.81	0.0000	4.5800	50.0000	0.0000	(0.0864)	(0.0094)	0.0000	1	(0.0958)	01/06/2025
603737.SH	12/04/2024	SDB3262115552	700.00	6.7881	4,751.70	4,751.70	0.0000	4.5800	50.0000	0.0000	(0.6045)	(0.0660)	0.0000	1	(0.6705)	01/06/2025
603737.SH	12/04/2024	SDB3262115552	900.00	6.7881	6,109.33	6,109.33	0.0000	4.5800	50.0000	0.0000	(0.7772)	(0.0849)	0.0000	1	(0.8621)	01/06/2025
603737.SH	12/04/2024	SDB3262115552	600.00	6.7881	4,072.88	4,072.88	0.0000	4.5800	50.0000	0.0000	(0.5182)	(0.0566)	0.0000	1	(0.5747)	01/06/2025
603737.SH	12/04/2024	SDB3262115552	800.00	6.7881	5,430.51	5,430.51	0.0000	4.5800	50.0000	0.0000	(0.6909)	(0.0754)	0.0000	1	(0.7663)	01/06/2025
603737.SH	12/04/2024	SDB3262115552	800.00	6.7881	5,430.51	5,430.51	0.0000	4.5800	50.0000	0.0000	(0.6909)	(0.0754)	0.0000	1	(0.7663)	01/06/2025
TOTAL SKSHU PAINT CO.,LTD. CMN CLASS A SERIES NORTHBOUND												(472.0365)	(49.7660)	0.0000	(521.8025)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SOOCHOW SECURITIES CO.,LTD. CMN CLASS A SERIES NORTHBOUND																
601555.SH	01/03/2025	SDB3261097738	100.00	1.1246	113.60	112.46	0.0000	4.3300	50.0000	0.0000	(0.0410)	(0.0047)	0.0000	3	(0.0457)	01/06/2025
601555.SH	01/03/2025	SDB3261097738	400.00	1.1246	454.39	449.83	0.0000	4.3300	50.0000	0.0000	(0.1640)	(0.0187)	0.0000	3	(0.1827)	01/06/2025
601555.SH	01/03/2025	SDB3261097738	14,000.00	1.1246	15,903.48	15,743.90	0.0000	4.3300	50.0000	0.0000	(5.7385)	(0.6560)	0.0000	3	(6.3945)	01/06/2025
601555.SH	01/03/2025	SDB3261097738	1,800.00	1.1246	2,044.73	2,024.22	0.0000	4.3300	50.0000	0.0000	(0.7378)	(0.0843)	0.0000	3	(0.8222)	01/06/2025
601555.SH	01/02/2025	SDB3261097738	100.00	1.1145	113.60	111.45	0.0000	4.3300	50.0000	0.0000	(0.0137)	(0.0015)	0.0000	1	(0.0152)	01/06/2025
601555.SH	01/02/2025	SDB3261097738	400.00	1.1145	454.39	445.82	0.0000	4.3300	50.0000	0.0000	(0.0547)	(0.0062)	0.0000	1	(0.0608)	01/06/2025
601555.SH	01/02/2025	SDB3261097738	14,000.00	1.1145	15,903.48	15,603.59	0.0000	4.3300	50.0000	0.0000	(1.9128)	(0.2167)	0.0000	1	(2.1296)	01/06/2025
601555.SH	01/02/2025	SDB3261097738	1,800.00	1.1145	2,044.73	2,006.18	0.0000	4.3300	50.0000	0.0000	(0.2459)	(0.0279)	0.0000	1	(0.2738)	01/06/2025
601555.SH	12/31/2024	SDB3261097738	100.00	1.1090	113.60	110.90	0.0000	4.3300	50.0000	0.0000	(0.0273)	(0.0031)	0.0000	2	(0.0304)	01/06/2025
601555.SH	12/31/2024	SDB3261097738	400.00	1.1090	454.39	443.59	0.0000	4.3300	50.0000	0.0000	(0.1093)	(0.0123)	0.0000	2	(0.1216)	01/06/2025
601555.SH	12/31/2024	SDB3261097738	14,000.00	1.1090	15,903.48	15,525.64	0.0000	4.3300	50.0000	0.0000	(3.8257)	(0.4313)	0.0000	2	(4.2569)	01/06/2025
601555.SH	12/31/2024	SDB3261097738	1,800.00	1.1090	2,044.73	1,996.15	0.0000	4.3300	50.0000	0.0000	(0.4919)	(0.0554)	0.0000	2	(0.5473)	01/06/2025
601555.SH	12/30/2024	SDB3261097738	100.00	1.0896	113.60	108.96	0.0000	4.3300	50.0000	0.0000	(0.0137)	(0.0015)	0.0000	1	(0.0152)	01/06/2025
601555.SH	12/30/2024	SDB3261097738	400.00	1.0896	454.39	435.84	0.0000	4.3300	50.0000	0.0000	(0.0547)	(0.0061)	0.0000	1	(0.0607)	01/06/2025
601555.SH	12/30/2024	SDB3261097738	14,000.00	1.0896	15,903.48	15,254.57	0.0000	4.3300	50.0000	0.0000	(1.9128)	(0.2119)	0.0000	1	(2.1247)	01/06/2025
601555.SH	12/30/2024	SDB3261097738	1,800.00	1.0896	2,044.73	1,961.30	0.0000	4.3300	50.0000	0.0000	(0.2459)	(0.0272)	0.0000	1	(0.2732)	01/06/2025
601555.SH	12/27/2024	SDB3261097738	100.00	1.1056	113.60	110.56	0.0000	4.3300	50.0000	0.0000	(0.0410)	(0.0046)	0.0000	3	(0.0456)	01/06/2025
601555.SH	12/27/2024	SDB3261097738	400.00	1.1056	454.39	442.26	0.0000	4.3300	50.0000	0.0000	(0.1640)	(0.0184)	0.0000	3	(0.1824)	01/06/2025
601555.SH	12/27/2024	SDB3261097738	14,000.00	1.1056	15,903.48	15,478.93	0.0000	4.3300	50.0000	0.0000	(5.7385)	(0.6450)	0.0000	3	(6.3835)	01/06/2025
601555.SH	12/27/2024	SDB3261097738	1,800.00	1.1056	2,044.73	1,990.15	0.0000	4.3300	50.0000	0.0000	(0.7378)	(0.0829)	0.0000	3	(0.8207)	01/06/2025
601555.SH	12/26/2024	SDB3261097738	100.00	1.1034	113.60	110.34	0.0000	4.3300	50.0000	0.0000	(0.0137)	(0.0015)	0.0000	1	(0.0152)	01/06/2025
601555.SH	12/26/2024	SDB3261097738	400.00	1.1034	454.39	441.35	0.0000	4.3300	50.0000	0.0000	(0.0547)	(0.0061)	0.0000	1	(0.0608)	01/06/2025
601555.SH	12/26/2024	SDB3261097738	14,000.00	1.1034	15,903.48	15,447.08	0.0000	4.3300	50.0000	0.0000	(1.9128)	(0.2145)	0.0000	1	(2.1274)	01/06/2025
601555.SH	12/26/2024	SDB3261097738	1,800.00	1.1034	2,044.73	1,986.05	0.0000	4.3300	50.0000	0.0000	(0.2459)	(0.0276)	0.0000	1	(0.2735)	01/06/2025
601555.SH	12/24/2024	SDB3261097738	100.00	1.1034	113.60	110.34	0.0000	4.3300	50.0000	0.0000	(0.0273)	(0.0031)	0.0000	2	(0.0304)	01/06/2025
601555.SH	12/24/2024	SDB3261097738	400.00	1.1034	454.39	441.35	0.0000	4.3300	50.0000	0.0000	(0.1093)	(0.0123)	0.0000	2	(0.1216)	01/06/2025
601555.SH	12/24/2024	SDB3261097738	14,000.00	1.1034	15,903.48	15,447.08	0.0000	4.3300	50.0000	0.0000	(3.8257)	(0.4291)	0.0000	2	(4.2548)	01/06/2025
601555.SH	12/24/2024	SDB3261097738	1,800.00	1.1034	2,044.73	1,986.05	0.0000	4.3300	50.0000	0.0000	(0.4919)	(0.0552)	0.0000	2	(0.5470)	01/06/2025
601555.SH	12/23/2024	SDB3261097738	100.00	1.1083	113.60	110.83	0.0000	4.3300	50.0000	0.0000	(0.0137)	(0.0015)	0.0000	1	(0.0152)	01/06/2025
601555.SH	12/23/2024	SDB3261097738	400.00	1.1083	454.39	443.32	0.0000	4.3300	50.0000	0.0000	(0.0547)	(0.0062)	0.0000	1	(0.0608)	01/06/2025
601555.SH	12/23/2024	SDB3261097738	14,000.00	1.1083	15,903.48	15,516.30	0.0000	4.3300	50.0000	0.0000	(1.9128)	(0.2155)	0.0000	1	(2.1283)	01/06/2025
601555.SH	12/23/2024	SDB3261097738	1,800.00	1.1083	2,044.73	1,994.95	0.0000	4.3300	50.0000	0.0000	(0.2459)	(0.0277)	0.0000	1	(0.2736)	01/06/2025
601555.SH	12/20/2024	SDB3261097738	100.00	1.1095	113.60	110.95	0.0000	4.3300	50.0000	0.0000	(0.0410)	(0.0046)	0.0000	3	(0.0456)	01/06/2025
601555.SH	12/20/2024	SDB3261097738	400.00	1.1095	454.39	443.78	0.0000	4.3300	50.0000	0.0000	(0.1640)	(0.0185)	0.0000	3	(0.1824)	01/06/2025
601555.SH	12/20/2024	SDB3261097738	14,000.00	1.1095	15,903.48	15,532.41	0.0000	4.3300	50.0000	0.0000	(5.7385)	(0.6472)	0.0000	3	(6.3857)	01/06/2025
601555.SH	12/20/2024	SDB3261097738	1,800.00	1.1095	2,044.73	1,997.02	0.0000	4.3300	50.0000	0.0000	(0.7378)	(0.0832)	0.0000	3	(0.8210)	01/06/2025
601555.SH	12/19/2024	SDB3261097738	100.00	1.1129	113.60	111.29	0.0000	4.5800	50.0000	0.0000	(0.0145)	(0.0015)	0.0000	1	(0.0160)	01/06/2025
601555.SH	12/19/2024	SDB3261097738	400.00	1.1129	454.39	445.15	0.0000	4.5800	50.0000	0.0000	(0.0578)	(0.0062)	0.0000	1	(0.0640)	01/06/2025
601555.SH	12/19/2024	SDB3261097738	14,000.00	1.1129	15,903.48	15,580.42	0.0000	4.5800	50.0000	0.0000	(2.0233)	(0.2164)	0.0000	1	(2.2397)	01/06/2025
601555.SH	12/19/2024	SDB3261097738	1,800.00	1.1129	2,044.73	2,003.20	0.0000	4.5800	50.0000	0.0000	(0.2601)	(0.0278)	0.0000	1	(0.2880)	01/06/2025
601555.SH	12/18/2024	SDB3261097738	100.00	1.1223	113.60	112.23	0.0000	4.5800	50.0000	0.0000	(0.0145)	(0.0016)	0.0000	1	(0.0160)	01/06/2025
601555.SH	12/18/2024	SDB3261097738	400.00	1.1223	454.39	448.92	0.0000	4.5800	50.0000	0.0000	(0.0578)	(0.0062)	0.0000	1	(0.0640)	01/06/2025
601555.SH	12/18/2024	SDB3261097738	14,000.00	1.1223	15,903.48	15,712.10	0.0000	4.5800	50.0000	0.0000	(2.0233)	(0.2182)	0.0000	1	(2.2415)	01/06/2025
601555.SH	12/18/2024	SDB3261097738	1,800.00	1.1223	2,044.73	2,020.13	0.0000	4.5800	50.0000	0.0000	(0.2601)	(0.0281)	0.0000	1	(0.2882)	01/06/2025
601555.SH	12/17/2024	SDB3261097738	100.00	1.1547	113.60	115.47	0.0000	4.5800	50.0000	0.0000	(0.0145)	(0.0016)	0.0000	1	(0.0161)	01/06/2025
601555.SH	12/17/2024	SDB3261097738	400.00	1.1547	454.39	461.87	0.0000	4.5800	50.0000	0.0000	(0.0578)	(0.0064)	0.0000	1	(0.0642)	01/06/2025
601555.SH	12/17/2024	SDB3261097738	14,000.00	1.1547	15,903.48	16,165.37	0.0000	4.5800	50.0000	0.0000	(2.0233)	(0.2245)	0.0000	1	(2.2478)	01/06/2025
601555.SH	12/17/2024	SDB3261097738	1,800.00	1.1547	2,044.73	2,078.40	0.0000	4.5800	50.0000	0.0000	(0.2601)	(0.0289)	0.0000	1	(0.2890)	01/06/2025
601555.SH	12/16/2024	SDB3261097738	100.00	1.1383	113.60	113.83	0.0000	4.5800	50.0000	0.0000	(0.0145)	(0.0016)	0.0000	1	(0.0160)	01/06/2025
601555.SH	12/16/2024	SDB3261097738	400.00	1.1383	454.39	455.31	0.0000	4.5800	50.0000	0.0000	(0.0578)	(0.0063)	0.0000	1	(0.0641)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SOOCHOW SECURITIES CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
601555.SH	12/16/2024	SDB3261097738	14,000.00	1.1383	15,903.48	15,935.72	0.0000	4.5800	50.0000	0.0000	(2.0233)	(0.2213)	0.0000	1	(2.2446)	01/06/2025
601555.SH	12/16/2024	SDB3261097738	1,800.00	1.1383	2,044.73	2,048.88	0.0000	4.5800	50.0000	0.0000	(0.2601)	(0.0285)	0.0000	1	(0.2886)	01/06/2025
601555.SH	12/13/2024	SDB3261097738	100.00	1.1389	113.60	113.89	0.0000	4.5800	50.0000	0.0000	(0.0434)	(0.0047)	0.0000	3	(0.0481)	01/06/2025
601555.SH	12/13/2024	SDB3261097738	400.00	1.1389	454.39	455.57	0.0000	4.5800	50.0000	0.0000	(0.1734)	(0.0190)	0.0000	3	(0.1924)	01/06/2025
601555.SH	12/13/2024	SDB3261097738	14,000.00	1.1389	15,903.48	15,944.78	0.0000	4.5800	50.0000	0.0000	(6.0698)	(0.6644)	0.0000	3	(6.7342)	01/06/2025
601555.SH	12/13/2024	SDB3261097738	1,800.00	1.1389	2,044.73	2,050.04	0.0000	4.5800	50.0000	0.0000	(0.7804)	(0.0854)	0.0000	3	(0.8658)	01/06/2025
601555.SH	12/12/2024	SDB3261097738	100.00	1.1301	113.60	113.01	0.0000	4.5800	50.0000	0.0000	(0.0145)	(0.0016)	0.0000	1	(0.0160)	01/06/2025
601555.SH	12/12/2024	SDB3261097738	400.00	1.1301	454.39	452.02	0.0000	4.5800	50.0000	0.0000	(0.0578)	(0.0063)	0.0000	1	(0.0641)	01/06/2025
601555.SH	12/12/2024	SDB3261097738	14,000.00	1.1301	15,903.48	15,820.73	0.0000	4.5800	50.0000	0.0000	(2.0233)	(0.2197)	0.0000	1	(2.2430)	01/06/2025
601555.SH	12/12/2024	SDB3261097738	1,800.00	1.1301	2,044.73	2,034.09	0.0000	4.5800	50.0000	0.0000	(0.2601)	(0.0283)	0.0000	1	(0.2884)	01/06/2025
601555.SH	12/11/2024	SDB3261097738	100.00	1.1469	113.60	114.69	0.0000	4.5800	50.0000	0.0000	(0.0145)	(0.0016)	0.0000	1	(0.0160)	01/06/2025
601555.SH	12/11/2024	SDB3261097738	400.00	1.1469	454.39	458.74	0.0000	4.5800	50.0000	0.0000	(0.0578)	(0.0064)	0.0000	1	(0.0642)	01/06/2025
601555.SH	12/11/2024	SDB3261097738	14,000.00	1.1469	15,903.48	16,056.07	0.0000	4.5800	50.0000	0.0000	(2.0233)	(0.2230)	0.0000	1	(2.2463)	01/06/2025
601555.SH	12/11/2024	SDB3261097738	1,800.00	1.1469	2,044.73	2,064.35	0.0000	4.5800	50.0000	0.0000	(0.2601)	(0.0287)	0.0000	1	(0.2888)	01/06/2025
601555.SH	12/10/2024	SDB3261097738	100.00	1.1312	113.60	113.12	0.0000	4.5800	50.0000	0.0000	(0.0145)	(0.0016)	0.0000	1	(0.0160)	01/06/2025
601555.SH	12/10/2024	SDB3261097738	400.00	1.1312	454.39	452.47	0.0000	4.5800	50.0000	0.0000	(0.0578)	(0.0063)	0.0000	1	(0.0641)	01/06/2025
601555.SH	12/10/2024	SDB3261097738	14,000.00	1.1312	15,903.48	15,836.49	0.0000	4.5800	50.0000	0.0000	(2.0233)	(0.2200)	0.0000	1	(2.2432)	01/06/2025
601555.SH	12/10/2024	SDB3261097738	1,800.00	1.1312	2,044.73	2,036.12	0.0000	4.5800	50.0000	0.0000	(0.2601)	(0.0283)	0.0000	1	(0.2884)	01/06/2025
601555.SH	12/09/2024	SDB3261097738	100.00	1.1256	113.60	112.56	0.0000	4.5800	50.0000	0.0000	(0.0145)	(0.0016)	0.0000	1	(0.0160)	01/06/2025
601555.SH	12/09/2024	SDB3261097738	400.00	1.1256	454.39	450.24	0.0000	4.5800	50.0000	0.0000	(0.0578)	(0.0063)	0.0000	1	(0.0641)	01/06/2025
601555.SH	12/09/2024	SDB3261097738	14,000.00	1.1256	15,903.48	15,758.41	0.0000	4.5800	50.0000	0.0000	(2.0233)	(0.2189)	0.0000	1	(2.2421)	01/06/2025
601555.SH	12/09/2024	SDB3261097738	1,800.00	1.1256	2,044.73	2,026.08	0.0000	4.5800	50.0000	0.0000	(0.2601)	(0.0281)	0.0000	1	(0.2883)	01/06/2025
601555.SH	12/06/2024	SDB3261097738	100.00	1.1357	113.60	113.57	0.0000	4.5800	50.0000	0.0000	(0.0434)	(0.0047)	0.0000	3	(0.0481)	01/06/2025
601555.SH	12/06/2024	SDB3261097738	400.00	1.1357	454.39	454.28	0.0000	4.5800	50.0000	0.0000	(0.1734)	(0.0189)	0.0000	3	(0.1924)	01/06/2025
601555.SH	12/06/2024	SDB3261097738	14,000.00	1.1357	15,903.48	15,899.72	0.0000	4.5800	50.0000	0.0000	(6.0698)	(0.6625)	0.0000	3	(6.7323)	01/06/2025
601555.SH	12/06/2024	SDB3261097738	1,800.00	1.1357	2,044.73	2,044.25	0.0000	4.5800	50.0000	0.0000	(0.7804)	(0.0852)	0.0000	3	(0.8656)	01/06/2025
601555.SH	12/05/2024	SDB3261097738	100.00	1.1336	113.60	113.36	0.0000	4.5800	50.0000	0.0000	(0.0145)	(0.0016)	0.0000	1	(0.0160)	01/06/2025
601555.SH	12/05/2024	SDB3261097738	400.00	1.1336	454.39	453.44	0.0000	4.5800	50.0000	0.0000	(0.0578)	(0.0063)	0.0000	1	(0.0641)	01/06/2025
601555.SH	12/05/2024	SDB3261097738	14,000.00	1.1336	15,903.48	15,870.33	0.0000	4.5800	50.0000	0.0000	(2.0233)	(0.2204)	0.0000	1	(2.2437)	01/06/2025
601555.SH	12/05/2024	SDB3261097738	1,800.00	1.1336	2,044.73	2,040.47	0.0000	4.5800	50.0000	0.0000	(0.2601)	(0.0283)	0.0000	1	(0.2885)	01/06/2025
601555.SH	12/04/2024	SDB3261097738	100.00	1.1360	113.60	113.60	0.0000	4.5800	50.0000	0.0000	(0.0145)	(0.0016)	0.0000	1	(0.0160)	01/06/2025
601555.SH	12/04/2024	SDB3261097738	400.00	1.1360	454.39	454.39	0.0000	4.5800	50.0000	0.0000	(0.0578)	(0.0063)	0.0000	1	(0.0641)	01/06/2025
601555.SH	12/04/2024	SDB3261097738	14,000.00	1.1360	15,903.48	15,903.48	0.0000	4.5800	50.0000	0.0000	(2.0233)	(0.2209)	0.0000	1	(2.2442)	01/06/2025
601555.SH	12/04/2024	SDB3261097738	1,800.00	1.1360	2,044.73	2,044.73	0.0000	4.5800	50.0000	0.0000	(0.2601)	(0.0284)	0.0000	1	(0.2885)	01/06/2025
TOTAL SOOCHOW SECURITIES CO.,LTD. CMN CLASS A SERIES NORTHBOUND												(75.5512)	(8.3797)	0.0000	(83.9309)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SOUTHWEST SECURITIES COMPANY, LTD. CMN CLASS A SERIES NORTHBOUND																
600369.SH	01/03/2025	SDB3261097734	200.00	0.6758	133.50	135.17	0.0000	4.3300	50.0000	0.0000	(0.0482)	(0.0056)	0.0000	3	(0.0538)	01/06/2025
600369.SH	01/03/2025	SDB3261097734	100.00	0.6758	66.75	67.58	0.0000	4.3300	50.0000	0.0000	(0.0241)	(0.0028)	0.0000	3	(0.0269)	01/06/2025
600369.SH	01/03/2025	SDB3261097734	4,900.00	0.6758	3,270.66	3,311.58	0.0000	4.3300	50.0000	0.0000	(1.1802)	(0.1380)	0.0000	3	(1.3181)	01/06/2025
600369.SH	01/03/2025	SDB3261097734	3,200.00	0.6758	2,135.94	2,162.67	0.0000	4.3300	50.0000	0.0000	(0.7707)	(0.0901)	0.0000	3	(0.8608)	01/06/2025
600369.SH	01/02/2025	SDB3261097734	200.00	0.6764	133.50	135.28	0.0000	4.3300	50.0000	0.0000	(0.0161)	(0.0019)	0.0000	1	(0.0179)	01/06/2025
600369.SH	01/02/2025	SDB3261097734	100.00	0.6764	66.75	67.64	0.0000	4.3300	50.0000	0.0000	(0.0080)	(0.0009)	0.0000	1	(0.0090)	01/06/2025
600369.SH	01/02/2025	SDB3261097734	4,900.00	0.6764	3,270.66	3,314.33	0.0000	4.3300	50.0000	0.0000	(0.3934)	(0.0460)	0.0000	1	(0.4394)	01/06/2025
600369.SH	01/02/2025	SDB3261097734	3,200.00	0.6764	2,135.94	2,164.46	0.0000	4.3300	50.0000	0.0000	(0.2569)	(0.0301)	0.0000	1	(0.2870)	01/06/2025
600369.SH	12/31/2024	SDB3261097734	200.00	0.6804	133.50	136.09	0.0000	4.3300	50.0000	0.0000	(0.0321)	(0.0038)	0.0000	2	(0.0359)	01/06/2025
600369.SH	12/31/2024	SDB3261097734	100.00	0.6804	66.75	68.04	0.0000	4.3300	50.0000	0.0000	(0.0161)	(0.0019)	0.0000	2	(0.0179)	01/06/2025
600369.SH	12/31/2024	SDB3261097734	4,900.00	0.6804	3,270.66	3,334.18	0.0000	4.3300	50.0000	0.0000	(0.7868)	(0.0926)	0.0000	2	(0.8794)	01/06/2025
600369.SH	12/31/2024	SDB3261097734	3,200.00	0.6804	2,135.94	2,177.42	0.0000	4.3300	50.0000	0.0000	(0.5138)	(0.0605)	0.0000	2	(0.5743)	01/06/2025
600369.SH	12/30/2024	SDB3261097734	200.00	0.6694	133.50	133.87	0.0000	4.3300	50.0000	0.0000	(0.0161)	(0.0019)	0.0000	1	(0.0179)	01/06/2025
600369.SH	12/30/2024	SDB3261097734	100.00	0.6694	66.75	66.94	0.0000	4.3300	50.0000	0.0000	(0.0080)	(0.0009)	0.0000	1	(0.0090)	01/06/2025
600369.SH	12/30/2024	SDB3261097734	4,900.00	0.6694	3,270.66	3,279.92	0.0000	4.3300	50.0000	0.0000	(0.3934)	(0.0456)	0.0000	1	(0.4389)	01/06/2025
600369.SH	12/30/2024	SDB3261097734	3,200.00	0.6694	2,135.94	2,141.99	0.0000	4.3300	50.0000	0.0000	(0.2569)	(0.0297)	0.0000	1	(0.2867)	01/06/2025
600369.SH	12/27/2024	SDB3261097734	200.00	0.6801	133.50	136.02	0.0000	4.3300	50.0000	0.0000	(0.0482)	(0.0057)	0.0000	3	(0.0538)	01/06/2025
600369.SH	12/27/2024	SDB3261097734	100.00	0.6801	66.75	68.01	0.0000	4.3300	50.0000	0.0000	(0.0241)	(0.0028)	0.0000	3	(0.0269)	01/06/2025
600369.SH	12/27/2024	SDB3261097734	4,900.00	0.6801	3,270.66	3,332.38	0.0000	4.3300	50.0000	0.0000	(1.1802)	(0.1388)	0.0000	3	(1.3190)	01/06/2025
600369.SH	12/27/2024	SDB3261097734	3,200.00	0.6801	2,135.94	2,176.25	0.0000	4.3300	50.0000	0.0000	(0.7707)	(0.0907)	0.0000	3	(0.8614)	01/06/2025
600369.SH	12/26/2024	SDB3261097734	200.00	0.6768	133.50	135.36	0.0000	4.3300	50.0000	0.0000	(0.0161)	(0.0019)	0.0000	1	(0.0179)	01/06/2025
600369.SH	12/26/2024	SDB3261097734	100.00	0.6768	66.75	67.68	0.0000	4.3300	50.0000	0.0000	(0.0080)	(0.0009)	0.0000	1	(0.0090)	01/06/2025
600369.SH	12/26/2024	SDB3261097734	4,900.00	0.6768	3,270.66	3,316.24	0.0000	4.3300	50.0000	0.0000	(0.3934)	(0.0461)	0.0000	1	(0.4394)	01/06/2025
600369.SH	12/26/2024	SDB3261097734	3,200.00	0.6768	2,135.94	2,165.71	0.0000	4.3300	50.0000	0.0000	(0.2569)	(0.0301)	0.0000	1	(0.2870)	01/06/2025
600369.SH	12/24/2024	SDB3261097734	200.00	0.6768	133.50	135.36	0.0000	4.3300	50.0000	0.0000	(0.0321)	(0.0038)	0.0000	2	(0.0359)	01/06/2025
600369.SH	12/24/2024	SDB3261097734	100.00	0.6768	66.75	67.68	0.0000	4.3300	50.0000	0.0000	(0.0161)	(0.0019)	0.0000	2	(0.0179)	01/06/2025
600369.SH	12/24/2024	SDB3261097734	4,900.00	0.6768	3,270.66	3,316.24	0.0000	4.3300	50.0000	0.0000	(0.7868)	(0.0921)	0.0000	2	(0.8789)	01/06/2025
600369.SH	12/24/2024	SDB3261097734	3,200.00	0.6768	2,135.94	2,165.71	0.0000	4.3300	50.0000	0.0000	(0.5138)	(0.0602)	0.0000	2	(0.5740)	01/06/2025
600369.SH	12/23/2024	SDB3261097734	200.00	0.6803	133.50	136.07	0.0000	4.3300	50.0000	0.0000	(0.0161)	(0.0019)	0.0000	1	(0.0179)	01/06/2025
600369.SH	12/23/2024	SDB3261097734	100.00	0.6803	66.75	68.03	0.0000	4.3300	50.0000	0.0000	(0.0080)	(0.0009)	0.0000	1	(0.0090)	01/06/2025
600369.SH	12/23/2024	SDB3261097734	4,900.00	0.6803	3,270.66	3,333.70	0.0000	4.3300	50.0000	0.0000	(0.3934)	(0.0463)	0.0000	1	(0.4397)	01/06/2025
600369.SH	12/23/2024	SDB3261097734	3,200.00	0.6803	2,135.94	2,177.11	0.0000	4.3300	50.0000	0.0000	(0.2569)	(0.0302)	0.0000	1	(0.2871)	01/06/2025
600369.SH	12/20/2024	SDB3261097734	200.00	0.6871	133.50	137.41	0.0000	4.3300	50.0000	0.0000	(0.0482)	(0.0057)	0.0000	3	(0.0539)	01/06/2025
600369.SH	12/20/2024	SDB3261097734	100.00	0.6871	66.75	68.71	0.0000	4.3300	50.0000	0.0000	(0.0241)	(0.0029)	0.0000	3	(0.0269)	01/06/2025
600369.SH	12/20/2024	SDB3261097734	4,900.00	0.6871	3,270.66	3,366.63	0.0000	4.3300	50.0000	0.0000	(1.1802)	(0.1403)	0.0000	3	(1.3204)	01/06/2025
600369.SH	12/20/2024	SDB3261097734	3,200.00	0.6871	2,135.94	2,198.62	0.0000	4.3300	50.0000	0.0000	(0.7707)	(0.0916)	0.0000	3	(0.8623)	01/06/2025
600369.SH	12/19/2024	SDB3261097734	200.00	0.6902	133.50	138.05	0.0000	4.5800	50.0000	0.0000	(0.0170)	(0.0019)	0.0000	1	(0.0189)	01/06/2025
600369.SH	12/19/2024	SDB3261097734	100.00	0.6902	66.75	69.02	0.0000	4.5800	50.0000	0.0000	(0.0085)	(0.0010)	0.0000	1	(0.0095)	01/06/2025
600369.SH	12/19/2024	SDB3261097734	4,900.00	0.6902	3,270.66	3,382.16	0.0000	4.5800	50.0000	0.0000	(0.4161)	(0.0470)	0.0000	1	(0.4631)	01/06/2025
600369.SH	12/19/2024	SDB3261097734	3,200.00	0.6902	2,135.94	2,208.76	0.0000	4.5800	50.0000	0.0000	(0.2717)	(0.0307)	0.0000	1	(0.3024)	01/06/2025
600369.SH	12/18/2024	SDB3261097734	200.00	0.7038	133.50	140.77	0.0000	4.5800	50.0000	0.0000	(0.0170)	(0.0020)	0.0000	1	(0.0189)	01/06/2025
600369.SH	12/18/2024	SDB3261097734	100.00	0.7038	66.75	70.38	0.0000	4.5800	50.0000	0.0000	(0.0085)	(0.0010)	0.0000	1	(0.0095)	01/06/2025
600369.SH	12/18/2024	SDB3261097734	4,900.00	0.7038	3,270.66	3,448.79	0.0000	4.5800	50.0000	0.0000	(0.4161)	(0.0479)	0.0000	1	(0.4640)	01/06/2025
600369.SH	12/18/2024	SDB3261097734	3,200.00	0.7038	2,135.94	2,252.27	0.0000	4.5800	50.0000	0.0000	(0.2717)	(0.0313)	0.0000	1	(0.3030)	01/06/2025
600369.SH	12/17/2024	SDB3261097734	200.00	0.7294	133.50	145.88	0.0000	4.5800	50.0000	0.0000	(0.0170)	(0.0020)	0.0000	1	(0.0190)	01/06/2025
600369.SH	12/17/2024	SDB3261097734	100.00	0.7294	66.75	72.94	0.0000	4.5800	50.0000	0.0000	(0.0085)	(0.0010)	0.0000	1	(0.0095)	01/06/2025
600369.SH	12/17/2024	SDB3261097734	8,200.00	0.7294	5,473.35	5,981.16	0.0000	4.5800	50.0000	0.0000	(0.6963)	(0.0831)	0.0000	1	(0.7794)	01/06/2025
600369.SH	12/17/2024	SDB3261097734	3,200.00	0.7294	2,135.94	2,334.11	0.0000	4.5800	50.0000	0.0000	(0.2717)	(0.0324)	0.0000	1	(0.3042)	01/06/2025
600369.SH	12/16/2024	SDB3261097734	200.00	0.6945	133.50	138.91	0.0000	4.5800	50.0000	0.0000	(0.0170)	(0.0019)	0.0000	1	(0.0189)	01/06/2025
600369.SH	12/16/2024	SDB3261097734	100.00	0.6945	66.75	69.45	0.0000	4.5800	50.0000	0.0000	(0.0085)	(0.0010)	0.0000	1	(0.0095)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SOUTHWEST SECURITIES COMPANY, LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600369.SH	12/16/2024	SDB3261097734	8,200.00	0.6945	5,473.35	5,695.19	0.0000	4.5800	50.0000	0.0000	(0.6963)	(0.0791)	0.0000	1	(0.7754)	01/06/2025
600369.SH	12/16/2024	SDB3261097734	3,200.00	0.6945	2,135.94	2,222.51	0.0000	4.5800	50.0000	0.0000	(0.2717)	(0.0309)	0.0000	1	(0.3026)	01/06/2025
600369.SH	12/13/2024	SDB3261097734	200.00	0.6930	133.50	138.60	0.0000	4.5800	50.0000	0.0000	(0.0510)	(0.0058)	0.0000	3	(0.0567)	01/06/2025
600369.SH	12/13/2024	SDB3261097734	100.00	0.6930	66.75	69.30	0.0000	4.5800	50.0000	0.0000	(0.0255)	(0.0029)	0.0000	3	(0.0284)	01/06/2025
600369.SH	12/13/2024	SDB3261097734	8,200.00	0.6930	5,473.35	5,682.69	0.0000	4.5800	50.0000	0.0000	(2.0890)	(0.2368)	0.0000	3	(2.3258)	01/06/2025
600369.SH	12/13/2024	SDB3261097734	3,200.00	0.6930	2,135.94	2,217.64	0.0000	4.5800	50.0000	0.0000	(0.8152)	(0.0924)	0.0000	3	(0.9076)	01/06/2025
600369.SH	12/12/2024	SDB3261097734	200.00	0.6871	133.50	137.42	0.0000	4.5800	50.0000	0.0000	(0.0170)	(0.0019)	0.0000	1	(0.0189)	01/06/2025
600369.SH	12/12/2024	SDB3261097734	100.00	0.6871	66.75	68.71	0.0000	4.5800	50.0000	0.0000	(0.0085)	(0.0010)	0.0000	1	(0.0094)	01/06/2025
600369.SH	12/12/2024	SDB3261097734	8,200.00	0.6871	5,473.35	5,634.08	0.0000	4.5800	50.0000	0.0000	(0.6963)	(0.0783)	0.0000	1	(0.7746)	01/06/2025
600369.SH	12/12/2024	SDB3261097734	3,200.00	0.6871	2,135.94	2,198.67	0.0000	4.5800	50.0000	0.0000	(0.2717)	(0.0305)	0.0000	1	(0.3023)	01/06/2025
600369.SH	12/11/2024	SDB3261097734	200.00	0.7022	133.50	140.43	0.0000	4.5800	50.0000	0.0000	(0.0170)	(0.0020)	0.0000	1	(0.0189)	01/06/2025
600369.SH	12/11/2024	SDB3261097734	100.00	0.7022	66.75	70.22	0.0000	4.5800	50.0000	0.0000	(0.0085)	(0.0010)	0.0000	1	(0.0095)	01/06/2025
600369.SH	12/11/2024	SDB3261097734	8,200.00	0.7022	5,473.35	5,757.71	0.0000	4.5800	50.0000	0.0000	(0.6963)	(0.0800)	0.0000	1	(0.7763)	01/06/2025
600369.SH	12/11/2024	SDB3261097734	3,200.00	0.7022	2,135.94	2,246.91	0.0000	4.5800	50.0000	0.0000	(0.2717)	(0.0312)	0.0000	1	(0.3029)	01/06/2025
600369.SH	12/10/2024	SDB3261097734	200.00	0.6707	133.50	134.15	0.0000	4.5800	50.0000	0.0000	(0.0170)	(0.0019)	0.0000	1	(0.0188)	01/06/2025
600369.SH	12/10/2024	SDB3261097734	100.00	0.6707	66.75	67.07	0.0000	4.5800	50.0000	0.0000	(0.0085)	(0.0009)	0.0000	1	(0.0094)	01/06/2025
600369.SH	12/10/2024	SDB3261097734	8,200.00	0.6707	5,473.35	5,500.03	0.0000	4.5800	50.0000	0.0000	(0.6963)	(0.0764)	0.0000	1	(0.7727)	01/06/2025
600369.SH	12/10/2024	SDB3261097734	3,200.00	0.6707	2,135.94	2,146.35	0.0000	4.5800	50.0000	0.0000	(0.2717)	(0.0298)	0.0000	1	(0.3015)	01/06/2025
600369.SH	12/09/2024	SDB3261097734	200.00	0.6644	133.50	132.88	0.0000	4.5800	50.0000	0.0000	(0.0170)	(0.0018)	0.0000	1	(0.0188)	01/06/2025
600369.SH	12/09/2024	SDB3261097734	100.00	0.6644	66.75	66.44	0.0000	4.5800	50.0000	0.0000	(0.0085)	(0.0009)	0.0000	1	(0.0094)	01/06/2025
600369.SH	12/09/2024	SDB3261097734	8,200.00	0.6644	5,473.35	5,447.91	0.0000	4.5800	50.0000	0.0000	(0.6963)	(0.0757)	0.0000	1	(0.7720)	01/06/2025
600369.SH	12/09/2024	SDB3261097734	3,200.00	0.6644	2,135.94	2,126.01	0.0000	4.5800	50.0000	0.0000	(0.2717)	(0.0295)	0.0000	1	(0.3013)	01/06/2025
600369.SH	12/06/2024	SDB3261097734	200.00	0.6726	133.50	134.53	0.0000	4.5800	50.0000	0.0000	(0.0510)	(0.0056)	0.0000	3	(0.0566)	01/06/2025
600369.SH	12/06/2024	SDB3261097734	100.00	0.6726	66.75	67.26	0.0000	4.5800	50.0000	0.0000	(0.0255)	(0.0028)	0.0000	3	(0.0283)	01/06/2025
600369.SH	12/06/2024	SDB3261097734	8,200.00	0.6726	5,473.35	5,515.72	0.0000	4.5800	50.0000	0.0000	(2.0890)	(0.2298)	0.0000	3	(2.3188)	01/06/2025
600369.SH	12/06/2024	SDB3261097734	3,200.00	0.6726	2,135.94	2,152.48	0.0000	4.5800	50.0000	0.0000	(0.8152)	(0.0897)	0.0000	3	(0.9049)	01/06/2025
600369.SH	12/05/2024	SDB3261097734	200.00	0.6752	133.50	135.04	0.0000	4.5800	50.0000	0.0000	(0.0170)	(0.0019)	0.0000	1	(0.0189)	01/06/2025
600369.SH	12/05/2024	SDB3261097734	100.00	0.6752	66.75	67.52	0.0000	4.5800	50.0000	0.0000	(0.0085)	(0.0009)	0.0000	1	(0.0094)	01/06/2025
600369.SH	12/05/2024	SDB3261097734	8,200.00	0.6752	5,473.35	5,536.78	0.0000	4.5800	50.0000	0.0000	(0.6963)	(0.0769)	0.0000	1	(0.7732)	01/06/2025
600369.SH	12/05/2024	SDB3261097734	3,200.00	0.6752	2,135.94	2,160.69	0.0000	4.5800	50.0000	0.0000	(0.2717)	(0.0300)	0.0000	1	(0.3017)	01/06/2025
600369.SH	12/04/2024	SDB3261097734	200.00	0.6675	133.50	133.50	0.0000	4.5800	50.0000	0.0000	(0.0170)	(0.0019)	0.0000	1	(0.0188)	01/06/2025
600369.SH	12/04/2024	SDB3261097734	100.00	0.6675	66.75	66.75	0.0000	4.5800	50.0000	0.0000	(0.0085)	(0.0009)	0.0000	1	(0.0094)	01/06/2025
600369.SH	12/04/2024	SDB3261097734	8,200.00	0.6675	5,473.35	5,473.35	0.0000	4.5800	50.0000	0.0000	(0.6963)	(0.0760)	0.0000	1	(0.7724)	01/06/2025
600369.SH	12/04/2024	SDB3261097734	3,200.00	0.6675	2,135.94	2,135.94	0.0000	4.5800	50.0000	0.0000	(0.2717)	(0.0297)	0.0000	1	(0.3014)	01/06/2025
TOTAL SOUTHWEST SECURITIES COMPANY, LTD. CMN CLASS A SERIES NORTHBOUND												(26.8007)	(3.0678)	0.0000	(29.8685)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
STO EXPRESS CO LTD CMN CLASS A SERIES NORTHBOUND																
002468.ZK	01/03/2025	SDB3260123528	100.00	1.4173	132.10	141.73	0.0000	4.3300	50.0000	0.0000	(0.0477)	(0.0059)	0.0000	3	(0.0536)	01/06/2025
002468.ZK	01/03/2025	SDB3260123528	3,000.00	1.4173	3,984.81	4,252.00	0.0000	4.3300	50.0000	0.0000	(1.4379)	(0.1772)	0.0000	3	(1.6150)	01/06/2025
002468.ZK	01/03/2025	SDB3260123528	21,300.00	1.4173	28,846.82	30,189.21	0.0000	4.3300	50.0000	0.0000	(10.4089)	(1.2579)	0.0000	3	(11.6668)	01/06/2025
002468.ZK	01/03/2025	SDB3260123528	18,300.00	1.4173	24,783.89	25,937.21	0.0000	4.3300	50.0000	0.0000	(8.9429)	(1.0807)	0.0000	3	(10.0236)	01/06/2025
002468.ZK	01/03/2025	SDB3260123528	24,700.00	1.4173	33,451.48	35,008.15	0.0000	4.3300	50.0000	0.0000	(12.0704)	(1.4587)	0.0000	3	(13.5291)	01/06/2025
002468.ZK	01/03/2025	SDB3260123528	56,600.00	1.4173	76,654.00	80,221.10	0.0000	4.3300	50.0000	0.0000	(27.6593)	(3.3425)	0.0000	3	(31.0019)	01/06/2025
002468.ZK	01/03/2025	SDB3260123528	200.00	1.4173	270.86	283.47	0.0000	4.3300	50.0000	0.0000	(0.0977)	(0.0118)	0.0000	3	(0.1095)	01/06/2025
002468.ZK	01/03/2025	SDB3260123528	3,600.00	1.4173	4,875.52	5,102.40	0.0000	4.3300	50.0000	0.0000	(1.7592)	(0.2126)	0.0000	3	(1.9719)	01/06/2025
002468.ZK	01/03/2025	SDB3260123528	400.00	1.4173	541.72	566.93	0.0000	4.3300	50.0000	0.0000	(0.1955)	(0.0236)	0.0000	3	(0.2191)	01/06/2025
002468.ZK	01/03/2025	SDB3260123528	400.00	1.4173	541.72	566.93	0.0000	4.3300	50.0000	0.0000	(0.1955)	(0.0236)	0.0000	3	(0.2191)	01/06/2025
002468.ZK	01/03/2025	SDB3260123528	12,300.00	1.4173	16,658.03	17,433.21	0.0000	4.3300	50.0000	0.0000	(6.0108)	(0.7264)	0.0000	3	(6.7372)	01/06/2025
002468.ZK	01/03/2025	SDB3260123528	4,800.00	1.4173	6,500.69	6,803.20	0.0000	4.3300	50.0000	0.0000	(2.3457)	(0.2835)	0.0000	3	(2.6291)	01/06/2025
002468.ZK	01/03/2025	SDB3260123528	6,000.00	1.4173	8,125.87	8,504.00	0.0000	4.3300	50.0000	0.0000	(2.9321)	(0.3543)	0.0000	3	(3.2864)	01/06/2025
002468.ZK	01/03/2025	SDB3260123528	300.00	1.4173	406.29	425.20	0.0000	4.3300	50.0000	0.0000	(0.1466)	(0.0177)	0.0000	3	(0.1643)	01/06/2025
002468.ZK	01/03/2025	SDB3260123528	300.00	1.4173	406.29	425.20	0.0000	4.3300	50.0000	0.0000	(0.1466)	(0.0177)	0.0000	3	(0.1643)	01/06/2025
002468.ZK	01/03/2025	SDB3260123528	300.00	1.4173	406.29	425.20	0.0000	4.3300	50.0000	0.0000	(0.1466)	(0.0177)	0.0000	3	(0.1643)	01/06/2025
002468.ZK	01/03/2025	SDB3260123528	57,300.00	1.4173	77,602.02	81,213.24	0.0000	4.3300	50.0000	0.0000	(28.0014)	(3.3839)	0.0000	3	(31.3853)	01/06/2025
002468.ZK	01/03/2025	SDB3260123528	1,200.00	1.4173	1,625.17	1,700.80	0.0000	4.3300	50.0000	0.0000	(0.5864)	(0.0709)	0.0000	3	(0.6573)	01/06/2025
002468.ZK	01/03/2025	SDB3260123528	56,500.00	1.4173	76,518.57	80,079.37	0.0000	4.3300	50.0000	0.0000	(27.6105)	(3.3366)	0.0000	3	(30.9471)	01/06/2025
002468.ZK	01/03/2025	SDB3260123528	4,700.00	1.4173	6,365.26	6,661.47	0.0000	4.3300	50.0000	0.0000	(2.2968)	(0.2776)	0.0000	3	(2.5744)	01/06/2025
002468.ZK	01/03/2025	SDB3260123528	5,500.00	1.4173	7,448.71	7,795.34	0.0000	4.3300	50.0000	0.0000	(2.6877)	(0.3248)	0.0000	3	(3.0125)	01/06/2025
002468.ZK	01/03/2025	SDB3260123528	1,000.00	1.4173	1,354.31	1,417.33	0.0000	4.3300	50.0000	0.0000	(0.4887)	(0.0591)	0.0000	3	(0.5477)	01/06/2025
002468.ZK	01/03/2025	SDB3260123528	6,100.00	1.4173	8,261.30	8,645.74	0.0000	4.3300	50.0000	0.0000	(2.9810)	(0.3602)	0.0000	3	(3.3412)	01/06/2025
002468.ZK	01/03/2025	SDB3260123528	200.00	1.4173	270.86	283.47	0.0000	4.3300	50.0000	0.0000	(0.0977)	(0.0118)	0.0000	3	(0.1095)	01/06/2025
002468.ZK	01/03/2025	SDB3260123528	4,900.00	1.4173	6,636.12	6,944.94	0.0000	4.3300	50.0000	0.0000	(2.3945)	(0.2894)	0.0000	3	(2.6839)	01/06/2025
002468.ZK	01/03/2025	SDB3260123528	1,500.00	1.4173	2,031.47	2,126.00	0.0000	4.3300	50.0000	0.0000	(0.7330)	(0.0886)	0.0000	3	(0.8216)	01/06/2025
002468.ZK	01/03/2025	SDB3260123528	15,000.00	1.4173	20,314.67	21,260.01	0.0000	4.3300	50.0000	0.0000	(7.3302)	(0.8858)	0.0000	3	(8.2160)	01/06/2025
002468.ZK	01/03/2025	SDB3260123528	8,100.00	1.4173	10,969.92	11,480.41	0.0000	4.3300	50.0000	0.0000	(3.9583)	(0.4784)	0.0000	3	(4.4367)	01/06/2025
002468.ZK	01/03/2025	SDB3260123528	20,700.00	1.4173	28,034.24	29,338.81	0.0000	4.3300	50.0000	0.0000	(10.1157)	(1.2225)	0.0000	3	(11.3381)	01/06/2025
002468.ZK	01/03/2025	SDB3260123528	12,700.00	1.4173	17,199.75	18,000.14	0.0000	4.3300	50.0000	0.0000	(6.2062)	(0.7500)	0.0000	3	(6.9562)	01/06/2025
002468.ZK	01/03/2025	SDB3260123528	2,100.00	1.4173	2,844.05	2,976.40	0.0000	4.3300	50.0000	0.0000	(1.0262)	(0.1240)	0.0000	3	(1.1502)	01/06/2025
002468.ZK	01/03/2025	SDB3260123528	4,800.00	1.4173	6,500.69	6,803.20	0.0000	4.3300	50.0000	0.0000	(2.3457)	(0.2835)	0.0000	3	(2.6291)	01/06/2025
002468.ZK	01/03/2025	SDB3260123528	100.00	1.4173	135.43	141.73	0.0000	4.3300	50.0000	0.0000	(0.0489)	(0.0059)	0.0000	3	(0.0548)	01/06/2025
002468.ZK	01/03/2025	SDB3260123528	12,900.00	1.4173	17,470.61	18,283.61	0.0000	4.3300	50.0000	0.0000	(6.3040)	(0.7618)	0.0000	3	(7.0658)	01/06/2025
002468.ZK	01/03/2025	SDB3260123528	11,800.00	1.4173	15,980.87	16,724.54	0.0000	4.3300	50.0000	0.0000	(5.7664)	(0.6969)	0.0000	3	(6.4633)	01/06/2025
002468.ZK	01/03/2025	SDB3260123528	300.00	1.4173	406.29	425.20	0.0000	4.3300	50.0000	0.0000	(0.1466)	(0.0177)	0.0000	3	(0.1643)	01/06/2025
002468.ZK	01/03/2025	SDB3260123528	3,900.00	1.4173	5,281.81	5,527.60	0.0000	4.3300	50.0000	0.0000	(1.9059)	(0.2303)	0.0000	3	(2.1362)	01/06/2025
002468.ZK	01/03/2025	SDB3260123528	3,300.00	1.4173	4,469.23	4,677.20	0.0000	4.3300	50.0000	0.0000	(1.6126)	(0.1949)	0.0000	3	(1.8075)	01/06/2025
002468.ZK	01/03/2025	SDB3260123528	1,200.00	1.4173	1,625.17	1,700.80	0.0000	4.3300	50.0000	0.0000	(0.5864)	(0.0709)	0.0000	3	(0.6573)	01/06/2025
002468.ZK	01/03/2025	SDB3260123528	2,800.00	1.4173	3,792.07	3,968.54	0.0000	4.3300	50.0000	0.0000	(1.3683)	(0.1654)	0.0000	3	(1.5337)	01/06/2025
002468.ZK	01/03/2025	SDB3260123528	1,600.00	1.4173	2,166.90	2,267.73	0.0000	4.3300	50.0000	0.0000	(0.7819)	(0.0945)	0.0000	3	(0.8764)	01/06/2025
002468.ZK	01/03/2025	SDB3260123528	31,700.00	1.4173	42,931.66	44,929.49	0.0000	4.3300	50.0000	0.0000	(15.4912)	(1.8721)	0.0000	3	(17.3632)	01/06/2025
002468.ZK	01/03/2025	SDB3260123528	28,600.00	1.4173	38,733.29	40,535.75	0.0000	4.3300	50.0000	0.0000	(13.9763)	(1.6890)	0.0000	3	(15.6653)	01/06/2025
002468.ZK	01/03/2025	SDB3260123528	11,600.00	1.4173	15,710.01	16,441.07	0.0000	4.3300	50.0000	0.0000	(5.6687)	(0.6850)	0.0000	3	(6.3537)	01/06/2025
002468.ZK	01/03/2025	SDB3260123528	300.00	1.4173	406.29	425.20	0.0000	4.3300	50.0000	0.0000	(0.1466)	(0.0177)	0.0000	3	(0.1643)	01/06/2025
002468.ZK	01/03/2025	SDB3260123528	1,800.00	1.4173	2,437.76	2,551.20	0.0000	4.3300	50.0000	0.0000	(0.8796)	(0.1063)	0.0000	3	(0.9859)	01/06/2025
002468.ZK	01/03/2025	SDB3260123528	7,800.00	1.4173	10,563.63	11,055.21	0.0000	4.3300	50.0000	0.0000	(3.8117)	(0.4606)	0.0000	3	(4.2723)	01/06/2025
002468.ZK	01/03/2025	SDB3260123528	6,900.00	1.4173	9,344.75	9,779.60	0.0000	4.3300	50.0000	0.0000	(3.3719)	(0.4075)	0.0000	3	(3.7794)	01/06/2025
002468.ZK	01/03/2025	SDB3260123528	100.00	1.4173	135.43	141.73	0.0000	4.3300	50.0000	0.0000	(0.0489)	(0.0059)	0.0000	3	(0.0548)	01/06/2025
002468.ZK	01/03/2025	SDB3260123528	300.00	1.4173	406.29	425.20	0.0000	4.3300	50.0000	0.0000	(0.1466)	(0.0177)	0.0000	3	(0.1643)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
STO EXPRESS CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002468.ZK	01/03/2025	SDB3260123528	700.00	1.4173	948.02	992.13	0.0000	4.3300	50.0000	0.0000	(0.3421)	(0.0413)	0.0000	3	(0.3834)	01/06/2025
002468.ZK	01/03/2025	SDB3260123528	400.00	1.4173	541.72	566.93	0.0000	4.3300	50.0000	0.0000	(0.1955)	(0.0236)	0.0000	3	(0.2191)	01/06/2025
002468.ZK	01/03/2025	SDB3260123528	400.00	1.4173	541.72	566.93	0.0000	4.3300	50.0000	0.0000	(0.1955)	(0.0236)	0.0000	3	(0.2191)	01/06/2025
002468.ZK	01/03/2025	SDB3260123528	200.00	1.4173	270.86	283.47	0.0000	4.3300	50.0000	0.0000	(0.0977)	(0.0118)	0.0000	3	(0.1095)	01/06/2025
002468.ZK	01/03/2025	SDB3260123528	200.00	1.4173	270.86	283.47	0.0000	4.3300	50.0000	0.0000	(0.0977)	(0.0118)	0.0000	3	(0.1095)	01/06/2025
002468.ZK	01/03/2025	SDB3260123528	500.00	1.4173	677.16	708.67	0.0000	4.3300	50.0000	0.0000	(0.2443)	(0.0295)	0.0000	3	(0.2739)	01/06/2025
002468.ZK	01/02/2025	SDB3260123528	100.00	1.4267	132.10	142.67	0.0000	4.3300	50.0000	0.0000	(0.0159)	(0.0020)	0.0000	1	(0.0179)	01/06/2025
002468.ZK	01/02/2025	SDB3260123528	3,000.00	1.4267	3,984.81	4,280.17	0.0000	4.3300	50.0000	0.0000	(0.4793)	(0.0594)	0.0000	1	(0.5387)	01/06/2025
002468.ZK	01/02/2025	SDB3260123528	21,300.00	1.4267	28,846.82	30,389.20	0.0000	4.3300	50.0000	0.0000	(3.4696)	(0.4221)	0.0000	1	(3.8917)	01/06/2025
002468.ZK	01/02/2025	SDB3260123528	18,300.00	1.4267	24,783.89	26,109.03	0.0000	4.3300	50.0000	0.0000	(2.9810)	(0.3626)	0.0000	1	(3.3436)	01/06/2025
002468.ZK	01/02/2025	SDB3260123528	24,700.00	1.4267	33,451.48	35,240.06	0.0000	4.3300	50.0000	0.0000	(4.0235)	(0.4894)	0.0000	1	(4.5129)	01/06/2025
002468.ZK	01/02/2025	SDB3260123528	56,600.00	1.4267	76,654.00	80,752.52	0.0000	4.3300	50.0000	0.0000	(9.2198)	(1.1216)	0.0000	1	(10.3413)	01/06/2025
002468.ZK	01/02/2025	SDB3260123528	200.00	1.4267	270.86	285.34	0.0000	4.3300	50.0000	0.0000	(0.0326)	(0.0040)	0.0000	1	(0.0365)	01/06/2025
002468.ZK	01/02/2025	SDB3260123528	3,600.00	1.4267	4,875.52	5,136.20	0.0000	4.3300	50.0000	0.0000	(0.5864)	(0.0713)	0.0000	1	(0.6578)	01/06/2025
002468.ZK	01/02/2025	SDB3260123528	400.00	1.4267	541.72	570.69	0.0000	4.3300	50.0000	0.0000	(0.0652)	(0.0079)	0.0000	1	(0.0731)	01/06/2025
002468.ZK	01/02/2025	SDB3260123528	400.00	1.4267	541.72	570.69	0.0000	4.3300	50.0000	0.0000	(0.0652)	(0.0079)	0.0000	1	(0.0731)	01/06/2025
002468.ZK	01/02/2025	SDB3260123528	12,300.00	1.4267	16,658.03	17,548.69	0.0000	4.3300	50.0000	0.0000	(2.0036)	(0.2437)	0.0000	1	(2.2473)	01/06/2025
002468.ZK	01/02/2025	SDB3260123528	4,800.00	1.4267	6,500.69	6,848.27	0.0000	4.3300	50.0000	0.0000	(0.7819)	(0.0951)	0.0000	1	(0.8770)	01/06/2025
002468.ZK	01/02/2025	SDB3260123528	6,000.00	1.4267	8,125.87	8,560.34	0.0000	4.3300	50.0000	0.0000	(0.9774)	(0.1189)	0.0000	1	(1.0963)	01/06/2025
002468.ZK	01/02/2025	SDB3260123528	300.00	1.4267	406.29	428.02	0.0000	4.3300	50.0000	0.0000	(0.0489)	(0.0059)	0.0000	1	(0.0548)	01/06/2025
002468.ZK	01/02/2025	SDB3260123528	300.00	1.4267	406.29	428.02	0.0000	4.3300	50.0000	0.0000	(0.0489)	(0.0059)	0.0000	1	(0.0548)	01/06/2025
002468.ZK	01/02/2025	SDB3260123528	300.00	1.4267	406.29	428.02	0.0000	4.3300	50.0000	0.0000	(0.0489)	(0.0059)	0.0000	1	(0.0548)	01/06/2025
002468.ZK	01/02/2025	SDB3260123528	57,300.00	1.4267	77,602.02	81,751.23	0.0000	4.3300	50.0000	0.0000	(9.3338)	(1.1354)	0.0000	1	(10.4692)	01/06/2025
002468.ZK	01/02/2025	SDB3260123528	1,200.00	1.4267	1,625.17	1,712.07	0.0000	4.3300	50.0000	0.0000	(0.1955)	(0.0238)	0.0000	1	(0.2193)	01/06/2025
002468.ZK	01/02/2025	SDB3260123528	56,500.00	1.4267	76,518.57	80,609.85	0.0000	4.3300	50.0000	0.0000	(9.2035)	(1.1196)	0.0000	1	(10.3231)	01/06/2025
002468.ZK	01/02/2025	SDB3260123528	4,700.00	1.4267	6,365.26	6,705.60	0.0000	4.3300	50.0000	0.0000	(0.7656)	(0.0931)	0.0000	1	(0.8587)	01/06/2025
002468.ZK	01/02/2025	SDB3260123528	5,500.00	1.4267	7,448.71	7,846.98	0.0000	4.3300	50.0000	0.0000	(0.8959)	(0.1090)	0.0000	1	(1.0049)	01/06/2025
002468.ZK	01/02/2025	SDB3260123528	1,000.00	1.4267	1,354.31	1,426.72	0.0000	4.3300	50.0000	0.0000	(0.1629)	(0.0198)	0.0000	1	(0.1827)	01/06/2025
002468.ZK	01/02/2025	SDB3260123528	6,100.00	1.4267	8,261.30	8,703.01	0.0000	4.3300	50.0000	0.0000	(0.9937)	(0.1209)	0.0000	1	(1.1145)	01/06/2025
002468.ZK	01/02/2025	SDB3260123528	200.00	1.4267	270.86	285.34	0.0000	4.3300	50.0000	0.0000	(0.0326)	(0.0040)	0.0000	1	(0.0365)	01/06/2025
002468.ZK	01/02/2025	SDB3260123528	4,900.00	1.4267	6,636.12	6,990.94	0.0000	4.3300	50.0000	0.0000	(0.7982)	(0.0971)	0.0000	1	(0.8953)	01/06/2025
002468.ZK	01/02/2025	SDB3260123528	1,500.00	1.4267	2,031.47	2,140.08	0.0000	4.3300	50.0000	0.0000	(0.2443)	(0.0297)	0.0000	1	(0.2741)	01/06/2025
002468.ZK	01/02/2025	SDB3260123528	2,600.00	1.4267	3,521.21	3,709.48	0.0000	4.3300	50.0000	0.0000	(0.4235)	(0.0515)	0.0000	1	(0.4750)	01/06/2025
002468.ZK	01/02/2025	SDB3260123528	15,000.00	1.4267	20,314.67	21,400.85	0.0000	4.3300	50.0000	0.0000	(2.4434)	(0.2972)	0.0000	1	(2.7406)	01/06/2025
002468.ZK	01/02/2025	SDB3260123528	21,800.00	1.4267	29,523.98	31,102.56	0.0000	4.3300	50.0000	0.0000	(3.5511)	(0.4320)	0.0000	1	(3.9831)	01/06/2025
002468.ZK	01/02/2025	SDB3260123528	20,700.00	1.4267	28,034.24	29,533.17	0.0000	4.3300	50.0000	0.0000	(3.3719)	(0.4102)	0.0000	1	(3.7821)	01/06/2025
002468.ZK	01/02/2025	SDB3260123528	12,700.00	1.4267	17,199.75	18,119.38	0.0000	4.3300	50.0000	0.0000	(2.0687)	(0.2517)	0.0000	1	(2.3204)	01/06/2025
002468.ZK	01/02/2025	SDB3260123528	2,100.00	1.4267	2,844.05	2,996.12	0.0000	4.3300	50.0000	0.0000	(0.3421)	(0.0416)	0.0000	1	(0.3837)	01/06/2025
002468.ZK	01/02/2025	SDB3260123528	4,800.00	1.4267	6,500.69	6,848.27	0.0000	4.3300	50.0000	0.0000	(0.7819)	(0.0951)	0.0000	1	(0.8770)	01/06/2025
002468.ZK	01/02/2025	SDB3260123528	100.00	1.4267	135.43	142.67	0.0000	4.3300	50.0000	0.0000	(0.0163)	(0.0020)	0.0000	1	(0.0183)	01/06/2025
002468.ZK	01/02/2025	SDB3260123528	12,900.00	1.4267	17,470.61	18,404.73	0.0000	4.3300	50.0000	0.0000	(2.1013)	(0.2556)	0.0000	1	(2.3569)	01/06/2025
002468.ZK	01/02/2025	SDB3260123528	11,800.00	1.4267	15,980.87	16,835.33	0.0000	4.3300	50.0000	0.0000	(1.9221)	(0.2338)	0.0000	1	(2.1560)	01/06/2025
002468.ZK	01/02/2025	SDB3260123528	300.00	1.4267	406.29	428.02	0.0000	4.3300	50.0000	0.0000	(0.0489)	(0.0059)	0.0000	1	(0.0548)	01/06/2025
002468.ZK	01/02/2025	SDB3260123528	3,900.00	1.4267	5,281.81	5,564.22	0.0000	4.3300	50.0000	0.0000	(0.6353)	(0.0773)	0.0000	1	(0.7126)	01/06/2025
002468.ZK	01/02/2025	SDB3260123528	3,300.00	1.4267	4,469.23	4,708.19	0.0000	4.3300	50.0000	0.0000	(0.5375)	(0.0654)	0.0000	1	(0.6029)	01/06/2025
002468.ZK	01/02/2025	SDB3260123528	1,200.00	1.4267	1,625.17	1,712.07	0.0000	4.3300	50.0000	0.0000	(0.1955)	(0.0238)	0.0000	1	(0.2193)	01/06/2025
002468.ZK	01/02/2025	SDB3260123528	2,800.00	1.4267	3,792.07	3,994.82	0.0000	4.3300	50.0000	0.0000	(0.4561)	(0.0555)	0.0000	1	(0.5116)	01/06/2025
002468.ZK	01/02/2025	SDB3260123528	1,600.00	1.4267	2,166.90	2,282.76	0.0000	4.3300	50.0000	0.0000	(0.2606)	(0.0317)	0.0000	1	(0.2923)	01/06/2025
002468.ZK	01/02/2025	SDB3260123528	31,700.00	1.4267	42,931.66	45,227.12	0.0000	4.3300	50.0000	0.0000	(5.1637)	(0.6282)	0.0000	1	(5.7919)	01/06/2025
002468.ZK	01/02/2025	SDB3260123528	28,600.00	1.4267	38,733.29	40,804.28	0.0000	4.3300	50.0000	0.0000	(4.6588)	(0.5667)	0.0000	1	(5.2255)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
STO EXPRESS CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002468.ZK	01/02/2025	SDB3260123528	11,600.00	1.4267	15,710.01	16,549.99	0.0000	4.3300	50.0000	0.0000	(1.8896)	(0.2299)	0.0000	1	(2.1194)	01/06/2025
002468.ZK	01/02/2025	SDB3260123528	300.00	1.4267	406.29	428.02	0.0000	4.3300	50.0000	0.0000	(0.0489)	(0.0059)	0.0000	1	(0.0548)	01/06/2025
002468.ZK	01/02/2025	SDB3260123528	1,800.00	1.4267	2,437.76	2,568.10	0.0000	4.3300	50.0000	0.0000	(0.2932)	(0.0357)	0.0000	1	(0.3289)	01/06/2025
002468.ZK	01/02/2025	SDB3260123528	7,800.00	1.4267	10,563.63	11,128.44	0.0000	4.3300	50.0000	0.0000	(1.2706)	(0.1546)	0.0000	1	(1.4251)	01/06/2025
002468.ZK	01/02/2025	SDB3260123528	6,900.00	1.4267	9,344.75	9,844.39	0.0000	4.3300	50.0000	0.0000	(1.1240)	(0.1367)	0.0000	1	(1.2607)	01/06/2025
002468.ZK	01/02/2025	SDB3260123528	100.00	1.4267	135.43	142.67	0.0000	4.3300	50.0000	0.0000	(0.0163)	(0.0020)	0.0000	1	(0.0183)	01/06/2025
002468.ZK	01/02/2025	SDB3260123528	300.00	1.4267	406.29	428.02	0.0000	4.3300	50.0000	0.0000	(0.0489)	(0.0059)	0.0000	1	(0.0548)	01/06/2025
002468.ZK	01/02/2025	SDB3260123528	700.00	1.4267	948.02	998.71	0.0000	4.3300	50.0000	0.0000	(0.1140)	(0.0139)	0.0000	1	(0.1279)	01/06/2025
002468.ZK	01/02/2025	SDB3260123528	400.00	1.4267	541.72	570.69	0.0000	4.3300	50.0000	0.0000	(0.0652)	(0.0079)	0.0000	1	(0.0731)	01/06/2025
002468.ZK	01/02/2025	SDB3260123528	400.00	1.4267	541.72	570.69	0.0000	4.3300	50.0000	0.0000	(0.0652)	(0.0079)	0.0000	1	(0.0731)	01/06/2025
002468.ZK	01/02/2025	SDB3260123528	200.00	1.4267	270.86	285.34	0.0000	4.3300	50.0000	0.0000	(0.0326)	(0.0040)	0.0000	1	(0.0365)	01/06/2025
002468.ZK	01/02/2025	SDB3260123528	200.00	1.4267	270.86	285.34	0.0000	4.3300	50.0000	0.0000	(0.0326)	(0.0040)	0.0000	1	(0.0365)	01/06/2025
002468.ZK	01/02/2025	SDB3260123528	500.00	1.4267	677.16	713.36	0.0000	4.3300	50.0000	0.0000	(0.0814)	(0.0099)	0.0000	1	(0.0914)	01/06/2025
002468.ZK	12/31/2024	SDB3260123528	100.00	1.4129	132.10	141.29	0.0000	4.3300	50.0000	0.0000	(0.0318)	(0.0039)	0.0000	2	(0.0357)	01/06/2025
002468.ZK	12/31/2024	SDB3260123528	3,000.00	1.4129	3,984.81	4,238.74	0.0000	4.3300	50.0000	0.0000	(0.9586)	(0.1177)	0.0000	2	(1.0763)	01/06/2025
002468.ZK	12/31/2024	SDB3260123528	21,300.00	1.4129	28,846.82	30,095.09	0.0000	4.3300	50.0000	0.0000	(6.9393)	(0.8360)	0.0000	2	(7.7752)	01/06/2025
002468.ZK	12/31/2024	SDB3260123528	18,300.00	1.4129	24,783.89	25,856.34	0.0000	4.3300	50.0000	0.0000	(5.9619)	(0.7182)	0.0000	2	(6.6801)	01/06/2025
002468.ZK	12/31/2024	SDB3260123528	24,700.00	1.4129	33,451.48	34,899.00	0.0000	4.3300	50.0000	0.0000	(8.0469)	(0.9694)	0.0000	2	(9.0164)	01/06/2025
002468.ZK	12/31/2024	SDB3260123528	56,600.00	1.4129	76,654.00	79,970.99	0.0000	4.3300	50.0000	0.0000	(18.4395)	(2.2214)	0.0000	2	(20.6610)	01/06/2025
002468.ZK	12/31/2024	SDB3260123528	200.00	1.4129	270.86	282.58	0.0000	4.3300	50.0000	0.0000	(0.0652)	(0.0078)	0.0000	2	(0.0730)	01/06/2025
002468.ZK	12/31/2024	SDB3260123528	3,600.00	1.4129	4,875.52	5,086.49	0.0000	4.3300	50.0000	0.0000	(1.1728)	(0.1413)	0.0000	2	(1.3141)	01/06/2025
002468.ZK	12/31/2024	SDB3260123528	400.00	1.4129	541.72	565.17	0.0000	4.3300	50.0000	0.0000	(0.1303)	(0.0157)	0.0000	2	(0.1460)	01/06/2025
002468.ZK	12/31/2024	SDB3260123528	400.00	1.4129	541.72	565.17	0.0000	4.3300	50.0000	0.0000	(0.1303)	(0.0157)	0.0000	2	(0.1460)	01/06/2025
002468.ZK	12/31/2024	SDB3260123528	12,300.00	1.4129	16,658.03	17,378.85	0.0000	4.3300	50.0000	0.0000	(4.0072)	(0.4827)	0.0000	2	(4.4899)	01/06/2025
002468.ZK	12/31/2024	SDB3260123528	4,800.00	1.4129	6,500.69	6,781.99	0.0000	4.3300	50.0000	0.0000	(1.5638)	(0.1884)	0.0000	2	(1.7522)	01/06/2025
002468.ZK	12/31/2024	SDB3260123528	6,000.00	1.4129	8,125.87	8,477.49	0.0000	4.3300	50.0000	0.0000	(1.9547)	(0.2355)	0.0000	2	(2.1902)	01/06/2025
002468.ZK	12/31/2024	SDB3260123528	300.00	1.4129	406.29	423.87	0.0000	4.3300	50.0000	0.0000	(0.0977)	(0.0118)	0.0000	2	(0.1095)	01/06/2025
002468.ZK	12/31/2024	SDB3260123528	300.00	1.4129	406.29	423.87	0.0000	4.3300	50.0000	0.0000	(0.0977)	(0.0118)	0.0000	2	(0.1095)	01/06/2025
002468.ZK	12/31/2024	SDB3260123528	300.00	1.4129	406.29	423.87	0.0000	4.3300	50.0000	0.0000	(0.0977)	(0.0118)	0.0000	2	(0.1095)	01/06/2025
002468.ZK	12/31/2024	SDB3260123528	57,300.00	1.4129	77,602.02	80,960.03	0.0000	4.3300	50.0000	0.0000	(18.6676)	(2.2489)	0.0000	2	(20.9165)	01/06/2025
002468.ZK	12/31/2024	SDB3260123528	1,200.00	1.4129	1,625.17	1,695.50	0.0000	4.3300	50.0000	0.0000	(0.3909)	(0.0471)	0.0000	2	(0.4380)	01/06/2025
002468.ZK	12/31/2024	SDB3260123528	56,500.00	1.4129	76,518.57	79,829.70	0.0000	4.3300	50.0000	0.0000	(18.4070)	(2.2175)	0.0000	2	(20.6245)	01/06/2025
002468.ZK	12/31/2024	SDB3260123528	4,700.00	1.4129	6,365.26	6,640.70	0.0000	4.3300	50.0000	0.0000	(1.5312)	(0.1845)	0.0000	2	(1.7157)	01/06/2025
002468.ZK	12/31/2024	SDB3260123528	5,500.00	1.4129	7,448.71	7,771.03	0.0000	4.3300	50.0000	0.0000	(1.7918)	(0.2159)	0.0000	2	(2.0077)	01/06/2025
002468.ZK	12/31/2024	SDB3260123528	1,000.00	1.4129	1,354.31	1,412.91	0.0000	4.3300	50.0000	0.0000	(0.3258)	(0.0392)	0.0000	2	(0.3650)	01/06/2025
002468.ZK	12/31/2024	SDB3260123528	6,100.00	1.4129	8,261.30	8,618.78	0.0000	4.3300	50.0000	0.0000	(1.9873)	(0.2394)	0.0000	2	(2.2267)	01/06/2025
002468.ZK	12/31/2024	SDB3260123528	200.00	1.4129	270.86	282.58	0.0000	4.3300	50.0000	0.0000	(0.0652)	(0.0078)	0.0000	2	(0.0730)	01/06/2025
002468.ZK	12/31/2024	SDB3260123528	4,900.00	1.4129	6,636.12	6,923.28	0.0000	4.3300	50.0000	0.0000	(1.5964)	(0.1923)	0.0000	2	(1.7887)	01/06/2025
002468.ZK	12/31/2024	SDB3260123528	1,500.00	1.4129	2,031.47	2,119.37	0.0000	4.3300	50.0000	0.0000	(0.4887)	(0.0589)	0.0000	2	(0.5476)	01/06/2025
002468.ZK	12/31/2024	SDB3260123528	3,100.00	1.4129	4,198.36	4,380.04	0.0000	4.3300	50.0000	0.0000	(1.0099)	(0.1217)	0.0000	2	(1.1316)	01/06/2025
002468.ZK	12/31/2024	SDB3260123528	15,000.00	1.4129	20,314.67	21,193.72	0.0000	4.3300	50.0000	0.0000	(4.8868)	(0.5887)	0.0000	2	(5.4755)	01/06/2025
002468.ZK	12/31/2024	SDB3260123528	21,800.00	1.4129	29,523.98	30,801.55	0.0000	4.3300	50.0000	0.0000	(7.1022)	(0.8556)	0.0000	2	(7.9578)	01/06/2025
002468.ZK	12/31/2024	SDB3260123528	20,700.00	1.4129	28,034.24	29,247.34	0.0000	4.3300	50.0000	0.0000	(6.7438)	(0.8124)	0.0000	2	(7.5562)	01/06/2025
002468.ZK	12/31/2024	SDB3260123528	12,700.00	1.4129	17,199.75	17,944.02	0.0000	4.3300	50.0000	0.0000	(4.1375)	(0.4984)	0.0000	2	(4.6359)	01/06/2025
002468.ZK	12/31/2024	SDB3260123528	2,100.00	1.4129	2,844.05	2,967.12	0.0000	4.3300	50.0000	0.0000	(0.6842)	(0.0824)	0.0000	2	(0.7666)	01/06/2025
002468.ZK	12/31/2024	SDB3260123528	4,800.00	1.4129	6,500.69	6,781.99	0.0000	4.3300	50.0000	0.0000	(1.5638)	(0.1884)	0.0000	2	(1.7522)	01/06/2025
002468.ZK	12/31/2024	SDB3260123528	100.00	1.4129	135.43	141.29	0.0000	4.3300	50.0000	0.0000	(0.0326)	(0.0039)	0.0000	2	(0.0365)	01/06/2025
002468.ZK	12/31/2024	SDB3260123528	12,900.00	1.4129	17,470.61	18,226.60	0.0000	4.3300	50.0000	0.0000	(4.2027)	(0.5063)	0.0000	2	(4.7089)	01/06/2025
002468.ZK	12/31/2024	SDB3260123528	11,800.00	1.4129	15,980.87	16,672.40	0.0000	4.3300	50.0000	0.0000	(3.8443)	(0.4631)	0.0000	2	(4.3074)	01/06/2025
002468.ZK	12/31/2024	SDB3260123528	300.00	1.4129	406.29	423.87	0.0000	4.3300	50.0000	0.0000	(0.0977)	(0.0118)	0.0000	2	(0.1095)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
STO EXPRESS CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002468.ZK	12/31/2024	SDB3260123528	3,900.00	1.4129	5,281.81	5,510.37	0.0000	4.3300	50.0000	0.0000	(1.2706)	(0.1531)	0.0000	2	(1.4236)	01/06/2025
002468.ZK	12/31/2024	SDB3260123528	3,300.00	1.4129	4,469.23	4,662.62	0.0000	4.3300	50.0000	0.0000	(1.0751)	(0.1295)	0.0000	2	(1.2046)	01/06/2025
002468.ZK	12/31/2024	SDB3260123528	1,200.00	1.4129	1,625.17	1,695.50	0.0000	4.3300	50.0000	0.0000	(0.3909)	(0.0471)	0.0000	2	(0.4380)	01/06/2025
002468.ZK	12/31/2024	SDB3260123528	2,800.00	1.4129	3,792.07	3,956.16	0.0000	4.3300	50.0000	0.0000	(0.9122)	(0.1099)	0.0000	2	(1.0221)	01/06/2025
002468.ZK	12/31/2024	SDB3260123528	1,600.00	1.4129	2,166.90	2,260.66	0.0000	4.3300	50.0000	0.0000	(0.5213)	(0.0628)	0.0000	2	(0.5841)	01/06/2025
002468.ZK	12/31/2024	SDB3260123528	31,700.00	1.4129	42,931.66	44,789.41	0.0000	4.3300	50.0000	0.0000	(10.3274)	(1.2442)	0.0000	2	(11.5716)	01/06/2025
002468.ZK	12/31/2024	SDB3260123528	28,600.00	1.4129	38,733.29	40,409.37	0.0000	4.3300	50.0000	0.0000	(9.3175)	(1.1225)	0.0000	2	(10.4400)	01/06/2025
002468.ZK	12/31/2024	SDB3260123528	11,600.00	1.4129	15,710.01	16,389.81	0.0000	4.3300	50.0000	0.0000	(3.7791)	(0.4553)	0.0000	2	(4.2344)	01/06/2025
002468.ZK	12/31/2024	SDB3260123528	300.00	1.4129	406.29	423.87	0.0000	4.3300	50.0000	0.0000	(0.0977)	(0.0118)	0.0000	2	(0.1095)	01/06/2025
002468.ZK	12/31/2024	SDB3260123528	1,800.00	1.4129	2,437.76	2,543.25	0.0000	4.3300	50.0000	0.0000	(0.5864)	(0.0706)	0.0000	2	(0.6571)	01/06/2025
002468.ZK	12/31/2024	SDB3260123528	7,800.00	1.4129	10,563.63	11,020.74	0.0000	4.3300	50.0000	0.0000	(2.5411)	(0.3061)	0.0000	2	(2.8473)	01/06/2025
002468.ZK	12/31/2024	SDB3260123528	6,900.00	1.4129	9,344.75	9,749.11	0.0000	4.3300	50.0000	0.0000	(2.2479)	(0.2708)	0.0000	2	(2.5187)	01/06/2025
002468.ZK	12/31/2024	SDB3260123528	100.00	1.4129	135.43	141.29	0.0000	4.3300	50.0000	0.0000	(0.0326)	(0.0039)	0.0000	2	(0.0365)	01/06/2025
002468.ZK	12/31/2024	SDB3260123528	300.00	1.4129	406.29	423.87	0.0000	4.3300	50.0000	0.0000	(0.0977)	(0.0118)	0.0000	2	(0.1095)	01/06/2025
002468.ZK	12/31/2024	SDB3260123528	700.00	1.4129	948.02	989.04	0.0000	4.3300	50.0000	0.0000	(0.2281)	(0.0275)	0.0000	2	(0.2555)	01/06/2025
002468.ZK	12/31/2024	SDB3260123528	400.00	1.4129	541.72	565.17	0.0000	4.3300	50.0000	0.0000	(0.1303)	(0.0157)	0.0000	2	(0.1460)	01/06/2025
002468.ZK	12/31/2024	SDB3260123528	400.00	1.4129	541.72	565.17	0.0000	4.3300	50.0000	0.0000	(0.1303)	(0.0157)	0.0000	2	(0.1460)	01/06/2025
002468.ZK	12/31/2024	SDB3260123528	200.00	1.4129	270.86	282.58	0.0000	4.3300	50.0000	0.0000	(0.0652)	(0.0078)	0.0000	2	(0.0730)	01/06/2025
002468.ZK	12/31/2024	SDB3260123528	200.00	1.4129	270.86	282.58	0.0000	4.3300	50.0000	0.0000	(0.0652)	(0.0078)	0.0000	2	(0.0730)	01/06/2025
002468.ZK	12/31/2024	SDB3260123528	500.00	1.4129	677.16	706.46	0.0000	4.3300	50.0000	0.0000	(0.1629)	(0.0196)	0.0000	2	(0.1825)	01/06/2025
002468.ZK	12/30/2024	SDB3260123528	100.00	1.3511	132.10	135.11	0.0000	4.3300	50.0000	0.0000	(0.0159)	(0.0019)	0.0000	1	(0.0178)	01/06/2025
002468.ZK	12/30/2024	SDB3260123528	3,000.00	1.3511	3,984.81	4,053.20	0.0000	4.3300	50.0000	0.0000	(0.4793)	(0.0563)	0.0000	1	(0.5356)	01/06/2025
002468.ZK	12/30/2024	SDB3260123528	21,300.00	1.3511	28,846.82	28,777.68	0.0000	4.3300	50.0000	0.0000	(3.4696)	(0.3997)	0.0000	1	(3.8693)	01/06/2025
002468.ZK	12/30/2024	SDB3260123528	18,300.00	1.3511	24,783.89	24,724.49	0.0000	4.3300	50.0000	0.0000	(2.9810)	(0.3434)	0.0000	1	(3.3243)	01/06/2025
002468.ZK	12/30/2024	SDB3260123528	24,700.00	1.3511	33,451.48	33,371.31	0.0000	4.3300	50.0000	0.0000	(4.0235)	(0.4635)	0.0000	1	(4.4870)	01/06/2025
002468.ZK	12/30/2024	SDB3260123528	56,600.00	1.3511	76,654.00	76,470.28	0.0000	4.3300	50.0000	0.0000	(9.2198)	(1.0621)	0.0000	1	(10.2819)	01/06/2025
002468.ZK	12/30/2024	SDB3260123528	200.00	1.3511	270.86	270.21	0.0000	4.3300	50.0000	0.0000	(0.0326)	(0.0038)	0.0000	1	(0.0363)	01/06/2025
002468.ZK	12/30/2024	SDB3260123528	3,600.00	1.3511	4,875.52	4,863.83	0.0000	4.3300	50.0000	0.0000	(0.5864)	(0.0676)	0.0000	1	(0.6540)	01/06/2025
002468.ZK	12/30/2024	SDB3260123528	400.00	1.3511	541.72	540.43	0.0000	4.3300	50.0000	0.0000	(0.0652)	(0.0075)	0.0000	1	(0.0727)	01/06/2025
002468.ZK	12/30/2024	SDB3260123528	400.00	1.3511	541.72	540.43	0.0000	4.3300	50.0000	0.0000	(0.0652)	(0.0075)	0.0000	1	(0.0727)	01/06/2025
002468.ZK	12/30/2024	SDB3260123528	12,300.00	1.3511	16,658.03	16,618.10	0.0000	4.3300	50.0000	0.0000	(2.0036)	(0.2308)	0.0000	1	(2.2344)	01/06/2025
002468.ZK	12/30/2024	SDB3260123528	4,800.00	1.3511	6,500.69	6,485.11	0.0000	4.3300	50.0000	0.0000	(0.7819)	(0.0901)	0.0000	1	(0.8720)	01/06/2025
002468.ZK	12/30/2024	SDB3260123528	6,000.00	1.3511	8,125.87	8,106.39	0.0000	4.3300	50.0000	0.0000	(0.9774)	(0.1126)	0.0000	1	(1.0899)	01/06/2025
002468.ZK	12/30/2024	SDB3260123528	300.00	1.3511	406.29	405.32	0.0000	4.3300	50.0000	0.0000	(0.0489)	(0.0056)	0.0000	1	(0.0545)	01/06/2025
002468.ZK	12/30/2024	SDB3260123528	300.00	1.3511	406.29	405.32	0.0000	4.3300	50.0000	0.0000	(0.0489)	(0.0056)	0.0000	1	(0.0545)	01/06/2025
002468.ZK	12/30/2024	SDB3260123528	300.00	1.3511	406.29	405.32	0.0000	4.3300	50.0000	0.0000	(0.0489)	(0.0056)	0.0000	1	(0.0545)	01/06/2025
002468.ZK	12/30/2024	SDB3260123528	57,300.00	1.3511	77,602.02	77,416.02	0.0000	4.3300	50.0000	0.0000	(9.3338)	(1.0752)	0.0000	1	(10.4090)	01/06/2025
002468.ZK	12/30/2024	SDB3260123528	1,200.00	1.3511	1,625.17	1,621.28	0.0000	4.3300	50.0000	0.0000	(0.1955)	(0.0225)	0.0000	1	(0.2180)	01/06/2025
002468.ZK	12/30/2024	SDB3260123528	56,500.00	1.3511	76,518.57	76,335.17	0.0000	4.3300	50.0000	0.0000	(9.2035)	(1.0602)	0.0000	1	(10.2637)	01/06/2025
002468.ZK	12/30/2024	SDB3260123528	4,700.00	1.3511	6,365.26	6,350.01	0.0000	4.3300	50.0000	0.0000	(0.7656)	(0.0882)	0.0000	1	(0.8538)	01/06/2025
002468.ZK	12/30/2024	SDB3260123528	5,500.00	1.3511	7,448.71	7,430.86	0.0000	4.3300	50.0000	0.0000	(0.8959)	(0.1032)	0.0000	1	(0.9991)	01/06/2025
002468.ZK	12/30/2024	SDB3260123528	1,000.00	1.3511	1,354.31	1,351.07	0.0000	4.3300	50.0000	0.0000	(0.1629)	(0.0188)	0.0000	1	(0.1817)	01/06/2025
002468.ZK	12/30/2024	SDB3260123528	6,100.00	1.3511	8,261.30	8,241.50	0.0000	4.3300	50.0000	0.0000	(0.9937)	(0.1145)	0.0000	1	(1.1081)	01/06/2025
002468.ZK	12/30/2024	SDB3260123528	200.00	1.3511	270.86	270.21	0.0000	4.3300	50.0000	0.0000	(0.0326)	(0.0038)	0.0000	1	(0.0363)	01/06/2025
002468.ZK	12/30/2024	SDB3260123528	4,900.00	1.3511	6,636.12	6,620.22	0.0000	4.3300	50.0000	0.0000	(0.7982)	(0.0919)	0.0000	1	(0.8901)	01/06/2025
002468.ZK	12/30/2024	SDB3260123528	1,500.00	1.3511	2,031.47	2,026.60	0.0000	4.3300	50.0000	0.0000	(0.2443)	(0.0281)	0.0000	1	(0.2725)	01/06/2025
002468.ZK	12/30/2024	SDB3260123528	12,600.00	1.3511	17,064.32	17,023.42	0.0000	4.3300	50.0000	0.0000	(2.0525)	(0.2364)	0.0000	1	(2.2889)	01/06/2025
002468.ZK	12/30/2024	SDB3260123528	15,000.00	1.3511	20,314.67	20,265.97	0.0000	4.3300	50.0000	0.0000	(2.4434)	(0.2815)	0.0000	1	(2.7249)	01/06/2025
002468.ZK	12/30/2024	SDB3260123528	21,800.00	1.3511	29,523.98	29,453.22	0.0000	4.3300	50.0000	0.0000	(3.5511)	(0.4091)	0.0000	1	(3.9602)	01/06/2025
002468.ZK	12/30/2024	SDB3260123528	20,700.00	1.3511	28,034.24	27,967.05	0.0000	4.3300	50.0000	0.0000	(3.3719)	(0.3884)	0.0000	1	(3.7603)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
STO EXPRESS CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002468.ZK	12/30/2024	SDB3260123528	12,700.00	1.3511	17,199.75	17,158.53	0.0000	4.3300	50.0000	0.0000	(2.0687)	(0.2383)	0.0000	1	(2.3071)	01/06/2025
002468.ZK	12/30/2024	SDB3260123528	2,100.00	1.3511	2,844.05	2,837.24	0.0000	4.3300	50.0000	0.0000	(0.3421)	(0.0394)	0.0000	1	(0.3815)	01/06/2025
002468.ZK	12/30/2024	SDB3260123528	4,800.00	1.3511	6,500.69	6,485.11	0.0000	4.3300	50.0000	0.0000	(0.7819)	(0.0901)	0.0000	1	(0.8720)	01/06/2025
002468.ZK	12/30/2024	SDB3260123528	100.00	1.3511	135.43	135.11	0.0000	4.3300	50.0000	0.0000	(0.0163)	(0.0019)	0.0000	1	(0.0182)	01/06/2025
002468.ZK	12/30/2024	SDB3260123528	12,900.00	1.3511	17,470.61	17,428.74	0.0000	4.3300	50.0000	0.0000	(2.1013)	(0.2421)	0.0000	1	(2.3434)	01/06/2025
002468.ZK	12/30/2024	SDB3260123528	11,800.00	1.3511	15,980.87	15,942.57	0.0000	4.3300	50.0000	0.0000	(1.9221)	(0.2214)	0.0000	1	(2.1436)	01/06/2025
002468.ZK	12/30/2024	SDB3260123528	300.00	1.3511	406.29	405.32	0.0000	4.3300	50.0000	0.0000	(0.0489)	(0.0056)	0.0000	1	(0.0545)	01/06/2025
002468.ZK	12/30/2024	SDB3260123528	3,900.00	1.3511	5,281.81	5,269.15	0.0000	4.3300	50.0000	0.0000	(0.6353)	(0.0732)	0.0000	1	(0.7085)	01/06/2025
002468.ZK	12/30/2024	SDB3260123528	3,300.00	1.3511	4,469.23	4,458.51	0.0000	4.3300	50.0000	0.0000	(0.5375)	(0.0619)	0.0000	1	(0.5995)	01/06/2025
002468.ZK	12/30/2024	SDB3260123528	1,200.00	1.3511	1,625.17	1,621.28	0.0000	4.3300	50.0000	0.0000	(0.1955)	(0.0225)	0.0000	1	(0.2180)	01/06/2025
002468.ZK	12/30/2024	SDB3260123528	2,800.00	1.3511	3,792.07	3,782.98	0.0000	4.3300	50.0000	0.0000	(0.4561)	(0.0525)	0.0000	1	(0.5086)	01/06/2025
002468.ZK	12/30/2024	SDB3260123528	1,600.00	1.3511	2,166.90	2,161.70	0.0000	4.3300	50.0000	0.0000	(0.2606)	(0.0300)	0.0000	1	(0.2907)	01/06/2025
002468.ZK	12/30/2024	SDB3260123528	31,700.00	1.3511	42,931.66	42,828.76	0.0000	4.3300	50.0000	0.0000	(5.1637)	(0.5948)	0.0000	1	(5.7586)	01/06/2025
002468.ZK	12/30/2024	SDB3260123528	28,600.00	1.3511	38,733.29	38,640.46	0.0000	4.3300	50.0000	0.0000	(4.6588)	(0.5367)	0.0000	1	(5.1954)	01/06/2025
002468.ZK	12/30/2024	SDB3260123528	11,600.00	1.3511	15,710.01	15,672.35	0.0000	4.3300	50.0000	0.0000	(1.8896)	(0.2177)	0.0000	1	(2.1072)	01/06/2025
002468.ZK	12/30/2024	SDB3260123528	300.00	1.3511	406.29	405.32	0.0000	4.3300	50.0000	0.0000	(0.0489)	(0.0056)	0.0000	1	(0.0545)	01/06/2025
002468.ZK	12/30/2024	SDB3260123528	1,800.00	1.3511	2,437.76	2,431.92	0.0000	4.3300	50.0000	0.0000	(0.2932)	(0.0338)	0.0000	1	(0.3270)	01/06/2025
002468.ZK	12/30/2024	SDB3260123528	7,800.00	1.3511	10,563.63	10,538.31	0.0000	4.3300	50.0000	0.0000	(1.2706)	(0.1464)	0.0000	1	(1.4169)	01/06/2025
002468.ZK	12/30/2024	SDB3260123528	6,900.00	1.3511	9,344.75	9,322.35	0.0000	4.3300	50.0000	0.0000	(1.1240)	(0.1295)	0.0000	1	(1.2534)	01/06/2025
002468.ZK	12/30/2024	SDB3260123528	100.00	1.3511	135.43	135.11	0.0000	4.3300	50.0000	0.0000	(0.0163)	(0.0019)	0.0000	1	(0.0182)	01/06/2025
002468.ZK	12/30/2024	SDB3260123528	300.00	1.3511	406.29	405.32	0.0000	4.3300	50.0000	0.0000	(0.0489)	(0.0056)	0.0000	1	(0.0545)	01/06/2025
002468.ZK	12/30/2024	SDB3260123528	700.00	1.3511	948.02	945.75	0.0000	4.3300	50.0000	0.0000	(0.1140)	(0.0131)	0.0000	1	(0.1272)	01/06/2025
002468.ZK	12/30/2024	SDB3260123528	400.00	1.3511	541.72	540.43	0.0000	4.3300	50.0000	0.0000	(0.0652)	(0.0075)	0.0000	1	(0.0727)	01/06/2025
002468.ZK	12/30/2024	SDB3260123528	400.00	1.3511	541.72	540.43	0.0000	4.3300	50.0000	0.0000	(0.0652)	(0.0075)	0.0000	1	(0.0727)	01/06/2025
002468.ZK	12/30/2024	SDB3260123528	200.00	1.3511	270.86	270.21	0.0000	4.3300	50.0000	0.0000	(0.0326)	(0.0038)	0.0000	1	(0.0363)	01/06/2025
002468.ZK	12/30/2024	SDB3260123528	200.00	1.3511	270.86	270.21	0.0000	4.3300	50.0000	0.0000	(0.0326)	(0.0038)	0.0000	1	(0.0363)	01/06/2025
002468.ZK	12/30/2024	SDB3260123528	500.00	1.3511	677.16	675.53	0.0000	4.3300	50.0000	0.0000	(0.0814)	(0.0094)	0.0000	1	(0.0908)	01/06/2025
002468.ZK	12/27/2024	SDB3260123528	100.00	1.3766	132.10	137.66	0.0000	4.3300	50.0000	0.0000	(0.0477)	(0.0057)	0.0000	3	(0.0534)	01/06/2025
002468.ZK	12/27/2024	SDB3260123528	3,000.00	1.3766	3,984.81	4,129.72	0.0000	4.3300	50.0000	0.0000	(1.4379)	(0.1721)	0.0000	3	(1.6099)	01/06/2025
002468.ZK	12/27/2024	SDB3260123528	21,300.00	1.3766	28,846.82	29,321.03	0.0000	4.3300	50.0000	0.0000	(10.4089)	(1.2217)	0.0000	3	(11.6306)	01/06/2025
002468.ZK	12/27/2024	SDB3260123528	18,300.00	1.3766	24,783.89	25,191.30	0.0000	4.3300	50.0000	0.0000	(8.9429)	(1.0496)	0.0000	3	(9.9925)	01/06/2025
002468.ZK	12/27/2024	SDB3260123528	24,700.00	1.3766	33,451.48	34,001.38	0.0000	4.3300	50.0000	0.0000	(12.0704)	(1.4167)	0.0000	3	(13.4871)	01/06/2025
002468.ZK	12/27/2024	SDB3260123528	56,600.00	1.3766	76,654.00	77,914.09	0.0000	4.3300	50.0000	0.0000	(27.6593)	(3.2464)	0.0000	3	(30.9057)	01/06/2025
002468.ZK	12/27/2024	SDB3260123528	200.00	1.3766	270.86	275.31	0.0000	4.3300	50.0000	0.0000	(0.0977)	(0.0115)	0.0000	3	(0.1092)	01/06/2025
002468.ZK	12/27/2024	SDB3260123528	3,600.00	1.3766	4,875.52	4,955.67	0.0000	4.3300	50.0000	0.0000	(1.7592)	(0.2065)	0.0000	3	(1.9657)	01/06/2025
002468.ZK	12/27/2024	SDB3260123528	400.00	1.3766	541.72	550.63	0.0000	4.3300	50.0000	0.0000	(0.1955)	(0.0229)	0.0000	3	(0.2184)	01/06/2025
002468.ZK	12/27/2024	SDB3260123528	400.00	1.3766	541.72	550.63	0.0000	4.3300	50.0000	0.0000	(0.1955)	(0.0229)	0.0000	3	(0.2184)	01/06/2025
002468.ZK	12/27/2024	SDB3260123528	12,300.00	1.3766	16,658.03	16,931.86	0.0000	4.3300	50.0000	0.0000	(6.0108)	(0.7055)	0.0000	3	(6.7163)	01/06/2025
002468.ZK	12/27/2024	SDB3260123528	4,800.00	1.3766	6,500.69	6,607.56	0.0000	4.3300	50.0000	0.0000	(2.3457)	(0.2753)	0.0000	3	(2.6210)	01/06/2025
002468.ZK	12/27/2024	SDB3260123528	6,000.00	1.3766	8,125.87	8,259.44	0.0000	4.3300	50.0000	0.0000	(2.9321)	(0.3441)	0.0000	3	(3.2762)	01/06/2025
002468.ZK	12/27/2024	SDB3260123528	300.00	1.3766	406.29	412.97	0.0000	4.3300	50.0000	0.0000	(0.1466)	(0.0172)	0.0000	3	(0.1638)	01/06/2025
002468.ZK	12/27/2024	SDB3260123528	300.00	1.3766	406.29	412.97	0.0000	4.3300	50.0000	0.0000	(0.1466)	(0.0172)	0.0000	3	(0.1638)	01/06/2025
002468.ZK	12/27/2024	SDB3260123528	300.00	1.3766	406.29	412.97	0.0000	4.3300	50.0000	0.0000	(0.1466)	(0.0172)	0.0000	3	(0.1638)	01/06/2025
002468.ZK	12/27/2024	SDB3260123528	57,300.00	1.3766	77,602.02	78,877.69	0.0000	4.3300	50.0000	0.0000	(28.0014)	(3.2866)	0.0000	3	(31.2880)	01/06/2025
002468.ZK	12/27/2024	SDB3260123528	1,200.00	1.3766	1,625.17	1,651.89	0.0000	4.3300	50.0000	0.0000	(0.5864)	(0.0688)	0.0000	3	(0.6552)	01/06/2025
002468.ZK	12/27/2024	SDB3260123528	56,500.00	1.3766	76,518.57	77,776.43	0.0000	4.3300	50.0000	0.0000	(27.6105)	(3.2407)	0.0000	3	(30.8511)	01/06/2025
002468.ZK	12/27/2024	SDB3260123528	4,700.00	1.3766	6,365.26	6,469.90	0.0000	4.3300	50.0000	0.0000	(2.2968)	(0.2696)	0.0000	3	(2.5664)	01/06/2025
002468.ZK	12/27/2024	SDB3260123528	5,500.00	1.3766	7,448.71	7,571.16	0.0000	4.3300	50.0000	0.0000	(2.6877)	(0.3155)	0.0000	3	(3.0032)	01/06/2025
002468.ZK	12/27/2024	SDB3260123528	1,000.00	1.3766	1,354.31	1,376.57	0.0000	4.3300	50.0000	0.0000	(0.4887)	(0.0574)	0.0000	3	(0.5460)	01/06/2025
002468.ZK	12/27/2024	SDB3260123528	6,100.00	1.3766	8,261.30	8,397.10	0.0000	4.3300	50.0000	0.0000	(2.9810)	(0.3499)	0.0000	3	(3.3308)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
STO EXPRESS CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002468.ZK	12/27/2024	SDB3260123528	200.00	1.3766	270.86	275.31	0.0000	4.3300	50.0000	0.0000	(0.0977)	(0.0115)	0.0000	3	(0.1092)	01/06/2025
002468.ZK	12/27/2024	SDB3260123528	4,900.00	1.3766	6,636.12	6,745.21	0.0000	4.3300	50.0000	0.0000	(2.3945)	(0.2811)	0.0000	3	(2.6756)	01/06/2025
002468.ZK	12/27/2024	SDB3260123528	1,500.00	1.3766	2,031.47	2,064.86	0.0000	4.3300	50.0000	0.0000	(0.7330)	(0.0860)	0.0000	3	(0.8191)	01/06/2025
002468.ZK	12/27/2024	SDB3260123528	21,400.00	1.3766	28,982.26	29,458.68	0.0000	4.3300	50.0000	0.0000	(10.4578)	(1.2274)	0.0000	3	(11.6852)	01/06/2025
002468.ZK	12/27/2024	SDB3260123528	15,000.00	1.3766	20,314.67	20,648.61	0.0000	4.3300	50.0000	0.0000	(7.3302)	(0.8604)	0.0000	3	(8.1906)	01/06/2025
002468.ZK	12/27/2024	SDB3260123528	21,800.00	1.3766	29,523.98	30,009.31	0.0000	4.3300	50.0000	0.0000	(10.6532)	(1.2504)	0.0000	3	(11.9036)	01/06/2025
002468.ZK	12/27/2024	SDB3260123528	20,700.00	1.3766	28,034.24	28,495.08	0.0000	4.3300	50.0000	0.0000	(10.1157)	(1.1873)	0.0000	3	(11.3030)	01/06/2025
002468.ZK	12/27/2024	SDB3260123528	12,700.00	1.3766	17,199.75	17,482.49	0.0000	4.3300	50.0000	0.0000	(6.2062)	(0.7284)	0.0000	3	(6.9347)	01/06/2025
002468.ZK	12/27/2024	SDB3260123528	2,100.00	1.3766	2,844.05	2,890.81	0.0000	4.3300	50.0000	0.0000	(1.0262)	(0.1205)	0.0000	3	(1.1467)	01/06/2025
002468.ZK	12/27/2024	SDB3260123528	4,800.00	1.3766	6,500.69	6,607.56	0.0000	4.3300	50.0000	0.0000	(2.3457)	(0.2753)	0.0000	3	(2.6210)	01/06/2025
002468.ZK	12/27/2024	SDB3260123528	100.00	1.3766	135.43	137.66	0.0000	4.3300	50.0000	0.0000	(0.0489)	(0.0057)	0.0000	3	(0.0546)	01/06/2025
002468.ZK	12/27/2024	SDB3260123528	12,900.00	1.3766	17,470.61	17,757.80	0.0000	4.3300	50.0000	0.0000	(6.3040)	(0.7399)	0.0000	3	(7.0439)	01/06/2025
002468.ZK	12/27/2024	SDB3260123528	11,800.00	1.3766	15,980.87	16,243.57	0.0000	4.3300	50.0000	0.0000	(5.7664)	(0.6768)	0.0000	3	(6.4432)	01/06/2025
002468.ZK	12/27/2024	SDB3260123528	300.00	1.3766	406.29	412.97	0.0000	4.3300	50.0000	0.0000	(0.1466)	(0.0172)	0.0000	3	(0.1638)	01/06/2025
002468.ZK	12/27/2024	SDB3260123528	3,900.00	1.3766	5,281.81	5,368.64	0.0000	4.3300	50.0000	0.0000	(1.9059)	(0.2237)	0.0000	3	(2.1295)	01/06/2025
002468.ZK	12/27/2024	SDB3260123528	3,300.00	1.3766	4,469.23	4,542.69	0.0000	4.3300	50.0000	0.0000	(1.6126)	(0.1893)	0.0000	3	(1.8019)	01/06/2025
002468.ZK	12/27/2024	SDB3260123528	1,200.00	1.3766	1,625.17	1,651.89	0.0000	4.3300	50.0000	0.0000	(0.5864)	(0.0688)	0.0000	3	(0.6552)	01/06/2025
002468.ZK	12/27/2024	SDB3260123528	2,800.00	1.3766	3,792.07	3,854.41	0.0000	4.3300	50.0000	0.0000	(1.3683)	(0.1606)	0.0000	3	(1.5289)	01/06/2025
002468.ZK	12/27/2024	SDB3260123528	1,600.00	1.3766	2,166.90	2,202.52	0.0000	4.3300	50.0000	0.0000	(0.7819)	(0.0918)	0.0000	3	(0.8737)	01/06/2025
002468.ZK	12/27/2024	SDB3260123528	31,700.00	1.3766	42,931.66	43,637.40	0.0000	4.3300	50.0000	0.0000	(15.4912)	(1.8182)	0.0000	3	(17.3094)	01/06/2025
002468.ZK	12/27/2024	SDB3260123528	28,600.00	1.3766	38,733.29	39,370.02	0.0000	4.3300	50.0000	0.0000	(13.9763)	(1.6404)	0.0000	3	(15.6167)	01/06/2025
002468.ZK	12/27/2024	SDB3260123528	11,600.00	1.3766	15,710.01	15,968.26	0.0000	4.3300	50.0000	0.0000	(5.6687)	(0.6653)	0.0000	3	(6.3340)	01/06/2025
002468.ZK	12/27/2024	SDB3260123528	300.00	1.3766	406.29	412.97	0.0000	4.3300	50.0000	0.0000	(0.1466)	(0.0172)	0.0000	3	(0.1638)	01/06/2025
002468.ZK	12/27/2024	SDB3260123528	1,800.00	1.3766	2,437.76	2,477.83	0.0000	4.3300	50.0000	0.0000	(0.8796)	(0.1032)	0.0000	3	(0.9829)	01/06/2025
002468.ZK	12/27/2024	SDB3260123528	7,800.00	1.3766	10,563.63	10,737.28	0.0000	4.3300	50.0000	0.0000	(3.8117)	(0.4474)	0.0000	3	(4.2591)	01/06/2025
002468.ZK	12/27/2024	SDB3260123528	6,900.00	1.3766	9,344.75	9,498.36	0.0000	4.3300	50.0000	0.0000	(3.3719)	(0.3958)	0.0000	3	(3.7677)	01/06/2025
002468.ZK	12/27/2024	SDB3260123528	100.00	1.3766	135.43	137.66	0.0000	4.3300	50.0000	0.0000	(0.0489)	(0.0057)	0.0000	3	(0.0546)	01/06/2025
002468.ZK	12/27/2024	SDB3260123528	300.00	1.3766	406.29	412.97	0.0000	4.3300	50.0000	0.0000	(0.1466)	(0.0172)	0.0000	3	(0.1638)	01/06/2025
002468.ZK	12/27/2024	SDB3260123528	700.00	1.3766	948.02	963.60	0.0000	4.3300	50.0000	0.0000	(0.3421)	(0.0402)	0.0000	3	(0.3822)	01/06/2025
002468.ZK	12/27/2024	SDB3260123528	400.00	1.3766	541.72	550.63	0.0000	4.3300	50.0000	0.0000	(0.1955)	(0.0229)	0.0000	3	(0.2184)	01/06/2025
002468.ZK	12/27/2024	SDB3260123528	400.00	1.3766	541.72	550.63	0.0000	4.3300	50.0000	0.0000	(0.1955)	(0.0229)	0.0000	3	(0.2184)	01/06/2025
002468.ZK	12/27/2024	SDB3260123528	200.00	1.3766	270.86	275.31	0.0000	4.3300	50.0000	0.0000	(0.0977)	(0.0115)	0.0000	3	(0.1092)	01/06/2025
002468.ZK	12/27/2024	SDB3260123528	200.00	1.3766	270.86	275.31	0.0000	4.3300	50.0000	0.0000	(0.0977)	(0.0115)	0.0000	3	(0.1092)	01/06/2025
002468.ZK	12/27/2024	SDB3260123528	500.00	1.3766	677.16	688.29	0.0000	4.3300	50.0000	0.0000	(0.2443)	(0.0287)	0.0000	3	(0.2730)	01/06/2025
002468.ZK	12/26/2024	SDB3260123528	100.00	1.3426	132.10	134.26	0.0000	4.3300	50.0000	0.0000	(0.0159)	(0.0019)	0.0000	1	(0.0178)	01/06/2025
002468.ZK	12/26/2024	SDB3260123528	3,000.00	1.3426	3,984.81	4,027.89	0.0000	4.3300	50.0000	0.0000	(0.4793)	(0.0559)	0.0000	1	(0.5352)	01/06/2025
002468.ZK	12/26/2024	SDB3260123528	21,300.00	1.3426	28,846.82	28,598.04	0.0000	4.3300	50.0000	0.0000	(3.4696)	(0.3972)	0.0000	1	(3.8668)	01/06/2025
002468.ZK	12/26/2024	SDB3260123528	18,300.00	1.3426	24,783.89	24,570.15	0.0000	4.3300	50.0000	0.0000	(2.9810)	(0.3413)	0.0000	1	(3.3222)	01/06/2025
002468.ZK	12/26/2024	SDB3260123528	24,700.00	1.3426	33,451.48	33,162.99	0.0000	4.3300	50.0000	0.0000	(4.0235)	(0.4606)	0.0000	1	(4.4841)	01/06/2025
002468.ZK	12/26/2024	SDB3260123528	56,600.00	1.3426	76,654.00	75,992.91	0.0000	4.3300	50.0000	0.0000	(9.2198)	(1.0555)	0.0000	1	(10.2752)	01/06/2025
002468.ZK	12/26/2024	SDB3260123528	200.00	1.3426	270.86	268.53	0.0000	4.3300	50.0000	0.0000	(0.0326)	(0.0037)	0.0000	1	(0.0363)	01/06/2025
002468.ZK	12/26/2024	SDB3260123528	3,600.00	1.3426	4,875.52	4,833.47	0.0000	4.3300	50.0000	0.0000	(0.5864)	(0.0671)	0.0000	1	(0.6535)	01/06/2025
002468.ZK	12/26/2024	SDB3260123528	400.00	1.3426	541.72	537.05	0.0000	4.3300	50.0000	0.0000	(0.0652)	(0.0075)	0.0000	1	(0.0726)	01/06/2025
002468.ZK	12/26/2024	SDB3260123528	400.00	1.3426	541.72	537.05	0.0000	4.3300	50.0000	0.0000	(0.0652)	(0.0075)	0.0000	1	(0.0726)	01/06/2025
002468.ZK	12/26/2024	SDB3260123528	12,300.00	1.3426	16,658.03	16,514.36	0.0000	4.3300	50.0000	0.0000	(2.0036)	(0.2294)	0.0000	1	(2.2330)	01/06/2025
002468.ZK	12/26/2024	SDB3260123528	4,800.00	1.3426	6,500.69	6,444.63	0.0000	4.3300	50.0000	0.0000	(0.7819)	(0.0895)	0.0000	1	(0.8714)	01/06/2025
002468.ZK	12/26/2024	SDB3260123528	6,000.00	1.3426	8,125.87	8,055.79	0.0000	4.3300	50.0000	0.0000	(0.9774)	(0.1119)	0.0000	1	(1.0892)	01/06/2025
002468.ZK	12/26/2024	SDB3260123528	300.00	1.3426	406.29	402.79	0.0000	4.3300	50.0000	0.0000	(0.0489)	(0.0056)	0.0000	1	(0.0545)	01/06/2025
002468.ZK	12/26/2024	SDB3260123528	300.00	1.3426	406.29	402.79	0.0000	4.3300	50.0000	0.0000	(0.0489)	(0.0056)	0.0000	1	(0.0545)	01/06/2025
002468.ZK	12/26/2024	SDB3260123528	300.00	1.3426	406.29	402.79	0.0000	4.3300	50.0000	0.0000	(0.0489)	(0.0056)	0.0000	1	(0.0545)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
STO EXPRESS CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002468.ZK	12/26/2024	SDB3260123528	57,300.00	1.3426	77,602.02	76,932.76	0.0000	4.3300	50.0000	0.0000	(9.3338)	(1.0685)	0.0000	1	(10.4023)	01/06/2025
002468.ZK	12/26/2024	SDB3260123528	1,200.00	1.3426	1,625.17	1,611.16	0.0000	4.3300	50.0000	0.0000	(0.1955)	(0.0224)	0.0000	1	(0.2178)	01/06/2025
002468.ZK	12/26/2024	SDB3260123528	56,500.00	1.3426	76,518.57	75,858.65	0.0000	4.3300	50.0000	0.0000	(9.2035)	(1.0536)	0.0000	1	(10.2571)	01/06/2025
002468.ZK	12/26/2024	SDB3260123528	4,700.00	1.3426	6,365.26	6,310.37	0.0000	4.3300	50.0000	0.0000	(0.7656)	(0.0876)	0.0000	1	(0.8532)	01/06/2025
002468.ZK	12/26/2024	SDB3260123528	5,500.00	1.3426	7,448.71	7,384.47	0.0000	4.3300	50.0000	0.0000	(0.8959)	(0.1026)	0.0000	1	(0.9985)	01/06/2025
002468.ZK	12/26/2024	SDB3260123528	1,000.00	1.3426	1,354.31	1,342.63	0.0000	4.3300	50.0000	0.0000	(0.1629)	(0.0186)	0.0000	1	(0.1815)	01/06/2025
002468.ZK	12/26/2024	SDB3260123528	6,100.00	1.3426	8,261.30	8,190.05	0.0000	4.3300	50.0000	0.0000	(0.9937)	(0.1138)	0.0000	1	(1.1074)	01/06/2025
002468.ZK	12/26/2024	SDB3260123528	200.00	1.3426	270.86	268.53	0.0000	4.3300	50.0000	0.0000	(0.0326)	(0.0037)	0.0000	1	(0.0363)	01/06/2025
002468.ZK	12/26/2024	SDB3260123528	4,900.00	1.3426	6,636.12	6,578.89	0.0000	4.3300	50.0000	0.0000	(0.7982)	(0.0914)	0.0000	1	(0.8896)	01/06/2025
002468.ZK	12/26/2024	SDB3260123528	1,500.00	1.3426	2,031.47	2,013.95	0.0000	4.3300	50.0000	0.0000	(0.2443)	(0.0280)	0.0000	1	(0.2723)	01/06/2025
002468.ZK	12/26/2024	SDB3260123528	21,500.00	1.3426	29,117.69	28,866.57	0.0000	4.3300	50.0000	0.0000	(3.5022)	(0.4009)	0.0000	1	(3.9031)	01/06/2025
002468.ZK	12/26/2024	SDB3260123528	15,000.00	1.3426	20,314.67	20,139.47	0.0000	4.3300	50.0000	0.0000	(2.4434)	(0.2797)	0.0000	1	(2.7231)	01/06/2025
002468.ZK	12/26/2024	SDB3260123528	21,800.00	1.3426	29,523.98	29,269.36	0.0000	4.3300	50.0000	0.0000	(3.5511)	(0.4065)	0.0000	1	(3.9576)	01/06/2025
002468.ZK	12/26/2024	SDB3260123528	20,700.00	1.3426	28,034.24	27,792.46	0.0000	4.3300	50.0000	0.0000	(3.3719)	(0.3860)	0.0000	1	(3.7579)	01/06/2025
002468.ZK	12/26/2024	SDB3260123528	12,700.00	1.3426	17,199.75	17,051.41	0.0000	4.3300	50.0000	0.0000	(2.0687)	(0.2368)	0.0000	1	(2.3056)	01/06/2025
002468.ZK	12/26/2024	SDB3260123528	2,100.00	1.3426	2,844.05	2,819.53	0.0000	4.3300	50.0000	0.0000	(0.3421)	(0.0392)	0.0000	1	(0.3812)	01/06/2025
002468.ZK	12/26/2024	SDB3260123528	4,800.00	1.3426	6,500.69	6,444.63	0.0000	4.3300	50.0000	0.0000	(0.7819)	(0.0895)	0.0000	1	(0.8714)	01/06/2025
002468.ZK	12/26/2024	SDB3260123528	100.00	1.3426	135.43	134.26	0.0000	4.3300	50.0000	0.0000	(0.0163)	(0.0019)	0.0000	1	(0.0182)	01/06/2025
002468.ZK	12/26/2024	SDB3260123528	12,900.00	1.3426	17,470.61	17,319.94	0.0000	4.3300	50.0000	0.0000	(2.1013)	(0.2406)	0.0000	1	(2.3419)	01/06/2025
002468.ZK	12/26/2024	SDB3260123528	11,800.00	1.3426	15,980.87	15,843.05	0.0000	4.3300	50.0000	0.0000	(1.9221)	(0.2200)	0.0000	1	(2.1422)	01/06/2025
002468.ZK	12/26/2024	SDB3260123528	300.00	1.3426	406.29	402.79	0.0000	4.3300	50.0000	0.0000	(0.0489)	(0.0056)	0.0000	1	(0.0545)	01/06/2025
002468.ZK	12/26/2024	SDB3260123528	3,900.00	1.3426	5,281.81	5,236.26	0.0000	4.3300	50.0000	0.0000	(0.6353)	(0.0727)	0.0000	1	(0.7080)	01/06/2025
002468.ZK	12/26/2024	SDB3260123528	3,300.00	1.3426	4,469.23	4,430.68	0.0000	4.3300	50.0000	0.0000	(0.5375)	(0.0615)	0.0000	1	(0.5991)	01/06/2025
002468.ZK	12/26/2024	SDB3260123528	1,200.00	1.3426	1,625.17	1,611.16	0.0000	4.3300	50.0000	0.0000	(0.1955)	(0.0224)	0.0000	1	(0.2178)	01/06/2025
002468.ZK	12/26/2024	SDB3260123528	2,800.00	1.3426	3,792.07	3,759.37	0.0000	4.3300	50.0000	0.0000	(0.4561)	(0.0522)	0.0000	1	(0.5083)	01/06/2025
002468.ZK	12/26/2024	SDB3260123528	1,600.00	1.3426	2,166.90	2,148.21	0.0000	4.3300	50.0000	0.0000	(0.2606)	(0.0298)	0.0000	1	(0.2905)	01/06/2025
002468.ZK	12/26/2024	SDB3260123528	31,700.00	1.3426	42,931.66	42,561.40	0.0000	4.3300	50.0000	0.0000	(5.1637)	(0.5911)	0.0000	1	(5.7549)	01/06/2025
002468.ZK	12/26/2024	SDB3260123528	28,600.00	1.3426	38,733.29	38,399.25	0.0000	4.3300	50.0000	0.0000	(4.6588)	(0.5333)	0.0000	1	(5.1921)	01/06/2025
002468.ZK	12/26/2024	SDB3260123528	11,600.00	1.3426	15,710.01	15,574.52	0.0000	4.3300	50.0000	0.0000	(1.8896)	(0.2163)	0.0000	1	(2.1059)	01/06/2025
002468.ZK	12/26/2024	SDB3260123528	300.00	1.3426	406.29	402.79	0.0000	4.3300	50.0000	0.0000	(0.0489)	(0.0056)	0.0000	1	(0.0545)	01/06/2025
002468.ZK	12/26/2024	SDB3260123528	1,800.00	1.3426	2,437.76	2,416.74	0.0000	4.3300	50.0000	0.0000	(0.2932)	(0.0336)	0.0000	1	(0.3268)	01/06/2025
002468.ZK	12/26/2024	SDB3260123528	7,800.00	1.3426	10,563.63	10,472.52	0.0000	4.3300	50.0000	0.0000	(1.2706)	(0.1455)	0.0000	1	(1.4160)	01/06/2025
002468.ZK	12/26/2024	SDB3260123528	6,900.00	1.3426	9,344.75	9,264.15	0.0000	4.3300	50.0000	0.0000	(1.1240)	(0.1287)	0.0000	1	(1.2526)	01/06/2025
002468.ZK	12/26/2024	SDB3260123528	100.00	1.3426	135.43	134.26	0.0000	4.3300	50.0000	0.0000	(0.0163)	(0.0019)	0.0000	1	(0.0182)	01/06/2025
002468.ZK	12/26/2024	SDB3260123528	300.00	1.3426	406.29	402.79	0.0000	4.3300	50.0000	0.0000	(0.0489)	(0.0056)	0.0000	1	(0.0545)	01/06/2025
002468.ZK	12/26/2024	SDB3260123528	700.00	1.3426	948.02	939.84	0.0000	4.3300	50.0000	0.0000	(0.1140)	(0.0131)	0.0000	1	(0.1271)	01/06/2025
002468.ZK	12/26/2024	SDB3260123528	400.00	1.3426	541.72	537.05	0.0000	4.3300	50.0000	0.0000	(0.0652)	(0.0075)	0.0000	1	(0.0726)	01/06/2025
002468.ZK	12/26/2024	SDB3260123528	400.00	1.3426	541.72	537.05	0.0000	4.3300	50.0000	0.0000	(0.0652)	(0.0075)	0.0000	1	(0.0726)	01/06/2025
002468.ZK	12/26/2024	SDB3260123528	200.00	1.3426	270.86	268.53	0.0000	4.3300	50.0000	0.0000	(0.0326)	(0.0037)	0.0000	1	(0.0363)	01/06/2025
002468.ZK	12/26/2024	SDB3260123528	200.00	1.3426	270.86	268.53	0.0000	4.3300	50.0000	0.0000	(0.0326)	(0.0037)	0.0000	1	(0.0363)	01/06/2025
002468.ZK	12/26/2024	SDB3260123528	500.00	1.3426	677.16	671.32	0.0000	4.3300	50.0000	0.0000	(0.0814)	(0.0093)	0.0000	1	(0.0908)	01/06/2025
002468.ZK	12/24/2024	SDB3260123528	100.00	1.3426	132.10	134.26	0.0000	4.3300	50.0000	0.0000	(0.0318)	(0.0037)	0.0000	2	(0.0355)	01/06/2025
002468.ZK	12/24/2024	SDB3260123528	3,000.00	1.3426	3,984.81	4,027.89	0.0000	4.3300	50.0000	0.0000	(0.9586)	(0.1119)	0.0000	2	(1.0705)	01/06/2025
002468.ZK	12/24/2024	SDB3260123528	21,300.00	1.3426	28,846.82	28,598.04	0.0000	4.3300	50.0000	0.0000	(6.9393)	(0.7944)	0.0000	2	(7.7337)	01/06/2025
002468.ZK	12/24/2024	SDB3260123528	18,300.00	1.3426	24,783.89	24,570.15	0.0000	4.3300	50.0000	0.0000	(5.9619)	(0.6825)	0.0000	2	(6.6444)	01/06/2025
002468.ZK	12/24/2024	SDB3260123528	24,700.00	1.3426	33,451.48	33,162.99	0.0000	4.3300	50.0000	0.0000	(8.0469)	(0.9212)	0.0000	2	(8.9681)	01/06/2025
002468.ZK	12/24/2024	SDB3260123528	56,600.00	1.3426	76,654.00	75,992.91	0.0000	4.3300	50.0000	0.0000	(18.4395)	(2.1109)	0.0000	2	(20.5505)	01/06/2025
002468.ZK	12/24/2024	SDB3260123528	200.00	1.3426	270.86	268.53	0.0000	4.3300	50.0000	0.0000	(0.0652)	(0.0075)	0.0000	2	(0.0726)	01/06/2025
002468.ZK	12/24/2024	SDB3260123528	3,600.00	1.3426	4,875.52	4,833.47	0.0000	4.3300	50.0000	0.0000	(1.1728)	(0.1343)	0.0000	2	(1.3071)	01/06/2025
002468.ZK	12/24/2024	SDB3260123528	400.00	1.3426	541.72	537.05	0.0000	4.3300	50.0000	0.0000	(0.1303)	(0.0149)	0.0000	2	(0.1452)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
STO EXPRESS CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002468.ZK	12/24/2024	SDB3260123528	400.00	1.3426	541.72	537.05	0.0000	4.3300	50.0000	0.0000	(0.1303)	(0.0149)	0.0000	2	(0.1452)	01/06/2025
002468.ZK	12/24/2024	SDB3260123528	12,300.00	1.3426	16,658.03	16,514.36	0.0000	4.3300	50.0000	0.0000	(4.0072)	(0.4587)	0.0000	2	(4.4659)	01/06/2025
002468.ZK	12/24/2024	SDB3260123528	4,800.00	1.3426	6,500.69	6,444.63	0.0000	4.3300	50.0000	0.0000	(1.5638)	(0.1790)	0.0000	2	(1.7428)	01/06/2025
002468.ZK	12/24/2024	SDB3260123528	6,000.00	1.3426	8,125.87	8,055.79	0.0000	4.3300	50.0000	0.0000	(1.9547)	(0.2238)	0.0000	2	(2.1785)	01/06/2025
002468.ZK	12/24/2024	SDB3260123528	300.00	1.3426	406.29	402.79	0.0000	4.3300	50.0000	0.0000	(0.0977)	(0.0112)	0.0000	2	(0.1089)	01/06/2025
002468.ZK	12/24/2024	SDB3260123528	300.00	1.3426	406.29	402.79	0.0000	4.3300	50.0000	0.0000	(0.0977)	(0.0112)	0.0000	2	(0.1089)	01/06/2025
002468.ZK	12/24/2024	SDB3260123528	300.00	1.3426	406.29	402.79	0.0000	4.3300	50.0000	0.0000	(0.0977)	(0.0112)	0.0000	2	(0.1089)	01/06/2025
002468.ZK	12/24/2024	SDB3260123528	57,300.00	1.3426	77,602.02	76,932.76	0.0000	4.3300	50.0000	0.0000	(18.6676)	(2.1370)	0.0000	2	(20.8046)	01/06/2025
002468.ZK	12/24/2024	SDB3260123528	1,200.00	1.3426	1,625.17	1,611.16	0.0000	4.3300	50.0000	0.0000	(0.3909)	(0.0448)	0.0000	2	(0.4357)	01/06/2025
002468.ZK	12/24/2024	SDB3260123528	56,500.00	1.3426	76,518.57	75,858.65	0.0000	4.3300	50.0000	0.0000	(18.4070)	(2.1072)	0.0000	2	(20.5142)	01/06/2025
002468.ZK	12/24/2024	SDB3260123528	4,700.00	1.3426	6,365.26	6,310.37	0.0000	4.3300	50.0000	0.0000	(1.5312)	(0.1753)	0.0000	2	(1.7065)	01/06/2025
002468.ZK	12/24/2024	SDB3260123528	5,500.00	1.3426	7,448.71	7,384.47	0.0000	4.3300	50.0000	0.0000	(1.7918)	(0.2051)	0.0000	2	(1.9970)	01/06/2025
002468.ZK	12/24/2024	SDB3260123528	1,000.00	1.3426	1,354.31	1,342.63	0.0000	4.3300	50.0000	0.0000	(0.3258)	(0.0373)	0.0000	2	(0.3631)	01/06/2025
002468.ZK	12/24/2024	SDB3260123528	6,100.00	1.3426	8,261.30	8,190.05	0.0000	4.3300	50.0000	0.0000	(1.9873)	(0.2275)	0.0000	2	(2.2148)	01/06/2025
002468.ZK	12/24/2024	SDB3260123528	200.00	1.3426	270.86	268.53	0.0000	4.3300	50.0000	0.0000	(0.0652)	(0.0075)	0.0000	2	(0.0726)	01/06/2025
002468.ZK	12/24/2024	SDB3260123528	4,900.00	1.3426	6,636.12	6,578.89	0.0000	4.3300	50.0000	0.0000	(1.5964)	(0.1827)	0.0000	2	(1.7791)	01/06/2025
002468.ZK	12/24/2024	SDB3260123528	1,500.00	1.3426	2,031.47	2,013.95	0.0000	4.3300	50.0000	0.0000	(0.4887)	(0.0559)	0.0000	2	(0.5446)	01/06/2025
002468.ZK	12/24/2024	SDB3260123528	21,500.00	1.3426	29,117.69	28,866.57	0.0000	4.3300	50.0000	0.0000	(7.0044)	(0.8018)	0.0000	2	(7.8063)	01/06/2025
002468.ZK	12/24/2024	SDB3260123528	15,000.00	1.3426	20,314.67	20,139.47	0.0000	4.3300	50.0000	0.0000	(4.8868)	(0.5594)	0.0000	2	(5.4462)	01/06/2025
002468.ZK	12/24/2024	SDB3260123528	21,800.00	1.3426	29,523.98	29,269.36	0.0000	4.3300	50.0000	0.0000	(7.1022)	(0.8130)	0.0000	2	(7.9152)	01/06/2025
002468.ZK	12/24/2024	SDB3260123528	20,700.00	1.3426	28,034.24	27,792.46	0.0000	4.3300	50.0000	0.0000	(6.7438)	(0.7720)	0.0000	2	(7.5158)	01/06/2025
002468.ZK	12/24/2024	SDB3260123528	12,700.00	1.3426	17,199.75	17,051.41	0.0000	4.3300	50.0000	0.0000	(4.1375)	(0.4737)	0.0000	2	(4.6111)	01/06/2025
002468.ZK	12/24/2024	SDB3260123528	2,100.00	1.3426	2,844.05	2,819.53	0.0000	4.3300	50.0000	0.0000	(0.6842)	(0.0783)	0.0000	2	(0.7625)	01/06/2025
002468.ZK	12/24/2024	SDB3260123528	4,800.00	1.3426	6,500.69	6,444.63	0.0000	4.3300	50.0000	0.0000	(1.5638)	(0.1790)	0.0000	2	(1.7428)	01/06/2025
002468.ZK	12/24/2024	SDB3260123528	100.00	1.3426	135.43	134.26	0.0000	4.3300	50.0000	0.0000	(0.0326)	(0.0037)	0.0000	2	(0.0363)	01/06/2025
002468.ZK	12/24/2024	SDB3260123528	12,900.00	1.3426	17,470.61	17,319.94	0.0000	4.3300	50.0000	0.0000	(4.2027)	(0.4811)	0.0000	2	(4.6838)	01/06/2025
002468.ZK	12/24/2024	SDB3260123528	11,800.00	1.3426	15,980.87	15,843.05	0.0000	4.3300	50.0000	0.0000	(3.8443)	(0.4401)	0.0000	2	(4.2844)	01/06/2025
002468.ZK	12/24/2024	SDB3260123528	300.00	1.3426	406.29	402.79	0.0000	4.3300	50.0000	0.0000	(0.0977)	(0.0112)	0.0000	2	(0.1089)	01/06/2025
002468.ZK	12/24/2024	SDB3260123528	3,900.00	1.3426	5,281.81	5,236.26	0.0000	4.3300	50.0000	0.0000	(1.2706)	(0.1455)	0.0000	2	(1.4160)	01/06/2025
002468.ZK	12/24/2024	SDB3260123528	3,300.00	1.3426	4,469.23	4,430.68	0.0000	4.3300	50.0000	0.0000	(1.0751)	(0.1231)	0.0000	2	(1.1982)	01/06/2025
002468.ZK	12/24/2024	SDB3260123528	1,200.00	1.3426	1,625.17	1,611.16	0.0000	4.3300	50.0000	0.0000	(0.3909)	(0.0448)	0.0000	2	(0.4357)	01/06/2025
002468.ZK	12/24/2024	SDB3260123528	2,800.00	1.3426	3,792.07	3,759.37	0.0000	4.3300	50.0000	0.0000	(0.9122)	(0.1044)	0.0000	2	(1.0166)	01/06/2025
002468.ZK	12/24/2024	SDB3260123528	1,600.00	1.3426	2,166.90	2,148.21	0.0000	4.3300	50.0000	0.0000	(0.5213)	(0.0597)	0.0000	2	(0.5809)	01/06/2025
002468.ZK	12/24/2024	SDB3260123528	31,700.00	1.3426	42,931.66	42,561.40	0.0000	4.3300	50.0000	0.0000	(10.3274)	(1.1823)	0.0000	2	(11.5097)	01/06/2025
002468.ZK	12/24/2024	SDB3260123528	28,600.00	1.3426	38,733.29	38,399.25	0.0000	4.3300	50.0000	0.0000	(9.3175)	(1.0666)	0.0000	2	(10.3842)	01/06/2025
002468.ZK	12/24/2024	SDB3260123528	11,600.00	1.3426	15,710.01	15,574.52	0.0000	4.3300	50.0000	0.0000	(3.7791)	(0.4326)	0.0000	2	(4.2118)	01/06/2025
002468.ZK	12/24/2024	SDB3260123528	300.00	1.3426	406.29	402.79	0.0000	4.3300	50.0000	0.0000	(0.0977)	(0.0112)	0.0000	2	(0.1089)	01/06/2025
002468.ZK	12/24/2024	SDB3260123528	1,800.00	1.3426	2,437.76	2,416.74	0.0000	4.3300	50.0000	0.0000	(0.5864)	(0.0671)	0.0000	2	(0.6535)	01/06/2025
002468.ZK	12/24/2024	SDB3260123528	7,800.00	1.3426	10,563.63	10,472.52	0.0000	4.3300	50.0000	0.0000	(2.5411)	(0.2909)	0.0000	2	(2.8320)	01/06/2025
002468.ZK	12/24/2024	SDB3260123528	6,900.00	1.3426	9,344.75	9,264.15	0.0000	4.3300	50.0000	0.0000	(2.2479)	(0.2573)	0.0000	2	(2.5053)	01/06/2025
002468.ZK	12/24/2024	SDB3260123528	100.00	1.3426	135.43	134.26	0.0000	4.3300	50.0000	0.0000	(0.0326)	(0.0037)	0.0000	2	(0.0363)	01/06/2025
002468.ZK	12/24/2024	SDB3260123528	300.00	1.3426	406.29	402.79	0.0000	4.3300	50.0000	0.0000	(0.0977)	(0.0112)	0.0000	2	(0.1089)	01/06/2025
002468.ZK	12/24/2024	SDB3260123528	700.00	1.3426	948.02	939.84	0.0000	4.3300	50.0000	0.0000	(0.2281)	(0.0261)	0.0000	2	(0.2542)	01/06/2025
002468.ZK	12/24/2024	SDB3260123528	400.00	1.3426	541.72	537.05	0.0000	4.3300	50.0000	0.0000	(0.1303)	(0.0149)	0.0000	2	(0.1452)	01/06/2025
002468.ZK	12/24/2024	SDB3260123528	400.00	1.3426	541.72	537.05	0.0000	4.3300	50.0000	0.0000	(0.1303)	(0.0149)	0.0000	2	(0.1452)	01/06/2025
002468.ZK	12/24/2024	SDB3260123528	200.00	1.3426	270.86	268.53	0.0000	4.3300	50.0000	0.0000	(0.0652)	(0.0075)	0.0000	2	(0.0726)	01/06/2025
002468.ZK	12/24/2024	SDB3260123528	200.00	1.3426	270.86	268.53	0.0000	4.3300	50.0000	0.0000	(0.0652)	(0.0075)	0.0000	2	(0.0726)	01/06/2025
002468.ZK	12/24/2024	SDB3260123528	500.00	1.3426	677.16	671.32	0.0000	4.3300	50.0000	0.0000	(0.1629)	(0.0186)	0.0000	2	(0.1815)	01/06/2025
002468.ZK	12/23/2024	SDB3260123528	100.00	1.3511	132.10	135.11	0.0000	4.3300	50.0000	0.0000	(0.0159)	(0.0019)	0.0000	1	(0.0178)	01/06/2025
002468.ZK	12/23/2024	SDB3260123528	3,000.00	1.3511	3,984.81	4,053.28	0.0000	4.3300	50.0000	0.0000	(0.4793)	(0.0563)	0.0000	1	(0.5356)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
STO EXPRESS CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002468.ZK	12/23/2024	SDB3260123528	21,300.00	1.3511	28,846.82	28,778.26	0.0000	4.3300	50.0000	0.0000	(3.4696)	(0.3997)	0.0000	1	(3.8693)	01/06/2025
002468.ZK	12/23/2024	SDB3260123528	18,300.00	1.3511	24,783.89	24,724.98	0.0000	4.3300	50.0000	0.0000	(2.9810)	(0.3434)	0.0000	1	(3.3244)	01/06/2025
002468.ZK	12/23/2024	SDB3260123528	24,700.00	1.3511	33,451.48	33,371.97	0.0000	4.3300	50.0000	0.0000	(4.0235)	(0.4635)	0.0000	1	(4.4870)	01/06/2025
002468.ZK	12/23/2024	SDB3260123528	56,600.00	1.3511	76,654.00	76,471.81	0.0000	4.3300	50.0000	0.0000	(9.2198)	(1.0621)	0.0000	1	(10.2819)	01/06/2025
002468.ZK	12/23/2024	SDB3260123528	200.00	1.3511	270.86	270.22	0.0000	4.3300	50.0000	0.0000	(0.0326)	(0.0038)	0.0000	1	(0.0363)	01/06/2025
002468.ZK	12/23/2024	SDB3260123528	3,600.00	1.3511	4,875.52	4,863.93	0.0000	4.3300	50.0000	0.0000	(0.5864)	(0.0676)	0.0000	1	(0.6540)	01/06/2025
002468.ZK	12/23/2024	SDB3260123528	400.00	1.3511	541.72	540.44	0.0000	4.3300	50.0000	0.0000	(0.0652)	(0.0075)	0.0000	1	(0.0727)	01/06/2025
002468.ZK	12/23/2024	SDB3260123528	400.00	1.3511	541.72	540.44	0.0000	4.3300	50.0000	0.0000	(0.0652)	(0.0075)	0.0000	1	(0.0727)	01/06/2025
002468.ZK	12/23/2024	SDB3260123528	12,300.00	1.3511	16,658.03	16,618.43	0.0000	4.3300	50.0000	0.0000	(2.0036)	(0.2308)	0.0000	1	(2.2344)	01/06/2025
002468.ZK	12/23/2024	SDB3260123528	4,800.00	1.3511	6,500.69	6,485.24	0.0000	4.3300	50.0000	0.0000	(0.7819)	(0.0901)	0.0000	1	(0.8720)	01/06/2025
002468.ZK	12/23/2024	SDB3260123528	6,000.00	1.3511	8,125.87	8,106.55	0.0000	4.3300	50.0000	0.0000	(0.9774)	(0.1126)	0.0000	1	(1.0900)	01/06/2025
002468.ZK	12/23/2024	SDB3260123528	300.00	1.3511	406.29	405.33	0.0000	4.3300	50.0000	0.0000	(0.0489)	(0.0056)	0.0000	1	(0.0545)	01/06/2025
002468.ZK	12/23/2024	SDB3260123528	300.00	1.3511	406.29	405.33	0.0000	4.3300	50.0000	0.0000	(0.0489)	(0.0056)	0.0000	1	(0.0545)	01/06/2025
002468.ZK	12/23/2024	SDB3260123528	300.00	1.3511	406.29	405.33	0.0000	4.3300	50.0000	0.0000	(0.0489)	(0.0056)	0.0000	1	(0.0545)	01/06/2025
002468.ZK	12/23/2024	SDB3260123528	57,300.00	1.3511	77,602.02	77,417.57	0.0000	4.3300	50.0000	0.0000	(9.3338)	(1.0752)	0.0000	1	(10.4090)	01/06/2025
002468.ZK	12/23/2024	SDB3260123528	1,200.00	1.3511	1,625.17	1,621.31	0.0000	4.3300	50.0000	0.0000	(0.1955)	(0.0225)	0.0000	1	(0.2180)	01/06/2025
002468.ZK	12/23/2024	SDB3260123528	56,500.00	1.3511	76,518.57	76,336.70	0.0000	4.3300	50.0000	0.0000	(9.2035)	(1.0602)	0.0000	1	(10.2637)	01/06/2025
002468.ZK	12/23/2024	SDB3260123528	4,700.00	1.3511	6,365.26	6,350.13	0.0000	4.3300	50.0000	0.0000	(0.7656)	(0.0882)	0.0000	1	(0.8538)	01/06/2025
002468.ZK	12/23/2024	SDB3260123528	5,500.00	1.3511	7,448.71	7,431.01	0.0000	4.3300	50.0000	0.0000	(0.8959)	(0.1032)	0.0000	1	(0.9991)	01/06/2025
002468.ZK	12/23/2024	SDB3260123528	1,000.00	1.3511	1,354.31	1,351.09	0.0000	4.3300	50.0000	0.0000	(0.1629)	(0.0188)	0.0000	1	(0.1817)	01/06/2025
002468.ZK	12/23/2024	SDB3260123528	6,100.00	1.3511	8,261.30	8,241.66	0.0000	4.3300	50.0000	0.0000	(0.9937)	(0.1145)	0.0000	1	(1.1081)	01/06/2025
002468.ZK	12/23/2024	SDB3260123528	200.00	1.3511	270.86	270.22	0.0000	4.3300	50.0000	0.0000	(0.0326)	(0.0038)	0.0000	1	(0.0363)	01/06/2025
002468.ZK	12/23/2024	SDB3260123528	4,900.00	1.3511	6,636.12	6,620.35	0.0000	4.3300	50.0000	0.0000	(0.7982)	(0.0919)	0.0000	1	(0.8901)	01/06/2025
002468.ZK	12/23/2024	SDB3260123528	1,500.00	1.3511	2,031.47	2,026.64	0.0000	4.3300	50.0000	0.0000	(0.2443)	(0.0281)	0.0000	1	(0.2725)	01/06/2025
002468.ZK	12/23/2024	SDB3260123528	21,500.00	1.3511	29,117.69	29,048.48	0.0000	4.3300	50.0000	0.0000	(3.5022)	(0.4035)	0.0000	1	(3.9057)	01/06/2025
002468.ZK	12/23/2024	SDB3260123528	15,000.00	1.3511	20,314.67	20,266.38	0.0000	4.3300	50.0000	0.0000	(2.4434)	(0.2815)	0.0000	1	(2.7249)	01/06/2025
002468.ZK	12/23/2024	SDB3260123528	21,800.00	1.3511	29,523.98	29,453.81	0.0000	4.3300	50.0000	0.0000	(3.5511)	(0.4091)	0.0000	1	(3.9602)	01/06/2025
002468.ZK	12/23/2024	SDB3260123528	20,700.00	1.3511	28,034.24	27,967.60	0.0000	4.3300	50.0000	0.0000	(3.3719)	(0.3884)	0.0000	1	(3.7603)	01/06/2025
002468.ZK	12/23/2024	SDB3260123528	12,700.00	1.3511	17,199.75	17,158.87	0.0000	4.3300	50.0000	0.0000	(2.0687)	(0.2383)	0.0000	1	(2.3071)	01/06/2025
002468.ZK	12/23/2024	SDB3260123528	2,100.00	1.3511	2,844.05	2,837.29	0.0000	4.3300	50.0000	0.0000	(0.3421)	(0.0394)	0.0000	1	(0.3815)	01/06/2025
002468.ZK	12/23/2024	SDB3260123528	4,800.00	1.3511	6,500.69	6,485.24	0.0000	4.3300	50.0000	0.0000	(0.7819)	(0.0901)	0.0000	1	(0.8720)	01/06/2025
002468.ZK	12/23/2024	SDB3260123528	100.00	1.3511	135.43	135.11	0.0000	4.3300	50.0000	0.0000	(0.0163)	(0.0019)	0.0000	1	(0.0182)	01/06/2025
002468.ZK	12/23/2024	SDB3260123528	12,900.00	1.3511	17,470.61	17,429.09	0.0000	4.3300	50.0000	0.0000	(2.1013)	(0.2421)	0.0000	1	(2.3434)	01/06/2025
002468.ZK	12/23/2024	SDB3260123528	11,800.00	1.3511	15,980.87	15,942.89	0.0000	4.3300	50.0000	0.0000	(1.9221)	(0.2214)	0.0000	1	(2.1436)	01/06/2025
002468.ZK	12/23/2024	SDB3260123528	300.00	1.3511	406.29	405.33	0.0000	4.3300	50.0000	0.0000	(0.0489)	(0.0056)	0.0000	1	(0.0545)	01/06/2025
002468.ZK	12/23/2024	SDB3260123528	3,900.00	1.3511	5,281.81	5,269.26	0.0000	4.3300	50.0000	0.0000	(0.6353)	(0.0732)	0.0000	1	(0.7085)	01/06/2025
002468.ZK	12/23/2024	SDB3260123528	3,300.00	1.3511	4,469.23	4,458.60	0.0000	4.3300	50.0000	0.0000	(0.5375)	(0.0619)	0.0000	1	(0.5955)	01/06/2025
002468.ZK	12/23/2024	SDB3260123528	1,200.00	1.3511	1,625.17	1,621.31	0.0000	4.3300	50.0000	0.0000	(0.1955)	(0.0225)	0.0000	1	(0.2180)	01/06/2025
002468.ZK	12/23/2024	SDB3260123528	2,800.00	1.3511	3,792.07	3,783.06	0.0000	4.3300	50.0000	0.0000	(0.4561)	(0.0525)	0.0000	1	(0.5086)	01/06/2025
002468.ZK	12/23/2024	SDB3260123528	1,600.00	1.3511	2,166.90	2,161.75	0.0000	4.3300	50.0000	0.0000	(0.2606)	(0.0300)	0.0000	1	(0.2907)	01/06/2025
002468.ZK	12/23/2024	SDB3260123528	31,700.00	1.3511	42,931.66	42,829.62	0.0000	4.3300	50.0000	0.0000	(5.1637)	(0.5949)	0.0000	1	(5.7586)	01/06/2025
002468.ZK	12/23/2024	SDB3260123528	28,600.00	1.3511	38,733.29	38,641.23	0.0000	4.3300	50.0000	0.0000	(4.6588)	(0.5367)	0.0000	1	(5.1954)	01/06/2025
002468.ZK	12/23/2024	SDB3260123528	11,600.00	1.3511	15,710.01	15,672.67	0.0000	4.3300	50.0000	0.0000	(1.8896)	(0.2177)	0.0000	1	(2.1072)	01/06/2025
002468.ZK	12/23/2024	SDB3260123528	300.00	1.3511	406.29	405.33	0.0000	4.3300	50.0000	0.0000	(0.0489)	(0.0056)	0.0000	1	(0.0545)	01/06/2025
002468.ZK	12/23/2024	SDB3260123528	1,800.00	1.3511	2,437.76	2,431.97	0.0000	4.3300	50.0000	0.0000	(0.2932)	(0.0338)	0.0000	1	(0.3270)	01/06/2025
002468.ZK	12/23/2024	SDB3260123528	7,800.00	1.3511	10,563.63	10,538.52	0.0000	4.3300	50.0000	0.0000	(1.2706)	(0.1464)	0.0000	1	(1.4169)	01/06/2025
002468.ZK	12/23/2024	SDB3260123528	6,900.00	1.3511	9,344.75	9,322.53	0.0000	4.3300	50.0000	0.0000	(1.1240)	(0.1295)	0.0000	1	(1.2534)	01/06/2025
002468.ZK	12/23/2024	SDB3260123528	100.00	1.3511	135.43	135.11	0.0000	4.3300	50.0000	0.0000	(0.0163)	(0.0019)	0.0000	1	(0.0182)	01/06/2025
002468.ZK	12/23/2024	SDB3260123528	300.00	1.3511	406.29	405.33	0.0000	4.3300	50.0000	0.0000	(0.0489)	(0.0056)	0.0000	1	(0.0545)	01/06/2025
002468.ZK	12/23/2024	SDB3260123528	700.00	1.3511	948.02	945.76	0.0000	4.3300	50.0000	0.0000	(0.1140)	(0.0131)	0.0000	1	(0.1272)	01/06/2025

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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
STO EXPRESS CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002468.ZK	12/23/2024	SDB3260123528	400.00	1.3511	541.72	540.44	0.0000	4.3300	50.0000	0.0000	(0.0652)	(0.0075)	0.0000	1	(0.0727)	01/06/2025
002468.ZK	12/23/2024	SDB3260123528	400.00	1.3511	541.72	540.44	0.0000	4.3300	50.0000	0.0000	(0.0652)	(0.0075)	0.0000	1	(0.0727)	01/06/2025
002468.ZK	12/23/2024	SDB3260123528	200.00	1.3511	270.86	270.22	0.0000	4.3300	50.0000	0.0000	(0.0326)	(0.0038)	0.0000	1	(0.0363)	01/06/2025
002468.ZK	12/23/2024	SDB3260123528	200.00	1.3511	270.86	270.22	0.0000	4.3300	50.0000	0.0000	(0.0326)	(0.0038)	0.0000	1	(0.0363)	01/06/2025
002468.ZK	12/23/2024	SDB3260123528	500.00	1.3511	677.16	675.55	0.0000	4.3300	50.0000	0.0000	(0.0814)	(0.0094)	0.0000	1	(0.0908)	01/06/2025
002468.ZK	12/20/2024	SDB3260123528	100.00	1.3604	132.10	136.04	0.0000	4.3300	50.0000	0.0000	(0.0477)	(0.0057)	0.0000	3	(0.0533)	01/06/2025
002468.ZK	12/20/2024	SDB3260123528	3,000.00	1.3604	3,984.81	4,081.27	0.0000	4.3300	50.0000	0.0000	(1.4379)	(0.1701)	0.0000	3	(1.6079)	01/06/2025
002468.ZK	12/20/2024	SDB3260123528	21,300.00	1.3604	28,846.82	28,977.01	0.0000	4.3300	50.0000	0.0000	(10.4089)	(1.2074)	0.0000	3	(11.6163)	01/06/2025
002468.ZK	12/20/2024	SDB3260123528	18,300.00	1.3604	24,783.89	24,895.74	0.0000	4.3300	50.0000	0.0000	(8.9429)	(1.0373)	0.0000	3	(9.9802)	01/06/2025
002468.ZK	12/20/2024	SDB3260123528	24,700.00	1.3604	33,451.48	33,602.45	0.0000	4.3300	50.0000	0.0000	(12.0704)	(1.4001)	0.0000	3	(13.4705)	01/06/2025
002468.ZK	12/20/2024	SDB3260123528	56,600.00	1.3604	76,654.00	76,999.94	0.0000	4.3300	50.0000	0.0000	(27.6593)	(3.2083)	0.0000	3	(30.8677)	01/06/2025
002468.ZK	12/20/2024	SDB3260123528	200.00	1.3604	270.86	272.08	0.0000	4.3300	50.0000	0.0000	(0.0977)	(0.0113)	0.0000	3	(0.1091)	01/06/2025
002468.ZK	12/20/2024	SDB3260123528	3,600.00	1.3604	4,875.52	4,897.52	0.0000	4.3300	50.0000	0.0000	(1.7592)	(0.2041)	0.0000	3	(1.9633)	01/06/2025
002468.ZK	12/20/2024	SDB3260123528	400.00	1.3604	541.72	544.17	0.0000	4.3300	50.0000	0.0000	(0.1955)	(0.0227)	0.0000	3	(0.2181)	01/06/2025
002468.ZK	12/20/2024	SDB3260123528	400.00	1.3604	541.72	544.17	0.0000	4.3300	50.0000	0.0000	(0.1955)	(0.0227)	0.0000	3	(0.2181)	01/06/2025
002468.ZK	12/20/2024	SDB3260123528	12,300.00	1.3604	16,658.03	16,733.20	0.0000	4.3300	50.0000	0.0000	(6.0108)	(0.6972)	0.0000	3	(6.7080)	01/06/2025
002468.ZK	12/20/2024	SDB3260123528	4,800.00	1.3604	6,500.69	6,530.03	0.0000	4.3300	50.0000	0.0000	(2.3457)	(0.2721)	0.0000	3	(2.6178)	01/06/2025
002468.ZK	12/20/2024	SDB3260123528	6,000.00	1.3604	8,125.87	8,162.54	0.0000	4.3300	50.0000	0.0000	(2.9321)	(0.3401)	0.0000	3	(3.2722)	01/06/2025
002468.ZK	12/20/2024	SDB3260123528	300.00	1.3604	406.29	408.13	0.0000	4.3300	50.0000	0.0000	(0.1466)	(0.0170)	0.0000	3	(0.1636)	01/06/2025
002468.ZK	12/20/2024	SDB3260123528	300.00	1.3604	406.29	408.13	0.0000	4.3300	50.0000	0.0000	(0.1466)	(0.0170)	0.0000	3	(0.1636)	01/06/2025
002468.ZK	12/20/2024	SDB3260123528	300.00	1.3604	406.29	408.13	0.0000	4.3300	50.0000	0.0000	(0.1466)	(0.0170)	0.0000	3	(0.1636)	01/06/2025
002468.ZK	12/20/2024	SDB3260123528	57,300.00	1.3604	77,602.02	77,952.24	0.0000	4.3300	50.0000	0.0000	(28.0014)	(3.2480)	0.0000	3	(31.2494)	01/06/2025
002468.ZK	12/20/2024	SDB3260123528	1,200.00	1.3604	1,625.17	1,632.51	0.0000	4.3300	50.0000	0.0000	(0.5864)	(0.0680)	0.0000	3	(0.6544)	01/06/2025
002468.ZK	12/20/2024	SDB3260123528	56,500.00	1.3604	76,518.57	76,863.90	0.0000	4.3300	50.0000	0.0000	(27.6105)	(3.2027)	0.0000	3	(30.8131)	01/06/2025
002468.ZK	12/20/2024	SDB3260123528	4,700.00	1.3604	6,365.26	6,393.99	0.0000	4.3300	50.0000	0.0000	(2.2968)	(0.2664)	0.0000	3	(2.5632)	01/06/2025
002468.ZK	12/20/2024	SDB3260123528	5,500.00	1.3604	7,448.71	7,482.33	0.0000	4.3300	50.0000	0.0000	(2.6877)	(0.3118)	0.0000	3	(2.9995)	01/06/2025
002468.ZK	12/20/2024	SDB3260123528	1,000.00	1.3604	1,354.31	1,360.42	0.0000	4.3300	50.0000	0.0000	(0.4887)	(0.0567)	0.0000	3	(0.5454)	01/06/2025
002468.ZK	12/20/2024	SDB3260123528	6,100.00	1.3604	8,261.30	8,298.58	0.0000	4.3300	50.0000	0.0000	(2.9810)	(0.3458)	0.0000	3	(3.3267)	01/06/2025
002468.ZK	12/20/2024	SDB3260123528	200.00	1.3604	270.86	272.08	0.0000	4.3300	50.0000	0.0000	(0.0977)	(0.0113)	0.0000	3	(0.1091)	01/06/2025
002468.ZK	12/20/2024	SDB3260123528	4,900.00	1.3604	6,636.12	6,666.07	0.0000	4.3300	50.0000	0.0000	(2.3945)	(0.2778)	0.0000	3	(2.6723)	01/06/2025
002468.ZK	12/20/2024	SDB3260123528	1,500.00	1.3604	2,031.47	2,040.63	0.0000	4.3300	50.0000	0.0000	(0.7330)	(0.0850)	0.0000	3	(0.8180)	01/06/2025
002468.ZK	12/20/2024	SDB3260123528	21,500.00	1.3604	29,117.69	29,249.09	0.0000	4.3300	50.0000	0.0000	(10.5066)	(1.2187)	0.0000	3	(11.7253)	01/06/2025
002468.ZK	12/20/2024	SDB3260123528	15,000.00	1.3604	20,314.67	20,406.34	0.0000	4.3300	50.0000	0.0000	(7.3302)	(0.8503)	0.0000	3	(8.1805)	01/06/2025
002468.ZK	12/20/2024	SDB3260123528	21,800.00	1.3604	29,523.98	29,657.22	0.0000	4.3300	50.0000	0.0000	(10.6532)	(1.2357)	0.0000	3	(11.8890)	01/06/2025
002468.ZK	12/20/2024	SDB3260123528	20,700.00	1.3604	28,034.24	28,160.76	0.0000	4.3300	50.0000	0.0000	(10.1157)	(1.1734)	0.0000	3	(11.2891)	01/06/2025
002468.ZK	12/20/2024	SDB3260123528	12,700.00	1.3604	17,199.75	17,277.37	0.0000	4.3300	50.0000	0.0000	(6.2062)	(0.7199)	0.0000	3	(6.9261)	01/06/2025
002468.ZK	12/20/2024	SDB3260123528	2,100.00	1.3604	2,844.05	2,856.89	0.0000	4.3300	50.0000	0.0000	(1.0262)	(0.1190)	0.0000	3	(1.1453)	01/06/2025
002468.ZK	12/20/2024	SDB3260123528	4,800.00	1.3604	6,500.69	6,530.03	0.0000	4.3300	50.0000	0.0000	(2.3457)	(0.2721)	0.0000	3	(2.6178)	01/06/2025
002468.ZK	12/20/2024	SDB3260123528	100.00	1.3604	135.43	136.04	0.0000	4.3300	50.0000	0.0000	(0.0489)	(0.0057)	0.0000	3	(0.0545)	01/06/2025
002468.ZK	12/20/2024	SDB3260123528	12,900.00	1.3604	17,470.61	17,549.46	0.0000	4.3300	50.0000	0.0000	(6.3040)	(0.7312)	0.0000	3	(7.0352)	01/06/2025
002468.ZK	12/20/2024	SDB3260123528	11,800.00	1.3604	15,980.87	16,052.99	0.0000	4.3300	50.0000	0.0000	(5.7664)	(0.6689)	0.0000	3	(6.4353)	01/06/2025
002468.ZK	12/20/2024	SDB3260123528	300.00	1.3604	406.29	408.13	0.0000	4.3300	50.0000	0.0000	(0.1466)	(0.0170)	0.0000	3	(0.1636)	01/06/2025
002468.ZK	12/20/2024	SDB3260123528	3,900.00	1.3604	5,281.81	5,305.65	0.0000	4.3300	50.0000	0.0000	(1.9059)	(0.2211)	0.0000	3	(2.1269)	01/06/2025
002468.ZK	12/20/2024	SDB3260123528	3,300.00	1.3604	4,469.23	4,489.40	0.0000	4.3300	50.0000	0.0000	(1.6126)	(0.1871)	0.0000	3	(1.7997)	01/06/2025
002468.ZK	12/20/2024	SDB3260123528	1,200.00	1.3604	1,625.17	1,632.51	0.0000	4.3300	50.0000	0.0000	(0.5864)	(0.0680)	0.0000	3	(0.6544)	01/06/2025
002468.ZK	12/20/2024	SDB3260123528	2,800.00	1.3604	3,792.07	3,809.18	0.0000	4.3300	50.0000	0.0000	(1.3683)	(0.1587)	0.0000	3	(1.5270)	01/06/2025
002468.ZK	12/20/2024	SDB3260123528	1,600.00	1.3604	2,166.90	2,176.68	0.0000	4.3300	50.0000	0.0000	(0.7819)	(0.0907)	0.0000	3	(0.8726)	01/06/2025
002468.ZK	12/20/2024	SDB3260123528	31,700.00	1.3604	42,931.66	43,125.41	0.0000	4.3300	50.0000	0.0000	(15.4912)	(1.7969)	0.0000	3	(17.2881)	01/06/2025
002468.ZK	12/20/2024	SDB3260123528	28,600.00	1.3604	38,733.29	38,908.10	0.0000	4.3300	50.0000	0.0000	(13.9763)	(1.6212)	0.0000	3	(15.5974)	01/06/2025
002468.ZK	12/20/2024	SDB3260123528	11,600.00	1.3604	15,710.01	15,780.91	0.0000	4.3300	50.0000	0.0000	(5.6687)	(0.6575)	0.0000	3	(6.3262)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
STO EXPRESS CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002468.ZK	12/20/2024	SDB3260123528	300.00	1.3604	406.29	408.13	0.0000	4.3300	50.0000	0.0000	(0.1466)	(0.0170)	0.0000	3	(0.1636)	01/06/2025
002468.ZK	12/20/2024	SDB3260123528	1,800.00	1.3604	2,437.76	2,448.76	0.0000	4.3300	50.0000	0.0000	(0.8796)	(0.1020)	0.0000	3	(0.9817)	01/06/2025
002468.ZK	12/20/2024	SDB3260123528	7,800.00	1.3604	10,563.63	10,611.30	0.0000	4.3300	50.0000	0.0000	(3.8117)	(0.4421)	0.0000	3	(4.2538)	01/06/2025
002468.ZK	12/20/2024	SDB3260123528	6,900.00	1.3604	9,344.75	9,386.92	0.0000	4.3300	50.0000	0.0000	(3.3719)	(0.3911)	0.0000	3	(3.7630)	01/06/2025
002468.ZK	12/20/2024	SDB3260123528	100.00	1.3604	135.43	136.04	0.0000	4.3300	50.0000	0.0000	(0.0489)	(0.0057)	0.0000	3	(0.0545)	01/06/2025
002468.ZK	12/20/2024	SDB3260123528	300.00	1.3604	406.29	408.13	0.0000	4.3300	50.0000	0.0000	(0.1466)	(0.0170)	0.0000	3	(0.1636)	01/06/2025
002468.ZK	12/20/2024	SDB3260123528	700.00	1.3604	948.02	952.30	0.0000	4.3300	50.0000	0.0000	(0.3421)	(0.0397)	0.0000	3	(0.3818)	01/06/2025
002468.ZK	12/20/2024	SDB3260123528	400.00	1.3604	541.72	544.17	0.0000	4.3300	50.0000	0.0000	(0.1955)	(0.0227)	0.0000	3	(0.2181)	01/06/2025
002468.ZK	12/20/2024	SDB3260123528	400.00	1.3604	541.72	544.17	0.0000	4.3300	50.0000	0.0000	(0.1955)	(0.0227)	0.0000	3	(0.2181)	01/06/2025
002468.ZK	12/20/2024	SDB3260123528	200.00	1.3604	270.86	272.08	0.0000	4.3300	50.0000	0.0000	(0.0977)	(0.0113)	0.0000	3	(0.1091)	01/06/2025
002468.ZK	12/20/2024	SDB3260123528	200.00	1.3604	270.86	272.08	0.0000	4.3300	50.0000	0.0000	(0.0977)	(0.0113)	0.0000	3	(0.1091)	01/06/2025
002468.ZK	12/20/2024	SDB3260123528	500.00	1.3604	677.16	680.21	0.0000	4.3300	50.0000	0.0000	(0.2443)	(0.0283)	0.0000	3	(0.2727)	01/06/2025
002468.ZK	12/19/2024	SDB3260123528	100.00	1.3640	132.10	136.40	0.0000	4.5800	50.0000	0.0000	(0.0168)	(0.0019)	0.0000	1	(0.0187)	01/06/2025
002468.ZK	12/19/2024	SDB3260123528	3,000.00	1.3640	3,984.81	4,092.02	0.0000	4.5800	50.0000	0.0000	(0.5070)	(0.0568)	0.0000	1	(0.5638)	01/06/2025
002468.ZK	12/19/2024	SDB3260123528	21,300.00	1.3640	28,846.82	29,053.35	0.0000	4.5800	50.0000	0.0000	(3.6700)	(0.4035)	0.0000	1	(4.0735)	01/06/2025
002468.ZK	12/19/2024	SDB3260123528	18,300.00	1.3640	24,783.89	24,961.33	0.0000	4.5800	50.0000	0.0000	(3.1531)	(0.3467)	0.0000	1	(3.4997)	01/06/2025
002468.ZK	12/19/2024	SDB3260123528	24,700.00	1.3640	33,451.48	33,690.97	0.0000	4.5800	50.0000	0.0000	(4.2558)	(0.4679)	0.0000	1	(4.7237)	01/06/2025
002468.ZK	12/19/2024	SDB3260123528	56,600.00	1.3640	76,654.00	77,202.80	0.0000	4.5800	50.0000	0.0000	(9.7521)	(1.0723)	0.0000	1	(10.8244)	01/06/2025
002468.ZK	12/19/2024	SDB3260123528	200.00	1.3640	270.86	272.80	0.0000	4.5800	50.0000	0.0000	(0.0345)	(0.0038)	0.0000	1	(0.0382)	01/06/2025
002468.ZK	12/19/2024	SDB3260123528	3,600.00	1.3640	4,875.52	4,910.43	0.0000	4.5800	50.0000	0.0000	(0.6203)	(0.0682)	0.0000	1	(0.6885)	01/06/2025
002468.ZK	12/19/2024	SDB3260123528	400.00	1.3640	541.72	545.60	0.0000	4.5800	50.0000	0.0000	(0.0689)	(0.0076)	0.0000	1	(0.0765)	01/06/2025
002468.ZK	12/19/2024	SDB3260123528	400.00	1.3640	541.72	545.60	0.0000	4.5800	50.0000	0.0000	(0.0689)	(0.0076)	0.0000	1	(0.0765)	01/06/2025
002468.ZK	12/19/2024	SDB3260123528	12,300.00	1.3640	16,658.03	16,777.29	0.0000	4.5800	50.0000	0.0000	(2.1193)	(0.2330)	0.0000	1	(2.3523)	01/06/2025
002468.ZK	12/19/2024	SDB3260123528	4,800.00	1.3640	6,500.69	6,547.23	0.0000	4.5800	50.0000	0.0000	(0.8270)	(0.0909)	0.0000	1	(0.9180)	01/06/2025
002468.ZK	12/19/2024	SDB3260123528	6,000.00	1.3640	8,125.87	8,184.04	0.0000	4.5800	50.0000	0.0000	(1.0338)	(0.1137)	0.0000	1	(1.1475)	01/06/2025
002468.ZK	12/19/2024	SDB3260123528	300.00	1.3640	406.29	409.20	0.0000	4.5800	50.0000	0.0000	(0.0517)	(0.0057)	0.0000	1	(0.0574)	01/06/2025
002468.ZK	12/19/2024	SDB3260123528	300.00	1.3640	406.29	409.20	0.0000	4.5800	50.0000	0.0000	(0.0517)	(0.0057)	0.0000	1	(0.0574)	01/06/2025
002468.ZK	12/19/2024	SDB3260123528	300.00	1.3640	406.29	409.20	0.0000	4.5800	50.0000	0.0000	(0.0517)	(0.0057)	0.0000	1	(0.0574)	01/06/2025
002468.ZK	12/19/2024	SDB3260123528	57,300.00	1.3640	77,602.02	78,157.60	0.0000	4.5800	50.0000	0.0000	(9.8727)	(1.0855)	0.0000	1	(10.9582)	01/06/2025
002468.ZK	12/19/2024	SDB3260123528	1,200.00	1.3640	1,625.17	1,636.81	0.0000	4.5800	50.0000	0.0000	(0.2068)	(0.0227)	0.0000	1	(0.2295)	01/06/2025
002468.ZK	12/19/2024	SDB3260123528	56,500.00	1.3640	76,518.57	77,066.40	0.0000	4.5800	50.0000	0.0000	(9.7349)	(1.0704)	0.0000	1	(10.8052)	01/06/2025
002468.ZK	12/19/2024	SDB3260123528	4,700.00	1.3640	6,365.26	6,410.83	0.0000	4.5800	50.0000	0.0000	(0.8098)	(0.0890)	0.0000	1	(0.8988)	01/06/2025
002468.ZK	12/19/2024	SDB3260123528	5,500.00	1.3640	7,448.71	7,502.04	0.0000	4.5800	50.0000	0.0000	(0.9476)	(0.1042)	0.0000	1	(1.0518)	01/06/2025
002468.ZK	12/19/2024	SDB3260123528	1,000.00	1.3640	1,354.31	1,364.01	0.0000	4.5800	50.0000	0.0000	(0.1723)	(0.0189)	0.0000	1	(0.1912)	01/06/2025
002468.ZK	12/19/2024	SDB3260123528	6,100.00	1.3640	8,261.30	8,320.44	0.0000	4.5800	50.0000	0.0000	(1.0510)	(0.1156)	0.0000	1	(1.1666)	01/06/2025
002468.ZK	12/19/2024	SDB3260123528	200.00	1.3640	270.86	272.80	0.0000	4.5800	50.0000	0.0000	(0.0345)	(0.0038)	0.0000	1	(0.0382)	01/06/2025
002468.ZK	12/19/2024	SDB3260123528	4,900.00	1.3640	6,636.12	6,683.63	0.0000	4.5800	50.0000	0.0000	(0.8443)	(0.0928)	0.0000	1	(0.9371)	01/06/2025
002468.ZK	12/19/2024	SDB3260123528	1,500.00	1.3640	2,031.47	2,046.01	0.0000	4.5800	50.0000	0.0000	(0.2584)	(0.0284)	0.0000	1	(0.2869)	01/06/2025
002468.ZK	12/19/2024	SDB3260123528	21,500.00	1.3640	29,117.69	29,326.15	0.0000	4.5800	50.0000	0.0000	(3.7044)	(0.4073)	0.0000	1	(4.1117)	01/06/2025
002468.ZK	12/19/2024	SDB3260123528	15,000.00	1.3640	20,314.67	20,460.10	0.0000	4.5800	50.0000	0.0000	(2.5845)	(0.2842)	0.0000	1	(2.8686)	01/06/2025
002468.ZK	12/19/2024	SDB3260123528	21,800.00	1.3640	29,523.98	29,735.35	0.0000	4.5800	50.0000	0.0000	(3.7561)	(0.4130)	0.0000	1	(4.1691)	01/06/2025
002468.ZK	12/19/2024	SDB3260123528	20,700.00	1.3640	28,034.24	28,234.94	0.0000	4.5800	50.0000	0.0000	(3.5666)	(0.3922)	0.0000	1	(3.9587)	01/06/2025
002468.ZK	12/19/2024	SDB3260123528	12,700.00	1.3640	17,199.75	17,322.89	0.0000	4.5800	50.0000	0.0000	(2.1882)	(0.2406)	0.0000	1	(2.4288)	01/06/2025
002468.ZK	12/19/2024	SDB3260123528	2,100.00	1.3640	2,844.05	2,864.41	0.0000	4.5800	50.0000	0.0000	(0.3618)	(0.0398)	0.0000	1	(0.4016)	01/06/2025
002468.ZK	12/19/2024	SDB3260123528	4,800.00	1.3640	6,500.69	6,547.23	0.0000	4.5800	50.0000	0.0000	(0.8270)	(0.0909)	0.0000	1	(0.9180)	01/06/2025
002468.ZK	12/19/2024	SDB3260123528	100.00	1.3640	135.43	136.40	0.0000	4.5800	50.0000	0.0000	(0.0172)	(0.0019)	0.0000	1	(0.0191)	01/06/2025
002468.ZK	12/19/2024	SDB3260123528	12,900.00	1.3640	17,470.61	17,595.69	0.0000	4.5800	50.0000	0.0000	(2.2227)	(0.2444)	0.0000	1	(2.4670)	01/06/2025
002468.ZK	12/19/2024	SDB3260123528	11,800.00	1.3640	15,980.87	16,095.28	0.0000	4.5800	50.0000	0.0000	(2.0331)	(0.2235)	0.0000	1	(2.2567)	01/06/2025
002468.ZK	12/19/2024	SDB3260123528	300.00	1.3640	406.29	409.20	0.0000	4.5800	50.0000	0.0000	(0.0517)	(0.0057)	0.0000	1	(0.0574)	01/06/2025
002468.ZK	12/19/2024	SDB3260123528	3,900.00	1.3640	5,281.81	5,319.63	0.0000	4.5800	50.0000	0.0000	(0.6720)	(0.0739)	0.0000	1	(0.7458)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
STO EXPRESS CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002468.ZK	12/19/2024	SDB3260123528	3,300.00	1.3640	4,469.23	4,501.22	0.0000	4.5800	50.0000	0.0000	(0.5686)	(0.0625)	0.0000	1	(0.6311)	01/06/2025
002468.ZK	12/19/2024	SDB3260123528	1,200.00	1.3640	1,625.17	1,636.81	0.0000	4.5800	50.0000	0.0000	(0.2068)	(0.0227)	0.0000	1	(0.2295)	01/06/2025
002468.ZK	12/19/2024	SDB3260123528	2,800.00	1.3640	3,792.07	3,819.22	0.0000	4.5800	50.0000	0.0000	(0.4824)	(0.0530)	0.0000	1	(0.5355)	01/06/2025
002468.ZK	12/19/2024	SDB3260123528	1,600.00	1.3640	2,166.90	2,182.41	0.0000	4.5800	50.0000	0.0000	(0.2757)	(0.0303)	0.0000	1	(0.3060)	01/06/2025
002468.ZK	12/19/2024	SDB3260123528	31,700.00	1.3640	42,931.66	43,239.02	0.0000	4.5800	50.0000	0.0000	(5.4619)	(0.6005)	0.0000	1	(6.0624)	01/06/2025
002468.ZK	12/19/2024	SDB3260123528	28,600.00	1.3640	38,733.29	39,010.60	0.0000	4.5800	50.0000	0.0000	(4.9277)	(0.5418)	0.0000	1	(5.4695)	01/06/2025
002468.ZK	12/19/2024	SDB3260123528	11,600.00	1.3640	15,710.01	15,822.48	0.0000	4.5800	50.0000	0.0000	(1.9987)	(0.2198)	0.0000	1	(2.2184)	01/06/2025
002468.ZK	12/19/2024	SDB3260123528	300.00	1.3640	406.29	409.20	0.0000	4.5800	50.0000	0.0000	(0.0517)	(0.0057)	0.0000	1	(0.0574)	01/06/2025
002468.ZK	12/19/2024	SDB3260123528	1,800.00	1.3640	2,437.76	2,455.21	0.0000	4.5800	50.0000	0.0000	(0.3101)	(0.0341)	0.0000	1	(0.3442)	01/06/2025
002468.ZK	12/19/2024	SDB3260123528	7,800.00	1.3640	10,563.63	10,639.25	0.0000	4.5800	50.0000	0.0000	(1.3439)	(0.1478)	0.0000	1	(1.4917)	01/06/2025
002468.ZK	12/19/2024	SDB3260123528	6,900.00	1.3640	9,344.75	9,411.65	0.0000	4.5800	50.0000	0.0000	(1.1889)	(0.1307)	0.0000	1	(1.3196)	01/06/2025
002468.ZK	12/19/2024	SDB3260123528	100.00	1.3640	135.43	136.40	0.0000	4.5800	50.0000	0.0000	(0.0172)	(0.0019)	0.0000	1	(0.0191)	01/06/2025
002468.ZK	12/19/2024	SDB3260123528	300.00	1.3640	406.29	409.20	0.0000	4.5800	50.0000	0.0000	(0.0517)	(0.0057)	0.0000	1	(0.0574)	01/06/2025
002468.ZK	12/19/2024	SDB3260123528	700.00	1.3640	948.02	954.80	0.0000	4.5800	50.0000	0.0000	(0.1206)	(0.0133)	0.0000	1	(0.1339)	01/06/2025
002468.ZK	12/19/2024	SDB3260123528	400.00	1.3640	541.72	545.60	0.0000	4.5800	50.0000	0.0000	(0.0689)	(0.0076)	0.0000	1	(0.0765)	01/06/2025
002468.ZK	12/19/2024	SDB3260123528	400.00	1.3640	541.72	545.60	0.0000	4.5800	50.0000	0.0000	(0.0689)	(0.0076)	0.0000	1	(0.0765)	01/06/2025
002468.ZK	12/19/2024	SDB3260123528	200.00	1.3640	270.86	272.80	0.0000	4.5800	50.0000	0.0000	(0.0345)	(0.0038)	0.0000	1	(0.0382)	01/06/2025
002468.ZK	12/19/2024	SDB3260123528	200.00	1.3640	270.86	272.80	0.0000	4.5800	50.0000	0.0000	(0.0345)	(0.0038)	0.0000	1	(0.0382)	01/06/2025
002468.ZK	12/19/2024	SDB3260123528	500.00	1.3640	677.16	682.00	0.0000	4.5800	50.0000	0.0000	(0.0861)	(0.0095)	0.0000	1	(0.0956)	01/06/2025
002468.ZK	12/18/2024	SDB3260123528	100.00	1.3679	132.10	136.79	0.0000	4.5800	50.0000	0.0000	(0.0168)	(0.0019)	0.0000	1	(0.0187)	01/06/2025
002468.ZK	12/18/2024	SDB3260123528	3,000.00	1.3679	3,984.81	4,103.64	0.0000	4.5800	50.0000	0.0000	(0.5070)	(0.0570)	0.0000	1	(0.5640)	01/06/2025
002468.ZK	12/18/2024	SDB3260123528	21,300.00	1.3679	28,846.82	29,135.84	0.0000	4.5800	50.0000	0.0000	(3.6700)	(0.4047)	0.0000	1	(4.0746)	01/06/2025
002468.ZK	12/18/2024	SDB3260123528	18,300.00	1.3679	24,783.89	25,032.20	0.0000	4.5800	50.0000	0.0000	(3.1531)	(0.3477)	0.0000	1	(3.5007)	01/06/2025
002468.ZK	12/18/2024	SDB3260123528	24,700.00	1.3679	33,451.48	33,786.64	0.0000	4.5800	50.0000	0.0000	(4.2558)	(0.4693)	0.0000	1	(4.7250)	01/06/2025
002468.ZK	12/18/2024	SDB3260123528	56,600.00	1.3679	76,654.00	77,422.01	0.0000	4.5800	50.0000	0.0000	(9.7521)	(1.0753)	0.0000	1	(10.8274)	01/06/2025
002468.ZK	12/18/2024	SDB3260123528	200.00	1.3679	270.86	273.58	0.0000	4.5800	50.0000	0.0000	(0.0345)	(0.0038)	0.0000	1	(0.0383)	01/06/2025
002468.ZK	12/18/2024	SDB3260123528	3,600.00	1.3679	4,875.52	4,924.37	0.0000	4.5800	50.0000	0.0000	(0.6203)	(0.0684)	0.0000	1	(0.6887)	01/06/2025
002468.ZK	12/18/2024	SDB3260123528	400.00	1.3679	541.72	547.15	0.0000	4.5800	50.0000	0.0000	(0.0689)	(0.0076)	0.0000	1	(0.0765)	01/06/2025
002468.ZK	12/18/2024	SDB3260123528	400.00	1.3679	541.72	547.15	0.0000	4.5800	50.0000	0.0000	(0.0689)	(0.0076)	0.0000	1	(0.0765)	01/06/2025
002468.ZK	12/18/2024	SDB3260123528	12,300.00	1.3679	16,658.03	16,824.92	0.0000	4.5800	50.0000	0.0000	(2.1193)	(0.2337)	0.0000	1	(2.3530)	01/06/2025
002468.ZK	12/18/2024	SDB3260123528	4,800.00	1.3679	6,500.69	6,565.82	0.0000	4.5800	50.0000	0.0000	(0.8270)	(0.0912)	0.0000	1	(0.9182)	01/06/2025
002468.ZK	12/18/2024	SDB3260123528	6,000.00	1.3679	8,125.87	8,207.28	0.0000	4.5800	50.0000	0.0000	(1.0338)	(0.1140)	0.0000	1	(1.1478)	01/06/2025
002468.ZK	12/18/2024	SDB3260123528	300.00	1.3679	406.29	410.36	0.0000	4.5800	50.0000	0.0000	(0.0517)	(0.0057)	0.0000	1	(0.0574)	01/06/2025
002468.ZK	12/18/2024	SDB3260123528	300.00	1.3679	406.29	410.36	0.0000	4.5800	50.0000	0.0000	(0.0517)	(0.0057)	0.0000	1	(0.0574)	01/06/2025
002468.ZK	12/18/2024	SDB3260123528	300.00	1.3679	406.29	410.36	0.0000	4.5800	50.0000	0.0000	(0.0517)	(0.0057)	0.0000	1	(0.0574)	01/06/2025
002468.ZK	12/18/2024	SDB3260123528	57,300.00	1.3679	77,602.02	78,379.52	0.0000	4.5800	50.0000	0.0000	(9.8727)	(1.0886)	0.0000	1	(10.9613)	01/06/2025
002468.ZK	12/18/2024	SDB3260123528	1,200.00	1.3679	1,625.17	1,641.46	0.0000	4.5800	50.0000	0.0000	(0.2068)	(0.0228)	0.0000	1	(0.2296)	01/06/2025
002468.ZK	12/18/2024	SDB3260123528	56,500.00	1.3679	76,518.57	77,285.22	0.0000	4.5800	50.0000	0.0000	(9.7349)	(1.0734)	0.0000	1	(10.8083)	01/06/2025
002468.ZK	12/18/2024	SDB3260123528	4,700.00	1.3679	6,365.26	6,429.04	0.0000	4.5800	50.0000	0.0000	(0.8098)	(0.0893)	0.0000	1	(0.8991)	01/06/2025
002468.ZK	12/18/2024	SDB3260123528	5,500.00	1.3679	7,448.71	7,523.34	0.0000	4.5800	50.0000	0.0000	(0.9476)	(0.1045)	0.0000	1	(1.0521)	01/06/2025
002468.ZK	12/18/2024	SDB3260123528	1,000.00	1.3679	1,354.31	1,367.88	0.0000	4.5800	50.0000	0.0000	(0.1723)	(0.0190)	0.0000	1	(0.1913)	01/06/2025
002468.ZK	12/18/2024	SDB3260123528	6,100.00	1.3679	8,261.30	8,344.07	0.0000	4.5800	50.0000	0.0000	(1.0510)	(0.1159)	0.0000	1	(1.1669)	01/06/2025
002468.ZK	12/18/2024	SDB3260123528	200.00	1.3679	270.86	273.58	0.0000	4.5800	50.0000	0.0000	(0.0345)	(0.0038)	0.0000	1	(0.0383)	01/06/2025
002468.ZK	12/18/2024	SDB3260123528	4,900.00	1.3679	6,636.12	6,702.61	0.0000	4.5800	50.0000	0.0000	(0.8443)	(0.0931)	0.0000	1	(0.9374)	01/06/2025
002468.ZK	12/18/2024	SDB3260123528	1,500.00	1.3679	2,031.47	2,051.82	0.0000	4.5800	50.0000	0.0000	(0.2584)	(0.0285)	0.0000	1	(0.2869)	01/06/2025
002468.ZK	12/18/2024	SDB3260123528	21,500.00	1.3679	29,117.69	29,409.42	0.0000	4.5800	50.0000	0.0000	(3.7044)	(0.4085)	0.0000	1	(4.1129)	01/06/2025
002468.ZK	12/18/2024	SDB3260123528	15,000.00	1.3679	20,314.67	20,518.20	0.0000	4.5800	50.0000	0.0000	(2.5845)	(0.2850)	0.0000	1	(2.8695)	01/06/2025
002468.ZK	12/18/2024	SDB3260123528	21,800.00	1.3679	29,523.98	29,819.78	0.0000	4.5800	50.0000	0.0000	(3.7561)	(0.4142)	0.0000	1	(4.1703)	01/06/2025
002468.ZK	12/18/2024	SDB3260123528	20,700.00	1.3679	28,034.24	28,315.12	0.0000	4.5800	50.0000	0.0000	(3.5666)	(0.3933)	0.0000	1	(3.9598)	01/06/2025
002468.ZK	12/18/2024	SDB3260123528	12,700.00	1.3679	17,199.75	17,372.08	0.0000	4.5800	50.0000	0.0000	(2.1882)	(0.2413)	0.0000	1	(2.4295)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
STO EXPRESS CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002468.ZK	12/18/2024	SDB3260123528	2,100.00	1.3679	2,844.05	2,872.55	0.0000	4.5800	50.0000	0.0000	(0.3618)	(0.0399)	0.0000	1	(0.4017)	01/06/2025
002468.ZK	12/18/2024	SDB3260123528	4,800.00	1.3679	6,500.69	6,565.82	0.0000	4.5800	50.0000	0.0000	(0.8270)	(0.0912)	0.0000	1	(0.9182)	01/06/2025
002468.ZK	12/18/2024	SDB3260123528	100.00	1.3679	135.43	136.79	0.0000	4.5800	50.0000	0.0000	(0.0172)	(0.0019)	0.0000	1	(0.0191)	01/06/2025
002468.ZK	12/18/2024	SDB3260123528	12,900.00	1.3679	17,470.61	17,645.65	0.0000	4.5800	50.0000	0.0000	(2.2227)	(0.2451)	0.0000	1	(2.4677)	01/06/2025
002468.ZK	12/18/2024	SDB3260123528	11,800.00	1.3679	15,980.87	16,140.98	0.0000	4.5800	50.0000	0.0000	(2.0331)	(0.2242)	0.0000	1	(2.2573)	01/06/2025
002468.ZK	12/18/2024	SDB3260123528	300.00	1.3679	406.29	410.36	0.0000	4.5800	50.0000	0.0000	(0.0517)	(0.0057)	0.0000	1	(0.0574)	01/06/2025
002468.ZK	12/18/2024	SDB3260123528	3,900.00	1.3679	5,281.81	5,334.73	0.0000	4.5800	50.0000	0.0000	(0.6720)	(0.0741)	0.0000	1	(0.7461)	01/06/2025
002468.ZK	12/18/2024	SDB3260123528	3,300.00	1.3679	4,469.23	4,514.00	0.0000	4.5800	50.0000	0.0000	(0.5686)	(0.0627)	0.0000	1	(0.6313)	01/06/2025
002468.ZK	12/18/2024	SDB3260123528	1,200.00	1.3679	1,625.17	1,641.46	0.0000	4.5800	50.0000	0.0000	(0.2068)	(0.0228)	0.0000	1	(0.2296)	01/06/2025
002468.ZK	12/18/2024	SDB3260123528	2,800.00	1.3679	3,792.07	3,830.06	0.0000	4.5800	50.0000	0.0000	(0.4824)	(0.0532)	0.0000	1	(0.5356)	01/06/2025
002468.ZK	12/18/2024	SDB3260123528	1,600.00	1.3679	2,166.90	2,188.61	0.0000	4.5800	50.0000	0.0000	(0.2757)	(0.0304)	0.0000	1	(0.3061)	01/06/2025
002468.ZK	12/18/2024	SDB3260123528	31,700.00	1.3679	42,931.66	43,361.80	0.0000	4.5800	50.0000	0.0000	(5.4619)	(0.6022)	0.0000	1	(6.0641)	01/06/2025
002468.ZK	12/18/2024	SDB3260123528	28,600.00	1.3679	38,733.29	39,121.37	0.0000	4.5800	50.0000	0.0000	(4.9277)	(0.5434)	0.0000	1	(5.4711)	01/06/2025
002468.ZK	12/18/2024	SDB3260123528	11,600.00	1.3679	15,710.01	15,867.41	0.0000	4.5800	50.0000	0.0000	(1.9987)	(0.2204)	0.0000	1	(2.2190)	01/06/2025
002468.ZK	12/18/2024	SDB3260123528	300.00	1.3679	406.29	410.36	0.0000	4.5800	50.0000	0.0000	(0.0517)	(0.0057)	0.0000	1	(0.0574)	01/06/2025
002468.ZK	12/18/2024	SDB3260123528	1,800.00	1.3679	2,437.76	2,462.18	0.0000	4.5800	50.0000	0.0000	(0.3101)	(0.0342)	0.0000	1	(0.3443)	01/06/2025
002468.ZK	12/18/2024	SDB3260123528	7,800.00	1.3679	10,563.63	10,669.46	0.0000	4.5800	50.0000	0.0000	(1.3439)	(0.1482)	0.0000	1	(1.4921)	01/06/2025
002468.ZK	12/18/2024	SDB3260123528	6,900.00	1.3679	9,344.75	9,438.37	0.0000	4.5800	50.0000	0.0000	(1.1889)	(0.1311)	0.0000	1	(1.3199)	01/06/2025
002468.ZK	12/18/2024	SDB3260123528	100.00	1.3679	135.43	136.79	0.0000	4.5800	50.0000	0.0000	(0.0172)	(0.0019)	0.0000	1	(0.0191)	01/06/2025
002468.ZK	12/18/2024	SDB3260123528	300.00	1.3679	406.29	410.36	0.0000	4.5800	50.0000	0.0000	(0.0517)	(0.0057)	0.0000	1	(0.0574)	01/06/2025
002468.ZK	12/18/2024	SDB3260123528	700.00	1.3679	948.02	957.52	0.0000	4.5800	50.0000	0.0000	(0.1206)	(0.0133)	0.0000	1	(0.1339)	01/06/2025
002468.ZK	12/18/2024	SDB3260123528	400.00	1.3679	541.72	547.15	0.0000	4.5800	50.0000	0.0000	(0.0689)	(0.0076)	0.0000	1	(0.0765)	01/06/2025
002468.ZK	12/18/2024	SDB3260123528	400.00	1.3679	541.72	547.15	0.0000	4.5800	50.0000	0.0000	(0.0689)	(0.0076)	0.0000	1	(0.0765)	01/06/2025
002468.ZK	12/18/2024	SDB3260123528	200.00	1.3679	270.86	273.58	0.0000	4.5800	50.0000	0.0000	(0.0345)	(0.0038)	0.0000	1	(0.0383)	01/06/2025
002468.ZK	12/18/2024	SDB3260123528	200.00	1.3679	270.86	273.58	0.0000	4.5800	50.0000	0.0000	(0.0345)	(0.0038)	0.0000	1	(0.0383)	01/06/2025
002468.ZK	12/18/2024	SDB3260123528	500.00	1.3679	677.16	683.94	0.0000	4.5800	50.0000	0.0000	(0.0861)	(0.0095)	0.0000	1	(0.0956)	01/06/2025
002468.ZK	12/17/2024	SDB3260123528	100.00	1.4010	132.10	140.10	0.0000	4.5800	50.0000	0.0000	(0.0168)	(0.0019)	0.0000	1	(0.0188)	01/06/2025
002468.ZK	12/17/2024	SDB3260123528	3,000.00	1.4010	3,984.81	4,203.05	0.0000	4.5800	50.0000	0.0000	(0.5070)	(0.0584)	0.0000	1	(0.5653)	01/06/2025
002468.ZK	12/17/2024	SDB3260123528	21,300.00	1.4010	28,846.82	29,841.66	0.0000	4.5800	50.0000	0.0000	(3.6700)	(0.4145)	0.0000	1	(4.0844)	01/06/2025
002468.ZK	12/17/2024	SDB3260123528	18,300.00	1.4010	24,783.89	25,638.61	0.0000	4.5800	50.0000	0.0000	(3.1531)	(0.3561)	0.0000	1	(3.5092)	01/06/2025
002468.ZK	12/17/2024	SDB3260123528	24,700.00	1.4010	33,451.48	34,605.12	0.0000	4.5800	50.0000	0.0000	(4.2558)	(0.4806)	0.0000	1	(4.7364)	01/06/2025
002468.ZK	12/17/2024	SDB3260123528	56,600.00	1.4010	76,654.00	79,297.56	0.0000	4.5800	50.0000	0.0000	(9.7521)	(1.1014)	0.0000	1	(10.8534)	01/06/2025
002468.ZK	12/17/2024	SDB3260123528	200.00	1.4010	270.86	280.20	0.0000	4.5800	50.0000	0.0000	(0.0345)	(0.0039)	0.0000	1	(0.0384)	01/06/2025
002468.ZK	12/17/2024	SDB3260123528	3,600.00	1.4010	4,875.52	5,043.66	0.0000	4.5800	50.0000	0.0000	(0.6203)	(0.0701)	0.0000	1	(0.6903)	01/06/2025
002468.ZK	12/17/2024	SDB3260123528	400.00	1.4010	541.72	560.41	0.0000	4.5800	50.0000	0.0000	(0.0689)	(0.0078)	0.0000	1	(0.0767)	01/06/2025
002468.ZK	12/17/2024	SDB3260123528	400.00	1.4010	541.72	560.41	0.0000	4.5800	50.0000	0.0000	(0.0689)	(0.0078)	0.0000	1	(0.0767)	01/06/2025
002468.ZK	12/17/2024	SDB3260123528	12,300.00	1.4010	16,658.03	17,232.51	0.0000	4.5800	50.0000	0.0000	(2.1193)	(0.2393)	0.0000	1	(2.3586)	01/06/2025
002468.ZK	12/17/2024	SDB3260123528	4,800.00	1.4010	6,500.69	6,724.88	0.0000	4.5800	50.0000	0.0000	(0.8270)	(0.0934)	0.0000	1	(0.9204)	01/06/2025
002468.ZK	12/17/2024	SDB3260123528	6,000.00	1.4010	8,125.87	8,406.10	0.0000	4.5800	50.0000	0.0000	(1.0338)	(0.1168)	0.0000	1	(1.1505)	01/06/2025
002468.ZK	12/17/2024	SDB3260123528	300.00	1.4010	406.29	420.31	0.0000	4.5800	50.0000	0.0000	(0.0517)	(0.0058)	0.0000	1	(0.0575)	01/06/2025
002468.ZK	12/17/2024	SDB3260123528	300.00	1.4010	406.29	420.31	0.0000	4.5800	50.0000	0.0000	(0.0517)	(0.0058)	0.0000	1	(0.0575)	01/06/2025
002468.ZK	12/17/2024	SDB3260123528	57,300.00	1.4010	77,602.02	80,278.27	0.0000	4.5800	50.0000	0.0000	(9.8727)	(1.1150)	0.0000	1	(10.9877)	01/06/2025
002468.ZK	12/17/2024	SDB3260123528	1,200.00	1.4010	1,625.17	1,681.22	0.0000	4.5800	50.0000	0.0000	(0.2068)	(0.0234)	0.0000	1	(0.2301)	01/06/2025
002468.ZK	12/17/2024	SDB3260123528	56,500.00	1.4010	76,518.57	79,157.46	0.0000	4.5800	50.0000	0.0000	(9.7349)	(1.0994)	0.0000	1	(10.8343)	01/06/2025
002468.ZK	12/17/2024	SDB3260123528	4,700.00	1.4010	6,365.26	6,584.78	0.0000	4.5800	50.0000	0.0000	(0.8098)	(0.0915)	0.0000	1	(0.9013)	01/06/2025
002468.ZK	12/17/2024	SDB3260123528	5,500.00	1.4010	7,448.71	7,705.59	0.0000	4.5800	50.0000	0.0000	(0.9476)	(0.1070)	0.0000	1	(1.0547)	01/06/2025
002468.ZK	12/17/2024	SDB3260123528	1,000.00	1.4010	1,354.31	1,401.02	0.0000	4.5800	50.0000	0.0000	(0.1723)	(0.0195)	0.0000	1	(0.1918)	01/06/2025
002468.ZK	12/17/2024	SDB3260123528	6,100.00	1.4010	8,261.30	8,546.20	0.0000	4.5800	50.0000	0.0000	(0.1187)	(0.0123)	0.0000	1	(1.1697)	01/06/2025
002468.ZK	12/17/2024	SDB3260123528	200.00	1.4010	270.86	280.20	0.0000	4.5800	50.0000	0.0000	(0.0345)	(0.0039)	0.0000	1	(0.0384)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
STO EXPRESS CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002468.ZK	12/17/2024	SDB3260123528	4,900.00	1.4010	6,636.12	6,864.98	0.0000	4.5800	50.0000	0.0000	(0.8443)	(0.0953)	0.0000	1	(0.9396)	01/06/2025
002468.ZK	12/17/2024	SDB3260123528	1,500.00	1.4010	2,031.47	2,101.53	0.0000	4.5800	50.0000	0.0000	(0.2584)	(0.0292)	0.0000	1	(0.2876)	01/06/2025
002468.ZK	12/17/2024	SDB3260123528	21,500.00	1.4010	29,117.69	30,121.87	0.0000	4.5800	50.0000	0.0000	(3.7044)	(0.4184)	0.0000	1	(4.1228)	01/06/2025
002468.ZK	12/17/2024	SDB3260123528	15,000.00	1.4010	20,314.67	21,015.26	0.0000	4.5800	50.0000	0.0000	(2.5845)	(0.2919)	0.0000	1	(2.8764)	01/06/2025
002468.ZK	12/17/2024	SDB3260123528	21,800.00	1.4010	29,523.98	30,542.17	0.0000	4.5800	50.0000	0.0000	(3.7561)	(0.4242)	0.0000	1	(4.1803)	01/06/2025
002468.ZK	12/17/2024	SDB3260123528	20,700.00	1.4010	28,034.24	29,001.05	0.0000	4.5800	50.0000	0.0000	(3.5666)	(0.4028)	0.0000	1	(3.9694)	01/06/2025
002468.ZK	12/17/2024	SDB3260123528	12,700.00	1.4010	17,199.75	17,792.92	0.0000	4.5800	50.0000	0.0000	(2.1882)	(0.2471)	0.0000	1	(2.4353)	01/06/2025
002468.ZK	12/17/2024	SDB3260123528	2,100.00	1.4010	2,844.05	2,942.14	0.0000	4.5800	50.0000	0.0000	(0.3618)	(0.0409)	0.0000	1	(0.4027)	01/06/2025
002468.ZK	12/17/2024	SDB3260123528	4,800.00	1.4010	6,500.69	6,724.88	0.0000	4.5800	50.0000	0.0000	(0.8270)	(0.0934)	0.0000	1	(0.9204)	01/06/2025
002468.ZK	12/17/2024	SDB3260123528	100.00	1.4010	135.43	140.10	0.0000	4.5800	50.0000	0.0000	(0.0172)	(0.0019)	0.0000	1	(0.0192)	01/06/2025
002468.ZK	12/17/2024	SDB3260123528	12,900.00	1.4010	17,470.61	18,073.12	0.0000	4.5800	50.0000	0.0000	(2.2227)	(0.2510)	0.0000	1	(2.4737)	01/06/2025
002468.ZK	12/17/2024	SDB3260123528	11,800.00	1.4010	15,980.87	16,532.00	0.0000	4.5800	50.0000	0.0000	(2.0331)	(0.2296)	0.0000	1	(2.2627)	01/06/2025
002468.ZK	12/17/2024	SDB3260123528	300.00	1.4010	406.29	420.31	0.0000	4.5800	50.0000	0.0000	(0.0517)	(0.0058)	0.0000	1	(0.0575)	01/06/2025
002468.ZK	12/17/2024	SDB3260123528	3,900.00	1.4010	5,281.81	5,463.97	0.0000	4.5800	50.0000	0.0000	(0.6720)	(0.0759)	0.0000	1	(0.7479)	01/06/2025
002468.ZK	12/17/2024	SDB3260123528	3,300.00	1.4010	4,469.23	4,623.36	0.0000	4.5800	50.0000	0.0000	(0.5686)	(0.0642)	0.0000	1	(0.6328)	01/06/2025
002468.ZK	12/17/2024	SDB3260123528	1,200.00	1.4010	1,625.17	1,681.22	0.0000	4.5800	50.0000	0.0000	(0.2068)	(0.0234)	0.0000	1	(0.2301)	01/06/2025
002468.ZK	12/17/2024	SDB3260123528	2,800.00	1.4010	3,792.07	3,922.85	0.0000	4.5800	50.0000	0.0000	(0.4824)	(0.0545)	0.0000	1	(0.5369)	01/06/2025
002468.ZK	12/17/2024	SDB3260123528	1,600.00	1.4010	2,166.90	2,241.63	0.0000	4.5800	50.0000	0.0000	(0.2757)	(0.0311)	0.0000	1	(0.3068)	01/06/2025
002468.ZK	12/17/2024	SDB3260123528	31,700.00	1.4010	42,931.66	44,412.24	0.0000	4.5800	50.0000	0.0000	(5.4619)	(0.6168)	0.0000	1	(6.0787)	01/06/2025
002468.ZK	12/17/2024	SDB3260123528	28,600.00	1.4010	38,733.29	40,069.09	0.0000	4.5800	50.0000	0.0000	(4.9277)	(0.5565)	0.0000	1	(5.4843)	01/06/2025
002468.ZK	12/17/2024	SDB3260123528	11,600.00	1.4010	15,710.01	16,251.80	0.0000	4.5800	50.0000	0.0000	(1.9987)	(0.2257)	0.0000	1	(2.2244)	01/06/2025
002468.ZK	12/17/2024	SDB3260123528	300.00	1.4010	406.29	420.31	0.0000	4.5800	50.0000	0.0000	(0.0517)	(0.0058)	0.0000	1	(0.0575)	01/06/2025
002468.ZK	12/17/2024	SDB3260123528	1,800.00	1.4010	2,437.76	2,521.83	0.0000	4.5800	50.0000	0.0000	(0.3101)	(0.0350)	0.0000	1	(0.3452)	01/06/2025
002468.ZK	12/17/2024	SDB3260123528	7,800.00	1.4010	10,563.63	10,927.93	0.0000	4.5800	50.0000	0.0000	(1.3439)	(0.1518)	0.0000	1	(1.4957)	01/06/2025
002468.ZK	12/17/2024	SDB3260123528	6,900.00	1.4010	9,344.75	9,667.02	0.0000	4.5800	50.0000	0.0000	(1.1889)	(0.1343)	0.0000	1	(1.3231)	01/06/2025
002468.ZK	12/17/2024	SDB3260123528	100.00	1.4010	135.43	140.10	0.0000	4.5800	50.0000	0.0000	(0.0172)	(0.0019)	0.0000	1	(0.0192)	01/06/2025
002468.ZK	12/17/2024	SDB3260123528	300.00	1.4010	406.29	420.31	0.0000	4.5800	50.0000	0.0000	(0.0517)	(0.0058)	0.0000	1	(0.0575)	01/06/2025
002468.ZK	12/17/2024	SDB3260123528	700.00	1.4010	948.02	980.71	0.0000	4.5800	50.0000	0.0000	(0.1206)	(0.0136)	0.0000	1	(0.1342)	01/06/2025
002468.ZK	12/17/2024	SDB3260123528	400.00	1.4010	541.72	560.41	0.0000	4.5800	50.0000	0.0000	(0.0689)	(0.0078)	0.0000	1	(0.0767)	01/06/2025
002468.ZK	12/17/2024	SDB3260123528	400.00	1.4010	541.72	560.41	0.0000	4.5800	50.0000	0.0000	(0.0689)	(0.0078)	0.0000	1	(0.0767)	01/06/2025
002468.ZK	12/17/2024	SDB3260123528	200.00	1.4010	270.86	280.20	0.0000	4.5800	50.0000	0.0000	(0.0345)	(0.0039)	0.0000	1	(0.0384)	01/06/2025
002468.ZK	12/17/2024	SDB3260123528	200.00	1.4010	270.86	280.20	0.0000	4.5800	50.0000	0.0000	(0.0345)	(0.0039)	0.0000	1	(0.0384)	01/06/2025
002468.ZK	12/17/2024	SDB3260123528	500.00	1.4010	677.16	700.51	0.0000	4.5800	50.0000	0.0000	(0.0861)	(0.0097)	0.0000	1	(0.0959)	01/06/2025
002468.ZK	12/16/2024	SDB3260123528	100.00	1.3822	132.10	138.22	0.0000	4.5800	50.0000	0.0000	(0.0168)	(0.0019)	0.0000	1	(0.0187)	01/06/2025
002468.ZK	12/16/2024	SDB3260123528	3,000.00	1.3822	3,984.81	4,146.54	0.0000	4.5800	50.0000	0.0000	(0.5070)	(0.0576)	0.0000	1	(0.5645)	01/06/2025
002468.ZK	12/16/2024	SDB3260123528	21,300.00	1.3822	28,846.82	29,440.43	0.0000	4.5800	50.0000	0.0000	(3.6700)	(0.4089)	0.0000	1	(4.0789)	01/06/2025
002468.ZK	12/16/2024	SDB3260123528	18,300.00	1.3822	24,783.89	25,293.89	0.0000	4.5800	50.0000	0.0000	(3.1531)	(0.3513)	0.0000	1	(3.5044)	01/06/2025
002468.ZK	12/16/2024	SDB3260123528	24,700.00	1.3822	33,451.48	34,139.85	0.0000	4.5800	50.0000	0.0000	(4.2558)	(0.4742)	0.0000	1	(4.7299)	01/06/2025
002468.ZK	12/16/2024	SDB3260123528	56,600.00	1.3822	76,654.00	78,231.39	0.0000	4.5800	50.0000	0.0000	(9.7521)	(1.0865)	0.0000	1	(10.8386)	01/06/2025
002468.ZK	12/16/2024	SDB3260123528	200.00	1.3822	270.86	276.44	0.0000	4.5800	50.0000	0.0000	(0.0345)	(0.0038)	0.0000	1	(0.0383)	01/06/2025
002468.ZK	12/16/2024	SDB3260123528	3,600.00	1.3822	4,875.52	4,975.85	0.0000	4.5800	50.0000	0.0000	(0.6203)	(0.0691)	0.0000	1	(0.6894)	01/06/2025
002468.ZK	12/16/2024	SDB3260123528	400.00	1.3822	541.72	552.87	0.0000	4.5800	50.0000	0.0000	(0.0689)	(0.0077)	0.0000	1	(0.0766)	01/06/2025
002468.ZK	12/16/2024	SDB3260123528	400.00	1.3822	541.72	552.87	0.0000	4.5800	50.0000	0.0000	(0.0689)	(0.0077)	0.0000	1	(0.0766)	01/06/2025
002468.ZK	12/16/2024	SDB3260123528	12,300.00	1.3822	16,658.03	17,000.81	0.0000	4.5800	50.0000	0.0000	(2.1193)	(0.2361)	0.0000	1	(2.3554)	01/06/2025
002468.ZK	12/16/2024	SDB3260123528	4,800.00	1.3822	6,500.69	6,634.46	0.0000	4.5800	50.0000	0.0000	(0.8270)	(0.0921)	0.0000	1	(0.9192)	01/06/2025
002468.ZK	12/16/2024	SDB3260123528	6,000.00	1.3822	8,125.87	8,293.08	0.0000	4.5800	50.0000	0.0000	(1.0338)	(0.1152)	0.0000	1	(1.1490)	01/06/2025
002468.ZK	12/16/2024	SDB3260123528	300.00	1.3822	406.29	414.65	0.0000	4.5800	50.0000	0.0000	(0.0517)	(0.0058)	0.0000	1	(0.0574)	01/06/2025
002468.ZK	12/16/2024	SDB3260123528	300.00	1.3822	406.29	414.65	0.0000	4.5800	50.0000	0.0000	(0.0517)	(0.0058)	0.0000	1	(0.0574)	01/06/2025
002468.ZK	12/16/2024	SDB3260123528	300.00	1.3822	406.29	414.65	0.0000	4.5800	50.0000	0.0000	(0.0517)	(0.0058)	0.0000	1	(0.0574)	01/06/2025
002468.ZK	12/16/2024	SDB3260123528	57,300.00	1.3822	77,602.02	79,198.91	0.0000	4.5800	50.0000	0.0000	(9.8727)	(1.1000)	0.0000	1	(10.9727)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
STO EXPRESS CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002468.ZK	12/16/2024	SDB3260123528	1,200.00	1.3822	1,625.17	1,658.62	0.0000	4.5800	50.0000	0.0000	(0.2068)	(0.0230)	0.0000	1	(0.2298)	01/06/2025
002468.ZK	12/16/2024	SDB3260123528	56,500.00	1.3822	76,518.57	78,093.17	0.0000	4.5800	50.0000	0.0000	(9.7349)	(1.0846)	0.0000	1	(10.8195)	01/06/2025
002468.ZK	12/16/2024	SDB3260123528	4,700.00	1.3822	6,365.26	6,496.25	0.0000	4.5800	50.0000	0.0000	(0.9098)	(0.0902)	0.0000	1	(0.9000)	01/06/2025
002468.ZK	12/16/2024	SDB3260123528	5,500.00	1.3822	7,448.71	7,601.99	0.0000	4.5800	50.0000	0.0000	(0.9476)	(0.1056)	0.0000	1	(1.0532)	01/06/2025
002468.ZK	12/16/2024	SDB3260123528	1,000.00	1.3822	1,354.31	1,382.18	0.0000	4.5800	50.0000	0.0000	(0.1723)	(0.0192)	0.0000	1	(0.1915)	01/06/2025
002468.ZK	12/16/2024	SDB3260123528	6,100.00	1.3822	8,261.30	8,431.30	0.0000	4.5800	50.0000	0.0000	(1.0510)	(0.1171)	0.0000	1	(1.1681)	01/06/2025
002468.ZK	12/16/2024	SDB3260123528	200.00	1.3822	270.86	276.44	0.0000	4.5800	50.0000	0.0000	(0.0345)	(0.0038)	0.0000	1	(0.0383)	01/06/2025
002468.ZK	12/16/2024	SDB3260123528	4,900.00	1.3822	6,636.12	6,772.68	0.0000	4.5800	50.0000	0.0000	(0.8443)	(0.0941)	0.0000	1	(0.9383)	01/06/2025
002468.ZK	12/16/2024	SDB3260123528	1,500.00	1.3822	2,031.47	2,073.27	0.0000	4.5800	50.0000	0.0000	(0.2584)	(0.0288)	0.0000	1	(0.2872)	01/06/2025
002468.ZK	12/16/2024	SDB3260123528	21,500.00	1.3822	29,117.69	29,716.87	0.0000	4.5800	50.0000	0.0000	(3.7044)	(0.4127)	0.0000	1	(4.1172)	01/06/2025
002468.ZK	12/16/2024	SDB3260123528	15,000.00	1.3822	20,314.67	20,732.70	0.0000	4.5800	50.0000	0.0000	(2.5845)	(0.2880)	0.0000	1	(2.8724)	01/06/2025
002468.ZK	12/16/2024	SDB3260123528	21,800.00	1.3822	29,523.98	30,131.52	0.0000	4.5800	50.0000	0.0000	(3.7561)	(0.4185)	0.0000	1	(4.1746)	01/06/2025
002468.ZK	12/16/2024	SDB3260123528	20,700.00	1.3822	28,034.24	28,611.13	0.0000	4.5800	50.0000	0.0000	(3.5666)	(0.3974)	0.0000	1	(3.9640)	01/06/2025
002468.ZK	12/16/2024	SDB3260123528	12,700.00	1.3822	17,199.75	17,553.69	0.0000	4.5800	50.0000	0.0000	(2.1882)	(0.2438)	0.0000	1	(2.4320)	01/06/2025
002468.ZK	12/16/2024	SDB3260123528	2,100.00	1.3822	2,844.05	2,902.58	0.0000	4.5800	50.0000	0.0000	(0.3618)	(0.0403)	0.0000	1	(0.4021)	01/06/2025
002468.ZK	12/16/2024	SDB3260123528	4,800.00	1.3822	6,500.69	6,634.46	0.0000	4.5800	50.0000	0.0000	(0.8270)	(0.0921)	0.0000	1	(0.9192)	01/06/2025
002468.ZK	12/16/2024	SDB3260123528	100.00	1.3822	135.43	138.22	0.0000	4.5800	50.0000	0.0000	(0.0172)	(0.0019)	0.0000	1	(0.0191)	01/06/2025
002468.ZK	12/16/2024	SDB3260123528	12,900.00	1.3822	17,470.61	17,830.12	0.0000	4.5800	50.0000	0.0000	(2.2227)	(0.2476)	0.0000	1	(2.4703)	01/06/2025
002468.ZK	12/16/2024	SDB3260123528	11,800.00	1.3822	15,980.87	16,309.72	0.0000	4.5800	50.0000	0.0000	(2.0331)	(0.2265)	0.0000	1	(2.2596)	01/06/2025
002468.ZK	12/16/2024	SDB3260123528	300.00	1.3822	406.29	414.65	0.0000	4.5800	50.0000	0.0000	(0.0517)	(0.0058)	0.0000	1	(0.0574)	01/06/2025
002468.ZK	12/16/2024	SDB3260123528	3,900.00	1.3822	5,281.81	5,390.50	0.0000	4.5800	50.0000	0.0000	(0.6720)	(0.0749)	0.0000	1	(0.7468)	01/06/2025
002468.ZK	12/16/2024	SDB3260123528	3,300.00	1.3822	4,469.23	4,561.19	0.0000	4.5800	50.0000	0.0000	(0.5686)	(0.0633)	0.0000	1	(0.6319)	01/06/2025
002468.ZK	12/16/2024	SDB3260123528	1,200.00	1.3822	1,625.17	1,658.62	0.0000	4.5800	50.0000	0.0000	(0.2068)	(0.0230)	0.0000	1	(0.2298)	01/06/2025
002468.ZK	12/16/2024	SDB3260123528	2,800.00	1.3822	3,792.07	3,870.10	0.0000	4.5800	50.0000	0.0000	(0.4824)	(0.0538)	0.0000	1	(0.5362)	01/06/2025
002468.ZK	12/16/2024	SDB3260123528	1,600.00	1.3822	2,166.90	2,211.49	0.0000	4.5800	50.0000	0.0000	(0.2757)	(0.0307)	0.0000	1	(0.3064)	01/06/2025
002468.ZK	12/16/2024	SDB3260123528	31,700.00	1.3822	42,931.66	43,815.11	0.0000	4.5800	50.0000	0.0000	(5.4619)	(0.6085)	0.0000	1	(6.0704)	01/06/2025
002468.ZK	12/16/2024	SDB3260123528	28,600.00	1.3822	38,733.29	39,530.35	0.0000	4.5800	50.0000	0.0000	(4.9277)	(0.5490)	0.0000	1	(5.4768)	01/06/2025
002468.ZK	12/16/2024	SDB3260123528	11,600.00	1.3822	15,710.01	16,033.29	0.0000	4.5800	50.0000	0.0000	(1.9987)	(0.2227)	0.0000	1	(2.2213)	01/06/2025
002468.ZK	12/16/2024	SDB3260123528	300.00	1.3822	406.29	414.65	0.0000	4.5800	50.0000	0.0000	(0.0517)	(0.0058)	0.0000	1	(0.0574)	01/06/2025
002468.ZK	12/16/2024	SDB3260123528	1,800.00	1.3822	2,437.76	2,487.92	0.0000	4.5800	50.0000	0.0000	(0.3101)	(0.0346)	0.0000	1	(0.3447)	01/06/2025
002468.ZK	12/16/2024	SDB3260123528	7,800.00	1.3822	10,563.63	10,781.00	0.0000	4.5800	50.0000	0.0000	(1.3439)	(0.1497)	0.0000	1	(1.4937)	01/06/2025
002468.ZK	12/16/2024	SDB3260123528	6,900.00	1.3822	9,344.75	9,537.04	0.0000	4.5800	50.0000	0.0000	(1.1889)	(0.1325)	0.0000	1	(1.3213)	01/06/2025
002468.ZK	12/16/2024	SDB3260123528	100.00	1.3822	135.43	138.22	0.0000	4.5800	50.0000	0.0000	(0.0172)	(0.0019)	0.0000	1	(0.0191)	01/06/2025
002468.ZK	12/16/2024	SDB3260123528	300.00	1.3822	406.29	414.65	0.0000	4.5800	50.0000	0.0000	(0.0517)	(0.0058)	0.0000	1	(0.0574)	01/06/2025
002468.ZK	12/16/2024	SDB3260123528	700.00	1.3822	948.02	967.53	0.0000	4.5800	50.0000	0.0000	(0.1206)	(0.0134)	0.0000	1	(0.1340)	01/06/2025
002468.ZK	12/16/2024	SDB3260123528	400.00	1.3822	541.72	552.87	0.0000	4.5800	50.0000	0.0000	(0.0689)	(0.0077)	0.0000	1	(0.0766)	01/06/2025
002468.ZK	12/16/2024	SDB3260123528	400.00	1.3822	541.72	552.87	0.0000	4.5800	50.0000	0.0000	(0.0689)	(0.0077)	0.0000	1	(0.0766)	01/06/2025
002468.ZK	12/16/2024	SDB3260123528	200.00	1.3822	270.86	276.44	0.0000	4.5800	50.0000	0.0000	(0.0345)	(0.0038)	0.0000	1	(0.0383)	01/06/2025
002468.ZK	12/16/2024	SDB3260123528	200.00	1.3822	270.86	276.44	0.0000	4.5800	50.0000	0.0000	(0.0345)	(0.0038)	0.0000	1	(0.0383)	01/06/2025
002468.ZK	12/16/2024	SDB3260123528	500.00	1.3822	677.16	691.09	0.0000	4.5800	50.0000	0.0000	(0.0861)	(0.0096)	0.0000	1	(0.0957)	01/06/2025
002468.ZK	12/13/2024	SDB3260123528	100.00	1.3681	132.10	136.81	0.0000	4.5800	50.0000	0.0000	(0.0504)	(0.0057)	0.0000	3	(0.0561)	01/06/2025
002468.ZK	12/13/2024	SDB3260123528	3,000.00	1.3681	3,984.81	4,104.23	0.0000	4.5800	50.0000	0.0000	(1.5209)	(0.1710)	0.0000	3	(1.6919)	01/06/2025
002468.ZK	12/13/2024	SDB3260123528	21,300.00	1.3681	28,846.82	29,140.02	0.0000	4.5800	50.0000	0.0000	(11.0099)	(1.2142)	0.0000	3	(12.2240)	01/06/2025
002468.ZK	12/13/2024	SDB3260123528	18,300.00	1.3681	24,783.89	25,035.79	0.0000	4.5800	50.0000	0.0000	(9.4592)	(1.0432)	0.0000	3	(10.5023)	01/06/2025
002468.ZK	12/13/2024	SDB3260123528	24,700.00	1.3681	33,451.48	33,791.48	0.0000	4.5800	50.0000	0.0000	(12.7673)	(1.4080)	0.0000	3	(14.1753)	01/06/2025
002468.ZK	12/13/2024	SDB3260123528	56,600.00	1.3681	76,654.00	77,433.10	0.0000	4.5800	50.0000	0.0000	(28.2563)	(3.2264)	0.0000	3	(32.4827)	01/06/2025
002468.ZK	12/13/2024	SDB3260123528	200.00	1.3681	270.86	273.62	0.0000	4.5800	50.0000	0.0000	(0.1034)	(0.0114)	0.0000	3	(0.1148)	01/06/2025
002468.ZK	12/13/2024	SDB3260123528	3,600.00	1.3681	4,875.52	4,925.07	0.0000	4.5800	50.0000	0.0000	(1.8608)	(0.2052)	0.0000	3	(2.0660)	01/06/2025
002468.ZK	12/13/2024	SDB3260123528	400.00	1.3681	541.72	547.23	0.0000	4.5800	50.0000	0.0000	(0.2068)	(0.0228)	0.0000	3	(0.2296)	01/06/2025
002468.ZK	12/13/2024	SDB3260123528	400.00	1.3681	541.72	547.23	0.0000	4.5800	50.0000	0.0000	(0.2068)	(0.0228)	0.0000	3	(0.2296)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
STO EXPRESS CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002468.ZK	12/13/2024	SDB3260123528	12,300.00	1.3681	16,658.03	16,827.33	0.0000	4.5800	50.0000	0.0000	(6.3578)	(0.7011)	0.0000	3	(7.0590)	01/06/2025
002468.ZK	12/13/2024	SDB3260123528	4,800.00	1.3681	6,500.69	6,566.76	0.0000	4.5800	50.0000	0.0000	(2.4811)	(0.2736)	0.0000	3	(2.7547)	01/06/2025
002468.ZK	12/13/2024	SDB3260123528	6,000.00	1.3681	8,125.87	8,208.46	0.0000	4.5800	50.0000	0.0000	(3.1014)	(0.3420)	0.0000	3	(3.4434)	01/06/2025
002468.ZK	12/13/2024	SDB3260123528	300.00	1.3681	406.29	410.42	0.0000	4.5800	50.0000	0.0000	(0.1551)	(0.0171)	0.0000	3	(0.1722)	01/06/2025
002468.ZK	12/13/2024	SDB3260123528	300.00	1.3681	406.29	410.42	0.0000	4.5800	50.0000	0.0000	(0.1551)	(0.0171)	0.0000	3	(0.1722)	01/06/2025
002468.ZK	12/13/2024	SDB3260123528	300.00	1.3681	406.29	410.42	0.0000	4.5800	50.0000	0.0000	(0.1551)	(0.0171)	0.0000	3	(0.1722)	01/06/2025
002468.ZK	12/13/2024	SDB3260123528	57,300.00	1.3681	77,602.02	78,390.75	0.0000	4.5800	50.0000	0.0000	(29.6181)	(3.2663)	0.0000	3	(32.8844)	01/06/2025
002468.ZK	12/13/2024	SDB3260123528	1,200.00	1.3681	1,625.17	1,641.69	0.0000	4.5800	50.0000	0.0000	(0.6203)	(0.0684)	0.0000	3	(0.6887)	01/06/2025
002468.ZK	12/13/2024	SDB3260123528	56,500.00	1.3681	76,518.57	77,296.29	0.0000	4.5800	50.0000	0.0000	(29.2046)	(3.2207)	0.0000	3	(32.4253)	01/06/2025
002468.ZK	12/13/2024	SDB3260123528	4,700.00	1.3681	6,365.26	6,429.96	0.0000	4.5800	50.0000	0.0000	(2.4294)	(0.2679)	0.0000	3	(2.6973)	01/06/2025
002468.ZK	12/13/2024	SDB3260123528	5,500.00	1.3681	7,448.71	7,524.42	0.0000	4.5800	50.0000	0.0000	(2.8429)	(0.3135)	0.0000	3	(3.1564)	01/06/2025
002468.ZK	12/13/2024	SDB3260123528	1,000.00	1.3681	1,354.31	1,368.08	0.0000	4.5800	50.0000	0.0000	(0.5169)	(0.0570)	0.0000	3	(0.5739)	01/06/2025
002468.ZK	12/13/2024	SDB3260123528	6,100.00	1.3681	8,261.30	8,345.26	0.0000	4.5800	50.0000	0.0000	(3.1531)	(0.3477)	0.0000	3	(3.5008)	01/06/2025
002468.ZK	12/13/2024	SDB3260123528	200.00	1.3681	270.86	273.62	0.0000	4.5800	50.0000	0.0000	(0.1034)	(0.0114)	0.0000	3	(0.1148)	01/06/2025
002468.ZK	12/13/2024	SDB3260123528	4,900.00	1.3681	6,636.12	6,703.57	0.0000	4.5800	50.0000	0.0000	(2.5328)	(0.2793)	0.0000	3	(2.8121)	01/06/2025
002468.ZK	12/13/2024	SDB3260123528	1,500.00	1.3681	2,031.47	2,052.11	0.0000	4.5800	50.0000	0.0000	(0.7753)	(0.0855)	0.0000	3	(0.8608)	01/06/2025
002468.ZK	12/13/2024	SDB3260123528	21,500.00	1.3681	29,117.69	29,413.63	0.0000	4.5800	50.0000	0.0000	(11.1133)	(1.2256)	0.0000	3	(12.3388)	01/06/2025
002468.ZK	12/13/2024	SDB3260123528	15,000.00	1.3681	20,314.67	20,521.14	0.0000	4.5800	50.0000	0.0000	(7.7534)	(0.8550)	0.0000	3	(8.6085)	01/06/2025
002468.ZK	12/13/2024	SDB3260123528	21,800.00	1.3681	29,523.98	29,824.06	0.0000	4.5800	50.0000	0.0000	(11.2683)	(1.2427)	0.0000	3	(12.5110)	01/06/2025
002468.ZK	12/13/2024	SDB3260123528	20,700.00	1.3681	28,034.24	28,319.17	0.0000	4.5800	50.0000	0.0000	(10.6997)	(1.1800)	0.0000	3	(11.8797)	01/06/2025
002468.ZK	12/13/2024	SDB3260123528	12,700.00	1.3681	17,199.75	17,374.57	0.0000	4.5800	50.0000	0.0000	(6.5646)	(0.7239)	0.0000	3	(7.2885)	01/06/2025
002468.ZK	12/13/2024	SDB3260123528	2,100.00	1.3681	2,844.05	2,872.96	0.0000	4.5800	50.0000	0.0000	(1.0855)	(0.1197)	0.0000	3	(1.2052)	01/06/2025
002468.ZK	12/13/2024	SDB3260123528	4,800.00	1.3681	6,500.69	6,566.76	0.0000	4.5800	50.0000	0.0000	(2.4811)	(0.2736)	0.0000	3	(2.7547)	01/06/2025
002468.ZK	12/13/2024	SDB3260123528	100.00	1.3681	135.43	136.81	0.0000	4.5800	50.0000	0.0000	(0.0517)	(0.0057)	0.0000	3	(0.0574)	01/06/2025
002468.ZK	12/13/2024	SDB3260123528	12,900.00	1.3681	17,470.61	17,648.18	0.0000	4.5800	50.0000	0.0000	(6.6680)	(0.7353)	0.0000	3	(7.4033)	01/06/2025
002468.ZK	12/13/2024	SDB3260123528	11,800.00	1.3681	15,980.87	16,143.30	0.0000	4.5800	50.0000	0.0000	(6.0994)	(0.6726)	0.0000	3	(6.7720)	01/06/2025
002468.ZK	12/13/2024	SDB3260123528	300.00	1.3681	406.29	410.42	0.0000	4.5800	50.0000	0.0000	(0.1551)	(0.0171)	0.0000	3	(0.1722)	01/06/2025
002468.ZK	12/13/2024	SDB3260123528	3,900.00	1.3681	5,281.81	5,335.50	0.0000	4.5800	50.0000	0.0000	(2.0159)	(0.2223)	0.0000	3	(2.2382)	01/06/2025
002468.ZK	12/13/2024	SDB3260123528	3,300.00	1.3681	4,469.23	4,514.65	0.0000	4.5800	50.0000	0.0000	(1.7058)	(0.1881)	0.0000	3	(1.8939)	01/06/2025
002468.ZK	12/13/2024	SDB3260123528	1,200.00	1.3681	1,625.17	1,641.69	0.0000	4.5800	50.0000	0.0000	(0.6203)	(0.0684)	0.0000	3	(0.6887)	01/06/2025
002468.ZK	12/13/2024	SDB3260123528	2,800.00	1.3681	3,792.07	3,830.61	0.0000	4.5800	50.0000	0.0000	(1.4473)	(0.1596)	0.0000	3	(1.6069)	01/06/2025
002468.ZK	12/13/2024	SDB3260123528	1,600.00	1.3681	2,166.90	2,188.92	0.0000	4.5800	50.0000	0.0000	(0.8270)	(0.0912)	0.0000	3	(0.9182)	01/06/2025
002468.ZK	12/13/2024	SDB3260123528	31,700.00	1.3681	42,931.66	43,368.01	0.0000	4.5800	50.0000	0.0000	(16.3856)	(1.8070)	0.0000	3	(18.1926)	01/06/2025
002468.ZK	12/13/2024	SDB3260123528	28,600.00	1.3681	38,733.29	39,126.97	0.0000	4.5800	50.0000	0.0000	(14.7832)	(1.6303)	0.0000	3	(16.4135)	01/06/2025
002468.ZK	12/13/2024	SDB3260123528	11,600.00	1.3681	15,710.01	15,869.68	0.0000	4.5800	50.0000	0.0000	(5.9960)	(0.6612)	0.0000	3	(6.6572)	01/06/2025
002468.ZK	12/13/2024	SDB3260123528	300.00	1.3681	406.29	410.42	0.0000	4.5800	50.0000	0.0000	(0.1551)	(0.0171)	0.0000	3	(0.1722)	01/06/2025
002468.ZK	12/13/2024	SDB3260123528	1,800.00	1.3681	2,437.76	2,462.54	0.0000	4.5800	50.0000	0.0000	(0.9304)	(0.1026)	0.0000	3	(1.0330)	01/06/2025
002468.ZK	12/13/2024	SDB3260123528	7,800.00	1.3681	10,563.63	10,670.99	0.0000	4.5800	50.0000	0.0000	(4.0318)	(0.4446)	0.0000	3	(4.4764)	01/06/2025
002468.ZK	12/13/2024	SDB3260123528	6,900.00	1.3681	9,344.75	9,439.72	0.0000	4.5800	50.0000	0.0000	(3.5666)	(0.3933)	0.0000	3	(3.9599)	01/06/2025
002468.ZK	12/13/2024	SDB3260123528	100.00	1.3681	135.43	136.81	0.0000	4.5800	50.0000	0.0000	(0.0517)	(0.0057)	0.0000	3	(0.0574)	01/06/2025
002468.ZK	12/13/2024	SDB3260123528	300.00	1.3681	406.29	410.42	0.0000	4.5800	50.0000	0.0000	(0.1551)	(0.0171)	0.0000	3	(0.1722)	01/06/2025
002468.ZK	12/13/2024	SDB3260123528	700.00	1.3681	948.02	957.65	0.0000	4.5800	50.0000	0.0000	(0.3618)	(0.0399)	0.0000	3	(0.4017)	01/06/2025
002468.ZK	12/13/2024	SDB3260123528	400.00	1.3681	541.72	547.23	0.0000	4.5800	50.0000	0.0000	(0.2068)	(0.0228)	0.0000	3	(0.2296)	01/06/2025
002468.ZK	12/13/2024	SDB3260123528	400.00	1.3681	541.72	547.23	0.0000	4.5800	50.0000	0.0000	(0.2068)	(0.0228)	0.0000	3	(0.2296)	01/06/2025
002468.ZK	12/13/2024	SDB3260123528	200.00	1.3681	270.86	273.62	0.0000	4.5800	50.0000	0.0000	(0.1034)	(0.0114)	0.0000	3	(0.1148)	01/06/2025
002468.ZK	12/13/2024	SDB3260123528	200.00	1.3681	270.86	273.62	0.0000	4.5800	50.0000	0.0000	(0.1034)	(0.0114)	0.0000	3	(0.1148)	01/06/2025
002468.ZK	12/13/2024	SDB3260123528	500.00	1.3681	677.16	684.04	0.0000	4.5800	50.0000	0.0000	(0.2584)	(0.0285)	0.0000	3	(0.2869)	01/06/2025
002468.ZK	12/12/2024	SDB3260123528	100.00	1.3577	132.10	135.77	0.0000	4.5800	50.0000	0.0000	(0.0168)	(0.0019)	0.0000	1	(0.0187)	01/06/2025
002468.ZK	12/12/2024	SDB3260123528	3,000.00	1.3577	3,984.81	4,073.12	0.0000	4.5800	50.0000	0.0000	(0.5070)	(0.0566)	0.0000	1	(0.5635)	01/06/2025
002468.ZK	12/12/2024	SDB3260123528	21,300.00	1.3577	28,846.82	28,919.18	0.0000	4.5800	50.0000	0.0000	(3.6700)	(0.4017)	0.0000	1	(4.0716)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
STO EXPRESS CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002468.ZK	12/12/2024	SDB3260123528	18,300.00	1.3577	24,783.89	24,846.06	0.0000	4.5800	50.0000	0.0000	(3.1531)	(0.3451)	0.0000	1	(3.4981)	01/06/2025
002468.ZK	12/12/2024	SDB3260123528	24,700.00	1.3577	33,451.48	33,535.39	0.0000	4.5800	50.0000	0.0000	(4.2558)	(0.4658)	0.0000	1	(4.7215)	01/06/2025
002468.ZK	12/12/2024	SDB3260123528	56,600.00	1.3577	76,654.00	76,846.27	0.0000	4.5800	50.0000	0.0000	(9.7521)	(1.0673)	0.0000	1	(10.8194)	01/06/2025
002468.ZK	12/12/2024	SDB3260123528	200.00	1.3577	270.86	271.54	0.0000	4.5800	50.0000	0.0000	(0.0345)	(0.0038)	0.0000	1	(0.0382)	01/06/2025
002468.ZK	12/12/2024	SDB3260123528	3,600.00	1.3577	4,875.52	4,887.75	0.0000	4.5800	50.0000	0.0000	(0.6203)	(0.0679)	0.0000	1	(0.6882)	01/06/2025
002468.ZK	12/12/2024	SDB3260123528	400.00	1.3577	541.72	543.08	0.0000	4.5800	50.0000	0.0000	(0.0689)	(0.0075)	0.0000	1	(0.0765)	01/06/2025
002468.ZK	12/12/2024	SDB3260123528	400.00	1.3577	541.72	543.08	0.0000	4.5800	50.0000	0.0000	(0.0689)	(0.0075)	0.0000	1	(0.0765)	01/06/2025
002468.ZK	12/12/2024	SDB3260123528	12,300.00	1.3577	16,658.03	16,699.81	0.0000	4.5800	50.0000	0.0000	(2.1193)	(0.2319)	0.0000	1	(2.3512)	01/06/2025
002468.ZK	12/12/2024	SDB3260123528	4,800.00	1.3577	6,500.69	6,517.00	0.0000	4.5800	50.0000	0.0000	(0.8270)	(0.0905)	0.0000	1	(0.9175)	01/06/2025
002468.ZK	12/12/2024	SDB3260123528	6,000.00	1.3577	8,125.87	8,146.25	0.0000	4.5800	50.0000	0.0000	(1.0338)	(0.1131)	0.0000	1	(1.1469)	01/06/2025
002468.ZK	12/12/2024	SDB3260123528	300.00	1.3577	406.29	407.31	0.0000	4.5800	50.0000	0.0000	(0.0517)	(0.0057)	0.0000	1	(0.0573)	01/06/2025
002468.ZK	12/12/2024	SDB3260123528	300.00	1.3577	406.29	407.31	0.0000	4.5800	50.0000	0.0000	(0.0517)	(0.0057)	0.0000	1	(0.0573)	01/06/2025
002468.ZK	12/12/2024	SDB3260123528	300.00	1.3577	406.29	407.31	0.0000	4.5800	50.0000	0.0000	(0.0517)	(0.0057)	0.0000	1	(0.0573)	01/06/2025
002468.ZK	12/12/2024	SDB3260123528	57,300.00	1.3577	77,602.02	77,796.67	0.0000	4.5800	50.0000	0.0000	(9.8727)	(1.0805)	0.0000	1	(10.9532)	01/06/2025
002468.ZK	12/12/2024	SDB3260123528	1,200.00	1.3577	1,625.17	1,629.25	0.0000	4.5800	50.0000	0.0000	(0.2068)	(0.0226)	0.0000	1	(0.2294)	01/06/2025
002468.ZK	12/12/2024	SDB3260123528	56,500.00	1.3577	76,518.57	76,710.50	0.0000	4.5800	50.0000	0.0000	(9.7349)	(1.0654)	0.0000	1	(10.8003)	01/06/2025
002468.ZK	12/12/2024	SDB3260123528	4,700.00	1.3577	6,365.26	6,381.23	0.0000	4.5800	50.0000	0.0000	(0.8098)	(0.0886)	0.0000	1	(0.8984)	01/06/2025
002468.ZK	12/12/2024	SDB3260123528	5,500.00	1.3577	7,448.71	7,467.39	0.0000	4.5800	50.0000	0.0000	(0.9476)	(0.1037)	0.0000	1	(1.0514)	01/06/2025
002468.ZK	12/12/2024	SDB3260123528	1,000.00	1.3577	1,354.31	1,357.71	0.0000	4.5800	50.0000	0.0000	(0.1723)	(0.0189)	0.0000	1	(0.1912)	01/06/2025
002468.ZK	12/12/2024	SDB3260123528	6,100.00	1.3577	8,261.30	8,282.02	0.0000	4.5800	50.0000	0.0000	(1.0510)	(0.1150)	0.0000	1	(1.1660)	01/06/2025
002468.ZK	12/12/2024	SDB3260123528	200.00	1.3577	270.86	271.54	0.0000	4.5800	50.0000	0.0000	(0.0345)	(0.0038)	0.0000	1	(0.0382)	01/06/2025
002468.ZK	12/12/2024	SDB3260123528	4,900.00	1.3577	6,636.12	6,652.77	0.0000	4.5800	50.0000	0.0000	(0.8443)	(0.0924)	0.0000	1	(0.9367)	01/06/2025
002468.ZK	12/12/2024	SDB3260123528	1,500.00	1.3577	2,031.47	2,036.56	0.0000	4.5800	50.0000	0.0000	(0.2584)	(0.0283)	0.0000	1	(0.2867)	01/06/2025
002468.ZK	12/12/2024	SDB3260123528	22,700.00	1.3577	30,742.86	30,819.97	0.0000	4.5800	50.0000	0.0000	(3.9112)	(0.4281)	0.0000	1	(4.3392)	01/06/2025
002468.ZK	12/12/2024	SDB3260123528	15,000.00	1.3577	20,314.67	20,365.62	0.0000	4.5800	50.0000	0.0000	(2.5845)	(0.2829)	0.0000	1	(2.8673)	01/06/2025
002468.ZK	12/12/2024	SDB3260123528	21,800.00	1.3577	29,523.98	29,598.03	0.0000	4.5800	50.0000	0.0000	(3.7561)	(0.4111)	0.0000	1	(4.1672)	01/06/2025
002468.ZK	12/12/2024	SDB3260123528	20,700.00	1.3577	28,034.24	28,104.56	0.0000	4.5800	50.0000	0.0000	(3.5666)	(0.3903)	0.0000	1	(3.9569)	01/06/2025
002468.ZK	12/12/2024	SDB3260123528	12,700.00	1.3577	17,199.75	17,242.89	0.0000	4.5800	50.0000	0.0000	(2.1882)	(0.2395)	0.0000	1	(2.4277)	01/06/2025
002468.ZK	12/12/2024	SDB3260123528	2,100.00	1.3577	2,844.05	2,851.19	0.0000	4.5800	50.0000	0.0000	(0.3618)	(0.0396)	0.0000	1	(0.4014)	01/06/2025
002468.ZK	12/12/2024	SDB3260123528	4,800.00	1.3577	6,500.69	6,517.00	0.0000	4.5800	50.0000	0.0000	(0.8270)	(0.0905)	0.0000	1	(0.9175)	01/06/2025
002468.ZK	12/12/2024	SDB3260123528	100.00	1.3577	135.43	135.77	0.0000	4.5800	50.0000	0.0000	(0.0172)	(0.0019)	0.0000	1	(0.0191)	01/06/2025
002468.ZK	12/12/2024	SDB3260123528	12,900.00	1.3577	17,470.61	17,514.43	0.0000	4.5800	50.0000	0.0000	(2.2227)	(0.2433)	0.0000	1	(2.4659)	01/06/2025
002468.ZK	12/12/2024	SDB3260123528	11,800.00	1.3577	15,980.87	16,020.95	0.0000	4.5800	50.0000	0.0000	(2.0331)	(0.2225)	0.0000	1	(2.2556)	01/06/2025
002468.ZK	12/12/2024	SDB3260123528	300.00	1.3577	406.29	407.31	0.0000	4.5800	50.0000	0.0000	(0.0517)	(0.0057)	0.0000	1	(0.0573)	01/06/2025
002468.ZK	12/12/2024	SDB3260123528	3,900.00	1.3577	5,281.81	5,295.06	0.0000	4.5800	50.0000	0.0000	(0.6720)	(0.0735)	0.0000	1	(0.7455)	01/06/2025
002468.ZK	12/12/2024	SDB3260123528	3,300.00	1.3577	4,469.23	4,480.44	0.0000	4.5800	50.0000	0.0000	(0.5686)	(0.0622)	0.0000	1	(0.6308)	01/06/2025
002468.ZK	12/12/2024	SDB3260123528	1,200.00	1.3577	1,625.17	1,629.25	0.0000	4.5800	50.0000	0.0000	(0.2068)	(0.0226)	0.0000	1	(0.2294)	01/06/2025
002468.ZK	12/12/2024	SDB3260123528	2,800.00	1.3577	3,792.07	3,801.58	0.0000	4.5800	50.0000	0.0000	(0.4824)	(0.0528)	0.0000	1	(0.5352)	01/06/2025
002468.ZK	12/12/2024	SDB3260123528	1,600.00	1.3577	2,166.90	2,172.33	0.0000	4.5800	50.0000	0.0000	(0.2757)	(0.0302)	0.0000	1	(0.3058)	01/06/2025
002468.ZK	12/12/2024	SDB3260123528	31,700.00	1.3577	42,931.66	43,039.34	0.0000	4.5800	50.0000	0.0000	(5.6419)	(0.5978)	0.0000	1	(6.0596)	01/06/2025
002468.ZK	12/12/2024	SDB3260123528	28,600.00	1.3577	38,733.29	38,890.45	0.0000	4.5800	50.0000	0.0000	(4.9277)	(0.5393)	0.0000	1	(5.4670)	01/06/2025
002468.ZK	12/12/2024	SDB3260123528	11,600.00	1.3577	15,710.01	15,749.41	0.0000	4.5800	50.0000	0.0000	(1.9987)	(0.2187)	0.0000	1	(2.2174)	01/06/2025
002468.ZK	12/12/2024	SDB3260123528	300.00	1.3577	406.29	407.31	0.0000	4.5800	50.0000	0.0000	(0.0517)	(0.0057)	0.0000	1	(0.0573)	01/06/2025
002468.ZK	12/12/2024	SDB3260123528	1,800.00	1.3577	2,437.76	2,443.87	0.0000	4.5800	50.0000	0.0000	(0.3101)	(0.0339)	0.0000	1	(0.3441)	01/06/2025
002468.ZK	12/12/2024	SDB3260123528	7,800.00	1.3577	10,563.63	10,590.12	0.0000	4.5800	50.0000	0.0000	(1.3439)	(0.1471)	0.0000	1	(1.4910)	01/06/2025
002468.ZK	12/12/2024	SDB3260123528	6,900.00	1.3577	9,344.75	9,368.19	0.0000	4.5800	50.0000	0.0000	(1.1889)	(0.1301)	0.0000	1	(1.3190)	01/06/2025
002468.ZK	12/12/2024	SDB3260123528	100.00	1.3577	135.43	135.77	0.0000	4.5800	50.0000	0.0000	(0.0172)	(0.0019)	0.0000	1	(0.0191)	01/06/2025
002468.ZK	12/12/2024	SDB3260123528	300.00	1.3577	406.29	407.31	0.0000	4.5800	50.0000	0.0000	(0.0517)	(0.0057)	0.0000	1	(0.0573)	01/06/2025
002468.ZK	12/12/2024	SDB3260123528	700.00	1.3577	948.02	950.40	0.0000	4.5800	50.0000	0.0000	(0.1206)	(0.0132)	0.0000	1	(0.1338)	01/06/2025
002468.ZK	12/12/2024	SDB3260123528	400.00	1.3577	541.72	543.08	0.0000	4.5800	50.0000	0.0000	(0.0689)	(0.0075)	0.0000	1	(0.0765)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
STO EXPRESS CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002468.ZK	12/12/2024	SDB3260123528	400.00	1.3577	541.72	543.08	0.0000	4.5800	50.0000	0.0000	(0.0689)	(0.0075)	0.0000	1	(0.0765)	01/06/2025
002468.ZK	12/12/2024	SDB3260123528	200.00	1.3577	270.86	271.54	0.0000	4.5800	50.0000	0.0000	(0.0345)	(0.0038)	0.0000	1	(0.0382)	01/06/2025
002468.ZK	12/12/2024	SDB3260123528	200.00	1.3577	270.86	271.54	0.0000	4.5800	50.0000	0.0000	(0.0345)	(0.0038)	0.0000	1	(0.0382)	01/06/2025
002468.ZK	12/12/2024	SDB3260123528	500.00	1.3577	677.16	678.85	0.0000	4.5800	50.0000	0.0000	(0.0861)	(0.0094)	0.0000	1	(0.0956)	01/06/2025
002468.ZK	12/11/2024	SDB3260123528	100.00	1.3740	132.10	137.40	0.0000	4.5800	50.0000	0.0000	(0.0168)	(0.0019)	0.0000	1	(0.0187)	01/06/2025
002468.ZK	12/11/2024	SDB3260123528	3,000.00	1.3740	3,984.81	4,122.09	0.0000	4.5800	50.0000	0.0000	(0.5070)	(0.0573)	0.0000	1	(0.5642)	01/06/2025
002468.ZK	12/11/2024	SDB3260123528	21,300.00	1.3740	28,846.82	29,266.86	0.0000	4.5800	50.0000	0.0000	(3.6700)	(0.4065)	0.0000	1	(4.0764)	01/06/2025
002468.ZK	12/11/2024	SDB3260123528	18,300.00	1.3740	24,783.89	25,144.77	0.0000	4.5800	50.0000	0.0000	(3.1531)	(0.3492)	0.0000	1	(3.5023)	01/06/2025
002468.ZK	12/11/2024	SDB3260123528	24,700.00	1.3740	33,451.48	33,938.57	0.0000	4.5800	50.0000	0.0000	(4.2558)	(0.4714)	0.0000	1	(4.7271)	01/06/2025
002468.ZK	12/11/2024	SDB3260123528	56,800.00	1.3740	76,654.00	77,770.15	0.0000	4.5800	50.0000	0.0000	(9.7521)	(1.0801)	0.0000	1	(10.8322)	01/06/2025
002468.ZK	12/11/2024	SDB3260123528	200.00	1.3740	270.86	274.81	0.0000	4.5800	50.0000	0.0000	(0.0345)	(0.0038)	0.0000	1	(0.0383)	01/06/2025
002468.ZK	12/11/2024	SDB3260123528	3,600.00	1.3740	4,875.52	4,946.51	0.0000	4.5800	50.0000	0.0000	(0.6203)	(0.0687)	0.0000	1	(0.6890)	01/06/2025
002468.ZK	12/11/2024	SDB3260123528	400.00	1.3740	541.72	549.61	0.0000	4.5800	50.0000	0.0000	(0.0689)	(0.0076)	0.0000	1	(0.0766)	01/06/2025
002468.ZK	12/11/2024	SDB3260123528	400.00	1.3740	541.72	549.61	0.0000	4.5800	50.0000	0.0000	(0.0689)	(0.0076)	0.0000	1	(0.0766)	01/06/2025
002468.ZK	12/11/2024	SDB3260123528	12,300.00	1.3740	16,658.03	16,900.58	0.0000	4.5800	50.0000	0.0000	(2.1193)	(0.2347)	0.0000	1	(2.3540)	01/06/2025
002468.ZK	12/11/2024	SDB3260123528	4,800.00	1.3740	6,500.69	6,595.35	0.0000	4.5800	50.0000	0.0000	(0.8270)	(0.0916)	0.0000	1	(0.9186)	01/06/2025
002468.ZK	12/11/2024	SDB3260123528	6,000.00	1.3740	8,125.87	8,244.19	0.0000	4.5800	50.0000	0.0000	(1.0338)	(0.1145)	0.0000	1	(1.1483)	01/06/2025
002468.ZK	12/11/2024	SDB3260123528	300.00	1.3740	406.29	412.21	0.0000	4.5800	50.0000	0.0000	(0.0517)	(0.0057)	0.0000	1	(0.0574)	01/06/2025
002468.ZK	12/11/2024	SDB3260123528	300.00	1.3740	406.29	412.21	0.0000	4.5800	50.0000	0.0000	(0.0517)	(0.0057)	0.0000	1	(0.0574)	01/06/2025
002468.ZK	12/11/2024	SDB3260123528	300.00	1.3740	406.29	412.21	0.0000	4.5800	50.0000	0.0000	(0.0517)	(0.0057)	0.0000	1	(0.0574)	01/06/2025
002468.ZK	12/11/2024	SDB3260123528	57,300.00	1.3740	77,602.02	78,731.98	0.0000	4.5800	50.0000	0.0000	(9.8727)	(1.0935)	0.0000	1	(10.9662)	01/06/2025
002468.ZK	12/11/2024	SDB3260123528	1,200.00	1.3740	1,625.17	1,648.84	0.0000	4.5800	50.0000	0.0000	(0.2068)	(0.0229)	0.0000	1	(0.2297)	01/06/2025
002468.ZK	12/11/2024	SDB3260123528	56,500.00	1.3740	76,518.57	77,632.75	0.0000	4.5800	50.0000	0.0000	(9.7349)	(1.0782)	0.0000	1	(10.8131)	01/06/2025
002468.ZK	12/11/2024	SDB3260123528	4,700.00	1.3740	6,365.26	6,457.95	0.0000	4.5800	50.0000	0.0000	(0.8098)	(0.0897)	0.0000	1	(0.8995)	01/06/2025
002468.ZK	12/11/2024	SDB3260123528	5,500.00	1.3740	7,448.71	7,557.17	0.0000	4.5800	50.0000	0.0000	(0.9476)	(0.1050)	0.0000	1	(1.0526)	01/06/2025
002468.ZK	12/11/2024	SDB3260123528	1,000.00	1.3740	1,354.31	1,374.03	0.0000	4.5800	50.0000	0.0000	(0.1723)	(0.0191)	0.0000	1	(0.1914)	01/06/2025
002468.ZK	12/11/2024	SDB3260123528	6,100.00	1.3740	8,261.30	8,381.59	0.0000	4.5800	50.0000	0.0000	(1.0510)	(0.1164)	0.0000	1	(1.1674)	01/06/2025
002468.ZK	12/11/2024	SDB3260123528	200.00	1.3740	270.86	274.81	0.0000	4.5800	50.0000	0.0000	(0.0345)	(0.0038)	0.0000	1	(0.0383)	01/06/2025
002468.ZK	12/11/2024	SDB3260123528	4,900.00	1.3740	6,636.12	6,732.75	0.0000	4.5800	50.0000	0.0000	(0.8443)	(0.0935)	0.0000	1	(0.9378)	01/06/2025
002468.ZK	12/11/2024	SDB3260123528	1,500.00	1.3740	2,031.47	2,061.05	0.0000	4.5800	50.0000	0.0000	(0.2584)	(0.0286)	0.0000	1	(0.2871)	01/06/2025
002468.ZK	12/11/2024	SDB3260123528	25,200.00	1.3740	34,128.64	34,625.58	0.0000	4.5800	50.0000	0.0000	(4.3419)	(0.4809)	0.0000	1	(4.8228)	01/06/2025
002468.ZK	12/11/2024	SDB3260123528	15,000.00	1.3740	20,314.67	20,610.47	0.0000	4.5800	50.0000	0.0000	(2.5845)	(0.2863)	0.0000	1	(2.8707)	01/06/2025
002468.ZK	12/11/2024	SDB3260123528	21,800.00	1.3740	29,523.98	29,953.88	0.0000	4.5800	50.0000	0.0000	(3.7561)	(0.4160)	0.0000	1	(4.1721)	01/06/2025
002468.ZK	12/11/2024	SDB3260123528	20,700.00	1.3740	28,034.24	28,442.44	0.0000	4.5800	50.0000	0.0000	(3.5666)	(0.3950)	0.0000	1	(3.9616)	01/06/2025
002468.ZK	12/11/2024	SDB3260123528	12,700.00	1.3740	17,199.75	17,450.19	0.0000	4.5800	50.0000	0.0000	(2.1882)	(0.2424)	0.0000	1	(2.4306)	01/06/2025
002468.ZK	12/11/2024	SDB3260123528	2,100.00	1.3740	2,844.05	2,885.47	0.0000	4.5800	50.0000	0.0000	(0.3618)	(0.0401)	0.0000	1	(0.4019)	01/06/2025
002468.ZK	12/11/2024	SDB3260123528	4,800.00	1.3740	6,500.69	6,595.35	0.0000	4.5800	50.0000	0.0000	(0.8270)	(0.0916)	0.0000	1	(0.9186)	01/06/2025
002468.ZK	12/11/2024	SDB3260123528	100.00	1.3740	135.43	137.40	0.0000	4.5800	50.0000	0.0000	(0.0172)	(0.0019)	0.0000	1	(0.0191)	01/06/2025
002468.ZK	12/11/2024	SDB3260123528	12,900.00	1.3740	17,470.61	17,725.00	0.0000	4.5800	50.0000	0.0000	(2.2227)	(0.2462)	0.0000	1	(2.4688)	01/06/2025
002468.ZK	12/11/2024	SDB3260123528	11,800.00	1.3740	15,980.87	16,213.57	0.0000	4.5800	50.0000	0.0000	(2.0331)	(0.2252)	0.0000	1	(2.2583)	01/06/2025
002468.ZK	12/11/2024	SDB3260123528	300.00	1.3740	406.29	412.21	0.0000	4.5800	50.0000	0.0000	(0.0517)	(0.0057)	0.0000	1	(0.0574)	01/06/2025
002468.ZK	12/11/2024	SDB3260123528	3,900.00	1.3740	5,281.81	5,358.72	0.0000	4.5800	50.0000	0.0000	(0.6720)	(0.0744)	0.0000	1	(0.7464)	01/06/2025
002468.ZK	12/11/2024	SDB3260123528	3,300.00	1.3740	4,469.23	4,534.30	0.0000	4.5800	50.0000	0.0000	(0.5686)	(0.0630)	0.0000	1	(0.6316)	01/06/2025
002468.ZK	12/11/2024	SDB3260123528	1,200.00	1.3740	1,625.17	1,648.84	0.0000	4.5800	50.0000	0.0000	(0.2068)	(0.0229)	0.0000	1	(0.2297)	01/06/2025
002468.ZK	12/11/2024	SDB3260123528	2,800.00	1.3740	3,792.07	3,847.29	0.0000	4.5800	50.0000	0.0000	(0.4824)	(0.0534)	0.0000	1	(0.5359)	01/06/2025
002468.ZK	12/11/2024	SDB3260123528	1,600.00	1.3740	2,166.90	2,198.45	0.0000	4.5800	50.0000	0.0000	(0.2757)	(0.0305)	0.0000	1	(0.3062)	01/06/2025
002468.ZK	12/11/2024	SDB3260123528	31,700.00	1.3740	42,931.66	43,556.78	0.0000	4.5800	50.0000	0.0000	(5.4619)	(0.6050)	0.0000	1	(6.0668)	01/06/2025
002468.ZK	12/11/2024	SDB3260123528	28,800.00	1.3740	38,733.29	39,297.29	0.0000	4.5800	50.0000	0.0000	(4.9277)	(0.5458)	0.0000	1	(5.4735)	01/06/2025
002468.ZK	12/11/2024	SDB3260123528	11,600.00	1.3740	15,710.01	15,938.76	0.0000	4.5800	50.0000	0.0000	(1.9987)	(0.2214)	0.0000	1	(2.2200)	01/06/2025
002468.ZK	12/11/2024	SDB3260123528	300.00	1.3740	406.29	412.21	0.0000	4.5800	50.0000	0.0000	(0.0517)	(0.0057)	0.0000	1	(0.0574)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
STO EXPRESS CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002468.ZK	12/11/2024	SDB3260123528	1,800.00	1.3740	2,437.76	2,473.26	0.0000	4.5800	50.0000	0.0000	(0.3101)	(0.0344)	0.0000	1	(0.3445)	01/06/2025
002468.ZK	12/11/2024	SDB3260123528	7,800.00	1.3740	10,563.63	10,717.44	0.0000	4.5800	50.0000	0.0000	(1.3439)	(0.1489)	0.0000	1	(1.4928)	01/06/2025
002468.ZK	12/11/2024	SDB3260123528	6,900.00	1.3740	9,344.75	9,480.81	0.0000	4.5800	50.0000	0.0000	(1.1889)	(0.1317)	0.0000	1	(1.3205)	01/06/2025
002468.ZK	12/11/2024	SDB3260123528	100.00	1.3740	135.43	137.40	0.0000	4.5800	50.0000	0.0000	(0.0172)	(0.0019)	0.0000	1	(0.0191)	01/06/2025
002468.ZK	12/11/2024	SDB3260123528	300.00	1.3740	406.29	412.21	0.0000	4.5800	50.0000	0.0000	(0.0517)	(0.0057)	0.0000	1	(0.0574)	01/06/2025
002468.ZK	12/11/2024	SDB3260123528	700.00	1.3740	948.02	961.82	0.0000	4.5800	50.0000	0.0000	(0.1206)	(0.0134)	0.0000	1	(0.1340)	01/06/2025
002468.ZK	12/11/2024	SDB3260123528	400.00	1.3740	541.72	549.61	0.0000	4.5800	50.0000	0.0000	(0.0689)	(0.0076)	0.0000	1	(0.0766)	01/06/2025
002468.ZK	12/11/2024	SDB3260123528	400.00	1.3740	541.72	549.61	0.0000	4.5800	50.0000	0.0000	(0.0689)	(0.0076)	0.0000	1	(0.0766)	01/06/2025
002468.ZK	12/11/2024	SDB3260123528	200.00	1.3740	270.86	274.81	0.0000	4.5800	50.0000	0.0000	(0.0345)	(0.0038)	0.0000	1	(0.0383)	01/06/2025
002468.ZK	12/11/2024	SDB3260123528	200.00	1.3740	270.86	274.81	0.0000	4.5800	50.0000	0.0000	(0.0345)	(0.0038)	0.0000	1	(0.0383)	01/06/2025
002468.ZK	12/11/2024	SDB3260123528	500.00	1.3740	677.16	687.02	0.0000	4.5800	50.0000	0.0000	(0.0861)	(0.0095)	0.0000	1	(0.0957)	01/06/2025
002468.ZK	12/10/2024	SDB3260123528	100.00	1.3085	132.10	130.85	0.0000	4.5800	50.0000	0.0000	(0.0168)	(0.0018)	0.0000	1	(0.0186)	01/06/2025
002468.ZK	12/10/2024	SDB3260123528	3,000.00	1.3085	3,984.81	3,925.45	0.0000	4.5800	50.0000	0.0000	(0.5070)	(0.0545)	0.0000	1	(0.5615)	01/06/2025
002468.ZK	12/10/2024	SDB3260123528	21,300.00	1.3085	28,846.82	27,870.69	0.0000	4.5800	50.0000	0.0000	(3.6700)	(0.3871)	0.0000	1	(4.0570)	01/06/2025
002468.ZK	12/10/2024	SDB3260123528	18,300.00	1.3085	24,783.89	23,945.24	0.0000	4.5800	50.0000	0.0000	(3.1531)	(0.3326)	0.0000	1	(3.4856)	01/06/2025
002468.ZK	12/10/2024	SDB3260123528	24,700.00	1.3085	33,451.48	32,319.53	0.0000	4.5800	50.0000	0.0000	(4.2558)	(0.4489)	0.0000	1	(4.7047)	01/06/2025
002468.ZK	12/10/2024	SDB3260123528	56,600.00	1.3085	76,654.00	74,060.14	0.0000	4.5800	50.0000	0.0000	(9.7521)	(1.0286)	0.0000	1	(10.7807)	01/06/2025
002468.ZK	12/10/2024	SDB3260123528	200.00	1.3085	270.86	261.70	0.0000	4.5800	50.0000	0.0000	(0.0345)	(0.0036)	0.0000	1	(0.0381)	01/06/2025
002468.ZK	12/10/2024	SDB3260123528	3,600.00	1.3085	4,875.52	4,710.54	0.0000	4.5800	50.0000	0.0000	(0.6203)	(0.0654)	0.0000	1	(0.6857)	01/06/2025
002468.ZK	12/10/2024	SDB3260123528	400.00	1.3085	541.72	523.39	0.0000	4.5800	50.0000	0.0000	(0.0689)	(0.0073)	0.0000	1	(0.0762)	01/06/2025
002468.ZK	12/10/2024	SDB3260123528	400.00	1.3085	541.72	523.39	0.0000	4.5800	50.0000	0.0000	(0.0689)	(0.0073)	0.0000	1	(0.0762)	01/06/2025
002468.ZK	12/10/2024	SDB3260123528	12,300.00	1.3085	16,658.03	16,094.34	0.0000	4.5800	50.0000	0.0000	(2.1193)	(0.2235)	0.0000	1	(2.3428)	01/06/2025
002468.ZK	12/10/2024	SDB3260123528	4,800.00	1.3085	6,500.69	6,280.72	0.0000	4.5800	50.0000	0.0000	(0.8270)	(0.0872)	0.0000	1	(0.9143)	01/06/2025
002468.ZK	12/10/2024	SDB3260123528	6,000.00	1.3085	8,125.87	7,850.90	0.0000	4.5800	50.0000	0.0000	(1.0338)	(0.1090)	0.0000	1	(1.1428)	01/06/2025
002468.ZK	12/10/2024	SDB3260123528	300.00	1.3085	406.29	392.54	0.0000	4.5800	50.0000	0.0000	(0.0517)	(0.0055)	0.0000	1	(0.0571)	01/06/2025
002468.ZK	12/10/2024	SDB3260123528	300.00	1.3085	406.29	392.54	0.0000	4.5800	50.0000	0.0000	(0.0517)	(0.0055)	0.0000	1	(0.0571)	01/06/2025
002468.ZK	12/10/2024	SDB3260123528	300.00	1.3085	406.29	392.54	0.0000	4.5800	50.0000	0.0000	(0.0517)	(0.0055)	0.0000	1	(0.0571)	01/06/2025
002468.ZK	12/10/2024	SDB3260123528	57,300.00	1.3085	77,602.02	74,976.08	0.0000	4.5800	50.0000	0.0000	(9.8727)	(1.0413)	0.0000	1	(10.9140)	01/06/2025
002468.ZK	12/10/2024	SDB3260123528	1,200.00	1.3085	1,625.17	1,570.18	0.0000	4.5800	50.0000	0.0000	(0.2068)	(0.0218)	0.0000	1	(0.2286)	01/06/2025
002468.ZK	12/10/2024	SDB3260123528	56,500.00	1.3085	76,518.57	73,929.29	0.0000	4.5800	50.0000	0.0000	(9.7349)	(1.0268)	0.0000	1	(10.7617)	01/06/2025
002468.ZK	12/10/2024	SDB3260123528	4,700.00	1.3085	6,365.26	6,149.87	0.0000	4.5800	50.0000	0.0000	(0.0689)	(0.0854)	0.0000	1	(0.8952)	01/06/2025
002468.ZK	12/10/2024	SDB3260123528	5,500.00	1.3085	7,448.71	7,196.66	0.0000	4.5800	50.0000	0.0000	(0.9476)	(0.1000)	0.0000	1	(1.0476)	01/06/2025
002468.ZK	12/10/2024	SDB3260123528	1,000.00	1.3085	1,354.31	1,308.48	0.0000	4.5800	50.0000	0.0000	(0.1723)	(0.0182)	0.0000	1	(0.1905)	01/06/2025
002468.ZK	12/10/2024	SDB3260123528	6,100.00	1.3085	8,261.30	7,981.75	0.0000	4.5800	50.0000	0.0000	(1.0510)	(0.1109)	0.0000	1	(1.1619)	01/06/2025
002468.ZK	12/10/2024	SDB3260123528	200.00	1.3085	270.86	261.70	0.0000	4.5800	50.0000	0.0000	(0.0345)	(0.0036)	0.0000	1	(0.0381)	01/06/2025
002468.ZK	12/10/2024	SDB3260123528	4,900.00	1.3085	6,636.12	6,411.57	0.0000	4.5800	50.0000	0.0000	(0.8443)	(0.0890)	0.0000	1	(0.9333)	01/06/2025
002468.ZK	12/10/2024	SDB3260123528	1,500.00	1.3085	2,031.47	1,962.72	0.0000	4.5800	50.0000	0.0000	(0.2584)	(0.0273)	0.0000	1	(0.2857)	01/06/2025
002468.ZK	12/10/2024	SDB3260123528	25,200.00	1.3085	34,128.64	32,973.77	0.0000	4.5800	50.0000	0.0000	(4.3419)	(0.4580)	0.0000	1	(4.7999)	01/06/2025
002468.ZK	12/10/2024	SDB3260123528	15,000.00	1.3085	20,314.67	19,627.25	0.0000	4.5800	50.0000	0.0000	(2.5845)	(0.2726)	0.0000	1	(2.8571)	01/06/2025
002468.ZK	12/10/2024	SDB3260123528	21,800.00	1.3085	29,523.98	28,524.93	0.0000	4.5800	50.0000	0.0000	(3.7561)	(0.3962)	0.0000	1	(4.1523)	01/06/2025
002468.ZK	12/10/2024	SDB3260123528	20,700.00	1.3085	28,034.24	27,085.60	0.0000	4.5800	50.0000	0.0000	(3.5666)	(0.3762)	0.0000	1	(3.9428)	01/06/2025
002468.ZK	12/10/2024	SDB3260123528	12,700.00	1.3085	17,199.75	16,617.73	0.0000	4.5800	50.0000	0.0000	(2.1882)	(0.2308)	0.0000	1	(2.4190)	01/06/2025
002468.ZK	12/10/2024	SDB3260123528	2,100.00	1.3085	2,844.05	2,747.81	0.0000	4.5800	50.0000	0.0000	(0.3618)	(0.0382)	0.0000	1	(0.4000)	01/06/2025
002468.ZK	12/10/2024	SDB3260123528	4,800.00	1.3085	6,500.69	6,280.72	0.0000	4.5800	50.0000	0.0000	(0.8270)	(0.0872)	0.0000	1	(0.9143)	01/06/2025
002468.ZK	12/10/2024	SDB3260123528	100.00	1.3085	135.43	130.85	0.0000	4.5800	50.0000	0.0000	(0.0172)	(0.0018)	0.0000	1	(0.0190)	01/06/2025
002468.ZK	12/10/2024	SDB3260123528	12,900.00	1.3085	17,470.61	16,879.43	0.0000	4.5800	50.0000	0.0000	(2.2227)	(0.2344)	0.0000	1	(2.4571)	01/06/2025
002468.ZK	12/10/2024	SDB3260123528	11,800.00	1.3085	15,980.87	15,440.10	0.0000	4.5800	50.0000	0.0000	(2.0331)	(0.2144)	0.0000	1	(2.2476)	01/06/2025
002468.ZK	12/10/2024	SDB3260123528	300.00	1.3085	406.29	392.54	0.0000	4.5800	50.0000	0.0000	(0.0517)	(0.0055)	0.0000	1	(0.0571)	01/06/2025
002468.ZK	12/10/2024	SDB3260123528	3,900.00	1.3085	5,281.81	5,103.08	0.0000	4.5800	50.0000	0.0000	(0.6720)	(0.0709)	0.0000	1	(0.7428)	01/06/2025
002468.ZK	12/10/2024	SDB3260123528	3,300.00	1.3085	4,469.23	4,317.99	0.0000	4.5800	50.0000	0.0000	(0.5686)	(0.0600)	0.0000	1	(0.6286)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
STO EXPRESS CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002468.ZK	12/10/2024	SDB3260123528	1,200.00	1.3085	1,625.17	1,570.18	0.0000	4.5800	50.0000	0.0000	(0.2068)	(0.0218)	0.0000	1	(0.2286)	01/06/2025
002468.ZK	12/10/2024	SDB3260123528	2,800.00	1.3085	3,792.07	3,663.75	0.0000	4.5800	50.0000	0.0000	(0.4824)	(0.0509)	0.0000	1	(0.5333)	01/06/2025
002468.ZK	12/10/2024	SDB3260123528	1,600.00	1.3085	2,166.90	2,093.57	0.0000	4.5800	50.0000	0.0000	(0.2757)	(0.0291)	0.0000	1	(0.3048)	01/06/2025
002468.ZK	12/10/2024	SDB3260123528	31,700.00	1.3085	42,931.66	41,478.91	0.0000	4.5800	50.0000	0.0000	(5.4619)	(0.5761)	0.0000	1	(6.0380)	01/06/2025
002468.ZK	12/10/2024	SDB3260123528	28,600.00	1.3085	38,733.29	37,422.61	0.0000	4.5800	50.0000	0.0000	(4.9277)	(0.5198)	0.0000	1	(5.4475)	01/06/2025
002468.ZK	12/10/2024	SDB3260123528	11,600.00	1.3085	15,710.01	15,178.40	0.0000	4.5800	50.0000	0.0000	(1.9987)	(0.2108)	0.0000	1	(2.2095)	01/06/2025
002468.ZK	12/10/2024	SDB3260123528	300.00	1.3085	406.29	392.54	0.0000	4.5800	50.0000	0.0000	(0.0517)	(0.0055)	0.0000	1	(0.0571)	01/06/2025
002468.ZK	12/10/2024	SDB3260123528	1,800.00	1.3085	2,437.76	2,355.27	0.0000	4.5800	50.0000	0.0000	(0.3101)	(0.0327)	0.0000	1	(0.3428)	01/06/2025
002468.ZK	12/10/2024	SDB3260123528	7,800.00	1.3085	10,563.63	10,206.17	0.0000	4.5800	50.0000	0.0000	(1.3439)	(0.1418)	0.0000	1	(1.4857)	01/06/2025
002468.ZK	12/10/2024	SDB3260123528	6,900.00	1.3085	9,344.75	9,028.53	0.0000	4.5800	50.0000	0.0000	(1.1889)	(0.1254)	0.0000	1	(1.3143)	01/06/2025
002468.ZK	12/10/2024	SDB3260123528	100.00	1.3085	135.43	130.85	0.0000	4.5800	50.0000	0.0000	(0.0172)	(0.0018)	0.0000	1	(0.0190)	01/06/2025
002468.ZK	12/10/2024	SDB3260123528	300.00	1.3085	406.29	392.54	0.0000	4.5800	50.0000	0.0000	(0.0517)	(0.0055)	0.0000	1	(0.0571)	01/06/2025
002468.ZK	12/10/2024	SDB3260123528	700.00	1.3085	948.02	915.94	0.0000	4.5800	50.0000	0.0000	(0.1206)	(0.0127)	0.0000	1	(0.1333)	01/06/2025
002468.ZK	12/10/2024	SDB3260123528	400.00	1.3085	541.72	523.39	0.0000	4.5800	50.0000	0.0000	(0.0689)	(0.0073)	0.0000	1	(0.0762)	01/06/2025
002468.ZK	12/10/2024	SDB3260123528	400.00	1.3085	541.72	523.39	0.0000	4.5800	50.0000	0.0000	(0.0689)	(0.0073)	0.0000	1	(0.0762)	01/06/2025
002468.ZK	12/10/2024	SDB3260123528	200.00	1.3085	270.86	261.70	0.0000	4.5800	50.0000	0.0000	(0.0345)	(0.0036)	0.0000	1	(0.0381)	01/06/2025
002468.ZK	12/10/2024	SDB3260123528	200.00	1.3085	270.86	261.70	0.0000	4.5800	50.0000	0.0000	(0.0345)	(0.0036)	0.0000	1	(0.0381)	01/06/2025
002468.ZK	12/10/2024	SDB3260123528	500.00	1.3085	677.16	654.24	0.0000	4.5800	50.0000	0.0000	(0.0861)	(0.0091)	0.0000	1	(0.0952)	01/06/2025
002468.ZK	12/09/2024	SDB3260123528	100.00	1.3205	132.10	132.05	0.0000	4.5800	50.0000	0.0000	(0.0168)	(0.0018)	0.0000	1	(0.0186)	01/06/2025
002468.ZK	12/09/2024	SDB3260123528	3,000.00	1.3205	3,984.81	3,961.57	0.0000	4.5800	50.0000	0.0000	(0.5070)	(0.0550)	0.0000	1	(0.5620)	01/06/2025
002468.ZK	12/09/2024	SDB3260123528	21,300.00	1.3205	28,846.82	28,127.12	0.0000	4.5800	50.0000	0.0000	(3.6700)	(0.3907)	0.0000	1	(4.0606)	01/06/2025
002468.ZK	12/09/2024	SDB3260123528	18,300.00	1.3205	24,783.89	24,165.55	0.0000	4.5800	50.0000	0.0000	(3.1531)	(0.3356)	0.0000	1	(3.4887)	01/06/2025
002468.ZK	12/09/2024	SDB3260123528	24,700.00	1.3205	33,451.48	32,616.89	0.0000	4.5800	50.0000	0.0000	(4.2558)	(0.4530)	0.0000	1	(4.7088)	01/06/2025
002468.ZK	12/09/2024	SDB3260123528	56,600.00	1.3205	76,654.00	74,741.55	0.0000	4.5800	50.0000	0.0000	(9.7521)	(1.0381)	0.0000	1	(10.7902)	01/06/2025
002468.ZK	12/09/2024	SDB3260123528	200.00	1.3205	270.86	264.10	0.0000	4.5800	50.0000	0.0000	(0.0345)	(0.0037)	0.0000	1	(0.0381)	01/06/2025
002468.ZK	12/09/2024	SDB3260123528	3,600.00	1.3205	4,875.52	4,753.88	0.0000	4.5800	50.0000	0.0000	(0.6203)	(0.0660)	0.0000	1	(0.6863)	01/06/2025
002468.ZK	12/09/2024	SDB3260123528	400.00	1.3205	541.72	528.21	0.0000	4.5800	50.0000	0.0000	(0.0689)	(0.0073)	0.0000	1	(0.0763)	01/06/2025
002468.ZK	12/09/2024	SDB3260123528	400.00	1.3205	541.72	528.21	0.0000	4.5800	50.0000	0.0000	(0.0689)	(0.0073)	0.0000	1	(0.0763)	01/06/2025
002468.ZK	12/09/2024	SDB3260123528	12,300.00	1.3205	16,658.03	16,242.42	0.0000	4.5800	50.0000	0.0000	(2.1193)	(0.2256)	0.0000	1	(2.3449)	01/06/2025
002468.ZK	12/09/2024	SDB3260123528	4,800.00	1.3205	6,500.69	6,338.51	0.0000	4.5800	50.0000	0.0000	(0.8270)	(0.0880)	0.0000	1	(0.9151)	01/06/2025
002468.ZK	12/09/2024	SDB3260123528	6,000.00	1.3205	8,125.87	7,923.13	0.0000	4.5800	50.0000	0.0000	(1.0338)	(0.1100)	0.0000	1	(1.1438)	01/06/2025
002468.ZK	12/09/2024	SDB3260123528	300.00	1.3205	406.29	396.16	0.0000	4.5800	50.0000	0.0000	(0.0517)	(0.0055)	0.0000	1	(0.0572)	01/06/2025
002468.ZK	12/09/2024	SDB3260123528	300.00	1.3205	406.29	396.16	0.0000	4.5800	50.0000	0.0000	(0.0517)	(0.0055)	0.0000	1	(0.0572)	01/06/2025
002468.ZK	12/09/2024	SDB3260123528	300.00	1.3205	406.29	396.16	0.0000	4.5800	50.0000	0.0000	(0.0517)	(0.0055)	0.0000	1	(0.0572)	01/06/2025
002468.ZK	12/09/2024	SDB3260123528	57,300.00	1.3205	77,602.02	75,665.91	0.0000	4.5800	50.0000	0.0000	(9.8727)	(1.0509)	0.0000	1	(10.9236)	01/06/2025
002468.ZK	12/09/2024	SDB3260123528	1,200.00	1.3205	1,625.17	1,584.63	0.0000	4.5800	50.0000	0.0000	(0.2608)	(0.0220)	0.0000	1	(0.2288)	01/06/2025
002468.ZK	12/09/2024	SDB3260123528	56,500.00	1.3205	76,518.57	74,609.49	0.0000	4.5800	50.0000	0.0000	(9.7349)	(1.0362)	0.0000	1	(10.7711)	01/06/2025
002468.ZK	12/09/2024	SDB3260123528	4,700.00	1.3205	6,365.26	6,206.45	0.0000	4.5800	50.0000	0.0000	(0.8098)	(0.0862)	0.0000	1	(0.8960)	01/06/2025
002468.ZK	12/09/2024	SDB3260123528	5,500.00	1.3205	7,448.71	7,262.87	0.0000	4.5800	50.0000	0.0000	(0.9476)	(0.1009)	0.0000	1	(1.0485)	01/06/2025
002468.ZK	12/09/2024	SDB3260123528	1,000.00	1.3205	1,354.31	1,320.52	0.0000	4.5800	50.0000	0.0000	(0.1723)	(0.0183)	0.0000	1	(0.1906)	01/06/2025
002468.ZK	12/09/2024	SDB3260123528	6,100.00	1.3205	8,261.30	8,055.18	0.0000	4.5800	50.0000	0.0000	(1.0510)	(0.1119)	0.0000	1	(1.1629)	01/06/2025
002468.ZK	12/09/2024	SDB3260123528	200.00	1.3205	270.86	264.10	0.0000	4.5800	50.0000	0.0000	(0.0345)	(0.0037)	0.0000	1	(0.0381)	01/06/2025
002468.ZK	12/09/2024	SDB3260123528	4,900.00	1.3205	6,636.12	6,470.56	0.0000	4.5800	50.0000	0.0000	(0.8443)	(0.0899)	0.0000	1	(0.9341)	01/06/2025
002468.ZK	12/09/2024	SDB3260123528	1,500.00	1.3205	2,031.47	1,980.78	0.0000	4.5800	50.0000	0.0000	(0.2584)	(0.0275)	0.0000	1	(0.2860)	01/06/2025
002468.ZK	12/09/2024	SDB3260123528	25,200.00	1.3205	34,128.64	33,277.15	0.0000	4.5800	50.0000	0.0000	(4.3419)	(0.4622)	0.0000	1	(4.8041)	01/06/2025
002468.ZK	12/09/2024	SDB3260123528	15,000.00	1.3205	20,314.67	19,807.83	0.0000	4.5800	50.0000	0.0000	(2.5845)	(0.2751)	0.0000	1	(2.8596)	01/06/2025
002468.ZK	12/09/2024	SDB3260123528	21,800.00	1.3205	29,523.98	28,787.38	0.0000	4.5800	50.0000	0.0000	(3.7561)	(0.3998)	0.0000	1	(4.1559)	01/06/2025
002468.ZK	12/09/2024	SDB3260123528	20,700.00	1.3205	28,034.24	27,334.81	0.0000	4.5800	50.0000	0.0000	(3.5666)	(0.3797)	0.0000	1	(3.9462)	01/06/2025
002468.ZK	12/09/2024	SDB3260123528	12,700.00	1.3205	17,199.75	16,770.63	0.0000	4.5800	50.0000	0.0000	(2.1882)	(0.2329)	0.0000	1	(2.4211)	01/06/2025
002468.ZK	12/09/2024	SDB3260123528	2,100.00	1.3205	2,844.05	2,773.10	0.0000	4.5800	50.0000	0.0000	(0.3618)	(0.0385)	0.0000	1	(0.4003)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6



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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
STO EXPRESS CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002468.ZK	12/09/2024	SDB3260123528	4,800.00	1.3205	6,500.69	6,338.51	0.0000	4.5800	50.0000	0.0000	(0.8270)	(0.0880)	0.0000	1	(0.9151)	01/06/2025
002468.ZK	12/09/2024	SDB3260123528	100.00	1.3205	135.43	132.05	0.0000	4.5800	50.0000	0.0000	(0.0172)	(0.0018)	0.0000	1	(0.0191)	01/06/2025
002468.ZK	12/09/2024	SDB3260123528	12,900.00	1.3205	17,470.61	17,034.73	0.0000	4.5800	50.0000	0.0000	(2.2227)	(0.2366)	0.0000	1	(2.4592)	01/06/2025
002468.ZK	12/09/2024	SDB3260123528	11,800.00	1.3205	15,980.87	15,582.16	0.0000	4.5800	50.0000	0.0000	(2.0331)	(0.2164)	0.0000	1	(2.2495)	01/06/2025
002468.ZK	12/09/2024	SDB3260123528	300.00	1.3205	406.29	396.16	0.0000	4.5800	50.0000	0.0000	(0.0517)	(0.0055)	0.0000	1	(0.0572)	01/06/2025
002468.ZK	12/09/2024	SDB3260123528	3,900.00	1.3205	5,281.81	5,150.04	0.0000	4.5800	50.0000	0.0000	(0.6720)	(0.0715)	0.0000	1	(0.7435)	01/06/2025
002468.ZK	12/09/2024	SDB3260123528	3,300.00	1.3205	4,469.23	4,357.72	0.0000	4.5800	50.0000	0.0000	(0.5686)	(0.0605)	0.0000	1	(0.6291)	01/06/2025
002468.ZK	12/09/2024	SDB3260123528	1,200.00	1.3205	1,625.17	1,584.63	0.0000	4.5800	50.0000	0.0000	(0.2068)	(0.0220)	0.0000	1	(0.2288)	01/06/2025
002468.ZK	12/09/2024	SDB3260123528	2,800.00	1.3205	3,792.07	3,697.46	0.0000	4.5800	50.0000	0.0000	(0.4824)	(0.0514)	0.0000	1	(0.5338)	01/06/2025
002468.ZK	12/09/2024	SDB3260123528	1,600.00	1.3205	2,166.90	2,112.84	0.0000	4.5800	50.0000	0.0000	(0.2757)	(0.0293)	0.0000	1	(0.3050)	01/06/2025
002468.ZK	12/09/2024	SDB3260123528	31,700.00	1.3205	42,931.66	41,860.55	0.0000	4.5800	50.0000	0.0000	(5.4619)	(0.5814)	0.0000	1	(6.0433)	01/06/2025
002468.ZK	12/09/2024	SDB3260123528	28,600.00	1.3205	38,733.29	37,766.93	0.0000	4.5800	50.0000	0.0000	(4.9277)	(0.5245)	0.0000	1	(5.4523)	01/06/2025
002468.ZK	12/09/2024	SDB3260123528	11,600.00	1.3205	15,710.01	15,318.06	0.0000	4.5800	50.0000	0.0000	(1.9987)	(0.2128)	0.0000	1	(2.2114)	01/06/2025
002468.ZK	12/09/2024	SDB3260123528	300.00	1.3205	406.29	396.16	0.0000	4.5800	50.0000	0.0000	(0.0517)	(0.0055)	0.0000	1	(0.0572)	01/06/2025
002468.ZK	12/09/2024	SDB3260123528	1,800.00	1.3205	2,437.76	2,376.94	0.0000	4.5800	50.0000	0.0000	(0.3101)	(0.0330)	0.0000	1	(0.3432)	01/06/2025
002468.ZK	12/09/2024	SDB3260123528	7,800.00	1.3205	10,563.63	10,300.07	0.0000	4.5800	50.0000	0.0000	(1.3439)	(0.1431)	0.0000	1	(1.4870)	01/06/2025
002468.ZK	12/09/2024	SDB3260123528	6,900.00	1.3205	9,344.75	9,111.60	0.0000	4.5800	50.0000	0.0000	(1.1889)	(0.1266)	0.0000	1	(1.3154)	01/06/2025
002468.ZK	12/09/2024	SDB3260123528	100.00	1.3205	135.43	132.05	0.0000	4.5800	50.0000	0.0000	(0.0172)	(0.0018)	0.0000	1	(0.0191)	01/06/2025
002468.ZK	12/09/2024	SDB3260123528	300.00	1.3205	406.29	396.16	0.0000	4.5800	50.0000	0.0000	(0.0517)	(0.0055)	0.0000	1	(0.0572)	01/06/2025
002468.ZK	12/09/2024	SDB3260123528	700.00	1.3205	948.02	924.37	0.0000	4.5800	50.0000	0.0000	(0.1206)	(0.0128)	0.0000	1	(0.1334)	01/06/2025
002468.ZK	12/09/2024	SDB3260123528	400.00	1.3205	541.72	528.21	0.0000	4.5800	50.0000	0.0000	(0.0689)	(0.0073)	0.0000	1	(0.0763)	01/06/2025
002468.ZK	12/09/2024	SDB3260123528	400.00	1.3205	541.72	528.21	0.0000	4.5800	50.0000	0.0000	(0.0689)	(0.0073)	0.0000	1	(0.0763)	01/06/2025
002468.ZK	12/09/2024	SDB3260123528	200.00	1.3205	270.86	264.10	0.0000	4.5800	50.0000	0.0000	(0.0345)	(0.0037)	0.0000	1	(0.0381)	01/06/2025
002468.ZK	12/09/2024	SDB3260123528	200.00	1.3205	270.86	264.10	0.0000	4.5800	50.0000	0.0000	(0.0345)	(0.0037)	0.0000	1	(0.0381)	01/06/2025
002468.ZK	12/09/2024	SDB3260123528	500.00	1.3205	677.16	660.26	0.0000	4.5800	50.0000	0.0000	(0.0861)	(0.0092)	0.0000	1	(0.0953)	01/06/2025
002468.ZK	12/06/2024	SDB3260123528	21,300.00	1.3398	28,846.82	28,538.12	0.0000	4.5800	50.0000	0.0000	(11.0099)	(1.1891)	0.0000	3	(12.1990)	01/06/2025
002468.ZK	12/06/2024	SDB3260123528	18,300.00	1.3398	24,783.89	24,518.67	0.0000	4.5800	50.0000	0.0000	(9.4592)	(1.0216)	0.0000	3	(10.4808)	01/06/2025
002468.ZK	12/06/2024	SDB3260123528	24,700.00	1.3398	33,451.48	33,093.50	0.0000	4.5800	50.0000	0.0000	(12.7673)	(1.3789)	0.0000	3	(14.1462)	01/06/2025
002468.ZK	12/06/2024	SDB3260123528	56,800.00	1.3398	76,654.00	75,833.70	0.0000	4.5800	50.0000	0.0000	(29.2563)	(3.1597)	0.0000	3	(32.4160)	01/06/2025
002468.ZK	12/06/2024	SDB3260123528	200.00	1.3398	270.86	267.96	0.0000	4.5800	50.0000	0.0000	(0.1034)	(0.0112)	0.0000	3	(0.1145)	01/06/2025
002468.ZK	12/06/2024	SDB3260123528	3,600.00	1.3398	4,875.52	4,823.34	0.0000	4.5800	50.0000	0.0000	(1.8608)	(0.2010)	0.0000	3	(2.0618)	01/06/2025
002468.ZK	12/06/2024	SDB3260123528	400.00	1.3398	541.72	535.93	0.0000	4.5800	50.0000	0.0000	(0.2068)	(0.0223)	0.0000	3	(0.2291)	01/06/2025
002468.ZK	12/06/2024	SDB3260123528	400.00	1.3398	541.72	535.93	0.0000	4.5800	50.0000	0.0000	(0.2068)	(0.0223)	0.0000	3	(0.2291)	01/06/2025
002468.ZK	12/06/2024	SDB3260123528	12,300.00	1.3398	16,658.03	16,479.76	0.0000	4.5800	50.0000	0.0000	(6.3578)	(0.6867)	0.0000	3	(7.0445)	01/06/2025
002468.ZK	12/06/2024	SDB3260123528	4,800.00	1.3398	6,500.69	6,431.13	0.0000	4.5800	50.0000	0.0000	(2.4811)	(0.2680)	0.0000	3	(2.7491)	01/06/2025
002468.ZK	12/06/2024	SDB3260123528	6,000.00	1.3398	8,125.87	8,038.91	0.0000	4.5800	50.0000	0.0000	(3.1014)	(0.3350)	0.0000	3	(3.4363)	01/06/2025
002468.ZK	12/06/2024	SDB3260123528	300.00	1.3398	406.29	401.95	0.0000	4.5800	50.0000	0.0000	(0.1551)	(0.0167)	0.0000	3	(0.1718)	01/06/2025
002468.ZK	12/06/2024	SDB3260123528	300.00	1.3398	406.29	401.95	0.0000	4.5800	50.0000	0.0000	(0.1551)	(0.0167)	0.0000	3	(0.1718)	01/06/2025
002468.ZK	12/06/2024	SDB3260123528	300.00	1.3398	406.29	401.95	0.0000	4.5800	50.0000	0.0000	(0.1551)	(0.0167)	0.0000	3	(0.1718)	01/06/2025
002468.ZK	12/06/2024	SDB3260123528	57,300.00	1.3398	77,602.02	76,771.57	0.0000	4.5800	50.0000	0.0000	(29.6181)	(3.1988)	0.0000	3	(32.8169)	01/06/2025
002468.ZK	12/06/2024	SDB3260123528	1,200.00	1.3398	1,625.17	1,607.78	0.0000	4.5800	50.0000	0.0000	(0.0670)	(0.0070)	0.0000	3	(0.0687)	01/06/2025
002468.ZK	12/06/2024	SDB3260123528	56,500.00	1.3398	76,518.57	75,699.72	0.0000	4.5800	50.0000	0.0000	(29.2046)	(3.1542)	0.0000	3	(32.3587)	01/06/2025
002468.ZK	12/06/2024	SDB3260123528	4,700.00	1.3398	6,365.26	6,297.14	0.0000	4.5800	50.0000	0.0000	(2.4294)	(0.2624)	0.0000	3	(2.6918)	01/06/2025
002468.ZK	12/06/2024	SDB3260123528	5,500.00	1.3398	7,448.71	7,369.00	0.0000	4.5800	50.0000	0.0000	(2.8429)	(0.3070)	0.0000	3	(3.1500)	01/06/2025
002468.ZK	12/06/2024	SDB3260123528	1,000.00	1.3398	1,354.31	1,339.82	0.0000	4.5800	50.0000	0.0000	(0.5169)	(0.0558)	0.0000	3	(0.5727)	01/06/2025
002468.ZK	12/06/2024	SDB3260123528	6,100.00	1.3398	8,261.30	8,172.89	0.0000	4.5800	50.0000	0.0000	(3.1531)	(0.3405)	0.0000	3	(3.4936)	01/06/2025
002468.ZK	12/06/2024	SDB3260123528	200.00	1.3398	270.86	267.96	0.0000	4.5800	50.0000	0.0000	(0.1034)	(0.0112)	0.0000	3	(0.1145)	01/06/2025
002468.ZK	12/06/2024	SDB3260123528	4,900.00	1.3398	6,636.12	6,565.11	0.0000	4.5800	50.0000	0.0000	(2.5328)	(0.2735)	0.0000	3	(2.8063)	01/06/2025
002468.ZK	12/06/2024	SDB3260123528	1,500.00	1.3398	2,031.47	2,009.73	0.0000	4.5800	50.0000	0.0000	(0.7753)	(0.0837)	0.0000	3	(0.8591)	01/06/2025
002468.ZK	12/06/2024	SDB3260123528	25,200.00	1.3398	34,128.64	33,763.41	0.0000	4.5800	50.0000	0.0000	(13.0258)	(1.4068)	0.0000	3	(14.4326)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
STO EXPRESS CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002468.ZK	12/06/2024	SDB3260123528	15,000.00	1.3398	20,314.67	20,097.27	0.0000	4.5800	50.0000	0.0000	(7.7534)	(0.8374)	0.0000	3	(8.5908)	01/06/2025
002468.ZK	12/06/2024	SDB3260123528	21,800.00	1.3398	29,523.98	29,208.03	0.0000	4.5800	50.0000	0.0000	(11.2683)	(1.2170)	0.0000	3	(12.4853)	01/06/2025
002468.ZK	12/06/2024	SDB3260123528	20,700.00	1.3398	28,034.24	27,734.23	0.0000	4.5800	50.0000	0.0000	(10.6997)	(1.1556)	0.0000	3	(11.8553)	01/06/2025
002468.ZK	12/06/2024	SDB3260123528	12,700.00	1.3398	17,199.75	17,015.69	0.0000	4.5800	50.0000	0.0000	(6.5646)	(0.7090)	0.0000	3	(7.2736)	01/06/2025
002468.ZK	12/06/2024	SDB3260123528	2,100.00	1.3398	2,844.05	2,813.62	0.0000	4.5800	50.0000	0.0000	(1.0855)	(0.1172)	0.0000	3	(1.2027)	01/06/2025
002468.ZK	12/06/2024	SDB3260123528	4,800.00	1.3398	6,500.69	6,431.13	0.0000	4.5800	50.0000	0.0000	(2.4811)	(0.2680)	0.0000	3	(2.7491)	01/06/2025
002468.ZK	12/06/2024	SDB3260123528	100.00	1.3398	135.43	133.98	0.0000	4.5800	50.0000	0.0000	(0.0517)	(0.0056)	0.0000	3	(0.0573)	01/06/2025
002468.ZK	12/06/2024	SDB3260123528	12,900.00	1.3398	17,470.61	17,283.65	0.0000	4.5800	50.0000	0.0000	(6.6680)	(0.7202)	0.0000	3	(7.3881)	01/06/2025
002468.ZK	12/06/2024	SDB3260123528	11,800.00	1.3398	15,980.87	15,809.85	0.0000	4.5800	50.0000	0.0000	(6.0994)	(0.6587)	0.0000	3	(6.7581)	01/06/2025
002468.ZK	12/06/2024	SDB3260123528	300.00	1.3398	406.29	401.95	0.0000	4.5800	50.0000	0.0000	(0.1551)	(0.0167)	0.0000	3	(0.1718)	01/06/2025
002468.ZK	12/06/2024	SDB3260123528	3,900.00	1.3398	5,281.81	5,225.29	0.0000	4.5800	50.0000	0.0000	(2.0159)	(0.2177)	0.0000	3	(2.2336)	01/06/2025
002468.ZK	12/06/2024	SDB3260123528	3,300.00	1.3398	4,469.23	4,421.40	0.0000	4.5800	50.0000	0.0000	(1.7058)	(0.1842)	0.0000	3	(1.8900)	01/06/2025
002468.ZK	12/06/2024	SDB3260123528	1,200.00	1.3398	1,625.17	1,607.78	0.0000	4.5800	50.0000	0.0000	(0.6203)	(0.0670)	0.0000	3	(0.6873)	01/06/2025
002468.ZK	12/06/2024	SDB3260123528	2,800.00	1.3398	3,792.07	3,751.49	0.0000	4.5800	50.0000	0.0000	(1.4473)	(0.1563)	0.0000	3	(1.6036)	01/06/2025
002468.ZK	12/06/2024	SDB3260123528	1,600.00	1.3398	2,166.90	2,143.71	0.0000	4.5800	50.0000	0.0000	(0.8270)	(0.0893)	0.0000	3	(0.9164)	01/06/2025
002468.ZK	12/06/2024	SDB3260123528	31,700.00	1.3398	42,931.66	42,472.23	0.0000	4.5800	50.0000	0.0000	(16.3856)	(1.7697)	0.0000	3	(18.1553)	01/06/2025
002468.ZK	12/06/2024	SDB3260123528	28,600.00	1.3398	38,733.29	38,318.79	0.0000	4.5800	50.0000	0.0000	(14.7832)	(1.5966)	0.0000	3	(16.3798)	01/06/2025
002468.ZK	12/06/2024	SDB3260123528	11,600.00	1.3398	15,710.01	15,541.89	0.0000	4.5800	50.0000	0.0000	(5.9960)	(0.6476)	0.0000	3	(6.6436)	01/06/2025
002468.ZK	12/06/2024	SDB3260123528	300.00	1.3398	406.29	401.95	0.0000	4.5800	50.0000	0.0000	(0.1551)	(0.0167)	0.0000	3	(0.1718)	01/06/2025
002468.ZK	12/06/2024	SDB3260123528	1,800.00	1.3398	2,437.76	2,411.67	0.0000	4.5800	50.0000	0.0000	(0.9304)	(0.1005)	0.0000	3	(1.0309)	01/06/2025
002468.ZK	12/06/2024	SDB3260123528	7,800.00	1.3398	10,563.63	10,450.58	0.0000	4.5800	50.0000	0.0000	(4.0318)	(0.4354)	0.0000	3	(4.4672)	01/06/2025
002468.ZK	12/06/2024	SDB3260123528	6,900.00	1.3398	9,344.75	9,244.74	0.0000	4.5800	50.0000	0.0000	(3.5666)	(0.3852)	0.0000	3	(3.9518)	01/06/2025
002468.ZK	12/06/2024	SDB3260123528	100.00	1.3398	135.43	133.98	0.0000	4.5800	50.0000	0.0000	(0.0517)	(0.0056)	0.0000	3	(0.0573)	01/06/2025
002468.ZK	12/06/2024	SDB3260123528	300.00	1.3398	406.29	401.95	0.0000	4.5800	50.0000	0.0000	(0.1551)	(0.0167)	0.0000	3	(0.1718)	01/06/2025
002468.ZK	12/06/2024	SDB3260123528	700.00	1.3398	948.02	937.87	0.0000	4.5800	50.0000	0.0000	(0.3618)	(0.0391)	0.0000	3	(0.4009)	01/06/2025
002468.ZK	12/06/2024	SDB3260123528	400.00	1.3398	541.72	535.93	0.0000	4.5800	50.0000	0.0000	(0.2068)	(0.0223)	0.0000	3	(0.2291)	01/06/2025
002468.ZK	12/06/2024	SDB3260123528	400.00	1.3398	541.72	535.93	0.0000	4.5800	50.0000	0.0000	(0.2068)	(0.0223)	0.0000	3	(0.2291)	01/06/2025
002468.ZK	12/06/2024	SDB3260123528	200.00	1.3398	270.86	267.96	0.0000	4.5800	50.0000	0.0000	(0.1034)	(0.0112)	0.0000	3	(0.1145)	01/06/2025
002468.ZK	12/06/2024	SDB3260123528	200.00	1.3398	270.86	267.96	0.0000	4.5800	50.0000	0.0000	(0.1034)	(0.0112)	0.0000	3	(0.1145)	01/06/2025
002468.ZK	12/06/2024	SDB3260123528	500.00	1.3398	677.16	669.91	0.0000	4.5800	50.0000	0.0000	(0.2584)	(0.0279)	0.0000	3	(0.2864)	01/06/2025
002468.ZK	12/05/2024	SDB3260123528	21,300.00	1.3504	28,846.82	28,764.22	0.0000	4.5800	50.0000	0.0000	(3.6700)	(0.3995)	0.0000	1	(4.0695)	01/06/2025
002468.ZK	12/05/2024	SDB3260123528	18,300.00	1.3504	24,783.89	24,712.92	0.0000	4.5800	50.0000	0.0000	(3.1531)	(0.3432)	0.0000	1	(3.4963)	01/06/2025
002468.ZK	12/05/2024	SDB3260123528	24,700.00	1.3504	33,451.48	33,355.70	0.0000	4.5800	50.0000	0.0000	(4.2558)	(0.4633)	0.0000	1	(4.7190)	01/06/2025
002468.ZK	12/05/2024	SDB3260123528	56,600.00	1.3504	76,654.00	76,434.51	0.0000	4.5800	50.0000	0.0000	(9.7521)	(1.0616)	0.0000	1	(10.8137)	01/06/2025
002468.ZK	12/05/2024	SDB3260123528	200.00	1.3504	270.86	270.09	0.0000	4.5800	50.0000	0.0000	(0.0345)	(0.0038)	0.0000	1	(0.0382)	01/06/2025
002468.ZK	12/05/2024	SDB3260123528	3,600.00	1.3504	4,875.52	4,861.56	0.0000	4.5800	50.0000	0.0000	(0.6203)	(0.0675)	0.0000	1	(0.6878)	01/06/2025
002468.ZK	12/05/2024	SDB3260123528	400.00	1.3504	541.72	540.17	0.0000	4.5800	50.0000	0.0000	(0.0689)	(0.0075)	0.0000	1	(0.0764)	01/06/2025
002468.ZK	12/05/2024	SDB3260123528	400.00	1.3504	541.72	540.17	0.0000	4.5800	50.0000	0.0000	(0.0689)	(0.0075)	0.0000	1	(0.0764)	01/06/2025
002468.ZK	12/05/2024	SDB3260123528	12,300.00	1.3504	16,658.03	16,610.33	0.0000	4.5800	50.0000	0.0000	(2.1193)	(0.2307)	0.0000	1	(2.3500)	01/06/2025
002468.ZK	12/05/2024	SDB3260123528	4,800.00	1.3504	6,500.69	6,482.08	0.0000	4.5800	50.0000	0.0000	(0.8270)	(0.0900)	0.0000	1	(0.9171)	01/06/2025
002468.ZK	12/05/2024	SDB3260123528	6,000.00	1.3504	8,125.87	8,102.60	0.0000	4.5800	50.0000	0.0000	(1.0338)	(0.1125)	0.0000	1	(1.1463)	01/06/2025
002468.ZK	12/05/2024	SDB3260123528	300.00	1.3504	406.29	405.13	0.0000	4.5800	50.0000	0.0000	(0.0517)	(0.0056)	0.0000	1	(0.0573)	01/06/2025
002468.ZK	12/05/2024	SDB3260123528	300.00	1.3504	406.29	405.13	0.0000	4.5800	50.0000	0.0000	(0.0517)	(0.0056)	0.0000	1	(0.0573)	01/06/2025
002468.ZK	12/05/2024	SDB3260123528	300.00	1.3504	406.29	405.13	0.0000	4.5800	50.0000	0.0000	(0.0517)	(0.0056)	0.0000	1	(0.0573)	01/06/2025
002468.ZK	12/05/2024	SDB3260123528	57,300.00	1.3504	77,602.02	77,379.81	0.0000	4.5800	50.0000	0.0000	(9.8727)	(1.0747)	0.0000	1	(10.9474)	01/06/2025
002468.ZK	12/05/2024	SDB3260123528	1,200.00	1.3504	1,625.17	1,620.52	0.0000	4.5800	50.0000	0.0000	(0.2068)	(0.0225)	0.0000	1	(0.2293)	01/06/2025
002468.ZK	12/05/2024	SDB3260123528	56,500.00	1.3504	76,518.57	76,299.46	0.0000	4.5800	50.0000	0.0000	(9.7349)	(1.0597)	0.0000	1	(10.7946)	01/06/2025
002468.ZK	12/05/2024	SDB3260123528	4,700.00	1.3504	6,365.26	6,347.04	0.0000	4.5800	50.0000	0.0000	(0.8098)	(0.0882)	0.0000	1	(0.8980)	01/06/2025
002468.ZK	12/05/2024	SDB3260123528	5,500.00	1.3504	7,448.71	7,427.38	0.0000	4.5800	50.0000	0.0000	(0.9476)	(0.1032)	0.0000	1	(1.0508)	01/06/2025
002468.ZK	12/05/2024	SDB3260123528	1,000.00	1.3504	1,354.31	1,350.43	0.0000	4.5800	50.0000	0.0000	(0.1723)	(0.0188)	0.0000	1	(0.1911)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
STO EXPRESS CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002468.ZK	12/05/2024	SDB3260123528	6,100.00	1.3504	8,261.30	8,237.64	0.0000	4.5800	50.0000	0.0000	(1.0510)	(0.1144)	0.0000	1	(1.1654)	01/06/2025
002468.ZK	12/05/2024	SDB3260123528	200.00	1.3504	270.86	270.09	0.0000	4.5800	50.0000	0.0000	(0.0345)	(0.0038)	0.0000	1	(0.0382)	01/06/2025
002468.ZK	12/05/2024	SDB3260123528	4,900.00	1.3504	6,636.12	6,617.12	0.0000	4.5800	50.0000	0.0000	(0.8443)	(0.0919)	0.0000	1	(0.9362)	01/06/2025
002468.ZK	12/05/2024	SDB3260123528	1,500.00	1.3504	2,031.47	2,025.65	0.0000	4.5800	50.0000	0.0000	(0.2584)	(0.0281)	0.0000	1	(0.2866)	01/06/2025
002468.ZK	12/05/2024	SDB3260123528	25,200.00	1.3504	34,128.64	34,030.91	0.0000	4.5800	50.0000	0.0000	(4.3419)	(0.4727)	0.0000	1	(4.8146)	01/06/2025
002468.ZK	12/05/2024	SDB3260123528	15,000.00	1.3504	20,314.67	20,256.49	0.0000	4.5800	50.0000	0.0000	(2.5845)	(0.2813)	0.0000	1	(2.8658)	01/06/2025
002468.ZK	12/05/2024	SDB3260123528	21,800.00	1.3504	29,523.98	29,439.44	0.0000	4.5800	50.0000	0.0000	(3.7561)	(0.4089)	0.0000	1	(4.1650)	01/06/2025
002468.ZK	12/05/2024	SDB3260123528	20,700.00	1.3504	28,034.24	27,953.96	0.0000	4.5800	50.0000	0.0000	(3.5666)	(0.3882)	0.0000	1	(3.9548)	01/06/2025
002468.ZK	12/05/2024	SDB3260123528	12,700.00	1.3504	17,199.75	17,150.50	0.0000	4.5800	50.0000	0.0000	(2.1882)	(0.2382)	0.0000	1	(2.4264)	01/06/2025
002468.ZK	12/05/2024	SDB3260123528	2,100.00	1.3504	2,844.05	2,835.91	0.0000	4.5800	50.0000	0.0000	(0.3618)	(0.0394)	0.0000	1	(0.4012)	01/06/2025
002468.ZK	12/05/2024	SDB3260123528	4,800.00	1.3504	6,500.69	6,482.08	0.0000	4.5800	50.0000	0.0000	(0.8270)	(0.0900)	0.0000	1	(0.9171)	01/06/2025
002468.ZK	12/05/2024	SDB3260123528	100.00	1.3504	135.43	135.04	0.0000	4.5800	50.0000	0.0000	(0.0172)	(0.0019)	0.0000	1	(0.0191)	01/06/2025
002468.ZK	12/05/2024	SDB3260123528	12,900.00	1.3504	17,470.61	17,420.59	0.0000	4.5800	50.0000	0.0000	(2.2227)	(0.2420)	0.0000	1	(2.4646)	01/06/2025
002468.ZK	12/05/2024	SDB3260123528	11,800.00	1.3504	15,980.87	15,935.11	0.0000	4.5800	50.0000	0.0000	(2.0331)	(0.2213)	0.0000	1	(2.2544)	01/06/2025
002468.ZK	12/05/2024	SDB3260123528	300.00	1.3504	406.29	405.13	0.0000	4.5800	50.0000	0.0000	(0.0517)	(0.0056)	0.0000	1	(0.0573)	01/06/2025
002468.ZK	12/05/2024	SDB3260123528	3,900.00	1.3504	5,281.81	5,266.69	0.0000	4.5800	50.0000	0.0000	(0.0731)	(0.0073)	0.0000	1	(0.7451)	01/06/2025
002468.ZK	12/05/2024	SDB3260123528	3,300.00	1.3504	4,469.23	4,456.43	0.0000	4.5800	50.0000	0.0000	(0.5686)	(0.0619)	0.0000	1	(0.6305)	01/06/2025
002468.ZK	12/05/2024	SDB3260123528	1,200.00	1.3504	1,625.17	1,620.52	0.0000	4.5800	50.0000	0.0000	(0.2068)	(0.0225)	0.0000	1	(0.2293)	01/06/2025
002468.ZK	12/05/2024	SDB3260123528	2,800.00	1.3504	3,792.07	3,781.21	0.0000	4.5800	50.0000	0.0000	(0.4824)	(0.0525)	0.0000	1	(0.5350)	01/06/2025
002468.ZK	12/05/2024	SDB3260123528	1,600.00	1.3504	2,166.90	2,160.69	0.0000	4.5800	50.0000	0.0000	(0.2757)	(0.0300)	0.0000	1	(0.3057)	01/06/2025
002468.ZK	12/05/2024	SDB3260123528	31,700.00	1.3504	42,931.66	42,808.73	0.0000	4.5800	50.0000	0.0000	(5.4619)	(0.5946)	0.0000	1	(6.0564)	01/06/2025
002468.ZK	12/05/2024	SDB3260123528	28,600.00	1.3504	38,733.29	38,622.38	0.0000	4.5800	50.0000	0.0000	(4.9277)	(0.5364)	0.0000	1	(5.4642)	01/06/2025
002468.ZK	12/05/2024	SDB3260123528	11,600.00	1.3504	15,710.01	15,665.02	0.0000	4.5800	50.0000	0.0000	(1.9987)	(0.2176)	0.0000	1	(2.2162)	01/06/2025
002468.ZK	12/05/2024	SDB3260123528	300.00	1.3504	406.29	405.13	0.0000	4.5800	50.0000	0.0000	(0.0517)	(0.0056)	0.0000	1	(0.0573)	01/06/2025
002468.ZK	12/05/2024	SDB3260123528	1,800.00	1.3504	2,437.76	2,430.78	0.0000	4.5800	50.0000	0.0000	(0.3101)	(0.0338)	0.0000	1	(0.3439)	01/06/2025
002468.ZK	12/05/2024	SDB3260123528	7,800.00	1.3504	10,563.63	10,533.38	0.0000	4.5800	50.0000	0.0000	(1.3439)	(0.1463)	0.0000	1	(1.4902)	01/06/2025
002468.ZK	12/05/2024	SDB3260123528	6,900.00	1.3504	9,344.75	9,317.99	0.0000	4.5800	50.0000	0.0000	(1.1889)	(0.1294)	0.0000	1	(1.3183)	01/06/2025
002468.ZK	12/05/2024	SDB3260123528	100.00	1.3504	135.43	135.04	0.0000	4.5800	50.0000	0.0000	(0.0172)	(0.0019)	0.0000	1	(0.0191)	01/06/2025
002468.ZK	12/05/2024	SDB3260123528	300.00	1.3504	406.29	405.13	0.0000	4.5800	50.0000	0.0000	(0.0517)	(0.0056)	0.0000	1	(0.0573)	01/06/2025
002468.ZK	12/05/2024	SDB3260123528	700.00	1.3504	948.02	945.30	0.0000	4.5800	50.0000	0.0000	(0.1206)	(0.0131)	0.0000	1	(0.1337)	01/06/2025
002468.ZK	12/05/2024	SDB3260123528	400.00	1.3504	541.72	540.17	0.0000	4.5800	50.0000	0.0000	(0.0689)	(0.0075)	0.0000	1	(0.0764)	01/06/2025
002468.ZK	12/05/2024	SDB3260123528	400.00	1.3504	541.72	540.17	0.0000	4.5800	50.0000	0.0000	(0.0689)	(0.0075)	0.0000	1	(0.0764)	01/06/2025
002468.ZK	12/05/2024	SDB3260123528	200.00	1.3504	270.86	270.09	0.0000	4.5800	50.0000	0.0000	(0.0345)	(0.0038)	0.0000	1	(0.0382)	01/06/2025
002468.ZK	12/05/2024	SDB3260123528	200.00	1.3504	270.86	270.09	0.0000	4.5800	50.0000	0.0000	(0.0345)	(0.0038)	0.0000	1	(0.0382)	01/06/2025
002468.ZK	12/05/2024	SDB3260123528	500.00	1.3504	677.16	675.22	0.0000	4.5800	50.0000	0.0000	(0.0861)	(0.0094)	0.0000	1	(0.0955)	01/06/2025
002468.ZK	12/04/2024	SDB3260123528	21,300.00	1.3543	28,846.82	28,846.82	0.0000	4.5800	50.0000	0.0000	(3.6700)	(0.4007)	0.0000	1	(4.0706)	01/06/2025
002468.ZK	12/04/2024	SDB3260123528	18,300.00	1.3543	24,783.89	24,783.89	0.0000	4.5800	50.0000	0.0000	(3.1531)	(0.3442)	0.0000	1	(3.4973)	01/06/2025
002468.ZK	12/04/2024	SDB3260123528	24,700.00	1.3543	33,451.48	33,451.48	0.0000	4.5800	50.0000	0.0000	(4.2558)	(0.4646)	0.0000	1	(4.7204)	01/06/2025
002468.ZK	12/04/2024	SDB3260123528	56,600.00	1.3543	76,654.00	76,654.00	0.0000	4.5800	50.0000	0.0000	(9.7521)	(1.0646)	0.0000	1	(10.8167)	01/06/2025
002468.ZK	12/04/2024	SDB3260123528	200.00	1.3543	270.86	270.86	0.0000	4.5800	50.0000	0.0000	(0.0345)	(0.0038)	0.0000	1	(0.0382)	01/06/2025
002468.ZK	12/04/2024	SDB3260123528	3,600.00	1.3543	4,875.52	4,875.52	0.0000	4.5800	50.0000	0.0000	(0.6203)	(0.0677)	0.0000	1	(0.6880)	01/06/2025
002468.ZK	12/04/2024	SDB3260123528	400.00	1.3543	541.72	541.72	0.0000	4.5800	50.0000	0.0000	(0.0689)	(0.0075)	0.0000	1	(0.0764)	01/06/2025
002468.ZK	12/04/2024	SDB3260123528	400.00	1.3543	541.72	541.72	0.0000	4.5800	50.0000	0.0000	(0.0689)	(0.0075)	0.0000	1	(0.0764)	01/06/2025
002468.ZK	12/04/2024	SDB3260123528	12,300.00	1.3543	16,658.03	16,658.03	0.0000	4.5800	50.0000	0.0000	(2.1193)	(0.2314)	0.0000	1	(2.3506)	01/06/2025
002468.ZK	12/04/2024	SDB3260123528	4,800.00	1.3543	6,500.69	6,500.69	0.0000	4.5800	50.0000	0.0000	(0.8270)	(0.0903)	0.0000	1	(0.9173)	01/06/2025
002468.ZK	12/04/2024	SDB3260123528	6,000.00	1.3543	8,125.87	8,125.87	0.0000	4.5800	50.0000	0.0000	(1.0338)	(0.1129)	0.0000	1	(1.1466)	01/06/2025
002468.ZK	12/04/2024	SDB3260123528	300.00	1.3543	406.29	406.29	0.0000	4.5800	50.0000	0.0000	(0.0517)	(0.0056)	0.0000	1	(0.0573)	01/06/2025
002468.ZK	12/04/2024	SDB3260123528	300.00	1.3543	406.29	406.29	0.0000	4.5800	50.0000	0.0000	(0.0517)	(0.0056)	0.0000	1	(0.0573)	01/06/2025
002468.ZK	12/04/2024	SDB3260123528	300.00	1.3543	406.29	406.29	0.0000	4.5800	50.0000	0.0000	(0.0517)	(0.0056)	0.0000	1	(0.0573)	01/06/2025
002468.ZK	12/04/2024	SDB3260123528	57,300.00	1.3543	77,602.02	77,602.02	0.0000	4.5800	50.0000	0.0000	(9.8727)	(1.0778)	0.0000	1	(10.9505)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
STO EXPRESS CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002468.ZK	12/04/2024	SDB3260123528	1,200.00	1.3543	1,625.17	1,625.17	0.0000	4.5800	50.0000	0.0000	(0.2068)	(0.0226)	0.0000	1	(0.2293)	01/06/2025
002468.ZK	12/04/2024	SDB3260123528	56,500.00	1.3543	76,518.57	76,518.57	0.0000	4.5800	50.0000	0.0000	(9.7349)	(1.0628)	0.0000	1	(10.7976)	01/06/2025
002468.ZK	12/04/2024	SDB3260123528	4,700.00	1.3543	6,365.26	6,365.26	0.0000	4.5800	50.0000	0.0000	(0.0884)	0.0000	0.0000	1	(0.8982)	01/06/2025
002468.ZK	12/04/2024	SDB3260123528	5,500.00	1.3543	7,448.71	7,448.71	0.0000	4.5800	50.0000	0.0000	(0.9476)	(0.1035)	0.0000	1	(1.0511)	01/06/2025
002468.ZK	12/04/2024	SDB3260123528	1,000.00	1.3543	1,354.31	1,354.31	0.0000	4.5800	50.0000	0.0000	(0.1723)	(0.0188)	0.0000	1	(0.1911)	01/06/2025
002468.ZK	12/04/2024	SDB3260123528	6,100.00	1.3543	8,261.30	8,261.30	0.0000	4.5800	50.0000	0.0000	(0.1051)	(0.1147)	0.0000	1	(1.1658)	01/06/2025
002468.ZK	12/04/2024	SDB3260123528	200.00	1.3543	270.86	270.86	0.0000	4.5800	50.0000	0.0000	(0.0345)	(0.0038)	0.0000	1	(0.0382)	01/06/2025
002468.ZK	12/04/2024	SDB3260123528	4,900.00	1.3543	6,636.12	6,636.12	0.0000	4.5800	50.0000	0.0000	(0.8443)	(0.0922)	0.0000	1	(0.9364)	01/06/2025
002468.ZK	12/04/2024	SDB3260123528	1,500.00	1.3543	2,031.47	2,031.47	0.0000	4.5800	50.0000	0.0000	(0.2584)	(0.0282)	0.0000	1	(0.2867)	01/06/2025
002468.ZK	12/04/2024	SDB3260123528	25,200.00	1.3543	34,128.64	34,128.64	0.0000	4.5800	50.0000	0.0000	(4.3419)	(0.4740)	0.0000	1	(4.8159)	01/06/2025
002468.ZK	12/04/2024	SDB3260123528	15,000.00	1.3543	20,314.67	20,314.67	0.0000	4.5800	50.0000	0.0000	(2.5845)	(0.2821)	0.0000	1	(2.8666)	01/06/2025
002468.ZK	12/04/2024	SDB3260123528	21,800.00	1.3543	29,523.98	29,523.98	0.0000	4.5800	50.0000	0.0000	(3.7561)	(0.4101)	0.0000	1	(4.1662)	01/06/2025
002468.ZK	12/04/2024	SDB3260123528	20,700.00	1.3543	28,034.24	28,034.24	0.0000	4.5800	50.0000	0.0000	(3.5666)	(0.3894)	0.0000	1	(3.9559)	01/06/2025
002468.ZK	12/04/2024	SDB3260123528	12,700.00	1.3543	17,199.75	17,199.75	0.0000	4.5800	50.0000	0.0000	(2.1882)	(0.2389)	0.0000	1	(2.4271)	01/06/2025
002468.ZK	12/04/2024	SDB3260123528	2,100.00	1.3543	2,844.05	2,844.05	0.0000	4.5800	50.0000	0.0000	(0.3618)	(0.0395)	0.0000	1	(0.4013)	01/06/2025
002468.ZK	12/04/2024	SDB3260123528	4,800.00	1.3543	6,500.69	6,500.69	0.0000	4.5800	50.0000	0.0000	(0.8270)	(0.0903)	0.0000	1	(0.9173)	01/06/2025
002468.ZK	12/04/2024	SDB3260123528	100.00	1.3543	135.43	135.43	0.0000	4.5800	50.0000	0.0000	(0.0172)	(0.0019)	0.0000	1	(0.0191)	01/06/2025
002468.ZK	12/04/2024	SDB3260123528	12,900.00	1.3543	17,470.61	17,470.61	0.0000	4.5800	50.0000	0.0000	(2.2227)	(0.2426)	0.0000	1	(2.4653)	01/06/2025
002468.ZK	12/04/2024	SDB3260123528	11,800.00	1.3543	15,980.87	15,980.87	0.0000	4.5800	50.0000	0.0000	(2.0331)	(0.2220)	0.0000	1	(2.2551)	01/06/2025
002468.ZK	12/04/2024	SDB3260123528	300.00	1.3543	406.29	406.29	0.0000	4.5800	50.0000	0.0000	(0.0517)	(0.0056)	0.0000	1	(0.0573)	01/06/2025
002468.ZK	12/04/2024	SDB3260123528	3,900.00	1.3543	5,281.81	5,281.81	0.0000	4.5800	50.0000	0.0000	(0.6720)	(0.0734)	0.0000	1	(0.7453)	01/06/2025
002468.ZK	12/04/2024	SDB3260123528	3,300.00	1.3543	4,469.23	4,469.23	0.0000	4.5800	50.0000	0.0000	(0.5686)	(0.0621)	0.0000	1	(0.6307)	01/06/2025
002468.ZK	12/04/2024	SDB3260123528	1,200.00	1.3543	1,625.17	1,625.17	0.0000	4.5800	50.0000	0.0000	(0.2068)	(0.0226)	0.0000	1	(0.2293)	01/06/2025
002468.ZK	12/04/2024	SDB3260123528	2,800.00	1.3543	3,792.07	3,792.07	0.0000	4.5800	50.0000	0.0000	(0.4824)	(0.0527)	0.0000	1	(0.5351)	01/06/2025
002468.ZK	12/04/2024	SDB3260123528	1,600.00	1.3543	2,166.90	2,166.90	0.0000	4.5800	50.0000	0.0000	(0.2757)	(0.0301)	0.0000	1	(0.3058)	01/06/2025
002468.ZK	12/04/2024	SDB3260123528	31,700.00	1.3543	42,931.66	42,931.66	0.0000	4.5800	50.0000	0.0000	(5.4619)	(0.5963)	0.0000	1	(6.0581)	01/06/2025
002468.ZK	12/04/2024	SDB3260123528	28,600.00	1.3543	38,733.29	38,733.29	0.0000	4.5800	50.0000	0.0000	(4.9277)	(0.5380)	0.0000	1	(5.4657)	01/06/2025
002468.ZK	12/04/2024	SDB3260123528	11,600.00	1.3543	15,710.01	15,710.01	0.0000	4.5800	50.0000	0.0000	(1.9987)	(0.2182)	0.0000	1	(2.2169)	01/06/2025
002468.ZK	12/04/2024	SDB3260123528	300.00	1.3543	406.29	406.29	0.0000	4.5800	50.0000	0.0000	(0.0517)	(0.0056)	0.0000	1	(0.0573)	01/06/2025
002468.ZK	12/04/2024	SDB3260123528	1,800.00	1.3543	2,437.76	2,437.76	0.0000	4.5800	50.0000	0.0000	(0.3101)	(0.0339)	0.0000	1	(0.3440)	01/06/2025
002468.ZK	12/04/2024	SDB3260123528	7,800.00	1.3543	10,563.63	10,563.63	0.0000	4.5800	50.0000	0.0000	(1.3439)	(0.1467)	0.0000	1	(1.4906)	01/06/2025
002468.ZK	12/04/2024	SDB3260123528	6,900.00	1.3543	9,344.75	9,344.75	0.0000	4.5800	50.0000	0.0000	(1.1889)	(0.1298)	0.0000	1	(1.3186)	01/06/2025
002468.ZK	12/04/2024	SDB3260123528	100.00	1.3543	135.43	135.43	0.0000	4.5800	50.0000	0.0000	(0.0172)	(0.0019)	0.0000	1	(0.0191)	01/06/2025
002468.ZK	12/04/2024	SDB3260123528	300.00	1.3543	406.29	406.29	0.0000	4.5800	50.0000	0.0000	(0.0517)	(0.0056)	0.0000	1	(0.0573)	01/06/2025
002468.ZK	12/04/2024	SDB3260123528	700.00	1.3543	948.02	948.02	0.0000	4.5800	50.0000	0.0000	(0.1206)	(0.0132)	0.0000	1	(0.1338)	01/06/2025
002468.ZK	12/04/2024	SDB3260123528	400.00	1.3543	541.72	541.72	0.0000	4.5800	50.0000	0.0000	(0.0689)	(0.0075)	0.0000	1	(0.0764)	01/06/2025
002468.ZK	12/04/2024	SDB3260123528	400.00	1.3543	541.72	541.72	0.0000	4.5800	50.0000	0.0000	(0.0689)	(0.0075)	0.0000	1	(0.0764)	01/06/2025
002468.ZK	12/04/2024	SDB3260123528	200.00	1.3543	270.86	270.86	0.0000	4.5800	50.0000	0.0000	(0.0345)	(0.0038)	0.0000	1	(0.0382)	01/06/2025
002468.ZK	12/04/2024	SDB3260123528	200.00	1.3543	270.86	270.86	0.0000	4.5800	50.0000	0.0000	(0.0345)	(0.0038)	0.0000	1	(0.0382)	01/06/2025
002468.ZK	12/04/2024	SDB3260123528	500.00	1.3543	677.16	677.16	0.0000	4.5800	50.0000	0.0000	(0.0861)	(0.0094)	0.0000	1	(0.0956)	01/06/2025
TOTAL STO EXPRESS CO LTD CMN CLASS A SERIES NORTHBOUND											(2,845.3211)	(322.7049)	0.0000		(3,168.0260)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SUMEC CORP LTD CMN CLASS A SERIES NORTHBOUND																
600710.SH	12/23/2024	SDB3262867377	6,500.00	1.3141	8,003.57	8,541.37	0.0000	4.3300	50.0000	0.0000	(0.9627)	(0.1186)	0.0000	1	(1.0813)	01/06/2025
600710.SH	12/23/2024	SDB3262867377	11,300.00	1.3141	13,913.89	14,848.84	0.0000	4.3300	50.0000	0.0000	(1.6735)	(0.2062)	0.0000	1	(1.8798)	01/06/2025
600710.SH	12/23/2024	SDB3262867377	200.00	1.3141	246.26	262.81	0.0000	4.3300	50.0000	0.0000	(0.0296)	(0.0037)	0.0000	1	(0.0333)	01/06/2025
600710.SH	12/23/2024	SDB3262867377	200.00	1.3141	246.26	262.81	0.0000	4.3300	50.0000	0.0000	(0.0296)	(0.0037)	0.0000	1	(0.0333)	01/06/2025
600710.SH	12/23/2024	SDB3262867377	600.00	1.3141	738.79	788.43	0.0000	4.3300	50.0000	0.0000	(0.0889)	(0.0110)	0.0000	1	(0.0998)	01/06/2025
600710.SH	12/23/2024	SDB3262867377	3,500.00	1.3141	4,309.61	4,599.20	0.0000	4.3300	50.0000	0.0000	(0.5184)	(0.0639)	0.0000	1	(0.5822)	01/06/2025
600710.SH	12/23/2024	SDB3262867377	4,100.00	1.3141	5,048.40	5,387.63	0.0000	4.3300	50.0000	0.0000	(0.6072)	(0.0748)	0.0000	1	(0.6820)	01/06/2025
600710.SH	12/23/2024	SDB3262867377	2,600.00	1.3141	3,201.43	3,416.55	0.0000	4.3300	50.0000	0.0000	(0.3851)	(0.0475)	0.0000	1	(0.4325)	01/06/2025
600710.SH	12/23/2024	SDB3262867377	5,700.00	1.3141	7,018.51	7,490.12	0.0000	4.3300	50.0000	0.0000	(0.8442)	(0.1040)	0.0000	1	(0.9482)	01/06/2025
600710.SH	12/20/2024	SDB3262867377	6,500.00	1.2740	8,003.57	8,281.16	0.0000	4.3300	50.0000	0.0000	(2.8880)	(0.3450)	0.0000	3	(3.2330)	01/06/2025
600710.SH	12/20/2024	SDB3262867377	11,300.00	1.2740	13,913.89	14,396.48	0.0000	4.3300	50.0000	0.0000	(5.0206)	(0.5999)	0.0000	3	(5.6204)	01/06/2025
600710.SH	12/20/2024	SDB3262867377	200.00	1.2740	246.26	254.81	0.0000	4.3300	50.0000	0.0000	(0.0889)	(0.0106)	0.0000	3	(0.0995)	01/06/2025
600710.SH	12/20/2024	SDB3262867377	200.00	1.2740	246.26	254.81	0.0000	4.3300	50.0000	0.0000	(0.0889)	(0.0106)	0.0000	3	(0.0995)	01/06/2025
600710.SH	12/20/2024	SDB3262867377	600.00	1.2740	738.79	764.41	0.0000	4.3300	50.0000	0.0000	(0.2666)	(0.0319)	0.0000	3	(0.2984)	01/06/2025
600710.SH	12/20/2024	SDB3262867377	3,500.00	1.2740	4,309.61	4,459.09	0.0000	4.3300	50.0000	0.0000	(1.5551)	(0.1858)	0.0000	3	(1.7408)	01/06/2025
600710.SH	12/20/2024	SDB3262867377	4,100.00	1.2740	5,048.40	5,223.50	0.0000	4.3300	50.0000	0.0000	(1.8216)	(0.2176)	0.0000	3	(2.0393)	01/06/2025
600710.SH	12/20/2024	SDB3262867377	3,200.00	1.2740	3,940.22	4,076.88	0.0000	4.3300	50.0000	0.0000	(1.4218)	(0.1699)	0.0000	3	(1.5916)	01/06/2025
600710.SH	12/20/2024	SDB3262867377	5,700.00	1.2740	7,018.51	7,261.94	0.0000	4.3300	50.0000	0.0000	(2.5325)	(0.3026)	0.0000	3	(2.8351)	01/06/2025
600710.SH	12/19/2024	SDB3262867377	6,500.00	1.2762	8,003.57	8,295.20	0.0000	4.5800	50.0000	0.0000	(1.0182)	(0.1152)	0.0000	1	(1.1334)	01/06/2025
600710.SH	12/19/2024	SDB3262867377	11,300.00	1.2762	13,913.89	14,420.88	0.0000	4.5800	50.0000	0.0000	(1.7702)	(0.2003)	0.0000	1	(1.9704)	01/06/2025
600710.SH	12/19/2024	SDB3262867377	200.00	1.2762	246.26	255.24	0.0000	4.5800	50.0000	0.0000	(0.0313)	(0.0035)	0.0000	1	(0.0349)	01/06/2025
600710.SH	12/19/2024	SDB3262867377	200.00	1.2762	246.26	255.24	0.0000	4.5800	50.0000	0.0000	(0.0313)	(0.0035)	0.0000	1	(0.0349)	01/06/2025
600710.SH	12/19/2024	SDB3262867377	600.00	1.2762	738.79	765.71	0.0000	4.5800	50.0000	0.0000	(0.0940)	(0.0106)	0.0000	1	(0.1046)	01/06/2025
600710.SH	12/19/2024	SDB3262867377	3,500.00	1.2762	4,309.61	4,466.64	0.0000	4.5800	50.0000	0.0000	(0.5483)	(0.0620)	0.0000	1	(0.6103)	01/06/2025
600710.SH	12/19/2024	SDB3262867377	4,100.00	1.2762	5,048.40	5,232.35	0.0000	4.5800	50.0000	0.0000	(0.6423)	(0.0727)	0.0000	1	(0.7149)	01/06/2025
600710.SH	12/19/2024	SDB3262867377	9,900.00	1.2762	12,190.05	12,634.22	0.0000	4.5800	50.0000	0.0000	(1.5508)	(0.1755)	0.0000	1	(1.7263)	01/06/2025
600710.SH	12/19/2024	SDB3262867377	5,700.00	1.2762	7,018.51	7,274.25	0.0000	4.5800	50.0000	0.0000	(0.8929)	(0.1010)	0.0000	1	(0.9939)	01/06/2025
600710.SH	12/18/2024	SDB3262867377	6,500.00	1.2581	8,003.57	8,177.79	0.0000	4.5800	50.0000	0.0000	(1.0182)	(0.1136)	0.0000	1	(1.1318)	01/06/2025
600710.SH	12/18/2024	SDB3262867377	11,300.00	1.2581	13,913.89	14,216.77	0.0000	4.5800	50.0000	0.0000	(1.7702)	(0.1975)	0.0000	1	(1.9676)	01/06/2025
600710.SH	12/18/2024	SDB3262867377	200.00	1.2581	246.26	251.62	0.0000	4.5800	50.0000	0.0000	(0.0313)	(0.0035)	0.0000	1	(0.0348)	01/06/2025
600710.SH	12/18/2024	SDB3262867377	200.00	1.2581	246.26	251.62	0.0000	4.5800	50.0000	0.0000	(0.0313)	(0.0035)	0.0000	1	(0.0348)	01/06/2025
600710.SH	12/18/2024	SDB3262867377	600.00	1.2581	738.79	754.87	0.0000	4.5800	50.0000	0.0000	(0.0940)	(0.0105)	0.0000	1	(0.1045)	01/06/2025
600710.SH	12/18/2024	SDB3262867377	3,500.00	1.2581	4,309.61	4,403.42	0.0000	4.5800	50.0000	0.0000	(0.5483)	(0.0612)	0.0000	1	(0.6094)	01/06/2025
600710.SH	12/18/2024	SDB3262867377	4,100.00	1.2581	5,048.40	5,158.30	0.0000	4.5800	50.0000	0.0000	(0.6423)	(0.0716)	0.0000	1	(0.7139)	01/06/2025
600710.SH	12/18/2024	SDB3262867377	9,900.00	1.2581	12,190.05	12,455.40	0.0000	4.5800	50.0000	0.0000	(1.5508)	(0.1730)	0.0000	1	(1.7238)	01/06/2025
600710.SH	12/18/2024	SDB3262867377	5,700.00	1.2581	7,018.51	7,171.29	0.0000	4.5800	50.0000	0.0000	(0.8929)	(0.0996)	0.0000	1	(0.9925)	01/06/2025
600710.SH	12/17/2024	SDB3262867377	6,500.00	1.2813	8,003.57	8,328.35	0.0000	4.5800	50.0000	0.0000	(1.0182)	(0.1157)	0.0000	1	(1.1339)	01/06/2025
600710.SH	12/17/2024	SDB3262867377	11,300.00	1.2813	13,913.89	14,478.51	0.0000	4.5800	50.0000	0.0000	(1.7702)	(0.2011)	0.0000	1	(1.9712)	01/06/2025
600710.SH	12/17/2024	SDB3262867377	200.00	1.2813	246.26	256.26	0.0000	4.5800	50.0000	0.0000	(0.0313)	(0.0036)	0.0000	1	(0.0349)	01/06/2025
600710.SH	12/17/2024	SDB3262867377	200.00	1.2813	246.26	256.26	0.0000	4.5800	50.0000	0.0000	(0.0313)	(0.0036)	0.0000	1	(0.0349)	01/06/2025
600710.SH	12/17/2024	SDB3262867377	600.00	1.2813	738.79	768.77	0.0000	4.5800	50.0000	0.0000	(0.0940)	(0.0107)	0.0000	1	(0.1047)	01/06/2025
600710.SH	12/17/2024	SDB3262867377	3,500.00	1.2813	4,309.61	4,484.49	0.0000	4.5800	50.0000	0.0000	(0.5483)	(0.0623)	0.0000	1	(0.6106)	01/06/2025
600710.SH	12/17/2024	SDB3262867377	4,100.00	1.2813	5,048.40	5,253.26	0.0000	4.5800	50.0000	0.0000	(0.6423)	(0.0730)	0.0000	1	(0.7152)	01/06/2025
600710.SH	12/17/2024	SDB3262867377	11,400.00	1.2813	14,037.03	14,606.64	0.0000	4.5800	50.0000	0.0000	(1.7858)	(0.2029)	0.0000	1	(1.9887)	01/06/2025
600710.SH	12/17/2024	SDB3262867377	5,700.00	1.2813	7,018.51	7,303.32	0.0000	4.5800	50.0000	0.0000	(0.8929)	(0.1014)	0.0000	1	(0.9943)	01/06/2025
600710.SH	12/16/2024	SDB3262867377	6,500.00	1.2706	8,003.57	8,258.63	0.0000	4.5800	50.0000	0.0000	(1.0182)	(0.1147)	0.0000	1	(1.1329)	01/06/2025
600710.SH	12/16/2024	SDB3262867377	11,300.00	1.2706	13,913.89	14,357.32	0.0000	4.5800	50.0000	0.0000	(1.7702)	(0.1994)	0.0000	1	(1.9696)	01/06/2025
600710.SH	12/16/2024	SDB3262867377	200.00	1.2706	246.26	254.11	0.0000	4.5800	50.0000	0.0000	(0.0313)	(0.0035)	0.0000	1	(0.0349)	01/06/2025
600710.SH	12/16/2024	SDB3262867377	200.00	1.2706	246.26	254.11	0.0000	4.5800	50.0000	0.0000	(0.0313)	(0.0035)	0.0000	1	(0.0349)	01/06/2025
600710.SH	12/16/2024	SDB3262867377	600.00	1.2706	738.79	762.34	0.0000	4.5800	50.0000	0.0000	(0.0940)	(0.0106)	0.0000	1	(0.1046)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SUMEC CORP LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600710.SH	12/16/2024	SDB3262867377	3,500.00	1.2706	4,309.61	4,446.96	0.0000	4.5800	50.0000	0.0000	(0.5483)	(0.0618)	0.0000	1	(0.6100)	01/06/2025
600710.SH	12/16/2024	SDB3262867377	4,100.00	1.2706	5,048.40	5,209.29	0.0000	4.5800	50.0000	0.0000	(0.6423)	(0.0724)	0.0000	1	(0.7146)	01/06/2025
600710.SH	12/16/2024	SDB3262867377	11,400.00	1.2706	14,037.03	14,484.37	0.0000	4.5800	50.0000	0.0000	(1.7858)	(0.2012)	0.0000	1	(1.9870)	01/06/2025
600710.SH	12/16/2024	SDB3262867377	5,700.00	1.2706	7,018.51	7,242.19	0.0000	4.5800	50.0000	0.0000	(0.8929)	(0.1006)	0.0000	1	(0.9935)	01/06/2025
600710.SH	12/13/2024	SDB3262867377	6,500.00	1.2494	8,003.57	8,120.79	0.0000	4.5800	50.0000	0.0000	(3.0547)	(0.3384)	0.0000	3	(3.3931)	01/06/2025
600710.SH	12/13/2024	SDB3262867377	11,300.00	1.2494	13,913.89	14,117.69	0.0000	4.5800	50.0000	0.0000	(5.3105)	(0.5882)	0.0000	3	(5.8987)	01/06/2025
600710.SH	12/13/2024	SDB3262867377	200.00	1.2494	246.26	249.87	0.0000	4.5800	50.0000	0.0000	(0.0940)	(0.0104)	0.0000	3	(0.1044)	01/06/2025
600710.SH	12/13/2024	SDB3262867377	200.00	1.2494	246.26	249.87	0.0000	4.5800	50.0000	0.0000	(0.0940)	(0.0104)	0.0000	3	(0.1044)	01/06/2025
600710.SH	12/13/2024	SDB3262867377	600.00	1.2494	738.79	749.61	0.0000	4.5800	50.0000	0.0000	(0.2820)	(0.0312)	0.0000	3	(0.3132)	01/06/2025
600710.SH	12/13/2024	SDB3262867377	3,500.00	1.2494	4,309.61	4,372.74	0.0000	4.5800	50.0000	0.0000	(1.6448)	(0.1822)	0.0000	3	(1.8270)	01/06/2025
600710.SH	12/13/2024	SDB3262867377	4,100.00	1.2494	5,048.40	5,122.35	0.0000	4.5800	50.0000	0.0000	(1.9268)	(0.2134)	0.0000	3	(2.1402)	01/06/2025
600710.SH	12/13/2024	SDB3262867377	11,400.00	1.2494	14,037.03	14,242.62	0.0000	4.5800	50.0000	0.0000	(5.3575)	(0.5934)	0.0000	3	(5.9509)	01/06/2025
600710.SH	12/13/2024	SDB3262867377	5,700.00	1.2494	7,018.51	7,121.31	0.0000	4.5800	50.0000	0.0000	(2.6787)	(0.2967)	0.0000	3	(2.9755)	01/06/2025
600710.SH	12/12/2024	SDB3262867377	6,500.00	1.2535	8,003.57	8,147.62	0.0000	4.5800	50.0000	0.0000	(1.0182)	(0.1132)	0.0000	1	(1.1314)	01/06/2025
600710.SH	12/12/2024	SDB3262867377	11,300.00	1.2535	13,913.89	14,164.32	0.0000	4.5800	50.0000	0.0000	(1.7702)	(0.1967)	0.0000	1	(1.9669)	01/06/2025
600710.SH	12/12/2024	SDB3262867377	200.00	1.2535	246.26	250.70	0.0000	4.5800	50.0000	0.0000	(0.0313)	(0.0035)	0.0000	1	(0.0348)	01/06/2025
600710.SH	12/12/2024	SDB3262867377	200.00	1.2535	246.26	250.70	0.0000	4.5800	50.0000	0.0000	(0.0313)	(0.0035)	0.0000	1	(0.0348)	01/06/2025
600710.SH	12/12/2024	SDB3262867377	600.00	1.2535	738.79	752.09	0.0000	4.5800	50.0000	0.0000	(0.0940)	(0.0104)	0.0000	1	(0.1044)	01/06/2025
600710.SH	12/12/2024	SDB3262867377	3,500.00	1.2535	4,309.61	4,387.18	0.0000	4.5800	50.0000	0.0000	(0.5483)	(0.0609)	0.0000	1	(0.6092)	01/06/2025
600710.SH	12/12/2024	SDB3262867377	4,100.00	1.2535	5,048.40	5,139.27	0.0000	4.5800	50.0000	0.0000	(0.6423)	(0.0714)	0.0000	1	(0.7136)	01/06/2025
600710.SH	12/12/2024	SDB3262867377	11,400.00	1.2535	14,037.03	14,289.67	0.0000	4.5800	50.0000	0.0000	(1.7858)	(0.1985)	0.0000	1	(1.9843)	01/06/2025
600710.SH	12/12/2024	SDB3262867377	5,700.00	1.2535	7,018.51	7,144.84	0.0000	4.5800	50.0000	0.0000	(0.8929)	(0.0992)	0.0000	1	(0.9921)	01/06/2025
600710.SH	12/11/2024	SDB3262867377	6,500.00	1.2653	8,003.57	8,224.22	0.0000	4.5800	50.0000	0.0000	(1.0182)	(0.1142)	0.0000	1	(1.1325)	01/06/2025
600710.SH	12/11/2024	SDB3262867377	11,300.00	1.2653	13,913.89	14,297.49	0.0000	4.5800	50.0000	0.0000	(1.7702)	(0.1986)	0.0000	1	(1.9687)	01/06/2025
600710.SH	12/11/2024	SDB3262867377	200.00	1.2653	246.26	253.05	0.0000	4.5800	50.0000	0.0000	(0.0313)	(0.0035)	0.0000	1	(0.0348)	01/06/2025
600710.SH	12/11/2024	SDB3262867377	200.00	1.2653	246.26	253.05	0.0000	4.5800	50.0000	0.0000	(0.0313)	(0.0035)	0.0000	1	(0.0348)	01/06/2025
600710.SH	12/11/2024	SDB3262867377	600.00	1.2653	738.79	759.16	0.0000	4.5800	50.0000	0.0000	(0.0940)	(0.0105)	0.0000	1	(0.1045)	01/06/2025
600710.SH	12/11/2024	SDB3262867377	3,500.00	1.2653	4,309.61	4,428.43	0.0000	4.5800	50.0000	0.0000	(0.5483)	(0.0615)	0.0000	1	(0.6098)	01/06/2025
600710.SH	12/11/2024	SDB3262867377	4,100.00	1.2653	5,048.40	5,187.59	0.0000	4.5800	50.0000	0.0000	(0.6423)	(0.0720)	0.0000	1	(0.7143)	01/06/2025
600710.SH	12/11/2024	SDB3262867377	11,400.00	1.2653	14,037.03	14,424.02	0.0000	4.5800	50.0000	0.0000	(1.7858)	(0.2003)	0.0000	1	(1.9862)	01/06/2025
600710.SH	12/11/2024	SDB3262867377	5,700.00	1.2653	7,018.51	7,212.01	0.0000	4.5800	50.0000	0.0000	(0.8929)	(0.1002)	0.0000	1	(0.9931)	01/06/2025
600710.SH	12/10/2024	SDB3262867377	6,500.00	1.2301	8,003.57	7,995.90	0.0000	4.5800	50.0000	0.0000	(1.0182)	(0.1111)	0.0000	1	(1.1293)	01/06/2025
600710.SH	12/10/2024	SDB3262867377	11,300.00	1.2301	13,913.89	13,900.57	0.0000	4.5800	50.0000	0.0000	(1.7702)	(0.1931)	0.0000	1	(1.9632)	01/06/2025
600710.SH	12/10/2024	SDB3262867377	200.00	1.2301	246.26	246.03	0.0000	4.5800	50.0000	0.0000	(0.0313)	(0.0034)	0.0000	1	(0.0347)	01/06/2025
600710.SH	12/10/2024	SDB3262867377	200.00	1.2301	246.26	246.03	0.0000	4.5800	50.0000	0.0000	(0.0313)	(0.0034)	0.0000	1	(0.0347)	01/06/2025
600710.SH	12/10/2024	SDB3262867377	600.00	1.2301	738.79	738.08	0.0000	4.5800	50.0000	0.0000	(0.0940)	(0.0103)	0.0000	1	(0.1042)	01/06/2025
600710.SH	12/10/2024	SDB3262867377	3,500.00	1.2301	4,309.61	4,305.49	0.0000	4.5800	50.0000	0.0000	(0.5483)	(0.0598)	0.0000	1	(0.6081)	01/06/2025
600710.SH	12/10/2024	SDB3262867377	4,100.00	1.2301	5,048.40	5,043.57	0.0000	4.5800	50.0000	0.0000	(0.6423)	(0.0700)	0.0000	1	(0.7123)	01/06/2025
600710.SH	12/10/2024	SDB3262867377	11,400.00	1.2301	14,037.03	14,023.58	0.0000	4.5800	50.0000	0.0000	(1.7858)	(0.1948)	0.0000	1	(1.9806)	01/06/2025
600710.SH	12/10/2024	SDB3262867377	5,700.00	1.2301	7,018.51	7,011.79	0.0000	4.5800	50.0000	0.0000	(0.8929)	(0.0974)	0.0000	1	(0.9903)	01/06/2025
600710.SH	12/09/2024	SDB3262867377	6,500.00	1.2286	8,003.57	7,985.59	0.0000	4.5800	50.0000	0.0000	(1.0182)	(0.1109)	0.0000	1	(1.1291)	01/06/2025
600710.SH	12/09/2024	SDB3262867377	11,300.00	1.2286	13,913.89	13,882.64	0.0000	4.5800	50.0000	0.0000	(1.7702)	(0.1928)	0.0000	1	(1.9630)	01/06/2025
600710.SH	12/09/2024	SDB3262867377	200.00	1.2286	246.26	245.71	0.0000	4.5800	50.0000	0.0000	(0.0313)	(0.0034)	0.0000	1	(0.0347)	01/06/2025
600710.SH	12/09/2024	SDB3262867377	200.00	1.2286	246.26	245.71	0.0000	4.5800	50.0000	0.0000	(0.0313)	(0.0034)	0.0000	1	(0.0347)	01/06/2025
600710.SH	12/09/2024	SDB3262867377	600.00	1.2286	738.79	737.13	0.0000	4.5800	50.0000	0.0000	(0.0940)	(0.0102)	0.0000	1	(0.1042)	01/06/2025
600710.SH	12/09/2024	SDB3262867377	3,500.00	1.2286	4,309.61	4,299.93	0.0000	4.5800	50.0000	0.0000	(0.5483)	(0.0597)	0.0000	1	(0.6080)	01/06/2025
600710.SH	12/09/2024	SDB3262867377	4,100.00	1.2286	5,048.40	5,037.06	0.0000	4.5800	50.0000	0.0000	(0.6423)	(0.0700)	0.0000	1	(0.7122)	01/06/2025
600710.SH	12/09/2024	SDB3262867377	11,400.00	1.2286	14,037.03	14,005.49	0.0000	4.5800	50.0000	0.0000	(1.7858)	(0.1945)	0.0000	1	(1.9803)	01/06/2025
600710.SH	12/09/2024	SDB3262867377	5,700.00	1.2286	7,018.51	7,002.75	0.0000	4.5800	50.0000	0.0000	(0.8929)	(0.0973)	0.0000	1	(0.9902)	01/06/2025
600710.SH	12/06/2024	SDB3262867377	6,500.00	1.2343	8,003.57	8,023.15	0.0000	4.5800	50.0000	0.0000	(3.0547)	(0.3343)	0.0000	3	(3.3890)	01/06/2025

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Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SUMEC CORP LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600710.SH	12/06/2024	SDB3262867377	11,300.00	1.2343	13,913.89	13,947.94	0.0000	4.5800	50.0000	0.0000	(5.3105)	(0.5812)	0.0000	3	(5.8916)	01/06/2025
600710.SH	12/06/2024	SDB3262867377	200.00	1.2343	246.26	246.87	0.0000	4.5800	50.0000	0.0000	(0.0940)	(0.0103)	0.0000	3	(0.1043)	01/06/2025
600710.SH	12/06/2024	SDB3262867377	200.00	1.2343	246.26	246.87	0.0000	4.5800	50.0000	0.0000	(0.0940)	(0.0103)	0.0000	3	(0.1043)	01/06/2025
600710.SH	12/06/2024	SDB3262867377	600.00	1.2343	738.79	740.60	0.0000	4.5800	50.0000	0.0000	(0.2820)	(0.0309)	0.0000	3	(0.3128)	01/06/2025
600710.SH	12/06/2024	SDB3262867377	3,500.00	1.2343	4,309.61	4,320.16	0.0000	4.5800	50.0000	0.0000	(1.6448)	(0.1800)	0.0000	3	(1.8248)	01/06/2025
600710.SH	12/06/2024	SDB3262867377	4,100.00	1.2343	5,048.40	5,060.76	0.0000	4.5800	50.0000	0.0000	(1.9268)	(0.2109)	0.0000	3	(2.1377)	01/06/2025
600710.SH	12/06/2024	SDB3262867377	11,400.00	1.2343	14,037.03	14,071.37	0.0000	4.5800	50.0000	0.0000	(5.3575)	(0.5863)	0.0000	3	(5.9438)	01/06/2025
600710.SH	12/06/2024	SDB3262867377	5,700.00	1.2343	7,018.51	7,035.69	0.0000	4.5800	50.0000	0.0000	(2.6787)	(0.2932)	0.0000	3	(2.9719)	01/06/2025
600710.SH	12/05/2024	SDB3262867377	6,500.00	1.2297	8,003.57	7,992.81	0.0000	4.5800	50.0000	0.0000	(1.0182)	(0.1110)	0.0000	1	(1.1292)	01/06/2025
600710.SH	12/05/2024	SDB3262867377	11,300.00	1.2297	13,913.89	13,895.19	0.0000	4.5800	50.0000	0.0000	(1.7702)	(0.1930)	0.0000	1	(1.9631)	01/06/2025
600710.SH	12/05/2024	SDB3262867377	200.00	1.2297	246.26	245.93	0.0000	4.5800	50.0000	0.0000	(0.0313)	(0.0034)	0.0000	1	(0.0347)	01/06/2025
600710.SH	12/05/2024	SDB3262867377	200.00	1.2297	246.26	245.93	0.0000	4.5800	50.0000	0.0000	(0.0313)	(0.0034)	0.0000	1	(0.0347)	01/06/2025
600710.SH	12/05/2024	SDB3262867377	600.00	1.2297	738.79	737.80	0.0000	4.5800	50.0000	0.0000	(0.0940)	(0.0102)	0.0000	1	(0.1042)	01/06/2025
600710.SH	12/05/2024	SDB3262867377	3,500.00	1.2297	4,309.61	4,303.82	0.0000	4.5800	50.0000	0.0000	(0.5483)	(0.0598)	0.0000	1	(0.6081)	01/06/2025
600710.SH	12/05/2024	SDB3262867377	4,100.00	1.2297	5,048.40	5,041.62	0.0000	4.5800	50.0000	0.0000	(0.6423)	(0.0700)	0.0000	1	(0.7123)	01/06/2025
600710.SH	12/05/2024	SDB3262867377	11,400.00	1.2297	14,037.03	14,018.16	0.0000	4.5800	50.0000	0.0000	(1.7858)	(0.1947)	0.0000	1	(1.9805)	01/06/2025
600710.SH	12/05/2024	SDB3262867377	5,700.00	1.2297	7,018.51	7,009.08	0.0000	4.5800	50.0000	0.0000	(0.8929)	(0.0973)	0.0000	1	(0.9903)	01/06/2025
600710.SH	12/04/2024	SDB3262867377	6,500.00	1.2313	8,003.57	8,003.57	0.0000	4.5800	50.0000	0.0000	(1.0182)	(0.1112)	0.0000	1	(1.1294)	01/06/2025
600710.SH	12/04/2024	SDB3262867377	11,300.00	1.2313	13,913.89	13,913.89	0.0000	4.5800	50.0000	0.0000	(1.7702)	(0.1932)	0.0000	1	(1.9634)	01/06/2025
600710.SH	12/04/2024	SDB3262867377	200.00	1.2313	246.26	246.26	0.0000	4.5800	50.0000	0.0000	(0.0313)	(0.0034)	0.0000	1	(0.0348)	01/06/2025
600710.SH	12/04/2024	SDB3262867377	200.00	1.2313	246.26	246.26	0.0000	4.5800	50.0000	0.0000	(0.0313)	(0.0034)	0.0000	1	(0.0348)	01/06/2025
600710.SH	12/04/2024	SDB3262867377	600.00	1.2313	738.79	738.79	0.0000	4.5800	50.0000	0.0000	(0.0940)	(0.0103)	0.0000	1	(0.1043)	01/06/2025
600710.SH	12/04/2024	SDB3262867377	3,500.00	1.2313	4,309.61	4,309.61	0.0000	4.5800	50.0000	0.0000	(0.5483)	(0.0599)	0.0000	1	(0.6081)	01/06/2025
600710.SH	12/04/2024	SDB3262867377	4,100.00	1.2313	5,048.40	5,048.40	0.0000	4.5800	50.0000	0.0000	(0.6423)	(0.0701)	0.0000	1	(0.7124)	01/06/2025
600710.SH	12/04/2024	SDB3262867377	11,400.00	1.2313	14,037.03	14,037.03	0.0000	4.5800	50.0000	0.0000	(1.7858)	(0.1950)	0.0000	1	(1.9808)	01/06/2025
600710.SH	12/04/2024	SDB3262867377	5,700.00	1.2313	7,018.51	7,018.51	0.0000	4.5800	50.0000	0.0000	(0.8929)	(0.0975)	0.0000	1	(0.9904)	01/06/2025
TOTAL SUMEC CORP LTD CMN CLASS A SERIES NORTHBOUND												(129.3820)	(14.5230)	0.0000	(143.9050)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SUNGROW POWER SUPPLY CO., LTD. CMN CLASS A SERIES NORTHBOUND																
300274.ZK	01/03/2025	SDB3261790027	40.00	10.2729	449.30	410.92	0.0000	4.3300	50.0000	0.0000	(0.1621)	(0.0171)	0.0000	3	(0.1792)	01/06/2025
300274.ZK	01/02/2025	SDB3261790027	40.00	10.3622	449.30	414.49	0.0000	4.3300	50.0000	0.0000	(0.0540)	(0.0058)	0.0000	1	(0.0598)	01/06/2025
300274.ZK	12/31/2024	SDB3261790027	40.00	10.7516	449.30	430.06	0.0000	4.3300	50.0000	0.0000	(0.1081)	(0.0119)	0.0000	2	(0.1200)	01/06/2025
300274.ZK	12/30/2024	SDB3261790027	40.00	10.2651	449.30	410.60	0.0000	4.3300	50.0000	0.0000	(0.0540)	(0.0057)	0.0000	1	(0.0597)	01/06/2025
300274.ZK	12/27/2024	SDB3261790027	40.00	10.1382	449.30	405.53	0.0000	4.3300	50.0000	0.0000	(0.1621)	(0.0169)	0.0000	3	(0.1790)	01/06/2025
300274.ZK	12/26/2024	SDB3261790027	40.00	10.2912	449.30	411.65	0.0000	4.3300	50.0000	0.0000	(0.0540)	(0.0057)	0.0000	1	(0.0598)	01/06/2025
300274.ZK	12/24/2024	SDB3261790027	40.00	10.2912	449.30	411.65	0.0000	4.3300	50.0000	0.0000	(0.1081)	(0.0114)	0.0000	2	(0.1195)	01/06/2025
300274.ZK	12/23/2024	SDB3261790027	40.00	10.3479	449.30	413.91	0.0000	4.3300	50.0000	0.0000	(0.0540)	(0.0057)	0.0000	1	(0.0598)	01/06/2025
300274.ZK	12/20/2024	SDB3261790027	40.00	10.3170	449.30	412.68	0.0000	4.3300	50.0000	0.0000	(0.1621)	(0.0172)	0.0000	3	(0.1793)	01/06/2025
300274.ZK	12/19/2024	SDB3261790027	40.00	10.3824	449.30	415.30	0.0000	4.5800	50.0000	0.0000	(0.0572)	(0.0058)	0.0000	1	(0.0629)	01/06/2025
300274.ZK	12/18/2024	SDB3261790027	40.00	10.4917	449.30	419.67	0.0000	4.5800	50.0000	0.0000	(0.0572)	(0.0058)	0.0000	1	(0.0630)	01/06/2025
300274.ZK	12/17/2024	SDB3261790027	40.00	10.8861	449.30	435.44	0.0000	4.5800	50.0000	0.0000	(0.0572)	(0.0060)	0.0000	1	(0.0632)	01/06/2025
300274.ZK	12/16/2024	SDB3261790027	40.00	10.8687	449.30	434.75	0.0000	4.5800	50.0000	0.0000	(0.0572)	(0.0060)	0.0000	1	(0.0632)	01/06/2025
300274.ZK	12/13/2024	SDB3261790027	40.00	10.8383	449.30	433.53	0.0000	4.5800	50.0000	0.0000	(0.1715)	(0.0181)	0.0000	3	(0.1895)	01/06/2025
300274.ZK	12/12/2024	SDB3261790027	40.00	10.8027	449.30	432.11	0.0000	4.5800	50.0000	0.0000	(0.0572)	(0.0060)	0.0000	1	(0.0632)	01/06/2025
300274.ZK	12/11/2024	SDB3261790027	40.00	11.1093	449.30	444.37	0.0000	4.5800	50.0000	0.0000	(0.0572)	(0.0062)	0.0000	1	(0.0633)	01/06/2025
300274.ZK	12/10/2024	SDB3261790027	40.00	10.8445	449.30	433.78	0.0000	4.5800	50.0000	0.0000	(0.0572)	(0.0060)	0.0000	1	(0.0632)	01/06/2025
300274.ZK	12/09/2024	SDB3261790027	40.00	10.9691	449.30	438.76	0.0000	4.5800	50.0000	0.0000	(0.0572)	(0.0061)	0.0000	1	(0.0633)	01/06/2025
300274.ZK	12/06/2024	SDB3261790027	40.00	11.3857	449.30	455.43	0.0000	4.5800	50.0000	0.0000	(0.1715)	(0.0190)	0.0000	3	(0.1905)	01/06/2025
300274.ZK	12/05/2024	SDB3261790027	40.00	11.2303	449.30	449.21	0.0000	4.5800	50.0000	0.0000	(0.0572)	(0.0062)	0.0000	1	(0.0634)	01/06/2025
300274.ZK	12/04/2024	SDB3261790027	40.00	11.2325	449.30	449.30	0.0000	4.5800	50.0000	0.0000	(0.0572)	(0.0062)	0.0000	1	(0.0634)	01/06/2025
TOTAL SUNGROW POWER SUPPLY CO., LTD. CMN CLASS A SERIES NORTHBOUND												(1.8333)	(0.1950)	0.0000	(2.0283)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SUZHOU DONGSHAN PRECISION MANUFACTURING CO.,LTD. CMN CLASS A SERIES NORTHBOUND																
002384.ZK	12/11/2024	SDB3262540451	1,100.00	3.7655	3,897.65	4,142.06	0.0000	4.5800	50.0000	0.0000	(0.4959)	(0.0575)	0.0000	1	(0.5534)	01/06/2025
002384.ZK	12/11/2024	SDB3262540451	1,200.00	3.7655	4,251.99	4,518.61	0.0000	4.5800	50.0000	0.0000	(0.5409)	(0.0628)	0.0000	1	(0.6037)	01/06/2025
002384.ZK	12/11/2024	SDB3262540451	1,400.00	3.7655	4,960.65	5,271.71	0.0000	4.5800	50.0000	0.0000	(0.6311)	(0.0732)	0.0000	1	(0.7043)	01/06/2025
002384.ZK	12/11/2024	SDB3262540451	100.00	3.7655	354.33	376.55	0.0000	4.5800	50.0000	0.0000	(0.0451)	(0.0052)	0.0000	1	(0.0503)	01/06/2025
002384.ZK	12/10/2024	SDB3262540451	1,100.00	3.6093	3,897.65	3,970.26	0.0000	4.5800	50.0000	0.0000	(0.4959)	(0.0551)	0.0000	1	(0.5510)	01/06/2025
002384.ZK	12/10/2024	SDB3262540451	1,200.00	3.6093	4,251.99	4,331.19	0.0000	4.5800	50.0000	0.0000	(0.5409)	(0.0602)	0.0000	1	(0.6011)	01/06/2025
002384.ZK	12/10/2024	SDB3262540451	1,400.00	3.6093	4,960.65	5,053.05	0.0000	4.5800	50.0000	0.0000	(0.6311)	(0.0702)	0.0000	1	(0.7013)	01/06/2025
002384.ZK	12/10/2024	SDB3262540451	100.00	3.6093	354.33	360.93	0.0000	4.5800	50.0000	0.0000	(0.0451)	(0.0050)	0.0000	1	(0.0501)	01/06/2025
002384.ZK	12/09/2024	SDB3262540451	1,100.00	3.5813	3,897.65	3,939.47	0.0000	4.5800	50.0000	0.0000	(0.4959)	(0.0547)	0.0000	1	(0.5506)	01/06/2025
002384.ZK	12/09/2024	SDB3262540451	1,200.00	3.5813	4,251.99	4,297.60	0.0000	4.5800	50.0000	0.0000	(0.5409)	(0.0597)	0.0000	1	(0.6006)	01/06/2025
002384.ZK	12/09/2024	SDB3262540451	1,400.00	3.5813	4,960.65	5,013.86	0.0000	4.5800	50.0000	0.0000	(0.6311)	(0.0696)	0.0000	1	(0.7007)	01/06/2025
002384.ZK	12/09/2024	SDB3262540451	100.00	3.5813	354.33	358.13	0.0000	4.5800	50.0000	0.0000	(0.0451)	(0.0050)	0.0000	1	(0.0501)	01/06/2025
002384.ZK	12/06/2024	SDB3262540451	1,100.00	3.6633	3,897.65	4,029.59	0.0000	4.5800	50.0000	0.0000	(1.4876)	(0.1679)	0.0000	3	(1.6555)	01/06/2025
002384.ZK	12/06/2024	SDB3262540451	1,200.00	3.6633	4,251.99	4,395.92	0.0000	4.5800	50.0000	0.0000	(1.6228)	(0.1832)	0.0000	3	(1.8060)	01/06/2025
002384.ZK	12/06/2024	SDB3262540451	1,400.00	3.6633	4,960.65	5,128.57	0.0000	4.5800	50.0000	0.0000	(1.8933)	(0.2137)	0.0000	3	(2.1070)	01/06/2025
002384.ZK	12/06/2024	SDB3262540451	100.00	3.6633	354.33	366.33	0.0000	4.5800	50.0000	0.0000	(0.1352)	(0.0153)	0.0000	3	(0.1505)	01/06/2025
002384.ZK	12/05/2024	SDB3262540451	1,100.00	3.6588	3,897.65	4,024.68	0.0000	4.5800	50.0000	0.0000	(0.4959)	(0.0559)	0.0000	1	(0.5518)	01/06/2025
002384.ZK	12/05/2024	SDB3262540451	1,200.00	3.6588	4,251.99	4,390.56	0.0000	4.5800	50.0000	0.0000	(0.5409)	(0.0610)	0.0000	1	(0.6019)	01/06/2025
002384.ZK	12/05/2024	SDB3262540451	1,400.00	3.6588	4,960.65	5,122.31	0.0000	4.5800	50.0000	0.0000	(0.6311)	(0.0711)	0.0000	1	(0.7022)	01/06/2025
002384.ZK	12/05/2024	SDB3262540451	100.00	3.6588	354.33	365.88	0.0000	4.5800	50.0000	0.0000	(0.0451)	(0.0051)	0.0000	1	(0.0502)	01/06/2025
002384.ZK	12/04/2024	SDB3262540451	1,100.00	3.5433	3,897.65	3,897.65	0.0000	4.5800	50.0000	0.0000	(0.4959)	(0.0541)	0.0000	1	(0.5500)	01/06/2025
002384.ZK	12/04/2024	SDB3262540451	1,200.00	3.5433	4,251.99	4,251.99	0.0000	4.5800	50.0000	0.0000	(0.5409)	(0.0591)	0.0000	1	(0.6000)	01/06/2025
002384.ZK	12/04/2024	SDB3262540451	1,400.00	3.5433	4,960.65	4,960.65	0.0000	4.5800	50.0000	0.0000	(0.6311)	(0.0689)	0.0000	1	(0.7000)	01/06/2025
002384.ZK	12/04/2024	SDB3262540451	100.00	3.5433	354.33	354.33	0.0000	4.5800	50.0000	0.0000	(0.0451)	(0.0049)	0.0000	1	(0.0500)	01/06/2025
TOTAL SUZHOU DONGSHAN PRECISION MANUFACTURING CO.,LTD. CMN CLASS A SERIES NORTHBOUND												(13.7040)	(1.5384)	0.0000	(15.2424)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
068831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SUZHOU JINHONG GAS CO.,LTD. CMN CLASS A SERIES NORTHBOUND																
688106.SH	01/03/2025	SDB3262115452	9,846.00	2.3832	25,022.69	23,464.99	0.0000	4.3300	50.0000	0.0000	(9.0290)	(0.9777)	0.0000	3	(10.0067)	01/06/2025
688106.SH	01/03/2025	SDB3262115452	5,754.00	2.3832	14,623.26	13,712.93	0.0000	4.3300	50.0000	0.0000	(5.2766)	(0.5714)	0.0000	3	(5.8479)	01/06/2025
688106.SH	01/03/2025	SDB3262115452	748.00	2.3832	1,900.97	1,782.63	0.0000	4.3300	50.0000	0.0000	(0.6859)	(0.0743)	0.0000	3	(0.7602)	01/06/2025
688106.SH	01/03/2025	SDB3262115452	4,217.00	2.3832	10,717.11	10,049.95	0.0000	4.3300	50.0000	0.0000	(3.8671)	(0.4187)	0.0000	3	(4.2858)	01/06/2025
688106.SH	01/03/2025	SDB3262115452	4,283.00	2.3832	10,884.85	10,207.25	0.0000	4.3300	50.0000	0.0000	(3.9276)	(0.4253)	0.0000	3	(4.3529)	01/06/2025
688106.SH	01/03/2025	SDB3262115452	5,344.00	2.3832	13,581.28	12,735.82	0.0000	4.3300	50.0000	0.0000	(4.9006)	(0.5307)	0.0000	3	(5.4312)	01/06/2025
688106.SH	01/03/2025	SDB3262115452	1,756.00	2.3832	4,462.71	4,184.90	0.0000	4.3300	50.0000	0.0000	(1.6103)	(0.1744)	0.0000	3	(1.7847)	01/06/2025
688106.SH	01/03/2025	SDB3262115452	300.00	2.3832	762.42	714.96	0.0000	4.3300	50.0000	0.0000	(0.2751)	(0.0298)	0.0000	3	(0.3049)	01/06/2025
688106.SH	01/02/2025	SDB3262115452	9,846.00	2.4043	25,022.69	23,673.16	0.0000	4.3300	50.0000	0.0000	(3.0097)	(0.3288)	0.0000	1	(3.3385)	01/06/2025
688106.SH	01/02/2025	SDB3262115452	5,754.00	2.4043	14,623.26	13,834.59	0.0000	4.3300	50.0000	0.0000	(1.7589)	(0.1921)	0.0000	1	(1.9510)	01/06/2025
688106.SH	01/02/2025	SDB3262115452	748.00	2.4043	1,900.97	1,798.45	0.0000	4.3300	50.0000	0.0000	(0.2286)	(0.0250)	0.0000	1	(0.2536)	01/06/2025
688106.SH	01/02/2025	SDB3262115452	4,217.00	2.4043	10,717.11	10,139.11	0.0000	4.3300	50.0000	0.0000	(1.2890)	(0.1408)	0.0000	1	(1.4299)	01/06/2025
688106.SH	01/02/2025	SDB3262115452	4,283.00	2.4043	10,884.85	10,297.80	0.0000	4.3300	50.0000	0.0000	(1.3092)	(0.1430)	0.0000	1	(1.4522)	01/06/2025
688106.SH	01/02/2025	SDB3262115452	5,344.00	2.4043	13,581.28	12,848.81	0.0000	4.3300	50.0000	0.0000	(1.6335)	(0.1785)	0.0000	1	(1.8120)	01/06/2025
688106.SH	01/02/2025	SDB3262115452	1,756.00	2.4043	4,462.71	4,222.03	0.0000	4.3300	50.0000	0.0000	(0.5368)	(0.0586)	0.0000	1	(0.5954)	01/06/2025
688106.SH	01/02/2025	SDB3262115452	300.00	2.4043	762.42	721.30	0.0000	4.3300	50.0000	0.0000	(0.0917)	(0.0100)	0.0000	1	(0.1017)	01/06/2025
688106.SH	12/31/2024	SDB3262115452	9,846.00	2.4480	25,022.69	24,102.58	0.0000	4.3300	50.0000	0.0000	(6.0193)	(0.6695)	0.0000	2	(6.6889)	01/06/2025
688106.SH	12/31/2024	SDB3262115452	5,754.00	2.4480	14,623.26	14,085.54	0.0000	4.3300	50.0000	0.0000	(3.5177)	(0.3913)	0.0000	2	(3.9090)	01/06/2025
688106.SH	12/31/2024	SDB3262115452	748.00	2.4480	1,900.97	1,831.07	0.0000	4.3300	50.0000	0.0000	(0.4573)	(0.0509)	0.0000	2	(0.5082)	01/06/2025
688106.SH	12/31/2024	SDB3262115452	4,217.00	2.4480	10,717.11	10,323.03	0.0000	4.3300	50.0000	0.0000	(2.5781)	(0.2868)	0.0000	2	(2.8648)	01/06/2025
688106.SH	12/31/2024	SDB3262115452	4,283.00	2.4480	10,884.85	10,484.60	0.0000	4.3300	50.0000	0.0000	(2.6184)	(0.2912)	0.0000	2	(2.9096)	01/06/2025
688106.SH	12/31/2024	SDB3262115452	5,344.00	2.4480	13,581.28	13,081.88	0.0000	4.3300	50.0000	0.0000	(3.2671)	(0.3634)	0.0000	2	(3.6304)	01/06/2025
688106.SH	12/31/2024	SDB3262115452	1,756.00	2.4480	4,462.71	4,298.61	0.0000	4.3300	50.0000	0.0000	(0.1194)	(0.0194)	0.0000	2	(1.1929)	01/06/2025
688106.SH	12/31/2024	SDB3262115452	300.00	2.4480	762.42	734.39	0.0000	4.3300	50.0000	0.0000	(0.1834)	(0.0204)	0.0000	2	(0.2038)	01/06/2025
688106.SH	12/30/2024	SDB3262115452	9,846.00	2.4284	25,022.69	23,909.60	0.0000	4.3300	50.0000	0.0000	(3.0097)	(0.3321)	0.0000	1	(3.3418)	01/06/2025
688106.SH	12/30/2024	SDB3262115452	5,754.00	2.4284	14,623.26	13,972.77	0.0000	4.3300	50.0000	0.0000	(1.7589)	(0.1941)	0.0000	1	(1.9529)	01/06/2025
688106.SH	12/30/2024	SDB3262115452	748.00	2.4284	1,900.97	1,816.41	0.0000	4.3300	50.0000	0.0000	(0.2286)	(0.0252)	0.0000	1	(0.2539)	01/06/2025
688106.SH	12/30/2024	SDB3262115452	4,217.00	2.4284	10,717.11	10,240.38	0.0000	4.3300	50.0000	0.0000	(1.2890)	(0.1422)	0.0000	1	(1.4313)	01/06/2025
688106.SH	12/30/2024	SDB3262115452	4,283.00	2.4284	10,884.85	10,400.65	0.0000	4.3300	50.0000	0.0000	(1.3092)	(0.1445)	0.0000	1	(1.4537)	01/06/2025
688106.SH	12/30/2024	SDB3262115452	5,344.00	2.4284	13,581.28	12,977.14	0.0000	4.3300	50.0000	0.0000	(1.6335)	(0.1802)	0.0000	1	(1.8138)	01/06/2025
688106.SH	12/30/2024	SDB3262115452	1,756.00	2.4284	4,462.71	4,264.19	0.0000	4.3300	50.0000	0.0000	(0.5368)	(0.0592)	0.0000	1	(0.5960)	01/06/2025
688106.SH	12/30/2024	SDB3262115452	300.00	2.4284	762.42	728.51	0.0000	4.3300	50.0000	0.0000	(0.0917)	(0.0101)	0.0000	1	(0.1018)	01/06/2025
688106.SH	12/27/2024	SDB3262115452	9,846.00	2.4891	25,022.69	24,507.22	0.0000	4.3300	50.0000	0.0000	(9.0290)	(1.0211)	0.0000	3	(10.0502)	01/06/2025
688106.SH	12/27/2024	SDB3262115452	5,754.00	2.4891	14,623.26	14,322.01	0.0000	4.3300	50.0000	0.0000	(5.2766)	(0.5968)	0.0000	3	(5.8733)	01/06/2025
688106.SH	12/27/2024	SDB3262115452	748.00	2.4891	1,900.97	1,861.81	0.0000	4.3300	50.0000	0.0000	(0.6859)	(0.0776)	0.0000	3	(0.7635)	01/06/2025
688106.SH	12/27/2024	SDB3262115452	4,217.00	2.4891	10,717.11	10,496.34	0.0000	4.3300	50.0000	0.0000	(3.8671)	(0.4373)	0.0000	3	(4.3044)	01/06/2025
688106.SH	12/27/2024	SDB3262115452	4,283.00	2.4891	10,884.85	10,660.61	0.0000	4.3300	50.0000	0.0000	(3.9276)	(0.4442)	0.0000	3	(4.3718)	01/06/2025
688106.SH	12/27/2024	SDB3262115452	5,344.00	2.4891	13,581.28	13,301.50	0.0000	4.3300	50.0000	0.0000	(4.9006)	(0.5542)	0.0000	3	(5.4548)	01/06/2025
688106.SH	12/27/2024	SDB3262115452	1,756.00	2.4891	4,462.71	4,370.78	0.0000	4.3300	50.0000	0.0000	(1.6103)	(0.1821)	0.0000	3	(1.7924)	01/06/2025
688106.SH	12/27/2024	SDB3262115452	300.00	2.4891	762.42	746.72	0.0000	4.3300	50.0000	0.0000	(0.2751)	(0.0311)	0.0000	3	(0.3062)	01/06/2025
688106.SH	12/26/2024	SDB3262115452	9,846.00	2.4597	25,022.69	24,217.87	0.0000	4.3300	50.0000	0.0000	(3.0097)	(0.3364)	0.0000	1	(3.3460)	01/06/2025
688106.SH	12/26/2024	SDB3262115452	5,754.00	2.4597	14,623.26	14,152.92	0.0000	4.3300	50.0000	0.0000	(1.7589)	(0.1966)	0.0000	1	(1.9554)	01/06/2025
688106.SH	12/26/2024	SDB3262115452	748.00	2.4597	1,900.97	1,839.83	0.0000	4.3300	50.0000	0.0000	(0.2286)	(0.0256)	0.0000	1	(0.2542)	01/06/2025
688106.SH	12/26/2024	SDB3262115452	4,217.00	2.4597	10,717.11	10,372.41	0.0000	4.3300	50.0000	0.0000	(1.2890)	(0.1441)	0.0000	1	(1.4331)	01/06/2025
688106.SH	12/26/2024	SDB3262115452	4,283.00	2.4597	10,884.85	10,534.75	0.0000	4.3300	50.0000	0.0000	(1.3092)	(0.1463)	0.0000	1	(1.4555)	01/06/2025
688106.SH	12/26/2024	SDB3262115452	5,344.00	2.4597	13,581.28	13,144.46	0.0000	4.3300	50.0000	0.0000	(1.6335)	(0.1826)	0.0000	1	(1.8161)	01/06/2025
688106.SH	12/26/2024	SDB3262115452	1,756.00	2.4597	4,462.71	4,319.17	0.0000	4.3300	50.0000	0.0000	(0.5368)	(0.0600)	0.0000	1	(0.5968)	01/06/2025
688106.SH	12/26/2024	SDB3262115452	300.00	2.4597	762.42	737.90	0.0000	4.3300	50.0000	0.0000	(0.0917)	(0.0102)	0.0000	1	(0.1020)	01/06/2025
688106.SH	12/24/2024	SDB3262115452	9,846.00	2.4597	25,022.69	24,217.87	0.0000	4.3300	50.0000	0.0000	(6.0193)	(0.6727)	0.0000	2	(6.6921)	01/06/2025
688106.SH	12/24/2024	SDB3262115452	5,754.00	2.4597	14,623.26	14,152.92	0.0000	4.3300	50.0000	0.0000	(3.5177)	(0.3931)	0.0000	2	(3.9108)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
068831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SUZHOU JINHONG GAS CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
688106.SH	12/24/2024	SDB3262115452	748.00	2.4597	1,900.97	1,839.83	0.0000	4.3300	50.0000	0.0000	(0.4573)	(0.0511)	0.0000	2	(0.5084)	01/06/2025
688106.SH	12/24/2024	SDB3262115452	4,217.00	2.4597	10,717.11	10,372.41	0.0000	4.3300	50.0000	0.0000	(2.5781)	(0.2881)	0.0000	2	(2.8662)	01/06/2025
688106.SH	12/24/2024	SDB3262115452	4,283.00	2.4597	10,884.85	10,534.75	0.0000	4.3300	50.0000	0.0000	(2.6184)	(0.2926)	0.0000	2	(2.9110)	01/06/2025
688106.SH	12/24/2024	SDB3262115452	5,344.00	2.4597	13,581.28	13,144.46	0.0000	4.3300	50.0000	0.0000	(3.2671)	(0.3651)	0.0000	2	(3.6322)	01/06/2025
688106.SH	12/24/2024	SDB3262115452	1,756.00	2.4597	4,462.71	4,319.17	0.0000	4.3300	50.0000	0.0000	(1.0735)	(0.1200)	0.0000	2	(1.1935)	01/06/2025
688106.SH	12/24/2024	SDB3262115452	300.00	2.4597	762.42	737.90	0.0000	4.3300	50.0000	0.0000	(0.1834)	(0.0205)	0.0000	2	(0.2039)	01/06/2025
688106.SH	12/23/2024	SDB3262115452	9,846.00	2.4690	25,022.69	24,309.77	0.0000	4.3300	50.0000	0.0000	(3.0097)	(0.3376)	0.0000	1	(3.3473)	01/06/2025
688106.SH	12/23/2024	SDB3262115452	5,754.00	2.4690	14,623.26	14,206.63	0.0000	4.3300	50.0000	0.0000	(1.7589)	(0.1973)	0.0000	1	(1.9562)	01/06/2025
688106.SH	12/23/2024	SDB3262115452	748.00	2.4690	1,900.97	1,846.81	0.0000	4.3300	50.0000	0.0000	(0.2286)	(0.0257)	0.0000	1	(0.2543)	01/06/2025
688106.SH	12/23/2024	SDB3262115452	4,217.00	2.4690	10,717.11	10,411.77	0.0000	4.3300	50.0000	0.0000	(1.2890)	(0.1446)	0.0000	1	(1.4336)	01/06/2025
688106.SH	12/23/2024	SDB3262115452	4,283.00	2.4690	10,884.85	10,574.73	0.0000	4.3300	50.0000	0.0000	(1.3092)	(0.1469)	0.0000	1	(1.4561)	01/06/2025
688106.SH	12/23/2024	SDB3262115452	5,344.00	2.4690	13,581.28	13,194.34	0.0000	4.3300	50.0000	0.0000	(1.6335)	(0.1833)	0.0000	1	(1.8168)	01/06/2025
688106.SH	12/23/2024	SDB3262115452	1,756.00	2.4690	4,462.71	4,335.56	0.0000	4.3300	50.0000	0.0000	(0.5368)	(0.0602)	0.0000	1	(0.5970)	01/06/2025
688106.SH	12/23/2024	SDB3262115452	300.00	2.4690	762.42	740.70	0.0000	4.3300	50.0000	0.0000	(0.0917)	(0.0103)	0.0000	1	(0.1020)	01/06/2025
688106.SH	12/20/2024	SDB3262115452	9,846.00	2.4713	25,022.69	24,331.95	0.0000	4.3300	50.0000	0.0000	(9.0290)	(1.0138)	0.0000	3	(10.0429)	01/06/2025
688106.SH	12/20/2024	SDB3262115452	5,754.00	2.4713	14,623.26	14,219.58	0.0000	4.3300	50.0000	0.0000	(5.2766)	(0.5925)	0.0000	3	(5.8690)	01/06/2025
688106.SH	12/20/2024	SDB3262115452	748.00	2.4713	1,900.97	1,848.50	0.0000	4.3300	50.0000	0.0000	(0.6859)	(0.0770)	0.0000	3	(0.7630)	01/06/2025
688106.SH	12/20/2024	SDB3262115452	4,217.00	2.4713	10,717.11	10,421.27	0.0000	4.3300	50.0000	0.0000	(3.8671)	(0.4342)	0.0000	3	(4.3013)	01/06/2025
688106.SH	12/20/2024	SDB3262115452	4,283.00	2.4713	10,884.85	10,584.37	0.0000	4.3300	50.0000	0.0000	(3.9276)	(0.4410)	0.0000	3	(4.3686)	01/06/2025
688106.SH	12/20/2024	SDB3262115452	5,344.00	2.4713	13,581.28	13,206.37	0.0000	4.3300	50.0000	0.0000	(4.9006)	(0.5503)	0.0000	3	(5.4508)	01/06/2025
688106.SH	12/20/2024	SDB3262115452	1,756.00	2.4713	4,462.71	4,339.52	0.0000	4.3300	50.0000	0.0000	(1.6103)	(0.1808)	0.0000	3	(1.7911)	01/06/2025
688106.SH	12/20/2024	SDB3262115452	300.00	2.4713	762.42	741.38	0.0000	4.3300	50.0000	0.0000	(0.2751)	(0.0309)	0.0000	3	(0.3060)	01/06/2025
688106.SH	12/19/2024	SDB3262115452	9,846.00	2.4755	25,022.69	24,374.00	0.0000	4.5800	50.0000	0.0000	(3.1834)	(0.3385)	0.0000	1	(3.5220)	01/06/2025
688106.SH	12/19/2024	SDB3262115452	5,754.00	2.4755	14,623.26	14,244.16	0.0000	4.5800	50.0000	0.0000	(1.8604)	(0.1978)	0.0000	1	(2.0582)	01/06/2025
688106.SH	12/19/2024	SDB3262115452	748.00	2.4755	1,900.97	1,851.69	0.0000	4.5800	50.0000	0.0000	(0.2418)	(0.0257)	0.0000	1	(0.2676)	01/06/2025
688106.SH	12/19/2024	SDB3262115452	4,217.00	2.4755	10,717.11	10,439.28	0.0000	4.5800	50.0000	0.0000	(1.3635)	(0.1450)	0.0000	1	(1.5084)	01/06/2025
688106.SH	12/19/2024	SDB3262115452	4,283.00	2.4755	10,884.85	10,602.67	0.0000	4.5800	50.0000	0.0000	(1.3848)	(0.1473)	0.0000	1	(1.5321)	01/06/2025
688106.SH	12/19/2024	SDB3262115452	5,344.00	2.4755	13,581.28	13,229.19	0.0000	4.5800	50.0000	0.0000	(1.7278)	(0.1837)	0.0000	1	(1.9116)	01/06/2025
688106.SH	12/19/2024	SDB3262115452	1,756.00	2.4755	4,462.71	4,347.02	0.0000	4.5800	50.0000	0.0000	(0.5678)	(0.0604)	0.0000	1	(0.6281)	01/06/2025
688106.SH	12/19/2024	SDB3262115452	300.00	2.4755	762.42	742.66	0.0000	4.5800	50.0000	0.0000	(0.0970)	(0.0103)	0.0000	1	(0.1073)	01/06/2025
688106.SH	12/18/2024	SDB3262115452	9,846.00	2.5094	25,022.69	24,707.37	0.0000	4.5800	50.0000	0.0000	(3.1834)	(0.3432)	0.0000	1	(3.5266)	01/06/2025
688106.SH	12/18/2024	SDB3262115452	5,754.00	2.5094	14,623.26	14,438.98	0.0000	4.5800	50.0000	0.0000	(1.8604)	(0.2005)	0.0000	1	(2.0609)	01/06/2025
688106.SH	12/18/2024	SDB3262115452	748.00	2.5094	1,900.97	1,877.02	0.0000	4.5800	50.0000	0.0000	(0.2418)	(0.0261)	0.0000	1	(0.2679)	01/06/2025
688106.SH	12/18/2024	SDB3262115452	4,217.00	2.5094	10,717.11	10,582.06	0.0000	4.5800	50.0000	0.0000	(1.3635)	(0.1470)	0.0000	1	(1.5104)	01/06/2025
688106.SH	12/18/2024	SDB3262115452	4,283.00	2.5094	10,884.85	10,747.68	0.0000	4.5800	50.0000	0.0000	(1.3848)	(0.1493)	0.0000	1	(1.5341)	01/06/2025
688106.SH	12/18/2024	SDB3262115452	5,344.00	2.5094	13,581.28	13,410.13	0.0000	4.5800	50.0000	0.0000	(1.7278)	(0.1863)	0.0000	1	(1.9141)	01/06/2025
688106.SH	12/18/2024	SDB3262115452	1,756.00	2.5094	4,462.71	4,406.47	0.0000	4.5800	50.0000	0.0000	(0.5678)	(0.0612)	0.0000	1	(0.6290)	01/06/2025
688106.SH	12/18/2024	SDB3262115452	300.00	2.5094	762.42	752.81	0.0000	4.5800	50.0000	0.0000	(0.0970)	(0.0105)	0.0000	1	(0.1075)	01/06/2025
688106.SH	12/17/2024	SDB3262115452	9,846.00	2.5736	25,022.69	25,339.44	0.0000	4.5800	50.0000	0.0000	(3.1834)	(0.3519)	0.0000	1	(3.5354)	01/06/2025
688106.SH	12/17/2024	SDB3262115452	5,754.00	2.5736	14,623.26	14,808.36	0.0000	4.5800	50.0000	0.0000	(1.8604)	(0.2057)	0.0000	1	(2.0661)	01/06/2025
688106.SH	12/17/2024	SDB3262115452	748.00	2.5736	1,900.97	1,925.04	0.0000	4.5800	50.0000	0.0000	(0.2418)	(0.0267)	0.0000	1	(0.2686)	01/06/2025
688106.SH	12/17/2024	SDB3262115452	4,217.00	2.5736	10,717.11	10,852.77	0.0000	4.5800	50.0000	0.0000	(1.3635)	(0.1507)	0.0000	1	(1.5142)	01/06/2025
688106.SH	12/17/2024	SDB3262115452	4,283.00	2.5736	10,884.85	11,022.63	0.0000	4.5800	50.0000	0.0000	(1.3848)	(0.1531)	0.0000	1	(1.5379)	01/06/2025
688106.SH	12/17/2024	SDB3262115452	5,344.00	2.5736	13,581.28	13,753.20	0.0000	4.5800	50.0000	0.0000	(1.7278)	(0.1910)	0.0000	1	(1.9189)	01/06/2025
688106.SH	12/17/2024	SDB3262115452	1,756.00	2.5736	4,462.71	4,519.20	0.0000	4.5800	50.0000	0.0000	(0.5678)	(0.0628)	0.0000	1	(0.6305)	01/06/2025
688106.SH	12/17/2024	SDB3262115452	300.00	2.5736	762.42	772.07	0.0000	4.5800	50.0000	0.0000	(0.0970)	(0.0107)	0.0000	1	(0.1077)	01/06/2025
688106.SH	12/16/2024	SDB3262115452	9,846.00	2.5756	25,022.69	25,359.05	0.0000	4.5800	50.0000	0.0000	(3.1834)	(0.3522)	0.0000	1	(3.5357)	01/06/2025
688106.SH	12/16/2024	SDB3262115452	5,754.00	2.5756	14,623.26	14,819.82	0.0000	4.5800	50.0000	0.0000	(1.8604)	(0.2058)	0.0000	1	(2.0662)	01/06/2025
688106.SH	12/16/2024	SDB3262115452	748.00	2.5756	1,900.97	1,926.53	0.0000	4.5800	50.0000	0.0000	(0.2418)	(0.0268)	0.0000	1	(0.2686)	01/06/2025
688106.SH	12/16/2024	SDB3262115452	4,217.00	2.5756	10,717.11	10,861.17	0.0000	4.5800	50.0000	0.0000	(1.3635)	(0.1508)	0.0000	1	(1.5143)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
068831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SUZHOU JINHONG GAS CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
688106.SH	12/16/2024	SDB3262115452	4,283.00	2.5756	10,884.85	11,031.16	0.0000	4.5800	50.0000	0.0000	(1.3848)	(0.1532)	0.0000	1	(1.5380)	01/06/2025
688106.SH	12/16/2024	SDB3262115452	5,344.00	2.5756	13,581.28	13,763.84	0.0000	4.5800	50.0000	0.0000	(1.7278)	(0.1912)	0.0000	1	(1.9190)	01/06/2025
688106.SH	12/16/2024	SDB3262115452	1,756.00	2.5756	4,462.71	4,522.70	0.0000	4.5800	50.0000	0.0000	(0.5678)	(0.0628)	0.0000	1	(0.6306)	01/06/2025
688106.SH	12/16/2024	SDB3262115452	300.00	2.5756	762.42	772.67	0.0000	4.5800	50.0000	0.0000	(0.0970)	(0.0107)	0.0000	1	(0.1077)	01/06/2025
688106.SH	12/13/2024	SDB3262115452	9,846.00	2.5663	25,022.69	25,268.28	0.0000	4.5800	50.0000	0.0000	(9.5503)	(1.0528)	0.0000	3	(10.6032)	01/06/2025
688106.SH	12/13/2024	SDB3262115452	5,754.00	2.5663	14,623.26	14,766.78	0.0000	4.5800	50.0000	0.0000	(5.5812)	(0.6153)	0.0000	3	(6.1965)	01/06/2025
688106.SH	12/13/2024	SDB3262115452	748.00	2.5663	1,900.97	1,919.63	0.0000	4.5800	50.0000	0.0000	(0.7255)	(0.0800)	0.0000	3	(0.8055)	01/06/2025
688106.SH	12/13/2024	SDB3262115452	4,217.00	2.5663	10,717.11	10,822.30	0.0000	4.5800	50.0000	0.0000	(4.0904)	(0.4509)	0.0000	3	(4.5413)	01/06/2025
688106.SH	12/13/2024	SDB3262115452	4,283.00	2.5663	10,884.85	10,991.68	0.0000	4.5800	50.0000	0.0000	(4.1544)	(0.4580)	0.0000	3	(4.6124)	01/06/2025
688106.SH	12/13/2024	SDB3262115452	5,344.00	2.5663	13,581.28	13,714.57	0.0000	4.5800	50.0000	0.0000	(5.1835)	(0.5714)	0.0000	3	(5.7550)	01/06/2025
688106.SH	12/13/2024	SDB3262115452	1,756.00	2.5663	4,462.71	4,506.51	0.0000	4.5800	50.0000	0.0000	(1.7033)	(0.1878)	0.0000	3	(1.8910)	01/06/2025
688106.SH	12/13/2024	SDB3262115452	300.00	2.5663	762.42	769.90	0.0000	4.5800	50.0000	0.0000	(0.2910)	(0.0321)	0.0000	3	(0.3231)	01/06/2025
688106.SH	12/12/2024	SDB3262115452	9,846.00	2.5248	25,022.69	24,859.06	0.0000	4.5800	50.0000	0.0000	(3.1834)	(0.3453)	0.0000	1	(3.5287)	01/06/2025
688106.SH	12/12/2024	SDB3262115452	5,754.00	2.5248	14,623.26	14,527.63	0.0000	4.5800	50.0000	0.0000	(1.8604)	(0.2018)	0.0000	1	(2.0622)	01/06/2025
688106.SH	12/12/2024	SDB3262115452	748.00	2.5248	1,900.97	1,888.54	0.0000	4.5800	50.0000	0.0000	(0.2418)	(0.0262)	0.0000	1	(0.2681)	01/06/2025
688106.SH	12/12/2024	SDB3262115452	4,217.00	2.5248	10,717.11	10,647.03	0.0000	4.5800	50.0000	0.0000	(1.3635)	(0.1479)	0.0000	1	(1.5113)	01/06/2025
688106.SH	12/12/2024	SDB3262115452	4,283.00	2.5248	10,884.85	10,813.67	0.0000	4.5800	50.0000	0.0000	(1.3848)	(0.1502)	0.0000	1	(1.5350)	01/06/2025
688106.SH	12/12/2024	SDB3262115452	5,344.00	2.5248	13,581.28	13,492.47	0.0000	4.5800	50.0000	0.0000	(1.7278)	(0.1874)	0.0000	1	(1.9152)	01/06/2025
688106.SH	12/12/2024	SDB3262115452	1,756.00	2.5248	4,462.71	4,433.53	0.0000	4.5800	50.0000	0.0000	(0.5678)	(0.0616)	0.0000	1	(0.6293)	01/06/2025
688106.SH	12/12/2024	SDB3262115452	300.00	2.5248	762.42	757.44	0.0000	4.5800	50.0000	0.0000	(0.0970)	(0.0105)	0.0000	1	(0.1075)	01/06/2025
688106.SH	12/11/2024	SDB3262115452	9,846.00	2.5622	25,022.69	25,227.38	0.0000	4.5800	50.0000	0.0000	(3.1834)	(0.3504)	0.0000	1	(3.5338)	01/06/2025
688106.SH	12/11/2024	SDB3262115452	5,754.00	2.5622	14,623.26	14,742.88	0.0000	4.5800	50.0000	0.0000	(1.8604)	(0.2048)	0.0000	1	(2.0652)	01/06/2025
688106.SH	12/11/2024	SDB3262115452	748.00	2.5622	1,900.97	1,916.52	0.0000	4.5800	50.0000	0.0000	(0.2418)	(0.0266)	0.0000	1	(0.2685)	01/06/2025
688106.SH	12/11/2024	SDB3262115452	4,217.00	2.5622	10,717.11	10,804.78	0.0000	4.5800	50.0000	0.0000	(1.3635)	(0.1501)	0.0000	1	(1.5135)	01/06/2025
688106.SH	12/11/2024	SDB3262115452	4,283.00	2.5622	10,884.85	10,973.89	0.0000	4.5800	50.0000	0.0000	(1.3848)	(0.1524)	0.0000	1	(1.5372)	01/06/2025
688106.SH	12/11/2024	SDB3262115452	5,344.00	2.5622	13,581.28	13,692.38	0.0000	4.5800	50.0000	0.0000	(1.7278)	(0.1902)	0.0000	1	(1.9180)	01/06/2025
688106.SH	12/11/2024	SDB3262115452	1,756.00	2.5622	4,462.71	4,499.22	0.0000	4.5800	50.0000	0.0000	(0.5678)	(0.0625)	0.0000	1	(0.6302)	01/06/2025
688106.SH	12/11/2024	SDB3262115452	300.00	2.5622	762.42	768.66	0.0000	4.5800	50.0000	0.0000	(0.0970)	(0.0107)	0.0000	1	(0.1077)	01/06/2025
688106.SH	12/10/2024	SDB3262115452	9,846.00	2.5359	25,022.69	24,968.21	0.0000	4.5800	50.0000	0.0000	(3.1834)	(0.3468)	0.0000	1	(3.5302)	01/06/2025
688106.SH	12/10/2024	SDB3262115452	5,754.00	2.5359	14,623.26	14,591.41	0.0000	4.5800	50.0000	0.0000	(1.8604)	(0.2027)	0.0000	1	(2.0631)	01/06/2025
688106.SH	12/10/2024	SDB3262115452	748.00	2.5359	1,900.97	1,896.83	0.0000	4.5800	50.0000	0.0000	(0.2418)	(0.0263)	0.0000	1	(0.2682)	01/06/2025
688106.SH	12/10/2024	SDB3262115452	4,217.00	2.5359	10,717.11	10,693.78	0.0000	4.5800	50.0000	0.0000	(1.3635)	(0.1485)	0.0000	1	(1.5120)	01/06/2025
688106.SH	12/10/2024	SDB3262115452	4,283.00	2.5359	10,884.85	10,861.14	0.0000	4.5800	50.0000	0.0000	(1.3848)	(0.1508)	0.0000	1	(1.5356)	01/06/2025
688106.SH	12/10/2024	SDB3262115452	5,344.00	2.5359	13,581.28	13,551.71	0.0000	4.5800	50.0000	0.0000	(1.7278)	(0.1882)	0.0000	1	(1.9161)	01/06/2025
688106.SH	12/10/2024	SDB3262115452	1,756.00	2.5359	4,462.71	4,452.99	0.0000	4.5800	50.0000	0.0000	(0.5678)	(0.0618)	0.0000	1	(0.6296)	01/06/2025
688106.SH	12/10/2024	SDB3262115452	300.00	2.5359	762.42	760.76	0.0000	4.5800	50.0000	0.0000	(0.0970)	(0.0106)	0.0000	1	(0.1076)	01/06/2025
688106.SH	12/09/2024	SDB3262115452	9,846.00	2.5244	25,022.69	24,854.90	0.0000	4.5800	50.0000	0.0000	(3.1834)	(0.3452)	0.0000	1	(3.5286)	01/06/2025
688106.SH	12/09/2024	SDB3262115452	5,754.00	2.5244	14,623.26	14,525.20	0.0000	4.5800	50.0000	0.0000	(1.8604)	(0.2017)	0.0000	1	(2.0621)	01/06/2025
688106.SH	12/09/2024	SDB3262115452	748.00	2.5244	1,900.97	1,888.23	0.0000	4.5800	50.0000	0.0000	(0.2418)	(0.0262)	0.0000	1	(0.2681)	01/06/2025
688106.SH	12/09/2024	SDB3262115452	4,217.00	2.5244	10,717.11	10,645.25	0.0000	4.5800	50.0000	0.0000	(1.3635)	(0.1479)	0.0000	1	(1.5113)	01/06/2025
688106.SH	12/09/2024	SDB3262115452	4,283.00	2.5244	10,884.85	10,811.86	0.0000	4.5800	50.0000	0.0000	(1.3848)	(0.1502)	0.0000	1	(1.5350)	01/06/2025
688106.SH	12/09/2024	SDB3262115452	5,344.00	2.5244	13,581.28	13,490.21	0.0000	4.5800	50.0000	0.0000	(1.7278)	(0.1874)	0.0000	1	(1.9152)	01/06/2025
688106.SH	12/09/2024	SDB3262115452	1,756.00	2.5244	4,462.71	4,432.78	0.0000	4.5800	50.0000	0.0000	(0.5678)	(0.0616)	0.0000	1	(0.6293)	01/06/2025
688106.SH	12/09/2024	SDB3262115452	300.00	2.5244	762.42	757.31	0.0000	4.5800	50.0000	0.0000	(0.0970)	(0.0105)	0.0000	1	(0.1075)	01/06/2025
688106.SH	12/06/2024	SDB3262115452	9,846.00	2.5687	25,022.69	25,291.11	0.0000	4.5800	50.0000	0.0000	(9.5503)	(1.0538)	0.0000	3	(10.6041)	01/06/2025
688106.SH	12/06/2024	SDB3262115452	5,754.00	2.5687	14,623.26	14,780.12	0.0000	4.5800	50.0000	0.0000	(5.5812)	(0.6158)	0.0000	3	(6.1970)	01/06/2025
688106.SH	12/06/2024	SDB3262115452	748.00	2.5687	1,900.97	1,921.36	0.0000	4.5800	50.0000	0.0000	(0.7255)	(0.0801)	0.0000	3	(0.8056)	01/06/2025
688106.SH	12/06/2024	SDB3262115452	4,217.00	2.5687	10,717.11	10,832.08	0.0000	4.5800	50.0000	0.0000	(4.0904)	(0.4513)	0.0000	3	(4.5417)	01/06/2025
688106.SH	12/06/2024	SDB3262115452	4,283.00	2.5687	10,884.85	11,001.61	0.0000	4.5800	50.0000	0.0000	(4.1544)	(0.4584)	0.0000	3	(4.6128)	01/06/2025
688106.SH	12/06/2024	SDB3262115452	5,344.00	2.5687	13,581.28	13,726.97	0.0000	4.5800	50.0000	0.0000	(5.1835)	(0.5720)	0.0000	3	(5.7555)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SUZHOU JINHONG GAS CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
688106.SH	12/06/2024	SDB3262115452	1,756.00	2.5687	4,462.71	4,510.58	0.0000	4.5800	50.0000	0.0000	(1.7033)	(0.1879)	0.0000	3	(1.8912)	01/06/2025
688106.SH	12/06/2024	SDB3262115452	300.00	2.5687	762.42	770.60	0.0000	4.5800	50.0000	0.0000	(0.2910)	(0.0321)	0.0000	3	(0.3231)	01/06/2025
688106.SH	12/05/2024	SDB3262115452	9,846.00	2.5664	25,022.69	25,268.50	0.0000	4.5800	50.0000	0.0000	(3.1834)	(0.3510)	0.0000	1	(3.5344)	01/06/2025
688106.SH	12/05/2024	SDB3262115452	5,754.00	2.5664	14,623.26	14,766.90	0.0000	4.5800	50.0000	0.0000	(1.8604)	(0.2051)	0.0000	1	(2.0655)	01/06/2025
688106.SH	12/05/2024	SDB3262115452	748.00	2.5664	1,900.97	1,919.65	0.0000	4.5800	50.0000	0.0000	(0.2418)	(0.0267)	0.0000	1	(0.2685)	01/06/2025
688106.SH	12/05/2024	SDB3262115452	4,217.00	2.5664	10,717.11	10,822.39	0.0000	4.5800	50.0000	0.0000	(1.3635)	(0.1503)	0.0000	1	(1.5138)	01/06/2025
688106.SH	12/05/2024	SDB3262115452	4,283.00	2.5664	10,884.85	10,991.77	0.0000	4.5800	50.0000	0.0000	(1.3848)	(0.1527)	0.0000	1	(1.5375)	01/06/2025
688106.SH	12/05/2024	SDB3262115452	5,344.00	2.5664	13,581.28	13,714.69	0.0000	4.5800	50.0000	0.0000	(1.7278)	(0.1905)	0.0000	1	(1.9183)	01/06/2025
688106.SH	12/05/2024	SDB3262115452	1,756.00	2.5664	4,462.71	4,506.55	0.0000	4.5800	50.0000	0.0000	(0.5678)	(0.0626)	0.0000	1	(0.6303)	01/06/2025
688106.SH	12/05/2024	SDB3262115452	300.00	2.5664	762.42	769.91	0.0000	4.5800	50.0000	0.0000	(0.0970)	(0.0107)	0.0000	1	(0.1077)	01/06/2025
688106.SH	12/04/2024	SDB3262115452	9,846.00	2.5414	25,022.69	25,022.69	0.0000	4.5800	50.0000	0.0000	(3.1834)	(0.3475)	0.0000	1	(3.5310)	01/06/2025
688106.SH	12/04/2024	SDB3262115452	5,754.00	2.5414	14,623.26	14,623.26	0.0000	4.5800	50.0000	0.0000	(1.8604)	(0.2031)	0.0000	1	(2.0635)	01/06/2025
688106.SH	12/04/2024	SDB3262115452	748.00	2.5414	1,900.97	1,900.97	0.0000	4.5800	50.0000	0.0000	(0.2418)	(0.0264)	0.0000	1	(0.2682)	01/06/2025
688106.SH	12/04/2024	SDB3262115452	4,217.00	2.5414	10,717.11	10,717.11	0.0000	4.5800	50.0000	0.0000	(1.3635)	(0.1488)	0.0000	1	(1.5123)	01/06/2025
688106.SH	12/04/2024	SDB3262115452	4,283.00	2.5414	10,884.85	10,884.85	0.0000	4.5800	50.0000	0.0000	(1.3848)	(0.1512)	0.0000	1	(1.5360)	01/06/2025
688106.SH	12/04/2024	SDB3262115452	5,344.00	2.5414	13,581.28	13,581.28	0.0000	4.5800	50.0000	0.0000	(1.7278)	(0.1886)	0.0000	1	(1.9165)	01/06/2025
688106.SH	12/04/2024	SDB3262115452	1,756.00	2.5414	4,462.71	4,462.71	0.0000	4.5800	50.0000	0.0000	(0.5678)	(0.0620)	0.0000	1	(0.6297)	01/06/2025
688106.SH	12/04/2024	SDB3262115452	300.00	2.5414	762.42	762.42	0.0000	4.5800	50.0000	0.0000	(0.0970)	(0.0106)	0.0000	1	(0.1076)	01/06/2025
TOTAL SUZHOU JINHONG GAS CO.,LTD. CMN CLASS A SERIES NORTHBOUND												(334.4004)	(36.9066)	0.0000	(371.3070)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SUZHOU TFC OPTICAL COMMUNICATION CO.,LTD. CMN CLASS A SERIES NORTHBOUND																
300394.ZK	01/03/2025	SDB3263116849	600.00	13.1185	8,164.03	7,871.13	0.0000	4.3300	50.0000	0.0000	(2.9459)	(0.3280)	0.0000	3	(3.2738)	01/06/2025
300394.ZK	01/03/2025	SDB3263116849	3,200.00	13.1185	43,417.27	41,979.34	0.0000	4.3300	50.0000	0.0000	(15.6664)	(1.7491)	0.0000	3	(17.4155)	01/06/2025
300394.ZK	01/03/2025	SDB3263116849	1,200.00	13.1185	16,164.17	15,742.25	0.0000	4.3300	50.0000	0.0000	(5.8326)	(0.6559)	0.0000	3	(6.4885)	01/06/2025
300394.ZK	01/03/2025	SDB3263116849	300.00	13.1185	4,029.50	3,935.56	0.0000	4.3300	50.0000	0.0000	(1.4540)	(0.1640)	0.0000	3	(1.6180)	01/06/2025
300394.ZK	01/03/2025	SDB3263116849	1,200.00	13.1185	16,095.09	15,742.25	0.0000	4.3300	50.0000	0.0000	(5.8076)	(0.6559)	0.0000	3	(6.4636)	01/06/2025
300394.ZK	01/02/2025	SDB3263116849	600.00	14.4589	8,164.03	8,675.35	0.0000	4.3300	50.0000	0.0000	(0.9820)	(0.1205)	0.0000	1	(1.1024)	01/06/2025
300394.ZK	01/02/2025	SDB3263116849	3,200.00	14.4589	43,417.27	46,268.54	0.0000	4.3300	50.0000	0.0000	(5.2221)	(0.6426)	0.0000	1	(5.8648)	01/06/2025
300394.ZK	01/02/2025	SDB3263116849	1,200.00	14.4589	16,164.17	17,350.70	0.0000	4.3300	50.0000	0.0000	(1.9442)	(0.2410)	0.0000	1	(2.1852)	01/06/2025
300394.ZK	01/02/2025	SDB3263116849	300.00	14.4589	4,029.50	4,337.68	0.0000	4.3300	50.0000	0.0000	(0.4847)	(0.0602)	0.0000	1	(0.5449)	01/06/2025
300394.ZK	01/02/2025	SDB3263116849	1,200.00	14.4589	16,095.09	17,350.70	0.0000	4.3300	50.0000	0.0000	(1.9359)	(0.2410)	0.0000	1	(2.1769)	01/06/2025
300394.ZK	12/31/2024	SDB3263116849	600.00	13.5692	8,164.03	8,141.51	0.0000	4.3300	50.0000	0.0000	(1.9639)	(0.2262)	0.0000	2	(2.1901)	01/06/2025
300394.ZK	12/31/2024	SDB3263116849	3,200.00	13.5692	43,417.27	43,421.39	0.0000	4.3300	50.0000	0.0000	(10.4443)	(1.2061)	0.0000	2	(11.6504)	01/06/2025
300394.ZK	12/31/2024	SDB3263116849	1,200.00	13.5692	16,164.17	16,283.02	0.0000	4.3300	50.0000	0.0000	(3.8884)	(0.4523)	0.0000	2	(4.3407)	01/06/2025
300394.ZK	12/31/2024	SDB3263116849	300.00	13.5692	4,029.50	4,070.76	0.0000	4.3300	50.0000	0.0000	(0.9693)	(0.1131)	0.0000	2	(1.0824)	01/06/2025
300394.ZK	12/31/2024	SDB3263116849	1,200.00	13.5692	16,095.09	16,283.02	0.0000	4.3300	50.0000	0.0000	(3.8718)	(0.4523)	0.0000	2	(4.3241)	01/06/2025
300394.ZK	12/31/2024	SDB3263116849	500.00	13.5692	6,706.29	6,784.59	0.0000	4.3300	50.0000	0.0000	(1.6132)	(0.1885)	0.0000	2	(1.8017)	01/06/2025
300394.ZK	12/31/2024	SDB3263116849	400.00	13.5692	5,392.06	5,427.67	0.0000	4.3300	50.0000	0.0000	(1.2971)	(0.1508)	0.0000	2	(1.4479)	01/06/2025
300394.ZK	12/31/2024	SDB3263116849	200.00	13.5692	2,880.53	2,713.84	0.0000	4.3300	50.0000	0.0000	(0.6929)	(0.0754)	0.0000	2	(0.7683)	01/06/2025
300394.ZK	12/31/2024	SDB3263116849	300.00	13.5692	4,282.81	4,070.76	0.0000	4.3300	50.0000	0.0000	(1.0303)	(0.1131)	0.0000	2	(1.1433)	01/06/2025
300394.ZK	12/31/2024	SDB3263116849	400.00	13.5692	5,984.25	5,427.67	0.0000	4.3300	50.0000	0.0000	(1.4395)	(0.1508)	0.0000	2	(1.5903)	01/06/2025
300394.ZK	12/31/2024	SDB3263116849	500.00	13.5692	7,537.44	6,784.59	0.0000	4.3300	50.0000	0.0000	(1.8132)	(0.1885)	0.0000	2	(2.0016)	01/06/2025
300394.ZK	12/31/2024	SDB3263116849	200.00	13.5692	2,854.56	2,713.84	0.0000	4.3300	50.0000	0.0000	(0.6867)	(0.0754)	0.0000	2	(0.7621)	01/06/2025
300394.ZK	12/31/2024	SDB3263116849	100.00	13.5692	1,427.28	1,356.92	0.0000	4.3300	50.0000	0.0000	(0.3433)	(0.0377)	0.0000	2	(0.3810)	01/06/2025
300394.ZK	12/31/2024	SDB3263116849	400.00	13.5692	5,709.11	5,427.67	0.0000	4.3300	50.0000	0.0000	(1.3734)	(0.1508)	0.0000	2	(1.5241)	01/06/2025
300394.ZK	12/31/2024	SDB3263116849	200.00	13.5692	2,854.56	2,713.84	0.0000	4.3300	50.0000	0.0000	(0.6867)	(0.0754)	0.0000	2	(0.7621)	01/06/2025
300394.ZK	12/31/2024	SDB3263116849	500.00	13.5692	7,136.39	6,784.59	0.0000	4.3300	50.0000	0.0000	(1.7167)	(0.1885)	0.0000	2	(1.9052)	01/06/2025
300394.ZK	12/31/2024	SDB3263116849	800.00	13.5692	11,418.23	10,855.35	0.0000	4.3300	50.0000	0.0000	(2.7467)	(0.3015)	0.0000	2	(3.0483)	01/06/2025
300394.ZK	12/30/2024	SDB3263116849	600.00	13.4463	8,164.03	8,067.79	0.0000	4.3300	50.0000	0.0000	(0.9820)	(0.1121)	0.0000	1	(1.0940)	01/06/2025
300394.ZK	12/30/2024	SDB3263116849	3,200.00	13.4463	43,417.27	43,028.19	0.0000	4.3300	50.0000	0.0000	(5.2221)	(0.5976)	0.0000	1	(5.8197)	01/06/2025
300394.ZK	12/30/2024	SDB3263116849	1,200.00	13.4463	16,164.17	16,135.57	0.0000	4.3300	50.0000	0.0000	(1.9442)	(0.2241)	0.0000	1	(2.1683)	01/06/2025
300394.ZK	12/30/2024	SDB3263116849	300.00	13.4463	4,029.50	4,033.89	0.0000	4.3300	50.0000	0.0000	(0.4847)	(0.0560)	0.0000	1	(0.5407)	01/06/2025
300394.ZK	12/30/2024	SDB3263116849	1,200.00	13.4463	16,095.09	16,135.57	0.0000	4.3300	50.0000	0.0000	(1.9359)	(0.2241)	0.0000	1	(2.1600)	01/06/2025
300394.ZK	12/30/2024	SDB3263116849	500.00	13.4463	6,706.29	6,723.16	0.0000	4.3300	50.0000	0.0000	(0.8066)	(0.0934)	0.0000	1	(0.9000)	01/06/2025
300394.ZK	12/30/2024	SDB3263116849	400.00	13.4463	5,392.06	5,378.52	0.0000	4.3300	50.0000	0.0000	(0.6485)	(0.0747)	0.0000	1	(0.7232)	01/06/2025
300394.ZK	12/30/2024	SDB3263116849	200.00	13.4463	2,880.53	2,689.26	0.0000	4.3300	50.0000	0.0000	(0.3465)	(0.0374)	0.0000	1	(0.3838)	01/06/2025
300394.ZK	12/30/2024	SDB3263116849	300.00	13.4463	4,282.81	4,033.89	0.0000	4.3300	50.0000	0.0000	(0.5151)	(0.0560)	0.0000	1	(0.5712)	01/06/2025
300394.ZK	12/30/2024	SDB3263116849	400.00	13.4463	5,984.25	5,378.52	0.0000	4.3300	50.0000	0.0000	(0.7198)	(0.0747)	0.0000	1	(0.7945)	01/06/2025
300394.ZK	12/30/2024	SDB3263116849	500.00	13.4463	7,537.44	6,723.16	0.0000	4.3300	50.0000	0.0000	(0.9066)	(0.0934)	0.0000	1	(1.0000)	01/06/2025
300394.ZK	12/30/2024	SDB3263116849	200.00	13.4463	2,854.56	2,689.26	0.0000	4.3300	50.0000	0.0000	(0.3433)	(0.0374)	0.0000	1	(0.3807)	01/06/2025
300394.ZK	12/30/2024	SDB3263116849	100.00	13.4463	1,427.28	1,344.63	0.0000	4.3300	50.0000	0.0000	(0.1717)	(0.0187)	0.0000	1	(0.1903)	01/06/2025
300394.ZK	12/30/2024	SDB3263116849	400.00	13.4463	5,709.11	5,378.52	0.0000	4.3300	50.0000	0.0000	(0.6867)	(0.0747)	0.0000	1	(0.7614)	01/06/2025
300394.ZK	12/30/2024	SDB3263116849	200.00	13.4463	2,854.56	2,689.26	0.0000	4.3300	50.0000	0.0000	(0.3433)	(0.0374)	0.0000	1	(0.3807)	01/06/2025
300394.ZK	12/30/2024	SDB3263116849	500.00	13.4463	7,136.39	6,723.16	0.0000	4.3300	50.0000	0.0000	(0.8583)	(0.0934)	0.0000	1	(0.9517)	01/06/2025
300394.ZK	12/30/2024	SDB3263116849	800.00	13.4463	11,418.23	10,757.05	0.0000	4.3300	50.0000	0.0000	(1.3734)	(0.1494)	0.0000	1	(1.5228)	01/06/2025
300394.ZK	12/27/2024	SDB3263116849	600.00	13.5016	8,164.03	8,100.99	0.0000	4.3300	50.0000	0.0000	(2.9459)	(0.3375)	0.0000	3	(3.2834)	01/06/2025
300394.ZK	12/27/2024	SDB3263116849	3,200.00	13.5016	43,417.27	43,205.25	0.0000	4.3300	50.0000	0.0000	(15.6664)	(1.8002)	0.0000	3	(17.4666)	01/06/2025
300394.ZK	12/27/2024	SDB3263116849	1,200.00	13.5016	16,164.17	16,201.97	0.0000	4.3300	50.0000	0.0000	(5.8326)	(0.6751)	0.0000	3	(6.5077)	01/06/2025
300394.ZK	12/27/2024	SDB3263116849	300.00	13.5016	4,029.50	4,050.49	0.0000	4.3300	50.0000	0.0000	(1.4540)	(0.1688)	0.0000	3	(1.6227)	01/06/2025
300394.ZK	12/27/2024	SDB3263116849	1,200.00	13.5016	16,095.09	16,201.97	0.0000	4.3300	50.0000	0.0000	(5.8076)	(0.6751)	0.0000	3	(6.4827)	01/06/2025
300394.ZK	12/27/2024	SDB3263116849	500.00	13.5016	6,706.29	6,750.82	0.0000	4.3300	50.0000	0.0000	(2.4199)	(0.2813)	0.0000	3	(2.7011)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SUZHOU TFC OPTICAL COMMUNICATION CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300394.ZK	12/27/2024	SDB3263116849	400.00	13.5016	5,392.06	5,400.66	0.0000	4.3300	50.0000	0.0000	(1.9456)	(0.2250)	0.0000	3	(2.1707)	01/06/2025
300394.ZK	12/27/2024	SDB3263116849	200.00	13.5016	2,880.53	2,700.33	0.0000	4.3300	50.0000	0.0000	(1.0394)	(0.1125)	0.0000	3	(1.1519)	01/06/2025
300394.ZK	12/27/2024	SDB3263116849	300.00	13.5016	4,282.81	4,050.49	0.0000	4.3300	50.0000	0.0000	(1.5454)	(0.1688)	0.0000	3	(1.7142)	01/06/2025
300394.ZK	12/27/2024	SDB3263116849	400.00	13.5016	5,984.25	5,400.66	0.0000	4.3300	50.0000	0.0000	(2.1593)	(0.2250)	0.0000	3	(2.3843)	01/06/2025
300394.ZK	12/27/2024	SDB3263116849	500.00	13.5016	7,537.44	6,750.82	0.0000	4.3300	50.0000	0.0000	(2.7198)	(0.2813)	0.0000	3	(3.0010)	01/06/2025
300394.ZK	12/27/2024	SDB3263116849	200.00	13.5016	2,854.56	2,700.33	0.0000	4.3300	50.0000	0.0000	(1.0300)	(0.1125)	0.0000	3	(1.1425)	01/06/2025
300394.ZK	12/27/2024	SDB3263116849	100.00	13.5016	1,427.28	1,350.16	0.0000	4.3300	50.0000	0.0000	(0.5150)	(0.0563)	0.0000	3	(0.5713)	01/06/2025
300394.ZK	12/27/2024	SDB3263116849	400.00	13.5016	5,709.11	5,400.66	0.0000	4.3300	50.0000	0.0000	(2.0600)	(0.2250)	0.0000	3	(2.2851)	01/06/2025
300394.ZK	12/27/2024	SDB3263116849	200.00	13.5016	2,854.56	2,700.33	0.0000	4.3300	50.0000	0.0000	(1.0300)	(0.1125)	0.0000	3	(1.1425)	01/06/2025
300394.ZK	12/27/2024	SDB3263116849	500.00	13.5016	7,136.39	6,750.82	0.0000	4.3300	50.0000	0.0000	(2.5750)	(0.2813)	0.0000	3	(2.8563)	01/06/2025
300394.ZK	12/27/2024	SDB3263116849	800.00	13.5016	11,418.23	10,801.31	0.0000	4.3300	50.0000	0.0000	(4.1201)	(0.4501)	0.0000	3	(4.5701)	01/06/2025
300394.ZK	12/26/2024	SDB3263116849	1,200.00	13.5261	16,164.17	16,231.34	0.0000	4.3300	50.0000	0.0000	(1.9442)	(0.2254)	0.0000	1	(2.1696)	01/06/2025
300394.ZK	12/26/2024	SDB3263116849	300.00	13.5261	4,029.50	4,057.83	0.0000	4.3300	50.0000	0.0000	(0.4847)	(0.0564)	0.0000	1	(0.5410)	01/06/2025
300394.ZK	12/26/2024	SDB3263116849	1,200.00	13.5261	16,095.09	16,231.34	0.0000	4.3300	50.0000	0.0000	(1.9359)	(0.2254)	0.0000	1	(2.1613)	01/06/2025
300394.ZK	12/26/2024	SDB3263116849	500.00	13.5261	6,706.29	6,763.06	0.0000	4.3300	50.0000	0.0000	(0.8066)	(0.0939)	0.0000	1	(0.9005)	01/06/2025
300394.ZK	12/26/2024	SDB3263116849	400.00	13.5261	5,392.06	5,410.45	0.0000	4.3300	50.0000	0.0000	(0.6485)	(0.0751)	0.0000	1	(0.7237)	01/06/2025
300394.ZK	12/26/2024	SDB3263116849	200.00	13.5261	2,880.53	2,705.22	0.0000	4.3300	50.0000	0.0000	(0.3465)	(0.0376)	0.0000	1	(0.3840)	01/06/2025
300394.ZK	12/26/2024	SDB3263116849	300.00	13.5261	4,282.81	4,057.83	0.0000	4.3300	50.0000	0.0000	(0.5151)	(0.0564)	0.0000	1	(0.5715)	01/06/2025
300394.ZK	12/26/2024	SDB3263116849	400.00	13.5261	5,984.25	5,410.45	0.0000	4.3300	50.0000	0.0000	(0.7198)	(0.0751)	0.0000	1	(0.7949)	01/06/2025
300394.ZK	12/26/2024	SDB3263116849	500.00	13.5261	7,537.44	6,763.06	0.0000	4.3300	50.0000	0.0000	(0.9066)	(0.0939)	0.0000	1	(1.0005)	01/06/2025
300394.ZK	12/26/2024	SDB3263116849	200.00	13.5261	2,854.56	2,705.22	0.0000	4.3300	50.0000	0.0000	(0.3433)	(0.0376)	0.0000	1	(0.3809)	01/06/2025
300394.ZK	12/26/2024	SDB3263116849	100.00	13.5261	1,427.28	1,352.61	0.0000	4.3300	50.0000	0.0000	(0.1717)	(0.0188)	0.0000	1	(0.1905)	01/06/2025
300394.ZK	12/26/2024	SDB3263116849	400.00	13.5261	5,709.11	5,410.45	0.0000	4.3300	50.0000	0.0000	(0.6867)	(0.0751)	0.0000	1	(0.7618)	01/06/2025
300394.ZK	12/26/2024	SDB3263116849	200.00	13.5261	2,854.56	2,705.22	0.0000	4.3300	50.0000	0.0000	(0.3433)	(0.0376)	0.0000	1	(0.3809)	01/06/2025
300394.ZK	12/26/2024	SDB3263116849	500.00	13.5261	7,136.39	6,763.06	0.0000	4.3300	50.0000	0.0000	(0.8583)	(0.0939)	0.0000	1	(0.9523)	01/06/2025
300394.ZK	12/26/2024	SDB3263116849	800.00	13.5261	11,418.23	10,820.89	0.0000	4.3300	50.0000	0.0000	(1.3734)	(0.1503)	0.0000	1	(1.5236)	01/06/2025
300394.ZK	12/24/2024	SDB3263116849	1,200.00	13.5261	16,164.17	16,231.34	0.0000	4.3300	50.0000	0.0000	(3.8884)	(0.4509)	0.0000	2	(4.3393)	01/06/2025
300394.ZK	12/24/2024	SDB3263116849	300.00	13.5261	4,029.50	4,057.83	0.0000	4.3300	50.0000	0.0000	(0.9693)	(0.1127)	0.0000	2	(1.0820)	01/06/2025
300394.ZK	12/24/2024	SDB3263116849	1,200.00	13.5261	16,095.09	16,231.34	0.0000	4.3300	50.0000	0.0000	(3.8718)	(0.4509)	0.0000	2	(4.3226)	01/06/2025
300394.ZK	12/24/2024	SDB3263116849	500.00	13.5261	6,706.29	6,763.06	0.0000	4.3300	50.0000	0.0000	(1.6132)	(0.1879)	0.0000	2	(1.8011)	01/06/2025
300394.ZK	12/24/2024	SDB3263116849	400.00	13.5261	5,392.06	5,410.45	0.0000	4.3300	50.0000	0.0000	(1.2971)	(0.1503)	0.0000	2	(1.4474)	01/06/2025
300394.ZK	12/24/2024	SDB3263116849	200.00	13.5261	2,880.53	2,705.22	0.0000	4.3300	50.0000	0.0000	(0.6929)	(0.0751)	0.0000	2	(0.7681)	01/06/2025
300394.ZK	12/24/2024	SDB3263116849	300.00	13.5261	4,282.81	4,057.83	0.0000	4.3300	50.0000	0.0000	(1.0303)	(0.1127)	0.0000	2	(1.1430)	01/06/2025
300394.ZK	12/24/2024	SDB3263116849	400.00	13.5261	5,984.25	5,410.45	0.0000	4.3300	50.0000	0.0000	(1.4395)	(0.1503)	0.0000	2	(1.5898)	01/06/2025
300394.ZK	12/24/2024	SDB3263116849	500.00	13.5261	7,537.44	6,763.06	0.0000	4.3300	50.0000	0.0000	(1.8132)	(0.1879)	0.0000	2	(2.0010)	01/06/2025
300394.ZK	12/24/2024	SDB3263116849	200.00	13.5261	2,854.56	2,705.22	0.0000	4.3300	50.0000	0.0000	(0.6867)	(0.0751)	0.0000	2	(0.7618)	01/06/2025
300394.ZK	12/24/2024	SDB3263116849	100.00	13.5261	1,427.28	1,352.61	0.0000	4.3300	50.0000	0.0000	(0.3433)	(0.0376)	0.0000	2	(0.3809)	01/06/2025
300394.ZK	12/24/2024	SDB3263116849	400.00	13.5261	5,709.11	5,410.45	0.0000	4.3300	50.0000	0.0000	(1.3734)	(0.1503)	0.0000	2	(1.5236)	01/06/2025
300394.ZK	12/24/2024	SDB3263116849	200.00	13.5261	2,854.56	2,705.22	0.0000	4.3300	50.0000	0.0000	(0.6867)	(0.0751)	0.0000	2	(0.7618)	01/06/2025
300394.ZK	12/24/2024	SDB3263116849	500.00	13.5261	7,136.39	6,763.06	0.0000	4.3300	50.0000	0.0000	(1.7167)	(0.1879)	0.0000	2	(1.9046)	01/06/2025
300394.ZK	12/24/2024	SDB3263116849	800.00	13.5261	11,418.23	10,820.89	0.0000	4.3300	50.0000	0.0000	(2.7467)	(0.3006)	0.0000	2	(3.0473)	01/06/2025
300394.ZK	12/23/2024	SDB3263116849	1,200.00	13.4849	16,095.09	16,181.83	0.0000	4.3300	50.0000	0.0000	(1.9359)	(0.2247)	0.0000	1	(2.1606)	01/06/2025
300394.ZK	12/23/2024	SDB3263116849	500.00	13.4849	6,706.29	6,742.43	0.0000	4.3300	50.0000	0.0000	(0.8066)	(0.0936)	0.0000	1	(0.9003)	01/06/2025
300394.ZK	12/23/2024	SDB3263116849	400.00	13.4849	5,392.06	5,393.94	0.0000	4.3300	50.0000	0.0000	(0.6485)	(0.0749)	0.0000	1	(0.7235)	01/06/2025
300394.ZK	12/23/2024	SDB3263116849	200.00	13.4849	2,880.53	2,696.97	0.0000	4.3300	50.0000	0.0000	(0.3465)	(0.0375)	0.0000	1	(0.3839)	01/06/2025
300394.ZK	12/23/2024	SDB3263116849	300.00	13.4849	4,282.81	4,045.46	0.0000	4.3300	50.0000	0.0000	(0.5151)	(0.0562)	0.0000	1	(0.5713)	01/06/2025
300394.ZK	12/23/2024	SDB3263116849	400.00	13.4849	5,984.25	5,393.94	0.0000	4.3300	50.0000	0.0000	(0.7198)	(0.0749)	0.0000	1	(0.7947)	01/06/2025
300394.ZK	12/23/2024	SDB3263116849	500.00	13.4849	7,537.44	6,742.43	0.0000	4.3300	50.0000	0.0000	(0.9066)	(0.0936)	0.0000	1	(1.0002)	01/06/2025
300394.ZK	12/23/2024	SDB3263116849	200.00	13.4849	2,854.56	2,696.97	0.0000	4.3300	50.0000	0.0000	(0.3433)	(0.0375)	0.0000	1	(0.3808)	01/06/2025
300394.ZK	12/23/2024	SDB3263116849	100.00	13.4849	1,427.28	1,348.49	0.0000	4.3300	50.0000	0.0000	(0.1717)	(0.0187)	0.0000	1	(0.1904)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SUZHOU TFC OPTICAL COMMUNICATION CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300394.ZK	12/23/2024	SDB3263116849	400.00	13.4849	5,709.11	5,393.94	0.0000	4.3300	50.0000	0.0000	(0.6867)	(0.0749)	0.0000	1	(0.7616)	01/06/2025
300394.ZK	12/23/2024	SDB3263116849	200.00	13.4849	2,854.56	2,696.97	0.0000	4.3300	50.0000	0.0000	(0.3433)	(0.0375)	0.0000	1	(0.3808)	01/06/2025
300394.ZK	12/23/2024	SDB3263116849	500.00	13.4849	7,136.39	6,742.43	0.0000	4.3300	50.0000	0.0000	(0.8583)	(0.0936)	0.0000	1	(0.9520)	01/06/2025
300394.ZK	12/23/2024	SDB3263116849	800.00	13.4849	11,418.23	10,787.89	0.0000	4.3300	50.0000	0.0000	(1.3734)	(0.1498)	0.0000	1	(1.5232)	01/06/2025
300394.ZK	12/20/2024	SDB3263116849	200.00	13.5439	2,880.53	2,708.78	0.0000	4.3300	50.0000	0.0000	(1.0394)	(0.1129)	0.0000	3	(1.1523)	01/06/2025
300394.ZK	12/20/2024	SDB3263116849	300.00	13.5439	4,282.81	4,063.17	0.0000	4.3300	50.0000	0.0000	(1.5454)	(0.1693)	0.0000	3	(1.7147)	01/06/2025
300394.ZK	12/20/2024	SDB3263116849	400.00	13.5439	5,984.25	5,417.56	0.0000	4.3300	50.0000	0.0000	(2.1593)	(0.2257)	0.0000	3	(2.3850)	01/06/2025
300394.ZK	12/20/2024	SDB3263116849	500.00	13.5439	7,537.44	6,771.94	0.0000	4.3300	50.0000	0.0000	(2.7198)	(0.2822)	0.0000	3	(3.0019)	01/06/2025
300394.ZK	12/20/2024	SDB3263116849	200.00	13.5439	2,854.56	2,708.78	0.0000	4.3300	50.0000	0.0000	(1.0300)	(0.1129)	0.0000	3	(1.1429)	01/06/2025
300394.ZK	12/20/2024	SDB3263116849	100.00	13.5439	1,427.28	1,354.39	0.0000	4.3300	50.0000	0.0000	(0.5150)	(0.0564)	0.0000	3	(0.5714)	01/06/2025
300394.ZK	12/20/2024	SDB3263116849	400.00	13.5439	5,709.11	5,417.56	0.0000	4.3300	50.0000	0.0000	(2.0600)	(0.2257)	0.0000	3	(2.2858)	01/06/2025
300394.ZK	12/20/2024	SDB3263116849	200.00	13.5439	2,854.56	2,708.78	0.0000	4.3300	50.0000	0.0000	(1.0300)	(0.1129)	0.0000	3	(1.1429)	01/06/2025
300394.ZK	12/20/2024	SDB3263116849	500.00	13.5439	7,136.39	6,771.94	0.0000	4.3300	50.0000	0.0000	(2.5750)	(0.2822)	0.0000	3	(2.8572)	01/06/2025
300394.ZK	12/20/2024	SDB3263116849	800.00	13.5439	11,418.23	10,835.11	0.0000	4.3300	50.0000	0.0000	(4.1201)	(0.4515)	0.0000	3	(4.5715)	01/06/2025
300394.ZK	12/19/2024	SDB3263116849	200.00	13.7924	2,880.53	2,758.48	0.0000	4.5800	50.0000	0.0000	(0.3665)	(0.0383)	0.0000	1	(0.4048)	01/06/2025
300394.ZK	12/19/2024	SDB3263116849	300.00	13.7924	4,282.81	4,137.72	0.0000	4.5800	50.0000	0.0000	(0.5449)	(0.0575)	0.0000	1	(0.6023)	01/06/2025
300394.ZK	12/19/2024	SDB3263116849	400.00	13.7924	5,984.25	5,516.96	0.0000	4.5800	50.0000	0.0000	(0.7613)	(0.0766)	0.0000	1	(0.8380)	01/06/2025
300394.ZK	12/19/2024	SDB3263116849	500.00	13.7924	7,537.44	6,896.20	0.0000	4.5800	50.0000	0.0000	(0.9589)	(0.0958)	0.0000	1	(1.0547)	01/06/2025
300394.ZK	12/19/2024	SDB3263116849	200.00	13.7924	2,854.56	2,758.48	0.0000	4.5800	50.0000	0.0000	(0.3632)	(0.0383)	0.0000	1	(0.4015)	01/06/2025
300394.ZK	12/19/2024	SDB3263116849	100.00	13.7924	1,427.28	1,379.24	0.0000	4.5800	50.0000	0.0000	(0.1816)	(0.0192)	0.0000	1	(0.2007)	01/06/2025
300394.ZK	12/19/2024	SDB3263116849	400.00	13.7924	5,709.11	5,516.96	0.0000	4.5800	50.0000	0.0000	(0.7263)	(0.0766)	0.0000	1	(0.8030)	01/06/2025
300394.ZK	12/19/2024	SDB3263116849	200.00	13.7924	2,854.56	2,758.48	0.0000	4.5800	50.0000	0.0000	(0.3632)	(0.0383)	0.0000	1	(0.4015)	01/06/2025
300394.ZK	12/19/2024	SDB3263116849	500.00	13.7924	7,136.39	6,896.20	0.0000	4.5800	50.0000	0.0000	(0.9079)	(0.0958)	0.0000	1	(1.0037)	01/06/2025
300394.ZK	12/19/2024	SDB3263116849	800.00	13.7924	11,418.23	11,033.92	0.0000	4.5800	50.0000	0.0000	(1.4527)	(0.1532)	0.0000	1	(1.6059)	01/06/2025
300394.ZK	12/18/2024	SDB3263116849	200.00	14.3579	2,880.53	2,871.59	0.0000	4.5800	50.0000	0.0000	(0.3665)	(0.0399)	0.0000	1	(0.4064)	01/06/2025
300394.ZK	12/18/2024	SDB3263116849	300.00	14.3579	4,282.81	4,307.38	0.0000	4.5800	50.0000	0.0000	(0.5449)	(0.0598)	0.0000	1	(0.6047)	01/06/2025
300394.ZK	12/18/2024	SDB3263116849	400.00	14.3579	5,984.25	5,743.18	0.0000	4.5800	50.0000	0.0000	(0.7613)	(0.0798)	0.0000	1	(0.8411)	01/06/2025
300394.ZK	12/18/2024	SDB3263116849	500.00	14.3579	7,537.44	7,178.97	0.0000	4.5800	50.0000	0.0000	(0.9589)	(0.0997)	0.0000	1	(1.0586)	01/06/2025
300394.ZK	12/18/2024	SDB3263116849	200.00	14.3579	2,854.56	2,871.59	0.0000	4.5800	50.0000	0.0000	(0.3632)	(0.0399)	0.0000	1	(0.4030)	01/06/2025
300394.ZK	12/18/2024	SDB3263116849	100.00	14.3579	1,427.28	1,435.79	0.0000	4.5800	50.0000	0.0000	(0.1816)	(0.0199)	0.0000	1	(0.2015)	01/06/2025
300394.ZK	12/18/2024	SDB3263116849	400.00	14.3579	5,709.11	5,743.18	0.0000	4.5800	50.0000	0.0000	(0.7263)	(0.0798)	0.0000	1	(0.8061)	01/06/2025
300394.ZK	12/18/2024	SDB3263116849	200.00	14.3579	2,854.56	2,871.59	0.0000	4.5800	50.0000	0.0000	(0.3632)	(0.0399)	0.0000	1	(0.4030)	01/06/2025
300394.ZK	12/18/2024	SDB3263116849	500.00	14.3579	7,136.39	7,178.97	0.0000	4.5800	50.0000	0.0000	(0.9079)	(0.0997)	0.0000	1	(1.0076)	01/06/2025
300394.ZK	12/18/2024	SDB3263116849	800.00	14.3579	11,418.23	11,486.35	0.0000	4.5800	50.0000	0.0000	(1.4527)	(0.1595)	0.0000	1	(1.6122)	01/06/2025
300394.ZK	12/17/2024	SDB3263116849	200.00	15.0286	2,880.53	3,005.72	0.0000	4.5800	50.0000	0.0000	(0.3665)	(0.0417)	0.0000	1	(0.4082)	01/06/2025
300394.ZK	12/17/2024	SDB3263116849	300.00	15.0286	4,282.81	4,508.58	0.0000	4.5800	50.0000	0.0000	(0.5449)	(0.0626)	0.0000	1	(0.6075)	01/06/2025
300394.ZK	12/17/2024	SDB3263116849	400.00	15.0286	5,984.25	6,011.44	0.0000	4.5800	50.0000	0.0000	(0.7613)	(0.0835)	0.0000	1	(0.8448)	01/06/2025
300394.ZK	12/17/2024	SDB3263116849	500.00	15.0286	7,537.44	7,514.30	0.0000	4.5800	50.0000	0.0000	(0.9589)	(0.1044)	0.0000	1	(1.0633)	01/06/2025
300394.ZK	12/17/2024	SDB3263116849	200.00	15.0286	2,854.56	3,005.72	0.0000	4.5800	50.0000	0.0000	(0.3632)	(0.0417)	0.0000	1	(0.4049)	01/06/2025
300394.ZK	12/17/2024	SDB3263116849	100.00	15.0286	1,427.28	1,502.86	0.0000	4.5800	50.0000	0.0000	(0.1816)	(0.0209)	0.0000	1	(0.2025)	01/06/2025
300394.ZK	12/17/2024	SDB3263116849	400.00	15.0286	5,709.11	6,011.44	0.0000	4.5800	50.0000	0.0000	(0.7263)	(0.0835)	0.0000	1	(0.8098)	01/06/2025
300394.ZK	12/17/2024	SDB3263116849	200.00	15.0286	2,854.56	3,005.72	0.0000	4.5800	50.0000	0.0000	(0.3632)	(0.0417)	0.0000	1	(0.4049)	01/06/2025
300394.ZK	12/17/2024	SDB3263116849	500.00	15.0286	7,136.39	7,514.30	0.0000	4.5800	50.0000	0.0000	(0.9079)	(0.1044)	0.0000	1	(1.0123)	01/06/2025
300394.ZK	12/17/2024	SDB3263116849	800.00	15.0286	11,418.23	12,022.87	0.0000	4.5800	50.0000	0.0000	(1.4527)	(0.1670)	0.0000	1	(1.6196)	01/06/2025
300394.ZK	12/16/2024	SDB3263116849	200.00	14.5480	2,880.53	2,909.61	0.0000	4.5800	50.0000	0.0000	(0.3665)	(0.0404)	0.0000	1	(0.4069)	01/06/2025
300394.ZK	12/16/2024	SDB3263116849	300.00	14.5480	4,282.81	4,364.41	0.0000	4.5800	50.0000	0.0000	(0.5449)	(0.0606)	0.0000	1	(0.6055)	01/06/2025
300394.ZK	12/16/2024	SDB3263116849	400.00	14.5480	5,984.25	5,819.21	0.0000	4.5800	50.0000	0.0000	(0.7613)	(0.0808)	0.0000	1	(0.8422)	01/06/2025
300394.ZK	12/16/2024	SDB3263116849	500.00	14.5480	7,537.44	7,274.02	0.0000	4.5800	50.0000	0.0000	(0.9589)	(0.1010)	0.0000	1	(1.0600)	01/06/2025
300394.ZK	12/16/2024	SDB3263116849	200.00	14.5480	2,854.56	2,909.61	0.0000	4.5800	50.0000	0.0000	(0.3632)	(0.0404)	0.0000	1	(0.4036)	01/06/2025
300394.ZK	12/16/2024	SDB3263116849	100.00	14.5480	1,427.28	1,454.80	0.0000	4.5800	50.0000	0.0000	(0.1816)	(0.0202)	0.0000	1	(0.2018)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6



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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SUZHOU TFC OPTICAL COMMUNICATION CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300394.ZK	12/16/2024	SDB3263116849	400.00	14.5480	5,709.11	5,819.21	0.0000	4.5800	50.0000	0.0000	(0.7263)	(0.0808)	0.0000	1	(0.8071)	01/06/2025
300394.ZK	12/16/2024	SDB3263116849	200.00	14.5480	2,854.56	2,909.61	0.0000	4.5800	50.0000	0.0000	(0.3632)	(0.0404)	0.0000	1	(0.4036)	01/06/2025
300394.ZK	12/16/2024	SDB3263116849	500.00	14.5480	7,136.39	7,274.02	0.0000	4.5800	50.0000	0.0000	(0.9079)	(0.1010)	0.0000	1	(1.0089)	01/06/2025
300394.ZK	12/16/2024	SDB3263116849	800.00	14.5480	11,418.23	11,638.43	0.0000	4.5800	50.0000	0.0000	(1.4527)	(0.1616)	0.0000	1	(1.6143)	01/06/2025
300394.ZK	12/13/2024	SDB3263116849	400.00	14.3103	5,984.25	5,724.11	0.0000	4.5800	50.0000	0.0000	(2.2840)	(0.2385)	0.0000	3	(2.5225)	01/06/2025
300394.ZK	12/13/2024	SDB3263116849	500.00	14.3103	7,537.44	7,155.13	0.0000	4.5800	50.0000	0.0000	(2.8768)	(0.2981)	0.0000	3	(3.1749)	01/06/2025
300394.ZK	12/13/2024	SDB3263116849	200.00	14.3103	2,854.56	2,862.05	0.0000	4.5800	50.0000	0.0000	(1.0895)	(0.1193)	0.0000	3	(1.2087)	01/06/2025
300394.ZK	12/13/2024	SDB3263116849	100.00	14.3103	1,427.28	1,431.03	0.0000	4.5800	50.0000	0.0000	(0.5447)	(0.0596)	0.0000	3	(0.6044)	01/06/2025
300394.ZK	12/13/2024	SDB3263116849	400.00	14.3103	5,709.11	5,724.11	0.0000	4.5800	50.0000	0.0000	(2.1790)	(0.2385)	0.0000	3	(2.4175)	01/06/2025
300394.ZK	12/13/2024	SDB3263116849	200.00	14.3103	2,854.56	2,862.05	0.0000	4.5800	50.0000	0.0000	(1.0895)	(0.1193)	0.0000	3	(1.2087)	01/06/2025
300394.ZK	12/13/2024	SDB3263116849	500.00	14.3103	7,136.39	7,155.13	0.0000	4.5800	50.0000	0.0000	(2.7237)	(0.2981)	0.0000	3	(3.0219)	01/06/2025
300394.ZK	12/13/2024	SDB3263116849	800.00	14.3103	11,418.23	11,448.21	0.0000	4.5800	50.0000	0.0000	(4.3580)	(0.4770)	0.0000	3	(4.8350)	01/06/2025
300394.ZK	12/12/2024	SDB3263116849	400.00	14.4822	5,984.25	5,792.89	0.0000	4.5800	50.0000	0.0000	(0.7613)	(0.0805)	0.0000	1	(0.8418)	01/06/2025
300394.ZK	12/12/2024	SDB3263116849	500.00	14.4822	7,537.44	7,241.11	0.0000	4.5800	50.0000	0.0000	(0.9589)	(0.1006)	0.0000	1	(1.0595)	01/06/2025
300394.ZK	12/12/2024	SDB3263116849	200.00	14.4822	2,854.56	2,896.44	0.0000	4.5800	50.0000	0.0000	(0.3632)	(0.0402)	0.0000	1	(0.4034)	01/06/2025
300394.ZK	12/12/2024	SDB3263116849	100.00	14.4822	1,427.28	1,448.22	0.0000	4.5800	50.0000	0.0000	(0.1816)	(0.0201)	0.0000	1	(0.2017)	01/06/2025
300394.ZK	12/12/2024	SDB3263116849	400.00	14.4822	5,709.11	5,792.89	0.0000	4.5800	50.0000	0.0000	(0.7263)	(0.0805)	0.0000	1	(0.8068)	01/06/2025
300394.ZK	12/12/2024	SDB3263116849	200.00	14.4822	2,854.56	2,896.44	0.0000	4.5800	50.0000	0.0000	(0.3632)	(0.0402)	0.0000	1	(0.4034)	01/06/2025
300394.ZK	12/12/2024	SDB3263116849	500.00	14.4822	7,136.39	7,241.11	0.0000	4.5800	50.0000	0.0000	(0.9079)	(0.1006)	0.0000	1	(1.0085)	01/06/2025
300394.ZK	12/12/2024	SDB3263116849	800.00	14.4822	11,418.23	11,585.78	0.0000	4.5800	50.0000	0.0000	(1.4527)	(0.1609)	0.0000	1	(1.6136)	01/06/2025
300394.ZK	12/11/2024	SDB3263116849	400.00	14.9684	5,984.25	5,987.36	0.0000	4.5800	50.0000	0.0000	(0.7613)	(0.0832)	0.0000	1	(0.8445)	01/06/2025
300394.ZK	12/11/2024	SDB3263116849	500.00	14.9684	7,537.44	7,484.20	0.0000	4.5800	50.0000	0.0000	(0.9589)	(0.1039)	0.0000	1	(1.0629)	01/06/2025
300394.ZK	12/11/2024	SDB3263116849	200.00	14.9684	2,854.56	2,993.68	0.0000	4.5800	50.0000	0.0000	(0.3632)	(0.0416)	0.0000	1	(0.4047)	01/06/2025
300394.ZK	12/11/2024	SDB3263116849	100.00	14.9684	1,427.28	1,496.84	0.0000	4.5800	50.0000	0.0000	(0.1816)	(0.0208)	0.0000	1	(0.2024)	01/06/2025
300394.ZK	12/11/2024	SDB3263116849	400.00	14.9684	5,709.11	5,987.36	0.0000	4.5800	50.0000	0.0000	(0.7263)	(0.0832)	0.0000	1	(0.8095)	01/06/2025
300394.ZK	12/11/2024	SDB3263116849	200.00	14.9684	2,854.56	2,993.68	0.0000	4.5800	50.0000	0.0000	(0.3632)	(0.0416)	0.0000	1	(0.4047)	01/06/2025
300394.ZK	12/11/2024	SDB3263116849	500.00	14.9684	7,136.39	7,484.20	0.0000	4.5800	50.0000	0.0000	(0.9079)	(0.1039)	0.0000	1	(1.0119)	01/06/2025
300394.ZK	12/11/2024	SDB3263116849	800.00	14.9684	11,418.23	11,974.72	0.0000	4.5800	50.0000	0.0000	(1.4527)	(0.1663)	0.0000	1	(1.6190)	01/06/2025
300394.ZK	12/10/2024	SDB3263116849	400.00	14.8469	5,984.25	5,938.75	0.0000	4.5800	50.0000	0.0000	(0.7613)	(0.0825)	0.0000	1	(0.8438)	01/06/2025
300394.ZK	12/10/2024	SDB3263116849	500.00	14.8469	7,537.44	7,423.44	0.0000	4.5800	50.0000	0.0000	(0.9589)	(0.1031)	0.0000	1	(1.0620)	01/06/2025
300394.ZK	12/10/2024	SDB3263116849	200.00	14.8469	2,854.56	2,969.38	0.0000	4.5800	50.0000	0.0000	(0.3632)	(0.0412)	0.0000	1	(0.4044)	01/06/2025
300394.ZK	12/10/2024	SDB3263116849	100.00	14.8469	1,427.28	1,484.69	0.0000	4.5800	50.0000	0.0000	(0.1816)	(0.0206)	0.0000	1	(0.2022)	01/06/2025
300394.ZK	12/10/2024	SDB3263116849	400.00	14.8469	5,709.11	5,938.75	0.0000	4.5800	50.0000	0.0000	(0.7263)	(0.0825)	0.0000	1	(0.8088)	01/06/2025
300394.ZK	12/10/2024	SDB3263116849	200.00	14.8469	2,854.56	2,969.38	0.0000	4.5800	50.0000	0.0000	(0.3632)	(0.0412)	0.0000	1	(0.4044)	01/06/2025
300394.ZK	12/10/2024	SDB3263116849	500.00	14.8469	7,136.39	7,423.44	0.0000	4.5800	50.0000	0.0000	(0.9079)	(0.1031)	0.0000	1	(1.0110)	01/06/2025
300394.ZK	12/10/2024	SDB3263116849	800.00	14.8469	11,418.23	11,877.51	0.0000	4.5800	50.0000	0.0000	(1.4527)	(0.1650)	0.0000	1	(1.6176)	01/06/2025
300394.ZK	12/09/2024	SDB3263116849	400.00	14.5985	5,984.25	5,839.40	0.0000	4.5800	50.0000	0.0000	(0.7613)	(0.0811)	0.0000	1	(0.8424)	01/06/2025
300394.ZK	12/09/2024	SDB3263116849	500.00	14.5985	7,537.44	7,299.24	0.0000	4.5800	50.0000	0.0000	(0.9589)	(0.1014)	0.0000	1	(1.0603)	01/06/2025
300394.ZK	12/09/2024	SDB3263116849	200.00	14.5985	2,854.56	2,919.70	0.0000	4.5800	50.0000	0.0000	(0.3632)	(0.0406)	0.0000	1	(0.4037)	01/06/2025
300394.ZK	12/09/2024	SDB3263116849	100.00	14.5985	1,427.28	1,459.85	0.0000	4.5800	50.0000	0.0000	(0.1816)	(0.0203)	0.0000	1	(0.2019)	01/06/2025
300394.ZK	12/09/2024	SDB3263116849	400.00	14.5985	5,709.11	5,839.40	0.0000	4.5800	50.0000	0.0000	(0.7263)	(0.0811)	0.0000	1	(0.8074)	01/06/2025
300394.ZK	12/09/2024	SDB3263116849	200.00	14.5985	2,854.56	2,919.70	0.0000	4.5800	50.0000	0.0000	(0.3632)	(0.0406)	0.0000	1	(0.4037)	01/06/2025
300394.ZK	12/09/2024	SDB3263116849	500.00	14.5985	7,136.39	7,299.24	0.0000	4.5800	50.0000	0.0000	(0.9079)	(0.1014)	0.0000	1	(1.0093)	01/06/2025
300394.ZK	12/09/2024	SDB3263116849	800.00	14.5985	11,418.23	11,678.79	0.0000	4.5800	50.0000	0.0000	(1.4527)	(0.1622)	0.0000	1	(1.6149)	01/06/2025
300394.ZK	12/06/2024	SDB3263116849	400.00	15.0161	5,984.25	6,006.44	0.0000	4.5800	50.0000	0.0000	(2.2840)	(0.2503)	0.0000	3	(2.5343)	01/06/2025
300394.ZK	12/06/2024	SDB3263116849	500.00	15.0161	7,537.44	7,508.05	0.0000	4.5800	50.0000	0.0000	(2.8768)	(0.3128)	0.0000	3	(3.1896)	01/06/2025
300394.ZK	12/06/2024	SDB3263116849	200.00	15.0161	2,854.56	3,003.22	0.0000	4.5800	50.0000	0.0000	(1.0895)	(0.1251)	0.0000	3	(1.2146)	01/06/2025
300394.ZK	12/06/2024	SDB3263116849	100.00	15.0161	1,427.28	1,501.61	0.0000	4.5800	50.0000	0.0000	(0.5447)	(0.0628)	0.0000	3	(0.6073)	01/06/2025
300394.ZK	12/06/2024	SDB3263116849	400.00	15.0161	5,709.11	6,006.44	0.0000	4.5800	50.0000	0.0000	(2.1790)	(0.2503)	0.0000	3	(2.4292)	01/06/2025
300394.ZK	12/06/2024	SDB3263116849	200.00	15.0161	2,854.56	3,003.22	0.0000	4.5800	50.0000	0.0000	(1.0895)	(0.1251)	0.0000	3	(1.2146)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SUZHOU TFC OPTICAL COMMUNICATION CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300394.ZK	12/06/2024	SDB3263116849	500.00	15.0161	7,136.39	7,508.05	0.0000	4.5800	50.0000	0.0000	(2.7237)	(0.3128)	0.0000	3	(3.0366)	01/06/2025
300394.ZK	12/06/2024	SDB3263116849	800.00	15.0161	11,418.23	12,012.88	0.0000	4.5800	50.0000	0.0000	(4.3580)	(0.5005)	0.0000	3	(4.8585)	01/06/2025
300394.ZK	12/05/2024	SDB3263116849	400.00	15.2198	5,984.25	6,087.93	0.0000	4.5800	50.0000	0.0000	(0.7613)	(0.0846)	0.0000	1	(0.8459)	01/06/2025
300394.ZK	12/05/2024	SDB3263116849	500.00	15.2198	7,537.44	7,609.91	0.0000	4.5800	50.0000	0.0000	(0.9589)	(0.1057)	0.0000	1	(1.0646)	01/06/2025
300394.ZK	12/05/2024	SDB3263116849	200.00	15.2198	2,854.56	3,043.96	0.0000	4.5800	50.0000	0.0000	(0.3632)	(0.0423)	0.0000	1	(0.4054)	01/06/2025
300394.ZK	12/05/2024	SDB3263116849	100.00	15.2198	1,427.28	1,521.98	0.0000	4.5800	50.0000	0.0000	(0.1816)	(0.0211)	0.0000	1	(0.2027)	01/06/2025
300394.ZK	12/05/2024	SDB3263116849	400.00	15.2198	5,709.11	6,087.93	0.0000	4.5800	50.0000	0.0000	(0.7263)	(0.0846)	0.0000	1	(0.8109)	01/06/2025
300394.ZK	12/05/2024	SDB3263116849	200.00	15.2198	2,854.56	3,043.96	0.0000	4.5800	50.0000	0.0000	(0.3632)	(0.0423)	0.0000	1	(0.4054)	01/06/2025
300394.ZK	12/05/2024	SDB3263116849	500.00	15.2198	7,136.39	7,609.91	0.0000	4.5800	50.0000	0.0000	(0.9079)	(0.1057)	0.0000	1	(1.0136)	01/06/2025
300394.ZK	12/05/2024	SDB3263116849	800.00	15.2198	11,418.23	12,175.86	0.0000	4.5800	50.0000	0.0000	(1.4527)	(0.1691)	0.0000	1	(1.6218)	01/06/2025
300394.ZK	12/04/2024	SDB3263116849	200.00	14.2728	2,854.56	2,854.56	0.0000	4.5800	50.0000	0.0000	(0.3632)	(0.0396)	0.0000	1	(0.4028)	01/06/2025
300394.ZK	12/04/2024	SDB3263116849	100.00	14.2728	1,427.28	1,427.28	0.0000	4.5800	50.0000	0.0000	(0.1816)	(0.0198)	0.0000	1	(0.2014)	01/06/2025
300394.ZK	12/04/2024	SDB3263116849	400.00	14.2728	5,709.11	5,709.11	0.0000	4.5800	50.0000	0.0000	(0.7263)	(0.0793)	0.0000	1	(0.8056)	01/06/2025
300394.ZK	12/04/2024	SDB3263116849	200.00	14.2728	2,854.56	2,854.56	0.0000	4.5800	50.0000	0.0000	(0.3632)	(0.0396)	0.0000	1	(0.4028)	01/06/2025
300394.ZK	12/04/2024	SDB3263116849	500.00	14.2728	7,136.39	7,136.39	0.0000	4.5800	50.0000	0.0000	(0.9079)	(0.0991)	0.0000	1	(1.0070)	01/06/2025
300394.ZK	12/04/2024	SDB3263116849	800.00	14.2728	11,418.23	11,418.23	0.0000	4.5800	50.0000	0.0000	(1.4527)	(0.1586)	0.0000	1	(1.6112)	01/06/2025
TOTAL SUZHOU TFC OPTICAL COMMUNICATION CO.,LTD. CMN CLASS A SERIES NORTHBOUND												(310.0767)	(34.7055)	0.0000	(344.7822)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
THE PEOPLE'S INSURANCE COMPANY (GROUP) OF CHINA LIMITED CMN CLASS A SERIES NORTHBOUND																
601319.SH	12/18/2024	SDB3261097728	100.00	1.0249	99.51	102.49	0.0000	4.5800	50.0000	0.0000	(0.0127)	(0.0014)	0.0000	1	(0.0141)	01/06/2025
601319.SH	12/18/2024	SDB3261097728	1,300.00	1.0249	1,299.59	1,332.35	0.0000	4.5800	50.0000	0.0000	(0.1653)	(0.0185)	0.0000	1	(0.1838)	01/06/2025
601319.SH	12/18/2024	SDB3261097728	200.00	1.0249	200.58	204.98	0.0000	4.5800	50.0000	0.0000	(0.0255)	(0.0028)	0.0000	1	(0.0284)	01/06/2025
601319.SH	12/18/2024	SDB3261097728	400.00	1.0249	400.21	409.95	0.0000	4.5800	50.0000	0.0000	(0.0509)	(0.0057)	0.0000	1	(0.0566)	01/06/2025
601319.SH	12/18/2024	SDB3261097728	5,000.00	1.0249	5,002.66	5,124.40	0.0000	4.5800	50.0000	0.0000	(0.6364)	(0.0712)	0.0000	1	(0.7076)	01/06/2025
601319.SH	12/18/2024	SDB3261097728	3,600.00	1.0249	3,601.92	3,689.57	0.0000	4.5800	50.0000	0.0000	(0.4582)	(0.0512)	0.0000	1	(0.5095)	01/06/2025
601319.SH	12/18/2024	SDB3261097728	39,100.00	1.0249	39,120.80	40,072.85	0.0000	4.5800	50.0000	0.0000	(4.9770)	(0.5566)	0.0000	1	(5.5336)	01/06/2025
601319.SH	12/18/2024	SDB3261097728	400.00	1.0249	400.21	409.95	0.0000	4.5800	50.0000	0.0000	(0.0509)	(0.0057)	0.0000	1	(0.0566)	01/06/2025
601319.SH	12/18/2024	SDB3261097728	3,800.00	1.0249	3,802.02	3,894.55	0.0000	4.5800	50.0000	0.0000	(0.4837)	(0.0541)	0.0000	1	(0.5378)	01/06/2025
601319.SH	12/18/2024	SDB3261097728	200.00	1.0249	200.11	204.98	0.0000	4.5800	50.0000	0.0000	(0.0255)	(0.0028)	0.0000	1	(0.0283)	01/06/2025
601319.SH	12/18/2024	SDB3261097728	100.00	1.0249	100.05	102.49	0.0000	4.5800	50.0000	0.0000	(0.0127)	(0.0014)	0.0000	1	(0.0142)	01/06/2025
601319.SH	12/17/2024	SDB3261097728	100.00	1.0570	99.51	105.70	0.0000	4.5800	50.0000	0.0000	(0.0127)	(0.0015)	0.0000	1	(0.0141)	01/06/2025
601319.SH	12/17/2024	SDB3261097728	1,300.00	1.0570	1,299.59	1,374.04	0.0000	4.5800	50.0000	0.0000	(0.1653)	(0.0191)	0.0000	1	(0.1844)	01/06/2025
601319.SH	12/17/2024	SDB3261097728	200.00	1.0570	200.58	211.39	0.0000	4.5800	50.0000	0.0000	(0.0255)	(0.0029)	0.0000	1	(0.0285)	01/06/2025
601319.SH	12/17/2024	SDB3261097728	400.00	1.0570	400.21	422.78	0.0000	4.5800	50.0000	0.0000	(0.0509)	(0.0059)	0.0000	1	(0.0568)	01/06/2025
601319.SH	12/17/2024	SDB3261097728	5,000.00	1.0570	5,002.66	5,284.78	0.0000	4.5800	50.0000	0.0000	(0.6364)	(0.0734)	0.0000	1	(0.7098)	01/06/2025
601319.SH	12/17/2024	SDB3261097728	3,600.00	1.0570	3,601.92	3,805.04	0.0000	4.5800	50.0000	0.0000	(0.4582)	(0.0528)	0.0000	1	(0.5111)	01/06/2025
601319.SH	12/17/2024	SDB3261097728	111,300.00	1.0570	111,359.21	117,639.20	0.0000	4.5800	50.0000	0.0000	(14.1674)	(1.6339)	0.0000	1	(15.8012)	01/06/2025
601319.SH	12/17/2024	SDB3261097728	6,000.00	1.0570	6,003.19	6,341.74	0.0000	4.5800	50.0000	0.0000	(0.7637)	(0.0881)	0.0000	1	(0.8518)	01/06/2025
601319.SH	12/17/2024	SDB3261097728	100.00	1.0570	100.05	105.70	0.0000	4.5800	50.0000	0.0000	(0.0127)	(0.0015)	0.0000	1	(0.0142)	01/06/2025
601319.SH	12/17/2024	SDB3261097728	5,400.00	1.0570	5,402.87	5,707.56	0.0000	4.5800	50.0000	0.0000	(0.6874)	(0.0793)	0.0000	1	(0.7666)	01/06/2025
601319.SH	12/17/2024	SDB3261097728	300.00	1.0570	300.16	317.09	0.0000	4.5800	50.0000	0.0000	(0.0382)	(0.0044)	0.0000	1	(0.0426)	01/06/2025
601319.SH	12/17/2024	SDB3261097728	13,800.00	1.0570	13,807.34	14,585.99	0.0000	4.5800	50.0000	0.0000	(1.7566)	(0.2026)	0.0000	1	(1.9592)	01/06/2025
601319.SH	12/17/2024	SDB3261097728	30,000.00	1.0570	30,015.96	31,708.68	0.0000	4.5800	50.0000	0.0000	(3.8187)	(0.4404)	0.0000	1	(4.2591)	01/06/2025
601319.SH	12/17/2024	SDB3261097728	28,200.00	1.0570	28,215.00	29,806.16	0.0000	4.5800	50.0000	0.0000	(3.5896)	(0.4140)	0.0000	1	(4.0035)	01/06/2025
601319.SH	12/17/2024	SDB3261097728	24,600.00	1.0570	24,613.09	26,001.12	0.0000	4.5800	50.0000	0.0000	(3.1313)	(0.3611)	0.0000	1	(3.4925)	01/06/2025
601319.SH	12/17/2024	SDB3261097728	54,400.00	1.0570	54,428.94	57,498.41	0.0000	4.5800	50.0000	0.0000	(6.9246)	(0.7986)	0.0000	1	(7.7232)	01/06/2025
601319.SH	12/17/2024	SDB3261097728	400.00	1.0570	400.21	422.78	0.0000	4.5800	50.0000	0.0000	(0.0509)	(0.0059)	0.0000	1	(0.0568)	01/06/2025
601319.SH	12/17/2024	SDB3261097728	3,800.00	1.0570	3,802.02	4,016.43	0.0000	4.5800	50.0000	0.0000	(0.4837)	(0.0558)	0.0000	1	(0.5395)	01/06/2025
601319.SH	12/17/2024	SDB3261097728	200.00	1.0570	200.11	211.39	0.0000	4.5800	50.0000	0.0000	(0.0255)	(0.0029)	0.0000	1	(0.0284)	01/06/2025
601319.SH	12/17/2024	SDB3261097728	100.00	1.0570	100.05	105.70	0.0000	4.5800	50.0000	0.0000	(0.0127)	(0.0015)	0.0000	1	(0.0142)	01/06/2025
601319.SH	12/16/2024	SDB3261097728	100.00	1.0266	99.51	102.66	0.0000	4.5800	50.0000	0.0000	(0.0127)	(0.0014)	0.0000	1	(0.0141)	01/06/2025
601319.SH	12/16/2024	SDB3261097728	1,300.00	1.0266	1,299.59	1,334.64	0.0000	4.5800	50.0000	0.0000	(0.1653)	(0.0185)	0.0000	1	(0.1839)	01/06/2025
601319.SH	12/16/2024	SDB3261097728	200.00	1.0266	200.58	205.33	0.0000	4.5800	50.0000	0.0000	(0.0255)	(0.0029)	0.0000	1	(0.0284)	01/06/2025
601319.SH	12/16/2024	SDB3261097728	400.00	1.0266	400.21	410.66	0.0000	4.5800	50.0000	0.0000	(0.0509)	(0.0057)	0.0000	1	(0.0566)	01/06/2025
601319.SH	12/16/2024	SDB3261097728	5,000.00	1.0266	5,002.66	5,133.23	0.0000	4.5800	50.0000	0.0000	(0.6364)	(0.0713)	0.0000	1	(0.7077)	01/06/2025
601319.SH	12/16/2024	SDB3261097728	3,600.00	1.0266	3,601.92	3,695.92	0.0000	4.5800	50.0000	0.0000	(0.4582)	(0.0513)	0.0000	1	(0.5096)	01/06/2025
601319.SH	12/16/2024	SDB3261097728	111,300.00	1.0266	111,359.21	114,265.59	0.0000	4.5800	50.0000	0.0000	(14.1674)	(1.5870)	0.0000	1	(15.7544)	01/06/2025
601319.SH	12/16/2024	SDB3261097728	6,000.00	1.0266	6,003.19	6,159.87	0.0000	4.5800	50.0000	0.0000	(0.7637)	(0.0856)	0.0000	1	(0.8493)	01/06/2025
601319.SH	12/16/2024	SDB3261097728	100.00	1.0266	100.05	102.66	0.0000	4.5800	50.0000	0.0000	(0.0127)	(0.0014)	0.0000	1	(0.0142)	01/06/2025
601319.SH	12/16/2024	SDB3261097728	5,400.00	1.0266	5,402.87	5,543.88	0.0000	4.5800	50.0000	0.0000	(0.6874)	(0.0770)	0.0000	1	(0.7644)	01/06/2025
601319.SH	12/16/2024	SDB3261097728	300.00	1.0266	300.16	307.99	0.0000	4.5800	50.0000	0.0000	(0.0382)	(0.0043)	0.0000	1	(0.0425)	01/06/2025
601319.SH	12/16/2024	SDB3261097728	13,800.00	1.0266	13,807.34	14,167.70	0.0000	4.5800	50.0000	0.0000	(1.7566)	(0.1968)	0.0000	1	(1.9534)	01/06/2025
601319.SH	12/16/2024	SDB3261097728	30,000.00	1.0266	30,015.96	30,799.35	0.0000	4.5800	50.0000	0.0000	(3.8187)	(0.4278)	0.0000	1	(4.2465)	01/06/2025
601319.SH	12/16/2024	SDB3261097728	28,200.00	1.0266	28,215.00	28,951.39	0.0000	4.5800	50.0000	0.0000	(3.5896)	(0.4021)	0.0000	1	(3.9917)	01/06/2025
601319.SH	12/16/2024	SDB3261097728	24,600.00	1.0266	24,613.09	25,255.47	0.0000	4.5800	50.0000	0.0000	(3.1313)	(0.3508)	0.0000	1	(3.4821)	01/06/2025
601319.SH	12/16/2024	SDB3261097728	54,400.00	1.0266	54,428.94	55,849.49	0.0000	4.5800	50.0000	0.0000	(6.9246)	(0.7757)	0.0000	1	(7.7003)	01/06/2025
601319.SH	12/16/2024	SDB3261097728	400.00	1.0266	400.21	410.66	0.0000	4.5800	50.0000	0.0000	(0.0509)	(0.0057)	0.0000	1	(0.0566)	01/06/2025
601319.SH	12/16/2024	SDB3261097728	3,800.00	1.0266	3,802.02	3,901.25	0.0000	4.5800	50.0000	0.0000	(0.4837)	(0.0542)	0.0000	1	(0.5379)	01/06/2025
601319.SH	12/16/2024	SDB3261097728	200.00	1.0266	200.11	205.33	0.0000	4.5800	50.0000	0.0000	(0.0255)	(0.0029)	0.0000	1	(0.0283)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
THE PEOPLE'S INSURANCE COMPANY (GROUP) OF CHINA LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
601319.SH	12/16/2024	SDB3261097728	100.00	1.0266	100.05	102.66	0.0000	4.5800	50.0000	0.0000	(0.0127)	(0.0014)	0.0000	1	(0.0142)	01/06/2025
601319.SH	12/13/2024	SDB3261097728	100.00	1.0409	99.51	104.09	0.0000	4.5800	50.0000	0.0000	(0.0380)	(0.0043)	0.0000	3	(0.0423)	01/06/2025
601319.SH	12/13/2024	SDB3261097728	1,300.00	1.0409	1,299.59	1,353.17	0.0000	4.5800	50.0000	0.0000	(0.4960)	(0.0564)	0.0000	3	(0.5524)	01/06/2025
601319.SH	12/13/2024	SDB3261097728	200.00	1.0409	200.58	208.18	0.0000	4.5800	50.0000	0.0000	(0.0766)	(0.0087)	0.0000	3	(0.0852)	01/06/2025
601319.SH	12/13/2024	SDB3261097728	400.00	1.0409	400.21	416.36	0.0000	4.5800	50.0000	0.0000	(0.1527)	(0.0173)	0.0000	3	(0.1701)	01/06/2025
601319.SH	12/13/2024	SDB3261097728	5,000.00	1.0409	5,002.66	5,204.48	0.0000	4.5800	50.0000	0.0000	(1.9093)	(0.2169)	0.0000	3	(2.1262)	01/06/2025
601319.SH	12/13/2024	SDB3261097728	3,600.00	1.0409	3,601.92	3,747.23	0.0000	4.5800	50.0000	0.0000	(1.3747)	(0.1561)	0.0000	3	(1.5309)	01/06/2025
601319.SH	12/13/2024	SDB3261097728	120,500.00	1.0409	120,564.11	125,428.09	0.0000	4.5800	50.0000	0.0000	(46.0153)	(5.2262)	0.0000	3	(51.2415)	01/06/2025
601319.SH	12/13/2024	SDB3261097728	6,000.00	1.0409	6,003.19	6,245.38	0.0000	4.5800	50.0000	0.0000	(2.2912)	(0.2602)	0.0000	3	(2.5514)	01/06/2025
601319.SH	12/13/2024	SDB3261097728	100.00	1.0409	100.05	104.09	0.0000	4.5800	50.0000	0.0000	(0.0382)	(0.0043)	0.0000	3	(0.0425)	01/06/2025
601319.SH	12/13/2024	SDB3261097728	5,400.00	1.0409	5,402.87	5,620.84	0.0000	4.5800	50.0000	0.0000	(2.0621)	(0.2342)	0.0000	3	(2.2963)	01/06/2025
601319.SH	12/13/2024	SDB3261097728	300.00	1.0409	300.16	312.27	0.0000	4.5800	50.0000	0.0000	(0.1146)	(0.0130)	0.0000	3	(0.1276)	01/06/2025
601319.SH	12/13/2024	SDB3261097728	13,800.00	1.0409	13,807.34	14,364.38	0.0000	4.5800	50.0000	0.0000	(5.2698)	(0.5985)	0.0000	3	(5.8683)	01/06/2025
601319.SH	12/13/2024	SDB3261097728	30,000.00	1.0409	30,015.96	31,226.91	0.0000	4.5800	50.0000	0.0000	(11.4561)	(1.3011)	0.0000	3	(12.7572)	01/06/2025
601319.SH	12/13/2024	SDB3261097728	28,200.00	1.0409	28,215.00	29,353.30	0.0000	4.5800	50.0000	0.0000	(10.7687)	(1.2231)	0.0000	3	(11.9918)	01/06/2025
601319.SH	12/13/2024	SDB3261097728	24,600.00	1.0409	24,613.09	25,606.07	0.0000	4.5800	50.0000	0.0000	(9.3940)	(1.0669)	0.0000	3	(10.4609)	01/06/2025
601319.SH	12/13/2024	SDB3261097728	54,400.00	1.0409	54,428.94	56,624.80	0.0000	4.5800	50.0000	0.0000	(20.7737)	(2.3594)	0.0000	3	(23.1331)	01/06/2025
601319.SH	12/13/2024	SDB3261097728	400.00	1.0409	400.21	416.36	0.0000	4.5800	50.0000	0.0000	(0.1527)	(0.0173)	0.0000	3	(0.1701)	01/06/2025
601319.SH	12/13/2024	SDB3261097728	3,800.00	1.0409	3,802.02	3,955.41	0.0000	4.5800	50.0000	0.0000	(1.4511)	(0.1648)	0.0000	3	(1.6159)	01/06/2025
601319.SH	12/13/2024	SDB3261097728	200.00	1.0409	200.11	208.18	0.0000	4.5800	50.0000	0.0000	(0.0764)	(0.0087)	0.0000	3	(0.0850)	01/06/2025
601319.SH	12/13/2024	SDB3261097728	100.00	1.0409	100.05	104.09	0.0000	4.5800	50.0000	0.0000	(0.0382)	(0.0043)	0.0000	3	(0.0425)	01/06/2025
601319.SH	12/12/2024	SDB3261097728	100.00	1.0313	99.51	103.13	0.0000	4.5800	50.0000	0.0000	(0.0127)	(0.0014)	0.0000	1	(0.0141)	01/06/2025
601319.SH	12/12/2024	SDB3261097728	1,300.00	1.0313	1,299.59	1,340.70	0.0000	4.5800	50.0000	0.0000	(0.1653)	(0.0185)	0.0000	1	(0.1839)	01/06/2025
601319.SH	12/12/2024	SDB3261097728	200.00	1.0313	200.58	206.26	0.0000	4.5800	50.0000	0.0000	(0.0255)	(0.0029)	0.0000	1	(0.0284)	01/06/2025
601319.SH	12/12/2024	SDB3261097728	400.00	1.0313	400.21	412.52	0.0000	4.5800	50.0000	0.0000	(0.0509)	(0.0057)	0.0000	1	(0.0566)	01/06/2025
601319.SH	12/12/2024	SDB3261097728	5,000.00	1.0313	5,002.66	5,156.55	0.0000	4.5800	50.0000	0.0000	(0.6364)	(0.0716)	0.0000	1	(0.7081)	01/06/2025
601319.SH	12/12/2024	SDB3261097728	3,600.00	1.0313	3,601.92	3,712.72	0.0000	4.5800	50.0000	0.0000	(0.4582)	(0.0516)	0.0000	1	(0.5098)	01/06/2025
601319.SH	12/12/2024	SDB3261097728	18,800.00	1.0313	18,810.00	19,388.63	0.0000	4.5800	50.0000	0.0000	(2.3931)	(0.2693)	0.0000	1	(2.6623)	01/06/2025
601319.SH	12/12/2024	SDB3261097728	13,600.00	1.0313	13,607.24	14,025.82	0.0000	4.5800	50.0000	0.0000	(1.7311)	(0.1948)	0.0000	1	(1.9259)	01/06/2025
601319.SH	12/12/2024	SDB3261097728	129,200.00	1.0313	129,268.73	133,245.25	0.0000	4.5800	50.0000	0.0000	(16.4459)	(1.8506)	0.0000	1	(18.2965)	01/06/2025
601319.SH	12/12/2024	SDB3261097728	6,000.00	1.0313	6,003.19	6,187.86	0.0000	4.5800	50.0000	0.0000	(0.7637)	(0.0859)	0.0000	1	(0.8497)	01/06/2025
601319.SH	12/12/2024	SDB3261097728	100.00	1.0313	100.05	103.13	0.0000	4.5800	50.0000	0.0000	(0.0127)	(0.0014)	0.0000	1	(0.0142)	01/06/2025
601319.SH	12/12/2024	SDB3261097728	5,400.00	1.0313	5,402.87	5,569.07	0.0000	4.5800	50.0000	0.0000	(0.6874)	(0.0773)	0.0000	1	(0.7647)	01/06/2025
601319.SH	12/12/2024	SDB3261097728	300.00	1.0313	300.16	309.39	0.0000	4.5800	50.0000	0.0000	(0.0382)	(0.0043)	0.0000	1	(0.0425)	01/06/2025
601319.SH	12/12/2024	SDB3261097728	13,800.00	1.0313	13,807.34	14,232.08	0.0000	4.5800	50.0000	0.0000	(1.7566)	(0.1977)	0.0000	1	(1.9543)	01/06/2025
601319.SH	12/12/2024	SDB3261097728	30,000.00	1.0313	30,015.96	30,939.30	0.0000	4.5800	50.0000	0.0000	(3.8187)	(0.4297)	0.0000	1	(4.2484)	01/06/2025
601319.SH	12/12/2024	SDB3261097728	28,200.00	1.0313	28,215.00	29,082.94	0.0000	4.5800	50.0000	0.0000	(3.5896)	(0.4039)	0.0000	1	(3.9935)	01/06/2025
601319.SH	12/12/2024	SDB3261097728	24,600.00	1.0313	24,613.09	25,370.23	0.0000	4.5800	50.0000	0.0000	(3.1313)	(0.3524)	0.0000	1	(3.4837)	01/06/2025
601319.SH	12/12/2024	SDB3261097728	54,400.00	1.0313	54,428.94	56,103.26	0.0000	4.5800	50.0000	0.0000	(6.9246)	(0.7792)	0.0000	1	(7.7038)	01/06/2025
601319.SH	12/12/2024	SDB3261097728	400.00	1.0313	400.21	412.52	0.0000	4.5800	50.0000	0.0000	(0.0509)	(0.0057)	0.0000	1	(0.0566)	01/06/2025
601319.SH	12/12/2024	SDB3261097728	3,800.00	1.0313	3,802.02	3,918.98	0.0000	4.5800	50.0000	0.0000	(0.4837)	(0.0544)	0.0000	1	(0.5381)	01/06/2025
601319.SH	12/12/2024	SDB3261097728	200.00	1.0313	200.11	206.26	0.0000	4.5800	50.0000	0.0000	(0.0255)	(0.0029)	0.0000	1	(0.0283)	01/06/2025
601319.SH	12/12/2024	SDB3261097728	81,800.00	1.0313	81,843.52	84,361.16	0.0000	4.5800	50.0000	0.0000	(10.4123)	(1.1717)	0.0000	1	(11.5840)	01/06/2025
601319.SH	12/12/2024	SDB3261097728	100.00	1.0313	100.05	103.13	0.0000	4.5800	50.0000	0.0000	(0.0127)	(0.0014)	0.0000	1	(0.0142)	01/06/2025
601319.SH	12/12/2024	SDB3261097728	100.00	1.0313	100.05	103.13	0.0000	4.5800	50.0000	0.0000	(0.0127)	(0.0014)	0.0000	1	(0.0142)	01/06/2025
601319.SH	12/12/2024	SDB3261097728	1,400.00	1.0313	1,400.74	1,443.83	0.0000	4.5800	50.0000	0.0000	(0.1782)	(0.0201)	0.0000	1	(0.1983)	01/06/2025
601319.SH	12/11/2024	SDB3261097728	100.00	1.0271	99.51	102.71	0.0000	4.5800	50.0000	0.0000	(0.0127)	(0.0014)	0.0000	1	(0.0141)	01/06/2025
601319.SH	12/11/2024	SDB3261097728	1,300.00	1.0271	1,299.59	1,335.21	0.0000	4.5800	50.0000	0.0000	(0.1653)	(0.0185)	0.0000	1	(0.1839)	01/06/2025
601319.SH	12/11/2024	SDB3261097728	200.00	1.0271	200.58	205.42	0.0000	4.5800	50.0000	0.0000	(0.0255)	(0.0029)	0.0000	1	(0.0284)	01/06/2025
601319.SH	12/11/2024	SDB3261097728	400.00	1.0271	400.21	410.83	0.0000	4.5800	50.0000	0.0000	(0.0509)	(0.0057)	0.0000	1	(0.0566)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
THE PEOPLE'S INSURANCE COMPANY (GROUP) OF CHINA LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
601319.SH	12/11/2024	SDB3261097728	5,000.00	1.0271	5,002.66	5,135.40	0.0000	4.5800	50.0000	0.0000	(0.6364)	(0.0713)	0.0000	1	(0.7078)	01/06/2025
601319.SH	12/11/2024	SDB3261097728	3,600.00	1.0271	3,601.92	3,697.49	0.0000	4.5800	50.0000	0.0000	(0.4582)	(0.0514)	0.0000	1	(0.5096)	01/06/2025
601319.SH	12/11/2024	SDB3261097728	18,800.00	1.0271	18,810.00	19,309.12	0.0000	4.5800	50.0000	0.0000	(2.3931)	(0.2682)	0.0000	1	(2.6612)	01/06/2025
601319.SH	12/11/2024	SDB3261097728	13,600.00	1.0271	13,607.24	13,968.30	0.0000	4.5800	50.0000	0.0000	(1.7311)	(0.1940)	0.0000	1	(1.9251)	01/06/2025
601319.SH	12/11/2024	SDB3261097728	129,200.00	1.0271	129,268.73	132,698.87	0.0000	4.5800	50.0000	0.0000	(16.4459)	(1.8430)	0.0000	1	(18.2889)	01/06/2025
601319.SH	12/11/2024	SDB3261097728	6,000.00	1.0271	6,003.19	6,162.49	0.0000	4.5800	50.0000	0.0000	(0.7637)	(0.0856)	0.0000	1	(0.8493)	01/06/2025
601319.SH	12/11/2024	SDB3261097728	100.00	1.0271	100.05	102.71	0.0000	4.5800	50.0000	0.0000	(0.0127)	(0.0014)	0.0000	1	(0.0142)	01/06/2025
601319.SH	12/11/2024	SDB3261097728	5,400.00	1.0271	5,402.87	5,546.24	0.0000	4.5800	50.0000	0.0000	(0.6874)	(0.0770)	0.0000	1	(0.7644)	01/06/2025
601319.SH	12/11/2024	SDB3261097728	300.00	1.0271	300.16	308.12	0.0000	4.5800	50.0000	0.0000	(0.0382)	(0.0043)	0.0000	1	(0.0425)	01/06/2025
601319.SH	12/11/2024	SDB3261097728	13,800.00	1.0271	13,807.34	14,173.72	0.0000	4.5800	50.0000	0.0000	(1.7566)	(0.1969)	0.0000	1	(1.9535)	01/06/2025
601319.SH	12/11/2024	SDB3261097728	30,000.00	1.0271	30,015.96	30,812.43	0.0000	4.5800	50.0000	0.0000	(3.8187)	(0.4280)	0.0000	1	(4.2466)	01/06/2025
601319.SH	12/11/2024	SDB3261097728	28,200.00	1.0271	28,215.00	28,963.68	0.0000	4.5800	50.0000	0.0000	(3.5896)	(0.4023)	0.0000	1	(3.9918)	01/06/2025
601319.SH	12/11/2024	SDB3261097728	24,600.00	1.0271	24,613.09	25,266.19	0.0000	4.5800	50.0000	0.0000	(3.1313)	(0.3509)	0.0000	1	(3.4823)	01/06/2025
601319.SH	12/11/2024	SDB3261097728	54,400.00	1.0271	54,428.94	55,873.21	0.0000	4.5800	50.0000	0.0000	(6.9246)	(0.7760)	0.0000	1	(7.7006)	01/06/2025
601319.SH	12/11/2024	SDB3261097728	400.00	1.0271	400.21	410.83	0.0000	4.5800	50.0000	0.0000	(0.0509)	(0.0057)	0.0000	1	(0.0566)	01/06/2025
601319.SH	12/11/2024	SDB3261097728	3,800.00	1.0271	3,802.02	3,902.91	0.0000	4.5800	50.0000	0.0000	(0.4837)	(0.0542)	0.0000	1	(0.5379)	01/06/2025
601319.SH	12/11/2024	SDB3261097728	200.00	1.0271	200.11	205.42	0.0000	4.5800	50.0000	0.0000	(0.0255)	(0.0029)	0.0000	1	(0.0283)	01/06/2025
601319.SH	12/11/2024	SDB3261097728	81,800.00	1.0271	81,843.52	84,015.23	0.0000	4.5800	50.0000	0.0000	(10.4123)	(1.1669)	0.0000	1	(11.5792)	01/06/2025
601319.SH	12/11/2024	SDB3261097728	100.00	1.0271	100.05	102.71	0.0000	4.5800	50.0000	0.0000	(0.0127)	(0.0014)	0.0000	1	(0.0142)	01/06/2025
601319.SH	12/11/2024	SDB3261097728	100.00	1.0271	100.05	102.71	0.0000	4.5800	50.0000	0.0000	(0.0127)	(0.0014)	0.0000	1	(0.0142)	01/06/2025
601319.SH	12/11/2024	SDB3261097728	1,400.00	1.0271	1,400.74	1,437.91	0.0000	4.5800	50.0000	0.0000	(0.1782)	(0.0200)	0.0000	1	(0.1982)	01/06/2025
601319.SH	12/10/2024	SDB3261097728	100.00	0.9979	99.51	99.79	0.0000	4.5800	50.0000	0.0000	(0.0127)	(0.0014)	0.0000	1	(0.0140)	01/06/2025
601319.SH	12/10/2024	SDB3261097728	1,300.00	0.9979	1,299.59	1,297.21	0.0000	4.5800	50.0000	0.0000	(0.1653)	(0.0180)	0.0000	1	(0.1834)	01/06/2025
601319.SH	12/10/2024	SDB3261097728	200.00	0.9979	200.58	199.57	0.0000	4.5800	50.0000	0.0000	(0.0255)	(0.0028)	0.0000	1	(0.0283)	01/06/2025
601319.SH	12/10/2024	SDB3261097728	400.00	0.9979	400.21	399.14	0.0000	4.5800	50.0000	0.0000	(0.0509)	(0.0055)	0.0000	1	(0.0565)	01/06/2025
601319.SH	12/10/2024	SDB3261097728	5,000.00	0.9979	5,002.66	4,989.28	0.0000	4.5800	50.0000	0.0000	(0.6364)	(0.0693)	0.0000	1	(0.7057)	01/06/2025
601319.SH	12/10/2024	SDB3261097728	3,600.00	0.9979	3,601.92	3,592.28	0.0000	4.5800	50.0000	0.0000	(0.4582)	(0.0499)	0.0000	1	(0.5081)	01/06/2025
601319.SH	12/10/2024	SDB3261097728	18,800.00	0.9979	18,810.00	18,759.69	0.0000	4.5800	50.0000	0.0000	(2.3931)	(0.2606)	0.0000	1	(2.6536)	01/06/2025
601319.SH	12/10/2024	SDB3261097728	13,600.00	0.9979	13,607.24	13,570.84	0.0000	4.5800	50.0000	0.0000	(1.7311)	(0.1885)	0.0000	1	(1.9196)	01/06/2025
601319.SH	12/10/2024	SDB3261097728	129,200.00	0.9979	129,268.73	128,923.00	0.0000	4.5800	50.0000	0.0000	(16.4459)	(1.7906)	0.0000	1	(18.2365)	01/06/2025
601319.SH	12/10/2024	SDB3261097728	6,000.00	0.9979	6,003.19	5,987.14	0.0000	4.5800	50.0000	0.0000	(0.7637)	(0.0832)	0.0000	1	(0.8469)	01/06/2025
601319.SH	12/10/2024	SDB3261097728	100.00	0.9979	100.05	99.79	0.0000	4.5800	50.0000	0.0000	(0.0127)	(0.0014)	0.0000	1	(0.0141)	01/06/2025
601319.SH	12/10/2024	SDB3261097728	5,400.00	0.9979	5,402.87	5,388.42	0.0000	4.5800	50.0000	0.0000	(0.6874)	(0.0748)	0.0000	1	(0.7622)	01/06/2025
601319.SH	12/10/2024	SDB3261097728	300.00	0.9979	300.16	299.36	0.0000	4.5800	50.0000	0.0000	(0.0382)	(0.0042)	0.0000	1	(0.0423)	01/06/2025
601319.SH	12/10/2024	SDB3261097728	13,800.00	0.9979	13,807.34	13,770.41	0.0000	4.5800	50.0000	0.0000	(1.7566)	(0.1913)	0.0000	1	(1.9479)	01/06/2025
601319.SH	12/10/2024	SDB3261097728	30,000.00	0.9979	30,015.96	29,935.68	0.0000	4.5800	50.0000	0.0000	(3.8187)	(0.4158)	0.0000	1	(4.2345)	01/06/2025
601319.SH	12/10/2024	SDB3261097728	28,200.00	0.9979	28,215.00	28,139.54	0.0000	4.5800	50.0000	0.0000	(3.5896)	(0.3908)	0.0000	1	(3.9804)	01/06/2025
601319.SH	12/10/2024	SDB3261097728	24,600.00	0.9979	24,613.09	24,547.26	0.0000	4.5800	50.0000	0.0000	(3.1313)	(0.3409)	0.0000	1	(3.4723)	01/06/2025
601319.SH	12/10/2024	SDB3261097728	54,400.00	0.9979	54,428.94	54,283.37	0.0000	4.5800	50.0000	0.0000	(6.9246)	(0.7539)	0.0000	1	(7.6785)	01/06/2025
601319.SH	12/10/2024	SDB3261097728	400.00	0.9979	400.21	399.14	0.0000	4.5800	50.0000	0.0000	(0.0509)	(0.0055)	0.0000	1	(0.0565)	01/06/2025
601319.SH	12/10/2024	SDB3261097728	3,800.00	0.9979	3,802.02	3,791.85	0.0000	4.5800	50.0000	0.0000	(0.4837)	(0.0527)	0.0000	1	(0.5364)	01/06/2025
601319.SH	12/10/2024	SDB3261097728	200.00	0.9979	200.11	199.57	0.0000	4.5800	50.0000	0.0000	(0.0255)	(0.0028)	0.0000	1	(0.0282)	01/06/2025
601319.SH	12/10/2024	SDB3261097728	81,800.00	0.9979	81,843.52	81,624.62	0.0000	4.5800	50.0000	0.0000	(10.4123)	(1.1337)	0.0000	1	(11.5460)	01/06/2025
601319.SH	12/10/2024	SDB3261097728	100.00	0.9979	100.05	99.79	0.0000	4.5800	50.0000	0.0000	(0.0127)	(0.0014)	0.0000	1	(0.0141)	01/06/2025
601319.SH	12/10/2024	SDB3261097728	100.00	0.9979	100.05	99.79	0.0000	4.5800	50.0000	0.0000	(0.0127)	(0.0014)	0.0000	1	(0.0141)	01/06/2025
601319.SH	12/10/2024	SDB3261097728	1,400.00	0.9979	1,400.74	1,397.00	0.0000	4.5800	50.0000	0.0000	(0.1782)	(0.0194)	0.0000	1	(0.1976)	01/06/2025
601319.SH	12/09/2024	SDB3261097728	100.00	1.0048	99.51	100.48	0.0000	4.5800	50.0000	0.0000	(0.0127)	(0.0014)	0.0000	1	(0.0141)	01/06/2025
601319.SH	12/09/2024	SDB3261097728	1,300.00	1.0048	1,299.59	1,306.25	0.0000	4.5800	50.0000	0.0000	(0.1653)	(0.0181)	0.0000	1	(0.1835)	01/06/2025
601319.SH	12/09/2024	SDB3261097728	200.00	1.0048	200.58	200.96	0.0000	4.5800	50.0000	0.0000	(0.0255)	(0.0028)	0.0000	1	(0.0283)	01/06/2025
601319.SH	12/09/2024	SDB3261097728	400.00	1.0048	400.21	401.92	0.0000	4.5800	50.0000	0.0000	(0.0509)	(0.0056)	0.0000	1	(0.0565)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
THE PEOPLE'S INSURANCE COMPANY (GROUP) OF CHINA LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
601319.SH	12/09/2024	SDB3261097728	5,000.00	1.0048	5,002.66	5,024.02	0.0000	4.5800	50.0000	0.0000	(0.6364)	(0.0698)	0.0000	1	(0.7062)	01/06/2025
601319.SH	12/09/2024	SDB3261097728	3,600.00	1.0048	3,601.92	3,617.29	0.0000	4.5800	50.0000	0.0000	(0.4582)	(0.0502)	0.0000	1	(0.5085)	01/06/2025
601319.SH	12/09/2024	SDB3261097728	18,800.00	1.0048	18,810.00	18,890.32	0.0000	4.5800	50.0000	0.0000	(2.3931)	(0.2624)	0.0000	1	(2.6554)	01/06/2025
601319.SH	12/09/2024	SDB3261097728	13,600.00	1.0048	13,607.24	13,665.33	0.0000	4.5800	50.0000	0.0000	(1.7311)	(0.1898)	0.0000	1	(1.9209)	01/06/2025
601319.SH	12/09/2024	SDB3261097728	129,200.00	1.0048	129,268.73	129,820.68	0.0000	4.5800	50.0000	0.0000	(16.4459)	(1.8031)	0.0000	1	(18.2489)	01/06/2025
601319.SH	12/09/2024	SDB3261097728	6,000.00	1.0048	6,003.19	6,028.82	0.0000	4.5800	50.0000	0.0000	(0.7637)	(0.0837)	0.0000	1	(0.8475)	01/06/2025
601319.SH	12/09/2024	SDB3261097728	100.00	1.0048	100.05	100.48	0.0000	4.5800	50.0000	0.0000	(0.0127)	(0.0014)	0.0000	1	(0.0141)	01/06/2025
601319.SH	12/09/2024	SDB3261097728	5,400.00	1.0048	5,402.87	5,425.94	0.0000	4.5800	50.0000	0.0000	(0.6874)	(0.0754)	0.0000	1	(0.7627)	01/06/2025
601319.SH	12/09/2024	SDB3261097728	300.00	1.0048	300.16	301.44	0.0000	4.5800	50.0000	0.0000	(0.0382)	(0.0042)	0.0000	1	(0.0424)	01/06/2025
601319.SH	12/09/2024	SDB3261097728	13,800.00	1.0048	13,807.34	13,866.30	0.0000	4.5800	50.0000	0.0000	(1.7566)	(0.1926)	0.0000	1	(1.9492)	01/06/2025
601319.SH	12/09/2024	SDB3261097728	30,000.00	1.0048	30,015.96	30,144.12	0.0000	4.5800	50.0000	0.0000	(3.8187)	(0.4187)	0.0000	1	(4.2374)	01/06/2025
601319.SH	12/09/2024	SDB3261097728	28,200.00	1.0048	28,215.00	28,335.47	0.0000	4.5800	50.0000	0.0000	(3.5896)	(0.3935)	0.0000	1	(3.9831)	01/06/2025
601319.SH	12/09/2024	SDB3261097728	24,600.00	1.0048	24,613.09	24,718.18	0.0000	4.5800	50.0000	0.0000	(3.1313)	(0.3433)	0.0000	1	(3.4746)	01/06/2025
601319.SH	12/09/2024	SDB3261097728	54,400.00	1.0048	54,428.94	54,661.34	0.0000	4.5800	50.0000	0.0000	(6.9246)	(0.7592)	0.0000	1	(7.6838)	01/06/2025
601319.SH	12/09/2024	SDB3261097728	400.00	1.0048	400.21	401.92	0.0000	4.5800	50.0000	0.0000	(0.0509)	(0.0056)	0.0000	1	(0.0565)	01/06/2025
601319.SH	12/09/2024	SDB3261097728	3,800.00	1.0048	3,802.02	3,818.26	0.0000	4.5800	50.0000	0.0000	(0.4837)	(0.0530)	0.0000	1	(0.5367)	01/06/2025
601319.SH	12/09/2024	SDB3261097728	200.00	1.0048	200.11	200.96	0.0000	4.5800	50.0000	0.0000	(0.0255)	(0.0028)	0.0000	1	(0.0282)	01/06/2025
601319.SH	12/09/2024	SDB3261097728	81,800.00	1.0048	81,843.52	82,192.97	0.0000	4.5800	50.0000	0.0000	(10.4123)	(1.1416)	0.0000	1	(11.5539)	01/06/2025
601319.SH	12/09/2024	SDB3261097728	100.00	1.0048	100.05	100.48	0.0000	4.5800	50.0000	0.0000	(0.0127)	(0.0014)	0.0000	1	(0.0141)	01/06/2025
601319.SH	12/09/2024	SDB3261097728	100.00	1.0048	100.05	100.48	0.0000	4.5800	50.0000	0.0000	(0.0127)	(0.0014)	0.0000	1	(0.0141)	01/06/2025
601319.SH	12/09/2024	SDB3261097728	1,400.00	1.0048	1,400.74	1,406.73	0.0000	4.5800	50.0000	0.0000	(0.1782)	(0.0195)	0.0000	1	(0.1977)	01/06/2025
601319.SH	12/06/2024	SDB3261097728	100.00	1.0069	99.51	100.69	0.0000	4.5800	50.0000	0.0000	(0.0380)	(0.0042)	0.0000	3	(0.0422)	01/06/2025
601319.SH	12/06/2024	SDB3261097728	1,300.00	1.0069	1,299.59	1,308.99	0.0000	4.5800	50.0000	0.0000	(0.4960)	(0.0545)	0.0000	3	(0.5506)	01/06/2025
601319.SH	12/06/2024	SDB3261097728	200.00	1.0069	200.58	201.38	0.0000	4.5800	50.0000	0.0000	(0.0766)	(0.0084)	0.0000	3	(0.0849)	01/06/2025
601319.SH	12/06/2024	SDB3261097728	400.00	1.0069	400.21	402.77	0.0000	4.5800	50.0000	0.0000	(0.1527)	(0.0168)	0.0000	3	(0.1695)	01/06/2025
601319.SH	12/06/2024	SDB3261097728	5,000.00	1.0069	5,002.66	5,034.59	0.0000	4.5800	50.0000	0.0000	(1.9093)	(0.2098)	0.0000	3	(2.1191)	01/06/2025
601319.SH	12/06/2024	SDB3261097728	3,600.00	1.0069	3,601.92	3,624.90	0.0000	4.5800	50.0000	0.0000	(1.3747)	(0.1510)	0.0000	3	(1.5258)	01/06/2025
601319.SH	12/06/2024	SDB3261097728	18,800.00	1.0069	18,810.00	18,930.06	0.0000	4.5800	50.0000	0.0000	(7.1792)	(0.7888)	0.0000	3	(7.9679)	01/06/2025
601319.SH	12/06/2024	SDB3261097728	13,600.00	1.0069	13,607.24	13,694.08	0.0000	4.5800	50.0000	0.0000	(5.1934)	(0.5706)	0.0000	3	(5.7640)	01/06/2025
601319.SH	12/06/2024	SDB3261097728	129,200.00	1.0069	129,268.73	130,093.81	0.0000	4.5800	50.0000	0.0000	(49.3376)	(5.4206)	0.0000	3	(54.7581)	01/06/2025
601319.SH	12/06/2024	SDB3261097728	6,000.00	1.0069	6,003.19	6,041.51	0.0000	4.5800	50.0000	0.0000	(2.2912)	(0.2517)	0.0000	3	(2.5429)	01/06/2025
601319.SH	12/06/2024	SDB3261097728	100.00	1.0069	100.05	100.69	0.0000	4.5800	50.0000	0.0000	(0.0382)	(0.0042)	0.0000	3	(0.0424)	01/06/2025
601319.SH	12/06/2024	SDB3261097728	5,400.00	1.0069	5,402.87	5,437.36	0.0000	4.5800	50.0000	0.0000	(2.0621)	(0.2266)	0.0000	3	(2.2887)	01/06/2025
601319.SH	12/06/2024	SDB3261097728	300.00	1.0069	300.16	302.08	0.0000	4.5800	50.0000	0.0000	(0.1146)	(0.0126)	0.0000	3	(0.1271)	01/06/2025
601319.SH	12/06/2024	SDB3261097728	13,800.00	1.0069	13,807.34	13,895.47	0.0000	4.5800	50.0000	0.0000	(5.2698)	(0.5790)	0.0000	3	(5.8488)	01/06/2025
601319.SH	12/06/2024	SDB3261097728	30,000.00	1.0069	30,015.96	30,207.54	0.0000	4.5800	50.0000	0.0000	(11.4561)	(1.2586)	0.0000	3	(12.7147)	01/06/2025
601319.SH	12/06/2024	SDB3261097728	28,200.00	1.0069	28,215.00	28,395.09	0.0000	4.5800	50.0000	0.0000	(10.7687)	(1.1831)	0.0000	3	(11.9519)	01/06/2025
601319.SH	12/06/2024	SDB3261097728	24,600.00	1.0069	24,613.09	24,770.18	0.0000	4.5800	50.0000	0.0000	(9.3940)	(1.0321)	0.0000	3	(10.4261)	01/06/2025
601319.SH	12/06/2024	SDB3261097728	54,400.00	1.0069	54,428.94	54,776.34	0.0000	4.5800	50.0000	0.0000	(20.7737)	(2.2823)	0.0000	3	(23.0561)	01/06/2025
601319.SH	12/06/2024	SDB3261097728	400.00	1.0069	400.21	402.77	0.0000	4.5800	50.0000	0.0000	(0.1527)	(0.0168)	0.0000	3	(0.1695)	01/06/2025
601319.SH	12/06/2024	SDB3261097728	3,800.00	1.0069	3,802.02	3,826.29	0.0000	4.5800	50.0000	0.0000	(1.4511)	(0.1594)	0.0000	3	(1.6105)	01/06/2025
601319.SH	12/06/2024	SDB3261097728	200.00	1.0069	200.11	201.38	0.0000	4.5800	50.0000	0.0000	(0.0764)	(0.0084)	0.0000	3	(0.0848)	01/06/2025
601319.SH	12/06/2024	SDB3261097728	81,800.00	1.0069	81,843.52	82,365.89	0.0000	4.5800	50.0000	0.0000	(31.2369)	(3.4319)	0.0000	3	(34.6689)	01/06/2025
601319.SH	12/06/2024	SDB3261097728	100.00	1.0069	100.05	100.69	0.0000	4.5800	50.0000	0.0000	(0.0382)	(0.0042)	0.0000	3	(0.0424)	01/06/2025
601319.SH	12/06/2024	SDB3261097728	100.00	1.0069	100.05	100.69	0.0000	4.5800	50.0000	0.0000	(0.0382)	(0.0042)	0.0000	3	(0.0424)	01/06/2025
601319.SH	12/06/2024	SDB3261097728	1,400.00	1.0069	1,400.74	1,409.69	0.0000	4.5800	50.0000	0.0000	(0.5346)	(0.0587)	0.0000	3	(0.5934)	01/06/2025
601319.SH	12/05/2024	SDB3261097728	400.00	0.9964	400.21	398.54	0.0000	4.5800	50.0000	0.0000	(0.0509)	(0.0055)	0.0000	1	(0.0565)	01/06/2025
601319.SH	12/05/2024	SDB3261097728	5,000.00	0.9964	5,002.66	4,981.78	0.0000	4.5800	50.0000	0.0000	(0.6364)	(0.0692)	0.0000	1	(0.7056)	01/06/2025
601319.SH	12/05/2024	SDB3261097728	3,600.00	0.9964	3,601.92	3,586.88	0.0000	4.5800	50.0000	0.0000	(0.4582)	(0.0498)	0.0000	1	(0.5081)	01/06/2025
601319.SH	12/05/2024	SDB3261097728	18,800.00	0.9964	18,810.00	18,731.49	0.0000	4.5800	50.0000	0.0000	(2.3931)	(0.2602)	0.0000	1	(2.6532)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
THE PEOPLE'S INSURANCE COMPANY (GROUP) OF CHINA LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
601319.SH	12/05/2024	SDB3261097728	13,600.00	0.9964	13,607.24	13,550.44	0.0000	4.5800	50.0000	0.0000	(1.7311)	(0.1882)	0.0000	1	(1.9193)	01/06/2025
601319.SH	12/05/2024	SDB3261097728	129,200.00	0.9964	129,268.73	128,729.20	0.0000	4.5800	50.0000	0.0000	(16.4459)	(1.7879)	0.0000	1	(18.2338)	01/06/2025
601319.SH	12/05/2024	SDB3261097728	6,000.00	0.9964	6,003.19	5,978.14	0.0000	4.5800	50.0000	0.0000	(0.7637)	(0.0830)	0.0000	1	(0.8468)	01/06/2025
601319.SH	12/05/2024	SDB3261097728	100.00	0.9964	100.05	99.64	0.0000	4.5800	50.0000	0.0000	(0.0127)	(0.0014)	0.0000	1	(0.0141)	01/06/2025
601319.SH	12/05/2024	SDB3261097728	5,400.00	0.9964	5,402.87	5,380.32	0.0000	4.5800	50.0000	0.0000	(0.6874)	(0.0747)	0.0000	1	(0.7621)	01/06/2025
601319.SH	12/05/2024	SDB3261097728	300.00	0.9964	300.16	298.91	0.0000	4.5800	50.0000	0.0000	(0.0382)	(0.0042)	0.0000	1	(0.0423)	01/06/2025
601319.SH	12/05/2024	SDB3261097728	13,800.00	0.9964	13,807.34	13,749.71	0.0000	4.5800	50.0000	0.0000	(1.7566)	(0.1910)	0.0000	1	(1.9476)	01/06/2025
601319.SH	12/05/2024	SDB3261097728	30,000.00	0.9964	30,015.96	29,890.68	0.0000	4.5800	50.0000	0.0000	(3.8187)	(0.4151)	0.0000	1	(4.2338)	01/06/2025
601319.SH	12/05/2024	SDB3261097728	28,200.00	0.9964	28,215.00	28,097.24	0.0000	4.5800	50.0000	0.0000	(3.5896)	(0.3902)	0.0000	1	(3.9798)	01/06/2025
601319.SH	12/05/2024	SDB3261097728	24,600.00	0.9964	24,613.09	24,510.36	0.0000	4.5800	50.0000	0.0000	(3.1313)	(0.3404)	0.0000	1	(3.4718)	01/06/2025
601319.SH	12/05/2024	SDB3261097728	54,400.00	0.9964	54,428.94	54,201.77	0.0000	4.5800	50.0000	0.0000	(6.9246)	(0.7528)	0.0000	1	(7.6774)	01/06/2025
601319.SH	12/05/2024	SDB3261097728	400.00	0.9964	400.21	398.54	0.0000	4.5800	50.0000	0.0000	(0.0509)	(0.0055)	0.0000	1	(0.0565)	01/06/2025
601319.SH	12/05/2024	SDB3261097728	3,800.00	0.9964	3,802.02	3,786.15	0.0000	4.5800	50.0000	0.0000	(0.4837)	(0.0526)	0.0000	1	(0.5363)	01/06/2025
601319.SH	12/05/2024	SDB3261097728	200.00	0.9964	200.11	199.27	0.0000	4.5800	50.0000	0.0000	(0.0255)	(0.0028)	0.0000	1	(0.0282)	01/06/2025
601319.SH	12/05/2024	SDB3261097728	81,800.00	0.9964	81,843.52	81,501.92	0.0000	4.5800	50.0000	0.0000	(10.4123)	(1.1320)	0.0000	1	(11.5443)	01/06/2025
601319.SH	12/05/2024	SDB3261097728	100.00	0.9964	100.05	99.64	0.0000	4.5800	50.0000	0.0000	(0.0127)	(0.0014)	0.0000	1	(0.0141)	01/06/2025
601319.SH	12/05/2024	SDB3261097728	100.00	0.9964	100.05	99.64	0.0000	4.5800	50.0000	0.0000	(0.0127)	(0.0014)	0.0000	1	(0.0141)	01/06/2025
601319.SH	12/05/2024	SDB3261097728	1,400.00	0.9964	1,400.74	1,394.90	0.0000	4.5800	50.0000	0.0000	(0.1782)	(0.0194)	0.0000	1	(0.1976)	01/06/2025
601319.SH	12/04/2024	SDB3261097728	400.00	1.0005	400.21	400.21	0.0000	4.5800	50.0000	0.0000	(0.0509)	(0.0056)	0.0000	1	(0.0565)	01/06/2025
601319.SH	12/04/2024	SDB3261097728	5,000.00	1.0005	5,002.66	5,002.66	0.0000	4.5800	50.0000	0.0000	(0.6364)	(0.0695)	0.0000	1	(0.7059)	01/06/2025
601319.SH	12/04/2024	SDB3261097728	3,600.00	1.0005	3,601.92	3,601.92	0.0000	4.5800	50.0000	0.0000	(0.4582)	(0.0500)	0.0000	1	(0.5083)	01/06/2025
601319.SH	12/04/2024	SDB3261097728	18,800.00	1.0005	18,810.00	18,810.00	0.0000	4.5800	50.0000	0.0000	(2.3931)	(0.2613)	0.0000	1	(2.6543)	01/06/2025
601319.SH	12/04/2024	SDB3261097728	13,600.00	1.0005	13,607.24	13,607.24	0.0000	4.5800	50.0000	0.0000	(1.7311)	(0.1890)	0.0000	1	(1.9201)	01/06/2025
601319.SH	12/04/2024	SDB3261097728	129,200.00	1.0005	129,268.73	129,268.73	0.0000	4.5800	50.0000	0.0000	(16.4459)	(1.7954)	0.0000	1	(18.2413)	01/06/2025
601319.SH	12/04/2024	SDB3261097728	6,000.00	1.0005	6,003.19	6,003.19	0.0000	4.5800	50.0000	0.0000	(0.7637)	(0.0834)	0.0000	1	(0.8471)	01/06/2025
601319.SH	12/04/2024	SDB3261097728	100.00	1.0005	100.05	100.05	0.0000	4.5800	50.0000	0.0000	(0.0127)	(0.0014)	0.0000	1	(0.0141)	01/06/2025
601319.SH	12/04/2024	SDB3261097728	5,400.00	1.0005	5,402.87	5,402.87	0.0000	4.5800	50.0000	0.0000	(0.6874)	(0.0750)	0.0000	1	(0.7624)	01/06/2025
601319.SH	12/04/2024	SDB3261097728	300.00	1.0005	300.16	300.16	0.0000	4.5800	50.0000	0.0000	(0.0382)	(0.0042)	0.0000	1	(0.0424)	01/06/2025
601319.SH	12/04/2024	SDB3261097728	13,800.00	1.0005	13,807.34	13,807.34	0.0000	4.5800	50.0000	0.0000	(1.7566)	(0.1918)	0.0000	1	(1.9484)	01/06/2025
601319.SH	12/04/2024	SDB3261097728	30,000.00	1.0005	30,015.96	30,015.96	0.0000	4.5800	50.0000	0.0000	(3.8187)	(0.4169)	0.0000	1	(4.2356)	01/06/2025
601319.SH	12/04/2024	SDB3261097728	28,200.00	1.0005	28,215.00	28,215.00	0.0000	4.5800	50.0000	0.0000	(3.5896)	(0.3919)	0.0000	1	(3.9815)	01/06/2025
601319.SH	12/04/2024	SDB3261097728	24,600.00	1.0005	24,613.09	24,613.09	0.0000	4.5800	50.0000	0.0000	(3.1313)	(0.3418)	0.0000	1	(3.4732)	01/06/2025
601319.SH	12/04/2024	SDB3261097728	54,400.00	1.0005	54,428.94	54,428.94	0.0000	4.5800	50.0000	0.0000	(6.9246)	(0.7560)	0.0000	1	(7.6805)	01/06/2025
601319.SH	12/04/2024	SDB3261097728	400.00	1.0005	400.21	400.21	0.0000	4.5800	50.0000	0.0000	(0.0509)	(0.0056)	0.0000	1	(0.0565)	01/06/2025
601319.SH	12/04/2024	SDB3261097728	3,800.00	1.0005	3,802.02	3,802.02	0.0000	4.5800	50.0000	0.0000	(0.4837)	(0.0528)	0.0000	1	(0.5365)	01/06/2025
601319.SH	12/04/2024	SDB3261097728	200.00	1.0005	200.11	200.11	0.0000	4.5800	50.0000	0.0000	(0.0255)	(0.0028)	0.0000	1	(0.0282)	01/06/2025
601319.SH	12/04/2024	SDB3261097728	81,800.00	1.0005	81,843.52	81,843.52	0.0000	4.5800	50.0000	0.0000	(10.4123)	(1.1367)	0.0000	1	(11.5490)	01/06/2025
601319.SH	12/04/2024	SDB3261097728	100.00	1.0005	100.05	100.05	0.0000	4.5800	50.0000	0.0000	(0.0127)	(0.0014)	0.0000	1	(0.0141)	01/06/2025
601319.SH	12/04/2024	SDB3261097728	100.00	1.0005	100.05	100.05	0.0000	4.5800	50.0000	0.0000	(0.0127)	(0.0014)	0.0000	1	(0.0141)	01/06/2025
601319.SH	12/04/2024	SDB3261097728	1,400.00	1.0005	1,400.74	1,400.74	0.0000	4.5800	50.0000	0.0000	(0.1782)	(0.0195)	0.0000	1	(0.1977)	01/06/2025
TOTAL THE PEOPLE'S INSURANCE COMPANY (GROUP) OF CHINA LIMITED CMN CLASS A SERIES NORTHBOUND												(678.4278)	(75.3502)	0.0000	(753.7780)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
TIANJIN PORT COMPANY LTD CMN CLASS A SERIES NORTHBOUND																
600717.SH	01/03/2025	SDB3260188351	2,100.00	0.6772	1,447.67	1,422.12	0.0000	4.3300	50.0000	0.0000	(0.5224)	(0.0593)	0.0000	3	(0.5816)	01/06/2025
600717.SH	01/03/2025	SDB3260188351	1,600.00	0.6772	1,105.56	1,083.52	0.0000	4.3300	50.0000	0.0000	(0.3989)	(0.0451)	0.0000	3	(0.4441)	01/06/2025
600717.SH	01/03/2025	SDB3260188351	3,900.00	0.6772	2,746.99	2,641.08	0.0000	4.3300	50.0000	0.0000	(0.9912)	(0.1100)	0.0000	3	(1.1013)	01/06/2025
600717.SH	01/03/2025	SDB3260188351	200.00	0.6772	140.86	135.44	0.0000	4.3300	50.0000	0.0000	(0.0508)	(0.0056)	0.0000	3	(0.0565)	01/06/2025
600717.SH	01/03/2025	SDB3260188351	8,000.00	0.6772	5,560.97	5,417.61	0.0000	4.3300	50.0000	0.0000	(2.0066)	(0.2257)	0.0000	3	(2.2323)	01/06/2025
600717.SH	01/03/2025	SDB3260188351	200.00	0.6772	139.02	135.44	0.0000	4.3300	50.0000	0.0000	(0.0502)	(0.0056)	0.0000	3	(0.0558)	01/06/2025
600717.SH	01/03/2025	SDB3260188351	6,300.00	0.6772	4,379.26	4,266.37	0.0000	4.3300	50.0000	0.0000	(1.5802)	(0.1778)	0.0000	3	(1.7579)	01/06/2025
600717.SH	01/03/2025	SDB3260188351	800.00	0.6772	556.10	541.76	0.0000	4.3300	50.0000	0.0000	(0.2007)	(0.0226)	0.0000	3	(0.2232)	01/06/2025
600717.SH	01/03/2025	SDB3260188351	100.00	0.6772	69.51	67.72	0.0000	4.3300	50.0000	0.0000	(0.0251)	(0.0028)	0.0000	3	(0.0279)	01/06/2025
600717.SH	01/03/2025	SDB3260188351	5,100.00	0.6772	3,545.12	3,453.73	0.0000	4.3300	50.0000	0.0000	(1.2792)	(0.1439)	0.0000	3	(1.4231)	01/06/2025
600717.SH	01/03/2025	SDB3260188351	1,600.00	0.6772	1,112.19	1,083.52	0.0000	4.3300	50.0000	0.0000	(0.4013)	(0.0451)	0.0000	3	(0.4465)	01/06/2025
600717.SH	01/03/2025	SDB3260188351	300.00	0.6772	208.54	203.16	0.0000	4.3300	50.0000	0.0000	(0.0752)	(0.0085)	0.0000	3	(0.0837)	01/06/2025
600717.SH	01/03/2025	SDB3260188351	400.00	0.6772	278.05	270.88	0.0000	4.3300	50.0000	0.0000	(0.1003)	(0.0113)	0.0000	3	(0.1116)	01/06/2025
600717.SH	01/03/2025	SDB3260188351	500.00	0.6772	347.56	338.60	0.0000	4.3300	50.0000	0.0000	(0.1254)	(0.0141)	0.0000	3	(0.1395)	01/06/2025
600717.SH	01/03/2025	SDB3260188351	100.00	0.6772	69.51	67.72	0.0000	4.3300	50.0000	0.0000	(0.0251)	(0.0028)	0.0000	3	(0.0279)	01/06/2025
600717.SH	01/03/2025	SDB3260188351	700.00	0.6772	486.58	474.04	0.0000	4.3300	50.0000	0.0000	(0.1756)	(0.0198)	0.0000	3	(0.1953)	01/06/2025
600717.SH	01/03/2025	SDB3260188351	1,600.00	0.6772	1,112.19	1,083.52	0.0000	4.3300	50.0000	0.0000	(0.4013)	(0.0451)	0.0000	3	(0.4465)	01/06/2025
600717.SH	01/03/2025	SDB3260188351	24,300.00	0.6772	16,891.44	16,455.98	0.0000	4.3300	50.0000	0.0000	(6.0950)	(0.6857)	0.0000	3	(6.7807)	01/06/2025
600717.SH	01/03/2025	SDB3260188351	3,900.00	0.6772	2,710.97	2,641.08	0.0000	4.3300	50.0000	0.0000	(0.9782)	(0.1100)	0.0000	3	(1.0883)	01/06/2025
600717.SH	01/03/2025	SDB3260188351	900.00	0.6772	625.61	609.48	0.0000	4.3300	50.0000	0.0000	(0.2257)	(0.0254)	0.0000	3	(0.2511)	01/06/2025
600717.SH	01/03/2025	SDB3260188351	4,000.00	0.6772	2,780.48	2,708.80	0.0000	4.3300	50.0000	0.0000	(1.0033)	(0.1129)	0.0000	3	(1.1162)	01/06/2025
600717.SH	01/03/2025	SDB3260188351	100.00	0.6772	69.51	67.72	0.0000	4.3300	50.0000	0.0000	(0.0251)	(0.0028)	0.0000	3	(0.0279)	01/06/2025
600717.SH	01/03/2025	SDB3260188351	100.00	0.6772	69.51	67.72	0.0000	4.3300	50.0000	0.0000	(0.0251)	(0.0028)	0.0000	3	(0.0279)	01/06/2025
600717.SH	01/03/2025	SDB3260188351	14,600.00	0.6772	10,148.77	9,887.13	0.0000	4.3300	50.0000	0.0000	(3.6620)	(0.4120)	0.0000	3	(4.0740)	01/06/2025
600717.SH	01/02/2025	SDB3260188351	2,100.00	0.6791	1,447.67	1,426.18	0.0000	4.3300	50.0000	0.0000	(0.1741)	(0.0198)	0.0000	1	(0.1939)	01/06/2025
600717.SH	01/02/2025	SDB3260188351	1,600.00	0.6791	1,105.56	1,086.61	0.0000	4.3300	50.0000	0.0000	(0.1330)	(0.0151)	0.0000	1	(0.1481)	01/06/2025
600717.SH	01/02/2025	SDB3260188351	3,900.00	0.6791	2,746.99	2,648.61	0.0000	4.3300	50.0000	0.0000	(0.3304)	(0.0368)	0.0000	1	(0.3672)	01/06/2025
600717.SH	01/02/2025	SDB3260188351	200.00	0.6791	140.86	135.83	0.0000	4.3300	50.0000	0.0000	(0.0169)	(0.0019)	0.0000	1	(0.0188)	01/06/2025
600717.SH	01/02/2025	SDB3260188351	8,000.00	0.6791	5,560.97	5,433.05	0.0000	4.3300	50.0000	0.0000	(0.6689)	(0.0755)	0.0000	1	(0.7443)	01/06/2025
600717.SH	01/02/2025	SDB3260188351	200.00	0.6791	139.02	135.83	0.0000	4.3300	50.0000	0.0000	(0.0167)	(0.0019)	0.0000	1	(0.0186)	01/06/2025
600717.SH	01/02/2025	SDB3260188351	6,300.00	0.6791	4,379.26	4,278.53	0.0000	4.3300	50.0000	0.0000	(0.5267)	(0.0594)	0.0000	1	(0.5862)	01/06/2025
600717.SH	01/02/2025	SDB3260188351	800.00	0.6791	556.10	543.30	0.0000	4.3300	50.0000	0.0000	(0.0669)	(0.0075)	0.0000	1	(0.0744)	01/06/2025
600717.SH	01/02/2025	SDB3260188351	100.00	0.6791	69.51	67.91	0.0000	4.3300	50.0000	0.0000	(0.0084)	(0.0009)	0.0000	1	(0.0093)	01/06/2025
600717.SH	01/02/2025	SDB3260188351	5,100.00	0.6791	3,545.12	3,463.57	0.0000	4.3300	50.0000	0.0000	(0.4264)	(0.0481)	0.0000	1	(0.4745)	01/06/2025
600717.SH	01/02/2025	SDB3260188351	1,600.00	0.6791	1,112.19	1,086.61	0.0000	4.3300	50.0000	0.0000	(0.1338)	(0.0151)	0.0000	1	(0.1489)	01/06/2025
600717.SH	01/02/2025	SDB3260188351	300.00	0.6791	208.54	203.74	0.0000	4.3300	50.0000	0.0000	(0.0251)	(0.0028)	0.0000	1	(0.0279)	01/06/2025
600717.SH	01/02/2025	SDB3260188351	400.00	0.6791	278.05	271.65	0.0000	4.3300	50.0000	0.0000	(0.0334)	(0.0038)	0.0000	1	(0.0372)	01/06/2025
600717.SH	01/02/2025	SDB3260188351	500.00	0.6791	347.56	339.57	0.0000	4.3300	50.0000	0.0000	(0.0418)	(0.0047)	0.0000	1	(0.0465)	01/06/2025
600717.SH	01/02/2025	SDB3260188351	100.00	0.6791	69.51	67.91	0.0000	4.3300	50.0000	0.0000	(0.0084)	(0.0009)	0.0000	1	(0.0093)	01/06/2025
600717.SH	01/02/2025	SDB3260188351	700.00	0.6791	486.58	475.39	0.0000	4.3300	50.0000	0.0000	(0.0585)	(0.0066)	0.0000	1	(0.0651)	01/06/2025
600717.SH	01/02/2025	SDB3260188351	1,600.00	0.6791	1,112.19	1,086.61	0.0000	4.3300	50.0000	0.0000	(0.1338)	(0.0151)	0.0000	1	(0.1489)	01/06/2025
600717.SH	01/02/2025	SDB3260188351	24,300.00	0.6791	16,891.44	16,502.88	0.0000	4.3300	50.0000	0.0000	(2.0317)	(0.2292)	0.0000	1	(2.2609)	01/06/2025
600717.SH	01/02/2025	SDB3260188351	3,900.00	0.6791	2,710.97	2,648.61	0.0000	4.3300	50.0000	0.0000	(0.3261)	(0.0368)	0.0000	1	(0.3629)	01/06/2025
600717.SH	01/02/2025	SDB3260188351	900.00	0.6791	625.61	611.22	0.0000	4.3300	50.0000	0.0000	(0.0752)	(0.0085)	0.0000	1	(0.0837)	01/06/2025
600717.SH	01/02/2025	SDB3260188351	4,000.00	0.6791	2,780.48	2,716.52	0.0000	4.3300	50.0000	0.0000	(0.3344)	(0.0377)	0.0000	1	(0.3722)	01/06/2025
600717.SH	01/02/2025	SDB3260188351	100.00	0.6791	69.51	67.91	0.0000	4.3300	50.0000	0.0000	(0.0084)	(0.0009)	0.0000	1	(0.0093)	01/06/2025
600717.SH	01/02/2025	SDB3260188351	100.00	0.6791	69.51	67.91	0.0000	4.3300	50.0000	0.0000	(0.0084)	(0.0009)	0.0000	1	(0.0093)	01/06/2025
600717.SH	01/02/2025	SDB3260188351	14,600.00	0.6791	10,148.77	9,915.31	0.0000	4.3300	50.0000	0.0000	(1.2207)	(0.1377)	0.0000	1	(1.3584)	01/06/2025
600717.SH	12/31/2024	SDB3260188351	2,100.00	0.6750	1,447.67	1,417.43	0.0000	4.3300	50.0000	0.0000	(0.3482)	(0.0394)	0.0000	2	(0.3876)	01/06/2025
600717.SH	12/31/2024	SDB3260188351	1,600.00	0.6750	1,105.56	1,079.95	0.0000	4.3300	50.0000	0.0000	(0.2659)	(0.0300)	0.0000	2	(0.2959)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
TIANJIN PORT COMPANY LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600717.SH	12/31/2024	SDB3260188351	3,900.00	0.6750	2,746.99	2,632.38	0.0000	4.3300	50.0000	0.0000	(0.6608)	(0.0731)	0.0000	2	(0.7339)	01/06/2025
600717.SH	12/31/2024	SDB3260188351	200.00	0.6750	140.86	134.99	0.0000	4.3300	50.0000	0.0000	(0.0339)	(0.0037)	0.0000	2	(0.0376)	01/06/2025
600717.SH	12/31/2024	SDB3260188351	8,000.00	0.6750	5,560.97	5,399.74	0.0000	4.3300	50.0000	0.0000	(1.3377)	(0.1500)	0.0000	2	(1.4877)	01/06/2025
600717.SH	12/31/2024	SDB3260188351	200.00	0.6750	139.02	134.99	0.0000	4.3300	50.0000	0.0000	(0.0334)	(0.0037)	0.0000	2	(0.0372)	01/06/2025
600717.SH	12/31/2024	SDB3260188351	6,300.00	0.6750	4,379.26	4,252.30	0.0000	4.3300	50.0000	0.0000	(1.0535)	(0.1181)	0.0000	2	(1.1716)	01/06/2025
600717.SH	12/31/2024	SDB3260188351	800.00	0.6750	556.10	539.97	0.0000	4.3300	50.0000	0.0000	(0.1338)	(0.0150)	0.0000	2	(0.1488)	01/06/2025
600717.SH	12/31/2024	SDB3260188351	100.00	0.6750	69.51	67.50	0.0000	4.3300	50.0000	0.0000	(0.0167)	(0.0019)	0.0000	2	(0.0186)	01/06/2025
600717.SH	12/31/2024	SDB3260188351	5,100.00	0.6750	3,545.12	3,442.34	0.0000	4.3300	50.0000	0.0000	(0.8528)	(0.0956)	0.0000	2	(0.9484)	01/06/2025
600717.SH	12/31/2024	SDB3260188351	1,600.00	0.6750	1,112.19	1,079.95	0.0000	4.3300	50.0000	0.0000	(0.2675)	(0.0300)	0.0000	2	(0.2975)	01/06/2025
600717.SH	12/31/2024	SDB3260188351	300.00	0.6750	208.54	202.49	0.0000	4.3300	50.0000	0.0000	(0.0502)	(0.0056)	0.0000	2	(0.0558)	01/06/2025
600717.SH	12/31/2024	SDB3260188351	400.00	0.6750	278.05	269.99	0.0000	4.3300	50.0000	0.0000	(0.0669)	(0.0075)	0.0000	2	(0.0744)	01/06/2025
600717.SH	12/31/2024	SDB3260188351	500.00	0.6750	347.56	337.48	0.0000	4.3300	50.0000	0.0000	(0.0836)	(0.0094)	0.0000	2	(0.0930)	01/06/2025
600717.SH	12/31/2024	SDB3260188351	100.00	0.6750	69.51	67.50	0.0000	4.3300	50.0000	0.0000	(0.0167)	(0.0019)	0.0000	2	(0.0186)	01/06/2025
600717.SH	12/31/2024	SDB3260188351	700.00	0.6750	486.58	472.48	0.0000	4.3300	50.0000	0.0000	(0.1171)	(0.0131)	0.0000	2	(0.1302)	01/06/2025
600717.SH	12/31/2024	SDB3260188351	1,600.00	0.6750	1,112.19	1,079.95	0.0000	4.3300	50.0000	0.0000	(0.2675)	(0.0300)	0.0000	2	(0.2975)	01/06/2025
600717.SH	12/31/2024	SDB3260188351	24,300.00	0.6750	16,891.44	16,401.72	0.0000	4.3300	50.0000	0.0000	(4.0633)	(0.4556)	0.0000	2	(4.5189)	01/06/2025
600717.SH	12/31/2024	SDB3260188351	3,900.00	0.6750	2,710.97	2,632.38	0.0000	4.3300	50.0000	0.0000	(0.6521)	(0.0731)	0.0000	2	(0.7253)	01/06/2025
600717.SH	12/31/2024	SDB3260188351	900.00	0.6750	625.61	607.47	0.0000	4.3300	50.0000	0.0000	(0.1505)	(0.0169)	0.0000	2	(0.1674)	01/06/2025
600717.SH	12/31/2024	SDB3260188351	4,000.00	0.6750	2,780.48	2,699.87	0.0000	4.3300	50.0000	0.0000	(0.6689)	(0.0750)	0.0000	2	(0.7439)	01/06/2025
600717.SH	12/31/2024	SDB3260188351	100.00	0.6750	69.51	67.50	0.0000	4.3300	50.0000	0.0000	(0.0167)	(0.0019)	0.0000	2	(0.0186)	01/06/2025
600717.SH	12/31/2024	SDB3260188351	100.00	0.6750	69.51	67.50	0.0000	4.3300	50.0000	0.0000	(0.0167)	(0.0019)	0.0000	2	(0.0186)	01/06/2025
600717.SH	12/31/2024	SDB3260188351	14,600.00	0.6750	10,148.77	9,854.53	0.0000	4.3300	50.0000	0.0000	(2.4413)	(0.2737)	0.0000	2	(2.7151)	01/06/2025
600717.SH	12/30/2024	SDB3260188351	2,100.00	0.6666	1,447.67	1,399.93	0.0000	4.3300	50.0000	0.0000	(0.1741)	(0.0194)	0.0000	1	(0.1936)	01/06/2025
600717.SH	12/30/2024	SDB3260188351	1,600.00	0.6666	1,105.56	1,066.62	0.0000	4.3300	50.0000	0.0000	(0.1330)	(0.0148)	0.0000	1	(0.1478)	01/06/2025
600717.SH	12/30/2024	SDB3260188351	3,900.00	0.6666	2,746.99	2,599.88	0.0000	4.3300	50.0000	0.0000	(0.3304)	(0.0361)	0.0000	1	(0.3665)	01/06/2025
600717.SH	12/30/2024	SDB3260188351	200.00	0.6666	140.86	133.33	0.0000	4.3300	50.0000	0.0000	(0.0169)	(0.0019)	0.0000	1	(0.0188)	01/06/2025
600717.SH	12/30/2024	SDB3260188351	8,000.00	0.6666	5,560.97	5,333.08	0.0000	4.3300	50.0000	0.0000	(0.6689)	(0.0741)	0.0000	1	(0.7429)	01/06/2025
600717.SH	12/30/2024	SDB3260188351	200.00	0.6666	139.02	133.33	0.0000	4.3300	50.0000	0.0000	(0.0167)	(0.0019)	0.0000	1	(0.0186)	01/06/2025
600717.SH	12/30/2024	SDB3260188351	6,300.00	0.6666	4,379.26	4,199.80	0.0000	4.3300	50.0000	0.0000	(0.5267)	(0.0583)	0.0000	1	(0.5851)	01/06/2025
600717.SH	12/30/2024	SDB3260188351	800.00	0.6666	556.10	533.31	0.0000	4.3300	50.0000	0.0000	(0.0669)	(0.0074)	0.0000	1	(0.0743)	01/06/2025
600717.SH	12/30/2024	SDB3260188351	100.00	0.6666	69.51	66.66	0.0000	4.3300	50.0000	0.0000	(0.0084)	(0.0009)	0.0000	1	(0.0093)	01/06/2025
600717.SH	12/30/2024	SDB3260188351	5,100.00	0.6666	3,545.12	3,399.84	0.0000	4.3300	50.0000	0.0000	(0.4264)	(0.0472)	0.0000	1	(0.4736)	01/06/2025
600717.SH	12/30/2024	SDB3260188351	1,600.00	0.6666	1,112.19	1,066.62	0.0000	4.3300	50.0000	0.0000	(0.1338)	(0.0148)	0.0000	1	(0.1486)	01/06/2025
600717.SH	12/30/2024	SDB3260188351	300.00	0.6666	208.54	199.99	0.0000	4.3300	50.0000	0.0000	(0.0251)	(0.0028)	0.0000	1	(0.0279)	01/06/2025
600717.SH	12/30/2024	SDB3260188351	400.00	0.6666	278.05	266.65	0.0000	4.3300	50.0000	0.0000	(0.0334)	(0.0037)	0.0000	1	(0.0371)	01/06/2025
600717.SH	12/30/2024	SDB3260188351	500.00	0.6666	347.56	333.32	0.0000	4.3300	50.0000	0.0000	(0.0418)	(0.0046)	0.0000	1	(0.0464)	01/06/2025
600717.SH	12/30/2024	SDB3260188351	100.00	0.6666	69.51	66.66	0.0000	4.3300	50.0000	0.0000	(0.0084)	(0.0009)	0.0000	1	(0.0093)	01/06/2025
600717.SH	12/30/2024	SDB3260188351	700.00	0.6666	486.58	466.64	0.0000	4.3300	50.0000	0.0000	(0.0585)	(0.0065)	0.0000	1	(0.0650)	01/06/2025
600717.SH	12/30/2024	SDB3260188351	1,600.00	0.6666	1,112.19	1,066.62	0.0000	4.3300	50.0000	0.0000	(0.1338)	(0.0148)	0.0000	1	(0.1486)	01/06/2025
600717.SH	12/30/2024	SDB3260188351	24,300.00	0.6666	16,891.44	16,199.23	0.0000	4.3300	50.0000	0.0000	(2.0317)	(0.2250)	0.0000	1	(2.2567)	01/06/2025
600717.SH	12/30/2024	SDB3260188351	3,900.00	0.6666	2,710.97	2,599.88	0.0000	4.3300	50.0000	0.0000	(0.3261)	(0.0361)	0.0000	1	(0.3622)	01/06/2025
600717.SH	12/30/2024	SDB3260188351	900.00	0.6666	625.61	599.97	0.0000	4.3300	50.0000	0.0000	(0.0752)	(0.0083)	0.0000	1	(0.0836)	01/06/2025
600717.SH	12/30/2024	SDB3260188351	4,000.00	0.6666	2,780.48	2,666.54	0.0000	4.3300	50.0000	0.0000	(0.3344)	(0.0370)	0.0000	1	(0.3715)	01/06/2025
600717.SH	12/30/2024	SDB3260188351	100.00	0.6666	69.51	66.66	0.0000	4.3300	50.0000	0.0000	(0.0084)	(0.0009)	0.0000	1	(0.0093)	01/06/2025
600717.SH	12/30/2024	SDB3260188351	100.00	0.6666	69.51	66.66	0.0000	4.3300	50.0000	0.0000	(0.0084)	(0.0009)	0.0000	1	(0.0093)	01/06/2025
600717.SH	12/30/2024	SDB3260188351	14,600.00	0.6666	10,148.77	9,732.87	0.0000	4.3300	50.0000	0.0000	(1.2207)	(0.1352)	0.0000	1	(1.3558)	01/06/2025
600717.SH	12/27/2024	SDB3260188351	2,100.00	0.6678	1,447.67	1,402.30	0.0000	4.3300	50.0000	0.0000	(0.5224)	(0.0584)	0.0000	3	(0.5808)	01/06/2025
600717.SH	12/27/2024	SDB3260188351	1,600.00	0.6678	1,105.56	1,068.42	0.0000	4.3300	50.0000	0.0000	(0.3989)	(0.0445)	0.0000	3	(0.4434)	01/06/2025
600717.SH	12/27/2024	SDB3260188351	3,900.00	0.6678	2,746.99	2,604.27	0.0000	4.3300	50.0000	0.0000	(0.9912)	(0.1085)	0.0000	3	(1.0997)	01/06/2025
600717.SH	12/27/2024	SDB3260188351	200.00	0.6678	140.86	133.55	0.0000	4.3300	50.0000	0.0000	(0.0508)	(0.0056)	0.0000	3	(0.0564)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
TIANJIN PORT COMPANY LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600717.SH	12/27/2024	SDB3260188351	8,000.00	0.6678	5,560.97	5,342.09	0.0000	4.3300	50.0000	0.0000	(2.0066)	(0.2226)	0.0000	3	(2.2292)	01/06/2025
600717.SH	12/27/2024	SDB3260188351	200.00	0.6678	139.02	133.55	0.0000	4.3300	50.0000	0.0000	(0.0502)	(0.0056)	0.0000	3	(0.0557)	01/06/2025
600717.SH	12/27/2024	SDB3260188351	6,300.00	0.6678	4,379.26	4,206.89	0.0000	4.3300	50.0000	0.0000	(1.5802)	(0.1753)	0.0000	3	(1.7555)	01/06/2025
600717.SH	12/27/2024	SDB3260188351	800.00	0.6678	556.10	534.21	0.0000	4.3300	50.0000	0.0000	(0.2007)	(0.0223)	0.0000	3	(0.2229)	01/06/2025
600717.SH	12/27/2024	SDB3260188351	100.00	0.6678	69.51	66.78	0.0000	4.3300	50.0000	0.0000	(0.0251)	(0.0028)	0.0000	3	(0.0279)	01/06/2025
600717.SH	12/27/2024	SDB3260188351	5,100.00	0.6678	3,545.12	3,405.58	0.0000	4.3300	50.0000	0.0000	(1.2792)	(0.1419)	0.0000	3	(1.4211)	01/06/2025
600717.SH	12/27/2024	SDB3260188351	1,600.00	0.6678	1,112.19	1,068.42	0.0000	4.3300	50.0000	0.0000	(0.4013)	(0.0445)	0.0000	3	(0.4458)	01/06/2025
600717.SH	12/27/2024	SDB3260188351	300.00	0.6678	208.54	200.33	0.0000	4.3300	50.0000	0.0000	(0.0752)	(0.0083)	0.0000	3	(0.0836)	01/06/2025
600717.SH	12/27/2024	SDB3260188351	400.00	0.6678	278.05	267.10	0.0000	4.3300	50.0000	0.0000	(0.1003)	(0.0111)	0.0000	3	(0.1115)	01/06/2025
600717.SH	12/27/2024	SDB3260188351	500.00	0.6678	347.56	333.88	0.0000	4.3300	50.0000	0.0000	(0.1254)	(0.0139)	0.0000	3	(0.1393)	01/06/2025
600717.SH	12/27/2024	SDB3260188351	100.00	0.6678	69.51	66.78	0.0000	4.3300	50.0000	0.0000	(0.0251)	(0.0028)	0.0000	3	(0.0279)	01/06/2025
600717.SH	12/27/2024	SDB3260188351	700.00	0.6678	486.58	467.43	0.0000	4.3300	50.0000	0.0000	(0.1756)	(0.0195)	0.0000	3	(0.1951)	01/06/2025
600717.SH	12/27/2024	SDB3260188351	1,600.00	0.6678	1,112.19	1,068.42	0.0000	4.3300	50.0000	0.0000	(0.4013)	(0.0445)	0.0000	3	(0.4458)	01/06/2025
600717.SH	12/27/2024	SDB3260188351	24,300.00	0.6678	16,891.44	16,226.59	0.0000	4.3300	50.0000	0.0000	(6.0950)	(0.6761)	0.0000	3	(6.7711)	01/06/2025
600717.SH	12/27/2024	SDB3260188351	3,900.00	0.6678	2,710.97	2,604.27	0.0000	4.3300	50.0000	0.0000	(0.9782)	(0.1085)	0.0000	3	(1.0867)	01/06/2025
600717.SH	12/27/2024	SDB3260188351	900.00	0.6678	625.61	600.98	0.0000	4.3300	50.0000	0.0000	(0.0250)	(0.0025)	0.0000	3	(0.2508)	01/06/2025
600717.SH	12/27/2024	SDB3260188351	4,000.00	0.6678	2,780.48	2,671.04	0.0000	4.3300	50.0000	0.0000	(1.0033)	(0.1113)	0.0000	3	(1.1146)	01/06/2025
600717.SH	12/27/2024	SDB3260188351	100.00	0.6678	69.51	66.78	0.0000	4.3300	50.0000	0.0000	(0.0251)	(0.0028)	0.0000	3	(0.0279)	01/06/2025
600717.SH	12/27/2024	SDB3260188351	100.00	0.6678	69.51	66.78	0.0000	4.3300	50.0000	0.0000	(0.0251)	(0.0028)	0.0000	3	(0.0279)	01/06/2025
600717.SH	12/27/2024	SDB3260188351	14,600.00	0.6678	10,148.77	9,749.31	0.0000	4.3300	50.0000	0.0000	(3.6620)	(0.4062)	0.0000	3	(4.0682)	01/06/2025
600717.SH	12/26/2024	SDB3260188351	2,100.00	0.6727	1,447.67	1,412.63	0.0000	4.3300	50.0000	0.0000	(0.1741)	(0.0196)	0.0000	1	(0.1937)	01/06/2025
600717.SH	12/26/2024	SDB3260188351	1,600.00	0.6727	1,105.56	1,076.29	0.0000	4.3300	50.0000	0.0000	(0.1330)	(0.0149)	0.0000	1	(0.1479)	01/06/2025
600717.SH	12/26/2024	SDB3260188351	3,900.00	0.6727	2,746.99	2,623.46	0.0000	4.3300	50.0000	0.0000	(0.3304)	(0.0364)	0.0000	1	(0.3668)	01/06/2025
600717.SH	12/26/2024	SDB3260188351	200.00	0.6727	140.86	134.54	0.0000	4.3300	50.0000	0.0000	(0.0169)	(0.0019)	0.0000	1	(0.0188)	01/06/2025
600717.SH	12/26/2024	SDB3260188351	8,000.00	0.6727	5,560.97	5,381.46	0.0000	4.3300	50.0000	0.0000	(0.6689)	(0.0747)	0.0000	1	(0.7436)	01/06/2025
600717.SH	12/26/2024	SDB3260188351	200.00	0.6727	139.02	134.54	0.0000	4.3300	50.0000	0.0000	(0.0167)	(0.0019)	0.0000	1	(0.0186)	01/06/2025
600717.SH	12/26/2024	SDB3260188351	6,300.00	0.6727	4,379.26	4,237.90	0.0000	4.3300	50.0000	0.0000	(0.5267)	(0.0589)	0.0000	1	(0.5856)	01/06/2025
600717.SH	12/26/2024	SDB3260188351	800.00	0.6727	556.10	538.15	0.0000	4.3300	50.0000	0.0000	(0.0669)	(0.0075)	0.0000	1	(0.0744)	01/06/2025
600717.SH	12/26/2024	SDB3260188351	100.00	0.6727	69.51	67.27	0.0000	4.3300	50.0000	0.0000	(0.0084)	(0.0009)	0.0000	1	(0.0093)	01/06/2025
600717.SH	12/26/2024	SDB3260188351	5,100.00	0.6727	3,545.12	3,430.68	0.0000	4.3300	50.0000	0.0000	(0.4264)	(0.0476)	0.0000	1	(0.4740)	01/06/2025
600717.SH	12/26/2024	SDB3260188351	1,600.00	0.6727	1,112.19	1,076.29	0.0000	4.3300	50.0000	0.0000	(0.1338)	(0.0149)	0.0000	1	(0.1487)	01/06/2025
600717.SH	12/26/2024	SDB3260188351	300.00	0.6727	208.54	201.80	0.0000	4.3300	50.0000	0.0000	(0.0251)	(0.0028)	0.0000	1	(0.0279)	01/06/2025
600717.SH	12/26/2024	SDB3260188351	400.00	0.6727	278.05	269.07	0.0000	4.3300	50.0000	0.0000	(0.0334)	(0.0037)	0.0000	1	(0.0372)	01/06/2025
600717.SH	12/26/2024	SDB3260188351	500.00	0.6727	347.56	336.34	0.0000	4.3300	50.0000	0.0000	(0.0418)	(0.0047)	0.0000	1	(0.0465)	01/06/2025
600717.SH	12/26/2024	SDB3260188351	100.00	0.6727	69.51	67.27	0.0000	4.3300	50.0000	0.0000	(0.0084)	(0.0009)	0.0000	1	(0.0093)	01/06/2025
600717.SH	12/26/2024	SDB3260188351	700.00	0.6727	486.58	470.88	0.0000	4.3300	50.0000	0.0000	(0.0585)	(0.0065)	0.0000	1	(0.0651)	01/06/2025
600717.SH	12/26/2024	SDB3260188351	1,600.00	0.6727	1,112.19	1,076.29	0.0000	4.3300	50.0000	0.0000	(0.1338)	(0.0149)	0.0000	1	(0.1487)	01/06/2025
600717.SH	12/26/2024	SDB3260188351	24,300.00	0.6727	16,891.44	16,346.20	0.0000	4.3300	50.0000	0.0000	(2.0317)	(0.2270)	0.0000	1	(2.2587)	01/06/2025
600717.SH	12/26/2024	SDB3260188351	3,900.00	0.6727	2,710.97	2,623.46	0.0000	4.3300	50.0000	0.0000	(0.3261)	(0.0364)	0.0000	1	(0.3625)	01/06/2025
600717.SH	12/26/2024	SDB3260188351	900.00	0.6727	625.61	605.41	0.0000	4.3300	50.0000	0.0000	(0.0752)	(0.0084)	0.0000	1	(0.0837)	01/06/2025
600717.SH	12/26/2024	SDB3260188351	4,000.00	0.6727	2,780.48	2,690.73	0.0000	4.3300	50.0000	0.0000	(0.3344)	(0.0374)	0.0000	1	(0.3718)	01/06/2025
600717.SH	12/26/2024	SDB3260188351	100.00	0.6727	69.51	67.27	0.0000	4.3300	50.0000	0.0000	(0.0084)	(0.0009)	0.0000	1	(0.0093)	01/06/2025
600717.SH	12/26/2024	SDB3260188351	100.00	0.6727	69.51	67.27	0.0000	4.3300	50.0000	0.0000	(0.0084)	(0.0009)	0.0000	1	(0.0093)	01/06/2025
600717.SH	12/26/2024	SDB3260188351	14,600.00	0.6727	10,148.77	9,821.17	0.0000	4.3300	50.0000	0.0000	(1.2207)	(0.1364)	0.0000	1	(1.3571)	01/06/2025
600717.SH	12/24/2024	SDB3260188351	2,100.00	0.6727	1,447.67	1,412.63	0.0000	4.3300	50.0000	0.0000	(0.3482)	(0.0392)	0.0000	2	(0.3875)	01/06/2025
600717.SH	12/24/2024	SDB3260188351	1,600.00	0.6727	1,105.56	1,076.29	0.0000	4.3300	50.0000	0.0000	(0.2659)	(0.0299)	0.0000	2	(0.2958)	01/06/2025
600717.SH	12/24/2024	SDB3260188351	3,900.00	0.6727	2,746.99	2,623.46	0.0000	4.3300	50.0000	0.0000	(0.6608)	(0.0729)	0.0000	2	(0.7337)	01/06/2025
600717.SH	12/24/2024	SDB3260188351	200.00	0.6727	140.86	134.54	0.0000	4.3300	50.0000	0.0000	(0.0339)	(0.0037)	0.0000	2	(0.0376)	01/06/2025
600717.SH	12/24/2024	SDB3260188351	8,000.00	0.6727	5,560.97	5,381.46	0.0000	4.3300	50.0000	0.0000	(1.3377)	(0.1495)	0.0000	2	(1.4872)	01/06/2025
600717.SH	12/24/2024	SDB3260188351	200.00	0.6727	139.02	134.54	0.0000	4.3300	50.0000	0.0000	(0.0334)	(0.0037)	0.0000	2	(0.0372)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
TIANJIN PORT COMPANY LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600717.SH	12/24/2024	SDB3260188351	6,300.00	0.6727	4,379.26	4,237.90	0.0000	4.3300	50.0000	0.0000	(1.0535)	(0.1177)	0.0000	2	(1.1712)	01/06/2025
600717.SH	12/24/2024	SDB3260188351	800.00	0.6727	556.10	538.15	0.0000	4.3300	50.0000	0.0000	(0.1338)	(0.0149)	0.0000	2	(0.1487)	01/06/2025
600717.SH	12/24/2024	SDB3260188351	100.00	0.6727	69.51	67.27	0.0000	4.3300	50.0000	0.0000	(0.0167)	(0.0019)	0.0000	2	(0.0186)	01/06/2025
600717.SH	12/24/2024	SDB3260188351	5,100.00	0.6727	3,545.12	3,430.68	0.0000	4.3300	50.0000	0.0000	(0.8528)	(0.0953)	0.0000	2	(0.9481)	01/06/2025
600717.SH	12/24/2024	SDB3260188351	1,600.00	0.6727	1,112.19	1,076.29	0.0000	4.3300	50.0000	0.0000	(0.2675)	(0.0299)	0.0000	2	(0.2974)	01/06/2025
600717.SH	12/24/2024	SDB3260188351	300.00	0.6727	208.54	201.80	0.0000	4.3300	50.0000	0.0000	(0.0502)	(0.0056)	0.0000	2	(0.0558)	01/06/2025
600717.SH	12/24/2024	SDB3260188351	400.00	0.6727	278.05	269.07	0.0000	4.3300	50.0000	0.0000	(0.0669)	(0.0075)	0.0000	2	(0.0744)	01/06/2025
600717.SH	12/24/2024	SDB3260188351	500.00	0.6727	347.56	336.34	0.0000	4.3300	50.0000	0.0000	(0.0836)	(0.0093)	0.0000	2	(0.0930)	01/06/2025
600717.SH	12/24/2024	SDB3260188351	100.00	0.6727	69.51	67.27	0.0000	4.3300	50.0000	0.0000	(0.0167)	(0.0019)	0.0000	2	(0.0186)	01/06/2025
600717.SH	12/24/2024	SDB3260188351	700.00	0.6727	486.58	470.88	0.0000	4.3300	50.0000	0.0000	(0.1171)	(0.0131)	0.0000	2	(0.1301)	01/06/2025
600717.SH	12/24/2024	SDB3260188351	1,600.00	0.6727	1,112.19	1,076.29	0.0000	4.3300	50.0000	0.0000	(0.2675)	(0.0299)	0.0000	2	(0.2974)	01/06/2025
600717.SH	12/24/2024	SDB3260188351	24,300.00	0.6727	16,891.44	16,346.20	0.0000	4.3300	50.0000	0.0000	(4.0633)	(0.4541)	0.0000	2	(4.5174)	01/06/2025
600717.SH	12/24/2024	SDB3260188351	3,900.00	0.6727	2,710.97	2,623.46	0.0000	4.3300	50.0000	0.0000	(0.6521)	(0.0729)	0.0000	2	(0.7250)	01/06/2025
600717.SH	12/24/2024	SDB3260188351	900.00	0.6727	625.61	605.41	0.0000	4.3300	50.0000	0.0000	(0.1505)	(0.0168)	0.0000	2	(0.1673)	01/06/2025
600717.SH	12/24/2024	SDB3260188351	4,000.00	0.6727	2,780.48	2,690.73	0.0000	4.3300	50.0000	0.0000	(0.6689)	(0.0747)	0.0000	2	(0.7436)	01/06/2025
600717.SH	12/24/2024	SDB3260188351	100.00	0.6727	69.51	67.27	0.0000	4.3300	50.0000	0.0000	(0.0167)	(0.0019)	0.0000	2	(0.0186)	01/06/2025
600717.SH	12/24/2024	SDB3260188351	100.00	0.6727	69.51	67.27	0.0000	4.3300	50.0000	0.0000	(0.0167)	(0.0019)	0.0000	2	(0.0186)	01/06/2025
600717.SH	12/24/2024	SDB3260188351	14,600.00	0.6727	10,148.77	9,821.17	0.0000	4.3300	50.0000	0.0000	(2.4413)	(0.2728)	0.0000	2	(2.7142)	01/06/2025
600717.SH	12/23/2024	SDB3260188351	2,100.00	0.6803	1,447.67	1,428.73	0.0000	4.3300	50.0000	0.0000	(0.1741)	(0.0198)	0.0000	1	(0.1940)	01/06/2025
600717.SH	12/23/2024	SDB3260188351	1,600.00	0.6803	1,105.56	1,088.56	0.0000	4.3300	50.0000	0.0000	(0.1330)	(0.0151)	0.0000	1	(0.1481)	01/06/2025
600717.SH	12/23/2024	SDB3260188351	3,900.00	0.6803	2,746.99	2,653.35	0.0000	4.3300	50.0000	0.0000	(0.3304)	(0.0369)	0.0000	1	(0.3673)	01/06/2025
600717.SH	12/23/2024	SDB3260188351	200.00	0.6803	140.86	136.07	0.0000	4.3300	50.0000	0.0000	(0.0169)	(0.0019)	0.0000	1	(0.0188)	01/06/2025
600717.SH	12/23/2024	SDB3260188351	8,000.00	0.6803	5,560.97	5,442.78	0.0000	4.3300	50.0000	0.0000	(0.6689)	(0.0756)	0.0000	1	(0.7445)	01/06/2025
600717.SH	12/23/2024	SDB3260188351	200.00	0.6803	139.02	136.07	0.0000	4.3300	50.0000	0.0000	(0.0167)	(0.0019)	0.0000	1	(0.0186)	01/06/2025
600717.SH	12/23/2024	SDB3260188351	6,300.00	0.6803	4,379.26	4,286.19	0.0000	4.3300	50.0000	0.0000	(0.5267)	(0.0595)	0.0000	1	(0.5863)	01/06/2025
600717.SH	12/23/2024	SDB3260188351	800.00	0.6803	556.10	544.28	0.0000	4.3300	50.0000	0.0000	(0.0669)	(0.0076)	0.0000	1	(0.0744)	01/06/2025
600717.SH	12/23/2024	SDB3260188351	100.00	0.6803	69.51	68.03	0.0000	4.3300	50.0000	0.0000	(0.0084)	(0.0009)	0.0000	1	(0.0093)	01/06/2025
600717.SH	12/23/2024	SDB3260188351	5,100.00	0.6803	3,545.12	3,469.77	0.0000	4.3300	50.0000	0.0000	(0.4264)	(0.0482)	0.0000	1	(0.4746)	01/06/2025
600717.SH	12/23/2024	SDB3260188351	1,600.00	0.6803	1,112.19	1,088.56	0.0000	4.3300	50.0000	0.0000	(0.1338)	(0.0151)	0.0000	1	(0.1489)	01/06/2025
600717.SH	12/23/2024	SDB3260188351	300.00	0.6803	208.54	204.10	0.0000	4.3300	50.0000	0.0000	(0.0251)	(0.0028)	0.0000	1	(0.0279)	01/06/2025
600717.SH	12/23/2024	SDB3260188351	400.00	0.6803	278.05	272.14	0.0000	4.3300	50.0000	0.0000	(0.0334)	(0.0038)	0.0000	1	(0.0372)	01/06/2025
600717.SH	12/23/2024	SDB3260188351	500.00	0.6803	347.56	340.17	0.0000	4.3300	50.0000	0.0000	(0.0418)	(0.0047)	0.0000	1	(0.0465)	01/06/2025
600717.SH	12/23/2024	SDB3260188351	100.00	0.6803	69.51	68.03	0.0000	4.3300	50.0000	0.0000	(0.0084)	(0.0009)	0.0000	1	(0.0093)	01/06/2025
600717.SH	12/23/2024	SDB3260188351	700.00	0.6803	486.58	476.24	0.0000	4.3300	50.0000	0.0000	(0.0585)	(0.0066)	0.0000	1	(0.0651)	01/06/2025
600717.SH	12/23/2024	SDB3260188351	1,600.00	0.6803	1,112.19	1,088.56	0.0000	4.3300	50.0000	0.0000	(0.1338)	(0.0151)	0.0000	1	(0.1489)	01/06/2025
600717.SH	12/23/2024	SDB3260188351	24,300.00	0.6803	16,891.44	16,532.43	0.0000	4.3300	50.0000	0.0000	(2.0317)	(0.2296)	0.0000	1	(2.2613)	01/06/2025
600717.SH	12/23/2024	SDB3260188351	3,900.00	0.6803	2,710.97	2,653.35	0.0000	4.3300	50.0000	0.0000	(0.3261)	(0.0369)	0.0000	1	(0.3629)	01/06/2025
600717.SH	12/23/2024	SDB3260188351	900.00	0.6803	625.61	612.31	0.0000	4.3300	50.0000	0.0000	(0.0752)	(0.0085)	0.0000	1	(0.0838)	01/06/2025
600717.SH	12/23/2024	SDB3260188351	4,000.00	0.6803	2,780.48	2,721.39	0.0000	4.3300	50.0000	0.0000	(0.3344)	(0.0378)	0.0000	1	(0.3722)	01/06/2025
600717.SH	12/23/2024	SDB3260188351	100.00	0.6803	69.51	68.03	0.0000	4.3300	50.0000	0.0000	(0.0084)	(0.0009)	0.0000	1	(0.0093)	01/06/2025
600717.SH	12/23/2024	SDB3260188351	100.00	0.6803	69.51	68.03	0.0000	4.3300	50.0000	0.0000	(0.0084)	(0.0009)	0.0000	1	(0.0093)	01/06/2025
600717.SH	12/23/2024	SDB3260188351	14,600.00	0.6803	10,148.77	9,933.07	0.0000	4.3300	50.0000	0.0000	(1.2207)	(0.1380)	0.0000	1	(1.3586)	01/06/2025
600717.SH	12/20/2024	SDB3260188351	2,100.00	0.6788	1,447.67	1,425.56	0.0000	4.3300	50.0000	0.0000	(0.5224)	(0.0594)	0.0000	3	(0.5818)	01/06/2025
600717.SH	12/20/2024	SDB3260188351	1,600.00	0.6788	1,105.56	1,086.14	0.0000	4.3300	50.0000	0.0000	(0.3989)	(0.0453)	0.0000	3	(0.4442)	01/06/2025
600717.SH	12/20/2024	SDB3260188351	3,900.00	0.6788	2,746.99	2,647.48	0.0000	4.3300	50.0000	0.0000	(0.9912)	(0.1103)	0.0000	3	(1.1015)	01/06/2025
600717.SH	12/20/2024	SDB3260188351	200.00	0.6788	140.86	135.77	0.0000	4.3300	50.0000	0.0000	(0.0508)	(0.0057)	0.0000	3	(0.0565)	01/06/2025
600717.SH	12/20/2024	SDB3260188351	8,000.00	0.6788	5,560.97	5,430.72	0.0000	4.3300	50.0000	0.0000	(2.0066)	(0.2263)	0.0000	3	(2.2329)	01/06/2025
600717.SH	12/20/2024	SDB3260188351	200.00	0.6788	139.02	135.77	0.0000	4.3300	50.0000	0.0000	(0.0502)	(0.0057)	0.0000	3	(0.0558)	01/06/2025
600717.SH	12/20/2024	SDB3260188351	6,300.00	0.6788	4,379.26	4,276.69	0.0000	4.3300	50.0000	0.0000	(1.5802)	(0.1782)	0.0000	3	(1.7584)	01/06/2025
600717.SH	12/20/2024	SDB3260188351	800.00	0.6788	556.10	543.07	0.0000	4.3300	50.0000	0.0000	(0.2007)	(0.0226)	0.0000	3	(0.2233)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
TIANJIN PORT COMPANY LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600717.SH	12/20/2024	SDB3260188351	100.00	0.6788	69.51	67.88	0.0000	4.3300	50.0000	0.0000	(0.0251)	(0.0028)	0.0000	3	(0.0279)	01/06/2025
600717.SH	12/20/2024	SDB3260188351	5,100.00	0.6788	3,545.12	3,462.08	0.0000	4.3300	50.0000	0.0000	(1.2792)	(0.1443)	0.0000	3	(1.4234)	01/06/2025
600717.SH	12/20/2024	SDB3260188351	1,600.00	0.6788	1,112.19	1,086.14	0.0000	4.3300	50.0000	0.0000	(0.4013)	(0.0453)	0.0000	3	(0.4466)	01/06/2025
600717.SH	12/20/2024	SDB3260188351	300.00	0.6788	208.54	203.65	0.0000	4.3300	50.0000	0.0000	(0.0752)	(0.0085)	0.0000	3	(0.0837)	01/06/2025
600717.SH	12/20/2024	SDB3260188351	400.00	0.6788	278.05	271.54	0.0000	4.3300	50.0000	0.0000	(0.1003)	(0.0113)	0.0000	3	(0.1116)	01/06/2025
600717.SH	12/20/2024	SDB3260188351	500.00	0.6788	347.56	339.42	0.0000	4.3300	50.0000	0.0000	(0.1254)	(0.0141)	0.0000	3	(0.1396)	01/06/2025
600717.SH	12/20/2024	SDB3260188351	100.00	0.6788	69.51	67.88	0.0000	4.3300	50.0000	0.0000	(0.0251)	(0.0028)	0.0000	3	(0.0279)	01/06/2025
600717.SH	12/20/2024	SDB3260188351	700.00	0.6788	486.58	475.19	0.0000	4.3300	50.0000	0.0000	(0.1756)	(0.0198)	0.0000	3	(0.1954)	01/06/2025
600717.SH	12/20/2024	SDB3260188351	1,600.00	0.6788	1,112.19	1,086.14	0.0000	4.3300	50.0000	0.0000	(0.4013)	(0.0453)	0.0000	3	(0.4466)	01/06/2025
600717.SH	12/20/2024	SDB3260188351	24,300.00	0.6788	16,891.44	16,495.81	0.0000	4.3300	50.0000	0.0000	(6.0950)	(0.6873)	0.0000	3	(6.7823)	01/06/2025
600717.SH	12/20/2024	SDB3260188351	3,900.00	0.6788	2,710.97	2,647.48	0.0000	4.3300	50.0000	0.0000	(0.9782)	(0.1103)	0.0000	3	(1.0885)	01/06/2025
600717.SH	12/20/2024	SDB3260188351	900.00	0.6788	625.61	610.96	0.0000	4.3300	50.0000	0.0000	(0.2257)	(0.0255)	0.0000	3	(0.2512)	01/06/2025
600717.SH	12/20/2024	SDB3260188351	4,000.00	0.6788	2,780.48	2,715.36	0.0000	4.3300	50.0000	0.0000	(1.0033)	(0.1131)	0.0000	3	(1.1164)	01/06/2025
600717.SH	12/20/2024	SDB3260188351	100.00	0.6788	69.51	67.88	0.0000	4.3300	50.0000	0.0000	(0.0251)	(0.0028)	0.0000	3	(0.0279)	01/06/2025
600717.SH	12/20/2024	SDB3260188351	100.00	0.6788	69.51	67.88	0.0000	4.3300	50.0000	0.0000	(0.0251)	(0.0028)	0.0000	3	(0.0279)	01/06/2025
600717.SH	12/20/2024	SDB3260188351	14,600.00	0.6788	10,148.77	9,911.06	0.0000	4.3300	50.0000	0.0000	(3.6620)	(0.4130)	0.0000	3	(4.0750)	01/06/2025
600717.SH	12/19/2024	SDB3260188351	2,100.00	0.6889	1,447.67	1,446.62	0.0000	4.5800	50.0000	0.0000	(0.1842)	(0.0201)	0.0000	1	(0.2043)	01/06/2025
600717.SH	12/19/2024	SDB3260188351	1,600.00	0.6889	1,105.56	1,102.18	0.0000	4.5800	50.0000	0.0000	(0.0153)	(0.0053)	0.0000	1	(0.1560)	01/06/2025
600717.SH	12/19/2024	SDB3260188351	3,900.00	0.6889	2,746.99	2,686.57	0.0000	4.5800	50.0000	0.0000	(0.3495)	(0.0373)	0.0000	1	(0.3868)	01/06/2025
600717.SH	12/19/2024	SDB3260188351	200.00	0.6889	140.86	137.77	0.0000	4.5800	50.0000	0.0000	(0.0179)	(0.0019)	0.0000	1	(0.0198)	01/06/2025
600717.SH	12/19/2024	SDB3260188351	8,000.00	0.6889	5,560.97	5,510.92	0.0000	4.5800	50.0000	0.0000	(0.0765)	(0.0075)	0.0000	1	(0.7840)	01/06/2025
600717.SH	12/19/2024	SDB3260188351	200.00	0.6889	139.02	137.77	0.0000	4.5800	50.0000	0.0000	(0.0177)	(0.0019)	0.0000	1	(0.0196)	01/06/2025
600717.SH	12/19/2024	SDB3260188351	6,300.00	0.6889	4,379.26	4,339.85	0.0000	4.5800	50.0000	0.0000	(0.5571)	(0.0603)	0.0000	1	(0.6174)	01/06/2025
600717.SH	12/19/2024	SDB3260188351	800.00	0.6889	556.10	551.09	0.0000	4.5800	50.0000	0.0000	(0.0707)	(0.0077)	0.0000	1	(0.0784)	01/06/2025
600717.SH	12/19/2024	SDB3260188351	100.00	0.6889	69.51	68.89	0.0000	4.5800	50.0000	0.0000	(0.0088)	(0.0010)	0.0000	1	(0.0098)	01/06/2025
600717.SH	12/19/2024	SDB3260188351	5,100.00	0.6889	3,545.12	3,513.21	0.0000	4.5800	50.0000	0.0000	(0.4510)	(0.0488)	0.0000	1	(0.4998)	01/06/2025
600717.SH	12/19/2024	SDB3260188351	1,600.00	0.6889	1,112.19	1,102.18	0.0000	4.5800	50.0000	0.0000	(0.1415)	(0.0153)	0.0000	1	(0.1568)	01/06/2025
600717.SH	12/19/2024	SDB3260188351	300.00	0.6889	208.54	206.66	0.0000	4.5800	50.0000	0.0000	(0.0265)	(0.0029)	0.0000	1	(0.0294)	01/06/2025
600717.SH	12/19/2024	SDB3260188351	400.00	0.6889	278.05	275.55	0.0000	4.5800	50.0000	0.0000	(0.0354)	(0.0038)	0.0000	1	(0.0392)	01/06/2025
600717.SH	12/19/2024	SDB3260188351	500.00	0.6889	347.56	344.43	0.0000	4.5800	50.0000	0.0000	(0.0442)	(0.0048)	0.0000	1	(0.0490)	01/06/2025
600717.SH	12/19/2024	SDB3260188351	100.00	0.6889	69.51	68.89	0.0000	4.5800	50.0000	0.0000	(0.0088)	(0.0010)	0.0000	1	(0.0098)	01/06/2025
600717.SH	12/19/2024	SDB3260188351	700.00	0.6889	486.58	482.21	0.0000	4.5800	50.0000	0.0000	(0.0619)	(0.0067)	0.0000	1	(0.0686)	01/06/2025
600717.SH	12/19/2024	SDB3260188351	1,600.00	0.6889	1,112.19	1,102.18	0.0000	4.5800	50.0000	0.0000	(0.1415)	(0.0153)	0.0000	1	(0.1568)	01/06/2025
600717.SH	12/19/2024	SDB3260188351	24,300.00	0.6889	16,891.44	16,739.42	0.0000	4.5800	50.0000	0.0000	(2.1490)	(0.2325)	0.0000	1	(2.3815)	01/06/2025
600717.SH	12/19/2024	SDB3260188351	3,900.00	0.6889	2,710.97	2,686.57	0.0000	4.5800	50.0000	0.0000	(0.3449)	(0.0373)	0.0000	1	(0.3822)	01/06/2025
600717.SH	12/19/2024	SDB3260188351	900.00	0.6889	625.61	619.98	0.0000	4.5800	50.0000	0.0000	(0.0796)	(0.0086)	0.0000	1	(0.0882)	01/06/2025
600717.SH	12/19/2024	SDB3260188351	4,000.00	0.6889	2,780.48	2,755.46	0.0000	4.5800	50.0000	0.0000	(0.3537)	(0.0383)	0.0000	1	(0.3920)	01/06/2025
600717.SH	12/19/2024	SDB3260188351	100.00	0.6889	69.51	68.89	0.0000	4.5800	50.0000	0.0000	(0.0088)	(0.0010)	0.0000	1	(0.0098)	01/06/2025
600717.SH	12/19/2024	SDB3260188351	100.00	0.6889	69.51	68.89	0.0000	4.5800	50.0000	0.0000	(0.0088)	(0.0010)	0.0000	1	(0.0098)	01/06/2025
600717.SH	12/19/2024	SDB3260188351	14,600.00	0.6889	10,148.77	10,057.43	0.0000	4.5800	50.0000	0.0000	(1.2911)	(0.1397)	0.0000	1	(1.4308)	01/06/2025
600717.SH	12/18/2024	SDB3260188351	3,900.00	0.6860	2,746.99	2,675.39	0.0000	4.5800	50.0000	0.0000	(0.3495)	(0.0372)	0.0000	1	(0.3866)	01/06/2025
600717.SH	12/18/2024	SDB3260188351	200.00	0.6860	140.86	137.20	0.0000	4.5800	50.0000	0.0000	(0.0179)	(0.0019)	0.0000	1	(0.0198)	01/06/2025
600717.SH	12/18/2024	SDB3260188351	8,000.00	0.6860	5,560.97	5,487.98	0.0000	4.5800	50.0000	0.0000	(0.7075)	(0.0762)	0.0000	1	(0.7837)	01/06/2025
600717.SH	12/18/2024	SDB3260188351	200.00	0.6860	139.02	137.20	0.0000	4.5800	50.0000	0.0000	(0.0177)	(0.0019)	0.0000	1	(0.0196)	01/06/2025
600717.SH	12/18/2024	SDB3260188351	6,300.00	0.6860	4,379.26	4,321.79	0.0000	4.5800	50.0000	0.0000	(0.5571)	(0.0600)	0.0000	1	(0.6172)	01/06/2025
600717.SH	12/18/2024	SDB3260188351	800.00	0.6860	556.10	548.80	0.0000	4.5800	50.0000	0.0000	(0.0707)	(0.0076)	0.0000	1	(0.0784)	01/06/2025
600717.SH	12/18/2024	SDB3260188351	100.00	0.6860	69.51	68.60	0.0000	4.5800	50.0000	0.0000	(0.0088)	(0.0010)	0.0000	1	(0.0098)	01/06/2025
600717.SH	12/18/2024	SDB3260188351	5,100.00	0.6860	3,545.12	3,498.59	0.0000	4.5800	50.0000	0.0000	(0.4510)	(0.0486)	0.0000	1	(0.4996)	01/06/2025
600717.SH	12/18/2024	SDB3260188351	1,600.00	0.6860	1,112.19	1,097.60	0.0000	4.5800	50.0000	0.0000	(0.1415)	(0.0152)	0.0000	1	(0.1567)	01/06/2025
600717.SH	12/18/2024	SDB3260188351	300.00	0.6860	208.54	205.80	0.0000	4.5800	50.0000	0.0000	(0.0265)	(0.0029)	0.0000	1	(0.0294)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
TIANJIN PORT COMPANY LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600717.SH	12/18/2024	SDB3260188351	400.00	0.6860	278.05	274.40	0.0000	4.5800	50.0000	0.0000	(0.0354)	(0.0038)	0.0000	1	(0.0392)	01/06/2025
600717.SH	12/18/2024	SDB3260188351	500.00	0.6860	347.56	343.00	0.0000	4.5800	50.0000	0.0000	(0.0442)	(0.0048)	0.0000	1	(0.0490)	01/06/2025
600717.SH	12/18/2024	SDB3260188351	100.00	0.6860	69.51	68.60	0.0000	4.5800	50.0000	0.0000	(0.0088)	(0.0010)	0.0000	1	(0.0098)	01/06/2025
600717.SH	12/18/2024	SDB3260188351	700.00	0.6860	486.58	480.20	0.0000	4.5800	50.0000	0.0000	(0.0619)	(0.0067)	0.0000	1	(0.0686)	01/06/2025
600717.SH	12/18/2024	SDB3260188351	1,600.00	0.6860	1,112.19	1,097.60	0.0000	4.5800	50.0000	0.0000	(0.1415)	(0.0152)	0.0000	1	(0.1567)	01/06/2025
600717.SH	12/18/2024	SDB3260188351	24,300.00	0.6860	16,891.44	16,669.75	0.0000	4.5800	50.0000	0.0000	(2.1490)	(0.2315)	0.0000	1	(2.3805)	01/06/2025
600717.SH	12/18/2024	SDB3260188351	3,900.00	0.6860	2,710.97	2,675.39	0.0000	4.5800	50.0000	0.0000	(0.3449)	(0.0372)	0.0000	1	(0.3821)	01/06/2025
600717.SH	12/18/2024	SDB3260188351	900.00	0.6860	625.61	617.40	0.0000	4.5800	50.0000	0.0000	(0.0796)	(0.0086)	0.0000	1	(0.0882)	01/06/2025
600717.SH	12/18/2024	SDB3260188351	4,000.00	0.6860	2,780.48	2,743.99	0.0000	4.5800	50.0000	0.0000	(0.3537)	(0.0381)	0.0000	1	(0.3919)	01/06/2025
600717.SH	12/18/2024	SDB3260188351	100.00	0.6860	69.51	68.60	0.0000	4.5800	50.0000	0.0000	(0.0088)	(0.0010)	0.0000	1	(0.0098)	01/06/2025
600717.SH	12/18/2024	SDB3260188351	100.00	0.6860	69.51	68.60	0.0000	4.5800	50.0000	0.0000	(0.0088)	(0.0010)	0.0000	1	(0.0098)	01/06/2025
600717.SH	12/18/2024	SDB3260188351	14,600.00	0.6860	10,148.77	10,015.57	0.0000	4.5800	50.0000	0.0000	(1.2911)	(0.1391)	0.0000	1	(1.4303)	01/06/2025
600717.SH	12/17/2024	SDB3260188351	3,900.00	0.7060	2,746.99	2,753.45	0.0000	4.5800	50.0000	0.0000	(0.3495)	(0.0382)	0.0000	1	(0.3877)	01/06/2025
600717.SH	12/17/2024	SDB3260188351	200.00	0.7060	140.86	141.20	0.0000	4.5800	50.0000	0.0000	(0.0179)	(0.0020)	0.0000	1	(0.0199)	01/06/2025
600717.SH	12/17/2024	SDB3260188351	8,000.00	0.7060	5,560.97	5,648.11	0.0000	4.5800	50.0000	0.0000	(0.7075)	(0.0784)	0.0000	1	(0.7859)	01/06/2025
600717.SH	12/17/2024	SDB3260188351	200.00	0.7060	139.02	141.20	0.0000	4.5800	50.0000	0.0000	(0.0177)	(0.0020)	0.0000	1	(0.0196)	01/06/2025
600717.SH	12/17/2024	SDB3260188351	6,300.00	0.7060	4,379.26	4,447.89	0.0000	4.5800	50.0000	0.0000	(0.5571)	(0.0618)	0.0000	1	(0.6189)	01/06/2025
600717.SH	12/17/2024	SDB3260188351	800.00	0.7060	556.10	564.81	0.0000	4.5800	50.0000	0.0000	(0.0707)	(0.0078)	0.0000	1	(0.0786)	01/06/2025
600717.SH	12/17/2024	SDB3260188351	100.00	0.7060	69.51	70.60	0.0000	4.5800	50.0000	0.0000	(0.0088)	(0.0010)	0.0000	1	(0.0098)	01/06/2025
600717.SH	12/17/2024	SDB3260188351	5,100.00	0.7060	3,545.12	3,600.67	0.0000	4.5800	50.0000	0.0000	(0.4510)	(0.0500)	0.0000	1	(0.5010)	01/06/2025
600717.SH	12/17/2024	SDB3260188351	1,600.00	0.7060	1,112.19	1,129.62	0.0000	4.5800	50.0000	0.0000	(0.1415)	(0.0157)	0.0000	1	(0.1572)	01/06/2025
600717.SH	12/17/2024	SDB3260188351	300.00	0.7060	208.54	211.80	0.0000	4.5800	50.0000	0.0000	(0.0265)	(0.0029)	0.0000	1	(0.0295)	01/06/2025
600717.SH	12/17/2024	SDB3260188351	400.00	0.7060	278.05	282.41	0.0000	4.5800	50.0000	0.0000	(0.0354)	(0.0039)	0.0000	1	(0.0393)	01/06/2025
600717.SH	12/17/2024	SDB3260188351	500.00	0.7060	347.56	353.01	0.0000	4.5800	50.0000	0.0000	(0.0442)	(0.0049)	0.0000	1	(0.0491)	01/06/2025
600717.SH	12/17/2024	SDB3260188351	100.00	0.7060	69.51	70.60	0.0000	4.5800	50.0000	0.0000	(0.0088)	(0.0010)	0.0000	1	(0.0098)	01/06/2025
600717.SH	12/17/2024	SDB3260188351	700.00	0.7060	486.58	494.21	0.0000	4.5800	50.0000	0.0000	(0.0619)	(0.0069)	0.0000	1	(0.0688)	01/06/2025
600717.SH	12/17/2024	SDB3260188351	1,600.00	0.7060	1,112.19	1,129.62	0.0000	4.5800	50.0000	0.0000	(0.1415)	(0.0157)	0.0000	1	(0.1572)	01/06/2025
600717.SH	12/17/2024	SDB3260188351	24,300.00	0.7060	16,891.44	17,156.14	0.0000	4.5800	50.0000	0.0000	(2.1490)	(0.2383)	0.0000	1	(2.3872)	01/06/2025
600717.SH	12/17/2024	SDB3260188351	3,900.00	0.7060	2,710.97	2,753.45	0.0000	4.5800	50.0000	0.0000	(0.3449)	(0.0382)	0.0000	1	(0.3831)	01/06/2025
600717.SH	12/17/2024	SDB3260188351	900.00	0.7060	625.61	635.41	0.0000	4.5800	50.0000	0.0000	(0.0796)	(0.0088)	0.0000	1	(0.0884)	01/06/2025
600717.SH	12/17/2024	SDB3260188351	4,000.00	0.7060	2,780.48	2,824.06	0.0000	4.5800	50.0000	0.0000	(0.3537)	(0.0392)	0.0000	1	(0.3930)	01/06/2025
600717.SH	12/17/2024	SDB3260188351	100.00	0.7060	69.51	70.60	0.0000	4.5800	50.0000	0.0000	(0.0088)	(0.0010)	0.0000	1	(0.0098)	01/06/2025
600717.SH	12/17/2024	SDB3260188351	100.00	0.7060	69.51	70.60	0.0000	4.5800	50.0000	0.0000	(0.0088)	(0.0010)	0.0000	1	(0.0098)	01/06/2025
600717.SH	12/17/2024	SDB3260188351	14,600.00	0.7060	10,148.77	10,307.80	0.0000	4.5800	50.0000	0.0000	(1.2911)	(0.1432)	0.0000	1	(1.4343)	01/06/2025
600717.SH	12/16/2024	SDB3260188351	8,000.00	0.7028	5,560.97	5,622.43	0.0000	4.5800	50.0000	0.0000	(0.7075)	(0.0781)	0.0000	1	(0.7856)	01/06/2025
600717.SH	12/16/2024	SDB3260188351	200.00	0.7028	139.02	140.56	0.0000	4.5800	50.0000	0.0000	(0.0177)	(0.0020)	0.0000	1	(0.0196)	01/06/2025
600717.SH	12/16/2024	SDB3260188351	6,300.00	0.7028	4,379.26	4,427.67	0.0000	4.5800	50.0000	0.0000	(0.5571)	(0.0615)	0.0000	1	(0.6186)	01/06/2025
600717.SH	12/16/2024	SDB3260188351	800.00	0.7028	556.10	562.24	0.0000	4.5800	50.0000	0.0000	(0.0707)	(0.0078)	0.0000	1	(0.0786)	01/06/2025
600717.SH	12/16/2024	SDB3260188351	100.00	0.7028	69.51	70.28	0.0000	4.5800	50.0000	0.0000	(0.0088)	(0.0010)	0.0000	1	(0.0098)	01/06/2025
600717.SH	12/16/2024	SDB3260188351	5,100.00	0.7028	3,545.12	3,584.30	0.0000	4.5800	50.0000	0.0000	(0.4510)	(0.0498)	0.0000	1	(0.5008)	01/06/2025
600717.SH	12/16/2024	SDB3260188351	1,600.00	0.7028	1,112.19	1,124.49	0.0000	4.5800	50.0000	0.0000	(0.1415)	(0.0156)	0.0000	1	(0.1571)	01/06/2025
600717.SH	12/16/2024	SDB3260188351	300.00	0.7028	208.54	210.84	0.0000	4.5800	50.0000	0.0000	(0.0265)	(0.0029)	0.0000	1	(0.0295)	01/06/2025
600717.SH	12/16/2024	SDB3260188351	400.00	0.7028	278.05	281.12	0.0000	4.5800	50.0000	0.0000	(0.0354)	(0.0039)	0.0000	1	(0.0393)	01/06/2025
600717.SH	12/16/2024	SDB3260188351	500.00	0.7028	347.56	351.40	0.0000	4.5800	50.0000	0.0000	(0.0442)	(0.0049)	0.0000	1	(0.0491)	01/06/2025
600717.SH	12/16/2024	SDB3260188351	100.00	0.7028	69.51	70.28	0.0000	4.5800	50.0000	0.0000	(0.0088)	(0.0010)	0.0000	1	(0.0098)	01/06/2025
600717.SH	12/16/2024	SDB3260188351	700.00	0.7028	486.58	491.96	0.0000	4.5800	50.0000	0.0000	(0.0619)	(0.0068)	0.0000	1	(0.0687)	01/06/2025
600717.SH	12/16/2024	SDB3260188351	1,600.00	0.7028	1,112.19	1,124.49	0.0000	4.5800	50.0000	0.0000	(0.1415)	(0.0156)	0.0000	1	(0.1571)	01/06/2025
600717.SH	12/16/2024	SDB3260188351	24,300.00	0.7028	16,891.44	17,078.14	0.0000	4.5800	50.0000	0.0000	(2.1490)	(0.2372)	0.0000	1	(2.3862)	01/06/2025
600717.SH	12/16/2024	SDB3260188351	3,900.00	0.7028	2,710.97	2,740.94	0.0000	4.5800	50.0000	0.0000	(0.3449)	(0.0381)	0.0000	1	(0.3830)	01/06/2025
600717.SH	12/16/2024	SDB3260188351	900.00	0.7028	625.61	632.52	0.0000	4.5800	50.0000	0.0000	(0.0796)	(0.0088)	0.0000	1	(0.0884)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
TIANJIN PORT COMPANY LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600717.SH	12/16/2024	SDB3260188351	4,000.00	0.7028	2,780.48	2,811.22	0.0000	4.5800	50.0000	0.0000	(0.3537)	(0.0390)	0.0000	1	(0.3928)	01/06/2025
600717.SH	12/16/2024	SDB3260188351	100.00	0.7028	69.51	70.28	0.0000	4.5800	50.0000	0.0000	(0.0088)	(0.0010)	0.0000	1	(0.0098)	01/06/2025
600717.SH	12/16/2024	SDB3260188351	100.00	0.7028	69.51	70.28	0.0000	4.5800	50.0000	0.0000	(0.0088)	(0.0010)	0.0000	1	(0.0098)	01/06/2025
600717.SH	12/16/2024	SDB3260188351	14,600.00	0.7028	10,148.77	10,260.94	0.0000	4.5800	50.0000	0.0000	(1.2911)	(0.1425)	0.0000	1	(1.4337)	01/06/2025
600717.SH	12/13/2024	SDB3260188351	8,000.00	0.7013	5,560.97	5,610.35	0.0000	4.5800	50.0000	0.0000	(2.1224)	(0.2338)	0.0000	3	(2.3562)	01/06/2025
600717.SH	12/13/2024	SDB3260188351	200.00	0.7013	139.02	140.26	0.0000	4.5800	50.0000	0.0000	(0.0531)	(0.0058)	0.0000	3	(0.0589)	01/06/2025
600717.SH	12/13/2024	SDB3260188351	6,300.00	0.7013	4,379.26	4,418.15	0.0000	4.5800	50.0000	0.0000	(1.6714)	(0.1841)	0.0000	3	(1.8555)	01/06/2025
600717.SH	12/13/2024	SDB3260188351	800.00	0.7013	556.10	561.04	0.0000	4.5800	50.0000	0.0000	(0.2122)	(0.0234)	0.0000	3	(0.2356)	01/06/2025
600717.SH	12/13/2024	SDB3260188351	100.00	0.7013	69.51	70.13	0.0000	4.5800	50.0000	0.0000	(0.0265)	(0.0029)	0.0000	3	(0.0295)	01/06/2025
600717.SH	12/13/2024	SDB3260188351	5,100.00	0.7013	3,545.12	3,576.60	0.0000	4.5800	50.0000	0.0000	(1.3531)	(0.1490)	0.0000	3	(1.5021)	01/06/2025
600717.SH	12/13/2024	SDB3260188351	1,600.00	0.7013	1,112.19	1,122.07	0.0000	4.5800	50.0000	0.0000	(0.4245)	(0.0468)	0.0000	3	(0.4712)	01/06/2025
600717.SH	12/13/2024	SDB3260188351	300.00	0.7013	208.54	210.39	0.0000	4.5800	50.0000	0.0000	(0.0796)	(0.0088)	0.0000	3	(0.0884)	01/06/2025
600717.SH	12/13/2024	SDB3260188351	400.00	0.7013	278.05	280.52	0.0000	4.5800	50.0000	0.0000	(0.1061)	(0.0117)	0.0000	3	(0.1178)	01/06/2025
600717.SH	12/13/2024	SDB3260188351	500.00	0.7013	347.56	350.65	0.0000	4.5800	50.0000	0.0000	(0.1327)	(0.0146)	0.0000	3	(0.1473)	01/06/2025
600717.SH	12/13/2024	SDB3260188351	100.00	0.7013	69.51	70.13	0.0000	4.5800	50.0000	0.0000	(0.0265)	(0.0029)	0.0000	3	(0.0295)	01/06/2025
600717.SH	12/13/2024	SDB3260188351	700.00	0.7013	486.58	490.91	0.0000	4.5800	50.0000	0.0000	(0.1857)	(0.0205)	0.0000	3	(0.2062)	01/06/2025
600717.SH	12/13/2024	SDB3260188351	1,600.00	0.7013	1,112.19	1,122.07	0.0000	4.5800	50.0000	0.0000	(0.4245)	(0.0468)	0.0000	3	(0.4712)	01/06/2025
600717.SH	12/13/2024	SDB3260188351	24,300.00	0.7013	16,891.44	17,041.44	0.0000	4.5800	50.0000	0.0000	(6.4469)	(0.7101)	0.0000	3	(7.1570)	01/06/2025
600717.SH	12/13/2024	SDB3260188351	3,900.00	0.7013	2,710.97	2,735.05	0.0000	4.5800	50.0000	0.0000	(1.0347)	(0.1140)	0.0000	3	(1.1486)	01/06/2025
600717.SH	12/13/2024	SDB3260188351	900.00	0.7013	625.61	631.16	0.0000	4.5800	50.0000	0.0000	(0.2388)	(0.0263)	0.0000	3	(0.2651)	01/06/2025
600717.SH	12/13/2024	SDB3260188351	4,000.00	0.7013	2,780.48	2,805.18	0.0000	4.5800	50.0000	0.0000	(1.0612)	(0.1169)	0.0000	3	(1.1781)	01/06/2025
600717.SH	12/13/2024	SDB3260188351	100.00	0.7013	69.51	70.13	0.0000	4.5800	50.0000	0.0000	(0.0265)	(0.0029)	0.0000	3	(0.0295)	01/06/2025
600717.SH	12/13/2024	SDB3260188351	100.00	0.7013	69.51	70.13	0.0000	4.5800	50.0000	0.0000	(0.0265)	(0.0029)	0.0000	3	(0.0295)	01/06/2025
600717.SH	12/13/2024	SDB3260188351	14,600.00	0.7013	10,148.77	10,238.89	0.0000	4.5800	50.0000	0.0000	(3.8734)	(0.4266)	0.0000	3	(4.3001)	01/06/2025
600717.SH	12/12/2024	SDB3260188351	8,000.00	0.7022	5,560.97	5,617.34	0.0000	4.5800	50.0000	0.0000	(0.7075)	(0.0780)	0.0000	1	(0.7855)	01/06/2025
600717.SH	12/12/2024	SDB3260188351	200.00	0.7022	139.02	140.43	0.0000	4.5800	50.0000	0.0000	(0.0177)	(0.0020)	0.0000	1	(0.0196)	01/06/2025
600717.SH	12/12/2024	SDB3260188351	6,300.00	0.7022	4,379.26	4,423.66	0.0000	4.5800	50.0000	0.0000	(0.5571)	(0.0614)	0.0000	1	(0.6186)	01/06/2025
600717.SH	12/12/2024	SDB3260188351	800.00	0.7022	556.10	561.73	0.0000	4.5800	50.0000	0.0000	(0.0707)	(0.0078)	0.0000	1	(0.0785)	01/06/2025
600717.SH	12/12/2024	SDB3260188351	100.00	0.7022	69.51	70.22	0.0000	4.5800	50.0000	0.0000	(0.0088)	(0.0010)	0.0000	1	(0.0098)	01/06/2025
600717.SH	12/12/2024	SDB3260188351	5,100.00	0.7022	3,545.12	3,581.06	0.0000	4.5800	50.0000	0.0000	(0.4510)	(0.0497)	0.0000	1	(0.5008)	01/06/2025
600717.SH	12/12/2024	SDB3260188351	1,600.00	0.7022	1,112.19	1,123.47	0.0000	4.5800	50.0000	0.0000	(0.1415)	(0.0156)	0.0000	1	(0.1571)	01/06/2025
600717.SH	12/12/2024	SDB3260188351	300.00	0.7022	208.54	210.65	0.0000	4.5800	50.0000	0.0000	(0.0265)	(0.0029)	0.0000	1	(0.0295)	01/06/2025
600717.SH	12/12/2024	SDB3260188351	400.00	0.7022	278.05	280.87	0.0000	4.5800	50.0000	0.0000	(0.0354)	(0.0039)	0.0000	1	(0.0393)	01/06/2025
600717.SH	12/12/2024	SDB3260188351	500.00	0.7022	347.56	351.08	0.0000	4.5800	50.0000	0.0000	(0.0442)	(0.0049)	0.0000	1	(0.0491)	01/06/2025
600717.SH	12/12/2024	SDB3260188351	100.00	0.7022	69.51	70.22	0.0000	4.5800	50.0000	0.0000	(0.0088)	(0.0010)	0.0000	1	(0.0098)	01/06/2025
600717.SH	12/12/2024	SDB3260188351	700.00	0.7022	486.58	491.52	0.0000	4.5800	50.0000	0.0000	(0.0619)	(0.0068)	0.0000	1	(0.0687)	01/06/2025
600717.SH	12/12/2024	SDB3260188351	1,600.00	0.7022	1,112.19	1,123.47	0.0000	4.5800	50.0000	0.0000	(0.1415)	(0.0156)	0.0000	1	(0.1571)	01/06/2025
600717.SH	12/12/2024	SDB3260188351	24,300.00	0.7022	16,891.44	17,062.68	0.0000	4.5800	50.0000	0.0000	(2.1490)	(0.2370)	0.0000	1	(2.3859)	01/06/2025
600717.SH	12/12/2024	SDB3260188351	3,900.00	0.7022	2,710.97	2,738.46	0.0000	4.5800	50.0000	0.0000	(0.3449)	(0.0380)	0.0000	1	(0.3829)	01/06/2025
600717.SH	12/12/2024	SDB3260188351	900.00	0.7022	625.61	631.95	0.0000	4.5800	50.0000	0.0000	(0.0796)	(0.0088)	0.0000	1	(0.0884)	01/06/2025
600717.SH	12/12/2024	SDB3260188351	4,000.00	0.7022	2,780.48	2,808.67	0.0000	4.5800	50.0000	0.0000	(0.3537)	(0.0390)	0.0000	1	(0.3927)	01/06/2025
600717.SH	12/12/2024	SDB3260188351	100.00	0.7022	69.51	70.22	0.0000	4.5800	50.0000	0.0000	(0.0088)	(0.0010)	0.0000	1	(0.0098)	01/06/2025
600717.SH	12/12/2024	SDB3260188351	100.00	0.7022	69.51	70.22	0.0000	4.5800	50.0000	0.0000	(0.0088)	(0.0010)	0.0000	1	(0.0098)	01/06/2025
600717.SH	12/12/2024	SDB3260188351	14,600.00	0.7022	10,148.77	10,251.65	0.0000	4.5800	50.0000	0.0000	(1.2911)	(0.1424)	0.0000	1	(1.4335)	01/06/2025
600717.SH	12/11/2024	SDB3260188351	8,000.00	0.7077	5,560.97	5,661.34	0.0000	4.5800	50.0000	0.0000	(0.7075)	(0.0786)	0.0000	1	(0.7861)	01/06/2025
600717.SH	12/11/2024	SDB3260188351	200.00	0.7077	139.02	141.53	0.0000	4.5800	50.0000	0.0000	(0.0177)	(0.0020)	0.0000	1	(0.0197)	01/06/2025
600717.SH	12/11/2024	SDB3260188351	6,300.00	0.7077	4,379.26	4,458.30	0.0000	4.5800	50.0000	0.0000	(0.5571)	(0.0619)	0.0000	1	(0.6191)	01/06/2025
600717.SH	12/11/2024	SDB3260188351	800.00	0.7077	556.10	566.13	0.0000	4.5800	50.0000	0.0000	(0.0707)	(0.0079)	0.0000	1	(0.0786)	01/06/2025
600717.SH	12/11/2024	SDB3260188351	100.00	0.7077	69.51	70.77	0.0000	4.5800	50.0000	0.0000	(0.0088)	(0.0010)	0.0000	1	(0.0098)	01/06/2025
600717.SH	12/11/2024	SDB3260188351	5,100.00	0.7077	3,545.12	3,609.10	0.0000	4.5800	50.0000	0.0000	(0.4510)	(0.0501)	0.0000	1	(0.5011)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
TIANJIN PORT COMPANY LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600717.SH	12/11/2024	SDB3260188351	1,600.00	0.7077	1,112.19	1,132.27	0.0000	4.5800	50.0000	0.0000	(0.1415)	(0.0157)	0.0000	1	(0.1572)	01/06/2025
600717.SH	12/11/2024	SDB3260188351	300.00	0.7077	208.54	212.30	0.0000	4.5800	50.0000	0.0000	(0.0265)	(0.0029)	0.0000	1	(0.0295)	01/06/2025
600717.SH	12/11/2024	SDB3260188351	400.00	0.7077	278.05	283.07	0.0000	4.5800	50.0000	0.0000	(0.0354)	(0.0039)	0.0000	1	(0.0393)	01/06/2025
600717.SH	12/11/2024	SDB3260188351	500.00	0.7077	347.56	353.83	0.0000	4.5800	50.0000	0.0000	(0.0442)	(0.0049)	0.0000	1	(0.0491)	01/06/2025
600717.SH	12/11/2024	SDB3260188351	100.00	0.7077	69.51	70.77	0.0000	4.5800	50.0000	0.0000	(0.0088)	(0.0010)	0.0000	1	(0.0098)	01/06/2025
600717.SH	12/11/2024	SDB3260188351	700.00	0.7077	486.58	495.37	0.0000	4.5800	50.0000	0.0000	(0.0619)	(0.0069)	0.0000	1	(0.0688)	01/06/2025
600717.SH	12/11/2024	SDB3260188351	1,600.00	0.7077	1,112.19	1,132.27	0.0000	4.5800	50.0000	0.0000	(0.1415)	(0.0157)	0.0000	1	(0.1572)	01/06/2025
600717.SH	12/11/2024	SDB3260188351	24,300.00	0.7077	16,891.44	17,196.31	0.0000	4.5800	50.0000	0.0000	(2.1490)	(0.2388)	0.0000	1	(2.3878)	01/06/2025
600717.SH	12/11/2024	SDB3260188351	3,900.00	0.7077	2,710.97	2,759.90	0.0000	4.5800	50.0000	0.0000	(0.3449)	(0.0383)	0.0000	1	(0.3832)	01/06/2025
600717.SH	12/11/2024	SDB3260188351	900.00	0.7077	625.61	636.90	0.0000	4.5800	50.0000	0.0000	(0.0796)	(0.0088)	0.0000	1	(0.0884)	01/06/2025
600717.SH	12/11/2024	SDB3260188351	4,000.00	0.7077	2,780.48	2,830.67	0.0000	4.5800	50.0000	0.0000	(0.3537)	(0.0393)	0.0000	1	(0.3931)	01/06/2025
600717.SH	12/11/2024	SDB3260188351	100.00	0.7077	69.51	70.77	0.0000	4.5800	50.0000	0.0000	(0.0088)	(0.0010)	0.0000	1	(0.0098)	01/06/2025
600717.SH	12/11/2024	SDB3260188351	100.00	0.7077	69.51	70.77	0.0000	4.5800	50.0000	0.0000	(0.0088)	(0.0010)	0.0000	1	(0.0098)	01/06/2025
600717.SH	12/11/2024	SDB3260188351	14,600.00	0.7077	10,148.77	10,331.94	0.0000	4.5800	50.0000	0.0000	(1.2911)	(0.1435)	0.0000	1	(1.4346)	01/06/2025
600717.SH	12/10/2024	SDB3260188351	8,000.00	0.6886	5,560.97	5,508.82	0.0000	4.5800	50.0000	0.0000	(0.7075)	(0.0765)	0.0000	1	(0.7840)	01/06/2025
600717.SH	12/10/2024	SDB3260188351	200.00	0.6886	139.02	137.72	0.0000	4.5800	50.0000	0.0000	(0.0177)	(0.0019)	0.0000	1	(0.0196)	01/06/2025
600717.SH	12/10/2024	SDB3260188351	6,300.00	0.6886	4,379.26	4,338.20	0.0000	4.5800	50.0000	0.0000	(0.5571)	(0.0603)	0.0000	1	(0.6174)	01/06/2025
600717.SH	12/10/2024	SDB3260188351	800.00	0.6886	556.10	550.88	0.0000	4.5800	50.0000	0.0000	(0.0707)	(0.0077)	0.0000	1	(0.0784)	01/06/2025
600717.SH	12/10/2024	SDB3260188351	100.00	0.6886	69.51	68.86	0.0000	4.5800	50.0000	0.0000	(0.0088)	(0.0010)	0.0000	1	(0.0098)	01/06/2025
600717.SH	12/10/2024	SDB3260188351	5,100.00	0.6886	3,545.12	3,511.88	0.0000	4.5800	50.0000	0.0000	(0.4510)	(0.0488)	0.0000	1	(0.4998)	01/06/2025
600717.SH	12/10/2024	SDB3260188351	1,600.00	0.6886	1,112.19	1,101.76	0.0000	4.5800	50.0000	0.0000	(0.1415)	(0.0153)	0.0000	1	(0.1568)	01/06/2025
600717.SH	12/10/2024	SDB3260188351	300.00	0.6886	208.54	206.58	0.0000	4.5800	50.0000	0.0000	(0.0265)	(0.0029)	0.0000	1	(0.0294)	01/06/2025
600717.SH	12/10/2024	SDB3260188351	400.00	0.6886	278.05	275.44	0.0000	4.5800	50.0000	0.0000	(0.0354)	(0.0038)	0.0000	1	(0.0392)	01/06/2025
600717.SH	12/10/2024	SDB3260188351	500.00	0.6886	347.56	344.30	0.0000	4.5800	50.0000	0.0000	(0.0442)	(0.0048)	0.0000	1	(0.0490)	01/06/2025
600717.SH	12/10/2024	SDB3260188351	100.00	0.6886	69.51	68.86	0.0000	4.5800	50.0000	0.0000	(0.0088)	(0.0010)	0.0000	1	(0.0098)	01/06/2025
600717.SH	12/10/2024	SDB3260188351	700.00	0.6886	486.58	482.02	0.0000	4.5800	50.0000	0.0000	(0.0619)	(0.0067)	0.0000	1	(0.0686)	01/06/2025
600717.SH	12/10/2024	SDB3260188351	1,600.00	0.6886	1,112.19	1,101.76	0.0000	4.5800	50.0000	0.0000	(0.1415)	(0.0153)	0.0000	1	(0.1568)	01/06/2025
600717.SH	12/10/2024	SDB3260188351	24,300.00	0.6886	16,891.44	16,733.05	0.0000	4.5800	50.0000	0.0000	(2.1490)	(0.2324)	0.0000	1	(2.3814)	01/06/2025
600717.SH	12/10/2024	SDB3260188351	3,900.00	0.6886	2,710.97	2,685.55	0.0000	4.5800	50.0000	0.0000	(0.3449)	(0.0373)	0.0000	1	(0.3822)	01/06/2025
600717.SH	12/10/2024	SDB3260188351	900.00	0.6886	625.61	619.74	0.0000	4.5800	50.0000	0.0000	(0.0796)	(0.0086)	0.0000	1	(0.0882)	01/06/2025
600717.SH	12/10/2024	SDB3260188351	4,000.00	0.6886	2,780.48	2,754.41	0.0000	4.5800	50.0000	0.0000	(0.3537)	(0.0383)	0.0000	1	(0.3920)	01/06/2025
600717.SH	12/10/2024	SDB3260188351	100.00	0.6886	69.51	68.86	0.0000	4.5800	50.0000	0.0000	(0.0088)	(0.0010)	0.0000	1	(0.0098)	01/06/2025
600717.SH	12/10/2024	SDB3260188351	100.00	0.6886	69.51	68.86	0.0000	4.5800	50.0000	0.0000	(0.0088)	(0.0010)	0.0000	1	(0.0098)	01/06/2025
600717.SH	12/10/2024	SDB3260188351	14,600.00	0.6886	10,148.77	10,053.60	0.0000	4.5800	50.0000	0.0000	(1.2911)	(0.1396)	0.0000	1	(1.4308)	01/06/2025
600717.SH	12/09/2024	SDB3260188351	8,000.00	0.6863	5,560.97	5,490.74	0.0000	4.5800	50.0000	0.0000	(0.7075)	(0.0763)	0.0000	1	(0.7837)	01/06/2025
600717.SH	12/09/2024	SDB3260188351	200.00	0.6863	139.02	137.27	0.0000	4.5800	50.0000	0.0000	(0.0177)	(0.0019)	0.0000	1	(0.0196)	01/06/2025
600717.SH	12/09/2024	SDB3260188351	6,300.00	0.6863	4,379.26	4,323.95	0.0000	4.5800	50.0000	0.0000	(0.5571)	(0.0601)	0.0000	1	(0.6172)	01/06/2025
600717.SH	12/09/2024	SDB3260188351	800.00	0.6863	556.10	549.07	0.0000	4.5800	50.0000	0.0000	(0.0707)	(0.0076)	0.0000	1	(0.0784)	01/06/2025
600717.SH	12/09/2024	SDB3260188351	100.00	0.6863	69.51	68.63	0.0000	4.5800	50.0000	0.0000	(0.0088)	(0.0010)	0.0000	1	(0.0098)	01/06/2025
600717.SH	12/09/2024	SDB3260188351	5,100.00	0.6863	3,545.12	3,500.34	0.0000	4.5800	50.0000	0.0000	(0.4510)	(0.0486)	0.0000	1	(0.4996)	01/06/2025
600717.SH	12/09/2024	SDB3260188351	1,600.00	0.6863	1,112.19	1,098.15	0.0000	4.5800	50.0000	0.0000	(0.1415)	(0.0153)	0.0000	1	(0.1567)	01/06/2025
600717.SH	12/09/2024	SDB3260188351	300.00	0.6863	208.54	205.90	0.0000	4.5800	50.0000	0.0000	(0.0265)	(0.0029)	0.0000	1	(0.0294)	01/06/2025
600717.SH	12/09/2024	SDB3260188351	400.00	0.6863	278.05	274.54	0.0000	4.5800	50.0000	0.0000	(0.0354)	(0.0038)	0.0000	1	(0.0392)	01/06/2025
600717.SH	12/09/2024	SDB3260188351	500.00	0.6863	347.56	343.17	0.0000	4.5800	50.0000	0.0000	(0.0442)	(0.0048)	0.0000	1	(0.0490)	01/06/2025
600717.SH	12/09/2024	SDB3260188351	100.00	0.6863	69.51	68.63	0.0000	4.5800	50.0000	0.0000	(0.0088)	(0.0010)	0.0000	1	(0.0098)	01/06/2025
600717.SH	12/09/2024	SDB3260188351	700.00	0.6863	486.58	480.44	0.0000	4.5800	50.0000	0.0000	(0.0619)	(0.0067)	0.0000	1	(0.0686)	01/06/2025
600717.SH	12/09/2024	SDB3260188351	1,600.00	0.6863	1,112.19	1,098.15	0.0000	4.5800	50.0000	0.0000	(0.1415)	(0.0153)	0.0000	1	(0.1567)	01/06/2025
600717.SH	12/09/2024	SDB3260188351	24,300.00	0.6863	16,891.44	16,678.11	0.0000	4.5800	50.0000	0.0000	(2.1490)	(0.2316)	0.0000	1	(2.3806)	01/06/2025
600717.SH	12/09/2024	SDB3260188351	3,900.00	0.6863	2,710.97	2,676.73	0.0000	4.5800	50.0000	0.0000	(0.3449)	(0.0372)	0.0000	1	(0.3821)	01/06/2025
600717.SH	12/09/2024	SDB3260188351	900.00	0.6863	625.61	617.71	0.0000	4.5800	50.0000	0.0000	(0.0796)	(0.0086)	0.0000	1	(0.0882)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
TIANJIN PORT COMPANY LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600717.SH	12/09/2024	SDB3260188351	4,000.00	0.6863	2,780.48	2,745.37	0.0000	4.5800	50.0000	0.0000	(0.3537)	(0.0381)	0.0000	1	(0.3919)	01/06/2025
600717.SH	12/09/2024	SDB3260188351	100.00	0.6863	69.51	68.63	0.0000	4.5800	50.0000	0.0000	(0.0088)	(0.0010)	0.0000	1	(0.0098)	01/06/2025
600717.SH	12/09/2024	SDB3260188351	100.00	0.6863	69.51	68.63	0.0000	4.5800	50.0000	0.0000	(0.0088)	(0.0010)	0.0000	1	(0.0098)	01/06/2025
600717.SH	12/09/2024	SDB3260188351	14,600.00	0.6863	10,148.77	10,020.59	0.0000	4.5800	50.0000	0.0000	(1.2911)	(0.1392)	0.0000	1	(1.4303)	01/06/2025
600717.SH	12/06/2024	SDB3260188351	8,000.00	0.6932	5,560.97	5,545.58	0.0000	4.5800	50.0000	0.0000	(2.1224)	(0.2311)	0.0000	3	(2.3535)	01/06/2025
600717.SH	12/06/2024	SDB3260188351	200.00	0.6932	139.02	138.64	0.0000	4.5800	50.0000	0.0000	(0.0531)	(0.0058)	0.0000	3	(0.0588)	01/06/2025
600717.SH	12/06/2024	SDB3260188351	6,300.00	0.6932	4,379.26	4,367.15	0.0000	4.5800	50.0000	0.0000	(1.6714)	(0.1820)	0.0000	3	(1.8534)	01/06/2025
600717.SH	12/06/2024	SDB3260188351	800.00	0.6932	556.10	554.56	0.0000	4.5800	50.0000	0.0000	(0.2122)	(0.0231)	0.0000	3	(0.2354)	01/06/2025
600717.SH	12/06/2024	SDB3260188351	100.00	0.6932	69.51	69.32	0.0000	4.5800	50.0000	0.0000	(0.0265)	(0.0029)	0.0000	3	(0.0294)	01/06/2025
600717.SH	12/06/2024	SDB3260188351	5,100.00	0.6932	3,545.12	3,535.31	0.0000	4.5800	50.0000	0.0000	(1.3531)	(0.1473)	0.0000	3	(1.5004)	01/06/2025
600717.SH	12/06/2024	SDB3260188351	1,600.00	0.6932	1,112.19	1,109.12	0.0000	4.5800	50.0000	0.0000	(0.4245)	(0.0462)	0.0000	3	(0.4707)	01/06/2025
600717.SH	12/06/2024	SDB3260188351	300.00	0.6932	208.54	207.96	0.0000	4.5800	50.0000	0.0000	(0.0796)	(0.0087)	0.0000	3	(0.0883)	01/06/2025
600717.SH	12/06/2024	SDB3260188351	400.00	0.6932	278.05	277.28	0.0000	4.5800	50.0000	0.0000	(0.1061)	(0.0116)	0.0000	3	(0.1177)	01/06/2025
600717.SH	12/06/2024	SDB3260188351	500.00	0.6932	347.56	346.60	0.0000	4.5800	50.0000	0.0000	(0.1327)	(0.0144)	0.0000	3	(0.1471)	01/06/2025
600717.SH	12/06/2024	SDB3260188351	100.00	0.6932	69.51	69.32	0.0000	4.5800	50.0000	0.0000	(0.0265)	(0.0029)	0.0000	3	(0.0294)	01/06/2025
600717.SH	12/06/2024	SDB3260188351	700.00	0.6932	486.58	485.24	0.0000	4.5800	50.0000	0.0000	(0.1857)	(0.0202)	0.0000	3	(0.2059)	01/06/2025
600717.SH	12/06/2024	SDB3260188351	1,600.00	0.6932	1,112.19	1,109.12	0.0000	4.5800	50.0000	0.0000	(0.4245)	(0.0462)	0.0000	3	(0.4707)	01/06/2025
600717.SH	12/06/2024	SDB3260188351	24,300.00	0.6932	16,891.44	16,844.71	0.0000	4.5800	50.0000	0.0000	(6.4469)	(0.7019)	0.0000	3	(7.1488)	01/06/2025
600717.SH	12/06/2024	SDB3260188351	3,900.00	0.6932	2,710.97	2,703.47	0.0000	4.5800	50.0000	0.0000	(1.0347)	(0.1126)	0.0000	3	(1.1473)	01/06/2025
600717.SH	12/06/2024	SDB3260188351	1,700.00	0.6932	1,181.71	1,178.44	0.0000	4.5800	50.0000	0.0000	(0.4510)	(0.0491)	0.0000	3	(0.5001)	01/06/2025
600717.SH	12/06/2024	SDB3260188351	900.00	0.6932	625.61	623.88	0.0000	4.5800	50.0000	0.0000	(0.2388)	(0.0260)	0.0000	3	(0.2648)	01/06/2025
600717.SH	12/06/2024	SDB3260188351	4,000.00	0.6932	2,780.48	2,772.79	0.0000	4.5800	50.0000	0.0000	(1.0612)	(0.1155)	0.0000	3	(1.1768)	01/06/2025
600717.SH	12/06/2024	SDB3260188351	100.00	0.6932	69.51	69.32	0.0000	4.5800	50.0000	0.0000	(0.0265)	(0.0029)	0.0000	3	(0.0294)	01/06/2025
600717.SH	12/06/2024	SDB3260188351	100.00	0.6932	69.51	69.32	0.0000	4.5800	50.0000	0.0000	(0.0265)	(0.0029)	0.0000	3	(0.0294)	01/06/2025
600717.SH	12/06/2024	SDB3260188351	14,600.00	0.6932	10,148.77	10,120.69	0.0000	4.5800	50.0000	0.0000	(3.8734)	(0.4217)	0.0000	3	(4.2951)	01/06/2025
600717.SH	12/05/2024	SDB3260188351	8,000.00	0.6944	5,560.97	5,555.44	0.0000	4.5800	50.0000	0.0000	(0.7075)	(0.0772)	0.0000	1	(0.7846)	01/06/2025
600717.SH	12/05/2024	SDB3260188351	200.00	0.6944	139.02	138.89	0.0000	4.5800	50.0000	0.0000	(0.0177)	(0.0019)	0.0000	1	(0.0196)	01/06/2025
600717.SH	12/05/2024	SDB3260188351	6,300.00	0.6944	4,379.26	4,374.91	0.0000	4.5800	50.0000	0.0000	(0.5571)	(0.0608)	0.0000	1	(0.6179)	01/06/2025
600717.SH	12/05/2024	SDB3260188351	800.00	0.6944	556.10	555.54	0.0000	4.5800	50.0000	0.0000	(0.0707)	(0.0077)	0.0000	1	(0.0785)	01/06/2025
600717.SH	12/05/2024	SDB3260188351	100.00	0.6944	69.51	69.44	0.0000	4.5800	50.0000	0.0000	(0.0088)	(0.0010)	0.0000	1	(0.0098)	01/06/2025
600717.SH	12/05/2024	SDB3260188351	5,100.00	0.6944	3,545.12	3,541.59	0.0000	4.5800	50.0000	0.0000	(0.4510)	(0.0492)	0.0000	1	(0.5002)	01/06/2025
600717.SH	12/05/2024	SDB3260188351	1,600.00	0.6944	1,112.19	1,111.09	0.0000	4.5800	50.0000	0.0000	(0.1415)	(0.0154)	0.0000	1	(0.1569)	01/06/2025
600717.SH	12/05/2024	SDB3260188351	300.00	0.6944	208.54	208.33	0.0000	4.5800	50.0000	0.0000	(0.0265)	(0.0029)	0.0000	1	(0.0294)	01/06/2025
600717.SH	12/05/2024	SDB3260188351	400.00	0.6944	278.05	277.77	0.0000	4.5800	50.0000	0.0000	(0.0354)	(0.0039)	0.0000	1	(0.0392)	01/06/2025
600717.SH	12/05/2024	SDB3260188351	500.00	0.6944	347.56	347.21	0.0000	4.5800	50.0000	0.0000	(0.0442)	(0.0048)	0.0000	1	(0.0490)	01/06/2025
600717.SH	12/05/2024	SDB3260188351	100.00	0.6944	69.51	69.44	0.0000	4.5800	50.0000	0.0000	(0.0088)	(0.0010)	0.0000	1	(0.0098)	01/06/2025
600717.SH	12/05/2024	SDB3260188351	700.00	0.6944	486.58	486.10	0.0000	4.5800	50.0000	0.0000	(0.0619)	(0.0068)	0.0000	1	(0.0687)	01/06/2025
600717.SH	12/05/2024	SDB3260188351	1,600.00	0.6944	1,112.19	1,111.09	0.0000	4.5800	50.0000	0.0000	(0.1415)	(0.0154)	0.0000	1	(0.1569)	01/06/2025
600717.SH	12/05/2024	SDB3260188351	24,300.00	0.6944	16,891.44	16,874.65	0.0000	4.5800	50.0000	0.0000	(2.1490)	(0.2344)	0.0000	1	(2.3833)	01/06/2025
600717.SH	12/05/2024	SDB3260188351	3,900.00	0.6944	2,710.97	2,708.28	0.0000	4.5800	50.0000	0.0000	(0.3449)	(0.0376)	0.0000	1	(0.3825)	01/06/2025
600717.SH	12/05/2024	SDB3260188351	1,700.00	0.6944	1,181.71	1,180.53	0.0000	4.5800	50.0000	0.0000	(0.1503)	(0.0164)	0.0000	1	(0.1667)	01/06/2025
600717.SH	12/05/2024	SDB3260188351	900.00	0.6944	625.61	624.99	0.0000	4.5800	50.0000	0.0000	(0.0796)	(0.0087)	0.0000	1	(0.0883)	01/06/2025
600717.SH	12/05/2024	SDB3260188351	4,000.00	0.6944	2,780.48	2,777.72	0.0000	4.5800	50.0000	0.0000	(0.3537)	(0.0386)	0.0000	1	(0.3923)	01/06/2025
600717.SH	12/05/2024	SDB3260188351	100.00	0.6944	69.51	69.44	0.0000	4.5800	50.0000	0.0000	(0.0088)	(0.0010)	0.0000	1	(0.0098)	01/06/2025
600717.SH	12/05/2024	SDB3260188351	100.00	0.6944	69.51	69.44	0.0000	4.5800	50.0000	0.0000	(0.0088)	(0.0010)	0.0000	1	(0.0098)	01/06/2025
600717.SH	12/05/2024	SDB3260188351	14,600.00	0.6944	10,148.77	10,138.68	0.0000	4.5800	50.0000	0.0000	(1.2911)	(0.1408)	0.0000	1	(1.4320)	01/06/2025
600717.SH	12/04/2024	SDB3260188351	8,000.00	0.6951	5,560.97	5,560.97	0.0000	4.5800	50.0000	0.0000	(0.7075)	(0.0772)	0.0000	1	(0.7847)	01/06/2025
600717.SH	12/04/2024	SDB3260188351	200.00	0.6951	139.02	139.02	0.0000	4.5800	50.0000	0.0000	(0.0177)	(0.0019)	0.0000	1	(0.0196)	01/06/2025
600717.SH	12/04/2024	SDB3260188351	6,300.00	0.6951	4,379.26	4,379.26	0.0000	4.5800	50.0000	0.0000	(0.5571)	(0.0608)	0.0000	1	(0.6180)	01/06/2025
600717.SH	12/04/2024	SDB3260188351	800.00	0.6951	556.10	556.10	0.0000	4.5800	50.0000	0.0000	(0.0707)	(0.0077)	0.0000	1	(0.0785)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
TIANJIN PORT COMPANY LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600717.SH	12/04/2024	SDB3260188351	100.00	0.6951	69.51	69.51	0.0000	4.5800	50.0000	0.0000	(0.0088)	(0.0010)	0.0000	1	(0.0098)	01/06/2025
600717.SH	12/04/2024	SDB3260188351	5,100.00	0.6951	3,545.12	3,545.12	0.0000	4.5800	50.0000	0.0000	(0.4510)	(0.0492)	0.0000	1	(0.5003)	01/06/2025
600717.SH	12/04/2024	SDB3260188351	1,600.00	0.6951	1,112.19	1,112.19	0.0000	4.5800	50.0000	0.0000	(0.1415)	(0.0154)	0.0000	1	(0.1569)	01/06/2025
600717.SH	12/04/2024	SDB3260188351	300.00	0.6951	208.54	208.54	0.0000	4.5800	50.0000	0.0000	(0.0265)	(0.0029)	0.0000	1	(0.0294)	01/06/2025
600717.SH	12/04/2024	SDB3260188351	400.00	0.6951	278.05	278.05	0.0000	4.5800	50.0000	0.0000	(0.0354)	(0.0039)	0.0000	1	(0.0392)	01/06/2025
600717.SH	12/04/2024	SDB3260188351	500.00	0.6951	347.56	347.56	0.0000	4.5800	50.0000	0.0000	(0.0442)	(0.0048)	0.0000	1	(0.0490)	01/06/2025
600717.SH	12/04/2024	SDB3260188351	100.00	0.6951	69.51	69.51	0.0000	4.5800	50.0000	0.0000	(0.0088)	(0.0010)	0.0000	1	(0.0098)	01/06/2025
600717.SH	12/04/2024	SDB3260188351	700.00	0.6951	486.58	486.58	0.0000	4.5800	50.0000	0.0000	(0.0619)	(0.0068)	0.0000	1	(0.0687)	01/06/2025
600717.SH	12/04/2024	SDB3260188351	1,600.00	0.6951	1,112.19	1,112.19	0.0000	4.5800	50.0000	0.0000	(0.1415)	(0.0154)	0.0000	1	(0.1569)	01/06/2025
600717.SH	12/04/2024	SDB3260188351	24,300.00	0.6951	16,891.44	16,891.44	0.0000	4.5800	50.0000	0.0000	(2.1490)	(0.2346)	0.0000	1	(2.3836)	01/06/2025
600717.SH	12/04/2024	SDB3260188351	3,900.00	0.6951	2,710.97	2,710.97	0.0000	4.5800	50.0000	0.0000	(0.3449)	(0.0377)	0.0000	1	(0.3825)	01/06/2025
600717.SH	12/04/2024	SDB3260188351	1,700.00	0.6951	1,181.71	1,181.71	0.0000	4.5800	50.0000	0.0000	(0.1503)	(0.0164)	0.0000	1	(0.1668)	01/06/2025
600717.SH	12/04/2024	SDB3260188351	900.00	0.6951	625.61	625.61	0.0000	4.5800	50.0000	0.0000	(0.0796)	(0.0087)	0.0000	1	(0.0883)	01/06/2025
600717.SH	12/04/2024	SDB3260188351	4,000.00	0.6951	2,780.48	2,780.48	0.0000	4.5800	50.0000	0.0000	(0.3537)	(0.0386)	0.0000	1	(0.3924)	01/06/2025
600717.SH	12/04/2024	SDB3260188351	100.00	0.6951	69.51	69.51	0.0000	4.5800	50.0000	0.0000	(0.0088)	(0.0010)	0.0000	1	(0.0098)	01/06/2025
600717.SH	12/04/2024	SDB3260188351	100.00	0.6951	69.51	69.51	0.0000	4.5800	50.0000	0.0000	(0.0088)	(0.0010)	0.0000	1	(0.0098)	01/06/2025
600717.SH	12/04/2024	SDB3260188351	14,600.00	0.6951	10,148.77	10,148.77	0.0000	4.5800	50.0000	0.0000	(1.2911)	(0.1410)	0.0000	1	(1.4321)	01/06/2025
TOTAL TIANJIN PORT COMPANY LTD CMN CLASS A SERIES NORTHBOUND												(222.0549)	(24.5873)	0.0000	(246.6422)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
068831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
TIANNENG BATTERY GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND																
688819.SH	01/03/2025	SDB3260122933	598.00	3.8101	2,388.31	2,278.45	0.0000	4.3300	50.0000	0.0000	(0.8618)	(0.0949)	0.0000	3	(0.9567)	01/06/2025
688819.SH	01/03/2025	SDB3260122933	223.00	3.8101	890.63	849.65	0.0000	4.3300	50.0000	0.0000	(0.3214)	(0.0354)	0.0000	3	(0.3568)	01/06/2025
688819.SH	01/03/2025	SDB3260122933	600.00	3.8101	2,396.30	2,286.07	0.0000	4.3300	50.0000	0.0000	(0.8647)	(0.0953)	0.0000	3	(0.9599)	01/06/2025
688819.SH	01/03/2025	SDB3260122933	2,477.00	3.8101	9,892.73	9,437.64	0.0000	4.3300	50.0000	0.0000	(3.5696)	(0.3932)	0.0000	3	(3.9629)	01/06/2025
688819.SH	01/02/2025	SDB3260122933	200.00	3.8338	798.77	766.76	0.0000	4.3300	50.0000	0.0000	(0.0961)	(0.0106)	0.0000	1	(0.1067)	01/06/2025
688819.SH	01/02/2025	SDB3260122933	400.00	3.8338	1,597.53	1,533.52	0.0000	4.3300	50.0000	0.0000	(0.1921)	(0.0213)	0.0000	1	(0.2134)	01/06/2025
688819.SH	01/02/2025	SDB3260122933	598.00	3.8338	2,388.31	2,292.62	0.0000	4.3300	50.0000	0.0000	(0.2873)	(0.0318)	0.0000	1	(0.3191)	01/06/2025
688819.SH	01/02/2025	SDB3260122933	223.00	3.8338	890.63	854.94	0.0000	4.3300	50.0000	0.0000	(0.1071)	(0.0119)	0.0000	1	(0.1190)	01/06/2025
688819.SH	01/02/2025	SDB3260122933	1,100.00	3.8338	4,393.22	4,217.19	0.0000	4.3300	50.0000	0.0000	(0.5284)	(0.0586)	0.0000	1	(0.5870)	01/06/2025
688819.SH	01/02/2025	SDB3260122933	2,477.00	3.8338	9,892.73	9,496.33	0.0000	4.3300	50.0000	0.0000	(1.1899)	(0.1319)	0.0000	1	(1.3218)	01/06/2025
688819.SH	12/31/2024	SDB3260122933	600.00	3.8896	2,396.30	2,333.77	0.0000	4.3300	50.0000	0.0000	(0.5764)	(0.0648)	0.0000	2	(0.6413)	01/06/2025
688819.SH	12/31/2024	SDB3260122933	400.00	3.8896	1,597.53	1,555.85	0.0000	4.3300	50.0000	0.0000	(0.3843)	(0.0432)	0.0000	2	(0.4275)	01/06/2025
688819.SH	12/31/2024	SDB3260122933	598.00	3.8896	2,388.31	2,325.99	0.0000	4.3300	50.0000	0.0000	(0.5745)	(0.0646)	0.0000	2	(0.6391)	01/06/2025
688819.SH	12/31/2024	SDB3260122933	223.00	3.8896	890.63	867.39	0.0000	4.3300	50.0000	0.0000	(0.2142)	(0.0241)	0.0000	2	(0.2383)	01/06/2025
688819.SH	12/31/2024	SDB3260122933	1,100.00	3.8896	4,393.22	4,278.59	0.0000	4.3300	50.0000	0.0000	(1.0568)	(0.1188)	0.0000	2	(1.1757)	01/06/2025
688819.SH	12/31/2024	SDB3260122933	2,477.00	3.8896	9,892.73	9,634.60	0.0000	4.3300	50.0000	0.0000	(2.3798)	(0.2676)	0.0000	2	(2.6474)	01/06/2025
688819.SH	12/31/2024	SDB3260122933	100.00	3.8896	399.38	388.96	0.0000	4.3300	50.0000	0.0000	(0.0961)	(0.0108)	0.0000	2	(0.1069)	01/06/2025
688819.SH	12/31/2024	SDB3260122933	8,621.00	3.8896	34,430.87	33,532.44	0.0000	4.3300	50.0000	0.0000	(8.2825)	(0.9315)	0.0000	2	(9.2140)	01/06/2025
688819.SH	12/31/2024	SDB3260122933	379.00	3.8896	1,513.66	1,474.17	0.0000	4.3300	50.0000	0.0000	(0.3641)	(0.0409)	0.0000	2	(0.4051)	01/06/2025
688819.SH	12/30/2024	SDB3260122933	600.00	3.7863	2,396.30	2,271.76	0.0000	4.3300	50.0000	0.0000	(0.2882)	(0.0316)	0.0000	1	(0.3198)	01/06/2025
688819.SH	12/30/2024	SDB3260122933	400.00	3.7863	1,597.53	1,514.51	0.0000	4.3300	50.0000	0.0000	(0.1921)	(0.0210)	0.0000	1	(0.2132)	01/06/2025
688819.SH	12/30/2024	SDB3260122933	598.00	3.7863	2,388.31	2,264.19	0.0000	4.3300	50.0000	0.0000	(0.2873)	(0.0314)	0.0000	1	(0.3187)	01/06/2025
688819.SH	12/30/2024	SDB3260122933	223.00	3.7863	890.63	844.34	0.0000	4.3300	50.0000	0.0000	(0.1071)	(0.0117)	0.0000	1	(0.1188)	01/06/2025
688819.SH	12/30/2024	SDB3260122933	1,100.00	3.7863	4,393.22	4,164.89	0.0000	4.3300	50.0000	0.0000	(0.5284)	(0.0578)	0.0000	1	(0.5863)	01/06/2025
688819.SH	12/30/2024	SDB3260122933	2,477.00	3.7863	9,892.73	9,378.58	0.0000	4.3300	50.0000	0.0000	(1.1899)	(0.1303)	0.0000	1	(1.3201)	01/06/2025
688819.SH	12/30/2024	SDB3260122933	100.00	3.7863	399.38	378.63	0.0000	4.3300	50.0000	0.0000	(0.0480)	(0.0053)	0.0000	1	(0.0533)	01/06/2025
688819.SH	12/30/2024	SDB3260122933	8,621.00	3.7863	34,430.87	32,641.40	0.0000	4.3300	50.0000	0.0000	(4.1413)	(0.4534)	0.0000	1	(4.5946)	01/06/2025
688819.SH	12/30/2024	SDB3260122933	379.00	3.7863	1,513.66	1,434.99	0.0000	4.3300	50.0000	0.0000	(0.1821)	(0.0199)	0.0000	1	(0.2020)	01/06/2025
688819.SH	12/27/2024	SDB3260122933	600.00	3.7849	2,396.30	2,270.94	0.0000	4.3300	50.0000	0.0000	(0.8647)	(0.0946)	0.0000	3	(0.9593)	01/06/2025
688819.SH	12/27/2024	SDB3260122933	400.00	3.7849	1,597.53	1,513.96	0.0000	4.3300	50.0000	0.0000	(0.5764)	(0.0631)	0.0000	3	(0.6395)	01/06/2025
688819.SH	12/27/2024	SDB3260122933	598.00	3.7849	2,388.31	2,263.37	0.0000	4.3300	50.0000	0.0000	(0.8618)	(0.0943)	0.0000	3	(0.9561)	01/06/2025
688819.SH	12/27/2024	SDB3260122933	223.00	3.7849	890.63	844.03	0.0000	4.3300	50.0000	0.0000	(0.3214)	(0.0352)	0.0000	3	(0.3565)	01/06/2025
688819.SH	12/27/2024	SDB3260122933	1,100.00	3.7849	4,393.22	4,163.38	0.0000	4.3300	50.0000	0.0000	(1.5852)	(0.1735)	0.0000	3	(1.7587)	01/06/2025
688819.SH	12/27/2024	SDB3260122933	2,477.00	3.7849	9,892.73	9,375.18	0.0000	4.3300	50.0000	0.0000	(3.5696)	(0.3906)	0.0000	3	(3.9603)	01/06/2025
688819.SH	12/27/2024	SDB3260122933	1,100.00	3.7849	4,393.22	4,163.38	0.0000	4.3300	50.0000	0.0000	(1.5852)	(0.1735)	0.0000	3	(1.7587)	01/06/2025
688819.SH	12/27/2024	SDB3260122933	8,621.00	3.7849	34,430.87	32,629.56	0.0000	4.3300	50.0000	0.0000	(12.4238)	(1.3596)	0.0000	3	(13.7834)	01/06/2025
688819.SH	12/27/2024	SDB3260122933	379.00	3.7849	1,513.66	1,434.47	0.0000	4.3300	50.0000	0.0000	(0.5462)	(0.0598)	0.0000	3	(0.6060)	01/06/2025
688819.SH	12/26/2024	SDB3260122933	600.00	3.8255	2,396.30	2,295.32	0.0000	4.3300	50.0000	0.0000	(0.2882)	(0.0319)	0.0000	1	(0.3201)	01/06/2025
688819.SH	12/26/2024	SDB3260122933	400.00	3.8255	1,597.53	1,530.22	0.0000	4.3300	50.0000	0.0000	(0.1921)	(0.0213)	0.0000	1	(0.2134)	01/06/2025
688819.SH	12/26/2024	SDB3260122933	598.00	3.8255	2,388.31	2,287.67	0.0000	4.3300	50.0000	0.0000	(0.2873)	(0.0318)	0.0000	1	(0.3190)	01/06/2025
688819.SH	12/26/2024	SDB3260122933	223.00	3.8255	890.63	853.10	0.0000	4.3300	50.0000	0.0000	(0.1071)	(0.0118)	0.0000	1	(0.1190)	01/06/2025
688819.SH	12/26/2024	SDB3260122933	1,100.00	3.8255	4,393.22	4,208.09	0.0000	4.3300	50.0000	0.0000	(0.5284)	(0.0584)	0.0000	1	(0.5869)	01/06/2025
688819.SH	12/26/2024	SDB3260122933	2,477.00	3.8255	9,892.73	9,475.86	0.0000	4.3300	50.0000	0.0000	(1.1899)	(0.1316)	0.0000	1	(1.3215)	01/06/2025
688819.SH	12/26/2024	SDB3260122933	3,700.00	3.8255	14,777.20	14,154.50	0.0000	4.3300	50.0000	0.0000	(1.7774)	(0.1966)	0.0000	1	(1.9740)	01/06/2025
688819.SH	12/26/2024	SDB3260122933	8,621.00	3.8255	34,430.87	32,979.98	0.0000	4.3300	50.0000	0.0000	(4.1413)	(0.4581)	0.0000	1	(4.5993)	01/06/2025
688819.SH	12/26/2024	SDB3260122933	379.00	3.8255	1,513.66	1,449.88	0.0000	4.3300	50.0000	0.0000	(0.1821)	(0.0201)	0.0000	1	(0.2022)	01/06/2025
688819.SH	12/24/2024	SDB3260122933	600.00	3.8255	2,396.30	2,295.32	0.0000	4.3300	50.0000	0.0000	(0.5764)	(0.0638)	0.0000	2	(0.6402)	01/06/2025
688819.SH	12/24/2024	SDB3260122933	400.00	3.8255	1,597.53	1,530.22	0.0000	4.3300	50.0000	0.0000	(0.3843)	(0.0425)	0.0000	2	(0.4268)	01/06/2025
688819.SH	12/24/2024	SDB3260122933	598.00	3.8255	2,388.31	2,287.67	0.0000	4.3300	50.0000	0.0000	(0.5745)	(0.0635)	0.0000	2	(0.6381)	01/06/2025
688819.SH	12/24/2024	SDB3260122933	223.00	3.8255	890.63	853.10	0.0000	4.3300	50.0000	0.0000	(0.2142)	(0.0237)	0.0000	2	(0.2379)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
TIANNENG BATTERY GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
688819.SH	12/24/2024	SDB3260122933	1,100.00	3.8255	4,393.22	4,208.09	0.0000	4.3300	50.0000	0.0000	(1.0568)	(0.1169)	0.0000	2	(1.1737)	01/06/2025
688819.SH	12/24/2024	SDB3260122933	2,477.00	3.8255	9,892.73	9,475.86	0.0000	4.3300	50.0000	0.0000	(2.3798)	(0.2632)	0.0000	2	(2.6430)	01/06/2025
688819.SH	12/24/2024	SDB3260122933	3,700.00	3.8255	14,777.20	14,154.50	0.0000	4.3300	50.0000	0.0000	(3.5547)	(0.3932)	0.0000	2	(3.9479)	01/06/2025
688819.SH	12/24/2024	SDB3260122933	8,621.00	3.8255	34,430.87	32,979.98	0.0000	4.3300	50.0000	0.0000	(8.2825)	(0.9161)	0.0000	2	(9.1986)	01/06/2025
688819.SH	12/24/2024	SDB3260122933	379.00	3.8255	1,513.66	1,449.88	0.0000	4.3300	50.0000	0.0000	(0.3641)	(0.0403)	0.0000	2	(0.4044)	01/06/2025
688819.SH	12/23/2024	SDB3260122933	600.00	3.8667	2,396.30	2,320.04	0.0000	4.3300	50.0000	0.0000	(0.2882)	(0.0322)	0.0000	1	(0.3204)	01/06/2025
688819.SH	12/23/2024	SDB3260122933	400.00	3.8667	1,597.53	1,546.69	0.0000	4.3300	50.0000	0.0000	(0.1921)	(0.0215)	0.0000	1	(0.2136)	01/06/2025
688819.SH	12/23/2024	SDB3260122933	598.00	3.8667	2,388.31	2,312.30	0.0000	4.3300	50.0000	0.0000	(0.2873)	(0.0321)	0.0000	1	(0.3194)	01/06/2025
688819.SH	12/23/2024	SDB3260122933	223.00	3.8667	890.63	862.28	0.0000	4.3300	50.0000	0.0000	(0.1071)	(0.0120)	0.0000	1	(0.1191)	01/06/2025
688819.SH	12/23/2024	SDB3260122933	1,100.00	3.8667	4,393.22	4,253.40	0.0000	4.3300	50.0000	0.0000	(0.5284)	(0.0591)	0.0000	1	(0.5875)	01/06/2025
688819.SH	12/23/2024	SDB3260122933	2,477.00	3.8667	9,892.73	9,577.89	0.0000	4.3300	50.0000	0.0000	(1.1899)	(0.1330)	0.0000	1	(1.3229)	01/06/2025
688819.SH	12/23/2024	SDB3260122933	4,000.00	3.8667	15,975.35	15,466.92	0.0000	4.3300	50.0000	0.0000	(1.9215)	(0.2148)	0.0000	1	(2.1363)	01/06/2025
688819.SH	12/23/2024	SDB3260122933	8,621.00	3.8667	34,430.87	33,335.07	0.0000	4.3300	50.0000	0.0000	(4.1413)	(0.4630)	0.0000	1	(4.6043)	01/06/2025
688819.SH	12/23/2024	SDB3260122933	379.00	3.8667	1,513.66	1,465.49	0.0000	4.3300	50.0000	0.0000	(0.1821)	(0.0204)	0.0000	1	(0.2024)	01/06/2025
688819.SH	12/20/2024	SDB3260122933	600.00	3.8769	2,396.30	2,326.16	0.0000	4.3300	50.0000	0.0000	(0.8647)	(0.0969)	0.0000	3	(0.9616)	01/06/2025
688819.SH	12/20/2024	SDB3260122933	400.00	3.8769	1,597.53	1,550.77	0.0000	4.3300	50.0000	0.0000	(0.5764)	(0.0646)	0.0000	3	(0.6411)	01/06/2025
688819.SH	12/20/2024	SDB3260122933	598.00	3.8769	2,388.31	2,318.40	0.0000	4.3300	50.0000	0.0000	(0.8618)	(0.0966)	0.0000	3	(0.9584)	01/06/2025
688819.SH	12/20/2024	SDB3260122933	223.00	3.8769	890.63	864.56	0.0000	4.3300	50.0000	0.0000	(0.3214)	(0.0360)	0.0000	3	(0.3574)	01/06/2025
688819.SH	12/20/2024	SDB3260122933	1,100.00	3.8769	4,393.22	4,264.62	0.0000	4.3300	50.0000	0.0000	(1.5852)	(0.1777)	0.0000	3	(1.7629)	01/06/2025
688819.SH	12/20/2024	SDB3260122933	2,477.00	3.8769	9,892.73	9,603.16	0.0000	4.3300	50.0000	0.0000	(3.5696)	(0.4001)	0.0000	3	(3.9698)	01/06/2025
688819.SH	12/20/2024	SDB3260122933	1,803.00	3.8769	7,200.89	6,990.11	0.0000	4.3300	50.0000	0.0000	(2.5983)	(0.2913)	0.0000	3	(2.8896)	01/06/2025
688819.SH	12/20/2024	SDB3260122933	5,097.00	3.8769	20,356.59	19,760.72	0.0000	4.3300	50.0000	0.0000	(7.3453)	(0.8234)	0.0000	3	(8.1687)	01/06/2025
688819.SH	12/20/2024	SDB3260122933	1,000.00	3.8769	3,993.84	3,876.93	0.0000	4.3300	50.0000	0.0000	(1.4411)	(0.1615)	0.0000	3	(1.6026)	01/06/2025
688819.SH	12/20/2024	SDB3260122933	8,621.00	3.8769	34,430.87	33,423.02	0.0000	4.3300	50.0000	0.0000	(12.4238)	(1.3926)	0.0000	3	(13.8164)	01/06/2025
688819.SH	12/20/2024	SDB3260122933	379.00	3.8769	1,513.66	1,469.36	0.0000	4.3300	50.0000	0.0000	(0.5462)	(0.0612)	0.0000	3	(0.6074)	01/06/2025
688819.SH	12/19/2024	SDB3260122933	1,654.00	3.8766	6,605.81	6,411.86	0.0000	4.5800	50.0000	0.0000	(0.8404)	(0.0891)	0.0000	1	(0.9295)	01/06/2025
688819.SH	12/19/2024	SDB3260122933	1,946.00	3.8766	7,772.01	7,543.83	0.0000	4.5800	50.0000	0.0000	(0.9888)	(0.1048)	0.0000	1	(1.0935)	01/06/2025
688819.SH	12/19/2024	SDB3260122933	600.00	3.8766	2,396.30	2,325.95	0.0000	4.5800	50.0000	0.0000	(0.3049)	(0.0323)	0.0000	1	(0.3372)	01/06/2025
688819.SH	12/19/2024	SDB3260122933	400.00	3.8766	1,597.53	1,550.63	0.0000	4.5800	50.0000	0.0000	(0.2032)	(0.0215)	0.0000	1	(0.2248)	01/06/2025
688819.SH	12/19/2024	SDB3260122933	598.00	3.8766	2,388.31	2,318.20	0.0000	4.5800	50.0000	0.0000	(0.3038)	(0.0322)	0.0000	1	(0.3360)	01/06/2025
688819.SH	12/19/2024	SDB3260122933	223.00	3.8766	890.63	864.48	0.0000	4.5800	50.0000	0.0000	(0.1133)	(0.0120)	0.0000	1	(0.1253)	01/06/2025
688819.SH	12/19/2024	SDB3260122933	1,100.00	3.8766	4,393.22	4,264.24	0.0000	4.5800	50.0000	0.0000	(0.5589)	(0.0592)	0.0000	1	(0.6181)	01/06/2025
688819.SH	12/19/2024	SDB3260122933	2,477.00	3.8766	9,892.73	9,602.29	0.0000	4.5800	50.0000	0.0000	(1.2586)	(0.1334)	0.0000	1	(1.3919)	01/06/2025
688819.SH	12/19/2024	SDB3260122933	1,803.00	3.8766	7,200.89	6,989.48	0.0000	4.5800	50.0000	0.0000	(0.9161)	(0.0971)	0.0000	1	(1.0132)	01/06/2025
688819.SH	12/19/2024	SDB3260122933	5,097.00	3.8766	20,356.59	19,758.93	0.0000	4.5800	50.0000	0.0000	(2.5898)	(0.2744)	0.0000	1	(2.8642)	01/06/2025
688819.SH	12/19/2024	SDB3260122933	201.00	3.8766	802.76	779.19	0.0000	4.5800	50.0000	0.0000	(0.1021)	(0.0108)	0.0000	1	(0.1130)	01/06/2025
688819.SH	12/19/2024	SDB3260122933	1,299.00	3.8766	5,187.99	5,035.68	0.0000	4.5800	50.0000	0.0000	(0.6600)	(0.0699)	0.0000	1	(0.7300)	01/06/2025
688819.SH	12/19/2024	SDB3260122933	8,621.00	3.8766	34,430.87	33,420.00	0.0000	4.5800	50.0000	0.0000	(4.3804)	(0.4642)	0.0000	1	(4.8445)	01/06/2025
688819.SH	12/19/2024	SDB3260122933	379.00	3.8766	1,513.66	1,469.22	0.0000	4.5800	50.0000	0.0000	(0.1926)	(0.0204)	0.0000	1	(0.2130)	01/06/2025
688819.SH	12/18/2024	SDB3260122933	693.00	3.9267	2,767.73	2,721.17	0.0000	4.5800	50.0000	0.0000	(0.3521)	(0.0378)	0.0000	1	(0.3899)	01/06/2025
688819.SH	12/18/2024	SDB3260122933	207.00	3.9267	826.72	812.82	0.0000	4.5800	50.0000	0.0000	(0.1052)	(0.0113)	0.0000	1	(0.1165)	01/06/2025
688819.SH	12/18/2024	SDB3260122933	2,254.00	3.9267	9,002.11	8,850.68	0.0000	4.5800	50.0000	0.0000	(1.1453)	(0.1229)	0.0000	1	(1.2682)	01/06/2025
688819.SH	12/18/2024	SDB3260122933	1,946.00	3.9267	7,772.01	7,641.27	0.0000	4.5800	50.0000	0.0000	(0.9888)	(0.1061)	0.0000	1	(1.0949)	01/06/2025
688819.SH	12/18/2024	SDB3260122933	200.00	3.9267	798.77	785.33	0.0000	4.5800	50.0000	0.0000	(0.1016)	(0.0109)	0.0000	1	(0.1125)	01/06/2025
688819.SH	12/18/2024	SDB3260122933	1,100.00	3.9267	4,393.22	4,319.32	0.0000	4.5800	50.0000	0.0000	(0.5589)	(0.0600)	0.0000	1	(0.6189)	01/06/2025
688819.SH	12/18/2024	SDB3260122933	600.00	3.9267	2,396.30	2,355.99	0.0000	4.5800	50.0000	0.0000	(0.3049)	(0.0327)	0.0000	1	(0.3376)	01/06/2025
688819.SH	12/18/2024	SDB3260122933	400.00	3.9267	1,597.53	1,570.66	0.0000	4.5800	50.0000	0.0000	(0.2032)	(0.0218)	0.0000	1	(0.2251)	01/06/2025
688819.SH	12/18/2024	SDB3260122933	600.00	3.9267	2,396.30	2,355.99	0.0000	4.5800	50.0000	0.0000	(0.3049)	(0.0327)	0.0000	1	(0.3376)	01/06/2025
688819.SH	12/18/2024	SDB3260122933	200.00	3.9267	798.77	785.33	0.0000	4.5800	50.0000	0.0000	(0.1016)	(0.0109)	0.0000	1	(0.1125)	01/06/2025
688819.SH	12/18/2024	SDB3260122933	598.00	3.9267	2,388.31	2,348.14	0.0000	4.5800	50.0000	0.0000	(0.3038)	(0.0326)	0.0000	1	(0.3365)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6



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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
068831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
TIANNENG BATTERY GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
688819.SH	12/18/2024	SDB3260122933	223.00	3.9267	890.63	875.64	0.0000	4.5800	50.0000	0.0000	(0.1133)	(0.0122)	0.0000	1	(0.1255)	01/06/2025
688819.SH	12/18/2024	SDB3260122933	1,100.00	3.9267	4,393.22	4,319.32	0.0000	4.5800	50.0000	0.0000	(0.5589)	(0.0600)	0.0000	1	(0.6189)	01/06/2025
688819.SH	12/18/2024	SDB3260122933	2,477.00	3.9267	8,992.73	9,726.32	0.0000	4.5800	50.0000	0.0000	(1.2586)	(0.1351)	0.0000	1	(1.3937)	01/06/2025
688819.SH	12/18/2024	SDB3260122933	1,803.00	3.9267	7,200.89	7,079.76	0.0000	4.5800	50.0000	0.0000	(0.9161)	(0.0983)	0.0000	1	(1.0144)	01/06/2025
688819.SH	12/18/2024	SDB3260122933	5,097.00	3.9267	20,356.59	20,014.15	0.0000	4.5800	50.0000	0.0000	(2.5898)	(0.2780)	0.0000	1	(2.8678)	01/06/2025
688819.SH	12/18/2024	SDB3260122933	201.00	3.9267	802.76	789.26	0.0000	4.5800	50.0000	0.0000	(0.1021)	(0.0110)	0.0000	1	(0.1131)	01/06/2025
688819.SH	12/18/2024	SDB3260122933	1,299.00	3.9267	5,187.99	5,100.72	0.0000	4.5800	50.0000	0.0000	(0.6600)	(0.0708)	0.0000	1	(0.7309)	01/06/2025
688819.SH	12/18/2024	SDB3260122933	1,400.00	3.9267	5,591.37	5,497.31	0.0000	4.5800	50.0000	0.0000	(0.7113)	(0.0764)	0.0000	1	(0.7877)	01/06/2025
688819.SH	12/18/2024	SDB3260122933	200.00	3.9267	798.77	785.33	0.0000	4.5800	50.0000	0.0000	(0.1016)	(0.0109)	0.0000	1	(0.1125)	01/06/2025
688819.SH	12/18/2024	SDB3260122933	8,621.00	3.9267	34,430.87	33,851.68	0.0000	4.5800	50.0000	0.0000	(4.3804)	(0.4702)	0.0000	1	(4.8505)	01/06/2025
688819.SH	12/18/2024	SDB3260122933	379.00	3.9267	1,513.66	1,488.20	0.0000	4.5800	50.0000	0.0000	(0.1926)	(0.0207)	0.0000	1	(0.2132)	01/06/2025
688819.SH	12/18/2024	SDB3260122933	500.00	3.9267	1,996.92	1,963.33	0.0000	4.5800	50.0000	0.0000	(0.2541)	(0.0273)	0.0000	1	(0.2813)	01/06/2025
688819.SH	12/17/2024	SDB3260122933	1,593.00	4.0241	6,362.18	6,410.45	0.0000	4.5800	50.0000	0.0000	(0.8094)	(0.0890)	0.0000	1	(0.8984)	01/06/2025
688819.SH	12/17/2024	SDB3260122933	207.00	4.0241	826.72	833.00	0.0000	4.5800	50.0000	0.0000	(0.1052)	(0.0116)	0.0000	1	(0.1167)	01/06/2025
688819.SH	12/17/2024	SDB3260122933	1,300.00	4.0241	5,191.99	5,231.38	0.0000	4.5800	50.0000	0.0000	(0.6605)	(0.0727)	0.0000	1	(0.7332)	01/06/2025
688819.SH	12/17/2024	SDB3260122933	2,254.00	4.0241	9,002.11	9,070.41	0.0000	4.5800	50.0000	0.0000	(1.1453)	(0.1260)	0.0000	1	(1.2712)	01/06/2025
688819.SH	12/17/2024	SDB3260122933	1,946.00	4.0241	7,772.01	7,830.97	0.0000	4.5800	50.0000	0.0000	(0.9888)	(0.1088)	0.0000	1	(1.0975)	01/06/2025
688819.SH	12/17/2024	SDB3260122933	200.00	4.0241	798.77	804.83	0.0000	4.5800	50.0000	0.0000	(0.1016)	(0.0112)	0.0000	1	(0.1128)	01/06/2025
688819.SH	12/17/2024	SDB3260122933	1,100.00	4.0241	4,393.22	4,426.55	0.0000	4.5800	50.0000	0.0000	(0.5589)	(0.0615)	0.0000	1	(0.6204)	01/06/2025
688819.SH	12/17/2024	SDB3260122933	600.00	4.0241	2,396.30	2,414.48	0.0000	4.5800	50.0000	0.0000	(0.3049)	(0.0335)	0.0000	1	(0.3384)	01/06/2025
688819.SH	12/17/2024	SDB3260122933	400.00	4.0241	1,597.53	1,609.66	0.0000	4.5800	50.0000	0.0000	(0.2032)	(0.0224)	0.0000	1	(0.2256)	01/06/2025
688819.SH	12/17/2024	SDB3260122933	200.00	4.0241	798.77	804.83	0.0000	4.5800	50.0000	0.0000	(0.1016)	(0.0112)	0.0000	1	(0.1128)	01/06/2025
688819.SH	12/17/2024	SDB3260122933	600.00	4.0241	2,396.30	2,414.48	0.0000	4.5800	50.0000	0.0000	(0.3049)	(0.0335)	0.0000	1	(0.3384)	01/06/2025
688819.SH	12/17/2024	SDB3260122933	200.00	4.0241	798.77	804.83	0.0000	4.5800	50.0000	0.0000	(0.1016)	(0.0112)	0.0000	1	(0.1128)	01/06/2025
688819.SH	12/17/2024	SDB3260122933	598.00	4.0241	2,388.31	2,406.44	0.0000	4.5800	50.0000	0.0000	(0.3038)	(0.0334)	0.0000	1	(0.3373)	01/06/2025
688819.SH	12/17/2024	SDB3260122933	223.00	4.0241	890.63	897.38	0.0000	4.5800	50.0000	0.0000	(0.1133)	(0.0125)	0.0000	1	(0.1258)	01/06/2025
688819.SH	12/17/2024	SDB3260122933	1,100.00	4.0241	4,393.22	4,426.55	0.0000	4.5800	50.0000	0.0000	(0.5589)	(0.0615)	0.0000	1	(0.6204)	01/06/2025
688819.SH	12/17/2024	SDB3260122933	2,477.00	4.0241	9,892.73	9,967.79	0.0000	4.5800	50.0000	0.0000	(1.2586)	(0.1384)	0.0000	1	(1.3970)	01/06/2025
688819.SH	12/17/2024	SDB3260122933	2,200.00	4.0241	8,786.44	8,853.11	0.0000	4.5800	50.0000	0.0000	(1.1178)	(0.1230)	0.0000	1	(1.2408)	01/06/2025
688819.SH	12/17/2024	SDB3260122933	1,803.00	4.0241	7,200.89	7,255.52	0.0000	4.5800	50.0000	0.0000	(0.9161)	(0.1008)	0.0000	1	(1.0169)	01/06/2025
688819.SH	12/17/2024	SDB3260122933	5,097.00	4.0241	20,356.59	20,511.04	0.0000	4.5800	50.0000	0.0000	(2.5898)	(0.2849)	0.0000	1	(2.8747)	01/06/2025
688819.SH	12/17/2024	SDB3260122933	201.00	4.0241	802.76	808.85	0.0000	4.5800	50.0000	0.0000	(0.1021)	(0.0112)	0.0000	1	(0.1134)	01/06/2025
688819.SH	12/17/2024	SDB3260122933	1,299.00	4.0241	5,187.99	5,227.36	0.0000	4.5800	50.0000	0.0000	(0.6600)	(0.0726)	0.0000	1	(0.7326)	01/06/2025
688819.SH	12/17/2024	SDB3260122933	1,400.00	4.0241	5,591.37	5,633.79	0.0000	4.5800	50.0000	0.0000	(0.7113)	(0.0782)	0.0000	1	(0.7896)	01/06/2025
688819.SH	12/17/2024	SDB3260122933	200.00	4.0241	798.77	804.83	0.0000	4.5800	50.0000	0.0000	(0.1016)	(0.0112)	0.0000	1	(0.1128)	01/06/2025
688819.SH	12/17/2024	SDB3260122933	8,621.00	4.0241	34,430.87	34,692.10	0.0000	4.5800	50.0000	0.0000	(4.3804)	(0.4818)	0.0000	1	(4.8622)	01/06/2025
688819.SH	12/17/2024	SDB3260122933	379.00	4.0241	1,513.66	1,525.15	0.0000	4.5800	50.0000	0.0000	(0.1926)	(0.0212)	0.0000	1	(0.2138)	01/06/2025
688819.SH	12/17/2024	SDB3260122933	400.00	4.0241	1,597.53	1,609.66	0.0000	4.5800	50.0000	0.0000	(0.2032)	(0.0224)	0.0000	1	(0.2256)	01/06/2025
688819.SH	12/17/2024	SDB3260122933	500.00	4.0241	1,996.92	2,012.07	0.0000	4.5800	50.0000	0.0000	(0.2541)	(0.0279)	0.0000	1	(0.2820)	01/06/2025
688819.SH	12/16/2024	SDB3260122933	1,593.00	4.0280	6,362.18	6,416.65	0.0000	4.5800	50.0000	0.0000	(0.8094)	(0.0891)	0.0000	1	(0.8985)	01/06/2025
688819.SH	12/16/2024	SDB3260122933	207.00	4.0280	826.72	833.80	0.0000	4.5800	50.0000	0.0000	(0.1052)	(0.0116)	0.0000	1	(0.1168)	01/06/2025
688819.SH	12/16/2024	SDB3260122933	1,300.00	4.0280	5,191.99	5,236.44	0.0000	4.5800	50.0000	0.0000	(0.6605)	(0.0727)	0.0000	1	(0.7333)	01/06/2025
688819.SH	12/16/2024	SDB3260122933	2,254.00	4.0280	9,002.11	9,079.18	0.0000	4.5800	50.0000	0.0000	(1.1453)	(0.1261)	0.0000	1	(1.2714)	01/06/2025
688819.SH	12/16/2024	SDB3260122933	1,946.00	4.0280	7,772.01	7,838.54	0.0000	4.5800	50.0000	0.0000	(0.9888)	(0.1089)	0.0000	1	(1.0976)	01/06/2025
688819.SH	12/16/2024	SDB3260122933	200.00	4.0280	798.77	805.61	0.0000	4.5800	50.0000	0.0000	(0.1016)	(0.0112)	0.0000	1	(0.1128)	01/06/2025
688819.SH	12/16/2024	SDB3260122933	1,100.00	4.0280	4,393.22	4,430.83	0.0000	4.5800	50.0000	0.0000	(0.5589)	(0.0615)	0.0000	1	(0.6205)	01/06/2025
688819.SH	12/16/2024	SDB3260122933	600.00	4.0280	2,396.30	2,416.82	0.0000	4.5800	50.0000	0.0000	(0.3049)	(0.0336)	0.0000	1	(0.3384)	01/06/2025
688819.SH	12/16/2024	SDB3260122933	400.00	4.0280	1,597.53	1,611.21	0.0000	4.5800	50.0000	0.0000	(0.2032)	(0.0224)	0.0000	1	(0.2256)	01/06/2025
688819.SH	12/16/2024	SDB3260122933	200.00	4.0280	798.77	805.61	0.0000	4.5800	50.0000	0.0000	(0.1016)	(0.0112)	0.0000	1	(0.1128)	01/06/2025
688819.SH	12/16/2024	SDB3260122933	600.00	4.0280	2,396.30	2,416.82	0.0000	4.5800	50.0000	0.0000	(0.3049)	(0.0336)	0.0000	1	(0.3384)	01/06/2025

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Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
TIANNENG BATTERY GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
688819.SH	12/16/2024	SDB3260122933	200.00	4.0280	798.77	805.61	0.0000	4.5800	50.0000	0.0000	(0.1016)	(0.0112)	0.0000	1	(0.1128)	01/06/2025
688819.SH	12/16/2024	SDB3260122933	598.00	4.0280	2,388.31	2,408.76	0.0000	4.5800	50.0000	0.0000	(0.3038)	(0.0335)	0.0000	1	(0.3373)	01/06/2025
688819.SH	12/16/2024	SDB3260122933	223.00	4.0280	890.63	898.25	0.0000	4.5800	50.0000	0.0000	(0.1133)	(0.0125)	0.0000	1	(0.1258)	01/06/2025
688819.SH	12/16/2024	SDB3260122933	1,100.00	4.0280	4,393.22	4,430.83	0.0000	4.5800	50.0000	0.0000	(0.5589)	(0.0615)	0.0000	1	(0.6205)	01/06/2025
688819.SH	12/16/2024	SDB3260122933	2,477.00	4.0280	9,892.73	9,977.43	0.0000	4.5800	50.0000	0.0000	(1.2586)	(0.1386)	0.0000	1	(1.3972)	01/06/2025
688819.SH	12/16/2024	SDB3260122933	5,136.00	4.0280	20,512.35	20,687.96	0.0000	4.5800	50.0000	0.0000	(2.6096)	(0.2873)	0.0000	1	(2.8970)	01/06/2025
688819.SH	12/16/2024	SDB3260122933	3,064.00	4.0280	12,237.12	12,341.88	0.0000	4.5800	50.0000	0.0000	(1.5568)	(0.1714)	0.0000	1	(1.7282)	01/06/2025
688819.SH	12/16/2024	SDB3260122933	1,803.00	4.0280	7,200.89	7,262.54	0.0000	4.5800	50.0000	0.0000	(0.9161)	(0.1009)	0.0000	1	(1.0170)	01/06/2025
688819.SH	12/16/2024	SDB3260122933	5,097.00	4.0280	20,356.59	20,530.86	0.0000	4.5800	50.0000	0.0000	(2.5898)	(0.2852)	0.0000	1	(2.8750)	01/06/2025
688819.SH	12/16/2024	SDB3260122933	201.00	4.0280	802.76	809.63	0.0000	4.5800	50.0000	0.0000	(0.1021)	(0.0112)	0.0000	1	(0.1134)	01/06/2025
688819.SH	12/16/2024	SDB3260122933	1,299.00	4.0280	5,187.99	5,232.41	0.0000	4.5800	50.0000	0.0000	(0.6600)	(0.0727)	0.0000	1	(0.7327)	01/06/2025
688819.SH	12/16/2024	SDB3260122933	1,400.00	4.0280	5,591.37	5,639.24	0.0000	4.5800	50.0000	0.0000	(0.7113)	(0.0783)	0.0000	1	(0.7897)	01/06/2025
688819.SH	12/16/2024	SDB3260122933	200.00	4.0280	798.77	805.61	0.0000	4.5800	50.0000	0.0000	(0.1016)	(0.0112)	0.0000	1	(0.1128)	01/06/2025
688819.SH	12/16/2024	SDB3260122933	8,621.00	4.0280	34,430.87	34,725.64	0.0000	4.5800	50.0000	0.0000	(4.3804)	(0.4823)	0.0000	1	(4.8627)	01/06/2025
688819.SH	12/16/2024	SDB3260122933	379.00	4.0280	1,513.66	1,526.62	0.0000	4.5800	50.0000	0.0000	(0.1926)	(0.0212)	0.0000	1	(0.2138)	01/06/2025
688819.SH	12/16/2024	SDB3260122933	400.00	4.0280	1,597.53	1,611.21	0.0000	4.5800	50.0000	0.0000	(0.2032)	(0.0224)	0.0000	1	(0.2256)	01/06/2025
688819.SH	12/16/2024	SDB3260122933	500.00	4.0280	1,996.92	2,014.01	0.0000	4.5800	50.0000	0.0000	(0.2541)	(0.0280)	0.0000	1	(0.2820)	01/06/2025
688819.SH	12/13/2024	SDB3260122933	1,593.00	3.9965	6,362.18	6,366.50	0.0000	4.5800	50.0000	0.0000	(2.4282)	(0.2653)	0.0000	3	(2.6935)	01/06/2025
688819.SH	12/13/2024	SDB3260122933	207.00	3.9965	826.72	827.29	0.0000	4.5800	50.0000	0.0000	(0.3155)	(0.0345)	0.0000	3	(0.3500)	01/06/2025
688819.SH	12/13/2024	SDB3260122933	1,300.00	3.9965	5,191.99	5,195.51	0.0000	4.5800	50.0000	0.0000	(1.9816)	(0.2165)	0.0000	3	(2.1981)	01/06/2025
688819.SH	12/13/2024	SDB3260122933	2,254.00	3.9965	9,002.11	9,008.22	0.0000	4.5800	50.0000	0.0000	(3.4358)	(0.3753)	0.0000	3	(3.8111)	01/06/2025
688819.SH	12/13/2024	SDB3260122933	1,946.00	3.9965	7,772.01	7,777.28	0.0000	4.5800	50.0000	0.0000	(2.9663)	(0.3241)	0.0000	3	(3.2904)	01/06/2025
688819.SH	12/13/2024	SDB3260122933	200.00	3.9965	798.77	799.31	0.0000	4.5800	50.0000	0.0000	(0.3049)	(0.0333)	0.0000	3	(0.3382)	01/06/2025
688819.SH	12/13/2024	SDB3260122933	1,100.00	3.9965	4,393.22	4,396.20	0.0000	4.5800	50.0000	0.0000	(1.6767)	(0.1832)	0.0000	3	(1.8599)	01/06/2025
688819.SH	12/13/2024	SDB3260122933	600.00	3.9965	2,396.30	2,397.93	0.0000	4.5800	50.0000	0.0000	(0.9146)	(0.0999)	0.0000	3	(1.0145)	01/06/2025
688819.SH	12/13/2024	SDB3260122933	400.00	3.9965	1,597.53	1,598.62	0.0000	4.5800	50.0000	0.0000	(0.6097)	(0.0666)	0.0000	3	(0.6763)	01/06/2025
688819.SH	12/13/2024	SDB3260122933	200.00	3.9965	798.77	799.31	0.0000	4.5800	50.0000	0.0000	(0.3049)	(0.0333)	0.0000	3	(0.3382)	01/06/2025
688819.SH	12/13/2024	SDB3260122933	600.00	3.9965	2,396.30	2,397.93	0.0000	4.5800	50.0000	0.0000	(0.9146)	(0.0999)	0.0000	3	(1.0145)	01/06/2025
688819.SH	12/13/2024	SDB3260122933	200.00	3.9965	798.77	799.31	0.0000	4.5800	50.0000	0.0000	(0.3049)	(0.0333)	0.0000	3	(0.3382)	01/06/2025
688819.SH	12/13/2024	SDB3260122933	598.00	3.9965	2,388.31	2,389.94	0.0000	4.5800	50.0000	0.0000	(0.9115)	(0.0996)	0.0000	3	(1.0111)	01/06/2025
688819.SH	12/13/2024	SDB3260122933	223.00	3.9965	890.63	891.23	0.0000	4.5800	50.0000	0.0000	(0.3399)	(0.0371)	0.0000	3	(0.3771)	01/06/2025
688819.SH	12/13/2024	SDB3260122933	1,100.00	3.9965	4,393.22	4,396.20	0.0000	4.5800	50.0000	0.0000	(1.6767)	(0.1832)	0.0000	3	(1.8599)	01/06/2025
688819.SH	12/13/2024	SDB3260122933	2,477.00	3.9965	9,892.73	9,899.45	0.0000	4.5800	50.0000	0.0000	(3.7757)	(0.4125)	0.0000	3	(4.1882)	01/06/2025
688819.SH	12/13/2024	SDB3260122933	5,736.00	3.9965	22,908.65	22,924.21	0.0000	4.5800	50.0000	0.0000	(8.7435)	(0.9552)	0.0000	3	(9.6986)	01/06/2025
688819.SH	12/13/2024	SDB3260122933	3,064.00	3.9965	12,237.12	12,245.43	0.0000	4.5800	50.0000	0.0000	(4.6705)	(0.5102)	0.0000	3	(5.1807)	01/06/2025
688819.SH	12/13/2024	SDB3260122933	300.00	3.9965	1,198.15	1,198.96	0.0000	4.5800	50.0000	0.0000	(0.4573)	(0.0500)	0.0000	3	(0.5073)	01/06/2025
688819.SH	12/13/2024	SDB3260122933	1,803.00	3.9965	7,200.89	7,205.78	0.0000	4.5800	50.0000	0.0000	(2.7483)	(0.3002)	0.0000	3	(3.0486)	01/06/2025
688819.SH	12/13/2024	SDB3260122933	5,097.00	3.9965	20,356.59	20,370.41	0.0000	4.5800	50.0000	0.0000	(7.7694)	(0.8488)	0.0000	3	(8.6182)	01/06/2025
688819.SH	12/13/2024	SDB3260122933	201.00	3.9965	802.76	803.31	0.0000	4.5800	50.0000	0.0000	(0.3064)	(0.0335)	0.0000	3	(0.3399)	01/06/2025
688819.SH	12/13/2024	SDB3260122933	1,299.00	3.9965	5,187.99	5,191.52	0.0000	4.5800	50.0000	0.0000	(1.9801)	(0.2163)	0.0000	3	(2.1964)	01/06/2025
688819.SH	12/13/2024	SDB3260122933	1,400.00	3.9965	5,591.37	5,595.17	0.0000	4.5800	50.0000	0.0000	(2.1340)	(0.2331)	0.0000	3	(2.3672)	01/06/2025
688819.SH	12/13/2024	SDB3260122933	200.00	3.9965	798.77	799.31	0.0000	4.5800	50.0000	0.0000	(0.3049)	(0.0333)	0.0000	3	(0.3382)	01/06/2025
688819.SH	12/13/2024	SDB3260122933	8,621.00	3.9965	34,430.87	34,454.25	0.0000	4.5800	50.0000	0.0000	(13.1411)	(1.4356)	0.0000	3	(14.5767)	01/06/2025
688819.SH	12/13/2024	SDB3260122933	379.00	3.9965	1,513.66	1,514.69	0.0000	4.5800	50.0000	0.0000	(0.5777)	(0.0631)	0.0000	3	(0.6408)	01/06/2025
688819.SH	12/13/2024	SDB3260122933	400.00	3.9965	1,597.53	1,598.62	0.0000	4.5800	50.0000	0.0000	(0.6097)	(0.0666)	0.0000	3	(0.6763)	01/06/2025
688819.SH	12/13/2024	SDB3260122933	500.00	3.9965	1,996.92	1,998.27	0.0000	4.5800	50.0000	0.0000	(0.7622)	(0.0833)	0.0000	3	(0.8454)	01/06/2025
688819.SH	12/12/2024	SDB3260122933	1,593.00	3.9456	6,362.18	6,285.31	0.0000	4.5800	50.0000	0.0000	(0.8094)	(0.0873)	0.0000	1	(0.8967)	01/06/2025
688819.SH	12/12/2024	SDB3260122933	207.00	3.9456	826.72	816.74	0.0000	4.5800	50.0000	0.0000	(0.1052)	(0.0113)	0.0000	1	(0.1165)	01/06/2025
688819.SH	12/12/2024	SDB3260122933	1,300.00	3.9456	5,191.99	5,129.26	0.0000	4.5800	50.0000	0.0000	(0.6605)	(0.0712)	0.0000	1	(0.7318)	01/06/2025
688819.SH	12/12/2024	SDB3260122933	2,254.00	3.9456	9,002.11	8,893.34	0.0000	4.5800	50.0000	0.0000	(1.1453)	(0.1235)	0.0000	1	(1.2688)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6



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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
068831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
TIANNENG BATTERY GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
688819.SH	12/12/2024	SDB3260122933	1,946.00	3.9456	7,772.01	7,678.10	0.0000	4.5800	50.0000	0.0000	(0.9888)	(0.1066)	0.0000	1	(1.0954)	01/06/2025
688819.SH	12/12/2024	SDB3260122933	200.00	3.9456	798.77	789.12	0.0000	4.5800	50.0000	0.0000	(0.1016)	(0.0110)	0.0000	1	(0.1126)	01/06/2025
688819.SH	12/12/2024	SDB3260122933	1,100.00	3.9456	4,393.22	4,340.14	0.0000	4.5800	50.0000	0.0000	(0.5589)	(0.0603)	0.0000	1	(0.6192)	01/06/2025
688819.SH	12/12/2024	SDB3260122933	600.00	3.9456	2,396.30	2,367.35	0.0000	4.5800	50.0000	0.0000	(0.3049)	(0.0329)	0.0000	1	(0.3377)	01/06/2025
688819.SH	12/12/2024	SDB3260122933	400.00	3.9456	1,597.53	1,578.23	0.0000	4.5800	50.0000	0.0000	(0.2032)	(0.0219)	0.0000	1	(0.2252)	01/06/2025
688819.SH	12/12/2024	SDB3260122933	200.00	3.9456	798.77	789.12	0.0000	4.5800	50.0000	0.0000	(0.1016)	(0.0110)	0.0000	1	(0.1126)	01/06/2025
688819.SH	12/12/2024	SDB3260122933	600.00	3.9456	2,396.30	2,367.35	0.0000	4.5800	50.0000	0.0000	(0.3049)	(0.0329)	0.0000	1	(0.3377)	01/06/2025
688819.SH	12/12/2024	SDB3260122933	200.00	3.9456	798.77	789.12	0.0000	4.5800	50.0000	0.0000	(0.1016)	(0.0110)	0.0000	1	(0.1126)	01/06/2025
688819.SH	12/12/2024	SDB3260122933	598.00	3.9456	2,388.31	2,359.46	0.0000	4.5800	50.0000	0.0000	(0.3038)	(0.0328)	0.0000	1	(0.3366)	01/06/2025
688819.SH	12/12/2024	SDB3260122933	223.00	3.9456	890.63	879.86	0.0000	4.5800	50.0000	0.0000	(0.1133)	(0.0122)	0.0000	1	(0.1255)	01/06/2025
688819.SH	12/12/2024	SDB3260122933	1,100.00	3.9456	4,393.22	4,340.14	0.0000	4.5800	50.0000	0.0000	(0.5589)	(0.0603)	0.0000	1	(0.6192)	01/06/2025
688819.SH	12/12/2024	SDB3260122933	2,477.00	3.9456	9,892.73	9,773.21	0.0000	4.5800	50.0000	0.0000	(1.2586)	(0.1357)	0.0000	1	(1.3943)	01/06/2025
688819.SH	12/12/2024	SDB3260122933	5,736.00	3.9456	22,908.65	22,631.86	0.0000	4.5800	50.0000	0.0000	(2.9145)	(0.3143)	0.0000	1	(3.2288)	01/06/2025
688819.SH	12/12/2024	SDB3260122933	3,064.00	3.9456	12,237.12	12,089.26	0.0000	4.5800	50.0000	0.0000	(1.5568)	(0.1679)	0.0000	1	(1.7247)	01/06/2025
688819.SH	12/12/2024	SDB3260122933	300.00	3.9456	1,198.15	1,183.67	0.0000	4.5800	50.0000	0.0000	(0.1524)	(0.0164)	0.0000	1	(0.1689)	01/06/2025
688819.SH	12/12/2024	SDB3260122933	1,803.00	3.9456	7,200.89	7,113.88	0.0000	4.5800	50.0000	0.0000	(0.9161)	(0.0988)	0.0000	1	(1.0149)	01/06/2025
688819.SH	12/12/2024	SDB3260122933	5,097.00	3.9456	20,356.59	20,110.63	0.0000	4.5800	50.0000	0.0000	(2.5898)	(0.2793)	0.0000	1	(2.8691)	01/06/2025
688819.SH	12/12/2024	SDB3260122933	201.00	3.9456	802.76	793.06	0.0000	4.5800	50.0000	0.0000	(0.1021)	(0.0110)	0.0000	1	(0.1131)	01/06/2025
688819.SH	12/12/2024	SDB3260122933	1,299.00	3.9456	5,187.99	5,125.31	0.0000	4.5800	50.0000	0.0000	(0.6600)	(0.0712)	0.0000	1	(0.7312)	01/06/2025
688819.SH	12/12/2024	SDB3260122933	1,400.00	3.9456	5,591.37	5,523.81	0.0000	4.5800	50.0000	0.0000	(0.7113)	(0.0767)	0.0000	1	(0.7881)	01/06/2025
688819.SH	12/12/2024	SDB3260122933	200.00	3.9456	798.77	789.12	0.0000	4.5800	50.0000	0.0000	(0.1016)	(0.0110)	0.0000	1	(0.1126)	01/06/2025
688819.SH	12/12/2024	SDB3260122933	8,621.00	3.9456	34,430.87	34,014.86	0.0000	4.5800	50.0000	0.0000	(4.3804)	(0.4724)	0.0000	1	(4.8528)	01/06/2025
688819.SH	12/12/2024	SDB3260122933	379.00	3.9456	1,513.66	1,495.38	0.0000	4.5800	50.0000	0.0000	(0.1926)	(0.0208)	0.0000	1	(0.2133)	01/06/2025
688819.SH	12/12/2024	SDB3260122933	400.00	3.9456	1,597.53	1,578.23	0.0000	4.5800	50.0000	0.0000	(0.2032)	(0.0219)	0.0000	1	(0.2252)	01/06/2025
688819.SH	12/12/2024	SDB3260122933	500.00	3.9456	1,996.92	1,972.79	0.0000	4.5800	50.0000	0.0000	(0.2541)	(0.0274)	0.0000	1	(0.2815)	01/06/2025
688819.SH	12/11/2024	SDB3260122933	1,593.00	3.9417	6,362.18	6,279.18	0.0000	4.5800	50.0000	0.0000	(0.8094)	(0.0872)	0.0000	1	(0.8966)	01/06/2025
688819.SH	12/11/2024	SDB3260122933	207.00	3.9417	826.72	815.94	0.0000	4.5800	50.0000	0.0000	(0.1052)	(0.0113)	0.0000	1	(0.1165)	01/06/2025
688819.SH	12/11/2024	SDB3260122933	1,300.00	3.9417	5,191.99	5,124.25	0.0000	4.5800	50.0000	0.0000	(0.6605)	(0.0712)	0.0000	1	(0.7317)	01/06/2025
688819.SH	12/11/2024	SDB3260122933	2,254.00	3.9417	9,002.11	8,884.67	0.0000	4.5800	50.0000	0.0000	(1.1453)	(0.1234)	0.0000	1	(1.2687)	01/06/2025
688819.SH	12/11/2024	SDB3260122933	1,946.00	3.9417	7,772.01	7,670.61	0.0000	4.5800	50.0000	0.0000	(0.9888)	(0.1065)	0.0000	1	(1.0953)	01/06/2025
688819.SH	12/11/2024	SDB3260122933	200.00	3.9417	798.77	788.35	0.0000	4.5800	50.0000	0.0000	(0.1016)	(0.0109)	0.0000	1	(0.1126)	01/06/2025
688819.SH	12/11/2024	SDB3260122933	1,100.00	3.9417	4,393.22	4,335.91	0.0000	4.5800	50.0000	0.0000	(0.5589)	(0.0602)	0.0000	1	(0.6191)	01/06/2025
688819.SH	12/11/2024	SDB3260122933	600.00	3.9417	2,396.30	2,365.04	0.0000	4.5800	50.0000	0.0000	(0.3049)	(0.0328)	0.0000	1	(0.3377)	01/06/2025
688819.SH	12/11/2024	SDB3260122933	400.00	3.9417	1,597.53	1,576.69	0.0000	4.5800	50.0000	0.0000	(0.2032)	(0.0219)	0.0000	1	(0.2251)	01/06/2025
688819.SH	12/11/2024	SDB3260122933	200.00	3.9417	798.77	788.35	0.0000	4.5800	50.0000	0.0000	(0.1016)	(0.0109)	0.0000	1	(0.1126)	01/06/2025
688819.SH	12/11/2024	SDB3260122933	600.00	3.9417	2,396.30	2,365.04	0.0000	4.5800	50.0000	0.0000	(0.3049)	(0.0328)	0.0000	1	(0.3377)	01/06/2025
688819.SH	12/11/2024	SDB3260122933	200.00	3.9417	798.77	788.35	0.0000	4.5800	50.0000	0.0000	(0.1016)	(0.0109)	0.0000	1	(0.1126)	01/06/2025
688819.SH	12/11/2024	SDB3260122933	598.00	3.9417	2,388.31	2,357.16	0.0000	4.5800	50.0000	0.0000	(0.3038)	(0.0327)	0.0000	1	(0.3366)	01/06/2025
688819.SH	12/11/2024	SDB3260122933	223.00	3.9417	890.63	879.01	0.0000	4.5800	50.0000	0.0000	(0.1133)	(0.0122)	0.0000	1	(0.1255)	01/06/2025
688819.SH	12/11/2024	SDB3260122933	1,100.00	3.9417	4,393.22	4,335.91	0.0000	4.5800	50.0000	0.0000	(0.5589)	(0.0602)	0.0000	1	(0.6191)	01/06/2025
688819.SH	12/11/2024	SDB3260122933	2,477.00	3.9417	9,892.73	9,763.68	0.0000	4.5800	50.0000	0.0000	(1.2586)	(0.1356)	0.0000	1	(1.3942)	01/06/2025
688819.SH	12/11/2024	SDB3260122933	5,736.00	3.9417	22,908.65	22,609.79	0.0000	4.5800	50.0000	0.0000	(2.9145)	(0.3140)	0.0000	1	(3.2285)	01/06/2025
688819.SH	12/11/2024	SDB3260122933	3,064.00	3.9417	12,237.12	12,077.47	0.0000	4.5800	50.0000	0.0000	(1.5568)	(0.1677)	0.0000	1	(1.7246)	01/06/2025
688819.SH	12/11/2024	SDB3260122933	600.00	3.9417	2,396.30	2,365.04	0.0000	4.5800	50.0000	0.0000	(0.3049)	(0.0328)	0.0000	1	(0.3377)	01/06/2025
688819.SH	12/11/2024	SDB3260122933	1,803.00	3.9417	7,200.89	7,106.95	0.0000	4.5800	50.0000	0.0000	(0.9161)	(0.0987)	0.0000	1	(1.0148)	01/06/2025
688819.SH	12/11/2024	SDB3260122933	5,097.00	3.9417	20,356.59	20,091.02	0.0000	4.5800	50.0000	0.0000	(2.5898)	(0.2790)	0.0000	1	(2.8689)	01/06/2025
688819.SH	12/11/2024	SDB3260122933	201.00	3.9417	802.76	792.29	0.0000	4.5800	50.0000	0.0000	(0.1021)	(0.0110)	0.0000	1	(0.1131)	01/06/2025
688819.SH	12/11/2024	SDB3260122933	1,299.00	3.9417	5,187.99	5,120.31	0.0000	4.5800	50.0000	0.0000	(0.6600)	(0.0711)	0.0000	1	(0.7311)	01/06/2025
688819.SH	12/11/2024	SDB3260122933	1,400.00	3.9417	5,591.37	5,518.43	0.0000	4.5800	50.0000	0.0000	(0.7113)	(0.0766)	0.0000	1	(0.7880)	01/06/2025
688819.SH	12/11/2024	SDB3260122933	200.00	3.9417	798.77	788.35	0.0000	4.5800	50.0000	0.0000	(0.1016)	(0.0109)	0.0000	1	(0.1126)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6



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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
068831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
TIANNENG BATTERY GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
688819.SH	12/11/2024	SDB3260122933	8,621.00	3.9417	34,430.87	33,981.69	0.0000	4.5800	50.0000	0.0000	(4.3804)	(0.4720)	0.0000	1	(4.8523)	01/06/2025
688819.SH	12/11/2024	SDB3260122933	379.00	3.9417	1,513.66	1,493.92	0.0000	4.5800	50.0000	0.0000	(0.1926)	(0.0207)	0.0000	1	(0.2133)	01/06/2025
688819.SH	12/11/2024	SDB3260122933	400.00	3.9417	1,597.53	1,576.69	0.0000	4.5800	50.0000	0.0000	(0.2032)	(0.0219)	0.0000	1	(0.2251)	01/06/2025
688819.SH	12/11/2024	SDB3260122933	500.00	3.9417	1,996.92	1,970.87	0.0000	4.5800	50.0000	0.0000	(0.2541)	(0.0274)	0.0000	1	(0.2814)	01/06/2025
688819.SH	12/10/2024	SDB3260122933	1,593.00	3.8925	6,362.18	6,200.69	0.0000	4.5800	50.0000	0.0000	(0.8094)	(0.0861)	0.0000	1	(0.8955)	01/06/2025
688819.SH	12/10/2024	SDB3260122933	207.00	3.8925	826.72	805.74	0.0000	4.5800	50.0000	0.0000	(0.1052)	(0.0112)	0.0000	1	(0.1164)	01/06/2025
688819.SH	12/10/2024	SDB3260122933	1,300.00	3.8925	5,191.99	5,060.20	0.0000	4.5800	50.0000	0.0000	(0.6605)	(0.0703)	0.0000	1	(0.7308)	01/06/2025
688819.SH	12/10/2024	SDB3260122933	2,254.00	3.8925	9,002.11	8,773.61	0.0000	4.5800	50.0000	0.0000	(1.1453)	(0.1219)	0.0000	1	(1.2671)	01/06/2025
688819.SH	12/10/2024	SDB3260122933	1,946.00	3.8925	7,772.01	7,574.73	0.0000	4.5800	50.0000	0.0000	(0.9888)	(0.1052)	0.0000	1	(1.0940)	01/06/2025
688819.SH	12/10/2024	SDB3260122933	200.00	3.8925	798.77	778.49	0.0000	4.5800	50.0000	0.0000	(0.1016)	(0.0108)	0.0000	1	(0.1124)	01/06/2025
688819.SH	12/10/2024	SDB3260122933	1,100.00	3.8925	4,393.22	4,281.71	0.0000	4.5800	50.0000	0.0000	(0.5589)	(0.0595)	0.0000	1	(0.6184)	01/06/2025
688819.SH	12/10/2024	SDB3260122933	600.00	3.8925	2,396.30	2,335.48	0.0000	4.5800	50.0000	0.0000	(0.3049)	(0.0324)	0.0000	1	(0.3373)	01/06/2025
688819.SH	12/10/2024	SDB3260122933	400.00	3.8925	1,597.53	1,556.98	0.0000	4.5800	50.0000	0.0000	(0.2032)	(0.0216)	0.0000	1	(0.2249)	01/06/2025
688819.SH	12/10/2024	SDB3260122933	200.00	3.8925	798.77	778.49	0.0000	4.5800	50.0000	0.0000	(0.1016)	(0.0108)	0.0000	1	(0.1124)	01/06/2025
688819.SH	12/10/2024	SDB3260122933	600.00	3.8925	2,396.30	2,335.48	0.0000	4.5800	50.0000	0.0000	(0.3049)	(0.0324)	0.0000	1	(0.3373)	01/06/2025
688819.SH	12/10/2024	SDB3260122933	200.00	3.8925	798.77	778.49	0.0000	4.5800	50.0000	0.0000	(0.1016)	(0.0108)	0.0000	1	(0.1124)	01/06/2025
688819.SH	12/10/2024	SDB3260122933	598.00	3.8925	2,388.31	2,327.69	0.0000	4.5800	50.0000	0.0000	(0.3038)	(0.0323)	0.0000	1	(0.3362)	01/06/2025
688819.SH	12/10/2024	SDB3260122933	223.00	3.8925	890.63	868.02	0.0000	4.5800	50.0000	0.0000	(0.1133)	(0.0121)	0.0000	1	(0.1254)	01/06/2025
688819.SH	12/10/2024	SDB3260122933	1,100.00	3.8925	4,393.22	4,281.71	0.0000	4.5800	50.0000	0.0000	(0.5589)	(0.0595)	0.0000	1	(0.6184)	01/06/2025
688819.SH	12/10/2024	SDB3260122933	2,477.00	3.8925	9,892.73	9,641.63	0.0000	4.5800	50.0000	0.0000	(1.2586)	(0.1339)	0.0000	1	(1.3925)	01/06/2025
688819.SH	12/10/2024	SDB3260122933	500.00	3.8925	1,996.92	1,946.23	0.0000	4.5800	50.0000	0.0000	(0.2541)	(0.0270)	0.0000	1	(0.2811)	01/06/2025
688819.SH	12/10/2024	SDB3260122933	200.00	3.8925	798.77	778.49	0.0000	4.5800	50.0000	0.0000	(0.1016)	(0.0108)	0.0000	1	(0.1124)	01/06/2025
688819.SH	12/10/2024	SDB3260122933	5,736.00	3.8925	22,908.65	22,327.16	0.0000	4.5800	50.0000	0.0000	(2.9145)	(0.3101)	0.0000	1	(3.2246)	01/06/2025
688819.SH	12/10/2024	SDB3260122933	3,064.00	3.8925	12,237.12	11,926.50	0.0000	4.5800	50.0000	0.0000	(1.5568)	(0.1656)	0.0000	1	(1.7225)	01/06/2025
688819.SH	12/10/2024	SDB3260122933	800.00	3.8925	3,195.07	3,113.97	0.0000	4.5800	50.0000	0.0000	(0.4065)	(0.0432)	0.0000	1	(0.4497)	01/06/2025
688819.SH	12/10/2024	SDB3260122933	1,803.00	3.8925	7,200.89	7,018.11	0.0000	4.5800	50.0000	0.0000	(0.9161)	(0.0975)	0.0000	1	(1.0136)	01/06/2025
688819.SH	12/10/2024	SDB3260122933	5,097.00	3.8925	20,356.59	19,839.88	0.0000	4.5800	50.0000	0.0000	(2.5898)	(0.2756)	0.0000	1	(2.8654)	01/06/2025
688819.SH	12/10/2024	SDB3260122933	201.00	3.8925	802.76	782.38	0.0000	4.5800	50.0000	0.0000	(0.1021)	(0.0109)	0.0000	1	(0.1130)	01/06/2025
688819.SH	12/10/2024	SDB3260122933	1,299.00	3.8925	5,187.99	5,056.31	0.0000	4.5800	50.0000	0.0000	(0.6600)	(0.0702)	0.0000	1	(0.7303)	01/06/2025
688819.SH	12/10/2024	SDB3260122933	1,400.00	3.8925	5,591.37	5,449.45	0.0000	4.5800	50.0000	0.0000	(0.7113)	(0.0757)	0.0000	1	(0.7870)	01/06/2025
688819.SH	12/10/2024	SDB3260122933	200.00	3.8925	798.77	778.49	0.0000	4.5800	50.0000	0.0000	(0.1016)	(0.0108)	0.0000	1	(0.1124)	01/06/2025
688819.SH	12/10/2024	SDB3260122933	8,621.00	3.8925	34,430.87	33,556.91	0.0000	4.5800	50.0000	0.0000	(4.3804)	(0.4661)	0.0000	1	(4.8464)	01/06/2025
688819.SH	12/10/2024	SDB3260122933	379.00	3.8925	1,513.66	1,475.24	0.0000	4.5800	50.0000	0.0000	(0.1926)	(0.0205)	0.0000	1	(0.2131)	01/06/2025
688819.SH	12/10/2024	SDB3260122933	400.00	3.8925	1,597.53	1,556.98	0.0000	4.5800	50.0000	0.0000	(0.2032)	(0.0216)	0.0000	1	(0.2249)	01/06/2025
688819.SH	12/10/2024	SDB3260122933	500.00	3.8925	1,996.92	1,946.23	0.0000	4.5800	50.0000	0.0000	(0.2541)	(0.0270)	0.0000	1	(0.2811)	01/06/2025
688819.SH	12/09/2024	SDB3260122933	1,593.00	3.8888	6,362.18	6,194.88	0.0000	4.5800	50.0000	0.0000	(0.8094)	(0.0860)	0.0000	1	(0.8955)	01/06/2025
688819.SH	12/09/2024	SDB3260122933	207.00	3.8888	826.72	804.98	0.0000	4.5800	50.0000	0.0000	(0.1052)	(0.0112)	0.0000	1	(0.1164)	01/06/2025
688819.SH	12/09/2024	SDB3260122933	1,300.00	3.8888	5,191.99	5,055.46	0.0000	4.5800	50.0000	0.0000	(0.6605)	(0.0702)	0.0000	1	(0.7308)	01/06/2025
688819.SH	12/09/2024	SDB3260122933	2,254.00	3.8888	9,002.11	8,765.38	0.0000	4.5800	50.0000	0.0000	(1.1453)	(0.1217)	0.0000	1	(1.2670)	01/06/2025
688819.SH	12/09/2024	SDB3260122933	1,946.00	3.8888	7,772.01	7,567.63	0.0000	4.5800	50.0000	0.0000	(0.9888)	(0.1051)	0.0000	1	(1.0939)	01/06/2025
688819.SH	12/09/2024	SDB3260122933	200.00	3.8888	798.77	777.76	0.0000	4.5800	50.0000	0.0000	(0.1016)	(0.0108)	0.0000	1	(0.1124)	01/06/2025
688819.SH	12/09/2024	SDB3260122933	1,100.00	3.8888	4,393.22	4,277.69	0.0000	4.5800	50.0000	0.0000	(0.5589)	(0.0594)	0.0000	1	(0.6183)	01/06/2025
688819.SH	12/09/2024	SDB3260122933	600.00	3.8888	2,396.30	2,333.29	0.0000	4.5800	50.0000	0.0000	(0.3049)	(0.0324)	0.0000	1	(0.3373)	01/06/2025
688819.SH	12/09/2024	SDB3260122933	400.00	3.8888	1,597.53	1,555.53	0.0000	4.5800	50.0000	0.0000	(0.2032)	(0.0216)	0.0000	1	(0.2248)	01/06/2025
688819.SH	12/09/2024	SDB3260122933	200.00	3.8888	798.77	777.76	0.0000	4.5800	50.0000	0.0000	(0.1016)	(0.0108)	0.0000	1	(0.1124)	01/06/2025
688819.SH	12/09/2024	SDB3260122933	600.00	3.8888	2,396.30	2,333.29	0.0000	4.5800	50.0000	0.0000	(0.3049)	(0.0324)	0.0000	1	(0.3373)	01/06/2025
688819.SH	12/09/2024	SDB3260122933	200.00	3.8888	798.77	777.76	0.0000	4.5800	50.0000	0.0000	(0.1016)	(0.0108)	0.0000	1	(0.1124)	01/06/2025
688819.SH	12/09/2024	SDB3260122933	598.00	3.8888	2,388.31	2,325.51	0.0000	4.5800	50.0000	0.0000	(0.3038)	(0.0323)	0.0000	1	(0.3361)	01/06/2025
688819.SH	12/09/2024	SDB3260122933	223.00	3.8888	890.63	867.21	0.0000	4.5800	50.0000	0.0000	(0.1133)	(0.0120)	0.0000	1	(0.1254)	01/06/2025
688819.SH	12/09/2024	SDB3260122933	1,100.00	3.8888	4,393.22	4,277.69	0.0000	4.5800	50.0000	0.0000	(0.5589)	(0.0594)	0.0000	1	(0.6183)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6



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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
068831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
TIANNENG BATTERY GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
688819.SH	12/09/2024	SDB3260122933	2,477.00	3.8888	9,892.73	9,632.59	0.0000	4.5800	50.0000	0.0000	(1.2586)	(0.1338)	0.0000	1	(1.3924)	01/06/2025
688819.SH	12/09/2024	SDB3260122933	500.00	3.8888	1,996.92	1,944.41	0.0000	4.5800	50.0000	0.0000	(0.2541)	(0.0270)	0.0000	1	(0.2811)	01/06/2025
688819.SH	12/09/2024	SDB3260122933	200.00	3.8888	798.77	777.76	0.0000	4.5800	50.0000	0.0000	(0.1016)	(0.0108)	0.0000	1	(0.1124)	01/06/2025
688819.SH	12/09/2024	SDB3260122933	5,736.00	3.8888	22,908.65	22,306.23	0.0000	4.5800	50.0000	0.0000	(2.9145)	(0.3098)	0.0000	1	(3.2243)	01/06/2025
688819.SH	12/09/2024	SDB3260122933	3,064.00	3.8888	12,237.12	11,915.32	0.0000	4.5800	50.0000	0.0000	(1.5568)	(0.1655)	0.0000	1	(1.7223)	01/06/2025
688819.SH	12/09/2024	SDB3260122933	800.00	3.8888	3,195.07	3,111.05	0.0000	4.5800	50.0000	0.0000	(0.4065)	(0.0432)	0.0000	1	(0.4497)	01/06/2025
688819.SH	12/09/2024	SDB3260122933	1,803.00	3.8888	7,200.89	7,011.53	0.0000	4.5800	50.0000	0.0000	(0.9161)	(0.0974)	0.0000	1	(1.0135)	01/06/2025
688819.SH	12/09/2024	SDB3260122933	5,097.00	3.8888	20,356.59	19,821.28	0.0000	4.5800	50.0000	0.0000	(2.5898)	(0.2753)	0.0000	1	(2.8651)	01/06/2025
688819.SH	12/09/2024	SDB3260122933	201.00	3.8888	802.76	781.65	0.0000	4.5800	50.0000	0.0000	(0.1021)	(0.0109)	0.0000	1	(0.1130)	01/06/2025
688819.SH	12/09/2024	SDB3260122933	1,299.00	3.8888	5,187.99	5,051.57	0.0000	4.5800	50.0000	0.0000	(0.6600)	(0.0702)	0.0000	1	(0.7302)	01/06/2025
688819.SH	12/09/2024	SDB3260122933	1,400.00	3.8888	5,591.37	5,444.34	0.0000	4.5800	50.0000	0.0000	(0.7113)	(0.0756)	0.0000	1	(0.7870)	01/06/2025
688819.SH	12/09/2024	SDB3260122933	200.00	3.8888	798.77	777.76	0.0000	4.5800	50.0000	0.0000	(0.1016)	(0.0108)	0.0000	1	(0.1124)	01/06/2025
688819.SH	12/09/2024	SDB3260122933	8,621.00	3.8888	34,430.87	33,525.46	0.0000	4.5800	50.0000	0.0000	(4.3804)	(0.4656)	0.0000	1	(4.8460)	01/06/2025
688819.SH	12/09/2024	SDB3260122933	379.00	3.8888	1,513.66	1,473.86	0.0000	4.5800	50.0000	0.0000	(0.1926)	(0.0205)	0.0000	1	(0.2130)	01/06/2025
688819.SH	12/09/2024	SDB3260122933	400.00	3.8888	1,597.53	1,555.53	0.0000	4.5800	50.0000	0.0000	(0.2032)	(0.0216)	0.0000	1	(0.2248)	01/06/2025
688819.SH	12/09/2024	SDB3260122933	500.00	3.8888	1,996.92	1,944.41	0.0000	4.5800	50.0000	0.0000	(0.2541)	(0.0270)	0.0000	1	(0.2811)	01/06/2025
688819.SH	12/06/2024	SDB3260122933	1,593.00	3.9537	6,362.18	6,298.24	0.0000	4.5800	50.0000	0.0000	(2.4282)	(0.2624)	0.0000	3	(2.6907)	01/06/2025
688819.SH	12/06/2024	SDB3260122933	207.00	3.9537	826.72	818.41	0.0000	4.5800	50.0000	0.0000	(0.3155)	(0.0341)	0.0000	3	(0.3496)	01/06/2025
688819.SH	12/06/2024	SDB3260122933	1,300.00	3.9537	5,191.99	5,139.80	0.0000	4.5800	50.0000	0.0000	(1.9816)	(0.2142)	0.0000	3	(2.1958)	01/06/2025
688819.SH	12/06/2024	SDB3260122933	2,254.00	3.9537	9,002.11	8,911.63	0.0000	4.5800	50.0000	0.0000	(3.4358)	(0.3713)	0.0000	3	(3.8071)	01/06/2025
688819.SH	12/06/2024	SDB3260122933	1,946.00	3.9537	7,772.01	7,693.89	0.0000	4.5800	50.0000	0.0000	(2.9663)	(0.3206)	0.0000	3	(3.2869)	01/06/2025
688819.SH	12/06/2024	SDB3260122933	200.00	3.9537	798.77	790.74	0.0000	4.5800	50.0000	0.0000	(0.3049)	(0.0329)	0.0000	3	(0.3378)	01/06/2025
688819.SH	12/06/2024	SDB3260122933	1,100.00	3.9537	4,393.22	4,349.06	0.0000	4.5800	50.0000	0.0000	(1.6767)	(0.1812)	0.0000	3	(1.8580)	01/06/2025
688819.SH	12/06/2024	SDB3260122933	600.00	3.9537	2,396.30	2,372.22	0.0000	4.5800	50.0000	0.0000	(0.9146)	(0.0988)	0.0000	3	(1.0134)	01/06/2025
688819.SH	12/06/2024	SDB3260122933	400.00	3.9537	1,597.53	1,581.48	0.0000	4.5800	50.0000	0.0000	(0.6097)	(0.0659)	0.0000	3	(0.6756)	01/06/2025
688819.SH	12/06/2024	SDB3260122933	200.00	3.9537	798.77	790.74	0.0000	4.5800	50.0000	0.0000	(0.3049)	(0.0329)	0.0000	3	(0.3378)	01/06/2025
688819.SH	12/06/2024	SDB3260122933	600.00	3.9537	2,396.30	2,372.22	0.0000	4.5800	50.0000	0.0000	(0.9146)	(0.0988)	0.0000	3	(1.0134)	01/06/2025
688819.SH	12/06/2024	SDB3260122933	200.00	3.9537	798.77	790.74	0.0000	4.5800	50.0000	0.0000	(0.3049)	(0.0329)	0.0000	3	(0.3378)	01/06/2025
688819.SH	12/06/2024	SDB3260122933	598.00	3.9537	2,388.31	2,364.31	0.0000	4.5800	50.0000	0.0000	(0.9115)	(0.0985)	0.0000	3	(1.0101)	01/06/2025
688819.SH	12/06/2024	SDB3260122933	223.00	3.9537	890.63	881.67	0.0000	4.5800	50.0000	0.0000	(0.3399)	(0.0367)	0.0000	3	(0.3767)	01/06/2025
688819.SH	12/06/2024	SDB3260122933	1,100.00	3.9537	4,393.22	4,349.06	0.0000	4.5800	50.0000	0.0000	(1.6767)	(0.1812)	0.0000	3	(1.8580)	01/06/2025
688819.SH	12/06/2024	SDB3260122933	2,477.00	3.9537	9,892.73	9,793.30	0.0000	4.5800	50.0000	0.0000	(3.7757)	(0.4081)	0.0000	3	(4.1838)	01/06/2025
688819.SH	12/06/2024	SDB3260122933	500.00	3.9537	1,996.92	1,976.85	0.0000	4.5800	50.0000	0.0000	(0.7622)	(0.0824)	0.0000	3	(0.8445)	01/06/2025
688819.SH	12/06/2024	SDB3260122933	200.00	3.9537	798.77	790.74	0.0000	4.5800	50.0000	0.0000	(0.3049)	(0.0329)	0.0000	3	(0.3378)	01/06/2025
688819.SH	12/06/2024	SDB3260122933	5,736.00	3.9537	22,908.65	22,678.39	0.0000	4.5800	50.0000	0.0000	(8.7435)	(0.9449)	0.0000	3	(9.6884)	01/06/2025
688819.SH	12/06/2024	SDB3260122933	3,064.00	3.9537	12,237.12	12,114.12	0.0000	4.5800	50.0000	0.0000	(4.6705)	(0.5048)	0.0000	3	(5.1753)	01/06/2025
688819.SH	12/06/2024	SDB3260122933	800.00	3.9537	3,195.07	3,162.96	0.0000	4.5800	50.0000	0.0000	(1.2195)	(0.1318)	0.0000	3	(1.3512)	01/06/2025
688819.SH	12/06/2024	SDB3260122933	1,803.00	3.9537	7,200.89	7,128.51	0.0000	4.5800	50.0000	0.0000	(2.7483)	(0.2970)	0.0000	3	(3.0454)	01/06/2025
688819.SH	12/06/2024	SDB3260122933	5,097.00	3.9537	20,356.59	20,151.98	0.0000	4.5800	50.0000	0.0000	(7.7694)	(0.8397)	0.0000	3	(8.6091)	01/06/2025
688819.SH	12/06/2024	SDB3260122933	201.00	3.9537	802.76	794.69	0.0000	4.5800	50.0000	0.0000	(0.3064)	(0.0331)	0.0000	3	(0.3395)	01/06/2025
688819.SH	12/06/2024	SDB3260122933	1,299.00	3.9537	5,187.99	5,135.85	0.0000	4.5800	50.0000	0.0000	(1.9801)	(0.2140)	0.0000	3	(2.1941)	01/06/2025
688819.SH	12/06/2024	SDB3260122933	1,400.00	3.9537	5,591.37	5,535.17	0.0000	4.5800	50.0000	0.0000	(2.1340)	(0.2306)	0.0000	3	(2.3647)	01/06/2025
688819.SH	12/06/2024	SDB3260122933	200.00	3.9537	798.77	790.74	0.0000	4.5800	50.0000	0.0000	(0.3049)	(0.0329)	0.0000	3	(0.3378)	01/06/2025
688819.SH	12/06/2024	SDB3260122933	8,621.00	3.9537	34,430.87	34,084.80	0.0000	4.5800	50.0000	0.0000	(13.1411)	(1.4202)	0.0000	3	(14.5613)	01/06/2025
688819.SH	12/06/2024	SDB3260122933	379.00	3.9537	1,513.66	1,498.45	0.0000	4.5800	50.0000	0.0000	(0.5777)	(0.0624)	0.0000	3	(0.6402)	01/06/2025
688819.SH	12/06/2024	SDB3260122933	400.00	3.9537	1,597.53	1,581.48	0.0000	4.5800	50.0000	0.0000	(0.6097)	(0.0659)	0.0000	3	(0.6756)	01/06/2025
688819.SH	12/06/2024	SDB3260122933	500.00	3.9537	1,996.92	1,976.85	0.0000	4.5800	50.0000	0.0000	(0.7622)	(0.0824)	0.0000	3	(0.8445)	01/06/2025
688819.SH	12/05/2024	SDB3260122933	1,593.00	3.9525	6,362.18	6,296.31	0.0000	4.5800	50.0000	0.0000	(0.8094)	(0.0874)	0.0000	1	(0.8969)	01/06/2025
688819.SH	12/05/2024	SDB3260122933	207.00	3.9525	826.72	818.17	0.0000	4.5800	50.0000	0.0000	(0.1052)	(0.0114)	0.0000	1	(0.1165)	01/06/2025
688819.SH	12/05/2024	SDB3260122933	1,300.00	3.9525	5,191.99	5,138.23	0.0000	4.5800	50.0000	0.0000	(0.6605)	(0.0714)	0.0000	1	(0.7319)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6



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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
068831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
TIANNENG BATTERY GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
688819.SH	12/05/2024	SDB3260122933	2,254.00	3.9525	9,002.11	8,908.91	0.0000	4.5800	50.0000	0.0000	(1.1453)	(0.1237)	0.0000	1	(1.2690)	01/06/2025
688819.SH	12/05/2024	SDB3260122933	1,946.00	3.9525	7,772.01	7,691.54	0.0000	4.5800	50.0000	0.0000	(0.9888)	(0.1068)	0.0000	1	(1.0956)	01/06/2025
688819.SH	12/05/2024	SDB3260122933	200.00	3.9525	798.77	790.50	0.0000	4.5800	50.0000	0.0000	(0.1016)	(0.0110)	0.0000	1	(0.1126)	01/06/2025
688819.SH	12/05/2024	SDB3260122933	1,100.00	3.9525	4,393.22	4,347.74	0.0000	4.5800	50.0000	0.0000	(0.5589)	(0.0604)	0.0000	1	(0.6193)	01/06/2025
688819.SH	12/05/2024	SDB3260122933	600.00	3.9525	2,396.30	2,371.49	0.0000	4.5800	50.0000	0.0000	(0.3049)	(0.0329)	0.0000	1	(0.3378)	01/06/2025
688819.SH	12/05/2024	SDB3260122933	400.00	3.9525	1,597.53	1,581.00	0.0000	4.5800	50.0000	0.0000	(0.2032)	(0.0220)	0.0000	1	(0.2252)	01/06/2025
688819.SH	12/05/2024	SDB3260122933	200.00	3.9525	798.77	790.50	0.0000	4.5800	50.0000	0.0000	(0.1016)	(0.0110)	0.0000	1	(0.1126)	01/06/2025
688819.SH	12/05/2024	SDB3260122933	600.00	3.9525	2,396.30	2,371.49	0.0000	4.5800	50.0000	0.0000	(0.3049)	(0.0329)	0.0000	1	(0.3378)	01/06/2025
688819.SH	12/05/2024	SDB3260122933	200.00	3.9525	798.77	790.50	0.0000	4.5800	50.0000	0.0000	(0.1016)	(0.0110)	0.0000	1	(0.1126)	01/06/2025
688819.SH	12/05/2024	SDB3260122933	598.00	3.9525	2,388.31	2,363.59	0.0000	4.5800	50.0000	0.0000	(0.3038)	(0.0328)	0.0000	1	(0.3367)	01/06/2025
688819.SH	12/05/2024	SDB3260122933	223.00	3.9525	890.63	881.40	0.0000	4.5800	50.0000	0.0000	(0.1133)	(0.0122)	0.0000	1	(0.1255)	01/06/2025
688819.SH	12/05/2024	SDB3260122933	1,100.00	3.9525	4,393.22	4,347.74	0.0000	4.5800	50.0000	0.0000	(0.5589)	(0.0604)	0.0000	1	(0.6193)	01/06/2025
688819.SH	12/05/2024	SDB3260122933	2,477.00	3.9525	9,892.73	9,790.31	0.0000	4.5800	50.0000	0.0000	(1.2586)	(0.1360)	0.0000	1	(1.3946)	01/06/2025
688819.SH	12/05/2024	SDB3260122933	700.00	3.9525	2,795.69	2,766.74	0.0000	4.5800	50.0000	0.0000	(0.3557)	(0.0384)	0.0000	1	(0.3941)	01/06/2025
688819.SH	12/05/2024	SDB3260122933	200.00	3.9525	798.77	790.50	0.0000	4.5800	50.0000	0.0000	(0.1016)	(0.0110)	0.0000	1	(0.1126)	01/06/2025
688819.SH	12/05/2024	SDB3260122933	5,736.00	3.9525	22,908.65	22,671.47	0.0000	4.5800	50.0000	0.0000	(2.9145)	(0.3149)	0.0000	1	(3.2294)	01/06/2025
688819.SH	12/05/2024	SDB3260122933	3,064.00	3.9525	12,237.12	12,110.42	0.0000	4.5800	50.0000	0.0000	(1.5568)	(0.1682)	0.0000	1	(1.7250)	01/06/2025
688819.SH	12/05/2024	SDB3260122933	800.00	3.9525	3,195.07	3,161.99	0.0000	4.5800	50.0000	0.0000	(0.4065)	(0.0439)	0.0000	1	(0.4504)	01/06/2025
688819.SH	12/05/2024	SDB3260122933	1,803.00	3.9525	7,200.89	7,126.34	0.0000	4.5800	50.0000	0.0000	(0.9161)	(0.0990)	0.0000	1	(1.0151)	01/06/2025
688819.SH	12/05/2024	SDB3260122933	5,097.00	3.9525	20,356.59	20,145.83	0.0000	4.5800	50.0000	0.0000	(2.5898)	(0.2798)	0.0000	1	(2.8696)	01/06/2025
688819.SH	12/05/2024	SDB3260122933	201.00	3.9525	802.76	794.45	0.0000	4.5800	50.0000	0.0000	(0.1021)	(0.0110)	0.0000	1	(0.1132)	01/06/2025
688819.SH	12/05/2024	SDB3260122933	1,299.00	3.9525	5,187.99	5,134.28	0.0000	4.5800	50.0000	0.0000	(0.6600)	(0.0713)	0.0000	1	(0.7313)	01/06/2025
688819.SH	12/05/2024	SDB3260122933	1,400.00	3.9525	5,591.37	5,533.48	0.0000	4.5800	50.0000	0.0000	(0.7113)	(0.0769)	0.0000	1	(0.7822)	01/06/2025
688819.SH	12/05/2024	SDB3260122933	200.00	3.9525	798.77	790.50	0.0000	4.5800	50.0000	0.0000	(0.1016)	(0.0110)	0.0000	1	(0.1126)	01/06/2025
688819.SH	12/05/2024	SDB3260122933	8,621.00	3.9525	34,430.87	34,074.40	0.0000	4.5800	50.0000	0.0000	(4.3804)	(0.4733)	0.0000	1	(4.8536)	01/06/2025
688819.SH	12/05/2024	SDB3260122933	379.00	3.9525	1,513.66	1,497.99	0.0000	4.5800	50.0000	0.0000	(0.1926)	(0.0208)	0.0000	1	(0.2134)	01/06/2025
688819.SH	12/05/2024	SDB3260122933	400.00	3.9525	1,597.53	1,581.00	0.0000	4.5800	50.0000	0.0000	(0.2032)	(0.0220)	0.0000	1	(0.2252)	01/06/2025
688819.SH	12/05/2024	SDB3260122933	500.00	3.9525	1,996.92	1,976.24	0.0000	4.5800	50.0000	0.0000	(0.2541)	(0.0274)	0.0000	1	(0.2815)	01/06/2025
688819.SH	12/04/2024	SDB3260122933	1,593.00	3.9938	6,362.18	6,362.18	0.0000	4.5800	50.0000	0.0000	(0.8094)	(0.0884)	0.0000	1	(0.8978)	01/06/2025
688819.SH	12/04/2024	SDB3260122933	207.00	3.9938	826.72	826.72	0.0000	4.5800	50.0000	0.0000	(0.1052)	(0.0115)	0.0000	1	(0.1167)	01/06/2025
688819.SH	12/04/2024	SDB3260122933	1,300.00	3.9938	5,191.99	5,191.99	0.0000	4.5800	50.0000	0.0000	(0.6605)	(0.0721)	0.0000	1	(0.7326)	01/06/2025
688819.SH	12/04/2024	SDB3260122933	2,254.00	3.9938	9,002.11	9,002.11	0.0000	4.5800	50.0000	0.0000	(1.1453)	(0.1250)	0.0000	1	(1.2703)	01/06/2025
688819.SH	12/04/2024	SDB3260122933	1,946.00	3.9938	7,772.01	7,772.01	0.0000	4.5800	50.0000	0.0000	(0.9888)	(0.1079)	0.0000	1	(1.0967)	01/06/2025
688819.SH	12/04/2024	SDB3260122933	200.00	3.9938	798.77	798.77	0.0000	4.5800	50.0000	0.0000	(0.1016)	(0.0111)	0.0000	1	(0.1127)	01/06/2025
688819.SH	12/04/2024	SDB3260122933	1,100.00	3.9938	4,393.22	4,393.22	0.0000	4.5800	50.0000	0.0000	(0.5589)	(0.0610)	0.0000	1	(0.6199)	01/06/2025
688819.SH	12/04/2024	SDB3260122933	600.00	3.9938	2,396.30	2,396.30	0.0000	4.5800	50.0000	0.0000	(0.3049)	(0.0333)	0.0000	1	(0.3381)	01/06/2025
688819.SH	12/04/2024	SDB3260122933	400.00	3.9938	1,597.53	1,597.53	0.0000	4.5800	50.0000	0.0000	(0.2032)	(0.0222)	0.0000	1	(0.2254)	01/06/2025
688819.SH	12/04/2024	SDB3260122933	200.00	3.9938	798.77	798.77	0.0000	4.5800	50.0000	0.0000	(0.1016)	(0.0111)	0.0000	1	(0.1127)	01/06/2025
688819.SH	12/04/2024	SDB3260122933	600.00	3.9938	2,396.30	2,396.30	0.0000	4.5800	50.0000	0.0000	(0.3049)	(0.0333)	0.0000	1	(0.3381)	01/06/2025
688819.SH	12/04/2024	SDB3260122933	200.00	3.9938	798.77	798.77	0.0000	4.5800	50.0000	0.0000	(0.1016)	(0.0111)	0.0000	1	(0.1127)	01/06/2025
688819.SH	12/04/2024	SDB3260122933	598.00	3.9938	2,388.31	2,388.31	0.0000	4.5800	50.0000	0.0000	(0.3038)	(0.0332)	0.0000	1	(0.3370)	01/06/2025
688819.SH	12/04/2024	SDB3260122933	200.00	3.9938	798.77	798.77	0.0000	4.5800	50.0000	0.0000	(0.1016)	(0.0111)	0.0000	1	(0.1127)	01/06/2025
688819.SH	12/04/2024	SDB3260122933	1,285.00	3.9938	5,132.08	5,132.08	0.0000	4.5800	50.0000	0.0000	(0.6529)	(0.0713)	0.0000	1	(0.7242)	01/06/2025
688819.SH	12/04/2024	SDB3260122933	3,715.00	3.9938	14,837.10	14,837.10	0.0000	4.5800	50.0000	0.0000	(1.8876)	(0.2061)	0.0000	1	(2.0937)	01/06/2025
688819.SH	12/04/2024	SDB3260122933	223.00	3.9938	890.63	890.63	0.0000	4.5800	50.0000	0.0000	(0.1133)	(0.0124)	0.0000	1	(0.1257)	01/06/2025
688819.SH	12/04/2024	SDB3260122933	1,100.00	3.9938	4,393.22	4,393.22	0.0000	4.5800	50.0000	0.0000	(0.5589)	(0.0610)	0.0000	1	(0.6199)	01/06/2025
688819.SH	12/04/2024	SDB3260122933	2,477.00	3.9938	9,892.73	9,892.73	0.0000	4.5800	50.0000	0.0000	(1.2586)	(0.1374)	0.0000	1	(1.3960)	01/06/2025
688819.SH	12/04/2024	SDB3260122933	1,500.00	3.9938	5,990.76	5,990.76	0.0000	4.5800	50.0000	0.0000	(0.7622)	(0.0832)	0.0000	1	(0.8454)	01/06/2025
688819.SH	12/04/2024	SDB3260122933	200.00	3.9938	798.77	798.77	0.0000	4.5800	50.0000	0.0000	(0.1016)	(0.0111)	0.0000	1	(0.1127)	01/06/2025
688819.SH	12/04/2024	SDB3260122933	5,736.00	3.9938	22,908.65	22,908.65	0.0000	4.5800	50.0000	0.0000	(2.9145)	(0.3182)	0.0000	1	(3.2327)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
TIANNENG BATTERY GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
688819.SH	12/04/2024	SDB3260122933	3,064.00	3.9938	12,237.12	12,237.12	0.0000	4.5800	50.0000	0.0000	(1.5568)	(0.1700)	0.0000	1	(1.7268)	01/06/2025
688819.SH	12/04/2024	SDB3260122933	800.00	3.9938	3,195.07	3,195.07	0.0000	4.5800	50.0000	0.0000	(0.4065)	(0.0444)	0.0000	1	(0.4509)	01/06/2025
688819.SH	12/04/2024	SDB3260122933	1,803.00	3.9938	7,200.89	7,200.89	0.0000	4.5800	50.0000	0.0000	(0.9161)	(0.1000)	0.0000	1	(1.0161)	01/06/2025
688819.SH	12/04/2024	SDB3260122933	5,097.00	3.9938	20,356.59	20,356.59	0.0000	4.5800	50.0000	0.0000	(2.5898)	(0.2827)	0.0000	1	(2.8725)	01/06/2025
688819.SH	12/04/2024	SDB3260122933	201.00	3.9938	802.76	802.76	0.0000	4.5800	50.0000	0.0000	(0.1021)	(0.0111)	0.0000	1	(0.1133)	01/06/2025
688819.SH	12/04/2024	SDB3260122933	1,299.00	3.9938	5,187.99	5,187.99	0.0000	4.5800	50.0000	0.0000	(0.6600)	(0.0721)	0.0000	1	(0.7321)	01/06/2025
688819.SH	12/04/2024	SDB3260122933	1,400.00	3.9938	5,591.37	5,591.37	0.0000	4.5800	50.0000	0.0000	(0.7113)	(0.0777)	0.0000	1	(0.7890)	01/06/2025
688819.SH	12/04/2024	SDB3260122933	200.00	3.9938	798.77	798.77	0.0000	4.5800	50.0000	0.0000	(0.1016)	(0.0111)	0.0000	1	(0.1127)	01/06/2025
688819.SH	12/04/2024	SDB3260122933	8,621.00	3.9938	34,430.87	34,430.87	0.0000	4.5800	50.0000	0.0000	(4.3804)	(0.4782)	0.0000	1	(4.8586)	01/06/2025
688819.SH	12/04/2024	SDB3260122933	379.00	3.9938	1,513.66	1,513.66	0.0000	4.5800	50.0000	0.0000	(0.1926)	(0.0210)	0.0000	1	(0.2136)	01/06/2025
688819.SH	12/04/2024	SDB3260122933	400.00	3.9938	1,597.53	1,597.53	0.0000	4.5800	50.0000	0.0000	(0.2032)	(0.0222)	0.0000	1	(0.2254)	01/06/2025
688819.SH	12/04/2024	SDB3260122933	500.00	3.9938	1,996.92	1,996.92	0.0000	4.5800	50.0000	0.0000	(0.2541)	(0.0277)	0.0000	1	(0.2818)	01/06/2025
TOTAL TIANNENG BATTERY GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND											(464.7084)	(50.6257)	0.0000		(515.3341)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
TIANRUN CRANKSHAFT CO., LTD CMN CLASS A SERIES NORTHBOUND																
002283.ZK	01/03/2025	SDB3264453049	15,500.00	0.7579	11,740.80	11,747.73	0.0000	4.3300	50.0000	0.0000	(4.2365)	(0.4895)	0.0000	3	(4.7260)	01/06/2025
002283.ZK	01/03/2025	SDB3264453049	200.00	0.7579	155.41	151.58	0.0000	4.3300	50.0000	0.0000	(0.0561)	(0.0063)	0.0000	3	(0.0624)	01/06/2025
002283.ZK	01/03/2025	SDB3264453049	500.00	0.7579	385.70	378.96	0.0000	4.3300	50.0000	0.0000	(0.1392)	(0.0158)	0.0000	3	(0.1550)	01/06/2025
002283.ZK	01/03/2025	SDB3264453049	3,000.00	0.7579	2,313.32	2,273.75	0.0000	4.3300	50.0000	0.0000	(0.8347)	(0.0947)	0.0000	3	(0.9295)	01/06/2025
002283.ZK	01/03/2025	SDB3264453049	8,000.00	0.7579	6,125.22	6,063.34	0.0000	4.3300	50.0000	0.0000	(2.2102)	(0.2526)	0.0000	3	(2.4628)	01/06/2025
002283.ZK	01/03/2025	SDB3264453049	5,400.00	0.7579	4,125.28	4,092.76	0.0000	4.3300	50.0000	0.0000	(1.4885)	(0.1705)	0.0000	3	(1.6591)	01/06/2025
002283.ZK	01/03/2025	SDB3264453049	500.00	0.7579	379.15	378.96	0.0000	4.3300	50.0000	0.0000	(0.1368)	(0.0158)	0.0000	3	(0.1526)	01/06/2025
002283.ZK	01/03/2025	SDB3264453049	3,300.00	0.7579	2,580.62	2,501.13	0.0000	4.3300	50.0000	0.0000	(0.9312)	(0.1042)	0.0000	3	(1.0354)	01/06/2025
002283.ZK	01/03/2025	SDB3264453049	19,000.00	0.7579	14,950.64	14,400.44	0.0000	4.3300	50.0000	0.0000	(5.3947)	(0.6000)	0.0000	3	(5.9947)	01/06/2025
002283.ZK	01/03/2025	SDB3264453049	5,900.00	0.7579	4,553.34	4,471.72	0.0000	4.3300	50.0000	0.0000	(1.6430)	(0.1863)	0.0000	3	(1.8293)	01/06/2025
002283.ZK	01/03/2025	SDB3264453049	15,800.00	0.7579	12,089.61	11,975.10	0.0000	4.3300	50.0000	0.0000	(4.3623)	(0.4990)	0.0000	3	(4.8613)	01/06/2025
002283.ZK	01/03/2025	SDB3264453049	6,100.00	0.7579	4,764.79	4,623.30	0.0000	4.3300	50.0000	0.0000	(1.7193)	(0.1926)	0.0000	3	(1.9119)	01/06/2025
002283.ZK	01/03/2025	SDB3264453049	800.00	0.7579	627.70	606.33	0.0000	4.3300	50.0000	0.0000	(0.2265)	(0.0253)	0.0000	3	(0.2518)	01/06/2025
002283.ZK	01/02/2025	SDB3264453049	200.00	0.7709	155.41	154.17	0.0000	4.3300	50.0000	0.0000	(0.0187)	(0.0021)	0.0000	1	(0.0208)	01/06/2025
002283.ZK	01/02/2025	SDB3264453049	500.00	0.7709	385.70	385.43	0.0000	4.3300	50.0000	0.0000	(0.0464)	(0.0054)	0.0000	1	(0.0517)	01/06/2025
002283.ZK	01/02/2025	SDB3264453049	3,000.00	0.7709	2,313.32	2,312.61	0.0000	4.3300	50.0000	0.0000	(0.2782)	(0.0321)	0.0000	1	(0.3104)	01/06/2025
002283.ZK	01/02/2025	SDB3264453049	8,000.00	0.7709	6,125.22	6,166.95	0.0000	4.3300	50.0000	0.0000	(0.7367)	(0.0857)	0.0000	1	(0.8224)	01/06/2025
002283.ZK	01/02/2025	SDB3264453049	5,400.00	0.7709	4,125.28	4,162.69	0.0000	4.3300	50.0000	0.0000	(0.4962)	(0.0578)	0.0000	1	(0.5540)	01/06/2025
002283.ZK	01/02/2025	SDB3264453049	500.00	0.7709	379.15	385.43	0.0000	4.3300	50.0000	0.0000	(0.0456)	(0.0054)	0.0000	1	(0.0510)	01/06/2025
002283.ZK	01/02/2025	SDB3264453049	3,300.00	0.7709	2,580.62	2,543.87	0.0000	4.3300	50.0000	0.0000	(0.3104)	(0.0353)	0.0000	1	(0.3457)	01/06/2025
002283.ZK	01/02/2025	SDB3264453049	19,000.00	0.7709	14,950.64	14,646.51	0.0000	4.3300	50.0000	0.0000	(1.7982)	(0.2034)	0.0000	1	(2.0017)	01/06/2025
002283.ZK	01/02/2025	SDB3264453049	5,900.00	0.7709	4,553.34	4,548.13	0.0000	4.3300	50.0000	0.0000	(0.5477)	(0.0632)	0.0000	1	(0.6108)	01/06/2025
002283.ZK	01/02/2025	SDB3264453049	15,800.00	0.7709	12,089.61	12,179.73	0.0000	4.3300	50.0000	0.0000	(1.4541)	(0.1692)	0.0000	1	(1.6233)	01/06/2025
002283.ZK	01/02/2025	SDB3264453049	6,100.00	0.7709	4,764.79	4,702.30	0.0000	4.3300	50.0000	0.0000	(0.5731)	(0.0653)	0.0000	1	(0.6384)	01/06/2025
002283.ZK	01/02/2025	SDB3264453049	800.00	0.7709	627.70	616.70	0.0000	4.3300	50.0000	0.0000	(0.0755)	(0.0086)	0.0000	1	(0.0841)	01/06/2025
002283.ZK	12/31/2024	SDB3264453049	3,000.00	0.7708	2,313.32	2,312.41	0.0000	4.3300	50.0000	0.0000	(0.5565)	(0.0642)	0.0000	2	(0.6207)	01/06/2025
002283.ZK	12/31/2024	SDB3264453049	8,000.00	0.7708	6,125.22	6,166.44	0.0000	4.3300	50.0000	0.0000	(1.4735)	(0.1713)	0.0000	2	(1.6447)	01/06/2025
002283.ZK	12/31/2024	SDB3264453049	5,400.00	0.7708	4,125.28	4,162.35	0.0000	4.3300	50.0000	0.0000	(0.9924)	(0.1156)	0.0000	2	(1.1080)	01/06/2025
002283.ZK	12/31/2024	SDB3264453049	500.00	0.7708	379.15	385.40	0.0000	4.3300	50.0000	0.0000	(0.0912)	(0.0107)	0.0000	2	(0.1019)	01/06/2025
002283.ZK	12/31/2024	SDB3264453049	3,300.00	0.7708	2,580.62	2,543.66	0.0000	4.3300	50.0000	0.0000	(0.6208)	(0.0707)	0.0000	2	(0.6914)	01/06/2025
002283.ZK	12/31/2024	SDB3264453049	19,000.00	0.7708	14,950.64	14,645.30	0.0000	4.3300	50.0000	0.0000	(3.5965)	(0.4068)	0.0000	2	(4.0033)	01/06/2025
002283.ZK	12/31/2024	SDB3264453049	5,900.00	0.7708	4,553.34	4,547.75	0.0000	4.3300	50.0000	0.0000	(1.0953)	(0.1263)	0.0000	2	(1.2217)	01/06/2025
002283.ZK	12/31/2024	SDB3264453049	15,800.00	0.7708	12,089.61	12,178.72	0.0000	4.3300	50.0000	0.0000	(2.9082)	(0.3383)	0.0000	2	(3.2465)	01/06/2025
002283.ZK	12/31/2024	SDB3264453049	6,100.00	0.7708	4,764.79	4,701.91	0.0000	4.3300	50.0000	0.0000	(1.1462)	(0.1306)	0.0000	2	(1.2768)	01/06/2025
002283.ZK	12/31/2024	SDB3264453049	800.00	0.7708	627.70	616.64	0.0000	4.3300	50.0000	0.0000	(0.1510)	(0.0171)	0.0000	2	(0.1681)	01/06/2025
002283.ZK	12/30/2024	SDB3264453049	5,400.00	0.7501	4,125.28	4,050.73	0.0000	4.3300	50.0000	0.0000	(0.4962)	(0.0563)	0.0000	1	(0.5524)	01/06/2025
002283.ZK	12/30/2024	SDB3264453049	500.00	0.7501	379.15	375.07	0.0000	4.3300	50.0000	0.0000	(0.0456)	(0.0052)	0.0000	1	(0.0508)	01/06/2025
002283.ZK	12/30/2024	SDB3264453049	3,300.00	0.7501	2,580.62	2,475.45	0.0000	4.3300	50.0000	0.0000	(0.3104)	(0.0344)	0.0000	1	(0.3448)	01/06/2025
002283.ZK	12/30/2024	SDB3264453049	19,000.00	0.7501	14,950.64	14,252.57	0.0000	4.3300	50.0000	0.0000	(1.7982)	(0.1980)	0.0000	1	(1.9962)	01/06/2025
002283.ZK	12/30/2024	SDB3264453049	5,900.00	0.7501	4,553.34	4,425.80	0.0000	4.3300	50.0000	0.0000	(0.5477)	(0.0615)	0.0000	1	(0.6091)	01/06/2025
002283.ZK	12/30/2024	SDB3264453049	15,800.00	0.7501	12,089.61	11,852.13	0.0000	4.3300	50.0000	0.0000	(1.4541)	(0.1646)	0.0000	1	(1.6187)	01/06/2025
002283.ZK	12/30/2024	SDB3264453049	6,100.00	0.7501	4,764.79	4,575.82	0.0000	4.3300	50.0000	0.0000	(0.5731)	(0.0636)	0.0000	1	(0.6367)	01/06/2025
002283.ZK	12/30/2024	SDB3264453049	800.00	0.7501	627.70	600.11	0.0000	4.3300	50.0000	0.0000	(0.0755)	(0.0083)	0.0000	1	(0.0838)	01/06/2025
002283.ZK	12/27/2024	SDB3264453049	3,300.00	0.7909	2,580.62	2,610.02	0.0000	4.3300	50.0000	0.0000	(0.9312)	(0.1088)	0.0000	3	(1.0399)	01/06/2025
002283.ZK	12/27/2024	SDB3264453049	19,000.00	0.7909	14,950.64	15,027.37	0.0000	4.3300	50.0000	0.0000	(5.3947)	(0.6261)	0.0000	3	(6.0208)	01/06/2025
002283.ZK	12/27/2024	SDB3264453049	5,900.00	0.7909	4,553.34	4,666.39	0.0000	4.3300	50.0000	0.0000	(1.6430)	(0.1944)	0.0000	3	(1.8374)	01/06/2025
002283.ZK	12/27/2024	SDB3264453049	15,800.00	0.7909	12,089.61	12,496.44	0.0000	4.3300	50.0000	0.0000	(4.3623)	(0.5207)	0.0000	3	(4.8830)	01/06/2025
002283.ZK	12/27/2024	SDB3264453049	6,100.00	0.7909	4,764.79	4,824.58	0.0000	4.3300	50.0000	0.0000	(1.7193)	(0.2010)	0.0000	3	(1.9203)	01/06/2025
002283.ZK	12/27/2024	SDB3264453049	800.00	0.7909	627.70	632.73	0.0000	4.3300	50.0000	0.0000	(0.2265)	(0.0264)	0.0000	3	(0.2529)	01/06/2025
002283.ZK	12/26/2024	SDB3264453049	5,900.00	0.7711	4,553.34	4,549.63	0.0000	4.3300	50.0000	0.0000	(0.5477)	(0.0632)	0.0000	1	(0.6109)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
TIANRUN CRANKSHAFT CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002283.ZK	12/26/2024	SDB3264453049	15,800.00	0.7711	12,089.61	12,183.76	0.0000	4.3300	50.0000	0.0000	(1.4541)	(0.1692)	0.0000	1	(1.6233)	01/06/2025
002283.ZK	12/26/2024	SDB3264453049	6,100.00	0.7711	4,764.79	4,703.86	0.0000	4.3300	50.0000	0.0000	(0.5731)	(0.0653)	0.0000	1	(0.6384)	01/06/2025
002283.ZK	12/26/2024	SDB3264453049	800.00	0.7711	627.70	616.90	0.0000	4.3300	50.0000	0.0000	(0.0755)	(0.0086)	0.0000	1	(0.0841)	01/06/2025
002283.ZK	12/24/2024	SDB3264453049	5,900.00	0.7711	4,553.34	4,549.63	0.0000	4.3300	50.0000	0.0000	(1.0953)	(0.1264)	0.0000	2	(1.2217)	01/06/2025
002283.ZK	12/24/2024	SDB3264453049	15,800.00	0.7711	12,089.61	12,183.76	0.0000	4.3300	50.0000	0.0000	(2.9082)	(0.3384)	0.0000	2	(3.2467)	01/06/2025
002283.ZK	12/24/2024	SDB3264453049	6,100.00	0.7711	4,764.79	4,703.86	0.0000	4.3300	50.0000	0.0000	(1.1462)	(0.1307)	0.0000	2	(1.2769)	01/06/2025
002283.ZK	12/24/2024	SDB3264453049	800.00	0.7711	627.70	616.90	0.0000	4.3300	50.0000	0.0000	(0.1510)	(0.0171)	0.0000	2	(0.1681)	01/06/2025
002283.ZK	12/23/2024	SDB3264453049	6,100.00	0.7811	4,764.79	4,764.79	0.0000	4.3300	50.0000	0.0000	(0.5731)	(0.0662)	0.0000	1	(0.6393)	01/06/2025
002283.ZK	12/23/2024	SDB3264453049	800.00	0.7846	627.70	627.70	0.0000	4.3300	50.0000	0.0000	(0.0755)	(0.0087)	0.0000	1	(0.0842)	01/06/2025
TOTAL TIANRUN CRANKSHAFT CO., LTD CMN CLASS A SERIES NORTHBOUND											(70.5688)	(8.1008)	0.0000		(78.6696)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
TIBET RHODIOLA PHARMACEUTICAL HOLDING CO CMN CLASS A SERIES NORTHBOUND																
600211.SH	01/03/2025	SDB3264520311	800.00	5.1604	4,081.25	4,128.33	0.0000	4.3300	50.0000	0.0000	(1.4726)	(0.1720)	0.0000	3	(1.6447)	01/06/2025
600211.SH	01/03/2025	SDB3264520311	100.00	5.1604	511.99	516.04	0.0000	4.3300	50.0000	0.0000	(0.1847)	(0.0215)	0.0000	3	(0.2062)	01/06/2025
600211.SH	01/03/2025	SDB3264520311	200.00	5.1604	1,020.21	1,032.08	0.0000	4.3300	50.0000	0.0000	(0.3681)	(0.0430)	0.0000	3	(0.4111)	01/06/2025
600211.SH	01/03/2025	SDB3264520311	1,700.00	5.1604	8,585.98	8,772.69	0.0000	4.3300	50.0000	0.0000	(3.0981)	(0.3655)	0.0000	3	(3.4636)	01/06/2025
600211.SH	01/03/2025	SDB3264520311	300.00	5.1604	1,511.46	1,548.12	0.0000	4.3300	50.0000	0.0000	(0.5454)	(0.0645)	0.0000	3	(0.6099)	01/06/2025
600211.SH	01/02/2025	SDB3264520311	800.00	5.1483	4,081.25	4,118.60	0.0000	4.3300	50.0000	0.0000	(0.4909)	(0.0572)	0.0000	1	(0.5481)	01/06/2025
600211.SH	01/02/2025	SDB3264520311	100.00	5.1483	511.99	514.83	0.0000	4.3300	50.0000	0.0000	(0.0616)	(0.0072)	0.0000	1	(0.0687)	01/06/2025
600211.SH	01/02/2025	SDB3264520311	200.00	5.1483	1,020.21	1,029.65	0.0000	4.3300	50.0000	0.0000	(0.1227)	(0.0143)	0.0000	1	(0.1370)	01/06/2025
600211.SH	01/02/2025	SDB3264520311	1,700.00	5.1483	8,585.98	8,752.03	0.0000	4.3300	50.0000	0.0000	(1.0327)	(0.1216)	0.0000	1	(1.1543)	01/06/2025
600211.SH	01/02/2025	SDB3264520311	300.00	5.1483	1,511.46	1,544.48	0.0000	4.3300	50.0000	0.0000	(0.1818)	(0.0215)	0.0000	1	(0.2032)	01/06/2025
600211.SH	12/31/2024	SDB3264520311	800.00	5.1204	4,081.25	4,096.36	0.0000	4.3300	50.0000	0.0000	(0.9818)	(0.1138)	0.0000	2	(1.0956)	01/06/2025
600211.SH	12/31/2024	SDB3264520311	100.00	5.1204	511.99	512.04	0.0000	4.3300	50.0000	0.0000	(0.1232)	(0.0142)	0.0000	2	(0.1374)	01/06/2025
600211.SH	12/31/2024	SDB3264520311	200.00	5.1204	1,020.21	1,024.09	0.0000	4.3300	50.0000	0.0000	(0.2454)	(0.0284)	0.0000	2	(0.2739)	01/06/2025
600211.SH	12/31/2024	SDB3264520311	1,700.00	5.1204	8,585.98	8,704.76	0.0000	4.3300	50.0000	0.0000	(2.0654)	(0.2418)	0.0000	2	(2.3072)	01/06/2025
600211.SH	12/31/2024	SDB3264520311	300.00	5.1204	1,511.46	1,536.13	0.0000	4.3300	50.0000	0.0000	(0.3636)	(0.0427)	0.0000	2	(0.4063)	01/06/2025
600211.SH	12/30/2024	SDB3264520311	200.00	5.0470	1,020.21	1,009.40	0.0000	4.3300	50.0000	0.0000	(0.1227)	(0.0140)	0.0000	1	(0.1367)	01/06/2025
600211.SH	12/30/2024	SDB3264520311	1,700.00	5.0470	8,585.98	8,579.88	0.0000	4.3300	50.0000	0.0000	(1.0327)	(0.1192)	0.0000	1	(1.1519)	01/06/2025
600211.SH	12/30/2024	SDB3264520311	300.00	5.0470	1,511.46	1,514.10	0.0000	4.3300	50.0000	0.0000	(0.1818)	(0.0210)	0.0000	1	(0.2028)	01/06/2025
600211.SH	12/27/2024	SDB3264520311	200.00	5.0958	1,020.21	1,019.16	0.0000	4.3300	50.0000	0.0000	(0.3681)	(0.0425)	0.0000	3	(0.4106)	01/06/2025
600211.SH	12/27/2024	SDB3264520311	1,700.00	5.0958	8,585.98	8,662.83	0.0000	4.3300	50.0000	0.0000	(3.0981)	(0.3610)	0.0000	3	(3.4591)	01/06/2025
600211.SH	12/27/2024	SDB3264520311	300.00	5.0958	1,511.46	1,528.74	0.0000	4.3300	50.0000	0.0000	(0.5454)	(0.0637)	0.0000	3	(0.6091)	01/06/2025
600211.SH	12/26/2024	SDB3264520311	1,700.00	5.0506	8,585.98	8,585.98	0.0000	4.3300	50.0000	0.0000	(1.0327)	(0.1192)	0.0000	1	(1.1520)	01/06/2025
600211.SH	12/26/2024	SDB3264520311	300.00	5.0382	1,511.46	1,511.46	0.0000	4.3300	50.0000	0.0000	(0.1818)	(0.0210)	0.0000	1	(0.2028)	01/06/2025
600211.SH	12/24/2024	SDB3264520311	1,700.00	5.0506	8,585.98	8,585.98	0.0000	4.3300	50.0000	0.0000	(2.0654)	(0.2385)	0.0000	2	(2.3039)	01/06/2025
600211.SH	12/24/2024	SDB3264520311	300.00	5.0382	1,511.46	1,511.46	0.0000	4.3300	50.0000	0.0000	(0.3636)	(0.0420)	0.0000	2	(0.4056)	01/06/2025
TOTAL TIBET RHODIOLA PHARMACEUTICAL HOLDING CO CMN CLASS A SERIES NORTHBOUND												(20.3304)	(2.3712)	0.0000	(22.7016)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
TOLY BREAD CO LTD CMN CLASS A SERIES NORTHBOUND																
603866.SH	01/03/2025	SDB3260123446	100.00	0.9317	93.19	93.17	0.0000	4.3300	50.0000	0.0000	(0.0336)	(0.0039)	0.0000	3	(0.0375)	01/06/2025
603866.SH	01/03/2025	SDB3260123446	3,300.00	0.9317	3,064.41	3,074.49	0.0000	4.3300	50.0000	0.0000	(1.1057)	(0.1281)	0.0000	3	(1.2338)	01/06/2025
603866.SH	01/03/2025	SDB3260123446	12,400.00	0.9317	11,359.23	11,552.63	0.0000	4.3300	50.0000	0.0000	(4.0988)	(0.4814)	0.0000	3	(4.5801)	01/06/2025
603866.SH	01/03/2025	SDB3260123446	700.00	0.9317	622.02	652.16	0.0000	4.3300	50.0000	0.0000	(0.2244)	(0.0272)	0.0000	3	(0.2516)	01/06/2025
603866.SH	01/03/2025	SDB3260123446	300.00	0.9317	266.58	279.50	0.0000	4.3300	50.0000	0.0000	(0.0962)	(0.0116)	0.0000	3	(0.1078)	01/06/2025
603866.SH	01/03/2025	SDB3260123446	29,900.00	0.9317	26,568.96	27,856.75	0.0000	4.3300	50.0000	0.0000	(9.5870)	(1.1607)	0.0000	3	(10.7477)	01/06/2025
603866.SH	01/03/2025	SDB3260123446	13,300.00	0.9317	11,818.30	12,391.13	0.0000	4.3300	50.0000	0.0000	(4.2644)	(0.5163)	0.0000	3	(4.7807)	01/06/2025
603866.SH	01/03/2025	SDB3260123446	4,800.00	0.9317	4,265.25	4,471.99	0.0000	4.3300	50.0000	0.0000	(1.5390)	(0.1863)	0.0000	3	(1.7254)	01/06/2025
603866.SH	01/03/2025	SDB3260123446	21,900.00	0.9317	19,460.21	20,403.44	0.0000	4.3300	50.0000	0.0000	(7.0219)	(0.8501)	0.0000	3	(7.8720)	01/06/2025
603866.SH	01/03/2025	SDB3260123446	400.00	0.9317	355.44	372.67	0.0000	4.3300	50.0000	0.0000	(0.1283)	(0.0155)	0.0000	3	(0.1438)	01/06/2025
603866.SH	01/03/2025	SDB3260123446	700.00	0.9317	622.02	652.16	0.0000	4.3300	50.0000	0.0000	(0.2244)	(0.0272)	0.0000	3	(0.2516)	01/06/2025
603866.SH	01/03/2025	SDB3260123446	4,300.00	0.9317	3,820.95	4,006.16	0.0000	4.3300	50.0000	0.0000	(1.3787)	(0.1669)	0.0000	3	(1.5457)	01/06/2025
603866.SH	01/03/2025	SDB3260123446	14,400.00	0.9317	12,795.75	13,415.96	0.0000	4.3300	50.0000	0.0000	(4.6171)	(0.5590)	0.0000	3	(5.1761)	01/06/2025
603866.SH	01/03/2025	SDB3260123446	6,400.00	0.9317	5,687.00	5,962.65	0.0000	4.3300	50.0000	0.0000	(2.0521)	(0.2484)	0.0000	3	(2.3005)	01/06/2025
603866.SH	01/03/2025	SDB3260123446	13,500.00	0.9317	11,996.02	12,577.46	0.0000	4.3300	50.0000	0.0000	(4.3286)	(0.5241)	0.0000	3	(4.8526)	01/06/2025
603866.SH	01/03/2025	SDB3260123446	6,000.00	0.9317	5,331.56	5,589.98	0.0000	4.3300	50.0000	0.0000	(0.9238)	(0.2329)	0.0000	3	(2.1567)	01/06/2025
603866.SH	01/03/2025	SDB3260123446	7,800.00	0.9317	6,931.03	7,266.98	0.0000	4.3300	50.0000	0.0000	(2.5009)	(0.3028)	0.0000	3	(2.8037)	01/06/2025
603866.SH	01/03/2025	SDB3260123446	5,200.00	0.9317	4,620.69	4,844.65	0.0000	4.3300	50.0000	0.0000	(1.6673)	(0.2019)	0.0000	3	(1.8692)	01/06/2025
603866.SH	01/03/2025	SDB3260123446	17,500.00	0.9317	15,550.40	16,304.12	0.0000	4.3300	50.0000	0.0000	(5.6111)	(0.6793)	0.0000	3	(6.2904)	01/06/2025
603866.SH	01/03/2025	SDB3260123446	8,300.00	0.9317	7,375.33	7,732.81	0.0000	4.3300	50.0000	0.0000	(2.6613)	(0.3222)	0.0000	3	(2.9835)	01/06/2025
603866.SH	01/03/2025	SDB3260123446	2,000.00	0.9317	1,777.19	1,863.33	0.0000	4.3300	50.0000	0.0000	(0.6413)	(0.0776)	0.0000	3	(0.7189)	01/06/2025
603866.SH	01/03/2025	SDB3260123446	1,300.00	0.9317	1,155.17	1,211.16	0.0000	4.3300	50.0000	0.0000	(0.4168)	(0.0505)	0.0000	3	(0.4673)	01/06/2025
603866.SH	01/03/2025	SDB3260123446	100.00	0.9317	88.86	93.17	0.0000	4.3300	50.0000	0.0000	(0.0321)	(0.0039)	0.0000	3	(0.0359)	01/06/2025
603866.SH	01/03/2025	SDB3260123446	1,400.00	0.9317	1,244.03	1,304.33	0.0000	4.3300	50.0000	0.0000	(0.4489)	(0.0543)	0.0000	3	(0.5032)	01/06/2025
603866.SH	01/03/2025	SDB3260123446	41,400.00	0.9317	36,787.79	38,570.89	0.0000	4.3300	50.0000	0.0000	(13.2743)	(1.6071)	0.0000	3	(14.8814)	01/06/2025
603866.SH	01/03/2025	SDB3260123446	600.00	0.9317	533.16	559.00	0.0000	4.3300	50.0000	0.0000	(0.1924)	(0.0233)	0.0000	3	(0.2157)	01/06/2025
603866.SH	01/03/2025	SDB3260123446	27,500.00	0.9317	24,436.33	25,620.76	0.0000	4.3300	50.0000	0.0000	(8.8174)	(1.0675)	0.0000	3	(9.8850)	01/06/2025
603866.SH	01/03/2025	SDB3260123446	13,500.00	0.9317	11,996.02	12,577.46	0.0000	4.3300	50.0000	0.0000	(4.3286)	(0.5241)	0.0000	3	(4.8526)	01/06/2025
603866.SH	01/03/2025	SDB3260123446	6,500.00	0.9317	5,775.86	6,055.82	0.0000	4.3300	50.0000	0.0000	(2.0841)	(0.2523)	0.0000	3	(2.3364)	01/06/2025
603866.SH	01/03/2025	SDB3260123446	7,100.00	0.9317	6,309.02	6,614.81	0.0000	4.3300	50.0000	0.0000	(2.2765)	(0.2756)	0.0000	3	(2.5521)	01/06/2025
603866.SH	01/03/2025	SDB3260123446	7,400.00	0.9317	6,575.60	6,894.31	0.0000	4.3300	50.0000	0.0000	(2.3727)	(0.2873)	0.0000	3	(2.6600)	01/06/2025
603866.SH	01/03/2025	SDB3260123446	12,100.00	0.9317	10,751.99	11,273.13	0.0000	4.3300	50.0000	0.0000	(3.8797)	(0.4697)	0.0000	3	(4.3494)	01/06/2025
603866.SH	01/03/2025	SDB3260123446	9,900.00	0.9317	8,797.08	9,223.47	0.0000	4.3300	50.0000	0.0000	(3.1743)	(0.3843)	0.0000	3	(3.5586)	01/06/2025
603866.SH	01/03/2025	SDB3260123446	1,200.00	0.9317	1,066.31	1,118.00	0.0000	4.3300	50.0000	0.0000	(0.3848)	(0.0466)	0.0000	3	(0.4313)	01/06/2025
603866.SH	01/03/2025	SDB3260123446	4,900.00	0.9317	4,354.11	4,565.15	0.0000	4.3300	50.0000	0.0000	(1.5711)	(0.1902)	0.0000	3	(1.7613)	01/06/2025
603866.SH	01/03/2025	SDB3260123446	88,900.00	0.9317	78,996.01	82,824.93	0.0000	4.3300	50.0000	0.0000	(28.5044)	(3.4510)	0.0000	3	(31.9554)	01/06/2025
603866.SH	01/03/2025	SDB3260123446	11,900.00	0.9317	10,574.27	11,086.80	0.0000	4.3300	50.0000	0.0000	(3.8155)	(0.4620)	0.0000	3	(4.2775)	01/06/2025
603866.SH	01/03/2025	SDB3260123446	18,900.00	0.9317	16,794.43	17,608.45	0.0000	4.3300	50.0000	0.0000	(6.0600)	(0.7337)	0.0000	3	(6.7937)	01/06/2025
603866.SH	01/03/2025	SDB3260123446	1,800.00	0.9317	1,599.47	1,677.00	0.0000	4.3300	50.0000	0.0000	(0.5771)	(0.0699)	0.0000	3	(0.6470)	01/06/2025
603866.SH	01/03/2025	SDB3260123446	2,100.00	0.9317	1,866.05	1,956.49	0.0000	4.3300	50.0000	0.0000	(0.6733)	(0.0815)	0.0000	3	(0.7549)	01/06/2025
603866.SH	01/03/2025	SDB3260123446	2,400.00	0.9317	2,132.63	2,235.99	0.0000	4.3300	50.0000	0.0000	(0.7695)	(0.0932)	0.0000	3	(0.8627)	01/06/2025
603866.SH	01/03/2025	SDB3260123446	18,200.00	0.9317	16,172.41	16,956.28	0.0000	4.3300	50.0000	0.0000	(5.8355)	(0.7065)	0.0000	3	(6.5421)	01/06/2025
603866.SH	01/03/2025	SDB3260123446	12,000.00	0.9317	10,663.13	11,179.97	0.0000	4.3300	50.0000	0.0000	(3.8476)	(0.4658)	0.0000	3	(4.3134)	01/06/2025
603866.SH	01/03/2025	SDB3260123446	10,500.00	0.9317	9,330.24	9,782.47	0.0000	4.3300	50.0000	0.0000	(3.3667)	(0.4076)	0.0000	3	(3.7743)	01/06/2025
603866.SH	01/03/2025	SDB3260123446	7,800.00	0.9317	6,931.03	7,266.98	0.0000	4.3300	50.0000	0.0000	(2.5009)	(0.3028)	0.0000	3	(2.8037)	01/06/2025
603866.SH	01/03/2025	SDB3260123446	6,500.00	0.9317	5,775.86	6,055.82	0.0000	4.3300	50.0000	0.0000	(2.0841)	(0.2523)	0.0000	3	(2.3364)	01/06/2025
603866.SH	01/03/2025	SDB3260123446	100.00	0.9317	88.86	93.17	0.0000	4.3300	50.0000	0.0000	(0.0321)	(0.0039)	0.0000	3	(0.0359)	01/06/2025
603866.SH	01/03/2025	SDB3260123446	500.00	0.9317	444.30	465.83	0.0000	4.3300	50.0000	0.0000	(0.1603)	(0.0194)	0.0000	3	(0.1797)	01/06/2025
603866.SH	01/03/2025	SDB3260123446	300.00	0.9317	266.58	279.50	0.0000	4.3300	50.0000	0.0000	(0.0962)	(0.0116)	0.0000	3	(0.1078)	01/06/2025
603866.SH	01/03/2025	SDB3260123446	4,700.00	0.9317	4,176.39	4,378.82	0.0000	4.3300	50.0000	0.0000	(1.5070)	(0.1825)	0.0000	3	(1.6894)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
TOLY BREAD CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
603866.SH	01/03/2025	SDB3260123446	21,000.00	0.9317	18,660.47	19,564.94	0.0000	4.3300	50.0000	0.0000	(6.7333)	(0.8152)	0.0000	3	(7.5485)	01/06/2025
603866.SH	01/03/2025	SDB3260123446	17,900.00	0.9317	15,905.83	16,676.79	0.0000	4.3300	50.0000	0.0000	(5.7394)	(0.6949)	0.0000	3	(6.4342)	01/06/2025
603866.SH	01/03/2025	SDB3260123446	1,600.00	0.9317	1,421.75	1,490.66	0.0000	4.3300	50.0000	0.0000	(0.5130)	(0.0621)	0.0000	3	(0.5751)	01/06/2025
603866.SH	01/03/2025	SDB3260123446	1,800.00	0.9317	1,599.47	1,677.00	0.0000	4.3300	50.0000	0.0000	(0.5771)	(0.0699)	0.0000	3	(0.6470)	01/06/2025
603866.SH	01/03/2025	SDB3260123446	900.00	0.9317	799.73	838.50	0.0000	4.3300	50.0000	0.0000	(0.2886)	(0.0349)	0.0000	3	(0.3235)	01/06/2025
603866.SH	01/03/2025	SDB3260123446	5,800.00	0.9317	5,153.85	5,403.65	0.0000	4.3300	50.0000	0.0000	(1.8597)	(0.2252)	0.0000	3	(2.0848)	01/06/2025
603866.SH	01/03/2025	SDB3260123446	300.00	0.9317	266.58	279.50	0.0000	4.3300	50.0000	0.0000	(0.0962)	(0.0116)	0.0000	3	(0.1078)	01/06/2025
603866.SH	01/03/2025	SDB3260123446	24,800.00	0.9317	22,037.13	23,105.27	0.0000	4.3300	50.0000	0.0000	(7.9517)	(0.9627)	0.0000	3	(8.9145)	01/06/2025
603866.SH	01/03/2025	SDB3260123446	15,600.00	0.9317	13,862.07	14,533.96	0.0000	4.3300	50.0000	0.0000	(5.0019)	(0.6056)	0.0000	3	(5.6075)	01/06/2025
603866.SH	01/03/2025	SDB3260123446	20,800.00	0.9317	18,482.76	19,378.61	0.0000	4.3300	50.0000	0.0000	(6.6692)	(0.8074)	0.0000	3	(7.4766)	01/06/2025
603866.SH	01/03/2025	SDB3260123446	3,400.00	0.9317	3,021.22	3,167.66	0.0000	4.3300	50.0000	0.0000	(1.0902)	(0.1320)	0.0000	3	(1.2221)	01/06/2025
603866.SH	01/03/2025	SDB3260123446	4,500.00	0.9317	3,998.67	4,192.49	0.0000	4.3300	50.0000	0.0000	(1.4429)	(0.1747)	0.0000	3	(1.6175)	01/06/2025
603866.SH	01/03/2025	SDB3260123446	14,700.00	0.9317	13,062.33	13,695.46	0.0000	4.3300	50.0000	0.0000	(4.7133)	(0.5706)	0.0000	3	(5.2840)	01/06/2025
603866.SH	01/03/2025	SDB3260123446	2,000.00	0.9317	1,777.19	1,863.33	0.0000	4.3300	50.0000	0.0000	(0.6413)	(0.0776)	0.0000	3	(0.7189)	01/06/2025
603866.SH	01/03/2025	SDB3260123446	5,400.00	0.9317	4,798.41	5,030.99	0.0000	4.3300	50.0000	0.0000	(1.7314)	(0.2096)	0.0000	3	(1.9410)	01/06/2025
603866.SH	01/03/2025	SDB3260123446	27,900.00	0.9317	24,791.77	25,993.43	0.0000	4.3300	50.0000	0.0000	(8.9457)	(1.0831)	0.0000	3	(10.0288)	01/06/2025
603866.SH	01/03/2025	SDB3260123446	41,000.00	0.9317	36,432.35	38,198.22	0.0000	4.3300	50.0000	0.0000	(13.1460)	(1.5916)	0.0000	3	(14.7376)	01/06/2025
603866.SH	01/03/2025	SDB3260123446	600.00	0.9317	533.16	559.00	0.0000	4.3300	50.0000	0.0000	(0.1924)	(0.0233)	0.0000	3	(0.2157)	01/06/2025
603866.SH	01/03/2025	SDB3260123446	900.00	0.9317	799.73	838.50	0.0000	4.3300	50.0000	0.0000	(0.2886)	(0.0349)	0.0000	3	(0.3235)	01/06/2025
603866.SH	01/03/2025	SDB3260123446	3,500.00	0.9317	3,110.08	3,260.82	0.0000	4.3300	50.0000	0.0000	(1.1222)	(0.1359)	0.0000	3	(1.2581)	01/06/2025
603866.SH	01/03/2025	SDB3260123446	3,400.00	0.9317	3,021.22	3,167.66	0.0000	4.3300	50.0000	0.0000	(1.0902)	(0.1320)	0.0000	3	(1.2221)	01/06/2025
603866.SH	01/03/2025	SDB3260123446	8,100.00	0.9317	7,197.61	7,546.48	0.0000	4.3300	50.0000	0.0000	(2.5971)	(0.3144)	0.0000	3	(2.9116)	01/06/2025
603866.SH	01/03/2025	SDB3260123446	3,200.00	0.9317	2,843.50	2,981.32	0.0000	4.3300	50.0000	0.0000	(1.0260)	(0.1242)	0.0000	3	(1.1503)	01/06/2025
603866.SH	01/03/2025	SDB3260123446	5,800.00	0.9317	5,153.85	5,403.65	0.0000	4.3300	50.0000	0.0000	(1.8597)	(0.2252)	0.0000	3	(2.0848)	01/06/2025
603866.SH	01/03/2025	SDB3260123446	17,700.00	0.9317	15,728.11	16,490.45	0.0000	4.3300	50.0000	0.0000	(5.6752)	(0.6871)	0.0000	3	(6.3623)	01/06/2025
603866.SH	01/02/2025	SDB3260123446	3,300.00	0.9434	3,064.41	3,113.19	0.0000	4.3300	50.0000	0.0000	(0.3686)	(0.0432)	0.0000	1	(0.4118)	01/06/2025
603866.SH	01/02/2025	SDB3260123446	12,400.00	0.9434	11,359.23	11,698.04	0.0000	4.3300	50.0000	0.0000	(1.3663)	(0.1625)	0.0000	1	(1.5287)	01/06/2025
603866.SH	01/02/2025	SDB3260123446	700.00	0.9434	622.02	660.37	0.0000	4.3300	50.0000	0.0000	(0.0748)	(0.0092)	0.0000	1	(0.0840)	01/06/2025
603866.SH	01/02/2025	SDB3260123446	300.00	0.9434	266.58	283.02	0.0000	4.3300	50.0000	0.0000	(0.0321)	(0.0039)	0.0000	1	(0.0360)	01/06/2025
603866.SH	01/02/2025	SDB3260123446	29,900.00	0.9434	26,568.96	28,207.36	0.0000	4.3300	50.0000	0.0000	(3.1957)	(0.3918)	0.0000	1	(3.5874)	01/06/2025
603866.SH	01/02/2025	SDB3260123446	13,300.00	0.9434	11,818.30	12,547.09	0.0000	4.3300	50.0000	0.0000	(1.4215)	(0.1743)	0.0000	1	(1.5957)	01/06/2025
603866.SH	01/02/2025	SDB3260123446	4,800.00	0.9434	4,265.25	4,528.27	0.0000	4.3300	50.0000	0.0000	(0.5130)	(0.0629)	0.0000	1	(0.5759)	01/06/2025
603866.SH	01/02/2025	SDB3260123446	21,900.00	0.9434	19,460.21	20,660.24	0.0000	4.3300	50.0000	0.0000	(2.3406)	(0.2869)	0.0000	1	(2.6276)	01/06/2025
603866.SH	01/02/2025	SDB3260123446	400.00	0.9434	355.44	377.36	0.0000	4.3300	50.0000	0.0000	(0.0428)	(0.0052)	0.0000	1	(0.0480)	01/06/2025
603866.SH	01/02/2025	SDB3260123446	700.00	0.9434	622.02	660.37	0.0000	4.3300	50.0000	0.0000	(0.0748)	(0.0092)	0.0000	1	(0.0840)	01/06/2025
603866.SH	01/02/2025	SDB3260123446	4,300.00	0.9434	3,820.95	4,056.58	0.0000	4.3300	50.0000	0.0000	(0.4596)	(0.0563)	0.0000	1	(0.5159)	01/06/2025
603866.SH	01/02/2025	SDB3260123446	14,400.00	0.9434	12,795.75	13,584.82	0.0000	4.3300	50.0000	0.0000	(1.5390)	(0.1887)	0.0000	1	(1.7277)	01/06/2025
603866.SH	01/02/2025	SDB3260123446	6,400.00	0.9434	5,687.00	6,037.70	0.0000	4.3300	50.0000	0.0000	(0.6840)	(0.0839)	0.0000	1	(0.7679)	01/06/2025
603866.SH	01/02/2025	SDB3260123446	13,500.00	0.9434	11,996.02	12,735.76	0.0000	4.3300	50.0000	0.0000	(1.4429)	(0.1769)	0.0000	1	(1.6197)	01/06/2025
603866.SH	01/02/2025	SDB3260123446	6,000.00	0.9434	5,331.56	5,660.34	0.0000	4.3300	50.0000	0.0000	(0.6413)	(0.0786)	0.0000	1	(0.7199)	01/06/2025
603866.SH	01/02/2025	SDB3260123446	7,800.00	0.9434	6,931.03	7,358.44	0.0000	4.3300	50.0000	0.0000	(0.8336)	(0.1022)	0.0000	1	(0.9358)	01/06/2025
603866.SH	01/02/2025	SDB3260123446	5,200.00	0.9434	4,620.69	4,905.63	0.0000	4.3300	50.0000	0.0000	(0.5558)	(0.0681)	0.0000	1	(0.6239)	01/06/2025
603866.SH	01/02/2025	SDB3260123446	17,500.00	0.9434	15,550.40	16,509.33	0.0000	4.3300	50.0000	0.0000	(1.8704)	(0.2293)	0.0000	1	(2.0997)	01/06/2025
603866.SH	01/02/2025	SDB3260123446	8,300.00	0.9434	7,375.33	7,830.14	0.0000	4.3300	50.0000	0.0000	(0.8871)	(0.1088)	0.0000	1	(0.9958)	01/06/2025
603866.SH	01/02/2025	SDB3260123446	2,000.00	0.9434	1,777.19	1,886.78	0.0000	4.3300	50.0000	0.0000	(0.2138)	(0.0262)	0.0000	1	(0.2400)	01/06/2025
603866.SH	01/02/2025	SDB3260123446	1,300.00	0.9434	1,155.17	1,226.41	0.0000	4.3300	50.0000	0.0000	(0.1389)	(0.0170)	0.0000	1	(0.1560)	01/06/2025
603866.SH	01/02/2025	SDB3260123446	100.00	0.9434	88.86	94.34	0.0000	4.3300	50.0000	0.0000	(0.0107)	(0.0013)	0.0000	1	(0.0120)	01/06/2025
603866.SH	01/02/2025	SDB3260123446	1,400.00	0.9434	1,244.03	1,320.75	0.0000	4.3300	50.0000	0.0000	(0.1496)	(0.0183)	0.0000	1	(0.1680)	01/06/2025
603866.SH	01/02/2025	SDB3260123446	41,400.00	0.9434	36,787.79	39,056.35	0.0000	4.3300	50.0000	0.0000	(4.4248)	(0.5424)	0.0000	1	(4.9672)	01/06/2025
603866.SH	01/02/2025	SDB3260123446	600.00	0.9434	533.16	566.03	0.0000	4.3300	50.0000	0.0000	(0.0641)	(0.0079)	0.0000	1	(0.0720)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
TOLY BREAD CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
603866.SH	01/02/2025	SDB3260123446	27,500.00	0.9434	24,436.33	25,943.22	0.0000	4.3300	50.0000	0.0000	(2.9391)	(0.3603)	0.0000	1	(3.2995)	01/06/2025
603866.SH	01/02/2025	SDB3260123446	13,500.00	0.9434	11,996.02	12,735.76	0.0000	4.3300	50.0000	0.0000	(1.4429)	(0.1769)	0.0000	1	(1.6197)	01/06/2025
603866.SH	01/02/2025	SDB3260123446	6,500.00	0.9434	5,775.86	6,132.03	0.0000	4.3300	50.0000	0.0000	(0.6947)	(0.0852)	0.0000	1	(0.7799)	01/06/2025
603866.SH	01/02/2025	SDB3260123446	7,100.00	0.9434	6,309.02	6,698.07	0.0000	4.3300	50.0000	0.0000	(0.7588)	(0.0930)	0.0000	1	(0.8519)	01/06/2025
603866.SH	01/02/2025	SDB3260123446	7,400.00	0.9434	6,575.60	6,981.09	0.0000	4.3300	50.0000	0.0000	(0.7909)	(0.0970)	0.0000	1	(0.8879)	01/06/2025
603866.SH	01/02/2025	SDB3260123446	12,100.00	0.9434	10,751.99	11,415.02	0.0000	4.3300	50.0000	0.0000	(1.2932)	(0.1585)	0.0000	1	(1.4518)	01/06/2025
603866.SH	01/02/2025	SDB3260123446	9,900.00	0.9434	8,797.08	9,339.56	0.0000	4.3300	50.0000	0.0000	(1.0581)	(0.1297)	0.0000	1	(1.1878)	01/06/2025
603866.SH	01/02/2025	SDB3260123446	1,200.00	0.9434	1,066.31	1,132.07	0.0000	4.3300	50.0000	0.0000	(0.1283)	(0.0157)	0.0000	1	(0.1440)	01/06/2025
603866.SH	01/02/2025	SDB3260123446	4,900.00	0.9434	4,354.11	4,622.61	0.0000	4.3300	50.0000	0.0000	(0.5237)	(0.0642)	0.0000	1	(0.5879)	01/06/2025
603866.SH	01/02/2025	SDB3260123446	88,900.00	0.9434	78,996.01	83,867.37	0.0000	4.3300	50.0000	0.0000	(9.5015)	(1.1648)	0.0000	1	(10.6663)	01/06/2025
603866.SH	01/02/2025	SDB3260123446	11,900.00	0.9434	10,574.27	11,226.34	0.0000	4.3300	50.0000	0.0000	(1.2718)	(0.1559)	0.0000	1	(1.4278)	01/06/2025
603866.SH	01/02/2025	SDB3260123446	18,900.00	0.9434	16,794.43	17,830.07	0.0000	4.3300	50.0000	0.0000	(2.0200)	(0.2476)	0.0000	1	(2.2676)	01/06/2025
603866.SH	01/02/2025	SDB3260123446	1,800.00	0.9434	1,599.47	1,698.10	0.0000	4.3300	50.0000	0.0000	(0.1924)	(0.0236)	0.0000	1	(0.2160)	01/06/2025
603866.SH	01/02/2025	SDB3260123446	2,100.00	0.9434	1,866.05	1,981.12	0.0000	4.3300	50.0000	0.0000	(0.2244)	(0.0275)	0.0000	1	(0.2520)	01/06/2025
603866.SH	01/02/2025	SDB3260123446	2,400.00	0.9434	2,132.63	2,264.14	0.0000	4.3300	50.0000	0.0000	(0.2565)	(0.0314)	0.0000	1	(0.2880)	01/06/2025
603866.SH	01/02/2025	SDB3260123446	18,200.00	0.9434	16,172.41	17,169.70	0.0000	4.3300	50.0000	0.0000	(1.9452)	(0.2385)	0.0000	1	(2.1836)	01/06/2025
603866.SH	01/02/2025	SDB3260123446	12,000.00	0.9434	10,663.13	11,320.68	0.0000	4.3300	50.0000	0.0000	(1.2825)	(0.1572)	0.0000	1	(1.4398)	01/06/2025
603866.SH	01/02/2025	SDB3260123446	10,500.00	0.9434	9,330.24	9,905.59	0.0000	4.3300	50.0000	0.0000	(1.1222)	(0.1376)	0.0000	1	(1.2598)	01/06/2025
603866.SH	01/02/2025	SDB3260123446	7,800.00	0.9434	6,931.03	7,358.44	0.0000	4.3300	50.0000	0.0000	(0.8336)	(0.1022)	0.0000	1	(0.9358)	01/06/2025
603866.SH	01/02/2025	SDB3260123446	6,500.00	0.9434	5,775.86	6,132.03	0.0000	4.3300	50.0000	0.0000	(0.6947)	(0.0852)	0.0000	1	(0.7799)	01/06/2025
603866.SH	01/02/2025	SDB3260123446	100.00	0.9434	88.86	94.34	0.0000	4.3300	50.0000	0.0000	(0.0107)	(0.0013)	0.0000	1	(0.0120)	01/06/2025
603866.SH	01/02/2025	SDB3260123446	500.00	0.9434	444.30	471.69	0.0000	4.3300	50.0000	0.0000	(0.0534)	(0.0066)	0.0000	1	(0.0600)	01/06/2025
603866.SH	01/02/2025	SDB3260123446	300.00	0.9434	266.58	283.02	0.0000	4.3300	50.0000	0.0000	(0.0321)	(0.0039)	0.0000	1	(0.0360)	01/06/2025
603866.SH	01/02/2025	SDB3260123446	4,700.00	0.9434	4,176.39	4,433.93	0.0000	4.3300	50.0000	0.0000	(0.5023)	(0.0616)	0.0000	1	(0.5639)	01/06/2025
603866.SH	01/02/2025	SDB3260123446	21,000.00	0.9434	18,660.47	19,811.19	0.0000	4.3300	50.0000	0.0000	(2.2444)	(0.2752)	0.0000	1	(2.5196)	01/06/2025
603866.SH	01/02/2025	SDB3260123446	17,900.00	0.9434	15,905.83	16,886.68	0.0000	4.3300	50.0000	0.0000	(1.9131)	(0.2345)	0.0000	1	(2.1477)	01/06/2025
603866.SH	01/02/2025	SDB3260123446	1,600.00	0.9434	1,421.75	1,509.42	0.0000	4.3300	50.0000	0.0000	(0.1710)	(0.0210)	0.0000	1	(0.1920)	01/06/2025
603866.SH	01/02/2025	SDB3260123446	1,800.00	0.9434	1,599.47	1,698.10	0.0000	4.3300	50.0000	0.0000	(0.1924)	(0.0236)	0.0000	1	(0.2160)	01/06/2025
603866.SH	01/02/2025	SDB3260123446	900.00	0.9434	799.73	849.05	0.0000	4.3300	50.0000	0.0000	(0.0962)	(0.0118)	0.0000	1	(0.1080)	01/06/2025
603866.SH	01/02/2025	SDB3260123446	5,800.00	0.9434	5,153.85	5,471.66	0.0000	4.3300	50.0000	0.0000	(0.6199)	(0.0760)	0.0000	1	(0.6959)	01/06/2025
603866.SH	01/02/2025	SDB3260123446	300.00	0.9434	266.58	283.02	0.0000	4.3300	50.0000	0.0000	(0.0321)	(0.0039)	0.0000	1	(0.0360)	01/06/2025
603866.SH	01/02/2025	SDB3260123446	24,800.00	0.9434	22,037.13	23,396.07	0.0000	4.3300	50.0000	0.0000	(2.6506)	(0.3249)	0.0000	1	(2.9755)	01/06/2025
603866.SH	01/02/2025	SDB3260123446	15,600.00	0.9434	13,862.07	14,716.88	0.0000	4.3300	50.0000	0.0000	(1.6673)	(0.2044)	0.0000	1	(1.8717)	01/06/2025
603866.SH	01/02/2025	SDB3260123446	20,800.00	0.9434	18,482.76	19,622.51	0.0000	4.3300	50.0000	0.0000	(2.2231)	(0.2725)	0.0000	1	(2.4956)	01/06/2025
603866.SH	01/02/2025	SDB3260123446	3,400.00	0.9434	3,021.22	3,207.53	0.0000	4.3300	50.0000	0.0000	(0.3634)	(0.0445)	0.0000	1	(0.4079)	01/06/2025
603866.SH	01/02/2025	SDB3260123446	4,500.00	0.9434	3,998.67	4,245.26	0.0000	4.3300	50.0000	0.0000	(0.4810)	(0.0590)	0.0000	1	(0.5399)	01/06/2025
603866.SH	01/02/2025	SDB3260123446	14,700.00	0.9434	13,062.33	13,867.83	0.0000	4.3300	50.0000	0.0000	(1.5711)	(0.1926)	0.0000	1	(1.7637)	01/06/2025
603866.SH	01/02/2025	SDB3260123446	2,000.00	0.9434	1,777.19	1,886.78	0.0000	4.3300	50.0000	0.0000	(0.2138)	(0.0262)	0.0000	1	(0.2400)	01/06/2025
603866.SH	01/02/2025	SDB3260123446	5,400.00	0.9434	4,798.41	5,094.31	0.0000	4.3300	50.0000	0.0000	(0.5771)	(0.0708)	0.0000	1	(0.6479)	01/06/2025
603866.SH	01/02/2025	SDB3260123446	27,900.00	0.9434	24,791.77	26,320.58	0.0000	4.3300	50.0000	0.0000	(2.9819)	(0.3656)	0.0000	1	(3.3475)	01/06/2025
603866.SH	01/02/2025	SDB3260123446	41,000.00	0.9434	36,432.35	38,678.99	0.0000	4.3300	50.0000	0.0000	(4.3820)	(0.5372)	0.0000	1	(4.9192)	01/06/2025
603866.SH	01/02/2025	SDB3260123446	600.00	0.9434	533.16	566.03	0.0000	4.3300	50.0000	0.0000	(0.0641)	(0.0079)	0.0000	1	(0.0720)	01/06/2025
603866.SH	01/02/2025	SDB3260123446	900.00	0.9434	799.73	849.05	0.0000	4.3300	50.0000	0.0000	(0.0962)	(0.0118)	0.0000	1	(0.1080)	01/06/2025
603866.SH	01/02/2025	SDB3260123446	3,500.00	0.9434	3,110.08	3,301.86	0.0000	4.3300	50.0000	0.0000	(0.3741)	(0.0459)	0.0000	1	(0.4199)	01/06/2025
603866.SH	01/02/2025	SDB3260123446	3,400.00	0.9434	3,021.22	3,207.53	0.0000	4.3300	50.0000	0.0000	(0.3634)	(0.0445)	0.0000	1	(0.4079)	01/06/2025
603866.SH	01/02/2025	SDB3260123446	8,100.00	0.9434	7,197.61	7,641.46	0.0000	4.3300	50.0000	0.0000	(0.8657)	(0.1061)	0.0000	1	(0.9718)	01/06/2025
603866.SH	01/02/2025	SDB3260123446	3,200.00	0.9434	2,843.50	3,018.85	0.0000	4.3300	50.0000	0.0000	(0.3420)	(0.0419)	0.0000	1	(0.3839)	01/06/2025
603866.SH	01/02/2025	SDB3260123446	5,800.00	0.9434	5,153.85	5,471.66	0.0000	4.3300	50.0000	0.0000	(0.6199)	(0.0760)	0.0000	1	(0.6959)	01/06/2025
603866.SH	01/02/2025	SDB3260123446	17,700.00	0.9434	15,728.11	16,698.00	0.0000	4.3300	50.0000	0.0000	(1.8917)	(0.2319)	0.0000	1	(2.1237)	01/06/2025
603866.SH	12/31/2024	SDB3260123446	3,300.00	0.9584	3,064.41	3,162.63	0.0000	4.3300	50.0000	0.0000	(0.7372)	(0.0879)	0.0000	2	(0.8250)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
TOLY BREAD CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
603866.SH	12/31/2024	SDB3260123446	12,400.00	0.9584	11,359.23	11,883.81	0.0000	4.3300	50.0000	0.0000	(2.7325)	(0.3301)	0.0000	2	(3.0626)	01/06/2025
603866.SH	12/31/2024	SDB3260123446	700.00	0.9584	622.02	670.86	0.0000	4.3300	50.0000	0.0000	(0.1496)	(0.0186)	0.0000	2	(0.1683)	01/06/2025
603866.SH	12/31/2024	SDB3260123446	300.00	0.9584	266.58	287.51	0.0000	4.3300	50.0000	0.0000	(0.0641)	(0.0080)	0.0000	2	(0.0721)	01/06/2025
603866.SH	12/31/2024	SDB3260123446	29,900.00	0.9584	26,568.96	28,655.32	0.0000	4.3300	50.0000	0.0000	(6.3913)	(0.7960)	0.0000	2	(7.1873)	01/06/2025
603866.SH	12/31/2024	SDB3260123446	13,300.00	0.9584	11,818.30	12,746.35	0.0000	4.3300	50.0000	0.0000	(2.8430)	(0.3541)	0.0000	2	(3.1970)	01/06/2025
603866.SH	12/31/2024	SDB3260123446	4,800.00	0.9584	4,265.25	4,600.19	0.0000	4.3300	50.0000	0.0000	(0.1260)	(0.1278)	0.0000	2	(1.1538)	01/06/2025
603866.SH	12/31/2024	SDB3260123446	21,900.00	0.9584	19,460.21	20,988.35	0.0000	4.3300	50.0000	0.0000	(4.6813)	(0.5830)	0.0000	2	(5.2643)	01/06/2025
603866.SH	12/31/2024	SDB3260123446	400.00	0.9584	355.44	383.35	0.0000	4.3300	50.0000	0.0000	(0.0855)	(0.0106)	0.0000	2	(0.0962)	01/06/2025
603866.SH	12/31/2024	SDB3260123446	700.00	0.9584	622.02	670.86	0.0000	4.3300	50.0000	0.0000	(0.1496)	(0.0186)	0.0000	2	(0.1683)	01/06/2025
603866.SH	12/31/2024	SDB3260123446	4,300.00	0.9584	3,820.95	4,121.00	0.0000	4.3300	50.0000	0.0000	(0.9192)	(0.1145)	0.0000	2	(1.0336)	01/06/2025
603866.SH	12/31/2024	SDB3260123446	14,400.00	0.9584	12,795.75	13,800.56	0.0000	4.3300	50.0000	0.0000	(3.0781)	(0.3833)	0.0000	2	(3.4614)	01/06/2025
603866.SH	12/31/2024	SDB3260123446	6,400.00	0.9584	5,687.00	6,133.58	0.0000	4.3300	50.0000	0.0000	(1.3680)	(0.1704)	0.0000	2	(1.5384)	01/06/2025
603866.SH	12/31/2024	SDB3260123446	13,500.00	0.9584	11,996.02	12,938.02	0.0000	4.3300	50.0000	0.0000	(2.8857)	(0.3594)	0.0000	2	(3.2451)	01/06/2025
603866.SH	12/31/2024	SDB3260123446	6,000.00	0.9584	5,331.56	5,750.23	0.0000	4.3300	50.0000	0.0000	(1.2825)	(0.1597)	0.0000	2	(1.4423)	01/06/2025
603866.SH	12/31/2024	SDB3260123446	7,800.00	0.9584	6,931.03	7,475.30	0.0000	4.3300	50.0000	0.0000	(1.6673)	(0.2076)	0.0000	2	(1.8749)	01/06/2025
603866.SH	12/31/2024	SDB3260123446	5,200.00	0.9584	4,620.69	4,983.53	0.0000	4.3300	50.0000	0.0000	(1.1115)	(0.1384)	0.0000	2	(1.2500)	01/06/2025
603866.SH	12/31/2024	SDB3260123446	17,500.00	0.9584	15,550.40	16,771.51	0.0000	4.3300	50.0000	0.0000	(3.7407)	(0.4659)	0.0000	2	(4.2066)	01/06/2025
603866.SH	12/31/2024	SDB3260123446	8,300.00	0.9584	7,375.33	7,954.49	0.0000	4.3300	50.0000	0.0000	(1.7742)	(0.2210)	0.0000	2	(1.9951)	01/06/2025
603866.SH	12/31/2024	SDB3260123446	2,000.00	0.9584	1,777.19	1,916.74	0.0000	4.3300	50.0000	0.0000	(0.4275)	(0.0532)	0.0000	2	(0.4808)	01/06/2025
603866.SH	12/31/2024	SDB3260123446	1,300.00	0.9584	1,155.17	1,245.88	0.0000	4.3300	50.0000	0.0000	(0.2779)	(0.0346)	0.0000	2	(0.3125)	01/06/2025
603866.SH	12/31/2024	SDB3260123446	100.00	0.9584	88.86	95.84	0.0000	4.3300	50.0000	0.0000	(0.0214)	(0.0027)	0.0000	2	(0.0240)	01/06/2025
603866.SH	12/31/2024	SDB3260123446	1,400.00	0.9584	1,244.03	1,341.72	0.0000	4.3300	50.0000	0.0000	(0.2993)	(0.0373)	0.0000	2	(0.3365)	01/06/2025
603866.SH	12/31/2024	SDB3260123446	41,400.00	0.9584	36,787.79	39,676.60	0.0000	4.3300	50.0000	0.0000	(8.8495)	(1.1021)	0.0000	2	(9.9516)	01/06/2025
603866.SH	12/31/2024	SDB3260123446	600.00	0.9584	533.16	575.02	0.0000	4.3300	50.0000	0.0000	(0.1283)	(0.0160)	0.0000	2	(0.1442)	01/06/2025
603866.SH	12/31/2024	SDB3260123446	27,500.00	0.9584	24,436.33	26,355.23	0.0000	4.3300	50.0000	0.0000	(5.8783)	(0.7321)	0.0000	2	(6.6104)	01/06/2025
603866.SH	12/31/2024	SDB3260123446	13,500.00	0.9584	11,996.02	12,938.02	0.0000	4.3300	50.0000	0.0000	(2.8857)	(0.3594)	0.0000	2	(3.2451)	01/06/2025
603866.SH	12/31/2024	SDB3260123446	6,500.00	0.9584	5,775.86	6,229.42	0.0000	4.3300	50.0000	0.0000	(1.3894)	(0.1730)	0.0000	2	(1.5625)	01/06/2025
603866.SH	12/31/2024	SDB3260123446	7,100.00	0.9584	6,309.02	6,804.44	0.0000	4.3300	50.0000	0.0000	(1.5177)	(0.1890)	0.0000	2	(1.7067)	01/06/2025
603866.SH	12/31/2024	SDB3260123446	7,400.00	0.9584	6,575.60	7,091.95	0.0000	4.3300	50.0000	0.0000	(1.5818)	(0.1970)	0.0000	2	(1.7788)	01/06/2025
603866.SH	12/31/2024	SDB3260123446	12,100.00	0.9584	10,751.99	11,596.30	0.0000	4.3300	50.0000	0.0000	(2.5865)	(0.3221)	0.0000	2	(2.9086)	01/06/2025
603866.SH	12/31/2024	SDB3260123446	9,900.00	0.9584	8,797.08	9,487.88	0.0000	4.3300	50.0000	0.0000	(2.1162)	(0.2636)	0.0000	2	(2.3797)	01/06/2025
603866.SH	12/31/2024	SDB3260123446	1,200.00	0.9584	1,066.31	1,150.05	0.0000	4.3300	50.0000	0.0000	(0.2565)	(0.0319)	0.0000	2	(0.2885)	01/06/2025
603866.SH	12/31/2024	SDB3260123446	4,900.00	0.9584	4,354.11	4,696.02	0.0000	4.3300	50.0000	0.0000	(1.0474)	(0.1304)	0.0000	2	(1.1779)	01/06/2025
603866.SH	12/31/2024	SDB3260123446	88,900.00	0.9584	78,996.01	85,199.27	0.0000	4.3300	50.0000	0.0000	(16.0029)	(2.3666)	0.0000	2	(21.3696)	01/06/2025
603866.SH	12/31/2024	SDB3260123446	11,900.00	0.9584	10,574.27	11,404.63	0.0000	4.3300	50.0000	0.0000	(2.5437)	(0.3168)	0.0000	2	(2.8605)	01/06/2025
603866.SH	12/31/2024	SDB3260123446	18,900.00	0.9584	16,794.43	18,113.23	0.0000	4.3300	50.0000	0.0000	(4.0400)	(0.5031)	0.0000	2	(4.5431)	01/06/2025
603866.SH	12/31/2024	SDB3260123446	1,800.00	0.9584	1,599.47	1,725.07	0.0000	4.3300	50.0000	0.0000	(0.3848)	(0.0479)	0.0000	2	(0.4327)	01/06/2025
603866.SH	12/31/2024	SDB3260123446	2,100.00	0.9584	1,866.05	2,012.58	0.0000	4.3300	50.0000	0.0000	(0.4489)	(0.0559)	0.0000	2	(0.5048)	01/06/2025
603866.SH	12/31/2024	SDB3260123446	2,400.00	0.9584	2,132.63	2,300.09	0.0000	4.3300	50.0000	0.0000	(0.5130)	(0.0639)	0.0000	2	(0.5769)	01/06/2025
603866.SH	12/31/2024	SDB3260123446	18,200.00	0.9584	16,172.41	17,442.37	0.0000	4.3300	50.0000	0.0000	(3.8904)	(0.4845)	0.0000	2	(4.3749)	01/06/2025
603866.SH	12/31/2024	SDB3260123446	12,000.00	0.9584	10,663.13	11,500.46	0.0000	4.3300	50.0000	0.0000	(2.5651)	(0.3195)	0.0000	2	(2.8845)	01/06/2025
603866.SH	12/31/2024	SDB3260123446	10,500.00	0.9584	9,330.24	10,062.91	0.0000	4.3300	50.0000	0.0000	(2.2444)	(0.2795)	0.0000	2	(2.5240)	01/06/2025
603866.SH	12/31/2024	SDB3260123446	7,800.00	0.9584	6,931.03	7,475.30	0.0000	4.3300	50.0000	0.0000	(1.6673)	(0.2076)	0.0000	2	(1.8749)	01/06/2025
603866.SH	12/31/2024	SDB3260123446	6,500.00	0.9584	5,775.86	6,229.42	0.0000	4.3300	50.0000	0.0000	(1.3894)	(0.1730)	0.0000	2	(1.5625)	01/06/2025
603866.SH	12/31/2024	SDB3260123446	100.00	0.9584	88.86	95.84	0.0000	4.3300	50.0000	0.0000	(0.0214)	(0.0027)	0.0000	2	(0.0240)	01/06/2025
603866.SH	12/31/2024	SDB3260123446	500.00	0.9584	444.30	479.19	0.0000	4.3300	50.0000	0.0000	(0.1069)	(0.0133)	0.0000	2	(0.1202)	01/06/2025
603866.SH	12/31/2024	SDB3260123446	300.00	0.9584	266.58	287.51	0.0000	4.3300	50.0000	0.0000	(0.0641)	(0.0080)	0.0000	2	(0.0721)	01/06/2025
603866.SH	12/31/2024	SDB3260123446	4,700.00	0.9584	4,176.39	4,504.35	0.0000	4.3300	50.0000	0.0000	(1.0047)	(0.1251)	0.0000	2	(1.1298)	01/06/2025
603866.SH	12/31/2024	SDB3260123446	21,000.00	0.9584	18,660.47	20,125.81	0.0000	4.3300	50.0000	0.0000	(4.4889)	(0.5591)	0.0000	2	(5.0479)	01/06/2025
603866.SH	12/31/2024	SDB3260123446	17,900.00	0.9584	15,905.83	17,154.86	0.0000	4.3300	50.0000	0.0000	(3.8262)	(0.4765)	0.0000	2	(4.3028)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
TOLY BREAD CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
603866.SH	12/31/2024	SDB3260123446	1,600.00	0.9584	1,421.75	1,533.40	0.0000	4.3300	50.0000	0.0000	(0.3420)	(0.0426)	0.0000	2	(0.3846)	01/06/2025
603866.SH	12/31/2024	SDB3260123446	1,800.00	0.9584	1,599.47	1,725.07	0.0000	4.3300	50.0000	0.0000	(0.3848)	(0.0479)	0.0000	2	(0.4327)	01/06/2025
603866.SH	12/31/2024	SDB3260123446	900.00	0.9584	799.73	862.53	0.0000	4.3300	50.0000	0.0000	(0.1924)	(0.0240)	0.0000	2	(0.2163)	01/06/2025
603866.SH	12/31/2024	SDB3260123446	5,800.00	0.9584	5,153.85	5,558.56	0.0000	4.3300	50.0000	0.0000	(1.2398)	(0.1544)	0.0000	2	(1.3942)	01/06/2025
603866.SH	12/31/2024	SDB3260123446	300.00	0.9584	266.58	287.51	0.0000	4.3300	50.0000	0.0000	(0.0641)	(0.0080)	0.0000	2	(0.0721)	01/06/2025
603866.SH	12/31/2024	SDB3260123446	24,800.00	0.9584	22,037.13	23,767.63	0.0000	4.3300	50.0000	0.0000	(5.3012)	(0.6602)	0.0000	2	(5.9614)	01/06/2025
603866.SH	12/31/2024	SDB3260123446	15,600.00	0.9584	13,862.07	14,950.60	0.0000	4.3300	50.0000	0.0000	(3.3346)	(0.4153)	0.0000	2	(3.7499)	01/06/2025
603866.SH	12/31/2024	SDB3260123446	20,800.00	0.9584	18,482.76	19,934.14	0.0000	4.3300	50.0000	0.0000	(4.4461)	(0.5537)	0.0000	2	(4.9999)	01/06/2025
603866.SH	12/31/2024	SDB3260123446	3,400.00	0.9584	3,021.22	3,258.46	0.0000	4.3300	50.0000	0.0000	(0.7268)	(0.0905)	0.0000	2	(0.8173)	01/06/2025
603866.SH	12/31/2024	SDB3260123446	4,500.00	0.9584	3,998.67	4,312.67	0.0000	4.3300	50.0000	0.0000	(0.9619)	(0.1198)	0.0000	2	(1.0817)	01/06/2025
603866.SH	12/31/2024	SDB3260123446	14,700.00	0.9584	13,062.33	14,088.07	0.0000	4.3300	50.0000	0.0000	(3.1422)	(0.3913)	0.0000	2	(3.5336)	01/06/2025
603866.SH	12/31/2024	SDB3260123446	2,000.00	0.9584	1,777.19	1,916.74	0.0000	4.3300	50.0000	0.0000	(0.4275)	(0.0532)	0.0000	2	(0.4808)	01/06/2025
603866.SH	12/31/2024	SDB3260123446	5,400.00	0.9584	4,798.41	5,175.21	0.0000	4.3300	50.0000	0.0000	(1.1543)	(0.1438)	0.0000	2	(1.2980)	01/06/2025
603866.SH	12/31/2024	SDB3260123446	27,900.00	0.9584	24,791.77	26,738.58	0.0000	4.3300	50.0000	0.0000	(5.9638)	(0.7427)	0.0000	2	(6.7065)	01/06/2025
603866.SH	12/31/2024	SDB3260123446	41,000.00	0.9584	36,432.35	39,293.25	0.0000	4.3300	50.0000	0.0000	(8.7640)	(1.0915)	0.0000	2	(9.8555)	01/06/2025
603866.SH	12/31/2024	SDB3260123446	600.00	0.9584	533.16	575.02	0.0000	4.3300	50.0000	0.0000	(0.1283)	(0.0160)	0.0000	2	(0.1442)	01/06/2025
603866.SH	12/31/2024	SDB3260123446	900.00	0.9584	799.73	862.53	0.0000	4.3300	50.0000	0.0000	(0.1924)	(0.0240)	0.0000	2	(0.2163)	01/06/2025
603866.SH	12/31/2024	SDB3260123446	3,500.00	0.9584	3,110.08	3,354.30	0.0000	4.3300	50.0000	0.0000	(0.7481)	(0.0932)	0.0000	2	(0.8413)	01/06/2025
603866.SH	12/31/2024	SDB3260123446	3,400.00	0.9584	3,021.22	3,258.46	0.0000	4.3300	50.0000	0.0000	(0.7268)	(0.0905)	0.0000	2	(0.8173)	01/06/2025
603866.SH	12/31/2024	SDB3260123446	8,100.00	0.9584	7,197.61	7,762.81	0.0000	4.3300	50.0000	0.0000	(1.7314)	(0.2156)	0.0000	2	(1.9471)	01/06/2025
603866.SH	12/31/2024	SDB3260123446	3,200.00	0.9584	2,843.50	3,066.79	0.0000	4.3300	50.0000	0.0000	(0.6840)	(0.0852)	0.0000	2	(0.7692)	01/06/2025
603866.SH	12/31/2024	SDB3260123446	5,800.00	0.9584	5,153.85	5,558.56	0.0000	4.3300	50.0000	0.0000	(1.2398)	(0.1544)	0.0000	2	(1.3942)	01/06/2025
603866.SH	12/31/2024	SDB3260123446	17,700.00	0.9584	15,728.11	16,963.18	0.0000	4.3300	50.0000	0.0000	(3.7835)	(0.4712)	0.0000	2	(4.2547)	01/06/2025
603866.SH	12/30/2024	SDB3260123446	3,300.00	0.9390	3,064.41	3,098.83	0.0000	4.3300	50.0000	0.0000	(0.3686)	(0.0430)	0.0000	1	(0.4116)	01/06/2025
603866.SH	12/30/2024	SDB3260123446	12,400.00	0.9390	11,359.23	11,644.07	0.0000	4.3300	50.0000	0.0000	(1.3663)	(0.1617)	0.0000	1	(1.5280)	01/06/2025
603866.SH	12/30/2024	SDB3260123446	700.00	0.9390	622.02	657.33	0.0000	4.3300	50.0000	0.0000	(0.0748)	(0.0091)	0.0000	1	(0.0839)	01/06/2025
603866.SH	12/30/2024	SDB3260123446	300.00	0.9390	266.58	281.71	0.0000	4.3300	50.0000	0.0000	(0.0321)	(0.0039)	0.0000	1	(0.0360)	01/06/2025
603866.SH	12/30/2024	SDB3260123446	29,900.00	0.9390	26,568.96	28,077.24	0.0000	4.3300	50.0000	0.0000	(3.1957)	(0.3900)	0.0000	1	(3.5856)	01/06/2025
603866.SH	12/30/2024	SDB3260123446	13,300.00	0.9390	11,818.30	12,489.21	0.0000	4.3300	50.0000	0.0000	(1.4215)	(0.1735)	0.0000	1	(1.5949)	01/06/2025
603866.SH	12/30/2024	SDB3260123446	4,800.00	0.9390	4,265.25	4,507.38	0.0000	4.3300	50.0000	0.0000	(0.5130)	(0.0626)	0.0000	1	(0.5756)	01/06/2025
603866.SH	12/30/2024	SDB3260123446	21,900.00	0.9390	19,460.21	20,564.93	0.0000	4.3300	50.0000	0.0000	(2.3406)	(0.2856)	0.0000	1	(2.6263)	01/06/2025
603866.SH	12/30/2024	SDB3260123446	400.00	0.9390	355.44	375.62	0.0000	4.3300	50.0000	0.0000	(0.0428)	(0.0052)	0.0000	1	(0.0480)	01/06/2025
603866.SH	12/30/2024	SDB3260123446	700.00	0.9390	622.02	657.33	0.0000	4.3300	50.0000	0.0000	(0.0748)	(0.0091)	0.0000	1	(0.0839)	01/06/2025
603866.SH	12/30/2024	SDB3260123446	4,300.00	0.9390	3,820.95	4,037.86	0.0000	4.3300	50.0000	0.0000	(0.4596)	(0.0561)	0.0000	1	(0.5157)	01/06/2025
603866.SH	12/30/2024	SDB3260123446	14,400.00	0.9390	12,795.75	13,522.15	0.0000	4.3300	50.0000	0.0000	(1.5390)	(0.1878)	0.0000	1	(1.7269)	01/06/2025
603866.SH	12/30/2024	SDB3260123446	6,400.00	0.9390	5,687.00	6,009.84	0.0000	4.3300	50.0000	0.0000	(0.6840)	(0.0835)	0.0000	1	(0.7675)	01/06/2025
603866.SH	12/30/2024	SDB3260123446	13,500.00	0.9390	11,996.02	12,677.01	0.0000	4.3300	50.0000	0.0000	(1.4429)	(0.1761)	0.0000	1	(1.6189)	01/06/2025
603866.SH	12/30/2024	SDB3260123446	6,000.00	0.9390	5,331.56	5,634.23	0.0000	4.3300	50.0000	0.0000	(0.6413)	(0.0783)	0.0000	1	(0.7195)	01/06/2025
603866.SH	12/30/2024	SDB3260123446	7,800.00	0.9390	6,931.03	7,324.50	0.0000	4.3300	50.0000	0.0000	(0.8336)	(0.1017)	0.0000	1	(0.9354)	01/06/2025
603866.SH	12/30/2024	SDB3260123446	5,200.00	0.9390	4,620.69	4,883.00	0.0000	4.3300	50.0000	0.0000	(0.5558)	(0.0678)	0.0000	1	(0.6236)	01/06/2025
603866.SH	12/30/2024	SDB3260123446	17,500.00	0.9390	15,550.40	16,433.17	0.0000	4.3300	50.0000	0.0000	(1.8704)	(0.2282)	0.0000	1	(2.0986)	01/06/2025
603866.SH	12/30/2024	SDB3260123446	8,300.00	0.9390	7,375.33	7,794.02	0.0000	4.3300	50.0000	0.0000	(0.8871)	(0.1083)	0.0000	1	(0.9953)	01/06/2025
603866.SH	12/30/2024	SDB3260123446	2,000.00	0.9390	1,777.19	1,878.08	0.0000	4.3300	50.0000	0.0000	(0.2138)	(0.0261)	0.0000	1	(0.2398)	01/06/2025
603866.SH	12/30/2024	SDB3260123446	1,300.00	0.9390	1,155.17	1,220.75	0.0000	4.3300	50.0000	0.0000	(0.1389)	(0.0170)	0.0000	1	(0.1559)	01/06/2025
603866.SH	12/30/2024	SDB3260123446	100.00	0.9390	88.86	93.90	0.0000	4.3300	50.0000	0.0000	(0.0107)	(0.0013)	0.0000	1	(0.0120)	01/06/2025
603866.SH	12/30/2024	SDB3260123446	1,400.00	0.9390	1,244.03	1,314.65	0.0000	4.3300	50.0000	0.0000	(0.1496)	(0.0183)	0.0000	1	(0.1679)	01/06/2025
603866.SH	12/30/2024	SDB3260123446	41,400.00	0.9390	36,787.79	38,876.17	0.0000	4.3300	50.0000	0.0000	(4.4248)	(0.5399)	0.0000	1	(4.9647)	01/06/2025
603866.SH	12/30/2024	SDB3260123446	600.00	0.9390	533.16	563.42	0.0000	4.3300	50.0000	0.0000	(0.0641)	(0.0078)	0.0000	1	(0.0720)	01/06/2025
603866.SH	12/30/2024	SDB3260123446	27,500.00	0.9390	24,436.33	25,823.55	0.0000	4.3300	50.0000	0.0000	(2.9391)	(0.3587)	0.0000	1	(3.2978)	01/06/2025
603866.SH	12/30/2024	SDB3260123446	13,500.00	0.9390	11,996.02	12,677.01	0.0000	4.3300	50.0000	0.0000	(1.4429)	(0.1761)	0.0000	1	(1.6189)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
TOLY BREAD CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
603866.SH	12/30/2024	SDB3260123446	6,500.00	0.9390	5,775.86	6,103.75	0.0000	4.3300	50.0000	0.0000	(0.6947)	(0.0848)	0.0000	1	(0.7795)	01/06/2025
603866.SH	12/30/2024	SDB3260123446	7,100.00	0.9390	6,309.02	6,667.17	0.0000	4.3300	50.0000	0.0000	(0.7588)	(0.0926)	0.0000	1	(0.8514)	01/06/2025
603866.SH	12/30/2024	SDB3260123446	7,400.00	0.9390	6,575.60	6,948.88	0.0000	4.3300	50.0000	0.0000	(0.7909)	(0.0965)	0.0000	1	(0.8874)	01/06/2025
603866.SH	12/30/2024	SDB3260123446	12,100.00	0.9390	10,751.99	11,362.36	0.0000	4.3300	50.0000	0.0000	(1.2932)	(0.1578)	0.0000	1	(1.4510)	01/06/2025
603866.SH	12/30/2024	SDB3260123446	9,900.00	0.9390	8,797.08	9,296.48	0.0000	4.3300	50.0000	0.0000	(1.0581)	(0.1291)	0.0000	1	(1.1872)	01/06/2025
603866.SH	12/30/2024	SDB3260123446	1,200.00	0.9390	1,066.31	1,126.85	0.0000	4.3300	50.0000	0.0000	(0.1283)	(0.0157)	0.0000	1	(0.1439)	01/06/2025
603866.SH	12/30/2024	SDB3260123446	4,900.00	0.9390	4,354.11	4,601.29	0.0000	4.3300	50.0000	0.0000	(0.5237)	(0.0639)	0.0000	1	(0.5876)	01/06/2025
603866.SH	12/30/2024	SDB3260123446	88,900.00	0.9390	78,996.01	83,480.48	0.0000	4.3300	50.0000	0.0000	(9.5015)	(1.1595)	0.0000	1	(10.6609)	01/06/2025
603866.SH	12/30/2024	SDB3260123446	11,900.00	0.9390	10,574.27	11,174.55	0.0000	4.3300	50.0000	0.0000	(1.2718)	(0.1552)	0.0000	1	(1.4271)	01/06/2025
603866.SH	12/30/2024	SDB3260123446	18,900.00	0.9390	16,794.43	17,747.82	0.0000	4.3300	50.0000	0.0000	(2.0200)	(0.2465)	0.0000	1	(2.2665)	01/06/2025
603866.SH	12/30/2024	SDB3260123446	1,800.00	0.9390	1,599.47	1,690.27	0.0000	4.3300	50.0000	0.0000	(0.1924)	(0.0235)	0.0000	1	(0.2159)	01/06/2025
603866.SH	12/30/2024	SDB3260123446	2,100.00	0.9390	1,866.05	1,971.98	0.0000	4.3300	50.0000	0.0000	(0.2244)	(0.0274)	0.0000	1	(0.2518)	01/06/2025
603866.SH	12/30/2024	SDB3260123446	2,400.00	0.9390	2,132.63	2,253.69	0.0000	4.3300	50.0000	0.0000	(0.2565)	(0.0313)	0.0000	1	(0.2878)	01/06/2025
603866.SH	12/30/2024	SDB3260123446	18,200.00	0.9390	16,172.41	17,090.49	0.0000	4.3300	50.0000	0.0000	(1.9452)	(0.2374)	0.0000	1	(2.1825)	01/06/2025
603866.SH	12/30/2024	SDB3260123446	12,000.00	0.9390	10,663.13	11,268.46	0.0000	4.3300	50.0000	0.0000	(1.2825)	(0.1565)	0.0000	1	(1.4390)	01/06/2025
603866.SH	12/30/2024	SDB3260123446	10,500.00	0.9390	9,330.24	9,859.90	0.0000	4.3300	50.0000	0.0000	(1.1222)	(0.1369)	0.0000	1	(1.2592)	01/06/2025
603866.SH	12/30/2024	SDB3260123446	7,800.00	0.9390	6,931.03	7,324.50	0.0000	4.3300	50.0000	0.0000	(0.8336)	(0.1017)	0.0000	1	(0.9354)	01/06/2025
603866.SH	12/30/2024	SDB3260123446	6,500.00	0.9390	5,775.86	6,103.75	0.0000	4.3300	50.0000	0.0000	(0.6947)	(0.0848)	0.0000	1	(0.7795)	01/06/2025
603866.SH	12/30/2024	SDB3260123446	100.00	0.9390	88.86	93.90	0.0000	4.3300	50.0000	0.0000	(0.0107)	(0.0013)	0.0000	1	(0.0120)	01/06/2025
603866.SH	12/30/2024	SDB3260123446	500.00	0.9390	444.30	469.52	0.0000	4.3300	50.0000	0.0000	(0.0534)	(0.0065)	0.0000	1	(0.0600)	01/06/2025
603866.SH	12/30/2024	SDB3260123446	300.00	0.9390	266.58	281.71	0.0000	4.3300	50.0000	0.0000	(0.0321)	(0.0039)	0.0000	1	(0.0360)	01/06/2025
603866.SH	12/30/2024	SDB3260123446	4,700.00	0.9390	4,176.39	4,413.48	0.0000	4.3300	50.0000	0.0000	(0.5023)	(0.0613)	0.0000	1	(0.5636)	01/06/2025
603866.SH	12/30/2024	SDB3260123446	21,000.00	0.9390	18,660.47	19,719.80	0.0000	4.3300	50.0000	0.0000	(2.2444)	(0.2739)	0.0000	1	(2.5183)	01/06/2025
603866.SH	12/30/2024	SDB3260123446	17,900.00	0.9390	15,905.83	16,808.78	0.0000	4.3300	50.0000	0.0000	(1.9131)	(0.2335)	0.0000	1	(2.1466)	01/06/2025
603866.SH	12/30/2024	SDB3260123446	1,600.00	0.9390	1,421.75	1,502.46	0.0000	4.3300	50.0000	0.0000	(0.1710)	(0.0209)	0.0000	1	(0.1919)	01/06/2025
603866.SH	12/30/2024	SDB3260123446	1,800.00	0.9390	1,599.47	1,690.27	0.0000	4.3300	50.0000	0.0000	(0.1924)	(0.0235)	0.0000	1	(0.2159)	01/06/2025
603866.SH	12/30/2024	SDB3260123446	900.00	0.9390	799.73	845.13	0.0000	4.3300	50.0000	0.0000	(0.0962)	(0.0117)	0.0000	1	(0.1079)	01/06/2025
603866.SH	12/30/2024	SDB3260123446	5,800.00	0.9390	5,153.85	5,446.42	0.0000	4.3300	50.0000	0.0000	(0.6199)	(0.0756)	0.0000	1	(0.6955)	01/06/2025
603866.SH	12/30/2024	SDB3260123446	300.00	0.9390	266.58	281.71	0.0000	4.3300	50.0000	0.0000	(0.0321)	(0.0039)	0.0000	1	(0.0360)	01/06/2025
603866.SH	12/30/2024	SDB3260123446	24,800.00	0.9390	22,037.13	23,288.14	0.0000	4.3300	50.0000	0.0000	(2.6506)	(0.3234)	0.0000	1	(2.9740)	01/06/2025
603866.SH	12/30/2024	SDB3260123446	15,600.00	0.9390	13,862.07	14,648.99	0.0000	4.3300	50.0000	0.0000	(1.6673)	(0.2035)	0.0000	1	(1.8708)	01/06/2025
603866.SH	12/30/2024	SDB3260123446	20,800.00	0.9390	18,482.76	19,531.99	0.0000	4.3300	50.0000	0.0000	(2.2231)	(0.2713)	0.0000	1	(2.4943)	01/06/2025
603866.SH	12/30/2024	SDB3260123446	3,400.00	0.9390	3,021.22	3,192.73	0.0000	4.3300	50.0000	0.0000	(0.3634)	(0.0443)	0.0000	1	(0.4077)	01/06/2025
603866.SH	12/30/2024	SDB3260123446	4,500.00	0.9390	3,998.67	4,225.67	0.0000	4.3300	50.0000	0.0000	(0.4810)	(0.0587)	0.0000	1	(0.5396)	01/06/2025
603866.SH	12/30/2024	SDB3260123446	14,700.00	0.9390	13,062.33	13,803.86	0.0000	4.3300	50.0000	0.0000	(1.5711)	(0.1917)	0.0000	1	(1.7628)	01/06/2025
603866.SH	12/30/2024	SDB3260123446	2,000.00	0.9390	1,777.19	1,878.08	0.0000	4.3300	50.0000	0.0000	(0.2138)	(0.0261)	0.0000	1	(0.2398)	01/06/2025
603866.SH	12/30/2024	SDB3260123446	5,400.00	0.9390	4,798.41	5,070.81	0.0000	4.3300	50.0000	0.0000	(0.5771)	(0.0704)	0.0000	1	(0.6476)	01/06/2025
603866.SH	12/30/2024	SDB3260123446	27,900.00	0.9390	24,791.77	26,199.16	0.0000	4.3300	50.0000	0.0000	(2.9819)	(0.3639)	0.0000	1	(3.3458)	01/06/2025
603866.SH	12/30/2024	SDB3260123446	41,000.00	0.9390	36,432.35	38,500.56	0.0000	4.3300	50.0000	0.0000	(4.3820)	(0.5347)	0.0000	1	(4.9167)	01/06/2025
603866.SH	12/30/2024	SDB3260123446	600.00	0.9390	533.16	563.42	0.0000	4.3300	50.0000	0.0000	(0.0641)	(0.0078)	0.0000	1	(0.0720)	01/06/2025
603866.SH	12/30/2024	SDB3260123446	900.00	0.9390	799.73	845.13	0.0000	4.3300	50.0000	0.0000	(0.0962)	(0.0117)	0.0000	1	(0.1079)	01/06/2025
603866.SH	12/30/2024	SDB3260123446	3,500.00	0.9390	3,110.08	3,286.63	0.0000	4.3300	50.0000	0.0000	(0.3741)	(0.0456)	0.0000	1	(0.4197)	01/06/2025
603866.SH	12/30/2024	SDB3260123446	3,400.00	0.9390	3,021.22	3,192.73	0.0000	4.3300	50.0000	0.0000	(0.3634)	(0.0443)	0.0000	1	(0.4077)	01/06/2025
603866.SH	12/30/2024	SDB3260123446	8,100.00	0.9390	7,197.61	7,606.21	0.0000	4.3300	50.0000	0.0000	(0.8657)	(0.1056)	0.0000	1	(0.9714)	01/06/2025
603866.SH	12/30/2024	SDB3260123446	3,200.00	0.9390	2,843.50	3,004.92	0.0000	4.3300	50.0000	0.0000	(0.3420)	(0.0417)	0.0000	1	(0.3837)	01/06/2025
603866.SH	12/30/2024	SDB3260123446	5,800.00	0.9390	5,153.85	5,446.42	0.0000	4.3300	50.0000	0.0000	(0.6199)	(0.0756)	0.0000	1	(0.6955)	01/06/2025
603866.SH	12/30/2024	SDB3260123446	17,700.00	0.9390	15,728.11	16,620.97	0.0000	4.3300	50.0000	0.0000	(1.8917)	(0.2308)	0.0000	1	(2.1226)	01/06/2025
603866.SH	12/27/2024	SDB3260123446	3,300.00	0.9606	3,064.41	3,169.95	0.0000	4.3300	50.0000	0.0000	(1.1057)	(0.1321)	0.0000	3	(1.2378)	01/06/2025
603866.SH	12/27/2024	SDB3260123446	12,400.00	0.9606	11,359.23	11,911.33	0.0000	4.3300	50.0000	0.0000	(4.0988)	(0.4963)	0.0000	3	(4.5951)	01/06/2025
603866.SH	12/27/2024	SDB3260123446	700.00	0.9606	622.02	672.41	0.0000	4.3300	50.0000	0.0000	(0.2244)	(0.0280)	0.0000	3	(0.2525)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
TOLY BREAD CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
603866.SH	12/27/2024	SDB3260123446	300.00	0.9606	266.58	288.18	0.0000	4.3300	50.0000	0.0000	(0.0962)	(0.0120)	0.0000	3	(0.1082)	01/06/2025
603866.SH	12/27/2024	SDB3260123446	29,900.00	0.9606	26,568.96	28,721.67	0.0000	4.3300	50.0000	0.0000	(9.5870)	(1.1967)	0.0000	3	(10.7837)	01/06/2025
603866.SH	12/27/2024	SDB3260123446	13,300.00	0.9606	11,818.30	12,775.86	0.0000	4.3300	50.0000	0.0000	(4.2644)	(0.5323)	0.0000	3	(4.7968)	01/06/2025
603866.SH	12/27/2024	SDB3260123446	4,800.00	0.9606	4,265.25	4,610.84	0.0000	4.3300	50.0000	0.0000	(1.5390)	(0.1921)	0.0000	3	(1.7312)	01/06/2025
603866.SH	12/27/2024	SDB3260123446	21,900.00	0.9606	19,460.21	21,036.94	0.0000	4.3300	50.0000	0.0000	(7.0219)	(0.8765)	0.0000	3	(7.8984)	01/06/2025
603866.SH	12/27/2024	SDB3260123446	400.00	0.9606	355.44	384.24	0.0000	4.3300	50.0000	0.0000	(0.1283)	(0.0160)	0.0000	3	(0.1443)	01/06/2025
603866.SH	12/27/2024	SDB3260123446	700.00	0.9606	622.02	672.41	0.0000	4.3300	50.0000	0.0000	(0.2244)	(0.0280)	0.0000	3	(0.2525)	01/06/2025
603866.SH	12/27/2024	SDB3260123446	4,300.00	0.9606	3,820.95	4,130.54	0.0000	4.3300	50.0000	0.0000	(1.3787)	(0.1721)	0.0000	3	(1.5508)	01/06/2025
603866.SH	12/27/2024	SDB3260123446	14,400.00	0.9606	12,795.75	13,832.51	0.0000	4.3300	50.0000	0.0000	(4.6171)	(0.5764)	0.0000	3	(5.1935)	01/06/2025
603866.SH	12/27/2024	SDB3260123446	6,400.00	0.9606	5,687.00	6,147.78	0.0000	4.3300	50.0000	0.0000	(2.0521)	(0.2562)	0.0000	3	(2.3082)	01/06/2025
603866.SH	12/27/2024	SDB3260123446	13,500.00	0.9606	11,996.02	12,967.98	0.0000	4.3300	50.0000	0.0000	(4.3286)	(0.5403)	0.0000	3	(4.8689)	01/06/2025
603866.SH	12/27/2024	SDB3260123446	6,000.00	0.9606	5,331.56	5,763.55	0.0000	4.3300	50.0000	0.0000	(1.9238)	(0.2401)	0.0000	3	(2.1640)	01/06/2025
603866.SH	12/27/2024	SDB3260123446	7,800.00	0.9606	6,931.03	7,492.61	0.0000	4.3300	50.0000	0.0000	(2.5009)	(0.3122)	0.0000	3	(2.8131)	01/06/2025
603866.SH	12/27/2024	SDB3260123446	5,200.00	0.9606	4,620.69	4,995.07	0.0000	4.3300	50.0000	0.0000	(1.6673)	(0.2081)	0.0000	3	(1.8754)	01/06/2025
603866.SH	12/27/2024	SDB3260123446	17,500.00	0.9606	15,550.40	16,810.34	0.0000	4.3300	50.0000	0.0000	(5.6111)	(0.7004)	0.0000	3	(6.3115)	01/06/2025
603866.SH	12/27/2024	SDB3260123446	8,300.00	0.9606	7,375.33	7,972.91	0.0000	4.3300	50.0000	0.0000	(2.6613)	(0.3322)	0.0000	3	(2.9935)	01/06/2025
603866.SH	12/27/2024	SDB3260123446	2,000.00	0.9606	1,777.19	1,921.18	0.0000	4.3300	50.0000	0.0000	(0.6413)	(0.0800)	0.0000	3	(0.7213)	01/06/2025
603866.SH	12/27/2024	SDB3260123446	1,300.00	0.9606	1,155.17	1,248.77	0.0000	4.3300	50.0000	0.0000	(0.4168)	(0.0520)	0.0000	3	(0.4689)	01/06/2025
603866.SH	12/27/2024	SDB3260123446	100.00	0.9606	88.86	96.06	0.0000	4.3300	50.0000	0.0000	(0.0321)	(0.0040)	0.0000	3	(0.0361)	01/06/2025
603866.SH	12/27/2024	SDB3260123446	1,400.00	0.9606	1,244.03	1,344.83	0.0000	4.3300	50.0000	0.0000	(0.4489)	(0.0560)	0.0000	3	(0.5049)	01/06/2025
603866.SH	12/27/2024	SDB3260123446	41,400.00	0.9606	36,787.79	39,768.47	0.0000	4.3300	50.0000	0.0000	(13.2743)	(1.6570)	0.0000	3	(14.9313)	01/06/2025
603866.SH	12/27/2024	SDB3260123446	600.00	0.9606	533.16	576.35	0.0000	4.3300	50.0000	0.0000	(0.1924)	(0.0240)	0.0000	3	(0.2164)	01/06/2025
603866.SH	12/27/2024	SDB3260123446	27,500.00	0.9606	24,436.33	26,416.25	0.0000	4.3300	50.0000	0.0000	(8.8174)	(1.1007)	0.0000	3	(9.9181)	01/06/2025
603866.SH	12/27/2024	SDB3260123446	13,500.00	0.9606	11,996.02	12,967.98	0.0000	4.3300	50.0000	0.0000	(4.3286)	(0.5403)	0.0000	3	(4.8689)	01/06/2025
603866.SH	12/27/2024	SDB3260123446	6,500.00	0.9606	5,775.86	6,243.84	0.0000	4.3300	50.0000	0.0000	(2.0841)	(0.2602)	0.0000	3	(2.3443)	01/06/2025
603866.SH	12/27/2024	SDB3260123446	7,100.00	0.9606	6,309.02	6,820.20	0.0000	4.3300	50.0000	0.0000	(2.2765)	(0.2842)	0.0000	3	(2.5607)	01/06/2025
603866.SH	12/27/2024	SDB3260123446	7,400.00	0.9606	6,575.60	7,108.37	0.0000	4.3300	50.0000	0.0000	(2.3727)	(0.2962)	0.0000	3	(2.6689)	01/06/2025
603866.SH	12/27/2024	SDB3260123446	12,100.00	0.9606	10,751.99	11,623.15	0.0000	4.3300	50.0000	0.0000	(3.8797)	(0.4843)	0.0000	3	(4.3640)	01/06/2025
603866.SH	12/27/2024	SDB3260123446	9,900.00	0.9606	8,797.08	9,509.85	0.0000	4.3300	50.0000	0.0000	(3.1743)	(0.3962)	0.0000	3	(3.5705)	01/06/2025
603866.SH	12/27/2024	SDB3260123446	1,200.00	0.9606	1,066.31	1,152.71	0.0000	4.3300	50.0000	0.0000	(0.3848)	(0.0480)	0.0000	3	(0.4328)	01/06/2025
603866.SH	12/27/2024	SDB3260123446	4,900.00	0.9606	4,354.11	4,706.90	0.0000	4.3300	50.0000	0.0000	(1.5711)	(0.1961)	0.0000	3	(1.7672)	01/06/2025
603866.SH	12/27/2024	SDB3260123446	88,900.00	0.9606	78,996.01	85,396.54	0.0000	4.3300	50.0000	0.0000	(28.5044)	(3.5582)	0.0000	3	(32.0626)	01/06/2025
603866.SH	12/27/2024	SDB3260123446	11,900.00	0.9606	10,574.27	11,431.03	0.0000	4.3300	50.0000	0.0000	(3.8155)	(0.4763)	0.0000	3	(4.2918)	01/06/2025
603866.SH	12/27/2024	SDB3260123446	18,900.00	0.9606	16,794.43	18,155.17	0.0000	4.3300	50.0000	0.0000	(6.0600)	(0.7565)	0.0000	3	(6.8165)	01/06/2025
603866.SH	12/27/2024	SDB3260123446	1,800.00	0.9606	1,599.47	1,729.06	0.0000	4.3300	50.0000	0.0000	(0.5771)	(0.0720)	0.0000	3	(0.6492)	01/06/2025
603866.SH	12/27/2024	SDB3260123446	2,100.00	0.9606	1,866.05	2,017.24	0.0000	4.3300	50.0000	0.0000	(0.6733)	(0.0841)	0.0000	3	(0.7574)	01/06/2025
603866.SH	12/27/2024	SDB3260123446	2,400.00	0.9606	2,132.63	2,305.42	0.0000	4.3300	50.0000	0.0000	(0.7695)	(0.0961)	0.0000	3	(0.8656)	01/06/2025
603866.SH	12/27/2024	SDB3260123446	18,200.00	0.9606	16,172.41	17,482.76	0.0000	4.3300	50.0000	0.0000	(5.8355)	(0.7284)	0.0000	3	(6.5640)	01/06/2025
603866.SH	12/27/2024	SDB3260123446	12,000.00	0.9606	10,663.13	11,527.09	0.0000	4.3300	50.0000	0.0000	(3.8476)	(0.4803)	0.0000	3	(4.3279)	01/06/2025
603866.SH	12/27/2024	SDB3260123446	10,500.00	0.9606	9,330.24	10,086.21	0.0000	4.3300	50.0000	0.0000	(3.3667)	(0.4203)	0.0000	3	(3.7869)	01/06/2025
603866.SH	12/27/2024	SDB3260123446	7,800.00	0.9606	6,931.03	7,492.61	0.0000	4.3300	50.0000	0.0000	(2.5009)	(0.3122)	0.0000	3	(2.8131)	01/06/2025
603866.SH	12/27/2024	SDB3260123446	6,500.00	0.9606	5,775.86	6,243.84	0.0000	4.3300	50.0000	0.0000	(2.0841)	(0.2602)	0.0000	3	(2.3443)	01/06/2025
603866.SH	12/27/2024	SDB3260123446	100.00	0.9606	88.86	96.06	0.0000	4.3300	50.0000	0.0000	(0.0321)	(0.0040)	0.0000	3	(0.0361)	01/06/2025
603866.SH	12/27/2024	SDB3260123446	500.00	0.9606	444.30	480.30	0.0000	4.3300	50.0000	0.0000	(0.1603)	(0.0200)	0.0000	3	(0.1803)	01/06/2025
603866.SH	12/27/2024	SDB3260123446	300.00	0.9606	266.58	288.18	0.0000	4.3300	50.0000	0.0000	(0.0962)	(0.0120)	0.0000	3	(0.1082)	01/06/2025
603866.SH	12/27/2024	SDB3260123446	4,700.00	0.9606	4,176.39	4,514.78	0.0000	4.3300	50.0000	0.0000	(1.5070)	(0.1881)	0.0000	3	(1.6951)	01/06/2025
603866.SH	12/27/2024	SDB3260123446	21,000.00	0.9606	18,660.47	20,172.41	0.0000	4.3300	50.0000	0.0000	(6.7333)	(0.8405)	0.0000	3	(7.5738)	01/06/2025
603866.SH	12/27/2024	SDB3260123446	17,900.00	0.9606	15,905.83	17,194.58	0.0000	4.3300	50.0000	0.0000	(5.7394)	(0.7164)	0.0000	3	(6.4558)	01/06/2025
603866.SH	12/27/2024	SDB3260123446	1,600.00	0.9606	1,421.75	1,536.95	0.0000	4.3300	50.0000	0.0000	(0.5130)	(0.0640)	0.0000	3	(0.5771)	01/06/2025
603866.SH	12/27/2024	SDB3260123446	1,800.00	0.9606	1,599.47	1,729.06	0.0000	4.3300	50.0000	0.0000	(0.5771)	(0.0720)	0.0000	3	(0.6492)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
TOLY BREAD CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
603866.SH	12/27/2024	SDB3260123446	900.00	0.9606	799.73	864.53	0.0000	4.3300	50.0000	0.0000	(0.2886)	(0.0360)	0.0000	3	(0.3246)	01/06/2025
603866.SH	12/27/2024	SDB3260123446	5,800.00	0.9606	5,153.85	5,571.43	0.0000	4.3300	50.0000	0.0000	(1.8597)	(0.2321)	0.0000	3	(2.0918)	01/06/2025
603866.SH	12/27/2024	SDB3260123446	300.00	0.9606	266.58	288.18	0.0000	4.3300	50.0000	0.0000	(0.0962)	(0.0120)	0.0000	3	(0.1082)	01/06/2025
603866.SH	12/27/2024	SDB3260123446	24,800.00	0.9606	22,037.13	23,822.66	0.0000	4.3300	50.0000	0.0000	(7.9517)	(0.9926)	0.0000	3	(8.9443)	01/06/2025
603866.SH	12/27/2024	SDB3260123446	15,600.00	0.9606	13,862.07	14,985.22	0.0000	4.3300	50.0000	0.0000	(5.0019)	(0.6244)	0.0000	3	(5.6263)	01/06/2025
603866.SH	12/27/2024	SDB3260123446	20,800.00	0.9606	18,482.76	19,980.29	0.0000	4.3300	50.0000	0.0000	(6.6692)	(0.8325)	0.0000	3	(7.5017)	01/06/2025
603866.SH	12/27/2024	SDB3260123446	3,400.00	0.9606	3,021.22	3,266.01	0.0000	4.3300	50.0000	0.0000	(1.0902)	(0.1361)	0.0000	3	(1.2262)	01/06/2025
603866.SH	12/27/2024	SDB3260123446	4,500.00	0.9606	3,998.67	4,322.66	0.0000	4.3300	50.0000	0.0000	(1.4429)	(0.1801)	0.0000	3	(1.6230)	01/06/2025
603866.SH	12/27/2024	SDB3260123446	14,700.00	0.9606	13,062.33	14,120.69	0.0000	4.3300	50.0000	0.0000	(4.7133)	(0.5884)	0.0000	3	(5.3017)	01/06/2025
603866.SH	12/27/2024	SDB3260123446	2,000.00	0.9606	1,777.19	1,921.18	0.0000	4.3300	50.0000	0.0000	(0.6413)	(0.0800)	0.0000	3	(0.7213)	01/06/2025
603866.SH	12/27/2024	SDB3260123446	5,400.00	0.9606	4,798.41	5,187.19	0.0000	4.3300	50.0000	0.0000	(1.7314)	(0.2161)	0.0000	3	(1.9476)	01/06/2025
603866.SH	12/27/2024	SDB3260123446	27,900.00	0.9606	24,791.77	26,800.49	0.0000	4.3300	50.0000	0.0000	(8.9457)	(1.1167)	0.0000	3	(10.0624)	01/06/2025
603866.SH	12/27/2024	SDB3260123446	41,000.00	0.9606	36,432.35	39,384.23	0.0000	4.3300	50.0000	0.0000	(13.1460)	(1.6410)	0.0000	3	(14.7870)	01/06/2025
603866.SH	12/27/2024	SDB3260123446	600.00	0.9606	533.16	576.35	0.0000	4.3300	50.0000	0.0000	(0.1924)	(0.0240)	0.0000	3	(0.2164)	01/06/2025
603866.SH	12/27/2024	SDB3260123446	900.00	0.9606	799.73	864.53	0.0000	4.3300	50.0000	0.0000	(0.2886)	(0.0360)	0.0000	3	(0.3246)	01/06/2025
603866.SH	12/27/2024	SDB3260123446	3,500.00	0.9606	3,110.08	3,362.07	0.0000	4.3300	50.0000	0.0000	(1.1222)	(0.1401)	0.0000	3	(1.2623)	01/06/2025
603866.SH	12/27/2024	SDB3260123446	3,400.00	0.9606	3,021.22	3,266.01	0.0000	4.3300	50.0000	0.0000	(1.0902)	(0.1361)	0.0000	3	(1.2262)	01/06/2025
603866.SH	12/27/2024	SDB3260123446	8,100.00	0.9606	7,197.61	7,780.79	0.0000	4.3300	50.0000	0.0000	(2.5971)	(0.3242)	0.0000	3	(2.9213)	01/06/2025
603866.SH	12/27/2024	SDB3260123446	3,200.00	0.9606	2,843.50	3,073.89	0.0000	4.3300	50.0000	0.0000	(1.0260)	(0.1281)	0.0000	3	(1.1541)	01/06/2025
603866.SH	12/27/2024	SDB3260123446	5,800.00	0.9606	5,153.85	5,571.43	0.0000	4.3300	50.0000	0.0000	(1.8597)	(0.2321)	0.0000	3	(2.0918)	01/06/2025
603866.SH	12/27/2024	SDB3260123446	17,700.00	0.9606	15,728.11	17,002.46	0.0000	4.3300	50.0000	0.0000	(5.6752)	(0.7084)	0.0000	3	(6.3837)	01/06/2025
603866.SH	12/26/2024	SDB3260123446	3,300.00	0.9571	3,064.41	3,158.33	0.0000	4.3300	50.0000	0.0000	(0.3686)	(0.0439)	0.0000	1	(0.4124)	01/06/2025
603866.SH	12/26/2024	SDB3260123446	12,400.00	0.9571	11,359.23	11,867.66	0.0000	4.3300	50.0000	0.0000	(1.3663)	(0.1648)	0.0000	1	(1.5311)	01/06/2025
603866.SH	12/26/2024	SDB3260123446	700.00	0.9571	622.02	669.95	0.0000	4.3300	50.0000	0.0000	(0.0748)	(0.0093)	0.0000	1	(0.0841)	01/06/2025
603866.SH	12/26/2024	SDB3260123446	300.00	0.9571	266.58	287.12	0.0000	4.3300	50.0000	0.0000	(0.0321)	(0.0040)	0.0000	1	(0.0361)	01/06/2025
603866.SH	12/26/2024	SDB3260123446	29,900.00	0.9571	26,568.96	28,616.36	0.0000	4.3300	50.0000	0.0000	(3.1957)	(0.3974)	0.0000	1	(3.5931)	01/06/2025
603866.SH	12/26/2024	SDB3260123446	13,300.00	0.9571	11,818.30	12,729.02	0.0000	4.3300	50.0000	0.0000	(1.4215)	(0.1768)	0.0000	1	(1.5983)	01/06/2025
603866.SH	12/26/2024	SDB3260123446	4,800.00	0.9571	4,265.25	4,593.93	0.0000	4.3300	50.0000	0.0000	(0.5130)	(0.0638)	0.0000	1	(0.5768)	01/06/2025
603866.SH	12/26/2024	SDB3260123446	21,900.00	0.9571	19,460.21	20,959.81	0.0000	4.3300	50.0000	0.0000	(2.3406)	(0.2911)	0.0000	1	(2.6317)	01/06/2025
603866.SH	12/26/2024	SDB3260123446	400.00	0.9571	355.44	382.83	0.0000	4.3300	50.0000	0.0000	(0.0428)	(0.0053)	0.0000	1	(0.0481)	01/06/2025
603866.SH	12/26/2024	SDB3260123446	700.00	0.9571	622.02	669.95	0.0000	4.3300	50.0000	0.0000	(0.0748)	(0.0093)	0.0000	1	(0.0841)	01/06/2025
603866.SH	12/26/2024	SDB3260123446	4,300.00	0.9571	3,820.95	4,115.40	0.0000	4.3300	50.0000	0.0000	(0.4596)	(0.0572)	0.0000	1	(0.5167)	01/06/2025
603866.SH	12/26/2024	SDB3260123446	14,400.00	0.9571	12,795.75	13,781.79	0.0000	4.3300	50.0000	0.0000	(1.5390)	(0.1914)	0.0000	1	(1.7305)	01/06/2025
603866.SH	12/26/2024	SDB3260123446	6,400.00	0.9571	5,687.00	6,125.24	0.0000	4.3300	50.0000	0.0000	(0.6840)	(0.0851)	0.0000	1	(0.7691)	01/06/2025
603866.SH	12/26/2024	SDB3260123446	13,500.00	0.9571	11,996.02	12,920.43	0.0000	4.3300	50.0000	0.0000	(1.4429)	(0.1795)	0.0000	1	(1.6223)	01/06/2025
603866.SH	12/26/2024	SDB3260123446	6,000.00	0.9571	5,331.56	5,742.41	0.0000	4.3300	50.0000	0.0000	(0.6413)	(0.0798)	0.0000	1	(0.7210)	01/06/2025
603866.SH	12/26/2024	SDB3260123446	7,800.00	0.9571	6,931.03	7,465.14	0.0000	4.3300	50.0000	0.0000	(0.8336)	(0.1037)	0.0000	1	(0.9373)	01/06/2025
603866.SH	12/26/2024	SDB3260123446	5,200.00	0.9571	4,620.69	4,976.76	0.0000	4.3300	50.0000	0.0000	(0.5558)	(0.0691)	0.0000	1	(0.6249)	01/06/2025
603866.SH	12/26/2024	SDB3260123446	17,500.00	0.9571	15,550.40	16,748.71	0.0000	4.3300	50.0000	0.0000	(1.8704)	(0.2326)	0.0000	1	(2.1030)	01/06/2025
603866.SH	12/26/2024	SDB3260123446	8,300.00	0.9571	7,375.33	7,943.67	0.0000	4.3300	50.0000	0.0000	(0.8871)	(0.1103)	0.0000	1	(0.9974)	01/06/2025
603866.SH	12/26/2024	SDB3260123446	2,000.00	0.9571	1,777.19	1,914.14	0.0000	4.3300	50.0000	0.0000	(0.2138)	(0.0266)	0.0000	1	(0.2403)	01/06/2025
603866.SH	12/26/2024	SDB3260123446	1,300.00	0.9571	1,155.17	1,244.19	0.0000	4.3300	50.0000	0.0000	(0.1389)	(0.0173)	0.0000	1	(0.1562)	01/06/2025
603866.SH	12/26/2024	SDB3260123446	100.00	0.9571	88.86	95.71	0.0000	4.3300	50.0000	0.0000	(0.0107)	(0.0013)	0.0000	1	(0.0120)	01/06/2025
603866.SH	12/26/2024	SDB3260123446	1,400.00	0.9571	1,244.03	1,339.90	0.0000	4.3300	50.0000	0.0000	(0.1496)	(0.0186)	0.0000	1	(0.1682)	01/06/2025
603866.SH	12/26/2024	SDB3260123446	41,400.00	0.9571	36,787.79	39,622.66	0.0000	4.3300	50.0000	0.0000	(4.4248)	(0.5503)	0.0000	1	(4.9751)	01/06/2025
603866.SH	12/26/2024	SDB3260123446	600.00	0.9571	533.16	574.24	0.0000	4.3300	50.0000	0.0000	(0.0641)	(0.0080)	0.0000	1	(0.0721)	01/06/2025
603866.SH	12/26/2024	SDB3260123446	27,500.00	0.9571	24,436.33	26,319.40	0.0000	4.3300	50.0000	0.0000	(2.9391)	(0.3655)	0.0000	1	(3.3047)	01/06/2025
603866.SH	12/26/2024	SDB3260123446	13,500.00	0.9571	11,996.02	12,920.43	0.0000	4.3300	50.0000	0.0000	(1.4429)	(0.1795)	0.0000	1	(1.6223)	01/06/2025
603866.SH	12/26/2024	SDB3260123446	6,500.00	0.9571	5,775.86	6,220.95	0.0000	4.3300	50.0000	0.0000	(0.6947)	(0.0864)	0.0000	1	(0.7811)	01/06/2025
603866.SH	12/26/2024	SDB3260123446	7,100.00	0.9571	6,309.02	6,795.19	0.0000	4.3300	50.0000	0.0000	(0.7588)	(0.0944)	0.0000	1	(0.8532)	01/06/2025

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Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
TOLY BREAD CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
603866.SH	12/26/2024	SDB3260123446	7,400.00	0.9571	6,575.60	7,082.31	0.0000	4.3300	50.0000	0.0000	(0.7909)	(0.0984)	0.0000	1	(0.8893)	01/06/2025
603866.SH	12/26/2024	SDB3260123446	12,100.00	0.9571	10,751.99	11,580.53	0.0000	4.3300	50.0000	0.0000	(1.2932)	(0.1608)	0.0000	1	(1.4541)	01/06/2025
603866.SH	12/26/2024	SDB3260123446	9,900.00	0.9571	8,797.08	9,474.98	0.0000	4.3300	50.0000	0.0000	(1.0581)	(0.1316)	0.0000	1	(1.1897)	01/06/2025
603866.SH	12/26/2024	SDB3260123446	1,200.00	0.9571	1,066.31	1,148.48	0.0000	4.3300	50.0000	0.0000	(0.1283)	(0.0160)	0.0000	1	(0.1442)	01/06/2025
603866.SH	12/26/2024	SDB3260123446	4,900.00	0.9571	4,354.11	4,689.64	0.0000	4.3300	50.0000	0.0000	(0.5237)	(0.0651)	0.0000	1	(0.5888)	01/06/2025
603866.SH	12/26/2024	SDB3260123446	88,900.00	0.9571	78,996.01	85,083.43	0.0000	4.3300	50.0000	0.0000	(9.5015)	(1.1817)	0.0000	1	(10.6832)	01/06/2025
603866.SH	12/26/2024	SDB3260123446	11,900.00	0.9571	10,574.27	11,389.12	0.0000	4.3300	50.0000	0.0000	(1.2718)	(0.1582)	0.0000	1	(1.4300)	01/06/2025
603866.SH	12/26/2024	SDB3260123446	18,900.00	0.9571	16,794.43	18,088.60	0.0000	4.3300	50.0000	0.0000	(2.0200)	(0.2512)	0.0000	1	(2.2712)	01/06/2025
603866.SH	12/26/2024	SDB3260123446	1,800.00	0.9571	1,599.47	1,722.72	0.0000	4.3300	50.0000	0.0000	(0.1924)	(0.0239)	0.0000	1	(0.2163)	01/06/2025
603866.SH	12/26/2024	SDB3260123446	2,100.00	0.9571	1,866.05	2,009.84	0.0000	4.3300	50.0000	0.0000	(0.2244)	(0.0279)	0.0000	1	(0.2524)	01/06/2025
603866.SH	12/26/2024	SDB3260123446	2,400.00	0.9571	2,132.63	2,296.97	0.0000	4.3300	50.0000	0.0000	(0.2565)	(0.0319)	0.0000	1	(0.2884)	01/06/2025
603866.SH	12/26/2024	SDB3260123446	18,200.00	0.9571	16,172.41	17,418.66	0.0000	4.3300	50.0000	0.0000	(1.9452)	(0.2419)	0.0000	1	(2.1871)	01/06/2025
603866.SH	12/26/2024	SDB3260123446	12,000.00	0.9571	10,663.13	11,484.83	0.0000	4.3300	50.0000	0.0000	(1.2825)	(0.1595)	0.0000	1	(1.4420)	01/06/2025
603866.SH	12/26/2024	SDB3260123446	10,500.00	0.9571	9,330.24	10,049.22	0.0000	4.3300	50.0000	0.0000	(1.1222)	(0.1396)	0.0000	1	(1.2618)	01/06/2025
603866.SH	12/26/2024	SDB3260123446	7,800.00	0.9571	6,931.03	7,465.14	0.0000	4.3300	50.0000	0.0000	(0.8336)	(0.1037)	0.0000	1	(0.9373)	01/06/2025
603866.SH	12/26/2024	SDB3260123446	6,500.00	0.9571	5,775.86	6,220.95	0.0000	4.3300	50.0000	0.0000	(0.6947)	(0.0864)	0.0000	1	(0.7811)	01/06/2025
603866.SH	12/26/2024	SDB3260123446	100.00	0.9571	88.86	95.71	0.0000	4.3300	50.0000	0.0000	(0.0107)	(0.0013)	0.0000	1	(0.0120)	01/06/2025
603866.SH	12/26/2024	SDB3260123446	500.00	0.9571	444.30	478.53	0.0000	4.3300	50.0000	0.0000	(0.0534)	(0.0066)	0.0000	1	(0.0601)	01/06/2025
603866.SH	12/26/2024	SDB3260123446	300.00	0.9571	266.58	287.12	0.0000	4.3300	50.0000	0.0000	(0.0321)	(0.0040)	0.0000	1	(0.0361)	01/06/2025
603866.SH	12/26/2024	SDB3260123446	4,700.00	0.9571	4,176.39	4,498.22	0.0000	4.3300	50.0000	0.0000	(0.5023)	(0.0625)	0.0000	1	(0.5648)	01/06/2025
603866.SH	12/26/2024	SDB3260123446	21,000.00	0.9571	18,660.47	20,098.45	0.0000	4.3300	50.0000	0.0000	(2.2444)	(0.2791)	0.0000	1	(2.5236)	01/06/2025
603866.SH	12/26/2024	SDB3260123446	17,900.00	0.9571	15,905.83	17,131.54	0.0000	4.3300	50.0000	0.0000	(1.9131)	(0.2379)	0.0000	1	(2.1511)	01/06/2025
603866.SH	12/26/2024	SDB3260123446	1,600.00	0.9571	1,421.75	1,531.31	0.0000	4.3300	50.0000	0.0000	(0.1710)	(0.0213)	0.0000	1	(0.1923)	01/06/2025
603866.SH	12/26/2024	SDB3260123446	1,800.00	0.9571	1,599.47	1,722.72	0.0000	4.3300	50.0000	0.0000	(0.1924)	(0.0239)	0.0000	1	(0.2163)	01/06/2025
603866.SH	12/26/2024	SDB3260123446	900.00	0.9571	799.73	861.36	0.0000	4.3300	50.0000	0.0000	(0.0962)	(0.0120)	0.0000	1	(0.1082)	01/06/2025
603866.SH	12/26/2024	SDB3260123446	5,800.00	0.9571	5,153.85	5,551.00	0.0000	4.3300	50.0000	0.0000	(0.6199)	(0.0771)	0.0000	1	(0.6970)	01/06/2025
603866.SH	12/26/2024	SDB3260123446	300.00	0.9571	266.58	287.12	0.0000	4.3300	50.0000	0.0000	(0.0321)	(0.0040)	0.0000	1	(0.0361)	01/06/2025
603866.SH	12/26/2024	SDB3260123446	24,800.00	0.9571	22,037.13	23,735.31	0.0000	4.3300	50.0000	0.0000	(2.6506)	(0.3297)	0.0000	1	(2.9802)	01/06/2025
603866.SH	12/26/2024	SDB3260123446	15,800.00	0.9571	13,862.07	14,930.28	0.0000	4.3300	50.0000	0.0000	(1.6673)	(0.2074)	0.0000	1	(1.8747)	01/06/2025
603866.SH	12/26/2024	SDB3260123446	20,800.00	0.9571	18,482.76	19,907.04	0.0000	4.3300	50.0000	0.0000	(2.2231)	(0.2765)	0.0000	1	(2.4996)	01/06/2025
603866.SH	12/26/2024	SDB3260123446	3,400.00	0.9571	3,021.22	3,254.03	0.0000	4.3300	50.0000	0.0000	(0.3634)	(0.0452)	0.0000	1	(0.4086)	01/06/2025
603866.SH	12/26/2024	SDB3260123446	4,500.00	0.9571	3,998.67	4,306.81	0.0000	4.3300	50.0000	0.0000	(0.4810)	(0.0598)	0.0000	1	(0.5408)	01/06/2025
603866.SH	12/26/2024	SDB3260123446	14,700.00	0.9571	13,062.33	14,068.91	0.0000	4.3300	50.0000	0.0000	(1.5711)	(0.1954)	0.0000	1	(1.7665)	01/06/2025
603866.SH	12/26/2024	SDB3260123446	2,000.00	0.9571	1,777.19	1,914.14	0.0000	4.3300	50.0000	0.0000	(0.2138)	(0.0266)	0.0000	1	(0.2403)	01/06/2025
603866.SH	12/26/2024	SDB3260123446	5,400.00	0.9571	4,798.41	5,168.17	0.0000	4.3300	50.0000	0.0000	(0.5771)	(0.0718)	0.0000	1	(0.6489)	01/06/2025
603866.SH	12/26/2024	SDB3260123446	27,900.00	0.9571	24,791.77	26,702.23	0.0000	4.3300	50.0000	0.0000	(2.9819)	(0.3709)	0.0000	1	(3.3528)	01/06/2025
603866.SH	12/26/2024	SDB3260123446	41,000.00	0.9571	36,432.35	39,239.83	0.0000	4.3300	50.0000	0.0000	(4.3820)	(0.5450)	0.0000	1	(4.9270)	01/06/2025
603866.SH	12/26/2024	SDB3260123446	600.00	0.9571	533.16	574.24	0.0000	4.3300	50.0000	0.0000	(0.0641)	(0.0080)	0.0000	1	(0.0721)	01/06/2025
603866.SH	12/26/2024	SDB3260123446	900.00	0.9571	799.73	861.36	0.0000	4.3300	50.0000	0.0000	(0.0962)	(0.0120)	0.0000	1	(0.1082)	01/06/2025
603866.SH	12/26/2024	SDB3260123446	3,500.00	0.9571	3,110.08	3,349.74	0.0000	4.3300	50.0000	0.0000	(0.3741)	(0.0465)	0.0000	1	(0.4206)	01/06/2025
603866.SH	12/26/2024	SDB3260123446	3,400.00	0.9571	3,021.22	3,254.03	0.0000	4.3300	50.0000	0.0000	(0.3634)	(0.0452)	0.0000	1	(0.4086)	01/06/2025
603866.SH	12/26/2024	SDB3260123446	8,100.00	0.9571	7,197.61	7,752.26	0.0000	4.3300	50.0000	0.0000	(0.8657)	(0.1077)	0.0000	1	(0.9734)	01/06/2025
603866.SH	12/26/2024	SDB3260123446	3,200.00	0.9571	2,843.50	3,062.62	0.0000	4.3300	50.0000	0.0000	(0.3420)	(0.0425)	0.0000	1	(0.3845)	01/06/2025
603866.SH	12/26/2024	SDB3260123446	5,800.00	0.9571	5,153.85	5,551.00	0.0000	4.3300	50.0000	0.0000	(0.6199)	(0.0771)	0.0000	1	(0.6970)	01/06/2025
603866.SH	12/26/2024	SDB3260123446	17,700.00	0.9571	15,728.11	16,940.12	0.0000	4.3300	50.0000	0.0000	(1.8917)	(0.2353)	0.0000	1	(2.1270)	01/06/2025
603866.SH	12/24/2024	SDB3260123446	3,300.00	0.9571	3,064.41	3,158.33	0.0000	4.3300	50.0000	0.0000	(0.7372)	(0.0877)	0.0000	2	(0.8249)	01/06/2025
603866.SH	12/24/2024	SDB3260123446	12,400.00	0.9571	11,359.23	11,867.66	0.0000	4.3300	50.0000	0.0000	(2.7325)	(0.3297)	0.0000	2	(3.0622)	01/06/2025
603866.SH	12/24/2024	SDB3260123446	700.00	0.9571	622.02	669.95	0.0000	4.3300	50.0000	0.0000	(0.1496)	(0.0186)	0.0000	2	(0.1682)	01/06/2025
603866.SH	12/24/2024	SDB3260123446	300.00	0.9571	266.58	287.12	0.0000	4.3300	50.0000	0.0000	(0.0641)	(0.0080)	0.0000	2	(0.0721)	01/06/2025
603866.SH	12/24/2024	SDB3260123446	29,900.00	0.9571	26,568.96	28,616.36	0.0000	4.3300	50.0000	0.0000	(6.3913)	(0.7949)	0.0000	2	(7.1862)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
TOLY BREAD CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
603866.SH	12/24/2024	SDB3260123446	13,300.00	0.9571	11,818.30	12,729.02	0.0000	4.3300	50.0000	0.0000	(2.8430)	(0.3536)	0.0000	2	(3.1965)	01/06/2025
603866.SH	12/24/2024	SDB3260123446	4,800.00	0.9571	4,265.25	4,593.93	0.0000	4.3300	50.0000	0.0000	(1.0260)	(0.1276)	0.0000	2	(1.1536)	01/06/2025
603866.SH	12/24/2024	SDB3260123446	21,900.00	0.9571	19,460.21	20,959.81	0.0000	4.3300	50.0000	0.0000	(4.6813)	(0.5822)	0.0000	2	(5.2635)	01/06/2025
603866.SH	12/24/2024	SDB3260123446	400.00	0.9571	355.44	382.83	0.0000	4.3300	50.0000	0.0000	(0.0855)	(0.0106)	0.0000	2	(0.0961)	01/06/2025
603866.SH	12/24/2024	SDB3260123446	700.00	0.9571	622.02	669.95	0.0000	4.3300	50.0000	0.0000	(0.1496)	(0.0186)	0.0000	2	(0.1682)	01/06/2025
603866.SH	12/24/2024	SDB3260123446	4,300.00	0.9571	3,820.95	4,115.40	0.0000	4.3300	50.0000	0.0000	(0.1922)	(0.1143)	0.0000	2	(1.0335)	01/06/2025
603866.SH	12/24/2024	SDB3260123446	14,400.00	0.9571	12,795.75	13,781.79	0.0000	4.3300	50.0000	0.0000	(3.0781)	(0.3828)	0.0000	2	(3.4609)	01/06/2025
603866.SH	12/24/2024	SDB3260123446	6,400.00	0.9571	5,687.00	6,125.24	0.0000	4.3300	50.0000	0.0000	(1.3680)	(0.1701)	0.0000	2	(1.5382)	01/06/2025
603866.SH	12/24/2024	SDB3260123446	13,500.00	0.9571	11,996.02	12,920.43	0.0000	4.3300	50.0000	0.0000	(2.8857)	(0.3589)	0.0000	2	(3.2446)	01/06/2025
603866.SH	12/24/2024	SDB3260123446	6,000.00	0.9571	5,331.56	5,742.41	0.0000	4.3300	50.0000	0.0000	(1.2825)	(0.1595)	0.0000	2	(1.4420)	01/06/2025
603866.SH	12/24/2024	SDB3260123446	7,800.00	0.9571	6,931.03	7,465.14	0.0000	4.3300	50.0000	0.0000	(1.6673)	(0.2074)	0.0000	2	(1.8747)	01/06/2025
603866.SH	12/24/2024	SDB3260123446	5,200.00	0.9571	4,620.69	4,976.76	0.0000	4.3300	50.0000	0.0000	(1.1115)	(0.1382)	0.0000	2	(1.2498)	01/06/2025
603866.SH	12/24/2024	SDB3260123446	17,500.00	0.9571	15,550.40	16,748.71	0.0000	4.3300	50.0000	0.0000	(3.7407)	(0.4652)	0.0000	2	(4.2060)	01/06/2025
603866.SH	12/24/2024	SDB3260123446	8,300.00	0.9571	7,375.33	7,943.67	0.0000	4.3300	50.0000	0.0000	(1.7742)	(0.2207)	0.0000	2	(1.9948)	01/06/2025
603866.SH	12/24/2024	SDB3260123446	2,000.00	0.9571	1,777.19	1,914.14	0.0000	4.3300	50.0000	0.0000	(0.4275)	(0.0532)	0.0000	2	(0.4807)	01/06/2025
603866.SH	12/24/2024	SDB3260123446	1,300.00	0.9571	1,155.17	1,244.19	0.0000	4.3300	50.0000	0.0000	(0.2779)	(0.0346)	0.0000	2	(0.3124)	01/06/2025
603866.SH	12/24/2024	SDB3260123446	100.00	0.9571	88.86	95.71	0.0000	4.3300	50.0000	0.0000	(0.0214)	(0.0027)	0.0000	2	(0.0240)	01/06/2025
603866.SH	12/24/2024	SDB3260123446	1,400.00	0.9571	1,244.03	1,339.90	0.0000	4.3300	50.0000	0.0000	(0.2993)	(0.0372)	0.0000	2	(0.3365)	01/06/2025
603866.SH	12/24/2024	SDB3260123446	41,400.00	0.9571	36,787.79	39,622.66	0.0000	4.3300	50.0000	0.0000	(8.8495)	(1.1006)	0.0000	2	(9.9501)	01/06/2025
603866.SH	12/24/2024	SDB3260123446	600.00	0.9571	533.16	574.24	0.0000	4.3300	50.0000	0.0000	(0.1283)	(0.0160)	0.0000	2	(0.1442)	01/06/2025
603866.SH	12/24/2024	SDB3260123446	27,500.00	0.9571	24,436.33	26,319.40	0.0000	4.3300	50.0000	0.0000	(5.8783)	(0.7311)	0.0000	2	(6.6094)	01/06/2025
603866.SH	12/24/2024	SDB3260123446	13,500.00	0.9571	11,996.02	12,920.43	0.0000	4.3300	50.0000	0.0000	(2.8857)	(0.3589)	0.0000	2	(3.2446)	01/06/2025
603866.SH	12/24/2024	SDB3260123446	6,500.00	0.9571	5,775.86	6,220.95	0.0000	4.3300	50.0000	0.0000	(1.3894)	(0.1728)	0.0000	2	(1.5622)	01/06/2025
603866.SH	12/24/2024	SDB3260123446	7,100.00	0.9571	6,309.02	6,795.19	0.0000	4.3300	50.0000	0.0000	(1.5177)	(0.1888)	0.0000	2	(1.7064)	01/06/2025
603866.SH	12/24/2024	SDB3260123446	7,400.00	0.9571	6,575.60	7,082.31	0.0000	4.3300	50.0000	0.0000	(1.5818)	(0.1967)	0.0000	2	(1.7785)	01/06/2025
603866.SH	12/24/2024	SDB3260123446	12,100.00	0.9571	10,751.99	11,580.53	0.0000	4.3300	50.0000	0.0000	(2.5865)	(0.3217)	0.0000	2	(2.9081)	01/06/2025
603866.SH	12/24/2024	SDB3260123446	9,900.00	0.9571	8,797.08	9,474.98	0.0000	4.3300	50.0000	0.0000	(2.1162)	(0.2632)	0.0000	2	(2.3794)	01/06/2025
603866.SH	12/24/2024	SDB3260123446	1,200.00	0.9571	1,066.31	1,148.48	0.0000	4.3300	50.0000	0.0000	(0.2565)	(0.0319)	0.0000	2	(0.2884)	01/06/2025
603866.SH	12/24/2024	SDB3260123446	4,900.00	0.9571	4,354.11	4,689.64	0.0000	4.3300	50.0000	0.0000	(1.0474)	(0.1303)	0.0000	2	(1.1777)	01/06/2025
603866.SH	12/24/2024	SDB3260123446	88,900.00	0.9571	78,996.01	85,083.43	0.0000	4.3300	50.0000	0.0000	(19.0029)	(2.3634)	0.0000	2	(21.3664)	01/06/2025
603866.SH	12/24/2024	SDB3260123446	11,900.00	0.9571	10,574.27	11,389.12	0.0000	4.3300	50.0000	0.0000	(2.5437)	(0.3164)	0.0000	2	(2.8601)	01/06/2025
603866.SH	12/24/2024	SDB3260123446	18,900.00	0.9571	16,794.43	18,088.60	0.0000	4.3300	50.0000	0.0000	(4.0400)	(0.5025)	0.0000	2	(4.5425)	01/06/2025
603866.SH	12/24/2024	SDB3260123446	1,800.00	0.9571	1,599.47	1,722.72	0.0000	4.3300	50.0000	0.0000	(0.3848)	(0.0479)	0.0000	2	(0.4326)	01/06/2025
603866.SH	12/24/2024	SDB3260123446	2,100.00	0.9571	1,866.05	2,009.84	0.0000	4.3300	50.0000	0.0000	(0.4489)	(0.0558)	0.0000	2	(0.5047)	01/06/2025
603866.SH	12/24/2024	SDB3260123446	2,400.00	0.9571	2,132.63	2,296.97	0.0000	4.3300	50.0000	0.0000	(0.5130)	(0.0638)	0.0000	2	(0.5768)	01/06/2025
603866.SH	12/24/2024	SDB3260123446	18,200.00	0.9571	16,172.41	17,418.66	0.0000	4.3300	50.0000	0.0000	(3.8904)	(0.4839)	0.0000	2	(4.3742)	01/06/2025
603866.SH	12/24/2024	SDB3260123446	12,000.00	0.9571	10,663.13	11,484.83	0.0000	4.3300	50.0000	0.0000	(2.5651)	(0.3190)	0.0000	2	(2.8841)	01/06/2025
603866.SH	12/24/2024	SDB3260123446	10,500.00	0.9571	9,330.24	10,049.22	0.0000	4.3300	50.0000	0.0000	(2.2444)	(0.2791)	0.0000	2	(2.5236)	01/06/2025
603866.SH	12/24/2024	SDB3260123446	7,800.00	0.9571	6,931.03	7,465.14	0.0000	4.3300	50.0000	0.0000	(1.6673)	(0.2074)	0.0000	2	(1.8747)	01/06/2025
603866.SH	12/24/2024	SDB3260123446	6,500.00	0.9571	5,775.86	6,220.95	0.0000	4.3300	50.0000	0.0000	(1.3894)	(0.1728)	0.0000	2	(1.5622)	01/06/2025
603866.SH	12/24/2024	SDB3260123446	100.00	0.9571	88.86	95.71	0.0000	4.3300	50.0000	0.0000	(0.0214)	(0.0027)	0.0000	2	(0.0240)	01/06/2025
603866.SH	12/24/2024	SDB3260123446	500.00	0.9571	444.30	478.53	0.0000	4.3300	50.0000	0.0000	(0.1069)	(0.0133)	0.0000	2	(0.1202)	01/06/2025
603866.SH	12/24/2024	SDB3260123446	300.00	0.9571	266.58	287.12	0.0000	4.3300	50.0000	0.0000	(0.0641)	(0.0080)	0.0000	2	(0.0721)	01/06/2025
603866.SH	12/24/2024	SDB3260123446	4,700.00	0.9571	4,176.39	4,498.22	0.0000	4.3300	50.0000	0.0000	(1.0047)	(0.1250)	0.0000	2	(1.1296)	01/06/2025
603866.SH	12/24/2024	SDB3260123446	21,000.00	0.9571	18,660.47	20,098.45	0.0000	4.3300	50.0000	0.0000	(4.4889)	(0.5583)	0.0000	2	(5.0472)	01/06/2025
603866.SH	12/24/2024	SDB3260123446	17,900.00	0.9571	15,905.83	17,131.54	0.0000	4.3300	50.0000	0.0000	(3.8262)	(0.4759)	0.0000	2	(4.3021)	01/06/2025
603866.SH	12/24/2024	SDB3260123446	1,600.00	0.9571	1,421.75	1,531.31	0.0000	4.3300	50.0000	0.0000	(0.3420)	(0.0425)	0.0000	2	(0.3845)	01/06/2025
603866.SH	12/24/2024	SDB3260123446	1,800.00	0.9571	1,599.47	1,722.72	0.0000	4.3300	50.0000	0.0000	(0.3848)	(0.0479)	0.0000	2	(0.4326)	01/06/2025
603866.SH	12/24/2024	SDB3260123446	900.00	0.9571	799.73	861.36	0.0000	4.3300	50.0000	0.0000	(0.1924)	(0.0239)	0.0000	2	(0.2163)	01/06/2025
603866.SH	12/24/2024	SDB3260123446	5,800.00	0.9571	5,153.85	5,551.00	0.0000	4.3300	50.0000	0.0000	(1.2398)	(0.1542)	0.0000	2	(1.3940)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
TOLY BREAD CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
603866.SH	12/24/2024	SDB3260123446	300.00	0.9571	266.58	287.12	0.0000	4.3300	50.0000	0.0000	(0.0641)	(0.0080)	0.0000	2	(0.0721)	01/06/2025
603866.SH	12/24/2024	SDB3260123446	24,800.00	0.9571	22,037.13	23,735.31	0.0000	4.3300	50.0000	0.0000	(5.3012)	(0.6593)	0.0000	2	(5.9605)	01/06/2025
603866.SH	12/24/2024	SDB3260123446	15,600.00	0.9571	13,862.07	14,930.28	0.0000	4.3300	50.0000	0.0000	(3.3346)	(0.4147)	0.0000	2	(3.7493)	01/06/2025
603866.SH	12/24/2024	SDB3260123446	20,800.00	0.9571	18,482.76	19,907.04	0.0000	4.3300	50.0000	0.0000	(4.4461)	(0.5530)	0.0000	2	(4.9991)	01/06/2025
603866.SH	12/24/2024	SDB3260123446	3,400.00	0.9571	3,021.22	3,254.03	0.0000	4.3300	50.0000	0.0000	(0.7268)	(0.0904)	0.0000	2	(0.8172)	01/06/2025
603866.SH	12/24/2024	SDB3260123446	4,500.00	0.9571	3,998.67	4,306.81	0.0000	4.3300	50.0000	0.0000	(0.9619)	(0.1196)	0.0000	2	(1.0815)	01/06/2025
603866.SH	12/24/2024	SDB3260123446	14,700.00	0.9571	13,062.33	14,068.91	0.0000	4.3300	50.0000	0.0000	(3.1422)	(0.3908)	0.0000	2	(3.5330)	01/06/2025
603866.SH	12/24/2024	SDB3260123446	2,000.00	0.9571	1,777.19	1,914.14	0.0000	4.3300	50.0000	0.0000	(0.4275)	(0.0532)	0.0000	2	(0.4807)	01/06/2025
603866.SH	12/24/2024	SDB3260123446	5,400.00	0.9571	4,798.41	5,168.17	0.0000	4.3300	50.0000	0.0000	(1.1543)	(0.1436)	0.0000	2	(1.2978)	01/06/2025
603866.SH	12/24/2024	SDB3260123446	27,900.00	0.9571	24,791.77	26,702.23	0.0000	4.3300	50.0000	0.0000	(5.9638)	(0.7417)	0.0000	2	(6.7055)	01/06/2025
603866.SH	12/24/2024	SDB3260123446	41,000.00	0.9571	36,432.35	39,239.83	0.0000	4.3300	50.0000	0.0000	(8.7640)	(1.0900)	0.0000	2	(9.8540)	01/06/2025
603866.SH	12/24/2024	SDB3260123446	600.00	0.9571	533.16	574.24	0.0000	4.3300	50.0000	0.0000	(0.1283)	(0.0160)	0.0000	2	(0.1442)	01/06/2025
603866.SH	12/24/2024	SDB3260123446	900.00	0.9571	799.73	861.36	0.0000	4.3300	50.0000	0.0000	(0.1924)	(0.0239)	0.0000	2	(0.2163)	01/06/2025
603866.SH	12/24/2024	SDB3260123446	3,500.00	0.9571	3,110.08	3,349.74	0.0000	4.3300	50.0000	0.0000	(0.7481)	(0.0930)	0.0000	2	(0.8412)	01/06/2025
603866.SH	12/24/2024	SDB3260123446	3,400.00	0.9571	3,021.22	3,254.03	0.0000	4.3300	50.0000	0.0000	(0.7268)	(0.0904)	0.0000	2	(0.8172)	01/06/2025
603866.SH	12/24/2024	SDB3260123446	8,100.00	0.9571	7,197.61	7,752.26	0.0000	4.3300	50.0000	0.0000	(1.7314)	(0.2153)	0.0000	2	(1.9468)	01/06/2025
603866.SH	12/24/2024	SDB3260123446	3,200.00	0.9571	2,843.50	3,062.62	0.0000	4.3300	50.0000	0.0000	(0.6840)	(0.0851)	0.0000	2	(0.7691)	01/06/2025
603866.SH	12/24/2024	SDB3260123446	5,800.00	0.9571	5,153.85	5,551.00	0.0000	4.3300	50.0000	0.0000	(1.2398)	(0.1542)	0.0000	2	(1.3940)	01/06/2025
603866.SH	12/24/2024	SDB3260123446	17,700.00	0.9571	15,728.11	16,940.12	0.0000	4.3300	50.0000	0.0000	(3.7835)	(0.4706)	0.0000	2	(4.2540)	01/06/2025
603866.SH	12/23/2024	SDB3260123446	3,300.00	0.9629	3,064.41	3,177.60	0.0000	4.3300	50.0000	0.0000	(0.3686)	(0.0441)	0.0000	1	(0.4127)	01/06/2025
603866.SH	12/23/2024	SDB3260123446	12,400.00	0.9629	11,359.23	11,940.08	0.0000	4.3300	50.0000	0.0000	(1.3663)	(0.1658)	0.0000	1	(1.5321)	01/06/2025
603866.SH	12/23/2024	SDB3260123446	700.00	0.9629	622.02	674.04	0.0000	4.3300	50.0000	0.0000	(0.0748)	(0.0094)	0.0000	1	(0.0842)	01/06/2025
603866.SH	12/23/2024	SDB3260123446	300.00	0.9629	266.58	288.87	0.0000	4.3300	50.0000	0.0000	(0.0321)	(0.0040)	0.0000	1	(0.0361)	01/06/2025
603866.SH	12/23/2024	SDB3260123446	29,900.00	0.9629	26,568.96	28,791.01	0.0000	4.3300	50.0000	0.0000	(3.1957)	(0.3999)	0.0000	1	(3.5955)	01/06/2025
603866.SH	12/23/2024	SDB3260123446	13,300.00	0.9629	11,818.30	12,806.70	0.0000	4.3300	50.0000	0.0000	(1.4215)	(0.1779)	0.0000	1	(1.5993)	01/06/2025
603866.SH	12/23/2024	SDB3260123446	4,800.00	0.9629	4,265.25	4,621.97	0.0000	4.3300	50.0000	0.0000	(0.5130)	(0.0642)	0.0000	1	(0.5772)	01/06/2025
603866.SH	12/23/2024	SDB3260123446	21,900.00	0.9629	19,460.21	21,087.73	0.0000	4.3300	50.0000	0.0000	(2.3406)	(0.2929)	0.0000	1	(2.6335)	01/06/2025
603866.SH	12/23/2024	SDB3260123446	400.00	0.9629	355.44	385.16	0.0000	4.3300	50.0000	0.0000	(0.0428)	(0.0053)	0.0000	1	(0.0481)	01/06/2025
603866.SH	12/23/2024	SDB3260123446	700.00	0.9629	622.02	674.04	0.0000	4.3300	50.0000	0.0000	(0.0748)	(0.0094)	0.0000	1	(0.0842)	01/06/2025
603866.SH	12/23/2024	SDB3260123446	4,300.00	0.9629	3,820.95	4,140.51	0.0000	4.3300	50.0000	0.0000	(0.4596)	(0.0575)	0.0000	1	(0.5171)	01/06/2025
603866.SH	12/23/2024	SDB3260123446	14,400.00	0.9629	12,795.75	13,865.90	0.0000	4.3300	50.0000	0.0000	(1.5390)	(0.1926)	0.0000	1	(1.7316)	01/06/2025
603866.SH	12/23/2024	SDB3260123446	6,400.00	0.9629	5,687.00	6,162.62	0.0000	4.3300	50.0000	0.0000	(0.6840)	(0.0856)	0.0000	1	(0.7696)	01/06/2025
603866.SH	12/23/2024	SDB3260123446	13,500.00	0.9629	11,996.02	12,999.28	0.0000	4.3300	50.0000	0.0000	(1.4429)	(0.1805)	0.0000	1	(1.6234)	01/06/2025
603866.SH	12/23/2024	SDB3260123446	6,000.00	0.9629	5,331.56	5,777.46	0.0000	4.3300	50.0000	0.0000	(0.6413)	(0.0802)	0.0000	1	(0.7215)	01/06/2025
603866.SH	12/23/2024	SDB3260123446	7,800.00	0.9629	6,931.03	7,510.70	0.0000	4.3300	50.0000	0.0000	(0.8336)	(0.1043)	0.0000	1	(0.9380)	01/06/2025
603866.SH	12/23/2024	SDB3260123446	5,200.00	0.9629	4,620.69	5,007.13	0.0000	4.3300	50.0000	0.0000	(0.5558)	(0.0695)	0.0000	1	(0.6253)	01/06/2025
603866.SH	12/23/2024	SDB3260123446	17,500.00	0.9629	15,550.40	16,850.92	0.0000	4.3300	50.0000	0.0000	(1.8704)	(0.2340)	0.0000	1	(2.1044)	01/06/2025
603866.SH	12/23/2024	SDB3260123446	8,300.00	0.9629	7,375.33	7,992.15	0.0000	4.3300	50.0000	0.0000	(0.8871)	(0.1110)	0.0000	1	(0.9981)	01/06/2025
603866.SH	12/23/2024	SDB3260123446	2,000.00	0.9629	1,777.19	1,925.82	0.0000	4.3300	50.0000	0.0000	(0.2138)	(0.0267)	0.0000	1	(0.2405)	01/06/2025
603866.SH	12/23/2024	SDB3260123446	1,300.00	0.9629	1,155.17	1,251.78	0.0000	4.3300	50.0000	0.0000	(0.1389)	(0.0174)	0.0000	1	(0.1563)	01/06/2025
603866.SH	12/23/2024	SDB3260123446	100.00	0.9629	88.86	96.29	0.0000	4.3300	50.0000	0.0000	(0.0107)	(0.0013)	0.0000	1	(0.0120)	01/06/2025
603866.SH	12/23/2024	SDB3260123446	1,400.00	0.9629	1,244.03	1,348.07	0.0000	4.3300	50.0000	0.0000	(0.1496)	(0.0187)	0.0000	1	(0.1684)	01/06/2025
603866.SH	12/23/2024	SDB3260123446	41,400.00	0.9629	36,787.79	39,864.47	0.0000	4.3300	50.0000	0.0000	(4.4248)	(0.5537)	0.0000	1	(4.9784)	01/06/2025
603866.SH	12/23/2024	SDB3260123446	600.00	0.9629	533.16	577.75	0.0000	4.3300	50.0000	0.0000	(0.0641)	(0.0080)	0.0000	1	(0.0722)	01/06/2025
603866.SH	12/23/2024	SDB3260123446	27,500.00	0.9629	24,436.33	26,480.03	0.0000	4.3300	50.0000	0.0000	(2.9391)	(0.3678)	0.0000	1	(3.3069)	01/06/2025
603866.SH	12/23/2024	SDB3260123446	13,500.00	0.9629	11,996.02	12,999.28	0.0000	4.3300	50.0000	0.0000	(1.4429)	(0.1805)	0.0000	1	(1.6234)	01/06/2025
603866.SH	12/23/2024	SDB3260123446	6,500.00	0.9629	5,775.86	6,258.91	0.0000	4.3300	50.0000	0.0000	(0.6947)	(0.0869)	0.0000	1	(0.7816)	01/06/2025
603866.SH	12/23/2024	SDB3260123446	7,100.00	0.9629	6,309.02	6,836.66	0.0000	4.3300	50.0000	0.0000	(0.7588)	(0.0950)	0.0000	1	(0.8538)	01/06/2025
603866.SH	12/23/2024	SDB3260123446	7,400.00	0.9629	6,575.60	7,125.53	0.0000	4.3300	50.0000	0.0000	(0.7909)	(0.0990)	0.0000	1	(0.8899)	01/06/2025
603866.SH	12/23/2024	SDB3260123446	12,100.00	0.9629	10,751.99	11,651.21	0.0000	4.3300	50.0000	0.0000	(1.2932)	(0.1618)	0.0000	1	(1.4550)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
TOLY BREAD CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
603866.SH	12/23/2024	SDB3260123446	9,900.00	0.9629	8,797.08	9,532.81	0.0000	4.3300	50.0000	0.0000	(1.0581)	(0.1324)	0.0000	1	(1.1905)	01/06/2025
603866.SH	12/23/2024	SDB3260123446	1,200.00	0.9629	1,066.31	1,155.49	0.0000	4.3300	50.0000	0.0000	(0.1283)	(0.0160)	0.0000	1	(0.1443)	01/06/2025
603866.SH	12/23/2024	SDB3260123446	4,900.00	0.9629	4,354.11	4,718.26	0.0000	4.3300	50.0000	0.0000	(0.5237)	(0.0655)	0.0000	1	(0.5892)	01/06/2025
603866.SH	12/23/2024	SDB3260123446	88,900.00	0.9629	78,996.01	85,602.70	0.0000	4.3300	50.0000	0.0000	(9.5015)	(1.1889)	0.0000	1	(10.6904)	01/06/2025
603866.SH	12/23/2024	SDB3260123446	11,900.00	0.9629	10,574.27	11,458.63	0.0000	4.3300	50.0000	0.0000	(1.2718)	(0.1591)	0.0000	1	(1.4310)	01/06/2025
603866.SH	12/23/2024	SDB3260123446	18,900.00	0.9629	16,794.43	18,199.00	0.0000	4.3300	50.0000	0.0000	(2.0200)	(0.2528)	0.0000	1	(2.2728)	01/06/2025
603866.SH	12/23/2024	SDB3260123446	1,800.00	0.9629	1,599.47	1,733.24	0.0000	4.3300	50.0000	0.0000	(0.1924)	(0.0241)	0.0000	1	(0.2165)	01/06/2025
603866.SH	12/23/2024	SDB3260123446	2,100.00	0.9629	1,866.05	2,022.11	0.0000	4.3300	50.0000	0.0000	(0.2244)	(0.0281)	0.0000	1	(0.2525)	01/06/2025
603866.SH	12/23/2024	SDB3260123446	2,400.00	0.9629	2,132.63	2,310.98	0.0000	4.3300	50.0000	0.0000	(0.2565)	(0.0321)	0.0000	1	(0.2886)	01/06/2025
603866.SH	12/23/2024	SDB3260123446	18,200.00	0.9629	16,172.41	17,524.96	0.0000	4.3300	50.0000	0.0000	(1.9452)	(0.2434)	0.0000	1	(2.1886)	01/06/2025
603866.SH	12/23/2024	SDB3260123446	12,000.00	0.9629	10,663.13	11,554.92	0.0000	4.3300	50.0000	0.0000	(1.2825)	(0.1605)	0.0000	1	(1.4430)	01/06/2025
603866.SH	12/23/2024	SDB3260123446	10,500.00	0.9629	9,330.24	10,110.56	0.0000	4.3300	50.0000	0.0000	(1.1222)	(0.1404)	0.0000	1	(1.2626)	01/06/2025
603866.SH	12/23/2024	SDB3260123446	7,800.00	0.9629	6,931.03	7,510.70	0.0000	4.3300	50.0000	0.0000	(0.8336)	(0.1043)	0.0000	1	(0.9380)	01/06/2025
603866.SH	12/23/2024	SDB3260123446	6,500.00	0.9629	5,775.86	6,258.91	0.0000	4.3300	50.0000	0.0000	(0.6947)	(0.0869)	0.0000	1	(0.7816)	01/06/2025
603866.SH	12/23/2024	SDB3260123446	100.00	0.9629	88.86	96.29	0.0000	4.3300	50.0000	0.0000	(0.0107)	(0.0013)	0.0000	1	(0.0120)	01/06/2025
603866.SH	12/23/2024	SDB3260123446	500.00	0.9629	444.30	481.45	0.0000	4.3300	50.0000	0.0000	(0.0534)	(0.0067)	0.0000	1	(0.0601)	01/06/2025
603866.SH	12/23/2024	SDB3260123446	300.00	0.9629	266.58	288.87	0.0000	4.3300	50.0000	0.0000	(0.0321)	(0.0040)	0.0000	1	(0.0361)	01/06/2025
603866.SH	12/23/2024	SDB3260123446	4,700.00	0.9629	4,176.39	4,525.68	0.0000	4.3300	50.0000	0.0000	(0.5023)	(0.0629)	0.0000	1	(0.5652)	01/06/2025
603866.SH	12/23/2024	SDB3260123446	21,000.00	0.9629	18,660.47	20,221.11	0.0000	4.3300	50.0000	0.0000	(2.2444)	(0.2808)	0.0000	1	(2.5253)	01/06/2025
603866.SH	12/23/2024	SDB3260123446	17,900.00	0.9629	15,905.83	17,236.09	0.0000	4.3300	50.0000	0.0000	(1.9131)	(0.2394)	0.0000	1	(2.1525)	01/06/2025
603866.SH	12/23/2024	SDB3260123446	1,600.00	0.9629	1,421.75	1,540.66	0.0000	4.3300	50.0000	0.0000	(0.1710)	(0.0214)	0.0000	1	(0.1924)	01/06/2025
603866.SH	12/23/2024	SDB3260123446	1,800.00	0.9629	1,599.47	1,733.24	0.0000	4.3300	50.0000	0.0000	(0.1924)	(0.0241)	0.0000	1	(0.2165)	01/06/2025
603866.SH	12/23/2024	SDB3260123446	900.00	0.9629	799.73	866.62	0.0000	4.3300	50.0000	0.0000	(0.0962)	(0.0120)	0.0000	1	(0.1082)	01/06/2025
603866.SH	12/23/2024	SDB3260123446	5,800.00	0.9629	5,153.85	5,584.88	0.0000	4.3300	50.0000	0.0000	(0.6199)	(0.0776)	0.0000	1	(0.6975)	01/06/2025
603866.SH	12/23/2024	SDB3260123446	300.00	0.9629	266.58	288.87	0.0000	4.3300	50.0000	0.0000	(0.0321)	(0.0040)	0.0000	1	(0.0361)	01/06/2025
603866.SH	12/23/2024	SDB3260123446	24,800.00	0.9629	22,037.13	23,880.17	0.0000	4.3300	50.0000	0.0000	(2.6506)	(0.3317)	0.0000	1	(2.9822)	01/06/2025
603866.SH	12/23/2024	SDB3260123446	15,600.00	0.9629	13,862.07	15,021.40	0.0000	4.3300	50.0000	0.0000	(1.6673)	(0.2086)	0.0000	1	(1.8759)	01/06/2025
603866.SH	12/23/2024	SDB3260123446	20,800.00	0.9629	18,482.76	20,028.53	0.0000	4.3300	50.0000	0.0000	(2.2231)	(0.2782)	0.0000	1	(2.5012)	01/06/2025
603866.SH	12/23/2024	SDB3260123446	3,400.00	0.9629	3,021.22	3,273.89	0.0000	4.3300	50.0000	0.0000	(0.3634)	(0.0455)	0.0000	1	(0.4089)	01/06/2025
603866.SH	12/23/2024	SDB3260123446	4,500.00	0.9629	3,998.67	4,333.10	0.0000	4.3300	50.0000	0.0000	(0.4810)	(0.0602)	0.0000	1	(0.5411)	01/06/2025
603866.SH	12/23/2024	SDB3260123446	14,700.00	0.9629	13,062.33	14,154.78	0.0000	4.3300	50.0000	0.0000	(1.5711)	(0.1966)	0.0000	1	(1.7677)	01/06/2025
603866.SH	12/23/2024	SDB3260123446	2,000.00	0.9629	1,777.19	1,925.82	0.0000	4.3300	50.0000	0.0000	(0.2138)	(0.0267)	0.0000	1	(0.2405)	01/06/2025
603866.SH	12/23/2024	SDB3260123446	5,400.00	0.9629	4,798.41	5,199.71	0.0000	4.3300	50.0000	0.0000	(0.5771)	(0.0722)	0.0000	1	(0.6494)	01/06/2025
603866.SH	12/23/2024	SDB3260123446	27,900.00	0.9629	24,791.77	26,865.19	0.0000	4.3300	50.0000	0.0000	(2.9819)	(0.3731)	0.0000	1	(3.3550)	01/06/2025
603866.SH	12/23/2024	SDB3260123446	41,000.00	0.9629	36,432.35	39,479.31	0.0000	4.3300	50.0000	0.0000	(4.3820)	(0.5483)	0.0000	1	(4.9303)	01/06/2025
603866.SH	12/23/2024	SDB3260123446	600.00	0.9629	533.16	577.75	0.0000	4.3300	50.0000	0.0000	(0.0641)	(0.0080)	0.0000	1	(0.0722)	01/06/2025
603866.SH	12/23/2024	SDB3260123446	900.00	0.9629	799.73	866.62	0.0000	4.3300	50.0000	0.0000	(0.0962)	(0.0120)	0.0000	1	(0.1082)	01/06/2025
603866.SH	12/23/2024	SDB3260123446	3,500.00	0.9629	3,110.08	3,370.18	0.0000	4.3300	50.0000	0.0000	(0.3741)	(0.0468)	0.0000	1	(0.4209)	01/06/2025
603866.SH	12/23/2024	SDB3260123446	3,400.00	0.9629	3,021.22	3,273.89	0.0000	4.3300	50.0000	0.0000	(0.3634)	(0.0455)	0.0000	1	(0.4089)	01/06/2025
603866.SH	12/23/2024	SDB3260123446	8,100.00	0.9629	7,197.61	7,799.57	0.0000	4.3300	50.0000	0.0000	(0.8657)	(0.1083)	0.0000	1	(0.9740)	01/06/2025
603866.SH	12/23/2024	SDB3260123446	3,200.00	0.9629	2,843.50	3,081.31	0.0000	4.3300	50.0000	0.0000	(0.3420)	(0.0428)	0.0000	1	(0.3848)	01/06/2025
603866.SH	12/23/2024	SDB3260123446	5,800.00	0.9629	5,153.85	5,584.88	0.0000	4.3300	50.0000	0.0000	(0.6199)	(0.0776)	0.0000	1	(0.6975)	01/06/2025
603866.SH	12/23/2024	SDB3260123446	17,700.00	0.9629	15,728.11	17,043.51	0.0000	4.3300	50.0000	0.0000	(1.8917)	(0.2367)	0.0000	1	(2.1285)	01/06/2025
603866.SH	12/20/2024	SDB3260123446	3,300.00	0.9751	3,064.41	3,217.70	0.0000	4.3300	50.0000	0.0000	(1.1057)	(0.1341)	0.0000	3	(1.2398)	01/06/2025
603866.SH	12/20/2024	SDB3260123446	12,400.00	0.9751	11,359.23	12,090.76	0.0000	4.3300	50.0000	0.0000	(4.0988)	(0.5038)	0.0000	3	(4.6026)	01/06/2025
603866.SH	12/20/2024	SDB3260123446	700.00	0.9751	622.02	682.54	0.0000	4.3300	50.0000	0.0000	(0.2244)	(0.0284)	0.0000	3	(0.2529)	01/06/2025
603866.SH	12/20/2024	SDB3260123446	300.00	0.9751	266.58	292.52	0.0000	4.3300	50.0000	0.0000	(0.0962)	(0.0122)	0.0000	3	(0.1084)	01/06/2025
603866.SH	12/20/2024	SDB3260123446	29,900.00	0.9751	26,568.96	29,154.32	0.0000	4.3300	50.0000	0.0000	(9.5870)	(1.2148)	0.0000	3	(10.8017)	01/06/2025
603866.SH	12/20/2024	SDB3260123446	13,300.00	0.9751	11,818.30	12,968.31	0.0000	4.3300	50.0000	0.0000	(4.2644)	(0.5403)	0.0000	3	(4.8048)	01/06/2025
603866.SH	12/20/2024	SDB3260123446	4,800.00	0.9751	4,265.25	4,680.29	0.0000	4.3300	50.0000	0.0000	(1.5390)	(0.1950)	0.0000	3	(1.7341)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
TOLY BREAD CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
603866.SH	12/20/2024	SDB3260123446	21,900.00	0.9751	19,460.21	21,353.84	0.0000	4.3300	50.0000	0.0000	(7.0219)	(0.8897)	0.0000	3	(7.9116)	01/06/2025
603866.SH	12/20/2024	SDB3260123446	400.00	0.9751	355.44	390.02	0.0000	4.3300	50.0000	0.0000	(0.1283)	(0.0163)	0.0000	3	(0.1445)	01/06/2025
603866.SH	12/20/2024	SDB3260123446	700.00	0.9751	622.02	682.54	0.0000	4.3300	50.0000	0.0000	(0.2244)	(0.0284)	0.0000	3	(0.2529)	01/06/2025
603866.SH	12/20/2024	SDB3260123446	4,300.00	0.9751	3,820.95	4,192.76	0.0000	4.3300	50.0000	0.0000	(1.3787)	(0.1747)	0.0000	3	(1.5534)	01/06/2025
603866.SH	12/20/2024	SDB3260123446	14,400.00	0.9751	12,795.75	14,040.88	0.0000	4.3300	50.0000	0.0000	(4.6171)	(0.5850)	0.0000	3	(5.2022)	01/06/2025
603866.SH	12/20/2024	SDB3260123446	6,400.00	0.9751	5,687.00	6,240.39	0.0000	4.3300	50.0000	0.0000	(2.0521)	(0.2600)	0.0000	3	(2.3121)	01/06/2025
603866.SH	12/20/2024	SDB3260123446	13,500.00	0.9751	11,996.02	13,163.32	0.0000	4.3300	50.0000	0.0000	(4.3286)	(0.5485)	0.0000	3	(4.8770)	01/06/2025
603866.SH	12/20/2024	SDB3260123446	6,000.00	0.9751	5,331.56	5,850.37	0.0000	4.3300	50.0000	0.0000	(1.9238)	(0.2438)	0.0000	3	(2.1676)	01/06/2025
603866.SH	12/20/2024	SDB3260123446	7,800.00	0.9751	6,931.03	7,605.48	0.0000	4.3300	50.0000	0.0000	(2.5009)	(0.3169)	0.0000	3	(2.8178)	01/06/2025
603866.SH	12/20/2024	SDB3260123446	5,200.00	0.9751	4,620.69	5,070.32	0.0000	4.3300	50.0000	0.0000	(1.6673)	(0.2113)	0.0000	3	(1.8786)	01/06/2025
603866.SH	12/20/2024	SDB3260123446	17,500.00	0.9751	15,550.40	17,063.57	0.0000	4.3300	50.0000	0.0000	(5.6111)	(0.7110)	0.0000	3	(6.3221)	01/06/2025
603866.SH	12/20/2024	SDB3260123446	8,300.00	0.9751	7,375.33	8,093.01	0.0000	4.3300	50.0000	0.0000	(2.6613)	(0.3372)	0.0000	3	(2.9985)	01/06/2025
603866.SH	12/20/2024	SDB3260123446	2,000.00	0.9751	1,777.19	1,950.12	0.0000	4.3300	50.0000	0.0000	(0.6413)	(0.0813)	0.0000	3	(0.7225)	01/06/2025
603866.SH	12/20/2024	SDB3260123446	1,300.00	0.9751	1,155.17	1,267.58	0.0000	4.3300	50.0000	0.0000	(0.4168)	(0.0528)	0.0000	3	(0.4696)	01/06/2025
603866.SH	12/20/2024	SDB3260123446	100.00	0.9751	88.86	97.51	0.0000	4.3300	50.0000	0.0000	(0.0321)	(0.0041)	0.0000	3	(0.0361)	01/06/2025
603866.SH	12/20/2024	SDB3260123446	1,400.00	0.9751	1,244.03	1,365.09	0.0000	4.3300	50.0000	0.0000	(0.4489)	(0.0569)	0.0000	3	(0.5058)	01/06/2025
603866.SH	12/20/2024	SDB3260123446	41,400.00	0.9751	36,787.79	40,367.53	0.0000	4.3300	50.0000	0.0000	(13.2743)	(1.6820)	0.0000	3	(14.9562)	01/06/2025
603866.SH	12/20/2024	SDB3260123446	600.00	0.9751	533.16	585.04	0.0000	4.3300	50.0000	0.0000	(0.1924)	(0.0244)	0.0000	3	(0.2168)	01/06/2025
603866.SH	12/20/2024	SDB3260123446	27,500.00	0.9751	24,436.33	26,814.18	0.0000	4.3300	50.0000	0.0000	(8.8174)	(1.1173)	0.0000	3	(9.9347)	01/06/2025
603866.SH	12/20/2024	SDB3260123446	13,500.00	0.9751	11,996.02	13,163.32	0.0000	4.3300	50.0000	0.0000	(4.3286)	(0.5485)	0.0000	3	(4.8770)	01/06/2025
603866.SH	12/20/2024	SDB3260123446	6,500.00	0.9751	5,775.86	6,337.90	0.0000	4.3300	50.0000	0.0000	(2.0841)	(0.2641)	0.0000	3	(2.3482)	01/06/2025
603866.SH	12/20/2024	SDB3260123446	7,100.00	0.9751	6,309.02	6,922.93	0.0000	4.3300	50.0000	0.0000	(2.2765)	(0.2885)	0.0000	3	(2.5650)	01/06/2025
603866.SH	12/20/2024	SDB3260123446	7,400.00	0.9751	6,575.60	7,215.45	0.0000	4.3300	50.0000	0.0000	(2.3727)	(0.3006)	0.0000	3	(2.6733)	01/06/2025
603866.SH	12/20/2024	SDB3260123446	12,100.00	0.9751	10,751.99	11,798.24	0.0000	4.3300	50.0000	0.0000	(3.8797)	(0.4916)	0.0000	3	(4.3713)	01/06/2025
603866.SH	12/20/2024	SDB3260123446	9,900.00	0.9751	8,797.08	9,653.10	0.0000	4.3300	50.0000	0.0000	(3.1743)	(0.4022)	0.0000	3	(3.5765)	01/06/2025
603866.SH	12/20/2024	SDB3260123446	1,200.00	0.9751	1,066.31	1,170.07	0.0000	4.3300	50.0000	0.0000	(0.3848)	(0.0488)	0.0000	3	(0.4335)	01/06/2025
603866.SH	12/20/2024	SDB3260123446	4,900.00	0.9751	4,354.11	4,777.80	0.0000	4.3300	50.0000	0.0000	(1.5711)	(0.1991)	0.0000	3	(1.7702)	01/06/2025
603866.SH	12/20/2024	SDB3260123446	88,900.00	0.9751	78,996.01	86,682.92	0.0000	4.3300	50.0000	0.0000	(28.5044)	(3.6118)	0.0000	3	(32.1162)	01/06/2025
603866.SH	12/20/2024	SDB3260123446	11,900.00	0.9751	10,574.27	11,603.23	0.0000	4.3300	50.0000	0.0000	(3.8155)	(0.4835)	0.0000	3	(4.2990)	01/06/2025
603866.SH	12/20/2024	SDB3260123446	18,900.00	0.9751	16,794.43	18,428.65	0.0000	4.3300	50.0000	0.0000	(6.0600)	(0.7679)	0.0000	3	(6.8278)	01/06/2025
603866.SH	12/20/2024	SDB3260123446	1,800.00	0.9751	1,599.47	1,755.11	0.0000	4.3300	50.0000	0.0000	(0.5771)	(0.0731)	0.0000	3	(0.6503)	01/06/2025
603866.SH	12/20/2024	SDB3260123446	2,100.00	0.9751	1,866.05	2,047.63	0.0000	4.3300	50.0000	0.0000	(0.6733)	(0.0853)	0.0000	3	(0.7586)	01/06/2025
603866.SH	12/20/2024	SDB3260123446	2,400.00	0.9751	2,132.63	2,340.15	0.0000	4.3300	50.0000	0.0000	(0.7695)	(0.0975)	0.0000	3	(0.8670)	01/06/2025
603866.SH	12/20/2024	SDB3260123446	18,200.00	0.9751	16,172.41	17,746.11	0.0000	4.3300	50.0000	0.0000	(5.8355)	(0.7394)	0.0000	3	(6.5750)	01/06/2025
603866.SH	12/20/2024	SDB3260123446	12,000.00	0.9751	10,663.13	11,700.73	0.0000	4.3300	50.0000	0.0000	(3.8476)	(0.4875)	0.0000	3	(4.3351)	01/06/2025
603866.SH	12/20/2024	SDB3260123446	10,500.00	0.9751	9,330.24	10,238.14	0.0000	4.3300	50.0000	0.0000	(3.3667)	(0.4266)	0.0000	3	(3.7932)	01/06/2025
603866.SH	12/20/2024	SDB3260123446	7,800.00	0.9751	6,931.03	7,605.48	0.0000	4.3300	50.0000	0.0000	(2.5009)	(0.3169)	0.0000	3	(2.8178)	01/06/2025
603866.SH	12/20/2024	SDB3260123446	6,500.00	0.9751	5,775.86	6,337.90	0.0000	4.3300	50.0000	0.0000	(2.0841)	(0.2641)	0.0000	3	(2.3482)	01/06/2025
603866.SH	12/20/2024	SDB3260123446	100.00	0.9751	88.86	97.51	0.0000	4.3300	50.0000	0.0000	(0.0321)	(0.0041)	0.0000	3	(0.0361)	01/06/2025
603866.SH	12/20/2024	SDB3260123446	500.00	0.9751	444.30	487.53	0.0000	4.3300	50.0000	0.0000	(0.1603)	(0.0203)	0.0000	3	(0.1806)	01/06/2025
603866.SH	12/20/2024	SDB3260123446	300.00	0.9751	266.58	292.52	0.0000	4.3300	50.0000	0.0000	(0.0962)	(0.0122)	0.0000	3	(0.1084)	01/06/2025
603866.SH	12/20/2024	SDB3260123446	4,700.00	0.9751	4,176.39	4,582.79	0.0000	4.3300	50.0000	0.0000	(1.5070)	(0.1909)	0.0000	3	(1.6979)	01/06/2025
603866.SH	12/20/2024	SDB3260123446	21,000.00	0.9751	18,660.47	20,476.28	0.0000	4.3300	50.0000	0.0000	(6.7333)	(0.8532)	0.0000	3	(7.5865)	01/06/2025
603866.SH	12/20/2024	SDB3260123446	17,900.00	0.9751	15,905.83	17,453.59	0.0000	4.3300	50.0000	0.0000	(5.7394)	(0.7272)	0.0000	3	(6.4666)	01/06/2025
603866.SH	12/20/2024	SDB3260123446	1,600.00	0.9751	1,421.75	1,560.10	0.0000	4.3300	50.0000	0.0000	(0.5130)	(0.0650)	0.0000	3	(0.5780)	01/06/2025
603866.SH	12/20/2024	SDB3260123446	1,800.00	0.9751	1,599.47	1,755.11	0.0000	4.3300	50.0000	0.0000	(0.5771)	(0.0731)	0.0000	3	(0.6503)	01/06/2025
603866.SH	12/20/2024	SDB3260123446	900.00	0.9751	799.73	877.55	0.0000	4.3300	50.0000	0.0000	(0.2886)	(0.0366)	0.0000	3	(0.3251)	01/06/2025
603866.SH	12/20/2024	SDB3260123446	5,800.00	0.9751	5,153.85	5,655.35	0.0000	4.3300	50.0000	0.0000	(1.8597)	(0.2356)	0.0000	3	(2.0953)	01/06/2025
603866.SH	12/20/2024	SDB3260123446	300.00	0.9751	266.58	292.52	0.0000	4.3300	50.0000	0.0000	(0.0962)	(0.0122)	0.0000	3	(0.1084)	01/06/2025
603866.SH	12/20/2024	SDB3260123446	24,800.00	0.9751	22,037.13	24,181.51	0.0000	4.3300	50.0000	0.0000	(7.9517)	(1.0076)	0.0000	3	(8.9593)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
TOLY BREAD CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
603866.SH	12/20/2024	SDB3260123446	15,600.00	0.9751	13,862.07	15,210.95	0.0000	4.3300	50.0000	0.0000	(5.0019)	(0.6338)	0.0000	3	(5.6357)	01/06/2025
603866.SH	12/20/2024	SDB3260123446	20,800.00	0.9751	18,482.76	20,281.27	0.0000	4.3300	50.0000	0.0000	(6.6692)	(0.8451)	0.0000	3	(7.5142)	01/06/2025
603866.SH	12/20/2024	SDB3260123446	3,400.00	0.9751	3,021.22	3,315.21	0.0000	4.3300	50.0000	0.0000	(1.0902)	(0.1381)	0.0000	3	(1.2283)	01/06/2025
603866.SH	12/20/2024	SDB3260123446	4,500.00	0.9751	3,998.67	4,387.77	0.0000	4.3300	50.0000	0.0000	(1.4429)	(0.1828)	0.0000	3	(1.6257)	01/06/2025
603866.SH	12/20/2024	SDB3260123446	14,700.00	0.9751	13,062.33	14,333.40	0.0000	4.3300	50.0000	0.0000	(4.7133)	(0.5972)	0.0000	3	(5.3105)	01/06/2025
603866.SH	12/20/2024	SDB3260123446	2,000.00	0.9751	1,777.19	1,950.12	0.0000	4.3300	50.0000	0.0000	(0.6413)	(0.0813)	0.0000	3	(0.7225)	01/06/2025
603866.SH	12/20/2024	SDB3260123446	5,400.00	0.9751	4,798.41	5,265.33	0.0000	4.3300	50.0000	0.0000	(1.7314)	(0.2194)	0.0000	3	(1.9508)	01/06/2025
603866.SH	12/20/2024	SDB3260123446	27,900.00	0.9751	24,791.77	27,204.20	0.0000	4.3300	50.0000	0.0000	(8.9457)	(1.1335)	0.0000	3	(10.0792)	01/06/2025
603866.SH	12/20/2024	SDB3260123446	41,000.00	0.9751	36,432.35	39,977.50	0.0000	4.3300	50.0000	0.0000	(13.1460)	(1.6657)	0.0000	3	(14.8117)	01/06/2025
603866.SH	12/20/2024	SDB3260123446	600.00	0.9751	533.16	585.04	0.0000	4.3300	50.0000	0.0000	(0.1924)	(0.0244)	0.0000	3	(0.2168)	01/06/2025
603866.SH	12/20/2024	SDB3260123446	900.00	0.9751	799.73	877.55	0.0000	4.3300	50.0000	0.0000	(0.2886)	(0.0366)	0.0000	3	(0.3251)	01/06/2025
603866.SH	12/20/2024	SDB3260123446	3,500.00	0.9751	3,110.08	3,412.71	0.0000	4.3300	50.0000	0.0000	(1.1222)	(0.1422)	0.0000	3	(1.2644)	01/06/2025
603866.SH	12/20/2024	SDB3260123446	3,400.00	0.9751	3,021.22	3,315.21	0.0000	4.3300	50.0000	0.0000	(1.0902)	(0.1381)	0.0000	3	(1.2283)	01/06/2025
603866.SH	12/20/2024	SDB3260123446	8,100.00	0.9751	7,197.61	7,897.99	0.0000	4.3300	50.0000	0.0000	(2.5971)	(0.3291)	0.0000	3	(2.9262)	01/06/2025
603866.SH	12/20/2024	SDB3260123446	3,200.00	0.9751	2,843.50	3,120.20	0.0000	4.3300	50.0000	0.0000	(1.0260)	(0.1300)	0.0000	3	(1.1560)	01/06/2025
603866.SH	12/20/2024	SDB3260123446	5,800.00	0.9751	5,153.85	5,655.35	0.0000	4.3300	50.0000	0.0000	(1.8597)	(0.2356)	0.0000	3	(2.0953)	01/06/2025
603866.SH	12/20/2024	SDB3260123446	17,700.00	0.9751	15,728.11	17,258.58	0.0000	4.3300	50.0000	0.0000	(5.6752)	(0.7191)	0.0000	3	(6.3943)	01/06/2025
603866.SH	12/19/2024	SDB3260123446	3,300.00	1.0607	3,064.41	3,500.45	0.0000	4.5800	50.0000	0.0000	(0.3899)	(0.0486)	0.0000	1	(0.4385)	01/06/2025
603866.SH	12/19/2024	SDB3260123446	12,400.00	1.0607	11,359.23	13,153.20	0.0000	4.5800	50.0000	0.0000	(1.4451)	(0.1827)	0.0000	1	(1.6278)	01/06/2025
603866.SH	12/19/2024	SDB3260123446	700.00	1.0607	622.02	742.52	0.0000	4.5800	50.0000	0.0000	(0.0791)	(0.0103)	0.0000	1	(0.0894)	01/06/2025
603866.SH	12/19/2024	SDB3260123446	300.00	1.0607	266.58	318.22	0.0000	4.5800	50.0000	0.0000	(0.0339)	(0.0044)	0.0000	1	(0.0383)	01/06/2025
603866.SH	12/19/2024	SDB3260123446	29,900.00	1.0607	26,568.96	31,716.19	0.0000	4.5800	50.0000	0.0000	(3.3802)	(0.4405)	0.0000	1	(3.8207)	01/06/2025
603866.SH	12/19/2024	SDB3260123446	13,300.00	1.0607	11,818.30	14,107.87	0.0000	4.5800	50.0000	0.0000	(1.5036)	(0.1959)	0.0000	1	(1.6995)	01/06/2025
603866.SH	12/19/2024	SDB3260123446	4,800.00	1.0607	4,265.25	5,091.56	0.0000	4.5800	50.0000	0.0000	(0.5426)	(0.0707)	0.0000	1	(0.6134)	01/06/2025
603866.SH	12/19/2024	SDB3260123446	21,900.00	1.0607	19,460.21	23,230.25	0.0000	4.5800	50.0000	0.0000	(2.4758)	(0.3226)	0.0000	1	(2.7984)	01/06/2025
603866.SH	12/19/2024	SDB3260123446	400.00	1.0607	355.44	424.30	0.0000	4.5800	50.0000	0.0000	(0.0452)	(0.0059)	0.0000	1	(0.0511)	01/06/2025
603866.SH	12/19/2024	SDB3260123446	700.00	1.0607	622.02	742.52	0.0000	4.5800	50.0000	0.0000	(0.0791)	(0.0103)	0.0000	1	(0.0894)	01/06/2025
603866.SH	12/19/2024	SDB3260123446	4,300.00	1.0607	3,820.95	4,561.19	0.0000	4.5800	50.0000	0.0000	(0.4861)	(0.0633)	0.0000	1	(0.5495)	01/06/2025
603866.SH	12/19/2024	SDB3260123446	14,400.00	1.0607	12,795.75	15,274.68	0.0000	4.5800	50.0000	0.0000	(1.6279)	(0.2121)	0.0000	1	(1.8401)	01/06/2025
603866.SH	12/19/2024	SDB3260123446	6,400.00	1.0607	5,687.00	6,788.75	0.0000	4.5800	50.0000	0.0000	(0.7235)	(0.0943)	0.0000	1	(0.8178)	01/06/2025
603866.SH	12/19/2024	SDB3260123446	13,500.00	1.0607	11,996.02	14,320.02	0.0000	4.5800	50.0000	0.0000	(1.5262)	(0.1989)	0.0000	1	(1.7250)	01/06/2025
603866.SH	12/19/2024	SDB3260123446	6,000.00	1.0607	5,331.56	6,364.45	0.0000	4.5800	50.0000	0.0000	(0.6783)	(0.0884)	0.0000	1	(0.7667)	01/06/2025
603866.SH	12/19/2024	SDB3260123446	7,800.00	1.0607	6,931.03	8,273.79	0.0000	4.5800	50.0000	0.0000	(0.8818)	(0.1149)	0.0000	1	(0.9967)	01/06/2025
603866.SH	12/19/2024	SDB3260123446	5,200.00	1.0607	4,620.69	5,515.86	0.0000	4.5800	50.0000	0.0000	(0.5879)	(0.0766)	0.0000	1	(0.6645)	01/06/2025
603866.SH	12/19/2024	SDB3260123446	17,500.00	1.0607	15,550.40	18,562.99	0.0000	4.5800	50.0000	0.0000	(1.9784)	(0.2578)	0.0000	1	(2.2362)	01/06/2025
603866.SH	12/19/2024	SDB3260123446	8,300.00	1.0607	7,375.33	8,804.16	0.0000	4.5800	50.0000	0.0000	(0.9383)	(0.1223)	0.0000	1	(1.0606)	01/06/2025
603866.SH	12/19/2024	SDB3260123446	2,000.00	1.0607	1,777.19	2,121.48	0.0000	4.5800	50.0000	0.0000	(0.2261)	(0.0295)	0.0000	1	(0.2556)	01/06/2025
603866.SH	12/19/2024	SDB3260123446	1,300.00	1.0607	1,155.17	1,378.96	0.0000	4.5800	50.0000	0.0000	(0.1470)	(0.0192)	0.0000	1	(0.1661)	01/06/2025
603866.SH	12/19/2024	SDB3260123446	100.00	1.0607	88.86	106.07	0.0000	4.5800	50.0000	0.0000	(0.0113)	(0.0015)	0.0000	1	(0.0128)	01/06/2025
603866.SH	12/19/2024	SDB3260123446	1,400.00	1.0607	1,244.03	1,485.04	0.0000	4.5800	50.0000	0.0000	(0.1583)	(0.0206)	0.0000	1	(0.1789)	01/06/2025
603866.SH	12/19/2024	SDB3260123446	41,400.00	1.0607	36,787.79	43,914.72	0.0000	4.5800	50.0000	0.0000	(4.6802)	(0.6099)	0.0000	1	(5.2902)	01/06/2025
603866.SH	12/19/2024	SDB3260123446	600.00	1.0607	533.16	636.45	0.0000	4.5800	50.0000	0.0000	(0.0678)	(0.0088)	0.0000	1	(0.0767)	01/06/2025
603866.SH	12/19/2024	SDB3260123446	27,500.00	1.0607	24,436.33	29,170.41	0.0000	4.5800	50.0000	0.0000	(3.1088)	(0.4051)	0.0000	1	(3.5140)	01/06/2025
603866.SH	12/19/2024	SDB3260123446	13,500.00	1.0607	11,996.02	14,320.02	0.0000	4.5800	50.0000	0.0000	(1.5262)	(0.1989)	0.0000	1	(1.7250)	01/06/2025
603866.SH	12/19/2024	SDB3260123446	6,500.00	1.0607	5,775.86	6,894.82	0.0000	4.5800	50.0000	0.0000	(0.7348)	(0.0958)	0.0000	1	(0.8306)	01/06/2025
603866.SH	12/19/2024	SDB3260123446	7,100.00	1.0607	6,309.02	7,531.27	0.0000	4.5800	50.0000	0.0000	(0.8026)	(0.1046)	0.0000	1	(0.9072)	01/06/2025
603866.SH	12/19/2024	SDB3260123446	7,400.00	1.0607	6,575.60	7,849.49	0.0000	4.5800	50.0000	0.0000	(0.8366)	(0.1090)	0.0000	1	(0.9456)	01/06/2025
603866.SH	12/19/2024	SDB3260123446	12,100.00	1.0607	10,751.99	12,834.98	0.0000	4.5800	50.0000	0.0000	(1.3679)	(0.1783)	0.0000	1	(1.5462)	01/06/2025
603866.SH	12/19/2024	SDB3260123446	9,900.00	1.0607	8,797.08	10,501.35	0.0000	4.5800	50.0000	0.0000	(1.1192)	(0.1459)	0.0000	1	(1.2650)	01/06/2025
603866.SH	12/19/2024	SDB3260123446	1,200.00	1.0607	1,066.31	1,272.89	0.0000	4.5800	50.0000	0.0000	(0.1357)	(0.0177)	0.0000	1	(0.1533)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
TOLY BREAD CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
603866.SH	12/19/2024	SDB3260123446	4,900.00	1.0607	4,354.11	5,197.64	0.0000	4.5800	50.0000	0.0000	(0.5539)	(0.0722)	0.0000	1	(0.6261)	01/06/2025
603866.SH	12/19/2024	SDB3260123446	88,900.00	1.0607	78,996.01	94,299.96	0.0000	4.5800	50.0000	0.0000	(10.0500)	(1.3097)	0.0000	1	(11.3598)	01/06/2025
603866.SH	12/19/2024	SDB3260123446	11,900.00	1.0607	10,574.27	12,622.83	0.0000	4.5800	50.0000	0.0000	(1.3453)	(0.1753)	0.0000	1	(1.5206)	01/06/2025
603866.SH	12/19/2024	SDB3260123446	18,900.00	1.0607	16,794.43	20,048.02	0.0000	4.5800	50.0000	0.0000	(2.1366)	(0.2784)	0.0000	1	(2.4151)	01/06/2025
603866.SH	12/19/2024	SDB3260123446	1,800.00	1.0607	1,599.47	1,909.34	0.0000	4.5800	50.0000	0.0000	(0.2035)	(0.0265)	0.0000	1	(0.2300)	01/06/2025
603866.SH	12/19/2024	SDB3260123446	2,100.00	1.0607	1,866.05	2,227.56	0.0000	4.5800	50.0000	0.0000	(0.2374)	(0.0309)	0.0000	1	(0.2683)	01/06/2025
603866.SH	12/19/2024	SDB3260123446	2,400.00	1.0607	2,132.63	2,545.78	0.0000	4.5800	50.0000	0.0000	(0.2713)	(0.0354)	0.0000	1	(0.3067)	01/06/2025
603866.SH	12/19/2024	SDB3260123446	18,200.00	1.0607	16,172.41	19,305.50	0.0000	4.5800	50.0000	0.0000	(2.0575)	(0.2681)	0.0000	1	(2.3256)	01/06/2025
603866.SH	12/19/2024	SDB3260123446	12,000.00	1.0607	10,663.13	12,728.90	0.0000	4.5800	50.0000	0.0000	(1.3566)	(0.1768)	0.0000	1	(1.5334)	01/06/2025
603866.SH	12/19/2024	SDB3260123446	10,500.00	1.0607	9,330.24	11,137.79	0.0000	4.5800	50.0000	0.0000	(1.1870)	(0.1547)	0.0000	1	(1.3417)	01/06/2025
603866.SH	12/19/2024	SDB3260123446	7,800.00	1.0607	6,931.03	8,273.79	0.0000	4.5800	50.0000	0.0000	(0.8818)	(0.1149)	0.0000	1	(0.9967)	01/06/2025
603866.SH	12/19/2024	SDB3260123446	6,500.00	1.0607	5,775.86	6,894.82	0.0000	4.5800	50.0000	0.0000	(0.7348)	(0.0958)	0.0000	1	(0.8306)	01/06/2025
603866.SH	12/19/2024	SDB3260123446	100.00	1.0607	88.86	106.07	0.0000	4.5800	50.0000	0.0000	(0.0113)	(0.0015)	0.0000	1	(0.0128)	01/06/2025
603866.SH	12/19/2024	SDB3260123446	500.00	1.0607	444.30	530.37	0.0000	4.5800	50.0000	0.0000	(0.0565)	(0.0074)	0.0000	1	(0.0639)	01/06/2025
603866.SH	12/19/2024	SDB3260123446	300.00	1.0607	266.58	318.22	0.0000	4.5800	50.0000	0.0000	(0.0339)	(0.0044)	0.0000	1	(0.0383)	01/06/2025
603866.SH	12/19/2024	SDB3260123446	4,700.00	1.0607	4,176.39	4,985.49	0.0000	4.5800	50.0000	0.0000	(0.5313)	(0.0692)	0.0000	1	(0.6006)	01/06/2025
603866.SH	12/19/2024	SDB3260123446	21,000.00	1.0607	18,660.47	22,275.58	0.0000	4.5800	50.0000	0.0000	(2.3740)	(0.3094)	0.0000	1	(2.6834)	01/06/2025
603866.SH	12/19/2024	SDB3260123446	17,900.00	1.0607	15,905.83	18,987.28	0.0000	4.5800	50.0000	0.0000	(2.0236)	(0.2637)	0.0000	1	(2.2873)	01/06/2025
603866.SH	12/19/2024	SDB3260123446	1,600.00	1.0607	1,421.75	1,697.19	0.0000	4.5800	50.0000	0.0000	(0.1809)	(0.0236)	0.0000	1	(0.2045)	01/06/2025
603866.SH	12/19/2024	SDB3260123446	1,800.00	1.0607	1,599.47	1,909.34	0.0000	4.5800	50.0000	0.0000	(0.2035)	(0.0265)	0.0000	1	(0.2300)	01/06/2025
603866.SH	12/19/2024	SDB3260123446	900.00	1.0607	799.73	954.67	0.0000	4.5800	50.0000	0.0000	(0.1017)	(0.0133)	0.0000	1	(0.1150)	01/06/2025
603866.SH	12/19/2024	SDB3260123446	5,800.00	1.0607	5,153.85	6,152.30	0.0000	4.5800	50.0000	0.0000	(0.6557)	(0.0854)	0.0000	1	(0.7411)	01/06/2025
603866.SH	12/19/2024	SDB3260123446	300.00	1.0607	266.58	318.22	0.0000	4.5800	50.0000	0.0000	(0.0339)	(0.0044)	0.0000	1	(0.0383)	01/06/2025
603866.SH	12/19/2024	SDB3260123446	24,800.00	1.0607	22,037.13	26,306.40	0.0000	4.5800	50.0000	0.0000	(2.8036)	(0.3654)	0.0000	1	(3.1690)	01/06/2025
603866.SH	12/19/2024	SDB3260123446	15,600.00	1.0607	13,862.07	16,547.58	0.0000	4.5800	50.0000	0.0000	(1.7636)	(0.2298)	0.0000	1	(1.9934)	01/06/2025
603866.SH	12/19/2024	SDB3260123446	20,800.00	1.0607	18,482.76	22,063.43	0.0000	4.5800	50.0000	0.0000	(2.3514)	(0.3064)	0.0000	1	(2.6579)	01/06/2025
603866.SH	12/19/2024	SDB3260123446	3,400.00	1.0607	3,021.22	3,606.52	0.0000	4.5800	50.0000	0.0000	(0.3844)	(0.0501)	0.0000	1	(0.4345)	01/06/2025
603866.SH	12/19/2024	SDB3260123446	4,500.00	1.0607	3,998.67	4,773.34	0.0000	4.5800	50.0000	0.0000	(0.5087)	(0.0663)	0.0000	1	(0.5750)	01/06/2025
603866.SH	12/19/2024	SDB3260123446	14,700.00	1.0607	13,062.33	15,592.91	0.0000	4.5800	50.0000	0.0000	(1.6618)	(0.2166)	0.0000	1	(1.8784)	01/06/2025
603866.SH	12/19/2024	SDB3260123446	2,000.00	1.0607	1,777.19	2,121.48	0.0000	4.5800	50.0000	0.0000	(0.2261)	(0.0295)	0.0000	1	(0.2556)	01/06/2025
603866.SH	12/19/2024	SDB3260123446	5,400.00	1.0607	4,798.41	5,728.01	0.0000	4.5800	50.0000	0.0000	(0.6105)	(0.0796)	0.0000	1	(0.6900)	01/06/2025
603866.SH	12/19/2024	SDB3260123446	27,900.00	1.0607	24,791.77	29,594.70	0.0000	4.5800	50.0000	0.0000	(3.1541)	(0.4110)	0.0000	1	(3.5651)	01/06/2025
603866.SH	12/19/2024	SDB3260123446	41,000.00	1.0607	36,432.35	43,490.42	0.0000	4.5800	50.0000	0.0000	(4.6350)	(0.6040)	0.0000	1	(5.2390)	01/06/2025
603866.SH	12/19/2024	SDB3260123446	600.00	1.0607	533.16	636.45	0.0000	4.5800	50.0000	0.0000	(0.0678)	(0.0088)	0.0000	1	(0.0767)	01/06/2025
603866.SH	12/19/2024	SDB3260123446	900.00	1.0607	799.73	954.67	0.0000	4.5800	50.0000	0.0000	(0.1017)	(0.0133)	0.0000	1	(0.1150)	01/06/2025
603866.SH	12/19/2024	SDB3260123446	3,500.00	1.0607	3,110.08	3,712.60	0.0000	4.5800	50.0000	0.0000	(0.3957)	(0.0516)	0.0000	1	(0.4472)	01/06/2025
603866.SH	12/19/2024	SDB3260123446	3,400.00	1.0607	3,021.22	3,606.52	0.0000	4.5800	50.0000	0.0000	(0.3844)	(0.0501)	0.0000	1	(0.4345)	01/06/2025
603866.SH	12/19/2024	SDB3260123446	8,100.00	1.0607	7,197.61	8,592.01	0.0000	4.5800	50.0000	0.0000	(0.9157)	(0.1193)	0.0000	1	(1.0350)	01/06/2025
603866.SH	12/19/2024	SDB3260123446	3,200.00	1.0607	2,843.50	3,394.37	0.0000	4.5800	50.0000	0.0000	(0.3618)	(0.0471)	0.0000	1	(0.4089)	01/06/2025
603866.SH	12/19/2024	SDB3260123446	5,800.00	1.0607	5,153.85	6,152.30	0.0000	4.5800	50.0000	0.0000	(0.6557)	(0.0854)	0.0000	1	(0.7411)	01/06/2025
603866.SH	12/19/2024	SDB3260123446	17,700.00	1.0607	15,728.11	18,775.13	0.0000	4.5800	50.0000	0.0000	(2.0010)	(0.2608)	0.0000	1	(2.2617)	01/06/2025
603866.SH	12/18/2024	SDB3260123446	3,300.00	1.0359	3,064.41	3,418.33	0.0000	4.5800	50.0000	0.0000	(0.3899)	(0.0475)	0.0000	1	(0.4373)	01/06/2025
603866.SH	12/18/2024	SDB3260123446	12,400.00	1.0359	11,359.23	12,844.63	0.0000	4.5800	50.0000	0.0000	(1.4451)	(0.1784)	0.0000	1	(1.6235)	01/06/2025
603866.SH	12/18/2024	SDB3260123446	700.00	1.0359	622.02	725.10	0.0000	4.5800	50.0000	0.0000	(0.0791)	(0.0101)	0.0000	1	(0.0892)	01/06/2025
603866.SH	12/18/2024	SDB3260123446	300.00	1.0359	266.58	310.76	0.0000	4.5800	50.0000	0.0000	(0.0339)	(0.0043)	0.0000	1	(0.0382)	01/06/2025
603866.SH	12/18/2024	SDB3260123446	29,900.00	1.0359	26,568.96	30,972.12	0.0000	4.5800	50.0000	0.0000	(3.3802)	(0.4302)	0.0000	1	(3.8103)	01/06/2025
603866.SH	12/18/2024	SDB3260123446	13,300.00	1.0359	11,818.30	13,776.90	0.0000	4.5800	50.0000	0.0000	(1.5036)	(0.1913)	0.0000	1	(1.6949)	01/06/2025
603866.SH	12/18/2024	SDB3260123446	4,800.00	1.0359	4,265.25	4,972.11	0.0000	4.5800	50.0000	0.0000	(0.5426)	(0.0691)	0.0000	1	(0.6117)	01/06/2025
603866.SH	12/18/2024	SDB3260123446	21,900.00	1.0359	19,460.21	22,685.27	0.0000	4.5800	50.0000	0.0000	(2.4758)	(0.3151)	0.0000	1	(2.7908)	01/06/2025
603866.SH	12/18/2024	SDB3260123446	400.00	1.0359	355.44	414.34	0.0000	4.5800	50.0000	0.0000	(0.0452)	(0.0058)	0.0000	1	(0.0510)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
TOLY BREAD CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
603866.SH	12/18/2024	SDB3260123446	700.00	1.0359	622.02	725.10	0.0000	4.5800	50.0000	0.0000	(0.0791)	(0.0101)	0.0000	1	(0.0892)	01/06/2025
603866.SH	12/18/2024	SDB3260123446	4,300.00	1.0359	3,820.95	4,454.19	0.0000	4.5800	50.0000	0.0000	(0.4861)	(0.0619)	0.0000	1	(0.5480)	01/06/2025
603866.SH	12/18/2024	SDB3260123446	14,400.00	1.0359	12,795.75	14,916.34	0.0000	4.5800	50.0000	0.0000	(1.6279)	(0.2072)	0.0000	1	(1.8351)	01/06/2025
603866.SH	12/18/2024	SDB3260123446	6,400.00	1.0359	5,687.00	6,629.48	0.0000	4.5800	50.0000	0.0000	(0.7235)	(0.0921)	0.0000	1	(0.8156)	01/06/2025
603866.SH	12/18/2024	SDB3260123446	13,500.00	1.0359	11,996.02	13,984.07	0.0000	4.5800	50.0000	0.0000	(1.5262)	(0.1942)	0.0000	1	(1.7204)	01/06/2025
603866.SH	12/18/2024	SDB3260123446	6,000.00	1.0359	5,331.56	6,215.14	0.0000	4.5800	50.0000	0.0000	(0.6783)	(0.0863)	0.0000	1	(0.7646)	01/06/2025
603866.SH	12/18/2024	SDB3260123446	7,800.00	1.0359	6,931.03	8,079.68	0.0000	4.5800	50.0000	0.0000	(0.8818)	(0.1122)	0.0000	1	(0.9940)	01/06/2025
603866.SH	12/18/2024	SDB3260123446	5,200.00	1.0359	4,620.69	5,386.46	0.0000	4.5800	50.0000	0.0000	(0.5879)	(0.0748)	0.0000	1	(0.6627)	01/06/2025
603866.SH	12/18/2024	SDB3260123446	17,500.00	1.0359	15,550.40	18,127.50	0.0000	4.5800	50.0000	0.0000	(1.9784)	(0.2518)	0.0000	1	(2.2301)	01/06/2025
603866.SH	12/18/2024	SDB3260123446	8,300.00	1.0359	7,375.33	8,597.61	0.0000	4.5800	50.0000	0.0000	(0.9383)	(0.1194)	0.0000	1	(1.0577)	01/06/2025
603866.SH	12/18/2024	SDB3260123446	2,000.00	1.0359	1,777.19	2,071.71	0.0000	4.5800	50.0000	0.0000	(0.2261)	(0.0288)	0.0000	1	(0.2549)	01/06/2025
603866.SH	12/18/2024	SDB3260123446	1,300.00	1.0359	1,155.17	1,346.61	0.0000	4.5800	50.0000	0.0000	(0.1470)	(0.0187)	0.0000	1	(0.1657)	01/06/2025
603866.SH	12/18/2024	SDB3260123446	100.00	1.0359	88.86	103.59	0.0000	4.5800	50.0000	0.0000	(0.0113)	(0.0014)	0.0000	1	(0.0127)	01/06/2025
603866.SH	12/18/2024	SDB3260123446	1,400.00	1.0359	1,244.03	1,450.20	0.0000	4.5800	50.0000	0.0000	(0.1583)	(0.0201)	0.0000	1	(0.1784)	01/06/2025
603866.SH	12/18/2024	SDB3260123446	41,400.00	1.0359	36,787.79	42,884.48	0.0000	4.5800	50.0000	0.0000	(4.6802)	(0.5956)	0.0000	1	(5.2758)	01/06/2025
603866.SH	12/18/2024	SDB3260123446	600.00	1.0359	533.16	621.51	0.0000	4.5800	50.0000	0.0000	(0.0678)	(0.0086)	0.0000	1	(0.0765)	01/06/2025
603866.SH	12/18/2024	SDB3260123446	27,500.00	1.0359	24,436.33	28,486.07	0.0000	4.5800	50.0000	0.0000	(3.1088)	(0.3956)	0.0000	1	(3.5045)	01/06/2025
603866.SH	12/18/2024	SDB3260123446	13,500.00	1.0359	11,996.02	13,984.07	0.0000	4.5800	50.0000	0.0000	(1.5262)	(0.1942)	0.0000	1	(1.7204)	01/06/2025
603866.SH	12/18/2024	SDB3260123446	6,500.00	1.0359	5,775.86	6,733.07	0.0000	4.5800	50.0000	0.0000	(0.7348)	(0.0935)	0.0000	1	(0.8283)	01/06/2025
603866.SH	12/18/2024	SDB3260123446	7,100.00	1.0359	6,309.02	7,354.58	0.0000	4.5800	50.0000	0.0000	(0.8026)	(0.1021)	0.0000	1	(0.9048)	01/06/2025
603866.SH	12/18/2024	SDB3260123446	7,400.00	1.0359	6,575.60	7,665.34	0.0000	4.5800	50.0000	0.0000	(0.8366)	(0.1065)	0.0000	1	(0.9430)	01/06/2025
603866.SH	12/18/2024	SDB3260123446	12,100.00	1.0359	10,751.99	12,533.87	0.0000	4.5800	50.0000	0.0000	(1.3679)	(0.1741)	0.0000	1	(1.5420)	01/06/2025
603866.SH	12/18/2024	SDB3260123446	9,900.00	1.0359	8,797.08	10,254.98	0.0000	4.5800	50.0000	0.0000	(1.1192)	(0.1424)	0.0000	1	(1.2616)	01/06/2025
603866.SH	12/18/2024	SDB3260123446	1,200.00	1.0359	1,066.31	1,243.03	0.0000	4.5800	50.0000	0.0000	(0.1357)	(0.0173)	0.0000	1	(0.1529)	01/06/2025
603866.SH	12/18/2024	SDB3260123446	4,900.00	1.0359	4,354.11	5,075.70	0.0000	4.5800	50.0000	0.0000	(0.5539)	(0.0705)	0.0000	1	(0.6244)	01/06/2025
603866.SH	12/18/2024	SDB3260123446	88,900.00	1.0359	78,996.01	92,087.69	0.0000	4.5800	50.0000	0.0000	(10.0500)	(1.2790)	0.0000	1	(11.3290)	01/06/2025
603866.SH	12/18/2024	SDB3260123446	11,900.00	1.0359	10,574.27	12,326.70	0.0000	4.5800	50.0000	0.0000	(1.3453)	(0.1712)	0.0000	1	(1.5165)	01/06/2025
603866.SH	12/18/2024	SDB3260123446	18,900.00	1.0359	16,794.43	19,577.70	0.0000	4.5800	50.0000	0.0000	(2.1366)	(0.2719)	0.0000	1	(2.4085)	01/06/2025
603866.SH	12/18/2024	SDB3260123446	1,800.00	1.0359	1,599.47	1,864.54	0.0000	4.5800	50.0000	0.0000	(0.2035)	(0.0259)	0.0000	1	(0.2294)	01/06/2025
603866.SH	12/18/2024	SDB3260123446	2,100.00	1.0359	1,866.05	2,175.30	0.0000	4.5800	50.0000	0.0000	(0.2374)	(0.0302)	0.0000	1	(0.2676)	01/06/2025
603866.SH	12/18/2024	SDB3260123446	2,400.00	1.0359	2,132.63	2,486.06	0.0000	4.5800	50.0000	0.0000	(0.2713)	(0.0345)	0.0000	1	(0.3058)	01/06/2025
603866.SH	12/18/2024	SDB3260123446	18,200.00	1.0359	16,172.41	18,852.60	0.0000	4.5800	50.0000	0.0000	(2.0575)	(0.2618)	0.0000	1	(2.3193)	01/06/2025
603866.SH	12/18/2024	SDB3260123446	12,000.00	1.0359	10,663.13	12,430.28	0.0000	4.5800	50.0000	0.0000	(1.3566)	(0.1726)	0.0000	1	(1.5292)	01/06/2025
603866.SH	12/18/2024	SDB3260123446	10,500.00	1.0359	9,330.24	10,876.50	0.0000	4.5800	50.0000	0.0000	(1.1870)	(0.1511)	0.0000	1	(1.3381)	01/06/2025
603866.SH	12/18/2024	SDB3260123446	7,800.00	1.0359	6,931.03	8,079.68	0.0000	4.5800	50.0000	0.0000	(0.8818)	(0.1122)	0.0000	1	(0.9940)	01/06/2025
603866.SH	12/18/2024	SDB3260123446	6,500.00	1.0359	5,775.86	6,733.07	0.0000	4.5800	50.0000	0.0000	(0.7348)	(0.0935)	0.0000	1	(0.8283)	01/06/2025
603866.SH	12/18/2024	SDB3260123446	100.00	1.0359	88.86	103.59	0.0000	4.5800	50.0000	0.0000	(0.0113)	(0.0014)	0.0000	1	(0.0127)	01/06/2025
603866.SH	12/18/2024	SDB3260123446	500.00	1.0359	444.30	517.93	0.0000	4.5800	50.0000	0.0000	(0.0565)	(0.0072)	0.0000	1	(0.0637)	01/06/2025
603866.SH	12/18/2024	SDB3260123446	300.00	1.0359	266.58	310.76	0.0000	4.5800	50.0000	0.0000	(0.0339)	(0.0043)	0.0000	1	(0.0382)	01/06/2025
603866.SH	12/18/2024	SDB3260123446	4,700.00	1.0359	4,176.39	4,868.53	0.0000	4.5800	50.0000	0.0000	(0.5313)	(0.0676)	0.0000	1	(0.5989)	01/06/2025
603866.SH	12/18/2024	SDB3260123446	21,000.00	1.0359	18,660.47	21,753.00	0.0000	4.5800	50.0000	0.0000	(2.3740)	(0.3021)	0.0000	1	(2.6762)	01/06/2025
603866.SH	12/18/2024	SDB3260123446	17,900.00	1.0359	15,905.83	18,541.84	0.0000	4.5800	50.0000	0.0000	(2.0236)	(0.2575)	0.0000	1	(2.2811)	01/06/2025
603866.SH	12/18/2024	SDB3260123446	1,600.00	1.0359	1,421.75	1,657.37	0.0000	4.5800	50.0000	0.0000	(0.1809)	(0.0230)	0.0000	1	(0.2039)	01/06/2025
603866.SH	12/18/2024	SDB3260123446	1,800.00	1.0359	1,599.47	1,864.54	0.0000	4.5800	50.0000	0.0000	(0.2035)	(0.0259)	0.0000	1	(0.2294)	01/06/2025
603866.SH	12/18/2024	SDB3260123446	900.00	1.0359	799.73	932.27	0.0000	4.5800	50.0000	0.0000	(0.1017)	(0.0129)	0.0000	1	(0.1147)	01/06/2025
603866.SH	12/18/2024	SDB3260123446	5,800.00	1.0359	5,153.85	6,007.97	0.0000	4.5800	50.0000	0.0000	(0.6557)	(0.0834)	0.0000	1	(0.7391)	01/06/2025
603866.SH	12/18/2024	SDB3260123446	300.00	1.0359	266.58	310.76	0.0000	4.5800	50.0000	0.0000	(0.0339)	(0.0043)	0.0000	1	(0.0382)	01/06/2025
603866.SH	12/18/2024	SDB3260123446	24,800.00	1.0359	22,037.13	25,689.25	0.0000	4.5800	50.0000	0.0000	(2.8036)	(0.3568)	0.0000	1	(3.1604)	01/06/2025
603866.SH	12/18/2024	SDB3260123446	15,600.00	1.0359	13,862.07	16,159.37	0.0000	4.5800	50.0000	0.0000	(1.7636)	(0.2244)	0.0000	1	(1.9880)	01/06/2025
603866.SH	12/18/2024	SDB3260123446	20,800.00	1.0359	18,482.76	21,545.83	0.0000	4.5800	50.0000	0.0000	(2.3514)	(0.2992)	0.0000	1	(2.6507)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
TOLY BREAD CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
603866.SH	12/18/2024	SDB3260123446	3,400.00	1.0359	3,021.22	3,521.91	0.0000	4.5800	50.0000	0.0000	(0.3844)	(0.0489)	0.0000	1	(0.4333)	01/06/2025
603866.SH	12/18/2024	SDB3260123446	4,500.00	1.0359	3,998.67	4,661.36	0.0000	4.5800	50.0000	0.0000	(0.5087)	(0.0647)	0.0000	1	(0.5735)	01/06/2025
603866.SH	12/18/2024	SDB3260123446	14,700.00	1.0359	13,062.33	15,227.10	0.0000	4.5800	50.0000	0.0000	(1.6618)	(0.2115)	0.0000	1	(1.8733)	01/06/2025
603866.SH	12/18/2024	SDB3260123446	2,000.00	1.0359	1,777.19	2,071.71	0.0000	4.5800	50.0000	0.0000	(0.2261)	(0.0288)	0.0000	1	(0.2549)	01/06/2025
603866.SH	12/18/2024	SDB3260123446	5,400.00	1.0359	4,798.41	5,593.63	0.0000	4.5800	50.0000	0.0000	(0.6105)	(0.0777)	0.0000	1	(0.6882)	01/06/2025
603866.SH	12/18/2024	SDB3260123446	27,900.00	1.0359	24,791.77	28,900.41	0.0000	4.5800	50.0000	0.0000	(3.1541)	(0.4014)	0.0000	1	(3.5555)	01/06/2025
603866.SH	12/18/2024	SDB3260123446	41,000.00	1.0359	36,432.35	42,470.14	0.0000	4.5800	50.0000	0.0000	(4.6350)	(0.5899)	0.0000	1	(5.2249)	01/06/2025
603866.SH	12/18/2024	SDB3260123446	600.00	1.0359	533.16	621.51	0.0000	4.5800	50.0000	0.0000	(0.0678)	(0.0086)	0.0000	1	(0.0765)	01/06/2025
603866.SH	12/18/2024	SDB3260123446	900.00	1.0359	799.73	932.27	0.0000	4.5800	50.0000	0.0000	(0.1017)	(0.0129)	0.0000	1	(0.1147)	01/06/2025
603866.SH	12/18/2024	SDB3260123446	3,500.00	1.0359	3,110.08	3,625.50	0.0000	4.5800	50.0000	0.0000	(0.3957)	(0.0504)	0.0000	1	(0.4460)	01/06/2025
603866.SH	12/18/2024	SDB3260123446	3,400.00	1.0359	3,021.22	3,521.91	0.0000	4.5800	50.0000	0.0000	(0.3844)	(0.0489)	0.0000	1	(0.4333)	01/06/2025
603866.SH	12/18/2024	SDB3260123446	8,100.00	1.0359	7,197.61	8,390.44	0.0000	4.5800	50.0000	0.0000	(0.9157)	(0.1165)	0.0000	1	(1.0322)	01/06/2025
603866.SH	12/18/2024	SDB3260123446	3,200.00	1.0359	2,843.50	3,314.74	0.0000	4.5800	50.0000	0.0000	(0.3618)	(0.0460)	0.0000	1	(0.4078)	01/06/2025
603866.SH	12/18/2024	SDB3260123446	5,800.00	1.0359	5,153.85	6,007.97	0.0000	4.5800	50.0000	0.0000	(0.6557)	(0.0834)	0.0000	1	(0.7391)	01/06/2025
603866.SH	12/18/2024	SDB3260123446	17,700.00	1.0359	15,728.11	18,334.67	0.0000	4.5800	50.0000	0.0000	(2.0010)	(0.2546)	0.0000	1	(2.2556)	01/06/2025
603866.SH	12/17/2024	SDB3260123446	3,300.00	1.0941	3,064.41	3,610.58	0.0000	4.5800	50.0000	0.0000	(0.3899)	(0.0501)	0.0000	1	(0.4400)	01/06/2025
603866.SH	12/17/2024	SDB3260123446	12,400.00	1.0941	11,359.23	13,567.01	0.0000	4.5800	50.0000	0.0000	(1.4451)	(0.1884)	0.0000	1	(1.6336)	01/06/2025
603866.SH	12/17/2024	SDB3260123446	700.00	1.0941	622.02	765.88	0.0000	4.5800	50.0000	0.0000	(0.0791)	(0.0106)	0.0000	1	(0.0898)	01/06/2025
603866.SH	12/17/2024	SDB3260123446	300.00	1.0941	266.58	328.23	0.0000	4.5800	50.0000	0.0000	(0.0339)	(0.0046)	0.0000	1	(0.0385)	01/06/2025
603866.SH	12/17/2024	SDB3260123446	29,900.00	1.0941	26,568.96	32,714.01	0.0000	4.5800	50.0000	0.0000	(3.3802)	(0.4544)	0.0000	1	(3.8345)	01/06/2025
603866.SH	12/17/2024	SDB3260123446	13,300.00	1.0941	11,818.30	14,551.72	0.0000	4.5800	50.0000	0.0000	(1.5036)	(0.2021)	0.0000	1	(1.7057)	01/06/2025
603866.SH	12/17/2024	SDB3260123446	4,800.00	1.0941	4,265.25	5,251.75	0.0000	4.5800	50.0000	0.0000	(0.5426)	(0.0729)	0.0000	1	(0.6156)	01/06/2025
603866.SH	12/17/2024	SDB3260123446	21,900.00	1.0941	19,460.21	23,961.10	0.0000	4.5800	50.0000	0.0000	(2.4758)	(0.3328)	0.0000	1	(2.8086)	01/06/2025
603866.SH	12/17/2024	SDB3260123446	400.00	1.0941	355.44	437.65	0.0000	4.5800	50.0000	0.0000	(0.0452)	(0.0061)	0.0000	1	(0.0513)	01/06/2025
603866.SH	12/17/2024	SDB3260123446	700.00	1.0941	622.02	765.88	0.0000	4.5800	50.0000	0.0000	(0.0791)	(0.0106)	0.0000	1	(0.0898)	01/06/2025
603866.SH	12/17/2024	SDB3260123446	4,300.00	1.0941	3,820.95	4,704.69	0.0000	4.5800	50.0000	0.0000	(0.4861)	(0.0653)	0.0000	1	(0.5515)	01/06/2025
603866.SH	12/17/2024	SDB3260123446	14,400.00	1.0941	12,795.75	15,755.24	0.0000	4.5800	50.0000	0.0000	(1.6279)	(0.2188)	0.0000	1	(1.8467)	01/06/2025
603866.SH	12/17/2024	SDB3260123446	6,400.00	1.0941	5,687.00	7,002.33	0.0000	4.5800	50.0000	0.0000	(0.7235)	(0.0973)	0.0000	1	(0.8208)	01/06/2025
603866.SH	12/17/2024	SDB3260123446	13,500.00	1.0941	11,996.02	14,770.54	0.0000	4.5800	50.0000	0.0000	(1.5262)	(0.2051)	0.0000	1	(1.7313)	01/06/2025
603866.SH	12/17/2024	SDB3260123446	6,000.00	1.0941	5,331.56	6,564.68	0.0000	4.5800	50.0000	0.0000	(0.6783)	(0.0912)	0.0000	1	(0.7695)	01/06/2025
603866.SH	12/17/2024	SDB3260123446	7,800.00	1.0941	6,931.03	8,534.09	0.0000	4.5800	50.0000	0.0000	(0.8818)	(0.1185)	0.0000	1	(1.0003)	01/06/2025
603866.SH	12/17/2024	SDB3260123446	5,200.00	1.0941	4,620.69	5,689.39	0.0000	4.5800	50.0000	0.0000	(0.5879)	(0.0790)	0.0000	1	(0.6669)	01/06/2025
603866.SH	12/17/2024	SDB3260123446	17,500.00	1.0941	15,550.40	19,146.99	0.0000	4.5800	50.0000	0.0000	(1.9784)	(0.2659)	0.0000	1	(2.2443)	01/06/2025
603866.SH	12/17/2024	SDB3260123446	8,300.00	1.0941	7,375.33	9,081.15	0.0000	4.5800	50.0000	0.0000	(0.9383)	(0.1261)	0.0000	1	(1.0644)	01/06/2025
603866.SH	12/17/2024	SDB3260123446	2,000.00	1.0941	1,777.19	2,188.23	0.0000	4.5800	50.0000	0.0000	(0.2261)	(0.0304)	0.0000	1	(0.2565)	01/06/2025
603866.SH	12/17/2024	SDB3260123446	1,300.00	1.0941	1,155.17	1,422.35	0.0000	4.5800	50.0000	0.0000	(0.1470)	(0.0198)	0.0000	1	(0.1667)	01/06/2025
603866.SH	12/17/2024	SDB3260123446	100.00	1.0941	88.86	109.41	0.0000	4.5800	50.0000	0.0000	(0.0113)	(0.0015)	0.0000	1	(0.0128)	01/06/2025
603866.SH	12/17/2024	SDB3260123446	1,400.00	1.0941	1,244.03	1,531.76	0.0000	4.5800	50.0000	0.0000	(0.1583)	(0.0213)	0.0000	1	(0.1795)	01/06/2025
603866.SH	12/17/2024	SDB3260123446	41,400.00	1.0941	36,787.79	45,296.32	0.0000	4.5800	50.0000	0.0000	(4.6802)	(0.6291)	0.0000	1	(5.3093)	01/06/2025
603866.SH	12/17/2024	SDB3260123446	600.00	1.0941	533.16	656.47	0.0000	4.5800	50.0000	0.0000	(0.0678)	(0.0091)	0.0000	1	(0.0769)	01/06/2025
603866.SH	12/17/2024	SDB3260123446	27,500.00	1.0941	24,436.33	30,088.14	0.0000	4.5800	50.0000	0.0000	(3.1088)	(0.4179)	0.0000	1	(3.5267)	01/06/2025
603866.SH	12/17/2024	SDB3260123446	13,500.00	1.0941	11,996.02	14,770.54	0.0000	4.5800	50.0000	0.0000	(1.5262)	(0.2051)	0.0000	1	(1.7313)	01/06/2025
603866.SH	12/17/2024	SDB3260123446	6,500.00	1.0941	5,775.86	7,111.74	0.0000	4.5800	50.0000	0.0000	(0.7348)	(0.0988)	0.0000	1	(0.8336)	01/06/2025
603866.SH	12/17/2024	SDB3260123446	7,100.00	1.0941	6,309.02	7,768.21	0.0000	4.5800	50.0000	0.0000	(0.8026)	(0.1079)	0.0000	1	(0.9105)	01/06/2025
603866.SH	12/17/2024	SDB3260123446	7,400.00	1.0941	6,575.60	8,096.44	0.0000	4.5800	50.0000	0.0000	(0.8366)	(0.1125)	0.0000	1	(0.9490)	01/06/2025
603866.SH	12/17/2024	SDB3260123446	12,100.00	1.0941	10,751.99	13,238.78	0.0000	4.5800	50.0000	0.0000	(1.3679)	(0.1839)	0.0000	1	(1.5518)	01/06/2025
603866.SH	12/17/2024	SDB3260123446	9,900.00	1.0941	8,797.08	10,831.73	0.0000	4.5800	50.0000	0.0000	(1.1192)	(0.1504)	0.0000	1	(1.2696)	01/06/2025
603866.SH	12/17/2024	SDB3260123446	1,200.00	1.0941	1,066.31	1,312.94	0.0000	4.5800	50.0000	0.0000	(0.1357)	(0.0182)	0.0000	1	(0.1539)	01/06/2025
603866.SH	12/17/2024	SDB3260123446	4,900.00	1.0941	4,354.11	5,361.16	0.0000	4.5800	50.0000	0.0000	(0.5539)	(0.0745)	0.0000	1	(0.6284)	01/06/2025
603866.SH	12/17/2024	SDB3260123446	6,300.00	1.0941	5,598.14	6,892.92	0.0000	4.5800	50.0000	0.0000	(0.7122)	(0.0957)	0.0000	1	(0.8079)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
TOLY BREAD CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
603866.SH	12/17/2024	SDB3260123446	88,900.00	1.0941	78,996.01	97,266.73	0.0000	4.5800	50.0000	0.0000	(10.0500)	(1.3509)	0.0000	1	(11.4010)	01/06/2025
603866.SH	12/17/2024	SDB3260123446	66,800.00	1.0941	59,358.08	73,086.82	0.0000	4.5800	50.0000	0.0000	(7.5517)	(1.0151)	0.0000	1	(8.5668)	01/06/2025
603866.SH	12/17/2024	SDB3260123446	11,900.00	1.0941	10,574.27	13,019.96	0.0000	4.5800	50.0000	0.0000	(1.3453)	(0.1808)	0.0000	1	(1.5261)	01/06/2025
603866.SH	12/17/2024	SDB3260123446	18,900.00	1.0941	16,794.43	20,678.75	0.0000	4.5800	50.0000	0.0000	(2.1366)	(0.2872)	0.0000	1	(2.4238)	01/06/2025
603866.SH	12/17/2024	SDB3260123446	1,800.00	1.0941	1,599.47	1,969.41	0.0000	4.5800	50.0000	0.0000	(0.2035)	(0.0274)	0.0000	1	(0.2308)	01/06/2025
603866.SH	12/17/2024	SDB3260123446	2,100.00	1.0941	1,866.05	2,297.64	0.0000	4.5800	50.0000	0.0000	(0.2374)	(0.0319)	0.0000	1	(0.2693)	01/06/2025
603866.SH	12/17/2024	SDB3260123446	2,400.00	1.0941	2,132.63	2,625.87	0.0000	4.5800	50.0000	0.0000	(0.2713)	(0.0365)	0.0000	1	(0.3078)	01/06/2025
603866.SH	12/17/2024	SDB3260123446	18,200.00	1.0941	16,172.41	19,912.87	0.0000	4.5800	50.0000	0.0000	(0.2765)	(0.2766)	0.0000	1	(2.3341)	01/06/2025
603866.SH	12/17/2024	SDB3260123446	12,000.00	1.0941	10,663.13	13,129.37	0.0000	4.5800	50.0000	0.0000	(1.3566)	(0.1824)	0.0000	1	(1.5389)	01/06/2025
603866.SH	12/17/2024	SDB3260123446	10,500.00	1.0941	9,330.24	11,488.20	0.0000	4.5800	50.0000	0.0000	(1.1870)	(0.1596)	0.0000	1	(1.3466)	01/06/2025
603866.SH	12/17/2024	SDB3260123446	7,800.00	1.0941	6,931.03	8,534.09	0.0000	4.5800	50.0000	0.0000	(0.8818)	(0.1185)	0.0000	1	(1.0003)	01/06/2025
603866.SH	12/17/2024	SDB3260123446	6,500.00	1.0941	5,775.86	7,111.74	0.0000	4.5800	50.0000	0.0000	(0.7348)	(0.0988)	0.0000	1	(0.8336)	01/06/2025
603866.SH	12/17/2024	SDB3260123446	100.00	1.0941	88.86	109.41	0.0000	4.5800	50.0000	0.0000	(0.0113)	(0.0015)	0.0000	1	(0.0128)	01/06/2025
603866.SH	12/17/2024	SDB3260123446	500.00	1.0941	444.30	547.06	0.0000	4.5800	50.0000	0.0000	(0.0565)	(0.0076)	0.0000	1	(0.0641)	01/06/2025
603866.SH	12/17/2024	SDB3260123446	300.00	1.0941	266.58	328.23	0.0000	4.5800	50.0000	0.0000	(0.0339)	(0.0046)	0.0000	1	(0.0385)	01/06/2025
603866.SH	12/17/2024	SDB3260123446	4,700.00	1.0941	4,176.39	5,142.34	0.0000	4.5800	50.0000	0.0000	(0.5313)	(0.0714)	0.0000	1	(0.6028)	01/06/2025
603866.SH	12/17/2024	SDB3260123446	21,000.00	1.0941	18,660.47	22,976.39	0.0000	4.5800	50.0000	0.0000	(2.3740)	(0.3191)	0.0000	1	(2.6931)	01/06/2025
603866.SH	12/17/2024	SDB3260123446	17,900.00	1.0941	15,905.83	19,584.64	0.0000	4.5800	50.0000	0.0000	(2.0236)	(0.2720)	0.0000	1	(2.2956)	01/06/2025
603866.SH	12/17/2024	SDB3260123446	1,600.00	1.0941	1,421.75	1,750.58	0.0000	4.5800	50.0000	0.0000	(0.1809)	(0.0243)	0.0000	1	(0.2052)	01/06/2025
603866.SH	12/17/2024	SDB3260123446	1,800.00	1.0941	1,599.47	1,969.41	0.0000	4.5800	50.0000	0.0000	(0.2035)	(0.0274)	0.0000	1	(0.2308)	01/06/2025
603866.SH	12/17/2024	SDB3260123446	900.00	1.0941	799.73	984.70	0.0000	4.5800	50.0000	0.0000	(0.1017)	(0.0137)	0.0000	1	(0.1154)	01/06/2025
603866.SH	12/17/2024	SDB3260123446	5,800.00	1.0941	5,153.85	6,345.86	0.0000	4.5800	50.0000	0.0000	(0.6557)	(0.0881)	0.0000	1	(0.7438)	01/06/2025
603866.SH	12/17/2024	SDB3260123446	300.00	1.0941	266.58	328.23	0.0000	4.5800	50.0000	0.0000	(0.0339)	(0.0046)	0.0000	1	(0.0385)	01/06/2025
603866.SH	12/17/2024	SDB3260123446	24,800.00	1.0941	22,037.13	27,134.03	0.0000	4.5800	50.0000	0.0000	(2.8036)	(0.3769)	0.0000	1	(3.1805)	01/06/2025
603866.SH	12/17/2024	SDB3260123446	15,600.00	1.0941	13,862.07	17,068.18	0.0000	4.5800	50.0000	0.0000	(1.7636)	(0.2371)	0.0000	1	(2.0006)	01/06/2025
603866.SH	12/17/2024	SDB3260123446	20,800.00	1.0941	18,482.76	22,757.57	0.0000	4.5800	50.0000	0.0000	(2.3514)	(0.3161)	0.0000	1	(2.6675)	01/06/2025
603866.SH	12/17/2024	SDB3260123446	3,400.00	1.0941	3,021.22	3,719.99	0.0000	4.5800	50.0000	0.0000	(0.3844)	(0.0517)	0.0000	1	(0.4360)	01/06/2025
603866.SH	12/17/2024	SDB3260123446	4,500.00	1.0941	3,998.67	4,923.51	0.0000	4.5800	50.0000	0.0000	(0.5087)	(0.0684)	0.0000	1	(0.5771)	01/06/2025
603866.SH	12/17/2024	SDB3260123446	14,700.00	1.0941	13,062.33	16,083.48	0.0000	4.5800	50.0000	0.0000	(1.6618)	(0.2234)	0.0000	1	(1.8852)	01/06/2025
603866.SH	12/17/2024	SDB3260123446	2,000.00	1.0941	1,777.19	2,188.23	0.0000	4.5800	50.0000	0.0000	(0.2261)	(0.0304)	0.0000	1	(0.2565)	01/06/2025
603866.SH	12/17/2024	SDB3260123446	5,400.00	1.0941	4,798.41	5,908.22	0.0000	4.5800	50.0000	0.0000	(0.6105)	(0.0821)	0.0000	1	(0.6925)	01/06/2025
603866.SH	12/17/2024	SDB3260123446	27,900.00	1.0941	24,791.77	30,525.78	0.0000	4.5800	50.0000	0.0000	(3.1541)	(0.4240)	0.0000	1	(3.5780)	01/06/2025
603866.SH	12/17/2024	SDB3260123446	41,000.00	1.0941	36,432.35	44,858.67	0.0000	4.5800	50.0000	0.0000	(4.6350)	(0.6230)	0.0000	1	(5.2580)	01/06/2025
603866.SH	12/17/2024	SDB3260123446	600.00	1.0941	533.16	656.47	0.0000	4.5800	50.0000	0.0000	(0.0678)	(0.0091)	0.0000	1	(0.0769)	01/06/2025
603866.SH	12/17/2024	SDB3260123446	900.00	1.0941	799.73	984.70	0.0000	4.5800	50.0000	0.0000	(0.1017)	(0.0137)	0.0000	1	(0.1154)	01/06/2025
603866.SH	12/17/2024	SDB3260123446	3,500.00	1.0941	3,110.08	3,829.40	0.0000	4.5800	50.0000	0.0000	(0.3957)	(0.0532)	0.0000	1	(0.4489)	01/06/2025
603866.SH	12/17/2024	SDB3260123446	3,400.00	1.0941	3,021.22	3,719.99	0.0000	4.5800	50.0000	0.0000	(0.3844)	(0.0517)	0.0000	1	(0.4360)	01/06/2025
603866.SH	12/17/2024	SDB3260123446	8,100.00	1.0941	7,197.61	8,862.32	0.0000	4.5800	50.0000	0.0000	(0.9157)	(0.1231)	0.0000	1	(1.0388)	01/06/2025
603866.SH	12/17/2024	SDB3260123446	3,200.00	1.0941	2,843.50	3,501.16	0.0000	4.5800	50.0000	0.0000	(0.3618)	(0.0486)	0.0000	1	(0.4104)	01/06/2025
603866.SH	12/17/2024	SDB3260123446	5,800.00	1.0941	5,153.85	6,345.86	0.0000	4.5800	50.0000	0.0000	(0.6557)	(0.0881)	0.0000	1	(0.7438)	01/06/2025
603866.SH	12/17/2024	SDB3260123446	17,700.00	1.0941	15,728.11	19,365.82	0.0000	4.5800	50.0000	0.0000	(2.0010)	(0.2690)	0.0000	1	(2.2699)	01/06/2025
603866.SH	12/16/2024	SDB3260123446	3,300.00	0.9963	3,064.41	3,287.88	0.0000	4.5800	50.0000	0.0000	(0.3899)	(0.0457)	0.0000	1	(0.4355)	01/06/2025
603866.SH	12/16/2024	SDB3260123446	12,400.00	0.9963	11,359.23	12,354.47	0.0000	4.5800	50.0000	0.0000	(1.4451)	(0.1716)	0.0000	1	(1.6167)	01/06/2025
603866.SH	12/16/2024	SDB3260123446	700.00	0.9963	622.02	697.43	0.0000	4.5800	50.0000	0.0000	(0.0791)	(0.0097)	0.0000	1	(0.0888)	01/06/2025
603866.SH	12/16/2024	SDB3260123446	300.00	0.9963	266.58	298.90	0.0000	4.5800	50.0000	0.0000	(0.0339)	(0.0042)	0.0000	1	(0.0381)	01/06/2025
603866.SH	12/16/2024	SDB3260123446	29,900.00	0.9963	26,568.96	29,790.21	0.0000	4.5800	50.0000	0.0000	(3.3802)	(0.4138)	0.0000	1	(3.7939)	01/06/2025
603866.SH	12/16/2024	SDB3260123446	13,300.00	0.9963	11,818.30	13,251.16	0.0000	4.5800	50.0000	0.0000	(1.5036)	(0.1840)	0.0000	1	(1.6876)	01/06/2025
603866.SH	12/16/2024	SDB3260123446	4,800.00	0.9963	4,265.25	4,782.37	0.0000	4.5800	50.0000	0.0000	(0.5426)	(0.0664)	0.0000	1	(0.6091)	01/06/2025
603866.SH	12/16/2024	SDB3260123446	21,900.00	0.9963	19,460.21	21,819.58	0.0000	4.5800	50.0000	0.0000	(2.4758)	(0.3030)	0.0000	1	(2.7788)	01/06/2025
603866.SH	12/16/2024	SDB3260123446	400.00	0.9963	355.44	398.53	0.0000	4.5800	50.0000	0.0000	(0.0452)	(0.0055)	0.0000	1	(0.0508)	01/06/2025

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Fund: ALL
Business Date: Jan 6, 2025
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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
TOLY BREAD CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
603866.SH	12/16/2024	SDB3260123446	700.00	0.9963	622.02	697.43	0.0000	4.5800	50.0000	0.0000	(0.0791)	(0.0097)	0.0000	1	(0.0888)	01/06/2025
603866.SH	12/16/2024	SDB3260123446	4,300.00	0.9963	3,820.95	4,284.21	0.0000	4.5800	50.0000	0.0000	(0.4861)	(0.0595)	0.0000	1	(0.5456)	01/06/2025
603866.SH	12/16/2024	SDB3260123446	14,400.00	0.9963	12,795.75	14,347.12	0.0000	4.5800	50.0000	0.0000	(1.6279)	(0.1993)	0.0000	1	(1.8272)	01/06/2025
603866.SH	12/16/2024	SDB3260123446	6,400.00	0.9963	5,687.00	6,376.50	0.0000	4.5800	50.0000	0.0000	(0.7235)	(0.0886)	0.0000	1	(0.8121)	01/06/2025
603866.SH	12/16/2024	SDB3260123446	13,500.00	0.9963	11,996.02	13,450.43	0.0000	4.5800	50.0000	0.0000	(1.5262)	(0.1868)	0.0000	1	(1.7130)	01/06/2025
603866.SH	12/16/2024	SDB3260123446	6,000.00	0.9963	5,331.56	5,977.97	0.0000	4.5800	50.0000	0.0000	(0.6783)	(0.0830)	0.0000	1	(0.7613)	01/06/2025
603866.SH	12/16/2024	SDB3260123446	7,800.00	0.9963	6,931.03	7,771.36	0.0000	4.5800	50.0000	0.0000	(0.8818)	(0.1079)	0.0000	1	(0.9897)	01/06/2025
603866.SH	12/16/2024	SDB3260123446	5,200.00	0.9963	4,620.69	5,180.91	0.0000	4.5800	50.0000	0.0000	(0.5879)	(0.0720)	0.0000	1	(0.6598)	01/06/2025
603866.SH	12/16/2024	SDB3260123446	17,500.00	0.9963	15,550.40	17,435.74	0.0000	4.5800	50.0000	0.0000	(1.9784)	(0.2422)	0.0000	1	(2.2205)	01/06/2025
603866.SH	12/16/2024	SDB3260123446	8,300.00	0.9963	7,375.33	8,269.52	0.0000	4.5800	50.0000	0.0000	(0.9383)	(0.1149)	0.0000	1	(1.0532)	01/06/2025
603866.SH	12/16/2024	SDB3260123446	2,000.00	0.9963	1,777.19	1,992.66	0.0000	4.5800	50.0000	0.0000	(0.2261)	(0.0277)	0.0000	1	(0.2538)	01/06/2025
603866.SH	12/16/2024	SDB3260123446	1,300.00	0.9963	1,155.17	1,295.23	0.0000	4.5800	50.0000	0.0000	(0.1470)	(0.0180)	0.0000	1	(0.1650)	01/06/2025
603866.SH	12/16/2024	SDB3260123446	100.00	0.9963	88.86	99.63	0.0000	4.5800	50.0000	0.0000	(0.0113)	(0.0014)	0.0000	1	(0.0127)	01/06/2025
603866.SH	12/16/2024	SDB3260123446	1,400.00	0.9963	1,244.03	1,394.86	0.0000	4.5800	50.0000	0.0000	(0.1583)	(0.0194)	0.0000	1	(0.1776)	01/06/2025
603866.SH	12/16/2024	SDB3260123446	41,400.00	0.9963	36,787.79	41,247.98	0.0000	4.5800	50.0000	0.0000	(4.6802)	(0.5729)	0.0000	1	(5.2531)	01/06/2025
603866.SH	12/16/2024	SDB3260123446	600.00	0.9963	533.16	597.80	0.0000	4.5800	50.0000	0.0000	(0.0678)	(0.0083)	0.0000	1	(0.0761)	01/06/2025
603866.SH	12/16/2024	SDB3260123446	27,500.00	0.9963	24,436.33	27,399.02	0.0000	4.5800	50.0000	0.0000	(3.1088)	(0.3805)	0.0000	1	(3.4894)	01/06/2025
603866.SH	12/16/2024	SDB3260123446	13,500.00	0.9963	11,996.02	13,450.43	0.0000	4.5800	50.0000	0.0000	(1.5262)	(0.1868)	0.0000	1	(1.7130)	01/06/2025
603866.SH	12/16/2024	SDB3260123446	6,500.00	0.9963	5,775.86	6,476.13	0.0000	4.5800	50.0000	0.0000	(0.7348)	(0.0899)	0.0000	1	(0.8248)	01/06/2025
603866.SH	12/16/2024	SDB3260123446	7,100.00	0.9963	6,309.02	7,073.93	0.0000	4.5800	50.0000	0.0000	(0.8026)	(0.0982)	0.0000	1	(0.9009)	01/06/2025
603866.SH	12/16/2024	SDB3260123446	7,400.00	0.9963	6,575.60	7,372.83	0.0000	4.5800	50.0000	0.0000	(0.8366)	(0.1024)	0.0000	1	(0.9390)	01/06/2025
603866.SH	12/16/2024	SDB3260123446	12,100.00	0.9963	10,751.99	12,055.57	0.0000	4.5800	50.0000	0.0000	(1.3679)	(0.1674)	0.0000	1	(1.5353)	01/06/2025
603866.SH	12/16/2024	SDB3260123446	9,900.00	0.9963	8,797.08	9,863.65	0.0000	4.5800	50.0000	0.0000	(1.1192)	(0.1370)	0.0000	1	(1.2562)	01/06/2025
603866.SH	12/16/2024	SDB3260123446	1,200.00	0.9963	1,066.31	1,195.59	0.0000	4.5800	50.0000	0.0000	(0.1357)	(0.0166)	0.0000	1	(0.1523)	01/06/2025
603866.SH	12/16/2024	SDB3260123446	4,900.00	0.9963	4,354.11	4,882.01	0.0000	4.5800	50.0000	0.0000	(0.5539)	(0.0678)	0.0000	1	(0.6217)	01/06/2025
603866.SH	12/16/2024	SDB3260123446	20,600.00	0.9963	18,305.04	20,524.36	0.0000	4.5800	50.0000	0.0000	(2.3288)	(0.2851)	0.0000	1	(2.6139)	01/06/2025
603866.SH	12/16/2024	SDB3260123446	88,900.00	0.9963	78,996.01	88,573.56	0.0000	4.5800	50.0000	0.0000	(10.0500)	(1.2302)	0.0000	1	(11.2802)	01/06/2025
603866.SH	12/16/2024	SDB3260123446	66,800.00	0.9963	59,358.08	66,554.71	0.0000	4.5800	50.0000	0.0000	(7.5517)	(0.9244)	0.0000	1	(8.4760)	01/06/2025
603866.SH	12/16/2024	SDB3260123446	11,900.00	0.9963	10,574.27	11,856.30	0.0000	4.5800	50.0000	0.0000	(1.3453)	(0.1647)	0.0000	1	(1.5100)	01/06/2025
603866.SH	12/16/2024	SDB3260123446	18,900.00	0.9963	16,794.43	18,830.60	0.0000	4.5800	50.0000	0.0000	(2.1366)	(0.2615)	0.0000	1	(2.3982)	01/06/2025
603866.SH	12/16/2024	SDB3260123446	1,800.00	0.9963	1,599.47	1,793.39	0.0000	4.5800	50.0000	0.0000	(0.2035)	(0.0249)	0.0000	1	(0.2284)	01/06/2025
603866.SH	12/16/2024	SDB3260123446	2,100.00	0.9963	1,866.05	2,092.29	0.0000	4.5800	50.0000	0.0000	(0.2374)	(0.0291)	0.0000	1	(0.2665)	01/06/2025
603866.SH	12/16/2024	SDB3260123446	2,400.00	0.9963	2,132.63	2,391.19	0.0000	4.5800	50.0000	0.0000	(0.2713)	(0.0332)	0.0000	1	(0.3045)	01/06/2025
603866.SH	12/16/2024	SDB3260123446	18,200.00	0.9963	16,172.41	18,133.17	0.0000	4.5800	50.0000	0.0000	(2.0575)	(0.2518)	0.0000	1	(2.3093)	01/06/2025
603866.SH	12/16/2024	SDB3260123446	12,000.00	0.9963	10,663.13	11,955.94	0.0000	4.5800	50.0000	0.0000	(1.3566)	(0.1661)	0.0000	1	(1.5226)	01/06/2025
603866.SH	12/16/2024	SDB3260123446	10,500.00	0.9963	9,330.24	10,461.44	0.0000	4.5800	50.0000	0.0000	(1.1870)	(0.1453)	0.0000	1	(1.3323)	01/06/2025
603866.SH	12/16/2024	SDB3260123446	7,800.00	0.9963	6,931.03	7,771.36	0.0000	4.5800	50.0000	0.0000	(0.8818)	(0.1079)	0.0000	1	(0.9897)	01/06/2025
603866.SH	12/16/2024	SDB3260123446	6,500.00	0.9963	5,775.86	6,476.13	0.0000	4.5800	50.0000	0.0000	(0.7348)	(0.0899)	0.0000	1	(0.8248)	01/06/2025
603866.SH	12/16/2024	SDB3260123446	100.00	0.9963	88.86	99.63	0.0000	4.5800	50.0000	0.0000	(0.0113)	(0.0014)	0.0000	1	(0.0127)	01/06/2025
603866.SH	12/16/2024	SDB3260123446	500.00	0.9963	444.30	498.16	0.0000	4.5800	50.0000	0.0000	(0.0565)	(0.0069)	0.0000	1	(0.0634)	01/06/2025
603866.SH	12/16/2024	SDB3260123446	300.00	0.9963	266.58	298.90	0.0000	4.5800	50.0000	0.0000	(0.0339)	(0.0042)	0.0000	1	(0.0381)	01/06/2025
603866.SH	12/16/2024	SDB3260123446	4,700.00	0.9963	4,176.39	4,682.74	0.0000	4.5800	50.0000	0.0000	(0.5313)	(0.0650)	0.0000	1	(0.5964)	01/06/2025
603866.SH	12/16/2024	SDB3260123446	21,000.00	0.9963	18,660.47	20,922.89	0.0000	4.5800	50.0000	0.0000	(2.3740)	(0.2906)	0.0000	1	(2.6646)	01/06/2025
603866.SH	12/16/2024	SDB3260123446	17,900.00	0.9963	15,905.83	17,834.27	0.0000	4.5800	50.0000	0.0000	(2.0236)	(0.2477)	0.0000	1	(2.2713)	01/06/2025
603866.SH	12/16/2024	SDB3260123446	1,600.00	0.9963	1,421.75	1,594.12	0.0000	4.5800	50.0000	0.0000	(0.1809)	(0.0221)	0.0000	1	(0.2030)	01/06/2025
603866.SH	12/16/2024	SDB3260123446	1,800.00	0.9963	1,599.47	1,793.39	0.0000	4.5800	50.0000	0.0000	(0.2035)	(0.0249)	0.0000	1	(0.2284)	01/06/2025
603866.SH	12/16/2024	SDB3260123446	900.00	0.9963	799.73	896.70	0.0000	4.5800	50.0000	0.0000	(0.1017)	(0.0125)	0.0000	1	(0.1142)	01/06/2025
603866.SH	12/16/2024	SDB3260123446	5,800.00	0.9963	5,153.85	5,778.70	0.0000	4.5800	50.0000	0.0000	(0.6557)	(0.0803)	0.0000	1	(0.7359)	01/06/2025
603866.SH	12/16/2024	SDB3260123446	300.00	0.9963	266.58	298.90	0.0000	4.5800	50.0000	0.0000	(0.0339)	(0.0042)	0.0000	1	(0.0381)	01/06/2025
603866.SH	12/16/2024	SDB3260123446	24,800.00	0.9963	22,037.13	24,708.93	0.0000	4.5800	50.0000	0.0000	(2.8036)	(0.3432)	0.0000	1	(3.1468)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
TOLY BREAD CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
603866.SH	12/16/2024	SDB3260123446	15,600.00	0.9963	13,862.07	15,542.72	0.0000	4.5800	50.0000	0.0000	(1.7636)	(0.2159)	0.0000	1	(1.9794)	01/06/2025
603866.SH	12/16/2024	SDB3260123446	20,800.00	0.9963	18,482.76	20,723.62	0.0000	4.5800	50.0000	0.0000	(2.3514)	(0.2878)	0.0000	1	(2.6392)	01/06/2025
603866.SH	12/16/2024	SDB3260123446	3,400.00	0.9963	3,021.22	3,387.52	0.0000	4.5800	50.0000	0.0000	(0.3844)	(0.0470)	0.0000	1	(0.4314)	01/06/2025
603866.SH	12/16/2024	SDB3260123446	4,500.00	0.9963	3,998.67	4,483.48	0.0000	4.5800	50.0000	0.0000	(0.5087)	(0.0623)	0.0000	1	(0.5710)	01/06/2025
603866.SH	12/16/2024	SDB3260123446	14,700.00	0.9963	13,062.33	14,646.02	0.0000	4.5800	50.0000	0.0000	(1.6618)	(0.2034)	0.0000	1	(1.8652)	01/06/2025
603866.SH	12/16/2024	SDB3260123446	2,000.00	0.9963	1,777.19	1,992.66	0.0000	4.5800	50.0000	0.0000	(0.2261)	(0.0277)	0.0000	1	(0.2538)	01/06/2025
603866.SH	12/16/2024	SDB3260123446	5,400.00	0.9963	4,798.41	5,380.17	0.0000	4.5800	50.0000	0.0000	(0.6105)	(0.0747)	0.0000	1	(0.6852)	01/06/2025
603866.SH	12/16/2024	SDB3260123446	27,900.00	0.9963	24,791.77	27,797.55	0.0000	4.5800	50.0000	0.0000	(3.1541)	(0.3861)	0.0000	1	(3.5401)	01/06/2025
603866.SH	12/16/2024	SDB3260123446	41,000.00	0.9963	36,432.35	40,849.45	0.0000	4.5800	50.0000	0.0000	(4.6350)	(0.5674)	0.0000	1	(5.2024)	01/06/2025
603866.SH	12/16/2024	SDB3260123446	600.00	0.9963	533.16	597.80	0.0000	4.5800	50.0000	0.0000	(0.0678)	(0.0083)	0.0000	1	(0.0761)	01/06/2025
603866.SH	12/16/2024	SDB3260123446	900.00	0.9963	799.73	896.70	0.0000	4.5800	50.0000	0.0000	(0.1017)	(0.0125)	0.0000	1	(0.1142)	01/06/2025
603866.SH	12/16/2024	SDB3260123446	3,500.00	0.9963	3,110.08	3,487.15	0.0000	4.5800	50.0000	0.0000	(0.3957)	(0.0484)	0.0000	1	(0.4441)	01/06/2025
603866.SH	12/16/2024	SDB3260123446	3,400.00	0.9963	3,021.22	3,387.52	0.0000	4.5800	50.0000	0.0000	(0.3844)	(0.0470)	0.0000	1	(0.4314)	01/06/2025
603866.SH	12/16/2024	SDB3260123446	8,100.00	0.9963	7,197.61	8,070.26	0.0000	4.5800	50.0000	0.0000	(0.9157)	(0.1121)	0.0000	1	(1.0278)	01/06/2025
603866.SH	12/16/2024	SDB3260123446	3,200.00	0.9963	2,843.50	3,188.25	0.0000	4.5800	50.0000	0.0000	(0.3618)	(0.0443)	0.0000	1	(0.4060)	01/06/2025
603866.SH	12/16/2024	SDB3260123446	5,800.00	0.9963	5,153.85	5,778.70	0.0000	4.5800	50.0000	0.0000	(0.6557)	(0.0803)	0.0000	1	(0.7359)	01/06/2025
603866.SH	12/16/2024	SDB3260123446	17,700.00	0.9963	15,728.11	17,635.01	0.0000	4.5800	50.0000	0.0000	(2.0010)	(0.2449)	0.0000	1	(2.2459)	01/06/2025
603866.SH	12/13/2024	SDB3260123446	3,300.00	0.9070	3,064.41	2,993.06	0.0000	4.5800	50.0000	0.0000	(1.1696)	(0.1247)	0.0000	3	(1.2943)	01/06/2025
603866.SH	12/13/2024	SDB3260123446	12,400.00	0.9070	11,359.23	11,246.66	0.0000	4.5800	50.0000	0.0000	(4.3354)	(0.4686)	0.0000	3	(4.8041)	01/06/2025
603866.SH	12/13/2024	SDB3260123446	700.00	0.9070	622.02	634.89	0.0000	4.5800	50.0000	0.0000	(0.2374)	(0.0265)	0.0000	3	(0.2639)	01/06/2025
603866.SH	12/13/2024	SDB3260123446	300.00	0.9070	266.58	272.10	0.0000	4.5800	50.0000	0.0000	(0.1017)	(0.0113)	0.0000	3	(0.1131)	01/06/2025
603866.SH	12/13/2024	SDB3260123446	29,900.00	0.9070	26,568.96	27,118.97	0.0000	4.5800	50.0000	0.0000	(10.1405)	(1.1300)	0.0000	3	(11.2704)	01/06/2025
603866.SH	12/13/2024	SDB3260123446	13,300.00	0.9070	11,818.30	12,062.95	0.0000	4.5800	50.0000	0.0000	(4.5107)	(0.5026)	0.0000	3	(5.0133)	01/06/2025
603866.SH	12/13/2024	SDB3260123446	4,800.00	0.9070	4,265.25	4,353.55	0.0000	4.5800	50.0000	0.0000	(1.6279)	(0.1814)	0.0000	3	(1.8093)	01/06/2025
603866.SH	12/13/2024	SDB3260123446	21,900.00	0.9070	19,460.21	19,863.06	0.0000	4.5800	50.0000	0.0000	(7.4273)	(0.8276)	0.0000	3	(8.2549)	01/06/2025
603866.SH	12/13/2024	SDB3260123446	400.00	0.9070	355.44	362.80	0.0000	4.5800	50.0000	0.0000	(0.1357)	(0.0151)	0.0000	3	(0.1508)	01/06/2025
603866.SH	12/13/2024	SDB3260123446	700.00	0.9070	622.02	634.89	0.0000	4.5800	50.0000	0.0000	(0.2374)	(0.0265)	0.0000	3	(0.2639)	01/06/2025
603866.SH	12/13/2024	SDB3260123446	4,300.00	0.9070	3,820.95	3,900.05	0.0000	4.5800	50.0000	0.0000	(1.4583)	(0.1625)	0.0000	3	(1.6208)	01/06/2025
603866.SH	12/13/2024	SDB3260123446	14,400.00	0.9070	12,795.75	13,060.64	0.0000	4.5800	50.0000	0.0000	(4.8837)	(0.5442)	0.0000	3	(5.4279)	01/06/2025
603866.SH	12/13/2024	SDB3260123446	6,400.00	0.9070	5,687.00	5,804.73	0.0000	4.5800	50.0000	0.0000	(2.1705)	(0.2419)	0.0000	3	(2.4124)	01/06/2025
603866.SH	12/13/2024	SDB3260123446	13,500.00	0.9070	11,996.02	12,244.35	0.0000	4.5800	50.0000	0.0000	(4.5785)	(0.5102)	0.0000	3	(5.0887)	01/06/2025
603866.SH	12/13/2024	SDB3260123446	6,000.00	0.9070	5,331.56	5,441.93	0.0000	4.5800	50.0000	0.0000	(2.0349)	(0.2267)	0.0000	3	(2.2616)	01/06/2025
603866.SH	12/13/2024	SDB3260123446	7,800.00	0.9070	6,931.03	7,074.51	0.0000	4.5800	50.0000	0.0000	(2.6453)	(0.2948)	0.0000	3	(2.9401)	01/06/2025
603866.SH	12/13/2024	SDB3260123446	5,200.00	0.9070	4,620.69	4,716.34	0.0000	4.5800	50.0000	0.0000	(1.7636)	(0.1965)	0.0000	3	(1.9601)	01/06/2025
603866.SH	12/13/2024	SDB3260123446	17,500.00	0.9070	15,550.40	15,872.31	0.0000	4.5800	50.0000	0.0000	(5.9351)	(0.6613)	0.0000	3	(6.5964)	01/06/2025
603866.SH	12/13/2024	SDB3260123446	8,300.00	0.9070	7,375.33	7,528.01	0.0000	4.5800	50.0000	0.0000	(2.8149)	(0.3137)	0.0000	3	(3.1286)	01/06/2025
603866.SH	12/13/2024	SDB3260123446	2,000.00	0.9070	1,777.19	1,813.98	0.0000	4.5800	50.0000	0.0000	(0.6783)	(0.0756)	0.0000	3	(0.7539)	01/06/2025
603866.SH	12/13/2024	SDB3260123446	1,300.00	0.9070	1,155.17	1,179.09	0.0000	4.5800	50.0000	0.0000	(0.4409)	(0.0491)	0.0000	3	(0.4900)	01/06/2025
603866.SH	12/13/2024	SDB3260123446	100.00	0.9070	88.86	90.70	0.0000	4.5800	50.0000	0.0000	(0.0339)	(0.0038)	0.0000	3	(0.0377)	01/06/2025
603866.SH	12/13/2024	SDB3260123446	1,400.00	0.9070	1,244.03	1,269.78	0.0000	4.5800	50.0000	0.0000	(0.4748)	(0.0529)	0.0000	3	(0.5277)	01/06/2025
603866.SH	12/13/2024	SDB3260123446	41,400.00	0.9070	36,787.79	37,549.34	0.0000	4.5800	50.0000	0.0000	(14.0407)	(1.5646)	0.0000	3	(15.6052)	01/06/2025
603866.SH	12/13/2024	SDB3260123446	600.00	0.9070	533.16	544.19	0.0000	4.5800	50.0000	0.0000	(0.2035)	(0.0227)	0.0000	3	(0.2262)	01/06/2025
603866.SH	12/13/2024	SDB3260123446	27,500.00	0.9070	24,436.33	24,942.20	0.0000	4.5800	50.0000	0.0000	(9.3265)	(1.0393)	0.0000	3	(10.3658)	01/06/2025
603866.SH	12/13/2024	SDB3260123446	13,500.00	0.9070	11,996.02	12,244.35	0.0000	4.5800	50.0000	0.0000	(4.5785)	(0.5102)	0.0000	3	(5.0887)	01/06/2025
603866.SH	12/13/2024	SDB3260123446	6,500.00	0.9070	5,775.86	5,895.43	0.0000	4.5800	50.0000	0.0000	(2.2045)	(0.2456)	0.0000	3	(2.4501)	01/06/2025
603866.SH	12/13/2024	SDB3260123446	7,100.00	0.9070	6,309.02	6,439.62	0.0000	4.5800	50.0000	0.0000	(2.4079)	(0.2683)	0.0000	3	(2.6763)	01/06/2025
603866.SH	12/13/2024	SDB3260123446	7,400.00	0.9070	6,575.60	6,711.72	0.0000	4.5800	50.0000	0.0000	(2.5097)	(0.2797)	0.0000	3	(2.7893)	01/06/2025
603866.SH	12/13/2024	SDB3260123446	12,100.00	0.9070	10,751.99	10,974.57	0.0000	4.5800	50.0000	0.0000	(4.1037)	(0.4573)	0.0000	3	(4.5609)	01/06/2025
603866.SH	12/13/2024	SDB3260123446	9,900.00	0.9070	8,797.08	8,979.19	0.0000	4.5800	50.0000	0.0000	(3.3576)	(0.3741)	0.0000	3	(3.7317)	01/06/2025
603866.SH	12/13/2024	SDB3260123446	1,200.00	0.9070	1,066.31	1,088.39	0.0000	4.5800	50.0000	0.0000	(0.4070)	(0.0453)	0.0000	3	(0.4523)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
TOLY BREAD CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
603866.SH	12/13/2024	SDB3260123446	4,900.00	0.9070	4,354.11	4,444.25	0.0000	4.5800	50.0000	0.0000	(1.6618)	(0.1852)	0.0000	3	(1.8470)	01/06/2025
603866.SH	12/13/2024	SDB3260123446	20,600.00	0.9070	18,305.04	18,683.97	0.0000	4.5800	50.0000	0.0000	(6.9864)	(0.7785)	0.0000	3	(7.7649)	01/06/2025
603866.SH	12/13/2024	SDB3260123446	88,900.00	0.9070	78,996.01	80,631.32	0.0000	4.5800	50.0000	0.0000	(30.1501)	(3.3596)	0.0000	3	(33.5098)	01/06/2025
603866.SH	12/13/2024	SDB3260123446	66,800.00	0.9070	59,358.08	60,586.87	0.0000	4.5800	50.0000	0.0000	(22.6550)	(2.5245)	0.0000	3	(25.1795)	01/06/2025
603866.SH	12/13/2024	SDB3260123446	11,900.00	0.9070	10,574.27	10,793.17	0.0000	4.5800	50.0000	0.0000	(4.0358)	(0.4497)	0.0000	3	(4.4856)	01/06/2025
603866.SH	12/13/2024	SDB3260123446	18,900.00	0.9070	16,794.43	17,142.09	0.0000	4.5800	50.0000	0.0000	(6.4099)	(0.7143)	0.0000	3	(7.1241)	01/06/2025
603866.SH	12/13/2024	SDB3260123446	1,800.00	0.9070	1,599.47	1,632.58	0.0000	4.5800	50.0000	0.0000	(0.6105)	(0.0680)	0.0000	3	(0.6785)	01/06/2025
603866.SH	12/13/2024	SDB3260123446	2,100.00	0.9070	1,866.05	1,904.68	0.0000	4.5800	50.0000	0.0000	(0.7122)	(0.0794)	0.0000	3	(0.7916)	01/06/2025
603866.SH	12/13/2024	SDB3260123446	2,400.00	0.9070	2,132.63	2,176.77	0.0000	4.5800	50.0000	0.0000	(0.8140)	(0.0907)	0.0000	3	(0.9047)	01/06/2025
603866.SH	12/13/2024	SDB3260123446	18,200.00	0.9070	16,172.41	16,507.20	0.0000	4.5800	50.0000	0.0000	(6.1725)	(0.6878)	0.0000	3	(6.8603)	01/06/2025
603866.SH	12/13/2024	SDB3260123446	12,000.00	0.9070	10,663.13	10,883.87	0.0000	4.5800	50.0000	0.0000	(4.0698)	(0.4535)	0.0000	3	(4.5233)	01/06/2025
603866.SH	12/13/2024	SDB3260123446	10,500.00	0.9070	9,330.24	9,523.38	0.0000	4.5800	50.0000	0.0000	(3.5610)	(0.3968)	0.0000	3	(3.9578)	01/06/2025
603866.SH	12/13/2024	SDB3260123446	7,800.00	0.9070	6,931.03	7,074.51	0.0000	4.5800	50.0000	0.0000	(2.6453)	(0.2948)	0.0000	3	(2.9401)	01/06/2025
603866.SH	12/13/2024	SDB3260123446	6,500.00	0.9070	5,775.86	5,895.43	0.0000	4.5800	50.0000	0.0000	(2.2045)	(0.2456)	0.0000	3	(2.4501)	01/06/2025
603866.SH	12/13/2024	SDB3260123446	100.00	0.9070	88.86	90.70	0.0000	4.5800	50.0000	0.0000	(0.0339)	(0.0038)	0.0000	3	(0.0377)	01/06/2025
603866.SH	12/13/2024	SDB3260123446	500.00	0.9070	444.30	453.49	0.0000	4.5800	50.0000	0.0000	(0.1696)	(0.0189)	0.0000	3	(0.1885)	01/06/2025
603866.SH	12/13/2024	SDB3260123446	300.00	0.9070	266.58	272.10	0.0000	4.5800	50.0000	0.0000	(0.1017)	(0.0113)	0.0000	3	(0.1131)	01/06/2025
603866.SH	12/13/2024	SDB3260123446	4,700.00	0.9070	4,176.39	4,262.85	0.0000	4.5800	50.0000	0.0000	(1.5940)	(0.1776)	0.0000	3	(1.7716)	01/06/2025
603866.SH	12/13/2024	SDB3260123446	21,000.00	0.9070	18,660.47	19,046.77	0.0000	4.5800	50.0000	0.0000	(7.1221)	(0.7936)	0.0000	3	(7.9157)	01/06/2025
603866.SH	12/13/2024	SDB3260123446	17,900.00	0.9070	15,905.83	16,235.10	0.0000	4.5800	50.0000	0.0000	(6.0707)	(0.6765)	0.0000	3	(6.7472)	01/06/2025
603866.SH	12/13/2024	SDB3260123446	1,600.00	0.9070	1,421.75	1,451.18	0.0000	4.5800	50.0000	0.0000	(0.5426)	(0.0605)	0.0000	3	(0.6031)	01/06/2025
603866.SH	12/13/2024	SDB3260123446	1,800.00	0.9070	1,599.47	1,632.58	0.0000	4.5800	50.0000	0.0000	(0.6105)	(0.0680)	0.0000	3	(0.6785)	01/06/2025
603866.SH	12/13/2024	SDB3260123446	900.00	0.9070	799.73	816.29	0.0000	4.5800	50.0000	0.0000	(0.3052)	(0.0340)	0.0000	3	(0.3392)	01/06/2025
603866.SH	12/13/2024	SDB3260123446	5,800.00	0.9070	5,153.85	5,260.54	0.0000	4.5800	50.0000	0.0000	(1.9671)	(0.2192)	0.0000	3	(2.1862)	01/06/2025
603866.SH	12/13/2024	SDB3260123446	300.00	0.9070	266.58	272.10	0.0000	4.5800	50.0000	0.0000	(0.1017)	(0.0113)	0.0000	3	(0.1131)	01/06/2025
603866.SH	12/13/2024	SDB3260123446	24,800.00	0.9070	22,037.13	22,493.33	0.0000	4.5800	50.0000	0.0000	(8.4108)	(0.9372)	0.0000	3	(9.3481)	01/06/2025
603866.SH	12/13/2024	SDB3260123446	15,600.00	0.9070	13,862.07	14,149.03	0.0000	4.5800	50.0000	0.0000	(5.2907)	(0.5895)	0.0000	3	(5.8802)	01/06/2025
603866.SH	12/13/2024	SDB3260123446	20,800.00	0.9070	18,482.76	18,865.37	0.0000	4.5800	50.0000	0.0000	(7.0543)	(0.7861)	0.0000	3	(7.8403)	01/06/2025
603866.SH	12/13/2024	SDB3260123446	3,400.00	0.9070	3,021.22	3,083.76	0.0000	4.5800	50.0000	0.0000	(1.1531)	(0.1285)	0.0000	3	(1.2816)	01/06/2025
603866.SH	12/13/2024	SDB3260123446	4,500.00	0.9070	3,998.67	4,081.45	0.0000	4.5800	50.0000	0.0000	(1.5262)	(0.1701)	0.0000	3	(1.6962)	01/06/2025
603866.SH	12/13/2024	SDB3260123446	14,700.00	0.9070	13,062.33	13,332.74	0.0000	4.5800	50.0000	0.0000	(4.9855)	(0.5555)	0.0000	3	(5.5410)	01/06/2025
603866.SH	12/13/2024	SDB3260123446	2,000.00	0.9070	1,777.19	1,813.98	0.0000	4.5800	50.0000	0.0000	(0.6783)	(0.0756)	0.0000	3	(0.7539)	01/06/2025
603866.SH	12/13/2024	SDB3260123446	5,400.00	0.9070	4,798.41	4,897.74	0.0000	4.5800	50.0000	0.0000	(1.8314)	(0.2041)	0.0000	3	(2.0355)	01/06/2025
603866.SH	12/13/2024	SDB3260123446	27,900.00	0.9070	24,791.77	25,304.99	0.0000	4.5800	50.0000	0.0000	(9.4622)	(1.0544)	0.0000	3	(10.5166)	01/06/2025
603866.SH	12/13/2024	SDB3260123446	41,000.00	0.9070	36,432.35	37,186.55	0.0000	4.5800	50.0000	0.0000	(13.9050)	(1.5494)	0.0000	3	(15.4545)	01/06/2025
603866.SH	12/13/2024	SDB3260123446	600.00	0.9070	533.16	544.19	0.0000	4.5800	50.0000	0.0000	(0.2035)	(0.0227)	0.0000	3	(0.2262)	01/06/2025
603866.SH	12/13/2024	SDB3260123446	900.00	0.9070	799.73	816.29	0.0000	4.5800	50.0000	0.0000	(0.3052)	(0.0340)	0.0000	3	(0.3392)	01/06/2025
603866.SH	12/13/2024	SDB3260123446	3,500.00	0.9070	3,110.08	3,174.46	0.0000	4.5800	50.0000	0.0000	(1.1870)	(0.1323)	0.0000	3	(1.3193)	01/06/2025
603866.SH	12/13/2024	SDB3260123446	3,400.00	0.9070	3,021.22	3,083.76	0.0000	4.5800	50.0000	0.0000	(1.1531)	(0.1285)	0.0000	3	(1.2816)	01/06/2025
603866.SH	12/13/2024	SDB3260123446	8,100.00	0.9070	7,197.61	7,346.61	0.0000	4.5800	50.0000	0.0000	(2.7471)	(0.3061)	0.0000	3	(3.0532)	01/06/2025
603866.SH	12/13/2024	SDB3260123446	3,200.00	0.9070	2,843.50	2,902.36	0.0000	4.5800	50.0000	0.0000	(1.0853)	(0.1209)	0.0000	3	(1.2062)	01/06/2025
603866.SH	12/13/2024	SDB3260123446	5,800.00	0.9070	5,153.85	5,260.54	0.0000	4.5800	50.0000	0.0000	(1.9671)	(0.2192)	0.0000	3	(2.1862)	01/06/2025
603866.SH	12/13/2024	SDB3260123446	17,700.00	0.9070	15,728.11	16,053.71	0.0000	4.5800	50.0000	0.0000	(6.0029)	(0.6689)	0.0000	3	(6.6718)	01/06/2025
603866.SH	12/12/2024	SDB3260123446	700.00	0.8654	622.02	605.76	0.0000	4.5800	50.0000	0.0000	(0.0791)	(0.0084)	0.0000	1	(0.0875)	01/06/2025
603866.SH	12/12/2024	SDB3260123446	300.00	0.8654	266.58	259.61	0.0000	4.5800	50.0000	0.0000	(0.0339)	(0.0036)	0.0000	1	(0.0375)	01/06/2025
603866.SH	12/12/2024	SDB3260123446	29,900.00	0.8654	26,568.96	26,874.47	0.0000	4.5800	50.0000	0.0000	(3.3802)	(0.3594)	0.0000	1	(3.7395)	01/06/2025
603866.SH	12/12/2024	SDB3260123446	13,300.00	0.8654	11,818.30	11,509.38	0.0000	4.5800	50.0000	0.0000	(1.5036)	(0.1599)	0.0000	1	(1.6634)	01/06/2025
603866.SH	12/12/2024	SDB3260123446	4,800.00	0.8654	4,265.25	4,153.76	0.0000	4.5800	50.0000	0.0000	(0.5426)	(0.0577)	0.0000	1	(0.6003)	01/06/2025
603866.SH	12/12/2024	SDB3260123446	21,900.00	0.8654	19,460.21	18,951.54	0.0000	4.5800	50.0000	0.0000	(2.4758)	(0.2632)	0.0000	1	(2.7390)	01/06/2025
603866.SH	12/12/2024	SDB3260123446	400.00	0.8654	355.44	346.15	0.0000	4.5800	50.0000	0.0000	(0.0452)	(0.0048)	0.0000	1	(0.0500)	01/06/2025

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Fund: ALL
Business Date: Jan 6, 2025
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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
TOLY BREAD CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
603866.SH	12/12/2024	SDB3260123446	700.00	0.8654	622.02	605.76	0.0000	4.5800	50.0000	0.0000	(0.0791)	(0.0084)	0.0000	1	(0.0875)	01/06/2025
603866.SH	12/12/2024	SDB3260123446	4,300.00	0.8654	3,820.95	3,721.08	0.0000	4.5800	50.0000	0.0000	(0.4861)	(0.0517)	0.0000	1	(0.5378)	01/06/2025
603866.SH	12/12/2024	SDB3260123446	14,400.00	0.8654	12,795.75	12,461.28	0.0000	4.5800	50.0000	0.0000	(1.6279)	(0.1731)	0.0000	1	(1.8010)	01/06/2025
603866.SH	12/12/2024	SDB3260123446	6,400.00	0.8654	5,687.00	5,538.35	0.0000	4.5800	50.0000	0.0000	(0.7235)	(0.0769)	0.0000	1	(0.8004)	01/06/2025
603866.SH	12/12/2024	SDB3260123446	13,500.00	0.8654	11,996.02	11,682.45	0.0000	4.5800	50.0000	0.0000	(1.5262)	(0.1623)	0.0000	1	(1.6884)	01/06/2025
603866.SH	12/12/2024	SDB3260123446	6,000.00	0.8654	5,331.56	5,192.20	0.0000	4.5800	50.0000	0.0000	(0.6783)	(0.0721)	0.0000	1	(0.7504)	01/06/2025
603866.SH	12/12/2024	SDB3260123446	7,800.00	0.8654	6,931.03	6,749.86	0.0000	4.5800	50.0000	0.0000	(0.8818)	(0.0937)	0.0000	1	(0.9755)	01/06/2025
603866.SH	12/12/2024	SDB3260123446	5,200.00	0.8654	4,620.69	4,499.91	0.0000	4.5800	50.0000	0.0000	(0.5879)	(0.0625)	0.0000	1	(0.6504)	01/06/2025
603866.SH	12/12/2024	SDB3260123446	17,500.00	0.8654	15,550.40	15,143.92	0.0000	4.5800	50.0000	0.0000	(1.9784)	(0.2103)	0.0000	1	(2.1887)	01/06/2025
603866.SH	12/12/2024	SDB3260123446	8,300.00	0.8654	7,375.33	7,182.55	0.0000	4.5800	50.0000	0.0000	(0.9383)	(0.0998)	0.0000	1	(1.0381)	01/06/2025
603866.SH	12/12/2024	SDB3260123446	2,000.00	0.8654	1,777.19	1,730.73	0.0000	4.5800	50.0000	0.0000	(0.2261)	(0.0240)	0.0000	1	(0.2501)	01/06/2025
603866.SH	12/12/2024	SDB3260123446	1,300.00	0.8654	1,155.17	1,124.98	0.0000	4.5800	50.0000	0.0000	(0.1470)	(0.0156)	0.0000	1	(0.1626)	01/06/2025
603866.SH	12/12/2024	SDB3260123446	100.00	0.8654	88.86	86.54	0.0000	4.5800	50.0000	0.0000	(0.0113)	(0.0012)	0.0000	1	(0.0125)	01/06/2025
603866.SH	12/12/2024	SDB3260123446	1,400.00	0.8654	1,244.03	1,211.51	0.0000	4.5800	50.0000	0.0000	(0.1583)	(0.0168)	0.0000	1	(0.1751)	01/06/2025
603866.SH	12/12/2024	SDB3260123446	41,400.00	0.8654	36,787.79	35,826.19	0.0000	4.5800	50.0000	0.0000	(4.6802)	(0.4976)	0.0000	1	(5.1778)	01/06/2025
603866.SH	12/12/2024	SDB3260123446	600.00	0.8654	533.16	519.22	0.0000	4.5800	50.0000	0.0000	(0.0678)	(0.0072)	0.0000	1	(0.0750)	01/06/2025
603866.SH	12/12/2024	SDB3260123446	27,500.00	0.8654	24,436.33	23,797.59	0.0000	4.5800	50.0000	0.0000	(3.1088)	(0.3305)	0.0000	1	(3.4394)	01/06/2025
603866.SH	12/12/2024	SDB3260123446	13,500.00	0.8654	11,996.02	11,682.45	0.0000	4.5800	50.0000	0.0000	(1.5262)	(0.1623)	0.0000	1	(1.6884)	01/06/2025
603866.SH	12/12/2024	SDB3260123446	6,500.00	0.8654	5,775.86	5,624.89	0.0000	4.5800	50.0000	0.0000	(0.7348)	(0.0781)	0.0000	1	(0.8129)	01/06/2025
603866.SH	12/12/2024	SDB3260123446	7,100.00	0.8654	6,309.02	6,144.11	0.0000	4.5800	50.0000	0.0000	(0.8026)	(0.0853)	0.0000	1	(0.8880)	01/06/2025
603866.SH	12/12/2024	SDB3260123446	7,400.00	0.8654	6,575.60	6,403.72	0.0000	4.5800	50.0000	0.0000	(0.8366)	(0.0889)	0.0000	1	(0.9255)	01/06/2025
603866.SH	12/12/2024	SDB3260123446	12,100.00	0.8654	10,751.99	10,470.94	0.0000	4.5800	50.0000	0.0000	(1.3679)	(0.1454)	0.0000	1	(1.5133)	01/06/2025
603866.SH	12/12/2024	SDB3260123446	9,900.00	0.8654	8,797.08	8,567.13	0.0000	4.5800	50.0000	0.0000	(1.1192)	(0.1190)	0.0000	1	(1.2382)	01/06/2025
603866.SH	12/12/2024	SDB3260123446	1,200.00	0.8654	1,066.31	1,038.44	0.0000	4.5800	50.0000	0.0000	(0.1357)	(0.0144)	0.0000	1	(0.1501)	01/06/2025
603866.SH	12/12/2024	SDB3260123446	4,900.00	0.8654	4,354.11	4,240.30	0.0000	4.5800	50.0000	0.0000	(0.5539)	(0.0589)	0.0000	1	(0.6128)	01/06/2025
603866.SH	12/12/2024	SDB3260123446	20,600.00	0.8654	18,305.04	17,826.56	0.0000	4.5800	50.0000	0.0000	(2.3288)	(0.2476)	0.0000	1	(2.5764)	01/06/2025
603866.SH	12/12/2024	SDB3260123446	88,900.00	0.8654	78,996.01	76,931.13	0.0000	4.5800	50.0000	0.0000	(10.0500)	(1.0685)	0.0000	1	(11.1185)	01/06/2025
603866.SH	12/12/2024	SDB3260123446	66,800.00	0.8654	59,358.08	57,806.52	0.0000	4.5800	50.0000	0.0000	(7.5517)	(0.8029)	0.0000	1	(8.3545)	01/06/2025
603866.SH	12/12/2024	SDB3260123446	11,900.00	0.8654	10,574.27	10,297.87	0.0000	4.5800	50.0000	0.0000	(1.3453)	(0.1430)	0.0000	1	(1.4883)	01/06/2025
603866.SH	12/12/2024	SDB3260123446	18,900.00	0.8654	16,794.43	16,355.44	0.0000	4.5800	50.0000	0.0000	(2.1366)	(0.2272)	0.0000	1	(2.3638)	01/06/2025
603866.SH	12/12/2024	SDB3260123446	1,800.00	0.8654	1,599.47	1,557.66	0.0000	4.5800	50.0000	0.0000	(0.2035)	(0.0216)	0.0000	1	(0.2251)	01/06/2025
603866.SH	12/12/2024	SDB3260123446	2,100.00	0.8654	1,866.05	1,817.27	0.0000	4.5800	50.0000	0.0000	(0.2374)	(0.0252)	0.0000	1	(0.2626)	01/06/2025
603866.SH	12/12/2024	SDB3260123446	2,400.00	0.8654	2,132.63	2,076.88	0.0000	4.5800	50.0000	0.0000	(0.2713)	(0.0288)	0.0000	1	(0.3002)	01/06/2025
603866.SH	12/12/2024	SDB3260123446	18,200.00	0.8654	16,172.41	15,749.68	0.0000	4.5800	50.0000	0.0000	(2.0575)	(0.2187)	0.0000	1	(2.2762)	01/06/2025
603866.SH	12/12/2024	SDB3260123446	12,000.00	0.8654	10,663.13	10,384.40	0.0000	4.5800	50.0000	0.0000	(1.3566)	(0.1442)	0.0000	1	(1.5008)	01/06/2025
603866.SH	12/12/2024	SDB3260123446	10,500.00	0.8654	9,330.24	9,086.35	0.0000	4.5800	50.0000	0.0000	(1.1870)	(0.1262)	0.0000	1	(1.3132)	01/06/2025
603866.SH	12/12/2024	SDB3260123446	7,800.00	0.8654	6,931.03	6,749.86	0.0000	4.5800	50.0000	0.0000	(0.8818)	(0.0937)	0.0000	1	(0.9755)	01/06/2025
603866.SH	12/12/2024	SDB3260123446	6,500.00	0.8654	5,775.86	5,624.89	0.0000	4.5800	50.0000	0.0000	(0.7348)	(0.0781)	0.0000	1	(0.8129)	01/06/2025
603866.SH	12/12/2024	SDB3260123446	100.00	0.8654	88.86	86.54	0.0000	4.5800	50.0000	0.0000	(0.0113)	(0.0012)	0.0000	1	(0.0125)	01/06/2025
603866.SH	12/12/2024	SDB3260123446	500.00	0.8654	444.30	432.68	0.0000	4.5800	50.0000	0.0000	(0.0565)	(0.0060)	0.0000	1	(0.0625)	01/06/2025
603866.SH	12/12/2024	SDB3260123446	300.00	0.8654	266.58	259.61	0.0000	4.5800	50.0000	0.0000	(0.0339)	(0.0036)	0.0000	1	(0.0375)	01/06/2025
603866.SH	12/12/2024	SDB3260123446	4,700.00	0.8654	4,176.39	4,067.22	0.0000	4.5800	50.0000	0.0000	(0.5313)	(0.0565)	0.0000	1	(0.5878)	01/06/2025
603866.SH	12/12/2024	SDB3260123446	21,000.00	0.8654	18,660.47	18,172.71	0.0000	4.5800	50.0000	0.0000	(2.3740)	(0.2524)	0.0000	1	(2.6264)	01/06/2025
603866.SH	12/12/2024	SDB3260123446	17,900.00	0.8654	15,905.83	15,490.07	0.0000	4.5800	50.0000	0.0000	(2.0236)	(0.2151)	0.0000	1	(2.2387)	01/06/2025
603866.SH	12/12/2024	SDB3260123446	1,600.00	0.8654	1,421.75	1,384.59	0.0000	4.5800	50.0000	0.0000	(0.1809)	(0.0192)	0.0000	1	(0.2001)	01/06/2025
603866.SH	12/12/2024	SDB3260123446	1,800.00	0.8654	1,599.47	1,557.66	0.0000	4.5800	50.0000	0.0000	(0.2035)	(0.0216)	0.0000	1	(0.2251)	01/06/2025
603866.SH	12/12/2024	SDB3260123446	900.00	0.8654	799.73	778.83	0.0000	4.5800	50.0000	0.0000	(0.1017)	(0.0108)	0.0000	1	(0.1126)	01/06/2025
603866.SH	12/12/2024	SDB3260123446	5,800.00	0.8654	5,153.85	5,019.13	0.0000	4.5800	50.0000	0.0000	(0.6557)	(0.0697)	0.0000	1	(0.7254)	01/06/2025
603866.SH	12/12/2024	SDB3260123446	300.00	0.8654	266.58	259.61	0.0000	4.5800	50.0000	0.0000	(0.0339)	(0.0036)	0.0000	1	(0.0375)	01/06/2025
603866.SH	12/12/2024	SDB3260123446	24,800.00	0.8654	22,037.13	21,461.10	0.0000	4.5800	50.0000	0.0000	(2.8036)	(0.2981)	0.0000	1	(3.1017)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
TOLY BREAD CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
603866.SH	12/12/2024	SDB3260123446	15,600.00	0.8654	13,862.07	13,499.73	0.0000	4.5800	50.0000	0.0000	(1.7636)	(0.1875)	0.0000	1	(1.9511)	01/06/2025
603866.SH	12/12/2024	SDB3260123446	20,800.00	0.8654	18,482.76	17,999.63	0.0000	4.5800	50.0000	0.0000	(2.3514)	(0.2500)	0.0000	1	(2.6014)	01/06/2025
603866.SH	12/12/2024	SDB3260123446	3,400.00	0.8654	3,021.22	2,942.25	0.0000	4.5800	50.0000	0.0000	(0.3844)	(0.0409)	0.0000	1	(0.4252)	01/06/2025
603866.SH	12/12/2024	SDB3260123446	4,500.00	0.8654	3,998.67	3,894.15	0.0000	4.5800	50.0000	0.0000	(0.5087)	(0.0541)	0.0000	1	(0.5628)	01/06/2025
603866.SH	12/12/2024	SDB3260123446	14,700.00	0.8654	13,062.33	12,720.89	0.0000	4.5800	50.0000	0.0000	(1.6618)	(0.1767)	0.0000	1	(1.8385)	01/06/2025
603866.SH	12/12/2024	SDB3260123446	2,000.00	0.8654	1,777.19	1,730.73	0.0000	4.5800	50.0000	0.0000	(0.2261)	(0.0240)	0.0000	1	(0.2501)	01/06/2025
603866.SH	12/12/2024	SDB3260123446	5,400.00	0.8654	4,798.41	4,672.98	0.0000	4.5800	50.0000	0.0000	(0.6105)	(0.0649)	0.0000	1	(0.6754)	01/06/2025
603866.SH	12/12/2024	SDB3260123446	27,900.00	0.8654	24,791.77	24,143.74	0.0000	4.5800	50.0000	0.0000	(3.1541)	(0.3353)	0.0000	1	(3.4894)	01/06/2025
603866.SH	12/12/2024	SDB3260123446	41,000.00	0.8654	36,432.35	35,480.05	0.0000	4.5800	50.0000	0.0000	(4.6350)	(0.4928)	0.0000	1	(5.1278)	01/06/2025
603866.SH	12/12/2024	SDB3260123446	600.00	0.8654	533.16	519.22	0.0000	4.5800	50.0000	0.0000	(0.0678)	(0.0072)	0.0000	1	(0.0750)	01/06/2025
603866.SH	12/12/2024	SDB3260123446	900.00	0.8654	799.73	778.83	0.0000	4.5800	50.0000	0.0000	(0.1017)	(0.0108)	0.0000	1	(0.1126)	01/06/2025
603866.SH	12/12/2024	SDB3260123446	3,500.00	0.8654	3,110.08	3,028.78	0.0000	4.5800	50.0000	0.0000	(0.3957)	(0.0421)	0.0000	1	(0.4377)	01/06/2025
603866.SH	12/12/2024	SDB3260123446	3,400.00	0.8654	3,021.22	2,942.25	0.0000	4.5800	50.0000	0.0000	(0.3844)	(0.0409)	0.0000	1	(0.4252)	01/06/2025
603866.SH	12/12/2024	SDB3260123446	8,100.00	0.8654	7,197.61	7,009.47	0.0000	4.5800	50.0000	0.0000	(0.9157)	(0.0974)	0.0000	1	(1.0130)	01/06/2025
603866.SH	12/12/2024	SDB3260123446	3,200.00	0.8654	2,843.50	2,769.17	0.0000	4.5800	50.0000	0.0000	(0.3618)	(0.0385)	0.0000	1	(0.4002)	01/06/2025
603866.SH	12/12/2024	SDB3260123446	5,800.00	0.8654	5,153.85	5,019.13	0.0000	4.5800	50.0000	0.0000	(0.6557)	(0.0697)	0.0000	1	(0.7254)	01/06/2025
603866.SH	12/12/2024	SDB3260123446	17,700.00	0.8654	15,728.11	15,317.00	0.0000	4.5800	50.0000	0.0000	(2.0010)	(0.2127)	0.0000	1	(2.2137)	01/06/2025
603866.SH	12/11/2024	SDB3260123446	700.00	0.8880	622.02	621.62	0.0000	4.5800	50.0000	0.0000	(0.0791)	(0.0086)	0.0000	1	(0.0878)	01/06/2025
603866.SH	12/11/2024	SDB3260123446	300.00	0.8880	266.58	266.41	0.0000	4.5800	50.0000	0.0000	(0.0339)	(0.0037)	0.0000	1	(0.0376)	01/06/2025
603866.SH	12/11/2024	SDB3260123446	29,900.00	0.8880	26,568.96	26,551.98	0.0000	4.5800	50.0000	0.0000	(3.3802)	(0.3688)	0.0000	1	(3.7489)	01/06/2025
603866.SH	12/11/2024	SDB3260123446	13,300.00	0.8880	11,818.30	11,810.75	0.0000	4.5800	50.0000	0.0000	(1.5036)	(0.1640)	0.0000	1	(1.6676)	01/06/2025
603866.SH	12/11/2024	SDB3260123446	4,800.00	0.8880	4,265.25	4,262.52	0.0000	4.5800	50.0000	0.0000	(0.5426)	(0.0592)	0.0000	1	(0.6018)	01/06/2025
603866.SH	12/11/2024	SDB3260123446	21,900.00	0.8880	19,460.21	19,447.77	0.0000	4.5800	50.0000	0.0000	(2.4758)	(0.2701)	0.0000	1	(2.7459)	01/06/2025
603866.SH	12/11/2024	SDB3260123446	400.00	0.8880	355.44	355.21	0.0000	4.5800	50.0000	0.0000	(0.0452)	(0.0049)	0.0000	1	(0.0502)	01/06/2025
603866.SH	12/11/2024	SDB3260123446	700.00	0.8880	622.02	621.62	0.0000	4.5800	50.0000	0.0000	(0.0791)	(0.0086)	0.0000	1	(0.0878)	01/06/2025
603866.SH	12/11/2024	SDB3260123446	4,300.00	0.8880	3,820.95	3,818.51	0.0000	4.5800	50.0000	0.0000	(0.4861)	(0.0530)	0.0000	1	(0.5391)	01/06/2025
603866.SH	12/11/2024	SDB3260123446	14,400.00	0.8880	12,795.75	12,787.57	0.0000	4.5800	50.0000	0.0000	(1.6279)	(0.1776)	0.0000	1	(1.8055)	01/06/2025
603866.SH	12/11/2024	SDB3260123446	6,400.00	0.8880	5,687.00	5,683.37	0.0000	4.5800	50.0000	0.0000	(0.7235)	(0.0789)	0.0000	1	(0.8024)	01/06/2025
603866.SH	12/11/2024	SDB3260123446	13,500.00	0.8880	11,996.02	11,988.35	0.0000	4.5800	50.0000	0.0000	(1.5262)	(0.1665)	0.0000	1	(1.6927)	01/06/2025
603866.SH	12/11/2024	SDB3260123446	6,000.00	0.8880	5,331.56	5,328.16	0.0000	4.5800	50.0000	0.0000	(0.6783)	(0.0740)	0.0000	1	(0.7523)	01/06/2025
603866.SH	12/11/2024	SDB3260123446	7,800.00	0.8880	6,931.03	6,926.60	0.0000	4.5800	50.0000	0.0000	(0.8818)	(0.0962)	0.0000	1	(0.9780)	01/06/2025
603866.SH	12/11/2024	SDB3260123446	5,200.00	0.8880	4,620.69	4,617.74	0.0000	4.5800	50.0000	0.0000	(0.5879)	(0.0641)	0.0000	1	(0.6520)	01/06/2025
603866.SH	12/11/2024	SDB3260123446	17,500.00	0.8880	15,550.40	15,540.45	0.0000	4.5800	50.0000	0.0000	(1.9784)	(0.2158)	0.0000	1	(2.1942)	01/06/2025
603866.SH	12/11/2024	SDB3260123446	8,300.00	0.8880	7,375.33	7,370.62	0.0000	4.5800	50.0000	0.0000	(0.9383)	(0.1024)	0.0000	1	(1.0407)	01/06/2025
603866.SH	12/11/2024	SDB3260123446	2,000.00	0.8880	1,777.19	1,776.05	0.0000	4.5800	50.0000	0.0000	(0.2261)	(0.0247)	0.0000	1	(0.2508)	01/06/2025
603866.SH	12/11/2024	SDB3260123446	1,300.00	0.8880	1,155.17	1,154.43	0.0000	4.5800	50.0000	0.0000	(0.1470)	(0.0160)	0.0000	1	(0.1630)	01/06/2025
603866.SH	12/11/2024	SDB3260123446	100.00	0.8880	88.86	88.80	0.0000	4.5800	50.0000	0.0000	(0.0113)	(0.0012)	0.0000	1	(0.0125)	01/06/2025
603866.SH	12/11/2024	SDB3260123446	1,400.00	0.8880	1,244.03	1,243.24	0.0000	4.5800	50.0000	0.0000	(0.1583)	(0.0173)	0.0000	1	(0.1755)	01/06/2025
603866.SH	12/11/2024	SDB3260123446	41,400.00	0.8880	36,787.79	36,764.28	0.0000	4.5800	50.0000	0.0000	(4.6802)	(0.5106)	0.0000	1	(5.1908)	01/06/2025
603866.SH	12/11/2024	SDB3260123446	600.00	0.8880	533.16	532.82	0.0000	4.5800	50.0000	0.0000	(0.0678)	(0.0074)	0.0000	1	(0.0752)	01/06/2025
603866.SH	12/11/2024	SDB3260123446	27,500.00	0.8880	24,436.33	24,420.72	0.0000	4.5800	50.0000	0.0000	(3.1088)	(0.3392)	0.0000	1	(3.4480)	01/06/2025
603866.SH	12/11/2024	SDB3260123446	13,500.00	0.8880	11,996.02	11,988.35	0.0000	4.5800	50.0000	0.0000	(1.5262)	(0.1665)	0.0000	1	(1.6927)	01/06/2025
603866.SH	12/11/2024	SDB3260123446	6,500.00	0.8880	5,775.86	5,772.17	0.0000	4.5800	50.0000	0.0000	(0.7348)	(0.0802)	0.0000	1	(0.8150)	01/06/2025
603866.SH	12/11/2024	SDB3260123446	7,100.00	0.8880	6,309.02	6,304.98	0.0000	4.5800	50.0000	0.0000	(0.8026)	(0.0876)	0.0000	1	(0.8902)	01/06/2025
603866.SH	12/11/2024	SDB3260123446	7,400.00	0.8880	6,575.60	6,571.39	0.0000	4.5800	50.0000	0.0000	(0.8366)	(0.0913)	0.0000	1	(0.9278)	01/06/2025
603866.SH	12/11/2024	SDB3260123446	12,100.00	0.8880	10,751.99	10,745.11	0.0000	4.5800	50.0000	0.0000	(1.3679)	(0.1492)	0.0000	1	(1.5171)	01/06/2025
603866.SH	12/11/2024	SDB3260123446	9,900.00	0.8880	8,797.08	8,791.46	0.0000	4.5800	50.0000	0.0000	(1.1192)	(0.1221)	0.0000	1	(1.2413)	01/06/2025
603866.SH	12/11/2024	SDB3260123446	1,200.00	0.8880	1,066.31	1,065.63	0.0000	4.5800	50.0000	0.0000	(0.1357)	(0.0148)	0.0000	1	(0.1505)	01/06/2025
603866.SH	12/11/2024	SDB3260123446	4,900.00	0.8880	4,354.11	4,351.33	0.0000	4.5800	50.0000	0.0000	(0.5539)	(0.0604)	0.0000	1	(0.6144)	01/06/2025
603866.SH	12/11/2024	SDB3260123446	20,600.00	0.8880	18,305.04	18,293.34	0.0000	4.5800	50.0000	0.0000	(2.3288)	(0.2541)	0.0000	1	(2.5829)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
TOLY BREAD CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
603866.SH	12/11/2024	SDB3260123446	88,900.00	0.8880	78,996.01	78,945.51	0.0000	4.5800	50.0000	0.0000	(10.0500)	(1.0965)	0.0000	1	(11.1465)	01/06/2025
603866.SH	12/11/2024	SDB3260123446	66,800.00	0.8880	59,358.08	59,320.14	0.0000	4.5800	50.0000	0.0000	(7.5517)	(0.8239)	0.0000	1	(8.3756)	01/06/2025
603866.SH	12/11/2024	SDB3260123446	11,900.00	0.8880	10,574.27	10,567.51	0.0000	4.5800	50.0000	0.0000	(1.3453)	(0.1468)	0.0000	1	(1.4921)	01/06/2025
603866.SH	12/11/2024	SDB3260123446	18,900.00	0.8880	16,794.43	16,783.69	0.0000	4.5800	50.0000	0.0000	(2.1366)	(0.2331)	0.0000	1	(2.3697)	01/06/2025
603866.SH	12/11/2024	SDB3260123446	1,800.00	0.8880	1,599.47	1,598.45	0.0000	4.5800	50.0000	0.0000	(0.2035)	(0.0222)	0.0000	1	(0.2257)	01/06/2025
603866.SH	12/11/2024	SDB3260123446	2,100.00	0.8880	1,866.05	1,864.85	0.0000	4.5800	50.0000	0.0000	(0.2374)	(0.0259)	0.0000	1	(0.2633)	01/06/2025
603866.SH	12/11/2024	SDB3260123446	2,400.00	0.8880	2,132.63	2,131.26	0.0000	4.5800	50.0000	0.0000	(0.2713)	(0.0296)	0.0000	1	(0.3009)	01/06/2025
603866.SH	12/11/2024	SDB3260123446	18,200.00	0.8880	16,172.41	16,162.07	0.0000	4.5800	50.0000	0.0000	(0.2575)	(0.2245)	0.0000	1	(2.2820)	01/06/2025
603866.SH	12/11/2024	SDB3260123446	12,000.00	0.8880	10,663.13	10,656.31	0.0000	4.5800	50.0000	0.0000	(1.3566)	(0.1480)	0.0000	1	(1.5046)	01/06/2025
603866.SH	12/11/2024	SDB3260123446	10,500.00	0.8880	9,330.24	9,324.27	0.0000	4.5800	50.0000	0.0000	(1.1870)	(0.1295)	0.0000	1	(1.3165)	01/06/2025
603866.SH	12/11/2024	SDB3260123446	7,800.00	0.8880	6,931.03	6,926.60	0.0000	4.5800	50.0000	0.0000	(0.8818)	(0.0962)	0.0000	1	(0.9780)	01/06/2025
603866.SH	12/11/2024	SDB3260123446	6,500.00	0.8880	5,775.86	5,772.17	0.0000	4.5800	50.0000	0.0000	(0.7348)	(0.0802)	0.0000	1	(0.8150)	01/06/2025
603866.SH	12/11/2024	SDB3260123446	100.00	0.8880	88.86	88.80	0.0000	4.5800	50.0000	0.0000	(0.0113)	(0.0012)	0.0000	1	(0.0125)	01/06/2025
603866.SH	12/11/2024	SDB3260123446	500.00	0.8880	444.30	444.01	0.0000	4.5800	50.0000	0.0000	(0.0565)	(0.0062)	0.0000	1	(0.0627)	01/06/2025
603866.SH	12/11/2024	SDB3260123446	300.00	0.8880	266.58	266.41	0.0000	4.5800	50.0000	0.0000	(0.0339)	(0.0037)	0.0000	1	(0.0376)	01/06/2025
603866.SH	12/11/2024	SDB3260123446	4,700.00	0.8880	4,176.39	4,173.72	0.0000	4.5800	50.0000	0.0000	(0.5313)	(0.0580)	0.0000	1	(0.5893)	01/06/2025
603866.SH	12/11/2024	SDB3260123446	21,000.00	0.8880	18,660.47	18,648.55	0.0000	4.5800	50.0000	0.0000	(2.3740)	(0.2590)	0.0000	1	(2.6330)	01/06/2025
603866.SH	12/11/2024	SDB3260123446	17,900.00	0.8880	15,905.83	15,895.67	0.0000	4.5800	50.0000	0.0000	(2.0236)	(0.2208)	0.0000	1	(2.2443)	01/06/2025
603866.SH	12/11/2024	SDB3260123446	1,600.00	0.8880	1,421.75	1,420.84	0.0000	4.5800	50.0000	0.0000	(0.1809)	(0.0197)	0.0000	1	(0.2006)	01/06/2025
603866.SH	12/11/2024	SDB3260123446	1,800.00	0.8880	1,599.47	1,598.45	0.0000	4.5800	50.0000	0.0000	(0.2035)	(0.0222)	0.0000	1	(0.2257)	01/06/2025
603866.SH	12/11/2024	SDB3260123446	900.00	0.8880	799.73	799.22	0.0000	4.5800	50.0000	0.0000	(0.1017)	(0.0111)	0.0000	1	(0.1128)	01/06/2025
603866.SH	12/11/2024	SDB3260123446	5,800.00	0.8880	5,153.85	5,150.55	0.0000	4.5800	50.0000	0.0000	(0.6557)	(0.0715)	0.0000	1	(0.7272)	01/06/2025
603866.SH	12/11/2024	SDB3260123446	300.00	0.8880	266.58	266.41	0.0000	4.5800	50.0000	0.0000	(0.0339)	(0.0037)	0.0000	1	(0.0376)	01/06/2025
603866.SH	12/11/2024	SDB3260123446	24,800.00	0.8880	22,037.13	22,023.04	0.0000	4.5800	50.0000	0.0000	(2.8036)	(0.3059)	0.0000	1	(3.1095)	01/06/2025
603866.SH	12/11/2024	SDB3260123446	15,600.00	0.8880	13,862.07	13,853.21	0.0000	4.5800	50.0000	0.0000	(1.7636)	(0.1924)	0.0000	1	(1.9560)	01/06/2025
603866.SH	12/11/2024	SDB3260123446	20,800.00	0.8880	18,482.76	18,470.94	0.0000	4.5800	50.0000	0.0000	(2.3514)	(0.2565)	0.0000	1	(2.6080)	01/06/2025
603866.SH	12/11/2024	SDB3260123446	3,400.00	0.8880	3,021.22	3,019.29	0.0000	4.5800	50.0000	0.0000	(0.3844)	(0.0419)	0.0000	1	(0.4263)	01/06/2025
603866.SH	12/11/2024	SDB3260123446	4,500.00	0.8880	3,998.67	3,996.12	0.0000	4.5800	50.0000	0.0000	(0.5087)	(0.0555)	0.0000	1	(0.5642)	01/06/2025
603866.SH	12/11/2024	SDB3260123446	14,700.00	0.8880	13,062.33	13,053.98	0.0000	4.5800	50.0000	0.0000	(1.6618)	(0.1813)	0.0000	1	(1.8431)	01/06/2025
603866.SH	12/11/2024	SDB3260123446	2,000.00	0.8880	1,777.19	1,776.05	0.0000	4.5800	50.0000	0.0000	(0.2261)	(0.0247)	0.0000	1	(0.2508)	01/06/2025
603866.SH	12/11/2024	SDB3260123446	5,400.00	0.8880	4,798.41	4,795.34	0.0000	4.5800	50.0000	0.0000	(0.6105)	(0.0666)	0.0000	1	(0.6771)	01/06/2025
603866.SH	12/11/2024	SDB3260123446	27,900.00	0.8880	24,791.77	24,775.93	0.0000	4.5800	50.0000	0.0000	(3.1541)	(0.3441)	0.0000	1	(3.4982)	01/06/2025
603866.SH	12/11/2024	SDB3260123446	41,000.00	0.8880	36,432.35	36,409.07	0.0000	4.5800	50.0000	0.0000	(4.6350)	(0.5057)	0.0000	1	(5.1407)	01/06/2025
603866.SH	12/11/2024	SDB3260123446	600.00	0.8880	533.16	532.82	0.0000	4.5800	50.0000	0.0000	(0.0678)	(0.0074)	0.0000	1	(0.0752)	01/06/2025
603866.SH	12/11/2024	SDB3260123446	900.00	0.8880	799.73	799.22	0.0000	4.5800	50.0000	0.0000	(0.1017)	(0.0111)	0.0000	1	(0.1128)	01/06/2025
603866.SH	12/11/2024	SDB3260123446	3,500.00	0.8880	3,110.08	3,108.09	0.0000	4.5800	50.0000	0.0000	(0.3957)	(0.0432)	0.0000	1	(0.4388)	01/06/2025
603866.SH	12/11/2024	SDB3260123446	3,400.00	0.8880	3,021.22	3,019.29	0.0000	4.5800	50.0000	0.0000	(0.3844)	(0.0419)	0.0000	1	(0.4263)	01/06/2025
603866.SH	12/11/2024	SDB3260123446	8,100.00	0.8880	7,197.61	7,193.01	0.0000	4.5800	50.0000	0.0000	(0.9157)	(0.0999)	0.0000	1	(1.0156)	01/06/2025
603866.SH	12/11/2024	SDB3260123446	3,200.00	0.8880	2,843.50	2,841.68	0.0000	4.5800	50.0000	0.0000	(0.3618)	(0.0395)	0.0000	1	(0.4012)	01/06/2025
603866.SH	12/11/2024	SDB3260123446	5,800.00	0.8880	5,153.85	5,150.55	0.0000	4.5800	50.0000	0.0000	(0.6557)	(0.0715)	0.0000	1	(0.7272)	01/06/2025
603866.SH	12/11/2024	SDB3260123446	17,700.00	0.8880	15,728.11	15,718.06	0.0000	4.5800	50.0000	0.0000	(2.0010)	(0.2183)	0.0000	1	(2.2193)	01/06/2025
603866.SH	12/10/2024	SDB3260123446	700.00	0.8934	622.02	625.38	0.0000	4.5800	50.0000	0.0000	(0.0791)	(0.0087)	0.0000	1	(0.0878)	01/06/2025
603866.SH	12/10/2024	SDB3260123446	300.00	0.8934	266.58	268.02	0.0000	4.5800	50.0000	0.0000	(0.0339)	(0.0037)	0.0000	1	(0.0376)	01/06/2025
603866.SH	12/10/2024	SDB3260123446	29,900.00	0.8934	26,568.96	26,712.57	0.0000	4.5800	50.0000	0.0000	(3.3802)	(0.3710)	0.0000	1	(3.7512)	01/06/2025
603866.SH	12/10/2024	SDB3260123446	13,300.00	0.8934	11,818.30	11,882.18	0.0000	4.5800	50.0000	0.0000	(1.5036)	(0.1650)	0.0000	1	(1.6686)	01/06/2025
603866.SH	12/10/2024	SDB3260123446	4,800.00	0.8934	4,265.25	4,288.31	0.0000	4.5800	50.0000	0.0000	(0.5426)	(0.0596)	0.0000	1	(0.6022)	01/06/2025
603866.SH	12/10/2024	SDB3260123446	21,900.00	0.8934	19,460.21	19,565.39	0.0000	4.5800	50.0000	0.0000	(2.4758)	(0.2717)	0.0000	1	(2.7475)	01/06/2025
603866.SH	12/10/2024	SDB3260123446	400.00	0.8934	355.44	357.36	0.0000	4.5800	50.0000	0.0000	(0.0452)	(0.0050)	0.0000	1	(0.0502)	01/06/2025
603866.SH	12/10/2024	SDB3260123446	700.00	0.8934	622.02	625.38	0.0000	4.5800	50.0000	0.0000	(0.0791)	(0.0087)	0.0000	1	(0.0878)	01/06/2025
603866.SH	12/10/2024	SDB3260123446	4,300.00	0.8934	3,820.95	3,841.61	0.0000	4.5800	50.0000	0.0000	(0.4861)	(0.0534)	0.0000	1	(0.5395)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
TOLY BREAD CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
603866.SH	12/10/2024	SDB3260123446	14,400.00	0.8934	12,795.75	12,864.92	0.0000	4.5800	50.0000	0.0000	(1.6279)	(0.1787)	0.0000	1	(1.8066)	01/06/2025
603866.SH	12/10/2024	SDB3260123446	6,400.00	0.8934	5,687.00	5,717.74	0.0000	4.5800	50.0000	0.0000	(0.7235)	(0.0794)	0.0000	1	(0.8029)	01/06/2025
603866.SH	12/10/2024	SDB3260123446	13,500.00	0.8934	11,996.02	12,060.86	0.0000	4.5800	50.0000	0.0000	(1.5262)	(0.1675)	0.0000	1	(1.6937)	01/06/2025
603866.SH	12/10/2024	SDB3260123446	6,000.00	0.8934	5,331.56	5,360.38	0.0000	4.5800	50.0000	0.0000	(0.6783)	(0.0744)	0.0000	1	(0.7527)	01/06/2025
603866.SH	12/10/2024	SDB3260123446	7,800.00	0.8934	6,931.03	6,968.50	0.0000	4.5800	50.0000	0.0000	(0.8818)	(0.0968)	0.0000	1	(0.9786)	01/06/2025
603866.SH	12/10/2024	SDB3260123446	5,200.00	0.8934	4,620.69	4,645.66	0.0000	4.5800	50.0000	0.0000	(0.5879)	(0.0645)	0.0000	1	(0.6524)	01/06/2025
603866.SH	12/10/2024	SDB3260123446	17,500.00	0.8934	15,550.40	15,634.45	0.0000	4.5800	50.0000	0.0000	(1.9784)	(0.2171)	0.0000	1	(2.1955)	01/06/2025
603866.SH	12/10/2024	SDB3260123446	8,300.00	0.8934	7,375.33	7,415.20	0.0000	4.5800	50.0000	0.0000	(0.9383)	(0.1030)	0.0000	1	(1.0413)	01/06/2025
603866.SH	12/10/2024	SDB3260123446	2,000.00	0.8934	1,777.19	1,786.79	0.0000	4.5800	50.0000	0.0000	(0.2261)	(0.0248)	0.0000	1	(0.2509)	01/06/2025
603866.SH	12/10/2024	SDB3260123446	1,300.00	0.8934	1,155.17	1,161.42	0.0000	4.5800	50.0000	0.0000	(0.1470)	(0.0161)	0.0000	1	(0.1631)	01/06/2025
603866.SH	12/10/2024	SDB3260123446	100.00	0.8934	88.86	89.34	0.0000	4.5800	50.0000	0.0000	(0.0113)	(0.0012)	0.0000	1	(0.0125)	01/06/2025
603866.SH	12/10/2024	SDB3260123446	1,400.00	0.8934	1,244.03	1,250.76	0.0000	4.5800	50.0000	0.0000	(0.1583)	(0.0174)	0.0000	1	(0.1756)	01/06/2025
603866.SH	12/10/2024	SDB3260123446	41,400.00	0.8934	36,787.79	36,986.64	0.0000	4.5800	50.0000	0.0000	(4.6802)	(0.5137)	0.0000	1	(5.1939)	01/06/2025
603866.SH	12/10/2024	SDB3260123446	600.00	0.8934	533.16	536.04	0.0000	4.5800	50.0000	0.0000	(0.0678)	(0.0074)	0.0000	1	(0.0753)	01/06/2025
603866.SH	12/10/2024	SDB3260123446	27,500.00	0.8934	24,436.33	24,568.42	0.0000	4.5800	50.0000	0.0000	(3.1088)	(0.3412)	0.0000	1	(3.4501)	01/06/2025
603866.SH	12/10/2024	SDB3260123446	13,500.00	0.8934	11,996.02	12,060.86	0.0000	4.5800	50.0000	0.0000	(1.5262)	(0.1675)	0.0000	1	(1.6937)	01/06/2025
603866.SH	12/10/2024	SDB3260123446	6,500.00	0.8934	5,775.86	5,807.08	0.0000	4.5800	50.0000	0.0000	(0.7348)	(0.0807)	0.0000	1	(0.8155)	01/06/2025
603866.SH	12/10/2024	SDB3260123446	7,100.00	0.8934	6,309.02	6,343.12	0.0000	4.5800	50.0000	0.0000	(0.8026)	(0.0881)	0.0000	1	(0.8907)	01/06/2025
603866.SH	12/10/2024	SDB3260123446	7,400.00	0.8934	6,575.60	6,611.14	0.0000	4.5800	50.0000	0.0000	(0.8366)	(0.0918)	0.0000	1	(0.9284)	01/06/2025
603866.SH	12/10/2024	SDB3260123446	12,100.00	0.8934	10,751.99	10,810.10	0.0000	4.5800	50.0000	0.0000	(1.3679)	(0.1501)	0.0000	1	(1.5180)	01/06/2025
603866.SH	12/10/2024	SDB3260123446	9,900.00	0.8934	8,797.08	8,844.63	0.0000	4.5800	50.0000	0.0000	(1.1192)	(0.1228)	0.0000	1	(1.2420)	01/06/2025
603866.SH	12/10/2024	SDB3260123446	1,200.00	0.8934	1,066.31	1,072.08	0.0000	4.5800	50.0000	0.0000	(0.1357)	(0.0149)	0.0000	1	(0.1505)	01/06/2025
603866.SH	12/10/2024	SDB3260123446	4,900.00	0.8934	4,354.11	4,377.65	0.0000	4.5800	50.0000	0.0000	(0.5539)	(0.0608)	0.0000	1	(0.6147)	01/06/2025
603866.SH	12/10/2024	SDB3260123446	20,600.00	0.8934	18,305.04	18,403.98	0.0000	4.5800	50.0000	0.0000	(2.3288)	(0.2556)	0.0000	1	(2.5844)	01/06/2025
603866.SH	12/10/2024	SDB3260123446	88,900.00	0.8934	78,996.01	79,422.99	0.0000	4.5800	50.0000	0.0000	(10.0500)	(1.1031)	0.0000	1	(11.1531)	01/06/2025
603866.SH	12/10/2024	SDB3260123446	66,800.00	0.8934	59,358.08	59,678.92	0.0000	4.5800	50.0000	0.0000	(7.5517)	(0.8289)	0.0000	1	(8.3805)	01/06/2025
603866.SH	12/10/2024	SDB3260123446	11,900.00	0.8934	10,574.27	10,631.42	0.0000	4.5800	50.0000	0.0000	(1.3453)	(0.1477)	0.0000	1	(1.4929)	01/06/2025
603866.SH	12/10/2024	SDB3260123446	18,900.00	0.8934	16,794.43	16,885.20	0.0000	4.5800	50.0000	0.0000	(2.1366)	(0.2345)	0.0000	1	(2.3711)	01/06/2025
603866.SH	12/10/2024	SDB3260123446	1,800.00	0.8934	1,599.47	1,608.11	0.0000	4.5800	50.0000	0.0000	(0.2035)	(0.0223)	0.0000	1	(0.2258)	01/06/2025
603866.SH	12/10/2024	SDB3260123446	2,100.00	0.8934	1,866.05	1,876.13	0.0000	4.5800	50.0000	0.0000	(0.2374)	(0.0261)	0.0000	1	(0.2635)	01/06/2025
603866.SH	12/10/2024	SDB3260123446	2,400.00	0.8934	2,132.63	2,144.15	0.0000	4.5800	50.0000	0.0000	(0.2713)	(0.0298)	0.0000	1	(0.3011)	01/06/2025
603866.SH	12/10/2024	SDB3260123446	18,200.00	0.8934	16,172.41	16,259.83	0.0000	4.5800	50.0000	0.0000	(2.0575)	(0.2258)	0.0000	1	(2.2833)	01/06/2025
603866.SH	12/10/2024	SDB3260123446	12,000.00	0.8934	10,663.13	10,720.76	0.0000	4.5800	50.0000	0.0000	(1.3566)	(0.1489)	0.0000	1	(1.5055)	01/06/2025
603866.SH	12/10/2024	SDB3260123446	10,500.00	0.8934	9,330.24	9,380.67	0.0000	4.5800	50.0000	0.0000	(1.1870)	(0.1303)	0.0000	1	(1.3173)	01/06/2025
603866.SH	12/10/2024	SDB3260123446	7,800.00	0.8934	6,931.03	6,968.50	0.0000	4.5800	50.0000	0.0000	(0.8818)	(0.0968)	0.0000	1	(0.9786)	01/06/2025
603866.SH	12/10/2024	SDB3260123446	6,500.00	0.8934	5,775.86	5,807.08	0.0000	4.5800	50.0000	0.0000	(0.7348)	(0.0807)	0.0000	1	(0.8155)	01/06/2025
603866.SH	12/10/2024	SDB3260123446	100.00	0.8934	88.86	89.34	0.0000	4.5800	50.0000	0.0000	(0.0113)	(0.0012)	0.0000	1	(0.0125)	01/06/2025
603866.SH	12/10/2024	SDB3260123446	500.00	0.8934	444.30	446.70	0.0000	4.5800	50.0000	0.0000	(0.0565)	(0.0062)	0.0000	1	(0.0627)	01/06/2025
603866.SH	12/10/2024	SDB3260123446	300.00	0.8934	266.58	268.02	0.0000	4.5800	50.0000	0.0000	(0.0339)	(0.0037)	0.0000	1	(0.0376)	01/06/2025
603866.SH	12/10/2024	SDB3260123446	4,700.00	0.8934	4,176.39	4,198.97	0.0000	4.5800	50.0000	0.0000	(0.5313)	(0.0583)	0.0000	1	(0.5896)	01/06/2025
603866.SH	12/10/2024	SDB3260123446	21,000.00	0.8934	18,660.47	18,761.34	0.0000	4.5800	50.0000	0.0000	(2.3740)	(0.2606)	0.0000	1	(2.6346)	01/06/2025
603866.SH	12/10/2024	SDB3260123446	17,900.00	0.8934	15,905.83	15,991.81	0.0000	4.5800	50.0000	0.0000	(2.0236)	(0.2221)	0.0000	1	(2.2457)	01/06/2025
603866.SH	12/10/2024	SDB3260123446	1,600.00	0.8934	1,421.75	1,429.44	0.0000	4.5800	50.0000	0.0000	(0.1809)	(0.0199)	0.0000	1	(0.2007)	01/06/2025
603866.SH	12/10/2024	SDB3260123446	1,800.00	0.8934	1,599.47	1,608.11	0.0000	4.5800	50.0000	0.0000	(0.2035)	(0.0223)	0.0000	1	(0.2258)	01/06/2025
603866.SH	12/10/2024	SDB3260123446	900.00	0.8934	799.73	804.06	0.0000	4.5800	50.0000	0.0000	(0.1017)	(0.0112)	0.0000	1	(0.1129)	01/06/2025
603866.SH	12/10/2024	SDB3260123446	5,800.00	0.8934	5,153.85	5,181.70	0.0000	4.5800	50.0000	0.0000	(0.6557)	(0.0720)	0.0000	1	(0.7277)	01/06/2025
603866.SH	12/10/2024	SDB3260123446	300.00	0.8934	266.58	268.02	0.0000	4.5800	50.0000	0.0000	(0.0339)	(0.0037)	0.0000	1	(0.0376)	01/06/2025
603866.SH	12/10/2024	SDB3260123446	24,800.00	0.8934	22,037.13	22,156.25	0.0000	4.5800	50.0000	0.0000	(2.8036)	(0.3077)	0.0000	1	(3.1113)	01/06/2025
603866.SH	12/10/2024	SDB3260123446	15,600.00	0.8934	13,862.07	13,936.99	0.0000	4.5800	50.0000	0.0000	(1.7636)	(0.1936)	0.0000	1	(1.9571)	01/06/2025
603866.SH	12/10/2024	SDB3260123446	20,800.00	0.8934	18,482.76	18,582.66	0.0000	4.5800	50.0000	0.0000	(2.3514)	(0.2581)	0.0000	1	(2.6095)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
TOLY BREAD CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
603866.SH	12/10/2024	SDB3260123446	3,400.00	0.8934	3,021.22	3,037.55	0.0000	4.5800	50.0000	0.0000	(0.3844)	(0.0422)	0.0000	1	(0.4266)	01/06/2025
603866.SH	12/10/2024	SDB3260123446	4,500.00	0.8934	3,998.67	4,020.29	0.0000	4.5800	50.0000	0.0000	(0.5087)	(0.0558)	0.0000	1	(0.5646)	01/06/2025
603866.SH	12/10/2024	SDB3260123446	14,700.00	0.8934	13,062.33	13,132.94	0.0000	4.5800	50.0000	0.0000	(1.6618)	(0.1824)	0.0000	1	(1.8442)	01/06/2025
603866.SH	12/10/2024	SDB3260123446	2,000.00	0.8934	1,777.19	1,786.79	0.0000	4.5800	50.0000	0.0000	(0.2261)	(0.0248)	0.0000	1	(0.2509)	01/06/2025
603866.SH	12/10/2024	SDB3260123446	5,400.00	0.8934	4,798.41	4,824.34	0.0000	4.5800	50.0000	0.0000	(0.6105)	(0.0670)	0.0000	1	(0.6775)	01/06/2025
603866.SH	12/10/2024	SDB3260123446	27,900.00	0.8934	24,791.77	24,925.78	0.0000	4.5800	50.0000	0.0000	(3.1541)	(0.3462)	0.0000	1	(3.5003)	01/06/2025
603866.SH	12/10/2024	SDB3260123446	41,000.00	0.8934	36,432.35	36,629.28	0.0000	4.5800	50.0000	0.0000	(4.6350)	(0.5087)	0.0000	1	(5.1437)	01/06/2025
603866.SH	12/10/2024	SDB3260123446	600.00	0.8934	533.16	536.04	0.0000	4.5800	50.0000	0.0000	(0.0678)	(0.0074)	0.0000	1	(0.0753)	01/06/2025
603866.SH	12/10/2024	SDB3260123446	900.00	0.8934	799.73	804.06	0.0000	4.5800	50.0000	0.0000	(0.1017)	(0.0112)	0.0000	1	(0.1129)	01/06/2025
603866.SH	12/10/2024	SDB3260123446	3,500.00	0.8934	3,110.08	3,126.89	0.0000	4.5800	50.0000	0.0000	(0.3957)	(0.0434)	0.0000	1	(0.4391)	01/06/2025
603866.SH	12/10/2024	SDB3260123446	3,400.00	0.8934	3,021.22	3,037.55	0.0000	4.5800	50.0000	0.0000	(0.3844)	(0.0422)	0.0000	1	(0.4266)	01/06/2025
603866.SH	12/10/2024	SDB3260123446	8,100.00	0.8934	7,197.61	7,236.52	0.0000	4.5800	50.0000	0.0000	(0.9157)	(0.1005)	0.0000	1	(1.0162)	01/06/2025
603866.SH	12/10/2024	SDB3260123446	3,200.00	0.8934	2,843.50	2,858.87	0.0000	4.5800	50.0000	0.0000	(0.3618)	(0.0397)	0.0000	1	(0.4015)	01/06/2025
603866.SH	12/10/2024	SDB3260123446	5,800.00	0.8934	5,153.85	5,181.70	0.0000	4.5800	50.0000	0.0000	(0.6557)	(0.0720)	0.0000	1	(0.7277)	01/06/2025
603866.SH	12/10/2024	SDB3260123446	17,700.00	0.8934	15,728.11	15,813.13	0.0000	4.5800	50.0000	0.0000	(2.0010)	(0.2196)	0.0000	1	(2.2206)	01/06/2025
603866.SH	12/09/2024	SDB3260123446	700.00	0.9073	622.02	635.14	0.0000	4.5800	50.0000	0.0000	(0.0791)	(0.0088)	0.0000	1	(0.0880)	01/06/2025
603866.SH	12/09/2024	SDB3260123446	300.00	0.9073	266.58	272.20	0.0000	4.5800	50.0000	0.0000	(0.0339)	(0.0038)	0.0000	1	(0.0377)	01/06/2025
603866.SH	12/09/2024	SDB3260123446	29,900.00	0.9073	26,568.96	27,129.59	0.0000	4.5800	50.0000	0.0000	(3.3802)	(0.3768)	0.0000	1	(3.7570)	01/06/2025
603866.SH	12/09/2024	SDB3260123446	13,300.00	0.9073	11,818.30	12,067.68	0.0000	4.5800	50.0000	0.0000	(1.5036)	(0.1676)	0.0000	1	(1.6712)	01/06/2025
603866.SH	12/09/2024	SDB3260123446	4,800.00	0.9073	4,265.25	4,355.25	0.0000	4.5800	50.0000	0.0000	(0.5426)	(0.0605)	0.0000	1	(0.6031)	01/06/2025
603866.SH	12/09/2024	SDB3260123446	21,900.00	0.9073	19,460.21	19,870.83	0.0000	4.5800	50.0000	0.0000	(2.4758)	(0.2760)	0.0000	1	(2.7518)	01/06/2025
603866.SH	12/09/2024	SDB3260123446	400.00	0.9073	355.44	362.94	0.0000	4.5800	50.0000	0.0000	(0.0452)	(0.0050)	0.0000	1	(0.0503)	01/06/2025
603866.SH	12/09/2024	SDB3260123446	700.00	0.9073	622.02	635.14	0.0000	4.5800	50.0000	0.0000	(0.0791)	(0.0088)	0.0000	1	(0.0880)	01/06/2025
603866.SH	12/09/2024	SDB3260123446	4,300.00	0.9073	3,820.95	3,901.58	0.0000	4.5800	50.0000	0.0000	(0.4861)	(0.0542)	0.0000	1	(0.5403)	01/06/2025
603866.SH	12/09/2024	SDB3260123446	14,400.00	0.9073	12,795.75	13,065.75	0.0000	4.5800	50.0000	0.0000	(1.6279)	(0.1815)	0.0000	1	(1.8094)	01/06/2025
603866.SH	12/09/2024	SDB3260123446	6,400.00	0.9073	5,687.00	5,807.00	0.0000	4.5800	50.0000	0.0000	(0.7235)	(0.0807)	0.0000	1	(0.8042)	01/06/2025
603866.SH	12/09/2024	SDB3260123446	13,500.00	0.9073	11,996.02	12,249.14	0.0000	4.5800	50.0000	0.0000	(1.5262)	(0.1701)	0.0000	1	(1.6963)	01/06/2025
603866.SH	12/09/2024	SDB3260123446	6,000.00	0.9073	5,331.56	5,444.06	0.0000	4.5800	50.0000	0.0000	(0.6783)	(0.0756)	0.0000	1	(0.7539)	01/06/2025
603866.SH	12/09/2024	SDB3260123446	7,800.00	0.9073	6,931.03	7,077.28	0.0000	4.5800	50.0000	0.0000	(0.8818)	(0.0983)	0.0000	1	(0.9801)	01/06/2025
603866.SH	12/09/2024	SDB3260123446	5,200.00	0.9073	4,620.69	4,718.19	0.0000	4.5800	50.0000	0.0000	(0.5879)	(0.0655)	0.0000	1	(0.6534)	01/06/2025
603866.SH	12/09/2024	SDB3260123446	17,500.00	0.9073	15,550.40	15,878.52	0.0000	4.5800	50.0000	0.0000	(1.9784)	(0.2205)	0.0000	1	(2.1989)	01/06/2025
603866.SH	12/09/2024	SDB3260123446	8,300.00	0.9073	7,375.33	7,530.96	0.0000	4.5800	50.0000	0.0000	(0.9383)	(0.1046)	0.0000	1	(1.0429)	01/06/2025
603866.SH	12/09/2024	SDB3260123446	2,000.00	0.9073	1,777.19	1,814.69	0.0000	4.5800	50.0000	0.0000	(0.2261)	(0.0252)	0.0000	1	(0.2513)	01/06/2025
603866.SH	12/09/2024	SDB3260123446	1,300.00	0.9073	1,155.17	1,179.55	0.0000	4.5800	50.0000	0.0000	(0.1470)	(0.0164)	0.0000	1	(0.1633)	01/06/2025
603866.SH	12/09/2024	SDB3260123446	100.00	0.9073	88.86	90.73	0.0000	4.5800	50.0000	0.0000	(0.0113)	(0.0013)	0.0000	1	(0.0126)	01/06/2025
603866.SH	12/09/2024	SDB3260123446	1,400.00	0.9073	1,244.03	1,270.28	0.0000	4.5800	50.0000	0.0000	(0.1583)	(0.0176)	0.0000	1	(0.1759)	01/06/2025
603866.SH	12/09/2024	SDB3260123446	41,400.00	0.9073	36,787.79	37,564.04	0.0000	4.5800	50.0000	0.0000	(4.6802)	(0.5217)	0.0000	1	(5.2019)	01/06/2025
603866.SH	12/09/2024	SDB3260123446	600.00	0.9073	533.16	544.41	0.0000	4.5800	50.0000	0.0000	(0.0678)	(0.0076)	0.0000	1	(0.0754)	01/06/2025
603866.SH	12/09/2024	SDB3260123446	27,500.00	0.9073	24,436.33	24,951.96	0.0000	4.5800	50.0000	0.0000	(3.1088)	(0.3466)	0.0000	1	(3.4554)	01/06/2025
603866.SH	12/09/2024	SDB3260123446	13,500.00	0.9073	11,996.02	12,249.14	0.0000	4.5800	50.0000	0.0000	(1.5262)	(0.1701)	0.0000	1	(1.6963)	01/06/2025
603866.SH	12/09/2024	SDB3260123446	6,500.00	0.9073	5,775.86	5,897.74	0.0000	4.5800	50.0000	0.0000	(0.7348)	(0.0819)	0.0000	1	(0.8167)	01/06/2025
603866.SH	12/09/2024	SDB3260123446	7,100.00	0.9073	6,309.02	6,442.14	0.0000	4.5800	50.0000	0.0000	(0.8026)	(0.0895)	0.0000	1	(0.8921)	01/06/2025
603866.SH	12/09/2024	SDB3260123446	7,400.00	0.9073	6,575.60	6,714.35	0.0000	4.5800	50.0000	0.0000	(0.8366)	(0.0933)	0.0000	1	(0.9298)	01/06/2025
603866.SH	12/09/2024	SDB3260123446	12,100.00	0.9073	10,751.99	10,978.86	0.0000	4.5800	50.0000	0.0000	(1.3679)	(0.1525)	0.0000	1	(1.5204)	01/06/2025
603866.SH	12/09/2024	SDB3260123446	9,900.00	0.9073	8,797.08	8,982.71	0.0000	4.5800	50.0000	0.0000	(1.1192)	(0.1248)	0.0000	1	(1.2439)	01/06/2025
603866.SH	12/09/2024	SDB3260123446	1,200.00	0.9073	1,066.31	1,088.81	0.0000	4.5800	50.0000	0.0000	(0.1357)	(0.0151)	0.0000	1	(0.1508)	01/06/2025
603866.SH	12/09/2024	SDB3260123446	4,900.00	0.9073	4,354.11	4,445.99	0.0000	4.5800	50.0000	0.0000	(0.5539)	(0.0617)	0.0000	1	(0.6157)	01/06/2025
603866.SH	12/09/2024	SDB3260123446	20,800.00	0.9073	18,305.04	18,691.29	0.0000	4.5800	50.0000	0.0000	(2.3288)	(0.2596)	0.0000	1	(2.5884)	01/06/2025
603866.SH	12/09/2024	SDB3260123446	88,900.00	0.9073	78,996.01	80,662.88	0.0000	4.5800	50.0000	0.0000	(10.0500)	(1.1203)	0.0000	1	(11.1704)	01/06/2025
603866.SH	12/09/2024	SDB3260123446	66,800.00	0.9073	59,358.08	60,610.58	0.0000	4.5800	50.0000	0.0000	(7.5517)	(0.8418)	0.0000	1	(8.3935)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
TOLY BREAD CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
603866.SH	12/09/2024	SDB3260123446	11,900.00	0.9073	10,574.27	10,797.39	0.0000	4.5800	50.0000	0.0000	(1.3453)	(0.1500)	0.0000	1	(1.4952)	01/06/2025
603866.SH	12/09/2024	SDB3260123446	18,900.00	0.9073	16,794.43	17,148.80	0.0000	4.5800	50.0000	0.0000	(2.1366)	(0.2382)	0.0000	1	(2.3748)	01/06/2025
603866.SH	12/09/2024	SDB3260123446	1,800.00	0.9073	1,599.47	1,633.22	0.0000	4.5800	50.0000	0.0000	(0.2035)	(0.0227)	0.0000	1	(0.2262)	01/06/2025
603866.SH	12/09/2024	SDB3260123446	2,100.00	0.9073	1,866.05	1,905.42	0.0000	4.5800	50.0000	0.0000	(0.2374)	(0.0265)	0.0000	1	(0.2639)	01/06/2025
603866.SH	12/09/2024	SDB3260123446	2,400.00	0.9073	2,132.63	2,177.63	0.0000	4.5800	50.0000	0.0000	(0.2713)	(0.0302)	0.0000	1	(0.3016)	01/06/2025
603866.SH	12/09/2024	SDB3260123446	18,200.00	0.9073	16,172.41	16,513.66	0.0000	4.5800	50.0000	0.0000	(2.0575)	(0.2294)	0.0000	1	(2.2868)	01/06/2025
603866.SH	12/09/2024	SDB3260123446	12,000.00	0.9073	10,663.13	10,888.13	0.0000	4.5800	50.0000	0.0000	(1.3566)	(0.1512)	0.0000	1	(1.5078)	01/06/2025
603866.SH	12/09/2024	SDB3260123446	10,500.00	0.9073	9,330.24	9,527.11	0.0000	4.5800	50.0000	0.0000	(1.1870)	(0.1323)	0.0000	1	(1.3193)	01/06/2025
603866.SH	12/09/2024	SDB3260123446	7,800.00	0.9073	6,931.03	7,077.28	0.0000	4.5800	50.0000	0.0000	(0.8818)	(0.0983)	0.0000	1	(0.9801)	01/06/2025
603866.SH	12/09/2024	SDB3260123446	6,500.00	0.9073	5,775.86	5,897.74	0.0000	4.5800	50.0000	0.0000	(0.7348)	(0.0819)	0.0000	1	(0.8167)	01/06/2025
603866.SH	12/09/2024	SDB3260123446	100.00	0.9073	88.86	90.73	0.0000	4.5800	50.0000	0.0000	(0.0113)	(0.0013)	0.0000	1	(0.0126)	01/06/2025
603866.SH	12/09/2024	SDB3260123446	500.00	0.9073	444.30	453.67	0.0000	4.5800	50.0000	0.0000	(0.0565)	(0.0063)	0.0000	1	(0.0628)	01/06/2025
603866.SH	12/09/2024	SDB3260123446	300.00	0.9073	266.58	272.20	0.0000	4.5800	50.0000	0.0000	(0.0339)	(0.0038)	0.0000	1	(0.0377)	01/06/2025
603866.SH	12/09/2024	SDB3260123446	4,700.00	0.9073	4,176.39	4,264.52	0.0000	4.5800	50.0000	0.0000	(0.5313)	(0.0592)	0.0000	1	(0.5906)	01/06/2025
603866.SH	12/09/2024	SDB3260123446	21,000.00	0.9073	18,660.47	19,054.22	0.0000	4.5800	50.0000	0.0000	(2.3740)	(0.2646)	0.0000	1	(2.6387)	01/06/2025
603866.SH	12/09/2024	SDB3260123446	17,900.00	0.9073	15,905.83	16,241.46	0.0000	4.5800	50.0000	0.0000	(2.0236)	(0.2256)	0.0000	1	(2.2492)	01/06/2025
603866.SH	12/09/2024	SDB3260123446	1,600.00	0.9073	1,421.75	1,451.75	0.0000	4.5800	50.0000	0.0000	(0.1809)	(0.0202)	0.0000	1	(0.2010)	01/06/2025
603866.SH	12/09/2024	SDB3260123446	1,800.00	0.9073	1,599.47	1,633.22	0.0000	4.5800	50.0000	0.0000	(0.2035)	(0.0227)	0.0000	1	(0.2262)	01/06/2025
603866.SH	12/09/2024	SDB3260123446	900.00	0.9073	799.73	816.61	0.0000	4.5800	50.0000	0.0000	(0.1017)	(0.0113)	0.0000	1	(0.1131)	01/06/2025
603866.SH	12/09/2024	SDB3260123446	5,800.00	0.9073	5,153.85	5,262.60	0.0000	4.5800	50.0000	0.0000	(0.6557)	(0.0731)	0.0000	1	(0.7288)	01/06/2025
603866.SH	12/09/2024	SDB3260123446	300.00	0.9073	266.58	272.20	0.0000	4.5800	50.0000	0.0000	(0.0339)	(0.0038)	0.0000	1	(0.0377)	01/06/2025
603866.SH	12/09/2024	SDB3260123446	24,800.00	0.9073	22,037.13	22,502.13	0.0000	4.5800	50.0000	0.0000	(2.8036)	(0.3125)	0.0000	1	(3.1161)	01/06/2025
603866.SH	12/09/2024	SDB3260123446	15,600.00	0.9073	13,862.07	14,154.57	0.0000	4.5800	50.0000	0.0000	(1.7636)	(0.1966)	0.0000	1	(1.9602)	01/06/2025
603866.SH	12/09/2024	SDB3260123446	20,800.00	0.9073	18,482.76	18,872.76	0.0000	4.5800	50.0000	0.0000	(2.3514)	(0.2621)	0.0000	1	(2.6135)	01/06/2025
603866.SH	12/09/2024	SDB3260123446	3,400.00	0.9073	3,021.22	3,084.97	0.0000	4.5800	50.0000	0.0000	(0.3844)	(0.0428)	0.0000	1	(0.4272)	01/06/2025
603866.SH	12/09/2024	SDB3260123446	4,500.00	0.9073	3,998.67	4,083.05	0.0000	4.5800	50.0000	0.0000	(0.5087)	(0.0567)	0.0000	1	(0.5654)	01/06/2025
603866.SH	12/09/2024	SDB3260123446	14,700.00	0.9073	13,062.33	13,337.96	0.0000	4.5800	50.0000	0.0000	(1.6618)	(0.1852)	0.0000	1	(1.8471)	01/06/2025
603866.SH	12/09/2024	SDB3260123446	2,000.00	0.9073	1,777.19	1,814.69	0.0000	4.5800	50.0000	0.0000	(0.2261)	(0.0252)	0.0000	1	(0.2513)	01/06/2025
603866.SH	12/09/2024	SDB3260123446	5,400.00	0.9073	4,798.41	4,899.66	0.0000	4.5800	50.0000	0.0000	(0.6105)	(0.0681)	0.0000	1	(0.6785)	01/06/2025
603866.SH	12/09/2024	SDB3260123446	27,900.00	0.9073	24,791.77	25,314.90	0.0000	4.5800	50.0000	0.0000	(3.1541)	(0.3516)	0.0000	1	(3.5057)	01/06/2025
603866.SH	12/09/2024	SDB3260123446	41,000.00	0.9073	36,432.35	37,201.10	0.0000	4.5800	50.0000	0.0000	(4.6350)	(0.5167)	0.0000	1	(5.1517)	01/06/2025
603866.SH	12/09/2024	SDB3260123446	600.00	0.9073	533.16	544.41	0.0000	4.5800	50.0000	0.0000	(0.0678)	(0.0076)	0.0000	1	(0.0754)	01/06/2025
603866.SH	12/09/2024	SDB3260123446	900.00	0.9073	799.73	816.61	0.0000	4.5800	50.0000	0.0000	(0.1017)	(0.0113)	0.0000	1	(0.1131)	01/06/2025
603866.SH	12/09/2024	SDB3260123446	3,500.00	0.9073	3,110.08	3,175.70	0.0000	4.5800	50.0000	0.0000	(0.3957)	(0.0441)	0.0000	1	(0.4398)	01/06/2025
603866.SH	12/09/2024	SDB3260123446	3,400.00	0.9073	3,021.22	3,084.97	0.0000	4.5800	50.0000	0.0000	(0.3844)	(0.0428)	0.0000	1	(0.4272)	01/06/2025
603866.SH	12/09/2024	SDB3260123446	8,100.00	0.9073	7,197.61	7,349.49	0.0000	4.5800	50.0000	0.0000	(0.9157)	(0.1021)	0.0000	1	(1.0178)	01/06/2025
603866.SH	12/09/2024	SDB3260123446	3,200.00	0.9073	2,843.50	2,903.50	0.0000	4.5800	50.0000	0.0000	(0.3618)	(0.0403)	0.0000	1	(0.4021)	01/06/2025
603866.SH	12/09/2024	SDB3260123446	5,800.00	0.9073	5,153.85	5,262.60	0.0000	4.5800	50.0000	0.0000	(0.6557)	(0.0731)	0.0000	1	(0.7288)	01/06/2025
603866.SH	12/09/2024	SDB3260123446	17,700.00	0.9073	15,728.11	16,059.99	0.0000	4.5800	50.0000	0.0000	(2.0010)	(0.2231)	0.0000	1	(2.2240)	01/06/2025
603866.SH	12/06/2024	SDB3260123446	700.00	0.8946	622.02	626.21	0.0000	4.5800	50.0000	0.0000	(0.2374)	(0.0261)	0.0000	3	(0.2635)	01/06/2025
603866.SH	12/06/2024	SDB3260123446	300.00	0.8946	266.58	268.37	0.0000	4.5800	50.0000	0.0000	(0.1017)	(0.0112)	0.0000	3	(0.1129)	01/06/2025
603866.SH	12/06/2024	SDB3260123446	29,900.00	0.8946	26,568.96	26,748.00	0.0000	4.5800	50.0000	0.0000	(10.1405)	(1.1145)	0.0000	3	(11.2550)	01/06/2025
603866.SH	12/06/2024	SDB3260123446	13,300.00	0.8946	11,818.30	11,897.94	0.0000	4.5800	50.0000	0.0000	(4.5107)	(0.4957)	0.0000	3	(5.0064)	01/06/2025
603866.SH	12/06/2024	SDB3260123446	4,800.00	0.8946	4,265.25	4,293.99	0.0000	4.5800	50.0000	0.0000	(1.6279)	(0.1789)	0.0000	3	(1.8068)	01/06/2025
603866.SH	12/06/2024	SDB3260123446	21,900.00	0.8946	19,460.21	19,591.35	0.0000	4.5800	50.0000	0.0000	(7.4273)	(0.8163)	0.0000	3	(8.2436)	01/06/2025
603866.SH	12/06/2024	SDB3260123446	400.00	0.8946	355.44	357.83	0.0000	4.5800	50.0000	0.0000	(0.1357)	(0.0149)	0.0000	3	(0.1506)	01/06/2025
603866.SH	12/06/2024	SDB3260123446	700.00	0.8946	622.02	626.21	0.0000	4.5800	50.0000	0.0000	(0.2374)	(0.0261)	0.0000	3	(0.2635)	01/06/2025
603866.SH	12/06/2024	SDB3260123446	4,300.00	0.8946	3,820.95	3,846.70	0.0000	4.5800	50.0000	0.0000	(1.4583)	(0.1603)	0.0000	3	(1.6186)	01/06/2025
603866.SH	12/06/2024	SDB3260123446	14,400.00	0.8946	12,795.75	12,881.98	0.0000	4.5800	50.0000	0.0000	(4.8837)	(0.5367)	0.0000	3	(5.4205)	01/06/2025
603866.SH	12/06/2024	SDB3260123446	6,400.00	0.8946	5,687.00	5,725.32	0.0000	4.5800	50.0000	0.0000	(2.1705)	(0.2386)	0.0000	3	(2.4091)	01/06/2025

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Fund: ALL
Business Date: Jan 6, 2025
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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
TOLY BREAD CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
603866.SH	12/06/2024	SDB3260123446	13,500.00	0.8946	11,996.02	12,076.86	0.0000	4.5800	50.0000	0.0000	(4.5785)	(0.5032)	0.0000	3	(5.0817)	01/06/2025
603866.SH	12/06/2024	SDB3260123446	6,000.00	0.8946	5,331.56	5,367.49	0.0000	4.5800	50.0000	0.0000	(2.0349)	(0.2236)	0.0000	3	(2.2585)	01/06/2025
603866.SH	12/06/2024	SDB3260123446	7,800.00	0.8946	6,931.03	6,977.74	0.0000	4.5800	50.0000	0.0000	(2.6453)	(0.2907)	0.0000	3	(2.9361)	01/06/2025
603866.SH	12/06/2024	SDB3260123446	5,200.00	0.8946	4,620.69	4,651.83	0.0000	4.5800	50.0000	0.0000	(1.7636)	(0.1938)	0.0000	3	(1.9574)	01/06/2025
603866.SH	12/06/2024	SDB3260123446	17,500.00	0.8946	15,550.40	15,655.18	0.0000	4.5800	50.0000	0.0000	(5.9351)	(0.6523)	0.0000	3	(6.5874)	01/06/2025
603866.SH	12/06/2024	SDB3260123446	8,300.00	0.8946	7,375.33	7,425.03	0.0000	4.5800	50.0000	0.0000	(2.8149)	(0.3094)	0.0000	3	(3.1243)	01/06/2025
603866.SH	12/06/2024	SDB3260123446	2,000.00	0.8946	1,777.19	1,789.16	0.0000	4.5800	50.0000	0.0000	(0.6783)	(0.0745)	0.0000	3	(0.7528)	01/06/2025
603866.SH	12/06/2024	SDB3260123446	1,300.00	0.8946	1,155.17	1,162.96	0.0000	4.5800	50.0000	0.0000	(0.4409)	(0.0485)	0.0000	3	(0.4893)	01/06/2025
603866.SH	12/06/2024	SDB3260123446	100.00	0.8946	88.86	89.46	0.0000	4.5800	50.0000	0.0000	(0.0339)	(0.0037)	0.0000	3	(0.0376)	01/06/2025
603866.SH	12/06/2024	SDB3260123446	1,400.00	0.8946	1,244.03	1,252.41	0.0000	4.5800	50.0000	0.0000	(0.4748)	(0.0522)	0.0000	3	(0.5270)	01/06/2025
603866.SH	12/06/2024	SDB3260123446	41,400.00	0.8946	36,787.79	37,035.69	0.0000	4.5800	50.0000	0.0000	(14.0407)	(1.5432)	0.0000	3	(15.5838)	01/06/2025
603866.SH	12/06/2024	SDB3260123446	600.00	0.8946	533.16	536.75	0.0000	4.5800	50.0000	0.0000	(0.2035)	(0.0224)	0.0000	3	(0.2259)	01/06/2025
603866.SH	12/06/2024	SDB3260123446	27,500.00	0.8946	24,436.33	24,601.01	0.0000	4.5800	50.0000	0.0000	(9.3265)	(1.0250)	0.0000	3	(10.3516)	01/06/2025
603866.SH	12/06/2024	SDB3260123446	13,500.00	0.8946	11,996.02	12,076.86	0.0000	4.5800	50.0000	0.0000	(4.5785)	(0.5032)	0.0000	3	(5.0817)	01/06/2025
603866.SH	12/06/2024	SDB3260123446	6,500.00	0.8946	5,775.86	5,814.78	0.0000	4.5800	50.0000	0.0000	(2.2045)	(0.2423)	0.0000	3	(2.4467)	01/06/2025
603866.SH	12/06/2024	SDB3260123446	7,100.00	0.8946	6,309.02	6,351.53	0.0000	4.5800	50.0000	0.0000	(2.4079)	(0.2646)	0.0000	3	(2.6726)	01/06/2025
603866.SH	12/06/2024	SDB3260123446	7,400.00	0.8946	6,575.60	6,619.91	0.0000	4.5800	50.0000	0.0000	(2.5097)	(0.2758)	0.0000	3	(2.7855)	01/06/2025
603866.SH	12/06/2024	SDB3260123446	12,100.00	0.8946	10,751.99	10,824.44	0.0000	4.5800	50.0000	0.0000	(4.1037)	(0.4510)	0.0000	3	(4.5547)	01/06/2025
603866.SH	12/06/2024	SDB3260123446	9,900.00	0.8946	8,797.08	8,856.36	0.0000	4.5800	50.0000	0.0000	(3.3576)	(0.3690)	0.0000	3	(3.7266)	01/06/2025
603866.SH	12/06/2024	SDB3260123446	1,200.00	0.8946	1,066.31	1,073.50	0.0000	4.5800	50.0000	0.0000	(0.4070)	(0.0447)	0.0000	3	(0.4517)	01/06/2025
603866.SH	12/06/2024	SDB3260123446	4,900.00	0.8946	4,354.11	4,383.45	0.0000	4.5800	50.0000	0.0000	(1.6618)	(0.1826)	0.0000	3	(1.8445)	01/06/2025
603866.SH	12/06/2024	SDB3260123446	20,600.00	0.8946	18,305.04	18,428.39	0.0000	4.5800	50.0000	0.0000	(6.9864)	(0.7678)	0.0000	3	(7.7543)	01/06/2025
603866.SH	12/06/2024	SDB3260123446	88,900.00	0.8946	78,996.01	79,528.34	0.0000	4.5800	50.0000	0.0000	(30.1501)	(3.3137)	0.0000	3	(33.4638)	01/06/2025
603866.SH	12/06/2024	SDB3260123446	66,800.00	0.8946	59,358.08	59,758.08	0.0000	4.5800	50.0000	0.0000	(22.6550)	(2.4899)	0.0000	3	(25.1449)	01/06/2025
603866.SH	12/06/2024	SDB3260123446	11,900.00	0.8946	10,574.27	10,645.53	0.0000	4.5800	50.0000	0.0000	(4.0358)	(0.4436)	0.0000	3	(4.4794)	01/06/2025
603866.SH	12/06/2024	SDB3260123446	18,900.00	0.8946	16,794.43	16,907.60	0.0000	4.5800	50.0000	0.0000	(6.4099)	(0.7045)	0.0000	3	(7.1144)	01/06/2025
603866.SH	12/06/2024	SDB3260123446	1,800.00	0.8946	1,599.47	1,610.25	0.0000	4.5800	50.0000	0.0000	(0.6105)	(0.0671)	0.0000	3	(0.6776)	01/06/2025
603866.SH	12/06/2024	SDB3260123446	2,100.00	0.8946	1,866.05	1,878.62	0.0000	4.5800	50.0000	0.0000	(0.7122)	(0.0783)	0.0000	3	(0.7905)	01/06/2025
603866.SH	12/06/2024	SDB3260123446	2,400.00	0.8946	2,132.63	2,147.00	0.0000	4.5800	50.0000	0.0000	(0.8140)	(0.0895)	0.0000	3	(0.9034)	01/06/2025
603866.SH	12/06/2024	SDB3260123446	18,200.00	0.8946	16,172.41	16,281.39	0.0000	4.5800	50.0000	0.0000	(6.1725)	(0.6784)	0.0000	3	(6.8509)	01/06/2025
603866.SH	12/06/2024	SDB3260123446	12,000.00	0.8946	10,663.13	10,734.98	0.0000	4.5800	50.0000	0.0000	(4.0698)	(0.4473)	0.0000	3	(4.5171)	01/06/2025
603866.SH	12/06/2024	SDB3260123446	10,500.00	0.8946	9,330.24	9,393.11	0.0000	4.5800	50.0000	0.0000	(3.5610)	(0.3914)	0.0000	3	(3.9524)	01/06/2025
603866.SH	12/06/2024	SDB3260123446	7,800.00	0.8946	6,931.03	6,977.74	0.0000	4.5800	50.0000	0.0000	(2.6453)	(0.2907)	0.0000	3	(2.9361)	01/06/2025
603866.SH	12/06/2024	SDB3260123446	6,500.00	0.8946	5,775.86	5,814.78	0.0000	4.5800	50.0000	0.0000	(2.2045)	(0.2423)	0.0000	3	(2.4467)	01/06/2025
603866.SH	12/06/2024	SDB3260123446	100.00	0.8946	88.86	89.46	0.0000	4.5800	50.0000	0.0000	(0.0339)	(0.0037)	0.0000	3	(0.0376)	01/06/2025
603866.SH	12/06/2024	SDB3260123446	500.00	0.8946	444.30	447.29	0.0000	4.5800	50.0000	0.0000	(0.1696)	(0.0186)	0.0000	3	(0.1882)	01/06/2025
603866.SH	12/06/2024	SDB3260123446	300.00	0.8946	266.58	268.37	0.0000	4.5800	50.0000	0.0000	(0.1017)	(0.0112)	0.0000	3	(0.1129)	01/06/2025
603866.SH	12/06/2024	SDB3260123446	4,700.00	0.8946	4,176.39	4,204.54	0.0000	4.5800	50.0000	0.0000	(1.5940)	(0.1752)	0.0000	3	(1.7692)	01/06/2025
603866.SH	12/06/2024	SDB3260123446	21,000.00	0.8946	18,660.47	18,786.22	0.0000	4.5800	50.0000	0.0000	(7.1221)	(0.7828)	0.0000	3	(7.9048)	01/06/2025
603866.SH	12/06/2024	SDB3260123446	17,900.00	0.8946	15,905.83	16,013.02	0.0000	4.5800	50.0000	0.0000	(6.0707)	(0.6672)	0.0000	3	(6.7379)	01/06/2025
603866.SH	12/06/2024	SDB3260123446	1,600.00	0.8946	1,421.75	1,431.33	0.0000	4.5800	50.0000	0.0000	(0.5426)	(0.0596)	0.0000	3	(0.6023)	01/06/2025
603866.SH	12/06/2024	SDB3260123446	1,800.00	0.8946	1,599.47	1,610.25	0.0000	4.5800	50.0000	0.0000	(0.6105)	(0.0671)	0.0000	3	(0.6776)	01/06/2025
603866.SH	12/06/2024	SDB3260123446	900.00	0.8946	799.73	805.12	0.0000	4.5800	50.0000	0.0000	(0.3052)	(0.0335)	0.0000	3	(0.3388)	01/06/2025
603866.SH	12/06/2024	SDB3260123446	5,800.00	0.8946	5,153.85	5,188.58	0.0000	4.5800	50.0000	0.0000	(1.9671)	(0.2162)	0.0000	3	(2.1832)	01/06/2025
603866.SH	12/06/2024	SDB3260123446	300.00	0.8946	266.58	268.37	0.0000	4.5800	50.0000	0.0000	(0.1017)	(0.0112)	0.0000	3	(0.1129)	01/06/2025
603866.SH	12/06/2024	SDB3260123446	24,800.00	0.8946	22,037.13	22,185.63	0.0000	4.5800	50.0000	0.0000	(8.4108)	(0.9244)	0.0000	3	(9.3352)	01/06/2025
603866.SH	12/06/2024	SDB3260123446	15,600.00	0.8946	13,862.07	13,955.48	0.0000	4.5800	50.0000	0.0000	(5.2907)	(0.5815)	0.0000	3	(5.8722)	01/06/2025
603866.SH	12/06/2024	SDB3260123446	20,800.00	0.8946	18,482.76	18,607.31	0.0000	4.5800	50.0000	0.0000	(7.0543)	(0.7753)	0.0000	3	(7.8296)	01/06/2025
603866.SH	12/06/2024	SDB3260123446	3,400.00	0.8946	3,021.22	3,041.58	0.0000	4.5800	50.0000	0.0000	(1.1531)	(0.1267)	0.0000	3	(1.2798)	01/06/2025
603866.SH	12/06/2024	SDB3260123446	4,500.00	0.8946	3,998.67	4,025.62	0.0000	4.5800	50.0000	0.0000	(1.5262)	(0.1677)	0.0000	3	(1.6939)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
TOLY BREAD CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
603866.SH	12/06/2024	SDB3260123446	14,700.00	0.8946	13,062.33	13,150.36	0.0000	4.5800	50.0000	0.0000	(4.9855)	(0.5479)	0.0000	3	(5.5334)	01/06/2025
603866.SH	12/06/2024	SDB3260123446	2,000.00	0.8946	1,777.19	1,789.16	0.0000	4.5800	50.0000	0.0000	(0.6783)	(0.0745)	0.0000	3	(0.7528)	01/06/2025
603866.SH	12/06/2024	SDB3260123446	5,400.00	0.8946	4,798.41	4,830.74	0.0000	4.5800	50.0000	0.0000	(1.8314)	(0.2013)	0.0000	3	(2.0327)	01/06/2025
603866.SH	12/06/2024	SDB3260123446	27,900.00	0.8946	24,791.77	24,958.84	0.0000	4.5800	50.0000	0.0000	(9.4622)	(1.0400)	0.0000	3	(10.5021)	01/06/2025
603866.SH	12/06/2024	SDB3260123446	41,000.00	0.8946	36,432.35	36,677.86	0.0000	4.5800	50.0000	0.0000	(13.9050)	(1.5282)	0.0000	3	(15.4333)	01/06/2025
603866.SH	12/06/2024	SDB3260123446	600.00	0.8946	533.16	536.75	0.0000	4.5800	50.0000	0.0000	(0.0235)	(0.0224)	0.0000	3	(0.2259)	01/06/2025
603866.SH	12/06/2024	SDB3260123446	900.00	0.8946	799.73	805.12	0.0000	4.5800	50.0000	0.0000	(0.3052)	(0.0335)	0.0000	3	(0.3388)	01/06/2025
603866.SH	12/06/2024	SDB3260123446	3,500.00	0.8946	3,110.08	3,131.04	0.0000	4.5800	50.0000	0.0000	(1.1870)	(0.1305)	0.0000	3	(1.3175)	01/06/2025
603866.SH	12/06/2024	SDB3260123446	3,400.00	0.8946	3,021.22	3,041.58	0.0000	4.5800	50.0000	0.0000	(1.1531)	(0.1267)	0.0000	3	(1.2798)	01/06/2025
603866.SH	12/06/2024	SDB3260123446	8,100.00	0.8946	7,197.61	7,246.11	0.0000	4.5800	50.0000	0.0000	(2.7471)	(0.3019)	0.0000	3	(3.0490)	01/06/2025
603866.SH	12/06/2024	SDB3260123446	3,200.00	0.8946	2,843.50	2,862.66	0.0000	4.5800	50.0000	0.0000	(1.0853)	(0.1193)	0.0000	3	(1.2045)	01/06/2025
603866.SH	12/06/2024	SDB3260123446	5,800.00	0.8946	5,153.85	5,188.58	0.0000	4.5800	50.0000	0.0000	(1.9671)	(0.2162)	0.0000	3	(2.1832)	01/06/2025
603866.SH	12/06/2024	SDB3260123446	17,700.00	0.8946	15,728.11	15,834.10	0.0000	4.5800	50.0000	0.0000	(6.0029)	(0.6598)	0.0000	3	(6.6627)	01/06/2025
603866.SH	12/05/2024	SDB3260123446	700.00	0.8948	622.02	626.36	0.0000	4.5800	50.0000	0.0000	(0.0791)	(0.0087)	0.0000	1	(0.0878)	01/06/2025
603866.SH	12/05/2024	SDB3260123446	300.00	0.8948	266.58	268.44	0.0000	4.5800	50.0000	0.0000	(0.0339)	(0.0037)	0.0000	1	(0.0376)	01/06/2025
603866.SH	12/05/2024	SDB3260123446	29,900.00	0.8948	26,568.96	26,754.49	0.0000	4.5800	50.0000	0.0000	(3.3802)	(0.3716)	0.0000	1	(3.7518)	01/06/2025
603866.SH	12/05/2024	SDB3260123446	13,300.00	0.8948	11,818.30	11,900.83	0.0000	4.5800	50.0000	0.0000	(1.5036)	(0.1653)	0.0000	1	(1.6688)	01/06/2025
603866.SH	12/05/2024	SDB3260123446	4,800.00	0.8948	4,265.25	4,295.04	0.0000	4.5800	50.0000	0.0000	(0.5426)	(0.0597)	0.0000	1	(0.6023)	01/06/2025
603866.SH	12/05/2024	SDB3260123446	21,900.00	0.8948	19,460.21	19,596.10	0.0000	4.5800	50.0000	0.0000	(2.4758)	(0.2722)	0.0000	1	(2.7479)	01/06/2025
603866.SH	12/05/2024	SDB3260123446	400.00	0.8948	355.44	357.92	0.0000	4.5800	50.0000	0.0000	(0.0452)	(0.0050)	0.0000	1	(0.0502)	01/06/2025
603866.SH	12/05/2024	SDB3260123446	700.00	0.8948	622.02	626.36	0.0000	4.5800	50.0000	0.0000	(0.0791)	(0.0087)	0.0000	1	(0.0878)	01/06/2025
603866.SH	12/05/2024	SDB3260123446	4,300.00	0.8948	3,820.95	3,847.64	0.0000	4.5800	50.0000	0.0000	(0.4861)	(0.0534)	0.0000	1	(0.5395)	01/06/2025
603866.SH	12/05/2024	SDB3260123446	14,400.00	0.8948	12,795.75	12,885.11	0.0000	4.5800	50.0000	0.0000	(1.6279)	(0.1790)	0.0000	1	(1.8069)	01/06/2025
603866.SH	12/05/2024	SDB3260123446	6,400.00	0.8948	5,687.00	5,726.71	0.0000	4.5800	50.0000	0.0000	(0.7235)	(0.0795)	0.0000	1	(0.8031)	01/06/2025
603866.SH	12/05/2024	SDB3260123446	13,500.00	0.8948	11,996.02	12,079.79	0.0000	4.5800	50.0000	0.0000	(1.5262)	(0.1678)	0.0000	1	(1.6939)	01/06/2025
603866.SH	12/05/2024	SDB3260123446	6,000.00	0.8948	5,331.56	5,368.79	0.0000	4.5800	50.0000	0.0000	(0.6783)	(0.0746)	0.0000	1	(0.7529)	01/06/2025
603866.SH	12/05/2024	SDB3260123446	7,800.00	0.8948	6,931.03	6,979.43	0.0000	4.5800	50.0000	0.0000	(0.8818)	(0.0969)	0.0000	1	(0.9787)	01/06/2025
603866.SH	12/05/2024	SDB3260123446	5,200.00	0.8948	4,620.69	4,652.95	0.0000	4.5800	50.0000	0.0000	(0.5879)	(0.0646)	0.0000	1	(0.6525)	01/06/2025
603866.SH	12/05/2024	SDB3260123446	17,500.00	0.8948	15,550.40	15,658.98	0.0000	4.5800	50.0000	0.0000	(1.9784)	(0.2175)	0.0000	1	(2.1958)	01/06/2025
603866.SH	12/05/2024	SDB3260123446	8,300.00	0.8948	7,375.33	7,426.83	0.0000	4.5800	50.0000	0.0000	(0.9383)	(0.1032)	0.0000	1	(1.0415)	01/06/2025
603866.SH	12/05/2024	SDB3260123446	2,000.00	0.8948	1,777.19	1,789.60	0.0000	4.5800	50.0000	0.0000	(0.2261)	(0.0249)	0.0000	1	(0.2510)	01/06/2025
603866.SH	12/05/2024	SDB3260123446	1,300.00	0.8948	1,155.17	1,163.24	0.0000	4.5800	50.0000	0.0000	(0.1470)	(0.0162)	0.0000	1	(0.1631)	01/06/2025
603866.SH	12/05/2024	SDB3260123446	100.00	0.8948	88.86	89.48	0.0000	4.5800	50.0000	0.0000	(0.0113)	(0.0012)	0.0000	1	(0.0125)	01/06/2025
603866.SH	12/05/2024	SDB3260123446	1,400.00	0.8948	1,244.03	1,252.72	0.0000	4.5800	50.0000	0.0000	(0.1583)	(0.0174)	0.0000	1	(0.1757)	01/06/2025
603866.SH	12/05/2024	SDB3260123446	41,400.00	0.8948	36,787.79	37,044.68	0.0000	4.5800	50.0000	0.0000	(4.6802)	(0.5145)	0.0000	1	(5.1947)	01/06/2025
603866.SH	12/05/2024	SDB3260123446	600.00	0.8948	533.16	536.88	0.0000	4.5800	50.0000	0.0000	(0.0678)	(0.0075)	0.0000	1	(0.0753)	01/06/2025
603866.SH	12/05/2024	SDB3260123446	27,500.00	0.8948	24,436.33	24,606.97	0.0000	4.5800	50.0000	0.0000	(3.1088)	(0.3418)	0.0000	1	(3.4506)	01/06/2025
603866.SH	12/05/2024	SDB3260123446	13,500.00	0.8948	11,996.02	12,079.79	0.0000	4.5800	50.0000	0.0000	(1.5262)	(0.1678)	0.0000	1	(1.6939)	01/06/2025
603866.SH	12/05/2024	SDB3260123446	6,500.00	0.8948	5,775.86	5,816.19	0.0000	4.5800	50.0000	0.0000	(0.7348)	(0.0808)	0.0000	1	(0.8156)	01/06/2025
603866.SH	12/05/2024	SDB3260123446	7,100.00	0.8948	6,309.02	6,353.07	0.0000	4.5800	50.0000	0.0000	(0.8026)	(0.0882)	0.0000	1	(0.8909)	01/06/2025
603866.SH	12/05/2024	SDB3260123446	7,400.00	0.8948	6,575.60	6,621.51	0.0000	4.5800	50.0000	0.0000	(0.8366)	(0.0920)	0.0000	1	(0.9285)	01/06/2025
603866.SH	12/05/2024	SDB3260123446	12,100.00	0.8948	10,751.99	10,827.07	0.0000	4.5800	50.0000	0.0000	(1.3679)	(0.1504)	0.0000	1	(1.5183)	01/06/2025
603866.SH	12/05/2024	SDB3260123446	9,900.00	0.8948	8,797.08	8,858.51	0.0000	4.5800	50.0000	0.0000	(1.1192)	(0.1230)	0.0000	1	(1.2422)	01/06/2025
603866.SH	12/05/2024	SDB3260123446	1,200.00	0.8948	1,066.31	1,073.76	0.0000	4.5800	50.0000	0.0000	(0.1357)	(0.0149)	0.0000	1	(0.1506)	01/06/2025
603866.SH	12/05/2024	SDB3260123446	4,900.00	0.8948	4,354.11	4,384.52	0.0000	4.5800	50.0000	0.0000	(0.5539)	(0.0609)	0.0000	1	(0.6148)	01/06/2025
603866.SH	12/05/2024	SDB3260123446	20,600.00	0.8948	18,305.04	18,432.86	0.0000	4.5800	50.0000	0.0000	(2.3288)	(0.2560)	0.0000	1	(2.5848)	01/06/2025
603866.SH	12/05/2024	SDB3260123446	88,900.00	0.8948	78,996.01	79,547.63	0.0000	4.5800	50.0000	0.0000	(10.0500)	(1.1048)	0.0000	1	(11.1549)	01/06/2025
603866.SH	12/05/2024	SDB3260123446	66,800.00	0.8948	59,358.08	59,772.57	0.0000	4.5800	50.0000	0.0000	(7.5517)	(0.8302)	0.0000	1	(8.3818)	01/06/2025
603866.SH	12/05/2024	SDB3260123446	11,900.00	0.8948	10,574.27	10,648.11	0.0000	4.5800	50.0000	0.0000	(1.3453)	(0.1479)	0.0000	1	(1.4932)	01/06/2025
603866.SH	12/05/2024	SDB3260123446	18,900.00	0.8948	16,794.43	16,911.70	0.0000	4.5800	50.0000	0.0000	(2.1366)	(0.2349)	0.0000	1	(2.3715)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
TOLY BREAD CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
603866.SH	12/05/2024	SDB3260123446	1,800.00	0.8948	1,599.47	1,610.64	0.0000	4.5800	50.0000	0.0000	(0.2035)	(0.0224)	0.0000	1	(0.2259)	01/06/2025
603866.SH	12/05/2024	SDB3260123446	2,100.00	0.8948	1,866.05	1,879.08	0.0000	4.5800	50.0000	0.0000	(0.2374)	(0.0261)	0.0000	1	(0.2635)	01/06/2025
603866.SH	12/05/2024	SDB3260123446	2,400.00	0.8948	2,132.63	2,147.52	0.0000	4.5800	50.0000	0.0000	(0.2713)	(0.0298)	0.0000	1	(0.3011)	01/06/2025
603866.SH	12/05/2024	SDB3260123446	18,200.00	0.8948	16,172.41	16,285.34	0.0000	4.5800	50.0000	0.0000	(2.0575)	(0.2262)	0.0000	1	(2.2837)	01/06/2025
603866.SH	12/05/2024	SDB3260123446	12,000.00	0.8948	10,663.13	10,737.59	0.0000	4.5800	50.0000	0.0000	(1.3566)	(0.1491)	0.0000	1	(1.5057)	01/06/2025
603866.SH	12/05/2024	SDB3260123446	10,500.00	0.8948	9,330.24	9,395.39	0.0000	4.5800	50.0000	0.0000	(1.1870)	(0.1305)	0.0000	1	(1.3175)	01/06/2025
603866.SH	12/05/2024	SDB3260123446	7,800.00	0.8948	6,931.03	6,979.43	0.0000	4.5800	50.0000	0.0000	(0.8818)	(0.0969)	0.0000	1	(0.9787)	01/06/2025
603866.SH	12/05/2024	SDB3260123446	6,500.00	0.8948	5,775.86	5,816.19	0.0000	4.5800	50.0000	0.0000	(0.7348)	(0.0808)	0.0000	1	(0.8156)	01/06/2025
603866.SH	12/05/2024	SDB3260123446	100.00	0.8948	88.86	89.48	0.0000	4.5800	50.0000	0.0000	(0.0113)	(0.0012)	0.0000	1	(0.0125)	01/06/2025
603866.SH	12/05/2024	SDB3260123446	500.00	0.8948	444.30	447.40	0.0000	4.5800	50.0000	0.0000	(0.0565)	(0.0062)	0.0000	1	(0.0627)	01/06/2025
603866.SH	12/05/2024	SDB3260123446	300.00	0.8948	266.58	268.44	0.0000	4.5800	50.0000	0.0000	(0.0339)	(0.0037)	0.0000	1	(0.0376)	01/06/2025
603866.SH	12/05/2024	SDB3260123446	4,700.00	0.8948	4,176.39	4,205.56	0.0000	4.5800	50.0000	0.0000	(0.5313)	(0.0584)	0.0000	1	(0.5897)	01/06/2025
603866.SH	12/05/2024	SDB3260123446	21,000.00	0.8948	18,660.47	18,790.78	0.0000	4.5800	50.0000	0.0000	(2.3740)	(0.2610)	0.0000	1	(2.6350)	01/06/2025
603866.SH	12/05/2024	SDB3260123446	17,900.00	0.8948	15,905.83	16,016.90	0.0000	4.5800	50.0000	0.0000	(2.0236)	(0.2225)	0.0000	1	(2.2460)	01/06/2025
603866.SH	12/05/2024	SDB3260123446	1,600.00	0.8948	1,421.75	1,431.68	0.0000	4.5800	50.0000	0.0000	(0.1809)	(0.0199)	0.0000	1	(0.2008)	01/06/2025
603866.SH	12/05/2024	SDB3260123446	1,800.00	0.8948	1,599.47	1,610.64	0.0000	4.5800	50.0000	0.0000	(0.2035)	(0.0224)	0.0000	1	(0.2259)	01/06/2025
603866.SH	12/05/2024	SDB3260123446	900.00	0.8948	799.73	805.32	0.0000	4.5800	50.0000	0.0000	(0.1017)	(0.0112)	0.0000	1	(0.1129)	01/06/2025
603866.SH	12/05/2024	SDB3260123446	5,800.00	0.8948	5,153.85	5,189.83	0.0000	4.5800	50.0000	0.0000	(0.6557)	(0.0721)	0.0000	1	(0.7278)	01/06/2025
603866.SH	12/05/2024	SDB3260123446	300.00	0.8948	266.58	268.44	0.0000	4.5800	50.0000	0.0000	(0.0339)	(0.0037)	0.0000	1	(0.0376)	01/06/2025
603866.SH	12/05/2024	SDB3260123446	24,800.00	0.8948	22,037.13	22,191.02	0.0000	4.5800	50.0000	0.0000	(2.8036)	(0.3082)	0.0000	1	(3.1118)	01/06/2025
603866.SH	12/05/2024	SDB3260123446	15,600.00	0.8948	13,862.07	13,958.86	0.0000	4.5800	50.0000	0.0000	(1.7636)	(0.1939)	0.0000	1	(1.9574)	01/06/2025
603866.SH	12/05/2024	SDB3260123446	20,800.00	0.8948	18,482.76	18,611.82	0.0000	4.5800	50.0000	0.0000	(2.3514)	(0.2585)	0.0000	1	(2.6099)	01/06/2025
603866.SH	12/05/2024	SDB3260123446	3,400.00	0.8948	3,021.22	3,042.32	0.0000	4.5800	50.0000	0.0000	(0.3844)	(0.0423)	0.0000	1	(0.4266)	01/06/2025
603866.SH	12/05/2024	SDB3260123446	4,500.00	0.8948	3,998.67	4,026.60	0.0000	4.5800	50.0000	0.0000	(0.5087)	(0.0559)	0.0000	1	(0.5646)	01/06/2025
603866.SH	12/05/2024	SDB3260123446	14,700.00	0.8948	13,062.33	13,153.55	0.0000	4.5800	50.0000	0.0000	(1.6618)	(0.1827)	0.0000	1	(1.8445)	01/06/2025
603866.SH	12/05/2024	SDB3260123446	2,000.00	0.8948	1,777.19	1,789.60	0.0000	4.5800	50.0000	0.0000	(0.2261)	(0.0249)	0.0000	1	(0.2510)	01/06/2025
603866.SH	12/05/2024	SDB3260123446	5,400.00	0.8948	4,798.41	4,831.91	0.0000	4.5800	50.0000	0.0000	(0.6105)	(0.0671)	0.0000	1	(0.6776)	01/06/2025
603866.SH	12/05/2024	SDB3260123446	27,900.00	0.8948	24,791.77	24,964.89	0.0000	4.5800	50.0000	0.0000	(3.1541)	(0.3467)	0.0000	1	(3.5008)	01/06/2025
603866.SH	12/05/2024	SDB3260123446	41,000.00	0.8948	36,432.35	36,686.76	0.0000	4.5800	50.0000	0.0000	(4.6350)	(0.5095)	0.0000	1	(5.1445)	01/06/2025
603866.SH	12/05/2024	SDB3260123446	600.00	0.8948	533.16	536.88	0.0000	4.5800	50.0000	0.0000	(0.0678)	(0.0075)	0.0000	1	(0.0753)	01/06/2025
603866.SH	12/05/2024	SDB3260123446	900.00	0.8948	799.73	805.32	0.0000	4.5800	50.0000	0.0000	(0.1017)	(0.0112)	0.0000	1	(0.1129)	01/06/2025
603866.SH	12/05/2024	SDB3260123446	3,500.00	0.8948	3,110.08	3,131.80	0.0000	4.5800	50.0000	0.0000	(0.3957)	(0.0435)	0.0000	1	(0.4392)	01/06/2025
603866.SH	12/05/2024	SDB3260123446	3,400.00	0.8948	3,021.22	3,042.32	0.0000	4.5800	50.0000	0.0000	(0.3844)	(0.0423)	0.0000	1	(0.4266)	01/06/2025
603866.SH	12/05/2024	SDB3260123446	8,100.00	0.8948	7,197.61	7,247.87	0.0000	4.5800	50.0000	0.0000	(0.9157)	(0.1007)	0.0000	1	(1.0164)	01/06/2025
603866.SH	12/05/2024	SDB3260123446	3,200.00	0.8948	2,843.50	2,863.36	0.0000	4.5800	50.0000	0.0000	(0.3618)	(0.0398)	0.0000	1	(0.4015)	01/06/2025
603866.SH	12/05/2024	SDB3260123446	5,800.00	0.8948	5,153.85	5,189.83	0.0000	4.5800	50.0000	0.0000	(0.6557)	(0.0721)	0.0000	1	(0.7278)	01/06/2025
603866.SH	12/05/2024	SDB3260123446	17,700.00	0.8948	15,728.11	15,837.94	0.0000	4.5800	50.0000	0.0000	(2.0010)	(0.2200)	0.0000	1	(2.2209)	01/06/2025
603866.SH	12/04/2024	SDB3260123446	700.00	0.8886	622.02	622.02	0.0000	4.5800	50.0000	0.0000	(0.0791)	(0.0086)	0.0000	1	(0.0878)	01/06/2025
603866.SH	12/04/2024	SDB3260123446	300.00	0.8886	266.58	266.58	0.0000	4.5800	50.0000	0.0000	(0.0339)	(0.0037)	0.0000	1	(0.0376)	01/06/2025
603866.SH	12/04/2024	SDB3260123446	29,900.00	0.8886	26,568.96	26,568.96	0.0000	4.5800	50.0000	0.0000	(3.3802)	(0.3690)	0.0000	1	(3.7492)	01/06/2025
603866.SH	12/04/2024	SDB3260123446	13,300.00	0.8886	11,818.30	11,818.30	0.0000	4.5800	50.0000	0.0000	(1.5306)	(0.1641)	0.0000	1	(1.6677)	01/06/2025
603866.SH	12/04/2024	SDB3260123446	4,800.00	0.8886	4,265.25	4,265.25	0.0000	4.5800	50.0000	0.0000	(0.5426)	(0.0592)	0.0000	1	(0.6019)	01/06/2025
603866.SH	12/04/2024	SDB3260123446	21,900.00	0.8886	19,460.21	19,460.21	0.0000	4.5800	50.0000	0.0000	(2.4758)	(0.2703)	0.0000	1	(2.7461)	01/06/2025
603866.SH	12/04/2024	SDB3260123446	400.00	0.8886	355.44	355.44	0.0000	4.5800	50.0000	0.0000	(0.0452)	(0.0049)	0.0000	1	(0.0502)	01/06/2025
603866.SH	12/04/2024	SDB3260123446	700.00	0.8886	622.02	622.02	0.0000	4.5800	50.0000	0.0000	(0.0791)	(0.0086)	0.0000	1	(0.0878)	01/06/2025
603866.SH	12/04/2024	SDB3260123446	4,300.00	0.8886	3,820.95	3,820.95	0.0000	4.5800	50.0000	0.0000	(0.4861)	(0.0531)	0.0000	1	(0.5392)	01/06/2025
603866.SH	12/04/2024	SDB3260123446	14,400.00	0.8886	12,795.75	12,795.75	0.0000	4.5800	50.0000	0.0000	(1.6279)	(0.1777)	0.0000	1	(1.8056)	01/06/2025
603866.SH	12/04/2024	SDB3260123446	6,400.00	0.8886	5,687.00	5,687.00	0.0000	4.5800	50.0000	0.0000	(0.7235)	(0.0790)	0.0000	1	(0.8025)	01/06/2025
603866.SH	12/04/2024	SDB3260123446	13,500.00	0.8886	11,996.02	11,996.02	0.0000	4.5800	50.0000	0.0000	(1.5262)	(0.1666)	0.0000	1	(1.6928)	01/06/2025
603866.SH	12/04/2024	SDB3260123446	6,000.00	0.8886	5,331.56	5,331.56	0.0000	4.5800	50.0000	0.0000	(0.6783)	(0.0740)	0.0000	1	(0.7523)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6



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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
TOLY BREAD CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
603866.SH	12/04/2024	SDB3260123446	7,800.00	0.8886	6,931.03	6,931.03	0.0000	4.5800	50.0000	0.0000	(0.8818)	(0.0963)	0.0000	1	(0.9780)	01/06/2025
603866.SH	12/04/2024	SDB3260123446	5,200.00	0.8886	4,620.69	4,620.69	0.0000	4.5800	50.0000	0.0000	(0.5879)	(0.0642)	0.0000	1	(0.6520)	01/06/2025
603866.SH	12/04/2024	SDB3260123446	17,500.00	0.8886	15,550.40	15,550.40	0.0000	4.5800	50.0000	0.0000	(1.9784)	(0.2160)	0.0000	1	(2.1943)	01/06/2025
603866.SH	12/04/2024	SDB3260123446	8,300.00	0.8886	7,375.33	7,375.33	0.0000	4.5800	50.0000	0.0000	(0.9383)	(0.1024)	0.0000	1	(1.0407)	01/06/2025
603866.SH	12/04/2024	SDB3260123446	2,000.00	0.8886	1,777.19	1,777.19	0.0000	4.5800	50.0000	0.0000	(0.2261)	(0.0247)	0.0000	1	(0.2508)	01/06/2025
603866.SH	12/04/2024	SDB3260123446	1,300.00	0.8886	1,155.17	1,155.17	0.0000	4.5800	50.0000	0.0000	(0.1470)	(0.0160)	0.0000	1	(0.1630)	01/06/2025
603866.SH	12/04/2024	SDB3260123446	100.00	0.8886	88.86	88.86	0.0000	4.5800	50.0000	0.0000	(0.0113)	(0.0012)	0.0000	1	(0.0125)	01/06/2025
603866.SH	12/04/2024	SDB3260123446	1,400.00	0.8886	1,244.03	1,244.03	0.0000	4.5800	50.0000	0.0000	(0.0173)	(0.0173)	0.0000	1	(0.1755)	01/06/2025
603866.SH	12/04/2024	SDB3260123446	41,400.00	0.8886	36,787.79	36,787.79	0.0000	4.5800	50.0000	0.0000	(4.6802)	(0.5109)	0.0000	1	(5.1912)	01/06/2025
603866.SH	12/04/2024	SDB3260123446	600.00	0.8886	533.16	533.16	0.0000	4.5800	50.0000	0.0000	(0.0678)	(0.0074)	0.0000	1	(0.0752)	01/06/2025
603866.SH	12/04/2024	SDB3260123446	27,500.00	0.8886	24,436.33	24,436.33	0.0000	4.5800	50.0000	0.0000	(3.1088)	(0.3394)	0.0000	1	(3.4482)	01/06/2025
603866.SH	12/04/2024	SDB3260123446	13,500.00	0.8886	11,996.02	11,996.02	0.0000	4.5800	50.0000	0.0000	(1.5262)	(0.1666)	0.0000	1	(1.6928)	01/06/2025
603866.SH	12/04/2024	SDB3260123446	6,500.00	0.8886	5,775.86	5,775.86	0.0000	4.5800	50.0000	0.0000	(0.7348)	(0.0802)	0.0000	1	(0.8150)	01/06/2025
603866.SH	12/04/2024	SDB3260123446	7,100.00	0.8886	6,309.02	6,309.02	0.0000	4.5800	50.0000	0.0000	(0.8026)	(0.0876)	0.0000	1	(0.8903)	01/06/2025
603866.SH	12/04/2024	SDB3260123446	7,400.00	0.8886	6,575.60	6,575.60	0.0000	4.5800	50.0000	0.0000	(0.8366)	(0.0913)	0.0000	1	(0.9279)	01/06/2025
603866.SH	12/04/2024	SDB3260123446	12,100.00	0.8886	10,751.99	10,751.99	0.0000	4.5800	50.0000	0.0000	(1.3679)	(0.1493)	0.0000	1	(1.5172)	01/06/2025
603866.SH	12/04/2024	SDB3260123446	9,900.00	0.8886	8,797.08	8,797.08	0.0000	4.5800	50.0000	0.0000	(1.1192)	(0.1222)	0.0000	1	(1.2414)	01/06/2025
603866.SH	12/04/2024	SDB3260123446	1,200.00	0.8886	1,066.31	1,066.31	0.0000	4.5800	50.0000	0.0000	(0.1357)	(0.0148)	0.0000	1	(0.1505)	01/06/2025
603866.SH	12/04/2024	SDB3260123446	4,900.00	0.8886	4,354.11	4,354.11	0.0000	4.5800	50.0000	0.0000	(0.5539)	(0.0605)	0.0000	1	(0.6144)	01/06/2025
603866.SH	12/04/2024	SDB3260123446	20,600.00	0.8886	18,305.04	18,305.04	0.0000	4.5800	50.0000	0.0000	(2.3288)	(0.2542)	0.0000	1	(2.5830)	01/06/2025
603866.SH	12/04/2024	SDB3260123446	88,900.00	0.8886	78,996.01	78,996.01	0.0000	4.5800	50.0000	0.0000	(10.0500)	(1.0972)	0.0000	1	(11.1472)	01/06/2025
603866.SH	12/04/2024	SDB3260123446	66,800.00	0.8886	59,358.08	59,358.08	0.0000	4.5800	50.0000	0.0000	(7.5517)	(0.8244)	0.0000	1	(8.3761)	01/06/2025
603866.SH	12/04/2024	SDB3260123446	11,900.00	0.8886	10,574.27	10,574.27	0.0000	4.5800	50.0000	0.0000	(1.3453)	(0.1469)	0.0000	1	(1.4921)	01/06/2025
603866.SH	12/04/2024	SDB3260123446	18,900.00	0.8886	16,794.43	16,794.43	0.0000	4.5800	50.0000	0.0000	(2.1366)	(0.2333)	0.0000	1	(2.3699)	01/06/2025
603866.SH	12/04/2024	SDB3260123446	1,800.00	0.8886	1,599.47	1,599.47	0.0000	4.5800	50.0000	0.0000	(0.2035)	(0.0222)	0.0000	1	(0.2257)	01/06/2025
603866.SH	12/04/2024	SDB3260123446	2,100.00	0.8886	1,866.05	1,866.05	0.0000	4.5800	50.0000	0.0000	(0.2374)	(0.0259)	0.0000	1	(0.2633)	01/06/2025
603866.SH	12/04/2024	SDB3260123446	2,400.00	0.8886	2,132.63	2,132.63	0.0000	4.5800	50.0000	0.0000	(0.2713)	(0.0296)	0.0000	1	(0.3009)	01/06/2025
603866.SH	12/04/2024	SDB3260123446	18,200.00	0.8886	16,172.41	16,172.41	0.0000	4.5800	50.0000	0.0000	(2.0575)	(0.2246)	0.0000	1	(2.2821)	01/06/2025
603866.SH	12/04/2024	SDB3260123446	12,000.00	0.8886	10,663.13	10,663.13	0.0000	4.5800	50.0000	0.0000	(1.3566)	(0.1481)	0.0000	1	(1.5047)	01/06/2025
603866.SH	12/04/2024	SDB3260123446	10,500.00	0.8886	9,330.24	9,330.24	0.0000	4.5800	50.0000	0.0000	(1.1870)	(0.1296)	0.0000	1	(1.3166)	01/06/2025
603866.SH	12/04/2024	SDB3260123446	7,800.00	0.8886	6,931.03	6,931.03	0.0000	4.5800	50.0000	0.0000	(0.8818)	(0.0963)	0.0000	1	(0.9780)	01/06/2025
603866.SH	12/04/2024	SDB3260123446	6,500.00	0.8886	5,775.86	5,775.86	0.0000	4.5800	50.0000	0.0000	(0.7348)	(0.0802)	0.0000	1	(0.8150)	01/06/2025
603866.SH	12/04/2024	SDB3260123446	100.00	0.8886	88.86	88.86	0.0000	4.5800	50.0000	0.0000	(0.0113)	(0.0012)	0.0000	1	(0.0125)	01/06/2025
603866.SH	12/04/2024	SDB3260123446	500.00	0.8886	444.30	444.30	0.0000	4.5800	50.0000	0.0000	(0.0565)	(0.0062)	0.0000	1	(0.0627)	01/06/2025
603866.SH	12/04/2024	SDB3260123446	300.00	0.8886	266.58	266.58	0.0000	4.5800	50.0000	0.0000	(0.0339)	(0.0037)	0.0000	1	(0.0376)	01/06/2025
603866.SH	12/04/2024	SDB3260123446	4,700.00	0.8886	4,176.39	4,176.39	0.0000	4.5800	50.0000	0.0000	(0.5313)	(0.0580)	0.0000	1	(0.5893)	01/06/2025
603866.SH	12/04/2024	SDB3260123446	21,000.00	0.8886	18,660.47	18,660.47	0.0000	4.5800	50.0000	0.0000	(2.3740)	(0.2592)	0.0000	1	(2.6332)	01/06/2025
603866.SH	12/04/2024	SDB3260123446	17,900.00	0.8886	15,905.83	15,905.83	0.0000	4.5800	50.0000	0.0000	(2.0236)	(0.2209)	0.0000	1	(2.2445)	01/06/2025
603866.SH	12/04/2024	SDB3260123446	1,600.00	0.8886	1,421.75	1,421.75	0.0000	4.5800	50.0000	0.0000	(0.1809)	(0.0197)	0.0000	1	(0.2006)	01/06/2025
603866.SH	12/04/2024	SDB3260123446	1,800.00	0.8886	1,599.47	1,599.47	0.0000	4.5800	50.0000	0.0000	(0.2035)	(0.0222)	0.0000	1	(0.2257)	01/06/2025
603866.SH	12/04/2024	SDB3260123446	900.00	0.8886	799.73	799.73	0.0000	4.5800	50.0000	0.0000	(0.1017)	(0.0111)	0.0000	1	(0.1129)	01/06/2025
603866.SH	12/04/2024	SDB3260123446	5,800.00	0.8886	5,153.85	5,153.85	0.0000	4.5800	50.0000	0.0000	(0.6557)	(0.0716)	0.0000	1	(0.7273)	01/06/2025
603866.SH	12/04/2024	SDB3260123446	300.00	0.8886	266.58	266.58	0.0000	4.5800	50.0000	0.0000	(0.0339)	(0.0037)	0.0000	1	(0.0376)	01/06/2025
603866.SH	12/04/2024	SDB3260123446	24,800.00	0.8886	22,037.13	22,037.13	0.0000	4.5800	50.0000	0.0000	(2.8036)	(0.3061)	0.0000	1	(3.1097)	01/06/2025
603866.SH	12/04/2024	SDB3260123446	15,600.00	0.8886	13,862.07	13,862.07	0.0000	4.5800	50.0000	0.0000	(1.7636)	(0.1925)	0.0000	1	(1.9561)	01/06/2025
603866.SH	12/04/2024	SDB3260123446	20,800.00	0.8886	18,482.76	18,482.76	0.0000	4.5800	50.0000	0.0000	(2.3514)	(0.2567)	0.0000	1	(2.6081)	01/06/2025
603866.SH	12/04/2024	SDB3260123446	3,400.00	0.8886	3,021.22	3,021.22	0.0000	4.5800	50.0000	0.0000	(0.3844)	(0.0420)	0.0000	1	(0.4263)	01/06/2025
603866.SH	12/04/2024	SDB3260123446	4,500.00	0.8886	3,998.67	3,998.67	0.0000	4.5800	50.0000	0.0000	(0.5087)	(0.0555)	0.0000	1	(0.5643)	01/06/2025
603866.SH	12/04/2024	SDB3260123446	14,700.00	0.8886	13,062.33	13,062.33	0.0000	4.5800	50.0000	0.0000	(1.6618)	(0.1814)	0.0000	1	(1.8432)	01/06/2025
603866.SH	12/04/2024	SDB3260123446	2,000.00	0.8886	1,777.19	1,777.19	0.0000	4.5800	50.0000	0.0000	(0.2261)	(0.0247)	0.0000	1	(0.2508)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
TOLY BREAD CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
603866.SH	12/04/2024	SDB3260123446	5,400.00	0.8886	4,798.41	4,798.41	0.0000	4.5800	50.0000	0.0000	(0.6105)	(0.0666)	0.0000	1	(0.6771)	01/06/2025
603866.SH	12/04/2024	SDB3260123446	27,900.00	0.8886	24,791.77	24,791.77	0.0000	4.5800	50.0000	0.0000	(3.1541)	(0.3443)	0.0000	1	(3.4984)	01/06/2025
603866.SH	12/04/2024	SDB3260123446	41,000.00	0.8886	36,432.35	36,432.35	0.0000	4.5800	50.0000	0.0000	(4.6350)	(0.5060)	0.0000	1	(5.1410)	01/06/2025
603866.SH	12/04/2024	SDB3260123446	600.00	0.8886	533.16	533.16	0.0000	4.5800	50.0000	0.0000	(0.0678)	(0.0074)	0.0000	1	(0.0752)	01/06/2025
603866.SH	12/04/2024	SDB3260123446	900.00	0.8886	799.73	799.73	0.0000	4.5800	50.0000	0.0000	(0.1017)	(0.0111)	0.0000	1	(0.1129)	01/06/2025
603866.SH	12/04/2024	SDB3260123446	3,500.00	0.8886	3,110.08	3,110.08	0.0000	4.5800	50.0000	0.0000	(0.3957)	(0.0432)	0.0000	1	(0.4389)	01/06/2025
603866.SH	12/04/2024	SDB3260123446	3,400.00	0.8886	3,021.22	3,021.22	0.0000	4.5800	50.0000	0.0000	(0.3844)	(0.0420)	0.0000	1	(0.4263)	01/06/2025
603866.SH	12/04/2024	SDB3260123446	8,100.00	0.8886	7,197.61	7,197.61	0.0000	4.5800	50.0000	0.0000	(0.9157)	(0.1000)	0.0000	1	(1.0157)	01/06/2025
603866.SH	12/04/2024	SDB3260123446	3,200.00	0.8886	2,843.50	2,843.50	0.0000	4.5800	50.0000	0.0000	(0.3618)	(0.0395)	0.0000	1	(0.4012)	01/06/2025
603866.SH	12/04/2024	SDB3260123446	5,800.00	0.8886	5,153.85	5,153.85	0.0000	4.5800	50.0000	0.0000	(0.6557)	(0.0716)	0.0000	1	(0.7273)	01/06/2025
603866.SH	12/04/2024	SDB3260123446	17,700.00	0.8886	15,728.11	15,728.11	0.0000	4.5800	50.0000	0.0000	(2.0010)	(0.2184)	0.0000	1	(2.2194)	01/06/2025
TOTAL TOLY BREAD CO LTD CMN CLASS A SERIES NORTHBOUND											(2,831.2882)	(337.0334)	0.0000	(3,168.3216)		

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Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
TONGWEI CO. LTD. CMN CLASS A SERIES NORTHBOUND																
600438.SH	01/03/2025	SDB3264390135	1,400.00	3.0919	4,358.05	4,328.61	0.0000	4.3300	50.0000	0.0000	(1.5725)	(0.1804)	0.0000	3	(1.7529)	01/06/2025
600438.SH	01/03/2025	SDB3264390135	20,600.00	3.0919	64,152.68	63,692.46	0.0000	4.3300	50.0000	0.0000	(23.1484)	(2.6539)	0.0000	3	(25.8023)	01/06/2025
600438.SH	01/03/2025	SDB3264390135	400.00	3.0919	1,289.99	1,236.75	0.0000	4.3300	50.0000	0.0000	(0.4655)	(0.0515)	0.0000	3	(0.5170)	01/06/2025
600438.SH	01/03/2025	SDB3264390135	1,800.00	3.0919	5,816.41	5,565.36	0.0000	4.3300	50.0000	0.0000	(2.0988)	(0.2319)	0.0000	3	(2.3306)	01/06/2025
600438.SH	01/03/2025	SDB3264390135	2,800.00	3.0919	9,071.15	8,657.23	0.0000	4.3300	50.0000	0.0000	(3.2732)	(0.3607)	0.0000	3	(3.6339)	01/06/2025
600438.SH	01/03/2025	SDB3264390135	600.00	3.0919	1,940.59	1,855.12	0.0000	4.3300	50.0000	0.0000	(0.7002)	(0.0773)	0.0000	3	(0.7775)	01/06/2025
600438.SH	01/02/2025	SDB3264390135	1,400.00	3.0191	4,358.05	4,226.77	0.0000	4.3300	50.0000	0.0000	(0.5242)	(0.0587)	0.0000	1	(0.5829)	01/06/2025
600438.SH	01/02/2025	SDB3264390135	20,600.00	3.0191	64,152.68	62,193.89	0.0000	4.3300	50.0000	0.0000	(7.7161)	(0.8638)	0.0000	1	(8.5799)	01/06/2025
600438.SH	01/02/2025	SDB3264390135	400.00	3.0191	1,289.99	1,207.65	0.0000	4.3300	50.0000	0.0000	(0.1552)	(0.0168)	0.0000	1	(0.1719)	01/06/2025
600438.SH	01/02/2025	SDB3264390135	1,800.00	3.0191	5,816.41	5,434.42	0.0000	4.3300	50.0000	0.0000	(0.6996)	(0.0755)	0.0000	1	(0.7751)	01/06/2025
600438.SH	01/02/2025	SDB3264390135	2,800.00	3.0191	9,071.15	8,453.54	0.0000	4.3300	50.0000	0.0000	(1.0911)	(0.1174)	0.0000	1	(1.2085)	01/06/2025
600438.SH	01/02/2025	SDB3264390135	600.00	3.0191	1,940.59	1,811.47	0.0000	4.3300	50.0000	0.0000	(0.2334)	(0.0252)	0.0000	1	(0.2586)	01/06/2025
600438.SH	12/31/2024	SDB3264390135	1,400.00	3.2667	4,358.05	4,573.35	0.0000	4.3300	50.0000	0.0000	(1.0484)	(0.1270)	0.0000	2	(1.1754)	01/06/2025
600438.SH	12/31/2024	SDB3264390135	20,600.00	3.2667	64,152.68	67,293.63	0.0000	4.3300	50.0000	0.0000	(15.4323)	(1.8693)	0.0000	2	(17.3016)	01/06/2025
600438.SH	12/31/2024	SDB3264390135	400.00	3.2667	1,289.99	1,306.67	0.0000	4.3300	50.0000	0.0000	(0.3103)	(0.0363)	0.0000	2	(0.3466)	01/06/2025
600438.SH	12/31/2024	SDB3264390135	1,800.00	3.2667	5,816.41	5,880.03	0.0000	4.3300	50.0000	0.0000	(1.3992)	(0.1633)	0.0000	2	(1.5625)	01/06/2025
600438.SH	12/31/2024	SDB3264390135	2,800.00	3.2667	9,071.15	9,146.71	0.0000	4.3300	50.0000	0.0000	(2.1821)	(0.2541)	0.0000	2	(2.4362)	01/06/2025
600438.SH	12/31/2024	SDB3264390135	600.00	3.2667	1,940.59	1,960.01	0.0000	4.3300	50.0000	0.0000	(0.4668)	(0.0544)	0.0000	2	(0.5213)	01/06/2025
600438.SH	12/30/2024	SDB3264390135	1,400.00	3.1361	4,358.05	4,390.48	0.0000	4.3300	50.0000	0.0000	(0.5242)	(0.0610)	0.0000	1	(0.5852)	01/06/2025
600438.SH	12/30/2024	SDB3264390135	20,600.00	3.1361	64,152.68	64,602.79	0.0000	4.3300	50.0000	0.0000	(7.7161)	(0.8973)	0.0000	1	(8.6134)	01/06/2025
600438.SH	12/30/2024	SDB3264390135	400.00	3.1361	1,289.99	1,254.42	0.0000	4.3300	50.0000	0.0000	(0.1552)	(0.0174)	0.0000	1	(0.1726)	01/06/2025
600438.SH	12/30/2024	SDB3264390135	1,800.00	3.1361	5,816.41	5,644.90	0.0000	4.3300	50.0000	0.0000	(0.6996)	(0.0784)	0.0000	1	(0.7780)	01/06/2025
600438.SH	12/30/2024	SDB3264390135	2,800.00	3.1361	9,071.15	8,780.96	0.0000	4.3300	50.0000	0.0000	(1.0911)	(0.1220)	0.0000	1	(1.2130)	01/06/2025
600438.SH	12/30/2024	SDB3264390135	600.00	3.1361	1,940.59	1,881.63	0.0000	4.3300	50.0000	0.0000	(0.2334)	(0.0261)	0.0000	1	(0.2595)	01/06/2025
600438.SH	12/27/2024	SDB3264390135	1,400.00	3.1007	4,358.05	4,341.00	0.0000	4.3300	50.0000	0.0000	(1.5725)	(0.1809)	0.0000	3	(1.7534)	01/06/2025
600438.SH	12/27/2024	SDB3264390135	20,600.00	3.1007	64,152.68	63,874.67	0.0000	4.3300	50.0000	0.0000	(23.1484)	(2.6614)	0.0000	3	(25.8099)	01/06/2025
600438.SH	12/27/2024	SDB3264390135	400.00	3.1007	1,289.99	1,240.28	0.0000	4.3300	50.0000	0.0000	(0.4655)	(0.0517)	0.0000	3	(0.5172)	01/06/2025
600438.SH	12/27/2024	SDB3264390135	1,800.00	3.1007	5,816.41	5,581.28	0.0000	4.3300	50.0000	0.0000	(2.0988)	(0.2326)	0.0000	3	(2.3313)	01/06/2025
600438.SH	12/27/2024	SDB3264390135	2,800.00	3.1007	9,071.15	8,681.99	0.0000	4.3300	50.0000	0.0000	(3.2732)	(0.3617)	0.0000	3	(3.6349)	01/06/2025
600438.SH	12/27/2024	SDB3264390135	600.00	3.1007	1,940.59	1,860.43	0.0000	4.3300	50.0000	0.0000	(0.7002)	(0.0775)	0.0000	3	(0.7777)	01/06/2025
600438.SH	12/26/2024	SDB3264390135	400.00	3.1624	1,289.99	1,264.97	0.0000	4.3300	50.0000	0.0000	(0.1552)	(0.0176)	0.0000	1	(0.1727)	01/06/2025
600438.SH	12/26/2024	SDB3264390135	1,800.00	3.1624	5,816.41	5,692.37	0.0000	4.3300	50.0000	0.0000	(0.6996)	(0.0791)	0.0000	1	(0.7786)	01/06/2025
600438.SH	12/26/2024	SDB3264390135	2,800.00	3.1624	9,071.15	8,854.80	0.0000	4.3300	50.0000	0.0000	(1.0911)	(0.1230)	0.0000	1	(1.2140)	01/06/2025
600438.SH	12/26/2024	SDB3264390135	600.00	3.1624	1,940.59	1,897.46	0.0000	4.3300	50.0000	0.0000	(0.2334)	(0.0264)	0.0000	1	(0.2598)	01/06/2025
600438.SH	12/24/2024	SDB3264390135	400.00	3.1624	1,289.99	1,264.97	0.0000	4.3300	50.0000	0.0000	(0.3103)	(0.0351)	0.0000	2	(0.3455)	01/06/2025
600438.SH	12/24/2024	SDB3264390135	1,800.00	3.1624	5,816.41	5,692.37	0.0000	4.3300	50.0000	0.0000	(1.3992)	(0.1581)	0.0000	2	(1.5573)	01/06/2025
600438.SH	12/24/2024	SDB3264390135	2,800.00	3.1624	9,071.15	8,854.80	0.0000	4.3300	50.0000	0.0000	(2.1821)	(0.2460)	0.0000	2	(2.4281)	01/06/2025
600438.SH	12/24/2024	SDB3264390135	600.00	3.1624	1,940.59	1,897.46	0.0000	4.3300	50.0000	0.0000	(0.4668)	(0.0527)	0.0000	2	(0.5195)	01/06/2025
600438.SH	12/23/2024	SDB3264390135	400.00	3.2193	1,289.99	1,287.72	0.0000	4.3300	50.0000	0.0000	(0.1552)	(0.0179)	0.0000	1	(0.1730)	01/06/2025
600438.SH	12/23/2024	SDB3264390135	1,800.00	3.2193	5,816.41	5,794.74	0.0000	4.3300	50.0000	0.0000	(0.6996)	(0.0805)	0.0000	1	(0.7801)	01/06/2025
600438.SH	12/23/2024	SDB3264390135	2,800.00	3.2193	9,071.15	9,014.05	0.0000	4.3300	50.0000	0.0000	(1.0911)	(0.1252)	0.0000	1	(1.2163)	01/06/2025
600438.SH	12/23/2024	SDB3264390135	600.00	3.2193	1,940.59	1,931.58	0.0000	4.3300	50.0000	0.0000	(0.2334)	(0.0268)	0.0000	1	(0.2602)	01/06/2025
600438.SH	12/20/2024	SDB3264390135	2,800.00	3.2397	9,071.15	9,071.15	0.0000	4.3300	50.0000	0.0000	(3.2732)	(0.3780)	0.0000	3	(3.6511)	01/06/2025
600438.SH	12/20/2024	SDB3264390135	600.00	3.2343	1,940.59	1,940.59	0.0000	4.3300	50.0000	0.0000	(0.7002)	(0.0809)	0.0000	3	(0.7811)	01/06/2025
600438.SH	12/04/2024	SDB3262867392	2,500.00	3.7935	9,483.64	9,483.64	0.0000	4.5800	50.0000	0.0000	(1.2065)	(0.1317)	0.0000	1	(1.3382)	01/06/2025
600438.SH	12/04/2024	SDB3262867392	3,300.00	3.7935	12,518.40	12,518.40	0.0000	4.5800	50.0000	0.0000	(1.5926)	(0.1739)	0.0000	1	(1.7665)	01/06/2025
TOTAL TONGWEI CO. LTD. CMN CLASS A SERIES NORTHBOUND												(119.6847)	(13.7381)	0.0000	(133.4228)	

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

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
TOP ENERGY COMPANY LTD CMN CLASS A SERIES NORTHBOUND																
600780.SH	01/03/2025	SDB3262540429	5,700.00	0.7880	4,522.79	4,491.69	0.0000	4.3300	50.0000	0.0000	(1.6320)	(0.1872)	0.0000	3	(1.8191)	01/06/2025
600780.SH	01/03/2025	SDB3262540429	10,300.00	0.7880	8,150.20	8,116.56	0.0000	4.3300	50.0000	0.0000	(2.9409)	(0.3382)	0.0000	3	(3.2791)	01/06/2025
600780.SH	01/03/2025	SDB3262540429	3,300.00	0.7880	2,626.26	2,600.45	0.0000	4.3300	50.0000	0.0000	(0.9476)	(0.1084)	0.0000	3	(1.0560)	01/06/2025
600780.SH	01/03/2025	SDB3262540429	13,400.00	0.7880	10,656.04	10,559.41	0.0000	4.3300	50.0000	0.0000	(3.8451)	(0.4400)	0.0000	3	(4.2850)	01/06/2025
600780.SH	01/03/2025	SDB3262540429	200.00	0.7880	161.13	157.60	0.0000	4.3300	50.0000	0.0000	(0.0581)	(0.0066)	0.0000	3	(0.0647)	01/06/2025
600780.SH	01/03/2025	SDB3262540429	6,100.00	0.7880	4,902.75	4,806.90	0.0000	4.3300	50.0000	0.0000	(1.7691)	(0.2003)	0.0000	3	(1.9694)	01/06/2025
600780.SH	01/03/2025	SDB3262540429	1,000.00	0.7880	796.47	788.02	0.0000	4.3300	50.0000	0.0000	(0.2874)	(0.0328)	0.0000	3	(0.3202)	01/06/2025
600780.SH	01/03/2025	SDB3262540429	200.00	0.7880	159.98	157.60	0.0000	4.3300	50.0000	0.0000	(0.0577)	(0.0066)	0.0000	3	(0.0643)	01/06/2025
600780.SH	01/03/2025	SDB3262540429	2,400.00	0.7880	1,998.37	1,891.24	0.0000	4.3300	50.0000	0.0000	(0.7211)	(0.0788)	0.0000	3	(0.7999)	01/06/2025
600780.SH	01/03/2025	SDB3262540429	700.00	0.7880	584.21	551.61	0.0000	4.3300	50.0000	0.0000	(0.2108)	(0.0230)	0.0000	3	(0.2338)	01/06/2025
600780.SH	01/03/2025	SDB3262540429	10,400.00	0.7880	8,709.60	8,195.37	0.0000	4.3300	50.0000	0.0000	(3.1427)	(0.3415)	0.0000	3	(3.4842)	01/06/2025
600780.SH	01/03/2025	SDB3262540429	10,500.00	0.7880	8,793.35	8,274.17	0.0000	4.3300	50.0000	0.0000	(3.1729)	(0.3448)	0.0000	3	(3.5177)	01/06/2025
600780.SH	01/03/2025	SDB3262540429	5,500.00	0.7880	4,606.04	4,334.09	0.0000	4.3300	50.0000	0.0000	(1.6620)	(0.1806)	0.0000	3	(1.8426)	01/06/2025
600780.SH	01/03/2025	SDB3262540429	400.00	0.7880	334.98	315.21	0.0000	4.3300	50.0000	0.0000	(0.1209)	(0.0131)	0.0000	3	(0.1340)	01/06/2025
600780.SH	01/03/2025	SDB3262540429	4,200.00	0.7880	3,517.34	3,309.67	0.0000	4.3300	50.0000	0.0000	(1.2692)	(0.1379)	0.0000	3	(1.4071)	01/06/2025
600780.SH	01/03/2025	SDB3262540429	6,800.00	0.7880	5,694.74	5,358.51	0.0000	4.3300	50.0000	0.0000	(0.2233)	(0.0525)	0.0000	3	(2.2781)	01/06/2025
600780.SH	01/03/2025	SDB3262540429	6,100.00	0.7880	5,108.52	4,806.90	0.0000	4.3300	50.0000	0.0000	(1.8433)	(0.2003)	0.0000	3	(2.0436)	01/06/2025
600780.SH	01/03/2025	SDB3262540429	200.00	0.7880	167.49	157.60	0.0000	4.3300	50.0000	0.0000	(0.0604)	(0.0066)	0.0000	3	(0.0670)	01/06/2025
600780.SH	01/03/2025	SDB3262540429	4,100.00	0.7880	3,433.59	3,230.87	0.0000	4.3300	50.0000	0.0000	(1.2390)	(0.1346)	0.0000	3	(1.3736)	01/06/2025
600780.SH	01/03/2025	SDB3262540429	100.00	0.7880	83.75	78.80	0.0000	4.3300	50.0000	0.0000	(0.0302)	(0.0033)	0.0000	3	(0.0335)	01/06/2025
600780.SH	01/03/2025	SDB3262540429	1,600.00	0.7880	1,339.94	1,260.83	0.0000	4.3300	50.0000	0.0000	(0.4835)	(0.0525)	0.0000	3	(0.5360)	01/06/2025
600780.SH	01/03/2025	SDB3262540429	1,900.00	0.7880	1,591.18	1,497.23	0.0000	4.3300	50.0000	0.0000	(0.5741)	(0.0624)	0.0000	3	(0.6365)	01/06/2025
600780.SH	01/03/2025	SDB3262540429	1,200.00	0.7880	1,004.95	945.62	0.0000	4.3300	50.0000	0.0000	(0.3626)	(0.0394)	0.0000	3	(0.4020)	01/06/2025
600780.SH	01/03/2025	SDB3262540429	4,100.00	0.7880	3,433.59	3,230.87	0.0000	4.3300	50.0000	0.0000	(1.2390)	(0.1346)	0.0000	3	(1.3736)	01/06/2025
600780.SH	01/03/2025	SDB3262540429	12,200.00	0.7880	10,217.04	9,613.80	0.0000	4.3300	50.0000	0.0000	(3.6866)	(0.4006)	0.0000	3	(4.0872)	01/06/2025
600780.SH	01/03/2025	SDB3262540429	1,000.00	0.7880	837.46	788.02	0.0000	4.3300	50.0000	0.0000	(0.3022)	(0.0328)	0.0000	3	(0.3350)	01/06/2025
600780.SH	01/02/2025	SDB3262540429	3,300.00	0.8010	2,626.26	2,643.27	0.0000	4.3300	50.0000	0.0000	(0.3159)	(0.0367)	0.0000	1	(0.3526)	01/06/2025
600780.SH	01/02/2025	SDB3262540429	13,400.00	0.8010	10,656.04	10,733.28	0.0000	4.3300	50.0000	0.0000	(1.2817)	(0.1491)	0.0000	1	(1.4308)	01/06/2025
600780.SH	01/02/2025	SDB3262540429	200.00	0.8010	161.13	160.20	0.0000	4.3300	50.0000	0.0000	(0.0194)	(0.0022)	0.0000	1	(0.0216)	01/06/2025
600780.SH	01/02/2025	SDB3262540429	6,100.00	0.8010	4,902.75	4,886.05	0.0000	4.3300	50.0000	0.0000	(0.5897)	(0.0679)	0.0000	1	(0.6576)	01/06/2025
600780.SH	01/02/2025	SDB3262540429	1,000.00	0.8010	796.47	800.99	0.0000	4.3300	50.0000	0.0000	(0.0958)	(0.0111)	0.0000	1	(0.1069)	01/06/2025
600780.SH	01/02/2025	SDB3262540429	200.00	0.8010	159.98	160.20	0.0000	4.3300	50.0000	0.0000	(0.0192)	(0.0022)	0.0000	1	(0.0215)	01/06/2025
600780.SH	01/02/2025	SDB3262540429	2,400.00	0.8010	1,998.37	1,922.38	0.0000	4.3300	50.0000	0.0000	(0.2404)	(0.0267)	0.0000	1	(0.2671)	01/06/2025
600780.SH	01/02/2025	SDB3262540429	700.00	0.8010	584.21	560.69	0.0000	4.3300	50.0000	0.0000	(0.0703)	(0.0078)	0.0000	1	(0.0781)	01/06/2025
600780.SH	01/02/2025	SDB3262540429	10,400.00	0.8010	8,709.60	8,330.31	0.0000	4.3300	50.0000	0.0000	(1.0476)	(0.1157)	0.0000	1	(1.1633)	01/06/2025
600780.SH	01/02/2025	SDB3262540429	10,500.00	0.8010	8,793.35	8,410.41	0.0000	4.3300	50.0000	0.0000	(1.0576)	(0.1168)	0.0000	1	(1.1745)	01/06/2025
600780.SH	01/02/2025	SDB3262540429	5,500.00	0.8010	4,606.04	4,405.45	0.0000	4.3300	50.0000	0.0000	(0.5540)	(0.0612)	0.0000	1	(0.6152)	01/06/2025
600780.SH	01/02/2025	SDB3262540429	400.00	0.8010	334.98	320.40	0.0000	4.3300	50.0000	0.0000	(0.0403)	(0.0044)	0.0000	1	(0.0447)	01/06/2025
600780.SH	01/02/2025	SDB3262540429	4,200.00	0.8010	3,517.34	3,364.16	0.0000	4.3300	50.0000	0.0000	(0.4231)	(0.0467)	0.0000	1	(0.4698)	01/06/2025
600780.SH	01/02/2025	SDB3262540429	6,800.00	0.8010	5,694.74	5,446.74	0.0000	4.3300	50.0000	0.0000	(0.6850)	(0.0756)	0.0000	1	(0.7606)	01/06/2025
600780.SH	01/02/2025	SDB3262540429	6,100.00	0.8010	5,108.52	4,886.05	0.0000	4.3300	50.0000	0.0000	(0.6144)	(0.0679)	0.0000	1	(0.6823)	01/06/2025
600780.SH	01/02/2025	SDB3262540429	200.00	0.8010	167.49	160.20	0.0000	4.3300	50.0000	0.0000	(0.0201)	(0.0022)	0.0000	1	(0.0224)	01/06/2025
600780.SH	01/02/2025	SDB3262540429	4,100.00	0.8010	3,433.59	3,284.06	0.0000	4.3300	50.0000	0.0000	(0.4130)	(0.0456)	0.0000	1	(0.4586)	01/06/2025
600780.SH	01/02/2025	SDB3262540429	100.00	0.8010	83.75	80.10	0.0000	4.3300	50.0000	0.0000	(0.0101)	(0.0011)	0.0000	1	(0.0112)	01/06/2025
600780.SH	01/02/2025	SDB3262540429	1,600.00	0.8010	1,339.94	1,281.59	0.0000	4.3300	50.0000	0.0000	(0.1612)	(0.0178)	0.0000	1	(0.1790)	01/06/2025
600780.SH	01/02/2025	SDB3262540429	1,900.00	0.8010	1,591.18	1,521.88	0.0000	4.3300	50.0000	0.0000	(0.1914)	(0.0211)	0.0000	1	(0.2125)	01/06/2025
600780.SH	01/02/2025	SDB3262540429	1,200.00	0.8010	1,004.95	961.19	0.0000	4.3300	50.0000	0.0000	(0.1209)	(0.0133)	0.0000	1	(0.1342)	01/06/2025
600780.SH	01/02/2025	SDB3262540429	4,100.00	0.8010	3,433.59	3,284.06	0.0000	4.3300	50.0000	0.0000	(0.4130)	(0.0456)	0.0000	1	(0.4586)	01/06/2025
600780.SH	01/02/2025	SDB3262540429	12,200.00	0.8010	10,217.04	9,772.09	0.0000	4.3300	50.0000	0.0000	(1.2289)	(0.1357)	0.0000	1	(1.3646)	01/06/2025
600780.SH	01/02/2025	SDB3262540429	1,000.00	0.8010	837.46	800.99	0.0000	4.3300	50.0000	0.0000	(0.1007)	(0.0111)	0.0000	1	(0.1119)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
TOP ENERGY COMPANY LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600780.SH	12/31/2024	SDB3262540429	200.00	0.8091	161.13	161.83	0.0000	4.3300	50.0000	0.0000	(0.0388)	(0.0045)	0.0000	2	(0.0433)	01/06/2025
600780.SH	12/31/2024	SDB3262540429	6,100.00	0.8091	4,902.75	4,935.75	0.0000	4.3300	50.0000	0.0000	(1.1794)	(0.1371)	0.0000	2	(1.3165)	01/06/2025
600780.SH	12/31/2024	SDB3262540429	1,000.00	0.8091	796.47	809.14	0.0000	4.3300	50.0000	0.0000	(0.1916)	(0.0225)	0.0000	2	(0.2141)	01/06/2025
600780.SH	12/31/2024	SDB3262540429	200.00	0.8091	159.98	161.83	0.0000	4.3300	50.0000	0.0000	(0.0385)	(0.0045)	0.0000	2	(0.0430)	01/06/2025
600780.SH	12/31/2024	SDB3262540429	2,400.00	0.8091	1,998.37	1,941.94	0.0000	4.3300	50.0000	0.0000	(0.4807)	(0.0539)	0.0000	2	(0.5347)	01/06/2025
600780.SH	12/31/2024	SDB3262540429	700.00	0.8091	584.21	566.40	0.0000	4.3300	50.0000	0.0000	(0.1405)	(0.0157)	0.0000	2	(0.1563)	01/06/2025
600780.SH	12/31/2024	SDB3262540429	10,400.00	0.8091	8,709.60	8,415.06	0.0000	4.3300	50.0000	0.0000	(2.0951)	(0.2338)	0.0000	2	(2.3289)	01/06/2025
600780.SH	12/31/2024	SDB3262540429	10,500.00	0.8091	8,793.35	8,495.97	0.0000	4.3300	50.0000	0.0000	(2.1153)	(0.2360)	0.0000	2	(2.3513)	01/06/2025
600780.SH	12/31/2024	SDB3262540429	5,500.00	0.8091	4,606.04	4,450.27	0.0000	4.3300	50.0000	0.0000	(1.1080)	(0.1236)	0.0000	2	(1.2316)	01/06/2025
600780.SH	12/31/2024	SDB3262540429	400.00	0.8091	334.98	323.66	0.0000	4.3300	50.0000	0.0000	(0.0806)	(0.0090)	0.0000	2	(0.0896)	01/06/2025
600780.SH	12/31/2024	SDB3262540429	4,200.00	0.8091	3,517.34	3,398.39	0.0000	4.3300	50.0000	0.0000	(0.8461)	(0.0944)	0.0000	2	(0.9405)	01/06/2025
600780.SH	12/31/2024	SDB3262540429	6,800.00	0.8091	5,694.74	5,502.15	0.0000	4.3300	50.0000	0.0000	(1.3699)	(0.1528)	0.0000	2	(1.5227)	01/06/2025
600780.SH	12/31/2024	SDB3262540429	6,100.00	0.8091	5,108.52	4,935.75	0.0000	4.3300	50.0000	0.0000	(1.2289)	(0.1371)	0.0000	2	(1.3660)	01/06/2025
600780.SH	12/31/2024	SDB3262540429	200.00	0.8091	167.49	161.83	0.0000	4.3300	50.0000	0.0000	(0.0403)	(0.0045)	0.0000	2	(0.0448)	01/06/2025
600780.SH	12/31/2024	SDB3262540429	4,100.00	0.8091	3,433.59	3,317.47	0.0000	4.3300	50.0000	0.0000	(0.8260)	(0.0922)	0.0000	2	(0.9181)	01/06/2025
600780.SH	12/31/2024	SDB3262540429	100.00	0.8091	83.75	80.91	0.0000	4.3300	50.0000	0.0000	(0.0201)	(0.0022)	0.0000	2	(0.0224)	01/06/2025
600780.SH	12/31/2024	SDB3262540429	1,600.00	0.8091	1,339.94	1,294.62	0.0000	4.3300	50.0000	0.0000	(0.3223)	(0.0360)	0.0000	2	(0.3583)	01/06/2025
600780.SH	12/31/2024	SDB3262540429	1,900.00	0.8091	1,591.18	1,537.37	0.0000	4.3300	50.0000	0.0000	(0.3828)	(0.0427)	0.0000	2	(0.4255)	01/06/2025
600780.SH	12/31/2024	SDB3262540429	1,200.00	0.8091	1,004.95	970.97	0.0000	4.3300	50.0000	0.0000	(0.2417)	(0.0270)	0.0000	2	(0.2687)	01/06/2025
600780.SH	12/31/2024	SDB3262540429	4,100.00	0.8091	3,433.59	3,317.47	0.0000	4.3300	50.0000	0.0000	(0.8260)	(0.0922)	0.0000	2	(0.9181)	01/06/2025
600780.SH	12/31/2024	SDB3262540429	12,200.00	0.8091	10,217.04	9,871.51	0.0000	4.3300	50.0000	0.0000	(2.4578)	(0.2742)	0.0000	2	(2.7320)	01/06/2025
600780.SH	12/31/2024	SDB3262540429	1,000.00	0.8091	837.46	809.14	0.0000	4.3300	50.0000	0.0000	(0.2015)	(0.0225)	0.0000	2	(0.2239)	01/06/2025
600780.SH	12/30/2024	SDB3262540429	1,000.00	0.7926	796.47	792.57	0.0000	4.3300	50.0000	0.0000	(0.0958)	(0.0110)	0.0000	1	(0.1068)	01/06/2025
600780.SH	12/30/2024	SDB3262540429	200.00	0.7926	159.98	158.51	0.0000	4.3300	50.0000	0.0000	(0.0192)	(0.0022)	0.0000	1	(0.0214)	01/06/2025
600780.SH	12/30/2024	SDB3262540429	2,400.00	0.7926	1,998.37	1,902.17	0.0000	4.3300	50.0000	0.0000	(0.2404)	(0.0264)	0.0000	1	(0.2668)	01/06/2025
600780.SH	12/30/2024	SDB3262540429	700.00	0.7926	584.21	554.80	0.0000	4.3300	50.0000	0.0000	(0.0703)	(0.0077)	0.0000	1	(0.0780)	01/06/2025
600780.SH	12/30/2024	SDB3262540429	10,400.00	0.7926	8,709.60	8,242.73	0.0000	4.3300	50.0000	0.0000	(1.0476)	(0.1145)	0.0000	1	(1.1621)	01/06/2025
600780.SH	12/30/2024	SDB3262540429	10,500.00	0.7926	8,793.35	8,321.99	0.0000	4.3300	50.0000	0.0000	(1.0576)	(0.1156)	0.0000	1	(1.1732)	01/06/2025
600780.SH	12/30/2024	SDB3262540429	5,500.00	0.7926	4,606.04	4,359.14	0.0000	4.3300	50.0000	0.0000	(0.5540)	(0.0605)	0.0000	1	(0.6145)	01/06/2025
600780.SH	12/30/2024	SDB3262540429	400.00	0.7926	334.98	317.03	0.0000	4.3300	50.0000	0.0000	(0.0403)	(0.0044)	0.0000	1	(0.0447)	01/06/2025
600780.SH	12/30/2024	SDB3262540429	4,200.00	0.7926	3,517.34	3,328.79	0.0000	4.3300	50.0000	0.0000	(0.4231)	(0.0462)	0.0000	1	(0.4693)	01/06/2025
600780.SH	12/30/2024	SDB3262540429	6,800.00	0.7926	5,694.74	5,389.48	0.0000	4.3300	50.0000	0.0000	(0.6850)	(0.0749)	0.0000	1	(0.7598)	01/06/2025
600780.SH	12/30/2024	SDB3262540429	6,100.00	0.7926	5,108.52	4,834.68	0.0000	4.3300	50.0000	0.0000	(0.6144)	(0.0671)	0.0000	1	(0.6816)	01/06/2025
600780.SH	12/30/2024	SDB3262540429	200.00	0.7926	167.49	158.51	0.0000	4.3300	50.0000	0.0000	(0.0201)	(0.0022)	0.0000	1	(0.0223)	01/06/2025
600780.SH	12/30/2024	SDB3262540429	4,100.00	0.7926	3,433.59	3,249.54	0.0000	4.3300	50.0000	0.0000	(0.4130)	(0.0451)	0.0000	1	(0.4581)	01/06/2025
600780.SH	12/30/2024	SDB3262540429	100.00	0.7926	83.75	79.26	0.0000	4.3300	50.0000	0.0000	(0.0101)	(0.0011)	0.0000	1	(0.0112)	01/06/2025
600780.SH	12/30/2024	SDB3262540429	1,600.00	0.7926	1,339.94	1,268.11	0.0000	4.3300	50.0000	0.0000	(0.1612)	(0.0176)	0.0000	1	(0.1788)	01/06/2025
600780.SH	12/30/2024	SDB3262540429	1,900.00	0.7926	1,591.18	1,505.88	0.0000	4.3300	50.0000	0.0000	(0.1914)	(0.0209)	0.0000	1	(0.2123)	01/06/2025
600780.SH	12/30/2024	SDB3262540429	1,200.00	0.7926	1,004.95	951.08	0.0000	4.3300	50.0000	0.0000	(0.1209)	(0.0132)	0.0000	1	(0.1341)	01/06/2025
600780.SH	12/30/2024	SDB3262540429	4,100.00	0.7926	3,433.59	3,249.54	0.0000	4.3300	50.0000	0.0000	(0.4130)	(0.0451)	0.0000	1	(0.4581)	01/06/2025
600780.SH	12/30/2024	SDB3262540429	12,200.00	0.7926	10,217.04	9,669.35	0.0000	4.3300	50.0000	0.0000	(1.2289)	(0.1343)	0.0000	1	(1.3632)	01/06/2025
600780.SH	12/30/2024	SDB3262540429	1,000.00	0.7926	837.46	792.57	0.0000	4.3300	50.0000	0.0000	(0.1007)	(0.0110)	0.0000	1	(0.1117)	01/06/2025
600780.SH	12/27/2024	SDB3262540429	2,400.00	0.8060	1,998.37	1,934.32	0.0000	4.3300	50.0000	0.0000	(0.7211)	(0.0806)	0.0000	3	(0.8017)	01/06/2025
600780.SH	12/27/2024	SDB3262540429	700.00	0.8060	584.21	564.18	0.0000	4.3300	50.0000	0.0000	(0.2108)	(0.0235)	0.0000	3	(0.2343)	01/06/2025
600780.SH	12/27/2024	SDB3262540429	10,400.00	0.8060	8,709.60	8,382.05	0.0000	4.3300	50.0000	0.0000	(3.1427)	(0.3493)	0.0000	3	(3.4920)	01/06/2025
600780.SH	12/27/2024	SDB3262540429	10,500.00	0.8060	8,793.35	8,462.64	0.0000	4.3300	50.0000	0.0000	(3.1729)	(0.3526)	0.0000	3	(3.5255)	01/06/2025
600780.SH	12/27/2024	SDB3262540429	5,500.00	0.8060	4,606.04	4,432.81	0.0000	4.3300	50.0000	0.0000	(1.6620)	(0.1847)	0.0000	3	(1.8467)	01/06/2025
600780.SH	12/27/2024	SDB3262540429	400.00	0.8060	334.98	322.39	0.0000	4.3300	50.0000	0.0000	(0.1209)	(0.0134)	0.0000	3	(0.1343)	01/06/2025
600780.SH	12/27/2024	SDB3262540429	4,200.00	0.8060	3,517.34	3,385.06	0.0000	4.3300	50.0000	0.0000	(1.2692)	(0.1410)	0.0000	3	(1.4102)	01/06/2025
600780.SH	12/27/2024	SDB3262540429	6,800.00	0.8060	5,694.74	5,480.57	0.0000	4.3300	50.0000	0.0000	(2.0549)	(0.2284)	0.0000	3	(2.2832)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
TOP ENERGY COMPANY LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600780.SH	12/27/2024	SDB3262540429	6,100.00	0.8060	5,108.52	4,916.39	0.0000	4.3300	50.0000	0.0000	(1.8433)	(0.2048)	0.0000	3	(2.0482)	01/06/2025
600780.SH	12/27/2024	SDB3262540429	200.00	0.8060	167.49	161.19	0.0000	4.3300	50.0000	0.0000	(0.0604)	(0.0067)	0.0000	3	(0.0672)	01/06/2025
600780.SH	12/27/2024	SDB3262540429	4,100.00	0.8060	3,433.59	3,304.46	0.0000	4.3300	50.0000	0.0000	(1.2390)	(0.1377)	0.0000	3	(1.3766)	01/06/2025
600780.SH	12/27/2024	SDB3262540429	100.00	0.8060	83.75	80.60	0.0000	4.3300	50.0000	0.0000	(0.0302)	(0.0034)	0.0000	3	(0.0336)	01/06/2025
600780.SH	12/27/2024	SDB3262540429	1,600.00	0.8060	1,339.94	1,289.55	0.0000	4.3300	50.0000	0.0000	(0.4835)	(0.0537)	0.0000	3	(0.5372)	01/06/2025
600780.SH	12/27/2024	SDB3262540429	1,900.00	0.8060	1,591.18	1,531.34	0.0000	4.3300	50.0000	0.0000	(0.5741)	(0.0638)	0.0000	3	(0.6380)	01/06/2025
600780.SH	12/27/2024	SDB3262540429	1,200.00	0.8060	1,004.95	967.16	0.0000	4.3300	50.0000	0.0000	(0.3626)	(0.0403)	0.0000	3	(0.4029)	01/06/2025
600780.SH	12/27/2024	SDB3262540429	4,100.00	0.8060	3,433.59	3,304.46	0.0000	4.3300	50.0000	0.0000	(1.2390)	(0.1377)	0.0000	3	(1.3766)	01/06/2025
600780.SH	12/27/2024	SDB3262540429	12,200.00	0.8060	10,217.04	9,832.79	0.0000	4.3300	50.0000	0.0000	(3.6866)	(0.4097)	0.0000	3	(4.0963)	01/06/2025
600780.SH	12/27/2024	SDB3262540429	1,000.00	0.8060	837.46	805.97	0.0000	4.3300	50.0000	0.0000	(0.3022)	(0.0336)	0.0000	3	(0.3358)	01/06/2025
600780.SH	12/26/2024	SDB3262540429	2,400.00	0.8094	1,998.37	1,942.58	0.0000	4.3300	50.0000	0.0000	(0.2404)	(0.0270)	0.0000	1	(0.2673)	01/06/2025
600780.SH	12/26/2024	SDB3262540429	700.00	0.8094	584.21	566.58	0.0000	4.3300	50.0000	0.0000	(0.0703)	(0.0079)	0.0000	1	(0.0781)	01/06/2025
600780.SH	12/26/2024	SDB3262540429	10,400.00	0.8094	8,709.60	8,417.83	0.0000	4.3300	50.0000	0.0000	(1.0476)	(0.1169)	0.0000	1	(1.1645)	01/06/2025
600780.SH	12/26/2024	SDB3262540429	10,500.00	0.8094	8,793.35	8,498.77	0.0000	4.3300	50.0000	0.0000	(1.0576)	(0.1180)	0.0000	1	(1.1757)	01/06/2025
600780.SH	12/26/2024	SDB3262540429	5,500.00	0.8094	4,606.04	4,451.74	0.0000	4.3300	50.0000	0.0000	(0.5540)	(0.0618)	0.0000	1	(0.6158)	01/06/2025
600780.SH	12/26/2024	SDB3262540429	400.00	0.8094	334.98	323.76	0.0000	4.3300	50.0000	0.0000	(0.0403)	(0.0045)	0.0000	1	(0.0448)	01/06/2025
600780.SH	12/26/2024	SDB3262540429	4,200.00	0.8094	3,517.34	3,399.51	0.0000	4.3300	50.0000	0.0000	(0.4231)	(0.0472)	0.0000	1	(0.4703)	01/06/2025
600780.SH	12/26/2024	SDB3262540429	6,800.00	0.8094	5,694.74	5,503.97	0.0000	4.3300	50.0000	0.0000	(0.6850)	(0.0764)	0.0000	1	(0.7614)	01/06/2025
600780.SH	12/26/2024	SDB3262540429	6,100.00	0.8094	5,108.52	4,937.38	0.0000	4.3300	50.0000	0.0000	(0.6144)	(0.0686)	0.0000	1	(0.6830)	01/06/2025
600780.SH	12/26/2024	SDB3262540429	200.00	0.8094	167.49	161.88	0.0000	4.3300	50.0000	0.0000	(0.0201)	(0.0022)	0.0000	1	(0.0224)	01/06/2025
600780.SH	12/26/2024	SDB3262540429	4,100.00	0.8094	3,433.59	3,318.57	0.0000	4.3300	50.0000	0.0000	(0.4130)	(0.0461)	0.0000	1	(0.4591)	01/06/2025
600780.SH	12/26/2024	SDB3262540429	100.00	0.8094	83.75	80.94	0.0000	4.3300	50.0000	0.0000	(0.0101)	(0.0011)	0.0000	1	(0.0112)	01/06/2025
600780.SH	12/26/2024	SDB3262540429	1,600.00	0.8094	1,339.94	1,295.05	0.0000	4.3300	50.0000	0.0000	(0.1612)	(0.0180)	0.0000	1	(0.1792)	01/06/2025
600780.SH	12/26/2024	SDB3262540429	1,900.00	0.8094	1,591.18	1,537.87	0.0000	4.3300	50.0000	0.0000	(0.1914)	(0.0214)	0.0000	1	(0.2127)	01/06/2025
600780.SH	12/26/2024	SDB3262540429	1,200.00	0.8094	1,004.95	971.29	0.0000	4.3300	50.0000	0.0000	(0.1209)	(0.0135)	0.0000	1	(0.1344)	01/06/2025
600780.SH	12/26/2024	SDB3262540429	4,100.00	0.8094	3,433.59	3,318.57	0.0000	4.3300	50.0000	0.0000	(0.4130)	(0.0461)	0.0000	1	(0.4591)	01/06/2025
600780.SH	12/26/2024	SDB3262540429	12,200.00	0.8094	10,217.04	9,874.77	0.0000	4.3300	50.0000	0.0000	(1.2289)	(0.1371)	0.0000	1	(1.3660)	01/06/2025
600780.SH	12/26/2024	SDB3262540429	1,000.00	0.8094	837.46	809.41	0.0000	4.3300	50.0000	0.0000	(0.1007)	(0.0112)	0.0000	1	(0.1120)	01/06/2025
600780.SH	12/24/2024	SDB3262540429	2,400.00	0.8094	1,998.37	1,942.58	0.0000	4.3300	50.0000	0.0000	(0.4807)	(0.0540)	0.0000	2	(0.5347)	01/06/2025
600780.SH	12/24/2024	SDB3262540429	700.00	0.8094	584.21	566.58	0.0000	4.3300	50.0000	0.0000	(0.1405)	(0.0157)	0.0000	2	(0.1563)	01/06/2025
600780.SH	12/24/2024	SDB3262540429	10,400.00	0.8094	8,709.60	8,417.83	0.0000	4.3300	50.0000	0.0000	(2.0951)	(0.2338)	0.0000	2	(2.3290)	01/06/2025
600780.SH	12/24/2024	SDB3262540429	10,500.00	0.8094	8,793.35	8,498.77	0.0000	4.3300	50.0000	0.0000	(2.1153)	(0.2361)	0.0000	2	(2.3514)	01/06/2025
600780.SH	12/24/2024	SDB3262540429	5,500.00	0.8094	4,606.04	4,451.74	0.0000	4.3300	50.0000	0.0000	(1.1080)	(0.1237)	0.0000	2	(1.2317)	01/06/2025
600780.SH	12/24/2024	SDB3262540429	400.00	0.8094	334.98	323.76	0.0000	4.3300	50.0000	0.0000	(0.0806)	(0.0090)	0.0000	2	(0.0896)	01/06/2025
600780.SH	12/24/2024	SDB3262540429	4,200.00	0.8094	3,517.34	3,399.51	0.0000	4.3300	50.0000	0.0000	(0.8461)	(0.0944)	0.0000	2	(0.9405)	01/06/2025
600780.SH	12/24/2024	SDB3262540429	6,800.00	0.8094	5,694.74	5,503.97	0.0000	4.3300	50.0000	0.0000	(1.3699)	(0.1529)	0.0000	2	(1.5228)	01/06/2025
600780.SH	12/24/2024	SDB3262540429	6,100.00	0.8094	5,108.52	4,937.38	0.0000	4.3300	50.0000	0.0000	(1.2289)	(0.1371)	0.0000	2	(1.3660)	01/06/2025
600780.SH	12/24/2024	SDB3262540429	200.00	0.8094	167.49	161.88	0.0000	4.3300	50.0000	0.0000	(0.0403)	(0.0045)	0.0000	2	(0.0448)	01/06/2025
600780.SH	12/24/2024	SDB3262540429	4,100.00	0.8094	3,433.59	3,318.57	0.0000	4.3300	50.0000	0.0000	(0.8260)	(0.0922)	0.0000	2	(0.9182)	01/06/2025
600780.SH	12/24/2024	SDB3262540429	100.00	0.8094	83.75	80.94	0.0000	4.3300	50.0000	0.0000	(0.0201)	(0.0022)	0.0000	2	(0.0224)	01/06/2025
600780.SH	12/24/2024	SDB3262540429	1,600.00	0.8094	1,339.94	1,295.05	0.0000	4.3300	50.0000	0.0000	(0.3223)	(0.0360)	0.0000	2	(0.3583)	01/06/2025
600780.SH	12/24/2024	SDB3262540429	1,900.00	0.8094	1,591.18	1,537.87	0.0000	4.3300	50.0000	0.0000	(0.3828)	(0.0427)	0.0000	2	(0.4255)	01/06/2025
600780.SH	12/24/2024	SDB3262540429	1,200.00	0.8094	1,004.95	971.29	0.0000	4.3300	50.0000	0.0000	(0.2417)	(0.0270)	0.0000	2	(0.2687)	01/06/2025
600780.SH	12/24/2024	SDB3262540429	4,100.00	0.8094	3,433.59	3,318.57	0.0000	4.3300	50.0000	0.0000	(0.8260)	(0.0922)	0.0000	2	(0.9182)	01/06/2025
600780.SH	12/24/2024	SDB3262540429	12,200.00	0.8094	10,217.04	9,874.77	0.0000	4.3300	50.0000	0.0000	(2.4578)	(0.2743)	0.0000	2	(2.7321)	01/06/2025
600780.SH	12/24/2024	SDB3262540429	1,000.00	0.8094	837.46	809.41	0.0000	4.3300	50.0000	0.0000	(0.2015)	(0.0225)	0.0000	2	(0.2239)	01/06/2025
600780.SH	12/23/2024	SDB3262540429	2,400.00	0.8312	1,998.37	1,994.95	0.0000	4.3300	50.0000	0.0000	(0.2404)	(0.0277)	0.0000	1	(0.2681)	01/06/2025
600780.SH	12/23/2024	SDB3262540429	700.00	0.8312	584.21	581.86	0.0000	4.3300	50.0000	0.0000	(0.0703)	(0.0081)	0.0000	1	(0.0783)	01/06/2025
600780.SH	12/23/2024	SDB3262540429	10,400.00	0.8312	8,709.60	8,644.79	0.0000	4.3300	50.0000	0.0000	(1.0476)	(0.1201)	0.0000	1	(1.1676)	01/06/2025
600780.SH	12/23/2024	SDB3262540429	10,500.00	0.8312	8,793.35	8,727.92	0.0000	4.3300	50.0000	0.0000	(1.0576)	(0.1212)	0.0000	1	(1.1789)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
TOP ENERGY COMPANY LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600780.SH	12/23/2024	SDB3262540429	5,500.00	0.8312	4,606.04	4,571.77	0.0000	4.3300	50.0000	0.0000	(0.5540)	(0.0635)	0.0000	1	(0.6175)	01/06/2025
600780.SH	12/23/2024	SDB3262540429	400.00	0.8312	334.98	332.49	0.0000	4.3300	50.0000	0.0000	(0.0403)	(0.0046)	0.0000	1	(0.0449)	01/06/2025
600780.SH	12/23/2024	SDB3262540429	4,200.00	0.8312	3,517.34	3,491.17	0.0000	4.3300	50.0000	0.0000	(0.4231)	(0.0485)	0.0000	1	(0.4715)	01/06/2025
600780.SH	12/23/2024	SDB3262540429	6,800.00	0.8312	5,694.74	5,652.36	0.0000	4.3300	50.0000	0.0000	(0.6850)	(0.0785)	0.0000	1	(0.7635)	01/06/2025
600780.SH	12/23/2024	SDB3262540429	6,100.00	0.8312	5,108.52	5,070.50	0.0000	4.3300	50.0000	0.0000	(0.6144)	(0.0704)	0.0000	1	(0.6849)	01/06/2025
600780.SH	12/23/2024	SDB3262540429	200.00	0.8312	167.49	166.25	0.0000	4.3300	50.0000	0.0000	(0.0201)	(0.0023)	0.0000	1	(0.0225)	01/06/2025
600780.SH	12/23/2024	SDB3262540429	4,100.00	0.8312	3,433.59	3,408.04	0.0000	4.3300	50.0000	0.0000	(0.4130)	(0.0473)	0.0000	1	(0.4603)	01/06/2025
600780.SH	12/23/2024	SDB3262540429	100.00	0.8312	83.75	83.12	0.0000	4.3300	50.0000	0.0000	(0.0101)	(0.0012)	0.0000	1	(0.0112)	01/06/2025
600780.SH	12/23/2024	SDB3262540429	1,600.00	0.8312	1,339.94	1,329.97	0.0000	4.3300	50.0000	0.0000	(0.1612)	(0.0185)	0.0000	1	(0.1796)	01/06/2025
600780.SH	12/23/2024	SDB3262540429	1,900.00	0.8312	1,591.18	1,579.34	0.0000	4.3300	50.0000	0.0000	(0.1914)	(0.0219)	0.0000	1	(0.2133)	01/06/2025
600780.SH	12/23/2024	SDB3262540429	1,200.00	0.8312	1,004.95	997.48	0.0000	4.3300	50.0000	0.0000	(0.1209)	(0.0139)	0.0000	1	(0.1347)	01/06/2025
600780.SH	12/23/2024	SDB3262540429	4,100.00	0.8312	3,433.59	3,408.04	0.0000	4.3300	50.0000	0.0000	(0.4130)	(0.0473)	0.0000	1	(0.4603)	01/06/2025
600780.SH	12/23/2024	SDB3262540429	12,200.00	0.8312	10,217.04	10,141.01	0.0000	4.3300	50.0000	0.0000	(1.2289)	(0.1408)	0.0000	1	(1.3697)	01/06/2025
600780.SH	12/23/2024	SDB3262540429	1,000.00	0.8312	837.46	831.23	0.0000	4.3300	50.0000	0.0000	(0.1007)	(0.0115)	0.0000	1	(0.1123)	01/06/2025
600780.SH	12/20/2024	SDB3262540429	2,400.00	0.8201	1,998.37	1,968.23	0.0000	4.3300	50.0000	0.0000	(0.7211)	(0.0820)	0.0000	3	(0.8031)	01/06/2025
600780.SH	12/20/2024	SDB3262540429	700.00	0.8201	584.21	574.07	0.0000	4.3300	50.0000	0.0000	(0.2108)	(0.0239)	0.0000	3	(0.2347)	01/06/2025
600780.SH	12/20/2024	SDB3262540429	10,400.00	0.8201	8,709.60	8,528.98	0.0000	4.3300	50.0000	0.0000	(3.1427)	(0.3554)	0.0000	3	(3.4981)	01/06/2025
600780.SH	12/20/2024	SDB3262540429	10,500.00	0.8201	8,793.35	8,610.99	0.0000	4.3300	50.0000	0.0000	(3.1729)	(0.3588)	0.0000	3	(3.5317)	01/06/2025
600780.SH	12/20/2024	SDB3262540429	5,500.00	0.8201	4,606.04	4,510.52	0.0000	4.3300	50.0000	0.0000	(1.6620)	(0.1879)	0.0000	3	(1.8500)	01/06/2025
600780.SH	12/20/2024	SDB3262540429	400.00	0.8201	334.98	328.04	0.0000	4.3300	50.0000	0.0000	(0.1209)	(0.0137)	0.0000	3	(0.1345)	01/06/2025
600780.SH	12/20/2024	SDB3262540429	4,200.00	0.8201	3,517.34	3,444.39	0.0000	4.3300	50.0000	0.0000	(1.2692)	(0.1435)	0.0000	3	(1.4127)	01/06/2025
600780.SH	12/20/2024	SDB3262540429	6,800.00	0.8201	5,694.74	5,576.64	0.0000	4.3300	50.0000	0.0000	(2.0549)	(0.2324)	0.0000	3	(2.2872)	01/06/2025
600780.SH	12/20/2024	SDB3262540429	6,100.00	0.8201	5,108.52	5,002.57	0.0000	4.3300	50.0000	0.0000	(1.8433)	(0.2084)	0.0000	3	(2.0518)	01/06/2025
600780.SH	12/20/2024	SDB3262540429	200.00	0.8201	167.49	164.02	0.0000	4.3300	50.0000	0.0000	(0.0604)	(0.0068)	0.0000	3	(0.0673)	01/06/2025
600780.SH	12/20/2024	SDB3262540429	4,100.00	0.8201	3,433.59	3,362.39	0.0000	4.3300	50.0000	0.0000	(1.2390)	(0.1401)	0.0000	3	(1.3791)	01/06/2025
600780.SH	12/20/2024	SDB3262540429	100.00	0.8201	83.75	82.01	0.0000	4.3300	50.0000	0.0000	(0.0302)	(0.0034)	0.0000	3	(0.0336)	01/06/2025
600780.SH	12/20/2024	SDB3262540429	1,600.00	0.8201	1,339.94	1,312.15	0.0000	4.3300	50.0000	0.0000	(0.4835)	(0.0547)	0.0000	3	(0.5382)	01/06/2025
600780.SH	12/20/2024	SDB3262540429	1,900.00	0.8201	1,591.18	1,558.18	0.0000	4.3300	50.0000	0.0000	(0.5741)	(0.0649)	0.0000	3	(0.6391)	01/06/2025
600780.SH	12/20/2024	SDB3262540429	1,200.00	0.8201	1,004.95	984.11	0.0000	4.3300	50.0000	0.0000	(0.3626)	(0.0410)	0.0000	3	(0.4036)	01/06/2025
600780.SH	12/20/2024	SDB3262540429	4,100.00	0.8201	3,433.59	3,362.39	0.0000	4.3300	50.0000	0.0000	(1.2390)	(0.1401)	0.0000	3	(1.3791)	01/06/2025
600780.SH	12/20/2024	SDB3262540429	12,200.00	0.8201	10,217.04	10,005.15	0.0000	4.3300	50.0000	0.0000	(3.6866)	(0.4169)	0.0000	3	(4.1035)	01/06/2025
600780.SH	12/20/2024	SDB3262540429	1,000.00	0.8201	837.46	820.09	0.0000	4.3300	50.0000	0.0000	(0.3022)	(0.0342)	0.0000	3	(0.3364)	01/06/2025
600780.SH	12/19/2024	SDB3262540429	2,400.00	0.8330	1,998.37	1,999.08	0.0000	4.5800	50.0000	0.0000	(0.2542)	(0.0278)	0.0000	1	(0.2820)	01/06/2025
600780.SH	12/19/2024	SDB3262540429	700.00	0.8330	584.21	583.07	0.0000	4.5800	50.0000	0.0000	(0.0743)	(0.0081)	0.0000	1	(0.0824)	01/06/2025
600780.SH	12/19/2024	SDB3262540429	10,400.00	0.8330	8,709.60	8,662.68	0.0000	4.5800	50.0000	0.0000	(1.1081)	(0.1203)	0.0000	1	(1.2284)	01/06/2025
600780.SH	12/19/2024	SDB3262540429	10,500.00	0.8330	8,793.35	8,745.98	0.0000	4.5800	50.0000	0.0000	(1.1187)	(0.1215)	0.0000	1	(1.2402)	01/06/2025
600780.SH	12/19/2024	SDB3262540429	5,500.00	0.8330	4,606.04	4,581.22	0.0000	4.5800	50.0000	0.0000	(0.5860)	(0.0636)	0.0000	1	(0.6496)	01/06/2025
600780.SH	12/19/2024	SDB3262540429	400.00	0.8330	334.98	333.18	0.0000	4.5800	50.0000	0.0000	(0.0426)	(0.0046)	0.0000	1	(0.0472)	01/06/2025
600780.SH	12/19/2024	SDB3262540429	4,200.00	0.8330	3,517.34	3,498.39	0.0000	4.5800	50.0000	0.0000	(0.4475)	(0.0486)	0.0000	1	(0.4961)	01/06/2025
600780.SH	12/19/2024	SDB3262540429	6,800.00	0.8330	5,694.74	5,664.06	0.0000	4.5800	50.0000	0.0000	(0.7245)	(0.0787)	0.0000	1	(0.8032)	01/06/2025
600780.SH	12/19/2024	SDB3262540429	6,100.00	0.8330	5,108.52	5,080.99	0.0000	4.5800	50.0000	0.0000	(0.6499)	(0.0706)	0.0000	1	(0.7205)	01/06/2025
600780.SH	12/19/2024	SDB3262540429	200.00	0.8330	167.49	166.59	0.0000	4.5800	50.0000	0.0000	(0.0213)	(0.0023)	0.0000	1	(0.0236)	01/06/2025
600780.SH	12/19/2024	SDB3262540429	4,100.00	0.8330	3,433.59	3,415.09	0.0000	4.5800	50.0000	0.0000	(0.4368)	(0.0474)	0.0000	1	(0.4843)	01/06/2025
600780.SH	12/19/2024	SDB3262540429	100.00	0.8330	83.75	83.30	0.0000	4.5800	50.0000	0.0000	(0.0107)	(0.0012)	0.0000	1	(0.0118)	01/06/2025
600780.SH	12/19/2024	SDB3262540429	1,600.00	0.8330	1,339.94	1,332.72	0.0000	4.5800	50.0000	0.0000	(0.1705)	(0.0185)	0.0000	1	(0.1890)	01/06/2025
600780.SH	12/19/2024	SDB3262540429	1,900.00	0.8330	1,591.18	1,582.61	0.0000	4.5800	50.0000	0.0000	(0.2024)	(0.0220)	0.0000	1	(0.2244)	01/06/2025
600780.SH	12/19/2024	SDB3262540429	1,200.00	0.8330	1,004.95	999.54	0.0000	4.5800	50.0000	0.0000	(0.1279)	(0.0139)	0.0000	1	(0.1417)	01/06/2025
600780.SH	12/19/2024	SDB3262540429	4,100.00	0.8330	3,433.59	3,415.09	0.0000	4.5800	50.0000	0.0000	(0.4368)	(0.0474)	0.0000	1	(0.4843)	01/06/2025
600780.SH	12/19/2024	SDB3262540429	12,200.00	0.8330	10,217.04	10,161.99	0.0000	4.5800	50.0000	0.0000	(1.2998)	(0.1411)	0.0000	1	(1.4410)	01/06/2025
600780.SH	12/19/2024	SDB3262540429	1,000.00	0.8330	837.46	832.95	0.0000	4.5800	50.0000	0.0000	(0.1065)	(0.0116)	0.0000	1	(0.1181)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6



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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
TOP ENERGY COMPANY LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600780.SH	12/18/2024	SDB3262540429	10,400.00	0.8246	8,709.60	8,575.53	0.0000	4.5800	50.0000	0.0000	(1.1081)	(0.1191)	0.0000	1	(1.2272)	01/06/2025
600780.SH	12/18/2024	SDB3262540429	10,500.00	0.8246	8,793.35	8,657.99	0.0000	4.5800	50.0000	0.0000	(1.1187)	(0.1202)	0.0000	1	(1.2390)	01/06/2025
600780.SH	12/18/2024	SDB3262540429	5,500.00	0.8246	4,606.04	4,535.14	0.0000	4.5800	50.0000	0.0000	(0.5860)	(0.0630)	0.0000	1	(0.6490)	01/06/2025
600780.SH	12/18/2024	SDB3262540429	400.00	0.8246	334.98	329.83	0.0000	4.5800	50.0000	0.0000	(0.0426)	(0.0046)	0.0000	1	(0.0472)	01/06/2025
600780.SH	12/18/2024	SDB3262540429	4,200.00	0.8246	3,517.34	3,463.19	0.0000	4.5800	50.0000	0.0000	(0.4475)	(0.0481)	0.0000	1	(0.4956)	01/06/2025
600780.SH	12/18/2024	SDB3262540429	6,800.00	0.8246	5,694.74	5,607.08	0.0000	4.5800	50.0000	0.0000	(0.7245)	(0.0779)	0.0000	1	(0.8024)	01/06/2025
600780.SH	12/18/2024	SDB3262540429	6,100.00	0.8246	5,108.52	5,029.88	0.0000	4.5800	50.0000	0.0000	(0.6499)	(0.0699)	0.0000	1	(0.7198)	01/06/2025
600780.SH	12/18/2024	SDB3262540429	200.00	0.8246	167.49	164.91	0.0000	4.5800	50.0000	0.0000	(0.0213)	(0.0023)	0.0000	1	(0.0236)	01/06/2025
600780.SH	12/18/2024	SDB3262540429	4,100.00	0.8246	3,433.59	3,380.74	0.0000	4.5800	50.0000	0.0000	(0.4368)	(0.0470)	0.0000	1	(0.4838)	01/06/2025
600780.SH	12/18/2024	SDB3262540429	100.00	0.8246	83.75	82.46	0.0000	4.5800	50.0000	0.0000	(0.0107)	(0.0011)	0.0000	1	(0.0118)	01/06/2025
600780.SH	12/18/2024	SDB3262540429	1,600.00	0.8246	1,339.94	1,319.31	0.0000	4.5800	50.0000	0.0000	(0.1705)	(0.0183)	0.0000	1	(0.1888)	01/06/2025
600780.SH	12/18/2024	SDB3262540429	1,900.00	0.8246	1,591.18	1,566.68	0.0000	4.5800	50.0000	0.0000	(0.2024)	(0.0218)	0.0000	1	(0.2242)	01/06/2025
600780.SH	12/18/2024	SDB3262540429	1,200.00	0.8246	1,004.95	989.48	0.0000	4.5800	50.0000	0.0000	(0.1279)	(0.0137)	0.0000	1	(0.1416)	01/06/2025
600780.SH	12/18/2024	SDB3262540429	4,100.00	0.8246	3,433.59	3,380.74	0.0000	4.5800	50.0000	0.0000	(0.4368)	(0.0470)	0.0000	1	(0.4838)	01/06/2025
600780.SH	12/18/2024	SDB3262540429	12,200.00	0.8246	10,217.04	10,059.75	0.0000	4.5800	50.0000	0.0000	(1.2998)	(0.1397)	0.0000	1	(1.4396)	01/06/2025
600780.SH	12/18/2024	SDB3262540429	1,000.00	0.8246	837.46	824.57	0.0000	4.5800	50.0000	0.0000	(0.1065)	(0.0115)	0.0000	1	(0.1180)	01/06/2025
600780.SH	12/17/2024	SDB3262540429	10,400.00	0.8533	8,709.60	8,874.03	0.0000	4.5800	50.0000	0.0000	(1.1081)	(0.1233)	0.0000	1	(1.2313)	01/06/2025
600780.SH	12/17/2024	SDB3262540429	10,500.00	0.8533	8,793.35	8,959.36	0.0000	4.5800	50.0000	0.0000	(1.1187)	(0.1244)	0.0000	1	(1.2431)	01/06/2025
600780.SH	12/17/2024	SDB3262540429	5,500.00	0.8533	4,606.04	4,693.00	0.0000	4.5800	50.0000	0.0000	(0.5860)	(0.0652)	0.0000	1	(0.6512)	01/06/2025
600780.SH	12/17/2024	SDB3262540429	400.00	0.8533	334.98	341.31	0.0000	4.5800	50.0000	0.0000	(0.0426)	(0.0047)	0.0000	1	(0.0474)	01/06/2025
600780.SH	12/17/2024	SDB3262540429	4,200.00	0.8533	3,517.34	3,583.74	0.0000	4.5800	50.0000	0.0000	(0.4475)	(0.0498)	0.0000	1	(0.4973)	01/06/2025
600780.SH	12/17/2024	SDB3262540429	6,800.00	0.8533	5,694.74	5,802.25	0.0000	4.5800	50.0000	0.0000	(0.7245)	(0.0806)	0.0000	1	(0.8051)	01/06/2025
600780.SH	12/17/2024	SDB3262540429	6,100.00	0.8533	5,108.52	5,204.96	0.0000	4.5800	50.0000	0.0000	(0.6499)	(0.0723)	0.0000	1	(0.7222)	01/06/2025
600780.SH	12/17/2024	SDB3262540429	200.00	0.8533	167.49	170.65	0.0000	4.5800	50.0000	0.0000	(0.0213)	(0.0024)	0.0000	1	(0.0237)	01/06/2025
600780.SH	12/17/2024	SDB3262540429	4,100.00	0.8533	3,433.59	3,498.42	0.0000	4.5800	50.0000	0.0000	(0.4368)	(0.0486)	0.0000	1	(0.4854)	01/06/2025
600780.SH	12/17/2024	SDB3262540429	100.00	0.8533	83.75	85.33	0.0000	4.5800	50.0000	0.0000	(0.0107)	(0.0012)	0.0000	1	(0.0118)	01/06/2025
600780.SH	12/17/2024	SDB3262540429	1,600.00	0.8533	1,339.94	1,365.24	0.0000	4.5800	50.0000	0.0000	(0.1705)	(0.0190)	0.0000	1	(0.1894)	01/06/2025
600780.SH	12/17/2024	SDB3262540429	1,900.00	0.8533	1,591.18	1,621.22	0.0000	4.5800	50.0000	0.0000	(0.2024)	(0.0225)	0.0000	1	(0.2250)	01/06/2025
600780.SH	12/17/2024	SDB3262540429	1,200.00	0.8533	1,004.95	1,023.93	0.0000	4.5800	50.0000	0.0000	(0.1279)	(0.0142)	0.0000	1	(0.1421)	01/06/2025
600780.SH	12/17/2024	SDB3262540429	4,100.00	0.8533	3,433.59	3,498.42	0.0000	4.5800	50.0000	0.0000	(0.4368)	(0.0486)	0.0000	1	(0.4854)	01/06/2025
600780.SH	12/17/2024	SDB3262540429	12,200.00	0.8533	10,217.04	10,409.92	0.0000	4.5800	50.0000	0.0000	(1.2998)	(0.1446)	0.0000	1	(1.4444)	01/06/2025
600780.SH	12/17/2024	SDB3262540429	1,000.00	0.8533	837.46	853.27	0.0000	4.5800	50.0000	0.0000	(0.1065)	(0.0119)	0.0000	1	(0.1184)	01/06/2025
600780.SH	12/16/2024	SDB3262540429	10,400.00	0.8461	8,709.60	8,799.65	0.0000	4.5800	50.0000	0.0000	(1.1081)	(0.1222)	0.0000	1	(1.2303)	01/06/2025
600780.SH	12/16/2024	SDB3262540429	10,500.00	0.8461	8,793.35	8,884.26	0.0000	4.5800	50.0000	0.0000	(1.1187)	(0.1234)	0.0000	1	(1.2421)	01/06/2025
600780.SH	12/16/2024	SDB3262540429	5,500.00	0.8461	4,606.04	4,653.66	0.0000	4.5800	50.0000	0.0000	(0.5860)	(0.0646)	0.0000	1	(0.6506)	01/06/2025
600780.SH	12/16/2024	SDB3262540429	400.00	0.8461	334.98	338.45	0.0000	4.5800	50.0000	0.0000	(0.0426)	(0.0047)	0.0000	1	(0.0473)	01/06/2025
600780.SH	12/16/2024	SDB3262540429	4,200.00	0.8461	3,517.34	3,553.70	0.0000	4.5800	50.0000	0.0000	(0.4475)	(0.0494)	0.0000	1	(0.4968)	01/06/2025
600780.SH	12/16/2024	SDB3262540429	6,800.00	0.8461	5,694.74	5,753.62	0.0000	4.5800	50.0000	0.0000	(0.7245)	(0.0799)	0.0000	1	(0.8044)	01/06/2025
600780.SH	12/16/2024	SDB3262540429	6,100.00	0.8461	5,108.52	5,161.33	0.0000	4.5800	50.0000	0.0000	(0.6499)	(0.0717)	0.0000	1	(0.7216)	01/06/2025
600780.SH	12/16/2024	SDB3262540429	200.00	0.8461	167.49	169.22	0.0000	4.5800	50.0000	0.0000	(0.0213)	(0.0024)	0.0000	1	(0.0237)	01/06/2025
600780.SH	12/16/2024	SDB3262540429	4,100.00	0.8461	3,433.59	3,469.09	0.0000	4.5800	50.0000	0.0000	(0.4368)	(0.0482)	0.0000	1	(0.4850)	01/06/2025
600780.SH	12/16/2024	SDB3262540429	100.00	0.8461	83.75	84.61	0.0000	4.5800	50.0000	0.0000	(0.0107)	(0.0012)	0.0000	1	(0.0118)	01/06/2025
600780.SH	12/16/2024	SDB3262540429	1,600.00	0.8461	1,339.94	1,353.79	0.0000	4.5800	50.0000	0.0000	(0.1705)	(0.0188)	0.0000	1	(0.1893)	01/06/2025
600780.SH	12/16/2024	SDB3262540429	1,900.00	0.8461	1,591.18	1,607.63	0.0000	4.5800	50.0000	0.0000	(0.2024)	(0.0223)	0.0000	1	(0.2248)	01/06/2025
600780.SH	12/16/2024	SDB3262540429	1,200.00	0.8461	1,004.95	1,015.34	0.0000	4.5800	50.0000	0.0000	(0.1279)	(0.0141)	0.0000	1	(0.1420)	01/06/2025
600780.SH	12/16/2024	SDB3262540429	4,100.00	0.8461	3,433.59	3,469.09	0.0000	4.5800	50.0000	0.0000	(0.4368)	(0.0482)	0.0000	1	(0.4850)	01/06/2025
600780.SH	12/16/2024	SDB3262540429	12,200.00	0.8461	10,217.04	10,322.66	0.0000	4.5800	50.0000	0.0000	(1.2998)	(0.1434)	0.0000	1	(1.4432)	01/06/2025
600780.SH	12/16/2024	SDB3262540429	1,000.00	0.8461	837.46	846.12	0.0000	4.5800	50.0000	0.0000	(0.1065)	(0.0118)	0.0000	1	(0.1183)	01/06/2025
600780.SH	12/13/2024	SDB3262540429	10,400.00	0.8421	8,709.60	8,757.89	0.0000	4.5800	50.0000	0.0000	(3.3242)	(0.3649)	0.0000	3	(3.6891)	01/06/2025
600780.SH	12/13/2024	SDB3262540429	10,500.00	0.8421	8,793.35	8,842.10	0.0000	4.5800	50.0000	0.0000	(3.3561)	(0.3684)	0.0000	3	(3.7245)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
TOP ENERGY COMPANY LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600780.SH	12/13/2024	SDB3262540429	5,500.00	0.8421	4,606.04	4,631.58	0.0000	4.5800	50.0000	0.0000	(1.7580)	(0.1930)	0.0000	3	(1.9510)	01/06/2025
600780.SH	12/13/2024	SDB3262540429	400.00	0.8421	334.98	336.84	0.0000	4.5800	50.0000	0.0000	(0.1279)	(0.0140)	0.0000	3	(0.1419)	01/06/2025
600780.SH	12/13/2024	SDB3262540429	4,200.00	0.8421	3,517.34	3,536.84	0.0000	4.5800	50.0000	0.0000	(1.3425)	(0.1474)	0.0000	3	(1.4898)	01/06/2025
600780.SH	12/13/2024	SDB3262540429	6,800.00	0.8421	5,694.74	5,726.31	0.0000	4.5800	50.0000	0.0000	(2.1735)	(0.2386)	0.0000	3	(2.4121)	01/06/2025
600780.SH	12/13/2024	SDB3262540429	6,100.00	0.8421	5,108.52	5,136.84	0.0000	4.5800	50.0000	0.0000	(1.9498)	(0.2140)	0.0000	3	(2.1638)	01/06/2025
600780.SH	12/13/2024	SDB3262540429	200.00	0.8421	167.49	168.42	0.0000	4.5800	50.0000	0.0000	(0.0639)	(0.0070)	0.0000	3	(0.0709)	01/06/2025
600780.SH	12/13/2024	SDB3262540429	4,100.00	0.8421	3,433.59	3,452.63	0.0000	4.5800	50.0000	0.0000	(1.3105)	(0.1439)	0.0000	3	(1.4543)	01/06/2025
600780.SH	12/13/2024	SDB3262540429	100.00	0.8421	83.75	84.21	0.0000	4.5800	50.0000	0.0000	(0.0320)	(0.0035)	0.0000	3	(0.0355)	01/06/2025
600780.SH	12/13/2024	SDB3262540429	1,600.00	0.8421	1,339.94	1,347.37	0.0000	4.5800	50.0000	0.0000	(0.5114)	(0.0561)	0.0000	3	(0.5676)	01/06/2025
600780.SH	12/13/2024	SDB3262540429	1,900.00	0.8421	1,591.18	1,600.00	0.0000	4.5800	50.0000	0.0000	(0.6073)	(0.0667)	0.0000	3	(0.6740)	01/06/2025
600780.SH	12/13/2024	SDB3262540429	1,200.00	0.8421	1,004.95	1,010.53	0.0000	4.5800	50.0000	0.0000	(0.3836)	(0.0421)	0.0000	3	(0.4257)	01/06/2025
600780.SH	12/13/2024	SDB3262540429	4,100.00	0.8421	3,433.59	3,452.63	0.0000	4.5800	50.0000	0.0000	(1.3105)	(0.1439)	0.0000	3	(1.4543)	01/06/2025
600780.SH	12/13/2024	SDB3262540429	12,200.00	0.8421	10,217.04	10,273.68	0.0000	4.5800	50.0000	0.0000	(3.8995)	(0.4281)	0.0000	3	(4.3276)	01/06/2025
600780.SH	12/13/2024	SDB3262540429	1,000.00	0.8421	837.46	842.11	0.0000	4.5800	50.0000	0.0000	(0.3196)	(0.0351)	0.0000	3	(0.3547)	01/06/2025
600780.SH	12/12/2024	SDB3262540429	10,400.00	0.8379	8,709.60	8,714.57	0.0000	4.5800	50.0000	0.0000	(1.1081)	(0.1210)	0.0000	1	(1.2291)	01/06/2025
600780.SH	12/12/2024	SDB3262540429	10,500.00	0.8379	8,793.35	8,798.36	0.0000	4.5800	50.0000	0.0000	(1.1187)	(0.1222)	0.0000	1	(1.2409)	01/06/2025
600780.SH	12/12/2024	SDB3262540429	5,500.00	0.8379	4,606.04	4,608.66	0.0000	4.5800	50.0000	0.0000	(0.5860)	(0.0640)	0.0000	1	(0.6500)	01/06/2025
600780.SH	12/12/2024	SDB3262540429	400.00	0.8379	334.98	335.18	0.0000	4.5800	50.0000	0.0000	(0.0426)	(0.0047)	0.0000	1	(0.0473)	01/06/2025
600780.SH	12/12/2024	SDB3262540429	4,200.00	0.8379	3,517.34	3,519.34	0.0000	4.5800	50.0000	0.0000	(0.4475)	(0.0489)	0.0000	1	(0.4964)	01/06/2025
600780.SH	12/12/2024	SDB3262540429	6,800.00	0.8379	5,694.74	5,697.99	0.0000	4.5800	50.0000	0.0000	(0.7245)	(0.0791)	0.0000	1	(0.8036)	01/06/2025
600780.SH	12/12/2024	SDB3262540429	6,100.00	0.8379	5,108.52	5,111.43	0.0000	4.5800	50.0000	0.0000	(0.6499)	(0.0710)	0.0000	1	(0.7209)	01/06/2025
600780.SH	12/12/2024	SDB3262540429	200.00	0.8379	167.49	167.59	0.0000	4.5800	50.0000	0.0000	(0.0213)	(0.0023)	0.0000	1	(0.0236)	01/06/2025
600780.SH	12/12/2024	SDB3262540429	4,100.00	0.8379	3,433.59	3,435.55	0.0000	4.5800	50.0000	0.0000	(0.4368)	(0.0477)	0.0000	1	(0.4845)	01/06/2025
600780.SH	12/12/2024	SDB3262540429	100.00	0.8379	83.75	83.79	0.0000	4.5800	50.0000	0.0000	(0.0107)	(0.0012)	0.0000	1	(0.0118)	01/06/2025
600780.SH	12/12/2024	SDB3262540429	1,600.00	0.8379	1,339.94	1,340.70	0.0000	4.5800	50.0000	0.0000	(0.1705)	(0.0186)	0.0000	1	(0.1891)	01/06/2025
600780.SH	12/12/2024	SDB3262540429	1,900.00	0.8379	1,591.18	1,592.08	0.0000	4.5800	50.0000	0.0000	(0.2024)	(0.0221)	0.0000	1	(0.2245)	01/06/2025
600780.SH	12/12/2024	SDB3262540429	1,200.00	0.8379	1,004.95	1,005.53	0.0000	4.5800	50.0000	0.0000	(0.1279)	(0.0140)	0.0000	1	(0.1418)	01/06/2025
600780.SH	12/12/2024	SDB3262540429	4,100.00	0.8379	3,433.59	3,435.55	0.0000	4.5800	50.0000	0.0000	(0.4368)	(0.0477)	0.0000	1	(0.4845)	01/06/2025
600780.SH	12/12/2024	SDB3262540429	12,200.00	0.8379	10,217.04	10,222.86	0.0000	4.5800	50.0000	0.0000	(1.2998)	(0.1420)	0.0000	1	(1.4418)	01/06/2025
600780.SH	12/12/2024	SDB3262540429	1,000.00	0.8379	837.46	837.94	0.0000	4.5800	50.0000	0.0000	(0.1065)	(0.0116)	0.0000	1	(0.1182)	01/06/2025
600780.SH	12/11/2024	SDB3262540429	10,400.00	0.8412	8,709.60	8,748.64	0.0000	4.5800	50.0000	0.0000	(1.1081)	(0.1215)	0.0000	1	(1.2296)	01/06/2025
600780.SH	12/11/2024	SDB3262540429	10,500.00	0.8412	8,793.35	8,832.76	0.0000	4.5800	50.0000	0.0000	(1.1187)	(0.1227)	0.0000	1	(1.2414)	01/06/2025
600780.SH	12/11/2024	SDB3262540429	5,500.00	0.8412	4,606.04	4,626.68	0.0000	4.5800	50.0000	0.0000	(0.5860)	(0.0643)	0.0000	1	(0.6503)	01/06/2025
600780.SH	12/11/2024	SDB3262540429	400.00	0.8412	334.98	336.49	0.0000	4.5800	50.0000	0.0000	(0.0426)	(0.0047)	0.0000	1	(0.0473)	01/06/2025
600780.SH	12/11/2024	SDB3262540429	4,200.00	0.8412	3,517.34	3,533.10	0.0000	4.5800	50.0000	0.0000	(0.4475)	(0.0491)	0.0000	1	(0.4966)	01/06/2025
600780.SH	12/11/2024	SDB3262540429	6,800.00	0.8412	5,694.74	5,720.26	0.0000	4.5800	50.0000	0.0000	(0.7245)	(0.0794)	0.0000	1	(0.8039)	01/06/2025
600780.SH	12/11/2024	SDB3262540429	6,100.00	0.8412	5,108.52	5,131.41	0.0000	4.5800	50.0000	0.0000	(0.6499)	(0.0713)	0.0000	1	(0.7212)	01/06/2025
600780.SH	12/11/2024	SDB3262540429	200.00	0.8412	167.49	168.24	0.0000	4.5800	50.0000	0.0000	(0.0213)	(0.0023)	0.0000	1	(0.0236)	01/06/2025
600780.SH	12/11/2024	SDB3262540429	4,100.00	0.8412	3,433.59	3,448.98	0.0000	4.5800	50.0000	0.0000	(0.4368)	(0.0479)	0.0000	1	(0.4847)	01/06/2025
600780.SH	12/11/2024	SDB3262540429	100.00	0.8412	83.75	84.12	0.0000	4.5800	50.0000	0.0000	(0.0107)	(0.0012)	0.0000	1	(0.0118)	01/06/2025
600780.SH	12/11/2024	SDB3262540429	1,600.00	0.8412	1,339.94	1,345.94	0.0000	4.5800	50.0000	0.0000	(0.1705)	(0.0187)	0.0000	1	(0.1892)	01/06/2025
600780.SH	12/11/2024	SDB3262540429	1,900.00	0.8412	1,591.18	1,598.31	0.0000	4.5800	50.0000	0.0000	(0.2024)	(0.0222)	0.0000	1	(0.2246)	01/06/2025
600780.SH	12/11/2024	SDB3262540429	1,200.00	0.8412	1,004.95	1,009.46	0.0000	4.5800	50.0000	0.0000	(0.1279)	(0.0140)	0.0000	1	(0.1419)	01/06/2025
600780.SH	12/11/2024	SDB3262540429	4,100.00	0.8412	3,433.59	3,448.98	0.0000	4.5800	50.0000	0.0000	(0.4368)	(0.0479)	0.0000	1	(0.4847)	01/06/2025
600780.SH	12/11/2024	SDB3262540429	12,200.00	0.8412	10,217.04	10,262.82	0.0000	4.5800	50.0000	0.0000	(1.2998)	(0.1425)	0.0000	1	(1.4424)	01/06/2025
600780.SH	12/11/2024	SDB3262540429	1,000.00	0.8412	837.46	841.22	0.0000	4.5800	50.0000	0.0000	(0.1177)	(0.0165)	0.0000	1	(0.1182)	01/06/2025
600780.SH	12/10/2024	SDB3262540429	10,400.00	0.8233	8,709.60	8,562.32	0.0000	4.5800	50.0000	0.0000	(1.1081)	(0.1189)	0.0000	1	(1.2270)	01/06/2025
600780.SH	12/10/2024	SDB3262540429	10,500.00	0.8233	8,793.35	8,644.65	0.0000	4.5800	50.0000	0.0000	(1.1187)	(0.1201)	0.0000	1	(1.2388)	01/06/2025
600780.SH	12/10/2024	SDB3262540429	5,500.00	0.8233	4,606.04	4,528.15	0.0000	4.5800	50.0000	0.0000	(0.0629)	(0.0062)	0.0000	1	(0.6489)	01/06/2025
600780.SH	12/10/2024	SDB3262540429	400.00	0.8233	334.98	329.32	0.0000	4.5800	50.0000	0.0000	(0.0426)	(0.0046)	0.0000	1	(0.0472)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
TOP ENERGY COMPANY LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600780.SH	12/10/2024	SDB3262540429	4,200.00	0.8233	3,517.34	3,457.86	0.0000	4.5800	50.0000	0.0000	(0.4475)	(0.0480)	0.0000	1	(0.4955)	01/06/2025
600780.SH	12/10/2024	SDB3262540429	6,800.00	0.8233	5,694.74	5,598.44	0.0000	4.5800	50.0000	0.0000	(0.7245)	(0.0778)	0.0000	1	(0.8023)	01/06/2025
600780.SH	12/10/2024	SDB3262540429	6,100.00	0.8233	5,108.52	5,022.13	0.0000	4.5800	50.0000	0.0000	(0.6499)	(0.0698)	0.0000	1	(0.7197)	01/06/2025
600780.SH	12/10/2024	SDB3262540429	200.00	0.8233	167.49	164.66	0.0000	4.5800	50.0000	0.0000	(0.0213)	(0.0023)	0.0000	1	(0.0236)	01/06/2025
600780.SH	12/10/2024	SDB3262540429	4,100.00	0.8233	3,433.59	3,375.53	0.0000	4.5800	50.0000	0.0000	(0.4368)	(0.0469)	0.0000	1	(0.4837)	01/06/2025
600780.SH	12/10/2024	SDB3262540429	100.00	0.8233	83.75	82.33	0.0000	4.5800	50.0000	0.0000	(0.0107)	(0.0011)	0.0000	1	(0.0118)	01/06/2025
600780.SH	12/10/2024	SDB3262540429	1,600.00	0.8233	1,339.94	1,317.28	0.0000	4.5800	50.0000	0.0000	(0.1705)	(0.0183)	0.0000	1	(0.1888)	01/06/2025
600780.SH	12/10/2024	SDB3262540429	1,900.00	0.8233	1,591.18	1,564.27	0.0000	4.5800	50.0000	0.0000	(0.2024)	(0.0217)	0.0000	1	(0.2242)	01/06/2025
600780.SH	12/10/2024	SDB3262540429	1,200.00	0.8233	1,004.95	987.96	0.0000	4.5800	50.0000	0.0000	(0.1279)	(0.0137)	0.0000	1	(0.1416)	01/06/2025
600780.SH	12/10/2024	SDB3262540429	4,100.00	0.8233	3,433.59	3,375.53	0.0000	4.5800	50.0000	0.0000	(0.4368)	(0.0469)	0.0000	1	(0.4837)	01/06/2025
600780.SH	12/10/2024	SDB3262540429	12,200.00	0.8233	10,217.04	10,044.26	0.0000	4.5800	50.0000	0.0000	(1.2998)	(0.1395)	0.0000	1	(1.4393)	01/06/2025
600780.SH	12/10/2024	SDB3262540429	1,000.00	0.8233	837.46	823.30	0.0000	4.5800	50.0000	0.0000	(0.1065)	(0.0114)	0.0000	1	(0.1180)	01/06/2025
600780.SH	12/09/2024	SDB3262540429	10,400.00	0.8250	8,709.60	8,579.82	0.0000	4.5800	50.0000	0.0000	(1.1081)	(0.1192)	0.0000	1	(1.2272)	01/06/2025
600780.SH	12/09/2024	SDB3262540429	10,500.00	0.8250	8,793.35	8,662.32	0.0000	4.5800	50.0000	0.0000	(1.1187)	(0.1203)	0.0000	1	(1.2390)	01/06/2025
600780.SH	12/09/2024	SDB3262540429	5,500.00	0.8250	4,606.04	4,537.41	0.0000	4.5800	50.0000	0.0000	(0.5860)	(0.0630)	0.0000	1	(0.6490)	01/06/2025
600780.SH	12/09/2024	SDB3262540429	400.00	0.8250	334.98	329.99	0.0000	4.5800	50.0000	0.0000	(0.0426)	(0.0046)	0.0000	1	(0.0472)	01/06/2025
600780.SH	12/09/2024	SDB3262540429	4,200.00	0.8250	3,517.34	3,464.93	0.0000	4.5800	50.0000	0.0000	(0.4475)	(0.0481)	0.0000	1	(0.4956)	01/06/2025
600780.SH	12/09/2024	SDB3262540429	6,800.00	0.8250	5,694.74	5,609.88	0.0000	4.5800	50.0000	0.0000	(0.7245)	(0.0779)	0.0000	1	(0.8024)	01/06/2025
600780.SH	12/09/2024	SDB3262540429	6,100.00	0.8250	5,108.52	5,032.40	0.0000	4.5800	50.0000	0.0000	(0.6499)	(0.0699)	0.0000	1	(0.7198)	01/06/2025
600780.SH	12/09/2024	SDB3262540429	200.00	0.8250	167.49	165.00	0.0000	4.5800	50.0000	0.0000	(0.0213)	(0.0023)	0.0000	1	(0.0236)	01/06/2025
600780.SH	12/09/2024	SDB3262540429	4,100.00	0.8250	3,433.59	3,382.43	0.0000	4.5800	50.0000	0.0000	(0.4368)	(0.0470)	0.0000	1	(0.4838)	01/06/2025
600780.SH	12/09/2024	SDB3262540429	100.00	0.8250	83.75	82.50	0.0000	4.5800	50.0000	0.0000	(0.0107)	(0.0011)	0.0000	1	(0.0118)	01/06/2025
600780.SH	12/09/2024	SDB3262540429	1,600.00	0.8250	1,339.94	1,319.97	0.0000	4.5800	50.0000	0.0000	(0.1705)	(0.0183)	0.0000	1	(0.1888)	01/06/2025
600780.SH	12/09/2024	SDB3262540429	1,900.00	0.8250	1,591.18	1,567.47	0.0000	4.5800	50.0000	0.0000	(0.2024)	(0.0218)	0.0000	1	(0.2242)	01/06/2025
600780.SH	12/09/2024	SDB3262540429	1,200.00	0.8250	1,004.95	989.98	0.0000	4.5800	50.0000	0.0000	(0.1279)	(0.0137)	0.0000	1	(0.1416)	01/06/2025
600780.SH	12/09/2024	SDB3262540429	4,100.00	0.8250	3,433.59	3,382.43	0.0000	4.5800	50.0000	0.0000	(0.4368)	(0.0470)	0.0000	1	(0.4838)	01/06/2025
600780.SH	12/09/2024	SDB3262540429	12,200.00	0.8250	10,217.04	10,064.79	0.0000	4.5800	50.0000	0.0000	(1.2998)	(0.1398)	0.0000	1	(1.4396)	01/06/2025
600780.SH	12/09/2024	SDB3262540429	1,000.00	0.8250	837.46	824.98	0.0000	4.5800	50.0000	0.0000	(0.1065)	(0.0115)	0.0000	1	(0.1180)	01/06/2025
600780.SH	12/06/2024	SDB3262540429	10,400.00	0.8357	8,709.60	8,691.01	0.0000	4.5800	50.0000	0.0000	(3.3242)	(0.3621)	0.0000	3	(3.6863)	01/06/2025
600780.SH	12/06/2024	SDB3262540429	10,500.00	0.8357	8,793.35	8,774.58	0.0000	4.5800	50.0000	0.0000	(3.3561)	(0.3656)	0.0000	3	(3.7217)	01/06/2025
600780.SH	12/06/2024	SDB3262540429	5,500.00	0.8357	4,606.04	4,596.21	0.0000	4.5800	50.0000	0.0000	(1.7580)	(0.1915)	0.0000	3	(1.9495)	01/06/2025
600780.SH	12/06/2024	SDB3262540429	400.00	0.8357	334.98	334.27	0.0000	4.5800	50.0000	0.0000	(0.1279)	(0.0139)	0.0000	3	(0.1418)	01/06/2025
600780.SH	12/06/2024	SDB3262540429	4,200.00	0.8357	3,517.34	3,509.83	0.0000	4.5800	50.0000	0.0000	(1.3425)	(0.1462)	0.0000	3	(1.4887)	01/06/2025
600780.SH	12/06/2024	SDB3262540429	6,800.00	0.8357	5,694.74	5,682.58	0.0000	4.5800	50.0000	0.0000	(2.1735)	(0.2368)	0.0000	3	(2.4103)	01/06/2025
600780.SH	12/06/2024	SDB3262540429	6,100.00	0.8357	5,108.52	5,097.61	0.0000	4.5800	50.0000	0.0000	(1.9498)	(0.2124)	0.0000	3	(2.1622)	01/06/2025
600780.SH	12/06/2024	SDB3262540429	200.00	0.8357	167.49	167.13	0.0000	4.5800	50.0000	0.0000	(0.0639)	(0.0070)	0.0000	3	(0.0709)	01/06/2025
600780.SH	12/06/2024	SDB3262540429	4,100.00	0.8357	3,433.59	3,426.26	0.0000	4.5800	50.0000	0.0000	(1.3105)	(0.1428)	0.0000	3	(1.4532)	01/06/2025
600780.SH	12/06/2024	SDB3262540429	100.00	0.8357	83.75	83.57	0.0000	4.5800	50.0000	0.0000	(0.0320)	(0.0035)	0.0000	3	(0.0354)	01/06/2025
600780.SH	12/06/2024	SDB3262540429	1,600.00	0.8357	1,339.94	1,337.08	0.0000	4.5800	50.0000	0.0000	(0.5114)	(0.0557)	0.0000	3	(0.5671)	01/06/2025
600780.SH	12/06/2024	SDB3262540429	1,900.00	0.8357	1,591.18	1,587.78	0.0000	4.5800	50.0000	0.0000	(0.6073)	(0.0662)	0.0000	3	(0.6735)	01/06/2025
600780.SH	12/06/2024	SDB3262540429	1,200.00	0.8357	1,004.95	1,002.81	0.0000	4.5800	50.0000	0.0000	(0.3836)	(0.0418)	0.0000	3	(0.4253)	01/06/2025
600780.SH	12/06/2024	SDB3262540429	4,100.00	0.8357	3,433.59	3,426.26	0.0000	4.5800	50.0000	0.0000	(1.3105)	(0.1428)	0.0000	3	(1.4532)	01/06/2025
600780.SH	12/06/2024	SDB3262540429	12,200.00	0.8357	10,217.04	10,195.22	0.0000	4.5800	50.0000	0.0000	(3.8995)	(0.4248)	0.0000	3	(4.3243)	01/06/2025
600780.SH	12/06/2024	SDB3262540429	1,000.00	0.8357	837.46	835.67	0.0000	4.5800	50.0000	0.0000	(0.3196)	(0.0348)	0.0000	3	(0.3545)	01/06/2025
600780.SH	12/05/2024	SDB3262540429	10,400.00	0.8372	8,709.60	8,706.45	0.0000	4.5800	50.0000	0.0000	(1.1081)	(0.1209)	0.0000	1	(1.2290)	01/06/2025
600780.SH	12/05/2024	SDB3262540429	10,500.00	0.8372	8,793.35	8,790.17	0.0000	4.5800	50.0000	0.0000	(1.1187)	(0.1221)	0.0000	1	(1.2408)	01/06/2025
600780.SH	12/05/2024	SDB3262540429	5,500.00	0.8372	4,606.04	4,604.37	0.0000	4.5800	50.0000	0.0000	(0.5860)	(0.0639)	0.0000	1	(0.6499)	01/06/2025
600780.SH	12/05/2024	SDB3262540429	400.00	0.8372	334.98	334.86	0.0000	4.5800	50.0000	0.0000	(0.0426)	(0.0047)	0.0000	1	(0.0473)	01/06/2025
600780.SH	12/05/2024	SDB3262540429	4,200.00	0.8372	3,517.34	3,516.07	0.0000	4.5800	50.0000	0.0000	(0.4475)	(0.0488)	0.0000	1	(0.4963)	01/06/2025
600780.SH	12/05/2024	SDB3262540429	6,800.00	0.8372	5,694.74	5,692.68	0.0000	4.5800	50.0000	0.0000	(0.7245)	(0.0791)	0.0000	1	(0.8036)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
TOP ENERGY COMPANY LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600780.SH	12/05/2024	SDB3262540429	6,100.00	0.8372	5,108.52	5,106.67	0.0000	4.5800	50.0000	0.0000	(0.6499)	(0.0709)	0.0000	1	(0.7208)	01/06/2025
600780.SH	12/05/2024	SDB3262540429	200.00	0.8372	167.49	167.43	0.0000	4.5800	50.0000	0.0000	(0.0213)	(0.0023)	0.0000	1	(0.0236)	01/06/2025
600780.SH	12/05/2024	SDB3262540429	4,100.00	0.8372	3,433.59	3,432.35	0.0000	4.5800	50.0000	0.0000	(0.4368)	(0.0477)	0.0000	1	(0.4845)	01/06/2025
600780.SH	12/05/2024	SDB3262540429	100.00	0.8372	83.75	83.72	0.0000	4.5800	50.0000	0.0000	(0.0107)	(0.0012)	0.0000	1	(0.0118)	01/06/2025
600780.SH	12/05/2024	SDB3262540429	1,600.00	0.8372	1,339.94	1,339.45	0.0000	4.5800	50.0000	0.0000	(0.1705)	(0.0186)	0.0000	1	(0.1891)	01/06/2025
600780.SH	12/05/2024	SDB3262540429	1,900.00	0.8372	1,591.18	1,590.60	0.0000	4.5800	50.0000	0.0000	(0.2024)	(0.0221)	0.0000	1	(0.2245)	01/06/2025
600780.SH	12/05/2024	SDB3262540429	1,200.00	0.8372	1,004.95	1,004.59	0.0000	4.5800	50.0000	0.0000	(0.1279)	(0.0140)	0.0000	1	(0.1418)	01/06/2025
600780.SH	12/05/2024	SDB3262540429	4,100.00	0.8372	3,433.59	3,432.35	0.0000	4.5800	50.0000	0.0000	(0.4368)	(0.0477)	0.0000	1	(0.4845)	01/06/2025
600780.SH	12/05/2024	SDB3262540429	12,200.00	0.8372	10,217.04	10,213.34	0.0000	4.5800	50.0000	0.0000	(1.2998)	(0.1419)	0.0000	1	(1.4417)	01/06/2025
600780.SH	12/05/2024	SDB3262540429	1,000.00	0.8372	837.46	837.16	0.0000	4.5800	50.0000	0.0000	(0.1065)	(0.0116)	0.0000	1	(0.1182)	01/06/2025
600780.SH	12/04/2024	SDB3262540429	10,400.00	0.8375	8,709.60	8,709.60	0.0000	4.5800	50.0000	0.0000	(1.1081)	(0.1210)	0.0000	1	(1.2290)	01/06/2025
600780.SH	12/04/2024	SDB3262540429	10,500.00	0.8375	8,793.35	8,793.35	0.0000	4.5800	50.0000	0.0000	(1.1187)	(0.1221)	0.0000	1	(1.2408)	01/06/2025
600780.SH	12/04/2024	SDB3262540429	5,500.00	0.8375	4,606.04	4,606.04	0.0000	4.5800	50.0000	0.0000	(0.5860)	(0.0640)	0.0000	1	(0.6500)	01/06/2025
600780.SH	12/04/2024	SDB3262540429	400.00	0.8375	334.98	334.98	0.0000	4.5800	50.0000	0.0000	(0.0426)	(0.0047)	0.0000	1	(0.0473)	01/06/2025
600780.SH	12/04/2024	SDB3262540429	4,200.00	0.8375	3,517.34	3,517.34	0.0000	4.5800	50.0000	0.0000	(0.4475)	(0.0489)	0.0000	1	(0.4963)	01/06/2025
600780.SH	12/04/2024	SDB3262540429	6,800.00	0.8375	5,694.74	5,694.74	0.0000	4.5800	50.0000	0.0000	(0.7245)	(0.0791)	0.0000	1	(0.8036)	01/06/2025
600780.SH	12/04/2024	SDB3262540429	6,100.00	0.8375	5,108.52	5,108.52	0.0000	4.5800	50.0000	0.0000	(0.6499)	(0.0710)	0.0000	1	(0.7209)	01/06/2025
600780.SH	12/04/2024	SDB3262540429	200.00	0.8375	167.49	167.49	0.0000	4.5800	50.0000	0.0000	(0.0213)	(0.0023)	0.0000	1	(0.0236)	01/06/2025
600780.SH	12/04/2024	SDB3262540429	4,100.00	0.8375	3,433.59	3,433.59	0.0000	4.5800	50.0000	0.0000	(0.4368)	(0.0477)	0.0000	1	(0.4845)	01/06/2025
600780.SH	12/04/2024	SDB3262540429	100.00	0.8375	83.75	83.75	0.0000	4.5800	50.0000	0.0000	(0.0107)	(0.0012)	0.0000	1	(0.0118)	01/06/2025
600780.SH	12/04/2024	SDB3262540429	1,600.00	0.8375	1,339.94	1,339.94	0.0000	4.5800	50.0000	0.0000	(0.1705)	(0.0186)	0.0000	1	(0.1891)	01/06/2025
600780.SH	12/04/2024	SDB3262540429	1,900.00	0.8375	1,591.18	1,591.18	0.0000	4.5800	50.0000	0.0000	(0.2024)	(0.0221)	0.0000	1	(0.2245)	01/06/2025
600780.SH	12/04/2024	SDB3262540429	1,200.00	0.8375	1,004.95	1,004.95	0.0000	4.5800	50.0000	0.0000	(0.1279)	(0.0140)	0.0000	1	(0.1418)	01/06/2025
600780.SH	12/04/2024	SDB3262540429	4,100.00	0.8375	3,433.59	3,433.59	0.0000	4.5800	50.0000	0.0000	(0.4368)	(0.0477)	0.0000	1	(0.4845)	01/06/2025
600780.SH	12/04/2024	SDB3262540429	12,200.00	0.8375	10,217.04	10,217.04	0.0000	4.5800	50.0000	0.0000	(1.2998)	(0.1419)	0.0000	1	(1.4417)	01/06/2025
600780.SH	12/04/2024	SDB3262540429	1,000.00	0.8375	837.46	837.46	0.0000	4.5800	50.0000	0.0000	(0.1065)	(0.0116)	0.0000	1	(0.1182)	01/06/2025
TOTAL TOP ENERGY COMPANY LTD CMN CLASS A SERIES NORTHBOUND												(261.2526)	(28.8631)	0.0000	(290.1157)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
TRINA SOLAR CO LTD CMN CLASS A SERIES NORTHBOUND																
688599.SH	01/03/2025	SDB3262055919	1,200.00	2.7389	3,314.15	3,286.68	0.0000	4.3300	50.0000	0.0000	(1.1959)	(0.1369)	0.0000	3	(1.3328)	01/06/2025
688599.SH	01/03/2025	SDB3262055919	2,400.00	2.7389	6,588.66	6,573.36	0.0000	4.3300	50.0000	0.0000	(2.3774)	(0.2739)	0.0000	3	(2.6513)	01/06/2025
688599.SH	01/03/2025	SDB3262055919	89.00	2.7389	299.49	243.76	0.0000	4.3300	50.0000	0.0000	(0.1081)	(0.0102)	0.0000	3	(0.1182)	01/06/2025
688599.SH	01/02/2025	SDB3262055919	89.00	2.7905	299.49	248.35	0.0000	4.3300	50.0000	0.0000	(0.0360)	(0.0034)	0.0000	1	(0.0395)	01/06/2025
688599.SH	12/31/2024	SDB3262055919	89.00	2.9627	299.49	263.68	0.0000	4.3300	50.0000	0.0000	(0.0720)	(0.0073)	0.0000	2	(0.0794)	01/06/2025
688599.SH	12/30/2024	SDB3262055919	89.00	2.9567	299.49	263.15	0.0000	4.3300	50.0000	0.0000	(0.0360)	(0.0037)	0.0000	1	(0.0397)	01/06/2025
688599.SH	12/27/2024	SDB3262055919	89.00	2.9830	299.49	265.49	0.0000	4.3300	50.0000	0.0000	(0.1081)	(0.0111)	0.0000	3	(0.1191)	01/06/2025
688599.SH	12/26/2024	SDB3262055919	89.00	3.0339	299.49	270.02	0.0000	4.3300	50.0000	0.0000	(0.0360)	(0.0038)	0.0000	1	(0.0398)	01/06/2025
688599.SH	12/24/2024	SDB3262055919	89.00	3.0339	299.49	270.02	0.0000	4.3300	50.0000	0.0000	(0.0720)	(0.0075)	0.0000	2	(0.0795)	01/06/2025
688599.SH	12/23/2024	SDB3262055919	89.00	3.0451	299.49	271.01	0.0000	4.3300	50.0000	0.0000	(0.0360)	(0.0038)	0.0000	1	(0.0398)	01/06/2025
688599.SH	12/20/2024	SDB3262055919	89.00	3.0719	299.49	273.40	0.0000	4.3300	50.0000	0.0000	(0.1081)	(0.0114)	0.0000	3	(0.1195)	01/06/2025
688599.SH	12/19/2024	SDB3262055919	89.00	3.1411	299.49	279.55	0.0000	4.5800	50.0000	0.0000	(0.0381)	(0.0039)	0.0000	1	(0.0420)	01/06/2025
688599.SH	12/18/2024	SDB3262055919	89.00	3.2311	299.49	287.56	0.0000	4.5800	50.0000	0.0000	(0.0381)	(0.0040)	0.0000	1	(0.0421)	01/06/2025
688599.SH	12/17/2024	SDB3262055919	89.00	3.2686	299.49	290.90	0.0000	4.5800	50.0000	0.0000	(0.0381)	(0.0040)	0.0000	1	(0.0421)	01/06/2025
688599.SH	12/16/2024	SDB3262055919	89.00	3.2329	299.49	287.73	0.0000	4.5800	50.0000	0.0000	(0.0381)	(0.0040)	0.0000	1	(0.0421)	01/06/2025
688599.SH	12/13/2024	SDB3262055919	89.00	3.2925	299.49	293.03	0.0000	4.5800	50.0000	0.0000	(0.1143)	(0.0122)	0.0000	3	(0.1265)	01/06/2025
688599.SH	12/12/2024	SDB3262055919	89.00	3.2475	299.49	289.03	0.0000	4.5800	50.0000	0.0000	(0.0381)	(0.0040)	0.0000	1	(0.0421)	01/06/2025
688599.SH	12/11/2024	SDB3262055919	89.00	3.3332	299.49	296.65	0.0000	4.5800	50.0000	0.0000	(0.0381)	(0.0041)	0.0000	1	(0.0422)	01/06/2025
688599.SH	12/10/2024	SDB3262055919	89.00	3.3248	299.49	295.91	0.0000	4.5800	50.0000	0.0000	(0.0381)	(0.0041)	0.0000	1	(0.0422)	01/06/2025
688599.SH	12/09/2024	SDB3262055919	89.00	3.3191	299.49	295.40	0.0000	4.5800	50.0000	0.0000	(0.0381)	(0.0041)	0.0000	1	(0.0422)	01/06/2025
688599.SH	12/06/2024	SDB3262055919	89.00	3.4523	299.49	307.25	0.0000	4.5800	50.0000	0.0000	(0.1143)	(0.0128)	0.0000	3	(0.1271)	01/06/2025
688599.SH	12/05/2024	SDB3262055919	89.00	3.4090	299.49	303.40	0.0000	4.5800	50.0000	0.0000	(0.0381)	(0.0042)	0.0000	1	(0.0423)	01/06/2025
688599.SH	12/04/2024	SDB3262055919	89.00	3.3650	299.49	299.49	0.0000	4.5800	50.0000	0.0000	(0.0381)	(0.0042)	0.0000	1	(0.0423)	01/06/2025
TOTAL TRINA SOLAR CO LTD CMN CLASS A SERIES NORTHBOUND												(4.7953)	(0.5385)	0.0000	(5.3338)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
TSINGHUA TONGFANG CO., LTD. CMN CLASS A SERIES NORTHBOUND																
600100.SH	01/03/2025	SDB3262540433	14,900.00	1.0096	15,015.83	15,043.71	0.0000	4.3300	50.0000	0.0000	(5.4182)	(0.6268)	0.0000	3	(6.0450)	01/06/2025
600100.SH	01/03/2025	SDB3262540433	9,100.00	1.0096	9,189.29	9,187.77	0.0000	4.3300	50.0000	0.0000	(3.3158)	(0.3828)	0.0000	3	(3.6986)	01/06/2025
600100.SH	01/03/2025	SDB3262540433	300.00	1.0096	303.63	302.89	0.0000	4.3300	50.0000	0.0000	(0.1096)	(0.0126)	0.0000	3	(0.1222)	01/06/2025
600100.SH	01/03/2025	SDB3262540433	4,600.00	1.0096	4,682.97	4,644.37	0.0000	4.3300	50.0000	0.0000	(1.6898)	(0.1935)	0.0000	3	(1.8833)	01/06/2025
600100.SH	01/03/2025	SDB3262540433	20,400.00	1.0096	20,434.31	20,596.76	0.0000	4.3300	50.0000	0.0000	(7.3734)	(0.8582)	0.0000	3	(8.2316)	01/06/2025
600100.SH	01/03/2025	SDB3262540433	2,000.00	1.0096	2,010.37	2,019.29	0.0000	4.3300	50.0000	0.0000	(0.7254)	(0.0841)	0.0000	3	(0.8095)	01/06/2025
600100.SH	01/03/2025	SDB3262540433	1,200.00	1.0096	1,245.01	1,211.57	0.0000	4.3300	50.0000	0.0000	(0.4492)	(0.0505)	0.0000	3	(0.4997)	01/06/2025
600100.SH	01/03/2025	SDB3262540433	8,000.00	1.0096	8,172.38	8,077.16	0.0000	4.3300	50.0000	0.0000	(2.9489)	(0.3365)	0.0000	3	(3.2854)	01/06/2025
600100.SH	01/03/2025	SDB3262540433	400.00	1.0096	417.86	403.86	0.0000	4.3300	50.0000	0.0000	(0.1508)	(0.0168)	0.0000	3	(0.1676)	01/06/2025
600100.SH	01/03/2025	SDB3262540433	2,600.00	1.0096	2,708.92	2,625.08	0.0000	4.3300	50.0000	0.0000	(0.9775)	(0.1094)	0.0000	3	(1.0868)	01/06/2025
600100.SH	01/03/2025	SDB3262540433	500.00	1.0096	515.12	504.82	0.0000	4.3300	50.0000	0.0000	(0.1859)	(0.0210)	0.0000	3	(0.2069)	01/06/2025
600100.SH	01/03/2025	SDB3262540433	100.00	1.0096	101.54	100.96	0.0000	4.3300	50.0000	0.0000	(0.0366)	(0.0042)	0.0000	3	(0.0408)	01/06/2025
600100.SH	01/03/2025	SDB3262540433	100.00	1.0096	101.65	100.96	0.0000	4.3300	50.0000	0.0000	(0.0367)	(0.0042)	0.0000	3	(0.0409)	01/06/2025
600100.SH	01/03/2025	SDB3262540433	2,800.00	1.0096	2,905.97	2,827.01	0.0000	4.3300	50.0000	0.0000	(1.0486)	(0.1178)	0.0000	3	(1.1664)	01/06/2025
600100.SH	01/03/2025	SDB3262540433	4,400.00	1.0096	4,566.52	4,442.44	0.0000	4.3300	50.0000	0.0000	(1.6478)	(0.1851)	0.0000	3	(1.8329)	01/06/2025
600100.SH	01/03/2025	SDB3262540433	100.00	1.0096	103.78	100.96	0.0000	4.3300	50.0000	0.0000	(0.0374)	(0.0042)	0.0000	3	(0.0417)	01/06/2025
600100.SH	01/03/2025	SDB3262540433	11,200.00	1.0096	11,623.86	11,308.02	0.0000	4.3300	50.0000	0.0000	(4.1943)	(0.4712)	0.0000	3	(4.6654)	01/06/2025
600100.SH	01/03/2025	SDB3262540433	11,500.00	1.0096	11,935.22	11,610.92	0.0000	4.3300	50.0000	0.0000	(4.3066)	(0.4838)	0.0000	3	(4.7904)	01/06/2025
600100.SH	01/03/2025	SDB3262540433	100.00	1.0096	103.78	100.96	0.0000	4.3300	50.0000	0.0000	(0.0374)	(0.0042)	0.0000	3	(0.0417)	01/06/2025
600100.SH	01/03/2025	SDB3262540433	11,100.00	1.0096	11,520.08	11,207.06	0.0000	4.3300	50.0000	0.0000	(4.1568)	(0.4670)	0.0000	3	(4.6238)	01/06/2025
600100.SH	01/03/2025	SDB3262540433	2,700.00	1.0096	2,802.18	2,726.04	0.0000	4.3300	50.0000	0.0000	(1.0111)	(0.1136)	0.0000	3	(1.1247)	01/06/2025
600100.SH	01/03/2025	SDB3262540433	3,500.00	1.0096	3,632.46	3,533.76	0.0000	4.3300	50.0000	0.0000	(1.3107)	(0.1472)	0.0000	3	(1.4580)	01/06/2025
600100.SH	01/03/2025	SDB3262540433	15,900.00	1.0096	16,501.74	16,053.36	0.0000	4.3300	50.0000	0.0000	(5.9544)	(0.6689)	0.0000	3	(6.6233)	01/06/2025
600100.SH	01/03/2025	SDB3262540433	3,000.00	1.0096	3,113.53	3,028.93	0.0000	4.3300	50.0000	0.0000	(1.1235)	(0.1262)	0.0000	3	(1.2497)	01/06/2025
600100.SH	01/03/2025	SDB3262540433	19,500.00	1.0096	20,237.98	19,688.08	0.0000	4.3300	50.0000	0.0000	(7.3025)	(0.8203)	0.0000	3	(8.1229)	01/06/2025
600100.SH	01/02/2025	SDB3262540433	300.00	1.0119	303.63	303.56	0.0000	4.3300	50.0000	0.0000	(0.0365)	(0.0042)	0.0000	1	(0.0407)	01/06/2025
600100.SH	01/02/2025	SDB3262540433	4,600.00	1.0119	4,682.97	4,654.51	0.0000	4.3300	50.0000	0.0000	(0.5633)	(0.0646)	0.0000	1	(0.6279)	01/06/2025
600100.SH	01/02/2025	SDB3262540433	20,400.00	1.0119	20,434.31	20,641.76	0.0000	4.3300	50.0000	0.0000	(2.4578)	(0.2867)	0.0000	1	(2.7445)	01/06/2025
600100.SH	01/02/2025	SDB3262540433	2,000.00	1.0119	2,010.37	2,023.70	0.0000	4.3300	50.0000	0.0000	(0.2418)	(0.0281)	0.0000	1	(0.2699)	01/06/2025
600100.SH	01/02/2025	SDB3262540433	1,200.00	1.0119	1,245.01	1,214.22	0.0000	4.3300	50.0000	0.0000	(0.1497)	(0.0169)	0.0000	1	(0.1666)	01/06/2025
600100.SH	01/02/2025	SDB3262540433	8,000.00	1.0119	8,172.38	8,094.81	0.0000	4.3300	50.0000	0.0000	(0.9830)	(0.1124)	0.0000	1	(1.0954)	01/06/2025
600100.SH	01/02/2025	SDB3262540433	400.00	1.0119	417.86	404.74	0.0000	4.3300	50.0000	0.0000	(0.0503)	(0.0056)	0.0000	1	(0.0559)	01/06/2025
600100.SH	01/02/2025	SDB3262540433	2,600.00	1.0119	2,708.92	2,630.81	0.0000	4.3300	50.0000	0.0000	(0.3258)	(0.0365)	0.0000	1	(0.3624)	01/06/2025
600100.SH	01/02/2025	SDB3262540433	500.00	1.0119	515.12	505.93	0.0000	4.3300	50.0000	0.0000	(0.0620)	(0.0070)	0.0000	1	(0.0690)	01/06/2025
600100.SH	01/02/2025	SDB3262540433	100.00	1.0119	101.54	101.19	0.0000	4.3300	50.0000	0.0000	(0.0122)	(0.0014)	0.0000	1	(0.0136)	01/06/2025
600100.SH	01/02/2025	SDB3262540433	100.00	1.0119	101.65	101.19	0.0000	4.3300	50.0000	0.0000	(0.0122)	(0.0014)	0.0000	1	(0.0136)	01/06/2025
600100.SH	01/02/2025	SDB3262540433	2,800.00	1.0119	2,905.97	2,833.18	0.0000	4.3300	50.0000	0.0000	(0.3495)	(0.0393)	0.0000	1	(0.3889)	01/06/2025
600100.SH	01/02/2025	SDB3262540433	4,400.00	1.0119	4,566.52	4,452.14	0.0000	4.3300	50.0000	0.0000	(0.5493)	(0.0618)	0.0000	1	(0.6111)	01/06/2025
600100.SH	01/02/2025	SDB3262540433	100.00	1.0119	103.78	101.19	0.0000	4.3300	50.0000	0.0000	(0.0125)	(0.0014)	0.0000	1	(0.0139)	01/06/2025
600100.SH	01/02/2025	SDB3262540433	11,200.00	1.0119	11,623.86	11,332.73	0.0000	4.3300	50.0000	0.0000	(1.3981)	(0.1574)	0.0000	1	(1.5555)	01/06/2025
600100.SH	01/02/2025	SDB3262540433	11,500.00	1.0119	11,935.22	11,636.29	0.0000	4.3300	50.0000	0.0000	(1.4355)	(0.1616)	0.0000	1	(1.5972)	01/06/2025
600100.SH	01/02/2025	SDB3262540433	100.00	1.0119	103.78	101.19	0.0000	4.3300	50.0000	0.0000	(0.0125)	(0.0014)	0.0000	1	(0.0139)	01/06/2025
600100.SH	01/02/2025	SDB3262540433	11,100.00	1.0119	11,520.08	11,231.55	0.0000	4.3300	50.0000	0.0000	(1.3856)	(0.1560)	0.0000	1	(1.5416)	01/06/2025
600100.SH	01/02/2025	SDB3262540433	2,700.00	1.0119	2,802.18	2,732.00	0.0000	4.3300	50.0000	0.0000	(0.3370)	(0.0379)	0.0000	1	(0.3750)	01/06/2025
600100.SH	01/02/2025	SDB3262540433	3,500.00	1.0119	3,632.46	3,541.48	0.0000	4.3300	50.0000	0.0000	(0.4369)	(0.0492)	0.0000	1	(0.4861)	01/06/2025
600100.SH	01/02/2025	SDB3262540433	15,900.00	1.0119	16,501.74	16,088.43	0.0000	4.3300	50.0000	0.0000	(1.9848)	(0.2235)	0.0000	1	(2.2082)	01/06/2025
600100.SH	01/02/2025	SDB3262540433	3,000.00	1.0119	3,113.53	3,035.55	0.0000	4.3300	50.0000	0.0000	(0.3745)	(0.0422)	0.0000	1	(0.4166)	01/06/2025
600100.SH	01/02/2025	SDB3262540433	19,500.00	1.0119	20,237.98	19,731.09	0.0000	4.3300	50.0000	0.0000	(2.4342)	(0.2740)	0.0000	1	(2.7082)	01/06/2025
600100.SH	12/31/2024	SDB3262540433	20,400.00	1.0036	20,434.31	20,472.48	0.0000	4.3300	50.0000	0.0000	(4.9156)	(0.5687)	0.0000	2	(5.4843)	01/06/2025
600100.SH	12/31/2024	SDB3262540433	2,000.00	1.0036	2,010.37	2,007.11	0.0000	4.3300	50.0000	0.0000	(0.4836)	(0.0558)	0.0000	2	(0.5394)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
TSINGHUA TONGFANG CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600100.SH	12/31/2024	SDB3262540433	1,200.00	1.0036	1,245.01	1,204.26	0.0000	4.3300	50.0000	0.0000	(0.2995)	(0.0335)	0.0000	2	(0.3329)	01/06/2025
600100.SH	12/31/2024	SDB3262540433	8,000.00	1.0036	8,172.38	8,028.42	0.0000	4.3300	50.0000	0.0000	(1.9659)	(0.2230)	0.0000	2	(2.1889)	01/06/2025
600100.SH	12/31/2024	SDB3262540433	400.00	1.0036	417.86	401.42	0.0000	4.3300	50.0000	0.0000	(0.1005)	(0.0112)	0.0000	2	(0.1117)	01/06/2025
600100.SH	12/31/2024	SDB3262540433	2,600.00	1.0036	2,708.92	2,609.24	0.0000	4.3300	50.0000	0.0000	(0.6516)	(0.0725)	0.0000	2	(0.7241)	01/06/2025
600100.SH	12/31/2024	SDB3262540433	500.00	1.0036	515.12	501.78	0.0000	4.3300	50.0000	0.0000	(0.1239)	(0.0139)	0.0000	2	(0.1379)	01/06/2025
600100.SH	12/31/2024	SDB3262540433	100.00	1.0036	101.54	100.36	0.0000	4.3300	50.0000	0.0000	(0.0244)	(0.0028)	0.0000	2	(0.0272)	01/06/2025
600100.SH	12/31/2024	SDB3262540433	100.00	1.0036	101.65	100.36	0.0000	4.3300	50.0000	0.0000	(0.0245)	(0.0028)	0.0000	2	(0.0272)	01/06/2025
600100.SH	12/31/2024	SDB3262540433	2,800.00	1.0036	2,905.97	2,809.95	0.0000	4.3300	50.0000	0.0000	(0.6990)	(0.0781)	0.0000	2	(0.7771)	01/06/2025
600100.SH	12/31/2024	SDB3262540433	4,400.00	1.0036	4,566.52	4,415.63	0.0000	4.3300	50.0000	0.0000	(1.0985)	(0.1227)	0.0000	2	(1.2212)	01/06/2025
600100.SH	12/31/2024	SDB3262540433	100.00	1.0036	103.78	100.36	0.0000	4.3300	50.0000	0.0000	(0.0250)	(0.0028)	0.0000	2	(0.0278)	01/06/2025
600100.SH	12/31/2024	SDB3262540433	11,200.00	1.0036	11,623.86	11,239.79	0.0000	4.3300	50.0000	0.0000	(2.7962)	(0.3122)	0.0000	2	(3.1084)	01/06/2025
600100.SH	12/31/2024	SDB3262540433	11,500.00	1.0036	11,935.22	11,540.86	0.0000	4.3300	50.0000	0.0000	(2.8711)	(0.3206)	0.0000	2	(3.1917)	01/06/2025
600100.SH	12/31/2024	SDB3262540433	100.00	1.0036	103.78	100.36	0.0000	4.3300	50.0000	0.0000	(0.0250)	(0.0028)	0.0000	2	(0.0278)	01/06/2025
600100.SH	12/31/2024	SDB3262540433	11,100.00	1.0036	11,520.08	11,139.44	0.0000	4.3300	50.0000	0.0000	(2.7712)	(0.3094)	0.0000	2	(3.0806)	01/06/2025
600100.SH	12/31/2024	SDB3262540433	2,700.00	1.0036	2,802.18	2,709.59	0.0000	4.3300	50.0000	0.0000	(0.6741)	(0.0753)	0.0000	2	(0.7493)	01/06/2025
600100.SH	12/31/2024	SDB3262540433	3,500.00	1.0036	3,632.46	3,512.44	0.0000	4.3300	50.0000	0.0000	(0.6738)	(0.0976)	0.0000	2	(0.9714)	01/06/2025
600100.SH	12/31/2024	SDB3262540433	15,900.00	1.0036	16,501.74	15,956.49	0.0000	4.3300	50.0000	0.0000	(3.9696)	(0.4432)	0.0000	2	(4.4128)	01/06/2025
600100.SH	12/31/2024	SDB3262540433	3,000.00	1.0036	3,113.53	3,010.66	0.0000	4.3300	50.0000	0.0000	(0.7490)	(0.0836)	0.0000	2	(0.8326)	01/06/2025
600100.SH	12/31/2024	SDB3262540433	19,500.00	1.0036	20,237.98	19,569.28	0.0000	4.3300	50.0000	0.0000	(4.8684)	(0.5436)	0.0000	2	(5.4119)	01/06/2025
600100.SH	12/30/2024	SDB3262540433	1,200.00	1.0020	1,245.01	1,202.41	0.0000	4.3300	50.0000	0.0000	(0.1497)	(0.0167)	0.0000	1	(0.1664)	01/06/2025
600100.SH	12/30/2024	SDB3262540433	8,000.00	1.0020	8,172.38	8,016.04	0.0000	4.3300	50.0000	0.0000	(0.9830)	(0.1113)	0.0000	1	(1.0943)	01/06/2025
600100.SH	12/30/2024	SDB3262540433	400.00	1.0020	417.86	400.80	0.0000	4.3300	50.0000	0.0000	(0.0503)	(0.0056)	0.0000	1	(0.0558)	01/06/2025
600100.SH	12/30/2024	SDB3262540433	2,600.00	1.0020	2,708.92	2,605.21	0.0000	4.3300	50.0000	0.0000	(0.3258)	(0.0362)	0.0000	1	(0.3620)	01/06/2025
600100.SH	12/30/2024	SDB3262540433	500.00	1.0020	515.12	501.00	0.0000	4.3300	50.0000	0.0000	(0.0620)	(0.0070)	0.0000	1	(0.0689)	01/06/2025
600100.SH	12/30/2024	SDB3262540433	100.00	1.0020	101.54	100.20	0.0000	4.3300	50.0000	0.0000	(0.0122)	(0.0014)	0.0000	1	(0.0136)	01/06/2025
600100.SH	12/30/2024	SDB3262540433	100.00	1.0020	101.65	100.20	0.0000	4.3300	50.0000	0.0000	(0.0122)	(0.0014)	0.0000	1	(0.0136)	01/06/2025
600100.SH	12/30/2024	SDB3262540433	2,800.00	1.0020	2,905.97	2,805.61	0.0000	4.3300	50.0000	0.0000	(0.3495)	(0.0390)	0.0000	1	(0.3885)	01/06/2025
600100.SH	12/30/2024	SDB3262540433	4,400.00	1.0020	4,566.52	4,408.82	0.0000	4.3300	50.0000	0.0000	(0.5493)	(0.0612)	0.0000	1	(0.6105)	01/06/2025
600100.SH	12/30/2024	SDB3262540433	100.00	1.0020	103.78	100.20	0.0000	4.3300	50.0000	0.0000	(0.0125)	(0.0014)	0.0000	1	(0.0139)	01/06/2025
600100.SH	12/30/2024	SDB3262540433	11,200.00	1.0020	11,623.86	11,222.46	0.0000	4.3300	50.0000	0.0000	(1.3981)	(0.1559)	0.0000	1	(1.5540)	01/06/2025
600100.SH	12/30/2024	SDB3262540433	11,500.00	1.0020	11,935.22	11,523.06	0.0000	4.3300	50.0000	0.0000	(1.4355)	(0.1600)	0.0000	1	(1.5956)	01/06/2025
600100.SH	12/30/2024	SDB3262540433	100.00	1.0020	103.78	100.20	0.0000	4.3300	50.0000	0.0000	(0.0125)	(0.0014)	0.0000	1	(0.0139)	01/06/2025
600100.SH	12/30/2024	SDB3262540433	11,100.00	1.0020	11,520.08	11,122.26	0.0000	4.3300	50.0000	0.0000	(1.3856)	(0.1545)	0.0000	1	(1.5401)	01/06/2025
600100.SH	12/30/2024	SDB3262540433	2,700.00	1.0020	2,802.18	2,705.41	0.0000	4.3300	50.0000	0.0000	(0.3370)	(0.0376)	0.0000	1	(0.3746)	01/06/2025
600100.SH	12/30/2024	SDB3262540433	3,500.00	1.0020	3,632.46	3,507.02	0.0000	4.3300	50.0000	0.0000	(0.4369)	(0.0487)	0.0000	1	(0.4856)	01/06/2025
600100.SH	12/30/2024	SDB3262540433	15,900.00	1.0020	16,501.74	15,931.88	0.0000	4.3300	50.0000	0.0000	(1.9848)	(0.2213)	0.0000	1	(2.2061)	01/06/2025
600100.SH	12/30/2024	SDB3262540433	3,000.00	1.0020	3,113.53	3,006.01	0.0000	4.3300	50.0000	0.0000	(0.3745)	(0.0418)	0.0000	1	(0.4162)	01/06/2025
600100.SH	12/30/2024	SDB3262540433	19,500.00	1.0020	20,237.98	19,539.10	0.0000	4.3300	50.0000	0.0000	(2.4342)	(0.2714)	0.0000	1	(2.7056)	01/06/2025
600100.SH	12/27/2024	SDB3262540433	400.00	1.0454	417.86	418.17	0.0000	4.3300	50.0000	0.0000	(0.1508)	(0.0174)	0.0000	3	(0.1682)	01/06/2025
600100.SH	12/27/2024	SDB3262540433	2,600.00	1.0454	2,708.92	2,718.12	0.0000	4.3300	50.0000	0.0000	(0.9775)	(0.1133)	0.0000	3	(1.0907)	01/06/2025
600100.SH	12/27/2024	SDB3262540433	500.00	1.0454	515.12	522.72	0.0000	4.3300	50.0000	0.0000	(0.1859)	(0.0218)	0.0000	3	(0.2077)	01/06/2025
600100.SH	12/27/2024	SDB3262540433	100.00	1.0454	101.54	104.54	0.0000	4.3300	50.0000	0.0000	(0.0366)	(0.0044)	0.0000	3	(0.0410)	01/06/2025
600100.SH	12/27/2024	SDB3262540433	100.00	1.0454	101.65	104.54	0.0000	4.3300	50.0000	0.0000	(0.0367)	(0.0044)	0.0000	3	(0.0410)	01/06/2025
600100.SH	12/27/2024	SDB3262540433	2,800.00	1.0454	2,905.97	2,927.20	0.0000	4.3300	50.0000	0.0000	(1.0486)	(0.1220)	0.0000	3	(1.1705)	01/06/2025
600100.SH	12/27/2024	SDB3262540433	4,400.00	1.0454	4,566.52	4,599.89	0.0000	4.3300	50.0000	0.0000	(1.6478)	(0.1917)	0.0000	3	(1.8394)	01/06/2025
600100.SH	12/27/2024	SDB3262540433	100.00	1.0454	103.78	104.54	0.0000	4.3300	50.0000	0.0000	(0.0374)	(0.0044)	0.0000	3	(0.0418)	01/06/2025
600100.SH	12/27/2024	SDB3262540433	11,200.00	1.0454	11,623.86	11,708.82	0.0000	4.3300	50.0000	0.0000	(4.1943)	(0.4879)	0.0000	3	(4.6821)	01/06/2025
600100.SH	12/27/2024	SDB3262540433	11,500.00	1.0454	11,935.22	12,022.45	0.0000	4.3300	50.0000	0.0000	(4.3066)	(0.5009)	0.0000	3	(4.8076)	01/06/2025
600100.SH	12/27/2024	SDB3262540433	100.00	1.0454	103.78	104.54	0.0000	4.3300	50.0000	0.0000	(0.0374)	(0.0044)	0.0000	3	(0.0418)	01/06/2025
600100.SH	12/27/2024	SDB3262540433	11,100.00	1.0454	11,520.08	11,604.27	0.0000	4.3300	50.0000	0.0000	(4.1568)	(0.4835)	0.0000	3	(4.6403)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
TSINGHUA TONGFANG CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600100.SH	12/27/2024	SDB3262540433	2,700.00	1.0454	2,802.18	2,822.66	0.0000	4.3300	50.0000	0.0000	(1.0111)	(0.1176)	0.0000	3	(1.1287)	01/06/2025
600100.SH	12/27/2024	SDB3262540433	3,500.00	1.0454	3,632.46	3,659.01	0.0000	4.3300	50.0000	0.0000	(1.3107)	(0.1525)	0.0000	3	(1.4632)	01/06/2025
600100.SH	12/27/2024	SDB3262540433	15,900.00	1.0454	16,501.74	16,622.34	0.0000	4.3300	50.0000	0.0000	(5.9544)	(0.6926)	0.0000	3	(6.6470)	01/06/2025
600100.SH	12/27/2024	SDB3262540433	3,000.00	1.0454	3,113.53	3,136.29	0.0000	4.3300	50.0000	0.0000	(1.1235)	(0.1307)	0.0000	3	(1.2541)	01/06/2025
600100.SH	12/27/2024	SDB3262540433	19,500.00	1.0454	20,237.98	20,385.89	0.0000	4.3300	50.0000	0.0000	(7.3025)	(0.8494)	0.0000	3	(8.1519)	01/06/2025
600100.SH	12/26/2024	SDB3262540433	500.00	1.0514	515.12	525.70	0.0000	4.3300	50.0000	0.0000	(0.0620)	(0.0073)	0.0000	1	(0.0693)	01/06/2025
600100.SH	12/26/2024	SDB3262540433	100.00	1.0514	101.54	105.14	0.0000	4.3300	50.0000	0.0000	(0.0122)	(0.0015)	0.0000	1	(0.0137)	01/06/2025
600100.SH	12/26/2024	SDB3262540433	100.00	1.0514	101.65	105.14	0.0000	4.3300	50.0000	0.0000	(0.0122)	(0.0015)	0.0000	1	(0.0137)	01/06/2025
600100.SH	12/26/2024	SDB3262540433	2,800.00	1.0514	2,905.97	2,943.94	0.0000	4.3300	50.0000	0.0000	(0.3495)	(0.0409)	0.0000	1	(0.3904)	01/06/2025
600100.SH	12/26/2024	SDB3262540433	4,400.00	1.0514	4,566.52	4,626.20	0.0000	4.3300	50.0000	0.0000	(0.5493)	(0.0643)	0.0000	1	(0.6135)	01/06/2025
600100.SH	12/26/2024	SDB3262540433	100.00	1.0514	103.78	105.14	0.0000	4.3300	50.0000	0.0000	(0.0125)	(0.0015)	0.0000	1	(0.0139)	01/06/2025
600100.SH	12/26/2024	SDB3262540433	11,200.00	1.0514	11,623.86	11,775.77	0.0000	4.3300	50.0000	0.0000	(1.3981)	(0.1636)	0.0000	1	(1.5616)	01/06/2025
600100.SH	12/26/2024	SDB3262540433	11,500.00	1.0514	11,935.22	12,091.19	0.0000	4.3300	50.0000	0.0000	(1.4355)	(0.1679)	0.0000	1	(1.6035)	01/06/2025
600100.SH	12/26/2024	SDB3262540433	100.00	1.0514	103.78	105.14	0.0000	4.3300	50.0000	0.0000	(0.0125)	(0.0015)	0.0000	1	(0.0139)	01/06/2025
600100.SH	12/26/2024	SDB3262540433	11,100.00	1.0514	11,520.08	11,670.63	0.0000	4.3300	50.0000	0.0000	(1.3856)	(0.1621)	0.0000	1	(1.5477)	01/06/2025
600100.SH	12/26/2024	SDB3262540433	2,700.00	1.0514	2,802.18	2,838.80	0.0000	4.3300	50.0000	0.0000	(0.3370)	(0.0394)	0.0000	1	(0.3765)	01/06/2025
600100.SH	12/26/2024	SDB3262540433	3,500.00	1.0514	3,632.46	3,679.93	0.0000	4.3300	50.0000	0.0000	(0.4369)	(0.0511)	0.0000	1	(0.4880)	01/06/2025
600100.SH	12/26/2024	SDB3262540433	15,900.00	1.0514	16,501.74	16,717.39	0.0000	4.3300	50.0000	0.0000	(1.9848)	(0.2322)	0.0000	1	(2.2170)	01/06/2025
600100.SH	12/26/2024	SDB3262540433	3,000.00	1.0514	3,113.53	3,154.22	0.0000	4.3300	50.0000	0.0000	(0.3745)	(0.0438)	0.0000	1	(0.4183)	01/06/2025
600100.SH	12/26/2024	SDB3262540433	19,500.00	1.0514	20,237.98	20,502.46	0.0000	4.3300	50.0000	0.0000	(2.4342)	(0.2848)	0.0000	1	(2.7189)	01/06/2025
600100.SH	12/24/2024	SDB3262540433	500.00	1.0514	515.12	525.70	0.0000	4.3300	50.0000	0.0000	(0.1239)	(0.0146)	0.0000	2	(0.1385)	01/06/2025
600100.SH	12/24/2024	SDB3262540433	100.00	1.0514	101.54	105.14	0.0000	4.3300	50.0000	0.0000	(0.0244)	(0.0029)	0.0000	2	(0.0273)	01/06/2025
600100.SH	12/24/2024	SDB3262540433	100.00	1.0514	101.65	105.14	0.0000	4.3300	50.0000	0.0000	(0.0245)	(0.0029)	0.0000	2	(0.0274)	01/06/2025
600100.SH	12/24/2024	SDB3262540433	2,800.00	1.0514	2,905.97	2,943.94	0.0000	4.3300	50.0000	0.0000	(0.6990)	(0.0818)	0.0000	2	(0.7808)	01/06/2025
600100.SH	12/24/2024	SDB3262540433	4,400.00	1.0514	4,566.52	4,626.20	0.0000	4.3300	50.0000	0.0000	(1.0985)	(0.1285)	0.0000	2	(1.2270)	01/06/2025
600100.SH	12/24/2024	SDB3262540433	100.00	1.0514	103.78	105.14	0.0000	4.3300	50.0000	0.0000	(0.0250)	(0.0029)	0.0000	2	(0.0279)	01/06/2025
600100.SH	12/24/2024	SDB3262540433	11,200.00	1.0514	11,623.86	11,775.77	0.0000	4.3300	50.0000	0.0000	(2.7962)	(0.3271)	0.0000	2	(3.1233)	01/06/2025
600100.SH	12/24/2024	SDB3262540433	11,500.00	1.0514	11,935.22	12,091.19	0.0000	4.3300	50.0000	0.0000	(2.8711)	(0.3359)	0.0000	2	(3.2069)	01/06/2025
600100.SH	12/24/2024	SDB3262540433	100.00	1.0514	103.78	105.14	0.0000	4.3300	50.0000	0.0000	(0.0250)	(0.0029)	0.0000	2	(0.0279)	01/06/2025
600100.SH	12/24/2024	SDB3262540433	11,100.00	1.0514	11,520.08	11,670.63	0.0000	4.3300	50.0000	0.0000	(2.7712)	(0.3242)	0.0000	2	(3.0954)	01/06/2025
600100.SH	12/24/2024	SDB3262540433	2,700.00	1.0514	2,802.18	2,838.80	0.0000	4.3300	50.0000	0.0000	(0.6741)	(0.0789)	0.0000	2	(0.7529)	01/06/2025
600100.SH	12/24/2024	SDB3262540433	3,500.00	1.0514	3,632.46	3,679.93	0.0000	4.3300	50.0000	0.0000	(0.8738)	(0.1022)	0.0000	2	(0.9760)	01/06/2025
600100.SH	12/24/2024	SDB3262540433	15,900.00	1.0514	16,501.74	16,717.39	0.0000	4.3300	50.0000	0.0000	(3.9696)	(0.4644)	0.0000	2	(4.4340)	01/06/2025
600100.SH	12/24/2024	SDB3262540433	3,000.00	1.0514	3,113.53	3,154.22	0.0000	4.3300	50.0000	0.0000	(0.7490)	(0.0876)	0.0000	2	(0.8366)	01/06/2025
600100.SH	12/24/2024	SDB3262540433	19,500.00	1.0514	20,237.98	20,502.46	0.0000	4.3300	50.0000	0.0000	(4.8684)	(0.5695)	0.0000	2	(5.4379)	01/06/2025
600100.SH	12/23/2024	SDB3262540433	100.00	1.0150	101.54	101.50	0.0000	4.3300	50.0000	0.0000	(0.0122)	(0.0014)	0.0000	1	(0.0136)	01/06/2025
600100.SH	12/23/2024	SDB3262540433	100.00	1.0150	101.65	101.50	0.0000	4.3300	50.0000	0.0000	(0.0122)	(0.0014)	0.0000	1	(0.0136)	01/06/2025
600100.SH	12/23/2024	SDB3262540433	2,800.00	1.0150	2,905.97	2,842.09	0.0000	4.3300	50.0000	0.0000	(0.3495)	(0.0395)	0.0000	1	(0.3890)	01/06/2025
600100.SH	12/23/2024	SDB3262540433	4,400.00	1.0150	4,566.52	4,466.15	0.0000	4.3300	50.0000	0.0000	(0.5493)	(0.0620)	0.0000	1	(0.6113)	01/06/2025
600100.SH	12/23/2024	SDB3262540433	100.00	1.0150	103.78	101.50	0.0000	4.3300	50.0000	0.0000	(0.0125)	(0.0014)	0.0000	1	(0.0139)	01/06/2025
600100.SH	12/23/2024	SDB3262540433	11,200.00	1.0150	11,623.86	11,368.37	0.0000	4.3300	50.0000	0.0000	(1.3981)	(0.1579)	0.0000	1	(1.5560)	01/06/2025
600100.SH	12/23/2024	SDB3262540433	11,500.00	1.0150	11,935.22	11,672.88	0.0000	4.3300	50.0000	0.0000	(1.4355)	(0.1621)	0.0000	1	(1.5977)	01/06/2025
600100.SH	12/23/2024	SDB3262540433	100.00	1.0150	103.78	101.50	0.0000	4.3300	50.0000	0.0000	(0.0125)	(0.0014)	0.0000	1	(0.0139)	01/06/2025
600100.SH	12/23/2024	SDB3262540433	11,100.00	1.0150	11,520.08	11,266.87	0.0000	4.3300	50.0000	0.0000	(1.3856)	(0.1565)	0.0000	1	(1.5421)	01/06/2025
600100.SH	12/23/2024	SDB3262540433	2,700.00	1.0150	2,802.18	2,740.59	0.0000	4.3300	50.0000	0.0000	(0.3370)	(0.0381)	0.0000	1	(0.3751)	01/06/2025
600100.SH	12/23/2024	SDB3262540433	3,500.00	1.0150	3,632.46	3,552.62	0.0000	4.3300	50.0000	0.0000	(0.4369)	(0.0493)	0.0000	1	(0.4862)	01/06/2025
600100.SH	12/23/2024	SDB3262540433	15,900.00	1.0150	16,501.74	16,139.02	0.0000	4.3300	50.0000	0.0000	(1.9848)	(0.2242)	0.0000	1	(2.2089)	01/06/2025
600100.SH	12/23/2024	SDB3262540433	3,000.00	1.0150	3,113.53	3,045.10	0.0000	4.3300	50.0000	0.0000	(0.3745)	(0.0423)	0.0000	1	(0.4168)	01/06/2025
600100.SH	12/23/2024	SDB3262540433	19,500.00	1.0150	20,237.98	19,793.14	0.0000	4.3300	50.0000	0.0000	(2.4342)	(0.2749)	0.0000	1	(2.7091)	01/06/2025
600100.SH	12/20/2024	SDB3262540433	2,800.00	0.9984	2,905.97	2,795.45	0.0000	4.3300	50.0000	0.0000	(1.0486)	(0.1165)	0.0000	3	(1.1650)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6



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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
TSINGHUA TONGFANG CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600100.SH	12/20/2024	SDB3262540433	4,400.00	0.9984	4,566.52	4,392.85	0.0000	4.3300	50.0000	0.0000	(1.6478)	(0.1830)	0.0000	3	(1.8308)	01/06/2025
600100.SH	12/20/2024	SDB3262540433	100.00	0.9984	103.78	99.84	0.0000	4.3300	50.0000	0.0000	(0.0374)	(0.0042)	0.0000	3	(0.0416)	01/06/2025
600100.SH	12/20/2024	SDB3262540433	11,200.00	0.9984	11,623.86	11,181.80	0.0000	4.3300	50.0000	0.0000	(4.1943)	(0.4659)	0.0000	3	(4.6602)	01/06/2025
600100.SH	12/20/2024	SDB3262540433	11,500.00	0.9984	11,935.22	11,481.31	0.0000	4.3300	50.0000	0.0000	(4.3066)	(0.4784)	0.0000	3	(4.7850)	01/06/2025
600100.SH	12/20/2024	SDB3262540433	100.00	0.9984	103.78	99.84	0.0000	4.3300	50.0000	0.0000	(0.0374)	(0.0042)	0.0000	3	(0.0416)	01/06/2025
600100.SH	12/20/2024	SDB3262540433	11,100.00	0.9984	11,520.08	11,081.96	0.0000	4.3300	50.0000	0.0000	(4.1568)	(0.4617)	0.0000	3	(4.6186)	01/06/2025
600100.SH	12/20/2024	SDB3262540433	2,700.00	0.9984	2,802.18	2,695.61	0.0000	4.3300	50.0000	0.0000	(0.1011)	(0.1123)	0.0000	3	(1.1234)	01/06/2025
600100.SH	12/20/2024	SDB3262540433	3,500.00	0.9984	3,632.46	3,494.31	0.0000	4.3300	50.0000	0.0000	(1.3107)	(0.1456)	0.0000	3	(1.4563)	01/06/2025
600100.SH	12/20/2024	SDB3262540433	15,900.00	0.9984	16,501.74	15,874.16	0.0000	4.3300	50.0000	0.0000	(5.9544)	(0.6614)	0.0000	3	(6.6158)	01/06/2025
600100.SH	12/20/2024	SDB3262540433	3,000.00	0.9984	3,113.53	2,995.13	0.0000	4.3300	50.0000	0.0000	(1.1235)	(0.1248)	0.0000	3	(1.2483)	01/06/2025
600100.SH	12/20/2024	SDB3262540433	19,500.00	0.9984	20,237.98	19,468.31	0.0000	4.3300	50.0000	0.0000	(7.3025)	(0.8112)	0.0000	3	(8.1137)	01/06/2025
600100.SH	12/19/2024	SDB3262540433	2,800.00	1.0196	2,905.97	2,854.81	0.0000	4.5800	50.0000	0.0000	(0.3697)	(0.0397)	0.0000	1	(0.4094)	01/06/2025
600100.SH	12/19/2024	SDB3262540433	4,400.00	1.0196	4,566.52	4,486.13	0.0000	4.5800	50.0000	0.0000	(0.5810)	(0.0623)	0.0000	1	(0.6433)	01/06/2025
600100.SH	12/19/2024	SDB3262540433	100.00	1.0196	103.78	101.96	0.0000	4.5800	50.0000	0.0000	(0.0132)	(0.0014)	0.0000	1	(0.0146)	01/06/2025
600100.SH	12/19/2024	SDB3262540433	11,200.00	1.0196	11,623.86	11,419.24	0.0000	4.5800	50.0000	0.0000	(1.4788)	(0.1586)	0.0000	1	(1.6374)	01/06/2025
600100.SH	12/19/2024	SDB3262540433	11,500.00	1.0196	11,935.22	11,725.11	0.0000	4.5800	50.0000	0.0000	(1.5184)	(0.1628)	0.0000	1	(1.6813)	01/06/2025
600100.SH	12/19/2024	SDB3262540433	100.00	1.0196	103.78	101.96	0.0000	4.5800	50.0000	0.0000	(0.0132)	(0.0014)	0.0000	1	(0.0146)	01/06/2025
600100.SH	12/19/2024	SDB3262540433	11,100.00	1.0196	11,520.08	11,317.28	0.0000	4.5800	50.0000	0.0000	(1.4656)	(0.1572)	0.0000	1	(1.6228)	01/06/2025
600100.SH	12/19/2024	SDB3262540433	2,700.00	1.0196	2,802.18	2,752.85	0.0000	4.5800	50.0000	0.0000	(0.3565)	(0.0382)	0.0000	1	(0.3947)	01/06/2025
600100.SH	12/19/2024	SDB3262540433	3,500.00	1.0196	3,632.46	3,568.51	0.0000	4.5800	50.0000	0.0000	(0.4621)	(0.0496)	0.0000	1	(0.5117)	01/06/2025
600100.SH	12/19/2024	SDB3262540433	15,900.00	1.0196	16,501.74	16,211.24	0.0000	4.5800	50.0000	0.0000	(2.0994)	(0.2252)	0.0000	1	(2.3245)	01/06/2025
600100.SH	12/19/2024	SDB3262540433	3,000.00	1.0196	3,113.53	3,058.72	0.0000	4.5800	50.0000	0.0000	(0.3961)	(0.0425)	0.0000	1	(0.4386)	01/06/2025
600100.SH	12/19/2024	SDB3262540433	19,500.00	1.0196	20,237.98	19,881.71	0.0000	4.5800	50.0000	0.0000	(2.5747)	(0.2761)	0.0000	1	(2.8509)	01/06/2025
600100.SH	12/18/2024	SDB3262540433	2,800.00	1.0537	2,905.97	2,950.34	0.0000	4.5800	50.0000	0.0000	(0.3697)	(0.0410)	0.0000	1	(0.4107)	01/06/2025
600100.SH	12/18/2024	SDB3262540433	4,400.00	1.0537	4,566.52	4,636.25	0.0000	4.5800	50.0000	0.0000	(0.5810)	(0.0644)	0.0000	1	(0.6454)	01/06/2025
600100.SH	12/18/2024	SDB3262540433	100.00	1.0537	103.78	105.37	0.0000	4.5800	50.0000	0.0000	(0.0132)	(0.0015)	0.0000	1	(0.0147)	01/06/2025
600100.SH	12/18/2024	SDB3262540433	11,200.00	1.0537	11,623.86	11,801.36	0.0000	4.5800	50.0000	0.0000	(1.4788)	(0.1639)	0.0000	1	(1.6427)	01/06/2025
600100.SH	12/18/2024	SDB3262540433	11,500.00	1.0537	11,935.22	12,117.47	0.0000	4.5800	50.0000	0.0000	(1.5184)	(0.1683)	0.0000	1	(1.6867)	01/06/2025
600100.SH	12/18/2024	SDB3262540433	100.00	1.0537	103.78	105.37	0.0000	4.5800	50.0000	0.0000	(0.0132)	(0.0015)	0.0000	1	(0.0147)	01/06/2025
600100.SH	12/18/2024	SDB3262540433	11,100.00	1.0537	11,520.08	11,695.99	0.0000	4.5800	50.0000	0.0000	(1.4656)	(0.1624)	0.0000	1	(1.6281)	01/06/2025
600100.SH	12/18/2024	SDB3262540433	2,700.00	1.0537	2,802.18	2,844.97	0.0000	4.5800	50.0000	0.0000	(0.3565)	(0.0395)	0.0000	1	(0.3960)	01/06/2025
600100.SH	12/18/2024	SDB3262540433	3,500.00	1.0537	3,632.46	3,687.93	0.0000	4.5800	50.0000	0.0000	(0.4621)	(0.0512)	0.0000	1	(0.5134)	01/06/2025
600100.SH	12/18/2024	SDB3262540433	15,900.00	1.0537	16,501.74	16,753.72	0.0000	4.5800	50.0000	0.0000	(2.0994)	(0.2327)	0.0000	1	(2.3321)	01/06/2025
600100.SH	12/18/2024	SDB3262540433	3,000.00	1.0537	3,113.53	3,161.08	0.0000	4.5800	50.0000	0.0000	(0.3961)	(0.0439)	0.0000	1	(0.4400)	01/06/2025
600100.SH	12/18/2024	SDB3262540433	19,500.00	1.0537	20,237.98	20,547.01	0.0000	4.5800	50.0000	0.0000	(2.5747)	(0.2854)	0.0000	1	(2.8601)	01/06/2025
600100.SH	12/17/2024	SDB3262540433	2,800.00	1.0583	2,905.97	2,963.33	0.0000	4.5800	50.0000	0.0000	(0.3697)	(0.0412)	0.0000	1	(0.4109)	01/06/2025
600100.SH	12/17/2024	SDB3262540433	4,400.00	1.0583	4,566.52	4,656.66	0.0000	4.5800	50.0000	0.0000	(0.5810)	(0.0647)	0.0000	1	(0.6456)	01/06/2025
600100.SH	12/17/2024	SDB3262540433	100.00	1.0583	103.78	105.83	0.0000	4.5800	50.0000	0.0000	(0.0132)	(0.0015)	0.0000	1	(0.0147)	01/06/2025
600100.SH	12/17/2024	SDB3262540433	11,200.00	1.0583	11,623.86	11,853.32	0.0000	4.5800	50.0000	0.0000	(1.4788)	(0.1646)	0.0000	1	(1.6434)	01/06/2025
600100.SH	12/17/2024	SDB3262540433	11,500.00	1.0583	11,935.22	12,170.82	0.0000	4.5800	50.0000	0.0000	(1.5184)	(0.1690)	0.0000	1	(1.6875)	01/06/2025
600100.SH	12/17/2024	SDB3262540433	100.00	1.0583	103.78	105.83	0.0000	4.5800	50.0000	0.0000	(0.0132)	(0.0015)	0.0000	1	(0.0147)	01/06/2025
600100.SH	12/17/2024	SDB3262540433	11,100.00	1.0583	11,520.08	11,747.49	0.0000	4.5800	50.0000	0.0000	(1.4656)	(0.1632)	0.0000	1	(1.6288)	01/06/2025
600100.SH	12/17/2024	SDB3262540433	2,700.00	1.0583	2,802.18	2,857.50	0.0000	4.5800	50.0000	0.0000	(0.3565)	(0.0397)	0.0000	1	(0.3962)	01/06/2025
600100.SH	12/17/2024	SDB3262540433	3,500.00	1.0583	3,632.46	3,704.16	0.0000	4.5800	50.0000	0.0000	(0.4621)	(0.0514)	0.0000	1	(0.5136)	01/06/2025
600100.SH	12/17/2024	SDB3262540433	15,900.00	1.0583	16,501.74	16,827.48	0.0000	4.5800	50.0000	0.0000	(2.0994)	(0.2337)	0.0000	1	(2.3331)	01/06/2025
600100.SH	12/17/2024	SDB3262540433	3,000.00	1.0583	3,113.53	3,175.00	0.0000	4.5800	50.0000	0.0000	(0.3961)	(0.0441)	0.0000	1	(0.4402)	01/06/2025
600100.SH	12/17/2024	SDB3262540433	19,500.00	1.0583	20,237.98	20,637.47	0.0000	4.5800	50.0000	0.0000	(2.5747)	(0.2866)	0.0000	1	(2.8614)	01/06/2025
600100.SH	12/16/2024	SDB3262540433	2,800.00	1.0583	2,905.97	2,963.35	0.0000	4.5800	50.0000	0.0000	(0.3697)	(0.0412)	0.0000	1	(0.4109)	01/06/2025
600100.SH	12/16/2024	SDB3262540433	4,400.00	1.0583	4,566.52	4,656.70	0.0000	4.5800	50.0000	0.0000	(0.5810)	(0.0647)	0.0000	1	(0.6456)	01/06/2025
600100.SH	12/16/2024	SDB3262540433	100.00	1.0583	103.78	105.83	0.0000	4.5800	50.0000	0.0000	(0.0132)	(0.0015)	0.0000	1	(0.0147)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
TSINGHUA TONGFANG CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600100.SH	12/16/2024	SDB3262540433	11,200.00	1.0583	11,623.86	11,853.41	0.0000	4.5800	50.0000	0.0000	(1.4788)	(0.1646)	0.0000	1	(1.6434)	01/06/2025
600100.SH	12/16/2024	SDB3262540433	11,500.00	1.0583	11,935.22	12,170.91	0.0000	4.5800	50.0000	0.0000	(1.5184)	(0.1690)	0.0000	1	(1.6875)	01/06/2025
600100.SH	12/16/2024	SDB3262540433	100.00	1.0583	103.78	105.83	0.0000	4.5800	50.0000	0.0000	(0.0132)	(0.0015)	0.0000	1	(0.0147)	01/06/2025
600100.SH	12/16/2024	SDB3262540433	11,100.00	1.0583	11,520.08	11,747.57	0.0000	4.5800	50.0000	0.0000	(1.4656)	(0.1632)	0.0000	1	(1.6288)	01/06/2025
600100.SH	12/16/2024	SDB3262540433	2,700.00	1.0583	2,802.18	2,857.52	0.0000	4.5800	50.0000	0.0000	(0.3565)	(0.0397)	0.0000	1	(0.3962)	01/06/2025
600100.SH	12/16/2024	SDB3262540433	3,500.00	1.0583	3,632.46	3,704.19	0.0000	4.5800	50.0000	0.0000	(0.4621)	(0.0514)	0.0000	1	(0.5136)	01/06/2025
600100.SH	12/16/2024	SDB3262540433	15,900.00	1.0583	16,501.74	16,827.61	0.0000	4.5800	50.0000	0.0000	(2.0994)	(0.2337)	0.0000	1	(2.3331)	01/06/2025
600100.SH	12/16/2024	SDB3262540433	3,000.00	1.0583	3,113.53	3,175.02	0.0000	4.5800	50.0000	0.0000	(0.3961)	(0.0441)	0.0000	1	(0.4402)	01/06/2025
600100.SH	12/16/2024	SDB3262540433	19,500.00	1.0583	20,237.98	20,637.63	0.0000	4.5800	50.0000	0.0000	(2.5747)	(0.2866)	0.0000	1	(2.8614)	01/06/2025
600100.SH	12/13/2024	SDB3262540433	2,800.00	1.0575	2,905.97	2,960.90	0.0000	4.5800	50.0000	0.0000	(1.1091)	(0.1234)	0.0000	3	(1.2325)	01/06/2025
600100.SH	12/13/2024	SDB3262540433	4,400.00	1.0575	4,566.52	4,652.84	0.0000	4.5800	50.0000	0.0000	(1.7429)	(0.1939)	0.0000	3	(1.9368)	01/06/2025
600100.SH	12/13/2024	SDB3262540433	100.00	1.0575	103.78	105.75	0.0000	4.5800	50.0000	0.0000	(0.0396)	(0.0044)	0.0000	3	(0.0440)	01/06/2025
600100.SH	12/13/2024	SDB3262540433	11,200.00	1.0575	11,623.86	11,843.59	0.0000	4.5800	50.0000	0.0000	(4.4364)	(0.4935)	0.0000	3	(4.9299)	01/06/2025
600100.SH	12/13/2024	SDB3262540433	11,500.00	1.0575	11,935.22	12,160.82	0.0000	4.5800	50.0000	0.0000	(4.5553)	(0.5067)	0.0000	3	(5.0620)	01/06/2025
600100.SH	12/13/2024	SDB3262540433	100.00	1.0575	103.78	105.75	0.0000	4.5800	50.0000	0.0000	(0.0396)	(0.0044)	0.0000	3	(0.0440)	01/06/2025
600100.SH	12/13/2024	SDB3262540433	11,100.00	1.0575	11,520.08	11,737.84	0.0000	4.5800	50.0000	0.0000	(4.3968)	(0.4891)	0.0000	3	(4.8859)	01/06/2025
600100.SH	12/13/2024	SDB3262540433	2,700.00	1.0575	2,802.18	2,855.15	0.0000	4.5800	50.0000	0.0000	(1.0695)	(0.1190)	0.0000	3	(1.1885)	01/06/2025
600100.SH	12/13/2024	SDB3262540433	3,500.00	1.0575	3,632.46	3,701.12	0.0000	4.5800	50.0000	0.0000	(1.3864)	(0.1542)	0.0000	3	(1.5406)	01/06/2025
600100.SH	12/13/2024	SDB3262540433	15,900.00	1.0575	16,501.74	16,813.66	0.0000	4.5800	50.0000	0.0000	(6.2982)	(0.7006)	0.0000	3	(6.9987)	01/06/2025
600100.SH	12/13/2024	SDB3262540433	3,000.00	1.0575	3,113.53	3,172.39	0.0000	4.5800	50.0000	0.0000	(1.1883)	(0.1322)	0.0000	3	(1.3205)	01/06/2025
600100.SH	12/13/2024	SDB3262540433	19,500.00	1.0575	20,237.98	20,620.53	0.0000	4.5800	50.0000	0.0000	(7.7242)	(0.8592)	0.0000	3	(8.5834)	01/06/2025
600100.SH	12/12/2024	SDB3262540433	2,800.00	1.0464	2,905.97	2,929.91	0.0000	4.5800	50.0000	0.0000	(0.3697)	(0.0407)	0.0000	1	(0.4104)	01/06/2025
600100.SH	12/12/2024	SDB3262540433	4,400.00	1.0464	4,566.52	4,604.14	0.0000	4.5800	50.0000	0.0000	(0.5810)	(0.0639)	0.0000	1	(0.6449)	01/06/2025
600100.SH	12/12/2024	SDB3262540433	100.00	1.0464	103.78	104.64	0.0000	4.5800	50.0000	0.0000	(0.0132)	(0.0015)	0.0000	1	(0.0147)	01/06/2025
600100.SH	12/12/2024	SDB3262540433	11,200.00	1.0464	11,623.86	11,719.62	0.0000	4.5800	50.0000	0.0000	(1.4788)	(0.1628)	0.0000	1	(1.6416)	01/06/2025
600100.SH	12/12/2024	SDB3262540433	11,500.00	1.0464	11,935.22	12,033.54	0.0000	4.5800	50.0000	0.0000	(1.5184)	(0.1671)	0.0000	1	(1.6856)	01/06/2025
600100.SH	12/12/2024	SDB3262540433	100.00	1.0464	103.78	104.64	0.0000	4.5800	50.0000	0.0000	(0.0132)	(0.0015)	0.0000	1	(0.0147)	01/06/2025
600100.SH	12/12/2024	SDB3262540433	11,100.00	1.0464	11,520.08	11,614.98	0.0000	4.5800	50.0000	0.0000	(1.4656)	(0.1613)	0.0000	1	(1.6269)	01/06/2025
600100.SH	12/12/2024	SDB3262540433	2,700.00	1.0464	2,802.18	2,825.27	0.0000	4.5800	50.0000	0.0000	(0.3565)	(0.0392)	0.0000	1	(0.3957)	01/06/2025
600100.SH	12/12/2024	SDB3262540433	3,500.00	1.0464	3,632.46	3,662.38	0.0000	4.5800	50.0000	0.0000	(0.4621)	(0.0509)	0.0000	1	(0.5130)	01/06/2025
600100.SH	12/12/2024	SDB3262540433	15,900.00	1.0464	16,501.74	16,637.68	0.0000	4.5800	50.0000	0.0000	(2.0994)	(0.2311)	0.0000	1	(2.3305)	01/06/2025
600100.SH	12/12/2024	SDB3262540433	3,000.00	1.0464	3,113.53	3,139.18	0.0000	4.5800	50.0000	0.0000	(0.3961)	(0.0436)	0.0000	1	(0.4397)	01/06/2025
600100.SH	12/12/2024	SDB3262540433	19,500.00	1.0464	20,237.98	20,404.70	0.0000	4.5800	50.0000	0.0000	(2.5747)	(0.2834)	0.0000	1	(2.8581)	01/06/2025
600100.SH	12/11/2024	SDB3262540433	2,800.00	1.0684	2,905.97	2,991.48	0.0000	4.5800	50.0000	0.0000	(0.3697)	(0.0415)	0.0000	1	(0.4113)	01/06/2025
600100.SH	12/11/2024	SDB3262540433	4,400.00	1.0684	4,566.52	4,700.89	0.0000	4.5800	50.0000	0.0000	(0.5810)	(0.0653)	0.0000	1	(0.6463)	01/06/2025
600100.SH	12/11/2024	SDB3262540433	100.00	1.0684	103.78	106.84	0.0000	4.5800	50.0000	0.0000	(0.0132)	(0.0015)	0.0000	1	(0.0147)	01/06/2025
600100.SH	12/11/2024	SDB3262540433	11,200.00	1.0684	11,623.86	11,965.91	0.0000	4.5800	50.0000	0.0000	(1.4788)	(0.1662)	0.0000	1	(1.6450)	01/06/2025
600100.SH	12/11/2024	SDB3262540433	11,500.00	1.0684	11,935.22	12,286.43	0.0000	4.5800	50.0000	0.0000	(1.5184)	(0.1706)	0.0000	1	(1.6891)	01/06/2025
600100.SH	12/11/2024	SDB3262540433	100.00	1.0684	103.78	106.84	0.0000	4.5800	50.0000	0.0000	(0.0132)	(0.0015)	0.0000	1	(0.0147)	01/06/2025
600100.SH	12/11/2024	SDB3262540433	11,100.00	1.0684	11,520.08	11,859.07	0.0000	4.5800	50.0000	0.0000	(1.4656)	(0.1647)	0.0000	1	(1.6303)	01/06/2025
600100.SH	12/11/2024	SDB3262540433	2,700.00	1.0684	2,802.18	2,884.64	0.0000	4.5800	50.0000	0.0000	(0.3565)	(0.0401)	0.0000	1	(0.3966)	01/06/2025
600100.SH	12/11/2024	SDB3262540433	3,500.00	1.0684	3,632.46	3,739.35	0.0000	4.5800	50.0000	0.0000	(0.4621)	(0.0519)	0.0000	1	(0.5141)	01/06/2025
600100.SH	12/11/2024	SDB3262540433	15,900.00	1.0684	16,501.74	16,987.32	0.0000	4.5800	50.0000	0.0000	(2.0994)	(0.2359)	0.0000	1	(2.3353)	01/06/2025
600100.SH	12/11/2024	SDB3262540433	3,000.00	1.0684	3,113.53	3,205.16	0.0000	4.5800	50.0000	0.0000	(0.3961)	(0.0445)	0.0000	1	(0.4406)	01/06/2025
600100.SH	12/11/2024	SDB3262540433	19,500.00	1.0684	20,237.98	20,833.51	0.0000	4.5800	50.0000	0.0000	(2.5747)	(0.2894)	0.0000	1	(2.8641)	01/06/2025
600100.SH	12/10/2024	SDB3262540433	2,800.00	1.0556	2,905.97	2,955.63	0.0000	4.5800	50.0000	0.0000	(0.3697)	(0.0411)	0.0000	1	(0.4108)	01/06/2025
600100.SH	12/10/2024	SDB3262540433	4,400.00	1.0556	4,566.52	4,644.57	0.0000	4.5800	50.0000	0.0000	(0.5810)	(0.0645)	0.0000	1	(0.6455)	01/06/2025
600100.SH	12/10/2024	SDB3262540433	100.00	1.0556	103.78	105.56	0.0000	4.5800	50.0000	0.0000	(0.0132)	(0.0015)	0.0000	1	(0.0147)	01/06/2025
600100.SH	12/10/2024	SDB3262540433	11,200.00	1.0556	11,623.86	11,822.53	0.0000	4.5800	50.0000	0.0000	(1.4788)	(0.1642)	0.0000	1	(1.6430)	01/06/2025
600100.SH	12/10/2024	SDB3262540433	11,500.00	1.0556	11,935.22	12,139.20	0.0000	4.5800	50.0000	0.0000	(1.5184)	(0.1686)	0.0000	1	(1.6870)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
TSINGHUA TONGFANG CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600100.SH	12/10/2024	SDB3262540433	100.00	1.0556	103.78	105.56	0.0000	4.5800	50.0000	0.0000	(0.0132)	(0.0015)	0.0000	1	(0.0147)	01/06/2025
600100.SH	12/10/2024	SDB3262540433	11,100.00	1.0556	11,520.08	11,716.97	0.0000	4.5800	50.0000	0.0000	(1.4656)	(0.1627)	0.0000	1	(1.6283)	01/06/2025
600100.SH	12/10/2024	SDB3262540433	2,700.00	1.0556	2,802.18	2,850.07	0.0000	4.5800	50.0000	0.0000	(0.3565)	(0.0396)	0.0000	1	(0.3961)	01/06/2025
600100.SH	12/10/2024	SDB3262540433	3,500.00	1.0556	3,632.46	3,694.54	0.0000	4.5800	50.0000	0.0000	(0.4621)	(0.0513)	0.0000	1	(0.5134)	01/06/2025
600100.SH	12/10/2024	SDB3262540433	15,900.00	1.0556	16,501.74	16,783.77	0.0000	4.5800	50.0000	0.0000	(2.0994)	(0.2331)	0.0000	1	(2.3325)	01/06/2025
600100.SH	12/10/2024	SDB3262540433	3,000.00	1.0556	3,113.53	3,166.75	0.0000	4.5800	50.0000	0.0000	(0.3961)	(0.0440)	0.0000	1	(0.4401)	01/06/2025
600100.SH	12/10/2024	SDB3262540433	19,500.00	1.0556	20,237.98	20,583.87	0.0000	4.5800	50.0000	0.0000	(2.5747)	(0.2859)	0.0000	1	(2.8606)	01/06/2025
600100.SH	12/09/2024	SDB3262540433	2,800.00	1.0474	2,905.97	2,932.60	0.0000	4.5800	50.0000	0.0000	(0.3697)	(0.0407)	0.0000	1	(0.4104)	01/06/2025
600100.SH	12/09/2024	SDB3262540433	4,400.00	1.0474	4,566.52	4,608.38	0.0000	4.5800	50.0000	0.0000	(0.5810)	(0.0640)	0.0000	1	(0.6450)	01/06/2025
600100.SH	12/09/2024	SDB3262540433	100.00	1.0474	103.78	104.74	0.0000	4.5800	50.0000	0.0000	(0.0132)	(0.0015)	0.0000	1	(0.0147)	01/06/2025
600100.SH	12/09/2024	SDB3262540433	11,200.00	1.0474	11,623.86	11,730.41	0.0000	4.5800	50.0000	0.0000	(1.4788)	(0.1629)	0.0000	1	(1.6417)	01/06/2025
600100.SH	12/09/2024	SDB3262540433	11,500.00	1.0474	11,935.22	12,044.62	0.0000	4.5800	50.0000	0.0000	(1.5184)	(0.1673)	0.0000	1	(1.6857)	01/06/2025
600100.SH	12/09/2024	SDB3262540433	100.00	1.0474	103.78	104.74	0.0000	4.5800	50.0000	0.0000	(0.0132)	(0.0015)	0.0000	1	(0.0147)	01/06/2025
600100.SH	12/09/2024	SDB3262540433	11,100.00	1.0474	11,520.08	11,625.67	0.0000	4.5800	50.0000	0.0000	(1.4656)	(0.1615)	0.0000	1	(1.6271)	01/06/2025
600100.SH	12/09/2024	SDB3262540433	2,700.00	1.0474	2,802.18	2,827.87	0.0000	4.5800	50.0000	0.0000	(0.3565)	(0.0393)	0.0000	1	(0.3958)	01/06/2025
600100.SH	12/09/2024	SDB3262540433	3,500.00	1.0474	3,632.46	3,665.75	0.0000	4.5800	50.0000	0.0000	(0.4621)	(0.0509)	0.0000	1	(0.5130)	01/06/2025
600100.SH	12/09/2024	SDB3262540433	15,900.00	1.0474	16,501.74	16,652.99	0.0000	4.5800	50.0000	0.0000	(2.0994)	(0.2313)	0.0000	1	(2.3307)	01/06/2025
600100.SH	12/09/2024	SDB3262540433	3,000.00	1.0474	3,113.53	3,142.07	0.0000	4.5800	50.0000	0.0000	(0.3961)	(0.0436)	0.0000	1	(0.4398)	01/06/2025
600100.SH	12/09/2024	SDB3262540433	19,500.00	1.0474	20,237.98	20,423.48	0.0000	4.5800	50.0000	0.0000	(2.5747)	(0.2837)	0.0000	1	(2.8584)	01/06/2025
600100.SH	12/06/2024	SDB3262540433	2,800.00	1.0343	2,905.97	2,896.09	0.0000	4.5800	50.0000	0.0000	(1.1091)	(0.1207)	0.0000	3	(1.2298)	01/06/2025
600100.SH	12/06/2024	SDB3262540433	4,400.00	1.0343	4,566.52	4,550.99	0.0000	4.5800	50.0000	0.0000	(1.7429)	(0.1896)	0.0000	3	(1.9325)	01/06/2025
600100.SH	12/06/2024	SDB3262540433	100.00	1.0343	103.78	103.43	0.0000	4.5800	50.0000	0.0000	(0.0396)	(0.0043)	0.0000	3	(0.0439)	01/06/2025
600100.SH	12/06/2024	SDB3262540433	11,200.00	1.0343	11,623.86	11,584.35	0.0000	4.5800	50.0000	0.0000	(4.4364)	(0.4827)	0.0000	3	(4.9191)	01/06/2025
600100.SH	12/06/2024	SDB3262540433	11,500.00	1.0343	11,935.22	11,894.65	0.0000	4.5800	50.0000	0.0000	(4.5553)	(0.4956)	0.0000	3	(5.0509)	01/06/2025
600100.SH	12/06/2024	SDB3262540433	100.00	1.0343	103.78	103.43	0.0000	4.5800	50.0000	0.0000	(0.0396)	(0.0043)	0.0000	3	(0.0439)	01/06/2025
600100.SH	12/06/2024	SDB3262540433	11,100.00	1.0343	11,520.08	11,480.92	0.0000	4.5800	50.0000	0.0000	(4.3968)	(0.4784)	0.0000	3	(4.8752)	01/06/2025
600100.SH	12/06/2024	SDB3262540433	2,700.00	1.0343	2,802.18	2,792.66	0.0000	4.5800	50.0000	0.0000	(1.0695)	(0.1164)	0.0000	3	(1.1859)	01/06/2025
600100.SH	12/06/2024	SDB3262540433	3,500.00	1.0343	3,632.46	3,620.11	0.0000	4.5800	50.0000	0.0000	(1.3864)	(0.1508)	0.0000	3	(1.5372)	01/06/2025
600100.SH	12/06/2024	SDB3262540433	15,900.00	1.0343	16,501.74	16,445.64	0.0000	4.5800	50.0000	0.0000	(6.2982)	(0.6852)	0.0000	3	(6.9834)	01/06/2025
600100.SH	12/06/2024	SDB3262540433	3,000.00	1.0343	3,113.53	3,102.95	0.0000	4.5800	50.0000	0.0000	(1.1883)	(0.1293)	0.0000	3	(1.3176)	01/06/2025
600100.SH	12/06/2024	SDB3262540433	19,500.00	1.0343	20,237.98	20,169.18	0.0000	4.5800	50.0000	0.0000	(7.7242)	(0.8404)	0.0000	3	(8.5645)	01/06/2025
600100.SH	12/05/2024	SDB3262540433	2,800.00	1.0348	2,905.97	2,897.39	0.0000	4.5800	50.0000	0.0000	(0.3697)	(0.0402)	0.0000	1	(0.4099)	01/06/2025
600100.SH	12/05/2024	SDB3262540433	4,400.00	1.0348	4,566.52	4,553.05	0.0000	4.5800	50.0000	0.0000	(0.5810)	(0.0632)	0.0000	1	(0.6442)	01/06/2025
600100.SH	12/05/2024	SDB3262540433	100.00	1.0348	103.78	103.48	0.0000	4.5800	50.0000	0.0000	(0.0132)	(0.0014)	0.0000	1	(0.0146)	01/06/2025
600100.SH	12/05/2024	SDB3262540433	11,200.00	1.0348	11,623.86	11,589.57	0.0000	4.5800	50.0000	0.0000	(1.4788)	(0.1610)	0.0000	1	(1.6398)	01/06/2025
600100.SH	12/05/2024	SDB3262540433	11,500.00	1.0348	11,935.22	11,900.00	0.0000	4.5800	50.0000	0.0000	(1.5184)	(0.1653)	0.0000	1	(1.6837)	01/06/2025
600100.SH	12/05/2024	SDB3262540433	100.00	1.0348	103.78	103.48	0.0000	4.5800	50.0000	0.0000	(0.0132)	(0.0014)	0.0000	1	(0.0146)	01/06/2025
600100.SH	12/05/2024	SDB3262540433	11,100.00	1.0348	11,520.08	11,486.09	0.0000	4.5800	50.0000	0.0000	(1.4656)	(0.1595)	0.0000	1	(1.6251)	01/06/2025
600100.SH	12/05/2024	SDB3262540433	2,700.00	1.0348	2,802.18	2,793.91	0.0000	4.5800	50.0000	0.0000	(0.3565)	(0.0388)	0.0000	1	(0.3953)	01/06/2025
600100.SH	12/05/2024	SDB3262540433	3,500.00	1.0348	3,632.46	3,621.74	0.0000	4.5800	50.0000	0.0000	(0.4621)	(0.0503)	0.0000	1	(0.5124)	01/06/2025
600100.SH	12/05/2024	SDB3262540433	15,900.00	1.0348	16,501.74	16,453.05	0.0000	4.5800	50.0000	0.0000	(2.0994)	(0.2285)	0.0000	1	(2.3279)	01/06/2025
600100.SH	12/05/2024	SDB3262540433	3,000.00	1.0348	3,113.53	3,104.35	0.0000	4.5800	50.0000	0.0000	(0.3961)	(0.0431)	0.0000	1	(0.4392)	01/06/2025
600100.SH	12/05/2024	SDB3262540433	19,500.00	1.0348	20,237.98	20,178.27	0.0000	4.5800	50.0000	0.0000	(2.5747)	(0.2803)	0.0000	1	(2.8550)	01/06/2025
600100.SH	12/04/2024	SDB3262540433	2,800.00	1.0378	2,905.97	2,905.97	0.0000	4.5800	50.0000	0.0000	(0.3697)	(0.0404)	0.0000	1	(0.4101)	01/06/2025
600100.SH	12/04/2024	SDB3262540433	4,400.00	1.0378	4,566.52	4,566.52	0.0000	4.5800	50.0000	0.0000	(0.5810)	(0.0634)	0.0000	1	(0.6444)	01/06/2025
600100.SH	12/04/2024	SDB3262540433	100.00	1.0378	103.78	103.78	0.0000	4.5800	50.0000	0.0000	(0.0132)	(0.0014)	0.0000	1	(0.0146)	01/06/2025
600100.SH	12/04/2024	SDB3262540433	11,200.00	1.0378	11,623.86	11,623.86	0.0000	4.5800	50.0000	0.0000	(1.4788)	(0.1614)	0.0000	1	(1.6403)	01/06/2025
600100.SH	12/04/2024	SDB3262540433	11,500.00	1.0378	11,935.22	11,935.22	0.0000	4.5800	50.0000	0.0000	(1.5184)	(0.1658)	0.0000	1	(1.6842)	01/06/2025
600100.SH	12/04/2024	SDB3262540433	100.00	1.0378	103.78	103.78	0.0000	4.5800	50.0000	0.0000	(0.0132)	(0.0014)	0.0000	1	(0.0146)	01/06/2025
600100.SH	12/04/2024	SDB3262540433	11,100.00	1.0378	11,520.08	11,520.08	0.0000	4.5800	50.0000	0.0000	(1.4656)	(0.1600)	0.0000	1	(1.6256)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
TSINGHUA TONGFANG CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600100.SH	12/04/2024	SDB3262540433	2,700.00	1.0378	2,802.18	2,802.18	0.0000	4.5800	50.0000	0.0000	(0.3565)	(0.0389)	0.0000	1	(0.3954)	01/06/2025
600100.SH	12/04/2024	SDB3262540433	3,500.00	1.0378	3,632.46	3,632.46	0.0000	4.5800	50.0000	0.0000	(0.4621)	(0.0505)	0.0000	1	(0.5126)	01/06/2025
600100.SH	12/04/2024	SDB3262540433	15,900.00	1.0378	16,501.74	16,501.74	0.0000	4.5800	50.0000	0.0000	(2.0994)	(0.2292)	0.0000	1	(2.3286)	01/06/2025
600100.SH	12/04/2024	SDB3262540433	3,000.00	1.0378	3,113.53	3,113.53	0.0000	4.5800	50.0000	0.0000	(0.3961)	(0.0432)	0.0000	1	(0.4394)	01/06/2025
600100.SH	12/04/2024	SDB3262540433	19,500.00	1.0378	20,237.98	20,237.98	0.0000	4.5800	50.0000	0.0000	(2.5747)	(0.2811)	0.0000	1	(2.8558)	01/06/2025
TOTAL TSINGHUA TONGFANG CO., LTD. CMN CLASS A SERIES NORTHBOUND											(403.5049)	(45.2672)	0.0000		(448.7721)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6



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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
UNIVERSAL SCIENTIFIC INDUSTRIAL SHANGHAI CO., LTD. CMN CLASS A SERIES NORTHBOUND																
601231.SH	01/03/2025	SDB3260123556	100.00	2.3175	195.96	231.75	0.0000	4.3300	50.0000	0.0000	(0.0707)	(0.0097)	0.0000	3	(0.0804)	01/06/2025
601231.SH	01/03/2025	SDB3260123556	600.00	2.3175	1,175.76	1,390.52	0.0000	4.3300	50.0000	0.0000	(0.4243)	(0.0579)	0.0000	3	(0.4822)	01/06/2025
601231.SH	01/03/2025	SDB3260123556	600.00	2.3175	1,175.76	1,390.52	0.0000	4.3300	50.0000	0.0000	(0.4243)	(0.0579)	0.0000	3	(0.4822)	01/06/2025
601231.SH	01/03/2025	SDB3260123556	6,900.00	2.3175	13,521.28	15,990.97	0.0000	4.3300	50.0000	0.0000	(4.8789)	(0.6663)	0.0000	3	(5.5452)	01/06/2025
601231.SH	01/03/2025	SDB3260123556	100.00	2.3175	195.96	231.75	0.0000	4.3300	50.0000	0.0000	(0.0707)	(0.0097)	0.0000	3	(0.0804)	01/06/2025
601231.SH	01/03/2025	SDB3260123556	200.00	2.3175	391.92	463.51	0.0000	4.3300	50.0000	0.0000	(0.1414)	(0.0193)	0.0000	3	(0.1607)	01/06/2025
601231.SH	01/02/2025	SDB3260123556	100.00	2.2524	195.96	225.24	0.0000	4.3300	50.0000	0.0000	(0.0236)	(0.0031)	0.0000	1	(0.0267)	01/06/2025
601231.SH	01/02/2025	SDB3260123556	600.00	2.2524	1,175.76	1,351.42	0.0000	4.3300	50.0000	0.0000	(0.1414)	(0.0188)	0.0000	1	(0.1602)	01/06/2025
601231.SH	01/02/2025	SDB3260123556	600.00	2.2524	1,175.76	1,351.42	0.0000	4.3300	50.0000	0.0000	(0.1414)	(0.0188)	0.0000	1	(0.1602)	01/06/2025
601231.SH	01/02/2025	SDB3260123556	9,800.00	2.2524	19,204.14	22,073.13	0.0000	4.3300	50.0000	0.0000	(2.3098)	(0.3066)	0.0000	1	(2.6164)	01/06/2025
601231.SH	01/02/2025	SDB3260123556	100.00	2.2524	195.96	225.24	0.0000	4.3300	50.0000	0.0000	(0.0236)	(0.0031)	0.0000	1	(0.0267)	01/06/2025
601231.SH	01/02/2025	SDB3260123556	200.00	2.2524	391.92	450.47	0.0000	4.3300	50.0000	0.0000	(0.0471)	(0.0063)	0.0000	1	(0.0534)	01/06/2025
601231.SH	12/31/2024	SDB3260123556	100.00	2.1509	195.96	215.09	0.0000	4.3300	50.0000	0.0000	(0.0471)	(0.0060)	0.0000	2	(0.0531)	01/06/2025
601231.SH	12/31/2024	SDB3260123556	600.00	2.1509	1,175.76	1,290.52	0.0000	4.3300	50.0000	0.0000	(0.2828)	(0.0358)	0.0000	2	(0.3187)	01/06/2025
601231.SH	12/31/2024	SDB3260123556	600.00	2.1509	1,175.76	1,290.52	0.0000	4.3300	50.0000	0.0000	(0.2828)	(0.0358)	0.0000	2	(0.3187)	01/06/2025
601231.SH	12/31/2024	SDB3260123556	9,900.00	2.1509	19,400.10	21,293.53	0.0000	4.3300	50.0000	0.0000	(4.6668)	(0.5915)	0.0000	2	(5.2583)	01/06/2025
601231.SH	12/31/2024	SDB3260123556	100.00	2.1509	195.96	215.09	0.0000	4.3300	50.0000	0.0000	(0.0471)	(0.0060)	0.0000	2	(0.0531)	01/06/2025
601231.SH	12/31/2024	SDB3260123556	200.00	2.1509	391.92	430.17	0.0000	4.3300	50.0000	0.0000	(0.0943)	(0.0119)	0.0000	2	(0.1062)	01/06/2025
601231.SH	12/30/2024	SDB3260123556	100.00	2.1012	195.96	210.12	0.0000	4.3300	50.0000	0.0000	(0.0236)	(0.0029)	0.0000	1	(0.0265)	01/06/2025
601231.SH	12/30/2024	SDB3260123556	600.00	2.1012	1,175.76	1,260.72	0.0000	4.3300	50.0000	0.0000	(0.1414)	(0.0175)	0.0000	1	(0.1589)	01/06/2025
601231.SH	12/30/2024	SDB3260123556	600.00	2.1012	1,175.76	1,260.72	0.0000	4.3300	50.0000	0.0000	(0.1414)	(0.0175)	0.0000	1	(0.1589)	01/06/2025
601231.SH	12/30/2024	SDB3260123556	10,300.00	2.1012	20,183.94	21,642.36	0.0000	4.3300	50.0000	0.0000	(2.4277)	(0.3006)	0.0000	1	(2.7283)	01/06/2025
601231.SH	12/30/2024	SDB3260123556	100.00	2.1012	195.96	210.12	0.0000	4.3300	50.0000	0.0000	(0.0236)	(0.0029)	0.0000	1	(0.0265)	01/06/2025
601231.SH	12/30/2024	SDB3260123556	200.00	2.1012	391.92	420.24	0.0000	4.3300	50.0000	0.0000	(0.0471)	(0.0058)	0.0000	1	(0.0530)	01/06/2025
601231.SH	12/27/2024	SDB3260123556	100.00	2.1210	195.96	212.10	0.0000	4.3300	50.0000	0.0000	(0.0707)	(0.0088)	0.0000	3	(0.0795)	01/06/2025
601231.SH	12/27/2024	SDB3260123556	600.00	2.1210	1,175.76	1,272.58	0.0000	4.3300	50.0000	0.0000	(0.4243)	(0.0530)	0.0000	3	(0.4773)	01/06/2025
601231.SH	12/27/2024	SDB3260123556	600.00	2.1210	1,175.76	1,272.58	0.0000	4.3300	50.0000	0.0000	(0.4243)	(0.0530)	0.0000	3	(0.4773)	01/06/2025
601231.SH	12/27/2024	SDB3260123556	1,000.00	2.1210	1,959.61	2,120.96	0.0000	4.3300	50.0000	0.0000	(0.7071)	(0.0884)	0.0000	3	(0.7955)	01/06/2025
601231.SH	12/27/2024	SDB3260123556	13,700.00	2.1210	26,846.60	29,057.19	0.0000	4.3300	50.0000	0.0000	(9.6871)	(1.2107)	0.0000	3	(10.8979)	01/06/2025
601231.SH	12/27/2024	SDB3260123556	100.00	2.1210	195.96	212.10	0.0000	4.3300	50.0000	0.0000	(0.0707)	(0.0088)	0.0000	3	(0.0795)	01/06/2025
601231.SH	12/27/2024	SDB3260123556	200.00	2.1210	391.92	424.19	0.0000	4.3300	50.0000	0.0000	(0.1414)	(0.0177)	0.0000	3	(0.1591)	01/06/2025
601231.SH	12/26/2024	SDB3260123556	100.00	2.0905	195.96	209.05	0.0000	4.3300	50.0000	0.0000	(0.0236)	(0.0029)	0.0000	1	(0.0265)	01/06/2025
601231.SH	12/26/2024	SDB3260123556	600.00	2.0905	1,175.76	1,254.31	0.0000	4.3300	50.0000	0.0000	(0.1414)	(0.0174)	0.0000	1	(0.1588)	01/06/2025
601231.SH	12/26/2024	SDB3260123556	600.00	2.0905	1,175.76	1,254.31	0.0000	4.3300	50.0000	0.0000	(0.1414)	(0.0174)	0.0000	1	(0.1588)	01/06/2025
601231.SH	12/26/2024	SDB3260123556	17,000.00	2.0905	33,313.30	35,538.69	0.0000	4.3300	50.0000	0.0000	(4.0068)	(0.4936)	0.0000	1	(4.5004)	01/06/2025
601231.SH	12/26/2024	SDB3260123556	13,700.00	2.0905	26,846.60	28,640.00	0.0000	4.3300	50.0000	0.0000	(3.2290)	(0.3978)	0.0000	1	(3.6268)	01/06/2025
601231.SH	12/26/2024	SDB3260123556	100.00	2.0905	195.96	209.05	0.0000	4.3300	50.0000	0.0000	(0.0236)	(0.0029)	0.0000	1	(0.0265)	01/06/2025
601231.SH	12/26/2024	SDB3260123556	200.00	2.0905	391.92	418.10	0.0000	4.3300	50.0000	0.0000	(0.0471)	(0.0058)	0.0000	1	(0.0529)	01/06/2025
601231.SH	12/24/2024	SDB3260123556	100.00	2.0905	195.96	209.05	0.0000	4.3300	50.0000	0.0000	(0.0471)	(0.0058)	0.0000	2	(0.0529)	01/06/2025
601231.SH	12/24/2024	SDB3260123556	600.00	2.0905	1,175.76	1,254.31	0.0000	4.3300	50.0000	0.0000	(0.2828)	(0.0348)	0.0000	2	(0.3177)	01/06/2025
601231.SH	12/24/2024	SDB3260123556	600.00	2.0905	1,175.76	1,254.31	0.0000	4.3300	50.0000	0.0000	(0.2828)	(0.0348)	0.0000	2	(0.3177)	01/06/2025
601231.SH	12/24/2024	SDB3260123556	17,000.00	2.0905	33,313.30	35,538.69	0.0000	4.3300	50.0000	0.0000	(8.0137)	(0.9872)	0.0000	2	(9.0009)	01/06/2025
601231.SH	12/24/2024	SDB3260123556	13,700.00	2.0905	26,846.60	28,640.00	0.0000	4.3300	50.0000	0.0000	(6.4581)	(0.7956)	0.0000	2	(7.2537)	01/06/2025
601231.SH	12/24/2024	SDB3260123556	100.00	2.0905	195.96	209.05	0.0000	4.3300	50.0000	0.0000	(0.0471)	(0.0058)	0.0000	2	(0.0529)	01/06/2025
601231.SH	12/24/2024	SDB3260123556	200.00	2.0905	391.92	418.10	0.0000	4.3300	50.0000	0.0000	(0.0943)	(0.0116)	0.0000	2	(0.1059)	01/06/2025
601231.SH	12/23/2024	SDB3260123556	100.00	2.0067	195.96	200.67	0.0000	4.3300	50.0000	0.0000	(0.0236)	(0.0028)	0.0000	1	(0.0264)	01/06/2025
601231.SH	12/23/2024	SDB3260123556	600.00	2.0067	1,175.76	1,204.05	0.0000	4.3300	50.0000	0.0000	(0.1414)	(0.0167)	0.0000	1	(0.1581)	01/06/2025
601231.SH	12/23/2024	SDB3260123556	600.00	2.0067	1,175.76	1,204.05	0.0000	4.3300	50.0000	0.0000	(0.1414)	(0.0167)	0.0000	1	(0.1581)	01/06/2025
601231.SH	12/23/2024	SDB3260123556	17,100.00	2.0067	33,509.26	34,315.41	0.0000	4.3300	50.0000	0.0000	(4.0304)	(0.4766)	0.0000	1	(4.5070)	01/06/2025
601231.SH	12/23/2024	SDB3260123556	13,700.00	2.0067	26,846.60	27,492.46	0.0000	4.3300	50.0000	0.0000	(3.2290)	(0.3818)	0.0000	1	(3.6109)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
UNIVERSAL SCIENTIFIC INDUSTRIAL SHANGHAI CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
601231.SH	12/23/2024	SDB3260123556	100.00	2.0067	195.96	200.67	0.0000	4.3300	50.0000	0.0000	(0.0236)	(0.0028)	0.0000	1	(0.0264)	01/06/2025
601231.SH	12/23/2024	SDB3260123556	200.00	2.0067	391.92	401.35	0.0000	4.3300	50.0000	0.0000	(0.0471)	(0.0056)	0.0000	1	(0.0527)	01/06/2025
601231.SH	12/20/2024	SDB3260123556	100.00	1.9268	195.96	192.68	0.0000	4.3300	50.0000	0.0000	(0.0707)	(0.0080)	0.0000	3	(0.0787)	01/06/2025
601231.SH	12/20/2024	SDB3260123556	600.00	1.9268	1,175.76	1,156.09	0.0000	4.3300	50.0000	0.0000	(0.4243)	(0.0482)	0.0000	3	(0.4724)	01/06/2025
601231.SH	12/20/2024	SDB3260123556	600.00	1.9268	1,175.76	1,156.09	0.0000	4.3300	50.0000	0.0000	(0.4243)	(0.0482)	0.0000	3	(0.4724)	01/06/2025
601231.SH	12/20/2024	SDB3260123556	17,100.00	1.9268	33,509.26	32,948.43	0.0000	4.3300	50.0000	0.0000	(12.0913)	(1.3729)	0.0000	3	(13.4641)	01/06/2025
601231.SH	12/20/2024	SDB3260123556	13,700.00	1.9268	26,846.60	26,397.28	0.0000	4.3300	50.0000	0.0000	(9.6871)	(1.0999)	0.0000	3	(10.7870)	01/06/2025
601231.SH	12/20/2024	SDB3260123556	100.00	1.9268	195.96	192.68	0.0000	4.3300	50.0000	0.0000	(0.0707)	(0.0080)	0.0000	3	(0.0787)	01/06/2025
601231.SH	12/20/2024	SDB3260123556	200.00	1.9268	391.92	385.36	0.0000	4.3300	50.0000	0.0000	(0.1414)	(0.0161)	0.0000	3	(0.1575)	01/06/2025
601231.SH	12/19/2024	SDB3260123556	100.00	1.9321	195.96	193.21	0.0000	4.5800	50.0000	0.0000	(0.0249)	(0.0027)	0.0000	1	(0.0276)	01/06/2025
601231.SH	12/19/2024	SDB3260123556	600.00	1.9321	1,175.76	1,159.27	0.0000	4.5800	50.0000	0.0000	(0.1496)	(0.0161)	0.0000	1	(0.1657)	01/06/2025
601231.SH	12/19/2024	SDB3260123556	600.00	1.9321	1,175.76	1,159.27	0.0000	4.5800	50.0000	0.0000	(0.1496)	(0.0161)	0.0000	1	(0.1657)	01/06/2025
601231.SH	12/19/2024	SDB3260123556	17,100.00	1.9321	33,509.26	33,039.17	0.0000	4.5800	50.0000	0.0000	(4.2631)	(0.4589)	0.0000	1	(4.7220)	01/06/2025
601231.SH	12/19/2024	SDB3260123556	13,700.00	1.9321	26,846.60	26,469.98	0.0000	4.5800	50.0000	0.0000	(3.4155)	(0.3676)	0.0000	1	(3.7831)	01/06/2025
601231.SH	12/19/2024	SDB3260123556	100.00	1.9321	195.96	193.21	0.0000	4.5800	50.0000	0.0000	(0.0249)	(0.0027)	0.0000	1	(0.0276)	01/06/2025
601231.SH	12/19/2024	SDB3260123556	200.00	1.9321	391.92	386.42	0.0000	4.5800	50.0000	0.0000	(0.0499)	(0.0054)	0.0000	1	(0.0552)	01/06/2025
601231.SH	12/18/2024	SDB3260123556	100.00	1.9633	195.96	196.33	0.0000	4.5800	50.0000	0.0000	(0.0249)	(0.0027)	0.0000	1	(0.0277)	01/06/2025
601231.SH	12/18/2024	SDB3260123556	600.00	1.9633	1,175.76	1,178.00	0.0000	4.5800	50.0000	0.0000	(0.1496)	(0.0164)	0.0000	1	(0.1659)	01/06/2025
601231.SH	12/18/2024	SDB3260123556	600.00	1.9633	1,175.76	1,178.00	0.0000	4.5800	50.0000	0.0000	(0.1496)	(0.0164)	0.0000	1	(0.1659)	01/06/2025
601231.SH	12/18/2024	SDB3260123556	17,100.00	1.9633	33,509.26	33,572.89	0.0000	4.5800	50.0000	0.0000	(4.2631)	(0.4663)	0.0000	1	(4.7294)	01/06/2025
601231.SH	12/18/2024	SDB3260123556	13,700.00	1.9633	26,846.60	26,897.58	0.0000	4.5800	50.0000	0.0000	(3.4155)	(0.3736)	0.0000	1	(3.7891)	01/06/2025
601231.SH	12/18/2024	SDB3260123556	100.00	1.9633	195.96	196.33	0.0000	4.5800	50.0000	0.0000	(0.0249)	(0.0027)	0.0000	1	(0.0277)	01/06/2025
601231.SH	12/18/2024	SDB3260123556	200.00	1.9633	391.92	392.67	0.0000	4.5800	50.0000	0.0000	(0.0499)	(0.0055)	0.0000	1	(0.0553)	01/06/2025
601231.SH	12/17/2024	SDB3260123556	100.00	1.9969	195.96	199.69	0.0000	4.5800	50.0000	0.0000	(0.0249)	(0.0028)	0.0000	1	(0.0277)	01/06/2025
601231.SH	12/17/2024	SDB3260123556	600.00	1.9969	1,175.76	1,198.16	0.0000	4.5800	50.0000	0.0000	(0.1496)	(0.0166)	0.0000	1	(0.1662)	01/06/2025
601231.SH	12/17/2024	SDB3260123556	600.00	1.9969	1,175.76	1,198.16	0.0000	4.5800	50.0000	0.0000	(0.1496)	(0.0166)	0.0000	1	(0.1662)	01/06/2025
601231.SH	12/17/2024	SDB3260123556	17,100.00	1.9969	33,509.26	34,147.52	0.0000	4.5800	50.0000	0.0000	(4.2631)	(0.4743)	0.0000	1	(4.7374)	01/06/2025
601231.SH	12/17/2024	SDB3260123556	13,700.00	1.9969	26,846.60	27,357.95	0.0000	4.5800	50.0000	0.0000	(3.4155)	(0.3800)	0.0000	1	(3.7955)	01/06/2025
601231.SH	12/17/2024	SDB3260123556	100.00	1.9969	195.96	199.69	0.0000	4.5800	50.0000	0.0000	(0.0249)	(0.0028)	0.0000	1	(0.0277)	01/06/2025
601231.SH	12/17/2024	SDB3260123556	200.00	1.9969	391.92	399.39	0.0000	4.5800	50.0000	0.0000	(0.0499)	(0.0055)	0.0000	1	(0.0554)	01/06/2025
601231.SH	12/16/2024	SDB3260123556	100.00	2.0037	195.96	200.37	0.0000	4.5800	50.0000	0.0000	(0.0249)	(0.0028)	0.0000	1	(0.0277)	01/06/2025
601231.SH	12/16/2024	SDB3260123556	600.00	2.0037	1,175.76	1,202.21	0.0000	4.5800	50.0000	0.0000	(0.1496)	(0.0167)	0.0000	1	(0.1663)	01/06/2025
601231.SH	12/16/2024	SDB3260123556	600.00	2.0037	1,175.76	1,202.21	0.0000	4.5800	50.0000	0.0000	(0.1496)	(0.0167)	0.0000	1	(0.1663)	01/06/2025
601231.SH	12/16/2024	SDB3260123556	17,100.00	2.0037	33,509.26	34,262.91	0.0000	4.5800	50.0000	0.0000	(4.2631)	(0.4759)	0.0000	1	(4.7390)	01/06/2025
601231.SH	12/16/2024	SDB3260123556	13,700.00	2.0037	26,846.60	27,450.40	0.0000	4.5800	50.0000	0.0000	(3.4155)	(0.3813)	0.0000	1	(3.7967)	01/06/2025
601231.SH	12/16/2024	SDB3260123556	100.00	2.0037	195.96	200.37	0.0000	4.5800	50.0000	0.0000	(0.0249)	(0.0028)	0.0000	1	(0.0277)	01/06/2025
601231.SH	12/16/2024	SDB3260123556	200.00	2.0037	391.92	400.74	0.0000	4.5800	50.0000	0.0000	(0.0499)	(0.0056)	0.0000	1	(0.0554)	01/06/2025
601231.SH	12/13/2024	SDB3260123556	100.00	1.9589	195.96	195.89	0.0000	4.5800	50.0000	0.0000	(0.0748)	(0.0082)	0.0000	3	(0.0830)	01/06/2025
601231.SH	12/13/2024	SDB3260123556	600.00	1.9589	1,175.76	1,175.36	0.0000	4.5800	50.0000	0.0000	(0.4487)	(0.0490)	0.0000	3	(0.4977)	01/06/2025
601231.SH	12/13/2024	SDB3260123556	600.00	1.9589	1,175.76	1,175.36	0.0000	4.5800	50.0000	0.0000	(0.4487)	(0.0490)	0.0000	3	(0.4977)	01/06/2025
601231.SH	12/13/2024	SDB3260123556	17,100.00	1.9589	33,509.26	33,497.70	0.0000	4.5800	50.0000	0.0000	(12.7894)	(1.3957)	0.0000	3	(14.1851)	01/06/2025
601231.SH	12/13/2024	SDB3260123556	13,700.00	1.9589	26,846.60	26,837.34	0.0000	4.5800	50.0000	0.0000	(10.2465)	(1.1182)	0.0000	3	(11.3647)	01/06/2025
601231.SH	12/13/2024	SDB3260123556	100.00	1.9589	195.96	195.89	0.0000	4.5800	50.0000	0.0000	(0.0748)	(0.0082)	0.0000	3	(0.0830)	01/06/2025
601231.SH	12/13/2024	SDB3260123556	200.00	1.9589	391.92	391.79	0.0000	4.5800	50.0000	0.0000	(0.1496)	(0.0163)	0.0000	3	(0.1659)	01/06/2025
601231.SH	12/12/2024	SDB3260123556	100.00	1.9488	195.96	194.88	0.0000	4.5800	50.0000	0.0000	(0.0249)	(0.0027)	0.0000	1	(0.0276)	01/06/2025
601231.SH	12/12/2024	SDB3260123556	600.00	1.9488	1,175.76	1,169.27	0.0000	4.5800	50.0000	0.0000	(0.1496)	(0.0162)	0.0000	1	(0.1658)	01/06/2025
601231.SH	12/12/2024	SDB3260123556	600.00	1.9488	1,175.76	1,169.27	0.0000	4.5800	50.0000	0.0000	(0.1496)	(0.0162)	0.0000	1	(0.1658)	01/06/2025
601231.SH	12/12/2024	SDB3260123556	17,100.00	1.9488	33,509.26	33,324.33	0.0000	4.5800	50.0000	0.0000	(4.2631)	(0.4628)	0.0000	1	(4.7260)	01/06/2025
601231.SH	12/12/2024	SDB3260123556	13,700.00	1.9488	26,846.60	26,698.44	0.0000	4.5800	50.0000	0.0000	(3.4155)	(0.3708)	0.0000	1	(3.7863)	01/06/2025
601231.SH	12/12/2024	SDB3260123556	100.00	1.9488	195.96	194.88	0.0000	4.5800	50.0000	0.0000	(0.0249)	(0.0027)	0.0000	1	(0.0276)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
UNIVERSAL SCIENTIFIC INDUSTRIAL SHANGHAI CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
601231.SH	12/12/2024	SDB3260123556	200.00	1.9488	391.92	389.76	0.0000	4.5800	50.0000	0.0000	(0.0499)	(0.0054)	0.0000	1	(0.0553)	01/06/2025
601231.SH	12/11/2024	SDB3260123556	100.00	1.9619	195.96	196.19	0.0000	4.5800	50.0000	0.0000	(0.0249)	(0.0027)	0.0000	1	(0.0277)	01/06/2025
601231.SH	12/11/2024	SDB3260123556	600.00	1.9619	1,175.76	1,177.15	0.0000	4.5800	50.0000	0.0000	(0.1496)	(0.0163)	0.0000	1	(0.1659)	01/06/2025
601231.SH	12/11/2024	SDB3260123556	600.00	1.9619	1,175.76	1,177.15	0.0000	4.5800	50.0000	0.0000	(0.1496)	(0.0163)	0.0000	1	(0.1659)	01/06/2025
601231.SH	12/11/2024	SDB3260123556	17,100.00	1.9619	33,509.26	33,548.80	0.0000	4.5800	50.0000	0.0000	(4.2631)	(0.4660)	0.0000	1	(4.7291)	01/06/2025
601231.SH	12/11/2024	SDB3260123556	13,700.00	1.9619	26,846.60	26,878.28	0.0000	4.5800	50.0000	0.0000	(3.4155)	(0.3733)	0.0000	1	(3.7888)	01/06/2025
601231.SH	12/11/2024	SDB3260123556	100.00	1.9619	195.96	196.19	0.0000	4.5800	50.0000	0.0000	(0.0249)	(0.0027)	0.0000	1	(0.0277)	01/06/2025
601231.SH	12/11/2024	SDB3260123556	200.00	1.9619	391.92	392.38	0.0000	4.5800	50.0000	0.0000	(0.0499)	(0.0054)	0.0000	1	(0.0553)	01/06/2025
601231.SH	12/10/2024	SDB3260123556	100.00	1.9242	195.96	192.42	0.0000	4.5800	50.0000	0.0000	(0.0249)	(0.0027)	0.0000	1	(0.0276)	01/06/2025
601231.SH	12/10/2024	SDB3260123556	600.00	1.9242	1,175.76	1,154.54	0.0000	4.5800	50.0000	0.0000	(0.1496)	(0.0160)	0.0000	1	(0.1656)	01/06/2025
601231.SH	12/10/2024	SDB3260123556	600.00	1.9242	1,175.76	1,154.54	0.0000	4.5800	50.0000	0.0000	(0.1496)	(0.0160)	0.0000	1	(0.1656)	01/06/2025
601231.SH	12/10/2024	SDB3260123556	18,900.00	1.9242	37,036.55	36,368.14	0.0000	4.5800	50.0000	0.0000	(4.7119)	(0.5051)	0.0000	1	(5.2170)	01/06/2025
601231.SH	12/10/2024	SDB3260123556	13,700.00	1.9242	26,846.60	26,362.09	0.0000	4.5800	50.0000	0.0000	(3.4155)	(0.3661)	0.0000	1	(3.7816)	01/06/2025
601231.SH	12/10/2024	SDB3260123556	100.00	1.9242	195.96	192.42	0.0000	4.5800	50.0000	0.0000	(0.0249)	(0.0027)	0.0000	1	(0.0276)	01/06/2025
601231.SH	12/10/2024	SDB3260123556	200.00	1.9242	391.92	384.85	0.0000	4.5800	50.0000	0.0000	(0.0499)	(0.0053)	0.0000	1	(0.0552)	01/06/2025
601231.SH	12/09/2024	SDB3260123556	100.00	1.9135	195.96	191.35	0.0000	4.5800	50.0000	0.0000	(0.0249)	(0.0027)	0.0000	1	(0.0276)	01/06/2025
601231.SH	12/09/2024	SDB3260123556	600.00	1.9135	1,175.76	1,148.11	0.0000	4.5800	50.0000	0.0000	(0.1496)	(0.0159)	0.0000	1	(0.1655)	01/06/2025
601231.SH	12/09/2024	SDB3260123556	600.00	1.9135	1,175.76	1,148.11	0.0000	4.5800	50.0000	0.0000	(0.1496)	(0.0159)	0.0000	1	(0.1655)	01/06/2025
601231.SH	12/09/2024	SDB3260123556	18,900.00	1.9135	37,036.55	36,165.55	0.0000	4.5800	50.0000	0.0000	(4.7119)	(0.5023)	0.0000	1	(5.2142)	01/06/2025
601231.SH	12/09/2024	SDB3260123556	13,700.00	1.9135	26,846.60	26,215.24	0.0000	4.5800	50.0000	0.0000	(3.4155)	(0.3641)	0.0000	1	(3.7796)	01/06/2025
601231.SH	12/09/2024	SDB3260123556	100.00	1.9135	195.96	191.35	0.0000	4.5800	50.0000	0.0000	(0.0249)	(0.0027)	0.0000	1	(0.0276)	01/06/2025
601231.SH	12/09/2024	SDB3260123556	200.00	1.9135	391.92	382.70	0.0000	4.5800	50.0000	0.0000	(0.0499)	(0.0053)	0.0000	1	(0.0552)	01/06/2025
601231.SH	12/06/2024	SDB3260123556	100.00	1.9453	195.96	194.53	0.0000	4.5800	50.0000	0.0000	(0.0748)	(0.0081)	0.0000	3	(0.0829)	01/06/2025
601231.SH	12/06/2024	SDB3260123556	600.00	1.9453	1,175.76	1,167.20	0.0000	4.5800	50.0000	0.0000	(0.4487)	(0.0486)	0.0000	3	(0.4974)	01/06/2025
601231.SH	12/06/2024	SDB3260123556	600.00	1.9453	1,175.76	1,167.20	0.0000	4.5800	50.0000	0.0000	(0.4487)	(0.0486)	0.0000	3	(0.4974)	01/06/2025
601231.SH	12/06/2024	SDB3260123556	18,900.00	1.9453	37,036.55	36,766.91	0.0000	4.5800	50.0000	0.0000	(14.1356)	(1.5320)	0.0000	3	(15.6676)	01/06/2025
601231.SH	12/06/2024	SDB3260123556	13,700.00	1.9453	26,846.60	26,651.14	0.0000	4.5800	50.0000	0.0000	(10.2465)	(1.1105)	0.0000	3	(11.3569)	01/06/2025
601231.SH	12/06/2024	SDB3260123556	100.00	1.9453	195.96	194.53	0.0000	4.5800	50.0000	0.0000	(0.0748)	(0.0081)	0.0000	3	(0.0829)	01/06/2025
601231.SH	12/06/2024	SDB3260123556	200.00	1.9453	391.92	389.07	0.0000	4.5800	50.0000	0.0000	(0.1496)	(0.0162)	0.0000	3	(0.1658)	01/06/2025
601231.SH	12/05/2024	SDB3260123556	100.00	1.9708	195.96	197.08	0.0000	4.5800	50.0000	0.0000	(0.0249)	(0.0027)	0.0000	1	(0.0277)	01/06/2025
601231.SH	12/05/2024	SDB3260123556	600.00	1.9708	1,175.76	1,182.45	0.0000	4.5800	50.0000	0.0000	(0.1496)	(0.0164)	0.0000	1	(0.1660)	01/06/2025
601231.SH	12/05/2024	SDB3260123556	600.00	1.9708	1,175.76	1,182.45	0.0000	4.5800	50.0000	0.0000	(0.1496)	(0.0164)	0.0000	1	(0.1660)	01/06/2025
601231.SH	12/05/2024	SDB3260123556	18,900.00	1.9708	37,036.55	37,247.25	0.0000	4.5800	50.0000	0.0000	(4.7119)	(0.5173)	0.0000	1	(5.2292)	01/06/2025
601231.SH	12/05/2024	SDB3260123556	13,700.00	1.9708	26,846.60	26,999.33	0.0000	4.5800	50.0000	0.0000	(3.4155)	(0.3750)	0.0000	1	(3.7905)	01/06/2025
601231.SH	12/05/2024	SDB3260123556	100.00	1.9708	195.96	197.08	0.0000	4.5800	50.0000	0.0000	(0.0249)	(0.0027)	0.0000	1	(0.0277)	01/06/2025
601231.SH	12/05/2024	SDB3260123556	200.00	1.9708	391.92	394.15	0.0000	4.5800	50.0000	0.0000	(0.0499)	(0.0055)	0.0000	1	(0.0553)	01/06/2025
601231.SH	12/04/2024	SDB3260123556	100.00	1.9596	195.96	195.96	0.0000	4.5800	50.0000	0.0000	(0.0249)	(0.0027)	0.0000	1	(0.0277)	01/06/2025
601231.SH	12/04/2024	SDB3260123556	600.00	1.9596	1,175.76	1,175.76	0.0000	4.5800	50.0000	0.0000	(0.1496)	(0.0163)	0.0000	1	(0.1659)	01/06/2025
601231.SH	12/04/2024	SDB3260123556	600.00	1.9596	1,175.76	1,175.76	0.0000	4.5800	50.0000	0.0000	(0.1496)	(0.0163)	0.0000	1	(0.1659)	01/06/2025
601231.SH	12/04/2024	SDB3260123556	19,200.00	1.9596	37,624.44	37,624.44	0.0000	4.5800	50.0000	0.0000	(4.7867)	(0.5226)	0.0000	1	(5.3092)	01/06/2025
601231.SH	12/04/2024	SDB3260123556	14,100.00	1.9596	27,630.44	27,630.44	0.0000	4.5800	50.0000	0.0000	(3.5152)	(0.3838)	0.0000	1	(3.8990)	01/06/2025
601231.SH	12/04/2024	SDB3260123556	13,700.00	1.9596	26,846.60	26,846.60	0.0000	4.5800	50.0000	0.0000	(3.4155)	(0.3729)	0.0000	1	(3.7884)	01/06/2025
601231.SH	12/04/2024	SDB3260123556	100.00	1.9596	195.96	195.96	0.0000	4.5800	50.0000	0.0000	(0.0249)	(0.0027)	0.0000	1	(0.0277)	01/06/2025
601231.SH	12/04/2024	SDB3260123556	200.00	1.9596	391.92	391.92	0.0000	4.5800	50.0000	0.0000	(0.0499)	(0.0054)	0.0000	1	(0.0553)	01/06/2025
TOTAL UNIVERSAL SCIENTIFIC INDUSTRIAL SHANGHAI CO., LTD. CMN CLASS A SERIES NORTHBOUND												(217.8052)	(24.7815)	0.0000	(242.5867)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
VICTORY GIANT TECHNOLOGY (HUIZHOU) CO.,LTD. CMN CLASS A SERIES NORTHBOUND																
300476.ZK	01/03/2025	SDB3260123379	200.00	6.3438	1,121.04	1,268.76	0.0000	4.3300	50.0000	0.0000	(0.4045)	(0.0529)	0.0000	3	(0.4574)	01/06/2025
300476.ZK	01/03/2025	SDB3260123379	100.00	6.3438	560.52	634.38	0.0000	4.3300	50.0000	0.0000	(0.2023)	(0.0264)	0.0000	3	(0.2287)	01/06/2025
300476.ZK	01/03/2025	SDB3260123379	300.00	6.3438	1,681.56	1,903.14	0.0000	4.3300	50.0000	0.0000	(0.6068)	(0.0793)	0.0000	3	(0.6861)	01/06/2025
300476.ZK	01/03/2025	SDB3260123379	1,500.00	6.3438	8,407.79	9,515.70	0.0000	4.3300	50.0000	0.0000	(3.0338)	(0.3965)	0.0000	3	(3.4303)	01/06/2025
300476.ZK	01/03/2025	SDB3260123379	800.00	6.3438	4,484.15	5,075.04	0.0000	4.3300	50.0000	0.0000	(1.6180)	(0.2115)	0.0000	3	(1.8295)	01/06/2025
300476.ZK	01/03/2025	SDB3260123379	200.00	6.3438	1,121.04	1,268.76	0.0000	4.3300	50.0000	0.0000	(0.4045)	(0.0529)	0.0000	3	(0.4574)	01/06/2025
300476.ZK	01/03/2025	SDB3260123379	300.00	6.3438	1,681.56	1,903.14	0.0000	4.3300	50.0000	0.0000	(0.6068)	(0.0793)	0.0000	3	(0.6861)	01/06/2025
300476.ZK	01/02/2025	SDB3260123379	200.00	6.5996	1,121.04	1,319.92	0.0000	4.3300	50.0000	0.0000	(0.1348)	(0.0183)	0.0000	1	(0.1532)	01/06/2025
300476.ZK	01/02/2025	SDB3260123379	100.00	6.5996	560.52	659.96	0.0000	4.3300	50.0000	0.0000	(0.0674)	(0.0092)	0.0000	1	(0.0766)	01/06/2025
300476.ZK	01/02/2025	SDB3260123379	300.00	6.5996	1,681.56	1,979.89	0.0000	4.3300	50.0000	0.0000	(0.2023)	(0.0275)	0.0000	1	(0.2298)	01/06/2025
300476.ZK	01/02/2025	SDB3260123379	1,500.00	6.5996	8,407.79	9,899.43	0.0000	4.3300	50.0000	0.0000	(1.0113)	(0.1375)	0.0000	1	(1.1488)	01/06/2025
300476.ZK	01/02/2025	SDB3260123379	800.00	6.5996	4,484.15	5,279.70	0.0000	4.3300	50.0000	0.0000	(0.5393)	(0.0733)	0.0000	1	(0.6127)	01/06/2025
300476.ZK	01/02/2025	SDB3260123379	200.00	6.5996	1,121.04	1,319.92	0.0000	4.3300	50.0000	0.0000	(0.1348)	(0.0183)	0.0000	1	(0.1532)	01/06/2025
300476.ZK	01/02/2025	SDB3260123379	300.00	6.5996	1,681.56	1,979.89	0.0000	4.3300	50.0000	0.0000	(0.2023)	(0.0275)	0.0000	1	(0.2298)	01/06/2025
300476.ZK	12/31/2024	SDB3260123379	200.00	5.9802	1,121.04	1,196.05	0.0000	4.3300	50.0000	0.0000	(0.2697)	(0.0332)	0.0000	2	(0.3029)	01/06/2025
300476.ZK	12/31/2024	SDB3260123379	100.00	5.9802	560.52	598.02	0.0000	4.3300	50.0000	0.0000	(0.1348)	(0.0166)	0.0000	2	(0.1514)	01/06/2025
300476.ZK	12/31/2024	SDB3260123379	300.00	5.9802	1,681.56	1,794.07	0.0000	4.3300	50.0000	0.0000	(0.4045)	(0.0498)	0.0000	2	(0.4543)	01/06/2025
300476.ZK	12/31/2024	SDB3260123379	1,500.00	5.9802	8,407.79	8,970.37	0.0000	4.3300	50.0000	0.0000	(2.0225)	(0.2492)	0.0000	2	(2.2717)	01/06/2025
300476.ZK	12/31/2024	SDB3260123379	800.00	5.9802	4,484.15	4,784.20	0.0000	4.3300	50.0000	0.0000	(1.0787)	(0.1329)	0.0000	2	(1.2116)	01/06/2025
300476.ZK	12/31/2024	SDB3260123379	200.00	5.9802	1,121.04	1,196.05	0.0000	4.3300	50.0000	0.0000	(0.2697)	(0.0332)	0.0000	2	(0.3029)	01/06/2025
300476.ZK	12/31/2024	SDB3260123379	300.00	5.9802	1,681.56	1,794.07	0.0000	4.3300	50.0000	0.0000	(0.4045)	(0.0498)	0.0000	2	(0.4543)	01/06/2025
300476.ZK	12/30/2024	SDB3260123379	200.00	5.9107	1,121.04	1,182.15	0.0000	4.3300	50.0000	0.0000	(0.1348)	(0.0164)	0.0000	1	(0.1513)	01/06/2025
300476.ZK	12/30/2024	SDB3260123379	100.00	5.9107	560.52	591.07	0.0000	4.3300	50.0000	0.0000	(0.0674)	(0.0082)	0.0000	1	(0.0756)	01/06/2025
300476.ZK	12/30/2024	SDB3260123379	300.00	5.9107	1,681.56	1,773.22	0.0000	4.3300	50.0000	0.0000	(0.2023)	(0.0246)	0.0000	1	(0.2269)	01/06/2025
300476.ZK	12/30/2024	SDB3260123379	1,500.00	5.9107	8,407.79	8,866.11	0.0000	4.3300	50.0000	0.0000	(1.0113)	(0.1231)	0.0000	1	(1.1344)	01/06/2025
300476.ZK	12/30/2024	SDB3260123379	800.00	5.9107	4,484.15	4,728.59	0.0000	4.3300	50.0000	0.0000	(0.5393)	(0.0657)	0.0000	1	(0.6050)	01/06/2025
300476.ZK	12/30/2024	SDB3260123379	200.00	5.9107	1,121.04	1,182.15	0.0000	4.3300	50.0000	0.0000	(0.1348)	(0.0164)	0.0000	1	(0.1513)	01/06/2025
300476.ZK	12/30/2024	SDB3260123379	300.00	5.9107	1,681.56	1,773.22	0.0000	4.3300	50.0000	0.0000	(0.2023)	(0.0246)	0.0000	1	(0.2269)	01/06/2025
300476.ZK	12/27/2024	SDB3260123379	200.00	6.1221	1,121.04	1,224.41	0.0000	4.3300	50.0000	0.0000	(0.4045)	(0.0510)	0.0000	3	(0.4555)	01/06/2025
300476.ZK	12/27/2024	SDB3260123379	100.00	6.1221	560.52	612.21	0.0000	4.3300	50.0000	0.0000	(0.2023)	(0.0255)	0.0000	3	(0.2278)	01/06/2025
300476.ZK	12/27/2024	SDB3260123379	300.00	6.1221	1,681.56	1,836.62	0.0000	4.3300	50.0000	0.0000	(0.6068)	(0.0765)	0.0000	3	(0.6833)	01/06/2025
300476.ZK	12/27/2024	SDB3260123379	1,500.00	6.1221	8,407.79	9,183.09	0.0000	4.3300	50.0000	0.0000	(3.0338)	(0.3826)	0.0000	3	(3.4164)	01/06/2025
300476.ZK	12/27/2024	SDB3260123379	800.00	6.1221	4,484.15	4,897.65	0.0000	4.3300	50.0000	0.0000	(1.6180)	(0.2041)	0.0000	3	(1.8221)	01/06/2025
300476.ZK	12/27/2024	SDB3260123379	200.00	6.1221	1,121.04	1,224.41	0.0000	4.3300	50.0000	0.0000	(0.4045)	(0.0510)	0.0000	3	(0.4555)	01/06/2025
300476.ZK	12/27/2024	SDB3260123379	300.00	6.1221	1,681.56	1,836.62	0.0000	4.3300	50.0000	0.0000	(0.6068)	(0.0765)	0.0000	3	(0.6833)	01/06/2025
300476.ZK	12/26/2024	SDB3260123379	200.00	6.0760	1,121.04	1,215.20	0.0000	4.3300	50.0000	0.0000	(0.1348)	(0.0169)	0.0000	1	(0.1517)	01/06/2025
300476.ZK	12/26/2024	SDB3260123379	100.00	6.0760	560.52	607.60	0.0000	4.3300	50.0000	0.0000	(0.0674)	(0.0084)	0.0000	1	(0.0759)	01/06/2025
300476.ZK	12/26/2024	SDB3260123379	300.00	6.0760	1,681.56	1,822.81	0.0000	4.3300	50.0000	0.0000	(0.2023)	(0.0253)	0.0000	1	(0.2276)	01/06/2025
300476.ZK	12/26/2024	SDB3260123379	1,500.00	6.0760	8,407.79	9,114.03	0.0000	4.3300	50.0000	0.0000	(1.0113)	(0.1266)	0.0000	1	(1.1379)	01/06/2025
300476.ZK	12/26/2024	SDB3260123379	800.00	6.0760	4,484.15	4,860.82	0.0000	4.3300	50.0000	0.0000	(0.5393)	(0.0675)	0.0000	1	(0.6069)	01/06/2025
300476.ZK	12/26/2024	SDB3260123379	200.00	6.0760	1,121.04	1,215.20	0.0000	4.3300	50.0000	0.0000	(0.1348)	(0.0169)	0.0000	1	(0.1517)	01/06/2025
300476.ZK	12/26/2024	SDB3260123379	300.00	6.0760	1,681.56	1,822.81	0.0000	4.3300	50.0000	0.0000	(0.2023)	(0.0253)	0.0000	1	(0.2276)	01/06/2025
300476.ZK	12/24/2024	SDB3260123379	200.00	6.0760	1,121.04	1,215.20	0.0000	4.3300	50.0000	0.0000	(0.2697)	(0.0338)	0.0000	2	(0.3034)	01/06/2025
300476.ZK	12/24/2024	SDB3260123379	100.00	6.0760	560.52	607.60	0.0000	4.3300	50.0000	0.0000	(0.1348)	(0.0169)	0.0000	2	(0.1517)	01/06/2025
300476.ZK	12/24/2024	SDB3260123379	300.00	6.0760	1,681.56	1,822.81	0.0000	4.3300	50.0000	0.0000	(0.4045)	(0.0506)	0.0000	2	(0.4551)	01/06/2025
300476.ZK	12/24/2024	SDB3260123379	1,500.00	6.0760	8,407.79	9,114.03	0.0000	4.3300	50.0000	0.0000	(2.0225)	(0.2532)	0.0000	2	(2.2757)	01/06/2025
300476.ZK	12/24/2024	SDB3260123379	800.00	6.0760	4,484.15	4,860.82	0.0000	4.3300	50.0000	0.0000	(1.0787)	(0.1350)	0.0000	2	(1.2137)	01/06/2025
300476.ZK	12/24/2024	SDB3260123379	200.00	6.0760	1,121.04	1,215.20	0.0000	4.3300	50.0000	0.0000	(0.2697)	(0.0338)	0.0000	2	(0.3034)	01/06/2025
300476.ZK	12/24/2024	SDB3260123379	300.00	6.0760	1,681.56	1,822.81	0.0000	4.3300	50.0000	0.0000	(0.4045)	(0.0506)	0.0000	2	(0.4551)	01/06/2025
300476.ZK	12/23/2024	SDB3260123379	200.00	6.0463	1,121.04	1,209.26	0.0000	4.3300	50.0000	0.0000	(0.1348)	(0.0168)	0.0000	1	(0.1516)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
VICTORY GIANT TECHNOLOGY (HUIZHOU) CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300476.ZK	12/23/2024	SDB3260123379	100.00	6.0463	560.52	604.63	0.0000	4.3300	50.0000	0.0000	(0.0674)	(0.0084)	0.0000	1	(0.0758)	01/06/2025
300476.ZK	12/23/2024	SDB3260123379	300.00	6.0463	1,681.56	1,813.89	0.0000	4.3300	50.0000	0.0000	(0.2023)	(0.0252)	0.0000	1	(0.2274)	01/06/2025
300476.ZK	12/23/2024	SDB3260123379	1,500.00	6.0463	8,407.79	9,069.46	0.0000	4.3300	50.0000	0.0000	(1.0113)	(0.1260)	0.0000	1	(1.1372)	01/06/2025
300476.ZK	12/23/2024	SDB3260123379	800.00	6.0463	4,484.15	4,837.05	0.0000	4.3300	50.0000	0.0000	(0.5393)	(0.0672)	0.0000	1	(0.6065)	01/06/2025
300476.ZK	12/23/2024	SDB3260123379	200.00	6.0463	1,121.04	1,209.26	0.0000	4.3300	50.0000	0.0000	(0.1348)	(0.0168)	0.0000	1	(0.1516)	01/06/2025
300476.ZK	12/23/2024	SDB3260123379	300.00	6.0463	1,681.56	1,813.89	0.0000	4.3300	50.0000	0.0000	(0.2023)	(0.0252)	0.0000	1	(0.2274)	01/06/2025
300476.ZK	12/20/2024	SDB3260123379	200.00	6.1987	1,121.04	1,239.74	0.0000	4.3300	50.0000	0.0000	(0.4045)	(0.0517)	0.0000	3	(0.4562)	01/06/2025
300476.ZK	12/20/2024	SDB3260123379	100.00	6.1987	560.52	619.87	0.0000	4.3300	50.0000	0.0000	(0.2023)	(0.0258)	0.0000	3	(0.2281)	01/06/2025
300476.ZK	12/20/2024	SDB3260123379	300.00	6.1987	1,681.56	1,859.61	0.0000	4.3300	50.0000	0.0000	(0.6068)	(0.0775)	0.0000	3	(0.6842)	01/06/2025
300476.ZK	12/20/2024	SDB3260123379	1,500.00	6.1987	8,407.79	9,298.05	0.0000	4.3300	50.0000	0.0000	(3.0338)	(0.3874)	0.0000	3	(3.4212)	01/06/2025
300476.ZK	12/20/2024	SDB3260123379	800.00	6.1987	4,484.15	4,958.96	0.0000	4.3300	50.0000	0.0000	(1.6180)	(0.2066)	0.0000	3	(1.8247)	01/06/2025
300476.ZK	12/20/2024	SDB3260123379	200.00	6.1987	1,121.04	1,239.74	0.0000	4.3300	50.0000	0.0000	(0.4045)	(0.0517)	0.0000	3	(0.4562)	01/06/2025
300476.ZK	12/20/2024	SDB3260123379	300.00	6.1987	1,681.56	1,859.61	0.0000	4.3300	50.0000	0.0000	(0.6068)	(0.0775)	0.0000	3	(0.6842)	01/06/2025
300476.ZK	12/19/2024	SDB3260123379	200.00	6.0104	1,121.04	1,202.08	0.0000	4.5800	50.0000	0.0000	(0.1426)	(0.0167)	0.0000	1	(0.1593)	01/06/2025
300476.ZK	12/19/2024	SDB3260123379	100.00	6.0104	560.52	601.04	0.0000	4.5800	50.0000	0.0000	(0.0713)	(0.0083)	0.0000	1	(0.0797)	01/06/2025
300476.ZK	12/19/2024	SDB3260123379	300.00	6.0104	1,681.56	1,803.12	0.0000	4.5800	50.0000	0.0000	(0.2139)	(0.0250)	0.0000	1	(0.2390)	01/06/2025
300476.ZK	12/19/2024	SDB3260123379	1,500.00	6.0104	8,407.79	9,015.62	0.0000	4.5800	50.0000	0.0000	(1.0697)	(0.1252)	0.0000	1	(1.1949)	01/06/2025
300476.ZK	12/19/2024	SDB3260123379	800.00	6.0104	4,484.15	4,808.33	0.0000	4.5800	50.0000	0.0000	(0.5705)	(0.0668)	0.0000	1	(0.6373)	01/06/2025
300476.ZK	12/19/2024	SDB3260123379	200.00	6.0104	1,121.04	1,202.08	0.0000	4.5800	50.0000	0.0000	(0.1426)	(0.0167)	0.0000	1	(0.1593)	01/06/2025
300476.ZK	12/19/2024	SDB3260123379	300.00	6.0104	1,681.56	1,803.12	0.0000	4.5800	50.0000	0.0000	(0.2139)	(0.0250)	0.0000	1	(0.2390)	01/06/2025
300476.ZK	12/18/2024	SDB3260123379	200.00	5.9943	1,121.04	1,198.85	0.0000	4.5800	50.0000	0.0000	(0.1426)	(0.0167)	0.0000	1	(0.1593)	01/06/2025
300476.ZK	12/18/2024	SDB3260123379	100.00	5.9943	560.52	599.43	0.0000	4.5800	50.0000	0.0000	(0.0713)	(0.0083)	0.0000	1	(0.0796)	01/06/2025
300476.ZK	12/18/2024	SDB3260123379	300.00	5.9943	1,681.56	1,798.28	0.0000	4.5800	50.0000	0.0000	(0.2139)	(0.0250)	0.0000	1	(0.2389)	01/06/2025
300476.ZK	12/18/2024	SDB3260123379	1,500.00	5.9943	8,407.79	8,991.38	0.0000	4.5800	50.0000	0.0000	(1.0697)	(0.1249)	0.0000	1	(1.1945)	01/06/2025
300476.ZK	12/18/2024	SDB3260123379	800.00	5.9943	4,484.15	4,795.40	0.0000	4.5800	50.0000	0.0000	(0.5705)	(0.0666)	0.0000	1	(0.6371)	01/06/2025
300476.ZK	12/18/2024	SDB3260123379	200.00	5.9943	1,121.04	1,198.85	0.0000	4.5800	50.0000	0.0000	(0.1426)	(0.0167)	0.0000	1	(0.1593)	01/06/2025
300476.ZK	12/18/2024	SDB3260123379	300.00	5.9943	1,681.56	1,798.28	0.0000	4.5800	50.0000	0.0000	(0.2139)	(0.0250)	0.0000	1	(0.2389)	01/06/2025
300476.ZK	12/17/2024	SDB3260123379	200.00	6.0871	1,121.04	1,217.43	0.0000	4.5800	50.0000	0.0000	(0.1426)	(0.0169)	0.0000	1	(0.1595)	01/06/2025
300476.ZK	12/17/2024	SDB3260123379	100.00	6.0871	560.52	608.71	0.0000	4.5800	50.0000	0.0000	(0.0713)	(0.0085)	0.0000	1	(0.0798)	01/06/2025
300476.ZK	12/17/2024	SDB3260123379	300.00	6.0871	1,681.56	1,826.14	0.0000	4.5800	50.0000	0.0000	(0.2139)	(0.0254)	0.0000	1	(0.2393)	01/06/2025
300476.ZK	12/17/2024	SDB3260123379	1,500.00	6.0871	8,407.79	9,130.69	0.0000	4.5800	50.0000	0.0000	(1.0697)	(0.1268)	0.0000	1	(1.1965)	01/06/2025
300476.ZK	12/17/2024	SDB3260123379	800.00	6.0871	4,484.15	4,869.70	0.0000	4.5800	50.0000	0.0000	(0.5705)	(0.0676)	0.0000	1	(0.6381)	01/06/2025
300476.ZK	12/17/2024	SDB3260123379	200.00	6.0871	1,121.04	1,217.43	0.0000	4.5800	50.0000	0.0000	(0.1426)	(0.0169)	0.0000	1	(0.1595)	01/06/2025
300476.ZK	12/17/2024	SDB3260123379	300.00	6.0871	1,681.56	1,826.14	0.0000	4.5800	50.0000	0.0000	(0.2139)	(0.0254)	0.0000	1	(0.2393)	01/06/2025
300476.ZK	12/16/2024	SDB3260123379	200.00	6.0965	1,121.04	1,219.30	0.0000	4.5800	50.0000	0.0000	(0.1426)	(0.0169)	0.0000	1	(0.1596)	01/06/2025
300476.ZK	12/16/2024	SDB3260123379	100.00	6.0965	560.52	609.65	0.0000	4.5800	50.0000	0.0000	(0.0713)	(0.0085)	0.0000	1	(0.0798)	01/06/2025
300476.ZK	12/16/2024	SDB3260123379	300.00	6.0965	1,681.56	1,828.94	0.0000	4.5800	50.0000	0.0000	(0.2139)	(0.0254)	0.0000	1	(0.2393)	01/06/2025
300476.ZK	12/16/2024	SDB3260123379	1,500.00	6.0965	8,407.79	9,144.72	0.0000	4.5800	50.0000	0.0000	(1.0697)	(0.1270)	0.0000	1	(1.1967)	01/06/2025
300476.ZK	12/16/2024	SDB3260123379	800.00	6.0965	4,484.15	4,877.18	0.0000	4.5800	50.0000	0.0000	(0.5705)	(0.0677)	0.0000	1	(0.6382)	01/06/2025
300476.ZK	12/16/2024	SDB3260123379	200.00	6.0965	1,121.04	1,219.30	0.0000	4.5800	50.0000	0.0000	(0.1426)	(0.0169)	0.0000	1	(0.1596)	01/06/2025
300476.ZK	12/16/2024	SDB3260123379	300.00	6.0965	1,681.56	1,828.94	0.0000	4.5800	50.0000	0.0000	(0.2139)	(0.0254)	0.0000	1	(0.2393)	01/06/2025
300476.ZK	12/13/2024	SDB3260123379	200.00	5.8809	1,121.04	1,176.19	0.0000	4.5800	50.0000	0.0000	(0.4279)	(0.0490)	0.0000	3	(0.4769)	01/06/2025
300476.ZK	12/13/2024	SDB3260123379	100.00	5.8809	560.52	588.09	0.0000	4.5800	50.0000	0.0000	(0.2139)	(0.0245)	0.0000	3	(0.2384)	01/06/2025
300476.ZK	12/13/2024	SDB3260123379	300.00	5.8809	1,681.56	1,764.28	0.0000	4.5800	50.0000	0.0000	(0.6418)	(0.0735)	0.0000	3	(0.7153)	01/06/2025
300476.ZK	12/13/2024	SDB3260123379	1,500.00	5.8809	8,407.79	8,821.40	0.0000	4.5800	50.0000	0.0000	(3.2090)	(0.3676)	0.0000	3	(3.5765)	01/06/2025
300476.ZK	12/13/2024	SDB3260123379	800.00	5.8809	4,484.15	4,704.75	0.0000	4.5800	50.0000	0.0000	(1.7115)	(0.1960)	0.0000	3	(1.9075)	01/06/2025
300476.ZK	12/13/2024	SDB3260123379	200.00	5.8809	1,121.04	1,176.19	0.0000	4.5800	50.0000	0.0000	(0.4279)	(0.0490)	0.0000	3	(0.4769)	01/06/2025
300476.ZK	12/13/2024	SDB3260123379	300.00	5.8809	1,681.56	1,764.28	0.0000	4.5800	50.0000	0.0000	(0.6418)	(0.0735)	0.0000	3	(0.7153)	01/06/2025
300476.ZK	12/12/2024	SDB3260123379	200.00	5.9177	1,121.04	1,183.54	0.0000	4.5800	50.0000	0.0000	(0.1426)	(0.0164)	0.0000	1	(0.1591)	01/06/2025
300476.ZK	12/12/2024	SDB3260123379	100.00	5.9177	560.52	591.77	0.0000	4.5800	50.0000	0.0000	(0.0713)	(0.0082)	0.0000	1	(0.0795)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
VICTORY GIANT TECHNOLOGY (HUIZHOU) CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300476.ZK	12/12/2024	SDB3260123379	300.00	5.9177	1,681.56	1,775.31	0.0000	4.5800	50.0000	0.0000	(0.2139)	(0.0247)	0.0000	1	(0.2386)	01/06/2025
300476.ZK	12/12/2024	SDB3260123379	1,500.00	5.9177	8,407.79	8,876.53	0.0000	4.5800	50.0000	0.0000	(1.0697)	(0.1233)	0.0000	1	(1.1929)	01/06/2025
300476.ZK	12/12/2024	SDB3260123379	800.00	5.9177	4,484.15	4,734.15	0.0000	4.5800	50.0000	0.0000	(0.5705)	(0.0658)	0.0000	1	(0.6362)	01/06/2025
300476.ZK	12/12/2024	SDB3260123379	200.00	5.9177	1,121.04	1,183.54	0.0000	4.5800	50.0000	0.0000	(0.1426)	(0.0164)	0.0000	1	(0.1591)	01/06/2025
300476.ZK	12/12/2024	SDB3260123379	300.00	5.9177	1,681.56	1,775.31	0.0000	4.5800	50.0000	0.0000	(0.2139)	(0.0247)	0.0000	1	(0.2386)	01/06/2025
300476.ZK	12/11/2024	SDB3260123379	200.00	6.0028	1,121.04	1,200.56	0.0000	4.5800	50.0000	0.0000	(0.1426)	(0.0167)	0.0000	1	(0.1593)	01/06/2025
300476.ZK	12/11/2024	SDB3260123379	100.00	6.0028	560.52	600.28	0.0000	4.5800	50.0000	0.0000	(0.0713)	(0.0083)	0.0000	1	(0.0796)	01/06/2025
300476.ZK	12/11/2024	SDB3260123379	300.00	6.0028	1,681.56	1,800.83	0.0000	4.5800	50.0000	0.0000	(0.2139)	(0.0250)	0.0000	1	(0.2389)	01/06/2025
300476.ZK	12/11/2024	SDB3260123379	1,500.00	6.0028	8,407.79	9,004.17	0.0000	4.5800	50.0000	0.0000	(1.0697)	(0.1251)	0.0000	1	(1.1947)	01/06/2025
300476.ZK	12/11/2024	SDB3260123379	800.00	6.0028	4,484.15	4,802.22	0.0000	4.5800	50.0000	0.0000	(0.5705)	(0.0667)	0.0000	1	(0.6372)	01/06/2025
300476.ZK	12/11/2024	SDB3260123379	200.00	6.0028	1,121.04	1,200.56	0.0000	4.5800	50.0000	0.0000	(0.1426)	(0.0167)	0.0000	1	(0.1593)	01/06/2025
300476.ZK	12/11/2024	SDB3260123379	300.00	6.0028	1,681.56	1,800.83	0.0000	4.5800	50.0000	0.0000	(0.2139)	(0.0250)	0.0000	1	(0.2389)	01/06/2025
300476.ZK	12/10/2024	SDB3260123379	200.00	6.0023	1,121.04	1,200.45	0.0000	4.5800	50.0000	0.0000	(0.1426)	(0.0167)	0.0000	1	(0.1593)	01/06/2025
300476.ZK	12/10/2024	SDB3260123379	100.00	6.0023	560.52	600.23	0.0000	4.5800	50.0000	0.0000	(0.0713)	(0.0083)	0.0000	1	(0.0796)	01/06/2025
300476.ZK	12/10/2024	SDB3260123379	300.00	6.0023	1,681.56	1,800.68	0.0000	4.5800	50.0000	0.0000	(0.2139)	(0.0250)	0.0000	1	(0.2389)	01/06/2025
300476.ZK	12/10/2024	SDB3260123379	400.00	6.0023	2,242.08	2,400.90	0.0000	4.5800	50.0000	0.0000	(0.2852)	(0.0333)	0.0000	1	(0.3186)	01/06/2025
300476.ZK	12/10/2024	SDB3260123379	1,500.00	6.0023	8,407.79	9,003.38	0.0000	4.5800	50.0000	0.0000	(1.0697)	(0.1250)	0.0000	1	(1.1947)	01/06/2025
300476.ZK	12/10/2024	SDB3260123379	800.00	6.0023	4,484.15	4,801.80	0.0000	4.5800	50.0000	0.0000	(0.5705)	(0.0667)	0.0000	1	(0.6372)	01/06/2025
300476.ZK	12/10/2024	SDB3260123379	200.00	6.0023	1,121.04	1,200.45	0.0000	4.5800	50.0000	0.0000	(0.1426)	(0.0167)	0.0000	1	(0.1593)	01/06/2025
300476.ZK	12/10/2024	SDB3260123379	300.00	6.0023	1,681.56	1,800.68	0.0000	4.5800	50.0000	0.0000	(0.2139)	(0.0250)	0.0000	1	(0.2389)	01/06/2025
300476.ZK	12/09/2024	SDB3260123379	200.00	5.7653	1,121.04	1,153.05	0.0000	4.5800	50.0000	0.0000	(0.1426)	(0.0160)	0.0000	1	(0.1586)	01/06/2025
300476.ZK	12/09/2024	SDB3260123379	100.00	5.7653	560.52	576.53	0.0000	4.5800	50.0000	0.0000	(0.0713)	(0.0080)	0.0000	1	(0.0793)	01/06/2025
300476.ZK	12/09/2024	SDB3260123379	300.00	5.7653	1,681.56	1,729.58	0.0000	4.5800	50.0000	0.0000	(0.2139)	(0.0240)	0.0000	1	(0.2380)	01/06/2025
300476.ZK	12/09/2024	SDB3260123379	400.00	5.7653	2,242.08	2,306.11	0.0000	4.5800	50.0000	0.0000	(0.2852)	(0.0320)	0.0000	1	(0.3173)	01/06/2025
300476.ZK	12/09/2024	SDB3260123379	1,500.00	5.7653	8,407.79	8,647.91	0.0000	4.5800	50.0000	0.0000	(1.0697)	(0.1201)	0.0000	1	(1.1898)	01/06/2025
300476.ZK	12/09/2024	SDB3260123379	800.00	5.7653	4,484.15	4,612.22	0.0000	4.5800	50.0000	0.0000	(0.5705)	(0.0641)	0.0000	1	(0.6345)	01/06/2025
300476.ZK	12/09/2024	SDB3260123379	200.00	5.7653	1,121.04	1,153.05	0.0000	4.5800	50.0000	0.0000	(0.1426)	(0.0160)	0.0000	1	(0.1586)	01/06/2025
300476.ZK	12/09/2024	SDB3260123379	300.00	5.7653	1,681.56	1,729.58	0.0000	4.5800	50.0000	0.0000	(0.2139)	(0.0240)	0.0000	1	(0.2380)	01/06/2025
300476.ZK	12/06/2024	SDB3260123379	200.00	5.7607	1,121.04	1,152.13	0.0000	4.5800	50.0000	0.0000	(0.4279)	(0.0480)	0.0000	3	(0.4759)	01/06/2025
300476.ZK	12/06/2024	SDB3260123379	100.00	5.7607	560.52	576.07	0.0000	4.5800	50.0000	0.0000	(0.2139)	(0.0240)	0.0000	3	(0.2379)	01/06/2025
300476.ZK	12/06/2024	SDB3260123379	300.00	5.7607	1,681.56	1,728.20	0.0000	4.5800	50.0000	0.0000	(0.6418)	(0.0720)	0.0000	3	(0.7138)	01/06/2025
300476.ZK	12/06/2024	SDB3260123379	400.00	5.7607	2,242.08	2,304.27	0.0000	4.5800	50.0000	0.0000	(0.8557)	(0.0960)	0.0000	3	(0.9517)	01/06/2025
300476.ZK	12/06/2024	SDB3260123379	1,500.00	5.7607	8,407.79	8,641.00	0.0000	4.5800	50.0000	0.0000	(3.2090)	(0.3600)	0.0000	3	(3.5690)	01/06/2025
300476.ZK	12/06/2024	SDB3260123379	800.00	5.7607	4,484.15	4,608.54	0.0000	4.5800	50.0000	0.0000	(1.7115)	(0.1920)	0.0000	3	(1.9035)	01/06/2025
300476.ZK	12/06/2024	SDB3260123379	200.00	5.7607	1,121.04	1,152.13	0.0000	4.5800	50.0000	0.0000	(0.4279)	(0.0480)	0.0000	3	(0.4759)	01/06/2025
300476.ZK	12/06/2024	SDB3260123379	300.00	5.7607	1,681.56	1,728.20	0.0000	4.5800	50.0000	0.0000	(0.6418)	(0.0720)	0.0000	3	(0.7138)	01/06/2025
300476.ZK	12/05/2024	SDB3260123379	200.00	5.8436	1,121.04	1,168.73	0.0000	4.5800	50.0000	0.0000	(0.1426)	(0.0162)	0.0000	1	(0.1589)	01/06/2025
300476.ZK	12/05/2024	SDB3260123379	100.00	5.8436	560.52	584.36	0.0000	4.5800	50.0000	0.0000	(0.0713)	(0.0081)	0.0000	1	(0.0794)	01/06/2025
300476.ZK	12/05/2024	SDB3260123379	300.00	5.8436	1,681.56	1,753.09	0.0000	4.5800	50.0000	0.0000	(0.2139)	(0.0243)	0.0000	1	(0.2383)	01/06/2025
300476.ZK	12/05/2024	SDB3260123379	400.00	5.8436	2,242.08	2,337.46	0.0000	4.5800	50.0000	0.0000	(0.2852)	(0.0325)	0.0000	1	(0.3177)	01/06/2025
300476.ZK	12/05/2024	SDB3260123379	1,500.00	5.8436	8,407.79	8,765.46	0.0000	4.5800	50.0000	0.0000	(1.0697)	(0.1217)	0.0000	1	(1.1914)	01/06/2025
300476.ZK	12/05/2024	SDB3260123379	800.00	5.8436	4,484.15	4,674.91	0.0000	4.5800	50.0000	0.0000	(0.5705)	(0.0649)	0.0000	1	(0.6354)	01/06/2025
300476.ZK	12/05/2024	SDB3260123379	200.00	5.8436	1,121.04	1,168.73	0.0000	4.5800	50.0000	0.0000	(0.1426)	(0.0162)	0.0000	1	(0.1589)	01/06/2025
300476.ZK	12/05/2024	SDB3260123379	300.00	5.8436	1,681.56	1,753.09	0.0000	4.5800	50.0000	0.0000	(0.2139)	(0.0243)	0.0000	1	(0.2383)	01/06/2025
300476.ZK	12/04/2024	SDB3260123379	200.00	5.6052	1,121.04	1,121.04	0.0000	4.5800	50.0000	0.0000	(0.1426)	(0.0156)	0.0000	1	(0.1582)	01/06/2025
300476.ZK	12/04/2024	SDB3260123379	100.00	5.6052	560.52	560.52	0.0000	4.5800	50.0000	0.0000	(0.0713)	(0.0078)	0.0000	1	(0.0791)	01/06/2025
300476.ZK	12/04/2024	SDB3260123379	500.00	5.6052	2,802.60	2,802.60	0.0000	4.5800	50.0000	0.0000	(0.3566)	(0.0389)	0.0000	1	(0.3955)	01/06/2025
300476.ZK	12/04/2024	SDB3260123379	300.00	5.6052	1,681.56	1,681.56	0.0000	4.5800	50.0000	0.0000	(0.2139)	(0.0234)	0.0000	1	(0.2373)	01/06/2025
300476.ZK	12/04/2024	SDB3260123379	800.00	5.6052	4,484.15	4,484.15	0.0000	4.5800	50.0000	0.0000	(0.5705)	(0.0623)	0.0000	1	(0.6328)	01/06/2025
300476.ZK	12/04/2024	SDB3260123379	1,500.00	5.6052	8,407.79	8,407.79	0.0000	4.5800	50.0000	0.0000	(1.0697)	(0.1168)	0.0000	1	(1.1864)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
VICTORY GIANT TECHNOLOGY (HUIZHOU) CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300476.ZK	12/04/2024	SDB3260123379	800.00	5.6052	4,484.15	4,484.15	0.0000	4.5800	50.0000	0.0000	(0.5705)	(0.0623)	0.0000	1	(0.6328)	01/06/2025
300476.ZK	12/04/2024	SDB3260123379	200.00	5.6052	1,121.04	1,121.04	0.0000	4.5800	50.0000	0.0000	(0.1426)	(0.0156)	0.0000	1	(0.1582)	01/06/2025
300476.ZK	12/04/2024	SDB3260123379	300.00	5.6052	1,681.56	1,681.56	0.0000	4.5800	50.0000	0.0000	(0.2139)	(0.0234)	0.0000	1	(0.2373)	01/06/2025
TOTAL VICTORY GIANT TECHNOLOGY (HUIZHOU) CO.,LTD. CMN CLASS A SERIES NORTHBOUND												(80.3990)	(9.6917)	0.0000	(90.0907)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
WANGSU SCIENCE AND TECHNOLOGY CO., LTD CMN CLASS A SERIES NORTHBOUND																
300017.ZK	01/03/2025	SDB3260961820	3,600.00	1.4515	4,751.15	5,225.53	0.0000	4.3300	50.0000	0.0000	(1.7144)	(0.2177)	0.0000	3	(1.9321)	01/06/2025
300017.ZK	01/03/2025	SDB3260961820	4,400.00	1.4515	5,806.96	6,386.76	0.0000	4.3300	50.0000	0.0000	(2.0953)	(0.2661)	0.0000	3	(2.3615)	01/06/2025
300017.ZK	01/03/2025	SDB3260961820	700.00	1.4515	923.83	1,016.08	0.0000	4.3300	50.0000	0.0000	(0.3334)	(0.0423)	0.0000	3	(0.3757)	01/06/2025
300017.ZK	01/03/2025	SDB3260961820	500.00	1.4515	659.88	725.77	0.0000	4.3300	50.0000	0.0000	(0.2381)	(0.0302)	0.0000	3	(0.2683)	01/06/2025
300017.ZK	01/03/2025	SDB3260961820	900.00	1.4515	1,187.79	1,306.38	0.0000	4.3300	50.0000	0.0000	(0.4286)	(0.0544)	0.0000	3	(0.4830)	01/06/2025
300017.ZK	01/03/2025	SDB3260961820	400.00	1.4515	527.91	580.61	0.0000	4.3300	50.0000	0.0000	(0.1905)	(0.0242)	0.0000	3	(0.2147)	01/06/2025
300017.ZK	01/03/2025	SDB3260961820	300.00	1.4515	395.93	435.46	0.0000	4.3300	50.0000	0.0000	(0.1429)	(0.0181)	0.0000	3	(0.1610)	01/06/2025
300017.ZK	01/03/2025	SDB3260961820	28,000.00	1.4515	36,953.36	40,643.01	0.0000	4.3300	50.0000	0.0000	(13.3340)	(1.6935)	0.0000	3	(15.0275)	01/06/2025
300017.ZK	01/03/2025	SDB3260961820	300.00	1.4515	395.93	435.46	0.0000	4.3300	50.0000	0.0000	(0.1429)	(0.0181)	0.0000	3	(0.1610)	01/06/2025
300017.ZK	01/02/2025	SDB3260961820	3,600.00	1.3925	4,751.15	5,012.97	0.0000	4.3300	50.0000	0.0000	(0.5715)	(0.0696)	0.0000	1	(0.6411)	01/06/2025
300017.ZK	01/02/2025	SDB3260961820	4,400.00	1.3925	5,806.96	6,126.97	0.0000	4.3300	50.0000	0.0000	(0.6984)	(0.0851)	0.0000	1	(0.7835)	01/06/2025
300017.ZK	01/02/2025	SDB3260961820	700.00	1.3925	923.83	974.75	0.0000	4.3300	50.0000	0.0000	(0.1111)	(0.0135)	0.0000	1	(0.1247)	01/06/2025
300017.ZK	01/02/2025	SDB3260961820	500.00	1.3925	659.88	696.25	0.0000	4.3300	50.0000	0.0000	(0.0794)	(0.0097)	0.0000	1	(0.0890)	01/06/2025
300017.ZK	01/02/2025	SDB3260961820	900.00	1.3925	1,187.79	1,253.24	0.0000	4.3300	50.0000	0.0000	(0.1429)	(0.0174)	0.0000	1	(0.1603)	01/06/2025
300017.ZK	01/02/2025	SDB3260961820	400.00	1.3925	527.91	557.00	0.0000	4.3300	50.0000	0.0000	(0.0635)	(0.0077)	0.0000	1	(0.0712)	01/06/2025
300017.ZK	01/02/2025	SDB3260961820	300.00	1.3925	395.93	417.75	0.0000	4.3300	50.0000	0.0000	(0.0476)	(0.0058)	0.0000	1	(0.0534)	01/06/2025
300017.ZK	01/02/2025	SDB3260961820	28,000.00	1.3925	36,953.36	38,989.80	0.0000	4.3300	50.0000	0.0000	(4.4447)	(0.5415)	0.0000	1	(4.9862)	01/06/2025
300017.ZK	01/02/2025	SDB3260961820	300.00	1.3925	395.93	417.75	0.0000	4.3300	50.0000	0.0000	(0.0476)	(0.0058)	0.0000	1	(0.0534)	01/06/2025
300017.ZK	12/31/2024	SDB3260961820	3,600.00	1.3855	4,751.15	4,987.92	0.0000	4.3300	50.0000	0.0000	(1.1429)	(0.1386)	0.0000	2	(1.2815)	01/06/2025
300017.ZK	12/31/2024	SDB3260961820	4,400.00	1.3855	5,806.96	6,096.35	0.0000	4.3300	50.0000	0.0000	(1.3969)	(0.1693)	0.0000	2	(1.5662)	01/06/2025
300017.ZK	12/31/2024	SDB3260961820	700.00	1.3855	923.83	969.87	0.0000	4.3300	50.0000	0.0000	(0.2222)	(0.0269)	0.0000	2	(0.2492)	01/06/2025
300017.ZK	12/31/2024	SDB3260961820	500.00	1.3855	659.88	692.77	0.0000	4.3300	50.0000	0.0000	(0.1587)	(0.0192)	0.0000	2	(0.1780)	01/06/2025
300017.ZK	12/31/2024	SDB3260961820	900.00	1.3855	1,187.79	1,246.98	0.0000	4.3300	50.0000	0.0000	(0.2857)	(0.0346)	0.0000	2	(0.3204)	01/06/2025
300017.ZK	12/31/2024	SDB3260961820	400.00	1.3855	527.91	554.21	0.0000	4.3300	50.0000	0.0000	(0.1270)	(0.0154)	0.0000	2	(0.1424)	01/06/2025
300017.ZK	12/31/2024	SDB3260961820	300.00	1.3855	395.93	415.66	0.0000	4.3300	50.0000	0.0000	(0.0952)	(0.0115)	0.0000	2	(0.1068)	01/06/2025
300017.ZK	12/31/2024	SDB3260961820	28,000.00	1.3855	36,953.36	38,794.92	0.0000	4.3300	50.0000	0.0000	(8.8893)	(1.0776)	0.0000	2	(9.9670)	01/06/2025
300017.ZK	12/31/2024	SDB3260961820	300.00	1.3855	395.93	415.66	0.0000	4.3300	50.0000	0.0000	(0.0952)	(0.0115)	0.0000	2	(0.1068)	01/06/2025
300017.ZK	12/30/2024	SDB3260961820	3,600.00	1.3935	4,751.15	5,016.60	0.0000	4.3300	50.0000	0.0000	(0.5715)	(0.0697)	0.0000	1	(0.6411)	01/06/2025
300017.ZK	12/30/2024	SDB3260961820	4,400.00	1.3935	5,806.96	6,131.40	0.0000	4.3300	50.0000	0.0000	(0.6984)	(0.0852)	0.0000	1	(0.7836)	01/06/2025
300017.ZK	12/30/2024	SDB3260961820	700.00	1.3935	923.83	975.45	0.0000	4.3300	50.0000	0.0000	(0.1111)	(0.0135)	0.0000	1	(0.1247)	01/06/2025
300017.ZK	12/30/2024	SDB3260961820	500.00	1.3935	659.88	696.75	0.0000	4.3300	50.0000	0.0000	(0.0794)	(0.0097)	0.0000	1	(0.0890)	01/06/2025
300017.ZK	12/30/2024	SDB3260961820	900.00	1.3935	1,187.79	1,254.15	0.0000	4.3300	50.0000	0.0000	(0.1429)	(0.0174)	0.0000	1	(0.1603)	01/06/2025
300017.ZK	12/30/2024	SDB3260961820	400.00	1.3935	527.91	557.40	0.0000	4.3300	50.0000	0.0000	(0.0635)	(0.0077)	0.0000	1	(0.0712)	01/06/2025
300017.ZK	12/30/2024	SDB3260961820	300.00	1.3935	395.93	418.05	0.0000	4.3300	50.0000	0.0000	(0.0476)	(0.0058)	0.0000	1	(0.0534)	01/06/2025
300017.ZK	12/30/2024	SDB3260961820	28,000.00	1.3935	36,953.36	39,017.97	0.0000	4.3300	50.0000	0.0000	(4.4447)	(0.5419)	0.0000	1	(4.9866)	01/06/2025
300017.ZK	12/30/2024	SDB3260961820	300.00	1.3935	395.93	418.05	0.0000	4.3300	50.0000	0.0000	(0.0476)	(0.0058)	0.0000	1	(0.0534)	01/06/2025
300017.ZK	12/27/2024	SDB3260961820	3,600.00	1.4696	4,751.15	5,290.64	0.0000	4.3300	50.0000	0.0000	(1.7144)	(0.2204)	0.0000	3	(1.9348)	01/06/2025
300017.ZK	12/27/2024	SDB3260961820	4,400.00	1.4696	5,806.96	6,466.34	0.0000	4.3300	50.0000	0.0000	(2.0953)	(0.2694)	0.0000	3	(2.3648)	01/06/2025
300017.ZK	12/27/2024	SDB3260961820	700.00	1.4696	923.83	1,028.74	0.0000	4.3300	50.0000	0.0000	(0.3334)	(0.0429)	0.0000	3	(0.3762)	01/06/2025
300017.ZK	12/27/2024	SDB3260961820	500.00	1.4696	659.88	734.81	0.0000	4.3300	50.0000	0.0000	(0.2381)	(0.0306)	0.0000	3	(0.2687)	01/06/2025
300017.ZK	12/27/2024	SDB3260961820	900.00	1.4696	1,187.79	1,322.66	0.0000	4.3300	50.0000	0.0000	(0.4286)	(0.0551)	0.0000	3	(0.4837)	01/06/2025
300017.ZK	12/27/2024	SDB3260961820	400.00	1.4696	527.91	587.85	0.0000	4.3300	50.0000	0.0000	(0.1905)	(0.0245)	0.0000	3	(0.2150)	01/06/2025
300017.ZK	12/27/2024	SDB3260961820	300.00	1.4696	395.93	440.89	0.0000	4.3300	50.0000	0.0000	(0.1429)	(0.0184)	0.0000	3	(0.1612)	01/06/2025
300017.ZK	12/27/2024	SDB3260961820	28,000.00	1.4696	36,953.36	41,149.42	0.0000	4.3300	50.0000	0.0000	(13.3340)	(1.7146)	0.0000	3	(15.0486)	01/06/2025
300017.ZK	12/27/2024	SDB3260961820	300.00	1.4696	395.93	440.89	0.0000	4.3300	50.0000	0.0000	(0.1429)	(0.0184)	0.0000	3	(0.1612)	01/06/2025
300017.ZK	12/26/2024	SDB3260961820	3,600.00	1.5012	4,751.15	5,404.43	0.0000	4.3300	50.0000	0.0000	(0.5715)	(0.0751)	0.0000	1	(0.6465)	01/06/2025
300017.ZK	12/26/2024	SDB3260961820	4,400.00	1.5012	5,806.96	6,605.42	0.0000	4.3300	50.0000	0.0000	(0.6984)	(0.0917)	0.0000	1	(0.7902)	01/06/2025
300017.ZK	12/26/2024	SDB3260961820	700.00	1.5012	923.83	1,050.86	0.0000	4.3300	50.0000	0.0000	(0.1111)	(0.0146)	0.0000	1	(0.1257)	01/06/2025
300017.ZK	12/26/2024	SDB3260961820	500.00	1.5012	659.88	750.62	0.0000	4.3300	50.0000	0.0000	(0.0794)	(0.0104)	0.0000	1	(0.0898)	01/06/2025
300017.ZK	12/26/2024	SDB3260961820	500.00	1.5012	659.88	750.62	0.0000	4.3300	50.0000	0.0000	(0.0794)	(0.0104)	0.0000	1	(0.0898)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
WANGSU SCIENCE AND TECHNOLOGY CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
300017.ZK	12/26/2024	SDB3260961820	900.00	1.5012	1,187.79	1,351.11	0.0000	4.3300	50.0000	0.0000	(0.1429)	(0.0188)	0.0000	1	(0.1616)	01/06/2025
300017.ZK	12/26/2024	SDB3260961820	400.00	1.5012	527.91	600.49	0.0000	4.3300	50.0000	0.0000	(0.0635)	(0.0083)	0.0000	1	(0.0718)	01/06/2025
300017.ZK	12/26/2024	SDB3260961820	300.00	1.5012	395.93	450.37	0.0000	4.3300	50.0000	0.0000	(0.0476)	(0.0063)	0.0000	1	(0.0539)	01/06/2025
300017.ZK	12/26/2024	SDB3260961820	28,000.00	1.5012	36,953.36	42,034.47	0.0000	4.3300	50.0000	0.0000	(4.4447)	(0.5838)	0.0000	1	(5.0285)	01/06/2025
300017.ZK	12/26/2024	SDB3260961820	300.00	1.5012	395.93	450.37	0.0000	4.3300	50.0000	0.0000	(0.0476)	(0.0063)	0.0000	1	(0.0539)	01/06/2025
300017.ZK	12/24/2024	SDB3260961820	3,600.00	1.5012	4,751.15	5,404.43	0.0000	4.3300	50.0000	0.0000	(1.1429)	(0.1501)	0.0000	2	(1.2930)	01/06/2025
300017.ZK	12/24/2024	SDB3260961820	4,400.00	1.5012	5,806.96	6,605.42	0.0000	4.3300	50.0000	0.0000	(1.3969)	(0.1835)	0.0000	2	(1.5804)	01/06/2025
300017.ZK	12/24/2024	SDB3260961820	700.00	1.5012	923.83	1,050.86	0.0000	4.3300	50.0000	0.0000	(0.2222)	(0.0292)	0.0000	2	(0.2514)	01/06/2025
300017.ZK	12/24/2024	SDB3260961820	500.00	1.5012	659.88	750.62	0.0000	4.3300	50.0000	0.0000	(0.1587)	(0.0209)	0.0000	2	(0.1796)	01/06/2025
300017.ZK	12/24/2024	SDB3260961820	500.00	1.5012	659.88	750.62	0.0000	4.3300	50.0000	0.0000	(0.1587)	(0.0209)	0.0000	2	(0.1796)	01/06/2025
300017.ZK	12/24/2024	SDB3260961820	900.00	1.5012	1,187.79	1,351.11	0.0000	4.3300	50.0000	0.0000	(0.2857)	(0.0375)	0.0000	2	(0.3233)	01/06/2025
300017.ZK	12/24/2024	SDB3260961820	400.00	1.5012	527.91	600.49	0.0000	4.3300	50.0000	0.0000	(0.1270)	(0.0167)	0.0000	2	(0.1437)	01/06/2025
300017.ZK	12/24/2024	SDB3260961820	300.00	1.5012	395.93	450.37	0.0000	4.3300	50.0000	0.0000	(0.0952)	(0.0125)	0.0000	2	(0.1078)	01/06/2025
300017.ZK	12/24/2024	SDB3260961820	28,000.00	1.5012	36,953.36	42,034.47	0.0000	4.3300	50.0000	0.0000	(8.8993)	(1.1676)	0.0000	2	(10.0570)	01/06/2025
300017.ZK	12/24/2024	SDB3260961820	300.00	1.5012	395.93	450.37	0.0000	4.3300	50.0000	0.0000	(0.0952)	(0.0125)	0.0000	2	(0.1078)	01/06/2025
300017.ZK	12/23/2024	SDB3260961820	3,600.00	1.4197	4,751.15	5,110.83	0.0000	4.3300	50.0000	0.0000	(0.5715)	(0.0710)	0.0000	1	(0.6424)	01/06/2025
300017.ZK	12/23/2024	SDB3260961820	4,400.00	1.4197	5,806.96	6,246.57	0.0000	4.3300	50.0000	0.0000	(0.6984)	(0.0868)	0.0000	1	(0.7852)	01/06/2025
300017.ZK	12/23/2024	SDB3260961820	100.00	1.4197	131.98	141.97	0.0000	4.3300	50.0000	0.0000	(0.0159)	(0.0020)	0.0000	1	(0.0178)	01/06/2025
300017.ZK	12/23/2024	SDB3260961820	700.00	1.4197	923.83	993.77	0.0000	4.3300	50.0000	0.0000	(0.1111)	(0.0138)	0.0000	1	(0.1249)	01/06/2025
300017.ZK	12/23/2024	SDB3260961820	500.00	1.4197	659.88	709.84	0.0000	4.3300	50.0000	0.0000	(0.0794)	(0.0099)	0.0000	1	(0.0892)	01/06/2025
300017.ZK	12/23/2024	SDB3260961820	5,100.00	1.4197	6,730.79	7,240.34	0.0000	4.3300	50.0000	0.0000	(0.8096)	(0.1006)	0.0000	1	(9.9101)	01/06/2025
300017.ZK	12/23/2024	SDB3260961820	900.00	1.4197	1,187.79	1,277.71	0.0000	4.3300	50.0000	0.0000	(0.1429)	(0.0177)	0.0000	1	(0.1606)	01/06/2025
300017.ZK	12/23/2024	SDB3260961820	400.00	1.4197	527.91	567.87	0.0000	4.3300	50.0000	0.0000	(0.0635)	(0.0079)	0.0000	1	(0.0714)	01/06/2025
300017.ZK	12/23/2024	SDB3260961820	300.00	1.4197	395.93	425.90	0.0000	4.3300	50.0000	0.0000	(0.0476)	(0.0059)	0.0000	1	(0.0535)	01/06/2025
300017.ZK	12/23/2024	SDB3260961820	28,000.00	1.4197	36,953.36	39,750.90	0.0000	4.3300	50.0000	0.0000	(4.4447)	(0.5521)	0.0000	1	(4.9968)	01/06/2025
300017.ZK	12/23/2024	SDB3260961820	300.00	1.4197	395.93	425.90	0.0000	4.3300	50.0000	0.0000	(0.0476)	(0.0059)	0.0000	1	(0.0535)	01/06/2025
300017.ZK	12/20/2024	SDB3260961820	3,600.00	1.3152	4,751.15	4,734.60	0.0000	4.3300	50.0000	0.0000	(1.7144)	(0.1973)	0.0000	3	(1.9116)	01/06/2025
300017.ZK	12/20/2024	SDB3260961820	4,400.00	1.3152	5,806.96	5,786.73	0.0000	4.3300	50.0000	0.0000	(2.0953)	(0.2411)	0.0000	3	(2.3365)	01/06/2025
300017.ZK	12/20/2024	SDB3260961820	100.00	1.3152	131.98	131.52	0.0000	4.3300	50.0000	0.0000	(0.0476)	(0.0055)	0.0000	3	(0.0531)	01/06/2025
300017.ZK	12/20/2024	SDB3260961820	700.00	1.3152	923.83	920.62	0.0000	4.3300	50.0000	0.0000	(0.3334)	(0.0384)	0.0000	3	(0.3717)	01/06/2025
300017.ZK	12/20/2024	SDB3260961820	500.00	1.3152	659.88	657.58	0.0000	4.3300	50.0000	0.0000	(0.2381)	(0.0274)	0.0000	3	(0.2655)	01/06/2025
300017.ZK	12/20/2024	SDB3260961820	5,100.00	1.3152	6,730.79	6,707.35	0.0000	4.3300	50.0000	0.0000	(2.4287)	(0.2795)	0.0000	3	(2.7082)	01/06/2025
300017.ZK	12/20/2024	SDB3260961820	900.00	1.3152	1,187.79	1,183.65	0.0000	4.3300	50.0000	0.0000	(0.4286)	(0.0493)	0.0000	3	(0.4779)	01/06/2025
300017.ZK	12/20/2024	SDB3260961820	400.00	1.3152	527.91	526.07	0.0000	4.3300	50.0000	0.0000	(0.1905)	(0.0219)	0.0000	3	(0.2124)	01/06/2025
300017.ZK	12/20/2024	SDB3260961820	300.00	1.3152	395.93	394.55	0.0000	4.3300	50.0000	0.0000	(0.1429)	(0.0164)	0.0000	3	(0.1593)	01/06/2025
300017.ZK	12/20/2024	SDB3260961820	28,000.00	1.3152	36,953.36	36,824.68	0.0000	4.3300	50.0000	0.0000	(13.3340)	(1.5344)	0.0000	3	(14.8684)	01/06/2025
300017.ZK	12/20/2024	SDB3260961820	300.00	1.3152	395.93	394.55	0.0000	4.3300	50.0000	0.0000	(0.1429)	(0.0164)	0.0000	3	(0.1593)	01/06/2025
300017.ZK	12/19/2024	SDB3260961820	3,600.00	1.4038	4,751.15	5,053.69	0.0000	4.5800	50.0000	0.0000	(0.6045)	(0.0702)	0.0000	1	(0.6746)	01/06/2025
300017.ZK	12/19/2024	SDB3260961820	4,400.00	1.4038	5,806.96	6,176.73	0.0000	4.5800	50.0000	0.0000	(0.7388)	(0.0858)	0.0000	1	(0.8246)	01/06/2025
300017.ZK	12/19/2024	SDB3260961820	100.00	1.4038	131.98	140.38	0.0000	4.5800	50.0000	0.0000	(0.0168)	(0.0019)	0.0000	1	(0.0187)	01/06/2025
300017.ZK	12/19/2024	SDB3260961820	700.00	1.4038	923.83	982.66	0.0000	4.5800	50.0000	0.0000	(0.1175)	(0.0136)	0.0000	1	(0.1312)	01/06/2025
300017.ZK	12/19/2024	SDB3260961820	500.00	1.4038	659.88	701.90	0.0000	4.5800	50.0000	0.0000	(0.0840)	(0.0097)	0.0000	1	(0.0937)	01/06/2025
300017.ZK	12/19/2024	SDB3260961820	5,100.00	1.4038	6,730.79	7,159.39	0.0000	4.5800	50.0000	0.0000	(0.8563)	(0.0994)	0.0000	1	(9.9557)	01/06/2025
300017.ZK	12/19/2024	SDB3260961820	900.00	1.4038	1,187.79	1,263.42	0.0000	4.5800	50.0000	0.0000	(0.1511)	(0.0175)	0.0000	1	(0.1687)	01/06/2025
300017.ZK	12/19/2024	SDB3260961820	400.00	1.4038	527.91	561.52	0.0000	4.5800	50.0000	0.0000	(0.0672)	(0.0078)	0.0000	1	(0.0750)	01/06/2025
300017.ZK	12/19/2024	SDB3260961820	300.00	1.4038	395.93	421.14	0.0000	4.5800	50.0000	0.0000	(0.0504)	(0.0058)	0.0000	1	(0.0562)	01/06/2025
300017.ZK	12/19/2024	SDB3260961820	28,000.00	1.4038	36,953.36	39,306.46	0.0000	4.5800	50.0000	0.0000	(4.7013)	(0.5459)	0.0000	1	(5.2472)	01/06/2025
300017.ZK	12/19/2024	SDB3260961820	300.00	1.4038	395.93	421.14	0.0000	4.5800	50.0000	0.0000	(0.0504)	(0.0058)	0.0000	1	(0.0562)	01/06/2025
300017.ZK	12/18/2024	SDB3260961820	3,600.00	1.3789	4,751.15	4,963.88	0.0000	4.5800	50.0000	0.0000	(0.6045)	(0.0689)	0.0000	1	(0.6734)	01/06/2025
300017.ZK	12/18/2024	SDB3260961820	4,400.00	1.3789	5,806.96	6,066.97	0.0000	4.5800	50.0000	0.0000	(0.7388)	(0.0843)	0.0000	1	(0.8230)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
WANGSU SCIENCE AND TECHNOLOGY CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
300017.ZK	12/18/2024	SDB3260961820	100.00	1.3789	131.98	137.89	0.0000	4.5800	50.0000	0.0000	(0.0168)	(0.0019)	0.0000	1	(0.0187)	01/06/2025
300017.ZK	12/18/2024	SDB3260961820	700.00	1.3789	923.83	965.20	0.0000	4.5800	50.0000	0.0000	(0.1175)	(0.0134)	0.0000	1	(0.1309)	01/06/2025
300017.ZK	12/18/2024	SDB3260961820	500.00	1.3789	659.88	689.43	0.0000	4.5800	50.0000	0.0000	(0.0840)	(0.0096)	0.0000	1	(0.0935)	01/06/2025
300017.ZK	12/18/2024	SDB3260961820	5,100.00	1.3789	6,730.79	7,032.17	0.0000	4.5800	50.0000	0.0000	(0.8563)	(0.0977)	0.0000	1	(0.9540)	01/06/2025
300017.ZK	12/18/2024	SDB3260961820	900.00	1.3789	1,187.79	1,240.97	0.0000	4.5800	50.0000	0.0000	(0.1511)	(0.0172)	0.0000	1	(0.1683)	01/06/2025
300017.ZK	12/18/2024	SDB3260961820	400.00	1.3789	527.91	551.54	0.0000	4.5800	50.0000	0.0000	(0.0672)	(0.0077)	0.0000	1	(0.0748)	01/06/2025
300017.ZK	12/18/2024	SDB3260961820	300.00	1.3789	395.93	413.66	0.0000	4.5800	50.0000	0.0000	(0.0504)	(0.0057)	0.0000	1	(0.0561)	01/06/2025
300017.ZK	12/18/2024	SDB3260961820	28,000.00	1.3789	36,953.36	38,607.97	0.0000	4.5800	50.0000	0.0000	(4.7013)	(0.5362)	0.0000	1	(5.2375)	01/06/2025
300017.ZK	12/18/2024	SDB3260961820	300.00	1.3789	395.93	413.66	0.0000	4.5800	50.0000	0.0000	(0.0504)	(0.0057)	0.0000	1	(0.0561)	01/06/2025
300017.ZK	12/17/2024	SDB3260961820	3,600.00	1.3501	4,751.15	4,860.35	0.0000	4.5800	50.0000	0.0000	(0.6045)	(0.0675)	0.0000	1	(0.6720)	01/06/2025
300017.ZK	12/17/2024	SDB3260961820	4,400.00	1.3501	5,806.96	5,940.42	0.0000	4.5800	50.0000	0.0000	(0.7388)	(0.0825)	0.0000	1	(0.8213)	01/06/2025
300017.ZK	12/17/2024	SDB3260961820	100.00	1.3501	131.98	135.01	0.0000	4.5800	50.0000	0.0000	(0.0168)	(0.0019)	0.0000	1	(0.0187)	01/06/2025
300017.ZK	12/17/2024	SDB3260961820	700.00	1.3501	923.83	945.07	0.0000	4.5800	50.0000	0.0000	(0.1175)	(0.0131)	0.0000	1	(0.1307)	01/06/2025
300017.ZK	12/17/2024	SDB3260961820	500.00	1.3501	659.88	675.05	0.0000	4.5800	50.0000	0.0000	(0.0840)	(0.0094)	0.0000	1	(0.0933)	01/06/2025
300017.ZK	12/17/2024	SDB3260961820	5,100.00	1.3501	6,730.79	6,885.49	0.0000	4.5800	50.0000	0.0000	(0.8563)	(0.0956)	0.0000	1	(0.9519)	01/06/2025
300017.ZK	12/17/2024	SDB3260961820	900.00	1.3501	1,187.79	1,215.09	0.0000	4.5800	50.0000	0.0000	(0.1511)	(0.0169)	0.0000	1	(0.1680)	01/06/2025
300017.ZK	12/17/2024	SDB3260961820	400.00	1.3501	527.91	540.04	0.0000	4.5800	50.0000	0.0000	(0.0672)	(0.0075)	0.0000	1	(0.0747)	01/06/2025
300017.ZK	12/17/2024	SDB3260961820	300.00	1.3501	395.93	405.03	0.0000	4.5800	50.0000	0.0000	(0.0504)	(0.0056)	0.0000	1	(0.0560)	01/06/2025
300017.ZK	12/17/2024	SDB3260961820	28,000.00	1.3501	36,953.36	37,802.69	0.0000	4.5800	50.0000	0.0000	(4.7013)	(0.5250)	0.0000	1	(5.2263)	01/06/2025
300017.ZK	12/17/2024	SDB3260961820	300.00	1.3501	395.93	405.03	0.0000	4.5800	50.0000	0.0000	(0.0504)	(0.0056)	0.0000	1	(0.0560)	01/06/2025
300017.ZK	12/16/2024	SDB3260961820	3,600.00	1.3519	4,751.15	4,866.71	0.0000	4.5800	50.0000	0.0000	(0.6045)	(0.0676)	0.0000	1	(0.6720)	01/06/2025
300017.ZK	12/16/2024	SDB3260961820	4,400.00	1.3519	5,806.96	5,948.20	0.0000	4.5800	50.0000	0.0000	(0.7388)	(0.0826)	0.0000	1	(0.8214)	01/06/2025
300017.ZK	12/16/2024	SDB3260961820	100.00	1.3519	131.98	135.19	0.0000	4.5800	50.0000	0.0000	(0.0168)	(0.0019)	0.0000	1	(0.0187)	01/06/2025
300017.ZK	12/16/2024	SDB3260961820	700.00	1.3519	923.83	946.30	0.0000	4.5800	50.0000	0.0000	(0.1175)	(0.0131)	0.0000	1	(0.1307)	01/06/2025
300017.ZK	12/16/2024	SDB3260961820	500.00	1.3519	659.88	675.93	0.0000	4.5800	50.0000	0.0000	(0.0840)	(0.0094)	0.0000	1	(0.0933)	01/06/2025
300017.ZK	12/16/2024	SDB3260961820	5,100.00	1.3519	6,730.79	6,894.50	0.0000	4.5800	50.0000	0.0000	(0.8563)	(0.0958)	0.0000	1	(0.9521)	01/06/2025
300017.ZK	12/16/2024	SDB3260961820	900.00	1.3519	1,187.79	1,216.68	0.0000	4.5800	50.0000	0.0000	(0.1511)	(0.0169)	0.0000	1	(0.1680)	01/06/2025
300017.ZK	12/16/2024	SDB3260961820	400.00	1.3519	527.91	540.75	0.0000	4.5800	50.0000	0.0000	(0.0672)	(0.0075)	0.0000	1	(0.0747)	01/06/2025
300017.ZK	12/16/2024	SDB3260961820	300.00	1.3519	395.93	405.56	0.0000	4.5800	50.0000	0.0000	(0.0504)	(0.0056)	0.0000	1	(0.0560)	01/06/2025
300017.ZK	12/16/2024	SDB3260961820	28,000.00	1.3519	36,953.36	37,852.16	0.0000	4.5800	50.0000	0.0000	(4.7013)	(0.5257)	0.0000	1	(5.2270)	01/06/2025
300017.ZK	12/16/2024	SDB3260961820	300.00	1.3519	395.93	405.56	0.0000	4.5800	50.0000	0.0000	(0.0504)	(0.0056)	0.0000	1	(0.0560)	01/06/2025
300017.ZK	12/13/2024	SDB3260961820	3,600.00	1.3253	4,751.15	4,771.01	0.0000	4.5800	50.0000	0.0000	(1.8134)	(0.1988)	0.0000	3	(2.0121)	01/06/2025
300017.ZK	12/13/2024	SDB3260961820	4,400.00	1.3253	5,806.96	5,831.23	0.0000	4.5800	50.0000	0.0000	(2.2163)	(0.2430)	0.0000	3	(2.4593)	01/06/2025
300017.ZK	12/13/2024	SDB3260961820	100.00	1.3253	131.98	132.53	0.0000	4.5800	50.0000	0.0000	(0.0504)	(0.0055)	0.0000	3	(0.0559)	01/06/2025
300017.ZK	12/13/2024	SDB3260961820	700.00	1.3253	923.83	927.70	0.0000	4.5800	50.0000	0.0000	(0.3526)	(0.0387)	0.0000	3	(0.3913)	01/06/2025
300017.ZK	12/13/2024	SDB3260961820	500.00	1.3253	659.88	662.64	0.0000	4.5800	50.0000	0.0000	(0.2519)	(0.0276)	0.0000	3	(0.2795)	01/06/2025
300017.ZK	12/13/2024	SDB3260961820	5,100.00	1.3253	6,730.79	6,758.93	0.0000	4.5800	50.0000	0.0000	(2.5689)	(0.2816)	0.0000	3	(2.8505)	01/06/2025
300017.ZK	12/13/2024	SDB3260961820	900.00	1.3253	1,187.79	1,192.75	0.0000	4.5800	50.0000	0.0000	(0.4533)	(0.0497)	0.0000	3	(0.5030)	01/06/2025
300017.ZK	12/13/2024	SDB3260961820	400.00	1.3253	527.91	530.11	0.0000	4.5800	50.0000	0.0000	(0.2015)	(0.0221)	0.0000	3	(0.2236)	01/06/2025
300017.ZK	12/13/2024	SDB3260961820	300.00	1.3253	395.93	397.58	0.0000	4.5800	50.0000	0.0000	(0.1511)	(0.0166)	0.0000	3	(0.1677)	01/06/2025
300017.ZK	12/13/2024	SDB3260961820	28,000.00	1.3253	36,953.36	37,107.84	0.0000	4.5800	50.0000	0.0000	(14.1039)	(1.5462)	0.0000	3	(15.6500)	01/06/2025
300017.ZK	12/13/2024	SDB3260961820	300.00	1.3253	395.93	397.58	0.0000	4.5800	50.0000	0.0000	(0.1511)	(0.0166)	0.0000	3	(0.1677)	01/06/2025
300017.ZK	12/12/2024	SDB3260961820	3,600.00	1.3029	4,751.15	4,690.26	0.0000	4.5800	50.0000	0.0000	(0.6045)	(0.0651)	0.0000	1	(0.6696)	01/06/2025
300017.ZK	12/12/2024	SDB3260961820	4,400.00	1.3029	5,806.96	5,732.54	0.0000	4.5800	50.0000	0.0000	(0.7388)	(0.0796)	0.0000	1	(0.8184)	01/06/2025
300017.ZK	12/12/2024	SDB3260961820	100.00	1.3029	131.98	130.29	0.0000	4.5800	50.0000	0.0000	(0.0168)	(0.0018)	0.0000	1	(0.0186)	01/06/2025
300017.ZK	12/12/2024	SDB3260961820	700.00	1.3029	923.83	912.00	0.0000	4.5800	50.0000	0.0000	(0.1175)	(0.0127)	0.0000	1	(0.1302)	01/06/2025
300017.ZK	12/12/2024	SDB3260961820	500.00	1.3029	659.88	651.43	0.0000	4.5800	50.0000	0.0000	(0.0840)	(0.0090)	0.0000	1	(0.0930)	01/06/2025
300017.ZK	12/12/2024	SDB3260961820	5,100.00	1.3029	6,730.79	6,644.54	0.0000	4.5800	50.0000	0.0000	(0.8563)	(0.0923)	0.0000	1	(0.9486)	01/06/2025
300017.ZK	12/12/2024	SDB3260961820	900.00	1.3029	1,187.79	1,172.57	0.0000	4.5800	50.0000	0.0000	(0.1511)	(0.0163)	0.0000	1	(0.1674)	01/06/2025
300017.ZK	12/12/2024	SDB3260961820	400.00	1.3029	527.91	521.14	0.0000	4.5800	50.0000	0.0000	(0.0672)	(0.0072)	0.0000	1	(0.0744)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
WANGSU SCIENCE AND TECHNOLOGY CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
300017.ZK	12/12/2024	SDB3260961820	300.00	1.3029	395.93	390.86	0.0000	4.5800	50.0000	0.0000	(0.0504)	(0.0054)	0.0000	1	(0.0558)	01/06/2025
300017.ZK	12/12/2024	SDB3260961820	28,000.00	1.3029	36,953.36	36,479.83	0.0000	4.5800	50.0000	0.0000	(4.7013)	(0.5067)	0.0000	1	(5.2080)	01/06/2025
300017.ZK	12/12/2024	SDB3260961820	300.00	1.3029	395.93	390.86	0.0000	4.5800	50.0000	0.0000	(0.0504)	(0.0054)	0.0000	1	(0.0558)	01/06/2025
300017.ZK	12/11/2024	SDB3260961820	3,600.00	1.3190	4,751.15	4,748.26	0.0000	4.5800	50.0000	0.0000	(0.6045)	(0.0659)	0.0000	1	(0.6704)	01/06/2025
300017.ZK	12/11/2024	SDB3260961820	4,400.00	1.3190	5,806.96	5,803.42	0.0000	4.5800	50.0000	0.0000	(0.7388)	(0.0806)	0.0000	1	(0.8194)	01/06/2025
300017.ZK	12/11/2024	SDB3260961820	100.00	1.3190	131.98	131.90	0.0000	4.5800	50.0000	0.0000	(0.0168)	(0.0018)	0.0000	1	(0.0186)	01/06/2025
300017.ZK	12/11/2024	SDB3260961820	700.00	1.3190	923.83	923.27	0.0000	4.5800	50.0000	0.0000	(0.1175)	(0.0128)	0.0000	1	(0.1304)	01/06/2025
300017.ZK	12/11/2024	SDB3260961820	500.00	1.3190	659.88	659.48	0.0000	4.5800	50.0000	0.0000	(0.0840)	(0.0092)	0.0000	1	(0.0931)	01/06/2025
300017.ZK	12/11/2024	SDB3260961820	5,100.00	1.3190	6,730.79	6,726.70	0.0000	4.5800	50.0000	0.0000	(0.8563)	(0.0934)	0.0000	1	(0.9497)	01/06/2025
300017.ZK	12/11/2024	SDB3260961820	900.00	1.3190	1,187.79	1,187.06	0.0000	4.5800	50.0000	0.0000	(0.1511)	(0.0165)	0.0000	1	(0.1676)	01/06/2025
300017.ZK	12/11/2024	SDB3260961820	400.00	1.3190	527.91	527.58	0.0000	4.5800	50.0000	0.0000	(0.0672)	(0.0073)	0.0000	1	(0.0745)	01/06/2025
300017.ZK	12/11/2024	SDB3260961820	300.00	1.3190	395.93	395.69	0.0000	4.5800	50.0000	0.0000	(0.0504)	(0.0055)	0.0000	1	(0.0559)	01/06/2025
300017.ZK	12/11/2024	SDB3260961820	28,000.00	1.3190	36,953.36	36,930.88	0.0000	4.5800	50.0000	0.0000	(4.7013)	(0.5129)	0.0000	1	(5.2142)	01/06/2025
300017.ZK	12/11/2024	SDB3260961820	300.00	1.3190	395.93	395.69	0.0000	4.5800	50.0000	0.0000	(0.0504)	(0.0055)	0.0000	1	(0.0559)	01/06/2025
300017.ZK	12/10/2024	SDB3260961820	3,600.00	1.2947	4,751.15	4,661.06	0.0000	4.5800	50.0000	0.0000	(0.6045)	(0.0647)	0.0000	1	(0.6692)	01/06/2025
300017.ZK	12/10/2024	SDB3260961820	4,400.00	1.2947	5,806.96	5,696.85	0.0000	4.5800	50.0000	0.0000	(0.7388)	(0.0791)	0.0000	1	(0.8179)	01/06/2025
300017.ZK	12/10/2024	SDB3260961820	100.00	1.2947	131.98	129.47	0.0000	4.5800	50.0000	0.0000	(0.0168)	(0.0018)	0.0000	1	(0.0186)	01/06/2025
300017.ZK	12/10/2024	SDB3260961820	700.00	1.2947	923.83	906.32	0.0000	4.5800	50.0000	0.0000	(0.1175)	(0.0126)	0.0000	1	(0.1301)	01/06/2025
300017.ZK	12/10/2024	SDB3260961820	500.00	1.2947	659.88	647.37	0.0000	4.5800	50.0000	0.0000	(0.0840)	(0.0090)	0.0000	1	(0.0929)	01/06/2025
300017.ZK	12/10/2024	SDB3260961820	5,100.00	1.2947	6,730.79	6,603.17	0.0000	4.5800	50.0000	0.0000	(0.8563)	(0.0917)	0.0000	1	(0.9480)	01/06/2025
300017.ZK	12/10/2024	SDB3260961820	900.00	1.2947	1,187.79	1,165.27	0.0000	4.5800	50.0000	0.0000	(0.1511)	(0.0162)	0.0000	1	(0.1673)	01/06/2025
300017.ZK	12/10/2024	SDB3260961820	400.00	1.2947	527.91	517.90	0.0000	4.5800	50.0000	0.0000	(0.0672)	(0.0072)	0.0000	1	(0.0744)	01/06/2025
300017.ZK	12/10/2024	SDB3260961820	300.00	1.2947	395.93	388.42	0.0000	4.5800	50.0000	0.0000	(0.0504)	(0.0054)	0.0000	1	(0.0558)	01/06/2025
300017.ZK	12/10/2024	SDB3260961820	28,000.00	1.2947	36,953.36	36,252.69	0.0000	4.5800	50.0000	0.0000	(4.7013)	(0.5035)	0.0000	1	(5.2048)	01/06/2025
300017.ZK	12/10/2024	SDB3260961820	300.00	1.2947	395.93	388.42	0.0000	4.5800	50.0000	0.0000	(0.0504)	(0.0054)	0.0000	1	(0.0558)	01/06/2025
300017.ZK	12/09/2024	SDB3260961820	3,600.00	1.2697	4,751.15	4,571.04	0.0000	4.5800	50.0000	0.0000	(0.6045)	(0.0635)	0.0000	1	(0.6679)	01/06/2025
300017.ZK	12/09/2024	SDB3260961820	4,400.00	1.2697	5,806.96	5,586.82	0.0000	4.5800	50.0000	0.0000	(0.7388)	(0.0776)	0.0000	1	(0.8164)	01/06/2025
300017.ZK	12/09/2024	SDB3260961820	100.00	1.2697	131.98	126.97	0.0000	4.5800	50.0000	0.0000	(0.0168)	(0.0018)	0.0000	1	(0.0186)	01/06/2025
300017.ZK	12/09/2024	SDB3260961820	700.00	1.2697	923.83	888.81	0.0000	4.5800	50.0000	0.0000	(0.1175)	(0.0123)	0.0000	1	(0.1299)	01/06/2025
300017.ZK	12/09/2024	SDB3260961820	500.00	1.2697	659.88	634.87	0.0000	4.5800	50.0000	0.0000	(0.0840)	(0.0088)	0.0000	1	(0.0928)	01/06/2025
300017.ZK	12/09/2024	SDB3260961820	5,100.00	1.2697	6,730.79	6,475.63	0.0000	4.5800	50.0000	0.0000	(0.8563)	(0.0899)	0.0000	1	(0.9462)	01/06/2025
300017.ZK	12/09/2024	SDB3260961820	900.00	1.2697	1,187.79	1,142.76	0.0000	4.5800	50.0000	0.0000	(0.1511)	(0.0159)	0.0000	1	(0.1670)	01/06/2025
300017.ZK	12/09/2024	SDB3260961820	400.00	1.2697	527.91	507.89	0.0000	4.5800	50.0000	0.0000	(0.0672)	(0.0071)	0.0000	1	(0.0742)	01/06/2025
300017.ZK	12/09/2024	SDB3260961820	300.00	1.2697	395.93	380.92	0.0000	4.5800	50.0000	0.0000	(0.0504)	(0.0053)	0.0000	1	(0.0557)	01/06/2025
300017.ZK	12/09/2024	SDB3260961820	28,000.00	1.2697	36,953.36	35,552.50	0.0000	4.5800	50.0000	0.0000	(4.7013)	(0.4938)	0.0000	1	(5.1951)	01/06/2025
300017.ZK	12/09/2024	SDB3260961820	300.00	1.2697	395.93	380.92	0.0000	4.5800	50.0000	0.0000	(0.0504)	(0.0053)	0.0000	1	(0.0557)	01/06/2025
300017.ZK	12/06/2024	SDB3260961820	3,600.00	1.3097	4,751.15	4,714.84	0.0000	4.5800	50.0000	0.0000	(1.8134)	(0.1965)	0.0000	3	(2.0098)	01/06/2025
300017.ZK	12/06/2024	SDB3260961820	4,400.00	1.3097	5,806.96	5,762.59	0.0000	4.5800	50.0000	0.0000	(2.2163)	(0.2401)	0.0000	3	(2.4564)	01/06/2025
300017.ZK	12/06/2024	SDB3260961820	100.00	1.3097	131.98	130.97	0.0000	4.5800	50.0000	0.0000	(0.0504)	(0.0055)	0.0000	3	(0.0558)	01/06/2025
300017.ZK	12/06/2024	SDB3260961820	700.00	1.3097	923.83	916.78	0.0000	4.5800	50.0000	0.0000	(0.3526)	(0.0382)	0.0000	3	(0.3908)	01/06/2025
300017.ZK	12/06/2024	SDB3260961820	500.00	1.3097	659.88	654.84	0.0000	4.5800	50.0000	0.0000	(0.2519)	(0.0273)	0.0000	3	(0.2791)	01/06/2025
300017.ZK	12/06/2024	SDB3260961820	5,100.00	1.3097	6,730.79	6,679.36	0.0000	4.5800	50.0000	0.0000	(2.5689)	(0.2783)	0.0000	3	(2.8472)	01/06/2025
300017.ZK	12/06/2024	SDB3260961820	900.00	1.3097	1,187.79	1,178.71	0.0000	4.5800	50.0000	0.0000	(0.4533)	(0.0491)	0.0000	3	(0.5025)	01/06/2025
300017.ZK	12/06/2024	SDB3260961820	400.00	1.3097	527.91	523.87	0.0000	4.5800	50.0000	0.0000	(0.2015)	(0.0218)	0.0000	3	(0.2233)	01/06/2025
300017.ZK	12/06/2024	SDB3260961820	300.00	1.3097	395.93	392.90	0.0000	4.5800	50.0000	0.0000	(0.1511)	(0.0164)	0.0000	3	(0.1675)	01/06/2025
300017.ZK	12/06/2024	SDB3260961820	28,000.00	1.3097	36,953.36	36,671.01	0.0000	4.5800	50.0000	0.0000	(14.1039)	(1.5280)	0.0000	3	(15.6318)	01/06/2025
300017.ZK	12/06/2024	SDB3260961820	300.00	1.3097	395.93	392.90	0.0000	4.5800	50.0000	0.0000	(0.1511)	(0.0164)	0.0000	3	(0.1675)	01/06/2025
300017.ZK	12/05/2024	SDB3260961820	3,600.00	1.3367	4,751.15	4,812.15	0.0000	4.5800	50.0000	0.0000	(0.6045)	(0.0668)	0.0000	1	(0.6713)	01/06/2025
300017.ZK	12/05/2024	SDB3260961820	4,400.00	1.3367	5,806.96	5,881.52	0.0000	4.5800	50.0000	0.0000	(0.7388)	(0.0817)	0.0000	1	(0.8205)	01/06/2025
300017.ZK	12/05/2024	SDB3260961820	100.00	1.3367	131.98	133.67	0.0000	4.5800	50.0000	0.0000	(0.0168)	(0.0019)	0.0000	1	(0.0186)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
WANGSU SCIENCE AND TECHNOLOGY CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
300017.ZK	12/05/2024	SDB3260961820	700.00	1.3367	923.83	935.70	0.0000	4.5800	50.0000	0.0000	(0.1175)	(0.0130)	0.0000	1	(0.1305)	01/06/2025
300017.ZK	12/05/2024	SDB3260961820	500.00	1.3367	659.88	668.35	0.0000	4.5800	50.0000	0.0000	(0.0840)	(0.0093)	0.0000	1	(0.0932)	01/06/2025
300017.ZK	12/05/2024	SDB3260961820	5,100.00	1.3367	6,730.79	6,817.22	0.0000	4.5800	50.0000	0.0000	(0.8563)	(0.0947)	0.0000	1	(0.9510)	01/06/2025
300017.ZK	12/05/2024	SDB3260961820	900.00	1.3367	1,187.79	1,203.04	0.0000	4.5800	50.0000	0.0000	(0.1511)	(0.0167)	0.0000	1	(0.1678)	01/06/2025
300017.ZK	12/05/2024	SDB3260961820	400.00	1.3367	527.91	534.68	0.0000	4.5800	50.0000	0.0000	(0.0672)	(0.0074)	0.0000	1	(0.0746)	01/06/2025
300017.ZK	12/05/2024	SDB3260961820	300.00	1.3367	395.93	401.01	0.0000	4.5800	50.0000	0.0000	(0.0504)	(0.0056)	0.0000	1	(0.0559)	01/06/2025
300017.ZK	12/05/2024	SDB3260961820	28,000.00	1.3367	36,953.36	37,427.85	0.0000	4.5800	50.0000	0.0000	(4.7013)	(0.5198)	0.0000	1	(5.2211)	01/06/2025
300017.ZK	12/05/2024	SDB3260961820	300.00	1.3367	395.93	401.01	0.0000	4.5800	50.0000	0.0000	(0.0504)	(0.0056)	0.0000	1	(0.0559)	01/06/2025
300017.ZK	12/04/2024	SDB3260961820	3,600.00	1.3198	4,751.15	4,751.15	0.0000	4.5800	50.0000	0.0000	(0.6045)	(0.0660)	0.0000	1	(0.6704)	01/06/2025
300017.ZK	12/04/2024	SDB3260961820	4,400.00	1.3198	5,806.96	5,806.96	0.0000	4.5800	50.0000	0.0000	(0.7388)	(0.0807)	0.0000	1	(0.8194)	01/06/2025
300017.ZK	12/04/2024	SDB3260961820	100.00	1.3198	131.98	131.98	0.0000	4.5800	50.0000	0.0000	(0.0168)	(0.0018)	0.0000	1	(0.0186)	01/06/2025
300017.ZK	12/04/2024	SDB3260961820	700.00	1.3198	923.83	923.83	0.0000	4.5800	50.0000	0.0000	(0.1175)	(0.0128)	0.0000	1	(0.1304)	01/06/2025
300017.ZK	12/04/2024	SDB3260961820	500.00	1.3198	659.88	659.88	0.0000	4.5800	50.0000	0.0000	(0.0840)	(0.0092)	0.0000	1	(0.0931)	01/06/2025
300017.ZK	12/04/2024	SDB3260961820	5,100.00	1.3198	6,730.79	6,730.79	0.0000	4.5800	50.0000	0.0000	(0.8563)	(0.0935)	0.0000	1	(0.9498)	01/06/2025
300017.ZK	12/04/2024	SDB3260961820	900.00	1.3198	1,187.79	1,187.79	0.0000	4.5800	50.0000	0.0000	(0.1511)	(0.0165)	0.0000	1	(0.1676)	01/06/2025
300017.ZK	12/04/2024	SDB3260961820	400.00	1.3198	527.91	527.91	0.0000	4.5800	50.0000	0.0000	(0.0672)	(0.0073)	0.0000	1	(0.0745)	01/06/2025
300017.ZK	12/04/2024	SDB3260961820	300.00	1.3198	395.93	395.93	0.0000	4.5800	50.0000	0.0000	(0.0504)	(0.0055)	0.0000	1	(0.0559)	01/06/2025
300017.ZK	12/04/2024	SDB3260961820	28,000.00	1.3198	36,953.36	36,953.36	0.0000	4.5800	50.0000	0.0000	(4.7013)	(0.5132)	0.0000	1	(5.2145)	01/06/2025
300017.ZK	12/04/2024	SDB3260961820	300.00	1.3198	395.93	395.93	0.0000	4.5800	50.0000	0.0000	(0.0504)	(0.0055)	0.0000	1	(0.0559)	01/06/2025
TOTAL WANGSU SCIENCE AND TECHNOLOGY CO., LTD CMN CLASS A SERIES NORTHBOUND												(228.0629)	(26.6187)	0.0000	(254.6816)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
WELLHOPE FOODS CO., LTD. CMN CLASS A SERIES NORTHBOUND																
603609.SH	01/03/2025	SDB3264054655	800.00	1.2025	965.18	962.04	0.0000	4.3300	50.0000	0.0000	(0.3483)	(0.0401)	0.0000	3	(0.3884)	01/06/2025
603609.SH	01/03/2025	SDB3264054655	200.00	1.2025	241.93	240.51	0.0000	4.3300	50.0000	0.0000	(0.0873)	(0.0100)	0.0000	3	(0.0973)	01/06/2025
603609.SH	01/03/2025	SDB3264054655	1,100.00	1.2025	1,339.97	1,322.80	0.0000	4.3300	50.0000	0.0000	(0.4835)	(0.0551)	0.0000	3	(0.5386)	01/06/2025
603609.SH	01/03/2025	SDB3264054655	800.00	1.2025	967.57	962.04	0.0000	4.3300	50.0000	0.0000	(0.3491)	(0.0401)	0.0000	3	(0.3892)	01/06/2025
603609.SH	01/03/2025	SDB3264054655	200.00	1.2025	242.72	240.51	0.0000	4.3300	50.0000	0.0000	(0.0876)	(0.0100)	0.0000	3	(0.0976)	01/06/2025
603609.SH	01/03/2025	SDB3264054655	3,400.00	1.2025	4,113.56	4,088.65	0.0000	4.3300	50.0000	0.0000	(1.4843)	(0.1704)	0.0000	3	(1.6547)	01/06/2025
603609.SH	01/03/2025	SDB3264054655	2,700.00	1.2025	3,262.00	3,246.87	0.0000	4.3300	50.0000	0.0000	(1.1770)	(0.1353)	0.0000	3	(1.3123)	01/06/2025
603609.SH	01/03/2025	SDB3264054655	600.00	1.2025	731.47	721.53	0.0000	4.3300	50.0000	0.0000	(0.2639)	(0.0301)	0.0000	3	(0.2940)	01/06/2025
603609.SH	01/03/2025	SDB3264054655	100.00	1.2025	122.72	120.25	0.0000	4.3300	50.0000	0.0000	(0.0443)	(0.0050)	0.0000	3	(0.0493)	01/06/2025
603609.SH	01/03/2025	SDB3264054655	2,200.00	1.2025	2,632.68	2,645.60	0.0000	4.3300	50.0000	0.0000	(0.9500)	(0.1102)	0.0000	3	(1.0602)	01/06/2025
603609.SH	01/03/2025	SDB3264054655	2,300.00	1.2025	2,739.97	2,765.85	0.0000	4.3300	50.0000	0.0000	(0.9887)	(0.1152)	0.0000	3	(1.1039)	01/06/2025
603609.SH	01/03/2025	SDB3264054655	100.00	1.2025	121.47	120.25	0.0000	4.3300	50.0000	0.0000	(0.0438)	(0.0050)	0.0000	3	(0.0488)	01/06/2025
603609.SH	01/03/2025	SDB3264054655	3,100.00	1.2025	3,762.40	3,727.89	0.0000	4.3300	50.0000	0.0000	(1.3576)	(0.1553)	0.0000	3	(1.5129)	01/06/2025
603609.SH	01/03/2025	SDB3264054655	200.00	1.2025	247.60	240.51	0.0000	4.3300	50.0000	0.0000	(0.0893)	(0.0100)	0.0000	3	(0.0994)	01/06/2025
603609.SH	01/03/2025	SDB3264054655	400.00	1.2025	503.06	481.02	0.0000	4.3300	50.0000	0.0000	(0.1815)	(0.0200)	0.0000	3	(0.2016)	01/06/2025
603609.SH	01/03/2025	SDB3264054655	1,000.00	1.2025	1,229.56	1,202.55	0.0000	4.3300	50.0000	0.0000	(0.4437)	(0.0501)	0.0000	3	(0.4938)	01/06/2025
603609.SH	01/03/2025	SDB3264054655	2,200.00	1.2025	2,745.34	2,645.60	0.0000	4.3300	50.0000	0.0000	(0.9906)	(0.1102)	0.0000	3	(1.1008)	01/06/2025
603609.SH	01/03/2025	SDB3264054655	1,300.00	1.2025	1,567.99	1,563.31	0.0000	4.3300	50.0000	0.0000	(0.5658)	(0.0651)	0.0000	3	(0.6309)	01/06/2025
603609.SH	01/03/2025	SDB3264054655	3,600.00	1.2025	4,367.09	4,329.16	0.0000	4.3300	50.0000	0.0000	(1.5758)	(0.1804)	0.0000	3	(1.7562)	01/06/2025
603609.SH	01/03/2025	SDB3264054655	3,500.00	1.2025	4,221.77	4,208.91	0.0000	4.3300	50.0000	0.0000	(1.5234)	(0.1754)	0.0000	3	(1.6987)	01/06/2025
603609.SH	01/03/2025	SDB3264054655	10,000.00	1.2025	12,038.18	12,025.45	0.0000	4.3300	50.0000	0.0000	(4.3438)	(0.5011)	0.0000	3	(4.8448)	01/06/2025
603609.SH	01/02/2025	SDB3264054655	1,100.00	1.2186	1,339.97	1,340.46	0.0000	4.3300	50.0000	0.0000	(0.1612)	(0.0186)	0.0000	1	(0.1798)	01/06/2025
603609.SH	01/02/2025	SDB3264054655	800.00	1.2186	967.57	974.88	0.0000	4.3300	50.0000	0.0000	(0.1164)	(0.0135)	0.0000	1	(0.1299)	01/06/2025
603609.SH	01/02/2025	SDB3264054655	200.00	1.2186	242.72	243.72	0.0000	4.3300	50.0000	0.0000	(0.0292)	(0.0034)	0.0000	1	(0.0326)	01/06/2025
603609.SH	01/02/2025	SDB3264054655	3,400.00	1.2186	4,113.56	4,143.25	0.0000	4.3300	50.0000	0.0000	(0.4948)	(0.0575)	0.0000	1	(0.5523)	01/06/2025
603609.SH	01/02/2025	SDB3264054655	2,700.00	1.2186	3,262.00	3,290.23	0.0000	4.3300	50.0000	0.0000	(0.3923)	(0.0457)	0.0000	1	(0.4380)	01/06/2025
603609.SH	01/02/2025	SDB3264054655	600.00	1.2186	731.47	731.16	0.0000	4.3300	50.0000	0.0000	(0.0880)	(0.0102)	0.0000	1	(0.0981)	01/06/2025
603609.SH	01/02/2025	SDB3264054655	100.00	1.2186	122.72	121.86	0.0000	4.3300	50.0000	0.0000	(0.0148)	(0.0017)	0.0000	1	(0.0165)	01/06/2025
603609.SH	01/02/2025	SDB3264054655	2,200.00	1.2186	2,632.68	2,680.92	0.0000	4.3300	50.0000	0.0000	(0.3167)	(0.0372)	0.0000	1	(0.3539)	01/06/2025
603609.SH	01/02/2025	SDB3264054655	2,300.00	1.2186	2,739.97	2,802.78	0.0000	4.3300	50.0000	0.0000	(0.3296)	(0.0389)	0.0000	1	(0.3685)	01/06/2025
603609.SH	01/02/2025	SDB3264054655	100.00	1.2186	121.47	121.86	0.0000	4.3300	50.0000	0.0000	(0.0146)	(0.0017)	0.0000	1	(0.0163)	01/06/2025
603609.SH	01/02/2025	SDB3264054655	3,100.00	1.2186	3,762.40	3,777.67	0.0000	4.3300	50.0000	0.0000	(0.4525)	(0.0525)	0.0000	1	(0.5050)	01/06/2025
603609.SH	01/02/2025	SDB3264054655	200.00	1.2186	247.60	243.72	0.0000	4.3300	50.0000	0.0000	(0.0298)	(0.0034)	0.0000	1	(0.0332)	01/06/2025
603609.SH	01/02/2025	SDB3264054655	400.00	1.2186	503.06	487.44	0.0000	4.3300	50.0000	0.0000	(0.0605)	(0.0068)	0.0000	1	(0.0673)	01/06/2025
603609.SH	01/02/2025	SDB3264054655	1,000.00	1.2186	1,229.56	1,218.60	0.0000	4.3300	50.0000	0.0000	(0.1479)	(0.0169)	0.0000	1	(0.1648)	01/06/2025
603609.SH	01/02/2025	SDB3264054655	2,200.00	1.2186	2,745.34	2,680.92	0.0000	4.3300	50.0000	0.0000	(0.3302)	(0.0372)	0.0000	1	(0.3674)	01/06/2025
603609.SH	01/02/2025	SDB3264054655	1,300.00	1.2186	1,567.99	1,584.18	0.0000	4.3300	50.0000	0.0000	(0.1886)	(0.0220)	0.0000	1	(0.2106)	01/06/2025
603609.SH	01/02/2025	SDB3264054655	3,600.00	1.2186	4,367.09	4,386.97	0.0000	4.3300	50.0000	0.0000	(0.5253)	(0.0609)	0.0000	1	(0.5862)	01/06/2025
603609.SH	01/02/2025	SDB3264054655	3,500.00	1.2186	4,221.77	4,265.11	0.0000	4.3300	50.0000	0.0000	(0.5078)	(0.0592)	0.0000	1	(0.5670)	01/06/2025
603609.SH	01/02/2025	SDB3264054655	10,000.00	1.2186	12,038.18	12,186.02	0.0000	4.3300	50.0000	0.0000	(1.4479)	(0.1693)	0.0000	1	(1.6172)	01/06/2025
603609.SH	12/31/2024	SDB3264054655	200.00	1.2103	242.72	242.06	0.0000	4.3300	50.0000	0.0000	(0.0584)	(0.0067)	0.0000	2	(0.0651)	01/06/2025
603609.SH	12/31/2024	SDB3264054655	3,400.00	1.2103	4,113.56	4,114.98	0.0000	4.3300	50.0000	0.0000	(0.9895)	(0.1143)	0.0000	2	(1.1038)	01/06/2025
603609.SH	12/31/2024	SDB3264054655	2,700.00	1.2103	3,262.00	3,267.77	0.0000	4.3300	50.0000	0.0000	(0.7847)	(0.0908)	0.0000	2	(0.8755)	01/06/2025
603609.SH	12/31/2024	SDB3264054655	600.00	1.2103	731.47	726.17	0.0000	4.3300	50.0000	0.0000	(0.1760)	(0.0202)	0.0000	2	(0.1961)	01/06/2025
603609.SH	12/31/2024	SDB3264054655	100.00	1.2103	122.72	121.03	0.0000	4.3300	50.0000	0.0000	(0.0295)	(0.0034)	0.0000	2	(0.0329)	01/06/2025
603609.SH	12/31/2024	SDB3264054655	2,200.00	1.2103	2,632.68	2,662.63	0.0000	4.3300	50.0000	0.0000	(0.6333)	(0.0740)	0.0000	2	(0.7073)	01/06/2025
603609.SH	12/31/2024	SDB3264054655	2,300.00	1.2103	2,739.97	2,783.66	0.0000	4.3300	50.0000	0.0000	(0.6591)	(0.0773)	0.0000	2	(0.7364)	01/06/2025
603609.SH	12/31/2024	SDB3264054655	100.00	1.2103	121.47	121.03	0.0000	4.3300	50.0000	0.0000	(0.0292)	(0.0034)	0.0000	2	(0.0326)	01/06/2025
603609.SH	12/31/2024	SDB3264054655	3,100.00	1.2103	3,762.40	3,751.89	0.0000	4.3300	50.0000	0.0000	(0.9051)	(0.1042)	0.0000	2	(1.0093)	01/06/2025
603609.SH	12/31/2024	SDB3264054655	200.00	1.2103	247.60	242.06	0.0000	4.3300	50.0000	0.0000	(0.0596)	(0.0067)	0.0000	2	(0.0663)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
WELLHOPE FOODS CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603609.SH	12/31/2024	SDB3264054655	400.00	1.2103	503.06	484.11	0.0000	4.3300	50.0000	0.0000	(0.1210)	(0.0134)	0.0000	2	(0.1345)	01/06/2025
603609.SH	12/31/2024	SDB3264054655	1,000.00	1.2103	1,229.56	1,210.29	0.0000	4.3300	50.0000	0.0000	(0.2958)	(0.0336)	0.0000	2	(0.3294)	01/06/2025
603609.SH	12/31/2024	SDB3264054655	2,200.00	1.2103	2,745.34	2,662.63	0.0000	4.3300	50.0000	0.0000	(0.6604)	(0.0740)	0.0000	2	(0.7344)	01/06/2025
603609.SH	12/31/2024	SDB3264054655	1,300.00	1.2103	1,567.99	1,573.37	0.0000	4.3300	50.0000	0.0000	(0.3772)	(0.0437)	0.0000	2	(0.4209)	01/06/2025
603609.SH	12/31/2024	SDB3264054655	3,600.00	1.2103	4,367.09	4,357.03	0.0000	4.3300	50.0000	0.0000	(1.0505)	(0.1210)	0.0000	2	(1.1716)	01/06/2025
603609.SH	12/31/2024	SDB3264054655	3,500.00	1.2103	4,221.77	4,236.00	0.0000	4.3300	50.0000	0.0000	(1.0156)	(0.1177)	0.0000	2	(1.1332)	01/06/2025
603609.SH	12/31/2024	SDB3264054655	10,000.00	1.2103	12,038.18	12,102.87	0.0000	4.3300	50.0000	0.0000	(2.8959)	(0.3362)	0.0000	2	(3.2320)	01/06/2025
603609.SH	12/30/2024	SDB3264054655	2,700.00	1.2046	3,262.00	3,252.41	0.0000	4.3300	50.0000	0.0000	(0.3923)	(0.0452)	0.0000	1	(0.4375)	01/06/2025
603609.SH	12/30/2024	SDB3264054655	600.00	1.2046	731.47	722.76	0.0000	4.3300	50.0000	0.0000	(0.0880)	(0.0100)	0.0000	1	(0.0980)	01/06/2025
603609.SH	12/30/2024	SDB3264054655	100.00	1.2046	122.72	120.46	0.0000	4.3300	50.0000	0.0000	(0.0148)	(0.0017)	0.0000	1	(0.0164)	01/06/2025
603609.SH	12/30/2024	SDB3264054655	2,200.00	1.2046	2,632.68	2,650.11	0.0000	4.3300	50.0000	0.0000	(0.3167)	(0.0368)	0.0000	1	(0.3535)	01/06/2025
603609.SH	12/30/2024	SDB3264054655	2,300.00	1.2046	2,739.97	2,770.57	0.0000	4.3300	50.0000	0.0000	(0.3296)	(0.0385)	0.0000	1	(0.3680)	01/06/2025
603609.SH	12/30/2024	SDB3264054655	100.00	1.2046	121.47	120.46	0.0000	4.3300	50.0000	0.0000	(0.0146)	(0.0017)	0.0000	1	(0.0163)	01/06/2025
603609.SH	12/30/2024	SDB3264054655	3,100.00	1.2046	3,762.40	3,734.25	0.0000	4.3300	50.0000	0.0000	(0.4525)	(0.0519)	0.0000	1	(0.5044)	01/06/2025
603609.SH	12/30/2024	SDB3264054655	200.00	1.2046	247.60	240.92	0.0000	4.3300	50.0000	0.0000	(0.0298)	(0.0033)	0.0000	1	(0.0331)	01/06/2025
603609.SH	12/30/2024	SDB3264054655	400.00	1.2046	503.06	481.84	0.0000	4.3300	50.0000	0.0000	(0.0605)	(0.0067)	0.0000	1	(0.0672)	01/06/2025
603609.SH	12/30/2024	SDB3264054655	1,000.00	1.2046	1,229.56	1,204.60	0.0000	4.3300	50.0000	0.0000	(0.1479)	(0.0167)	0.0000	1	(0.1646)	01/06/2025
603609.SH	12/30/2024	SDB3264054655	2,200.00	1.2046	2,745.34	2,650.11	0.0000	4.3300	50.0000	0.0000	(0.3302)	(0.0368)	0.0000	1	(0.3670)	01/06/2025
603609.SH	12/30/2024	SDB3264054655	1,300.00	1.2046	1,567.99	1,565.98	0.0000	4.3300	50.0000	0.0000	(0.1886)	(0.0217)	0.0000	1	(0.2103)	01/06/2025
603609.SH	12/30/2024	SDB3264054655	3,600.00	1.2046	4,367.09	4,336.55	0.0000	4.3300	50.0000	0.0000	(0.5253)	(0.0602)	0.0000	1	(0.5855)	01/06/2025
603609.SH	12/30/2024	SDB3264054655	3,500.00	1.2046	4,221.77	4,216.09	0.0000	4.3300	50.0000	0.0000	(0.5078)	(0.0586)	0.0000	1	(0.5663)	01/06/2025
603609.SH	12/30/2024	SDB3264054655	10,000.00	1.2046	12,038.18	12,045.97	0.0000	4.3300	50.0000	0.0000	(1.4479)	(0.1673)	0.0000	1	(1.6152)	01/06/2025
603609.SH	12/27/2024	SDB3264054655	100.00	1.2261	122.72	122.61	0.0000	4.3300	50.0000	0.0000	(0.0443)	(0.0051)	0.0000	3	(0.0494)	01/06/2025
603609.SH	12/27/2024	SDB3264054655	2,200.00	1.2261	2,632.68	2,697.32	0.0000	4.3300	50.0000	0.0000	(0.9500)	(0.1124)	0.0000	3	(1.0623)	01/06/2025
603609.SH	12/27/2024	SDB3264054655	2,300.00	1.2261	2,739.97	2,819.92	0.0000	4.3300	50.0000	0.0000	(0.9887)	(0.1175)	0.0000	3	(1.1062)	01/06/2025
603609.SH	12/27/2024	SDB3264054655	100.00	1.2261	121.47	122.61	0.0000	4.3300	50.0000	0.0000	(0.0438)	(0.0051)	0.0000	3	(0.0489)	01/06/2025
603609.SH	12/27/2024	SDB3264054655	3,100.00	1.2261	3,762.40	3,800.77	0.0000	4.3300	50.0000	0.0000	(1.3576)	(0.1584)	0.0000	3	(1.5160)	01/06/2025
603609.SH	12/27/2024	SDB3264054655	200.00	1.2261	247.60	245.21	0.0000	4.3300	50.0000	0.0000	(0.0893)	(0.0102)	0.0000	3	(0.0996)	01/06/2025
603609.SH	12/27/2024	SDB3264054655	400.00	1.2261	503.06	490.42	0.0000	4.3300	50.0000	0.0000	(0.1815)	(0.0204)	0.0000	3	(0.2020)	01/06/2025
603609.SH	12/27/2024	SDB3264054655	1,000.00	1.2261	1,229.56	1,226.05	0.0000	4.3300	50.0000	0.0000	(0.4437)	(0.0511)	0.0000	3	(0.4948)	01/06/2025
603609.SH	12/27/2024	SDB3264054655	2,200.00	1.2261	2,745.34	2,697.32	0.0000	4.3300	50.0000	0.0000	(0.1124)	(0.0906)	0.0000	3	(1.1030)	01/06/2025
603609.SH	12/27/2024	SDB3264054655	1,300.00	1.2261	1,567.99	1,593.87	0.0000	4.3300	50.0000	0.0000	(0.5658)	(0.0664)	0.0000	3	(0.6322)	01/06/2025
603609.SH	12/27/2024	SDB3264054655	3,600.00	1.2261	4,367.09	4,413.79	0.0000	4.3300	50.0000	0.0000	(1.5758)	(0.1839)	0.0000	3	(1.7597)	01/06/2025
603609.SH	12/27/2024	SDB3264054655	3,500.00	1.2261	4,221.77	4,291.19	0.0000	4.3300	50.0000	0.0000	(1.5234)	(0.1788)	0.0000	3	(1.7022)	01/06/2025
603609.SH	12/27/2024	SDB3264054655	10,000.00	1.2261	12,038.18	12,260.54	0.0000	4.3300	50.0000	0.0000	(4.3438)	(0.5109)	0.0000	3	(4.8546)	01/06/2025
603609.SH	12/26/2024	SDB3264054655	2,200.00	1.2032	2,632.68	2,646.98	0.0000	4.3300	50.0000	0.0000	(0.3167)	(0.0368)	0.0000	1	(0.3534)	01/06/2025
603609.SH	12/26/2024	SDB3264054655	2,300.00	1.2032	2,739.97	2,767.30	0.0000	4.3300	50.0000	0.0000	(0.3296)	(0.0384)	0.0000	1	(0.3680)	01/06/2025
603609.SH	12/26/2024	SDB3264054655	100.00	1.2032	121.47	120.32	0.0000	4.3300	50.0000	0.0000	(0.0146)	(0.0017)	0.0000	1	(0.0163)	01/06/2025
603609.SH	12/26/2024	SDB3264054655	3,100.00	1.2032	3,762.40	3,729.83	0.0000	4.3300	50.0000	0.0000	(0.4525)	(0.0518)	0.0000	1	(0.5043)	01/06/2025
603609.SH	12/26/2024	SDB3264054655	200.00	1.2032	247.60	240.63	0.0000	4.3300	50.0000	0.0000	(0.0298)	(0.0033)	0.0000	1	(0.0331)	01/06/2025
603609.SH	12/26/2024	SDB3264054655	400.00	1.2032	503.06	481.27	0.0000	4.3300	50.0000	0.0000	(0.0605)	(0.0067)	0.0000	1	(0.0672)	01/06/2025
603609.SH	12/26/2024	SDB3264054655	1,000.00	1.2032	1,229.56	1,203.17	0.0000	4.3300	50.0000	0.0000	(0.1479)	(0.0167)	0.0000	1	(0.1646)	01/06/2025
603609.SH	12/26/2024	SDB3264054655	2,200.00	1.2032	2,745.34	2,646.98	0.0000	4.3300	50.0000	0.0000	(0.3302)	(0.0368)	0.0000	1	(0.3670)	01/06/2025
603609.SH	12/26/2024	SDB3264054655	1,300.00	1.2032	1,567.99	1,564.12	0.0000	4.3300	50.0000	0.0000	(0.1886)	(0.0217)	0.0000	1	(0.2103)	01/06/2025
603609.SH	12/26/2024	SDB3264054655	3,600.00	1.2032	4,367.09	4,331.42	0.0000	4.3300	50.0000	0.0000	(0.5253)	(0.0602)	0.0000	1	(0.5854)	01/06/2025
603609.SH	12/26/2024	SDB3264054655	3,500.00	1.2032	4,221.77	4,211.10	0.0000	4.3300	50.0000	0.0000	(0.5078)	(0.0585)	0.0000	1	(0.5663)	01/06/2025
603609.SH	12/26/2024	SDB3264054655	10,000.00	1.2032	12,038.18	12,031.72	0.0000	4.3300	50.0000	0.0000	(1.4479)	(0.1671)	0.0000	1	(1.6150)	01/06/2025
603609.SH	12/24/2024	SDB3264054655	2,200.00	1.2032	2,632.68	2,646.98	0.0000	4.3300	50.0000	0.0000	(0.6333)	(0.0735)	0.0000	2	(0.7068)	01/06/2025
603609.SH	12/24/2024	SDB3264054655	2,300.00	1.2032	2,739.97	2,767.30	0.0000	4.3300	50.0000	0.0000	(0.6591)	(0.0769)	0.0000	2	(0.7360)	01/06/2025
603609.SH	12/24/2024	SDB3264054655	100.00	1.2032	121.47	120.32	0.0000	4.3300	50.0000	0.0000	(0.0292)	(0.0033)	0.0000	2	(0.0326)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
WELLHOPE FOODS CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603609.SH	12/24/2024	SDB3264054655	3,100.00	1.2032	3,762.40	3,729.83	0.0000	4.3300	50.0000	0.0000	(0.9051)	(0.1036)	0.0000	2	(1.0087)	01/06/2025
603609.SH	12/24/2024	SDB3264054655	200.00	1.2032	247.60	240.63	0.0000	4.3300	50.0000	0.0000	(0.0596)	(0.0067)	0.0000	2	(0.0662)	01/06/2025
603609.SH	12/24/2024	SDB3264054655	400.00	1.2032	503.06	481.27	0.0000	4.3300	50.0000	0.0000	(0.1210)	(0.0134)	0.0000	2	(0.1344)	01/06/2025
603609.SH	12/24/2024	SDB3264054655	1,000.00	1.2032	1,229.56	1,203.17	0.0000	4.3300	50.0000	0.0000	(0.2958)	(0.0334)	0.0000	2	(0.3292)	01/06/2025
603609.SH	12/24/2024	SDB3264054655	2,200.00	1.2032	2,745.34	2,646.98	0.0000	4.3300	50.0000	0.0000	(0.6604)	(0.0735)	0.0000	2	(0.7339)	01/06/2025
603609.SH	12/24/2024	SDB3264054655	1,300.00	1.2032	1,567.99	1,564.12	0.0000	4.3300	50.0000	0.0000	(0.3772)	(0.0434)	0.0000	2	(0.4206)	01/06/2025
603609.SH	12/24/2024	SDB3264054655	3,600.00	1.2032	4,367.09	4,331.42	0.0000	4.3300	50.0000	0.0000	(1.0505)	(0.1203)	0.0000	2	(1.1708)	01/06/2025
603609.SH	12/24/2024	SDB3264054655	3,500.00	1.2032	4,221.77	4,211.10	0.0000	4.3300	50.0000	0.0000	(1.0156)	(0.1170)	0.0000	2	(1.1325)	01/06/2025
603609.SH	12/24/2024	SDB3264054655	10,000.00	1.2032	12,038.18	12,031.72	0.0000	4.3300	50.0000	0.0000	(2.8959)	(0.3342)	0.0000	2	(3.2301)	01/06/2025
603609.SH	12/23/2024	SDB3264054655	100.00	1.2016	121.47	120.16	0.0000	4.3300	50.0000	0.0000	(0.0146)	(0.0017)	0.0000	1	(0.0163)	01/06/2025
603609.SH	12/23/2024	SDB3264054655	3,100.00	1.2016	3,762.40	3,724.90	0.0000	4.3300	50.0000	0.0000	(0.4525)	(0.0517)	0.0000	1	(0.5043)	01/06/2025
603609.SH	12/23/2024	SDB3264054655	200.00	1.2016	247.60	240.32	0.0000	4.3300	50.0000	0.0000	(0.0298)	(0.0033)	0.0000	1	(0.0331)	01/06/2025
603609.SH	12/23/2024	SDB3264054655	400.00	1.2016	503.06	480.63	0.0000	4.3300	50.0000	0.0000	(0.0605)	(0.0067)	0.0000	1	(0.0672)	01/06/2025
603609.SH	12/23/2024	SDB3264054655	1,000.00	1.2016	1,229.56	1,201.58	0.0000	4.3300	50.0000	0.0000	(0.1479)	(0.0167)	0.0000	1	(0.1646)	01/06/2025
603609.SH	12/23/2024	SDB3264054655	2,200.00	1.2016	2,745.34	2,643.48	0.0000	4.3300	50.0000	0.0000	(0.3302)	(0.0367)	0.0000	1	(0.3669)	01/06/2025
603609.SH	12/23/2024	SDB3264054655	1,300.00	1.2016	1,567.99	1,562.05	0.0000	4.3300	50.0000	0.0000	(0.1886)	(0.0217)	0.0000	1	(0.2103)	01/06/2025
603609.SH	12/23/2024	SDB3264054655	3,600.00	1.2016	4,367.09	4,325.69	0.0000	4.3300	50.0000	0.0000	(0.5253)	(0.0601)	0.0000	1	(0.5853)	01/06/2025
603609.SH	12/23/2024	SDB3264054655	3,500.00	1.2016	4,221.77	4,205.53	0.0000	4.3300	50.0000	0.0000	(0.5078)	(0.0584)	0.0000	1	(0.5662)	01/06/2025
603609.SH	12/23/2024	SDB3264054655	10,000.00	1.2016	12,038.18	12,015.80	0.0000	4.3300	50.0000	0.0000	(1.4479)	(0.1669)	0.0000	1	(1.6148)	01/06/2025
603609.SH	12/20/2024	SDB3264054655	200.00	1.2329	247.60	246.58	0.0000	4.3300	50.0000	0.0000	(0.0893)	(0.0103)	0.0000	3	(0.0996)	01/06/2025
603609.SH	12/20/2024	SDB3264054655	400.00	1.2329	503.06	493.15	0.0000	4.3300	50.0000	0.0000	(0.1815)	(0.0205)	0.0000	3	(0.2021)	01/06/2025
603609.SH	12/20/2024	SDB3264054655	1,000.00	1.2329	1,229.56	1,232.88	0.0000	4.3300	50.0000	0.0000	(0.4437)	(0.0514)	0.0000	3	(0.4950)	01/06/2025
603609.SH	12/20/2024	SDB3264054655	2,200.00	1.2329	2,745.34	2,712.34	0.0000	4.3300	50.0000	0.0000	(0.9906)	(0.1130)	0.0000	3	(1.1036)	01/06/2025
603609.SH	12/20/2024	SDB3264054655	1,300.00	1.2329	1,567.99	1,602.75	0.0000	4.3300	50.0000	0.0000	(0.5658)	(0.0668)	0.0000	3	(0.6326)	01/06/2025
603609.SH	12/20/2024	SDB3264054655	3,600.00	1.2329	4,367.09	4,438.38	0.0000	4.3300	50.0000	0.0000	(1.5758)	(0.1849)	0.0000	3	(1.7607)	01/06/2025
603609.SH	12/20/2024	SDB3264054655	3,500.00	1.2329	4,221.77	4,315.09	0.0000	4.3300	50.0000	0.0000	(1.5234)	(0.1798)	0.0000	3	(1.7031)	01/06/2025
603609.SH	12/20/2024	SDB3264054655	10,000.00	1.2329	12,038.18	12,328.83	0.0000	4.3300	50.0000	0.0000	(4.3438)	(0.5137)	0.0000	3	(4.8575)	01/06/2025
603609.SH	12/19/2024	SDB3264054655	200.00	1.2693	247.60	253.86	0.0000	4.5800	50.0000	0.0000	(0.0315)	(0.0035)	0.0000	1	(0.0350)	01/06/2025
603609.SH	12/19/2024	SDB3264054655	400.00	1.2693	503.06	507.73	0.0000	4.5800	50.0000	0.0000	(0.0640)	(0.0071)	0.0000	1	(0.0711)	01/06/2025
603609.SH	12/19/2024	SDB3264054655	1,000.00	1.2693	1,229.56	1,269.32	0.0000	4.5800	50.0000	0.0000	(0.1564)	(0.0176)	0.0000	1	(0.1741)	01/06/2025
603609.SH	12/19/2024	SDB3264054655	2,200.00	1.2693	2,745.34	2,792.51	0.0000	4.5800	50.0000	0.0000	(0.3893)	(0.0388)	0.0000	1	(0.3881)	01/06/2025
603609.SH	12/19/2024	SDB3264054655	1,300.00	1.2693	1,567.99	1,650.12	0.0000	4.5800	50.0000	0.0000	(0.1995)	(0.0229)	0.0000	1	(0.2224)	01/06/2025
603609.SH	12/19/2024	SDB3264054655	3,600.00	1.2693	4,367.09	4,569.56	0.0000	4.5800	50.0000	0.0000	(0.5556)	(0.0635)	0.0000	1	(0.6191)	01/06/2025
603609.SH	12/19/2024	SDB3264054655	3,500.00	1.2693	4,221.77	4,442.63	0.0000	4.5800	50.0000	0.0000	(0.5371)	(0.0617)	0.0000	1	(0.5988)	01/06/2025
603609.SH	12/19/2024	SDB3264054655	10,000.00	1.2693	12,038.18	12,693.23	0.0000	4.5800	50.0000	0.0000	(1.5315)	(0.1763)	0.0000	1	(1.7078)	01/06/2025
603609.SH	12/18/2024	SDB3264054655	1,000.00	1.2293	1,229.56	1,229.31	0.0000	4.5800	50.0000	0.0000	(0.1564)	(0.0171)	0.0000	1	(0.1735)	01/06/2025
603609.SH	12/18/2024	SDB3264054655	2,200.00	1.2293	2,745.34	2,704.48	0.0000	4.5800	50.0000	0.0000	(0.3493)	(0.0376)	0.0000	1	(0.3868)	01/06/2025
603609.SH	12/18/2024	SDB3264054655	1,300.00	1.2293	1,567.99	1,598.10	0.0000	4.5800	50.0000	0.0000	(0.1995)	(0.0222)	0.0000	1	(0.2217)	01/06/2025
603609.SH	12/18/2024	SDB3264054655	3,600.00	1.2293	4,367.09	4,425.51	0.0000	4.5800	50.0000	0.0000	(0.5556)	(0.0615)	0.0000	1	(0.6171)	01/06/2025
603609.SH	12/18/2024	SDB3264054655	3,500.00	1.2293	4,221.77	4,302.58	0.0000	4.5800	50.0000	0.0000	(0.5371)	(0.0598)	0.0000	1	(0.5969)	01/06/2025
603609.SH	12/18/2024	SDB3264054655	10,000.00	1.2293	12,038.18	12,293.09	0.0000	4.5800	50.0000	0.0000	(1.5315)	(0.1707)	0.0000	1	(1.7023)	01/06/2025
603609.SH	12/17/2024	SDB3264054655	1,000.00	1.2593	1,229.56	1,259.26	0.0000	4.5800	50.0000	0.0000	(0.1564)	(0.0175)	0.0000	1	(0.1739)	01/06/2025
603609.SH	12/17/2024	SDB3264054655	2,200.00	1.2593	2,745.34	2,770.38	0.0000	4.5800	50.0000	0.0000	(0.3493)	(0.0385)	0.0000	1	(0.3877)	01/06/2025
603609.SH	12/17/2024	SDB3264054655	1,300.00	1.2593	1,567.99	1,637.04	0.0000	4.5800	50.0000	0.0000	(0.1995)	(0.0227)	0.0000	1	(0.2222)	01/06/2025
603609.SH	12/17/2024	SDB3264054655	3,600.00	1.2593	4,367.09	4,533.35	0.0000	4.5800	50.0000	0.0000	(0.5556)	(0.0630)	0.0000	1	(0.6186)	01/06/2025
603609.SH	12/17/2024	SDB3264054655	3,500.00	1.2593	4,221.77	4,407.42	0.0000	4.5800	50.0000	0.0000	(0.5371)	(0.0612)	0.0000	1	(0.5983)	01/06/2025
603609.SH	12/17/2024	SDB3264054655	10,000.00	1.2593	12,038.18	12,592.64	0.0000	4.5800	50.0000	0.0000	(1.5315)	(0.1749)	0.0000	1	(1.7064)	01/06/2025
603609.SH	12/16/2024	SDB3264054655	1,300.00	1.2209	1,567.99	1,587.23	0.0000	4.5800	50.0000	0.0000	(0.1995)	(0.0220)	0.0000	1	(0.2215)	01/06/2025
603609.SH	12/16/2024	SDB3264054655	3,600.00	1.2209	4,367.09	4,395.42	0.0000	4.5800	50.0000	0.0000	(0.5556)	(0.0610)	0.0000	1	(0.6166)	01/06/2025
603609.SH	12/16/2024	SDB3264054655	3,500.00	1.2209	4,221.77	4,273.32	0.0000	4.5800	50.0000	0.0000	(0.5371)	(0.0594)	0.0000	1	(0.5965)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
WELLHOPE FOODS CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603609.SH	12/16/2024	SDB3264054655	10,000.00	1.2209	12,038.18	12,209.49	0.0000	4.5800	50.0000	0.0000	(1.5315)	(0.1696)	0.0000	1	(1.7011)	01/06/2025
603609.SH	12/13/2024	SDB3264054655	3,500.00	1.2062	4,221.77	4,221.77	0.0000	4.5800	50.0000	0.0000	(1.6113)	(0.1759)	0.0000	3	(1.7872)	01/06/2025
603609.SH	12/13/2024	SDB3264054655	10,000.00	1.2038	12,038.18	12,038.18	0.0000	4.5800	50.0000	0.0000	(4.5946)	(0.5016)	0.0000	3	(5.0962)	01/06/2025
TOTAL WELLHOPE FOODS CO., LTD. CMN CLASS A SERIES NORTHBOUND											(97.2985)	(11.1719)	0.0000		(108.4704)	

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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
WESTERN MINING CO., LTD. CMN CLASS A SERIES NORTHBOUND																
601168.SH	01/03/2025	SDB3260588440	400.00	2.2491	930.88	899.65	0.0000	4.3300	50.0000	0.0000	(0.3359)	(0.0375)	0.0000	3	(0.3734)	01/06/2025
601168.SH	01/03/2025	SDB3260588440	2,800.00	2.2491	6,516.17	6,297.56	0.0000	4.3300	50.0000	0.0000	(2.3513)	(0.2624)	0.0000	3	(2.6137)	01/06/2025
601168.SH	01/03/2025	SDB3260588440	5,500.00	2.2491	12,799.62	12,370.20	0.0000	4.3300	50.0000	0.0000	(4.6185)	(0.5154)	0.0000	3	(5.1340)	01/06/2025
601168.SH	01/03/2025	SDB3260588440	3,300.00	2.2491	7,679.77	7,422.12	0.0000	4.3300	50.0000	0.0000	(2.7711)	(0.3093)	0.0000	3	(3.0804)	01/06/2025
601168.SH	01/03/2025	SDB3260588440	4,200.00	2.2491	9,774.26	9,446.34	0.0000	4.3300	50.0000	0.0000	(3.5269)	(0.3936)	0.0000	3	(3.9205)	01/06/2025
601168.SH	01/03/2025	SDB3260588440	800.00	2.2491	1,861.76	1,799.30	0.0000	4.3300	50.0000	0.0000	(0.6718)	(0.0750)	0.0000	3	(0.7468)	01/06/2025
601168.SH	01/03/2025	SDB3260588440	7,300.00	2.2491	16,988.59	16,418.63	0.0000	4.3300	50.0000	0.0000	(6.1300)	(0.6841)	0.0000	3	(6.8142)	01/06/2025
601168.SH	01/03/2025	SDB3260588440	300.00	2.2491	698.16	674.74	0.0000	4.3300	50.0000	0.0000	(0.2519)	(0.0281)	0.0000	3	(0.2800)	01/06/2025
601168.SH	01/03/2025	SDB3260588440	800.00	2.2491	1,861.76	1,799.30	0.0000	4.3300	50.0000	0.0000	(0.6718)	(0.0750)	0.0000	3	(0.7468)	01/06/2025
601168.SH	01/03/2025	SDB3260588440	3,400.00	2.2491	7,912.49	7,647.04	0.0000	4.3300	50.0000	0.0000	(2.8551)	(0.3186)	0.0000	3	(3.1737)	01/06/2025
601168.SH	01/03/2025	SDB3260588440	1,200.00	2.2491	2,792.64	2,698.95	0.0000	4.3300	50.0000	0.0000	(1.0077)	(0.1125)	0.0000	3	(1.1201)	01/06/2025
601168.SH	01/03/2025	SDB3260588440	400.00	2.2491	930.88	899.65	0.0000	4.3300	50.0000	0.0000	(0.3359)	(0.0375)	0.0000	3	(0.3734)	01/06/2025
601168.SH	01/03/2025	SDB3260588440	2,700.00	2.2491	6,283.45	6,072.65	0.0000	4.3300	50.0000	0.0000	(2.2673)	(0.2530)	0.0000	3	(2.5203)	01/06/2025
601168.SH	01/03/2025	SDB3260588440	16,300.00	2.2491	37,933.43	36,660.79	0.0000	4.3300	50.0000	0.0000	(13.6876)	(1.5275)	0.0000	3	(15.2152)	01/06/2025
601168.SH	01/03/2025	SDB3260588440	5,200.00	2.2491	12,101.46	11,695.47	0.0000	4.3300	50.0000	0.0000	(4.3666)	(0.4873)	0.0000	3	(4.8539)	01/06/2025
601168.SH	01/03/2025	SDB3260588440	2,300.00	2.2491	5,352.57	5,172.99	0.0000	4.3300	50.0000	0.0000	(1.9314)	(0.2155)	0.0000	3	(2.1469)	01/06/2025
601168.SH	01/03/2025	SDB3260588440	12,000.00	2.2491	27,926.45	26,989.54	0.0000	4.3300	50.0000	0.0000	(10.0768)	(1.1246)	0.0000	3	(11.2014)	01/06/2025
601168.SH	01/03/2025	SDB3260588440	500.00	2.2491	1,163.60	1,124.56	0.0000	4.3300	50.0000	0.0000	(0.4199)	(0.0469)	0.0000	3	(0.4667)	01/06/2025
601168.SH	01/03/2025	SDB3260588440	500.00	2.2491	1,163.60	1,124.56	0.0000	4.3300	50.0000	0.0000	(0.4199)	(0.0469)	0.0000	3	(0.4667)	01/06/2025
601168.SH	01/03/2025	SDB3260588440	100.00	2.2491	232.72	224.91	0.0000	4.3300	50.0000	0.0000	(0.0840)	(0.0094)	0.0000	3	(0.0933)	01/06/2025
601168.SH	01/03/2025	SDB3260588440	3,600.00	2.2491	8,377.93	8,096.86	0.0000	4.3300	50.0000	0.0000	(3.0230)	(0.3374)	0.0000	3	(3.3604)	01/06/2025
601168.SH	01/03/2025	SDB3260588440	3,100.00	2.2491	7,214.33	6,972.30	0.0000	4.3300	50.0000	0.0000	(2.6032)	(0.2905)	0.0000	3	(2.8937)	01/06/2025
601168.SH	01/03/2025	SDB3260588440	1,800.00	2.2491	4,188.97	4,048.43	0.0000	4.3300	50.0000	0.0000	(1.5115)	(0.1687)	0.0000	3	(1.6802)	01/06/2025
601168.SH	01/03/2025	SDB3260588440	100.00	2.2491	232.72	224.91	0.0000	4.3300	50.0000	0.0000	(0.0840)	(0.0094)	0.0000	3	(0.0933)	01/06/2025
601168.SH	01/03/2025	SDB3260588440	4,500.00	2.2491	10,472.42	10,121.08	0.0000	4.3300	50.0000	0.0000	(3.7788)	(0.4217)	0.0000	3	(4.2005)	01/06/2025
601168.SH	01/03/2025	SDB3260588440	45,200.00	2.2491	105,189.62	101,660.59	0.0000	4.3300	50.0000	0.0000	(37.9559)	(4.2359)	0.0000	3	(42.1918)	01/06/2025
601168.SH	01/03/2025	SDB3260588440	800.00	2.2491	1,861.76	1,799.30	0.0000	4.3300	50.0000	0.0000	(0.6718)	(0.0750)	0.0000	3	(0.7468)	01/06/2025
601168.SH	01/02/2025	SDB3260588440	400.00	2.2222	930.88	888.89	0.0000	4.3300	50.0000	0.0000	(0.1120)	(0.0123)	0.0000	1	(0.1243)	01/06/2025
601168.SH	01/02/2025	SDB3260588440	2,800.00	2.2222	6,516.17	6,222.26	0.0000	4.3300	50.0000	0.0000	(0.7838)	(0.0864)	0.0000	1	(0.8702)	01/06/2025
601168.SH	01/02/2025	SDB3260588440	5,500.00	2.2222	12,799.62	12,222.30	0.0000	4.3300	50.0000	0.0000	(1.5395)	(0.1698)	0.0000	1	(1.7093)	01/06/2025
601168.SH	01/02/2025	SDB3260588440	3,300.00	2.2222	7,679.77	7,333.38	0.0000	4.3300	50.0000	0.0000	(0.9237)	(0.1019)	0.0000	1	(1.0256)	01/06/2025
601168.SH	01/02/2025	SDB3260588440	4,200.00	2.2222	9,774.26	9,333.40	0.0000	4.3300	50.0000	0.0000	(1.1756)	(0.1296)	0.0000	1	(1.3053)	01/06/2025
601168.SH	01/02/2025	SDB3260588440	800.00	2.2222	1,861.76	1,777.79	0.0000	4.3300	50.0000	0.0000	(0.2239)	(0.0247)	0.0000	1	(0.2486)	01/06/2025
601168.SH	01/02/2025	SDB3260588440	7,300.00	2.2222	16,988.59	16,222.33	0.0000	4.3300	50.0000	0.0000	(2.0433)	(0.2253)	0.0000	1	(2.2687)	01/06/2025
601168.SH	01/02/2025	SDB3260588440	300.00	2.2222	698.16	666.67	0.0000	4.3300	50.0000	0.0000	(0.0840)	(0.0093)	0.0000	1	(0.0932)	01/06/2025
601168.SH	01/02/2025	SDB3260588440	800.00	2.2222	1,861.76	1,777.79	0.0000	4.3300	50.0000	0.0000	(0.2239)	(0.0247)	0.0000	1	(0.2486)	01/06/2025
601168.SH	01/02/2025	SDB3260588440	3,400.00	2.2222	7,912.49	7,555.61	0.0000	4.3300	50.0000	0.0000	(0.9517)	(0.1049)	0.0000	1	(1.0566)	01/06/2025
601168.SH	01/02/2025	SDB3260588440	1,200.00	2.2222	2,792.64	2,666.68	0.0000	4.3300	50.0000	0.0000	(0.3359)	(0.0370)	0.0000	1	(0.3729)	01/06/2025
601168.SH	01/02/2025	SDB3260588440	400.00	2.2222	930.88	888.89	0.0000	4.3300	50.0000	0.0000	(0.1120)	(0.0123)	0.0000	1	(0.1243)	01/06/2025
601168.SH	01/02/2025	SDB3260588440	2,700.00	2.2222	6,283.45	6,000.04	0.0000	4.3300	50.0000	0.0000	(0.7558)	(0.0833)	0.0000	1	(0.8391)	01/06/2025
601168.SH	01/02/2025	SDB3260588440	16,300.00	2.2222	37,933.43	36,222.46	0.0000	4.3300	50.0000	0.0000	(4.5625)	(0.5031)	0.0000	1	(5.0656)	01/06/2025
601168.SH	01/02/2025	SDB3260588440	5,200.00	2.2222	12,101.46	11,555.63	0.0000	4.3300	50.0000	0.0000	(1.4555)	(0.1605)	0.0000	1	(1.6160)	01/06/2025
601168.SH	01/02/2025	SDB3260588440	2,300.00	2.2222	5,352.57	5,111.15	0.0000	4.3300	50.0000	0.0000	(0.6438)	(0.0710)	0.0000	1	(0.7148)	01/06/2025
601168.SH	01/02/2025	SDB3260588440	12,000.00	2.2222	27,926.45	26,666.84	0.0000	4.3300	50.0000	0.0000	(3.3589)	(0.3704)	0.0000	1	(3.7293)	01/06/2025
601168.SH	01/02/2025	SDB3260588440	500.00	2.2222	1,163.60	1,111.12	0.0000	4.3300	50.0000	0.0000	(0.1400)	(0.0154)	0.0000	1	(0.1554)	01/06/2025
601168.SH	01/02/2025	SDB3260588440	500.00	2.2222	1,163.60	1,111.12	0.0000	4.3300	50.0000	0.0000	(0.1400)	(0.0154)	0.0000	1	(0.1554)	01/06/2025
601168.SH	01/02/2025	SDB3260588440	100.00	2.2222	232.72	222.22	0.0000	4.3300	50.0000	0.0000	(0.0280)	(0.0031)	0.0000	1	(0.0311)	01/06/2025
601168.SH	01/02/2025	SDB3260588440	3,600.00	2.2222	8,377.93	8,000.05	0.0000	4.3300	50.0000	0.0000	(1.0077)	(0.1111)	0.0000	1	(1.1188)	01/06/2025
601168.SH	01/02/2025	SDB3260588440	3,100.00	2.2222	7,214.33	6,888.93	0.0000	4.3300	50.0000	0.0000	(0.8677)	(0.0957)	0.0000	1	(0.9634)	01/06/2025
601168.SH	01/02/2025	SDB3260588440	1,800.00	2.2222	4,188.97	4,000.03	0.0000	4.3300	50.0000	0.0000	(0.5038)	(0.0556)	0.0000	1	(0.5594)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
WESTERN MINING CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
601168.SH	01/02/2025	SDB3260588440	100.00	2.2222	232.72	222.22	0.0000	4.3300	50.0000	0.0000	(0.0280)	(0.0031)	0.0000	1	(0.0311)	01/06/2025
601168.SH	01/02/2025	SDB3260588440	4,500.00	2.2222	10,472.42	10,000.07	0.0000	4.3300	50.0000	0.0000	(1.2596)	(0.1389)	0.0000	1	(1.3985)	01/06/2025
601168.SH	01/02/2025	SDB3260588440	45,200.00	2.2222	105,189.62	100,445.11	0.0000	4.3300	50.0000	0.0000	(12.6520)	(1.3951)	0.0000	1	(14.0470)	01/06/2025
601168.SH	01/02/2025	SDB3260588440	800.00	2.2222	1,861.76	1,777.79	0.0000	4.3300	50.0000	0.0000	(0.2239)	(0.0247)	0.0000	1	(0.2486)	01/06/2025
601168.SH	12/31/2024	SDB3260588440	400.00	2.2371	930.88	894.85	0.0000	4.3300	50.0000	0.0000	(0.2239)	(0.0249)	0.0000	2	(0.2488)	01/06/2025
601168.SH	12/31/2024	SDB3260588440	2,800.00	2.2371	6,516.17	6,263.92	0.0000	4.3300	50.0000	0.0000	(1.5675)	(0.1740)	0.0000	2	(1.7415)	01/06/2025
601168.SH	12/31/2024	SDB3260588440	5,500.00	2.2371	12,799.62	12,304.13	0.0000	4.3300	50.0000	0.0000	(3.0790)	(0.3418)	0.0000	2	(3.4208)	01/06/2025
601168.SH	12/31/2024	SDB3260588440	3,300.00	2.2371	7,679.77	7,382.48	0.0000	4.3300	50.0000	0.0000	(1.8474)	(0.2051)	0.0000	2	(2.0525)	01/06/2025
601168.SH	12/31/2024	SDB3260588440	4,200.00	2.2371	9,774.26	9,395.88	0.0000	4.3300	50.0000	0.0000	(2.3513)	(0.2610)	0.0000	2	(2.6122)	01/06/2025
601168.SH	12/31/2024	SDB3260588440	800.00	2.2371	1,861.76	1,789.69	0.0000	4.3300	50.0000	0.0000	(0.4479)	(0.0497)	0.0000	2	(0.4976)	01/06/2025
601168.SH	12/31/2024	SDB3260588440	7,300.00	2.2371	16,988.59	16,330.94	0.0000	4.3300	50.0000	0.0000	(4.0867)	(0.4536)	0.0000	2	(4.5403)	01/06/2025
601168.SH	12/31/2024	SDB3260588440	300.00	2.2371	698.16	671.13	0.0000	4.3300	50.0000	0.0000	(0.1679)	(0.0186)	0.0000	2	(0.1866)	01/06/2025
601168.SH	12/31/2024	SDB3260588440	800.00	2.2371	1,861.76	1,789.69	0.0000	4.3300	50.0000	0.0000	(0.4479)	(0.0497)	0.0000	2	(0.4976)	01/06/2025
601168.SH	12/31/2024	SDB3260588440	3,400.00	2.2371	7,912.49	7,606.19	0.0000	4.3300	50.0000	0.0000	(1.9034)	(0.2113)	0.0000	2	(2.1147)	01/06/2025
601168.SH	12/31/2024	SDB3260588440	1,200.00	2.2371	2,792.64	2,684.54	0.0000	4.3300	50.0000	0.0000	(0.6718)	(0.0746)	0.0000	2	(0.7464)	01/06/2025
601168.SH	12/31/2024	SDB3260588440	400.00	2.2371	930.88	894.85	0.0000	4.3300	50.0000	0.0000	(0.2239)	(0.0249)	0.0000	2	(0.2488)	01/06/2025
601168.SH	12/31/2024	SDB3260588440	2,700.00	2.2371	6,283.45	6,040.21	0.0000	4.3300	50.0000	0.0000	(1.5115)	(0.1678)	0.0000	2	(1.6793)	01/06/2025
601168.SH	12/31/2024	SDB3260588440	16,300.00	2.2371	37,933.43	36,464.97	0.0000	4.3300	50.0000	0.0000	(9.1251)	(1.0129)	0.0000	2	(10.1380)	01/06/2025
601168.SH	12/31/2024	SDB3260588440	5,200.00	2.2371	12,101.46	11,633.00	0.0000	4.3300	50.0000	0.0000	(2.9111)	(0.3231)	0.0000	2	(3.2342)	01/06/2025
601168.SH	12/31/2024	SDB3260588440	2,300.00	2.2371	5,352.57	5,145.36	0.0000	4.3300	50.0000	0.0000	(1.2876)	(0.1429)	0.0000	2	(1.4305)	01/06/2025
601168.SH	12/31/2024	SDB3260588440	12,000.00	2.2371	27,926.45	26,845.38	0.0000	4.3300	50.0000	0.0000	(6.7179)	(0.7457)	0.0000	2	(7.4636)	01/06/2025
601168.SH	12/31/2024	SDB3260588440	500.00	2.2371	1,163.60	1,118.56	0.0000	4.3300	50.0000	0.0000	(0.2799)	(0.0311)	0.0000	2	(0.3110)	01/06/2025
601168.SH	12/31/2024	SDB3260588440	500.00	2.2371	1,163.60	1,118.56	0.0000	4.3300	50.0000	0.0000	(0.2799)	(0.0311)	0.0000	2	(0.3110)	01/06/2025
601168.SH	12/31/2024	SDB3260588440	100.00	2.2371	232.72	223.71	0.0000	4.3300	50.0000	0.0000	(0.0560)	(0.0062)	0.0000	2	(0.0622)	01/06/2025
601168.SH	12/31/2024	SDB3260588440	3,600.00	2.2371	8,377.93	8,053.61	0.0000	4.3300	50.0000	0.0000	(2.0154)	(0.2237)	0.0000	2	(2.2391)	01/06/2025
601168.SH	12/31/2024	SDB3260588440	3,100.00	2.2371	7,214.33	6,935.06	0.0000	4.3300	50.0000	0.0000	(1.7354)	(0.1926)	0.0000	2	(1.9281)	01/06/2025
601168.SH	12/31/2024	SDB3260588440	1,800.00	2.2371	4,188.97	4,026.81	0.0000	4.3300	50.0000	0.0000	(1.0077)	(0.1119)	0.0000	2	(1.1195)	01/06/2025
601168.SH	12/31/2024	SDB3260588440	100.00	2.2371	232.72	223.71	0.0000	4.3300	50.0000	0.0000	(0.0560)	(0.0062)	0.0000	2	(0.0622)	01/06/2025
601168.SH	12/31/2024	SDB3260588440	4,500.00	2.2371	10,472.42	10,067.02	0.0000	4.3300	50.0000	0.0000	(2.5192)	(0.2796)	0.0000	2	(2.7988)	01/06/2025
601168.SH	12/31/2024	SDB3260588440	45,200.00	2.2371	105,189.62	101,117.60	0.0000	4.3300	50.0000	0.0000	(25.3039)	(2.8088)	0.0000	2	(28.1128)	01/06/2025
601168.SH	12/31/2024	SDB3260588440	800.00	2.2371	1,861.76	1,789.69	0.0000	4.3300	50.0000	0.0000	(0.4479)	(0.0497)	0.0000	2	(0.4976)	01/06/2025
601168.SH	12/30/2024	SDB3260588440	400.00	2.1861	930.88	874.43	0.0000	4.3300	50.0000	0.0000	(0.1120)	(0.0121)	0.0000	1	(0.1241)	01/06/2025
601168.SH	12/30/2024	SDB3260588440	2,800.00	2.1861	6,516.17	6,120.99	0.0000	4.3300	50.0000	0.0000	(0.7838)	(0.0850)	0.0000	1	(0.8688)	01/06/2025
601168.SH	12/30/2024	SDB3260588440	5,500.00	2.1861	12,799.62	12,023.38	0.0000	4.3300	50.0000	0.0000	(1.5395)	(0.1670)	0.0000	1	(1.7065)	01/06/2025
601168.SH	12/30/2024	SDB3260588440	3,300.00	2.1861	7,679.77	7,214.03	0.0000	4.3300	50.0000	0.0000	(0.9237)	(0.1002)	0.0000	1	(1.0239)	01/06/2025
601168.SH	12/30/2024	SDB3260588440	4,200.00	2.1861	9,774.26	9,181.49	0.0000	4.3300	50.0000	0.0000	(1.1756)	(0.1275)	0.0000	1	(1.3031)	01/06/2025
601168.SH	12/30/2024	SDB3260588440	800.00	2.1861	1,861.76	1,748.86	0.0000	4.3300	50.0000	0.0000	(0.2239)	(0.0243)	0.0000	1	(0.2482)	01/06/2025
601168.SH	12/30/2024	SDB3260588440	7,300.00	2.1861	16,988.59	15,958.30	0.0000	4.3300	50.0000	0.0000	(2.0433)	(0.2216)	0.0000	1	(2.2650)	01/06/2025
601168.SH	12/30/2024	SDB3260588440	300.00	2.1861	698.16	655.82	0.0000	4.3300	50.0000	0.0000	(0.0840)	(0.0091)	0.0000	1	(0.0931)	01/06/2025
601168.SH	12/30/2024	SDB3260588440	800.00	2.1861	1,861.76	1,748.86	0.0000	4.3300	50.0000	0.0000	(0.2239)	(0.0243)	0.0000	1	(0.2482)	01/06/2025
601168.SH	12/30/2024	SDB3260588440	3,400.00	2.1861	7,912.49	7,432.63	0.0000	4.3300	50.0000	0.0000	(0.9517)	(0.1032)	0.0000	1	(1.0549)	01/06/2025
601168.SH	12/30/2024	SDB3260588440	1,200.00	2.1861	2,792.64	2,623.28	0.0000	4.3300	50.0000	0.0000	(0.3359)	(0.0364)	0.0000	1	(0.3723)	01/06/2025
601168.SH	12/30/2024	SDB3260588440	400.00	2.1861	930.88	874.43	0.0000	4.3300	50.0000	0.0000	(0.1120)	(0.0121)	0.0000	1	(0.1241)	01/06/2025
601168.SH	12/30/2024	SDB3260588440	2,700.00	2.1861	6,283.45	5,902.39	0.0000	4.3300	50.0000	0.0000	(0.7558)	(0.0820)	0.0000	1	(0.8377)	01/06/2025
601168.SH	12/30/2024	SDB3260588440	16,300.00	2.1861	37,933.43	35,632.92	0.0000	4.3300	50.0000	0.0000	(4.5625)	(0.4949)	0.0000	1	(5.0574)	01/06/2025
601168.SH	12/30/2024	SDB3260588440	5,200.00	2.1861	12,101.46	11,367.56	0.0000	4.3300	50.0000	0.0000	(1.4555)	(0.1579)	0.0000	1	(1.6134)	01/06/2025
601168.SH	12/30/2024	SDB3260588440	2,300.00	2.1861	5,352.57	5,027.96	0.0000	4.3300	50.0000	0.0000	(0.6438)	(0.0698)	0.0000	1	(0.7136)	01/06/2025
601168.SH	12/30/2024	SDB3260588440	12,000.00	2.1861	27,926.45	26,232.83	0.0000	4.3300	50.0000	0.0000	(3.3589)	(0.3643)	0.0000	1	(3.7233)	01/06/2025
601168.SH	12/30/2024	SDB3260588440	500.00	2.1861	1,163.60	1,093.03	0.0000	4.3300	50.0000	0.0000	(0.1400)	(0.0152)	0.0000	1	(0.1551)	01/06/2025
601168.SH	12/30/2024	SDB3260588440	500.00	2.1861	1,163.60	1,093.03	0.0000	4.3300	50.0000	0.0000	(0.1400)	(0.0152)	0.0000	1	(0.1551)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
WESTERN MINING CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
601168.SH	12/30/2024	SDB3260588440	100.00	2.1861	232.72	218.61	0.0000	4.3300	50.0000	0.0000	(0.0280)	(0.0030)	0.0000	1	(0.0310)	01/06/2025
601168.SH	12/30/2024	SDB3260588440	3,600.00	2.1861	8,377.93	7,869.85	0.0000	4.3300	50.0000	0.0000	(1.0077)	(0.1093)	0.0000	1	(1.1170)	01/06/2025
601168.SH	12/30/2024	SDB3260588440	3,100.00	2.1861	7,214.33	6,776.81	0.0000	4.3300	50.0000	0.0000	(0.8677)	(0.0941)	0.0000	1	(0.9618)	01/06/2025
601168.SH	12/30/2024	SDB3260588440	1,800.00	2.1861	4,188.97	3,934.92	0.0000	4.3300	50.0000	0.0000	(0.5038)	(0.0547)	0.0000	1	(0.5585)	01/06/2025
601168.SH	12/30/2024	SDB3260588440	100.00	2.1861	232.72	218.61	0.0000	4.3300	50.0000	0.0000	(0.0280)	(0.0030)	0.0000	1	(0.0310)	01/06/2025
601168.SH	12/30/2024	SDB3260588440	4,500.00	2.1861	10,472.42	9,837.31	0.0000	4.3300	50.0000	0.0000	(1.2596)	(0.1366)	0.0000	1	(1.3962)	01/06/2025
601168.SH	12/30/2024	SDB3260588440	45,200.00	2.1861	105,189.62	98,810.32	0.0000	4.3300	50.0000	0.0000	(12.6520)	(1.3724)	0.0000	1	(14.0243)	01/06/2025
601168.SH	12/30/2024	SDB3260588440	800.00	2.1861	1,861.76	1,748.86	0.0000	4.3300	50.0000	0.0000	(0.2239)	(0.0243)	0.0000	1	(0.2482)	01/06/2025
601168.SH	12/27/2024	SDB3260588440	400.00	2.1798	930.88	871.92	0.0000	4.3300	50.0000	0.0000	(0.3359)	(0.0363)	0.0000	3	(0.3722)	01/06/2025
601168.SH	12/27/2024	SDB3260588440	2,800.00	2.1798	6,516.17	6,103.45	0.0000	4.3300	50.0000	0.0000	(2.3513)	(0.2543)	0.0000	3	(2.6056)	01/06/2025
601168.SH	12/27/2024	SDB3260588440	5,500.00	2.1798	12,799.62	11,988.92	0.0000	4.3300	50.0000	0.0000	(4.6185)	(0.4995)	0.0000	3	(5.1181)	01/06/2025
601168.SH	12/27/2024	SDB3260588440	3,300.00	2.1798	7,679.77	7,193.35	0.0000	4.3300	50.0000	0.0000	(2.7711)	(0.2997)	0.0000	3	(3.0708)	01/06/2025
601168.SH	12/27/2024	SDB3260588440	4,200.00	2.1798	9,774.26	9,155.17	0.0000	4.3300	50.0000	0.0000	(3.5269)	(0.3815)	0.0000	3	(3.9083)	01/06/2025
601168.SH	12/27/2024	SDB3260588440	800.00	2.1798	1,861.76	1,743.84	0.0000	4.3300	50.0000	0.0000	(0.6718)	(0.0727)	0.0000	3	(0.7444)	01/06/2025
601168.SH	12/27/2024	SDB3260588440	7,300.00	2.1798	16,988.59	15,912.56	0.0000	4.3300	50.0000	0.0000	(6.1300)	(0.6630)	0.0000	3	(6.7931)	01/06/2025
601168.SH	12/27/2024	SDB3260588440	300.00	2.1798	698.16	653.94	0.0000	4.3300	50.0000	0.0000	(0.2519)	(0.0272)	0.0000	3	(0.2792)	01/06/2025
601168.SH	12/27/2024	SDB3260588440	800.00	2.1798	1,861.76	1,743.84	0.0000	4.3300	50.0000	0.0000	(0.6718)	(0.0727)	0.0000	3	(0.7444)	01/06/2025
601168.SH	12/27/2024	SDB3260588440	3,400.00	2.1798	7,912.49	7,411.33	0.0000	4.3300	50.0000	0.0000	(2.8551)	(0.3088)	0.0000	3	(3.1639)	01/06/2025
601168.SH	12/27/2024	SDB3260588440	1,200.00	2.1798	2,792.64	2,615.76	0.0000	4.3300	50.0000	0.0000	(1.0077)	(0.1090)	0.0000	3	(1.1167)	01/06/2025
601168.SH	12/27/2024	SDB3260588440	400.00	2.1798	930.88	871.92	0.0000	4.3300	50.0000	0.0000	(0.3359)	(0.0363)	0.0000	3	(0.3722)	01/06/2025
601168.SH	12/27/2024	SDB3260588440	2,700.00	2.1798	6,283.45	5,885.47	0.0000	4.3300	50.0000	0.0000	(2.2673)	(0.2452)	0.0000	3	(2.5125)	01/06/2025
601168.SH	12/27/2024	SDB3260588440	16,300.00	2.1798	37,933.43	35,530.79	0.0000	4.3300	50.0000	0.0000	(13.6876)	(1.4804)	0.0000	3	(15.1681)	01/06/2025
601168.SH	12/27/2024	SDB3260588440	5,200.00	2.1798	12,101.46	11,334.98	0.0000	4.3300	50.0000	0.0000	(4.3666)	(0.4723)	0.0000	3	(4.8389)	01/06/2025
601168.SH	12/27/2024	SDB3260588440	2,300.00	2.1798	5,352.57	5,013.55	0.0000	4.3300	50.0000	0.0000	(1.9314)	(0.2089)	0.0000	3	(2.1403)	01/06/2025
601168.SH	12/27/2024	SDB3260588440	12,000.00	2.1798	27,926.45	26,157.64	0.0000	4.3300	50.0000	0.0000	(10.0768)	(1.0899)	0.0000	3	(11.1667)	01/06/2025
601168.SH	12/27/2024	SDB3260588440	500.00	2.1798	1,163.60	1,089.90	0.0000	4.3300	50.0000	0.0000	(0.4199)	(0.0454)	0.0000	3	(0.4653)	01/06/2025
601168.SH	12/27/2024	SDB3260588440	500.00	2.1798	1,163.60	1,089.90	0.0000	4.3300	50.0000	0.0000	(0.4199)	(0.0454)	0.0000	3	(0.4653)	01/06/2025
601168.SH	12/27/2024	SDB3260588440	100.00	2.1798	232.72	217.98	0.0000	4.3300	50.0000	0.0000	(0.0840)	(0.0091)	0.0000	3	(0.0931)	01/06/2025
601168.SH	12/27/2024	SDB3260588440	3,600.00	2.1798	8,377.93	7,847.29	0.0000	4.3300	50.0000	0.0000	(3.0230)	(0.3270)	0.0000	3	(3.3500)	01/06/2025
601168.SH	12/27/2024	SDB3260588440	3,100.00	2.1798	7,214.33	6,757.39	0.0000	4.3300	50.0000	0.0000	(2.6032)	(0.2816)	0.0000	3	(2.8847)	01/06/2025
601168.SH	12/27/2024	SDB3260588440	1,800.00	2.1798	4,188.97	3,923.65	0.0000	4.3300	50.0000	0.0000	(1.5115)	(0.1635)	0.0000	3	(1.6750)	01/06/2025
601168.SH	12/27/2024	SDB3260588440	100.00	2.1798	232.72	217.98	0.0000	4.3300	50.0000	0.0000	(0.0840)	(0.0091)	0.0000	3	(0.0931)	01/06/2025
601168.SH	12/27/2024	SDB3260588440	4,500.00	2.1798	10,472.42	9,809.11	0.0000	4.3300	50.0000	0.0000	(3.7788)	(0.4087)	0.0000	3	(4.1875)	01/06/2025
601168.SH	12/27/2024	SDB3260588440	45,200.00	2.1798	105,189.62	98,527.10	0.0000	4.3300	50.0000	0.0000	(37.9559)	(4.1053)	0.0000	3	(42.0612)	01/06/2025
601168.SH	12/27/2024	SDB3260588440	800.00	2.1798	1,861.76	1,743.84	0.0000	4.3300	50.0000	0.0000	(0.6718)	(0.0727)	0.0000	3	(0.7444)	01/06/2025
601168.SH	12/26/2024	SDB3260588440	400.00	2.2409	930.88	896.36	0.0000	4.3300	50.0000	0.0000	(0.1120)	(0.0124)	0.0000	1	(0.1244)	01/06/2025
601168.SH	12/26/2024	SDB3260588440	2,800.00	2.2409	6,516.17	6,274.54	0.0000	4.3300	50.0000	0.0000	(0.7838)	(0.0871)	0.0000	1	(0.8709)	01/06/2025
601168.SH	12/26/2024	SDB3260588440	5,500.00	2.2409	12,799.62	12,324.99	0.0000	4.3300	50.0000	0.0000	(1.5395)	(0.1712)	0.0000	1	(1.7107)	01/06/2025
601168.SH	12/26/2024	SDB3260588440	3,300.00	2.2409	7,679.77	7,395.00	0.0000	4.3300	50.0000	0.0000	(0.9237)	(0.1027)	0.0000	1	(1.0264)	01/06/2025
601168.SH	12/26/2024	SDB3260588440	4,200.00	2.2409	9,774.26	9,411.81	0.0000	4.3300	50.0000	0.0000	(1.1756)	(0.1307)	0.0000	1	(1.3063)	01/06/2025
601168.SH	12/26/2024	SDB3260588440	800.00	2.2409	1,861.76	1,792.73	0.0000	4.3300	50.0000	0.0000	(0.2239)	(0.0249)	0.0000	1	(0.2488)	01/06/2025
601168.SH	12/26/2024	SDB3260588440	7,300.00	2.2409	16,988.59	16,358.63	0.0000	4.3300	50.0000	0.0000	(2.0433)	(0.2272)	0.0000	1	(2.2706)	01/06/2025
601168.SH	12/26/2024	SDB3260588440	300.00	2.2409	698.16	672.27	0.0000	4.3300	50.0000	0.0000	(0.0840)	(0.0093)	0.0000	1	(0.0933)	01/06/2025
601168.SH	12/26/2024	SDB3260588440	800.00	2.2409	1,861.76	1,792.73	0.0000	4.3300	50.0000	0.0000	(0.2239)	(0.0249)	0.0000	1	(0.2488)	01/06/2025
601168.SH	12/26/2024	SDB3260588440	3,400.00	2.2409	7,912.49	7,619.09	0.0000	4.3300	50.0000	0.0000	(0.9517)	(0.1058)	0.0000	1	(1.0575)	01/06/2025
601168.SH	12/26/2024	SDB3260588440	1,200.00	2.2409	2,792.64	2,689.09	0.0000	4.3300	50.0000	0.0000	(0.3359)	(0.0373)	0.0000	1	(0.3732)	01/06/2025
601168.SH	12/26/2024	SDB3260588440	400.00	2.2409	930.88	896.36	0.0000	4.3300	50.0000	0.0000	(0.1120)	(0.0124)	0.0000	1	(0.1244)	01/06/2025
601168.SH	12/26/2024	SDB3260588440	2,700.00	2.2409	6,283.45	6,050.45	0.0000	4.3300	50.0000	0.0000	(0.7558)	(0.0840)	0.0000	1	(0.8398)	01/06/2025
601168.SH	12/26/2024	SDB3260588440	16,300.00	2.2409	37,933.43	36,526.80	0.0000	4.3300	50.0000	0.0000	(4.5625)	(0.5073)	0.0000	1	(5.0699)	01/06/2025
601168.SH	12/26/2024	SDB3260588440	5,200.00	2.2409	12,101.46	11,652.72	0.0000	4.3300	50.0000	0.0000	(1.4555)	(0.1618)	0.0000	1	(1.6174)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
WESTERN MINING CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
601168.SH	12/26/2024	SDB3260588440	2,300.00	2.2409	5,352.57	5,154.09	0.0000	4.3300	50.0000	0.0000	(0.6438)	(0.0716)	0.0000	1	(0.7154)	01/06/2025
601168.SH	12/26/2024	SDB3260588440	12,000.00	2.2409	27,926.45	26,890.90	0.0000	4.3300	50.0000	0.0000	(3.3589)	(0.3735)	0.0000	1	(3.7324)	01/06/2025
601168.SH	12/26/2024	SDB3260588440	500.00	2.2409	1,163.60	1,120.45	0.0000	4.3300	50.0000	0.0000	(0.1400)	(0.0156)	0.0000	1	(0.1555)	01/06/2025
601168.SH	12/26/2024	SDB3260588440	500.00	2.2409	1,163.60	1,120.45	0.0000	4.3300	50.0000	0.0000	(0.1400)	(0.0156)	0.0000	1	(0.1555)	01/06/2025
601168.SH	12/26/2024	SDB3260588440	100.00	2.2409	232.72	224.09	0.0000	4.3300	50.0000	0.0000	(0.0280)	(0.0031)	0.0000	1	(0.0311)	01/06/2025
601168.SH	12/26/2024	SDB3260588440	3,600.00	2.2409	8,377.93	8,067.27	0.0000	4.3300	50.0000	0.0000	(1.0077)	(0.1120)	0.0000	1	(1.1197)	01/06/2025
601168.SH	12/26/2024	SDB3260588440	3,100.00	2.2409	7,214.33	6,946.81	0.0000	4.3300	50.0000	0.0000	(0.8677)	(0.0965)	0.0000	1	(0.9642)	01/06/2025
601168.SH	12/26/2024	SDB3260588440	1,800.00	2.2409	4,188.97	4,033.63	0.0000	4.3300	50.0000	0.0000	(0.5038)	(0.0560)	0.0000	1	(0.5599)	01/06/2025
601168.SH	12/26/2024	SDB3260588440	100.00	2.2409	232.72	224.09	0.0000	4.3300	50.0000	0.0000	(0.0280)	(0.0031)	0.0000	1	(0.0311)	01/06/2025
601168.SH	12/26/2024	SDB3260588440	4,500.00	2.2409	10,472.42	10,084.09	0.0000	4.3300	50.0000	0.0000	(1.2596)	(0.1401)	0.0000	1	(1.3997)	01/06/2025
601168.SH	12/26/2024	SDB3260588440	45,200.00	2.2409	105,189.62	101,289.04	0.0000	4.3300	50.0000	0.0000	(12.6520)	(1.4068)	0.0000	1	(14.0588)	01/06/2025
601168.SH	12/26/2024	SDB3260588440	800.00	2.2409	1,861.76	1,792.73	0.0000	4.3300	50.0000	0.0000	(0.2239)	(0.0249)	0.0000	1	(0.2488)	01/06/2025
601168.SH	12/24/2024	SDB3260588440	400.00	2.2409	930.88	896.36	0.0000	4.3300	50.0000	0.0000	(0.2239)	(0.0249)	0.0000	2	(0.2488)	01/06/2025
601168.SH	12/24/2024	SDB3260588440	2,800.00	2.2409	6,516.17	6,274.54	0.0000	4.3300	50.0000	0.0000	(1.5675)	(0.1743)	0.0000	2	(1.7418)	01/06/2025
601168.SH	12/24/2024	SDB3260588440	5,500.00	2.2409	12,799.62	12,324.99	0.0000	4.3300	50.0000	0.0000	(3.0790)	(0.3424)	0.0000	2	(3.4214)	01/06/2025
601168.SH	12/24/2024	SDB3260588440	3,300.00	2.2409	7,679.77	7,395.00	0.0000	4.3300	50.0000	0.0000	(1.8474)	(0.2054)	0.0000	2	(2.0528)	01/06/2025
601168.SH	12/24/2024	SDB3260588440	4,200.00	2.2409	9,774.26	9,411.81	0.0000	4.3300	50.0000	0.0000	(2.3513)	(0.2614)	0.0000	2	(2.6127)	01/06/2025
601168.SH	12/24/2024	SDB3260588440	800.00	2.2409	1,861.76	1,792.73	0.0000	4.3300	50.0000	0.0000	(0.4479)	(0.0498)	0.0000	2	(0.4977)	01/06/2025
601168.SH	12/24/2024	SDB3260588440	7,300.00	2.2409	16,988.59	16,358.63	0.0000	4.3300	50.0000	0.0000	(4.0867)	(0.4544)	0.0000	2	(4.5411)	01/06/2025
601168.SH	12/24/2024	SDB3260588440	300.00	2.2409	698.16	672.27	0.0000	4.3300	50.0000	0.0000	(0.1679)	(0.0187)	0.0000	2	(0.1866)	01/06/2025
601168.SH	12/24/2024	SDB3260588440	800.00	2.2409	1,861.76	1,792.73	0.0000	4.3300	50.0000	0.0000	(0.4479)	(0.0498)	0.0000	2	(0.4977)	01/06/2025
601168.SH	12/24/2024	SDB3260588440	3,400.00	2.2409	7,912.49	7,619.09	0.0000	4.3300	50.0000	0.0000	(1.9034)	(0.2116)	0.0000	2	(2.1150)	01/06/2025
601168.SH	12/24/2024	SDB3260588440	1,200.00	2.2409	2,792.64	2,689.09	0.0000	4.3300	50.0000	0.0000	(0.6718)	(0.0747)	0.0000	2	(0.7465)	01/06/2025
601168.SH	12/24/2024	SDB3260588440	400.00	2.2409	930.88	896.36	0.0000	4.3300	50.0000	0.0000	(0.2239)	(0.0249)	0.0000	2	(0.2488)	01/06/2025
601168.SH	12/24/2024	SDB3260588440	2,700.00	2.2409	6,283.45	6,050.45	0.0000	4.3300	50.0000	0.0000	(1.5115)	(0.1681)	0.0000	2	(1.6796)	01/06/2025
601168.SH	12/24/2024	SDB3260588440	16,300.00	2.2409	37,933.43	36,526.80	0.0000	4.3300	50.0000	0.0000	(9.1251)	(1.0146)	0.0000	2	(10.1397)	01/06/2025
601168.SH	12/24/2024	SDB3260588440	5,200.00	2.2409	12,101.46	11,652.72	0.0000	4.3300	50.0000	0.0000	(2.9111)	(0.3237)	0.0000	2	(3.2348)	01/06/2025
601168.SH	12/24/2024	SDB3260588440	2,300.00	2.2409	5,352.57	5,154.09	0.0000	4.3300	50.0000	0.0000	(1.2876)	(0.1432)	0.0000	2	(1.4308)	01/06/2025
601168.SH	12/24/2024	SDB3260588440	12,000.00	2.2409	27,926.45	26,890.90	0.0000	4.3300	50.0000	0.0000	(6.7179)	(0.7470)	0.0000	2	(7.4648)	01/06/2025
601168.SH	12/24/2024	SDB3260588440	500.00	2.2409	1,163.60	1,120.45	0.0000	4.3300	50.0000	0.0000	(0.2799)	(0.0311)	0.0000	2	(0.3110)	01/06/2025
601168.SH	12/24/2024	SDB3260588440	500.00	2.2409	1,163.60	1,120.45	0.0000	4.3300	50.0000	0.0000	(0.2799)	(0.0311)	0.0000	2	(0.3110)	01/06/2025
601168.SH	12/24/2024	SDB3260588440	100.00	2.2409	232.72	224.09	0.0000	4.3300	50.0000	0.0000	(0.0560)	(0.0062)	0.0000	2	(0.0622)	01/06/2025
601168.SH	12/24/2024	SDB3260588440	3,600.00	2.2409	8,377.93	8,067.27	0.0000	4.3300	50.0000	0.0000	(2.0154)	(0.2241)	0.0000	2	(2.2394)	01/06/2025
601168.SH	12/24/2024	SDB3260588440	3,100.00	2.2409	7,214.33	6,946.81	0.0000	4.3300	50.0000	0.0000	(1.7354)	(0.1930)	0.0000	2	(1.9284)	01/06/2025
601168.SH	12/24/2024	SDB3260588440	1,800.00	2.2409	4,188.97	4,033.63	0.0000	4.3300	50.0000	0.0000	(1.0077)	(0.1120)	0.0000	2	(1.1197)	01/06/2025
601168.SH	12/24/2024	SDB3260588440	100.00	2.2409	232.72	224.09	0.0000	4.3300	50.0000	0.0000	(0.0560)	(0.0062)	0.0000	2	(0.0622)	01/06/2025
601168.SH	12/24/2024	SDB3260588440	4,500.00	2.2409	10,472.42	10,084.09	0.0000	4.3300	50.0000	0.0000	(2.5192)	(0.2801)	0.0000	2	(2.7993)	01/06/2025
601168.SH	12/24/2024	SDB3260588440	45,200.00	2.2409	105,189.62	101,289.04	0.0000	4.3300	50.0000	0.0000	(25.3039)	(2.8136)	0.0000	2	(28.1175)	01/06/2025
601168.SH	12/24/2024	SDB3260588440	800.00	2.2409	1,861.76	1,792.73	0.0000	4.3300	50.0000	0.0000	(0.4479)	(0.0498)	0.0000	2	(0.4977)	01/06/2025
601168.SH	12/23/2024	SDB3260588440	400.00	2.2331	930.88	893.23	0.0000	4.3300	50.0000	0.0000	(0.1120)	(0.0124)	0.0000	1	(0.1244)	01/06/2025
601168.SH	12/23/2024	SDB3260588440	2,800.00	2.2331	6,516.17	6,252.61	0.0000	4.3300	50.0000	0.0000	(0.7838)	(0.0868)	0.0000	1	(0.8706)	01/06/2025
601168.SH	12/23/2024	SDB3260588440	5,500.00	2.2331	12,799.62	12,281.91	0.0000	4.3300	50.0000	0.0000	(1.5395)	(0.1706)	0.0000	1	(1.7101)	01/06/2025
601168.SH	12/23/2024	SDB3260588440	3,300.00	2.2331	7,679.77	7,369.14	0.0000	4.3300	50.0000	0.0000	(0.9237)	(0.1023)	0.0000	1	(1.0261)	01/06/2025
601168.SH	12/23/2024	SDB3260588440	4,200.00	2.2331	9,774.26	9,378.91	0.0000	4.3300	50.0000	0.0000	(1.1756)	(0.1303)	0.0000	1	(1.3059)	01/06/2025
601168.SH	12/23/2024	SDB3260588440	800.00	2.2331	1,861.76	1,786.46	0.0000	4.3300	50.0000	0.0000	(0.2239)	(0.0248)	0.0000	1	(0.2487)	01/06/2025
601168.SH	12/23/2024	SDB3260588440	7,300.00	2.2331	16,988.59	16,301.44	0.0000	4.3300	50.0000	0.0000	(2.0433)	(0.2264)	0.0000	1	(2.2698)	01/06/2025
601168.SH	12/23/2024	SDB3260588440	300.00	2.2331	698.16	669.92	0.0000	4.3300	50.0000	0.0000	(0.0840)	(0.0093)	0.0000	1	(0.0933)	01/06/2025
601168.SH	12/23/2024	SDB3260588440	800.00	2.2331	1,861.76	1,786.46	0.0000	4.3300	50.0000	0.0000	(0.2239)	(0.0248)	0.0000	1	(0.2487)	01/06/2025
601168.SH	12/23/2024	SDB3260588440	3,400.00	2.2331	7,912.49	7,592.45	0.0000	4.3300	50.0000	0.0000	(0.9517)	(0.1055)	0.0000	1	(1.0571)	01/06/2025
601168.SH	12/23/2024	SDB3260588440	1,200.00	2.2331	2,792.64	2,679.69	0.0000	4.3300	50.0000	0.0000	(0.3359)	(0.0372)	0.0000	1	(0.3731)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
WESTERN MINING CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
601168.SH	12/23/2024	SDB3260588440	400.00	2.2331	930.88	893.23	0.0000	4.3300	50.0000	0.0000	(0.1120)	(0.0124)	0.0000	1	(0.1244)	01/06/2025
601168.SH	12/23/2024	SDB3260588440	2,700.00	2.2331	6,283.45	6,029.30	0.0000	4.3300	50.0000	0.0000	(0.7558)	(0.0837)	0.0000	1	(0.8395)	01/06/2025
601168.SH	12/23/2024	SDB3260588440	16,300.00	2.2331	37,933.43	36,399.11	0.0000	4.3300	50.0000	0.0000	(4.5625)	(0.5055)	0.0000	1	(5.0681)	01/06/2025
601168.SH	12/23/2024	SDB3260588440	5,200.00	2.2331	12,101.46	11,611.98	0.0000	4.3300	50.0000	0.0000	(1.4555)	(0.1613)	0.0000	1	(1.6168)	01/06/2025
601168.SH	12/23/2024	SDB3260588440	2,300.00	2.2331	5,352.57	5,136.07	0.0000	4.3300	50.0000	0.0000	(0.6438)	(0.0713)	0.0000	1	(0.7151)	01/06/2025
601168.SH	12/23/2024	SDB3260588440	12,000.00	2.2331	27,926.45	26,796.89	0.0000	4.3300	50.0000	0.0000	(3.3589)	(0.3722)	0.0000	1	(3.7311)	01/06/2025
601168.SH	12/23/2024	SDB3260588440	500.00	2.2331	1,163.60	1,116.54	0.0000	4.3300	50.0000	0.0000	(0.1400)	(0.0155)	0.0000	1	(0.1555)	01/06/2025
601168.SH	12/23/2024	SDB3260588440	500.00	2.2331	1,163.60	1,116.54	0.0000	4.3300	50.0000	0.0000	(0.1400)	(0.0155)	0.0000	1	(0.1555)	01/06/2025
601168.SH	12/23/2024	SDB3260588440	100.00	2.2331	232.72	223.31	0.0000	4.3300	50.0000	0.0000	(0.0280)	(0.0031)	0.0000	1	(0.0311)	01/06/2025
601168.SH	12/23/2024	SDB3260588440	3,600.00	2.2331	8,377.93	8,039.07	0.0000	4.3300	50.0000	0.0000	(1.0077)	(0.1117)	0.0000	1	(1.1193)	01/06/2025
601168.SH	12/23/2024	SDB3260588440	3,100.00	2.2331	7,214.33	6,922.53	0.0000	4.3300	50.0000	0.0000	(0.8677)	(0.0961)	0.0000	1	(0.9639)	01/06/2025
601168.SH	12/23/2024	SDB3260588440	1,800.00	2.2331	4,188.97	4,019.53	0.0000	4.3300	50.0000	0.0000	(0.5038)	(0.0558)	0.0000	1	(0.5597)	01/06/2025
601168.SH	12/23/2024	SDB3260588440	100.00	2.2331	232.72	223.31	0.0000	4.3300	50.0000	0.0000	(0.0280)	(0.0031)	0.0000	1	(0.0311)	01/06/2025
601168.SH	12/23/2024	SDB3260588440	4,500.00	2.2331	10,472.42	10,048.83	0.0000	4.3300	50.0000	0.0000	(1.2596)	(0.1396)	0.0000	1	(1.3992)	01/06/2025
601168.SH	12/23/2024	SDB3260588440	45,200.00	2.2331	105,189.62	100,934.94	0.0000	4.3300	50.0000	0.0000	(12.6520)	(1.4019)	0.0000	1	(14.0538)	01/06/2025
601168.SH	12/23/2024	SDB3260588440	800.00	2.2331	1,861.76	1,786.46	0.0000	4.3300	50.0000	0.0000	(0.2239)	(0.0248)	0.0000	1	(0.2487)	01/06/2025
601168.SH	12/20/2024	SDB3260588440	400.00	2.2463	930.88	898.54	0.0000	4.3300	50.0000	0.0000	(0.3359)	(0.0374)	0.0000	3	(0.3733)	01/06/2025
601168.SH	12/20/2024	SDB3260588440	2,800.00	2.2463	6,516.17	6,289.76	0.0000	4.3300	50.0000	0.0000	(2.3513)	(0.2621)	0.0000	3	(2.6133)	01/06/2025
601168.SH	12/20/2024	SDB3260588440	5,500.00	2.2463	12,799.62	12,354.89	0.0000	4.3300	50.0000	0.0000	(4.6185)	(0.5148)	0.0000	3	(5.1333)	01/06/2025
601168.SH	12/20/2024	SDB3260588440	3,300.00	2.2463	7,679.77	7,412.94	0.0000	4.3300	50.0000	0.0000	(2.7711)	(0.3089)	0.0000	3	(3.0800)	01/06/2025
601168.SH	12/20/2024	SDB3260588440	4,200.00	2.2463	9,774.26	9,434.64	0.0000	4.3300	50.0000	0.0000	(3.5269)	(0.3931)	0.0000	3	(3.9200)	01/06/2025
601168.SH	12/20/2024	SDB3260588440	800.00	2.2463	1,861.76	1,797.08	0.0000	4.3300	50.0000	0.0000	(0.6718)	(0.0749)	0.0000	3	(0.7467)	01/06/2025
601168.SH	12/20/2024	SDB3260588440	7,300.00	2.2463	16,988.59	16,398.31	0.0000	4.3300	50.0000	0.0000	(6.1300)	(0.6833)	0.0000	3	(6.8133)	01/06/2025
601168.SH	12/20/2024	SDB3260588440	300.00	2.2463	698.16	673.90	0.0000	4.3300	50.0000	0.0000	(0.2519)	(0.0281)	0.0000	3	(0.2800)	01/06/2025
601168.SH	12/20/2024	SDB3260588440	800.00	2.2463	1,861.76	1,797.08	0.0000	4.3300	50.0000	0.0000	(0.6718)	(0.0749)	0.0000	3	(0.7467)	01/06/2025
601168.SH	12/20/2024	SDB3260588440	3,400.00	2.2463	7,912.49	7,637.57	0.0000	4.3300	50.0000	0.0000	(2.8551)	(0.3182)	0.0000	3	(3.1733)	01/06/2025
601168.SH	12/20/2024	SDB3260588440	1,200.00	2.2463	2,792.64	2,695.61	0.0000	4.3300	50.0000	0.0000	(1.0077)	(0.1123)	0.0000	3	(1.1200)	01/06/2025
601168.SH	12/20/2024	SDB3260588440	400.00	2.2463	930.88	898.54	0.0000	4.3300	50.0000	0.0000	(0.3359)	(0.0374)	0.0000	3	(0.3733)	01/06/2025
601168.SH	12/20/2024	SDB3260588440	2,700.00	2.2463	6,283.45	6,065.13	0.0000	4.3300	50.0000	0.0000	(2.2673)	(0.2527)	0.0000	3	(2.5200)	01/06/2025
601168.SH	12/20/2024	SDB3260588440	16,300.00	2.2463	37,933.43	36,615.41	0.0000	4.3300	50.0000	0.0000	(13.6876)	(1.5256)	0.0000	3	(15.2133)	01/06/2025
601168.SH	12/20/2024	SDB3260588440	5,200.00	2.2463	12,101.46	11,680.99	0.0000	4.3300	50.0000	0.0000	(4.3666)	(0.4867)	0.0000	3	(4.8533)	01/06/2025
601168.SH	12/20/2024	SDB3260588440	2,300.00	2.2463	5,352.57	5,166.59	0.0000	4.3300	50.0000	0.0000	(1.9314)	(0.2153)	0.0000	3	(2.1467)	01/06/2025
601168.SH	12/20/2024	SDB3260588440	12,000.00	2.2463	27,926.45	26,956.13	0.0000	4.3300	50.0000	0.0000	(10.0768)	(1.1232)	0.0000	3	(11.2000)	01/06/2025
601168.SH	12/20/2024	SDB3260588440	500.00	2.2463	1,163.60	1,123.17	0.0000	4.3300	50.0000	0.0000	(0.4199)	(0.0468)	0.0000	3	(0.4667)	01/06/2025
601168.SH	12/20/2024	SDB3260588440	500.00	2.2463	1,163.60	1,123.17	0.0000	4.3300	50.0000	0.0000	(0.4199)	(0.0468)	0.0000	3	(0.4667)	01/06/2025
601168.SH	12/20/2024	SDB3260588440	100.00	2.2463	232.72	224.63	0.0000	4.3300	50.0000	0.0000	(0.0094)	(0.0094)	0.0000	3	(0.0933)	01/06/2025
601168.SH	12/20/2024	SDB3260588440	3,600.00	2.2463	8,377.93	8,086.84	0.0000	4.3300	50.0000	0.0000	(3.0230)	(0.3370)	0.0000	3	(3.3600)	01/06/2025
601168.SH	12/20/2024	SDB3260588440	3,100.00	2.2463	7,214.33	6,963.67	0.0000	4.3300	50.0000	0.0000	(2.6032)	(0.2902)	0.0000	3	(2.8933)	01/06/2025
601168.SH	12/20/2024	SDB3260588440	1,800.00	2.2463	4,188.97	4,043.42	0.0000	4.3300	50.0000	0.0000	(1.5115)	(0.1685)	0.0000	3	(1.6800)	01/06/2025
601168.SH	12/20/2024	SDB3260588440	100.00	2.2463	232.72	224.63	0.0000	4.3300	50.0000	0.0000	(0.0840)	(0.0094)	0.0000	3	(0.0933)	01/06/2025
601168.SH	12/20/2024	SDB3260588440	4,500.00	2.2463	10,472.42	10,108.55	0.0000	4.3300	50.0000	0.0000	(3.7788)	(0.4212)	0.0000	3	(4.2000)	01/06/2025
601168.SH	12/20/2024	SDB3260588440	45,200.00	2.2463	105,189.62	101,534.75	0.0000	4.3300	50.0000	0.0000	(37.9559)	(4.2306)	0.0000	3	(42.1865)	01/06/2025
601168.SH	12/20/2024	SDB3260588440	800.00	2.2463	1,861.76	1,797.08	0.0000	4.3300	50.0000	0.0000	(0.6718)	(0.0749)	0.0000	3	(0.7467)	01/06/2025
601168.SH	12/19/2024	SDB3260588440	400.00	2.2464	930.88	898.54	0.0000	4.5800	50.0000	0.0000	(0.1184)	(0.0125)	0.0000	1	(0.1309)	01/06/2025
601168.SH	12/19/2024	SDB3260588440	2,800.00	2.2464	6,516.17	6,289.80	0.0000	4.5800	50.0000	0.0000	(0.8290)	(0.0874)	0.0000	1	(0.9164)	01/06/2025
601168.SH	12/19/2024	SDB3260588440	5,500.00	2.2464	12,799.62	12,354.97	0.0000	4.5800	50.0000	0.0000	(1.6284)	(0.1716)	0.0000	1	(1.8000)	01/06/2025
601168.SH	12/19/2024	SDB3260588440	3,300.00	2.2464	7,679.77	7,412.98	0.0000	4.5800	50.0000	0.0000	(0.9770)	(0.1030)	0.0000	1	(1.0800)	01/06/2025
601168.SH	12/19/2024	SDB3260588440	4,200.00	2.2464	9,774.26	9,434.70	0.0000	4.5800	50.0000	0.0000	(1.2435)	(0.1310)	0.0000	1	(1.3745)	01/06/2025
601168.SH	12/19/2024	SDB3260588440	800.00	2.2464	1,861.76	1,797.09	0.0000	4.5800	50.0000	0.0000	(0.2369)	(0.0250)	0.0000	1	(0.2618)	01/06/2025
601168.SH	12/19/2024	SDB3260588440	7,300.00	2.2464	16,988.59	16,398.41	0.0000	4.5800	50.0000	0.0000	(2.1613)	(0.2278)	0.0000	1	(2.3891)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
WESTERN MINING CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
601168.SH	12/19/2024	SDB3260588440	300.00	2.2464	698.16	673.91	0.0000	4.5800	50.0000	0.0000	(0.0888)	(0.0094)	0.0000	1	(0.0982)	01/06/2025
601168.SH	12/19/2024	SDB3260588440	800.00	2.2464	1,861.76	1,797.09	0.0000	4.5800	50.0000	0.0000	(0.2369)	(0.0250)	0.0000	1	(0.2618)	01/06/2025
601168.SH	12/19/2024	SDB3260588440	3,400.00	2.2464	7,912.49	7,637.62	0.0000	4.5800	50.0000	0.0000	(0.1066)	(0.1061)	0.0000	1	(1.1127)	01/06/2025
601168.SH	12/19/2024	SDB3260588440	1,200.00	2.2464	2,792.64	2,695.63	0.0000	4.5800	50.0000	0.0000	(0.3553)	(0.0374)	0.0000	1	(0.3927)	01/06/2025
601168.SH	12/19/2024	SDB3260588440	400.00	2.2464	930.88	898.54	0.0000	4.5800	50.0000	0.0000	(0.1184)	(0.0125)	0.0000	1	(0.1309)	01/06/2025
601168.SH	12/19/2024	SDB3260588440	2,700.00	2.2464	6,283.45	6,065.17	0.0000	4.5800	50.0000	0.0000	(0.7994)	(0.0842)	0.0000	1	(0.8836)	01/06/2025
601168.SH	12/19/2024	SDB3260588440	16,300.00	2.2464	37,933.43	36,615.64	0.0000	4.5800	50.0000	0.0000	(4.8260)	(0.5086)	0.0000	1	(5.3345)	01/06/2025
601168.SH	12/19/2024	SDB3260588440	5,200.00	2.2464	12,101.46	11,681.06	0.0000	4.5800	50.0000	0.0000	(1.5396)	(0.1622)	0.0000	1	(1.7018)	01/06/2025
601168.SH	12/19/2024	SDB3260588440	2,300.00	2.2464	5,352.57	5,166.62	0.0000	4.5800	50.0000	0.0000	(0.6810)	(0.0718)	0.0000	1	(0.7527)	01/06/2025
601168.SH	12/19/2024	SDB3260588440	12,000.00	2.2464	27,926.45	26,956.30	0.0000	4.5800	50.0000	0.0000	(3.5529)	(0.3744)	0.0000	1	(3.9273)	01/06/2025
601168.SH	12/19/2024	SDB3260588440	500.00	2.2464	1,163.60	1,123.18	0.0000	4.5800	50.0000	0.0000	(0.1480)	(0.0156)	0.0000	1	(0.1636)	01/06/2025
601168.SH	12/19/2024	SDB3260588440	500.00	2.2464	1,163.60	1,123.18	0.0000	4.5800	50.0000	0.0000	(0.1480)	(0.0156)	0.0000	1	(0.1636)	01/06/2025
601168.SH	12/19/2024	SDB3260588440	100.00	2.2464	232.72	224.64	0.0000	4.5800	50.0000	0.0000	(0.0296)	(0.0031)	0.0000	1	(0.0327)	01/06/2025
601168.SH	12/19/2024	SDB3260588440	3,600.00	2.2464	8,377.93	8,086.89	0.0000	4.5800	50.0000	0.0000	(1.0659)	(0.1123)	0.0000	1	(1.1782)	01/06/2025
601168.SH	12/19/2024	SDB3260588440	3,100.00	2.2464	7,214.33	6,963.71	0.0000	4.5800	50.0000	0.0000	(0.9178)	(0.0967)	0.0000	1	(1.0145)	01/06/2025
601168.SH	12/19/2024	SDB3260588440	1,800.00	2.2464	4,188.97	4,043.44	0.0000	4.5800	50.0000	0.0000	(0.5329)	(0.0562)	0.0000	1	(0.5891)	01/06/2025
601168.SH	12/19/2024	SDB3260588440	100.00	2.2464	232.72	224.64	0.0000	4.5800	50.0000	0.0000	(0.0296)	(0.0031)	0.0000	1	(0.0327)	01/06/2025
601168.SH	12/19/2024	SDB3260588440	4,500.00	2.2464	10,472.42	10,108.61	0.0000	4.5800	50.0000	0.0000	(1.3323)	(0.1404)	0.0000	1	(1.4727)	01/06/2025
601168.SH	12/19/2024	SDB3260588440	45,200.00	2.2464	105,189.62	101,535.38	0.0000	4.5800	50.0000	0.0000	(13.3825)	(1.4102)	0.0000	1	(14.7927)	01/06/2025
601168.SH	12/19/2024	SDB3260588440	800.00	2.2464	1,861.76	1,797.09	0.0000	4.5800	50.0000	0.0000	(0.2369)	(0.0250)	0.0000	1	(0.2618)	01/06/2025
601168.SH	12/18/2024	SDB3260588440	400.00	2.2528	930.88	901.13	0.0000	4.5800	50.0000	0.0000	(0.1184)	(0.0125)	0.0000	1	(0.1309)	01/06/2025
601168.SH	12/18/2024	SDB3260588440	2,800.00	2.2528	6,516.17	6,307.89	0.0000	4.5800	50.0000	0.0000	(0.8290)	(0.0876)	0.0000	1	(0.9166)	01/06/2025
601168.SH	12/18/2024	SDB3260588440	5,500.00	2.2528	12,799.62	12,390.50	0.0000	4.5800	50.0000	0.0000	(1.6284)	(0.1721)	0.0000	1	(1.8005)	01/06/2025
601168.SH	12/18/2024	SDB3260588440	3,300.00	2.2528	7,679.77	7,434.30	0.0000	4.5800	50.0000	0.0000	(0.9770)	(0.1033)	0.0000	1	(1.0803)	01/06/2025
601168.SH	12/18/2024	SDB3260588440	4,200.00	2.2528	9,774.26	9,461.84	0.0000	4.5800	50.0000	0.0000	(1.2435)	(0.1314)	0.0000	1	(1.3749)	01/06/2025
601168.SH	12/18/2024	SDB3260588440	800.00	2.2528	1,861.76	1,802.25	0.0000	4.5800	50.0000	0.0000	(0.2369)	(0.0250)	0.0000	1	(0.2619)	01/06/2025
601168.SH	12/18/2024	SDB3260588440	7,300.00	2.2528	16,988.59	16,445.57	0.0000	4.5800	50.0000	0.0000	(2.1613)	(0.2284)	0.0000	1	(2.3897)	01/06/2025
601168.SH	12/18/2024	SDB3260588440	300.00	2.2528	698.16	675.85	0.0000	4.5800	50.0000	0.0000	(0.0888)	(0.0094)	0.0000	1	(0.0982)	01/06/2025
601168.SH	12/18/2024	SDB3260588440	800.00	2.2528	1,861.76	1,802.25	0.0000	4.5800	50.0000	0.0000	(0.2369)	(0.0250)	0.0000	1	(0.2619)	01/06/2025
601168.SH	12/18/2024	SDB3260588440	3,400.00	2.2528	7,912.49	7,659.58	0.0000	4.5800	50.0000	0.0000	(0.1066)	(0.1064)	0.0000	1	(1.1130)	01/06/2025
601168.SH	12/18/2024	SDB3260588440	1,200.00	2.2528	2,792.64	2,703.38	0.0000	4.5800	50.0000	0.0000	(0.3553)	(0.0375)	0.0000	1	(0.3928)	01/06/2025
601168.SH	12/18/2024	SDB3260588440	400.00	2.2528	930.88	901.13	0.0000	4.5800	50.0000	0.0000	(0.1184)	(0.0125)	0.0000	1	(0.1309)	01/06/2025
601168.SH	12/18/2024	SDB3260588440	2,700.00	2.2528	6,283.45	6,082.61	0.0000	4.5800	50.0000	0.0000	(0.7994)	(0.0845)	0.0000	1	(0.8839)	01/06/2025
601168.SH	12/18/2024	SDB3260588440	16,300.00	2.2528	37,933.43	36,720.93	0.0000	4.5800	50.0000	0.0000	(4.8260)	(0.5100)	0.0000	1	(5.3360)	01/06/2025
601168.SH	12/18/2024	SDB3260588440	5,200.00	2.2528	12,101.46	11,714.65	0.0000	4.5800	50.0000	0.0000	(1.5396)	(0.1627)	0.0000	1	(1.7023)	01/06/2025
601168.SH	12/18/2024	SDB3260588440	2,300.00	2.2528	5,352.57	5,181.48	0.0000	4.5800	50.0000	0.0000	(0.6810)	(0.0720)	0.0000	1	(0.7529)	01/06/2025
601168.SH	12/18/2024	SDB3260588440	12,000.00	2.2528	27,926.45	27,033.82	0.0000	4.5800	50.0000	0.0000	(3.5529)	(0.3755)	0.0000	1	(3.9283)	01/06/2025
601168.SH	12/18/2024	SDB3260588440	500.00	2.2528	1,163.60	1,126.41	0.0000	4.5800	50.0000	0.0000	(0.1480)	(0.0156)	0.0000	1	(0.1637)	01/06/2025
601168.SH	12/18/2024	SDB3260588440	500.00	2.2528	1,163.60	1,126.41	0.0000	4.5800	50.0000	0.0000	(0.1480)	(0.0156)	0.0000	1	(0.1637)	01/06/2025
601168.SH	12/18/2024	SDB3260588440	100.00	2.2528	232.72	225.28	0.0000	4.5800	50.0000	0.0000	(0.0296)	(0.0031)	0.0000	1	(0.0327)	01/06/2025
601168.SH	12/18/2024	SDB3260588440	3,600.00	2.2528	8,377.93	8,110.14	0.0000	4.5800	50.0000	0.0000	(1.0659)	(0.1126)	0.0000	1	(1.1785)	01/06/2025
601168.SH	12/18/2024	SDB3260588440	3,100.00	2.2528	7,214.33	6,983.74	0.0000	4.5800	50.0000	0.0000	(0.9178)	(0.0970)	0.0000	1	(1.0148)	01/06/2025
601168.SH	12/18/2024	SDB3260588440	1,800.00	2.2528	4,188.97	4,055.07	0.0000	4.5800	50.0000	0.0000	(0.5329)	(0.0563)	0.0000	1	(0.5893)	01/06/2025
601168.SH	12/18/2024	SDB3260588440	100.00	2.2528	232.72	225.28	0.0000	4.5800	50.0000	0.0000	(0.0296)	(0.0031)	0.0000	1	(0.0327)	01/06/2025
601168.SH	12/18/2024	SDB3260588440	4,500.00	2.2528	10,472.42	10,137.68	0.0000	4.5800	50.0000	0.0000	(1.3323)	(0.1408)	0.0000	1	(1.4731)	01/06/2025
601168.SH	12/18/2024	SDB3260588440	45,200.00	2.2528	105,189.62	101,827.37	0.0000	4.5800	50.0000	0.0000	(13.3825)	(1.4143)	0.0000	1	(14.7967)	01/06/2025
601168.SH	12/18/2024	SDB3260588440	800.00	2.2528	1,861.76	1,802.25	0.0000	4.5800	50.0000	0.0000	(0.2369)	(0.0250)	0.0000	1	(0.2619)	01/06/2025
601168.SH	12/17/2024	SDB3260588440	400.00	2.3644	930.88	945.76	0.0000	4.5800	50.0000	0.0000	(0.1184)	(0.0131)	0.0000	1	(0.1316)	01/06/2025
601168.SH	12/17/2024	SDB3260588440	2,800.00	2.3644	6,516.17	6,620.29	0.0000	4.5800	50.0000	0.0000	(0.8290)	(0.0919)	0.0000	1	(0.9210)	01/06/2025
601168.SH	12/17/2024	SDB3260588440	5,500.00	2.3644	12,799.62	13,004.13	0.0000	4.5800	50.0000	0.0000	(1.6284)	(0.1806)	0.0000	1	(1.8090)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
WESTERN MINING CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
601168.SH	12/17/2024	SDB3260588440	3,300.00	2.3644	7,679.77	7,802.48	0.0000	4.5800	50.0000	0.0000	(0.9770)	(0.1084)	0.0000	1	(1.0854)	01/06/2025
601168.SH	12/17/2024	SDB3260588440	4,200.00	2.3644	9,774.26	9,930.43	0.0000	4.5800	50.0000	0.0000	(1.2435)	(0.1379)	0.0000	1	(1.3814)	01/06/2025
601168.SH	12/17/2024	SDB3260588440	800.00	2.3644	1,861.76	1,891.51	0.0000	4.5800	50.0000	0.0000	(0.2369)	(0.0263)	0.0000	1	(0.2631)	01/06/2025
601168.SH	12/17/2024	SDB3260588440	7,300.00	2.3644	16,988.59	17,260.03	0.0000	4.5800	50.0000	0.0000	(2.1613)	(0.2397)	0.0000	1	(2.4010)	01/06/2025
601168.SH	12/17/2024	SDB3260588440	300.00	2.3644	698.16	709.32	0.0000	4.5800	50.0000	0.0000	(0.0888)	(0.0099)	0.0000	1	(0.0987)	01/06/2025
601168.SH	12/17/2024	SDB3260588440	800.00	2.3644	1,861.76	1,891.51	0.0000	4.5800	50.0000	0.0000	(0.2369)	(0.0263)	0.0000	1	(0.2631)	01/06/2025
601168.SH	12/17/2024	SDB3260588440	3,400.00	2.3644	7,912.49	8,038.92	0.0000	4.5800	50.0000	0.0000	(1.0066)	(0.1117)	0.0000	1	(1.1183)	01/06/2025
601168.SH	12/17/2024	SDB3260588440	1,200.00	2.3644	2,792.64	2,837.27	0.0000	4.5800	50.0000	0.0000	(0.3553)	(0.0394)	0.0000	1	(0.3947)	01/06/2025
601168.SH	12/17/2024	SDB3260588440	400.00	2.3644	930.88	945.76	0.0000	4.5800	50.0000	0.0000	(0.1184)	(0.0131)	0.0000	1	(0.1316)	01/06/2025
601168.SH	12/17/2024	SDB3260588440	2,700.00	2.3644	6,283.45	6,383.85	0.0000	4.5800	50.0000	0.0000	(0.7994)	(0.0887)	0.0000	1	(0.8881)	01/06/2025
601168.SH	12/17/2024	SDB3260588440	16,300.00	2.3644	37,933.43	38,539.52	0.0000	4.5800	50.0000	0.0000	(4.8260)	(0.5353)	0.0000	1	(5.3612)	01/06/2025
601168.SH	12/17/2024	SDB3260588440	5,200.00	2.3644	12,101.46	12,294.82	0.0000	4.5800	50.0000	0.0000	(1.5396)	(0.1708)	0.0000	1	(1.7103)	01/06/2025
601168.SH	12/17/2024	SDB3260588440	2,300.00	2.3644	5,352.57	5,438.09	0.0000	4.5800	50.0000	0.0000	(0.6810)	(0.0755)	0.0000	1	(0.7565)	01/06/2025
601168.SH	12/17/2024	SDB3260588440	12,000.00	2.3644	27,926.45	28,372.66	0.0000	4.5800	50.0000	0.0000	(3.5529)	(0.3941)	0.0000	1	(3.9469)	01/06/2025
601168.SH	12/17/2024	SDB3260588440	500.00	2.3644	1,163.60	1,182.19	0.0000	4.5800	50.0000	0.0000	(0.1480)	(0.0164)	0.0000	1	(0.1645)	01/06/2025
601168.SH	12/17/2024	SDB3260588440	500.00	2.3644	1,163.60	1,182.19	0.0000	4.5800	50.0000	0.0000	(0.1480)	(0.0164)	0.0000	1	(0.1645)	01/06/2025
601168.SH	12/17/2024	SDB3260588440	100.00	2.3644	232.72	236.44	0.0000	4.5800	50.0000	0.0000	(0.0296)	(0.0033)	0.0000	1	(0.0329)	01/06/2025
601168.SH	12/17/2024	SDB3260588440	3,600.00	2.3644	8,377.93	8,511.80	0.0000	4.5800	50.0000	0.0000	(1.0659)	(0.1182)	0.0000	1	(1.1841)	01/06/2025
601168.SH	12/17/2024	SDB3260588440	3,100.00	2.3644	7,214.33	7,329.60	0.0000	4.5800	50.0000	0.0000	(0.9178)	(0.1018)	0.0000	1	(1.0196)	01/06/2025
601168.SH	12/17/2024	SDB3260588440	1,800.00	2.3644	4,188.97	4,255.90	0.0000	4.5800	50.0000	0.0000	(0.5329)	(0.0591)	0.0000	1	(0.5920)	01/06/2025
601168.SH	12/17/2024	SDB3260588440	100.00	2.3644	232.72	236.44	0.0000	4.5800	50.0000	0.0000	(0.0296)	(0.0033)	0.0000	1	(0.0329)	01/06/2025
601168.SH	12/17/2024	SDB3260588440	4,500.00	2.3644	10,472.42	10,639.75	0.0000	4.5800	50.0000	0.0000	(1.3323)	(0.1478)	0.0000	1	(1.4801)	01/06/2025
601168.SH	12/17/2024	SDB3260588440	45,200.00	2.3644	105,189.62	106,870.34	0.0000	4.5800	50.0000	0.0000	(13.3825)	(1.4843)	0.0000	1	(14.8668)	01/06/2025
601168.SH	12/17/2024	SDB3260588440	800.00	2.3644	1,861.76	1,891.51	0.0000	4.5800	50.0000	0.0000	(0.2369)	(0.0263)	0.0000	1	(0.2631)	01/06/2025
601168.SH	12/16/2024	SDB3260588440	400.00	2.3496	930.88	939.83	0.0000	4.5800	50.0000	0.0000	(0.1184)	(0.0131)	0.0000	1	(0.1315)	01/06/2025
601168.SH	12/16/2024	SDB3260588440	2,800.00	2.3496	6,516.17	6,578.79	0.0000	4.5800	50.0000	0.0000	(0.8290)	(0.0914)	0.0000	1	(0.9204)	01/06/2025
601168.SH	12/16/2024	SDB3260588440	5,500.00	2.3496	12,799.62	12,922.63	0.0000	4.5800	50.0000	0.0000	(1.6284)	(0.1795)	0.0000	1	(1.8079)	01/06/2025
601168.SH	12/16/2024	SDB3260588440	3,300.00	2.3496	7,679.77	7,753.58	0.0000	4.5800	50.0000	0.0000	(0.9770)	(0.1077)	0.0000	1	(1.0847)	01/06/2025
601168.SH	12/16/2024	SDB3260588440	4,200.00	2.3496	9,774.26	9,868.19	0.0000	4.5800	50.0000	0.0000	(1.2435)	(0.1371)	0.0000	1	(1.3806)	01/06/2025
601168.SH	12/16/2024	SDB3260588440	800.00	2.3496	1,861.76	1,879.66	0.0000	4.5800	50.0000	0.0000	(0.2369)	(0.0261)	0.0000	1	(0.2630)	01/06/2025
601168.SH	12/16/2024	SDB3260588440	7,300.00	2.3496	16,988.59	17,151.85	0.0000	4.5800	50.0000	0.0000	(2.1613)	(0.2382)	0.0000	1	(2.3995)	01/06/2025
601168.SH	12/16/2024	SDB3260588440	300.00	2.3496	698.16	704.87	0.0000	4.5800	50.0000	0.0000	(0.0888)	(0.0098)	0.0000	1	(0.0986)	01/06/2025
601168.SH	12/16/2024	SDB3260588440	800.00	2.3496	1,861.76	1,879.66	0.0000	4.5800	50.0000	0.0000	(0.2369)	(0.0261)	0.0000	1	(0.2630)	01/06/2025
601168.SH	12/16/2024	SDB3260588440	3,400.00	2.3496	7,912.49	7,988.53	0.0000	4.5800	50.0000	0.0000	(1.0066)	(0.1110)	0.0000	1	(1.1176)	01/06/2025
601168.SH	12/16/2024	SDB3260588440	1,200.00	2.3496	2,792.64	2,819.48	0.0000	4.5800	50.0000	0.0000	(0.3553)	(0.0392)	0.0000	1	(0.3944)	01/06/2025
601168.SH	12/16/2024	SDB3260588440	400.00	2.3496	930.88	939.83	0.0000	4.5800	50.0000	0.0000	(0.1184)	(0.0131)	0.0000	1	(0.1315)	01/06/2025
601168.SH	12/16/2024	SDB3260588440	2,700.00	2.3496	6,283.45	6,343.84	0.0000	4.5800	50.0000	0.0000	(0.7994)	(0.0881)	0.0000	1	(0.8875)	01/06/2025
601168.SH	12/16/2024	SDB3260588440	16,300.00	2.3496	37,933.43	38,297.97	0.0000	4.5800	50.0000	0.0000	(4.8260)	(0.5319)	0.0000	1	(5.3579)	01/06/2025
601168.SH	12/16/2024	SDB3260588440	5,200.00	2.3496	12,101.46	12,217.76	0.0000	4.5800	50.0000	0.0000	(1.5396)	(0.1697)	0.0000	1	(1.7093)	01/06/2025
601168.SH	12/16/2024	SDB3260588440	2,300.00	2.3496	5,352.57	5,404.01	0.0000	4.5800	50.0000	0.0000	(0.6810)	(0.0751)	0.0000	1	(0.7560)	01/06/2025
601168.SH	12/16/2024	SDB3260588440	12,000.00	2.3496	27,926.45	28,194.83	0.0000	4.5800	50.0000	0.0000	(3.5529)	(0.3916)	0.0000	1	(3.9445)	01/06/2025
601168.SH	12/16/2024	SDB3260588440	500.00	2.3496	1,163.60	1,174.78	0.0000	4.5800	50.0000	0.0000	(0.1480)	(0.0163)	0.0000	1	(0.1644)	01/06/2025
601168.SH	12/16/2024	SDB3260588440	500.00	2.3496	1,163.60	1,174.78	0.0000	4.5800	50.0000	0.0000	(0.1480)	(0.0163)	0.0000	1	(0.1644)	01/06/2025
601168.SH	12/16/2024	SDB3260588440	100.00	2.3496	232.72	234.96	0.0000	4.5800	50.0000	0.0000	(0.0296)	(0.0033)	0.0000	1	(0.0329)	01/06/2025
601168.SH	12/16/2024	SDB3260588440	3,600.00	2.3496	8,377.93	8,458.45	0.0000	4.5800	50.0000	0.0000	(1.0659)	(0.1175)	0.0000	1	(1.1833)	01/06/2025
601168.SH	12/16/2024	SDB3260588440	3,100.00	2.3496	7,214.33	7,283.66	0.0000	4.5800	50.0000	0.0000	(0.9178)	(0.1012)	0.0000	1	(1.0190)	01/06/2025
601168.SH	12/16/2024	SDB3260588440	1,800.00	2.3496	4,188.97	4,229.22	0.0000	4.5800	50.0000	0.0000	(0.5329)	(0.0587)	0.0000	1	(0.5917)	01/06/2025
601168.SH	12/16/2024	SDB3260588440	100.00	2.3496	232.72	234.96	0.0000	4.5800	50.0000	0.0000	(0.0296)	(0.0033)	0.0000	1	(0.0329)	01/06/2025
601168.SH	12/16/2024	SDB3260588440	4,500.00	2.3496	10,472.42	10,573.06	0.0000	4.5800	50.0000	0.0000	(1.3323)	(0.1468)	0.0000	1	(1.4792)	01/06/2025
601168.SH	12/16/2024	SDB3260588440	45,200.00	2.3496	105,189.62	106,200.52	0.0000	4.5800	50.0000	0.0000	(13.3825)	(1.4750)	0.0000	1	(14.8575)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
WESTERN MINING CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
601168.SH	12/16/2024	SDB3260588440	800.00	2.3496	1,861.76	1,879.66	0.0000	4.5800	50.0000	0.0000	(0.2369)	(0.0261)	0.0000	1	(0.2630)	01/06/2025
601168.SH	12/13/2024	SDB3260588440	400.00	2.3137	930.88	925.49	0.0000	4.5800	50.0000	0.0000	(0.3553)	(0.0386)	0.0000	3	(0.3938)	01/06/2025
601168.SH	12/13/2024	SDB3260588440	2,800.00	2.3137	6,516.17	6,478.41	0.0000	4.5800	50.0000	0.0000	(2.4870)	(0.2699)	0.0000	3	(2.7569)	01/06/2025
601168.SH	12/13/2024	SDB3260588440	5,500.00	2.3137	12,799.62	12,725.45	0.0000	4.5800	50.0000	0.0000	(4.8852)	(0.5302)	0.0000	3	(5.4154)	01/06/2025
601168.SH	12/13/2024	SDB3260588440	3,300.00	2.3137	7,679.77	7,635.27	0.0000	4.5800	50.0000	0.0000	(2.9311)	(0.3181)	0.0000	3	(3.2492)	01/06/2025
601168.SH	12/13/2024	SDB3260588440	4,200.00	2.3137	9,774.26	9,717.62	0.0000	4.5800	50.0000	0.0000	(3.7305)	(0.4049)	0.0000	3	(4.1354)	01/06/2025
601168.SH	12/13/2024	SDB3260588440	800.00	2.3137	1,861.76	1,850.98	0.0000	4.5800	50.0000	0.0000	(0.7106)	(0.0771)	0.0000	3	(0.7877)	01/06/2025
601168.SH	12/13/2024	SDB3260588440	7,300.00	2.3137	16,988.59	16,890.15	0.0000	4.5800	50.0000	0.0000	(6.4840)	(0.7038)	0.0000	3	(7.1877)	01/06/2025
601168.SH	12/13/2024	SDB3260588440	300.00	2.3137	698.16	694.12	0.0000	4.5800	50.0000	0.0000	(0.2665)	(0.0289)	0.0000	3	(0.2954)	01/06/2025
601168.SH	12/13/2024	SDB3260588440	800.00	2.3137	1,861.76	1,850.98	0.0000	4.5800	50.0000	0.0000	(0.7106)	(0.0771)	0.0000	3	(0.7877)	01/06/2025
601168.SH	12/13/2024	SDB3260588440	3,400.00	2.3137	7,912.49	7,866.64	0.0000	4.5800	50.0000	0.0000	(3.0199)	(0.3278)	0.0000	3	(3.3477)	01/06/2025
601168.SH	12/13/2024	SDB3260588440	1,200.00	2.3137	2,792.64	2,776.46	0.0000	4.5800	50.0000	0.0000	(1.0659)	(0.1157)	0.0000	3	(1.1815)	01/06/2025
601168.SH	12/13/2024	SDB3260588440	400.00	2.3137	930.88	925.49	0.0000	4.5800	50.0000	0.0000	(0.3553)	(0.0386)	0.0000	3	(0.3938)	01/06/2025
601168.SH	12/13/2024	SDB3260588440	2,700.00	2.3137	6,283.45	6,247.04	0.0000	4.5800	50.0000	0.0000	(2.3982)	(0.2603)	0.0000	3	(2.6585)	01/06/2025
601168.SH	12/13/2024	SDB3260588440	16,300.00	2.3137	37,933.43	37,713.62	0.0000	4.5800	50.0000	0.0000	(14.4779)	(1.5714)	0.0000	3	(16.0493)	01/06/2025
601168.SH	12/13/2024	SDB3260588440	5,200.00	2.3137	12,101.46	12,031.34	0.0000	4.5800	50.0000	0.0000	(4.6187)	(0.5013)	0.0000	3	(5.1200)	01/06/2025
601168.SH	12/13/2024	SDB3260588440	2,300.00	2.3137	5,352.57	5,321.55	0.0000	4.5800	50.0000	0.0000	(2.0429)	(0.2217)	0.0000	3	(2.2646)	01/06/2025
601168.SH	12/13/2024	SDB3260588440	12,000.00	2.3137	27,926.45	27,764.63	0.0000	4.5800	50.0000	0.0000	(10.6586)	(1.1569)	0.0000	3	(11.8155)	01/06/2025
601168.SH	12/13/2024	SDB3260588440	500.00	2.3137	1,163.60	1,156.86	0.0000	4.5800	50.0000	0.0000	(0.4441)	(0.0482)	0.0000	3	(0.4923)	01/06/2025
601168.SH	12/13/2024	SDB3260588440	500.00	2.3137	1,163.60	1,156.86	0.0000	4.5800	50.0000	0.0000	(0.4441)	(0.0482)	0.0000	3	(0.4923)	01/06/2025
601168.SH	12/13/2024	SDB3260588440	100.00	2.3137	232.72	231.37	0.0000	4.5800	50.0000	0.0000	(0.0088)	(0.0096)	0.0000	3	(0.0985)	01/06/2025
601168.SH	12/13/2024	SDB3260588440	3,600.00	2.3137	8,377.93	8,329.39	0.0000	4.5800	50.0000	0.0000	(3.1976)	(0.3471)	0.0000	3	(3.5446)	01/06/2025
601168.SH	12/13/2024	SDB3260588440	3,100.00	2.3137	7,214.33	7,172.53	0.0000	4.5800	50.0000	0.0000	(2.7535)	(0.2989)	0.0000	3	(3.0523)	01/06/2025
601168.SH	12/13/2024	SDB3260588440	1,800.00	2.3137	4,188.97	4,164.69	0.0000	4.5800	50.0000	0.0000	(1.5988)	(0.1735)	0.0000	3	(1.7723)	01/06/2025
601168.SH	12/13/2024	SDB3260588440	100.00	2.3137	232.72	231.37	0.0000	4.5800	50.0000	0.0000	(0.0888)	(0.0096)	0.0000	3	(0.0985)	01/06/2025
601168.SH	12/13/2024	SDB3260588440	4,500.00	2.3137	10,472.42	10,411.74	0.0000	4.5800	50.0000	0.0000	(3.9970)	(0.4338)	0.0000	3	(4.4308)	01/06/2025
601168.SH	12/13/2024	SDB3260588440	45,200.00	2.3137	105,189.62	104,580.10	0.0000	4.5800	50.0000	0.0000	(40.1474)	(4.3575)	0.0000	3	(44.5049)	01/06/2025
601168.SH	12/13/2024	SDB3260588440	800.00	2.3137	1,861.76	1,850.98	0.0000	4.5800	50.0000	0.0000	(0.7106)	(0.0771)	0.0000	3	(0.7877)	01/06/2025
601168.SH	12/12/2024	SDB3260588440	400.00	2.2958	930.88	918.30	0.0000	4.5800	50.0000	0.0000	(0.1184)	(0.0128)	0.0000	1	(0.1312)	01/06/2025
601168.SH	12/12/2024	SDB3260588440	2,800.00	2.2958	6,516.17	6,428.13	0.0000	4.5800	50.0000	0.0000	(0.8290)	(0.0893)	0.0000	1	(0.9183)	01/06/2025
601168.SH	12/12/2024	SDB3260588440	5,500.00	2.2958	12,799.62	12,626.69	0.0000	4.5800	50.0000	0.0000	(1.6284)	(0.1754)	0.0000	1	(1.8038)	01/06/2025
601168.SH	12/12/2024	SDB3260588440	3,300.00	2.2958	7,679.77	7,576.01	0.0000	4.5800	50.0000	0.0000	(0.9770)	(0.1052)	0.0000	1	(1.0823)	01/06/2025
601168.SH	12/12/2024	SDB3260588440	4,200.00	2.2958	9,774.26	9,642.20	0.0000	4.5800	50.0000	0.0000	(1.2435)	(0.1339)	0.0000	1	(1.3774)	01/06/2025
601168.SH	12/12/2024	SDB3260588440	800.00	2.2958	1,861.76	1,836.61	0.0000	4.5800	50.0000	0.0000	(0.2369)	(0.0255)	0.0000	1	(0.2624)	01/06/2025
601168.SH	12/12/2024	SDB3260588440	7,300.00	2.2958	16,988.59	16,759.06	0.0000	4.5800	50.0000	0.0000	(2.1613)	(0.2328)	0.0000	1	(2.3941)	01/06/2025
601168.SH	12/12/2024	SDB3260588440	300.00	2.2958	698.16	688.73	0.0000	4.5800	50.0000	0.0000	(0.0888)	(0.0096)	0.0000	1	(0.0984)	01/06/2025
601168.SH	12/12/2024	SDB3260588440	800.00	2.2958	1,861.76	1,836.61	0.0000	4.5800	50.0000	0.0000	(0.2369)	(0.0255)	0.0000	1	(0.2624)	01/06/2025
601168.SH	12/12/2024	SDB3260588440	3,400.00	2.2958	7,912.49	7,805.59	0.0000	4.5800	50.0000	0.0000	(1.0066)	(0.1084)	0.0000	1	(1.1151)	01/06/2025
601168.SH	12/12/2024	SDB3260588440	1,200.00	2.2958	2,792.64	2,754.91	0.0000	4.5800	50.0000	0.0000	(0.3553)	(0.0383)	0.0000	1	(0.3935)	01/06/2025
601168.SH	12/12/2024	SDB3260588440	400.00	2.2958	930.88	918.30	0.0000	4.5800	50.0000	0.0000	(0.1184)	(0.0128)	0.0000	1	(0.1312)	01/06/2025
601168.SH	12/12/2024	SDB3260588440	2,700.00	2.2958	6,283.45	6,198.55	0.0000	4.5800	50.0000	0.0000	(0.7994)	(0.0861)	0.0000	1	(0.8855)	01/06/2025
601168.SH	12/12/2024	SDB3260588440	16,300.00	2.2958	37,933.43	37,420.90	0.0000	4.5800	50.0000	0.0000	(4.8260)	(0.5197)	0.0000	1	(5.3457)	01/06/2025
601168.SH	12/12/2024	SDB3260588440	5,200.00	2.2958	12,101.46	11,937.96	0.0000	4.5800	50.0000	0.0000	(1.5396)	(0.1658)	0.0000	1	(1.7054)	01/06/2025
601168.SH	12/12/2024	SDB3260588440	2,300.00	2.2958	5,352.57	5,280.25	0.0000	4.5800	50.0000	0.0000	(0.6810)	(0.0733)	0.0000	1	(0.7543)	01/06/2025
601168.SH	12/12/2024	SDB3260588440	12,000.00	2.2958	27,926.45	27,549.13	0.0000	4.5800	50.0000	0.0000	(3.5529)	(0.3826)	0.0000	1	(3.9355)	01/06/2025
601168.SH	12/12/2024	SDB3260588440	500.00	2.2958	1,163.60	1,147.88	0.0000	4.5800	50.0000	0.0000	(0.1480)	(0.0159)	0.0000	1	(0.1640)	01/06/2025
601168.SH	12/12/2024	SDB3260588440	500.00	2.2958	1,163.60	1,147.88	0.0000	4.5800	50.0000	0.0000	(0.1480)	(0.0159)	0.0000	1	(0.1640)	01/06/2025
601168.SH	12/12/2024	SDB3260588440	100.00	2.2958	232.72	229.58	0.0000	4.5800	50.0000	0.0000	(0.0296)	(0.0032)	0.0000	1	(0.0328)	01/06/2025
601168.SH	12/12/2024	SDB3260588440	3,600.00	2.2958	8,377.93	8,264.74	0.0000	4.5800	50.0000	0.0000	(0.1148)	(0.0299)	0.0000	1	(1.1806)	01/06/2025
601168.SH	12/12/2024	SDB3260588440	3,100.00	2.2958	7,214.33	7,116.86	0.0000	4.5800	50.0000	0.0000	(0.9178)	(0.0988)	0.0000	1	(1.0167)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
WESTERN MINING CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
601168.SH	12/12/2024	SDB3260588440	1,800.00	2.2958	4,188.97	4,132.37	0.0000	4.5800	50.0000	0.0000	(0.5329)	(0.0574)	0.0000	1	(0.5903)	01/06/2025
601168.SH	12/12/2024	SDB3260588440	100.00	2.2958	232.72	229.58	0.0000	4.5800	50.0000	0.0000	(0.0296)	(0.0032)	0.0000	1	(0.0328)	01/06/2025
601168.SH	12/12/2024	SDB3260588440	4,500.00	2.2958	10,472.42	10,330.92	0.0000	4.5800	50.0000	0.0000	(1.3323)	(0.1435)	0.0000	1	(1.4758)	01/06/2025
601168.SH	12/12/2024	SDB3260588440	45,200.00	2.2958	105,189.62	103,768.40	0.0000	4.5800	50.0000	0.0000	(13.3825)	(1.4412)	0.0000	1	(14.8237)	01/06/2025
601168.SH	12/12/2024	SDB3260588440	800.00	2.2958	1,861.76	1,836.61	0.0000	4.5800	50.0000	0.0000	(0.2369)	(0.0255)	0.0000	1	(0.2624)	01/06/2025
601168.SH	12/11/2024	SDB3260588440	400.00	2.3226	930.88	929.05	0.0000	4.5800	50.0000	0.0000	(0.1184)	(0.0129)	0.0000	1	(0.1313)	01/06/2025
601168.SH	12/11/2024	SDB3260588440	2,800.00	2.3226	6,516.17	6,503.38	0.0000	4.5800	50.0000	0.0000	(0.8290)	(0.0903)	0.0000	1	(0.9193)	01/06/2025
601168.SH	12/11/2024	SDB3260588440	5,500.00	2.3226	12,799.62	12,774.50	0.0000	4.5800	50.0000	0.0000	(1.6284)	(0.1774)	0.0000	1	(1.8058)	01/06/2025
601168.SH	12/11/2024	SDB3260588440	3,300.00	2.3226	7,679.77	7,664.70	0.0000	4.5800	50.0000	0.0000	(0.9770)	(0.1065)	0.0000	1	(1.0835)	01/06/2025
601168.SH	12/11/2024	SDB3260588440	4,200.00	2.3226	9,774.26	9,755.07	0.0000	4.5800	50.0000	0.0000	(1.2435)	(0.1355)	0.0000	1	(1.3790)	01/06/2025
601168.SH	12/11/2024	SDB3260588440	800.00	2.3226	1,861.76	1,858.11	0.0000	4.5800	50.0000	0.0000	(0.2369)	(0.0258)	0.0000	1	(0.2627)	01/06/2025
601168.SH	12/11/2024	SDB3260588440	7,300.00	2.3226	16,988.59	16,955.24	0.0000	4.5800	50.0000	0.0000	(2.1613)	(0.2355)	0.0000	1	(2.3968)	01/06/2025
601168.SH	12/11/2024	SDB3260588440	300.00	2.3226	698.16	696.79	0.0000	4.5800	50.0000	0.0000	(0.0888)	(0.0097)	0.0000	1	(0.0985)	01/06/2025
601168.SH	12/11/2024	SDB3260588440	800.00	2.3226	1,861.76	1,858.11	0.0000	4.5800	50.0000	0.0000	(0.2369)	(0.0258)	0.0000	1	(0.2627)	01/06/2025
601168.SH	12/11/2024	SDB3260588440	3,400.00	2.3226	7,912.49	7,896.96	0.0000	4.5800	50.0000	0.0000	(1.0066)	(0.1097)	0.0000	1	(1.1163)	01/06/2025
601168.SH	12/11/2024	SDB3260588440	1,200.00	2.3226	2,792.64	2,787.16	0.0000	4.5800	50.0000	0.0000	(0.3553)	(0.0387)	0.0000	1	(0.3940)	01/06/2025
601168.SH	12/11/2024	SDB3260588440	400.00	2.3226	930.88	929.05	0.0000	4.5800	50.0000	0.0000	(0.1184)	(0.0129)	0.0000	1	(0.1313)	01/06/2025
601168.SH	12/11/2024	SDB3260588440	2,700.00	2.3226	6,283.45	6,271.12	0.0000	4.5800	50.0000	0.0000	(0.7994)	(0.0871)	0.0000	1	(0.8865)	01/06/2025
601168.SH	12/11/2024	SDB3260588440	16,300.00	2.3226	37,933.43	37,858.97	0.0000	4.5800	50.0000	0.0000	(4.8260)	(0.5258)	0.0000	1	(5.3518)	01/06/2025
601168.SH	12/11/2024	SDB3260588440	5,200.00	2.3226	12,101.46	12,077.71	0.0000	4.5800	50.0000	0.0000	(1.5396)	(0.1677)	0.0000	1	(1.7073)	01/06/2025
601168.SH	12/11/2024	SDB3260588440	2,300.00	2.3226	5,352.57	5,342.06	0.0000	4.5800	50.0000	0.0000	(0.6810)	(0.0742)	0.0000	1	(0.7552)	01/06/2025
601168.SH	12/11/2024	SDB3260588440	12,000.00	2.3226	27,926.45	27,871.63	0.0000	4.5800	50.0000	0.0000	(3.5529)	(0.3871)	0.0000	1	(3.9400)	01/06/2025
601168.SH	12/11/2024	SDB3260588440	500.00	2.3226	1,163.60	1,161.32	0.0000	4.5800	50.0000	0.0000	(0.1480)	(0.0161)	0.0000	1	(0.1642)	01/06/2025
601168.SH	12/11/2024	SDB3260588440	500.00	2.3226	1,163.60	1,161.32	0.0000	4.5800	50.0000	0.0000	(0.1480)	(0.0161)	0.0000	1	(0.1642)	01/06/2025
601168.SH	12/11/2024	SDB3260588440	100.00	2.3226	232.72	232.26	0.0000	4.5800	50.0000	0.0000	(0.0296)	(0.0032)	0.0000	1	(0.0328)	01/06/2025
601168.SH	12/11/2024	SDB3260588440	3,600.00	2.3226	8,377.93	8,361.49	0.0000	4.5800	50.0000	0.0000	(1.0659)	(0.1161)	0.0000	1	(1.1820)	01/06/2025
601168.SH	12/11/2024	SDB3260588440	3,100.00	2.3226	7,214.33	7,200.17	0.0000	4.5800	50.0000	0.0000	(0.9178)	(0.1000)	0.0000	1	(1.0178)	01/06/2025
601168.SH	12/11/2024	SDB3260588440	1,800.00	2.3226	4,188.97	4,180.74	0.0000	4.5800	50.0000	0.0000	(0.5329)	(0.0581)	0.0000	1	(0.5910)	01/06/2025
601168.SH	12/11/2024	SDB3260588440	100.00	2.3226	232.72	232.26	0.0000	4.5800	50.0000	0.0000	(0.0296)	(0.0032)	0.0000	1	(0.0328)	01/06/2025
601168.SH	12/11/2024	SDB3260588440	4,500.00	2.3226	10,472.42	10,451.86	0.0000	4.5800	50.0000	0.0000	(1.3323)	(0.1452)	0.0000	1	(1.4775)	01/06/2025
601168.SH	12/11/2024	SDB3260588440	45,200.00	2.3226	105,189.62	104,983.15	0.0000	4.5800	50.0000	0.0000	(13.3825)	(1.4581)	0.0000	1	(14.8406)	01/06/2025
601168.SH	12/11/2024	SDB3260588440	800.00	2.3226	1,861.76	1,858.11	0.0000	4.5800	50.0000	0.0000	(0.2369)	(0.0258)	0.0000	1	(0.2627)	01/06/2025
601168.SH	12/10/2024	SDB3260588440	400.00	2.3036	930.88	921.44	0.0000	4.5800	50.0000	0.0000	(0.1184)	(0.0128)	0.0000	1	(0.1312)	01/06/2025
601168.SH	12/10/2024	SDB3260588440	2,800.00	2.3036	6,516.17	6,450.05	0.0000	4.5800	50.0000	0.0000	(0.8290)	(0.0896)	0.0000	1	(0.9186)	01/06/2025
601168.SH	12/10/2024	SDB3260588440	5,500.00	2.3036	12,799.62	12,669.74	0.0000	4.5800	50.0000	0.0000	(1.6284)	(0.1760)	0.0000	1	(1.8044)	01/06/2025
601168.SH	12/10/2024	SDB3260588440	3,300.00	2.3036	7,679.77	7,601.85	0.0000	4.5800	50.0000	0.0000	(0.9770)	(0.1056)	0.0000	1	(1.0826)	01/06/2025
601168.SH	12/10/2024	SDB3260588440	4,200.00	2.3036	9,774.26	9,675.08	0.0000	4.5800	50.0000	0.0000	(1.2435)	(0.1344)	0.0000	1	(1.3779)	01/06/2025
601168.SH	12/10/2024	SDB3260588440	800.00	2.3036	1,861.76	1,842.87	0.0000	4.5800	50.0000	0.0000	(0.2369)	(0.0256)	0.0000	1	(0.2625)	01/06/2025
601168.SH	12/10/2024	SDB3260588440	7,300.00	2.3036	16,988.59	16,816.21	0.0000	4.5800	50.0000	0.0000	(2.1613)	(0.2336)	0.0000	1	(2.3949)	01/06/2025
601168.SH	12/10/2024	SDB3260588440	300.00	2.3036	698.16	691.08	0.0000	4.5800	50.0000	0.0000	(0.0888)	(0.0096)	0.0000	1	(0.0984)	01/06/2025
601168.SH	12/10/2024	SDB3260588440	800.00	2.3036	1,861.76	1,842.87	0.0000	4.5800	50.0000	0.0000	(0.2369)	(0.0256)	0.0000	1	(0.2625)	01/06/2025
601168.SH	12/10/2024	SDB3260588440	3,400.00	2.3036	7,912.49	7,832.21	0.0000	4.5800	50.0000	0.0000	(1.0066)	(0.1088)	0.0000	1	(1.1154)	01/06/2025
601168.SH	12/10/2024	SDB3260588440	1,200.00	2.3036	2,792.64	2,764.31	0.0000	4.5800	50.0000	0.0000	(0.3553)	(0.0384)	0.0000	1	(0.3937)	01/06/2025
601168.SH	12/10/2024	SDB3260588440	400.00	2.3036	930.88	921.44	0.0000	4.5800	50.0000	0.0000	(0.1184)	(0.0128)	0.0000	1	(0.1312)	01/06/2025
601168.SH	12/10/2024	SDB3260588440	2,700.00	2.3036	6,283.45	6,219.69	0.0000	4.5800	50.0000	0.0000	(0.7994)	(0.0864)	0.0000	1	(0.8858)	01/06/2025
601168.SH	12/10/2024	SDB3260588440	16,300.00	2.3036	37,933.43	37,548.52	0.0000	4.5800	50.0000	0.0000	(4.8260)	(0.5215)	0.0000	1	(5.3475)	01/06/2025
601168.SH	12/10/2024	SDB3260588440	5,200.00	2.3036	12,101.46	11,978.67	0.0000	4.5800	50.0000	0.0000	(1.5396)	(0.1664)	0.0000	1	(1.7059)	01/06/2025
601168.SH	12/10/2024	SDB3260588440	2,300.00	2.3036	5,352.57	5,298.26	0.0000	4.5800	50.0000	0.0000	(0.6810)	(0.0738)	0.0000	1	(0.7546)	01/06/2025
601168.SH	12/10/2024	SDB3260588440	12,000.00	2.3036	27,926.45	27,643.08	0.0000	4.5800	50.0000	0.0000	(3.5529)	(0.3839)	0.0000	1	(3.9368)	01/06/2025
601168.SH	12/10/2024	SDB3260588440	500.00	2.3036	1,163.60	1,151.80	0.0000	4.5800	50.0000	0.0000	(0.1480)	(0.0160)	0.0000	1	(0.1640)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
WESTERN MINING CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
601168.SH	12/10/2024	SDB3260588440	500.00	2.3036	1,163.60	1,151.80	0.0000	4.5800	50.0000	0.0000	(0.1480)	(0.0160)	0.0000	1	(0.1640)	01/06/2025
601168.SH	12/10/2024	SDB3260588440	100.00	2.3036	232.72	230.36	0.0000	4.5800	50.0000	0.0000	(0.0296)	(0.0032)	0.0000	1	(0.0328)	01/06/2025
601168.SH	12/10/2024	SDB3260588440	3,600.00	2.3036	8,377.93	8,292.92	0.0000	4.5800	50.0000	0.0000	(0.10659)	(0.1152)	0.0000	1	(1.1810)	01/06/2025
601168.SH	12/10/2024	SDB3260588440	3,100.00	2.3036	7,214.33	7,141.13	0.0000	4.5800	50.0000	0.0000	(0.9178)	(0.0992)	0.0000	1	(1.0170)	01/06/2025
601168.SH	12/10/2024	SDB3260588440	1,800.00	2.3036	4,188.97	4,146.46	0.0000	4.5800	50.0000	0.0000	(0.5329)	(0.0576)	0.0000	1	(0.5905)	01/06/2025
601168.SH	12/10/2024	SDB3260588440	100.00	2.3036	232.72	230.36	0.0000	4.5800	50.0000	0.0000	(0.0296)	(0.0032)	0.0000	1	(0.0328)	01/06/2025
601168.SH	12/10/2024	SDB3260588440	4,500.00	2.3036	10,472.42	10,366.15	0.0000	4.5800	50.0000	0.0000	(1.3323)	(0.1440)	0.0000	1	(1.4763)	01/06/2025
601168.SH	12/10/2024	SDB3260588440	45,200.00	2.3036	105,189.62	104,122.27	0.0000	4.5800	50.0000	0.0000	(13.3825)	(1.4461)	0.0000	1	(14.8286)	01/06/2025
601168.SH	12/10/2024	SDB3260588440	800.00	2.3036	1,861.76	1,842.87	0.0000	4.5800	50.0000	0.0000	(0.2369)	(0.0256)	0.0000	1	(0.2625)	01/06/2025
601168.SH	12/09/2024	SDB3260588440	400.00	2.3185	930.88	927.39	0.0000	4.5800	50.0000	0.0000	(0.1184)	(0.0129)	0.0000	1	(0.1313)	01/06/2025
601168.SH	12/09/2024	SDB3260588440	2,800.00	2.3185	6,516.17	6,491.70	0.0000	4.5800	50.0000	0.0000	(0.8290)	(0.0902)	0.0000	1	(0.9192)	01/06/2025
601168.SH	12/09/2024	SDB3260588440	5,500.00	2.3185	12,799.62	12,751.55	0.0000	4.5800	50.0000	0.0000	(1.6284)	(0.1771)	0.0000	1	(1.8055)	01/06/2025
601168.SH	12/09/2024	SDB3260588440	3,300.00	2.3185	7,679.77	7,650.93	0.0000	4.5800	50.0000	0.0000	(0.9770)	(0.1063)	0.0000	1	(1.0833)	01/06/2025
601168.SH	12/09/2024	SDB3260588440	4,200.00	2.3185	9,774.26	9,737.54	0.0000	4.5800	50.0000	0.0000	(1.2435)	(0.1352)	0.0000	1	(1.3787)	01/06/2025
601168.SH	12/09/2024	SDB3260588440	800.00	2.3185	1,861.76	1,854.77	0.0000	4.5800	50.0000	0.0000	(0.2369)	(0.0258)	0.0000	1	(0.2626)	01/06/2025
601168.SH	12/09/2024	SDB3260588440	7,300.00	2.3185	16,988.59	16,924.78	0.0000	4.5800	50.0000	0.0000	(2.1613)	(0.2351)	0.0000	1	(2.3964)	01/06/2025
601168.SH	12/09/2024	SDB3260588440	300.00	2.3185	698.16	695.54	0.0000	4.5800	50.0000	0.0000	(0.0888)	(0.0097)	0.0000	1	(0.0985)	01/06/2025
601168.SH	12/09/2024	SDB3260588440	800.00	2.3185	1,861.76	1,854.77	0.0000	4.5800	50.0000	0.0000	(0.2369)	(0.0258)	0.0000	1	(0.2626)	01/06/2025
601168.SH	12/09/2024	SDB3260588440	3,400.00	2.3185	7,912.49	7,882.77	0.0000	4.5800	50.0000	0.0000	(1.0066)	(0.1095)	0.0000	1	(1.1161)	01/06/2025
601168.SH	12/09/2024	SDB3260588440	1,200.00	2.3185	2,792.64	2,782.16	0.0000	4.5800	50.0000	0.0000	(0.3553)	(0.0386)	0.0000	1	(0.3939)	01/06/2025
601168.SH	12/09/2024	SDB3260588440	400.00	2.3185	930.88	927.39	0.0000	4.5800	50.0000	0.0000	(0.1184)	(0.0129)	0.0000	1	(0.1313)	01/06/2025
601168.SH	12/09/2024	SDB3260588440	2,700.00	2.3185	6,283.45	6,259.85	0.0000	4.5800	50.0000	0.0000	(0.7994)	(0.0869)	0.0000	1	(0.8863)	01/06/2025
601168.SH	12/09/2024	SDB3260588440	16,300.00	2.3185	37,933.43	37,790.95	0.0000	4.5800	50.0000	0.0000	(4.8260)	(0.5249)	0.0000	1	(5.3508)	01/06/2025
601168.SH	12/09/2024	SDB3260588440	5,200.00	2.3185	12,101.46	12,056.01	0.0000	4.5800	50.0000	0.0000	(1.5396)	(0.1674)	0.0000	1	(1.7070)	01/06/2025
601168.SH	12/09/2024	SDB3260588440	2,300.00	2.3185	5,352.57	5,332.46	0.0000	4.5800	50.0000	0.0000	(0.6810)	(0.0741)	0.0000	1	(0.7550)	01/06/2025
601168.SH	12/09/2024	SDB3260588440	12,000.00	2.3185	27,926.45	27,821.56	0.0000	4.5800	50.0000	0.0000	(3.5529)	(0.3864)	0.0000	1	(3.9393)	01/06/2025
601168.SH	12/09/2024	SDB3260588440	500.00	2.3185	1,163.60	1,159.23	0.0000	4.5800	50.0000	0.0000	(0.1480)	(0.0161)	0.0000	1	(0.1641)	01/06/2025
601168.SH	12/09/2024	SDB3260588440	500.00	2.3185	1,163.60	1,159.23	0.0000	4.5800	50.0000	0.0000	(0.1480)	(0.0161)	0.0000	1	(0.1641)	01/06/2025
601168.SH	12/09/2024	SDB3260588440	100.00	2.3185	232.72	231.85	0.0000	4.5800	50.0000	0.0000	(0.0296)	(0.0032)	0.0000	1	(0.0328)	01/06/2025
601168.SH	12/09/2024	SDB3260588440	3,600.00	2.3185	8,377.93	8,346.47	0.0000	4.5800	50.0000	0.0000	(1.0659)	(0.1159)	0.0000	1	(1.1818)	01/06/2025
601168.SH	12/09/2024	SDB3260588440	3,100.00	2.3185	7,214.33	7,187.24	0.0000	4.5800	50.0000	0.0000	(0.9178)	(0.0998)	0.0000	1	(1.0176)	01/06/2025
601168.SH	12/09/2024	SDB3260588440	1,800.00	2.3185	4,188.97	4,173.23	0.0000	4.5800	50.0000	0.0000	(0.5329)	(0.0580)	0.0000	1	(0.5909)	01/06/2025
601168.SH	12/09/2024	SDB3260588440	100.00	2.3185	232.72	231.85	0.0000	4.5800	50.0000	0.0000	(0.0296)	(0.0032)	0.0000	1	(0.0328)	01/06/2025
601168.SH	12/09/2024	SDB3260588440	4,500.00	2.3185	10,472.42	10,433.08	0.0000	4.5800	50.0000	0.0000	(1.3323)	(0.1449)	0.0000	1	(1.4772)	01/06/2025
601168.SH	12/09/2024	SDB3260588440	45,200.00	2.3185	105,189.62	104,794.53	0.0000	4.5800	50.0000	0.0000	(13.3825)	(1.4555)	0.0000	1	(14.8379)	01/06/2025
601168.SH	12/09/2024	SDB3260588440	800.00	2.3185	1,861.76	1,854.77	0.0000	4.5800	50.0000	0.0000	(0.2369)	(0.0258)	0.0000	1	(0.2626)	01/06/2025
601168.SH	12/06/2024	SDB3260588440	400.00	2.3043	930.88	921.71	0.0000	4.5800	50.0000	0.0000	(0.3553)	(0.0384)	0.0000	3	(0.3937)	01/06/2025
601168.SH	12/06/2024	SDB3260588440	2,800.00	2.3043	6,516.17	6,451.95	0.0000	4.5800	50.0000	0.0000	(2.4870)	(0.2688)	0.0000	3	(2.7558)	01/06/2025
601168.SH	12/06/2024	SDB3260588440	5,500.00	2.3043	12,799.62	12,673.47	0.0000	4.5800	50.0000	0.0000	(4.8852)	(0.5281)	0.0000	3	(5.4133)	01/06/2025
601168.SH	12/06/2024	SDB3260588440	3,300.00	2.3043	7,679.77	7,604.08	0.0000	4.5800	50.0000	0.0000	(2.9311)	(0.3168)	0.0000	3	(3.2480)	01/06/2025
601168.SH	12/06/2024	SDB3260588440	4,200.00	2.3043	9,774.26	9,677.92	0.0000	4.5800	50.0000	0.0000	(3.7305)	(0.4032)	0.0000	3	(4.1338)	01/06/2025
601168.SH	12/06/2024	SDB3260588440	800.00	2.3043	1,861.76	1,843.41	0.0000	4.5800	50.0000	0.0000	(0.7106)	(0.0768)	0.0000	3	(0.7874)	01/06/2025
601168.SH	12/06/2024	SDB3260588440	7,300.00	2.3043	16,988.59	16,821.15	0.0000	4.5800	50.0000	0.0000	(6.4840)	(0.7009)	0.0000	3	(7.1849)	01/06/2025
601168.SH	12/06/2024	SDB3260588440	300.00	2.3043	698.16	691.28	0.0000	4.5800	50.0000	0.0000	(0.0288)	(0.0028)	0.0000	3	(0.2953)	01/06/2025
601168.SH	12/06/2024	SDB3260588440	800.00	2.3043	1,861.76	1,843.41	0.0000	4.5800	50.0000	0.0000	(0.7106)	(0.0768)	0.0000	3	(0.7874)	01/06/2025
601168.SH	12/06/2024	SDB3260588440	3,400.00	2.3043	7,912.49	7,834.51	0.0000	4.5800	50.0000	0.0000	(3.0199)	(0.3264)	0.0000	3	(3.3464)	01/06/2025
601168.SH	12/06/2024	SDB3260588440	1,200.00	2.3043	2,792.64	2,765.12	0.0000	4.5800	50.0000	0.0000	(1.0659)	(0.1152)	0.0000	3	(1.1811)	01/06/2025
601168.SH	12/06/2024	SDB3260588440	400.00	2.3043	930.88	921.71	0.0000	4.5800	50.0000	0.0000	(0.3553)	(0.0384)	0.0000	3	(0.3937)	01/06/2025
601168.SH	12/06/2024	SDB3260588440	2,700.00	2.3043	6,283.45	6,221.52	0.0000	4.5800	50.0000	0.0000	(2.3982)	(0.2592)	0.0000	3	(2.6574)	01/06/2025
601168.SH	12/06/2024	SDB3260588440	16,300.00	2.3043	37,933.43	37,559.55	0.0000	4.5800	50.0000	0.0000	(14.4779)	(1.5650)	0.0000	3	(16.0429)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
WESTERN MINING CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
601168.SH	12/06/2024	SDB3260588440	5,200.00	2.3043	12,101.46	11,982.19	0.0000	4.5800	50.0000	0.0000	(4.6187)	(0.4993)	0.0000	3	(5.1180)	01/06/2025
601168.SH	12/06/2024	SDB3260588440	2,300.00	2.3043	5,352.57	5,299.81	0.0000	4.5800	50.0000	0.0000	(2.0429)	(0.2208)	0.0000	3	(2.2637)	01/06/2025
601168.SH	12/06/2024	SDB3260588440	12,000.00	2.3043	27,926.45	27,651.20	0.0000	4.5800	50.0000	0.0000	(10.6586)	(1.1521)	0.0000	3	(11.8107)	01/06/2025
601168.SH	12/06/2024	SDB3260588440	500.00	2.3043	1,163.60	1,152.13	0.0000	4.5800	50.0000	0.0000	(0.4441)	(0.0480)	0.0000	3	(0.4921)	01/06/2025
601168.SH	12/06/2024	SDB3260588440	500.00	2.3043	1,163.60	1,152.13	0.0000	4.5800	50.0000	0.0000	(0.4441)	(0.0480)	0.0000	3	(0.4921)	01/06/2025
601168.SH	12/06/2024	SDB3260588440	100.00	2.3043	232.72	230.43	0.0000	4.5800	50.0000	0.0000	(0.0888)	(0.0096)	0.0000	3	(0.0984)	01/06/2025
601168.SH	12/06/2024	SDB3260588440	3,600.00	2.3043	8,377.93	8,295.36	0.0000	4.5800	50.0000	0.0000	(3.1976)	(0.3456)	0.0000	3	(3.5432)	01/06/2025
601168.SH	12/06/2024	SDB3260588440	3,100.00	2.3043	7,214.33	7,143.23	0.0000	4.5800	50.0000	0.0000	(2.7535)	(0.2976)	0.0000	3	(3.0511)	01/06/2025
601168.SH	12/06/2024	SDB3260588440	1,800.00	2.3043	4,188.97	4,147.68	0.0000	4.5800	50.0000	0.0000	(1.5988)	(0.1728)	0.0000	3	(1.7716)	01/06/2025
601168.SH	12/06/2024	SDB3260588440	100.00	2.3043	232.72	230.43	0.0000	4.5800	50.0000	0.0000	(0.0888)	(0.0096)	0.0000	3	(0.0984)	01/06/2025
601168.SH	12/06/2024	SDB3260588440	4,500.00	2.3043	10,472.42	10,369.20	0.0000	4.5800	50.0000	0.0000	(3.9970)	(0.4321)	0.0000	3	(4.4290)	01/06/2025
601168.SH	12/06/2024	SDB3260588440	45,200.00	2.3043	105,189.62	104,152.87	0.0000	4.5800	50.0000	0.0000	(40.1474)	(4.3397)	0.0000	3	(44.4871)	01/06/2025
601168.SH	12/06/2024	SDB3260588440	800.00	2.3043	1,861.76	1,843.41	0.0000	4.5800	50.0000	0.0000	(0.7106)	(0.0768)	0.0000	3	(0.7874)	01/06/2025
601168.SH	12/05/2024	SDB3260588440	400.00	2.3029	930.88	921.15	0.0000	4.5800	50.0000	0.0000	(0.1184)	(0.0128)	0.0000	1	(0.1312)	01/06/2025
601168.SH	12/05/2024	SDB3260588440	2,800.00	2.3029	6,516.17	6,448.04	0.0000	4.5800	50.0000	0.0000	(0.8290)	(0.0896)	0.0000	1	(0.9186)	01/06/2025
601168.SH	12/05/2024	SDB3260588440	5,500.00	2.3029	12,799.62	12,665.80	0.0000	4.5800	50.0000	0.0000	(1.6284)	(0.1759)	0.0000	1	(1.8043)	01/06/2025
601168.SH	12/05/2024	SDB3260588440	3,300.00	2.3029	7,679.77	7,599.48	0.0000	4.5800	50.0000	0.0000	(0.9770)	(0.1055)	0.0000	1	(1.0826)	01/06/2025
601168.SH	12/05/2024	SDB3260588440	4,200.00	2.3029	9,774.26	9,672.07	0.0000	4.5800	50.0000	0.0000	(1.2435)	(0.1343)	0.0000	1	(1.3778)	01/06/2025
601168.SH	12/05/2024	SDB3260588440	800.00	2.3029	1,861.76	1,842.30	0.0000	4.5800	50.0000	0.0000	(0.2369)	(0.0256)	0.0000	1	(0.2624)	01/06/2025
601168.SH	12/05/2024	SDB3260588440	7,300.00	2.3029	16,988.59	16,810.97	0.0000	4.5800	50.0000	0.0000	(2.1613)	(0.2335)	0.0000	1	(2.3948)	01/06/2025
601168.SH	12/05/2024	SDB3260588440	300.00	2.3029	698.16	690.86	0.0000	4.5800	50.0000	0.0000	(0.0888)	(0.0096)	0.0000	1	(0.0984)	01/06/2025
601168.SH	12/05/2024	SDB3260588440	800.00	2.3029	1,861.76	1,842.30	0.0000	4.5800	50.0000	0.0000	(0.2369)	(0.0256)	0.0000	1	(0.2624)	01/06/2025
601168.SH	12/05/2024	SDB3260588440	3,400.00	2.3029	7,912.49	7,829.77	0.0000	4.5800	50.0000	0.0000	(1.0066)	(0.1087)	0.0000	1	(1.1154)	01/06/2025
601168.SH	12/05/2024	SDB3260588440	1,200.00	2.3029	2,792.64	2,763.45	0.0000	4.5800	50.0000	0.0000	(0.3553)	(0.0384)	0.0000	1	(0.3937)	01/06/2025
601168.SH	12/05/2024	SDB3260588440	400.00	2.3029	930.88	921.15	0.0000	4.5800	50.0000	0.0000	(0.1184)	(0.0128)	0.0000	1	(0.1312)	01/06/2025
601168.SH	12/05/2024	SDB3260588440	2,700.00	2.3029	6,283.45	6,217.76	0.0000	4.5800	50.0000	0.0000	(0.7994)	(0.0864)	0.0000	1	(0.8858)	01/06/2025
601168.SH	12/05/2024	SDB3260588440	16,300.00	2.3029	37,933.43	37,536.83	0.0000	4.5800	50.0000	0.0000	(4.8260)	(0.5213)	0.0000	1	(5.3473)	01/06/2025
601168.SH	12/05/2024	SDB3260588440	5,200.00	2.3029	12,101.46	11,974.94	0.0000	4.5800	50.0000	0.0000	(1.5396)	(0.1663)	0.0000	1	(1.7059)	01/06/2025
601168.SH	12/05/2024	SDB3260588440	2,300.00	2.3029	5,352.57	5,296.61	0.0000	4.5800	50.0000	0.0000	(0.6810)	(0.0738)	0.0000	1	(0.7545)	01/06/2025
601168.SH	12/05/2024	SDB3260588440	12,000.00	2.3029	27,926.45	27,634.48	0.0000	4.5800	50.0000	0.0000	(3.5529)	(0.3838)	0.0000	1	(3.9367)	01/06/2025
601168.SH	12/05/2024	SDB3260588440	500.00	2.3029	1,163.60	1,151.44	0.0000	4.5800	50.0000	0.0000	(0.1480)	(0.0160)	0.0000	1	(0.1640)	01/06/2025
601168.SH	12/05/2024	SDB3260588440	500.00	2.3029	1,163.60	1,151.44	0.0000	4.5800	50.0000	0.0000	(0.1480)	(0.0160)	0.0000	1	(0.1640)	01/06/2025
601168.SH	12/05/2024	SDB3260588440	100.00	2.3029	232.72	230.29	0.0000	4.5800	50.0000	0.0000	(0.0296)	(0.0032)	0.0000	1	(0.0328)	01/06/2025
601168.SH	12/05/2024	SDB3260588440	3,600.00	2.3029	8,377.93	8,290.34	0.0000	4.5800	50.0000	0.0000	(1.0659)	(0.1151)	0.0000	1	(1.1810)	01/06/2025
601168.SH	12/05/2024	SDB3260588440	3,100.00	2.3029	7,214.33	7,138.91	0.0000	4.5800	50.0000	0.0000	(0.9178)	(0.0992)	0.0000	1	(1.0170)	01/06/2025
601168.SH	12/05/2024	SDB3260588440	1,800.00	2.3029	4,188.97	4,145.17	0.0000	4.5800	50.0000	0.0000	(0.5329)	(0.0576)	0.0000	1	(0.5905)	01/06/2025
601168.SH	12/05/2024	SDB3260588440	100.00	2.3029	232.72	230.29	0.0000	4.5800	50.0000	0.0000	(0.0296)	(0.0032)	0.0000	1	(0.0328)	01/06/2025
601168.SH	12/05/2024	SDB3260588440	4,500.00	2.3029	10,472.42	10,362.93	0.0000	4.5800	50.0000	0.0000	(1.3323)	(0.1439)	0.0000	1	(1.4763)	01/06/2025
601168.SH	12/05/2024	SDB3260588440	45,200.00	2.3029	105,189.62	104,089.86	0.0000	4.5800	50.0000	0.0000	(13.3825)	(1.4457)	0.0000	1	(14.8281)	01/06/2025
601168.SH	12/05/2024	SDB3260588440	800.00	2.3029	1,861.76	1,842.30	0.0000	4.5800	50.0000	0.0000	(0.2369)	(0.0256)	0.0000	1	(0.2624)	01/06/2025
601168.SH	12/04/2024	SDB3260588440	400.00	2.3272	930.88	930.88	0.0000	4.5800	50.0000	0.0000	(0.1184)	(0.0129)	0.0000	1	(0.1314)	01/06/2025
601168.SH	12/04/2024	SDB3260588440	2,800.00	2.3272	6,516.17	6,516.17	0.0000	4.5800	50.0000	0.0000	(0.8290)	(0.0905)	0.0000	1	(0.9195)	01/06/2025
601168.SH	12/04/2024	SDB3260588440	5,500.00	2.3272	12,799.62	12,799.62	0.0000	4.5800	50.0000	0.0000	(1.6284)	(0.1778)	0.0000	1	(1.8062)	01/06/2025
601168.SH	12/04/2024	SDB3260588440	3,300.00	2.3272	7,679.77	7,679.77	0.0000	4.5800	50.0000	0.0000	(0.9770)	(0.1067)	0.0000	1	(1.0837)	01/06/2025
601168.SH	12/04/2024	SDB3260588440	4,200.00	2.3272	9,774.26	9,774.26	0.0000	4.5800	50.0000	0.0000	(1.2435)	(0.1358)	0.0000	1	(1.3793)	01/06/2025
601168.SH	12/04/2024	SDB3260588440	800.00	2.3272	1,861.76	1,861.76	0.0000	4.5800	50.0000	0.0000	(0.2369)	(0.0259)	0.0000	1	(0.2627)	01/06/2025
601168.SH	12/04/2024	SDB3260588440	7,300.00	2.3272	16,988.59	16,988.59	0.0000	4.5800	50.0000	0.0000	(2.1613)	(0.2360)	0.0000	1	(2.3973)	01/06/2025
601168.SH	12/04/2024	SDB3260588440	300.00	2.3272	698.16	698.16	0.0000	4.5800	50.0000	0.0000	(0.0888)	(0.0097)	0.0000	1	(0.0985)	01/06/2025
601168.SH	12/04/2024	SDB3260588440	800.00	2.3272	1,861.76	1,861.76	0.0000	4.5800	50.0000	0.0000	(0.2369)	(0.0259)	0.0000	1	(0.2627)	01/06/2025
601168.SH	12/04/2024	SDB3260588440	3,400.00	2.3272	7,912.49	7,912.49	0.0000	4.5800	50.0000	0.0000	(1.0066)	(0.1099)	0.0000	1	(1.1165)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
WESTERN MINING CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
601168.SH	12/04/2024	SDB3260588440	1,200.00	2.3272	2,792.64	2,792.64	0.0000	4.5800	50.0000	0.0000	(0.3553)	(0.0388)	0.0000	1	(0.3941)	01/06/2025
601168.SH	12/04/2024	SDB3260588440	400.00	2.3272	930.88	930.88	0.0000	4.5800	50.0000	0.0000	(0.1184)	(0.0129)	0.0000	1	(0.1314)	01/06/2025
601168.SH	12/04/2024	SDB3260588440	2,700.00	2.3272	6,283.45	6,283.45	0.0000	4.5800	50.0000	0.0000	(0.7994)	(0.0873)	0.0000	1	(0.8867)	01/06/2025
601168.SH	12/04/2024	SDB3260588440	16,300.00	2.3272	37,933.43	37,933.43	0.0000	4.5800	50.0000	0.0000	(4.8260)	(0.5269)	0.0000	1	(5.3528)	01/06/2025
601168.SH	12/04/2024	SDB3260588440	5,200.00	2.3272	12,101.46	12,101.46	0.0000	4.5800	50.0000	0.0000	(1.5396)	(0.1681)	0.0000	1	(1.7077)	01/06/2025
601168.SH	12/04/2024	SDB3260588440	2,300.00	2.3272	5,352.57	5,352.57	0.0000	4.5800	50.0000	0.0000	(0.6810)	(0.0743)	0.0000	1	(0.7553)	01/06/2025
601168.SH	12/04/2024	SDB3260588440	12,000.00	2.3272	27,926.45	27,926.45	0.0000	4.5800	50.0000	0.0000	(3.5529)	(0.3879)	0.0000	1	(3.9407)	01/06/2025
601168.SH	12/04/2024	SDB3260588440	500.00	2.3272	1,163.60	1,163.60	0.0000	4.5800	50.0000	0.0000	(0.1480)	(0.0162)	0.0000	1	(0.1642)	01/06/2025
601168.SH	12/04/2024	SDB3260588440	500.00	2.3272	1,163.60	1,163.60	0.0000	4.5800	50.0000	0.0000	(0.1480)	(0.0162)	0.0000	1	(0.1642)	01/06/2025
601168.SH	12/04/2024	SDB3260588440	100.00	2.3272	232.72	232.72	0.0000	4.5800	50.0000	0.0000	(0.0296)	(0.0032)	0.0000	1	(0.0328)	01/06/2025
601168.SH	12/04/2024	SDB3260588440	3,600.00	2.3272	8,377.93	8,377.93	0.0000	4.5800	50.0000	0.0000	(1.0659)	(0.1164)	0.0000	1	(1.1822)	01/06/2025
601168.SH	12/04/2024	SDB3260588440	3,100.00	2.3272	7,214.33	7,214.33	0.0000	4.5800	50.0000	0.0000	(0.9178)	(0.1002)	0.0000	1	(1.0180)	01/06/2025
601168.SH	12/04/2024	SDB3260588440	1,800.00	2.3272	4,188.97	4,188.97	0.0000	4.5800	50.0000	0.0000	(0.5329)	(0.0582)	0.0000	1	(0.5911)	01/06/2025
601168.SH	12/04/2024	SDB3260588440	100.00	2.3272	232.72	232.72	0.0000	4.5800	50.0000	0.0000	(0.0296)	(0.0032)	0.0000	1	(0.0328)	01/06/2025
601168.SH	12/04/2024	SDB3260588440	4,500.00	2.3272	10,472.42	10,472.42	0.0000	4.5800	50.0000	0.0000	(1.3323)	(0.1455)	0.0000	1	(1.4778)	01/06/2025
601168.SH	12/04/2024	SDB3260588440	45,200.00	2.3272	105,189.62	105,189.62	0.0000	4.5800	50.0000	0.0000	(13.3825)	(1.4610)	0.0000	1	(14.8434)	01/06/2025
601168.SH	12/04/2024	SDB3260588440	800.00	2.3272	1,861.76	1,861.76	0.0000	4.5800	50.0000	0.0000	(0.2369)	(0.0259)	0.0000	1	(0.2627)	01/06/2025
TOTAL WESTERN MINING CO., LTD. CMN CLASS A SERIES NORTHBOUND												(1,225.8870)	(134.1237)	0.0000	(1,360.0107)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
WINGTECH TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND																
600745.SH	12/20/2024	SDB3263707250	200.00	4.8122	1,005.65	962.44	0.0000	4.3300	50.0000	0.0000	(0.3629)	(0.0401)	0.0000	3	(0.4030)	01/06/2025
600745.SH	12/20/2024	SDB3263707250	100.00	4.8122	504.15	481.22	0.0000	4.3300	50.0000	0.0000	(0.1819)	(0.0201)	0.0000	3	(0.2020)	01/06/2025
600745.SH	12/20/2024	SDB3263707250	800.00	4.8122	4,017.63	3,849.78	0.0000	4.3300	50.0000	0.0000	(1.4497)	(0.1604)	0.0000	3	(1.6101)	01/06/2025
600745.SH	12/19/2024	SDB3263707250	200.00	4.8028	1,005.65	960.57	0.0000	4.5800	50.0000	0.0000	(0.1279)	(0.0133)	0.0000	1	(0.1413)	01/06/2025
600745.SH	12/19/2024	SDB3263707250	100.00	4.8028	504.15	480.28	0.0000	4.5800	50.0000	0.0000	(0.0641)	(0.0067)	0.0000	1	(0.0708)	01/06/2025
600745.SH	12/19/2024	SDB3263707250	800.00	4.8028	4,017.63	3,842.27	0.0000	4.5800	50.0000	0.0000	(0.5111)	(0.0534)	0.0000	1	(0.5645)	01/06/2025
600745.SH	12/18/2024	SDB3263707250	200.00	4.9392	1,005.65	987.84	0.0000	4.5800	50.0000	0.0000	(0.1279)	(0.0137)	0.0000	1	(0.1417)	01/06/2025
600745.SH	12/18/2024	SDB3263707250	100.00	4.9392	504.15	493.92	0.0000	4.5800	50.0000	0.0000	(0.0641)	(0.0069)	0.0000	1	(0.0710)	01/06/2025
600745.SH	12/18/2024	SDB3263707250	800.00	4.9392	4,017.63	3,951.35	0.0000	4.5800	50.0000	0.0000	(0.5111)	(0.0549)	0.0000	1	(0.5660)	01/06/2025
600745.SH	12/17/2024	SDB3263707250	200.00	5.0371	1,005.65	1,007.41	0.0000	4.5800	50.0000	0.0000	(0.1279)	(0.0140)	0.0000	1	(0.1419)	01/06/2025
600745.SH	12/17/2024	SDB3263707250	100.00	5.0371	504.15	503.71	0.0000	4.5800	50.0000	0.0000	(0.0641)	(0.0070)	0.0000	1	(0.0711)	01/06/2025
600745.SH	12/17/2024	SDB3263707250	800.00	5.0371	4,017.63	4,029.64	0.0000	4.5800	50.0000	0.0000	(0.5111)	(0.0560)	0.0000	1	(0.5671)	01/06/2025
600745.SH	12/16/2024	SDB3263707250	200.00	4.9665	1,005.65	993.30	0.0000	4.5800	50.0000	0.0000	(0.1279)	(0.0138)	0.0000	1	(0.1417)	01/06/2025
600745.SH	12/16/2024	SDB3263707250	100.00	4.9665	504.15	496.65	0.0000	4.5800	50.0000	0.0000	(0.0641)	(0.0069)	0.0000	1	(0.0710)	01/06/2025
600745.SH	12/16/2024	SDB3263707250	800.00	4.9665	4,017.63	3,973.18	0.0000	4.5800	50.0000	0.0000	(0.5111)	(0.0552)	0.0000	1	(0.5663)	01/06/2025
600745.SH	12/13/2024	SDB3263707250	200.00	5.0664	1,005.65	1,013.29	0.0000	4.5800	50.0000	0.0000	(0.3838)	(0.0422)	0.0000	3	(0.4260)	01/06/2025
600745.SH	12/13/2024	SDB3263707250	100.00	5.0664	504.15	506.64	0.0000	4.5800	50.0000	0.0000	(0.1924)	(0.0211)	0.0000	3	(0.2135)	01/06/2025
600745.SH	12/13/2024	SDB3263707250	800.00	5.0664	4,017.63	4,053.15	0.0000	4.5800	50.0000	0.0000	(1.5334)	(0.1689)	0.0000	3	(1.7023)	01/06/2025
600745.SH	12/12/2024	SDB3263707250	200.00	5.0167	1,005.65	1,003.33	0.0000	4.5800	50.0000	0.0000	(0.1279)	(0.0139)	0.0000	1	(0.1419)	01/06/2025
600745.SH	12/12/2024	SDB3263707250	100.00	5.0167	504.15	501.67	0.0000	4.5800	50.0000	0.0000	(0.0641)	(0.0070)	0.0000	1	(0.0711)	01/06/2025
600745.SH	12/12/2024	SDB3263707250	800.00	5.0167	4,017.63	4,013.33	0.0000	4.5800	50.0000	0.0000	(0.5111)	(0.0557)	0.0000	1	(0.5669)	01/06/2025
600745.SH	12/11/2024	SDB3263707250	200.00	5.0927	1,005.65	1,018.55	0.0000	4.5800	50.0000	0.0000	(0.1279)	(0.0141)	0.0000	1	(0.1421)	01/06/2025
600745.SH	12/11/2024	SDB3263707250	100.00	5.0927	504.15	509.27	0.0000	4.5800	50.0000	0.0000	(0.0641)	(0.0071)	0.0000	1	(0.0712)	01/06/2025
600745.SH	12/11/2024	SDB3263707250	800.00	5.0927	4,017.63	4,074.18	0.0000	4.5800	50.0000	0.0000	(0.5111)	(0.0566)	0.0000	1	(0.5677)	01/06/2025
600745.SH	12/10/2024	SDB3263707250	200.00	5.0283	1,005.65	1,005.65	0.0000	4.5800	50.0000	0.0000	(0.1279)	(0.0140)	0.0000	1	(0.1419)	01/06/2025
600745.SH	12/10/2024	SDB3263707250	100.00	5.0415	504.15	504.15	0.0000	4.5800	50.0000	0.0000	(0.0641)	(0.0070)	0.0000	1	(0.0711)	01/06/2025
600745.SH	12/10/2024	SDB3263707250	800.00	5.0220	4,017.63	4,017.63	0.0000	4.5800	50.0000	0.0000	(0.5111)	(0.0558)	0.0000	1	(0.5669)	01/06/2025
TOTAL WINGTECH TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND												(9.0266)	(0.9857)	0.0000	(10.0123)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
WOLONG ELECTRIC GROUP CO LTD CMN CLASS A SERIES NORTHBOUND																
600580.SH	01/03/2025	SDB3260123077	8,800.00	2.6130	17,706.66	22,994.73	0.0000	4.3300	50.0000	0.0000	(6.3892)	(0.9581)	0.0000	3	(7.3473)	01/06/2025
600580.SH	01/03/2025	SDB3260123077	800.00	2.6130	1,609.70	2,090.43	0.0000	4.3300	50.0000	0.0000	(0.5808)	(0.0871)	0.0000	3	(0.6679)	01/06/2025
600580.SH	01/03/2025	SDB3260123077	9,000.00	2.6130	18,109.08	23,517.34	0.0000	4.3300	50.0000	0.0000	(6.5344)	(0.9799)	0.0000	3	(7.5142)	01/06/2025
600580.SH	01/03/2025	SDB3260123077	5,900.00	2.6130	11,871.51	15,416.92	0.0000	4.3300	50.0000	0.0000	(4.2836)	(0.6424)	0.0000	3	(4.9260)	01/06/2025
600580.SH	01/03/2025	SDB3260123077	2,500.00	2.6130	5,030.30	6,532.60	0.0000	4.3300	50.0000	0.0000	(1.8151)	(0.2722)	0.0000	3	(2.0873)	01/06/2025
600580.SH	01/03/2025	SDB3260123077	1,300.00	2.6130	2,615.76	3,396.95	0.0000	4.3300	50.0000	0.0000	(0.9439)	(0.1415)	0.0000	3	(1.0854)	01/06/2025
600580.SH	01/03/2025	SDB3260123077	2,900.00	2.6130	5,835.15	7,577.81	0.0000	4.3300	50.0000	0.0000	(2.1055)	(0.3157)	0.0000	3	(2.4213)	01/06/2025
600580.SH	01/03/2025	SDB3260123077	600.00	2.6130	1,207.27	1,567.82	0.0000	4.3300	50.0000	0.0000	(0.4356)	(0.0653)	0.0000	3	(0.5009)	01/06/2025
600580.SH	01/03/2025	SDB3260123077	7,500.00	2.6130	15,090.90	19,597.78	0.0000	4.3300	50.0000	0.0000	(5.4453)	(0.8166)	0.0000	3	(6.2619)	01/06/2025
600580.SH	01/03/2025	SDB3260123077	1,800.00	2.6130	3,621.82	4,703.47	0.0000	4.3300	50.0000	0.0000	(1.3069)	(0.1960)	0.0000	3	(1.5028)	01/06/2025
600580.SH	01/03/2025	SDB3260123077	7,300.00	2.6130	14,688.48	19,075.18	0.0000	4.3300	50.0000	0.0000	(5.3001)	(0.7948)	0.0000	3	(6.0949)	01/06/2025
600580.SH	01/03/2025	SDB3260123077	3,800.00	2.6130	7,646.06	9,929.54	0.0000	4.3300	50.0000	0.0000	(2.7590)	(0.4137)	0.0000	3	(3.1727)	01/06/2025
600580.SH	01/03/2025	SDB3260123077	3,300.00	2.6130	6,640.00	8,623.03	0.0000	4.3300	50.0000	0.0000	(2.3959)	(0.3593)	0.0000	3	(2.7552)	01/06/2025
600580.SH	01/03/2025	SDB3260123077	400.00	2.6130	804.85	1,045.22	0.0000	4.3300	50.0000	0.0000	(0.2904)	(0.0436)	0.0000	3	(0.3340)	01/06/2025
600580.SH	01/03/2025	SDB3260123077	700.00	2.6130	1,408.48	1,829.13	0.0000	4.3300	50.0000	0.0000	(0.5082)	(0.0762)	0.0000	3	(0.5844)	01/06/2025
600580.SH	01/03/2025	SDB3260123077	300.00	2.6130	603.64	783.91	0.0000	4.3300	50.0000	0.0000	(0.2178)	(0.0327)	0.0000	3	(0.2505)	01/06/2025
600580.SH	01/03/2025	SDB3260123077	600.00	2.6130	1,207.27	1,567.82	0.0000	4.3300	50.0000	0.0000	(0.4356)	(0.0653)	0.0000	3	(0.5009)	01/06/2025
600580.SH	01/03/2025	SDB3260123077	15,100.00	2.6130	30,383.01	39,456.87	0.0000	4.3300	50.0000	0.0000	(10.9632)	(1.6440)	0.0000	3	(12.6072)	01/06/2025
600580.SH	01/03/2025	SDB3260123077	4,000.00	2.6130	8,048.48	10,452.15	0.0000	4.3300	50.0000	0.0000	(2.9042)	(0.4355)	0.0000	3	(3.3397)	01/06/2025
600580.SH	01/03/2025	SDB3260123077	3,500.00	2.6130	7,042.42	9,145.63	0.0000	4.3300	50.0000	0.0000	(2.5411)	(0.3811)	0.0000	3	(2.9222)	01/06/2025
600580.SH	01/03/2025	SDB3260123077	16,900.00	2.6130	34,004.83	44,160.34	0.0000	4.3300	50.0000	0.0000	(12.2701)	(1.8400)	0.0000	3	(14.1101)	01/06/2025
600580.SH	01/02/2025	SDB3260123077	8,800.00	2.5878	17,706.66	22,772.80	0.0000	4.3300	50.0000	0.0000	(2.1297)	(0.3163)	0.0000	1	(2.4460)	01/06/2025
600580.SH	01/02/2025	SDB3260123077	800.00	2.5878	1,609.70	2,070.25	0.0000	4.3300	50.0000	0.0000	(0.1936)	(0.0288)	0.0000	1	(0.2224)	01/06/2025
600580.SH	01/02/2025	SDB3260123077	10,200.00	2.5878	20,523.62	26,395.74	0.0000	4.3300	50.0000	0.0000	(2.4685)	(0.3666)	0.0000	1	(2.8351)	01/06/2025
600580.SH	01/02/2025	SDB3260123077	5,900.00	2.5878	11,871.51	15,268.13	0.0000	4.3300	50.0000	0.0000	(1.4279)	(0.2121)	0.0000	1	(1.6399)	01/06/2025
600580.SH	01/02/2025	SDB3260123077	2,500.00	2.5878	5,030.30	6,469.55	0.0000	4.3300	50.0000	0.0000	(0.6050)	(0.0899)	0.0000	1	(0.6949)	01/06/2025
600580.SH	01/02/2025	SDB3260123077	1,300.00	2.5878	2,615.76	3,364.16	0.0000	4.3300	50.0000	0.0000	(0.3146)	(0.0467)	0.0000	1	(0.3613)	01/06/2025
600580.SH	01/02/2025	SDB3260123077	2,900.00	2.5878	5,835.15	7,504.67	0.0000	4.3300	50.0000	0.0000	(0.7018)	(0.1042)	0.0000	1	(0.8061)	01/06/2025
600580.SH	01/02/2025	SDB3260123077	600.00	2.5878	1,207.27	1,552.69	0.0000	4.3300	50.0000	0.0000	(0.1452)	(0.0216)	0.0000	1	(0.1668)	01/06/2025
600580.SH	01/02/2025	SDB3260123077	7,500.00	2.5878	15,090.90	19,408.63	0.0000	4.3300	50.0000	0.0000	(1.8151)	(0.2696)	0.0000	1	(2.0847)	01/06/2025
600580.SH	01/02/2025	SDB3260123077	7,400.00	2.5878	14,889.69	19,149.85	0.0000	4.3300	50.0000	0.0000	(1.7909)	(0.2660)	0.0000	1	(2.0569)	01/06/2025
600580.SH	01/02/2025	SDB3260123077	1,800.00	2.5878	3,621.82	4,658.07	0.0000	4.3300	50.0000	0.0000	(0.4356)	(0.0647)	0.0000	1	(0.5003)	01/06/2025
600580.SH	01/02/2025	SDB3260123077	7,300.00	2.5878	14,688.48	18,891.07	0.0000	4.3300	50.0000	0.0000	(1.7667)	(0.2624)	0.0000	1	(2.0291)	01/06/2025
600580.SH	01/02/2025	SDB3260123077	3,800.00	2.5878	7,646.06	9,833.71	0.0000	4.3300	50.0000	0.0000	(0.9197)	(0.1366)	0.0000	1	(1.0562)	01/06/2025
600580.SH	01/02/2025	SDB3260123077	3,300.00	2.5878	6,640.00	8,539.80	0.0000	4.3300	50.0000	0.0000	(0.7986)	(0.1186)	0.0000	1	(0.9173)	01/06/2025
600580.SH	01/02/2025	SDB3260123077	400.00	2.5878	804.85	1,035.13	0.0000	4.3300	50.0000	0.0000	(0.0968)	(0.0144)	0.0000	1	(0.1112)	01/06/2025
600580.SH	01/02/2025	SDB3260123077	700.00	2.5878	1,408.48	1,811.47	0.0000	4.3300	50.0000	0.0000	(0.1694)	(0.0252)	0.0000	1	(0.1946)	01/06/2025
600580.SH	01/02/2025	SDB3260123077	300.00	2.5878	603.64	776.35	0.0000	4.3300	50.0000	0.0000	(0.0726)	(0.0108)	0.0000	1	(0.0834)	01/06/2025
600580.SH	01/02/2025	SDB3260123077	600.00	2.5878	1,207.27	1,552.69	0.0000	4.3300	50.0000	0.0000	(0.1452)	(0.0216)	0.0000	1	(0.1668)	01/06/2025
600580.SH	01/02/2025	SDB3260123077	15,100.00	2.5878	30,383.01	39,076.05	0.0000	4.3300	50.0000	0.0000	(3.6544)	(0.5427)	0.0000	1	(4.1971)	01/06/2025
600580.SH	01/02/2025	SDB3260123077	4,000.00	2.5878	8,048.48	10,351.27	0.0000	4.3300	50.0000	0.0000	(0.9681)	(0.1438)	0.0000	1	(1.1118)	01/06/2025
600580.SH	01/02/2025	SDB3260123077	15,100.00	2.5878	30,383.01	39,076.05	0.0000	4.3300	50.0000	0.0000	(3.6544)	(0.5427)	0.0000	1	(4.1971)	01/06/2025
600580.SH	01/02/2025	SDB3260123077	16,900.00	2.5878	34,004.83	43,734.12	0.0000	4.3300	50.0000	0.0000	(4.0900)	(0.6074)	0.0000	1	(4.6974)	01/06/2025
600580.SH	01/02/2025	SDB3260123077	3,500.00	2.5878	7,042.42	9,057.36	0.0000	4.3300	50.0000	0.0000	(0.8470)	(0.1258)	0.0000	1	(0.9728)	01/06/2025
600580.SH	01/02/2025	SDB3260123077	16,900.00	2.5878	34,004.83	43,734.12	0.0000	4.3300	50.0000	0.0000	(4.0900)	(0.6074)	0.0000	1	(4.6974)	01/06/2025
600580.SH	01/02/2025	SDB3260123077	600.00	2.5878	1,207.27	1,552.69	0.0000	4.3300	50.0000	0.0000	(0.1452)	(0.0216)	0.0000	1	(0.1668)	01/06/2025
600580.SH	01/02/2025	SDB3260123077	6,200.00	2.5878	12,475.14	16,044.47	0.0000	4.3300	50.0000	0.0000	(1.5005)	(0.2228)	0.0000	1	(1.7233)	01/06/2025
600580.SH	12/31/2024	SDB3260123077	8,800.00	2.2535	17,706.66	19,831.19	0.0000	4.3300	50.0000	0.0000	(4.2594)	(0.5509)	0.0000	2	(4.8103)	01/06/2025
600580.SH	12/31/2024	SDB3260123077	800.00	2.2535	1,609.70	1,802.84	0.0000	4.3300	50.0000	0.0000	(0.3872)	(0.0501)	0.0000	2	(0.4373)	01/06/2025
600580.SH	12/31/2024	SDB3260123077	10,200.00	2.2535	20,523.62	22,986.15	0.0000	4.3300	50.0000	0.0000	(4.9371)	(0.6385)	0.0000	2	(5.5756)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
WOLONG ELECTRIC GROUP CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600580.SH	12/31/2024	SDB3260123077	5,900.00	2.2535	11,871.51	13,295.91	0.0000	4.3300	50.0000	0.0000	(2.8558)	(0.3693)	0.0000	2	(3.2251)	01/06/2025
600580.SH	12/31/2024	SDB3260123077	2,500.00	2.2535	5,030.30	5,633.86	0.0000	4.3300	50.0000	0.0000	(1.2101)	(0.1565)	0.0000	2	(1.3666)	01/06/2025
600580.SH	12/31/2024	SDB3260123077	3,200.00	2.2535	6,438.78	7,211.34	0.0000	4.3300	50.0000	0.0000	(1.5489)	(0.2003)	0.0000	2	(1.7492)	01/06/2025
600580.SH	12/31/2024	SDB3260123077	30,100.00	2.2535	60,564.81	67,831.67	0.0000	4.3300	50.0000	0.0000	(14.5692)	(1.8842)	0.0000	2	(16.4534)	01/06/2025
600580.SH	12/31/2024	SDB3260123077	1,300.00	2.2535	2,615.76	2,929.61	0.0000	4.3300	50.0000	0.0000	(0.6292)	(0.0814)	0.0000	2	(0.7106)	01/06/2025
600580.SH	12/31/2024	SDB3260123077	2,900.00	2.2535	5,835.15	6,535.28	0.0000	4.3300	50.0000	0.0000	(1.4037)	(0.1815)	0.0000	2	(1.5852)	01/06/2025
600580.SH	12/31/2024	SDB3260123077	600.00	2.2535	1,207.27	1,352.13	0.0000	4.3300	50.0000	0.0000	(0.2904)	(0.0376)	0.0000	2	(0.3280)	01/06/2025
600580.SH	12/31/2024	SDB3260123077	7,500.00	2.2535	15,090.90	16,901.58	0.0000	4.3300	50.0000	0.0000	(3.6302)	(0.4695)	0.0000	2	(4.0997)	01/06/2025
600580.SH	12/31/2024	SDB3260123077	1,900.00	2.2535	3,823.03	4,281.73	0.0000	4.3300	50.0000	0.0000	(0.9197)	(0.1189)	0.0000	2	(1.0386)	01/06/2025
600580.SH	12/31/2024	SDB3260123077	15,100.00	2.2535	30,383.01	34,028.51	0.0000	4.3300	50.0000	0.0000	(7.3088)	(0.9452)	0.0000	2	(8.2540)	01/06/2025
600580.SH	12/31/2024	SDB3260123077	1,800.00	2.2535	3,621.82	4,056.38	0.0000	4.3300	50.0000	0.0000	(0.8712)	(0.1127)	0.0000	2	(0.9839)	01/06/2025
600580.SH	12/31/2024	SDB3260123077	7,300.00	2.2535	14,688.48	16,450.87	0.0000	4.3300	50.0000	0.0000	(3.5334)	(0.4570)	0.0000	2	(3.9904)	01/06/2025
600580.SH	12/31/2024	SDB3260123077	3,800.00	2.2535	7,646.06	8,563.47	0.0000	4.3300	50.0000	0.0000	(1.8393)	(0.2379)	0.0000	2	(2.0772)	01/06/2025
600580.SH	12/31/2024	SDB3260123077	3,300.00	2.2535	6,640.00	7,436.70	0.0000	4.3300	50.0000	0.0000	(1.5973)	(0.2066)	0.0000	2	(1.8039)	01/06/2025
600580.SH	12/31/2024	SDB3260123077	400.00	2.2535	804.85	901.42	0.0000	4.3300	50.0000	0.0000	(0.1936)	(0.0250)	0.0000	2	(0.2187)	01/06/2025
600580.SH	12/31/2024	SDB3260123077	700.00	2.2535	1,408.48	1,577.48	0.0000	4.3300	50.0000	0.0000	(0.3388)	(0.0438)	0.0000	2	(0.3826)	01/06/2025
600580.SH	12/31/2024	SDB3260123077	400.00	2.2535	804.85	901.42	0.0000	4.3300	50.0000	0.0000	(0.1936)	(0.0250)	0.0000	2	(0.2187)	01/06/2025
600580.SH	12/31/2024	SDB3260123077	300.00	2.2535	603.64	676.06	0.0000	4.3300	50.0000	0.0000	(0.1452)	(0.0188)	0.0000	2	(0.1640)	01/06/2025
600580.SH	12/31/2024	SDB3260123077	600.00	2.2535	1,207.27	1,352.13	0.0000	4.3300	50.0000	0.0000	(0.2904)	(0.0376)	0.0000	2	(0.3280)	01/06/2025
600580.SH	12/31/2024	SDB3260123077	15,100.00	2.2535	30,383.01	34,028.51	0.0000	4.3300	50.0000	0.0000	(7.3088)	(0.9452)	0.0000	2	(8.2540)	01/06/2025
600580.SH	12/31/2024	SDB3260123077	4,000.00	2.2535	8,048.48	9,014.18	0.0000	4.3300	50.0000	0.0000	(1.9361)	(0.2504)	0.0000	2	(2.1865)	01/06/2025
600580.SH	12/31/2024	SDB3260123077	15,100.00	2.2535	30,383.01	34,028.51	0.0000	4.3300	50.0000	0.0000	(7.3088)	(0.9452)	0.0000	2	(8.2540)	01/06/2025
600580.SH	12/31/2024	SDB3260123077	16,900.00	2.2535	34,004.83	38,084.89	0.0000	4.3300	50.0000	0.0000	(8.1801)	(1.0579)	0.0000	2	(9.2380)	01/06/2025
600580.SH	12/31/2024	SDB3260123077	3,500.00	2.2535	7,042.42	7,887.40	0.0000	4.3300	50.0000	0.0000	(1.6941)	(0.2191)	0.0000	2	(1.9132)	01/06/2025
600580.SH	12/31/2024	SDB3260123077	16,900.00	2.2535	34,004.83	38,084.89	0.0000	4.3300	50.0000	0.0000	(8.1801)	(1.0579)	0.0000	2	(9.2380)	01/06/2025
600580.SH	12/31/2024	SDB3260123077	600.00	2.2535	1,207.27	1,352.13	0.0000	4.3300	50.0000	0.0000	(0.2904)	(0.0376)	0.0000	2	(0.3280)	01/06/2025
600580.SH	12/31/2024	SDB3260123077	6,200.00	2.2535	12,475.14	13,971.97	0.0000	4.3300	50.0000	0.0000	(3.0010)	(0.3881)	0.0000	2	(3.3891)	01/06/2025
600580.SH	12/30/2024	SDB3260123077	8,800.00	2.0478	17,706.66	18,020.76	0.0000	4.3300	50.0000	0.0000	(2.1297)	(0.2503)	0.0000	1	(2.3800)	01/06/2025
600580.SH	12/30/2024	SDB3260123077	800.00	2.0478	1,609.70	1,638.25	0.0000	4.3300	50.0000	0.0000	(0.1936)	(0.0228)	0.0000	1	(0.2164)	01/06/2025
600580.SH	12/30/2024	SDB3260123077	10,200.00	2.0478	20,523.62	20,887.70	0.0000	4.3300	50.0000	0.0000	(2.4685)	(0.2901)	0.0000	1	(2.7586)	01/06/2025
600580.SH	12/30/2024	SDB3260123077	5,900.00	2.0478	11,871.51	12,082.10	0.0000	4.3300	50.0000	0.0000	(1.4279)	(0.1678)	0.0000	1	(1.5957)	01/06/2025
600580.SH	12/30/2024	SDB3260123077	2,500.00	2.0478	5,030.30	5,119.53	0.0000	4.3300	50.0000	0.0000	(0.6050)	(0.0711)	0.0000	1	(0.6761)	01/06/2025
600580.SH	12/30/2024	SDB3260123077	3,200.00	2.0478	6,438.78	6,553.00	0.0000	4.3300	50.0000	0.0000	(0.7744)	(0.0910)	0.0000	1	(0.8655)	01/06/2025
600580.SH	12/30/2024	SDB3260123077	30,100.00	2.0478	60,564.81	61,639.20	0.0000	4.3300	50.0000	0.0000	(7.2846)	(0.8561)	0.0000	1	(8.1407)	01/06/2025
600580.SH	12/30/2024	SDB3260123077	1,300.00	2.0478	2,615.76	2,662.16	0.0000	4.3300	50.0000	0.0000	(0.3146)	(0.0370)	0.0000	1	(0.3516)	01/06/2025
600580.SH	12/30/2024	SDB3260123077	2,900.00	2.0478	5,835.15	5,938.66	0.0000	4.3300	50.0000	0.0000	(0.7018)	(0.0825)	0.0000	1	(0.7843)	01/06/2025
600580.SH	12/30/2024	SDB3260123077	600.00	2.0478	1,207.27	1,228.69	0.0000	4.3300	50.0000	0.0000	(0.1452)	(0.0171)	0.0000	1	(0.1623)	01/06/2025
600580.SH	12/30/2024	SDB3260123077	7,500.00	2.0478	15,090.90	15,358.60	0.0000	4.3300	50.0000	0.0000	(1.8151)	(0.2133)	0.0000	1	(2.0284)	01/06/2025
600580.SH	12/30/2024	SDB3260123077	1,900.00	2.0478	3,823.03	3,890.85	0.0000	4.3300	50.0000	0.0000	(0.4598)	(0.0540)	0.0000	1	(0.5139)	01/06/2025
600580.SH	12/30/2024	SDB3260123077	15,100.00	2.0478	30,383.01	30,921.99	0.0000	4.3300	50.0000	0.0000	(3.6544)	(0.4295)	0.0000	1	(4.0839)	01/06/2025
600580.SH	12/30/2024	SDB3260123077	1,800.00	2.0478	3,621.82	3,686.07	0.0000	4.3300	50.0000	0.0000	(0.4356)	(0.0512)	0.0000	1	(0.4868)	01/06/2025
600580.SH	12/30/2024	SDB3260123077	7,300.00	2.0478	14,688.48	14,949.04	0.0000	4.3300	50.0000	0.0000	(1.7667)	(0.2076)	0.0000	1	(1.9743)	01/06/2025
600580.SH	12/30/2024	SDB3260123077	3,800.00	2.0478	7,646.06	7,781.69	0.0000	4.3300	50.0000	0.0000	(0.9197)	(0.1081)	0.0000	1	(1.0277)	01/06/2025
600580.SH	12/30/2024	SDB3260123077	3,300.00	2.0478	6,640.00	6,757.79	0.0000	4.3300	50.0000	0.0000	(0.7986)	(0.0939)	0.0000	1	(0.8925)	01/06/2025
600580.SH	12/30/2024	SDB3260123077	400.00	2.0478	804.85	819.13	0.0000	4.3300	50.0000	0.0000	(0.0968)	(0.0114)	0.0000	1	(0.1082)	01/06/2025
600580.SH	12/30/2024	SDB3260123077	700.00	2.0478	1,408.48	1,433.47	0.0000	4.3300	50.0000	0.0000	(0.1694)	(0.0199)	0.0000	1	(0.1893)	01/06/2025
600580.SH	12/30/2024	SDB3260123077	400.00	2.0478	804.85	819.13	0.0000	4.3300	50.0000	0.0000	(0.0968)	(0.0114)	0.0000	1	(0.1082)	01/06/2025
600580.SH	12/30/2024	SDB3260123077	300.00	2.0478	603.64	614.34	0.0000	4.3300	50.0000	0.0000	(0.0726)	(0.0085)	0.0000	1	(0.0811)	01/06/2025
600580.SH	12/30/2024	SDB3260123077	600.00	2.0478	1,207.27	1,228.69	0.0000	4.3300	50.0000	0.0000	(0.0171)	(0.0017)	0.0000	1	(0.1623)	01/06/2025
600580.SH	12/30/2024	SDB3260123077	15,100.00	2.0478	30,383.01	30,921.99	0.0000	4.3300	50.0000	0.0000	(3.6544)	(0.4295)	0.0000	1	(4.0839)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
WOLONG ELECTRIC GROUP CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600580.SH	12/30/2024	SDB3260123077	4,000.00	2.0478	8,048.48	8,191.26	0.0000	4.3300	50.0000	0.0000	(0.9681)	(0.1138)	0.0000	1	(1.0818)	01/06/2025
600580.SH	12/30/2024	SDB3260123077	15,100.00	2.0478	30,383.01	30,921.99	0.0000	4.3300	50.0000	0.0000	(3.6544)	(0.4295)	0.0000	1	(4.0839)	01/06/2025
600580.SH	12/30/2024	SDB3260123077	16,900.00	2.0478	34,004.83	34,608.06	0.0000	4.3300	50.0000	0.0000	(4.0900)	(0.4807)	0.0000	1	(4.5707)	01/06/2025
600580.SH	12/30/2024	SDB3260123077	3,500.00	2.0478	7,042.42	7,167.35	0.0000	4.3300	50.0000	0.0000	(0.8470)	(0.0995)	0.0000	1	(0.9466)	01/06/2025
600580.SH	12/30/2024	SDB3260123077	16,900.00	2.0478	34,004.83	34,608.06	0.0000	4.3300	50.0000	0.0000	(4.0900)	(0.4807)	0.0000	1	(4.5707)	01/06/2025
600580.SH	12/30/2024	SDB3260123077	600.00	2.0478	1,207.27	1,228.69	0.0000	4.3300	50.0000	0.0000	(0.1452)	(0.0171)	0.0000	1	(0.1623)	01/06/2025
600580.SH	12/30/2024	SDB3260123077	6,200.00	2.0478	12,475.14	12,696.45	0.0000	4.3300	50.0000	0.0000	(1.5005)	(0.1763)	0.0000	1	(1.6768)	01/06/2025
600580.SH	12/27/2024	SDB3260123077	8,800.00	2.0594	17,706.66	18,122.61	0.0000	4.3300	50.0000	0.0000	(6.3892)	(0.7551)	0.0000	3	(7.1443)	01/06/2025
600580.SH	12/27/2024	SDB3260123077	800.00	2.0594	1,609.70	1,647.51	0.0000	4.3300	50.0000	0.0000	(0.5808)	(0.0686)	0.0000	3	(0.6495)	01/06/2025
600580.SH	12/27/2024	SDB3260123077	10,200.00	2.0594	20,523.62	21,005.75	0.0000	4.3300	50.0000	0.0000	(7.4056)	(0.8752)	0.0000	3	(8.2808)	01/06/2025
600580.SH	12/27/2024	SDB3260123077	5,900.00	2.0594	11,871.51	12,150.38	0.0000	4.3300	50.0000	0.0000	(4.2836)	(0.5063)	0.0000	3	(4.7899)	01/06/2025
600580.SH	12/27/2024	SDB3260123077	2,500.00	2.0594	5,030.30	5,148.47	0.0000	4.3300	50.0000	0.0000	(1.8151)	(0.2145)	0.0000	3	(2.0296)	01/06/2025
600580.SH	12/27/2024	SDB3260123077	3,200.00	2.0594	6,438.78	6,590.04	0.0000	4.3300	50.0000	0.0000	(2.3233)	(0.2746)	0.0000	3	(2.5979)	01/06/2025
600580.SH	12/27/2024	SDB3260123077	30,100.00	2.0594	60,564.81	61,987.55	0.0000	4.3300	50.0000	0.0000	(21.8538)	(2.5828)	0.0000	3	(24.4366)	01/06/2025
600580.SH	12/27/2024	SDB3260123077	1,300.00	2.0594	2,615.76	2,677.20	0.0000	4.3300	50.0000	0.0000	(0.9439)	(0.1116)	0.0000	3	(1.0554)	01/06/2025
600580.SH	12/27/2024	SDB3260123077	2,900.00	2.0594	5,835.15	5,972.22	0.0000	4.3300	50.0000	0.0000	(2.2488)	(0.2888)	0.0000	3	(2.3544)	01/06/2025
600580.SH	12/27/2024	SDB3260123077	600.00	2.0594	1,207.27	1,235.63	0.0000	4.3300	50.0000	0.0000	(0.4356)	(0.0515)	0.0000	3	(0.4871)	01/06/2025
600580.SH	12/27/2024	SDB3260123077	7,500.00	2.0594	15,090.90	15,445.40	0.0000	4.3300	50.0000	0.0000	(5.4453)	(0.6436)	0.0000	3	(6.0889)	01/06/2025
600580.SH	12/27/2024	SDB3260123077	1,900.00	2.0594	3,823.03	3,912.84	0.0000	4.3300	50.0000	0.0000	(1.3795)	(0.1630)	0.0000	3	(1.5425)	01/06/2025
600580.SH	12/27/2024	SDB3260123077	15,100.00	2.0594	30,383.01	31,096.74	0.0000	4.3300	50.0000	0.0000	(10.9632)	(1.2957)	0.0000	3	(12.2589)	01/06/2025
600580.SH	12/27/2024	SDB3260123077	1,800.00	2.0594	3,621.82	3,706.90	0.0000	4.3300	50.0000	0.0000	(1.3069)	(0.1545)	0.0000	3	(1.4613)	01/06/2025
600580.SH	12/27/2024	SDB3260123077	7,300.00	2.0594	14,688.48	15,033.53	0.0000	4.3300	50.0000	0.0000	(5.3001)	(0.6264)	0.0000	3	(5.9265)	01/06/2025
600580.SH	12/27/2024	SDB3260123077	3,800.00	2.0594	7,646.06	7,825.67	0.0000	4.3300	50.0000	0.0000	(2.7590)	(0.3261)	0.0000	3	(3.0850)	01/06/2025
600580.SH	12/27/2024	SDB3260123077	3,300.00	2.0594	6,640.00	6,795.98	0.0000	4.3300	50.0000	0.0000	(2.3959)	(0.2832)	0.0000	3	(2.6791)	01/06/2025
600580.SH	12/27/2024	SDB3260123077	400.00	2.0594	804.85	823.75	0.0000	4.3300	50.0000	0.0000	(0.2904)	(0.0343)	0.0000	3	(0.3247)	01/06/2025
600580.SH	12/27/2024	SDB3260123077	700.00	2.0594	1,408.48	1,441.57	0.0000	4.3300	50.0000	0.0000	(0.5082)	(0.0601)	0.0000	3	(0.5683)	01/06/2025
600580.SH	12/27/2024	SDB3260123077	400.00	2.0594	804.85	823.75	0.0000	4.3300	50.0000	0.0000	(0.2904)	(0.0343)	0.0000	3	(0.3247)	01/06/2025
600580.SH	12/27/2024	SDB3260123077	300.00	2.0594	603.64	617.82	0.0000	4.3300	50.0000	0.0000	(0.2178)	(0.0257)	0.0000	3	(0.2436)	01/06/2025
600580.SH	12/27/2024	SDB3260123077	600.00	2.0594	1,207.27	1,235.63	0.0000	4.3300	50.0000	0.0000	(0.4356)	(0.0515)	0.0000	3	(0.4871)	01/06/2025
600580.SH	12/27/2024	SDB3260123077	15,100.00	2.0594	30,383.01	31,096.74	0.0000	4.3300	50.0000	0.0000	(10.9632)	(1.2957)	0.0000	3	(12.2589)	01/06/2025
600580.SH	12/27/2024	SDB3260123077	4,000.00	2.0594	8,048.48	8,237.55	0.0000	4.3300	50.0000	0.0000	(2.9042)	(0.3432)	0.0000	3	(3.2474)	01/06/2025
600580.SH	12/27/2024	SDB3260123077	15,100.00	2.0594	30,383.01	31,096.74	0.0000	4.3300	50.0000	0.0000	(10.9632)	(1.2957)	0.0000	3	(12.2589)	01/06/2025
600580.SH	12/27/2024	SDB3260123077	16,900.00	2.0594	34,004.83	34,803.64	0.0000	4.3300	50.0000	0.0000	(12.2701)	(1.4502)	0.0000	3	(13.7202)	01/06/2025
600580.SH	12/27/2024	SDB3260123077	3,500.00	2.0594	7,042.42	7,207.85	0.0000	4.3300	50.0000	0.0000	(2.5411)	(0.3003)	0.0000	3	(2.8415)	01/06/2025
600580.SH	12/27/2024	SDB3260123077	16,900.00	2.0594	34,004.83	34,803.64	0.0000	4.3300	50.0000	0.0000	(12.2701)	(1.4502)	0.0000	3	(13.7202)	01/06/2025
600580.SH	12/27/2024	SDB3260123077	600.00	2.0594	1,207.27	1,235.63	0.0000	4.3300	50.0000	0.0000	(0.4356)	(0.0515)	0.0000	3	(0.4871)	01/06/2025
600580.SH	12/27/2024	SDB3260123077	6,200.00	2.0594	12,475.14	12,768.20	0.0000	4.3300	50.0000	0.0000	(4.5014)	(0.5320)	0.0000	3	(5.0335)	01/06/2025
600580.SH	12/26/2024	SDB3260123077	8,800.00	2.0235	17,706.66	17,806.95	0.0000	4.3300	50.0000	0.0000	(2.1297)	(0.2473)	0.0000	1	(2.3770)	01/06/2025
600580.SH	12/26/2024	SDB3260123077	800.00	2.0235	1,609.70	1,618.81	0.0000	4.3300	50.0000	0.0000	(0.1936)	(0.0225)	0.0000	1	(0.2161)	01/06/2025
600580.SH	12/26/2024	SDB3260123077	10,200.00	2.0235	20,523.62	20,639.87	0.0000	4.3300	50.0000	0.0000	(2.4685)	(0.2867)	0.0000	1	(2.7552)	01/06/2025
600580.SH	12/26/2024	SDB3260123077	5,900.00	2.0235	11,871.51	11,938.75	0.0000	4.3300	50.0000	0.0000	(1.4279)	(0.1658)	0.0000	1	(1.5937)	01/06/2025
600580.SH	12/26/2024	SDB3260123077	2,500.00	2.0235	5,030.30	5,058.79	0.0000	4.3300	50.0000	0.0000	(0.6050)	(0.0703)	0.0000	1	(0.6753)	01/06/2025
600580.SH	12/26/2024	SDB3260123077	3,200.00	2.0235	6,438.78	6,475.25	0.0000	4.3300	50.0000	0.0000	(0.7744)	(0.0899)	0.0000	1	(0.8644)	01/06/2025
600580.SH	12/26/2024	SDB3260123077	30,100.00	2.0235	60,564.81	60,907.86	0.0000	4.3300	50.0000	0.0000	(7.2846)	(0.8459)	0.0000	1	(8.1305)	01/06/2025
600580.SH	12/26/2024	SDB3260123077	1,300.00	2.0235	2,615.76	2,630.57	0.0000	4.3300	50.0000	0.0000	(0.3146)	(0.0365)	0.0000	1	(0.3512)	01/06/2025
600580.SH	12/26/2024	SDB3260123077	2,900.00	2.0235	5,835.15	5,868.20	0.0000	4.3300	50.0000	0.0000	(0.7018)	(0.0815)	0.0000	1	(0.7833)	01/06/2025
600580.SH	12/26/2024	SDB3260123077	600.00	2.0235	1,207.27	1,214.11	0.0000	4.3300	50.0000	0.0000	(0.1452)	(0.0169)	0.0000	1	(0.1621)	01/06/2025
600580.SH	12/26/2024	SDB3260123077	7,500.00	2.0235	15,090.90	15,176.38	0.0000	4.3300	50.0000	0.0000	(1.8151)	(0.2108)	0.0000	1	(2.0259)	01/06/2025
600580.SH	12/26/2024	SDB3260123077	1,900.00	2.0235	3,823.03	3,844.68	0.0000	4.3300	50.0000	0.0000	(0.4598)	(0.0534)	0.0000	1	(0.5132)	01/06/2025
600580.SH	12/26/2024	SDB3260123077	15,100.00	2.0235	30,383.01	30,555.11	0.0000	4.3300	50.0000	0.0000	(3.6544)	(0.4244)	0.0000	1	(4.0788)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
WOLONG ELECTRIC GROUP CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600580.SH	12/26/2024	SDB3260123077	1,800.00	2.0235	3,621.82	3,642.33	0.0000	4.3300	50.0000	0.0000	(0.4356)	(0.0506)	0.0000	1	(0.4862)	01/06/2025
600580.SH	12/26/2024	SDB3260123077	7,300.00	2.0235	14,688.48	14,771.67	0.0000	4.3300	50.0000	0.0000	(1.7667)	(0.2052)	0.0000	1	(1.9719)	01/06/2025
600580.SH	12/26/2024	SDB3260123077	3,800.00	2.0235	7,646.06	7,689.36	0.0000	4.3300	50.0000	0.0000	(0.9197)	(0.1068)	0.0000	1	(1.0264)	01/06/2025
600580.SH	12/26/2024	SDB3260123077	3,300.00	2.0235	6,640.00	6,677.61	0.0000	4.3300	50.0000	0.0000	(0.7986)	(0.0927)	0.0000	1	(0.8914)	01/06/2025
600580.SH	12/26/2024	SDB3260123077	400.00	2.0235	804.85	809.41	0.0000	4.3300	50.0000	0.0000	(0.0968)	(0.0112)	0.0000	1	(0.1080)	01/06/2025
600580.SH	12/26/2024	SDB3260123077	700.00	2.0235	1,408.48	1,416.46	0.0000	4.3300	50.0000	0.0000	(0.1694)	(0.0197)	0.0000	1	(0.1891)	01/06/2025
600580.SH	12/26/2024	SDB3260123077	400.00	2.0235	804.85	809.41	0.0000	4.3300	50.0000	0.0000	(0.0968)	(0.0112)	0.0000	1	(0.1080)	01/06/2025
600580.SH	12/26/2024	SDB3260123077	300.00	2.0235	603.64	607.06	0.0000	4.3300	50.0000	0.0000	(0.0726)	(0.0084)	0.0000	1	(0.0810)	01/06/2025
600580.SH	12/26/2024	SDB3260123077	600.00	2.0235	1,207.27	1,214.11	0.0000	4.3300	50.0000	0.0000	(0.1452)	(0.0169)	0.0000	1	(0.1621)	01/06/2025
600580.SH	12/26/2024	SDB3260123077	15,100.00	2.0235	30,383.01	30,555.11	0.0000	4.3300	50.0000	0.0000	(3.6544)	(0.4244)	0.0000	1	(4.0788)	01/06/2025
600580.SH	12/26/2024	SDB3260123077	4,000.00	2.0235	8,048.48	8,094.07	0.0000	4.3300	50.0000	0.0000	(0.9681)	(0.1124)	0.0000	1	(1.0805)	01/06/2025
600580.SH	12/26/2024	SDB3260123077	15,100.00	2.0235	30,383.01	30,555.11	0.0000	4.3300	50.0000	0.0000	(3.6544)	(0.4244)	0.0000	1	(4.0788)	01/06/2025
600580.SH	12/26/2024	SDB3260123077	16,900.00	2.0235	34,004.83	34,197.44	0.0000	4.3300	50.0000	0.0000	(4.0900)	(0.4750)	0.0000	1	(4.5650)	01/06/2025
600580.SH	12/26/2024	SDB3260123077	3,500.00	2.0235	7,042.42	7,082.31	0.0000	4.3300	50.0000	0.0000	(0.8470)	(0.0984)	0.0000	1	(0.9454)	01/06/2025
600580.SH	12/26/2024	SDB3260123077	16,900.00	2.0235	34,004.83	34,197.44	0.0000	4.3300	50.0000	0.0000	(4.0900)	(0.4750)	0.0000	1	(4.5650)	01/06/2025
600580.SH	12/26/2024	SDB3260123077	600.00	2.0235	1,207.27	1,214.11	0.0000	4.3300	50.0000	0.0000	(0.1452)	(0.0169)	0.0000	1	(0.1621)	01/06/2025
600580.SH	12/26/2024	SDB3260123077	6,200.00	2.0235	12,475.14	12,545.81	0.0000	4.3300	50.0000	0.0000	(1.5005)	(0.1742)	0.0000	1	(1.6747)	01/06/2025
600580.SH	12/24/2024	SDB3260123077	8,800.00	2.0235	17,706.66	17,806.95	0.0000	4.3300	50.0000	0.0000	(4.2594)	(0.4946)	0.0000	2	(4.7541)	01/06/2025
600580.SH	12/24/2024	SDB3260123077	800.00	2.0235	1,609.70	1,618.81	0.0000	4.3300	50.0000	0.0000	(0.3872)	(0.0450)	0.0000	2	(0.4322)	01/06/2025
600580.SH	12/24/2024	SDB3260123077	10,200.00	2.0235	20,523.62	20,639.87	0.0000	4.3300	50.0000	0.0000	(4.9371)	(0.5733)	0.0000	2	(5.5104)	01/06/2025
600580.SH	12/24/2024	SDB3260123077	5,900.00	2.0235	11,871.51	11,938.75	0.0000	4.3300	50.0000	0.0000	(2.8558)	(0.3316)	0.0000	2	(3.1874)	01/06/2025
600580.SH	12/24/2024	SDB3260123077	2,500.00	2.0235	5,030.30	5,058.79	0.0000	4.3300	50.0000	0.0000	(1.2101)	(0.1405)	0.0000	2	(1.3506)	01/06/2025
600580.SH	12/24/2024	SDB3260123077	3,200.00	2.0235	6,438.78	6,475.25	0.0000	4.3300	50.0000	0.0000	(1.5489)	(0.1799)	0.0000	2	(1.7288)	01/06/2025
600580.SH	12/24/2024	SDB3260123077	30,100.00	2.0235	60,564.81	60,907.86	0.0000	4.3300	50.0000	0.0000	(14.5692)	(1.6919)	0.0000	2	(16.2611)	01/06/2025
600580.SH	12/24/2024	SDB3260123077	1,300.00	2.0235	2,615.76	2,630.57	0.0000	4.3300	50.0000	0.0000	(0.6292)	(0.0731)	0.0000	2	(0.7023)	01/06/2025
600580.SH	12/24/2024	SDB3260123077	2,900.00	2.0235	5,835.15	5,868.20	0.0000	4.3300	50.0000	0.0000	(1.4037)	(0.1630)	0.0000	2	(1.5667)	01/06/2025
600580.SH	12/24/2024	SDB3260123077	600.00	2.0235	1,207.27	1,214.11	0.0000	4.3300	50.0000	0.0000	(0.2904)	(0.0337)	0.0000	2	(0.3241)	01/06/2025
600580.SH	12/24/2024	SDB3260123077	7,500.00	2.0235	15,090.90	15,176.38	0.0000	4.3300	50.0000	0.0000	(3.6302)	(0.4216)	0.0000	2	(4.0518)	01/06/2025
600580.SH	12/24/2024	SDB3260123077	1,900.00	2.0235	3,823.03	3,844.68	0.0000	4.3300	50.0000	0.0000	(0.9197)	(0.1068)	0.0000	2	(1.0264)	01/06/2025
600580.SH	12/24/2024	SDB3260123077	15,100.00	2.0235	30,383.01	30,555.11	0.0000	4.3300	50.0000	0.0000	(7.3088)	(0.8488)	0.0000	2	(8.1576)	01/06/2025
600580.SH	12/24/2024	SDB3260123077	1,800.00	2.0235	3,621.82	3,642.33	0.0000	4.3300	50.0000	0.0000	(0.8712)	(0.1012)	0.0000	2	(0.9724)	01/06/2025
600580.SH	12/24/2024	SDB3260123077	7,300.00	2.0235	14,688.48	14,771.67	0.0000	4.3300	50.0000	0.0000	(3.5334)	(0.4103)	0.0000	2	(3.9437)	01/06/2025
600580.SH	12/24/2024	SDB3260123077	3,800.00	2.0235	7,646.06	7,689.36	0.0000	4.3300	50.0000	0.0000	(1.8393)	(0.2136)	0.0000	2	(2.0529)	01/06/2025
600580.SH	12/24/2024	SDB3260123077	3,300.00	2.0235	6,640.00	6,677.61	0.0000	4.3300	50.0000	0.0000	(1.5973)	(0.1855)	0.0000	2	(1.7828)	01/06/2025
600580.SH	12/24/2024	SDB3260123077	400.00	2.0235	804.85	809.41	0.0000	4.3300	50.0000	0.0000	(0.1936)	(0.0225)	0.0000	2	(0.2161)	01/06/2025
600580.SH	12/24/2024	SDB3260123077	700.00	2.0235	1,408.48	1,416.46	0.0000	4.3300	50.0000	0.0000	(0.3388)	(0.0393)	0.0000	2	(0.3782)	01/06/2025
600580.SH	12/24/2024	SDB3260123077	400.00	2.0235	804.85	809.41	0.0000	4.3300	50.0000	0.0000	(0.1936)	(0.0225)	0.0000	2	(0.2161)	01/06/2025
600580.SH	12/24/2024	SDB3260123077	300.00	2.0235	603.64	607.06	0.0000	4.3300	50.0000	0.0000	(0.1452)	(0.0169)	0.0000	2	(0.1621)	01/06/2025
600580.SH	12/24/2024	SDB3260123077	600.00	2.0235	1,207.27	1,214.11	0.0000	4.3300	50.0000	0.0000	(0.2904)	(0.0337)	0.0000	2	(0.3241)	01/06/2025
600580.SH	12/24/2024	SDB3260123077	15,100.00	2.0235	30,383.01	30,555.11	0.0000	4.3300	50.0000	0.0000	(7.3088)	(0.8488)	0.0000	2	(8.1576)	01/06/2025
600580.SH	12/24/2024	SDB3260123077	4,000.00	2.0235	8,048.48	8,094.07	0.0000	4.3300	50.0000	0.0000	(1.9361)	(0.2248)	0.0000	2	(2.1609)	01/06/2025
600580.SH	12/24/2024	SDB3260123077	15,100.00	2.0235	30,383.01	30,555.11	0.0000	4.3300	50.0000	0.0000	(7.3088)	(0.8488)	0.0000	2	(8.1576)	01/06/2025
600580.SH	12/24/2024	SDB3260123077	16,900.00	2.0235	34,004.83	34,197.44	0.0000	4.3300	50.0000	0.0000	(8.1801)	(0.9499)	0.0000	2	(9.1300)	01/06/2025
600580.SH	12/24/2024	SDB3260123077	3,500.00	2.0235	7,042.42	7,082.31	0.0000	4.3300	50.0000	0.0000	(1.6941)	(0.1967)	0.0000	2	(1.8908)	01/06/2025
600580.SH	12/24/2024	SDB3260123077	16,900.00	2.0235	34,004.83	34,197.44	0.0000	4.3300	50.0000	0.0000	(8.1801)	(0.9499)	0.0000	2	(9.1300)	01/06/2025
600580.SH	12/24/2024	SDB3260123077	600.00	2.0235	1,207.27	1,214.11	0.0000	4.3300	50.0000	0.0000	(0.2904)	(0.0337)	0.0000	2	(0.3241)	01/06/2025
600580.SH	12/24/2024	SDB3260123077	6,200.00	2.0235	12,475.14	12,545.81	0.0000	4.3300	50.0000	0.0000	(3.0010)	(0.3485)	0.0000	2	(3.3495)	01/06/2025
600580.SH	12/23/2024	SDB3260123077	8,800.00	2.0342	17,706.66	17,900.80	0.0000	4.3300	50.0000	0.0000	(2.1297)	(0.2486)	0.0000	1	(2.3783)	01/06/2025
600580.SH	12/23/2024	SDB3260123077	800.00	2.0342	1,609.70	1,627.35	0.0000	4.3300	50.0000	0.0000	(0.1936)	(0.0226)	0.0000	1	(0.2162)	01/06/2025
600580.SH	12/23/2024	SDB3260123077	10,200.00	2.0342	20,523.62	20,748.66	0.0000	4.3300	50.0000	0.0000	(2.4685)	(0.2882)	0.0000	1	(2.7567)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
WOLONG ELECTRIC GROUP CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600580.SH	12/23/2024	SDB3260123077	5,900.00	2.0342	11,871.51	12,001.67	0.0000	4.3300	50.0000	0.0000	(1.4279)	(0.1667)	0.0000	1	(1.5946)	01/06/2025
600580.SH	12/23/2024	SDB3260123077	2,500.00	2.0342	5,030.30	5,085.45	0.0000	4.3300	50.0000	0.0000	(0.6050)	(0.0706)	0.0000	1	(0.6757)	01/06/2025
600580.SH	12/23/2024	SDB3260123077	3,200.00	2.0342	6,438.78	6,509.38	0.0000	4.3300	50.0000	0.0000	(0.7744)	(0.0904)	0.0000	1	(0.8649)	01/06/2025
600580.SH	12/23/2024	SDB3260123077	30,100.00	2.0342	60,564.81	61,228.88	0.0000	4.3300	50.0000	0.0000	(7.2846)	(0.8504)	0.0000	1	(8.1350)	01/06/2025
600580.SH	12/23/2024	SDB3260123077	1,300.00	2.0342	2,615.76	2,644.44	0.0000	4.3300	50.0000	0.0000	(0.3146)	(0.0367)	0.0000	1	(0.3513)	01/06/2025
600580.SH	12/23/2024	SDB3260123077	2,900.00	2.0342	5,835.15	5,899.13	0.0000	4.3300	50.0000	0.0000	(0.7018)	(0.0819)	0.0000	1	(0.7838)	01/06/2025
600580.SH	12/23/2024	SDB3260123077	600.00	2.0342	1,207.27	1,220.51	0.0000	4.3300	50.0000	0.0000	(0.1452)	(0.0170)	0.0000	1	(0.1622)	01/06/2025
600580.SH	12/23/2024	SDB3260123077	7,500.00	2.0342	15,090.90	15,256.36	0.0000	4.3300	50.0000	0.0000	(1.8151)	(0.2119)	0.0000	1	(2.0270)	01/06/2025
600580.SH	12/23/2024	SDB3260123077	1,900.00	2.0342	3,823.03	3,864.95	0.0000	4.3300	50.0000	0.0000	(0.4598)	(0.0537)	0.0000	1	(0.5135)	01/06/2025
600580.SH	12/23/2024	SDB3260123077	15,100.00	2.0342	30,383.01	30,716.15	0.0000	4.3300	50.0000	0.0000	(3.6544)	(0.4266)	0.0000	1	(4.0810)	01/06/2025
600580.SH	12/23/2024	SDB3260123077	1,800.00	2.0342	3,621.82	3,661.53	0.0000	4.3300	50.0000	0.0000	(0.4356)	(0.0509)	0.0000	1	(0.4865)	01/06/2025
600580.SH	12/23/2024	SDB3260123077	7,300.00	2.0342	14,688.48	14,849.53	0.0000	4.3300	50.0000	0.0000	(1.7667)	(0.2062)	0.0000	1	(1.9729)	01/06/2025
600580.SH	12/23/2024	SDB3260123077	3,800.00	2.0342	7,646.06	7,729.89	0.0000	4.3300	50.0000	0.0000	(0.9197)	(0.1074)	0.0000	1	(1.0270)	01/06/2025
600580.SH	12/23/2024	SDB3260123077	3,300.00	2.0342	6,640.00	6,712.80	0.0000	4.3300	50.0000	0.0000	(0.7986)	(0.0932)	0.0000	1	(0.8919)	01/06/2025
600580.SH	12/23/2024	SDB3260123077	400.00	2.0342	804.85	813.67	0.0000	4.3300	50.0000	0.0000	(0.0968)	(0.0113)	0.0000	1	(0.1081)	01/06/2025
600580.SH	12/23/2024	SDB3260123077	700.00	2.0342	1,408.48	1,423.93	0.0000	4.3300	50.0000	0.0000	(0.1694)	(0.0198)	0.0000	1	(0.1892)	01/06/2025
600580.SH	12/23/2024	SDB3260123077	400.00	2.0342	804.85	813.67	0.0000	4.3300	50.0000	0.0000	(0.0968)	(0.0113)	0.0000	1	(0.1081)	01/06/2025
600580.SH	12/23/2024	SDB3260123077	300.00	2.0342	603.64	610.25	0.0000	4.3300	50.0000	0.0000	(0.0726)	(0.0085)	0.0000	1	(0.0811)	01/06/2025
600580.SH	12/23/2024	SDB3260123077	600.00	2.0342	1,207.27	1,220.51	0.0000	4.3300	50.0000	0.0000	(0.1452)	(0.0170)	0.0000	1	(0.1622)	01/06/2025
600580.SH	12/23/2024	SDB3260123077	15,100.00	2.0342	30,383.01	30,716.15	0.0000	4.3300	50.0000	0.0000	(3.6544)	(0.4266)	0.0000	1	(4.0810)	01/06/2025
600580.SH	12/23/2024	SDB3260123077	4,000.00	2.0342	8,048.48	8,136.73	0.0000	4.3300	50.0000	0.0000	(0.9681)	(0.1130)	0.0000	1	(1.0811)	01/06/2025
600580.SH	12/23/2024	SDB3260123077	15,100.00	2.0342	30,383.01	30,716.15	0.0000	4.3300	50.0000	0.0000	(3.6544)	(0.4266)	0.0000	1	(4.0810)	01/06/2025
600580.SH	12/23/2024	SDB3260123077	16,900.00	2.0342	34,004.83	34,377.68	0.0000	4.3300	50.0000	0.0000	(4.0900)	(0.4775)	0.0000	1	(4.5675)	01/06/2025
600580.SH	12/23/2024	SDB3260123077	3,500.00	2.0342	7,042.42	7,119.64	0.0000	4.3300	50.0000	0.0000	(0.8470)	(0.0989)	0.0000	1	(0.9459)	01/06/2025
600580.SH	12/23/2024	SDB3260123077	16,900.00	2.0342	34,004.83	34,377.68	0.0000	4.3300	50.0000	0.0000	(4.0900)	(0.4775)	0.0000	1	(4.5675)	01/06/2025
600580.SH	12/23/2024	SDB3260123077	600.00	2.0342	1,207.27	1,220.51	0.0000	4.3300	50.0000	0.0000	(0.1452)	(0.0170)	0.0000	1	(0.1622)	01/06/2025
600580.SH	12/23/2024	SDB3260123077	6,200.00	2.0342	12,475.14	12,611.93	0.0000	4.3300	50.0000	0.0000	(1.5005)	(0.1752)	0.0000	1	(1.6756)	01/06/2025
600580.SH	12/20/2024	SDB3260123077	8,800.00	2.0201	17,706.66	17,776.55	0.0000	4.3300	50.0000	0.0000	(6.3892)	(0.7407)	0.0000	3	(7.1298)	01/06/2025
600580.SH	12/20/2024	SDB3260123077	800.00	2.0201	1,609.70	1,616.05	0.0000	4.3300	50.0000	0.0000	(0.5808)	(0.0673)	0.0000	3	(0.6482)	01/06/2025
600580.SH	12/20/2024	SDB3260123077	10,200.00	2.0201	20,523.62	20,604.64	0.0000	4.3300	50.0000	0.0000	(7.4056)	(0.8585)	0.0000	3	(8.2641)	01/06/2025
600580.SH	12/20/2024	SDB3260123077	5,900.00	2.0201	11,871.51	11,918.37	0.0000	4.3300	50.0000	0.0000	(4.2836)	(0.4966)	0.0000	3	(4.7802)	01/06/2025
600580.SH	12/20/2024	SDB3260123077	2,500.00	2.0201	5,030.30	5,050.16	0.0000	4.3300	50.0000	0.0000	(1.8151)	(0.2104)	0.0000	3	(2.0255)	01/06/2025
600580.SH	12/20/2024	SDB3260123077	3,200.00	2.0201	6,438.78	6,464.20	0.0000	4.3300	50.0000	0.0000	(2.3233)	(0.2693)	0.0000	3	(2.5927)	01/06/2025
600580.SH	12/20/2024	SDB3260123077	30,100.00	2.0201	60,564.81	60,803.90	0.0000	4.3300	50.0000	0.0000	(21.8538)	(2.5335)	0.0000	3	(24.3873)	01/06/2025
600580.SH	12/20/2024	SDB3260123077	1,300.00	2.0201	2,615.76	2,626.08	0.0000	4.3300	50.0000	0.0000	(0.9439)	(0.1094)	0.0000	3	(1.0533)	01/06/2025
600580.SH	12/20/2024	SDB3260123077	2,900.00	2.0201	5,835.15	5,858.18	0.0000	4.3300	50.0000	0.0000	(2.1055)	(0.2441)	0.0000	3	(2.3496)	01/06/2025
600580.SH	12/20/2024	SDB3260123077	600.00	2.0201	1,207.27	1,212.04	0.0000	4.3300	50.0000	0.0000	(0.4356)	(0.0505)	0.0000	3	(0.4861)	01/06/2025
600580.SH	12/20/2024	SDB3260123077	7,500.00	2.0201	15,090.90	15,150.47	0.0000	4.3300	50.0000	0.0000	(5.4453)	(0.6313)	0.0000	3	(6.0766)	01/06/2025
600580.SH	12/20/2024	SDB3260123077	1,900.00	2.0201	3,823.03	3,838.12	0.0000	4.3300	50.0000	0.0000	(1.3795)	(0.1599)	0.0000	3	(1.5394)	01/06/2025
600580.SH	12/20/2024	SDB3260123077	15,100.00	2.0201	30,383.01	30,502.95	0.0000	4.3300	50.0000	0.0000	(10.9632)	(1.2710)	0.0000	3	(12.2342)	01/06/2025
600580.SH	12/20/2024	SDB3260123077	1,800.00	2.0201	3,621.82	3,636.11	0.0000	4.3300	50.0000	0.0000	(1.3069)	(0.1515)	0.0000	3	(1.4584)	01/06/2025
600580.SH	12/20/2024	SDB3260123077	7,300.00	2.0201	14,688.48	14,746.46	0.0000	4.3300	50.0000	0.0000	(5.3001)	(0.6144)	0.0000	3	(5.9145)	01/06/2025
600580.SH	12/20/2024	SDB3260123077	3,800.00	2.0201	7,646.06	7,676.24	0.0000	4.3300	50.0000	0.0000	(2.7590)	(0.3198)	0.0000	3	(3.0788)	01/06/2025
600580.SH	12/20/2024	SDB3260123077	3,300.00	2.0201	6,640.00	6,666.21	0.0000	4.3300	50.0000	0.0000	(2.3959)	(0.2778)	0.0000	3	(2.6737)	01/06/2025
600580.SH	12/20/2024	SDB3260123077	400.00	2.0201	804.85	808.03	0.0000	4.3300	50.0000	0.0000	(0.2904)	(0.0337)	0.0000	3	(0.3241)	01/06/2025
600580.SH	12/20/2024	SDB3260123077	700.00	2.0201	1,408.48	1,414.04	0.0000	4.3300	50.0000	0.0000	(0.5082)	(0.0589)	0.0000	3	(0.5671)	01/06/2025
600580.SH	12/20/2024	SDB3260123077	400.00	2.0201	804.85	808.03	0.0000	4.3300	50.0000	0.0000	(0.2904)	(0.0337)	0.0000	3	(0.3241)	01/06/2025
600580.SH	12/20/2024	SDB3260123077	300.00	2.0201	603.64	606.02	0.0000	4.3300	50.0000	0.0000	(0.2178)	(0.0253)	0.0000	3	(0.2431)	01/06/2025
600580.SH	12/20/2024	SDB3260123077	600.00	2.0201	1,207.27	1,212.04	0.0000	4.3300	50.0000	0.0000	(0.4356)	(0.0505)	0.0000	3	(0.4861)	01/06/2025
600580.SH	12/20/2024	SDB3260123077	15,100.00	2.0201	30,383.01	30,502.95	0.0000	4.3300	50.0000	0.0000	(10.9632)	(1.2710)	0.0000	3	(12.2342)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
WOLONG ELECTRIC GROUP CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600580.SH	12/20/2024	SDB3260123077	4,000.00	2.0201	8,048.48	8,080.25	0.0000	4.3300	50.0000	0.0000	(2.9042)	(0.3367)	0.0000	3	(3.2408)	01/06/2025
600580.SH	12/20/2024	SDB3260123077	15,100.00	2.0201	30,383.01	30,502.95	0.0000	4.3300	50.0000	0.0000	(10.9632)	(1.2710)	0.0000	3	(12.2342)	01/06/2025
600580.SH	12/20/2024	SDB3260123077	16,900.00	2.0201	34,004.83	34,139.06	0.0000	4.3300	50.0000	0.0000	(12.2701)	(1.4225)	0.0000	3	(13.6925)	01/06/2025
600580.SH	12/20/2024	SDB3260123077	3,500.00	2.0201	7,042.42	7,070.22	0.0000	4.3300	50.0000	0.0000	(2.5411)	(0.2946)	0.0000	3	(2.8357)	01/06/2025
600580.SH	12/20/2024	SDB3260123077	16,900.00	2.0201	34,004.83	34,139.06	0.0000	4.3300	50.0000	0.0000	(12.2701)	(1.4225)	0.0000	3	(13.6925)	01/06/2025
600580.SH	12/20/2024	SDB3260123077	600.00	2.0201	1,207.27	1,212.04	0.0000	4.3300	50.0000	0.0000	(0.4356)	(0.0505)	0.0000	3	(0.4861)	01/06/2025
600580.SH	12/20/2024	SDB3260123077	6,200.00	2.0201	12,475.14	12,524.39	0.0000	4.3300	50.0000	0.0000	(4.5014)	(0.5218)	0.0000	3	(5.0233)	01/06/2025
600580.SH	12/19/2024	SDB3260123077	8,800.00	2.0858	17,706.66	18,355.09	0.0000	4.5800	50.0000	0.0000	(2.2527)	(0.2549)	0.0000	1	(2.5076)	01/06/2025
600580.SH	12/19/2024	SDB3260123077	800.00	2.0858	1,609.70	1,668.64	0.0000	4.5800	50.0000	0.0000	(0.2048)	(0.0232)	0.0000	1	(0.2280)	01/06/2025
600580.SH	12/19/2024	SDB3260123077	10,200.00	2.0858	20,523.62	21,275.22	0.0000	4.5800	50.0000	0.0000	(2.6111)	(0.2955)	0.0000	1	(2.9066)	01/06/2025
600580.SH	12/19/2024	SDB3260123077	5,900.00	2.0858	11,871.51	12,306.26	0.0000	4.5800	50.0000	0.0000	(1.5103)	(0.1709)	0.0000	1	(1.6812)	01/06/2025
600580.SH	12/19/2024	SDB3260123077	2,500.00	2.0858	5,030.30	5,214.51	0.0000	4.5800	50.0000	0.0000	(0.6400)	(0.0724)	0.0000	1	(0.7124)	01/06/2025
600580.SH	12/19/2024	SDB3260123077	3,200.00	2.0858	6,438.78	6,674.58	0.0000	4.5800	50.0000	0.0000	(0.8192)	(0.0927)	0.0000	1	(0.9119)	01/06/2025
600580.SH	12/19/2024	SDB3260123077	30,100.00	2.0858	60,564.81	62,782.76	0.0000	4.5800	50.0000	0.0000	(7.7052)	(0.8720)	0.0000	1	(8.5772)	01/06/2025
600580.SH	12/19/2024	SDB3260123077	1,300.00	2.0858	2,615.76	2,711.55	0.0000	4.5800	50.0000	0.0000	(0.3328)	(0.0377)	0.0000	1	(0.3704)	01/06/2025
600580.SH	12/19/2024	SDB3260123077	2,900.00	2.0858	5,835.15	6,048.84	0.0000	4.5800	50.0000	0.0000	(0.7424)	(0.0840)	0.0000	1	(0.8264)	01/06/2025
600580.SH	12/19/2024	SDB3260123077	600.00	2.0858	1,207.27	1,251.48	0.0000	4.5800	50.0000	0.0000	(0.1536)	(0.0174)	0.0000	1	(0.1710)	01/06/2025
600580.SH	12/19/2024	SDB3260123077	7,500.00	2.0858	15,090.90	15,643.54	0.0000	4.5800	50.0000	0.0000	(1.9199)	(0.2173)	0.0000	1	(2.1372)	01/06/2025
600580.SH	12/19/2024	SDB3260123077	1,900.00	2.0858	3,823.03	3,963.03	0.0000	4.5800	50.0000	0.0000	(0.4864)	(0.0550)	0.0000	1	(0.5414)	01/06/2025
600580.SH	12/19/2024	SDB3260123077	15,100.00	2.0858	30,383.01	31,495.67	0.0000	4.5800	50.0000	0.0000	(3.8654)	(0.4374)	0.0000	1	(4.3028)	01/06/2025
600580.SH	12/19/2024	SDB3260123077	1,800.00	2.0858	3,621.82	3,754.45	0.0000	4.5800	50.0000	0.0000	(0.4608)	(0.0521)	0.0000	1	(0.5129)	01/06/2025
600580.SH	12/19/2024	SDB3260123077	7,300.00	2.0858	14,688.48	15,226.38	0.0000	4.5800	50.0000	0.0000	(1.8687)	(0.2115)	0.0000	1	(2.0802)	01/06/2025
600580.SH	12/19/2024	SDB3260123077	3,800.00	2.0858	7,646.06	7,926.06	0.0000	4.5800	50.0000	0.0000	(0.9727)	(0.1101)	0.0000	1	(1.0828)	01/06/2025
600580.SH	12/19/2024	SDB3260123077	3,300.00	2.0858	6,640.00	6,883.16	0.0000	4.5800	50.0000	0.0000	(0.8448)	(0.0956)	0.0000	1	(0.9404)	01/06/2025
600580.SH	12/19/2024	SDB3260123077	400.00	2.0858	804.85	834.32	0.0000	4.5800	50.0000	0.0000	(0.1024)	(0.0116)	0.0000	1	(0.1140)	01/06/2025
600580.SH	12/19/2024	SDB3260123077	700.00	2.0858	1,408.48	1,460.06	0.0000	4.5800	50.0000	0.0000	(0.1792)	(0.0203)	0.0000	1	(0.1995)	01/06/2025
600580.SH	12/19/2024	SDB3260123077	400.00	2.0858	804.85	834.32	0.0000	4.5800	50.0000	0.0000	(0.1024)	(0.0116)	0.0000	1	(0.1140)	01/06/2025
600580.SH	12/19/2024	SDB3260123077	300.00	2.0858	603.64	625.74	0.0000	4.5800	50.0000	0.0000	(0.0768)	(0.0087)	0.0000	1	(0.0855)	01/06/2025
600580.SH	12/19/2024	SDB3260123077	600.00	2.0858	1,207.27	1,251.48	0.0000	4.5800	50.0000	0.0000	(0.1536)	(0.0174)	0.0000	1	(0.1710)	01/06/2025
600580.SH	12/19/2024	SDB3260123077	15,100.00	2.0858	30,383.01	31,495.67	0.0000	4.5800	50.0000	0.0000	(3.8654)	(0.4374)	0.0000	1	(4.3028)	01/06/2025
600580.SH	12/19/2024	SDB3260123077	4,000.00	2.0858	8,048.48	8,343.22	0.0000	4.5800	50.0000	0.0000	(1.0239)	(0.1159)	0.0000	1	(1.1398)	01/06/2025
600580.SH	12/19/2024	SDB3260123077	15,100.00	2.0858	30,383.01	31,495.67	0.0000	4.5800	50.0000	0.0000	(3.8654)	(0.4374)	0.0000	1	(4.3028)	01/06/2025
600580.SH	12/19/2024	SDB3260123077	16,900.00	2.0858	34,004.83	35,250.12	0.0000	4.5800	50.0000	0.0000	(4.3262)	(0.4896)	0.0000	1	(4.8158)	01/06/2025
600580.SH	12/19/2024	SDB3260123077	3,500.00	2.0858	7,042.42	7,300.32	0.0000	4.5800	50.0000	0.0000	(0.8960)	(0.1014)	0.0000	1	(0.9973)	01/06/2025
600580.SH	12/19/2024	SDB3260123077	16,900.00	2.0858	34,004.83	35,250.12	0.0000	4.5800	50.0000	0.0000	(4.3262)	(0.4896)	0.0000	1	(4.8158)	01/06/2025
600580.SH	12/19/2024	SDB3260123077	600.00	2.0858	1,207.27	1,251.48	0.0000	4.5800	50.0000	0.0000	(0.1536)	(0.0174)	0.0000	1	(0.1710)	01/06/2025
600580.SH	12/19/2024	SDB3260123077	6,200.00	2.0858	12,475.14	12,932.00	0.0000	4.5800	50.0000	0.0000	(1.5871)	(0.1796)	0.0000	1	(1.7667)	01/06/2025
600580.SH	12/18/2024	SDB3260123077	8,800.00	2.0937	17,706.66	18,424.26	0.0000	4.5800	50.0000	0.0000	(2.2527)	(0.2559)	0.0000	1	(2.5086)	01/06/2025
600580.SH	12/18/2024	SDB3260123077	800.00	2.0937	1,609.70	1,674.93	0.0000	4.5800	50.0000	0.0000	(0.2048)	(0.0233)	0.0000	1	(0.2281)	01/06/2025
600580.SH	12/18/2024	SDB3260123077	10,200.00	2.0937	20,523.62	21,355.39	0.0000	4.5800	50.0000	0.0000	(2.6111)	(0.2966)	0.0000	1	(2.9077)	01/06/2025
600580.SH	12/18/2024	SDB3260123077	5,900.00	2.0937	11,871.51	12,352.63	0.0000	4.5800	50.0000	0.0000	(1.5103)	(0.1716)	0.0000	1	(1.6819)	01/06/2025
600580.SH	12/18/2024	SDB3260123077	2,500.00	2.0937	5,030.30	5,234.16	0.0000	4.5800	50.0000	0.0000	(0.6400)	(0.0727)	0.0000	1	(0.7127)	01/06/2025
600580.SH	12/18/2024	SDB3260123077	3,200.00	2.0937	6,438.78	6,699.73	0.0000	4.5800	50.0000	0.0000	(0.8192)	(0.0931)	0.0000	1	(0.9122)	01/06/2025
600580.SH	12/18/2024	SDB3260123077	30,100.00	2.0937	60,564.81	63,019.35	0.0000	4.5800	50.0000	0.0000	(7.7052)	(0.8753)	0.0000	1	(8.5805)	01/06/2025
600580.SH	12/18/2024	SDB3260123077	1,300.00	2.0937	2,615.76	2,721.77	0.0000	4.5800	50.0000	0.0000	(0.3328)	(0.0378)	0.0000	1	(0.3706)	01/06/2025
600580.SH	12/18/2024	SDB3260123077	2,900.00	2.0937	5,835.15	6,071.63	0.0000	4.5800	50.0000	0.0000	(0.7424)	(0.0843)	0.0000	1	(0.8267)	01/06/2025
600580.SH	12/18/2024	SDB3260123077	600.00	2.0937	1,207.27	1,256.20	0.0000	4.5800	50.0000	0.0000	(0.1536)	(0.0174)	0.0000	1	(0.1710)	01/06/2025
600580.SH	12/18/2024	SDB3260123077	7,500.00	2.0937	15,090.90	15,702.49	0.0000	4.5800	50.0000	0.0000	(1.9199)	(0.2181)	0.0000	1	(2.1380)	01/06/2025
600580.SH	12/18/2024	SDB3260123077	1,900.00	2.0937	3,823.03	3,977.97	0.0000	4.5800	50.0000	0.0000	(0.4864)	(0.0552)	0.0000	1	(0.5416)	01/06/2025
600580.SH	12/18/2024	SDB3260123077	15,100.00	2.0937	30,383.01	31,614.36	0.0000	4.5800	50.0000	0.0000	(3.8654)	(0.4391)	0.0000	1	(4.3045)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
WOLONG ELECTRIC GROUP CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600580.SH	12/18/2024	SDB3260123077	1,800.00	2.0937	3,621.82	3,768.60	0.0000	4.5800	50.0000	0.0000	(0.4608)	(0.0523)	0.0000	1	(0.5131)	01/06/2025
600580.SH	12/18/2024	SDB3260123077	7,300.00	2.0937	14,688.48	15,283.76	0.0000	4.5800	50.0000	0.0000	(1.8687)	(0.2123)	0.0000	1	(2.0810)	01/06/2025
600580.SH	12/18/2024	SDB3260123077	3,800.00	2.0937	7,646.06	7,955.93	0.0000	4.5800	50.0000	0.0000	(0.9727)	(0.1105)	0.0000	1	(1.0832)	01/06/2025
600580.SH	12/18/2024	SDB3260123077	3,300.00	2.0937	6,640.00	6,909.10	0.0000	4.5800	50.0000	0.0000	(0.8448)	(0.0960)	0.0000	1	(0.9407)	01/06/2025
600580.SH	12/18/2024	SDB3260123077	400.00	2.0937	804.85	837.47	0.0000	4.5800	50.0000	0.0000	(0.1024)	(0.0116)	0.0000	1	(0.1140)	01/06/2025
600580.SH	12/18/2024	SDB3260123077	700.00	2.0937	1,408.48	1,465.57	0.0000	4.5800	50.0000	0.0000	(0.1792)	(0.0204)	0.0000	1	(0.1995)	01/06/2025
600580.SH	12/18/2024	SDB3260123077	400.00	2.0937	804.85	837.47	0.0000	4.5800	50.0000	0.0000	(0.1024)	(0.0116)	0.0000	1	(0.1140)	01/06/2025
600580.SH	12/18/2024	SDB3260123077	300.00	2.0937	603.64	628.10	0.0000	4.5800	50.0000	0.0000	(0.0768)	(0.0087)	0.0000	1	(0.0855)	01/06/2025
600580.SH	12/18/2024	SDB3260123077	600.00	2.0937	1,207.27	1,256.20	0.0000	4.5800	50.0000	0.0000	(0.1536)	(0.0174)	0.0000	1	(0.1710)	01/06/2025
600580.SH	12/18/2024	SDB3260123077	15,100.00	2.0937	30,383.01	31,614.36	0.0000	4.5800	50.0000	0.0000	(3.8654)	(0.4391)	0.0000	1	(4.3045)	01/06/2025
600580.SH	12/18/2024	SDB3260123077	4,000.00	2.0937	8,048.48	8,374.66	0.0000	4.5800	50.0000	0.0000	(1.0239)	(0.1163)	0.0000	1	(1.1403)	01/06/2025
600580.SH	12/18/2024	SDB3260123077	15,100.00	2.0937	30,383.01	31,614.36	0.0000	4.5800	50.0000	0.0000	(3.8654)	(0.4391)	0.0000	1	(4.3045)	01/06/2025
600580.SH	12/18/2024	SDB3260123077	16,900.00	2.0937	34,004.83	35,382.96	0.0000	4.5800	50.0000	0.0000	(4.3262)	(0.4914)	0.0000	1	(4.8176)	01/06/2025
600580.SH	12/18/2024	SDB3260123077	3,500.00	2.0937	7,042.42	7,327.83	0.0000	4.5800	50.0000	0.0000	(0.8960)	(0.1018)	0.0000	1	(0.9977)	01/06/2025
600580.SH	12/18/2024	SDB3260123077	16,900.00	2.0937	34,004.83	35,382.96	0.0000	4.5800	50.0000	0.0000	(4.3262)	(0.4914)	0.0000	1	(4.8176)	01/06/2025
600580.SH	12/18/2024	SDB3260123077	600.00	2.0937	1,207.27	1,256.20	0.0000	4.5800	50.0000	0.0000	(0.1536)	(0.0174)	0.0000	1	(0.1710)	01/06/2025
600580.SH	12/18/2024	SDB3260123077	6,200.00	2.0937	12,475.14	12,980.73	0.0000	4.5800	50.0000	0.0000	(1.5871)	(0.1803)	0.0000	1	(1.7674)	01/06/2025
600580.SH	12/17/2024	SDB3260123077	8,800.00	2.1607	17,706.66	19,014.20	0.0000	4.5800	50.0000	0.0000	(2.2527)	(0.2641)	0.0000	1	(2.5168)	01/06/2025
600580.SH	12/17/2024	SDB3260123077	800.00	2.1607	1,609.70	1,728.56	0.0000	4.5800	50.0000	0.0000	(0.2048)	(0.0240)	0.0000	1	(0.2288)	01/06/2025
600580.SH	12/17/2024	SDB3260123077	10,200.00	2.1607	20,523.62	22,039.18	0.0000	4.5800	50.0000	0.0000	(2.6111)	(0.3061)	0.0000	1	(2.9172)	01/06/2025
600580.SH	12/17/2024	SDB3260123077	5,900.00	2.1607	11,871.51	12,748.15	0.0000	4.5800	50.0000	0.0000	(1.5103)	(0.1771)	0.0000	1	(1.6874)	01/06/2025
600580.SH	12/17/2024	SDB3260123077	2,500.00	2.1607	5,030.30	5,401.76	0.0000	4.5800	50.0000	0.0000	(0.6400)	(0.0750)	0.0000	1	(0.7150)	01/06/2025
600580.SH	12/17/2024	SDB3260123077	3,200.00	2.1607	6,438.78	6,914.25	0.0000	4.5800	50.0000	0.0000	(0.8192)	(0.0960)	0.0000	1	(0.9152)	01/06/2025
600580.SH	12/17/2024	SDB3260123077	30,100.00	2.1607	60,564.81	65,037.19	0.0000	4.5800	50.0000	0.0000	(7.7052)	(0.9033)	0.0000	1	(8.6085)	01/06/2025
600580.SH	12/17/2024	SDB3260123077	1,300.00	2.1607	2,615.76	2,808.92	0.0000	4.5800	50.0000	0.0000	(0.3328)	(0.0390)	0.0000	1	(0.3718)	01/06/2025
600580.SH	12/17/2024	SDB3260123077	2,900.00	2.1607	5,835.15	6,266.04	0.0000	4.5800	50.0000	0.0000	(0.7424)	(0.0870)	0.0000	1	(0.8294)	01/06/2025
600580.SH	12/17/2024	SDB3260123077	600.00	2.1607	1,207.27	1,296.42	0.0000	4.5800	50.0000	0.0000	(0.1536)	(0.0180)	0.0000	1	(0.1716)	01/06/2025
600580.SH	12/17/2024	SDB3260123077	7,500.00	2.1607	15,090.90	16,205.28	0.0000	4.5800	50.0000	0.0000	(1.9199)	(0.2251)	0.0000	1	(2.1450)	01/06/2025
600580.SH	12/17/2024	SDB3260123077	1,900.00	2.1607	3,823.03	4,105.34	0.0000	4.5800	50.0000	0.0000	(0.4864)	(0.0570)	0.0000	1	(0.5434)	01/06/2025
600580.SH	12/17/2024	SDB3260123077	15,100.00	2.1607	30,383.01	32,626.63	0.0000	4.5800	50.0000	0.0000	(3.8654)	(0.4531)	0.0000	1	(4.3185)	01/06/2025
600580.SH	12/17/2024	SDB3260123077	1,800.00	2.1607	3,621.82	3,889.27	0.0000	4.5800	50.0000	0.0000	(0.4608)	(0.0540)	0.0000	1	(0.5148)	01/06/2025
600580.SH	12/17/2024	SDB3260123077	7,300.00	2.1607	14,688.48	15,773.14	0.0000	4.5800	50.0000	0.0000	(1.8687)	(0.2191)	0.0000	1	(2.0878)	01/06/2025
600580.SH	12/17/2024	SDB3260123077	3,800.00	2.1607	7,646.06	8,210.68	0.0000	4.5800	50.0000	0.0000	(0.9727)	(0.1140)	0.0000	1	(1.0868)	01/06/2025
600580.SH	12/17/2024	SDB3260123077	3,300.00	2.1607	6,640.00	7,130.32	0.0000	4.5800	50.0000	0.0000	(0.8448)	(0.0990)	0.0000	1	(0.9438)	01/06/2025
600580.SH	12/17/2024	SDB3260123077	400.00	2.1607	804.85	864.28	0.0000	4.5800	50.0000	0.0000	(0.1024)	(0.0120)	0.0000	1	(0.1144)	01/06/2025
600580.SH	12/17/2024	SDB3260123077	700.00	2.1607	1,408.48	1,512.49	0.0000	4.5800	50.0000	0.0000	(0.1792)	(0.0210)	0.0000	1	(0.2002)	01/06/2025
600580.SH	12/17/2024	SDB3260123077	400.00	2.1607	804.85	864.28	0.0000	4.5800	50.0000	0.0000	(0.1024)	(0.0120)	0.0000	1	(0.1144)	01/06/2025
600580.SH	12/17/2024	SDB3260123077	300.00	2.1607	603.64	648.21	0.0000	4.5800	50.0000	0.0000	(0.0768)	(0.0090)	0.0000	1	(0.0858)	01/06/2025
600580.SH	12/17/2024	SDB3260123077	600.00	2.1607	1,207.27	1,296.42	0.0000	4.5800	50.0000	0.0000	(0.1536)	(0.0180)	0.0000	1	(0.1716)	01/06/2025
600580.SH	12/17/2024	SDB3260123077	15,100.00	2.1607	30,383.01	32,626.63	0.0000	4.5800	50.0000	0.0000	(3.8654)	(0.4531)	0.0000	1	(4.3185)	01/06/2025
600580.SH	12/17/2024	SDB3260123077	4,000.00	2.1607	8,048.48	8,642.82	0.0000	4.5800	50.0000	0.0000	(1.0239)	(0.1200)	0.0000	1	(1.1440)	01/06/2025
600580.SH	12/17/2024	SDB3260123077	15,100.00	2.1607	30,383.01	32,626.63	0.0000	4.5800	50.0000	0.0000	(3.8654)	(0.4531)	0.0000	1	(4.3185)	01/06/2025
600580.SH	12/17/2024	SDB3260123077	16,900.00	2.1607	34,004.83	36,515.90	0.0000	4.5800	50.0000	0.0000	(4.3262)	(0.5072)	0.0000	1	(4.8333)	01/06/2025
600580.SH	12/17/2024	SDB3260123077	3,500.00	2.1607	7,042.42	7,562.46	0.0000	4.5800	50.0000	0.0000	(0.8960)	(0.1050)	0.0000	1	(1.0010)	01/06/2025
600580.SH	12/17/2024	SDB3260123077	16,900.00	2.1607	34,004.83	36,515.90	0.0000	4.5800	50.0000	0.0000	(4.3262)	(0.5072)	0.0000	1	(4.8333)	01/06/2025
600580.SH	12/17/2024	SDB3260123077	600.00	2.1607	1,207.27	1,296.42	0.0000	4.5800	50.0000	0.0000	(0.1536)	(0.0180)	0.0000	1	(0.1716)	01/06/2025
600580.SH	12/17/2024	SDB3260123077	6,200.00	2.1607	12,475.14	13,396.36	0.0000	4.5800	50.0000	0.0000	(1.5871)	(0.1861)	0.0000	1	(1.7732)	01/06/2025
600580.SH	12/16/2024	SDB3260123077	8,800.00	2.1883	17,706.66	19,257.37	0.0000	4.5800	50.0000	0.0000	(2.2527)	(0.2675)	0.0000	1	(2.5201)	01/06/2025
600580.SH	12/16/2024	SDB3260123077	800.00	2.1883	1,609.70	1,750.67	0.0000	4.5800	50.0000	0.0000	(0.2048)	(0.0243)	0.0000	1	(0.2291)	01/06/2025
600580.SH	12/16/2024	SDB3260123077	10,200.00	2.1883	20,523.62	22,321.05	0.0000	4.5800	50.0000	0.0000	(2.6111)	(0.3100)	0.0000	1	(2.9211)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
WOLONG ELECTRIC GROUP CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600580.SH	12/16/2024	SDB3260123077	5,900.00	2.1883	11,871.51	12,911.19	0.0000	4.5800	50.0000	0.0000	(1.5103)	(0.1793)	0.0000	1	(1.6896)	01/06/2025
600580.SH	12/16/2024	SDB3260123077	2,500.00	2.1883	5,030.30	5,470.84	0.0000	4.5800	50.0000	0.0000	(0.6400)	(0.0760)	0.0000	1	(0.7159)	01/06/2025
600580.SH	12/16/2024	SDB3260123077	3,200.00	2.1883	6,438.78	7,002.68	0.0000	4.5800	50.0000	0.0000	(0.8192)	(0.0973)	0.0000	1	(0.9164)	01/06/2025
600580.SH	12/16/2024	SDB3260123077	30,100.00	2.1883	60,564.81	65,868.97	0.0000	4.5800	50.0000	0.0000	(7.7052)	(0.9148)	0.0000	1	(8.6200)	01/06/2025
600580.SH	12/16/2024	SDB3260123077	1,300.00	2.1883	2,615.76	2,844.84	0.0000	4.5800	50.0000	0.0000	(0.3328)	(0.0395)	0.0000	1	(0.3723)	01/06/2025
600580.SH	12/16/2024	SDB3260123077	2,900.00	2.1883	5,835.15	6,346.18	0.0000	4.5800	50.0000	0.0000	(0.7424)	(0.0881)	0.0000	1	(0.8305)	01/06/2025
600580.SH	12/16/2024	SDB3260123077	600.00	2.1883	1,207.27	1,313.00	0.0000	4.5800	50.0000	0.0000	(0.1536)	(0.0182)	0.0000	1	(0.1718)	01/06/2025
600580.SH	12/16/2024	SDB3260123077	7,500.00	2.1883	15,090.90	16,412.53	0.0000	4.5800	50.0000	0.0000	(1.9199)	(0.2280)	0.0000	1	(2.1478)	01/06/2025
600580.SH	12/16/2024	SDB3260123077	1,900.00	2.1883	3,823.03	4,157.84	0.0000	4.5800	50.0000	0.0000	(0.4864)	(0.0577)	0.0000	1	(0.5441)	01/06/2025
600580.SH	12/16/2024	SDB3260123077	15,100.00	2.1883	30,383.01	33,043.90	0.0000	4.5800	50.0000	0.0000	(3.8654)	(0.4589)	0.0000	1	(4.3243)	01/06/2025
600580.SH	12/16/2024	SDB3260123077	1,800.00	2.1883	3,621.82	3,939.01	0.0000	4.5800	50.0000	0.0000	(0.4608)	(0.0547)	0.0000	1	(0.5155)	01/06/2025
600580.SH	12/16/2024	SDB3260123077	7,300.00	2.1883	14,688.48	15,974.87	0.0000	4.5800	50.0000	0.0000	(1.8687)	(0.2219)	0.0000	1	(2.0906)	01/06/2025
600580.SH	12/16/2024	SDB3260123077	3,800.00	2.1883	7,646.06	8,315.68	0.0000	4.5800	50.0000	0.0000	(0.9727)	(0.1155)	0.0000	1	(1.0882)	01/06/2025
600580.SH	12/16/2024	SDB3260123077	3,300.00	2.1883	6,640.00	7,221.52	0.0000	4.5800	50.0000	0.0000	(0.8448)	(0.1003)	0.0000	1	(0.9451)	01/06/2025
600580.SH	12/16/2024	SDB3260123077	400.00	2.1883	804.85	875.34	0.0000	4.5800	50.0000	0.0000	(0.1024)	(0.0122)	0.0000	1	(0.1146)	01/06/2025
600580.SH	12/16/2024	SDB3260123077	700.00	2.1883	1,408.48	1,531.84	0.0000	4.5800	50.0000	0.0000	(0.1792)	(0.0213)	0.0000	1	(0.2005)	01/06/2025
600580.SH	12/16/2024	SDB3260123077	400.00	2.1883	804.85	875.34	0.0000	4.5800	50.0000	0.0000	(0.1024)	(0.0122)	0.0000	1	(0.1146)	01/06/2025
600580.SH	12/16/2024	SDB3260123077	300.00	2.1883	603.64	656.50	0.0000	4.5800	50.0000	0.0000	(0.0768)	(0.0091)	0.0000	1	(0.0859)	01/06/2025
600580.SH	12/16/2024	SDB3260123077	600.00	2.1883	1,207.27	1,313.00	0.0000	4.5800	50.0000	0.0000	(0.1536)	(0.0182)	0.0000	1	(0.1718)	01/06/2025
600580.SH	12/16/2024	SDB3260123077	15,100.00	2.1883	30,383.01	33,043.90	0.0000	4.5800	50.0000	0.0000	(3.8654)	(0.4589)	0.0000	1	(4.3243)	01/06/2025
600580.SH	12/16/2024	SDB3260123077	4,000.00	2.1883	8,048.48	8,753.35	0.0000	4.5800	50.0000	0.0000	(1.0239)	(0.1216)	0.0000	1	(1.1455)	01/06/2025
600580.SH	12/16/2024	SDB3260123077	15,100.00	2.1883	30,383.01	33,043.90	0.0000	4.5800	50.0000	0.0000	(3.8654)	(0.4589)	0.0000	1	(4.3243)	01/06/2025
600580.SH	12/16/2024	SDB3260123077	16,900.00	2.1883	34,004.83	36,982.91	0.0000	4.5800	50.0000	0.0000	(4.3262)	(0.5137)	0.0000	1	(4.8398)	01/06/2025
600580.SH	12/16/2024	SDB3260123077	3,500.00	2.1883	7,042.42	7,659.18	0.0000	4.5800	50.0000	0.0000	(0.8960)	(0.1064)	0.0000	1	(1.0023)	01/06/2025
600580.SH	12/16/2024	SDB3260123077	16,900.00	2.1883	34,004.83	36,982.91	0.0000	4.5800	50.0000	0.0000	(4.3262)	(0.5137)	0.0000	1	(4.8398)	01/06/2025
600580.SH	12/16/2024	SDB3260123077	600.00	2.1883	1,207.27	1,313.00	0.0000	4.5800	50.0000	0.0000	(0.1536)	(0.0182)	0.0000	1	(0.1718)	01/06/2025
600580.SH	12/16/2024	SDB3260123077	6,200.00	2.1883	12,475.14	13,567.70	0.0000	4.5800	50.0000	0.0000	(1.5871)	(0.1884)	0.0000	1	(1.7756)	01/06/2025
600580.SH	12/13/2024	SDB3260123077	8,800.00	2.2350	17,706.66	19,668.26	0.0000	4.5800	50.0000	0.0000	(6.7580)	(0.8195)	0.0000	3	(7.5776)	01/06/2025
600580.SH	12/13/2024	SDB3260123077	800.00	2.2350	1,609.70	1,788.02	0.0000	4.5800	50.0000	0.0000	(0.6144)	(0.0745)	0.0000	3	(0.6889)	01/06/2025
600580.SH	12/13/2024	SDB3260123077	10,200.00	2.2350	20,523.62	22,797.31	0.0000	4.5800	50.0000	0.0000	(7.8332)	(0.9499)	0.0000	3	(8.7831)	01/06/2025
600580.SH	12/13/2024	SDB3260123077	5,900.00	2.2350	11,871.51	13,186.68	0.0000	4.5800	50.0000	0.0000	(4.5310)	(0.5494)	0.0000	3	(5.0804)	01/06/2025
600580.SH	12/13/2024	SDB3260123077	2,500.00	2.2350	5,030.30	5,587.57	0.0000	4.5800	50.0000	0.0000	(1.9199)	(0.2328)	0.0000	3	(2.1527)	01/06/2025
600580.SH	12/13/2024	SDB3260123077	3,200.00	2.2350	6,438.78	7,152.10	0.0000	4.5800	50.0000	0.0000	(2.4575)	(0.2980)	0.0000	3	(2.7555)	01/06/2025
600580.SH	12/13/2024	SDB3260123077	30,100.00	2.2350	60,564.81	67,274.40	0.0000	4.5800	50.0000	0.0000	(23.1156)	(2.8031)	0.0000	3	(25.9187)	01/06/2025
600580.SH	12/13/2024	SDB3260123077	1,300.00	2.2350	2,615.76	2,905.54	0.0000	4.5800	50.0000	0.0000	(0.9983)	(0.1211)	0.0000	3	(1.1194)	01/06/2025
600580.SH	12/13/2024	SDB3260123077	2,900.00	2.2350	5,835.15	6,481.59	0.0000	4.5800	50.0000	0.0000	(2.2271)	(0.2701)	0.0000	3	(2.4971)	01/06/2025
600580.SH	12/13/2024	SDB3260123077	600.00	2.2350	1,207.27	1,341.02	0.0000	4.5800	50.0000	0.0000	(0.4608)	(0.0559)	0.0000	3	(0.5167)	01/06/2025
600580.SH	12/13/2024	SDB3260123077	7,500.00	2.2350	15,090.90	16,762.73	0.0000	4.5800	50.0000	0.0000	(5.7597)	(0.6984)	0.0000	3	(6.4581)	01/06/2025
600580.SH	12/13/2024	SDB3260123077	1,900.00	2.2350	3,823.03	4,246.56	0.0000	4.5800	50.0000	0.0000	(1.4591)	(0.1769)	0.0000	3	(1.6361)	01/06/2025
600580.SH	12/13/2024	SDB3260123077	15,100.00	2.2350	30,383.01	33,748.95	0.0000	4.5800	50.0000	0.0000	(11.5962)	(1.4062)	0.0000	3	(13.0024)	01/06/2025
600580.SH	12/13/2024	SDB3260123077	1,800.00	2.2350	3,621.82	4,023.05	0.0000	4.5800	50.0000	0.0000	(1.3823)	(0.1676)	0.0000	3	(1.5500)	01/06/2025
600580.SH	12/13/2024	SDB3260123077	7,300.00	2.2350	14,688.48	16,315.72	0.0000	4.5800	50.0000	0.0000	(5.6061)	(0.6798)	0.0000	3	(6.2859)	01/06/2025
600580.SH	12/13/2024	SDB3260123077	3,800.00	2.2350	7,646.06	8,493.11	0.0000	4.5800	50.0000	0.0000	(2.9182)	(0.3539)	0.0000	3	(3.2721)	01/06/2025
600580.SH	12/13/2024	SDB3260123077	3,300.00	2.2350	6,640.00	7,375.60	0.0000	4.5800	50.0000	0.0000	(2.5343)	(0.3073)	0.0000	3	(2.8416)	01/06/2025
600580.SH	12/13/2024	SDB3260123077	400.00	2.2350	804.85	894.01	0.0000	4.5800	50.0000	0.0000	(0.3072)	(0.0373)	0.0000	3	(0.3444)	01/06/2025
600580.SH	12/13/2024	SDB3260123077	700.00	2.2350	1,408.48	1,564.52	0.0000	4.5800	50.0000	0.0000	(0.5376)	(0.0652)	0.0000	3	(0.6028)	01/06/2025
600580.SH	12/13/2024	SDB3260123077	400.00	2.2350	804.85	894.01	0.0000	4.5800	50.0000	0.0000	(0.3072)	(0.0373)	0.0000	3	(0.3444)	01/06/2025
600580.SH	12/13/2024	SDB3260123077	300.00	2.2350	603.64	670.51	0.0000	4.5800	50.0000	0.0000	(0.2304)	(0.0279)	0.0000	3	(0.2583)	01/06/2025
600580.SH	12/13/2024	SDB3260123077	600.00	2.2350	1,207.27	1,341.02	0.0000	4.5800	50.0000	0.0000	(0.4608)	(0.0559)	0.0000	3	(0.5167)	01/06/2025
600580.SH	12/13/2024	SDB3260123077	15,100.00	2.2350	30,383.01	33,748.95	0.0000	4.5800	50.0000	0.0000	(11.5962)	(1.4062)	0.0000	3	(13.0024)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
WOLONG ELECTRIC GROUP CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600580.SH	12/13/2024	SDB3260123077	4,000.00	2.2350	8,048.48	8,940.12	0.0000	4.5800	50.0000	0.0000	(3.0718)	(0.3725)	0.0000	3	(3.4443)	01/06/2025
600580.SH	12/13/2024	SDB3260123077	15,100.00	2.2350	30,383.01	33,748.95	0.0000	4.5800	50.0000	0.0000	(11.5962)	(1.4062)	0.0000	3	(13.0024)	01/06/2025
600580.SH	12/13/2024	SDB3260123077	16,900.00	2.2350	34,004.83	37,772.01	0.0000	4.5800	50.0000	0.0000	(12.9785)	(1.5738)	0.0000	3	(14.5523)	01/06/2025
600580.SH	12/13/2024	SDB3260123077	3,500.00	2.2350	7,042.42	7,822.60	0.0000	4.5800	50.0000	0.0000	(2.6879)	(0.3259)	0.0000	3	(3.0138)	01/06/2025
600580.SH	12/13/2024	SDB3260123077	16,900.00	2.2350	34,004.83	37,772.01	0.0000	4.5800	50.0000	0.0000	(12.9785)	(1.5738)	0.0000	3	(14.5523)	01/06/2025
600580.SH	12/13/2024	SDB3260123077	600.00	2.2350	1,207.27	1,341.02	0.0000	4.5800	50.0000	0.0000	(0.4608)	(0.0559)	0.0000	3	(0.5167)	01/06/2025
600580.SH	12/13/2024	SDB3260123077	6,200.00	2.2350	12,475.14	13,857.19	0.0000	4.5800	50.0000	0.0000	(4.7613)	(0.5774)	0.0000	3	(5.3387)	01/06/2025
600580.SH	12/12/2024	SDB3260123077	8,800.00	2.1559	17,706.66	18,971.71	0.0000	4.5800	50.0000	0.0000	(2.2527)	(0.2635)	0.0000	1	(2.5162)	01/06/2025
600580.SH	12/12/2024	SDB3260123077	800.00	2.1559	1,609.70	1,724.70	0.0000	4.5800	50.0000	0.0000	(0.2048)	(0.0240)	0.0000	1	(0.2287)	01/06/2025
600580.SH	12/12/2024	SDB3260123077	10,200.00	2.1559	20,523.62	21,989.94	0.0000	4.5800	50.0000	0.0000	(2.6111)	(0.3054)	0.0000	1	(2.9165)	01/06/2025
600580.SH	12/12/2024	SDB3260123077	5,900.00	2.1559	11,871.51	12,719.67	0.0000	4.5800	50.0000	0.0000	(1.5103)	(0.1767)	0.0000	1	(1.6870)	01/06/2025
600580.SH	12/12/2024	SDB3260123077	2,500.00	2.1559	5,030.30	5,389.69	0.0000	4.5800	50.0000	0.0000	(0.6400)	(0.0749)	0.0000	1	(0.7148)	01/06/2025
600580.SH	12/12/2024	SDB3260123077	3,200.00	2.1559	6,438.78	6,898.80	0.0000	4.5800	50.0000	0.0000	(0.8192)	(0.0958)	0.0000	1	(0.9150)	01/06/2025
600580.SH	12/12/2024	SDB3260123077	30,100.00	2.1559	60,564.81	64,891.87	0.0000	4.5800	50.0000	0.0000	(7.7052)	(0.9013)	0.0000	1	(8.6065)	01/06/2025
600580.SH	12/12/2024	SDB3260123077	1,300.00	2.1559	2,615.76	2,802.64	0.0000	4.5800	50.0000	0.0000	(0.3328)	(0.0389)	0.0000	1	(0.3717)	01/06/2025
600580.SH	12/12/2024	SDB3260123077	2,900.00	2.1559	5,835.15	6,252.04	0.0000	4.5800	50.0000	0.0000	(0.7424)	(0.0868)	0.0000	1	(0.8292)	01/06/2025
600580.SH	12/12/2024	SDB3260123077	600.00	2.1559	1,207.27	1,293.53	0.0000	4.5800	50.0000	0.0000	(0.1536)	(0.0180)	0.0000	1	(0.1716)	01/06/2025
600580.SH	12/12/2024	SDB3260123077	7,500.00	2.1559	15,090.90	16,169.07	0.0000	4.5800	50.0000	0.0000	(1.9199)	(0.2246)	0.0000	1	(2.1445)	01/06/2025
600580.SH	12/12/2024	SDB3260123077	1,900.00	2.1559	3,823.03	4,096.16	0.0000	4.5800	50.0000	0.0000	(0.4864)	(0.0569)	0.0000	1	(0.5433)	01/06/2025
600580.SH	12/12/2024	SDB3260123077	15,100.00	2.1559	30,383.01	32,553.73	0.0000	4.5800	50.0000	0.0000	(3.8654)	(0.4521)	0.0000	1	(4.3175)	01/06/2025
600580.SH	12/12/2024	SDB3260123077	1,800.00	2.1559	3,621.82	3,880.58	0.0000	4.5800	50.0000	0.0000	(0.4608)	(0.0539)	0.0000	1	(0.5147)	01/06/2025
600580.SH	12/12/2024	SDB3260123077	7,300.00	2.1559	14,688.48	15,737.89	0.0000	4.5800	50.0000	0.0000	(1.8687)	(0.2186)	0.0000	1	(2.0873)	01/06/2025
600580.SH	12/12/2024	SDB3260123077	3,800.00	2.1559	7,646.06	8,192.33	0.0000	4.5800	50.0000	0.0000	(0.9727)	(0.1138)	0.0000	1	(1.0865)	01/06/2025
600580.SH	12/12/2024	SDB3260123077	3,300.00	2.1559	6,640.00	7,114.39	0.0000	4.5800	50.0000	0.0000	(0.8448)	(0.0988)	0.0000	1	(0.9436)	01/06/2025
600580.SH	12/12/2024	SDB3260123077	400.00	2.1559	804.85	862.35	0.0000	4.5800	50.0000	0.0000	(0.1024)	(0.0120)	0.0000	1	(0.1144)	01/06/2025
600580.SH	12/12/2024	SDB3260123077	700.00	2.1559	1,408.48	1,509.11	0.0000	4.5800	50.0000	0.0000	(0.1792)	(0.0210)	0.0000	1	(0.2002)	01/06/2025
600580.SH	12/12/2024	SDB3260123077	400.00	2.1559	804.85	862.35	0.0000	4.5800	50.0000	0.0000	(0.1024)	(0.0120)	0.0000	1	(0.1144)	01/06/2025
600580.SH	12/12/2024	SDB3260123077	300.00	2.1559	603.64	646.76	0.0000	4.5800	50.0000	0.0000	(0.0768)	(0.0090)	0.0000	1	(0.0858)	01/06/2025
600580.SH	12/12/2024	SDB3260123077	600.00	2.1559	1,207.27	1,293.53	0.0000	4.5800	50.0000	0.0000	(0.1536)	(0.0180)	0.0000	1	(0.1716)	01/06/2025
600580.SH	12/12/2024	SDB3260123077	15,100.00	2.1559	30,383.01	32,553.73	0.0000	4.5800	50.0000	0.0000	(3.8654)	(0.4521)	0.0000	1	(4.3175)	01/06/2025
600580.SH	12/12/2024	SDB3260123077	4,000.00	2.1559	8,048.48	8,623.50	0.0000	4.5800	50.0000	0.0000	(1.0239)	(0.1198)	0.0000	1	(1.1437)	01/06/2025
600580.SH	12/12/2024	SDB3260123077	15,100.00	2.1559	30,383.01	32,553.73	0.0000	4.5800	50.0000	0.0000	(3.8654)	(0.4521)	0.0000	1	(4.3175)	01/06/2025
600580.SH	12/12/2024	SDB3260123077	16,900.00	2.1559	34,004.83	36,434.30	0.0000	4.5800	50.0000	0.0000	(4.3262)	(0.5060)	0.0000	1	(4.8322)	01/06/2025
600580.SH	12/12/2024	SDB3260123077	3,500.00	2.1559	7,042.42	7,545.57	0.0000	4.5800	50.0000	0.0000	(0.8960)	(0.1048)	0.0000	1	(1.0008)	01/06/2025
600580.SH	12/12/2024	SDB3260123077	16,900.00	2.1559	34,004.83	36,434.30	0.0000	4.5800	50.0000	0.0000	(4.3262)	(0.5060)	0.0000	1	(4.8322)	01/06/2025
600580.SH	12/12/2024	SDB3260123077	600.00	2.1559	1,207.27	1,293.53	0.0000	4.5800	50.0000	0.0000	(0.1536)	(0.0180)	0.0000	1	(0.1716)	01/06/2025
600580.SH	12/12/2024	SDB3260123077	6,200.00	2.1559	12,475.14	13,366.43	0.0000	4.5800	50.0000	0.0000	(1.5871)	(0.1856)	0.0000	1	(1.7728)	01/06/2025
600580.SH	12/11/2024	SDB3260123077	8,800.00	2.2029	17,706.66	19,385.12	0.0000	4.5800	50.0000	0.0000	(2.2527)	(0.2692)	0.0000	1	(2.5219)	01/06/2025
600580.SH	12/11/2024	SDB3260123077	800.00	2.2029	1,609.70	1,762.28	0.0000	4.5800	50.0000	0.0000	(0.2048)	(0.0245)	0.0000	1	(0.2293)	01/06/2025
600580.SH	12/11/2024	SDB3260123077	10,200.00	2.2029	20,523.62	22,469.12	0.0000	4.5800	50.0000	0.0000	(2.6111)	(0.3121)	0.0000	1	(2.9231)	01/06/2025
600580.SH	12/11/2024	SDB3260123077	5,900.00	2.2029	11,871.51	12,996.84	0.0000	4.5800	50.0000	0.0000	(1.5103)	(0.1805)	0.0000	1	(1.6908)	01/06/2025
600580.SH	12/11/2024	SDB3260123077	2,500.00	2.2029	5,030.30	5,507.14	0.0000	4.5800	50.0000	0.0000	(0.6400)	(0.0765)	0.0000	1	(0.7165)	01/06/2025
600580.SH	12/11/2024	SDB3260123077	3,200.00	2.2029	6,438.78	7,049.14	0.0000	4.5800	50.0000	0.0000	(0.8192)	(0.0979)	0.0000	1	(0.9171)	01/06/2025
600580.SH	12/11/2024	SDB3260123077	30,100.00	2.2029	60,564.81	66,305.94	0.0000	4.5800	50.0000	0.0000	(7.7052)	(0.9209)	0.0000	1	(8.6261)	01/06/2025
600580.SH	12/11/2024	SDB3260123077	1,300.00	2.2029	2,615.76	2,863.71	0.0000	4.5800	50.0000	0.0000	(0.3328)	(0.0398)	0.0000	1	(0.3726)	01/06/2025
600580.SH	12/11/2024	SDB3260123077	2,900.00	2.2029	5,835.15	6,388.28	0.0000	4.5800	50.0000	0.0000	(0.7424)	(0.0887)	0.0000	1	(0.8311)	01/06/2025
600580.SH	12/11/2024	SDB3260123077	600.00	2.2029	1,207.27	1,321.71	0.0000	4.5800	50.0000	0.0000	(0.1536)	(0.0184)	0.0000	1	(0.1719)	01/06/2025
600580.SH	12/11/2024	SDB3260123077	7,500.00	2.2029	15,090.90	16,521.41	0.0000	4.5800	50.0000	0.0000	(1.9199)	(0.2295)	0.0000	1	(2.1494)	01/06/2025
600580.SH	12/11/2024	SDB3260123077	1,900.00	2.2029	3,823.03	4,185.42	0.0000	4.5800	50.0000	0.0000	(0.4864)	(0.0581)	0.0000	1	(0.5445)	01/06/2025
600580.SH	12/11/2024	SDB3260123077	15,100.00	2.2029	30,383.01	33,263.11	0.0000	4.5800	50.0000	0.0000	(3.8654)	(0.4620)	0.0000	1	(4.3274)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
WOLONG ELECTRIC GROUP CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600580.SH	12/11/2024	SDB3260123077	1,800.00	2.2029	3,621.82	3,965.14	0.0000	4.5800	50.0000	0.0000	(0.4608)	(0.0551)	0.0000	1	(0.5158)	01/06/2025
600580.SH	12/11/2024	SDB3260123077	7,300.00	2.2029	14,688.48	16,080.84	0.0000	4.5800	50.0000	0.0000	(1.8687)	(0.2233)	0.0000	1	(2.0920)	01/06/2025
600580.SH	12/11/2024	SDB3260123077	3,800.00	2.2029	7,646.06	8,370.85	0.0000	4.5800	50.0000	0.0000	(0.9727)	(0.1163)	0.0000	1	(1.0890)	01/06/2025
600580.SH	12/11/2024	SDB3260123077	3,300.00	2.2029	6,640.00	7,269.42	0.0000	4.5800	50.0000	0.0000	(0.8448)	(0.1010)	0.0000	1	(0.9457)	01/06/2025
600580.SH	12/11/2024	SDB3260123077	400.00	2.2029	804.85	881.14	0.0000	4.5800	50.0000	0.0000	(0.1024)	(0.0122)	0.0000	1	(0.1146)	01/06/2025
600580.SH	12/11/2024	SDB3260123077	700.00	2.2029	1,408.48	1,542.00	0.0000	4.5800	50.0000	0.0000	(0.1792)	(0.0214)	0.0000	1	(0.2006)	01/06/2025
600580.SH	12/11/2024	SDB3260123077	6,500.00	2.2029	13,078.78	14,318.56	0.0000	4.5800	50.0000	0.0000	(1.6639)	(0.1989)	0.0000	1	(1.8628)	01/06/2025
600580.SH	12/11/2024	SDB3260123077	1,000.00	2.2029	2,012.12	2,202.86	0.0000	4.5800	50.0000	0.0000	(0.2560)	(0.0306)	0.0000	1	(0.2866)	01/06/2025
600580.SH	12/11/2024	SDB3260123077	300.00	2.2029	603.64	660.86	0.0000	4.5800	50.0000	0.0000	(0.0768)	(0.0092)	0.0000	1	(0.0860)	01/06/2025
600580.SH	12/11/2024	SDB3260123077	600.00	2.2029	1,207.27	1,321.71	0.0000	4.5800	50.0000	0.0000	(0.1536)	(0.0184)	0.0000	1	(0.1719)	01/06/2025
600580.SH	12/11/2024	SDB3260123077	15,100.00	2.2029	30,383.01	33,263.11	0.0000	4.5800	50.0000	0.0000	(3.8654)	(0.4620)	0.0000	1	(4.3274)	01/06/2025
600580.SH	12/11/2024	SDB3260123077	4,000.00	2.2029	8,048.48	8,811.42	0.0000	4.5800	50.0000	0.0000	(1.0239)	(0.1224)	0.0000	1	(1.1463)	01/06/2025
600580.SH	12/11/2024	SDB3260123077	15,100.00	2.2029	30,383.01	33,263.11	0.0000	4.5800	50.0000	0.0000	(3.8654)	(0.4620)	0.0000	1	(4.3274)	01/06/2025
600580.SH	12/11/2024	SDB3260123077	16,900.00	2.2029	34,004.83	37,228.25	0.0000	4.5800	50.0000	0.0000	(4.3262)	(0.5171)	0.0000	1	(4.8432)	01/06/2025
600580.SH	12/11/2024	SDB3260123077	3,500.00	2.2029	7,042.42	7,709.99	0.0000	4.5800	50.0000	0.0000	(0.8960)	(0.1071)	0.0000	1	(1.0030)	01/06/2025
600580.SH	12/11/2024	SDB3260123077	16,900.00	2.2029	34,004.83	37,228.25	0.0000	4.5800	50.0000	0.0000	(4.3262)	(0.5171)	0.0000	1	(4.8432)	01/06/2025
600580.SH	12/11/2024	SDB3260123077	600.00	2.2029	1,207.27	1,321.71	0.0000	4.5800	50.0000	0.0000	(0.1536)	(0.0184)	0.0000	1	(0.1719)	01/06/2025
600580.SH	12/11/2024	SDB3260123077	6,200.00	2.2029	12,475.14	13,657.70	0.0000	4.5800	50.0000	0.0000	(1.5871)	(0.1897)	0.0000	1	(1.7768)	01/06/2025
600580.SH	12/10/2024	SDB3260123077	8,800.00	2.2239	17,706.66	19,570.07	0.0000	4.5800	50.0000	0.0000	(2.2527)	(0.2718)	0.0000	1	(2.5245)	01/06/2025
600580.SH	12/10/2024	SDB3260123077	800.00	2.2239	1,609.70	1,779.10	0.0000	4.5800	50.0000	0.0000	(0.2048)	(0.0247)	0.0000	1	(0.2295)	01/06/2025
600580.SH	12/10/2024	SDB3260123077	10,200.00	2.2239	20,523.62	22,683.49	0.0000	4.5800	50.0000	0.0000	(2.6111)	(0.3150)	0.0000	1	(2.9261)	01/06/2025
600580.SH	12/10/2024	SDB3260123077	5,900.00	2.2239	11,871.51	13,120.84	0.0000	4.5800	50.0000	0.0000	(1.5103)	(0.1822)	0.0000	1	(1.6926)	01/06/2025
600580.SH	12/10/2024	SDB3260123077	2,500.00	2.2239	5,030.30	5,559.68	0.0000	4.5800	50.0000	0.0000	(0.6400)	(0.0772)	0.0000	1	(0.7172)	01/06/2025
600580.SH	12/10/2024	SDB3260123077	3,200.00	2.2239	6,438.78	7,116.39	0.0000	4.5800	50.0000	0.0000	(0.8192)	(0.0988)	0.0000	1	(0.9180)	01/06/2025
600580.SH	12/10/2024	SDB3260123077	30,100.00	2.2239	60,564.81	66,938.55	0.0000	4.5800	50.0000	0.0000	(7.7052)	(0.9297)	0.0000	1	(8.6349)	01/06/2025
600580.SH	12/10/2024	SDB3260123077	1,300.00	2.2239	2,615.76	2,891.03	0.0000	4.5800	50.0000	0.0000	(0.3328)	(0.0402)	0.0000	1	(0.3729)	01/06/2025
600580.SH	12/10/2024	SDB3260123077	2,900.00	2.2239	5,835.15	6,449.23	0.0000	4.5800	50.0000	0.0000	(0.7424)	(0.0896)	0.0000	1	(0.8319)	01/06/2025
600580.SH	12/10/2024	SDB3260123077	600.00	2.2239	1,207.27	1,334.32	0.0000	4.5800	50.0000	0.0000	(0.1536)	(0.0185)	0.0000	1	(0.1721)	01/06/2025
600580.SH	12/10/2024	SDB3260123077	7,500.00	2.2239	15,090.90	16,679.04	0.0000	4.5800	50.0000	0.0000	(1.9199)	(0.2317)	0.0000	1	(2.1516)	01/06/2025
600580.SH	12/10/2024	SDB3260123077	1,900.00	2.2239	3,823.03	4,225.36	0.0000	4.5800	50.0000	0.0000	(0.4864)	(0.0587)	0.0000	1	(0.5451)	01/06/2025
600580.SH	12/10/2024	SDB3260123077	15,100.00	2.2239	30,383.01	33,580.47	0.0000	4.5800	50.0000	0.0000	(3.8654)	(0.4664)	0.0000	1	(4.3318)	01/06/2025
600580.SH	12/10/2024	SDB3260123077	1,800.00	2.2239	3,621.82	4,002.97	0.0000	4.5800	50.0000	0.0000	(0.4608)	(0.0556)	0.0000	1	(0.5164)	01/06/2025
600580.SH	12/10/2024	SDB3260123077	7,300.00	2.2239	14,688.48	16,234.27	0.0000	4.5800	50.0000	0.0000	(1.8687)	(0.2255)	0.0000	1	(2.0942)	01/06/2025
600580.SH	12/10/2024	SDB3260123077	3,800.00	2.2239	7,646.06	8,450.71	0.0000	4.5800	50.0000	0.0000	(0.9727)	(0.1174)	0.0000	1	(1.0901)	01/06/2025
600580.SH	12/10/2024	SDB3260123077	3,300.00	2.2239	6,640.00	7,338.78	0.0000	4.5800	50.0000	0.0000	(0.8448)	(0.1019)	0.0000	1	(0.9467)	01/06/2025
600580.SH	12/10/2024	SDB3260123077	2,200.00	2.2239	4,426.66	4,892.52	0.0000	4.5800	50.0000	0.0000	(0.5632)	(0.0680)	0.0000	1	(0.6311)	01/06/2025
600580.SH	12/10/2024	SDB3260123077	1,200.00	2.2239	2,414.54	2,668.65	0.0000	4.5800	50.0000	0.0000	(0.3072)	(0.0371)	0.0000	1	(0.3442)	01/06/2025
600580.SH	12/10/2024	SDB3260123077	5,000.00	2.2239	10,060.60	11,119.36	0.0000	4.5800	50.0000	0.0000	(1.2799)	(0.1544)	0.0000	1	(1.4344)	01/06/2025
600580.SH	12/10/2024	SDB3260123077	400.00	2.2239	804.85	889.55	0.0000	4.5800	50.0000	0.0000	(0.1024)	(0.0124)	0.0000	1	(0.1147)	01/06/2025
600580.SH	12/10/2024	SDB3260123077	700.00	2.2239	1,408.48	1,556.71	0.0000	4.5800	50.0000	0.0000	(0.1792)	(0.0216)	0.0000	1	(0.2008)	01/06/2025
600580.SH	12/10/2024	SDB3260123077	12,600.00	2.2239	25,352.71	28,020.79	0.0000	4.5800	50.0000	0.0000	(3.2254)	(0.3892)	0.0000	1	(3.6146)	01/06/2025
600580.SH	12/10/2024	SDB3260123077	1,000.00	2.2239	2,012.12	2,223.87	0.0000	4.5800	50.0000	0.0000	(0.2560)	(0.0309)	0.0000	1	(0.2869)	01/06/2025
600580.SH	12/10/2024	SDB3260123077	100.00	2.2239	201.21	222.39	0.0000	4.5800	50.0000	0.0000	(0.0256)	(0.0031)	0.0000	1	(0.0287)	01/06/2025
600580.SH	12/10/2024	SDB3260123077	300.00	2.2239	603.64	667.16	0.0000	4.5800	50.0000	0.0000	(0.0768)	(0.0093)	0.0000	1	(0.0861)	01/06/2025
600580.SH	12/10/2024	SDB3260123077	600.00	2.2239	1,207.27	1,334.32	0.0000	4.5800	50.0000	0.0000	(0.1536)	(0.0185)	0.0000	1	(0.1721)	01/06/2025
600580.SH	12/10/2024	SDB3260123077	15,100.00	2.2239	30,383.01	33,580.47	0.0000	4.5800	50.0000	0.0000	(3.8654)	(0.4664)	0.0000	1	(4.3318)	01/06/2025
600580.SH	12/10/2024	SDB3260123077	4,000.00	2.2239	8,048.48	8,895.49	0.0000	4.5800	50.0000	0.0000	(1.0239)	(0.1235)	0.0000	1	(1.1475)	01/06/2025
600580.SH	12/10/2024	SDB3260123077	15,100.00	2.2239	30,383.01	33,580.47	0.0000	4.5800	50.0000	0.0000	(3.8654)	(0.4664)	0.0000	1	(4.3318)	01/06/2025
600580.SH	12/10/2024	SDB3260123077	16,900.00	2.2239	34,004.83	37,583.44	0.0000	4.5800	50.0000	0.0000	(4.3262)	(0.5220)	0.0000	1	(4.8482)	01/06/2025
600580.SH	12/10/2024	SDB3260123077	3,500.00	2.2239	7,042.42	7,783.55	0.0000	4.5800	50.0000	0.0000	(0.8960)	(0.1081)	0.0000	1	(1.0041)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
WOLONG ELECTRIC GROUP CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600580.SH	12/10/2024	SDB3260123077	16,900.00	2.2239	34,004.83	37,583.44	0.0000	4.5800	50.0000	0.0000	(4.3262)	(0.5220)	0.0000	1	(4.8482)	01/06/2025
600580.SH	12/10/2024	SDB3260123077	600.00	2.2239	1,207.27	1,334.32	0.0000	4.5800	50.0000	0.0000	(0.1536)	(0.0185)	0.0000	1	(0.1721)	01/06/2025
600580.SH	12/10/2024	SDB3260123077	6,200.00	2.2239	12,475.14	13,788.01	0.0000	4.5800	50.0000	0.0000	(1.5871)	(0.1915)	0.0000	1	(1.7786)	01/06/2025
600580.SH	12/09/2024	SDB3260123077	8,800.00	2.1016	17,706.66	18,493.90	0.0000	4.5800	50.0000	0.0000	(2.2527)	(0.2569)	0.0000	1	(2.5095)	01/06/2025
600580.SH	12/09/2024	SDB3260123077	800.00	2.1016	1,609.70	1,681.26	0.0000	4.5800	50.0000	0.0000	(0.2048)	(0.0234)	0.0000	1	(0.2281)	01/06/2025
600580.SH	12/09/2024	SDB3260123077	10,200.00	2.1016	20,523.62	21,436.11	0.0000	4.5800	50.0000	0.0000	(2.6111)	(0.2977)	0.0000	1	(2.9088)	01/06/2025
600580.SH	12/09/2024	SDB3260123077	5,900.00	2.1016	11,871.51	12,399.32	0.0000	4.5800	50.0000	0.0000	(1.5103)	(0.1722)	0.0000	1	(1.6825)	01/06/2025
600580.SH	12/09/2024	SDB3260123077	2,500.00	2.1016	5,030.30	5,253.95	0.0000	4.5800	50.0000	0.0000	(0.6400)	(0.0730)	0.0000	1	(0.7129)	01/06/2025
600580.SH	12/09/2024	SDB3260123077	3,200.00	2.1016	6,438.78	6,725.05	0.0000	4.5800	50.0000	0.0000	(0.8192)	(0.0934)	0.0000	1	(0.9126)	01/06/2025
600580.SH	12/09/2024	SDB3260123077	30,100.00	2.1016	60,564.81	63,257.53	0.0000	4.5800	50.0000	0.0000	(7.7052)	(0.8788)	0.0000	1	(8.5838)	01/06/2025
600580.SH	12/09/2024	SDB3260123077	1,300.00	2.1016	2,615.76	2,732.05	0.0000	4.5800	50.0000	0.0000	(0.3328)	(0.0379)	0.0000	1	(0.3707)	01/06/2025
600580.SH	12/09/2024	SDB3260123077	2,900.00	2.1016	5,835.15	6,094.58	0.0000	4.5800	50.0000	0.0000	(0.7424)	(0.0846)	0.0000	1	(0.8270)	01/06/2025
600580.SH	12/09/2024	SDB3260123077	600.00	2.1016	1,207.27	1,260.95	0.0000	4.5800	50.0000	0.0000	(0.1536)	(0.0175)	0.0000	1	(0.1711)	01/06/2025
600580.SH	12/09/2024	SDB3260123077	7,500.00	2.1016	15,090.90	15,761.84	0.0000	4.5800	50.0000	0.0000	(1.9199)	(0.2189)	0.0000	1	(2.1388)	01/06/2025
600580.SH	12/09/2024	SDB3260123077	1,900.00	2.1016	3,823.03	3,993.00	0.0000	4.5800	50.0000	0.0000	(0.4864)	(0.0555)	0.0000	1	(0.5418)	01/06/2025
600580.SH	12/09/2024	SDB3260123077	15,100.00	2.1016	30,383.01	31,733.84	0.0000	4.5800	50.0000	0.0000	(3.8654)	(0.4407)	0.0000	1	(4.3061)	01/06/2025
600580.SH	12/09/2024	SDB3260123077	1,800.00	2.1016	3,621.82	3,782.84	0.0000	4.5800	50.0000	0.0000	(0.4608)	(0.0525)	0.0000	1	(0.5133)	01/06/2025
600580.SH	12/09/2024	SDB3260123077	7,300.00	2.1016	14,688.48	15,341.53	0.0000	4.5800	50.0000	0.0000	(1.8687)	(0.2131)	0.0000	1	(2.0818)	01/06/2025
600580.SH	12/09/2024	SDB3260123077	3,800.00	2.1016	7,646.06	7,986.00	0.0000	4.5800	50.0000	0.0000	(0.9727)	(0.1109)	0.0000	1	(1.0837)	01/06/2025
600580.SH	12/09/2024	SDB3260123077	3,300.00	2.1016	6,640.00	6,935.21	0.0000	4.5800	50.0000	0.0000	(0.8448)	(0.0963)	0.0000	1	(0.9411)	01/06/2025
600580.SH	12/09/2024	SDB3260123077	2,200.00	2.1016	4,426.66	4,623.47	0.0000	4.5800	50.0000	0.0000	(0.5632)	(0.0642)	0.0000	1	(0.6274)	01/06/2025
600580.SH	12/09/2024	SDB3260123077	1,200.00	2.1016	2,414.54	2,521.89	0.0000	4.5800	50.0000	0.0000	(0.3072)	(0.0350)	0.0000	1	(0.3422)	01/06/2025
600580.SH	12/09/2024	SDB3260123077	5,000.00	2.1016	10,060.60	10,507.90	0.0000	4.5800	50.0000	0.0000	(1.2799)	(0.1459)	0.0000	1	(1.4259)	01/06/2025
600580.SH	12/09/2024	SDB3260123077	400.00	2.1016	804.85	840.63	0.0000	4.5800	50.0000	0.0000	(0.1024)	(0.0117)	0.0000	1	(0.1141)	01/06/2025
600580.SH	12/09/2024	SDB3260123077	700.00	2.1016	1,408.48	1,471.11	0.0000	4.5800	50.0000	0.0000	(0.1792)	(0.0204)	0.0000	1	(0.1996)	01/06/2025
600580.SH	12/09/2024	SDB3260123077	12,600.00	2.1016	25,352.71	26,479.90	0.0000	4.5800	50.0000	0.0000	(3.2254)	(0.3678)	0.0000	1	(3.5932)	01/06/2025
600580.SH	12/09/2024	SDB3260123077	1,000.00	2.1016	2,012.12	2,101.58	0.0000	4.5800	50.0000	0.0000	(0.2560)	(0.0292)	0.0000	1	(0.2852)	01/06/2025
600580.SH	12/09/2024	SDB3260123077	100.00	2.1016	201.21	210.16	0.0000	4.5800	50.0000	0.0000	(0.0256)	(0.0029)	0.0000	1	(0.0285)	01/06/2025
600580.SH	12/09/2024	SDB3260123077	300.00	2.1016	603.64	630.47	0.0000	4.5800	50.0000	0.0000	(0.0768)	(0.0088)	0.0000	1	(0.0856)	01/06/2025
600580.SH	12/09/2024	SDB3260123077	600.00	2.1016	1,207.27	1,260.95	0.0000	4.5800	50.0000	0.0000	(0.1536)	(0.0175)	0.0000	1	(0.1711)	01/06/2025
600580.SH	12/09/2024	SDB3260123077	15,100.00	2.1016	30,383.01	31,733.84	0.0000	4.5800	50.0000	0.0000	(3.8654)	(0.4407)	0.0000	1	(4.3061)	01/06/2025
600580.SH	12/09/2024	SDB3260123077	4,000.00	2.1016	8,048.48	8,406.32	0.0000	4.5800	50.0000	0.0000	(1.0239)	(0.1168)	0.0000	1	(1.1407)	01/06/2025
600580.SH	12/09/2024	SDB3260123077	15,100.00	2.1016	30,383.01	31,733.84	0.0000	4.5800	50.0000	0.0000	(3.8654)	(0.4407)	0.0000	1	(4.3061)	01/06/2025
600580.SH	12/09/2024	SDB3260123077	16,900.00	2.1016	34,004.83	35,516.69	0.0000	4.5800	50.0000	0.0000	(4.3262)	(0.4933)	0.0000	1	(4.8195)	01/06/2025
600580.SH	12/09/2024	SDB3260123077	3,500.00	2.1016	7,042.42	7,355.53	0.0000	4.5800	50.0000	0.0000	(0.8960)	(0.1022)	0.0000	1	(0.9981)	01/06/2025
600580.SH	12/09/2024	SDB3260123077	16,900.00	2.1016	34,004.83	35,516.69	0.0000	4.5800	50.0000	0.0000	(4.3262)	(0.4933)	0.0000	1	(4.8195)	01/06/2025
600580.SH	12/09/2024	SDB3260123077	600.00	2.1016	1,207.27	1,260.95	0.0000	4.5800	50.0000	0.0000	(0.1536)	(0.0175)	0.0000	1	(0.1711)	01/06/2025
600580.SH	12/09/2024	SDB3260123077	6,200.00	2.1016	12,475.14	13,029.79	0.0000	4.5800	50.0000	0.0000	(1.5871)	(0.1810)	0.0000	1	(1.7681)	01/06/2025
600580.SH	12/06/2024	SDB3260123077	8,800.00	2.1207	17,706.66	18,662.10	0.0000	4.5800	50.0000	0.0000	(6.7580)	(0.7776)	0.0000	3	(7.5356)	01/06/2025
600580.SH	12/06/2024	SDB3260123077	800.00	2.1207	1,609.70	1,696.55	0.0000	4.5800	50.0000	0.0000	(0.6144)	(0.0707)	0.0000	3	(0.6851)	01/06/2025
600580.SH	12/06/2024	SDB3260123077	10,200.00	2.1207	20,523.62	21,631.07	0.0000	4.5800	50.0000	0.0000	(7.8332)	(0.9013)	0.0000	3	(8.7345)	01/06/2025
600580.SH	12/06/2024	SDB3260123077	5,900.00	2.1207	11,871.51	12,512.09	0.0000	4.5800	50.0000	0.0000	(4.5310)	(0.5213)	0.0000	3	(5.0523)	01/06/2025
600580.SH	12/06/2024	SDB3260123077	2,500.00	2.1207	5,030.30	5,301.73	0.0000	4.5800	50.0000	0.0000	(1.9199)	(0.2209)	0.0000	3	(2.1408)	01/06/2025
600580.SH	12/06/2024	SDB3260123077	3,200.00	2.1207	6,438.78	6,786.22	0.0000	4.5800	50.0000	0.0000	(2.4575)	(0.2828)	0.0000	3	(2.7402)	01/06/2025
600580.SH	12/06/2024	SDB3260123077	30,100.00	2.1207	60,564.81	63,832.86	0.0000	4.5800	50.0000	0.0000	(23.1156)	(2.6597)	0.0000	3	(25.7753)	01/06/2025
600580.SH	12/06/2024	SDB3260123077	1,300.00	2.1207	2,615.76	2,756.90	0.0000	4.5800	50.0000	0.0000	(0.9983)	(0.1149)	0.0000	3	(1.1132)	01/06/2025
600580.SH	12/06/2024	SDB3260123077	2,900.00	2.1207	5,835.15	6,150.01	0.0000	4.5800	50.0000	0.0000	(2.2271)	(0.2563)	0.0000	3	(2.4833)	01/06/2025
600580.SH	12/06/2024	SDB3260123077	600.00	2.1207	1,207.27	1,272.42	0.0000	4.5800	50.0000	0.0000	(0.4608)	(0.0530)	0.0000	3	(0.5138)	01/06/2025
600580.SH	12/06/2024	SDB3260123077	7,500.00	2.1207	15,090.90	15,905.20	0.0000	4.5800	50.0000	0.0000	(5.7597)	(0.6627)	0.0000	3	(6.4224)	01/06/2025
600580.SH	12/06/2024	SDB3260123077	1,900.00	2.1207	3,823.03	4,029.32	0.0000	4.5800	50.0000	0.0000	(1.4591)	(0.1679)	0.0000	3	(1.6270)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
WOLONG ELECTRIC GROUP CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600580.SH	12/06/2024	SDB3260123077	15,100.00	2.1207	30,383.01	32,022.46	0.0000	4.5800	50.0000	0.0000	(11.5962)	(1.3343)	0.0000	3	(12.9305)	01/06/2025
600580.SH	12/06/2024	SDB3260123077	1,800.00	2.1207	3,621.82	3,817.25	0.0000	4.5800	50.0000	0.0000	(1.3823)	(0.1591)	0.0000	3	(1.5414)	01/06/2025
600580.SH	12/06/2024	SDB3260123077	7,300.00	2.1207	14,688.48	15,481.06	0.0000	4.5800	50.0000	0.0000	(5.6061)	(0.6450)	0.0000	3	(6.2511)	01/06/2025
600580.SH	12/06/2024	SDB3260123077	3,800.00	2.1207	7,646.06	8,058.63	0.0000	4.5800	50.0000	0.0000	(2.9182)	(0.3358)	0.0000	3	(3.2540)	01/06/2025
600580.SH	12/06/2024	SDB3260123077	3,300.00	2.1207	6,640.00	6,998.29	0.0000	4.5800	50.0000	0.0000	(2.5343)	(0.2916)	0.0000	3	(2.8259)	01/06/2025
600580.SH	12/06/2024	SDB3260123077	2,200.00	2.1207	4,426.66	4,665.52	0.0000	4.5800	50.0000	0.0000	(1.6895)	(0.1944)	0.0000	3	(1.8839)	01/06/2025
600580.SH	12/06/2024	SDB3260123077	1,200.00	2.1207	2,414.54	2,544.83	0.0000	4.5800	50.0000	0.0000	(0.9216)	(0.1060)	0.0000	3	(1.0276)	01/06/2025
600580.SH	12/06/2024	SDB3260123077	5,000.00	2.1207	10,060.60	10,603.47	0.0000	4.5800	50.0000	0.0000	(3.8398)	(0.4418)	0.0000	3	(4.2816)	01/06/2025
600580.SH	12/06/2024	SDB3260123077	400.00	2.1207	804.85	848.28	0.0000	4.5800	50.0000	0.0000	(0.3072)	(0.0353)	0.0000	3	(0.3425)	01/06/2025
600580.SH	12/06/2024	SDB3260123077	700.00	2.1207	1,408.48	1,484.49	0.0000	4.5800	50.0000	0.0000	(0.5376)	(0.0619)	0.0000	3	(0.5994)	01/06/2025
600580.SH	12/06/2024	SDB3260123077	12,600.00	2.1207	25,352.71	26,720.73	0.0000	4.5800	50.0000	0.0000	(9.6763)	(1.1134)	0.0000	3	(10.7896)	01/06/2025
600580.SH	12/06/2024	SDB3260123077	1,000.00	2.1207	2,012.12	2,120.69	0.0000	4.5800	50.0000	0.0000	(0.7680)	(0.0884)	0.0000	3	(0.8563)	01/06/2025
600580.SH	12/06/2024	SDB3260123077	100.00	2.1207	201.21	212.07	0.0000	4.5800	50.0000	0.0000	(0.0768)	(0.0088)	0.0000	3	(0.0856)	01/06/2025
600580.SH	12/06/2024	SDB3260123077	300.00	2.1207	603.64	636.21	0.0000	4.5800	50.0000	0.0000	(0.2304)	(0.0265)	0.0000	3	(0.2569)	01/06/2025
600580.SH	12/06/2024	SDB3260123077	600.00	2.1207	1,207.27	1,272.42	0.0000	4.5800	50.0000	0.0000	(0.4608)	(0.0530)	0.0000	3	(0.5138)	01/06/2025
600580.SH	12/06/2024	SDB3260123077	15,100.00	2.1207	30,383.01	32,022.46	0.0000	4.5800	50.0000	0.0000	(11.5962)	(1.3343)	0.0000	3	(12.9305)	01/06/2025
600580.SH	12/06/2024	SDB3260123077	4,000.00	2.1207	8,048.48	8,482.77	0.0000	4.5800	50.0000	0.0000	(3.0718)	(0.3534)	0.0000	3	(3.4253)	01/06/2025
600580.SH	12/06/2024	SDB3260123077	15,100.00	2.1207	30,383.01	32,022.46	0.0000	4.5800	50.0000	0.0000	(11.5962)	(1.3343)	0.0000	3	(12.9305)	01/06/2025
600580.SH	12/06/2024	SDB3260123077	16,900.00	2.1207	34,004.83	35,839.71	0.0000	4.5800	50.0000	0.0000	(12.9785)	(1.4933)	0.0000	3	(14.4718)	01/06/2025
600580.SH	12/06/2024	SDB3260123077	3,500.00	2.1207	7,042.42	7,422.43	0.0000	4.5800	50.0000	0.0000	(2.6879)	(0.3093)	0.0000	3	(2.9971)	01/06/2025
600580.SH	12/06/2024	SDB3260123077	16,900.00	2.1207	34,004.83	35,839.71	0.0000	4.5800	50.0000	0.0000	(12.9785)	(1.4933)	0.0000	3	(14.4718)	01/06/2025
600580.SH	12/06/2024	SDB3260123077	600.00	2.1207	1,207.27	1,272.42	0.0000	4.5800	50.0000	0.0000	(0.4608)	(0.0530)	0.0000	3	(0.5138)	01/06/2025
600580.SH	12/06/2024	SDB3260123077	6,200.00	2.1207	12,475.14	13,148.30	0.0000	4.5800	50.0000	0.0000	(4.7613)	(0.5478)	0.0000	3	(5.3092)	01/06/2025
600580.SH	12/05/2024	SDB3260123077	8,800.00	2.1066	17,706.66	18,538.26	0.0000	4.5800	50.0000	0.0000	(2.2527)	(0.2575)	0.0000	1	(2.5102)	01/06/2025
600580.SH	12/05/2024	SDB3260123077	800.00	2.1066	1,609.70	1,685.30	0.0000	4.5800	50.0000	0.0000	(0.2048)	(0.0234)	0.0000	1	(0.2282)	01/06/2025
600580.SH	12/05/2024	SDB3260123077	10,200.00	2.1066	20,523.62	21,487.53	0.0000	4.5800	50.0000	0.0000	(2.6111)	(0.2984)	0.0000	1	(2.9095)	01/06/2025
600580.SH	12/05/2024	SDB3260123077	5,900.00	2.1066	11,871.51	12,429.06	0.0000	4.5800	50.0000	0.0000	(1.5103)	(0.1726)	0.0000	1	(1.6829)	01/06/2025
600580.SH	12/05/2024	SDB3260123077	2,500.00	2.1066	5,030.30	5,266.55	0.0000	4.5800	50.0000	0.0000	(0.6400)	(0.0731)	0.0000	1	(0.7131)	01/06/2025
600580.SH	12/05/2024	SDB3260123077	3,200.00	2.1066	6,438.78	6,741.19	0.0000	4.5800	50.0000	0.0000	(0.8192)	(0.0936)	0.0000	1	(0.9128)	01/06/2025
600580.SH	12/05/2024	SDB3260123077	30,100.00	2.1066	60,564.81	63,409.29	0.0000	4.5800	50.0000	0.0000	(7.7052)	(0.8807)	0.0000	1	(8.5859)	01/06/2025
600580.SH	12/05/2024	SDB3260123077	1,300.00	2.1066	2,615.76	2,738.61	0.0000	4.5800	50.0000	0.0000	(0.3328)	(0.0380)	0.0000	1	(0.3708)	01/06/2025
600580.SH	12/05/2024	SDB3260123077	2,900.00	2.1066	5,835.15	6,109.20	0.0000	4.5800	50.0000	0.0000	(0.7424)	(0.0849)	0.0000	1	(0.8272)	01/06/2025
600580.SH	12/05/2024	SDB3260123077	600.00	2.1066	1,207.27	1,263.97	0.0000	4.5800	50.0000	0.0000	(0.1536)	(0.0176)	0.0000	1	(0.1711)	01/06/2025
600580.SH	12/05/2024	SDB3260123077	7,500.00	2.1066	15,090.90	15,799.66	0.0000	4.5800	50.0000	0.0000	(1.9199)	(0.2194)	0.0000	1	(2.1393)	01/06/2025
600580.SH	12/05/2024	SDB3260123077	1,900.00	2.1066	3,823.03	4,002.58	0.0000	4.5800	50.0000	0.0000	(0.4864)	(0.0556)	0.0000	1	(0.5420)	01/06/2025
600580.SH	12/05/2024	SDB3260123077	15,100.00	2.1066	30,383.01	31,809.98	0.0000	4.5800	50.0000	0.0000	(3.8654)	(0.4418)	0.0000	1	(4.3072)	01/06/2025
600580.SH	12/05/2024	SDB3260123077	1,800.00	2.1066	3,621.82	3,791.92	0.0000	4.5800	50.0000	0.0000	(0.4608)	(0.0527)	0.0000	1	(0.5134)	01/06/2025
600580.SH	12/05/2024	SDB3260123077	7,300.00	2.1066	14,688.48	15,378.33	0.0000	4.5800	50.0000	0.0000	(1.8687)	(0.2136)	0.0000	1	(2.0823)	01/06/2025
600580.SH	12/05/2024	SDB3260123077	3,800.00	2.1066	7,646.06	8,005.16	0.0000	4.5800	50.0000	0.0000	(0.9727)	(0.1112)	0.0000	1	(1.0839)	01/06/2025
600580.SH	12/05/2024	SDB3260123077	3,300.00	2.1066	6,640.00	6,951.85	0.0000	4.5800	50.0000	0.0000	(0.8448)	(0.0966)	0.0000	1	(0.9413)	01/06/2025
600580.SH	12/05/2024	SDB3260123077	2,200.00	2.1066	4,426.66	4,634.57	0.0000	4.5800	50.0000	0.0000	(0.5632)	(0.0644)	0.0000	1	(0.6275)	01/06/2025
600580.SH	12/05/2024	SDB3260123077	1,200.00	2.1066	2,414.54	2,527.95	0.0000	4.5800	50.0000	0.0000	(0.3072)	(0.0351)	0.0000	1	(0.3423)	01/06/2025
600580.SH	12/05/2024	SDB3260123077	5,000.00	2.1066	10,060.60	10,533.10	0.0000	4.5800	50.0000	0.0000	(1.2799)	(0.1463)	0.0000	1	(1.4262)	01/06/2025
600580.SH	12/05/2024	SDB3260123077	400.00	2.1066	804.85	842.65	0.0000	4.5800	50.0000	0.0000	(0.1024)	(0.0117)	0.0000	1	(0.1141)	01/06/2025
600580.SH	12/05/2024	SDB3260123077	700.00	2.1066	1,408.48	1,474.63	0.0000	4.5800	50.0000	0.0000	(0.1792)	(0.0205)	0.0000	1	(0.1997)	01/06/2025
600580.SH	12/05/2024	SDB3260123077	12,600.00	2.1066	25,352.71	26,543.42	0.0000	4.5800	50.0000	0.0000	(3.2254)	(0.3687)	0.0000	1	(3.5941)	01/06/2025
600580.SH	12/05/2024	SDB3260123077	1,000.00	2.1066	2,012.12	2,106.62	0.0000	4.5800	50.0000	0.0000	(0.2560)	(0.0293)	0.0000	1	(0.2852)	01/06/2025
600580.SH	12/05/2024	SDB3260123077	100.00	2.1066	201.21	210.66	0.0000	4.5800	50.0000	0.0000	(0.0256)	(0.0029)	0.0000	1	(0.0285)	01/06/2025
600580.SH	12/05/2024	SDB3260123077	300.00	2.1066	603.64	631.99	0.0000	4.5800	50.0000	0.0000	(0.0768)	(0.0088)	0.0000	1	(0.0856)	01/06/2025
600580.SH	12/05/2024	SDB3260123077	600.00	2.1066	1,207.27	1,263.97	0.0000	4.5800	50.0000	0.0000	(0.1536)	(0.0176)	0.0000	1	(0.1711)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
WOLONG ELECTRIC GROUP CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600580.SH	12/05/2024	SDB3260123077	15,100.00	2.1066	30,383.01	31,809.98	0.0000	4.5800	50.0000	0.0000	(3.8654)	(0.4418)	0.0000	1	(4.3072)	01/06/2025
600580.SH	12/05/2024	SDB3260123077	4,000.00	2.1066	8,048.48	8,426.48	0.0000	4.5800	50.0000	0.0000	(1.0239)	(0.1170)	0.0000	1	(1.1410)	01/06/2025
600580.SH	12/05/2024	SDB3260123077	15,100.00	2.1066	30,383.01	31,809.98	0.0000	4.5800	50.0000	0.0000	(3.8654)	(0.4418)	0.0000	1	(4.3072)	01/06/2025
600580.SH	12/05/2024	SDB3260123077	16,900.00	2.1066	34,004.83	35,601.89	0.0000	4.5800	50.0000	0.0000	(4.3262)	(0.4945)	0.0000	1	(4.8206)	01/06/2025
600580.SH	12/05/2024	SDB3260123077	3,500.00	2.1066	7,042.42	7,373.17	0.0000	4.5800	50.0000	0.0000	(0.8960)	(0.1024)	0.0000	1	(0.9984)	01/06/2025
600580.SH	12/05/2024	SDB3260123077	16,900.00	2.1066	34,004.83	35,601.89	0.0000	4.5800	50.0000	0.0000	(4.3262)	(0.4945)	0.0000	1	(4.8206)	01/06/2025
600580.SH	12/05/2024	SDB3260123077	600.00	2.1066	1,207.27	1,263.97	0.0000	4.5800	50.0000	0.0000	(0.1536)	(0.0176)	0.0000	1	(0.1711)	01/06/2025
600580.SH	12/05/2024	SDB3260123077	6,200.00	2.1066	12,475.14	13,061.05	0.0000	4.5800	50.0000	0.0000	(1.5871)	(0.1814)	0.0000	1	(1.7685)	01/06/2025
600580.SH	12/04/2024	SDB3260123077	8,800.00	2.0121	17,706.66	17,706.66	0.0000	4.5800	50.0000	0.0000	(2.2527)	(0.2459)	0.0000	1	(2.4986)	01/06/2025
600580.SH	12/04/2024	SDB3260123077	800.00	2.0121	1,609.70	1,609.70	0.0000	4.5800	50.0000	0.0000	(0.2048)	(0.0224)	0.0000	1	(0.2271)	01/06/2025
600580.SH	12/04/2024	SDB3260123077	10,200.00	2.0121	20,523.62	20,523.62	0.0000	4.5800	50.0000	0.0000	(2.6111)	(0.2851)	0.0000	1	(2.8961)	01/06/2025
600580.SH	12/04/2024	SDB3260123077	5,900.00	2.0121	11,871.51	11,871.51	0.0000	4.5800	50.0000	0.0000	(1.5103)	(0.1649)	0.0000	1	(1.6752)	01/06/2025
600580.SH	12/04/2024	SDB3260123077	2,500.00	2.0121	5,030.30	5,030.30	0.0000	4.5800	50.0000	0.0000	(0.6400)	(0.0699)	0.0000	1	(0.7098)	01/06/2025
600580.SH	12/04/2024	SDB3260123077	3,200.00	2.0121	6,438.78	6,438.78	0.0000	4.5800	50.0000	0.0000	(0.8192)	(0.0894)	0.0000	1	(0.9086)	01/06/2025
600580.SH	12/04/2024	SDB3260123077	30,100.00	2.0121	60,564.81	60,564.81	0.0000	4.5800	50.0000	0.0000	(7.7052)	(0.8412)	0.0000	1	(8.5464)	01/06/2025
600580.SH	12/04/2024	SDB3260123077	1,300.00	2.0121	2,615.76	2,615.76	0.0000	4.5800	50.0000	0.0000	(0.3328)	(0.0363)	0.0000	1	(0.3691)	01/06/2025
600580.SH	12/04/2024	SDB3260123077	2,900.00	2.0121	5,835.15	5,835.15	0.0000	4.5800	50.0000	0.0000	(0.7424)	(0.0810)	0.0000	1	(0.8234)	01/06/2025
600580.SH	12/04/2024	SDB3260123077	600.00	2.0121	1,207.27	1,207.27	0.0000	4.5800	50.0000	0.0000	(0.1536)	(0.0168)	0.0000	1	(0.1704)	01/06/2025
600580.SH	12/04/2024	SDB3260123077	7,500.00	2.0121	15,090.90	15,090.90	0.0000	4.5800	50.0000	0.0000	(1.9199)	(0.2096)	0.0000	1	(2.1295)	01/06/2025
600580.SH	12/04/2024	SDB3260123077	1,900.00	2.0121	3,823.03	3,823.03	0.0000	4.5800	50.0000	0.0000	(0.4864)	(0.0531)	0.0000	1	(0.5395)	01/06/2025
600580.SH	12/04/2024	SDB3260123077	15,100.00	2.0121	30,383.01	30,383.01	0.0000	4.5800	50.0000	0.0000	(3.8654)	(0.4220)	0.0000	1	(4.2874)	01/06/2025
600580.SH	12/04/2024	SDB3260123077	1,800.00	2.0121	3,621.82	3,621.82	0.0000	4.5800	50.0000	0.0000	(0.4608)	(0.0503)	0.0000	1	(0.5111)	01/06/2025
600580.SH	12/04/2024	SDB3260123077	7,300.00	2.0121	14,688.48	14,688.48	0.0000	4.5800	50.0000	0.0000	(1.8687)	(0.2040)	0.0000	1	(2.0727)	01/06/2025
600580.SH	12/04/2024	SDB3260123077	3,800.00	2.0121	7,646.06	7,646.06	0.0000	4.5800	50.0000	0.0000	(0.9727)	(0.1062)	0.0000	1	(1.0789)	01/06/2025
600580.SH	12/04/2024	SDB3260123077	3,300.00	2.0121	6,640.00	6,640.00	0.0000	4.5800	50.0000	0.0000	(0.8448)	(0.0922)	0.0000	1	(0.9370)	01/06/2025
600580.SH	12/04/2024	SDB3260123077	2,200.00	2.0121	4,426.66	4,426.66	0.0000	4.5800	50.0000	0.0000	(0.5632)	(0.0615)	0.0000	1	(0.6247)	01/06/2025
600580.SH	12/04/2024	SDB3260123077	1,200.00	2.0121	2,414.54	2,414.54	0.0000	4.5800	50.0000	0.0000	(0.3072)	(0.0335)	0.0000	1	(0.3407)	01/06/2025
600580.SH	12/04/2024	SDB3260123077	5,000.00	2.0121	10,060.60	10,060.60	0.0000	4.5800	50.0000	0.0000	(1.2799)	(0.1397)	0.0000	1	(1.4197)	01/06/2025
600580.SH	12/04/2024	SDB3260123077	400.00	2.0121	804.85	804.85	0.0000	4.5800	50.0000	0.0000	(0.1024)	(0.0112)	0.0000	1	(0.1136)	01/06/2025
600580.SH	12/04/2024	SDB3260123077	700.00	2.0121	1,408.48	1,408.48	0.0000	4.5800	50.0000	0.0000	(0.1792)	(0.0196)	0.0000	1	(0.1988)	01/06/2025
600580.SH	12/04/2024	SDB3260123077	12,600.00	2.0121	25,352.71	25,352.71	0.0000	4.5800	50.0000	0.0000	(3.2254)	(0.3521)	0.0000	1	(3.5775)	01/06/2025
600580.SH	12/04/2024	SDB3260123077	1,000.00	2.0121	2,012.12	2,012.12	0.0000	4.5800	50.0000	0.0000	(0.2560)	(0.0279)	0.0000	1	(0.2839)	01/06/2025
600580.SH	12/04/2024	SDB3260123077	100.00	2.0121	201.21	201.21	0.0000	4.5800	50.0000	0.0000	(0.0256)	(0.0028)	0.0000	1	(0.0284)	01/06/2025
600580.SH	12/04/2024	SDB3260123077	300.00	2.0121	603.64	603.64	0.0000	4.5800	50.0000	0.0000	(0.0768)	(0.0084)	0.0000	1	(0.0852)	01/06/2025
600580.SH	12/04/2024	SDB3260123077	600.00	2.0121	1,207.27	1,207.27	0.0000	4.5800	50.0000	0.0000	(0.1536)	(0.0168)	0.0000	1	(0.1704)	01/06/2025
600580.SH	12/04/2024	SDB3260123077	15,100.00	2.0121	30,383.01	30,383.01	0.0000	4.5800	50.0000	0.0000	(3.8654)	(0.4220)	0.0000	1	(4.2874)	01/06/2025
600580.SH	12/04/2024	SDB3260123077	4,000.00	2.0121	8,048.48	8,048.48	0.0000	4.5800	50.0000	0.0000	(1.0239)	(0.1118)	0.0000	1	(1.1357)	01/06/2025
600580.SH	12/04/2024	SDB3260123077	15,100.00	2.0121	30,383.01	30,383.01	0.0000	4.5800	50.0000	0.0000	(3.8654)	(0.4220)	0.0000	1	(4.2874)	01/06/2025
600580.SH	12/04/2024	SDB3260123077	16,900.00	2.0121	34,004.83	34,004.83	0.0000	4.5800	50.0000	0.0000	(4.3262)	(0.4723)	0.0000	1	(4.7985)	01/06/2025
600580.SH	12/04/2024	SDB3260123077	3,500.00	2.0121	7,042.42	7,042.42	0.0000	4.5800	50.0000	0.0000	(0.8960)	(0.0978)	0.0000	1	(0.9938)	01/06/2025
600580.SH	12/04/2024	SDB3260123077	16,900.00	2.0121	34,004.83	34,004.83	0.0000	4.5800	50.0000	0.0000	(4.3262)	(0.4723)	0.0000	1	(4.7985)	01/06/2025
600580.SH	12/04/2024	SDB3260123077	600.00	2.0121	1,207.27	1,207.27	0.0000	4.5800	50.0000	0.0000	(0.1536)	(0.0168)	0.0000	1	(0.1704)	01/06/2025
600580.SH	12/04/2024	SDB3260123077	6,200.00	2.0121	12,475.14	12,475.14	0.0000	4.5800	50.0000	0.0000	(1.5871)	(0.1733)	0.0000	1	(1.7604)	01/06/2025
TOTAL WOLONG ELECTRIC GROUP CO LTD CMN CLASS A SERIES NORTHBOUND											(1,505.3894)	(180.2275)	0.0000		(1,685.6170)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
WULIANGYE YIBIN CO., LTD. CMN CLASS A SERIES NORTHBOUND																
000858.ZK	12/23/2024	SDB3264390162	900.00	19.9166	17,908.01	17,924.94	0.0000	4.3300	50.0000	0.0000	(2.1539)	(0.2490)	0.0000	1	(2.4029)	01/06/2025
000858.ZK	12/23/2024	SDB3264390162	100.00	19.9166	1,991.59	1,991.66	0.0000	4.3300	50.0000	0.0000	(0.2395)	(0.0277)	0.0000	1	(0.2672)	01/06/2025
000858.ZK	12/23/2024	SDB3264390162	600.00	19.9166	11,982.44	11,949.96	0.0000	4.3300	50.0000	0.0000	(1.4412)	(0.1660)	0.0000	1	(1.6072)	01/06/2025
000858.ZK	12/20/2024	SDB3264390162	900.00	19.8978	17,908.01	17,908.01	0.0000	4.3300	50.0000	0.0000	(6.4618)	(0.7462)	0.0000	3	(7.2080)	01/06/2025
000858.ZK	12/20/2024	SDB3264390162	100.00	19.9159	1,991.59	1,991.59	0.0000	4.3300	50.0000	0.0000	(0.7186)	(0.0830)	0.0000	3	(0.8016)	01/06/2025
000858.ZK	12/20/2024	SDB3264390162	600.00	19.9707	11,982.44	11,982.44	0.0000	4.3300	50.0000	0.0000	(4.3237)	(0.4993)	0.0000	3	(4.8229)	01/06/2025
TOTAL WULIANGYE YIBIN CO., LTD. CMN CLASS A SERIES NORTHBOUND											(15.3388)	(1.7710)	0.0000		(17.1098)	

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Equity Synthetic Interest Settlement AR=302314.6



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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
WUXI APTEC CO., LTD. CMN CLASS A SERIES NORTHBOUND																
603259.SH	01/03/2025	SDB3264921686	4,400.00	7.6566	33,689.20	33,689.20	0.0000	4.3300	50.0000	0.0000	(12.1562)	(1.4037)	0.0000	3	(13.5599)	01/06/2025
603259.SH	01/03/2025	SDB3264921686	10,900.00	7.6248	83,110.41	83,110.41	0.0000	4.3300	50.0000	0.0000	(29.9890)	(3.4629)	0.0000	3	(33.4519)	01/06/2025
603259.SH	12/11/2024	SDB3262800229	2,000.00	7.6026	13,858.20	15,205.21	0.0000	4.5800	50.0000	0.0000	(1.7631)	(0.2112)	0.0000	1	(1.9743)	01/06/2025
603259.SH	12/11/2024	SDB3262800229	200.00	7.6026	1,385.82	1,520.52	0.0000	4.5800	50.0000	0.0000	(0.1763)	(0.0211)	0.0000	1	(0.1974)	01/06/2025
603259.SH	12/11/2024	SDB3262800229	7,900.00	7.6026	54,739.88	60,060.58	0.0000	4.5800	50.0000	0.0000	(6.9641)	(0.8342)	0.0000	1	(7.7983)	01/06/2025
603259.SH	12/11/2024	SDB3262800229	6,300.00	7.6026	43,653.32	47,896.41	0.0000	4.5800	50.0000	0.0000	(5.5537)	(0.6652)	0.0000	1	(6.2189)	01/06/2025
603259.SH	12/11/2024	SDB3262800229	14,200.00	7.6026	98,393.21	107,956.99	0.0000	4.5800	50.0000	0.0000	(12.5178)	(1.4994)	0.0000	1	(14.0172)	01/06/2025
603259.SH	12/11/2024	SDB3262800229	3,300.00	7.6026	22,866.03	25,088.60	0.0000	4.5800	50.0000	0.0000	(2.9091)	(0.3485)	0.0000	1	(3.2575)	01/06/2025
603259.SH	12/11/2024	SDB3262800229	100.00	7.6026	692.91	760.26	0.0000	4.5800	50.0000	0.0000	(0.0882)	(0.0106)	0.0000	1	(0.0987)	01/06/2025
603259.SH	12/11/2024	SDB3262800229	1,100.00	7.6026	7,622.01	8,362.87	0.0000	4.5800	50.0000	0.0000	(0.9697)	(0.1162)	0.0000	1	(1.0858)	01/06/2025
603259.SH	12/11/2024	SDB3262800229	400.00	7.6026	2,771.64	3,041.04	0.0000	4.5800	50.0000	0.0000	(0.3526)	(0.0422)	0.0000	1	(0.3949)	01/06/2025
603259.SH	12/11/2024	SDB3262800229	100.00	7.6026	692.91	760.26	0.0000	4.5800	50.0000	0.0000	(0.0882)	(0.0106)	0.0000	1	(0.0987)	01/06/2025
603259.SH	12/11/2024	SDB3262800229	1,000.00	7.6026	6,929.10	7,602.60	0.0000	4.5800	50.0000	0.0000	(0.8815)	(0.1056)	0.0000	1	(0.9871)	01/06/2025
603259.SH	12/10/2024	SDB3262800229	2,000.00	7.0661	13,858.20	14,132.17	0.0000	4.5800	50.0000	0.0000	(1.7631)	(0.1963)	0.0000	1	(1.9594)	01/06/2025
603259.SH	12/10/2024	SDB3262800229	200.00	7.0661	1,385.82	1,413.22	0.0000	4.5800	50.0000	0.0000	(0.1763)	(0.0196)	0.0000	1	(0.1959)	01/06/2025
603259.SH	12/10/2024	SDB3262800229	7,900.00	7.0661	54,739.88	58,822.06	0.0000	4.5800	50.0000	0.0000	(6.9641)	(0.7753)	0.0000	1	(7.7394)	01/06/2025
603259.SH	12/10/2024	SDB3262800229	6,300.00	7.0661	43,653.32	44,516.33	0.0000	4.5800	50.0000	0.0000	(5.5537)	(0.6183)	0.0000	1	(6.1720)	01/06/2025
603259.SH	12/10/2024	SDB3262800229	14,200.00	7.0661	98,393.21	100,338.39	0.0000	4.5800	50.0000	0.0000	(12.5178)	(1.3936)	0.0000	1	(13.9114)	01/06/2025
603259.SH	12/10/2024	SDB3262800229	3,300.00	7.0661	22,866.03	23,318.08	0.0000	4.5800	50.0000	0.0000	(2.9091)	(0.3239)	0.0000	1	(3.2329)	01/06/2025
603259.SH	12/10/2024	SDB3262800229	100.00	7.0661	692.91	706.61	0.0000	4.5800	50.0000	0.0000	(0.0882)	(0.0098)	0.0000	1	(0.0980)	01/06/2025
603259.SH	12/10/2024	SDB3262800229	1,100.00	7.0661	7,622.01	7,772.69	0.0000	4.5800	50.0000	0.0000	(0.9697)	(0.1080)	0.0000	1	(1.0776)	01/06/2025
603259.SH	12/10/2024	SDB3262800229	400.00	7.0661	2,771.64	2,826.43	0.0000	4.5800	50.0000	0.0000	(0.3526)	(0.0393)	0.0000	1	(0.3919)	01/06/2025
603259.SH	12/10/2024	SDB3262800229	100.00	7.0661	692.91	706.61	0.0000	4.5800	50.0000	0.0000	(0.0882)	(0.0098)	0.0000	1	(0.0980)	01/06/2025
603259.SH	12/10/2024	SDB3262800229	1,000.00	7.0661	6,929.10	7,066.08	0.0000	4.5800	50.0000	0.0000	(0.8815)	(0.0981)	0.0000	1	(0.9797)	01/06/2025
603259.SH	12/09/2024	SDB3262800229	2,000.00	7.0666	13,858.20	14,133.15	0.0000	4.5800	50.0000	0.0000	(1.7631)	(0.1963)	0.0000	1	(1.9594)	01/06/2025
603259.SH	12/09/2024	SDB3262800229	200.00	7.0666	1,385.82	1,413.32	0.0000	4.5800	50.0000	0.0000	(0.1763)	(0.0196)	0.0000	1	(0.1959)	01/06/2025
603259.SH	12/09/2024	SDB3262800229	7,900.00	7.0666	54,739.88	55,825.94	0.0000	4.5800	50.0000	0.0000	(6.9641)	(0.7754)	0.0000	1	(7.7395)	01/06/2025
603259.SH	12/09/2024	SDB3262800229	6,300.00	7.0666	43,653.32	44,519.42	0.0000	4.5800	50.0000	0.0000	(5.5537)	(0.6183)	0.0000	1	(6.1720)	01/06/2025
603259.SH	12/09/2024	SDB3262800229	14,200.00	7.0666	98,393.21	100,345.37	0.0000	4.5800	50.0000	0.0000	(12.5178)	(1.3937)	0.0000	1	(13.9115)	01/06/2025
603259.SH	12/09/2024	SDB3262800229	3,300.00	7.0666	22,866.03	23,319.70	0.0000	4.5800	50.0000	0.0000	(2.9091)	(0.3239)	0.0000	1	(3.2330)	01/06/2025
603259.SH	12/09/2024	SDB3262800229	100.00	7.0666	692.91	706.66	0.0000	4.5800	50.0000	0.0000	(0.0882)	(0.0098)	0.0000	1	(0.0980)	01/06/2025
603259.SH	12/09/2024	SDB3262800229	1,100.00	7.0666	7,622.01	7,773.23	0.0000	4.5800	50.0000	0.0000	(0.9697)	(0.1080)	0.0000	1	(1.0777)	01/06/2025
603259.SH	12/09/2024	SDB3262800229	400.00	7.0666	2,771.64	2,826.63	0.0000	4.5800	50.0000	0.0000	(0.3526)	(0.0393)	0.0000	1	(0.3919)	01/06/2025
603259.SH	12/09/2024	SDB3262800229	100.00	7.0666	692.91	706.66	0.0000	4.5800	50.0000	0.0000	(0.0882)	(0.0098)	0.0000	1	(0.0980)	01/06/2025
603259.SH	12/09/2024	SDB3262800229	1,000.00	7.0666	6,929.10	7,066.58	0.0000	4.5800	50.0000	0.0000	(0.8815)	(0.0981)	0.0000	1	(0.9797)	01/06/2025
603259.SH	12/06/2024	SDB3262800229	2,000.00	7.1676	13,858.20	14,335.23	0.0000	4.5800	50.0000	0.0000	(5.2892)	(0.5973)	0.0000	3	(5.8865)	01/06/2025
603259.SH	12/06/2024	SDB3262800229	200.00	7.1676	1,385.82	1,433.52	0.0000	4.5800	50.0000	0.0000	(0.5289)	(0.0597)	0.0000	3	(0.5887)	01/06/2025
603259.SH	12/06/2024	SDB3262800229	7,900.00	7.1676	54,739.88	56,624.15	0.0000	4.5800	50.0000	0.0000	(20.8924)	(2.3593)	0.0000	3	(23.2517)	01/06/2025
603259.SH	12/06/2024	SDB3262800229	6,300.00	7.1676	43,653.32	45,155.97	0.0000	4.5800	50.0000	0.0000	(16.6610)	(1.8815)	0.0000	3	(18.5425)	01/06/2025
603259.SH	12/06/2024	SDB3262800229	14,200.00	7.1676	98,393.21	101,780.12	0.0000	4.5800	50.0000	0.0000	(37.5534)	(4.2408)	0.0000	3	(41.7942)	01/06/2025
603259.SH	12/06/2024	SDB3262800229	3,300.00	7.1676	22,866.03	23,653.13	0.0000	4.5800	50.0000	0.0000	(8.7272)	(0.9855)	0.0000	3	(9.7127)	01/06/2025
603259.SH	12/06/2024	SDB3262800229	100.00	7.1676	692.91	716.76	0.0000	4.5800	50.0000	0.0000	(0.2645)	(0.0299)	0.0000	3	(0.2943)	01/06/2025
603259.SH	12/06/2024	SDB3262800229	1,100.00	7.1676	7,622.01	7,884.38	0.0000	4.5800	50.0000	0.0000	(2.9091)	(0.3285)	0.0000	3	(3.2376)	01/06/2025
603259.SH	12/06/2024	SDB3262800229	400.00	7.1676	2,771.64	2,867.05	0.0000	4.5800	50.0000	0.0000	(0.1195)	(0.0195)	0.0000	3	(1.1773)	01/06/2025
603259.SH	12/06/2024	SDB3262800229	100.00	7.1676	692.91	716.76	0.0000	4.5800	50.0000	0.0000	(0.2645)	(0.0299)	0.0000	3	(0.2943)	01/06/2025
603259.SH	12/06/2024	SDB3262800229	1,000.00	7.1676	6,929.10	7,167.61	0.0000	4.5800	50.0000	0.0000	(2.6446)	(0.2987)	0.0000	3	(2.9433)	01/06/2025
603259.SH	12/05/2024	SDB3262800229	2,000.00	7.0294	13,858.20	14,058.78	0.0000	4.5800	50.0000	0.0000	(1.7631)	(0.1953)	0.0000	1	(1.9583)	01/06/2025
603259.SH	12/05/2024	SDB3262800229	200.00	7.0294	1,385.82	1,405.88	0.0000	4.5800	50.0000	0.0000	(0.1763)	(0.0195)	0.0000	1	(0.1958)	01/06/2025
603259.SH	12/05/2024	SDB3262800229	7,900.00	7.0294	54,739.88	55,532.18	0.0000	4.5800	50.0000	0.0000	(6.9641)	(0.7713)	0.0000	1	(7.7354)	01/06/2025
603259.SH	12/05/2024	SDB3262800229	6,300.00	7.0294	43,653.32	44,285.16	0.0000	4.5800	50.0000	0.0000	(5.5537)	(0.6151)	0.0000	1	(6.1687)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
WUXI APPTec CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603259.SH	12/05/2024	SDB3262800229	14,200.00	7.0294	98,393.21	99,817.34	0.0000	4.5800	50.0000	0.0000	(12.5178)	(1.3864)	0.0000	1	(13.9042)	01/06/2025
603259.SH	12/05/2024	SDB3262800229	3,300.00	7.0294	22,866.03	23,196.99	0.0000	4.5800	50.0000	0.0000	(2.9091)	(0.3222)	0.0000	1	(3.2312)	01/06/2025
603259.SH	12/05/2024	SDB3262800229	100.00	7.0294	692.91	702.94	0.0000	4.5800	50.0000	0.0000	(0.0882)	(0.0098)	0.0000	1	(0.0979)	01/06/2025
603259.SH	12/05/2024	SDB3262800229	1,100.00	7.0294	7,622.01	7,732.33	0.0000	4.5800	50.0000	0.0000	(0.9697)	(0.1074)	0.0000	1	(1.0771)	01/06/2025
603259.SH	12/05/2024	SDB3262800229	400.00	7.0294	2,771.64	2,811.76	0.0000	4.5800	50.0000	0.0000	(0.3526)	(0.0391)	0.0000	1	(0.3917)	01/06/2025
603259.SH	12/05/2024	SDB3262800229	100.00	7.0294	692.91	702.94	0.0000	4.5800	50.0000	0.0000	(0.0882)	(0.0098)	0.0000	1	(0.0979)	01/06/2025
603259.SH	12/05/2024	SDB3262800229	1,000.00	7.0294	6,929.10	7,029.39	0.0000	4.5800	50.0000	0.0000	(0.8815)	(0.0976)	0.0000	1	(0.9792)	01/06/2025
603259.SH	12/04/2024	SDB3262800229	2,000.00	6.9291	13,858.20	13,858.20	0.0000	4.5800	50.0000	0.0000	(1.7631)	(0.1925)	0.0000	1	(1.9555)	01/06/2025
603259.SH	12/04/2024	SDB3262800229	200.00	6.9291	1,385.82	1,385.82	0.0000	4.5800	50.0000	0.0000	(0.1763)	(0.0192)	0.0000	1	(0.1956)	01/06/2025
603259.SH	12/04/2024	SDB3262800229	7,900.00	6.9291	54,739.88	54,739.88	0.0000	4.5800	50.0000	0.0000	(6.9641)	(0.7603)	0.0000	1	(7.7244)	01/06/2025
603259.SH	12/04/2024	SDB3262800229	6,300.00	6.9291	43,653.32	43,653.32	0.0000	4.5800	50.0000	0.0000	(5.5537)	(0.6063)	0.0000	1	(6.1600)	01/06/2025
603259.SH	12/04/2024	SDB3262800229	14,200.00	6.9291	98,393.21	98,393.21	0.0000	4.5800	50.0000	0.0000	(12.5178)	(1.3666)	0.0000	1	(13.8844)	01/06/2025
603259.SH	12/04/2024	SDB3262800229	3,300.00	6.9291	22,866.03	22,866.03	0.0000	4.5800	50.0000	0.0000	(2.9091)	(0.3176)	0.0000	1	(3.2267)	01/06/2025
603259.SH	12/04/2024	SDB3262800229	100.00	6.9291	692.91	692.91	0.0000	4.5800	50.0000	0.0000	(0.0882)	(0.0096)	0.0000	1	(0.0978)	01/06/2025
603259.SH	12/04/2024	SDB3262800229	1,100.00	6.9291	7,622.01	7,622.01	0.0000	4.5800	50.0000	0.0000	(0.9697)	(0.1059)	0.0000	1	(1.0756)	01/06/2025
603259.SH	12/04/2024	SDB3262800229	400.00	6.9291	2,771.64	2,771.64	0.0000	4.5800	50.0000	0.0000	(0.3526)	(0.0385)	0.0000	1	(0.3911)	01/06/2025
603259.SH	12/04/2024	SDB3262800229	100.00	6.9291	692.91	692.91	0.0000	4.5800	50.0000	0.0000	(0.0882)	(0.0096)	0.0000	1	(0.0978)	01/06/2025
603259.SH	12/04/2024	SDB3262800229	1,000.00	6.9291	6,929.10	6,929.10	0.0000	4.5800	50.0000	0.0000	(0.8815)	(0.0962)	0.0000	1	(0.9778)	01/06/2025
TOTAL WUXI APPTec CO., LTD. CMN CLASS A SERIES NORTHBOUND												(300.2587)	(33.9416)	0.0000	(334.2003)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
XI AN SHAANGU POWER CO., LTD. CMN CLASS A SERIES NORTHBOUND																
601369.SH	01/03/2025	SDB3260491723	800.00	1.2121	962.94	969.70	0.0000	4.3300	50.0000	0.0000	(0.3475)	(0.0404)	0.0000	3	(0.3879)	01/06/2025
601369.SH	01/03/2025	SDB3260491723	600.00	1.2121	722.21	727.27	0.0000	4.3300	50.0000	0.0000	(0.2606)	(0.0303)	0.0000	3	(0.2909)	01/06/2025
601369.SH	01/03/2025	SDB3260491723	200.00	1.2121	240.74	242.42	0.0000	4.3300	50.0000	0.0000	(0.0869)	(0.0101)	0.0000	3	(0.0970)	01/06/2025
601369.SH	01/03/2025	SDB3260491723	100.00	1.2121	120.37	121.21	0.0000	4.3300	50.0000	0.0000	(0.0434)	(0.0051)	0.0000	3	(0.0485)	01/06/2025
601369.SH	01/03/2025	SDB3260491723	3,600.00	1.2121	4,333.24	4,363.64	0.0000	4.3300	50.0000	0.0000	(1.5636)	(0.1818)	0.0000	3	(1.7454)	01/06/2025
601369.SH	01/03/2025	SDB3260491723	400.00	1.2121	481.47	484.85	0.0000	4.3300	50.0000	0.0000	(0.1737)	(0.0202)	0.0000	3	(0.1939)	01/06/2025
601369.SH	01/03/2025	SDB3260491723	300.00	1.2121	361.10	363.64	0.0000	4.3300	50.0000	0.0000	(0.1303)	(0.0152)	0.0000	3	(0.1454)	01/06/2025
601369.SH	01/02/2025	SDB3260491723	800.00	1.2063	962.94	965.02	0.0000	4.3300	50.0000	0.0000	(0.1158)	(0.0134)	0.0000	1	(0.1292)	01/06/2025
601369.SH	01/02/2025	SDB3260491723	600.00	1.2063	722.21	723.77	0.0000	4.3300	50.0000	0.0000	(0.0869)	(0.0101)	0.0000	1	(0.0969)	01/06/2025
601369.SH	01/02/2025	SDB3260491723	200.00	1.2063	240.74	241.26	0.0000	4.3300	50.0000	0.0000	(0.0290)	(0.0034)	0.0000	1	(0.0323)	01/06/2025
601369.SH	01/02/2025	SDB3260491723	100.00	1.2063	120.37	120.63	0.0000	4.3300	50.0000	0.0000	(0.0145)	(0.0017)	0.0000	1	(0.0162)	01/06/2025
601369.SH	01/02/2025	SDB3260491723	3,600.00	1.2063	4,333.24	4,342.60	0.0000	4.3300	50.0000	0.0000	(0.5212)	(0.0603)	0.0000	1	(0.5815)	01/06/2025
601369.SH	01/02/2025	SDB3260491723	400.00	1.2063	481.47	482.51	0.0000	4.3300	50.0000	0.0000	(0.0579)	(0.0067)	0.0000	1	(0.0646)	01/06/2025
601369.SH	01/02/2025	SDB3260491723	300.00	1.2063	361.10	361.88	0.0000	4.3300	50.0000	0.0000	(0.0434)	(0.0050)	0.0000	1	(0.0485)	01/06/2025
601369.SH	12/31/2024	SDB3260491723	800.00	1.1761	962.94	940.85	0.0000	4.3300	50.0000	0.0000	(0.2316)	(0.0261)	0.0000	2	(0.2578)	01/06/2025
601369.SH	12/31/2024	SDB3260491723	600.00	1.1761	722.21	705.64	0.0000	4.3300	50.0000	0.0000	(0.1737)	(0.0196)	0.0000	2	(0.1933)	01/06/2025
601369.SH	12/31/2024	SDB3260491723	200.00	1.1761	240.74	235.21	0.0000	4.3300	50.0000	0.0000	(0.0579)	(0.0065)	0.0000	2	(0.0644)	01/06/2025
601369.SH	12/31/2024	SDB3260491723	100.00	1.1761	120.37	117.61	0.0000	4.3300	50.0000	0.0000	(0.0290)	(0.0033)	0.0000	2	(0.0322)	01/06/2025
601369.SH	12/31/2024	SDB3260491723	3,600.00	1.1761	4,333.24	4,233.82	0.0000	4.3300	50.0000	0.0000	(1.0424)	(0.1176)	0.0000	2	(1.1600)	01/06/2025
601369.SH	12/31/2024	SDB3260491723	400.00	1.1761	481.47	470.42	0.0000	4.3300	50.0000	0.0000	(0.1158)	(0.0131)	0.0000	2	(0.1289)	01/06/2025
601369.SH	12/31/2024	SDB3260491723	300.00	1.1761	361.10	352.82	0.0000	4.3300	50.0000	0.0000	(0.0869)	(0.0098)	0.0000	2	(0.0967)	01/06/2025
601369.SH	12/30/2024	SDB3260491723	800.00	1.1553	962.94	924.25	0.0000	4.3300	50.0000	0.0000	(0.1158)	(0.0128)	0.0000	1	(0.1287)	01/06/2025
601369.SH	12/30/2024	SDB3260491723	600.00	1.1553	722.21	693.19	0.0000	4.3300	50.0000	0.0000	(0.0869)	(0.0096)	0.0000	1	(0.0965)	01/06/2025
601369.SH	12/30/2024	SDB3260491723	200.00	1.1553	240.74	231.06	0.0000	4.3300	50.0000	0.0000	(0.0290)	(0.0032)	0.0000	1	(0.0322)	01/06/2025
601369.SH	12/30/2024	SDB3260491723	100.00	1.1553	120.37	115.53	0.0000	4.3300	50.0000	0.0000	(0.0145)	(0.0016)	0.0000	1	(0.0161)	01/06/2025
601369.SH	12/30/2024	SDB3260491723	3,600.00	1.1553	4,333.24	4,159.14	0.0000	4.3300	50.0000	0.0000	(0.5212)	(0.0578)	0.0000	1	(0.5790)	01/06/2025
601369.SH	12/30/2024	SDB3260491723	400.00	1.1553	481.47	462.13	0.0000	4.3300	50.0000	0.0000	(0.0579)	(0.0064)	0.0000	1	(0.0643)	01/06/2025
601369.SH	12/30/2024	SDB3260491723	300.00	1.1553	361.10	346.60	0.0000	4.3300	50.0000	0.0000	(0.0434)	(0.0048)	0.0000	1	(0.0482)	01/06/2025
601369.SH	12/27/2024	SDB3260491723	800.00	1.1809	962.94	944.72	0.0000	4.3300	50.0000	0.0000	(0.3475)	(0.0394)	0.0000	3	(0.3868)	01/06/2025
601369.SH	12/27/2024	SDB3260491723	600.00	1.1809	722.21	708.54	0.0000	4.3300	50.0000	0.0000	(0.2606)	(0.0295)	0.0000	3	(0.2901)	01/06/2025
601369.SH	12/27/2024	SDB3260491723	200.00	1.1809	240.74	236.18	0.0000	4.3300	50.0000	0.0000	(0.0869)	(0.0098)	0.0000	3	(0.0967)	01/06/2025
601369.SH	12/27/2024	SDB3260491723	100.00	1.1809	120.37	118.09	0.0000	4.3300	50.0000	0.0000	(0.0434)	(0.0049)	0.0000	3	(0.0484)	01/06/2025
601369.SH	12/27/2024	SDB3260491723	3,600.00	1.1809	4,333.24	4,251.23	0.0000	4.3300	50.0000	0.0000	(1.5636)	(0.1771)	0.0000	3	(1.7407)	01/06/2025
601369.SH	12/27/2024	SDB3260491723	400.00	1.1809	481.47	472.36	0.0000	4.3300	50.0000	0.0000	(0.1737)	(0.0197)	0.0000	3	(0.1934)	01/06/2025
601369.SH	12/27/2024	SDB3260491723	300.00	1.1809	361.10	354.27	0.0000	4.3300	50.0000	0.0000	(0.1303)	(0.0148)	0.0000	3	(0.1451)	01/06/2025
601369.SH	12/26/2024	SDB3260491723	800.00	1.1786	962.94	942.85	0.0000	4.3300	50.0000	0.0000	(0.1158)	(0.0131)	0.0000	1	(0.1289)	01/06/2025
601369.SH	12/26/2024	SDB3260491723	600.00	1.1786	722.21	707.14	0.0000	4.3300	50.0000	0.0000	(0.0869)	(0.0098)	0.0000	1	(0.0967)	01/06/2025
601369.SH	12/26/2024	SDB3260491723	200.00	1.1786	240.74	235.71	0.0000	4.3300	50.0000	0.0000	(0.0290)	(0.0033)	0.0000	1	(0.0322)	01/06/2025
601369.SH	12/26/2024	SDB3260491723	100.00	1.1786	120.37	117.86	0.0000	4.3300	50.0000	0.0000	(0.0145)	(0.0016)	0.0000	1	(0.0161)	01/06/2025
601369.SH	12/26/2024	SDB3260491723	3,600.00	1.1786	4,333.24	4,242.82	0.0000	4.3300	50.0000	0.0000	(0.5212)	(0.0589)	0.0000	1	(0.5801)	01/06/2025
601369.SH	12/26/2024	SDB3260491723	400.00	1.1786	481.47	471.42	0.0000	4.3300	50.0000	0.0000	(0.0579)	(0.0065)	0.0000	1	(0.0645)	01/06/2025
601369.SH	12/26/2024	SDB3260491723	300.00	1.1786	361.10	353.57	0.0000	4.3300	50.0000	0.0000	(0.0434)	(0.0049)	0.0000	1	(0.0483)	01/06/2025
601369.SH	12/24/2024	SDB3260491723	800.00	1.1786	962.94	942.85	0.0000	4.3300	50.0000	0.0000	(0.2316)	(0.0262)	0.0000	2	(0.2578)	01/06/2025
601369.SH	12/24/2024	SDB3260491723	600.00	1.1786	722.21	707.14	0.0000	4.3300	50.0000	0.0000	(0.1737)	(0.0196)	0.0000	2	(0.1934)	01/06/2025
601369.SH	12/24/2024	SDB3260491723	200.00	1.1786	240.74	235.71	0.0000	4.3300	50.0000	0.0000	(0.0579)	(0.0065)	0.0000	2	(0.0645)	01/06/2025
601369.SH	12/24/2024	SDB3260491723	100.00	1.1786	120.37	117.86	0.0000	4.3300	50.0000	0.0000	(0.0290)	(0.0033)	0.0000	2	(0.0322)	01/06/2025
601369.SH	12/24/2024	SDB3260491723	3,600.00	1.1786	4,333.24	4,242.82	0.0000	4.3300	50.0000	0.0000	(1.0424)	(0.1179)	0.0000	2	(1.1602)	01/06/2025
601369.SH	12/24/2024	SDB3260491723	400.00	1.1786	481.47	471.42	0.0000	4.3300	50.0000	0.0000	(0.1158)	(0.0131)	0.0000	2	(0.1289)	01/06/2025
601369.SH	12/24/2024	SDB3260491723	300.00	1.1786	361.10	353.57	0.0000	4.3300	50.0000	0.0000	(0.0869)	(0.0098)	0.0000	2	(0.0967)	01/06/2025
601369.SH	12/23/2024	SDB3260491723	800.00	1.1796	962.94	943.71	0.0000	4.3300	50.0000	0.0000	(0.1158)	(0.0131)	0.0000	1	(0.1289)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
XI AN SHAANGU POWER CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
601369.SH	12/23/2024	SDB3260491723	600.00	1.1796	722.21	707.78	0.0000	4.3300	50.0000	0.0000	(0.0869)	(0.0098)	0.0000	1	(0.0967)	01/06/2025
601369.SH	12/23/2024	SDB3260491723	200.00	1.1796	240.74	235.93	0.0000	4.3300	50.0000	0.0000	(0.0290)	(0.0033)	0.0000	1	(0.0322)	01/06/2025
601369.SH	12/23/2024	SDB3260491723	100.00	1.1796	120.37	117.96	0.0000	4.3300	50.0000	0.0000	(0.0145)	(0.0016)	0.0000	1	(0.0161)	01/06/2025
601369.SH	12/23/2024	SDB3260491723	3,600.00	1.1796	4,333.24	4,246.68	0.0000	4.3300	50.0000	0.0000	(0.5212)	(0.0590)	0.0000	1	(0.5802)	01/06/2025
601369.SH	12/23/2024	SDB3260491723	400.00	1.1796	481.47	471.85	0.0000	4.3300	50.0000	0.0000	(0.0579)	(0.0066)	0.0000	1	(0.0645)	01/06/2025
601369.SH	12/23/2024	SDB3260491723	300.00	1.1796	361.10	353.89	0.0000	4.3300	50.0000	0.0000	(0.0434)	(0.0049)	0.0000	1	(0.0483)	01/06/2025
601369.SH	12/20/2024	SDB3260491723	800.00	1.1767	962.94	941.32	0.0000	4.3300	50.0000	0.0000	(0.3475)	(0.0392)	0.0000	3	(0.3867)	01/06/2025
601369.SH	12/20/2024	SDB3260491723	600.00	1.1767	722.21	705.99	0.0000	4.3300	50.0000	0.0000	(0.2606)	(0.0294)	0.0000	3	(0.2900)	01/06/2025
601369.SH	12/20/2024	SDB3260491723	200.00	1.1767	240.74	235.33	0.0000	4.3300	50.0000	0.0000	(0.0869)	(0.0098)	0.0000	3	(0.0967)	01/06/2025
601369.SH	12/20/2024	SDB3260491723	100.00	1.1767	120.37	117.67	0.0000	4.3300	50.0000	0.0000	(0.0434)	(0.0049)	0.0000	3	(0.0483)	01/06/2025
601369.SH	12/20/2024	SDB3260491723	3,600.00	1.1767	4,333.24	4,235.96	0.0000	4.3300	50.0000	0.0000	(1.5636)	(0.1765)	0.0000	3	(1.7401)	01/06/2025
601369.SH	12/20/2024	SDB3260491723	400.00	1.1767	481.47	470.66	0.0000	4.3300	50.0000	0.0000	(0.1737)	(0.0196)	0.0000	3	(0.1933)	01/06/2025
601369.SH	12/20/2024	SDB3260491723	300.00	1.1767	361.10	353.00	0.0000	4.3300	50.0000	0.0000	(0.1303)	(0.0147)	0.0000	3	(0.1450)	01/06/2025
601369.SH	12/19/2024	SDB3260491723	800.00	1.1829	962.94	946.30	0.0000	4.5800	50.0000	0.0000	(0.1225)	(0.0131)	0.0000	1	(0.1357)	01/06/2025
601369.SH	12/19/2024	SDB3260491723	600.00	1.1829	722.21	709.72	0.0000	4.5800	50.0000	0.0000	(0.0919)	(0.0099)	0.0000	1	(0.1017)	01/06/2025
601369.SH	12/19/2024	SDB3260491723	200.00	1.1829	240.74	236.57	0.0000	4.5800	50.0000	0.0000	(0.0306)	(0.0033)	0.0000	1	(0.0339)	01/06/2025
601369.SH	12/19/2024	SDB3260491723	100.00	1.1829	120.37	118.29	0.0000	4.5800	50.0000	0.0000	(0.0153)	(0.0016)	0.0000	1	(0.0170)	01/06/2025
601369.SH	12/19/2024	SDB3260491723	3,600.00	1.1829	4,333.24	4,258.34	0.0000	4.5800	50.0000	0.0000	(0.5513)	(0.0591)	0.0000	1	(0.6104)	01/06/2025
601369.SH	12/19/2024	SDB3260491723	400.00	1.1829	481.47	473.15	0.0000	4.5800	50.0000	0.0000	(0.0613)	(0.0066)	0.0000	1	(0.0678)	01/06/2025
601369.SH	12/19/2024	SDB3260491723	300.00	1.1829	361.10	354.86	0.0000	4.5800	50.0000	0.0000	(0.0459)	(0.0049)	0.0000	1	(0.0509)	01/06/2025
601369.SH	12/18/2024	SDB3260491723	800.00	1.1881	962.94	950.52	0.0000	4.5800	50.0000	0.0000	(0.1225)	(0.0132)	0.0000	1	(0.1357)	01/06/2025
601369.SH	12/18/2024	SDB3260491723	600.00	1.1881	722.21	712.89	0.0000	4.5800	50.0000	0.0000	(0.0919)	(0.0099)	0.0000	1	(0.1018)	01/06/2025
601369.SH	12/18/2024	SDB3260491723	200.00	1.1881	240.74	237.63	0.0000	4.5800	50.0000	0.0000	(0.0306)	(0.0033)	0.0000	1	(0.0339)	01/06/2025
601369.SH	12/18/2024	SDB3260491723	100.00	1.1881	120.37	118.81	0.0000	4.5800	50.0000	0.0000	(0.0153)	(0.0017)	0.0000	1	(0.0170)	01/06/2025
601369.SH	12/18/2024	SDB3260491723	3,600.00	1.1881	4,333.24	4,277.34	0.0000	4.5800	50.0000	0.0000	(0.5513)	(0.0594)	0.0000	1	(0.6107)	01/06/2025
601369.SH	12/18/2024	SDB3260491723	400.00	1.1881	481.47	475.26	0.0000	4.5800	50.0000	0.0000	(0.0613)	(0.0066)	0.0000	1	(0.0679)	01/06/2025
601369.SH	12/18/2024	SDB3260491723	300.00	1.1881	361.10	356.44	0.0000	4.5800	50.0000	0.0000	(0.0459)	(0.0050)	0.0000	1	(0.0509)	01/06/2025
601369.SH	12/17/2024	SDB3260491723	800.00	1.2276	962.94	982.09	0.0000	4.5800	50.0000	0.0000	(0.1225)	(0.0136)	0.0000	1	(0.1361)	01/06/2025
601369.SH	12/17/2024	SDB3260491723	600.00	1.2276	722.21	736.57	0.0000	4.5800	50.0000	0.0000	(0.0919)	(0.0102)	0.0000	1	(0.1021)	01/06/2025
601369.SH	12/17/2024	SDB3260491723	200.00	1.2276	240.74	245.52	0.0000	4.5800	50.0000	0.0000	(0.0306)	(0.0034)	0.0000	1	(0.0340)	01/06/2025
601369.SH	12/17/2024	SDB3260491723	100.00	1.2276	120.37	122.76	0.0000	4.5800	50.0000	0.0000	(0.0153)	(0.0017)	0.0000	1	(0.0170)	01/06/2025
601369.SH	12/17/2024	SDB3260491723	3,600.00	1.2276	4,333.24	4,419.40	0.0000	4.5800	50.0000	0.0000	(0.5513)	(0.0614)	0.0000	1	(0.6127)	01/06/2025
601369.SH	12/17/2024	SDB3260491723	400.00	1.2276	481.47	491.04	0.0000	4.5800	50.0000	0.0000	(0.0613)	(0.0068)	0.0000	1	(0.0681)	01/06/2025
601369.SH	12/17/2024	SDB3260491723	300.00	1.2276	361.10	368.28	0.0000	4.5800	50.0000	0.0000	(0.0459)	(0.0051)	0.0000	1	(0.0511)	01/06/2025
601369.SH	12/16/2024	SDB3260491723	800.00	1.2361	962.94	988.89	0.0000	4.5800	50.0000	0.0000	(0.1225)	(0.0137)	0.0000	1	(0.1362)	01/06/2025
601369.SH	12/16/2024	SDB3260491723	600.00	1.2361	722.21	741.66	0.0000	4.5800	50.0000	0.0000	(0.0919)	(0.0103)	0.0000	1	(0.1022)	01/06/2025
601369.SH	12/16/2024	SDB3260491723	200.00	1.2361	240.74	247.22	0.0000	4.5800	50.0000	0.0000	(0.0306)	(0.0034)	0.0000	1	(0.0341)	01/06/2025
601369.SH	12/16/2024	SDB3260491723	100.00	1.2361	120.37	123.61	0.0000	4.5800	50.0000	0.0000	(0.0153)	(0.0017)	0.0000	1	(0.0170)	01/06/2025
601369.SH	12/16/2024	SDB3260491723	3,600.00	1.2361	4,333.24	4,449.99	0.0000	4.5800	50.0000	0.0000	(0.5513)	(0.0618)	0.0000	1	(0.6131)	01/06/2025
601369.SH	12/16/2024	SDB3260491723	400.00	1.2361	481.47	494.44	0.0000	4.5800	50.0000	0.0000	(0.0613)	(0.0069)	0.0000	1	(0.0681)	01/06/2025
601369.SH	12/16/2024	SDB3260491723	300.00	1.2361	361.10	370.83	0.0000	4.5800	50.0000	0.0000	(0.0459)	(0.0052)	0.0000	1	(0.0511)	01/06/2025
601369.SH	12/13/2024	SDB3260491723	800.00	1.2231	962.94	978.50	0.0000	4.5800	50.0000	0.0000	(0.3675)	(0.0408)	0.0000	3	(0.4083)	01/06/2025
601369.SH	12/13/2024	SDB3260491723	600.00	1.2231	722.21	733.87	0.0000	4.5800	50.0000	0.0000	(0.2756)	(0.0306)	0.0000	3	(0.3062)	01/06/2025
601369.SH	12/13/2024	SDB3260491723	200.00	1.2231	240.74	244.62	0.0000	4.5800	50.0000	0.0000	(0.0919)	(0.0102)	0.0000	3	(0.1021)	01/06/2025
601369.SH	12/13/2024	SDB3260491723	100.00	1.2231	120.37	122.31	0.0000	4.5800	50.0000	0.0000	(0.0459)	(0.0051)	0.0000	3	(0.0510)	01/06/2025
601369.SH	12/13/2024	SDB3260491723	3,600.00	1.2231	4,333.24	4,403.24	0.0000	4.5800	50.0000	0.0000	(1.6539)	(0.1835)	0.0000	3	(1.8373)	01/06/2025
601369.SH	12/13/2024	SDB3260491723	400.00	1.2231	481.47	489.25	0.0000	4.5800	50.0000	0.0000	(0.1838)	(0.0204)	0.0000	3	(0.2041)	01/06/2025
601369.SH	12/13/2024	SDB3260491723	300.00	1.2231	361.10	366.94	0.0000	4.5800	50.0000	0.0000	(0.1378)	(0.0153)	0.0000	3	(0.1531)	01/06/2025
601369.SH	12/12/2024	SDB3260491723	800.00	1.2096	962.94	967.68	0.0000	4.5800	50.0000	0.0000	(0.1225)	(0.0134)	0.0000	1	(0.1359)	01/06/2025
601369.SH	12/12/2024	SDB3260491723	600.00	1.2096	722.21	725.76	0.0000	4.5800	50.0000	0.0000	(0.0919)	(0.0101)	0.0000	1	(0.1020)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
XI AN SHAANGU POWER CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
601369.SH	12/12/2024	SDB3260491723	200.00	1.2096	240.74	241.92	0.0000	4.5800	50.0000	0.0000	(0.0306)	(0.0034)	0.0000	1	(0.0340)	01/06/2025
601369.SH	12/12/2024	SDB3260491723	100.00	1.2096	120.37	120.96	0.0000	4.5800	50.0000	0.0000	(0.0153)	(0.0017)	0.0000	1	(0.0170)	01/06/2025
601369.SH	12/12/2024	SDB3260491723	3,600.00	1.2096	4,333.24	4,354.54	0.0000	4.5800	50.0000	0.0000	(0.5513)	(0.0605)	0.0000	1	(0.6118)	01/06/2025
601369.SH	12/12/2024	SDB3260491723	400.00	1.2096	481.47	483.84	0.0000	4.5800	50.0000	0.0000	(0.0613)	(0.0067)	0.0000	1	(0.0680)	01/06/2025
601369.SH	12/12/2024	SDB3260491723	300.00	1.2096	361.10	362.88	0.0000	4.5800	50.0000	0.0000	(0.0459)	(0.0050)	0.0000	1	(0.0510)	01/06/2025
601369.SH	12/11/2024	SDB3260491723	800.00	1.2198	962.94	975.86	0.0000	4.5800	50.0000	0.0000	(0.1225)	(0.0136)	0.0000	1	(0.1361)	01/06/2025
601369.SH	12/11/2024	SDB3260491723	600.00	1.2198	722.21	731.90	0.0000	4.5800	50.0000	0.0000	(0.0919)	(0.0102)	0.0000	1	(0.1020)	01/06/2025
601369.SH	12/11/2024	SDB3260491723	200.00	1.2198	240.74	243.97	0.0000	4.5800	50.0000	0.0000	(0.0306)	(0.0034)	0.0000	1	(0.0340)	01/06/2025
601369.SH	12/11/2024	SDB3260491723	100.00	1.2198	120.37	121.98	0.0000	4.5800	50.0000	0.0000	(0.0153)	(0.0017)	0.0000	1	(0.0170)	01/06/2025
601369.SH	12/11/2024	SDB3260491723	3,600.00	1.2198	4,333.24	4,391.39	0.0000	4.5800	50.0000	0.0000	(0.5513)	(0.0610)	0.0000	1	(0.6123)	01/06/2025
601369.SH	12/11/2024	SDB3260491723	400.00	1.2198	481.47	487.93	0.0000	4.5800	50.0000	0.0000	(0.0613)	(0.0068)	0.0000	1	(0.0680)	01/06/2025
601369.SH	12/11/2024	SDB3260491723	300.00	1.2198	361.10	365.95	0.0000	4.5800	50.0000	0.0000	(0.0459)	(0.0051)	0.0000	1	(0.0510)	01/06/2025
601369.SH	12/10/2024	SDB3260491723	800.00	1.2095	962.94	967.62	0.0000	4.5800	50.0000	0.0000	(0.1225)	(0.0134)	0.0000	1	(0.1359)	01/06/2025
601369.SH	12/10/2024	SDB3260491723	600.00	1.2095	722.21	725.71	0.0000	4.5800	50.0000	0.0000	(0.0919)	(0.0101)	0.0000	1	(0.1020)	01/06/2025
601369.SH	12/10/2024	SDB3260491723	200.00	1.2095	240.74	241.90	0.0000	4.5800	50.0000	0.0000	(0.0306)	(0.0034)	0.0000	1	(0.0340)	01/06/2025
601369.SH	12/10/2024	SDB3260491723	100.00	1.2095	120.37	120.95	0.0000	4.5800	50.0000	0.0000	(0.0153)	(0.0017)	0.0000	1	(0.0170)	01/06/2025
601369.SH	12/10/2024	SDB3260491723	3,600.00	1.2095	4,333.24	4,354.28	0.0000	4.5800	50.0000	0.0000	(0.5513)	(0.0605)	0.0000	1	(0.6118)	01/06/2025
601369.SH	12/10/2024	SDB3260491723	400.00	1.2095	481.47	483.81	0.0000	4.5800	50.0000	0.0000	(0.0613)	(0.0067)	0.0000	1	(0.0680)	01/06/2025
601369.SH	12/10/2024	SDB3260491723	300.00	1.2095	361.10	362.86	0.0000	4.5800	50.0000	0.0000	(0.0459)	(0.0050)	0.0000	1	(0.0510)	01/06/2025
601369.SH	12/09/2024	SDB3260491723	800.00	1.2011	962.94	960.88	0.0000	4.5800	50.0000	0.0000	(0.1225)	(0.0133)	0.0000	1	(0.1359)	01/06/2025
601369.SH	12/09/2024	SDB3260491723	600.00	1.2011	722.21	720.66	0.0000	4.5800	50.0000	0.0000	(0.0919)	(0.0100)	0.0000	1	(0.1019)	01/06/2025
601369.SH	12/09/2024	SDB3260491723	200.00	1.2011	240.74	240.22	0.0000	4.5800	50.0000	0.0000	(0.0306)	(0.0033)	0.0000	1	(0.0340)	01/06/2025
601369.SH	12/09/2024	SDB3260491723	100.00	1.2011	120.37	120.11	0.0000	4.5800	50.0000	0.0000	(0.0153)	(0.0017)	0.0000	1	(0.0170)	01/06/2025
601369.SH	12/09/2024	SDB3260491723	3,600.00	1.2011	4,333.24	4,323.95	0.0000	4.5800	50.0000	0.0000	(0.5513)	(0.0601)	0.0000	1	(0.6113)	01/06/2025
601369.SH	12/09/2024	SDB3260491723	400.00	1.2011	481.47	480.44	0.0000	4.5800	50.0000	0.0000	(0.0613)	(0.0067)	0.0000	1	(0.0679)	01/06/2025
601369.SH	12/09/2024	SDB3260491723	300.00	1.2011	361.10	360.33	0.0000	4.5800	50.0000	0.0000	(0.0459)	(0.0050)	0.0000	1	(0.0509)	01/06/2025
601369.SH	12/06/2024	SDB3260491723	800.00	1.2015	962.94	961.16	0.0000	4.5800	50.0000	0.0000	(0.3675)	(0.0400)	0.0000	3	(0.4076)	01/06/2025
601369.SH	12/06/2024	SDB3260491723	600.00	1.2015	722.21	720.87	0.0000	4.5800	50.0000	0.0000	(0.2756)	(0.0300)	0.0000	3	(0.3057)	01/06/2025
601369.SH	12/06/2024	SDB3260491723	200.00	1.2015	240.74	240.29	0.0000	4.5800	50.0000	0.0000	(0.0919)	(0.0100)	0.0000	3	(0.1019)	01/06/2025
601369.SH	12/06/2024	SDB3260491723	100.00	1.2015	120.37	120.15	0.0000	4.5800	50.0000	0.0000	(0.0459)	(0.0050)	0.0000	3	(0.0509)	01/06/2025
601369.SH	12/06/2024	SDB3260491723	3,600.00	1.2015	4,333.24	4,325.23	0.0000	4.5800	50.0000	0.0000	(1.6539)	(0.1802)	0.0000	3	(1.8341)	01/06/2025
601369.SH	12/06/2024	SDB3260491723	400.00	1.2015	481.47	480.58	0.0000	4.5800	50.0000	0.0000	(0.1838)	(0.0200)	0.0000	3	(0.2038)	01/06/2025
601369.SH	12/06/2024	SDB3260491723	300.00	1.2015	361.10	360.44	0.0000	4.5800	50.0000	0.0000	(0.1378)	(0.0150)	0.0000	3	(0.1528)	01/06/2025
601369.SH	12/05/2024	SDB3260491723	800.00	1.2050	962.94	963.97	0.0000	4.5800	50.0000	0.0000	(0.1225)	(0.0134)	0.0000	1	(0.1359)	01/06/2025
601369.SH	12/05/2024	SDB3260491723	600.00	1.2050	722.21	722.98	0.0000	4.5800	50.0000	0.0000	(0.0919)	(0.0100)	0.0000	1	(0.1019)	01/06/2025
601369.SH	12/05/2024	SDB3260491723	200.00	1.2050	240.74	240.99	0.0000	4.5800	50.0000	0.0000	(0.0306)	(0.0033)	0.0000	1	(0.0340)	01/06/2025
601369.SH	12/05/2024	SDB3260491723	100.00	1.2050	120.37	120.50	0.0000	4.5800	50.0000	0.0000	(0.0153)	(0.0017)	0.0000	1	(0.0170)	01/06/2025
601369.SH	12/05/2024	SDB3260491723	3,600.00	1.2050	4,333.24	4,337.86	0.0000	4.5800	50.0000	0.0000	(0.5513)	(0.0602)	0.0000	1	(0.6115)	01/06/2025
601369.SH	12/05/2024	SDB3260491723	400.00	1.2050	481.47	481.98	0.0000	4.5800	50.0000	0.0000	(0.0613)	(0.0067)	0.0000	1	(0.0679)	01/06/2025
601369.SH	12/05/2024	SDB3260491723	300.00	1.2050	361.10	361.49	0.0000	4.5800	50.0000	0.0000	(0.0459)	(0.0050)	0.0000	1	(0.0510)	01/06/2025
601369.SH	12/04/2024	SDB3260491723	800.00	1.2037	962.94	962.94	0.0000	4.5800	50.0000	0.0000	(0.1225)	(0.0134)	0.0000	1	(0.1359)	01/06/2025
601369.SH	12/04/2024	SDB3260491723	600.00	1.2037	722.21	722.21	0.0000	4.5800	50.0000	0.0000	(0.0919)	(0.0100)	0.0000	1	(0.1019)	01/06/2025
601369.SH	12/04/2024	SDB3260491723	200.00	1.2037	240.74	240.74	0.0000	4.5800	50.0000	0.0000	(0.0306)	(0.0033)	0.0000	1	(0.0340)	01/06/2025
601369.SH	12/04/2024	SDB3260491723	100.00	1.2037	120.37	120.37	0.0000	4.5800	50.0000	0.0000	(0.0153)	(0.0017)	0.0000	1	(0.0170)	01/06/2025
601369.SH	12/04/2024	SDB3260491723	3,600.00	1.2037	4,333.24	4,333.24	0.0000	4.5800	50.0000	0.0000	(0.5513)	(0.0602)	0.0000	1	(0.6115)	01/06/2025
601369.SH	12/04/2024	SDB3260491723	400.00	1.2037	481.47	481.47	0.0000	4.5800	50.0000	0.0000	(0.0613)	(0.0067)	0.0000	1	(0.0679)	01/06/2025
601369.SH	12/04/2024	SDB3260491723	300.00	1.2037	361.10	361.10	0.0000	4.5800	50.0000	0.0000	(0.0459)	(0.0050)	0.0000	1	(0.0510)	01/06/2025
TOTAL XI AN SHAANGU POWER CO., LTD. CMN CLASS A SERIES NORTHBOUND												(29.4681)	(3.2913)	0.0000	(32.7593)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
XI'AN MANARECO NEW MATERIALS CO., LTD. CMN CLASS A SERIES NORTHBOUND																
688550.SH	01/03/2025	SDB3264178773	1,700.00	4.4011	7,571.72	7,481.91	0.0000	4.3300	50.0000	0.0000	(2.7321)	(0.3117)	0.0000	3	(3.0439)	01/06/2025
688550.SH	01/02/2025	SDB3264178773	1,700.00	4.3856	7,571.72	7,455.52	0.0000	4.3300	50.0000	0.0000	(0.9107)	(0.1035)	0.0000	1	(1.0143)	01/06/2025
688550.SH	12/31/2024	SDB3264178773	1,700.00	4.3852	7,571.72	7,454.90	0.0000	4.3300	50.0000	0.0000	(1.8214)	(0.2071)	0.0000	2	(2.0285)	01/06/2025
688550.SH	12/30/2024	SDB3264178773	1,700.00	4.2791	7,571.72	7,274.40	0.0000	4.3300	50.0000	0.0000	(0.9107)	(0.1010)	0.0000	1	(1.0117)	01/06/2025
688550.SH	12/27/2024	SDB3264178773	1,700.00	4.3788	7,571.72	7,443.90	0.0000	4.3300	50.0000	0.0000	(2.7321)	(0.3102)	0.0000	3	(3.0423)	01/06/2025
688550.SH	12/26/2024	SDB3264178773	1,700.00	4.3902	7,571.72	7,463.36	0.0000	4.3300	50.0000	0.0000	(0.9107)	(0.1037)	0.0000	1	(1.0144)	01/06/2025
688550.SH	12/24/2024	SDB3264178773	1,700.00	4.3902	7,571.72	7,463.36	0.0000	4.3300	50.0000	0.0000	(1.8214)	(0.2073)	0.0000	2	(2.0287)	01/06/2025
688550.SH	12/23/2024	SDB3264178773	1,700.00	4.3893	7,571.72	7,461.87	0.0000	4.3300	50.0000	0.0000	(0.9107)	(0.1036)	0.0000	1	(1.0143)	01/06/2025
688550.SH	12/20/2024	SDB3264178773	1,700.00	4.1594	7,571.72	7,071.04	0.0000	4.3300	50.0000	0.0000	(2.7321)	(0.2946)	0.0000	3	(3.0268)	01/06/2025
688550.SH	12/19/2024	SDB3264178773	1,700.00	4.2841	7,571.72	7,283.03	0.0000	4.5800	50.0000	0.0000	(0.9633)	(0.1012)	0.0000	1	(1.0644)	01/06/2025
688550.SH	12/18/2024	SDB3264178773	1,700.00	4.4851	7,571.72	7,624.60	0.0000	4.5800	50.0000	0.0000	(0.9633)	(0.1059)	0.0000	1	(1.0692)	01/06/2025
688550.SH	12/17/2024	SDB3264178773	1,700.00	4.4540	7,571.72	7,571.72	0.0000	4.5800	50.0000	0.0000	(0.9633)	(0.1052)	0.0000	1	(1.0685)	01/06/2025
TOTAL XI'AN MANARECO NEW MATERIALS CO., LTD. CMN CLASS A SERIES NORTHBOUND											(18.3719)	(2.0550)	0.0000		(20.4270)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
XIAMEN FARATRONIC CO LTD CMN CLASS A SERIES NORTHBOUND																
600563.SH	01/03/2025	SDB3260123659	300.00	16.2542	4,887.08	4,876.26	0.0000	4.3300	50.0000	0.0000	(1.7634)	(0.2032)	0.0000	3	(1.9666)	01/06/2025
600563.SH	01/03/2025	SDB3260123659	200.00	16.2542	3,275.61	3,250.84	0.0000	4.3300	50.0000	0.0000	(1.1819)	(0.1355)	0.0000	3	(1.3174)	01/06/2025
600563.SH	01/03/2025	SDB3260123659	200.00	16.2542	3,403.47	3,250.84	0.0000	4.3300	50.0000	0.0000	(1.2281)	(0.1355)	0.0000	3	(1.3635)	01/06/2025
600563.SH	01/03/2025	SDB3260123659	4,000.00	16.2542	67,289.80	65,016.76	0.0000	4.3300	50.0000	0.0000	(24.2804)	(2.7090)	0.0000	3	(26.9894)	01/06/2025
600563.SH	01/03/2025	SDB3260123659	500.00	16.2542	8,471.68	8,127.10	0.0000	4.3300	50.0000	0.0000	(3.0569)	(0.3386)	0.0000	3	(3.3955)	01/06/2025
600563.SH	01/03/2025	SDB3260123659	200.00	16.2542	3,550.97	3,250.84	0.0000	4.3300	50.0000	0.0000	(1.2813)	(0.1355)	0.0000	3	(1.4168)	01/06/2025
600563.SH	01/03/2025	SDB3260123659	800.00	16.2542	13,641.45	13,003.35	0.0000	4.3300	50.0000	0.0000	(4.9223)	(0.5418)	0.0000	3	(5.4641)	01/06/2025
600563.SH	01/03/2025	SDB3260123659	100.00	16.2542	1,766.48	1,625.42	0.0000	4.3300	50.0000	0.0000	(0.6374)	(0.0677)	0.0000	3	(0.7051)	01/06/2025
600563.SH	01/03/2025	SDB3260123659	500.00	16.2542	8,796.86	8,127.10	0.0000	4.3300	50.0000	0.0000	(3.1742)	(0.3386)	0.0000	3	(3.5128)	01/06/2025
600563.SH	01/03/2025	SDB3260123659	1,200.00	16.2542	21,039.83	19,505.03	0.0000	4.3300	50.0000	0.0000	(7.5919)	(0.8127)	0.0000	3	(8.4046)	01/06/2025
600563.SH	01/03/2025	SDB3260123659	1,600.00	16.2542	27,602.18	26,006.70	0.0000	4.3300	50.0000	0.0000	(9.9598)	(1.0836)	0.0000	3	(11.0434)	01/06/2025
600563.SH	01/03/2025	SDB3260123659	400.00	16.2542	6,966.53	6,501.68	0.0000	4.3300	50.0000	0.0000	(2.5138)	(0.2709)	0.0000	3	(2.7847)	01/06/2025
600563.SH	01/03/2025	SDB3260123659	100.00	16.2542	1,792.53	1,625.42	0.0000	4.3300	50.0000	0.0000	(0.6468)	(0.0677)	0.0000	3	(0.7145)	01/06/2025
600563.SH	01/03/2025	SDB3260123659	100.00	16.2542	1,792.53	1,625.42	0.0000	4.3300	50.0000	0.0000	(0.6468)	(0.0677)	0.0000	3	(0.7145)	01/06/2025
600563.SH	01/03/2025	SDB3260123659	500.00	16.2542	8,962.64	8,127.10	0.0000	4.3300	50.0000	0.0000	(3.2340)	(0.3386)	0.0000	3	(3.5726)	01/06/2025
600563.SH	01/03/2025	SDB3260123659	600.00	16.2542	10,755.17	9,752.51	0.0000	4.3300	50.0000	0.0000	(3.8808)	(0.4064)	0.0000	3	(4.2872)	01/06/2025
600563.SH	01/03/2025	SDB3260123659	100.00	16.2542	1,792.53	1,625.42	0.0000	4.3300	50.0000	0.0000	(0.6468)	(0.0677)	0.0000	3	(0.7145)	01/06/2025
600563.SH	01/03/2025	SDB3260123659	300.00	16.2542	5,377.58	4,876.26	0.0000	4.3300	50.0000	0.0000	(1.9404)	(0.2032)	0.0000	3	(2.1436)	01/06/2025
600563.SH	01/03/2025	SDB3260123659	100.00	16.2542	1,792.53	1,625.42	0.0000	4.3300	50.0000	0.0000	(0.6468)	(0.0677)	0.0000	3	(0.7145)	01/06/2025
600563.SH	01/03/2025	SDB3260123659	200.00	16.2542	3,585.06	3,250.84	0.0000	4.3300	50.0000	0.0000	(1.2936)	(0.1355)	0.0000	3	(1.4291)	01/06/2025
600563.SH	01/03/2025	SDB3260123659	400.00	16.2542	7,170.11	6,501.68	0.0000	4.3300	50.0000	0.0000	(2.5872)	(0.2709)	0.0000	3	(2.8581)	01/06/2025
600563.SH	01/03/2025	SDB3260123659	200.00	16.2542	3,585.06	3,250.84	0.0000	4.3300	50.0000	0.0000	(1.2936)	(0.1355)	0.0000	3	(1.4291)	01/06/2025
600563.SH	01/03/2025	SDB3260123659	300.00	16.2542	5,377.58	4,876.26	0.0000	4.3300	50.0000	0.0000	(1.9404)	(0.2032)	0.0000	3	(2.1436)	01/06/2025
600563.SH	01/03/2025	SDB3260123659	100.00	16.2542	1,792.53	1,625.42	0.0000	4.3300	50.0000	0.0000	(0.6468)	(0.0677)	0.0000	3	(0.7145)	01/06/2025
600563.SH	01/03/2025	SDB3260123659	1,300.00	16.2542	23,302.86	21,130.45	0.0000	4.3300	50.0000	0.0000	(8.4084)	(0.8804)	0.0000	3	(9.2889)	01/06/2025
600563.SH	01/03/2025	SDB3260123659	700.00	16.2542	12,547.69	11,377.93	0.0000	4.3300	50.0000	0.0000	(4.5276)	(0.4741)	0.0000	3	(5.0017)	01/06/2025
600563.SH	01/03/2025	SDB3260123659	1,300.00	16.2542	23,302.86	21,130.45	0.0000	4.3300	50.0000	0.0000	(8.4084)	(0.8804)	0.0000	3	(9.2889)	01/06/2025
600563.SH	01/03/2025	SDB3260123659	2,000.00	16.2542	35,850.56	32,508.38	0.0000	4.3300	50.0000	0.0000	(12.9361)	(1.3545)	0.0000	3	(14.2906)	01/06/2025
600563.SH	01/03/2025	SDB3260123659	100.00	16.2542	1,792.53	1,625.42	0.0000	4.3300	50.0000	0.0000	(0.6468)	(0.0677)	0.0000	3	(0.7145)	01/06/2025
600563.SH	01/03/2025	SDB3260123659	100.00	16.2542	1,792.53	1,625.42	0.0000	4.3300	50.0000	0.0000	(0.6468)	(0.0677)	0.0000	3	(0.7145)	01/06/2025
600563.SH	01/03/2025	SDB3260123659	600.00	16.2542	10,755.17	9,752.51	0.0000	4.3300	50.0000	0.0000	(3.8808)	(0.4064)	0.0000	3	(4.2872)	01/06/2025
600563.SH	01/03/2025	SDB3260123659	400.00	16.2542	7,170.11	6,501.68	0.0000	4.3300	50.0000	0.0000	(2.5872)	(0.2709)	0.0000	3	(2.8581)	01/06/2025
600563.SH	01/03/2025	SDB3260123659	300.00	16.2542	5,377.58	4,876.26	0.0000	4.3300	50.0000	0.0000	(1.9404)	(0.2032)	0.0000	3	(2.1436)	01/06/2025
600563.SH	01/03/2025	SDB3260123659	200.00	16.2542	3,585.06	3,250.84	0.0000	4.3300	50.0000	0.0000	(1.2936)	(0.1355)	0.0000	3	(1.4291)	01/06/2025
600563.SH	01/03/2025	SDB3260123659	700.00	16.2542	12,547.69	11,377.93	0.0000	4.3300	50.0000	0.0000	(4.5276)	(0.4741)	0.0000	3	(5.0017)	01/06/2025
600563.SH	01/03/2025	SDB3260123659	1,200.00	16.2542	21,510.33	19,505.03	0.0000	4.3300	50.0000	0.0000	(7.7616)	(0.8127)	0.0000	3	(8.5744)	01/06/2025
600563.SH	01/03/2025	SDB3260123659	100.00	16.2542	1,792.53	1,625.42	0.0000	4.3300	50.0000	0.0000	(0.6468)	(0.0677)	0.0000	3	(0.7145)	01/06/2025
600563.SH	01/03/2025	SDB3260123659	400.00	16.2542	7,170.11	6,501.68	0.0000	4.3300	50.0000	0.0000	(2.5872)	(0.2709)	0.0000	3	(2.8581)	01/06/2025
600563.SH	01/03/2025	SDB3260123659	300.00	16.2542	5,377.58	4,876.26	0.0000	4.3300	50.0000	0.0000	(1.9404)	(0.2032)	0.0000	3	(2.1436)	01/06/2025
600563.SH	01/02/2025	SDB3260123659	200.00	16.3662	3,275.61	3,273.25	0.0000	4.3300	50.0000	0.0000	(0.3940)	(0.0455)	0.0000	1	(0.4394)	01/06/2025
600563.SH	01/02/2025	SDB3260123659	200.00	16.3662	3,403.47	3,273.25	0.0000	4.3300	50.0000	0.0000	(0.4094)	(0.0455)	0.0000	1	(0.4548)	01/06/2025
600563.SH	01/02/2025	SDB3260123659	4,000.00	16.3662	67,289.80	65,464.95	0.0000	4.3300	50.0000	0.0000	(8.0935)	(0.9092)	0.0000	1	(9.0027)	01/06/2025
600563.SH	01/02/2025	SDB3260123659	500.00	16.3662	8,471.68	8,183.12	0.0000	4.3300	50.0000	0.0000	(1.0190)	(0.1137)	0.0000	1	(1.1326)	01/06/2025
600563.SH	01/02/2025	SDB3260123659	200.00	16.3662	3,550.97	3,273.25	0.0000	4.3300	50.0000	0.0000	(0.4271)	(0.0455)	0.0000	1	(0.4726)	01/06/2025
600563.SH	01/02/2025	SDB3260123659	800.00	16.3662	13,641.45	13,092.99	0.0000	4.3300	50.0000	0.0000	(1.6408)	(0.1818)	0.0000	1	(1.8226)	01/06/2025
600563.SH	01/02/2025	SDB3260123659	100.00	16.3662	1,766.48	1,636.62	0.0000	4.3300	50.0000	0.0000	(0.2125)	(0.0227)	0.0000	1	(0.2352)	01/06/2025
600563.SH	01/02/2025	SDB3260123659	500.00	16.3662	8,796.86	8,183.12	0.0000	4.3300	50.0000	0.0000	(1.0581)	(0.1137)	0.0000	1	(1.1717)	01/06/2025
600563.SH	01/02/2025	SDB3260123659	1,200.00	16.3662	21,039.83	19,639.49	0.0000	4.3300	50.0000	0.0000	(2.5306)	(0.2728)	0.0000	1	(2.8034)	01/06/2025
600563.SH	01/02/2025	SDB3260123659	1,600.00	16.3662	27,602.18	26,185.98	0.0000	4.3300	50.0000	0.0000	(3.3199)	(0.3637)	0.0000	1	(3.6836)	01/06/2025
600563.SH	01/02/2025	SDB3260123659	400.00	16.3662	6,966.53	6,546.50	0.0000	4.3300	50.0000	0.0000	(0.8379)	(0.0909)	0.0000	1	(0.9288)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6



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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
XIAMEN FARATRONIC CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600563.SH	01/02/2025	SDB3260123659	100.00	16.3662	1,792.53	1,636.62	0.0000	4.3300	50.0000	0.0000	(0.2156)	(0.0227)	0.0000	1	(0.2383)	01/06/2025
600563.SH	01/02/2025	SDB3260123659	100.00	16.3662	1,792.53	1,636.62	0.0000	4.3300	50.0000	0.0000	(0.2156)	(0.0227)	0.0000	1	(0.2383)	01/06/2025
600563.SH	01/02/2025	SDB3260123659	500.00	16.3662	8,962.64	8,183.12	0.0000	4.3300	50.0000	0.0000	(0.10780)	(0.1137)	0.0000	1	(1.1917)	01/06/2025
600563.SH	01/02/2025	SDB3260123659	600.00	16.3662	10,755.17	9,819.74	0.0000	4.3300	50.0000	0.0000	(1.2936)	(0.1364)	0.0000	1	(1.4300)	01/06/2025
600563.SH	01/02/2025	SDB3260123659	100.00	16.3662	1,792.53	1,636.62	0.0000	4.3300	50.0000	0.0000	(0.2156)	(0.0227)	0.0000	1	(0.2383)	01/06/2025
600563.SH	01/02/2025	SDB3260123659	300.00	16.3662	5,377.58	4,909.87	0.0000	4.3300	50.0000	0.0000	(0.6468)	(0.0682)	0.0000	1	(0.7150)	01/06/2025
600563.SH	01/02/2025	SDB3260123659	100.00	16.3662	1,792.53	1,636.62	0.0000	4.3300	50.0000	0.0000	(0.2156)	(0.0227)	0.0000	1	(0.2383)	01/06/2025
600563.SH	01/02/2025	SDB3260123659	200.00	16.3662	3,585.06	3,273.25	0.0000	4.3300	50.0000	0.0000	(0.4312)	(0.0455)	0.0000	1	(0.4767)	01/06/2025
600563.SH	01/02/2025	SDB3260123659	400.00	16.3662	7,170.11	6,546.50	0.0000	4.3300	50.0000	0.0000	(0.8624)	(0.0909)	0.0000	1	(0.9533)	01/06/2025
600563.SH	01/02/2025	SDB3260123659	200.00	16.3662	3,585.06	3,273.25	0.0000	4.3300	50.0000	0.0000	(0.4312)	(0.0455)	0.0000	1	(0.4767)	01/06/2025
600563.SH	01/02/2025	SDB3260123659	300.00	16.3662	5,377.58	4,909.87	0.0000	4.3300	50.0000	0.0000	(0.6468)	(0.0682)	0.0000	1	(0.7150)	01/06/2025
600563.SH	01/02/2025	SDB3260123659	100.00	16.3662	1,792.53	1,636.62	0.0000	4.3300	50.0000	0.0000	(0.2156)	(0.0227)	0.0000	1	(0.2383)	01/06/2025
600563.SH	01/02/2025	SDB3260123659	1,300.00	16.3662	23,302.86	21,276.11	0.0000	4.3300	50.0000	0.0000	(2.8028)	(0.2955)	0.0000	1	(3.0983)	01/06/2025
600563.SH	01/02/2025	SDB3260123659	700.00	16.3662	12,547.69	11,456.37	0.0000	4.3300	50.0000	0.0000	(1.5092)	(0.1591)	0.0000	1	(1.6683)	01/06/2025
600563.SH	01/02/2025	SDB3260123659	1,300.00	16.3662	23,302.86	21,276.11	0.0000	4.3300	50.0000	0.0000	(2.8028)	(0.2955)	0.0000	1	(3.0983)	01/06/2025
600563.SH	01/02/2025	SDB3260123659	2,000.00	16.3662	35,850.56	32,732.48	0.0000	4.3300	50.0000	0.0000	(4.3120)	(0.4546)	0.0000	1	(4.7666)	01/06/2025
600563.SH	01/02/2025	SDB3260123659	100.00	16.3662	1,792.53	1,636.62	0.0000	4.3300	50.0000	0.0000	(0.2156)	(0.0227)	0.0000	1	(0.2383)	01/06/2025
600563.SH	01/02/2025	SDB3260123659	100.00	16.3662	1,792.53	1,636.62	0.0000	4.3300	50.0000	0.0000	(0.2156)	(0.0227)	0.0000	1	(0.2383)	01/06/2025
600563.SH	01/02/2025	SDB3260123659	600.00	16.3662	10,755.17	9,819.74	0.0000	4.3300	50.0000	0.0000	(1.2936)	(0.1364)	0.0000	1	(1.4300)	01/06/2025
600563.SH	01/02/2025	SDB3260123659	400.00	16.3662	7,170.11	6,546.50	0.0000	4.3300	50.0000	0.0000	(0.8624)	(0.0909)	0.0000	1	(0.9533)	01/06/2025
600563.SH	01/02/2025	SDB3260123659	300.00	16.3662	5,377.58	4,909.87	0.0000	4.3300	50.0000	0.0000	(0.6468)	(0.0682)	0.0000	1	(0.7150)	01/06/2025
600563.SH	01/02/2025	SDB3260123659	200.00	16.3662	3,585.06	3,273.25	0.0000	4.3300	50.0000	0.0000	(0.4312)	(0.0455)	0.0000	1	(0.4767)	01/06/2025
600563.SH	01/02/2025	SDB3260123659	700.00	16.3662	12,547.69	11,456.37	0.0000	4.3300	50.0000	0.0000	(1.5092)	(0.1591)	0.0000	1	(1.6683)	01/06/2025
600563.SH	01/02/2025	SDB3260123659	1,200.00	16.3662	21,510.33	19,639.49	0.0000	4.3300	50.0000	0.0000	(2.5872)	(0.2728)	0.0000	1	(2.8600)	01/06/2025
600563.SH	01/02/2025	SDB3260123659	100.00	16.3662	1,792.53	1,636.62	0.0000	4.3300	50.0000	0.0000	(0.2156)	(0.0227)	0.0000	1	(0.2383)	01/06/2025
600563.SH	01/02/2025	SDB3260123659	400.00	16.3662	7,170.11	6,546.50	0.0000	4.3300	50.0000	0.0000	(0.8624)	(0.0909)	0.0000	1	(0.9533)	01/06/2025
600563.SH	01/02/2025	SDB3260123659	300.00	16.3662	5,377.58	4,909.87	0.0000	4.3300	50.0000	0.0000	(0.6468)	(0.0682)	0.0000	1	(0.7150)	01/06/2025
600563.SH	12/31/2024	SDB3260123659	200.00	16.5497	3,403.47	3,309.94	0.0000	4.3300	50.0000	0.0000	(0.8187)	(0.0919)	0.0000	2	(0.9107)	01/06/2025
600563.SH	12/31/2024	SDB3260123659	4,000.00	16.5497	67,289.80	66,198.89	0.0000	4.3300	50.0000	0.0000	(16.1869)	(1.8389)	0.0000	2	(18.0258)	01/06/2025
600563.SH	12/31/2024	SDB3260123659	500.00	16.5497	8,471.68	8,274.86	0.0000	4.3300	50.0000	0.0000	(2.0379)	(0.2299)	0.0000	2	(2.2678)	01/06/2025
600563.SH	12/31/2024	SDB3260123659	200.00	16.5497	3,550.97	3,309.94	0.0000	4.3300	50.0000	0.0000	(0.8542)	(0.0919)	0.0000	2	(0.9461)	01/06/2025
600563.SH	12/31/2024	SDB3260123659	800.00	16.5497	13,641.45	13,239.78	0.0000	4.3300	50.0000	0.0000	(3.2815)	(0.3678)	0.0000	2	(3.6493)	01/06/2025
600563.SH	12/31/2024	SDB3260123659	100.00	16.5497	1,766.48	1,654.97	0.0000	4.3300	50.0000	0.0000	(0.4249)	(0.0460)	0.0000	2	(0.4709)	01/06/2025
600563.SH	12/31/2024	SDB3260123659	500.00	16.5497	8,796.86	8,274.86	0.0000	4.3300	50.0000	0.0000	(2.1161)	(0.2299)	0.0000	2	(2.3460)	01/06/2025
600563.SH	12/31/2024	SDB3260123659	1,200.00	16.5497	21,039.83	19,859.67	0.0000	4.3300	50.0000	0.0000	(5.0612)	(0.5517)	0.0000	2	(5.6129)	01/06/2025
600563.SH	12/31/2024	SDB3260123659	1,600.00	16.5497	27,602.18	26,479.56	0.0000	4.3300	50.0000	0.0000	(6.6399)	(0.7355)	0.0000	2	(7.3754)	01/06/2025
600563.SH	12/31/2024	SDB3260123659	400.00	16.5497	6,966.53	6,619.89	0.0000	4.3300	50.0000	0.0000	(1.6758)	(0.1839)	0.0000	2	(1.8597)	01/06/2025
600563.SH	12/31/2024	SDB3260123659	100.00	16.5497	1,792.53	1,654.97	0.0000	4.3300	50.0000	0.0000	(0.4312)	(0.0460)	0.0000	2	(0.4772)	01/06/2025
600563.SH	12/31/2024	SDB3260123659	100.00	16.5497	1,792.53	1,654.97	0.0000	4.3300	50.0000	0.0000	(0.4312)	(0.0460)	0.0000	2	(0.4772)	01/06/2025
600563.SH	12/31/2024	SDB3260123659	500.00	16.5497	8,962.64	8,274.86	0.0000	4.3300	50.0000	0.0000	(2.1560)	(0.2299)	0.0000	2	(2.3859)	01/06/2025
600563.SH	12/31/2024	SDB3260123659	600.00	16.5497	10,755.17	9,929.83	0.0000	4.3300	50.0000	0.0000	(2.5872)	(0.2758)	0.0000	2	(2.8630)	01/06/2025
600563.SH	12/31/2024	SDB3260123659	100.00	16.5497	1,792.53	1,654.97	0.0000	4.3300	50.0000	0.0000	(0.4312)	(0.0460)	0.0000	2	(0.4772)	01/06/2025
600563.SH	12/31/2024	SDB3260123659	300.00	16.5497	5,377.58	4,964.92	0.0000	4.3300	50.0000	0.0000	(1.2936)	(0.1379)	0.0000	2	(1.4315)	01/06/2025
600563.SH	12/31/2024	SDB3260123659	100.00	16.5497	1,792.53	1,654.97	0.0000	4.3300	50.0000	0.0000	(0.4312)	(0.0460)	0.0000	2	(0.4772)	01/06/2025
600563.SH	12/31/2024	SDB3260123659	200.00	16.5497	3,585.06	3,309.94	0.0000	4.3300	50.0000	0.0000	(0.8624)	(0.0919)	0.0000	2	(0.9543)	01/06/2025
600563.SH	12/31/2024	SDB3260123659	400.00	16.5497	7,170.11	6,619.89	0.0000	4.3300	50.0000	0.0000	(1.7248)	(0.1839)	0.0000	2	(1.9087)	01/06/2025
600563.SH	12/31/2024	SDB3260123659	200.00	16.5497	3,585.06	3,309.94	0.0000	4.3300	50.0000	0.0000	(0.8624)	(0.0919)	0.0000	2	(0.9543)	01/06/2025
600563.SH	12/31/2024	SDB3260123659	300.00	16.5497	5,377.58	4,964.92	0.0000	4.3300	50.0000	0.0000	(1.2936)	(0.1379)	0.0000	2	(1.4315)	01/06/2025
600563.SH	12/31/2024	SDB3260123659	100.00	16.5497	1,792.53	1,654.97	0.0000	4.3300	50.0000	0.0000	(0.4312)	(0.0460)	0.0000	2	(0.4772)	01/06/2025
600563.SH	12/31/2024	SDB3260123659	1,300.00	16.5497	23,302.86	21,514.64	0.0000	4.3300	50.0000	0.0000	(5.6056)	(0.5976)	0.0000	2	(6.2033)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
XIAMEN FARATRONIC CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600563.SH	12/31/2024	SDB3260123659	700.00	16.5497	12,547.69	11,584.81	0.0000	4.3300	50.0000	0.0000	(3.0184)	(0.3218)	0.0000	2	(3.3402)	01/06/2025
600563.SH	12/31/2024	SDB3260123659	1,300.00	16.5497	23,302.86	21,514.64	0.0000	4.3300	50.0000	0.0000	(5.6056)	(0.5976)	0.0000	2	(6.2033)	01/06/2025
600563.SH	12/31/2024	SDB3260123659	2,000.00	16.5497	35,850.56	33,099.44	0.0000	4.3300	50.0000	0.0000	(8.6241)	(0.9194)	0.0000	2	(9.5435)	01/06/2025
600563.SH	12/31/2024	SDB3260123659	100.00	16.5497	1,792.53	1,654.97	0.0000	4.3300	50.0000	0.0000	(0.4312)	(0.0460)	0.0000	2	(0.4772)	01/06/2025
600563.SH	12/31/2024	SDB3260123659	100.00	16.5497	1,792.53	1,654.97	0.0000	4.3300	50.0000	0.0000	(0.4312)	(0.0460)	0.0000	2	(0.4772)	01/06/2025
600563.SH	12/31/2024	SDB3260123659	600.00	16.5497	10,755.17	9,929.83	0.0000	4.3300	50.0000	0.0000	(2.5872)	(0.2758)	0.0000	2	(2.8630)	01/06/2025
600563.SH	12/31/2024	SDB3260123659	400.00	16.5497	7,170.11	6,619.89	0.0000	4.3300	50.0000	0.0000	(1.7248)	(0.1839)	0.0000	2	(1.9087)	01/06/2025
600563.SH	12/31/2024	SDB3260123659	300.00	16.5497	5,377.58	4,964.92	0.0000	4.3300	50.0000	0.0000	(1.2936)	(0.1379)	0.0000	2	(1.4315)	01/06/2025
600563.SH	12/31/2024	SDB3260123659	200.00	16.5497	3,585.06	3,309.94	0.0000	4.3300	50.0000	0.0000	(0.8624)	(0.0919)	0.0000	2	(0.9543)	01/06/2025
600563.SH	12/31/2024	SDB3260123659	700.00	16.5497	12,547.69	11,584.81	0.0000	4.3300	50.0000	0.0000	(3.0184)	(0.3218)	0.0000	2	(3.3402)	01/06/2025
600563.SH	12/31/2024	SDB3260123659	1,200.00	16.5497	21,510.33	19,859.67	0.0000	4.3300	50.0000	0.0000	(5.1744)	(0.5517)	0.0000	2	(5.7261)	01/06/2025
600563.SH	12/31/2024	SDB3260123659	100.00	16.5497	1,792.53	1,654.97	0.0000	4.3300	50.0000	0.0000	(0.4312)	(0.0460)	0.0000	2	(0.4772)	01/06/2025
600563.SH	12/31/2024	SDB3260123659	400.00	16.5497	7,170.11	6,619.89	0.0000	4.3300	50.0000	0.0000	(1.7248)	(0.1839)	0.0000	2	(1.9087)	01/06/2025
600563.SH	12/31/2024	SDB3260123659	300.00	16.5497	5,377.58	4,964.92	0.0000	4.3300	50.0000	0.0000	(1.2936)	(0.1379)	0.0000	2	(1.4315)	01/06/2025
600563.SH	12/30/2024	SDB3260123659	200.00	16.2621	3,403.47	3,252.41	0.0000	4.3300	50.0000	0.0000	(0.4094)	(0.0452)	0.0000	1	(0.4545)	01/06/2025
600563.SH	12/30/2024	SDB3260123659	4,000.00	16.2621	67,289.80	65,048.22	0.0000	4.3300	50.0000	0.0000	(8.0935)	(0.9034)	0.0000	1	(8.9969)	01/06/2025
600563.SH	12/30/2024	SDB3260123659	500.00	16.2621	8,471.68	8,131.03	0.0000	4.3300	50.0000	0.0000	(1.0190)	(0.1129)	0.0000	1	(1.1319)	01/06/2025
600563.SH	12/30/2024	SDB3260123659	200.00	16.2621	3,550.97	3,252.41	0.0000	4.3300	50.0000	0.0000	(0.4271)	(0.0452)	0.0000	1	(0.4723)	01/06/2025
600563.SH	12/30/2024	SDB3260123659	800.00	16.2621	13,641.45	13,009.64	0.0000	4.3300	50.0000	0.0000	(1.6408)	(0.1807)	0.0000	1	(1.8215)	01/06/2025
600563.SH	12/30/2024	SDB3260123659	100.00	16.2621	1,766.48	1,626.21	0.0000	4.3300	50.0000	0.0000	(0.2125)	(0.0226)	0.0000	1	(0.2351)	01/06/2025
600563.SH	12/30/2024	SDB3260123659	500.00	16.2621	8,796.86	8,131.03	0.0000	4.3300	50.0000	0.0000	(1.0581)	(0.1129)	0.0000	1	(1.1710)	01/06/2025
600563.SH	12/30/2024	SDB3260123659	1,200.00	16.2621	21,039.83	19,514.47	0.0000	4.3300	50.0000	0.0000	(2.5306)	(0.2710)	0.0000	1	(2.8017)	01/06/2025
600563.SH	12/30/2024	SDB3260123659	1,600.00	16.2621	27,602.18	26,019.29	0.0000	4.3300	50.0000	0.0000	(3.3199)	(0.3614)	0.0000	1	(3.6813)	01/06/2025
600563.SH	12/30/2024	SDB3260123659	400.00	16.2621	6,966.53	6,504.82	0.0000	4.3300	50.0000	0.0000	(0.8379)	(0.0903)	0.0000	1	(0.9283)	01/06/2025
600563.SH	12/30/2024	SDB3260123659	100.00	16.2621	1,792.53	1,626.21	0.0000	4.3300	50.0000	0.0000	(0.2156)	(0.0226)	0.0000	1	(0.2382)	01/06/2025
600563.SH	12/30/2024	SDB3260123659	100.00	16.2621	1,792.53	1,626.21	0.0000	4.3300	50.0000	0.0000	(0.2156)	(0.0226)	0.0000	1	(0.2382)	01/06/2025
600563.SH	12/30/2024	SDB3260123659	500.00	16.2621	8,962.64	8,131.03	0.0000	4.3300	50.0000	0.0000	(1.0780)	(0.1129)	0.0000	1	(1.1909)	01/06/2025
600563.SH	12/30/2024	SDB3260123659	600.00	16.2621	10,755.17	9,757.23	0.0000	4.3300	50.0000	0.0000	(1.2936)	(0.1355)	0.0000	1	(1.4291)	01/06/2025
600563.SH	12/30/2024	SDB3260123659	100.00	16.2621	1,792.53	1,626.21	0.0000	4.3300	50.0000	0.0000	(0.2156)	(0.0226)	0.0000	1	(0.2382)	01/06/2025
600563.SH	12/30/2024	SDB3260123659	300.00	16.2621	5,377.58	4,878.62	0.0000	4.3300	50.0000	0.0000	(0.6468)	(0.0678)	0.0000	1	(0.7146)	01/06/2025
600563.SH	12/30/2024	SDB3260123659	100.00	16.2621	1,792.53	1,626.21	0.0000	4.3300	50.0000	0.0000	(0.2156)	(0.0226)	0.0000	1	(0.2382)	01/06/2025
600563.SH	12/30/2024	SDB3260123659	200.00	16.2621	3,585.06	3,252.41	0.0000	4.3300	50.0000	0.0000	(0.4312)	(0.0452)	0.0000	1	(0.4764)	01/06/2025
600563.SH	12/30/2024	SDB3260123659	400.00	16.2621	7,170.11	6,504.82	0.0000	4.3300	50.0000	0.0000	(0.8624)	(0.0903)	0.0000	1	(0.9527)	01/06/2025
600563.SH	12/30/2024	SDB3260123659	200.00	16.2621	3,585.06	3,252.41	0.0000	4.3300	50.0000	0.0000	(0.4312)	(0.0452)	0.0000	1	(0.4764)	01/06/2025
600563.SH	12/30/2024	SDB3260123659	300.00	16.2621	5,377.58	4,878.62	0.0000	4.3300	50.0000	0.0000	(0.6468)	(0.0678)	0.0000	1	(0.7146)	01/06/2025
600563.SH	12/30/2024	SDB3260123659	100.00	16.2621	1,792.53	1,626.21	0.0000	4.3300	50.0000	0.0000	(0.2156)	(0.0226)	0.0000	1	(0.2382)	01/06/2025
600563.SH	12/30/2024	SDB3260123659	1,300.00	16.2621	23,302.86	21,140.67	0.0000	4.3300	50.0000	0.0000	(2.8028)	(0.2936)	0.0000	1	(3.0964)	01/06/2025
600563.SH	12/30/2024	SDB3260123659	700.00	16.2621	12,547.69	11,383.44	0.0000	4.3300	50.0000	0.0000	(1.5092)	(0.1581)	0.0000	1	(1.6673)	01/06/2025
600563.SH	12/30/2024	SDB3260123659	1,300.00	16.2621	23,302.86	21,140.67	0.0000	4.3300	50.0000	0.0000	(2.8028)	(0.2936)	0.0000	1	(3.0964)	01/06/2025
600563.SH	12/30/2024	SDB3260123659	2,000.00	16.2621	35,850.56	32,524.11	0.0000	4.3300	50.0000	0.0000	(4.3120)	(0.4517)	0.0000	1	(4.7637)	01/06/2025
600563.SH	12/30/2024	SDB3260123659	100.00	16.2621	1,792.53	1,626.21	0.0000	4.3300	50.0000	0.0000	(0.2156)	(0.0226)	0.0000	1	(0.2382)	01/06/2025
600563.SH	12/30/2024	SDB3260123659	100.00	16.2621	1,792.53	1,626.21	0.0000	4.3300	50.0000	0.0000	(0.2156)	(0.0226)	0.0000	1	(0.2382)	01/06/2025
600563.SH	12/30/2024	SDB3260123659	600.00	16.2621	10,755.17	9,757.23	0.0000	4.3300	50.0000	0.0000	(1.2936)	(0.1355)	0.0000	1	(1.4291)	01/06/2025
600563.SH	12/30/2024	SDB3260123659	400.00	16.2621	7,170.11	6,504.82	0.0000	4.3300	50.0000	0.0000	(0.8624)	(0.0903)	0.0000	1	(0.9527)	01/06/2025
600563.SH	12/30/2024	SDB3260123659	300.00	16.2621	5,377.58	4,878.62	0.0000	4.3300	50.0000	0.0000	(0.6468)	(0.0678)	0.0000	1	(0.7146)	01/06/2025
600563.SH	12/30/2024	SDB3260123659	200.00	16.2621	3,585.06	3,252.41	0.0000	4.3300	50.0000	0.0000	(0.4312)	(0.0452)	0.0000	1	(0.4764)	01/06/2025
600563.SH	12/30/2024	SDB3260123659	700.00	16.2621	12,547.69	11,383.44	0.0000	4.3300	50.0000	0.0000	(1.5092)	(0.1581)	0.0000	1	(1.6673)	01/06/2025
600563.SH	12/30/2024	SDB3260123659	1,200.00	16.2621	21,510.33	19,514.47	0.0000	4.3300	50.0000	0.0000	(2.5872)	(0.2710)	0.0000	1	(2.8582)	01/06/2025
600563.SH	12/30/2024	SDB3260123659	100.00	16.2621	1,792.53	1,626.21	0.0000	4.3300	50.0000	0.0000	(0.2156)	(0.0226)	0.0000	1	(0.2382)	01/06/2025
600563.SH	12/30/2024	SDB3260123659	400.00	16.2621	7,170.11	6,504.82	0.0000	4.3300	50.0000	0.0000	(0.8624)	(0.0903)	0.0000	1	(0.9527)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
XIAMEN SARATRONIC CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600563.SH	12/30/2024	SDB3260123659	300.00	16.2621	5,377.58	4,878.62	0.0000	4.3300	50.0000	0.0000	(0.6468)	(0.0678)	0.0000	1	(0.7146)	01/06/2025
600563.SH	12/27/2024	SDB3260123659	200.00	16.4272	3,403.47	3,285.44	0.0000	4.3300	50.0000	0.0000	(1.2281)	(0.1369)	0.0000	3	(1.3650)	01/06/2025
600563.SH	12/27/2024	SDB3260123659	4,000.00	16.4272	67,289.80	65,708.81	0.0000	4.3300	50.0000	0.0000	(24.2804)	(2.7379)	0.0000	3	(27.0183)	01/06/2025
600563.SH	12/27/2024	SDB3260123659	500.00	16.4272	8,471.68	8,213.60	0.0000	4.3300	50.0000	0.0000	(3.0569)	(0.3422)	0.0000	3	(3.3991)	01/06/2025
600563.SH	12/27/2024	SDB3260123659	200.00	16.4272	3,550.97	3,285.44	0.0000	4.3300	50.0000	0.0000	(1.2813)	(0.1369)	0.0000	3	(1.4182)	01/06/2025
600563.SH	12/27/2024	SDB3260123659	800.00	16.4272	13,641.45	13,141.76	0.0000	4.3300	50.0000	0.0000	(4.9223)	(0.5476)	0.0000	3	(5.4699)	01/06/2025
600563.SH	12/27/2024	SDB3260123659	100.00	16.4272	1,766.48	1,642.72	0.0000	4.3300	50.0000	0.0000	(0.6374)	(0.0684)	0.0000	3	(0.7058)	01/06/2025
600563.SH	12/27/2024	SDB3260123659	500.00	16.4272	8,796.86	8,213.60	0.0000	4.3300	50.0000	0.0000	(3.1742)	(0.3422)	0.0000	3	(3.5164)	01/06/2025
600563.SH	12/27/2024	SDB3260123659	1,200.00	16.4272	21,039.83	19,712.64	0.0000	4.3300	50.0000	0.0000	(7.5919)	(0.8214)	0.0000	3	(8.4132)	01/06/2025
600563.SH	12/27/2024	SDB3260123659	1,600.00	16.4272	27,602.18	26,283.52	0.0000	4.3300	50.0000	0.0000	(9.9598)	(1.0951)	0.0000	3	(11.0549)	01/06/2025
600563.SH	12/27/2024	SDB3260123659	400.00	16.4272	6,966.53	6,570.88	0.0000	4.3300	50.0000	0.0000	(2.5138)	(0.2738)	0.0000	3	(2.7875)	01/06/2025
600563.SH	12/27/2024	SDB3260123659	100.00	16.4272	1,792.53	1,642.72	0.0000	4.3300	50.0000	0.0000	(0.6468)	(0.0684)	0.0000	3	(0.7153)	01/06/2025
600563.SH	12/27/2024	SDB3260123659	100.00	16.4272	1,792.53	1,642.72	0.0000	4.3300	50.0000	0.0000	(0.6468)	(0.0684)	0.0000	3	(0.7153)	01/06/2025
600563.SH	12/27/2024	SDB3260123659	500.00	16.4272	8,962.64	8,213.60	0.0000	4.3300	50.0000	0.0000	(3.2340)	(0.3422)	0.0000	3	(3.5763)	01/06/2025
600563.SH	12/27/2024	SDB3260123659	600.00	16.4272	10,755.17	9,856.32	0.0000	4.3300	50.0000	0.0000	(3.8808)	(0.4107)	0.0000	3	(4.2915)	01/06/2025
600563.SH	12/27/2024	SDB3260123659	100.00	16.4272	1,792.53	1,642.72	0.0000	4.3300	50.0000	0.0000	(0.6468)	(0.0684)	0.0000	3	(0.7153)	01/06/2025
600563.SH	12/27/2024	SDB3260123659	300.00	16.4272	5,377.58	4,928.16	0.0000	4.3300	50.0000	0.0000	(1.9404)	(0.2053)	0.0000	3	(2.1458)	01/06/2025
600563.SH	12/27/2024	SDB3260123659	100.00	16.4272	1,792.53	1,642.72	0.0000	4.3300	50.0000	0.0000	(0.6468)	(0.0684)	0.0000	3	(0.7153)	01/06/2025
600563.SH	12/27/2024	SDB3260123659	200.00	16.4272	3,585.06	3,285.44	0.0000	4.3300	50.0000	0.0000	(1.2936)	(0.1369)	0.0000	3	(1.4305)	01/06/2025
600563.SH	12/27/2024	SDB3260123659	400.00	16.4272	7,170.11	6,570.88	0.0000	4.3300	50.0000	0.0000	(2.5872)	(0.2738)	0.0000	3	(2.8610)	01/06/2025
600563.SH	12/27/2024	SDB3260123659	200.00	16.4272	3,585.06	3,285.44	0.0000	4.3300	50.0000	0.0000	(1.2936)	(0.1369)	0.0000	3	(1.4305)	01/06/2025
600563.SH	12/27/2024	SDB3260123659	300.00	16.4272	5,377.58	4,928.16	0.0000	4.3300	50.0000	0.0000	(1.9404)	(0.2053)	0.0000	3	(2.1458)	01/06/2025
600563.SH	12/27/2024	SDB3260123659	100.00	16.4272	1,792.53	1,642.72	0.0000	4.3300	50.0000	0.0000	(0.6468)	(0.0684)	0.0000	3	(0.7153)	01/06/2025
600563.SH	12/27/2024	SDB3260123659	1,300.00	16.4272	23,302.86	21,355.36	0.0000	4.3300	50.0000	0.0000	(8.4084)	(0.8898)	0.0000	3	(9.2983)	01/06/2025
600563.SH	12/27/2024	SDB3260123659	700.00	16.4272	12,547.69	11,499.04	0.0000	4.3300	50.0000	0.0000	(4.5276)	(0.4791)	0.0000	3	(5.0068)	01/06/2025
600563.SH	12/27/2024	SDB3260123659	1,300.00	16.4272	23,302.86	21,355.36	0.0000	4.3300	50.0000	0.0000	(8.4084)	(0.8898)	0.0000	3	(9.2983)	01/06/2025
600563.SH	12/27/2024	SDB3260123659	2,000.00	16.4272	35,850.56	32,854.41	0.0000	4.3300	50.0000	0.0000	(12.9361)	(1.3689)	0.0000	3	(14.3050)	01/06/2025
600563.SH	12/27/2024	SDB3260123659	100.00	16.4272	1,792.53	1,642.72	0.0000	4.3300	50.0000	0.0000	(0.6468)	(0.0684)	0.0000	3	(0.7153)	01/06/2025
600563.SH	12/27/2024	SDB3260123659	100.00	16.4272	1,792.53	1,642.72	0.0000	4.3300	50.0000	0.0000	(0.6468)	(0.0684)	0.0000	3	(0.7153)	01/06/2025
600563.SH	12/27/2024	SDB3260123659	600.00	16.4272	10,755.17	9,856.32	0.0000	4.3300	50.0000	0.0000	(3.8808)	(0.4107)	0.0000	3	(4.2915)	01/06/2025
600563.SH	12/27/2024	SDB3260123659	400.00	16.4272	7,170.11	6,570.88	0.0000	4.3300	50.0000	0.0000	(2.5872)	(0.2738)	0.0000	3	(2.8610)	01/06/2025
600563.SH	12/27/2024	SDB3260123659	300.00	16.4272	5,377.58	4,928.16	0.0000	4.3300	50.0000	0.0000	(1.9404)	(0.2053)	0.0000	3	(2.1458)	01/06/2025
600563.SH	12/27/2024	SDB3260123659	200.00	16.4272	3,585.06	3,285.44	0.0000	4.3300	50.0000	0.0000	(1.2936)	(0.1369)	0.0000	3	(1.4305)	01/06/2025
600563.SH	12/27/2024	SDB3260123659	700.00	16.4272	12,547.69	11,499.04	0.0000	4.3300	50.0000	0.0000	(4.5276)	(0.4791)	0.0000	3	(5.0068)	01/06/2025
600563.SH	12/27/2024	SDB3260123659	1,200.00	16.4272	21,510.33	19,712.64	0.0000	4.3300	50.0000	0.0000	(7.7616)	(0.8214)	0.0000	3	(8.5830)	01/06/2025
600563.SH	12/27/2024	SDB3260123659	100.00	16.4272	1,792.53	1,642.72	0.0000	4.3300	50.0000	0.0000	(0.6468)	(0.0684)	0.0000	3	(0.7153)	01/06/2025
600563.SH	12/27/2024	SDB3260123659	400.00	16.4272	7,170.11	6,570.88	0.0000	4.3300	50.0000	0.0000	(2.5872)	(0.2738)	0.0000	3	(2.8610)	01/06/2025
600563.SH	12/27/2024	SDB3260123659	300.00	16.4272	5,377.58	4,928.16	0.0000	4.3300	50.0000	0.0000	(1.9404)	(0.2053)	0.0000	3	(2.1458)	01/06/2025
600563.SH	12/26/2024	SDB3260123659	200.00	16.7979	3,403.47	3,359.58	0.0000	4.3300	50.0000	0.0000	(0.4094)	(0.0467)	0.0000	1	(0.4560)	01/06/2025
600563.SH	12/26/2024	SDB3260123659	4,000.00	16.7979	67,289.80	67,191.69	0.0000	4.3300	50.0000	0.0000	(8.0935)	(0.9332)	0.0000	1	(9.0267)	01/06/2025
600563.SH	12/26/2024	SDB3260123659	500.00	16.7979	8,471.68	8,398.96	0.0000	4.3300	50.0000	0.0000	(0.1190)	(0.1167)	0.0000	1	(1.1356)	01/06/2025
600563.SH	12/26/2024	SDB3260123659	200.00	16.7979	3,550.97	3,359.58	0.0000	4.3300	50.0000	0.0000	(0.4271)	(0.0467)	0.0000	1	(0.4738)	01/06/2025
600563.SH	12/26/2024	SDB3260123659	800.00	16.7979	13,641.45	13,438.34	0.0000	4.3300	50.0000	0.0000	(1.6408)	(0.1866)	0.0000	1	(1.8274)	01/06/2025
600563.SH	12/26/2024	SDB3260123659	100.00	16.7979	1,766.48	1,679.79	0.0000	4.3300	50.0000	0.0000	(0.2125)	(0.0233)	0.0000	1	(0.2358)	01/06/2025
600563.SH	12/26/2024	SDB3260123659	500.00	16.7979	8,796.86	8,398.96	0.0000	4.3300	50.0000	0.0000	(1.0581)	(0.1167)	0.0000	1	(1.1747)	01/06/2025
600563.SH	12/26/2024	SDB3260123659	1,200.00	16.7979	21,039.83	20,157.51	0.0000	4.3300	50.0000	0.0000	(2.5306)	(0.2800)	0.0000	1	(2.8106)	01/06/2025
600563.SH	12/26/2024	SDB3260123659	1,600.00	16.7979	27,602.18	26,876.68	0.0000	4.3300	50.0000	0.0000	(3.3199)	(0.3733)	0.0000	1	(3.6932)	01/06/2025
600563.SH	12/26/2024	SDB3260123659	400.00	16.7979	6,966.53	6,719.17	0.0000	4.3300	50.0000	0.0000	(0.8379)	(0.0933)	0.0000	1	(0.9312)	01/06/2025
600563.SH	12/26/2024	SDB3260123659	100.00	16.7979	1,792.53	1,679.79	0.0000	4.3300	50.0000	0.0000	(0.2156)	(0.0233)	0.0000	1	(0.2389)	01/06/2025
600563.SH	12/26/2024	SDB3260123659	100.00	16.7979	1,792.53	1,679.79	0.0000	4.3300	50.0000	0.0000	(0.2156)	(0.0233)	0.0000	1	(0.2389)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
XIAMEN FATRONIC CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600563.SH	12/26/2024	SDB3260123659	500.00	16.7979	8,962.64	8,398.96	0.0000	4.3300	50.0000	0.0000	(1.0780)	(0.1167)	0.0000	1	(1.1947)	01/06/2025
600563.SH	12/26/2024	SDB3260123659	600.00	16.7979	10,755.17	10,078.75	0.0000	4.3300	50.0000	0.0000	(1.2936)	(0.1400)	0.0000	1	(1.4336)	01/06/2025
600563.SH	12/26/2024	SDB3260123659	100.00	16.7979	1,792.53	1,679.79	0.0000	4.3300	50.0000	0.0000	(0.2156)	(0.0233)	0.0000	1	(0.2389)	01/06/2025
600563.SH	12/26/2024	SDB3260123659	300.00	16.7979	5,377.58	5,039.38	0.0000	4.3300	50.0000	0.0000	(0.6468)	(0.0700)	0.0000	1	(0.7168)	01/06/2025
600563.SH	12/26/2024	SDB3260123659	100.00	16.7979	1,792.53	1,679.79	0.0000	4.3300	50.0000	0.0000	(0.2156)	(0.0233)	0.0000	1	(0.2389)	01/06/2025
600563.SH	12/26/2024	SDB3260123659	200.00	16.7979	3,585.06	3,359.58	0.0000	4.3300	50.0000	0.0000	(0.4312)	(0.0467)	0.0000	1	(0.4779)	01/06/2025
600563.SH	12/26/2024	SDB3260123659	400.00	16.7979	7,170.11	6,719.17	0.0000	4.3300	50.0000	0.0000	(0.8624)	(0.0933)	0.0000	1	(0.9557)	01/06/2025
600563.SH	12/26/2024	SDB3260123659	200.00	16.7979	3,585.06	3,359.58	0.0000	4.3300	50.0000	0.0000	(0.4312)	(0.0467)	0.0000	1	(0.4779)	01/06/2025
600563.SH	12/26/2024	SDB3260123659	300.00	16.7979	5,377.58	5,039.38	0.0000	4.3300	50.0000	0.0000	(0.6468)	(0.0700)	0.0000	1	(0.7168)	01/06/2025
600563.SH	12/26/2024	SDB3260123659	100.00	16.7979	1,792.53	1,679.79	0.0000	4.3300	50.0000	0.0000	(0.2156)	(0.0233)	0.0000	1	(0.2389)	01/06/2025
600563.SH	12/26/2024	SDB3260123659	1,300.00	16.7979	23,302.86	21,837.30	0.0000	4.3300	50.0000	0.0000	(2.8028)	(0.3033)	0.0000	1	(3.1061)	01/06/2025
600563.SH	12/26/2024	SDB3260123659	700.00	16.7979	12,547.69	11,758.55	0.0000	4.3300	50.0000	0.0000	(1.5092)	(0.1633)	0.0000	1	(1.6725)	01/06/2025
600563.SH	12/26/2024	SDB3260123659	1,300.00	16.7979	23,302.86	21,837.30	0.0000	4.3300	50.0000	0.0000	(2.8028)	(0.3033)	0.0000	1	(3.1061)	01/06/2025
600563.SH	12/26/2024	SDB3260123659	2,000.00	16.7979	35,850.56	33,595.84	0.0000	4.3300	50.0000	0.0000	(4.3120)	(0.4666)	0.0000	1	(4.7786)	01/06/2025
600563.SH	12/26/2024	SDB3260123659	100.00	16.7979	1,792.53	1,679.79	0.0000	4.3300	50.0000	0.0000	(0.2156)	(0.0233)	0.0000	1	(0.2389)	01/06/2025
600563.SH	12/26/2024	SDB3260123659	100.00	16.7979	1,792.53	1,679.79	0.0000	4.3300	50.0000	0.0000	(0.2156)	(0.0233)	0.0000	1	(0.2389)	01/06/2025
600563.SH	12/26/2024	SDB3260123659	600.00	16.7979	10,755.17	10,078.75	0.0000	4.3300	50.0000	0.0000	(1.2936)	(0.1400)	0.0000	1	(1.4336)	01/06/2025
600563.SH	12/26/2024	SDB3260123659	400.00	16.7979	7,170.11	6,719.17	0.0000	4.3300	50.0000	0.0000	(0.8624)	(0.0933)	0.0000	1	(0.9557)	01/06/2025
600563.SH	12/26/2024	SDB3260123659	300.00	16.7979	5,377.58	5,039.38	0.0000	4.3300	50.0000	0.0000	(0.6468)	(0.0700)	0.0000	1	(0.7168)	01/06/2025
600563.SH	12/26/2024	SDB3260123659	200.00	16.7979	3,585.06	3,359.58	0.0000	4.3300	50.0000	0.0000	(0.4312)	(0.0467)	0.0000	1	(0.4779)	01/06/2025
600563.SH	12/26/2024	SDB3260123659	700.00	16.7979	12,547.69	11,758.55	0.0000	4.3300	50.0000	0.0000	(1.5092)	(0.1633)	0.0000	1	(1.6725)	01/06/2025
600563.SH	12/26/2024	SDB3260123659	1,200.00	16.7979	21,510.33	20,157.51	0.0000	4.3300	50.0000	0.0000	(2.5872)	(0.2800)	0.0000	1	(2.8672)	01/06/2025
600563.SH	12/26/2024	SDB3260123659	100.00	16.7979	1,792.53	1,679.79	0.0000	4.3300	50.0000	0.0000	(0.2156)	(0.0233)	0.0000	1	(0.2389)	01/06/2025
600563.SH	12/26/2024	SDB3260123659	400.00	16.7979	7,170.11	6,719.17	0.0000	4.3300	50.0000	0.0000	(0.8624)	(0.0933)	0.0000	1	(0.9557)	01/06/2025
600563.SH	12/26/2024	SDB3260123659	300.00	16.7979	5,377.58	5,039.38	0.0000	4.3300	50.0000	0.0000	(0.6468)	(0.0700)	0.0000	1	(0.7168)	01/06/2025
600563.SH	12/24/2024	SDB3260123659	200.00	16.7979	3,403.47	3,359.58	0.0000	4.3300	50.0000	0.0000	(0.8187)	(0.0933)	0.0000	2	(0.9120)	01/06/2025
600563.SH	12/24/2024	SDB3260123659	4,000.00	16.7979	67,289.80	67,191.69	0.0000	4.3300	50.0000	0.0000	(16.1869)	(1.8664)	0.0000	2	(18.0534)	01/06/2025
600563.SH	12/24/2024	SDB3260123659	500.00	16.7979	8,471.68	8,398.96	0.0000	4.3300	50.0000	0.0000	(2.0379)	(0.2333)	0.0000	2	(2.2712)	01/06/2025
600563.SH	12/24/2024	SDB3260123659	200.00	16.7979	3,550.97	3,359.58	0.0000	4.3300	50.0000	0.0000	(0.8542)	(0.0933)	0.0000	2	(0.9475)	01/06/2025
600563.SH	12/24/2024	SDB3260123659	800.00	16.7979	13,641.45	13,438.34	0.0000	4.3300	50.0000	0.0000	(3.2815)	(0.3733)	0.0000	2	(3.6548)	01/06/2025
600563.SH	12/24/2024	SDB3260123659	100.00	16.7979	1,766.48	1,679.79	0.0000	4.3300	50.0000	0.0000	(0.4249)	(0.0467)	0.0000	2	(0.4716)	01/06/2025
600563.SH	12/24/2024	SDB3260123659	500.00	16.7979	8,796.86	8,398.96	0.0000	4.3300	50.0000	0.0000	(2.2161)	(0.2333)	0.0000	2	(2.3494)	01/06/2025
600563.SH	12/24/2024	SDB3260123659	1,200.00	16.7979	21,039.83	20,157.51	0.0000	4.3300	50.0000	0.0000	(5.0612)	(0.5599)	0.0000	2	(5.6212)	01/06/2025
600563.SH	12/24/2024	SDB3260123659	1,600.00	16.7979	27,602.18	26,876.68	0.0000	4.3300	50.0000	0.0000	(6.6399)	(0.7466)	0.0000	2	(7.3864)	01/06/2025
600563.SH	12/24/2024	SDB3260123659	400.00	16.7979	6,966.53	6,719.17	0.0000	4.3300	50.0000	0.0000	(1.6758)	(0.1866)	0.0000	2	(1.8625)	01/06/2025
600563.SH	12/24/2024	SDB3260123659	100.00	16.7979	1,792.53	1,679.79	0.0000	4.3300	50.0000	0.0000	(0.4312)	(0.0467)	0.0000	2	(0.4779)	01/06/2025
600563.SH	12/24/2024	SDB3260123659	100.00	16.7979	1,792.53	1,679.79	0.0000	4.3300	50.0000	0.0000	(0.4312)	(0.0467)	0.0000	2	(0.4779)	01/06/2025
600563.SH	12/24/2024	SDB3260123659	500.00	16.7979	8,962.64	8,398.96	0.0000	4.3300	50.0000	0.0000	(2.1560)	(0.2333)	0.0000	2	(2.3893)	01/06/2025
600563.SH	12/24/2024	SDB3260123659	600.00	16.7979	10,755.17	10,078.75	0.0000	4.3300	50.0000	0.0000	(2.5872)	(0.2800)	0.0000	2	(2.8672)	01/06/2025
600563.SH	12/24/2024	SDB3260123659	100.00	16.7979	1,792.53	1,679.79	0.0000	4.3300	50.0000	0.0000	(0.4312)	(0.0467)	0.0000	2	(0.4779)	01/06/2025
600563.SH	12/24/2024	SDB3260123659	300.00	16.7979	5,377.58	5,039.38	0.0000	4.3300	50.0000	0.0000	(1.2936)	(0.1400)	0.0000	2	(1.4336)	01/06/2025
600563.SH	12/24/2024	SDB3260123659	100.00	16.7979	1,792.53	1,679.79	0.0000	4.3300	50.0000	0.0000	(0.4312)	(0.0467)	0.0000	2	(0.4779)	01/06/2025
600563.SH	12/24/2024	SDB3260123659	200.00	16.7979	3,585.06	3,359.58	0.0000	4.3300	50.0000	0.0000	(0.8624)	(0.0933)	0.0000	2	(0.9557)	01/06/2025
600563.SH	12/24/2024	SDB3260123659	400.00	16.7979	7,170.11	6,719.17	0.0000	4.3300	50.0000	0.0000	(1.7248)	(0.1866)	0.0000	2	(1.9115)	01/06/2025
600563.SH	12/24/2024	SDB3260123659	200.00	16.7979	3,585.06	3,359.58	0.0000	4.3300	50.0000	0.0000	(0.8624)	(0.0933)	0.0000	2	(0.9557)	01/06/2025
600563.SH	12/24/2024	SDB3260123659	300.00	16.7979	5,377.58	5,039.38	0.0000	4.3300	50.0000	0.0000	(1.2936)	(0.1400)	0.0000	2	(1.4336)	01/06/2025
600563.SH	12/24/2024	SDB3260123659	100.00	16.7979	1,792.53	1,679.79	0.0000	4.3300	50.0000	0.0000	(0.4312)	(0.0467)	0.0000	2	(0.4779)	01/06/2025
600563.SH	12/24/2024	SDB3260123659	1,300.00	16.7979	23,302.86	21,837.30	0.0000	4.3300	50.0000	0.0000	(5.6056)	(0.6066)	0.0000	2	(6.2122)	01/06/2025
600563.SH	12/24/2024	SDB3260123659	700.00	16.7979	12,547.69	11,758.55	0.0000	4.3300	50.0000	0.0000	(3.0184)	(0.3266)	0.0000	2	(3.3450)	01/06/2025
600563.SH	12/24/2024	SDB3260123659	1,300.00	16.7979	23,302.86	21,837.30	0.0000	4.3300	50.0000	0.0000	(5.6056)	(0.6066)	0.0000	2	(6.2122)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
XIAMEN FARATRONIC CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600563.SH	12/24/2024	SDB3260123659	2,000.00	16.7979	35,850.56	33,595.84	0.0000	4.3300	50.0000	0.0000	(8.6241)	(0.9332)	0.0000	2	(9.5573)	01/06/2025
600563.SH	12/24/2024	SDB3260123659	100.00	16.7979	1,792.53	1,679.79	0.0000	4.3300	50.0000	0.0000	(0.4312)	(0.0467)	0.0000	2	(0.4779)	01/06/2025
600563.SH	12/24/2024	SDB3260123659	100.00	16.7979	1,792.53	1,679.79	0.0000	4.3300	50.0000	0.0000	(0.4312)	(0.0467)	0.0000	2	(0.4779)	01/06/2025
600563.SH	12/24/2024	SDB3260123659	600.00	16.7979	10,755.17	10,078.75	0.0000	4.3300	50.0000	0.0000	(2.5872)	(0.2800)	0.0000	2	(2.8672)	01/06/2025
600563.SH	12/24/2024	SDB3260123659	400.00	16.7979	7,170.11	6,719.17	0.0000	4.3300	50.0000	0.0000	(1.7248)	(0.1866)	0.0000	2	(1.9115)	01/06/2025
600563.SH	12/24/2024	SDB3260123659	300.00	16.7979	5,377.58	5,039.38	0.0000	4.3300	50.0000	0.0000	(1.2936)	(0.1400)	0.0000	2	(1.4336)	01/06/2025
600563.SH	12/24/2024	SDB3260123659	200.00	16.7979	3,585.06	3,359.58	0.0000	4.3300	50.0000	0.0000	(0.8624)	(0.0933)	0.0000	2	(0.9557)	01/06/2025
600563.SH	12/24/2024	SDB3260123659	700.00	16.7979	12,547.69	11,758.55	0.0000	4.3300	50.0000	0.0000	(3.0184)	(0.3266)	0.0000	2	(3.3450)	01/06/2025
600563.SH	12/24/2024	SDB3260123659	1,200.00	16.7979	21,510.33	20,157.51	0.0000	4.3300	50.0000	0.0000	(5.1744)	(0.5599)	0.0000	2	(5.7344)	01/06/2025
600563.SH	12/24/2024	SDB3260123659	100.00	16.7979	1,792.53	1,679.79	0.0000	4.3300	50.0000	0.0000	(0.4312)	(0.0467)	0.0000	2	(0.4779)	01/06/2025
600563.SH	12/24/2024	SDB3260123659	400.00	16.7979	7,170.11	6,719.17	0.0000	4.3300	50.0000	0.0000	(1.7248)	(0.1866)	0.0000	2	(1.9115)	01/06/2025
600563.SH	12/24/2024	SDB3260123659	300.00	16.7979	5,377.58	5,039.38	0.0000	4.3300	50.0000	0.0000	(1.2936)	(0.1400)	0.0000	2	(1.4336)	01/06/2025
600563.SH	12/23/2024	SDB3260123659	200.00	16.8002	3,403.47	3,360.04	0.0000	4.3300	50.0000	0.0000	(0.4094)	(0.0467)	0.0000	1	(0.4560)	01/06/2025
600563.SH	12/23/2024	SDB3260123659	4,000.00	16.8002	67,289.80	67,200.70	0.0000	4.3300	50.0000	0.0000	(8.0935)	(0.9333)	0.0000	1	(9.0268)	01/06/2025
600563.SH	12/23/2024	SDB3260123659	500.00	16.8002	8,471.68	8,400.09	0.0000	4.3300	50.0000	0.0000	(1.0190)	(0.1167)	0.0000	1	(1.1356)	01/06/2025
600563.SH	12/23/2024	SDB3260123659	200.00	16.8002	3,550.97	3,360.04	0.0000	4.3300	50.0000	0.0000	(0.4271)	(0.0467)	0.0000	1	(0.4738)	01/06/2025
600563.SH	12/23/2024	SDB3260123659	800.00	16.8002	13,641.45	13,440.14	0.0000	4.3300	50.0000	0.0000	(1.6408)	(0.1867)	0.0000	1	(1.8274)	01/06/2025
600563.SH	12/23/2024	SDB3260123659	100.00	16.8002	1,766.48	1,680.02	0.0000	4.3300	50.0000	0.0000	(0.2125)	(0.0233)	0.0000	1	(0.2358)	01/06/2025
600563.SH	12/23/2024	SDB3260123659	500.00	16.8002	8,796.86	8,400.09	0.0000	4.3300	50.0000	0.0000	(1.0581)	(0.1167)	0.0000	1	(1.1747)	01/06/2025
600563.SH	12/23/2024	SDB3260123659	1,200.00	16.8002	21,039.83	20,160.21	0.0000	4.3300	50.0000	0.0000	(2.5306)	(0.2800)	0.0000	1	(2.8106)	01/06/2025
600563.SH	12/23/2024	SDB3260123659	1,600.00	16.8002	27,602.18	26,880.28	0.0000	4.3300	50.0000	0.0000	(3.3199)	(0.3733)	0.0000	1	(3.6933)	01/06/2025
600563.SH	12/23/2024	SDB3260123659	400.00	16.8002	6,966.53	6,720.07	0.0000	4.3300	50.0000	0.0000	(0.8379)	(0.0933)	0.0000	1	(0.9313)	01/06/2025
600563.SH	12/23/2024	SDB3260123659	100.00	16.8002	1,792.53	1,680.02	0.0000	4.3300	50.0000	0.0000	(0.2156)	(0.0233)	0.0000	1	(0.2389)	01/06/2025
600563.SH	12/23/2024	SDB3260123659	100.00	16.8002	1,792.53	1,680.02	0.0000	4.3300	50.0000	0.0000	(0.2156)	(0.0233)	0.0000	1	(0.2389)	01/06/2025
600563.SH	12/23/2024	SDB3260123659	500.00	16.8002	8,962.64	8,400.09	0.0000	4.3300	50.0000	0.0000	(1.0780)	(0.1167)	0.0000	1	(1.1947)	01/06/2025
600563.SH	12/23/2024	SDB3260123659	600.00	16.8002	10,755.17	10,080.11	0.0000	4.3300	50.0000	0.0000	(1.2936)	(0.1400)	0.0000	1	(1.4336)	01/06/2025
600563.SH	12/23/2024	SDB3260123659	100.00	16.8002	1,792.53	1,680.02	0.0000	4.3300	50.0000	0.0000	(0.2156)	(0.0233)	0.0000	1	(0.2389)	01/06/2025
600563.SH	12/23/2024	SDB3260123659	300.00	16.8002	5,377.58	5,040.05	0.0000	4.3300	50.0000	0.0000	(0.6468)	(0.0700)	0.0000	1	(0.7168)	01/06/2025
600563.SH	12/23/2024	SDB3260123659	100.00	16.8002	1,792.53	1,680.02	0.0000	4.3300	50.0000	0.0000	(0.2156)	(0.0233)	0.0000	1	(0.2389)	01/06/2025
600563.SH	12/23/2024	SDB3260123659	200.00	16.8002	3,585.06	3,360.04	0.0000	4.3300	50.0000	0.0000	(0.4312)	(0.0467)	0.0000	1	(0.4779)	01/06/2025
600563.SH	12/23/2024	SDB3260123659	400.00	16.8002	7,170.11	6,720.07	0.0000	4.3300	50.0000	0.0000	(0.8624)	(0.0933)	0.0000	1	(0.9557)	01/06/2025
600563.SH	12/23/2024	SDB3260123659	200.00	16.8002	3,585.06	3,360.04	0.0000	4.3300	50.0000	0.0000	(0.4312)	(0.0467)	0.0000	1	(0.4779)	01/06/2025
600563.SH	12/23/2024	SDB3260123659	300.00	16.8002	5,377.58	5,040.05	0.0000	4.3300	50.0000	0.0000	(0.6468)	(0.0700)	0.0000	1	(0.7168)	01/06/2025
600563.SH	12/23/2024	SDB3260123659	100.00	16.8002	1,792.53	1,680.02	0.0000	4.3300	50.0000	0.0000	(0.2156)	(0.0233)	0.0000	1	(0.2389)	01/06/2025
600563.SH	12/23/2024	SDB3260123659	1,300.00	16.8002	23,302.86	21,840.23	0.0000	4.3300	50.0000	0.0000	(2.8028)	(0.3033)	0.0000	1	(3.1062)	01/06/2025
600563.SH	12/23/2024	SDB3260123659	700.00	16.8002	12,547.69	11,760.12	0.0000	4.3300	50.0000	0.0000	(1.6333)	(0.1633)	0.0000	1	(1.6725)	01/06/2025
600563.SH	12/23/2024	SDB3260123659	1,300.00	16.8002	23,302.86	21,840.23	0.0000	4.3300	50.0000	0.0000	(2.8028)	(0.3033)	0.0000	1	(3.1062)	01/06/2025
600563.SH	12/23/2024	SDB3260123659	2,000.00	16.8002	35,850.56	33,600.35	0.0000	4.3300	50.0000	0.0000	(4.3120)	(0.4667)	0.0000	1	(4.7787)	01/06/2025
600563.SH	12/23/2024	SDB3260123659	100.00	16.8002	1,792.53	1,680.02	0.0000	4.3300	50.0000	0.0000	(0.2156)	(0.0233)	0.0000	1	(0.2389)	01/06/2025
600563.SH	12/23/2024	SDB3260123659	100.00	16.8002	1,792.53	1,680.02	0.0000	4.3300	50.0000	0.0000	(0.2156)	(0.0233)	0.0000	1	(0.2389)	01/06/2025
600563.SH	12/23/2024	SDB3260123659	600.00	16.8002	10,755.17	10,080.11	0.0000	4.3300	50.0000	0.0000	(1.2936)	(0.1400)	0.0000	1	(1.4336)	01/06/2025
600563.SH	12/23/2024	SDB3260123659	400.00	16.8002	7,170.11	6,720.07	0.0000	4.3300	50.0000	0.0000	(0.8624)	(0.0933)	0.0000	1	(0.9557)	01/06/2025
600563.SH	12/23/2024	SDB3260123659	300.00	16.8002	5,377.58	5,040.05	0.0000	4.3300	50.0000	0.0000	(0.6468)	(0.0700)	0.0000	1	(0.7168)	01/06/2025
600563.SH	12/23/2024	SDB3260123659	200.00	16.8002	3,585.06	3,360.04	0.0000	4.3300	50.0000	0.0000	(0.4312)	(0.0467)	0.0000	1	(0.4779)	01/06/2025
600563.SH	12/23/2024	SDB3260123659	700.00	16.8002	12,547.69	11,760.12	0.0000	4.3300	50.0000	0.0000	(1.5092)	(0.1633)	0.0000	1	(1.6725)	01/06/2025
600563.SH	12/23/2024	SDB3260123659	1,200.00	16.8002	21,510.33	20,160.21	0.0000	4.3300	50.0000	0.0000	(2.5872)	(0.2800)	0.0000	1	(2.8672)	01/06/2025
600563.SH	12/23/2024	SDB3260123659	100.00	16.8002	1,792.53	1,680.02	0.0000	4.3300	50.0000	0.0000	(0.2156)	(0.0233)	0.0000	1	(0.2389)	01/06/2025
600563.SH	12/23/2024	SDB3260123659	400.00	16.8002	7,170.11	6,720.07	0.0000	4.3300	50.0000	0.0000	(0.8624)	(0.0933)	0.0000	1	(0.9557)	01/06/2025
600563.SH	12/23/2024	SDB3260123659	300.00	16.8002	5,377.58	5,040.05	0.0000	4.3300	50.0000	0.0000	(0.6468)	(0.0700)	0.0000	1	(0.7168)	01/06/2025
600563.SH	12/20/2024	SDB3260123659	200.00	16.8270	3,403.47	3,365.40	0.0000	4.3300	50.0000	0.0000	(1.2281)	(0.1402)	0.0000	3	(1.3683)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
XIAMEN FARATRONIC CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600563.SH	12/20/2024	SDB3260123659	4,000.00	16.8270	67,289.80	67,308.02	0.0000	4.3300	50.0000	0.0000	(24.2804)	(2.8045)	0.0000	3	(27.0849)	01/06/2025
600563.SH	12/20/2024	SDB3260123659	500.00	16.8270	8,471.68	8,413.50	0.0000	4.3300	50.0000	0.0000	(3.0569)	(0.3506)	0.0000	3	(3.4074)	01/06/2025
600563.SH	12/20/2024	SDB3260123659	200.00	16.8270	3,550.97	3,365.40	0.0000	4.3300	50.0000	0.0000	(1.2813)	(0.1402)	0.0000	3	(1.4215)	01/06/2025
600563.SH	12/20/2024	SDB3260123659	800.00	16.8270	13,641.45	13,461.60	0.0000	4.3300	50.0000	0.0000	(4.9223)	(0.5609)	0.0000	3	(5.4832)	01/06/2025
600563.SH	12/20/2024	SDB3260123659	100.00	16.8270	1,766.48	1,682.70	0.0000	4.3300	50.0000	0.0000	(0.6374)	(0.0701)	0.0000	3	(0.7075)	01/06/2025
600563.SH	12/20/2024	SDB3260123659	500.00	16.8270	8,796.86	8,413.50	0.0000	4.3300	50.0000	0.0000	(3.1742)	(0.3506)	0.0000	3	(3.5248)	01/06/2025
600563.SH	12/20/2024	SDB3260123659	1,200.00	16.8270	21,039.83	20,192.41	0.0000	4.3300	50.0000	0.0000	(7.5919)	(0.8414)	0.0000	3	(8.4332)	01/06/2025
600563.SH	12/20/2024	SDB3260123659	1,600.00	16.8270	27,602.18	26,923.21	0.0000	4.3300	50.0000	0.0000	(9.9598)	(1.1218)	0.0000	3	(11.0816)	01/06/2025
600563.SH	12/20/2024	SDB3260123659	400.00	16.8270	6,966.53	6,730.80	0.0000	4.3300	50.0000	0.0000	(2.5138)	(0.2805)	0.0000	3	(2.7942)	01/06/2025
600563.SH	12/20/2024	SDB3260123659	100.00	16.8270	1,792.53	1,682.70	0.0000	4.3300	50.0000	0.0000	(0.6468)	(0.0701)	0.0000	3	(0.7169)	01/06/2025
600563.SH	12/20/2024	SDB3260123659	100.00	16.8270	1,792.53	1,682.70	0.0000	4.3300	50.0000	0.0000	(0.6468)	(0.0701)	0.0000	3	(0.7169)	01/06/2025
600563.SH	12/20/2024	SDB3260123659	500.00	16.8270	8,962.64	8,413.50	0.0000	4.3300	50.0000	0.0000	(3.2340)	(0.3506)	0.0000	3	(3.5846)	01/06/2025
600563.SH	12/20/2024	SDB3260123659	600.00	16.8270	10,755.17	10,096.20	0.0000	4.3300	50.0000	0.0000	(3.8808)	(0.4207)	0.0000	3	(4.3015)	01/06/2025
600563.SH	12/20/2024	SDB3260123659	100.00	16.8270	1,792.53	1,682.70	0.0000	4.3300	50.0000	0.0000	(0.6468)	(0.0701)	0.0000	3	(0.7169)	01/06/2025
600563.SH	12/20/2024	SDB3260123659	300.00	16.8270	5,377.58	5,048.10	0.0000	4.3300	50.0000	0.0000	(1.9404)	(0.2103)	0.0000	3	(2.1507)	01/06/2025
600563.SH	12/20/2024	SDB3260123659	100.00	16.8270	1,792.53	1,682.70	0.0000	4.3300	50.0000	0.0000	(0.6468)	(0.0701)	0.0000	3	(0.7169)	01/06/2025
600563.SH	12/20/2024	SDB3260123659	200.00	16.8270	3,585.06	3,365.40	0.0000	4.3300	50.0000	0.0000	(1.2936)	(0.1402)	0.0000	3	(1.4338)	01/06/2025
600563.SH	12/20/2024	SDB3260123659	400.00	16.8270	7,170.11	6,730.80	0.0000	4.3300	50.0000	0.0000	(2.5872)	(0.2805)	0.0000	3	(2.8677)	01/06/2025
600563.SH	12/20/2024	SDB3260123659	200.00	16.8270	3,585.06	3,365.40	0.0000	4.3300	50.0000	0.0000	(1.2936)	(0.1402)	0.0000	3	(1.4338)	01/06/2025
600563.SH	12/20/2024	SDB3260123659	300.00	16.8270	5,377.58	5,048.10	0.0000	4.3300	50.0000	0.0000	(1.9404)	(0.2103)	0.0000	3	(2.1507)	01/06/2025
600563.SH	12/20/2024	SDB3260123659	100.00	16.8270	1,792.53	1,682.70	0.0000	4.3300	50.0000	0.0000	(0.6468)	(0.0701)	0.0000	3	(0.7169)	01/06/2025
600563.SH	12/20/2024	SDB3260123659	1,300.00	16.8270	23,302.86	21,875.11	0.0000	4.3300	50.0000	0.0000	(8.4084)	(0.9115)	0.0000	3	(9.3199)	01/06/2025
600563.SH	12/20/2024	SDB3260123659	700.00	16.8270	12,547.69	11,778.90	0.0000	4.3300	50.0000	0.0000	(4.5276)	(0.4908)	0.0000	3	(5.0184)	01/06/2025
600563.SH	12/20/2024	SDB3260123659	1,300.00	16.8270	23,302.86	21,875.11	0.0000	4.3300	50.0000	0.0000	(8.4084)	(0.9115)	0.0000	3	(9.3199)	01/06/2025
600563.SH	12/20/2024	SDB3260123659	2,000.00	16.8270	35,850.56	33,654.01	0.0000	4.3300	50.0000	0.0000	(12.9361)	(1.4023)	0.0000	3	(14.3383)	01/06/2025
600563.SH	12/20/2024	SDB3260123659	100.00	16.8270	1,792.53	1,682.70	0.0000	4.3300	50.0000	0.0000	(0.6468)	(0.0701)	0.0000	3	(0.7169)	01/06/2025
600563.SH	12/20/2024	SDB3260123659	100.00	16.8270	1,792.53	1,682.70	0.0000	4.3300	50.0000	0.0000	(0.6468)	(0.0701)	0.0000	3	(0.7169)	01/06/2025
600563.SH	12/20/2024	SDB3260123659	600.00	16.8270	10,755.17	10,096.20	0.0000	4.3300	50.0000	0.0000	(3.8808)	(0.4207)	0.0000	3	(4.3015)	01/06/2025
600563.SH	12/20/2024	SDB3260123659	400.00	16.8270	7,170.11	6,730.80	0.0000	4.3300	50.0000	0.0000	(2.5872)	(0.2805)	0.0000	3	(2.8677)	01/06/2025
600563.SH	12/20/2024	SDB3260123659	300.00	16.8270	5,377.58	5,048.10	0.0000	4.3300	50.0000	0.0000	(1.9404)	(0.2103)	0.0000	3	(2.1507)	01/06/2025
600563.SH	12/20/2024	SDB3260123659	200.00	16.8270	3,585.06	3,365.40	0.0000	4.3300	50.0000	0.0000	(1.2936)	(0.1402)	0.0000	3	(1.4338)	01/06/2025
600563.SH	12/20/2024	SDB3260123659	700.00	16.8270	12,547.69	11,778.90	0.0000	4.3300	50.0000	0.0000	(4.5276)	(0.4908)	0.0000	3	(5.0184)	01/06/2025
600563.SH	12/20/2024	SDB3260123659	1,200.00	16.8270	21,510.33	20,192.41	0.0000	4.3300	50.0000	0.0000	(7.7616)	(0.8414)	0.0000	3	(8.6030)	01/06/2025
600563.SH	12/20/2024	SDB3260123659	100.00	16.8270	1,792.53	1,682.70	0.0000	4.3300	50.0000	0.0000	(0.6468)	(0.0701)	0.0000	3	(0.7169)	01/06/2025
600563.SH	12/20/2024	SDB3260123659	400.00	16.8270	7,170.11	6,730.80	0.0000	4.3300	50.0000	0.0000	(2.5872)	(0.2805)	0.0000	3	(2.8677)	01/06/2025
600563.SH	12/20/2024	SDB3260123659	300.00	16.8270	5,377.58	5,048.10	0.0000	4.3300	50.0000	0.0000	(1.9404)	(0.2103)	0.0000	3	(2.1507)	01/06/2025
600563.SH	12/19/2024	SDB3260123659	200.00	16.9499	3,403.47	3,389.98	0.0000	4.5800	50.0000	0.0000	(0.4330)	(0.0471)	0.0000	1	(0.4801)	01/06/2025
600563.SH	12/19/2024	SDB3260123659	4,000.00	16.9499	67,289.80	67,799.68	0.0000	4.5800	50.0000	0.0000	(8.5608)	(0.9417)	0.0000	1	(9.5024)	01/06/2025
600563.SH	12/19/2024	SDB3260123659	500.00	16.9499	8,471.68	8,474.96	0.0000	4.5800	50.0000	0.0000	(1.0778)	(0.1177)	0.0000	1	(1.1955)	01/06/2025
600563.SH	12/19/2024	SDB3260123659	200.00	16.9499	3,550.97	3,389.98	0.0000	4.5800	50.0000	0.0000	(0.4518)	(0.0471)	0.0000	1	(0.4988)	01/06/2025
600563.SH	12/19/2024	SDB3260123659	800.00	16.9499	13,641.45	13,559.94	0.0000	4.5800	50.0000	0.0000	(1.7355)	(0.1883)	0.0000	1	(1.9238)	01/06/2025
600563.SH	12/19/2024	SDB3260123659	100.00	16.9499	1,766.48	1,694.99	0.0000	4.5800	50.0000	0.0000	(0.2247)	(0.0235)	0.0000	1	(0.2483)	01/06/2025
600563.SH	12/19/2024	SDB3260123659	500.00	16.9499	8,796.86	8,474.96	0.0000	4.5800	50.0000	0.0000	(1.1192)	(0.1177)	0.0000	1	(1.2369)	01/06/2025
600563.SH	12/19/2024	SDB3260123659	1,200.00	16.9499	21,039.83	20,339.90	0.0000	4.5800	50.0000	0.0000	(2.6767)	(0.2825)	0.0000	1	(2.9592)	01/06/2025
600563.SH	12/19/2024	SDB3260123659	1,600.00	16.9499	27,602.18	27,119.87	0.0000	4.5800	50.0000	0.0000	(3.5116)	(0.3767)	0.0000	1	(3.8883)	01/06/2025
600563.SH	12/19/2024	SDB3260123659	400.00	16.9499	6,966.53	6,779.97	0.0000	4.5800	50.0000	0.0000	(0.8863)	(0.0942)	0.0000	1	(0.9805)	01/06/2025
600563.SH	12/19/2024	SDB3260123659	100.00	16.9499	1,792.53	1,694.99	0.0000	4.5800	50.0000	0.0000	(0.2280)	(0.0235)	0.0000	1	(0.2516)	01/06/2025
600563.SH	12/19/2024	SDB3260123659	100.00	16.9499	1,792.53	1,694.99	0.0000	4.5800	50.0000	0.0000	(0.2280)	(0.0235)	0.0000	1	(0.2516)	01/06/2025
600563.SH	12/19/2024	SDB3260123659	500.00	16.9499	8,962.64	8,474.96	0.0000	4.5800	50.0000	0.0000	(1.1402)	(0.1177)	0.0000	1	(1.2580)	01/06/2025
600563.SH	12/19/2024	SDB3260123659	600.00	16.9499	10,755.17	10,169.95	0.0000	4.5800	50.0000	0.0000	(1.3683)	(0.1412)	0.0000	1	(1.5095)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
XIAMEN FARATRONIC CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600563.SH	12/19/2024	SDB3260123659	100.00	16.9499	1,792.53	1,694.99	0.0000	4.5800	50.0000	0.0000	(0.2280)	(0.0235)	0.0000	1	(0.2516)	01/06/2025
600563.SH	12/19/2024	SDB3260123659	300.00	16.9499	5,377.58	5,084.98	0.0000	4.5800	50.0000	0.0000	(0.6841)	(0.0706)	0.0000	1	(0.7548)	01/06/2025
600563.SH	12/19/2024	SDB3260123659	100.00	16.9499	1,792.53	1,694.99	0.0000	4.5800	50.0000	0.0000	(0.2280)	(0.0235)	0.0000	1	(0.2516)	01/06/2025
600563.SH	12/19/2024	SDB3260123659	200.00	16.9499	3,585.06	3,389.98	0.0000	4.5800	50.0000	0.0000	(0.4561)	(0.0471)	0.0000	1	(0.5032)	01/06/2025
600563.SH	12/19/2024	SDB3260123659	400.00	16.9499	7,170.11	6,779.97	0.0000	4.5800	50.0000	0.0000	(0.9122)	(0.0942)	0.0000	1	(1.0064)	01/06/2025
600563.SH	12/19/2024	SDB3260123659	200.00	16.9499	3,585.06	3,389.98	0.0000	4.5800	50.0000	0.0000	(0.4561)	(0.0471)	0.0000	1	(0.5032)	01/06/2025
600563.SH	12/19/2024	SDB3260123659	300.00	16.9499	5,377.58	5,084.98	0.0000	4.5800	50.0000	0.0000	(0.6841)	(0.0706)	0.0000	1	(0.7548)	01/06/2025
600563.SH	12/19/2024	SDB3260123659	100.00	16.9499	1,792.53	1,694.99	0.0000	4.5800	50.0000	0.0000	(0.2280)	(0.0235)	0.0000	1	(0.2516)	01/06/2025
600563.SH	12/19/2024	SDB3260123659	1,300.00	16.9499	23,302.86	22,034.90	0.0000	4.5800	50.0000	0.0000	(2.9646)	(0.3060)	0.0000	1	(3.2707)	01/06/2025
600563.SH	12/19/2024	SDB3260123659	700.00	16.9499	12,547.69	11,864.94	0.0000	4.5800	50.0000	0.0000	(1.5963)	(0.1648)	0.0000	1	(1.7611)	01/06/2025
600563.SH	12/19/2024	SDB3260123659	1,300.00	16.9499	23,302.86	22,034.90	0.0000	4.5800	50.0000	0.0000	(2.9646)	(0.3060)	0.0000	1	(3.2707)	01/06/2025
600563.SH	12/19/2024	SDB3260123659	2,000.00	16.9499	35,850.56	33,899.84	0.0000	4.5800	50.0000	0.0000	(4.5610)	(0.4708)	0.0000	1	(5.0318)	01/06/2025
600563.SH	12/19/2024	SDB3260123659	100.00	16.9499	1,792.53	1,694.99	0.0000	4.5800	50.0000	0.0000	(0.2280)	(0.0235)	0.0000	1	(0.2516)	01/06/2025
600563.SH	12/19/2024	SDB3260123659	100.00	16.9499	1,792.53	1,694.99	0.0000	4.5800	50.0000	0.0000	(0.2280)	(0.0235)	0.0000	1	(0.2516)	01/06/2025
600563.SH	12/19/2024	SDB3260123659	600.00	16.9499	10,755.17	10,169.95	0.0000	4.5800	50.0000	0.0000	(1.3683)	(0.1412)	0.0000	1	(1.5095)	01/06/2025
600563.SH	12/19/2024	SDB3260123659	400.00	16.9499	7,170.11	6,779.97	0.0000	4.5800	50.0000	0.0000	(0.9122)	(0.0942)	0.0000	1	(1.0064)	01/06/2025
600563.SH	12/19/2024	SDB3260123659	300.00	16.9499	5,377.58	5,084.98	0.0000	4.5800	50.0000	0.0000	(0.6841)	(0.0706)	0.0000	1	(0.7548)	01/06/2025
600563.SH	12/19/2024	SDB3260123659	200.00	16.9499	3,585.06	3,389.98	0.0000	4.5800	50.0000	0.0000	(0.4561)	(0.0471)	0.0000	1	(0.5032)	01/06/2025
600563.SH	12/19/2024	SDB3260123659	700.00	16.9499	12,547.69	11,864.94	0.0000	4.5800	50.0000	0.0000	(1.5963)	(0.1648)	0.0000	1	(1.7611)	01/06/2025
600563.SH	12/19/2024	SDB3260123659	1,200.00	16.9499	21,510.33	20,339.90	0.0000	4.5800	50.0000	0.0000	(2.7366)	(0.2825)	0.0000	1	(3.0191)	01/06/2025
600563.SH	12/19/2024	SDB3260123659	100.00	16.9499	1,792.53	1,694.99	0.0000	4.5800	50.0000	0.0000	(0.2280)	(0.0235)	0.0000	1	(0.2516)	01/06/2025
600563.SH	12/19/2024	SDB3260123659	400.00	16.9499	7,170.11	6,779.97	0.0000	4.5800	50.0000	0.0000	(0.9122)	(0.0942)	0.0000	1	(1.0064)	01/06/2025
600563.SH	12/19/2024	SDB3260123659	300.00	16.9499	5,377.58	5,084.98	0.0000	4.5800	50.0000	0.0000	(0.6841)	(0.0706)	0.0000	1	(0.7548)	01/06/2025
600563.SH	12/18/2024	SDB3260123659	200.00	17.0402	3,403.47	3,408.04	0.0000	4.5800	50.0000	0.0000	(0.4330)	(0.0473)	0.0000	1	(0.4803)	01/06/2025
600563.SH	12/18/2024	SDB3260123659	4,000.00	17.0402	67,289.80	68,160.77	0.0000	4.5800	50.0000	0.0000	(8.5608)	(0.9467)	0.0000	1	(9.5074)	01/06/2025
600563.SH	12/18/2024	SDB3260123659	500.00	17.0402	8,471.68	8,520.10	0.0000	4.5800	50.0000	0.0000	(1.0778)	(0.1183)	0.0000	1	(1.1961)	01/06/2025
600563.SH	12/18/2024	SDB3260123659	200.00	17.0402	3,550.97	3,408.04	0.0000	4.5800	50.0000	0.0000	(0.4518)	(0.0473)	0.0000	1	(0.4991)	01/06/2025
600563.SH	12/18/2024	SDB3260123659	800.00	17.0402	13,641.45	13,632.15	0.0000	4.5800	50.0000	0.0000	(1.7355)	(0.1893)	0.0000	1	(1.9248)	01/06/2025
600563.SH	12/18/2024	SDB3260123659	100.00	17.0402	1,766.48	1,704.02	0.0000	4.5800	50.0000	0.0000	(0.2247)	(0.0237)	0.0000	1	(0.2484)	01/06/2025
600563.SH	12/18/2024	SDB3260123659	500.00	17.0402	8,796.86	8,520.10	0.0000	4.5800	50.0000	0.0000	(1.1192)	(0.1183)	0.0000	1	(1.2375)	01/06/2025
600563.SH	12/18/2024	SDB3260123659	1,200.00	17.0402	21,039.83	20,448.23	0.0000	4.5800	50.0000	0.0000	(2.6767)	(0.2840)	0.0000	1	(2.9607)	01/06/2025
600563.SH	12/18/2024	SDB3260123659	1,600.00	17.0402	27,602.18	27,264.31	0.0000	4.5800	50.0000	0.0000	(3.5116)	(0.3787)	0.0000	1	(3.8903)	01/06/2025
600563.SH	12/18/2024	SDB3260123659	400.00	17.0402	6,966.53	6,816.08	0.0000	4.5800	50.0000	0.0000	(0.8863)	(0.0947)	0.0000	1	(0.9810)	01/06/2025
600563.SH	12/18/2024	SDB3260123659	100.00	17.0402	1,792.53	1,704.02	0.0000	4.5800	50.0000	0.0000	(0.2280)	(0.0237)	0.0000	1	(0.2517)	01/06/2025
600563.SH	12/18/2024	SDB3260123659	100.00	17.0402	1,792.53	1,704.02	0.0000	4.5800	50.0000	0.0000	(0.2280)	(0.0237)	0.0000	1	(0.2517)	01/06/2025
600563.SH	12/18/2024	SDB3260123659	500.00	17.0402	8,962.64	8,520.10	0.0000	4.5800	50.0000	0.0000	(1.1402)	(0.1183)	0.0000	1	(1.2586)	01/06/2025
600563.SH	12/18/2024	SDB3260123659	600.00	17.0402	10,755.17	10,224.12	0.0000	4.5800	50.0000	0.0000	(1.3683)	(0.1420)	0.0000	1	(1.5103)	01/06/2025
600563.SH	12/18/2024	SDB3260123659	100.00	17.0402	1,792.53	1,704.02	0.0000	4.5800	50.0000	0.0000	(0.2280)	(0.0237)	0.0000	1	(0.2517)	01/06/2025
600563.SH	12/18/2024	SDB3260123659	300.00	17.0402	5,377.58	5,112.06	0.0000	4.5800	50.0000	0.0000	(0.6841)	(0.0710)	0.0000	1	(0.7551)	01/06/2025
600563.SH	12/18/2024	SDB3260123659	100.00	17.0402	1,792.53	1,704.02	0.0000	4.5800	50.0000	0.0000	(0.2280)	(0.0237)	0.0000	1	(0.2517)	01/06/2025
600563.SH	12/18/2024	SDB3260123659	200.00	17.0402	3,585.06	3,408.04	0.0000	4.5800	50.0000	0.0000	(0.4561)	(0.0473)	0.0000	1	(0.5034)	01/06/2025
600563.SH	12/18/2024	SDB3260123659	400.00	17.0402	7,170.11	6,816.08	0.0000	4.5800	50.0000	0.0000	(0.9122)	(0.0947)	0.0000	1	(1.0069)	01/06/2025
600563.SH	12/18/2024	SDB3260123659	200.00	17.0402	3,585.06	3,408.04	0.0000	4.5800	50.0000	0.0000	(0.4561)	(0.0473)	0.0000	1	(0.5034)	01/06/2025
600563.SH	12/18/2024	SDB3260123659	300.00	17.0402	5,377.58	5,112.06	0.0000	4.5800	50.0000	0.0000	(0.6841)	(0.0710)	0.0000	1	(0.7551)	01/06/2025
600563.SH	12/18/2024	SDB3260123659	100.00	17.0402	1,792.53	1,704.02	0.0000	4.5800	50.0000	0.0000	(0.2280)	(0.0237)	0.0000	1	(0.2517)	01/06/2025
600563.SH	12/18/2024	SDB3260123659	1,300.00	17.0402	23,302.86	22,152.25	0.0000	4.5800	50.0000	0.0000	(2.9646)	(0.3077)	0.0000	1	(3.2723)	01/06/2025
600563.SH	12/18/2024	SDB3260123659	700.00	17.0402	12,547.69	11,928.14	0.0000	4.5800	50.0000	0.0000	(1.5963)	(0.1657)	0.0000	1	(1.7620)	01/06/2025
600563.SH	12/18/2024	SDB3260123659	1,300.00	17.0402	23,302.86	22,152.25	0.0000	4.5800	50.0000	0.0000	(2.9646)	(0.3077)	0.0000	1	(3.2723)	01/06/2025
600563.SH	12/18/2024	SDB3260123659	2,000.00	17.0402	35,850.56	34,080.39	0.0000	4.5800	50.0000	0.0000	(4.5610)	(0.4733)	0.0000	1	(5.0343)	01/06/2025
600563.SH	12/18/2024	SDB3260123659	100.00	17.0402	1,792.53	1,704.02	0.0000	4.5800	50.0000	0.0000	(0.2280)	(0.0237)	0.0000	1	(0.2517)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6



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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
XIAMEN FARATRONIC CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600563.SH	12/18/2024	SDB3260123659	100.00	17.0402	1,792.53	1,704.02	0.0000	4.5800	50.0000	0.0000	(0.2280)	(0.0237)	0.0000	1	(0.2517)	01/06/2025
600563.SH	12/18/2024	SDB3260123659	600.00	17.0402	10,755.17	10,224.12	0.0000	4.5800	50.0000	0.0000	(1.3683)	(0.1420)	0.0000	1	(1.5103)	01/06/2025
600563.SH	12/18/2024	SDB3260123659	400.00	17.0402	7,170.11	6,816.08	0.0000	4.5800	50.0000	0.0000	(0.9122)	(0.0947)	0.0000	1	(1.0069)	01/06/2025
600563.SH	12/18/2024	SDB3260123659	300.00	17.0402	5,377.58	5,112.06	0.0000	4.5800	50.0000	0.0000	(0.6841)	(0.0710)	0.0000	1	(0.7551)	01/06/2025
600563.SH	12/18/2024	SDB3260123659	200.00	17.0402	3,585.06	3,408.04	0.0000	4.5800	50.0000	0.0000	(0.4561)	(0.0473)	0.0000	1	(0.5034)	01/06/2025
600563.SH	12/18/2024	SDB3260123659	700.00	17.0402	12,547.69	11,928.14	0.0000	4.5800	50.0000	0.0000	(1.5963)	(0.1657)	0.0000	1	(1.7620)	01/06/2025
600563.SH	12/18/2024	SDB3260123659	1,200.00	17.0402	21,510.33	20,448.23	0.0000	4.5800	50.0000	0.0000	(2.7366)	(0.2840)	0.0000	1	(3.0206)	01/06/2025
600563.SH	12/18/2024	SDB3260123659	100.00	17.0402	1,792.53	1,704.02	0.0000	4.5800	50.0000	0.0000	(0.2280)	(0.0237)	0.0000	1	(0.2517)	01/06/2025
600563.SH	12/18/2024	SDB3260123659	400.00	17.0402	7,170.11	6,816.08	0.0000	4.5800	50.0000	0.0000	(0.9122)	(0.0947)	0.0000	1	(1.0069)	01/06/2025
600563.SH	12/18/2024	SDB3260123659	300.00	17.0402	5,377.58	5,112.06	0.0000	4.5800	50.0000	0.0000	(0.6841)	(0.0710)	0.0000	1	(0.7551)	01/06/2025
600563.SH	12/17/2024	SDB3260123659	200.00	17.1865	3,403.47	3,437.31	0.0000	4.5800	50.0000	0.0000	(0.4330)	(0.0477)	0.0000	1	(0.4807)	01/06/2025
600563.SH	12/17/2024	SDB3260123659	4,000.00	17.1865	67,289.80	68,746.17	0.0000	4.5800	50.0000	0.0000	(8.5608)	(0.9548)	0.0000	1	(9.5156)	01/06/2025
600563.SH	12/17/2024	SDB3260123659	500.00	17.1865	8,471.68	8,593.27	0.0000	4.5800	50.0000	0.0000	(1.0778)	(0.1194)	0.0000	1	(1.1971)	01/06/2025
600563.SH	12/17/2024	SDB3260123659	200.00	17.1865	3,550.97	3,437.31	0.0000	4.5800	50.0000	0.0000	(0.4518)	(0.0477)	0.0000	1	(0.4995)	01/06/2025
600563.SH	12/17/2024	SDB3260123659	800.00	17.1865	13,641.45	13,749.23	0.0000	4.5800	50.0000	0.0000	(1.7355)	(0.1910)	0.0000	1	(1.9265)	01/06/2025
600563.SH	12/17/2024	SDB3260123659	100.00	17.1865	1,766.48	1,718.65	0.0000	4.5800	50.0000	0.0000	(0.2247)	(0.0239)	0.0000	1	(0.2486)	01/06/2025
600563.SH	12/17/2024	SDB3260123659	500.00	17.1865	8,796.86	8,593.27	0.0000	4.5800	50.0000	0.0000	(1.1192)	(0.1194)	0.0000	1	(1.2385)	01/06/2025
600563.SH	12/17/2024	SDB3260123659	1,200.00	17.1865	21,039.83	20,623.85	0.0000	4.5800	50.0000	0.0000	(2.6767)	(0.2864)	0.0000	1	(2.9632)	01/06/2025
600563.SH	12/17/2024	SDB3260123659	1,600.00	17.1865	27,602.18	27,498.47	0.0000	4.5800	50.0000	0.0000	(3.5116)	(0.3819)	0.0000	1	(3.8935)	01/06/2025
600563.SH	12/17/2024	SDB3260123659	400.00	17.1865	6,966.53	6,874.62	0.0000	4.5800	50.0000	0.0000	(0.8863)	(0.0955)	0.0000	1	(0.9818)	01/06/2025
600563.SH	12/17/2024	SDB3260123659	100.00	17.1865	1,792.53	1,718.65	0.0000	4.5800	50.0000	0.0000	(0.2280)	(0.0239)	0.0000	1	(0.2519)	01/06/2025
600563.SH	12/17/2024	SDB3260123659	100.00	17.1865	1,792.53	1,718.65	0.0000	4.5800	50.0000	0.0000	(0.2280)	(0.0239)	0.0000	1	(0.2519)	01/06/2025
600563.SH	12/17/2024	SDB3260123659	500.00	17.1865	8,962.64	8,593.27	0.0000	4.5800	50.0000	0.0000	(1.1402)	(0.1194)	0.0000	1	(1.2596)	01/06/2025
600563.SH	12/17/2024	SDB3260123659	600.00	17.1865	10,755.17	10,311.93	0.0000	4.5800	50.0000	0.0000	(1.3683)	(0.1432)	0.0000	1	(1.5115)	01/06/2025
600563.SH	12/17/2024	SDB3260123659	100.00	17.1865	1,792.53	1,718.65	0.0000	4.5800	50.0000	0.0000	(0.2280)	(0.0239)	0.0000	1	(0.2519)	01/06/2025
600563.SH	12/17/2024	SDB3260123659	300.00	17.1865	5,377.58	5,155.96	0.0000	4.5800	50.0000	0.0000	(0.6841)	(0.0716)	0.0000	1	(0.7558)	01/06/2025
600563.SH	12/17/2024	SDB3260123659	100.00	17.1865	1,792.53	1,718.65	0.0000	4.5800	50.0000	0.0000	(0.2280)	(0.0239)	0.0000	1	(0.2519)	01/06/2025
600563.SH	12/17/2024	SDB3260123659	200.00	17.1865	3,585.06	3,437.31	0.0000	4.5800	50.0000	0.0000	(0.4561)	(0.0477)	0.0000	1	(0.5038)	01/06/2025
600563.SH	12/17/2024	SDB3260123659	400.00	17.1865	7,170.11	6,874.62	0.0000	4.5800	50.0000	0.0000	(0.9122)	(0.0955)	0.0000	1	(1.0077)	01/06/2025
600563.SH	12/17/2024	SDB3260123659	200.00	17.1865	3,585.06	3,437.31	0.0000	4.5800	50.0000	0.0000	(0.4561)	(0.0477)	0.0000	1	(0.5038)	01/06/2025
600563.SH	12/17/2024	SDB3260123659	300.00	17.1865	5,377.58	5,155.96	0.0000	4.5800	50.0000	0.0000	(0.6841)	(0.0716)	0.0000	1	(0.7558)	01/06/2025
600563.SH	12/17/2024	SDB3260123659	100.00	17.1865	1,792.53	1,718.65	0.0000	4.5800	50.0000	0.0000	(0.2280)	(0.0239)	0.0000	1	(0.2519)	01/06/2025
600563.SH	12/17/2024	SDB3260123659	1,300.00	17.1865	23,302.86	22,342.51	0.0000	4.5800	50.0000	0.0000	(2.9646)	(0.3103)	0.0000	1	(3.2750)	01/06/2025
600563.SH	12/17/2024	SDB3260123659	700.00	17.1865	12,547.69	12,030.58	0.0000	4.5800	50.0000	0.0000	(1.5963)	(0.1671)	0.0000	1	(1.7634)	01/06/2025
600563.SH	12/17/2024	SDB3260123659	1,300.00	17.1865	23,302.86	22,342.51	0.0000	4.5800	50.0000	0.0000	(2.9646)	(0.3103)	0.0000	1	(3.2750)	01/06/2025
600563.SH	12/17/2024	SDB3260123659	2,000.00	17.1865	35,850.56	34,373.09	0.0000	4.5800	50.0000	0.0000	(4.5610)	(0.4774)	0.0000	1	(5.0384)	01/06/2025
600563.SH	12/17/2024	SDB3260123659	100.00	17.1865	1,792.53	1,718.65	0.0000	4.5800	50.0000	0.0000	(0.2280)	(0.0239)	0.0000	1	(0.2519)	01/06/2025
600563.SH	12/17/2024	SDB3260123659	100.00	17.1865	1,792.53	1,718.65	0.0000	4.5800	50.0000	0.0000	(0.2280)	(0.0239)	0.0000	1	(0.2519)	01/06/2025
600563.SH	12/17/2024	SDB3260123659	600.00	17.1865	10,755.17	10,311.93	0.0000	4.5800	50.0000	0.0000	(1.3683)	(0.1432)	0.0000	1	(1.5115)	01/06/2025
600563.SH	12/17/2024	SDB3260123659	400.00	17.1865	7,170.11	6,874.62	0.0000	4.5800	50.0000	0.0000	(0.9122)	(0.0955)	0.0000	1	(1.0077)	01/06/2025
600563.SH	12/17/2024	SDB3260123659	300.00	17.1865	5,377.58	5,155.96	0.0000	4.5800	50.0000	0.0000	(0.6841)	(0.0716)	0.0000	1	(0.7558)	01/06/2025
600563.SH	12/17/2024	SDB3260123659	200.00	17.1865	3,585.06	3,437.31	0.0000	4.5800	50.0000	0.0000	(0.4561)	(0.0477)	0.0000	1	(0.5038)	01/06/2025
600563.SH	12/17/2024	SDB3260123659	700.00	17.1865	12,547.69	12,030.58	0.0000	4.5800	50.0000	0.0000	(1.5963)	(0.1671)	0.0000	1	(1.7634)	01/06/2025
600563.SH	12/17/2024	SDB3260123659	1,200.00	17.1865	21,510.33	20,623.85	0.0000	4.5800	50.0000	0.0000	(2.7366)	(0.2864)	0.0000	1	(3.0230)	01/06/2025
600563.SH	12/17/2024	SDB3260123659	100.00	17.1865	1,792.53	1,718.65	0.0000	4.5800	50.0000	0.0000	(0.2280)	(0.0239)	0.0000	1	(0.2519)	01/06/2025
600563.SH	12/17/2024	SDB3260123659	400.00	17.1865	7,170.11	6,874.62	0.0000	4.5800	50.0000	0.0000	(0.9122)	(0.0955)	0.0000	1	(1.0077)	01/06/2025
600563.SH	12/17/2024	SDB3260123659	300.00	17.1865	5,377.58	5,155.96	0.0000	4.5800	50.0000	0.0000	(0.6841)	(0.0716)	0.0000	1	(0.7558)	01/06/2025
600563.SH	12/16/2024	SDB3260123659	4,000.00	16.9651	67,289.80	67,860.52	0.0000	4.5800	50.0000	0.0000	(8.5608)	(0.9425)	0.0000	1	(9.5033)	01/06/2025
600563.SH	12/16/2024	SDB3260123659	500.00	16.9651	8,471.68	8,482.56	0.0000	4.5800	50.0000	0.0000	(1.0778)	(0.1178)	0.0000	1	(1.1956)	01/06/2025
600563.SH	12/16/2024	SDB3260123659	200.00	16.9651	3,550.97	3,393.03	0.0000	4.5800	50.0000	0.0000	(0.4518)	(0.0471)	0.0000	1	(0.4989)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
XIAMEN FARATRONIC CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600563.SH	12/16/2024	SDB3260123659	800.00	16.9651	13,641.45	13,572.10	0.0000	4.5800	50.0000	0.0000	(1.7355)	(0.1885)	0.0000	1	(1.9240)	01/06/2025
600563.SH	12/16/2024	SDB3260123659	100.00	16.9651	1,766.48	1,696.51	0.0000	4.5800	50.0000	0.0000	(0.2247)	(0.0236)	0.0000	1	(0.2483)	01/06/2025
600563.SH	12/16/2024	SDB3260123659	500.00	16.9651	8,796.86	8,482.56	0.0000	4.5800	50.0000	0.0000	(1.1192)	(0.1178)	0.0000	1	(1.2370)	01/06/2025
600563.SH	12/16/2024	SDB3260123659	1,200.00	16.9651	21,039.83	20,358.15	0.0000	4.5800	50.0000	0.0000	(2.6767)	(0.2828)	0.0000	1	(2.9595)	01/06/2025
600563.SH	12/16/2024	SDB3260123659	1,600.00	16.9651	27,602.18	27,144.21	0.0000	4.5800	50.0000	0.0000	(3.5116)	(0.3770)	0.0000	1	(3.8886)	01/06/2025
600563.SH	12/16/2024	SDB3260123659	400.00	16.9651	6,966.53	6,786.05	0.0000	4.5800	50.0000	0.0000	(0.8863)	(0.0943)	0.0000	1	(0.9805)	01/06/2025
600563.SH	12/16/2024	SDB3260123659	100.00	16.9651	1,792.53	1,696.51	0.0000	4.5800	50.0000	0.0000	(0.2280)	(0.0236)	0.0000	1	(0.2516)	01/06/2025
600563.SH	12/16/2024	SDB3260123659	100.00	16.9651	1,792.53	1,696.51	0.0000	4.5800	50.0000	0.0000	(0.2280)	(0.0236)	0.0000	1	(0.2516)	01/06/2025
600563.SH	12/16/2024	SDB3260123659	500.00	16.9651	8,962.64	8,482.56	0.0000	4.5800	50.0000	0.0000	(1.1402)	(0.1178)	0.0000	1	(1.2581)	01/06/2025
600563.SH	12/16/2024	SDB3260123659	600.00	16.9651	10,755.17	10,179.08	0.0000	4.5800	50.0000	0.0000	(1.3683)	(0.1414)	0.0000	1	(1.5097)	01/06/2025
600563.SH	12/16/2024	SDB3260123659	100.00	16.9651	1,792.53	1,696.51	0.0000	4.5800	50.0000	0.0000	(0.2280)	(0.0236)	0.0000	1	(0.2516)	01/06/2025
600563.SH	12/16/2024	SDB3260123659	300.00	16.9651	5,377.58	5,089.54	0.0000	4.5800	50.0000	0.0000	(0.6841)	(0.0707)	0.0000	1	(0.7548)	01/06/2025
600563.SH	12/16/2024	SDB3260123659	100.00	16.9651	1,792.53	1,696.51	0.0000	4.5800	50.0000	0.0000	(0.2280)	(0.0236)	0.0000	1	(0.2516)	01/06/2025
600563.SH	12/16/2024	SDB3260123659	200.00	16.9651	3,585.06	3,393.03	0.0000	4.5800	50.0000	0.0000	(0.4561)	(0.0471)	0.0000	1	(0.5032)	01/06/2025
600563.SH	12/16/2024	SDB3260123659	400.00	16.9651	7,170.11	6,786.05	0.0000	4.5800	50.0000	0.0000	(0.9122)	(0.0943)	0.0000	1	(1.0064)	01/06/2025
600563.SH	12/16/2024	SDB3260123659	200.00	16.9651	3,585.06	3,393.03	0.0000	4.5800	50.0000	0.0000	(0.4561)	(0.0471)	0.0000	1	(0.5032)	01/06/2025
600563.SH	12/16/2024	SDB3260123659	300.00	16.9651	5,377.58	5,089.54	0.0000	4.5800	50.0000	0.0000	(0.6841)	(0.0707)	0.0000	1	(0.7548)	01/06/2025
600563.SH	12/16/2024	SDB3260123659	100.00	16.9651	1,792.53	1,696.51	0.0000	4.5800	50.0000	0.0000	(0.2280)	(0.0236)	0.0000	1	(0.2516)	01/06/2025
600563.SH	12/16/2024	SDB3260123659	1,300.00	16.9651	23,302.86	22,054.67	0.0000	4.5800	50.0000	0.0000	(2.9646)	(0.3063)	0.0000	1	(3.2710)	01/06/2025
600563.SH	12/16/2024	SDB3260123659	700.00	16.9651	12,547.69	11,875.59	0.0000	4.5800	50.0000	0.0000	(1.5963)	(0.1649)	0.0000	1	(1.7613)	01/06/2025
600563.SH	12/16/2024	SDB3260123659	1,300.00	16.9651	23,302.86	22,054.67	0.0000	4.5800	50.0000	0.0000	(2.9646)	(0.3063)	0.0000	1	(3.2710)	01/06/2025
600563.SH	12/16/2024	SDB3260123659	2,000.00	16.9651	35,850.56	33,930.26	0.0000	4.5800	50.0000	0.0000	(4.5610)	(0.4713)	0.0000	1	(5.0322)	01/06/2025
600563.SH	12/16/2024	SDB3260123659	100.00	16.9651	1,792.53	1,696.51	0.0000	4.5800	50.0000	0.0000	(0.2280)	(0.0236)	0.0000	1	(0.2516)	01/06/2025
600563.SH	12/16/2024	SDB3260123659	100.00	16.9651	1,792.53	1,696.51	0.0000	4.5800	50.0000	0.0000	(0.2280)	(0.0236)	0.0000	1	(0.2516)	01/06/2025
600563.SH	12/16/2024	SDB3260123659	600.00	16.9651	10,755.17	10,179.08	0.0000	4.5800	50.0000	0.0000	(1.3683)	(0.1414)	0.0000	1	(1.5097)	01/06/2025
600563.SH	12/16/2024	SDB3260123659	400.00	16.9651	7,170.11	6,786.05	0.0000	4.5800	50.0000	0.0000	(0.9122)	(0.0943)	0.0000	1	(1.0064)	01/06/2025
600563.SH	12/16/2024	SDB3260123659	300.00	16.9651	5,377.58	5,089.54	0.0000	4.5800	50.0000	0.0000	(0.6841)	(0.0707)	0.0000	1	(0.7548)	01/06/2025
600563.SH	12/16/2024	SDB3260123659	200.00	16.9651	3,585.06	3,393.03	0.0000	4.5800	50.0000	0.0000	(0.4561)	(0.0471)	0.0000	1	(0.5032)	01/06/2025
600563.SH	12/16/2024	SDB3260123659	700.00	16.9651	12,547.69	11,875.59	0.0000	4.5800	50.0000	0.0000	(1.5963)	(0.1649)	0.0000	1	(1.7613)	01/06/2025
600563.SH	12/16/2024	SDB3260123659	1,200.00	16.9651	21,510.33	20,358.15	0.0000	4.5800	50.0000	0.0000	(2.7366)	(0.2828)	0.0000	1	(3.0193)	01/06/2025
600563.SH	12/16/2024	SDB3260123659	100.00	16.9651	1,792.53	1,696.51	0.0000	4.5800	50.0000	0.0000	(0.2280)	(0.0236)	0.0000	1	(0.2516)	01/06/2025
600563.SH	12/16/2024	SDB3260123659	400.00	16.9651	7,170.11	6,786.05	0.0000	4.5800	50.0000	0.0000	(0.9122)	(0.0943)	0.0000	1	(1.0064)	01/06/2025
600563.SH	12/16/2024	SDB3260123659	300.00	16.9651	5,377.58	5,089.54	0.0000	4.5800	50.0000	0.0000	(0.6841)	(0.0707)	0.0000	1	(0.7548)	01/06/2025
600563.SH	12/13/2024	SDB3260123659	200.00	16.6281	3,550.97	3,325.63	0.0000	4.5800	50.0000	0.0000	(1.3553)	(0.1386)	0.0000	3	(1.4939)	01/06/2025
600563.SH	12/13/2024	SDB3260123659	800.00	16.6281	13,641.45	13,302.50	0.0000	4.5800	50.0000	0.0000	(5.2065)	(0.5543)	0.0000	3	(5.7608)	01/06/2025
600563.SH	12/13/2024	SDB3260123659	100.00	16.6281	1,766.48	1,662.81	0.0000	4.5800	50.0000	0.0000	(0.6742)	(0.0693)	0.0000	3	(0.7435)	01/06/2025
600563.SH	12/13/2024	SDB3260123659	500.00	16.6281	8,796.86	8,314.06	0.0000	4.5800	50.0000	0.0000	(3.3575)	(0.3464)	0.0000	3	(3.7039)	01/06/2025
600563.SH	12/13/2024	SDB3260123659	1,200.00	16.6281	21,039.83	19,953.75	0.0000	4.5800	50.0000	0.0000	(8.0302)	(0.8314)	0.0000	3	(8.8616)	01/06/2025
600563.SH	12/13/2024	SDB3260123659	1,600.00	16.6281	27,602.18	26,605.00	0.0000	4.5800	50.0000	0.0000	(10.5348)	(1.1085)	0.0000	3	(11.6434)	01/06/2025
600563.SH	12/13/2024	SDB3260123659	400.00	16.6281	6,966.53	6,651.25	0.0000	4.5800	50.0000	0.0000	(2.6589)	(0.2771)	0.0000	3	(2.9360)	01/06/2025
600563.SH	12/13/2024	SDB3260123659	100.00	16.6281	1,792.53	1,662.81	0.0000	4.5800	50.0000	0.0000	(0.6841)	(0.0693)	0.0000	3	(0.7534)	01/06/2025
600563.SH	12/13/2024	SDB3260123659	100.00	16.6281	1,792.53	1,662.81	0.0000	4.5800	50.0000	0.0000	(0.6841)	(0.0693)	0.0000	3	(0.7534)	01/06/2025
600563.SH	12/13/2024	SDB3260123659	500.00	16.6281	8,962.64	8,314.06	0.0000	4.5800	50.0000	0.0000	(3.4207)	(0.3464)	0.0000	3	(3.7672)	01/06/2025
600563.SH	12/13/2024	SDB3260123659	600.00	16.6281	10,755.17	9,976.88	0.0000	4.5800	50.0000	0.0000	(4.1049)	(0.4157)	0.0000	3	(4.5206)	01/06/2025
600563.SH	12/13/2024	SDB3260123659	100.00	16.6281	1,792.53	1,662.81	0.0000	4.5800	50.0000	0.0000	(0.6841)	(0.0693)	0.0000	3	(0.7534)	01/06/2025
600563.SH	12/13/2024	SDB3260123659	300.00	16.6281	5,377.58	4,988.44	0.0000	4.5800	50.0000	0.0000	(2.0524)	(0.2079)	0.0000	3	(2.2603)	01/06/2025
600563.SH	12/13/2024	SDB3260123659	100.00	16.6281	1,792.53	1,662.81	0.0000	4.5800	50.0000	0.0000	(0.6841)	(0.0693)	0.0000	3	(0.7534)	01/06/2025
600563.SH	12/13/2024	SDB3260123659	200.00	16.6281	3,585.06	3,325.63	0.0000	4.5800	50.0000	0.0000	(1.3683)	(0.1386)	0.0000	3	(1.5069)	01/06/2025
600563.SH	12/13/2024	SDB3260123659	400.00	16.6281	7,170.11	6,651.25	0.0000	4.5800	50.0000	0.0000	(2.7366)	(0.2771)	0.0000	3	(3.0137)	01/06/2025
600563.SH	12/13/2024	SDB3260123659	200.00	16.6281	3,585.06	3,325.63	0.0000	4.5800	50.0000	0.0000	(1.3683)	(0.1386)	0.0000	3	(1.5069)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
XIAMEN SARATRONIC CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600563.SH	12/13/2024	SDB3260123659	300.00	16.6281	5,377.58	4,988.44	0.0000	4.5800	50.0000	0.0000	(2.0524)	(0.2079)	0.0000	3	(2.2603)	01/06/2025
600563.SH	12/13/2024	SDB3260123659	100.00	16.6281	1,792.53	1,662.81	0.0000	4.5800	50.0000	0.0000	(0.6841)	(0.0693)	0.0000	3	(0.7534)	01/06/2025
600563.SH	12/13/2024	SDB3260123659	1,300.00	16.6281	23,302.86	21,616.57	0.0000	4.5800	50.0000	0.0000	(8.8939)	(0.9007)	0.0000	3	(9.7946)	01/06/2025
600563.SH	12/13/2024	SDB3260123659	700.00	16.6281	12,547.69	11,639.69	0.0000	4.5800	50.0000	0.0000	(4.7890)	(0.4850)	0.0000	3	(5.2740)	01/06/2025
600563.SH	12/13/2024	SDB3260123659	1,300.00	16.6281	23,302.86	21,616.57	0.0000	4.5800	50.0000	0.0000	(8.8939)	(0.9007)	0.0000	3	(9.7946)	01/06/2025
600563.SH	12/13/2024	SDB3260123659	2,000.00	16.6281	35,850.56	33,256.26	0.0000	4.5800	50.0000	0.0000	(13.6830)	(1.3857)	0.0000	3	(15.0686)	01/06/2025
600563.SH	12/13/2024	SDB3260123659	100.00	16.6281	1,792.53	1,662.81	0.0000	4.5800	50.0000	0.0000	(0.6841)	(0.0693)	0.0000	3	(0.7534)	01/06/2025
600563.SH	12/13/2024	SDB3260123659	100.00	16.6281	1,792.53	1,662.81	0.0000	4.5800	50.0000	0.0000	(0.6841)	(0.0693)	0.0000	3	(0.7534)	01/06/2025
600563.SH	12/13/2024	SDB3260123659	600.00	16.6281	10,755.17	9,976.88	0.0000	4.5800	50.0000	0.0000	(4.1049)	(0.4157)	0.0000	3	(4.5206)	01/06/2025
600563.SH	12/13/2024	SDB3260123659	400.00	16.6281	7,170.11	6,651.25	0.0000	4.5800	50.0000	0.0000	(2.7366)	(0.2771)	0.0000	3	(3.0137)	01/06/2025
600563.SH	12/13/2024	SDB3260123659	300.00	16.6281	5,377.58	4,988.44	0.0000	4.5800	50.0000	0.0000	(2.0524)	(0.2079)	0.0000	3	(2.2603)	01/06/2025
600563.SH	12/13/2024	SDB3260123659	200.00	16.6281	3,585.06	3,325.63	0.0000	4.5800	50.0000	0.0000	(1.3683)	(0.1386)	0.0000	3	(1.5069)	01/06/2025
600563.SH	12/13/2024	SDB3260123659	700.00	16.6281	12,547.69	11,639.69	0.0000	4.5800	50.0000	0.0000	(4.7890)	(0.4850)	0.0000	3	(5.2740)	01/06/2025
600563.SH	12/13/2024	SDB3260123659	1,200.00	16.6281	21,510.33	19,953.75	0.0000	4.5800	50.0000	0.0000	(8.2098)	(0.8314)	0.0000	3	(9.0412)	01/06/2025
600563.SH	12/13/2024	SDB3260123659	100.00	16.6281	1,792.53	1,662.81	0.0000	4.5800	50.0000	0.0000	(0.6841)	(0.0693)	0.0000	3	(0.7534)	01/06/2025
600563.SH	12/13/2024	SDB3260123659	400.00	16.6281	7,170.11	6,651.25	0.0000	4.5800	50.0000	0.0000	(2.7366)	(0.2771)	0.0000	3	(3.0137)	01/06/2025
600563.SH	12/13/2024	SDB3260123659	300.00	16.6281	5,377.58	4,988.44	0.0000	4.5800	50.0000	0.0000	(2.0524)	(0.2079)	0.0000	3	(2.2603)	01/06/2025
600563.SH	12/12/2024	SDB3260123659	100.00	17.6296	1,766.48	1,762.96	0.0000	4.5800	50.0000	0.0000	(0.2247)	(0.0245)	0.0000	1	(0.2492)	01/06/2025
600563.SH	12/12/2024	SDB3260123659	500.00	17.6296	8,796.86	8,814.82	0.0000	4.5800	50.0000	0.0000	(1.1192)	(0.1224)	0.0000	1	(1.2416)	01/06/2025
600563.SH	12/12/2024	SDB3260123659	1,200.00	17.6296	21,039.83	21,155.56	0.0000	4.5800	50.0000	0.0000	(2.6767)	(0.2938)	0.0000	1	(2.9706)	01/06/2025
600563.SH	12/12/2024	SDB3260123659	1,600.00	17.6296	27,602.18	28,207.41	0.0000	4.5800	50.0000	0.0000	(3.5116)	(0.3918)	0.0000	1	(3.9034)	01/06/2025
600563.SH	12/12/2024	SDB3260123659	400.00	17.6296	6,966.53	7,051.85	0.0000	4.5800	50.0000	0.0000	(0.8863)	(0.0979)	0.0000	1	(0.9842)	01/06/2025
600563.SH	12/12/2024	SDB3260123659	100.00	17.6296	1,792.53	1,762.96	0.0000	4.5800	50.0000	0.0000	(0.2280)	(0.0245)	0.0000	1	(0.2525)	01/06/2025
600563.SH	12/12/2024	SDB3260123659	100.00	17.6296	1,792.53	1,762.96	0.0000	4.5800	50.0000	0.0000	(0.2280)	(0.0245)	0.0000	1	(0.2525)	01/06/2025
600563.SH	12/12/2024	SDB3260123659	500.00	17.6296	8,962.64	8,814.82	0.0000	4.5800	50.0000	0.0000	(1.1402)	(0.1224)	0.0000	1	(1.2627)	01/06/2025
600563.SH	12/12/2024	SDB3260123659	600.00	17.6296	10,755.17	10,577.78	0.0000	4.5800	50.0000	0.0000	(1.3683)	(0.1469)	0.0000	1	(1.5152)	01/06/2025
600563.SH	12/12/2024	SDB3260123659	100.00	17.6296	1,792.53	1,762.96	0.0000	4.5800	50.0000	0.0000	(0.2280)	(0.0245)	0.0000	1	(0.2525)	01/06/2025
600563.SH	12/12/2024	SDB3260123659	300.00	17.6296	5,377.58	5,288.89	0.0000	4.5800	50.0000	0.0000	(0.6841)	(0.0735)	0.0000	1	(0.7576)	01/06/2025
600563.SH	12/12/2024	SDB3260123659	100.00	17.6296	1,792.53	1,762.96	0.0000	4.5800	50.0000	0.0000	(0.2280)	(0.0245)	0.0000	1	(0.2525)	01/06/2025
600563.SH	12/12/2024	SDB3260123659	200.00	17.6296	3,585.06	3,525.93	0.0000	4.5800	50.0000	0.0000	(0.4561)	(0.0490)	0.0000	1	(0.5051)	01/06/2025
600563.SH	12/12/2024	SDB3260123659	400.00	17.6296	7,170.11	7,051.85	0.0000	4.5800	50.0000	0.0000	(0.9122)	(0.0979)	0.0000	1	(1.0101)	01/06/2025
600563.SH	12/12/2024	SDB3260123659	200.00	17.6296	3,585.06	3,525.93	0.0000	4.5800	50.0000	0.0000	(0.4561)	(0.0490)	0.0000	1	(0.5051)	01/06/2025
600563.SH	12/12/2024	SDB3260123659	300.00	17.6296	5,377.58	5,288.89	0.0000	4.5800	50.0000	0.0000	(0.6841)	(0.0735)	0.0000	1	(0.7576)	01/06/2025
600563.SH	12/12/2024	SDB3260123659	100.00	17.6296	1,792.53	1,762.96	0.0000	4.5800	50.0000	0.0000	(0.2280)	(0.0245)	0.0000	1	(0.2525)	01/06/2025
600563.SH	12/12/2024	SDB3260123659	1,300.00	17.6296	23,302.86	22,918.52	0.0000	4.5800	50.0000	0.0000	(2.9646)	(0.3183)	0.0000	1	(3.2830)	01/06/2025
600563.SH	12/12/2024	SDB3260123659	700.00	17.6296	12,547.69	12,340.74	0.0000	4.5800	50.0000	0.0000	(1.5963)	(0.1714)	0.0000	1	(1.7677)	01/06/2025
600563.SH	12/12/2024	SDB3260123659	1,300.00	17.6296	23,302.86	22,918.52	0.0000	4.5800	50.0000	0.0000	(2.9646)	(0.3183)	0.0000	1	(3.2830)	01/06/2025
600563.SH	12/12/2024	SDB3260123659	2,000.00	17.6296	35,850.56	35,259.27	0.0000	4.5800	50.0000	0.0000	(4.5610)	(0.4897)	0.0000	1	(5.0507)	01/06/2025
600563.SH	12/12/2024	SDB3260123659	100.00	17.6296	1,792.53	1,762.96	0.0000	4.5800	50.0000	0.0000	(0.2280)	(0.0245)	0.0000	1	(0.2525)	01/06/2025
600563.SH	12/12/2024	SDB3260123659	100.00	17.6296	1,792.53	1,762.96	0.0000	4.5800	50.0000	0.0000	(0.2280)	(0.0245)	0.0000	1	(0.2525)	01/06/2025
600563.SH	12/12/2024	SDB3260123659	600.00	17.6296	10,755.17	10,577.78	0.0000	4.5800	50.0000	0.0000	(1.3683)	(0.1469)	0.0000	1	(1.5152)	01/06/2025
600563.SH	12/12/2024	SDB3260123659	400.00	17.6296	7,170.11	7,051.85	0.0000	4.5800	50.0000	0.0000	(0.9122)	(0.0979)	0.0000	1	(1.0101)	01/06/2025
600563.SH	12/12/2024	SDB3260123659	300.00	17.6296	5,377.58	5,288.89	0.0000	4.5800	50.0000	0.0000	(0.6841)	(0.0735)	0.0000	1	(0.7576)	01/06/2025
600563.SH	12/12/2024	SDB3260123659	200.00	17.6296	3,585.06	3,525.93	0.0000	4.5800	50.0000	0.0000	(0.4561)	(0.0490)	0.0000	1	(0.5051)	01/06/2025
600563.SH	12/12/2024	SDB3260123659	700.00	17.6296	12,547.69	12,340.74	0.0000	4.5800	50.0000	0.0000	(1.5963)	(0.1714)	0.0000	1	(1.7677)	01/06/2025
600563.SH	12/12/2024	SDB3260123659	1,200.00	17.6296	21,510.33	21,155.56	0.0000	4.5800	50.0000	0.0000	(2.7366)	(0.2938)	0.0000	1	(3.0304)	01/06/2025
600563.SH	12/12/2024	SDB3260123659	100.00	17.6296	1,792.53	1,762.96	0.0000	4.5800	50.0000	0.0000	(0.2280)	(0.0245)	0.0000	1	(0.2525)	01/06/2025
600563.SH	12/12/2024	SDB3260123659	400.00	17.6296	7,170.11	7,051.85	0.0000	4.5800	50.0000	0.0000	(0.9122)	(0.0979)	0.0000	1	(1.0101)	01/06/2025
600563.SH	12/12/2024	SDB3260123659	300.00	17.6296	5,377.58	5,288.89	0.0000	4.5800	50.0000	0.0000	(0.6841)	(0.0735)	0.0000	1	(0.7576)	01/06/2025
600563.SH	12/11/2024	SDB3260123659	500.00	17.6297	8,796.86	8,814.86	0.0000	4.5800	50.0000	0.0000	(1.1192)	(0.1224)	0.0000	1	(1.2416)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
XIAMEN FARATRONIC CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600563.SH	12/11/2024	SDB3260123659	1,200.00	17.6297	21,039.83	21,155.67	0.0000	4.5800	50.0000	0.0000	(2.6767)	(0.2938)	0.0000	1	(2.9706)	01/06/2025
600563.SH	12/11/2024	SDB3260123659	1,600.00	17.6297	27,602.18	28,207.56	0.0000	4.5800	50.0000	0.0000	(3.5116)	(0.3918)	0.0000	1	(3.9034)	01/06/2025
600563.SH	12/11/2024	SDB3260123659	400.00	17.6297	6,966.53	7,051.89	0.0000	4.5800	50.0000	0.0000	(0.8863)	(0.0979)	0.0000	1	(0.9842)	01/06/2025
600563.SH	12/11/2024	SDB3260123659	100.00	17.6297	1,792.53	1,762.97	0.0000	4.5800	50.0000	0.0000	(0.2280)	(0.0245)	0.0000	1	(0.2525)	01/06/2025
600563.SH	12/11/2024	SDB3260123659	100.00	17.6297	1,792.53	1,762.97	0.0000	4.5800	50.0000	0.0000	(0.2280)	(0.0245)	0.0000	1	(0.2525)	01/06/2025
600563.SH	12/11/2024	SDB3260123659	500.00	17.6297	8,962.64	8,814.86	0.0000	4.5800	50.0000	0.0000	(1.1402)	(0.1224)	0.0000	1	(1.2627)	01/06/2025
600563.SH	12/11/2024	SDB3260123659	600.00	17.6297	10,755.17	10,577.84	0.0000	4.5800	50.0000	0.0000	(1.3683)	(0.1469)	0.0000	1	(1.5152)	01/06/2025
600563.SH	12/11/2024	SDB3260123659	100.00	17.6297	1,792.53	1,762.97	0.0000	4.5800	50.0000	0.0000	(0.2280)	(0.0245)	0.0000	1	(0.2525)	01/06/2025
600563.SH	12/11/2024	SDB3260123659	300.00	17.6297	5,377.58	5,288.92	0.0000	4.5800	50.0000	0.0000	(0.6841)	(0.0735)	0.0000	1	(0.7576)	01/06/2025
600563.SH	12/11/2024	SDB3260123659	100.00	17.6297	1,792.53	1,762.97	0.0000	4.5800	50.0000	0.0000	(0.2280)	(0.0245)	0.0000	1	(0.2525)	01/06/2025
600563.SH	12/11/2024	SDB3260123659	200.00	17.6297	3,585.06	3,525.95	0.0000	4.5800	50.0000	0.0000	(0.4561)	(0.0490)	0.0000	1	(0.5051)	01/06/2025
600563.SH	12/11/2024	SDB3260123659	400.00	17.6297	7,170.11	7,051.89	0.0000	4.5800	50.0000	0.0000	(0.9122)	(0.0979)	0.0000	1	(1.0101)	01/06/2025
600563.SH	12/11/2024	SDB3260123659	200.00	17.6297	3,585.06	3,525.95	0.0000	4.5800	50.0000	0.0000	(0.4561)	(0.0490)	0.0000	1	(0.5051)	01/06/2025
600563.SH	12/11/2024	SDB3260123659	300.00	17.6297	5,377.58	5,288.92	0.0000	4.5800	50.0000	0.0000	(0.6841)	(0.0735)	0.0000	1	(0.7576)	01/06/2025
600563.SH	12/11/2024	SDB3260123659	100.00	17.6297	1,792.53	1,762.97	0.0000	4.5800	50.0000	0.0000	(0.2280)	(0.0245)	0.0000	1	(0.2525)	01/06/2025
600563.SH	12/11/2024	SDB3260123659	1,300.00	17.6297	23,302.86	22,918.65	0.0000	4.5800	50.0000	0.0000	(2.9646)	(0.3183)	0.0000	1	(3.2830)	01/06/2025
600563.SH	12/11/2024	SDB3260123659	700.00	17.6297	12,547.69	12,340.81	0.0000	4.5800	50.0000	0.0000	(1.5963)	(0.1714)	0.0000	1	(1.7677)	01/06/2025
600563.SH	12/11/2024	SDB3260123659	1,300.00	17.6297	23,302.86	22,918.65	0.0000	4.5800	50.0000	0.0000	(2.9646)	(0.3183)	0.0000	1	(3.2830)	01/06/2025
600563.SH	12/11/2024	SDB3260123659	2,000.00	17.6297	35,850.56	35,259.46	0.0000	4.5800	50.0000	0.0000	(4.5610)	(0.4897)	0.0000	1	(5.0507)	01/06/2025
600563.SH	12/11/2024	SDB3260123659	100.00	17.6297	1,792.53	1,762.97	0.0000	4.5800	50.0000	0.0000	(0.2280)	(0.0245)	0.0000	1	(0.2525)	01/06/2025
600563.SH	12/11/2024	SDB3260123659	100.00	17.6297	1,792.53	1,762.97	0.0000	4.5800	50.0000	0.0000	(0.2280)	(0.0245)	0.0000	1	(0.2525)	01/06/2025
600563.SH	12/11/2024	SDB3260123659	600.00	17.6297	10,755.17	10,577.84	0.0000	4.5800	50.0000	0.0000	(1.3683)	(0.1469)	0.0000	1	(1.5152)	01/06/2025
600563.SH	12/11/2024	SDB3260123659	400.00	17.6297	7,170.11	7,051.89	0.0000	4.5800	50.0000	0.0000	(0.9122)	(0.0979)	0.0000	1	(1.0101)	01/06/2025
600563.SH	12/11/2024	SDB3260123659	300.00	17.6297	5,377.58	5,288.92	0.0000	4.5800	50.0000	0.0000	(0.6841)	(0.0735)	0.0000	1	(0.7576)	01/06/2025
600563.SH	12/11/2024	SDB3260123659	200.00	17.6297	3,585.06	3,525.95	0.0000	4.5800	50.0000	0.0000	(0.4561)	(0.0490)	0.0000	1	(0.5051)	01/06/2025
600563.SH	12/11/2024	SDB3260123659	700.00	17.6297	12,547.69	12,340.81	0.0000	4.5800	50.0000	0.0000	(1.5963)	(0.1714)	0.0000	1	(1.7677)	01/06/2025
600563.SH	12/11/2024	SDB3260123659	1,200.00	17.6297	21,510.33	21,155.67	0.0000	4.5800	50.0000	0.0000	(2.7366)	(0.2938)	0.0000	1	(3.0304)	01/06/2025
600563.SH	12/11/2024	SDB3260123659	100.00	17.6297	1,792.53	1,762.97	0.0000	4.5800	50.0000	0.0000	(0.2280)	(0.0245)	0.0000	1	(0.2525)	01/06/2025
600563.SH	12/11/2024	SDB3260123659	400.00	17.6297	7,170.11	7,051.89	0.0000	4.5800	50.0000	0.0000	(0.9122)	(0.0979)	0.0000	1	(1.0101)	01/06/2025
600563.SH	12/11/2024	SDB3260123659	300.00	17.6297	5,377.58	5,288.92	0.0000	4.5800	50.0000	0.0000	(0.6841)	(0.0735)	0.0000	1	(0.7576)	01/06/2025
600563.SH	12/10/2024	SDB3260123659	1,600.00	17.2288	27,602.18	27,566.11	0.0000	4.5800	50.0000	0.0000	(3.5116)	(0.3829)	0.0000	1	(3.8945)	01/06/2025
600563.SH	12/10/2024	SDB3260123659	400.00	17.2288	6,966.53	6,891.53	0.0000	4.5800	50.0000	0.0000	(0.8863)	(0.0957)	0.0000	1	(0.9820)	01/06/2025
600563.SH	12/10/2024	SDB3260123659	100.00	17.2288	1,792.53	1,722.88	0.0000	4.5800	50.0000	0.0000	(0.2280)	(0.0239)	0.0000	1	(0.2520)	01/06/2025
600563.SH	12/10/2024	SDB3260123659	100.00	17.2288	1,792.53	1,722.88	0.0000	4.5800	50.0000	0.0000	(0.2280)	(0.0239)	0.0000	1	(0.2520)	01/06/2025
600563.SH	12/10/2024	SDB3260123659	500.00	17.2288	8,962.64	8,614.41	0.0000	4.5800	50.0000	0.0000	(1.1402)	(0.1196)	0.0000	1	(1.2599)	01/06/2025
600563.SH	12/10/2024	SDB3260123659	600.00	17.2288	10,755.17	10,337.29	0.0000	4.5800	50.0000	0.0000	(1.3683)	(0.1436)	0.0000	1	(1.5119)	01/06/2025
600563.SH	12/10/2024	SDB3260123659	100.00	17.2288	1,792.53	1,722.88	0.0000	4.5800	50.0000	0.0000	(0.2280)	(0.0239)	0.0000	1	(0.2520)	01/06/2025
600563.SH	12/10/2024	SDB3260123659	300.00	17.2288	5,377.58	5,168.65	0.0000	4.5800	50.0000	0.0000	(0.6841)	(0.0718)	0.0000	1	(0.7559)	01/06/2025
600563.SH	12/10/2024	SDB3260123659	100.00	17.2288	1,792.53	1,722.88	0.0000	4.5800	50.0000	0.0000	(0.2280)	(0.0239)	0.0000	1	(0.2520)	01/06/2025
600563.SH	12/10/2024	SDB3260123659	200.00	17.2288	3,585.06	3,445.76	0.0000	4.5800	50.0000	0.0000	(0.4561)	(0.0479)	0.0000	1	(0.5040)	01/06/2025
600563.SH	12/10/2024	SDB3260123659	400.00	17.2288	7,170.11	6,891.53	0.0000	4.5800	50.0000	0.0000	(0.9122)	(0.0957)	0.0000	1	(1.0079)	01/06/2025
600563.SH	12/10/2024	SDB3260123659	200.00	17.2288	3,585.06	3,445.76	0.0000	4.5800	50.0000	0.0000	(0.4561)	(0.0479)	0.0000	1	(0.5040)	01/06/2025
600563.SH	12/10/2024	SDB3260123659	300.00	17.2288	5,377.58	5,168.65	0.0000	4.5800	50.0000	0.0000	(0.6841)	(0.0718)	0.0000	1	(0.7559)	01/06/2025
600563.SH	12/10/2024	SDB3260123659	100.00	17.2288	1,792.53	1,722.88	0.0000	4.5800	50.0000	0.0000	(0.2280)	(0.0239)	0.0000	1	(0.2520)	01/06/2025
600563.SH	12/10/2024	SDB3260123659	1,300.00	17.2288	23,302.86	22,397.47	0.0000	4.5800	50.0000	0.0000	(2.9646)	(0.3111)	0.0000	1	(3.2757)	01/06/2025
600563.SH	12/10/2024	SDB3260123659	700.00	17.2288	12,547.69	12,060.17	0.0000	4.5800	50.0000	0.0000	(1.5963)	(0.1675)	0.0000	1	(1.7638)	01/06/2025
600563.SH	12/10/2024	SDB3260123659	1,300.00	17.2288	23,302.86	22,397.47	0.0000	4.5800	50.0000	0.0000	(2.9646)	(0.3111)	0.0000	1	(3.2757)	01/06/2025
600563.SH	12/10/2024	SDB3260123659	2,000.00	17.2288	35,850.56	34,457.64	0.0000	4.5800	50.0000	0.0000	(4.5610)	(0.4788)	0.0000	1	(5.0396)	01/06/2025
600563.SH	12/10/2024	SDB3260123659	100.00	17.2288	1,792.53	1,722.88	0.0000	4.5800	50.0000	0.0000	(0.2280)	(0.0239)	0.0000	1	(0.2520)	01/06/2025
600563.SH	12/10/2024	SDB3260123659	100.00	17.2288	1,792.53	1,722.88	0.0000	4.5800	50.0000	0.0000	(0.2280)	(0.0239)	0.0000	1	(0.2520)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
XIAMEN FARATRONIC CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600563.SH	12/10/2024	SDB3260123659	600.00	17.2288	10,755.17	10,337.29	0.0000	4.5800	50.0000	0.0000	(1.3683)	(0.1436)	0.0000	1	(1.5119)	01/06/2025
600563.SH	12/10/2024	SDB3260123659	400.00	17.2288	7,170.11	6,891.53	0.0000	4.5800	50.0000	0.0000	(0.9122)	(0.0957)	0.0000	1	(1.0079)	01/06/2025
600563.SH	12/10/2024	SDB3260123659	300.00	17.2288	5,377.58	5,168.65	0.0000	4.5800	50.0000	0.0000	(0.6841)	(0.0718)	0.0000	1	(0.7559)	01/06/2025
600563.SH	12/10/2024	SDB3260123659	200.00	17.2288	3,585.06	3,445.76	0.0000	4.5800	50.0000	0.0000	(0.4561)	(0.0479)	0.0000	1	(0.5040)	01/06/2025
600563.SH	12/10/2024	SDB3260123659	700.00	17.2288	12,547.69	12,060.17	0.0000	4.5800	50.0000	0.0000	(1.5963)	(0.1675)	0.0000	1	(1.7638)	01/06/2025
600563.SH	12/10/2024	SDB3260123659	1,200.00	17.2288	21,510.33	20,674.58	0.0000	4.5800	50.0000	0.0000	(2.7366)	(0.2871)	0.0000	1	(3.0237)	01/06/2025
600563.SH	12/10/2024	SDB3260123659	100.00	17.2288	1,792.53	1,722.88	0.0000	4.5800	50.0000	0.0000	(0.2280)	(0.0239)	0.0000	1	(0.2520)	01/06/2025
600563.SH	12/10/2024	SDB3260123659	400.00	17.2288	7,170.11	6,891.53	0.0000	4.5800	50.0000	0.0000	(0.9122)	(0.0957)	0.0000	1	(1.0079)	01/06/2025
600563.SH	12/10/2024	SDB3260123659	300.00	17.2288	5,377.58	5,168.65	0.0000	4.5800	50.0000	0.0000	(0.6841)	(0.0718)	0.0000	1	(0.7559)	01/06/2025
600563.SH	12/09/2024	SDB3260123659	100.00	17.6115	1,792.53	1,761.15	0.0000	4.5800	50.0000	0.0000	(0.2280)	(0.0245)	0.0000	1	(0.2525)	01/06/2025
600563.SH	12/09/2024	SDB3260123659	100.00	17.6115	1,792.53	1,761.15	0.0000	4.5800	50.0000	0.0000	(0.2280)	(0.0245)	0.0000	1	(0.2525)	01/06/2025
600563.SH	12/09/2024	SDB3260123659	500.00	17.6115	8,962.64	8,805.77	0.0000	4.5800	50.0000	0.0000	(1.1402)	(0.1223)	0.0000	1	(1.2625)	01/06/2025
600563.SH	12/09/2024	SDB3260123659	600.00	17.6115	10,755.17	10,566.92	0.0000	4.5800	50.0000	0.0000	(1.3683)	(0.1468)	0.0000	1	(1.5151)	01/06/2025
600563.SH	12/09/2024	SDB3260123659	100.00	17.6115	1,792.53	1,761.15	0.0000	4.5800	50.0000	0.0000	(0.2280)	(0.0245)	0.0000	1	(0.2525)	01/06/2025
600563.SH	12/09/2024	SDB3260123659	300.00	17.6115	5,377.58	5,283.46	0.0000	4.5800	50.0000	0.0000	(0.6841)	(0.0734)	0.0000	1	(0.7575)	01/06/2025
600563.SH	12/09/2024	SDB3260123659	100.00	17.6115	1,792.53	1,761.15	0.0000	4.5800	50.0000	0.0000	(0.2280)	(0.0245)	0.0000	1	(0.2525)	01/06/2025
600563.SH	12/09/2024	SDB3260123659	200.00	17.6115	3,585.06	3,522.31	0.0000	4.5800	50.0000	0.0000	(0.4561)	(0.0489)	0.0000	1	(0.5050)	01/06/2025
600563.SH	12/09/2024	SDB3260123659	400.00	17.6115	7,170.11	7,044.61	0.0000	4.5800	50.0000	0.0000	(0.9122)	(0.0978)	0.0000	1	(1.0100)	01/06/2025
600563.SH	12/09/2024	SDB3260123659	200.00	17.6115	3,585.06	3,522.31	0.0000	4.5800	50.0000	0.0000	(0.4561)	(0.0489)	0.0000	1	(0.5050)	01/06/2025
600563.SH	12/09/2024	SDB3260123659	300.00	17.6115	5,377.58	5,283.46	0.0000	4.5800	50.0000	0.0000	(0.6841)	(0.0734)	0.0000	1	(0.7575)	01/06/2025
600563.SH	12/09/2024	SDB3260123659	100.00	17.6115	1,792.53	1,761.15	0.0000	4.5800	50.0000	0.0000	(0.2280)	(0.0245)	0.0000	1	(0.2525)	01/06/2025
600563.SH	12/09/2024	SDB3260123659	1,300.00	17.6115	23,302.86	22,894.99	0.0000	4.5800	50.0000	0.0000	(2.9646)	(0.3180)	0.0000	1	(3.2826)	01/06/2025
600563.SH	12/09/2024	SDB3260123659	700.00	17.6115	12,547.69	12,328.07	0.0000	4.5800	50.0000	0.0000	(1.5963)	(0.1712)	0.0000	1	(1.7676)	01/06/2025
600563.SH	12/09/2024	SDB3260123659	1,300.00	17.6115	23,302.86	22,894.99	0.0000	4.5800	50.0000	0.0000	(2.9646)	(0.3180)	0.0000	1	(3.2826)	01/06/2025
600563.SH	12/09/2024	SDB3260123659	2,000.00	17.6115	35,850.56	35,223.06	0.0000	4.5800	50.0000	0.0000	(4.5610)	(0.4892)	0.0000	1	(5.0502)	01/06/2025
600563.SH	12/09/2024	SDB3260123659	100.00	17.6115	1,792.53	1,761.15	0.0000	4.5800	50.0000	0.0000	(0.2280)	(0.0245)	0.0000	1	(0.2525)	01/06/2025
600563.SH	12/09/2024	SDB3260123659	100.00	17.6115	1,792.53	1,761.15	0.0000	4.5800	50.0000	0.0000	(0.2280)	(0.0245)	0.0000	1	(0.2525)	01/06/2025
600563.SH	12/09/2024	SDB3260123659	600.00	17.6115	10,755.17	10,566.92	0.0000	4.5800	50.0000	0.0000	(1.3683)	(0.1468)	0.0000	1	(1.5151)	01/06/2025
600563.SH	12/09/2024	SDB3260123659	400.00	17.6115	7,170.11	7,044.61	0.0000	4.5800	50.0000	0.0000	(0.9122)	(0.0978)	0.0000	1	(1.0100)	01/06/2025
600563.SH	12/09/2024	SDB3260123659	300.00	17.6115	5,377.58	5,283.46	0.0000	4.5800	50.0000	0.0000	(0.6841)	(0.0734)	0.0000	1	(0.7575)	01/06/2025
600563.SH	12/09/2024	SDB3260123659	200.00	17.6115	3,585.06	3,522.31	0.0000	4.5800	50.0000	0.0000	(0.4561)	(0.0489)	0.0000	1	(0.5050)	01/06/2025
600563.SH	12/09/2024	SDB3260123659	700.00	17.6115	12,547.69	12,328.07	0.0000	4.5800	50.0000	0.0000	(1.5963)	(0.1712)	0.0000	1	(1.7676)	01/06/2025
600563.SH	12/09/2024	SDB3260123659	1,200.00	17.6115	21,510.33	21,133.84	0.0000	4.5800	50.0000	0.0000	(2.7366)	(0.2935)	0.0000	1	(3.0301)	01/06/2025
600563.SH	12/09/2024	SDB3260123659	100.00	17.6115	1,792.53	1,761.15	0.0000	4.5800	50.0000	0.0000	(0.2280)	(0.0245)	0.0000	1	(0.2525)	01/06/2025
600563.SH	12/09/2024	SDB3260123659	400.00	17.6115	7,170.11	7,044.61	0.0000	4.5800	50.0000	0.0000	(0.9122)	(0.0978)	0.0000	1	(1.0100)	01/06/2025
600563.SH	12/09/2024	SDB3260123659	300.00	17.6115	5,377.58	5,283.46	0.0000	4.5800	50.0000	0.0000	(0.6841)	(0.0734)	0.0000	1	(0.7575)	01/06/2025
600563.SH	12/06/2024	SDB3260123659	100.00	17.9738	1,792.53	1,797.38	0.0000	4.5800	50.0000	0.0000	(0.6841)	(0.0749)	0.0000	3	(0.7590)	01/06/2025
600563.SH	12/06/2024	SDB3260123659	100.00	17.9738	1,792.53	1,797.38	0.0000	4.5800	50.0000	0.0000	(0.6841)	(0.0749)	0.0000	3	(0.7590)	01/06/2025
600563.SH	12/06/2024	SDB3260123659	500.00	17.9738	8,962.64	8,986.92	0.0000	4.5800	50.0000	0.0000	(3.4207)	(0.3745)	0.0000	3	(3.7952)	01/06/2025
600563.SH	12/06/2024	SDB3260123659	600.00	17.9738	10,755.17	10,784.30	0.0000	4.5800	50.0000	0.0000	(4.1049)	(0.4493)	0.0000	3	(4.5542)	01/06/2025
600563.SH	12/06/2024	SDB3260123659	100.00	17.9738	1,792.53	1,797.38	0.0000	4.5800	50.0000	0.0000	(0.6841)	(0.0749)	0.0000	3	(0.7590)	01/06/2025
600563.SH	12/06/2024	SDB3260123659	300.00	17.9738	5,377.58	5,392.15	0.0000	4.5800	50.0000	0.0000	(2.0524)	(0.2247)	0.0000	3	(2.2771)	01/06/2025
600563.SH	12/06/2024	SDB3260123659	100.00	17.9738	1,792.53	1,797.38	0.0000	4.5800	50.0000	0.0000	(0.6841)	(0.0749)	0.0000	3	(0.7590)	01/06/2025
600563.SH	12/06/2024	SDB3260123659	200.00	17.9738	3,585.06	3,594.77	0.0000	4.5800	50.0000	0.0000	(1.3683)	(0.1498)	0.0000	3	(1.5181)	01/06/2025
600563.SH	12/06/2024	SDB3260123659	400.00	17.9738	7,170.11	7,189.53	0.0000	4.5800	50.0000	0.0000	(2.7366)	(0.2996)	0.0000	3	(3.0362)	01/06/2025
600563.SH	12/06/2024	SDB3260123659	200.00	17.9738	3,585.06	3,594.77	0.0000	4.5800	50.0000	0.0000	(1.3683)	(0.1498)	0.0000	3	(1.5181)	01/06/2025
600563.SH	12/06/2024	SDB3260123659	300.00	17.9738	5,377.58	5,392.15	0.0000	4.5800	50.0000	0.0000	(2.0524)	(0.2247)	0.0000	3	(2.2771)	01/06/2025
600563.SH	12/06/2024	SDB3260123659	100.00	17.9738	1,792.53	1,797.38	0.0000	4.5800	50.0000	0.0000	(0.6841)	(0.0749)	0.0000	3	(0.7590)	01/06/2025
600563.SH	12/06/2024	SDB3260123659	1,300.00	17.9738	23,302.86	23,365.98	0.0000	4.5800	50.0000	0.0000	(8.8939)	(0.9736)	0.0000	3	(9.8675)	01/06/2025
600563.SH	12/06/2024	SDB3260123659	700.00	17.9738	12,547.69	12,581.68	0.0000	4.5800	50.0000	0.0000	(4.7890)	(0.5242)	0.0000	3	(5.3133)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
XIAMEN FARATRONIC CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600563.SH	12/06/2024	SDB3260123659	1,300.00	17.9738	23,302.86	23,365.98	0.0000	4.5800	50.0000	0.0000	(8.8939)	(0.9736)	0.0000	3	(9.8675)	01/06/2025
600563.SH	12/06/2024	SDB3260123659	2,000.00	17.9738	35,850.56	35,947.67	0.0000	4.5800	50.0000	0.0000	(13.6830)	(1.4978)	0.0000	3	(15.1808)	01/06/2025
600563.SH	12/06/2024	SDB3260123659	100.00	17.9738	1,792.53	1,797.38	0.0000	4.5800	50.0000	0.0000	(0.6841)	(0.0749)	0.0000	3	(0.7590)	01/06/2025
600563.SH	12/06/2024	SDB3260123659	100.00	17.9738	1,792.53	1,797.38	0.0000	4.5800	50.0000	0.0000	(0.6841)	(0.0749)	0.0000	3	(0.7590)	01/06/2025
600563.SH	12/06/2024	SDB3260123659	600.00	17.9738	10,755.17	10,784.30	0.0000	4.5800	50.0000	0.0000	(4.1049)	(0.4493)	0.0000	3	(4.5542)	01/06/2025
600563.SH	12/06/2024	SDB3260123659	400.00	17.9738	7,170.11	7,189.53	0.0000	4.5800	50.0000	0.0000	(2.7366)	(0.2996)	0.0000	3	(3.0362)	01/06/2025
600563.SH	12/06/2024	SDB3260123659	300.00	17.9738	5,377.58	5,392.15	0.0000	4.5800	50.0000	0.0000	(2.0524)	(0.2247)	0.0000	3	(2.2771)	01/06/2025
600563.SH	12/06/2024	SDB3260123659	200.00	17.9738	3,585.06	3,594.77	0.0000	4.5800	50.0000	0.0000	(1.3683)	(0.1498)	0.0000	3	(1.5181)	01/06/2025
600563.SH	12/06/2024	SDB3260123659	700.00	17.9738	12,547.69	12,581.68	0.0000	4.5800	50.0000	0.0000	(4.7890)	(0.5242)	0.0000	3	(5.3133)	01/06/2025
600563.SH	12/06/2024	SDB3260123659	1,200.00	17.9738	21,510.33	21,568.60	0.0000	4.5800	50.0000	0.0000	(8.2098)	(0.8987)	0.0000	3	(9.1085)	01/06/2025
600563.SH	12/06/2024	SDB3260123659	100.00	17.9738	1,792.53	1,797.38	0.0000	4.5800	50.0000	0.0000	(0.6841)	(0.0749)	0.0000	3	(0.7590)	01/06/2025
600563.SH	12/06/2024	SDB3260123659	400.00	17.9738	7,170.11	7,189.53	0.0000	4.5800	50.0000	0.0000	(2.7366)	(0.2996)	0.0000	3	(3.0362)	01/06/2025
600563.SH	12/06/2024	SDB3260123659	300.00	17.9738	5,377.58	5,392.15	0.0000	4.5800	50.0000	0.0000	(2.0524)	(0.2247)	0.0000	3	(2.2771)	01/06/2025
600563.SH	12/05/2024	SDB3260123659	100.00	18.2665	1,792.53	1,826.65	0.0000	4.5800	50.0000	0.0000	(0.2280)	(0.0254)	0.0000	1	(0.2534)	01/06/2025
600563.SH	12/05/2024	SDB3260123659	100.00	18.2665	1,792.53	1,826.65	0.0000	4.5800	50.0000	0.0000	(0.2280)	(0.0254)	0.0000	1	(0.2534)	01/06/2025
600563.SH	12/05/2024	SDB3260123659	500.00	18.2665	8,962.64	9,133.27	0.0000	4.5800	50.0000	0.0000	(1.1402)	(0.1269)	0.0000	1	(1.2671)	01/06/2025
600563.SH	12/05/2024	SDB3260123659	600.00	18.2665	10,755.17	10,959.92	0.0000	4.5800	50.0000	0.0000	(1.3683)	(0.1522)	0.0000	1	(1.5205)	01/06/2025
600563.SH	12/05/2024	SDB3260123659	100.00	18.2665	1,792.53	1,826.65	0.0000	4.5800	50.0000	0.0000	(0.2280)	(0.0254)	0.0000	1	(0.2534)	01/06/2025
600563.SH	12/05/2024	SDB3260123659	300.00	18.2665	5,377.58	5,479.96	0.0000	4.5800	50.0000	0.0000	(0.6841)	(0.0761)	0.0000	1	(0.7603)	01/06/2025
600563.SH	12/05/2024	SDB3260123659	100.00	18.2665	1,792.53	1,826.65	0.0000	4.5800	50.0000	0.0000	(0.2280)	(0.0254)	0.0000	1	(0.2534)	01/06/2025
600563.SH	12/05/2024	SDB3260123659	200.00	18.2665	3,585.06	3,653.31	0.0000	4.5800	50.0000	0.0000	(0.4561)	(0.0507)	0.0000	1	(0.5068)	01/06/2025
600563.SH	12/05/2024	SDB3260123659	400.00	18.2665	7,170.11	7,306.61	0.0000	4.5800	50.0000	0.0000	(0.9122)	(0.1015)	0.0000	1	(1.0137)	01/06/2025
600563.SH	12/05/2024	SDB3260123659	200.00	18.2665	3,585.06	3,653.31	0.0000	4.5800	50.0000	0.0000	(0.4561)	(0.0507)	0.0000	1	(0.5068)	01/06/2025
600563.SH	12/05/2024	SDB3260123659	300.00	18.2665	5,377.58	5,479.96	0.0000	4.5800	50.0000	0.0000	(0.6841)	(0.0761)	0.0000	1	(0.7603)	01/06/2025
600563.SH	12/05/2024	SDB3260123659	100.00	18.2665	1,792.53	1,826.65	0.0000	4.5800	50.0000	0.0000	(0.2280)	(0.0254)	0.0000	1	(0.2534)	01/06/2025
600563.SH	12/05/2024	SDB3260123659	1,300.00	18.2665	23,302.86	23,746.49	0.0000	4.5800	50.0000	0.0000	(2.9646)	(0.3298)	0.0000	1	(3.2945)	01/06/2025
600563.SH	12/05/2024	SDB3260123659	700.00	18.2665	12,547.69	12,786.57	0.0000	4.5800	50.0000	0.0000	(1.5963)	(0.1776)	0.0000	1	(1.7739)	01/06/2025
600563.SH	12/05/2024	SDB3260123659	1,300.00	18.2665	23,302.86	23,746.49	0.0000	4.5800	50.0000	0.0000	(2.9646)	(0.3298)	0.0000	1	(3.2945)	01/06/2025
600563.SH	12/05/2024	SDB3260123659	2,000.00	18.2665	35,850.56	36,533.06	0.0000	4.5800	50.0000	0.0000	(4.5610)	(0.5074)	0.0000	1	(5.0684)	01/06/2025
600563.SH	12/05/2024	SDB3260123659	100.00	18.2665	1,792.53	1,826.65	0.0000	4.5800	50.0000	0.0000	(0.2280)	(0.0254)	0.0000	1	(0.2534)	01/06/2025
600563.SH	12/05/2024	SDB3260123659	100.00	18.2665	1,792.53	1,826.65	0.0000	4.5800	50.0000	0.0000	(0.2280)	(0.0254)	0.0000	1	(0.2534)	01/06/2025
600563.SH	12/05/2024	SDB3260123659	600.00	18.2665	10,755.17	10,959.92	0.0000	4.5800	50.0000	0.0000	(1.3683)	(0.1522)	0.0000	1	(1.5205)	01/06/2025
600563.SH	12/05/2024	SDB3260123659	400.00	18.2665	7,170.11	7,306.61	0.0000	4.5800	50.0000	0.0000	(0.9122)	(0.1015)	0.0000	1	(1.0137)	01/06/2025
600563.SH	12/05/2024	SDB3260123659	300.00	18.2665	5,377.58	5,479.96	0.0000	4.5800	50.0000	0.0000	(0.6841)	(0.0761)	0.0000	1	(0.7603)	01/06/2025
600563.SH	12/05/2024	SDB3260123659	200.00	18.2665	3,585.06	3,653.31	0.0000	4.5800	50.0000	0.0000	(0.4561)	(0.0507)	0.0000	1	(0.5068)	01/06/2025
600563.SH	12/05/2024	SDB3260123659	700.00	18.2665	12,547.69	12,786.57	0.0000	4.5800	50.0000	0.0000	(1.5963)	(0.1776)	0.0000	1	(1.7739)	01/06/2025
600563.SH	12/05/2024	SDB3260123659	1,200.00	18.2665	21,510.33	21,919.84	0.0000	4.5800	50.0000	0.0000	(2.7366)	(0.3044)	0.0000	1	(3.0410)	01/06/2025
600563.SH	12/05/2024	SDB3260123659	100.00	18.2665	1,792.53	1,826.65	0.0000	4.5800	50.0000	0.0000	(0.2280)	(0.0254)	0.0000	1	(0.2534)	01/06/2025
600563.SH	12/05/2024	SDB3260123659	400.00	18.2665	7,170.11	7,306.61	0.0000	4.5800	50.0000	0.0000	(0.9122)	(0.1015)	0.0000	1	(1.0137)	01/06/2025
600563.SH	12/05/2024	SDB3260123659	300.00	18.2665	5,377.58	5,479.96	0.0000	4.5800	50.0000	0.0000	(0.6841)	(0.0761)	0.0000	1	(0.7603)	01/06/2025
600563.SH	12/04/2024	SDB3260123659	100.00	17.9253	1,792.53	1,792.53	0.0000	4.5800	50.0000	0.0000	(0.2280)	(0.0249)	0.0000	1	(0.2529)	01/06/2025
600563.SH	12/04/2024	SDB3260123659	100.00	17.9253	1,792.53	1,792.53	0.0000	4.5800	50.0000	0.0000	(0.2280)	(0.0249)	0.0000	1	(0.2529)	01/06/2025
600563.SH	12/04/2024	SDB3260123659	500.00	17.9253	8,962.64	8,962.64	0.0000	4.5800	50.0000	0.0000	(1.1402)	(0.1245)	0.0000	1	(1.2647)	01/06/2025
600563.SH	12/04/2024	SDB3260123659	600.00	17.9253	10,755.17	10,755.17	0.0000	4.5800	50.0000	0.0000	(1.3683)	(0.1494)	0.0000	1	(1.5177)	01/06/2025
600563.SH	12/04/2024	SDB3260123659	100.00	17.9253	1,792.53	1,792.53	0.0000	4.5800	50.0000	0.0000	(0.2280)	(0.0249)	0.0000	1	(0.2529)	01/06/2025
600563.SH	12/04/2024	SDB3260123659	300.00	17.9253	5,377.58	5,377.58	0.0000	4.5800	50.0000	0.0000	(0.6841)	(0.0747)	0.0000	1	(0.7588)	01/06/2025
600563.SH	12/04/2024	SDB3260123659	100.00	17.9253	1,792.53	1,792.53	0.0000	4.5800	50.0000	0.0000	(0.2280)	(0.0249)	0.0000	1	(0.2529)	01/06/2025
600563.SH	12/04/2024	SDB3260123659	200.00	17.9253	3,585.06	3,585.06	0.0000	4.5800	50.0000	0.0000	(0.4561)	(0.0498)	0.0000	1	(0.5059)	01/06/2025
600563.SH	12/04/2024	SDB3260123659	400.00	17.9253	7,170.11	7,170.11	0.0000	4.5800	50.0000	0.0000	(0.9122)	(0.0996)	0.0000	1	(1.0118)	01/06/2025
600563.SH	12/04/2024	SDB3260123659	200.00	17.9253	3,585.06	3,585.06	0.0000	4.5800	50.0000	0.0000	(0.4561)	(0.0498)	0.0000	1	(0.5059)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
XIAMEN FARATRONIC CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600563.SH	12/04/2024	SDB3260123659	300.00	17.9253	5,377.58	5,377.58	0.0000	4.5800	50.0000	0.0000	(0.6841)	(0.0747)	0.0000	1	(0.7588)	01/06/2025
600563.SH	12/04/2024	SDB3260123659	100.00	17.9253	1,792.53	1,792.53	0.0000	4.5800	50.0000	0.0000	(0.2280)	(0.0249)	0.0000	1	(0.2529)	01/06/2025
600563.SH	12/04/2024	SDB3260123659	1,300.00	17.9253	23,302.86	23,302.86	0.0000	4.5800	50.0000	0.0000	(2.9646)	(0.3237)	0.0000	1	(3.2883)	01/06/2025
600563.SH	12/04/2024	SDB3260123659	700.00	17.9253	12,547.69	12,547.69	0.0000	4.5800	50.0000	0.0000	(1.5963)	(0.1743)	0.0000	1	(1.7706)	01/06/2025
600563.SH	12/04/2024	SDB3260123659	1,300.00	17.9253	23,302.86	23,302.86	0.0000	4.5800	50.0000	0.0000	(2.9646)	(0.3237)	0.0000	1	(3.2883)	01/06/2025
600563.SH	12/04/2024	SDB3260123659	2,000.00	17.9253	35,850.56	35,850.56	0.0000	4.5800	50.0000	0.0000	(4.5610)	(0.4979)	0.0000	1	(5.0589)	01/06/2025
600563.SH	12/04/2024	SDB3260123659	100.00	17.9253	1,792.53	1,792.53	0.0000	4.5800	50.0000	0.0000	(0.2280)	(0.0249)	0.0000	1	(0.2529)	01/06/2025
600563.SH	12/04/2024	SDB3260123659	100.00	17.9253	1,792.53	1,792.53	0.0000	4.5800	50.0000	0.0000	(0.2280)	(0.0249)	0.0000	1	(0.2529)	01/06/2025
600563.SH	12/04/2024	SDB3260123659	600.00	17.9253	10,755.17	10,755.17	0.0000	4.5800	50.0000	0.0000	(1.3683)	(0.1494)	0.0000	1	(1.5177)	01/06/2025
600563.SH	12/04/2024	SDB3260123659	400.00	17.9253	7,170.11	7,170.11	0.0000	4.5800	50.0000	0.0000	(0.9122)	(0.0996)	0.0000	1	(1.0118)	01/06/2025
600563.SH	12/04/2024	SDB3260123659	300.00	17.9253	5,377.58	5,377.58	0.0000	4.5800	50.0000	0.0000	(0.6841)	(0.0747)	0.0000	1	(0.7588)	01/06/2025
600563.SH	12/04/2024	SDB3260123659	200.00	17.9253	3,585.06	3,585.06	0.0000	4.5800	50.0000	0.0000	(0.4561)	(0.0498)	0.0000	1	(0.5059)	01/06/2025
600563.SH	12/04/2024	SDB3260123659	700.00	17.9253	12,547.69	12,547.69	0.0000	4.5800	50.0000	0.0000	(1.5963)	(0.1743)	0.0000	1	(1.7706)	01/06/2025
600563.SH	12/04/2024	SDB3260123659	1,200.00	17.9253	21,510.33	21,510.33	0.0000	4.5800	50.0000	0.0000	(2.7366)	(0.2988)	0.0000	1	(3.0353)	01/06/2025
600563.SH	12/04/2024	SDB3260123659	100.00	17.9253	1,792.53	1,792.53	0.0000	4.5800	50.0000	0.0000	(0.2280)	(0.0249)	0.0000	1	(0.2529)	01/06/2025
600563.SH	12/04/2024	SDB3260123659	400.00	17.9253	7,170.11	7,170.11	0.0000	4.5800	50.0000	0.0000	(0.9122)	(0.0996)	0.0000	1	(1.0118)	01/06/2025
600563.SH	12/04/2024	SDB3260123659	300.00	17.9253	5,377.58	5,377.58	0.0000	4.5800	50.0000	0.0000	(0.6841)	(0.0747)	0.0000	1	(0.7588)	01/06/2025
TOTAL XIAMEN FARATRONIC CO LTD CMN CLASS A SERIES NORTHBOUND											(1,399.6499)	(150.8263)	0.0000		(1,550.4762)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
XIAMEN INTRETECH INC. CMN CLASS A SERIES NORTHBOUND																
002925.ZK	01/03/2025	SDB3260123157	100.00	2.2341	194.16	223.41	0.0000	4.3300	50.0000	0.0000	(0.0701)	(0.0093)	0.0000	3	(0.0794)	01/06/2025
002925.ZK	01/03/2025	SDB3260123157	6,200.00	2.2341	12,038.17	13,851.29	0.0000	4.3300	50.0000	0.0000	(4.3438)	(0.5771)	0.0000	3	(4.9209)	01/06/2025
002925.ZK	01/03/2025	SDB3260123157	800.00	2.2341	1,553.31	1,787.26	0.0000	4.3300	50.0000	0.0000	(0.5605)	(0.0745)	0.0000	3	(0.6350)	01/06/2025
002925.ZK	01/03/2025	SDB3260123157	700.00	2.2341	1,359.15	1,563.86	0.0000	4.3300	50.0000	0.0000	(0.4904)	(0.0652)	0.0000	3	(0.5556)	01/06/2025
002925.ZK	01/03/2025	SDB3260123157	2,500.00	2.2341	4,854.10	5,585.20	0.0000	4.3300	50.0000	0.0000	(1.7515)	(0.2327)	0.0000	3	(1.9842)	01/06/2025
002925.ZK	01/03/2025	SDB3260123157	600.00	2.2341	1,164.98	1,340.45	0.0000	4.3300	50.0000	0.0000	(0.4204)	(0.0559)	0.0000	3	(0.4762)	01/06/2025
002925.ZK	01/03/2025	SDB3260123157	3,400.00	2.2341	6,601.58	7,595.87	0.0000	4.3300	50.0000	0.0000	(2.3821)	(0.3165)	0.0000	3	(2.6986)	01/06/2025
002925.ZK	01/03/2025	SDB3260123157	800.00	2.2341	1,553.31	1,787.26	0.0000	4.3300	50.0000	0.0000	(0.5605)	(0.0745)	0.0000	3	(0.6350)	01/06/2025
002925.ZK	01/03/2025	SDB3260123157	100.00	2.2341	194.16	223.41	0.0000	4.3300	50.0000	0.0000	(0.0701)	(0.0093)	0.0000	3	(0.0794)	01/06/2025
002925.ZK	01/02/2025	SDB3260123157	100.00	2.2305	194.16	223.05	0.0000	4.3300	50.0000	0.0000	(0.0234)	(0.0031)	0.0000	1	(0.0265)	01/06/2025
002925.ZK	01/02/2025	SDB3260123157	6,200.00	2.2305	12,038.17	13,828.81	0.0000	4.3300	50.0000	0.0000	(1.4479)	(0.1921)	0.0000	1	(1.6400)	01/06/2025
002925.ZK	01/02/2025	SDB3260123157	800.00	2.2305	1,553.31	1,784.36	0.0000	4.3300	50.0000	0.0000	(0.1868)	(0.0248)	0.0000	1	(0.2116)	01/06/2025
002925.ZK	01/02/2025	SDB3260123157	700.00	2.2305	1,359.15	1,561.32	0.0000	4.3300	50.0000	0.0000	(0.1635)	(0.0217)	0.0000	1	(0.1852)	01/06/2025
002925.ZK	01/02/2025	SDB3260123157	2,500.00	2.2305	4,854.10	5,576.13	0.0000	4.3300	50.0000	0.0000	(0.5838)	(0.0774)	0.0000	1	(0.6613)	01/06/2025
002925.ZK	01/02/2025	SDB3260123157	600.00	2.2305	1,164.98	1,338.27	0.0000	4.3300	50.0000	0.0000	(0.1401)	(0.0186)	0.0000	1	(0.1587)	01/06/2025
002925.ZK	01/02/2025	SDB3260123157	3,400.00	2.2305	6,601.58	7,583.54	0.0000	4.3300	50.0000	0.0000	(0.7940)	(0.1053)	0.0000	1	(0.8993)	01/06/2025
002925.ZK	01/02/2025	SDB3260123157	800.00	2.2305	1,553.31	1,784.36	0.0000	4.3300	50.0000	0.0000	(0.1868)	(0.0248)	0.0000	1	(0.2116)	01/06/2025
002925.ZK	01/02/2025	SDB3260123157	100.00	2.2305	194.16	223.05	0.0000	4.3300	50.0000	0.0000	(0.0234)	(0.0031)	0.0000	1	(0.0265)	01/06/2025
002925.ZK	12/31/2024	SDB3260123157	100.00	2.1290	194.16	212.90	0.0000	4.3300	50.0000	0.0000	(0.0467)	(0.0059)	0.0000	2	(0.0526)	01/06/2025
002925.ZK	12/31/2024	SDB3260123157	6,200.00	2.1290	12,038.17	13,199.53	0.0000	4.3300	50.0000	0.0000	(2.8958)	(0.3667)	0.0000	2	(3.2625)	01/06/2025
002925.ZK	12/31/2024	SDB3260123157	800.00	2.1290	1,553.31	1,703.16	0.0000	4.3300	50.0000	0.0000	(0.3737)	(0.0473)	0.0000	2	(0.4210)	01/06/2025
002925.ZK	12/31/2024	SDB3260123157	700.00	2.1290	1,359.15	1,490.27	0.0000	4.3300	50.0000	0.0000	(0.3270)	(0.0414)	0.0000	2	(0.3683)	01/06/2025
002925.ZK	12/31/2024	SDB3260123157	2,500.00	2.1290	4,854.10	5,322.39	0.0000	4.3300	50.0000	0.0000	(1.1677)	(0.1478)	0.0000	2	(1.3155)	01/06/2025
002925.ZK	12/31/2024	SDB3260123157	600.00	2.1290	1,164.98	1,277.37	0.0000	4.3300	50.0000	0.0000	(0.2802)	(0.0355)	0.0000	2	(0.3157)	01/06/2025
002925.ZK	12/31/2024	SDB3260123157	3,400.00	2.1290	6,601.58	7,238.45	0.0000	4.3300	50.0000	0.0000	(1.5880)	(0.2011)	0.0000	2	(1.7891)	01/06/2025
002925.ZK	12/31/2024	SDB3260123157	800.00	2.1290	1,553.31	1,703.16	0.0000	4.3300	50.0000	0.0000	(0.3737)	(0.0473)	0.0000	2	(0.4210)	01/06/2025
002925.ZK	12/31/2024	SDB3260123157	100.00	2.1290	194.16	212.90	0.0000	4.3300	50.0000	0.0000	(0.0467)	(0.0059)	0.0000	2	(0.0526)	01/06/2025
002925.ZK	12/30/2024	SDB3260123157	100.00	2.0738	194.16	207.38	0.0000	4.3300	50.0000	0.0000	(0.0234)	(0.0029)	0.0000	1	(0.0262)	01/06/2025
002925.ZK	12/30/2024	SDB3260123157	6,200.00	2.0738	12,038.17	12,857.70	0.0000	4.3300	50.0000	0.0000	(1.4479)	(0.1786)	0.0000	1	(1.6265)	01/06/2025
002925.ZK	12/30/2024	SDB3260123157	800.00	2.0738	1,553.31	1,659.06	0.0000	4.3300	50.0000	0.0000	(0.1868)	(0.0230)	0.0000	1	(0.2099)	01/06/2025
002925.ZK	12/30/2024	SDB3260123157	700.00	2.0738	1,359.15	1,451.68	0.0000	4.3300	50.0000	0.0000	(0.1635)	(0.0202)	0.0000	1	(0.1836)	01/06/2025
002925.ZK	12/30/2024	SDB3260123157	2,500.00	2.0738	4,854.10	5,184.56	0.0000	4.3300	50.0000	0.0000	(0.5838)	(0.0720)	0.0000	1	(0.6558)	01/06/2025
002925.ZK	12/30/2024	SDB3260123157	600.00	2.0738	1,164.98	1,244.29	0.0000	4.3300	50.0000	0.0000	(0.1401)	(0.0173)	0.0000	1	(0.1574)	01/06/2025
002925.ZK	12/30/2024	SDB3260123157	3,400.00	2.0738	6,601.58	7,051.00	0.0000	4.3300	50.0000	0.0000	(0.7940)	(0.0979)	0.0000	1	(0.8920)	01/06/2025
002925.ZK	12/30/2024	SDB3260123157	800.00	2.0738	1,553.31	1,659.06	0.0000	4.3300	50.0000	0.0000	(0.1868)	(0.0230)	0.0000	1	(0.2099)	01/06/2025
002925.ZK	12/30/2024	SDB3260123157	100.00	2.0738	194.16	207.38	0.0000	4.3300	50.0000	0.0000	(0.0234)	(0.0029)	0.0000	1	(0.0262)	01/06/2025
002925.ZK	12/27/2024	SDB3260123157	100.00	2.1853	194.16	218.53	0.0000	4.3300	50.0000	0.0000	(0.0701)	(0.0091)	0.0000	3	(0.0792)	01/06/2025
002925.ZK	12/27/2024	SDB3260123157	6,200.00	2.1853	12,038.17	13,548.71	0.0000	4.3300	50.0000	0.0000	(4.3438)	(0.5645)	0.0000	3	(4.9083)	01/06/2025
002925.ZK	12/27/2024	SDB3260123157	800.00	2.1853	1,553.31	1,748.22	0.0000	4.3300	50.0000	0.0000	(0.5605)	(0.0728)	0.0000	3	(0.6333)	01/06/2025
002925.ZK	12/27/2024	SDB3260123157	700.00	2.1853	1,359.15	1,529.69	0.0000	4.3300	50.0000	0.0000	(0.4904)	(0.0637)	0.0000	3	(0.5542)	01/06/2025
002925.ZK	12/27/2024	SDB3260123157	2,500.00	2.1853	4,854.10	5,463.19	0.0000	4.3300	50.0000	0.0000	(1.7515)	(0.2276)	0.0000	3	(1.9792)	01/06/2025
002925.ZK	12/27/2024	SDB3260123157	600.00	2.1853	1,164.98	1,311.17	0.0000	4.3300	50.0000	0.0000	(0.4204)	(0.0546)	0.0000	3	(0.4750)	01/06/2025
002925.ZK	12/27/2024	SDB3260123157	3,400.00	2.1853	6,601.58	7,429.94	0.0000	4.3300	50.0000	0.0000	(2.3821)	(0.3096)	0.0000	3	(2.6916)	01/06/2025
002925.ZK	12/27/2024	SDB3260123157	800.00	2.1853	1,553.31	1,748.22	0.0000	4.3300	50.0000	0.0000	(0.5605)	(0.0728)	0.0000	3	(0.6333)	01/06/2025
002925.ZK	12/27/2024	SDB3260123157	100.00	2.1853	194.16	218.53	0.0000	4.3300	50.0000	0.0000	(0.0701)	(0.0091)	0.0000	3	(0.0792)	01/06/2025
002925.ZK	12/26/2024	SDB3260123157	100.00	2.2313	194.16	223.13	0.0000	4.3300	50.0000	0.0000	(0.0234)	(0.0031)	0.0000	1	(0.0265)	01/06/2025
002925.ZK	12/26/2024	SDB3260123157	6,200.00	2.2313	12,038.17	13,834.29	0.0000	4.3300	50.0000	0.0000	(1.4479)	(0.1921)	0.0000	1	(1.6401)	01/06/2025
002925.ZK	12/26/2024	SDB3260123157	800.00	2.2313	1,553.31	1,785.07	0.0000	4.3300	50.0000	0.0000	(0.1868)	(0.0248)	0.0000	1	(0.2116)	01/06/2025
002925.ZK	12/26/2024	SDB3260123157	700.00	2.2313	1,359.15	1,561.94	0.0000	4.3300	50.0000	0.0000	(0.1635)	(0.0217)	0.0000	1	(0.1852)	01/06/2025
002925.ZK	12/26/2024	SDB3260123157	2,500.00	2.2313	4,854.10	5,578.34	0.0000	4.3300	50.0000	0.0000	(0.5838)	(0.0775)	0.0000	1	(0.6613)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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USD (Cont.)																
Long (Cont.)																
XIAMEN INTRETECH INC. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002925.ZK	12/26/2024	SDB3260123157	600.00	2.2313	1,164.98	1,338.80	0.0000	4.3300	50.0000	0.0000	(0.1401)	(0.0186)	0.0000	1	(0.1587)	01/06/2025
002925.ZK	12/26/2024	SDB3260123157	3,400.00	2.2313	6,601.58	7,586.55	0.0000	4.3300	50.0000	0.0000	(0.7940)	(0.1054)	0.0000	1	(0.8994)	01/06/2025
002925.ZK	12/26/2024	SDB3260123157	800.00	2.2313	1,553.31	1,785.07	0.0000	4.3300	50.0000	0.0000	(0.1868)	(0.0248)	0.0000	1	(0.2116)	01/06/2025
002925.ZK	12/26/2024	SDB3260123157	100.00	2.2313	194.16	223.13	0.0000	4.3300	50.0000	0.0000	(0.0234)	(0.0031)	0.0000	1	(0.0265)	01/06/2025
002925.ZK	12/24/2024	SDB3260123157	100.00	2.2313	194.16	223.13	0.0000	4.3300	50.0000	0.0000	(0.0467)	(0.0062)	0.0000	2	(0.0529)	01/06/2025
002925.ZK	12/24/2024	SDB3260123157	6,200.00	2.2313	12,038.17	13,834.29	0.0000	4.3300	50.0000	0.0000	(2.8958)	(0.3843)	0.0000	2	(3.2801)	01/06/2025
002925.ZK	12/24/2024	SDB3260123157	800.00	2.2313	1,553.31	1,785.07	0.0000	4.3300	50.0000	0.0000	(0.3737)	(0.0496)	0.0000	2	(0.4232)	01/06/2025
002925.ZK	12/24/2024	SDB3260123157	700.00	2.2313	1,359.15	1,561.94	0.0000	4.3300	50.0000	0.0000	(0.3270)	(0.0434)	0.0000	2	(0.3703)	01/06/2025
002925.ZK	12/24/2024	SDB3260123157	2,500.00	2.2313	4,854.10	5,578.34	0.0000	4.3300	50.0000	0.0000	(1.1677)	(0.1550)	0.0000	2	(1.3226)	01/06/2025
002925.ZK	12/24/2024	SDB3260123157	600.00	2.2313	1,164.98	1,338.80	0.0000	4.3300	50.0000	0.0000	(2.8802)	(0.0372)	0.0000	2	(0.3174)	01/06/2025
002925.ZK	12/24/2024	SDB3260123157	3,400.00	2.2313	6,601.58	7,586.55	0.0000	4.3300	50.0000	0.0000	(1.5880)	(0.2107)	0.0000	2	(1.7988)	01/06/2025
002925.ZK	12/24/2024	SDB3260123157	800.00	2.2313	1,553.31	1,785.07	0.0000	4.3300	50.0000	0.0000	(0.3737)	(0.0496)	0.0000	2	(0.4232)	01/06/2025
002925.ZK	12/24/2024	SDB3260123157	100.00	2.2313	194.16	223.13	0.0000	4.3300	50.0000	0.0000	(0.0467)	(0.0062)	0.0000	2	(0.0529)	01/06/2025
002925.ZK	12/23/2024	SDB3260123157	100.00	2.2084	194.16	220.84	0.0000	4.3300	50.0000	0.0000	(0.0234)	(0.0031)	0.0000	1	(0.0264)	01/06/2025
002925.ZK	12/23/2024	SDB3260123157	6,200.00	2.2084	12,038.17	13,691.98	0.0000	4.3300	50.0000	0.0000	(1.4479)	(0.1902)	0.0000	1	(1.6381)	01/06/2025
002925.ZK	12/23/2024	SDB3260123157	800.00	2.2084	1,553.31	1,766.71	0.0000	4.3300	50.0000	0.0000	(0.1868)	(0.0245)	0.0000	1	(0.2114)	01/06/2025
002925.ZK	12/23/2024	SDB3260123157	700.00	2.2084	1,359.15	1,545.87	0.0000	4.3300	50.0000	0.0000	(0.1635)	(0.0215)	0.0000	1	(0.1849)	01/06/2025
002925.ZK	12/23/2024	SDB3260123157	2,500.00	2.2084	4,854.10	5,520.96	0.0000	4.3300	50.0000	0.0000	(0.5838)	(0.0767)	0.0000	1	(0.6605)	01/06/2025
002925.ZK	12/23/2024	SDB3260123157	600.00	2.2084	1,164.98	1,325.03	0.0000	4.3300	50.0000	0.0000	(0.1401)	(0.0184)	0.0000	1	(0.1585)	01/06/2025
002925.ZK	12/23/2024	SDB3260123157	3,400.00	2.2084	6,601.58	7,508.51	0.0000	4.3300	50.0000	0.0000	(0.7940)	(0.1043)	0.0000	1	(0.8983)	01/06/2025
002925.ZK	12/23/2024	SDB3260123157	800.00	2.2084	1,553.31	1,766.71	0.0000	4.3300	50.0000	0.0000	(0.1868)	(0.0245)	0.0000	1	(0.2114)	01/06/2025
002925.ZK	12/23/2024	SDB3260123157	100.00	2.2084	194.16	220.84	0.0000	4.3300	50.0000	0.0000	(0.0234)	(0.0031)	0.0000	1	(0.0264)	01/06/2025
002925.ZK	12/20/2024	SDB3260123157	100.00	2.0077	194.16	200.77	0.0000	4.3300	50.0000	0.0000	(0.0701)	(0.0084)	0.0000	3	(0.0784)	01/06/2025
002925.ZK	12/20/2024	SDB3260123157	6,200.00	2.0077	12,038.17	12,447.87	0.0000	4.3300	50.0000	0.0000	(4.3438)	(0.5187)	0.0000	3	(4.8624)	01/06/2025
002925.ZK	12/20/2024	SDB3260123157	800.00	2.0077	1,553.31	1,606.18	0.0000	4.3300	50.0000	0.0000	(0.5605)	(0.0669)	0.0000	3	(0.6274)	01/06/2025
002925.ZK	12/20/2024	SDB3260123157	700.00	2.0077	1,359.15	1,405.40	0.0000	4.3300	50.0000	0.0000	(0.4904)	(0.0586)	0.0000	3	(0.5490)	01/06/2025
002925.ZK	12/20/2024	SDB3260123157	2,500.00	2.0077	4,854.10	5,019.30	0.0000	4.3300	50.0000	0.0000	(1.7515)	(0.2091)	0.0000	3	(1.9607)	01/06/2025
002925.ZK	12/20/2024	SDB3260123157	600.00	2.0077	1,164.98	1,204.63	0.0000	4.3300	50.0000	0.0000	(0.4204)	(0.0502)	0.0000	3	(0.4706)	01/06/2025
002925.ZK	12/20/2024	SDB3260123157	3,400.00	2.0077	6,601.58	6,826.25	0.0000	4.3300	50.0000	0.0000	(2.3821)	(0.2844)	0.0000	3	(2.6665)	01/06/2025
002925.ZK	12/20/2024	SDB3260123157	800.00	2.0077	1,553.31	1,606.18	0.0000	4.3300	50.0000	0.0000	(0.5605)	(0.0669)	0.0000	3	(0.6274)	01/06/2025
002925.ZK	12/20/2024	SDB3260123157	100.00	2.0077	194.16	200.77	0.0000	4.3300	50.0000	0.0000	(0.0701)	(0.0084)	0.0000	3	(0.0784)	01/06/2025
002925.ZK	12/19/2024	SDB3260123157	100.00	2.0611	194.16	206.11	0.0000	4.5800	50.0000	0.0000	(0.0247)	(0.0029)	0.0000	1	(0.0276)	01/06/2025
002925.ZK	12/19/2024	SDB3260123157	6,200.00	2.0611	12,038.17	12,778.86	0.0000	4.5800	50.0000	0.0000	(1.5315)	(0.1775)	0.0000	1	(1.7090)	01/06/2025
002925.ZK	12/19/2024	SDB3260123157	800.00	2.0611	1,553.31	1,648.88	0.0000	4.5800	50.0000	0.0000	(0.1976)	(0.0229)	0.0000	1	(0.2205)	01/06/2025
002925.ZK	12/19/2024	SDB3260123157	700.00	2.0611	1,359.15	1,442.77	0.0000	4.5800	50.0000	0.0000	(0.1729)	(0.0200)	0.0000	1	(0.1930)	01/06/2025
002925.ZK	12/19/2024	SDB3260123157	2,500.00	2.0611	4,854.10	5,152.77	0.0000	4.5800	50.0000	0.0000	(0.6175)	(0.0716)	0.0000	1	(0.6891)	01/06/2025
002925.ZK	12/19/2024	SDB3260123157	600.00	2.0611	1,164.98	1,236.66	0.0000	4.5800	50.0000	0.0000	(0.1482)	(0.0172)	0.0000	1	(0.1654)	01/06/2025
002925.ZK	12/19/2024	SDB3260123157	3,400.00	2.0611	6,601.58	7,007.76	0.0000	4.5800	50.0000	0.0000	(0.8399)	(0.0973)	0.0000	1	(0.9372)	01/06/2025
002925.ZK	12/19/2024	SDB3260123157	800.00	2.0611	1,553.31	1,648.88	0.0000	4.5800	50.0000	0.0000	(0.1976)	(0.0229)	0.0000	1	(0.2205)	01/06/2025
002925.ZK	12/19/2024	SDB3260123157	100.00	2.0611	194.16	206.11	0.0000	4.5800	50.0000	0.0000	(0.0247)	(0.0029)	0.0000	1	(0.0276)	01/06/2025
002925.ZK	12/18/2024	SDB3260123157	100.00	2.0402	194.16	204.02	0.0000	4.5800	50.0000	0.0000	(0.0247)	(0.0028)	0.0000	1	(0.0275)	01/06/2025
002925.ZK	12/18/2024	SDB3260123157	6,200.00	2.0402	12,038.17	12,648.98	0.0000	4.5800	50.0000	0.0000	(1.5315)	(0.1757)	0.0000	1	(1.7072)	01/06/2025
002925.ZK	12/18/2024	SDB3260123157	800.00	2.0402	1,553.31	1,632.13	0.0000	4.5800	50.0000	0.0000	(0.1976)	(0.0227)	0.0000	1	(0.2203)	01/06/2025
002925.ZK	12/18/2024	SDB3260123157	700.00	2.0402	1,359.15	1,428.11	0.0000	4.5800	50.0000	0.0000	(0.1729)	(0.0198)	0.0000	1	(0.1927)	01/06/2025
002925.ZK	12/18/2024	SDB3260123157	2,500.00	2.0402	4,854.10	5,100.40	0.0000	4.5800	50.0000	0.0000	(0.6175)	(0.0708)	0.0000	1	(0.6884)	01/06/2025
002925.ZK	12/18/2024	SDB3260123157	600.00	2.0402	1,164.98	1,224.09	0.0000	4.5800	50.0000	0.0000	(0.1482)	(0.0170)	0.0000	1	(0.1652)	01/06/2025
002925.ZK	12/18/2024	SDB3260123157	3,400.00	2.0402	6,601.58	6,936.54	0.0000	4.5800	50.0000	0.0000	(0.8399)	(0.0963)	0.0000	1	(0.9362)	01/06/2025
002925.ZK	12/18/2024	SDB3260123157	800.00	2.0402	1,553.31	1,632.13	0.0000	4.5800	50.0000	0.0000	(0.1976)	(0.0227)	0.0000	1	(0.2203)	01/06/2025
002925.ZK	12/18/2024	SDB3260123157	100.00	2.0402	194.16	204.02	0.0000	4.5800	50.0000	0.0000	(0.0247)	(0.0028)	0.0000	1	(0.0275)	01/06/2025
002925.ZK	12/17/2024	SDB3260123157	100.00	2.0836	194.16	208.36	0.0000	4.5800	50.0000	0.0000	(0.0247)	(0.0029)	0.0000	1	(0.0276)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
XIAMEN INTRETECH INC. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002925.ZK	12/17/2024	SDB3260123157	6,200.00	2.0836	12,038.17	12,918.53	0.0000	4.5800	50.0000	0.0000	(1.5315)	(0.1794)	0.0000	1	(1.7109)	01/06/2025
002925.ZK	12/17/2024	SDB3260123157	800.00	2.0836	1,553.31	1,666.91	0.0000	4.5800	50.0000	0.0000	(0.1976)	(0.0232)	0.0000	1	(0.2208)	01/06/2025
002925.ZK	12/17/2024	SDB3260123157	700.00	2.0836	1,359.15	1,458.54	0.0000	4.5800	50.0000	0.0000	(0.1729)	(0.0203)	0.0000	1	(0.1932)	01/06/2025
002925.ZK	12/17/2024	SDB3260123157	2,500.00	2.0836	4,854.10	5,209.09	0.0000	4.5800	50.0000	0.0000	(0.6175)	(0.0723)	0.0000	1	(0.6899)	01/06/2025
002925.ZK	12/17/2024	SDB3260123157	600.00	2.0836	1,164.98	1,250.18	0.0000	4.5800	50.0000	0.0000	(0.1482)	(0.0174)	0.0000	1	(0.1656)	01/06/2025
002925.ZK	12/17/2024	SDB3260123157	3,400.00	2.0836	6,601.58	7,084.36	0.0000	4.5800	50.0000	0.0000	(0.8399)	(0.0984)	0.0000	1	(0.9383)	01/06/2025
002925.ZK	12/17/2024	SDB3260123157	800.00	2.0836	1,553.31	1,666.91	0.0000	4.5800	50.0000	0.0000	(0.1976)	(0.0232)	0.0000	1	(0.2208)	01/06/2025
002925.ZK	12/17/2024	SDB3260123157	100.00	2.0836	194.16	208.36	0.0000	4.5800	50.0000	0.0000	(0.0247)	(0.0029)	0.0000	1	(0.0276)	01/06/2025
002925.ZK	12/16/2024	SDB3260123157	100.00	2.1057	194.16	210.57	0.0000	4.5800	50.0000	0.0000	(0.0247)	(0.0029)	0.0000	1	(0.0276)	01/06/2025
002925.ZK	12/16/2024	SDB3260123157	6,200.00	2.1057	12,038.17	13,055.06	0.0000	4.5800	50.0000	0.0000	(1.5315)	(0.1813)	0.0000	1	(1.7128)	01/06/2025
002925.ZK	12/16/2024	SDB3260123157	800.00	2.1057	1,553.31	1,684.52	0.0000	4.5800	50.0000	0.0000	(0.1976)	(0.0234)	0.0000	1	(0.2210)	01/06/2025
002925.ZK	12/16/2024	SDB3260123157	700.00	2.1057	1,359.15	1,473.96	0.0000	4.5800	50.0000	0.0000	(0.1729)	(0.0205)	0.0000	1	(0.1934)	01/06/2025
002925.ZK	12/16/2024	SDB3260123157	2,500.00	2.1057	4,854.10	5,264.14	0.0000	4.5800	50.0000	0.0000	(0.6175)	(0.0731)	0.0000	1	(0.6907)	01/06/2025
002925.ZK	12/16/2024	SDB3260123157	600.00	2.1057	1,164.98	1,263.39	0.0000	4.5800	50.0000	0.0000	(0.1482)	(0.0175)	0.0000	1	(0.1658)	01/06/2025
002925.ZK	12/16/2024	SDB3260123157	3,400.00	2.1057	6,601.58	7,159.23	0.0000	4.5800	50.0000	0.0000	(0.8399)	(0.0994)	0.0000	1	(0.9393)	01/06/2025
002925.ZK	12/16/2024	SDB3260123157	800.00	2.1057	1,553.31	1,684.52	0.0000	4.5800	50.0000	0.0000	(0.1976)	(0.0234)	0.0000	1	(0.2210)	01/06/2025
002925.ZK	12/16/2024	SDB3260123157	100.00	2.1057	194.16	210.57	0.0000	4.5800	50.0000	0.0000	(0.0247)	(0.0029)	0.0000	1	(0.0276)	01/06/2025
002925.ZK	12/13/2024	SDB3260123157	100.00	2.0362	194.16	203.62	0.0000	4.5800	50.0000	0.0000	(0.0741)	(0.0085)	0.0000	3	(0.0826)	01/06/2025
002925.ZK	12/13/2024	SDB3260123157	6,200.00	2.0362	12,038.17	12,624.68	0.0000	4.5800	50.0000	0.0000	(4.5946)	(0.5260)	0.0000	3	(5.1206)	01/06/2025
002925.ZK	12/13/2024	SDB3260123157	800.00	2.0362	1,553.31	1,628.99	0.0000	4.5800	50.0000	0.0000	(0.5928)	(0.0679)	0.0000	3	(0.6607)	01/06/2025
002925.ZK	12/13/2024	SDB3260123157	700.00	2.0362	1,359.15	1,425.37	0.0000	4.5800	50.0000	0.0000	(0.5187)	(0.0594)	0.0000	3	(0.5781)	01/06/2025
002925.ZK	12/13/2024	SDB3260123157	2,500.00	2.0362	4,854.10	5,090.60	0.0000	4.5800	50.0000	0.0000	(1.8526)	(0.2121)	0.0000	3	(2.0648)	01/06/2025
002925.ZK	12/13/2024	SDB3260123157	600.00	2.0362	1,164.98	1,221.74	0.0000	4.5800	50.0000	0.0000	(0.4446)	(0.0509)	0.0000	3	(0.4955)	01/06/2025
002925.ZK	12/13/2024	SDB3260123157	3,400.00	2.0362	6,601.58	6,923.21	0.0000	4.5800	50.0000	0.0000	(2.5196)	(0.2885)	0.0000	3	(2.8081)	01/06/2025
002925.ZK	12/13/2024	SDB3260123157	800.00	2.0362	1,553.31	1,628.99	0.0000	4.5800	50.0000	0.0000	(0.5928)	(0.0679)	0.0000	3	(0.6607)	01/06/2025
002925.ZK	12/13/2024	SDB3260123157	100.00	2.0362	194.16	203.62	0.0000	4.5800	50.0000	0.0000	(0.0741)	(0.0085)	0.0000	3	(0.0826)	01/06/2025
002925.ZK	12/12/2024	SDB3260123157	100.00	1.9844	194.16	198.44	0.0000	4.5800	50.0000	0.0000	(0.0247)	(0.0028)	0.0000	1	(0.0275)	01/06/2025
002925.ZK	12/12/2024	SDB3260123157	6,200.00	1.9844	12,038.17	12,303.58	0.0000	4.5800	50.0000	0.0000	(1.5315)	(0.1709)	0.0000	1	(1.7024)	01/06/2025
002925.ZK	12/12/2024	SDB3260123157	800.00	1.9844	1,553.31	1,587.56	0.0000	4.5800	50.0000	0.0000	(0.1976)	(0.0220)	0.0000	1	(0.2197)	01/06/2025
002925.ZK	12/12/2024	SDB3260123157	700.00	1.9844	1,359.15	1,389.11	0.0000	4.5800	50.0000	0.0000	(0.1729)	(0.0193)	0.0000	1	(0.1922)	01/06/2025
002925.ZK	12/12/2024	SDB3260123157	2,500.00	1.9844	4,854.10	4,961.12	0.0000	4.5800	50.0000	0.0000	(0.6175)	(0.0689)	0.0000	1	(0.6865)	01/06/2025
002925.ZK	12/12/2024	SDB3260123157	600.00	1.9844	1,164.98	1,190.67	0.0000	4.5800	50.0000	0.0000	(0.1482)	(0.0165)	0.0000	1	(0.1647)	01/06/2025
002925.ZK	12/12/2024	SDB3260123157	3,400.00	1.9844	6,601.58	6,747.12	0.0000	4.5800	50.0000	0.0000	(0.8399)	(0.0937)	0.0000	1	(0.9336)	01/06/2025
002925.ZK	12/12/2024	SDB3260123157	800.00	1.9844	1,553.31	1,587.56	0.0000	4.5800	50.0000	0.0000	(0.1976)	(0.0220)	0.0000	1	(0.2197)	01/06/2025
002925.ZK	12/12/2024	SDB3260123157	100.00	1.9844	194.16	198.44	0.0000	4.5800	50.0000	0.0000	(0.0247)	(0.0028)	0.0000	1	(0.0275)	01/06/2025
002925.ZK	12/11/2024	SDB3260123157	100.00	1.9950	194.16	199.50	0.0000	4.5800	50.0000	0.0000	(0.0247)	(0.0028)	0.0000	1	(0.0275)	01/06/2025
002925.ZK	12/11/2024	SDB3260123157	6,200.00	1.9950	12,038.17	12,368.76	0.0000	4.5800	50.0000	0.0000	(1.5315)	(0.1718)	0.0000	1	(1.7033)	01/06/2025
002925.ZK	12/11/2024	SDB3260123157	800.00	1.9950	1,553.31	1,595.97	0.0000	4.5800	50.0000	0.0000	(0.1976)	(0.0222)	0.0000	1	(0.2198)	01/06/2025
002925.ZK	12/11/2024	SDB3260123157	700.00	1.9950	1,359.15	1,396.47	0.0000	4.5800	50.0000	0.0000	(0.1729)	(0.0194)	0.0000	1	(0.1923)	01/06/2025
002925.ZK	12/11/2024	SDB3260123157	2,500.00	1.9950	4,854.10	4,987.40	0.0000	4.5800	50.0000	0.0000	(0.6175)	(0.0693)	0.0000	1	(0.6868)	01/06/2025
002925.ZK	12/11/2024	SDB3260123157	600.00	1.9950	1,164.98	1,196.98	0.0000	4.5800	50.0000	0.0000	(0.1482)	(0.0166)	0.0000	1	(0.1648)	01/06/2025
002925.ZK	12/11/2024	SDB3260123157	3,400.00	1.9950	6,601.58	6,782.87	0.0000	4.5800	50.0000	0.0000	(0.8399)	(0.0942)	0.0000	1	(0.9341)	01/06/2025
002925.ZK	12/11/2024	SDB3260123157	800.00	1.9950	1,553.31	1,595.97	0.0000	4.5800	50.0000	0.0000	(0.1976)	(0.0222)	0.0000	1	(0.2198)	01/06/2025
002925.ZK	12/11/2024	SDB3260123157	100.00	1.9950	194.16	199.50	0.0000	4.5800	50.0000	0.0000	(0.0247)	(0.0028)	0.0000	1	(0.0275)	01/06/2025
002925.ZK	12/10/2024	SDB3260123157	100.00	2.0053	194.16	200.53	0.0000	4.5800	50.0000	0.0000	(0.0247)	(0.0028)	0.0000	1	(0.0275)	01/06/2025
002925.ZK	12/10/2024	SDB3260123157	6,200.00	2.0053	12,038.17	12,433.06	0.0000	4.5800	50.0000	0.0000	(1.5315)	(0.1727)	0.0000	1	(1.7042)	01/06/2025
002925.ZK	12/10/2024	SDB3260123157	800.00	2.0053	1,553.31	1,604.27	0.0000	4.5800	50.0000	0.0000	(0.1976)	(0.0223)	0.0000	1	(0.2199)	01/06/2025
002925.ZK	12/10/2024	SDB3260123157	700.00	2.0053	1,359.15	1,403.73	0.0000	4.5800	50.0000	0.0000	(0.1729)	(0.0195)	0.0000	1	(0.1924)	01/06/2025
002925.ZK	12/10/2024	SDB3260123157	2,500.00	2.0053	4,854.10	5,013.33	0.0000	4.5800	50.0000	0.0000	(0.6175)	(0.0696)	0.0000	1	(0.6872)	01/06/2025
002925.ZK	12/10/2024	SDB3260123157	600.00	2.0053	1,164.98	1,203.20	0.0000	4.5800	50.0000	0.0000	(0.1482)	(0.0167)	0.0000	1	(0.1649)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
XIAMEN INTRETECH INC. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002925.ZK	12/10/2024	SDB3260123157	3,400.00	2.0053	6,601.58	6,818.13	0.0000	4.5800	50.0000	0.0000	(0.8399)	(0.0947)	0.0000	1	(0.9346)	01/06/2025
002925.ZK	12/10/2024	SDB3260123157	800.00	2.0053	1,553.31	1,604.27	0.0000	4.5800	50.0000	0.0000	(0.1976)	(0.0223)	0.0000	1	(0.2199)	01/06/2025
002925.ZK	12/10/2024	SDB3260123157	100.00	2.0053	194.16	200.53	0.0000	4.5800	50.0000	0.0000	(0.0247)	(0.0028)	0.0000	1	(0.0275)	01/06/2025
002925.ZK	12/09/2024	SDB3260123157	100.00	1.9629	194.16	196.29	0.0000	4.5800	50.0000	0.0000	(0.0247)	(0.0027)	0.0000	1	(0.0274)	01/06/2025
002925.ZK	12/09/2024	SDB3260123157	6,200.00	1.9629	12,038.17	12,170.22	0.0000	4.5800	50.0000	0.0000	(1.5315)	(0.1690)	0.0000	1	(1.7006)	01/06/2025
002925.ZK	12/09/2024	SDB3260123157	800.00	1.9629	1,553.31	1,570.35	0.0000	4.5800	50.0000	0.0000	(0.1976)	(0.0218)	0.0000	1	(0.2194)	01/06/2025
002925.ZK	12/09/2024	SDB3260123157	700.00	1.9629	1,359.15	1,374.06	0.0000	4.5800	50.0000	0.0000	(0.1729)	(0.0191)	0.0000	1	(0.1920)	01/06/2025
002925.ZK	12/09/2024	SDB3260123157	2,500.00	1.9629	4,854.10	4,907.35	0.0000	4.5800	50.0000	0.0000	(0.6175)	(0.0682)	0.0000	1	(0.6857)	01/06/2025
002925.ZK	12/09/2024	SDB3260123157	600.00	1.9629	1,164.98	1,177.76	0.0000	4.5800	50.0000	0.0000	(0.1482)	(0.0164)	0.0000	1	(0.1646)	01/06/2025
002925.ZK	12/09/2024	SDB3260123157	3,400.00	1.9629	6,601.58	6,673.99	0.0000	4.5800	50.0000	0.0000	(0.8399)	(0.0927)	0.0000	1	(0.9326)	01/06/2025
002925.ZK	12/09/2024	SDB3260123157	800.00	1.9629	1,553.31	1,570.35	0.0000	4.5800	50.0000	0.0000	(0.1976)	(0.0218)	0.0000	1	(0.2194)	01/06/2025
002925.ZK	12/09/2024	SDB3260123157	100.00	1.9629	194.16	196.29	0.0000	4.5800	50.0000	0.0000	(0.0247)	(0.0027)	0.0000	1	(0.0274)	01/06/2025
002925.ZK	12/06/2024	SDB3260123157	100.00	2.0262	194.16	202.62	0.0000	4.5800	50.0000	0.0000	(0.0741)	(0.0084)	0.0000	3	(0.0825)	01/06/2025
002925.ZK	12/06/2024	SDB3260123157	6,200.00	2.0262	12,038.17	12,562.23	0.0000	4.5800	50.0000	0.0000	(4.5946)	(0.5234)	0.0000	3	(5.1180)	01/06/2025
002925.ZK	12/06/2024	SDB3260123157	800.00	2.0262	1,553.31	1,620.93	0.0000	4.5800	50.0000	0.0000	(0.5928)	(0.0675)	0.0000	3	(0.6604)	01/06/2025
002925.ZK	12/06/2024	SDB3260123157	700.00	2.0262	1,359.15	1,418.32	0.0000	4.5800	50.0000	0.0000	(0.5187)	(0.0591)	0.0000	3	(0.5778)	01/06/2025
002925.ZK	12/06/2024	SDB3260123157	2,500.00	2.0262	4,854.10	5,065.41	0.0000	4.5800	50.0000	0.0000	(1.8526)	(0.2111)	0.0000	3	(2.0637)	01/06/2025
002925.ZK	12/06/2024	SDB3260123157	600.00	2.0262	1,164.98	1,215.70	0.0000	4.5800	50.0000	0.0000	(0.4446)	(0.0507)	0.0000	3	(0.4953)	01/06/2025
002925.ZK	12/06/2024	SDB3260123157	3,400.00	2.0262	6,601.58	6,888.96	0.0000	4.5800	50.0000	0.0000	(2.5196)	(0.2870)	0.0000	3	(2.8066)	01/06/2025
002925.ZK	12/06/2024	SDB3260123157	800.00	2.0262	1,553.31	1,620.93	0.0000	4.5800	50.0000	0.0000	(0.5928)	(0.0675)	0.0000	3	(0.6604)	01/06/2025
002925.ZK	12/06/2024	SDB3260123157	100.00	2.0262	194.16	202.62	0.0000	4.5800	50.0000	0.0000	(0.0741)	(0.0084)	0.0000	3	(0.0825)	01/06/2025
002925.ZK	12/05/2024	SDB3260123157	100.00	1.9886	194.16	198.86	0.0000	4.5800	50.0000	0.0000	(0.0247)	(0.0028)	0.0000	1	(0.0275)	01/06/2025
002925.ZK	12/05/2024	SDB3260123157	6,200.00	1.9886	12,038.17	12,329.29	0.0000	4.5800	50.0000	0.0000	(1.5315)	(0.1712)	0.0000	1	(1.7028)	01/06/2025
002925.ZK	12/05/2024	SDB3260123157	800.00	1.9886	1,553.31	1,590.88	0.0000	4.5800	50.0000	0.0000	(0.1976)	(0.0221)	0.0000	1	(0.2197)	01/06/2025
002925.ZK	12/05/2024	SDB3260123157	700.00	1.9886	1,359.15	1,392.02	0.0000	4.5800	50.0000	0.0000	(0.1729)	(0.0193)	0.0000	1	(0.1922)	01/06/2025
002925.ZK	12/05/2024	SDB3260123157	2,500.00	1.9886	4,854.10	4,971.49	0.0000	4.5800	50.0000	0.0000	(0.6175)	(0.0690)	0.0000	1	(0.6866)	01/06/2025
002925.ZK	12/05/2024	SDB3260123157	600.00	1.9886	1,164.98	1,193.16	0.0000	4.5800	50.0000	0.0000	(0.1482)	(0.0166)	0.0000	1	(0.1648)	01/06/2025
002925.ZK	12/05/2024	SDB3260123157	3,400.00	1.9886	6,601.58	6,761.22	0.0000	4.5800	50.0000	0.0000	(0.8399)	(0.0939)	0.0000	1	(0.9338)	01/06/2025
002925.ZK	12/05/2024	SDB3260123157	800.00	1.9886	1,553.31	1,590.88	0.0000	4.5800	50.0000	0.0000	(0.1976)	(0.0221)	0.0000	1	(0.2197)	01/06/2025
002925.ZK	12/05/2024	SDB3260123157	100.00	1.9886	194.16	198.86	0.0000	4.5800	50.0000	0.0000	(0.0247)	(0.0028)	0.0000	1	(0.0275)	01/06/2025
002925.ZK	12/04/2024	SDB3260123157	100.00	1.9416	194.16	194.16	0.0000	4.5800	50.0000	0.0000	(0.0247)	(0.0027)	0.0000	1	(0.0274)	01/06/2025
002925.ZK	12/04/2024	SDB3260123157	6,200.00	1.9416	12,038.17	12,038.17	0.0000	4.5800	50.0000	0.0000	(1.5315)	(0.1672)	0.0000	1	(1.6987)	01/06/2025
002925.ZK	12/04/2024	SDB3260123157	800.00	1.9416	1,553.31	1,553.31	0.0000	4.5800	50.0000	0.0000	(0.1976)	(0.0216)	0.0000	1	(0.2192)	01/06/2025
002925.ZK	12/04/2024	SDB3260123157	700.00	1.9416	1,359.15	1,359.15	0.0000	4.5800	50.0000	0.0000	(0.1729)	(0.0189)	0.0000	1	(0.1918)	01/06/2025
002925.ZK	12/04/2024	SDB3260123157	2,500.00	1.9416	4,854.10	4,854.10	0.0000	4.5800	50.0000	0.0000	(0.6175)	(0.0674)	0.0000	1	(0.6850)	01/06/2025
002925.ZK	12/04/2024	SDB3260123157	600.00	1.9416	1,164.98	1,164.98	0.0000	4.5800	50.0000	0.0000	(0.1482)	(0.0162)	0.0000	1	(0.1644)	01/06/2025
002925.ZK	12/04/2024	SDB3260123157	3,400.00	1.9416	6,601.58	6,601.58	0.0000	4.5800	50.0000	0.0000	(0.8399)	(0.0917)	0.0000	1	(0.9316)	01/06/2025
002925.ZK	12/04/2024	SDB3260123157	800.00	1.9416	1,553.31	1,553.31	0.0000	4.5800	50.0000	0.0000	(0.1976)	(0.0216)	0.0000	1	(0.2192)	01/06/2025
002925.ZK	12/04/2024	SDB3260123157	100.00	1.9416	194.16	194.16	0.0000	4.5800	50.0000	0.0000	(0.0247)	(0.0027)	0.0000	1	(0.0274)	01/06/2025
TOTAL XIAMEN INTRETECH INC. CMN CLASS A SERIES NORTHBOUND												(120.4209)	(14.5881)	0.0000	(135.0090)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
XIAMEN SUNRISE INVESTMENT CO.,LTD. CMN CLASS A SERIES NORTHBOUND																
000526.ZK	01/03/2025	SDB3261097708	51.00	5.9224	303.06	302.04	0.0000	4.3300	50.0000	0.0000	(0.1094)	(0.0126)	0.0000	3	(0.1219)	01/06/2025
000526.ZK	01/02/2025	SDB3261097708	51.00	6.0697	303.06	309.56	0.0000	4.3300	50.0000	0.0000	(0.0365)	(0.0043)	0.0000	1	(0.0408)	01/06/2025
000526.ZK	12/31/2024	SDB3261097708	51.00	5.8515	303.06	298.43	0.0000	4.3300	50.0000	0.0000	(0.0729)	(0.0083)	0.0000	2	(0.0812)	01/06/2025
000526.ZK	12/30/2024	SDB3261097708	51.00	5.8724	303.06	299.49	0.0000	4.3300	50.0000	0.0000	(0.0365)	(0.0042)	0.0000	1	(0.0406)	01/06/2025
000526.ZK	12/27/2024	SDB3261097708	51.00	6.2397	303.06	318.23	0.0000	4.3300	50.0000	0.0000	(0.1094)	(0.0133)	0.0000	3	(0.1226)	01/06/2025
000526.ZK	12/26/2024	SDB3261097708	51.00	6.1881	303.06	315.59	0.0000	4.3300	50.0000	0.0000	(0.0365)	(0.0044)	0.0000	1	(0.0408)	01/06/2025
000526.ZK	12/24/2024	SDB3261097708	51.00	6.1881	303.06	315.59	0.0000	4.3300	50.0000	0.0000	(0.0729)	(0.0088)	0.0000	2	(0.0817)	01/06/2025
000526.ZK	12/23/2024	SDB3261097708	51.00	6.4427	303.06	328.58	0.0000	4.3300	50.0000	0.0000	(0.0365)	(0.0046)	0.0000	1	(0.0410)	01/06/2025
000526.ZK	12/20/2024	SDB3261097708	51.00	6.3070	303.06	321.66	0.0000	4.3300	50.0000	0.0000	(0.1094)	(0.0134)	0.0000	3	(0.1228)	01/06/2025
000526.ZK	12/19/2024	SDB3261097708	51.00	6.6760	303.06	340.47	0.0000	4.5800	50.0000	0.0000	(0.0386)	(0.0047)	0.0000	1	(0.0433)	01/06/2025
000526.ZK	12/18/2024	SDB3261097708	51.00	6.0683	303.06	309.49	0.0000	4.5800	50.0000	0.0000	(0.0386)	(0.0043)	0.0000	1	(0.0429)	01/06/2025
000526.ZK	12/17/2024	SDB3261097708	51.00	6.3638	303.06	324.55	0.0000	4.5800	50.0000	0.0000	(0.0386)	(0.0045)	0.0000	1	(0.0431)	01/06/2025
000526.ZK	12/16/2024	SDB3261097708	51.00	6.1709	303.06	314.72	0.0000	4.5800	50.0000	0.0000	(0.0386)	(0.0044)	0.0000	1	(0.0429)	01/06/2025
000526.ZK	12/13/2024	SDB3261097708	51.00	6.1708	303.06	314.71	0.0000	4.5800	50.0000	0.0000	(0.1157)	(0.0131)	0.0000	3	(0.1288)	01/06/2025
000526.ZK	12/12/2024	SDB3261097708	51.00	6.1193	303.06	312.08	0.0000	4.5800	50.0000	0.0000	(0.0386)	(0.0043)	0.0000	1	(0.0429)	01/06/2025
000526.ZK	12/11/2024	SDB3261097708	51.00	6.2602	303.06	319.27	0.0000	4.5800	50.0000	0.0000	(0.0386)	(0.0044)	0.0000	1	(0.0430)	01/06/2025
000526.ZK	12/10/2024	SDB3261097708	51.00	6.2634	303.06	319.43	0.0000	4.5800	50.0000	0.0000	(0.0386)	(0.0044)	0.0000	1	(0.0430)	01/06/2025
000526.ZK	12/09/2024	SDB3261097708	51.00	6.1743	303.06	314.89	0.0000	4.5800	50.0000	0.0000	(0.0386)	(0.0044)	0.0000	1	(0.0429)	01/06/2025
000526.ZK	12/06/2024	SDB3261097708	51.00	6.3799	303.06	325.37	0.0000	4.5800	50.0000	0.0000	(0.1157)	(0.0136)	0.0000	3	(0.1292)	01/06/2025
000526.ZK	12/05/2024	SDB3261097708	51.00	6.1154	303.06	311.88	0.0000	4.5800	50.0000	0.0000	(0.0386)	(0.0043)	0.0000	1	(0.0429)	01/06/2025
000526.ZK	12/04/2024	SDB3261097708	51.00	5.9424	303.06	303.06	0.0000	4.5800	50.0000	0.0000	(0.0386)	(0.0042)	0.0000	1	(0.0428)	01/06/2025
TOTAL XIAMEN SUNRISE INVESTMENT CO.,LTD. CMN CLASS A SERIES NORTHBOUND												(1.2366)	(0.1444)	0.0000	(1.3810)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6



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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
XINHUA WINSHARE PUBLISHING AND MEDIA CO., LTD CMN CLASS A SERIES NORTHBOUND																
601811.SH	12/23/2024	SDB3261097739	400.00	2.1576	805.95	863.05	0.0000	4.3300	50.0000	0.0000	(0.0969)	(0.0120)	0.0000	1	(0.1089)	01/06/2025
601811.SH	12/23/2024	SDB3261097739	700.00	2.1576	1,410.42	1,510.34	0.0000	4.3300	50.0000	0.0000	(0.1696)	(0.0210)	0.0000	1	(0.1906)	01/06/2025
601811.SH	12/23/2024	SDB3261097739	1,700.00	2.1576	3,425.30	3,667.97	0.0000	4.3300	50.0000	0.0000	(0.4120)	(0.0509)	0.0000	1	(0.4629)	01/06/2025
601811.SH	12/23/2024	SDB3261097739	300.00	2.1576	604.47	647.29	0.0000	4.3300	50.0000	0.0000	(0.0727)	(0.0090)	0.0000	1	(0.0817)	01/06/2025
601811.SH	12/23/2024	SDB3261097739	1,700.00	2.1576	3,425.30	3,667.97	0.0000	4.3300	50.0000	0.0000	(0.4120)	(0.0509)	0.0000	1	(0.4629)	01/06/2025
601811.SH	12/23/2024	SDB3261097739	100.00	2.1576	201.49	215.76	0.0000	4.3300	50.0000	0.0000	(0.0242)	(0.0030)	0.0000	1	(0.0272)	01/06/2025
601811.SH	12/23/2024	SDB3261097739	400.00	2.1576	805.95	863.05	0.0000	4.3300	50.0000	0.0000	(0.0969)	(0.0120)	0.0000	1	(0.1089)	01/06/2025
601811.SH	12/20/2024	SDB3261097739	400.00	2.1298	805.95	851.91	0.0000	4.3300	50.0000	0.0000	(0.2908)	(0.0355)	0.0000	3	(0.3263)	01/06/2025
601811.SH	12/20/2024	SDB3261097739	700.00	2.1298	1,410.42	1,490.84	0.0000	4.3300	50.0000	0.0000	(0.5089)	(0.0621)	0.0000	3	(0.5710)	01/06/2025
601811.SH	12/20/2024	SDB3261097739	1,700.00	2.1298	3,425.30	3,620.62	0.0000	4.3300	50.0000	0.0000	(1.2360)	(0.1509)	0.0000	3	(1.3868)	01/06/2025
601811.SH	12/20/2024	SDB3261097739	300.00	2.1298	604.47	638.93	0.0000	4.3300	50.0000	0.0000	(0.2181)	(0.0266)	0.0000	3	(0.2447)	01/06/2025
601811.SH	12/20/2024	SDB3261097739	2,900.00	2.1298	5,843.16	6,176.35	0.0000	4.3300	50.0000	0.0000	(2.1084)	(0.2573)	0.0000	3	(2.3658)	01/06/2025
601811.SH	12/20/2024	SDB3261097739	100.00	2.1298	201.49	212.98	0.0000	4.3300	50.0000	0.0000	(0.0727)	(0.0089)	0.0000	3	(0.0816)	01/06/2025
601811.SH	12/20/2024	SDB3261097739	400.00	2.1298	805.95	851.91	0.0000	4.3300	50.0000	0.0000	(0.2908)	(0.0355)	0.0000	3	(0.3263)	01/06/2025
601811.SH	12/19/2024	SDB3261097739	400.00	2.1133	805.95	845.30	0.0000	4.5800	50.0000	0.0000	(0.1025)	(0.0117)	0.0000	1	(0.1143)	01/06/2025
601811.SH	12/19/2024	SDB3261097739	700.00	2.1133	1,410.42	1,479.28	0.0000	4.5800	50.0000	0.0000	(0.1794)	(0.0205)	0.0000	1	(0.2000)	01/06/2025
601811.SH	12/19/2024	SDB3261097739	1,700.00	2.1133	3,425.30	3,592.53	0.0000	4.5800	50.0000	0.0000	(0.4358)	(0.0499)	0.0000	1	(0.4857)	01/06/2025
601811.SH	12/19/2024	SDB3261097739	300.00	2.1133	604.47	633.98	0.0000	4.5800	50.0000	0.0000	(0.0769)	(0.0088)	0.0000	1	(0.0857)	01/06/2025
601811.SH	12/19/2024	SDB3261097739	3,400.00	2.1133	6,850.61	7,185.05	0.0000	4.5800	50.0000	0.0000	(0.8715)	(0.0998)	0.0000	1	(0.9713)	01/06/2025
601811.SH	12/19/2024	SDB3261097739	100.00	2.1133	201.49	211.33	0.0000	4.5800	50.0000	0.0000	(0.0256)	(0.0029)	0.0000	1	(0.0286)	01/06/2025
601811.SH	12/19/2024	SDB3261097739	400.00	2.1133	805.95	845.30	0.0000	4.5800	50.0000	0.0000	(0.1025)	(0.0117)	0.0000	1	(0.1143)	01/06/2025
601811.SH	12/19/2024	SDB3261097739	2,200.00	2.1133	4,432.74	4,649.15	0.0000	4.5800	50.0000	0.0000	(0.5639)	(0.0646)	0.0000	1	(0.6285)	01/06/2025
601811.SH	12/18/2024	SDB3261097739	400.00	2.0731	805.95	829.23	0.0000	4.5800	50.0000	0.0000	(0.1025)	(0.0115)	0.0000	1	(0.1141)	01/06/2025
601811.SH	12/18/2024	SDB3261097739	700.00	2.0731	1,410.42	1,451.16	0.0000	4.5800	50.0000	0.0000	(0.1794)	(0.0202)	0.0000	1	(0.1996)	01/06/2025
601811.SH	12/18/2024	SDB3261097739	1,700.00	2.0731	3,425.30	3,524.25	0.0000	4.5800	50.0000	0.0000	(0.4358)	(0.0489)	0.0000	1	(0.4847)	01/06/2025
601811.SH	12/18/2024	SDB3261097739	300.00	2.0731	604.47	621.93	0.0000	4.5800	50.0000	0.0000	(0.0769)	(0.0086)	0.0000	1	(0.0855)	01/06/2025
601811.SH	12/18/2024	SDB3261097739	3,400.00	2.0731	6,850.61	7,048.49	0.0000	4.5800	50.0000	0.0000	(0.8715)	(0.0979)	0.0000	1	(0.9694)	01/06/2025
601811.SH	12/18/2024	SDB3261097739	100.00	2.0731	201.49	207.31	0.0000	4.5800	50.0000	0.0000	(0.0256)	(0.0029)	0.0000	1	(0.0285)	01/06/2025
601811.SH	12/18/2024	SDB3261097739	400.00	2.0731	805.95	829.23	0.0000	4.5800	50.0000	0.0000	(0.1025)	(0.0115)	0.0000	1	(0.1141)	01/06/2025
601811.SH	12/18/2024	SDB3261097739	2,200.00	2.0731	4,432.74	4,560.79	0.0000	4.5800	50.0000	0.0000	(0.5639)	(0.0633)	0.0000	1	(0.6273)	01/06/2025
601811.SH	12/17/2024	SDB3261097739	400.00	2.0726	805.95	829.05	0.0000	4.5800	50.0000	0.0000	(0.1025)	(0.0115)	0.0000	1	(0.1140)	01/06/2025
601811.SH	12/17/2024	SDB3261097739	700.00	2.0726	1,410.42	1,450.84	0.0000	4.5800	50.0000	0.0000	(0.1794)	(0.0202)	0.0000	1	(0.1996)	01/06/2025
601811.SH	12/17/2024	SDB3261097739	1,700.00	2.0726	3,425.30	3,523.46	0.0000	4.5800	50.0000	0.0000	(0.4358)	(0.0489)	0.0000	1	(0.4847)	01/06/2025
601811.SH	12/17/2024	SDB3261097739	300.00	2.0726	604.47	621.79	0.0000	4.5800	50.0000	0.0000	(0.0769)	(0.0086)	0.0000	1	(0.0855)	01/06/2025
601811.SH	12/17/2024	SDB3261097739	3,400.00	2.0726	6,850.61	7,046.92	0.0000	4.5800	50.0000	0.0000	(0.8715)	(0.0979)	0.0000	1	(0.9694)	01/06/2025
601811.SH	12/17/2024	SDB3261097739	100.00	2.0726	201.49	207.26	0.0000	4.5800	50.0000	0.0000	(0.0256)	(0.0029)	0.0000	1	(0.0285)	01/06/2025
601811.SH	12/17/2024	SDB3261097739	400.00	2.0726	805.95	829.05	0.0000	4.5800	50.0000	0.0000	(0.1025)	(0.0115)	0.0000	1	(0.1140)	01/06/2025
601811.SH	12/17/2024	SDB3261097739	400.00	2.0726	805.95	829.05	0.0000	4.5800	50.0000	0.0000	(0.1025)	(0.0115)	0.0000	1	(0.1140)	01/06/2025
601811.SH	12/17/2024	SDB3261097739	3,300.00	2.0726	6,649.12	6,839.66	0.0000	4.5800	50.0000	0.0000	(0.8459)	(0.0950)	0.0000	1	(0.9409)	01/06/2025
601811.SH	12/17/2024	SDB3261097739	400.00	2.0726	805.95	829.05	0.0000	4.5800	50.0000	0.0000	(0.1025)	(0.0115)	0.0000	1	(0.1140)	01/06/2025
601811.SH	12/16/2024	SDB3261097739	400.00	2.0946	805.95	837.85	0.0000	4.5800	50.0000	0.0000	(0.1025)	(0.0116)	0.0000	1	(0.1142)	01/06/2025
601811.SH	12/16/2024	SDB3261097739	700.00	2.0946	1,410.42	1,466.24	0.0000	4.5800	50.0000	0.0000	(0.1794)	(0.0204)	0.0000	1	(0.1998)	01/06/2025
601811.SH	12/16/2024	SDB3261097739	1,700.00	2.0946	3,425.30	3,560.87	0.0000	4.5800	50.0000	0.0000	(0.4358)	(0.0495)	0.0000	1	(0.4852)	01/06/2025
601811.SH	12/16/2024	SDB3261097739	300.00	2.0946	604.47	628.39	0.0000	4.5800	50.0000	0.0000	(0.0769)	(0.0087)	0.0000	1	(0.0856)	01/06/2025
601811.SH	12/16/2024	SDB3261097739	3,400.00	2.0946	6,850.61	7,121.74	0.0000	4.5800	50.0000	0.0000	(0.8715)	(0.0989)	0.0000	1	(0.9705)	01/06/2025
601811.SH	12/16/2024	SDB3261097739	100.00	2.0946	201.49	209.46	0.0000	4.5800	50.0000	0.0000	(0.0256)	(0.0029)	0.0000	1	(0.0285)	01/06/2025
601811.SH	12/16/2024	SDB3261097739	400.00	2.0946	805.95	837.85	0.0000	4.5800	50.0000	0.0000	(0.1025)	(0.0116)	0.0000	1	(0.1142)	01/06/2025
601811.SH	12/16/2024	SDB3261097739	400.00	2.0946	805.95	837.85	0.0000	4.5800	50.0000	0.0000	(0.1025)	(0.0116)	0.0000	1	(0.1142)	01/06/2025
601811.SH	12/16/2024	SDB3261097739	3,300.00	2.0946	6,649.12	6,912.28	0.0000	4.5800	50.0000	0.0000	(0.8459)	(0.0960)	0.0000	1	(0.9419)	01/06/2025
601811.SH	12/16/2024	SDB3261097739	2,100.00	2.0946	4,231.26	4,398.72	0.0000	4.5800	50.0000	0.0000	(0.5383)	(0.0611)	0.0000	1	(0.5994)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
XINHUA WINSHARE PUBLISHING AND MEDIA CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
601811.SH	12/13/2024	SDB3261097739	400.00	2.0556	805.95	822.23	0.0000	4.5800	50.0000	0.0000	(0.3076)	(0.0343)	0.0000	3	(0.3419)	01/06/2025
601811.SH	12/13/2024	SDB3261097739	700.00	2.0556	1,410.42	1,438.90	0.0000	4.5800	50.0000	0.0000	(0.5383)	(0.0600)	0.0000	3	(0.5983)	01/06/2025
601811.SH	12/13/2024	SDB3261097739	1,700.00	2.0556	3,425.30	3,494.46	0.0000	4.5800	50.0000	0.0000	(1.3073)	(0.1456)	0.0000	3	(1.4529)	01/06/2025
601811.SH	12/13/2024	SDB3261097739	300.00	2.0556	604.47	616.67	0.0000	4.5800	50.0000	0.0000	(0.2307)	(0.0257)	0.0000	3	(0.2564)	01/06/2025
601811.SH	12/13/2024	SDB3261097739	2,500.00	2.0556	5,037.21	5,138.91	0.0000	4.5800	50.0000	0.0000	(1.9225)	(0.2141)	0.0000	3	(2.1367)	01/06/2025
601811.SH	12/13/2024	SDB3261097739	8,500.00	2.0556	17,126.51	17,472.30	0.0000	4.5800	50.0000	0.0000	(6.5366)	(0.7280)	0.0000	3	(7.2646)	01/06/2025
601811.SH	12/13/2024	SDB3261097739	400.00	2.0556	805.95	822.23	0.0000	4.5800	50.0000	0.0000	(0.3076)	(0.0343)	0.0000	3	(0.3419)	01/06/2025
601811.SH	12/13/2024	SDB3261097739	300.00	2.0556	604.47	616.67	0.0000	4.5800	50.0000	0.0000	(0.2307)	(0.0257)	0.0000	3	(0.2564)	01/06/2025
601811.SH	12/13/2024	SDB3261097739	400.00	2.0556	805.95	822.23	0.0000	4.5800	50.0000	0.0000	(0.3076)	(0.0343)	0.0000	3	(0.3419)	01/06/2025
601811.SH	12/13/2024	SDB3261097739	1,200.00	2.0556	2,417.86	2,466.68	0.0000	4.5800	50.0000	0.0000	(0.9228)	(0.1028)	0.0000	3	(1.0256)	01/06/2025
601811.SH	12/13/2024	SDB3261097739	3,400.00	2.0556	6,850.61	6,988.92	0.0000	4.5800	50.0000	0.0000	(2.6146)	(0.2912)	0.0000	3	(2.9059)	01/06/2025
601811.SH	12/13/2024	SDB3261097739	100.00	2.0556	201.49	205.56	0.0000	4.5800	50.0000	0.0000	(0.0769)	(0.0086)	0.0000	3	(0.0855)	01/06/2025
601811.SH	12/13/2024	SDB3261097739	400.00	2.0556	805.95	822.23	0.0000	4.5800	50.0000	0.0000	(0.3076)	(0.0343)	0.0000	3	(0.3419)	01/06/2025
601811.SH	12/13/2024	SDB3261097739	400.00	2.0556	805.95	822.23	0.0000	4.5800	50.0000	0.0000	(0.3076)	(0.0343)	0.0000	3	(0.3419)	01/06/2025
601811.SH	12/13/2024	SDB3261097739	3,300.00	2.0556	6,649.12	6,783.36	0.0000	4.5800	50.0000	0.0000	(2.5377)	(0.2826)	0.0000	3	(2.8204)	01/06/2025
601811.SH	12/13/2024	SDB3261097739	200.00	2.0556	402.98	411.11	0.0000	4.5800	50.0000	0.0000	(0.1538)	(0.0171)	0.0000	3	(0.1709)	01/06/2025
601811.SH	12/13/2024	SDB3261097739	5,100.00	2.0556	10,275.91	10,483.38	0.0000	4.5800	50.0000	0.0000	(3.9220)	(0.4368)	0.0000	3	(4.3588)	01/06/2025
601811.SH	12/13/2024	SDB3261097739	200.00	2.0556	402.98	411.11	0.0000	4.5800	50.0000	0.0000	(0.1538)	(0.0171)	0.0000	3	(0.1709)	01/06/2025
601811.SH	12/13/2024	SDB3261097739	100.00	2.0556	201.49	205.56	0.0000	4.5800	50.0000	0.0000	(0.0769)	(0.0086)	0.0000	3	(0.0855)	01/06/2025
601811.SH	12/12/2024	SDB3261097739	400.00	2.0585	805.95	823.40	0.0000	4.5800	50.0000	0.0000	(0.1025)	(0.0114)	0.0000	1	(0.1140)	01/06/2025
601811.SH	12/12/2024	SDB3261097739	700.00	2.0585	1,410.42	1,440.95	0.0000	4.5800	50.0000	0.0000	(0.1794)	(0.0200)	0.0000	1	(0.1994)	01/06/2025
601811.SH	12/12/2024	SDB3261097739	1,700.00	2.0585	3,425.30	3,499.46	0.0000	4.5800	50.0000	0.0000	(0.4358)	(0.0486)	0.0000	1	(0.4844)	01/06/2025
601811.SH	12/12/2024	SDB3261097739	300.00	2.0585	604.47	617.55	0.0000	4.5800	50.0000	0.0000	(0.0769)	(0.0086)	0.0000	1	(0.0855)	01/06/2025
601811.SH	12/12/2024	SDB3261097739	2,900.00	2.0585	5,843.16	5,969.66	0.0000	4.5800	50.0000	0.0000	(0.7434)	(0.0829)	0.0000	1	(0.8263)	01/06/2025
601811.SH	12/12/2024	SDB3261097739	8,500.00	2.0585	17,126.51	17,497.29	0.0000	4.5800	50.0000	0.0000	(2.1789)	(0.2430)	0.0000	1	(2.4219)	01/06/2025
601811.SH	12/12/2024	SDB3261097739	400.00	2.0585	805.95	823.40	0.0000	4.5800	50.0000	0.0000	(0.1025)	(0.0114)	0.0000	1	(0.1140)	01/06/2025
601811.SH	12/12/2024	SDB3261097739	300.00	2.0585	604.47	617.55	0.0000	4.5800	50.0000	0.0000	(0.0769)	(0.0086)	0.0000	1	(0.0855)	01/06/2025
601811.SH	12/12/2024	SDB3261097739	400.00	2.0585	805.95	823.40	0.0000	4.5800	50.0000	0.0000	(0.1025)	(0.0114)	0.0000	1	(0.1140)	01/06/2025
601811.SH	12/12/2024	SDB3261097739	1,200.00	2.0585	2,417.86	2,470.21	0.0000	4.5800	50.0000	0.0000	(0.3076)	(0.0343)	0.0000	1	(0.3419)	01/06/2025
601811.SH	12/12/2024	SDB3261097739	3,400.00	2.0585	6,850.61	6,998.92	0.0000	4.5800	50.0000	0.0000	(0.8715)	(0.0972)	0.0000	1	(0.9688)	01/06/2025
601811.SH	12/12/2024	SDB3261097739	100.00	2.0585	201.49	205.85	0.0000	4.5800	50.0000	0.0000	(0.0256)	(0.0029)	0.0000	1	(0.0285)	01/06/2025
601811.SH	12/12/2024	SDB3261097739	400.00	2.0585	805.95	823.40	0.0000	4.5800	50.0000	0.0000	(0.1025)	(0.0114)	0.0000	1	(0.1140)	01/06/2025
601811.SH	12/12/2024	SDB3261097739	400.00	2.0585	805.95	823.40	0.0000	4.5800	50.0000	0.0000	(0.1025)	(0.0114)	0.0000	1	(0.1140)	01/06/2025
601811.SH	12/12/2024	SDB3261097739	3,300.00	2.0585	6,649.12	6,793.07	0.0000	4.5800	50.0000	0.0000	(0.8459)	(0.0943)	0.0000	1	(0.9403)	01/06/2025
601811.SH	12/12/2024	SDB3261097739	200.00	2.0585	402.98	411.70	0.0000	4.5800	50.0000	0.0000	(0.0513)	(0.0057)	0.0000	1	(0.0570)	01/06/2025
601811.SH	12/12/2024	SDB3261097739	5,100.00	2.0585	10,275.91	10,498.38	0.0000	4.5800	50.0000	0.0000	(1.3073)	(0.1458)	0.0000	1	(1.4531)	01/06/2025
601811.SH	12/12/2024	SDB3261097739	4,700.00	2.0585	9,469.95	9,674.97	0.0000	4.5800	50.0000	0.0000	(1.2048)	(0.1344)	0.0000	1	(1.3392)	01/06/2025
601811.SH	12/12/2024	SDB3261097739	4,200.00	2.0585	8,462.51	8,645.72	0.0000	4.5800	50.0000	0.0000	(1.0766)	(0.1201)	0.0000	1	(1.1967)	01/06/2025
601811.SH	12/12/2024	SDB3261097739	600.00	2.0585	1,208.93	1,235.10	0.0000	4.5800	50.0000	0.0000	(0.1538)	(0.0172)	0.0000	1	(0.1710)	01/06/2025
601811.SH	12/12/2024	SDB3261097739	200.00	2.0585	402.98	411.70	0.0000	4.5800	50.0000	0.0000	(0.0513)	(0.0057)	0.0000	1	(0.0570)	01/06/2025
601811.SH	12/12/2024	SDB3261097739	100.00	2.0585	201.49	205.85	0.0000	4.5800	50.0000	0.0000	(0.0256)	(0.0029)	0.0000	1	(0.0285)	01/06/2025
601811.SH	12/11/2024	SDB3261097739	400.00	2.0500	805.95	820.01	0.0000	4.5800	50.0000	0.0000	(0.1025)	(0.0114)	0.0000	1	(0.1139)	01/06/2025
601811.SH	12/11/2024	SDB3261097739	700.00	2.0500	1,410.42	1,435.02	0.0000	4.5800	50.0000	0.0000	(0.1794)	(0.0199)	0.0000	1	(0.1994)	01/06/2025
601811.SH	12/11/2024	SDB3261097739	1,700.00	2.0500	3,425.30	3,485.05	0.0000	4.5800	50.0000	0.0000	(0.4358)	(0.0484)	0.0000	1	(0.4842)	01/06/2025
601811.SH	12/11/2024	SDB3261097739	300.00	2.0500	604.47	615.01	0.0000	4.5800	50.0000	0.0000	(0.0769)	(0.0085)	0.0000	1	(0.0854)	01/06/2025
601811.SH	12/11/2024	SDB3261097739	2,900.00	2.0500	5,843.16	5,945.09	0.0000	4.5800	50.0000	0.0000	(0.7434)	(0.0826)	0.0000	1	(0.8260)	01/06/2025
601811.SH	12/11/2024	SDB3261097739	8,500.00	2.0500	17,126.51	17,425.27	0.0000	4.5800	50.0000	0.0000	(2.1789)	(0.2420)	0.0000	1	(2.4209)	01/06/2025
601811.SH	12/11/2024	SDB3261097739	400.00	2.0500	805.95	820.01	0.0000	4.5800	50.0000	0.0000	(0.1025)	(0.0114)	0.0000	1	(0.1139)	01/06/2025
601811.SH	12/11/2024	SDB3261097739	300.00	2.0500	604.47	615.01	0.0000	4.5800	50.0000	0.0000	(0.0769)	(0.0085)	0.0000	1	(0.0854)	01/06/2025
601811.SH	12/11/2024	SDB3261097739	400.00	2.0500	805.95	820.01	0.0000	4.5800	50.0000	0.0000	(0.1025)	(0.0114)	0.0000	1	(0.1139)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
XINHUA WINSHARE PUBLISHING AND MEDIA CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
601811.SH	12/11/2024	SDB3261097739	1,200.00	2.0500	2,417.86	2,460.04	0.0000	4.5800	50.0000	0.0000	(0.3076)	(0.0342)	0.0000	1	(0.3418)	01/06/2025
601811.SH	12/11/2024	SDB3261097739	3,400.00	2.0500	6,850.61	6,970.11	0.0000	4.5800	50.0000	0.0000	(0.8715)	(0.0968)	0.0000	1	(0.9684)	01/06/2025
601811.SH	12/11/2024	SDB3261097739	100.00	2.0500	201.49	205.00	0.0000	4.5800	50.0000	0.0000	(0.0256)	(0.0028)	0.0000	1	(0.0285)	01/06/2025
601811.SH	12/11/2024	SDB3261097739	400.00	2.0500	805.95	820.01	0.0000	4.5800	50.0000	0.0000	(0.1025)	(0.0114)	0.0000	1	(0.1139)	01/06/2025
601811.SH	12/11/2024	SDB3261097739	400.00	2.0500	805.95	820.01	0.0000	4.5800	50.0000	0.0000	(0.1025)	(0.0114)	0.0000	1	(0.1139)	01/06/2025
601811.SH	12/11/2024	SDB3261097739	3,300.00	2.0500	6,649.12	6,765.11	0.0000	4.5800	50.0000	0.0000	(0.8459)	(0.0940)	0.0000	1	(0.9399)	01/06/2025
601811.SH	12/11/2024	SDB3261097739	200.00	2.0500	402.98	410.01	0.0000	4.5800	50.0000	0.0000	(0.0513)	(0.0057)	0.0000	1	(0.0570)	01/06/2025
601811.SH	12/11/2024	SDB3261097739	5,100.00	2.0500	10,275.91	10,455.16	0.0000	4.5800	50.0000	0.0000	(1.3073)	(0.1452)	0.0000	1	(1.4525)	01/06/2025
601811.SH	12/11/2024	SDB3261097739	4,700.00	2.0500	9,469.95	9,635.15	0.0000	4.5800	50.0000	0.0000	(1.2048)	(0.1338)	0.0000	1	(1.3386)	01/06/2025
601811.SH	12/11/2024	SDB3261097739	4,200.00	2.0500	8,462.51	8,610.13	0.0000	4.5800	50.0000	0.0000	(1.0766)	(0.1196)	0.0000	1	(1.1962)	01/06/2025
601811.SH	12/11/2024	SDB3261097739	600.00	2.0500	1,208.93	1,230.02	0.0000	4.5800	50.0000	0.0000	(0.1538)	(0.0171)	0.0000	1	(0.1709)	01/06/2025
601811.SH	12/11/2024	SDB3261097739	200.00	2.0500	402.98	410.01	0.0000	4.5800	50.0000	0.0000	(0.0513)	(0.0057)	0.0000	1	(0.0570)	01/06/2025
601811.SH	12/11/2024	SDB3261097739	100.00	2.0500	201.49	205.00	0.0000	4.5800	50.0000	0.0000	(0.0256)	(0.0028)	0.0000	1	(0.0285)	01/06/2025
601811.SH	12/10/2024	SDB3261097739	400.00	1.9627	805.95	785.09	0.0000	4.5800	50.0000	0.0000	(0.1025)	(0.0109)	0.0000	1	(0.1134)	01/06/2025
601811.SH	12/10/2024	SDB3261097739	700.00	1.9627	1,410.42	1,373.91	0.0000	4.5800	50.0000	0.0000	(0.1794)	(0.0191)	0.0000	1	(0.1985)	01/06/2025
601811.SH	12/10/2024	SDB3261097739	1,700.00	1.9627	3,425.30	3,336.63	0.0000	4.5800	50.0000	0.0000	(0.4358)	(0.0463)	0.0000	1	(0.4821)	01/06/2025
601811.SH	12/10/2024	SDB3261097739	300.00	1.9627	604.47	588.82	0.0000	4.5800	50.0000	0.0000	(0.0769)	(0.0082)	0.0000	1	(0.0851)	01/06/2025
601811.SH	12/10/2024	SDB3261097739	2,900.00	1.9627	5,843.16	5,691.90	0.0000	4.5800	50.0000	0.0000	(0.7434)	(0.0791)	0.0000	1	(0.8224)	01/06/2025
601811.SH	12/10/2024	SDB3261097739	8,500.00	1.9627	17,126.51	16,683.16	0.0000	4.5800	50.0000	0.0000	(2.1789)	(0.2317)	0.0000	1	(2.4106)	01/06/2025
601811.SH	12/10/2024	SDB3261097739	400.00	1.9627	805.95	785.09	0.0000	4.5800	50.0000	0.0000	(0.1025)	(0.0109)	0.0000	1	(0.1134)	01/06/2025
601811.SH	12/10/2024	SDB3261097739	300.00	1.9627	604.47	588.82	0.0000	4.5800	50.0000	0.0000	(0.0769)	(0.0082)	0.0000	1	(0.0851)	01/06/2025
601811.SH	12/10/2024	SDB3261097739	400.00	1.9627	805.95	785.09	0.0000	4.5800	50.0000	0.0000	(0.1025)	(0.0109)	0.0000	1	(0.1134)	01/06/2025
601811.SH	12/10/2024	SDB3261097739	1,200.00	1.9627	2,417.86	2,355.27	0.0000	4.5800	50.0000	0.0000	(0.3076)	(0.0327)	0.0000	1	(0.3403)	01/06/2025
601811.SH	12/10/2024	SDB3261097739	3,400.00	1.9627	6,850.61	6,673.27	0.0000	4.5800	50.0000	0.0000	(0.8715)	(0.0927)	0.0000	1	(0.9642)	01/06/2025
601811.SH	12/10/2024	SDB3261097739	100.00	1.9627	201.49	196.27	0.0000	4.5800	50.0000	0.0000	(0.0256)	(0.0027)	0.0000	1	(0.0284)	01/06/2025
601811.SH	12/10/2024	SDB3261097739	400.00	1.9627	805.95	785.09	0.0000	4.5800	50.0000	0.0000	(0.1025)	(0.0109)	0.0000	1	(0.1134)	01/06/2025
601811.SH	12/10/2024	SDB3261097739	400.00	1.9627	805.95	785.09	0.0000	4.5800	50.0000	0.0000	(0.1025)	(0.0109)	0.0000	1	(0.1134)	01/06/2025
601811.SH	12/10/2024	SDB3261097739	3,300.00	1.9627	6,649.12	6,476.99	0.0000	4.5800	50.0000	0.0000	(0.8459)	(0.0900)	0.0000	1	(0.9359)	01/06/2025
601811.SH	12/10/2024	SDB3261097739	200.00	1.9627	402.98	392.55	0.0000	4.5800	50.0000	0.0000	(0.0513)	(0.0055)	0.0000	1	(0.0567)	01/06/2025
601811.SH	12/10/2024	SDB3261097739	5,100.00	1.9627	10,275.91	10,009.90	0.0000	4.5800	50.0000	0.0000	(1.3073)	(0.1390)	0.0000	1	(1.4464)	01/06/2025
601811.SH	12/10/2024	SDB3261097739	4,700.00	1.9627	9,469.95	9,224.81	0.0000	4.5800	50.0000	0.0000	(1.2048)	(0.1281)	0.0000	1	(1.3329)	01/06/2025
601811.SH	12/10/2024	SDB3261097739	4,200.00	1.9627	8,462.51	8,243.44	0.0000	4.5800	50.0000	0.0000	(1.0766)	(0.1145)	0.0000	1	(1.1911)	01/06/2025
601811.SH	12/10/2024	SDB3261097739	600.00	1.9627	1,208.93	1,177.63	0.0000	4.5800	50.0000	0.0000	(0.1538)	(0.0164)	0.0000	1	(0.1702)	01/06/2025
601811.SH	12/10/2024	SDB3261097739	200.00	1.9627	402.98	392.55	0.0000	4.5800	50.0000	0.0000	(0.0513)	(0.0055)	0.0000	1	(0.0567)	01/06/2025
601811.SH	12/10/2024	SDB3261097739	100.00	1.9627	201.49	196.27	0.0000	4.5800	50.0000	0.0000	(0.0256)	(0.0027)	0.0000	1	(0.0284)	01/06/2025
601811.SH	12/09/2024	SDB3261097739	400.00	1.9382	805.95	775.29	0.0000	4.5800	50.0000	0.0000	(0.1025)	(0.0108)	0.0000	1	(0.1133)	01/06/2025
601811.SH	12/09/2024	SDB3261097739	700.00	1.9382	1,410.42	1,356.76	0.0000	4.5800	50.0000	0.0000	(0.1794)	(0.0188)	0.0000	1	(0.1983)	01/06/2025
601811.SH	12/09/2024	SDB3261097739	1,700.00	1.9382	3,425.30	3,294.99	0.0000	4.5800	50.0000	0.0000	(0.4358)	(0.0458)	0.0000	1	(0.4815)	01/06/2025
601811.SH	12/09/2024	SDB3261097739	300.00	1.9382	604.47	581.47	0.0000	4.5800	50.0000	0.0000	(0.0769)	(0.0081)	0.0000	1	(0.0850)	01/06/2025
601811.SH	12/09/2024	SDB3261097739	2,900.00	1.9382	5,843.16	5,620.86	0.0000	4.5800	50.0000	0.0000	(0.7434)	(0.0781)	0.0000	1	(0.8214)	01/06/2025
601811.SH	12/09/2024	SDB3261097739	8,500.00	1.9382	17,126.51	16,474.95	0.0000	4.5800	50.0000	0.0000	(2.1789)	(0.2288)	0.0000	1	(2.4077)	01/06/2025
601811.SH	12/09/2024	SDB3261097739	400.00	1.9382	805.95	775.29	0.0000	4.5800	50.0000	0.0000	(0.1025)	(0.0108)	0.0000	1	(0.1133)	01/06/2025
601811.SH	12/09/2024	SDB3261097739	300.00	1.9382	604.47	581.47	0.0000	4.5800	50.0000	0.0000	(0.0769)	(0.0081)	0.0000	1	(0.0850)	01/06/2025
601811.SH	12/09/2024	SDB3261097739	400.00	1.9382	805.95	775.29	0.0000	4.5800	50.0000	0.0000	(0.1025)	(0.0108)	0.0000	1	(0.1133)	01/06/2025
601811.SH	12/09/2024	SDB3261097739	1,200.00	1.9382	2,417.86	2,325.87	0.0000	4.5800	50.0000	0.0000	(0.3076)	(0.0323)	0.0000	1	(0.3399)	01/06/2025
601811.SH	12/09/2024	SDB3261097739	3,400.00	1.9382	6,850.61	6,589.98	0.0000	4.5800	50.0000	0.0000	(0.8715)	(0.0915)	0.0000	1	(0.9631)	01/06/2025
601811.SH	12/09/2024	SDB3261097739	100.00	1.9382	201.49	193.82	0.0000	4.5800	50.0000	0.0000	(0.0256)	(0.0027)	0.0000	1	(0.0283)	01/06/2025
601811.SH	12/09/2024	SDB3261097739	400.00	1.9382	805.95	775.29	0.0000	4.5800	50.0000	0.0000	(0.1025)	(0.0108)	0.0000	1	(0.1133)	01/06/2025
601811.SH	12/09/2024	SDB3261097739	400.00	1.9382	805.95	775.29	0.0000	4.5800	50.0000	0.0000	(0.1025)	(0.0108)	0.0000	1	(0.1133)	01/06/2025
601811.SH	12/09/2024	SDB3261097739	3,300.00	1.9382	6,649.12	6,396.16	0.0000	4.5800	50.0000	0.0000	(0.8459)	(0.0888)	0.0000	1	(0.9348)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6



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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
XINHUA WINSHARE PUBLISHING AND MEDIA CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
601811.SH	12/09/2024	SDB3261097739	200.00	1.9382	402.98	387.65	0.0000	4.5800	50.0000	0.0000	(0.0513)	(0.0054)	0.0000	1	(0.0567)	01/06/2025
601811.SH	12/09/2024	SDB3261097739	5,100.00	1.9382	10,275.91	9,884.97	0.0000	4.5800	50.0000	0.0000	(1.3073)	(0.1373)	0.0000	1	(1.4446)	01/06/2025
601811.SH	12/09/2024	SDB3261097739	4,700.00	1.9382	9,469.95	9,109.68	0.0000	4.5800	50.0000	0.0000	(1.2048)	(0.1265)	0.0000	1	(1.3313)	01/06/2025
601811.SH	12/09/2024	SDB3261097739	4,200.00	1.9382	8,462.51	8,140.56	0.0000	4.5800	50.0000	0.0000	(1.0766)	(0.1131)	0.0000	1	(1.1897)	01/06/2025
601811.SH	12/09/2024	SDB3261097739	600.00	1.9382	1,208.93	1,162.94	0.0000	4.5800	50.0000	0.0000	(0.1538)	(0.0162)	0.0000	1	(0.1700)	01/06/2025
601811.SH	12/09/2024	SDB3261097739	200.00	1.9382	402.98	387.65	0.0000	4.5800	50.0000	0.0000	(0.0513)	(0.0054)	0.0000	1	(0.0567)	01/06/2025
601811.SH	12/09/2024	SDB3261097739	100.00	1.9382	201.49	193.82	0.0000	4.5800	50.0000	0.0000	(0.0256)	(0.0027)	0.0000	1	(0.0283)	01/06/2025
601811.SH	12/06/2024	SDB3261097739	400.00	1.9618	805.95	784.71	0.0000	4.5800	50.0000	0.0000	(0.3076)	(0.0327)	0.0000	3	(0.3403)	01/06/2025
601811.SH	12/06/2024	SDB3261097739	700.00	1.9618	1,410.42	1,373.24	0.0000	4.5800	50.0000	0.0000	(0.5383)	(0.0572)	0.0000	3	(0.5955)	01/06/2025
601811.SH	12/06/2024	SDB3261097739	1,700.00	1.9618	3,425.30	3,335.02	0.0000	4.5800	50.0000	0.0000	(1.3073)	(0.1390)	0.0000	3	(1.4463)	01/06/2025
601811.SH	12/06/2024	SDB3261097739	300.00	1.9618	604.47	588.53	0.0000	4.5800	50.0000	0.0000	(0.2307)	(0.0245)	0.0000	3	(0.2552)	01/06/2025
601811.SH	12/06/2024	SDB3261097739	2,900.00	1.9618	5,843.16	5,689.16	0.0000	4.5800	50.0000	0.0000	(2.2301)	(0.2370)	0.0000	3	(2.4672)	01/06/2025
601811.SH	12/06/2024	SDB3261097739	8,500.00	1.9618	17,126.51	16,675.11	0.0000	4.5800	50.0000	0.0000	(6.5366)	(0.6948)	0.0000	3	(7.2314)	01/06/2025
601811.SH	12/06/2024	SDB3261097739	400.00	1.9618	805.95	784.71	0.0000	4.5800	50.0000	0.0000	(0.3076)	(0.0327)	0.0000	3	(0.3403)	01/06/2025
601811.SH	12/06/2024	SDB3261097739	300.00	1.9618	604.47	588.53	0.0000	4.5800	50.0000	0.0000	(0.2307)	(0.0245)	0.0000	3	(0.2552)	01/06/2025
601811.SH	12/06/2024	SDB3261097739	400.00	1.9618	805.95	784.71	0.0000	4.5800	50.0000	0.0000	(0.3076)	(0.0327)	0.0000	3	(0.3403)	01/06/2025
601811.SH	12/06/2024	SDB3261097739	1,200.00	1.9618	2,417.86	2,354.13	0.0000	4.5800	50.0000	0.0000	(0.9228)	(0.0981)	0.0000	3	(1.0209)	01/06/2025
601811.SH	12/06/2024	SDB3261097739	3,400.00	1.9618	6,850.61	6,670.05	0.0000	4.5800	50.0000	0.0000	(2.6146)	(0.2779)	0.0000	3	(2.8926)	01/06/2025
601811.SH	12/06/2024	SDB3261097739	100.00	1.9618	201.49	196.18	0.0000	4.5800	50.0000	0.0000	(0.0769)	(0.0082)	0.0000	3	(0.0851)	01/06/2025
601811.SH	12/06/2024	SDB3261097739	400.00	1.9618	805.95	784.71	0.0000	4.5800	50.0000	0.0000	(0.3076)	(0.0327)	0.0000	3	(0.3403)	01/06/2025
601811.SH	12/06/2024	SDB3261097739	400.00	1.9618	805.95	784.71	0.0000	4.5800	50.0000	0.0000	(0.3076)	(0.0327)	0.0000	3	(0.3403)	01/06/2025
601811.SH	12/06/2024	SDB3261097739	3,300.00	1.9618	6,649.12	6,473.87	0.0000	4.5800	50.0000	0.0000	(2.5377)	(0.2697)	0.0000	3	(2.8075)	01/06/2025
601811.SH	12/06/2024	SDB3261097739	200.00	1.9618	402.98	392.36	0.0000	4.5800	50.0000	0.0000	(0.1538)	(0.0163)	0.0000	3	(0.1702)	01/06/2025
601811.SH	12/06/2024	SDB3261097739	5,100.00	1.9618	10,275.91	10,005.07	0.0000	4.5800	50.0000	0.0000	(3.9220)	(0.4169)	0.0000	3	(4.3388)	01/06/2025
601811.SH	12/06/2024	SDB3261097739	4,700.00	1.9618	9,469.95	9,220.36	0.0000	4.5800	50.0000	0.0000	(3.6144)	(0.3842)	0.0000	3	(3.9985)	01/06/2025
601811.SH	12/06/2024	SDB3261097739	4,200.00	1.9618	8,462.51	8,239.47	0.0000	4.5800	50.0000	0.0000	(3.2299)	(0.3433)	0.0000	3	(3.5732)	01/06/2025
601811.SH	12/06/2024	SDB3261097739	600.00	1.9618	1,208.93	1,177.07	0.0000	4.5800	50.0000	0.0000	(0.4614)	(0.0490)	0.0000	3	(0.5105)	01/06/2025
601811.SH	12/06/2024	SDB3261097739	200.00	1.9618	402.98	392.36	0.0000	4.5800	50.0000	0.0000	(0.1538)	(0.0163)	0.0000	3	(0.1702)	01/06/2025
601811.SH	12/06/2024	SDB3261097739	100.00	1.9618	201.49	196.18	0.0000	4.5800	50.0000	0.0000	(0.0769)	(0.0082)	0.0000	3	(0.0851)	01/06/2025
601811.SH	12/05/2024	SDB3261097739	400.00	1.9735	805.95	789.40	0.0000	4.5800	50.0000	0.0000	(0.1025)	(0.0110)	0.0000	1	(0.1135)	01/06/2025
601811.SH	12/05/2024	SDB3261097739	700.00	1.9735	1,410.42	1,381.45	0.0000	4.5800	50.0000	0.0000	(0.1794)	(0.0192)	0.0000	1	(0.1986)	01/06/2025
601811.SH	12/05/2024	SDB3261097739	1,700.00	1.9735	3,425.30	3,354.95	0.0000	4.5800	50.0000	0.0000	(0.4358)	(0.0466)	0.0000	1	(0.4824)	01/06/2025
601811.SH	12/05/2024	SDB3261097739	300.00	1.9735	604.47	592.05	0.0000	4.5800	50.0000	0.0000	(0.0769)	(0.0082)	0.0000	1	(0.0851)	01/06/2025
601811.SH	12/05/2024	SDB3261097739	2,900.00	1.9735	5,843.16	5,723.15	0.0000	4.5800	50.0000	0.0000	(0.7434)	(0.0795)	0.0000	1	(0.8229)	01/06/2025
601811.SH	12/05/2024	SDB3261097739	8,500.00	1.9735	17,126.51	16,774.74	0.0000	4.5800	50.0000	0.0000	(2.1789)	(0.2330)	0.0000	1	(2.4119)	01/06/2025
601811.SH	12/05/2024	SDB3261097739	400.00	1.9735	805.95	789.40	0.0000	4.5800	50.0000	0.0000	(0.1025)	(0.0110)	0.0000	1	(0.1135)	01/06/2025
601811.SH	12/05/2024	SDB3261097739	300.00	1.9735	604.47	592.05	0.0000	4.5800	50.0000	0.0000	(0.0769)	(0.0082)	0.0000	1	(0.0851)	01/06/2025
601811.SH	12/05/2024	SDB3261097739	400.00	1.9735	805.95	789.40	0.0000	4.5800	50.0000	0.0000	(0.1025)	(0.0110)	0.0000	1	(0.1135)	01/06/2025
601811.SH	12/05/2024	SDB3261097739	1,200.00	1.9735	2,417.86	2,368.20	0.0000	4.5800	50.0000	0.0000	(0.3076)	(0.0329)	0.0000	1	(0.3405)	01/06/2025
601811.SH	12/05/2024	SDB3261097739	3,400.00	1.9735	6,850.61	6,709.90	0.0000	4.5800	50.0000	0.0000	(0.8715)	(0.0932)	0.0000	1	(0.9647)	01/06/2025
601811.SH	12/05/2024	SDB3261097739	100.00	1.9735	201.49	197.35	0.0000	4.5800	50.0000	0.0000	(0.0256)	(0.0027)	0.0000	1	(0.0284)	01/06/2025
601811.SH	12/05/2024	SDB3261097739	400.00	1.9735	805.95	789.40	0.0000	4.5800	50.0000	0.0000	(0.1025)	(0.0110)	0.0000	1	(0.1135)	01/06/2025
601811.SH	12/05/2024	SDB3261097739	400.00	1.9735	805.95	789.40	0.0000	4.5800	50.0000	0.0000	(0.1025)	(0.0110)	0.0000	1	(0.1135)	01/06/2025
601811.SH	12/05/2024	SDB3261097739	3,300.00	1.9735	6,649.12	6,512.55	0.0000	4.5800	50.0000	0.0000	(0.8459)	(0.0905)	0.0000	1	(0.9364)	01/06/2025
601811.SH	12/05/2024	SDB3261097739	200.00	1.9735	402.98	394.70	0.0000	4.5800	50.0000	0.0000	(0.0513)	(0.0055)	0.0000	1	(0.0567)	01/06/2025
601811.SH	12/05/2024	SDB3261097739	5,100.00	1.9735	10,275.91	10,064.84	0.0000	4.5800	50.0000	0.0000	(1.3073)	(0.1398)	0.0000	1	(1.4471)	01/06/2025
601811.SH	12/05/2024	SDB3261097739	4,700.00	1.9735	9,469.95	9,275.45	0.0000	4.5800	50.0000	0.0000	(1.2048)	(0.1288)	0.0000	1	(1.3336)	01/06/2025
601811.SH	12/05/2024	SDB3261097739	4,200.00	1.9735	8,462.51	8,288.70	0.0000	4.5800	50.0000	0.0000	(1.0766)	(0.1151)	0.0000	1	(1.1917)	01/06/2025
601811.SH	12/05/2024	SDB3261097739	600.00	1.9735	1,208.93	1,184.10	0.0000	4.5800	50.0000	0.0000	(0.1538)	(0.0164)	0.0000	1	(0.1702)	01/06/2025
601811.SH	12/05/2024	SDB3261097739	200.00	1.9735	402.98	394.70	0.0000	4.5800	50.0000	0.0000	(0.0513)	(0.0055)	0.0000	1	(0.0567)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
XINHUA WINSHARE PUBLISHING AND MEDIA CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
601811.SH	12/05/2024	SDB3261097739	100.00	1.9735	201.49	197.35	0.0000	4.5800	50.0000	0.0000	(0.0256)	(0.0027)	0.0000	1	(0.0284)	01/06/2025
601811.SH	12/04/2024	SDB3261097739	400.00	2.0149	805.95	805.95	0.0000	4.5800	50.0000	0.0000	(0.1025)	(0.0112)	0.0000	1	(0.1137)	01/06/2025
601811.SH	12/04/2024	SDB3261097739	700.00	2.0149	1,410.42	1,410.42	0.0000	4.5800	50.0000	0.0000	(0.1794)	(0.0196)	0.0000	1	(0.1990)	01/06/2025
601811.SH	12/04/2024	SDB3261097739	1,700.00	2.0149	3,425.30	3,425.30	0.0000	4.5800	50.0000	0.0000	(0.4358)	(0.0476)	0.0000	1	(0.4833)	01/06/2025
601811.SH	12/04/2024	SDB3261097739	300.00	2.0149	604.47	604.47	0.0000	4.5800	50.0000	0.0000	(0.0769)	(0.0084)	0.0000	1	(0.0853)	01/06/2025
601811.SH	12/04/2024	SDB3261097739	2,900.00	2.0149	5,843.16	5,843.16	0.0000	4.5800	50.0000	0.0000	(0.7434)	(0.0812)	0.0000	1	(0.8245)	01/06/2025
601811.SH	12/04/2024	SDB3261097739	8,500.00	2.0149	17,126.51	17,126.51	0.0000	4.5800	50.0000	0.0000	(2.1789)	(0.2379)	0.0000	1	(2.4167)	01/06/2025
601811.SH	12/04/2024	SDB3261097739	400.00	2.0149	805.95	805.95	0.0000	4.5800	50.0000	0.0000	(0.1025)	(0.0112)	0.0000	1	(0.1137)	01/06/2025
601811.SH	12/04/2024	SDB3261097739	300.00	2.0149	604.47	604.47	0.0000	4.5800	50.0000	0.0000	(0.0769)	(0.0084)	0.0000	1	(0.0853)	01/06/2025
601811.SH	12/04/2024	SDB3261097739	400.00	2.0149	805.95	805.95	0.0000	4.5800	50.0000	0.0000	(0.1025)	(0.0112)	0.0000	1	(0.1137)	01/06/2025
601811.SH	12/04/2024	SDB3261097739	1,200.00	2.0149	2,417.86	2,417.86	0.0000	4.5800	50.0000	0.0000	(0.3076)	(0.0336)	0.0000	1	(0.3412)	01/06/2025
601811.SH	12/04/2024	SDB3261097739	3,400.00	2.0149	6,850.61	6,850.61	0.0000	4.5800	50.0000	0.0000	(0.8715)	(0.0951)	0.0000	1	(0.9667)	01/06/2025
601811.SH	12/04/2024	SDB3261097739	100.00	2.0149	201.49	201.49	0.0000	4.5800	50.0000	0.0000	(0.0256)	(0.0028)	0.0000	1	(0.0284)	01/06/2025
601811.SH	12/04/2024	SDB3261097739	400.00	2.0149	805.95	805.95	0.0000	4.5800	50.0000	0.0000	(0.1025)	(0.0112)	0.0000	1	(0.1137)	01/06/2025
601811.SH	12/04/2024	SDB3261097739	400.00	2.0149	805.95	805.95	0.0000	4.5800	50.0000	0.0000	(0.1025)	(0.0112)	0.0000	1	(0.1137)	01/06/2025
601811.SH	12/04/2024	SDB3261097739	3,300.00	2.0149	6,649.12	6,649.12	0.0000	4.5800	50.0000	0.0000	(0.8459)	(0.0923)	0.0000	1	(0.9383)	01/06/2025
601811.SH	12/04/2024	SDB3261097739	200.00	2.0149	402.98	402.98	0.0000	4.5800	50.0000	0.0000	(0.0513)	(0.0056)	0.0000	1	(0.0569)	01/06/2025
601811.SH	12/04/2024	SDB3261097739	5,100.00	2.0149	10,275.91	10,275.91	0.0000	4.5800	50.0000	0.0000	(1.3073)	(0.1427)	0.0000	1	(1.4500)	01/06/2025
601811.SH	12/04/2024	SDB3261097739	5,700.00	2.0149	11,484.84	11,484.84	0.0000	4.5800	50.0000	0.0000	(1.4611)	(0.1595)	0.0000	1	(1.6206)	01/06/2025
601811.SH	12/04/2024	SDB3261097739	4,200.00	2.0149	8,462.51	8,462.51	0.0000	4.5800	50.0000	0.0000	(1.0766)	(0.1175)	0.0000	1	(1.1942)	01/06/2025
601811.SH	12/04/2024	SDB3261097739	600.00	2.0149	1,208.93	1,208.93	0.0000	4.5800	50.0000	0.0000	(0.1538)	(0.0168)	0.0000	1	(0.1706)	01/06/2025
601811.SH	12/04/2024	SDB3261097739	200.00	2.0149	402.98	402.98	0.0000	4.5800	50.0000	0.0000	(0.0513)	(0.0056)	0.0000	1	(0.0569)	01/06/2025
601811.SH	12/04/2024	SDB3261097739	100.00	2.0149	201.49	201.49	0.0000	4.5800	50.0000	0.0000	(0.0256)	(0.0028)	0.0000	1	(0.0284)	01/06/2025
TOTAL XINHUA WINSHARE PUBLISHING AND MEDIA CO., LTD CMN CLASS A SERIES NORTHBOUND											(131.0006)	(14.3366)	0.0000		(145.3372)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
XINHUANET CO.,LTD. CMN CLASS A SERIES NORTHBOUND																
603888.SH	01/03/2025	SDB3260123375	2,800.00	3.1945	9,623.35	8,944.52	0.0000	4.3300	50.0000	0.0000	(3.4724)	(0.3727)	0.0000	3	(3.8451)	01/06/2025
603888.SH	01/03/2025	SDB3260123375	100.00	3.1945	343.69	319.45	0.0000	4.3300	50.0000	0.0000	(0.1240)	(0.0133)	0.0000	3	(0.1373)	01/06/2025
603888.SH	01/03/2025	SDB3260123375	2,300.00	3.1945	7,904.90	7,347.29	0.0000	4.3300	50.0000	0.0000	(2.8523)	(0.3061)	0.0000	3	(3.1585)	01/06/2025
603888.SH	01/03/2025	SDB3260123375	3,200.00	3.1945	10,998.12	10,222.31	0.0000	4.3300	50.0000	0.0000	(3.9685)	(0.4259)	0.0000	3	(4.3944)	01/06/2025
603888.SH	01/03/2025	SDB3260123375	900.00	3.1945	3,093.22	2,875.03	0.0000	4.3300	50.0000	0.0000	(1.1161)	(0.1198)	0.0000	3	(1.2359)	01/06/2025
603888.SH	01/03/2025	SDB3260123375	500.00	3.1945	1,718.46	1,597.24	0.0000	4.3300	50.0000	0.0000	(0.6201)	(0.0666)	0.0000	3	(0.6866)	01/06/2025
603888.SH	01/03/2025	SDB3260123375	300.00	3.1945	1,031.07	958.34	0.0000	4.3300	50.0000	0.0000	(0.3720)	(0.0399)	0.0000	3	(0.4120)	01/06/2025
603888.SH	01/03/2025	SDB3260123375	8,200.00	3.1945	28,182.67	26,194.68	0.0000	4.3300	50.0000	0.0000	(10.1692)	(1.0914)	0.0000	3	(11.2607)	01/06/2025
603888.SH	01/03/2025	SDB3260123375	1,500.00	3.1945	5,155.37	4,791.71	0.0000	4.3300	50.0000	0.0000	(1.8602)	(0.1997)	0.0000	3	(2.0599)	01/06/2025
603888.SH	01/03/2025	SDB3260123375	100.00	3.1945	343.69	319.45	0.0000	4.3300	50.0000	0.0000	(0.1240)	(0.0133)	0.0000	3	(0.1373)	01/06/2025
603888.SH	01/03/2025	SDB3260123375	1,400.00	3.1945	4,811.68	4,472.26	0.0000	4.3300	50.0000	0.0000	(1.7362)	(0.1863)	0.0000	3	(1.9226)	01/06/2025
603888.SH	01/03/2025	SDB3260123375	2,100.00	3.1945	7,217.51	6,708.39	0.0000	4.3300	50.0000	0.0000	(2.6043)	(0.2795)	0.0000	3	(2.8838)	01/06/2025
603888.SH	01/03/2025	SDB3260123375	2,700.00	3.1945	9,279.66	8,625.08	0.0000	4.3300	50.0000	0.0000	(3.3484)	(0.3594)	0.0000	3	(3.7078)	01/06/2025
603888.SH	01/03/2025	SDB3260123375	10,400.00	3.1945	35,743.87	33,222.52	0.0000	4.3300	50.0000	0.0000	(12.8976)	(1.3843)	0.0000	3	(14.2819)	01/06/2025
603888.SH	01/03/2025	SDB3260123375	2,900.00	3.1945	9,967.04	9,263.97	0.0000	4.3300	50.0000	0.0000	(3.5964)	(0.3860)	0.0000	3	(3.9824)	01/06/2025
603888.SH	01/03/2025	SDB3260123375	100.00	3.1945	343.69	319.45	0.0000	4.3300	50.0000	0.0000	(0.1240)	(0.0133)	0.0000	3	(0.1373)	01/06/2025
603888.SH	01/02/2025	SDB3260123375	2,800.00	3.2245	9,623.35	9,028.61	0.0000	4.3300	50.0000	0.0000	(1.1575)	(0.1254)	0.0000	1	(1.2829)	01/06/2025
603888.SH	01/02/2025	SDB3260123375	100.00	3.2245	343.69	322.45	0.0000	4.3300	50.0000	0.0000	(0.0413)	(0.0045)	0.0000	1	(0.0458)	01/06/2025
603888.SH	01/02/2025	SDB3260123375	2,300.00	3.2245	7,904.90	7,416.36	0.0000	4.3300	50.0000	0.0000	(0.9508)	(0.1030)	0.0000	1	(1.0538)	01/06/2025
603888.SH	01/02/2025	SDB3260123375	3,200.00	3.2245	10,998.12	10,318.41	0.0000	4.3300	50.0000	0.0000	(1.3228)	(0.1433)	0.0000	1	(1.4661)	01/06/2025
603888.SH	01/02/2025	SDB3260123375	900.00	3.2245	3,093.22	2,902.05	0.0000	4.3300	50.0000	0.0000	(0.3720)	(0.0403)	0.0000	1	(0.4124)	01/06/2025
603888.SH	01/02/2025	SDB3260123375	500.00	3.2245	1,718.46	1,612.25	0.0000	4.3300	50.0000	0.0000	(0.2067)	(0.0224)	0.0000	1	(0.2291)	01/06/2025
603888.SH	01/02/2025	SDB3260123375	300.00	3.2245	1,031.07	967.35	0.0000	4.3300	50.0000	0.0000	(0.1340)	(0.0134)	0.0000	1	(0.1375)	01/06/2025
603888.SH	01/02/2025	SDB3260123375	8,200.00	3.2245	28,182.67	26,440.92	0.0000	4.3300	50.0000	0.0000	(3.3897)	(0.3672)	0.0000	1	(3.7570)	01/06/2025
603888.SH	01/02/2025	SDB3260123375	1,500.00	3.2245	5,155.37	4,836.75	0.0000	4.3300	50.0000	0.0000	(0.6201)	(0.0672)	0.0000	1	(0.6873)	01/06/2025
603888.SH	01/02/2025	SDB3260123375	100.00	3.2245	343.69	322.45	0.0000	4.3300	50.0000	0.0000	(0.0413)	(0.0045)	0.0000	1	(0.0458)	01/06/2025
603888.SH	01/02/2025	SDB3260123375	1,400.00	3.2245	4,811.68	4,514.30	0.0000	4.3300	50.0000	0.0000	(0.5787)	(0.0627)	0.0000	1	(0.6414)	01/06/2025
603888.SH	01/02/2025	SDB3260123375	2,100.00	3.2245	7,217.51	6,771.46	0.0000	4.3300	50.0000	0.0000	(0.8681)	(0.0940)	0.0000	1	(0.9622)	01/06/2025
603888.SH	01/02/2025	SDB3260123375	2,700.00	3.2245	9,279.66	8,706.16	0.0000	4.3300	50.0000	0.0000	(1.1161)	(0.1209)	0.0000	1	(1.2371)	01/06/2025
603888.SH	01/02/2025	SDB3260123375	10,400.00	3.2245	35,743.87	33,534.83	0.0000	4.3300	50.0000	0.0000	(4.2992)	(0.4658)	0.0000	1	(4.7650)	01/06/2025
603888.SH	01/02/2025	SDB3260123375	2,900.00	3.2245	9,967.04	9,351.06	0.0000	4.3300	50.0000	0.0000	(1.1988)	(0.1299)	0.0000	1	(1.3287)	01/06/2025
603888.SH	01/02/2025	SDB3260123375	100.00	3.2245	343.69	322.45	0.0000	4.3300	50.0000	0.0000	(0.0413)	(0.0045)	0.0000	1	(0.0458)	01/06/2025
603888.SH	12/31/2024	SDB3260123375	2,800.00	3.2845	9,623.35	9,196.54	0.0000	4.3300	50.0000	0.0000	(2.3150)	(0.2555)	0.0000	2	(2.5704)	01/06/2025
603888.SH	12/31/2024	SDB3260123375	100.00	3.2845	343.69	328.45	0.0000	4.3300	50.0000	0.0000	(0.0827)	(0.0091)	0.0000	2	(0.0918)	01/06/2025
603888.SH	12/31/2024	SDB3260123375	2,300.00	3.2845	7,904.90	7,554.30	0.0000	4.3300	50.0000	0.0000	(1.9016)	(0.2098)	0.0000	2	(2.1114)	01/06/2025
603888.SH	12/31/2024	SDB3260123375	3,200.00	3.2845	10,998.12	10,510.33	0.0000	4.3300	50.0000	0.0000	(2.6457)	(0.2920)	0.0000	2	(2.9376)	01/06/2025
603888.SH	12/31/2024	SDB3260123375	900.00	3.2845	3,093.22	2,956.03	0.0000	4.3300	50.0000	0.0000	(0.7441)	(0.0821)	0.0000	2	(0.8262)	01/06/2025
603888.SH	12/31/2024	SDB3260123375	500.00	3.2845	1,718.46	1,642.24	0.0000	4.3300	50.0000	0.0000	(0.4134)	(0.0456)	0.0000	2	(0.4590)	01/06/2025
603888.SH	12/31/2024	SDB3260123375	300.00	3.2845	1,031.07	985.34	0.0000	4.3300	50.0000	0.0000	(0.2480)	(0.0274)	0.0000	2	(0.2754)	01/06/2025
603888.SH	12/31/2024	SDB3260123375	8,200.00	3.2845	28,182.67	26,932.73	0.0000	4.3300	50.0000	0.0000	(6.7795)	(0.7481)	0.0000	2	(7.5276)	01/06/2025
603888.SH	12/31/2024	SDB3260123375	1,500.00	3.2845	5,155.37	4,926.72	0.0000	4.3300	50.0000	0.0000	(1.2402)	(0.1369)	0.0000	2	(1.3770)	01/06/2025
603888.SH	12/31/2024	SDB3260123375	100.00	3.2845	343.69	328.45	0.0000	4.3300	50.0000	0.0000	(0.0827)	(0.0091)	0.0000	2	(0.0918)	01/06/2025
603888.SH	12/31/2024	SDB3260123375	1,400.00	3.2845	4,811.68	4,598.27	0.0000	4.3300	50.0000	0.0000	(1.1575)	(0.1277)	0.0000	2	(1.2852)	01/06/2025
603888.SH	12/31/2024	SDB3260123375	2,100.00	3.2845	7,217.51	6,897.41	0.0000	4.3300	50.0000	0.0000	(1.7362)	(0.1916)	0.0000	2	(1.9278)	01/06/2025
603888.SH	12/31/2024	SDB3260123375	2,700.00	3.2845	9,279.66	8,868.09	0.0000	4.3300	50.0000	0.0000	(2.2323)	(0.2463)	0.0000	2	(2.4786)	01/06/2025
603888.SH	12/31/2024	SDB3260123375	10,400.00	3.2845	35,743.87	34,158.58	0.0000	4.3300	50.0000	0.0000	(8.5984)	(0.9488)	0.0000	2	(9.5472)	01/06/2025
603888.SH	12/31/2024	SDB3260123375	2,900.00	3.2845	9,967.04	9,524.99	0.0000	4.3300	50.0000	0.0000	(2.3976)	(0.2646)	0.0000	2	(2.6622)	01/06/2025
603888.SH	12/31/2024	SDB3260123375	100.00	3.2845	343.69	328.45	0.0000	4.3300	50.0000	0.0000	(0.0827)	(0.0091)	0.0000	2	(0.0918)	01/06/2025
603888.SH	12/30/2024	SDB3260123375	2,800.00	3.2743	9,623.35	9,168.08	0.0000	4.3300	50.0000	0.0000	(1.1575)	(0.1273)	0.0000	1	(1.2848)	01/06/2025
603888.SH	12/30/2024	SDB3260123375	100.00	3.2743	343.69	327.43	0.0000	4.3300	50.0000	0.0000	(0.0413)	(0.0045)	0.0000	1	(0.0459)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
XINHUANET CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603888.SH	12/30/2024	SDB3260123375	2,300.00	3.2743	7,904.90	7,530.92	0.0000	4.3300	50.0000	0.0000	(0.9508)	(0.1046)	0.0000	1	(1.0554)	01/06/2025
603888.SH	12/30/2024	SDB3260123375	3,200.00	3.2743	10,998.12	10,477.80	0.0000	4.3300	50.0000	0.0000	(1.3228)	(0.1455)	0.0000	1	(1.4684)	01/06/2025
603888.SH	12/30/2024	SDB3260123375	900.00	3.2743	3,093.22	2,946.88	0.0000	4.3300	50.0000	0.0000	(0.3720)	(0.0409)	0.0000	1	(0.4130)	01/06/2025
603888.SH	12/30/2024	SDB3260123375	500.00	3.2743	1,718.46	1,637.16	0.0000	4.3300	50.0000	0.0000	(0.2067)	(0.0227)	0.0000	1	(0.2294)	01/06/2025
603888.SH	12/30/2024	SDB3260123375	300.00	3.2743	1,031.07	982.29	0.0000	4.3300	50.0000	0.0000	(0.1240)	(0.0136)	0.0000	1	(0.1377)	01/06/2025
603888.SH	12/30/2024	SDB3260123375	8,200.00	3.2743	28,182.67	26,849.37	0.0000	4.3300	50.0000	0.0000	(3.3897)	(0.3729)	0.0000	1	(3.7627)	01/06/2025
603888.SH	12/30/2024	SDB3260123375	1,500.00	3.2743	5,155.37	4,911.47	0.0000	4.3300	50.0000	0.0000	(0.6201)	(0.0682)	0.0000	1	(0.6883)	01/06/2025
603888.SH	12/30/2024	SDB3260123375	100.00	3.2743	343.69	327.43	0.0000	4.3300	50.0000	0.0000	(0.0413)	(0.0045)	0.0000	1	(0.0459)	01/06/2025
603888.SH	12/30/2024	SDB3260123375	1,400.00	3.2743	4,811.68	4,584.04	0.0000	4.3300	50.0000	0.0000	(0.5787)	(0.0637)	0.0000	1	(0.6424)	01/06/2025
603888.SH	12/30/2024	SDB3260123375	2,100.00	3.2743	7,217.51	6,876.06	0.0000	4.3300	50.0000	0.0000	(0.8681)	(0.0955)	0.0000	1	(0.9636)	01/06/2025
603888.SH	12/30/2024	SDB3260123375	2,700.00	3.2743	9,279.66	8,840.65	0.0000	4.3300	50.0000	0.0000	(1.1161)	(0.1228)	0.0000	1	(1.2389)	01/06/2025
603888.SH	12/30/2024	SDB3260123375	10,400.00	3.2743	35,743.87	34,052.86	0.0000	4.3300	50.0000	0.0000	(4.2992)	(0.4730)	0.0000	1	(4.7722)	01/06/2025
603888.SH	12/30/2024	SDB3260123375	2,900.00	3.2743	9,967.04	9,495.51	0.0000	4.3300	50.0000	0.0000	(1.1988)	(0.1319)	0.0000	1	(1.3307)	01/06/2025
603888.SH	12/30/2024	SDB3260123375	100.00	3.2743	343.69	327.43	0.0000	4.3300	50.0000	0.0000	(0.0413)	(0.0045)	0.0000	1	(0.0459)	01/06/2025
603888.SH	12/27/2024	SDB3260123375	2,800.00	3.4524	9,623.35	9,666.67	0.0000	4.3300	50.0000	0.0000	(3.4724)	(0.4028)	0.0000	3	(3.8752)	01/06/2025
603888.SH	12/27/2024	SDB3260123375	100.00	3.4524	343.69	345.24	0.0000	4.3300	50.0000	0.0000	(0.0144)	(0.0043)	0.0000	3	(0.1384)	01/06/2025
603888.SH	12/27/2024	SDB3260123375	2,300.00	3.4524	7,904.90	7,940.48	0.0000	4.3300	50.0000	0.0000	(2.8523)	(0.3309)	0.0000	3	(3.1832)	01/06/2025
603888.SH	12/27/2024	SDB3260123375	3,200.00	3.4524	10,998.12	11,047.62	0.0000	4.3300	50.0000	0.0000	(3.9685)	(0.4603)	0.0000	3	(4.4288)	01/06/2025
603888.SH	12/27/2024	SDB3260123375	900.00	3.4524	3,093.22	3,107.14	0.0000	4.3300	50.0000	0.0000	(1.1161)	(0.1295)	0.0000	3	(1.2456)	01/06/2025
603888.SH	12/27/2024	SDB3260123375	500.00	3.4524	1,718.46	1,726.19	0.0000	4.3300	50.0000	0.0000	(0.6201)	(0.0719)	0.0000	3	(0.6920)	01/06/2025
603888.SH	12/27/2024	SDB3260123375	300.00	3.4524	1,031.07	1,035.71	0.0000	4.3300	50.0000	0.0000	(0.3720)	(0.0432)	0.0000	3	(0.4152)	01/06/2025
603888.SH	12/27/2024	SDB3260123375	8,200.00	3.4524	28,182.67	28,309.52	0.0000	4.3300	50.0000	0.0000	(10.1692)	(1.1796)	0.0000	3	(11.3488)	01/06/2025
603888.SH	12/27/2024	SDB3260123375	1,500.00	3.4524	5,155.37	5,178.57	0.0000	4.3300	50.0000	0.0000	(1.8602)	(0.2158)	0.0000	3	(2.0760)	01/06/2025
603888.SH	12/27/2024	SDB3260123375	100.00	3.4524	343.69	345.24	0.0000	4.3300	50.0000	0.0000	(0.1240)	(0.0144)	0.0000	3	(0.1384)	01/06/2025
603888.SH	12/27/2024	SDB3260123375	1,400.00	3.4524	4,811.68	4,833.33	0.0000	4.3300	50.0000	0.0000	(1.7362)	(0.2014)	0.0000	3	(1.9376)	01/06/2025
603888.SH	12/27/2024	SDB3260123375	2,100.00	3.4524	7,217.51	7,250.00	0.0000	4.3300	50.0000	0.0000	(2.6043)	(0.3021)	0.0000	3	(2.9064)	01/06/2025
603888.SH	12/27/2024	SDB3260123375	2,700.00	3.4524	9,279.66	9,321.43	0.0000	4.3300	50.0000	0.0000	(3.3484)	(0.3884)	0.0000	3	(3.7368)	01/06/2025
603888.SH	12/27/2024	SDB3260123375	10,400.00	3.4524	35,743.87	35,904.76	0.0000	4.3300	50.0000	0.0000	(12.8976)	(1.4960)	0.0000	3	(14.3936)	01/06/2025
603888.SH	12/27/2024	SDB3260123375	2,900.00	3.4524	9,967.04	10,011.90	0.0000	4.3300	50.0000	0.0000	(3.5964)	(0.4172)	0.0000	3	(4.0136)	01/06/2025
603888.SH	12/27/2024	SDB3260123375	100.00	3.4524	343.69	345.24	0.0000	4.3300	50.0000	0.0000	(0.1240)	(0.0144)	0.0000	3	(0.1384)	01/06/2025
603888.SH	12/26/2024	SDB3260123375	2,800.00	3.4126	9,623.35	9,555.37	0.0000	4.3300	50.0000	0.0000	(1.1575)	(0.1327)	0.0000	1	(1.2902)	01/06/2025
603888.SH	12/26/2024	SDB3260123375	100.00	3.4126	343.69	341.26	0.0000	4.3300	50.0000	0.0000	(0.0413)	(0.0047)	0.0000	1	(0.0461)	01/06/2025
603888.SH	12/26/2024	SDB3260123375	2,300.00	3.4126	7,904.90	7,849.06	0.0000	4.3300	50.0000	0.0000	(0.9508)	(0.1090)	0.0000	1	(1.0598)	01/06/2025
603888.SH	12/26/2024	SDB3260123375	3,200.00	3.4126	10,998.12	10,920.43	0.0000	4.3300	50.0000	0.0000	(1.3228)	(0.1517)	0.0000	1	(1.4745)	01/06/2025
603888.SH	12/26/2024	SDB3260123375	900.00	3.4126	3,093.22	3,071.37	0.0000	4.3300	50.0000	0.0000	(0.3720)	(0.0427)	0.0000	1	(0.4147)	01/06/2025
603888.SH	12/26/2024	SDB3260123375	500.00	3.4126	1,718.46	1,706.32	0.0000	4.3300	50.0000	0.0000	(0.2067)	(0.0237)	0.0000	1	(0.2304)	01/06/2025
603888.SH	12/26/2024	SDB3260123375	300.00	3.4126	1,031.07	1,023.79	0.0000	4.3300	50.0000	0.0000	(0.1240)	(0.0142)	0.0000	1	(0.1382)	01/06/2025
603888.SH	12/26/2024	SDB3260123375	8,200.00	3.4126	28,182.67	27,983.59	0.0000	4.3300	50.0000	0.0000	(3.3897)	(0.3887)	0.0000	1	(3.7784)	01/06/2025
603888.SH	12/26/2024	SDB3260123375	1,500.00	3.4126	5,155.37	5,118.95	0.0000	4.3300	50.0000	0.0000	(0.6201)	(0.0711)	0.0000	1	(0.6912)	01/06/2025
603888.SH	12/26/2024	SDB3260123375	100.00	3.4126	343.69	341.26	0.0000	4.3300	50.0000	0.0000	(0.0413)	(0.0047)	0.0000	1	(0.0461)	01/06/2025
603888.SH	12/26/2024	SDB3260123375	1,400.00	3.4126	4,811.68	4,777.69	0.0000	4.3300	50.0000	0.0000	(0.5787)	(0.0664)	0.0000	1	(0.6451)	01/06/2025
603888.SH	12/26/2024	SDB3260123375	2,100.00	3.4126	7,217.51	7,166.53	0.0000	4.3300	50.0000	0.0000	(0.8681)	(0.0995)	0.0000	1	(0.9676)	01/06/2025
603888.SH	12/26/2024	SDB3260123375	2,700.00	3.4126	9,279.66	9,214.11	0.0000	4.3300	50.0000	0.0000	(1.1161)	(0.1280)	0.0000	1	(1.2441)	01/06/2025
603888.SH	12/26/2024	SDB3260123375	10,400.00	3.4126	35,743.87	35,491.38	0.0000	4.3300	50.0000	0.0000	(4.2992)	(0.4929)	0.0000	1	(4.7921)	01/06/2025
603888.SH	12/26/2024	SDB3260123375	2,900.00	3.4126	9,967.04	9,896.64	0.0000	4.3300	50.0000	0.0000	(1.1988)	(0.1375)	0.0000	1	(1.3363)	01/06/2025
603888.SH	12/26/2024	SDB3260123375	100.00	3.4126	343.69	341.26	0.0000	4.3300	50.0000	0.0000	(0.0413)	(0.0047)	0.0000	1	(0.0461)	01/06/2025
603888.SH	12/24/2024	SDB3260123375	2,800.00	3.4126	9,623.35	9,555.37	0.0000	4.3300	50.0000	0.0000	(2.3150)	(0.2654)	0.0000	2	(2.5804)	01/06/2025
603888.SH	12/24/2024	SDB3260123375	100.00	3.4126	343.69	341.26	0.0000	4.3300	50.0000	0.0000	(0.0827)	(0.0095)	0.0000	2	(0.0922)	01/06/2025
603888.SH	12/24/2024	SDB3260123375	2,300.00	3.4126	7,904.90	7,849.06	0.0000	4.3300	50.0000	0.0000	(1.9016)	(0.2180)	0.0000	2	(2.1196)	01/06/2025
603888.SH	12/24/2024	SDB3260123375	3,200.00	3.4126	10,998.12	10,920.43	0.0000	4.3300	50.0000	0.0000	(2.6457)	(0.3033)	0.0000	2	(2.9490)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
XINHUANET CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603888.SH	12/24/2024	SDB3260123375	900.00	3.4126	3,093.22	3,071.37	0.0000	4.3300	50.0000	0.0000	(0.7441)	(0.0853)	0.0000	2	(0.8294)	01/06/2025
603888.SH	12/24/2024	SDB3260123375	500.00	3.4126	1,718.46	1,706.32	0.0000	4.3300	50.0000	0.0000	(0.4134)	(0.0474)	0.0000	2	(0.4608)	01/06/2025
603888.SH	12/24/2024	SDB3260123375	300.00	3.4126	1,031.07	1,023.79	0.0000	4.3300	50.0000	0.0000	(0.2480)	(0.0284)	0.0000	2	(0.2765)	01/06/2025
603888.SH	12/24/2024	SDB3260123375	8,200.00	3.4126	28,182.67	27,983.59	0.0000	4.3300	50.0000	0.0000	(6.7795)	(0.7773)	0.0000	2	(7.5568)	01/06/2025
603888.SH	12/24/2024	SDB3260123375	1,500.00	3.4126	5,155.37	5,118.95	0.0000	4.3300	50.0000	0.0000	(1.2402)	(0.1422)	0.0000	2	(1.3823)	01/06/2025
603888.SH	12/24/2024	SDB3260123375	100.00	3.4126	343.69	341.26	0.0000	4.3300	50.0000	0.0000	(0.0827)	(0.0095)	0.0000	2	(0.0922)	01/06/2025
603888.SH	12/24/2024	SDB3260123375	1,400.00	3.4126	4,811.68	4,777.69	0.0000	4.3300	50.0000	0.0000	(1.1575)	(0.1327)	0.0000	2	(1.2902)	01/06/2025
603888.SH	12/24/2024	SDB3260123375	2,100.00	3.4126	7,217.51	7,166.53	0.0000	4.3300	50.0000	0.0000	(1.7362)	(0.1991)	0.0000	2	(1.9353)	01/06/2025
603888.SH	12/24/2024	SDB3260123375	2,700.00	3.4126	9,279.66	9,214.11	0.0000	4.3300	50.0000	0.0000	(2.2323)	(0.2559)	0.0000	2	(2.4882)	01/06/2025
603888.SH	12/24/2024	SDB3260123375	10,400.00	3.4126	35,743.87	35,491.38	0.0000	4.3300	50.0000	0.0000	(8.5984)	(0.9859)	0.0000	2	(9.5843)	01/06/2025
603888.SH	12/24/2024	SDB3260123375	2,900.00	3.4126	9,967.04	9,896.64	0.0000	4.3300	50.0000	0.0000	(2.3976)	(0.2749)	0.0000	2	(2.6725)	01/06/2025
603888.SH	12/24/2024	SDB3260123375	100.00	3.4126	343.69	341.26	0.0000	4.3300	50.0000	0.0000	(0.0827)	(0.0095)	0.0000	2	(0.0922)	01/06/2025
603888.SH	12/23/2024	SDB3260123375	2,800.00	3.3866	9,623.35	9,482.61	0.0000	4.3300	50.0000	0.0000	(1.1575)	(0.1317)	0.0000	1	(1.2892)	01/06/2025
603888.SH	12/23/2024	SDB3260123375	100.00	3.3866	343.69	338.66	0.0000	4.3300	50.0000	0.0000	(0.0413)	(0.0047)	0.0000	1	(0.0460)	01/06/2025
603888.SH	12/23/2024	SDB3260123375	2,300.00	3.3866	7,904.90	7,789.28	0.0000	4.3300	50.0000	0.0000	(0.9508)	(0.1082)	0.0000	1	(1.0590)	01/06/2025
603888.SH	12/23/2024	SDB3260123375	3,200.00	3.3866	10,998.12	10,837.26	0.0000	4.3300	50.0000	0.0000	(1.3228)	(0.1505)	0.0000	1	(1.4733)	01/06/2025
603888.SH	12/23/2024	SDB3260123375	900.00	3.3866	3,093.22	3,047.98	0.0000	4.3300	50.0000	0.0000	(0.3720)	(0.0423)	0.0000	1	(0.4144)	01/06/2025
603888.SH	12/23/2024	SDB3260123375	500.00	3.3866	1,718.46	1,693.32	0.0000	4.3300	50.0000	0.0000	(0.2067)	(0.0235)	0.0000	1	(0.2302)	01/06/2025
603888.SH	12/23/2024	SDB3260123375	300.00	3.3866	1,031.07	1,015.99	0.0000	4.3300	50.0000	0.0000	(0.1240)	(0.0141)	0.0000	1	(0.1381)	01/06/2025
603888.SH	12/23/2024	SDB3260123375	8,200.00	3.3866	28,182.67	27,770.49	0.0000	4.3300	50.0000	0.0000	(3.3897)	(0.3857)	0.0000	1	(3.7755)	01/06/2025
603888.SH	12/23/2024	SDB3260123375	1,500.00	3.3866	5,155.37	5,079.97	0.0000	4.3300	50.0000	0.0000	(0.6201)	(0.0706)	0.0000	1	(0.6906)	01/06/2025
603888.SH	12/23/2024	SDB3260123375	100.00	3.3866	343.69	338.66	0.0000	4.3300	50.0000	0.0000	(0.0413)	(0.0047)	0.0000	1	(0.0460)	01/06/2025
603888.SH	12/23/2024	SDB3260123375	1,400.00	3.3866	4,811.68	4,741.30	0.0000	4.3300	50.0000	0.0000	(0.5787)	(0.0659)	0.0000	1	(0.6446)	01/06/2025
603888.SH	12/23/2024	SDB3260123375	2,100.00	3.3866	7,217.51	7,111.95	0.0000	4.3300	50.0000	0.0000	(0.8681)	(0.0988)	0.0000	1	(0.9669)	01/06/2025
603888.SH	12/23/2024	SDB3260123375	2,700.00	3.3866	9,279.66	9,143.94	0.0000	4.3300	50.0000	0.0000	(1.1161)	(0.1270)	0.0000	1	(1.2431)	01/06/2025
603888.SH	12/23/2024	SDB3260123375	10,400.00	3.3866	35,743.87	35,221.11	0.0000	4.3300	50.0000	0.0000	(4.2992)	(0.4892)	0.0000	1	(4.7884)	01/06/2025
603888.SH	12/23/2024	SDB3260123375	2,900.00	3.3866	9,967.04	9,821.27	0.0000	4.3300	50.0000	0.0000	(1.1988)	(0.1364)	0.0000	1	(1.3352)	01/06/2025
603888.SH	12/23/2024	SDB3260123375	100.00	3.3866	343.69	338.66	0.0000	4.3300	50.0000	0.0000	(0.0413)	(0.0047)	0.0000	1	(0.0460)	01/06/2025
603888.SH	12/20/2024	SDB3260123375	2,800.00	3.3489	9,623.35	9,377.04	0.0000	4.3300	50.0000	0.0000	(3.4724)	(0.3907)	0.0000	3	(3.8631)	01/06/2025
603888.SH	12/20/2024	SDB3260123375	100.00	3.3489	343.69	334.89	0.0000	4.3300	50.0000	0.0000	(0.1240)	(0.0140)	0.0000	3	(0.1380)	01/06/2025
603888.SH	12/20/2024	SDB3260123375	2,300.00	3.3489	7,904.90	7,702.57	0.0000	4.3300	50.0000	0.0000	(2.8523)	(0.3209)	0.0000	3	(3.1733)	01/06/2025
603888.SH	12/20/2024	SDB3260123375	3,200.00	3.3489	10,998.12	10,716.62	0.0000	4.3300	50.0000	0.0000	(3.9685)	(0.4465)	0.0000	3	(4.4150)	01/06/2025
603888.SH	12/20/2024	SDB3260123375	900.00	3.3489	3,093.22	3,014.05	0.0000	4.3300	50.0000	0.0000	(1.1161)	(0.1256)	0.0000	3	(1.2417)	01/06/2025
603888.SH	12/20/2024	SDB3260123375	500.00	3.3489	1,718.46	1,674.47	0.0000	4.3300	50.0000	0.0000	(0.6201)	(0.0698)	0.0000	3	(0.6898)	01/06/2025
603888.SH	12/20/2024	SDB3260123375	300.00	3.3489	1,031.07	1,004.68	0.0000	4.3300	50.0000	0.0000	(0.3720)	(0.0419)	0.0000	3	(0.4139)	01/06/2025
603888.SH	12/20/2024	SDB3260123375	8,200.00	3.3489	28,182.67	27,461.34	0.0000	4.3300	50.0000	0.0000	(10.1692)	(1.1442)	0.0000	3	(11.3135)	01/06/2025
603888.SH	12/20/2024	SDB3260123375	1,500.00	3.3489	5,155.37	5,023.42	0.0000	4.3300	50.0000	0.0000	(1.8602)	(0.2093)	0.0000	3	(2.0695)	01/06/2025
603888.SH	12/20/2024	SDB3260123375	100.00	3.3489	343.69	334.89	0.0000	4.3300	50.0000	0.0000	(0.1240)	(0.0140)	0.0000	3	(0.1380)	01/06/2025
603888.SH	12/20/2024	SDB3260123375	1,400.00	3.3489	4,811.68	4,688.52	0.0000	4.3300	50.0000	0.0000	(1.7362)	(0.1954)	0.0000	3	(1.9316)	01/06/2025
603888.SH	12/20/2024	SDB3260123375	2,100.00	3.3489	7,217.51	7,032.78	0.0000	4.3300	50.0000	0.0000	(2.6043)	(0.2930)	0.0000	3	(2.8974)	01/06/2025
603888.SH	12/20/2024	SDB3260123375	2,700.00	3.3489	9,279.66	9,042.15	0.0000	4.3300	50.0000	0.0000	(3.3484)	(0.3768)	0.0000	3	(3.7252)	01/06/2025
603888.SH	12/20/2024	SDB3260123375	10,400.00	3.3489	35,743.87	34,829.02	0.0000	4.3300	50.0000	0.0000	(12.8976)	(1.4512)	0.0000	3	(14.3488)	01/06/2025
603888.SH	12/20/2024	SDB3260123375	2,900.00	3.3489	9,967.04	9,711.94	0.0000	4.3300	50.0000	0.0000	(3.5964)	(0.4047)	0.0000	3	(4.0011)	01/06/2025
603888.SH	12/20/2024	SDB3260123375	100.00	3.3489	343.69	334.89	0.0000	4.3300	50.0000	0.0000	(0.1240)	(0.0140)	0.0000	3	(0.1380)	01/06/2025
603888.SH	12/19/2024	SDB3260123375	2,800.00	3.5157	9,623.35	9,843.91	0.0000	4.5800	50.0000	0.0000	(1.2243)	(0.1367)	0.0000	1	(1.3610)	01/06/2025
603888.SH	12/19/2024	SDB3260123375	100.00	3.5157	343.69	351.57	0.0000	4.5800	50.0000	0.0000	(0.0437)	(0.0049)	0.0000	1	(0.0486)	01/06/2025
603888.SH	12/19/2024	SDB3260123375	2,300.00	3.5157	7,904.90	8,086.07	0.0000	4.5800	50.0000	0.0000	(1.0057)	(0.1123)	0.0000	1	(1.1180)	01/06/2025
603888.SH	12/19/2024	SDB3260123375	3,200.00	3.5157	10,998.12	11,250.18	0.0000	4.5800	50.0000	0.0000	(1.3992)	(0.1563)	0.0000	1	(1.5555)	01/06/2025
603888.SH	12/19/2024	SDB3260123375	900.00	3.5157	3,093.22	3,164.11	0.0000	4.5800	50.0000	0.0000	(0.3935)	(0.0439)	0.0000	1	(0.4375)	01/06/2025
603888.SH	12/19/2024	SDB3260123375	500.00	3.5157	1,718.46	1,757.84	0.0000	4.5800	50.0000	0.0000	(0.2186)	(0.0244)	0.0000	1	(0.2430)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
XINHUANET CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603888.SH	12/19/2024	SDB3260123375	300.00	3.5157	1,031.07	1,054.70	0.0000	4.5800	50.0000	0.0000	(0.1312)	(0.0146)	0.0000	1	(0.1458)	01/06/2025
603888.SH	12/19/2024	SDB3260123375	8,200.00	3.5157	28,182.67	28,828.58	0.0000	4.5800	50.0000	0.0000	(3.5855)	(0.4004)	0.0000	1	(3.9859)	01/06/2025
603888.SH	12/19/2024	SDB3260123375	1,500.00	3.5157	5,155.37	5,273.52	0.0000	4.5800	50.0000	0.0000	(0.6559)	(0.0732)	0.0000	1	(0.7291)	01/06/2025
603888.SH	12/19/2024	SDB3260123375	100.00	3.5157	343.69	351.57	0.0000	4.5800	50.0000	0.0000	(0.0437)	(0.0049)	0.0000	1	(0.0486)	01/06/2025
603888.SH	12/19/2024	SDB3260123375	1,400.00	3.5157	4,811.68	4,921.95	0.0000	4.5800	50.0000	0.0000	(0.6122)	(0.0684)	0.0000	1	(0.6805)	01/06/2025
603888.SH	12/19/2024	SDB3260123375	2,100.00	3.5157	7,217.51	7,382.93	0.0000	4.5800	50.0000	0.0000	(0.9182)	(0.1025)	0.0000	1	(1.0208)	01/06/2025
603888.SH	12/19/2024	SDB3260123375	2,700.00	3.5157	9,279.66	9,492.34	0.0000	4.5800	50.0000	0.0000	(1.1806)	(0.1318)	0.0000	1	(1.3124)	01/06/2025
603888.SH	12/19/2024	SDB3260123375	10,400.00	3.5157	35,743.87	36,563.08	0.0000	4.5800	50.0000	0.0000	(4.5474)	(0.5078)	0.0000	1	(5.0552)	01/06/2025
603888.SH	12/19/2024	SDB3260123375	2,900.00	3.5157	9,967.04	10,195.47	0.0000	4.5800	50.0000	0.0000	(1.2680)	(0.1416)	0.0000	1	(1.4096)	01/06/2025
603888.SH	12/19/2024	SDB3260123375	100.00	3.5157	343.69	351.57	0.0000	4.5800	50.0000	0.0000	(0.0437)	(0.0049)	0.0000	1	(0.0486)	01/06/2025
603888.SH	12/18/2024	SDB3260123375	2,800.00	3.6097	9,623.35	10,107.22	0.0000	4.5800	50.0000	0.0000	(1.2243)	(0.1404)	0.0000	1	(1.3647)	01/06/2025
603888.SH	12/18/2024	SDB3260123375	100.00	3.6097	343.69	360.97	0.0000	4.5800	50.0000	0.0000	(0.0437)	(0.0050)	0.0000	1	(0.0487)	01/06/2025
603888.SH	12/18/2024	SDB3260123375	2,300.00	3.6097	7,904.90	8,302.36	0.0000	4.5800	50.0000	0.0000	(1.0057)	(0.1153)	0.0000	1	(1.1210)	01/06/2025
603888.SH	12/18/2024	SDB3260123375	3,200.00	3.6097	10,998.12	11,551.11	0.0000	4.5800	50.0000	0.0000	(1.3992)	(0.1604)	0.0000	1	(1.5596)	01/06/2025
603888.SH	12/18/2024	SDB3260123375	900.00	3.6097	3,093.22	3,248.75	0.0000	4.5800	50.0000	0.0000	(0.3935)	(0.0451)	0.0000	1	(0.4386)	01/06/2025
603888.SH	12/18/2024	SDB3260123375	500.00	3.6097	1,718.46	1,804.86	0.0000	4.5800	50.0000	0.0000	(0.2186)	(0.0251)	0.0000	1	(0.2437)	01/06/2025
603888.SH	12/18/2024	SDB3260123375	300.00	3.6097	1,031.07	1,082.92	0.0000	4.5800	50.0000	0.0000	(0.1312)	(0.0150)	0.0000	1	(0.1462)	01/06/2025
603888.SH	12/18/2024	SDB3260123375	8,200.00	3.6097	28,182.67	29,599.72	0.0000	4.5800	50.0000	0.0000	(3.5855)	(0.4111)	0.0000	1	(3.9966)	01/06/2025
603888.SH	12/18/2024	SDB3260123375	1,500.00	3.6097	5,155.37	5,414.58	0.0000	4.5800	50.0000	0.0000	(0.6559)	(0.0752)	0.0000	1	(0.7311)	01/06/2025
603888.SH	12/18/2024	SDB3260123375	100.00	3.6097	343.69	360.97	0.0000	4.5800	50.0000	0.0000	(0.0437)	(0.0050)	0.0000	1	(0.0487)	01/06/2025
603888.SH	12/18/2024	SDB3260123375	1,400.00	3.6097	4,811.68	5,053.61	0.0000	4.5800	50.0000	0.0000	(0.6122)	(0.0702)	0.0000	1	(0.6823)	01/06/2025
603888.SH	12/18/2024	SDB3260123375	2,100.00	3.6097	7,217.51	7,580.42	0.0000	4.5800	50.0000	0.0000	(0.9182)	(0.1053)	0.0000	1	(1.0235)	01/06/2025
603888.SH	12/18/2024	SDB3260123375	2,700.00	3.6097	9,279.66	9,746.25	0.0000	4.5800	50.0000	0.0000	(1.1806)	(0.1354)	0.0000	1	(1.3159)	01/06/2025
603888.SH	12/18/2024	SDB3260123375	10,400.00	3.6097	35,743.87	37,541.11	0.0000	4.5800	50.0000	0.0000	(4.5474)	(0.5214)	0.0000	1	(5.0688)	01/06/2025
603888.SH	12/18/2024	SDB3260123375	2,900.00	3.6097	9,967.04	10,468.19	0.0000	4.5800	50.0000	0.0000	(1.2680)	(0.1454)	0.0000	1	(1.4134)	01/06/2025
603888.SH	12/18/2024	SDB3260123375	100.00	3.6097	343.69	360.97	0.0000	4.5800	50.0000	0.0000	(0.0437)	(0.0050)	0.0000	1	(0.0487)	01/06/2025
603888.SH	12/17/2024	SDB3260123375	2,800.00	3.6223	9,623.35	10,142.37	0.0000	4.5800	50.0000	0.0000	(1.2243)	(0.1409)	0.0000	1	(1.3652)	01/06/2025
603888.SH	12/17/2024	SDB3260123375	100.00	3.6223	343.69	362.23	0.0000	4.5800	50.0000	0.0000	(0.0437)	(0.0050)	0.0000	1	(0.0488)	01/06/2025
603888.SH	12/17/2024	SDB3260123375	2,300.00	3.6223	7,904.90	8,331.23	0.0000	4.5800	50.0000	0.0000	(1.0057)	(0.1157)	0.0000	1	(1.1214)	01/06/2025
603888.SH	12/17/2024	SDB3260123375	3,200.00	3.6223	10,998.12	11,591.28	0.0000	4.5800	50.0000	0.0000	(1.3992)	(0.1610)	0.0000	1	(1.5602)	01/06/2025
603888.SH	12/17/2024	SDB3260123375	900.00	3.6223	3,093.22	3,260.05	0.0000	4.5800	50.0000	0.0000	(0.3935)	(0.0453)	0.0000	1	(0.4388)	01/06/2025
603888.SH	12/17/2024	SDB3260123375	500.00	3.6223	1,718.46	1,811.14	0.0000	4.5800	50.0000	0.0000	(0.2186)	(0.0252)	0.0000	1	(0.2438)	01/06/2025
603888.SH	12/17/2024	SDB3260123375	300.00	3.6223	1,031.07	1,086.68	0.0000	4.5800	50.0000	0.0000	(0.1312)	(0.0151)	0.0000	1	(0.1463)	01/06/2025
603888.SH	12/17/2024	SDB3260123375	8,200.00	3.6223	28,182.67	29,702.66	0.0000	4.5800	50.0000	0.0000	(3.5855)	(0.4125)	0.0000	1	(3.9980)	01/06/2025
603888.SH	12/17/2024	SDB3260123375	1,500.00	3.6223	5,155.37	5,433.41	0.0000	4.5800	50.0000	0.0000	(0.6559)	(0.0755)	0.0000	1	(0.7313)	01/06/2025
603888.SH	12/17/2024	SDB3260123375	100.00	3.6223	343.69	362.23	0.0000	4.5800	50.0000	0.0000	(0.0437)	(0.0050)	0.0000	1	(0.0488)	01/06/2025
603888.SH	12/17/2024	SDB3260123375	1,400.00	3.6223	4,811.68	5,071.19	0.0000	4.5800	50.0000	0.0000	(0.6122)	(0.0704)	0.0000	1	(0.6826)	01/06/2025
603888.SH	12/17/2024	SDB3260123375	2,100.00	3.6223	7,217.51	7,606.78	0.0000	4.5800	50.0000	0.0000	(0.9182)	(0.1056)	0.0000	1	(1.0239)	01/06/2025
603888.SH	12/17/2024	SDB3260123375	2,700.00	3.6223	9,279.66	9,780.15	0.0000	4.5800	50.0000	0.0000	(1.1806)	(0.1358)	0.0000	1	(1.3164)	01/06/2025
603888.SH	12/17/2024	SDB3260123375	10,400.00	3.6223	35,743.87	37,671.67	0.0000	4.5800	50.0000	0.0000	(4.5474)	(0.5232)	0.0000	1	(5.0706)	01/06/2025
603888.SH	12/17/2024	SDB3260123375	2,900.00	3.6223	9,967.04	10,504.60	0.0000	4.5800	50.0000	0.0000	(1.2680)	(0.1459)	0.0000	1	(1.4139)	01/06/2025
603888.SH	12/17/2024	SDB3260123375	100.00	3.6223	343.69	362.23	0.0000	4.5800	50.0000	0.0000	(0.0437)	(0.0050)	0.0000	1	(0.0488)	01/06/2025
603888.SH	12/16/2024	SDB3260123375	2,800.00	3.6339	9,623.35	10,174.94	0.0000	4.5800	50.0000	0.0000	(1.2243)	(0.1413)	0.0000	1	(1.3656)	01/06/2025
603888.SH	12/16/2024	SDB3260123375	100.00	3.6339	343.69	363.39	0.0000	4.5800	50.0000	0.0000	(0.0437)	(0.0050)	0.0000	1	(0.0488)	01/06/2025
603888.SH	12/16/2024	SDB3260123375	2,300.00	3.6339	7,904.90	8,357.99	0.0000	4.5800	50.0000	0.0000	(1.0057)	(0.1161)	0.0000	1	(1.1218)	01/06/2025
603888.SH	12/16/2024	SDB3260123375	3,200.00	3.6339	10,998.12	11,628.51	0.0000	4.5800	50.0000	0.0000	(1.3992)	(0.1615)	0.0000	1	(1.5607)	01/06/2025
603888.SH	12/16/2024	SDB3260123375	900.00	3.6339	3,093.22	3,270.52	0.0000	4.5800	50.0000	0.0000	(0.3935)	(0.0454)	0.0000	1	(0.4390)	01/06/2025
603888.SH	12/16/2024	SDB3260123375	500.00	3.6339	1,718.46	1,816.95	0.0000	4.5800	50.0000	0.0000	(0.2186)	(0.0252)	0.0000	1	(0.2439)	01/06/2025
603888.SH	12/16/2024	SDB3260123375	300.00	3.6339	1,031.07	1,090.17	0.0000	4.5800	50.0000	0.0000	(0.1312)	(0.0151)	0.0000	1	(0.1463)	01/06/2025
603888.SH	12/16/2024	SDB3260123375	8,200.00	3.6339	28,182.67	29,798.05	0.0000	4.5800	50.0000	0.0000	(3.5855)	(0.4139)	0.0000	1	(3.9993)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
XINHUANET CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603888.SH	12/16/2024	SDB3260123375	1,500.00	3.6339	5,155.37	5,450.86	0.0000	4.5800	50.0000	0.0000	(0.6559)	(0.0757)	0.0000	1	(0.7316)	01/06/2025
603888.SH	12/16/2024	SDB3260123375	100.00	3.6339	343.69	363.39	0.0000	4.5800	50.0000	0.0000	(0.0437)	(0.0050)	0.0000	1	(0.0488)	01/06/2025
603888.SH	12/16/2024	SDB3260123375	1,400.00	3.6339	4,811.68	5,087.47	0.0000	4.5800	50.0000	0.0000	(0.6122)	(0.0707)	0.0000	1	(0.6828)	01/06/2025
603888.SH	12/16/2024	SDB3260123375	2,100.00	3.6339	7,217.51	7,631.21	0.0000	4.5800	50.0000	0.0000	(0.9182)	(0.1060)	0.0000	1	(1.0242)	01/06/2025
603888.SH	12/16/2024	SDB3260123375	2,700.00	3.6339	9,279.66	9,811.55	0.0000	4.5800	50.0000	0.0000	(1.1806)	(0.1363)	0.0000	1	(1.3169)	01/06/2025
603888.SH	12/16/2024	SDB3260123375	10,400.00	3.6339	35,743.87	37,792.64	0.0000	4.5800	50.0000	0.0000	(4.5474)	(0.5249)	0.0000	1	(5.0723)	01/06/2025
603888.SH	12/16/2024	SDB3260123375	2,900.00	3.6339	9,967.04	10,538.33	0.0000	4.5800	50.0000	0.0000	(1.2680)	(0.1464)	0.0000	1	(1.4144)	01/06/2025
603888.SH	12/16/2024	SDB3260123375	100.00	3.6339	343.69	363.39	0.0000	4.5800	50.0000	0.0000	(0.0437)	(0.0050)	0.0000	1	(0.0488)	01/06/2025
603888.SH	12/13/2024	SDB3260123375	2,800.00	3.5962	9,623.35	10,069.37	0.0000	4.5800	50.0000	0.0000	(3.6729)	(0.4196)	0.0000	3	(4.0925)	01/06/2025
603888.SH	12/13/2024	SDB3260123375	100.00	3.5962	343.69	359.62	0.0000	4.5800	50.0000	0.0000	(0.1312)	(0.0150)	0.0000	3	(0.1462)	01/06/2025
603888.SH	12/13/2024	SDB3260123375	2,300.00	3.5962	7,904.90	8,271.27	0.0000	4.5800	50.0000	0.0000	(3.0170)	(0.3446)	0.0000	3	(3.3617)	01/06/2025
603888.SH	12/13/2024	SDB3260123375	3,200.00	3.5962	10,998.12	11,507.85	0.0000	4.5800	50.0000	0.0000	(4.1976)	(0.4795)	0.0000	3	(4.6771)	01/06/2025
603888.SH	12/13/2024	SDB3260123375	900.00	3.5962	3,093.22	3,236.58	0.0000	4.5800	50.0000	0.0000	(1.1806)	(0.1349)	0.0000	3	(1.3154)	01/06/2025
603888.SH	12/13/2024	SDB3260123375	500.00	3.5962	1,718.46	1,798.10	0.0000	4.5800	50.0000	0.0000	(0.6559)	(0.0749)	0.0000	3	(0.7308)	01/06/2025
603888.SH	12/13/2024	SDB3260123375	300.00	3.5962	1,031.07	1,078.86	0.0000	4.5800	50.0000	0.0000	(0.3935)	(0.0450)	0.0000	3	(0.4385)	01/06/2025
603888.SH	12/13/2024	SDB3260123375	8,200.00	3.5962	28,182.67	29,488.87	0.0000	4.5800	50.0000	0.0000	(10.7564)	(1.2287)	0.0000	3	(11.9851)	01/06/2025
603888.SH	12/13/2024	SDB3260123375	1,500.00	3.5962	5,155.37	5,394.31	0.0000	4.5800	50.0000	0.0000	(1.9676)	(0.2248)	0.0000	3	(2.1924)	01/06/2025
603888.SH	12/13/2024	SDB3260123375	100.00	3.5962	343.69	359.62	0.0000	4.5800	50.0000	0.0000	(0.1312)	(0.0150)	0.0000	3	(0.1462)	01/06/2025
603888.SH	12/13/2024	SDB3260123375	1,400.00	3.5962	4,811.68	5,034.69	0.0000	4.5800	50.0000	0.0000	(1.8365)	(0.2098)	0.0000	3	(2.0462)	01/06/2025
603888.SH	12/13/2024	SDB3260123375	2,100.00	3.5962	7,217.51	7,552.03	0.0000	4.5800	50.0000	0.0000	(2.7547)	(0.3147)	0.0000	3	(3.0694)	01/06/2025
603888.SH	12/13/2024	SDB3260123375	2,700.00	3.5962	9,279.66	9,709.75	0.0000	4.5800	50.0000	0.0000	(3.5417)	(0.4046)	0.0000	3	(3.9463)	01/06/2025
603888.SH	12/13/2024	SDB3260123375	10,400.00	3.5962	35,743.87	37,400.52	0.0000	4.5800	50.0000	0.0000	(13.6422)	(1.5584)	0.0000	3	(15.2006)	01/06/2025
603888.SH	12/13/2024	SDB3260123375	2,900.00	3.5962	9,967.04	10,428.99	0.0000	4.5800	50.0000	0.0000	(3.8041)	(0.4345)	0.0000	3	(4.2386)	01/06/2025
603888.SH	12/13/2024	SDB3260123375	100.00	3.5962	343.69	359.62	0.0000	4.5800	50.0000	0.0000	(0.1312)	(0.0150)	0.0000	3	(0.1462)	01/06/2025
603888.SH	12/12/2024	SDB3260123375	2,800.00	3.5575	9,623.35	9,960.91	0.0000	4.5800	50.0000	0.0000	(1.2243)	(0.1383)	0.0000	1	(1.3627)	01/06/2025
603888.SH	12/12/2024	SDB3260123375	100.00	3.5575	343.69	355.75	0.0000	4.5800	50.0000	0.0000	(0.0437)	(0.0049)	0.0000	1	(0.0487)	01/06/2025
603888.SH	12/12/2024	SDB3260123375	2,300.00	3.5575	7,904.90	8,182.18	0.0000	4.5800	50.0000	0.0000	(1.0057)	(0.1136)	0.0000	1	(1.1193)	01/06/2025
603888.SH	12/12/2024	SDB3260123375	3,200.00	3.5575	10,998.12	11,383.90	0.0000	4.5800	50.0000	0.0000	(1.3992)	(0.1581)	0.0000	1	(1.5573)	01/06/2025
603888.SH	12/12/2024	SDB3260123375	900.00	3.5575	3,093.22	3,201.72	0.0000	4.5800	50.0000	0.0000	(0.3935)	(0.0445)	0.0000	1	(0.4380)	01/06/2025
603888.SH	12/12/2024	SDB3260123375	500.00	3.5575	1,718.46	1,778.73	0.0000	4.5800	50.0000	0.0000	(0.2186)	(0.0247)	0.0000	1	(0.2433)	01/06/2025
603888.SH	12/12/2024	SDB3260123375	300.00	3.5575	1,031.07	1,067.24	0.0000	4.5800	50.0000	0.0000	(0.1312)	(0.0148)	0.0000	1	(0.1460)	01/06/2025
603888.SH	12/12/2024	SDB3260123375	8,200.00	3.5575	28,182.67	29,171.25	0.0000	4.5800	50.0000	0.0000	(3.5855)	(0.4052)	0.0000	1	(3.9906)	01/06/2025
603888.SH	12/12/2024	SDB3260123375	1,500.00	3.5575	5,155.37	5,336.20	0.0000	4.5800	50.0000	0.0000	(0.6559)	(0.0741)	0.0000	1	(0.7300)	01/06/2025
603888.SH	12/12/2024	SDB3260123375	100.00	3.5575	343.69	355.75	0.0000	4.5800	50.0000	0.0000	(0.0437)	(0.0049)	0.0000	1	(0.0487)	01/06/2025
603888.SH	12/12/2024	SDB3260123375	1,400.00	3.5575	4,811.68	4,980.46	0.0000	4.5800	50.0000	0.0000	(0.6122)	(0.0692)	0.0000	1	(0.6813)	01/06/2025
603888.SH	12/12/2024	SDB3260123375	2,100.00	3.5575	7,217.51	7,470.68	0.0000	4.5800	50.0000	0.0000	(0.9182)	(0.1038)	0.0000	1	(1.0220)	01/06/2025
603888.SH	12/12/2024	SDB3260123375	2,700.00	3.5575	9,279.66	9,605.17	0.0000	4.5800	50.0000	0.0000	(1.1806)	(0.1334)	0.0000	1	(1.3140)	01/06/2025
603888.SH	12/12/2024	SDB3260123375	10,400.00	3.5575	35,743.87	36,997.68	0.0000	4.5800	50.0000	0.0000	(4.5474)	(0.5139)	0.0000	1	(5.0613)	01/06/2025
603888.SH	12/12/2024	SDB3260123375	2,900.00	3.5575	9,967.04	10,316.66	0.0000	4.5800	50.0000	0.0000	(1.2680)	(0.1433)	0.0000	1	(1.4113)	01/06/2025
603888.SH	12/12/2024	SDB3260123375	100.00	3.5575	343.69	355.75	0.0000	4.5800	50.0000	0.0000	(0.0437)	(0.0049)	0.0000	1	(0.0487)	01/06/2025
603888.SH	12/11/2024	SDB3260123375	2,800.00	3.6141	9,623.35	10,119.37	0.0000	4.5800	50.0000	0.0000	(1.2243)	(0.1405)	0.0000	1	(1.3649)	01/06/2025
603888.SH	12/11/2024	SDB3260123375	100.00	3.6141	343.69	361.41	0.0000	4.5800	50.0000	0.0000	(0.0437)	(0.0050)	0.0000	1	(0.0487)	01/06/2025
603888.SH	12/11/2024	SDB3260123375	2,300.00	3.6141	7,904.90	8,312.34	0.0000	4.5800	50.0000	0.0000	(1.0057)	(0.1154)	0.0000	1	(1.1211)	01/06/2025
603888.SH	12/11/2024	SDB3260123375	7,900.00	3.6141	27,151.60	28,551.07	0.0000	4.5800	50.0000	0.0000	(3.4543)	(0.3965)	0.0000	1	(3.8508)	01/06/2025
603888.SH	12/11/2024	SDB3260123375	3,200.00	3.6141	10,998.12	11,564.99	0.0000	4.5800	50.0000	0.0000	(1.3992)	(0.1606)	0.0000	1	(1.5598)	01/06/2025
603888.SH	12/11/2024	SDB3260123375	900.00	3.6141	3,093.22	3,252.65	0.0000	4.5800	50.0000	0.0000	(0.3935)	(0.0452)	0.0000	1	(0.4387)	01/06/2025
603888.SH	12/11/2024	SDB3260123375	500.00	3.6141	1,718.46	1,807.03	0.0000	4.5800	50.0000	0.0000	(0.2186)	(0.0251)	0.0000	1	(0.2437)	01/06/2025
603888.SH	12/11/2024	SDB3260123375	300.00	3.6141	1,031.07	1,084.22	0.0000	4.5800	50.0000	0.0000	(0.1312)	(0.0151)	0.0000	1	(0.1462)	01/06/2025
603888.SH	12/11/2024	SDB3260123375	8,200.00	3.6141	28,182.67	29,635.29	0.0000	4.5800	50.0000	0.0000	(3.5855)	(0.4116)	0.0000	1	(3.9971)	01/06/2025
603888.SH	12/11/2024	SDB3260123375	1,500.00	3.6141	5,155.37	5,421.09	0.0000	4.5800	50.0000	0.0000	(0.6559)	(0.0753)	0.0000	1	(0.7312)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
XINHUANET CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603888.SH	12/11/2024	SDB3260123375	100.00	3.6141	343.69	361.41	0.0000	4.5800	50.0000	0.0000	(0.0437)	(0.0050)	0.0000	1	(0.0487)	01/06/2025
603888.SH	12/11/2024	SDB3260123375	1,400.00	3.6141	4,811.68	5,059.68	0.0000	4.5800	50.0000	0.0000	(0.6122)	(0.0703)	0.0000	1	(0.6824)	01/06/2025
603888.SH	12/11/2024	SDB3260123375	2,100.00	3.6141	7,217.51	7,589.53	0.0000	4.5800	50.0000	0.0000	(0.9182)	(0.1054)	0.0000	1	(1.0236)	01/06/2025
603888.SH	12/11/2024	SDB3260123375	9,600.00	3.6141	32,994.35	34,694.98	0.0000	4.5800	50.0000	0.0000	(4.1976)	(0.4819)	0.0000	1	(4.6795)	01/06/2025
603888.SH	12/11/2024	SDB3260123375	2,700.00	3.6141	9,279.66	9,757.96	0.0000	4.5800	50.0000	0.0000	(1.1806)	(0.1355)	0.0000	1	(1.3161)	01/06/2025
603888.SH	12/11/2024	SDB3260123375	10,400.00	3.6141	35,743.87	37,586.22	0.0000	4.5800	50.0000	0.0000	(4.5474)	(0.5220)	0.0000	1	(5.0694)	01/06/2025
603888.SH	12/11/2024	SDB3260123375	2,900.00	3.6141	9,967.04	10,480.77	0.0000	4.5800	50.0000	0.0000	(1.2680)	(0.1456)	0.0000	1	(1.4136)	01/06/2025
603888.SH	12/11/2024	SDB3260123375	100.00	3.6141	343.69	361.41	0.0000	4.5800	50.0000	0.0000	(0.0437)	(0.0050)	0.0000	1	(0.0487)	01/06/2025
603888.SH	12/10/2024	SDB3260123375	2,800.00	3.4471	9,623.35	9,651.99	0.0000	4.5800	50.0000	0.0000	(1.2243)	(0.1341)	0.0000	1	(1.3584)	01/06/2025
603888.SH	12/10/2024	SDB3260123375	100.00	3.4471	343.69	344.71	0.0000	4.5800	50.0000	0.0000	(0.0437)	(0.0048)	0.0000	1	(0.0485)	01/06/2025
603888.SH	12/10/2024	SDB3260123375	2,300.00	3.4471	7,904.90	7,928.42	0.0000	4.5800	50.0000	0.0000	(1.0057)	(0.1101)	0.0000	1	(1.1158)	01/06/2025
603888.SH	12/10/2024	SDB3260123375	7,900.00	3.4471	27,151.60	27,232.39	0.0000	4.5800	50.0000	0.0000	(3.4543)	(0.3782)	0.0000	1	(3.8325)	01/06/2025
603888.SH	12/10/2024	SDB3260123375	3,200.00	3.4471	10,998.12	11,030.84	0.0000	4.5800	50.0000	0.0000	(1.3992)	(0.1532)	0.0000	1	(1.5524)	01/06/2025
603888.SH	12/10/2024	SDB3260123375	900.00	3.4471	3,093.22	3,102.42	0.0000	4.5800	50.0000	0.0000	(0.3935)	(0.0431)	0.0000	1	(0.4366)	01/06/2025
603888.SH	12/10/2024	SDB3260123375	500.00	3.4471	1,718.46	1,723.57	0.0000	4.5800	50.0000	0.0000	(0.2186)	(0.0239)	0.0000	1	(0.2426)	01/06/2025
603888.SH	12/10/2024	SDB3260123375	300.00	3.4471	1,031.07	1,034.14	0.0000	4.5800	50.0000	0.0000	(0.1312)	(0.0144)	0.0000	1	(0.1455)	01/06/2025
603888.SH	12/10/2024	SDB3260123375	8,200.00	3.4471	28,182.67	28,266.53	0.0000	4.5800	50.0000	0.0000	(3.5855)	(0.3926)	0.0000	1	(3.9781)	01/06/2025
603888.SH	12/10/2024	SDB3260123375	1,500.00	3.4471	5,155.37	5,170.71	0.0000	4.5800	50.0000	0.0000	(0.6559)	(0.0718)	0.0000	1	(0.7277)	01/06/2025
603888.SH	12/10/2024	SDB3260123375	100.00	3.4471	343.69	344.71	0.0000	4.5800	50.0000	0.0000	(0.0437)	(0.0048)	0.0000	1	(0.0485)	01/06/2025
603888.SH	12/10/2024	SDB3260123375	1,400.00	3.4471	4,811.68	4,825.99	0.0000	4.5800	50.0000	0.0000	(0.6122)	(0.0670)	0.0000	1	(0.6792)	01/06/2025
603888.SH	12/10/2024	SDB3260123375	2,100.00	3.4471	7,217.51	7,238.99	0.0000	4.5800	50.0000	0.0000	(0.9182)	(0.1005)	0.0000	1	(1.0188)	01/06/2025
603888.SH	12/10/2024	SDB3260123375	300.00	3.4471	1,031.07	1,034.14	0.0000	4.5800	50.0000	0.0000	(0.1312)	(0.0144)	0.0000	1	(0.1455)	01/06/2025
603888.SH	12/10/2024	SDB3260123375	15,300.00	3.4471	52,584.74	52,741.21	0.0000	4.5800	50.0000	0.0000	(6.6899)	(0.7325)	0.0000	1	(7.4225)	01/06/2025
603888.SH	12/10/2024	SDB3260123375	2,700.00	3.4471	9,279.66	9,307.27	0.0000	4.5800	50.0000	0.0000	(1.1806)	(0.1293)	0.0000	1	(1.3098)	01/06/2025
603888.SH	12/10/2024	SDB3260123375	10,400.00	3.4471	35,743.87	35,850.24	0.0000	4.5800	50.0000	0.0000	(4.5474)	(0.4979)	0.0000	1	(5.0453)	01/06/2025
603888.SH	12/10/2024	SDB3260123375	2,900.00	3.4471	9,967.04	9,996.70	0.0000	4.5800	50.0000	0.0000	(1.2680)	(0.1388)	0.0000	1	(1.4069)	01/06/2025
603888.SH	12/10/2024	SDB3260123375	100.00	3.4471	343.69	344.71	0.0000	4.5800	50.0000	0.0000	(0.0437)	(0.0048)	0.0000	1	(0.0485)	01/06/2025
603888.SH	12/09/2024	SDB3260123375	2,800.00	3.3137	9,623.35	9,278.24	0.0000	4.5800	50.0000	0.0000	(1.2243)	(0.1289)	0.0000	1	(1.3532)	01/06/2025
603888.SH	12/09/2024	SDB3260123375	100.00	3.3137	343.69	331.37	0.0000	4.5800	50.0000	0.0000	(0.0437)	(0.0046)	0.0000	1	(0.0483)	01/06/2025
603888.SH	12/09/2024	SDB3260123375	2,300.00	3.3137	7,904.90	7,621.41	0.0000	4.5800	50.0000	0.0000	(1.0057)	(0.1059)	0.0000	1	(1.1115)	01/06/2025
603888.SH	12/09/2024	SDB3260123375	7,900.00	3.3137	27,151.60	26,177.90	0.0000	4.5800	50.0000	0.0000	(3.4543)	(0.3636)	0.0000	1	(3.8179)	01/06/2025
603888.SH	12/09/2024	SDB3260123375	3,200.00	3.3137	10,998.12	10,603.71	0.0000	4.5800	50.0000	0.0000	(1.3992)	(0.1473)	0.0000	1	(1.5465)	01/06/2025
603888.SH	12/09/2024	SDB3260123375	900.00	3.3137	3,093.22	2,982.29	0.0000	4.5800	50.0000	0.0000	(0.3935)	(0.0414)	0.0000	1	(0.4349)	01/06/2025
603888.SH	12/09/2024	SDB3260123375	500.00	3.3137	1,718.46	1,656.83	0.0000	4.5800	50.0000	0.0000	(0.2186)	(0.0230)	0.0000	1	(0.2416)	01/06/2025
603888.SH	12/09/2024	SDB3260123375	300.00	3.3137	1,031.07	994.10	0.0000	4.5800	50.0000	0.0000	(0.1312)	(0.0138)	0.0000	1	(0.1450)	01/06/2025
603888.SH	12/09/2024	SDB3260123375	8,200.00	3.3137	28,182.67	27,172.00	0.0000	4.5800	50.0000	0.0000	(3.5855)	(0.3774)	0.0000	1	(3.9629)	01/06/2025
603888.SH	12/09/2024	SDB3260123375	1,500.00	3.3137	5,155.37	4,970.49	0.0000	4.5800	50.0000	0.0000	(0.6559)	(0.0690)	0.0000	1	(0.7249)	01/06/2025
603888.SH	12/09/2024	SDB3260123375	100.00	3.3137	343.69	331.37	0.0000	4.5800	50.0000	0.0000	(0.0437)	(0.0046)	0.0000	1	(0.0483)	01/06/2025
603888.SH	12/09/2024	SDB3260123375	1,400.00	3.3137	4,811.68	4,639.12	0.0000	4.5800	50.0000	0.0000	(0.6122)	(0.0644)	0.0000	1	(0.6766)	01/06/2025
603888.SH	12/09/2024	SDB3260123375	2,100.00	3.3137	7,217.51	6,958.68	0.0000	4.5800	50.0000	0.0000	(0.9182)	(0.0966)	0.0000	1	(1.0149)	01/06/2025
603888.SH	12/09/2024	SDB3260123375	300.00	3.3137	1,031.07	994.10	0.0000	4.5800	50.0000	0.0000	(0.1312)	(0.0138)	0.0000	1	(0.1450)	01/06/2025
603888.SH	12/09/2024	SDB3260123375	15,300.00	3.3137	52,584.74	50,698.97	0.0000	4.5800	50.0000	0.0000	(6.6899)	(0.7042)	0.0000	1	(7.3941)	01/06/2025
603888.SH	12/09/2024	SDB3260123375	2,700.00	3.3137	9,279.66	8,946.88	0.0000	4.5800	50.0000	0.0000	(1.1806)	(0.1243)	0.0000	1	(1.3048)	01/06/2025
603888.SH	12/09/2024	SDB3260123375	10,400.00	3.3137	35,743.87	34,462.04	0.0000	4.5800	50.0000	0.0000	(4.5474)	(0.4786)	0.0000	1	(5.0261)	01/06/2025
603888.SH	12/09/2024	SDB3260123375	2,900.00	3.3137	9,967.04	9,609.61	0.0000	4.5800	50.0000	0.0000	(1.2680)	(0.1335)	0.0000	1	(1.4015)	01/06/2025
603888.SH	12/09/2024	SDB3260123375	100.00	3.3137	343.69	331.37	0.0000	4.5800	50.0000	0.0000	(0.0437)	(0.0046)	0.0000	1	(0.0483)	01/06/2025
603888.SH	12/06/2024	SDB3260123375	2,800.00	3.4180	9,623.35	9,570.52	0.0000	4.5800	50.0000	0.0000	(3.6729)	(0.3988)	0.0000	3	(4.0717)	01/06/2025
603888.SH	12/06/2024	SDB3260123375	100.00	3.4180	343.69	341.80	0.0000	4.5800	50.0000	0.0000	(0.1312)	(0.0142)	0.0000	3	(0.1454)	01/06/2025
603888.SH	12/06/2024	SDB3260123375	2,300.00	3.4180	7,904.90	7,861.50	0.0000	4.5800	50.0000	0.0000	(3.0170)	(0.3276)	0.0000	3	(3.3446)	01/06/2025
603888.SH	12/06/2024	SDB3260123375	7,900.00	3.4180	27,151.60	27,002.53	0.0000	4.5800	50.0000	0.0000	(10.3629)	(1.1251)	0.0000	3	(11.4880)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
XINHUANET CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603888.SH	12/06/2024	SDB3260123375	3,200.00	3.4180	10,998.12	10,937.73	0.0000	4.5800	50.0000	0.0000	(4.1976)	(0.4557)	0.0000	3	(4.6534)	01/06/2025
603888.SH	12/06/2024	SDB3260123375	900.00	3.4180	3,093.22	3,076.24	0.0000	4.5800	50.0000	0.0000	(1.1806)	(0.1282)	0.0000	3	(1.3088)	01/06/2025
603888.SH	12/06/2024	SDB3260123375	500.00	3.4180	1,718.46	1,709.02	0.0000	4.5800	50.0000	0.0000	(0.6559)	(0.0712)	0.0000	3	(0.7271)	01/06/2025
603888.SH	12/06/2024	SDB3260123375	300.00	3.4180	1,031.07	1,025.41	0.0000	4.5800	50.0000	0.0000	(0.3935)	(0.0427)	0.0000	3	(0.4363)	01/06/2025
603888.SH	12/06/2024	SDB3260123375	8,200.00	3.4180	28,182.67	28,027.94	0.0000	4.5800	50.0000	0.0000	(10.7564)	(1.1678)	0.0000	3	(11.9242)	01/06/2025
603888.SH	12/06/2024	SDB3260123375	1,500.00	3.4180	5,155.37	5,127.06	0.0000	4.5800	50.0000	0.0000	(1.9676)	(0.2136)	0.0000	3	(2.1813)	01/06/2025
603888.SH	12/06/2024	SDB3260123375	100.00	3.4180	343.69	341.80	0.0000	4.5800	50.0000	0.0000	(0.1312)	(0.0142)	0.0000	3	(0.1454)	01/06/2025
603888.SH	12/06/2024	SDB3260123375	1,400.00	3.4180	4,811.68	4,785.26	0.0000	4.5800	50.0000	0.0000	(1.8365)	(0.1994)	0.0000	3	(2.0358)	01/06/2025
603888.SH	12/06/2024	SDB3260123375	2,100.00	3.4180	7,217.51	7,177.89	0.0000	4.5800	50.0000	0.0000	(2.7547)	(0.2991)	0.0000	3	(3.0538)	01/06/2025
603888.SH	12/06/2024	SDB3260123375	1,000.00	3.4180	3,436.91	3,418.04	0.0000	4.5800	50.0000	0.0000	(1.3118)	(0.1424)	0.0000	3	(1.4542)	01/06/2025
603888.SH	12/06/2024	SDB3260123375	15,300.00	3.4180	52,584.74	52,296.04	0.0000	4.5800	50.0000	0.0000	(20.0698)	(2.1790)	0.0000	3	(22.2488)	01/06/2025
603888.SH	12/06/2024	SDB3260123375	2,700.00	3.4180	9,279.66	9,228.71	0.0000	4.5800	50.0000	0.0000	(3.5417)	(0.3845)	0.0000	3	(3.9263)	01/06/2025
603888.SH	12/06/2024	SDB3260123375	10,400.00	3.4180	35,743.87	35,547.64	0.0000	4.5800	50.0000	0.0000	(13.6422)	(1.4812)	0.0000	3	(15.1234)	01/06/2025
603888.SH	12/06/2024	SDB3260123375	2,900.00	3.4180	9,967.04	9,912.32	0.0000	4.5800	50.0000	0.0000	(3.8041)	(0.4130)	0.0000	3	(4.2171)	01/06/2025
603888.SH	12/06/2024	SDB3260123375	100.00	3.4180	343.69	341.80	0.0000	4.5800	50.0000	0.0000	(0.1312)	(0.0142)	0.0000	3	(0.1454)	01/06/2025
603888.SH	12/05/2024	SDB3260123375	2,800.00	3.4667	9,623.35	9,706.65	0.0000	4.5800	50.0000	0.0000	(1.2243)	(0.1348)	0.0000	1	(1.3591)	01/06/2025
603888.SH	12/05/2024	SDB3260123375	100.00	3.4667	343.69	346.67	0.0000	4.5800	50.0000	0.0000	(0.0437)	(0.0048)	0.0000	1	(0.0485)	01/06/2025
603888.SH	12/05/2024	SDB3260123375	2,300.00	3.4667	7,904.90	7,973.32	0.0000	4.5800	50.0000	0.0000	(1.0057)	(0.1107)	0.0000	1	(1.1164)	01/06/2025
603888.SH	12/05/2024	SDB3260123375	7,900.00	3.4667	27,151.60	27,386.62	0.0000	4.5800	50.0000	0.0000	(3.4543)	(0.3804)	0.0000	1	(3.8347)	01/06/2025
603888.SH	12/05/2024	SDB3260123375	3,200.00	3.4667	10,998.12	11,093.32	0.0000	4.5800	50.0000	0.0000	(1.3992)	(0.1541)	0.0000	1	(1.5533)	01/06/2025
603888.SH	12/05/2024	SDB3260123375	900.00	3.4667	3,093.22	3,119.99	0.0000	4.5800	50.0000	0.0000	(0.3935)	(0.0433)	0.0000	1	(0.4369)	01/06/2025
603888.SH	12/05/2024	SDB3260123375	500.00	3.4667	1,718.46	1,733.33	0.0000	4.5800	50.0000	0.0000	(0.2186)	(0.0241)	0.0000	1	(0.2427)	01/06/2025
603888.SH	12/05/2024	SDB3260123375	300.00	3.4667	1,031.07	1,040.00	0.0000	4.5800	50.0000	0.0000	(0.1312)	(0.0144)	0.0000	1	(0.1456)	01/06/2025
603888.SH	12/05/2024	SDB3260123375	8,200.00	3.4667	28,182.67	28,426.62	0.0000	4.5800	50.0000	0.0000	(3.5855)	(0.3948)	0.0000	1	(3.9803)	01/06/2025
603888.SH	12/05/2024	SDB3260123375	1,500.00	3.4667	5,155.37	5,199.99	0.0000	4.5800	50.0000	0.0000	(0.6559)	(0.0722)	0.0000	1	(0.7281)	01/06/2025
603888.SH	12/05/2024	SDB3260123375	100.00	3.4667	343.69	346.67	0.0000	4.5800	50.0000	0.0000	(0.0437)	(0.0048)	0.0000	1	(0.0485)	01/06/2025
603888.SH	12/05/2024	SDB3260123375	1,400.00	3.4667	4,811.68	4,853.33	0.0000	4.5800	50.0000	0.0000	(0.6122)	(0.0674)	0.0000	1	(0.6796)	01/06/2025
603888.SH	12/05/2024	SDB3260123375	2,100.00	3.4667	7,217.51	7,279.99	0.0000	4.5800	50.0000	0.0000	(0.9182)	(0.1011)	0.0000	1	(1.0193)	01/06/2025
603888.SH	12/05/2024	SDB3260123375	2,200.00	3.4667	7,561.20	7,626.65	0.0000	4.5800	50.0000	0.0000	(0.9620)	(0.1059)	0.0000	1	(1.0679)	01/06/2025
603888.SH	12/05/2024	SDB3260123375	15,300.00	3.4667	52,584.74	53,039.91	0.0000	4.5800	50.0000	0.0000	(6.6899)	(0.7367)	0.0000	1	(7.4266)	01/06/2025
603888.SH	12/05/2024	SDB3260123375	2,700.00	3.4667	9,279.66	9,359.98	0.0000	4.5800	50.0000	0.0000	(1.1806)	(0.1300)	0.0000	1	(1.3106)	01/06/2025
603888.SH	12/05/2024	SDB3260123375	10,400.00	3.4667	35,743.87	36,053.27	0.0000	4.5800	50.0000	0.0000	(4.5474)	(0.5007)	0.0000	1	(5.0482)	01/06/2025
603888.SH	12/05/2024	SDB3260123375	2,900.00	3.4667	9,967.04	10,053.32	0.0000	4.5800	50.0000	0.0000	(1.2680)	(0.1396)	0.0000	1	(1.4077)	01/06/2025
603888.SH	12/05/2024	SDB3260123375	100.00	3.4667	343.69	346.67	0.0000	4.5800	50.0000	0.0000	(0.0437)	(0.0048)	0.0000	1	(0.0485)	01/06/2025
603888.SH	12/04/2024	SDB3260123375	2,800.00	3.4369	9,623.35	9,623.35	0.0000	4.5800	50.0000	0.0000	(1.2243)	(0.1337)	0.0000	1	(1.3580)	01/06/2025
603888.SH	12/04/2024	SDB3260123375	100.00	3.4369	343.69	343.69	0.0000	4.5800	50.0000	0.0000	(0.0437)	(0.0048)	0.0000	1	(0.0485)	01/06/2025
603888.SH	12/04/2024	SDB3260123375	2,300.00	3.4369	7,904.90	7,904.90	0.0000	4.5800	50.0000	0.0000	(1.0057)	(0.1098)	0.0000	1	(1.1155)	01/06/2025
603888.SH	12/04/2024	SDB3260123375	7,900.00	3.4369	27,151.60	27,151.60	0.0000	4.5800	50.0000	0.0000	(3.4543)	(0.3771)	0.0000	1	(3.8314)	01/06/2025
603888.SH	12/04/2024	SDB3260123375	3,200.00	3.4369	10,998.12	10,998.12	0.0000	4.5800	50.0000	0.0000	(1.3992)	(0.1528)	0.0000	1	(1.5520)	01/06/2025
603888.SH	12/04/2024	SDB3260123375	900.00	3.4369	3,093.22	3,093.22	0.0000	4.5800	50.0000	0.0000	(0.3935)	(0.0430)	0.0000	1	(0.4365)	01/06/2025
603888.SH	12/04/2024	SDB3260123375	500.00	3.4369	1,718.46	1,718.46	0.0000	4.5800	50.0000	0.0000	(0.2186)	(0.0239)	0.0000	1	(0.2425)	01/06/2025
603888.SH	12/04/2024	SDB3260123375	300.00	3.4369	1,031.07	1,031.07	0.0000	4.5800	50.0000	0.0000	(0.1312)	(0.0143)	0.0000	1	(0.1455)	01/06/2025
603888.SH	12/04/2024	SDB3260123375	8,200.00	3.4369	28,182.67	28,182.67	0.0000	4.5800	50.0000	0.0000	(3.5855)	(0.3914)	0.0000	1	(3.9769)	01/06/2025
603888.SH	12/04/2024	SDB3260123375	1,500.00	3.4369	5,155.37	5,155.37	0.0000	4.5800	50.0000	0.0000	(0.6559)	(0.0716)	0.0000	1	(0.7275)	01/06/2025
603888.SH	12/04/2024	SDB3260123375	100.00	3.4369	343.69	343.69	0.0000	4.5800	50.0000	0.0000	(0.0437)	(0.0048)	0.0000	1	(0.0485)	01/06/2025
603888.SH	12/04/2024	SDB3260123375	1,400.00	3.4369	4,811.68	4,811.68	0.0000	4.5800	50.0000	0.0000	(0.6122)	(0.0668)	0.0000	1	(0.6790)	01/06/2025
603888.SH	12/04/2024	SDB3260123375	2,100.00	3.4369	7,217.51	7,217.51	0.0000	4.5800	50.0000	0.0000	(0.9182)	(0.1002)	0.0000	1	(1.0185)	01/06/2025
603888.SH	12/04/2024	SDB3260123375	8,000.00	3.4369	27,495.29	27,495.29	0.0000	4.5800	50.0000	0.0000	(3.4980)	(0.3819)	0.0000	1	(3.8799)	01/06/2025
603888.SH	12/04/2024	SDB3260123375	15,300.00	3.4369	52,584.74	52,584.74	0.0000	4.5800	50.0000	0.0000	(6.6899)	(0.7303)	0.0000	1	(7.4203)	01/06/2025
603888.SH	12/04/2024	SDB3260123375	2,700.00	3.4369	9,279.66	9,279.66	0.0000	4.5800	50.0000	0.0000	(1.1806)	(0.1289)	0.0000	1	(1.3095)	01/06/2025

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Fund: ALL
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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
XINHUANET CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603888.SH	12/04/2024	SDB3260123375	10,400.00	3.4369	35,743.87	35,743.87	0.0000	4.5800	50.0000	0.0000	(4.5474)	(0.4964)	0.0000	1	(5.0439)	01/06/2025
603888.SH	12/04/2024	SDB3260123375	2,900.00	3.4369	9,967.04	9,967.04	0.0000	4.5800	50.0000	0.0000	(1.2680)	(0.1384)	0.0000	1	(1.4065)	01/06/2025
603888.SH	12/04/2024	SDB3260123375	100.00	3.4369	343.69	343.69	0.0000	4.5800	50.0000	0.0000	(0.0437)	(0.0048)	0.0000	1	(0.0485)	01/06/2025
TOTAL XINHUANET CO.,LTD. CMN CLASS A SERIES NORTHBOUND												(638.6259)	(71.2040)	0.0000	(709.8299)	

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Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6



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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
068831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
XINJIANG DAQO NEW ENERGY CO LTD CMN CLASS A SERIES NORTHBOUND																
688303.SH	12/31/2024	SDB3262115454	2,345.00	3.4748	9,333.14	8,148.37	0.0000	4.3300	50.0000	0.0000	(2.2451)	(0.2263)	0.0000	2	(2.4715)	01/06/2025
688303.SH	12/31/2024	SDB3262115454	1,355.00	3.4748	5,392.92	4,708.33	0.0000	4.3300	50.0000	0.0000	(1.2973)	(0.1308)	0.0000	2	(1.4281)	01/06/2025
688303.SH	12/31/2024	SDB3262115454	520.00	3.4748	2,069.61	1,806.89	0.0000	4.3300	50.0000	0.0000	(0.4979)	(0.0502)	0.0000	2	(0.5480)	01/06/2025
688303.SH	12/31/2024	SDB3262115454	2,080.00	3.4748	8,278.44	7,227.55	0.0000	4.3300	50.0000	0.0000	(1.9914)	(0.2008)	0.0000	2	(2.1922)	01/06/2025
688303.SH	12/31/2024	SDB3262115454	100.00	3.4748	398.00	347.48	0.0000	4.3300	50.0000	0.0000	(0.0957)	(0.0097)	0.0000	2	(0.1054)	01/06/2025
688303.SH	12/31/2024	SDB3262115454	1,400.00	3.4748	5,572.02	4,864.70	0.0000	4.3300	50.0000	0.0000	(1.3404)	(0.1351)	0.0000	2	(1.4755)	01/06/2025
688303.SH	12/31/2024	SDB3262115454	1,100.00	3.4748	4,378.02	3,822.26	0.0000	4.3300	50.0000	0.0000	(1.0532)	(0.1062)	0.0000	2	(1.1593)	01/06/2025
688303.SH	12/30/2024	SDB3262115454	2,345.00	3.3195	9,333.14	7,784.19	0.0000	4.3300	50.0000	0.0000	(1.1226)	(0.1081)	0.0000	1	(1.2307)	01/06/2025
688303.SH	12/30/2024	SDB3262115454	1,355.00	3.3195	5,392.92	4,497.90	0.0000	4.3300	50.0000	0.0000	(0.6486)	(0.0625)	0.0000	1	(0.7111)	01/06/2025
688303.SH	12/30/2024	SDB3262115454	520.00	3.3195	2,069.61	1,726.13	0.0000	4.3300	50.0000	0.0000	(0.2489)	(0.0240)	0.0000	1	(0.2729)	01/06/2025
688303.SH	12/30/2024	SDB3262115454	2,080.00	3.3195	8,278.44	6,904.53	0.0000	4.3300	50.0000	0.0000	(0.9957)	(0.0959)	0.0000	1	(1.0916)	01/06/2025
688303.SH	12/30/2024	SDB3262115454	100.00	3.3195	398.00	331.95	0.0000	4.3300	50.0000	0.0000	(0.0479)	(0.0046)	0.0000	1	(0.0525)	01/06/2025
688303.SH	12/30/2024	SDB3262115454	1,400.00	3.3195	5,572.02	4,647.28	0.0000	4.3300	50.0000	0.0000	(0.6702)	(0.0645)	0.0000	1	(0.7347)	01/06/2025
688303.SH	12/30/2024	SDB3262115454	1,100.00	3.3195	4,378.02	3,651.43	0.0000	4.3300	50.0000	0.0000	(0.5266)	(0.0507)	0.0000	1	(0.5773)	01/06/2025
688303.SH	12/27/2024	SDB3262115454	2,345.00	3.3155	9,333.14	7,774.95	0.0000	4.3300	50.0000	0.0000	(3.3677)	(0.3240)	0.0000	3	(3.6917)	01/06/2025
688303.SH	12/27/2024	SDB3262115454	1,355.00	3.3155	5,392.92	4,492.56	0.0000	4.3300	50.0000	0.0000	(1.9459)	(0.1872)	0.0000	3	(2.1331)	01/06/2025
688303.SH	12/27/2024	SDB3262115454	520.00	3.3155	2,069.61	1,724.08	0.0000	4.3300	50.0000	0.0000	(0.7468)	(0.0718)	0.0000	3	(0.8186)	01/06/2025
688303.SH	12/27/2024	SDB3262115454	2,080.00	3.3155	8,278.44	6,896.33	0.0000	4.3300	50.0000	0.0000	(2.9871)	(0.2873)	0.0000	3	(3.2745)	01/06/2025
688303.SH	12/27/2024	SDB3262115454	100.00	3.3155	398.00	331.55	0.0000	4.3300	50.0000	0.0000	(0.1436)	(0.0138)	0.0000	3	(0.1574)	01/06/2025
688303.SH	12/27/2024	SDB3262115454	1,400.00	3.3155	5,572.02	4,641.76	0.0000	4.3300	50.0000	0.0000	(2.0106)	(0.1934)	0.0000	3	(2.2040)	01/06/2025
688303.SH	12/27/2024	SDB3262115454	1,100.00	3.3155	4,378.02	3,647.10	0.0000	4.3300	50.0000	0.0000	(1.5707)	(0.1520)	0.0000	3	(1.7317)	01/06/2025
688303.SH	12/26/2024	SDB3262115454	2,345.00	3.3935	9,333.14	7,957.74	0.0000	4.3300	50.0000	0.0000	(1.1226)	(0.1105)	0.0000	1	(1.2331)	01/06/2025
688303.SH	12/26/2024	SDB3262115454	1,355.00	3.3935	5,392.92	4,598.18	0.0000	4.3300	50.0000	0.0000	(0.6486)	(0.0639)	0.0000	1	(0.7125)	01/06/2025
688303.SH	12/26/2024	SDB3262115454	520.00	3.3935	2,069.61	1,764.62	0.0000	4.3300	50.0000	0.0000	(0.2489)	(0.0245)	0.0000	1	(0.2734)	01/06/2025
688303.SH	12/26/2024	SDB3262115454	2,080.00	3.3935	8,278.44	7,058.46	0.0000	4.3300	50.0000	0.0000	(0.9957)	(0.0980)	0.0000	1	(1.0937)	01/06/2025
688303.SH	12/26/2024	SDB3262115454	100.00	3.3935	398.00	339.35	0.0000	4.3300	50.0000	0.0000	(0.0479)	(0.0047)	0.0000	1	(0.0526)	01/06/2025
688303.SH	12/26/2024	SDB3262115454	1,400.00	3.3935	5,572.02	4,750.89	0.0000	4.3300	50.0000	0.0000	(0.6702)	(0.0660)	0.0000	1	(0.7362)	01/06/2025
688303.SH	12/26/2024	SDB3262115454	1,100.00	3.3935	4,378.02	3,732.84	0.0000	4.3300	50.0000	0.0000	(0.5266)	(0.0518)	0.0000	1	(0.5784)	01/06/2025
688303.SH	12/24/2024	SDB3262115454	2,345.00	3.3935	9,333.14	7,957.74	0.0000	4.3300	50.0000	0.0000	(2.2451)	(0.2210)	0.0000	2	(2.4662)	01/06/2025
688303.SH	12/24/2024	SDB3262115454	1,355.00	3.3935	5,392.92	4,598.18	0.0000	4.3300	50.0000	0.0000	(1.2973)	(0.1277)	0.0000	2	(1.4250)	01/06/2025
688303.SH	12/24/2024	SDB3262115454	520.00	3.3935	2,069.61	1,764.62	0.0000	4.3300	50.0000	0.0000	(0.4979)	(0.0490)	0.0000	2	(0.5469)	01/06/2025
688303.SH	12/24/2024	SDB3262115454	2,080.00	3.3935	8,278.44	7,058.46	0.0000	4.3300	50.0000	0.0000	(1.9914)	(0.1961)	0.0000	2	(2.1875)	01/06/2025
688303.SH	12/24/2024	SDB3262115454	100.00	3.3935	398.00	339.35	0.0000	4.3300	50.0000	0.0000	(0.0957)	(0.0094)	0.0000	2	(0.1052)	01/06/2025
688303.SH	12/24/2024	SDB3262115454	1,400.00	3.3935	5,572.02	4,750.89	0.0000	4.3300	50.0000	0.0000	(1.3404)	(0.1320)	0.0000	2	(1.4724)	01/06/2025
688303.SH	12/24/2024	SDB3262115454	1,100.00	3.3935	4,378.02	3,732.84	0.0000	4.3300	50.0000	0.0000	(1.0532)	(0.1037)	0.0000	2	(1.1568)	01/06/2025
688303.SH	12/23/2024	SDB3262115454	2,345.00	3.4470	9,333.14	8,083.21	0.0000	4.3300	50.0000	0.0000	(1.1226)	(0.1123)	0.0000	1	(1.2348)	01/06/2025
688303.SH	12/23/2024	SDB3262115454	1,355.00	3.4470	5,392.92	4,670.68	0.0000	4.3300	50.0000	0.0000	(0.6486)	(0.0649)	0.0000	1	(0.7135)	01/06/2025
688303.SH	12/23/2024	SDB3262115454	520.00	3.4470	2,069.61	1,792.44	0.0000	4.3300	50.0000	0.0000	(0.2489)	(0.0249)	0.0000	1	(0.2738)	01/06/2025
688303.SH	12/23/2024	SDB3262115454	2,080.00	3.4470	8,278.44	7,169.76	0.0000	4.3300	50.0000	0.0000	(0.9957)	(0.0996)	0.0000	1	(1.0953)	01/06/2025
688303.SH	12/23/2024	SDB3262115454	100.00	3.4470	398.00	344.70	0.0000	4.3300	50.0000	0.0000	(0.0479)	(0.0048)	0.0000	1	(0.0527)	01/06/2025
688303.SH	12/23/2024	SDB3262115454	1,400.00	3.4470	5,572.02	4,825.80	0.0000	4.3300	50.0000	0.0000	(0.6702)	(0.0670)	0.0000	1	(0.7372)	01/06/2025
688303.SH	12/23/2024	SDB3262115454	1,100.00	3.4470	4,378.02	3,791.70	0.0000	4.3300	50.0000	0.0000	(0.5266)	(0.0527)	0.0000	1	(0.5792)	01/06/2025
688303.SH	12/20/2024	SDB3262115454	2,345.00	3.4765	9,333.14	8,152.35	0.0000	4.3300	50.0000	0.0000	(3.3677)	(0.3397)	0.0000	3	(3.7074)	01/06/2025
688303.SH	12/20/2024	SDB3262115454	1,355.00	3.4765	5,392.92	4,710.64	0.0000	4.3300	50.0000	0.0000	(1.9459)	(0.1963)	0.0000	3	(2.1422)	01/06/2025
688303.SH	12/20/2024	SDB3262115454	520.00	3.4765	2,069.61	1,807.77	0.0000	4.3300	50.0000	0.0000	(0.7468)	(0.0753)	0.0000	3	(0.8221)	01/06/2025
688303.SH	12/20/2024	SDB3262115454	2,080.00	3.4765	8,278.44	7,231.09	0.0000	4.3300	50.0000	0.0000	(2.9871)	(0.3013)	0.0000	3	(3.2884)	01/06/2025
688303.SH	12/20/2024	SDB3262115454	100.00	3.4765	398.00	347.65	0.0000	4.3300	50.0000	0.0000	(0.1436)	(0.0145)	0.0000	3	(0.1581)	01/06/2025
688303.SH	12/20/2024	SDB3262115454	1,400.00	3.4765	5,572.02	4,867.08	0.0000	4.3300	50.0000	0.0000	(2.0106)	(0.2028)	0.0000	3	(2.2134)	01/06/2025
688303.SH	12/20/2024	SDB3262115454	1,100.00	3.4765	4,378.02	3,824.13	0.0000	4.3300	50.0000	0.0000	(1.5797)	(0.1593)	0.0000	3	(1.7391)	01/06/2025
688303.SH	12/19/2024	SDB3262115454	2,345.00	3.4951	9,333.14	8,196.00	0.0000	4.5800	50.0000	0.0000	(1.1874)	(0.1138)	0.0000	1	(1.3012)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
XINJIANG DAQO NEW ENERGY CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
688303.SH	12/19/2024	SDB3262115454	1,355.00	3.4951	5,392.92	4,735.86	0.0000	4.5800	50.0000	0.0000	(0.6861)	(0.0658)	0.0000	1	(0.7519)	01/06/2025
688303.SH	12/19/2024	SDB3262115454	520.00	3.4951	2,069.61	1,817.45	0.0000	4.5800	50.0000	0.0000	(0.2633)	(0.0252)	0.0000	1	(0.2885)	01/06/2025
688303.SH	12/19/2024	SDB3262115454	2,080.00	3.4951	8,278.44	7,269.80	0.0000	4.5800	50.0000	0.0000	(1.0532)	(0.1010)	0.0000	1	(1.1542)	01/06/2025
688303.SH	12/19/2024	SDB3262115454	100.00	3.4951	398.00	349.51	0.0000	4.5800	50.0000	0.0000	(0.0506)	(0.0049)	0.0000	1	(0.0555)	01/06/2025
688303.SH	12/19/2024	SDB3262115454	1,400.00	3.4951	5,572.02	4,893.14	0.0000	4.5800	50.0000	0.0000	(0.7089)	(0.0680)	0.0000	1	(0.7768)	01/06/2025
688303.SH	12/19/2024	SDB3262115454	1,100.00	3.4951	4,378.02	3,844.61	0.0000	4.5800	50.0000	0.0000	(0.5570)	(0.0534)	0.0000	1	(0.6104)	01/06/2025
688303.SH	12/18/2024	SDB3262115454	2,345.00	3.5603	9,333.14	8,348.97	0.0000	4.5800	50.0000	0.0000	(1.1874)	(0.1160)	0.0000	1	(1.3033)	01/06/2025
688303.SH	12/18/2024	SDB3262115454	1,355.00	3.5603	5,392.92	4,824.25	0.0000	4.5800	50.0000	0.0000	(0.6861)	(0.0670)	0.0000	1	(0.7531)	01/06/2025
688303.SH	12/18/2024	SDB3262115454	520.00	3.5603	2,069.61	1,851.37	0.0000	4.5800	50.0000	0.0000	(0.2633)	(0.0257)	0.0000	1	(0.2890)	01/06/2025
688303.SH	12/18/2024	SDB3262115454	2,080.00	3.5603	8,278.44	7,405.49	0.0000	4.5800	50.0000	0.0000	(1.0532)	(0.1029)	0.0000	1	(1.1561)	01/06/2025
688303.SH	12/18/2024	SDB3262115454	100.00	3.5603	398.00	356.03	0.0000	4.5800	50.0000	0.0000	(0.0506)	(0.0049)	0.0000	1	(0.0556)	01/06/2025
688303.SH	12/18/2024	SDB3262115454	1,400.00	3.5603	5,572.02	4,984.46	0.0000	4.5800	50.0000	0.0000	(0.7089)	(0.0692)	0.0000	1	(0.7781)	01/06/2025
688303.SH	12/18/2024	SDB3262115454	1,100.00	3.5603	4,378.02	3,916.36	0.0000	4.5800	50.0000	0.0000	(0.5570)	(0.0544)	0.0000	1	(0.6114)	01/06/2025
688303.SH	12/17/2024	SDB3262115454	2,345.00	3.7310	9,333.14	8,749.19	0.0000	4.5800	50.0000	0.0000	(1.1874)	(0.1215)	0.0000	1	(1.3089)	01/06/2025
688303.SH	12/17/2024	SDB3262115454	1,355.00	3.7310	5,392.92	5,055.50	0.0000	4.5800	50.0000	0.0000	(0.6861)	(0.0702)	0.0000	1	(0.7563)	01/06/2025
688303.SH	12/17/2024	SDB3262115454	520.00	3.7310	2,069.61	1,940.12	0.0000	4.5800	50.0000	0.0000	(0.2633)	(0.0269)	0.0000	1	(0.2902)	01/06/2025
688303.SH	12/17/2024	SDB3262115454	2,080.00	3.7310	8,278.44	7,760.48	0.0000	4.5800	50.0000	0.0000	(1.0532)	(0.1078)	0.0000	1	(1.1610)	01/06/2025
688303.SH	12/17/2024	SDB3262115454	100.00	3.7310	398.00	373.10	0.0000	4.5800	50.0000	0.0000	(0.0506)	(0.0052)	0.0000	1	(0.0558)	01/06/2025
688303.SH	12/17/2024	SDB3262115454	1,400.00	3.7310	5,572.02	5,223.40	0.0000	4.5800	50.0000	0.0000	(0.7089)	(0.0725)	0.0000	1	(0.7814)	01/06/2025
688303.SH	12/17/2024	SDB3262115454	1,100.00	3.7310	4,378.02	4,104.10	0.0000	4.5800	50.0000	0.0000	(0.5570)	(0.0570)	0.0000	1	(0.6140)	01/06/2025
688303.SH	12/16/2024	SDB3262115454	2,345.00	3.7304	9,333.14	8,747.72	0.0000	4.5800	50.0000	0.0000	(1.1874)	(0.1215)	0.0000	1	(1.3089)	01/06/2025
688303.SH	12/16/2024	SDB3262115454	1,355.00	3.7304	5,392.92	5,054.65	0.0000	4.5800	50.0000	0.0000	(0.6861)	(0.0702)	0.0000	1	(0.7563)	01/06/2025
688303.SH	12/16/2024	SDB3262115454	520.00	3.7304	2,069.61	1,939.79	0.0000	4.5800	50.0000	0.0000	(0.2633)	(0.0269)	0.0000	1	(0.2902)	01/06/2025
688303.SH	12/16/2024	SDB3262115454	2,080.00	3.7304	8,278.44	7,759.17	0.0000	4.5800	50.0000	0.0000	(1.0532)	(0.1078)	0.0000	1	(1.1610)	01/06/2025
688303.SH	12/16/2024	SDB3262115454	100.00	3.7304	398.00	373.04	0.0000	4.5800	50.0000	0.0000	(0.0506)	(0.0052)	0.0000	1	(0.0558)	01/06/2025
688303.SH	12/16/2024	SDB3262115454	1,400.00	3.7304	5,572.02	5,222.52	0.0000	4.5800	50.0000	0.0000	(0.7089)	(0.0725)	0.0000	1	(0.7814)	01/06/2025
688303.SH	12/16/2024	SDB3262115454	1,100.00	3.7304	4,378.02	4,103.41	0.0000	4.5800	50.0000	0.0000	(0.5570)	(0.0570)	0.0000	1	(0.6140)	01/06/2025
688303.SH	12/13/2024	SDB3262115454	2,345.00	3.7232	9,333.14	8,730.93	0.0000	4.5800	50.0000	0.0000	(3.5621)	(0.3638)	0.0000	3	(3.9259)	01/06/2025
688303.SH	12/13/2024	SDB3262115454	1,355.00	3.7232	5,392.92	5,044.95	0.0000	4.5800	50.0000	0.0000	(2.0583)	(0.2102)	0.0000	3	(2.2685)	01/06/2025
688303.SH	12/13/2024	SDB3262115454	520.00	3.7232	2,069.61	1,936.07	0.0000	4.5800	50.0000	0.0000	(0.7899)	(0.0807)	0.0000	3	(0.8706)	01/06/2025
688303.SH	12/13/2024	SDB3262115454	2,080.00	3.7232	8,278.44	7,744.28	0.0000	4.5800	50.0000	0.0000	(3.1596)	(0.3227)	0.0000	3	(3.4823)	01/06/2025
688303.SH	12/13/2024	SDB3262115454	100.00	3.7232	398.00	372.32	0.0000	4.5800	50.0000	0.0000	(0.1519)	(0.0155)	0.0000	3	(0.1674)	01/06/2025
688303.SH	12/13/2024	SDB3262115454	1,400.00	3.7232	5,572.02	5,212.49	0.0000	4.5800	50.0000	0.0000	(2.1267)	(0.2172)	0.0000	3	(2.3438)	01/06/2025
688303.SH	12/13/2024	SDB3262115454	1,100.00	3.7232	4,378.02	4,095.53	0.0000	4.5800	50.0000	0.0000	(1.6709)	(0.1706)	0.0000	3	(1.8416)	01/06/2025
688303.SH	12/12/2024	SDB3262115454	2,345.00	3.6343	9,333.14	8,522.36	0.0000	4.5800	50.0000	0.0000	(1.1874)	(0.1184)	0.0000	1	(1.3057)	01/06/2025
688303.SH	12/12/2024	SDB3262115454	1,355.00	3.6343	5,392.92	4,924.43	0.0000	4.5800	50.0000	0.0000	(0.6861)	(0.0684)	0.0000	1	(0.7545)	01/06/2025
688303.SH	12/12/2024	SDB3262115454	520.00	3.6343	2,069.61	1,889.82	0.0000	4.5800	50.0000	0.0000	(0.2633)	(0.0262)	0.0000	1	(0.2895)	01/06/2025
688303.SH	12/12/2024	SDB3262115454	2,080.00	3.6343	8,278.44	7,559.28	0.0000	4.5800	50.0000	0.0000	(1.0532)	(0.1050)	0.0000	1	(1.1582)	01/06/2025
688303.SH	12/12/2024	SDB3262115454	100.00	3.6343	398.00	363.43	0.0000	4.5800	50.0000	0.0000	(0.0506)	(0.0050)	0.0000	1	(0.0557)	01/06/2025
688303.SH	12/12/2024	SDB3262115454	1,400.00	3.6343	5,572.02	5,087.98	0.0000	4.5800	50.0000	0.0000	(0.7089)	(0.0707)	0.0000	1	(0.7796)	01/06/2025
688303.SH	12/12/2024	SDB3262115454	1,100.00	3.6343	4,378.02	3,997.70	0.0000	4.5800	50.0000	0.0000	(0.5570)	(0.0555)	0.0000	1	(0.6125)	01/06/2025
688303.SH	12/11/2024	SDB3262115454	2,345.00	3.6526	9,333.14	8,565.37	0.0000	4.5800	50.0000	0.0000	(1.1874)	(0.1190)	0.0000	1	(1.3063)	01/06/2025
688303.SH	12/11/2024	SDB3262115454	1,355.00	3.6526	5,392.92	4,949.29	0.0000	4.5800	50.0000	0.0000	(0.6861)	(0.0687)	0.0000	1	(0.7548)	01/06/2025
688303.SH	12/11/2024	SDB3262115454	520.00	3.6526	2,069.61	1,899.36	0.0000	4.5800	50.0000	0.0000	(0.2633)	(0.0264)	0.0000	1	(0.2897)	01/06/2025
688303.SH	12/11/2024	SDB3262115454	2,080.00	3.6526	8,278.44	7,597.43	0.0000	4.5800	50.0000	0.0000	(1.0532)	(0.1055)	0.0000	1	(1.1587)	01/06/2025
688303.SH	12/11/2024	SDB3262115454	100.00	3.6526	398.00	365.26	0.0000	4.5800	50.0000	0.0000	(0.0506)	(0.0051)	0.0000	1	(0.0557)	01/06/2025
688303.SH	12/11/2024	SDB3262115454	1,400.00	3.6526	5,572.02	5,113.65	0.0000	4.5800	50.0000	0.0000	(0.7089)	(0.0710)	0.0000	1	(0.7799)	01/06/2025
688303.SH	12/11/2024	SDB3262115454	1,100.00	3.6526	4,378.02	4,017.87	0.0000	4.5800	50.0000	0.0000	(0.5570)	(0.0558)	0.0000	1	(0.6128)	01/06/2025
688303.SH	12/10/2024	SDB3262115454	2,345.00	3.7193	9,333.14	8,721.71	0.0000	4.5800	50.0000	0.0000	(1.1874)	(0.1211)	0.0000	1	(1.3085)	01/06/2025
688303.SH	12/10/2024	SDB3262115454	1,355.00	3.7193	5,392.92	5,039.63	0.0000	4.5800	50.0000	0.0000	(0.6861)	(0.0700)	0.0000	1	(0.7561)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
XINJIANG DAQO NEW ENERGY CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
688303.SH	12/10/2024	SDB3262115454	520.00	3.7193	2,069.61	1,934.03	0.0000	4.5800	50.0000	0.0000	(0.2633)	(0.0269)	0.0000	1	(0.2902)	01/06/2025
688303.SH	12/10/2024	SDB3262115454	2,080.00	3.7193	8,278.44	7,736.10	0.0000	4.5800	50.0000	0.0000	(1.0532)	(0.1074)	0.0000	1	(1.1606)	01/06/2025
688303.SH	12/10/2024	SDB3262115454	100.00	3.7193	398.00	371.93	0.0000	4.5800	50.0000	0.0000	(0.0506)	(0.0052)	0.0000	1	(0.0558)	01/06/2025
688303.SH	12/10/2024	SDB3262115454	1,400.00	3.7193	5,572.02	5,206.99	0.0000	4.5800	50.0000	0.0000	(0.7089)	(0.0723)	0.0000	1	(0.7812)	01/06/2025
688303.SH	12/10/2024	SDB3262115454	1,100.00	3.7193	4,378.02	4,091.21	0.0000	4.5800	50.0000	0.0000	(0.5570)	(0.0568)	0.0000	1	(0.6138)	01/06/2025
688303.SH	12/09/2024	SDB3262115454	2,345.00	3.7749	9,333.14	8,852.09	0.0000	4.5800	50.0000	0.0000	(1.1874)	(0.1229)	0.0000	1	(1.3103)	01/06/2025
688303.SH	12/09/2024	SDB3262115454	1,355.00	3.7749	5,392.92	5,114.96	0.0000	4.5800	50.0000	0.0000	(0.6861)	(0.0710)	0.0000	1	(0.7571)	01/06/2025
688303.SH	12/09/2024	SDB3262115454	520.00	3.7749	2,069.61	1,962.94	0.0000	4.5800	50.0000	0.0000	(0.2633)	(0.0273)	0.0000	1	(0.2906)	01/06/2025
688303.SH	12/09/2024	SDB3262115454	2,080.00	3.7749	8,278.44	7,851.75	0.0000	4.5800	50.0000	0.0000	(1.0532)	(0.1091)	0.0000	1	(1.1623)	01/06/2025
688303.SH	12/09/2024	SDB3262115454	100.00	3.7749	398.00	377.49	0.0000	4.5800	50.0000	0.0000	(0.0506)	(0.0052)	0.0000	1	(0.0559)	01/06/2025
688303.SH	12/09/2024	SDB3262115454	1,400.00	3.7749	5,572.02	5,284.83	0.0000	4.5800	50.0000	0.0000	(0.7089)	(0.0734)	0.0000	1	(0.7823)	01/06/2025
688303.SH	12/09/2024	SDB3262115454	1,100.00	3.7749	4,378.02	4,152.37	0.0000	4.5800	50.0000	0.0000	(0.5570)	(0.0577)	0.0000	1	(0.6147)	01/06/2025
688303.SH	12/06/2024	SDB3262115454	2,345.00	3.8989	9,333.14	9,142.91	0.0000	4.5800	50.0000	0.0000	(3.5621)	(0.3810)	0.0000	3	(3.9431)	01/06/2025
688303.SH	12/06/2024	SDB3262115454	1,355.00	3.8989	5,392.92	5,283.01	0.0000	4.5800	50.0000	0.0000	(2.0583)	(0.2201)	0.0000	3	(2.2784)	01/06/2025
688303.SH	12/06/2024	SDB3262115454	520.00	3.8989	2,069.61	2,027.43	0.0000	4.5800	50.0000	0.0000	(0.7899)	(0.0845)	0.0000	3	(0.8744)	01/06/2025
688303.SH	12/06/2024	SDB3262115454	2,080.00	3.8989	8,278.44	8,109.71	0.0000	4.5800	50.0000	0.0000	(3.1596)	(0.3379)	0.0000	3	(3.4975)	01/06/2025
688303.SH	12/06/2024	SDB3262115454	100.00	3.8989	398.00	389.89	0.0000	4.5800	50.0000	0.0000	(0.1519)	(0.0162)	0.0000	3	(0.1681)	01/06/2025
688303.SH	12/06/2024	SDB3262115454	1,400.00	3.8989	5,572.02	5,458.46	0.0000	4.5800	50.0000	0.0000	(2.1267)	(0.2274)	0.0000	3	(2.3541)	01/06/2025
688303.SH	12/06/2024	SDB3262115454	1,100.00	3.8989	4,378.02	4,288.79	0.0000	4.5800	50.0000	0.0000	(1.6709)	(0.1787)	0.0000	3	(1.8496)	01/06/2025
688303.SH	12/05/2024	SDB3262115454	2,345.00	3.9484	9,333.14	9,258.93	0.0000	4.5800	50.0000	0.0000	(1.1874)	(0.1286)	0.0000	1	(1.3160)	01/06/2025
688303.SH	12/05/2024	SDB3262115454	1,355.00	3.9484	5,392.92	5,350.04	0.0000	4.5800	50.0000	0.0000	(0.6861)	(0.0743)	0.0000	1	(0.7604)	01/06/2025
688303.SH	12/05/2024	SDB3262115454	520.00	3.9484	2,069.61	2,053.15	0.0000	4.5800	50.0000	0.0000	(0.2633)	(0.0285)	0.0000	1	(0.2918)	01/06/2025
688303.SH	12/05/2024	SDB3262115454	2,080.00	3.9484	8,278.44	8,212.61	0.0000	4.5800	50.0000	0.0000	(1.0532)	(0.1141)	0.0000	1	(1.1673)	01/06/2025
688303.SH	12/05/2024	SDB3262115454	100.00	3.9484	398.00	394.84	0.0000	4.5800	50.0000	0.0000	(0.0506)	(0.0055)	0.0000	1	(0.0561)	01/06/2025
688303.SH	12/05/2024	SDB3262115454	1,400.00	3.9484	5,572.02	5,527.72	0.0000	4.5800	50.0000	0.0000	(0.7089)	(0.0768)	0.0000	1	(0.7857)	01/06/2025
688303.SH	12/05/2024	SDB3262115454	1,100.00	3.9484	4,378.02	4,343.21	0.0000	4.5800	50.0000	0.0000	(0.5570)	(0.0603)	0.0000	1	(0.6173)	01/06/2025
688303.SH	12/04/2024	SDB3262115454	2,345.00	3.9800	9,333.14	9,333.14	0.0000	4.5800	50.0000	0.0000	(1.1874)	(0.1296)	0.0000	1	(1.3170)	01/06/2025
688303.SH	12/04/2024	SDB3262115454	1,355.00	3.9800	5,392.92	5,392.92	0.0000	4.5800	50.0000	0.0000	(0.6861)	(0.0749)	0.0000	1	(0.7610)	01/06/2025
688303.SH	12/04/2024	SDB3262115454	520.00	3.9800	2,069.61	2,069.61	0.0000	4.5800	50.0000	0.0000	(0.2633)	(0.0287)	0.0000	1	(0.2920)	01/06/2025
688303.SH	12/04/2024	SDB3262115454	2,080.00	3.9800	8,278.44	8,278.44	0.0000	4.5800	50.0000	0.0000	(1.0532)	(0.1150)	0.0000	1	(1.1682)	01/06/2025
688303.SH	12/04/2024	SDB3262115454	100.00	3.9800	398.00	398.00	0.0000	4.5800	50.0000	0.0000	(0.0506)	(0.0055)	0.0000	1	(0.0562)	01/06/2025
688303.SH	12/04/2024	SDB3262115454	1,400.00	3.9800	5,572.02	5,572.02	0.0000	4.5800	50.0000	0.0000	(0.7089)	(0.0774)	0.0000	1	(0.7863)	01/06/2025
688303.SH	12/04/2024	SDB3262115454	1,100.00	3.9800	4,378.02	4,378.02	0.0000	4.5800	50.0000	0.0000	(0.5570)	(0.0608)	0.0000	1	(0.6178)	01/06/2025
TOTAL XINJIANG DAQO NEW ENERGY CO LTD CMN CLASS A SERIES NORTHBOUND											(127.4902)	(12.9007)	0.0000		(140.3909)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
XINJIANG GOLDWIND SCIENCE&TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND																
002202.ZK	01/03/2025	SDB3261790001	900.00	1.4379	1,388.03	1,294.07	0.0000	4.3300	50.0000	0.0000	(0.5008)	(0.0539)	0.0000	3	(0.5548)	01/06/2025
002202.ZK	01/03/2025	SDB3261790001	6,000.00	1.4379	9,253.54	8,627.13	0.0000	4.3300	50.0000	0.0000	(3.3390)	(0.3595)	0.0000	3	(3.6985)	01/06/2025
002202.ZK	01/03/2025	SDB3261790001	2,700.00	1.4379	4,164.09	3,882.21	0.0000	4.3300	50.0000	0.0000	(1.5025)	(0.1618)	0.0000	3	(1.6643)	01/06/2025
002202.ZK	01/03/2025	SDB3261790001	26,700.00	1.4379	41,178.26	38,390.73	0.0000	4.3300	50.0000	0.0000	(14.8585)	(1.5996)	0.0000	3	(16.4581)	01/06/2025
002202.ZK	01/03/2025	SDB3261790001	1,300.00	1.4379	2,004.93	1,869.21	0.0000	4.3300	50.0000	0.0000	(0.7234)	(0.0779)	0.0000	3	(0.8013)	01/06/2025
002202.ZK	01/03/2025	SDB3261790001	22,100.00	1.4379	34,083.88	31,776.60	0.0000	4.3300	50.0000	0.0000	(12.2986)	(1.3240)	0.0000	3	(13.6226)	01/06/2025
002202.ZK	01/03/2025	SDB3261790001	4,800.00	1.4379	7,402.83	6,901.70	0.0000	4.3300	50.0000	0.0000	(2.6712)	(0.2876)	0.0000	3	(2.9588)	01/06/2025
002202.ZK	01/03/2025	SDB3261790001	100.00	1.4379	154.23	143.79	0.0000	4.3300	50.0000	0.0000	(0.0556)	(0.0060)	0.0000	3	(0.0616)	01/06/2025
002202.ZK	01/03/2025	SDB3261790001	2,000.00	1.4379	3,084.51	2,875.71	0.0000	4.3300	50.0000	0.0000	(1.1130)	(0.1198)	0.0000	3	(1.2328)	01/06/2025
002202.ZK	01/03/2025	SDB3261790001	10,000.00	1.4379	15,422.57	14,378.55	0.0000	4.3300	50.0000	0.0000	(5.5650)	(0.5991)	0.0000	3	(6.1641)	01/06/2025
002202.ZK	01/03/2025	SDB3261790001	22,400.00	1.4379	34,546.56	32,207.95	0.0000	4.3300	50.0000	0.0000	(12.4655)	(1.3420)	0.0000	3	(13.8075)	01/06/2025
002202.ZK	01/03/2025	SDB3261790001	26,700.00	1.4379	41,178.26	38,390.73	0.0000	4.3300	50.0000	0.0000	(14.8585)	(1.5996)	0.0000	3	(16.4581)	01/06/2025
002202.ZK	01/03/2025	SDB3261790001	100.00	1.4379	154.23	143.79	0.0000	4.3300	50.0000	0.0000	(0.0556)	(0.0060)	0.0000	3	(0.0616)	01/06/2025
002202.ZK	01/03/2025	SDB3261790001	21,000.00	1.4379	32,387.40	30,194.96	0.0000	4.3300	50.0000	0.0000	(11.6865)	(1.2581)	0.0000	3	(12.9446)	01/06/2025
002202.ZK	01/03/2025	SDB3261790001	14,600.00	1.4379	22,516.95	20,992.68	0.0000	4.3300	50.0000	0.0000	(8.1249)	(0.8747)	0.0000	3	(8.9996)	01/06/2025
002202.ZK	01/03/2025	SDB3261790001	23,700.00	1.4379	36,551.49	34,077.16	0.0000	4.3300	50.0000	0.0000	(13.1890)	(1.4199)	0.0000	3	(14.6089)	01/06/2025
002202.ZK	01/03/2025	SDB3261790001	3,000.00	1.4379	4,626.77	4,313.57	0.0000	4.3300	50.0000	0.0000	(1.6695)	(0.1797)	0.0000	3	(1.8492)	01/06/2025
002202.ZK	01/03/2025	SDB3261790001	12,000.00	1.4379	18,507.08	17,254.26	0.0000	4.3300	50.0000	0.0000	(6.6780)	(0.7189)	0.0000	3	(7.3969)	01/06/2025
002202.ZK	01/03/2025	SDB3261790001	2,800.00	1.4379	4,318.32	4,025.99	0.0000	4.3300	50.0000	0.0000	(1.5582)	(0.1677)	0.0000	3	(1.7259)	01/06/2025
002202.ZK	01/03/2025	SDB3261790001	17,600.00	1.4379	27,143.72	25,306.25	0.0000	4.3300	50.0000	0.0000	(9.7944)	(1.0544)	0.0000	3	(10.8488)	01/06/2025
002202.ZK	01/03/2025	SDB3261790001	1,700.00	1.4379	2,621.84	2,444.35	0.0000	4.3300	50.0000	0.0000	(0.1018)	(0.0108)	0.0000	3	(1.0479)	01/06/2025
002202.ZK	01/02/2025	SDB3261790001	900.00	1.4226	1,388.03	1,280.35	0.0000	4.3300	50.0000	0.0000	(0.1669)	(0.0178)	0.0000	1	(0.1847)	01/06/2025
002202.ZK	01/02/2025	SDB3261790001	6,000.00	1.4226	9,253.54	8,535.69	0.0000	4.3300	50.0000	0.0000	(1.1130)	(0.1186)	0.0000	1	(1.2315)	01/06/2025
002202.ZK	01/02/2025	SDB3261790001	2,700.00	1.4226	4,164.09	3,841.06	0.0000	4.3300	50.0000	0.0000	(0.5008)	(0.0533)	0.0000	1	(0.5542)	01/06/2025
002202.ZK	01/02/2025	SDB3261790001	26,700.00	1.4226	41,178.26	37,983.82	0.0000	4.3300	50.0000	0.0000	(4.9528)	(0.5276)	0.0000	1	(5.4804)	01/06/2025
002202.ZK	01/02/2025	SDB3261790001	1,300.00	1.4226	2,004.93	1,849.40	0.0000	4.3300	50.0000	0.0000	(0.2411)	(0.0257)	0.0000	1	(0.2668)	01/06/2025
002202.ZK	01/02/2025	SDB3261790001	22,100.00	1.4226	34,083.88	31,439.79	0.0000	4.3300	50.0000	0.0000	(4.0995)	(0.4367)	0.0000	1	(4.5362)	01/06/2025
002202.ZK	01/02/2025	SDB3261790001	4,800.00	1.4226	7,402.83	6,828.55	0.0000	4.3300	50.0000	0.0000	(0.8904)	(0.0948)	0.0000	1	(0.9852)	01/06/2025
002202.ZK	01/02/2025	SDB3261790001	100.00	1.4226	154.23	142.26	0.0000	4.3300	50.0000	0.0000	(0.0185)	(0.0020)	0.0000	1	(0.0205)	01/06/2025
002202.ZK	01/02/2025	SDB3261790001	2,000.00	1.4226	3,084.51	2,845.23	0.0000	4.3300	50.0000	0.0000	(0.3710)	(0.0395)	0.0000	1	(0.4105)	01/06/2025
002202.ZK	01/02/2025	SDB3261790001	10,000.00	1.4226	15,422.57	14,226.15	0.0000	4.3300	50.0000	0.0000	(1.8550)	(0.1976)	0.0000	1	(2.0526)	01/06/2025
002202.ZK	01/02/2025	SDB3261790001	22,400.00	1.4226	34,546.56	31,866.58	0.0000	4.3300	50.0000	0.0000	(4.1552)	(0.4426)	0.0000	1	(4.5978)	01/06/2025
002202.ZK	01/02/2025	SDB3261790001	26,700.00	1.4226	41,178.26	37,983.82	0.0000	4.3300	50.0000	0.0000	(4.9528)	(0.5276)	0.0000	1	(5.4804)	01/06/2025
002202.ZK	01/02/2025	SDB3261790001	100.00	1.4226	154.23	142.26	0.0000	4.3300	50.0000	0.0000	(0.0185)	(0.0020)	0.0000	1	(0.0205)	01/06/2025
002202.ZK	01/02/2025	SDB3261790001	21,000.00	1.4226	32,387.40	29,874.92	0.0000	4.3300	50.0000	0.0000	(3.8955)	(0.4149)	0.0000	1	(4.3104)	01/06/2025
002202.ZK	01/02/2025	SDB3261790001	14,600.00	1.4226	22,516.95	20,770.18	0.0000	4.3300	50.0000	0.0000	(2.7083)	(0.2885)	0.0000	1	(2.9968)	01/06/2025
002202.ZK	01/02/2025	SDB3261790001	23,700.00	1.4226	36,551.49	33,715.98	0.0000	4.3300	50.0000	0.0000	(4.3963)	(0.4683)	0.0000	1	(4.8646)	01/06/2025
002202.ZK	01/02/2025	SDB3261790001	3,000.00	1.4226	4,626.77	4,267.85	0.0000	4.3300	50.0000	0.0000	(0.5565)	(0.0593)	0.0000	1	(0.6158)	01/06/2025
002202.ZK	01/02/2025	SDB3261790001	12,000.00	1.4226	18,507.08	17,071.38	0.0000	4.3300	50.0000	0.0000	(2.2260)	(0.2371)	0.0000	1	(2.4631)	01/06/2025
002202.ZK	01/02/2025	SDB3261790001	2,800.00	1.4226	4,318.32	3,983.32	0.0000	4.3300	50.0000	0.0000	(0.5194)	(0.0553)	0.0000	1	(0.5747)	01/06/2025
002202.ZK	01/02/2025	SDB3261790001	17,600.00	1.4226	27,143.72	25,038.02	0.0000	4.3300	50.0000	0.0000	(3.2648)	(0.3478)	0.0000	1	(3.6125)	01/06/2025
002202.ZK	01/02/2025	SDB3261790001	1,700.00	1.4226	2,621.84	2,418.45	0.0000	4.3300	50.0000	0.0000	(0.3153)	(0.0336)	0.0000	1	(0.3489)	01/06/2025
002202.ZK	12/31/2024	SDB3261790001	900.00	1.4923	1,388.03	1,343.09	0.0000	4.3300	50.0000	0.0000	(0.3339)	(0.0373)	0.0000	2	(0.3712)	01/06/2025
002202.ZK	12/31/2024	SDB3261790001	6,000.00	1.4923	9,253.54	8,953.94	0.0000	4.3300	50.0000	0.0000	(2.2260)	(0.2487)	0.0000	2	(2.4747)	01/06/2025
002202.ZK	12/31/2024	SDB3261790001	2,700.00	1.4923	4,164.09	4,029.27	0.0000	4.3300	50.0000	0.0000	(1.0017)	(0.1119)	0.0000	2	(1.1136)	01/06/2025
002202.ZK	12/31/2024	SDB3261790001	26,700.00	1.4923	41,178.26	39,845.02	0.0000	4.3300	50.0000	0.0000	(9.9057)	(1.1068)	0.0000	2	(11.0125)	01/06/2025
002202.ZK	12/31/2024	SDB3261790001	1,300.00	1.4923	2,004.93	1,940.02	0.0000	4.3300	50.0000	0.0000	(0.4823)	(0.0539)	0.0000	2	(0.5362)	01/06/2025
002202.ZK	12/31/2024	SDB3261790001	22,100.00	1.4923	34,083.88	32,980.34	0.0000	4.3300	50.0000	0.0000	(8.1991)	(0.9161)	0.0000	2	(9.1152)	01/06/2025
002202.ZK	12/31/2024	SDB3261790001	4,800.00	1.4923	7,402.83	7,163.15	0.0000	4.3300	50.0000	0.0000	(1.7808)	(0.1990)	0.0000	2	(1.9798)	01/06/2025
002202.ZK	12/31/2024	SDB3261790001	100.00	1.4923	154.23	149.23	0.0000	4.3300	50.0000	0.0000	(0.0371)	(0.0041)	0.0000	2	(0.0412)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
XINJIANG GOLDWIND SCIENCE&TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002202.ZK	12/31/2024	SDB3261790001	2,000.00	1.4923	3,084.51	2,984.65	0.0000	4.3300	50.0000	0.0000	(0.7420)	(0.0829)	0.0000	2	(0.8249)	01/06/2025
002202.ZK	12/31/2024	SDB3261790001	10,000.00	1.4923	15,422.57	14,923.23	0.0000	4.3300	50.0000	0.0000	(3.7100)	(0.4145)	0.0000	2	(4.1245)	01/06/2025
002202.ZK	12/31/2024	SDB3261790001	22,400.00	1.4923	34,546.56	33,428.04	0.0000	4.3300	50.0000	0.0000	(8.3104)	(0.9286)	0.0000	2	(9.2389)	01/06/2025
002202.ZK	12/31/2024	SDB3261790001	26,700.00	1.4923	41,178.26	39,845.02	0.0000	4.3300	50.0000	0.0000	(9.9057)	(1.1068)	0.0000	2	(11.0125)	01/06/2025
002202.ZK	12/31/2024	SDB3261790001	100.00	1.4923	154.23	149.23	0.0000	4.3300	50.0000	0.0000	(0.0371)	(0.0041)	0.0000	2	(0.0412)	01/06/2025
002202.ZK	12/31/2024	SDB3261790001	21,000.00	1.4923	32,387.40	31,338.78	0.0000	4.3300	50.0000	0.0000	(7.7910)	(0.8705)	0.0000	2	(8.6615)	01/06/2025
002202.ZK	12/31/2024	SDB3261790001	14,600.00	1.4923	22,516.95	21,787.92	0.0000	4.3300	50.0000	0.0000	(5.4166)	(0.6052)	0.0000	2	(6.0218)	01/06/2025
002202.ZK	12/31/2024	SDB3261790001	23,700.00	1.4923	36,551.49	35,368.06	0.0000	4.3300	50.0000	0.0000	(8.7927)	(0.9824)	0.0000	2	(9.7751)	01/06/2025
002202.ZK	12/31/2024	SDB3261790001	3,000.00	1.4923	4,626.77	4,476.97	0.0000	4.3300	50.0000	0.0000	(1.1130)	(0.1244)	0.0000	2	(1.2374)	01/06/2025
002202.ZK	12/31/2024	SDB3261790001	12,000.00	1.4923	18,507.08	17,907.88	0.0000	4.3300	50.0000	0.0000	(4.4520)	(0.4974)	0.0000	2	(4.9494)	01/06/2025
002202.ZK	12/31/2024	SDB3261790001	2,800.00	1.4923	4,318.32	4,178.50	0.0000	4.3300	50.0000	0.0000	(1.0388)	(0.1161)	0.0000	2	(1.1549)	01/06/2025
002202.ZK	12/31/2024	SDB3261790001	17,600.00	1.4923	27,143.72	26,264.88	0.0000	4.3300	50.0000	0.0000	(6.5296)	(0.7296)	0.0000	2	(7.2592)	01/06/2025
002202.ZK	12/31/2024	SDB3261790001	1,700.00	1.4923	2,621.84	2,536.95	0.0000	4.3300	50.0000	0.0000	(0.6307)	(0.0705)	0.0000	2	(0.7012)	01/06/2025
002202.ZK	12/30/2024	SDB3261790001	900.00	1.4633	1,388.03	1,316.98	0.0000	4.3300	50.0000	0.0000	(0.1669)	(0.0183)	0.0000	1	(0.1852)	01/06/2025
002202.ZK	12/30/2024	SDB3261790001	6,000.00	1.4633	9,253.54	8,779.87	0.0000	4.3300	50.0000	0.0000	(1.1130)	(0.1219)	0.0000	1	(1.2349)	01/06/2025
002202.ZK	12/30/2024	SDB3261790001	2,700.00	1.4633	4,164.09	3,950.94	0.0000	4.3300	50.0000	0.0000	(0.5008)	(0.0549)	0.0000	1	(0.5557)	01/06/2025
002202.ZK	12/30/2024	SDB3261790001	26,700.00	1.4633	41,178.26	39,070.40	0.0000	4.3300	50.0000	0.0000	(4.9528)	(0.5426)	0.0000	1	(5.4955)	01/06/2025
002202.ZK	12/30/2024	SDB3261790001	1,300.00	1.4633	2,004.93	1,902.30	0.0000	4.3300	50.0000	0.0000	(0.2411)	(0.0264)	0.0000	1	(0.2676)	01/06/2025
002202.ZK	12/30/2024	SDB3261790001	22,100.00	1.4633	34,083.88	32,339.17	0.0000	4.3300	50.0000	0.0000	(4.0995)	(0.4492)	0.0000	1	(4.5487)	01/06/2025
002202.ZK	12/30/2024	SDB3261790001	4,800.00	1.4633	7,402.83	7,023.89	0.0000	4.3300	50.0000	0.0000	(0.8904)	(0.0976)	0.0000	1	(0.9880)	01/06/2025
002202.ZK	12/30/2024	SDB3261790001	100.00	1.4633	154.23	146.33	0.0000	4.3300	50.0000	0.0000	(0.0185)	(0.0020)	0.0000	1	(0.0206)	01/06/2025
002202.ZK	12/30/2024	SDB3261790001	2,000.00	1.4633	3,084.51	2,926.62	0.0000	4.3300	50.0000	0.0000	(0.3710)	(0.0406)	0.0000	1	(0.4116)	01/06/2025
002202.ZK	12/30/2024	SDB3261790001	10,000.00	1.4633	15,422.57	14,633.11	0.0000	4.3300	50.0000	0.0000	(1.8550)	(0.2032)	0.0000	1	(2.0582)	01/06/2025
002202.ZK	12/30/2024	SDB3261790001	22,400.00	1.4633	34,546.56	32,778.17	0.0000	4.3300	50.0000	0.0000	(4.1552)	(0.4553)	0.0000	1	(4.6104)	01/06/2025
002202.ZK	12/30/2024	SDB3261790001	26,700.00	1.4633	41,178.26	39,070.40	0.0000	4.3300	50.0000	0.0000	(4.9528)	(0.5426)	0.0000	1	(5.4955)	01/06/2025
002202.ZK	12/30/2024	SDB3261790001	100.00	1.4633	154.23	146.33	0.0000	4.3300	50.0000	0.0000	(0.0185)	(0.0020)	0.0000	1	(0.0206)	01/06/2025
002202.ZK	12/30/2024	SDB3261790001	21,000.00	1.4633	32,387.40	30,729.53	0.0000	4.3300	50.0000	0.0000	(3.8955)	(0.4268)	0.0000	1	(4.3223)	01/06/2025
002202.ZK	12/30/2024	SDB3261790001	14,600.00	1.4633	22,516.95	21,364.34	0.0000	4.3300	50.0000	0.0000	(2.7083)	(0.2967)	0.0000	1	(3.0050)	01/06/2025
002202.ZK	12/30/2024	SDB3261790001	23,700.00	1.4633	36,551.49	34,680.47	0.0000	4.3300	50.0000	0.0000	(4.3963)	(0.4817)	0.0000	1	(4.8780)	01/06/2025
002202.ZK	12/30/2024	SDB3261790001	3,000.00	1.4633	4,626.77	4,389.93	0.0000	4.3300	50.0000	0.0000	(0.5565)	(0.0610)	0.0000	1	(0.6175)	01/06/2025
002202.ZK	12/30/2024	SDB3261790001	12,000.00	1.4633	18,507.08	17,559.73	0.0000	4.3300	50.0000	0.0000	(2.2260)	(0.2439)	0.0000	1	(2.4699)	01/06/2025
002202.ZK	12/30/2024	SDB3261790001	2,800.00	1.4633	4,318.32	4,097.27	0.0000	4.3300	50.0000	0.0000	(0.5194)	(0.0569)	0.0000	1	(0.5763)	01/06/2025
002202.ZK	12/30/2024	SDB3261790001	17,600.00	1.4633	27,143.72	25,754.27	0.0000	4.3300	50.0000	0.0000	(3.2648)	(0.3577)	0.0000	1	(3.6225)	01/06/2025
002202.ZK	12/30/2024	SDB3261790001	1,700.00	1.4633	2,621.84	2,487.63	0.0000	4.3300	50.0000	0.0000	(0.3153)	(0.0346)	0.0000	1	(0.3499)	01/06/2025
002202.ZK	12/27/2024	SDB3261790001	900.00	1.4751	1,388.03	1,327.59	0.0000	4.3300	50.0000	0.0000	(0.5008)	(0.0553)	0.0000	3	(0.5562)	01/06/2025
002202.ZK	12/27/2024	SDB3261790001	6,000.00	1.4751	9,253.54	8,850.58	0.0000	4.3300	50.0000	0.0000	(3.3390)	(0.3688)	0.0000	3	(3.7078)	01/06/2025
002202.ZK	12/27/2024	SDB3261790001	2,700.00	1.4751	4,164.09	3,982.76	0.0000	4.3300	50.0000	0.0000	(1.5025)	(0.1659)	0.0000	3	(1.6685)	01/06/2025
002202.ZK	12/27/2024	SDB3261790001	26,700.00	1.4751	41,178.26	39,385.06	0.0000	4.3300	50.0000	0.0000	(14.8585)	(1.6410)	0.0000	3	(16.4995)	01/06/2025
002202.ZK	12/27/2024	SDB3261790001	1,300.00	1.4751	2,004.93	1,917.62	0.0000	4.3300	50.0000	0.0000	(0.7234)	(0.0799)	0.0000	3	(0.8033)	01/06/2025
002202.ZK	12/27/2024	SDB3261790001	22,100.00	1.4751	34,083.88	32,599.62	0.0000	4.3300	50.0000	0.0000	(12.2986)	(1.3583)	0.0000	3	(13.6569)	01/06/2025
002202.ZK	12/27/2024	SDB3261790001	4,800.00	1.4751	7,402.83	7,080.46	0.0000	4.3300	50.0000	0.0000	(2.6712)	(0.2950)	0.0000	3	(2.9662)	01/06/2025
002202.ZK	12/27/2024	SDB3261790001	100.00	1.4751	154.23	147.51	0.0000	4.3300	50.0000	0.0000	(0.0556)	(0.0061)	0.0000	3	(0.0618)	01/06/2025
002202.ZK	12/27/2024	SDB3261790001	2,000.00	1.4751	3,084.51	2,950.19	0.0000	4.3300	50.0000	0.0000	(1.1130)	(0.1229)	0.0000	3	(1.2359)	01/06/2025
002202.ZK	12/27/2024	SDB3261790001	10,000.00	1.4751	15,422.57	14,750.96	0.0000	4.3300	50.0000	0.0000	(5.5650)	(0.6146)	0.0000	3	(6.1796)	01/06/2025
002202.ZK	12/27/2024	SDB3261790001	22,400.00	1.4751	34,546.56	33,042.15	0.0000	4.3300	50.0000	0.0000	(12.4655)	(1.3768)	0.0000	3	(13.8423)	01/06/2025
002202.ZK	12/27/2024	SDB3261790001	26,700.00	1.4751	41,178.26	39,385.06	0.0000	4.3300	50.0000	0.0000	(14.8585)	(1.6410)	0.0000	3	(16.4995)	01/06/2025
002202.ZK	12/27/2024	SDB3261790001	100.00	1.4751	154.23	147.51	0.0000	4.3300	50.0000	0.0000	(0.0556)	(0.0061)	0.0000	3	(0.0618)	01/06/2025
002202.ZK	12/27/2024	SDB3261790001	21,000.00	1.4751	32,387.40	30,977.02	0.0000	4.3300	50.0000	0.0000	(11.6865)	(1.2907)	0.0000	3	(12.9772)	01/06/2025
002202.ZK	12/27/2024	SDB3261790001	14,600.00	1.4751	22,516.95	21,536.40	0.0000	4.3300	50.0000	0.0000	(8.1249)	(0.8974)	0.0000	3	(9.0222)	01/06/2025
002202.ZK	12/27/2024	SDB3261790001	23,700.00	1.4751	36,551.49	34,959.78	0.0000	4.3300	50.0000	0.0000	(13.1890)	(1.4567)	0.0000	3	(14.6457)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
XINJIANG GOLDWIND SCIENCE&TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002202.ZK	12/27/2024	SDB3261790001	3,000.00	1.4751	4,626.77	4,425.29	0.0000	4.3300	50.0000	0.0000	(1.6695)	(0.1844)	0.0000	3	(1.8539)	01/06/2025
002202.ZK	12/27/2024	SDB3261790001	12,000.00	1.4751	18,507.08	17,701.15	0.0000	4.3300	50.0000	0.0000	(6.6780)	(0.7375)	0.0000	3	(7.4155)	01/06/2025
002202.ZK	12/27/2024	SDB3261790001	2,800.00	1.4751	4,318.32	4,130.27	0.0000	4.3300	50.0000	0.0000	(1.5582)	(0.1721)	0.0000	3	(1.7303)	01/06/2025
002202.ZK	12/27/2024	SDB3261790001	17,600.00	1.4751	27,143.72	25,961.69	0.0000	4.3300	50.0000	0.0000	(9.7944)	(1.0817)	0.0000	3	(10.8761)	01/06/2025
002202.ZK	12/27/2024	SDB3261790001	1,700.00	1.4751	2,621.84	2,507.66	0.0000	4.3300	50.0000	0.0000	(0.9460)	(0.1045)	0.0000	3	(1.0505)	01/06/2025
002202.ZK	12/26/2024	SDB3261790001	900.00	1.4739	1,388.03	1,326.50	0.0000	4.3300	50.0000	0.0000	(0.1669)	(0.0184)	0.0000	1	(0.1854)	01/06/2025
002202.ZK	12/26/2024	SDB3261790001	6,000.00	1.4739	9,253.54	8,843.32	0.0000	4.3300	50.0000	0.0000	(1.1130)	(0.1228)	0.0000	1	(1.2358)	01/06/2025
002202.ZK	12/26/2024	SDB3261790001	2,700.00	1.4739	4,164.09	3,979.49	0.0000	4.3300	50.0000	0.0000	(0.5008)	(0.0553)	0.0000	1	(0.5561)	01/06/2025
002202.ZK	12/26/2024	SDB3261790001	26,700.00	1.4739	41,178.26	39,352.76	0.0000	4.3300	50.0000	0.0000	(4.9528)	(0.5466)	0.0000	1	(5.4994)	01/06/2025
002202.ZK	12/26/2024	SDB3261790001	1,300.00	1.4739	2,004.93	1,916.05	0.0000	4.3300	50.0000	0.0000	(0.2411)	(0.0266)	0.0000	1	(0.2678)	01/06/2025
002202.ZK	12/26/2024	SDB3261790001	22,100.00	1.4739	34,083.88	32,572.88	0.0000	4.3300	50.0000	0.0000	(4.0995)	(0.4524)	0.0000	1	(4.5519)	01/06/2025
002202.ZK	12/26/2024	SDB3261790001	4,800.00	1.4739	7,402.83	7,074.65	0.0000	4.3300	50.0000	0.0000	(0.8904)	(0.0983)	0.0000	1	(0.9887)	01/06/2025
002202.ZK	12/26/2024	SDB3261790001	100.00	1.4739	154.23	147.39	0.0000	4.3300	50.0000	0.0000	(0.0185)	(0.0020)	0.0000	1	(0.0206)	01/06/2025
002202.ZK	12/26/2024	SDB3261790001	2,000.00	1.4739	3,084.51	2,947.77	0.0000	4.3300	50.0000	0.0000	(0.3710)	(0.0409)	0.0000	1	(0.4119)	01/06/2025
002202.ZK	12/26/2024	SDB3261790001	10,000.00	1.4739	15,422.57	14,738.86	0.0000	4.3300	50.0000	0.0000	(1.8550)	(0.2047)	0.0000	1	(2.0597)	01/06/2025
002202.ZK	12/26/2024	SDB3261790001	22,400.00	1.4739	34,546.56	33,015.05	0.0000	4.3300	50.0000	0.0000	(4.1552)	(0.4585)	0.0000	1	(4.6137)	01/06/2025
002202.ZK	12/26/2024	SDB3261790001	26,700.00	1.4739	41,178.26	39,352.76	0.0000	4.3300	50.0000	0.0000	(4.9528)	(0.5466)	0.0000	1	(5.4994)	01/06/2025
002202.ZK	12/26/2024	SDB3261790001	100.00	1.4739	154.23	147.39	0.0000	4.3300	50.0000	0.0000	(0.0185)	(0.0020)	0.0000	1	(0.0206)	01/06/2025
002202.ZK	12/26/2024	SDB3261790001	21,000.00	1.4739	32,387.40	30,951.61	0.0000	4.3300	50.0000	0.0000	(3.8955)	(0.4299)	0.0000	1	(4.3254)	01/06/2025
002202.ZK	12/26/2024	SDB3261790001	14,600.00	1.4739	22,516.95	21,518.74	0.0000	4.3300	50.0000	0.0000	(2.7083)	(0.2989)	0.0000	1	(3.0072)	01/06/2025
002202.ZK	12/26/2024	SDB3261790001	23,700.00	1.4739	36,551.49	34,931.10	0.0000	4.3300	50.0000	0.0000	(4.3963)	(0.4852)	0.0000	1	(4.8815)	01/06/2025
002202.ZK	12/26/2024	SDB3261790001	3,000.00	1.4739	4,626.77	4,421.66	0.0000	4.3300	50.0000	0.0000	(0.5565)	(0.0614)	0.0000	1	(0.6179)	01/06/2025
002202.ZK	12/26/2024	SDB3261790001	12,000.00	1.4739	18,507.08	17,686.63	0.0000	4.3300	50.0000	0.0000	(2.2260)	(0.2456)	0.0000	1	(2.4716)	01/06/2025
002202.ZK	12/26/2024	SDB3261790001	2,800.00	1.4739	4,318.32	4,126.88	0.0000	4.3300	50.0000	0.0000	(0.5194)	(0.0573)	0.0000	1	(0.5767)	01/06/2025
002202.ZK	12/26/2024	SDB3261790001	17,600.00	1.4739	27,143.72	25,940.39	0.0000	4.3300	50.0000	0.0000	(3.2648)	(0.3603)	0.0000	1	(3.6251)	01/06/2025
002202.ZK	12/26/2024	SDB3261790001	1,700.00	1.4739	2,621.84	2,505.61	0.0000	4.3300	50.0000	0.0000	(0.3153)	(0.0348)	0.0000	1	(0.3501)	01/06/2025
002202.ZK	12/24/2024	SDB3261790001	900.00	1.4739	1,388.03	1,326.50	0.0000	4.3300	50.0000	0.0000	(0.3339)	(0.0368)	0.0000	2	(0.3707)	01/06/2025
002202.ZK	12/24/2024	SDB3261790001	6,000.00	1.4739	9,253.54	8,843.32	0.0000	4.3300	50.0000	0.0000	(2.2260)	(0.2456)	0.0000	2	(2.4716)	01/06/2025
002202.ZK	12/24/2024	SDB3261790001	2,700.00	1.4739	4,164.09	3,979.49	0.0000	4.3300	50.0000	0.0000	(1.0017)	(0.1105)	0.0000	2	(1.1122)	01/06/2025
002202.ZK	12/24/2024	SDB3261790001	26,700.00	1.4739	41,178.26	39,352.76	0.0000	4.3300	50.0000	0.0000	(9.9057)	(1.0931)	0.0000	2	(10.9988)	01/06/2025
002202.ZK	12/24/2024	SDB3261790001	1,300.00	1.4739	2,004.93	1,916.05	0.0000	4.3300	50.0000	0.0000	(0.4823)	(0.0532)	0.0000	2	(0.5355)	01/06/2025
002202.ZK	12/24/2024	SDB3261790001	22,100.00	1.4739	34,083.88	32,572.88	0.0000	4.3300	50.0000	0.0000	(8.1991)	(0.9048)	0.0000	2	(9.1039)	01/06/2025
002202.ZK	12/24/2024	SDB3261790001	4,800.00	1.4739	7,402.83	7,074.65	0.0000	4.3300	50.0000	0.0000	(1.7808)	(0.1965)	0.0000	2	(1.9773)	01/06/2025
002202.ZK	12/24/2024	SDB3261790001	100.00	1.4739	154.23	147.39	0.0000	4.3300	50.0000	0.0000	(0.0371)	(0.0041)	0.0000	2	(0.0412)	01/06/2025
002202.ZK	12/24/2024	SDB3261790001	2,000.00	1.4739	3,084.51	2,947.77	0.0000	4.3300	50.0000	0.0000	(0.7420)	(0.0819)	0.0000	2	(0.8239)	01/06/2025
002202.ZK	12/24/2024	SDB3261790001	10,000.00	1.4739	15,422.57	14,738.86	0.0000	4.3300	50.0000	0.0000	(3.7100)	(0.4094)	0.0000	2	(4.1194)	01/06/2025
002202.ZK	12/24/2024	SDB3261790001	22,400.00	1.4739	34,546.56	33,015.05	0.0000	4.3300	50.0000	0.0000	(8.3104)	(0.9171)	0.0000	2	(9.2275)	01/06/2025
002202.ZK	12/24/2024	SDB3261790001	26,700.00	1.4739	41,178.26	39,352.76	0.0000	4.3300	50.0000	0.0000	(9.9057)	(1.0931)	0.0000	2	(10.9988)	01/06/2025
002202.ZK	12/24/2024	SDB3261790001	100.00	1.4739	154.23	147.39	0.0000	4.3300	50.0000	0.0000	(0.0371)	(0.0041)	0.0000	2	(0.0412)	01/06/2025
002202.ZK	12/24/2024	SDB3261790001	21,000.00	1.4739	32,387.40	30,951.61	0.0000	4.3300	50.0000	0.0000	(7.7910)	(0.8598)	0.0000	2	(8.6507)	01/06/2025
002202.ZK	12/24/2024	SDB3261790001	14,600.00	1.4739	22,516.95	21,518.74	0.0000	4.3300	50.0000	0.0000	(5.4166)	(0.5977)	0.0000	2	(6.0143)	01/06/2025
002202.ZK	12/24/2024	SDB3261790001	23,700.00	1.4739	36,551.49	34,931.10	0.0000	4.3300	50.0000	0.0000	(8.7927)	(0.9703)	0.0000	2	(9.7630)	01/06/2025
002202.ZK	12/24/2024	SDB3261790001	3,000.00	1.4739	4,626.77	4,421.66	0.0000	4.3300	50.0000	0.0000	(1.1130)	(0.1228)	0.0000	2	(1.2358)	01/06/2025
002202.ZK	12/24/2024	SDB3261790001	12,000.00	1.4739	18,507.08	17,686.63	0.0000	4.3300	50.0000	0.0000	(4.4520)	(0.4913)	0.0000	2	(4.9433)	01/06/2025
002202.ZK	12/24/2024	SDB3261790001	2,800.00	1.4739	4,318.32	4,126.88	0.0000	4.3300	50.0000	0.0000	(1.0388)	(0.1146)	0.0000	2	(1.1534)	01/06/2025
002202.ZK	12/24/2024	SDB3261790001	17,600.00	1.4739	27,143.72	25,940.39	0.0000	4.3300	50.0000	0.0000	(6.5296)	(0.7206)	0.0000	2	(7.2501)	01/06/2025
002202.ZK	12/24/2024	SDB3261790001	1,700.00	1.4739	2,621.84	2,505.61	0.0000	4.3300	50.0000	0.0000	(0.6307)	(0.0696)	0.0000	2	(0.7003)	01/06/2025
002202.ZK	12/23/2024	SDB3261790001	900.00	1.4581	1,388.03	1,312.27	0.0000	4.3300	50.0000	0.0000	(0.1669)	(0.0182)	0.0000	1	(0.1852)	01/06/2025
002202.ZK	12/23/2024	SDB3261790001	6,000.00	1.4581	9,253.54	8,748.49	0.0000	4.3300	50.0000	0.0000	(1.1130)	(0.1215)	0.0000	1	(1.2345)	01/06/2025
002202.ZK	12/23/2024	SDB3261790001	2,700.00	1.4581	4,164.09	3,936.82	0.0000	4.3300	50.0000	0.0000	(0.5008)	(0.0547)	0.0000	1	(0.5555)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
XINJIANG GOLDWIND SCIENCE&TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002202.ZK	12/23/2024	SDB3261790001	26,700.00	1.4581	41,178.26	38,930.79	0.0000	4.3300	50.0000	0.0000	(4.9528)	(0.5407)	0.0000	1	(5.4935)	01/06/2025
002202.ZK	12/23/2024	SDB3261790001	1,300.00	1.4581	2,004.93	1,895.51	0.0000	4.3300	50.0000	0.0000	(0.2411)	(0.0263)	0.0000	1	(0.2675)	01/06/2025
002202.ZK	12/23/2024	SDB3261790001	22,100.00	1.4581	34,083.88	32,223.61	0.0000	4.3300	50.0000	0.0000	(4.0995)	(0.4476)	0.0000	1	(4.5471)	01/06/2025
002202.ZK	12/23/2024	SDB3261790001	4,800.00	1.4581	7,402.83	6,998.79	0.0000	4.3300	50.0000	0.0000	(0.8904)	(0.0972)	0.0000	1	(0.9876)	01/06/2025
002202.ZK	12/23/2024	SDB3261790001	100.00	1.4581	154.23	145.81	0.0000	4.3300	50.0000	0.0000	(0.0185)	(0.0020)	0.0000	1	(0.0206)	01/06/2025
002202.ZK	12/23/2024	SDB3261790001	2,000.00	1.4581	3,084.51	2,916.16	0.0000	4.3300	50.0000	0.0000	(0.3710)	(0.0405)	0.0000	1	(0.4115)	01/06/2025
002202.ZK	12/23/2024	SDB3261790001	10,000.00	1.4581	15,422.57	14,580.82	0.0000	4.3300	50.0000	0.0000	(1.8550)	(0.2025)	0.0000	1	(2.0575)	01/06/2025
002202.ZK	12/23/2024	SDB3261790001	22,400.00	1.4581	34,546.56	32,661.04	0.0000	4.3300	50.0000	0.0000	(4.1552)	(0.4536)	0.0000	1	(4.6088)	01/06/2025
002202.ZK	12/23/2024	SDB3261790001	26,700.00	1.4581	41,178.26	38,930.79	0.0000	4.3300	50.0000	0.0000	(4.9528)	(0.5407)	0.0000	1	(5.4935)	01/06/2025
002202.ZK	12/23/2024	SDB3261790001	100.00	1.4581	154.23	145.81	0.0000	4.3300	50.0000	0.0000	(0.0185)	(0.0020)	0.0000	1	(0.0206)	01/06/2025
002202.ZK	12/23/2024	SDB3261790001	21,000.00	1.4581	32,387.40	30,619.72	0.0000	4.3300	50.0000	0.0000	(3.8955)	(0.4253)	0.0000	1	(4.3208)	01/06/2025
002202.ZK	12/23/2024	SDB3261790001	14,600.00	1.4581	22,516.95	21,288.00	0.0000	4.3300	50.0000	0.0000	(2.7083)	(0.2957)	0.0000	1	(3.0040)	01/06/2025
002202.ZK	12/23/2024	SDB3261790001	23,700.00	1.4581	36,551.49	34,556.54	0.0000	4.3300	50.0000	0.0000	(4.3963)	(0.4800)	0.0000	1	(4.8763)	01/06/2025
002202.ZK	12/23/2024	SDB3261790001	3,000.00	1.4581	4,626.77	4,374.25	0.0000	4.3300	50.0000	0.0000	(0.5565)	(0.0608)	0.0000	1	(0.6173)	01/06/2025
002202.ZK	12/23/2024	SDB3261790001	12,000.00	1.4581	18,507.08	17,496.98	0.0000	4.3300	50.0000	0.0000	(2.2260)	(0.2430)	0.0000	1	(2.4690)	01/06/2025
002202.ZK	12/23/2024	SDB3261790001	2,800.00	1.4581	4,318.32	4,082.63	0.0000	4.3300	50.0000	0.0000	(0.5194)	(0.0567)	0.0000	1	(0.5761)	01/06/2025
002202.ZK	12/23/2024	SDB3261790001	17,600.00	1.4581	27,143.72	25,662.24	0.0000	4.3300	50.0000	0.0000	(3.2648)	(0.3564)	0.0000	1	(3.6212)	01/06/2025
002202.ZK	12/23/2024	SDB3261790001	1,700.00	1.4581	2,621.84	2,478.74	0.0000	4.3300	50.0000	0.0000	(0.3153)	(0.0344)	0.0000	1	(0.3498)	01/06/2025
002202.ZK	12/20/2024	SDB3261790001	900.00	1.4619	1,388.03	1,315.72	0.0000	4.3300	50.0000	0.0000	(0.5008)	(0.0548)	0.0000	3	(0.5557)	01/06/2025
002202.ZK	12/20/2024	SDB3261790001	6,000.00	1.4619	9,253.54	8,771.44	0.0000	4.3300	50.0000	0.0000	(3.3390)	(0.3655)	0.0000	3	(3.7045)	01/06/2025
002202.ZK	12/20/2024	SDB3261790001	2,700.00	1.4619	4,164.09	3,947.15	0.0000	4.3300	50.0000	0.0000	(1.5025)	(0.1645)	0.0000	3	(1.6670)	01/06/2025
002202.ZK	12/20/2024	SDB3261790001	26,700.00	1.4619	41,178.26	39,032.89	0.0000	4.3300	50.0000	0.0000	(14.8585)	(1.6264)	0.0000	3	(16.4849)	01/06/2025
002202.ZK	12/20/2024	SDB3261790001	1,300.00	1.4619	2,004.93	1,900.48	0.0000	4.3300	50.0000	0.0000	(0.7234)	(0.0792)	0.0000	3	(0.8026)	01/06/2025
002202.ZK	12/20/2024	SDB3261790001	22,100.00	1.4619	34,083.88	32,308.12	0.0000	4.3300	50.0000	0.0000	(12.2986)	(1.3462)	0.0000	3	(13.6448)	01/06/2025
002202.ZK	12/20/2024	SDB3261790001	4,800.00	1.4619	7,402.83	7,017.15	0.0000	4.3300	50.0000	0.0000	(2.6712)	(0.2924)	0.0000	3	(2.9636)	01/06/2025
002202.ZK	12/20/2024	SDB3261790001	100.00	1.4619	154.23	146.19	0.0000	4.3300	50.0000	0.0000	(0.0556)	(0.0061)	0.0000	3	(0.0617)	01/06/2025
002202.ZK	12/20/2024	SDB3261790001	2,000.00	1.4619	3,084.51	2,923.81	0.0000	4.3300	50.0000	0.0000	(1.1130)	(0.1218)	0.0000	3	(1.2348)	01/06/2025
002202.ZK	12/20/2024	SDB3261790001	10,000.00	1.4619	15,422.57	14,619.06	0.0000	4.3300	50.0000	0.0000	(5.5650)	(0.6091)	0.0000	3	(6.1741)	01/06/2025
002202.ZK	12/20/2024	SDB3261790001	22,400.00	1.4619	34,546.56	32,746.69	0.0000	4.3300	50.0000	0.0000	(12.4655)	(1.3644)	0.0000	3	(13.8300)	01/06/2025
002202.ZK	12/20/2024	SDB3261790001	26,700.00	1.4619	41,178.26	39,032.89	0.0000	4.3300	50.0000	0.0000	(14.8585)	(1.6264)	0.0000	3	(16.4849)	01/06/2025
002202.ZK	12/20/2024	SDB3261790001	100.00	1.4619	154.23	146.19	0.0000	4.3300	50.0000	0.0000	(0.0556)	(0.0061)	0.0000	3	(0.0617)	01/06/2025
002202.ZK	12/20/2024	SDB3261790001	21,000.00	1.4619	32,387.40	30,700.03	0.0000	4.3300	50.0000	0.0000	(11.6865)	(1.2792)	0.0000	3	(12.9656)	01/06/2025
002202.ZK	12/20/2024	SDB3261790001	14,600.00	1.4619	22,516.95	21,343.83	0.0000	4.3300	50.0000	0.0000	(8.1249)	(0.8893)	0.0000	3	(9.0142)	01/06/2025
002202.ZK	12/20/2024	SDB3261790001	23,700.00	1.4619	36,551.49	34,647.17	0.0000	4.3300	50.0000	0.0000	(13.1890)	(1.4436)	0.0000	3	(14.6326)	01/06/2025
002202.ZK	12/20/2024	SDB3261790001	3,000.00	1.4619	4,626.77	4,385.72	0.0000	4.3300	50.0000	0.0000	(1.6695)	(0.1827)	0.0000	3	(1.8522)	01/06/2025
002202.ZK	12/20/2024	SDB3261790001	12,000.00	1.4619	18,507.08	17,542.87	0.0000	4.3300	50.0000	0.0000	(6.6780)	(0.7310)	0.0000	3	(7.4089)	01/06/2025
002202.ZK	12/20/2024	SDB3261790001	2,800.00	1.4619	4,318.32	4,093.34	0.0000	4.3300	50.0000	0.0000	(1.5582)	(0.1706)	0.0000	3	(1.7287)	01/06/2025
002202.ZK	12/20/2024	SDB3261790001	17,600.00	1.4619	27,143.72	25,729.55	0.0000	4.3300	50.0000	0.0000	(9.7944)	(1.0721)	0.0000	3	(10.8664)	01/06/2025
002202.ZK	12/20/2024	SDB3261790001	1,700.00	1.4619	2,621.84	2,485.24	0.0000	4.3300	50.0000	0.0000	(0.9460)	(0.1036)	0.0000	3	(1.0496)	01/06/2025
002202.ZK	12/19/2024	SDB3261790001	900.00	1.4656	1,388.03	1,319.00	0.0000	4.5800	50.0000	0.0000	(0.1766)	(0.0183)	0.0000	1	(0.1949)	01/06/2025
002202.ZK	12/19/2024	SDB3261790001	6,000.00	1.4656	9,253.54	8,793.32	0.0000	4.5800	50.0000	0.0000	(1.1773)	(0.1221)	0.0000	1	(1.2994)	01/06/2025
002202.ZK	12/19/2024	SDB3261790001	2,700.00	1.4656	4,164.09	3,956.99	0.0000	4.5800	50.0000	0.0000	(0.5298)	(0.0550)	0.0000	1	(0.5847)	01/06/2025
002202.ZK	12/19/2024	SDB3261790001	26,700.00	1.4656	41,178.26	39,130.27	0.0000	4.5800	50.0000	0.0000	(5.2388)	(0.5435)	0.0000	1	(5.7823)	01/06/2025
002202.ZK	12/19/2024	SDB3261790001	1,300.00	1.4656	2,004.93	1,905.22	0.0000	4.5800	50.0000	0.0000	(0.2551)	(0.0265)	0.0000	1	(0.2815)	01/06/2025
002202.ZK	12/19/2024	SDB3261790001	22,100.00	1.4656	34,083.88	32,388.72	0.0000	4.5800	50.0000	0.0000	(4.3362)	(0.4498)	0.0000	1	(4.7861)	01/06/2025
002202.ZK	12/19/2024	SDB3261790001	4,800.00	1.4656	7,402.83	7,034.65	0.0000	4.5800	50.0000	0.0000	(0.9418)	(0.0977)	0.0000	1	(1.0395)	01/06/2025
002202.ZK	12/19/2024	SDB3261790001	100.00	1.4656	154.23	146.56	0.0000	4.5800	50.0000	0.0000	(0.0196)	(0.0020)	0.0000	1	(0.0217)	01/06/2025
002202.ZK	12/19/2024	SDB3261790001	2,000.00	1.4656	3,084.51	2,931.11	0.0000	4.5800	50.0000	0.0000	(0.3924)	(0.0407)	0.0000	1	(0.4331)	01/06/2025
002202.ZK	12/19/2024	SDB3261790001	10,000.00	1.4656	15,422.57	14,655.53	0.0000	4.5800	50.0000	0.0000	(1.9621)	(0.2035)	0.0000	1	(2.1656)	01/06/2025
002202.ZK	12/19/2024	SDB3261790001	22,400.00	1.4656	34,546.56	32,828.39	0.0000	4.5800	50.0000	0.0000	(4.3951)	(0.4559)	0.0000	1	(4.8510)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
XINJIANG GOLDWIND SCIENCE&TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002202.ZK	12/19/2024	SDB3261790001	26,700.00	1.4656	41,178.26	39,130.27	0.0000	4.5800	50.0000	0.0000	(5.2388)	(0.5435)	0.0000	1	(5.7823)	01/06/2025
002202.ZK	12/19/2024	SDB3261790001	100.00	1.4656	154.23	146.56	0.0000	4.5800	50.0000	0.0000	(0.0196)	(0.0020)	0.0000	1	(0.0217)	01/06/2025
002202.ZK	12/19/2024	SDB3261790001	21,000.00	1.4656	32,387.40	30,776.61	0.0000	4.5800	50.0000	0.0000	(4.1204)	(0.4275)	0.0000	1	(4.5478)	01/06/2025
002202.ZK	12/19/2024	SDB3261790001	14,600.00	1.4656	22,516.95	21,397.07	0.0000	4.5800	50.0000	0.0000	(2.8647)	(0.2972)	0.0000	1	(3.1618)	01/06/2025
002202.ZK	12/19/2024	SDB3261790001	23,700.00	1.4656	36,551.49	34,733.61	0.0000	4.5800	50.0000	0.0000	(4.6502)	(0.4824)	0.0000	1	(5.1326)	01/06/2025
002202.ZK	12/19/2024	SDB3261790001	3,000.00	1.4656	4,626.77	4,396.66	0.0000	4.5800	50.0000	0.0000	(0.5886)	(0.0611)	0.0000	1	(0.6497)	01/06/2025
002202.ZK	12/19/2024	SDB3261790001	12,000.00	1.4656	18,507.08	17,586.64	0.0000	4.5800	50.0000	0.0000	(2.3545)	(0.2443)	0.0000	1	(2.5988)	01/06/2025
002202.ZK	12/19/2024	SDB3261790001	2,800.00	1.4656	4,318.32	4,103.55	0.0000	4.5800	50.0000	0.0000	(0.5494)	(0.0570)	0.0000	1	(0.6064)	01/06/2025
002202.ZK	12/19/2024	SDB3261790001	17,600.00	1.4656	27,143.72	25,793.73	0.0000	4.5800	50.0000	0.0000	(3.4533)	(0.3582)	0.0000	1	(3.8115)	01/06/2025
002202.ZK	12/19/2024	SDB3261790001	1,700.00	1.4656	2,621.84	2,491.44	0.0000	4.5800	50.0000	0.0000	(0.3336)	(0.0346)	0.0000	1	(0.3682)	01/06/2025
002202.ZK	12/18/2024	SDB3261790001	900.00	1.4831	1,388.03	1,334.82	0.0000	4.5800	50.0000	0.0000	(0.1766)	(0.0185)	0.0000	1	(0.1951)	01/06/2025
002202.ZK	12/18/2024	SDB3261790001	6,000.00	1.4831	9,253.54	8,898.77	0.0000	4.5800	50.0000	0.0000	(1.1773)	(0.1236)	0.0000	1	(1.3009)	01/06/2025
002202.ZK	12/18/2024	SDB3261790001	2,700.00	1.4831	4,164.09	4,004.45	0.0000	4.5800	50.0000	0.0000	(0.5298)	(0.0556)	0.0000	1	(0.5854)	01/06/2025
002202.ZK	12/18/2024	SDB3261790001	26,700.00	1.4831	41,178.26	39,599.52	0.0000	4.5800	50.0000	0.0000	(5.2388)	(0.5500)	0.0000	1	(5.7888)	01/06/2025
002202.ZK	12/18/2024	SDB3261790001	1,300.00	1.4831	2,004.93	1,928.07	0.0000	4.5800	50.0000	0.0000	(0.2551)	(0.0268)	0.0000	1	(0.2819)	01/06/2025
002202.ZK	12/18/2024	SDB3261790001	22,100.00	1.4831	34,083.88	32,777.13	0.0000	4.5800	50.0000	0.0000	(4.3362)	(0.4552)	0.0000	1	(4.7915)	01/06/2025
002202.ZK	12/18/2024	SDB3261790001	4,800.00	1.4831	7,402.83	7,119.01	0.0000	4.5800	50.0000	0.0000	(0.9418)	(0.0989)	0.0000	1	(1.0407)	01/06/2025
002202.ZK	12/18/2024	SDB3261790001	100.00	1.4831	154.23	148.31	0.0000	4.5800	50.0000	0.0000	(0.0196)	(0.0021)	0.0000	1	(0.0217)	01/06/2025
002202.ZK	12/18/2024	SDB3261790001	2,000.00	1.4831	3,084.51	2,966.26	0.0000	4.5800	50.0000	0.0000	(0.3924)	(0.0412)	0.0000	1	(0.4336)	01/06/2025
002202.ZK	12/18/2024	SDB3261790001	10,000.00	1.4831	15,422.57	14,831.28	0.0000	4.5800	50.0000	0.0000	(1.9621)	(0.2060)	0.0000	1	(2.1681)	01/06/2025
002202.ZK	12/18/2024	SDB3261790001	22,400.00	1.4831	34,546.56	33,222.07	0.0000	4.5800	50.0000	0.0000	(4.3951)	(0.4614)	0.0000	1	(4.8565)	01/06/2025
002202.ZK	12/18/2024	SDB3261790001	26,700.00	1.4831	41,178.26	39,599.52	0.0000	4.5800	50.0000	0.0000	(5.2388)	(0.5500)	0.0000	1	(5.7888)	01/06/2025
002202.ZK	12/18/2024	SDB3261790001	100.00	1.4831	154.23	148.31	0.0000	4.5800	50.0000	0.0000	(0.0196)	(0.0021)	0.0000	1	(0.0217)	01/06/2025
002202.ZK	12/18/2024	SDB3261790001	21,000.00	1.4831	32,387.40	31,145.69	0.0000	4.5800	50.0000	0.0000	(4.1204)	(0.4326)	0.0000	1	(4.5530)	01/06/2025
002202.ZK	12/18/2024	SDB3261790001	14,600.00	1.4831	22,516.95	21,653.67	0.0000	4.5800	50.0000	0.0000	(2.8647)	(0.3007)	0.0000	1	(3.1654)	01/06/2025
002202.ZK	12/18/2024	SDB3261790001	23,700.00	1.4831	36,551.49	35,150.13	0.0000	4.5800	50.0000	0.0000	(4.6502)	(0.4882)	0.0000	1	(5.1384)	01/06/2025
002202.ZK	12/18/2024	SDB3261790001	3,000.00	1.4831	4,626.77	4,449.38	0.0000	4.5800	50.0000	0.0000	(0.5886)	(0.0618)	0.0000	1	(0.6504)	01/06/2025
002202.ZK	12/18/2024	SDB3261790001	12,000.00	1.4831	18,507.08	17,797.54	0.0000	4.5800	50.0000	0.0000	(2.3545)	(0.2472)	0.0000	1	(2.6017)	01/06/2025
002202.ZK	12/18/2024	SDB3261790001	2,800.00	1.4831	4,318.32	4,152.76	0.0000	4.5800	50.0000	0.0000	(0.5494)	(0.0577)	0.0000	1	(0.6071)	01/06/2025
002202.ZK	12/18/2024	SDB3261790001	17,600.00	1.4831	27,143.72	26,103.05	0.0000	4.5800	50.0000	0.0000	(3.4533)	(0.3625)	0.0000	1	(3.8158)	01/06/2025
002202.ZK	12/18/2024	SDB3261790001	1,700.00	1.4831	2,621.84	2,521.32	0.0000	4.5800	50.0000	0.0000	(0.3336)	(0.0350)	0.0000	1	(0.3686)	01/06/2025
002202.ZK	12/17/2024	SDB3261790001	900.00	1.5111	1,388.03	1,360.01	0.0000	4.5800	50.0000	0.0000	(0.1766)	(0.0189)	0.0000	1	(0.1955)	01/06/2025
002202.ZK	12/17/2024	SDB3261790001	6,000.00	1.5111	9,253.54	9,066.70	0.0000	4.5800	50.0000	0.0000	(1.1773)	(0.1259)	0.0000	1	(1.3032)	01/06/2025
002202.ZK	12/17/2024	SDB3261790001	2,700.00	1.5111	4,164.09	4,080.02	0.0000	4.5800	50.0000	0.0000	(0.5298)	(0.0567)	0.0000	1	(0.5864)	01/06/2025
002202.ZK	12/17/2024	SDB3261790001	26,700.00	1.5111	41,178.26	40,346.82	0.0000	4.5800	50.0000	0.0000	(5.2388)	(0.5604)	0.0000	1	(5.7992)	01/06/2025
002202.ZK	12/17/2024	SDB3261790001	1,300.00	1.5111	2,004.93	1,964.45	0.0000	4.5800	50.0000	0.0000	(0.2551)	(0.0273)	0.0000	1	(0.2824)	01/06/2025
002202.ZK	12/17/2024	SDB3261790001	22,100.00	1.5111	34,083.88	33,395.69	0.0000	4.5800	50.0000	0.0000	(4.3362)	(0.4638)	0.0000	1	(4.8001)	01/06/2025
002202.ZK	12/17/2024	SDB3261790001	4,800.00	1.5111	7,402.83	7,253.36	0.0000	4.5800	50.0000	0.0000	(0.9418)	(0.1007)	0.0000	1	(1.0425)	01/06/2025
002202.ZK	12/17/2024	SDB3261790001	100.00	1.5111	154.23	151.11	0.0000	4.5800	50.0000	0.0000	(0.0196)	(0.0021)	0.0000	1	(0.0217)	01/06/2025
002202.ZK	12/17/2024	SDB3261790001	2,000.00	1.5111	3,084.51	3,022.23	0.0000	4.5800	50.0000	0.0000	(0.3924)	(0.0420)	0.0000	1	(0.4344)	01/06/2025
002202.ZK	12/17/2024	SDB3261790001	10,000.00	1.5111	15,422.57	15,111.17	0.0000	4.5800	50.0000	0.0000	(1.9621)	(0.2099)	0.0000	1	(2.1720)	01/06/2025
002202.ZK	12/17/2024	SDB3261790001	22,400.00	1.5111	34,546.56	33,849.02	0.0000	4.5800	50.0000	0.0000	(4.3951)	(0.4701)	0.0000	1	(4.8652)	01/06/2025
002202.ZK	12/17/2024	SDB3261790001	26,700.00	1.5111	41,178.26	40,346.82	0.0000	4.5800	50.0000	0.0000	(5.2388)	(0.5604)	0.0000	1	(5.7992)	01/06/2025
002202.ZK	12/17/2024	SDB3261790001	100.00	1.5111	154.23	151.11	0.0000	4.5800	50.0000	0.0000	(0.0196)	(0.0021)	0.0000	1	(0.0217)	01/06/2025
002202.ZK	12/17/2024	SDB3261790001	21,000.00	1.5111	32,387.40	31,733.46	0.0000	4.5800	50.0000	0.0000	(4.1204)	(0.4407)	0.0000	1	(4.5611)	01/06/2025
002202.ZK	12/17/2024	SDB3261790001	14,600.00	1.5111	22,516.95	22,062.31	0.0000	4.5800	50.0000	0.0000	(2.8647)	(0.3064)	0.0000	1	(3.1711)	01/06/2025
002202.ZK	12/17/2024	SDB3261790001	23,700.00	1.5111	36,551.49	35,813.47	0.0000	4.5800	50.0000	0.0000	(4.6502)	(0.4974)	0.0000	1	(5.1476)	01/06/2025
002202.ZK	12/17/2024	SDB3261790001	3,000.00	1.5111	4,626.77	4,533.35	0.0000	4.5800	50.0000	0.0000	(0.5886)	(0.0630)	0.0000	1	(0.6516)	01/06/2025
002202.ZK	12/17/2024	SDB3261790001	12,000.00	1.5111	18,507.08	18,133.40	0.0000	4.5800	50.0000	0.0000	(2.3545)	(0.2519)	0.0000	1	(2.6064)	01/06/2025
002202.ZK	12/17/2024	SDB3261790001	2,800.00	1.5111	4,318.32	4,231.13	0.0000	4.5800	50.0000	0.0000	(0.5494)	(0.0588)	0.0000	1	(0.6082)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
XINJIANG GOLDWIND SCIENCE&TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002202.ZK	12/17/2024	SDB3261790001	17,600.00	1.5111	27,143.72	26,595.66	0.0000	4.5800	50.0000	0.0000	(3.4533)	(0.3694)	0.0000	1	(3.8227)	01/06/2025
002202.ZK	12/17/2024	SDB3261790001	1,700.00	1.5111	2,621.84	2,568.90	0.0000	4.5800	50.0000	0.0000	(0.3336)	(0.0357)	0.0000	1	(0.3692)	01/06/2025
002202.ZK	12/16/2024	SDB3261790001	900.00	1.4979	1,388.03	1,348.14	0.0000	4.5800	50.0000	0.0000	(0.1766)	(0.0187)	0.0000	1	(0.1953)	01/06/2025
002202.ZK	12/16/2024	SDB3261790001	6,000.00	1.4979	9,253.54	8,987.62	0.0000	4.5800	50.0000	0.0000	(1.1773)	(0.1248)	0.0000	1	(1.3021)	01/06/2025
002202.ZK	12/16/2024	SDB3261790001	2,700.00	1.4979	4,164.09	4,044.43	0.0000	4.5800	50.0000	0.0000	(0.5298)	(0.0562)	0.0000	1	(0.5859)	01/06/2025
002202.ZK	12/16/2024	SDB3261790001	26,700.00	1.4979	41,178.26	39,994.89	0.0000	4.5800	50.0000	0.0000	(5.2388)	(0.5555)	0.0000	1	(5.7943)	01/06/2025
002202.ZK	12/16/2024	SDB3261790001	1,300.00	1.4979	2,004.93	1,947.32	0.0000	4.5800	50.0000	0.0000	(0.2551)	(0.0270)	0.0000	1	(0.2821)	01/06/2025
002202.ZK	12/16/2024	SDB3261790001	22,100.00	1.4979	34,083.88	33,104.39	0.0000	4.5800	50.0000	0.0000	(4.3362)	(0.4598)	0.0000	1	(4.7960)	01/06/2025
002202.ZK	12/16/2024	SDB3261790001	4,800.00	1.4979	7,402.83	7,190.09	0.0000	4.5800	50.0000	0.0000	(0.9418)	(0.0999)	0.0000	1	(1.0417)	01/06/2025
002202.ZK	12/16/2024	SDB3261790001	100.00	1.4979	154.23	149.79	0.0000	4.5800	50.0000	0.0000	(0.0196)	(0.0021)	0.0000	1	(0.0217)	01/06/2025
002202.ZK	12/16/2024	SDB3261790001	2,000.00	1.4979	3,084.51	2,995.87	0.0000	4.5800	50.0000	0.0000	(0.3924)	(0.0416)	0.0000	1	(0.4340)	01/06/2025
002202.ZK	12/16/2024	SDB3261790001	10,000.00	1.4979	15,422.57	14,979.36	0.0000	4.5800	50.0000	0.0000	(1.9621)	(0.2080)	0.0000	1	(2.1701)	01/06/2025
002202.ZK	12/16/2024	SDB3261790001	22,400.00	1.4979	34,546.56	33,553.77	0.0000	4.5800	50.0000	0.0000	(4.3951)	(0.4660)	0.0000	1	(4.8611)	01/06/2025
002202.ZK	12/16/2024	SDB3261790001	26,700.00	1.4979	41,178.26	39,994.89	0.0000	4.5800	50.0000	0.0000	(5.2388)	(0.5555)	0.0000	1	(5.7943)	01/06/2025
002202.ZK	12/16/2024	SDB3261790001	100.00	1.4979	154.23	149.79	0.0000	4.5800	50.0000	0.0000	(0.0196)	(0.0021)	0.0000	1	(0.0217)	01/06/2025
002202.ZK	12/16/2024	SDB3261790001	21,000.00	1.4979	32,387.40	31,456.66	0.0000	4.5800	50.0000	0.0000	(4.1204)	(0.4369)	0.0000	1	(4.5573)	01/06/2025
002202.ZK	12/16/2024	SDB3261790001	14,600.00	1.4979	22,516.95	21,869.87	0.0000	4.5800	50.0000	0.0000	(2.8647)	(0.3037)	0.0000	1	(3.1684)	01/06/2025
002202.ZK	12/16/2024	SDB3261790001	23,700.00	1.4979	36,551.49	35,501.08	0.0000	4.5800	50.0000	0.0000	(4.6502)	(0.4931)	0.0000	1	(5.1432)	01/06/2025
002202.ZK	12/16/2024	SDB3261790001	3,000.00	1.4979	4,626.77	4,493.81	0.0000	4.5800	50.0000	0.0000	(0.5886)	(0.0624)	0.0000	1	(0.6510)	01/06/2025
002202.ZK	12/16/2024	SDB3261790001	12,000.00	1.4979	18,507.08	17,975.23	0.0000	4.5800	50.0000	0.0000	(2.3545)	(0.2497)	0.0000	1	(2.6042)	01/06/2025
002202.ZK	12/16/2024	SDB3261790001	2,800.00	1.4979	4,318.32	4,194.22	0.0000	4.5800	50.0000	0.0000	(0.5494)	(0.0583)	0.0000	1	(0.6076)	01/06/2025
002202.ZK	12/16/2024	SDB3261790001	17,600.00	1.4979	27,143.72	26,363.67	0.0000	4.5800	50.0000	0.0000	(3.4533)	(0.3662)	0.0000	1	(3.8194)	01/06/2025
002202.ZK	12/16/2024	SDB3261790001	1,700.00	1.4979	2,621.84	2,546.49	0.0000	4.5800	50.0000	0.0000	(0.3336)	(0.0354)	0.0000	1	(0.3689)	01/06/2025
002202.ZK	12/13/2024	SDB3261790001	900.00	1.4951	1,388.03	1,345.57	0.0000	4.5800	50.0000	0.0000	(0.5298)	(0.0561)	0.0000	3	(0.5858)	01/06/2025
002202.ZK	12/13/2024	SDB3261790001	6,000.00	1.4951	9,253.54	8,970.49	0.0000	4.5800	50.0000	0.0000	(3.5318)	(0.3738)	0.0000	3	(3.9055)	01/06/2025
002202.ZK	12/13/2024	SDB3261790001	2,700.00	1.4951	4,164.09	4,036.72	0.0000	4.5800	50.0000	0.0000	(1.5893)	(0.1682)	0.0000	3	(1.7575)	01/06/2025
002202.ZK	12/13/2024	SDB3261790001	26,700.00	1.4951	41,178.26	39,918.69	0.0000	4.5800	50.0000	0.0000	(15.7164)	(1.6633)	0.0000	3	(17.3796)	01/06/2025
002202.ZK	12/13/2024	SDB3261790001	1,300.00	1.4951	2,004.93	1,943.61	0.0000	4.5800	50.0000	0.0000	(0.7652)	(0.0810)	0.0000	3	(0.8462)	01/06/2025
002202.ZK	12/13/2024	SDB3261790001	22,100.00	1.4951	34,083.88	33,041.31	0.0000	4.5800	50.0000	0.0000	(13.0087)	(1.3767)	0.0000	3	(14.3854)	01/06/2025
002202.ZK	12/13/2024	SDB3261790001	4,800.00	1.4951	7,402.83	7,176.39	0.0000	4.5800	50.0000	0.0000	(2.8254)	(0.2990)	0.0000	3	(3.1244)	01/06/2025
002202.ZK	12/13/2024	SDB3261790001	100.00	1.4951	154.23	149.51	0.0000	4.5800	50.0000	0.0000	(0.0589)	(0.0062)	0.0000	3	(0.0651)	01/06/2025
002202.ZK	12/13/2024	SDB3261790001	2,000.00	1.4951	3,084.51	2,990.16	0.0000	4.5800	50.0000	0.0000	(1.1773)	(0.1246)	0.0000	3	(1.3018)	01/06/2025
002202.ZK	12/13/2024	SDB3261790001	10,000.00	1.4951	15,422.57	14,950.82	0.0000	4.5800	50.0000	0.0000	(5.8863)	(0.6230)	0.0000	3	(6.5092)	01/06/2025
002202.ZK	12/13/2024	SDB3261790001	22,400.00	1.4951	34,546.56	33,489.84	0.0000	4.5800	50.0000	0.0000	(13.1853)	(1.3954)	0.0000	3	(14.5807)	01/06/2025
002202.ZK	12/13/2024	SDB3261790001	26,700.00	1.4951	41,178.26	39,918.69	0.0000	4.5800	50.0000	0.0000	(15.7164)	(1.6633)	0.0000	3	(17.3796)	01/06/2025
002202.ZK	12/13/2024	SDB3261790001	100.00	1.4951	154.23	149.51	0.0000	4.5800	50.0000	0.0000	(0.0589)	(0.0062)	0.0000	3	(0.0651)	01/06/2025
002202.ZK	12/13/2024	SDB3261790001	21,000.00	1.4951	32,387.40	31,396.72	0.0000	4.5800	50.0000	0.0000	(12.3612)	(1.3082)	0.0000	3	(13.6694)	01/06/2025
002202.ZK	12/13/2024	SDB3261790001	14,600.00	1.4951	22,516.95	21,828.20	0.0000	4.5800	50.0000	0.0000	(8.5940)	(0.9095)	0.0000	3	(9.5035)	01/06/2025
002202.ZK	12/13/2024	SDB3261790001	23,700.00	1.4951	36,551.49	35,433.44	0.0000	4.5800	50.0000	0.0000	(13.9505)	(1.4764)	0.0000	3	(15.4269)	01/06/2025
002202.ZK	12/13/2024	SDB3261790001	3,000.00	1.4951	4,626.77	4,485.25	0.0000	4.5800	50.0000	0.0000	(1.7659)	(0.1869)	0.0000	3	(1.9528)	01/06/2025
002202.ZK	12/13/2024	SDB3261790001	12,000.00	1.4951	18,507.08	17,940.98	0.0000	4.5800	50.0000	0.0000	(7.0635)	(0.7475)	0.0000	3	(7.8111)	01/06/2025
002202.ZK	12/13/2024	SDB3261790001	2,800.00	1.4951	4,318.32	4,186.23	0.0000	4.5800	50.0000	0.0000	(1.6482)	(0.1744)	0.0000	3	(1.8226)	01/06/2025
002202.ZK	12/13/2024	SDB3261790001	17,600.00	1.4951	27,143.72	26,313.44	0.0000	4.5800	50.0000	0.0000	(10.3599)	(1.0964)	0.0000	3	(11.4562)	01/06/2025
002202.ZK	12/13/2024	SDB3261790001	1,700.00	1.4951	2,621.84	2,541.64	0.0000	4.5800	50.0000	0.0000	(1.0077)	(0.1059)	0.0000	3	(1.1066)	01/06/2025
002202.ZK	12/12/2024	SDB3261790001	900.00	1.5003	1,388.03	1,350.30	0.0000	4.5800	50.0000	0.0000	(0.1766)	(0.0188)	0.0000	1	(0.1953)	01/06/2025
002202.ZK	12/12/2024	SDB3261790001	6,000.00	1.5003	9,253.54	9,002.02	0.0000	4.5800	50.0000	0.0000	(1.1773)	(0.1250)	0.0000	1	(1.3023)	01/06/2025
002202.ZK	12/12/2024	SDB3261790001	2,700.00	1.5003	4,164.09	4,050.91	0.0000	4.5800	50.0000	0.0000	(0.5298)	(0.0563)	0.0000	1	(0.5860)	01/06/2025
002202.ZK	12/12/2024	SDB3261790001	26,700.00	1.5003	41,178.26	40,058.97	0.0000	4.5800	50.0000	0.0000	(5.2388)	(0.5564)	0.0000	1	(5.7952)	01/06/2025
002202.ZK	12/12/2024	SDB3261790001	1,300.00	1.5003	2,004.93	1,950.44	0.0000	4.5800	50.0000	0.0000	(0.2551)	(0.0271)	0.0000	1	(0.2822)	01/06/2025
002202.ZK	12/12/2024	SDB3261790001	22,100.00	1.5003	34,083.88	33,157.43	0.0000	4.5800	50.0000	0.0000	(4.3362)	(0.4605)	0.0000	1	(4.7967)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
XINJIANG GOLDWIND SCIENCE&TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002202.ZK	12/12/2024	SDB3261790001	4,800.00	1.5003	7,402.83	7,201.61	0.0000	4.5800	50.0000	0.0000	(0.9418)	(0.1000)	0.0000	1	(1.0418)	01/06/2025
002202.ZK	12/12/2024	SDB3261790001	100.00	1.5003	154.23	150.03	0.0000	4.5800	50.0000	0.0000	(0.0196)	(0.0021)	0.0000	1	(0.0217)	01/06/2025
002202.ZK	12/12/2024	SDB3261790001	2,000.00	1.5003	3,084.51	3,000.67	0.0000	4.5800	50.0000	0.0000	(0.3924)	(0.0417)	0.0000	1	(0.4341)	01/06/2025
002202.ZK	12/12/2024	SDB3261790001	10,000.00	1.5003	15,422.57	15,003.36	0.0000	4.5800	50.0000	0.0000	(1.9621)	(0.2084)	0.0000	1	(2.1705)	01/06/2025
002202.ZK	12/12/2024	SDB3261790001	22,400.00	1.5003	34,546.56	33,607.53	0.0000	4.5800	50.0000	0.0000	(4.3951)	(0.4668)	0.0000	1	(4.8619)	01/06/2025
002202.ZK	12/12/2024	SDB3261790001	26,700.00	1.5003	41,178.26	40,058.97	0.0000	4.5800	50.0000	0.0000	(5.2388)	(0.5564)	0.0000	1	(5.7952)	01/06/2025
002202.ZK	12/12/2024	SDB3261790001	100.00	1.5003	154.23	150.03	0.0000	4.5800	50.0000	0.0000	(0.0196)	(0.0021)	0.0000	1	(0.0217)	01/06/2025
002202.ZK	12/12/2024	SDB3261790001	21,000.00	1.5003	32,387.40	31,507.06	0.0000	4.5800	50.0000	0.0000	(4.1204)	(0.4376)	0.0000	1	(4.5580)	01/06/2025
002202.ZK	12/12/2024	SDB3261790001	14,600.00	1.5003	22,516.95	21,904.91	0.0000	4.5800	50.0000	0.0000	(2.8647)	(0.3042)	0.0000	1	(3.1689)	01/06/2025
002202.ZK	12/12/2024	SDB3261790001	23,700.00	1.5003	36,551.49	35,557.96	0.0000	4.5800	50.0000	0.0000	(4.6502)	(0.4939)	0.0000	1	(5.1440)	01/06/2025
002202.ZK	12/12/2024	SDB3261790001	3,000.00	1.5003	4,626.77	4,501.01	0.0000	4.5800	50.0000	0.0000	(0.5886)	(0.0625)	0.0000	1	(0.6511)	01/06/2025
002202.ZK	12/12/2024	SDB3261790001	12,000.00	1.5003	18,507.08	18,004.03	0.0000	4.5800	50.0000	0.0000	(2.3545)	(0.2501)	0.0000	1	(2.6046)	01/06/2025
002202.ZK	12/12/2024	SDB3261790001	2,800.00	1.5003	4,318.32	4,200.94	0.0000	4.5800	50.0000	0.0000	(0.5494)	(0.0583)	0.0000	1	(0.6077)	01/06/2025
002202.ZK	12/12/2024	SDB3261790001	17,600.00	1.5003	27,143.72	26,405.91	0.0000	4.5800	50.0000	0.0000	(3.4533)	(0.3667)	0.0000	1	(3.8200)	01/06/2025
002202.ZK	12/12/2024	SDB3261790001	1,700.00	1.5003	2,621.84	2,550.57	0.0000	4.5800	50.0000	0.0000	(0.3336)	(0.0354)	0.0000	1	(0.3690)	01/06/2025
002202.ZK	12/11/2024	SDB3261790001	900.00	1.5131	1,388.03	1,361.78	0.0000	4.5800	50.0000	0.0000	(0.1766)	(0.0189)	0.0000	1	(0.1955)	01/06/2025
002202.ZK	12/11/2024	SDB3261790001	6,000.00	1.5131	9,253.54	9,078.52	0.0000	4.5800	50.0000	0.0000	(1.1773)	(0.1261)	0.0000	1	(1.3033)	01/06/2025
002202.ZK	12/11/2024	SDB3261790001	2,700.00	1.5131	4,164.09	4,085.33	0.0000	4.5800	50.0000	0.0000	(0.5298)	(0.0567)	0.0000	1	(0.5865)	01/06/2025
002202.ZK	12/11/2024	SDB3261790001	26,700.00	1.5131	41,178.26	40,399.40	0.0000	4.5800	50.0000	0.0000	(5.2388)	(0.5611)	0.0000	1	(5.7999)	01/06/2025
002202.ZK	12/11/2024	SDB3261790001	1,300.00	1.5131	2,004.93	1,967.01	0.0000	4.5800	50.0000	0.0000	(0.2551)	(0.0273)	0.0000	1	(0.2824)	01/06/2025
002202.ZK	12/11/2024	SDB3261790001	22,100.00	1.5131	34,083.88	33,439.20	0.0000	4.5800	50.0000	0.0000	(4.3362)	(0.4644)	0.0000	1	(4.8007)	01/06/2025
002202.ZK	12/11/2024	SDB3261790001	4,800.00	1.5131	7,402.83	7,262.81	0.0000	4.5800	50.0000	0.0000	(0.9418)	(0.1009)	0.0000	1	(1.0427)	01/06/2025
002202.ZK	12/11/2024	SDB3261790001	100.00	1.5131	154.23	151.31	0.0000	4.5800	50.0000	0.0000	(0.0196)	(0.0021)	0.0000	1	(0.0217)	01/06/2025
002202.ZK	12/11/2024	SDB3261790001	2,000.00	1.5131	3,084.51	3,026.17	0.0000	4.5800	50.0000	0.0000	(0.3924)	(0.0420)	0.0000	1	(0.4344)	01/06/2025
002202.ZK	12/11/2024	SDB3261790001	10,000.00	1.5131	15,422.57	15,130.86	0.0000	4.5800	50.0000	0.0000	(1.9621)	(0.2102)	0.0000	1	(2.1722)	01/06/2025
002202.ZK	12/11/2024	SDB3261790001	22,400.00	1.5131	34,546.56	33,893.13	0.0000	4.5800	50.0000	0.0000	(4.3951)	(0.4707)	0.0000	1	(4.8658)	01/06/2025
002202.ZK	12/11/2024	SDB3261790001	26,700.00	1.5131	41,178.26	40,399.40	0.0000	4.5800	50.0000	0.0000	(5.2388)	(0.5611)	0.0000	1	(5.7999)	01/06/2025
002202.ZK	12/11/2024	SDB3261790001	100.00	1.5131	154.23	151.31	0.0000	4.5800	50.0000	0.0000	(0.0196)	(0.0021)	0.0000	1	(0.0217)	01/06/2025
002202.ZK	12/11/2024	SDB3261790001	21,000.00	1.5131	32,387.40	31,774.81	0.0000	4.5800	50.0000	0.0000	(4.1204)	(0.4413)	0.0000	1	(4.5617)	01/06/2025
002202.ZK	12/11/2024	SDB3261790001	14,600.00	1.5131	22,516.95	22,091.06	0.0000	4.5800	50.0000	0.0000	(2.8647)	(0.3068)	0.0000	1	(3.1715)	01/06/2025
002202.ZK	12/11/2024	SDB3261790001	23,700.00	1.5131	36,551.49	35,860.14	0.0000	4.5800	50.0000	0.0000	(4.6502)	(0.4981)	0.0000	1	(5.1482)	01/06/2025
002202.ZK	12/11/2024	SDB3261790001	3,000.00	1.5131	4,626.77	4,539.26	0.0000	4.5800	50.0000	0.0000	(0.5886)	(0.0630)	0.0000	1	(0.6517)	01/06/2025
002202.ZK	12/11/2024	SDB3261790001	12,000.00	1.5131	18,507.08	18,157.03	0.0000	4.5800	50.0000	0.0000	(2.3545)	(0.2522)	0.0000	1	(2.6067)	01/06/2025
002202.ZK	12/11/2024	SDB3261790001	2,800.00	1.5131	4,318.32	4,236.64	0.0000	4.5800	50.0000	0.0000	(0.5494)	(0.0588)	0.0000	1	(0.6082)	01/06/2025
002202.ZK	12/11/2024	SDB3261790001	17,600.00	1.5131	27,143.72	26,630.31	0.0000	4.5800	50.0000	0.0000	(3.4533)	(0.3699)	0.0000	1	(3.8232)	01/06/2025
002202.ZK	12/11/2024	SDB3261790001	1,700.00	1.5131	2,621.84	2,572.25	0.0000	4.5800	50.0000	0.0000	(0.3336)	(0.0357)	0.0000	1	(0.3693)	01/06/2025
002202.ZK	12/10/2024	SDB3261790001	900.00	1.5119	1,388.03	1,360.71	0.0000	4.5800	50.0000	0.0000	(0.1766)	(0.0189)	0.0000	1	(0.1955)	01/06/2025
002202.ZK	12/10/2024	SDB3261790001	6,000.00	1.5119	9,253.54	9,071.42	0.0000	4.5800	50.0000	0.0000	(1.1773)	(0.1260)	0.0000	1	(1.3032)	01/06/2025
002202.ZK	12/10/2024	SDB3261790001	2,700.00	1.5119	4,164.09	4,082.14	0.0000	4.5800	50.0000	0.0000	(0.5298)	(0.0567)	0.0000	1	(0.5865)	01/06/2025
002202.ZK	12/10/2024	SDB3261790001	26,700.00	1.5119	41,178.26	40,367.81	0.0000	4.5800	50.0000	0.0000	(5.2388)	(0.5607)	0.0000	1	(5.7995)	01/06/2025
002202.ZK	12/10/2024	SDB3261790001	1,300.00	1.5119	2,004.93	1,965.47	0.0000	4.5800	50.0000	0.0000	(0.2551)	(0.0273)	0.0000	1	(0.2824)	01/06/2025
002202.ZK	12/10/2024	SDB3261790001	22,100.00	1.5119	34,083.88	33,413.06	0.0000	4.5800	50.0000	0.0000	(4.3362)	(0.4641)	0.0000	1	(4.8003)	01/06/2025
002202.ZK	12/10/2024	SDB3261790001	4,800.00	1.5119	7,402.83	7,257.13	0.0000	4.5800	50.0000	0.0000	(0.9418)	(0.1008)	0.0000	1	(1.0426)	01/06/2025
002202.ZK	12/10/2024	SDB3261790001	100.00	1.5119	154.23	151.19	0.0000	4.5800	50.0000	0.0000	(0.0196)	(0.0021)	0.0000	1	(0.0217)	01/06/2025
002202.ZK	12/10/2024	SDB3261790001	2,000.00	1.5119	3,084.51	3,023.81	0.0000	4.5800	50.0000	0.0000	(0.3924)	(0.0420)	0.0000	1	(0.4344)	01/06/2025
002202.ZK	12/10/2024	SDB3261790001	10,000.00	1.5119	15,422.57	15,119.03	0.0000	4.5800	50.0000	0.0000	(1.9621)	(0.2100)	0.0000	1	(2.1721)	01/06/2025
002202.ZK	12/10/2024	SDB3261790001	22,400.00	1.5119	34,546.56	33,866.63	0.0000	4.5800	50.0000	0.0000	(4.3951)	(0.4704)	0.0000	1	(4.8655)	01/06/2025
002202.ZK	12/10/2024	SDB3261790001	26,700.00	1.5119	41,178.26	40,367.81	0.0000	4.5800	50.0000	0.0000	(5.2388)	(0.5607)	0.0000	1	(5.7995)	01/06/2025
002202.ZK	12/10/2024	SDB3261790001	100.00	1.5119	154.23	151.19	0.0000	4.5800	50.0000	0.0000	(0.0196)	(0.0021)	0.0000	1	(0.0217)	01/06/2025
002202.ZK	12/10/2024	SDB3261790001	21,000.00	1.5119	32,387.40	31,749.96	0.0000	4.5800	50.0000	0.0000	(4.1204)	(0.4410)	0.0000	1	(4.5614)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
XINJIANG GOLDWIND SCIENCE&TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002202.ZK	12/10/2024	SDB3261790001	14,600.00	1.5119	22,516.95	22,073.78	0.0000	4.5800	50.0000	0.0000	(2.8647)	(0.3066)	0.0000	1	(3.1712)	01/06/2025
002202.ZK	12/10/2024	SDB3261790001	23,700.00	1.5119	36,551.49	35,832.10	0.0000	4.5800	50.0000	0.0000	(4.6502)	(0.4977)	0.0000	1	(5.1478)	01/06/2025
002202.ZK	12/10/2024	SDB3261790001	3,000.00	1.5119	4,626.77	4,535.71	0.0000	4.5800	50.0000	0.0000	(0.5886)	(0.0630)	0.0000	1	(0.6516)	01/06/2025
002202.ZK	12/10/2024	SDB3261790001	12,000.00	1.5119	18,507.08	18,142.84	0.0000	4.5800	50.0000	0.0000	(2.3545)	(0.2520)	0.0000	1	(2.6065)	01/06/2025
002202.ZK	12/10/2024	SDB3261790001	2,800.00	1.5119	4,318.32	4,233.33	0.0000	4.5800	50.0000	0.0000	(0.5494)	(0.0588)	0.0000	1	(0.6082)	01/06/2025
002202.ZK	12/10/2024	SDB3261790001	17,600.00	1.5119	27,143.72	26,609.49	0.0000	4.5800	50.0000	0.0000	(3.4533)	(0.3696)	0.0000	1	(3.8229)	01/06/2025
002202.ZK	12/10/2024	SDB3261790001	1,700.00	1.5119	2,621.84	2,570.24	0.0000	4.5800	50.0000	0.0000	(0.3336)	(0.0357)	0.0000	1	(0.3693)	01/06/2025
002202.ZK	12/09/2024	SDB3261790001	900.00	1.5360	1,388.03	1,382.43	0.0000	4.5800	50.0000	0.0000	(0.1766)	(0.0192)	0.0000	1	(0.1958)	01/06/2025
002202.ZK	12/09/2024	SDB3261790001	6,000.00	1.5360	9,253.54	9,216.20	0.0000	4.5800	50.0000	0.0000	(1.1773)	(0.1280)	0.0000	1	(1.3053)	01/06/2025
002202.ZK	12/09/2024	SDB3261790001	2,700.00	1.5360	4,164.09	4,147.29	0.0000	4.5800	50.0000	0.0000	(0.5298)	(0.0578)	0.0000	1	(0.5874)	01/06/2025
002202.ZK	12/09/2024	SDB3261790001	26,700.00	1.5360	41,178.26	41,012.08	0.0000	4.5800	50.0000	0.0000	(5.2388)	(0.5696)	0.0000	1	(5.8084)	01/06/2025
002202.ZK	12/09/2024	SDB3261790001	1,300.00	1.5360	2,004.93	1,996.84	0.0000	4.5800	50.0000	0.0000	(0.2551)	(0.0277)	0.0000	1	(0.2828)	01/06/2025
002202.ZK	12/09/2024	SDB3261790001	22,100.00	1.5360	34,083.88	33,946.33	0.0000	4.5800	50.0000	0.0000	(4.3362)	(0.4715)	0.0000	1	(4.8077)	01/06/2025
002202.ZK	12/09/2024	SDB3261790001	4,800.00	1.5360	7,402.83	7,372.96	0.0000	4.5800	50.0000	0.0000	(0.9418)	(0.1024)	0.0000	1	(1.0442)	01/06/2025
002202.ZK	12/09/2024	SDB3261790001	100.00	1.5360	154.23	153.60	0.0000	4.5800	50.0000	0.0000	(0.0196)	(0.0021)	0.0000	1	(0.0218)	01/06/2025
002202.ZK	12/09/2024	SDB3261790001	2,000.00	1.5360	3,084.51	3,072.07	0.0000	4.5800	50.0000	0.0000	(0.3924)	(0.0427)	0.0000	1	(0.4351)	01/06/2025
002202.ZK	12/09/2024	SDB3261790001	10,000.00	1.5360	15,422.57	15,360.33	0.0000	4.5800	50.0000	0.0000	(1.9621)	(0.2133)	0.0000	1	(2.1754)	01/06/2025
002202.ZK	12/09/2024	SDB3261790001	22,400.00	1.5360	34,546.56	34,407.14	0.0000	4.5800	50.0000	0.0000	(4.3951)	(0.4779)	0.0000	1	(4.8730)	01/06/2025
002202.ZK	12/09/2024	SDB3261790001	26,700.00	1.5360	41,178.26	41,012.08	0.0000	4.5800	50.0000	0.0000	(5.2388)	(0.5696)	0.0000	1	(5.8084)	01/06/2025
002202.ZK	12/09/2024	SDB3261790001	100.00	1.5360	154.23	153.60	0.0000	4.5800	50.0000	0.0000	(0.0196)	(0.0021)	0.0000	1	(0.0218)	01/06/2025
002202.ZK	12/09/2024	SDB3261790001	21,000.00	1.5360	32,387.40	32,256.69	0.0000	4.5800	50.0000	0.0000	(4.1204)	(0.4480)	0.0000	1	(4.5684)	01/06/2025
002202.ZK	12/09/2024	SDB3261790001	14,600.00	1.5360	22,516.95	22,426.08	0.0000	4.5800	50.0000	0.0000	(2.8647)	(0.3115)	0.0000	1	(3.1761)	01/06/2025
002202.ZK	12/09/2024	SDB3261790001	23,700.00	1.5360	36,551.49	36,403.98	0.0000	4.5800	50.0000	0.0000	(4.6502)	(0.5056)	0.0000	1	(5.1558)	01/06/2025
002202.ZK	12/09/2024	SDB3261790001	3,000.00	1.5360	4,626.77	4,608.10	0.0000	4.5800	50.0000	0.0000	(0.5886)	(0.0640)	0.0000	1	(0.6526)	01/06/2025
002202.ZK	12/09/2024	SDB3261790001	12,000.00	1.5360	18,507.08	18,432.40	0.0000	4.5800	50.0000	0.0000	(2.3545)	(0.2560)	0.0000	1	(2.6105)	01/06/2025
002202.ZK	12/09/2024	SDB3261790001	2,800.00	1.5360	4,318.32	4,300.89	0.0000	4.5800	50.0000	0.0000	(0.5494)	(0.0597)	0.0000	1	(0.6091)	01/06/2025
002202.ZK	12/09/2024	SDB3261790001	17,600.00	1.5360	27,143.72	27,034.18	0.0000	4.5800	50.0000	0.0000	(3.4533)	(0.3755)	0.0000	1	(3.8288)	01/06/2025
002202.ZK	12/09/2024	SDB3261790001	1,700.00	1.5360	2,621.84	2,611.26	0.0000	4.5800	50.0000	0.0000	(0.3336)	(0.0363)	0.0000	1	(0.3698)	01/06/2025
002202.ZK	12/06/2024	SDB3261790001	900.00	1.5508	1,388.03	1,395.71	0.0000	4.5800	50.0000	0.0000	(0.5298)	(0.0582)	0.0000	3	(0.5879)	01/06/2025
002202.ZK	12/06/2024	SDB3261790001	6,000.00	1.5508	9,253.54	9,304.75	0.0000	4.5800	50.0000	0.0000	(3.5318)	(0.3877)	0.0000	3	(3.9195)	01/06/2025
002202.ZK	12/06/2024	SDB3261790001	2,700.00	1.5508	4,164.09	4,187.14	0.0000	4.5800	50.0000	0.0000	(1.5893)	(0.1745)	0.0000	3	(1.7638)	01/06/2025
002202.ZK	12/06/2024	SDB3261790001	26,700.00	1.5508	41,178.26	41,406.12	0.0000	4.5800	50.0000	0.0000	(15.7164)	(1.7253)	0.0000	3	(17.4416)	01/06/2025
002202.ZK	12/06/2024	SDB3261790001	1,300.00	1.5508	2,004.93	2,016.03	0.0000	4.5800	50.0000	0.0000	(0.7652)	(0.0840)	0.0000	3	(0.8492)	01/06/2025
002202.ZK	12/06/2024	SDB3261790001	22,100.00	1.5508	34,083.88	34,272.48	0.0000	4.5800	50.0000	0.0000	(13.0087)	(1.4280)	0.0000	3	(14.4367)	01/06/2025
002202.ZK	12/06/2024	SDB3261790001	4,800.00	1.5508	7,402.83	7,443.80	0.0000	4.5800	50.0000	0.0000	(2.8254)	(0.3102)	0.0000	3	(3.1356)	01/06/2025
002202.ZK	12/06/2024	SDB3261790001	100.00	1.5508	154.23	155.08	0.0000	4.5800	50.0000	0.0000	(0.0589)	(0.0065)	0.0000	3	(0.0653)	01/06/2025
002202.ZK	12/06/2024	SDB3261790001	2,000.00	1.5508	3,084.51	3,101.58	0.0000	4.5800	50.0000	0.0000	(1.1773)	(0.1292)	0.0000	3	(1.3065)	01/06/2025
002202.ZK	12/06/2024	SDB3261790001	10,000.00	1.5508	15,422.57	15,507.91	0.0000	4.5800	50.0000	0.0000	(5.8863)	(0.6462)	0.0000	3	(6.5324)	01/06/2025
002202.ZK	12/06/2024	SDB3261790001	22,400.00	1.5508	34,546.56	34,737.72	0.0000	4.5800	50.0000	0.0000	(13.1853)	(1.4474)	0.0000	3	(14.6327)	01/06/2025
002202.ZK	12/06/2024	SDB3261790001	26,700.00	1.5508	41,178.26	41,406.12	0.0000	4.5800	50.0000	0.0000	(15.7164)	(1.7253)	0.0000	3	(17.4416)	01/06/2025
002202.ZK	12/06/2024	SDB3261790001	100.00	1.5508	154.23	155.08	0.0000	4.5800	50.0000	0.0000	(0.0589)	(0.0065)	0.0000	3	(0.0653)	01/06/2025
002202.ZK	12/06/2024	SDB3261790001	21,000.00	1.5508	32,387.40	32,566.61	0.0000	4.5800	50.0000	0.0000	(12.3612)	(1.3569)	0.0000	3	(13.7181)	01/06/2025
002202.ZK	12/06/2024	SDB3261790001	14,600.00	1.5508	22,516.95	22,641.55	0.0000	4.5800	50.0000	0.0000	(8.5940)	(0.9434)	0.0000	3	(9.5374)	01/06/2025
002202.ZK	12/06/2024	SDB3261790001	23,700.00	1.5508	36,551.49	36,753.75	0.0000	4.5800	50.0000	0.0000	(13.9505)	(1.5314)	0.0000	3	(15.4819)	01/06/2025
002202.ZK	12/06/2024	SDB3261790001	3,000.00	1.5508	4,626.77	4,652.37	0.0000	4.5800	50.0000	0.0000	(1.7659)	(0.1938)	0.0000	3	(1.9597)	01/06/2025
002202.ZK	12/06/2024	SDB3261790001	12,000.00	1.5508	18,507.08	18,609.49	0.0000	4.5800	50.0000	0.0000	(7.0635)	(0.7754)	0.0000	3	(7.8389)	01/06/2025
002202.ZK	12/06/2024	SDB3261790001	2,800.00	1.5508	4,318.32	4,342.21	0.0000	4.5800	50.0000	0.0000	(1.6482)	(0.1809)	0.0000	3	(1.8291)	01/06/2025
002202.ZK	12/06/2024	SDB3261790001	17,600.00	1.5508	27,143.72	27,293.92	0.0000	4.5800	50.0000	0.0000	(10.3599)	(1.1372)	0.0000	3	(11.4971)	01/06/2025
002202.ZK	12/06/2024	SDB3261790001	1,700.00	1.5508	2,621.84	2,636.34	0.0000	4.5800	50.0000	0.0000	(1.0007)	(0.1098)	0.0000	3	(1.1105)	01/06/2025
002202.ZK	12/05/2024	SDB3261790001	900.00	1.5343	1,388.03	1,380.90	0.0000	4.5800	50.0000	0.0000	(0.1766)	(0.0192)	0.0000	1	(0.1958)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6



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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
XINJIANG GOLDWIND SCIENCE&TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002202.ZK	12/05/2024	SDB3261790001	6,000.00	1.5343	9,253.54	9,206.00	0.0000	4.5800	50.0000	0.0000	(1.1773)	(0.1279)	0.0000	1	(1.3051)	01/06/2025
002202.ZK	12/05/2024	SDB3261790001	2,700.00	1.5343	4,164.09	4,142.70	0.0000	4.5800	50.0000	0.0000	(0.5298)	(0.0575)	0.0000	1	(0.5873)	01/06/2025
002202.ZK	12/05/2024	SDB3261790001	26,700.00	1.5343	41,178.26	40,966.72	0.0000	4.5800	50.0000	0.0000	(5.2388)	(0.5690)	0.0000	1	(5.8078)	01/06/2025
002202.ZK	12/05/2024	SDB3261790001	1,300.00	1.5343	2,004.93	1,994.63	0.0000	4.5800	50.0000	0.0000	(0.2551)	(0.0277)	0.0000	1	(0.2828)	01/06/2025
002202.ZK	12/05/2024	SDB3261790001	22,100.00	1.5343	34,083.88	33,908.78	0.0000	4.5800	50.0000	0.0000	(4.3362)	(0.4710)	0.0000	1	(4.8072)	01/06/2025
002202.ZK	12/05/2024	SDB3261790001	4,800.00	1.5343	7,402.83	7,364.80	0.0000	4.5800	50.0000	0.0000	(0.9418)	(0.1023)	0.0000	1	(1.0441)	01/06/2025
002202.ZK	12/05/2024	SDB3261790001	100.00	1.5343	154.23	153.43	0.0000	4.5800	50.0000	0.0000	(0.0196)	(0.0021)	0.0000	1	(0.0218)	01/06/2025
002202.ZK	12/05/2024	SDB3261790001	2,000.00	1.5343	3,084.51	3,068.67	0.0000	4.5800	50.0000	0.0000	(0.3924)	(0.0426)	0.0000	1	(0.4350)	01/06/2025
002202.ZK	12/05/2024	SDB3261790001	10,000.00	1.5343	15,422.57	15,343.34	0.0000	4.5800	50.0000	0.0000	(1.9621)	(0.2131)	0.0000	1	(2.1752)	01/06/2025
002202.ZK	12/05/2024	SDB3261790001	22,400.00	1.5343	34,546.56	34,369.08	0.0000	4.5800	50.0000	0.0000	(4.3951)	(0.4773)	0.0000	1	(4.8724)	01/06/2025
002202.ZK	12/05/2024	SDB3261790001	26,700.00	1.5343	41,178.26	40,966.72	0.0000	4.5800	50.0000	0.0000	(5.2388)	(0.5690)	0.0000	1	(5.8078)	01/06/2025
002202.ZK	12/05/2024	SDB3261790001	100.00	1.5343	154.23	153.43	0.0000	4.5800	50.0000	0.0000	(0.0196)	(0.0021)	0.0000	1	(0.0218)	01/06/2025
002202.ZK	12/05/2024	SDB3261790001	21,000.00	1.5343	32,387.40	32,221.01	0.0000	4.5800	50.0000	0.0000	(4.1204)	(0.4475)	0.0000	1	(4.5679)	01/06/2025
002202.ZK	12/05/2024	SDB3261790001	14,600.00	1.5343	22,516.95	22,401.28	0.0000	4.5800	50.0000	0.0000	(2.8647)	(0.3111)	0.0000	1	(3.1758)	01/06/2025
002202.ZK	12/05/2024	SDB3261790001	23,700.00	1.5343	36,551.49	36,363.72	0.0000	4.5800	50.0000	0.0000	(4.6502)	(0.5051)	0.0000	1	(5.1552)	01/06/2025
002202.ZK	12/05/2024	SDB3261790001	3,000.00	1.5343	4,626.77	4,603.00	0.0000	4.5800	50.0000	0.0000	(0.5886)	(0.0639)	0.0000	1	(0.6526)	01/06/2025
002202.ZK	12/05/2024	SDB3261790001	12,000.00	1.5343	18,507.08	18,412.01	0.0000	4.5800	50.0000	0.0000	(2.3545)	(0.2557)	0.0000	1	(2.6102)	01/06/2025
002202.ZK	12/05/2024	SDB3261790001	2,800.00	1.5343	4,318.32	4,296.14	0.0000	4.5800	50.0000	0.0000	(0.5494)	(0.0597)	0.0000	1	(0.6091)	01/06/2025
002202.ZK	12/05/2024	SDB3261790001	17,600.00	1.5343	27,143.72	27,004.28	0.0000	4.5800	50.0000	0.0000	(3.4533)	(0.3751)	0.0000	1	(3.8283)	01/06/2025
002202.ZK	12/05/2024	SDB3261790001	1,700.00	1.5343	2,621.84	2,608.37	0.0000	4.5800	50.0000	0.0000	(0.3336)	(0.0362)	0.0000	1	(0.3698)	01/06/2025
002202.ZK	12/04/2024	SDB3261790001	900.00	1.5423	1,388.03	1,388.03	0.0000	4.5800	50.0000	0.0000	(0.1766)	(0.0193)	0.0000	1	(0.1959)	01/06/2025
002202.ZK	12/04/2024	SDB3261790001	6,000.00	1.5423	9,253.54	9,253.54	0.0000	4.5800	50.0000	0.0000	(1.1773)	(0.1285)	0.0000	1	(1.3058)	01/06/2025
002202.ZK	12/04/2024	SDB3261790001	2,700.00	1.5423	4,164.09	4,164.09	0.0000	4.5800	50.0000	0.0000	(0.5298)	(0.0578)	0.0000	1	(0.5876)	01/06/2025
002202.ZK	12/04/2024	SDB3261790001	26,700.00	1.5423	41,178.26	41,178.26	0.0000	4.5800	50.0000	0.0000	(5.2388)	(0.5719)	0.0000	1	(5.8107)	01/06/2025
002202.ZK	12/04/2024	SDB3261790001	1,300.00	1.5423	2,004.93	2,004.93	0.0000	4.5800	50.0000	0.0000	(0.2551)	(0.0278)	0.0000	1	(0.2829)	01/06/2025
002202.ZK	12/04/2024	SDB3261790001	22,100.00	1.5423	34,083.88	34,083.88	0.0000	4.5800	50.0000	0.0000	(4.3362)	(0.4734)	0.0000	1	(4.8096)	01/06/2025
002202.ZK	12/04/2024	SDB3261790001	4,800.00	1.5423	7,402.83	7,402.83	0.0000	4.5800	50.0000	0.0000	(0.9418)	(0.1028)	0.0000	1	(1.0446)	01/06/2025
002202.ZK	12/04/2024	SDB3261790001	100.00	1.5423	154.23	154.23	0.0000	4.5800	50.0000	0.0000	(0.0196)	(0.0021)	0.0000	1	(0.0218)	01/06/2025
002202.ZK	12/04/2024	SDB3261790001	2,000.00	1.5423	3,084.51	3,084.51	0.0000	4.5800	50.0000	0.0000	(0.3924)	(0.0428)	0.0000	1	(0.4353)	01/06/2025
002202.ZK	12/04/2024	SDB3261790001	10,000.00	1.5423	15,422.57	15,422.57	0.0000	4.5800	50.0000	0.0000	(1.9621)	(0.2142)	0.0000	1	(2.1763)	01/06/2025
002202.ZK	12/04/2024	SDB3261790001	22,400.00	1.5423	34,546.56	34,546.56	0.0000	4.5800	50.0000	0.0000	(4.3951)	(0.4798)	0.0000	1	(4.8749)	01/06/2025
002202.ZK	12/04/2024	SDB3261790001	26,700.00	1.5423	41,178.26	41,178.26	0.0000	4.5800	50.0000	0.0000	(5.2388)	(0.5719)	0.0000	1	(5.8107)	01/06/2025
002202.ZK	12/04/2024	SDB3261790001	100.00	1.5423	154.23	154.23	0.0000	4.5800	50.0000	0.0000	(0.0196)	(0.0021)	0.0000	1	(0.0218)	01/06/2025
002202.ZK	12/04/2024	SDB3261790001	21,000.00	1.5423	32,387.40	32,387.40	0.0000	4.5800	50.0000	0.0000	(4.1204)	(0.4498)	0.0000	1	(4.5702)	01/06/2025
002202.ZK	12/04/2024	SDB3261790001	14,600.00	1.5423	22,516.95	22,516.95	0.0000	4.5800	50.0000	0.0000	(2.8647)	(0.3127)	0.0000	1	(3.1774)	01/06/2025
002202.ZK	12/04/2024	SDB3261790001	23,700.00	1.5423	36,551.49	36,551.49	0.0000	4.5800	50.0000	0.0000	(4.6502)	(0.5077)	0.0000	1	(5.1578)	01/06/2025
002202.ZK	12/04/2024	SDB3261790001	3,000.00	1.5423	4,626.77	4,626.77	0.0000	4.5800	50.0000	0.0000	(0.5886)	(0.0643)	0.0000	1	(0.6529)	01/06/2025
002202.ZK	12/04/2024	SDB3261790001	12,000.00	1.5423	18,507.08	18,507.08	0.0000	4.5800	50.0000	0.0000	(2.3545)	(0.2570)	0.0000	1	(2.6116)	01/06/2025
002202.ZK	12/04/2024	SDB3261790001	2,800.00	1.5423	4,318.32	4,318.32	0.0000	4.5800	50.0000	0.0000	(0.5494)	(0.0600)	0.0000	1	(0.6094)	01/06/2025
002202.ZK	12/04/2024	SDB3261790001	17,600.00	1.5423	27,143.72	27,143.72	0.0000	4.5800	50.0000	0.0000	(3.4533)	(0.3770)	0.0000	1	(3.8303)	01/06/2025
002202.ZK	12/04/2024	SDB3261790001	1,700.00	1.5423	2,621.84	2,621.84	0.0000	4.5800	50.0000	0.0000	(0.3336)	(0.0364)	0.0000	1	(0.3700)	01/06/2025
TOTAL XINJIANG GOLDWIND SCIENCE&TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND												(1,398.2684)	(151.5533)	0.0000	(1,549.8217)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
XINJIANG TIANKANG ANIMAL SCIENCE BIO-TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND																
002100.ZK	01/03/2025	SDB3260123069	400.00	0.9166	370.92	366.65	0.0000	4.3300	50.0000	0.0000	(0.1338)	(0.0153)	0.0000	3	(0.1491)	01/06/2025
002100.ZK	01/03/2025	SDB3260123069	100.00	0.9166	92.73	91.66	0.0000	4.3300	50.0000	0.0000	(0.0335)	(0.0038)	0.0000	3	(0.0373)	01/06/2025
002100.ZK	01/03/2025	SDB3260123069	2,200.00	0.9166	2,040.04	2,016.55	0.0000	4.3300	50.0000	0.0000	(0.7361)	(0.0840)	0.0000	3	(0.8201)	01/06/2025
002100.ZK	01/03/2025	SDB3260123069	600.00	0.9166	556.37	549.97	0.0000	4.3300	50.0000	0.0000	(0.2008)	(0.0229)	0.0000	3	(0.2237)	01/06/2025
002100.ZK	01/03/2025	SDB3260123069	300.00	0.9166	278.19	274.98	0.0000	4.3300	50.0000	0.0000	(0.1004)	(0.0115)	0.0000	3	(0.1118)	01/06/2025
002100.ZK	01/03/2025	SDB3260123069	300.00	0.9166	278.19	274.98	0.0000	4.3300	50.0000	0.0000	(0.1004)	(0.0115)	0.0000	3	(0.1118)	01/06/2025
002100.ZK	01/03/2025	SDB3260123069	20,200.00	0.9166	18,731.24	18,515.62	0.0000	4.3300	50.0000	0.0000	(6.7589)	(0.7715)	0.0000	3	(7.5303)	01/06/2025
002100.ZK	01/03/2025	SDB3260123069	100.00	0.9166	92.73	91.66	0.0000	4.3300	50.0000	0.0000	(0.0335)	(0.0038)	0.0000	3	(0.0373)	01/06/2025
002100.ZK	01/03/2025	SDB3260123069	800.00	0.9166	741.83	733.29	0.0000	4.3300	50.0000	0.0000	(0.2677)	(0.0306)	0.0000	3	(0.2982)	01/06/2025
002100.ZK	01/03/2025	SDB3260123069	1,700.00	0.9166	1,576.39	1,558.25	0.0000	4.3300	50.0000	0.0000	(0.5688)	(0.0649)	0.0000	3	(0.6337)	01/06/2025
002100.ZK	01/03/2025	SDB3260123069	5,500.00	0.9166	5,100.09	5,041.38	0.0000	4.3300	50.0000	0.0000	(1.8403)	(0.2101)	0.0000	3	(2.0503)	01/06/2025
002100.ZK	01/03/2025	SDB3260123069	8,100.00	0.9166	7,511.04	7,424.58	0.0000	4.3300	50.0000	0.0000	(2.7102)	(0.3094)	0.0000	3	(3.0196)	01/06/2025
002100.ZK	01/03/2025	SDB3260123069	2,600.00	0.9166	2,410.95	2,383.20	0.0000	4.3300	50.0000	0.0000	(0.0933)	(0.0933)	0.0000	3	(0.9693)	01/06/2025
002100.ZK	01/03/2025	SDB3260123069	600.00	0.9166	556.37	549.97	0.0000	4.3300	50.0000	0.0000	(0.2008)	(0.0229)	0.0000	3	(0.2237)	01/06/2025
002100.ZK	01/03/2025	SDB3260123069	700.00	0.9166	649.10	641.63	0.0000	4.3300	50.0000	0.0000	(0.2342)	(0.0267)	0.0000	3	(0.2610)	01/06/2025
002100.ZK	01/02/2025	SDB3260123069	400.00	0.9324	370.92	372.97	0.0000	4.3300	50.0000	0.0000	(0.0446)	(0.0052)	0.0000	1	(0.0498)	01/06/2025
002100.ZK	01/02/2025	SDB3260123069	100.00	0.9324	92.73	93.24	0.0000	4.3300	50.0000	0.0000	(0.0112)	(0.0013)	0.0000	1	(0.0124)	01/06/2025
002100.ZK	01/02/2025	SDB3260123069	2,200.00	0.9324	2,040.04	2,051.36	0.0000	4.3300	50.0000	0.0000	(0.2454)	(0.0285)	0.0000	1	(0.2739)	01/06/2025
002100.ZK	01/02/2025	SDB3260123069	600.00	0.9324	556.37	559.46	0.0000	4.3300	50.0000	0.0000	(0.0669)	(0.0078)	0.0000	1	(0.0747)	01/06/2025
002100.ZK	01/02/2025	SDB3260123069	300.00	0.9324	278.19	279.73	0.0000	4.3300	50.0000	0.0000	(0.0335)	(0.0039)	0.0000	1	(0.0373)	01/06/2025
002100.ZK	01/02/2025	SDB3260123069	300.00	0.9324	278.19	279.73	0.0000	4.3300	50.0000	0.0000	(0.0335)	(0.0039)	0.0000	1	(0.0373)	01/06/2025
002100.ZK	01/02/2025	SDB3260123069	20,200.00	0.9324	18,731.24	18,835.21	0.0000	4.3300	50.0000	0.0000	(2.2530)	(0.2616)	0.0000	1	(2.5146)	01/06/2025
002100.ZK	01/02/2025	SDB3260123069	100.00	0.9324	92.73	93.24	0.0000	4.3300	50.0000	0.0000	(0.0112)	(0.0013)	0.0000	1	(0.0124)	01/06/2025
002100.ZK	01/02/2025	SDB3260123069	800.00	0.9324	741.83	745.95	0.0000	4.3300	50.0000	0.0000	(0.0892)	(0.0104)	0.0000	1	(0.0996)	01/06/2025
002100.ZK	01/02/2025	SDB3260123069	1,700.00	0.9324	1,576.39	1,585.14	0.0000	4.3300	50.0000	0.0000	(0.1896)	(0.0220)	0.0000	1	(0.2116)	01/06/2025
002100.ZK	01/02/2025	SDB3260123069	5,500.00	0.9324	5,100.09	5,128.40	0.0000	4.3300	50.0000	0.0000	(0.6134)	(0.0712)	0.0000	1	(0.6847)	01/06/2025
002100.ZK	01/02/2025	SDB3260123069	8,100.00	0.9324	7,511.04	7,552.73	0.0000	4.3300	50.0000	0.0000	(0.9034)	(0.1049)	0.0000	1	(1.0083)	01/06/2025
002100.ZK	01/02/2025	SDB3260123069	2,600.00	0.9324	2,410.95	2,424.33	0.0000	4.3300	50.0000	0.0000	(0.2900)	(0.0337)	0.0000	1	(0.3237)	01/06/2025
002100.ZK	01/02/2025	SDB3260123069	600.00	0.9324	556.37	559.46	0.0000	4.3300	50.0000	0.0000	(0.0669)	(0.0078)	0.0000	1	(0.0747)	01/06/2025
002100.ZK	01/02/2025	SDB3260123069	700.00	0.9324	649.10	652.71	0.0000	4.3300	50.0000	0.0000	(0.0781)	(0.0091)	0.0000	1	(0.0871)	01/06/2025
002100.ZK	12/31/2024	SDB3260123069	400.00	0.9132	370.92	365.28	0.0000	4.3300	50.0000	0.0000	(0.0101)	(0.0101)	0.0000	2	(0.0994)	01/06/2025
002100.ZK	12/31/2024	SDB3260123069	100.00	0.9132	92.73	91.32	0.0000	4.3300	50.0000	0.0000	(0.0223)	(0.0025)	0.0000	2	(0.0248)	01/06/2025
002100.ZK	12/31/2024	SDB3260123069	2,200.00	0.9132	2,040.04	2,009.02	0.0000	4.3300	50.0000	0.0000	(0.4907)	(0.0558)	0.0000	2	(0.5465)	01/06/2025
002100.ZK	12/31/2024	SDB3260123069	600.00	0.9132	556.37	547.92	0.0000	4.3300	50.0000	0.0000	(0.1338)	(0.0152)	0.0000	2	(0.1491)	01/06/2025
002100.ZK	12/31/2024	SDB3260123069	300.00	0.9132	278.19	273.96	0.0000	4.3300	50.0000	0.0000	(0.0669)	(0.0076)	0.0000	2	(0.0745)	01/06/2025
002100.ZK	12/31/2024	SDB3260123069	300.00	0.9132	278.19	273.96	0.0000	4.3300	50.0000	0.0000	(0.0669)	(0.0076)	0.0000	2	(0.0745)	01/06/2025
002100.ZK	12/31/2024	SDB3260123069	20,200.00	0.9132	18,731.24	18,446.48	0.0000	4.3300	50.0000	0.0000	(4.5059)	(0.5124)	0.0000	2	(5.0183)	01/06/2025
002100.ZK	12/31/2024	SDB3260123069	100.00	0.9132	92.73	91.32	0.0000	4.3300	50.0000	0.0000	(0.0223)	(0.0025)	0.0000	2	(0.0248)	01/06/2025
002100.ZK	12/31/2024	SDB3260123069	800.00	0.9132	741.83	730.55	0.0000	4.3300	50.0000	0.0000	(0.1785)	(0.0203)	0.0000	2	(0.1987)	01/06/2025
002100.ZK	12/31/2024	SDB3260123069	1,700.00	0.9132	1,576.39	1,552.43	0.0000	4.3300	50.0000	0.0000	(0.3792)	(0.0431)	0.0000	2	(0.4223)	01/06/2025
002100.ZK	12/31/2024	SDB3260123069	5,500.00	0.9132	5,100.09	5,022.56	0.0000	4.3300	50.0000	0.0000	(1.2269)	(0.1395)	0.0000	2	(1.3664)	01/06/2025
002100.ZK	12/31/2024	SDB3260123069	8,100.00	0.9132	7,511.04	7,396.86	0.0000	4.3300	50.0000	0.0000	(1.8068)	(0.2055)	0.0000	2	(2.0123)	01/06/2025
002100.ZK	12/31/2024	SDB3260123069	2,600.00	0.9132	2,410.95	2,374.30	0.0000	4.3300	50.0000	0.0000	(0.5800)	(0.0660)	0.0000	2	(0.6459)	01/06/2025
002100.ZK	12/31/2024	SDB3260123069	600.00	0.9132	556.37	547.92	0.0000	4.3300	50.0000	0.0000	(0.1338)	(0.0152)	0.0000	2	(0.1491)	01/06/2025
002100.ZK	12/31/2024	SDB3260123069	700.00	0.9132	649.10	639.23	0.0000	4.3300	50.0000	0.0000	(0.1561)	(0.0178)	0.0000	2	(0.1739)	01/06/2025
002100.ZK	12/30/2024	SDB3260123069	400.00	0.9021	370.92	360.83	0.0000	4.3300	50.0000	0.0000	(0.0446)	(0.0050)	0.0000	1	(0.0496)	01/06/2025
002100.ZK	12/30/2024	SDB3260123069	100.00	0.9021	92.73	90.21	0.0000	4.3300	50.0000	0.0000	(0.0112)	(0.0013)	0.0000	1	(0.0124)	01/06/2025
002100.ZK	12/30/2024	SDB3260123069	2,200.00	0.9021	2,040.04	1,984.57	0.0000	4.3300	50.0000	0.0000	(0.2454)	(0.0278)	0.0000	1	(0.2729)	01/06/2025
002100.ZK	12/30/2024	SDB3260123069	600.00	0.9021	556.37	541.25	0.0000	4.3300	50.0000	0.0000	(0.0669)	(0.0075)	0.0000	1	(0.0744)	01/06/2025
002100.ZK	12/30/2024	SDB3260123069	300.00	0.9021	278.19	270.62	0.0000	4.3300	50.0000	0.0000	(0.0335)	(0.0038)	0.0000	1	(0.0372)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
XINJIANG TIANKANG ANIMAL SCIENCE BIO-TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002100.ZK	12/30/2024	SDB3260123069	300.00	0.9021	278.19	270.62	0.0000	4.3300	50.0000	0.0000	(0.0335)	(0.0038)	0.0000	1	(0.0372)	01/06/2025
002100.ZK	12/30/2024	SDB3260123069	20,200.00	0.9021	18,731.24	18,222.00	0.0000	4.3300	50.0000	0.0000	(2.2530)	(0.2531)	0.0000	1	(2.5060)	01/06/2025
002100.ZK	12/30/2024	SDB3260123069	100.00	0.9021	92.73	90.21	0.0000	4.3300	50.0000	0.0000	(0.0112)	(0.0013)	0.0000	1	(0.0124)	01/06/2025
002100.ZK	12/30/2024	SDB3260123069	800.00	0.9021	741.83	721.66	0.0000	4.3300	50.0000	0.0000	(0.0892)	(0.0100)	0.0000	1	(0.0992)	01/06/2025
002100.ZK	12/30/2024	SDB3260123069	1,700.00	0.9021	1,576.39	1,533.53	0.0000	4.3300	50.0000	0.0000	(0.1896)	(0.0213)	0.0000	1	(0.2109)	01/06/2025
002100.ZK	12/30/2024	SDB3260123069	5,500.00	0.9021	5,100.09	4,961.43	0.0000	4.3300	50.0000	0.0000	(0.6134)	(0.0689)	0.0000	1	(0.6823)	01/06/2025
002100.ZK	12/30/2024	SDB3260123069	8,100.00	0.9021	7,511.04	7,306.84	0.0000	4.3300	50.0000	0.0000	(0.9034)	(0.1015)	0.0000	1	(1.0049)	01/06/2025
002100.ZK	12/30/2024	SDB3260123069	2,600.00	0.9021	2,410.95	2,345.41	0.0000	4.3300	50.0000	0.0000	(0.2900)	(0.0326)	0.0000	1	(0.3226)	01/06/2025
002100.ZK	12/30/2024	SDB3260123069	600.00	0.9021	556.37	541.25	0.0000	4.3300	50.0000	0.0000	(0.0669)	(0.0075)	0.0000	1	(0.0744)	01/06/2025
002100.ZK	12/30/2024	SDB3260123069	700.00	0.9021	649.10	631.46	0.0000	4.3300	50.0000	0.0000	(0.0781)	(0.0088)	0.0000	1	(0.0868)	01/06/2025
002100.ZK	12/27/2024	SDB3260123069	400.00	0.9154	370.92	366.17	0.0000	4.3300	50.0000	0.0000	(0.1338)	(0.0153)	0.0000	3	(0.1491)	01/06/2025
002100.ZK	12/27/2024	SDB3260123069	100.00	0.9154	92.73	91.54	0.0000	4.3300	50.0000	0.0000	(0.0335)	(0.0038)	0.0000	3	(0.0373)	01/06/2025
002100.ZK	12/27/2024	SDB3260123069	2,200.00	0.9154	2,040.04	2,013.96	0.0000	4.3300	50.0000	0.0000	(0.7361)	(0.0839)	0.0000	3	(0.8200)	01/06/2025
002100.ZK	12/27/2024	SDB3260123069	600.00	0.9154	556.37	549.26	0.0000	4.3300	50.0000	0.0000	(0.2008)	(0.0229)	0.0000	3	(0.2236)	01/06/2025
002100.ZK	12/27/2024	SDB3260123069	300.00	0.9154	278.19	274.63	0.0000	4.3300	50.0000	0.0000	(0.1004)	(0.0114)	0.0000	3	(0.1118)	01/06/2025
002100.ZK	12/27/2024	SDB3260123069	300.00	0.9154	278.19	274.63	0.0000	4.3300	50.0000	0.0000	(0.1004)	(0.0114)	0.0000	3	(0.1118)	01/06/2025
002100.ZK	12/27/2024	SDB3260123069	20,200.00	0.9154	18,731.24	18,491.79	0.0000	4.3300	50.0000	0.0000	(6.7589)	(0.7705)	0.0000	3	(7.5293)	01/06/2025
002100.ZK	12/27/2024	SDB3260123069	100.00	0.9154	92.73	91.54	0.0000	4.3300	50.0000	0.0000	(0.0335)	(0.0038)	0.0000	3	(0.0373)	01/06/2025
002100.ZK	12/27/2024	SDB3260123069	800.00	0.9154	741.83	732.35	0.0000	4.3300	50.0000	0.0000	(0.2677)	(0.0305)	0.0000	3	(0.2982)	01/06/2025
002100.ZK	12/27/2024	SDB3260123069	1,700.00	0.9154	1,576.39	1,556.24	0.0000	4.3300	50.0000	0.0000	(0.5688)	(0.0648)	0.0000	3	(0.6337)	01/06/2025
002100.ZK	12/27/2024	SDB3260123069	5,500.00	0.9154	5,100.09	5,034.89	0.0000	4.3300	50.0000	0.0000	(1.8403)	(0.2098)	0.0000	3	(2.0501)	01/06/2025
002100.ZK	12/27/2024	SDB3260123069	8,100.00	0.9154	7,511.04	7,415.02	0.0000	4.3300	50.0000	0.0000	(2.7102)	(0.3090)	0.0000	3	(3.0192)	01/06/2025
002100.ZK	12/27/2024	SDB3260123069	2,600.00	0.9154	2,410.95	2,380.13	0.0000	4.3300	50.0000	0.0000	(0.8700)	(0.0992)	0.0000	3	(0.9691)	01/06/2025
002100.ZK	12/27/2024	SDB3260123069	600.00	0.9154	556.37	549.26	0.0000	4.3300	50.0000	0.0000	(0.2008)	(0.0229)	0.0000	3	(0.2236)	01/06/2025
002100.ZK	12/27/2024	SDB3260123069	700.00	0.9154	649.10	640.80	0.0000	4.3300	50.0000	0.0000	(0.2342)	(0.0267)	0.0000	3	(0.2609)	01/06/2025
002100.ZK	12/26/2024	SDB3260123069	400.00	0.9161	370.92	366.42	0.0000	4.3300	50.0000	0.0000	(0.0446)	(0.0051)	0.0000	1	(0.0497)	01/06/2025
002100.ZK	12/26/2024	SDB3260123069	100.00	0.9161	92.73	91.61	0.0000	4.3300	50.0000	0.0000	(0.0112)	(0.0013)	0.0000	1	(0.0124)	01/06/2025
002100.ZK	12/26/2024	SDB3260123069	2,200.00	0.9161	2,040.04	2,015.31	0.0000	4.3300	50.0000	0.0000	(0.2454)	(0.0280)	0.0000	1	(0.2734)	01/06/2025
002100.ZK	12/26/2024	SDB3260123069	600.00	0.9161	556.37	549.63	0.0000	4.3300	50.0000	0.0000	(0.0669)	(0.0076)	0.0000	1	(0.0746)	01/06/2025
002100.ZK	12/26/2024	SDB3260123069	300.00	0.9161	278.19	274.82	0.0000	4.3300	50.0000	0.0000	(0.0335)	(0.0038)	0.0000	1	(0.0373)	01/06/2025
002100.ZK	12/26/2024	SDB3260123069	300.00	0.9161	278.19	274.82	0.0000	4.3300	50.0000	0.0000	(0.0335)	(0.0038)	0.0000	1	(0.0373)	01/06/2025
002100.ZK	12/26/2024	SDB3260123069	20,200.00	0.9161	18,731.24	18,504.23	0.0000	4.3300	50.0000	0.0000	(2.2530)	(0.2570)	0.0000	1	(2.5100)	01/06/2025
002100.ZK	12/26/2024	SDB3260123069	100.00	0.9161	92.73	91.61	0.0000	4.3300	50.0000	0.0000	(0.0112)	(0.0013)	0.0000	1	(0.0124)	01/06/2025
002100.ZK	12/26/2024	SDB3260123069	100.00	0.9161	92.73	91.61	0.0000	4.3300	50.0000	0.0000	(0.0112)	(0.0013)	0.0000	1	(0.0124)	01/06/2025
002100.ZK	12/26/2024	SDB3260123069	800.00	0.9161	741.83	732.84	0.0000	4.3300	50.0000	0.0000	(0.0892)	(0.0102)	0.0000	1	(0.0994)	01/06/2025
002100.ZK	12/26/2024	SDB3260123069	1,700.00	0.9161	1,576.39	1,557.29	0.0000	4.3300	50.0000	0.0000	(0.1896)	(0.0216)	0.0000	1	(0.2112)	01/06/2025
002100.ZK	12/26/2024	SDB3260123069	5,500.00	0.9161	5,100.09	5,038.28	0.0000	4.3300	50.0000	0.0000	(0.6134)	(0.0700)	0.0000	1	(0.6834)	01/06/2025
002100.ZK	12/26/2024	SDB3260123069	8,100.00	0.9161	7,511.04	7,420.01	0.0000	4.3300	50.0000	0.0000	(0.9034)	(0.1031)	0.0000	1	(1.0065)	01/06/2025
002100.ZK	12/26/2024	SDB3260123069	2,600.00	0.9161	2,410.95	2,381.73	0.0000	4.3300	50.0000	0.0000	(0.2900)	(0.0331)	0.0000	1	(0.3231)	01/06/2025
002100.ZK	12/26/2024	SDB3260123069	600.00	0.9161	556.37	549.63	0.0000	4.3300	50.0000	0.0000	(0.0669)	(0.0076)	0.0000	1	(0.0746)	01/06/2025
002100.ZK	12/26/2024	SDB3260123069	700.00	0.9161	649.10	641.24	0.0000	4.3300	50.0000	0.0000	(0.0781)	(0.0089)	0.0000	1	(0.0870)	01/06/2025
002100.ZK	12/24/2024	SDB3260123069	400.00	0.9161	370.92	366.42	0.0000	4.3300	50.0000	0.0000	(0.0892)	(0.0102)	0.0000	2	(0.0994)	01/06/2025
002100.ZK	12/24/2024	SDB3260123069	100.00	0.9161	92.73	91.61	0.0000	4.3300	50.0000	0.0000	(0.0223)	(0.0025)	0.0000	2	(0.0249)	01/06/2025
002100.ZK	12/24/2024	SDB3260123069	2,200.00	0.9161	2,040.04	2,015.31	0.0000	4.3300	50.0000	0.0000	(0.4907)	(0.0560)	0.0000	2	(0.5467)	01/06/2025
002100.ZK	12/24/2024	SDB3260123069	600.00	0.9161	556.37	549.63	0.0000	4.3300	50.0000	0.0000	(0.1338)	(0.0153)	0.0000	2	(0.1491)	01/06/2025
002100.ZK	12/24/2024	SDB3260123069	300.00	0.9161	278.19	274.82	0.0000	4.3300	50.0000	0.0000	(0.0669)	(0.0076)	0.0000	2	(0.0746)	01/06/2025
002100.ZK	12/24/2024	SDB3260123069	300.00	0.9161	278.19	274.82	0.0000	4.3300	50.0000	0.0000	(0.0669)	(0.0076)	0.0000	2	(0.0746)	01/06/2025
002100.ZK	12/24/2024	SDB3260123069	20,200.00	0.9161	18,731.24	18,504.23	0.0000	4.3300	50.0000	0.0000	(4.5059)	(0.5140)	0.0000	2	(5.0199)	01/06/2025
002100.ZK	12/24/2024	SDB3260123069	100.00	0.9161	92.73	91.61	0.0000	4.3300	50.0000	0.0000	(0.0223)	(0.0025)	0.0000	2	(0.0249)	01/06/2025
002100.ZK	12/24/2024	SDB3260123069	100.00	0.9161	92.73	91.61	0.0000	4.3300	50.0000	0.0000	(0.0223)	(0.0025)	0.0000	2	(0.0249)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
XINJIANG TIANKANG ANIMAL SCIENCE BIO-TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002100.ZK	12/24/2024	SDB3260123069	800.00	0.9161	741.83	732.84	0.0000	4.3300	50.0000	0.0000	(0.1785)	(0.0204)	0.0000	2	(0.1988)	01/06/2025
002100.ZK	12/24/2024	SDB3260123069	1,700.00	0.9161	1,576.39	1,557.29	0.0000	4.3300	50.0000	0.0000	(0.3792)	(0.0433)	0.0000	2	(0.4225)	01/06/2025
002100.ZK	12/24/2024	SDB3260123069	5,500.00	0.9161	5,100.09	5,038.28	0.0000	4.3300	50.0000	0.0000	(1.2269)	(0.1400)	0.0000	2	(1.3668)	01/06/2025
002100.ZK	12/24/2024	SDB3260123069	8,100.00	0.9161	7,511.04	7,420.01	0.0000	4.3300	50.0000	0.0000	(1.8068)	(0.2061)	0.0000	2	(2.0129)	01/06/2025
002100.ZK	12/24/2024	SDB3260123069	2,600.00	0.9161	2,410.95	2,381.73	0.0000	4.3300	50.0000	0.0000	(0.5800)	(0.0662)	0.0000	2	(0.6461)	01/06/2025
002100.ZK	12/24/2024	SDB3260123069	600.00	0.9161	556.37	549.63	0.0000	4.3300	50.0000	0.0000	(0.1338)	(0.0153)	0.0000	2	(0.1491)	01/06/2025
002100.ZK	12/24/2024	SDB3260123069	700.00	0.9161	649.10	641.24	0.0000	4.3300	50.0000	0.0000	(0.1561)	(0.0178)	0.0000	2	(0.1740)	01/06/2025
002100.ZK	12/23/2024	SDB3260123069	400.00	0.9190	370.92	367.61	0.0000	4.3300	50.0000	0.0000	(0.0446)	(0.0051)	0.0000	1	(0.0497)	01/06/2025
002100.ZK	12/23/2024	SDB3260123069	100.00	0.9190	92.73	91.90	0.0000	4.3300	50.0000	0.0000	(0.0112)	(0.0013)	0.0000	1	(0.0124)	01/06/2025
002100.ZK	12/23/2024	SDB3260123069	2,200.00	0.9190	2,040.04	2,021.84	0.0000	4.3300	50.0000	0.0000	(0.2454)	(0.0281)	0.0000	1	(0.2735)	01/06/2025
002100.ZK	12/23/2024	SDB3260123069	600.00	0.9190	556.37	551.41	0.0000	4.3300	50.0000	0.0000	(0.0669)	(0.0077)	0.0000	1	(0.0746)	01/06/2025
002100.ZK	12/23/2024	SDB3260123069	300.00	0.9190	278.19	275.71	0.0000	4.3300	50.0000	0.0000	(0.0335)	(0.0038)	0.0000	1	(0.0373)	01/06/2025
002100.ZK	12/23/2024	SDB3260123069	300.00	0.9190	278.19	275.71	0.0000	4.3300	50.0000	0.0000	(0.0335)	(0.0038)	0.0000	1	(0.0373)	01/06/2025
002100.ZK	12/23/2024	SDB3260123069	20,200.00	0.9190	18,731.24	18,564.14	0.0000	4.3300	50.0000	0.0000	(2.2530)	(0.2578)	0.0000	1	(2.5108)	01/06/2025
002100.ZK	12/23/2024	SDB3260123069	100.00	0.9190	92.73	91.90	0.0000	4.3300	50.0000	0.0000	(0.0112)	(0.0013)	0.0000	1	(0.0124)	01/06/2025
002100.ZK	12/23/2024	SDB3260123069	100.00	0.9190	92.73	91.90	0.0000	4.3300	50.0000	0.0000	(0.0112)	(0.0013)	0.0000	1	(0.0124)	01/06/2025
002100.ZK	12/23/2024	SDB3260123069	800.00	0.9190	741.83	735.21	0.0000	4.3300	50.0000	0.0000	(0.0892)	(0.0102)	0.0000	1	(0.0994)	01/06/2025
002100.ZK	12/23/2024	SDB3260123069	1,700.00	0.9190	1,576.39	1,562.33	0.0000	4.3300	50.0000	0.0000	(0.1896)	(0.0217)	0.0000	1	(0.2113)	01/06/2025
002100.ZK	12/23/2024	SDB3260123069	5,500.00	0.9190	5,100.09	5,054.59	0.0000	4.3300	50.0000	0.0000	(0.6134)	(0.0702)	0.0000	1	(0.6836)	01/06/2025
002100.ZK	12/23/2024	SDB3260123069	8,100.00	0.9190	7,511.04	7,444.04	0.0000	4.3300	50.0000	0.0000	(0.9034)	(0.1034)	0.0000	1	(1.0068)	01/06/2025
002100.ZK	12/23/2024	SDB3260123069	2,600.00	0.9190	2,410.95	2,389.44	0.0000	4.3300	50.0000	0.0000	(0.0332)	(0.0032)	0.0000	1	(0.3232)	01/06/2025
002100.ZK	12/23/2024	SDB3260123069	600.00	0.9190	556.37	551.41	0.0000	4.3300	50.0000	0.0000	(0.0669)	(0.0077)	0.0000	1	(0.0746)	01/06/2025
002100.ZK	12/23/2024	SDB3260123069	700.00	0.9190	649.10	643.31	0.0000	4.3300	50.0000	0.0000	(0.0781)	(0.0089)	0.0000	1	(0.0870)	01/06/2025
002100.ZK	12/20/2024	SDB3260123069	400.00	0.9257	370.92	370.28	0.0000	4.3300	50.0000	0.0000	(0.1338)	(0.0154)	0.0000	3	(0.1493)	01/06/2025
002100.ZK	12/20/2024	SDB3260123069	100.00	0.9257	92.73	92.57	0.0000	4.3300	50.0000	0.0000	(0.0335)	(0.0039)	0.0000	3	(0.0373)	01/06/2025
002100.ZK	12/20/2024	SDB3260123069	2,200.00	0.9257	2,040.04	2,036.52	0.0000	4.3300	50.0000	0.0000	(0.7361)	(0.0849)	0.0000	3	(0.8210)	01/06/2025
002100.ZK	12/20/2024	SDB3260123069	600.00	0.9257	556.37	555.41	0.0000	4.3300	50.0000	0.0000	(0.2008)	(0.0231)	0.0000	3	(0.2239)	01/06/2025
002100.ZK	12/20/2024	SDB3260123069	300.00	0.9257	278.19	277.71	0.0000	4.3300	50.0000	0.0000	(0.1004)	(0.0116)	0.0000	3	(0.1120)	01/06/2025
002100.ZK	12/20/2024	SDB3260123069	300.00	0.9257	278.19	277.71	0.0000	4.3300	50.0000	0.0000	(0.1004)	(0.0116)	0.0000	3	(0.1120)	01/06/2025
002100.ZK	12/20/2024	SDB3260123069	20,200.00	0.9257	18,731.24	18,698.96	0.0000	4.3300	50.0000	0.0000	(6.7589)	(0.7791)	0.0000	3	(7.5380)	01/06/2025
002100.ZK	12/20/2024	SDB3260123069	100.00	0.9257	92.73	92.57	0.0000	4.3300	50.0000	0.0000	(0.0335)	(0.0039)	0.0000	3	(0.0373)	01/06/2025
002100.ZK	12/20/2024	SDB3260123069	100.00	0.9257	92.73	92.57	0.0000	4.3300	50.0000	0.0000	(0.0335)	(0.0039)	0.0000	3	(0.0373)	01/06/2025
002100.ZK	12/20/2024	SDB3260123069	800.00	0.9257	741.83	740.55	0.0000	4.3300	50.0000	0.0000	(0.2677)	(0.0309)	0.0000	3	(0.2985)	01/06/2025
002100.ZK	12/20/2024	SDB3260123069	1,700.00	0.9257	1,576.39	1,573.67	0.0000	4.3300	50.0000	0.0000	(0.5688)	(0.0656)	0.0000	3	(0.6344)	01/06/2025
002100.ZK	12/20/2024	SDB3260123069	5,500.00	0.9257	5,100.09	5,091.30	0.0000	4.3300	50.0000	0.0000	(1.8403)	(0.2121)	0.0000	3	(2.0524)	01/06/2025
002100.ZK	12/20/2024	SDB3260123069	8,100.00	0.9257	7,511.04	7,498.10	0.0000	4.3300	50.0000	0.0000	(2.7102)	(0.3124)	0.0000	3	(3.0227)	01/06/2025
002100.ZK	12/20/2024	SDB3260123069	2,600.00	0.9257	2,410.95	2,406.80	0.0000	4.3300	50.0000	0.0000	(0.8700)	(0.1003)	0.0000	3	(0.9702)	01/06/2025
002100.ZK	12/20/2024	SDB3260123069	600.00	0.9257	556.37	555.41	0.0000	4.3300	50.0000	0.0000	(0.2008)	(0.0231)	0.0000	3	(0.2239)	01/06/2025
002100.ZK	12/20/2024	SDB3260123069	700.00	0.9257	649.10	647.98	0.0000	4.3300	50.0000	0.0000	(0.2342)	(0.0270)	0.0000	3	(0.2612)	01/06/2025
002100.ZK	12/19/2024	SDB3260123069	400.00	0.9510	370.92	380.39	0.0000	4.5800	50.0000	0.0000	(0.0472)	(0.0053)	0.0000	1	(0.0525)	01/06/2025
002100.ZK	12/19/2024	SDB3260123069	100.00	0.9510	92.73	95.10	0.0000	4.5800	50.0000	0.0000	(0.0118)	(0.0013)	0.0000	1	(0.0131)	01/06/2025
002100.ZK	12/19/2024	SDB3260123069	2,200.00	0.9510	2,040.04	2,092.12	0.0000	4.5800	50.0000	0.0000	(0.2595)	(0.0291)	0.0000	1	(0.2886)	01/06/2025
002100.ZK	12/19/2024	SDB3260123069	600.00	0.9510	556.37	570.58	0.0000	4.5800	50.0000	0.0000	(0.0708)	(0.0079)	0.0000	1	(0.0787)	01/06/2025
002100.ZK	12/19/2024	SDB3260123069	300.00	0.9510	278.19	285.29	0.0000	4.5800	50.0000	0.0000	(0.0354)	(0.0040)	0.0000	1	(0.0394)	01/06/2025
002100.ZK	12/19/2024	SDB3260123069	300.00	0.9510	278.19	285.29	0.0000	4.5800	50.0000	0.0000	(0.0354)	(0.0040)	0.0000	1	(0.0394)	01/06/2025
002100.ZK	12/19/2024	SDB3260123069	20,200.00	0.9510	18,731.24	19,209.45	0.0000	4.5800	50.0000	0.0000	(2.3830)	(0.2668)	0.0000	1	(2.6498)	01/06/2025
002100.ZK	12/19/2024	SDB3260123069	6,000.00	0.9510	5,563.73	5,705.78	0.0000	4.5800	50.0000	0.0000	(0.7078)	(0.0792)	0.0000	1	(0.7871)	01/06/2025
002100.ZK	12/19/2024	SDB3260123069	100.00	0.9510	92.73	95.10	0.0000	4.5800	50.0000	0.0000	(0.0118)	(0.0013)	0.0000	1	(0.0131)	01/06/2025
002100.ZK	12/19/2024	SDB3260123069	800.00	0.9510	741.83	760.77	0.0000	4.5800	50.0000	0.0000	(0.0944)	(0.0106)	0.0000	1	(0.1049)	01/06/2025
002100.ZK	12/19/2024	SDB3260123069	1,700.00	0.9510	1,576.39	1,616.64	0.0000	4.5800	50.0000	0.0000	(0.2006)	(0.0225)	0.0000	1	(0.2230)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
XINJIANG TIANKANG ANIMAL SCIENCE BIO-TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002100.ZK	12/19/2024	SDB3260123069	5,500.00	0.9510	5,100.09	5,230.30	0.0000	4.5800	50.0000	0.0000	(0.6488)	(0.0726)	0.0000	1	(0.7215)	01/06/2025
002100.ZK	12/19/2024	SDB3260123069	8,100.00	0.9510	7,511.04	7,702.80	0.0000	4.5800	50.0000	0.0000	(0.9556)	(0.1070)	0.0000	1	(1.0626)	01/06/2025
002100.ZK	12/19/2024	SDB3260123069	2,600.00	0.9510	2,410.95	2,472.50	0.0000	4.5800	50.0000	0.0000	(0.3067)	(0.0343)	0.0000	1	(0.3411)	01/06/2025
002100.ZK	12/19/2024	SDB3260123069	600.00	0.9510	556.37	570.58	0.0000	4.5800	50.0000	0.0000	(0.0708)	(0.0079)	0.0000	1	(0.0787)	01/06/2025
002100.ZK	12/19/2024	SDB3260123069	700.00	0.9510	649.10	665.67	0.0000	4.5800	50.0000	0.0000	(0.0826)	(0.0092)	0.0000	1	(0.0918)	01/06/2025
002100.ZK	12/18/2024	SDB3260123069	400.00	0.9535	370.92	381.41	0.0000	4.5800	50.0000	0.0000	(0.0472)	(0.0053)	0.0000	1	(0.0525)	01/06/2025
002100.ZK	12/18/2024	SDB3260123069	100.00	0.9535	92.73	95.35	0.0000	4.5800	50.0000	0.0000	(0.0118)	(0.0013)	0.0000	1	(0.0131)	01/06/2025
002100.ZK	12/18/2024	SDB3260123069	2,200.00	0.9535	2,040.04	2,097.78	0.0000	4.5800	50.0000	0.0000	(0.0291)	(0.0291)	0.0000	1	(0.2887)	01/06/2025
002100.ZK	12/18/2024	SDB3260123069	600.00	0.9535	556.37	572.12	0.0000	4.5800	50.0000	0.0000	(0.0708)	(0.0079)	0.0000	1	(0.0787)	01/06/2025
002100.ZK	12/18/2024	SDB3260123069	300.00	0.9535	278.19	286.06	0.0000	4.5800	50.0000	0.0000	(0.0354)	(0.0040)	0.0000	1	(0.0394)	01/06/2025
002100.ZK	12/18/2024	SDB3260123069	300.00	0.9535	278.19	286.06	0.0000	4.5800	50.0000	0.0000	(0.0354)	(0.0040)	0.0000	1	(0.0394)	01/06/2025
002100.ZK	12/18/2024	SDB3260123069	20,200.00	0.9535	18,731.24	19,261.45	0.0000	4.5800	50.0000	0.0000	(2.3830)	(0.2675)	0.0000	1	(2.6505)	01/06/2025
002100.ZK	12/18/2024	SDB3260123069	6,000.00	0.9535	5,563.73	5,721.22	0.0000	4.5800	50.0000	0.0000	(0.7078)	(0.0795)	0.0000	1	(0.7873)	01/06/2025
002100.ZK	12/18/2024	SDB3260123069	100.00	0.9535	92.73	95.35	0.0000	4.5800	50.0000	0.0000	(0.0118)	(0.0013)	0.0000	1	(0.0131)	01/06/2025
002100.ZK	12/18/2024	SDB3260123069	800.00	0.9535	741.83	762.83	0.0000	4.5800	50.0000	0.0000	(0.0944)	(0.0106)	0.0000	1	(0.1050)	01/06/2025
002100.ZK	12/18/2024	SDB3260123069	1,700.00	0.9535	1,576.39	1,621.01	0.0000	4.5800	50.0000	0.0000	(0.2006)	(0.0225)	0.0000	1	(0.2231)	01/06/2025
002100.ZK	12/18/2024	SDB3260123069	5,500.00	0.9535	5,100.09	5,244.45	0.0000	4.5800	50.0000	0.0000	(0.6488)	(0.0728)	0.0000	1	(0.7217)	01/06/2025
002100.ZK	12/18/2024	SDB3260123069	8,100.00	0.9535	7,511.04	7,723.65	0.0000	4.5800	50.0000	0.0000	(0.9556)	(0.1073)	0.0000	1	(1.0628)	01/06/2025
002100.ZK	12/18/2024	SDB3260123069	2,600.00	0.9535	2,410.95	2,479.20	0.0000	4.5800	50.0000	0.0000	(0.3067)	(0.0344)	0.0000	1	(0.3412)	01/06/2025
002100.ZK	12/18/2024	SDB3260123069	600.00	0.9535	556.37	572.12	0.0000	4.5800	50.0000	0.0000	(0.0708)	(0.0079)	0.0000	1	(0.0787)	01/06/2025
002100.ZK	12/18/2024	SDB3260123069	700.00	0.9535	649.10	667.48	0.0000	4.5800	50.0000	0.0000	(0.0826)	(0.0093)	0.0000	1	(0.0919)	01/06/2025
002100.ZK	12/17/2024	SDB3260123069	400.00	0.9744	370.92	389.75	0.0000	4.5800	50.0000	0.0000	(0.0472)	(0.0054)	0.0000	1	(0.0526)	01/06/2025
002100.ZK	12/17/2024	SDB3260123069	100.00	0.9744	92.73	97.44	0.0000	4.5800	50.0000	0.0000	(0.0118)	(0.0014)	0.0000	1	(0.0132)	01/06/2025
002100.ZK	12/17/2024	SDB3260123069	2,200.00	0.9744	2,040.04	2,143.64	0.0000	4.5800	50.0000	0.0000	(0.2595)	(0.0298)	0.0000	1	(0.2893)	01/06/2025
002100.ZK	12/17/2024	SDB3260123069	600.00	0.9744	556.37	584.63	0.0000	4.5800	50.0000	0.0000	(0.0708)	(0.0081)	0.0000	1	(0.0789)	01/06/2025
002100.ZK	12/17/2024	SDB3260123069	300.00	0.9744	278.19	292.31	0.0000	4.5800	50.0000	0.0000	(0.0354)	(0.0041)	0.0000	1	(0.0395)	01/06/2025
002100.ZK	12/17/2024	SDB3260123069	300.00	0.9744	278.19	292.31	0.0000	4.5800	50.0000	0.0000	(0.0354)	(0.0041)	0.0000	1	(0.0395)	01/06/2025
002100.ZK	12/17/2024	SDB3260123069	2,700.00	0.9744	2,503.68	2,630.83	0.0000	4.5800	50.0000	0.0000	(0.3185)	(0.0365)	0.0000	1	(0.3551)	01/06/2025
002100.ZK	12/17/2024	SDB3260123069	20,200.00	0.9744	18,731.24	19,682.50	0.0000	4.5800	50.0000	0.0000	(2.3830)	(0.2734)	0.0000	1	(2.6564)	01/06/2025
002100.ZK	12/17/2024	SDB3260123069	7,400.00	0.9744	6,861.94	7,210.42	0.0000	4.5800	50.0000	0.0000	(0.8730)	(0.1001)	0.0000	1	(0.9731)	01/06/2025
002100.ZK	12/17/2024	SDB3260123069	100.00	0.9744	92.73	97.44	0.0000	4.5800	50.0000	0.0000	(0.0118)	(0.0014)	0.0000	1	(0.0132)	01/06/2025
002100.ZK	12/17/2024	SDB3260123069	800.00	0.9744	741.83	779.50	0.0000	4.5800	50.0000	0.0000	(0.0944)	(0.0108)	0.0000	1	(0.1052)	01/06/2025
002100.ZK	12/17/2024	SDB3260123069	1,700.00	0.9744	1,576.39	1,656.45	0.0000	4.5800	50.0000	0.0000	(0.2006)	(0.0230)	0.0000	1	(0.2236)	01/06/2025
002100.ZK	12/17/2024	SDB3260123069	5,500.00	0.9744	5,100.09	5,359.10	0.0000	4.5800	50.0000	0.0000	(0.6488)	(0.0744)	0.0000	1	(0.7233)	01/06/2025
002100.ZK	12/17/2024	SDB3260123069	8,100.00	0.9744	7,511.04	7,892.49	0.0000	4.5800	50.0000	0.0000	(0.9556)	(0.1096)	0.0000	1	(1.0652)	01/06/2025
002100.ZK	12/17/2024	SDB3260123069	2,600.00	0.9744	2,410.95	2,533.39	0.0000	4.5800	50.0000	0.0000	(0.3067)	(0.0352)	0.0000	1	(0.3419)	01/06/2025
002100.ZK	12/17/2024	SDB3260123069	600.00	0.9744	556.37	584.63	0.0000	4.5800	50.0000	0.0000	(0.0708)	(0.0081)	0.0000	1	(0.0789)	01/06/2025
002100.ZK	12/17/2024	SDB3260123069	700.00	0.9744	649.10	682.07	0.0000	4.5800	50.0000	0.0000	(0.0826)	(0.0095)	0.0000	1	(0.0921)	01/06/2025
002100.ZK	12/16/2024	SDB3260123069	400.00	0.9591	370.92	383.65	0.0000	4.5800	50.0000	0.0000	(0.0472)	(0.0053)	0.0000	1	(0.0525)	01/06/2025
002100.ZK	12/16/2024	SDB3260123069	100.00	0.9591	92.73	95.91	0.0000	4.5800	50.0000	0.0000	(0.0118)	(0.0013)	0.0000	1	(0.0131)	01/06/2025
002100.ZK	12/16/2024	SDB3260123069	2,200.00	0.9591	2,040.04	2,110.06	0.0000	4.5800	50.0000	0.0000	(0.2595)	(0.0293)	0.0000	1	(0.2888)	01/06/2025
002100.ZK	12/16/2024	SDB3260123069	600.00	0.9591	556.37	575.47	0.0000	4.5800	50.0000	0.0000	(0.0708)	(0.0080)	0.0000	1	(0.0788)	01/06/2025
002100.ZK	12/16/2024	SDB3260123069	300.00	0.9591	278.19	287.74	0.0000	4.5800	50.0000	0.0000	(0.0354)	(0.0040)	0.0000	1	(0.0394)	01/06/2025
002100.ZK	12/16/2024	SDB3260123069	300.00	0.9591	278.19	287.74	0.0000	4.5800	50.0000	0.0000	(0.0354)	(0.0040)	0.0000	1	(0.0394)	01/06/2025
002100.ZK	12/16/2024	SDB3260123069	2,700.00	0.9591	2,503.68	2,589.62	0.0000	4.5800	50.0000	0.0000	(0.3185)	(0.0360)	0.0000	1	(0.3545)	01/06/2025
002100.ZK	12/16/2024	SDB3260123069	20,200.00	0.9591	18,731.24	19,374.22	0.0000	4.5800	50.0000	0.0000	(2.3830)	(0.2691)	0.0000	1	(2.6521)	01/06/2025
002100.ZK	12/16/2024	SDB3260123069	7,400.00	0.9591	6,861.94	7,097.49	0.0000	4.5800	50.0000	0.0000	(0.8730)	(0.0986)	0.0000	1	(0.9716)	01/06/2025
002100.ZK	12/16/2024	SDB3260123069	100.00	0.9591	92.73	95.91	0.0000	4.5800	50.0000	0.0000	(0.0118)	(0.0013)	0.0000	1	(0.0131)	01/06/2025
002100.ZK	12/16/2024	SDB3260123069	800.00	0.9591	741.83	767.30	0.0000	4.5800	50.0000	0.0000	(0.0944)	(0.0107)	0.0000	1	(0.1050)	01/06/2025
002100.ZK	12/16/2024	SDB3260123069	1,700.00	0.9591	1,576.39	1,630.50	0.0000	4.5800	50.0000	0.0000	(0.2006)	(0.0226)	0.0000	1	(0.2232)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
XINJIANG TIANKANG ANIMAL SCIENCE BIO-TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002100.ZK	12/16/2024	SDB3260123069	5,500.00	0.9591	5,100.09	5,275.16	0.0000	4.5800	50.0000	0.0000	(0.6488)	(0.0733)	0.0000	1	(0.7221)	01/06/2025
002100.ZK	12/16/2024	SDB3260123069	8,100.00	0.9591	7,511.04	7,768.87	0.0000	4.5800	50.0000	0.0000	(0.9556)	(0.1079)	0.0000	1	(1.0635)	01/06/2025
002100.ZK	12/16/2024	SDB3260123069	2,600.00	0.9591	2,410.95	2,493.71	0.0000	4.5800	50.0000	0.0000	(0.3067)	(0.0346)	0.0000	1	(0.3414)	01/06/2025
002100.ZK	12/16/2024	SDB3260123069	600.00	0.9591	556.37	575.47	0.0000	4.5800	50.0000	0.0000	(0.0708)	(0.0080)	0.0000	1	(0.0788)	01/06/2025
002100.ZK	12/16/2024	SDB3260123069	700.00	0.9591	649.10	671.38	0.0000	4.5800	50.0000	0.0000	(0.0826)	(0.0093)	0.0000	1	(0.0919)	01/06/2025
002100.ZK	12/13/2024	SDB3260123069	400.00	0.9512	370.92	380.47	0.0000	4.5800	50.0000	0.0000	(0.1416)	(0.0159)	0.0000	3	(0.1574)	01/06/2025
002100.ZK	12/13/2024	SDB3260123069	100.00	0.9512	92.73	95.12	0.0000	4.5800	50.0000	0.0000	(0.0354)	(0.0040)	0.0000	3	(0.0394)	01/06/2025
002100.ZK	12/13/2024	SDB3260123069	2,200.00	0.9512	2,040.04	2,092.56	0.0000	4.5800	50.0000	0.0000	(0.7786)	(0.0872)	0.0000	3	(0.8658)	01/06/2025
002100.ZK	12/13/2024	SDB3260123069	600.00	0.9512	556.37	570.70	0.0000	4.5800	50.0000	0.0000	(0.2123)	(0.0238)	0.0000	3	(0.2361)	01/06/2025
002100.ZK	12/13/2024	SDB3260123069	300.00	0.9512	278.19	285.35	0.0000	4.5800	50.0000	0.0000	(0.1062)	(0.0119)	0.0000	3	(0.1181)	01/06/2025
002100.ZK	12/13/2024	SDB3260123069	300.00	0.9512	278.19	285.35	0.0000	4.5800	50.0000	0.0000	(0.1062)	(0.0119)	0.0000	3	(0.1181)	01/06/2025
002100.ZK	12/13/2024	SDB3260123069	2,700.00	0.9512	2,503.68	2,568.15	0.0000	4.5800	50.0000	0.0000	(0.9556)	(0.1070)	0.0000	3	(1.0626)	01/06/2025
002100.ZK	12/13/2024	SDB3260123069	20,200.00	0.9512	18,731.24	19,213.53	0.0000	4.5800	50.0000	0.0000	(7.1491)	(0.8006)	0.0000	3	(7.9497)	01/06/2025
002100.ZK	12/13/2024	SDB3260123069	7,400.00	0.9512	6,861.94	7,038.62	0.0000	4.5800	50.0000	0.0000	(2.6190)	(0.2933)	0.0000	3	(2.9122)	01/06/2025
002100.ZK	12/13/2024	SDB3260123069	100.00	0.9512	92.73	95.12	0.0000	4.5800	50.0000	0.0000	(0.0354)	(0.0040)	0.0000	3	(0.0394)	01/06/2025
002100.ZK	12/13/2024	SDB3260123069	800.00	0.9512	741.83	760.93	0.0000	4.5800	50.0000	0.0000	(0.2831)	(0.0317)	0.0000	3	(0.3148)	01/06/2025
002100.ZK	12/13/2024	SDB3260123069	1,700.00	0.9512	1,576.39	1,616.98	0.0000	4.5800	50.0000	0.0000	(0.6017)	(0.0674)	0.0000	3	(0.6690)	01/06/2025
002100.ZK	12/13/2024	SDB3260123069	5,500.00	0.9512	5,100.09	5,231.41	0.0000	4.5800	50.0000	0.0000	(1.9465)	(0.2180)	0.0000	3	(2.1645)	01/06/2025
002100.ZK	12/13/2024	SDB3260123069	8,100.00	0.9512	7,511.04	7,704.44	0.0000	4.5800	50.0000	0.0000	(2.8667)	(0.3210)	0.0000	3	(3.1877)	01/06/2025
002100.ZK	12/13/2024	SDB3260123069	2,600.00	0.9512	2,410.95	2,473.03	0.0000	4.5800	50.0000	0.0000	(0.9202)	(0.1030)	0.0000	3	(1.0232)	01/06/2025
002100.ZK	12/13/2024	SDB3260123069	600.00	0.9512	556.37	570.70	0.0000	4.5800	50.0000	0.0000	(0.2123)	(0.0238)	0.0000	3	(0.2361)	01/06/2025
002100.ZK	12/13/2024	SDB3260123069	700.00	0.9512	649.10	665.82	0.0000	4.5800	50.0000	0.0000	(0.2477)	(0.0277)	0.0000	3	(0.2755)	01/06/2025
002100.ZK	12/12/2024	SDB3260123069	400.00	0.9271	370.92	370.83	0.0000	4.5800	50.0000	0.0000	(0.0472)	(0.0052)	0.0000	1	(0.0523)	01/06/2025
002100.ZK	12/12/2024	SDB3260123069	100.00	0.9271	92.73	92.71	0.0000	4.5800	50.0000	0.0000	(0.0118)	(0.0013)	0.0000	1	(0.0131)	01/06/2025
002100.ZK	12/12/2024	SDB3260123069	2,200.00	0.9271	2,040.04	2,039.58	0.0000	4.5800	50.0000	0.0000	(0.2595)	(0.0283)	0.0000	1	(0.2879)	01/06/2025
002100.ZK	12/12/2024	SDB3260123069	600.00	0.9271	556.37	556.25	0.0000	4.5800	50.0000	0.0000	(0.0708)	(0.0077)	0.0000	1	(0.0785)	01/06/2025
002100.ZK	12/12/2024	SDB3260123069	300.00	0.9271	278.19	278.12	0.0000	4.5800	50.0000	0.0000	(0.0354)	(0.0039)	0.0000	1	(0.0393)	01/06/2025
002100.ZK	12/12/2024	SDB3260123069	300.00	0.9271	278.19	278.12	0.0000	4.5800	50.0000	0.0000	(0.0354)	(0.0039)	0.0000	1	(0.0393)	01/06/2025
002100.ZK	12/12/2024	SDB3260123069	2,700.00	0.9271	2,503.68	2,503.12	0.0000	4.5800	50.0000	0.0000	(0.3185)	(0.0348)	0.0000	1	(0.3533)	01/06/2025
002100.ZK	12/12/2024	SDB3260123069	20,200.00	0.9271	18,731.24	18,727.04	0.0000	4.5800	50.0000	0.0000	(2.3830)	(0.2601)	0.0000	1	(2.6431)	01/06/2025
002100.ZK	12/12/2024	SDB3260123069	7,400.00	0.9271	6,861.94	6,860.40	0.0000	4.5800	50.0000	0.0000	(0.8730)	(0.0953)	0.0000	1	(0.9683)	01/06/2025
002100.ZK	12/12/2024	SDB3260123069	100.00	0.9271	92.73	92.71	0.0000	4.5800	50.0000	0.0000	(0.0118)	(0.0013)	0.0000	1	(0.0131)	01/06/2025
002100.ZK	12/12/2024	SDB3260123069	800.00	0.9271	741.83	741.66	0.0000	4.5800	50.0000	0.0000	(0.0944)	(0.0103)	0.0000	1	(0.1047)	01/06/2025
002100.ZK	12/12/2024	SDB3260123069	1,700.00	0.9271	1,576.39	1,576.04	0.0000	4.5800	50.0000	0.0000	(0.2006)	(0.0219)	0.0000	1	(0.2224)	01/06/2025
002100.ZK	12/12/2024	SDB3260123069	5,500.00	0.9271	5,100.09	5,098.95	0.0000	4.5800	50.0000	0.0000	(0.6488)	(0.0708)	0.0000	1	(0.7197)	01/06/2025
002100.ZK	12/12/2024	SDB3260123069	8,100.00	0.9271	7,511.04	7,509.36	0.0000	4.5800	50.0000	0.0000	(0.1043)	(0.0143)	0.0000	1	(1.0599)	01/06/2025
002100.ZK	12/12/2024	SDB3260123069	2,600.00	0.9271	2,410.95	2,410.41	0.0000	4.5800	50.0000	0.0000	(0.3067)	(0.0335)	0.0000	1	(0.3402)	01/06/2025
002100.ZK	12/12/2024	SDB3260123069	600.00	0.9271	556.37	556.25	0.0000	4.5800	50.0000	0.0000	(0.0708)	(0.0077)	0.0000	1	(0.0785)	01/06/2025
002100.ZK	12/12/2024	SDB3260123069	700.00	0.9271	649.10	648.96	0.0000	4.5800	50.0000	0.0000	(0.0826)	(0.0090)	0.0000	1	(0.0916)	01/06/2025
002100.ZK	12/11/2024	SDB3260123069	400.00	0.9348	370.92	373.93	0.0000	4.5800	50.0000	0.0000	(0.0472)	(0.0052)	0.0000	1	(0.0524)	01/06/2025
002100.ZK	12/11/2024	SDB3260123069	100.00	0.9348	92.73	93.48	0.0000	4.5800	50.0000	0.0000	(0.0118)	(0.0013)	0.0000	1	(0.0131)	01/06/2025
002100.ZK	12/11/2024	SDB3260123069	2,200.00	0.9348	2,040.04	2,056.64	0.0000	4.5800	50.0000	0.0000	(0.2595)	(0.0286)	0.0000	1	(0.2881)	01/06/2025
002100.ZK	12/11/2024	SDB3260123069	600.00	0.9348	556.37	560.90	0.0000	4.5800	50.0000	0.0000	(0.0708)	(0.0078)	0.0000	1	(0.0786)	01/06/2025
002100.ZK	12/11/2024	SDB3260123069	300.00	0.9348	278.19	280.45	0.0000	4.5800	50.0000	0.0000	(0.0354)	(0.0039)	0.0000	1	(0.0393)	01/06/2025
002100.ZK	12/11/2024	SDB3260123069	300.00	0.9348	278.19	280.45	0.0000	4.5800	50.0000	0.0000	(0.0354)	(0.0039)	0.0000	1	(0.0393)	01/06/2025
002100.ZK	12/11/2024	SDB3260123069	2,700.00	0.9348	2,503.68	2,524.06	0.0000	4.5800	50.0000	0.0000	(0.3185)	(0.0351)	0.0000	1	(0.3536)	01/06/2025
002100.ZK	12/11/2024	SDB3260123069	20,200.00	0.9348	18,731.24	18,883.71	0.0000	4.5800	50.0000	0.0000	(2.3830)	(0.2623)	0.0000	1	(2.6453)	01/06/2025
002100.ZK	12/11/2024	SDB3260123069	7,400.00	0.9348	6,861.94	6,917.79	0.0000	4.5800	50.0000	0.0000	(0.8730)	(0.0961)	0.0000	1	(0.9691)	01/06/2025
002100.ZK	12/11/2024	SDB3260123069	100.00	0.9348	92.73	93.48	0.0000	4.5800	50.0000	0.0000	(0.0118)	(0.0013)	0.0000	1	(0.0131)	01/06/2025
002100.ZK	12/11/2024	SDB3260123069	800.00	0.9348	741.83	747.87	0.0000	4.5800	50.0000	0.0000	(0.0944)	(0.0104)	0.0000	1	(0.1048)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
XINJIANG TIANKANG ANIMAL SCIENCE BIO-TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002100.ZK	12/11/2024	SDB3260123069	1,700.00	0.9348	1,576.39	1,589.22	0.0000	4.5800	50.0000	0.0000	(0.2006)	(0.0221)	0.0000	1	(0.2226)	01/06/2025
002100.ZK	12/11/2024	SDB3260123069	5,500.00	0.9348	5,100.09	5,141.60	0.0000	4.5800	50.0000	0.0000	(0.6488)	(0.0714)	0.0000	1	(0.7203)	01/06/2025
002100.ZK	12/11/2024	SDB3260123069	8,100.00	0.9348	7,511.04	7,572.18	0.0000	4.5800	50.0000	0.0000	(0.9556)	(0.1052)	0.0000	1	(1.0607)	01/06/2025
002100.ZK	12/11/2024	SDB3260123069	2,600.00	0.9348	2,410.95	2,430.58	0.0000	4.5800	50.0000	0.0000	(0.3067)	(0.0338)	0.0000	1	(0.3405)	01/06/2025
002100.ZK	12/11/2024	SDB3260123069	600.00	0.9348	556.37	560.90	0.0000	4.5800	50.0000	0.0000	(0.0708)	(0.0078)	0.0000	1	(0.0786)	01/06/2025
002100.ZK	12/11/2024	SDB3260123069	700.00	0.9348	649.10	654.39	0.0000	4.5800	50.0000	0.0000	(0.0826)	(0.0091)	0.0000	1	(0.0917)	01/06/2025
002100.ZK	12/10/2024	SDB3260123069	400.00	0.9181	370.92	367.25	0.0000	4.5800	50.0000	0.0000	(0.0472)	(0.0051)	0.0000	1	(0.0523)	01/06/2025
002100.ZK	12/10/2024	SDB3260123069	100.00	0.9181	92.73	91.81	0.0000	4.5800	50.0000	0.0000	(0.0118)	(0.0013)	0.0000	1	(0.0131)	01/06/2025
002100.ZK	12/10/2024	SDB3260123069	2,200.00	0.9181	2,040.04	2,019.90	0.0000	4.5800	50.0000	0.0000	(0.2595)	(0.0281)	0.0000	1	(0.2876)	01/06/2025
002100.ZK	12/10/2024	SDB3260123069	600.00	0.9181	556.37	550.88	0.0000	4.5800	50.0000	0.0000	(0.0708)	(0.0077)	0.0000	1	(0.0784)	01/06/2025
002100.ZK	12/10/2024	SDB3260123069	300.00	0.9181	278.19	275.44	0.0000	4.5800	50.0000	0.0000	(0.0354)	(0.0038)	0.0000	1	(0.0392)	01/06/2025
002100.ZK	12/10/2024	SDB3260123069	300.00	0.9181	278.19	275.44	0.0000	4.5800	50.0000	0.0000	(0.0354)	(0.0038)	0.0000	1	(0.0392)	01/06/2025
002100.ZK	12/10/2024	SDB3260123069	3,700.00	0.9181	3,430.97	3,397.11	0.0000	4.5800	50.0000	0.0000	(0.4365)	(0.0472)	0.0000	1	(0.4837)	01/06/2025
002100.ZK	12/10/2024	SDB3260123069	20,200.00	0.9181	18,731.24	18,546.37	0.0000	4.5800	50.0000	0.0000	(2.3830)	(0.2576)	0.0000	1	(2.6406)	01/06/2025
002100.ZK	12/10/2024	SDB3260123069	7,400.00	0.9181	6,861.94	6,794.21	0.0000	4.5800	50.0000	0.0000	(0.8730)	(0.0944)	0.0000	1	(0.9674)	01/06/2025
002100.ZK	12/10/2024	SDB3260123069	100.00	0.9181	92.73	91.81	0.0000	4.5800	50.0000	0.0000	(0.0118)	(0.0013)	0.0000	1	(0.0131)	01/06/2025
002100.ZK	12/10/2024	SDB3260123069	800.00	0.9181	741.83	734.51	0.0000	4.5800	50.0000	0.0000	(0.0944)	(0.0102)	0.0000	1	(0.1046)	01/06/2025
002100.ZK	12/10/2024	SDB3260123069	1,700.00	0.9181	1,576.39	1,560.83	0.0000	4.5800	50.0000	0.0000	(0.2006)	(0.0217)	0.0000	1	(0.2222)	01/06/2025
002100.ZK	12/10/2024	SDB3260123069	5,500.00	0.9181	5,100.09	5,049.75	0.0000	4.5800	50.0000	0.0000	(0.6488)	(0.0701)	0.0000	1	(0.7190)	01/06/2025
002100.ZK	12/10/2024	SDB3260123069	8,100.00	0.9181	7,511.04	7,436.91	0.0000	4.5800	50.0000	0.0000	(0.9556)	(0.1033)	0.0000	1	(1.0589)	01/06/2025
002100.ZK	12/10/2024	SDB3260123069	2,600.00	0.9181	2,410.95	2,387.16	0.0000	4.5800	50.0000	0.0000	(0.3067)	(0.0332)	0.0000	1	(0.3399)	01/06/2025
002100.ZK	12/10/2024	SDB3260123069	600.00	0.9181	556.37	550.88	0.0000	4.5800	50.0000	0.0000	(0.0708)	(0.0077)	0.0000	1	(0.0784)	01/06/2025
002100.ZK	12/10/2024	SDB3260123069	700.00	0.9181	649.10	642.70	0.0000	4.5800	50.0000	0.0000	(0.0826)	(0.0089)	0.0000	1	(0.0915)	01/06/2025
002100.ZK	12/09/2024	SDB3260123069	400.00	0.9197	370.92	367.88	0.0000	4.5800	50.0000	0.0000	(0.0472)	(0.0051)	0.0000	1	(0.0523)	01/06/2025
002100.ZK	12/09/2024	SDB3260123069	100.00	0.9197	92.73	91.97	0.0000	4.5800	50.0000	0.0000	(0.0118)	(0.0013)	0.0000	1	(0.0131)	01/06/2025
002100.ZK	12/09/2024	SDB3260123069	2,200.00	0.9197	2,040.04	2,023.34	0.0000	4.5800	50.0000	0.0000	(0.2595)	(0.0281)	0.0000	1	(0.2876)	01/06/2025
002100.ZK	12/09/2024	SDB3260123069	600.00	0.9197	556.37	551.82	0.0000	4.5800	50.0000	0.0000	(0.0708)	(0.0077)	0.0000	1	(0.0784)	01/06/2025
002100.ZK	12/09/2024	SDB3260123069	300.00	0.9197	278.19	275.91	0.0000	4.5800	50.0000	0.0000	(0.0354)	(0.0038)	0.0000	1	(0.0392)	01/06/2025
002100.ZK	12/09/2024	SDB3260123069	300.00	0.9197	278.19	275.91	0.0000	4.5800	50.0000	0.0000	(0.0354)	(0.0038)	0.0000	1	(0.0392)	01/06/2025
002100.ZK	12/09/2024	SDB3260123069	3,700.00	0.9197	3,430.97	3,402.88	0.0000	4.5800	50.0000	0.0000	(0.4365)	(0.0473)	0.0000	1	(0.4838)	01/06/2025
002100.ZK	12/09/2024	SDB3260123069	20,200.00	0.9197	18,731.24	18,577.90	0.0000	4.5800	50.0000	0.0000	(2.3830)	(0.2580)	0.0000	1	(2.6411)	01/06/2025
002100.ZK	12/09/2024	SDB3260123069	7,400.00	0.9197	6,861.94	6,805.77	0.0000	4.5800	50.0000	0.0000	(0.8730)	(0.0945)	0.0000	1	(0.9675)	01/06/2025
002100.ZK	12/09/2024	SDB3260123069	100.00	0.9197	92.73	91.97	0.0000	4.5800	50.0000	0.0000	(0.0118)	(0.0013)	0.0000	1	(0.0131)	01/06/2025
002100.ZK	12/09/2024	SDB3260123069	800.00	0.9197	741.83	735.76	0.0000	4.5800	50.0000	0.0000	(0.0944)	(0.0102)	0.0000	1	(0.1046)	01/06/2025
002100.ZK	12/09/2024	SDB3260123069	1,700.00	0.9197	1,576.39	1,563.49	0.0000	4.5800	50.0000	0.0000	(0.2006)	(0.0217)	0.0000	1	(0.2223)	01/06/2025
002100.ZK	12/09/2024	SDB3260123069	5,500.00	0.9197	5,100.09	5,058.34	0.0000	4.5800	50.0000	0.0000	(0.6488)	(0.0703)	0.0000	1	(0.7191)	01/06/2025
002100.ZK	12/09/2024	SDB3260123069	8,100.00	0.9197	7,511.04	7,449.55	0.0000	4.5800	50.0000	0.0000	(0.9556)	(0.1035)	0.0000	1	(1.0590)	01/06/2025
002100.ZK	12/09/2024	SDB3260123069	2,600.00	0.9197	2,410.95	2,391.21	0.0000	4.5800	50.0000	0.0000	(0.3067)	(0.0332)	0.0000	1	(0.3399)	01/06/2025
002100.ZK	12/09/2024	SDB3260123069	600.00	0.9197	556.37	551.82	0.0000	4.5800	50.0000	0.0000	(0.0708)	(0.0077)	0.0000	1	(0.0784)	01/06/2025
002100.ZK	12/09/2024	SDB3260123069	700.00	0.9197	649.10	643.79	0.0000	4.5800	50.0000	0.0000	(0.0826)	(0.0089)	0.0000	1	(0.0915)	01/06/2025
002100.ZK	12/06/2024	SDB3260123069	400.00	0.9371	370.92	374.82	0.0000	4.5800	50.0000	0.0000	(0.1416)	(0.0156)	0.0000	3	(0.1572)	01/06/2025
002100.ZK	12/06/2024	SDB3260123069	100.00	0.9371	92.73	93.70	0.0000	4.5800	50.0000	0.0000	(0.0354)	(0.0039)	0.0000	3	(0.0393)	01/06/2025
002100.ZK	12/06/2024	SDB3260123069	2,200.00	0.9371	2,040.04	2,061.51	0.0000	4.5800	50.0000	0.0000	(0.7786)	(0.0859)	0.0000	3	(0.8645)	01/06/2025
002100.ZK	12/06/2024	SDB3260123069	600.00	0.9371	556.37	562.23	0.0000	4.5800	50.0000	0.0000	(0.2123)	(0.0234)	0.0000	3	(0.2358)	01/06/2025
002100.ZK	12/06/2024	SDB3260123069	300.00	0.9371	278.19	281.12	0.0000	4.5800	50.0000	0.0000	(0.1062)	(0.0117)	0.0000	3	(0.1179)	01/06/2025
002100.ZK	12/06/2024	SDB3260123069	300.00	0.9371	278.19	281.12	0.0000	4.5800	50.0000	0.0000	(0.1062)	(0.0117)	0.0000	3	(0.1179)	01/06/2025
002100.ZK	12/06/2024	SDB3260123069	3,700.00	0.9371	3,430.97	3,467.09	0.0000	4.5800	50.0000	0.0000	(1.3095)	(0.1445)	0.0000	3	(1.4539)	01/06/2025
002100.ZK	12/06/2024	SDB3260123069	20,200.00	0.9371	18,731.24	18,928.41	0.0000	4.5800	50.0000	0.0000	(7.1491)	(0.7887)	0.0000	3	(7.9378)	01/06/2025
002100.ZK	12/06/2024	SDB3260123069	7,400.00	0.9371	6,861.94	6,934.17	0.0000	4.5800	50.0000	0.0000	(2.6190)	(0.2889)	0.0000	3	(2.9079)	01/06/2025
002100.ZK	12/06/2024	SDB3260123069	100.00	0.9371	92.73	93.70	0.0000	4.5800	50.0000	0.0000	(0.0354)	(0.0039)	0.0000	3	(0.0393)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
XINJIANG TIANKANG ANIMAL SCIENCE BIO-TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002100.ZK	12/06/2024	SDB3260123069	800.00	0.9371	741.83	749.64	0.0000	4.5800	50.0000	0.0000	(0.2831)	(0.0312)	0.0000	3	(0.3144)	01/06/2025
002100.ZK	12/06/2024	SDB3260123069	1,700.00	0.9371	1,576.39	1,592.98	0.0000	4.5800	50.0000	0.0000	(0.6017)	(0.0664)	0.0000	3	(0.6680)	01/06/2025
002100.ZK	12/06/2024	SDB3260123069	5,500.00	0.9371	5,100.09	5,153.78	0.0000	4.5800	50.0000	0.0000	(1.9465)	(0.2147)	0.0000	3	(2.1613)	01/06/2025
002100.ZK	12/06/2024	SDB3260123069	8,100.00	0.9371	7,511.04	7,590.10	0.0000	4.5800	50.0000	0.0000	(2.8667)	(0.3163)	0.0000	3	(3.1830)	01/06/2025
002100.ZK	12/06/2024	SDB3260123069	2,600.00	0.9371	2,410.95	2,436.33	0.0000	4.5800	50.0000	0.0000	(0.9202)	(0.1015)	0.0000	3	(1.0217)	01/06/2025
002100.ZK	12/06/2024	SDB3260123069	600.00	0.9371	556.37	562.23	0.0000	4.5800	50.0000	0.0000	(0.2123)	(0.0234)	0.0000	3	(0.2358)	01/06/2025
002100.ZK	12/06/2024	SDB3260123069	700.00	0.9371	649.10	655.93	0.0000	4.5800	50.0000	0.0000	(0.2477)	(0.0273)	0.0000	3	(0.2751)	01/06/2025
002100.ZK	12/05/2024	SDB3260123069	400.00	0.9360	370.92	374.39	0.0000	4.5800	50.0000	0.0000	(0.0472)	(0.0052)	0.0000	1	(0.0524)	01/06/2025
002100.ZK	12/05/2024	SDB3260123069	100.00	0.9360	92.73	93.60	0.0000	4.5800	50.0000	0.0000	(0.0118)	(0.0013)	0.0000	1	(0.0131)	01/06/2025
002100.ZK	12/05/2024	SDB3260123069	2,200.00	0.9360	2,040.04	2,059.14	0.0000	4.5800	50.0000	0.0000	(0.2595)	(0.0286)	0.0000	1	(0.2881)	01/06/2025
002100.ZK	12/05/2024	SDB3260123069	600.00	0.9360	556.37	561.58	0.0000	4.5800	50.0000	0.0000	(0.0708)	(0.0078)	0.0000	1	(0.0786)	01/06/2025
002100.ZK	12/05/2024	SDB3260123069	300.00	0.9360	278.19	280.79	0.0000	4.5800	50.0000	0.0000	(0.0354)	(0.0039)	0.0000	1	(0.0393)	01/06/2025
002100.ZK	12/05/2024	SDB3260123069	300.00	0.9360	278.19	280.79	0.0000	4.5800	50.0000	0.0000	(0.0354)	(0.0039)	0.0000	1	(0.0393)	01/06/2025
002100.ZK	12/05/2024	SDB3260123069	3,700.00	0.9360	3,430.97	3,463.09	0.0000	4.5800	50.0000	0.0000	(0.4365)	(0.0481)	0.0000	1	(0.4846)	01/06/2025
002100.ZK	12/05/2024	SDB3260123069	20,200.00	0.9360	18,731.24	18,906.61	0.0000	4.5800	50.0000	0.0000	(2.3830)	(0.2626)	0.0000	1	(2.6456)	01/06/2025
002100.ZK	12/05/2024	SDB3260123069	7,400.00	0.9360	6,861.94	6,926.19	0.0000	4.5800	50.0000	0.0000	(0.8730)	(0.0962)	0.0000	1	(0.9692)	01/06/2025
002100.ZK	12/05/2024	SDB3260123069	100.00	0.9360	92.73	93.60	0.0000	4.5800	50.0000	0.0000	(0.0118)	(0.0013)	0.0000	1	(0.0131)	01/06/2025
002100.ZK	12/05/2024	SDB3260123069	800.00	0.9360	741.83	748.78	0.0000	4.5800	50.0000	0.0000	(0.0944)	(0.0104)	0.0000	1	(0.1048)	01/06/2025
002100.ZK	12/05/2024	SDB3260123069	1,700.00	0.9360	1,576.39	1,591.15	0.0000	4.5800	50.0000	0.0000	(0.2006)	(0.0221)	0.0000	1	(0.2227)	01/06/2025
002100.ZK	12/05/2024	SDB3260123069	5,500.00	0.9360	5,100.09	5,147.84	0.0000	4.5800	50.0000	0.0000	(0.6488)	(0.0715)	0.0000	1	(0.7203)	01/06/2025
002100.ZK	12/05/2024	SDB3260123069	8,100.00	0.9360	7,511.04	7,581.37	0.0000	4.5800	50.0000	0.0000	(0.9556)	(0.1053)	0.0000	1	(1.0609)	01/06/2025
002100.ZK	12/05/2024	SDB3260123069	2,600.00	0.9360	2,410.95	2,433.52	0.0000	4.5800	50.0000	0.0000	(0.3067)	(0.0338)	0.0000	1	(0.3405)	01/06/2025
002100.ZK	12/05/2024	SDB3260123069	600.00	0.9360	556.37	561.58	0.0000	4.5800	50.0000	0.0000	(0.0708)	(0.0078)	0.0000	1	(0.0786)	01/06/2025
002100.ZK	12/05/2024	SDB3260123069	700.00	0.9360	649.10	655.18	0.0000	4.5800	50.0000	0.0000	(0.0826)	(0.0091)	0.0000	1	(0.0917)	01/06/2025
002100.ZK	12/04/2024	SDB3260123069	400.00	0.9273	370.92	370.92	0.0000	4.5800	50.0000	0.0000	(0.0472)	(0.0052)	0.0000	1	(0.0523)	01/06/2025
002100.ZK	12/04/2024	SDB3260123069	100.00	0.9273	92.73	92.73	0.0000	4.5800	50.0000	0.0000	(0.0118)	(0.0013)	0.0000	1	(0.0131)	01/06/2025
002100.ZK	12/04/2024	SDB3260123069	2,200.00	0.9273	2,040.04	2,040.04	0.0000	4.5800	50.0000	0.0000	(0.2595)	(0.0283)	0.0000	1	(0.2879)	01/06/2025
002100.ZK	12/04/2024	SDB3260123069	600.00	0.9273	556.37	556.37	0.0000	4.5800	50.0000	0.0000	(0.0708)	(0.0077)	0.0000	1	(0.0785)	01/06/2025
002100.ZK	12/04/2024	SDB3260123069	300.00	0.9273	278.19	278.19	0.0000	4.5800	50.0000	0.0000	(0.0354)	(0.0039)	0.0000	1	(0.0393)	01/06/2025
002100.ZK	12/04/2024	SDB3260123069	300.00	0.9273	278.19	278.19	0.0000	4.5800	50.0000	0.0000	(0.0354)	(0.0039)	0.0000	1	(0.0393)	01/06/2025
002100.ZK	12/04/2024	SDB3260123069	3,700.00	0.9273	3,430.97	3,430.97	0.0000	4.5800	50.0000	0.0000	(0.4365)	(0.0477)	0.0000	1	(0.4841)	01/06/2025
002100.ZK	12/04/2024	SDB3260123069	20,200.00	0.9273	18,731.24	18,731.24	0.0000	4.5800	50.0000	0.0000	(2.3830)	(0.2602)	0.0000	1	(2.6432)	01/06/2025
002100.ZK	12/04/2024	SDB3260123069	7,400.00	0.9273	6,861.94	6,861.94	0.0000	4.5800	50.0000	0.0000	(0.8730)	(0.0953)	0.0000	1	(0.9683)	01/06/2025
002100.ZK	12/04/2024	SDB3260123069	100.00	0.9273	92.73	92.73	0.0000	4.5800	50.0000	0.0000	(0.0118)	(0.0013)	0.0000	1	(0.0131)	01/06/2025
002100.ZK	12/04/2024	SDB3260123069	800.00	0.9273	741.83	741.83	0.0000	4.5800	50.0000	0.0000	(0.0944)	(0.0103)	0.0000	1	(0.1047)	01/06/2025
002100.ZK	12/04/2024	SDB3260123069	1,700.00	0.9273	1,576.39	1,576.39	0.0000	4.5800	50.0000	0.0000	(0.2006)	(0.0219)	0.0000	1	(0.2224)	01/06/2025
002100.ZK	12/04/2024	SDB3260123069	5,500.00	0.9273	5,100.09	5,100.09	0.0000	4.5800	50.0000	0.0000	(0.6488)	(0.0708)	0.0000	1	(0.7197)	01/06/2025
002100.ZK	12/04/2024	SDB3260123069	8,100.00	0.9273	7,511.04	7,511.04	0.0000	4.5800	50.0000	0.0000	(0.9556)	(0.1043)	0.0000	1	(1.0599)	01/06/2025
002100.ZK	12/04/2024	SDB3260123069	2,600.00	0.9273	2,410.95	2,410.95	0.0000	4.5800	50.0000	0.0000	(0.3067)	(0.0335)	0.0000	1	(0.3402)	01/06/2025
002100.ZK	12/04/2024	SDB3260123069	600.00	0.9273	556.37	556.37	0.0000	4.5800	50.0000	0.0000	(0.0708)	(0.0077)	0.0000	1	(0.0785)	01/06/2025
002100.ZK	12/04/2024	SDB3260123069	700.00	0.9273	649.10	649.10	0.0000	4.5800	50.0000	0.0000	(0.0826)	(0.0090)	0.0000	1	(0.0916)	01/06/2025
TOTAL XINJIANG TIANKANG ANIMAL SCIENCE BIO-TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND											(186.2357)	(20.9304)	0.0000		(207.1661)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
XJ ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND																
000400.ZK	01/03/2025	SDB3260123483	4,800.00	3.8101	17,114.07	18,288.53	0.0000	4.3300	50.0000	0.0000	(6.1753)	(0.7620)	0.0000	3	(6.9374)	01/06/2025
000400.ZK	01/03/2025	SDB3260123483	700.00	3.8101	2,495.80	2,667.08	0.0000	4.3300	50.0000	0.0000	(0.9006)	(0.1111)	0.0000	3	(1.0117)	01/06/2025
000400.ZK	01/03/2025	SDB3260123483	400.00	3.8101	1,426.17	1,524.04	0.0000	4.3300	50.0000	0.0000	(0.5146)	(0.0635)	0.0000	3	(0.5781)	01/06/2025
000400.ZK	01/03/2025	SDB3260123483	200.00	3.8101	713.09	762.02	0.0000	4.3300	50.0000	0.0000	(0.2573)	(0.0318)	0.0000	3	(0.2891)	01/06/2025
000400.ZK	01/03/2025	SDB3260123483	200.00	3.8101	713.09	762.02	0.0000	4.3300	50.0000	0.0000	(0.2573)	(0.0318)	0.0000	3	(0.2891)	01/06/2025
000400.ZK	01/03/2025	SDB3260123483	15,400.00	3.8101	54,907.65	58,675.69	0.0000	4.3300	50.0000	0.0000	(19.8125)	(2.4448)	0.0000	3	(22.2573)	01/06/2025
000400.ZK	01/03/2025	SDB3260123483	500.00	3.8101	1,782.72	1,905.06	0.0000	4.3300	50.0000	0.0000	(0.6433)	(0.0794)	0.0000	3	(0.7226)	01/06/2025
000400.ZK	01/03/2025	SDB3260123483	17,500.00	3.8101	62,395.06	66,676.93	0.0000	4.3300	50.0000	0.0000	(22.5142)	(2.7782)	0.0000	3	(25.2924)	01/06/2025
000400.ZK	01/03/2025	SDB3260123483	12,300.00	3.8101	43,854.81	46,864.35	0.0000	4.3300	50.0000	0.0000	(15.8243)	(1.9527)	0.0000	3	(17.7770)	01/06/2025
000400.ZK	01/03/2025	SDB3260123483	9,100.00	3.8101	32,445.43	34,672.00	0.0000	4.3300	50.0000	0.0000	(11.7074)	(1.4447)	0.0000	3	(13.1521)	01/06/2025
000400.ZK	01/03/2025	SDB3260123483	8,700.00	3.8101	31,019.26	33,147.96	0.0000	4.3300	50.0000	0.0000	(11.1928)	(1.3812)	0.0000	3	(12.5739)	01/06/2025
000400.ZK	01/03/2025	SDB3260123483	500.00	3.8101	1,782.72	1,905.06	0.0000	4.3300	50.0000	0.0000	(0.6433)	(0.0794)	0.0000	3	(0.7226)	01/06/2025
000400.ZK	01/03/2025	SDB3260123483	300.00	3.8101	1,069.63	1,143.03	0.0000	4.3300	50.0000	0.0000	(0.3860)	(0.0476)	0.0000	3	(0.4336)	01/06/2025
000400.ZK	01/03/2025	SDB3260123483	300.00	3.8101	1,069.63	1,143.03	0.0000	4.3300	50.0000	0.0000	(0.3860)	(0.0476)	0.0000	3	(0.4336)	01/06/2025
000400.ZK	01/03/2025	SDB3260123483	2,000.00	3.8101	7,130.86	7,620.22	0.0000	4.3300	50.0000	0.0000	(2.5731)	(0.3175)	0.0000	3	(2.8906)	01/06/2025
000400.ZK	01/03/2025	SDB3260123483	7,100.00	3.8101	25,314.57	27,051.78	0.0000	4.3300	50.0000	0.0000	(9.1343)	(1.1272)	0.0000	3	(10.2615)	01/06/2025
000400.ZK	01/03/2025	SDB3260123483	3,400.00	3.8101	12,122.47	12,954.37	0.0000	4.3300	50.0000	0.0000	(4.3742)	(0.5398)	0.0000	3	(4.9140)	01/06/2025
000400.ZK	01/03/2025	SDB3260123483	7,000.00	3.8101	24,958.02	26,670.77	0.0000	4.3300	50.0000	0.0000	(9.0057)	(1.1113)	0.0000	3	(10.1170)	01/06/2025
000400.ZK	01/03/2025	SDB3260123483	300.00	3.8101	1,069.63	1,143.03	0.0000	4.3300	50.0000	0.0000	(0.3860)	(0.0476)	0.0000	3	(0.4336)	01/06/2025
000400.ZK	01/03/2025	SDB3260123483	3,700.00	3.8101	13,192.10	14,097.41	0.0000	4.3300	50.0000	0.0000	(4.7601)	(0.5874)	0.0000	3	(5.3475)	01/06/2025
000400.ZK	01/03/2025	SDB3260123483	700.00	3.8101	2,495.80	2,667.08	0.0000	4.3300	50.0000	0.0000	(0.9006)	(0.1111)	0.0000	3	(1.0117)	01/06/2025
000400.ZK	01/03/2025	SDB3260123483	800.00	3.8101	2,852.35	3,048.09	0.0000	4.3300	50.0000	0.0000	(1.0292)	(0.1270)	0.0000	3	(1.1562)	01/06/2025
000400.ZK	01/03/2025	SDB3260123483	100.00	3.8101	356.54	381.01	0.0000	4.3300	50.0000	0.0000	(0.1287)	(0.0159)	0.0000	3	(0.1445)	01/06/2025
000400.ZK	01/03/2025	SDB3260123483	1,600.00	3.8101	5,704.69	6,096.18	0.0000	4.3300	50.0000	0.0000	(2.0584)	(0.2540)	0.0000	3	(2.3125)	01/06/2025
000400.ZK	01/03/2025	SDB3260123483	600.00	3.8101	2,139.26	2,286.07	0.0000	4.3300	50.0000	0.0000	(0.7719)	(0.0953)	0.0000	3	(0.8672)	01/06/2025
000400.ZK	01/03/2025	SDB3260123483	300.00	3.8101	1,069.63	1,143.03	0.0000	4.3300	50.0000	0.0000	(0.3860)	(0.0476)	0.0000	3	(0.4336)	01/06/2025
000400.ZK	01/03/2025	SDB3260123483	300.00	3.8101	1,069.63	1,143.03	0.0000	4.3300	50.0000	0.0000	(0.3860)	(0.0476)	0.0000	3	(0.4336)	01/06/2025
000400.ZK	01/03/2025	SDB3260123483	5,300.00	3.8101	18,896.79	20,193.58	0.0000	4.3300	50.0000	0.0000	(6.8186)	(0.8414)	0.0000	3	(7.6600)	01/06/2025
000400.ZK	01/03/2025	SDB3260123483	9,400.00	3.8101	33,515.06	35,815.03	0.0000	4.3300	50.0000	0.0000	(12.0934)	(1.4923)	0.0000	3	(13.5856)	01/06/2025
000400.ZK	01/03/2025	SDB3260123483	10,300.00	3.8101	36,723.95	39,244.13	0.0000	4.3300	50.0000	0.0000	(13.2512)	(1.6352)	0.0000	3	(14.8864)	01/06/2025
000400.ZK	01/03/2025	SDB3260123483	2,600.00	3.8101	9,270.12	9,906.29	0.0000	4.3300	50.0000	0.0000	(3.3450)	(0.4128)	0.0000	3	(3.7577)	01/06/2025
000400.ZK	01/03/2025	SDB3260123483	2,600.00	3.8101	9,270.12	9,906.29	0.0000	4.3300	50.0000	0.0000	(3.3450)	(0.4128)	0.0000	3	(3.7577)	01/06/2025
000400.ZK	01/03/2025	SDB3260123483	800.00	3.8101	2,852.35	3,048.09	0.0000	4.3300	50.0000	0.0000	(1.0292)	(0.1270)	0.0000	3	(1.1562)	01/06/2025
000400.ZK	01/02/2025	SDB3260123483	4,800.00	3.8749	17,114.07	18,599.43	0.0000	4.3300	50.0000	0.0000	(2.0584)	(0.2583)	0.0000	1	(2.3168)	01/06/2025
000400.ZK	01/02/2025	SDB3260123483	700.00	3.8749	2,495.80	2,712.42	0.0000	4.3300	50.0000	0.0000	(0.3002)	(0.0377)	0.0000	1	(0.3379)	01/06/2025
000400.ZK	01/02/2025	SDB3260123483	400.00	3.8749	1,426.17	1,549.95	0.0000	4.3300	50.0000	0.0000	(0.1715)	(0.0215)	0.0000	1	(0.1931)	01/06/2025
000400.ZK	01/02/2025	SDB3260123483	200.00	3.8749	713.09	774.98	0.0000	4.3300	50.0000	0.0000	(0.0858)	(0.0108)	0.0000	1	(0.0965)	01/06/2025
000400.ZK	01/02/2025	SDB3260123483	200.00	3.8749	713.09	774.98	0.0000	4.3300	50.0000	0.0000	(0.0858)	(0.0108)	0.0000	1	(0.0965)	01/06/2025
000400.ZK	01/02/2025	SDB3260123483	15,400.00	3.8749	54,907.65	59,673.17	0.0000	4.3300	50.0000	0.0000	(6.6042)	(0.8288)	0.0000	1	(7.4330)	01/06/2025
000400.ZK	01/02/2025	SDB3260123483	500.00	3.8749	1,782.72	1,937.44	0.0000	4.3300	50.0000	0.0000	(0.2144)	(0.0269)	0.0000	1	(0.2413)	01/06/2025
000400.ZK	01/02/2025	SDB3260123483	17,500.00	3.8749	62,395.06	67,810.42	0.0000	4.3300	50.0000	0.0000	(7.5047)	(0.9418)	0.0000	1	(8.4466)	01/06/2025
000400.ZK	01/02/2025	SDB3260123483	12,300.00	3.8749	43,854.81	47,661.04	0.0000	4.3300	50.0000	0.0000	(5.2748)	(0.6620)	0.0000	1	(5.9367)	01/06/2025
000400.ZK	01/02/2025	SDB3260123483	9,100.00	3.8749	32,445.43	35,261.42	0.0000	4.3300	50.0000	0.0000	(3.9025)	(0.4897)	0.0000	1	(4.3922)	01/06/2025
000400.ZK	01/02/2025	SDB3260123483	8,700.00	3.8749	31,019.26	33,711.46	0.0000	4.3300	50.0000	0.0000	(3.7309)	(0.4682)	0.0000	1	(4.1991)	01/06/2025
000400.ZK	01/02/2025	SDB3260123483	500.00	3.8749	1,782.72	1,937.44	0.0000	4.3300	50.0000	0.0000	(0.2144)	(0.0269)	0.0000	1	(0.2413)	01/06/2025
000400.ZK	01/02/2025	SDB3260123483	300.00	3.8749	1,069.63	1,162.46	0.0000	4.3300	50.0000	0.0000	(0.1287)	(0.0161)	0.0000	1	(0.1448)	01/06/2025
000400.ZK	01/02/2025	SDB3260123483	300.00	3.8749	1,069.63	1,162.46	0.0000	4.3300	50.0000	0.0000	(0.1287)	(0.0161)	0.0000	1	(0.1448)	01/06/2025
000400.ZK	01/02/2025	SDB3260123483	2,000.00	3.8749	7,130.86	7,749.76	0.0000	4.3300	50.0000	0.0000	(0.8577)	(0.1078)	0.0000	1	(0.9653)	01/06/2025
000400.ZK	01/02/2025	SDB3260123483	7,100.00	3.8749	25,314.57	27,511.66	0.0000	4.3300	50.0000	0.0000	(3.0448)	(0.3821)	0.0000	1	(3.4269)	01/06/2025
000400.ZK	01/02/2025	SDB3260123483	3,400.00	3.8749	12,122.47	13,174.60	0.0000	4.3300	50.0000	0.0000	(1.4581)	(0.1830)	0.0000	1	(1.6410)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
XJ ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000400.ZK	01/02/2025	SDB3260123483	7,000.00	3.8749	24,958.02	27,124.17	0.0000	4.3300	50.0000	0.0000	(3.0019)	(0.3767)	0.0000	1	(3.3786)	01/06/2025
000400.ZK	01/02/2025	SDB3260123483	300.00	3.8749	1,069.63	1,162.46	0.0000	4.3300	50.0000	0.0000	(0.1287)	(0.0161)	0.0000	1	(0.1448)	01/06/2025
000400.ZK	01/02/2025	SDB3260123483	3,700.00	3.8749	13,192.10	14,337.06	0.0000	4.3300	50.0000	0.0000	(1.5867)	(0.1991)	0.0000	1	(1.7858)	01/06/2025
000400.ZK	01/02/2025	SDB3260123483	700.00	3.8749	2,495.80	2,712.42	0.0000	4.3300	50.0000	0.0000	(0.3002)	(0.0377)	0.0000	1	(0.3379)	01/06/2025
000400.ZK	01/02/2025	SDB3260123483	800.00	3.8749	2,852.35	3,099.90	0.0000	4.3300	50.0000	0.0000	(0.3431)	(0.0431)	0.0000	1	(0.3861)	01/06/2025
000400.ZK	01/02/2025	SDB3260123483	100.00	3.8749	356.54	387.49	0.0000	4.3300	50.0000	0.0000	(0.0429)	(0.0054)	0.0000	1	(0.0483)	01/06/2025
000400.ZK	01/02/2025	SDB3260123483	1,600.00	3.8749	5,704.69	6,199.81	0.0000	4.3300	50.0000	0.0000	(0.6861)	(0.0861)	0.0000	1	(0.7723)	01/06/2025
000400.ZK	01/02/2025	SDB3260123483	600.00	3.8749	2,139.26	2,324.93	0.0000	4.3300	50.0000	0.0000	(0.2573)	(0.0323)	0.0000	1	(0.2896)	01/06/2025
000400.ZK	01/02/2025	SDB3260123483	300.00	3.8749	1,069.63	1,162.46	0.0000	4.3300	50.0000	0.0000	(0.1287)	(0.0161)	0.0000	1	(0.1448)	01/06/2025
000400.ZK	01/02/2025	SDB3260123483	300.00	3.8749	1,069.63	1,162.46	0.0000	4.3300	50.0000	0.0000	(0.1287)	(0.0161)	0.0000	1	(0.1448)	01/06/2025
000400.ZK	01/02/2025	SDB3260123483	5,300.00	3.8749	18,896.79	20,536.87	0.0000	4.3300	50.0000	0.0000	(2.2729)	(0.2852)	0.0000	1	(2.5581)	01/06/2025
000400.ZK	01/02/2025	SDB3260123483	9,400.00	3.8749	33,515.06	36,423.88	0.0000	4.3300	50.0000	0.0000	(4.0311)	(0.5059)	0.0000	1	(4.5370)	01/06/2025
000400.ZK	01/02/2025	SDB3260123483	10,300.00	3.8749	36,723.95	39,911.27	0.0000	4.3300	50.0000	0.0000	(4.4171)	(0.5543)	0.0000	1	(4.9714)	01/06/2025
000400.ZK	01/02/2025	SDB3260123483	2,600.00	3.8749	9,270.12	10,074.69	0.0000	4.3300	50.0000	0.0000	(1.1150)	(0.1399)	0.0000	1	(1.2549)	01/06/2025
000400.ZK	01/02/2025	SDB3260123483	2,600.00	3.8749	9,270.12	10,074.69	0.0000	4.3300	50.0000	0.0000	(1.1150)	(0.1399)	0.0000	1	(1.2549)	01/06/2025
000400.ZK	01/02/2025	SDB3260123483	800.00	3.8749	2,852.35	3,099.90	0.0000	4.3300	50.0000	0.0000	(0.3431)	(0.0431)	0.0000	1	(0.3861)	01/06/2025
000400.ZK	12/31/2024	SDB3260123483	4,800.00	3.9416	17,114.07	18,919.92	0.0000	4.3300	50.0000	0.0000	(4.1169)	(0.5256)	0.0000	2	(4.6424)	01/06/2025
000400.ZK	12/31/2024	SDB3260123483	700.00	3.9416	2,495.80	2,759.15	0.0000	4.3300	50.0000	0.0000	(0.6004)	(0.0766)	0.0000	2	(0.6770)	01/06/2025
000400.ZK	12/31/2024	SDB3260123483	400.00	3.9416	1,426.17	1,576.66	0.0000	4.3300	50.0000	0.0000	(0.3431)	(0.0438)	0.0000	2	(0.3869)	01/06/2025
000400.ZK	12/31/2024	SDB3260123483	200.00	3.9416	713.09	788.33	0.0000	4.3300	50.0000	0.0000	(0.1715)	(0.0219)	0.0000	2	(0.1934)	01/06/2025
000400.ZK	12/31/2024	SDB3260123483	200.00	3.9416	713.09	788.33	0.0000	4.3300	50.0000	0.0000	(0.1715)	(0.0219)	0.0000	2	(0.1934)	01/06/2025
000400.ZK	12/31/2024	SDB3260123483	15,400.00	3.9416	54,907.65	60,701.39	0.0000	4.3300	50.0000	0.0000	(13.2083)	(1.6861)	0.0000	2	(14.8945)	01/06/2025
000400.ZK	12/31/2024	SDB3260123483	500.00	3.9416	1,782.72	1,970.82	0.0000	4.3300	50.0000	0.0000	(0.4288)	(0.0547)	0.0000	2	(0.4836)	01/06/2025
000400.ZK	12/31/2024	SDB3260123483	17,500.00	3.9416	62,395.06	68,978.86	0.0000	4.3300	50.0000	0.0000	(15.0095)	(1.9161)	0.0000	2	(16.9256)	01/06/2025
000400.ZK	12/31/2024	SDB3260123483	12,300.00	3.9416	43,854.81	48,482.28	0.0000	4.3300	50.0000	0.0000	(10.5495)	(1.3467)	0.0000	2	(11.8962)	01/06/2025
000400.ZK	12/31/2024	SDB3260123483	9,100.00	3.9416	32,445.43	35,869.01	0.0000	4.3300	50.0000	0.0000	(7.8049)	(0.9964)	0.0000	2	(8.8013)	01/06/2025
000400.ZK	12/31/2024	SDB3260123483	8,700.00	3.9416	31,019.26	34,292.35	0.0000	4.3300	50.0000	0.0000	(7.4619)	(0.9526)	0.0000	2	(8.4144)	01/06/2025
000400.ZK	12/31/2024	SDB3260123483	500.00	3.9416	1,782.72	1,970.82	0.0000	4.3300	50.0000	0.0000	(0.4288)	(0.0547)	0.0000	2	(0.4836)	01/06/2025
000400.ZK	12/31/2024	SDB3260123483	300.00	3.9416	1,069.63	1,182.49	0.0000	4.3300	50.0000	0.0000	(0.2573)	(0.0328)	0.0000	2	(0.2902)	01/06/2025
000400.ZK	12/31/2024	SDB3260123483	300.00	3.9416	1,069.63	1,182.49	0.0000	4.3300	50.0000	0.0000	(0.2573)	(0.0328)	0.0000	2	(0.2902)	01/06/2025
000400.ZK	12/31/2024	SDB3260123483	2,000.00	3.9416	7,130.86	7,883.30	0.0000	4.3300	50.0000	0.0000	(1.7154)	(0.2190)	0.0000	2	(1.9343)	01/06/2025
000400.ZK	12/31/2024	SDB3260123483	7,100.00	3.9416	25,314.57	27,985.71	0.0000	4.3300	50.0000	0.0000	(6.0896)	(0.7774)	0.0000	2	(6.8669)	01/06/2025
000400.ZK	12/31/2024	SDB3260123483	3,400.00	3.9416	12,122.47	13,401.61	0.0000	4.3300	50.0000	0.0000	(2.9161)	(0.3723)	0.0000	2	(3.2884)	01/06/2025
000400.ZK	12/31/2024	SDB3260123483	7,000.00	3.9416	24,958.02	27,591.54	0.0000	4.3300	50.0000	0.0000	(6.0038)	(0.7664)	0.0000	2	(6.7702)	01/06/2025
000400.ZK	12/31/2024	SDB3260123483	300.00	3.9416	1,069.63	1,182.49	0.0000	4.3300	50.0000	0.0000	(0.2573)	(0.0328)	0.0000	2	(0.2902)	01/06/2025
000400.ZK	12/31/2024	SDB3260123483	3,700.00	3.9416	13,192.10	14,584.10	0.0000	4.3300	50.0000	0.0000	(3.1734)	(0.4051)	0.0000	2	(3.5785)	01/06/2025
000400.ZK	12/31/2024	SDB3260123483	700.00	3.9416	2,495.80	2,759.15	0.0000	4.3300	50.0000	0.0000	(0.6004)	(0.0766)	0.0000	2	(0.6770)	01/06/2025
000400.ZK	12/31/2024	SDB3260123483	800.00	3.9416	2,852.35	3,153.32	0.0000	4.3300	50.0000	0.0000	(0.6861)	(0.0876)	0.0000	2	(0.7737)	01/06/2025
000400.ZK	12/31/2024	SDB3260123483	100.00	3.9416	356.54	394.16	0.0000	4.3300	50.0000	0.0000	(0.0858)	(0.0109)	0.0000	2	(0.0967)	01/06/2025
000400.ZK	12/31/2024	SDB3260123483	1,600.00	3.9416	5,704.69	6,306.64	0.0000	4.3300	50.0000	0.0000	(1.3723)	(0.1752)	0.0000	2	(1.5475)	01/06/2025
000400.ZK	12/31/2024	SDB3260123483	600.00	3.9416	2,139.26	2,364.99	0.0000	4.3300	50.0000	0.0000	(0.5146)	(0.0657)	0.0000	2	(0.5803)	01/06/2025
000400.ZK	12/31/2024	SDB3260123483	300.00	3.9416	1,069.63	1,182.49	0.0000	4.3300	50.0000	0.0000	(0.2573)	(0.0328)	0.0000	2	(0.2902)	01/06/2025
000400.ZK	12/31/2024	SDB3260123483	300.00	3.9416	1,069.63	1,182.49	0.0000	4.3300	50.0000	0.0000	(0.2573)	(0.0328)	0.0000	2	(0.2902)	01/06/2025
000400.ZK	12/31/2024	SDB3260123483	5,300.00	3.9416	18,896.79	20,890.74	0.0000	4.3300	50.0000	0.0000	(4.5457)	(0.5803)	0.0000	2	(5.1260)	01/06/2025
000400.ZK	12/31/2024	SDB3260123483	9,400.00	3.9416	33,515.06	37,051.50	0.0000	4.3300	50.0000	0.0000	(8.0622)	(1.0292)	0.0000	2	(9.0914)	01/06/2025
000400.ZK	12/31/2024	SDB3260123483	10,300.00	3.9416	36,723.95	40,598.98	0.0000	4.3300	50.0000	0.0000	(8.8342)	(1.1277)	0.0000	2	(9.9619)	01/06/2025
000400.ZK	12/31/2024	SDB3260123483	2,600.00	3.9416	9,270.12	10,248.29	0.0000	4.3300	50.0000	0.0000	(2.2300)	(0.2847)	0.0000	2	(2.5147)	01/06/2025
000400.ZK	12/31/2024	SDB3260123483	2,600.00	3.9416	9,270.12	10,248.29	0.0000	4.3300	50.0000	0.0000	(2.2300)	(0.2847)	0.0000	2	(2.5147)	01/06/2025
000400.ZK	12/31/2024	SDB3260123483	800.00	3.9416	2,852.35	3,153.32	0.0000	4.3300	50.0000	0.0000	(0.6861)	(0.0876)	0.0000	2	(0.7737)	01/06/2025
000400.ZK	12/30/2024	SDB3260123483	4,800.00	3.8780	17,114.07	18,614.30	0.0000	4.3300	50.0000	0.0000	(2.0584)	(0.2585)	0.0000	1	(2.3170)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
XJ ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000400.ZK	12/30/2024	SDB3260123483	700.00	3.8780	2,495.80	2,714.59	0.0000	4.3300	50.0000	0.0000	(0.3002)	(0.0377)	0.0000	1	(0.3379)	01/06/2025
000400.ZK	12/30/2024	SDB3260123483	400.00	3.8780	1,426.17	1,551.19	0.0000	4.3300	50.0000	0.0000	(0.1715)	(0.0215)	0.0000	1	(0.1931)	01/06/2025
000400.ZK	12/30/2024	SDB3260123483	200.00	3.8780	713.09	775.60	0.0000	4.3300	50.0000	0.0000	(0.0858)	(0.0108)	0.0000	1	(0.0965)	01/06/2025
000400.ZK	12/30/2024	SDB3260123483	200.00	3.8780	713.09	775.60	0.0000	4.3300	50.0000	0.0000	(0.0858)	(0.0108)	0.0000	1	(0.0965)	01/06/2025
000400.ZK	12/30/2024	SDB3260123483	15,400.00	3.8780	54,907.65	59,720.89	0.0000	4.3300	50.0000	0.0000	(6.6042)	(0.8295)	0.0000	1	(7.4336)	01/06/2025
000400.ZK	12/30/2024	SDB3260123483	500.00	3.8780	1,782.72	1,938.99	0.0000	4.3300	50.0000	0.0000	(0.2144)	(0.0269)	0.0000	1	(0.2414)	01/06/2025
000400.ZK	12/30/2024	SDB3260123483	17,500.00	3.8780	62,395.06	67,864.65	0.0000	4.3300	50.0000	0.0000	(7.5047)	(0.9426)	0.0000	1	(8.4473)	01/06/2025
000400.ZK	12/30/2024	SDB3260123483	12,300.00	3.8780	43,854.81	47,699.15	0.0000	4.3300	50.0000	0.0000	(5.2748)	(0.6625)	0.0000	1	(5.9372)	01/06/2025
000400.ZK	12/30/2024	SDB3260123483	9,100.00	3.8780	32,445.43	35,289.62	0.0000	4.3300	50.0000	0.0000	(3.9025)	(0.4901)	0.0000	1	(4.3926)	01/06/2025
000400.ZK	12/30/2024	SDB3260123483	8,700.00	3.8780	31,019.26	33,738.43	0.0000	4.3300	50.0000	0.0000	(3.7309)	(0.4686)	0.0000	1	(4.1995)	01/06/2025
000400.ZK	12/30/2024	SDB3260123483	500.00	3.8780	1,782.72	1,938.99	0.0000	4.3300	50.0000	0.0000	(0.2144)	(0.0269)	0.0000	1	(0.2414)	01/06/2025
000400.ZK	12/30/2024	SDB3260123483	300.00	3.8780	1,069.63	1,163.39	0.0000	4.3300	50.0000	0.0000	(0.1287)	(0.0162)	0.0000	1	(0.1448)	01/06/2025
000400.ZK	12/30/2024	SDB3260123483	300.00	3.8780	1,069.63	1,163.39	0.0000	4.3300	50.0000	0.0000	(0.1287)	(0.0162)	0.0000	1	(0.1448)	01/06/2025
000400.ZK	12/30/2024	SDB3260123483	2,000.00	3.8780	7,130.86	7,755.96	0.0000	4.3300	50.0000	0.0000	(0.8577)	(0.1077)	0.0000	1	(0.9654)	01/06/2025
000400.ZK	12/30/2024	SDB3260123483	7,100.00	3.8780	25,314.57	27,533.66	0.0000	4.3300	50.0000	0.0000	(3.0448)	(0.3824)	0.0000	1	(3.4272)	01/06/2025
000400.ZK	12/30/2024	SDB3260123483	3,400.00	3.8780	12,122.47	13,185.13	0.0000	4.3300	50.0000	0.0000	(1.4581)	(0.1831)	0.0000	1	(1.6412)	01/06/2025
000400.ZK	12/30/2024	SDB3260123483	7,000.00	3.8780	24,958.02	27,145.86	0.0000	4.3300	50.0000	0.0000	(3.0019)	(0.3770)	0.0000	1	(3.3789)	01/06/2025
000400.ZK	12/30/2024	SDB3260123483	300.00	3.8780	1,069.63	1,163.39	0.0000	4.3300	50.0000	0.0000	(0.1287)	(0.0162)	0.0000	1	(0.1448)	01/06/2025
000400.ZK	12/30/2024	SDB3260123483	3,700.00	3.8780	13,192.10	14,348.53	0.0000	4.3300	50.0000	0.0000	(1.5867)	(0.1993)	0.0000	1	(1.7860)	01/06/2025
000400.ZK	12/30/2024	SDB3260123483	700.00	3.8780	2,495.80	2,714.59	0.0000	4.3300	50.0000	0.0000	(0.3002)	(0.0377)	0.0000	1	(0.3379)	01/06/2025
000400.ZK	12/30/2024	SDB3260123483	800.00	3.8780	2,852.35	3,102.38	0.0000	4.3300	50.0000	0.0000	(0.3431)	(0.0431)	0.0000	1	(0.3862)	01/06/2025
000400.ZK	12/30/2024	SDB3260123483	100.00	3.8780	356.54	387.80	0.0000	4.3300	50.0000	0.0000	(0.0429)	(0.0054)	0.0000	1	(0.0483)	01/06/2025
000400.ZK	12/30/2024	SDB3260123483	1,600.00	3.8780	5,704.69	6,204.77	0.0000	4.3300	50.0000	0.0000	(0.6861)	(0.0862)	0.0000	1	(0.7723)	01/06/2025
000400.ZK	12/30/2024	SDB3260123483	600.00	3.8780	2,139.26	2,326.79	0.0000	4.3300	50.0000	0.0000	(0.2573)	(0.0323)	0.0000	1	(0.2896)	01/06/2025
000400.ZK	12/30/2024	SDB3260123483	300.00	3.8780	1,069.63	1,163.39	0.0000	4.3300	50.0000	0.0000	(0.1287)	(0.0162)	0.0000	1	(0.1448)	01/06/2025
000400.ZK	12/30/2024	SDB3260123483	300.00	3.8780	1,069.63	1,163.39	0.0000	4.3300	50.0000	0.0000	(0.1287)	(0.0162)	0.0000	1	(0.1448)	01/06/2025
000400.ZK	12/30/2024	SDB3260123483	5,300.00	3.8780	18,896.79	20,553.29	0.0000	4.3300	50.0000	0.0000	(2.2729)	(0.2855)	0.0000	1	(2.5583)	01/06/2025
000400.ZK	12/30/2024	SDB3260123483	9,400.00	3.8780	33,515.06	36,453.01	0.0000	4.3300	50.0000	0.0000	(4.0311)	(0.5063)	0.0000	1	(4.5374)	01/06/2025
000400.ZK	12/30/2024	SDB3260123483	10,300.00	3.8780	36,723.95	39,943.19	0.0000	4.3300	50.0000	0.0000	(4.4171)	(0.5548)	0.0000	1	(4.9718)	01/06/2025
000400.ZK	12/30/2024	SDB3260123483	2,600.00	3.8780	9,270.12	10,082.75	0.0000	4.3300	50.0000	0.0000	(1.1150)	(0.1400)	0.0000	1	(1.2550)	01/06/2025
000400.ZK	12/30/2024	SDB3260123483	2,600.00	3.8780	9,270.12	10,082.75	0.0000	4.3300	50.0000	0.0000	(1.1150)	(0.1400)	0.0000	1	(1.2550)	01/06/2025
000400.ZK	12/30/2024	SDB3260123483	800.00	3.8780	2,852.35	3,102.38	0.0000	4.3300	50.0000	0.0000	(0.3431)	(0.0431)	0.0000	1	(0.3862)	01/06/2025
000400.ZK	12/27/2024	SDB3260123483	4,800.00	3.8191	17,114.07	18,331.69	0.0000	4.3300	50.0000	0.0000	(6.1753)	(0.7638)	0.0000	3	(6.9391)	01/06/2025
000400.ZK	12/27/2024	SDB3260123483	700.00	3.8191	2,495.80	2,673.37	0.0000	4.3300	50.0000	0.0000	(0.9006)	(0.1114)	0.0000	3	(1.0120)	01/06/2025
000400.ZK	12/27/2024	SDB3260123483	400.00	3.8191	1,426.17	1,527.64	0.0000	4.3300	50.0000	0.0000	(0.5146)	(0.0637)	0.0000	3	(0.5783)	01/06/2025
000400.ZK	12/27/2024	SDB3260123483	200.00	3.8191	713.09	763.82	0.0000	4.3300	50.0000	0.0000	(0.2573)	(0.0318)	0.0000	3	(0.2891)	01/06/2025
000400.ZK	12/27/2024	SDB3260123483	200.00	3.8191	713.09	763.82	0.0000	4.3300	50.0000	0.0000	(0.2573)	(0.0318)	0.0000	3	(0.2891)	01/06/2025
000400.ZK	12/27/2024	SDB3260123483	15,400.00	3.8191	54,907.65	58,814.17	0.0000	4.3300	50.0000	0.0000	(19.8125)	(2.4506)	0.0000	3	(22.2631)	01/06/2025
000400.ZK	12/27/2024	SDB3260123483	500.00	3.8191	1,782.72	1,909.55	0.0000	4.3300	50.0000	0.0000	(0.6433)	(0.0796)	0.0000	3	(0.7228)	01/06/2025
000400.ZK	12/27/2024	SDB3260123483	17,500.00	3.8191	62,395.06	66,834.29	0.0000	4.3300	50.0000	0.0000	(22.5142)	(2.7848)	0.0000	3	(25.2990)	01/06/2025
000400.ZK	12/27/2024	SDB3260123483	12,300.00	3.8191	43,854.81	46,974.95	0.0000	4.3300	50.0000	0.0000	(15.8243)	(1.9573)	0.0000	3	(17.7816)	01/06/2025
000400.ZK	12/27/2024	SDB3260123483	9,100.00	3.8191	32,445.43	34,753.83	0.0000	4.3300	50.0000	0.0000	(11.7074)	(1.4481)	0.0000	3	(13.1555)	01/06/2025
000400.ZK	12/27/2024	SDB3260123483	8,700.00	3.8191	31,019.26	33,226.19	0.0000	4.3300	50.0000	0.0000	(11.1928)	(1.3844)	0.0000	3	(12.5772)	01/06/2025
000400.ZK	12/27/2024	SDB3260123483	500.00	3.8191	1,782.72	1,909.55	0.0000	4.3300	50.0000	0.0000	(0.6433)	(0.0796)	0.0000	3	(0.7228)	01/06/2025
000400.ZK	12/27/2024	SDB3260123483	300.00	3.8191	1,069.63	1,145.73	0.0000	4.3300	50.0000	0.0000	(0.3860)	(0.0477)	0.0000	3	(0.4337)	01/06/2025
000400.ZK	12/27/2024	SDB3260123483	300.00	3.8191	1,069.63	1,145.73	0.0000	4.3300	50.0000	0.0000	(0.3860)	(0.0477)	0.0000	3	(0.4337)	01/06/2025
000400.ZK	12/27/2024	SDB3260123483	2,000.00	3.8191	7,130.86	7,638.20	0.0000	4.3300	50.0000	0.0000	(2.5731)	(0.3183)	0.0000	3	(2.8913)	01/06/2025
000400.ZK	12/27/2024	SDB3260123483	7,100.00	3.8191	25,314.57	27,115.62	0.0000	4.3300	50.0000	0.0000	(9.1343)	(1.1298)	0.0000	3	(10.2642)	01/06/2025
000400.ZK	12/27/2024	SDB3260123483	3,400.00	3.8191	12,122.47	12,984.95	0.0000	4.3300	50.0000	0.0000	(4.3742)	(0.5410)	0.0000	3	(4.9152)	01/06/2025
000400.ZK	12/27/2024	SDB3260123483	7,000.00	3.8191	24,958.02	26,733.71	0.0000	4.3300	50.0000	0.0000	(9.0057)	(1.1139)	0.0000	3	(10.1196)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
XJ ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000400.ZK	12/27/2024	SDB3260123483	300.00	3.8191	1,069.63	1,145.73	0.0000	4.3300	50.0000	0.0000	(0.3860)	(0.0477)	0.0000	3	(0.4337)	01/06/2025
000400.ZK	12/27/2024	SDB3260123483	3,700.00	3.8191	13,192.10	14,130.68	0.0000	4.3300	50.0000	0.0000	(4.7601)	(0.5888)	0.0000	3	(5.3489)	01/06/2025
000400.ZK	12/27/2024	SDB3260123483	700.00	3.8191	2,495.80	2,673.37	0.0000	4.3300	50.0000	0.0000	(0.9006)	(0.1114)	0.0000	3	(1.0120)	01/06/2025
000400.ZK	12/27/2024	SDB3260123483	800.00	3.8191	2,852.35	3,055.28	0.0000	4.3300	50.0000	0.0000	(1.0292)	(0.1273)	0.0000	3	(1.1565)	01/06/2025
000400.ZK	12/27/2024	SDB3260123483	100.00	3.8191	356.54	381.91	0.0000	4.3300	50.0000	0.0000	(0.1287)	(0.0159)	0.0000	3	(0.1446)	01/06/2025
000400.ZK	12/27/2024	SDB3260123483	1,600.00	3.8191	5,704.69	6,110.56	0.0000	4.3300	50.0000	0.0000	(2.0584)	(0.2546)	0.0000	3	(2.3130)	01/06/2025
000400.ZK	12/27/2024	SDB3260123483	600.00	3.8191	2,139.26	2,291.46	0.0000	4.3300	50.0000	0.0000	(0.7719)	(0.0955)	0.0000	3	(0.8674)	01/06/2025
000400.ZK	12/27/2024	SDB3260123483	300.00	3.8191	1,069.63	1,145.73	0.0000	4.3300	50.0000	0.0000	(0.3860)	(0.0477)	0.0000	3	(0.4337)	01/06/2025
000400.ZK	12/27/2024	SDB3260123483	300.00	3.8191	1,069.63	1,145.73	0.0000	4.3300	50.0000	0.0000	(0.3860)	(0.0477)	0.0000	3	(0.4337)	01/06/2025
000400.ZK	12/27/2024	SDB3260123483	5,300.00	3.8191	18,896.79	20,241.24	0.0000	4.3300	50.0000	0.0000	(6.8186)	(0.8434)	0.0000	3	(7.6620)	01/06/2025
000400.ZK	12/27/2024	SDB3260123483	9,400.00	3.8191	33,515.06	35,899.56	0.0000	4.3300	50.0000	0.0000	(12.0934)	(1.4958)	0.0000	3	(13.5892)	01/06/2025
000400.ZK	12/27/2024	SDB3260123483	10,300.00	3.8191	36,723.95	39,336.75	0.0000	4.3300	50.0000	0.0000	(13.2512)	(1.6390)	0.0000	3	(14.8903)	01/06/2025
000400.ZK	12/27/2024	SDB3260123483	2,600.00	3.8191	9,270.12	9,929.67	0.0000	4.3300	50.0000	0.0000	(3.3450)	(0.4137)	0.0000	3	(3.7587)	01/06/2025
000400.ZK	12/27/2024	SDB3260123483	2,600.00	3.8191	9,270.12	9,929.67	0.0000	4.3300	50.0000	0.0000	(3.3450)	(0.4137)	0.0000	3	(3.7587)	01/06/2025
000400.ZK	12/27/2024	SDB3260123483	800.00	3.8191	2,852.35	3,055.28	0.0000	4.3300	50.0000	0.0000	(1.0292)	(0.1273)	0.0000	3	(1.1565)	01/06/2025
000400.ZK	12/26/2024	SDB3260123483	4,800.00	3.8871	17,114.07	18,657.92	0.0000	4.3300	50.0000	0.0000	(2.0584)	(0.2591)	0.0000	1	(2.3176)	01/06/2025
000400.ZK	12/26/2024	SDB3260123483	700.00	3.8871	2,495.80	2,720.95	0.0000	4.3300	50.0000	0.0000	(0.3002)	(0.0378)	0.0000	1	(0.3380)	01/06/2025
000400.ZK	12/26/2024	SDB3260123483	400.00	3.8871	1,426.17	1,554.83	0.0000	4.3300	50.0000	0.0000	(0.1715)	(0.0216)	0.0000	1	(0.1931)	01/06/2025
000400.ZK	12/26/2024	SDB3260123483	200.00	3.8871	713.09	777.41	0.0000	4.3300	50.0000	0.0000	(0.0858)	(0.0108)	0.0000	1	(0.0966)	01/06/2025
000400.ZK	12/26/2024	SDB3260123483	200.00	3.8871	713.09	777.41	0.0000	4.3300	50.0000	0.0000	(0.0858)	(0.0108)	0.0000	1	(0.0966)	01/06/2025
000400.ZK	12/26/2024	SDB3260123483	15,400.00	3.8871	54,907.65	59,860.82	0.0000	4.3300	50.0000	0.0000	(6.6042)	(0.8314)	0.0000	1	(7.4356)	01/06/2025
000400.ZK	12/26/2024	SDB3260123483	500.00	3.8871	1,782.72	1,943.53	0.0000	4.3300	50.0000	0.0000	(0.2144)	(0.0270)	0.0000	1	(0.2414)	01/06/2025
000400.ZK	12/26/2024	SDB3260123483	17,500.00	3.8871	62,395.06	68,023.65	0.0000	4.3300	50.0000	0.0000	(7.5047)	(0.9448)	0.0000	1	(8.4495)	01/06/2025
000400.ZK	12/26/2024	SDB3260123483	12,300.00	3.8871	43,854.81	47,810.91	0.0000	4.3300	50.0000	0.0000	(5.2748)	(0.6640)	0.0000	1	(5.9388)	01/06/2025
000400.ZK	12/26/2024	SDB3260123483	9,100.00	3.8871	32,445.43	35,372.30	0.0000	4.3300	50.0000	0.0000	(3.9025)	(0.4913)	0.0000	1	(4.3937)	01/06/2025
000400.ZK	12/26/2024	SDB3260123483	8,700.00	3.8871	31,019.26	33,817.47	0.0000	4.3300	50.0000	0.0000	(3.7309)	(0.4697)	0.0000	1	(4.2006)	01/06/2025
000400.ZK	12/26/2024	SDB3260123483	500.00	3.8871	1,782.72	1,943.53	0.0000	4.3300	50.0000	0.0000	(0.2144)	(0.0270)	0.0000	1	(0.2414)	01/06/2025
000400.ZK	12/26/2024	SDB3260123483	300.00	3.8871	1,069.63	1,166.12	0.0000	4.3300	50.0000	0.0000	(0.1287)	(0.0162)	0.0000	1	(0.1448)	01/06/2025
000400.ZK	12/26/2024	SDB3260123483	300.00	3.8871	1,069.63	1,166.12	0.0000	4.3300	50.0000	0.0000	(0.1287)	(0.0162)	0.0000	1	(0.1448)	01/06/2025
000400.ZK	12/26/2024	SDB3260123483	2,000.00	3.8871	7,130.86	7,774.13	0.0000	4.3300	50.0000	0.0000	(0.8577)	(0.1080)	0.0000	1	(0.9657)	01/06/2025
000400.ZK	12/26/2024	SDB3260123483	7,100.00	3.8871	25,314.57	27,598.17	0.0000	4.3300	50.0000	0.0000	(3.0448)	(0.3833)	0.0000	1	(3.4281)	01/06/2025
000400.ZK	12/26/2024	SDB3260123483	3,400.00	3.8871	12,122.47	13,216.02	0.0000	4.3300	50.0000	0.0000	(1.4581)	(0.1836)	0.0000	1	(1.6416)	01/06/2025
000400.ZK	12/26/2024	SDB3260123483	7,000.00	3.8871	24,958.02	27,209.46	0.0000	4.3300	50.0000	0.0000	(3.0019)	(0.3779)	0.0000	1	(3.3798)	01/06/2025
000400.ZK	12/26/2024	SDB3260123483	300.00	3.8871	1,069.63	1,166.12	0.0000	4.3300	50.0000	0.0000	(0.1287)	(0.0162)	0.0000	1	(0.1448)	01/06/2025
000400.ZK	12/26/2024	SDB3260123483	3,700.00	3.8871	13,192.10	14,382.14	0.0000	4.3300	50.0000	0.0000	(1.5867)	(0.1998)	0.0000	1	(1.7865)	01/06/2025
000400.ZK	12/26/2024	SDB3260123483	700.00	3.8871	2,495.80	2,720.95	0.0000	4.3300	50.0000	0.0000	(0.3002)	(0.0378)	0.0000	1	(0.3380)	01/06/2025
000400.ZK	12/26/2024	SDB3260123483	800.00	3.8871	2,852.35	3,109.65	0.0000	4.3300	50.0000	0.0000	(0.3431)	(0.0432)	0.0000	1	(0.3863)	01/06/2025
000400.ZK	12/26/2024	SDB3260123483	100.00	3.8871	356.54	388.71	0.0000	4.3300	50.0000	0.0000	(0.0429)	(0.0054)	0.0000	1	(0.0483)	01/06/2025
000400.ZK	12/26/2024	SDB3260123483	1,600.00	3.8871	5,704.69	6,219.31	0.0000	4.3300	50.0000	0.0000	(0.6861)	(0.0864)	0.0000	1	(0.7725)	01/06/2025
000400.ZK	12/26/2024	SDB3260123483	4,800.00	3.8871	17,114.07	18,657.92	0.0000	4.3300	50.0000	0.0000	(2.0584)	(0.2591)	0.0000	1	(2.3176)	01/06/2025
000400.ZK	12/26/2024	SDB3260123483	600.00	3.8871	2,139.26	2,332.24	0.0000	4.3300	50.0000	0.0000	(0.2573)	(0.0324)	0.0000	1	(0.2897)	01/06/2025
000400.ZK	12/26/2024	SDB3260123483	300.00	3.8871	1,069.63	1,166.12	0.0000	4.3300	50.0000	0.0000	(0.1287)	(0.0162)	0.0000	1	(0.1448)	01/06/2025
000400.ZK	12/26/2024	SDB3260123483	300.00	3.8871	1,069.63	1,166.12	0.0000	4.3300	50.0000	0.0000	(0.1287)	(0.0162)	0.0000	1	(0.1448)	01/06/2025
000400.ZK	12/26/2024	SDB3260123483	5,300.00	3.8871	18,896.79	20,601.45	0.0000	4.3300	50.0000	0.0000	(2.2729)	(0.2861)	0.0000	1	(2.5590)	01/06/2025
000400.ZK	12/26/2024	SDB3260123483	9,400.00	3.8871	33,515.06	36,538.42	0.0000	4.3300	50.0000	0.0000	(4.0311)	(0.5075)	0.0000	1	(4.5386)	01/06/2025
000400.ZK	12/26/2024	SDB3260123483	10,300.00	3.8871	36,723.95	40,036.78	0.0000	4.3300	50.0000	0.0000	(4.4171)	(0.5561)	0.0000	1	(4.9731)	01/06/2025
000400.ZK	12/26/2024	SDB3260123483	2,600.00	3.8871	9,270.12	10,106.37	0.0000	4.3300	50.0000	0.0000	(1.1150)	(0.1404)	0.0000	1	(1.2554)	01/06/2025
000400.ZK	12/26/2024	SDB3260123483	2,600.00	3.8871	9,270.12	10,106.37	0.0000	4.3300	50.0000	0.0000	(1.1150)	(0.1404)	0.0000	1	(1.2554)	01/06/2025
000400.ZK	12/26/2024	SDB3260123483	800.00	3.8871	2,852.35	3,109.65	0.0000	4.3300	50.0000	0.0000	(0.3431)	(0.0432)	0.0000	1	(0.3863)	01/06/2025
000400.ZK	12/24/2024	SDB3260123483	4,800.00	3.8871	17,114.07	18,657.92	0.0000	4.3300	50.0000	0.0000	(4.1169)	(0.5183)	0.0000	2	(4.6352)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
XJ ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000400.ZK	12/24/2024	SDB3260123483	700.00	3.8871	2,495.80	2,720.95	0.0000	4.3300	50.0000	0.0000	(0.6004)	(0.0756)	0.0000	2	(0.6760)	01/06/2025
000400.ZK	12/24/2024	SDB3260123483	400.00	3.8871	1,426.17	1,554.83	0.0000	4.3300	50.0000	0.0000	(0.3431)	(0.0432)	0.0000	2	(0.3863)	01/06/2025
000400.ZK	12/24/2024	SDB3260123483	200.00	3.8871	713.09	777.41	0.0000	4.3300	50.0000	0.0000	(0.1715)	(0.0216)	0.0000	2	(0.1931)	01/06/2025
000400.ZK	12/24/2024	SDB3260123483	200.00	3.8871	713.09	777.41	0.0000	4.3300	50.0000	0.0000	(0.1715)	(0.0216)	0.0000	2	(0.1931)	01/06/2025
000400.ZK	12/24/2024	SDB3260123483	15,400.00	3.8871	54,907.65	59,860.82	0.0000	4.3300	50.0000	0.0000	(13.2083)	(1.6628)	0.0000	2	(14.8711)	01/06/2025
000400.ZK	12/24/2024	SDB3260123483	500.00	3.8871	1,782.72	1,943.53	0.0000	4.3300	50.0000	0.0000	(0.4288)	(0.0540)	0.0000	2	(0.4828)	01/06/2025
000400.ZK	12/24/2024	SDB3260123483	17,500.00	3.8871	62,395.06	68,023.65	0.0000	4.3300	50.0000	0.0000	(15.0095)	(1.8895)	0.0000	2	(16.8990)	01/06/2025
000400.ZK	12/24/2024	SDB3260123483	12,300.00	3.8871	43,854.81	47,810.91	0.0000	4.3300	50.0000	0.0000	(10.5495)	(1.3281)	0.0000	2	(11.8776)	01/06/2025
000400.ZK	12/24/2024	SDB3260123483	9,100.00	3.8871	32,445.43	35,372.30	0.0000	4.3300	50.0000	0.0000	(7.8049)	(0.9826)	0.0000	2	(8.7875)	01/06/2025
000400.ZK	12/24/2024	SDB3260123483	8,700.00	3.8871	31,019.26	33,817.47	0.0000	4.3300	50.0000	0.0000	(7.4619)	(0.9394)	0.0000	2	(8.4012)	01/06/2025
000400.ZK	12/24/2024	SDB3260123483	500.00	3.8871	1,782.72	1,943.53	0.0000	4.3300	50.0000	0.0000	(0.4288)	(0.0540)	0.0000	2	(0.4828)	01/06/2025
000400.ZK	12/24/2024	SDB3260123483	300.00	3.8871	1,069.63	1,166.12	0.0000	4.3300	50.0000	0.0000	(0.2573)	(0.0324)	0.0000	2	(0.2897)	01/06/2025
000400.ZK	12/24/2024	SDB3260123483	300.00	3.8871	1,069.63	1,166.12	0.0000	4.3300	50.0000	0.0000	(0.2573)	(0.0324)	0.0000	2	(0.2897)	01/06/2025
000400.ZK	12/24/2024	SDB3260123483	2,000.00	3.8871	7,130.86	7,774.13	0.0000	4.3300	50.0000	0.0000	(1.7154)	(0.2159)	0.0000	2	(1.9313)	01/06/2025
000400.ZK	12/24/2024	SDB3260123483	7,100.00	3.8871	25,314.57	27,598.17	0.0000	4.3300	50.0000	0.0000	(6.0896)	(0.7666)	0.0000	2	(6.8562)	01/06/2025
000400.ZK	12/24/2024	SDB3260123483	3,400.00	3.8871	12,122.47	13,216.02	0.0000	4.3300	50.0000	0.0000	(2.9161)	(0.3671)	0.0000	2	(3.2832)	01/06/2025
000400.ZK	12/24/2024	SDB3260123483	7,000.00	3.8871	24,958.02	27,209.46	0.0000	4.3300	50.0000	0.0000	(6.0038)	(0.7558)	0.0000	2	(6.7596)	01/06/2025
000400.ZK	12/24/2024	SDB3260123483	300.00	3.8871	1,069.63	1,166.12	0.0000	4.3300	50.0000	0.0000	(0.2573)	(0.0324)	0.0000	2	(0.2897)	01/06/2025
000400.ZK	12/24/2024	SDB3260123483	3,700.00	3.8871	13,192.10	14,382.14	0.0000	4.3300	50.0000	0.0000	(3.1734)	(0.3995)	0.0000	2	(3.5729)	01/06/2025
000400.ZK	12/24/2024	SDB3260123483	700.00	3.8871	2,495.80	2,720.95	0.0000	4.3300	50.0000	0.0000	(0.6004)	(0.0756)	0.0000	2	(0.6760)	01/06/2025
000400.ZK	12/24/2024	SDB3260123483	800.00	3.8871	2,852.35	3,109.65	0.0000	4.3300	50.0000	0.0000	(0.6861)	(0.0864)	0.0000	2	(0.7725)	01/06/2025
000400.ZK	12/24/2024	SDB3260123483	100.00	3.8871	356.54	388.71	0.0000	4.3300	50.0000	0.0000	(0.0858)	(0.0108)	0.0000	2	(0.0966)	01/06/2025
000400.ZK	12/24/2024	SDB3260123483	1,600.00	3.8871	5,704.69	6,219.31	0.0000	4.3300	50.0000	0.0000	(1.3723)	(0.1728)	0.0000	2	(1.5451)	01/06/2025
000400.ZK	12/24/2024	SDB3260123483	4,800.00	3.8871	17,114.07	18,657.92	0.0000	4.3300	50.0000	0.0000	(4.1169)	(0.5183)	0.0000	2	(4.6352)	01/06/2025
000400.ZK	12/24/2024	SDB3260123483	600.00	3.8871	2,139.26	2,332.24	0.0000	4.3300	50.0000	0.0000	(0.5146)	(0.0648)	0.0000	2	(0.5794)	01/06/2025
000400.ZK	12/24/2024	SDB3260123483	300.00	3.8871	1,069.63	1,166.12	0.0000	4.3300	50.0000	0.0000	(0.2573)	(0.0324)	0.0000	2	(0.2897)	01/06/2025
000400.ZK	12/24/2024	SDB3260123483	300.00	3.8871	1,069.63	1,166.12	0.0000	4.3300	50.0000	0.0000	(0.2573)	(0.0324)	0.0000	2	(0.2897)	01/06/2025
000400.ZK	12/24/2024	SDB3260123483	5,300.00	3.8871	18,896.79	20,601.45	0.0000	4.3300	50.0000	0.0000	(4.5457)	(0.5723)	0.0000	2	(5.1180)	01/06/2025
000400.ZK	12/24/2024	SDB3260123483	9,400.00	3.8871	33,515.06	36,538.42	0.0000	4.3300	50.0000	0.0000	(8.0622)	(1.0150)	0.0000	2	(9.0772)	01/06/2025
000400.ZK	12/24/2024	SDB3260123483	10,300.00	3.8871	36,723.95	40,036.78	0.0000	4.3300	50.0000	0.0000	(8.8342)	(1.1121)	0.0000	2	(9.9463)	01/06/2025
000400.ZK	12/24/2024	SDB3260123483	2,600.00	3.8871	9,270.12	10,106.37	0.0000	4.3300	50.0000	0.0000	(2.2300)	(0.2807)	0.0000	2	(2.5107)	01/06/2025
000400.ZK	12/24/2024	SDB3260123483	2,600.00	3.8871	9,270.12	10,106.37	0.0000	4.3300	50.0000	0.0000	(2.2300)	(0.2807)	0.0000	2	(2.5107)	01/06/2025
000400.ZK	12/24/2024	SDB3260123483	800.00	3.8871	2,852.35	3,109.65	0.0000	4.3300	50.0000	0.0000	(0.6861)	(0.0864)	0.0000	2	(0.7725)	01/06/2025
000400.ZK	12/23/2024	SDB3260123483	4,800.00	3.8612	17,114.07	18,533.96	0.0000	4.3300	50.0000	0.0000	(2.0584)	(0.2574)	0.0000	1	(2.3159)	01/06/2025
000400.ZK	12/23/2024	SDB3260123483	700.00	3.8612	2,495.80	2,702.87	0.0000	4.3300	50.0000	0.0000	(0.3002)	(0.0375)	0.0000	1	(0.3377)	01/06/2025
000400.ZK	12/23/2024	SDB3260123483	400.00	3.8612	1,426.17	1,544.50	0.0000	4.3300	50.0000	0.0000	(0.1715)	(0.0215)	0.0000	1	(0.1930)	01/06/2025
000400.ZK	12/23/2024	SDB3260123483	200.00	3.8612	713.09	772.25	0.0000	4.3300	50.0000	0.0000	(0.0858)	(0.0107)	0.0000	1	(0.0965)	01/06/2025
000400.ZK	12/23/2024	SDB3260123483	200.00	3.8612	713.09	772.25	0.0000	4.3300	50.0000	0.0000	(0.0858)	(0.0107)	0.0000	1	(0.0965)	01/06/2025
000400.ZK	12/23/2024	SDB3260123483	15,400.00	3.8612	54,907.65	59,463.13	0.0000	4.3300	50.0000	0.0000	(6.6042)	(0.8259)	0.0000	1	(7.4300)	01/06/2025
000400.ZK	12/23/2024	SDB3260123483	500.00	3.8612	1,782.72	1,930.62	0.0000	4.3300	50.0000	0.0000	(0.2144)	(0.0268)	0.0000	1	(0.2412)	01/06/2025
000400.ZK	12/23/2024	SDB3260123483	17,500.00	3.8612	62,395.06	67,571.74	0.0000	4.3300	50.0000	0.0000	(7.5047)	(0.9385)	0.0000	1	(8.4432)	01/06/2025
000400.ZK	12/23/2024	SDB3260123483	12,300.00	3.8612	43,854.81	47,493.28	0.0000	4.3300	50.0000	0.0000	(5.2748)	(0.6596)	0.0000	1	(5.9344)	01/06/2025
000400.ZK	12/23/2024	SDB3260123483	9,100.00	3.8612	32,445.43	35,137.30	0.0000	4.3300	50.0000	0.0000	(3.9025)	(0.4880)	0.0000	1	(4.3905)	01/06/2025
000400.ZK	12/23/2024	SDB3260123483	8,700.00	3.8612	31,019.26	33,592.81	0.0000	4.3300	50.0000	0.0000	(3.7309)	(0.4666)	0.0000	1	(4.1975)	01/06/2025
000400.ZK	12/23/2024	SDB3260123483	500.00	3.8612	1,782.72	1,930.62	0.0000	4.3300	50.0000	0.0000	(0.2144)	(0.0268)	0.0000	1	(0.2412)	01/06/2025
000400.ZK	12/23/2024	SDB3260123483	300.00	3.8612	1,069.63	1,158.37	0.0000	4.3300	50.0000	0.0000	(0.0161)	(0.01287)	0.0000	1	(0.1447)	01/06/2025
000400.ZK	12/23/2024	SDB3260123483	300.00	3.8612	1,069.63	1,158.37	0.0000	4.3300	50.0000	0.0000	(0.1287)	(0.0161)	0.0000	1	(0.1447)	01/06/2025
000400.ZK	12/23/2024	SDB3260123483	2,000.00	3.8612	7,130.86	7,722.48	0.0000	4.3300	50.0000	0.0000	(0.8577)	(0.1073)	0.0000	1	(0.9649)	01/06/2025
000400.ZK	12/23/2024	SDB3260123483	600.00	3.8612	2,139.26	2,316.75	0.0000	4.3300	50.0000	0.0000	(0.2573)	(0.0322)	0.0000	1	(0.2895)	01/06/2025
000400.ZK	12/23/2024	SDB3260123483	7,100.00	3.8612	25,314.57	27,414.82	0.0000	4.3300	50.0000	0.0000	(3.0448)	(0.3808)	0.0000	1	(3.4255)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
XJ ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000400.ZK	12/23/2024	SDB3260123483	3,400.00	3.8612	12,122.47	13,128.22	0.0000	4.3300	50.0000	0.0000	(1.4581)	(0.1823)	0.0000	1	(1.6404)	01/06/2025
000400.ZK	12/23/2024	SDB3260123483	7,000.00	3.8612	24,958.02	27,028.69	0.0000	4.3300	50.0000	0.0000	(3.0019)	(0.3754)	0.0000	1	(3.3773)	01/06/2025
000400.ZK	12/23/2024	SDB3260123483	300.00	3.8612	1,069.63	1,158.37	0.0000	4.3300	50.0000	0.0000	(0.1287)	(0.0161)	0.0000	1	(0.1447)	01/06/2025
000400.ZK	12/23/2024	SDB3260123483	3,700.00	3.8612	13,192.10	14,286.60	0.0000	4.3300	50.0000	0.0000	(1.5867)	(0.1984)	0.0000	1	(1.7851)	01/06/2025
000400.ZK	12/23/2024	SDB3260123483	700.00	3.8612	2,495.80	2,702.87	0.0000	4.3300	50.0000	0.0000	(0.3002)	(0.0375)	0.0000	1	(0.3377)	01/06/2025
000400.ZK	12/23/2024	SDB3260123483	800.00	3.8612	2,852.35	3,088.99	0.0000	4.3300	50.0000	0.0000	(0.3431)	(0.0429)	0.0000	1	(0.3860)	01/06/2025
000400.ZK	12/23/2024	SDB3260123483	100.00	3.8612	356.54	386.12	0.0000	4.3300	50.0000	0.0000	(0.0429)	(0.0054)	0.0000	1	(0.0482)	01/06/2025
000400.ZK	12/23/2024	SDB3260123483	1,700.00	3.8612	6,061.23	6,564.11	0.0000	4.3300	50.0000	0.0000	(0.7290)	(0.0912)	0.0000	1	(0.8202)	01/06/2025
000400.ZK	12/23/2024	SDB3260123483	100.00	3.8612	356.54	386.12	0.0000	4.3300	50.0000	0.0000	(0.0429)	(0.0054)	0.0000	1	(0.0482)	01/06/2025
000400.ZK	12/23/2024	SDB3260123483	200.00	3.8612	713.09	772.25	0.0000	4.3300	50.0000	0.0000	(0.0858)	(0.0107)	0.0000	1	(0.0965)	01/06/2025
000400.ZK	12/23/2024	SDB3260123483	500.00	3.8612	1,782.72	1,930.62	0.0000	4.3300	50.0000	0.0000	(0.2144)	(0.0268)	0.0000	1	(0.2412)	01/06/2025
000400.ZK	12/23/2024	SDB3260123483	1,600.00	3.8612	5,704.69	6,177.99	0.0000	4.3300	50.0000	0.0000	(0.6861)	(0.0858)	0.0000	1	(0.7720)	01/06/2025
000400.ZK	12/23/2024	SDB3260123483	7,400.00	3.8612	26,384.20	28,573.19	0.0000	4.3300	50.0000	0.0000	(3.1734)	(0.3968)	0.0000	1	(3.5703)	01/06/2025
000400.ZK	12/23/2024	SDB3260123483	800.00	3.8612	2,852.35	3,088.99	0.0000	4.3300	50.0000	0.0000	(0.3431)	(0.0429)	0.0000	1	(0.3860)	01/06/2025
000400.ZK	12/23/2024	SDB3260123483	600.00	3.8612	2,139.26	2,316.75	0.0000	4.3300	50.0000	0.0000	(0.2573)	(0.0322)	0.0000	1	(0.2895)	01/06/2025
000400.ZK	12/23/2024	SDB3260123483	300.00	3.8612	1,069.63	1,158.37	0.0000	4.3300	50.0000	0.0000	(0.1287)	(0.0161)	0.0000	1	(0.1447)	01/06/2025
000400.ZK	12/23/2024	SDB3260123483	500.00	3.8612	1,782.72	1,930.62	0.0000	4.3300	50.0000	0.0000	(0.2144)	(0.0268)	0.0000	1	(0.2412)	01/06/2025
000400.ZK	12/23/2024	SDB3260123483	300.00	3.8612	1,069.63	1,158.37	0.0000	4.3300	50.0000	0.0000	(0.1287)	(0.0161)	0.0000	1	(0.1447)	01/06/2025
000400.ZK	12/23/2024	SDB3260123483	200.00	3.8612	713.09	772.25	0.0000	4.3300	50.0000	0.0000	(0.0858)	(0.0107)	0.0000	1	(0.0965)	01/06/2025
000400.ZK	12/23/2024	SDB3260123483	5,300.00	3.8612	18,896.79	20,464.58	0.0000	4.3300	50.0000	0.0000	(2.2729)	(0.2842)	0.0000	1	(2.5571)	01/06/2025
000400.ZK	12/23/2024	SDB3260123483	9,400.00	3.8612	33,515.06	36,295.67	0.0000	4.3300	50.0000	0.0000	(4.0311)	(0.5041)	0.0000	1	(4.5352)	01/06/2025
000400.ZK	12/23/2024	SDB3260123483	10,300.00	3.8612	36,723.95	39,770.79	0.0000	4.3300	50.0000	0.0000	(4.4171)	(0.5524)	0.0000	1	(4.9694)	01/06/2025
000400.ZK	12/23/2024	SDB3260123483	2,600.00	3.8612	9,270.12	10,039.23	0.0000	4.3300	50.0000	0.0000	(1.1150)	(0.1394)	0.0000	1	(1.2544)	01/06/2025
000400.ZK	12/23/2024	SDB3260123483	2,600.00	3.8612	9,270.12	10,039.23	0.0000	4.3300	50.0000	0.0000	(1.1150)	(0.1394)	0.0000	1	(1.2544)	01/06/2025
000400.ZK	12/23/2024	SDB3260123483	800.00	3.8612	2,852.35	3,088.99	0.0000	4.3300	50.0000	0.0000	(0.3431)	(0.0429)	0.0000	1	(0.3860)	01/06/2025
000400.ZK	12/20/2024	SDB3260123483	4,800.00	3.7988	17,114.07	18,234.06	0.0000	4.3300	50.0000	0.0000	(6.1753)	(0.7598)	0.0000	3	(6.9351)	01/06/2025
000400.ZK	12/20/2024	SDB3260123483	700.00	3.7988	2,495.80	2,659.13	0.0000	4.3300	50.0000	0.0000	(0.9006)	(0.1108)	0.0000	3	(1.0114)	01/06/2025
000400.ZK	12/20/2024	SDB3260123483	400.00	3.7988	1,426.17	1,519.50	0.0000	4.3300	50.0000	0.0000	(0.5146)	(0.0633)	0.0000	3	(0.5779)	01/06/2025
000400.ZK	12/20/2024	SDB3260123483	200.00	3.7988	713.09	759.75	0.0000	4.3300	50.0000	0.0000	(0.2573)	(0.0317)	0.0000	3	(0.2890)	01/06/2025
000400.ZK	12/20/2024	SDB3260123483	200.00	3.7988	713.09	759.75	0.0000	4.3300	50.0000	0.0000	(0.2573)	(0.0317)	0.0000	3	(0.2890)	01/06/2025
000400.ZK	12/20/2024	SDB3260123483	15,400.00	3.7988	54,907.65	58,500.93	0.0000	4.3300	50.0000	0.0000	(19.8125)	(2.4375)	0.0000	3	(22.2501)	01/06/2025
000400.ZK	12/20/2024	SDB3260123483	500.00	3.7988	1,782.72	1,899.38	0.0000	4.3300	50.0000	0.0000	(0.6433)	(0.0791)	0.0000	3	(0.7224)	01/06/2025
000400.ZK	12/20/2024	SDB3260123483	17,500.00	3.7988	62,395.06	66,478.34	0.0000	4.3300	50.0000	0.0000	(22.5142)	(2.7699)	0.0000	3	(25.2841)	01/06/2025
000400.ZK	12/20/2024	SDB3260123483	12,300.00	3.7988	43,854.81	46,724.77	0.0000	4.3300	50.0000	0.0000	(15.8243)	(1.9469)	0.0000	3	(17.7711)	01/06/2025
000400.ZK	12/20/2024	SDB3260123483	9,100.00	3.7988	32,445.43	34,568.73	0.0000	4.3300	50.0000	0.0000	(11.7074)	(1.4404)	0.0000	3	(13.1478)	01/06/2025
000400.ZK	12/20/2024	SDB3260123483	8,700.00	3.7988	31,019.26	33,049.23	0.0000	4.3300	50.0000	0.0000	(11.1928)	(1.3771)	0.0000	3	(12.5698)	01/06/2025
000400.ZK	12/20/2024	SDB3260123483	500.00	3.7988	1,782.72	1,899.38	0.0000	4.3300	50.0000	0.0000	(0.6433)	(0.0791)	0.0000	3	(0.7224)	01/06/2025
000400.ZK	12/20/2024	SDB3260123483	300.00	3.7988	1,069.63	1,139.63	0.0000	4.3300	50.0000	0.0000	(0.3860)	(0.0475)	0.0000	3	(0.4334)	01/06/2025
000400.ZK	12/20/2024	SDB3260123483	300.00	3.7988	1,069.63	1,139.63	0.0000	4.3300	50.0000	0.0000	(0.3860)	(0.0475)	0.0000	3	(0.4334)	01/06/2025
000400.ZK	12/20/2024	SDB3260123483	2,000.00	3.7988	7,130.86	7,597.52	0.0000	4.3300	50.0000	0.0000	(2.5731)	(0.3166)	0.0000	3	(2.8896)	01/06/2025
000400.ZK	12/20/2024	SDB3260123483	600.00	3.7988	2,139.26	2,279.26	0.0000	4.3300	50.0000	0.0000	(0.7719)	(0.0950)	0.0000	3	(0.8669)	01/06/2025
000400.ZK	12/20/2024	SDB3260123483	7,100.00	3.7988	25,314.57	26,971.21	0.0000	4.3300	50.0000	0.0000	(9.1343)	(1.1238)	0.0000	3	(10.2581)	01/06/2025
000400.ZK	12/20/2024	SDB3260123483	3,400.00	3.7988	12,122.47	12,915.79	0.0000	4.3300	50.0000	0.0000	(4.3742)	(0.5382)	0.0000	3	(4.9123)	01/06/2025
000400.ZK	12/20/2024	SDB3260123483	7,000.00	3.7988	24,958.02	26,591.33	0.0000	4.3300	50.0000	0.0000	(9.0057)	(1.1080)	0.0000	3	(10.1137)	01/06/2025
000400.ZK	12/20/2024	SDB3260123483	300.00	3.7988	1,069.63	1,139.63	0.0000	4.3300	50.0000	0.0000	(0.3860)	(0.0475)	0.0000	3	(0.4334)	01/06/2025
000400.ZK	12/20/2024	SDB3260123483	3,700.00	3.7988	13,192.10	14,055.42	0.0000	4.3300	50.0000	0.0000	(4.7601)	(0.5856)	0.0000	3	(5.3458)	01/06/2025
000400.ZK	12/20/2024	SDB3260123483	700.00	3.7988	2,495.80	2,659.13	0.0000	4.3300	50.0000	0.0000	(0.9006)	(0.1108)	0.0000	3	(1.0114)	01/06/2025
000400.ZK	12/20/2024	SDB3260123483	800.00	3.7988	2,852.35	3,039.01	0.0000	4.3300	50.0000	0.0000	(1.0292)	(0.1266)	0.0000	3	(1.1558)	01/06/2025
000400.ZK	12/20/2024	SDB3260123483	100.00	3.7988	356.54	379.88	0.0000	4.3300	50.0000	0.0000	(0.1287)	(0.0158)	0.0000	3	(0.1445)	01/06/2025
000400.ZK	12/20/2024	SDB3260123483	1,700.00	3.7988	6,061.23	6,457.90	0.0000	4.3300	50.0000	0.0000	(2.1871)	(0.2691)	0.0000	3	(2.4562)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
XJ ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000400.ZK	12/20/2024	SDB3260123483	100.00	3.7988	356.54	379.88	0.0000	4.3300	50.0000	0.0000	(0.1287)	(0.0158)	0.0000	3	(0.1445)	01/06/2025
000400.ZK	12/20/2024	SDB3260123483	200.00	3.7988	713.09	759.75	0.0000	4.3300	50.0000	0.0000	(0.2573)	(0.0317)	0.0000	3	(0.2890)	01/06/2025
000400.ZK	12/20/2024	SDB3260123483	400.00	3.7988	1,426.17	1,519.50	0.0000	4.3300	50.0000	0.0000	(0.5146)	(0.0633)	0.0000	3	(0.5779)	01/06/2025
000400.ZK	12/20/2024	SDB3260123483	500.00	3.7988	1,782.72	1,899.38	0.0000	4.3300	50.0000	0.0000	(0.6433)	(0.0791)	0.0000	3	(0.7224)	01/06/2025
000400.ZK	12/20/2024	SDB3260123483	1,600.00	3.7988	5,704.69	6,078.02	0.0000	4.3300	50.0000	0.0000	(2.0584)	(0.2533)	0.0000	3	(2.3117)	01/06/2025
000400.ZK	12/20/2024	SDB3260123483	7,400.00	3.7988	26,384.20	28,110.84	0.0000	4.3300	50.0000	0.0000	(9.5203)	(1.1713)	0.0000	3	(10.6916)	01/06/2025
000400.ZK	12/20/2024	SDB3260123483	800.00	3.7988	2,852.35	3,039.01	0.0000	4.3300	50.0000	0.0000	(1.0292)	(0.1266)	0.0000	3	(1.1558)	01/06/2025
000400.ZK	12/20/2024	SDB3260123483	600.00	3.7988	2,139.26	2,279.26	0.0000	4.3300	50.0000	0.0000	(0.7719)	(0.0950)	0.0000	3	(0.8669)	01/06/2025
000400.ZK	12/20/2024	SDB3260123483	300.00	3.7988	1,069.63	1,139.63	0.0000	4.3300	50.0000	0.0000	(0.3860)	(0.0475)	0.0000	3	(0.4334)	01/06/2025
000400.ZK	12/20/2024	SDB3260123483	500.00	3.7988	1,782.72	1,899.38	0.0000	4.3300	50.0000	0.0000	(0.6433)	(0.0791)	0.0000	3	(0.7224)	01/06/2025
000400.ZK	12/20/2024	SDB3260123483	300.00	3.7988	1,069.63	1,139.63	0.0000	4.3300	50.0000	0.0000	(0.3860)	(0.0475)	0.0000	3	(0.4334)	01/06/2025
000400.ZK	12/20/2024	SDB3260123483	200.00	3.7988	713.09	759.75	0.0000	4.3300	50.0000	0.0000	(0.2573)	(0.0317)	0.0000	3	(0.2890)	01/06/2025
000400.ZK	12/20/2024	SDB3260123483	5,300.00	3.7988	18,896.79	20,133.44	0.0000	4.3300	50.0000	0.0000	(6.8186)	(0.8389)	0.0000	3	(7.6575)	01/06/2025
000400.ZK	12/20/2024	SDB3260123483	9,400.00	3.7988	33,515.06	35,708.36	0.0000	4.3300	50.0000	0.0000	(12.0934)	(1.4878)	0.0000	3	(13.5812)	01/06/2025
000400.ZK	12/20/2024	SDB3260123483	10,300.00	3.7988	36,723.95	39,127.25	0.0000	4.3300	50.0000	0.0000	(13.2512)	(1.6303)	0.0000	3	(14.8815)	01/06/2025
000400.ZK	12/20/2024	SDB3260123483	2,600.00	3.7988	9,270.12	9,876.78	0.0000	4.3300	50.0000	0.0000	(3.3450)	(0.4115)	0.0000	3	(3.7565)	01/06/2025
000400.ZK	12/20/2024	SDB3260123483	2,600.00	3.7988	9,270.12	9,876.78	0.0000	4.3300	50.0000	0.0000	(3.3450)	(0.4115)	0.0000	3	(3.7565)	01/06/2025
000400.ZK	12/20/2024	SDB3260123483	800.00	3.7988	2,852.35	3,039.01	0.0000	4.3300	50.0000	0.0000	(1.0292)	(0.1266)	0.0000	3	(1.1558)	01/06/2025
000400.ZK	12/19/2024	SDB3260123483	4,800.00	3.7298	17,114.07	17,902.80	0.0000	4.5800	50.0000	0.0000	(2.1773)	(0.2487)	0.0000	1	(2.4259)	01/06/2025
000400.ZK	12/19/2024	SDB3260123483	700.00	3.7298	2,495.80	2,610.83	0.0000	4.5800	50.0000	0.0000	(0.3175)	(0.0363)	0.0000	1	(0.3538)	01/06/2025
000400.ZK	12/19/2024	SDB3260123483	400.00	3.7298	1,426.17	1,491.90	0.0000	4.5800	50.0000	0.0000	(0.1814)	(0.0207)	0.0000	1	(0.2022)	01/06/2025
000400.ZK	12/19/2024	SDB3260123483	200.00	3.7298	713.09	745.95	0.0000	4.5800	50.0000	0.0000	(0.0907)	(0.0104)	0.0000	1	(0.1011)	01/06/2025
000400.ZK	12/19/2024	SDB3260123483	200.00	3.7298	713.09	745.95	0.0000	4.5800	50.0000	0.0000	(0.0907)	(0.0104)	0.0000	1	(0.1011)	01/06/2025
000400.ZK	12/19/2024	SDB3260123483	15,400.00	3.7298	54,907.65	57,438.17	0.0000	4.5800	50.0000	0.0000	(6.9855)	(0.7978)	0.0000	1	(7.7832)	01/06/2025
000400.ZK	12/19/2024	SDB3260123483	500.00	3.7298	1,782.72	1,864.88	0.0000	4.5800	50.0000	0.0000	(0.2268)	(0.0259)	0.0000	1	(0.2527)	01/06/2025
000400.ZK	12/19/2024	SDB3260123483	17,500.00	3.7298	62,395.06	65,270.64	0.0000	4.5800	50.0000	0.0000	(7.9380)	(0.9065)	0.0000	1	(8.8446)	01/06/2025
000400.ZK	12/19/2024	SDB3260123483	12,300.00	3.7298	43,854.81	45,875.94	0.0000	4.5800	50.0000	0.0000	(5.5793)	(0.6372)	0.0000	1	(6.2165)	01/06/2025
000400.ZK	12/19/2024	SDB3260123483	9,100.00	3.7298	32,445.43	33,940.73	0.0000	4.5800	50.0000	0.0000	(4.1278)	(0.4714)	0.0000	1	(4.5992)	01/06/2025
000400.ZK	12/19/2024	SDB3260123483	8,700.00	3.7298	31,019.26	32,448.83	0.0000	4.5800	50.0000	0.0000	(3.9463)	(0.4507)	0.0000	1	(4.3970)	01/06/2025
000400.ZK	12/19/2024	SDB3260123483	500.00	3.7298	1,782.72	1,864.88	0.0000	4.5800	50.0000	0.0000	(0.2268)	(0.0259)	0.0000	1	(0.2527)	01/06/2025
000400.ZK	12/19/2024	SDB3260123483	300.00	3.7298	1,069.63	1,118.93	0.0000	4.5800	50.0000	0.0000	(0.1361)	(0.0155)	0.0000	1	(0.1516)	01/06/2025
000400.ZK	12/19/2024	SDB3260123483	300.00	3.7298	1,069.63	1,118.93	0.0000	4.5800	50.0000	0.0000	(0.1361)	(0.0155)	0.0000	1	(0.1516)	01/06/2025
000400.ZK	12/19/2024	SDB3260123483	2,000.00	3.7298	7,130.86	7,459.50	0.0000	4.5800	50.0000	0.0000	(0.9072)	(0.1036)	0.0000	1	(1.0108)	01/06/2025
000400.ZK	12/19/2024	SDB3260123483	600.00	3.7298	2,139.26	2,237.85	0.0000	4.5800	50.0000	0.0000	(0.2722)	(0.0311)	0.0000	1	(0.3032)	01/06/2025
000400.ZK	12/19/2024	SDB3260123483	7,100.00	3.7298	25,314.57	26,481.23	0.0000	4.5800	50.0000	0.0000	(3.2206)	(0.3678)	0.0000	1	(3.5884)	01/06/2025
000400.ZK	12/19/2024	SDB3260123483	3,400.00	3.7298	12,122.47	12,681.15	0.0000	4.5800	50.0000	0.0000	(1.5422)	(0.1761)	0.0000	1	(1.7184)	01/06/2025
000400.ZK	12/19/2024	SDB3260123483	7,000.00	3.7298	24,958.02	26,108.26	0.0000	4.5800	50.0000	0.0000	(3.1752)	(0.3626)	0.0000	1	(3.5378)	01/06/2025
000400.ZK	12/19/2024	SDB3260123483	300.00	3.7298	1,069.63	1,118.93	0.0000	4.5800	50.0000	0.0000	(0.1361)	(0.0155)	0.0000	1	(0.1516)	01/06/2025
000400.ZK	12/19/2024	SDB3260123483	3,700.00	3.7298	13,192.10	13,800.08	0.0000	4.5800	50.0000	0.0000	(1.6783)	(0.1917)	0.0000	1	(1.8700)	01/06/2025
000400.ZK	12/19/2024	SDB3260123483	700.00	3.7298	2,495.80	2,610.83	0.0000	4.5800	50.0000	0.0000	(0.3175)	(0.0363)	0.0000	1	(0.3538)	01/06/2025
000400.ZK	12/19/2024	SDB3260123483	800.00	3.7298	2,852.35	2,983.80	0.0000	4.5800	50.0000	0.0000	(0.3629)	(0.0414)	0.0000	1	(0.4043)	01/06/2025
000400.ZK	12/19/2024	SDB3260123483	100.00	3.7298	356.54	372.98	0.0000	4.5800	50.0000	0.0000	(0.0454)	(0.0052)	0.0000	1	(0.0505)	01/06/2025
000400.ZK	12/19/2024	SDB3260123483	1,700.00	3.7298	6,061.23	6,340.58	0.0000	4.5800	50.0000	0.0000	(0.7711)	(0.0881)	0.0000	1	(0.8592)	01/06/2025
000400.ZK	12/19/2024	SDB3260123483	100.00	3.7298	356.54	372.98	0.0000	4.5800	50.0000	0.0000	(0.0454)	(0.0052)	0.0000	1	(0.0505)	01/06/2025
000400.ZK	12/19/2024	SDB3260123483	200.00	3.7298	713.09	745.95	0.0000	4.5800	50.0000	0.0000	(0.0907)	(0.0104)	0.0000	1	(0.1011)	01/06/2025
000400.ZK	12/19/2024	SDB3260123483	400.00	3.7298	1,426.17	1,491.90	0.0000	4.5800	50.0000	0.0000	(0.1814)	(0.0207)	0.0000	1	(0.2022)	01/06/2025
000400.ZK	12/19/2024	SDB3260123483	500.00	3.7298	1,782.72	1,864.88	0.0000	4.5800	50.0000	0.0000	(0.2268)	(0.0259)	0.0000	1	(0.2527)	01/06/2025
000400.ZK	12/19/2024	SDB3260123483	1,600.00	3.7298	5,704.69	5,967.60	0.0000	4.5800	50.0000	0.0000	(0.7258)	(0.0829)	0.0000	1	(0.8086)	01/06/2025
000400.ZK	12/19/2024	SDB3260123483	7,400.00	3.7298	26,384.20	27,600.16	0.0000	4.5800	50.0000	0.0000	(3.3567)	(0.3833)	0.0000	1	(3.7400)	01/06/2025
000400.ZK	12/19/2024	SDB3260123483	800.00	3.7298	2,852.35	2,983.80	0.0000	4.5800	50.0000	0.0000	(0.3629)	(0.0414)	0.0000	1	(0.4043)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
XJ ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000400.ZK	12/19/2024	SDB3260123483	600.00	3.7298	2,139.26	2,237.85	0.0000	4.5800	50.0000	0.0000	(0.2722)	(0.0311)	0.0000	1	(0.3032)	01/06/2025
000400.ZK	12/19/2024	SDB3260123483	300.00	3.7298	1,069.63	1,118.93	0.0000	4.5800	50.0000	0.0000	(0.1361)	(0.0155)	0.0000	1	(0.1516)	01/06/2025
000400.ZK	12/19/2024	SDB3260123483	500.00	3.7298	1,782.72	1,864.88	0.0000	4.5800	50.0000	0.0000	(0.2268)	(0.0259)	0.0000	1	(0.2527)	01/06/2025
000400.ZK	12/19/2024	SDB3260123483	300.00	3.7298	1,069.63	1,118.93	0.0000	4.5800	50.0000	0.0000	(0.1361)	(0.0155)	0.0000	1	(0.1516)	01/06/2025
000400.ZK	12/19/2024	SDB3260123483	200.00	3.7298	713.09	745.95	0.0000	4.5800	50.0000	0.0000	(0.0907)	(0.0104)	0.0000	1	(0.1011)	01/06/2025
000400.ZK	12/19/2024	SDB3260123483	5,300.00	3.7298	18,896.79	19,767.68	0.0000	4.5800	50.0000	0.0000	(2.4041)	(0.2746)	0.0000	1	(2.6786)	01/06/2025
000400.ZK	12/19/2024	SDB3260123483	9,400.00	3.7298	33,515.06	35,059.66	0.0000	4.5800	50.0000	0.0000	(4.2639)	(0.4869)	0.0000	1	(4.7508)	01/06/2025
000400.ZK	12/19/2024	SDB3260123483	10,300.00	3.7298	36,723.95	38,416.44	0.0000	4.5800	50.0000	0.0000	(4.6721)	(0.5336)	0.0000	1	(5.2057)	01/06/2025
000400.ZK	12/19/2024	SDB3260123483	2,600.00	3.7298	9,270.12	9,697.35	0.0000	4.5800	50.0000	0.0000	(1.1794)	(0.1347)	0.0000	1	(1.3141)	01/06/2025
000400.ZK	12/19/2024	SDB3260123483	2,600.00	3.7298	9,270.12	9,697.35	0.0000	4.5800	50.0000	0.0000	(1.1794)	(0.1347)	0.0000	1	(1.3141)	01/06/2025
000400.ZK	12/19/2024	SDB3260123483	800.00	3.7298	2,852.35	2,983.80	0.0000	4.5800	50.0000	0.0000	(0.3629)	(0.0414)	0.0000	1	(0.4043)	01/06/2025
000400.ZK	12/18/2024	SDB3260123483	4,800.00	3.6893	17,114.07	17,708.63	0.0000	4.5800	50.0000	0.0000	(2.1773)	(0.2460)	0.0000	1	(2.4232)	01/06/2025
000400.ZK	12/18/2024	SDB3260123483	700.00	3.6893	2,495.80	2,582.51	0.0000	4.5800	50.0000	0.0000	(0.3175)	(0.0359)	0.0000	1	(0.3534)	01/06/2025
000400.ZK	12/18/2024	SDB3260123483	400.00	3.6893	1,426.17	1,475.72	0.0000	4.5800	50.0000	0.0000	(0.1814)	(0.0205)	0.0000	1	(0.2019)	01/06/2025
000400.ZK	12/18/2024	SDB3260123483	200.00	3.6893	713.09	737.86	0.0000	4.5800	50.0000	0.0000	(0.0907)	(0.0102)	0.0000	1	(0.1010)	01/06/2025
000400.ZK	12/18/2024	SDB3260123483	200.00	3.6893	713.09	737.86	0.0000	4.5800	50.0000	0.0000	(0.0907)	(0.0102)	0.0000	1	(0.1010)	01/06/2025
000400.ZK	12/18/2024	SDB3260123483	15,400.00	3.6893	54,907.65	56,815.19	0.0000	4.5800	50.0000	0.0000	(6.9855)	(0.7891)	0.0000	1	(7.7746)	01/06/2025
000400.ZK	12/18/2024	SDB3260123483	500.00	3.6893	1,782.72	1,844.65	0.0000	4.5800	50.0000	0.0000	(0.2268)	(0.0256)	0.0000	1	(0.2524)	01/06/2025
000400.ZK	12/18/2024	SDB3260123483	17,500.00	3.6893	62,395.06	64,562.71	0.0000	4.5800	50.0000	0.0000	(7.9380)	(0.8967)	0.0000	1	(8.8347)	01/06/2025
000400.ZK	12/18/2024	SDB3260123483	12,300.00	3.6893	43,854.81	45,378.37	0.0000	4.5800	50.0000	0.0000	(5.5793)	(0.6303)	0.0000	1	(6.2096)	01/06/2025
000400.ZK	12/18/2024	SDB3260123483	9,100.00	3.6893	32,445.43	33,572.61	0.0000	4.5800	50.0000	0.0000	(4.1278)	(0.4663)	0.0000	1	(4.5941)	01/06/2025
000400.ZK	12/18/2024	SDB3260123483	8,700.00	3.6893	31,019.26	32,096.89	0.0000	4.5800	50.0000	0.0000	(3.9463)	(0.4458)	0.0000	1	(4.3921)	01/06/2025
000400.ZK	12/18/2024	SDB3260123483	500.00	3.6893	1,782.72	1,844.65	0.0000	4.5800	50.0000	0.0000	(0.2268)	(0.0256)	0.0000	1	(0.2524)	01/06/2025
000400.ZK	12/18/2024	SDB3260123483	300.00	3.6893	1,069.63	1,106.79	0.0000	4.5800	50.0000	0.0000	(0.1361)	(0.0154)	0.0000	1	(0.1515)	01/06/2025
000400.ZK	12/18/2024	SDB3260123483	300.00	3.6893	1,069.63	1,106.79	0.0000	4.5800	50.0000	0.0000	(0.1361)	(0.0154)	0.0000	1	(0.1515)	01/06/2025
000400.ZK	12/18/2024	SDB3260123483	2,000.00	3.6893	7,130.86	7,378.60	0.0000	4.5800	50.0000	0.0000	(0.9072)	(0.1025)	0.0000	1	(1.0097)	01/06/2025
000400.ZK	12/18/2024	SDB3260123483	600.00	3.6893	2,139.26	2,213.58	0.0000	4.5800	50.0000	0.0000	(0.2722)	(0.0307)	0.0000	1	(0.3029)	01/06/2025
000400.ZK	12/18/2024	SDB3260123483	7,100.00	3.6893	25,314.57	26,194.02	0.0000	4.5800	50.0000	0.0000	(3.2206)	(0.3638)	0.0000	1	(3.5844)	01/06/2025
000400.ZK	12/18/2024	SDB3260123483	3,400.00	3.6893	12,122.47	12,543.61	0.0000	4.5800	50.0000	0.0000	(1.5422)	(0.1742)	0.0000	1	(1.7165)	01/06/2025
000400.ZK	12/18/2024	SDB3260123483	7,000.00	3.6893	24,958.02	25,825.09	0.0000	4.5800	50.0000	0.0000	(3.1752)	(0.3587)	0.0000	1	(3.5339)	01/06/2025
000400.ZK	12/18/2024	SDB3260123483	300.00	3.6893	1,069.63	1,106.79	0.0000	4.5800	50.0000	0.0000	(0.1361)	(0.0154)	0.0000	1	(0.1515)	01/06/2025
000400.ZK	12/18/2024	SDB3260123483	3,700.00	3.6893	13,192.10	13,650.40	0.0000	4.5800	50.0000	0.0000	(1.6783)	(0.1896)	0.0000	1	(1.8679)	01/06/2025
000400.ZK	12/18/2024	SDB3260123483	700.00	3.6893	2,495.80	2,582.51	0.0000	4.5800	50.0000	0.0000	(0.3175)	(0.0359)	0.0000	1	(0.3534)	01/06/2025
000400.ZK	12/18/2024	SDB3260123483	800.00	3.6893	2,852.35	2,951.44	0.0000	4.5800	50.0000	0.0000	(0.3629)	(0.0410)	0.0000	1	(0.4039)	01/06/2025
000400.ZK	12/18/2024	SDB3260123483	100.00	3.6893	356.54	368.93	0.0000	4.5800	50.0000	0.0000	(0.0454)	(0.0051)	0.0000	1	(0.0505)	01/06/2025
000400.ZK	12/18/2024	SDB3260123483	1,700.00	3.6893	6,061.23	6,271.81	0.0000	4.5800	50.0000	0.0000	(0.7711)	(0.0871)	0.0000	1	(0.8582)	01/06/2025
000400.ZK	12/18/2024	SDB3260123483	100.00	3.6893	356.54	368.93	0.0000	4.5800	50.0000	0.0000	(0.0454)	(0.0051)	0.0000	1	(0.0505)	01/06/2025
000400.ZK	12/18/2024	SDB3260123483	200.00	3.6893	713.09	737.86	0.0000	4.5800	50.0000	0.0000	(0.0907)	(0.0102)	0.0000	1	(0.1010)	01/06/2025
000400.ZK	12/18/2024	SDB3260123483	400.00	3.6893	1,426.17	1,475.72	0.0000	4.5800	50.0000	0.0000	(0.1814)	(0.0205)	0.0000	1	(0.2019)	01/06/2025
000400.ZK	12/18/2024	SDB3260123483	500.00	3.6893	1,782.72	1,844.65	0.0000	4.5800	50.0000	0.0000	(0.2268)	(0.0256)	0.0000	1	(0.2524)	01/06/2025
000400.ZK	12/18/2024	SDB3260123483	1,600.00	3.6893	5,704.69	5,902.88	0.0000	4.5800	50.0000	0.0000	(0.7258)	(0.0820)	0.0000	1	(0.8077)	01/06/2025
000400.ZK	12/18/2024	SDB3260123483	7,400.00	3.6893	26,384.20	27,300.81	0.0000	4.5800	50.0000	0.0000	(3.3567)	(0.3792)	0.0000	1	(3.7358)	01/06/2025
000400.ZK	12/18/2024	SDB3260123483	800.00	3.6893	2,852.35	2,951.44	0.0000	4.5800	50.0000	0.0000	(0.3629)	(0.0410)	0.0000	1	(0.4039)	01/06/2025
000400.ZK	12/18/2024	SDB3260123483	600.00	3.6893	2,139.26	2,213.58	0.0000	4.5800	50.0000	0.0000	(0.2722)	(0.0307)	0.0000	1	(0.3029)	01/06/2025
000400.ZK	12/18/2024	SDB3260123483	300.00	3.6893	1,069.63	1,106.79	0.0000	4.5800	50.0000	0.0000	(0.1361)	(0.0154)	0.0000	1	(0.1515)	01/06/2025
000400.ZK	12/18/2024	SDB3260123483	500.00	3.6893	1,782.72	1,844.65	0.0000	4.5800	50.0000	0.0000	(0.2268)	(0.0256)	0.0000	1	(0.2524)	01/06/2025
000400.ZK	12/18/2024	SDB3260123483	300.00	3.6893	1,069.63	1,106.79	0.0000	4.5800	50.0000	0.0000	(0.1361)	(0.0154)	0.0000	1	(0.1515)	01/06/2025
000400.ZK	12/18/2024	SDB3260123483	200.00	3.6893	713.09	737.86	0.0000	4.5800	50.0000	0.0000	(0.0907)	(0.0102)	0.0000	1	(0.1010)	01/06/2025
000400.ZK	12/18/2024	SDB3260123483	5,300.00	3.6893	18,896.79	19,553.28	0.0000	4.5800	50.0000	0.0000	(2.4041)	(0.2716)	0.0000	1	(2.6757)	01/06/2025
000400.ZK	12/18/2024	SDB3260123483	9,400.00	3.6893	33,515.06	34,679.40	0.0000	4.5800	50.0000	0.0000	(4.2639)	(0.4817)	0.0000	1	(4.7455)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
XJ ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000400.ZK	12/18/2024	SDB3260123483	10,300.00	3.6893	36,723.95	37,999.77	0.0000	4.5800	50.0000	0.0000	(4.6721)	(0.5278)	0.0000	1	(5.1999)	01/06/2025
000400.ZK	12/18/2024	SDB3260123483	2,600.00	3.6893	9,270.12	9,592.17	0.0000	4.5800	50.0000	0.0000	(1.1794)	(0.1332)	0.0000	1	(1.3126)	01/06/2025
000400.ZK	12/18/2024	SDB3260123483	2,600.00	3.6893	9,270.12	9,592.17	0.0000	4.5800	50.0000	0.0000	(1.1794)	(0.1332)	0.0000	1	(1.3126)	01/06/2025
000400.ZK	12/18/2024	SDB3260123483	800.00	3.6893	2,852.35	2,951.44	0.0000	4.5800	50.0000	0.0000	(0.3629)	(0.0410)	0.0000	1	(0.4039)	01/06/2025
000400.ZK	12/17/2024	SDB3260123483	4,800.00	3.7571	17,114.07	18,034.31	0.0000	4.5800	50.0000	0.0000	(2.1773)	(0.2505)	0.0000	1	(2.4278)	01/06/2025
000400.ZK	12/17/2024	SDB3260123483	700.00	3.7571	2,495.80	2,630.00	0.0000	4.5800	50.0000	0.0000	(0.3175)	(0.0365)	0.0000	1	(0.3540)	01/06/2025
000400.ZK	12/17/2024	SDB3260123483	400.00	3.7571	1,426.17	1,502.86	0.0000	4.5800	50.0000	0.0000	(0.1814)	(0.0209)	0.0000	1	(0.2023)	01/06/2025
000400.ZK	12/17/2024	SDB3260123483	200.00	3.7571	713.09	751.43	0.0000	4.5800	50.0000	0.0000	(0.0907)	(0.0104)	0.0000	1	(0.1012)	01/06/2025
000400.ZK	12/17/2024	SDB3260123483	200.00	3.7571	713.09	751.43	0.0000	4.5800	50.0000	0.0000	(0.0907)	(0.0104)	0.0000	1	(0.1012)	01/06/2025
000400.ZK	12/17/2024	SDB3260123483	15,400.00	3.7571	54,907.65	57,860.08	0.0000	4.5800	50.0000	0.0000	(6.9855)	(0.8036)	0.0000	1	(7.7891)	01/06/2025
000400.ZK	12/17/2024	SDB3260123483	500.00	3.7571	1,782.72	1,878.57	0.0000	4.5800	50.0000	0.0000	(0.2268)	(0.0261)	0.0000	1	(0.2529)	01/06/2025
000400.ZK	12/17/2024	SDB3260123483	17,500.00	3.7571	62,395.06	65,750.09	0.0000	4.5800	50.0000	0.0000	(7.9380)	(0.9132)	0.0000	1	(8.8512)	01/06/2025
000400.ZK	12/17/2024	SDB3260123483	12,300.00	3.7571	43,854.81	46,212.92	0.0000	4.5800	50.0000	0.0000	(5.5793)	(0.6418)	0.0000	1	(6.2212)	01/06/2025
000400.ZK	12/17/2024	SDB3260123483	9,100.00	3.7571	32,445.43	34,190.05	0.0000	4.5800	50.0000	0.0000	(4.1278)	(0.4749)	0.0000	1	(4.6026)	01/06/2025
000400.ZK	12/17/2024	SDB3260123483	8,700.00	3.7571	31,019.26	32,687.19	0.0000	4.5800	50.0000	0.0000	(3.9463)	(0.4540)	0.0000	1	(4.4003)	01/06/2025
000400.ZK	12/17/2024	SDB3260123483	500.00	3.7571	1,782.72	1,878.57	0.0000	4.5800	50.0000	0.0000	(0.2268)	(0.0261)	0.0000	1	(0.2529)	01/06/2025
000400.ZK	12/17/2024	SDB3260123483	300.00	3.7571	1,069.63	1,127.14	0.0000	4.5800	50.0000	0.0000	(0.1361)	(0.0157)	0.0000	1	(0.1517)	01/06/2025
000400.ZK	12/17/2024	SDB3260123483	300.00	3.7571	1,069.63	1,127.14	0.0000	4.5800	50.0000	0.0000	(0.1361)	(0.0157)	0.0000	1	(0.1517)	01/06/2025
000400.ZK	12/17/2024	SDB3260123483	2,000.00	3.7571	7,130.86	7,514.30	0.0000	4.5800	50.0000	0.0000	(0.9072)	(0.1044)	0.0000	1	(1.0116)	01/06/2025
000400.ZK	12/17/2024	SDB3260123483	600.00	3.7571	2,139.26	2,254.29	0.0000	4.5800	50.0000	0.0000	(0.2722)	(0.0313)	0.0000	1	(0.3035)	01/06/2025
000400.ZK	12/17/2024	SDB3260123483	7,100.00	3.7571	25,314.57	26,675.75	0.0000	4.5800	50.0000	0.0000	(3.2206)	(0.3705)	0.0000	1	(3.5911)	01/06/2025
000400.ZK	12/17/2024	SDB3260123483	3,400.00	3.7571	12,122.47	12,774.30	0.0000	4.5800	50.0000	0.0000	(1.5422)	(0.1774)	0.0000	1	(1.7197)	01/06/2025
000400.ZK	12/17/2024	SDB3260123483	7,000.00	3.7571	24,958.02	26,300.04	0.0000	4.5800	50.0000	0.0000	(3.1752)	(0.3653)	0.0000	1	(3.5405)	01/06/2025
000400.ZK	12/17/2024	SDB3260123483	300.00	3.7571	1,069.63	1,127.14	0.0000	4.5800	50.0000	0.0000	(0.1361)	(0.0157)	0.0000	1	(0.1517)	01/06/2025
000400.ZK	12/17/2024	SDB3260123483	3,700.00	3.7571	13,192.10	13,901.45	0.0000	4.5800	50.0000	0.0000	(1.6783)	(0.1931)	0.0000	1	(1.8714)	01/06/2025
000400.ZK	12/17/2024	SDB3260123483	700.00	3.7571	2,495.80	2,630.00	0.0000	4.5800	50.0000	0.0000	(0.3175)	(0.0365)	0.0000	1	(0.3540)	01/06/2025
000400.ZK	12/17/2024	SDB3260123483	800.00	3.7571	2,852.35	3,005.72	0.0000	4.5800	50.0000	0.0000	(0.3629)	(0.0417)	0.0000	1	(0.4046)	01/06/2025
000400.ZK	12/17/2024	SDB3260123483	100.00	3.7571	356.54	375.71	0.0000	4.5800	50.0000	0.0000	(0.0454)	(0.0052)	0.0000	1	(0.0506)	01/06/2025
000400.ZK	12/17/2024	SDB3260123483	1,700.00	3.7571	6,061.23	6,387.15	0.0000	4.5800	50.0000	0.0000	(0.7711)	(0.0887)	0.0000	1	(0.8598)	01/06/2025
000400.ZK	12/17/2024	SDB3260123483	100.00	3.7571	356.54	375.71	0.0000	4.5800	50.0000	0.0000	(0.0454)	(0.0052)	0.0000	1	(0.0506)	01/06/2025
000400.ZK	12/17/2024	SDB3260123483	200.00	3.7571	713.09	751.43	0.0000	4.5800	50.0000	0.0000	(0.0907)	(0.0104)	0.0000	1	(0.1012)	01/06/2025
000400.ZK	12/17/2024	SDB3260123483	400.00	3.7571	1,426.17	1,502.86	0.0000	4.5800	50.0000	0.0000	(0.1814)	(0.0209)	0.0000	1	(0.2023)	01/06/2025
000400.ZK	12/17/2024	SDB3260123483	500.00	3.7571	1,782.72	1,878.57	0.0000	4.5800	50.0000	0.0000	(0.2268)	(0.0261)	0.0000	1	(0.2529)	01/06/2025
000400.ZK	12/17/2024	SDB3260123483	1,600.00	3.7571	5,704.69	6,011.44	0.0000	4.5800	50.0000	0.0000	(0.7258)	(0.0835)	0.0000	1	(0.8093)	01/06/2025
000400.ZK	12/17/2024	SDB3260123483	7,400.00	3.7571	26,384.20	27,802.90	0.0000	4.5800	50.0000	0.0000	(3.3567)	(0.3862)	0.0000	1	(3.7428)	01/06/2025
000400.ZK	12/17/2024	SDB3260123483	800.00	3.7571	2,852.35	3,005.72	0.0000	4.5800	50.0000	0.0000	(0.3629)	(0.0417)	0.0000	1	(0.4046)	01/06/2025
000400.ZK	12/17/2024	SDB3260123483	600.00	3.7571	2,139.26	2,254.29	0.0000	4.5800	50.0000	0.0000	(0.2722)	(0.0313)	0.0000	1	(0.3035)	01/06/2025
000400.ZK	12/17/2024	SDB3260123483	300.00	3.7571	1,069.63	1,127.14	0.0000	4.5800	50.0000	0.0000	(0.1361)	(0.0157)	0.0000	1	(0.1517)	01/06/2025
000400.ZK	12/17/2024	SDB3260123483	500.00	3.7571	1,782.72	1,878.57	0.0000	4.5800	50.0000	0.0000	(0.2268)	(0.0261)	0.0000	1	(0.2529)	01/06/2025
000400.ZK	12/17/2024	SDB3260123483	300.00	3.7571	1,069.63	1,127.14	0.0000	4.5800	50.0000	0.0000	(0.1361)	(0.0157)	0.0000	1	(0.1517)	01/06/2025
000400.ZK	12/17/2024	SDB3260123483	200.00	3.7571	713.09	751.43	0.0000	4.5800	50.0000	0.0000	(0.0907)	(0.0104)	0.0000	1	(0.1012)	01/06/2025
000400.ZK	12/17/2024	SDB3260123483	5,300.00	3.7571	18,896.79	19,912.88	0.0000	4.5800	50.0000	0.0000	(2.4041)	(0.2766)	0.0000	1	(2.6807)	01/06/2025
000400.ZK	12/17/2024	SDB3260123483	9,400.00	3.7571	33,515.06	35,317.19	0.0000	4.5800	50.0000	0.0000	(4.2639)	(0.4905)	0.0000	1	(4.7544)	01/06/2025
000400.ZK	12/17/2024	SDB3260123483	10,300.00	3.7571	36,723.95	38,698.62	0.0000	4.5800	50.0000	0.0000	(4.6721)	(0.5375)	0.0000	1	(5.2096)	01/06/2025
000400.ZK	12/17/2024	SDB3260123483	2,600.00	3.7571	9,270.12	9,768.58	0.0000	4.5800	50.0000	0.0000	(1.1794)	(0.1357)	0.0000	1	(1.3150)	01/06/2025
000400.ZK	12/17/2024	SDB3260123483	2,600.00	3.7571	9,270.12	9,768.58	0.0000	4.5800	50.0000	0.0000	(1.1794)	(0.1357)	0.0000	1	(1.3150)	01/06/2025
000400.ZK	12/17/2024	SDB3260123483	800.00	3.7571	2,852.35	3,005.72	0.0000	4.5800	50.0000	0.0000	(0.3629)	(0.0417)	0.0000	1	(0.4046)	01/06/2025
000400.ZK	12/16/2024	SDB3260123483	4,800.00	3.7772	17,114.07	18,130.68	0.0000	4.5800	50.0000	0.0000	(2.1773)	(0.2518)	0.0000	1	(2.4291)	01/06/2025
000400.ZK	12/16/2024	SDB3260123483	700.00	3.7772	2,495.80	2,644.06	0.0000	4.5800	50.0000	0.0000	(0.3175)	(0.0367)	0.0000	1	(0.3542)	01/06/2025
000400.ZK	12/16/2024	SDB3260123483	400.00	3.7772	1,426.17	1,510.89	0.0000	4.5800	50.0000	0.0000	(0.1814)	(0.0210)	0.0000	1	(0.2024)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
XJ ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000400.ZK	12/16/2024	SDB3260123483	200.00	3.7772	713.09	755.45	0.0000	4.5800	50.0000	0.0000	(0.0907)	(0.0105)	0.0000	1	(0.1012)	01/06/2025
000400.ZK	12/16/2024	SDB3260123483	200.00	3.7772	713.09	755.45	0.0000	4.5800	50.0000	0.0000	(0.0907)	(0.0105)	0.0000	1	(0.1012)	01/06/2025
000400.ZK	12/16/2024	SDB3260123483	15,400.00	3.7772	54,907.65	58,169.26	0.0000	4.5800	50.0000	0.0000	(6.9855)	(0.8079)	0.0000	1	(7.7934)	01/06/2025
000400.ZK	12/16/2024	SDB3260123483	500.00	3.7772	1,782.72	1,888.61	0.0000	4.5800	50.0000	0.0000	(0.2268)	(0.0262)	0.0000	1	(0.2530)	01/06/2025
000400.ZK	12/16/2024	SDB3260123483	17,500.00	3.7772	62,395.06	66,101.44	0.0000	4.5800	50.0000	0.0000	(7.9380)	(0.9181)	0.0000	1	(8.8561)	01/06/2025
000400.ZK	12/16/2024	SDB3260123483	12,300.00	3.7772	43,854.81	46,459.87	0.0000	4.5800	50.0000	0.0000	(5.5793)	(0.6453)	0.0000	1	(6.2246)	01/06/2025
000400.ZK	12/16/2024	SDB3260123483	9,100.00	3.7772	32,445.43	34,372.75	0.0000	4.5800	50.0000	0.0000	(4.1278)	(0.4774)	0.0000	1	(4.6052)	01/06/2025
000400.ZK	12/16/2024	SDB3260123483	8,700.00	3.7772	31,019.26	32,861.86	0.0000	4.5800	50.0000	0.0000	(3.9463)	(0.4564)	0.0000	1	(4.4028)	01/06/2025
000400.ZK	12/16/2024	SDB3260123483	500.00	3.7772	1,782.72	1,888.61	0.0000	4.5800	50.0000	0.0000	(0.2268)	(0.0262)	0.0000	1	(0.2530)	01/06/2025
000400.ZK	12/16/2024	SDB3260123483	300.00	3.7772	1,069.63	1,133.17	0.0000	4.5800	50.0000	0.0000	(0.1361)	(0.0157)	0.0000	1	(0.1518)	01/06/2025
000400.ZK	12/16/2024	SDB3260123483	300.00	3.7772	1,069.63	1,133.17	0.0000	4.5800	50.0000	0.0000	(0.1361)	(0.0157)	0.0000	1	(0.1518)	01/06/2025
000400.ZK	12/16/2024	SDB3260123483	2,000.00	3.7772	7,130.86	7,554.45	0.0000	4.5800	50.0000	0.0000	(0.9072)	(0.1049)	0.0000	1	(1.0121)	01/06/2025
000400.ZK	12/16/2024	SDB3260123483	600.00	3.7772	2,139.26	2,266.34	0.0000	4.5800	50.0000	0.0000	(0.2722)	(0.0315)	0.0000	1	(0.3036)	01/06/2025
000400.ZK	12/16/2024	SDB3260123483	7,100.00	3.7772	25,314.57	26,818.30	0.0000	4.5800	50.0000	0.0000	(3.2206)	(0.3725)	0.0000	1	(3.5931)	01/06/2025
000400.ZK	12/16/2024	SDB3260123483	3,400.00	3.7772	12,122.47	12,842.57	0.0000	4.5800	50.0000	0.0000	(1.5422)	(0.1784)	0.0000	1	(1.7206)	01/06/2025
000400.ZK	12/16/2024	SDB3260123483	7,000.00	3.7772	24,958.02	26,440.58	0.0000	4.5800	50.0000	0.0000	(3.1752)	(0.3672)	0.0000	1	(3.5424)	01/06/2025
000400.ZK	12/16/2024	SDB3260123483	300.00	3.7772	1,069.63	1,133.17	0.0000	4.5800	50.0000	0.0000	(0.1361)	(0.0157)	0.0000	1	(0.1518)	01/06/2025
000400.ZK	12/16/2024	SDB3260123483	3,700.00	3.7772	13,192.10	13,975.73	0.0000	4.5800	50.0000	0.0000	(1.6783)	(0.1941)	0.0000	1	(1.8724)	01/06/2025
000400.ZK	12/16/2024	SDB3260123483	700.00	3.7772	2,495.80	2,644.06	0.0000	4.5800	50.0000	0.0000	(0.3175)	(0.0367)	0.0000	1	(0.3542)	01/06/2025
000400.ZK	12/16/2024	SDB3260123483	800.00	3.7772	2,852.35	3,021.78	0.0000	4.5800	50.0000	0.0000	(0.3629)	(0.0420)	0.0000	1	(0.4049)	01/06/2025
000400.ZK	12/16/2024	SDB3260123483	100.00	3.7772	356.54	377.72	0.0000	4.5800	50.0000	0.0000	(0.0454)	(0.0052)	0.0000	1	(0.0506)	01/06/2025
000400.ZK	12/16/2024	SDB3260123483	1,700.00	3.7772	6,061.23	6,421.28	0.0000	4.5800	50.0000	0.0000	(0.7711)	(0.0892)	0.0000	1	(0.8603)	01/06/2025
000400.ZK	12/16/2024	SDB3260123483	100.00	3.7772	356.54	377.72	0.0000	4.5800	50.0000	0.0000	(0.0454)	(0.0052)	0.0000	1	(0.0506)	01/06/2025
000400.ZK	12/16/2024	SDB3260123483	200.00	3.7772	713.09	755.45	0.0000	4.5800	50.0000	0.0000	(0.0907)	(0.0105)	0.0000	1	(0.1012)	01/06/2025
000400.ZK	12/16/2024	SDB3260123483	400.00	3.7772	1,426.17	1,510.89	0.0000	4.5800	50.0000	0.0000	(0.1814)	(0.0210)	0.0000	1	(0.2024)	01/06/2025
000400.ZK	12/16/2024	SDB3260123483	500.00	3.7772	1,782.72	1,888.61	0.0000	4.5800	50.0000	0.0000	(0.2268)	(0.0262)	0.0000	1	(0.2530)	01/06/2025
000400.ZK	12/16/2024	SDB3260123483	1,600.00	3.7772	5,704.69	6,043.56	0.0000	4.5800	50.0000	0.0000	(0.7258)	(0.0839)	0.0000	1	(0.8097)	01/06/2025
000400.ZK	12/16/2024	SDB3260123483	7,400.00	3.7772	26,384.20	27,951.47	0.0000	4.5800	50.0000	0.0000	(3.3567)	(0.3882)	0.0000	1	(3.7449)	01/06/2025
000400.ZK	12/16/2024	SDB3260123483	800.00	3.7772	2,852.35	3,021.78	0.0000	4.5800	50.0000	0.0000	(0.3629)	(0.0420)	0.0000	1	(0.4049)	01/06/2025
000400.ZK	12/16/2024	SDB3260123483	600.00	3.7772	2,139.26	2,266.34	0.0000	4.5800	50.0000	0.0000	(0.2722)	(0.0315)	0.0000	1	(0.3036)	01/06/2025
000400.ZK	12/16/2024	SDB3260123483	300.00	3.7772	1,069.63	1,133.17	0.0000	4.5800	50.0000	0.0000	(0.1361)	(0.0157)	0.0000	1	(0.1518)	01/06/2025
000400.ZK	12/16/2024	SDB3260123483	500.00	3.7772	1,782.72	1,888.61	0.0000	4.5800	50.0000	0.0000	(0.2268)	(0.0262)	0.0000	1	(0.2530)	01/06/2025
000400.ZK	12/16/2024	SDB3260123483	300.00	3.7772	1,069.63	1,133.17	0.0000	4.5800	50.0000	0.0000	(0.1361)	(0.0157)	0.0000	1	(0.1518)	01/06/2025
000400.ZK	12/16/2024	SDB3260123483	200.00	3.7772	713.09	755.45	0.0000	4.5800	50.0000	0.0000	(0.0907)	(0.0105)	0.0000	1	(0.1012)	01/06/2025
000400.ZK	12/16/2024	SDB3260123483	5,300.00	3.7772	18,896.79	20,019.29	0.0000	4.5800	50.0000	0.0000	(2.4041)	(0.2780)	0.0000	1	(2.6821)	01/06/2025
000400.ZK	12/16/2024	SDB3260123483	9,400.00	3.7772	33,515.06	35,505.92	0.0000	4.5800	50.0000	0.0000	(4.2639)	(0.4931)	0.0000	1	(4.7570)	01/06/2025
000400.ZK	12/16/2024	SDB3260123483	10,300.00	3.7772	36,723.95	38,905.42	0.0000	4.5800	50.0000	0.0000	(4.6721)	(0.5404)	0.0000	1	(5.2125)	01/06/2025
000400.ZK	12/16/2024	SDB3260123483	2,600.00	3.7772	9,270.12	9,820.78	0.0000	4.5800	50.0000	0.0000	(1.1794)	(0.1364)	0.0000	1	(1.3158)	01/06/2025
000400.ZK	12/16/2024	SDB3260123483	2,600.00	3.7772	9,270.12	9,820.78	0.0000	4.5800	50.0000	0.0000	(1.1794)	(0.1364)	0.0000	1	(1.3158)	01/06/2025
000400.ZK	12/16/2024	SDB3260123483	800.00	3.7772	2,852.35	3,021.78	0.0000	4.5800	50.0000	0.0000	(0.3629)	(0.0420)	0.0000	1	(0.4049)	01/06/2025
000400.ZK	12/13/2024	SDB3260123483	4,800.00	3.7370	17,114.07	17,937.67	0.0000	4.5800	50.0000	0.0000	(6.5319)	(0.7474)	0.0000	3	(7.2793)	01/06/2025
000400.ZK	12/13/2024	SDB3260123483	700.00	3.7370	2,495.80	2,615.91	0.0000	4.5800	50.0000	0.0000	(0.9526)	(0.1090)	0.0000	3	(1.0616)	01/06/2025
000400.ZK	12/13/2024	SDB3260123483	400.00	3.7370	1,426.17	1,494.81	0.0000	4.5800	50.0000	0.0000	(0.5443)	(0.0623)	0.0000	3	(0.6066)	01/06/2025
000400.ZK	12/13/2024	SDB3260123483	200.00	3.7370	713.09	747.40	0.0000	4.5800	50.0000	0.0000	(0.2722)	(0.0311)	0.0000	3	(0.3033)	01/06/2025
000400.ZK	12/13/2024	SDB3260123483	200.00	3.7370	713.09	747.40	0.0000	4.5800	50.0000	0.0000	(0.2722)	(0.0311)	0.0000	3	(0.3033)	01/06/2025
000400.ZK	12/13/2024	SDB3260123483	15,400.00	3.7370	54,907.65	57,550.03	0.0000	4.5800	50.0000	0.0000	(20.9564)	(2.3979)	0.0000	3	(23.3543)	01/06/2025
000400.ZK	12/13/2024	SDB3260123483	500.00	3.7370	1,782.72	1,868.51	0.0000	4.5800	50.0000	0.0000	(0.6804)	(0.0779)	0.0000	3	(0.7583)	01/06/2025
000400.ZK	12/13/2024	SDB3260123483	17,500.00	3.7370	62,395.06	65,397.76	0.0000	4.5800	50.0000	0.0000	(23.8141)	(2.7249)	0.0000	3	(26.5390)	01/06/2025
000400.ZK	12/13/2024	SDB3260123483	12,300.00	3.7370	43,854.81	45,965.28	0.0000	4.5800	50.0000	0.0000	(16.7379)	(1.9152)	0.0000	3	(18.6531)	01/06/2025
000400.ZK	12/13/2024	SDB3260123483	9,100.00	3.7370	32,445.43	34,006.84	0.0000	4.5800	50.0000	0.0000	(12.3833)	(1.4170)	0.0000	3	(13.8003)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
XJ ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000400.ZK	12/13/2024	SDB3260123483	8,700.00	3.7370	31,019.26	32,512.03	0.0000	4.5800	50.0000	0.0000	(11.8390)	(1.3547)	0.0000	3	(13.1937)	01/06/2025
000400.ZK	12/13/2024	SDB3260123483	500.00	3.7370	1,782.72	1,868.51	0.0000	4.5800	50.0000	0.0000	(0.6804)	(0.0779)	0.0000	3	(0.7583)	01/06/2025
000400.ZK	12/13/2024	SDB3260123483	300.00	3.7370	1,069.63	1,121.10	0.0000	4.5800	50.0000	0.0000	(0.4082)	(0.0467)	0.0000	3	(0.4550)	01/06/2025
000400.ZK	12/13/2024	SDB3260123483	300.00	3.7370	1,069.63	1,121.10	0.0000	4.5800	50.0000	0.0000	(0.4082)	(0.0467)	0.0000	3	(0.4550)	01/06/2025
000400.ZK	12/13/2024	SDB3260123483	2,000.00	3.7370	7,130.86	7,474.03	0.0000	4.5800	50.0000	0.0000	(2.7216)	(0.3114)	0.0000	3	(3.0330)	01/06/2025
000400.ZK	12/13/2024	SDB3260123483	600.00	3.7370	2,139.26	2,242.21	0.0000	4.5800	50.0000	0.0000	(0.8165)	(0.0934)	0.0000	3	(0.9099)	01/06/2025
000400.ZK	12/13/2024	SDB3260123483	7,100.00	3.7370	25,314.57	26,532.81	0.0000	4.5800	50.0000	0.0000	(9.6617)	(1.1055)	0.0000	3	(10.7673)	01/06/2025
000400.ZK	12/13/2024	SDB3260123483	3,400.00	3.7370	12,122.47	12,705.85	0.0000	4.5800	50.0000	0.0000	(4.6267)	(0.5294)	0.0000	3	(5.1562)	01/06/2025
000400.ZK	12/13/2024	SDB3260123483	7,000.00	3.7370	24,958.02	26,159.10	0.0000	4.5800	50.0000	0.0000	(9.5256)	(1.0900)	0.0000	3	(10.6156)	01/06/2025
000400.ZK	12/13/2024	SDB3260123483	300.00	3.7370	1,069.63	1,121.10	0.0000	4.5800	50.0000	0.0000	(0.4082)	(0.0467)	0.0000	3	(0.4550)	01/06/2025
000400.ZK	12/13/2024	SDB3260123483	3,700.00	3.7370	13,192.10	13,826.96	0.0000	4.5800	50.0000	0.0000	(5.0350)	(0.5761)	0.0000	3	(5.6111)	01/06/2025
000400.ZK	12/13/2024	SDB3260123483	700.00	3.7370	2,495.80	2,615.91	0.0000	4.5800	50.0000	0.0000	(0.9526)	(0.1090)	0.0000	3	(1.0616)	01/06/2025
000400.ZK	12/13/2024	SDB3260123483	800.00	3.7370	2,852.35	2,989.61	0.0000	4.5800	50.0000	0.0000	(1.0886)	(0.1246)	0.0000	3	(1.2132)	01/06/2025
000400.ZK	12/13/2024	SDB3260123483	100.00	3.7370	356.54	373.70	0.0000	4.5800	50.0000	0.0000	(0.1361)	(0.0156)	0.0000	3	(0.1517)	01/06/2025
000400.ZK	12/13/2024	SDB3260123483	1,700.00	3.7370	6,061.23	6,352.93	0.0000	4.5800	50.0000	0.0000	(2.3134)	(0.2647)	0.0000	3	(2.5781)	01/06/2025
000400.ZK	12/13/2024	SDB3260123483	100.00	3.7370	356.54	373.70	0.0000	4.5800	50.0000	0.0000	(0.1361)	(0.0156)	0.0000	3	(0.1517)	01/06/2025
000400.ZK	12/13/2024	SDB3260123483	200.00	3.7370	713.09	747.40	0.0000	4.5800	50.0000	0.0000	(0.2722)	(0.0311)	0.0000	3	(0.3033)	01/06/2025
000400.ZK	12/13/2024	SDB3260123483	400.00	3.7370	1,426.17	1,494.81	0.0000	4.5800	50.0000	0.0000	(0.5443)	(0.0623)	0.0000	3	(0.6066)	01/06/2025
000400.ZK	12/13/2024	SDB3260123483	500.00	3.7370	1,782.72	1,868.51	0.0000	4.5800	50.0000	0.0000	(0.6804)	(0.0779)	0.0000	3	(0.7583)	01/06/2025
000400.ZK	12/13/2024	SDB3260123483	1,600.00	3.7370	5,704.69	5,979.22	0.0000	4.5800	50.0000	0.0000	(2.1773)	(0.2491)	0.0000	3	(2.4264)	01/06/2025
000400.ZK	12/13/2024	SDB3260123483	7,400.00	3.7370	26,384.20	27,653.91	0.0000	4.5800	50.0000	0.0000	(10.0700)	(1.1522)	0.0000	3	(11.2222)	01/06/2025
000400.ZK	12/13/2024	SDB3260123483	800.00	3.7370	2,852.35	2,989.61	0.0000	4.5800	50.0000	0.0000	(1.0886)	(0.1246)	0.0000	3	(1.2132)	01/06/2025
000400.ZK	12/13/2024	SDB3260123483	600.00	3.7370	2,139.26	2,242.21	0.0000	4.5800	50.0000	0.0000	(0.8165)	(0.0934)	0.0000	3	(0.9099)	01/06/2025
000400.ZK	12/13/2024	SDB3260123483	300.00	3.7370	1,069.63	1,121.10	0.0000	4.5800	50.0000	0.0000	(0.4082)	(0.0467)	0.0000	3	(0.4550)	01/06/2025
000400.ZK	12/13/2024	SDB3260123483	500.00	3.7370	1,782.72	1,868.51	0.0000	4.5800	50.0000	0.0000	(0.6804)	(0.0779)	0.0000	3	(0.7583)	01/06/2025
000400.ZK	12/13/2024	SDB3260123483	300.00	3.7370	1,069.63	1,121.10	0.0000	4.5800	50.0000	0.0000	(0.4082)	(0.0467)	0.0000	3	(0.4550)	01/06/2025
000400.ZK	12/13/2024	SDB3260123483	200.00	3.7370	713.09	747.40	0.0000	4.5800	50.0000	0.0000	(0.2722)	(0.0311)	0.0000	3	(0.3033)	01/06/2025
000400.ZK	12/13/2024	SDB3260123483	5,300.00	3.7370	18,896.79	19,806.18	0.0000	4.5800	50.0000	0.0000	(7.2123)	(0.8253)	0.0000	3	(8.0375)	01/06/2025
000400.ZK	12/13/2024	SDB3260123483	9,400.00	3.7370	33,515.06	35,127.94	0.0000	4.5800	50.0000	0.0000	(12.7916)	(1.4637)	0.0000	3	(14.2552)	01/06/2025
000400.ZK	12/13/2024	SDB3260123483	10,300.00	3.7370	36,723.95	38,491.25	0.0000	4.5800	50.0000	0.0000	(14.0163)	(1.6038)	0.0000	3	(15.6201)	01/06/2025
000400.ZK	12/13/2024	SDB3260123483	2,600.00	3.7370	9,270.12	9,716.24	0.0000	4.5800	50.0000	0.0000	(3.5381)	(0.4048)	0.0000	3	(3.9429)	01/06/2025
000400.ZK	12/13/2024	SDB3260123483	2,600.00	3.7370	9,270.12	9,716.24	0.0000	4.5800	50.0000	0.0000	(3.5381)	(0.4048)	0.0000	3	(3.9429)	01/06/2025
000400.ZK	12/13/2024	SDB3260123483	800.00	3.7370	2,852.35	2,989.61	0.0000	4.5800	50.0000	0.0000	(1.0886)	(0.1246)	0.0000	3	(1.2132)	01/06/2025
000400.ZK	12/12/2024	SDB3260123483	4,800.00	3.7330	17,114.07	17,918.46	0.0000	4.5800	50.0000	0.0000	(2.1773)	(0.2489)	0.0000	1	(2.4262)	01/06/2025
000400.ZK	12/12/2024	SDB3260123483	700.00	3.7330	2,495.80	2,613.11	0.0000	4.5800	50.0000	0.0000	(0.3175)	(0.0363)	0.0000	1	(0.3538)	01/06/2025
000400.ZK	12/12/2024	SDB3260123483	400.00	3.7330	1,426.17	1,493.20	0.0000	4.5800	50.0000	0.0000	(0.1814)	(0.0207)	0.0000	1	(0.2022)	01/06/2025
000400.ZK	12/12/2024	SDB3260123483	200.00	3.7330	713.09	746.60	0.0000	4.5800	50.0000	0.0000	(0.0907)	(0.0104)	0.0000	1	(0.1011)	01/06/2025
000400.ZK	12/12/2024	SDB3260123483	200.00	3.7330	713.09	746.60	0.0000	4.5800	50.0000	0.0000	(0.0907)	(0.0104)	0.0000	1	(0.1011)	01/06/2025
000400.ZK	12/12/2024	SDB3260123483	15,400.00	3.7330	54,907.65	57,488.38	0.0000	4.5800	50.0000	0.0000	(6.9855)	(0.7984)	0.0000	1	(7.7839)	01/06/2025
000400.ZK	12/12/2024	SDB3260123483	500.00	3.7330	1,782.72	1,866.51	0.0000	4.5800	50.0000	0.0000	(0.2268)	(0.0259)	0.0000	1	(0.2527)	01/06/2025
000400.ZK	12/12/2024	SDB3260123483	17,500.00	3.7330	62,395.06	65,327.71	0.0000	4.5800	50.0000	0.0000	(7.9380)	(0.9073)	0.0000	1	(8.8454)	01/06/2025
000400.ZK	12/12/2024	SDB3260123483	12,300.00	3.7330	43,854.81	45,916.05	0.0000	4.5800	50.0000	0.0000	(5.5793)	(0.6377)	0.0000	1	(6.2170)	01/06/2025
000400.ZK	12/12/2024	SDB3260123483	9,100.00	3.7330	32,445.43	33,970.41	0.0000	4.5800	50.0000	0.0000	(4.1278)	(0.4718)	0.0000	1	(4.5996)	01/06/2025
000400.ZK	12/12/2024	SDB3260123483	8,700.00	3.7330	31,019.26	32,477.20	0.0000	4.5800	50.0000	0.0000	(3.9463)	(0.4511)	0.0000	1	(4.3974)	01/06/2025
000400.ZK	12/12/2024	SDB3260123483	500.00	3.7330	1,782.72	1,866.51	0.0000	4.5800	50.0000	0.0000	(0.2268)	(0.0259)	0.0000	1	(0.2527)	01/06/2025
000400.ZK	12/12/2024	SDB3260123483	300.00	3.7330	1,069.63	1,119.90	0.0000	4.5800	50.0000	0.0000	(0.1361)	(0.0156)	0.0000	1	(0.1516)	01/06/2025
000400.ZK	12/12/2024	SDB3260123483	300.00	3.7330	1,069.63	1,119.90	0.0000	4.5800	50.0000	0.0000	(0.1361)	(0.0156)	0.0000	1	(0.1516)	01/06/2025
000400.ZK	12/12/2024	SDB3260123483	2,000.00	3.7330	7,130.86	7,466.02	0.0000	4.5800	50.0000	0.0000	(0.9072)	(0.1037)	0.0000	1	(1.0109)	01/06/2025
000400.ZK	12/12/2024	SDB3260123483	600.00	3.7330	2,139.26	2,239.81	0.0000	4.5800	50.0000	0.0000	(0.2722)	(0.0311)	0.0000	1	(0.3033)	01/06/2025
000400.ZK	12/12/2024	SDB3260123483	7,100.00	3.7330	25,314.57	26,504.39	0.0000	4.5800	50.0000	0.0000	(3.2206)	(0.3681)	0.0000	1	(3.5887)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
XJ ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000400.ZK	12/12/2024	SDB3260123483	3,400.00	3.7330	12,122.47	12,692.24	0.0000	4.5800	50.0000	0.0000	(1.5422)	(0.1763)	0.0000	1	(1.7185)	01/06/2025
000400.ZK	12/12/2024	SDB3260123483	7,000.00	3.7330	24,958.02	26,131.08	0.0000	4.5800	50.0000	0.0000	(3.1752)	(0.3629)	0.0000	1	(3.5381)	01/06/2025
000400.ZK	12/12/2024	SDB3260123483	300.00	3.7330	1,069.63	1,119.90	0.0000	4.5800	50.0000	0.0000	(0.1361)	(0.0156)	0.0000	1	(0.1516)	01/06/2025
000400.ZK	12/12/2024	SDB3260123483	3,700.00	3.7330	13,192.10	13,812.14	0.0000	4.5800	50.0000	0.0000	(1.6783)	(0.1918)	0.0000	1	(1.8702)	01/06/2025
000400.ZK	12/12/2024	SDB3260123483	700.00	3.7330	2,495.80	2,613.11	0.0000	4.5800	50.0000	0.0000	(0.3175)	(0.0363)	0.0000	1	(0.3538)	01/06/2025
000400.ZK	12/12/2024	SDB3260123483	800.00	3.7330	2,852.35	2,986.41	0.0000	4.5800	50.0000	0.0000	(0.3629)	(0.0415)	0.0000	1	(0.4044)	01/06/2025
000400.ZK	12/12/2024	SDB3260123483	100.00	3.7330	356.54	373.30	0.0000	4.5800	50.0000	0.0000	(0.0454)	(0.0052)	0.0000	1	(0.0505)	01/06/2025
000400.ZK	12/12/2024	SDB3260123483	1,700.00	3.7330	6,061.23	6,346.12	0.0000	4.5800	50.0000	0.0000	(0.7711)	(0.0881)	0.0000	1	(0.8593)	01/06/2025
000400.ZK	12/12/2024	SDB3260123483	100.00	3.7330	356.54	373.30	0.0000	4.5800	50.0000	0.0000	(0.0454)	(0.0052)	0.0000	1	(0.0505)	01/06/2025
000400.ZK	12/12/2024	SDB3260123483	200.00	3.7330	713.09	746.60	0.0000	4.5800	50.0000	0.0000	(0.0907)	(0.0104)	0.0000	1	(0.1011)	01/06/2025
000400.ZK	12/12/2024	SDB3260123483	400.00	3.7330	1,426.17	1,493.20	0.0000	4.5800	50.0000	0.0000	(0.1814)	(0.0207)	0.0000	1	(0.2022)	01/06/2025
000400.ZK	12/12/2024	SDB3260123483	500.00	3.7330	1,782.72	1,866.51	0.0000	4.5800	50.0000	0.0000	(0.2268)	(0.0259)	0.0000	1	(0.2527)	01/06/2025
000400.ZK	12/12/2024	SDB3260123483	1,600.00	3.7330	5,704.69	5,972.82	0.0000	4.5800	50.0000	0.0000	(0.7258)	(0.0830)	0.0000	1	(0.8087)	01/06/2025
000400.ZK	12/12/2024	SDB3260123483	7,400.00	3.7330	26,384.20	27,624.29	0.0000	4.5800	50.0000	0.0000	(3.3567)	(0.3837)	0.0000	1	(3.7403)	01/06/2025
000400.ZK	12/12/2024	SDB3260123483	800.00	3.7330	2,852.35	2,986.41	0.0000	4.5800	50.0000	0.0000	(0.3629)	(0.0415)	0.0000	1	(0.4044)	01/06/2025
000400.ZK	12/12/2024	SDB3260123483	600.00	3.7330	2,139.26	2,239.81	0.0000	4.5800	50.0000	0.0000	(0.2722)	(0.0311)	0.0000	1	(0.3033)	01/06/2025
000400.ZK	12/12/2024	SDB3260123483	300.00	3.7330	1,069.63	1,119.90	0.0000	4.5800	50.0000	0.0000	(0.1361)	(0.0156)	0.0000	1	(0.1516)	01/06/2025
000400.ZK	12/12/2024	SDB3260123483	500.00	3.7330	1,782.72	1,866.51	0.0000	4.5800	50.0000	0.0000	(0.2268)	(0.0259)	0.0000	1	(0.2527)	01/06/2025
000400.ZK	12/12/2024	SDB3260123483	300.00	3.7330	1,069.63	1,119.90	0.0000	4.5800	50.0000	0.0000	(0.1361)	(0.0156)	0.0000	1	(0.1516)	01/06/2025
000400.ZK	12/12/2024	SDB3260123483	200.00	3.7330	713.09	746.60	0.0000	4.5800	50.0000	0.0000	(0.0907)	(0.0104)	0.0000	1	(0.1011)	01/06/2025
000400.ZK	12/12/2024	SDB3260123483	5,300.00	3.7330	18,896.79	19,784.96	0.0000	4.5800	50.0000	0.0000	(2.4041)	(0.2748)	0.0000	1	(2.6789)	01/06/2025
000400.ZK	12/12/2024	SDB3260123483	9,400.00	3.7330	33,515.06	35,090.31	0.0000	4.5800	50.0000	0.0000	(4.2639)	(0.4874)	0.0000	1	(4.7512)	01/06/2025
000400.ZK	12/12/2024	SDB3260123483	10,300.00	3.7330	36,723.95	38,450.02	0.0000	4.5800	50.0000	0.0000	(4.6721)	(0.5340)	0.0000	1	(5.2061)	01/06/2025
000400.ZK	12/12/2024	SDB3260123483	2,600.00	3.7330	9,270.12	9,705.83	0.0000	4.5800	50.0000	0.0000	(1.1794)	(0.1348)	0.0000	1	(1.3142)	01/06/2025
000400.ZK	12/12/2024	SDB3260123483	2,600.00	3.7330	9,270.12	9,705.83	0.0000	4.5800	50.0000	0.0000	(1.1794)	(0.1348)	0.0000	1	(1.3142)	01/06/2025
000400.ZK	12/12/2024	SDB3260123483	800.00	3.7330	2,852.35	2,986.41	0.0000	4.5800	50.0000	0.0000	(0.3629)	(0.0415)	0.0000	1	(0.4044)	01/06/2025
000400.ZK	12/11/2024	SDB3260123483	4,800.00	3.7063	17,114.07	17,790.26	0.0000	4.5800	50.0000	0.0000	(2.1773)	(0.2471)	0.0000	1	(2.4244)	01/06/2025
000400.ZK	12/11/2024	SDB3260123483	700.00	3.7063	2,495.80	2,594.41	0.0000	4.5800	50.0000	0.0000	(0.3175)	(0.0360)	0.0000	1	(0.3536)	01/06/2025
000400.ZK	12/11/2024	SDB3260123483	400.00	3.7063	1,426.17	1,482.52	0.0000	4.5800	50.0000	0.0000	(0.1814)	(0.0206)	0.0000	1	(0.2020)	01/06/2025
000400.ZK	12/11/2024	SDB3260123483	200.00	3.7063	713.09	741.26	0.0000	4.5800	50.0000	0.0000	(0.0907)	(0.0103)	0.0000	1	(0.1010)	01/06/2025
000400.ZK	12/11/2024	SDB3260123483	200.00	3.7063	713.09	741.26	0.0000	4.5800	50.0000	0.0000	(0.0907)	(0.0103)	0.0000	1	(0.1010)	01/06/2025
000400.ZK	12/11/2024	SDB3260123483	15,400.00	3.7063	54,907.65	57,077.08	0.0000	4.5800	50.0000	0.0000	(6.9855)	(0.7927)	0.0000	1	(7.7782)	01/06/2025
000400.ZK	12/11/2024	SDB3260123483	500.00	3.7063	1,782.72	1,853.15	0.0000	4.5800	50.0000	0.0000	(0.2268)	(0.0257)	0.0000	1	(0.2525)	01/06/2025
000400.ZK	12/11/2024	SDB3260123483	17,500.00	3.7063	62,395.06	64,860.32	0.0000	4.5800	50.0000	0.0000	(7.9380)	(0.9008)	0.0000	1	(8.8389)	01/06/2025
000400.ZK	12/11/2024	SDB3260123483	12,300.00	3.7063	43,854.81	45,587.54	0.0000	4.5800	50.0000	0.0000	(5.5793)	(0.6332)	0.0000	1	(6.2125)	01/06/2025
000400.ZK	12/11/2024	SDB3260123483	9,100.00	3.7063	32,445.43	33,727.37	0.0000	4.5800	50.0000	0.0000	(4.1278)	(0.4684)	0.0000	1	(4.5962)	01/06/2025
000400.ZK	12/11/2024	SDB3260123483	8,700.00	3.7063	31,019.26	32,244.84	0.0000	4.5800	50.0000	0.0000	(3.9463)	(0.4478)	0.0000	1	(4.3942)	01/06/2025
000400.ZK	12/11/2024	SDB3260123483	500.00	3.7063	1,782.72	1,853.15	0.0000	4.5800	50.0000	0.0000	(0.2268)	(0.0257)	0.0000	1	(0.2525)	01/06/2025
000400.ZK	12/11/2024	SDB3260123483	300.00	3.7063	1,069.63	1,111.89	0.0000	4.5800	50.0000	0.0000	(0.1361)	(0.0154)	0.0000	1	(0.1515)	01/06/2025
000400.ZK	12/11/2024	SDB3260123483	300.00	3.7063	1,069.63	1,111.89	0.0000	4.5800	50.0000	0.0000	(0.1361)	(0.0154)	0.0000	1	(0.1515)	01/06/2025
000400.ZK	12/11/2024	SDB3260123483	2,000.00	3.7063	7,130.86	7,412.61	0.0000	4.5800	50.0000	0.0000	(0.9072)	(0.1030)	0.0000	1	(1.0102)	01/06/2025
000400.ZK	12/11/2024	SDB3260123483	600.00	3.7063	2,139.26	2,223.78	0.0000	4.5800	50.0000	0.0000	(0.2722)	(0.0309)	0.0000	1	(0.3030)	01/06/2025
000400.ZK	12/11/2024	SDB3260123483	7,100.00	3.7063	25,314.57	26,314.76	0.0000	4.5800	50.0000	0.0000	(3.2206)	(0.3655)	0.0000	1	(3.5861)	01/06/2025
000400.ZK	12/11/2024	SDB3260123483	3,400.00	3.7063	12,122.47	12,601.43	0.0000	4.5800	50.0000	0.0000	(1.5422)	(0.1750)	0.0000	1	(1.7173)	01/06/2025
000400.ZK	12/11/2024	SDB3260123483	7,000.00	3.7063	24,958.02	25,944.13	0.0000	4.5800	50.0000	0.0000	(3.1752)	(0.3603)	0.0000	1	(3.5356)	01/06/2025
000400.ZK	12/11/2024	SDB3260123483	300.00	3.7063	1,069.63	1,111.89	0.0000	4.5800	50.0000	0.0000	(0.1361)	(0.0154)	0.0000	1	(0.1515)	01/06/2025
000400.ZK	12/11/2024	SDB3260123483	3,700.00	3.7063	13,192.10	13,713.32	0.0000	4.5800	50.0000	0.0000	(1.6783)	(0.1905)	0.0000	1	(1.8688)	01/06/2025
000400.ZK	12/11/2024	SDB3260123483	700.00	3.7063	2,495.80	2,594.41	0.0000	4.5800	50.0000	0.0000	(0.3175)	(0.0360)	0.0000	1	(0.3536)	01/06/2025
000400.ZK	12/11/2024	SDB3260123483	800.00	3.7063	2,852.35	2,965.04	0.0000	4.5800	50.0000	0.0000	(0.3629)	(0.0412)	0.0000	1	(0.4041)	01/06/2025
000400.ZK	12/11/2024	SDB3260123483	100.00	3.7063	356.54	370.63	0.0000	4.5800	50.0000	0.0000	(0.0454)	(0.0051)	0.0000	1	(0.0505)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
XJ ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000400.ZK	12/11/2024	SDB3260123483	1,700.00	3.7063	6,061.23	6,300.72	0.0000	4.5800	50.0000	0.0000	(0.7711)	(0.0875)	0.0000	1	(0.8586)	01/06/2025
000400.ZK	12/11/2024	SDB3260123483	100.00	3.7063	356.54	370.63	0.0000	4.5800	50.0000	0.0000	(0.0454)	(0.0051)	0.0000	1	(0.0505)	01/06/2025
000400.ZK	12/11/2024	SDB3260123483	200.00	3.7063	713.09	741.26	0.0000	4.5800	50.0000	0.0000	(0.0907)	(0.0103)	0.0000	1	(0.1010)	01/06/2025
000400.ZK	12/11/2024	SDB3260123483	400.00	3.7063	1,426.17	1,482.52	0.0000	4.5800	50.0000	0.0000	(0.1814)	(0.0206)	0.0000	1	(0.2020)	01/06/2025
000400.ZK	12/11/2024	SDB3260123483	500.00	3.7063	1,782.72	1,853.15	0.0000	4.5800	50.0000	0.0000	(0.2268)	(0.0257)	0.0000	1	(0.2525)	01/06/2025
000400.ZK	12/11/2024	SDB3260123483	1,600.00	3.7063	5,704.69	5,930.09	0.0000	4.5800	50.0000	0.0000	(0.7258)	(0.0824)	0.0000	1	(0.8081)	01/06/2025
000400.ZK	12/11/2024	SDB3260123483	7,400.00	3.7063	26,384.20	27,426.65	0.0000	4.5800	50.0000	0.0000	(3.3567)	(0.3809)	0.0000	1	(3.7376)	01/06/2025
000400.ZK	12/11/2024	SDB3260123483	800.00	3.7063	2,852.35	2,965.04	0.0000	4.5800	50.0000	0.0000	(0.3629)	(0.0412)	0.0000	1	(0.4041)	01/06/2025
000400.ZK	12/11/2024	SDB3260123483	600.00	3.7063	2,139.26	2,223.78	0.0000	4.5800	50.0000	0.0000	(0.2722)	(0.0309)	0.0000	1	(0.3030)	01/06/2025
000400.ZK	12/11/2024	SDB3260123483	300.00	3.7063	1,069.63	1,111.89	0.0000	4.5800	50.0000	0.0000	(0.1361)	(0.0154)	0.0000	1	(0.1515)	01/06/2025
000400.ZK	12/11/2024	SDB3260123483	500.00	3.7063	1,782.72	1,853.15	0.0000	4.5800	50.0000	0.0000	(0.2268)	(0.0257)	0.0000	1	(0.2525)	01/06/2025
000400.ZK	12/11/2024	SDB3260123483	300.00	3.7063	1,069.63	1,111.89	0.0000	4.5800	50.0000	0.0000	(0.1361)	(0.0154)	0.0000	1	(0.1515)	01/06/2025
000400.ZK	12/11/2024	SDB3260123483	200.00	3.7063	713.09	741.26	0.0000	4.5800	50.0000	0.0000	(0.0907)	(0.0103)	0.0000	1	(0.1010)	01/06/2025
000400.ZK	12/11/2024	SDB3260123483	5,300.00	3.7063	18,896.79	19,643.41	0.0000	4.5800	50.0000	0.0000	(2.4041)	(0.2728)	0.0000	1	(2.6769)	01/06/2025
000400.ZK	12/11/2024	SDB3260123483	9,400.00	3.7063	33,515.06	34,839.26	0.0000	4.5800	50.0000	0.0000	(4.2639)	(0.4839)	0.0000	1	(4.7477)	01/06/2025
000400.ZK	12/11/2024	SDB3260123483	10,300.00	3.7063	36,723.95	38,174.93	0.0000	4.5800	50.0000	0.0000	(4.6721)	(0.5302)	0.0000	1	(5.2023)	01/06/2025
000400.ZK	12/11/2024	SDB3260123483	2,600.00	3.7063	9,270.12	9,636.39	0.0000	4.5800	50.0000	0.0000	(1.1794)	(0.1338)	0.0000	1	(1.3132)	01/06/2025
000400.ZK	12/11/2024	SDB3260123483	2,600.00	3.7063	9,270.12	9,636.39	0.0000	4.5800	50.0000	0.0000	(1.1794)	(0.1338)	0.0000	1	(1.3132)	01/06/2025
000400.ZK	12/11/2024	SDB3260123483	800.00	3.7063	2,852.35	2,965.04	0.0000	4.5800	50.0000	0.0000	(0.3629)	(0.0412)	0.0000	1	(0.4041)	01/06/2025
000400.ZK	12/10/2024	SDB3260123483	4,800.00	3.7000	17,114.07	17,760.18	0.0000	4.5800	50.0000	0.0000	(2.1773)	(0.2467)	0.0000	1	(2.4240)	01/06/2025
000400.ZK	12/10/2024	SDB3260123483	700.00	3.7000	2,495.80	2,590.03	0.0000	4.5800	50.0000	0.0000	(0.3175)	(0.0360)	0.0000	1	(0.3535)	01/06/2025
000400.ZK	12/10/2024	SDB3260123483	400.00	3.7000	1,426.17	1,480.02	0.0000	4.5800	50.0000	0.0000	(0.1814)	(0.0206)	0.0000	1	(0.2020)	01/06/2025
000400.ZK	12/10/2024	SDB3260123483	200.00	3.7000	713.09	740.01	0.0000	4.5800	50.0000	0.0000	(0.0907)	(0.0103)	0.0000	1	(0.1010)	01/06/2025
000400.ZK	12/10/2024	SDB3260123483	200.00	3.7000	713.09	740.01	0.0000	4.5800	50.0000	0.0000	(0.0907)	(0.0103)	0.0000	1	(0.1010)	01/06/2025
000400.ZK	12/10/2024	SDB3260123483	15,400.00	3.7000	54,907.65	56,980.59	0.0000	4.5800	50.0000	0.0000	(6.9855)	(0.7914)	0.0000	1	(7.7769)	01/06/2025
000400.ZK	12/10/2024	SDB3260123483	500.00	3.7000	1,782.72	1,850.02	0.0000	4.5800	50.0000	0.0000	(0.2268)	(0.0257)	0.0000	1	(0.2525)	01/06/2025
000400.ZK	12/10/2024	SDB3260123483	17,500.00	3.7000	62,395.06	64,750.67	0.0000	4.5800	50.0000	0.0000	(7.9380)	(0.8993)	0.0000	1	(8.8374)	01/06/2025
000400.ZK	12/10/2024	SDB3260123483	12,300.00	3.7000	43,854.81	45,510.47	0.0000	4.5800	50.0000	0.0000	(5.5793)	(0.6321)	0.0000	1	(6.2114)	01/06/2025
000400.ZK	12/10/2024	SDB3260123483	9,100.00	3.7000	32,445.43	33,670.35	0.0000	4.5800	50.0000	0.0000	(4.1278)	(0.4676)	0.0000	1	(4.5954)	01/06/2025
000400.ZK	12/10/2024	SDB3260123483	8,700.00	3.7000	31,019.26	32,190.33	0.0000	4.5800	50.0000	0.0000	(3.9463)	(0.4471)	0.0000	1	(4.3934)	01/06/2025
000400.ZK	12/10/2024	SDB3260123483	500.00	3.7000	1,782.72	1,850.02	0.0000	4.5800	50.0000	0.0000	(0.2268)	(0.0257)	0.0000	1	(0.2525)	01/06/2025
000400.ZK	12/10/2024	SDB3260123483	300.00	3.7000	1,069.63	1,110.01	0.0000	4.5800	50.0000	0.0000	(0.1361)	(0.0154)	0.0000	1	(0.1515)	01/06/2025
000400.ZK	12/10/2024	SDB3260123483	300.00	3.7000	1,069.63	1,110.01	0.0000	4.5800	50.0000	0.0000	(0.1361)	(0.0154)	0.0000	1	(0.1515)	01/06/2025
000400.ZK	12/10/2024	SDB3260123483	2,000.00	3.7000	7,130.86	7,400.08	0.0000	4.5800	50.0000	0.0000	(0.9072)	(0.1028)	0.0000	1	(1.0100)	01/06/2025
000400.ZK	12/10/2024	SDB3260123483	600.00	3.7000	2,139.26	2,220.02	0.0000	4.5800	50.0000	0.0000	(0.2722)	(0.0308)	0.0000	1	(0.3030)	01/06/2025
000400.ZK	12/10/2024	SDB3260123483	7,100.00	3.7000	25,314.57	26,270.27	0.0000	4.5800	50.0000	0.0000	(3.2206)	(0.3649)	0.0000	1	(3.5854)	01/06/2025
000400.ZK	12/10/2024	SDB3260123483	3,400.00	3.7000	12,122.47	12,580.13	0.0000	4.5800	50.0000	0.0000	(1.5422)	(0.1747)	0.0000	1	(1.7170)	01/06/2025
000400.ZK	12/10/2024	SDB3260123483	7,000.00	3.7000	24,958.02	25,900.27	0.0000	4.5800	50.0000	0.0000	(3.1752)	(0.3597)	0.0000	1	(3.5349)	01/06/2025
000400.ZK	12/10/2024	SDB3260123483	300.00	3.7000	1,069.63	1,110.01	0.0000	4.5800	50.0000	0.0000	(0.1361)	(0.0154)	0.0000	1	(0.1515)	01/06/2025
000400.ZK	12/10/2024	SDB3260123483	3,700.00	3.7000	13,192.10	13,690.14	0.0000	4.5800	50.0000	0.0000	(1.6783)	(0.1901)	0.0000	1	(1.8685)	01/06/2025
000400.ZK	12/10/2024	SDB3260123483	700.00	3.7000	2,495.80	2,590.03	0.0000	4.5800	50.0000	0.0000	(0.3175)	(0.0360)	0.0000	1	(0.3535)	01/06/2025
000400.ZK	12/10/2024	SDB3260123483	800.00	3.7000	2,852.35	2,960.03	0.0000	4.5800	50.0000	0.0000	(0.3629)	(0.0411)	0.0000	1	(0.4040)	01/06/2025
000400.ZK	12/10/2024	SDB3260123483	100.00	3.7000	356.54	370.00	0.0000	4.5800	50.0000	0.0000	(0.0454)	(0.0051)	0.0000	1	(0.0505)	01/06/2025
000400.ZK	12/10/2024	SDB3260123483	1,700.00	3.7000	6,061.23	6,290.06	0.0000	4.5800	50.0000	0.0000	(0.7711)	(0.0874)	0.0000	1	(0.8585)	01/06/2025
000400.ZK	12/10/2024	SDB3260123483	100.00	3.7000	356.54	370.00	0.0000	4.5800	50.0000	0.0000	(0.0454)	(0.0051)	0.0000	1	(0.0505)	01/06/2025
000400.ZK	12/10/2024	SDB3260123483	200.00	3.7000	713.09	740.01	0.0000	4.5800	50.0000	0.0000	(0.0907)	(0.0103)	0.0000	1	(0.1010)	01/06/2025
000400.ZK	12/10/2024	SDB3260123483	400.00	3.7000	1,426.17	1,480.02	0.0000	4.5800	50.0000	0.0000	(0.1814)	(0.0206)	0.0000	1	(0.2020)	01/06/2025
000400.ZK	12/10/2024	SDB3260123483	500.00	3.7000	1,782.72	1,850.02	0.0000	4.5800	50.0000	0.0000	(0.2268)	(0.0257)	0.0000	1	(0.2525)	01/06/2025
000400.ZK	12/10/2024	SDB3260123483	1,600.00	3.7000	5,704.69	5,920.06	0.0000	4.5800	50.0000	0.0000	(0.7258)	(0.0822)	0.0000	1	(0.8080)	01/06/2025
000400.ZK	12/10/2024	SDB3260123483	7,400.00	3.7000	26,384.20	27,380.28	0.0000	4.5800	50.0000	0.0000	(3.3567)	(0.3803)	0.0000	1	(3.7369)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
XJ ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000400.ZK	12/10/2024	SDB3260123483	800.00	3.7000	2,852.35	2,960.03	0.0000	4.5800	50.0000	0.0000	(0.3629)	(0.0411)	0.0000	1	(0.4040)	01/06/2025
000400.ZK	12/10/2024	SDB3260123483	600.00	3.7000	2,139.26	2,220.02	0.0000	4.5800	50.0000	0.0000	(0.2722)	(0.0308)	0.0000	1	(0.3030)	01/06/2025
000400.ZK	12/10/2024	SDB3260123483	300.00	3.7000	1,069.63	1,110.01	0.0000	4.5800	50.0000	0.0000	(0.1361)	(0.0154)	0.0000	1	(0.1515)	01/06/2025
000400.ZK	12/10/2024	SDB3260123483	500.00	3.7000	1,782.72	1,850.02	0.0000	4.5800	50.0000	0.0000	(0.2268)	(0.0257)	0.0000	1	(0.2525)	01/06/2025
000400.ZK	12/10/2024	SDB3260123483	300.00	3.7000	1,069.63	1,110.01	0.0000	4.5800	50.0000	0.0000	(0.1361)	(0.0154)	0.0000	1	(0.1515)	01/06/2025
000400.ZK	12/10/2024	SDB3260123483	200.00	3.7000	713.09	740.01	0.0000	4.5800	50.0000	0.0000	(0.0907)	(0.0103)	0.0000	1	(0.1010)	01/06/2025
000400.ZK	12/10/2024	SDB3260123483	5,300.00	3.7000	18,896.79	19,610.20	0.0000	4.5800	50.0000	0.0000	(2.4041)	(0.2724)	0.0000	1	(2.6765)	01/06/2025
000400.ZK	12/10/2024	SDB3260123483	9,400.00	3.7000	33,515.06	34,780.36	0.0000	4.5800	50.0000	0.0000	(4.2639)	(0.4831)	0.0000	1	(4.7469)	01/06/2025
000400.ZK	12/10/2024	SDB3260123483	10,300.00	3.7000	36,723.95	38,110.39	0.0000	4.5800	50.0000	0.0000	(4.6721)	(0.5293)	0.0000	1	(5.2014)	01/06/2025
000400.ZK	12/10/2024	SDB3260123483	2,600.00	3.7000	9,270.12	9,620.10	0.0000	4.5800	50.0000	0.0000	(1.1794)	(0.1338)	0.0000	1	(1.3130)	01/06/2025
000400.ZK	12/10/2024	SDB3260123483	2,600.00	3.7000	9,270.12	9,620.10	0.0000	4.5800	50.0000	0.0000	(1.1794)	(0.1338)	0.0000	1	(1.3130)	01/06/2025
000400.ZK	12/10/2024	SDB3260123483	800.00	3.7000	2,852.35	2,960.03	0.0000	4.5800	50.0000	0.0000	(0.3629)	(0.0411)	0.0000	1	(0.4040)	01/06/2025
000400.ZK	12/09/2024	SDB3260123483	4,800.00	3.7708	17,114.07	18,099.66	0.0000	4.5800	50.0000	0.0000	(2.1773)	(0.2514)	0.0000	1	(2.4287)	01/06/2025
000400.ZK	12/09/2024	SDB3260123483	700.00	3.7708	2,495.80	2,639.53	0.0000	4.5800	50.0000	0.0000	(0.3175)	(0.0367)	0.0000	1	(0.3542)	01/06/2025
000400.ZK	12/09/2024	SDB3260123483	400.00	3.7708	1,426.17	1,508.30	0.0000	4.5800	50.0000	0.0000	(0.1814)	(0.0209)	0.0000	1	(0.2024)	01/06/2025
000400.ZK	12/09/2024	SDB3260123483	200.00	3.7708	713.09	754.15	0.0000	4.5800	50.0000	0.0000	(0.0907)	(0.0105)	0.0000	1	(0.1012)	01/06/2025
000400.ZK	12/09/2024	SDB3260123483	200.00	3.7708	713.09	754.15	0.0000	4.5800	50.0000	0.0000	(0.0907)	(0.0105)	0.0000	1	(0.1012)	01/06/2025
000400.ZK	12/09/2024	SDB3260123483	15,400.00	3.7708	54,907.65	58,069.73	0.0000	4.5800	50.0000	0.0000	(6.9855)	(0.8065)	0.0000	1	(7.7920)	01/06/2025
000400.ZK	12/09/2024	SDB3260123483	500.00	3.7708	1,782.72	1,885.38	0.0000	4.5800	50.0000	0.0000	(0.2268)	(0.0262)	0.0000	1	(0.2530)	01/06/2025
000400.ZK	12/09/2024	SDB3260123483	17,500.00	3.7708	62,395.06	65,988.33	0.0000	4.5800	50.0000	0.0000	(7.9380)	(0.9165)	0.0000	1	(8.8545)	01/06/2025
000400.ZK	12/09/2024	SDB3260123483	12,300.00	3.7708	43,854.81	46,380.37	0.0000	4.5800	50.0000	0.0000	(5.5793)	(0.6442)	0.0000	1	(6.2235)	01/06/2025
000400.ZK	12/09/2024	SDB3260123483	9,100.00	3.7708	32,445.43	34,313.93	0.0000	4.5800	50.0000	0.0000	(4.1278)	(0.4766)	0.0000	1	(4.6044)	01/06/2025
000400.ZK	12/09/2024	SDB3260123483	8,700.00	3.7708	31,019.26	32,805.63	0.0000	4.5800	50.0000	0.0000	(3.9463)	(0.4556)	0.0000	1	(4.4020)	01/06/2025
000400.ZK	12/09/2024	SDB3260123483	500.00	3.7708	1,782.72	1,885.38	0.0000	4.5800	50.0000	0.0000	(0.2268)	(0.0262)	0.0000	1	(0.2530)	01/06/2025
000400.ZK	12/09/2024	SDB3260123483	300.00	3.7708	1,069.63	1,131.23	0.0000	4.5800	50.0000	0.0000	(0.1361)	(0.0157)	0.0000	1	(0.1518)	01/06/2025
000400.ZK	12/09/2024	SDB3260123483	300.00	3.7708	1,069.63	1,131.23	0.0000	4.5800	50.0000	0.0000	(0.1361)	(0.0157)	0.0000	1	(0.1518)	01/06/2025
000400.ZK	12/09/2024	SDB3260123483	2,000.00	3.7708	7,130.86	7,541.52	0.0000	4.5800	50.0000	0.0000	(0.9072)	(0.1047)	0.0000	1	(1.0119)	01/06/2025
000400.ZK	12/09/2024	SDB3260123483	600.00	3.7708	2,139.26	2,262.46	0.0000	4.5800	50.0000	0.0000	(0.2722)	(0.0314)	0.0000	1	(0.3036)	01/06/2025
000400.ZK	12/09/2024	SDB3260123483	7,100.00	3.7708	25,314.57	26,772.41	0.0000	4.5800	50.0000	0.0000	(3.2206)	(0.3718)	0.0000	1	(3.5924)	01/06/2025
000400.ZK	12/09/2024	SDB3260123483	3,400.00	3.7708	12,122.47	12,820.59	0.0000	4.5800	50.0000	0.0000	(1.5422)	(0.1781)	0.0000	1	(1.7203)	01/06/2025
000400.ZK	12/09/2024	SDB3260123483	7,000.00	3.7708	24,958.02	26,395.33	0.0000	4.5800	50.0000	0.0000	(3.1752)	(0.3666)	0.0000	1	(3.5418)	01/06/2025
000400.ZK	12/09/2024	SDB3260123483	300.00	3.7708	1,069.63	1,131.23	0.0000	4.5800	50.0000	0.0000	(0.1361)	(0.0157)	0.0000	1	(0.1518)	01/06/2025
000400.ZK	12/09/2024	SDB3260123483	3,700.00	3.7708	13,192.10	13,951.82	0.0000	4.5800	50.0000	0.0000	(1.6783)	(0.1938)	0.0000	1	(1.8721)	01/06/2025
000400.ZK	12/09/2024	SDB3260123483	700.00	3.7708	2,495.80	2,639.53	0.0000	4.5800	50.0000	0.0000	(0.3175)	(0.0367)	0.0000	1	(0.3542)	01/06/2025
000400.ZK	12/09/2024	SDB3260123483	800.00	3.7708	2,852.35	3,016.61	0.0000	4.5800	50.0000	0.0000	(0.3629)	(0.0419)	0.0000	1	(0.4048)	01/06/2025
000400.ZK	12/09/2024	SDB3260123483	100.00	3.7708	356.54	377.08	0.0000	4.5800	50.0000	0.0000	(0.0454)	(0.0052)	0.0000	1	(0.0506)	01/06/2025
000400.ZK	12/09/2024	SDB3260123483	1,700.00	3.7708	6,061.23	6,410.30	0.0000	4.5800	50.0000	0.0000	(0.7711)	(0.0890)	0.0000	1	(0.8602)	01/06/2025
000400.ZK	12/09/2024	SDB3260123483	100.00	3.7708	356.54	377.08	0.0000	4.5800	50.0000	0.0000	(0.0454)	(0.0052)	0.0000	1	(0.0506)	01/06/2025
000400.ZK	12/09/2024	SDB3260123483	200.00	3.7708	713.09	754.15	0.0000	4.5800	50.0000	0.0000	(0.0907)	(0.0105)	0.0000	1	(0.1012)	01/06/2025
000400.ZK	12/09/2024	SDB3260123483	400.00	3.7708	1,426.17	1,508.30	0.0000	4.5800	50.0000	0.0000	(0.1814)	(0.0209)	0.0000	1	(0.2024)	01/06/2025
000400.ZK	12/09/2024	SDB3260123483	500.00	3.7708	1,782.72	1,885.38	0.0000	4.5800	50.0000	0.0000	(0.2268)	(0.0262)	0.0000	1	(0.2530)	01/06/2025
000400.ZK	12/09/2024	SDB3260123483	1,600.00	3.7708	5,704.69	6,033.22	0.0000	4.5800	50.0000	0.0000	(0.7258)	(0.0838)	0.0000	1	(0.8096)	01/06/2025
000400.ZK	12/09/2024	SDB3260123483	7,400.00	3.7708	26,384.20	27,903.64	0.0000	4.5800	50.0000	0.0000	(3.3567)	(0.3876)	0.0000	1	(3.7442)	01/06/2025
000400.ZK	12/09/2024	SDB3260123483	800.00	3.7708	2,852.35	3,016.61	0.0000	4.5800	50.0000	0.0000	(0.3629)	(0.0419)	0.0000	1	(0.4048)	01/06/2025
000400.ZK	12/09/2024	SDB3260123483	600.00	3.7708	2,139.26	2,262.46	0.0000	4.5800	50.0000	0.0000	(0.2722)	(0.0314)	0.0000	1	(0.3036)	01/06/2025
000400.ZK	12/09/2024	SDB3260123483	300.00	3.7708	1,069.63	1,131.23	0.0000	4.5800	50.0000	0.0000	(0.1361)	(0.0157)	0.0000	1	(0.1518)	01/06/2025
000400.ZK	12/09/2024	SDB3260123483	500.00	3.7708	1,782.72	1,885.38	0.0000	4.5800	50.0000	0.0000	(0.2268)	(0.0262)	0.0000	1	(0.2530)	01/06/2025
000400.ZK	12/09/2024	SDB3260123483	300.00	3.7708	1,069.63	1,131.23	0.0000	4.5800	50.0000	0.0000	(0.1361)	(0.0157)	0.0000	1	(0.1518)	01/06/2025
000400.ZK	12/09/2024	SDB3260123483	200.00	3.7708	713.09	754.15	0.0000	4.5800	50.0000	0.0000	(0.0907)	(0.0105)	0.0000	1	(0.1012)	01/06/2025
000400.ZK	12/09/2024	SDB3260123483	5,300.00	3.7708	18,896.79	19,985.04	0.0000	4.5800	50.0000	0.0000	(2.4041)	(0.2776)	0.0000	1	(2.6817)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
XJ ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000400.ZK	12/09/2024	SDB3260123483	9,400.00	3.7708	33,515.06	35,445.16	0.0000	4.5800	50.0000	0.0000	(4.2639)	(0.4923)	0.0000	1	(4.7562)	01/06/2025
000400.ZK	12/09/2024	SDB3260123483	10,300.00	3.7708	36,723.95	38,838.85	0.0000	4.5800	50.0000	0.0000	(4.6721)	(0.5394)	0.0000	1	(5.2115)	01/06/2025
000400.ZK	12/09/2024	SDB3260123483	2,600.00	3.7708	9,270.12	9,803.98	0.0000	4.5800	50.0000	0.0000	(1.1794)	(0.1362)	0.0000	1	(1.3155)	01/06/2025
000400.ZK	12/09/2024	SDB3260123483	2,600.00	3.7708	9,270.12	9,803.98	0.0000	4.5800	50.0000	0.0000	(1.1794)	(0.1362)	0.0000	1	(1.3155)	01/06/2025
000400.ZK	12/09/2024	SDB3260123483	800.00	3.7708	2,852.35	3,016.61	0.0000	4.5800	50.0000	0.0000	(0.3629)	(0.0419)	0.0000	1	(0.4048)	01/06/2025
000400.ZK	12/06/2024	SDB3260123483	4,800.00	3.7729	17,114.07	18,109.73	0.0000	4.5800	50.0000	0.0000	(6.5319)	(0.7546)	0.0000	3	(7.2864)	01/06/2025
000400.ZK	12/06/2024	SDB3260123483	700.00	3.7729	2,495.80	2,641.00	0.0000	4.5800	50.0000	0.0000	(0.9526)	(0.1100)	0.0000	3	(1.0626)	01/06/2025
000400.ZK	12/06/2024	SDB3260123483	400.00	3.7729	1,426.17	1,509.14	0.0000	4.5800	50.0000	0.0000	(0.5443)	(0.0629)	0.0000	3	(0.6072)	01/06/2025
000400.ZK	12/06/2024	SDB3260123483	200.00	3.7729	713.09	754.57	0.0000	4.5800	50.0000	0.0000	(0.2722)	(0.0314)	0.0000	3	(0.3036)	01/06/2025
000400.ZK	12/06/2024	SDB3260123483	200.00	3.7729	713.09	754.57	0.0000	4.5800	50.0000	0.0000	(0.2722)	(0.0314)	0.0000	3	(0.3036)	01/06/2025
000400.ZK	12/06/2024	SDB3260123483	15,400.00	3.7729	54,907.65	58,102.06	0.0000	4.5800	50.0000	0.0000	(20.9564)	(2.4209)	0.0000	3	(23.3773)	01/06/2025
000400.ZK	12/06/2024	SDB3260123483	500.00	3.7729	1,782.72	1,886.43	0.0000	4.5800	50.0000	0.0000	(0.6804)	(0.0786)	0.0000	3	(0.7590)	01/06/2025
000400.ZK	12/06/2024	SDB3260123483	17,500.00	3.7729	62,395.06	66,025.07	0.0000	4.5800	50.0000	0.0000	(23.8141)	(2.7510)	0.0000	3	(26.5652)	01/06/2025
000400.ZK	12/06/2024	SDB3260123483	12,300.00	3.7729	43,854.81	46,406.19	0.0000	4.5800	50.0000	0.0000	(16.7379)	(1.9336)	0.0000	3	(18.6715)	01/06/2025
000400.ZK	12/06/2024	SDB3260123483	9,100.00	3.7729	32,445.43	34,333.04	0.0000	4.5800	50.0000	0.0000	(12.3833)	(1.4305)	0.0000	3	(13.8139)	01/06/2025
000400.ZK	12/06/2024	SDB3260123483	8,700.00	3.7729	31,019.26	32,823.89	0.0000	4.5800	50.0000	0.0000	(11.8390)	(1.3677)	0.0000	3	(13.2067)	01/06/2025
000400.ZK	12/06/2024	SDB3260123483	500.00	3.7729	1,782.72	1,886.43	0.0000	4.5800	50.0000	0.0000	(0.6804)	(0.0786)	0.0000	3	(0.7590)	01/06/2025
000400.ZK	12/06/2024	SDB3260123483	300.00	3.7729	1,069.63	1,131.86	0.0000	4.5800	50.0000	0.0000	(0.4082)	(0.0472)	0.0000	3	(0.4554)	01/06/2025
000400.ZK	12/06/2024	SDB3260123483	300.00	3.7729	1,069.63	1,131.86	0.0000	4.5800	50.0000	0.0000	(0.4082)	(0.0472)	0.0000	3	(0.4554)	01/06/2025
000400.ZK	12/06/2024	SDB3260123483	2,000.00	3.7729	7,130.86	7,545.72	0.0000	4.5800	50.0000	0.0000	(2.7216)	(0.3144)	0.0000	3	(3.0360)	01/06/2025
000400.ZK	12/06/2024	SDB3260123483	600.00	3.7729	2,139.26	2,263.72	0.0000	4.5800	50.0000	0.0000	(0.8165)	(0.0943)	0.0000	3	(0.9108)	01/06/2025
000400.ZK	12/06/2024	SDB3260123483	7,100.00	3.7729	25,314.57	26,787.31	0.0000	4.5800	50.0000	0.0000	(9.6617)	(1.1161)	0.0000	3	(10.7779)	01/06/2025
000400.ZK	12/06/2024	SDB3260123483	3,400.00	3.7729	12,122.47	12,827.73	0.0000	4.5800	50.0000	0.0000	(4.6267)	(0.5345)	0.0000	3	(5.1612)	01/06/2025
000400.ZK	12/06/2024	SDB3260123483	7,000.00	3.7729	24,958.02	26,410.03	0.0000	4.5800	50.0000	0.0000	(9.5256)	(1.1004)	0.0000	3	(10.6261)	01/06/2025
000400.ZK	12/06/2024	SDB3260123483	300.00	3.7729	1,069.63	1,131.86	0.0000	4.5800	50.0000	0.0000	(0.4082)	(0.0472)	0.0000	3	(0.4554)	01/06/2025
000400.ZK	12/06/2024	SDB3260123483	3,700.00	3.7729	13,192.10	13,959.59	0.0000	4.5800	50.0000	0.0000	(5.0350)	(0.5816)	0.0000	3	(5.6166)	01/06/2025
000400.ZK	12/06/2024	SDB3260123483	700.00	3.7729	2,495.80	2,641.00	0.0000	4.5800	50.0000	0.0000	(0.9526)	(0.1100)	0.0000	3	(1.0626)	01/06/2025
000400.ZK	12/06/2024	SDB3260123483	800.00	3.7729	2,852.35	3,018.29	0.0000	4.5800	50.0000	0.0000	(1.0886)	(0.1258)	0.0000	3	(1.2144)	01/06/2025
000400.ZK	12/06/2024	SDB3260123483	100.00	3.7729	356.54	377.29	0.0000	4.5800	50.0000	0.0000	(0.1361)	(0.0157)	0.0000	3	(0.1518)	01/06/2025
000400.ZK	12/06/2024	SDB3260123483	1,700.00	3.7729	6,061.23	6,413.86	0.0000	4.5800	50.0000	0.0000	(2.3134)	(0.2672)	0.0000	3	(2.5806)	01/06/2025
000400.ZK	12/06/2024	SDB3260123483	100.00	3.7729	356.54	377.29	0.0000	4.5800	50.0000	0.0000	(0.1361)	(0.0157)	0.0000	3	(0.1518)	01/06/2025
000400.ZK	12/06/2024	SDB3260123483	200.00	3.7729	713.09	754.57	0.0000	4.5800	50.0000	0.0000	(0.2722)	(0.0314)	0.0000	3	(0.3036)	01/06/2025
000400.ZK	12/06/2024	SDB3260123483	400.00	3.7729	1,426.17	1,509.14	0.0000	4.5800	50.0000	0.0000	(0.5443)	(0.0629)	0.0000	3	(0.6072)	01/06/2025
000400.ZK	12/06/2024	SDB3260123483	500.00	3.7729	1,782.72	1,886.43	0.0000	4.5800	50.0000	0.0000	(0.6804)	(0.0786)	0.0000	3	(0.7590)	01/06/2025
000400.ZK	12/06/2024	SDB3260123483	1,600.00	3.7729	5,704.69	6,036.58	0.0000	4.5800	50.0000	0.0000	(2.1773)	(0.2515)	0.0000	3	(2.4288)	01/06/2025
000400.ZK	12/06/2024	SDB3260123483	7,400.00	3.7729	26,384.20	27,919.17	0.0000	4.5800	50.0000	0.0000	(10.0700)	(1.1633)	0.0000	3	(11.2333)	01/06/2025
000400.ZK	12/06/2024	SDB3260123483	800.00	3.7729	2,852.35	3,018.29	0.0000	4.5800	50.0000	0.0000	(1.0886)	(0.1258)	0.0000	3	(1.2144)	01/06/2025
000400.ZK	12/06/2024	SDB3260123483	600.00	3.7729	2,139.26	2,263.72	0.0000	4.5800	50.0000	0.0000	(0.8165)	(0.0943)	0.0000	3	(0.9108)	01/06/2025
000400.ZK	12/06/2024	SDB3260123483	300.00	3.7729	1,069.63	1,131.86	0.0000	4.5800	50.0000	0.0000	(0.4082)	(0.0472)	0.0000	3	(0.4554)	01/06/2025
000400.ZK	12/06/2024	SDB3260123483	500.00	3.7729	1,782.72	1,886.43	0.0000	4.5800	50.0000	0.0000	(0.6804)	(0.0786)	0.0000	3	(0.7590)	01/06/2025
000400.ZK	12/06/2024	SDB3260123483	300.00	3.7729	1,069.63	1,131.86	0.0000	4.5800	50.0000	0.0000	(0.4082)	(0.0472)	0.0000	3	(0.4554)	01/06/2025
000400.ZK	12/06/2024	SDB3260123483	200.00	3.7729	713.09	754.57	0.0000	4.5800	50.0000	0.0000	(0.2722)	(0.0314)	0.0000	3	(0.3036)	01/06/2025
000400.ZK	12/06/2024	SDB3260123483	5,300.00	3.7729	18,896.79	19,996.16	0.0000	4.5800	50.0000	0.0000	(7.2123)	(0.8332)	0.0000	3	(8.0454)	01/06/2025
000400.ZK	12/06/2024	SDB3260123483	9,400.00	3.7729	33,515.06	35,464.89	0.0000	4.5800	50.0000	0.0000	(12.7916)	(1.4777)	0.0000	3	(14.2693)	01/06/2025
000400.ZK	12/06/2024	SDB3260123483	10,300.00	3.7729	36,723.95	38,860.47	0.0000	4.5800	50.0000	0.0000	(14.0163)	(1.6192)	0.0000	3	(15.6355)	01/06/2025
000400.ZK	12/06/2024	SDB3260123483	2,600.00	3.7729	9,270.12	9,809.44	0.0000	4.5800	50.0000	0.0000	(3.5381)	(0.4087)	0.0000	3	(3.9468)	01/06/2025
000400.ZK	12/06/2024	SDB3260123483	2,600.00	3.7729	9,270.12	9,809.44	0.0000	4.5800	50.0000	0.0000	(3.5381)	(0.4087)	0.0000	3	(3.9468)	01/06/2025
000400.ZK	12/06/2024	SDB3260123483	800.00	3.7729	2,852.35	3,018.29	0.0000	4.5800	50.0000	0.0000	(1.0886)	(0.1258)	0.0000	3	(1.2144)	01/06/2025
000400.ZK	12/05/2024	SDB3260123483	4,800.00	3.6396	17,114.07	17,470.00	0.0000	4.5800	50.0000	0.0000	(2.1773)	(0.2426)	0.0000	1	(2.4199)	01/06/2025
000400.ZK	12/05/2024	SDB3260123483	700.00	3.6396	2,495.80	2,547.71	0.0000	4.5800	50.0000	0.0000	(0.3175)	(0.0354)	0.0000	1	(0.3529)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
XJ ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000400.ZK	12/05/2024	SDB3260123483	400.00	3.6396	1,426.17	1,455.83	0.0000	4.5800	50.0000	0.0000	(0.1814)	(0.0202)	0.0000	1	(0.2017)	01/06/2025
000400.ZK	12/05/2024	SDB3260123483	200.00	3.6396	713.09	727.92	0.0000	4.5800	50.0000	0.0000	(0.0907)	(0.0101)	0.0000	1	(0.1008)	01/06/2025
000400.ZK	12/05/2024	SDB3260123483	200.00	3.6396	713.09	727.92	0.0000	4.5800	50.0000	0.0000	(0.0907)	(0.0101)	0.0000	1	(0.1008)	01/06/2025
000400.ZK	12/05/2024	SDB3260123483	15,400.00	3.6396	54,907.65	56,049.58	0.0000	4.5800	50.0000	0.0000	(6.9855)	(0.7785)	0.0000	1	(7.7639)	01/06/2025
000400.ZK	12/05/2024	SDB3260123483	500.00	3.6396	1,782.72	1,819.79	0.0000	4.5800	50.0000	0.0000	(0.2268)	(0.0253)	0.0000	1	(0.2521)	01/06/2025
000400.ZK	12/05/2024	SDB3260123483	17,500.00	3.6396	62,395.06	63,692.70	0.0000	4.5800	50.0000	0.0000	(7.9380)	(0.8846)	0.0000	1	(8.8227)	01/06/2025
000400.ZK	12/05/2024	SDB3260123483	12,300.00	3.6396	43,854.81	44,766.87	0.0000	4.5800	50.0000	0.0000	(5.5793)	(0.6218)	0.0000	1	(6.2011)	01/06/2025
000400.ZK	12/05/2024	SDB3260123483	9,100.00	3.6396	32,445.43	33,120.21	0.0000	4.5800	50.0000	0.0000	(4.1278)	(0.4600)	0.0000	1	(4.5878)	01/06/2025
000400.ZK	12/05/2024	SDB3260123483	8,700.00	3.6396	31,019.26	31,664.37	0.0000	4.5800	50.0000	0.0000	(3.9463)	(0.4398)	0.0000	1	(4.3861)	01/06/2025
000400.ZK	12/05/2024	SDB3260123483	500.00	3.6396	1,782.72	1,819.79	0.0000	4.5800	50.0000	0.0000	(0.2268)	(0.0253)	0.0000	1	(0.2521)	01/06/2025
000400.ZK	12/05/2024	SDB3260123483	300.00	3.6396	1,069.63	1,091.87	0.0000	4.5800	50.0000	0.0000	(0.1361)	(0.0152)	0.0000	1	(0.1512)	01/06/2025
000400.ZK	12/05/2024	SDB3260123483	300.00	3.6396	1,069.63	1,091.87	0.0000	4.5800	50.0000	0.0000	(0.1361)	(0.0152)	0.0000	1	(0.1512)	01/06/2025
000400.ZK	12/05/2024	SDB3260123483	2,000.00	3.6396	7,130.86	7,279.17	0.0000	4.5800	50.0000	0.0000	(0.9072)	(0.1011)	0.0000	1	(1.0083)	01/06/2025
000400.ZK	12/05/2024	SDB3260123483	600.00	3.6396	2,139.26	2,183.75	0.0000	4.5800	50.0000	0.0000	(0.2722)	(0.0303)	0.0000	1	(0.3025)	01/06/2025
000400.ZK	12/05/2024	SDB3260123483	7,100.00	3.6396	25,314.57	25,841.04	0.0000	4.5800	50.0000	0.0000	(3.2206)	(0.3589)	0.0000	1	(3.5795)	01/06/2025
000400.ZK	12/05/2024	SDB3260123483	3,400.00	3.6396	12,122.47	12,374.58	0.0000	4.5800	50.0000	0.0000	(1.5422)	(0.1719)	0.0000	1	(1.7141)	01/06/2025
000400.ZK	12/05/2024	SDB3260123483	7,000.00	3.6396	24,958.02	25,477.08	0.0000	4.5800	50.0000	0.0000	(3.1752)	(0.3538)	0.0000	1	(3.5291)	01/06/2025
000400.ZK	12/05/2024	SDB3260123483	300.00	3.6396	1,069.63	1,091.87	0.0000	4.5800	50.0000	0.0000	(0.1361)	(0.0152)	0.0000	1	(0.1512)	01/06/2025
000400.ZK	12/05/2024	SDB3260123483	3,700.00	3.6396	13,192.10	13,466.46	0.0000	4.5800	50.0000	0.0000	(1.6783)	(0.1870)	0.0000	1	(1.8654)	01/06/2025
000400.ZK	12/05/2024	SDB3260123483	700.00	3.6396	2,495.80	2,547.71	0.0000	4.5800	50.0000	0.0000	(0.3175)	(0.0354)	0.0000	1	(0.3529)	01/06/2025
000400.ZK	12/05/2024	SDB3260123483	800.00	3.6396	2,852.35	2,911.67	0.0000	4.5800	50.0000	0.0000	(0.3629)	(0.0404)	0.0000	1	(0.4033)	01/06/2025
000400.ZK	12/05/2024	SDB3260123483	100.00	3.6396	356.54	363.96	0.0000	4.5800	50.0000	0.0000	(0.0454)	(0.0051)	0.0000	1	(0.0504)	01/06/2025
000400.ZK	12/05/2024	SDB3260123483	1,700.00	3.6396	6,061.23	6,187.29	0.0000	4.5800	50.0000	0.0000	(0.7711)	(0.0859)	0.0000	1	(0.8571)	01/06/2025
000400.ZK	12/05/2024	SDB3260123483	100.00	3.6396	356.54	363.96	0.0000	4.5800	50.0000	0.0000	(0.0454)	(0.0051)	0.0000	1	(0.0504)	01/06/2025
000400.ZK	12/05/2024	SDB3260123483	200.00	3.6396	713.09	727.92	0.0000	4.5800	50.0000	0.0000	(0.0907)	(0.0101)	0.0000	1	(0.1008)	01/06/2025
000400.ZK	12/05/2024	SDB3260123483	400.00	3.6396	1,426.17	1,455.83	0.0000	4.5800	50.0000	0.0000	(0.1814)	(0.0202)	0.0000	1	(0.2017)	01/06/2025
000400.ZK	12/05/2024	SDB3260123483	500.00	3.6396	1,782.72	1,819.79	0.0000	4.5800	50.0000	0.0000	(0.2268)	(0.0253)	0.0000	1	(0.2521)	01/06/2025
000400.ZK	12/05/2024	SDB3260123483	1,600.00	3.6396	5,704.69	5,823.33	0.0000	4.5800	50.0000	0.0000	(0.7258)	(0.0809)	0.0000	1	(0.8066)	01/06/2025
000400.ZK	12/05/2024	SDB3260123483	7,400.00	3.6396	26,384.20	26,932.91	0.0000	4.5800	50.0000	0.0000	(3.3567)	(0.3741)	0.0000	1	(3.7307)	01/06/2025
000400.ZK	12/05/2024	SDB3260123483	800.00	3.6396	2,852.35	2,911.67	0.0000	4.5800	50.0000	0.0000	(0.3629)	(0.0404)	0.0000	1	(0.4033)	01/06/2025
000400.ZK	12/05/2024	SDB3260123483	600.00	3.6396	2,139.26	2,183.75	0.0000	4.5800	50.0000	0.0000	(0.2722)	(0.0303)	0.0000	1	(0.3025)	01/06/2025
000400.ZK	12/05/2024	SDB3260123483	300.00	3.6396	1,069.63	1,091.87	0.0000	4.5800	50.0000	0.0000	(0.1361)	(0.0152)	0.0000	1	(0.1512)	01/06/2025
000400.ZK	12/05/2024	SDB3260123483	500.00	3.6396	1,782.72	1,819.79	0.0000	4.5800	50.0000	0.0000	(0.2268)	(0.0253)	0.0000	1	(0.2521)	01/06/2025
000400.ZK	12/05/2024	SDB3260123483	300.00	3.6396	1,069.63	1,091.87	0.0000	4.5800	50.0000	0.0000	(0.1361)	(0.0152)	0.0000	1	(0.1512)	01/06/2025
000400.ZK	12/05/2024	SDB3260123483	200.00	3.6396	713.09	727.92	0.0000	4.5800	50.0000	0.0000	(0.0907)	(0.0101)	0.0000	1	(0.1008)	01/06/2025
000400.ZK	12/05/2024	SDB3260123483	5,300.00	3.6396	18,896.79	19,289.79	0.0000	4.5800	50.0000	0.0000	(2.4041)	(0.2679)	0.0000	1	(2.6720)	01/06/2025
000400.ZK	12/05/2024	SDB3260123483	9,400.00	3.6396	33,515.06	34,212.08	0.0000	4.5800	50.0000	0.0000	(4.2639)	(0.4752)	0.0000	1	(4.7390)	01/06/2025
000400.ZK	12/05/2024	SDB3260123483	10,300.00	3.6396	36,723.95	37,487.70	0.0000	4.5800	50.0000	0.0000	(4.6721)	(0.5207)	0.0000	1	(5.1928)	01/06/2025
000400.ZK	12/05/2024	SDB3260123483	2,600.00	3.6396	9,270.12	9,462.92	0.0000	4.5800	50.0000	0.0000	(1.1794)	(0.1314)	0.0000	1	(1.3108)	01/06/2025
000400.ZK	12/05/2024	SDB3260123483	2,600.00	3.6396	9,270.12	9,462.92	0.0000	4.5800	50.0000	0.0000	(1.1794)	(0.1314)	0.0000	1	(1.3108)	01/06/2025
000400.ZK	12/05/2024	SDB3260123483	800.00	3.6396	2,852.35	2,911.67	0.0000	4.5800	50.0000	0.0000	(0.3629)	(0.0404)	0.0000	1	(0.4033)	01/06/2025
000400.ZK	12/04/2024	SDB3260123483	4,800.00	3.5654	17,114.07	17,114.07	0.0000	4.5800	50.0000	0.0000	(2.1773)	(0.2377)	0.0000	1	(2.4150)	01/06/2025
000400.ZK	12/04/2024	SDB3260123483	700.00	3.5654	2,495.80	2,495.80	0.0000	4.5800	50.0000	0.0000	(0.3175)	(0.0347)	0.0000	1	(0.3522)	01/06/2025
000400.ZK	12/04/2024	SDB3260123483	400.00	3.5654	1,426.17	1,426.17	0.0000	4.5800	50.0000	0.0000	(0.1814)	(0.0198)	0.0000	1	(0.2012)	01/06/2025
000400.ZK	12/04/2024	SDB3260123483	200.00	3.5654	713.09	713.09	0.0000	4.5800	50.0000	0.0000	(0.0907)	(0.0099)	0.0000	1	(0.1006)	01/06/2025
000400.ZK	12/04/2024	SDB3260123483	200.00	3.5654	713.09	713.09	0.0000	4.5800	50.0000	0.0000	(0.0907)	(0.0099)	0.0000	1	(0.1006)	01/06/2025
000400.ZK	12/04/2024	SDB3260123483	15,400.00	3.5654	54,907.65	54,907.65	0.0000	4.5800	50.0000	0.0000	(6.9855)	(0.7626)	0.0000	1	(7.7481)	01/06/2025
000400.ZK	12/04/2024	SDB3260123483	500.00	3.5654	1,782.72	1,782.72	0.0000	4.5800	50.0000	0.0000	(0.2268)	(0.0248)	0.0000	1	(0.2516)	01/06/2025
000400.ZK	12/04/2024	SDB3260123483	17,500.00	3.5654	62,395.06	62,395.06	0.0000	4.5800	50.0000	0.0000	(7.9380)	(0.8666)	0.0000	1	(8.8046)	01/06/2025
000400.ZK	12/04/2024	SDB3260123483	12,300.00	3.5654	43,854.81	43,854.81	0.0000	4.5800	50.0000	0.0000	(5.5793)	(0.6091)	0.0000	1	(6.1884)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
XJ ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000400.ZK	12/04/2024	SDB3260123483	9,100.00	3.5654	32,445.43	32,445.43	0.0000	4.5800	50.0000	0.0000	(4.1278)	(0.4506)	0.0000	1	(4.5784)	01/06/2025
000400.ZK	12/04/2024	SDB3260123483	8,700.00	3.5654	31,019.26	31,019.26	0.0000	4.5800	50.0000	0.0000	(3.9463)	(0.4308)	0.0000	1	(4.3772)	01/06/2025
000400.ZK	12/04/2024	SDB3260123483	500.00	3.5654	1,782.72	1,782.72	0.0000	4.5800	50.0000	0.0000	(0.2268)	(0.0248)	0.0000	1	(0.2516)	01/06/2025
000400.ZK	12/04/2024	SDB3260123483	300.00	3.5654	1,069.63	1,069.63	0.0000	4.5800	50.0000	0.0000	(0.1361)	(0.0149)	0.0000	1	(0.1509)	01/06/2025
000400.ZK	12/04/2024	SDB3260123483	300.00	3.5654	1,069.63	1,069.63	0.0000	4.5800	50.0000	0.0000	(0.1361)	(0.0149)	0.0000	1	(0.1509)	01/06/2025
000400.ZK	12/04/2024	SDB3260123483	2,000.00	3.5654	7,130.86	7,130.86	0.0000	4.5800	50.0000	0.0000	(0.9072)	(0.0990)	0.0000	1	(1.0062)	01/06/2025
000400.ZK	12/04/2024	SDB3260123483	600.00	3.5654	2,139.26	2,139.26	0.0000	4.5800	50.0000	0.0000	(0.2722)	(0.0297)	0.0000	1	(0.3019)	01/06/2025
000400.ZK	12/04/2024	SDB3260123483	7,100.00	3.5654	25,314.57	25,314.57	0.0000	4.5800	50.0000	0.0000	(3.2206)	(0.3516)	0.0000	1	(3.5722)	01/06/2025
000400.ZK	12/04/2024	SDB3260123483	3,400.00	3.5654	12,122.47	12,122.47	0.0000	4.5800	50.0000	0.0000	(1.5422)	(0.1684)	0.0000	1	(1.7106)	01/06/2025
000400.ZK	12/04/2024	SDB3260123483	7,000.00	3.5654	24,958.02	24,958.02	0.0000	4.5800	50.0000	0.0000	(3.1752)	(0.3466)	0.0000	1	(3.5219)	01/06/2025
000400.ZK	12/04/2024	SDB3260123483	300.00	3.5654	1,069.63	1,069.63	0.0000	4.5800	50.0000	0.0000	(0.1361)	(0.0149)	0.0000	1	(0.1509)	01/06/2025
000400.ZK	12/04/2024	SDB3260123483	3,700.00	3.5654	13,192.10	13,192.10	0.0000	4.5800	50.0000	0.0000	(1.6783)	(0.1832)	0.0000	1	(1.8616)	01/06/2025
000400.ZK	12/04/2024	SDB3260123483	700.00	3.5654	2,495.80	2,495.80	0.0000	4.5800	50.0000	0.0000	(0.3175)	(0.0347)	0.0000	1	(0.3522)	01/06/2025
000400.ZK	12/04/2024	SDB3260123483	800.00	3.5654	2,852.35	2,852.35	0.0000	4.5800	50.0000	0.0000	(0.3629)	(0.0396)	0.0000	1	(0.4025)	01/06/2025
000400.ZK	12/04/2024	SDB3260123483	100.00	3.5654	356.54	356.54	0.0000	4.5800	50.0000	0.0000	(0.0454)	(0.0050)	0.0000	1	(0.0503)	01/06/2025
000400.ZK	12/04/2024	SDB3260123483	1,700.00	3.5654	6,061.23	6,061.23	0.0000	4.5800	50.0000	0.0000	(0.7711)	(0.0842)	0.0000	1	(0.8553)	01/06/2025
000400.ZK	12/04/2024	SDB3260123483	100.00	3.5654	356.54	356.54	0.0000	4.5800	50.0000	0.0000	(0.0454)	(0.0050)	0.0000	1	(0.0503)	01/06/2025
000400.ZK	12/04/2024	SDB3260123483	200.00	3.5654	713.09	713.09	0.0000	4.5800	50.0000	0.0000	(0.0907)	(0.0099)	0.0000	1	(0.1006)	01/06/2025
000400.ZK	12/04/2024	SDB3260123483	400.00	3.5654	1,426.17	1,426.17	0.0000	4.5800	50.0000	0.0000	(0.1814)	(0.0198)	0.0000	1	(0.2012)	01/06/2025
000400.ZK	12/04/2024	SDB3260123483	500.00	3.5654	1,782.72	1,782.72	0.0000	4.5800	50.0000	0.0000	(0.2268)	(0.0248)	0.0000	1	(0.2516)	01/06/2025
000400.ZK	12/04/2024	SDB3260123483	1,600.00	3.5654	5,704.69	5,704.69	0.0000	4.5800	50.0000	0.0000	(0.7258)	(0.0792)	0.0000	1	(0.8050)	01/06/2025
000400.ZK	12/04/2024	SDB3260123483	7,400.00	3.5654	26,384.20	26,384.20	0.0000	4.5800	50.0000	0.0000	(3.3567)	(0.3664)	0.0000	1	(3.7231)	01/06/2025
000400.ZK	12/04/2024	SDB3260123483	800.00	3.5654	2,852.35	2,852.35	0.0000	4.5800	50.0000	0.0000	(0.3629)	(0.0396)	0.0000	1	(0.4025)	01/06/2025
000400.ZK	12/04/2024	SDB3260123483	600.00	3.5654	2,139.26	2,139.26	0.0000	4.5800	50.0000	0.0000	(0.2722)	(0.0297)	0.0000	1	(0.3019)	01/06/2025
000400.ZK	12/04/2024	SDB3260123483	300.00	3.5654	1,069.63	1,069.63	0.0000	4.5800	50.0000	0.0000	(0.1361)	(0.0149)	0.0000	1	(0.1509)	01/06/2025
000400.ZK	12/04/2024	SDB3260123483	500.00	3.5654	1,782.72	1,782.72	0.0000	4.5800	50.0000	0.0000	(0.2268)	(0.0248)	0.0000	1	(0.2516)	01/06/2025
000400.ZK	12/04/2024	SDB3260123483	300.00	3.5654	1,069.63	1,069.63	0.0000	4.5800	50.0000	0.0000	(0.1361)	(0.0149)	0.0000	1	(0.1509)	01/06/2025
000400.ZK	12/04/2024	SDB3260123483	200.00	3.5654	713.09	713.09	0.0000	4.5800	50.0000	0.0000	(0.0907)	(0.0099)	0.0000	1	(0.1006)	01/06/2025
000400.ZK	12/04/2024	SDB3260123483	5,300.00	3.5654	18,896.79	18,896.79	0.0000	4.5800	50.0000	0.0000	(2.4041)	(0.2625)	0.0000	1	(2.6665)	01/06/2025
000400.ZK	12/04/2024	SDB3260123483	9,400.00	3.5654	33,515.06	33,515.06	0.0000	4.5800	50.0000	0.0000	(4.2639)	(0.4655)	0.0000	1	(4.7293)	01/06/2025
000400.ZK	12/04/2024	SDB3260123483	10,300.00	3.5654	36,723.95	36,723.95	0.0000	4.5800	50.0000	0.0000	(4.6721)	(0.5101)	0.0000	1	(5.1822)	01/06/2025
000400.ZK	12/04/2024	SDB3260123483	2,600.00	3.5654	9,270.12	9,270.12	0.0000	4.5800	50.0000	0.0000	(1.1794)	(0.1288)	0.0000	1	(1.3081)	01/06/2025
000400.ZK	12/04/2024	SDB3260123483	2,600.00	3.5654	9,270.12	9,270.12	0.0000	4.5800	50.0000	0.0000	(1.1794)	(0.1288)	0.0000	1	(1.3081)	01/06/2025
000400.ZK	12/04/2024	SDB3260123483	800.00	3.5654	2,852.35	2,852.35	0.0000	4.5800	50.0000	0.0000	(0.3629)	(0.0396)	0.0000	1	(0.4025)	01/06/2025
TOTAL XJ ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND												(2,005.5933)	(239.0684)	0.0000	(2,244.6617)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
YANGLING METRON NEW MATERIALS CMN CLASS A SERIES NORTHBOUND																
300861.ZK	01/03/2025	SDB3264054674	800.00	2.8128	2,243.75	2,250.22	0.0000	4.3300	50.0000	0.0000	(0.8096)	(0.0938)	0.0000	3	(0.9034)	01/06/2025
300861.ZK	01/03/2025	SDB3264054674	800.00	2.8128	2,255.58	2,250.22	0.0000	4.3300	50.0000	0.0000	(0.8139)	(0.0938)	0.0000	3	(0.9076)	01/06/2025
300861.ZK	01/03/2025	SDB3264054674	200.00	2.8128	565.41	562.56	0.0000	4.3300	50.0000	0.0000	(0.2040)	(0.0234)	0.0000	3	(0.2275)	01/06/2025
300861.ZK	01/03/2025	SDB3264054674	5,600.00	2.8128	16,131.65	15,751.56	0.0000	4.3300	50.0000	0.0000	(5.8208)	(0.6563)	0.0000	3	(6.4772)	01/06/2025
300861.ZK	01/03/2025	SDB3264054674	6,400.00	2.8128	18,451.13	18,001.78	0.0000	4.3300	50.0000	0.0000	(6.6578)	(0.7501)	0.0000	3	(7.4079)	01/06/2025
300861.ZK	01/03/2025	SDB3264054674	400.00	2.8128	1,151.04	1,125.11	0.0000	4.3300	50.0000	0.0000	(0.4153)	(0.0469)	0.0000	3	(0.4622)	01/06/2025
300861.ZK	01/03/2025	SDB3264054674	1,500.00	2.8128	4,416.91	4,219.17	0.0000	4.3300	50.0000	0.0000	(1.5938)	(0.1758)	0.0000	3	(1.7696)	01/06/2025
300861.ZK	01/03/2025	SDB3264054674	6,300.00	2.8128	18,511.18	17,720.50	0.0000	4.3300	50.0000	0.0000	(6.6794)	(0.7384)	0.0000	3	(7.4178)	01/06/2025
300861.ZK	01/03/2025	SDB3264054674	4,300.00	2.8128	12,650.70	12,094.95	0.0000	4.3300	50.0000	0.0000	(4.5648)	(0.5040)	0.0000	3	(5.0688)	01/06/2025
300861.ZK	01/03/2025	SDB3264054674	800.00	2.8128	2,358.79	2,250.22	0.0000	4.3300	50.0000	0.0000	(0.8511)	(0.0938)	0.0000	3	(0.9449)	01/06/2025
300861.ZK	01/03/2025	SDB3264054674	200.00	2.8128	604.86	562.56	0.0000	4.3300	50.0000	0.0000	(0.2183)	(0.0234)	0.0000	3	(0.2417)	01/06/2025
300861.ZK	01/03/2025	SDB3264054674	100.00	2.8128	300.96	281.28	0.0000	4.3300	50.0000	0.0000	(0.1086)	(0.0117)	0.0000	3	(0.1203)	01/06/2025
300861.ZK	01/03/2025	SDB3264054674	100.00	2.8128	311.67	281.28	0.0000	4.3300	50.0000	0.0000	(0.1125)	(0.0117)	0.0000	3	(0.1242)	01/06/2025
300861.ZK	01/03/2025	SDB3264054674	100.00	2.8128	311.84	281.28	0.0000	4.3300	50.0000	0.0000	(0.1125)	(0.0117)	0.0000	3	(0.1242)	01/06/2025
300861.ZK	01/03/2025	SDB3264054674	200.00	2.8128	630.60	562.56	0.0000	4.3300	50.0000	0.0000	(0.2275)	(0.0234)	0.0000	3	(0.2510)	01/06/2025
300861.ZK	01/03/2025	SDB3264054674	1,900.00	2.8128	5,979.44	5,344.28	0.0000	4.3300	50.0000	0.0000	(2.1576)	(0.2227)	0.0000	3	(2.3803)	01/06/2025
300861.ZK	01/03/2025	SDB3264054674	300.00	2.8128	990.72	843.83	0.0000	4.3300	50.0000	0.0000	(0.3575)	(0.0352)	0.0000	3	(0.3926)	01/06/2025
300861.ZK	01/03/2025	SDB3264054674	100.00	2.8128	332.44	281.28	0.0000	4.3300	50.0000	0.0000	(0.1177)	(0.0120)	0.0000	3	(0.1317)	01/06/2025
300861.ZK	01/03/2025	SDB3264054674	500.00	2.8128	1,676.06	1,406.39	0.0000	4.3300	50.0000	0.0000	(0.6048)	(0.0586)	0.0000	3	(0.6634)	01/06/2025
300861.ZK	01/03/2025	SDB3264054674	4,500.00	2.8128	15,126.46	12,657.50	0.0000	4.3300	50.0000	0.0000	(5.4581)	(0.5274)	0.0000	3	(5.9855)	01/06/2025
300861.ZK	01/02/2025	SDB3264054674	200.00	2.8233	565.41	564.66	0.0000	4.3300	50.0000	0.0000	(0.0680)	(0.0078)	0.0000	1	(0.0758)	01/06/2025
300861.ZK	01/02/2025	SDB3264054674	5,600.00	2.8233	16,131.65	15,810.61	0.0000	4.3300	50.0000	0.0000	(1.9403)	(0.2196)	0.0000	1	(2.1599)	01/06/2025
300861.ZK	01/02/2025	SDB3264054674	6,400.00	2.8233	18,451.13	18,069.27	0.0000	4.3300	50.0000	0.0000	(2.2193)	(0.2510)	0.0000	1	(2.4702)	01/06/2025
300861.ZK	01/02/2025	SDB3264054674	400.00	2.8233	1,151.04	1,129.33	0.0000	4.3300	50.0000	0.0000	(0.1384)	(0.0157)	0.0000	1	(0.1541)	01/06/2025
300861.ZK	01/02/2025	SDB3264054674	1,500.00	2.8233	4,416.91	4,234.98	0.0000	4.3300	50.0000	0.0000	(0.5313)	(0.0588)	0.0000	1	(0.5901)	01/06/2025
300861.ZK	01/02/2025	SDB3264054674	6,300.00	2.8233	18,511.18	17,786.93	0.0000	4.3300	50.0000	0.0000	(2.2265)	(0.2470)	0.0000	1	(2.4735)	01/06/2025
300861.ZK	01/02/2025	SDB3264054674	4,300.00	2.8233	12,650.70	12,140.29	0.0000	4.3300	50.0000	0.0000	(1.5216)	(0.1686)	0.0000	1	(1.6902)	01/06/2025
300861.ZK	01/02/2025	SDB3264054674	800.00	2.8233	2,358.79	2,258.66	0.0000	4.3300	50.0000	0.0000	(0.2837)	(0.0314)	0.0000	1	(0.3151)	01/06/2025
300861.ZK	01/02/2025	SDB3264054674	200.00	2.8233	604.86	564.66	0.0000	4.3300	50.0000	0.0000	(0.0728)	(0.0078)	0.0000	1	(0.0806)	01/06/2025
300861.ZK	01/02/2025	SDB3264054674	100.00	2.8233	300.96	282.33	0.0000	4.3300	50.0000	0.0000	(0.0362)	(0.0039)	0.0000	1	(0.0401)	01/06/2025
300861.ZK	01/02/2025	SDB3264054674	100.00	2.8233	311.67	282.33	0.0000	4.3300	50.0000	0.0000	(0.0375)	(0.0039)	0.0000	1	(0.0414)	01/06/2025
300861.ZK	01/02/2025	SDB3264054674	100.00	2.8233	311.84	282.33	0.0000	4.3300	50.0000	0.0000	(0.0375)	(0.0039)	0.0000	1	(0.0414)	01/06/2025
300861.ZK	01/02/2025	SDB3264054674	200.00	2.8233	630.60	564.66	0.0000	4.3300	50.0000	0.0000	(0.0758)	(0.0078)	0.0000	1	(0.0837)	01/06/2025
300861.ZK	01/02/2025	SDB3264054674	1,900.00	2.8233	5,979.44	5,364.31	0.0000	4.3300	50.0000	0.0000	(0.7192)	(0.0745)	0.0000	1	(0.7937)	01/06/2025
300861.ZK	01/02/2025	SDB3264054674	300.00	2.8233	990.72	847.00	0.0000	4.3300	50.0000	0.0000	(0.1192)	(0.0118)	0.0000	1	(0.1309)	01/06/2025
300861.ZK	01/02/2025	SDB3264054674	100.00	2.8233	332.44	282.33	0.0000	4.3300	50.0000	0.0000	(0.0400)	(0.0039)	0.0000	1	(0.0439)	01/06/2025
300861.ZK	01/02/2025	SDB3264054674	500.00	2.8233	1,676.06	1,411.66	0.0000	4.3300	50.0000	0.0000	(0.2016)	(0.0196)	0.0000	1	(0.2212)	01/06/2025
300861.ZK	01/02/2025	SDB3264054674	4,500.00	2.8233	15,126.46	12,704.95	0.0000	4.3300	50.0000	0.0000	(1.8194)	(0.1765)	0.0000	1	(1.9958)	01/06/2025
300861.ZK	12/31/2024	SDB3264054674	5,600.00	2.8943	16,131.65	16,208.00	0.0000	4.3300	50.0000	0.0000	(3.8806)	(0.4502)	0.0000	2	(4.3308)	01/06/2025
300861.ZK	12/31/2024	SDB3264054674	6,400.00	2.8943	18,451.13	18,523.42	0.0000	4.3300	50.0000	0.0000	(4.4385)	(0.5145)	0.0000	2	(4.9531)	01/06/2025
300861.ZK	12/31/2024	SDB3264054674	400.00	2.8943	1,151.04	1,157.71	0.0000	4.3300	50.0000	0.0000	(0.2769)	(0.0322)	0.0000	2	(0.3090)	01/06/2025
300861.ZK	12/31/2024	SDB3264054674	1,500.00	2.8943	4,416.91	4,341.43	0.0000	4.3300	50.0000	0.0000	(1.0625)	(0.1206)	0.0000	2	(1.1831)	01/06/2025
300861.ZK	12/31/2024	SDB3264054674	6,300.00	2.8943	18,511.18	18,234.00	0.0000	4.3300	50.0000	0.0000	(4.4530)	(0.5065)	0.0000	2	(4.9595)	01/06/2025
300861.ZK	12/31/2024	SDB3264054674	4,300.00	2.8943	12,650.70	12,445.43	0.0000	4.3300	50.0000	0.0000	(3.0432)	(0.3457)	0.0000	2	(3.3889)	01/06/2025
300861.ZK	12/31/2024	SDB3264054674	800.00	2.8943	2,358.79	2,315.43	0.0000	4.3300	50.0000	0.0000	(0.5674)	(0.0643)	0.0000	2	(0.6317)	01/06/2025
300861.ZK	12/31/2024	SDB3264054674	200.00	2.8943	604.86	578.86	0.0000	4.3300	50.0000	0.0000	(0.1455)	(0.0161)	0.0000	2	(0.1616)	01/06/2025
300861.ZK	12/31/2024	SDB3264054674	100.00	2.8943	300.96	289.43	0.0000	4.3300	50.0000	0.0000	(0.0724)	(0.0080)	0.0000	2	(0.0804)	01/06/2025
300861.ZK	12/31/2024	SDB3264054674	100.00	2.8943	311.67	289.43	0.0000	4.3300	50.0000	0.0000	(0.0750)	(0.0080)	0.0000	2	(0.0830)	01/06/2025
300861.ZK	12/31/2024	SDB3264054674	100.00	2.8943	311.84	289.43	0.0000	4.3300	50.0000	0.0000	(0.0750)	(0.0080)	0.0000	2	(0.0831)	01/06/2025
300861.ZK	12/31/2024	SDB3264054674	200.00	2.8943	630.60	578.86	0.0000	4.3300	50.0000	0.0000	(0.1517)	(0.0161)	0.0000	2	(0.1678)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
YANGLING METRON NEW MATERIALS CMN CLASS A SERIES NORTHBOUND (Cont.)																
300861.ZK	12/31/2024	SDB3264054674	1,900.00	2.8943	5,979.44	5,499.14	0.0000	4.3300	50.0000	0.0000	(1.4384)	(0.1528)	0.0000	2	(1.5911)	01/06/2025
300861.ZK	12/31/2024	SDB3264054674	300.00	2.8943	990.72	868.29	0.0000	4.3300	50.0000	0.0000	(0.2383)	(0.0241)	0.0000	2	(0.2624)	01/06/2025
300861.ZK	12/31/2024	SDB3264054674	100.00	2.8943	332.44	289.43	0.0000	4.3300	50.0000	0.0000	(0.0800)	(0.0080)	0.0000	2	(0.0880)	01/06/2025
300861.ZK	12/31/2024	SDB3264054674	500.00	2.8943	1,676.06	1,447.14	0.0000	4.3300	50.0000	0.0000	(0.4032)	(0.0402)	0.0000	2	(0.4434)	01/06/2025
300861.ZK	12/31/2024	SDB3264054674	4,500.00	2.8943	15,126.46	13,024.28	0.0000	4.3300	50.0000	0.0000	(3.6388)	(0.3618)	0.0000	2	(4.0005)	01/06/2025
300861.ZK	12/30/2024	SDB3264054674	400.00	2.8390	1,151.04	1,135.61	0.0000	4.3300	50.0000	0.0000	(0.1384)	(0.0158)	0.0000	1	(0.1542)	01/06/2025
300861.ZK	12/30/2024	SDB3264054674	1,500.00	2.8390	4,416.91	4,258.52	0.0000	4.3300	50.0000	0.0000	(0.5313)	(0.0591)	0.0000	1	(0.5904)	01/06/2025
300861.ZK	12/30/2024	SDB3264054674	6,300.00	2.8390	18,511.18	17,885.79	0.0000	4.3300	50.0000	0.0000	(2.2265)	(0.2484)	0.0000	1	(2.4749)	01/06/2025
300861.ZK	12/30/2024	SDB3264054674	4,300.00	2.8390	12,650.70	12,207.76	0.0000	4.3300	50.0000	0.0000	(1.5216)	(0.1696)	0.0000	1	(1.6912)	01/06/2025
300861.ZK	12/30/2024	SDB3264054674	800.00	2.8390	2,358.79	2,271.21	0.0000	4.3300	50.0000	0.0000	(0.2837)	(0.0315)	0.0000	1	(0.3153)	01/06/2025
300861.ZK	12/30/2024	SDB3264054674	200.00	2.8390	604.86	567.80	0.0000	4.3300	50.0000	0.0000	(0.0728)	(0.0079)	0.0000	1	(0.0806)	01/06/2025
300861.ZK	12/30/2024	SDB3264054674	100.00	2.8390	300.96	283.90	0.0000	4.3300	50.0000	0.0000	(0.0362)	(0.0039)	0.0000	1	(0.0401)	01/06/2025
300861.ZK	12/30/2024	SDB3264054674	100.00	2.8390	311.67	283.90	0.0000	4.3300	50.0000	0.0000	(0.0375)	(0.0039)	0.0000	1	(0.0414)	01/06/2025
300861.ZK	12/30/2024	SDB3264054674	100.00	2.8390	311.84	283.90	0.0000	4.3300	50.0000	0.0000	(0.0375)	(0.0039)	0.0000	1	(0.0415)	01/06/2025
300861.ZK	12/30/2024	SDB3264054674	200.00	2.8390	630.60	567.80	0.0000	4.3300	50.0000	0.0000	(0.0758)	(0.0079)	0.0000	1	(0.0837)	01/06/2025
300861.ZK	12/30/2024	SDB3264054674	1,900.00	2.8390	5,979.44	5,394.13	0.0000	4.3300	50.0000	0.0000	(0.7192)	(0.0749)	0.0000	1	(0.7941)	01/06/2025
300861.ZK	12/30/2024	SDB3264054674	300.00	2.8390	990.72	851.70	0.0000	4.3300	50.0000	0.0000	(0.1192)	(0.0118)	0.0000	1	(0.1310)	01/06/2025
300861.ZK	12/30/2024	SDB3264054674	100.00	2.8390	332.44	283.90	0.0000	4.3300	50.0000	0.0000	(0.0400)	(0.0039)	0.0000	1	(0.0439)	01/06/2025
300861.ZK	12/30/2024	SDB3264054674	500.00	2.8390	1,676.06	1,419.51	0.0000	4.3300	50.0000	0.0000	(0.2016)	(0.0197)	0.0000	1	(0.2213)	01/06/2025
300861.ZK	12/30/2024	SDB3264054674	4,500.00	2.8390	15,126.46	12,775.57	0.0000	4.3300	50.0000	0.0000	(1.8194)	(0.1774)	0.0000	1	(1.9968)	01/06/2025
300861.ZK	12/27/2024	SDB3264054674	1,500.00	2.9283	4,416.91	4,392.45	0.0000	4.3300	50.0000	0.0000	(1.5938)	(0.1830)	0.0000	3	(1.7768)	01/06/2025
300861.ZK	12/27/2024	SDB3264054674	6,300.00	2.9283	18,511.18	18,448.28	0.0000	4.3300	50.0000	0.0000	(6.6794)	(0.7687)	0.0000	3	(7.4481)	01/06/2025
300861.ZK	12/27/2024	SDB3264054674	4,300.00	2.9283	12,650.70	12,591.68	0.0000	4.3300	50.0000	0.0000	(4.5648)	(0.5247)	0.0000	3	(5.0894)	01/06/2025
300861.ZK	12/27/2024	SDB3264054674	800.00	2.9283	2,358.79	2,342.64	0.0000	4.3300	50.0000	0.0000	(0.8511)	(0.0976)	0.0000	3	(0.9487)	01/06/2025
300861.ZK	12/27/2024	SDB3264054674	200.00	2.9283	604.86	585.66	0.0000	4.3300	50.0000	0.0000	(0.2183)	(0.0244)	0.0000	3	(0.2427)	01/06/2025
300861.ZK	12/27/2024	SDB3264054674	100.00	2.9283	300.96	292.83	0.0000	4.3300	50.0000	0.0000	(0.1086)	(0.0122)	0.0000	3	(0.1208)	01/06/2025
300861.ZK	12/27/2024	SDB3264054674	100.00	2.9283	311.67	292.83	0.0000	4.3300	50.0000	0.0000	(0.1125)	(0.0122)	0.0000	3	(0.1247)	01/06/2025
300861.ZK	12/27/2024	SDB3264054674	100.00	2.9283	311.84	292.83	0.0000	4.3300	50.0000	0.0000	(0.1125)	(0.0122)	0.0000	3	(0.1247)	01/06/2025
300861.ZK	12/27/2024	SDB3264054674	200.00	2.9283	630.60	585.66	0.0000	4.3300	50.0000	0.0000	(0.2275)	(0.0244)	0.0000	3	(0.2519)	01/06/2025
300861.ZK	12/27/2024	SDB3264054674	1,900.00	2.9283	5,979.44	5,563.77	0.0000	4.3300	50.0000	0.0000	(2.1576)	(0.2318)	0.0000	3	(2.3894)	01/06/2025
300861.ZK	12/27/2024	SDB3264054674	300.00	2.9283	990.72	878.49	0.0000	4.3300	50.0000	0.0000	(0.3575)	(0.0366)	0.0000	3	(0.3941)	01/06/2025
300861.ZK	12/27/2024	SDB3264054674	100.00	2.9283	332.44	292.83	0.0000	4.3300	50.0000	0.0000	(0.1200)	(0.0122)	0.0000	3	(0.1322)	01/06/2025
300861.ZK	12/27/2024	SDB3264054674	500.00	2.9283	1,676.06	1,464.15	0.0000	4.3300	50.0000	0.0000	(0.6048)	(0.0610)	0.0000	3	(0.6658)	01/06/2025
300861.ZK	12/27/2024	SDB3264054674	4,500.00	2.9283	15,126.46	13,177.34	0.0000	4.3300	50.0000	0.0000	(5.4581)	(0.5491)	0.0000	3	(6.0072)	01/06/2025
300861.ZK	12/26/2024	SDB3264054674	6,300.00	2.9478	18,511.18	18,570.96	0.0000	4.3300	50.0000	0.0000	(2.2265)	(0.2579)	0.0000	1	(2.4844)	01/06/2025
300861.ZK	12/26/2024	SDB3264054674	4,300.00	2.9478	12,650.70	12,675.42	0.0000	4.3300	50.0000	0.0000	(1.5216)	(0.1760)	0.0000	1	(1.6976)	01/06/2025
300861.ZK	12/26/2024	SDB3264054674	800.00	2.9478	2,358.79	2,358.22	0.0000	4.3300	50.0000	0.0000	(0.2837)	(0.0328)	0.0000	1	(0.3165)	01/06/2025
300861.ZK	12/26/2024	SDB3264054674	200.00	2.9478	604.86	589.55	0.0000	4.3300	50.0000	0.0000	(0.0728)	(0.0082)	0.0000	1	(0.0809)	01/06/2025
300861.ZK	12/26/2024	SDB3264054674	100.00	2.9478	300.96	294.78	0.0000	4.3300	50.0000	0.0000	(0.0362)	(0.0041)	0.0000	1	(0.0403)	01/06/2025
300861.ZK	12/26/2024	SDB3264054674	100.00	2.9478	311.67	294.78	0.0000	4.3300	50.0000	0.0000	(0.0375)	(0.0041)	0.0000	1	(0.0416)	01/06/2025
300861.ZK	12/26/2024	SDB3264054674	100.00	2.9478	311.84	294.78	0.0000	4.3300	50.0000	0.0000	(0.0375)	(0.0041)	0.0000	1	(0.0416)	01/06/2025
300861.ZK	12/26/2024	SDB3264054674	200.00	2.9478	630.60	589.55	0.0000	4.3300	50.0000	0.0000	(0.0758)	(0.0082)	0.0000	1	(0.0840)	01/06/2025
300861.ZK	12/26/2024	SDB3264054674	1,900.00	2.9478	5,979.44	5,600.76	0.0000	4.3300	50.0000	0.0000	(0.7192)	(0.0778)	0.0000	1	(0.7970)	01/06/2025
300861.ZK	12/26/2024	SDB3264054674	300.00	2.9478	990.72	884.33	0.0000	4.3300	50.0000	0.0000	(0.1192)	(0.0123)	0.0000	1	(0.1314)	01/06/2025
300861.ZK	12/26/2024	SDB3264054674	100.00	2.9478	332.44	294.78	0.0000	4.3300	50.0000	0.0000	(0.0400)	(0.0041)	0.0000	1	(0.0441)	01/06/2025
300861.ZK	12/26/2024	SDB3264054674	500.00	2.9478	1,676.06	1,473.89	0.0000	4.3300	50.0000	0.0000	(0.2016)	(0.0205)	0.0000	1	(0.2221)	01/06/2025
300861.ZK	12/26/2024	SDB3264054674	4,500.00	2.9478	15,126.46	13,264.97	0.0000	4.3300	50.0000	0.0000	(1.8194)	(0.1842)	0.0000	1	(2.0036)	01/06/2025
300861.ZK	12/24/2024	SDB3264054674	6,300.00	2.9478	18,511.18	18,570.96	0.0000	4.3300	50.0000	0.0000	(4.4530)	(0.5159)	0.0000	2	(4.9688)	01/06/2025
300861.ZK	12/24/2024	SDB3264054674	4,300.00	2.9478	12,650.70	12,675.42	0.0000	4.3300	50.0000	0.0000	(3.0432)	(0.3521)	0.0000	2	(3.3953)	01/06/2025
300861.ZK	12/24/2024	SDB3264054674	800.00	2.9478	2,358.79	2,358.22	0.0000	4.3300	50.0000	0.0000	(0.5674)	(0.0655)	0.0000	2	(0.6329)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
YANGLING METRON NEW MATERIALS CMN CLASS A SERIES NORTHBOUND (Cont.)																
300861.ZK	12/24/2024	SDB3264054674	200.00	2.9478	604.86	589.55	0.0000	4.3300	50.0000	0.0000	(0.1455)	(0.0164)	0.0000	2	(0.1619)	01/06/2025
300861.ZK	12/24/2024	SDB3264054674	100.00	2.9478	300.96	294.78	0.0000	4.3300	50.0000	0.0000	(0.0724)	(0.0082)	0.0000	2	(0.0806)	01/06/2025
300861.ZK	12/24/2024	SDB3264054674	100.00	2.9478	311.67	294.78	0.0000	4.3300	50.0000	0.0000	(0.0750)	(0.0082)	0.0000	2	(0.0832)	01/06/2025
300861.ZK	12/24/2024	SDB3264054674	100.00	2.9478	311.84	294.78	0.0000	4.3300	50.0000	0.0000	(0.0750)	(0.0082)	0.0000	2	(0.0832)	01/06/2025
300861.ZK	12/24/2024	SDB3264054674	200.00	2.9478	630.60	589.55	0.0000	4.3300	50.0000	0.0000	(0.1517)	(0.0164)	0.0000	2	(0.1681)	01/06/2025
300861.ZK	12/24/2024	SDB3264054674	1,900.00	2.9478	5,979.44	5,600.76	0.0000	4.3300	50.0000	0.0000	(1.4384)	(0.1556)	0.0000	2	(1.5940)	01/06/2025
300861.ZK	12/24/2024	SDB3264054674	300.00	2.9478	990.72	884.33	0.0000	4.3300	50.0000	0.0000	(0.2383)	(0.0246)	0.0000	2	(0.2629)	01/06/2025
300861.ZK	12/24/2024	SDB3264054674	100.00	2.9478	332.44	294.78	0.0000	4.3300	50.0000	0.0000	(0.0800)	(0.0082)	0.0000	2	(0.0882)	01/06/2025
300861.ZK	12/24/2024	SDB3264054674	500.00	2.9478	1,676.06	1,473.89	0.0000	4.3300	50.0000	0.0000	(0.4032)	(0.0409)	0.0000	2	(0.4441)	01/06/2025
300861.ZK	12/24/2024	SDB3264054674	4,500.00	2.9478	15,126.46	13,264.97	0.0000	4.3300	50.0000	0.0000	(3.6388)	(0.3685)	0.0000	2	(4.0072)	01/06/2025
300861.ZK	12/23/2024	SDB3264054674	200.00	3.0094	604.86	601.89	0.0000	4.3300	50.0000	0.0000	(0.0728)	(0.0084)	0.0000	1	(0.0811)	01/06/2025
300861.ZK	12/23/2024	SDB3264054674	100.00	3.0094	300.96	300.94	0.0000	4.3300	50.0000	0.0000	(0.0362)	(0.0042)	0.0000	1	(0.0404)	01/06/2025
300861.ZK	12/23/2024	SDB3264054674	100.00	3.0094	311.67	300.94	0.0000	4.3300	50.0000	0.0000	(0.0375)	(0.0042)	0.0000	1	(0.0417)	01/06/2025
300861.ZK	12/23/2024	SDB3264054674	100.00	3.0094	311.84	300.94	0.0000	4.3300	50.0000	0.0000	(0.0375)	(0.0042)	0.0000	1	(0.0417)	01/06/2025
300861.ZK	12/23/2024	SDB3264054674	200.00	3.0094	630.60	601.89	0.0000	4.3300	50.0000	0.0000	(0.0758)	(0.0084)	0.0000	1	(0.0842)	01/06/2025
300861.ZK	12/23/2024	SDB3264054674	1,900.00	3.0094	5,979.44	5,717.93	0.0000	4.3300	50.0000	0.0000	(0.7192)	(0.0794)	0.0000	1	(0.7986)	01/06/2025
300861.ZK	12/23/2024	SDB3264054674	300.00	3.0094	990.72	902.83	0.0000	4.3300	50.0000	0.0000	(0.1192)	(0.0125)	0.0000	1	(0.1317)	01/06/2025
300861.ZK	12/23/2024	SDB3264054674	100.00	3.0094	332.44	300.94	0.0000	4.3300	50.0000	0.0000	(0.0400)	(0.0042)	0.0000	1	(0.0442)	01/06/2025
300861.ZK	12/23/2024	SDB3264054674	500.00	3.0094	1,676.06	1,504.72	0.0000	4.3300	50.0000	0.0000	(0.2016)	(0.0209)	0.0000	1	(0.2225)	01/06/2025
300861.ZK	12/23/2024	SDB3264054674	4,500.00	3.0094	15,126.46	13,542.47	0.0000	4.3300	50.0000	0.0000	(1.8194)	(0.1881)	0.0000	1	(2.0075)	01/06/2025
300861.ZK	12/20/2024	SDB3264054674	100.00	3.0514	311.67	305.14	0.0000	4.3300	50.0000	0.0000	(0.1125)	(0.0127)	0.0000	3	(0.1252)	01/06/2025
300861.ZK	12/20/2024	SDB3264054674	100.00	3.0514	311.84	305.14	0.0000	4.3300	50.0000	0.0000	(0.1125)	(0.0127)	0.0000	3	(0.1252)	01/06/2025
300861.ZK	12/20/2024	SDB3264054674	200.00	3.0514	630.60	610.27	0.0000	4.3300	50.0000	0.0000	(0.2275)	(0.0254)	0.0000	3	(0.2530)	01/06/2025
300861.ZK	12/20/2024	SDB3264054674	1,900.00	3.0514	5,979.44	5,797.57	0.0000	4.3300	50.0000	0.0000	(2.1576)	(0.2416)	0.0000	3	(2.3991)	01/06/2025
300861.ZK	12/20/2024	SDB3264054674	300.00	3.0514	990.72	915.41	0.0000	4.3300	50.0000	0.0000	(0.3575)	(0.0381)	0.0000	3	(0.3956)	01/06/2025
300861.ZK	12/20/2024	SDB3264054674	100.00	3.0514	332.44	305.14	0.0000	4.3300	50.0000	0.0000	(0.1200)	(0.0127)	0.0000	3	(0.1327)	01/06/2025
300861.ZK	12/20/2024	SDB3264054674	500.00	3.0514	1,676.06	1,525.68	0.0000	4.3300	50.0000	0.0000	(0.6048)	(0.0636)	0.0000	3	(0.6683)	01/06/2025
300861.ZK	12/20/2024	SDB3264054674	4,500.00	3.0514	15,126.46	13,731.08	0.0000	4.3300	50.0000	0.0000	(5.4581)	(0.5721)	0.0000	3	(6.0303)	01/06/2025
300861.ZK	12/19/2024	SDB3264054674	100.00	3.1177	311.67	311.77	0.0000	4.5800	50.0000	0.0000	(0.0397)	(0.0043)	0.0000	1	(0.0440)	01/06/2025
300861.ZK	12/19/2024	SDB3264054674	100.00	3.1177	311.84	311.77	0.0000	4.5800	50.0000	0.0000	(0.0397)	(0.0043)	0.0000	1	(0.0440)	01/06/2025
300861.ZK	12/19/2024	SDB3264054674	200.00	3.1177	630.60	623.55	0.0000	4.5800	50.0000	0.0000	(0.0802)	(0.0087)	0.0000	1	(0.0889)	01/06/2025
300861.ZK	12/19/2024	SDB3264054674	1,900.00	3.1177	5,979.44	5,923.69	0.0000	4.5800	50.0000	0.0000	(0.7607)	(0.0823)	0.0000	1	(0.8430)	01/06/2025
300861.ZK	12/19/2024	SDB3264054674	300.00	3.1177	990.72	935.32	0.0000	4.5800	50.0000	0.0000	(0.1260)	(0.0130)	0.0000	1	(0.1390)	01/06/2025
300861.ZK	12/19/2024	SDB3264054674	100.00	3.1177	332.44	311.77	0.0000	4.5800	50.0000	0.0000	(0.0423)	(0.0043)	0.0000	1	(0.0466)	01/06/2025
300861.ZK	12/19/2024	SDB3264054674	500.00	3.1177	1,676.06	1,558.87	0.0000	4.5800	50.0000	0.0000	(0.2132)	(0.0217)	0.0000	1	(0.2349)	01/06/2025
300861.ZK	12/19/2024	SDB3264054674	4,500.00	3.1177	15,126.46	14,029.79	0.0000	4.5800	50.0000	0.0000	(1.9244)	(0.1949)	0.0000	1	(2.1193)	01/06/2025
300861.ZK	12/18/2024	SDB3264054674	200.00	3.1035	630.60	620.69	0.0000	4.5800	50.0000	0.0000	(0.0802)	(0.0086)	0.0000	1	(0.0888)	01/06/2025
300861.ZK	12/18/2024	SDB3264054674	1,900.00	3.1035	5,979.44	5,896.56	0.0000	4.5800	50.0000	0.0000	(0.7607)	(0.0819)	0.0000	1	(0.8426)	01/06/2025
300861.ZK	12/18/2024	SDB3264054674	300.00	3.1035	990.72	931.04	0.0000	4.5800	50.0000	0.0000	(0.1260)	(0.0129)	0.0000	1	(0.1390)	01/06/2025
300861.ZK	12/18/2024	SDB3264054674	100.00	3.1035	332.44	310.35	0.0000	4.5800	50.0000	0.0000	(0.0423)	(0.0043)	0.0000	1	(0.0466)	01/06/2025
300861.ZK	12/18/2024	SDB3264054674	500.00	3.1035	1,676.06	1,551.73	0.0000	4.5800	50.0000	0.0000	(0.2132)	(0.0216)	0.0000	1	(0.2348)	01/06/2025
300861.ZK	12/18/2024	SDB3264054674	4,500.00	3.1035	15,126.46	13,965.55	0.0000	4.5800	50.0000	0.0000	(1.9244)	(0.1940)	0.0000	1	(2.1184)	01/06/2025
300861.ZK	12/17/2024	SDB3264054674	300.00	3.2782	990.72	983.46	0.0000	4.5800	50.0000	0.0000	(0.1260)	(0.0137)	0.0000	1	(0.1397)	01/06/2025
300861.ZK	12/17/2024	SDB3264054674	100.00	3.2782	332.44	327.82	0.0000	4.5800	50.0000	0.0000	(0.0423)	(0.0046)	0.0000	1	(0.0468)	01/06/2025
300861.ZK	12/17/2024	SDB3264054674	500.00	3.2782	1,676.06	1,639.11	0.0000	4.5800	50.0000	0.0000	(0.2132)	(0.0228)	0.0000	1	(0.2360)	01/06/2025
300861.ZK	12/17/2024	SDB3264054674	4,500.00	3.2782	15,126.46	14,751.97	0.0000	4.5800	50.0000	0.0000	(1.9244)	(0.2049)	0.0000	1	(2.1293)	01/06/2025
300861.ZK	12/16/2024	SDB3264054674	300.00	3.3114	990.72	993.43	0.0000	4.5800	50.0000	0.0000	(0.1260)	(0.0138)	0.0000	1	(0.1398)	01/06/2025
300861.ZK	12/16/2024	SDB3264054674	100.00	3.3114	332.44	331.14	0.0000	4.5800	50.0000	0.0000	(0.0423)	(0.0046)	0.0000	1	(0.0469)	01/06/2025
300861.ZK	12/16/2024	SDB3264054674	500.00	3.3114	1,676.06	1,655.72	0.0000	4.5800	50.0000	0.0000	(0.2132)	(0.0230)	0.0000	1	(0.2362)	01/06/2025
300861.ZK	12/16/2024	SDB3264054674	4,500.00	3.3114	15,126.46	14,901.50	0.0000	4.5800	50.0000	0.0000	(1.9244)	(0.2070)	0.0000	1	(2.1314)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
YANGLING METRON NEW MATERIALS CMN CLASS A SERIES NORTHBOUND (Cont.)																
300861.ZK	12/13/2024	SDB3264054674	500.00	3.3521	1,676.06	1,676.06	0.0000	4.5800	50.0000	0.0000	(0.6397)	(0.0698)	0.0000	3	(0.7095)	01/06/2025
300861.ZK	12/13/2024	SDB3264054674	4,500.00	3.3614	15,126.46	15,126.46	0.0000	4.5800	50.0000	0.0000	(5.7733)	(0.6303)	0.0000	3	(6.4035)	01/06/2025
TOTAL YANGLING METRON NEW MATERIALS CMN CLASS A SERIES NORTHBOUND												(156.3237)	(17.0416)	0.0000	(173.3654)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
YANKERSHOP FOOD CO., LTD. CMN CLASS A SERIES NORTHBOUND																
002847.ZK	01/03/2025	SDB3262055914	400.00	8.4411	2,863.95	3,376.43	0.0000	4.3300	50.0000	0.0000	(1.0334)	(0.1407)	0.0000	3	(1.1741)	01/06/2025
002847.ZK	01/03/2025	SDB3262055914	300.00	8.4411	2,147.97	2,532.32	0.0000	4.3300	50.0000	0.0000	(0.7751)	(0.1055)	0.0000	3	(0.8806)	01/06/2025
002847.ZK	01/03/2025	SDB3262055914	100.00	8.4411	715.99	844.11	0.0000	4.3300	50.0000	0.0000	(0.2584)	(0.0352)	0.0000	3	(0.2935)	01/06/2025
002847.ZK	01/03/2025	SDB3262055914	100.00	8.4411	715.99	844.11	0.0000	4.3300	50.0000	0.0000	(0.2584)	(0.0352)	0.0000	3	(0.2935)	01/06/2025
002847.ZK	01/03/2025	SDB3262055914	400.00	8.4411	2,863.95	3,376.43	0.0000	4.3300	50.0000	0.0000	(1.0334)	(0.1407)	0.0000	3	(1.1741)	01/06/2025
002847.ZK	01/03/2025	SDB3262055914	400.00	8.4411	2,863.95	3,376.43	0.0000	4.3300	50.0000	0.0000	(1.0334)	(0.1407)	0.0000	3	(1.1741)	01/06/2025
002847.ZK	01/02/2025	SDB3262055914	400.00	8.3057	2,863.95	3,322.27	0.0000	4.3300	50.0000	0.0000	(0.3445)	(0.0461)	0.0000	1	(0.3906)	01/06/2025
002847.ZK	01/02/2025	SDB3262055914	300.00	8.3057	2,147.97	2,491.70	0.0000	4.3300	50.0000	0.0000	(0.2584)	(0.0346)	0.0000	1	(0.2930)	01/06/2025
002847.ZK	01/02/2025	SDB3262055914	100.00	8.3057	715.99	830.57	0.0000	4.3300	50.0000	0.0000	(0.0861)	(0.0115)	0.0000	1	(0.0977)	01/06/2025
002847.ZK	01/02/2025	SDB3262055914	100.00	8.3057	715.99	830.57	0.0000	4.3300	50.0000	0.0000	(0.0861)	(0.0115)	0.0000	1	(0.0977)	01/06/2025
002847.ZK	01/02/2025	SDB3262055914	400.00	8.3057	2,863.95	3,322.27	0.0000	4.3300	50.0000	0.0000	(0.3445)	(0.0461)	0.0000	1	(0.3906)	01/06/2025
002847.ZK	01/02/2025	SDB3262055914	400.00	8.3057	2,863.95	3,322.27	0.0000	4.3300	50.0000	0.0000	(0.3445)	(0.0461)	0.0000	1	(0.3906)	01/06/2025
002847.ZK	12/31/2024	SDB3262055914	400.00	8.4830	2,863.95	3,393.19	0.0000	4.3300	50.0000	0.0000	(0.6889)	(0.0943)	0.0000	2	(0.7832)	01/06/2025
002847.ZK	12/31/2024	SDB3262055914	300.00	8.4830	2,147.97	2,544.89	0.0000	4.3300	50.0000	0.0000	(0.5167)	(0.0707)	0.0000	2	(0.5874)	01/06/2025
002847.ZK	12/31/2024	SDB3262055914	100.00	8.4830	715.99	848.30	0.0000	4.3300	50.0000	0.0000	(0.1722)	(0.0236)	0.0000	2	(0.1958)	01/06/2025
002847.ZK	12/31/2024	SDB3262055914	100.00	8.4830	715.99	848.30	0.0000	4.3300	50.0000	0.0000	(0.1722)	(0.0236)	0.0000	2	(0.1958)	01/06/2025
002847.ZK	12/31/2024	SDB3262055914	400.00	8.4830	2,863.95	3,393.19	0.0000	4.3300	50.0000	0.0000	(0.6889)	(0.0943)	0.0000	2	(0.7832)	01/06/2025
002847.ZK	12/31/2024	SDB3262055914	400.00	8.4830	2,863.95	3,393.19	0.0000	4.3300	50.0000	0.0000	(0.6889)	(0.0943)	0.0000	2	(0.7832)	01/06/2025
002847.ZK	12/30/2024	SDB3262055914	400.00	8.3610	2,863.95	3,344.40	0.0000	4.3300	50.0000	0.0000	(0.3445)	(0.0464)	0.0000	1	(0.3909)	01/06/2025
002847.ZK	12/30/2024	SDB3262055914	300.00	8.3610	2,147.97	2,508.30	0.0000	4.3300	50.0000	0.0000	(0.2584)	(0.0348)	0.0000	1	(0.2932)	01/06/2025
002847.ZK	12/30/2024	SDB3262055914	100.00	8.3610	715.99	836.10	0.0000	4.3300	50.0000	0.0000	(0.0861)	(0.0116)	0.0000	1	(0.0977)	01/06/2025
002847.ZK	12/30/2024	SDB3262055914	100.00	8.3610	715.99	836.10	0.0000	4.3300	50.0000	0.0000	(0.0861)	(0.0116)	0.0000	1	(0.0977)	01/06/2025
002847.ZK	12/30/2024	SDB3262055914	400.00	8.3610	2,863.95	3,344.40	0.0000	4.3300	50.0000	0.0000	(0.3445)	(0.0464)	0.0000	1	(0.3909)	01/06/2025
002847.ZK	12/30/2024	SDB3262055914	400.00	8.3610	2,863.95	3,344.40	0.0000	4.3300	50.0000	0.0000	(0.3445)	(0.0464)	0.0000	1	(0.3909)	01/06/2025
002847.ZK	12/27/2024	SDB3262055914	400.00	8.1855	2,863.95	3,274.22	0.0000	4.3300	50.0000	0.0000	(1.0334)	(0.1364)	0.0000	3	(1.1698)	01/06/2025
002847.ZK	12/27/2024	SDB3262055914	300.00	8.1855	2,147.97	2,455.66	0.0000	4.3300	50.0000	0.0000	(0.7751)	(0.1023)	0.0000	3	(0.8774)	01/06/2025
002847.ZK	12/27/2024	SDB3262055914	100.00	8.1855	715.99	818.55	0.0000	4.3300	50.0000	0.0000	(0.2584)	(0.0341)	0.0000	3	(0.2925)	01/06/2025
002847.ZK	12/27/2024	SDB3262055914	100.00	8.1855	715.99	818.55	0.0000	4.3300	50.0000	0.0000	(0.2584)	(0.0341)	0.0000	3	(0.2925)	01/06/2025
002847.ZK	12/27/2024	SDB3262055914	400.00	8.1855	2,863.95	3,274.22	0.0000	4.3300	50.0000	0.0000	(1.0334)	(0.1364)	0.0000	3	(1.1698)	01/06/2025
002847.ZK	12/27/2024	SDB3262055914	400.00	8.1855	2,863.95	3,274.22	0.0000	4.3300	50.0000	0.0000	(1.0334)	(0.1364)	0.0000	3	(1.1698)	01/06/2025
002847.ZK	12/26/2024	SDB3262055914	400.00	7.4351	2,863.95	2,974.02	0.0000	4.3300	50.0000	0.0000	(0.3445)	(0.0413)	0.0000	1	(0.3858)	01/06/2025
002847.ZK	12/26/2024	SDB3262055914	300.00	7.4351	2,147.97	2,230.52	0.0000	4.3300	50.0000	0.0000	(0.2584)	(0.0310)	0.0000	1	(0.2893)	01/06/2025
002847.ZK	12/26/2024	SDB3262055914	100.00	7.4351	715.99	743.51	0.0000	4.3300	50.0000	0.0000	(0.0861)	(0.0103)	0.0000	1	(0.0964)	01/06/2025
002847.ZK	12/26/2024	SDB3262055914	100.00	7.4351	715.99	743.51	0.0000	4.3300	50.0000	0.0000	(0.0861)	(0.0103)	0.0000	1	(0.0964)	01/06/2025
002847.ZK	12/26/2024	SDB3262055914	400.00	7.4351	2,863.95	2,974.02	0.0000	4.3300	50.0000	0.0000	(0.3445)	(0.0413)	0.0000	1	(0.3858)	01/06/2025
002847.ZK	12/26/2024	SDB3262055914	400.00	7.4351	2,863.95	2,974.02	0.0000	4.3300	50.0000	0.0000	(0.3445)	(0.0413)	0.0000	1	(0.3858)	01/06/2025
002847.ZK	12/24/2024	SDB3262055914	400.00	7.4351	2,863.95	2,974.02	0.0000	4.3300	50.0000	0.0000	(0.6889)	(0.0826)	0.0000	2	(0.7716)	01/06/2025
002847.ZK	12/24/2024	SDB3262055914	300.00	7.4351	2,147.97	2,230.52	0.0000	4.3300	50.0000	0.0000	(0.5167)	(0.0620)	0.0000	2	(0.5787)	01/06/2025
002847.ZK	12/24/2024	SDB3262055914	100.00	7.4351	715.99	743.51	0.0000	4.3300	50.0000	0.0000	(0.1722)	(0.0207)	0.0000	2	(0.1929)	01/06/2025
002847.ZK	12/24/2024	SDB3262055914	100.00	7.4351	715.99	743.51	0.0000	4.3300	50.0000	0.0000	(0.1722)	(0.0207)	0.0000	2	(0.1929)	01/06/2025
002847.ZK	12/24/2024	SDB3262055914	400.00	7.4351	2,863.95	2,974.02	0.0000	4.3300	50.0000	0.0000	(0.6889)	(0.0826)	0.0000	2	(0.7716)	01/06/2025
002847.ZK	12/24/2024	SDB3262055914	400.00	7.4351	2,863.95	2,974.02	0.0000	4.3300	50.0000	0.0000	(0.6889)	(0.0826)	0.0000	2	(0.7716)	01/06/2025
002847.ZK	12/23/2024	SDB3262055914	400.00	7.5236	2,863.95	3,009.44	0.0000	4.3300	50.0000	0.0000	(0.3445)	(0.0418)	0.0000	1	(0.3863)	01/06/2025
002847.ZK	12/23/2024	SDB3262055914	300.00	7.5236	2,147.97	2,257.08	0.0000	4.3300	50.0000	0.0000	(0.2584)	(0.0313)	0.0000	1	(0.2897)	01/06/2025
002847.ZK	12/23/2024	SDB3262055914	100.00	7.5236	715.99	752.36	0.0000	4.3300	50.0000	0.0000	(0.0861)	(0.0104)	0.0000	1	(0.0966)	01/06/2025
002847.ZK	12/23/2024	SDB3262055914	100.00	7.5236	715.99	752.36	0.0000	4.3300	50.0000	0.0000	(0.0861)	(0.0104)	0.0000	1	(0.0966)	01/06/2025
002847.ZK	12/23/2024	SDB3262055914	400.00	7.5236	2,863.95	3,009.44	0.0000	4.3300	50.0000	0.0000	(0.3445)	(0.0418)	0.0000	1	(0.3863)	01/06/2025
002847.ZK	12/23/2024	SDB3262055914	400.00	7.5236	2,863.95	3,009.44	0.0000	4.3300	50.0000	0.0000	(0.3445)	(0.0418)	0.0000	1	(0.3863)	01/06/2025
002847.ZK	12/20/2024	SDB3262055914	400.00	7.5742	2,863.95	3,029.68	0.0000	4.3300	50.0000	0.0000	(1.0334)	(0.1262)	0.0000	3	(1.1596)	01/06/2025
002847.ZK	12/20/2024	SDB3262055914	300.00	7.5742	2,147.97	2,272.26	0.0000	4.3300	50.0000	0.0000	(0.7751)	(0.0947)	0.0000	3	(0.8697)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
YANKERSHOP FOOD CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002847.ZK	12/20/2024	SDB3262055914	100.00	7.5742	715.99	757.42	0.0000	4.3300	50.0000	0.0000	(0.2584)	(0.0316)	0.0000	3	(0.2899)	01/06/2025
002847.ZK	12/20/2024	SDB3262055914	100.00	7.5742	715.99	757.42	0.0000	4.3300	50.0000	0.0000	(0.2584)	(0.0316)	0.0000	3	(0.2899)	01/06/2025
002847.ZK	12/20/2024	SDB3262055914	400.00	7.5742	2,863.95	3,029.68	0.0000	4.3300	50.0000	0.0000	(1.0334)	(0.1262)	0.0000	3	(1.1596)	01/06/2025
002847.ZK	12/20/2024	SDB3262055914	400.00	7.5742	2,863.95	3,029.68	0.0000	4.3300	50.0000	0.0000	(1.0334)	(0.1262)	0.0000	3	(1.1596)	01/06/2025
002847.ZK	12/19/2024	SDB3262055914	400.00	7.7065	2,863.95	3,082.60	0.0000	4.5800	50.0000	0.0000	(0.3644)	(0.0428)	0.0000	1	(0.4072)	01/06/2025
002847.ZK	12/19/2024	SDB3262055914	300.00	7.7065	2,147.97	2,311.95	0.0000	4.5800	50.0000	0.0000	(0.2733)	(0.0321)	0.0000	1	(0.3054)	01/06/2025
002847.ZK	12/19/2024	SDB3262055914	100.00	7.7065	715.99	770.65	0.0000	4.5800	50.0000	0.0000	(0.0911)	(0.0107)	0.0000	1	(0.1018)	01/06/2025
002847.ZK	12/19/2024	SDB3262055914	100.00	7.7065	715.99	770.65	0.0000	4.5800	50.0000	0.0000	(0.0911)	(0.0107)	0.0000	1	(0.1018)	01/06/2025
002847.ZK	12/19/2024	SDB3262055914	400.00	7.7065	2,863.95	3,082.60	0.0000	4.5800	50.0000	0.0000	(0.3644)	(0.0428)	0.0000	1	(0.4072)	01/06/2025
002847.ZK	12/19/2024	SDB3262055914	400.00	7.7065	2,863.95	3,082.60	0.0000	4.5800	50.0000	0.0000	(0.3644)	(0.0428)	0.0000	1	(0.4072)	01/06/2025
002847.ZK	12/18/2024	SDB3262055914	400.00	7.7929	2,863.95	3,117.18	0.0000	4.5800	50.0000	0.0000	(0.3644)	(0.0433)	0.0000	1	(0.4077)	01/06/2025
002847.ZK	12/18/2024	SDB3262055914	300.00	7.7929	2,147.97	2,337.88	0.0000	4.5800	50.0000	0.0000	(0.2733)	(0.0325)	0.0000	1	(0.3057)	01/06/2025
002847.ZK	12/18/2024	SDB3262055914	100.00	7.7929	715.99	779.29	0.0000	4.5800	50.0000	0.0000	(0.0911)	(0.0108)	0.0000	1	(0.1019)	01/06/2025
002847.ZK	12/18/2024	SDB3262055914	100.00	7.7929	715.99	779.29	0.0000	4.5800	50.0000	0.0000	(0.0911)	(0.0108)	0.0000	1	(0.1019)	01/06/2025
002847.ZK	12/18/2024	SDB3262055914	400.00	7.7929	2,863.95	3,117.18	0.0000	4.5800	50.0000	0.0000	(0.3644)	(0.0433)	0.0000	1	(0.4077)	01/06/2025
002847.ZK	12/18/2024	SDB3262055914	400.00	7.7929	2,863.95	3,117.18	0.0000	4.5800	50.0000	0.0000	(0.3644)	(0.0433)	0.0000	1	(0.4077)	01/06/2025
002847.ZK	12/17/2024	SDB3262055914	400.00	7.8061	2,863.95	3,122.42	0.0000	4.5800	50.0000	0.0000	(0.3644)	(0.0434)	0.0000	1	(0.4077)	01/06/2025
002847.ZK	12/17/2024	SDB3262055914	300.00	7.8061	2,147.97	2,341.82	0.0000	4.5800	50.0000	0.0000	(0.2733)	(0.0325)	0.0000	1	(0.3058)	01/06/2025
002847.ZK	12/17/2024	SDB3262055914	100.00	7.8061	715.99	780.61	0.0000	4.5800	50.0000	0.0000	(0.0911)	(0.0108)	0.0000	1	(0.1019)	01/06/2025
002847.ZK	12/17/2024	SDB3262055914	100.00	7.8061	715.99	780.61	0.0000	4.5800	50.0000	0.0000	(0.0911)	(0.0108)	0.0000	1	(0.1019)	01/06/2025
002847.ZK	12/17/2024	SDB3262055914	400.00	7.8061	2,863.95	3,122.42	0.0000	4.5800	50.0000	0.0000	(0.3644)	(0.0434)	0.0000	1	(0.4077)	01/06/2025
002847.ZK	12/17/2024	SDB3262055914	400.00	7.8061	2,863.95	3,122.42	0.0000	4.5800	50.0000	0.0000	(0.3644)	(0.0434)	0.0000	1	(0.4077)	01/06/2025
002847.ZK	12/16/2024	SDB3262055914	400.00	7.5641	2,863.95	3,025.64	0.0000	4.5800	50.0000	0.0000	(0.3644)	(0.0420)	0.0000	1	(0.4064)	01/06/2025
002847.ZK	12/16/2024	SDB3262055914	300.00	7.5641	2,147.97	2,269.23	0.0000	4.5800	50.0000	0.0000	(0.2733)	(0.0315)	0.0000	1	(0.3048)	01/06/2025
002847.ZK	12/16/2024	SDB3262055914	100.00	7.5641	715.99	756.41	0.0000	4.5800	50.0000	0.0000	(0.0911)	(0.0105)	0.0000	1	(0.1016)	01/06/2025
002847.ZK	12/16/2024	SDB3262055914	100.00	7.5641	715.99	756.41	0.0000	4.5800	50.0000	0.0000	(0.0911)	(0.0105)	0.0000	1	(0.1016)	01/06/2025
002847.ZK	12/16/2024	SDB3262055914	400.00	7.5641	2,863.95	3,025.64	0.0000	4.5800	50.0000	0.0000	(0.3644)	(0.0420)	0.0000	1	(0.4064)	01/06/2025
002847.ZK	12/16/2024	SDB3262055914	400.00	7.5641	2,863.95	3,025.64	0.0000	4.5800	50.0000	0.0000	(0.3644)	(0.0420)	0.0000	1	(0.4064)	01/06/2025
002847.ZK	12/13/2024	SDB3262055914	400.00	7.3125	2,863.95	2,925.00	0.0000	4.5800	50.0000	0.0000	(1.0931)	(0.1219)	0.0000	3	(1.2150)	01/06/2025
002847.ZK	12/13/2024	SDB3262055914	300.00	7.3125	2,147.97	2,193.75	0.0000	4.5800	50.0000	0.0000	(0.8198)	(0.0914)	0.0000	3	(0.9112)	01/06/2025
002847.ZK	12/13/2024	SDB3262055914	100.00	7.3125	715.99	731.25	0.0000	4.5800	50.0000	0.0000	(0.2733)	(0.0305)	0.0000	3	(0.3037)	01/06/2025
002847.ZK	12/13/2024	SDB3262055914	100.00	7.3125	715.99	731.25	0.0000	4.5800	50.0000	0.0000	(0.2733)	(0.0305)	0.0000	3	(0.3037)	01/06/2025
002847.ZK	12/13/2024	SDB3262055914	400.00	7.3125	2,863.95	2,925.00	0.0000	4.5800	50.0000	0.0000	(1.0931)	(0.1219)	0.0000	3	(1.2150)	01/06/2025
002847.ZK	12/13/2024	SDB3262055914	400.00	7.3125	2,863.95	2,925.00	0.0000	4.5800	50.0000	0.0000	(1.0931)	(0.1219)	0.0000	3	(1.2150)	01/06/2025
002847.ZK	12/12/2024	SDB3262055914	400.00	7.0354	2,863.95	2,814.16	0.0000	4.5800	50.0000	0.0000	(0.3644)	(0.0391)	0.0000	1	(0.4034)	01/06/2025
002847.ZK	12/12/2024	SDB3262055914	300.00	7.0354	2,147.97	2,110.62	0.0000	4.5800	50.0000	0.0000	(0.2733)	(0.0293)	0.0000	1	(0.3026)	01/06/2025
002847.ZK	12/12/2024	SDB3262055914	100.00	7.0354	715.99	703.54	0.0000	4.5800	50.0000	0.0000	(0.0911)	(0.0098)	0.0000	1	(0.1009)	01/06/2025
002847.ZK	12/12/2024	SDB3262055914	100.00	7.0354	715.99	703.54	0.0000	4.5800	50.0000	0.0000	(0.0911)	(0.0098)	0.0000	1	(0.1009)	01/06/2025
002847.ZK	12/12/2024	SDB3262055914	400.00	7.0354	2,863.95	2,814.16	0.0000	4.5800	50.0000	0.0000	(0.3644)	(0.0391)	0.0000	1	(0.4034)	01/06/2025
002847.ZK	12/12/2024	SDB3262055914	400.00	7.0354	2,863.95	2,814.16	0.0000	4.5800	50.0000	0.0000	(0.3644)	(0.0391)	0.0000	1	(0.4034)	01/06/2025
002847.ZK	12/11/2024	SDB3262055914	400.00	7.1180	2,863.95	2,847.19	0.0000	4.5800	50.0000	0.0000	(0.3644)	(0.0395)	0.0000	1	(0.4039)	01/06/2025
002847.ZK	12/11/2024	SDB3262055914	300.00	7.1180	2,147.97	2,135.39	0.0000	4.5800	50.0000	0.0000	(0.2733)	(0.0297)	0.0000	1	(0.3029)	01/06/2025
002847.ZK	12/11/2024	SDB3262055914	100.00	7.1180	715.99	711.80	0.0000	4.5800	50.0000	0.0000	(0.0911)	(0.0099)	0.0000	1	(0.1010)	01/06/2025
002847.ZK	12/11/2024	SDB3262055914	100.00	7.1180	715.99	711.80	0.0000	4.5800	50.0000	0.0000	(0.0911)	(0.0099)	0.0000	1	(0.1010)	01/06/2025
002847.ZK	12/11/2024	SDB3262055914	400.00	7.1180	2,863.95	2,847.19	0.0000	4.5800	50.0000	0.0000	(0.3644)	(0.0395)	0.0000	1	(0.4039)	01/06/2025
002847.ZK	12/11/2024	SDB3262055914	400.00	7.1180	2,863.95	2,847.19	0.0000	4.5800	50.0000	0.0000	(0.3644)	(0.0395)	0.0000	1	(0.4039)	01/06/2025
002847.ZK	12/10/2024	SDB3262055914	400.00	7.0730	2,863.95	2,829.18	0.0000	4.5800	50.0000	0.0000	(0.3644)	(0.0393)	0.0000	1	(0.4037)	01/06/2025
002847.ZK	12/10/2024	SDB3262055914	300.00	7.0730	2,147.97	2,121.89	0.0000	4.5800	50.0000	0.0000	(0.2733)	(0.0295)	0.0000	1	(0.3027)	01/06/2025
002847.ZK	12/10/2024	SDB3262055914	100.00	7.0730	715.99	707.30	0.0000	4.5800	50.0000	0.0000	(0.0911)	(0.0098)	0.0000	1	(0.1009)	01/06/2025
002847.ZK	12/10/2024	SDB3262055914	100.00	7.0730	715.99	707.30	0.0000	4.5800	50.0000	0.0000	(0.0911)	(0.0098)	0.0000	1	(0.1009)	01/06/2025

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

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
YANKERSHOP FOOD CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002847.ZK	12/10/2024	SDB3262055914	400.00	7.0730	2,863.95	2,829.18	0.0000	4.5800	50.0000	0.0000	(0.3644)	(0.0393)	0.0000	1	(0.4037)	01/06/2025
002847.ZK	12/10/2024	SDB3262055914	400.00	7.0730	2,863.95	2,829.18	0.0000	4.5800	50.0000	0.0000	(0.3644)	(0.0393)	0.0000	1	(0.4037)	01/06/2025
002847.ZK	12/09/2024	SDB3262055914	400.00	7.1901	2,863.95	2,876.05	0.0000	4.5800	50.0000	0.0000	(0.3644)	(0.0399)	0.0000	1	(0.4043)	01/06/2025
002847.ZK	12/09/2024	SDB3262055914	300.00	7.1901	2,147.97	2,157.04	0.0000	4.5800	50.0000	0.0000	(0.2733)	(0.0300)	0.0000	1	(0.3032)	01/06/2025
002847.ZK	12/09/2024	SDB3262055914	100.00	7.1901	715.99	719.01	0.0000	4.5800	50.0000	0.0000	(0.0911)	(0.0100)	0.0000	1	(0.1011)	01/06/2025
002847.ZK	12/09/2024	SDB3262055914	100.00	7.1901	715.99	719.01	0.0000	4.5800	50.0000	0.0000	(0.0911)	(0.0100)	0.0000	1	(0.1011)	01/06/2025
002847.ZK	12/09/2024	SDB3262055914	400.00	7.1901	2,863.95	2,876.05	0.0000	4.5800	50.0000	0.0000	(0.3644)	(0.0399)	0.0000	1	(0.4043)	01/06/2025
002847.ZK	12/09/2024	SDB3262055914	400.00	7.1901	2,863.95	2,876.05	0.0000	4.5800	50.0000	0.0000	(0.3644)	(0.0399)	0.0000	1	(0.4043)	01/06/2025
002847.ZK	12/06/2024	SDB3262055914	400.00	7.2608	2,863.95	2,904.31	0.0000	4.5800	50.0000	0.0000	(1.0931)	(0.1210)	0.0000	3	(1.2141)	01/06/2025
002847.ZK	12/06/2024	SDB3262055914	300.00	7.2608	2,147.97	2,178.23	0.0000	4.5800	50.0000	0.0000	(0.8198)	(0.0908)	0.0000	3	(0.9106)	01/06/2025
002847.ZK	12/06/2024	SDB3262055914	100.00	7.2608	715.99	726.08	0.0000	4.5800	50.0000	0.0000	(0.2733)	(0.0303)	0.0000	3	(0.3035)	01/06/2025
002847.ZK	12/06/2024	SDB3262055914	100.00	7.2608	715.99	726.08	0.0000	4.5800	50.0000	0.0000	(0.2733)	(0.0303)	0.0000	3	(0.3035)	01/06/2025
002847.ZK	12/06/2024	SDB3262055914	400.00	7.2608	2,863.95	2,904.31	0.0000	4.5800	50.0000	0.0000	(1.0931)	(0.1210)	0.0000	3	(1.2141)	01/06/2025
002847.ZK	12/06/2024	SDB3262055914	400.00	7.2608	2,863.95	2,904.31	0.0000	4.5800	50.0000	0.0000	(1.0931)	(0.1210)	0.0000	3	(1.2141)	01/06/2025
002847.ZK	12/05/2024	SDB3262055914	400.00	7.3409	2,863.95	2,936.37	0.0000	4.5800	50.0000	0.0000	(0.3644)	(0.0408)	0.0000	1	(0.4051)	01/06/2025
002847.ZK	12/05/2024	SDB3262055914	300.00	7.3409	2,147.97	2,202.28	0.0000	4.5800	50.0000	0.0000	(0.2733)	(0.0306)	0.0000	1	(0.3039)	01/06/2025
002847.ZK	12/05/2024	SDB3262055914	100.00	7.3409	715.99	734.09	0.0000	4.5800	50.0000	0.0000	(0.0911)	(0.0102)	0.0000	1	(0.1013)	01/06/2025
002847.ZK	12/05/2024	SDB3262055914	100.00	7.3409	715.99	734.09	0.0000	4.5800	50.0000	0.0000	(0.0911)	(0.0102)	0.0000	1	(0.1013)	01/06/2025
002847.ZK	12/05/2024	SDB3262055914	400.00	7.3409	2,863.95	2,936.37	0.0000	4.5800	50.0000	0.0000	(0.3644)	(0.0408)	0.0000	1	(0.4051)	01/06/2025
002847.ZK	12/05/2024	SDB3262055914	400.00	7.3409	2,863.95	2,936.37	0.0000	4.5800	50.0000	0.0000	(0.3644)	(0.0408)	0.0000	1	(0.4051)	01/06/2025
002847.ZK	12/04/2024	SDB3262055914	400.00	7.1599	2,863.95	2,863.95	0.0000	4.5800	50.0000	0.0000	(0.3644)	(0.0398)	0.0000	1	(0.4041)	01/06/2025
002847.ZK	12/04/2024	SDB3262055914	300.00	7.1599	2,147.97	2,147.97	0.0000	4.5800	50.0000	0.0000	(0.2733)	(0.0298)	0.0000	1	(0.3031)	01/06/2025
002847.ZK	12/04/2024	SDB3262055914	100.00	7.1599	715.99	715.99	0.0000	4.5800	50.0000	0.0000	(0.0911)	(0.0099)	0.0000	1	(0.1010)	01/06/2025
002847.ZK	12/04/2024	SDB3262055914	100.00	7.1599	715.99	715.99	0.0000	4.5800	50.0000	0.0000	(0.0911)	(0.0099)	0.0000	1	(0.1010)	01/06/2025
002847.ZK	12/04/2024	SDB3262055914	400.00	7.1599	2,863.95	2,863.95	0.0000	4.5800	50.0000	0.0000	(0.3644)	(0.0398)	0.0000	1	(0.4041)	01/06/2025
002847.ZK	12/04/2024	SDB3262055914	400.00	7.1599	2,863.95	2,863.95	0.0000	4.5800	50.0000	0.0000	(0.3644)	(0.0398)	0.0000	1	(0.4041)	01/06/2025
TOTAL YANKERSHOP FOOD CO., LTD. CMN CLASS A SERIES NORTHBOUND												(49.6643)	(5.9871)	0.0000	(55.6514)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
YANTAI VALIANT FINE CHEMICALS CO., LTD. CMN CLASS A SERIES NORTHBOUND																
002643.ZK	01/03/2025	SDB3260122998	50.00	1.7416	74.21	87.08	0.0000	4.3300	50.0000	0.0000	(0.0268)	(0.0036)	0.0000	3	(0.0304)	01/06/2025
002643.ZK	01/02/2025	SDB3260122998	50.00	1.7280	74.21	86.40	0.0000	4.3300	50.0000	0.0000	(0.0089)	(0.0012)	0.0000	1	(0.0101)	01/06/2025
002643.ZK	12/31/2024	SDB3260122998	50.00	1.7757	74.21	88.79	0.0000	4.3300	50.0000	0.0000	(0.0179)	(0.0025)	0.0000	2	(0.0203)	01/06/2025
002643.ZK	12/30/2024	SDB3260122998	50.00	1.6727	74.21	83.64	0.0000	4.3300	50.0000	0.0000	(0.0089)	(0.0012)	0.0000	1	(0.0101)	01/06/2025
002643.ZK	12/27/2024	SDB3260122998	50.00	1.7406	74.21	87.03	0.0000	4.3300	50.0000	0.0000	(0.0268)	(0.0036)	0.0000	3	(0.0304)	01/06/2025
002643.ZK	12/26/2024	SDB3260122998	50.00	1.7268	74.21	86.34	0.0000	4.3300	50.0000	0.0000	(0.0089)	(0.0012)	0.0000	1	(0.0101)	01/06/2025
002643.ZK	12/24/2024	SDB3260122998	50.00	1.7268	74.21	86.34	0.0000	4.3300	50.0000	0.0000	(0.0179)	(0.0024)	0.0000	2	(0.0203)	01/06/2025
002643.ZK	12/23/2024	SDB3260122998	50.00	1.6487	74.21	82.44	0.0000	4.3300	50.0000	0.0000	(0.0089)	(0.0011)	0.0000	1	(0.0101)	01/06/2025
002643.ZK	12/20/2024	SDB3260122998	50.00	1.6292	74.21	81.46	0.0000	4.3300	50.0000	0.0000	(0.0268)	(0.0034)	0.0000	3	(0.0302)	01/06/2025
002643.ZK	12/19/2024	SDB3260122998	50.00	1.6385	74.21	81.92	0.0000	4.5800	50.0000	0.0000	(0.0094)	(0.0011)	0.0000	1	(0.0106)	01/06/2025
002643.ZK	12/18/2024	SDB3260122998	50.00	1.6821	74.21	84.10	0.0000	4.5800	50.0000	0.0000	(0.0094)	(0.0012)	0.0000	1	(0.0106)	01/06/2025
002643.ZK	12/17/2024	SDB3260122998	50.00	1.7478	74.21	87.39	0.0000	4.5800	50.0000	0.0000	(0.0094)	(0.0012)	0.0000	1	(0.0107)	01/06/2025
002643.ZK	12/16/2024	SDB3260122998	50.00	1.7818	74.21	89.09	0.0000	4.5800	50.0000	0.0000	(0.0094)	(0.0012)	0.0000	1	(0.0107)	01/06/2025
002643.ZK	12/13/2024	SDB3260122998	50.00	1.7684	74.21	88.42	0.0000	4.5800	50.0000	0.0000	(0.0283)	(0.0037)	0.0000	3	(0.0320)	01/06/2025
002643.ZK	12/12/2024	SDB3260122998	50.00	1.6786	74.21	83.93	0.0000	4.5800	50.0000	0.0000	(0.0094)	(0.0012)	0.0000	1	(0.0106)	01/06/2025
002643.ZK	12/11/2024	SDB3260122998	50.00	1.6838	74.21	84.19	0.0000	4.5800	50.0000	0.0000	(0.0094)	(0.0012)	0.0000	1	(0.0106)	01/06/2025
002643.ZK	12/10/2024	SDB3260122998	50.00	1.7923	74.21	89.61	0.0000	4.5800	50.0000	0.0000	(0.0094)	(0.0012)	0.0000	1	(0.0107)	01/06/2025
002643.ZK	12/09/2024	SDB3260122998	3,500.00	1.8751	5,194.75	6,562.80	0.0000	4.5800	50.0000	0.0000	(0.6609)	(0.0912)	0.0000	1	(0.7520)	01/06/2025
002643.ZK	12/09/2024	SDB3260122998	3,500.00	1.8751	5,194.75	6,562.80	0.0000	4.5800	50.0000	0.0000	(0.6609)	(0.0912)	0.0000	1	(0.7520)	01/06/2025
002643.ZK	12/09/2024	SDB3260122998	5,650.00	1.8751	8,385.81	10,594.24	0.0000	4.5800	50.0000	0.0000	(1.0669)	(0.1471)	0.0000	1	(1.2140)	01/06/2025
002643.ZK	12/09/2024	SDB3260122998	700.00	1.8751	1,038.95	1,312.56	0.0000	4.5800	50.0000	0.0000	(0.1322)	(0.0182)	0.0000	1	(0.1504)	01/06/2025
002643.ZK	12/09/2024	SDB3260122998	2,400.00	1.8751	3,562.12	4,500.21	0.0000	4.5800	50.0000	0.0000	(0.4532)	(0.0625)	0.0000	1	(0.5157)	01/06/2025
002643.ZK	12/09/2024	SDB3260122998	3,100.00	1.8751	4,601.07	5,812.77	0.0000	4.5800	50.0000	0.0000	(0.5854)	(0.0807)	0.0000	1	(0.6661)	01/06/2025
002643.ZK	12/09/2024	SDB3260122998	100.00	1.8751	148.42	187.51	0.0000	4.5800	50.0000	0.0000	(0.0189)	(0.0026)	0.0000	1	(0.0215)	01/06/2025
002643.ZK	12/09/2024	SDB3260122998	4,300.00	1.8751	6,382.12	8,062.87	0.0000	4.5800	50.0000	0.0000	(0.8119)	(0.1120)	0.0000	1	(0.9239)	01/06/2025
002643.ZK	12/09/2024	SDB3260122998	1,200.00	1.8751	1,781.06	2,250.10	0.0000	4.5800	50.0000	0.0000	(0.2266)	(0.0313)	0.0000	1	(0.2578)	01/06/2025
002643.ZK	12/09/2024	SDB3260122998	3,900.00	1.8751	5,788.44	7,312.84	0.0000	4.5800	50.0000	0.0000	(0.7364)	(0.1016)	0.0000	1	(0.8380)	01/06/2025
002643.ZK	12/09/2024	SDB3260122998	6,100.00	1.8751	9,053.71	11,438.02	0.0000	4.5800	50.0000	0.0000	(1.1518)	(0.1589)	0.0000	1	(1.3107)	01/06/2025
002643.ZK	12/09/2024	SDB3260122998	200.00	1.8751	296.84	375.02	0.0000	4.5800	50.0000	0.0000	(0.0378)	(0.0052)	0.0000	1	(0.0430)	01/06/2025
002643.ZK	12/09/2024	SDB3260122998	5,900.00	1.8751	8,756.87	11,063.01	0.0000	4.5800	50.0000	0.0000	(1.1141)	(0.1537)	0.0000	1	(1.2677)	01/06/2025
002643.ZK	12/09/2024	SDB3260122998	50.00	1.8751	74.21	93.75	0.0000	4.5800	50.0000	0.0000	(0.0094)	(0.0013)	0.0000	1	(0.0107)	01/06/2025
002643.ZK	12/09/2024	SDB3260122998	150.00	1.8751	222.63	281.26	0.0000	4.5800	50.0000	0.0000	(0.0283)	(0.0039)	0.0000	1	(0.0322)	01/06/2025
002643.ZK	12/06/2024	SDB3260122998	3,500.00	1.7015	5,194.75	5,955.20	0.0000	4.5800	50.0000	0.0000	(1.9827)	(0.2481)	0.0000	3	(2.2308)	01/06/2025
002643.ZK	12/06/2024	SDB3260122998	3,500.00	1.7015	5,194.75	5,955.20	0.0000	4.5800	50.0000	0.0000	(1.9827)	(0.2481)	0.0000	3	(2.2308)	01/06/2025
002643.ZK	12/06/2024	SDB3260122998	7,200.00	1.7015	10,686.35	12,250.70	0.0000	4.5800	50.0000	0.0000	(4.0786)	(0.5104)	0.0000	3	(4.5891)	01/06/2025
002643.ZK	12/06/2024	SDB3260122998	700.00	1.7015	1,038.95	1,191.04	0.0000	4.5800	50.0000	0.0000	(0.3965)	(0.0496)	0.0000	3	(0.4462)	01/06/2025
002643.ZK	12/06/2024	SDB3260122998	2,400.00	1.7015	3,562.12	4,083.57	0.0000	4.5800	50.0000	0.0000	(1.3595)	(0.1701)	0.0000	3	(1.5297)	01/06/2025
002643.ZK	12/06/2024	SDB3260122998	3,100.00	1.7015	4,601.07	5,274.61	0.0000	4.5800	50.0000	0.0000	(1.7561)	(0.2198)	0.0000	3	(1.9758)	01/06/2025
002643.ZK	12/06/2024	SDB3260122998	100.00	1.7015	148.42	170.15	0.0000	4.5800	50.0000	0.0000	(0.0566)	(0.0071)	0.0000	3	(0.0637)	01/06/2025
002643.ZK	12/06/2024	SDB3260122998	4,300.00	1.7015	6,382.12	7,316.39	0.0000	4.5800	50.0000	0.0000	(2.4358)	(0.3048)	0.0000	3	(2.7407)	01/06/2025
002643.ZK	12/06/2024	SDB3260122998	1,200.00	1.7015	1,781.06	2,041.78	0.0000	4.5800	50.0000	0.0000	(0.6798)	(0.0851)	0.0000	3	(0.7648)	01/06/2025
002643.ZK	12/06/2024	SDB3260122998	3,100.00	1.7015	4,601.07	5,274.61	0.0000	4.5800	50.0000	0.0000	(1.7561)	(0.2198)	0.0000	3	(1.9758)	01/06/2025
002643.ZK	12/06/2024	SDB3260122998	2,450.00	1.7015	3,636.33	4,168.64	0.0000	4.5800	50.0000	0.0000	(1.3879)	(0.1737)	0.0000	3	(1.5616)	01/06/2025
002643.ZK	12/06/2024	SDB3260122998	3,900.00	1.7015	5,788.44	6,635.80	0.0000	4.5800	50.0000	0.0000	(2.2093)	(0.2765)	0.0000	3	(2.4857)	01/06/2025
002643.ZK	12/06/2024	SDB3260122998	3,800.00	1.7015	5,640.02	6,465.65	0.0000	4.5800	50.0000	0.0000	(2.1526)	(0.2694)	0.0000	3	(2.4220)	01/06/2025
002643.ZK	12/06/2024	SDB3260122998	3,900.00	1.7015	5,788.44	6,635.80	0.0000	4.5800	50.0000	0.0000	(2.2093)	(0.2765)	0.0000	3	(2.4857)	01/06/2025
002643.ZK	12/06/2024	SDB3260122998	6,100.00	1.7015	9,053.71	10,379.06	0.0000	4.5800	50.0000	0.0000	(3.4555)	(0.4325)	0.0000	3	(3.8880)	01/06/2025
002643.ZK	12/06/2024	SDB3260122998	200.00	1.7015	296.84	340.30	0.0000	4.5800	50.0000	0.0000	(0.1133)	(0.0142)	0.0000	3	(0.1275)	01/06/2025
002643.ZK	12/06/2024	SDB3260122998	5,900.00	1.7015	8,756.87	10,038.77	0.0000	4.5800	50.0000	0.0000	(3.3422)	(0.4183)	0.0000	3	(3.7605)	01/06/2025
002643.ZK	12/06/2024	SDB3260122998	50.00	1.7015	74.21	85.07	0.0000	4.5800	50.0000	0.0000	(0.0283)	(0.0035)	0.0000	3	(0.0319)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
YANTAI VALIANT FINE CHEMICALS CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002643.ZK	12/06/2024	SDB3260122998	150.00	1.7015	222.63	255.22	0.0000	4.5800	50.0000	0.0000	(0.0850)	(0.0106)	0.0000	3	(0.0956)	01/06/2025
002643.ZK	12/05/2024	SDB3260122998	3,500.00	1.5494	5,194.75	5,423.01	0.0000	4.5800	50.0000	0.0000	(0.6609)	(0.0753)	0.0000	1	(0.7362)	01/06/2025
002643.ZK	12/05/2024	SDB3260122998	3,500.00	1.5494	5,194.75	5,423.01	0.0000	4.5800	50.0000	0.0000	(0.6609)	(0.0753)	0.0000	1	(0.7362)	01/06/2025
002643.ZK	12/05/2024	SDB3260122998	7,200.00	1.5494	10,686.35	11,155.90	0.0000	4.5800	50.0000	0.0000	(1.3595)	(0.1549)	0.0000	1	(1.5145)	01/06/2025
002643.ZK	12/05/2024	SDB3260122998	700.00	1.5494	1,038.95	1,084.60	0.0000	4.5800	50.0000	0.0000	(0.1322)	(0.0151)	0.0000	1	(0.1472)	01/06/2025
002643.ZK	12/05/2024	SDB3260122998	2,400.00	1.5494	3,562.12	3,718.63	0.0000	4.5800	50.0000	0.0000	(0.4532)	(0.0516)	0.0000	1	(0.5048)	01/06/2025
002643.ZK	12/05/2024	SDB3260122998	3,100.00	1.5494	4,601.07	4,803.23	0.0000	4.5800	50.0000	0.0000	(0.5854)	(0.0667)	0.0000	1	(0.6521)	01/06/2025
002643.ZK	12/05/2024	SDB3260122998	100.00	1.5494	148.42	154.94	0.0000	4.5800	50.0000	0.0000	(0.0189)	(0.0022)	0.0000	1	(0.0210)	01/06/2025
002643.ZK	12/05/2024	SDB3260122998	4,300.00	1.5494	6,382.12	6,662.55	0.0000	4.5800	50.0000	0.0000	(0.8119)	(0.0925)	0.0000	1	(0.9045)	01/06/2025
002643.ZK	12/05/2024	SDB3260122998	1,200.00	1.5494	1,781.06	1,859.32	0.0000	4.5800	50.0000	0.0000	(0.2266)	(0.0258)	0.0000	1	(0.2524)	01/06/2025
002643.ZK	12/05/2024	SDB3260122998	3,100.00	1.5494	4,601.07	4,803.23	0.0000	4.5800	50.0000	0.0000	(0.5854)	(0.0667)	0.0000	1	(0.6521)	01/06/2025
002643.ZK	12/05/2024	SDB3260122998	2,450.00	1.5494	3,636.33	3,796.10	0.0000	4.5800	50.0000	0.0000	(0.4626)	(0.0527)	0.0000	1	(0.5153)	01/06/2025
002643.ZK	12/05/2024	SDB3260122998	4,100.00	1.5494	6,085.28	6,352.66	0.0000	4.5800	50.0000	0.0000	(0.7742)	(0.0882)	0.0000	1	(0.8624)	01/06/2025
002643.ZK	12/05/2024	SDB3260122998	3,800.00	1.5494	5,640.02	5,887.83	0.0000	4.5800	50.0000	0.0000	(0.7175)	(0.0818)	0.0000	1	(0.7993)	01/06/2025
002643.ZK	12/05/2024	SDB3260122998	3,900.00	1.5494	5,788.44	6,042.78	0.0000	4.5800	50.0000	0.0000	(0.7364)	(0.0839)	0.0000	1	(0.8203)	01/06/2025
002643.ZK	12/05/2024	SDB3260122998	6,100.00	1.5494	9,053.71	9,451.52	0.0000	4.5800	50.0000	0.0000	(1.1518)	(0.1313)	0.0000	1	(1.2831)	01/06/2025
002643.ZK	12/05/2024	SDB3260122998	200.00	1.5494	296.84	309.89	0.0000	4.5800	50.0000	0.0000	(0.0378)	(0.0043)	0.0000	1	(0.0421)	01/06/2025
002643.ZK	12/05/2024	SDB3260122998	5,900.00	1.5494	8,756.87	9,141.64	0.0000	4.5800	50.0000	0.0000	(1.1141)	(0.1270)	0.0000	1	(1.2410)	01/06/2025
002643.ZK	12/05/2024	SDB3260122998	50.00	1.5494	74.21	77.47	0.0000	4.5800	50.0000	0.0000	(0.0094)	(0.0011)	0.0000	1	(0.0105)	01/06/2025
002643.ZK	12/05/2024	SDB3260122998	150.00	1.5494	222.63	232.41	0.0000	4.5800	50.0000	0.0000	(0.0283)	(0.0032)	0.0000	1	(0.0316)	01/06/2025
002643.ZK	12/04/2024	SDB3260122998	3,500.00	1.4842	5,194.75	5,194.75	0.0000	4.5800	50.0000	0.0000	(0.6609)	(0.0721)	0.0000	1	(0.7330)	01/06/2025
002643.ZK	12/04/2024	SDB3260122998	3,500.00	1.4842	5,194.75	5,194.75	0.0000	4.5800	50.0000	0.0000	(0.6609)	(0.0721)	0.0000	1	(0.7330)	01/06/2025
002643.ZK	12/04/2024	SDB3260122998	7,200.00	1.4842	10,686.35	10,686.35	0.0000	4.5800	50.0000	0.0000	(1.3595)	(0.1484)	0.0000	1	(1.5080)	01/06/2025
002643.ZK	12/04/2024	SDB3260122998	700.00	1.4842	1,038.95	1,038.95	0.0000	4.5800	50.0000	0.0000	(0.1322)	(0.0144)	0.0000	1	(0.1466)	01/06/2025
002643.ZK	12/04/2024	SDB3260122998	2,400.00	1.4842	3,562.12	3,562.12	0.0000	4.5800	50.0000	0.0000	(0.4532)	(0.0495)	0.0000	1	(0.5027)	01/06/2025
002643.ZK	12/04/2024	SDB3260122998	3,100.00	1.4842	4,601.07	4,601.07	0.0000	4.5800	50.0000	0.0000	(0.5854)	(0.0639)	0.0000	1	(0.6493)	01/06/2025
002643.ZK	12/04/2024	SDB3260122998	100.00	1.4842	148.42	148.42	0.0000	4.5800	50.0000	0.0000	(0.0189)	(0.0021)	0.0000	1	(0.0209)	01/06/2025
002643.ZK	12/04/2024	SDB3260122998	4,300.00	1.4842	6,382.12	6,382.12	0.0000	4.5800	50.0000	0.0000	(0.8119)	(0.0886)	0.0000	1	(0.9006)	01/06/2025
002643.ZK	12/04/2024	SDB3260122998	1,200.00	1.4842	1,781.06	1,781.06	0.0000	4.5800	50.0000	0.0000	(0.2266)	(0.0247)	0.0000	1	(0.2513)	01/06/2025
002643.ZK	12/04/2024	SDB3260122998	3,100.00	1.4842	4,601.07	4,601.07	0.0000	4.5800	50.0000	0.0000	(0.5854)	(0.0639)	0.0000	1	(0.6493)	01/06/2025
002643.ZK	12/04/2024	SDB3260122998	2,450.00	1.4842	3,636.33	3,636.33	0.0000	4.5800	50.0000	0.0000	(0.4626)	(0.0505)	0.0000	1	(0.5131)	01/06/2025
002643.ZK	12/04/2024	SDB3260122998	4,100.00	1.4842	6,085.28	6,085.28	0.0000	4.5800	50.0000	0.0000	(0.7742)	(0.0845)	0.0000	1	(0.8587)	01/06/2025
002643.ZK	12/04/2024	SDB3260122998	3,800.00	1.4842	5,640.02	5,640.02	0.0000	4.5800	50.0000	0.0000	(0.7175)	(0.0783)	0.0000	1	(0.7959)	01/06/2025
002643.ZK	12/04/2024	SDB3260122998	3,900.00	1.4842	5,788.44	5,788.44	0.0000	4.5800	50.0000	0.0000	(0.7364)	(0.0804)	0.0000	1	(0.8168)	01/06/2025
002643.ZK	12/04/2024	SDB3260122998	6,100.00	1.4842	9,053.71	9,053.71	0.0000	4.5800	50.0000	0.0000	(1.1518)	(0.1257)	0.0000	1	(1.2776)	01/06/2025
002643.ZK	12/04/2024	SDB3260122998	200.00	1.4842	296.84	296.84	0.0000	4.5800	50.0000	0.0000	(0.0378)	(0.0041)	0.0000	1	(0.0419)	01/06/2025
002643.ZK	12/04/2024	SDB3260122998	5,900.00	1.4842	8,756.87	8,756.87	0.0000	4.5800	50.0000	0.0000	(1.1141)	(0.1216)	0.0000	1	(1.2357)	01/06/2025
002643.ZK	12/04/2024	SDB3260122998	50.00	1.4842	74.21	74.21	0.0000	4.5800	50.0000	0.0000	(0.0094)	(0.0010)	0.0000	1	(0.0105)	01/06/2025
002643.ZK	12/04/2024	SDB3260122998	150.00	1.4842	222.63	222.63	0.0000	4.5800	50.0000	0.0000	(0.0283)	(0.0031)	0.0000	1	(0.0314)	01/06/2025
TOTAL YANTAI VALIANT FINE CHEMICALS CO., LTD. CMN CLASS A SERIES NORTHBOUND												(60.4625)	(7.3807)	0.0000	(67.8432)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
YANTAI ZHENGHAI BIO-TECH CO., LTD. CMN CLASS A SERIES NORTHBOUND																
300653.ZK	12/30/2024	SDB3260264475	100.00	2.9937	307.62	299.37	0.0000	4.3300	50.0000	0.0000	(0.0370)	(0.0042)	0.0000	1	(0.0412)	01/06/2025
300653.ZK	12/30/2024	SDB3260264475	700.00	2.9937	2,153.35	2,095.59	0.0000	4.3300	50.0000	0.0000	(0.2590)	(0.0291)	0.0000	1	(0.2881)	01/06/2025
300653.ZK	12/30/2024	SDB3260264475	1,100.00	2.9937	3,383.84	3,293.07	0.0000	4.3300	50.0000	0.0000	(0.4070)	(0.0457)	0.0000	1	(0.4527)	01/06/2025
300653.ZK	12/30/2024	SDB3260264475	500.00	2.9937	1,538.11	1,496.85	0.0000	4.3300	50.0000	0.0000	(0.1850)	(0.0208)	0.0000	1	(0.2058)	01/06/2025
300653.ZK	12/30/2024	SDB3260264475	200.00	2.9937	615.24	598.74	0.0000	4.3300	50.0000	0.0000	(0.0740)	(0.0083)	0.0000	1	(0.0823)	01/06/2025
300653.ZK	12/30/2024	SDB3260264475	1,500.00	2.9937	4,614.33	4,490.54	0.0000	4.3300	50.0000	0.0000	(0.5550)	(0.0624)	0.0000	1	(0.6174)	01/06/2025
300653.ZK	12/30/2024	SDB3260264475	700.00	2.9937	2,153.35	2,095.59	0.0000	4.3300	50.0000	0.0000	(0.2590)	(0.0291)	0.0000	1	(0.2881)	01/06/2025
300653.ZK	12/30/2024	SDB3260264475	1,300.00	2.9937	3,999.09	3,891.80	0.0000	4.3300	50.0000	0.0000	(0.4810)	(0.0541)	0.0000	1	(0.5351)	01/06/2025
300653.ZK	12/30/2024	SDB3260264475	1,400.00	2.9937	4,306.71	4,191.17	0.0000	4.3300	50.0000	0.0000	(0.5180)	(0.0582)	0.0000	1	(0.5762)	01/06/2025
300653.ZK	12/27/2024	SDB3260264475	100.00	3.0802	307.62	308.02	0.0000	4.3300	50.0000	0.0000	(0.1110)	(0.0128)	0.0000	3	(0.1238)	01/06/2025
300653.ZK	12/27/2024	SDB3260264475	700.00	3.0802	2,153.35	2,156.13	0.0000	4.3300	50.0000	0.0000	(0.7770)	(0.0898)	0.0000	3	(0.8668)	01/06/2025
300653.ZK	12/27/2024	SDB3260264475	1,100.00	3.0802	3,383.84	3,388.20	0.0000	4.3300	50.0000	0.0000	(1.2210)	(0.1412)	0.0000	3	(1.3622)	01/06/2025
300653.ZK	12/27/2024	SDB3260264475	500.00	3.0802	1,538.11	1,540.09	0.0000	4.3300	50.0000	0.0000	(0.5550)	(0.0642)	0.0000	3	(0.6192)	01/06/2025
300653.ZK	12/27/2024	SDB3260264475	200.00	3.0802	615.24	616.04	0.0000	4.3300	50.0000	0.0000	(0.2220)	(0.0257)	0.0000	3	(0.2477)	01/06/2025
300653.ZK	12/27/2024	SDB3260264475	1,500.00	3.0802	4,614.33	4,620.28	0.0000	4.3300	50.0000	0.0000	(1.6650)	(0.1925)	0.0000	3	(1.8575)	01/06/2025
300653.ZK	12/27/2024	SDB3260264475	700.00	3.0802	2,153.35	2,156.13	0.0000	4.3300	50.0000	0.0000	(0.7770)	(0.0898)	0.0000	3	(0.8668)	01/06/2025
300653.ZK	12/27/2024	SDB3260264475	1,300.00	3.0802	3,999.09	4,004.24	0.0000	4.3300	50.0000	0.0000	(1.4430)	(0.1668)	0.0000	3	(1.6098)	01/06/2025
300653.ZK	12/27/2024	SDB3260264475	1,400.00	3.0802	4,306.71	4,312.26	0.0000	4.3300	50.0000	0.0000	(1.5540)	(0.1797)	0.0000	3	(1.7337)	01/06/2025
300653.ZK	12/26/2024	SDB3260264475	100.00	3.0312	307.62	303.12	0.0000	4.3300	50.0000	0.0000	(0.0370)	(0.0042)	0.0000	1	(0.0412)	01/06/2025
300653.ZK	12/26/2024	SDB3260264475	700.00	3.0312	2,153.35	2,121.82	0.0000	4.3300	50.0000	0.0000	(0.2590)	(0.0295)	0.0000	1	(0.2885)	01/06/2025
300653.ZK	12/26/2024	SDB3260264475	1,100.00	3.0312	3,383.84	3,334.29	0.0000	4.3300	50.0000	0.0000	(0.4070)	(0.0463)	0.0000	1	(0.4533)	01/06/2025
300653.ZK	12/26/2024	SDB3260264475	500.00	3.0312	1,538.11	1,515.59	0.0000	4.3300	50.0000	0.0000	(0.1850)	(0.0210)	0.0000	1	(0.2061)	01/06/2025
300653.ZK	12/26/2024	SDB3260264475	200.00	3.0312	615.24	606.23	0.0000	4.3300	50.0000	0.0000	(0.0740)	(0.0084)	0.0000	1	(0.0824)	01/06/2025
300653.ZK	12/26/2024	SDB3260264475	1,500.00	3.0312	4,614.33	4,546.76	0.0000	4.3300	50.0000	0.0000	(0.5550)	(0.0631)	0.0000	1	(0.6182)	01/06/2025
300653.ZK	12/26/2024	SDB3260264475	700.00	3.0312	2,153.35	2,121.82	0.0000	4.3300	50.0000	0.0000	(0.2590)	(0.0295)	0.0000	1	(0.2885)	01/06/2025
300653.ZK	12/26/2024	SDB3260264475	1,300.00	3.0312	3,999.09	3,940.52	0.0000	4.3300	50.0000	0.0000	(0.4810)	(0.0547)	0.0000	1	(0.5357)	01/06/2025
300653.ZK	12/26/2024	SDB3260264475	1,400.00	3.0312	4,306.71	4,243.64	0.0000	4.3300	50.0000	0.0000	(0.5180)	(0.0589)	0.0000	1	(0.5769)	01/06/2025
300653.ZK	12/24/2024	SDB3260264475	100.00	3.0312	307.62	303.12	0.0000	4.3300	50.0000	0.0000	(0.0740)	(0.0084)	0.0000	2	(0.0824)	01/06/2025
300653.ZK	12/24/2024	SDB3260264475	700.00	3.0312	2,153.35	2,121.82	0.0000	4.3300	50.0000	0.0000	(0.5180)	(0.0589)	0.0000	2	(0.5769)	01/06/2025
300653.ZK	12/24/2024	SDB3260264475	1,100.00	3.0312	3,383.84	3,334.29	0.0000	4.3300	50.0000	0.0000	(0.8140)	(0.0926)	0.0000	2	(0.9066)	01/06/2025
300653.ZK	12/24/2024	SDB3260264475	500.00	3.0312	1,538.11	1,515.59	0.0000	4.3300	50.0000	0.0000	(0.3700)	(0.0421)	0.0000	2	(0.4121)	01/06/2025
300653.ZK	12/24/2024	SDB3260264475	200.00	3.0312	615.24	606.23	0.0000	4.3300	50.0000	0.0000	(0.1480)	(0.0168)	0.0000	2	(0.1648)	01/06/2025
300653.ZK	12/24/2024	SDB3260264475	1,500.00	3.0312	4,614.33	4,546.76	0.0000	4.3300	50.0000	0.0000	(1.1100)	(0.1263)	0.0000	2	(1.2363)	01/06/2025
300653.ZK	12/24/2024	SDB3260264475	700.00	3.0312	2,153.35	2,121.82	0.0000	4.3300	50.0000	0.0000	(0.5180)	(0.0589)	0.0000	2	(0.5769)	01/06/2025
300653.ZK	12/24/2024	SDB3260264475	1,300.00	3.0312	3,999.09	3,940.52	0.0000	4.3300	50.0000	0.0000	(0.9620)	(0.1095)	0.0000	2	(1.0715)	01/06/2025
300653.ZK	12/24/2024	SDB3260264475	1,400.00	3.0312	4,306.71	4,243.64	0.0000	4.3300	50.0000	0.0000	(1.0360)	(0.1179)	0.0000	2	(1.1539)	01/06/2025
300653.ZK	12/23/2024	SDB3260264475	100.00	3.0835	307.62	308.35	0.0000	4.3300	50.0000	0.0000	(0.0370)	(0.0043)	0.0000	1	(0.0413)	01/06/2025
300653.ZK	12/23/2024	SDB3260264475	700.00	3.0835	2,153.35	2,158.45	0.0000	4.3300	50.0000	0.0000	(0.2590)	(0.0300)	0.0000	1	(0.2890)	01/06/2025
300653.ZK	12/23/2024	SDB3260264475	1,100.00	3.0835	3,383.84	3,391.86	0.0000	4.3300	50.0000	0.0000	(0.4070)	(0.0471)	0.0000	1	(0.4541)	01/06/2025
300653.ZK	12/23/2024	SDB3260264475	500.00	3.0835	1,538.11	1,541.75	0.0000	4.3300	50.0000	0.0000	(0.1850)	(0.0214)	0.0000	1	(0.2064)	01/06/2025
300653.ZK	12/23/2024	SDB3260264475	200.00	3.0835	615.24	616.70	0.0000	4.3300	50.0000	0.0000	(0.0740)	(0.0086)	0.0000	1	(0.0826)	01/06/2025
300653.ZK	12/23/2024	SDB3260264475	1,500.00	3.0835	4,614.33	4,625.26	0.0000	4.3300	50.0000	0.0000	(0.5550)	(0.0642)	0.0000	1	(0.6192)	01/06/2025
300653.ZK	12/23/2024	SDB3260264475	700.00	3.0835	2,153.35	2,158.45	0.0000	4.3300	50.0000	0.0000	(0.2590)	(0.0300)	0.0000	1	(0.2890)	01/06/2025
300653.ZK	12/23/2024	SDB3260264475	1,300.00	3.0835	3,999.09	4,008.56	0.0000	4.3300	50.0000	0.0000	(0.4810)	(0.0557)	0.0000	1	(0.5367)	01/06/2025
300653.ZK	12/23/2024	SDB3260264475	1,400.00	3.0835	4,306.71	4,316.91	0.0000	4.3300	50.0000	0.0000	(0.5180)	(0.0600)	0.0000	1	(0.5780)	01/06/2025
300653.ZK	12/20/2024	SDB3260264475	100.00	3.0212	307.62	302.12	0.0000	4.3300	50.0000	0.0000	(0.1110)	(0.0126)	0.0000	3	(0.1236)	01/06/2025
300653.ZK	12/20/2024	SDB3260264475	700.00	3.0212	2,153.35	2,114.83	0.0000	4.3300	50.0000	0.0000	(0.7770)	(0.0881)	0.0000	3	(0.8651)	01/06/2025
300653.ZK	12/20/2024	SDB3260264475	1,100.00	3.0212	3,383.84	3,323.30	0.0000	4.3300	50.0000	0.0000	(1.2210)	(0.1385)	0.0000	3	(1.3955)	01/06/2025
300653.ZK	12/20/2024	SDB3260264475	500.00	3.0212	1,538.11	1,510.59	0.0000	4.3300	50.0000	0.0000	(0.5550)	(0.0629)	0.0000	3	(0.6179)	01/06/2025
300653.ZK	12/20/2024	SDB3260264475	200.00	3.0212	615.24	604.24	0.0000	4.3300	50.0000	0.0000	(0.2220)	(0.0252)	0.0000	3	(0.2472)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
YANTAI ZHENGHAI BIO-TECH CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300653.ZK	12/20/2024	SDB3260264475	1,500.00	3.0212	4,614.33	4,531.77	0.0000	4.3300	50.0000	0.0000	(1.6650)	(0.1888)	0.0000	3	(1.8538)	01/06/2025
300653.ZK	12/20/2024	SDB3260264475	700.00	3.0212	2,153.35	2,114.83	0.0000	4.3300	50.0000	0.0000	(0.7770)	(0.0881)	0.0000	3	(0.8651)	01/06/2025
300653.ZK	12/20/2024	SDB3260264475	1,300.00	3.0212	3,999.09	3,927.54	0.0000	4.3300	50.0000	0.0000	(1.4430)	(0.1636)	0.0000	3	(1.6067)	01/06/2025
300653.ZK	12/20/2024	SDB3260264475	1,400.00	3.0212	4,306.71	4,229.65	0.0000	4.3300	50.0000	0.0000	(1.5540)	(0.1762)	0.0000	3	(1.7302)	01/06/2025
300653.ZK	12/19/2024	SDB3260264475	100.00	3.1246	307.62	312.46	0.0000	4.5800	50.0000	0.0000	(0.0391)	(0.0043)	0.0000	1	(0.0435)	01/06/2025
300653.ZK	12/19/2024	SDB3260264475	700.00	3.1246	2,153.35	2,187.22	0.0000	4.5800	50.0000	0.0000	(0.2740)	(0.0304)	0.0000	1	(0.3043)	01/06/2025
300653.ZK	12/19/2024	SDB3260264475	1,100.00	3.1246	3,383.84	3,437.05	0.0000	4.5800	50.0000	0.0000	(0.4305)	(0.0477)	0.0000	1	(0.4782)	01/06/2025
300653.ZK	12/19/2024	SDB3260264475	500.00	3.1246	1,538.11	1,562.30	0.0000	4.5800	50.0000	0.0000	(0.1957)	(0.0217)	0.0000	1	(0.2174)	01/06/2025
300653.ZK	12/19/2024	SDB3260264475	200.00	3.1246	615.24	624.92	0.0000	4.5800	50.0000	0.0000	(0.0783)	(0.0087)	0.0000	1	(0.0870)	01/06/2025
300653.ZK	12/19/2024	SDB3260264475	1,500.00	3.1246	4,614.33	4,686.89	0.0000	4.5800	50.0000	0.0000	(0.5870)	(0.0651)	0.0000	1	(0.6521)	01/06/2025
300653.ZK	12/19/2024	SDB3260264475	700.00	3.1246	2,153.35	2,187.22	0.0000	4.5800	50.0000	0.0000	(0.2740)	(0.0304)	0.0000	1	(0.3043)	01/06/2025
300653.ZK	12/19/2024	SDB3260264475	1,300.00	3.1246	3,999.09	4,061.97	0.0000	4.5800	50.0000	0.0000	(0.5088)	(0.0564)	0.0000	1	(0.5652)	01/06/2025
300653.ZK	12/19/2024	SDB3260264475	1,400.00	3.1246	4,306.71	4,374.43	0.0000	4.5800	50.0000	0.0000	(0.5479)	(0.0608)	0.0000	1	(0.6087)	01/06/2025
300653.ZK	12/18/2024	SDB3260264475	100.00	3.1364	307.62	313.64	0.0000	4.5800	50.0000	0.0000	(0.0391)	(0.0044)	0.0000	1	(0.0435)	01/06/2025
300653.ZK	12/18/2024	SDB3260264475	700.00	3.1364	2,153.35	2,195.47	0.0000	4.5800	50.0000	0.0000	(0.2740)	(0.0305)	0.0000	1	(0.3044)	01/06/2025
300653.ZK	12/18/2024	SDB3260264475	1,100.00	3.1364	3,383.84	3,450.02	0.0000	4.5800	50.0000	0.0000	(0.4305)	(0.0479)	0.0000	1	(0.4784)	01/06/2025
300653.ZK	12/18/2024	SDB3260264475	500.00	3.1364	1,538.11	1,568.19	0.0000	4.5800	50.0000	0.0000	(0.1957)	(0.0218)	0.0000	1	(0.2175)	01/06/2025
300653.ZK	12/18/2024	SDB3260264475	200.00	3.1364	615.24	627.28	0.0000	4.5800	50.0000	0.0000	(0.0783)	(0.0087)	0.0000	1	(0.0870)	01/06/2025
300653.ZK	12/18/2024	SDB3260264475	1,500.00	3.1364	4,614.33	4,704.57	0.0000	4.5800	50.0000	0.0000	(0.5870)	(0.0653)	0.0000	1	(0.6524)	01/06/2025
300653.ZK	12/18/2024	SDB3260264475	700.00	3.1364	2,153.35	2,195.47	0.0000	4.5800	50.0000	0.0000	(0.2740)	(0.0305)	0.0000	1	(0.3044)	01/06/2025
300653.ZK	12/18/2024	SDB3260264475	1,300.00	3.1364	3,999.09	4,077.30	0.0000	4.5800	50.0000	0.0000	(0.5088)	(0.0566)	0.0000	1	(0.5654)	01/06/2025
300653.ZK	12/18/2024	SDB3260264475	1,400.00	3.1364	4,306.71	4,390.94	0.0000	4.5800	50.0000	0.0000	(0.5479)	(0.0610)	0.0000	1	(0.6089)	01/06/2025
300653.ZK	12/17/2024	SDB3260264475	100.00	3.2149	307.62	321.49	0.0000	4.5800	50.0000	0.0000	(0.0391)	(0.0045)	0.0000	1	(0.0436)	01/06/2025
300653.ZK	12/17/2024	SDB3260264475	700.00	3.2149	2,153.35	2,250.43	0.0000	4.5800	50.0000	0.0000	(0.2740)	(0.0313)	0.0000	1	(0.3052)	01/06/2025
300653.ZK	12/17/2024	SDB3260264475	1,100.00	3.2149	3,383.84	3,536.40	0.0000	4.5800	50.0000	0.0000	(0.4305)	(0.0491)	0.0000	1	(0.4796)	01/06/2025
300653.ZK	12/17/2024	SDB3260264475	500.00	3.2149	1,538.11	1,607.45	0.0000	4.5800	50.0000	0.0000	(0.1957)	(0.0223)	0.0000	1	(0.2180)	01/06/2025
300653.ZK	12/17/2024	SDB3260264475	200.00	3.2149	615.24	642.98	0.0000	4.5800	50.0000	0.0000	(0.0783)	(0.0089)	0.0000	1	(0.0872)	01/06/2025
300653.ZK	12/17/2024	SDB3260264475	1,500.00	3.2149	4,614.33	4,822.36	0.0000	4.5800	50.0000	0.0000	(0.5870)	(0.0670)	0.0000	1	(0.6540)	01/06/2025
300653.ZK	12/17/2024	SDB3260264475	700.00	3.2149	2,153.35	2,250.43	0.0000	4.5800	50.0000	0.0000	(0.2740)	(0.0313)	0.0000	1	(0.3052)	01/06/2025
300653.ZK	12/17/2024	SDB3260264475	1,300.00	3.2149	3,999.09	4,179.38	0.0000	4.5800	50.0000	0.0000	(0.5088)	(0.0580)	0.0000	1	(0.5668)	01/06/2025
300653.ZK	12/17/2024	SDB3260264475	1,400.00	3.2149	4,306.71	4,500.87	0.0000	4.5800	50.0000	0.0000	(0.5479)	(0.0625)	0.0000	1	(0.6104)	01/06/2025
300653.ZK	12/16/2024	SDB3260264475	100.00	3.2122	307.62	321.22	0.0000	4.5800	50.0000	0.0000	(0.0391)	(0.0045)	0.0000	1	(0.0436)	01/06/2025
300653.ZK	12/16/2024	SDB3260264475	700.00	3.2122	2,153.35	2,248.56	0.0000	4.5800	50.0000	0.0000	(0.2740)	(0.0312)	0.0000	1	(0.3052)	01/06/2025
300653.ZK	12/16/2024	SDB3260264475	1,100.00	3.2122	3,383.84	3,533.45	0.0000	4.5800	50.0000	0.0000	(0.4305)	(0.0491)	0.0000	1	(0.4796)	01/06/2025
300653.ZK	12/16/2024	SDB3260264475	500.00	3.2122	1,538.11	1,606.11	0.0000	4.5800	50.0000	0.0000	(0.1957)	(0.0223)	0.0000	1	(0.2180)	01/06/2025
300653.ZK	12/16/2024	SDB3260264475	200.00	3.2122	615.24	642.45	0.0000	4.5800	50.0000	0.0000	(0.0783)	(0.0089)	0.0000	1	(0.0872)	01/06/2025
300653.ZK	12/16/2024	SDB3260264475	1,500.00	3.2122	4,614.33	4,818.34	0.0000	4.5800	50.0000	0.0000	(0.5870)	(0.0669)	0.0000	1	(0.6540)	01/06/2025
300653.ZK	12/16/2024	SDB3260264475	700.00	3.2122	2,153.35	2,248.56	0.0000	4.5800	50.0000	0.0000	(0.2740)	(0.0312)	0.0000	1	(0.3052)	01/06/2025
300653.ZK	12/16/2024	SDB3260264475	1,300.00	3.2122	3,999.09	4,175.89	0.0000	4.5800	50.0000	0.0000	(0.5088)	(0.0580)	0.0000	1	(0.5668)	01/06/2025
300653.ZK	12/16/2024	SDB3260264475	1,400.00	3.2122	4,306.71	4,497.12	0.0000	4.5800	50.0000	0.0000	(0.5479)	(0.0625)	0.0000	1	(0.6104)	01/06/2025
300653.ZK	12/13/2024	SDB3260264475	100.00	3.1282	307.62	312.82	0.0000	4.5800	50.0000	0.0000	(0.1174)	(0.0130)	0.0000	3	(0.1304)	01/06/2025
300653.ZK	12/13/2024	SDB3260264475	700.00	3.1282	2,153.35	2,189.75	0.0000	4.5800	50.0000	0.0000	(0.8219)	(0.0912)	0.0000	3	(0.9131)	01/06/2025
300653.ZK	12/13/2024	SDB3260264475	1,100.00	3.1282	3,383.84	3,441.04	0.0000	4.5800	50.0000	0.0000	(1.2915)	(0.1434)	0.0000	3	(1.4349)	01/06/2025
300653.ZK	12/13/2024	SDB3260264475	500.00	3.1282	1,538.11	1,564.11	0.0000	4.5800	50.0000	0.0000	(0.5870)	(0.0652)	0.0000	3	(0.6522)	01/06/2025
300653.ZK	12/13/2024	SDB3260264475	200.00	3.1282	615.24	625.64	0.0000	4.5800	50.0000	0.0000	(0.2348)	(0.0261)	0.0000	3	(0.2609)	01/06/2025
300653.ZK	12/13/2024	SDB3260264475	1,500.00	3.1282	4,614.33	4,692.32	0.0000	4.5800	50.0000	0.0000	(1.7611)	(0.1955)	0.0000	3	(1.9566)	01/06/2025
300653.ZK	12/13/2024	SDB3260264475	700.00	3.1282	2,153.35	2,189.75	0.0000	4.5800	50.0000	0.0000	(0.8219)	(0.0912)	0.0000	3	(0.9131)	01/06/2025
300653.ZK	12/13/2024	SDB3260264475	1,300.00	3.1282	3,999.09	4,066.68	0.0000	4.5800	50.0000	0.0000	(1.5263)	(0.1694)	0.0000	3	(1.6958)	01/06/2025
300653.ZK	12/13/2024	SDB3260264475	1,400.00	3.1282	4,306.71	4,379.50	0.0000	4.5800	50.0000	0.0000	(1.6437)	(0.1825)	0.0000	3	(1.8262)	01/06/2025
300653.ZK	12/12/2024	SDB3260264475	100.00	3.1310	307.62	313.10	0.0000	4.5800	50.0000	0.0000	(0.0391)	(0.0043)	0.0000	1	(0.0435)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
YANTAI ZHENGHAI BIO-TECH CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300653.ZK	12/12/2024	SDB3260264475	700.00	3.1310	2,153.35	2,191.67	0.0000	4.5800	50.0000	0.0000	(0.2740)	(0.0304)	0.0000	1	(0.3044)	01/06/2025
300653.ZK	12/12/2024	SDB3260264475	1,100.00	3.1310	3,383.84	3,444.05	0.0000	4.5800	50.0000	0.0000	(0.4305)	(0.0478)	0.0000	1	(0.4783)	01/06/2025
300653.ZK	12/12/2024	SDB3260264475	500.00	3.1310	1,538.11	1,565.48	0.0000	4.5800	50.0000	0.0000	(0.1957)	(0.0217)	0.0000	1	(0.2174)	01/06/2025
300653.ZK	12/12/2024	SDB3260264475	200.00	3.1310	615.24	626.19	0.0000	4.5800	50.0000	0.0000	(0.0783)	(0.0087)	0.0000	1	(0.0870)	01/06/2025
300653.ZK	12/12/2024	SDB3260264475	1,500.00	3.1310	4,614.33	4,696.44	0.0000	4.5800	50.0000	0.0000	(0.5870)	(0.0652)	0.0000	1	(0.6523)	01/06/2025
300653.ZK	12/12/2024	SDB3260264475	700.00	3.1310	2,153.35	2,191.67	0.0000	4.5800	50.0000	0.0000	(0.2740)	(0.0304)	0.0000	1	(0.3044)	01/06/2025
300653.ZK	12/12/2024	SDB3260264475	1,300.00	3.1310	3,999.09	4,070.24	0.0000	4.5800	50.0000	0.0000	(0.5088)	(0.0565)	0.0000	1	(0.5653)	01/06/2025
300653.ZK	12/12/2024	SDB3260264475	1,400.00	3.1310	4,306.71	4,383.34	0.0000	4.5800	50.0000	0.0000	(0.5479)	(0.0609)	0.0000	1	(0.6088)	01/06/2025
300653.ZK	12/11/2024	SDB3260264475	100.00	3.0840	307.62	308.40	0.0000	4.5800	50.0000	0.0000	(0.0391)	(0.0043)	0.0000	1	(0.0434)	01/06/2025
300653.ZK	12/11/2024	SDB3260264475	700.00	3.0840	2,153.35	2,158.80	0.0000	4.5800	50.0000	0.0000	(0.2740)	(0.0300)	0.0000	1	(0.3039)	01/06/2025
300653.ZK	12/11/2024	SDB3260264475	1,100.00	3.0840	3,383.84	3,392.40	0.0000	4.5800	50.0000	0.0000	(0.4305)	(0.0471)	0.0000	1	(0.4776)	01/06/2025
300653.ZK	12/11/2024	SDB3260264475	500.00	3.0840	1,538.11	1,542.00	0.0000	4.5800	50.0000	0.0000	(0.1957)	(0.0214)	0.0000	1	(0.2171)	01/06/2025
300653.ZK	12/11/2024	SDB3260264475	200.00	3.0840	615.24	616.80	0.0000	4.5800	50.0000	0.0000	(0.0783)	(0.0086)	0.0000	1	(0.0868)	01/06/2025
300653.ZK	12/11/2024	SDB3260264475	1,500.00	3.0840	4,614.33	4,626.00	0.0000	4.5800	50.0000	0.0000	(0.5870)	(0.0642)	0.0000	1	(0.6513)	01/06/2025
300653.ZK	12/11/2024	SDB3260264475	700.00	3.0840	2,153.35	2,158.80	0.0000	4.5800	50.0000	0.0000	(0.2740)	(0.0300)	0.0000	1	(0.3039)	01/06/2025
300653.ZK	12/11/2024	SDB3260264475	1,300.00	3.0840	3,999.09	4,009.20	0.0000	4.5800	50.0000	0.0000	(0.5088)	(0.0557)	0.0000	1	(0.5645)	01/06/2025
300653.ZK	12/11/2024	SDB3260264475	1,400.00	3.0840	4,306.71	4,317.60	0.0000	4.5800	50.0000	0.0000	(0.5479)	(0.0600)	0.0000	1	(0.6079)	01/06/2025
300653.ZK	12/10/2024	SDB3260264475	100.00	3.0637	307.62	306.37	0.0000	4.5800	50.0000	0.0000	(0.0391)	(0.0043)	0.0000	1	(0.0434)	01/06/2025
300653.ZK	12/10/2024	SDB3260264475	700.00	3.0637	2,153.35	2,144.57	0.0000	4.5800	50.0000	0.0000	(0.2740)	(0.0298)	0.0000	1	(0.3037)	01/06/2025
300653.ZK	12/10/2024	SDB3260264475	1,100.00	3.0637	3,383.84	3,370.03	0.0000	4.5800	50.0000	0.0000	(0.4305)	(0.0468)	0.0000	1	(0.4773)	01/06/2025
300653.ZK	12/10/2024	SDB3260264475	500.00	3.0637	1,538.11	1,531.83	0.0000	4.5800	50.0000	0.0000	(0.1957)	(0.0213)	0.0000	1	(0.2170)	01/06/2025
300653.ZK	12/10/2024	SDB3260264475	200.00	3.0637	615.24	612.73	0.0000	4.5800	50.0000	0.0000	(0.0783)	(0.0085)	0.0000	1	(0.0868)	01/06/2025
300653.ZK	12/10/2024	SDB3260264475	1,500.00	3.0637	4,614.33	4,595.50	0.0000	4.5800	50.0000	0.0000	(0.5870)	(0.0638)	0.0000	1	(0.6509)	01/06/2025
300653.ZK	12/10/2024	SDB3260264475	700.00	3.0637	2,153.35	2,144.57	0.0000	4.5800	50.0000	0.0000	(0.2740)	(0.0298)	0.0000	1	(0.3037)	01/06/2025
300653.ZK	12/10/2024	SDB3260264475	1,300.00	3.0637	3,999.09	3,982.76	0.0000	4.5800	50.0000	0.0000	(0.5088)	(0.0553)	0.0000	1	(0.5641)	01/06/2025
300653.ZK	12/10/2024	SDB3260264475	1,400.00	3.0637	4,306.71	4,289.13	0.0000	4.5800	50.0000	0.0000	(0.5479)	(0.0596)	0.0000	1	(0.6075)	01/06/2025
300653.ZK	12/09/2024	SDB3260264475	100.00	3.0432	307.62	304.32	0.0000	4.5800	50.0000	0.0000	(0.0391)	(0.0042)	0.0000	1	(0.0434)	01/06/2025
300653.ZK	12/09/2024	SDB3260264475	700.00	3.0432	2,153.35	2,130.27	0.0000	4.5800	50.0000	0.0000	(0.2740)	(0.0296)	0.0000	1	(0.3035)	01/06/2025
300653.ZK	12/09/2024	SDB3260264475	1,100.00	3.0432	3,383.84	3,347.56	0.0000	4.5800	50.0000	0.0000	(0.4305)	(0.0465)	0.0000	1	(0.4770)	01/06/2025
300653.ZK	12/09/2024	SDB3260264475	500.00	3.0432	1,538.11	1,521.62	0.0000	4.5800	50.0000	0.0000	(0.1957)	(0.0211)	0.0000	1	(0.2168)	01/06/2025
300653.ZK	12/09/2024	SDB3260264475	200.00	3.0432	615.24	608.65	0.0000	4.5800	50.0000	0.0000	(0.0783)	(0.0085)	0.0000	1	(0.0867)	01/06/2025
300653.ZK	12/09/2024	SDB3260264475	1,500.00	3.0432	4,614.33	4,564.86	0.0000	4.5800	50.0000	0.0000	(0.5870)	(0.0634)	0.0000	1	(0.6504)	01/06/2025
300653.ZK	12/09/2024	SDB3260264475	700.00	3.0432	2,153.35	2,130.27	0.0000	4.5800	50.0000	0.0000	(0.2740)	(0.0296)	0.0000	1	(0.3035)	01/06/2025
300653.ZK	12/09/2024	SDB3260264475	1,300.00	3.0432	3,999.09	3,956.21	0.0000	4.5800	50.0000	0.0000	(0.5088)	(0.0549)	0.0000	1	(0.5637)	01/06/2025
300653.ZK	12/09/2024	SDB3260264475	1,400.00	3.0432	4,306.71	4,260.54	0.0000	4.5800	50.0000	0.0000	(0.5479)	(0.0592)	0.0000	1	(0.6071)	01/06/2025
300653.ZK	12/06/2024	SDB3260264475	100.00	3.1153	307.62	311.53	0.0000	4.5800	50.0000	0.0000	(0.1174)	(0.0130)	0.0000	3	(0.1304)	01/06/2025
300653.ZK	12/06/2024	SDB3260264475	700.00	3.1153	2,153.35	2,180.70	0.0000	4.5800	50.0000	0.0000	(0.8219)	(0.0909)	0.0000	3	(0.9127)	01/06/2025
300653.ZK	12/06/2024	SDB3260264475	1,100.00	3.1153	3,383.84	3,426.81	0.0000	4.5800	50.0000	0.0000	(1.2915)	(0.1428)	0.0000	3	(1.4343)	01/06/2025
300653.ZK	12/06/2024	SDB3260264475	500.00	3.1153	1,538.11	1,557.64	0.0000	4.5800	50.0000	0.0000	(0.5870)	(0.0649)	0.0000	3	(0.6519)	01/06/2025
300653.ZK	12/06/2024	SDB3260264475	200.00	3.1153	615.24	623.06	0.0000	4.5800	50.0000	0.0000	(0.2348)	(0.0260)	0.0000	3	(0.2608)	01/06/2025
300653.ZK	12/06/2024	SDB3260264475	1,500.00	3.1153	4,614.33	4,672.92	0.0000	4.5800	50.0000	0.0000	(1.7611)	(0.1947)	0.0000	3	(1.9558)	01/06/2025
300653.ZK	12/06/2024	SDB3260264475	700.00	3.1153	2,153.35	2,180.70	0.0000	4.5800	50.0000	0.0000	(0.8219)	(0.0909)	0.0000	3	(0.9127)	01/06/2025
300653.ZK	12/06/2024	SDB3260264475	1,300.00	3.1153	3,999.09	4,049.87	0.0000	4.5800	50.0000	0.0000	(1.5263)	(0.1687)	0.0000	3	(1.6951)	01/06/2025
300653.ZK	12/06/2024	SDB3260264475	1,400.00	3.1153	4,306.71	4,361.39	0.0000	4.5800	50.0000	0.0000	(1.6437)	(0.1817)	0.0000	3	(1.8255)	01/06/2025
300653.ZK	12/05/2024	SDB3260264475	100.00	3.1098	307.62	310.98	0.0000	4.5800	50.0000	0.0000	(0.0391)	(0.0043)	0.0000	1	(0.0435)	01/06/2025
300653.ZK	12/05/2024	SDB3260264475	700.00	3.1098	2,153.35	2,176.89	0.0000	4.5800	50.0000	0.0000	(0.2740)	(0.0302)	0.0000	1	(0.3042)	01/06/2025
300653.ZK	12/05/2024	SDB3260264475	1,100.00	3.1098	3,383.84	3,420.82	0.0000	4.5800	50.0000	0.0000	(0.4305)	(0.0475)	0.0000	1	(0.4780)	01/06/2025
300653.ZK	12/05/2024	SDB3260264475	500.00	3.1098	1,538.11	1,554.92	0.0000	4.5800	50.0000	0.0000	(0.1957)	(0.0216)	0.0000	1	(0.2173)	01/06/2025
300653.ZK	12/05/2024	SDB3260264475	200.00	3.1098	615.24	621.97	0.0000	4.5800	50.0000	0.0000	(0.0783)	(0.0086)	0.0000	1	(0.0869)	01/06/2025
300653.ZK	12/05/2024	SDB3260264475	1,500.00	3.1098	4,614.33	4,664.76	0.0000	4.5800	50.0000	0.0000	(0.5870)	(0.0648)	0.0000	1	(0.6518)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
YANTAI ZHENGHAI BIO-TECH CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300653.ZK	12/05/2024	SDB3260264475	700.00	3.1098	2,153.35	2,176.89	0.0000	4.5800	50.0000	0.0000	(0.2740)	(0.0302)	0.0000	1	(0.3042)	01/06/2025
300653.ZK	12/05/2024	SDB3260264475	1,300.00	3.1098	3,999.09	4,042.79	0.0000	4.5800	50.0000	0.0000	(0.5088)	(0.0561)	0.0000	1	(0.5649)	01/06/2025
300653.ZK	12/05/2024	SDB3260264475	1,400.00	3.1098	4,306.71	4,353.77	0.0000	4.5800	50.0000	0.0000	(0.5479)	(0.0605)	0.0000	1	(0.6084)	01/06/2025
300653.ZK	12/04/2024	SDB3260264475	100.00	3.0762	307.62	307.62	0.0000	4.5800	50.0000	0.0000	(0.0391)	(0.0043)	0.0000	1	(0.0434)	01/06/2025
300653.ZK	12/04/2024	SDB3260264475	700.00	3.0762	2,153.35	2,153.35	0.0000	4.5800	50.0000	0.0000	(0.2740)	(0.0299)	0.0000	1	(0.3039)	01/06/2025
300653.ZK	12/04/2024	SDB3260264475	1,100.00	3.0762	3,383.84	3,383.84	0.0000	4.5800	50.0000	0.0000	(0.4305)	(0.0470)	0.0000	1	(0.4775)	01/06/2025
300653.ZK	12/04/2024	SDB3260264475	500.00	3.0762	1,538.11	1,538.11	0.0000	4.5800	50.0000	0.0000	(0.1957)	(0.0214)	0.0000	1	(0.2170)	01/06/2025
300653.ZK	12/04/2024	SDB3260264475	200.00	3.0762	615.24	615.24	0.0000	4.5800	50.0000	0.0000	(0.0783)	(0.0085)	0.0000	1	(0.0868)	01/06/2025
300653.ZK	12/04/2024	SDB3260264475	1,500.00	3.0762	4,614.33	4,614.33	0.0000	4.5800	50.0000	0.0000	(0.5870)	(0.0641)	0.0000	1	(0.6511)	01/06/2025
300653.ZK	12/04/2024	SDB3260264475	700.00	3.0762	2,153.35	2,153.35	0.0000	4.5800	50.0000	0.0000	(0.2740)	(0.0299)	0.0000	1	(0.3039)	01/06/2025
300653.ZK	12/04/2024	SDB3260264475	1,300.00	3.0762	3,999.09	3,999.09	0.0000	4.5800	50.0000	0.0000	(0.5088)	(0.0555)	0.0000	1	(0.5643)	01/06/2025
300653.ZK	12/04/2024	SDB3260264475	1,400.00	3.0762	4,306.71	4,306.71	0.0000	4.5800	50.0000	0.0000	(0.5479)	(0.0598)	0.0000	1	(0.6077)	01/06/2025
TOTAL YANTAI ZHENGHAI BIO-TECH CO., LTD. CMN CLASS A SERIES NORTHBOUND											(77.4887)	(8.6876)	0.0000		(86.1764)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
YAPP AUTOMOTIVE SYSTEMS CO.,LTD. CMN CLASS A SERIES NORTHBOUND																
603013.SH	01/03/2025	SDB3262179000	100.00	2.1424	214.30	214.24	0.0000	4.3300	50.0000	0.0000	(0.0773)	(0.0089)	0.0000	3	(0.0863)	01/06/2025
603013.SH	01/03/2025	SDB3262179000	2,300.00	2.1424	4,937.60	4,927.56	0.0000	4.3300	50.0000	0.0000	(1.7817)	(0.2053)	0.0000	3	(1.9870)	01/06/2025
603013.SH	01/03/2025	SDB3262179000	2,900.00	2.1424	6,220.13	6,213.01	0.0000	4.3300	50.0000	0.0000	(2.2444)	(0.2589)	0.0000	3	(2.5033)	01/06/2025
603013.SH	01/03/2025	SDB3262179000	300.00	2.1424	640.07	642.73	0.0000	4.3300	50.0000	0.0000	(0.2310)	(0.0268)	0.0000	3	(0.2577)	01/06/2025
603013.SH	01/03/2025	SDB3262179000	100.00	2.1424	210.21	214.24	0.0000	4.3300	50.0000	0.0000	(0.0758)	(0.0089)	0.0000	3	(0.0848)	01/06/2025
603013.SH	01/03/2025	SDB3262179000	9,200.00	2.1424	19,570.42	19,710.24	0.0000	4.3300	50.0000	0.0000	(0.7617)	(0.8213)	0.0000	3	(7.8829)	01/06/2025
603013.SH	01/03/2025	SDB3262179000	3,300.00	2.1424	7,044.72	7,069.98	0.0000	4.3300	50.0000	0.0000	(2.5420)	(0.2946)	0.0000	3	(2.8366)	01/06/2025
603013.SH	01/03/2025	SDB3262179000	100.00	2.1424	213.95	214.24	0.0000	4.3300	50.0000	0.0000	(0.0772)	(0.0089)	0.0000	3	(0.0861)	01/06/2025
603013.SH	01/03/2025	SDB3262179000	1,300.00	2.1424	2,768.41	2,785.14	0.0000	4.3300	50.0000	0.0000	(0.9989)	(0.1160)	0.0000	3	(1.1150)	01/06/2025
603013.SH	01/03/2025	SDB3262179000	14,000.00	2.1424	30,281.61	29,993.84	0.0000	4.3300	50.0000	0.0000	(10.9266)	(1.2497)	0.0000	3	(12.1764)	01/06/2025
603013.SH	01/03/2025	SDB3262179000	3,800.00	2.1424	8,253.65	8,141.18	0.0000	4.3300	50.0000	0.0000	(2.9782)	(0.3392)	0.0000	3	(3.3174)	01/06/2025
603013.SH	01/03/2025	SDB3262179000	2,100.00	2.1424	4,537.96	4,499.08	0.0000	4.3300	50.0000	0.0000	(1.6374)	(0.1875)	0.0000	3	(1.8249)	01/06/2025
603013.SH	01/03/2025	SDB3262179000	6,700.00	2.1424	14,468.83	14,354.19	0.0000	4.3300	50.0000	0.0000	(5.2208)	(0.5981)	0.0000	3	(5.8189)	01/06/2025
603013.SH	01/03/2025	SDB3262179000	17,200.00	2.1424	37,530.21	36,849.57	0.0000	4.3300	50.0000	0.0000	(13.5422)	(1.5354)	0.0000	3	(15.0775)	01/06/2025
603013.SH	01/03/2025	SDB3262179000	1,800.00	2.1424	3,925.17	3,856.35	0.0000	4.3300	50.0000	0.0000	(1.4163)	(0.1607)	0.0000	3	(1.5770)	01/06/2025
603013.SH	01/03/2025	SDB3262179000	1,100.00	2.1424	2,396.39	2,356.66	0.0000	4.3300	50.0000	0.0000	(0.8647)	(0.0982)	0.0000	3	(0.9629)	01/06/2025
603013.SH	01/03/2025	SDB3262179000	2,100.00	2.1424	4,559.57	4,499.08	0.0000	4.3300	50.0000	0.0000	(1.6452)	(0.1875)	0.0000	3	(1.8327)	01/06/2025
603013.SH	01/03/2025	SDB3262179000	1,700.00	2.1424	3,762.31	3,642.11	0.0000	4.3300	50.0000	0.0000	(1.3576)	(0.1518)	0.0000	3	(1.5093)	01/06/2025
603013.SH	01/03/2025	SDB3262179000	6,700.00	2.1424	14,759.93	14,354.19	0.0000	4.3300	50.0000	0.0000	(5.3259)	(0.5981)	0.0000	3	(5.9240)	01/06/2025
603013.SH	01/03/2025	SDB3262179000	400.00	2.1424	875.19	856.97	0.0000	4.3300	50.0000	0.0000	(0.3158)	(0.0357)	0.0000	3	(0.3515)	01/06/2025
603013.SH	01/03/2025	SDB3262179000	2,800.00	2.1424	6,095.89	5,998.77	0.0000	4.3300	50.0000	0.0000	(2.1996)	(0.2499)	0.0000	3	(2.4495)	01/06/2025
603013.SH	01/03/2025	SDB3262179000	2,900.00	2.1424	6,292.02	6,213.01	0.0000	4.3300	50.0000	0.0000	(2.2704)	(0.2589)	0.0000	3	(2.5292)	01/06/2025
603013.SH	01/03/2025	SDB3262179000	7,600.00	2.1424	16,489.43	16,282.37	0.0000	4.3300	50.0000	0.0000	(5.9499)	(0.6784)	0.0000	3	(6.6284)	01/06/2025
603013.SH	01/03/2025	SDB3262179000	200.00	2.1424	433.93	428.48	0.0000	4.3300	50.0000	0.0000	(0.1566)	(0.0179)	0.0000	3	(0.1744)	01/06/2025
603013.SH	01/03/2025	SDB3262179000	300.00	2.1424	650.90	642.73	0.0000	4.3300	50.0000	0.0000	(0.2349)	(0.0268)	0.0000	3	(0.2616)	01/06/2025
603013.SH	01/03/2025	SDB3262179000	500.00	2.1424	1,084.83	1,071.21	0.0000	4.3300	50.0000	0.0000	(0.3914)	(0.0446)	0.0000	3	(0.4361)	01/06/2025
603013.SH	01/03/2025	SDB3262179000	100.00	2.1424	216.97	214.24	0.0000	4.3300	50.0000	0.0000	(0.0783)	(0.0089)	0.0000	3	(0.0872)	01/06/2025
603013.SH	01/03/2025	SDB3262179000	200.00	2.1424	433.93	428.48	0.0000	4.3300	50.0000	0.0000	(0.1566)	(0.0179)	0.0000	3	(0.1744)	01/06/2025
603013.SH	01/03/2025	SDB3262179000	2,400.00	2.1424	5,207.19	5,141.80	0.0000	4.3300	50.0000	0.0000	(1.8789)	(0.2142)	0.0000	3	(2.0932)	01/06/2025
603013.SH	01/03/2025	SDB3262179000	7,000.00	2.1424	15,187.63	14,996.92	0.0000	4.3300	50.0000	0.0000	(5.4802)	(0.6249)	0.0000	3	(6.1051)	01/06/2025
603013.SH	01/03/2025	SDB3262179000	500.00	2.1424	1,084.83	1,071.21	0.0000	4.3300	50.0000	0.0000	(0.3914)	(0.0446)	0.0000	3	(0.4361)	01/06/2025
603013.SH	01/03/2025	SDB3262179000	400.00	2.1424	867.86	856.97	0.0000	4.3300	50.0000	0.0000	(0.3132)	(0.0357)	0.0000	3	(0.3489)	01/06/2025
603013.SH	01/03/2025	SDB3262179000	700.00	2.1424	1,518.76	1,499.69	0.0000	4.3300	50.0000	0.0000	(0.5480)	(0.0625)	0.0000	3	(0.6105)	01/06/2025
603013.SH	01/03/2025	SDB3262179000	3,900.00	2.1424	8,461.68	8,355.43	0.0000	4.3300	50.0000	0.0000	(3.0533)	(0.3481)	0.0000	3	(3.4014)	01/06/2025
603013.SH	01/03/2025	SDB3262179000	1,500.00	2.1424	3,254.49	3,213.63	0.0000	4.3300	50.0000	0.0000	(1.1743)	(0.1339)	0.0000	3	(1.3082)	01/06/2025
603013.SH	01/03/2025	SDB3262179000	900.00	2.1424	1,952.70	1,928.18	0.0000	4.3300	50.0000	0.0000	(0.7046)	(0.0803)	0.0000	3	(0.7849)	01/06/2025
603013.SH	01/03/2025	SDB3262179000	3,500.00	2.1424	7,593.82	7,498.46	0.0000	4.3300	50.0000	0.0000	(2.7401)	(0.3124)	0.0000	3	(3.0525)	01/06/2025
603013.SH	01/03/2025	SDB3262179000	900.00	2.1424	1,952.70	1,928.18	0.0000	4.3300	50.0000	0.0000	(0.7046)	(0.0803)	0.0000	3	(0.7849)	01/06/2025
603013.SH	01/03/2025	SDB3262179000	400.00	2.1424	867.86	856.97	0.0000	4.3300	50.0000	0.0000	(0.3132)	(0.0357)	0.0000	3	(0.3489)	01/06/2025
603013.SH	01/03/2025	SDB3262179000	3,300.00	2.1424	7,159.88	7,069.98	0.0000	4.3300	50.0000	0.0000	(2.5835)	(0.2946)	0.0000	3	(2.8781)	01/06/2025
603013.SH	01/03/2025	SDB3262179000	2,400.00	2.1424	5,207.19	5,141.80	0.0000	4.3300	50.0000	0.0000	(1.8789)	(0.2142)	0.0000	3	(2.0932)	01/06/2025
603013.SH	01/02/2025	SDB3262179000	2,300.00	2.1907	4,937.60	5,038.71	0.0000	4.3300	50.0000	0.0000	(0.5939)	(0.0700)	0.0000	1	(0.6639)	01/06/2025
603013.SH	01/02/2025	SDB3262179000	2,900.00	2.1907	6,220.13	6,353.16	0.0000	4.3300	50.0000	0.0000	(0.7481)	(0.0882)	0.0000	1	(0.8364)	01/06/2025
603013.SH	01/02/2025	SDB3262179000	300.00	2.1907	640.07	657.22	0.0000	4.3300	50.0000	0.0000	(0.0770)	(0.0091)	0.0000	1	(0.0861)	01/06/2025
603013.SH	01/02/2025	SDB3262179000	100.00	2.1907	210.21	219.07	0.0000	4.3300	50.0000	0.0000	(0.0253)	(0.0030)	0.0000	1	(0.0283)	01/06/2025
603013.SH	01/02/2025	SDB3262179000	9,200.00	2.1907	19,570.42	20,154.85	0.0000	4.3300	50.0000	0.0000	(2.3539)	(0.2799)	0.0000	1	(2.6338)	01/06/2025
603013.SH	01/02/2025	SDB3262179000	3,300.00	2.1907	7,044.72	7,229.46	0.0000	4.3300	50.0000	0.0000	(0.8473)	(0.1004)	0.0000	1	(0.9477)	01/06/2025
603013.SH	01/02/2025	SDB3262179000	100.00	2.1907	213.95	219.07	0.0000	4.3300	50.0000	0.0000	(0.0257)	(0.0030)	0.0000	1	(0.0288)	01/06/2025
603013.SH	01/02/2025	SDB3262179000	1,300.00	2.1907	2,768.41	2,847.97	0.0000	4.3300	50.0000	0.0000	(0.3330)	(0.0396)	0.0000	1	(0.3725)	01/06/2025
603013.SH	01/02/2025	SDB3262179000	14,000.00	2.1907	30,281.61	30,670.43	0.0000	4.3300	50.0000	0.0000	(3.6422)	(0.4260)	0.0000	1	(4.0682)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
YAPP AUTOMOTIVE SYSTEMS CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603013.SH	01/02/2025	SDB3262179000	3,800.00	2.1907	8,253.65	8,324.83	0.0000	4.3300	50.0000	0.0000	(0.9927)	(0.1156)	0.0000	1	(1.1084)	01/06/2025
603013.SH	01/02/2025	SDB3262179000	2,100.00	2.1907	4,537.96	4,600.56	0.0000	4.3300	50.0000	0.0000	(0.5458)	(0.0639)	0.0000	1	(0.6097)	01/06/2025
603013.SH	01/02/2025	SDB3262179000	6,700.00	2.1907	14,468.83	14,677.99	0.0000	4.3300	50.0000	0.0000	(1.7403)	(0.2039)	0.0000	1	(1.9441)	01/06/2025
603013.SH	01/02/2025	SDB3262179000	17,200.00	2.1907	37,530.21	37,680.81	0.0000	4.3300	50.0000	0.0000	(4.5141)	(0.5233)	0.0000	1	(5.0374)	01/06/2025
603013.SH	01/02/2025	SDB3262179000	1,800.00	2.1907	3,925.17	3,943.34	0.0000	4.3300	50.0000	0.0000	(0.4721)	(0.0548)	0.0000	1	(0.5269)	01/06/2025
603013.SH	01/02/2025	SDB3262179000	1,100.00	2.1907	2,396.39	2,409.82	0.0000	4.3300	50.0000	0.0000	(0.2882)	(0.0335)	0.0000	1	(0.3217)	01/06/2025
603013.SH	01/02/2025	SDB3262179000	2,100.00	2.1907	4,559.57	4,600.56	0.0000	4.3300	50.0000	0.0000	(0.5484)	(0.0639)	0.0000	1	(0.6123)	01/06/2025
603013.SH	01/02/2025	SDB3262179000	1,700.00	2.1907	3,762.31	3,724.27	0.0000	4.3300	50.0000	0.0000	(0.4525)	(0.0517)	0.0000	1	(0.5042)	01/06/2025
603013.SH	01/02/2025	SDB3262179000	6,700.00	2.1907	14,759.93	14,677.99	0.0000	4.3300	50.0000	0.0000	(1.7753)	(0.2039)	0.0000	1	(1.9792)	01/06/2025
603013.SH	01/02/2025	SDB3262179000	400.00	2.1907	875.19	876.30	0.0000	4.3300	50.0000	0.0000	(0.1053)	(0.0122)	0.0000	1	(0.1174)	01/06/2025
603013.SH	01/02/2025	SDB3262179000	2,800.00	2.1907	6,095.89	6,134.09	0.0000	4.3300	50.0000	0.0000	(0.7332)	(0.0852)	0.0000	1	(0.8184)	01/06/2025
603013.SH	01/02/2025	SDB3262179000	2,900.00	2.1907	6,292.02	6,353.16	0.0000	4.3300	50.0000	0.0000	(0.7568)	(0.0882)	0.0000	1	(0.8450)	01/06/2025
603013.SH	01/02/2025	SDB3262179000	7,600.00	2.1907	16,489.43	16,649.66	0.0000	4.3300	50.0000	0.0000	(1.9833)	(0.2312)	0.0000	1	(2.2146)	01/06/2025
603013.SH	01/02/2025	SDB3262179000	200.00	2.1907	433.93	438.15	0.0000	4.3300	50.0000	0.0000	(0.0522)	(0.0061)	0.0000	1	(0.0583)	01/06/2025
603013.SH	01/02/2025	SDB3262179000	300.00	2.1907	650.90	657.22	0.0000	4.3300	50.0000	0.0000	(0.0783)	(0.0091)	0.0000	1	(0.0874)	01/06/2025
603013.SH	01/02/2025	SDB3262179000	500.00	2.1907	1,084.83	1,095.37	0.0000	4.3300	50.0000	0.0000	(0.1305)	(0.0152)	0.0000	1	(0.1457)	01/06/2025
603013.SH	01/02/2025	SDB3262179000	100.00	2.1907	216.97	219.07	0.0000	4.3300	50.0000	0.0000	(0.0261)	(0.0030)	0.0000	1	(0.0291)	01/06/2025
603013.SH	01/02/2025	SDB3262179000	200.00	2.1907	433.93	438.15	0.0000	4.3300	50.0000	0.0000	(0.0522)	(0.0061)	0.0000	1	(0.0583)	01/06/2025
603013.SH	01/02/2025	SDB3262179000	2,400.00	2.1907	5,207.19	5,257.79	0.0000	4.3300	50.0000	0.0000	(0.6263)	(0.0730)	0.0000	1	(0.6993)	01/06/2025
603013.SH	01/02/2025	SDB3262179000	7,000.00	2.1907	15,187.63	15,335.22	0.0000	4.3300	50.0000	0.0000	(1.8267)	(0.2130)	0.0000	1	(2.0397)	01/06/2025
603013.SH	01/02/2025	SDB3262179000	500.00	2.1907	1,084.83	1,095.37	0.0000	4.3300	50.0000	0.0000	(0.1305)	(0.0152)	0.0000	1	(0.1457)	01/06/2025
603013.SH	01/02/2025	SDB3262179000	400.00	2.1907	867.86	876.30	0.0000	4.3300	50.0000	0.0000	(0.1044)	(0.0122)	0.0000	1	(0.1166)	01/06/2025
603013.SH	01/02/2025	SDB3262179000	700.00	2.1907	1,518.76	1,533.52	0.0000	4.3300	50.0000	0.0000	(0.1827)	(0.0213)	0.0000	1	(0.2040)	01/06/2025
603013.SH	01/02/2025	SDB3262179000	3,900.00	2.1907	8,461.68	8,543.91	0.0000	4.3300	50.0000	0.0000	(1.0178)	(0.1187)	0.0000	1	(1.1364)	01/06/2025
603013.SH	01/02/2025	SDB3262179000	1,500.00	2.1907	3,254.49	3,286.12	0.0000	4.3300	50.0000	0.0000	(0.3914)	(0.0456)	0.0000	1	(0.4371)	01/06/2025
603013.SH	01/02/2025	SDB3262179000	900.00	2.1907	1,952.70	1,971.67	0.0000	4.3300	50.0000	0.0000	(0.2349)	(0.0274)	0.0000	1	(0.2623)	01/06/2025
603013.SH	01/02/2025	SDB3262179000	3,500.00	2.1907	7,593.82	7,667.61	0.0000	4.3300	50.0000	0.0000	(0.9134)	(0.1065)	0.0000	1	(1.0199)	01/06/2025
603013.SH	01/02/2025	SDB3262179000	900.00	2.1907	1,952.70	1,971.67	0.0000	4.3300	50.0000	0.0000	(0.2349)	(0.0274)	0.0000	1	(0.2623)	01/06/2025
603013.SH	01/02/2025	SDB3262179000	400.00	2.1907	867.86	876.30	0.0000	4.3300	50.0000	0.0000	(0.1044)	(0.0122)	0.0000	1	(0.1166)	01/06/2025
603013.SH	01/02/2025	SDB3262179000	3,300.00	2.1907	7,159.88	7,229.46	0.0000	4.3300	50.0000	0.0000	(0.8612)	(0.1004)	0.0000	1	(0.9616)	01/06/2025
603013.SH	01/02/2025	SDB3262179000	2,400.00	2.1907	5,207.19	5,257.79	0.0000	4.3300	50.0000	0.0000	(0.6263)	(0.0730)	0.0000	1	(0.6993)	01/06/2025
603013.SH	12/31/2024	SDB3262179000	2,300.00	2.1550	4,937.60	4,956.43	0.0000	4.3300	50.0000	0.0000	(1.1878)	(0.1377)	0.0000	2	(1.3254)	01/06/2025
603013.SH	12/31/2024	SDB3262179000	2,900.00	2.1550	6,220.13	6,249.41	0.0000	4.3300	50.0000	0.0000	(1.4963)	(0.1736)	0.0000	2	(1.6699)	01/06/2025
603013.SH	12/31/2024	SDB3262179000	300.00	2.1550	640.07	646.49	0.0000	4.3300	50.0000	0.0000	(0.1540)	(0.0180)	0.0000	2	(0.1719)	01/06/2025
603013.SH	12/31/2024	SDB3262179000	100.00	2.1550	210.21	215.50	0.0000	4.3300	50.0000	0.0000	(0.0506)	(0.0060)	0.0000	2	(0.0566)	01/06/2025
603013.SH	12/31/2024	SDB3262179000	9,200.00	2.1550	19,570.42	19,825.71	0.0000	4.3300	50.0000	0.0000	(4.7078)	(0.5507)	0.0000	2	(5.2585)	01/06/2025
603013.SH	12/31/2024	SDB3262179000	3,300.00	2.1550	7,044.72	7,111.40	0.0000	4.3300	50.0000	0.0000	(1.6946)	(0.1975)	0.0000	2	(1.8922)	01/06/2025
603013.SH	12/31/2024	SDB3262179000	100.00	2.1550	213.95	215.50	0.0000	4.3300	50.0000	0.0000	(0.0515)	(0.0060)	0.0000	2	(0.0575)	01/06/2025
603013.SH	12/31/2024	SDB3262179000	1,300.00	2.1550	2,768.41	2,801.46	0.0000	4.3300	50.0000	0.0000	(0.6660)	(0.0778)	0.0000	2	(0.7438)	01/06/2025
603013.SH	12/31/2024	SDB3262179000	14,000.00	2.1550	30,281.61	30,169.57	0.0000	4.3300	50.0000	0.0000	(7.2844)	(0.8380)	0.0000	2	(8.1225)	01/06/2025
603013.SH	12/31/2024	SDB3262179000	3,800.00	2.1550	8,253.65	8,188.88	0.0000	4.3300	50.0000	0.0000	(1.9855)	(0.2275)	0.0000	2	(2.2129)	01/06/2025
603013.SH	12/31/2024	SDB3262179000	2,100.00	2.1550	4,537.96	4,525.43	0.0000	4.3300	50.0000	0.0000	(1.0916)	(0.1257)	0.0000	2	(1.2173)	01/06/2025
603013.SH	12/31/2024	SDB3262179000	6,700.00	2.1550	14,468.83	14,438.29	0.0000	4.3300	50.0000	0.0000	(3.4806)	(0.4011)	0.0000	2	(3.8816)	01/06/2025
603013.SH	12/31/2024	SDB3262179000	17,200.00	2.1550	37,530.21	37,065.47	0.0000	4.3300	50.0000	0.0000	(9.0281)	(1.0296)	0.0000	2	(10.0577)	01/06/2025
603013.SH	12/31/2024	SDB3262179000	1,800.00	2.1550	3,925.17	3,878.94	0.0000	4.3300	50.0000	0.0000	(0.9442)	(0.1077)	0.0000	2	(1.0520)	01/06/2025
603013.SH	12/31/2024	SDB3262179000	1,100.00	2.1550	2,396.39	2,370.47	0.0000	4.3300	50.0000	0.0000	(0.5765)	(0.0658)	0.0000	2	(0.6423)	01/06/2025
603013.SH	12/31/2024	SDB3262179000	2,100.00	2.1550	4,559.57	4,525.43	0.0000	4.3300	50.0000	0.0000	(1.0968)	(0.1257)	0.0000	2	(1.2225)	01/06/2025
603013.SH	12/31/2024	SDB3262179000	1,700.00	2.1550	3,762.31	3,663.45	0.0000	4.3300	50.0000	0.0000	(0.9050)	(0.1018)	0.0000	2	(1.0068)	01/06/2025
603013.SH	12/31/2024	SDB3262179000	6,700.00	2.1550	14,759.93	14,438.29	0.0000	4.3300	50.0000	0.0000	(3.5066)	(0.4011)	0.0000	2	(3.9516)	01/06/2025
603013.SH	12/31/2024	SDB3262179000	400.00	2.1550	875.19	861.99	0.0000	4.3300	50.0000	0.0000	(0.2105)	(0.0239)	0.0000	2	(0.2345)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
YAPP AUTOMOTIVE SYSTEMS CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603013.SH	12/31/2024	SDB3262179000	2,800.00	2.1550	6,095.89	6,033.91	0.0000	4.3300	50.0000	0.0000	(1.4664)	(0.1676)	0.0000	2	(1.6340)	01/06/2025
603013.SH	12/31/2024	SDB3262179000	2,900.00	2.1550	6,292.02	6,249.41	0.0000	4.3300	50.0000	0.0000	(1.5136)	(0.1736)	0.0000	2	(1.6872)	01/06/2025
603013.SH	12/31/2024	SDB3262179000	7,600.00	2.1550	16,489.43	16,377.76	0.0000	4.3300	50.0000	0.0000	(3.9666)	(0.4549)	0.0000	2	(4.4216)	01/06/2025
603013.SH	12/31/2024	SDB3262179000	200.00	2.1550	433.93	430.99	0.0000	4.3300	50.0000	0.0000	(0.1044)	(0.0120)	0.0000	2	(0.1164)	01/06/2025
603013.SH	12/31/2024	SDB3262179000	300.00	2.1550	650.90	646.49	0.0000	4.3300	50.0000	0.0000	(0.1566)	(0.0180)	0.0000	2	(0.1745)	01/06/2025
603013.SH	12/31/2024	SDB3262179000	500.00	2.1550	1,084.83	1,077.48	0.0000	4.3300	50.0000	0.0000	(0.2610)	(0.0299)	0.0000	2	(0.2909)	01/06/2025
603013.SH	12/31/2024	SDB3262179000	100.00	2.1550	216.97	215.50	0.0000	4.3300	50.0000	0.0000	(0.0522)	(0.0060)	0.0000	2	(0.0582)	01/06/2025
603013.SH	12/31/2024	SDB3262179000	200.00	2.1550	433.93	430.99	0.0000	4.3300	50.0000	0.0000	(0.1044)	(0.0120)	0.0000	2	(0.1164)	01/06/2025
603013.SH	12/31/2024	SDB3262179000	2,400.00	2.1550	5,207.19	5,171.93	0.0000	4.3300	50.0000	0.0000	(1.2526)	(0.1437)	0.0000	2	(1.3963)	01/06/2025
603013.SH	12/31/2024	SDB3262179000	1,300.00	2.1550	2,820.56	2,801.46	0.0000	4.3300	50.0000	0.0000	(0.6785)	(0.0778)	0.0000	2	(0.7563)	01/06/2025
603013.SH	12/31/2024	SDB3262179000	7,000.00	2.1550	15,187.63	15,084.78	0.0000	4.3300	50.0000	0.0000	(3.6535)	(0.4190)	0.0000	2	(4.0725)	01/06/2025
603013.SH	12/31/2024	SDB3262179000	500.00	2.1550	1,084.83	1,077.48	0.0000	4.3300	50.0000	0.0000	(0.2610)	(0.0299)	0.0000	2	(0.2909)	01/06/2025
603013.SH	12/31/2024	SDB3262179000	400.00	2.1550	867.86	861.99	0.0000	4.3300	50.0000	0.0000	(0.2088)	(0.0239)	0.0000	2	(0.2327)	01/06/2025
603013.SH	12/31/2024	SDB3262179000	700.00	2.1550	1,518.76	1,508.48	0.0000	4.3300	50.0000	0.0000	(0.3653)	(0.0419)	0.0000	2	(0.4072)	01/06/2025
603013.SH	12/31/2024	SDB3262179000	3,900.00	2.1550	8,461.68	8,404.38	0.0000	4.3300	50.0000	0.0000	(2.0355)	(0.2335)	0.0000	2	(2.2690)	01/06/2025
603013.SH	12/31/2024	SDB3262179000	1,500.00	2.1550	3,254.49	3,232.45	0.0000	4.3300	50.0000	0.0000	(0.7829)	(0.0898)	0.0000	2	(0.8727)	01/06/2025
603013.SH	12/31/2024	SDB3262179000	900.00	2.1550	1,952.70	1,939.47	0.0000	4.3300	50.0000	0.0000	(0.4697)	(0.0539)	0.0000	2	(0.5236)	01/06/2025
603013.SH	12/31/2024	SDB3262179000	3,500.00	2.1550	7,593.82	7,542.39	0.0000	4.3300	50.0000	0.0000	(1.8267)	(0.2095)	0.0000	2	(2.0362)	01/06/2025
603013.SH	12/31/2024	SDB3262179000	900.00	2.1550	1,952.70	1,939.47	0.0000	4.3300	50.0000	0.0000	(0.4697)	(0.0539)	0.0000	2	(0.5236)	01/06/2025
603013.SH	12/31/2024	SDB3262179000	400.00	2.1550	867.86	861.99	0.0000	4.3300	50.0000	0.0000	(0.2088)	(0.0239)	0.0000	2	(0.2327)	01/06/2025
603013.SH	12/31/2024	SDB3262179000	3,300.00	2.1550	7,159.88	7,111.40	0.0000	4.3300	50.0000	0.0000	(1.7224)	(0.1975)	0.0000	2	(1.9199)	01/06/2025
603013.SH	12/31/2024	SDB3262179000	2,400.00	2.1550	5,207.19	5,171.93	0.0000	4.3300	50.0000	0.0000	(1.2526)	(0.1437)	0.0000	2	(1.3963)	01/06/2025
603013.SH	12/30/2024	SDB3262179000	300.00	2.0944	640.07	628.31	0.0000	4.3300	50.0000	0.0000	(0.0770)	(0.0087)	0.0000	1	(0.0857)	01/06/2025
603013.SH	12/30/2024	SDB3262179000	100.00	2.0944	210.21	209.44	0.0000	4.3300	50.0000	0.0000	(0.0253)	(0.0029)	0.0000	1	(0.0282)	01/06/2025
603013.SH	12/30/2024	SDB3262179000	9,200.00	2.0944	19,570.42	19,268.08	0.0000	4.3300	50.0000	0.0000	(2.3539)	(0.2676)	0.0000	1	(2.6215)	01/06/2025
603013.SH	12/30/2024	SDB3262179000	3,300.00	2.0944	7,044.72	6,911.37	0.0000	4.3300	50.0000	0.0000	(0.8473)	(0.0960)	0.0000	1	(0.9433)	01/06/2025
603013.SH	12/30/2024	SDB3262179000	100.00	2.0944	213.95	209.44	0.0000	4.3300	50.0000	0.0000	(0.0257)	(0.0029)	0.0000	1	(0.0286)	01/06/2025
603013.SH	12/30/2024	SDB3262179000	1,300.00	2.0944	2,768.41	2,722.66	0.0000	4.3300	50.0000	0.0000	(0.3330)	(0.0378)	0.0000	1	(0.3708)	01/06/2025
603013.SH	12/30/2024	SDB3262179000	14,000.00	2.0944	30,281.61	29,320.98	0.0000	4.3300	50.0000	0.0000	(3.6422)	(0.4072)	0.0000	1	(4.0494)	01/06/2025
603013.SH	12/30/2024	SDB3262179000	3,800.00	2.0944	8,253.65	7,958.55	0.0000	4.3300	50.0000	0.0000	(0.9927)	(0.1105)	0.0000	1	(1.1033)	01/06/2025
603013.SH	12/30/2024	SDB3262179000	2,100.00	2.0944	4,537.96	4,398.15	0.0000	4.3300	50.0000	0.0000	(0.5458)	(0.0611)	0.0000	1	(0.6069)	01/06/2025
603013.SH	12/30/2024	SDB3262179000	6,700.00	2.0944	14,468.83	14,032.19	0.0000	4.3300	50.0000	0.0000	(1.7403)	(0.1949)	0.0000	1	(1.9352)	01/06/2025
603013.SH	12/30/2024	SDB3262179000	17,200.00	2.0944	37,530.21	36,022.92	0.0000	4.3300	50.0000	0.0000	(4.5141)	(0.5003)	0.0000	1	(5.0144)	01/06/2025
603013.SH	12/30/2024	SDB3262179000	1,800.00	2.0944	3,925.17	3,769.84	0.0000	4.3300	50.0000	0.0000	(0.4721)	(0.0524)	0.0000	1	(0.5245)	01/06/2025
603013.SH	12/30/2024	SDB3262179000	1,100.00	2.0944	2,396.39	2,303.79	0.0000	4.3300	50.0000	0.0000	(0.2882)	(0.0320)	0.0000	1	(0.3202)	01/06/2025
603013.SH	12/30/2024	SDB3262179000	2,100.00	2.0944	4,559.57	4,398.15	0.0000	4.3300	50.0000	0.0000	(0.5484)	(0.0611)	0.0000	1	(0.6095)	01/06/2025
603013.SH	12/30/2024	SDB3262179000	1,700.00	2.0944	3,762.31	3,560.41	0.0000	4.3300	50.0000	0.0000	(0.4525)	(0.0495)	0.0000	1	(0.5020)	01/06/2025
603013.SH	12/30/2024	SDB3262179000	6,700.00	2.0944	14,759.93	14,032.19	0.0000	4.3300	50.0000	0.0000	(1.7753)	(0.1949)	0.0000	1	(1.9702)	01/06/2025
603013.SH	12/30/2024	SDB3262179000	400.00	2.0944	875.19	837.74	0.0000	4.3300	50.0000	0.0000	(0.1163)	(0.0116)	0.0000	1	(0.1169)	01/06/2025
603013.SH	12/30/2024	SDB3262179000	2,800.00	2.0944	6,095.89	5,864.20	0.0000	4.3300	50.0000	0.0000	(0.7332)	(0.0814)	0.0000	1	(0.8146)	01/06/2025
603013.SH	12/30/2024	SDB3262179000	2,900.00	2.0944	6,292.02	6,073.63	0.0000	4.3300	50.0000	0.0000	(0.7568)	(0.0844)	0.0000	1	(0.8411)	01/06/2025
603013.SH	12/30/2024	SDB3262179000	7,600.00	2.0944	16,489.43	15,917.11	0.0000	4.3300	50.0000	0.0000	(1.9833)	(0.2211)	0.0000	1	(2.2044)	01/06/2025
603013.SH	12/30/2024	SDB3262179000	200.00	2.0944	433.93	418.87	0.0000	4.3300	50.0000	0.0000	(0.0522)	(0.0058)	0.0000	1	(0.0580)	01/06/2025
603013.SH	12/30/2024	SDB3262179000	300.00	2.0944	650.90	628.31	0.0000	4.3300	50.0000	0.0000	(0.0783)	(0.0087)	0.0000	1	(0.0870)	01/06/2025
603013.SH	12/30/2024	SDB3262179000	500.00	2.0944	1,084.83	1,047.18	0.0000	4.3300	50.0000	0.0000	(0.1305)	(0.0145)	0.0000	1	(0.1450)	01/06/2025
603013.SH	12/30/2024	SDB3262179000	100.00	2.0944	216.97	209.44	0.0000	4.3300	50.0000	0.0000	(0.0261)	(0.0029)	0.0000	1	(0.0290)	01/06/2025
603013.SH	12/30/2024	SDB3262179000	200.00	2.0944	433.93	418.87	0.0000	4.3300	50.0000	0.0000	(0.0522)	(0.0058)	0.0000	1	(0.0580)	01/06/2025
603013.SH	12/30/2024	SDB3262179000	2,400.00	2.0944	5,207.19	5,026.45	0.0000	4.3300	50.0000	0.0000	(0.6263)	(0.0698)	0.0000	1	(0.6961)	01/06/2025
603013.SH	12/30/2024	SDB3262179000	1,300.00	2.0944	2,820.56	2,722.66	0.0000	4.3300	50.0000	0.0000	(0.3393)	(0.0378)	0.0000	1	(0.3771)	01/06/2025
603013.SH	12/30/2024	SDB3262179000	7,000.00	2.0944	15,187.63	14,660.49	0.0000	4.3300	50.0000	0.0000	(1.8267)	(0.2036)	0.0000	1	(2.0304)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
YAPP AUTOMOTIVE SYSTEMS CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603013.SH	12/30/2024	SDB3262179000	500.00	2.0944	1,084.83	1,047.18	0.0000	4.3300	50.0000	0.0000	(0.1305)	(0.0145)	0.0000	1	(0.1450)	01/06/2025
603013.SH	12/30/2024	SDB3262179000	400.00	2.0944	867.86	837.74	0.0000	4.3300	50.0000	0.0000	(0.1044)	(0.0116)	0.0000	1	(0.1160)	01/06/2025
603013.SH	12/30/2024	SDB3262179000	700.00	2.0944	1,518.76	1,466.05	0.0000	4.3300	50.0000	0.0000	(0.1827)	(0.0204)	0.0000	1	(0.2030)	01/06/2025
603013.SH	12/30/2024	SDB3262179000	3,900.00	2.0944	8,461.68	8,167.99	0.0000	4.3300	50.0000	0.0000	(1.0178)	(0.1134)	0.0000	1	(1.1312)	01/06/2025
603013.SH	12/30/2024	SDB3262179000	1,500.00	2.0944	3,254.49	3,141.53	0.0000	4.3300	50.0000	0.0000	(0.3914)	(0.0436)	0.0000	1	(0.4351)	01/06/2025
603013.SH	12/30/2024	SDB3262179000	900.00	2.0944	1,952.70	1,884.92	0.0000	4.3300	50.0000	0.0000	(0.2349)	(0.0262)	0.0000	1	(0.2610)	01/06/2025
603013.SH	12/30/2024	SDB3262179000	3,500.00	2.0944	7,593.82	7,330.25	0.0000	4.3300	50.0000	0.0000	(0.9134)	(0.1018)	0.0000	1	(1.0152)	01/06/2025
603013.SH	12/30/2024	SDB3262179000	900.00	2.0944	1,952.70	1,884.92	0.0000	4.3300	50.0000	0.0000	(0.2349)	(0.0262)	0.0000	1	(0.2610)	01/06/2025
603013.SH	12/30/2024	SDB3262179000	400.00	2.0944	867.86	837.74	0.0000	4.3300	50.0000	0.0000	(0.1044)	(0.0116)	0.0000	1	(0.1160)	01/06/2025
603013.SH	12/30/2024	SDB3262179000	3,300.00	2.0944	7,159.88	6,911.37	0.0000	4.3300	50.0000	0.0000	(0.8612)	(0.0960)	0.0000	1	(0.9572)	01/06/2025
603013.SH	12/30/2024	SDB3262179000	2,400.00	2.0944	5,207.19	5,026.45	0.0000	4.3300	50.0000	0.0000	(0.6263)	(0.0698)	0.0000	1	(0.6961)	01/06/2025
603013.SH	12/27/2024	SDB3262179000	300.00	2.1661	640.07	649.84	0.0000	4.3300	50.0000	0.0000	(0.2310)	(0.0271)	0.0000	3	(0.2580)	01/06/2025
603013.SH	12/27/2024	SDB3262179000	100.00	2.1661	210.21	216.61	0.0000	4.3300	50.0000	0.0000	(0.0758)	(0.0090)	0.0000	3	(0.0849)	01/06/2025
603013.SH	12/27/2024	SDB3262179000	9,200.00	2.1661	19,570.42	19,928.29	0.0000	4.3300	50.0000	0.0000	(7.0617)	(0.8303)	0.0000	3	(7.8920)	01/06/2025
603013.SH	12/27/2024	SDB3262179000	3,300.00	2.1661	7,044.72	7,148.19	0.0000	4.3300	50.0000	0.0000	(2.5420)	(0.2978)	0.0000	3	(2.8398)	01/06/2025
603013.SH	12/27/2024	SDB3262179000	100.00	2.1661	213.95	216.61	0.0000	4.3300	50.0000	0.0000	(0.0772)	(0.0090)	0.0000	3	(0.0862)	01/06/2025
603013.SH	12/27/2024	SDB3262179000	1,300.00	2.1661	2,768.41	2,815.95	0.0000	4.3300	50.0000	0.0000	(0.9989)	(0.1173)	0.0000	3	(1.1163)	01/06/2025
603013.SH	12/27/2024	SDB3262179000	14,000.00	2.1661	30,281.61	30,325.67	0.0000	4.3300	50.0000	0.0000	(10.9266)	(1.2636)	0.0000	3	(12.1902)	01/06/2025
603013.SH	12/27/2024	SDB3262179000	3,800.00	2.1661	8,253.65	8,231.25	0.0000	4.3300	50.0000	0.0000	(2.9782)	(0.3430)	0.0000	3	(3.3212)	01/06/2025
603013.SH	12/27/2024	SDB3262179000	2,100.00	2.1661	4,537.96	4,548.85	0.0000	4.3300	50.0000	0.0000	(1.6374)	(0.1895)	0.0000	3	(1.8270)	01/06/2025
603013.SH	12/27/2024	SDB3262179000	6,700.00	2.1661	14,468.83	14,513.00	0.0000	4.3300	50.0000	0.0000	(5.2208)	(0.6047)	0.0000	3	(5.8255)	01/06/2025
603013.SH	12/27/2024	SDB3262179000	17,200.00	2.1661	37,530.21	37,257.25	0.0000	4.3300	50.0000	0.0000	(13.5422)	(1.5524)	0.0000	3	(15.0945)	01/06/2025
603013.SH	12/27/2024	SDB3262179000	1,800.00	2.1661	3,925.17	3,899.01	0.0000	4.3300	50.0000	0.0000	(1.4163)	(0.1625)	0.0000	3	(1.5788)	01/06/2025
603013.SH	12/27/2024	SDB3262179000	1,100.00	2.1661	2,396.39	2,382.73	0.0000	4.3300	50.0000	0.0000	(0.8647)	(0.0993)	0.0000	3	(0.9640)	01/06/2025
603013.SH	12/27/2024	SDB3262179000	2,100.00	2.1661	4,559.57	4,548.85	0.0000	4.3300	50.0000	0.0000	(1.6452)	(0.1895)	0.0000	3	(1.8348)	01/06/2025
603013.SH	12/27/2024	SDB3262179000	1,700.00	2.1661	3,762.31	3,682.40	0.0000	4.3300	50.0000	0.0000	(1.3576)	(0.1534)	0.0000	3	(1.5110)	01/06/2025
603013.SH	12/27/2024	SDB3262179000	6,700.00	2.1661	14,759.93	14,513.00	0.0000	4.3300	50.0000	0.0000	(5.3259)	(0.6047)	0.0000	3	(5.9306)	01/06/2025
603013.SH	12/27/2024	SDB3262179000	400.00	2.1661	875.19	866.45	0.0000	4.3300	50.0000	0.0000	(0.3158)	(0.0361)	0.0000	3	(0.3519)	01/06/2025
603013.SH	12/27/2024	SDB3262179000	2,800.00	2.1661	6,095.89	6,065.13	0.0000	4.3300	50.0000	0.0000	(2.1996)	(0.2527)	0.0000	3	(2.4523)	01/06/2025
603013.SH	12/27/2024	SDB3262179000	2,900.00	2.1661	6,292.02	6,281.75	0.0000	4.3300	50.0000	0.0000	(2.2704)	(0.2617)	0.0000	3	(2.5321)	01/06/2025
603013.SH	12/27/2024	SDB3262179000	7,600.00	2.1661	16,489.43	16,462.50	0.0000	4.3300	50.0000	0.0000	(5.9499)	(0.6859)	0.0000	3	(6.6359)	01/06/2025
603013.SH	12/27/2024	SDB3262179000	200.00	2.1661	433.93	433.22	0.0000	4.3300	50.0000	0.0000	(0.1566)	(0.0181)	0.0000	3	(0.1746)	01/06/2025
603013.SH	12/27/2024	SDB3262179000	300.00	2.1661	650.90	649.84	0.0000	4.3300	50.0000	0.0000	(0.2349)	(0.0271)	0.0000	3	(0.2619)	01/06/2025
603013.SH	12/27/2024	SDB3262179000	500.00	2.1661	1,084.83	1,083.06	0.0000	4.3300	50.0000	0.0000	(0.3914)	(0.0451)	0.0000	3	(0.4366)	01/06/2025
603013.SH	12/27/2024	SDB3262179000	100.00	2.1661	216.97	216.61	0.0000	4.3300	50.0000	0.0000	(0.0783)	(0.0090)	0.0000	3	(0.0873)	01/06/2025
603013.SH	12/27/2024	SDB3262179000	200.00	2.1661	433.93	433.22	0.0000	4.3300	50.0000	0.0000	(0.1566)	(0.0181)	0.0000	3	(0.1746)	01/06/2025
603013.SH	12/27/2024	SDB3262179000	2,400.00	2.1661	5,207.19	5,198.69	0.0000	4.3300	50.0000	0.0000	(1.8789)	(0.2166)	0.0000	3	(2.0955)	01/06/2025
603013.SH	12/27/2024	SDB3262179000	2,500.00	2.1661	5,424.16	5,415.30	0.0000	4.3300	50.0000	0.0000	(1.9572)	(0.2256)	0.0000	3	(2.1829)	01/06/2025
603013.SH	12/27/2024	SDB3262179000	7,000.00	2.1661	15,187.63	15,162.83	0.0000	4.3300	50.0000	0.0000	(5.4802)	(0.6318)	0.0000	3	(6.1120)	01/06/2025
603013.SH	12/27/2024	SDB3262179000	500.00	2.1661	1,084.83	1,083.06	0.0000	4.3300	50.0000	0.0000	(0.3914)	(0.0451)	0.0000	3	(0.4366)	01/06/2025
603013.SH	12/27/2024	SDB3262179000	400.00	2.1661	867.86	866.45	0.0000	4.3300	50.0000	0.0000	(0.3132)	(0.0361)	0.0000	3	(0.3493)	01/06/2025
603013.SH	12/27/2024	SDB3262179000	700.00	2.1661	1,518.76	1,516.28	0.0000	4.3300	50.0000	0.0000	(0.5480)	(0.0632)	0.0000	3	(0.6112)	01/06/2025
603013.SH	12/27/2024	SDB3262179000	3,900.00	2.1661	8,461.68	8,447.86	0.0000	4.3300	50.0000	0.0000	(3.0533)	(0.3520)	0.0000	3	(3.4053)	01/06/2025
603013.SH	12/27/2024	SDB3262179000	1,500.00	2.1661	3,254.49	3,249.18	0.0000	4.3300	50.0000	0.0000	(1.1743)	(0.1354)	0.0000	3	(1.3097)	01/06/2025
603013.SH	12/27/2024	SDB3262179000	900.00	2.1661	1,952.70	1,949.51	0.0000	4.3300	50.0000	0.0000	(0.7046)	(0.0812)	0.0000	3	(0.7858)	01/06/2025
603013.SH	12/27/2024	SDB3262179000	3,500.00	2.1661	7,593.82	7,581.42	0.0000	4.3300	50.0000	0.0000	(2.7401)	(0.3159)	0.0000	3	(3.0560)	01/06/2025
603013.SH	12/27/2024	SDB3262179000	900.00	2.1661	1,952.70	1,949.51	0.0000	4.3300	50.0000	0.0000	(0.7046)	(0.0812)	0.0000	3	(0.7858)	01/06/2025
603013.SH	12/27/2024	SDB3262179000	400.00	2.1661	867.86	866.45	0.0000	4.3300	50.0000	0.0000	(0.3132)	(0.0361)	0.0000	3	(0.3493)	01/06/2025
603013.SH	12/27/2024	SDB3262179000	3,300.00	2.1661	7,159.88	7,148.19	0.0000	4.3300	50.0000	0.0000	(2.5835)	(0.2978)	0.0000	3	(2.8814)	01/06/2025
603013.SH	12/27/2024	SDB3262179000	2,400.00	2.1661	5,207.19	5,198.69	0.0000	4.3300	50.0000	0.0000	(1.8789)	(0.2166)	0.0000	3	(2.0955)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
YAPP AUTOMOTIVE SYSTEMS CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603013.SH	12/26/2024	SDB3262179000	300.00	2.1411	640.07	642.33	0.0000	4.3300	50.0000	0.0000	(0.0770)	(0.0089)	0.0000	1	(0.0859)	01/06/2025
603013.SH	12/26/2024	SDB3262179000	100.00	2.1411	210.21	214.11	0.0000	4.3300	50.0000	0.0000	(0.0253)	(0.0030)	0.0000	1	(0.0283)	01/06/2025
603013.SH	12/26/2024	SDB3262179000	9,200.00	2.1411	19,570.42	19,698.11	0.0000	4.3300	50.0000	0.0000	(0.2359)	(0.2736)	0.0000	1	(2.6275)	01/06/2025
603013.SH	12/26/2024	SDB3262179000	3,300.00	2.1411	7,044.72	7,065.63	0.0000	4.3300	50.0000	0.0000	(0.8473)	(0.0981)	0.0000	1	(0.9455)	01/06/2025
603013.SH	12/26/2024	SDB3262179000	100.00	2.1411	213.95	214.11	0.0000	4.3300	50.0000	0.0000	(0.0257)	(0.0030)	0.0000	1	(0.0287)	01/06/2025
603013.SH	12/26/2024	SDB3262179000	1,300.00	2.1411	2,768.41	2,783.43	0.0000	4.3300	50.0000	0.0000	(0.3330)	(0.0387)	0.0000	1	(0.3716)	01/06/2025
603013.SH	12/26/2024	SDB3262179000	14,000.00	2.1411	30,281.61	29,975.39	0.0000	4.3300	50.0000	0.0000	(3.6422)	(0.4163)	0.0000	1	(4.0585)	01/06/2025
603013.SH	12/26/2024	SDB3262179000	3,800.00	2.1411	8,253.65	8,136.18	0.0000	4.3300	50.0000	0.0000	(0.9927)	(0.1130)	0.0000	1	(1.1057)	01/06/2025
603013.SH	12/26/2024	SDB3262179000	2,100.00	2.1411	4,537.96	4,496.31	0.0000	4.3300	50.0000	0.0000	(0.5458)	(0.0624)	0.0000	1	(0.6083)	01/06/2025
603013.SH	12/26/2024	SDB3262179000	6,700.00	2.1411	14,468.83	14,345.36	0.0000	4.3300	50.0000	0.0000	(1.7403)	(0.1992)	0.0000	1	(1.9395)	01/06/2025
603013.SH	12/26/2024	SDB3262179000	17,200.00	2.1411	37,530.21	36,826.90	0.0000	4.3300	50.0000	0.0000	(4.5141)	(0.5115)	0.0000	1	(5.0255)	01/06/2025
603013.SH	12/26/2024	SDB3262179000	1,800.00	2.1411	3,925.17	3,853.98	0.0000	4.3300	50.0000	0.0000	(0.4721)	(0.0535)	0.0000	1	(0.5256)	01/06/2025
603013.SH	12/26/2024	SDB3262179000	1,100.00	2.1411	2,396.39	2,355.21	0.0000	4.3300	50.0000	0.0000	(0.2882)	(0.0327)	0.0000	1	(0.3209)	01/06/2025
603013.SH	12/26/2024	SDB3262179000	2,100.00	2.1411	4,559.57	4,496.31	0.0000	4.3300	50.0000	0.0000	(0.5484)	(0.0624)	0.0000	1	(0.6109)	01/06/2025
603013.SH	12/26/2024	SDB3262179000	1,700.00	2.1411	3,762.31	3,639.87	0.0000	4.3300	50.0000	0.0000	(0.4525)	(0.0506)	0.0000	1	(0.5031)	01/06/2025
603013.SH	12/26/2024	SDB3262179000	6,700.00	2.1411	14,759.93	14,345.36	0.0000	4.3300	50.0000	0.0000	(1.7753)	(0.1992)	0.0000	1	(1.9745)	01/06/2025
603013.SH	12/26/2024	SDB3262179000	400.00	2.1411	875.19	856.44	0.0000	4.3300	50.0000	0.0000	(0.1053)	(0.0119)	0.0000	1	(0.1172)	01/06/2025
603013.SH	12/26/2024	SDB3262179000	2,800.00	2.1411	6,095.89	5,995.08	0.0000	4.3300	50.0000	0.0000	(0.7332)	(0.0833)	0.0000	1	(0.8165)	01/06/2025
603013.SH	12/26/2024	SDB3262179000	2,900.00	2.1411	6,292.02	6,209.19	0.0000	4.3300	50.0000	0.0000	(0.7568)	(0.0862)	0.0000	1	(0.8430)	01/06/2025
603013.SH	12/26/2024	SDB3262179000	7,600.00	2.1411	16,489.43	16,272.35	0.0000	4.3300	50.0000	0.0000	(1.9833)	(0.2260)	0.0000	1	(2.2093)	01/06/2025
603013.SH	12/26/2024	SDB3262179000	200.00	2.1411	433.93	428.22	0.0000	4.3300	50.0000	0.0000	(0.0522)	(0.0059)	0.0000	1	(0.0581)	01/06/2025
603013.SH	12/26/2024	SDB3262179000	300.00	2.1411	650.90	642.33	0.0000	4.3300	50.0000	0.0000	(0.0783)	(0.0089)	0.0000	1	(0.0872)	01/06/2025
603013.SH	12/26/2024	SDB3262179000	500.00	2.1411	1,084.83	1,070.55	0.0000	4.3300	50.0000	0.0000	(0.1305)	(0.0149)	0.0000	1	(0.1453)	01/06/2025
603013.SH	12/26/2024	SDB3262179000	100.00	2.1411	216.97	214.11	0.0000	4.3300	50.0000	0.0000	(0.0261)	(0.0030)	0.0000	1	(0.0291)	01/06/2025
603013.SH	12/26/2024	SDB3262179000	200.00	2.1411	433.93	428.22	0.0000	4.3300	50.0000	0.0000	(0.0522)	(0.0059)	0.0000	1	(0.0581)	01/06/2025
603013.SH	12/26/2024	SDB3262179000	2,400.00	2.1411	5,207.19	5,138.64	0.0000	4.3300	50.0000	0.0000	(0.6263)	(0.0714)	0.0000	1	(0.6977)	01/06/2025
603013.SH	12/26/2024	SDB3262179000	3,700.00	2.1411	8,027.75	7,922.07	0.0000	4.3300	50.0000	0.0000	(0.9656)	(0.1100)	0.0000	1	(1.0756)	01/06/2025
603013.SH	12/26/2024	SDB3262179000	7,000.00	2.1411	15,187.63	14,987.69	0.0000	4.3300	50.0000	0.0000	(1.8267)	(0.2082)	0.0000	1	(2.0349)	01/06/2025
603013.SH	12/26/2024	SDB3262179000	500.00	2.1411	1,084.83	1,070.55	0.0000	4.3300	50.0000	0.0000	(0.1305)	(0.0149)	0.0000	1	(0.1453)	01/06/2025
603013.SH	12/26/2024	SDB3262179000	400.00	2.1411	867.86	856.44	0.0000	4.3300	50.0000	0.0000	(0.1044)	(0.0119)	0.0000	1	(0.1163)	01/06/2025
603013.SH	12/26/2024	SDB3262179000	700.00	2.1411	1,518.76	1,498.77	0.0000	4.3300	50.0000	0.0000	(0.1827)	(0.0208)	0.0000	1	(0.2035)	01/06/2025
603013.SH	12/26/2024	SDB3262179000	3,900.00	2.1411	8,461.68	8,350.29	0.0000	4.3300	50.0000	0.0000	(1.0178)	(0.1160)	0.0000	1	(1.1337)	01/06/2025
603013.SH	12/26/2024	SDB3262179000	1,500.00	2.1411	3,254.49	3,211.65	0.0000	4.3300	50.0000	0.0000	(0.3914)	(0.0446)	0.0000	1	(0.4360)	01/06/2025
603013.SH	12/26/2024	SDB3262179000	900.00	2.1411	1,952.70	1,926.99	0.0000	4.3300	50.0000	0.0000	(0.2349)	(0.0268)	0.0000	1	(0.2616)	01/06/2025
603013.SH	12/26/2024	SDB3262179000	3,500.00	2.1411	7,593.82	7,493.85	0.0000	4.3300	50.0000	0.0000	(0.9134)	(0.1041)	0.0000	1	(1.0174)	01/06/2025
603013.SH	12/26/2024	SDB3262179000	900.00	2.1411	1,952.70	1,926.99	0.0000	4.3300	50.0000	0.0000	(0.2349)	(0.0268)	0.0000	1	(0.2616)	01/06/2025
603013.SH	12/26/2024	SDB3262179000	400.00	2.1411	867.86	856.44	0.0000	4.3300	50.0000	0.0000	(0.1044)	(0.0119)	0.0000	1	(0.1163)	01/06/2025
603013.SH	12/26/2024	SDB3262179000	3,300.00	2.1411	7,159.88	7,065.63	0.0000	4.3300	50.0000	0.0000	(0.8612)	(0.0981)	0.0000	1	(0.9593)	01/06/2025
603013.SH	12/26/2024	SDB3262179000	2,400.00	2.1411	5,207.19	5,138.64	0.0000	4.3300	50.0000	0.0000	(0.6263)	(0.0714)	0.0000	1	(0.6977)	01/06/2025
603013.SH	12/24/2024	SDB3262179000	300.00	2.1411	640.07	642.33	0.0000	4.3300	50.0000	0.0000	(0.1540)	(0.0178)	0.0000	2	(0.1718)	01/06/2025
603013.SH	12/24/2024	SDB3262179000	100.00	2.1411	210.21	214.11	0.0000	4.3300	50.0000	0.0000	(0.0506)	(0.0059)	0.0000	2	(0.0565)	01/06/2025
603013.SH	12/24/2024	SDB3262179000	9,200.00	2.1411	19,570.42	19,698.11	0.0000	4.3300	50.0000	0.0000	(4.7078)	(0.5472)	0.0000	2	(5.2549)	01/06/2025
603013.SH	12/24/2024	SDB3262179000	3,300.00	2.1411	7,044.72	7,065.63	0.0000	4.3300	50.0000	0.0000	(1.6946)	(0.1963)	0.0000	2	(1.8909)	01/06/2025
603013.SH	12/24/2024	SDB3262179000	100.00	2.1411	213.95	214.11	0.0000	4.3300	50.0000	0.0000	(0.0515)	(0.0059)	0.0000	2	(0.0574)	01/06/2025
603013.SH	12/24/2024	SDB3262179000	1,300.00	2.1411	2,768.41	2,783.43	0.0000	4.3300	50.0000	0.0000	(0.6660)	(0.0773)	0.0000	2	(0.7433)	01/06/2025
603013.SH	12/24/2024	SDB3262179000	14,000.00	2.1411	30,281.61	29,975.39	0.0000	4.3300	50.0000	0.0000	(7.2844)	(0.8326)	0.0000	2	(8.1171)	01/06/2025
603013.SH	12/24/2024	SDB3262179000	3,800.00	2.1411	8,253.65	8,136.18	0.0000	4.3300	50.0000	0.0000	(1.9855)	(0.2260)	0.0000	2	(2.2115)	01/06/2025
603013.SH	12/24/2024	SDB3262179000	2,100.00	2.1411	4,537.96	4,496.31	0.0000	4.3300	50.0000	0.0000	(1.0916)	(0.1249)	0.0000	2	(1.2165)	01/06/2025
603013.SH	12/24/2024	SDB3262179000	6,700.00	2.1411	14,468.83	14,345.36	0.0000	4.3300	50.0000	0.0000	(3.4806)	(0.3985)	0.0000	2	(3.8790)	01/06/2025
603013.SH	12/24/2024	SDB3262179000	17,200.00	2.1411	37,530.21	36,826.90	0.0000	4.3300	50.0000	0.0000	(9.0281)	(1.0230)	0.0000	2	(10.0511)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
YAPP AUTOMOTIVE SYSTEMS CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603013.SH	12/24/2024	SDB3262179000	1,800.00	2.1411	3,925.17	3,853.98	0.0000	4.3300	50.0000	0.0000	(0.9442)	(0.1071)	0.0000	2	(1.0513)	01/06/2025
603013.SH	12/24/2024	SDB3262179000	1,100.00	2.1411	2,396.39	2,355.21	0.0000	4.3300	50.0000	0.0000	(0.5765)	(0.0654)	0.0000	2	(0.6419)	01/06/2025
603013.SH	12/24/2024	SDB3262179000	2,100.00	2.1411	4,559.57	4,496.31	0.0000	4.3300	50.0000	0.0000	(1.0968)	(0.1249)	0.0000	2	(1.2217)	01/06/2025
603013.SH	12/24/2024	SDB3262179000	1,700.00	2.1411	3,762.31	3,639.87	0.0000	4.3300	50.0000	0.0000	(0.9050)	(0.1011)	0.0000	2	(1.0062)	01/06/2025
603013.SH	12/24/2024	SDB3262179000	6,700.00	2.1411	14,759.93	14,345.36	0.0000	4.3300	50.0000	0.0000	(3.5506)	(0.3985)	0.0000	2	(3.9491)	01/06/2025
603013.SH	12/24/2024	SDB3262179000	400.00	2.1411	875.19	856.44	0.0000	4.3300	50.0000	0.0000	(0.2105)	(0.0238)	0.0000	2	(0.2343)	01/06/2025
603013.SH	12/24/2024	SDB3262179000	2,800.00	2.1411	6,095.89	5,995.08	0.0000	4.3300	50.0000	0.0000	(1.4664)	(0.1665)	0.0000	2	(1.6329)	01/06/2025
603013.SH	12/24/2024	SDB3262179000	2,900.00	2.1411	6,292.02	6,209.19	0.0000	4.3300	50.0000	0.0000	(1.5136)	(0.1725)	0.0000	2	(1.6861)	01/06/2025
603013.SH	12/24/2024	SDB3262179000	7,600.00	2.1411	16,489.43	16,272.35	0.0000	4.3300	50.0000	0.0000	(3.9666)	(0.4520)	0.0000	2	(4.4186)	01/06/2025
603013.SH	12/24/2024	SDB3262179000	200.00	2.1411	433.93	428.22	0.0000	4.3300	50.0000	0.0000	(0.1044)	(0.0119)	0.0000	2	(0.1163)	01/06/2025
603013.SH	12/24/2024	SDB3262179000	300.00	2.1411	650.90	642.33	0.0000	4.3300	50.0000	0.0000	(0.1566)	(0.0178)	0.0000	2	(0.1744)	01/06/2025
603013.SH	12/24/2024	SDB3262179000	500.00	2.1411	1,084.83	1,070.55	0.0000	4.3300	50.0000	0.0000	(0.2610)	(0.0297)	0.0000	2	(0.2907)	01/06/2025
603013.SH	12/24/2024	SDB3262179000	100.00	2.1411	216.97	214.11	0.0000	4.3300	50.0000	0.0000	(0.0522)	(0.0059)	0.0000	2	(0.0581)	01/06/2025
603013.SH	12/24/2024	SDB3262179000	200.00	2.1411	433.93	428.22	0.0000	4.3300	50.0000	0.0000	(0.1044)	(0.0119)	0.0000	2	(0.1163)	01/06/2025
603013.SH	12/24/2024	SDB3262179000	2,400.00	2.1411	5,207.19	5,138.64	0.0000	4.3300	50.0000	0.0000	(1.2526)	(0.1427)	0.0000	2	(1.3954)	01/06/2025
603013.SH	12/24/2024	SDB3262179000	3,700.00	2.1411	8,027.75	7,922.07	0.0000	4.3300	50.0000	0.0000	(1.9311)	(0.2201)	0.0000	2	(2.1512)	01/06/2025
603013.SH	12/24/2024	SDB3262179000	7,000.00	2.1411	15,187.63	14,987.69	0.0000	4.3300	50.0000	0.0000	(3.6535)	(0.4163)	0.0000	2	(4.0698)	01/06/2025
603013.SH	12/24/2024	SDB3262179000	500.00	2.1411	1,084.83	1,070.55	0.0000	4.3300	50.0000	0.0000	(0.2610)	(0.0297)	0.0000	2	(0.2907)	01/06/2025
603013.SH	12/24/2024	SDB3262179000	400.00	2.1411	867.86	856.44	0.0000	4.3300	50.0000	0.0000	(0.2088)	(0.0238)	0.0000	2	(0.2326)	01/06/2025
603013.SH	12/24/2024	SDB3262179000	700.00	2.1411	1,518.76	1,498.77	0.0000	4.3300	50.0000	0.0000	(0.3653)	(0.0416)	0.0000	2	(0.4070)	01/06/2025
603013.SH	12/24/2024	SDB3262179000	3,900.00	2.1411	8,461.68	8,350.29	0.0000	4.3300	50.0000	0.0000	(2.0355)	(0.2320)	0.0000	2	(2.2675)	01/06/2025
603013.SH	12/24/2024	SDB3262179000	1,500.00	2.1411	3,254.49	3,211.65	0.0000	4.3300	50.0000	0.0000	(0.7829)	(0.0892)	0.0000	2	(0.8721)	01/06/2025
603013.SH	12/24/2024	SDB3262179000	900.00	2.1411	1,952.70	1,926.99	0.0000	4.3300	50.0000	0.0000	(0.4697)	(0.0535)	0.0000	2	(0.5233)	01/06/2025
603013.SH	12/24/2024	SDB3262179000	3,500.00	2.1411	7,593.82	7,493.85	0.0000	4.3300	50.0000	0.0000	(1.8267)	(0.2082)	0.0000	2	(2.0349)	01/06/2025
603013.SH	12/24/2024	SDB3262179000	900.00	2.1411	1,952.70	1,926.99	0.0000	4.3300	50.0000	0.0000	(0.4697)	(0.0535)	0.0000	2	(0.5233)	01/06/2025
603013.SH	12/24/2024	SDB3262179000	400.00	2.1411	867.86	856.44	0.0000	4.3300	50.0000	0.0000	(0.2088)	(0.0238)	0.0000	2	(0.2326)	01/06/2025
603013.SH	12/24/2024	SDB3262179000	3,300.00	2.1411	7,159.88	7,065.63	0.0000	4.3300	50.0000	0.0000	(1.7224)	(0.1963)	0.0000	2	(1.9186)	01/06/2025
603013.SH	12/24/2024	SDB3262179000	2,400.00	2.1411	5,207.19	5,138.64	0.0000	4.3300	50.0000	0.0000	(1.2526)	(0.1427)	0.0000	2	(1.3954)	01/06/2025
603013.SH	12/23/2024	SDB3262179000	9,200.00	2.1233	19,570.42	19,534.73	0.0000	4.3300	50.0000	0.0000	(2.3539)	(0.2713)	0.0000	1	(2.6252)	01/06/2025
603013.SH	12/23/2024	SDB3262179000	3,300.00	2.1233	7,044.72	7,007.02	0.0000	4.3300	50.0000	0.0000	(0.8473)	(0.0973)	0.0000	1	(0.9446)	01/06/2025
603013.SH	12/23/2024	SDB3262179000	100.00	2.1233	213.95	212.33	0.0000	4.3300	50.0000	0.0000	(0.0257)	(0.0029)	0.0000	1	(0.0287)	01/06/2025
603013.SH	12/23/2024	SDB3262179000	1,300.00	2.1233	2,768.41	2,760.34	0.0000	4.3300	50.0000	0.0000	(0.3330)	(0.0383)	0.0000	1	(0.3713)	01/06/2025
603013.SH	12/23/2024	SDB3262179000	14,000.00	2.1233	30,281.61	29,726.76	0.0000	4.3300	50.0000	0.0000	(3.6422)	(0.4129)	0.0000	1	(4.0551)	01/06/2025
603013.SH	12/23/2024	SDB3262179000	3,800.00	2.1233	8,253.65	8,068.69	0.0000	4.3300	50.0000	0.0000	(0.9927)	(0.1121)	0.0000	1	(1.1048)	01/06/2025
603013.SH	12/23/2024	SDB3262179000	2,100.00	2.1233	4,537.96	4,459.01	0.0000	4.3300	50.0000	0.0000	(0.5458)	(0.0619)	0.0000	1	(0.6077)	01/06/2025
603013.SH	12/23/2024	SDB3262179000	6,700.00	2.1233	14,468.83	14,226.38	0.0000	4.3300	50.0000	0.0000	(1.7403)	(0.1976)	0.0000	1	(1.9379)	01/06/2025
603013.SH	12/23/2024	SDB3262179000	17,200.00	2.1233	37,530.21	36,521.45	0.0000	4.3300	50.0000	0.0000	(4.5141)	(0.5072)	0.0000	1	(5.0213)	01/06/2025
603013.SH	12/23/2024	SDB3262179000	1,800.00	2.1233	3,925.17	3,822.01	0.0000	4.3300	50.0000	0.0000	(0.4721)	(0.0531)	0.0000	1	(0.5252)	01/06/2025
603013.SH	12/23/2024	SDB3262179000	1,100.00	2.1233	2,396.39	2,335.67	0.0000	4.3300	50.0000	0.0000	(0.2882)	(0.0324)	0.0000	1	(0.3207)	01/06/2025
603013.SH	12/23/2024	SDB3262179000	2,100.00	2.1233	4,559.57	4,459.01	0.0000	4.3300	50.0000	0.0000	(0.5484)	(0.0619)	0.0000	1	(0.6103)	01/06/2025
603013.SH	12/23/2024	SDB3262179000	1,700.00	2.1233	3,762.31	3,609.68	0.0000	4.3300	50.0000	0.0000	(0.4525)	(0.0501)	0.0000	1	(0.5027)	01/06/2025
603013.SH	12/23/2024	SDB3262179000	6,700.00	2.1233	14,759.93	14,226.38	0.0000	4.3300	50.0000	0.0000	(1.7753)	(0.1976)	0.0000	1	(1.9729)	01/06/2025
603013.SH	12/23/2024	SDB3262179000	400.00	2.1233	875.19	849.34	0.0000	4.3300	50.0000	0.0000	(0.1053)	(0.0118)	0.0000	1	(0.1171)	01/06/2025
603013.SH	12/23/2024	SDB3262179000	2,800.00	2.1233	6,095.89	5,945.35	0.0000	4.3300	50.0000	0.0000	(0.7332)	(0.0826)	0.0000	1	(0.8158)	01/06/2025
603013.SH	12/23/2024	SDB3262179000	2,900.00	2.1233	6,292.02	6,157.69	0.0000	4.3300	50.0000	0.0000	(0.7568)	(0.0855)	0.0000	1	(0.8423)	01/06/2025
603013.SH	12/23/2024	SDB3262179000	7,600.00	2.1233	16,489.43	16,137.38	0.0000	4.3300	50.0000	0.0000	(1.9833)	(0.2241)	0.0000	1	(2.2074)	01/06/2025
603013.SH	12/23/2024	SDB3262179000	200.00	2.1233	433.93	424.67	0.0000	4.3300	50.0000	0.0000	(0.0522)	(0.0059)	0.0000	1	(0.0581)	01/06/2025
603013.SH	12/23/2024	SDB3262179000	300.00	2.1233	650.90	637.00	0.0000	4.3300	50.0000	0.0000	(0.0783)	(0.0088)	0.0000	1	(0.0871)	01/06/2025
603013.SH	12/23/2024	SDB3262179000	500.00	2.1233	1,084.83	1,061.67	0.0000	4.3300	50.0000	0.0000	(0.1305)	(0.0147)	0.0000	1	(0.1452)	01/06/2025
603013.SH	12/23/2024	SDB3262179000	100.00	2.1233	216.97	212.33	0.0000	4.3300	50.0000	0.0000	(0.0261)	(0.0029)	0.0000	1	(0.0290)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
YAPP AUTOMOTIVE SYSTEMS CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603013.SH	12/23/2024	SDB3262179000	200.00	2.1233	433.93	424.67	0.0000	4.3300	50.0000	0.0000	(0.0522)	(0.0059)	0.0000	1	(0.0581)	01/06/2025
603013.SH	12/23/2024	SDB3262179000	2,400.00	2.1233	5,207.19	5,096.02	0.0000	4.3300	50.0000	0.0000	(0.6263)	(0.0708)	0.0000	1	(0.6971)	01/06/2025
603013.SH	12/23/2024	SDB3262179000	3,700.00	2.1233	8,027.75	7,856.36	0.0000	4.3300	50.0000	0.0000	(0.9656)	(0.1091)	0.0000	1	(1.0747)	01/06/2025
603013.SH	12/23/2024	SDB3262179000	7,000.00	2.1233	15,187.63	14,863.38	0.0000	4.3300	50.0000	0.0000	(1.8267)	(0.2064)	0.0000	1	(2.0332)	01/06/2025
603013.SH	12/23/2024	SDB3262179000	500.00	2.1233	1,084.83	1,061.67	0.0000	4.3300	50.0000	0.0000	(0.1305)	(0.0147)	0.0000	1	(0.1452)	01/06/2025
603013.SH	12/23/2024	SDB3262179000	400.00	2.1233	867.86	849.34	0.0000	4.3300	50.0000	0.0000	(0.1044)	(0.0118)	0.0000	1	(0.1162)	01/06/2025
603013.SH	12/23/2024	SDB3262179000	700.00	2.1233	1,518.76	1,486.34	0.0000	4.3300	50.0000	0.0000	(0.1827)	(0.0206)	0.0000	1	(0.2033)	01/06/2025
603013.SH	12/23/2024	SDB3262179000	3,900.00	2.1233	8,461.68	8,281.03	0.0000	4.3300	50.0000	0.0000	(1.0178)	(0.1150)	0.0000	1	(1.1328)	01/06/2025
603013.SH	12/23/2024	SDB3262179000	1,500.00	2.1233	3,254.49	3,185.01	0.0000	4.3300	50.0000	0.0000	(0.3914)	(0.0442)	0.0000	1	(0.4357)	01/06/2025
603013.SH	12/23/2024	SDB3262179000	900.00	2.1233	1,952.70	1,911.01	0.0000	4.3300	50.0000	0.0000	(0.2349)	(0.0265)	0.0000	1	(0.2614)	01/06/2025
603013.SH	12/23/2024	SDB3262179000	3,500.00	2.1233	7,593.82	7,431.69	0.0000	4.3300	50.0000	0.0000	(0.9134)	(0.1032)	0.0000	1	(1.0166)	01/06/2025
603013.SH	12/23/2024	SDB3262179000	900.00	2.1233	1,952.70	1,911.01	0.0000	4.3300	50.0000	0.0000	(0.2349)	(0.0265)	0.0000	1	(0.2614)	01/06/2025
603013.SH	12/23/2024	SDB3262179000	400.00	2.1233	867.86	849.34	0.0000	4.3300	50.0000	0.0000	(0.1044)	(0.0118)	0.0000	1	(0.1162)	01/06/2025
603013.SH	12/23/2024	SDB3262179000	3,300.00	2.1233	7,159.88	7,007.02	0.0000	4.3300	50.0000	0.0000	(0.8612)	(0.0973)	0.0000	1	(0.9585)	01/06/2025
603013.SH	12/23/2024	SDB3262179000	2,400.00	2.1233	5,207.19	5,096.02	0.0000	4.3300	50.0000	0.0000	(0.6263)	(0.0708)	0.0000	1	(0.6971)	01/06/2025
603013.SH	12/20/2024	SDB3262179000	100.00	2.1119	213.95	211.19	0.0000	4.3300	50.0000	0.0000	(0.0772)	(0.0088)	0.0000	3	(0.0860)	01/06/2025
603013.SH	12/20/2024	SDB3262179000	1,300.00	2.1119	2,768.41	2,745.53	0.0000	4.3300	50.0000	0.0000	(0.9989)	(0.1144)	0.0000	3	(1.1133)	01/06/2025
603013.SH	12/20/2024	SDB3262179000	14,000.00	2.1119	30,281.61	29,567.26	0.0000	4.3300	50.0000	0.0000	(10.9266)	(1.2320)	0.0000	3	(12.1586)	01/06/2025
603013.SH	12/20/2024	SDB3262179000	3,800.00	2.1119	8,253.65	8,025.40	0.0000	4.3300	50.0000	0.0000	(2.9782)	(0.3344)	0.0000	3	(3.3126)	01/06/2025
603013.SH	12/20/2024	SDB3262179000	2,100.00	2.1119	4,537.96	4,435.09	0.0000	4.3300	50.0000	0.0000	(1.6374)	(0.1848)	0.0000	3	(1.8222)	01/06/2025
603013.SH	12/20/2024	SDB3262179000	6,700.00	2.1119	14,468.83	14,150.04	0.0000	4.3300	50.0000	0.0000	(5.2208)	(0.5896)	0.0000	3	(5.8104)	01/06/2025
603013.SH	12/20/2024	SDB3262179000	17,200.00	2.1119	37,530.21	36,325.49	0.0000	4.3300	50.0000	0.0000	(13.5422)	(1.5136)	0.0000	3	(15.0557)	01/06/2025
603013.SH	12/20/2024	SDB3262179000	1,800.00	2.1119	3,925.17	3,801.50	0.0000	4.3300	50.0000	0.0000	(1.4163)	(0.1584)	0.0000	3	(1.5747)	01/06/2025
603013.SH	12/20/2024	SDB3262179000	1,100.00	2.1119	2,396.39	2,323.14	0.0000	4.3300	50.0000	0.0000	(0.8647)	(0.0968)	0.0000	3	(0.9615)	01/06/2025
603013.SH	12/20/2024	SDB3262179000	2,100.00	2.1119	4,559.57	4,435.09	0.0000	4.3300	50.0000	0.0000	(1.6452)	(0.1848)	0.0000	3	(1.8300)	01/06/2025
603013.SH	12/20/2024	SDB3262179000	1,700.00	2.1119	3,762.31	3,590.31	0.0000	4.3300	50.0000	0.0000	(1.3576)	(0.1496)	0.0000	3	(1.5072)	01/06/2025
603013.SH	12/20/2024	SDB3262179000	6,700.00	2.1119	14,759.93	14,150.04	0.0000	4.3300	50.0000	0.0000	(5.3259)	(0.5896)	0.0000	3	(5.9155)	01/06/2025
603013.SH	12/20/2024	SDB3262179000	400.00	2.1119	875.19	844.78	0.0000	4.3300	50.0000	0.0000	(0.3158)	(0.0352)	0.0000	3	(0.3510)	01/06/2025
603013.SH	12/20/2024	SDB3262179000	2,800.00	2.1119	6,095.89	5,913.45	0.0000	4.3300	50.0000	0.0000	(2.1996)	(0.2464)	0.0000	3	(2.4460)	01/06/2025
603013.SH	12/20/2024	SDB3262179000	2,900.00	2.1119	6,292.02	6,124.65	0.0000	4.3300	50.0000	0.0000	(2.2704)	(0.2552)	0.0000	3	(2.5256)	01/06/2025
603013.SH	12/20/2024	SDB3262179000	7,600.00	2.1119	16,489.43	16,050.80	0.0000	4.3300	50.0000	0.0000	(5.9499)	(0.6688)	0.0000	3	(6.6187)	01/06/2025
603013.SH	12/20/2024	SDB3262179000	200.00	2.1119	433.93	422.39	0.0000	4.3300	50.0000	0.0000	(0.1566)	(0.0176)	0.0000	3	(0.1742)	01/06/2025
603013.SH	12/20/2024	SDB3262179000	300.00	2.1119	650.90	633.58	0.0000	4.3300	50.0000	0.0000	(0.2349)	(0.0264)	0.0000	3	(0.2613)	01/06/2025
603013.SH	12/20/2024	SDB3262179000	500.00	2.1119	1,084.83	1,055.97	0.0000	4.3300	50.0000	0.0000	(0.3914)	(0.0440)	0.0000	3	(0.4354)	01/06/2025
603013.SH	12/20/2024	SDB3262179000	100.00	2.1119	216.97	211.19	0.0000	4.3300	50.0000	0.0000	(0.0783)	(0.0088)	0.0000	3	(0.0871)	01/06/2025
603013.SH	12/20/2024	SDB3262179000	200.00	2.1119	433.93	422.39	0.0000	4.3300	50.0000	0.0000	(0.1566)	(0.0176)	0.0000	3	(0.1742)	01/06/2025
603013.SH	12/20/2024	SDB3262179000	2,400.00	2.1119	5,207.19	5,068.67	0.0000	4.3300	50.0000	0.0000	(1.8789)	(0.2112)	0.0000	3	(2.0901)	01/06/2025
603013.SH	12/20/2024	SDB3262179000	3,700.00	2.1119	8,027.75	7,814.20	0.0000	4.3300	50.0000	0.0000	(2.8967)	(0.3256)	0.0000	3	(3.2223)	01/06/2025
603013.SH	12/20/2024	SDB3262179000	7,000.00	2.1119	15,187.63	14,783.63	0.0000	4.3300	50.0000	0.0000	(5.4802)	(0.6160)	0.0000	3	(6.0962)	01/06/2025
603013.SH	12/20/2024	SDB3262179000	500.00	2.1119	1,084.83	1,055.97	0.0000	4.3300	50.0000	0.0000	(0.3914)	(0.0440)	0.0000	3	(0.4354)	01/06/2025
603013.SH	12/20/2024	SDB3262179000	400.00	2.1119	867.86	844.78	0.0000	4.3300	50.0000	0.0000	(0.3132)	(0.0352)	0.0000	3	(0.3484)	01/06/2025
603013.SH	12/20/2024	SDB3262179000	700.00	2.1119	1,518.76	1,478.36	0.0000	4.3300	50.0000	0.0000	(0.5480)	(0.0616)	0.0000	3	(0.6096)	01/06/2025
603013.SH	12/20/2024	SDB3262179000	3,900.00	2.1119	8,461.68	8,236.59	0.0000	4.3300	50.0000	0.0000	(3.0533)	(0.3432)	0.0000	3	(3.3964)	01/06/2025
603013.SH	12/20/2024	SDB3262179000	1,500.00	2.1119	3,254.49	3,167.92	0.0000	4.3300	50.0000	0.0000	(1.1743)	(0.1320)	0.0000	3	(1.3063)	01/06/2025
603013.SH	12/20/2024	SDB3262179000	900.00	2.1119	1,952.70	1,900.75	0.0000	4.3300	50.0000	0.0000	(0.7046)	(0.0792)	0.0000	3	(0.7838)	01/06/2025
603013.SH	12/20/2024	SDB3262179000	3,500.00	2.1119	7,593.82	7,391.81	0.0000	4.3300	50.0000	0.0000	(2.7401)	(0.3080)	0.0000	3	(3.0481)	01/06/2025
603013.SH	12/20/2024	SDB3262179000	900.00	2.1119	1,952.70	1,900.75	0.0000	4.3300	50.0000	0.0000	(0.7046)	(0.0792)	0.0000	3	(0.7838)	01/06/2025
603013.SH	12/20/2024	SDB3262179000	400.00	2.1119	867.86	844.78	0.0000	4.3300	50.0000	0.0000	(0.3132)	(0.0352)	0.0000	3	(0.3484)	01/06/2025
603013.SH	12/20/2024	SDB3262179000	3,300.00	2.1119	7,159.88	6,969.43	0.0000	4.3300	50.0000	0.0000	(2.5835)	(0.2904)	0.0000	3	(2.8739)	01/06/2025
603013.SH	12/20/2024	SDB3262179000	2,400.00	2.1119	5,207.19	5,068.67	0.0000	4.3300	50.0000	0.0000	(1.8789)	(0.2112)	0.0000	3	(2.0901)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
YAPP AUTOMOTIVE SYSTEMS CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603013.SH	12/19/2024	SDB3262179000	14,000.00	2.1585	30,281.61	30,219.49	0.0000	4.5800	50.0000	0.0000	(3.8525)	(0.4197)	0.0000	1	(4.2722)	01/06/2025
603013.SH	12/19/2024	SDB3262179000	3,800.00	2.1585	8,253.65	8,202.43	0.0000	4.5800	50.0000	0.0000	(1.0500)	(0.1139)	0.0000	1	(1.1640)	01/06/2025
603013.SH	12/19/2024	SDB3262179000	2,100.00	2.1585	4,537.96	4,532.92	0.0000	4.5800	50.0000	0.0000	(0.5773)	(0.0630)	0.0000	1	(0.6403)	01/06/2025
603013.SH	12/19/2024	SDB3262179000	6,700.00	2.1585	14,468.83	14,462.18	0.0000	4.5800	50.0000	0.0000	(1.8408)	(0.2009)	0.0000	1	(2.0416)	01/06/2025
603013.SH	12/19/2024	SDB3262179000	17,200.00	2.1585	37,530.21	37,126.80	0.0000	4.5800	50.0000	0.0000	(4.7747)	(0.5157)	0.0000	1	(5.2903)	01/06/2025
603013.SH	12/19/2024	SDB3262179000	1,800.00	2.1585	3,925.17	3,885.36	0.0000	4.5800	50.0000	0.0000	(0.4994)	(0.0540)	0.0000	1	(0.5533)	01/06/2025
603013.SH	12/19/2024	SDB3262179000	1,100.00	2.1585	2,396.39	2,374.39	0.0000	4.5800	50.0000	0.0000	(0.3049)	(0.0330)	0.0000	1	(0.3379)	01/06/2025
603013.SH	12/19/2024	SDB3262179000	2,100.00	2.1585	4,559.57	4,532.92	0.0000	4.5800	50.0000	0.0000	(0.5801)	(0.0630)	0.0000	1	(0.6430)	01/06/2025
603013.SH	12/19/2024	SDB3262179000	1,700.00	2.1585	3,762.31	3,669.51	0.0000	4.5800	50.0000	0.0000	(0.4786)	(0.0510)	0.0000	1	(0.5296)	01/06/2025
603013.SH	12/19/2024	SDB3262179000	6,700.00	2.1585	14,759.93	14,462.18	0.0000	4.5800	50.0000	0.0000	(1.8778)	(0.2009)	0.0000	1	(2.0787)	01/06/2025
603013.SH	12/19/2024	SDB3262179000	400.00	2.1585	875.19	863.41	0.0000	4.5800	50.0000	0.0000	(0.1113)	(0.0120)	0.0000	1	(0.1233)	01/06/2025
603013.SH	12/19/2024	SDB3262179000	2,800.00	2.1585	6,095.89	6,043.90	0.0000	4.5800	50.0000	0.0000	(0.7755)	(0.0839)	0.0000	1	(0.8595)	01/06/2025
603013.SH	12/19/2024	SDB3262179000	2,900.00	2.1585	6,292.02	6,259.75	0.0000	4.5800	50.0000	0.0000	(0.0869)	(0.0869)	0.0000	1	(0.8874)	01/06/2025
603013.SH	12/19/2024	SDB3262179000	7,600.00	2.1585	16,489.43	16,404.87	0.0000	4.5800	50.0000	0.0000	(2.0978)	(0.2278)	0.0000	1	(2.3257)	01/06/2025
603013.SH	12/19/2024	SDB3262179000	200.00	2.1585	433.93	431.71	0.0000	4.5800	50.0000	0.0000	(0.0552)	(0.0060)	0.0000	1	(0.0612)	01/06/2025
603013.SH	12/19/2024	SDB3262179000	300.00	2.1585	650.90	647.56	0.0000	4.5800	50.0000	0.0000	(0.0828)	(0.0090)	0.0000	1	(0.0918)	01/06/2025
603013.SH	12/19/2024	SDB3262179000	500.00	2.1585	1,084.83	1,079.27	0.0000	4.5800	50.0000	0.0000	(0.1380)	(0.0150)	0.0000	1	(0.1530)	01/06/2025
603013.SH	12/19/2024	SDB3262179000	100.00	2.1585	216.97	215.85	0.0000	4.5800	50.0000	0.0000	(0.0276)	(0.0030)	0.0000	1	(0.0306)	01/06/2025
603013.SH	12/19/2024	SDB3262179000	200.00	2.1585	433.93	431.71	0.0000	4.5800	50.0000	0.0000	(0.0552)	(0.0060)	0.0000	1	(0.0612)	01/06/2025
603013.SH	12/19/2024	SDB3262179000	2,400.00	2.1585	5,207.19	5,180.48	0.0000	4.5800	50.0000	0.0000	(0.6625)	(0.0720)	0.0000	1	(0.7344)	01/06/2025
603013.SH	12/19/2024	SDB3262179000	3,700.00	2.1585	8,027.75	7,986.58	0.0000	4.5800	50.0000	0.0000	(1.0213)	(0.1109)	0.0000	1	(1.1322)	01/06/2025
603013.SH	12/19/2024	SDB3262179000	7,000.00	2.1585	15,187.63	15,109.75	0.0000	4.5800	50.0000	0.0000	(1.9322)	(0.2099)	0.0000	1	(2.1421)	01/06/2025
603013.SH	12/19/2024	SDB3262179000	500.00	2.1585	1,084.83	1,079.27	0.0000	4.5800	50.0000	0.0000	(0.1380)	(0.0150)	0.0000	1	(0.1530)	01/06/2025
603013.SH	12/19/2024	SDB3262179000	400.00	2.1585	867.86	863.41	0.0000	4.5800	50.0000	0.0000	(0.1104)	(0.0120)	0.0000	1	(0.1224)	01/06/2025
603013.SH	12/19/2024	SDB3262179000	700.00	2.1585	1,518.76	1,510.97	0.0000	4.5800	50.0000	0.0000	(0.1932)	(0.0210)	0.0000	1	(0.2142)	01/06/2025
603013.SH	12/19/2024	SDB3262179000	3,900.00	2.1585	8,461.68	8,418.29	0.0000	4.5800	50.0000	0.0000	(1.0765)	(0.1169)	0.0000	1	(1.1934)	01/06/2025
603013.SH	12/19/2024	SDB3262179000	1,500.00	2.1585	3,254.49	3,237.80	0.0000	4.5800	50.0000	0.0000	(0.4140)	(0.0450)	0.0000	1	(0.4590)	01/06/2025
603013.SH	12/19/2024	SDB3262179000	900.00	2.1585	1,952.70	1,942.68	0.0000	4.5800	50.0000	0.0000	(0.2484)	(0.0270)	0.0000	1	(0.2754)	01/06/2025
603013.SH	12/19/2024	SDB3262179000	3,500.00	2.1585	7,593.82	7,554.87	0.0000	4.5800	50.0000	0.0000	(0.9661)	(0.1049)	0.0000	1	(1.0710)	01/06/2025
603013.SH	12/19/2024	SDB3262179000	900.00	2.1585	1,952.70	1,942.68	0.0000	4.5800	50.0000	0.0000	(0.2484)	(0.0270)	0.0000	1	(0.2754)	01/06/2025
603013.SH	12/19/2024	SDB3262179000	400.00	2.1585	867.86	863.41	0.0000	4.5800	50.0000	0.0000	(0.1104)	(0.0120)	0.0000	1	(0.1224)	01/06/2025
603013.SH	12/19/2024	SDB3262179000	3,300.00	2.1585	7,159.88	7,123.17	0.0000	4.5800	50.0000	0.0000	(0.9109)	(0.0989)	0.0000	1	(1.0098)	01/06/2025
603013.SH	12/19/2024	SDB3262179000	2,400.00	2.1585	5,207.19	5,180.48	0.0000	4.5800	50.0000	0.0000	(0.6625)	(0.0720)	0.0000	1	(0.7344)	01/06/2025
603013.SH	12/18/2024	SDB3262179000	2,100.00	2.1582	4,537.96	4,532.11	0.0000	4.5800	50.0000	0.0000	(0.5773)	(0.0629)	0.0000	1	(0.6403)	01/06/2025
603013.SH	12/18/2024	SDB3262179000	6,700.00	2.1582	14,468.83	14,459.60	0.0000	4.5800	50.0000	0.0000	(1.8408)	(0.2008)	0.0000	1	(2.0416)	01/06/2025
603013.SH	12/18/2024	SDB3262179000	17,200.00	2.1582	37,530.21	37,120.18	0.0000	4.5800	50.0000	0.0000	(4.7747)	(0.5156)	0.0000	1	(5.2902)	01/06/2025
603013.SH	12/18/2024	SDB3262179000	1,800.00	2.1582	3,925.17	3,884.67	0.0000	4.5800	50.0000	0.0000	(0.4994)	(0.0540)	0.0000	1	(0.5533)	01/06/2025
603013.SH	12/18/2024	SDB3262179000	1,100.00	2.1582	2,396.39	2,373.97	0.0000	4.5800	50.0000	0.0000	(0.3049)	(0.0330)	0.0000	1	(0.3378)	01/06/2025
603013.SH	12/18/2024	SDB3262179000	2,100.00	2.1582	4,559.57	4,532.11	0.0000	4.5800	50.0000	0.0000	(0.5801)	(0.0629)	0.0000	1	(0.6430)	01/06/2025
603013.SH	12/18/2024	SDB3262179000	1,700.00	2.1582	3,762.31	3,668.86	0.0000	4.5800	50.0000	0.0000	(0.4786)	(0.0510)	0.0000	1	(0.5296)	01/06/2025
603013.SH	12/18/2024	SDB3262179000	6,700.00	2.1582	14,759.93	14,459.60	0.0000	4.5800	50.0000	0.0000	(1.8778)	(0.2008)	0.0000	1	(2.0786)	01/06/2025
603013.SH	12/18/2024	SDB3262179000	400.00	2.1582	875.19	863.26	0.0000	4.5800	50.0000	0.0000	(0.1113)	(0.0120)	0.0000	1	(0.1233)	01/06/2025
603013.SH	12/18/2024	SDB3262179000	2,800.00	2.1582	6,095.89	6,042.82	0.0000	4.5800	50.0000	0.0000	(0.7755)	(0.0839)	0.0000	1	(0.8595)	01/06/2025
603013.SH	12/18/2024	SDB3262179000	2,900.00	2.1582	6,292.02	6,258.64	0.0000	4.5800	50.0000	0.0000	(0.8005)	(0.0869)	0.0000	1	(0.8874)	01/06/2025
603013.SH	12/18/2024	SDB3262179000	7,600.00	2.1582	16,489.43	16,401.94	0.0000	4.5800	50.0000	0.0000	(2.0978)	(0.2278)	0.0000	1	(2.3256)	01/06/2025
603013.SH	12/18/2024	SDB3262179000	200.00	2.1582	433.93	431.63	0.0000	4.5800	50.0000	0.0000	(0.0552)	(0.0060)	0.0000	1	(0.0612)	01/06/2025
603013.SH	12/18/2024	SDB3262179000	300.00	2.1582	650.90	647.45	0.0000	4.5800	50.0000	0.0000	(0.0828)	(0.0090)	0.0000	1	(0.0918)	01/06/2025
603013.SH	12/18/2024	SDB3262179000	500.00	2.1582	1,084.83	1,079.08	0.0000	4.5800	50.0000	0.0000	(0.1380)	(0.0150)	0.0000	1	(0.1530)	01/06/2025
603013.SH	12/18/2024	SDB3262179000	100.00	2.1582	216.97	215.81	0.0000	4.5800	50.0000	0.0000	(0.0276)	(0.0030)	0.0000	1	(0.0306)	01/06/2025
603013.SH	12/18/2024	SDB3262179000	200.00	2.1582	433.93	431.63	0.0000	4.5800	50.0000	0.0000	(0.0552)	(0.0060)	0.0000	1	(0.0612)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
YAPP AUTOMOTIVE SYSTEMS CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603013.SH	12/18/2024	SDB3262179000	2,400.00	2.1582	5,207.19	5,179.56	0.0000	4.5800	50.0000	0.0000	(0.6625)	(0.0719)	0.0000	1	(0.7344)	01/06/2025
603013.SH	12/18/2024	SDB3262179000	3,700.00	2.1582	8,027.75	7,985.16	0.0000	4.5800	50.0000	0.0000	(1.0213)	(0.1109)	0.0000	1	(1.1322)	01/06/2025
603013.SH	12/18/2024	SDB3262179000	7,000.00	2.1582	15,187.63	15,107.05	0.0000	4.5800	50.0000	0.0000	(1.9322)	(0.2098)	0.0000	1	(2.1420)	01/06/2025
603013.SH	12/18/2024	SDB3262179000	500.00	2.1582	1,084.83	1,079.08	0.0000	4.5800	50.0000	0.0000	(0.1380)	(0.0150)	0.0000	1	(0.1530)	01/06/2025
603013.SH	12/18/2024	SDB3262179000	400.00	2.1582	867.86	863.26	0.0000	4.5800	50.0000	0.0000	(0.1104)	(0.0120)	0.0000	1	(0.1224)	01/06/2025
603013.SH	12/18/2024	SDB3262179000	700.00	2.1582	1,518.76	1,510.70	0.0000	4.5800	50.0000	0.0000	(0.1932)	(0.0210)	0.0000	1	(0.2142)	01/06/2025
603013.SH	12/18/2024	SDB3262179000	3,900.00	2.1582	8,461.68	8,416.78	0.0000	4.5800	50.0000	0.0000	(1.0765)	(0.1169)	0.0000	1	(1.1934)	01/06/2025
603013.SH	12/18/2024	SDB3262179000	1,500.00	2.1582	3,254.49	3,237.22	0.0000	4.5800	50.0000	0.0000	(0.4140)	(0.0450)	0.0000	1	(0.4590)	01/06/2025
603013.SH	12/18/2024	SDB3262179000	900.00	2.1582	1,952.70	1,942.34	0.0000	4.5800	50.0000	0.0000	(0.2484)	(0.0270)	0.0000	1	(0.2754)	01/06/2025
603013.SH	12/18/2024	SDB3262179000	3,500.00	2.1582	7,593.82	7,553.52	0.0000	4.5800	50.0000	0.0000	(0.9661)	(0.1049)	0.0000	1	(1.0710)	01/06/2025
603013.SH	12/18/2024	SDB3262179000	900.00	2.1582	1,952.70	1,942.34	0.0000	4.5800	50.0000	0.0000	(0.2484)	(0.0270)	0.0000	1	(0.2754)	01/06/2025
603013.SH	12/18/2024	SDB3262179000	400.00	2.1582	867.86	863.26	0.0000	4.5800	50.0000	0.0000	(0.1104)	(0.0120)	0.0000	1	(0.1224)	01/06/2025
603013.SH	12/18/2024	SDB3262179000	3,300.00	2.1582	7,159.88	7,121.90	0.0000	4.5800	50.0000	0.0000	(0.9109)	(0.0989)	0.0000	1	(1.0098)	01/06/2025
603013.SH	12/18/2024	SDB3262179000	2,400.00	2.1582	5,207.19	5,179.56	0.0000	4.5800	50.0000	0.0000	(0.6625)	(0.0719)	0.0000	1	(0.7344)	01/06/2025
603013.SH	12/17/2024	SDB3262179000	17,200.00	2.1937	37,530.21	37,732.22	0.0000	4.5800	50.0000	0.0000	(4.7747)	(0.5241)	0.0000	1	(5.2987)	01/06/2025
603013.SH	12/17/2024	SDB3262179000	1,800.00	2.1937	3,925.17	3,948.72	0.0000	4.5800	50.0000	0.0000	(0.4994)	(0.0548)	0.0000	1	(0.5542)	01/06/2025
603013.SH	12/17/2024	SDB3262179000	1,100.00	2.1937	2,396.39	2,413.11	0.0000	4.5800	50.0000	0.0000	(0.3049)	(0.0335)	0.0000	1	(0.3384)	01/06/2025
603013.SH	12/17/2024	SDB3262179000	2,100.00	2.1937	4,559.57	4,606.84	0.0000	4.5800	50.0000	0.0000	(0.5801)	(0.0640)	0.0000	1	(0.6441)	01/06/2025
603013.SH	12/17/2024	SDB3262179000	1,700.00	2.1937	3,762.31	3,729.35	0.0000	4.5800	50.0000	0.0000	(0.4786)	(0.0518)	0.0000	1	(0.5304)	01/06/2025
603013.SH	12/17/2024	SDB3262179000	6,700.00	2.1937	14,759.93	14,698.02	0.0000	4.5800	50.0000	0.0000	(1.8778)	(0.2041)	0.0000	1	(2.0819)	01/06/2025
603013.SH	12/17/2024	SDB3262179000	400.00	2.1937	875.19	877.49	0.0000	4.5800	50.0000	0.0000	(0.1113)	(0.0122)	0.0000	1	(0.1235)	01/06/2025
603013.SH	12/17/2024	SDB3262179000	2,800.00	2.1937	6,095.89	6,142.46	0.0000	4.5800	50.0000	0.0000	(0.7755)	(0.0853)	0.0000	1	(0.8608)	01/06/2025
603013.SH	12/17/2024	SDB3262179000	2,900.00	2.1937	6,292.02	6,361.83	0.0000	4.5800	50.0000	0.0000	(0.8005)	(0.0884)	0.0000	1	(0.8888)	01/06/2025
603013.SH	12/17/2024	SDB3262179000	7,600.00	2.1937	16,489.43	16,672.38	0.0000	4.5800	50.0000	0.0000	(2.0978)	(0.2316)	0.0000	1	(2.3294)	01/06/2025
603013.SH	12/17/2024	SDB3262179000	200.00	2.1937	433.93	438.75	0.0000	4.5800	50.0000	0.0000	(0.0552)	(0.0061)	0.0000	1	(0.0613)	01/06/2025
603013.SH	12/17/2024	SDB3262179000	300.00	2.1937	650.90	658.12	0.0000	4.5800	50.0000	0.0000	(0.0828)	(0.0091)	0.0000	1	(0.0919)	01/06/2025
603013.SH	12/17/2024	SDB3262179000	500.00	2.1937	1,084.83	1,096.87	0.0000	4.5800	50.0000	0.0000	(0.1380)	(0.0152)	0.0000	1	(0.1532)	01/06/2025
603013.SH	12/17/2024	SDB3262179000	100.00	2.1937	216.97	219.37	0.0000	4.5800	50.0000	0.0000	(0.0276)	(0.0030)	0.0000	1	(0.0306)	01/06/2025
603013.SH	12/17/2024	SDB3262179000	200.00	2.1937	433.93	438.75	0.0000	4.5800	50.0000	0.0000	(0.0552)	(0.0061)	0.0000	1	(0.0613)	01/06/2025
603013.SH	12/17/2024	SDB3262179000	2,400.00	2.1937	5,207.19	5,264.96	0.0000	4.5800	50.0000	0.0000	(0.6625)	(0.0731)	0.0000	1	(0.7356)	01/06/2025
603013.SH	12/17/2024	SDB3262179000	3,700.00	2.1937	8,027.75	8,116.82	0.0000	4.5800	50.0000	0.0000	(1.0213)	(0.1127)	0.0000	1	(1.1340)	01/06/2025
603013.SH	12/17/2024	SDB3262179000	7,000.00	2.1937	15,187.63	15,356.14	0.0000	4.5800	50.0000	0.0000	(1.9322)	(0.2133)	0.0000	1	(2.1455)	01/06/2025
603013.SH	12/17/2024	SDB3262179000	500.00	2.1937	1,084.83	1,096.87	0.0000	4.5800	50.0000	0.0000	(0.1380)	(0.0152)	0.0000	1	(0.1532)	01/06/2025
603013.SH	12/17/2024	SDB3262179000	400.00	2.1937	867.86	877.49	0.0000	4.5800	50.0000	0.0000	(0.1104)	(0.0122)	0.0000	1	(0.1226)	01/06/2025
603013.SH	12/17/2024	SDB3262179000	700.00	2.1937	1,518.76	1,535.61	0.0000	4.5800	50.0000	0.0000	(0.1932)	(0.0213)	0.0000	1	(0.2145)	01/06/2025
603013.SH	12/17/2024	SDB3262179000	3,900.00	2.1937	8,461.68	8,555.56	0.0000	4.5800	50.0000	0.0000	(1.0765)	(0.1188)	0.0000	1	(1.1953)	01/06/2025
603013.SH	12/17/2024	SDB3262179000	1,500.00	2.1937	3,254.49	3,290.60	0.0000	4.5800	50.0000	0.0000	(0.4140)	(0.0457)	0.0000	1	(0.4597)	01/06/2025
603013.SH	12/17/2024	SDB3262179000	900.00	2.1937	1,952.70	1,974.36	0.0000	4.5800	50.0000	0.0000	(0.2484)	(0.0274)	0.0000	1	(0.2758)	01/06/2025
603013.SH	12/17/2024	SDB3262179000	3,500.00	2.1937	7,593.82	7,678.07	0.0000	4.5800	50.0000	0.0000	(0.9661)	(0.1066)	0.0000	1	(1.0727)	01/06/2025
603013.SH	12/17/2024	SDB3262179000	900.00	2.1937	1,952.70	1,974.36	0.0000	4.5800	50.0000	0.0000	(0.2484)	(0.0274)	0.0000	1	(0.2758)	01/06/2025
603013.SH	12/17/2024	SDB3262179000	400.00	2.1937	867.86	877.49	0.0000	4.5800	50.0000	0.0000	(0.1104)	(0.0122)	0.0000	1	(0.1226)	01/06/2025
603013.SH	12/17/2024	SDB3262179000	3,300.00	2.1937	7,159.88	7,239.32	0.0000	4.5800	50.0000	0.0000	(0.9109)	(0.1005)	0.0000	1	(1.0114)	01/06/2025
603013.SH	12/17/2024	SDB3262179000	2,400.00	2.1937	5,207.19	5,264.96	0.0000	4.5800	50.0000	0.0000	(0.6625)	(0.0731)	0.0000	1	(0.7356)	01/06/2025
603013.SH	12/16/2024	SDB3262179000	1,100.00	2.1883	2,396.39	2,407.17	0.0000	4.5800	50.0000	0.0000	(0.3049)	(0.0334)	0.0000	1	(0.3383)	01/06/2025
603013.SH	12/16/2024	SDB3262179000	2,100.00	2.1883	4,559.57	4,595.51	0.0000	4.5800	50.0000	0.0000	(0.5801)	(0.0638)	0.0000	1	(0.6439)	01/06/2025
603013.SH	12/16/2024	SDB3262179000	1,700.00	2.1883	3,762.31	3,720.17	0.0000	4.5800	50.0000	0.0000	(0.4786)	(0.0517)	0.0000	1	(0.5303)	01/06/2025
603013.SH	12/16/2024	SDB3262179000	6,700.00	2.1883	14,759.93	14,661.86	0.0000	4.5800	50.0000	0.0000	(1.8778)	(0.2036)	0.0000	1	(2.0814)	01/06/2025
603013.SH	12/16/2024	SDB3262179000	400.00	2.1883	875.19	875.34	0.0000	4.5800	50.0000	0.0000	(0.1113)	(0.0122)	0.0000	1	(0.1235)	01/06/2025
603013.SH	12/16/2024	SDB3262179000	2,800.00	2.1883	6,095.89	6,127.35	0.0000	4.5800	50.0000	0.0000	(0.7755)	(0.0851)	0.0000	1	(0.8606)	01/06/2025
603013.SH	12/16/2024	SDB3262179000	2,900.00	2.1883	6,292.02	6,346.18	0.0000	4.5800	50.0000	0.0000	(0.8005)	(0.0881)	0.0000	1	(0.8886)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
YAPP AUTOMOTIVE SYSTEMS CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603013.SH	12/16/2024	SDB3262179000	7,600.00	2.1883	16,489.43	16,631.37	0.0000	4.5800	50.0000	0.0000	(2.0978)	(0.2310)	0.0000	1	(2.3288)	01/06/2025
603013.SH	12/16/2024	SDB3262179000	200.00	2.1883	433.93	437.67	0.0000	4.5800	50.0000	0.0000	(0.0552)	(0.0061)	0.0000	1	(0.0613)	01/06/2025
603013.SH	12/16/2024	SDB3262179000	300.00	2.1883	650.90	656.50	0.0000	4.5800	50.0000	0.0000	(0.0828)	(0.0091)	0.0000	1	(0.0919)	01/06/2025
603013.SH	12/16/2024	SDB3262179000	500.00	2.1883	1,084.83	1,094.17	0.0000	4.5800	50.0000	0.0000	(0.1380)	(0.0152)	0.0000	1	(0.1532)	01/06/2025
603013.SH	12/16/2024	SDB3262179000	100.00	2.1883	216.97	218.83	0.0000	4.5800	50.0000	0.0000	(0.0276)	(0.0030)	0.0000	1	(0.0306)	01/06/2025
603013.SH	12/16/2024	SDB3262179000	200.00	2.1883	433.93	437.67	0.0000	4.5800	50.0000	0.0000	(0.0552)	(0.0061)	0.0000	1	(0.0613)	01/06/2025
603013.SH	12/16/2024	SDB3262179000	2,400.00	2.1883	5,207.19	5,252.01	0.0000	4.5800	50.0000	0.0000	(0.6625)	(0.0729)	0.0000	1	(0.7354)	01/06/2025
603013.SH	12/16/2024	SDB3262179000	3,700.00	2.1883	8,027.75	8,096.85	0.0000	4.5800	50.0000	0.0000	(1.0213)	(0.1125)	0.0000	1	(1.1338)	01/06/2025
603013.SH	12/16/2024	SDB3262179000	7,000.00	2.1883	15,187.63	15,318.37	0.0000	4.5800	50.0000	0.0000	(1.9322)	(0.2128)	0.0000	1	(2.1450)	01/06/2025
603013.SH	12/16/2024	SDB3262179000	500.00	2.1883	1,084.83	1,094.17	0.0000	4.5800	50.0000	0.0000	(0.1380)	(0.0152)	0.0000	1	(0.1532)	01/06/2025
603013.SH	12/16/2024	SDB3262179000	400.00	2.1883	867.86	875.34	0.0000	4.5800	50.0000	0.0000	(0.1104)	(0.0122)	0.0000	1	(0.1226)	01/06/2025
603013.SH	12/16/2024	SDB3262179000	700.00	2.1883	1,518.76	1,531.84	0.0000	4.5800	50.0000	0.0000	(0.1932)	(0.0213)	0.0000	1	(0.2145)	01/06/2025
603013.SH	12/16/2024	SDB3262179000	3,900.00	2.1883	8,461.68	8,534.52	0.0000	4.5800	50.0000	0.0000	(1.0765)	(0.1185)	0.0000	1	(1.1950)	01/06/2025
603013.SH	12/16/2024	SDB3262179000	1,500.00	2.1883	3,254.49	3,282.51	0.0000	4.5800	50.0000	0.0000	(0.4140)	(0.0456)	0.0000	1	(0.4596)	01/06/2025
603013.SH	12/16/2024	SDB3262179000	900.00	2.1883	1,952.70	1,969.50	0.0000	4.5800	50.0000	0.0000	(0.2484)	(0.0274)	0.0000	1	(0.2758)	01/06/2025
603013.SH	12/16/2024	SDB3262179000	3,500.00	2.1883	7,593.82	7,659.18	0.0000	4.5800	50.0000	0.0000	(0.9661)	(0.1064)	0.0000	1	(1.0725)	01/06/2025
603013.SH	12/16/2024	SDB3262179000	900.00	2.1883	1,952.70	1,969.50	0.0000	4.5800	50.0000	0.0000	(0.2484)	(0.0274)	0.0000	1	(0.2758)	01/06/2025
603013.SH	12/16/2024	SDB3262179000	400.00	2.1883	867.86	875.34	0.0000	4.5800	50.0000	0.0000	(0.1104)	(0.0122)	0.0000	1	(0.1226)	01/06/2025
603013.SH	12/16/2024	SDB3262179000	3,300.00	2.1883	7,159.88	7,221.52	0.0000	4.5800	50.0000	0.0000	(0.9109)	(0.1003)	0.0000	1	(1.0112)	01/06/2025
603013.SH	12/16/2024	SDB3262179000	2,400.00	2.1883	5,207.19	5,252.01	0.0000	4.5800	50.0000	0.0000	(0.6625)	(0.0729)	0.0000	1	(0.7354)	01/06/2025
603013.SH	12/13/2024	SDB3262179000	1,700.00	2.1784	3,762.31	3,703.33	0.0000	4.5800	50.0000	0.0000	(1.4359)	(0.1543)	0.0000	3	(1.5903)	01/06/2025
603013.SH	12/13/2024	SDB3262179000	6,700.00	2.1784	14,759.93	14,595.48	0.0000	4.5800	50.0000	0.0000	(5.6334)	(0.6081)	0.0000	3	(6.2415)	01/06/2025
603013.SH	12/13/2024	SDB3262179000	400.00	2.1784	875.19	871.37	0.0000	4.5800	50.0000	0.0000	(0.3340)	(0.0363)	0.0000	3	(0.3703)	01/06/2025
603013.SH	12/13/2024	SDB3262179000	2,800.00	2.1784	6,095.89	6,099.60	0.0000	4.5800	50.0000	0.0000	(2.3266)	(0.2542)	0.0000	3	(2.5807)	01/06/2025
603013.SH	12/13/2024	SDB3262179000	2,900.00	2.1784	6,292.02	6,317.45	0.0000	4.5800	50.0000	0.0000	(2.4015)	(0.2632)	0.0000	3	(2.6647)	01/06/2025
603013.SH	12/13/2024	SDB3262179000	7,600.00	2.1784	16,489.43	16,556.07	0.0000	4.5800	50.0000	0.0000	(6.2935)	(0.6898)	0.0000	3	(6.9833)	01/06/2025
603013.SH	12/13/2024	SDB3262179000	200.00	2.1784	433.93	435.69	0.0000	4.5800	50.0000	0.0000	(0.1656)	(0.0182)	0.0000	3	(0.1838)	01/06/2025
603013.SH	12/13/2024	SDB3262179000	300.00	2.1784	650.90	653.53	0.0000	4.5800	50.0000	0.0000	(0.2484)	(0.0272)	0.0000	3	(0.2757)	01/06/2025
603013.SH	12/13/2024	SDB3262179000	500.00	2.1784	1,084.83	1,089.21	0.0000	4.5800	50.0000	0.0000	(0.4140)	(0.0454)	0.0000	3	(0.4594)	01/06/2025
603013.SH	12/13/2024	SDB3262179000	100.00	2.1784	216.97	217.84	0.0000	4.5800	50.0000	0.0000	(0.0828)	(0.0091)	0.0000	3	(0.0919)	01/06/2025
603013.SH	12/13/2024	SDB3262179000	200.00	2.1784	433.93	435.69	0.0000	4.5800	50.0000	0.0000	(0.1656)	(0.0182)	0.0000	3	(0.1838)	01/06/2025
603013.SH	12/13/2024	SDB3262179000	2,400.00	2.1784	5,207.19	5,228.23	0.0000	4.5800	50.0000	0.0000	(1.9874)	(0.2178)	0.0000	3	(2.2053)	01/06/2025
603013.SH	12/13/2024	SDB3262179000	3,700.00	2.1784	8,027.75	8,060.19	0.0000	4.5800	50.0000	0.0000	(3.0639)	(0.3358)	0.0000	3	(3.3998)	01/06/2025
603013.SH	12/13/2024	SDB3262179000	7,000.00	2.1784	15,187.63	15,249.01	0.0000	4.5800	50.0000	0.0000	(5.7966)	(0.6354)	0.0000	3	(6.4320)	01/06/2025
603013.SH	12/13/2024	SDB3262179000	500.00	2.1784	1,084.83	1,089.21	0.0000	4.5800	50.0000	0.0000	(0.4140)	(0.0454)	0.0000	3	(0.4594)	01/06/2025
603013.SH	12/13/2024	SDB3262179000	400.00	2.1784	867.86	871.37	0.0000	4.5800	50.0000	0.0000	(0.3312)	(0.0363)	0.0000	3	(0.3675)	01/06/2025
603013.SH	12/13/2024	SDB3262179000	700.00	2.1784	1,518.76	1,524.90	0.0000	4.5800	50.0000	0.0000	(0.5797)	(0.0635)	0.0000	3	(0.6432)	01/06/2025
603013.SH	12/13/2024	SDB3262179000	3,900.00	2.1784	8,461.68	8,495.88	0.0000	4.5800	50.0000	0.0000	(3.2295)	(0.3540)	0.0000	3	(3.5835)	01/06/2025
603013.SH	12/13/2024	SDB3262179000	1,500.00	2.1784	3,254.49	3,267.64	0.0000	4.5800	50.0000	0.0000	(1.2421)	(0.1362)	0.0000	3	(1.3783)	01/06/2025
603013.SH	12/13/2024	SDB3262179000	900.00	2.1784	1,952.70	1,960.59	0.0000	4.5800	50.0000	0.0000	(0.7453)	(0.0817)	0.0000	3	(0.8270)	01/06/2025
603013.SH	12/13/2024	SDB3262179000	3,500.00	2.1784	7,593.82	7,624.51	0.0000	4.5800	50.0000	0.0000	(2.8983)	(0.3177)	0.0000	3	(3.2160)	01/06/2025
603013.SH	12/13/2024	SDB3262179000	900.00	2.1784	1,952.70	1,960.59	0.0000	4.5800	50.0000	0.0000	(0.7453)	(0.0817)	0.0000	3	(0.8270)	01/06/2025
603013.SH	12/13/2024	SDB3262179000	400.00	2.1784	867.86	871.37	0.0000	4.5800	50.0000	0.0000	(0.3312)	(0.0363)	0.0000	3	(0.3675)	01/06/2025
603013.SH	12/13/2024	SDB3262179000	3,300.00	2.1784	7,159.88	7,188.82	0.0000	4.5800	50.0000	0.0000	(2.7327)	(0.2995)	0.0000	3	(3.0322)	01/06/2025
603013.SH	12/13/2024	SDB3262179000	2,400.00	2.1784	5,207.19	5,228.23	0.0000	4.5800	50.0000	0.0000	(1.9874)	(0.2178)	0.0000	3	(2.2053)	01/06/2025
603013.SH	12/12/2024	SDB3262179000	400.00	2.1751	875.19	870.03	0.0000	4.5800	50.0000	0.0000	(0.1113)	(0.0121)	0.0000	1	(0.1234)	01/06/2025
603013.SH	12/12/2024	SDB3262179000	2,800.00	2.1751	6,095.89	6,090.21	0.0000	4.5800	50.0000	0.0000	(0.7755)	(0.0846)	0.0000	1	(0.8601)	01/06/2025
603013.SH	12/12/2024	SDB3262179000	2,900.00	2.1751	6,292.02	6,307.72	0.0000	4.5800	50.0000	0.0000	(0.8005)	(0.0876)	0.0000	1	(0.8881)	01/06/2025
603013.SH	12/12/2024	SDB3262179000	7,600.00	2.1751	16,489.43	16,530.58	0.0000	4.5800	50.0000	0.0000	(2.0978)	(0.2296)	0.0000	1	(2.3274)	01/06/2025
603013.SH	12/12/2024	SDB3262179000	200.00	2.1751	433.93	435.02	0.0000	4.5800	50.0000	0.0000	(0.0552)	(0.0060)	0.0000	1	(0.0612)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
YAPP AUTOMOTIVE SYSTEMS CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603013.SH	12/12/2024	SDB3262179000	300.00	2.1751	650.90	652.52	0.0000	4.5800	50.0000	0.0000	(0.0828)	(0.0091)	0.0000	1	(0.0919)	01/06/2025
603013.SH	12/12/2024	SDB3262179000	500.00	2.1751	1,084.83	1,087.54	0.0000	4.5800	50.0000	0.0000	(0.1380)	(0.0151)	0.0000	1	(0.1531)	01/06/2025
603013.SH	12/12/2024	SDB3262179000	100.00	2.1751	216.97	217.51	0.0000	4.5800	50.0000	0.0000	(0.0276)	(0.0030)	0.0000	1	(0.0306)	01/06/2025
603013.SH	12/12/2024	SDB3262179000	200.00	2.1751	433.93	435.02	0.0000	4.5800	50.0000	0.0000	(0.0552)	(0.0060)	0.0000	1	(0.0612)	01/06/2025
603013.SH	12/12/2024	SDB3262179000	2,400.00	2.1751	5,207.19	5,220.18	0.0000	4.5800	50.0000	0.0000	(0.6625)	(0.0725)	0.0000	1	(0.7350)	01/06/2025
603013.SH	12/12/2024	SDB3262179000	3,700.00	2.1751	8,027.75	8,047.78	0.0000	4.5800	50.0000	0.0000	(1.0213)	(0.1118)	0.0000	1	(1.1331)	01/06/2025
603013.SH	12/12/2024	SDB3262179000	7,000.00	2.1751	15,187.63	15,225.53	0.0000	4.5800	50.0000	0.0000	(1.9322)	(0.2115)	0.0000	1	(2.1437)	01/06/2025
603013.SH	12/12/2024	SDB3262179000	500.00	2.1751	1,084.83	1,087.54	0.0000	4.5800	50.0000	0.0000	(0.1380)	(0.0151)	0.0000	1	(0.1531)	01/06/2025
603013.SH	12/12/2024	SDB3262179000	400.00	2.1751	867.86	870.03	0.0000	4.5800	50.0000	0.0000	(0.1104)	(0.0121)	0.0000	1	(0.1225)	01/06/2025
603013.SH	12/12/2024	SDB3262179000	700.00	2.1751	1,518.76	1,522.55	0.0000	4.5800	50.0000	0.0000	(0.1932)	(0.0211)	0.0000	1	(0.2144)	01/06/2025
603013.SH	12/12/2024	SDB3262179000	3,900.00	2.1751	8,461.68	8,482.80	0.0000	4.5800	50.0000	0.0000	(1.0765)	(0.1178)	0.0000	1	(1.1943)	01/06/2025
603013.SH	12/12/2024	SDB3262179000	1,500.00	2.1751	3,254.49	3,262.61	0.0000	4.5800	50.0000	0.0000	(0.4140)	(0.0453)	0.0000	1	(0.4594)	01/06/2025
603013.SH	12/12/2024	SDB3262179000	900.00	2.1751	1,952.70	1,957.57	0.0000	4.5800	50.0000	0.0000	(0.2484)	(0.0272)	0.0000	1	(0.2756)	01/06/2025
603013.SH	12/12/2024	SDB3262179000	3,500.00	2.1751	7,593.82	7,612.77	0.0000	4.5800	50.0000	0.0000	(0.9661)	(0.1057)	0.0000	1	(1.0718)	01/06/2025
603013.SH	12/12/2024	SDB3262179000	900.00	2.1751	1,952.70	1,957.57	0.0000	4.5800	50.0000	0.0000	(0.2484)	(0.0272)	0.0000	1	(0.2756)	01/06/2025
603013.SH	12/12/2024	SDB3262179000	400.00	2.1751	867.86	870.03	0.0000	4.5800	50.0000	0.0000	(0.1104)	(0.0121)	0.0000	1	(0.1225)	01/06/2025
603013.SH	12/12/2024	SDB3262179000	3,300.00	2.1751	7,159.88	7,177.75	0.0000	4.5800	50.0000	0.0000	(0.9109)	(0.0997)	0.0000	1	(1.0106)	01/06/2025
603013.SH	12/12/2024	SDB3262179000	2,400.00	2.1751	5,207.19	5,220.18	0.0000	4.5800	50.0000	0.0000	(0.6625)	(0.0725)	0.0000	1	(0.7350)	01/06/2025
603013.SH	12/11/2024	SDB3262179000	2,900.00	2.1960	6,292.02	6,368.32	0.0000	4.5800	50.0000	0.0000	(0.8005)	(0.0884)	0.0000	1	(0.8889)	01/06/2025
603013.SH	12/11/2024	SDB3262179000	7,600.00	2.1960	16,489.43	16,689.39	0.0000	4.5800	50.0000	0.0000	(2.0978)	(0.2318)	0.0000	1	(2.3296)	01/06/2025
603013.SH	12/11/2024	SDB3262179000	200.00	2.1960	433.93	439.19	0.0000	4.5800	50.0000	0.0000	(0.0552)	(0.0061)	0.0000	1	(0.0613)	01/06/2025
603013.SH	12/11/2024	SDB3262179000	300.00	2.1960	650.90	658.79	0.0000	4.5800	50.0000	0.0000	(0.0828)	(0.0091)	0.0000	1	(0.0920)	01/06/2025
603013.SH	12/11/2024	SDB3262179000	500.00	2.1960	1,084.83	1,097.99	0.0000	4.5800	50.0000	0.0000	(0.1380)	(0.0152)	0.0000	1	(0.1533)	01/06/2025
603013.SH	12/11/2024	SDB3262179000	100.00	2.1960	216.97	219.60	0.0000	4.5800	50.0000	0.0000	(0.0276)	(0.0030)	0.0000	1	(0.0307)	01/06/2025
603013.SH	12/11/2024	SDB3262179000	200.00	2.1960	433.93	439.19	0.0000	4.5800	50.0000	0.0000	(0.0552)	(0.0061)	0.0000	1	(0.0613)	01/06/2025
603013.SH	12/11/2024	SDB3262179000	2,400.00	2.1960	5,207.19	5,270.33	0.0000	4.5800	50.0000	0.0000	(0.6625)	(0.0732)	0.0000	1	(0.7357)	01/06/2025
603013.SH	12/11/2024	SDB3262179000	3,700.00	2.1960	8,027.75	8,125.10	0.0000	4.5800	50.0000	0.0000	(1.0213)	(0.1128)	0.0000	1	(1.1342)	01/06/2025
603013.SH	12/11/2024	SDB3262179000	7,000.00	2.1960	15,187.63	15,371.80	0.0000	4.5800	50.0000	0.0000	(1.9322)	(0.2135)	0.0000	1	(2.1457)	01/06/2025
603013.SH	12/11/2024	SDB3262179000	500.00	2.1960	1,084.83	1,097.99	0.0000	4.5800	50.0000	0.0000	(0.1380)	(0.0152)	0.0000	1	(0.1533)	01/06/2025
603013.SH	12/11/2024	SDB3262179000	400.00	2.1960	867.86	878.39	0.0000	4.5800	50.0000	0.0000	(0.1104)	(0.0122)	0.0000	1	(0.1226)	01/06/2025
603013.SH	12/11/2024	SDB3262179000	700.00	2.1960	1,518.76	1,537.18	0.0000	4.5800	50.0000	0.0000	(0.1932)	(0.0213)	0.0000	1	(0.2146)	01/06/2025
603013.SH	12/11/2024	SDB3262179000	3,900.00	2.1960	8,461.68	8,564.29	0.0000	4.5800	50.0000	0.0000	(1.0765)	(0.1189)	0.0000	1	(1.1955)	01/06/2025
603013.SH	12/11/2024	SDB3262179000	1,500.00	2.1960	3,254.49	3,293.96	0.0000	4.5800	50.0000	0.0000	(0.4140)	(0.0457)	0.0000	1	(0.4598)	01/06/2025
603013.SH	12/11/2024	SDB3262179000	900.00	2.1960	1,952.70	1,976.37	0.0000	4.5800	50.0000	0.0000	(0.2484)	(0.0274)	0.0000	1	(0.2759)	01/06/2025
603013.SH	12/11/2024	SDB3262179000	3,500.00	2.1960	7,593.82	7,685.90	0.0000	4.5800	50.0000	0.0000	(0.9661)	(0.1067)	0.0000	1	(1.0729)	01/06/2025
603013.SH	12/11/2024	SDB3262179000	900.00	2.1960	1,952.70	1,976.37	0.0000	4.5800	50.0000	0.0000	(0.2484)	(0.0274)	0.0000	1	(0.2759)	01/06/2025
603013.SH	12/11/2024	SDB3262179000	400.00	2.1960	867.86	878.39	0.0000	4.5800	50.0000	0.0000	(0.1104)	(0.0122)	0.0000	1	(0.1226)	01/06/2025
603013.SH	12/11/2024	SDB3262179000	3,300.00	2.1960	7,159.88	7,246.71	0.0000	4.5800	50.0000	0.0000	(0.9109)	(0.1006)	0.0000	1	(1.0115)	01/06/2025
603013.SH	12/11/2024	SDB3262179000	2,400.00	2.1960	5,207.19	5,270.33	0.0000	4.5800	50.0000	0.0000	(0.6625)	(0.0732)	0.0000	1	(0.7357)	01/06/2025
603013.SH	12/10/2024	SDB3262179000	2,900.00	2.2170	6,292.02	6,429.30	0.0000	4.5800	50.0000	0.0000	(0.8005)	(0.0893)	0.0000	1	(0.8898)	01/06/2025
603013.SH	12/10/2024	SDB3262179000	7,600.00	2.2170	16,489.43	16,849.19	0.0000	4.5800	50.0000	0.0000	(2.0978)	(0.2340)	0.0000	1	(2.3318)	01/06/2025
603013.SH	12/10/2024	SDB3262179000	200.00	2.2170	433.93	443.40	0.0000	4.5800	50.0000	0.0000	(0.0552)	(0.0062)	0.0000	1	(0.0614)	01/06/2025
603013.SH	12/10/2024	SDB3262179000	300.00	2.2170	650.90	665.10	0.0000	4.5800	50.0000	0.0000	(0.0828)	(0.0092)	0.0000	1	(0.0920)	01/06/2025
603013.SH	12/10/2024	SDB3262179000	500.00	2.2170	1,084.83	1,108.50	0.0000	4.5800	50.0000	0.0000	(0.1380)	(0.0154)	0.0000	1	(0.1534)	01/06/2025
603013.SH	12/10/2024	SDB3262179000	100.00	2.2170	216.97	221.70	0.0000	4.5800	50.0000	0.0000	(0.0276)	(0.0031)	0.0000	1	(0.0307)	01/06/2025
603013.SH	12/10/2024	SDB3262179000	200.00	2.2170	433.93	443.40	0.0000	4.5800	50.0000	0.0000	(0.0552)	(0.0062)	0.0000	1	(0.0614)	01/06/2025
603013.SH	12/10/2024	SDB3262179000	2,400.00	2.2170	5,207.19	5,320.80	0.0000	4.5800	50.0000	0.0000	(0.6625)	(0.0739)	0.0000	1	(0.7364)	01/06/2025
603013.SH	12/10/2024	SDB3262179000	3,700.00	2.2170	8,027.75	8,202.90	0.0000	4.5800	50.0000	0.0000	(1.0213)	(0.1139)	0.0000	1	(1.1352)	01/06/2025
603013.SH	12/10/2024	SDB3262179000	7,000.00	2.2170	15,187.63	15,518.99	0.0000	4.5800	50.0000	0.0000	(1.9322)	(0.2155)	0.0000	1	(2.1477)	01/06/2025
603013.SH	12/10/2024	SDB3262179000	500.00	2.2170	1,084.83	1,108.50	0.0000	4.5800	50.0000	0.0000	(0.1380)	(0.0154)	0.0000	1	(0.1534)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
YAPP AUTOMOTIVE SYSTEMS CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603013.SH	12/10/2024	SDB3262179000	400.00	2.2170	867.86	886.80	0.0000	4.5800	50.0000	0.0000	(0.1104)	(0.0123)	0.0000	1	(0.1227)	01/06/2025
603013.SH	12/10/2024	SDB3262179000	700.00	2.2170	1,518.76	1,551.90	0.0000	4.5800	50.0000	0.0000	(0.1932)	(0.0216)	0.0000	1	(0.2148)	01/06/2025
603013.SH	12/10/2024	SDB3262179000	3,900.00	2.2170	8,461.68	8,646.30	0.0000	4.5800	50.0000	0.0000	(0.1765)	(0.1201)	0.0000	1	(1.1966)	01/06/2025
603013.SH	12/10/2024	SDB3262179000	1,500.00	2.2170	3,254.49	3,325.50	0.0000	4.5800	50.0000	0.0000	(0.4140)	(0.0462)	0.0000	1	(0.4602)	01/06/2025
603013.SH	12/10/2024	SDB3262179000	900.00	2.2170	1,952.70	1,995.30	0.0000	4.5800	50.0000	0.0000	(0.2484)	(0.0277)	0.0000	1	(0.2761)	01/06/2025
603013.SH	12/10/2024	SDB3262179000	3,500.00	2.2170	7,593.82	7,759.50	0.0000	4.5800	50.0000	0.0000	(0.9661)	(0.1078)	0.0000	1	(1.0739)	01/06/2025
603013.SH	12/10/2024	SDB3262179000	900.00	2.2170	1,952.70	1,995.30	0.0000	4.5800	50.0000	0.0000	(0.2484)	(0.0277)	0.0000	1	(0.2761)	01/06/2025
603013.SH	12/10/2024	SDB3262179000	400.00	2.2170	867.86	886.80	0.0000	4.5800	50.0000	0.0000	(0.1104)	(0.0123)	0.0000	1	(0.1227)	01/06/2025
603013.SH	12/10/2024	SDB3262179000	3,300.00	2.2170	7,159.88	7,316.10	0.0000	4.5800	50.0000	0.0000	(0.9109)	(0.1016)	0.0000	1	(1.0125)	01/06/2025
603013.SH	12/10/2024	SDB3262179000	2,400.00	2.2170	5,207.19	5,320.80	0.0000	4.5800	50.0000	0.0000	(0.6625)	(0.0739)	0.0000	1	(0.7364)	01/06/2025
603013.SH	12/09/2024	SDB3262179000	2,900.00	2.2018	6,292.02	6,385.17	0.0000	4.5800	50.0000	0.0000	(0.8005)	(0.0887)	0.0000	1	(0.8892)	01/06/2025
603013.SH	12/09/2024	SDB3262179000	7,600.00	2.2018	16,489.43	16,733.56	0.0000	4.5800	50.0000	0.0000	(2.0978)	(0.2324)	0.0000	1	(2.3302)	01/06/2025
603013.SH	12/09/2024	SDB3262179000	200.00	2.2018	433.93	440.36	0.0000	4.5800	50.0000	0.0000	(0.0552)	(0.0061)	0.0000	1	(0.0613)	01/06/2025
603013.SH	12/09/2024	SDB3262179000	300.00	2.2018	650.90	660.54	0.0000	4.5800	50.0000	0.0000	(0.0828)	(0.0092)	0.0000	1	(0.0920)	01/06/2025
603013.SH	12/09/2024	SDB3262179000	500.00	2.2018	1,084.83	1,100.89	0.0000	4.5800	50.0000	0.0000	(0.1380)	(0.0153)	0.0000	1	(0.1533)	01/06/2025
603013.SH	12/09/2024	SDB3262179000	100.00	2.2018	216.97	220.18	0.0000	4.5800	50.0000	0.0000	(0.0276)	(0.0031)	0.0000	1	(0.0307)	01/06/2025
603013.SH	12/09/2024	SDB3262179000	200.00	2.2018	433.93	440.36	0.0000	4.5800	50.0000	0.0000	(0.0552)	(0.0061)	0.0000	1	(0.0613)	01/06/2025
603013.SH	12/09/2024	SDB3262179000	2,400.00	2.2018	5,207.19	5,284.28	0.0000	4.5800	50.0000	0.0000	(0.6625)	(0.0734)	0.0000	1	(0.7359)	01/06/2025
603013.SH	12/09/2024	SDB3262179000	3,700.00	2.2018	8,027.75	8,146.60	0.0000	4.5800	50.0000	0.0000	(1.0213)	(0.1131)	0.0000	1	(1.1345)	01/06/2025
603013.SH	12/09/2024	SDB3262179000	7,000.00	2.2018	15,187.63	15,412.49	0.0000	4.5800	50.0000	0.0000	(1.9322)	(0.2141)	0.0000	1	(2.1463)	01/06/2025
603013.SH	12/09/2024	SDB3262179000	500.00	2.2018	1,084.83	1,100.89	0.0000	4.5800	50.0000	0.0000	(0.1380)	(0.0153)	0.0000	1	(0.1533)	01/06/2025
603013.SH	12/09/2024	SDB3262179000	400.00	2.2018	867.86	880.71	0.0000	4.5800	50.0000	0.0000	(0.1104)	(0.0122)	0.0000	1	(0.1226)	01/06/2025
603013.SH	12/09/2024	SDB3262179000	700.00	2.2018	1,518.76	1,541.25	0.0000	4.5800	50.0000	0.0000	(0.1932)	(0.0214)	0.0000	1	(0.2146)	01/06/2025
603013.SH	12/09/2024	SDB3262179000	3,900.00	2.2018	8,461.68	8,586.96	0.0000	4.5800	50.0000	0.0000	(1.0765)	(0.1193)	0.0000	1	(1.1958)	01/06/2025
603013.SH	12/09/2024	SDB3262179000	1,500.00	2.2018	3,254.49	3,302.68	0.0000	4.5800	50.0000	0.0000	(0.4140)	(0.0459)	0.0000	1	(0.4599)	01/06/2025
603013.SH	12/09/2024	SDB3262179000	900.00	2.2018	1,952.70	1,981.61	0.0000	4.5800	50.0000	0.0000	(0.2484)	(0.0275)	0.0000	1	(0.2759)	01/06/2025
603013.SH	12/09/2024	SDB3262179000	3,500.00	2.2018	7,593.82	7,706.24	0.0000	4.5800	50.0000	0.0000	(0.9661)	(0.1070)	0.0000	1	(1.0731)	01/06/2025
603013.SH	12/09/2024	SDB3262179000	900.00	2.2018	1,952.70	1,981.61	0.0000	4.5800	50.0000	0.0000	(0.2484)	(0.0275)	0.0000	1	(0.2759)	01/06/2025
603013.SH	12/09/2024	SDB3262179000	400.00	2.2018	867.86	880.71	0.0000	4.5800	50.0000	0.0000	(0.1104)	(0.0122)	0.0000	1	(0.1226)	01/06/2025
603013.SH	12/09/2024	SDB3262179000	3,300.00	2.2018	7,159.88	7,265.89	0.0000	4.5800	50.0000	0.0000	(0.9109)	(0.1009)	0.0000	1	(1.0118)	01/06/2025
603013.SH	12/09/2024	SDB3262179000	2,400.00	2.2018	5,207.19	5,284.28	0.0000	4.5800	50.0000	0.0000	(0.6625)	(0.0734)	0.0000	1	(0.7359)	01/06/2025
603013.SH	12/06/2024	SDB3262179000	2,900.00	2.2385	6,292.02	6,491.68	0.0000	4.5800	50.0000	0.0000	(2.4015)	(0.2705)	0.0000	3	(2.6719)	01/06/2025
603013.SH	12/06/2024	SDB3262179000	7,600.00	2.2385	16,489.43	17,012.67	0.0000	4.5800	50.0000	0.0000	(6.2935)	(0.7089)	0.0000	3	(7.0023)	01/06/2025
603013.SH	12/06/2024	SDB3262179000	200.00	2.2385	433.93	447.70	0.0000	4.5800	50.0000	0.0000	(0.1656)	(0.0187)	0.0000	3	(0.1843)	01/06/2025
603013.SH	12/06/2024	SDB3262179000	300.00	2.2385	650.90	671.55	0.0000	4.5800	50.0000	0.0000	(0.2484)	(0.0280)	0.0000	3	(0.2764)	01/06/2025
603013.SH	12/06/2024	SDB3262179000	500.00	2.2385	1,084.83	1,119.25	0.0000	4.5800	50.0000	0.0000	(0.4140)	(0.0466)	0.0000	3	(0.4607)	01/06/2025
603013.SH	12/06/2024	SDB3262179000	100.00	2.2385	216.97	223.85	0.0000	4.5800	50.0000	0.0000	(0.0828)	(0.0093)	0.0000	3	(0.0921)	01/06/2025
603013.SH	12/06/2024	SDB3262179000	200.00	2.2385	433.93	447.70	0.0000	4.5800	50.0000	0.0000	(0.1656)	(0.0187)	0.0000	3	(0.1843)	01/06/2025
603013.SH	12/06/2024	SDB3262179000	2,400.00	2.2385	5,207.19	5,372.42	0.0000	4.5800	50.0000	0.0000	(1.9874)	(0.2239)	0.0000	3	(2.2113)	01/06/2025
603013.SH	12/06/2024	SDB3262179000	3,700.00	2.2385	8,027.75	8,282.48	0.0000	4.5800	50.0000	0.0000	(3.0639)	(0.3451)	0.0000	3	(3.4090)	01/06/2025
603013.SH	12/06/2024	SDB3262179000	7,000.00	2.2385	15,187.63	15,669.56	0.0000	4.5800	50.0000	0.0000	(5.7966)	(0.6529)	0.0000	3	(6.4495)	01/06/2025
603013.SH	12/06/2024	SDB3262179000	500.00	2.2385	1,084.83	1,119.25	0.0000	4.5800	50.0000	0.0000	(0.4140)	(0.0466)	0.0000	3	(0.4607)	01/06/2025
603013.SH	12/06/2024	SDB3262179000	400.00	2.2385	867.86	895.40	0.0000	4.5800	50.0000	0.0000	(0.3312)	(0.0373)	0.0000	3	(0.3685)	01/06/2025
603013.SH	12/06/2024	SDB3262179000	700.00	2.2385	1,518.76	1,566.96	0.0000	4.5800	50.0000	0.0000	(0.5797)	(0.0653)	0.0000	3	(0.6450)	01/06/2025
603013.SH	12/06/2024	SDB3262179000	3,900.00	2.2385	8,461.68	8,730.19	0.0000	4.5800	50.0000	0.0000	(3.2295)	(0.3638)	0.0000	3	(3.5933)	01/06/2025
603013.SH	12/06/2024	SDB3262179000	1,500.00	2.2385	3,254.49	3,357.76	0.0000	4.5800	50.0000	0.0000	(1.2421)	(0.1399)	0.0000	3	(1.3820)	01/06/2025
603013.SH	12/06/2024	SDB3262179000	900.00	2.2385	1,952.70	2,014.66	0.0000	4.5800	50.0000	0.0000	(0.7453)	(0.0839)	0.0000	3	(0.8292)	01/06/2025
603013.SH	12/06/2024	SDB3262179000	3,500.00	2.2385	7,593.82	7,834.78	0.0000	4.5800	50.0000	0.0000	(2.8983)	(0.3264)	0.0000	3	(3.2248)	01/06/2025
603013.SH	12/06/2024	SDB3262179000	900.00	2.2385	1,952.70	2,014.66	0.0000	4.5800	50.0000	0.0000	(0.7453)	(0.0839)	0.0000	3	(0.8292)	01/06/2025
603013.SH	12/06/2024	SDB3262179000	400.00	2.2385	867.86	895.40	0.0000	4.5800	50.0000	0.0000	(0.3312)	(0.0373)	0.0000	3	(0.3685)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
YAPP AUTOMOTIVE SYSTEMS CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603013.SH	12/06/2024	SDB3262179000	3,300.00	2.2385	7,159.88	7,387.08	0.0000	4.5800	50.0000	0.0000	(2.7327)	(0.3078)	0.0000	3	(3.0405)	01/06/2025
603013.SH	12/06/2024	SDB3262179000	2,400.00	2.2385	5,207.19	5,372.42	0.0000	4.5800	50.0000	0.0000	(1.9874)	(0.2239)	0.0000	3	(2.2113)	01/06/2025
603013.SH	12/05/2024	SDB3262179000	2,900.00	2.1931	6,292.02	6,359.94	0.0000	4.5800	50.0000	0.0000	(0.8005)	(0.0883)	0.0000	1	(0.8888)	01/06/2025
603013.SH	12/05/2024	SDB3262179000	7,600.00	2.1931	16,489.43	16,667.42	0.0000	4.5800	50.0000	0.0000	(2.0978)	(0.2315)	0.0000	1	(2.3293)	01/06/2025
603013.SH	12/05/2024	SDB3262179000	200.00	2.1931	433.93	438.62	0.0000	4.5800	50.0000	0.0000	(0.0552)	(0.0061)	0.0000	1	(0.0613)	01/06/2025
603013.SH	12/05/2024	SDB3262179000	300.00	2.1931	650.90	657.92	0.0000	4.5800	50.0000	0.0000	(0.0828)	(0.0091)	0.0000	1	(0.0919)	01/06/2025
603013.SH	12/05/2024	SDB3262179000	500.00	2.1931	1,084.83	1,096.54	0.0000	4.5800	50.0000	0.0000	(0.1380)	(0.0152)	0.0000	1	(0.1532)	01/06/2025
603013.SH	12/05/2024	SDB3262179000	100.00	2.1931	216.97	219.31	0.0000	4.5800	50.0000	0.0000	(0.0276)	(0.0030)	0.0000	1	(0.0306)	01/06/2025
603013.SH	12/05/2024	SDB3262179000	200.00	2.1931	433.93	438.62	0.0000	4.5800	50.0000	0.0000	(0.0552)	(0.0061)	0.0000	1	(0.0613)	01/06/2025
603013.SH	12/05/2024	SDB3262179000	2,400.00	2.1931	5,207.19	5,263.40	0.0000	4.5800	50.0000	0.0000	(0.6625)	(0.0731)	0.0000	1	(0.7356)	01/06/2025
603013.SH	12/05/2024	SDB3262179000	3,700.00	2.1931	8,027.75	8,114.40	0.0000	4.5800	50.0000	0.0000	(1.0213)	(0.1127)	0.0000	1	(1.1340)	01/06/2025
603013.SH	12/05/2024	SDB3262179000	7,000.00	2.1931	15,187.63	15,351.57	0.0000	4.5800	50.0000	0.0000	(1.9322)	(0.2132)	0.0000	1	(2.1454)	01/06/2025
603013.SH	12/05/2024	SDB3262179000	500.00	2.1931	1,084.83	1,096.54	0.0000	4.5800	50.0000	0.0000	(0.1380)	(0.0152)	0.0000	1	(0.1532)	01/06/2025
603013.SH	12/05/2024	SDB3262179000	400.00	2.1931	867.86	877.23	0.0000	4.5800	50.0000	0.0000	(0.1104)	(0.0122)	0.0000	1	(0.1226)	01/06/2025
603013.SH	12/05/2024	SDB3262179000	700.00	2.1931	1,518.76	1,535.16	0.0000	4.5800	50.0000	0.0000	(0.1932)	(0.0213)	0.0000	1	(0.2145)	01/06/2025
603013.SH	12/05/2024	SDB3262179000	3,900.00	2.1931	8,461.68	8,553.02	0.0000	4.5800	50.0000	0.0000	(0.1188)	(0.0188)	0.0000	1	(1.1953)	01/06/2025
603013.SH	12/05/2024	SDB3262179000	1,500.00	2.1931	3,254.49	3,289.62	0.0000	4.5800	50.0000	0.0000	(0.4140)	(0.0457)	0.0000	1	(0.4597)	01/06/2025
603013.SH	12/05/2024	SDB3262179000	900.00	2.1931	1,952.70	1,973.77	0.0000	4.5800	50.0000	0.0000	(0.2484)	(0.0274)	0.0000	1	(0.2758)	01/06/2025
603013.SH	12/05/2024	SDB3262179000	3,500.00	2.1931	7,593.82	7,675.79	0.0000	4.5800	50.0000	0.0000	(0.9661)	(0.1066)	0.0000	1	(1.0727)	01/06/2025
603013.SH	12/05/2024	SDB3262179000	900.00	2.1931	1,952.70	1,973.77	0.0000	4.5800	50.0000	0.0000	(0.2484)	(0.0274)	0.0000	1	(0.2758)	01/06/2025
603013.SH	12/05/2024	SDB3262179000	400.00	2.1931	867.86	877.23	0.0000	4.5800	50.0000	0.0000	(0.1104)	(0.0122)	0.0000	1	(0.1226)	01/06/2025
603013.SH	12/05/2024	SDB3262179000	3,300.00	2.1931	7,159.88	7,237.17	0.0000	4.5800	50.0000	0.0000	(0.9109)	(0.1005)	0.0000	1	(1.0114)	01/06/2025
603013.SH	12/05/2024	SDB3262179000	2,400.00	2.1931	5,207.19	5,263.40	0.0000	4.5800	50.0000	0.0000	(0.6625)	(0.0731)	0.0000	1	(0.7356)	01/06/2025
603013.SH	12/04/2024	SDB3262179000	2,900.00	2.1697	6,292.02	6,292.02	0.0000	4.5800	50.0000	0.0000	(0.8005)	(0.0874)	0.0000	1	(0.8879)	01/06/2025
603013.SH	12/04/2024	SDB3262179000	7,600.00	2.1697	16,489.43	16,489.43	0.0000	4.5800	50.0000	0.0000	(2.0978)	(0.2290)	0.0000	1	(2.3268)	01/06/2025
603013.SH	12/04/2024	SDB3262179000	200.00	2.1697	433.93	433.93	0.0000	4.5800	50.0000	0.0000	(0.0552)	(0.0060)	0.0000	1	(0.0612)	01/06/2025
603013.SH	12/04/2024	SDB3262179000	300.00	2.1697	650.90	650.90	0.0000	4.5800	50.0000	0.0000	(0.0828)	(0.0090)	0.0000	1	(0.0918)	01/06/2025
603013.SH	12/04/2024	SDB3262179000	500.00	2.1697	1,084.83	1,084.83	0.0000	4.5800	50.0000	0.0000	(0.1380)	(0.0151)	0.0000	1	(0.1531)	01/06/2025
603013.SH	12/04/2024	SDB3262179000	100.00	2.1697	216.97	216.97	0.0000	4.5800	50.0000	0.0000	(0.0276)	(0.0030)	0.0000	1	(0.0306)	01/06/2025
603013.SH	12/04/2024	SDB3262179000	200.00	2.1697	433.93	433.93	0.0000	4.5800	50.0000	0.0000	(0.0552)	(0.0060)	0.0000	1	(0.0612)	01/06/2025
603013.SH	12/04/2024	SDB3262179000	2,400.00	2.1697	5,207.19	5,207.19	0.0000	4.5800	50.0000	0.0000	(0.6625)	(0.0723)	0.0000	1	(0.7348)	01/06/2025
603013.SH	12/04/2024	SDB3262179000	3,700.00	2.1697	8,027.75	8,027.75	0.0000	4.5800	50.0000	0.0000	(1.0213)	(0.1115)	0.0000	1	(1.1328)	01/06/2025
603013.SH	12/04/2024	SDB3262179000	7,000.00	2.1697	15,187.63	15,187.63	0.0000	4.5800	50.0000	0.0000	(1.9322)	(0.2109)	0.0000	1	(2.1431)	01/06/2025
603013.SH	12/04/2024	SDB3262179000	500.00	2.1697	1,084.83	1,084.83	0.0000	4.5800	50.0000	0.0000	(0.1380)	(0.0151)	0.0000	1	(0.1531)	01/06/2025
603013.SH	12/04/2024	SDB3262179000	400.00	2.1697	867.86	867.86	0.0000	4.5800	50.0000	0.0000	(0.1104)	(0.0121)	0.0000	1	(0.1225)	01/06/2025
603013.SH	12/04/2024	SDB3262179000	700.00	2.1697	1,518.76	1,518.76	0.0000	4.5800	50.0000	0.0000	(0.1932)	(0.0211)	0.0000	1	(0.2143)	01/06/2025
603013.SH	12/04/2024	SDB3262179000	3,900.00	2.1697	8,461.68	8,461.68	0.0000	4.5800	50.0000	0.0000	(1.0765)	(0.1175)	0.0000	1	(1.1940)	01/06/2025
603013.SH	12/04/2024	SDB3262179000	1,500.00	2.1697	3,254.49	3,254.49	0.0000	4.5800	50.0000	0.0000	(0.4140)	(0.0452)	0.0000	1	(0.4592)	01/06/2025
603013.SH	12/04/2024	SDB3262179000	900.00	2.1697	1,952.70	1,952.70	0.0000	4.5800	50.0000	0.0000	(0.2484)	(0.0271)	0.0000	1	(0.2755)	01/06/2025
603013.SH	12/04/2024	SDB3262179000	3,500.00	2.1697	7,593.82	7,593.82	0.0000	4.5800	50.0000	0.0000	(0.9661)	(0.1055)	0.0000	1	(1.0716)	01/06/2025
603013.SH	12/04/2024	SDB3262179000	900.00	2.1697	1,952.70	1,952.70	0.0000	4.5800	50.0000	0.0000	(0.2484)	(0.0271)	0.0000	1	(0.2755)	01/06/2025
603013.SH	12/04/2024	SDB3262179000	400.00	2.1697	867.86	867.86	0.0000	4.5800	50.0000	0.0000	(0.1104)	(0.0121)	0.0000	1	(0.1225)	01/06/2025
603013.SH	12/04/2024	SDB3262179000	3,300.00	2.1697	7,159.88	7,159.88	0.0000	4.5800	50.0000	0.0000	(0.9109)	(0.0994)	0.0000	1	(1.0103)	01/06/2025
603013.SH	12/04/2024	SDB3262179000	2,400.00	2.1697	5,207.19	5,207.19	0.0000	4.5800	50.0000	0.0000	(0.6625)	(0.0723)	0.0000	1	(0.7348)	01/06/2025
TOTAL YAPP AUTOMOTIVE SYSTEMS CO.,LTD. CMN CLASS A SERIES NORTHBOUND												(758.4834)	(85.5186)	0.0000	(844.0021)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
YEALINK NETWORK TECHNOLOGY CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND																
300628.ZK	01/03/2025	SDB3260123468	3,400.00	5.4190	17,990.32	18,424.51	0.0000	4.3300	50.0000	0.0000	(6.4915)	(0.7677)	0.0000	3	(7.2592)	01/06/2025
300628.ZK	01/03/2025	SDB3260123468	600.00	5.4190	3,191.57	3,251.39	0.0000	4.3300	50.0000	0.0000	(1.1516)	(0.1355)	0.0000	3	(1.2871)	01/06/2025
300628.ZK	01/03/2025	SDB3260123468	3,400.00	5.4190	17,812.51	18,424.51	0.0000	4.3300	50.0000	0.0000	(6.4273)	(0.7677)	0.0000	3	(7.1950)	01/06/2025
300628.ZK	01/03/2025	SDB3260123468	3,100.00	5.4190	16,240.82	16,798.82	0.0000	4.3300	50.0000	0.0000	(5.8602)	(0.7000)	0.0000	3	(6.5602)	01/06/2025
300628.ZK	01/03/2025	SDB3260123468	100.00	5.4190	523.90	541.90	0.0000	4.3300	50.0000	0.0000	(0.1890)	(0.0226)	0.0000	3	(0.2116)	01/06/2025
300628.ZK	01/03/2025	SDB3260123468	200.00	5.4190	1,047.79	1,083.80	0.0000	4.3300	50.0000	0.0000	(0.3781)	(0.0452)	0.0000	3	(0.4232)	01/06/2025
300628.ZK	01/03/2025	SDB3260123468	1,500.00	5.4190	7,858.46	8,128.46	0.0000	4.3300	50.0000	0.0000	(2.8356)	(0.3387)	0.0000	3	(3.1743)	01/06/2025
300628.ZK	01/03/2025	SDB3260123468	400.00	5.4190	2,095.59	2,167.59	0.0000	4.3300	50.0000	0.0000	(0.7562)	(0.0903)	0.0000	3	(0.8465)	01/06/2025
300628.ZK	01/03/2025	SDB3260123468	400.00	5.4190	2,095.59	2,167.59	0.0000	4.3300	50.0000	0.0000	(0.7562)	(0.0903)	0.0000	3	(0.8465)	01/06/2025
300628.ZK	01/03/2025	SDB3260123468	3,700.00	5.4190	19,384.20	20,050.21	0.0000	4.3300	50.0000	0.0000	(6.9945)	(0.8354)	0.0000	3	(7.8299)	01/06/2025
300628.ZK	01/03/2025	SDB3260123468	1,700.00	5.4190	8,906.26	9,212.26	0.0000	4.3300	50.0000	0.0000	(3.2137)	(0.3838)	0.0000	3	(3.5975)	01/06/2025
300628.ZK	01/03/2025	SDB3260123468	3,100.00	5.4190	16,240.82	16,798.82	0.0000	4.3300	50.0000	0.0000	(5.8602)	(0.7000)	0.0000	3	(6.5602)	01/06/2025
300628.ZK	01/03/2025	SDB3260123468	700.00	5.4190	3,667.28	3,793.28	0.0000	4.3300	50.0000	0.0000	(1.3233)	(0.1581)	0.0000	3	(1.4813)	01/06/2025
300628.ZK	01/03/2025	SDB3260123468	600.00	5.4190	3,143.38	3,251.39	0.0000	4.3300	50.0000	0.0000	(1.1342)	(0.1355)	0.0000	3	(1.2697)	01/06/2025
300628.ZK	01/03/2025	SDB3260123468	1,900.00	5.4190	9,954.05	10,296.05	0.0000	4.3300	50.0000	0.0000	(3.5918)	(0.4290)	0.0000	3	(4.0208)	01/06/2025
300628.ZK	01/03/2025	SDB3260123468	400.00	5.4190	2,095.59	2,167.59	0.0000	4.3300	50.0000	0.0000	(0.7562)	(0.0903)	0.0000	3	(0.8465)	01/06/2025
300628.ZK	01/03/2025	SDB3260123468	200.00	5.4190	1,047.79	1,083.80	0.0000	4.3300	50.0000	0.0000	(0.3781)	(0.0452)	0.0000	3	(0.4232)	01/06/2025
300628.ZK	01/03/2025	SDB3260123468	5,100.00	5.4190	26,718.77	27,636.77	0.0000	4.3300	50.0000	0.0000	(9.6410)	(1.1515)	0.0000	3	(10.7926)	01/06/2025
300628.ZK	01/03/2025	SDB3260123468	1,100.00	5.4190	5,762.87	5,960.87	0.0000	4.3300	50.0000	0.0000	(2.0794)	(0.2484)	0.0000	3	(2.3278)	01/06/2025
300628.ZK	01/03/2025	SDB3260123468	2,400.00	5.4190	12,573.54	13,005.54	0.0000	4.3300	50.0000	0.0000	(4.5370)	(0.5419)	0.0000	3	(5.0788)	01/06/2025
300628.ZK	01/03/2025	SDB3260123468	2,900.00	5.4190	15,193.02	15,715.03	0.0000	4.3300	50.0000	0.0000	(5.4821)	(0.6548)	0.0000	3	(6.1369)	01/06/2025
300628.ZK	01/03/2025	SDB3260123468	11,600.00	5.4190	60,772.10	62,860.11	0.0000	4.3300	50.0000	0.0000	(21.9286)	(2.6192)	0.0000	3	(24.5478)	01/06/2025
300628.ZK	01/03/2025	SDB3260123468	9,475.00	5.4190	49,639.28	51,344.79	0.0000	4.3300	50.0000	0.0000	(17.9115)	(2.1394)	0.0000	3	(20.0509)	01/06/2025
300628.ZK	01/03/2025	SDB3260123468	2,200.00	5.4190	11,525.74	11,921.74	0.0000	4.3300	50.0000	0.0000	(4.1589)	(0.4967)	0.0000	3	(4.6556)	01/06/2025
300628.ZK	01/03/2025	SDB3260123468	5,200.00	5.4190	27,242.66	28,178.67	0.0000	4.3300	50.0000	0.0000	(9.8301)	(1.1741)	0.0000	3	(11.0042)	01/06/2025
300628.ZK	01/03/2025	SDB3260123468	5,800.00	5.4190	30,386.05	31,430.05	0.0000	4.3300	50.0000	0.0000	(10.9643)	(1.3096)	0.0000	3	(12.2739)	01/06/2025
300628.ZK	01/03/2025	SDB3260123468	1,100.00	5.4190	5,762.87	5,960.87	0.0000	4.3300	50.0000	0.0000	(2.0794)	(0.2484)	0.0000	3	(2.3278)	01/06/2025
300628.ZK	01/03/2025	SDB3260123468	100.00	5.4190	523.90	541.90	0.0000	4.3300	50.0000	0.0000	(0.1890)	(0.0226)	0.0000	3	(0.2116)	01/06/2025
300628.ZK	01/03/2025	SDB3260123468	2,000.00	5.4190	10,477.95	10,837.95	0.0000	4.3300	50.0000	0.0000	(3.7808)	(0.4516)	0.0000	3	(4.2324)	01/06/2025
300628.ZK	01/03/2025	SDB3260123468	3,400.00	5.4190	17,812.51	18,424.51	0.0000	4.3300	50.0000	0.0000	(6.4273)	(0.7677)	0.0000	3	(7.1950)	01/06/2025
300628.ZK	01/03/2025	SDB3260123468	3,500.00	5.4190	18,336.41	18,966.41	0.0000	4.3300	50.0000	0.0000	(6.6164)	(0.7903)	0.0000	3	(7.4067)	01/06/2025
300628.ZK	01/02/2025	SDB3260123468	3,400.00	5.4248	17,990.32	18,444.43	0.0000	4.3300	50.0000	0.0000	(2.1638)	(0.2562)	0.0000	1	(2.4200)	01/06/2025
300628.ZK	01/02/2025	SDB3260123468	600.00	5.4248	3,191.57	3,254.90	0.0000	4.3300	50.0000	0.0000	(0.3839)	(0.0452)	0.0000	1	(0.4291)	01/06/2025
300628.ZK	01/02/2025	SDB3260123468	3,400.00	5.4248	17,812.51	18,444.43	0.0000	4.3300	50.0000	0.0000	(2.1424)	(0.2562)	0.0000	1	(2.3986)	01/06/2025
300628.ZK	01/02/2025	SDB3260123468	3,100.00	5.4248	16,240.82	16,816.98	0.0000	4.3300	50.0000	0.0000	(1.9534)	(0.2336)	0.0000	1	(2.1870)	01/06/2025
300628.ZK	01/02/2025	SDB3260123468	100.00	5.4248	523.90	542.48	0.0000	4.3300	50.0000	0.0000	(0.0630)	(0.0075)	0.0000	1	(0.0705)	01/06/2025
300628.ZK	01/02/2025	SDB3260123468	200.00	5.4248	1,047.79	1,084.97	0.0000	4.3300	50.0000	0.0000	(0.1260)	(0.0151)	0.0000	1	(0.1411)	01/06/2025
300628.ZK	01/02/2025	SDB3260123468	1,500.00	5.4248	7,858.46	8,137.25	0.0000	4.3300	50.0000	0.0000	(0.9452)	(0.1130)	0.0000	1	(1.0582)	01/06/2025
300628.ZK	01/02/2025	SDB3260123468	400.00	5.4248	2,095.59	2,169.93	0.0000	4.3300	50.0000	0.0000	(0.2521)	(0.0301)	0.0000	1	(0.2822)	01/06/2025
300628.ZK	01/02/2025	SDB3260123468	400.00	5.4248	2,095.59	2,169.93	0.0000	4.3300	50.0000	0.0000	(0.2521)	(0.0301)	0.0000	1	(0.2822)	01/06/2025
300628.ZK	01/02/2025	SDB3260123468	3,700.00	5.4248	19,384.20	20,071.88	0.0000	4.3300	50.0000	0.0000	(2.3315)	(0.2788)	0.0000	1	(2.6103)	01/06/2025
300628.ZK	01/02/2025	SDB3260123468	1,700.00	5.4248	8,906.26	9,222.22	0.0000	4.3300	50.0000	0.0000	(1.0712)	(0.1281)	0.0000	1	(1.1993)	01/06/2025
300628.ZK	01/02/2025	SDB3260123468	3,100.00	5.4248	16,240.82	16,816.98	0.0000	4.3300	50.0000	0.0000	(1.9534)	(0.2336)	0.0000	1	(2.1870)	01/06/2025
300628.ZK	01/02/2025	SDB3260123468	700.00	5.4248	3,667.28	3,797.38	0.0000	4.3300	50.0000	0.0000	(0.4411)	(0.0527)	0.0000	1	(0.4938)	01/06/2025
300628.ZK	01/02/2025	SDB3260123468	600.00	5.4248	3,143.38	3,254.90	0.0000	4.3300	50.0000	0.0000	(0.3781)	(0.0452)	0.0000	1	(0.4233)	01/06/2025
300628.ZK	01/02/2025	SDB3260123468	1,900.00	5.4248	9,954.05	10,307.18	0.0000	4.3300	50.0000	0.0000	(1.1973)	(0.1432)	0.0000	1	(1.3404)	01/06/2025
300628.ZK	01/02/2025	SDB3260123468	400.00	5.4248	2,095.59	2,169.93	0.0000	4.3300	50.0000	0.0000	(0.2521)	(0.0301)	0.0000	1	(0.2822)	01/06/2025
300628.ZK	01/02/2025	SDB3260123468	200.00	5.4248	1,047.79	1,084.97	0.0000	4.3300	50.0000	0.0000	(0.1260)	(0.0151)	0.0000	1	(0.1411)	01/06/2025
300628.ZK	01/02/2025	SDB3260123468	5,100.00	5.4248	26,718.77	27,666.65	0.0000	4.3300	50.0000	0.0000	(3.2137)	(0.3843)	0.0000	1	(3.5979)	01/06/2025
300628.ZK	01/02/2025	SDB3260123468	1,100.00	5.4248	5,762.87	5,967.32	0.0000	4.3300	50.0000	0.0000	(0.6931)	(0.0829)	0.0000	1	(0.7760)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
YEALINK NETWORK TECHNOLOGY CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
300628.ZK	01/02/2025	SDB3260123468	2,400.00	5.4248	12,573.54	13,019.60	0.0000	4.3300	50.0000	0.0000	(1.5123)	(0.1808)	0.0000	1	(1.6931)	01/06/2025
300628.ZK	01/02/2025	SDB3260123468	2,900.00	5.4248	15,193.02	15,732.02	0.0000	4.3300	50.0000	0.0000	(1.8274)	(0.2185)	0.0000	1	(2.0459)	01/06/2025
300628.ZK	01/02/2025	SDB3260123468	11,600.00	5.4248	60,772.10	62,928.06	0.0000	4.3300	50.0000	0.0000	(7.3095)	(0.8740)	0.0000	1	(8.1835)	01/06/2025
300628.ZK	01/02/2025	SDB3260123468	9,475.00	5.4248	49,639.28	51,400.29	0.0000	4.3300	50.0000	0.0000	(5.9705)	(0.7139)	0.0000	1	(6.6844)	01/06/2025
300628.ZK	01/02/2025	SDB3260123468	2,200.00	5.4248	11,525.74	11,934.63	0.0000	4.3300	50.0000	0.0000	(1.3863)	(0.1658)	0.0000	1	(1.5520)	01/06/2025
300628.ZK	01/02/2025	SDB3260123468	5,200.00	5.4248	27,242.66	28,209.13	0.0000	4.3300	50.0000	0.0000	(3.2767)	(0.3918)	0.0000	1	(3.6685)	01/06/2025
300628.ZK	01/02/2025	SDB3260123468	5,800.00	5.4248	30,386.05	31,464.03	0.0000	4.3300	50.0000	0.0000	(3.6548)	(0.4370)	0.0000	1	(4.0918)	01/06/2025
300628.ZK	01/02/2025	SDB3260123468	1,100.00	5.4248	5,762.87	5,967.32	0.0000	4.3300	50.0000	0.0000	(0.6931)	(0.0829)	0.0000	1	(0.7760)	01/06/2025
300628.ZK	01/02/2025	SDB3260123468	100.00	5.4248	523.90	542.48	0.0000	4.3300	50.0000	0.0000	(0.0630)	(0.0075)	0.0000	1	(0.0705)	01/06/2025
300628.ZK	01/02/2025	SDB3260123468	2,000.00	5.4248	10,477.95	10,849.67	0.0000	4.3300	50.0000	0.0000	(1.2603)	(0.1507)	0.0000	1	(1.4110)	01/06/2025
300628.ZK	01/02/2025	SDB3260123468	3,400.00	5.4248	17,812.51	18,444.43	0.0000	4.3300	50.0000	0.0000	(2.1424)	(0.2562)	0.0000	1	(2.3986)	01/06/2025
300628.ZK	01/02/2025	SDB3260123468	3,500.00	5.4248	18,336.41	18,986.92	0.0000	4.3300	50.0000	0.0000	(2.2055)	(0.2637)	0.0000	1	(2.4692)	01/06/2025
300628.ZK	12/31/2024	SDB3260123468	3,400.00	5.3025	17,990.32	18,028.63	0.0000	4.3300	50.0000	0.0000	(4.3277)	(0.5008)	0.0000	2	(4.8285)	01/06/2025
300628.ZK	12/31/2024	SDB3260123468	600.00	5.3025	3,191.57	3,181.52	0.0000	4.3300	50.0000	0.0000	(0.7678)	(0.0884)	0.0000	2	(0.8561)	01/06/2025
300628.ZK	12/31/2024	SDB3260123468	3,400.00	5.3025	17,812.51	18,028.63	0.0000	4.3300	50.0000	0.0000	(4.2849)	(0.5008)	0.0000	2	(4.7857)	01/06/2025
300628.ZK	12/31/2024	SDB3260123468	3,100.00	5.3025	16,240.82	16,437.87	0.0000	4.3300	50.0000	0.0000	(3.9068)	(0.4566)	0.0000	2	(4.3634)	01/06/2025
300628.ZK	12/31/2024	SDB3260123468	100.00	5.3025	523.90	530.25	0.0000	4.3300	50.0000	0.0000	(0.1260)	(0.0147)	0.0000	2	(0.1408)	01/06/2025
300628.ZK	12/31/2024	SDB3260123468	200.00	5.3025	1,047.79	1,060.51	0.0000	4.3300	50.0000	0.0000	(0.2521)	(0.0295)	0.0000	2	(0.2815)	01/06/2025
300628.ZK	12/31/2024	SDB3260123468	1,500.00	5.3025	7,858.46	7,953.81	0.0000	4.3300	50.0000	0.0000	(1.8904)	(0.2209)	0.0000	2	(2.1113)	01/06/2025
300628.ZK	12/31/2024	SDB3260123468	400.00	5.3025	2,095.59	2,121.02	0.0000	4.3300	50.0000	0.0000	(0.5041)	(0.0589)	0.0000	2	(0.5630)	01/06/2025
300628.ZK	12/31/2024	SDB3260123468	400.00	5.3025	2,095.59	2,121.02	0.0000	4.3300	50.0000	0.0000	(0.5041)	(0.0589)	0.0000	2	(0.5630)	01/06/2025
300628.ZK	12/31/2024	SDB3260123468	3,700.00	5.3025	19,384.20	19,619.39	0.0000	4.3300	50.0000	0.0000	(4.6630)	(0.5450)	0.0000	2	(5.2080)	01/06/2025
300628.ZK	12/31/2024	SDB3260123468	1,700.00	5.3025	8,906.26	9,014.31	0.0000	4.3300	50.0000	0.0000	(2.1424)	(0.2504)	0.0000	2	(2.3928)	01/06/2025
300628.ZK	12/31/2024	SDB3260123468	3,100.00	5.3025	16,240.82	16,437.87	0.0000	4.3300	50.0000	0.0000	(3.9068)	(0.4566)	0.0000	2	(4.3634)	01/06/2025
300628.ZK	12/31/2024	SDB3260123468	700.00	5.3025	3,667.28	3,711.78	0.0000	4.3300	50.0000	0.0000	(0.8822)	(0.1031)	0.0000	2	(0.9853)	01/06/2025
300628.ZK	12/31/2024	SDB3260123468	600.00	5.3025	3,143.38	3,181.52	0.0000	4.3300	50.0000	0.0000	(0.7562)	(0.0884)	0.0000	2	(0.8445)	01/06/2025
300628.ZK	12/31/2024	SDB3260123468	1,900.00	5.3025	9,954.05	10,074.82	0.0000	4.3300	50.0000	0.0000	(2.3945)	(0.2799)	0.0000	2	(2.6744)	01/06/2025
300628.ZK	12/31/2024	SDB3260123468	400.00	5.3025	2,095.59	2,121.02	0.0000	4.3300	50.0000	0.0000	(0.5041)	(0.0589)	0.0000	2	(0.5630)	01/06/2025
300628.ZK	12/31/2024	SDB3260123468	200.00	5.3025	1,047.79	1,060.51	0.0000	4.3300	50.0000	0.0000	(0.2521)	(0.0295)	0.0000	2	(0.2815)	01/06/2025
300628.ZK	12/31/2024	SDB3260123468	5,100.00	5.3025	26,718.77	27,042.94	0.0000	4.3300	50.0000	0.0000	(6.4273)	(0.7512)	0.0000	2	(7.1785)	01/06/2025
300628.ZK	12/31/2024	SDB3260123468	1,100.00	5.3025	5,762.87	5,832.79	0.0000	4.3300	50.0000	0.0000	(1.3863)	(0.1620)	0.0000	2	(1.5483)	01/06/2025
300628.ZK	12/31/2024	SDB3260123468	2,400.00	5.3025	12,573.54	12,726.09	0.0000	4.3300	50.0000	0.0000	(3.0246)	(0.3535)	0.0000	2	(3.3781)	01/06/2025
300628.ZK	12/31/2024	SDB3260123468	2,900.00	5.3025	15,193.02	15,377.36	0.0000	4.3300	50.0000	0.0000	(3.6548)	(0.4271)	0.0000	2	(4.0819)	01/06/2025
300628.ZK	12/31/2024	SDB3260123468	11,600.00	5.3025	60,772.10	61,509.44	0.0000	4.3300	50.0000	0.0000	(14.6191)	(1.7088)	0.0000	2	(16.3277)	01/06/2025
300628.ZK	12/31/2024	SDB3260123468	9,475.00	5.3025	49,639.28	50,241.55	0.0000	4.3300	50.0000	0.0000	(11.9410)	(1.3956)	0.0000	2	(13.3366)	01/06/2025
300628.ZK	12/31/2024	SDB3260123468	2,200.00	5.3025	11,525.74	11,665.58	0.0000	4.3300	50.0000	0.0000	(2.7726)	(0.3240)	0.0000	2	(3.0966)	01/06/2025
300628.ZK	12/31/2024	SDB3260123468	5,200.00	5.3025	27,242.66	27,573.20	0.0000	4.3300	50.0000	0.0000	(6.5534)	(0.7659)	0.0000	2	(7.3193)	01/06/2025
300628.ZK	12/31/2024	SDB3260123468	5,800.00	5.3025	30,386.05	30,754.72	0.0000	4.3300	50.0000	0.0000	(7.3095)	(0.8543)	0.0000	2	(8.1638)	01/06/2025
300628.ZK	12/31/2024	SDB3260123468	1,100.00	5.3025	5,762.87	5,832.79	0.0000	4.3300	50.0000	0.0000	(1.3863)	(0.1620)	0.0000	2	(1.5483)	01/06/2025
300628.ZK	12/31/2024	SDB3260123468	100.00	5.3025	523.90	530.25	0.0000	4.3300	50.0000	0.0000	(0.1260)	(0.0147)	0.0000	2	(0.1408)	01/06/2025
300628.ZK	12/31/2024	SDB3260123468	2,000.00	5.3025	10,477.95	10,605.08	0.0000	4.3300	50.0000	0.0000	(2.5205)	(0.2946)	0.0000	2	(2.8151)	01/06/2025
300628.ZK	12/31/2024	SDB3260123468	3,400.00	5.3025	17,812.51	18,028.63	0.0000	4.3300	50.0000	0.0000	(4.2849)	(0.5008)	0.0000	2	(4.7857)	01/06/2025
300628.ZK	12/31/2024	SDB3260123468	3,500.00	5.3025	18,336.41	18,558.88	0.0000	4.3300	50.0000	0.0000	(4.4109)	(0.5155)	0.0000	2	(4.9264)	01/06/2025
300628.ZK	12/30/2024	SDB3260123468	3,400.00	5.1250	17,812.51	17,425.04	0.0000	4.3300	50.0000	0.0000	(2.1424)	(0.2420)	0.0000	1	(2.3845)	01/06/2025
300628.ZK	12/30/2024	SDB3260123468	3,100.00	5.1250	16,240.82	15,887.53	0.0000	4.3300	50.0000	0.0000	(1.9534)	(0.2207)	0.0000	1	(2.1741)	01/06/2025
300628.ZK	12/30/2024	SDB3260123468	100.00	5.1250	523.90	512.50	0.0000	4.3300	50.0000	0.0000	(0.0630)	(0.0071)	0.0000	1	(0.0701)	01/06/2025
300628.ZK	12/30/2024	SDB3260123468	200.00	5.1250	1,047.79	1,025.00	0.0000	4.3300	50.0000	0.0000	(0.1260)	(0.0142)	0.0000	1	(0.1403)	01/06/2025
300628.ZK	12/30/2024	SDB3260123468	1,500.00	5.1250	7,858.46	7,687.52	0.0000	4.3300	50.0000	0.0000	(0.9452)	(0.1068)	0.0000	1	(1.0520)	01/06/2025
300628.ZK	12/30/2024	SDB3260123468	400.00	5.1250	2,095.59	2,050.00	0.0000	4.3300	50.0000	0.0000	(0.2521)	(0.0285)	0.0000	1	(0.2805)	01/06/2025
300628.ZK	12/30/2024	SDB3260123468	400.00	5.1250	2,095.59	2,050.00	0.0000	4.3300	50.0000	0.0000	(0.2521)	(0.0285)	0.0000	1	(0.2805)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
YEALINK NETWORK TECHNOLOGY CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
300628.ZK	12/30/2024	SDB3260123468	3,700.00	5.1250	19,384.20	18,962.54	0.0000	4.3300	50.0000	0.0000	(2.3315)	(0.2634)	0.0000	1	(2.5949)	01/06/2025
300628.ZK	12/30/2024	SDB3260123468	1,700.00	5.1250	8,906.26	8,712.52	0.0000	4.3300	50.0000	0.0000	(1.0712)	(0.1210)	0.0000	1	(1.1922)	01/06/2025
300628.ZK	12/30/2024	SDB3260123468	3,100.00	5.1250	16,240.82	15,887.53	0.0000	4.3300	50.0000	0.0000	(1.9534)	(0.2207)	0.0000	1	(2.1741)	01/06/2025
300628.ZK	12/30/2024	SDB3260123468	700.00	5.1250	3,667.28	3,587.51	0.0000	4.3300	50.0000	0.0000	(0.4411)	(0.0498)	0.0000	1	(0.4909)	01/06/2025
300628.ZK	12/30/2024	SDB3260123468	600.00	5.1250	3,143.38	3,075.01	0.0000	4.3300	50.0000	0.0000	(0.3781)	(0.0427)	0.0000	1	(0.4208)	01/06/2025
300628.ZK	12/30/2024	SDB3260123468	1,900.00	5.1250	9,954.05	9,737.52	0.0000	4.3300	50.0000	0.0000	(1.1973)	(0.1352)	0.0000	1	(1.3325)	01/06/2025
300628.ZK	12/30/2024	SDB3260123468	400.00	5.1250	2,095.59	2,050.00	0.0000	4.3300	50.0000	0.0000	(0.2521)	(0.0285)	0.0000	1	(0.2805)	01/06/2025
300628.ZK	12/30/2024	SDB3260123468	200.00	5.1250	1,047.79	1,025.00	0.0000	4.3300	50.0000	0.0000	(0.1260)	(0.0142)	0.0000	1	(0.1403)	01/06/2025
300628.ZK	12/30/2024	SDB3260123468	5,100.00	5.1250	26,718.77	26,137.56	0.0000	4.3300	50.0000	0.0000	(3.2137)	(0.3630)	0.0000	1	(3.5767)	01/06/2025
300628.ZK	12/30/2024	SDB3260123468	1,100.00	5.1250	5,762.87	5,637.51	0.0000	4.3300	50.0000	0.0000	(0.6931)	(0.0783)	0.0000	1	(0.7714)	01/06/2025
300628.ZK	12/30/2024	SDB3260123468	2,400.00	5.1250	12,573.54	12,300.03	0.0000	4.3300	50.0000	0.0000	(1.5123)	(0.1708)	0.0000	1	(1.6832)	01/06/2025
300628.ZK	12/30/2024	SDB3260123468	2,900.00	5.1250	15,193.02	14,862.53	0.0000	4.3300	50.0000	0.0000	(1.8274)	(0.2064)	0.0000	1	(2.0338)	01/06/2025
300628.ZK	12/30/2024	SDB3260123468	11,600.00	5.1250	60,772.10	59,450.13	0.0000	4.3300	50.0000	0.0000	(7.3095)	(0.8257)	0.0000	1	(8.1352)	01/06/2025
300628.ZK	12/30/2024	SDB3260123468	9,475.00	5.1250	49,639.28	48,559.48	0.0000	4.3300	50.0000	0.0000	(5.9705)	(0.6744)	0.0000	1	(6.6449)	01/06/2025
300628.ZK	12/30/2024	SDB3260123468	2,200.00	5.1250	11,525.74	11,275.02	0.0000	4.3300	50.0000	0.0000	(1.3863)	(0.1566)	0.0000	1	(1.5429)	01/06/2025
300628.ZK	12/30/2024	SDB3260123468	5,200.00	5.1250	27,242.66	26,650.06	0.0000	4.3300	50.0000	0.0000	(3.2767)	(0.3701)	0.0000	1	(3.6468)	01/06/2025
300628.ZK	12/30/2024	SDB3260123468	5,800.00	5.1250	30,386.05	29,725.06	0.0000	4.3300	50.0000	0.0000	(3.6548)	(0.4128)	0.0000	1	(4.0676)	01/06/2025
300628.ZK	12/30/2024	SDB3260123468	1,100.00	5.1250	5,762.87	5,637.51	0.0000	4.3300	50.0000	0.0000	(0.6931)	(0.0783)	0.0000	1	(0.7714)	01/06/2025
300628.ZK	12/30/2024	SDB3260123468	100.00	5.1250	523.90	512.50	0.0000	4.3300	50.0000	0.0000	(0.0630)	(0.0071)	0.0000	1	(0.0701)	01/06/2025
300628.ZK	12/30/2024	SDB3260123468	2,000.00	5.1250	10,477.95	10,250.02	0.0000	4.3300	50.0000	0.0000	(1.2603)	(0.1424)	0.0000	1	(1.4026)	01/06/2025
300628.ZK	12/30/2024	SDB3260123468	3,400.00	5.1250	17,812.51	17,425.04	0.0000	4.3300	50.0000	0.0000	(2.1424)	(0.2420)	0.0000	1	(2.3845)	01/06/2025
300628.ZK	12/30/2024	SDB3260123468	3,500.00	5.1250	18,336.41	17,937.54	0.0000	4.3300	50.0000	0.0000	(2.2055)	(0.2491)	0.0000	1	(2.4546)	01/06/2025
300628.ZK	12/27/2024	SDB3260123468	3,400.00	5.5145	17,812.51	18,749.32	0.0000	4.3300	50.0000	0.0000	(6.4273)	(0.7812)	0.0000	3	(7.2086)	01/06/2025
300628.ZK	12/27/2024	SDB3260123468	3,100.00	5.5145	16,240.82	17,094.97	0.0000	4.3300	50.0000	0.0000	(5.8602)	(0.7123)	0.0000	3	(6.5725)	01/06/2025
300628.ZK	12/27/2024	SDB3260123468	100.00	5.5145	523.90	551.45	0.0000	4.3300	50.0000	0.0000	(0.1890)	(0.0230)	0.0000	3	(0.2120)	01/06/2025
300628.ZK	12/27/2024	SDB3260123468	200.00	5.5145	1,047.79	1,102.90	0.0000	4.3300	50.0000	0.0000	(0.3781)	(0.0460)	0.0000	3	(0.4240)	01/06/2025
300628.ZK	12/27/2024	SDB3260123468	1,500.00	5.5145	7,858.46	8,271.76	0.0000	4.3300	50.0000	0.0000	(2.8356)	(0.3447)	0.0000	3	(3.1803)	01/06/2025
300628.ZK	12/27/2024	SDB3260123468	400.00	5.5145	2,095.59	2,205.80	0.0000	4.3300	50.0000	0.0000	(0.7562)	(0.0919)	0.0000	3	(0.8481)	01/06/2025
300628.ZK	12/27/2024	SDB3260123468	400.00	5.5145	2,095.59	2,205.80	0.0000	4.3300	50.0000	0.0000	(0.7562)	(0.0919)	0.0000	3	(0.8481)	01/06/2025
300628.ZK	12/27/2024	SDB3260123468	3,700.00	5.5145	19,384.20	20,403.67	0.0000	4.3300	50.0000	0.0000	(6.9945)	(0.8502)	0.0000	3	(7.8446)	01/06/2025
300628.ZK	12/27/2024	SDB3260123468	1,700.00	5.5145	8,906.26	9,374.66	0.0000	4.3300	50.0000	0.0000	(3.2137)	(0.3906)	0.0000	3	(3.6043)	01/06/2025
300628.ZK	12/27/2024	SDB3260123468	3,100.00	5.5145	16,240.82	17,094.97	0.0000	4.3300	50.0000	0.0000	(5.8602)	(0.7123)	0.0000	3	(6.5725)	01/06/2025
300628.ZK	12/27/2024	SDB3260123468	700.00	5.5145	3,667.28	3,860.15	0.0000	4.3300	50.0000	0.0000	(1.3233)	(0.1608)	0.0000	3	(1.4841)	01/06/2025
300628.ZK	12/27/2024	SDB3260123468	600.00	5.5145	3,143.38	3,308.70	0.0000	4.3300	50.0000	0.0000	(1.1342)	(0.1379)	0.0000	3	(1.2721)	01/06/2025
300628.ZK	12/27/2024	SDB3260123468	1,900.00	5.5145	9,954.05	10,477.56	0.0000	4.3300	50.0000	0.0000	(3.5918)	(0.4366)	0.0000	3	(4.0283)	01/06/2025
300628.ZK	12/27/2024	SDB3260123468	400.00	5.5145	2,095.59	2,205.80	0.0000	4.3300	50.0000	0.0000	(0.7562)	(0.0919)	0.0000	3	(0.8481)	01/06/2025
300628.ZK	12/27/2024	SDB3260123468	200.00	5.5145	1,047.79	1,102.90	0.0000	4.3300	50.0000	0.0000	(0.3781)	(0.0460)	0.0000	3	(0.4240)	01/06/2025
300628.ZK	12/27/2024	SDB3260123468	5,100.00	5.5145	26,718.77	28,123.98	0.0000	4.3300	50.0000	0.0000	(9.6410)	(1.1718)	0.0000	3	(10.8129)	01/06/2025
300628.ZK	12/27/2024	SDB3260123468	1,100.00	5.5145	5,762.87	6,065.96	0.0000	4.3300	50.0000	0.0000	(2.0794)	(0.2527)	0.0000	3	(2.3322)	01/06/2025
300628.ZK	12/27/2024	SDB3260123468	2,400.00	5.5145	12,573.54	13,234.81	0.0000	4.3300	50.0000	0.0000	(4.5370)	(0.5515)	0.0000	3	(5.0884)	01/06/2025
300628.ZK	12/27/2024	SDB3260123468	2,900.00	5.5145	15,193.02	15,992.06	0.0000	4.3300	50.0000	0.0000	(5.4821)	(0.6663)	0.0000	3	(6.1485)	01/06/2025
300628.ZK	12/27/2024	SDB3260123468	11,600.00	5.5145	60,772.10	63,968.26	0.0000	4.3300	50.0000	0.0000	(21.9286)	(2.6653)	0.0000	3	(24.5939)	01/06/2025
300628.ZK	12/27/2024	SDB3260123468	9,475.00	5.5145	49,639.28	52,249.93	0.0000	4.3300	50.0000	0.0000	(17.9115)	(2.1771)	0.0000	3	(20.0886)	01/06/2025
300628.ZK	12/27/2024	SDB3260123468	2,200.00	5.5145	11,525.74	12,131.91	0.0000	4.3300	50.0000	0.0000	(4.1589)	(0.5055)	0.0000	3	(4.6644)	01/06/2025
300628.ZK	12/27/2024	SDB3260123468	5,200.00	5.5145	27,242.66	28,675.43	0.0000	4.3300	50.0000	0.0000	(9.8301)	(1.1948)	0.0000	3	(11.0249)	01/06/2025
300628.ZK	12/27/2024	SDB3260123468	5,800.00	5.5145	30,386.05	31,984.13	0.0000	4.3300	50.0000	0.0000	(10.9643)	(1.3327)	0.0000	3	(12.2970)	01/06/2025
300628.ZK	12/27/2024	SDB3260123468	1,100.00	5.5145	5,762.87	6,065.96	0.0000	4.3300	50.0000	0.0000	(2.0794)	(0.2527)	0.0000	3	(2.3322)	01/06/2025
300628.ZK	12/27/2024	SDB3260123468	100.00	5.5145	523.90	551.45	0.0000	4.3300	50.0000	0.0000	(0.1890)	(0.0230)	0.0000	3	(0.2120)	01/06/2025
300628.ZK	12/27/2024	SDB3260123468	2,000.00	5.5145	10,477.95	11,029.01	0.0000	4.3300	50.0000	0.0000	(3.7808)	(0.4595)	0.0000	3	(4.2403)	01/06/2025
300628.ZK	12/27/2024	SDB3260123468	3,400.00	5.5145	17,812.51	18,749.32	0.0000	4.3300	50.0000	0.0000	(6.4273)	(0.7812)	0.0000	3	(7.2086)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
YEALINK NETWORK TECHNOLOGY CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
300628.ZK	12/27/2024	SDB3260123468	3,500.00	5.5145	18,336.41	19,300.77	0.0000	4.3300	50.0000	0.0000	(6.6164)	(0.8042)	0.0000	3	(7.4206)	01/06/2025
300628.ZK	12/26/2024	SDB3260123468	3,400.00	5.4799	17,812.51	18,631.67	0.0000	4.3300	50.0000	0.0000	(2.1424)	(0.2588)	0.0000	1	(2.4012)	01/06/2025
300628.ZK	12/26/2024	SDB3260123468	3,100.00	5.4799	16,240.82	16,987.70	0.0000	4.3300	50.0000	0.0000	(1.9534)	(0.2359)	0.0000	1	(2.1893)	01/06/2025
300628.ZK	12/26/2024	SDB3260123468	100.00	5.4799	523.90	547.99	0.0000	4.3300	50.0000	0.0000	(0.0630)	(0.0076)	0.0000	1	(0.0706)	01/06/2025
300628.ZK	12/26/2024	SDB3260123468	200.00	5.4799	1,047.79	1,095.98	0.0000	4.3300	50.0000	0.0000	(0.1260)	(0.0152)	0.0000	1	(0.1412)	01/06/2025
300628.ZK	12/26/2024	SDB3260123468	1,500.00	5.4799	7,858.46	8,219.85	0.0000	4.3300	50.0000	0.0000	(0.9452)	(0.1142)	0.0000	1	(1.0594)	01/06/2025
300628.ZK	12/26/2024	SDB3260123468	400.00	5.4799	2,095.59	2,191.96	0.0000	4.3300	50.0000	0.0000	(0.2521)	(0.0304)	0.0000	1	(0.2825)	01/06/2025
300628.ZK	12/26/2024	SDB3260123468	400.00	5.4799	2,095.59	2,191.96	0.0000	4.3300	50.0000	0.0000	(0.2521)	(0.0304)	0.0000	1	(0.2825)	01/06/2025
300628.ZK	12/26/2024	SDB3260123468	3,700.00	5.4799	19,384.20	20,275.64	0.0000	4.3300	50.0000	0.0000	(2.3315)	(0.2816)	0.0000	1	(2.6131)	01/06/2025
300628.ZK	12/26/2024	SDB3260123468	1,700.00	5.4799	8,906.26	9,315.83	0.0000	4.3300	50.0000	0.0000	(1.0712)	(0.1294)	0.0000	1	(1.2006)	01/06/2025
300628.ZK	12/26/2024	SDB3260123468	3,100.00	5.4799	16,240.82	16,987.70	0.0000	4.3300	50.0000	0.0000	(1.9534)	(0.2359)	0.0000	1	(2.1893)	01/06/2025
300628.ZK	12/26/2024	SDB3260123468	700.00	5.4799	3,667.28	3,835.93	0.0000	4.3300	50.0000	0.0000	(0.4411)	(0.0533)	0.0000	1	(0.4944)	01/06/2025
300628.ZK	12/26/2024	SDB3260123468	600.00	5.4799	3,143.38	3,287.94	0.0000	4.3300	50.0000	0.0000	(0.3781)	(0.0457)	0.0000	1	(0.4237)	01/06/2025
300628.ZK	12/26/2024	SDB3260123468	1,900.00	5.4799	9,954.05	10,411.81	0.0000	4.3300	50.0000	0.0000	(1.1973)	(0.1446)	0.0000	1	(1.3419)	01/06/2025
300628.ZK	12/26/2024	SDB3260123468	400.00	5.4799	2,095.59	2,191.96	0.0000	4.3300	50.0000	0.0000	(0.2521)	(0.0304)	0.0000	1	(0.2825)	01/06/2025
300628.ZK	12/26/2024	SDB3260123468	200.00	5.4799	1,047.79	1,095.98	0.0000	4.3300	50.0000	0.0000	(0.1260)	(0.0152)	0.0000	1	(0.1412)	01/06/2025
300628.ZK	12/26/2024	SDB3260123468	5,100.00	5.4799	26,718.77	27,947.50	0.0000	4.3300	50.0000	0.0000	(3.2137)	(0.3882)	0.0000	1	(3.6018)	01/06/2025
300628.ZK	12/26/2024	SDB3260123468	1,100.00	5.4799	5,762.87	6,027.89	0.0000	4.3300	50.0000	0.0000	(0.6931)	(0.0837)	0.0000	1	(0.7769)	01/06/2025
300628.ZK	12/26/2024	SDB3260123468	2,400.00	5.4799	12,573.54	13,151.76	0.0000	4.3300	50.0000	0.0000	(1.5123)	(0.1827)	0.0000	1	(1.6950)	01/06/2025
300628.ZK	12/26/2024	SDB3260123468	2,900.00	5.4799	15,193.02	15,891.72	0.0000	4.3300	50.0000	0.0000	(1.8274)	(0.2207)	0.0000	1	(2.0481)	01/06/2025
300628.ZK	12/26/2024	SDB3260123468	11,600.00	5.4799	60,772.10	63,566.86	0.0000	4.3300	50.0000	0.0000	(7.3095)	(0.8829)	0.0000	1	(8.1924)	01/06/2025
300628.ZK	12/26/2024	SDB3260123468	9,475.00	5.4799	49,639.28	51,922.07	0.0000	4.3300	50.0000	0.0000	(5.9705)	(0.7211)	0.0000	1	(6.6916)	01/06/2025
300628.ZK	12/26/2024	SDB3260123468	2,200.00	5.4799	11,525.74	12,055.78	0.0000	4.3300	50.0000	0.0000	(1.3863)	(0.1674)	0.0000	1	(1.5537)	01/06/2025
300628.ZK	12/26/2024	SDB3260123468	5,200.00	5.4799	27,242.66	28,495.49	0.0000	4.3300	50.0000	0.0000	(3.2767)	(0.3958)	0.0000	1	(3.6725)	01/06/2025
300628.ZK	12/26/2024	SDB3260123468	5,800.00	5.4799	30,386.05	31,783.43	0.0000	4.3300	50.0000	0.0000	(3.6548)	(0.4414)	0.0000	1	(4.0962)	01/06/2025
300628.ZK	12/26/2024	SDB3260123468	1,100.00	5.4799	5,762.87	6,027.89	0.0000	4.3300	50.0000	0.0000	(0.6931)	(0.0837)	0.0000	1	(0.7769)	01/06/2025
300628.ZK	12/26/2024	SDB3260123468	100.00	5.4799	523.90	547.99	0.0000	4.3300	50.0000	0.0000	(0.0630)	(0.0076)	0.0000	1	(0.0706)	01/06/2025
300628.ZK	12/26/2024	SDB3260123468	2,000.00	5.4799	10,477.95	10,959.80	0.0000	4.3300	50.0000	0.0000	(1.2603)	(0.1522)	0.0000	1	(1.4125)	01/06/2025
300628.ZK	12/26/2024	SDB3260123468	3,400.00	5.4799	17,812.51	18,631.67	0.0000	4.3300	50.0000	0.0000	(2.1424)	(0.2588)	0.0000	1	(2.4012)	01/06/2025
300628.ZK	12/26/2024	SDB3260123468	3,500.00	5.4799	18,336.41	19,179.66	0.0000	4.3300	50.0000	0.0000	(2.2055)	(0.2664)	0.0000	1	(2.4718)	01/06/2025
300628.ZK	12/24/2024	SDB3260123468	3,400.00	5.4799	17,812.51	18,631.67	0.0000	4.3300	50.0000	0.0000	(4.2849)	(0.5175)	0.0000	2	(4.8024)	01/06/2025
300628.ZK	12/24/2024	SDB3260123468	3,100.00	5.4799	16,240.82	16,987.70	0.0000	4.3300	50.0000	0.0000	(3.9068)	(0.4719)	0.0000	2	(4.3787)	01/06/2025
300628.ZK	12/24/2024	SDB3260123468	100.00	5.4799	523.90	547.99	0.0000	4.3300	50.0000	0.0000	(0.1260)	(0.0152)	0.0000	2	(0.1412)	01/06/2025
300628.ZK	12/24/2024	SDB3260123468	200.00	5.4799	1,047.79	1,095.98	0.0000	4.3300	50.0000	0.0000	(0.2521)	(0.0304)	0.0000	2	(0.2825)	01/06/2025
300628.ZK	12/24/2024	SDB3260123468	1,500.00	5.4799	7,858.46	8,219.85	0.0000	4.3300	50.0000	0.0000	(1.8904)	(0.2283)	0.0000	2	(2.1187)	01/06/2025
300628.ZK	12/24/2024	SDB3260123468	400.00	5.4799	2,095.59	2,191.96	0.0000	4.3300	50.0000	0.0000	(0.5041)	(0.0609)	0.0000	2	(0.5650)	01/06/2025
300628.ZK	12/24/2024	SDB3260123468	400.00	5.4799	2,095.59	2,191.96	0.0000	4.3300	50.0000	0.0000	(0.5041)	(0.0609)	0.0000	2	(0.5650)	01/06/2025
300628.ZK	12/24/2024	SDB3260123468	3,700.00	5.4799	19,384.20	20,275.64	0.0000	4.3300	50.0000	0.0000	(4.6630)	(0.5632)	0.0000	2	(5.2262)	01/06/2025
300628.ZK	12/24/2024	SDB3260123468	1,700.00	5.4799	8,906.26	9,315.83	0.0000	4.3300	50.0000	0.0000	(2.1424)	(0.2588)	0.0000	2	(2.4012)	01/06/2025
300628.ZK	12/24/2024	SDB3260123468	3,100.00	5.4799	16,240.82	16,987.70	0.0000	4.3300	50.0000	0.0000	(3.9068)	(0.4719)	0.0000	2	(4.3787)	01/06/2025
300628.ZK	12/24/2024	SDB3260123468	700.00	5.4799	3,667.28	3,835.93	0.0000	4.3300	50.0000	0.0000	(0.8822)	(0.1066)	0.0000	2	(0.9887)	01/06/2025
300628.ZK	12/24/2024	SDB3260123468	600.00	5.4799	3,143.38	3,287.94	0.0000	4.3300	50.0000	0.0000	(0.7562)	(0.0913)	0.0000	2	(0.8475)	01/06/2025
300628.ZK	12/24/2024	SDB3260123468	1,900.00	5.4799	9,954.05	10,411.81	0.0000	4.3300	50.0000	0.0000	(2.3945)	(0.2892)	0.0000	2	(2.6837)	01/06/2025
300628.ZK	12/24/2024	SDB3260123468	400.00	5.4799	2,095.59	2,191.96	0.0000	4.3300	50.0000	0.0000	(0.5041)	(0.0609)	0.0000	2	(0.5650)	01/06/2025
300628.ZK	12/24/2024	SDB3260123468	200.00	5.4799	1,047.79	1,095.98	0.0000	4.3300	50.0000	0.0000	(0.2521)	(0.0304)	0.0000	2	(0.2825)	01/06/2025
300628.ZK	12/24/2024	SDB3260123468	5,100.00	5.4799	26,718.77	27,947.50	0.0000	4.3300	50.0000	0.0000	(6.4273)	(0.7763)	0.0000	2	(7.2037)	01/06/2025
300628.ZK	12/24/2024	SDB3260123468	1,100.00	5.4799	5,762.87	6,027.89	0.0000	4.3300	50.0000	0.0000	(1.3863)	(0.1674)	0.0000	2	(1.5537)	01/06/2025
300628.ZK	12/24/2024	SDB3260123468	2,400.00	5.4799	12,573.54	13,151.76	0.0000	4.3300	50.0000	0.0000	(3.0246)	(0.3653)	0.0000	2	(3.3900)	01/06/2025
300628.ZK	12/24/2024	SDB3260123468	2,900.00	5.4799	15,193.02	15,891.72	0.0000	4.3300	50.0000	0.0000	(3.6548)	(0.4414)	0.0000	2	(4.0962)	01/06/2025
300628.ZK	12/24/2024	SDB3260123468	11,600.00	5.4799	60,772.10	63,566.86	0.0000	4.3300	50.0000	0.0000	(14.6191)	(1.7657)	0.0000	2	(16.3848)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
YEALINK NETWORK TECHNOLOGY CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
300628.ZK	12/24/2024	SDB3260123468	9,475.00	5.4799	49,639.28	51,922.07	0.0000	4.3300	50.0000	0.0000	(11.9410)	(1.4423)	0.0000	2	(13.3833)	01/06/2025
300628.ZK	12/24/2024	SDB3260123468	2,200.00	5.4799	11,525.74	12,055.78	0.0000	4.3300	50.0000	0.0000	(2.7726)	(0.3349)	0.0000	2	(3.1075)	01/06/2025
300628.ZK	12/24/2024	SDB3260123468	5,200.00	5.4799	27,242.66	28,495.49	0.0000	4.3300	50.0000	0.0000	(6.5534)	(0.7915)	0.0000	2	(7.3449)	01/06/2025
300628.ZK	12/24/2024	SDB3260123468	5,800.00	5.4799	30,386.05	31,783.43	0.0000	4.3300	50.0000	0.0000	(7.3095)	(0.8829)	0.0000	2	(8.1924)	01/06/2025
300628.ZK	12/24/2024	SDB3260123468	1,100.00	5.4799	5,762.87	6,027.89	0.0000	4.3300	50.0000	0.0000	(1.3863)	(0.1674)	0.0000	2	(1.5537)	01/06/2025
300628.ZK	12/24/2024	SDB3260123468	100.00	5.4799	523.90	547.99	0.0000	4.3300	50.0000	0.0000	(0.1260)	(0.0152)	0.0000	2	(0.1412)	01/06/2025
300628.ZK	12/24/2024	SDB3260123468	2,000.00	5.4799	10,477.95	10,959.80	0.0000	4.3300	50.0000	0.0000	(2.5205)	(0.3044)	0.0000	2	(2.8250)	01/06/2025
300628.ZK	12/24/2024	SDB3260123468	3,400.00	5.4799	17,812.51	18,631.67	0.0000	4.3300	50.0000	0.0000	(4.2849)	(0.5175)	0.0000	2	(4.8024)	01/06/2025
300628.ZK	12/24/2024	SDB3260123468	3,500.00	5.4799	18,336.41	19,179.66	0.0000	4.3300	50.0000	0.0000	(4.4109)	(0.5328)	0.0000	2	(4.9437)	01/06/2025
300628.ZK	12/23/2024	SDB3260123468	3,400.00	5.3358	17,812.51	18,141.67	0.0000	4.3300	50.0000	0.0000	(2.1424)	(0.2520)	0.0000	1	(2.3944)	01/06/2025
300628.ZK	12/23/2024	SDB3260123468	3,100.00	5.3358	16,240.82	16,540.93	0.0000	4.3300	50.0000	0.0000	(1.9534)	(0.2297)	0.0000	1	(2.1831)	01/06/2025
300628.ZK	12/23/2024	SDB3260123468	100.00	5.3358	523.90	533.58	0.0000	4.3300	50.0000	0.0000	(0.0630)	(0.0074)	0.0000	1	(0.0704)	01/06/2025
300628.ZK	12/23/2024	SDB3260123468	200.00	5.3358	1,047.79	1,067.16	0.0000	4.3300	50.0000	0.0000	(0.1260)	(0.0148)	0.0000	1	(0.1408)	01/06/2025
300628.ZK	12/23/2024	SDB3260123468	1,500.00	5.3358	7,858.46	8,003.68	0.0000	4.3300	50.0000	0.0000	(0.9452)	(0.1112)	0.0000	1	(1.0564)	01/06/2025
300628.ZK	12/23/2024	SDB3260123468	400.00	5.3358	2,095.59	2,134.31	0.0000	4.3300	50.0000	0.0000	(0.2521)	(0.0296)	0.0000	1	(0.2817)	01/06/2025
300628.ZK	12/23/2024	SDB3260123468	400.00	5.3358	2,095.59	2,134.31	0.0000	4.3300	50.0000	0.0000	(0.2521)	(0.0296)	0.0000	1	(0.2817)	01/06/2025
300628.ZK	12/23/2024	SDB3260123468	3,700.00	5.3358	19,384.20	19,742.40	0.0000	4.3300	50.0000	0.0000	(2.3315)	(0.2742)	0.0000	1	(2.6057)	01/06/2025
300628.ZK	12/23/2024	SDB3260123468	1,700.00	5.3358	8,906.26	9,070.83	0.0000	4.3300	50.0000	0.0000	(1.0712)	(0.1260)	0.0000	1	(1.1972)	01/06/2025
300628.ZK	12/23/2024	SDB3260123468	3,100.00	5.3358	16,240.82	16,540.93	0.0000	4.3300	50.0000	0.0000	(1.9534)	(0.2297)	0.0000	1	(2.1831)	01/06/2025
300628.ZK	12/23/2024	SDB3260123468	700.00	5.3358	3,667.28	3,735.05	0.0000	4.3300	50.0000	0.0000	(0.4411)	(0.0519)	0.0000	1	(0.4930)	01/06/2025
300628.ZK	12/23/2024	SDB3260123468	600.00	5.3358	3,143.38	3,201.47	0.0000	4.3300	50.0000	0.0000	(0.3781)	(0.0445)	0.0000	1	(0.4225)	01/06/2025
300628.ZK	12/23/2024	SDB3260123468	1,900.00	5.3358	9,954.05	10,137.99	0.0000	4.3300	50.0000	0.0000	(1.1973)	(0.1408)	0.0000	1	(1.3381)	01/06/2025
300628.ZK	12/23/2024	SDB3260123468	400.00	5.3358	2,095.59	2,134.31	0.0000	4.3300	50.0000	0.0000	(0.2521)	(0.0296)	0.0000	1	(0.2817)	01/06/2025
300628.ZK	12/23/2024	SDB3260123468	200.00	5.3358	1,047.79	1,067.16	0.0000	4.3300	50.0000	0.0000	(0.1260)	(0.0148)	0.0000	1	(0.1408)	01/06/2025
300628.ZK	12/23/2024	SDB3260123468	5,100.00	5.3358	26,718.77	27,212.50	0.0000	4.3300	50.0000	0.0000	(3.2137)	(0.3780)	0.0000	1	(3.5916)	01/06/2025
300628.ZK	12/23/2024	SDB3260123468	1,100.00	5.3358	5,762.87	5,869.36	0.0000	4.3300	50.0000	0.0000	(0.6931)	(0.0815)	0.0000	1	(0.7747)	01/06/2025
300628.ZK	12/23/2024	SDB3260123468	2,400.00	5.3358	12,573.54	12,805.88	0.0000	4.3300	50.0000	0.0000	(1.5123)	(0.1779)	0.0000	1	(1.6902)	01/06/2025
300628.ZK	12/23/2024	SDB3260123468	2,900.00	5.3358	15,193.02	15,473.77	0.0000	4.3300	50.0000	0.0000	(1.8274)	(0.2149)	0.0000	1	(2.0423)	01/06/2025
300628.ZK	12/23/2024	SDB3260123468	11,600.00	5.3358	60,772.10	61,895.09	0.0000	4.3300	50.0000	0.0000	(7.3095)	(0.8597)	0.0000	1	(8.1692)	01/06/2025
300628.ZK	12/23/2024	SDB3260123468	9,475.00	5.3358	49,639.28	50,556.55	0.0000	4.3300	50.0000	0.0000	(5.9705)	(0.7022)	0.0000	1	(6.6727)	01/06/2025
300628.ZK	12/23/2024	SDB3260123468	2,200.00	5.3358	11,525.74	11,738.72	0.0000	4.3300	50.0000	0.0000	(1.3863)	(0.1630)	0.0000	1	(1.5493)	01/06/2025
300628.ZK	12/23/2024	SDB3260123468	5,200.00	5.3358	27,242.66	27,746.08	0.0000	4.3300	50.0000	0.0000	(3.2767)	(0.3854)	0.0000	1	(3.6620)	01/06/2025
300628.ZK	12/23/2024	SDB3260123468	5,800.00	5.3358	30,386.05	30,947.55	0.0000	4.3300	50.0000	0.0000	(3.6548)	(0.4298)	0.0000	1	(4.0846)	01/06/2025
300628.ZK	12/23/2024	SDB3260123468	1,100.00	5.3358	5,762.87	5,869.36	0.0000	4.3300	50.0000	0.0000	(0.6931)	(0.0815)	0.0000	1	(0.7747)	01/06/2025
300628.ZK	12/23/2024	SDB3260123468	100.00	5.3358	523.90	533.58	0.0000	4.3300	50.0000	0.0000	(0.0630)	(0.0074)	0.0000	1	(0.0704)	01/06/2025
300628.ZK	12/23/2024	SDB3260123468	2,000.00	5.3358	10,477.95	10,671.57	0.0000	4.3300	50.0000	0.0000	(1.2603)	(0.1482)	0.0000	1	(1.4085)	01/06/2025
300628.ZK	12/23/2024	SDB3260123468	3,400.00	5.3358	17,812.51	18,141.67	0.0000	4.3300	50.0000	0.0000	(2.1424)	(0.2520)	0.0000	1	(2.3944)	01/06/2025
300628.ZK	12/23/2024	SDB3260123468	3,500.00	5.3358	18,336.41	18,675.24	0.0000	4.3300	50.0000	0.0000	(2.2055)	(0.2594)	0.0000	1	(2.4648)	01/06/2025
300628.ZK	12/20/2024	SDB3260123468	3,400.00	5.2799	17,812.51	17,951.55	0.0000	4.3300	50.0000	0.0000	(6.4273)	(0.7480)	0.0000	3	(7.1753)	01/06/2025
300628.ZK	12/20/2024	SDB3260123468	3,100.00	5.2799	16,240.82	16,367.59	0.0000	4.3300	50.0000	0.0000	(5.8602)	(0.6820)	0.0000	3	(6.5422)	01/06/2025
300628.ZK	12/20/2024	SDB3260123468	100.00	5.2799	523.90	527.99	0.0000	4.3300	50.0000	0.0000	(0.1890)	(0.0220)	0.0000	3	(0.2110)	01/06/2025
300628.ZK	12/20/2024	SDB3260123468	200.00	5.2799	1,047.79	1,055.97	0.0000	4.3300	50.0000	0.0000	(0.3781)	(0.0440)	0.0000	3	(0.4221)	01/06/2025
300628.ZK	12/20/2024	SDB3260123468	1,500.00	5.2799	7,858.46	7,919.80	0.0000	4.3300	50.0000	0.0000	(2.8356)	(0.3300)	0.0000	3	(3.1656)	01/06/2025
300628.ZK	12/20/2024	SDB3260123468	400.00	5.2799	2,095.59	2,111.95	0.0000	4.3300	50.0000	0.0000	(0.7562)	(0.0880)	0.0000	3	(0.8442)	01/06/2025
300628.ZK	12/20/2024	SDB3260123468	400.00	5.2799	2,095.59	2,111.95	0.0000	4.3300	50.0000	0.0000	(0.7562)	(0.0880)	0.0000	3	(0.8442)	01/06/2025
300628.ZK	12/20/2024	SDB3260123468	3,700.00	5.2799	19,384.20	19,535.51	0.0000	4.3300	50.0000	0.0000	(6.9945)	(0.8140)	0.0000	3	(7.8084)	01/06/2025
300628.ZK	12/20/2024	SDB3260123468	1,700.00	5.2799	8,906.26	8,975.77	0.0000	4.3300	50.0000	0.0000	(3.2137)	(0.3740)	0.0000	3	(3.5877)	01/06/2025
300628.ZK	12/20/2024	SDB3260123468	3,100.00	5.2799	16,240.82	16,367.59	0.0000	4.3300	50.0000	0.0000	(5.8602)	(0.6820)	0.0000	3	(6.5422)	01/06/2025
300628.ZK	12/20/2024	SDB3260123468	700.00	5.2799	3,667.28	3,695.91	0.0000	4.3300	50.0000	0.0000	(1.3233)	(0.1540)	0.0000	3	(1.4773)	01/06/2025
300628.ZK	12/20/2024	SDB3260123468	600.00	5.2799	3,143.38	3,167.92	0.0000	4.3300	50.0000	0.0000	(1.1342)	(0.1320)	0.0000	3	(1.2662)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
YEALINK NETWORK TECHNOLOGY CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
300628.ZK	12/20/2024	SDB3260123468	1,900.00	5.2799	9,954.05	10,031.75	0.0000	4.3300	50.0000	0.0000	(3.5918)	(0.4180)	0.0000	3	(4.0097)	01/06/2025
300628.ZK	12/20/2024	SDB3260123468	400.00	5.2799	2,095.59	2,111.95	0.0000	4.3300	50.0000	0.0000	(0.7562)	(0.0880)	0.0000	3	(0.8442)	01/06/2025
300628.ZK	12/20/2024	SDB3260123468	200.00	5.2799	1,047.79	1,055.97	0.0000	4.3300	50.0000	0.0000	(0.3781)	(0.0440)	0.0000	3	(0.4221)	01/06/2025
300628.ZK	12/20/2024	SDB3260123468	5,100.00	5.2799	26,718.77	26,927.32	0.0000	4.3300	50.0000	0.0000	(9.6410)	(1.1220)	0.0000	3	(10.7630)	01/06/2025
300628.ZK	12/20/2024	SDB3260123468	1,100.00	5.2799	5,762.87	5,807.85	0.0000	4.3300	50.0000	0.0000	(2.0794)	(0.2420)	0.0000	3	(2.3214)	01/06/2025
300628.ZK	12/20/2024	SDB3260123468	2,400.00	5.2799	12,573.54	12,671.68	0.0000	4.3300	50.0000	0.0000	(4.5370)	(0.5280)	0.0000	3	(5.0649)	01/06/2025
300628.ZK	12/20/2024	SDB3260123468	2,900.00	5.2799	15,193.02	15,311.61	0.0000	4.3300	50.0000	0.0000	(5.4821)	(0.6380)	0.0000	3	(6.1201)	01/06/2025
300628.ZK	12/20/2024	SDB3260123468	11,600.00	5.2799	60,772.10	61,246.46	0.0000	4.3300	50.0000	0.0000	(21.9286)	(2.5519)	0.0000	3	(24.4805)	01/06/2025
300628.ZK	12/20/2024	SDB3260123468	9,475.00	5.2799	49,639.28	50,026.74	0.0000	4.3300	50.0000	0.0000	(17.9115)	(2.0844)	0.0000	3	(19.9960)	01/06/2025
300628.ZK	12/20/2024	SDB3260123468	2,200.00	5.2799	11,525.74	11,615.71	0.0000	4.3300	50.0000	0.0000	(4.1589)	(0.4840)	0.0000	3	(4.6429)	01/06/2025
300628.ZK	12/20/2024	SDB3260123468	5,200.00	5.2799	27,242.66	27,455.31	0.0000	4.3300	50.0000	0.0000	(9.8301)	(1.1440)	0.0000	3	(10.9740)	01/06/2025
300628.ZK	12/20/2024	SDB3260123468	5,800.00	5.2799	30,386.05	30,623.23	0.0000	4.3300	50.0000	0.0000	(10.9643)	(1.2760)	0.0000	3	(12.2403)	01/06/2025
300628.ZK	12/20/2024	SDB3260123468	1,100.00	5.2799	5,762.87	5,807.85	0.0000	4.3300	50.0000	0.0000	(2.0794)	(0.2420)	0.0000	3	(2.3214)	01/06/2025
300628.ZK	12/20/2024	SDB3260123468	100.00	5.2799	523.90	527.99	0.0000	4.3300	50.0000	0.0000	(0.1890)	(0.0220)	0.0000	3	(0.2110)	01/06/2025
300628.ZK	12/20/2024	SDB3260123468	2,000.00	5.2799	10,477.95	10,559.73	0.0000	4.3300	50.0000	0.0000	(3.7808)	(0.4400)	0.0000	3	(4.2208)	01/06/2025
300628.ZK	12/20/2024	SDB3260123468	3,400.00	5.2799	17,812.51	17,951.55	0.0000	4.3300	50.0000	0.0000	(6.4273)	(0.7480)	0.0000	3	(7.1753)	01/06/2025
300628.ZK	12/20/2024	SDB3260123468	3,500.00	5.2799	18,336.41	18,479.53	0.0000	4.3300	50.0000	0.0000	(6.6164)	(0.7700)	0.0000	3	(7.3864)	01/06/2025
300628.ZK	12/19/2024	SDB3260123468	3,400.00	5.2433	17,812.51	17,827.33	0.0000	4.5800	50.0000	0.0000	(2.2661)	(0.2476)	0.0000	1	(2.5137)	01/06/2025
300628.ZK	12/19/2024	SDB3260123468	3,100.00	5.2433	16,240.82	16,254.33	0.0000	4.5800	50.0000	0.0000	(2.0662)	(0.2258)	0.0000	1	(2.2919)	01/06/2025
300628.ZK	12/19/2024	SDB3260123468	100.00	5.2433	523.90	524.33	0.0000	4.5800	50.0000	0.0000	(0.0667)	(0.0073)	0.0000	1	(0.0739)	01/06/2025
300628.ZK	12/19/2024	SDB3260123468	200.00	5.2433	1,047.79	1,048.67	0.0000	4.5800	50.0000	0.0000	(0.1333)	(0.0146)	0.0000	1	(0.1479)	01/06/2025
300628.ZK	12/19/2024	SDB3260123468	1,500.00	5.2433	7,858.46	7,865.00	0.0000	4.5800	50.0000	0.0000	(0.9998)	(0.1092)	0.0000	1	(1.1090)	01/06/2025
300628.ZK	12/19/2024	SDB3260123468	400.00	5.2433	2,095.59	2,097.33	0.0000	4.5800	50.0000	0.0000	(0.2666)	(0.0291)	0.0000	1	(0.2957)	01/06/2025
300628.ZK	12/19/2024	SDB3260123468	400.00	5.2433	2,095.59	2,097.33	0.0000	4.5800	50.0000	0.0000	(0.2666)	(0.0291)	0.0000	1	(0.2957)	01/06/2025
300628.ZK	12/19/2024	SDB3260123468	3,700.00	5.2433	19,384.20	19,400.33	0.0000	4.5800	50.0000	0.0000	(2.4661)	(0.2694)	0.0000	1	(2.7356)	01/06/2025
300628.ZK	12/19/2024	SDB3260123468	1,700.00	5.2433	8,906.26	8,913.67	0.0000	4.5800	50.0000	0.0000	(1.1331)	(0.1238)	0.0000	1	(1.2569)	01/06/2025
300628.ZK	12/19/2024	SDB3260123468	3,100.00	5.2433	16,240.82	16,254.33	0.0000	4.5800	50.0000	0.0000	(2.0662)	(0.2258)	0.0000	1	(2.2919)	01/06/2025
300628.ZK	12/19/2024	SDB3260123468	700.00	5.2433	3,667.28	3,670.33	0.0000	4.5800	50.0000	0.0000	(0.4666)	(0.0510)	0.0000	1	(0.5175)	01/06/2025
300628.ZK	12/19/2024	SDB3260123468	600.00	5.2433	3,143.38	3,146.00	0.0000	4.5800	50.0000	0.0000	(0.3999)	(0.0437)	0.0000	1	(0.4436)	01/06/2025
300628.ZK	12/19/2024	SDB3260123468	1,900.00	5.2433	9,954.05	9,962.33	0.0000	4.5800	50.0000	0.0000	(1.2664)	(0.1384)	0.0000	1	(1.4047)	01/06/2025
300628.ZK	12/19/2024	SDB3260123468	400.00	5.2433	2,095.59	2,097.33	0.0000	4.5800	50.0000	0.0000	(0.0291)	(0.0091)	0.0000	1	(0.2957)	01/06/2025
300628.ZK	12/19/2024	SDB3260123468	200.00	5.2433	1,047.79	1,048.67	0.0000	4.5800	50.0000	0.0000	(0.1333)	(0.0146)	0.0000	1	(0.1479)	01/06/2025
300628.ZK	12/19/2024	SDB3260123468	5,100.00	5.2433	26,718.77	26,741.00	0.0000	4.5800	50.0000	0.0000	(3.3992)	(0.3714)	0.0000	1	(3.7706)	01/06/2025
300628.ZK	12/19/2024	SDB3260123468	1,100.00	5.2433	5,762.87	5,767.67	0.0000	4.5800	50.0000	0.0000	(0.7332)	(0.0801)	0.0000	1	(0.8133)	01/06/2025
300628.ZK	12/19/2024	SDB3260123468	2,400.00	5.2433	12,573.54	12,584.00	0.0000	4.5800	50.0000	0.0000	(1.5996)	(0.1748)	0.0000	1	(1.7744)	01/06/2025
300628.ZK	12/19/2024	SDB3260123468	2,900.00	5.2433	15,193.02	15,205.67	0.0000	4.5800	50.0000	0.0000	(1.9329)	(0.2112)	0.0000	1	(2.1441)	01/06/2025
300628.ZK	12/19/2024	SDB3260123468	11,600.00	5.2433	60,772.10	60,822.66	0.0000	4.5800	50.0000	0.0000	(7.7316)	(0.8448)	0.0000	1	(8.5763)	01/06/2025
300628.ZK	12/19/2024	SDB3260123468	9,475.00	5.2433	49,639.28	49,680.58	0.0000	4.5800	50.0000	0.0000	(6.3152)	(0.6900)	0.0000	1	(7.0052)	01/06/2025
300628.ZK	12/19/2024	SDB3260123468	2,200.00	5.2433	11,525.74	11,535.33	0.0000	4.5800	50.0000	0.0000	(1.4663)	(0.1602)	0.0000	1	(1.6265)	01/06/2025
300628.ZK	12/19/2024	SDB3260123468	5,200.00	5.2433	27,242.66	27,265.33	0.0000	4.5800	50.0000	0.0000	(3.4659)	(0.3787)	0.0000	1	(3.8446)	01/06/2025
300628.ZK	12/19/2024	SDB3260123468	5,800.00	5.2433	30,386.05	30,411.33	0.0000	4.5800	50.0000	0.0000	(3.8658)	(0.4224)	0.0000	1	(4.2882)	01/06/2025
300628.ZK	12/19/2024	SDB3260123468	1,100.00	5.2433	5,762.87	5,767.67	0.0000	4.5800	50.0000	0.0000	(0.7332)	(0.0801)	0.0000	1	(0.8133)	01/06/2025
300628.ZK	12/19/2024	SDB3260123468	100.00	5.2433	523.90	524.33	0.0000	4.5800	50.0000	0.0000	(0.0667)	(0.0073)	0.0000	1	(0.0739)	01/06/2025
300628.ZK	12/19/2024	SDB3260123468	2,000.00	5.2433	10,477.95	10,486.67	0.0000	4.5800	50.0000	0.0000	(1.3330)	(0.1456)	0.0000	1	(1.4787)	01/06/2025
300628.ZK	12/19/2024	SDB3260123468	3,400.00	5.2433	17,812.51	17,827.33	0.0000	4.5800	50.0000	0.0000	(2.2661)	(0.2476)	0.0000	1	(2.5137)	01/06/2025
300628.ZK	12/19/2024	SDB3260123468	3,500.00	5.2433	18,336.41	18,351.67	0.0000	4.5800	50.0000	0.0000	(2.3328)	(0.2549)	0.0000	1	(2.5877)	01/06/2025
300628.ZK	12/18/2024	SDB3260123468	3,400.00	5.1985	17,812.51	17,674.88	0.0000	4.5800	50.0000	0.0000	(2.2661)	(0.2455)	0.0000	1	(2.5116)	01/06/2025
300628.ZK	12/18/2024	SDB3260123468	3,100.00	5.1985	16,240.82	16,115.33	0.0000	4.5800	50.0000	0.0000	(2.0662)	(0.2238)	0.0000	1	(2.2900)	01/06/2025
300628.ZK	12/18/2024	SDB3260123468	100.00	5.1985	523.90	519.85	0.0000	4.5800	50.0000	0.0000	(0.0667)	(0.0072)	0.0000	1	(0.0739)	01/06/2025
300628.ZK	12/18/2024	SDB3260123468	200.00	5.1985	1,047.79	1,039.70	0.0000	4.5800	50.0000	0.0000	(0.1333)	(0.0144)	0.0000	1	(0.1477)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
YEALINK NETWORK TECHNOLOGY CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
300628.ZK	12/18/2024	SDB3260123468	1,500.00	5.1985	7,858.46	7,797.74	0.0000	4.5800	50.0000	0.0000	(0.9998)	(0.1083)	0.0000	1	(1.1081)	01/06/2025
300628.ZK	12/18/2024	SDB3260123468	400.00	5.1985	2,095.59	2,079.40	0.0000	4.5800	50.0000	0.0000	(0.2666)	(0.0289)	0.0000	1	(0.2955)	01/06/2025
300628.ZK	12/18/2024	SDB3260123468	400.00	5.1985	2,095.59	2,079.40	0.0000	4.5800	50.0000	0.0000	(0.2666)	(0.0289)	0.0000	1	(0.2955)	01/06/2025
300628.ZK	12/18/2024	SDB3260123468	3,700.00	5.1985	19,384.20	19,234.43	0.0000	4.5800	50.0000	0.0000	(2.4661)	(0.2671)	0.0000	1	(2.7332)	01/06/2025
300628.ZK	12/18/2024	SDB3260123468	1,700.00	5.1985	8,906.26	8,837.44	0.0000	4.5800	50.0000	0.0000	(1.1331)	(0.1227)	0.0000	1	(1.2558)	01/06/2025
300628.ZK	12/18/2024	SDB3260123468	3,100.00	5.1985	16,240.82	16,115.33	0.0000	4.5800	50.0000	0.0000	(2.0662)	(0.2238)	0.0000	1	(2.2900)	01/06/2025
300628.ZK	12/18/2024	SDB3260123468	700.00	5.1985	3,667.28	3,638.95	0.0000	4.5800	50.0000	0.0000	(0.4666)	(0.0505)	0.0000	1	(0.5171)	01/06/2025
300628.ZK	12/18/2024	SDB3260123468	600.00	5.1985	3,143.38	3,119.10	0.0000	4.5800	50.0000	0.0000	(0.3999)	(0.0433)	0.0000	1	(0.4432)	01/06/2025
300628.ZK	12/18/2024	SDB3260123468	1,900.00	5.1985	9,954.05	9,877.14	0.0000	4.5800	50.0000	0.0000	(1.2664)	(0.1372)	0.0000	1	(1.4036)	01/06/2025
300628.ZK	12/18/2024	SDB3260123468	400.00	5.1985	2,095.59	2,079.40	0.0000	4.5800	50.0000	0.0000	(0.2666)	(0.0289)	0.0000	1	(0.2955)	01/06/2025
300628.ZK	12/18/2024	SDB3260123468	200.00	5.1985	1,047.79	1,039.70	0.0000	4.5800	50.0000	0.0000	(0.1333)	(0.0144)	0.0000	1	(0.1477)	01/06/2025
300628.ZK	12/18/2024	SDB3260123468	5,100.00	5.1985	26,718.77	26,512.32	0.0000	4.5800	50.0000	0.0000	(3.3992)	(0.3682)	0.0000	1	(3.7674)	01/06/2025
300628.ZK	12/18/2024	SDB3260123468	1,100.00	5.1985	5,762.87	5,718.34	0.0000	4.5800	50.0000	0.0000	(0.7332)	(0.0794)	0.0000	1	(0.8126)	01/06/2025
300628.ZK	12/18/2024	SDB3260123468	2,400.00	5.1985	12,573.54	12,476.39	0.0000	4.5800	50.0000	0.0000	(1.5996)	(0.1733)	0.0000	1	(1.7729)	01/06/2025
300628.ZK	12/18/2024	SDB3260123468	2,900.00	5.1985	15,193.02	15,075.63	0.0000	4.5800	50.0000	0.0000	(1.9329)	(0.2094)	0.0000	1	(2.1423)	01/06/2025
300628.ZK	12/18/2024	SDB3260123468	11,600.00	5.1985	60,772.10	60,302.53	0.0000	4.5800	50.0000	0.0000	(7.7316)	(0.8375)	0.0000	1	(8.5691)	01/06/2025
300628.ZK	12/18/2024	SDB3260123468	9,475.00	5.1985	49,639.28	49,255.73	0.0000	4.5800	50.0000	0.0000	(6.3152)	(0.6841)	0.0000	1	(6.9993)	01/06/2025
300628.ZK	12/18/2024	SDB3260123468	2,200.00	5.1985	11,525.74	11,436.69	0.0000	4.5800	50.0000	0.0000	(1.4663)	(0.1588)	0.0000	1	(1.6252)	01/06/2025
300628.ZK	12/18/2024	SDB3260123468	5,200.00	5.1985	27,242.66	27,032.17	0.0000	4.5800	50.0000	0.0000	(3.4659)	(0.3754)	0.0000	1	(3.8413)	01/06/2025
300628.ZK	12/18/2024	SDB3260123468	5,800.00	5.1985	30,386.05	30,151.27	0.0000	4.5800	50.0000	0.0000	(3.8658)	(0.4188)	0.0000	1	(4.2845)	01/06/2025
300628.ZK	12/18/2024	SDB3260123468	1,100.00	5.1985	5,762.87	5,718.34	0.0000	4.5800	50.0000	0.0000	(0.7332)	(0.0794)	0.0000	1	(0.8126)	01/06/2025
300628.ZK	12/18/2024	SDB3260123468	100.00	5.1985	523.90	519.85	0.0000	4.5800	50.0000	0.0000	(0.0667)	(0.0072)	0.0000	1	(0.0739)	01/06/2025
300628.ZK	12/18/2024	SDB3260123468	2,000.00	5.1985	10,477.95	10,396.99	0.0000	4.5800	50.0000	0.0000	(1.3330)	(0.1444)	0.0000	1	(1.4774)	01/06/2025
300628.ZK	12/18/2024	SDB3260123468	3,400.00	5.1985	17,812.51	17,674.88	0.0000	4.5800	50.0000	0.0000	(2.2661)	(0.2455)	0.0000	1	(2.5116)	01/06/2025
300628.ZK	12/18/2024	SDB3260123468	3,500.00	5.1985	18,336.41	18,194.73	0.0000	4.5800	50.0000	0.0000	(2.3328)	(0.2527)	0.0000	1	(2.5855)	01/06/2025
300628.ZK	12/17/2024	SDB3260123468	3,400.00	5.2834	17,812.51	17,963.57	0.0000	4.5800	50.0000	0.0000	(2.2661)	(0.2495)	0.0000	1	(2.5156)	01/06/2025
300628.ZK	12/17/2024	SDB3260123468	3,100.00	5.2834	16,240.82	16,378.55	0.0000	4.5800	50.0000	0.0000	(2.0662)	(0.2275)	0.0000	1	(2.2937)	01/06/2025
300628.ZK	12/17/2024	SDB3260123468	100.00	5.2834	523.90	528.34	0.0000	4.5800	50.0000	0.0000	(0.0667)	(0.0073)	0.0000	1	(0.0740)	01/06/2025
300628.ZK	12/17/2024	SDB3260123468	200.00	5.2834	1,047.79	1,056.68	0.0000	4.5800	50.0000	0.0000	(0.1333)	(0.0147)	0.0000	1	(0.1480)	01/06/2025
300628.ZK	12/17/2024	SDB3260123468	1,500.00	5.2834	7,858.46	7,925.10	0.0000	4.5800	50.0000	0.0000	(0.9998)	(0.1101)	0.0000	1	(1.1098)	01/06/2025
300628.ZK	12/17/2024	SDB3260123468	400.00	5.2834	2,095.59	2,113.36	0.0000	4.5800	50.0000	0.0000	(0.2666)	(0.0294)	0.0000	1	(0.2960)	01/06/2025
300628.ZK	12/17/2024	SDB3260123468	400.00	5.2834	2,095.59	2,113.36	0.0000	4.5800	50.0000	0.0000	(0.2666)	(0.0294)	0.0000	1	(0.2960)	01/06/2025
300628.ZK	12/17/2024	SDB3260123468	3,700.00	5.2834	19,384.20	19,548.59	0.0000	4.5800	50.0000	0.0000	(2.4661)	(0.2715)	0.0000	1	(2.7376)	01/06/2025
300628.ZK	12/17/2024	SDB3260123468	1,700.00	5.2834	8,906.26	8,981.79	0.0000	4.5800	50.0000	0.0000	(1.1331)	(0.1247)	0.0000	1	(1.2578)	01/06/2025
300628.ZK	12/17/2024	SDB3260123468	3,100.00	5.2834	16,240.82	16,378.55	0.0000	4.5800	50.0000	0.0000	(2.0662)	(0.2275)	0.0000	1	(2.2937)	01/06/2025
300628.ZK	12/17/2024	SDB3260123468	700.00	5.2834	3,667.28	3,698.38	0.0000	4.5800	50.0000	0.0000	(0.4666)	(0.0514)	0.0000	1	(0.5179)	01/06/2025
300628.ZK	12/17/2024	SDB3260123468	600.00	5.2834	3,143.38	3,170.04	0.0000	4.5800	50.0000	0.0000	(0.3999)	(0.0440)	0.0000	1	(0.4439)	01/06/2025
300628.ZK	12/17/2024	SDB3260123468	1,900.00	5.2834	9,954.05	10,038.47	0.0000	4.5800	50.0000	0.0000	(1.2664)	(0.1394)	0.0000	1	(1.4058)	01/06/2025
300628.ZK	12/17/2024	SDB3260123468	400.00	5.2834	2,095.59	2,113.36	0.0000	4.5800	50.0000	0.0000	(0.2666)	(0.0294)	0.0000	1	(0.2960)	01/06/2025
300628.ZK	12/17/2024	SDB3260123468	200.00	5.2834	1,047.79	1,056.68	0.0000	4.5800	50.0000	0.0000	(0.1333)	(0.0147)	0.0000	1	(0.1480)	01/06/2025
300628.ZK	12/17/2024	SDB3260123468	5,100.00	5.2834	26,718.77	26,945.36	0.0000	4.5800	50.0000	0.0000	(3.3992)	(0.3742)	0.0000	1	(3.7735)	01/06/2025
300628.ZK	12/17/2024	SDB3260123468	1,100.00	5.2834	5,762.87	5,811.74	0.0000	4.5800	50.0000	0.0000	(0.7332)	(0.0807)	0.0000	1	(0.8139)	01/06/2025
300628.ZK	12/17/2024	SDB3260123468	2,400.00	5.2834	12,573.54	12,680.17	0.0000	4.5800	50.0000	0.0000	(1.5996)	(0.1761)	0.0000	1	(1.7757)	01/06/2025
300628.ZK	12/17/2024	SDB3260123468	2,900.00	5.2834	15,193.02	15,321.87	0.0000	4.5800	50.0000	0.0000	(1.9329)	(0.2128)	0.0000	1	(2.1457)	01/06/2025
300628.ZK	12/17/2024	SDB3260123468	11,600.00	5.2834	60,772.10	61,287.47	0.0000	4.5800	50.0000	0.0000	(7.7316)	(0.8512)	0.0000	1	(8.5828)	01/06/2025
300628.ZK	12/17/2024	SDB3260123468	9,475.00	5.2834	49,639.28	50,060.24	0.0000	4.5800	50.0000	0.0000	(6.3152)	(0.6953)	0.0000	1	(7.0105)	01/06/2025
300628.ZK	12/17/2024	SDB3260123468	2,200.00	5.2834	11,525.74	11,623.49	0.0000	4.5800	50.0000	0.0000	(1.4663)	(0.1614)	0.0000	1	(1.6278)	01/06/2025
300628.ZK	12/17/2024	SDB3260123468	5,200.00	5.2834	27,242.66	27,473.70	0.0000	4.5800	50.0000	0.0000	(3.4659)	(0.3816)	0.0000	1	(3.8475)	01/06/2025
300628.ZK	12/17/2024	SDB3260123468	5,800.00	5.2834	30,386.05	30,643.74	0.0000	4.5800	50.0000	0.0000	(3.8658)	(0.4256)	0.0000	1	(4.2914)	01/06/2025
300628.ZK	12/17/2024	SDB3260123468	1,100.00	5.2834	5,762.87	5,811.74	0.0000	4.5800	50.0000	0.0000	(0.7332)	(0.0807)	0.0000	1	(0.8139)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6



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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
YEALINK NETWORK TECHNOLOGY CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
300628.ZK	12/17/2024	SDB3260123468	100.00	5.2834	523.90	528.34	0.0000	4.5800	50.0000	0.0000	(0.0667)	(0.0073)	0.0000	1	(0.0740)	01/06/2025
300628.ZK	12/17/2024	SDB3260123468	2,000.00	5.2834	10,477.95	10,566.81	0.0000	4.5800	50.0000	0.0000	(1.3330)	(0.1468)	0.0000	1	(1.4798)	01/06/2025
300628.ZK	12/17/2024	SDB3260123468	3,400.00	5.2834	17,812.51	17,963.57	0.0000	4.5800	50.0000	0.0000	(2.2661)	(0.2495)	0.0000	1	(2.5156)	01/06/2025
300628.ZK	12/17/2024	SDB3260123468	3,500.00	5.2834	18,336.41	18,491.91	0.0000	4.5800	50.0000	0.0000	(2.3328)	(0.2568)	0.0000	1	(2.5896)	01/06/2025
300628.ZK	12/16/2024	SDB3260123468	3,400.00	5.3303	17,812.51	18,122.96	0.0000	4.5800	50.0000	0.0000	(2.2661)	(0.2517)	0.0000	1	(2.5179)	01/06/2025
300628.ZK	12/16/2024	SDB3260123468	3,100.00	5.3303	16,240.82	16,523.88	0.0000	4.5800	50.0000	0.0000	(2.0662)	(0.2295)	0.0000	1	(2.2957)	01/06/2025
300628.ZK	12/16/2024	SDB3260123468	100.00	5.3303	523.90	533.03	0.0000	4.5800	50.0000	0.0000	(0.0667)	(0.0074)	0.0000	1	(0.0741)	01/06/2025
300628.ZK	12/16/2024	SDB3260123468	200.00	5.3303	1,047.79	1,066.06	0.0000	4.5800	50.0000	0.0000	(0.1333)	(0.0148)	0.0000	1	(0.1481)	01/06/2025
300628.ZK	12/16/2024	SDB3260123468	1,500.00	5.3303	7,858.46	7,995.42	0.0000	4.5800	50.0000	0.0000	(0.9998)	(0.1110)	0.0000	1	(1.1108)	01/06/2025
300628.ZK	12/16/2024	SDB3260123468	400.00	5.3303	2,095.59	2,132.11	0.0000	4.5800	50.0000	0.0000	(0.2666)	(0.0296)	0.0000	1	(0.2962)	01/06/2025
300628.ZK	12/16/2024	SDB3260123468	400.00	5.3303	2,095.59	2,132.11	0.0000	4.5800	50.0000	0.0000	(0.2666)	(0.0296)	0.0000	1	(0.2962)	01/06/2025
300628.ZK	12/16/2024	SDB3260123468	3,700.00	5.3303	19,384.20	19,722.05	0.0000	4.5800	50.0000	0.0000	(2.4661)	(0.2739)	0.0000	1	(2.7400)	01/06/2025
300628.ZK	12/16/2024	SDB3260123468	1,700.00	5.3303	8,906.26	9,061.48	0.0000	4.5800	50.0000	0.0000	(1.1331)	(0.1259)	0.0000	1	(1.2589)	01/06/2025
300628.ZK	12/16/2024	SDB3260123468	3,100.00	5.3303	16,240.82	16,523.88	0.0000	4.5800	50.0000	0.0000	(2.0662)	(0.2295)	0.0000	1	(2.2957)	01/06/2025
300628.ZK	12/16/2024	SDB3260123468	700.00	5.3303	3,667.28	3,731.20	0.0000	4.5800	50.0000	0.0000	(0.4666)	(0.0518)	0.0000	1	(0.5184)	01/06/2025
300628.ZK	12/16/2024	SDB3260123468	600.00	5.3303	3,143.38	3,198.17	0.0000	4.5800	50.0000	0.0000	(0.3999)	(0.0444)	0.0000	1	(0.4443)	01/06/2025
300628.ZK	12/16/2024	SDB3260123468	1,900.00	5.3303	9,954.05	10,127.54	0.0000	4.5800	50.0000	0.0000	(1.2664)	(0.1407)	0.0000	1	(1.4070)	01/06/2025
300628.ZK	12/16/2024	SDB3260123468	400.00	5.3303	2,095.59	2,132.11	0.0000	4.5800	50.0000	0.0000	(0.2666)	(0.0296)	0.0000	1	(0.2962)	01/06/2025
300628.ZK	12/16/2024	SDB3260123468	200.00	5.3303	1,047.79	1,066.06	0.0000	4.5800	50.0000	0.0000	(0.1333)	(0.0148)	0.0000	1	(0.1481)	01/06/2025
300628.ZK	12/16/2024	SDB3260123468	5,100.00	5.3303	26,718.77	27,184.44	0.0000	4.5800	50.0000	0.0000	(3.3992)	(0.3776)	0.0000	1	(3.7768)	01/06/2025
300628.ZK	12/16/2024	SDB3260123468	1,100.00	5.3303	5,762.87	5,863.31	0.0000	4.5800	50.0000	0.0000	(0.7332)	(0.0814)	0.0000	1	(0.8146)	01/06/2025
300628.ZK	12/16/2024	SDB3260123468	2,400.00	5.3303	12,573.54	12,792.68	0.0000	4.5800	50.0000	0.0000	(1.5996)	(0.1777)	0.0000	1	(1.7773)	01/06/2025
300628.ZK	12/16/2024	SDB3260123468	2,900.00	5.3303	15,193.02	15,457.82	0.0000	4.5800	50.0000	0.0000	(1.9329)	(0.2147)	0.0000	1	(2.1476)	01/06/2025
300628.ZK	12/16/2024	SDB3260123468	11,600.00	5.3303	60,772.10	61,831.28	0.0000	4.5800	50.0000	0.0000	(7.7316)	(0.8588)	0.0000	1	(8.5903)	01/06/2025
300628.ZK	12/16/2024	SDB3260123468	9,475.00	5.3303	49,639.28	50,504.43	0.0000	4.5800	50.0000	0.0000	(6.3152)	(0.7015)	0.0000	1	(7.0167)	01/06/2025
300628.ZK	12/16/2024	SDB3260123468	2,200.00	5.3303	11,525.74	11,726.62	0.0000	4.5800	50.0000	0.0000	(1.4663)	(0.1629)	0.0000	1	(1.6292)	01/06/2025
300628.ZK	12/16/2024	SDB3260123468	5,200.00	5.3303	27,242.66	27,717.47	0.0000	4.5800	50.0000	0.0000	(3.4659)	(0.3850)	0.0000	1	(3.8508)	01/06/2025
300628.ZK	12/16/2024	SDB3260123468	5,800.00	5.3303	30,386.05	30,915.64	0.0000	4.5800	50.0000	0.0000	(3.8658)	(0.4294)	0.0000	1	(4.2952)	01/06/2025
300628.ZK	12/16/2024	SDB3260123468	1,100.00	5.3303	5,762.87	5,863.31	0.0000	4.5800	50.0000	0.0000	(0.7332)	(0.0814)	0.0000	1	(0.8146)	01/06/2025
300628.ZK	12/16/2024	SDB3260123468	100.00	5.3303	523.90	533.03	0.0000	4.5800	50.0000	0.0000	(0.0667)	(0.0074)	0.0000	1	(0.0741)	01/06/2025
300628.ZK	12/16/2024	SDB3260123468	2,000.00	5.3303	10,477.95	10,660.57	0.0000	4.5800	50.0000	0.0000	(1.3330)	(0.1481)	0.0000	1	(1.4811)	01/06/2025
300628.ZK	12/16/2024	SDB3260123468	3,400.00	5.3303	17,812.51	18,122.96	0.0000	4.5800	50.0000	0.0000	(2.2661)	(0.2517)	0.0000	1	(2.5179)	01/06/2025
300628.ZK	12/16/2024	SDB3260123468	3,500.00	5.3303	18,336.41	18,655.99	0.0000	4.5800	50.0000	0.0000	(2.3328)	(0.2591)	0.0000	1	(2.5919)	01/06/2025
300628.ZK	12/13/2024	SDB3260123468	3,400.00	5.3840	17,812.51	18,305.44	0.0000	4.5800	50.0000	0.0000	(6.7984)	(0.7627)	0.0000	3	(7.5612)	01/06/2025
300628.ZK	12/13/2024	SDB3260123468	3,100.00	5.3840	16,240.82	16,690.25	0.0000	4.5800	50.0000	0.0000	(6.1986)	(0.6954)	0.0000	3	(6.8940)	01/06/2025
300628.ZK	12/13/2024	SDB3260123468	100.00	5.3840	523.90	538.40	0.0000	4.5800	50.0000	0.0000	(0.2000)	(0.0224)	0.0000	3	(0.2224)	01/06/2025
300628.ZK	12/13/2024	SDB3260123468	200.00	5.3840	1,047.79	1,076.79	0.0000	4.5800	50.0000	0.0000	(0.3999)	(0.0449)	0.0000	3	(0.4448)	01/06/2025
300628.ZK	12/13/2024	SDB3260123468	1,500.00	5.3840	7,858.46	8,075.93	0.0000	4.5800	50.0000	0.0000	(2.9993)	(0.3365)	0.0000	3	(3.3358)	01/06/2025
300628.ZK	12/13/2024	SDB3260123468	400.00	5.3840	2,095.59	2,153.58	0.0000	4.5800	50.0000	0.0000	(0.7998)	(0.0897)	0.0000	3	(0.8895)	01/06/2025
300628.ZK	12/13/2024	SDB3260123468	400.00	5.3840	2,095.59	2,153.58	0.0000	4.5800	50.0000	0.0000	(0.7998)	(0.0897)	0.0000	3	(0.8895)	01/06/2025
300628.ZK	12/13/2024	SDB3260123468	3,700.00	5.3840	19,384.20	19,920.62	0.0000	4.5800	50.0000	0.0000	(7.3983)	(0.8300)	0.0000	3	(8.2283)	01/06/2025
300628.ZK	12/13/2024	SDB3260123468	1,700.00	5.3840	8,906.26	9,152.72	0.0000	4.5800	50.0000	0.0000	(3.3992)	(0.3814)	0.0000	3	(3.7806)	01/06/2025
300628.ZK	12/13/2024	SDB3260123468	3,100.00	5.3840	16,240.82	16,690.25	0.0000	4.5800	50.0000	0.0000	(6.1986)	(0.6954)	0.0000	3	(6.8940)	01/06/2025
300628.ZK	12/13/2024	SDB3260123468	700.00	5.3840	3,667.28	3,768.77	0.0000	4.5800	50.0000	0.0000	(1.3997)	(0.1570)	0.0000	3	(1.5567)	01/06/2025
300628.ZK	12/13/2024	SDB3260123468	600.00	5.3840	3,143.38	3,230.37	0.0000	4.5800	50.0000	0.0000	(1.1997)	(0.1346)	0.0000	3	(1.3343)	01/06/2025
300628.ZK	12/13/2024	SDB3260123468	1,900.00	5.3840	9,954.05	10,229.51	0.0000	4.5800	50.0000	0.0000	(3.7991)	(0.4262)	0.0000	3	(4.2254)	01/06/2025
300628.ZK	12/13/2024	SDB3260123468	400.00	5.3840	2,095.59	2,153.58	0.0000	4.5800	50.0000	0.0000	(0.7998)	(0.0897)	0.0000	3	(0.8895)	01/06/2025
300628.ZK	12/13/2024	SDB3260123468	200.00	5.3840	1,047.79	1,076.79	0.0000	4.5800	50.0000	0.0000	(0.3999)	(0.0449)	0.0000	3	(0.4448)	01/06/2025
300628.ZK	12/13/2024	SDB3260123468	5,100.00	5.3840	26,718.77	27,458.16	0.0000	4.5800	50.0000	0.0000	(10.1977)	(1.1441)	0.0000	3	(11.3418)	01/06/2025
300628.ZK	12/13/2024	SDB3260123468	1,100.00	5.3840	5,762.87	5,922.35	0.0000	4.5800	50.0000	0.0000	(2.1995)	(0.2468)	0.0000	3	(2.4463)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
YEALINK NETWORK TECHNOLOGY CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
300628.ZK	12/13/2024	SDB3260123468	2,400.00	5.3840	12,573.54	12,921.48	0.0000	4.5800	50.0000	0.0000	(4.7989)	(0.5384)	0.0000	3	(5.3373)	01/06/2025
300628.ZK	12/13/2024	SDB3260123468	2,900.00	5.3840	15,193.02	15,613.46	0.0000	4.5800	50.0000	0.0000	(5.7987)	(0.6506)	0.0000	3	(6.4492)	01/06/2025
300628.ZK	12/13/2024	SDB3260123468	11,600.00	5.3840	60,772.10	62,453.84	0.0000	4.5800	50.0000	0.0000	(23.1947)	(2.6022)	0.0000	3	(25.7969)	01/06/2025
300628.ZK	12/13/2024	SDB3260123468	9,475.00	5.3840	49,639.28	51,012.95	0.0000	4.5800	50.0000	0.0000	(18.9457)	(2.1255)	0.0000	3	(21.0712)	01/06/2025
300628.ZK	12/13/2024	SDB3260123468	2,200.00	5.3840	11,525.74	11,844.69	0.0000	4.5800	50.0000	0.0000	(4.3990)	(0.4935)	0.0000	3	(4.8925)	01/06/2025
300628.ZK	12/13/2024	SDB3260123468	5,200.00	5.3840	27,242.66	27,996.55	0.0000	4.5800	50.0000	0.0000	(10.3976)	(1.1665)	0.0000	3	(11.5641)	01/06/2025
300628.ZK	12/13/2024	SDB3260123468	5,800.00	5.3840	30,386.05	31,226.92	0.0000	4.5800	50.0000	0.0000	(11.5973)	(1.3011)	0.0000	3	(12.8985)	01/06/2025
300628.ZK	12/13/2024	SDB3260123468	1,100.00	5.3840	5,762.87	5,922.35	0.0000	4.5800	50.0000	0.0000	(2.1995)	(0.2468)	0.0000	3	(2.4463)	01/06/2025
300628.ZK	12/13/2024	SDB3260123468	100.00	5.3840	523.90	538.40	0.0000	4.5800	50.0000	0.0000	(0.2000)	(0.0224)	0.0000	3	(0.2224)	01/06/2025
300628.ZK	12/13/2024	SDB3260123468	2,000.00	5.3840	10,477.95	10,767.90	0.0000	4.5800	50.0000	0.0000	(3.9991)	(0.4487)	0.0000	3	(4.4477)	01/06/2025
300628.ZK	12/13/2024	SDB3260123468	3,400.00	5.3840	17,812.51	18,305.44	0.0000	4.5800	50.0000	0.0000	(6.7984)	(0.7627)	0.0000	3	(7.5612)	01/06/2025
300628.ZK	12/13/2024	SDB3260123468	3,500.00	5.3840	18,336.41	18,843.83	0.0000	4.5800	50.0000	0.0000	(6.9984)	(0.7852)	0.0000	3	(7.7836)	01/06/2025
300628.ZK	12/12/2024	SDB3260123468	3,400.00	5.2841	17,812.51	17,965.91	0.0000	4.5800	50.0000	0.0000	(2.2661)	(0.2495)	0.0000	1	(2.5157)	01/06/2025
300628.ZK	12/12/2024	SDB3260123468	3,100.00	5.2841	16,240.82	16,380.68	0.0000	4.5800	50.0000	0.0000	(2.0662)	(0.2275)	0.0000	1	(2.2937)	01/06/2025
300628.ZK	12/12/2024	SDB3260123468	100.00	5.2841	523.90	528.41	0.0000	4.5800	50.0000	0.0000	(0.0667)	(0.0073)	0.0000	1	(0.0740)	01/06/2025
300628.ZK	12/12/2024	SDB3260123468	200.00	5.2841	1,047.79	1,056.82	0.0000	4.5800	50.0000	0.0000	(0.1333)	(0.0147)	0.0000	1	(0.1480)	01/06/2025
300628.ZK	12/12/2024	SDB3260123468	1,500.00	5.2841	7,858.46	7,926.14	0.0000	4.5800	50.0000	0.0000	(0.9998)	(0.1101)	0.0000	1	(1.1099)	01/06/2025
300628.ZK	12/12/2024	SDB3260123468	400.00	5.2841	2,095.59	2,113.64	0.0000	4.5800	50.0000	0.0000	(0.2666)	(0.0294)	0.0000	1	(0.2960)	01/06/2025
300628.ZK	12/12/2024	SDB3260123468	400.00	5.2841	2,095.59	2,113.64	0.0000	4.5800	50.0000	0.0000	(0.2666)	(0.0294)	0.0000	1	(0.2960)	01/06/2025
300628.ZK	12/12/2024	SDB3260123468	3,700.00	5.2841	19,384.20	19,551.13	0.0000	4.5800	50.0000	0.0000	(2.4661)	(0.2715)	0.0000	1	(2.7376)	01/06/2025
300628.ZK	12/12/2024	SDB3260123468	1,700.00	5.2841	8,906.26	8,982.95	0.0000	4.5800	50.0000	0.0000	(1.1331)	(0.1248)	0.0000	1	(1.2578)	01/06/2025
300628.ZK	12/12/2024	SDB3260123468	3,100.00	5.2841	16,240.82	16,380.68	0.0000	4.5800	50.0000	0.0000	(2.0662)	(0.2275)	0.0000	1	(2.2937)	01/06/2025
300628.ZK	12/12/2024	SDB3260123468	700.00	5.2841	3,667.28	3,698.86	0.0000	4.5800	50.0000	0.0000	(0.4666)	(0.0514)	0.0000	1	(0.5179)	01/06/2025
300628.ZK	12/12/2024	SDB3260123468	600.00	5.2841	3,143.38	3,170.45	0.0000	4.5800	50.0000	0.0000	(0.3999)	(0.0440)	0.0000	1	(0.4439)	01/06/2025
300628.ZK	12/12/2024	SDB3260123468	1,900.00	5.2841	9,954.05	10,039.77	0.0000	4.5800	50.0000	0.0000	(1.2664)	(0.1394)	0.0000	1	(1.4058)	01/06/2025
300628.ZK	12/12/2024	SDB3260123468	400.00	5.2841	2,095.59	2,113.64	0.0000	4.5800	50.0000	0.0000	(0.2666)	(0.0294)	0.0000	1	(0.2960)	01/06/2025
300628.ZK	12/12/2024	SDB3260123468	200.00	5.2841	1,047.79	1,056.82	0.0000	4.5800	50.0000	0.0000	(0.1333)	(0.0147)	0.0000	1	(0.1480)	01/06/2025
300628.ZK	12/12/2024	SDB3260123468	5,100.00	5.2841	26,718.77	26,948.86	0.0000	4.5800	50.0000	0.0000	(3.3992)	(0.3743)	0.0000	1	(3.7735)	01/06/2025
300628.ZK	12/12/2024	SDB3260123468	1,100.00	5.2841	5,762.87	5,812.50	0.0000	4.5800	50.0000	0.0000	(0.7332)	(0.0807)	0.0000	1	(0.8139)	01/06/2025
300628.ZK	12/12/2024	SDB3260123468	2,400.00	5.2841	12,573.54	12,681.82	0.0000	4.5800	50.0000	0.0000	(1.5996)	(0.1761)	0.0000	1	(1.7758)	01/06/2025
300628.ZK	12/12/2024	SDB3260123468	2,900.00	5.2841	15,193.02	15,323.86	0.0000	4.5800	50.0000	0.0000	(1.9329)	(0.2128)	0.0000	1	(2.1457)	01/06/2025
300628.ZK	12/12/2024	SDB3260123468	11,600.00	5.2841	60,772.10	61,295.44	0.0000	4.5800	50.0000	0.0000	(7.7316)	(0.8513)	0.0000	1	(8.5829)	01/06/2025
300628.ZK	12/12/2024	SDB3260123468	9,475.00	5.2841	49,639.28	50,066.75	0.0000	4.5800	50.0000	0.0000	(6.3152)	(0.6954)	0.0000	1	(7.0106)	01/06/2025
300628.ZK	12/12/2024	SDB3260123468	2,200.00	5.2841	11,525.74	11,625.00	0.0000	4.5800	50.0000	0.0000	(1.4663)	(0.1615)	0.0000	1	(1.6278)	01/06/2025
300628.ZK	12/12/2024	SDB3260123468	5,200.00	5.2841	27,242.66	27,477.27	0.0000	4.5800	50.0000	0.0000	(3.4659)	(0.3816)	0.0000	1	(3.8475)	01/06/2025
300628.ZK	12/12/2024	SDB3260123468	5,800.00	5.2841	30,386.05	30,647.72	0.0000	4.5800	50.0000	0.0000	(3.8658)	(0.4257)	0.0000	1	(4.2914)	01/06/2025
300628.ZK	12/12/2024	SDB3260123468	1,100.00	5.2841	5,762.87	5,812.50	0.0000	4.5800	50.0000	0.0000	(0.7332)	(0.0807)	0.0000	1	(0.8139)	01/06/2025
300628.ZK	12/12/2024	SDB3260123468	100.00	5.2841	523.90	528.41	0.0000	4.5800	50.0000	0.0000	(0.0667)	(0.0073)	0.0000	1	(0.0740)	01/06/2025
300628.ZK	12/12/2024	SDB3260123468	2,000.00	5.2841	10,477.95	10,568.18	0.0000	4.5800	50.0000	0.0000	(1.3330)	(0.1468)	0.0000	1	(1.4798)	01/06/2025
300628.ZK	12/12/2024	SDB3260123468	3,400.00	5.2841	17,812.51	17,965.91	0.0000	4.5800	50.0000	0.0000	(2.2661)	(0.2495)	0.0000	1	(2.5157)	01/06/2025
300628.ZK	12/12/2024	SDB3260123468	3,500.00	5.2841	18,336.41	18,494.31	0.0000	4.5800	50.0000	0.0000	(2.3328)	(0.2569)	0.0000	1	(2.5897)	01/06/2025
300628.ZK	12/11/2024	SDB3260123468	3,400.00	5.3144	17,812.51	18,068.92	0.0000	4.5800	50.0000	0.0000	(2.2661)	(0.2510)	0.0000	1	(2.5171)	01/06/2025
300628.ZK	12/11/2024	SDB3260123468	3,100.00	5.3144	16,240.82	16,474.61	0.0000	4.5800	50.0000	0.0000	(2.0662)	(0.2288)	0.0000	1	(2.2950)	01/06/2025
300628.ZK	12/11/2024	SDB3260123468	100.00	5.3144	523.90	531.44	0.0000	4.5800	50.0000	0.0000	(0.0667)	(0.0074)	0.0000	1	(0.0740)	01/06/2025
300628.ZK	12/11/2024	SDB3260123468	200.00	5.3144	1,047.79	1,062.88	0.0000	4.5800	50.0000	0.0000	(0.1333)	(0.0148)	0.0000	1	(0.1481)	01/06/2025
300628.ZK	12/11/2024	SDB3260123468	1,500.00	5.3144	7,858.46	7,971.58	0.0000	4.5800	50.0000	0.0000	(0.9998)	(0.1107)	0.0000	1	(1.1105)	01/06/2025
300628.ZK	12/11/2024	SDB3260123468	400.00	5.3144	2,095.59	2,125.76	0.0000	4.5800	50.0000	0.0000	(0.2666)	(0.0295)	0.0000	1	(0.2961)	01/06/2025
300628.ZK	12/11/2024	SDB3260123468	400.00	5.3144	2,095.59	2,125.76	0.0000	4.5800	50.0000	0.0000	(0.2666)	(0.0295)	0.0000	1	(0.2961)	01/06/2025
300628.ZK	12/11/2024	SDB3260123468	3,700.00	5.3144	19,384.20	19,663.24	0.0000	4.5800	50.0000	0.0000	(2.4661)	(0.2731)	0.0000	1	(2.7392)	01/06/2025
300628.ZK	12/11/2024	SDB3260123468	1,700.00	5.3144	8,906.26	9,034.46	0.0000	4.5800	50.0000	0.0000	(1.1331)	(0.1255)	0.0000	1	(1.2586)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
YEALINK NETWORK TECHNOLOGY CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
300628.ZK	12/11/2024	SDB3260123468	3,100.00	5.3144	16,240.82	16,474.61	0.0000	4.5800	50.0000	0.0000	(2.0662)	(0.2288)	0.0000	1	(2.2950)	01/06/2025
300628.ZK	12/11/2024	SDB3260123468	700.00	5.3144	3,667.28	3,720.07	0.0000	4.5800	50.0000	0.0000	(0.4666)	(0.0517)	0.0000	1	(0.5182)	01/06/2025
300628.ZK	12/11/2024	SDB3260123468	600.00	5.3144	3,143.38	3,188.63	0.0000	4.5800	50.0000	0.0000	(0.3999)	(0.0443)	0.0000	1	(0.4442)	01/06/2025
300628.ZK	12/11/2024	SDB3260123468	1,900.00	5.3144	9,954.05	10,097.34	0.0000	4.5800	50.0000	0.0000	(1.2664)	(0.1402)	0.0000	1	(1.4066)	01/06/2025
300628.ZK	12/11/2024	SDB3260123468	400.00	5.3144	2,095.59	2,125.76	0.0000	4.5800	50.0000	0.0000	(0.2666)	(0.0295)	0.0000	1	(0.2961)	01/06/2025
300628.ZK	12/11/2024	SDB3260123468	200.00	5.3144	1,047.79	1,062.88	0.0000	4.5800	50.0000	0.0000	(0.1333)	(0.0148)	0.0000	1	(0.1481)	01/06/2025
300628.ZK	12/11/2024	SDB3260123468	5,100.00	5.3144	26,718.77	27,103.38	0.0000	4.5800	50.0000	0.0000	(3.3992)	(0.3764)	0.0000	1	(3.7757)	01/06/2025
300628.ZK	12/11/2024	SDB3260123468	1,100.00	5.3144	5,762.87	5,845.83	0.0000	4.5800	50.0000	0.0000	(0.7332)	(0.0812)	0.0000	1	(0.8144)	01/06/2025
300628.ZK	12/11/2024	SDB3260123468	2,400.00	5.3144	12,573.54	12,754.53	0.0000	4.5800	50.0000	0.0000	(1.5996)	(0.1771)	0.0000	1	(1.7768)	01/06/2025
300628.ZK	12/11/2024	SDB3260123468	2,900.00	5.3144	15,193.02	15,411.73	0.0000	4.5800	50.0000	0.0000	(1.9329)	(0.2141)	0.0000	1	(2.1469)	01/06/2025
300628.ZK	12/11/2024	SDB3260123468	11,600.00	5.3144	60,772.10	61,646.91	0.0000	4.5800	50.0000	0.0000	(7.7316)	(0.8562)	0.0000	1	(8.5878)	01/06/2025
300628.ZK	12/11/2024	SDB3260123468	9,475.00	5.3144	49,639.28	50,353.84	0.0000	4.5800	50.0000	0.0000	(6.3152)	(0.6994)	0.0000	1	(7.0146)	01/06/2025
300628.ZK	12/11/2024	SDB3260123468	2,200.00	5.3144	11,525.74	11,691.66	0.0000	4.5800	50.0000	0.0000	(1.4663)	(0.1624)	0.0000	1	(1.6287)	01/06/2025
300628.ZK	12/11/2024	SDB3260123468	5,200.00	5.3144	27,242.66	27,634.82	0.0000	4.5800	50.0000	0.0000	(3.4659)	(0.3838)	0.0000	1	(3.8497)	01/06/2025
300628.ZK	12/11/2024	SDB3260123468	5,800.00	5.3144	30,386.05	30,823.46	0.0000	4.5800	50.0000	0.0000	(3.8658)	(0.4281)	0.0000	1	(4.2939)	01/06/2025
300628.ZK	12/11/2024	SDB3260123468	1,100.00	5.3144	5,762.87	5,845.83	0.0000	4.5800	50.0000	0.0000	(0.7332)	(0.0812)	0.0000	1	(0.8144)	01/06/2025
300628.ZK	12/11/2024	SDB3260123468	100.00	5.3144	523.90	531.44	0.0000	4.5800	50.0000	0.0000	(0.0667)	(0.0074)	0.0000	1	(0.0740)	01/06/2025
300628.ZK	12/11/2024	SDB3260123468	2,000.00	5.3144	10,477.95	10,628.78	0.0000	4.5800	50.0000	0.0000	(1.3330)	(0.1476)	0.0000	1	(1.4806)	01/06/2025
300628.ZK	12/11/2024	SDB3260123468	3,400.00	5.3144	17,812.51	18,068.92	0.0000	4.5800	50.0000	0.0000	(2.2661)	(0.2510)	0.0000	1	(2.5171)	01/06/2025
300628.ZK	12/11/2024	SDB3260123468	3,500.00	5.3144	18,336.41	18,600.36	0.0000	4.5800	50.0000	0.0000	(2.3328)	(0.2583)	0.0000	1	(2.5911)	01/06/2025
300628.ZK	12/10/2024	SDB3260123468	3,400.00	5.1693	17,812.51	17,575.73	0.0000	4.5800	50.0000	0.0000	(2.2661)	(0.2441)	0.0000	1	(2.5103)	01/06/2025
300628.ZK	12/10/2024	SDB3260123468	3,100.00	5.1693	16,240.82	16,024.93	0.0000	4.5800	50.0000	0.0000	(2.0662)	(0.2226)	0.0000	1	(2.2888)	01/06/2025
300628.ZK	12/10/2024	SDB3260123468	100.00	5.1693	523.90	516.93	0.0000	4.5800	50.0000	0.0000	(0.0667)	(0.0072)	0.0000	1	(0.0738)	01/06/2025
300628.ZK	12/10/2024	SDB3260123468	200.00	5.1693	1,047.79	1,033.87	0.0000	4.5800	50.0000	0.0000	(0.1333)	(0.0144)	0.0000	1	(0.1477)	01/06/2025
300628.ZK	12/10/2024	SDB3260123468	1,500.00	5.1693	7,858.46	7,754.00	0.0000	4.5800	50.0000	0.0000	(0.9998)	(0.1077)	0.0000	1	(1.1075)	01/06/2025
300628.ZK	12/10/2024	SDB3260123468	400.00	5.1693	2,095.59	2,067.73	0.0000	4.5800	50.0000	0.0000	(0.2666)	(0.0287)	0.0000	1	(0.2953)	01/06/2025
300628.ZK	12/10/2024	SDB3260123468	400.00	5.1693	2,095.59	2,067.73	0.0000	4.5800	50.0000	0.0000	(0.2666)	(0.0287)	0.0000	1	(0.2953)	01/06/2025
300628.ZK	12/10/2024	SDB3260123468	3,700.00	5.1693	19,384.20	19,126.53	0.0000	4.5800	50.0000	0.0000	(2.4661)	(0.2656)	0.0000	1	(2.7317)	01/06/2025
300628.ZK	12/10/2024	SDB3260123468	1,700.00	5.1693	8,906.26	8,787.87	0.0000	4.5800	50.0000	0.0000	(1.1331)	(0.1221)	0.0000	1	(1.2551)	01/06/2025
300628.ZK	12/10/2024	SDB3260123468	3,100.00	5.1693	16,240.82	16,024.93	0.0000	4.5800	50.0000	0.0000	(2.0662)	(0.2226)	0.0000	1	(2.2888)	01/06/2025
300628.ZK	12/10/2024	SDB3260123468	700.00	5.1693	3,667.28	3,618.53	0.0000	4.5800	50.0000	0.0000	(0.4666)	(0.0503)	0.0000	1	(0.5168)	01/06/2025
300628.ZK	12/10/2024	SDB3260123468	600.00	5.1693	3,143.38	3,101.60	0.0000	4.5800	50.0000	0.0000	(0.3999)	(0.0431)	0.0000	1	(0.4430)	01/06/2025
300628.ZK	12/10/2024	SDB3260123468	1,900.00	5.1693	9,954.05	9,821.73	0.0000	4.5800	50.0000	0.0000	(1.2664)	(0.1364)	0.0000	1	(1.4028)	01/06/2025
300628.ZK	12/10/2024	SDB3260123468	400.00	5.1693	2,095.59	2,067.73	0.0000	4.5800	50.0000	0.0000	(0.2666)	(0.0287)	0.0000	1	(0.2953)	01/06/2025
300628.ZK	12/10/2024	SDB3260123468	200.00	5.1693	1,047.79	1,033.87	0.0000	4.5800	50.0000	0.0000	(0.1333)	(0.0144)	0.0000	1	(0.1477)	01/06/2025
300628.ZK	12/10/2024	SDB3260123468	5,100.00	5.1693	26,718.77	26,363.60	0.0000	4.5800	50.0000	0.0000	(3.3992)	(0.3662)	0.0000	1	(3.7654)	01/06/2025
300628.ZK	12/10/2024	SDB3260123468	1,100.00	5.1693	5,762.87	5,686.27	0.0000	4.5800	50.0000	0.0000	(0.7332)	(0.0790)	0.0000	1	(0.8121)	01/06/2025
300628.ZK	12/10/2024	SDB3260123468	2,400.00	5.1693	12,573.54	12,406.40	0.0000	4.5800	50.0000	0.0000	(1.5996)	(0.1723)	0.0000	1	(1.7719)	01/06/2025
300628.ZK	12/10/2024	SDB3260123468	2,900.00	5.1693	15,193.02	14,991.07	0.0000	4.5800	50.0000	0.0000	(1.9329)	(0.2082)	0.0000	1	(2.1411)	01/06/2025
300628.ZK	12/10/2024	SDB3260123468	11,600.00	5.1693	60,772.10	59,964.26	0.0000	4.5800	50.0000	0.0000	(7.7316)	(0.8328)	0.0000	1	(8.5644)	01/06/2025
300628.ZK	12/10/2024	SDB3260123468	9,475.00	5.1693	49,639.28	48,979.43	0.0000	4.5800	50.0000	0.0000	(6.3152)	(0.6803)	0.0000	1	(6.9955)	01/06/2025
300628.ZK	12/10/2024	SDB3260123468	2,200.00	5.1693	11,525.74	11,372.53	0.0000	4.5800	50.0000	0.0000	(1.4663)	(0.1580)	0.0000	1	(1.6243)	01/06/2025
300628.ZK	12/10/2024	SDB3260123468	5,200.00	5.1693	27,242.66	26,880.53	0.0000	4.5800	50.0000	0.0000	(3.4659)	(0.3733)	0.0000	1	(3.8392)	01/06/2025
300628.ZK	12/10/2024	SDB3260123468	5,800.00	5.1693	30,386.05	29,982.13	0.0000	4.5800	50.0000	0.0000	(3.8658)	(0.4164)	0.0000	1	(4.2822)	01/06/2025
300628.ZK	12/10/2024	SDB3260123468	1,100.00	5.1693	5,762.87	5,686.27	0.0000	4.5800	50.0000	0.0000	(0.7332)	(0.0790)	0.0000	1	(0.8121)	01/06/2025
300628.ZK	12/10/2024	SDB3260123468	100.00	5.1693	523.90	516.93	0.0000	4.5800	50.0000	0.0000	(0.0667)	(0.0072)	0.0000	1	(0.0738)	01/06/2025
300628.ZK	12/10/2024	SDB3260123468	2,000.00	5.1693	10,477.95	10,338.67	0.0000	4.5800	50.0000	0.0000	(1.3330)	(0.1436)	0.0000	1	(1.4766)	01/06/2025
300628.ZK	12/10/2024	SDB3260123468	3,400.00	5.1693	17,812.51	17,575.73	0.0000	4.5800	50.0000	0.0000	(2.2661)	(0.2441)	0.0000	1	(2.5103)	01/06/2025
300628.ZK	12/10/2024	SDB3260123468	3,500.00	5.1693	18,336.41	18,092.67	0.0000	4.5800	50.0000	0.0000	(2.3328)	(0.2513)	0.0000	1	(2.5841)	01/06/2025
300628.ZK	12/09/2024	SDB3260123468	3,400.00	5.1750	17,812.51	17,595.06	0.0000	4.5800	50.0000	0.0000	(2.2661)	(0.2444)	0.0000	1	(2.5105)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
YEALINK NETWORK TECHNOLOGY CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
300628.ZK	12/09/2024	SDB3260123468	3,100.00	5.1750	16,240.82	16,042.55	0.0000	4.5800	50.0000	0.0000	(2.0662)	(0.2228)	0.0000	1	(2.2890)	01/06/2025
300628.ZK	12/09/2024	SDB3260123468	100.00	5.1750	523.90	517.50	0.0000	4.5800	50.0000	0.0000	(0.0667)	(0.0072)	0.0000	1	(0.0738)	01/06/2025
300628.ZK	12/09/2024	SDB3260123468	200.00	5.1750	1,047.79	1,035.00	0.0000	4.5800	50.0000	0.0000	(0.1333)	(0.0144)	0.0000	1	(0.1477)	01/06/2025
300628.ZK	12/09/2024	SDB3260123468	1,500.00	5.1750	7,858.46	7,762.53	0.0000	4.5800	50.0000	0.0000	(0.9998)	(0.1078)	0.0000	1	(1.1076)	01/06/2025
300628.ZK	12/09/2024	SDB3260123468	400.00	5.1750	2,095.59	2,070.01	0.0000	4.5800	50.0000	0.0000	(0.2666)	(0.0288)	0.0000	1	(0.2954)	01/06/2025
300628.ZK	12/09/2024	SDB3260123468	400.00	5.1750	2,095.59	2,070.01	0.0000	4.5800	50.0000	0.0000	(0.2666)	(0.0288)	0.0000	1	(0.2954)	01/06/2025
300628.ZK	12/09/2024	SDB3260123468	3,700.00	5.1750	19,384.20	19,147.56	0.0000	4.5800	50.0000	0.0000	(2.4661)	(0.2659)	0.0000	1	(2.7320)	01/06/2025
300628.ZK	12/09/2024	SDB3260123468	1,700.00	5.1750	8,906.26	8,797.53	0.0000	4.5800	50.0000	0.0000	(1.1331)	(0.1222)	0.0000	1	(1.2553)	01/06/2025
300628.ZK	12/09/2024	SDB3260123468	3,100.00	5.1750	16,240.82	16,042.55	0.0000	4.5800	50.0000	0.0000	(2.0662)	(0.2228)	0.0000	1	(2.2890)	01/06/2025
300628.ZK	12/09/2024	SDB3260123468	700.00	5.1750	3,667.28	3,622.51	0.0000	4.5800	50.0000	0.0000	(0.4666)	(0.0503)	0.0000	1	(0.5169)	01/06/2025
300628.ZK	12/09/2024	SDB3260123468	600.00	5.1750	3,143.38	3,105.01	0.0000	4.5800	50.0000	0.0000	(0.3999)	(0.0431)	0.0000	1	(0.4430)	01/06/2025
300628.ZK	12/09/2024	SDB3260123468	1,900.00	5.1750	9,954.05	9,832.53	0.0000	4.5800	50.0000	0.0000	(1.2664)	(0.1366)	0.0000	1	(1.4029)	01/06/2025
300628.ZK	12/09/2024	SDB3260123468	400.00	5.1750	2,095.59	2,070.01	0.0000	4.5800	50.0000	0.0000	(0.2666)	(0.0288)	0.0000	1	(0.2954)	01/06/2025
300628.ZK	12/09/2024	SDB3260123468	200.00	5.1750	1,047.79	1,035.00	0.0000	4.5800	50.0000	0.0000	(0.1333)	(0.0144)	0.0000	1	(0.1477)	01/06/2025
300628.ZK	12/09/2024	SDB3260123468	5,100.00	5.1750	26,718.77	26,392.59	0.0000	4.5800	50.0000	0.0000	(3.3992)	(0.3666)	0.0000	1	(3.7658)	01/06/2025
300628.ZK	12/09/2024	SDB3260123468	1,100.00	5.1750	5,762.87	5,692.52	0.0000	4.5800	50.0000	0.0000	(0.7332)	(0.0791)	0.0000	1	(0.8122)	01/06/2025
300628.ZK	12/09/2024	SDB3260123468	2,400.00	5.1750	12,573.54	12,420.04	0.0000	4.5800	50.0000	0.0000	(1.5996)	(0.1725)	0.0000	1	(1.7721)	01/06/2025
300628.ZK	12/09/2024	SDB3260123468	2,900.00	5.1750	15,193.02	15,007.55	0.0000	4.5800	50.0000	0.0000	(1.9329)	(0.2084)	0.0000	1	(2.1413)	01/06/2025
300628.ZK	12/09/2024	SDB3260123468	11,600.00	5.1750	60,772.10	60,030.20	0.0000	4.5800	50.0000	0.0000	(7.7316)	(0.8338)	0.0000	1	(8.5653)	01/06/2025
300628.ZK	12/09/2024	SDB3260123468	9,475.00	5.1750	49,639.28	49,033.29	0.0000	4.5800	50.0000	0.0000	(6.3152)	(0.6810)	0.0000	1	(6.9962)	01/06/2025
300628.ZK	12/09/2024	SDB3260123468	2,200.00	5.1750	11,525.74	11,385.04	0.0000	4.5800	50.0000	0.0000	(1.4663)	(0.1581)	0.0000	1	(1.6245)	01/06/2025
300628.ZK	12/09/2024	SDB3260123468	5,200.00	5.1750	27,242.66	26,910.09	0.0000	4.5800	50.0000	0.0000	(3.4659)	(0.3738)	0.0000	1	(3.8396)	01/06/2025
300628.ZK	12/09/2024	SDB3260123468	5,800.00	5.1750	30,386.05	30,015.10	0.0000	4.5800	50.0000	0.0000	(3.8658)	(0.4169)	0.0000	1	(4.2827)	01/06/2025
300628.ZK	12/09/2024	SDB3260123468	1,100.00	5.1750	5,762.87	5,692.52	0.0000	4.5800	50.0000	0.0000	(0.7332)	(0.0791)	0.0000	1	(0.8122)	01/06/2025
300628.ZK	12/09/2024	SDB3260123468	100.00	5.1750	523.90	517.50	0.0000	4.5800	50.0000	0.0000	(0.0667)	(0.0072)	0.0000	1	(0.0738)	01/06/2025
300628.ZK	12/09/2024	SDB3260123468	2,000.00	5.1750	10,477.95	10,350.03	0.0000	4.5800	50.0000	0.0000	(1.3330)	(0.1438)	0.0000	1	(1.4768)	01/06/2025
300628.ZK	12/09/2024	SDB3260123468	3,400.00	5.1750	17,812.51	17,595.06	0.0000	4.5800	50.0000	0.0000	(2.2661)	(0.2444)	0.0000	1	(2.5105)	01/06/2025
300628.ZK	12/09/2024	SDB3260123468	3,500.00	5.1750	18,336.41	18,112.56	0.0000	4.5800	50.0000	0.0000	(2.3328)	(0.2516)	0.0000	1	(2.5844)	01/06/2025
300628.ZK	12/06/2024	SDB3260123468	3,400.00	5.2305	17,812.51	17,783.68	0.0000	4.5800	50.0000	0.0000	(6.7984)	(0.7410)	0.0000	3	(7.5394)	01/06/2025
300628.ZK	12/06/2024	SDB3260123468	3,100.00	5.2305	16,240.82	16,214.53	0.0000	4.5800	50.0000	0.0000	(6.1986)	(0.6756)	0.0000	3	(6.8742)	01/06/2025
300628.ZK	12/06/2024	SDB3260123468	100.00	5.2305	523.90	523.05	0.0000	4.5800	50.0000	0.0000	(0.2000)	(0.0218)	0.0000	3	(0.2217)	01/06/2025
300628.ZK	12/06/2024	SDB3260123468	200.00	5.2305	1,047.79	1,046.10	0.0000	4.5800	50.0000	0.0000	(0.3999)	(0.0436)	0.0000	3	(0.4435)	01/06/2025
300628.ZK	12/06/2024	SDB3260123468	1,500.00	5.2305	7,858.46	7,845.74	0.0000	4.5800	50.0000	0.0000	(2.9993)	(0.3269)	0.0000	3	(3.3262)	01/06/2025
300628.ZK	12/06/2024	SDB3260123468	400.00	5.2305	2,095.59	2,092.20	0.0000	4.5800	50.0000	0.0000	(0.7998)	(0.0872)	0.0000	3	(0.8870)	01/06/2025
300628.ZK	12/06/2024	SDB3260123468	400.00	5.2305	2,095.59	2,092.20	0.0000	4.5800	50.0000	0.0000	(0.7998)	(0.0872)	0.0000	3	(0.8870)	01/06/2025
300628.ZK	12/06/2024	SDB3260123468	3,700.00	5.2305	19,384.20	19,352.83	0.0000	4.5800	50.0000	0.0000	(7.3983)	(0.8064)	0.0000	3	(8.2047)	01/06/2025
300628.ZK	12/06/2024	SDB3260123468	1,700.00	5.2305	8,906.26	8,891.84	0.0000	4.5800	50.0000	0.0000	(3.3992)	(0.3705)	0.0000	3	(3.7697)	01/06/2025
300628.ZK	12/06/2024	SDB3260123468	3,100.00	5.2305	16,240.82	16,214.53	0.0000	4.5800	50.0000	0.0000	(6.1986)	(0.6756)	0.0000	3	(6.8742)	01/06/2025
300628.ZK	12/06/2024	SDB3260123468	700.00	5.2305	3,667.28	3,661.35	0.0000	4.5800	50.0000	0.0000	(1.3997)	(0.1526)	0.0000	3	(1.5522)	01/06/2025
300628.ZK	12/06/2024	SDB3260123468	600.00	5.2305	3,143.38	3,138.30	0.0000	4.5800	50.0000	0.0000	(1.1997)	(0.1308)	0.0000	3	(1.3305)	01/06/2025
300628.ZK	12/06/2024	SDB3260123468	1,900.00	5.2305	9,954.05	9,937.94	0.0000	4.5800	50.0000	0.0000	(3.7991)	(0.4141)	0.0000	3	(4.2132)	01/06/2025
300628.ZK	12/06/2024	SDB3260123468	400.00	5.2305	2,095.59	2,092.20	0.0000	4.5800	50.0000	0.0000	(0.7998)	(0.0872)	0.0000	3	(0.8870)	01/06/2025
300628.ZK	12/06/2024	SDB3260123468	200.00	5.2305	1,047.79	1,046.10	0.0000	4.5800	50.0000	0.0000	(0.3999)	(0.0436)	0.0000	3	(0.4435)	01/06/2025
300628.ZK	12/06/2024	SDB3260123468	5,100.00	5.2305	26,718.77	26,675.52	0.0000	4.5800	50.0000	0.0000	(10.1977)	(1.1115)	0.0000	3	(11.3091)	01/06/2025
300628.ZK	12/06/2024	SDB3260123468	1,100.00	5.2305	5,762.87	5,753.54	0.0000	4.5800	50.0000	0.0000	(2.1995)	(0.2397)	0.0000	3	(2.4392)	01/06/2025
300628.ZK	12/06/2024	SDB3260123468	2,400.00	5.2305	12,573.54	12,553.19	0.0000	4.5800	50.0000	0.0000	(4.7989)	(0.5230)	0.0000	3	(5.3219)	01/06/2025
300628.ZK	12/06/2024	SDB3260123468	2,900.00	5.2305	15,193.02	15,168.44	0.0000	4.5800	50.0000	0.0000	(5.7987)	(0.6320)	0.0000	3	(6.4307)	01/06/2025
300628.ZK	12/06/2024	SDB3260123468	11,600.00	5.2305	60,772.10	60,673.74	0.0000	4.5800	50.0000	0.0000	(23.1947)	(2.5281)	0.0000	3	(25.7228)	01/06/2025
300628.ZK	12/06/2024	SDB3260123468	9,475.00	5.2305	49,639.28	49,558.94	0.0000	4.5800	50.0000	0.0000	(18.9457)	(2.0650)	0.0000	3	(21.0106)	01/06/2025
300628.ZK	12/06/2024	SDB3260123468	2,200.00	5.2305	11,525.74	11,507.09	0.0000	4.5800	50.0000	0.0000	(4.3990)	(0.4795)	0.0000	3	(4.8785)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
YEALINK NETWORK TECHNOLOGY CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
300628.ZK	12/06/2024	SDB3260123468	5,200.00	5.2305	27,242.66	27,198.57	0.0000	4.5800	50.0000	0.0000	(10.3976)	(1.1333)	0.0000	3	(11.5309)	01/06/2025
300628.ZK	12/06/2024	SDB3260123468	5,800.00	5.2305	30,386.05	30,336.87	0.0000	4.5800	50.0000	0.0000	(11.5973)	(1.2640)	0.0000	3	(12.8614)	01/06/2025
300628.ZK	12/06/2024	SDB3260123468	1,100.00	5.2305	5,762.87	5,753.54	0.0000	4.5800	50.0000	0.0000	(2.1995)	(0.2397)	0.0000	3	(2.4392)	01/06/2025
300628.ZK	12/06/2024	SDB3260123468	100.00	5.2305	523.90	523.05	0.0000	4.5800	50.0000	0.0000	(0.2000)	(0.0218)	0.0000	3	(0.2217)	01/06/2025
300628.ZK	12/06/2024	SDB3260123468	2,000.00	5.2305	10,477.95	10,460.99	0.0000	4.5800	50.0000	0.0000	(3.9991)	(0.4359)	0.0000	3	(4.4350)	01/06/2025
300628.ZK	12/06/2024	SDB3260123468	3,400.00	5.2305	17,812.51	17,783.68	0.0000	4.5800	50.0000	0.0000	(6.7984)	(0.7410)	0.0000	3	(7.5394)	01/06/2025
300628.ZK	12/06/2024	SDB3260123468	3,500.00	5.2305	18,336.41	18,306.73	0.0000	4.5800	50.0000	0.0000	(6.9984)	(0.7628)	0.0000	3	(7.7612)	01/06/2025
300628.ZK	12/05/2024	SDB3260123468	3,400.00	5.2741	17,812.51	17,931.94	0.0000	4.5800	50.0000	0.0000	(2.2661)	(0.2491)	0.0000	1	(2.5152)	01/06/2025
300628.ZK	12/05/2024	SDB3260123468	3,100.00	5.2741	16,240.82	16,349.71	0.0000	4.5800	50.0000	0.0000	(2.0662)	(0.2271)	0.0000	1	(2.2933)	01/06/2025
300628.ZK	12/05/2024	SDB3260123468	100.00	5.2741	523.90	527.41	0.0000	4.5800	50.0000	0.0000	(0.0667)	(0.0073)	0.0000	1	(0.0740)	01/06/2025
300628.ZK	12/05/2024	SDB3260123468	200.00	5.2741	1,047.79	1,054.82	0.0000	4.5800	50.0000	0.0000	(0.1333)	(0.0147)	0.0000	1	(0.1480)	01/06/2025
300628.ZK	12/05/2024	SDB3260123468	1,500.00	5.2741	7,858.46	7,911.15	0.0000	4.5800	50.0000	0.0000	(0.9998)	(0.1099)	0.0000	1	(1.1096)	01/06/2025
300628.ZK	12/05/2024	SDB3260123468	400.00	5.2741	2,095.59	2,109.64	0.0000	4.5800	50.0000	0.0000	(0.2666)	(0.0293)	0.0000	1	(0.2959)	01/06/2025
300628.ZK	12/05/2024	SDB3260123468	400.00	5.2741	2,095.59	2,109.64	0.0000	4.5800	50.0000	0.0000	(0.2666)	(0.0293)	0.0000	1	(0.2959)	01/06/2025
300628.ZK	12/05/2024	SDB3260123468	3,700.00	5.2741	19,384.20	19,514.17	0.0000	4.5800	50.0000	0.0000	(2.4661)	(0.2710)	0.0000	1	(2.7371)	01/06/2025
300628.ZK	12/05/2024	SDB3260123468	1,700.00	5.2741	8,906.26	8,965.97	0.0000	4.5800	50.0000	0.0000	(1.1331)	(0.1245)	0.0000	1	(1.2576)	01/06/2025
300628.ZK	12/05/2024	SDB3260123468	3,100.00	5.2741	16,240.82	16,349.71	0.0000	4.5800	50.0000	0.0000	(2.0662)	(0.2271)	0.0000	1	(2.2933)	01/06/2025
300628.ZK	12/05/2024	SDB3260123468	700.00	5.2741	3,667.28	3,691.87	0.0000	4.5800	50.0000	0.0000	(0.4666)	(0.0513)	0.0000	1	(0.5178)	01/06/2025
300628.ZK	12/05/2024	SDB3260123468	600.00	5.2741	3,143.38	3,164.46	0.0000	4.5800	50.0000	0.0000	(0.3999)	(0.0440)	0.0000	1	(0.4439)	01/06/2025
300628.ZK	12/05/2024	SDB3260123468	1,900.00	5.2741	9,954.05	10,020.79	0.0000	4.5800	50.0000	0.0000	(1.2664)	(0.1392)	0.0000	1	(1.4056)	01/06/2025
300628.ZK	12/05/2024	SDB3260123468	400.00	5.2741	2,095.59	2,109.64	0.0000	4.5800	50.0000	0.0000	(0.2666)	(0.0293)	0.0000	1	(0.2959)	01/06/2025
300628.ZK	12/05/2024	SDB3260123468	200.00	5.2741	1,047.79	1,054.82	0.0000	4.5800	50.0000	0.0000	(0.1333)	(0.0147)	0.0000	1	(0.1480)	01/06/2025
300628.ZK	12/05/2024	SDB3260123468	5,100.00	5.2741	26,718.77	26,897.92	0.0000	4.5800	50.0000	0.0000	(3.3992)	(0.3736)	0.0000	1	(3.7728)	01/06/2025
300628.ZK	12/05/2024	SDB3260123468	1,100.00	5.2741	5,762.87	5,801.51	0.0000	4.5800	50.0000	0.0000	(0.7332)	(0.0806)	0.0000	1	(0.8137)	01/06/2025
300628.ZK	12/05/2024	SDB3260123468	2,400.00	5.2741	12,573.54	12,657.84	0.0000	4.5800	50.0000	0.0000	(1.5996)	(0.1758)	0.0000	1	(1.7754)	01/06/2025
300628.ZK	12/05/2024	SDB3260123468	2,900.00	5.2741	15,193.02	15,294.89	0.0000	4.5800	50.0000	0.0000	(1.9329)	(0.2124)	0.0000	1	(2.1453)	01/06/2025
300628.ZK	12/05/2024	SDB3260123468	11,600.00	5.2741	60,772.10	61,179.57	0.0000	4.5800	50.0000	0.0000	(7.7316)	(0.8497)	0.0000	1	(8.5813)	01/06/2025
300628.ZK	12/05/2024	SDB3260123468	9,475.00	5.2741	49,639.28	49,972.11	0.0000	4.5800	50.0000	0.0000	(6.3152)	(0.6941)	0.0000	1	(7.0093)	01/06/2025
300628.ZK	12/05/2024	SDB3260123468	2,200.00	5.2741	11,525.74	11,603.02	0.0000	4.5800	50.0000	0.0000	(1.4663)	(0.1612)	0.0000	1	(1.6275)	01/06/2025
300628.ZK	12/05/2024	SDB3260123468	5,200.00	5.2741	27,242.66	27,425.33	0.0000	4.5800	50.0000	0.0000	(3.4659)	(0.3809)	0.0000	1	(3.8468)	01/06/2025
300628.ZK	12/05/2024	SDB3260123468	5,800.00	5.2741	30,386.05	30,589.79	0.0000	4.5800	50.0000	0.0000	(3.8658)	(0.4249)	0.0000	1	(4.2906)	01/06/2025
300628.ZK	12/05/2024	SDB3260123468	1,100.00	5.2741	5,762.87	5,801.51	0.0000	4.5800	50.0000	0.0000	(0.7332)	(0.0806)	0.0000	1	(0.8137)	01/06/2025
300628.ZK	12/05/2024	SDB3260123468	100.00	5.2741	523.90	527.41	0.0000	4.5800	50.0000	0.0000	(0.0667)	(0.0073)	0.0000	1	(0.0740)	01/06/2025
300628.ZK	12/05/2024	SDB3260123468	2,000.00	5.2741	10,477.95	10,548.20	0.0000	4.5800	50.0000	0.0000	(1.3330)	(0.1465)	0.0000	1	(1.4795)	01/06/2025
300628.ZK	12/05/2024	SDB3260123468	3,400.00	5.2741	17,812.51	17,931.94	0.0000	4.5800	50.0000	0.0000	(2.2661)	(0.2491)	0.0000	1	(2.5152)	01/06/2025
300628.ZK	12/05/2024	SDB3260123468	3,500.00	5.2741	18,336.41	18,459.35	0.0000	4.5800	50.0000	0.0000	(2.3328)	(0.2564)	0.0000	1	(2.5892)	01/06/2025
300628.ZK	12/04/2024	SDB3260123468	3,400.00	5.2390	17,812.51	17,812.51	0.0000	4.5800	50.0000	0.0000	(2.2661)	(0.2474)	0.0000	1	(2.5135)	01/06/2025
300628.ZK	12/04/2024	SDB3260123468	3,100.00	5.2390	16,240.82	16,240.82	0.0000	4.5800	50.0000	0.0000	(2.0662)	(0.2256)	0.0000	1	(2.2918)	01/06/2025
300628.ZK	12/04/2024	SDB3260123468	100.00	5.2390	523.90	523.90	0.0000	4.5800	50.0000	0.0000	(0.0667)	(0.0073)	0.0000	1	(0.0739)	01/06/2025
300628.ZK	12/04/2024	SDB3260123468	200.00	5.2390	1,047.79	1,047.79	0.0000	4.5800	50.0000	0.0000	(0.1333)	(0.0146)	0.0000	1	(0.1479)	01/06/2025
300628.ZK	12/04/2024	SDB3260123468	1,500.00	5.2390	7,858.46	7,858.46	0.0000	4.5800	50.0000	0.0000	(0.9998)	(0.1091)	0.0000	1	(1.1089)	01/06/2025
300628.ZK	12/04/2024	SDB3260123468	400.00	5.2390	2,095.59	2,095.59	0.0000	4.5800	50.0000	0.0000	(0.2666)	(0.0291)	0.0000	1	(0.2957)	01/06/2025
300628.ZK	12/04/2024	SDB3260123468	400.00	5.2390	2,095.59	2,095.59	0.0000	4.5800	50.0000	0.0000	(0.2666)	(0.0291)	0.0000	1	(0.2957)	01/06/2025
300628.ZK	12/04/2024	SDB3260123468	3,700.00	5.2390	19,384.20	19,384.20	0.0000	4.5800	50.0000	0.0000	(2.4661)	(0.2692)	0.0000	1	(2.7353)	01/06/2025
300628.ZK	12/04/2024	SDB3260123468	1,700.00	5.2390	8,906.26	8,906.26	0.0000	4.5800	50.0000	0.0000	(1.1331)	(0.1237)	0.0000	1	(1.2568)	01/06/2025
300628.ZK	12/04/2024	SDB3260123468	3,100.00	5.2390	16,240.82	16,240.82	0.0000	4.5800	50.0000	0.0000	(2.0662)	(0.2256)	0.0000	1	(2.2918)	01/06/2025
300628.ZK	12/04/2024	SDB3260123468	700.00	5.2390	3,667.28	3,667.28	0.0000	4.5800	50.0000	0.0000	(0.4666)	(0.0509)	0.0000	1	(0.5175)	01/06/2025
300628.ZK	12/04/2024	SDB3260123468	600.00	5.2390	3,143.38	3,143.38	0.0000	4.5800	50.0000	0.0000	(0.3999)	(0.0437)	0.0000	1	(0.4436)	01/06/2025
300628.ZK	12/04/2024	SDB3260123468	1,900.00	5.2390	9,954.05	9,954.05	0.0000	4.5800	50.0000	0.0000	(1.2664)	(0.1383)	0.0000	1	(1.4046)	01/06/2025
300628.ZK	12/04/2024	SDB3260123468	400.00	5.2390	2,095.59	2,095.59	0.0000	4.5800	50.0000	0.0000	(0.2666)	(0.0291)	0.0000	1	(0.2957)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
YEALINK NETWORK TECHNOLOGY CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
300628.ZK	12/04/2024	SDB3260123468	200.00	5.2390	1,047.79	1,047.79	0.0000	4.5800	50.0000	0.0000	(0.1333)	(0.0146)	0.0000	1	(0.1479)	01/06/2025
300628.ZK	12/04/2024	SDB3260123468	5,100.00	5.2390	26,718.77	26,718.77	0.0000	4.5800	50.0000	0.0000	(3.3992)	(0.3711)	0.0000	1	(3.7703)	01/06/2025
300628.ZK	12/04/2024	SDB3260123468	1,100.00	5.2390	5,762.87	5,762.87	0.0000	4.5800	50.0000	0.0000	(0.7332)	(0.0800)	0.0000	1	(0.8132)	01/06/2025
300628.ZK	12/04/2024	SDB3260123468	2,400.00	5.2390	12,573.54	12,573.54	0.0000	4.5800	50.0000	0.0000	(1.5996)	(0.1746)	0.0000	1	(1.7743)	01/06/2025
300628.ZK	12/04/2024	SDB3260123468	2,900.00	5.2390	15,193.02	15,193.02	0.0000	4.5800	50.0000	0.0000	(1.9329)	(0.2110)	0.0000	1	(2.1439)	01/06/2025
300628.ZK	12/04/2024	SDB3260123468	11,600.00	5.2390	60,772.10	60,772.10	0.0000	4.5800	50.0000	0.0000	(7.7316)	(0.8441)	0.0000	1	(8.5756)	01/06/2025
300628.ZK	12/04/2024	SDB3260123468	9,475.00	5.2390	49,639.28	49,639.28	0.0000	4.5800	50.0000	0.0000	(6.3152)	(0.6894)	0.0000	1	(7.0047)	01/06/2025
300628.ZK	12/04/2024	SDB3260123468	2,200.00	5.2390	11,525.74	11,525.74	0.0000	4.5800	50.0000	0.0000	(1.4663)	(0.1601)	0.0000	1	(1.6264)	01/06/2025
300628.ZK	12/04/2024	SDB3260123468	5,200.00	5.2390	27,242.66	27,242.66	0.0000	4.5800	50.0000	0.0000	(3.4659)	(0.3784)	0.0000	1	(3.8442)	01/06/2025
300628.ZK	12/04/2024	SDB3260123468	5,800.00	5.2390	30,386.05	30,386.05	0.0000	4.5800	50.0000	0.0000	(3.8658)	(0.4220)	0.0000	1	(4.2878)	01/06/2025
300628.ZK	12/04/2024	SDB3260123468	1,100.00	5.2390	5,762.87	5,762.87	0.0000	4.5800	50.0000	0.0000	(0.7332)	(0.0800)	0.0000	1	(0.8132)	01/06/2025
300628.ZK	12/04/2024	SDB3260123468	100.00	5.2390	523.90	523.90	0.0000	4.5800	50.0000	0.0000	(0.0667)	(0.0073)	0.0000	1	(0.0739)	01/06/2025
300628.ZK	12/04/2024	SDB3260123468	2,000.00	5.2390	10,477.95	10,477.95	0.0000	4.5800	50.0000	0.0000	(1.3330)	(0.1455)	0.0000	1	(1.4786)	01/06/2025
300628.ZK	12/04/2024	SDB3260123468	3,400.00	5.2390	17,812.51	17,812.51	0.0000	4.5800	50.0000	0.0000	(2.2661)	(0.2474)	0.0000	1	(2.5135)	01/06/2025
300628.ZK	12/04/2024	SDB3260123468	3,500.00	5.2390	18,336.41	18,336.41	0.0000	4.5800	50.0000	0.0000	(2.3328)	(0.2547)	0.0000	1	(2.5875)	01/06/2025
TOTAL YEALINK NETWORK TECHNOLOGY CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND											(1,667.1529)	(190.6079)	0.0000		(1,857.7608)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
YIHAI KERRY ARAWANA HOLDINGS CO., LTD. CMN CLASS A SERIES NORTHBOUND																
300999.ZK	01/03/2025	SDB3260490837	100.00	4.5530	472.63	455.30	0.0000	4.3300	50.0000	0.0000	(0.1705)	(0.0190)	0.0000	3	(0.1895)	01/06/2025
300999.ZK	01/03/2025	SDB3260490837	700.00	4.5530	3,308.39	3,187.09	0.0000	4.3300	50.0000	0.0000	(1.1938)	(0.1328)	0.0000	3	(1.3266)	01/06/2025
300999.ZK	01/03/2025	SDB3260490837	300.00	4.5530	1,417.88	1,365.89	0.0000	4.3300	50.0000	0.0000	(0.5116)	(0.0569)	0.0000	3	(0.5685)	01/06/2025
300999.ZK	01/03/2025	SDB3260490837	400.00	4.5530	1,890.51	1,821.19	0.0000	4.3300	50.0000	0.0000	(0.6822)	(0.0759)	0.0000	3	(0.7580)	01/06/2025
300999.ZK	01/03/2025	SDB3260490837	900.00	4.5530	4,253.64	4,097.68	0.0000	4.3300	50.0000	0.0000	(1.5349)	(0.1707)	0.0000	3	(1.7056)	01/06/2025
300999.ZK	01/02/2025	SDB3260490837	100.00	4.6006	472.63	460.06	0.0000	4.3300	50.0000	0.0000	(0.0568)	(0.0064)	0.0000	1	(0.0632)	01/06/2025
300999.ZK	01/02/2025	SDB3260490837	700.00	4.6006	3,308.39	3,220.40	0.0000	4.3300	50.0000	0.0000	(0.3979)	(0.0447)	0.0000	1	(0.4427)	01/06/2025
300999.ZK	01/02/2025	SDB3260490837	300.00	4.6006	1,417.88	1,380.17	0.0000	4.3300	50.0000	0.0000	(0.1705)	(0.0192)	0.0000	1	(0.1897)	01/06/2025
300999.ZK	01/02/2025	SDB3260490837	400.00	4.6006	1,890.51	1,840.23	0.0000	4.3300	50.0000	0.0000	(0.2274)	(0.0256)	0.0000	1	(0.2529)	01/06/2025
300999.ZK	01/02/2025	SDB3260490837	900.00	4.6006	4,253.64	4,140.51	0.0000	4.3300	50.0000	0.0000	(0.5116)	(0.0575)	0.0000	1	(0.5691)	01/06/2025
300999.ZK	12/31/2024	SDB3260490837	100.00	4.6823	472.63	468.23	0.0000	4.3300	50.0000	0.0000	(0.1137)	(0.0130)	0.0000	2	(0.1267)	01/06/2025
300999.ZK	12/31/2024	SDB3260490837	700.00	4.6823	3,308.39	3,277.63	0.0000	4.3300	50.0000	0.0000	(0.7959)	(0.0910)	0.0000	2	(0.8869)	01/06/2025
300999.ZK	12/31/2024	SDB3260490837	300.00	4.6823	1,417.88	1,404.70	0.0000	4.3300	50.0000	0.0000	(0.3411)	(0.0390)	0.0000	2	(0.3801)	01/06/2025
300999.ZK	12/31/2024	SDB3260490837	400.00	4.6823	1,890.51	1,872.93	0.0000	4.3300	50.0000	0.0000	(0.4548)	(0.0520)	0.0000	2	(0.5068)	01/06/2025
300999.ZK	12/31/2024	SDB3260490837	900.00	4.6823	4,253.64	4,214.10	0.0000	4.3300	50.0000	0.0000	(1.0232)	(0.1171)	0.0000	2	(1.1403)	01/06/2025
300999.ZK	12/30/2024	SDB3260490837	100.00	4.6281	472.63	462.81	0.0000	4.3300	50.0000	0.0000	(0.0568)	(0.0064)	0.0000	1	(0.0633)	01/06/2025
300999.ZK	12/30/2024	SDB3260490837	700.00	4.6281	3,308.39	3,239.68	0.0000	4.3300	50.0000	0.0000	(0.3979)	(0.0450)	0.0000	1	(0.4429)	01/06/2025
300999.ZK	12/30/2024	SDB3260490837	300.00	4.6281	1,417.88	1,388.43	0.0000	4.3300	50.0000	0.0000	(0.1705)	(0.0193)	0.0000	1	(0.1898)	01/06/2025
300999.ZK	12/30/2024	SDB3260490837	400.00	4.6281	1,890.51	1,851.25	0.0000	4.3300	50.0000	0.0000	(0.2274)	(0.0257)	0.0000	1	(0.2531)	01/06/2025
300999.ZK	12/30/2024	SDB3260490837	900.00	4.6281	4,253.64	4,165.30	0.0000	4.3300	50.0000	0.0000	(0.5116)	(0.0579)	0.0000	1	(0.5695)	01/06/2025
300999.ZK	12/27/2024	SDB3260490837	100.00	4.7113	472.63	471.13	0.0000	4.3300	50.0000	0.0000	(0.1175)	(0.0196)	0.0000	3	(0.1902)	01/06/2025
300999.ZK	12/27/2024	SDB3260490837	700.00	4.7113	3,308.39	3,297.89	0.0000	4.3300	50.0000	0.0000	(1.1938)	(0.1374)	0.0000	3	(1.3312)	01/06/2025
300999.ZK	12/27/2024	SDB3260490837	300.00	4.7113	1,417.88	1,413.38	0.0000	4.3300	50.0000	0.0000	(0.5116)	(0.0589)	0.0000	3	(0.5705)	01/06/2025
300999.ZK	12/27/2024	SDB3260490837	400.00	4.7113	1,890.51	1,884.51	0.0000	4.3300	50.0000	0.0000	(0.6822)	(0.0785)	0.0000	3	(0.7607)	01/06/2025
300999.ZK	12/27/2024	SDB3260490837	900.00	4.7113	4,253.64	4,240.15	0.0000	4.3300	50.0000	0.0000	(1.5349)	(0.1767)	0.0000	3	(1.7115)	01/06/2025
300999.ZK	12/26/2024	SDB3260490837	100.00	4.6814	472.63	468.14	0.0000	4.3300	50.0000	0.0000	(0.0568)	(0.0065)	0.0000	1	(0.0633)	01/06/2025
300999.ZK	12/26/2024	SDB3260490837	700.00	4.6814	3,308.39	3,277.00	0.0000	4.3300	50.0000	0.0000	(0.3979)	(0.0455)	0.0000	1	(0.4434)	01/06/2025
300999.ZK	12/26/2024	SDB3260490837	300.00	4.6814	1,417.88	1,404.43	0.0000	4.3300	50.0000	0.0000	(0.1705)	(0.0195)	0.0000	1	(0.1900)	01/06/2025
300999.ZK	12/26/2024	SDB3260490837	400.00	4.6814	1,890.51	1,872.57	0.0000	4.3300	50.0000	0.0000	(0.2274)	(0.0260)	0.0000	1	(0.2534)	01/06/2025
300999.ZK	12/26/2024	SDB3260490837	900.00	4.6814	4,253.64	4,213.29	0.0000	4.3300	50.0000	0.0000	(0.5116)	(0.0585)	0.0000	1	(0.5701)	01/06/2025
300999.ZK	12/24/2024	SDB3260490837	100.00	4.6814	472.63	468.14	0.0000	4.3300	50.0000	0.0000	(0.1137)	(0.0130)	0.0000	2	(0.1267)	01/06/2025
300999.ZK	12/24/2024	SDB3260490837	700.00	4.6814	3,308.39	3,277.00	0.0000	4.3300	50.0000	0.0000	(0.7959)	(0.0910)	0.0000	2	(0.8869)	01/06/2025
300999.ZK	12/24/2024	SDB3260490837	300.00	4.6814	1,417.88	1,404.43	0.0000	4.3300	50.0000	0.0000	(0.3411)	(0.0390)	0.0000	2	(0.3801)	01/06/2025
300999.ZK	12/24/2024	SDB3260490837	400.00	4.6814	1,890.51	1,872.57	0.0000	4.3300	50.0000	0.0000	(0.4548)	(0.0520)	0.0000	2	(0.5068)	01/06/2025
300999.ZK	12/24/2024	SDB3260490837	900.00	4.6814	4,253.64	4,213.29	0.0000	4.3300	50.0000	0.0000	(1.0232)	(0.1170)	0.0000	2	(1.1403)	01/06/2025
300999.ZK	12/23/2024	SDB3260490837	100.00	4.7323	472.63	473.23	0.0000	4.3300	50.0000	0.0000	(0.0568)	(0.0066)	0.0000	1	(0.0634)	01/06/2025
300999.ZK	12/23/2024	SDB3260490837	700.00	4.7323	3,308.39	3,312.58	0.0000	4.3300	50.0000	0.0000	(0.3979)	(0.0460)	0.0000	1	(0.4439)	01/06/2025
300999.ZK	12/23/2024	SDB3260490837	300.00	4.7323	1,417.88	1,419.68	0.0000	4.3300	50.0000	0.0000	(0.1705)	(0.0197)	0.0000	1	(0.1903)	01/06/2025
300999.ZK	12/23/2024	SDB3260490837	400.00	4.7323	1,890.51	1,892.90	0.0000	4.3300	50.0000	0.0000	(0.2274)	(0.0263)	0.0000	1	(0.2537)	01/06/2025
300999.ZK	12/23/2024	SDB3260490837	900.00	4.7323	4,253.64	4,259.03	0.0000	4.3300	50.0000	0.0000	(0.5116)	(0.0592)	0.0000	1	(0.5708)	01/06/2025
300999.ZK	12/20/2024	SDB3260490837	100.00	4.7382	472.63	473.82	0.0000	4.3300	50.0000	0.0000	(0.1705)	(0.0197)	0.0000	3	(0.1903)	01/06/2025
300999.ZK	12/20/2024	SDB3260490837	700.00	4.7382	3,308.39	3,316.72	0.0000	4.3300	50.0000	0.0000	(1.1938)	(0.1382)	0.0000	3	(1.3320)	01/06/2025
300999.ZK	12/20/2024	SDB3260490837	300.00	4.7382	1,417.88	1,421.45	0.0000	4.3300	50.0000	0.0000	(0.5116)	(0.0592)	0.0000	3	(0.5708)	01/06/2025
300999.ZK	12/20/2024	SDB3260490837	400.00	4.7382	1,890.51	1,895.27	0.0000	4.3300	50.0000	0.0000	(0.6822)	(0.0790)	0.0000	3	(0.7611)	01/06/2025
300999.ZK	12/20/2024	SDB3260490837	900.00	4.7382	4,253.64	4,264.35	0.0000	4.3300	50.0000	0.0000	(1.5349)	(0.1777)	0.0000	3	(1.7125)	01/06/2025
300999.ZK	12/19/2024	SDB3260490837	100.00	4.7370	472.63	473.70	0.0000	4.5800	50.0000	0.0000	(0.0601)	(0.0066)	0.0000	1	(0.0667)	01/06/2025
300999.ZK	12/19/2024	SDB3260490837	700.00	4.7370	3,308.39	3,315.88	0.0000	4.5800	50.0000	0.0000	(0.4209)	(0.0461)	0.0000	1	(0.4670)	01/06/2025
300999.ZK	12/19/2024	SDB3260490837	300.00	4.7370	1,417.88	1,421.09	0.0000	4.5800	50.0000	0.0000	(0.1804)	(0.0197)	0.0000	1	(0.2001)	01/06/2025
300999.ZK	12/19/2024	SDB3260490837	400.00	4.7370	1,890.51	1,894.79	0.0000	4.5800	50.0000	0.0000	(0.2405)	(0.0263)	0.0000	1	(0.2668)	01/06/2025
300999.ZK	12/19/2024	SDB3260490837	900.00	4.7370	4,253.64	4,263.28	0.0000	4.5800	50.0000	0.0000	(0.5412)	(0.0592)	0.0000	1	(0.6004)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
YIHA1 KERRY ARAWANA HOLDINGS CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300999.ZK	12/18/2024	SDB3260490837	100.00	4.7896	472.63	478.96	0.0000	4.5800	50.0000	0.0000	(0.0601)	(0.0067)	0.0000	1	(0.0668)	01/06/2025
300999.ZK	12/18/2024	SDB3260490837	700.00	4.7896	3,308.39	3,352.75	0.0000	4.5800	50.0000	0.0000	(0.4209)	(0.0466)	0.0000	1	(0.4675)	01/06/2025
300999.ZK	12/18/2024	SDB3260490837	300.00	4.7896	1,417.88	1,436.89	0.0000	4.5800	50.0000	0.0000	(0.1804)	(0.0200)	0.0000	1	(0.2003)	01/06/2025
300999.ZK	12/18/2024	SDB3260490837	400.00	4.7896	1,890.51	1,915.86	0.0000	4.5800	50.0000	0.0000	(0.2405)	(0.0266)	0.0000	1	(0.2671)	01/06/2025
300999.ZK	12/18/2024	SDB3260490837	900.00	4.7896	4,253.64	4,310.68	0.0000	4.5800	50.0000	0.0000	(0.5412)	(0.0599)	0.0000	1	(0.6010)	01/06/2025
300999.ZK	12/17/2024	SDB3260490837	100.00	5.0068	472.63	500.68	0.0000	4.5800	50.0000	0.0000	(0.0601)	(0.0070)	0.0000	1	(0.0671)	01/06/2025
300999.ZK	12/17/2024	SDB3260490837	700.00	5.0068	3,308.39	3,504.74	0.0000	4.5800	50.0000	0.0000	(0.4209)	(0.0487)	0.0000	1	(0.4696)	01/06/2025
300999.ZK	12/17/2024	SDB3260490837	300.00	5.0068	1,417.88	1,502.03	0.0000	4.5800	50.0000	0.0000	(0.1804)	(0.0209)	0.0000	1	(0.2012)	01/06/2025
300999.ZK	12/17/2024	SDB3260490837	400.00	5.0068	1,890.51	2,002.71	0.0000	4.5800	50.0000	0.0000	(0.2405)	(0.0278)	0.0000	1	(0.2683)	01/06/2025
300999.ZK	12/17/2024	SDB3260490837	900.00	5.0068	4,253.64	4,506.10	0.0000	4.5800	50.0000	0.0000	(0.5412)	(0.0626)	0.0000	1	(0.6037)	01/06/2025
300999.ZK	12/16/2024	SDB3260490837	100.00	4.9127	472.63	491.27	0.0000	4.5800	50.0000	0.0000	(0.0601)	(0.0068)	0.0000	1	(0.0670)	01/06/2025
300999.ZK	12/16/2024	SDB3260490837	700.00	4.9127	3,308.39	3,438.91	0.0000	4.5800	50.0000	0.0000	(0.4209)	(0.0478)	0.0000	1	(0.4687)	01/06/2025
300999.ZK	12/16/2024	SDB3260490837	300.00	4.9127	1,417.88	1,473.82	0.0000	4.5800	50.0000	0.0000	(0.1804)	(0.0205)	0.0000	1	(0.2009)	01/06/2025
300999.ZK	12/16/2024	SDB3260490837	400.00	4.9127	1,890.51	1,965.09	0.0000	4.5800	50.0000	0.0000	(0.2405)	(0.0273)	0.0000	1	(0.2678)	01/06/2025
300999.ZK	12/16/2024	SDB3260490837	900.00	4.9127	4,253.64	4,421.46	0.0000	4.5800	50.0000	0.0000	(0.5412)	(0.0614)	0.0000	1	(0.6026)	01/06/2025
300999.ZK	12/13/2024	SDB3260490837	100.00	4.8318	472.63	483.18	0.0000	4.5800	50.0000	0.0000	(0.1804)	(0.0201)	0.0000	3	(0.2005)	01/06/2025
300999.ZK	12/13/2024	SDB3260490837	700.00	4.8318	3,308.39	3,382.23	0.0000	4.5800	50.0000	0.0000	(1.2627)	(0.1409)	0.0000	3	(1.4036)	01/06/2025
300999.ZK	12/13/2024	SDB3260490837	300.00	4.8318	1,417.88	1,449.53	0.0000	4.5800	50.0000	0.0000	(0.5412)	(0.0604)	0.0000	3	(0.6016)	01/06/2025
300999.ZK	12/13/2024	SDB3260490837	400.00	4.8318	1,890.51	1,932.70	0.0000	4.5800	50.0000	0.0000	(0.7215)	(0.0805)	0.0000	3	(0.8021)	01/06/2025
300999.ZK	12/13/2024	SDB3260490837	900.00	4.8318	4,253.64	4,348.58	0.0000	4.5800	50.0000	0.0000	(1.6235)	(0.1812)	0.0000	3	(1.8047)	01/06/2025
300999.ZK	12/12/2024	SDB3260490837	100.00	4.7245	472.63	472.45	0.0000	4.5800	50.0000	0.0000	(0.0601)	(0.0066)	0.0000	1	(0.0667)	01/06/2025
300999.ZK	12/12/2024	SDB3260490837	700.00	4.7245	3,308.39	3,307.18	0.0000	4.5800	50.0000	0.0000	(0.4209)	(0.0459)	0.0000	1	(0.4668)	01/06/2025
300999.ZK	12/12/2024	SDB3260490837	300.00	4.7245	1,417.88	1,417.37	0.0000	4.5800	50.0000	0.0000	(0.1804)	(0.0197)	0.0000	1	(0.2001)	01/06/2025
300999.ZK	12/12/2024	SDB3260490837	400.00	4.7245	1,890.51	1,889.82	0.0000	4.5800	50.0000	0.0000	(0.2405)	(0.0262)	0.0000	1	(0.2668)	01/06/2025
300999.ZK	12/12/2024	SDB3260490837	900.00	4.7245	4,253.64	4,252.10	0.0000	4.5800	50.0000	0.0000	(0.5412)	(0.0591)	0.0000	1	(0.6002)	01/06/2025
300999.ZK	12/11/2024	SDB3260490837	100.00	4.7995	472.63	479.95	0.0000	4.5800	50.0000	0.0000	(0.0601)	(0.0067)	0.0000	1	(0.0668)	01/06/2025
300999.ZK	12/11/2024	SDB3260490837	700.00	4.7995	3,308.39	3,359.63	0.0000	4.5800	50.0000	0.0000	(0.4209)	(0.0467)	0.0000	1	(0.4676)	01/06/2025
300999.ZK	12/11/2024	SDB3260490837	300.00	4.7995	1,417.88	1,439.84	0.0000	4.5800	50.0000	0.0000	(0.1804)	(0.0200)	0.0000	1	(0.2004)	01/06/2025
300999.ZK	12/11/2024	SDB3260490837	400.00	4.7995	1,890.51	1,919.79	0.0000	4.5800	50.0000	0.0000	(0.2405)	(0.0267)	0.0000	1	(0.2672)	01/06/2025
300999.ZK	12/11/2024	SDB3260490837	900.00	4.7995	4,253.64	4,319.52	0.0000	4.5800	50.0000	0.0000	(0.5412)	(0.0600)	0.0000	1	(0.6012)	01/06/2025
300999.ZK	12/10/2024	SDB3260490837	100.00	4.7556	472.63	475.56	0.0000	4.5800	50.0000	0.0000	(0.0601)	(0.0066)	0.0000	1	(0.0667)	01/06/2025
300999.ZK	12/10/2024	SDB3260490837	700.00	4.7556	3,308.39	3,328.94	0.0000	4.5800	50.0000	0.0000	(0.4209)	(0.0462)	0.0000	1	(0.4671)	01/06/2025
300999.ZK	12/10/2024	SDB3260490837	300.00	4.7556	1,417.88	1,426.69	0.0000	4.5800	50.0000	0.0000	(0.1804)	(0.0198)	0.0000	1	(0.2002)	01/06/2025
300999.ZK	12/10/2024	SDB3260490837	400.00	4.7556	1,890.51	1,902.25	0.0000	4.5800	50.0000	0.0000	(0.2405)	(0.0264)	0.0000	1	(0.2669)	01/06/2025
300999.ZK	12/10/2024	SDB3260490837	900.00	4.7556	4,253.64	4,280.06	0.0000	4.5800	50.0000	0.0000	(0.5412)	(0.0594)	0.0000	1	(0.6006)	01/06/2025
300999.ZK	12/09/2024	SDB3260490837	100.00	4.7591	472.63	475.91	0.0000	4.5800	50.0000	0.0000	(0.0601)	(0.0066)	0.0000	1	(0.0667)	01/06/2025
300999.ZK	12/09/2024	SDB3260490837	700.00	4.7591	3,308.39	3,331.37	0.0000	4.5800	50.0000	0.0000	(0.4209)	(0.0463)	0.0000	1	(0.4672)	01/06/2025
300999.ZK	12/09/2024	SDB3260490837	300.00	4.7591	1,417.88	1,427.73	0.0000	4.5800	50.0000	0.0000	(0.1804)	(0.0198)	0.0000	1	(0.2002)	01/06/2025
300999.ZK	12/09/2024	SDB3260490837	400.00	4.7591	1,890.51	1,903.64	0.0000	4.5800	50.0000	0.0000	(0.2405)	(0.0264)	0.0000	1	(0.2670)	01/06/2025
300999.ZK	12/09/2024	SDB3260490837	900.00	4.7591	4,253.64	4,283.18	0.0000	4.5800	50.0000	0.0000	(0.5412)	(0.0595)	0.0000	1	(0.6006)	01/06/2025
300999.ZK	12/06/2024	SDB3260490837	100.00	4.7647	472.63	476.47	0.0000	4.5800	50.0000	0.0000	(0.1804)	(0.0199)	0.0000	3	(0.2002)	01/06/2025
300999.ZK	12/06/2024	SDB3260490837	700.00	4.7647	3,308.39	3,335.30	0.0000	4.5800	50.0000	0.0000	(1.2627)	(0.1390)	0.0000	3	(1.4017)	01/06/2025
300999.ZK	12/06/2024	SDB3260490837	300.00	4.7647	1,417.88	1,429.41	0.0000	4.5800	50.0000	0.0000	(0.5412)	(0.0596)	0.0000	3	(0.6007)	01/06/2025
300999.ZK	12/06/2024	SDB3260490837	400.00	4.7647	1,890.51	1,905.88	0.0000	4.5800	50.0000	0.0000	(0.7215)	(0.0794)	0.0000	3	(0.8010)	01/06/2025
300999.ZK	12/06/2024	SDB3260490837	900.00	4.7647	4,253.64	4,288.24	0.0000	4.5800	50.0000	0.0000	(1.6235)	(0.1787)	0.0000	3	(1.8022)	01/06/2025
300999.ZK	12/05/2024	SDB3260490837	100.00	4.8034	472.63	480.34	0.0000	4.5800	50.0000	0.0000	(0.0601)	(0.0067)	0.0000	1	(0.0668)	01/06/2025
300999.ZK	12/05/2024	SDB3260490837	700.00	4.8034	3,308.39	3,362.36	0.0000	4.5800	50.0000	0.0000	(0.4209)	(0.0467)	0.0000	1	(0.4676)	01/06/2025
300999.ZK	12/05/2024	SDB3260490837	300.00	4.8034	1,417.88	1,441.01	0.0000	4.5800	50.0000	0.0000	(0.1804)	(0.0200)	0.0000	1	(0.2004)	01/06/2025
300999.ZK	12/05/2024	SDB3260490837	400.00	4.8034	1,890.51	1,921.35	0.0000	4.5800	50.0000	0.0000	(0.2405)	(0.0267)	0.0000	1	(0.2672)	01/06/2025
300999.ZK	12/05/2024	SDB3260490837	900.00	4.8034	4,253.64	4,323.03	0.0000	4.5800	50.0000	0.0000	(0.5412)	(0.0600)	0.0000	1	(0.6012)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
YIHAI KERRY ARAWANA HOLDINGS CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300999.ZK	12/04/2024	SDB3260490837	100.00	4.7263	472.63	472.63	0.0000	4.5800	50.0000	0.0000	(0.0601)	(0.0066)	0.0000	1	(0.0667)	01/06/2025
300999.ZK	12/04/2024	SDB3260490837	700.00	4.7263	3,308.39	3,308.39	0.0000	4.5800	50.0000	0.0000	(0.4209)	(0.0459)	0.0000	1	(0.4669)	01/06/2025
300999.ZK	12/04/2024	SDB3260490837	300.00	4.7263	1,417.88	1,417.88	0.0000	4.5800	50.0000	0.0000	(0.1804)	(0.0197)	0.0000	1	(0.2001)	01/06/2025
300999.ZK	12/04/2024	SDB3260490837	400.00	4.7263	1,890.51	1,890.51	0.0000	4.5800	50.0000	0.0000	(0.2405)	(0.0263)	0.0000	1	(0.2668)	01/06/2025
300999.ZK	12/04/2024	SDB3260490837	900.00	4.7263	4,253.64	4,253.64	0.0000	4.5800	50.0000	0.0000	(0.5412)	(0.0591)	0.0000	1	(0.6002)	01/06/2025
TOTAL YIHAI KERRY ARAWANA HOLDINGS CO., LTD. CMN CLASS A SERIES NORTHBOUND											(46.2828)	(5.2060)	0.0000		(51.4888)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
YINTAI GOLD CO LTD CMN CLASS A SERIES NORTHBOUND																
000975.ZK	01/03/2025	SDB3260123341	700.00	2.1000	1,574.87	1,470.00	0.0000	4.3300	50.0000	0.0000	(0.5683)	(0.0613)	0.0000	3	(0.6295)	01/06/2025
000975.ZK	01/03/2025	SDB3260123341	2,200.00	2.1000	4,949.59	4,620.02	0.0000	4.3300	50.0000	0.0000	(1.7860)	(0.1925)	0.0000	3	(1.9785)	01/06/2025
000975.ZK	01/03/2025	SDB3260123341	14,700.00	2.1000	33,072.28	30,870.10	0.0000	4.3300	50.0000	0.0000	(11.9336)	(1.2863)	0.0000	3	(13.2198)	01/06/2025
000975.ZK	01/03/2025	SDB3260123341	9,000.00	2.1000	20,248.33	18,900.06	0.0000	4.3300	50.0000	0.0000	(7.3063)	(0.7875)	0.0000	3	(8.0938)	01/06/2025
000975.ZK	01/03/2025	SDB3260123341	16,300.00	2.1000	36,671.98	34,230.11	0.0000	4.3300	50.0000	0.0000	(13.2325)	(1.4263)	0.0000	3	(14.6587)	01/06/2025
000975.ZK	01/03/2025	SDB3260123341	2,000.00	2.1000	4,499.63	4,200.01	0.0000	4.3300	50.0000	0.0000	(1.6236)	(0.1750)	0.0000	3	(1.7986)	01/06/2025
000975.ZK	01/03/2025	SDB3260123341	700.00	2.1000	1,574.87	1,470.00	0.0000	4.3300	50.0000	0.0000	(0.5683)	(0.0613)	0.0000	3	(0.6295)	01/06/2025
000975.ZK	01/03/2025	SDB3260123341	600.00	2.1000	1,349.89	1,260.00	0.0000	4.3300	50.0000	0.0000	(0.4871)	(0.0525)	0.0000	3	(0.5396)	01/06/2025
000975.ZK	01/03/2025	SDB3260123341	4,800.00	2.1000	10,799.11	10,080.03	0.0000	4.3300	50.0000	0.0000	(3.8967)	(0.4200)	0.0000	3	(4.3167)	01/06/2025
000975.ZK	01/03/2025	SDB3260123341	5,200.00	2.1000	11,699.04	10,920.04	0.0000	4.3300	50.0000	0.0000	(4.2214)	(0.4550)	0.0000	3	(4.6764)	01/06/2025
000975.ZK	01/03/2025	SDB3260123341	1,000.00	2.1000	2,249.82	2,100.01	0.0000	4.3300	50.0000	0.0000	(0.8118)	(0.0875)	0.0000	3	(0.8993)	01/06/2025
000975.ZK	01/03/2025	SDB3260123341	11,200.00	2.1000	25,197.93	23,520.08	0.0000	4.3300	50.0000	0.0000	(9.0923)	(0.9800)	0.0000	3	(10.0723)	01/06/2025
000975.ZK	01/03/2025	SDB3260123341	600.00	2.1000	1,349.89	1,260.00	0.0000	4.3300	50.0000	0.0000	(0.4871)	(0.0525)	0.0000	3	(0.5396)	01/06/2025
000975.ZK	01/03/2025	SDB3260123341	2,500.00	2.1000	5,624.54	5,250.02	0.0000	4.3300	50.0000	0.0000	(2.0295)	(0.2188)	0.0000	3	(2.2483)	01/06/2025
000975.ZK	01/03/2025	SDB3260123341	600.00	2.1000	1,349.89	1,260.00	0.0000	4.3300	50.0000	0.0000	(0.4871)	(0.0525)	0.0000	3	(0.5396)	01/06/2025
000975.ZK	01/03/2025	SDB3260123341	3,700.00	2.1000	8,324.32	7,770.03	0.0000	4.3300	50.0000	0.0000	(3.0037)	(0.3238)	0.0000	3	(3.3274)	01/06/2025
000975.ZK	01/03/2025	SDB3260123341	1,400.00	2.1000	3,149.74	2,940.01	0.0000	4.3300	50.0000	0.0000	(1.1365)	(0.1225)	0.0000	3	(1.2590)	01/06/2025
000975.ZK	01/03/2025	SDB3260123341	6,100.00	2.1000	13,723.87	12,810.04	0.0000	4.3300	50.0000	0.0000	(4.9520)	(0.5338)	0.0000	3	(5.4858)	01/06/2025
000975.ZK	01/03/2025	SDB3260123341	2,900.00	2.1000	6,524.46	6,090.02	0.0000	4.3300	50.0000	0.0000	(2.3542)	(0.2538)	0.0000	3	(2.6080)	01/06/2025
000975.ZK	01/02/2025	SDB3260123341	700.00	2.1113	1,574.87	1,477.93	0.0000	4.3300	50.0000	0.0000	(0.1894)	(0.0205)	0.0000	1	(0.2099)	01/06/2025
000975.ZK	01/02/2025	SDB3260123341	2,200.00	2.1113	4,949.59	4,644.93	0.0000	4.3300	50.0000	0.0000	(0.5953)	(0.0645)	0.0000	1	(0.6598)	01/06/2025
000975.ZK	01/02/2025	SDB3260123341	14,700.00	2.1113	33,072.28	31,036.57	0.0000	4.3300	50.0000	0.0000	(3.9779)	(0.4311)	0.0000	1	(4.4089)	01/06/2025
000975.ZK	01/02/2025	SDB3260123341	9,000.00	2.1113	20,248.33	19,001.98	0.0000	4.3300	50.0000	0.0000	(2.4354)	(0.2639)	0.0000	1	(2.6932)	01/06/2025
000975.ZK	01/02/2025	SDB3260123341	16,300.00	2.1113	36,671.98	34,414.70	0.0000	4.3300	50.0000	0.0000	(4.4108)	(0.4780)	0.0000	1	(4.8888)	01/06/2025
000975.ZK	01/02/2025	SDB3260123341	2,000.00	2.1113	4,499.63	4,222.66	0.0000	4.3300	50.0000	0.0000	(0.5412)	(0.0586)	0.0000	1	(0.5999)	01/06/2025
000975.ZK	01/02/2025	SDB3260123341	700.00	2.1113	1,574.87	1,477.93	0.0000	4.3300	50.0000	0.0000	(0.1894)	(0.0205)	0.0000	1	(0.2099)	01/06/2025
000975.ZK	01/02/2025	SDB3260123341	600.00	2.1113	1,349.89	1,266.80	0.0000	4.3300	50.0000	0.0000	(0.1624)	(0.0176)	0.0000	1	(0.1800)	01/06/2025
000975.ZK	01/02/2025	SDB3260123341	4,800.00	2.1113	10,799.11	10,134.39	0.0000	4.3300	50.0000	0.0000	(1.2989)	(0.1408)	0.0000	1	(1.4396)	01/06/2025
000975.ZK	01/02/2025	SDB3260123341	5,200.00	2.1113	11,699.04	10,978.92	0.0000	4.3300	50.0000	0.0000	(1.4071)	(0.1525)	0.0000	1	(1.5596)	01/06/2025
000975.ZK	01/02/2025	SDB3260123341	1,000.00	2.1113	2,249.82	2,111.33	0.0000	4.3300	50.0000	0.0000	(0.2706)	(0.0293)	0.0000	1	(0.2999)	01/06/2025
000975.ZK	01/02/2025	SDB3260123341	11,200.00	2.1113	25,197.93	23,646.91	0.0000	4.3300	50.0000	0.0000	(3.0308)	(0.3284)	0.0000	1	(3.3592)	01/06/2025
000975.ZK	01/02/2025	SDB3260123341	600.00	2.1113	1,349.89	1,266.80	0.0000	4.3300	50.0000	0.0000	(0.1624)	(0.0176)	0.0000	1	(0.1800)	01/06/2025
000975.ZK	01/02/2025	SDB3260123341	2,500.00	2.1113	5,624.54	5,278.33	0.0000	4.3300	50.0000	0.0000	(0.6765)	(0.0733)	0.0000	1	(0.7498)	01/06/2025
000975.ZK	01/02/2025	SDB3260123341	600.00	2.1113	1,349.89	1,266.80	0.0000	4.3300	50.0000	0.0000	(0.1624)	(0.0176)	0.0000	1	(0.1800)	01/06/2025
000975.ZK	01/02/2025	SDB3260123341	3,700.00	2.1113	8,324.32	7,811.92	0.0000	4.3300	50.0000	0.0000	(1.0012)	(0.1085)	0.0000	1	(1.1097)	01/06/2025
000975.ZK	01/02/2025	SDB3260123341	1,400.00	2.1113	3,149.74	2,955.86	0.0000	4.3300	50.0000	0.0000	(0.3788)	(0.0411)	0.0000	1	(0.4199)	01/06/2025
000975.ZK	01/02/2025	SDB3260123341	6,100.00	2.1113	13,723.87	12,879.12	0.0000	4.3300	50.0000	0.0000	(1.6507)	(0.1789)	0.0000	1	(1.8296)	01/06/2025
000975.ZK	01/02/2025	SDB3260123341	2,900.00	2.1113	6,524.46	6,122.86	0.0000	4.3300	50.0000	0.0000	(0.7847)	(0.0850)	0.0000	1	(0.8698)	01/06/2025
000975.ZK	12/31/2024	SDB3260123341	700.00	2.1577	1,574.87	1,510.39	0.0000	4.3300	50.0000	0.0000	(0.3788)	(0.0420)	0.0000	2	(0.4208)	01/06/2025
000975.ZK	12/31/2024	SDB3260123341	2,200.00	2.1577	4,949.59	4,746.96	0.0000	4.3300	50.0000	0.0000	(1.1907)	(0.1319)	0.0000	2	(1.3225)	01/06/2025
000975.ZK	12/31/2024	SDB3260123341	14,700.00	2.1577	33,072.28	31,718.29	0.0000	4.3300	50.0000	0.0000	(7.9557)	(0.8811)	0.0000	2	(8.8368)	01/06/2025
000975.ZK	12/31/2024	SDB3260123341	9,000.00	2.1577	20,248.33	19,419.36	0.0000	4.3300	50.0000	0.0000	(4.8708)	(0.5394)	0.0000	2	(5.4103)	01/06/2025
000975.ZK	12/31/2024	SDB3260123341	16,300.00	2.1577	36,671.98	35,170.62	0.0000	4.3300	50.0000	0.0000	(8.8216)	(0.9770)	0.0000	2	(9.7986)	01/06/2025
000975.ZK	12/31/2024	SDB3260123341	2,000.00	2.1577	4,499.63	4,315.41	0.0000	4.3300	50.0000	0.0000	(1.0824)	(0.1199)	0.0000	2	(1.2023)	01/06/2025
000975.ZK	12/31/2024	SDB3260123341	700.00	2.1577	1,574.87	1,510.39	0.0000	4.3300	50.0000	0.0000	(0.3788)	(0.0420)	0.0000	2	(0.4208)	01/06/2025
000975.ZK	12/31/2024	SDB3260123341	600.00	2.1577	1,349.89	1,294.62	0.0000	4.3300	50.0000	0.0000	(0.3247)	(0.0360)	0.0000	2	(0.3607)	01/06/2025
000975.ZK	12/31/2024	SDB3260123341	4,800.00	2.1577	10,799.11	10,356.99	0.0000	4.3300	50.0000	0.0000	(2.5978)	(0.2877)	0.0000	2	(2.8855)	01/06/2025
000975.ZK	12/31/2024	SDB3260123341	5,200.00	2.1577	11,699.04	11,220.08	0.0000	4.3300	50.0000	0.0000	(2.8143)	(0.3117)	0.0000	2	(3.1259)	01/06/2025
000975.ZK	12/31/2024	SDB3260123341	1,000.00	2.1577	2,249.82	2,157.71	0.0000	4.3300	50.0000	0.0000	(0.5412)	(0.0599)	0.0000	2	(0.6011)	01/06/2025
000975.ZK	12/31/2024	SDB3260123341	11,200.00	2.1577	25,197.93	24,166.32	0.0000	4.3300	50.0000	0.0000	(6.0615)	(0.6713)	0.0000	2	(6.7328)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
YINTAI GOLD CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
000975.ZK	12/31/2024	SDB3260123341	600.00	2.1577	1,349.89	1,294.62	0.0000	4.3300	50.0000	0.0000	(0.3247)	(0.0360)	0.0000	2	(0.3607)	01/06/2025
000975.ZK	12/31/2024	SDB3260123341	2,500.00	2.1577	5,624.54	5,394.27	0.0000	4.3300	50.0000	0.0000	(1.3530)	(0.1498)	0.0000	2	(1.5029)	01/06/2025
000975.ZK	12/31/2024	SDB3260123341	600.00	2.1577	1,349.89	1,294.62	0.0000	4.3300	50.0000	0.0000	(0.3247)	(0.0360)	0.0000	2	(0.3607)	01/06/2025
000975.ZK	12/31/2024	SDB3260123341	3,700.00	2.1577	8,324.32	7,983.52	0.0000	4.3300	50.0000	0.0000	(2.0025)	(0.2218)	0.0000	2	(2.2242)	01/06/2025
000975.ZK	12/31/2024	SDB3260123341	1,400.00	2.1577	3,149.74	3,020.79	0.0000	4.3300	50.0000	0.0000	(0.7577)	(0.0839)	0.0000	2	(0.8416)	01/06/2025
000975.ZK	12/31/2024	SDB3260123341	6,100.00	2.1577	13,723.87	13,162.01	0.0000	4.3300	50.0000	0.0000	(3.3014)	(0.3656)	0.0000	2	(3.6670)	01/06/2025
000975.ZK	12/31/2024	SDB3260123341	2,900.00	2.1577	6,524.46	6,257.35	0.0000	4.3300	50.0000	0.0000	(1.5695)	(0.1738)	0.0000	2	(1.7433)	01/06/2025
000975.ZK	12/30/2024	SDB3260123341	700.00	2.1546	1,574.87	1,508.21	0.0000	4.3300	50.0000	0.0000	(0.1894)	(0.0209)	0.0000	1	(0.2104)	01/06/2025
000975.ZK	12/30/2024	SDB3260123341	2,200.00	2.1546	4,949.59	4,740.09	0.0000	4.3300	50.0000	0.0000	(0.5953)	(0.0658)	0.0000	1	(0.6612)	01/06/2025
000975.ZK	12/30/2024	SDB3260123341	14,700.00	2.1546	33,072.28	31,672.40	0.0000	4.3300	50.0000	0.0000	(3.9779)	(0.4399)	0.0000	1	(4.4178)	01/06/2025
000975.ZK	12/30/2024	SDB3260123341	9,000.00	2.1546	20,248.33	19,391.26	0.0000	4.3300	50.0000	0.0000	(2.4354)	(0.2693)	0.0000	1	(2.7047)	01/06/2025
000975.ZK	12/30/2024	SDB3260123341	16,300.00	2.1546	36,671.98	35,119.74	0.0000	4.3300	50.0000	0.0000	(4.4108)	(0.4878)	0.0000	1	(4.8986)	01/06/2025
000975.ZK	12/30/2024	SDB3260123341	2,000.00	2.1546	4,499.63	4,309.17	0.0000	4.3300	50.0000	0.0000	(0.5412)	(0.0598)	0.0000	1	(0.6011)	01/06/2025
000975.ZK	12/30/2024	SDB3260123341	700.00	2.1546	1,574.87	1,508.21	0.0000	4.3300	50.0000	0.0000	(0.1894)	(0.0209)	0.0000	1	(0.2104)	01/06/2025
000975.ZK	12/30/2024	SDB3260123341	600.00	2.1546	1,349.89	1,292.75	0.0000	4.3300	50.0000	0.0000	(0.1624)	(0.0180)	0.0000	1	(0.1803)	01/06/2025
000975.ZK	12/30/2024	SDB3260123341	4,800.00	2.1546	10,799.11	10,342.01	0.0000	4.3300	50.0000	0.0000	(1.2989)	(0.1436)	0.0000	1	(1.4425)	01/06/2025
000975.ZK	12/30/2024	SDB3260123341	5,200.00	2.1546	11,699.04	11,203.84	0.0000	4.3300	50.0000	0.0000	(1.4071)	(0.1556)	0.0000	1	(1.5627)	01/06/2025
000975.ZK	12/30/2024	SDB3260123341	1,000.00	2.1546	2,249.82	2,154.59	0.0000	4.3300	50.0000	0.0000	(0.2706)	(0.0299)	0.0000	1	(0.3005)	01/06/2025
000975.ZK	12/30/2024	SDB3260123341	11,200.00	2.1546	25,197.93	24,131.35	0.0000	4.3300	50.0000	0.0000	(3.0308)	(0.3352)	0.0000	1	(3.3659)	01/06/2025
000975.ZK	12/30/2024	SDB3260123341	600.00	2.1546	1,349.89	1,292.75	0.0000	4.3300	50.0000	0.0000	(0.1624)	(0.0180)	0.0000	1	(0.1803)	01/06/2025
000975.ZK	12/30/2024	SDB3260123341	2,500.00	2.1546	5,624.54	5,386.46	0.0000	4.3300	50.0000	0.0000	(0.6765)	(0.0748)	0.0000	1	(0.7513)	01/06/2025
000975.ZK	12/30/2024	SDB3260123341	600.00	2.1546	1,349.89	1,292.75	0.0000	4.3300	50.0000	0.0000	(0.1624)	(0.0180)	0.0000	1	(0.1803)	01/06/2025
000975.ZK	12/30/2024	SDB3260123341	3,700.00	2.1546	8,324.32	7,971.96	0.0000	4.3300	50.0000	0.0000	(1.1012)	(0.1107)	0.0000	1	(1.1120)	01/06/2025
000975.ZK	12/30/2024	SDB3260123341	1,400.00	2.1546	3,149.74	3,016.42	0.0000	4.3300	50.0000	0.0000	(0.3788)	(0.0419)	0.0000	1	(0.4207)	01/06/2025
000975.ZK	12/30/2024	SDB3260123341	6,100.00	2.1546	13,723.87	13,142.97	0.0000	4.3300	50.0000	0.0000	(1.6507)	(0.1825)	0.0000	1	(1.8332)	01/06/2025
000975.ZK	12/30/2024	SDB3260123341	2,900.00	2.1546	6,524.46	6,248.30	0.0000	4.3300	50.0000	0.0000	(0.7847)	(0.0868)	0.0000	1	(0.8715)	01/06/2025
000975.ZK	12/27/2024	SDB3260123341	700.00	2.1346	1,574.87	1,494.25	0.0000	4.3300	50.0000	0.0000	(0.5683)	(0.0623)	0.0000	3	(0.6305)	01/06/2025
000975.ZK	12/27/2024	SDB3260123341	2,200.00	2.1346	4,949.59	4,696.22	0.0000	4.3300	50.0000	0.0000	(1.7860)	(0.1957)	0.0000	3	(1.9817)	01/06/2025
000975.ZK	12/27/2024	SDB3260123341	14,700.00	2.1346	33,072.28	31,379.31	0.0000	4.3300	50.0000	0.0000	(11.9336)	(1.3075)	0.0000	3	(13.2411)	01/06/2025
000975.ZK	12/27/2024	SDB3260123341	9,000.00	2.1346	20,248.33	19,211.82	0.0000	4.3300	50.0000	0.0000	(7.3063)	(0.8005)	0.0000	3	(8.1068)	01/06/2025
000975.ZK	12/27/2024	SDB3260123341	16,300.00	2.1346	36,671.98	34,794.75	0.0000	4.3300	50.0000	0.0000	(13.2325)	(1.4498)	0.0000	3	(14.6823)	01/06/2025
000975.ZK	12/27/2024	SDB3260123341	2,000.00	2.1346	4,499.63	4,269.29	0.0000	4.3300	50.0000	0.0000	(1.6236)	(0.1779)	0.0000	3	(1.8015)	01/06/2025
000975.ZK	12/27/2024	SDB3260123341	700.00	2.1346	1,574.87	1,494.25	0.0000	4.3300	50.0000	0.0000	(0.5683)	(0.0623)	0.0000	3	(0.6305)	01/06/2025
000975.ZK	12/27/2024	SDB3260123341	600.00	2.1346	1,349.89	1,280.79	0.0000	4.3300	50.0000	0.0000	(0.4871)	(0.0534)	0.0000	3	(0.5405)	01/06/2025
000975.ZK	12/27/2024	SDB3260123341	4,800.00	2.1346	10,799.11	10,246.31	0.0000	4.3300	50.0000	0.0000	(3.8967)	(0.4269)	0.0000	3	(4.3236)	01/06/2025
000975.ZK	12/27/2024	SDB3260123341	5,200.00	2.1346	11,699.04	11,100.16	0.0000	4.3300	50.0000	0.0000	(4.2214)	(0.4625)	0.0000	3	(4.6839)	01/06/2025
000975.ZK	12/27/2024	SDB3260123341	1,000.00	2.1346	2,249.82	2,134.65	0.0000	4.3300	50.0000	0.0000	(0.8118)	(0.0889)	0.0000	3	(0.9008)	01/06/2025
000975.ZK	12/27/2024	SDB3260123341	11,200.00	2.1346	25,197.93	23,908.05	0.0000	4.3300	50.0000	0.0000	(9.0923)	(0.9962)	0.0000	3	(10.0884)	01/06/2025
000975.ZK	12/27/2024	SDB3260123341	600.00	2.1346	1,349.89	1,280.79	0.0000	4.3300	50.0000	0.0000	(0.4871)	(0.0534)	0.0000	3	(0.5405)	01/06/2025
000975.ZK	12/27/2024	SDB3260123341	2,500.00	2.1346	5,624.54	5,336.62	0.0000	4.3300	50.0000	0.0000	(2.0295)	(0.2224)	0.0000	3	(2.2519)	01/06/2025
000975.ZK	12/27/2024	SDB3260123341	600.00	2.1346	1,349.89	1,280.79	0.0000	4.3300	50.0000	0.0000	(0.4871)	(0.0534)	0.0000	3	(0.5405)	01/06/2025
000975.ZK	12/27/2024	SDB3260123341	3,700.00	2.1346	8,324.32	7,898.19	0.0000	4.3300	50.0000	0.0000	(3.0037)	(0.3291)	0.0000	3	(3.3328)	01/06/2025
000975.ZK	12/27/2024	SDB3260123341	1,400.00	2.1346	3,149.74	2,988.51	0.0000	4.3300	50.0000	0.0000	(1.1365)	(0.1245)	0.0000	3	(1.2611)	01/06/2025
000975.ZK	12/27/2024	SDB3260123341	6,100.00	2.1346	13,723.87	13,021.35	0.0000	4.3300	50.0000	0.0000	(4.9520)	(0.5426)	0.0000	3	(5.4946)	01/06/2025
000975.ZK	12/27/2024	SDB3260123341	2,900.00	2.1346	6,524.46	6,190.48	0.0000	4.3300	50.0000	0.0000	(2.3542)	(0.2579)	0.0000	3	(2.6122)	01/06/2025
000975.ZK	12/26/2024	SDB3260123341	700.00	2.1548	1,574.87	1,508.34	0.0000	4.3300	50.0000	0.0000	(0.1894)	(0.0209)	0.0000	1	(0.2104)	01/06/2025
000975.ZK	12/26/2024	SDB3260123341	2,200.00	2.1548	4,949.59	4,740.50	0.0000	4.3300	50.0000	0.0000	(0.5953)	(0.0658)	0.0000	1	(0.6612)	01/06/2025
000975.ZK	12/26/2024	SDB3260123341	14,700.00	2.1548	33,072.28	31,675.15	0.0000	4.3300	50.0000	0.0000	(3.9779)	(0.4399)	0.0000	1	(4.4178)	01/06/2025
000975.ZK	12/26/2024	SDB3260123341	9,000.00	2.1548	20,248.33	19,392.95	0.0000	4.3300	50.0000	0.0000	(2.4354)	(0.2693)	0.0000	1	(2.7048)	01/06/2025
000975.ZK	12/26/2024	SDB3260123341	16,300.00	2.1548	36,671.98	35,122.78	0.0000	4.3300	50.0000	0.0000	(4.4108)	(0.4878)	0.0000	1	(4.8986)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
YINTAI GOLD CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
000975.ZK	12/26/2024	SDB3260123341	2,000.00	2.1548	4,499.63	4,309.54	0.0000	4.3300	50.0000	0.0000	(0.5412)	(0.0599)	0.0000	1	(0.6011)	01/06/2025
000975.ZK	12/26/2024	SDB3260123341	700.00	2.1548	1,574.87	1,508.34	0.0000	4.3300	50.0000	0.0000	(0.1894)	(0.0209)	0.0000	1	(0.2104)	01/06/2025
000975.ZK	12/26/2024	SDB3260123341	600.00	2.1548	1,349.89	1,292.86	0.0000	4.3300	50.0000	0.0000	(0.1624)	(0.0180)	0.0000	1	(0.1803)	01/06/2025
000975.ZK	12/26/2024	SDB3260123341	4,800.00	2.1548	10,799.11	10,342.91	0.0000	4.3300	50.0000	0.0000	(1.2989)	(0.1437)	0.0000	1	(1.4425)	01/06/2025
000975.ZK	12/26/2024	SDB3260123341	5,200.00	2.1548	11,699.04	11,204.81	0.0000	4.3300	50.0000	0.0000	(1.4071)	(0.1556)	0.0000	1	(1.5628)	01/06/2025
000975.ZK	12/26/2024	SDB3260123341	1,000.00	2.1548	2,249.82	2,154.77	0.0000	4.3300	50.0000	0.0000	(0.2706)	(0.0299)	0.0000	1	(0.3005)	01/06/2025
000975.ZK	12/26/2024	SDB3260123341	11,200.00	2.1548	25,197.93	24,133.45	0.0000	4.3300	50.0000	0.0000	(3.0308)	(0.3352)	0.0000	1	(3.3659)	01/06/2025
000975.ZK	12/26/2024	SDB3260123341	600.00	2.1548	1,349.89	1,292.86	0.0000	4.3300	50.0000	0.0000	(0.1624)	(0.0180)	0.0000	1	(0.1803)	01/06/2025
000975.ZK	12/26/2024	SDB3260123341	2,500.00	2.1548	5,624.54	5,386.93	0.0000	4.3300	50.0000	0.0000	(0.6765)	(0.0748)	0.0000	1	(0.7513)	01/06/2025
000975.ZK	12/26/2024	SDB3260123341	600.00	2.1548	1,349.89	1,292.86	0.0000	4.3300	50.0000	0.0000	(0.1624)	(0.0180)	0.0000	1	(0.1803)	01/06/2025
000975.ZK	12/26/2024	SDB3260123341	3,700.00	2.1548	8,324.32	7,972.66	0.0000	4.3300	50.0000	0.0000	(1.0012)	(0.1107)	0.0000	1	(1.1120)	01/06/2025
000975.ZK	12/26/2024	SDB3260123341	1,400.00	2.1548	3,149.74	3,016.68	0.0000	4.3300	50.0000	0.0000	(0.3788)	(0.0419)	0.0000	1	(0.4207)	01/06/2025
000975.ZK	12/26/2024	SDB3260123341	6,100.00	2.1548	13,723.87	13,144.11	0.0000	4.3300	50.0000	0.0000	(1.6507)	(0.1826)	0.0000	1	(1.8332)	01/06/2025
000975.ZK	12/26/2024	SDB3260123341	2,900.00	2.1548	6,524.46	6,248.84	0.0000	4.3300	50.0000	0.0000	(0.7847)	(0.0868)	0.0000	1	(0.8715)	01/06/2025
000975.ZK	12/24/2024	SDB3260123341	700.00	2.1548	1,574.87	1,508.34	0.0000	4.3300	50.0000	0.0000	(0.3788)	(0.0419)	0.0000	2	(0.4207)	01/06/2025
000975.ZK	12/24/2024	SDB3260123341	2,200.00	2.1548	4,949.59	4,740.50	0.0000	4.3300	50.0000	0.0000	(1.1907)	(0.1317)	0.0000	2	(1.3223)	01/06/2025
000975.ZK	12/24/2024	SDB3260123341	14,700.00	2.1548	33,072.28	31,675.15	0.0000	4.3300	50.0000	0.0000	(7.9557)	(0.8799)	0.0000	2	(8.8356)	01/06/2025
000975.ZK	12/24/2024	SDB3260123341	9,000.00	2.1548	20,248.33	19,392.95	0.0000	4.3300	50.0000	0.0000	(4.8708)	(0.5387)	0.0000	2	(5.4095)	01/06/2025
000975.ZK	12/24/2024	SDB3260123341	16,300.00	2.1548	36,671.98	35,122.78	0.0000	4.3300	50.0000	0.0000	(8.8216)	(0.9756)	0.0000	2	(9.7973)	01/06/2025
000975.ZK	12/24/2024	SDB3260123341	2,000.00	2.1548	4,499.63	4,309.54	0.0000	4.3300	50.0000	0.0000	(1.0824)	(0.1197)	0.0000	2	(1.2021)	01/06/2025
000975.ZK	12/24/2024	SDB3260123341	700.00	2.1548	1,574.87	1,508.34	0.0000	4.3300	50.0000	0.0000	(0.3788)	(0.0419)	0.0000	2	(0.4207)	01/06/2025
000975.ZK	12/24/2024	SDB3260123341	600.00	2.1548	1,349.89	1,292.86	0.0000	4.3300	50.0000	0.0000	(0.3247)	(0.0359)	0.0000	2	(0.3606)	01/06/2025
000975.ZK	12/24/2024	SDB3260123341	4,800.00	2.1548	10,799.11	10,342.91	0.0000	4.3300	50.0000	0.0000	(2.5978)	(0.2873)	0.0000	2	(2.8851)	01/06/2025
000975.ZK	12/24/2024	SDB3260123341	5,200.00	2.1548	11,699.04	11,204.81	0.0000	4.3300	50.0000	0.0000	(2.8143)	(0.3112)	0.0000	2	(3.1255)	01/06/2025
000975.ZK	12/24/2024	SDB3260123341	1,000.00	2.1548	2,249.82	2,154.77	0.0000	4.3300	50.0000	0.0000	(0.5412)	(0.0599)	0.0000	2	(0.6011)	01/06/2025
000975.ZK	12/24/2024	SDB3260123341	11,200.00	2.1548	25,197.93	24,133.45	0.0000	4.3300	50.0000	0.0000	(6.0615)	(0.6704)	0.0000	2	(6.7319)	01/06/2025
000975.ZK	12/24/2024	SDB3260123341	600.00	2.1548	1,349.89	1,292.86	0.0000	4.3300	50.0000	0.0000	(0.3247)	(0.0359)	0.0000	2	(0.3606)	01/06/2025
000975.ZK	12/24/2024	SDB3260123341	2,500.00	2.1548	5,624.54	5,386.93	0.0000	4.3300	50.0000	0.0000	(1.3530)	(0.1496)	0.0000	2	(1.5027)	01/06/2025
000975.ZK	12/24/2024	SDB3260123341	600.00	2.1548	1,349.89	1,292.86	0.0000	4.3300	50.0000	0.0000	(0.3247)	(0.0359)	0.0000	2	(0.3606)	01/06/2025
000975.ZK	12/24/2024	SDB3260123341	3,700.00	2.1548	8,324.32	7,972.66	0.0000	4.3300	50.0000	0.0000	(2.0025)	(0.2215)	0.0000	2	(2.2239)	01/06/2025
000975.ZK	12/24/2024	SDB3260123341	1,400.00	2.1548	3,149.74	3,016.68	0.0000	4.3300	50.0000	0.0000	(0.7577)	(0.0838)	0.0000	2	(0.8415)	01/06/2025
000975.ZK	12/24/2024	SDB3260123341	6,100.00	2.1548	13,723.87	13,144.11	0.0000	4.3300	50.0000	0.0000	(3.3014)	(0.3651)	0.0000	2	(3.6665)	01/06/2025
000975.ZK	12/24/2024	SDB3260123341	2,900.00	2.1548	6,524.46	6,248.84	0.0000	4.3300	50.0000	0.0000	(1.5695)	(0.1736)	0.0000	2	(1.7431)	01/06/2025
000975.ZK	12/23/2024	SDB3260123341	700.00	2.2070	1,574.87	1,544.91	0.0000	4.3300	50.0000	0.0000	(0.1894)	(0.0215)	0.0000	1	(0.2109)	01/06/2025
000975.ZK	12/23/2024	SDB3260123341	2,200.00	2.2070	4,949.59	4,855.43	0.0000	4.3300	50.0000	0.0000	(0.5953)	(0.0674)	0.0000	1	(0.6628)	01/06/2025
000975.ZK	12/23/2024	SDB3260123341	14,700.00	2.2070	33,072.28	32,443.08	0.0000	4.3300	50.0000	0.0000	(3.9779)	(0.4506)	0.0000	1	(4.4285)	01/06/2025
000975.ZK	12/23/2024	SDB3260123341	9,000.00	2.2070	20,248.33	19,863.11	0.0000	4.3300	50.0000	0.0000	(2.4354)	(0.2759)	0.0000	1	(2.7113)	01/06/2025
000975.ZK	12/23/2024	SDB3260123341	16,300.00	2.2070	36,671.98	35,974.30	0.0000	4.3300	50.0000	0.0000	(4.4108)	(0.4996)	0.0000	1	(4.9105)	01/06/2025
000975.ZK	12/23/2024	SDB3260123341	2,000.00	2.2070	4,499.63	4,414.02	0.0000	4.3300	50.0000	0.0000	(0.5412)	(0.0613)	0.0000	1	(0.6025)	01/06/2025
000975.ZK	12/23/2024	SDB3260123341	700.00	2.2070	1,574.87	1,544.91	0.0000	4.3300	50.0000	0.0000	(0.1894)	(0.0215)	0.0000	1	(0.2109)	01/06/2025
000975.ZK	12/23/2024	SDB3260123341	600.00	2.2070	1,349.89	1,324.21	0.0000	4.3300	50.0000	0.0000	(0.1624)	(0.0184)	0.0000	1	(0.1808)	01/06/2025
000975.ZK	12/23/2024	SDB3260123341	4,800.00	2.2070	10,799.11	10,593.66	0.0000	4.3300	50.0000	0.0000	(1.2989)	(0.1471)	0.0000	1	(1.4460)	01/06/2025
000975.ZK	12/23/2024	SDB3260123341	5,200.00	2.2070	11,699.04	11,476.46	0.0000	4.3300	50.0000	0.0000	(1.4071)	(0.1594)	0.0000	1	(1.5665)	01/06/2025
000975.ZK	12/23/2024	SDB3260123341	1,000.00	2.2070	2,249.82	2,207.01	0.0000	4.3300	50.0000	0.0000	(0.2706)	(0.0307)	0.0000	1	(0.3013)	01/06/2025
000975.ZK	12/23/2024	SDB3260123341	11,200.00	2.2070	25,197.93	24,718.53	0.0000	4.3300	50.0000	0.0000	(3.0308)	(0.3433)	0.0000	1	(3.3741)	01/06/2025
000975.ZK	12/23/2024	SDB3260123341	600.00	2.2070	1,349.89	1,324.21	0.0000	4.3300	50.0000	0.0000	(0.1624)	(0.0184)	0.0000	1	(0.1808)	01/06/2025
000975.ZK	12/23/2024	SDB3260123341	2,500.00	2.2070	5,624.54	5,517.53	0.0000	4.3300	50.0000	0.0000	(0.6765)	(0.0766)	0.0000	1	(0.7531)	01/06/2025
000975.ZK	12/23/2024	SDB3260123341	600.00	2.2070	1,349.89	1,324.21	0.0000	4.3300	50.0000	0.0000	(0.1624)	(0.0184)	0.0000	1	(0.1808)	01/06/2025
000975.ZK	12/23/2024	SDB3260123341	3,700.00	2.2070	8,324.32	8,165.94	0.0000	4.3300	50.0000	0.0000	(1.0012)	(0.1134)	0.0000	1	(1.1146)	01/06/2025
000975.ZK	12/23/2024	SDB3260123341	1,400.00	2.2070	3,149.74	3,089.82	0.0000	4.3300	50.0000	0.0000	(0.3788)	(0.0429)	0.0000	1	(0.4218)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
YINTAI GOLD CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
000975.ZK	12/23/2024	SDB3260123341	6,100.00	2.2070	13,723.87	13,462.77	0.0000	4.3300	50.0000	0.0000	(1.6507)	(0.1870)	0.0000	1	(1.8377)	01/06/2025
000975.ZK	12/23/2024	SDB3260123341	2,900.00	2.2070	6,524.46	6,400.33	0.0000	4.3300	50.0000	0.0000	(0.7847)	(0.0889)	0.0000	1	(0.8736)	01/06/2025
000975.ZK	12/20/2024	SDB3260123341	700.00	2.2230	1,574.87	1,556.12	0.0000	4.3300	50.0000	0.0000	(0.5683)	(0.0648)	0.0000	3	(0.6331)	01/06/2025
000975.ZK	12/20/2024	SDB3260123341	2,200.00	2.2230	4,949.59	4,890.67	0.0000	4.3300	50.0000	0.0000	(1.7860)	(0.2038)	0.0000	3	(1.9898)	01/06/2025
000975.ZK	12/20/2024	SDB3260123341	14,700.00	2.2230	33,072.28	32,678.54	0.0000	4.3300	50.0000	0.0000	(11.9336)	(1.3616)	0.0000	3	(13.2952)	01/06/2025
000975.ZK	12/20/2024	SDB3260123341	9,000.00	2.2230	20,248.33	20,007.27	0.0000	4.3300	50.0000	0.0000	(7.3063)	(0.8336)	0.0000	3	(8.1399)	01/06/2025
000975.ZK	12/20/2024	SDB3260123341	16,300.00	2.2230	36,671.98	36,235.39	0.0000	4.3300	50.0000	0.0000	(13.2325)	(1.5098)	0.0000	3	(14.7423)	01/06/2025
000975.ZK	12/20/2024	SDB3260123341	2,000.00	2.2230	4,499.63	4,446.06	0.0000	4.3300	50.0000	0.0000	(1.6236)	(0.1853)	0.0000	3	(1.8089)	01/06/2025
000975.ZK	12/20/2024	SDB3260123341	700.00	2.2230	1,574.87	1,556.12	0.0000	4.3300	50.0000	0.0000	(0.5683)	(0.0648)	0.0000	3	(0.6331)	01/06/2025
000975.ZK	12/20/2024	SDB3260123341	600.00	2.2230	1,349.89	1,333.82	0.0000	4.3300	50.0000	0.0000	(0.4871)	(0.0556)	0.0000	3	(0.5427)	01/06/2025
000975.ZK	12/20/2024	SDB3260123341	4,800.00	2.2230	10,799.11	10,670.54	0.0000	4.3300	50.0000	0.0000	(3.8967)	(0.4446)	0.0000	3	(4.3413)	01/06/2025
000975.ZK	12/20/2024	SDB3260123341	5,200.00	2.2230	11,699.04	11,559.76	0.0000	4.3300	50.0000	0.0000	(4.2214)	(0.4817)	0.0000	3	(4.7031)	01/06/2025
000975.ZK	12/20/2024	SDB3260123341	1,000.00	2.2230	2,249.82	2,223.03	0.0000	4.3300	50.0000	0.0000	(0.8118)	(0.0926)	0.0000	3	(0.9044)	01/06/2025
000975.ZK	12/20/2024	SDB3260123341	11,200.00	2.2230	25,197.93	24,897.94	0.0000	4.3300	50.0000	0.0000	(9.0923)	(1.0374)	0.0000	3	(10.1297)	01/06/2025
000975.ZK	12/20/2024	SDB3260123341	600.00	2.2230	1,349.89	1,333.82	0.0000	4.3300	50.0000	0.0000	(0.4871)	(0.0556)	0.0000	3	(0.5427)	01/06/2025
000975.ZK	12/20/2024	SDB3260123341	2,500.00	2.2230	5,624.54	5,557.57	0.0000	4.3300	50.0000	0.0000	(2.0295)	(0.2316)	0.0000	3	(2.2611)	01/06/2025
000975.ZK	12/20/2024	SDB3260123341	600.00	2.2230	1,349.89	1,333.82	0.0000	4.3300	50.0000	0.0000	(0.4871)	(0.0556)	0.0000	3	(0.5427)	01/06/2025
000975.ZK	12/20/2024	SDB3260123341	3,700.00	2.2230	8,324.32	8,225.21	0.0000	4.3300	50.0000	0.0000	(3.0037)	(0.3427)	0.0000	3	(3.3464)	01/06/2025
000975.ZK	12/20/2024	SDB3260123341	1,400.00	2.2230	3,149.74	3,112.24	0.0000	4.3300	50.0000	0.0000	(1.1365)	(0.1297)	0.0000	3	(1.2662)	01/06/2025
000975.ZK	12/20/2024	SDB3260123341	6,100.00	2.2230	13,723.87	13,560.48	0.0000	4.3300	50.0000	0.0000	(4.9520)	(0.5650)	0.0000	3	(5.5171)	01/06/2025
000975.ZK	12/20/2024	SDB3260123341	2,900.00	2.2230	6,524.46	6,446.79	0.0000	4.3300	50.0000	0.0000	(2.3542)	(0.2686)	0.0000	3	(2.6229)	01/06/2025
000975.ZK	12/19/2024	SDB3260123341	700.00	2.2765	1,574.87	1,593.58	0.0000	4.5800	50.0000	0.0000	(0.2004)	(0.0221)	0.0000	1	(0.2225)	01/06/2025
000975.ZK	12/19/2024	SDB3260123341	2,200.00	2.2765	4,949.59	5,008.41	0.0000	4.5800	50.0000	0.0000	(0.6297)	(0.0696)	0.0000	1	(0.6993)	01/06/2025
000975.ZK	12/19/2024	SDB3260123341	14,700.00	2.2765	33,072.28	33,465.26	0.0000	4.5800	50.0000	0.0000	(4.2075)	(0.4648)	0.0000	1	(4.6723)	01/06/2025
000975.ZK	12/19/2024	SDB3260123341	9,000.00	2.2765	20,248.33	20,488.93	0.0000	4.5800	50.0000	0.0000	(2.5760)	(0.2846)	0.0000	1	(2.8606)	01/06/2025
000975.ZK	12/19/2024	SDB3260123341	16,300.00	2.2765	36,671.98	37,107.73	0.0000	4.5800	50.0000	0.0000	(4.6655)	(0.5154)	0.0000	1	(5.1809)	01/06/2025
000975.ZK	12/19/2024	SDB3260123341	2,000.00	2.2765	4,499.63	4,553.10	0.0000	4.5800	50.0000	0.0000	(0.5725)	(0.0632)	0.0000	1	(0.6357)	01/06/2025
000975.ZK	12/19/2024	SDB3260123341	700.00	2.2765	1,574.87	1,593.58	0.0000	4.5800	50.0000	0.0000	(0.2004)	(0.0221)	0.0000	1	(0.2225)	01/06/2025
000975.ZK	12/19/2024	SDB3260123341	600.00	2.2765	1,349.89	1,365.93	0.0000	4.5800	50.0000	0.0000	(0.1717)	(0.0190)	0.0000	1	(0.1907)	01/06/2025
000975.ZK	12/19/2024	SDB3260123341	4,800.00	2.2765	10,799.11	10,927.43	0.0000	4.5800	50.0000	0.0000	(1.3739)	(0.1518)	0.0000	1	(1.5257)	01/06/2025
000975.ZK	12/19/2024	SDB3260123341	5,200.00	2.2765	11,699.04	11,838.05	0.0000	4.5800	50.0000	0.0000	(1.4884)	(0.1644)	0.0000	1	(1.6528)	01/06/2025
000975.ZK	12/19/2024	SDB3260123341	1,000.00	2.2765	2,249.82	2,276.55	0.0000	4.5800	50.0000	0.0000	(0.2862)	(0.0316)	0.0000	1	(0.3178)	01/06/2025
000975.ZK	12/19/2024	SDB3260123341	11,200.00	2.2765	25,197.93	25,497.34	0.0000	4.5800	50.0000	0.0000	(3.2057)	(0.3541)	0.0000	1	(3.5599)	01/06/2025
000975.ZK	12/19/2024	SDB3260123341	600.00	2.2765	1,349.89	1,365.93	0.0000	4.5800	50.0000	0.0000	(0.1717)	(0.0190)	0.0000	1	(0.1907)	01/06/2025
000975.ZK	12/19/2024	SDB3260123341	2,500.00	2.2765	5,624.54	5,691.37	0.0000	4.5800	50.0000	0.0000	(0.7156)	(0.0790)	0.0000	1	(0.7946)	01/06/2025
000975.ZK	12/19/2024	SDB3260123341	600.00	2.2765	1,349.89	1,365.93	0.0000	4.5800	50.0000	0.0000	(0.1717)	(0.0190)	0.0000	1	(0.1907)	01/06/2025
000975.ZK	12/19/2024	SDB3260123341	3,700.00	2.2765	8,324.32	8,423.23	0.0000	4.5800	50.0000	0.0000	(1.0590)	(0.1170)	0.0000	1	(1.1760)	01/06/2025
000975.ZK	12/19/2024	SDB3260123341	1,400.00	2.2765	3,149.74	3,187.17	0.0000	4.5800	50.0000	0.0000	(0.4007)	(0.0443)	0.0000	1	(0.4450)	01/06/2025
000975.ZK	12/19/2024	SDB3260123341	6,100.00	2.2765	13,723.87	13,886.94	0.0000	4.5800	50.0000	0.0000	(1.7460)	(0.1929)	0.0000	1	(1.9389)	01/06/2025
000975.ZK	12/19/2024	SDB3260123341	2,900.00	2.2765	6,524.46	6,601.99	0.0000	4.5800	50.0000	0.0000	(0.8301)	(0.0917)	0.0000	1	(0.9218)	01/06/2025
000975.ZK	12/18/2024	SDB3260123341	700.00	2.3214	1,574.87	1,624.99	0.0000	4.5800	50.0000	0.0000	(0.2004)	(0.0226)	0.0000	1	(0.2229)	01/06/2025
000975.ZK	12/18/2024	SDB3260123341	2,200.00	2.3214	4,949.59	5,107.12	0.0000	4.5800	50.0000	0.0000	(0.6297)	(0.0709)	0.0000	1	(0.7006)	01/06/2025
000975.ZK	12/18/2024	SDB3260123341	14,700.00	2.3214	33,072.28	34,124.84	0.0000	4.5800	50.0000	0.0000	(4.2075)	(0.4740)	0.0000	1	(4.6815)	01/06/2025
000975.ZK	12/18/2024	SDB3260123341	9,000.00	2.3214	20,248.33	20,892.76	0.0000	4.5800	50.0000	0.0000	(2.5760)	(0.2902)	0.0000	1	(2.8662)	01/06/2025
000975.ZK	12/18/2024	SDB3260123341	16,300.00	2.3214	36,671.98	37,839.11	0.0000	4.5800	50.0000	0.0000	(4.6655)	(0.5255)	0.0000	1	(5.1910)	01/06/2025
000975.ZK	12/18/2024	SDB3260123341	2,000.00	2.3214	4,499.63	4,642.84	0.0000	4.5800	50.0000	0.0000	(0.5725)	(0.0645)	0.0000	1	(0.6369)	01/06/2025
000975.ZK	12/18/2024	SDB3260123341	700.00	2.3214	1,574.87	1,624.99	0.0000	4.5800	50.0000	0.0000	(0.2004)	(0.0226)	0.0000	1	(0.2229)	01/06/2025
000975.ZK	12/18/2024	SDB3260123341	600.00	2.3214	1,349.89	1,392.85	0.0000	4.5800	50.0000	0.0000	(0.1717)	(0.0193)	0.0000	1	(0.1911)	01/06/2025
000975.ZK	12/18/2024	SDB3260123341	4,800.00	2.3214	10,799.11	11,142.81	0.0000	4.5800	50.0000	0.0000	(1.3739)	(0.1548)	0.0000	1	(1.5286)	01/06/2025
000975.ZK	12/18/2024	SDB3260123341	5,200.00	2.3214	11,699.04	12,071.37	0.0000	4.5800	50.0000	0.0000	(1.4884)	(0.1677)	0.0000	1	(1.6560)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
YINTAI GOLD CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
000975.ZK	12/18/2024	SDB3260123341	1,000.00	2.3214	2,249.82	2,321.42	0.0000	4.5800	50.0000	0.0000	(0.2862)	(0.0322)	0.0000	1	(0.3185)	01/06/2025
000975.ZK	12/18/2024	SDB3260123341	11,200.00	2.3214	25,197.93	25,999.88	0.0000	4.5800	50.0000	0.0000	(3.2057)	(0.3611)	0.0000	1	(3.5668)	01/06/2025
000975.ZK	12/18/2024	SDB3260123341	600.00	2.3214	1,349.89	1,392.85	0.0000	4.5800	50.0000	0.0000	(0.1717)	(0.0193)	0.0000	1	(0.1911)	01/06/2025
000975.ZK	12/18/2024	SDB3260123341	2,500.00	2.3214	5,624.54	5,803.55	0.0000	4.5800	50.0000	0.0000	(0.7156)	(0.0806)	0.0000	1	(0.7962)	01/06/2025
000975.ZK	12/18/2024	SDB3260123341	600.00	2.3214	1,349.89	1,392.85	0.0000	4.5800	50.0000	0.0000	(0.1717)	(0.0193)	0.0000	1	(0.1911)	01/06/2025
000975.ZK	12/18/2024	SDB3260123341	3,700.00	2.3214	8,324.32	8,589.25	0.0000	4.5800	50.0000	0.0000	(0.1090)	(0.1193)	0.0000	1	(1.1783)	01/06/2025
000975.ZK	12/18/2024	SDB3260123341	1,400.00	2.3214	3,149.74	3,249.99	0.0000	4.5800	50.0000	0.0000	(0.4007)	(0.0451)	0.0000	1	(0.4459)	01/06/2025
000975.ZK	12/18/2024	SDB3260123341	6,100.00	2.3214	13,723.87	14,160.65	0.0000	4.5800	50.0000	0.0000	(1.7460)	(0.1967)	0.0000	1	(1.9427)	01/06/2025
000975.ZK	12/18/2024	SDB3260123341	2,900.00	2.3214	6,524.46	6,732.11	0.0000	4.5800	50.0000	0.0000	(0.8301)	(0.0935)	0.0000	1	(0.9236)	01/06/2025
000975.ZK	12/17/2024	SDB3260123341	700.00	2.3782	1,574.87	1,664.71	0.0000	4.5800	50.0000	0.0000	(0.2004)	(0.0231)	0.0000	1	(0.2235)	01/06/2025
000975.ZK	12/17/2024	SDB3260123341	2,200.00	2.3782	4,949.59	5,231.93	0.0000	4.5800	50.0000	0.0000	(0.6297)	(0.0727)	0.0000	1	(0.7024)	01/06/2025
000975.ZK	12/17/2024	SDB3260123341	14,700.00	2.3782	33,072.28	34,958.82	0.0000	4.5800	50.0000	0.0000	(4.2075)	(0.4855)	0.0000	1	(4.6931)	01/06/2025
000975.ZK	12/17/2024	SDB3260123341	9,000.00	2.3782	20,248.33	21,403.36	0.0000	4.5800	50.0000	0.0000	(2.5760)	(0.2973)	0.0000	1	(2.8733)	01/06/2025
000975.ZK	12/17/2024	SDB3260123341	16,300.00	2.3782	36,671.98	38,763.86	0.0000	4.5800	50.0000	0.0000	(4.6655)	(0.5384)	0.0000	1	(5.2039)	01/06/2025
000975.ZK	12/17/2024	SDB3260123341	2,000.00	2.3782	4,499.63	4,756.30	0.0000	4.5800	50.0000	0.0000	(0.5725)	(0.0661)	0.0000	1	(0.6385)	01/06/2025
000975.ZK	12/17/2024	SDB3260123341	700.00	2.3782	1,574.87	1,664.71	0.0000	4.5800	50.0000	0.0000	(0.2004)	(0.0231)	0.0000	1	(0.2235)	01/06/2025
000975.ZK	12/17/2024	SDB3260123341	600.00	2.3782	1,349.89	1,426.89	0.0000	4.5800	50.0000	0.0000	(0.1717)	(0.0198)	0.0000	1	(0.1916)	01/06/2025
000975.ZK	12/17/2024	SDB3260123341	4,800.00	2.3782	10,799.11	11,415.12	0.0000	4.5800	50.0000	0.0000	(1.3739)	(0.1585)	0.0000	1	(1.5324)	01/06/2025
000975.ZK	12/17/2024	SDB3260123341	5,200.00	2.3782	11,699.04	12,366.39	0.0000	4.5800	50.0000	0.0000	(1.4884)	(0.1718)	0.0000	1	(1.6601)	01/06/2025
000975.ZK	12/17/2024	SDB3260123341	1,000.00	2.3782	2,249.82	2,378.15	0.0000	4.5800	50.0000	0.0000	(0.2862)	(0.0330)	0.0000	1	(0.3193)	01/06/2025
000975.ZK	12/17/2024	SDB3260123341	11,200.00	2.3782	25,197.93	26,635.29	0.0000	4.5800	50.0000	0.0000	(3.2057)	(0.3699)	0.0000	1	(3.5757)	01/06/2025
000975.ZK	12/17/2024	SDB3260123341	600.00	2.3782	1,349.89	1,426.89	0.0000	4.5800	50.0000	0.0000	(0.1717)	(0.0198)	0.0000	1	(0.1916)	01/06/2025
000975.ZK	12/17/2024	SDB3260123341	2,500.00	2.3782	5,624.54	5,945.38	0.0000	4.5800	50.0000	0.0000	(0.7156)	(0.0826)	0.0000	1	(0.7981)	01/06/2025
000975.ZK	12/17/2024	SDB3260123341	600.00	2.3782	1,349.89	1,426.89	0.0000	4.5800	50.0000	0.0000	(0.1717)	(0.0198)	0.0000	1	(0.1916)	01/06/2025
000975.ZK	12/17/2024	SDB3260123341	3,700.00	2.3782	8,324.32	8,799.16	0.0000	4.5800	50.0000	0.0000	(0.1090)	(0.1222)	0.0000	1	(1.1812)	01/06/2025
000975.ZK	12/17/2024	SDB3260123341	1,400.00	2.3782	3,149.74	3,329.41	0.0000	4.5800	50.0000	0.0000	(0.4007)	(0.0462)	0.0000	1	(0.4470)	01/06/2025
000975.ZK	12/17/2024	SDB3260123341	6,100.00	2.3782	13,723.87	14,506.72	0.0000	4.5800	50.0000	0.0000	(1.7460)	(0.2015)	0.0000	1	(1.9475)	01/06/2025
000975.ZK	12/17/2024	SDB3260123341	2,900.00	2.3782	6,524.46	6,896.64	0.0000	4.5800	50.0000	0.0000	(0.8301)	(0.0958)	0.0000	1	(0.9258)	01/06/2025
000975.ZK	12/16/2024	SDB3260123341	700.00	2.3799	1,574.87	1,665.92	0.0000	4.5800	50.0000	0.0000	(0.2004)	(0.0231)	0.0000	1	(0.2235)	01/06/2025
000975.ZK	12/16/2024	SDB3260123341	2,200.00	2.3799	4,949.59	5,235.75	0.0000	4.5800	50.0000	0.0000	(0.6297)	(0.0727)	0.0000	1	(0.7024)	01/06/2025
000975.ZK	12/16/2024	SDB3260123341	14,700.00	2.3799	33,072.28	34,984.32	0.0000	4.5800	50.0000	0.0000	(4.2075)	(0.4859)	0.0000	1	(4.6934)	01/06/2025
000975.ZK	12/16/2024	SDB3260123341	9,000.00	2.3799	20,248.33	21,418.97	0.0000	4.5800	50.0000	0.0000	(2.5760)	(0.2975)	0.0000	1	(2.8735)	01/06/2025
000975.ZK	12/16/2024	SDB3260123341	16,300.00	2.3799	36,671.98	38,792.14	0.0000	4.5800	50.0000	0.0000	(4.6655)	(0.5388)	0.0000	1	(5.2043)	01/06/2025
000975.ZK	12/16/2024	SDB3260123341	2,000.00	2.3799	4,499.63	4,759.77	0.0000	4.5800	50.0000	0.0000	(0.5725)	(0.0661)	0.0000	1	(0.6386)	01/06/2025
000975.ZK	12/16/2024	SDB3260123341	700.00	2.3799	1,574.87	1,665.92	0.0000	4.5800	50.0000	0.0000	(0.2004)	(0.0231)	0.0000	1	(0.2235)	01/06/2025
000975.ZK	12/16/2024	SDB3260123341	600.00	2.3799	1,349.89	1,427.93	0.0000	4.5800	50.0000	0.0000	(0.1717)	(0.0198)	0.0000	1	(0.1916)	01/06/2025
000975.ZK	12/16/2024	SDB3260123341	12,800.00	2.3799	28,797.63	30,462.54	0.0000	4.5800	50.0000	0.0000	(3.6637)	(0.4231)	0.0000	1	(4.0868)	01/06/2025
000975.ZK	12/16/2024	SDB3260123341	4,800.00	2.3799	10,799.11	11,423.45	0.0000	4.5800	50.0000	0.0000	(1.3739)	(0.1587)	0.0000	1	(1.5325)	01/06/2025
000975.ZK	12/16/2024	SDB3260123341	5,200.00	2.3799	11,699.04	12,375.41	0.0000	4.5800	50.0000	0.0000	(1.4884)	(0.1719)	0.0000	1	(1.6603)	01/06/2025
000975.ZK	12/16/2024	SDB3260123341	1,000.00	2.3799	2,249.82	2,379.89	0.0000	4.5800	50.0000	0.0000	(0.2862)	(0.0331)	0.0000	1	(0.3193)	01/06/2025
000975.ZK	12/16/2024	SDB3260123341	11,200.00	2.3799	25,197.93	26,654.72	0.0000	4.5800	50.0000	0.0000	(3.2057)	(0.3702)	0.0000	1	(3.5759)	01/06/2025
000975.ZK	12/16/2024	SDB3260123341	3,100.00	2.3799	6,974.43	7,377.65	0.0000	4.5800	50.0000	0.0000	(0.8873)	(0.1025)	0.0000	1	(0.9898)	01/06/2025
000975.ZK	12/16/2024	SDB3260123341	1,600.00	2.3799	3,599.70	3,807.82	0.0000	4.5800	50.0000	0.0000	(0.4580)	(0.0529)	0.0000	1	(0.5108)	01/06/2025
000975.ZK	12/16/2024	SDB3260123341	600.00	2.3799	1,349.89	1,427.93	0.0000	4.5800	50.0000	0.0000	(0.1717)	(0.0198)	0.0000	1	(0.1916)	01/06/2025
000975.ZK	12/16/2024	SDB3260123341	2,500.00	2.3799	5,624.54	5,949.72	0.0000	4.5800	50.0000	0.0000	(0.7156)	(0.0826)	0.0000	1	(0.7982)	01/06/2025
000975.ZK	12/16/2024	SDB3260123341	3,200.00	2.3799	7,199.41	7,615.64	0.0000	4.5800	50.0000	0.0000	(0.9159)	(0.1058)	0.0000	1	(1.0217)	01/06/2025
000975.ZK	12/16/2024	SDB3260123341	3,700.00	2.3799	8,324.32	8,805.58	0.0000	4.5800	50.0000	0.0000	(1.0590)	(0.1223)	0.0000	1	(1.1813)	01/06/2025
000975.ZK	12/16/2024	SDB3260123341	1,400.00	2.3799	3,149.74	3,331.84	0.0000	4.5800	50.0000	0.0000	(0.4007)	(0.0463)	0.0000	1	(0.4470)	01/06/2025
000975.ZK	12/16/2024	SDB3260123341	3,000.00	2.3799	6,749.44	7,139.66	0.0000	4.5800	50.0000	0.0000	(0.8587)	(0.0992)	0.0000	1	(0.9578)	01/06/2025
000975.ZK	12/16/2024	SDB3260123341	2,900.00	2.3799	6,524.46	6,901.67	0.0000	4.5800	50.0000	0.0000	(0.8301)	(0.0959)	0.0000	1	(0.9259)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
YINTAI GOLD CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
000975.ZK	12/16/2024	SDB3260123341	6,100.00	2.3799	13,723.87	14,517.30	0.0000	4.5800	50.0000	0.0000	(1.7460)	(0.2016)	0.0000	1	(1.9476)	01/06/2025
000975.ZK	12/16/2024	SDB3260123341	2,900.00	2.3799	6,524.46	6,901.67	0.0000	4.5800	50.0000	0.0000	(0.8301)	(0.0959)	0.0000	1	(0.9259)	01/06/2025
000975.ZK	12/13/2024	SDB3260123341	700.00	2.3731	1,574.87	1,661.16	0.0000	4.5800	50.0000	0.0000	(0.6011)	(0.0692)	0.0000	3	(0.6703)	01/06/2025
000975.ZK	12/13/2024	SDB3260123341	2,200.00	2.3731	4,949.59	5,220.78	0.0000	4.5800	50.0000	0.0000	(1.8891)	(0.2175)	0.0000	3	(2.1066)	01/06/2025
000975.ZK	12/13/2024	SDB3260123341	14,700.00	2.3731	33,072.28	34,884.28	0.0000	4.5800	50.0000	0.0000	(12.6226)	(1.4535)	0.0000	3	(14.0761)	01/06/2025
000975.ZK	12/13/2024	SDB3260123341	9,000.00	2.3731	20,248.33	21,357.72	0.0000	4.5800	50.0000	0.0000	(7.7281)	(0.8899)	0.0000	3	(8.6180)	01/06/2025
000975.ZK	12/13/2024	SDB3260123341	16,300.00	2.3731	36,671.98	38,681.20	0.0000	4.5800	50.0000	0.0000	(13.9965)	(1.6117)	0.0000	3	(15.6082)	01/06/2025
000975.ZK	12/13/2024	SDB3260123341	2,000.00	2.3731	4,499.63	4,746.16	0.0000	4.5800	50.0000	0.0000	(1.7174)	(0.1978)	0.0000	3	(1.9151)	01/06/2025
000975.ZK	12/13/2024	SDB3260123341	700.00	2.3731	1,574.87	1,661.16	0.0000	4.5800	50.0000	0.0000	(0.6011)	(0.0692)	0.0000	3	(0.6703)	01/06/2025
000975.ZK	12/13/2024	SDB3260123341	600.00	2.3731	1,349.89	1,423.85	0.0000	4.5800	50.0000	0.0000	(0.5152)	(0.0593)	0.0000	3	(0.5745)	01/06/2025
000975.ZK	12/13/2024	SDB3260123341	1,100.00	2.3731	2,474.80	2,610.39	0.0000	4.5800	50.0000	0.0000	(0.9445)	(0.1088)	0.0000	3	(1.0533)	01/06/2025
000975.ZK	12/13/2024	SDB3260123341	14,900.00	2.3731	33,522.24	35,358.89	0.0000	4.5800	50.0000	0.0000	(12.7943)	(1.4733)	0.0000	3	(14.2676)	01/06/2025
000975.ZK	12/13/2024	SDB3260123341	4,800.00	2.3731	10,799.11	11,390.78	0.0000	4.5800	50.0000	0.0000	(4.1217)	(0.4746)	0.0000	3	(4.5963)	01/06/2025
000975.ZK	12/13/2024	SDB3260123341	5,200.00	2.3731	11,699.04	12,340.02	0.0000	4.5800	50.0000	0.0000	(4.4651)	(0.5142)	0.0000	3	(4.9793)	01/06/2025
000975.ZK	12/13/2024	SDB3260123341	1,000.00	2.3731	2,249.82	2,373.08	0.0000	4.5800	50.0000	0.0000	(0.8587)	(0.0989)	0.0000	3	(0.9576)	01/06/2025
000975.ZK	12/13/2024	SDB3260123341	11,200.00	2.3731	25,197.93	26,578.50	0.0000	4.5800	50.0000	0.0000	(9.6172)	(1.1074)	0.0000	3	(10.7246)	01/06/2025
000975.ZK	12/13/2024	SDB3260123341	3,100.00	2.3731	6,974.43	7,356.55	0.0000	4.5800	50.0000	0.0000	(2.6619)	(0.3065)	0.0000	3	(2.9684)	01/06/2025
000975.ZK	12/13/2024	SDB3260123341	1,600.00	2.3731	3,599.70	3,796.93	0.0000	4.5800	50.0000	0.0000	(1.3739)	(0.1582)	0.0000	3	(1.5321)	01/06/2025
000975.ZK	12/13/2024	SDB3260123341	600.00	2.3731	1,349.89	1,423.85	0.0000	4.5800	50.0000	0.0000	(0.5152)	(0.0593)	0.0000	3	(0.5745)	01/06/2025
000975.ZK	12/13/2024	SDB3260123341	2,500.00	2.3731	5,624.54	5,932.70	0.0000	4.5800	50.0000	0.0000	(2.1467)	(0.2472)	0.0000	3	(2.3939)	01/06/2025
000975.ZK	12/13/2024	SDB3260123341	3,200.00	2.3731	7,199.41	7,593.86	0.0000	4.5800	50.0000	0.0000	(2.7478)	(0.3164)	0.0000	3	(3.0642)	01/06/2025
000975.ZK	12/13/2024	SDB3260123341	3,700.00	2.3731	8,324.32	8,780.40	0.0000	4.5800	50.0000	0.0000	(3.1771)	(0.3658)	0.0000	3	(3.5430)	01/06/2025
000975.ZK	12/13/2024	SDB3260123341	1,400.00	2.3731	3,149.74	3,322.31	0.0000	4.5800	50.0000	0.0000	(1.2022)	(0.1384)	0.0000	3	(1.3406)	01/06/2025
000975.ZK	12/13/2024	SDB3260123341	3,000.00	2.3731	6,749.44	7,119.24	0.0000	4.5800	50.0000	0.0000	(2.5760)	(0.2966)	0.0000	3	(2.8727)	01/06/2025
000975.ZK	12/13/2024	SDB3260123341	2,900.00	2.3731	6,524.46	6,881.93	0.0000	4.5800	50.0000	0.0000	(2.4902)	(0.2867)	0.0000	3	(2.7769)	01/06/2025
000975.ZK	12/13/2024	SDB3260123341	6,100.00	2.3731	13,723.87	14,475.79	0.0000	4.5800	50.0000	0.0000	(5.2379)	(0.6032)	0.0000	3	(5.8411)	01/06/2025
000975.ZK	12/13/2024	SDB3260123341	2,900.00	2.3731	6,524.46	6,881.93	0.0000	4.5800	50.0000	0.0000	(2.4902)	(0.2867)	0.0000	3	(2.7769)	01/06/2025
000975.ZK	12/12/2024	SDB3260123341	700.00	2.3520	1,574.87	1,646.39	0.0000	4.5800	50.0000	0.0000	(0.2004)	(0.0229)	0.0000	1	(0.2232)	01/06/2025
000975.ZK	12/12/2024	SDB3260123341	2,200.00	2.3520	4,949.59	5,174.38	0.0000	4.5800	50.0000	0.0000	(0.6297)	(0.0719)	0.0000	1	(0.7016)	01/06/2025
000975.ZK	12/12/2024	SDB3260123341	14,700.00	2.3520	33,072.28	34,574.24	0.0000	4.5800	50.0000	0.0000	(4.2075)	(0.4802)	0.0000	1	(4.6877)	01/06/2025
000975.ZK	12/12/2024	SDB3260123341	9,000.00	2.3520	20,248.33	21,167.90	0.0000	4.5800	50.0000	0.0000	(2.5760)	(0.2940)	0.0000	1	(2.8700)	01/06/2025
000975.ZK	12/12/2024	SDB3260123341	16,300.00	2.3520	36,671.98	38,337.42	0.0000	4.5800	50.0000	0.0000	(4.6655)	(0.5325)	0.0000	1	(5.1980)	01/06/2025
000975.ZK	12/12/2024	SDB3260123341	2,000.00	2.3520	4,499.63	4,703.98	0.0000	4.5800	50.0000	0.0000	(0.5725)	(0.0653)	0.0000	1	(0.6378)	01/06/2025
000975.ZK	12/12/2024	SDB3260123341	700.00	2.3520	1,574.87	1,646.39	0.0000	4.5800	50.0000	0.0000	(0.2004)	(0.0229)	0.0000	1	(0.2232)	01/06/2025
000975.ZK	12/12/2024	SDB3260123341	600.00	2.3520	1,349.89	1,411.19	0.0000	4.5800	50.0000	0.0000	(0.1717)	(0.0196)	0.0000	1	(0.1913)	01/06/2025
000975.ZK	12/12/2024	SDB3260123341	1,100.00	2.3520	2,474.80	2,587.19	0.0000	4.5800	50.0000	0.0000	(0.3148)	(0.0359)	0.0000	1	(0.3508)	01/06/2025
000975.ZK	12/12/2024	SDB3260123341	14,900.00	2.3520	33,522.24	35,044.64	0.0000	4.5800	50.0000	0.0000	(4.2648)	(0.4867)	0.0000	1	(4.7515)	01/06/2025
000975.ZK	12/12/2024	SDB3260123341	4,800.00	2.3520	10,799.11	11,289.55	0.0000	4.5800	50.0000	0.0000	(1.3739)	(0.1568)	0.0000	1	(1.5307)	01/06/2025
000975.ZK	12/12/2024	SDB3260123341	5,200.00	2.3520	11,699.04	12,230.34	0.0000	4.5800	50.0000	0.0000	(1.4884)	(0.1699)	0.0000	1	(1.6582)	01/06/2025
000975.ZK	12/12/2024	SDB3260123341	1,000.00	2.3520	2,249.82	2,351.99	0.0000	4.5800	50.0000	0.0000	(0.2862)	(0.0327)	0.0000	1	(0.3189)	01/06/2025
000975.ZK	12/12/2024	SDB3260123341	11,200.00	2.3520	25,197.93	26,342.28	0.0000	4.5800	50.0000	0.0000	(3.2057)	(0.3659)	0.0000	1	(3.5716)	01/06/2025
000975.ZK	12/12/2024	SDB3260123341	3,100.00	2.3520	6,974.43	7,291.17	0.0000	4.5800	50.0000	0.0000	(0.8873)	(0.1013)	0.0000	1	(0.9886)	01/06/2025
000975.ZK	12/12/2024	SDB3260123341	1,600.00	2.3520	3,599.70	3,763.18	0.0000	4.5800	50.0000	0.0000	(0.4580)	(0.0523)	0.0000	1	(0.5102)	01/06/2025
000975.ZK	12/12/2024	SDB3260123341	600.00	2.3520	1,349.89	1,411.19	0.0000	4.5800	50.0000	0.0000	(0.1717)	(0.0196)	0.0000	1	(0.1913)	01/06/2025
000975.ZK	12/12/2024	SDB3260123341	2,500.00	2.3520	5,624.54	5,879.97	0.0000	4.5800	50.0000	0.0000	(0.7156)	(0.0817)	0.0000	1	(0.7972)	01/06/2025
000975.ZK	12/12/2024	SDB3260123341	3,200.00	2.3520	7,199.41	7,526.36	0.0000	4.5800	50.0000	0.0000	(0.9159)	(0.1045)	0.0000	1	(1.0205)	01/06/2025
000975.ZK	12/12/2024	SDB3260123341	3,700.00	2.3520	8,324.32	8,702.36	0.0000	4.5800	50.0000	0.0000	(1.0590)	(0.1209)	0.0000	1	(1.1799)	01/06/2025
000975.ZK	12/12/2024	SDB3260123341	1,400.00	2.3520	3,149.74	3,292.78	0.0000	4.5800	50.0000	0.0000	(0.4007)	(0.0457)	0.0000	1	(0.4465)	01/06/2025
000975.ZK	12/12/2024	SDB3260123341	3,000.00	2.3520	6,749.44	7,055.97	0.0000	4.5800	50.0000	0.0000	(0.8587)	(0.0980)	0.0000	1	(0.9567)	01/06/2025
000975.ZK	12/12/2024	SDB3260123341	2,900.00	2.3520	6,524.46	6,820.77	0.0000	4.5800	50.0000	0.0000	(0.8301)	(0.0947)	0.0000	1	(0.9248)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
YINTAI GOLD CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
000975.ZK	12/12/2024	SDB3260123341	6,100.00	2.3520	13,723.87	14,347.13	0.0000	4.5800	50.0000	0.0000	(1.7460)	(0.1993)	0.0000	1	(1.9452)	01/06/2025
000975.ZK	12/12/2024	SDB3260123341	2,900.00	2.3520	6,524.46	6,820.77	0.0000	4.5800	50.0000	0.0000	(0.8301)	(0.0947)	0.0000	1	(0.9248)	01/06/2025
000975.ZK	12/11/2024	SDB3260123341	700.00	2.3171	1,574.87	1,621.99	0.0000	4.5800	50.0000	0.0000	(0.2004)	(0.0225)	0.0000	1	(0.2229)	01/06/2025
000975.ZK	12/11/2024	SDB3260123341	2,200.00	2.3171	4,949.59	5,097.68	0.0000	4.5800	50.0000	0.0000	(0.6297)	(0.0708)	0.0000	1	(0.7005)	01/06/2025
000975.ZK	12/11/2024	SDB3260123341	14,700.00	2.3171	33,072.28	34,061.80	0.0000	4.5800	50.0000	0.0000	(4.2075)	(0.4731)	0.0000	1	(4.6806)	01/06/2025
000975.ZK	12/11/2024	SDB3260123341	9,000.00	2.3171	20,248.33	20,854.16	0.0000	4.5800	50.0000	0.0000	(2.5760)	(0.2896)	0.0000	1	(2.8657)	01/06/2025
000975.ZK	12/11/2024	SDB3260123341	16,300.00	2.3171	36,671.98	37,769.20	0.0000	4.5800	50.0000	0.0000	(4.6655)	(0.5246)	0.0000	1	(5.1901)	01/06/2025
000975.ZK	12/11/2024	SDB3260123341	2,000.00	2.3171	4,499.63	4,634.26	0.0000	4.5800	50.0000	0.0000	(0.5725)	(0.0644)	0.0000	1	(0.6368)	01/06/2025
000975.ZK	12/11/2024	SDB3260123341	700.00	2.3171	1,574.87	1,621.99	0.0000	4.5800	50.0000	0.0000	(0.2004)	(0.0225)	0.0000	1	(0.2229)	01/06/2025
000975.ZK	12/11/2024	SDB3260123341	600.00	2.3171	1,349.89	1,390.28	0.0000	4.5800	50.0000	0.0000	(0.1717)	(0.0193)	0.0000	1	(0.1910)	01/06/2025
000975.ZK	12/11/2024	SDB3260123341	1,100.00	2.3171	2,474.80	2,548.84	0.0000	4.5800	50.0000	0.0000	(0.3148)	(0.0354)	0.0000	1	(0.3502)	01/06/2025
000975.ZK	12/11/2024	SDB3260123341	14,900.00	2.3171	33,522.24	34,525.22	0.0000	4.5800	50.0000	0.0000	(4.2648)	(0.4795)	0.0000	1	(4.7443)	01/06/2025
000975.ZK	12/11/2024	SDB3260123341	4,800.00	2.3171	10,799.11	11,122.22	0.0000	4.5800	50.0000	0.0000	(1.3739)	(0.1545)	0.0000	1	(1.5284)	01/06/2025
000975.ZK	12/11/2024	SDB3260123341	5,200.00	2.3171	11,699.04	12,049.07	0.0000	4.5800	50.0000	0.0000	(1.4884)	(0.1673)	0.0000	1	(1.6557)	01/06/2025
000975.ZK	12/11/2024	SDB3260123341	1,000.00	2.3171	2,249.82	2,317.13	0.0000	4.5800	50.0000	0.0000	(0.2862)	(0.0322)	0.0000	1	(0.3184)	01/06/2025
000975.ZK	12/11/2024	SDB3260123341	11,200.00	2.3171	25,197.93	25,951.84	0.0000	4.5800	50.0000	0.0000	(3.2057)	(0.3604)	0.0000	1	(3.5662)	01/06/2025
000975.ZK	12/11/2024	SDB3260123341	3,100.00	2.3171	6,974.43	7,183.10	0.0000	4.5800	50.0000	0.0000	(0.8873)	(0.0998)	0.0000	1	(0.9871)	01/06/2025
000975.ZK	12/11/2024	SDB3260123341	1,600.00	2.3171	3,599.70	3,707.41	0.0000	4.5800	50.0000	0.0000	(0.4580)	(0.0515)	0.0000	1	(0.5095)	01/06/2025
000975.ZK	12/11/2024	SDB3260123341	600.00	2.3171	1,349.89	1,390.28	0.0000	4.5800	50.0000	0.0000	(0.1717)	(0.0193)	0.0000	1	(0.1910)	01/06/2025
000975.ZK	12/11/2024	SDB3260123341	2,500.00	2.3171	5,624.54	5,792.82	0.0000	4.5800	50.0000	0.0000	(0.7156)	(0.0805)	0.0000	1	(0.7960)	01/06/2025
000975.ZK	12/11/2024	SDB3260123341	3,200.00	2.3171	7,199.41	7,414.81	0.0000	4.5800	50.0000	0.0000	(0.9159)	(0.1030)	0.0000	1	(1.0189)	01/06/2025
000975.ZK	12/11/2024	SDB3260123341	3,700.00	2.3171	8,324.32	8,573.38	0.0000	4.5800	50.0000	0.0000	(1.0590)	(0.1191)	0.0000	1	(1.1781)	01/06/2025
000975.ZK	12/11/2024	SDB3260123341	1,400.00	2.3171	3,149.74	3,243.98	0.0000	4.5800	50.0000	0.0000	(0.4007)	(0.0451)	0.0000	1	(0.4458)	01/06/2025
000975.ZK	12/11/2024	SDB3260123341	3,000.00	2.3171	6,749.44	6,951.39	0.0000	4.5800	50.0000	0.0000	(0.8587)	(0.0965)	0.0000	1	(0.9552)	01/06/2025
000975.ZK	12/11/2024	SDB3260123341	2,900.00	2.3171	6,524.46	6,719.67	0.0000	4.5800	50.0000	0.0000	(0.8301)	(0.0933)	0.0000	1	(0.9234)	01/06/2025
000975.ZK	12/11/2024	SDB3260123341	6,100.00	2.3171	13,723.87	14,134.49	0.0000	4.5800	50.0000	0.0000	(1.7460)	(0.1963)	0.0000	1	(1.9423)	01/06/2025
000975.ZK	12/11/2024	SDB3260123341	2,900.00	2.3171	6,524.46	6,719.67	0.0000	4.5800	50.0000	0.0000	(0.8301)	(0.0933)	0.0000	1	(0.9234)	01/06/2025
000975.ZK	12/10/2024	SDB3260123341	700.00	2.3077	1,574.87	1,615.40	0.0000	4.5800	50.0000	0.0000	(0.2004)	(0.0224)	0.0000	1	(0.2228)	01/06/2025
000975.ZK	12/10/2024	SDB3260123341	2,200.00	2.3077	4,949.59	5,076.97	0.0000	4.5800	50.0000	0.0000	(0.6297)	(0.0705)	0.0000	1	(0.7002)	01/06/2025
000975.ZK	12/10/2024	SDB3260123341	14,700.00	2.3077	33,072.28	33,923.38	0.0000	4.5800	50.0000	0.0000	(4.2075)	(0.4712)	0.0000	1	(4.6787)	01/06/2025
000975.ZK	12/10/2024	SDB3260123341	9,000.00	2.3077	20,248.33	20,769.42	0.0000	4.5800	50.0000	0.0000	(2.5760)	(0.2885)	0.0000	1	(2.8645)	01/06/2025
000975.ZK	12/10/2024	SDB3260123341	16,300.00	2.3077	36,671.98	37,615.72	0.0000	4.5800	50.0000	0.0000	(4.6655)	(0.5224)	0.0000	1	(5.1879)	01/06/2025
000975.ZK	12/10/2024	SDB3260123341	2,000.00	2.3077	4,499.63	4,615.43	0.0000	4.5800	50.0000	0.0000	(0.5725)	(0.0641)	0.0000	1	(0.6366)	01/06/2025
000975.ZK	12/10/2024	SDB3260123341	700.00	2.3077	1,574.87	1,615.40	0.0000	4.5800	50.0000	0.0000	(0.2004)	(0.0224)	0.0000	1	(0.2228)	01/06/2025
000975.ZK	12/10/2024	SDB3260123341	600.00	2.3077	1,349.89	1,384.63	0.0000	4.5800	50.0000	0.0000	(0.1717)	(0.0192)	0.0000	1	(0.1910)	01/06/2025
000975.ZK	12/10/2024	SDB3260123341	1,100.00	2.3077	2,474.80	2,538.48	0.0000	4.5800	50.0000	0.0000	(0.3148)	(0.0353)	0.0000	1	(0.3501)	01/06/2025
000975.ZK	12/10/2024	SDB3260123341	14,900.00	2.3077	33,522.24	34,384.92	0.0000	4.5800	50.0000	0.0000	(4.2648)	(0.4776)	0.0000	1	(4.7423)	01/06/2025
000975.ZK	12/10/2024	SDB3260123341	4,800.00	2.3077	10,799.11	11,077.02	0.0000	4.5800	50.0000	0.0000	(1.3739)	(0.1538)	0.0000	1	(1.5277)	01/06/2025
000975.ZK	12/10/2024	SDB3260123341	5,200.00	2.3077	11,699.04	12,000.11	0.0000	4.5800	50.0000	0.0000	(1.4884)	(0.1667)	0.0000	1	(1.6550)	01/06/2025
000975.ZK	12/10/2024	SDB3260123341	1,000.00	2.3077	2,249.82	2,307.71	0.0000	4.5800	50.0000	0.0000	(0.2862)	(0.0321)	0.0000	1	(0.3183)	01/06/2025
000975.ZK	12/10/2024	SDB3260123341	11,200.00	2.3077	25,197.93	25,846.39	0.0000	4.5800	50.0000	0.0000	(3.2057)	(0.3590)	0.0000	1	(3.5647)	01/06/2025
000975.ZK	12/10/2024	SDB3260123341	3,100.00	2.3077	6,974.43	7,153.91	0.0000	4.5800	50.0000	0.0000	(0.8873)	(0.0994)	0.0000	1	(0.9867)	01/06/2025
000975.ZK	12/10/2024	SDB3260123341	1,600.00	2.3077	3,599.70	3,692.34	0.0000	4.5800	50.0000	0.0000	(0.4580)	(0.0513)	0.0000	1	(0.5092)	01/06/2025
000975.ZK	12/10/2024	SDB3260123341	600.00	2.3077	1,349.89	1,384.63	0.0000	4.5800	50.0000	0.0000	(0.1717)	(0.0192)	0.0000	1	(0.1910)	01/06/2025
000975.ZK	12/10/2024	SDB3260123341	2,500.00	2.3077	5,624.54	5,769.28	0.0000	4.5800	50.0000	0.0000	(0.7156)	(0.0801)	0.0000	1	(0.7957)	01/06/2025
000975.ZK	12/10/2024	SDB3260123341	3,200.00	2.3077	7,199.41	7,384.68	0.0000	4.5800	50.0000	0.0000	(0.9159)	(0.1026)	0.0000	1	(1.0185)	01/06/2025
000975.ZK	12/10/2024	SDB3260123341	3,700.00	2.3077	8,324.32	8,538.54	0.0000	4.5800	50.0000	0.0000	(1.0590)	(0.1186)	0.0000	1	(1.1776)	01/06/2025
000975.ZK	12/10/2024	SDB3260123341	1,400.00	2.3077	3,149.74	3,230.80	0.0000	4.5800	50.0000	0.0000	(0.4007)	(0.0449)	0.0000	1	(0.4456)	01/06/2025
000975.ZK	12/10/2024	SDB3260123341	3,000.00	2.3077	6,749.44	6,923.14	0.0000	4.5800	50.0000	0.0000	(0.8587)	(0.0962)	0.0000	1	(0.9548)	01/06/2025
000975.ZK	12/10/2024	SDB3260123341	2,900.00	2.3077	6,524.46	6,692.37	0.0000	4.5800	50.0000	0.0000	(0.8301)	(0.0929)	0.0000	1	(0.9230)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
YINTAI GOLD CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
000975.ZK	12/10/2024	SDB3260123341	6,100.00	2.3077	13,723.87	14,077.05	0.0000	4.5800	50.0000	0.0000	(1.7460)	(0.1955)	0.0000	1	(1.9415)	01/06/2025
000975.ZK	12/10/2024	SDB3260123341	2,900.00	2.3077	6,524.46	6,692.37	0.0000	4.5800	50.0000	0.0000	(0.8301)	(0.0929)	0.0000	1	(0.9230)	01/06/2025
000975.ZK	12/09/2024	SDB3260123341	700.00	2.3253	1,574.87	1,627.73	0.0000	4.5800	50.0000	0.0000	(0.25760)	(0.0226)	0.0000	1	(0.2230)	01/06/2025
000975.ZK	12/09/2024	SDB3260123341	2,200.00	2.3253	4,949.59	5,115.72	0.0000	4.5800	50.0000	0.0000	(0.6297)	(0.0711)	0.0000	1	(0.7007)	01/06/2025
000975.ZK	12/09/2024	SDB3260123341	14,700.00	2.3253	33,072.28	34,182.29	0.0000	4.5800	50.0000	0.0000	(4.2075)	(0.4748)	0.0000	1	(4.6823)	01/06/2025
000975.ZK	12/09/2024	SDB3260123341	9,000.00	2.3253	20,248.33	20,927.93	0.0000	4.5800	50.0000	0.0000	(2.5760)	(0.2907)	0.0000	1	(2.8667)	01/06/2025
000975.ZK	12/09/2024	SDB3260123341	16,300.00	2.3253	36,671.98	37,902.81	0.0000	4.5800	50.0000	0.0000	(4.6655)	(0.5264)	0.0000	1	(5.1919)	01/06/2025
000975.ZK	12/09/2024	SDB3260123341	2,000.00	2.3253	4,499.63	4,650.65	0.0000	4.5800	50.0000	0.0000	(0.5725)	(0.0646)	0.0000	1	(0.6370)	01/06/2025
000975.ZK	12/09/2024	SDB3260123341	700.00	2.3253	1,574.87	1,627.73	0.0000	4.5800	50.0000	0.0000	(0.2004)	(0.0226)	0.0000	1	(0.2230)	01/06/2025
000975.ZK	12/09/2024	SDB3260123341	600.00	2.3253	1,349.89	1,395.20	0.0000	4.5800	50.0000	0.0000	(0.1717)	(0.0194)	0.0000	1	(0.1911)	01/06/2025
000975.ZK	12/09/2024	SDB3260123341	1,100.00	2.3253	2,474.80	2,557.86	0.0000	4.5800	50.0000	0.0000	(0.3148)	(0.0355)	0.0000	1	(0.3504)	01/06/2025
000975.ZK	12/09/2024	SDB3260123341	14,900.00	2.3253	33,522.24	34,647.36	0.0000	4.5800	50.0000	0.0000	(4.2648)	(0.4812)	0.0000	1	(4.7460)	01/06/2025
000975.ZK	12/09/2024	SDB3260123341	4,800.00	2.3253	10,799.11	11,161.56	0.0000	4.5800	50.0000	0.0000	(1.3739)	(0.1550)	0.0000	1	(1.5289)	01/06/2025
000975.ZK	12/09/2024	SDB3260123341	5,200.00	2.3253	11,699.04	12,091.70	0.0000	4.5800	50.0000	0.0000	(1.4884)	(0.1679)	0.0000	1	(1.6563)	01/06/2025
000975.ZK	12/09/2024	SDB3260123341	1,000.00	2.3253	2,249.82	2,325.33	0.0000	4.5800	50.0000	0.0000	(0.2862)	(0.0323)	0.0000	1	(0.3185)	01/06/2025
000975.ZK	12/09/2024	SDB3260123341	11,200.00	2.3253	25,197.93	26,043.65	0.0000	4.5800	50.0000	0.0000	(3.2057)	(0.3617)	0.0000	1	(3.5675)	01/06/2025
000975.ZK	12/09/2024	SDB3260123341	3,100.00	2.3253	6,974.43	7,208.51	0.0000	4.5800	50.0000	0.0000	(0.8873)	(0.1001)	0.0000	1	(0.9874)	01/06/2025
000975.ZK	12/09/2024	SDB3260123341	1,600.00	2.3253	3,599.70	3,720.52	0.0000	4.5800	50.0000	0.0000	(0.4580)	(0.0517)	0.0000	1	(0.5096)	01/06/2025
000975.ZK	12/09/2024	SDB3260123341	600.00	2.3253	1,349.89	1,395.20	0.0000	4.5800	50.0000	0.0000	(0.1717)	(0.0194)	0.0000	1	(0.1911)	01/06/2025
000975.ZK	12/09/2024	SDB3260123341	2,500.00	2.3253	5,624.54	5,813.31	0.0000	4.5800	50.0000	0.0000	(0.7156)	(0.0807)	0.0000	1	(0.7963)	01/06/2025
000975.ZK	12/09/2024	SDB3260123341	3,200.00	2.3253	7,199.41	7,441.04	0.0000	4.5800	50.0000	0.0000	(0.9159)	(0.1033)	0.0000	1	(1.0193)	01/06/2025
000975.ZK	12/09/2024	SDB3260123341	3,700.00	2.3253	8,324.32	8,603.71	0.0000	4.5800	50.0000	0.0000	(1.0590)	(0.1195)	0.0000	1	(1.1785)	01/06/2025
000975.ZK	12/09/2024	SDB3260123341	1,400.00	2.3253	3,149.74	3,255.46	0.0000	4.5800	50.0000	0.0000	(0.4007)	(0.0452)	0.0000	1	(0.4459)	01/06/2025
000975.ZK	12/09/2024	SDB3260123341	3,000.00	2.3253	6,749.44	6,975.98	0.0000	4.5800	50.0000	0.0000	(0.8587)	(0.0969)	0.0000	1	(0.9556)	01/06/2025
000975.ZK	12/09/2024	SDB3260123341	2,900.00	2.3253	6,524.46	6,743.45	0.0000	4.5800	50.0000	0.0000	(0.8301)	(0.0937)	0.0000	1	(0.9237)	01/06/2025
000975.ZK	12/09/2024	SDB3260123341	6,100.00	2.3253	13,723.87	14,184.49	0.0000	4.5800	50.0000	0.0000	(1.7460)	(0.1970)	0.0000	1	(1.9430)	01/06/2025
000975.ZK	12/09/2024	SDB3260123341	2,900.00	2.3253	6,524.46	6,743.45	0.0000	4.5800	50.0000	0.0000	(0.8301)	(0.0937)	0.0000	1	(0.9237)	01/06/2025
000975.ZK	12/06/2024	SDB3260123341	700.00	2.3152	1,574.87	1,620.66	0.0000	4.5800	50.0000	0.0000	(0.6011)	(0.0675)	0.0000	3	(0.6686)	01/06/2025
000975.ZK	12/06/2024	SDB3260123341	2,200.00	2.3152	4,949.59	5,093.50	0.0000	4.5800	50.0000	0.0000	(1.8891)	(0.2122)	0.0000	3	(2.1013)	01/06/2025
000975.ZK	12/06/2024	SDB3260123341	14,700.00	2.3152	33,072.28	34,033.84	0.0000	4.5800	50.0000	0.0000	(12.6226)	(1.4181)	0.0000	3	(14.0407)	01/06/2025
000975.ZK	12/06/2024	SDB3260123341	9,000.00	2.3152	20,248.33	20,837.04	0.0000	4.5800	50.0000	0.0000	(7.7281)	(0.8682)	0.0000	3	(8.5963)	01/06/2025
000975.ZK	12/06/2024	SDB3260123341	16,300.00	2.3152	36,671.98	37,738.20	0.0000	4.5800	50.0000	0.0000	(13.9965)	(1.5724)	0.0000	3	(15.5689)	01/06/2025
000975.ZK	12/06/2024	SDB3260123341	2,000.00	2.3152	4,499.63	4,630.45	0.0000	4.5800	50.0000	0.0000	(1.7174)	(0.1929)	0.0000	3	(1.9103)	01/06/2025
000975.ZK	12/06/2024	SDB3260123341	700.00	2.3152	1,574.87	1,620.66	0.0000	4.5800	50.0000	0.0000	(0.6011)	(0.0675)	0.0000	3	(0.6686)	01/06/2025
000975.ZK	12/06/2024	SDB3260123341	600.00	2.3152	1,349.89	1,389.14	0.0000	4.5800	50.0000	0.0000	(0.5152)	(0.0579)	0.0000	3	(0.5731)	01/06/2025
000975.ZK	12/06/2024	SDB3260123341	1,100.00	2.3152	2,474.80	2,546.75	0.0000	4.5800	50.0000	0.0000	(0.9445)	(0.1061)	0.0000	3	(1.0507)	01/06/2025
000975.ZK	12/06/2024	SDB3260123341	14,900.00	2.3152	33,522.24	34,496.88	0.0000	4.5800	50.0000	0.0000	(12.7943)	(1.4374)	0.0000	3	(14.2317)	01/06/2025
000975.ZK	12/06/2024	SDB3260123341	4,800.00	2.3152	10,799.11	11,113.09	0.0000	4.5800	50.0000	0.0000	(4.1217)	(0.4630)	0.0000	3	(4.5847)	01/06/2025
000975.ZK	12/06/2024	SDB3260123341	5,200.00	2.3152	11,699.04	12,039.18	0.0000	4.5800	50.0000	0.0000	(4.4651)	(0.5016)	0.0000	3	(4.9668)	01/06/2025
000975.ZK	12/06/2024	SDB3260123341	1,000.00	2.3152	2,249.82	2,315.23	0.0000	4.5800	50.0000	0.0000	(0.8587)	(0.0965)	0.0000	3	(0.9551)	01/06/2025
000975.ZK	12/06/2024	SDB3260123341	11,200.00	2.3152	25,197.93	25,930.54	0.0000	4.5800	50.0000	0.0000	(9.6172)	(1.0804)	0.0000	3	(10.6976)	01/06/2025
000975.ZK	12/06/2024	SDB3260123341	3,100.00	2.3152	6,974.43	7,177.20	0.0000	4.5800	50.0000	0.0000	(2.6619)	(0.2991)	0.0000	3	(2.9610)	01/06/2025
000975.ZK	12/06/2024	SDB3260123341	1,600.00	2.3152	3,599.70	3,704.36	0.0000	4.5800	50.0000	0.0000	(1.3739)	(0.1543)	0.0000	3	(1.5282)	01/06/2025
000975.ZK	12/06/2024	SDB3260123341	600.00	2.3152	1,349.89	1,389.14	0.0000	4.5800	50.0000	0.0000	(0.5152)	(0.0579)	0.0000	3	(0.5731)	01/06/2025
000975.ZK	12/06/2024	SDB3260123341	2,500.00	2.3152	5,624.54	5,788.07	0.0000	4.5800	50.0000	0.0000	(2.1467)	(0.2412)	0.0000	3	(2.3879)	01/06/2025
000975.ZK	12/06/2024	SDB3260123341	3,200.00	2.3152	7,199.41	7,408.73	0.0000	4.5800	50.0000	0.0000	(2.7478)	(0.3087)	0.0000	3	(3.0565)	01/06/2025
000975.ZK	12/06/2024	SDB3260123341	3,700.00	2.3152	8,324.32	8,566.34	0.0000	4.5800	50.0000	0.0000	(3.1771)	(0.3569)	0.0000	3	(3.5340)	01/06/2025
000975.ZK	12/06/2024	SDB3260123341	1,400.00	2.3152	3,149.74	3,241.32	0.0000	4.5800	50.0000	0.0000	(1.2022)	(0.1351)	0.0000	3	(1.3372)	01/06/2025
000975.ZK	12/06/2024	SDB3260123341	3,000.00	2.3152	6,749.44	6,945.68	0.0000	4.5800	50.0000	0.0000	(2.5760)	(0.2894)	0.0000	3	(2.8654)	01/06/2025
000975.ZK	12/06/2024	SDB3260123341	2,900.00	2.3152	6,524.46	6,714.16	0.0000	4.5800	50.0000	0.0000	(2.4902)	(0.2798)	0.0000	3	(2.7699)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
YINTAI GOLD CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
000975.ZK	12/06/2024	SDB3260123341	6,100.00	2.3152	13,723.87	14,122.88	0.0000	4.5800	50.0000	0.0000	(5.2379)	(0.5885)	0.0000	3	(5.8264)	01/06/2025
000975.ZK	12/06/2024	SDB3260123341	2,900.00	2.3152	6,524.46	6,714.16	0.0000	4.5800	50.0000	0.0000	(2.4902)	(0.2798)	0.0000	3	(2.7699)	01/06/2025
000975.ZK	12/05/2024	SDB3260123341	700.00	2.2891	1,574.87	1,602.40	0.0000	4.5800	50.0000	0.0000	(0.2004)	(0.0223)	0.0000	1	(0.2226)	01/06/2025
000975.ZK	12/05/2024	SDB3260123341	2,200.00	2.2891	4,949.59	5,036.13	0.0000	4.5800	50.0000	0.0000	(0.6297)	(0.0699)	0.0000	1	(0.6996)	01/06/2025
000975.ZK	12/05/2024	SDB3260123341	14,700.00	2.2891	33,072.28	33,650.49	0.0000	4.5800	50.0000	0.0000	(4.2075)	(0.4674)	0.0000	1	(4.6749)	01/06/2025
000975.ZK	12/05/2024	SDB3260123341	9,000.00	2.2891	20,248.33	20,602.34	0.0000	4.5800	50.0000	0.0000	(2.5760)	(0.2861)	0.0000	1	(2.8622)	01/06/2025
000975.ZK	12/05/2024	SDB3260123341	16,300.00	2.2891	36,671.98	37,313.13	0.0000	4.5800	50.0000	0.0000	(4.6655)	(0.5182)	0.0000	1	(5.1837)	01/06/2025
000975.ZK	12/05/2024	SDB3260123341	2,000.00	2.2891	4,499.63	4,578.30	0.0000	4.5800	50.0000	0.0000	(0.5725)	(0.0636)	0.0000	1	(0.6360)	01/06/2025
000975.ZK	12/05/2024	SDB3260123341	700.00	2.2891	1,574.87	1,602.40	0.0000	4.5800	50.0000	0.0000	(0.2004)	(0.0223)	0.0000	1	(0.2226)	01/06/2025
000975.ZK	12/05/2024	SDB3260123341	600.00	2.2891	1,349.89	1,373.49	0.0000	4.5800	50.0000	0.0000	(0.1717)	(0.0191)	0.0000	1	(0.1908)	01/06/2025
000975.ZK	12/05/2024	SDB3260123341	1,100.00	2.2891	2,474.80	2,518.06	0.0000	4.5800	50.0000	0.0000	(0.3148)	(0.0350)	0.0000	1	(0.3498)	01/06/2025
000975.ZK	12/05/2024	SDB3260123341	14,900.00	2.2891	33,522.24	34,108.32	0.0000	4.5800	50.0000	0.0000	(4.2648)	(0.4737)	0.0000	1	(4.7385)	01/06/2025
000975.ZK	12/05/2024	SDB3260123341	4,800.00	2.2891	10,799.11	10,987.92	0.0000	4.5800	50.0000	0.0000	(1.3739)	(0.1526)	0.0000	1	(1.5265)	01/06/2025
000975.ZK	12/05/2024	SDB3260123341	5,200.00	2.2891	11,699.04	11,903.57	0.0000	4.5800	50.0000	0.0000	(1.4884)	(0.1653)	0.0000	1	(1.6537)	01/06/2025
000975.ZK	12/05/2024	SDB3260123341	1,000.00	2.2891	2,249.82	2,289.15	0.0000	4.5800	50.0000	0.0000	(0.2862)	(0.0318)	0.0000	1	(0.3180)	01/06/2025
000975.ZK	12/05/2024	SDB3260123341	11,200.00	2.2891	25,197.93	25,638.47	0.0000	4.5800	50.0000	0.0000	(3.2057)	(0.3561)	0.0000	1	(3.5618)	01/06/2025
000975.ZK	12/05/2024	SDB3260123341	3,100.00	2.2891	6,974.43	7,096.36	0.0000	4.5800	50.0000	0.0000	(0.8873)	(0.0986)	0.0000	1	(0.9859)	01/06/2025
000975.ZK	12/05/2024	SDB3260123341	1,600.00	2.2891	3,599.70	3,662.64	0.0000	4.5800	50.0000	0.0000	(0.4580)	(0.0509)	0.0000	1	(0.5088)	01/06/2025
000975.ZK	12/05/2024	SDB3260123341	600.00	2.2891	1,349.89	1,373.49	0.0000	4.5800	50.0000	0.0000	(0.1717)	(0.0191)	0.0000	1	(0.1908)	01/06/2025
000975.ZK	12/05/2024	SDB3260123341	2,500.00	2.2891	5,624.54	5,722.87	0.0000	4.5800	50.0000	0.0000	(0.7156)	(0.0795)	0.0000	1	(0.7951)	01/06/2025
000975.ZK	12/05/2024	SDB3260123341	3,200.00	2.2891	7,199.41	7,325.28	0.0000	4.5800	50.0000	0.0000	(0.9159)	(0.1017)	0.0000	1	(1.0177)	01/06/2025
000975.ZK	12/05/2024	SDB3260123341	3,700.00	2.2891	8,324.32	8,469.85	0.0000	4.5800	50.0000	0.0000	(1.0590)	(0.1176)	0.0000	1	(1.1767)	01/06/2025
000975.ZK	12/05/2024	SDB3260123341	1,400.00	2.2891	3,149.74	3,204.81	0.0000	4.5800	50.0000	0.0000	(0.4007)	(0.0445)	0.0000	1	(0.4452)	01/06/2025
000975.ZK	12/05/2024	SDB3260123341	3,000.00	2.2891	6,749.44	6,867.45	0.0000	4.5800	50.0000	0.0000	(0.8587)	(0.0954)	0.0000	1	(0.9541)	01/06/2025
000975.ZK	12/05/2024	SDB3260123341	2,900.00	2.2891	6,524.46	6,638.53	0.0000	4.5800	50.0000	0.0000	(0.8301)	(0.0922)	0.0000	1	(0.9223)	01/06/2025
000975.ZK	12/05/2024	SDB3260123341	6,100.00	2.2891	13,723.87	13,963.81	0.0000	4.5800	50.0000	0.0000	(1.7460)	(0.1939)	0.0000	1	(1.9399)	01/06/2025
000975.ZK	12/05/2024	SDB3260123341	2,900.00	2.2891	6,524.46	6,638.53	0.0000	4.5800	50.0000	0.0000	(0.8301)	(0.0922)	0.0000	1	(0.9223)	01/06/2025
000975.ZK	12/04/2024	SDB3260123341	700.00	2.2498	1,574.87	1,574.87	0.0000	4.5800	50.0000	0.0000	(0.2004)	(0.0219)	0.0000	1	(0.2222)	01/06/2025
000975.ZK	12/04/2024	SDB3260123341	2,200.00	2.2498	4,949.59	4,949.59	0.0000	4.5800	50.0000	0.0000	(0.6297)	(0.0687)	0.0000	1	(0.6984)	01/06/2025
000975.ZK	12/04/2024	SDB3260123341	14,700.00	2.2498	33,072.28	33,072.28	0.0000	4.5800	50.0000	0.0000	(4.2075)	(0.4593)	0.0000	1	(4.6669)	01/06/2025
000975.ZK	12/04/2024	SDB3260123341	9,000.00	2.2498	20,248.33	20,248.33	0.0000	4.5800	50.0000	0.0000	(2.5760)	(0.2812)	0.0000	1	(2.8573)	01/06/2025
000975.ZK	12/04/2024	SDB3260123341	16,300.00	2.2498	36,671.98	36,671.98	0.0000	4.5800	50.0000	0.0000	(4.6655)	(0.5093)	0.0000	1	(5.1748)	01/06/2025
000975.ZK	12/04/2024	SDB3260123341	2,000.00	2.2498	4,499.63	4,499.63	0.0000	4.5800	50.0000	0.0000	(0.5725)	(0.0625)	0.0000	1	(0.6349)	01/06/2025
000975.ZK	12/04/2024	SDB3260123341	700.00	2.2498	1,574.87	1,574.87	0.0000	4.5800	50.0000	0.0000	(0.2004)	(0.0219)	0.0000	1	(0.2222)	01/06/2025
000975.ZK	12/04/2024	SDB3260123341	600.00	2.2498	1,349.89	1,349.89	0.0000	4.5800	50.0000	0.0000	(0.1717)	(0.0187)	0.0000	1	(0.1905)	01/06/2025
000975.ZK	12/04/2024	SDB3260123341	1,100.00	2.2498	2,474.80	2,474.80	0.0000	4.5800	50.0000	0.0000	(0.3148)	(0.0344)	0.0000	1	(0.3492)	01/06/2025
000975.ZK	12/04/2024	SDB3260123341	14,900.00	2.2498	33,522.24	33,522.24	0.0000	4.5800	50.0000	0.0000	(4.2648)	(0.4656)	0.0000	1	(4.7304)	01/06/2025
000975.ZK	12/04/2024	SDB3260123341	4,800.00	2.2498	10,799.11	10,799.11	0.0000	4.5800	50.0000	0.0000	(1.3739)	(0.1500)	0.0000	1	(1.5239)	01/06/2025
000975.ZK	12/04/2024	SDB3260123341	5,200.00	2.2498	11,699.04	11,699.04	0.0000	4.5800	50.0000	0.0000	(1.4884)	(0.1625)	0.0000	1	(1.6509)	01/06/2025
000975.ZK	12/04/2024	SDB3260123341	1,000.00	2.2498	2,249.82	2,249.82	0.0000	4.5800	50.0000	0.0000	(0.2862)	(0.0312)	0.0000	1	(0.3175)	01/06/2025
000975.ZK	12/04/2024	SDB3260123341	11,200.00	2.2498	25,197.93	25,197.93	0.0000	4.5800	50.0000	0.0000	(3.2057)	(0.3500)	0.0000	1	(3.5557)	01/06/2025
000975.ZK	12/04/2024	SDB3260123341	3,100.00	2.2498	6,974.43	6,974.43	0.0000	4.5800	50.0000	0.0000	(0.8873)	(0.0969)	0.0000	1	(0.9842)	01/06/2025
000975.ZK	12/04/2024	SDB3260123341	1,600.00	2.2498	3,599.70	3,599.70	0.0000	4.5800	50.0000	0.0000	(0.4580)	(0.0500)	0.0000	1	(0.5080)	01/06/2025
000975.ZK	12/04/2024	SDB3260123341	600.00	2.2498	1,349.89	1,349.89	0.0000	4.5800	50.0000	0.0000	(0.1717)	(0.0187)	0.0000	1	(0.1905)	01/06/2025
000975.ZK	12/04/2024	SDB3260123341	2,500.00	2.2498	5,624.54	5,624.54	0.0000	4.5800	50.0000	0.0000	(0.7156)	(0.0781)	0.0000	1	(0.7937)	01/06/2025
000975.ZK	12/04/2024	SDB3260123341	3,200.00	2.2498	7,199.41	7,199.41	0.0000	4.5800	50.0000	0.0000	(0.9159)	(0.1000)	0.0000	1	(1.0159)	01/06/2025
000975.ZK	12/04/2024	SDB3260123341	3,700.00	2.2498	8,324.32	8,324.32	0.0000	4.5800	50.0000	0.0000	(1.0590)	(0.1156)	0.0000	1	(1.1747)	01/06/2025
000975.ZK	12/04/2024	SDB3260123341	1,400.00	2.2498	3,149.74	3,149.74	0.0000	4.5800	50.0000	0.0000	(0.4007)	(0.0437)	0.0000	1	(0.4445)	01/06/2025
000975.ZK	12/04/2024	SDB3260123341	3,000.00	2.2498	6,749.44	6,749.44	0.0000	4.5800	50.0000	0.0000	(0.8587)	(0.0937)	0.0000	1	(0.9524)	01/06/2025
000975.ZK	12/04/2024	SDB3260123341	2,900.00	2.2498	6,524.46	6,524.46	0.0000	4.5800	50.0000	0.0000	(0.8301)	(0.0906)	0.0000	1	(0.9207)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
YINTAI GOLD CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
000975.ZK	12/04/2024	SDB3260123341	6,100.00	2.2498	13,723.87	13,723.87	0.0000	4.5800	50.0000	0.0000	(1.7460)	(0.1906)	0.0000	1	(1.9366)	01/06/2025
000975.ZK	12/04/2024	SDB3260123341	2,900.00	2.2498	6,524.46	6,524.46	0.0000	4.5800	50.0000	0.0000	(0.8301)	(0.0906)	0.0000	1	(0.9207)	01/06/2025
TOTAL YINTAI GOLD CO LTD CMN CLASS A SERIES NORTHBOUND												(899.0404)	(100.6369)	0.0000	(999.6774)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
YIZUMI HOLDINGS CO LTD CMN CLASS A SERIES NORTHBOUND																
300415.ZK	01/03/2025	SDB3260961787	700.00	2.8018	2,017.92	1,961.28	0.0000	4.3300	50.0000	0.0000	(0.7281)	(0.0817)	0.0000	3	(0.8099)	01/06/2025
300415.ZK	01/03/2025	SDB3260961787	900.00	2.8018	2,594.47	2,521.65	0.0000	4.3300	50.0000	0.0000	(0.9362)	(0.1051)	0.0000	3	(1.0412)	01/06/2025
300415.ZK	01/03/2025	SDB3260961787	2,000.00	2.8018	5,765.50	5,603.67	0.0000	4.3300	50.0000	0.0000	(2.0804)	(0.2335)	0.0000	3	(2.3139)	01/06/2025
300415.ZK	01/03/2025	SDB3260961787	12,600.00	2.8018	36,322.62	35,303.10	0.0000	4.3300	50.0000	0.0000	(13.1064)	(1.4710)	0.0000	3	(14.5774)	01/06/2025
300415.ZK	01/03/2025	SDB3260961787	2,800.00	2.8018	8,071.69	7,845.13	0.0000	4.3300	50.0000	0.0000	(2.9125)	(0.3269)	0.0000	3	(3.2394)	01/06/2025
300415.ZK	01/03/2025	SDB3260961787	100.00	2.8018	288.27	280.18	0.0000	4.3300	50.0000	0.0000	(0.1040)	(0.0117)	0.0000	3	(0.1157)	01/06/2025
300415.ZK	01/03/2025	SDB3260961787	2,700.00	2.8018	7,783.42	7,564.95	0.0000	4.3300	50.0000	0.0000	(2.8085)	(0.3152)	0.0000	3	(3.1237)	01/06/2025
300415.ZK	01/03/2025	SDB3260961787	1,600.00	2.8018	4,612.40	4,482.93	0.0000	4.3300	50.0000	0.0000	(1.6643)	(0.1868)	0.0000	3	(1.8511)	01/06/2025
300415.ZK	01/03/2025	SDB3260961787	900.00	2.8018	2,594.47	2,521.65	0.0000	4.3300	50.0000	0.0000	(0.9362)	(0.1051)	0.0000	3	(1.0412)	01/06/2025
300415.ZK	01/03/2025	SDB3260961787	1,100.00	2.8018	3,171.02	3,082.02	0.0000	4.3300	50.0000	0.0000	(1.1442)	(0.1284)	0.0000	3	(1.2726)	01/06/2025
300415.ZK	01/03/2025	SDB3260961787	11,100.00	2.8018	31,998.50	31,100.35	0.0000	4.3300	50.0000	0.0000	(11.5461)	(1.2958)	0.0000	3	(12.8420)	01/06/2025
300415.ZK	01/03/2025	SDB3260961787	1,400.00	2.8018	4,035.85	3,922.57	0.0000	4.3300	50.0000	0.0000	(1.4563)	(0.1634)	0.0000	3	(1.6197)	01/06/2025
300415.ZK	01/03/2025	SDB3260961787	200.00	2.8018	576.55	560.37	0.0000	4.3300	50.0000	0.0000	(0.2080)	(0.0233)	0.0000	3	(0.2314)	01/06/2025
300415.ZK	01/03/2025	SDB3260961787	200.00	2.8018	576.55	560.37	0.0000	4.3300	50.0000	0.0000	(0.2080)	(0.0233)	0.0000	3	(0.2314)	01/06/2025
300415.ZK	01/03/2025	SDB3260961787	100.00	2.8018	288.27	280.18	0.0000	4.3300	50.0000	0.0000	(0.1040)	(0.0117)	0.0000	3	(0.1157)	01/06/2025
300415.ZK	01/03/2025	SDB3260961787	800.00	2.8018	2,306.20	2,241.47	0.0000	4.3300	50.0000	0.0000	(0.8322)	(0.0934)	0.0000	3	(0.9255)	01/06/2025
300415.ZK	01/03/2025	SDB3260961787	500.00	2.8018	1,441.37	1,400.92	0.0000	4.3300	50.0000	0.0000	(0.5201)	(0.0584)	0.0000	3	(0.5785)	01/06/2025
300415.ZK	01/03/2025	SDB3260961787	6,100.00	2.8018	17,584.76	17,091.18	0.0000	4.3300	50.0000	0.0000	(6.3452)	(0.7121)	0.0000	3	(7.0573)	01/06/2025
300415.ZK	01/03/2025	SDB3260961787	1,100.00	2.8018	3,171.02	3,082.02	0.0000	4.3300	50.0000	0.0000	(1.1442)	(0.1284)	0.0000	3	(1.2726)	01/06/2025
300415.ZK	01/03/2025	SDB3260961787	400.00	2.8018	1,153.10	1,120.73	0.0000	4.3300	50.0000	0.0000	(0.4161)	(0.0467)	0.0000	3	(0.4628)	01/06/2025
300415.ZK	01/03/2025	SDB3260961787	300.00	2.8018	864.82	840.55	0.0000	4.3300	50.0000	0.0000	(0.3121)	(0.0350)	0.0000	3	(0.3471)	01/06/2025
300415.ZK	01/03/2025	SDB3260961787	700.00	2.8018	2,017.92	1,961.28	0.0000	4.3300	50.0000	0.0000	(0.7281)	(0.0817)	0.0000	3	(0.8099)	01/06/2025
300415.ZK	01/03/2025	SDB3260961787	100.00	2.8018	288.27	280.18	0.0000	4.3300	50.0000	0.0000	(0.1040)	(0.0117)	0.0000	3	(0.1157)	01/06/2025
300415.ZK	01/03/2025	SDB3260961787	500.00	2.8018	1,441.37	1,400.92	0.0000	4.3300	50.0000	0.0000	(0.5201)	(0.0584)	0.0000	3	(0.5785)	01/06/2025
300415.ZK	01/03/2025	SDB3260961787	300.00	2.8018	864.82	840.55	0.0000	4.3300	50.0000	0.0000	(0.3121)	(0.0350)	0.0000	3	(0.3471)	01/06/2025
300415.ZK	01/03/2025	SDB3260961787	300.00	2.8018	864.82	840.55	0.0000	4.3300	50.0000	0.0000	(0.3121)	(0.0350)	0.0000	3	(0.3471)	01/06/2025
300415.ZK	01/03/2025	SDB3260961787	1,600.00	2.8018	4,612.40	4,482.93	0.0000	4.3300	50.0000	0.0000	(1.6643)	(0.1868)	0.0000	3	(1.8511)	01/06/2025
300415.ZK	01/03/2025	SDB3260961787	800.00	2.8018	2,306.20	2,241.47	0.0000	4.3300	50.0000	0.0000	(0.8322)	(0.0934)	0.0000	3	(0.9255)	01/06/2025
300415.ZK	01/03/2025	SDB3260961787	200.00	2.8018	576.55	560.37	0.0000	4.3300	50.0000	0.0000	(0.2080)	(0.0233)	0.0000	3	(0.2314)	01/06/2025
300415.ZK	01/03/2025	SDB3260961787	100.00	2.8018	288.27	280.18	0.0000	4.3300	50.0000	0.0000	(0.1040)	(0.0117)	0.0000	3	(0.1157)	01/06/2025
300415.ZK	01/03/2025	SDB3260961787	2,300.00	2.8018	6,630.32	6,444.22	0.0000	4.3300	50.0000	0.0000	(2.3924)	(0.2685)	0.0000	3	(2.6609)	01/06/2025
300415.ZK	01/03/2025	SDB3260961787	100.00	2.8018	288.27	280.18	0.0000	4.3300	50.0000	0.0000	(0.1040)	(0.0117)	0.0000	3	(0.1157)	01/06/2025
300415.ZK	01/03/2025	SDB3260961787	6,600.00	2.8018	19,026.14	18,492.10	0.0000	4.3300	50.0000	0.0000	(6.8653)	(0.7705)	0.0000	3	(7.6358)	01/06/2025
300415.ZK	01/03/2025	SDB3260961787	2,000.00	2.8018	5,765.50	5,603.67	0.0000	4.3300	50.0000	0.0000	(2.0804)	(0.2335)	0.0000	3	(2.3139)	01/06/2025
300415.ZK	01/03/2025	SDB3260961787	5,900.00	2.8018	17,008.21	16,530.81	0.0000	4.3300	50.0000	0.0000	(6.1371)	(0.6888)	0.0000	3	(6.8259)	01/06/2025
300415.ZK	01/03/2025	SDB3260961787	200.00	2.8018	576.55	560.37	0.0000	4.3300	50.0000	0.0000	(0.2080)	(0.0233)	0.0000	3	(0.2314)	01/06/2025
300415.ZK	01/03/2025	SDB3260961787	200.00	2.8018	576.55	560.37	0.0000	4.3300	50.0000	0.0000	(0.2080)	(0.0233)	0.0000	3	(0.2314)	01/06/2025
300415.ZK	01/03/2025	SDB3260961787	200.00	2.8018	576.55	560.37	0.0000	4.3300	50.0000	0.0000	(0.2080)	(0.0233)	0.0000	3	(0.2314)	01/06/2025
300415.ZK	01/03/2025	SDB3260961787	4,600.00	2.8018	13,260.64	12,888.43	0.0000	4.3300	50.0000	0.0000	(4.7849)	(0.5370)	0.0000	3	(5.3219)	01/06/2025
300415.ZK	01/03/2025	SDB3260961787	900.00	2.8018	2,594.47	2,521.65	0.0000	4.3300	50.0000	0.0000	(0.9362)	(0.1051)	0.0000	3	(1.0412)	01/06/2025
300415.ZK	01/02/2025	SDB3260961787	700.00	2.8151	2,017.92	1,970.58	0.0000	4.3300	50.0000	0.0000	(0.2427)	(0.0274)	0.0000	1	(0.2701)	01/06/2025
300415.ZK	01/02/2025	SDB3260961787	900.00	2.8151	2,594.47	2,533.60	0.0000	4.3300	50.0000	0.0000	(0.3121)	(0.0352)	0.0000	1	(0.3472)	01/06/2025
300415.ZK	01/02/2025	SDB3260961787	2,000.00	2.8151	5,765.50	5,630.22	0.0000	4.3300	50.0000	0.0000	(0.6935)	(0.0782)	0.0000	1	(0.7717)	01/06/2025
300415.ZK	01/02/2025	SDB3260961787	12,600.00	2.8151	36,322.62	35,470.36	0.0000	4.3300	50.0000	0.0000	(4.3688)	(0.4926)	0.0000	1	(4.8614)	01/06/2025
300415.ZK	01/02/2025	SDB3260961787	2,800.00	2.8151	8,071.69	7,882.30	0.0000	4.3300	50.0000	0.0000	(0.9708)	(0.1095)	0.0000	1	(1.0803)	01/06/2025
300415.ZK	01/02/2025	SDB3260961787	100.00	2.8151	288.27	281.51	0.0000	4.3300	50.0000	0.0000	(0.0347)	(0.0039)	0.0000	1	(0.0386)	01/06/2025
300415.ZK	01/02/2025	SDB3260961787	2,700.00	2.8151	7,783.42	7,600.79	0.0000	4.3300	50.0000	0.0000	(0.9362)	(0.1056)	0.0000	1	(1.0417)	01/06/2025
300415.ZK	01/02/2025	SDB3260961787	1,600.00	2.8151	4,612.40	4,504.17	0.0000	4.3300	50.0000	0.0000	(0.5548)	(0.0626)	0.0000	1	(0.6173)	01/06/2025
300415.ZK	01/02/2025	SDB3260961787	900.00	2.8151	2,594.47	2,533.60	0.0000	4.3300	50.0000	0.0000	(0.3121)	(0.0352)	0.0000	1	(0.3472)	01/06/2025
300415.ZK	01/02/2025	SDB3260961787	1,100.00	2.8151	3,171.02	3,096.62	0.0000	4.3300	50.0000	0.0000	(0.3814)	(0.0430)	0.0000	1	(0.4244)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
YIZUMI HOLDINGS CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
300415.ZK	01/02/2025	SDB3260961787	11,100.00	2.8151	31,998.50	31,247.70	0.0000	4.3300	50.0000	0.0000	(3.8487)	(0.4340)	0.0000	1	(4.2827)	01/06/2025
300415.ZK	01/02/2025	SDB3260961787	1,400.00	2.8151	4,035.85	3,941.15	0.0000	4.3300	50.0000	0.0000	(0.4854)	(0.0547)	0.0000	1	(0.5402)	01/06/2025
300415.ZK	01/02/2025	SDB3260961787	200.00	2.8151	576.55	563.02	0.0000	4.3300	50.0000	0.0000	(0.0693)	(0.0078)	0.0000	1	(0.0772)	01/06/2025
300415.ZK	01/02/2025	SDB3260961787	200.00	2.8151	576.55	563.02	0.0000	4.3300	50.0000	0.0000	(0.0693)	(0.0078)	0.0000	1	(0.0772)	01/06/2025
300415.ZK	01/02/2025	SDB3260961787	100.00	2.8151	288.27	281.51	0.0000	4.3300	50.0000	0.0000	(0.0347)	(0.0039)	0.0000	1	(0.0386)	01/06/2025
300415.ZK	01/02/2025	SDB3260961787	800.00	2.8151	2,306.20	2,252.09	0.0000	4.3300	50.0000	0.0000	(0.2774)	(0.0313)	0.0000	1	(0.3087)	01/06/2025
300415.ZK	01/02/2025	SDB3260961787	500.00	2.8151	1,441.37	1,407.55	0.0000	4.3300	50.0000	0.0000	(0.1734)	(0.0195)	0.0000	1	(0.1929)	01/06/2025
300415.ZK	01/02/2025	SDB3260961787	6,100.00	2.8151	17,584.76	17,172.16	0.0000	4.3300	50.0000	0.0000	(2.1151)	(0.2385)	0.0000	1	(2.3536)	01/06/2025
300415.ZK	01/02/2025	SDB3260961787	1,100.00	2.8151	3,171.02	3,096.62	0.0000	4.3300	50.0000	0.0000	(0.3814)	(0.0430)	0.0000	1	(0.4244)	01/06/2025
300415.ZK	01/02/2025	SDB3260961787	400.00	2.8151	1,153.10	1,126.04	0.0000	4.3300	50.0000	0.0000	(0.1387)	(0.0156)	0.0000	1	(0.1543)	01/06/2025
300415.ZK	01/02/2025	SDB3260961787	300.00	2.8151	864.82	844.53	0.0000	4.3300	50.0000	0.0000	(0.0104)	(0.0117)	0.0000	1	(0.1157)	01/06/2025
300415.ZK	01/02/2025	SDB3260961787	700.00	2.8151	2,017.92	1,970.58	0.0000	4.3300	50.0000	0.0000	(0.2427)	(0.0274)	0.0000	1	(0.2701)	01/06/2025
300415.ZK	01/02/2025	SDB3260961787	100.00	2.8151	288.27	281.51	0.0000	4.3300	50.0000	0.0000	(0.0347)	(0.0039)	0.0000	1	(0.0386)	01/06/2025
300415.ZK	01/02/2025	SDB3260961787	500.00	2.8151	1,441.37	1,407.55	0.0000	4.3300	50.0000	0.0000	(0.1734)	(0.0195)	0.0000	1	(0.1929)	01/06/2025
300415.ZK	01/02/2025	SDB3260961787	300.00	2.8151	864.82	844.53	0.0000	4.3300	50.0000	0.0000	(0.1040)	(0.0117)	0.0000	1	(0.1157)	01/06/2025
300415.ZK	01/02/2025	SDB3260961787	300.00	2.8151	864.82	844.53	0.0000	4.3300	50.0000	0.0000	(0.1040)	(0.0117)	0.0000	1	(0.1157)	01/06/2025
300415.ZK	01/02/2025	SDB3260961787	1,600.00	2.8151	4,612.40	4,504.17	0.0000	4.3300	50.0000	0.0000	(0.5548)	(0.0626)	0.0000	1	(0.6173)	01/06/2025
300415.ZK	01/02/2025	SDB3260961787	800.00	2.8151	2,306.20	2,252.09	0.0000	4.3300	50.0000	0.0000	(0.2774)	(0.0313)	0.0000	1	(0.3087)	01/06/2025
300415.ZK	01/02/2025	SDB3260961787	200.00	2.8151	576.55	563.02	0.0000	4.3300	50.0000	0.0000	(0.0693)	(0.0078)	0.0000	1	(0.0772)	01/06/2025
300415.ZK	01/02/2025	SDB3260961787	100.00	2.8151	288.27	281.51	0.0000	4.3300	50.0000	0.0000	(0.0347)	(0.0039)	0.0000	1	(0.0386)	01/06/2025
300415.ZK	01/02/2025	SDB3260961787	2,300.00	2.8151	6,630.32	6,474.75	0.0000	4.3300	50.0000	0.0000	(0.7975)	(0.0899)	0.0000	1	(0.8874)	01/06/2025
300415.ZK	01/02/2025	SDB3260961787	100.00	2.8151	288.27	281.51	0.0000	4.3300	50.0000	0.0000	(0.0347)	(0.0039)	0.0000	1	(0.0386)	01/06/2025
300415.ZK	01/02/2025	SDB3260961787	6,600.00	2.8151	19,026.14	18,579.71	0.0000	4.3300	50.0000	0.0000	(2.2884)	(0.2581)	0.0000	1	(2.5465)	01/06/2025
300415.ZK	01/02/2025	SDB3260961787	2,000.00	2.8151	5,765.50	5,630.22	0.0000	4.3300	50.0000	0.0000	(0.6935)	(0.0782)	0.0000	1	(0.7717)	01/06/2025
300415.ZK	01/02/2025	SDB3260961787	5,900.00	2.8151	17,008.21	16,609.14	0.0000	4.3300	50.0000	0.0000	(2.0457)	(0.2307)	0.0000	1	(2.2764)	01/06/2025
300415.ZK	01/02/2025	SDB3260961787	200.00	2.8151	576.55	563.02	0.0000	4.3300	50.0000	0.0000	(0.0693)	(0.0078)	0.0000	1	(0.0772)	01/06/2025
300415.ZK	01/02/2025	SDB3260961787	200.00	2.8151	576.55	563.02	0.0000	4.3300	50.0000	0.0000	(0.0693)	(0.0078)	0.0000	1	(0.0772)	01/06/2025
300415.ZK	01/02/2025	SDB3260961787	200.00	2.8151	576.55	563.02	0.0000	4.3300	50.0000	0.0000	(0.0693)	(0.0078)	0.0000	1	(0.0772)	01/06/2025
300415.ZK	01/02/2025	SDB3260961787	4,600.00	2.8151	13,260.64	12,949.50	0.0000	4.3300	50.0000	0.0000	(1.5950)	(0.1799)	0.0000	1	(1.7748)	01/06/2025
300415.ZK	01/02/2025	SDB3260961787	900.00	2.8151	2,594.47	2,533.60	0.0000	4.3300	50.0000	0.0000	(0.3121)	(0.0352)	0.0000	1	(0.3472)	01/06/2025
300415.ZK	12/31/2024	SDB3260961787	700.00	2.8409	2,017.92	1,988.62	0.0000	4.3300	50.0000	0.0000	(0.4854)	(0.0552)	0.0000	2	(0.5407)	01/06/2025
300415.ZK	12/31/2024	SDB3260961787	900.00	2.8409	2,594.47	2,556.80	0.0000	4.3300	50.0000	0.0000	(0.6241)	(0.0710)	0.0000	2	(0.6951)	01/06/2025
300415.ZK	12/31/2024	SDB3260961787	2,000.00	2.8409	5,765.50	5,681.78	0.0000	4.3300	50.0000	0.0000	(1.3869)	(0.1578)	0.0000	2	(1.5447)	01/06/2025
300415.ZK	12/31/2024	SDB3260961787	12,600.00	2.8409	36,322.62	35,795.21	0.0000	4.3300	50.0000	0.0000	(8.7376)	(0.9943)	0.0000	2	(9.7319)	01/06/2025
300415.ZK	12/31/2024	SDB3260961787	2,800.00	2.8409	8,071.69	7,954.49	0.0000	4.3300	50.0000	0.0000	(1.9417)	(0.2210)	0.0000	2	(2.1626)	01/06/2025
300415.ZK	12/31/2024	SDB3260961787	100.00	2.8409	288.27	284.09	0.0000	4.3300	50.0000	0.0000	(0.0693)	(0.0079)	0.0000	2	(0.0772)	01/06/2025
300415.ZK	12/31/2024	SDB3260961787	2,700.00	2.8409	7,783.42	7,670.40	0.0000	4.3300	50.0000	0.0000	(1.8723)	(0.2131)	0.0000	2	(2.0854)	01/06/2025
300415.ZK	12/31/2024	SDB3260961787	1,600.00	2.8409	4,612.40	4,545.42	0.0000	4.3300	50.0000	0.0000	(1.1095)	(0.1263)	0.0000	2	(1.2358)	01/06/2025
300415.ZK	12/31/2024	SDB3260961787	900.00	2.8409	2,594.47	2,556.80	0.0000	4.3300	50.0000	0.0000	(0.6241)	(0.0710)	0.0000	2	(0.6951)	01/06/2025
300415.ZK	12/31/2024	SDB3260961787	1,100.00	2.8409	3,171.02	3,124.98	0.0000	4.3300	50.0000	0.0000	(0.7628)	(0.0868)	0.0000	2	(0.8496)	01/06/2025
300415.ZK	12/31/2024	SDB3260961787	11,100.00	2.8409	31,998.50	31,533.88	0.0000	4.3300	50.0000	0.0000	(7.6974)	(0.8759)	0.0000	2	(8.5734)	01/06/2025
300415.ZK	12/31/2024	SDB3260961787	1,400.00	2.8409	4,035.85	3,977.25	0.0000	4.3300	50.0000	0.0000	(0.9708)	(0.1105)	0.0000	2	(1.0813)	01/06/2025
300415.ZK	12/31/2024	SDB3260961787	200.00	2.8409	576.55	568.18	0.0000	4.3300	50.0000	0.0000	(0.1387)	(0.0158)	0.0000	2	(0.1545)	01/06/2025
300415.ZK	12/31/2024	SDB3260961787	200.00	2.8409	576.55	568.18	0.0000	4.3300	50.0000	0.0000	(0.1387)	(0.0158)	0.0000	2	(0.1545)	01/06/2025
300415.ZK	12/31/2024	SDB3260961787	100.00	2.8409	288.27	284.09	0.0000	4.3300	50.0000	0.0000	(0.0693)	(0.0079)	0.0000	2	(0.0772)	01/06/2025
300415.ZK	12/31/2024	SDB3260961787	800.00	2.8409	2,306.20	2,272.71	0.0000	4.3300	50.0000	0.0000	(0.5548)	(0.0631)	0.0000	2	(0.6179)	01/06/2025
300415.ZK	12/31/2024	SDB3260961787	500.00	2.8409	1,441.37	1,420.44	0.0000	4.3300	50.0000	0.0000	(0.3467)	(0.0395)	0.0000	2	(0.3862)	01/06/2025
300415.ZK	12/31/2024	SDB3260961787	6,100.00	2.8409	17,584.76	17,329.43	0.0000	4.3300	50.0000	0.0000	(4.2301)	(0.4814)	0.0000	2	(4.7115)	01/06/2025
300415.ZK	12/31/2024	SDB3260961787	1,100.00	2.8409	3,171.02	3,124.98	0.0000	4.3300	50.0000	0.0000	(0.7628)	(0.0868)	0.0000	2	(0.8496)	01/06/2025
300415.ZK	12/31/2024	SDB3260961787	400.00	2.8409	1,153.10	1,136.36	0.0000	4.3300	50.0000	0.0000	(0.2774)	(0.0316)	0.0000	2	(0.3089)	01/06/2025

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
YIZUMI HOLDINGS CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
300415.ZK	12/31/2024	SDB3260961787	300.00	2.8409	864.82	852.27	0.0000	4.3300	50.0000	0.0000	(0.2080)	(0.0237)	0.0000	2	(0.2317)	01/06/2025
300415.ZK	12/31/2024	SDB3260961787	700.00	2.8409	2,017.92	1,988.62	0.0000	4.3300	50.0000	0.0000	(0.4854)	(0.0552)	0.0000	2	(0.5407)	01/06/2025
300415.ZK	12/31/2024	SDB3260961787	100.00	2.8409	288.27	284.09	0.0000	4.3300	50.0000	0.0000	(0.0693)	(0.0079)	0.0000	2	(0.0772)	01/06/2025
300415.ZK	12/31/2024	SDB3260961787	500.00	2.8409	1,441.37	1,420.44	0.0000	4.3300	50.0000	0.0000	(0.3467)	(0.0395)	0.0000	2	(0.3862)	01/06/2025
300415.ZK	12/31/2024	SDB3260961787	300.00	2.8409	864.82	852.27	0.0000	4.3300	50.0000	0.0000	(0.2080)	(0.0237)	0.0000	2	(0.2317)	01/06/2025
300415.ZK	12/31/2024	SDB3260961787	300.00	2.8409	864.82	852.27	0.0000	4.3300	50.0000	0.0000	(0.2080)	(0.0237)	0.0000	2	(0.2317)	01/06/2025
300415.ZK	12/31/2024	SDB3260961787	1,600.00	2.8409	4,612.40	4,545.42	0.0000	4.3300	50.0000	0.0000	(1.1095)	(0.1263)	0.0000	2	(1.2358)	01/06/2025
300415.ZK	12/31/2024	SDB3260961787	800.00	2.8409	2,306.20	2,272.71	0.0000	4.3300	50.0000	0.0000	(0.5548)	(0.0631)	0.0000	2	(0.6179)	01/06/2025
300415.ZK	12/31/2024	SDB3260961787	200.00	2.8409	576.55	568.18	0.0000	4.3300	50.0000	0.0000	(0.1387)	(0.0158)	0.0000	2	(0.1545)	01/06/2025
300415.ZK	12/31/2024	SDB3260961787	100.00	2.8409	288.27	284.09	0.0000	4.3300	50.0000	0.0000	(0.0693)	(0.0079)	0.0000	2	(0.0772)	01/06/2025
300415.ZK	12/31/2024	SDB3260961787	2,300.00	2.8409	6,630.32	6,534.05	0.0000	4.3300	50.0000	0.0000	(1.5950)	(0.1815)	0.0000	2	(1.7765)	01/06/2025
300415.ZK	12/31/2024	SDB3260961787	100.00	2.8409	288.27	284.09	0.0000	4.3300	50.0000	0.0000	(0.0693)	(0.0079)	0.0000	2	(0.0772)	01/06/2025
300415.ZK	12/31/2024	SDB3260961787	6,600.00	2.8409	19,026.14	18,749.87	0.0000	4.3300	50.0000	0.0000	(4.5768)	(0.5208)	0.0000	2	(5.0977)	01/06/2025
300415.ZK	12/31/2024	SDB3260961787	2,000.00	2.8409	5,765.50	5,681.78	0.0000	4.3300	50.0000	0.0000	(1.3869)	(0.1578)	0.0000	2	(1.5447)	01/06/2025
300415.ZK	12/31/2024	SDB3260961787	5,900.00	2.8409	17,008.21	16,761.25	0.0000	4.3300	50.0000	0.0000	(4.0914)	(0.4656)	0.0000	2	(4.5570)	01/06/2025
300415.ZK	12/31/2024	SDB3260961787	200.00	2.8409	576.55	568.18	0.0000	4.3300	50.0000	0.0000	(0.1387)	(0.0158)	0.0000	2	(0.1545)	01/06/2025
300415.ZK	12/31/2024	SDB3260961787	200.00	2.8409	576.55	568.18	0.0000	4.3300	50.0000	0.0000	(0.1387)	(0.0158)	0.0000	2	(0.1545)	01/06/2025
300415.ZK	12/31/2024	SDB3260961787	200.00	2.8409	576.55	568.18	0.0000	4.3300	50.0000	0.0000	(0.1387)	(0.0158)	0.0000	2	(0.1545)	01/06/2025
300415.ZK	12/31/2024	SDB3260961787	4,600.00	2.8409	13,260.64	13,068.09	0.0000	4.3300	50.0000	0.0000	(3.1899)	(0.3630)	0.0000	2	(3.5529)	01/06/2025
300415.ZK	12/31/2024	SDB3260961787	900.00	2.8409	2,594.47	2,556.80	0.0000	4.3300	50.0000	0.0000	(0.6241)	(0.0710)	0.0000	2	(0.6951)	01/06/2025
300415.ZK	12/30/2024	SDB3260961787	700.00	2.8021	2,017.92	1,961.44	0.0000	4.3300	50.0000	0.0000	(0.2427)	(0.0272)	0.0000	1	(0.2700)	01/06/2025
300415.ZK	12/30/2024	SDB3260961787	900.00	2.8021	2,594.47	2,521.85	0.0000	4.3300	50.0000	0.0000	(0.3121)	(0.0350)	0.0000	1	(0.3471)	01/06/2025
300415.ZK	12/30/2024	SDB3260961787	2,000.00	2.8021	5,765.50	5,604.11	0.0000	4.3300	50.0000	0.0000	(0.6935)	(0.0778)	0.0000	1	(0.7713)	01/06/2025
300415.ZK	12/30/2024	SDB3260961787	12,600.00	2.8021	36,322.62	35,305.91	0.0000	4.3300	50.0000	0.0000	(4.3688)	(0.4904)	0.0000	1	(4.8592)	01/06/2025
300415.ZK	12/30/2024	SDB3260961787	2,800.00	2.8021	8,071.69	7,845.76	0.0000	4.3300	50.0000	0.0000	(0.9708)	(0.1090)	0.0000	1	(1.0798)	01/06/2025
300415.ZK	12/30/2024	SDB3260961787	100.00	2.8021	288.27	280.21	0.0000	4.3300	50.0000	0.0000	(0.0347)	(0.0039)	0.0000	1	(0.0386)	01/06/2025
300415.ZK	12/30/2024	SDB3260961787	2,700.00	2.8021	7,783.42	7,565.55	0.0000	4.3300	50.0000	0.0000	(0.9362)	(0.1051)	0.0000	1	(1.0412)	01/06/2025
300415.ZK	12/30/2024	SDB3260961787	1,600.00	2.8021	4,612.40	4,483.29	0.0000	4.3300	50.0000	0.0000	(0.5548)	(0.0623)	0.0000	1	(0.6170)	01/06/2025
300415.ZK	12/30/2024	SDB3260961787	900.00	2.8021	2,594.47	2,521.85	0.0000	4.3300	50.0000	0.0000	(0.3121)	(0.0350)	0.0000	1	(0.3471)	01/06/2025
300415.ZK	12/30/2024	SDB3260961787	1,100.00	2.8021	3,171.02	3,082.26	0.0000	4.3300	50.0000	0.0000	(0.3814)	(0.0428)	0.0000	1	(0.4242)	01/06/2025
300415.ZK	12/30/2024	SDB3260961787	11,100.00	2.8021	31,998.50	31,102.82	0.0000	4.3300	50.0000	0.0000	(3.8487)	(0.4320)	0.0000	1	(4.2807)	01/06/2025
300415.ZK	12/30/2024	SDB3260961787	1,400.00	2.8021	4,035.85	3,922.88	0.0000	4.3300	50.0000	0.0000	(0.4854)	(0.0545)	0.0000	1	(0.5399)	01/06/2025
300415.ZK	12/30/2024	SDB3260961787	200.00	2.8021	576.55	560.41	0.0000	4.3300	50.0000	0.0000	(0.0693)	(0.0078)	0.0000	1	(0.0771)	01/06/2025
300415.ZK	12/30/2024	SDB3260961787	200.00	2.8021	576.55	560.41	0.0000	4.3300	50.0000	0.0000	(0.0693)	(0.0078)	0.0000	1	(0.0771)	01/06/2025
300415.ZK	12/30/2024	SDB3260961787	100.00	2.8021	288.27	280.21	0.0000	4.3300	50.0000	0.0000	(0.0347)	(0.0039)	0.0000	1	(0.0386)	01/06/2025
300415.ZK	12/30/2024	SDB3260961787	800.00	2.8021	2,306.20	2,241.64	0.0000	4.3300	50.0000	0.0000	(0.2774)	(0.0311)	0.0000	1	(0.3085)	01/06/2025
300415.ZK	12/30/2024	SDB3260961787	500.00	2.8021	1,441.37	1,401.03	0.0000	4.3300	50.0000	0.0000	(0.1734)	(0.0195)	0.0000	1	(0.1928)	01/06/2025
300415.ZK	12/30/2024	SDB3260961787	6,100.00	2.8021	17,584.76	17,092.54	0.0000	4.3300	50.0000	0.0000	(2.1151)	(0.2374)	0.0000	1	(2.3525)	01/06/2025
300415.ZK	12/30/2024	SDB3260961787	1,100.00	2.8021	3,171.02	3,082.26	0.0000	4.3300	50.0000	0.0000	(0.3814)	(0.0428)	0.0000	1	(0.4242)	01/06/2025
300415.ZK	12/30/2024	SDB3260961787	400.00	2.8021	1,153.10	1,120.82	0.0000	4.3300	50.0000	0.0000	(0.1387)	(0.0156)	0.0000	1	(0.1543)	01/06/2025
300415.ZK	12/30/2024	SDB3260961787	300.00	2.8021	864.82	840.62	0.0000	4.3300	50.0000	0.0000	(0.1040)	(0.0117)	0.0000	1	(0.1157)	01/06/2025
300415.ZK	12/30/2024	SDB3260961787	700.00	2.8021	2,017.92	1,961.44	0.0000	4.3300	50.0000	0.0000	(0.2427)	(0.0272)	0.0000	1	(0.2700)	01/06/2025
300415.ZK	12/30/2024	SDB3260961787	100.00	2.8021	288.27	280.21	0.0000	4.3300	50.0000	0.0000	(0.0347)	(0.0039)	0.0000	1	(0.0386)	01/06/2025
300415.ZK	12/30/2024	SDB3260961787	500.00	2.8021	1,441.37	1,401.03	0.0000	4.3300	50.0000	0.0000	(0.1734)	(0.0195)	0.0000	1	(0.1928)	01/06/2025
300415.ZK	12/30/2024	SDB3260961787	300.00	2.8021	864.82	840.62	0.0000	4.3300	50.0000	0.0000	(0.1040)	(0.0117)	0.0000	1	(0.1157)	01/06/2025
300415.ZK	12/30/2024	SDB3260961787	300.00	2.8021	864.82	840.62	0.0000	4.3300	50.0000	0.0000	(0.1040)	(0.0117)	0.0000	1	(0.1157)	01/06/2025
300415.ZK	12/30/2024	SDB3260961787	1,600.00	2.8021	4,612.40	4,483.29	0.0000	4.3300	50.0000	0.0000	(0.5548)	(0.0623)	0.0000	1	(0.6170)	01/06/2025
300415.ZK	12/30/2024	SDB3260961787	800.00	2.8021	2,306.20	2,241.64	0.0000	4.3300	50.0000	0.0000	(0.2774)	(0.0311)	0.0000	1	(0.3085)	01/06/2025
300415.ZK	12/30/2024	SDB3260961787	200.00	2.8021	576.55	560.41	0.0000	4.3300	50.0000	0.0000	(0.0693)	(0.0078)	0.0000	1	(0.0771)	01/06/2025
300415.ZK	12/30/2024	SDB3260961787	100.00	2.8021	288.27	280.21	0.0000	4.3300	50.0000	0.0000	(0.0347)	(0.0039)	0.0000	1	(0.0386)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
YIZUMI HOLDINGS CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
300415.ZK	12/30/2024	SDB3260961787	2,300.00	2.8021	6,630.32	6,444.73	0.0000	4.3300	50.0000	0.0000	(0.7975)	(0.0895)	0.0000	1	(0.8870)	01/06/2025
300415.ZK	12/30/2024	SDB3260961787	100.00	2.8021	288.27	280.21	0.0000	4.3300	50.0000	0.0000	(0.0347)	(0.0039)	0.0000	1	(0.0386)	01/06/2025
300415.ZK	12/30/2024	SDB3260961787	6,600.00	2.8021	19,026.14	18,493.57	0.0000	4.3300	50.0000	0.0000	(2.2884)	(0.2569)	0.0000	1	(2.5453)	01/06/2025
300415.ZK	12/30/2024	SDB3260961787	2,000.00	2.8021	5,765.50	5,604.11	0.0000	4.3300	50.0000	0.0000	(0.6935)	(0.0778)	0.0000	1	(0.7713)	01/06/2025
300415.ZK	12/30/2024	SDB3260961787	5,900.00	2.8021	17,008.21	16,532.13	0.0000	4.3300	50.0000	0.0000	(2.0457)	(0.2296)	0.0000	1	(2.2753)	01/06/2025
300415.ZK	12/30/2024	SDB3260961787	200.00	2.8021	576.55	560.41	0.0000	4.3300	50.0000	0.0000	(0.0693)	(0.0078)	0.0000	1	(0.0771)	01/06/2025
300415.ZK	12/30/2024	SDB3260961787	200.00	2.8021	576.55	560.41	0.0000	4.3300	50.0000	0.0000	(0.0693)	(0.0078)	0.0000	1	(0.0771)	01/06/2025
300415.ZK	12/30/2024	SDB3260961787	200.00	2.8021	576.55	560.41	0.0000	4.3300	50.0000	0.0000	(0.0693)	(0.0078)	0.0000	1	(0.0771)	01/06/2025
300415.ZK	12/30/2024	SDB3260961787	4,600.00	2.8021	13,260.64	12,889.46	0.0000	4.3300	50.0000	0.0000	(1.5950)	(0.1790)	0.0000	1	(1.7740)	01/06/2025
300415.ZK	12/30/2024	SDB3260961787	900.00	2.8021	2,594.47	2,521.85	0.0000	4.3300	50.0000	0.0000	(0.3121)	(0.0350)	0.0000	1	(0.3471)	01/06/2025
300415.ZK	12/27/2024	SDB3260961787	700.00	2.8462	2,017.92	1,992.34	0.0000	4.3300	50.0000	0.0000	(0.7281)	(0.0830)	0.0000	3	(0.8111)	01/06/2025
300415.ZK	12/27/2024	SDB3260961787	900.00	2.8462	2,594.47	2,561.58	0.0000	4.3300	50.0000	0.0000	(0.9362)	(0.1067)	0.0000	3	(1.0429)	01/06/2025
300415.ZK	12/27/2024	SDB3260961787	2,000.00	2.8462	5,765.50	5,692.39	0.0000	4.3300	50.0000	0.0000	(2.0804)	(0.2372)	0.0000	3	(2.3176)	01/06/2025
300415.ZK	12/27/2024	SDB3260961787	12,600.00	2.8462	36,322.62	35,862.07	0.0000	4.3300	50.0000	0.0000	(13.1064)	(1.4943)	0.0000	3	(14.6007)	01/06/2025
300415.ZK	12/27/2024	SDB3260961787	2,800.00	2.8462	8,071.69	7,969.35	0.0000	4.3300	50.0000	0.0000	(2.9125)	(0.3321)	0.0000	3	(3.2446)	01/06/2025
300415.ZK	12/27/2024	SDB3260961787	100.00	2.8462	288.27	284.62	0.0000	4.3300	50.0000	0.0000	(0.1190)	(0.0119)	0.0000	3	(0.1159)	01/06/2025
300415.ZK	12/27/2024	SDB3260961787	2,700.00	2.8462	7,783.42	7,684.73	0.0000	4.3300	50.0000	0.0000	(2.8085)	(0.3202)	0.0000	3	(3.1287)	01/06/2025
300415.ZK	12/27/2024	SDB3260961787	1,600.00	2.8462	4,612.40	4,553.91	0.0000	4.3300	50.0000	0.0000	(1.6643)	(0.1897)	0.0000	3	(1.8541)	01/06/2025
300415.ZK	12/27/2024	SDB3260961787	900.00	2.8462	2,594.47	2,561.58	0.0000	4.3300	50.0000	0.0000	(0.9362)	(0.1067)	0.0000	3	(1.0429)	01/06/2025
300415.ZK	12/27/2024	SDB3260961787	1,100.00	2.8462	3,171.02	3,130.82	0.0000	4.3300	50.0000	0.0000	(1.1442)	(0.1305)	0.0000	3	(1.2747)	01/06/2025
300415.ZK	12/27/2024	SDB3260961787	11,100.00	2.8462	31,998.50	31,592.78	0.0000	4.3300	50.0000	0.0000	(11.5461)	(1.3164)	0.0000	3	(12.8625)	01/06/2025
300415.ZK	12/27/2024	SDB3260961787	1,400.00	2.8462	4,035.85	3,984.67	0.0000	4.3300	50.0000	0.0000	(1.4563)	(0.1660)	0.0000	3	(1.6223)	01/06/2025
300415.ZK	12/27/2024	SDB3260961787	200.00	2.8462	576.55	569.24	0.0000	4.3300	50.0000	0.0000	(0.2080)	(0.0237)	0.0000	3	(0.2318)	01/06/2025
300415.ZK	12/27/2024	SDB3260961787	200.00	2.8462	576.55	569.24	0.0000	4.3300	50.0000	0.0000	(0.2080)	(0.0237)	0.0000	3	(0.2318)	01/06/2025
300415.ZK	12/27/2024	SDB3260961787	100.00	2.8462	288.27	284.62	0.0000	4.3300	50.0000	0.0000	(0.1040)	(0.0119)	0.0000	3	(0.1159)	01/06/2025
300415.ZK	12/27/2024	SDB3260961787	800.00	2.8462	2,306.20	2,276.96	0.0000	4.3300	50.0000	0.0000	(0.8322)	(0.0949)	0.0000	3	(0.9270)	01/06/2025
300415.ZK	12/27/2024	SDB3260961787	500.00	2.8462	1,441.37	1,423.10	0.0000	4.3300	50.0000	0.0000	(0.5201)	(0.0593)	0.0000	3	(0.5794)	01/06/2025
300415.ZK	12/27/2024	SDB3260961787	6,100.00	2.8462	17,584.76	17,361.80	0.0000	4.3300	50.0000	0.0000	(6.3452)	(0.7234)	0.0000	3	(7.0686)	01/06/2025
300415.ZK	12/27/2024	SDB3260961787	1,100.00	2.8462	3,171.02	3,130.82	0.0000	4.3300	50.0000	0.0000	(1.1442)	(0.1305)	0.0000	3	(1.2747)	01/06/2025
300415.ZK	12/27/2024	SDB3260961787	400.00	2.8462	1,153.10	1,138.48	0.0000	4.3300	50.0000	0.0000	(0.4161)	(0.0474)	0.0000	3	(0.4635)	01/06/2025
300415.ZK	12/27/2024	SDB3260961787	300.00	2.8462	864.82	853.86	0.0000	4.3300	50.0000	0.0000	(0.3121)	(0.0356)	0.0000	3	(0.3476)	01/06/2025
300415.ZK	12/27/2024	SDB3260961787	700.00	2.8462	2,017.92	1,992.34	0.0000	4.3300	50.0000	0.0000	(0.7281)	(0.0830)	0.0000	3	(0.8111)	01/06/2025
300415.ZK	12/27/2024	SDB3260961787	100.00	2.8462	288.27	284.62	0.0000	4.3300	50.0000	0.0000	(0.1040)	(0.0119)	0.0000	3	(0.1159)	01/06/2025
300415.ZK	12/27/2024	SDB3260961787	500.00	2.8462	1,441.37	1,423.10	0.0000	4.3300	50.0000	0.0000	(0.5201)	(0.0593)	0.0000	3	(0.5794)	01/06/2025
300415.ZK	12/27/2024	SDB3260961787	300.00	2.8462	864.82	853.86	0.0000	4.3300	50.0000	0.0000	(0.3121)	(0.0356)	0.0000	3	(0.3476)	01/06/2025
300415.ZK	12/27/2024	SDB3260961787	300.00	2.8462	864.82	853.86	0.0000	4.3300	50.0000	0.0000	(0.3121)	(0.0356)	0.0000	3	(0.3476)	01/06/2025
300415.ZK	12/27/2024	SDB3260961787	1,600.00	2.8462	4,612.40	4,553.91	0.0000	4.3300	50.0000	0.0000	(1.6643)	(0.1897)	0.0000	3	(1.8541)	01/06/2025
300415.ZK	12/27/2024	SDB3260961787	800.00	2.8462	2,306.20	2,276.96	0.0000	4.3300	50.0000	0.0000	(0.8322)	(0.0949)	0.0000	3	(0.9270)	01/06/2025
300415.ZK	12/27/2024	SDB3260961787	200.00	2.8462	576.55	569.24	0.0000	4.3300	50.0000	0.0000	(0.2080)	(0.0237)	0.0000	3	(0.2318)	01/06/2025
300415.ZK	12/27/2024	SDB3260961787	100.00	2.8462	288.27	284.62	0.0000	4.3300	50.0000	0.0000	(0.1040)	(0.0119)	0.0000	3	(0.1159)	01/06/2025
300415.ZK	12/27/2024	SDB3260961787	2,300.00	2.8462	6,630.32	6,546.25	0.0000	4.3300	50.0000	0.0000	(2.3924)	(0.2728)	0.0000	3	(2.6652)	01/06/2025
300415.ZK	12/27/2024	SDB3260961787	100.00	2.8462	288.27	284.62	0.0000	4.3300	50.0000	0.0000	(0.1040)	(0.0119)	0.0000	3	(0.1159)	01/06/2025
300415.ZK	12/27/2024	SDB3260961787	6,600.00	2.8462	19,026.14	18,784.89	0.0000	4.3300	50.0000	0.0000	(6.8653)	(0.7827)	0.0000	3	(7.6480)	01/06/2025
300415.ZK	12/27/2024	SDB3260961787	2,000.00	2.8462	5,765.50	5,692.39	0.0000	4.3300	50.0000	0.0000	(2.0804)	(0.2372)	0.0000	3	(2.3176)	01/06/2025
300415.ZK	12/27/2024	SDB3260961787	5,900.00	2.8462	17,008.21	16,792.56	0.0000	4.3300	50.0000	0.0000	(6.1371)	(0.6997)	0.0000	3	(6.8368)	01/06/2025
300415.ZK	12/27/2024	SDB3260961787	200.00	2.8462	576.55	569.24	0.0000	4.3300	50.0000	0.0000	(0.2080)	(0.0237)	0.0000	3	(0.2318)	01/06/2025
300415.ZK	12/27/2024	SDB3260961787	200.00	2.8462	576.55	569.24	0.0000	4.3300	50.0000	0.0000	(0.2080)	(0.0237)	0.0000	3	(0.2318)	01/06/2025
300415.ZK	12/27/2024	SDB3260961787	200.00	2.8462	576.55	569.24	0.0000	4.3300	50.0000	0.0000	(0.2080)	(0.0237)	0.0000	3	(0.2318)	01/06/2025
300415.ZK	12/27/2024	SDB3260961787	4,600.00	2.8462	13,260.64	13,092.50	0.0000	4.3300	50.0000	0.0000	(4.7849)	(0.5455)	0.0000	3	(5.3304)	01/06/2025
300415.ZK	12/27/2024	SDB3260961787	900.00	2.8462	2,594.47	2,561.58	0.0000	4.3300	50.0000	0.0000	(0.9362)	(0.1067)	0.0000	3	(1.0429)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
YIZUMI HOLDINGS CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
300415.ZK	12/26/2024	SDB3260961787	700.00	2.8931	2,017.92	2,025.16	0.0000	4.3300	50.0000	0.0000	(0.2427)	(0.0281)	0.0000	1	(0.2708)	01/06/2025
300415.ZK	12/26/2024	SDB3260961787	900.00	2.8931	2,594.47	2,603.77	0.0000	4.3300	50.0000	0.0000	(0.3121)	(0.0362)	0.0000	1	(0.3482)	01/06/2025
300415.ZK	12/26/2024	SDB3260961787	2,000.00	2.8931	5,765.50	5,786.16	0.0000	4.3300	50.0000	0.0000	(0.6935)	(0.0804)	0.0000	1	(0.7738)	01/06/2025
300415.ZK	12/26/2024	SDB3260961787	12,600.00	2.8931	36,322.62	36,452.83	0.0000	4.3300	50.0000	0.0000	(4.3688)	(0.5063)	0.0000	1	(4.8751)	01/06/2025
300415.ZK	12/26/2024	SDB3260961787	2,800.00	2.8931	8,071.69	8,100.63	0.0000	4.3300	50.0000	0.0000	(0.9708)	(0.1125)	0.0000	1	(1.0834)	01/06/2025
300415.ZK	12/26/2024	SDB3260961787	100.00	2.8931	288.27	289.31	0.0000	4.3300	50.0000	0.0000	(0.0347)	(0.0040)	0.0000	1	(0.0387)	01/06/2025
300415.ZK	12/26/2024	SDB3260961787	2,700.00	2.8931	7,783.42	7,811.32	0.0000	4.3300	50.0000	0.0000	(0.9362)	(0.1085)	0.0000	1	(1.0447)	01/06/2025
300415.ZK	12/26/2024	SDB3260961787	1,600.00	2.8931	4,612.40	4,628.93	0.0000	4.3300	50.0000	0.0000	(0.5548)	(0.0643)	0.0000	1	(0.6191)	01/06/2025
300415.ZK	12/26/2024	SDB3260961787	900.00	2.8931	2,594.47	2,603.77	0.0000	4.3300	50.0000	0.0000	(0.3121)	(0.0362)	0.0000	1	(0.3482)	01/06/2025
300415.ZK	12/26/2024	SDB3260961787	1,100.00	2.8931	3,171.02	3,182.39	0.0000	4.3300	50.0000	0.0000	(0.3814)	(0.0442)	0.0000	1	(0.4256)	01/06/2025
300415.ZK	12/26/2024	SDB3260961787	11,100.00	2.8931	31,998.50	32,113.21	0.0000	4.3300	50.0000	0.0000	(3.8487)	(0.4460)	0.0000	1	(4.2947)	01/06/2025
300415.ZK	12/26/2024	SDB3260961787	1,400.00	2.8931	4,035.85	4,050.31	0.0000	4.3300	50.0000	0.0000	(0.4854)	(0.0563)	0.0000	1	(0.5417)	01/06/2025
300415.ZK	12/26/2024	SDB3260961787	200.00	2.8931	576.55	578.62	0.0000	4.3300	50.0000	0.0000	(0.0693)	(0.0080)	0.0000	1	(0.0774)	01/06/2025
300415.ZK	12/26/2024	SDB3260961787	200.00	2.8931	576.55	578.62	0.0000	4.3300	50.0000	0.0000	(0.0693)	(0.0080)	0.0000	1	(0.0774)	01/06/2025
300415.ZK	12/26/2024	SDB3260961787	100.00	2.8931	288.27	289.31	0.0000	4.3300	50.0000	0.0000	(0.0347)	(0.0040)	0.0000	1	(0.0387)	01/06/2025
300415.ZK	12/26/2024	SDB3260961787	800.00	2.8931	2,306.20	2,314.47	0.0000	4.3300	50.0000	0.0000	(0.2774)	(0.0321)	0.0000	1	(0.3095)	01/06/2025
300415.ZK	12/26/2024	SDB3260961787	500.00	2.8931	1,441.37	1,446.54	0.0000	4.3300	50.0000	0.0000	(0.1734)	(0.0201)	0.0000	1	(0.1935)	01/06/2025
300415.ZK	12/26/2024	SDB3260961787	6,100.00	2.8931	17,584.76	17,647.80	0.0000	4.3300	50.0000	0.0000	(2.1151)	(0.2451)	0.0000	1	(2.3602)	01/06/2025
300415.ZK	12/26/2024	SDB3260961787	1,100.00	2.8931	3,171.02	3,182.39	0.0000	4.3300	50.0000	0.0000	(0.3814)	(0.0442)	0.0000	1	(0.4256)	01/06/2025
300415.ZK	12/26/2024	SDB3260961787	400.00	2.8931	1,153.10	1,157.23	0.0000	4.3300	50.0000	0.0000	(0.1387)	(0.0161)	0.0000	1	(0.1548)	01/06/2025
300415.ZK	12/26/2024	SDB3260961787	300.00	2.8931	864.82	867.92	0.0000	4.3300	50.0000	0.0000	(0.1040)	(0.0121)	0.0000	1	(0.1161)	01/06/2025
300415.ZK	12/26/2024	SDB3260961787	700.00	2.8931	2,017.92	2,025.16	0.0000	4.3300	50.0000	0.0000	(0.2427)	(0.0281)	0.0000	1	(0.2708)	01/06/2025
300415.ZK	12/26/2024	SDB3260961787	100.00	2.8931	288.27	289.31	0.0000	4.3300	50.0000	0.0000	(0.0347)	(0.0040)	0.0000	1	(0.0387)	01/06/2025
300415.ZK	12/26/2024	SDB3260961787	500.00	2.8931	1,441.37	1,446.54	0.0000	4.3300	50.0000	0.0000	(0.1734)	(0.0201)	0.0000	1	(0.1935)	01/06/2025
300415.ZK	12/26/2024	SDB3260961787	300.00	2.8931	864.82	867.92	0.0000	4.3300	50.0000	0.0000	(0.1040)	(0.0121)	0.0000	1	(0.1161)	01/06/2025
300415.ZK	12/26/2024	SDB3260961787	300.00	2.8931	864.82	867.92	0.0000	4.3300	50.0000	0.0000	(0.1040)	(0.0121)	0.0000	1	(0.1161)	01/06/2025
300415.ZK	12/26/2024	SDB3260961787	1,600.00	2.8931	4,612.40	4,628.93	0.0000	4.3300	50.0000	0.0000	(0.5548)	(0.0643)	0.0000	1	(0.6191)	01/06/2025
300415.ZK	12/26/2024	SDB3260961787	800.00	2.8931	2,306.20	2,314.47	0.0000	4.3300	50.0000	0.0000	(0.2774)	(0.0321)	0.0000	1	(0.3095)	01/06/2025
300415.ZK	12/26/2024	SDB3260961787	200.00	2.8931	576.55	578.62	0.0000	4.3300	50.0000	0.0000	(0.0693)	(0.0080)	0.0000	1	(0.0774)	01/06/2025
300415.ZK	12/26/2024	SDB3260961787	100.00	2.8931	288.27	289.31	0.0000	4.3300	50.0000	0.0000	(0.0347)	(0.0040)	0.0000	1	(0.0387)	01/06/2025
300415.ZK	12/26/2024	SDB3260961787	2,300.00	2.8931	6,630.32	6,654.09	0.0000	4.3300	50.0000	0.0000	(0.7975)	(0.0924)	0.0000	1	(0.8899)	01/06/2025
300415.ZK	12/26/2024	SDB3260961787	100.00	2.8931	288.27	289.31	0.0000	4.3300	50.0000	0.0000	(0.0347)	(0.0040)	0.0000	1	(0.0387)	01/06/2025
300415.ZK	12/26/2024	SDB3260961787	6,600.00	2.8931	19,026.14	19,094.34	0.0000	4.3300	50.0000	0.0000	(2.2884)	(0.2652)	0.0000	1	(2.5536)	01/06/2025
300415.ZK	12/26/2024	SDB3260961787	2,000.00	2.8931	5,765.50	5,786.16	0.0000	4.3300	50.0000	0.0000	(0.6935)	(0.0804)	0.0000	1	(0.7738)	01/06/2025
300415.ZK	12/26/2024	SDB3260961787	5,900.00	2.8931	17,008.21	17,069.18	0.0000	4.3300	50.0000	0.0000	(2.0457)	(0.2371)	0.0000	1	(2.2828)	01/06/2025
300415.ZK	12/26/2024	SDB3260961787	200.00	2.8931	576.55	578.62	0.0000	4.3300	50.0000	0.0000	(0.0693)	(0.0080)	0.0000	1	(0.0774)	01/06/2025
300415.ZK	12/26/2024	SDB3260961787	200.00	2.8931	576.55	578.62	0.0000	4.3300	50.0000	0.0000	(0.0693)	(0.0080)	0.0000	1	(0.0774)	01/06/2025
300415.ZK	12/26/2024	SDB3260961787	200.00	2.8931	576.55	578.62	0.0000	4.3300	50.0000	0.0000	(0.0693)	(0.0080)	0.0000	1	(0.0774)	01/06/2025
300415.ZK	12/26/2024	SDB3260961787	4,600.00	2.8931	13,260.64	13,308.18	0.0000	4.3300	50.0000	0.0000	(1.5950)	(0.1848)	0.0000	1	(1.7798)	01/06/2025
300415.ZK	12/26/2024	SDB3260961787	900.00	2.8931	2,594.47	2,603.77	0.0000	4.3300	50.0000	0.0000	(0.3121)	(0.0362)	0.0000	1	(0.3482)	01/06/2025
300415.ZK	12/24/2024	SDB3260961787	700.00	2.8931	2,017.92	2,025.16	0.0000	4.3300	50.0000	0.0000	(0.4854)	(0.0563)	0.0000	2	(0.5417)	01/06/2025
300415.ZK	12/24/2024	SDB3260961787	900.00	2.8931	2,594.47	2,603.77	0.0000	4.3300	50.0000	0.0000	(0.6241)	(0.0723)	0.0000	2	(0.6964)	01/06/2025
300415.ZK	12/24/2024	SDB3260961787	2,000.00	2.8931	5,765.50	5,786.16	0.0000	4.3300	50.0000	0.0000	(1.3869)	(0.1607)	0.0000	2	(1.5476)	01/06/2025
300415.ZK	12/24/2024	SDB3260961787	12,600.00	2.8931	36,322.62	36,452.83	0.0000	4.3300	50.0000	0.0000	(8.7376)	(1.0126)	0.0000	2	(9.7502)	01/06/2025
300415.ZK	12/24/2024	SDB3260961787	2,800.00	2.8931	8,071.69	8,100.63	0.0000	4.3300	50.0000	0.0000	(1.9417)	(0.2250)	0.0000	2	(2.1667)	01/06/2025
300415.ZK	12/24/2024	SDB3260961787	100.00	2.8931	288.27	289.31	0.0000	4.3300	50.0000	0.0000	(0.0693)	(0.0080)	0.0000	2	(0.0774)	01/06/2025
300415.ZK	12/24/2024	SDB3260961787	2,700.00	2.8931	7,783.42	7,811.32	0.0000	4.3300	50.0000	0.0000	(1.8723)	(0.2170)	0.0000	2	(2.0893)	01/06/2025
300415.ZK	12/24/2024	SDB3260961787	1,600.00	2.8931	4,612.40	4,628.93	0.0000	4.3300	50.0000	0.0000	(1.1095)	(0.1286)	0.0000	2	(1.2381)	01/06/2025
300415.ZK	12/24/2024	SDB3260961787	900.00	2.8931	2,594.47	2,603.77	0.0000	4.3300	50.0000	0.0000	(0.6241)	(0.0723)	0.0000	2	(0.6964)	01/06/2025
300415.ZK	12/24/2024	SDB3260961787	1,100.00	2.8931	3,171.02	3,182.39	0.0000	4.3300	50.0000	0.0000	(0.7628)	(0.0884)	0.0000	2	(0.8512)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
YIZUMI HOLDINGS CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
300415.ZK	12/24/2024	SDB3260961787	11,100.00	2.8931	31,998.50	32,113.21	0.0000	4.3300	50.0000	0.0000	(7.6974)	(0.8920)	0.0000	2	(8.5895)	01/06/2025
300415.ZK	12/24/2024	SDB3260961787	1,400.00	2.8931	4,035.85	4,050.31	0.0000	4.3300	50.0000	0.0000	(0.9708)	(0.1125)	0.0000	2	(1.0834)	01/06/2025
300415.ZK	12/24/2024	SDB3260961787	200.00	2.8931	576.55	578.62	0.0000	4.3300	50.0000	0.0000	(0.1387)	(0.0161)	0.0000	2	(0.1548)	01/06/2025
300415.ZK	12/24/2024	SDB3260961787	200.00	2.8931	576.55	578.62	0.0000	4.3300	50.0000	0.0000	(0.1387)	(0.0161)	0.0000	2	(0.1548)	01/06/2025
300415.ZK	12/24/2024	SDB3260961787	100.00	2.8931	288.27	289.31	0.0000	4.3300	50.0000	0.0000	(0.0693)	(0.0080)	0.0000	2	(0.0774)	01/06/2025
300415.ZK	12/24/2024	SDB3260961787	800.00	2.8931	2,306.20	2,314.47	0.0000	4.3300	50.0000	0.0000	(0.5548)	(0.0643)	0.0000	2	(0.6191)	01/06/2025
300415.ZK	12/24/2024	SDB3260961787	500.00	2.8931	1,441.37	1,446.54	0.0000	4.3300	50.0000	0.0000	(0.3467)	(0.0402)	0.0000	2	(0.3869)	01/06/2025
300415.ZK	12/24/2024	SDB3260961787	6,100.00	2.8931	17,584.76	17,647.80	0.0000	4.3300	50.0000	0.0000	(4.2301)	(0.4902)	0.0000	2	(4.7203)	01/06/2025
300415.ZK	12/24/2024	SDB3260961787	1,100.00	2.8931	3,171.02	3,182.39	0.0000	4.3300	50.0000	0.0000	(0.7628)	(0.0884)	0.0000	2	(0.8512)	01/06/2025
300415.ZK	12/24/2024	SDB3260961787	400.00	2.8931	1,153.10	1,157.23	0.0000	4.3300	50.0000	0.0000	(0.2774)	(0.0321)	0.0000	2	(0.3095)	01/06/2025
300415.ZK	12/24/2024	SDB3260961787	300.00	2.8931	864.82	867.92	0.0000	4.3300	50.0000	0.0000	(0.2080)	(0.0241)	0.0000	2	(0.2321)	01/06/2025
300415.ZK	12/24/2024	SDB3260961787	700.00	2.8931	2,017.92	2,025.16	0.0000	4.3300	50.0000	0.0000	(0.4854)	(0.0563)	0.0000	2	(0.5417)	01/06/2025
300415.ZK	12/24/2024	SDB3260961787	100.00	2.8931	288.27	289.31	0.0000	4.3300	50.0000	0.0000	(0.0693)	(0.0080)	0.0000	2	(0.0774)	01/06/2025
300415.ZK	12/24/2024	SDB3260961787	500.00	2.8931	1,441.37	1,446.54	0.0000	4.3300	50.0000	0.0000	(0.3467)	(0.0402)	0.0000	2	(0.3869)	01/06/2025
300415.ZK	12/24/2024	SDB3260961787	300.00	2.8931	864.82	867.92	0.0000	4.3300	50.0000	0.0000	(0.2080)	(0.0241)	0.0000	2	(0.2321)	01/06/2025
300415.ZK	12/24/2024	SDB3260961787	300.00	2.8931	864.82	867.92	0.0000	4.3300	50.0000	0.0000	(0.2080)	(0.0241)	0.0000	2	(0.2321)	01/06/2025
300415.ZK	12/24/2024	SDB3260961787	1,600.00	2.8931	4,612.40	4,628.93	0.0000	4.3300	50.0000	0.0000	(1.1095)	(0.1286)	0.0000	2	(1.2381)	01/06/2025
300415.ZK	12/24/2024	SDB3260961787	800.00	2.8931	2,306.20	2,314.47	0.0000	4.3300	50.0000	0.0000	(0.5548)	(0.0643)	0.0000	2	(0.6191)	01/06/2025
300415.ZK	12/24/2024	SDB3260961787	200.00	2.8931	576.55	578.62	0.0000	4.3300	50.0000	0.0000	(0.1387)	(0.0161)	0.0000	2	(0.1548)	01/06/2025
300415.ZK	12/24/2024	SDB3260961787	100.00	2.8931	288.27	289.31	0.0000	4.3300	50.0000	0.0000	(0.0693)	(0.0080)	0.0000	2	(0.0774)	01/06/2025
300415.ZK	12/24/2024	SDB3260961787	2,300.00	2.8931	6,630.32	6,654.09	0.0000	4.3300	50.0000	0.0000	(1.5950)	(0.1848)	0.0000	2	(1.7798)	01/06/2025
300415.ZK	12/24/2024	SDB3260961787	100.00	2.8931	288.27	289.31	0.0000	4.3300	50.0000	0.0000	(0.0693)	(0.0080)	0.0000	2	(0.0774)	01/06/2025
300415.ZK	12/24/2024	SDB3260961787	6,600.00	2.8931	19,026.14	19,094.34	0.0000	4.3300	50.0000	0.0000	(4.5768)	(0.5304)	0.0000	2	(5.1072)	01/06/2025
300415.ZK	12/24/2024	SDB3260961787	2,000.00	2.8931	5,765.50	5,786.16	0.0000	4.3300	50.0000	0.0000	(1.3869)	(0.1607)	0.0000	2	(1.5476)	01/06/2025
300415.ZK	12/24/2024	SDB3260961787	5,900.00	2.8931	17,008.21	17,069.18	0.0000	4.3300	50.0000	0.0000	(4.0914)	(0.4741)	0.0000	2	(4.5656)	01/06/2025
300415.ZK	12/24/2024	SDB3260961787	200.00	2.8931	576.55	578.62	0.0000	4.3300	50.0000	0.0000	(0.1387)	(0.0161)	0.0000	2	(0.1548)	01/06/2025
300415.ZK	12/24/2024	SDB3260961787	200.00	2.8931	576.55	578.62	0.0000	4.3300	50.0000	0.0000	(0.1387)	(0.0161)	0.0000	2	(0.1548)	01/06/2025
300415.ZK	12/24/2024	SDB3260961787	200.00	2.8931	576.55	578.62	0.0000	4.3300	50.0000	0.0000	(0.1387)	(0.0161)	0.0000	2	(0.1548)	01/06/2025
300415.ZK	12/24/2024	SDB3260961787	4,600.00	2.8931	13,260.64	13,308.18	0.0000	4.3300	50.0000	0.0000	(3.1899)	(0.3697)	0.0000	2	(3.5596)	01/06/2025
300415.ZK	12/24/2024	SDB3260961787	900.00	2.8931	2,594.47	2,603.77	0.0000	4.3300	50.0000	0.0000	(0.6241)	(0.0723)	0.0000	2	(0.6964)	01/06/2025
300415.ZK	12/23/2024	SDB3260961787	700.00	2.8654	2,017.92	2,005.79	0.0000	4.3300	50.0000	0.0000	(0.2427)	(0.0279)	0.0000	1	(0.2706)	01/06/2025
300415.ZK	12/23/2024	SDB3260961787	900.00	2.8654	2,594.47	2,578.87	0.0000	4.3300	50.0000	0.0000	(0.3121)	(0.0358)	0.0000	1	(0.3479)	01/06/2025
300415.ZK	12/23/2024	SDB3260961787	2,000.00	2.8654	5,765.50	5,730.82	0.0000	4.3300	50.0000	0.0000	(0.6935)	(0.0796)	0.0000	1	(0.7731)	01/06/2025
300415.ZK	12/23/2024	SDB3260961787	12,600.00	2.8654	36,322.62	36,104.19	0.0000	4.3300	50.0000	0.0000	(4.3688)	(0.5014)	0.0000	1	(4.8703)	01/06/2025
300415.ZK	12/23/2024	SDB3260961787	2,800.00	2.8654	8,071.69	8,023.15	0.0000	4.3300	50.0000	0.0000	(0.9708)	(0.1114)	0.0000	1	(1.0823)	01/06/2025
300415.ZK	12/23/2024	SDB3260961787	100.00	2.8654	288.27	286.54	0.0000	4.3300	50.0000	0.0000	(0.0347)	(0.0040)	0.0000	1	(0.0387)	01/06/2025
300415.ZK	12/23/2024	SDB3260961787	2,700.00	2.8654	7,783.42	7,736.61	0.0000	4.3300	50.0000	0.0000	(0.9362)	(0.1075)	0.0000	1	(1.0436)	01/06/2025
300415.ZK	12/23/2024	SDB3260961787	1,600.00	2.8654	4,612.40	4,584.66	0.0000	4.3300	50.0000	0.0000	(0.5548)	(0.0637)	0.0000	1	(0.6184)	01/06/2025
300415.ZK	12/23/2024	SDB3260961787	900.00	2.8654	2,594.47	2,578.87	0.0000	4.3300	50.0000	0.0000	(0.3121)	(0.0358)	0.0000	1	(0.3479)	01/06/2025
300415.ZK	12/23/2024	SDB3260961787	1,100.00	2.8654	3,171.02	3,151.95	0.0000	4.3300	50.0000	0.0000	(0.3814)	(0.0438)	0.0000	1	(0.4252)	01/06/2025
300415.ZK	12/23/2024	SDB3260961787	11,100.00	2.8654	31,998.50	31,806.07	0.0000	4.3300	50.0000	0.0000	(3.8487)	(0.4418)	0.0000	1	(4.2905)	01/06/2025
300415.ZK	12/23/2024	SDB3260961787	1,400.00	2.8654	4,035.85	4,011.58	0.0000	4.3300	50.0000	0.0000	(0.4854)	(0.0557)	0.0000	1	(0.5411)	01/06/2025
300415.ZK	12/23/2024	SDB3260961787	200.00	2.8654	576.55	573.08	0.0000	4.3300	50.0000	0.0000	(0.0693)	(0.0080)	0.0000	1	(0.0773)	01/06/2025
300415.ZK	12/23/2024	SDB3260961787	200.00	2.8654	576.55	573.08	0.0000	4.3300	50.0000	0.0000	(0.0693)	(0.0080)	0.0000	1	(0.0773)	01/06/2025
300415.ZK	12/23/2024	SDB3260961787	100.00	2.8654	288.27	286.54	0.0000	4.3300	50.0000	0.0000	(0.0347)	(0.0040)	0.0000	1	(0.0387)	01/06/2025
300415.ZK	12/23/2024	SDB3260961787	800.00	2.8654	2,306.20	2,292.33	0.0000	4.3300	50.0000	0.0000	(0.2774)	(0.0318)	0.0000	1	(0.3092)	01/06/2025
300415.ZK	12/23/2024	SDB3260961787	500.00	2.8654	1,441.37	1,432.71	0.0000	4.3300	50.0000	0.0000	(0.1734)	(0.0199)	0.0000	1	(0.1933)	01/06/2025
300415.ZK	12/23/2024	SDB3260961787	6,100.00	2.8654	17,584.76	17,479.01	0.0000	4.3300	50.0000	0.0000	(2.1151)	(0.2428)	0.0000	1	(2.3578)	01/06/2025
300415.ZK	12/23/2024	SDB3260961787	1,100.00	2.8654	3,171.02	3,151.95	0.0000	4.3300	50.0000	0.0000	(0.3814)	(0.0438)	0.0000	1	(0.4252)	01/06/2025
300415.ZK	12/23/2024	SDB3260961787	400.00	2.8654	1,153.10	1,146.16	0.0000	4.3300	50.0000	0.0000	(0.1387)	(0.0159)	0.0000	1	(0.1546)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
YIZUMI HOLDINGS CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
300415.ZK	12/23/2024	SDB3260961787	300.00	2.8654	864.82	859.62	0.0000	4.3300	50.0000	0.0000	(0.1040)	(0.0119)	0.0000	1	(0.1160)	01/06/2025
300415.ZK	12/23/2024	SDB3260961787	700.00	2.8654	2,017.92	2,005.79	0.0000	4.3300	50.0000	0.0000	(0.2427)	(0.0279)	0.0000	1	(0.2706)	01/06/2025
300415.ZK	12/23/2024	SDB3260961787	100.00	2.8654	288.27	286.54	0.0000	4.3300	50.0000	0.0000	(0.0347)	(0.0040)	0.0000	1	(0.0387)	01/06/2025
300415.ZK	12/23/2024	SDB3260961787	500.00	2.8654	1,441.37	1,432.71	0.0000	4.3300	50.0000	0.0000	(0.1734)	(0.0199)	0.0000	1	(0.1933)	01/06/2025
300415.ZK	12/23/2024	SDB3260961787	300.00	2.8654	864.82	859.62	0.0000	4.3300	50.0000	0.0000	(0.1040)	(0.0119)	0.0000	1	(0.1160)	01/06/2025
300415.ZK	12/23/2024	SDB3260961787	300.00	2.8654	864.82	859.62	0.0000	4.3300	50.0000	0.0000	(0.1040)	(0.0119)	0.0000	1	(0.1160)	01/06/2025
300415.ZK	12/23/2024	SDB3260961787	1,600.00	2.8654	4,612.40	4,584.66	0.0000	4.3300	50.0000	0.0000	(0.5548)	(0.0637)	0.0000	1	(0.6184)	01/06/2025
300415.ZK	12/23/2024	SDB3260961787	800.00	2.8654	2,306.20	2,292.33	0.0000	4.3300	50.0000	0.0000	(0.2774)	(0.0318)	0.0000	1	(0.3092)	01/06/2025
300415.ZK	12/23/2024	SDB3260961787	200.00	2.8654	576.55	573.08	0.0000	4.3300	50.0000	0.0000	(0.0693)	(0.0080)	0.0000	1	(0.0773)	01/06/2025
300415.ZK	12/23/2024	SDB3260961787	100.00	2.8654	288.27	286.54	0.0000	4.3300	50.0000	0.0000	(0.0347)	(0.0040)	0.0000	1	(0.0387)	01/06/2025
300415.ZK	12/23/2024	SDB3260961787	2,300.00	2.8654	6,630.32	6,590.45	0.0000	4.3300	50.0000	0.0000	(0.7975)	(0.0915)	0.0000	1	(0.8890)	01/06/2025
300415.ZK	12/23/2024	SDB3260961787	100.00	2.8654	288.27	286.54	0.0000	4.3300	50.0000	0.0000	(0.0347)	(0.0040)	0.0000	1	(0.0387)	01/06/2025
300415.ZK	12/23/2024	SDB3260961787	6,600.00	2.8654	19,026.14	18,911.72	0.0000	4.3300	50.0000	0.0000	(2.2884)	(0.2627)	0.0000	1	(2.5511)	01/06/2025
300415.ZK	12/23/2024	SDB3260961787	2,000.00	2.8654	5,765.50	5,730.82	0.0000	4.3300	50.0000	0.0000	(0.6935)	(0.0796)	0.0000	1	(0.7731)	01/06/2025
300415.ZK	12/23/2024	SDB3260961787	5,900.00	2.8654	17,008.21	16,905.93	0.0000	4.3300	50.0000	0.0000	(2.0457)	(0.2348)	0.0000	1	(2.2805)	01/06/2025
300415.ZK	12/23/2024	SDB3260961787	200.00	2.8654	576.55	573.08	0.0000	4.3300	50.0000	0.0000	(0.0693)	(0.0080)	0.0000	1	(0.0773)	01/06/2025
300415.ZK	12/23/2024	SDB3260961787	200.00	2.8654	576.55	573.08	0.0000	4.3300	50.0000	0.0000	(0.0693)	(0.0080)	0.0000	1	(0.0773)	01/06/2025
300415.ZK	12/23/2024	SDB3260961787	200.00	2.8654	576.55	573.08	0.0000	4.3300	50.0000	0.0000	(0.0693)	(0.0080)	0.0000	1	(0.0773)	01/06/2025
300415.ZK	12/23/2024	SDB3260961787	4,600.00	2.8654	13,260.64	13,180.90	0.0000	4.3300	50.0000	0.0000	(1.5950)	(0.1831)	0.0000	1	(1.7780)	01/06/2025
300415.ZK	12/23/2024	SDB3260961787	900.00	2.8654	2,594.47	2,578.87	0.0000	4.3300	50.0000	0.0000	(0.3121)	(0.0358)	0.0000	1	(0.3479)	01/06/2025
300415.ZK	12/20/2024	SDB3260961787	700.00	2.8923	2,017.92	2,024.59	0.0000	4.3300	50.0000	0.0000	(0.7281)	(0.0844)	0.0000	3	(0.8125)	01/06/2025
300415.ZK	12/20/2024	SDB3260961787	900.00	2.8923	2,594.47	2,603.04	0.0000	4.3300	50.0000	0.0000	(0.9362)	(0.1085)	0.0000	3	(1.0466)	01/06/2025
300415.ZK	12/20/2024	SDB3260961787	2,000.00	2.8923	5,765.50	5,784.54	0.0000	4.3300	50.0000	0.0000	(2.0804)	(0.2410)	0.0000	3	(2.3214)	01/06/2025
300415.ZK	12/20/2024	SDB3260961787	12,600.00	2.8923	36,322.62	36,442.60	0.0000	4.3300	50.0000	0.0000	(13.1064)	(1.5184)	0.0000	3	(14.6249)	01/06/2025
300415.ZK	12/20/2024	SDB3260961787	2,800.00	2.8923	8,071.69	8,098.36	0.0000	4.3300	50.0000	0.0000	(2.9125)	(0.3374)	0.0000	3	(3.2500)	01/06/2025
300415.ZK	12/20/2024	SDB3260961787	100.00	2.8923	288.27	289.23	0.0000	4.3300	50.0000	0.0000	(0.1040)	(0.0121)	0.0000	3	(0.1161)	01/06/2025
300415.ZK	12/20/2024	SDB3260961787	2,700.00	2.8923	7,783.42	7,809.13	0.0000	4.3300	50.0000	0.0000	(2.8085)	(0.3254)	0.0000	3	(3.1339)	01/06/2025
300415.ZK	12/20/2024	SDB3260961787	1,600.00	2.8923	4,612.40	4,627.63	0.0000	4.3300	50.0000	0.0000	(1.6643)	(0.1928)	0.0000	3	(1.8571)	01/06/2025
300415.ZK	12/20/2024	SDB3260961787	900.00	2.8923	2,594.47	2,603.04	0.0000	4.3300	50.0000	0.0000	(0.9362)	(0.1085)	0.0000	3	(1.0446)	01/06/2025
300415.ZK	12/20/2024	SDB3260961787	1,100.00	2.8923	3,171.02	3,181.50	0.0000	4.3300	50.0000	0.0000	(1.1442)	(0.1326)	0.0000	3	(1.2768)	01/06/2025
300415.ZK	12/20/2024	SDB3260961787	11,100.00	2.8923	31,998.50	32,104.20	0.0000	4.3300	50.0000	0.0000	(11.5461)	(1.3377)	0.0000	3	(12.8838)	01/06/2025
300415.ZK	12/20/2024	SDB3260961787	1,400.00	2.8923	4,035.85	4,049.18	0.0000	4.3300	50.0000	0.0000	(1.4563)	(0.1687)	0.0000	3	(1.6250)	01/06/2025
300415.ZK	12/20/2024	SDB3260961787	200.00	2.8923	576.55	578.45	0.0000	4.3300	50.0000	0.0000	(0.2080)	(0.0241)	0.0000	3	(0.2321)	01/06/2025
300415.ZK	12/20/2024	SDB3260961787	200.00	2.8923	576.55	578.45	0.0000	4.3300	50.0000	0.0000	(0.2080)	(0.0241)	0.0000	3	(0.2321)	01/06/2025
300415.ZK	12/20/2024	SDB3260961787	100.00	2.8923	288.27	289.23	0.0000	4.3300	50.0000	0.0000	(0.1040)	(0.0121)	0.0000	3	(0.1161)	01/06/2025
300415.ZK	12/20/2024	SDB3260961787	800.00	2.8923	2,306.20	2,313.82	0.0000	4.3300	50.0000	0.0000	(0.8322)	(0.0964)	0.0000	3	(0.9286)	01/06/2025
300415.ZK	12/20/2024	SDB3260961787	500.00	2.8923	1,441.37	1,446.13	0.0000	4.3300	50.0000	0.0000	(0.5201)	(0.0603)	0.0000	3	(0.5804)	01/06/2025
300415.ZK	12/20/2024	SDB3260961787	6,100.00	2.8923	17,584.76	17,642.85	0.0000	4.3300	50.0000	0.0000	(6.3452)	(0.7351)	0.0000	3	(7.0803)	01/06/2025
300415.ZK	12/20/2024	SDB3260961787	1,100.00	2.8923	3,171.02	3,181.50	0.0000	4.3300	50.0000	0.0000	(1.1442)	(0.1326)	0.0000	3	(1.2768)	01/06/2025
300415.ZK	12/20/2024	SDB3260961787	400.00	2.8923	1,153.10	1,156.91	0.0000	4.3300	50.0000	0.0000	(0.4161)	(0.0482)	0.0000	3	(0.4643)	01/06/2025
300415.ZK	12/20/2024	SDB3260961787	300.00	2.8923	864.82	867.68	0.0000	4.3300	50.0000	0.0000	(0.3121)	(0.0362)	0.0000	3	(0.3482)	01/06/2025
300415.ZK	12/20/2024	SDB3260961787	700.00	2.8923	2,017.92	2,024.59	0.0000	4.3300	50.0000	0.0000	(0.7281)	(0.0844)	0.0000	3	(0.8125)	01/06/2025
300415.ZK	12/20/2024	SDB3260961787	100.00	2.8923	288.27	289.23	0.0000	4.3300	50.0000	0.0000	(0.1040)	(0.0121)	0.0000	3	(0.1161)	01/06/2025
300415.ZK	12/20/2024	SDB3260961787	500.00	2.8923	1,441.37	1,446.13	0.0000	4.3300	50.0000	0.0000	(0.5201)	(0.0603)	0.0000	3	(0.5804)	01/06/2025
300415.ZK	12/20/2024	SDB3260961787	300.00	2.8923	864.82	867.68	0.0000	4.3300	50.0000	0.0000	(0.3121)	(0.0362)	0.0000	3	(0.3482)	01/06/2025
300415.ZK	12/20/2024	SDB3260961787	300.00	2.8923	864.82	867.68	0.0000	4.3300	50.0000	0.0000	(0.3121)	(0.0362)	0.0000	3	(0.3482)	01/06/2025
300415.ZK	12/20/2024	SDB3260961787	1,600.00	2.8923	4,612.40	4,627.63	0.0000	4.3300	50.0000	0.0000	(1.6643)	(0.1928)	0.0000	3	(1.8571)	01/06/2025
300415.ZK	12/20/2024	SDB3260961787	800.00	2.8923	2,306.20	2,313.82	0.0000	4.3300	50.0000	0.0000	(0.8322)	(0.0964)	0.0000	3	(0.9286)	01/06/2025
300415.ZK	12/20/2024	SDB3260961787	200.00	2.8923	576.55	578.45	0.0000	4.3300	50.0000	0.0000	(0.2080)	(0.0241)	0.0000	3	(0.2321)	01/06/2025
300415.ZK	12/20/2024	SDB3260961787	100.00	2.8923	288.27	289.23	0.0000	4.3300	50.0000	0.0000	(0.1040)	(0.0121)	0.0000	3	(0.1161)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
YIZUMI HOLDINGS CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
300415.ZK	12/20/2024	SDB3260961787	2,300.00	2.8923	6,630.32	6,652.22	0.0000	4.3300	50.0000	0.0000	(2.3924)	(0.2772)	0.0000	3	(2.6696)	01/06/2025
300415.ZK	12/20/2024	SDB3260961787	100.00	2.8923	288.27	289.23	0.0000	4.3300	50.0000	0.0000	(0.1040)	(0.0121)	0.0000	3	(0.1161)	01/06/2025
300415.ZK	12/20/2024	SDB3260961787	6,600.00	2.8923	19,026.14	19,088.98	0.0000	4.3300	50.0000	0.0000	(6.8653)	(0.7954)	0.0000	3	(7.6606)	01/06/2025
300415.ZK	12/20/2024	SDB3260961787	2,000.00	2.8923	5,765.50	5,784.54	0.0000	4.3300	50.0000	0.0000	(2.0804)	(0.2410)	0.0000	3	(2.3214)	01/06/2025
300415.ZK	12/20/2024	SDB3260961787	5,900.00	2.8923	17,008.21	17,064.39	0.0000	4.3300	50.0000	0.0000	(6.1371)	(0.7110)	0.0000	3	(6.8481)	01/06/2025
300415.ZK	12/20/2024	SDB3260961787	200.00	2.8923	576.55	578.45	0.0000	4.3300	50.0000	0.0000	(0.2080)	(0.0241)	0.0000	3	(0.2321)	01/06/2025
300415.ZK	12/20/2024	SDB3260961787	200.00	2.8923	576.55	578.45	0.0000	4.3300	50.0000	0.0000	(0.2080)	(0.0241)	0.0000	3	(0.2321)	01/06/2025
300415.ZK	12/20/2024	SDB3260961787	200.00	2.8923	576.55	578.45	0.0000	4.3300	50.0000	0.0000	(0.2080)	(0.0241)	0.0000	3	(0.2321)	01/06/2025
300415.ZK	12/20/2024	SDB3260961787	4,600.00	2.8923	13,260.64	13,304.44	0.0000	4.3300	50.0000	0.0000	(4.7849)	(0.5544)	0.0000	3	(5.3392)	01/06/2025
300415.ZK	12/20/2024	SDB3260961787	900.00	2.8923	2,594.47	2,603.04	0.0000	4.3300	50.0000	0.0000	(0.9362)	(0.1085)	0.0000	3	(1.0446)	01/06/2025
300415.ZK	12/19/2024	SDB3260961787	700.00	2.9242	2,017.92	2,046.97	0.0000	4.5800	50.0000	0.0000	(0.0284)	(0.0284)	0.0000	1	(0.2852)	01/06/2025
300415.ZK	12/19/2024	SDB3260961787	900.00	2.9242	2,594.47	2,631.82	0.0000	4.5800	50.0000	0.0000	(0.3301)	(0.0366)	0.0000	1	(0.3666)	01/06/2025
300415.ZK	12/19/2024	SDB3260961787	2,000.00	2.9242	5,765.50	5,848.49	0.0000	4.5800	50.0000	0.0000	(0.7335)	(0.0812)	0.0000	1	(0.8147)	01/06/2025
300415.ZK	12/19/2024	SDB3260961787	12,600.00	2.9242	36,322.62	36,845.49	0.0000	4.5800	50.0000	0.0000	(4.6210)	(0.5117)	0.0000	1	(5.1328)	01/06/2025
300415.ZK	12/19/2024	SDB3260961787	2,800.00	2.9242	8,071.69	8,187.89	0.0000	4.5800	50.0000	0.0000	(1.0269)	(0.1137)	0.0000	1	(1.1406)	01/06/2025
300415.ZK	12/19/2024	SDB3260961787	100.00	2.9242	288.27	292.42	0.0000	4.5800	50.0000	0.0000	(0.0367)	(0.0041)	0.0000	1	(0.0407)	01/06/2025
300415.ZK	12/19/2024	SDB3260961787	2,700.00	2.9242	7,783.42	7,895.46	0.0000	4.5800	50.0000	0.0000	(0.9902)	(0.1097)	0.0000	1	(1.0999)	01/06/2025
300415.ZK	12/19/2024	SDB3260961787	1,600.00	2.9242	4,612.40	4,678.79	0.0000	4.5800	50.0000	0.0000	(0.5868)	(0.0650)	0.0000	1	(0.6518)	01/06/2025
300415.ZK	12/19/2024	SDB3260961787	900.00	2.9242	2,594.47	2,631.82	0.0000	4.5800	50.0000	0.0000	(0.3301)	(0.0366)	0.0000	1	(0.3666)	01/06/2025
300415.ZK	12/19/2024	SDB3260961787	1,100.00	2.9242	3,171.02	3,216.67	0.0000	4.5800	50.0000	0.0000	(0.4034)	(0.0447)	0.0000	1	(0.4481)	01/06/2025
300415.ZK	12/19/2024	SDB3260961787	11,100.00	2.9242	31,998.50	32,459.12	0.0000	4.5800	50.0000	0.0000	(4.0709)	(0.4508)	0.0000	1	(4.5217)	01/06/2025
300415.ZK	12/19/2024	SDB3260961787	1,400.00	2.9242	4,035.85	4,093.94	0.0000	4.5800	50.0000	0.0000	(0.5134)	(0.0569)	0.0000	1	(0.5703)	01/06/2025
300415.ZK	12/19/2024	SDB3260961787	200.00	2.9242	576.55	584.85	0.0000	4.5800	50.0000	0.0000	(0.0733)	(0.0081)	0.0000	1	(0.0815)	01/06/2025
300415.ZK	12/19/2024	SDB3260961787	200.00	2.9242	576.55	584.85	0.0000	4.5800	50.0000	0.0000	(0.0733)	(0.0081)	0.0000	1	(0.0815)	01/06/2025
300415.ZK	12/19/2024	SDB3260961787	100.00	2.9242	288.27	292.42	0.0000	4.5800	50.0000	0.0000	(0.0367)	(0.0041)	0.0000	1	(0.0407)	01/06/2025
300415.ZK	12/19/2024	SDB3260961787	800.00	2.9242	2,306.20	2,339.40	0.0000	4.5800	50.0000	0.0000	(0.2934)	(0.0325)	0.0000	1	(0.3259)	01/06/2025
300415.ZK	12/19/2024	SDB3260961787	500.00	2.9242	1,441.37	1,462.12	0.0000	4.5800	50.0000	0.0000	(0.1834)	(0.0203)	0.0000	1	(0.2037)	01/06/2025
300415.ZK	12/19/2024	SDB3260961787	6,100.00	2.9242	17,584.76	17,837.89	0.0000	4.5800	50.0000	0.0000	(2.2372)	(0.2477)	0.0000	1	(2.4849)	01/06/2025
300415.ZK	12/19/2024	SDB3260961787	1,100.00	2.9242	3,171.02	3,216.67	0.0000	4.5800	50.0000	0.0000	(0.4034)	(0.0447)	0.0000	1	(0.4481)	01/06/2025
300415.ZK	12/19/2024	SDB3260961787	400.00	2.9242	1,153.10	1,169.70	0.0000	4.5800	50.0000	0.0000	(0.1467)	(0.0162)	0.0000	1	(0.1629)	01/06/2025
300415.ZK	12/19/2024	SDB3260961787	300.00	2.9242	864.82	877.27	0.0000	4.5800	50.0000	0.0000	(0.1100)	(0.0122)	0.0000	1	(0.1222)	01/06/2025
300415.ZK	12/19/2024	SDB3260961787	700.00	2.9242	2,017.92	2,046.97	0.0000	4.5800	50.0000	0.0000	(0.2567)	(0.0284)	0.0000	1	(0.2852)	01/06/2025
300415.ZK	12/19/2024	SDB3260961787	100.00	2.9242	288.27	292.42	0.0000	4.5800	50.0000	0.0000	(0.0367)	(0.0041)	0.0000	1	(0.0407)	01/06/2025
300415.ZK	12/19/2024	SDB3260961787	500.00	2.9242	1,441.37	1,462.12	0.0000	4.5800	50.0000	0.0000	(0.1834)	(0.0203)	0.0000	1	(0.2037)	01/06/2025
300415.ZK	12/19/2024	SDB3260961787	300.00	2.9242	864.82	877.27	0.0000	4.5800	50.0000	0.0000	(0.1100)	(0.0122)	0.0000	1	(0.1222)	01/06/2025
300415.ZK	12/19/2024	SDB3260961787	300.00	2.9242	864.82	877.27	0.0000	4.5800	50.0000	0.0000	(0.1100)	(0.0122)	0.0000	1	(0.1222)	01/06/2025
300415.ZK	12/19/2024	SDB3260961787	1,600.00	2.9242	4,612.40	4,678.79	0.0000	4.5800	50.0000	0.0000	(0.5868)	(0.0650)	0.0000	1	(0.6518)	01/06/2025
300415.ZK	12/19/2024	SDB3260961787	800.00	2.9242	2,306.20	2,339.40	0.0000	4.5800	50.0000	0.0000	(0.2934)	(0.0325)	0.0000	1	(0.3259)	01/06/2025
300415.ZK	12/19/2024	SDB3260961787	200.00	2.9242	576.55	584.85	0.0000	4.5800	50.0000	0.0000	(0.0733)	(0.0081)	0.0000	1	(0.0815)	01/06/2025
300415.ZK	12/19/2024	SDB3260961787	100.00	2.9242	288.27	292.42	0.0000	4.5800	50.0000	0.0000	(0.0367)	(0.0041)	0.0000	1	(0.0407)	01/06/2025
300415.ZK	12/19/2024	SDB3260961787	2,300.00	2.9242	6,630.32	6,725.76	0.0000	4.5800	50.0000	0.0000	(0.8435)	(0.0934)	0.0000	1	(0.9369)	01/06/2025
300415.ZK	12/19/2024	SDB3260961787	100.00	2.9242	288.27	292.42	0.0000	4.5800	50.0000	0.0000	(0.0367)	(0.0041)	0.0000	1	(0.0407)	01/06/2025
300415.ZK	12/19/2024	SDB3260961787	6,600.00	2.9242	19,026.14	19,300.02	0.0000	4.5800	50.0000	0.0000	(2.4205)	(0.2681)	0.0000	1	(2.6886)	01/06/2025
300415.ZK	12/19/2024	SDB3260961787	2,000.00	2.9242	5,765.50	5,848.49	0.0000	4.5800	50.0000	0.0000	(0.7335)	(0.0812)	0.0000	1	(0.8147)	01/06/2025
300415.ZK	12/19/2024	SDB3260961787	5,900.00	2.9242	17,008.21	17,253.05	0.0000	4.5800	50.0000	0.0000	(2.1638)	(0.2396)	0.0000	1	(2.4034)	01/06/2025
300415.ZK	12/19/2024	SDB3260961787	200.00	2.9242	576.55	584.85	0.0000	4.5800	50.0000	0.0000	(0.0733)	(0.0081)	0.0000	1	(0.0815)	01/06/2025
300415.ZK	12/19/2024	SDB3260961787	200.00	2.9242	576.55	584.85	0.0000	4.5800	50.0000	0.0000	(0.0733)	(0.0081)	0.0000	1	(0.0815)	01/06/2025
300415.ZK	12/19/2024	SDB3260961787	200.00	2.9242	576.55	584.85	0.0000	4.5800	50.0000	0.0000	(0.0733)	(0.0081)	0.0000	1	(0.0815)	01/06/2025
300415.ZK	12/19/2024	SDB3260961787	4,600.00	2.9242	13,260.64	13,451.53	0.0000	4.5800	50.0000	0.0000	(1.6870)	(0.1868)	0.0000	1	(1.8739)	01/06/2025
300415.ZK	12/19/2024	SDB3260961787	900.00	2.9242	2,594.47	2,631.82	0.0000	4.5800	50.0000	0.0000	(0.3301)	(0.0366)	0.0000	1	(0.3666)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
YIZUMI HOLDINGS CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
300415.ZK	12/18/2024	SDB3260961787	700.00	2.9649	2,017.92	2,075.42	0.0000	4.5800	50.0000	0.0000	(0.2567)	(0.0288)	0.0000	1	(0.2855)	01/06/2025
300415.ZK	12/18/2024	SDB3260961787	900.00	2.9649	2,594.47	2,668.40	0.0000	4.5800	50.0000	0.0000	(0.3301)	(0.0371)	0.0000	1	(0.3671)	01/06/2025
300415.ZK	12/18/2024	SDB3260961787	2,000.00	2.9649	5,765.50	5,929.77	0.0000	4.5800	50.0000	0.0000	(0.7335)	(0.0824)	0.0000	1	(0.8159)	01/06/2025
300415.ZK	12/18/2024	SDB3260961787	12,600.00	2.9649	36,322.62	37,357.54	0.0000	4.5800	50.0000	0.0000	(4.6210)	(0.5189)	0.0000	1	(5.1399)	01/06/2025
300415.ZK	12/18/2024	SDB3260961787	2,800.00	2.9649	8,071.69	8,301.68	0.0000	4.5800	50.0000	0.0000	(1.0269)	(0.1153)	0.0000	1	(1.1422)	01/06/2025
300415.ZK	12/18/2024	SDB3260961787	100.00	2.9649	288.27	296.49	0.0000	4.5800	50.0000	0.0000	(0.0367)	(0.0041)	0.0000	1	(0.0408)	01/06/2025
300415.ZK	12/18/2024	SDB3260961787	2,700.00	2.9649	7,783.42	8,005.19	0.0000	4.5800	50.0000	0.0000	(0.9902)	(0.1112)	0.0000	1	(1.1014)	01/06/2025
300415.ZK	12/18/2024	SDB3260961787	1,600.00	2.9649	4,612.40	4,743.81	0.0000	4.5800	50.0000	0.0000	(0.5868)	(0.0659)	0.0000	1	(0.6527)	01/06/2025
300415.ZK	12/18/2024	SDB3260961787	900.00	2.9649	2,594.47	2,668.40	0.0000	4.5800	50.0000	0.0000	(0.3301)	(0.0371)	0.0000	1	(0.3671)	01/06/2025
300415.ZK	12/18/2024	SDB3260961787	1,100.00	2.9649	3,171.02	3,261.37	0.0000	4.5800	50.0000	0.0000	(0.4034)	(0.0453)	0.0000	1	(0.4487)	01/06/2025
300415.ZK	12/18/2024	SDB3260961787	11,100.00	2.9649	31,998.50	32,910.21	0.0000	4.5800	50.0000	0.0000	(4.0709)	(0.4571)	0.0000	1	(4.5280)	01/06/2025
300415.ZK	12/18/2024	SDB3260961787	1,400.00	2.9649	4,035.85	4,150.84	0.0000	4.5800	50.0000	0.0000	(0.5134)	(0.0577)	0.0000	1	(0.5711)	01/06/2025
300415.ZK	12/18/2024	SDB3260961787	200.00	2.9649	576.55	592.98	0.0000	4.5800	50.0000	0.0000	(0.0733)	(0.0082)	0.0000	1	(0.0816)	01/06/2025
300415.ZK	12/18/2024	SDB3260961787	200.00	2.9649	576.55	592.98	0.0000	4.5800	50.0000	0.0000	(0.0733)	(0.0082)	0.0000	1	(0.0816)	01/06/2025
300415.ZK	12/18/2024	SDB3260961787	100.00	2.9649	288.27	296.49	0.0000	4.5800	50.0000	0.0000	(0.0367)	(0.0041)	0.0000	1	(0.0408)	01/06/2025
300415.ZK	12/18/2024	SDB3260961787	800.00	2.9649	2,306.20	2,371.91	0.0000	4.5800	50.0000	0.0000	(0.2934)	(0.0329)	0.0000	1	(0.3263)	01/06/2025
300415.ZK	12/18/2024	SDB3260961787	500.00	2.9649	1,441.37	1,482.44	0.0000	4.5800	50.0000	0.0000	(0.1834)	(0.0206)	0.0000	1	(0.2040)	01/06/2025
300415.ZK	12/18/2024	SDB3260961787	6,100.00	2.9649	17,584.76	18,085.79	0.0000	4.5800	50.0000	0.0000	(2.2372)	(0.2512)	0.0000	1	(2.4884)	01/06/2025
300415.ZK	12/18/2024	SDB3260961787	1,100.00	2.9649	3,171.02	3,261.37	0.0000	4.5800	50.0000	0.0000	(0.4034)	(0.0453)	0.0000	1	(0.4487)	01/06/2025
300415.ZK	12/18/2024	SDB3260961787	400.00	2.9649	1,153.10	1,185.95	0.0000	4.5800	50.0000	0.0000	(0.1467)	(0.0165)	0.0000	1	(0.1632)	01/06/2025
300415.ZK	12/18/2024	SDB3260961787	300.00	2.9649	864.82	889.47	0.0000	4.5800	50.0000	0.0000	(0.1100)	(0.0124)	0.0000	1	(0.1224)	01/06/2025
300415.ZK	12/18/2024	SDB3260961787	700.00	2.9649	2,017.92	2,075.42	0.0000	4.5800	50.0000	0.0000	(0.2567)	(0.0288)	0.0000	1	(0.2855)	01/06/2025
300415.ZK	12/18/2024	SDB3260961787	100.00	2.9649	288.27	296.49	0.0000	4.5800	50.0000	0.0000	(0.0367)	(0.0041)	0.0000	1	(0.0408)	01/06/2025
300415.ZK	12/18/2024	SDB3260961787	500.00	2.9649	1,441.37	1,482.44	0.0000	4.5800	50.0000	0.0000	(0.1834)	(0.0206)	0.0000	1	(0.2040)	01/06/2025
300415.ZK	12/18/2024	SDB3260961787	300.00	2.9649	864.82	889.47	0.0000	4.5800	50.0000	0.0000	(0.1100)	(0.0124)	0.0000	1	(0.1224)	01/06/2025
300415.ZK	12/18/2024	SDB3260961787	300.00	2.9649	864.82	889.47	0.0000	4.5800	50.0000	0.0000	(0.1100)	(0.0124)	0.0000	1	(0.1224)	01/06/2025
300415.ZK	12/18/2024	SDB3260961787	1,600.00	2.9649	4,612.40	4,743.81	0.0000	4.5800	50.0000	0.0000	(0.5868)	(0.0659)	0.0000	1	(0.6527)	01/06/2025
300415.ZK	12/18/2024	SDB3260961787	800.00	2.9649	2,306.20	2,371.91	0.0000	4.5800	50.0000	0.0000	(0.2934)	(0.0329)	0.0000	1	(0.3263)	01/06/2025
300415.ZK	12/18/2024	SDB3260961787	200.00	2.9649	576.55	592.98	0.0000	4.5800	50.0000	0.0000	(0.0733)	(0.0082)	0.0000	1	(0.0816)	01/06/2025
300415.ZK	12/18/2024	SDB3260961787	100.00	2.9649	288.27	296.49	0.0000	4.5800	50.0000	0.0000	(0.0367)	(0.0041)	0.0000	1	(0.0408)	01/06/2025
300415.ZK	12/18/2024	SDB3260961787	2,300.00	2.9649	6,630.32	6,819.23	0.0000	4.5800	50.0000	0.0000	(0.8435)	(0.0947)	0.0000	1	(0.9382)	01/06/2025
300415.ZK	12/18/2024	SDB3260961787	100.00	2.9649	288.27	296.49	0.0000	4.5800	50.0000	0.0000	(0.0367)	(0.0041)	0.0000	1	(0.0408)	01/06/2025
300415.ZK	12/18/2024	SDB3260961787	6,600.00	2.9649	19,026.14	19,568.23	0.0000	4.5800	50.0000	0.0000	(2.4205)	(0.2718)	0.0000	1	(2.6923)	01/06/2025
300415.ZK	12/18/2024	SDB3260961787	2,000.00	2.9649	5,765.50	5,929.77	0.0000	4.5800	50.0000	0.0000	(0.7335)	(0.0824)	0.0000	1	(0.8159)	01/06/2025
300415.ZK	12/18/2024	SDB3260961787	5,900.00	2.9649	17,008.21	17,492.82	0.0000	4.5800	50.0000	0.0000	(2.1638)	(0.2430)	0.0000	1	(2.4068)	01/06/2025
300415.ZK	12/18/2024	SDB3260961787	200.00	2.9649	576.55	592.98	0.0000	4.5800	50.0000	0.0000	(0.0733)	(0.0082)	0.0000	1	(0.0816)	01/06/2025
300415.ZK	12/18/2024	SDB3260961787	200.00	2.9649	576.55	592.98	0.0000	4.5800	50.0000	0.0000	(0.0733)	(0.0082)	0.0000	1	(0.0816)	01/06/2025
300415.ZK	12/18/2024	SDB3260961787	200.00	2.9649	576.55	592.98	0.0000	4.5800	50.0000	0.0000	(0.0733)	(0.0082)	0.0000	1	(0.0816)	01/06/2025
300415.ZK	12/18/2024	SDB3260961787	4,600.00	2.9649	13,260.64	13,638.47	0.0000	4.5800	50.0000	0.0000	(0.6770)	(0.1894)	0.0000	1	(1.8765)	01/06/2025
300415.ZK	12/18/2024	SDB3260961787	900.00	2.9649	2,594.47	2,668.40	0.0000	4.5800	50.0000	0.0000	(0.3301)	(0.0371)	0.0000	1	(0.3671)	01/06/2025
300415.ZK	12/17/2024	SDB3260961787	700.00	0.3060	2,017.92	2,125.20	0.0000	4.5800	50.0000	0.0000	(0.2567)	(0.0295)	0.0000	1	(0.2862)	01/06/2025
300415.ZK	12/17/2024	SDB3260961787	900.00	0.3060	2,594.47	2,732.40	0.0000	4.5800	50.0000	0.0000	(0.3301)	(0.0379)	0.0000	1	(0.3680)	01/06/2025
300415.ZK	12/17/2024	SDB3260961787	2,000.00	0.3060	5,765.50	6,071.99	0.0000	4.5800	50.0000	0.0000	(0.7335)	(0.0843)	0.0000	1	(0.8178)	01/06/2025
300415.ZK	12/17/2024	SDB3260961787	12,600.00	0.3060	36,322.62	38,253.55	0.0000	4.5800	50.0000	0.0000	(4.6210)	(0.5313)	0.0000	1	(5.1523)	01/06/2025
300415.ZK	12/17/2024	SDB3260961787	2,800.00	0.3060	8,071.69	8,500.79	0.0000	4.5800	50.0000	0.0000	(1.0269)	(0.1181)	0.0000	1	(1.1450)	01/06/2025
300415.ZK	12/17/2024	SDB3260961787	100.00	0.3060	288.27	303.60	0.0000	4.5800	50.0000	0.0000	(0.0367)	(0.0042)	0.0000	1	(0.0409)	01/06/2025
300415.ZK	12/17/2024	SDB3260961787	2,700.00	0.3060	7,783.42	8,197.19	0.0000	4.5800	50.0000	0.0000	(0.9902)	(0.1138)	0.0000	1	(1.1041)	01/06/2025
300415.ZK	12/17/2024	SDB3260961787	1,800.00	0.3060	4,612.40	4,857.59	0.0000	4.5800	50.0000	0.0000	(0.5868)	(0.0675)	0.0000	1	(0.6543)	01/06/2025
300415.ZK	12/17/2024	SDB3260961787	900.00	0.3060	2,594.47	2,732.40	0.0000	4.5800	50.0000	0.0000	(0.3301)	(0.0379)	0.0000	1	(0.3680)	01/06/2025
300415.ZK	12/17/2024	SDB3260961787	1,100.00	0.3060	3,171.02	3,339.60	0.0000	4.5800	50.0000	0.0000	(0.4034)	(0.0464)	0.0000	1	(0.4498)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
YIZUMI HOLDINGS CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
300415.ZK	12/17/2024	SDB3260961787	11,100.00	3.0360	31,998.50	33,699.56	0.0000	4.5800	50.0000	0.0000	(4.0709)	(0.4680)	0.0000	1	(4.5390)	01/06/2025
300415.ZK	12/17/2024	SDB3260961787	1,400.00	3.0360	4,035.85	4,250.39	0.0000	4.5800	50.0000	0.0000	(0.5134)	(0.0590)	0.0000	1	(0.5725)	01/06/2025
300415.ZK	12/17/2024	SDB3260961787	200.00	3.0360	576.55	607.20	0.0000	4.5800	50.0000	0.0000	(0.0733)	(0.0084)	0.0000	1	(0.0818)	01/06/2025
300415.ZK	12/17/2024	SDB3260961787	200.00	3.0360	576.55	607.20	0.0000	4.5800	50.0000	0.0000	(0.0733)	(0.0084)	0.0000	1	(0.0818)	01/06/2025
300415.ZK	12/17/2024	SDB3260961787	100.00	3.0360	288.27	303.60	0.0000	4.5800	50.0000	0.0000	(0.0367)	(0.0042)	0.0000	1	(0.0409)	01/06/2025
300415.ZK	12/17/2024	SDB3260961787	800.00	3.0360	2,306.20	2,428.80	0.0000	4.5800	50.0000	0.0000	(0.2934)	(0.0337)	0.0000	1	(0.3271)	01/06/2025
300415.ZK	12/17/2024	SDB3260961787	500.00	3.0360	1,441.37	1,518.00	0.0000	4.5800	50.0000	0.0000	(0.1834)	(0.0211)	0.0000	1	(0.2045)	01/06/2025
300415.ZK	12/17/2024	SDB3260961787	6,100.00	3.0360	17,584.76	18,519.58	0.0000	4.5800	50.0000	0.0000	(2.2372)	(0.2572)	0.0000	1	(2.4944)	01/06/2025
300415.ZK	12/17/2024	SDB3260961787	1,100.00	3.0360	3,171.02	3,339.60	0.0000	4.5800	50.0000	0.0000	(0.4034)	(0.0464)	0.0000	1	(0.4498)	01/06/2025
300415.ZK	12/17/2024	SDB3260961787	400.00	3.0360	1,153.10	1,214.40	0.0000	4.5800	50.0000	0.0000	(0.1467)	(0.0169)	0.0000	1	(0.1636)	01/06/2025
300415.ZK	12/17/2024	SDB3260961787	300.00	3.0360	864.82	910.80	0.0000	4.5800	50.0000	0.0000	(0.1100)	(0.0126)	0.0000	1	(0.1227)	01/06/2025
300415.ZK	12/17/2024	SDB3260961787	700.00	3.0360	2,017.92	2,125.20	0.0000	4.5800	50.0000	0.0000	(0.2567)	(0.0295)	0.0000	1	(0.2862)	01/06/2025
300415.ZK	12/17/2024	SDB3260961787	100.00	3.0360	288.27	303.60	0.0000	4.5800	50.0000	0.0000	(0.0367)	(0.0042)	0.0000	1	(0.0409)	01/06/2025
300415.ZK	12/17/2024	SDB3260961787	500.00	3.0360	1,441.37	1,518.00	0.0000	4.5800	50.0000	0.0000	(0.1834)	(0.0211)	0.0000	1	(0.2045)	01/06/2025
300415.ZK	12/17/2024	SDB3260961787	300.00	3.0360	864.82	910.80	0.0000	4.5800	50.0000	0.0000	(0.1100)	(0.0126)	0.0000	1	(0.1227)	01/06/2025
300415.ZK	12/17/2024	SDB3260961787	300.00	3.0360	864.82	910.80	0.0000	4.5800	50.0000	0.0000	(0.1100)	(0.0126)	0.0000	1	(0.1227)	01/06/2025
300415.ZK	12/17/2024	SDB3260961787	1,600.00	3.0360	4,612.40	4,857.59	0.0000	4.5800	50.0000	0.0000	(0.5868)	(0.0675)	0.0000	1	(0.6543)	01/06/2025
300415.ZK	12/17/2024	SDB3260961787	800.00	3.0360	2,306.20	2,428.80	0.0000	4.5800	50.0000	0.0000	(0.2934)	(0.0337)	0.0000	1	(0.3271)	01/06/2025
300415.ZK	12/17/2024	SDB3260961787	200.00	3.0360	576.55	607.20	0.0000	4.5800	50.0000	0.0000	(0.0733)	(0.0084)	0.0000	1	(0.0818)	01/06/2025
300415.ZK	12/17/2024	SDB3260961787	100.00	3.0360	288.27	303.60	0.0000	4.5800	50.0000	0.0000	(0.0367)	(0.0042)	0.0000	1	(0.0409)	01/06/2025
300415.ZK	12/17/2024	SDB3260961787	2,300.00	3.0360	6,630.32	6,982.79	0.0000	4.5800	50.0000	0.0000	(0.8435)	(0.0970)	0.0000	1	(0.9405)	01/06/2025
300415.ZK	12/17/2024	SDB3260961787	100.00	3.0360	288.27	303.60	0.0000	4.5800	50.0000	0.0000	(0.0367)	(0.0042)	0.0000	1	(0.0409)	01/06/2025
300415.ZK	12/17/2024	SDB3260961787	6,600.00	3.0360	19,026.14	20,037.57	0.0000	4.5800	50.0000	0.0000	(2.4205)	(0.2783)	0.0000	1	(2.6988)	01/06/2025
300415.ZK	12/17/2024	SDB3260961787	2,000.00	3.0360	5,765.50	6,071.99	0.0000	4.5800	50.0000	0.0000	(0.7335)	(0.0843)	0.0000	1	(0.8178)	01/06/2025
300415.ZK	12/17/2024	SDB3260961787	5,900.00	3.0360	17,008.21	17,912.38	0.0000	4.5800	50.0000	0.0000	(2.1638)	(0.2488)	0.0000	1	(2.4126)	01/06/2025
300415.ZK	12/17/2024	SDB3260961787	200.00	3.0360	576.55	607.20	0.0000	4.5800	50.0000	0.0000	(0.0733)	(0.0084)	0.0000	1	(0.0818)	01/06/2025
300415.ZK	12/17/2024	SDB3260961787	200.00	3.0360	576.55	607.20	0.0000	4.5800	50.0000	0.0000	(0.0733)	(0.0084)	0.0000	1	(0.0818)	01/06/2025
300415.ZK	12/17/2024	SDB3260961787	200.00	3.0360	576.55	607.20	0.0000	4.5800	50.0000	0.0000	(0.0733)	(0.0084)	0.0000	1	(0.0818)	01/06/2025
300415.ZK	12/17/2024	SDB3260961787	4,600.00	3.0360	13,260.64	13,965.58	0.0000	4.5800	50.0000	0.0000	(1.6870)	(0.1940)	0.0000	1	(1.8810)	01/06/2025
300415.ZK	12/17/2024	SDB3260961787	900.00	3.0360	2,594.47	2,732.40	0.0000	4.5800	50.0000	0.0000	(0.3301)	(0.0379)	0.0000	1	(0.3680)	01/06/2025
300415.ZK	12/16/2024	SDB3260961787	700.00	3.0524	2,017.92	2,136.66	0.0000	4.5800	50.0000	0.0000	(0.2567)	(0.0297)	0.0000	1	(0.2864)	01/06/2025
300415.ZK	12/16/2024	SDB3260961787	900.00	3.0524	2,594.47	2,747.14	0.0000	4.5800	50.0000	0.0000	(0.3301)	(0.0382)	0.0000	1	(0.3682)	01/06/2025
300415.ZK	12/16/2024	SDB3260961787	2,000.00	3.0524	5,765.50	6,104.75	0.0000	4.5800	50.0000	0.0000	(0.7335)	(0.0848)	0.0000	1	(0.8183)	01/06/2025
300415.ZK	12/16/2024	SDB3260961787	12,600.00	3.0524	36,322.62	38,459.90	0.0000	4.5800	50.0000	0.0000	(4.6210)	(0.5342)	0.0000	1	(5.1552)	01/06/2025
300415.ZK	12/16/2024	SDB3260961787	2,800.00	3.0524	8,071.69	8,546.64	0.0000	4.5800	50.0000	0.0000	(1.0269)	(0.1187)	0.0000	1	(1.1456)	01/06/2025
300415.ZK	12/16/2024	SDB3260961787	100.00	3.0524	288.27	305.24	0.0000	4.5800	50.0000	0.0000	(0.0367)	(0.0042)	0.0000	1	(0.0409)	01/06/2025
300415.ZK	12/16/2024	SDB3260961787	2,700.00	3.0524	7,783.42	8,241.41	0.0000	4.5800	50.0000	0.0000	(0.9902)	(0.1145)	0.0000	1	(1.1047)	01/06/2025
300415.ZK	12/16/2024	SDB3260961787	1,600.00	3.0524	4,612.40	4,883.80	0.0000	4.5800	50.0000	0.0000	(0.5868)	(0.0678)	0.0000	1	(0.6546)	01/06/2025
300415.ZK	12/16/2024	SDB3260961787	900.00	3.0524	2,594.47	2,747.14	0.0000	4.5800	50.0000	0.0000	(0.3301)	(0.0382)	0.0000	1	(0.3682)	01/06/2025
300415.ZK	12/16/2024	SDB3260961787	1,100.00	3.0524	3,171.02	3,357.61	0.0000	4.5800	50.0000	0.0000	(0.4034)	(0.0466)	0.0000	1	(0.4501)	01/06/2025
300415.ZK	12/16/2024	SDB3260961787	11,100.00	3.0524	31,998.50	33,881.34	0.0000	4.5800	50.0000	0.0000	(4.0709)	(0.4706)	0.0000	1	(4.5415)	01/06/2025
300415.ZK	12/16/2024	SDB3260961787	1,400.00	3.0524	4,035.85	4,273.32	0.0000	4.5800	50.0000	0.0000	(0.5134)	(0.0594)	0.0000	1	(0.5728)	01/06/2025
300415.ZK	12/16/2024	SDB3260961787	200.00	3.0524	576.55	610.47	0.0000	4.5800	50.0000	0.0000	(0.0733)	(0.0085)	0.0000	1	(0.0818)	01/06/2025
300415.ZK	12/16/2024	SDB3260961787	200.00	3.0524	576.55	610.47	0.0000	4.5800	50.0000	0.0000	(0.0733)	(0.0085)	0.0000	1	(0.0818)	01/06/2025
300415.ZK	12/16/2024	SDB3260961787	100.00	3.0524	288.27	305.24	0.0000	4.5800	50.0000	0.0000	(0.0367)	(0.0042)	0.0000	1	(0.0409)	01/06/2025
300415.ZK	12/16/2024	SDB3260961787	800.00	3.0524	2,306.20	2,441.90	0.0000	4.5800	50.0000	0.0000	(0.2934)	(0.0339)	0.0000	1	(0.3273)	01/06/2025
300415.ZK	12/16/2024	SDB3260961787	500.00	3.0524	1,441.37	1,526.19	0.0000	4.5800	50.0000	0.0000	(0.1834)	(0.0212)	0.0000	1	(0.2046)	01/06/2025
300415.ZK	12/16/2024	SDB3260961787	6,100.00	3.0524	17,584.76	18,619.48	0.0000	4.5800	50.0000	0.0000	(2.2372)	(0.2588)	0.0000	1	(2.4958)	01/06/2025
300415.ZK	12/16/2024	SDB3260961787	1,100.00	3.0524	3,171.02	3,357.61	0.0000	4.5800	50.0000	0.0000	(0.4034)	(0.0466)	0.0000	1	(0.4501)	01/06/2025
300415.ZK	12/16/2024	SDB3260961787	400.00	3.0524	1,153.10	1,220.95	0.0000	4.5800	50.0000	0.0000	(0.1467)	(0.0170)	0.0000	1	(0.1637)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
YIZUMI HOLDINGS CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
300415.ZK	12/16/2024	SDB3260961787	300.00	3.0524	864.82	915.71	0.0000	4.5800	50.0000	0.0000	(0.1100)	(0.0127)	0.0000	1	(0.1227)	01/06/2025
300415.ZK	12/16/2024	SDB3260961787	700.00	3.0524	2,017.92	2,136.66	0.0000	4.5800	50.0000	0.0000	(0.2567)	(0.0297)	0.0000	1	(0.2864)	01/06/2025
300415.ZK	12/16/2024	SDB3260961787	100.00	3.0524	288.27	305.24	0.0000	4.5800	50.0000	0.0000	(0.0367)	(0.0042)	0.0000	1	(0.0409)	01/06/2025
300415.ZK	12/16/2024	SDB3260961787	500.00	3.0524	1,441.37	1,526.19	0.0000	4.5800	50.0000	0.0000	(0.1834)	(0.0212)	0.0000	1	(0.2046)	01/06/2025
300415.ZK	12/16/2024	SDB3260961787	300.00	3.0524	864.82	915.71	0.0000	4.5800	50.0000	0.0000	(0.1100)	(0.0127)	0.0000	1	(0.1227)	01/06/2025
300415.ZK	12/16/2024	SDB3260961787	300.00	3.0524	864.82	915.71	0.0000	4.5800	50.0000	0.0000	(0.1100)	(0.0127)	0.0000	1	(0.1227)	01/06/2025
300415.ZK	12/16/2024	SDB3260961787	1,600.00	3.0524	4,612.40	4,883.80	0.0000	4.5800	50.0000	0.0000	(0.5868)	(0.0678)	0.0000	1	(0.6546)	01/06/2025
300415.ZK	12/16/2024	SDB3260961787	800.00	3.0524	2,306.20	2,441.90	0.0000	4.5800	50.0000	0.0000	(0.2934)	(0.0339)	0.0000	1	(0.3273)	01/06/2025
300415.ZK	12/16/2024	SDB3260961787	200.00	3.0524	576.55	610.47	0.0000	4.5800	50.0000	0.0000	(0.0733)	(0.0085)	0.0000	1	(0.0818)	01/06/2025
300415.ZK	12/16/2024	SDB3260961787	100.00	3.0524	288.27	305.24	0.0000	4.5800	50.0000	0.0000	(0.0367)	(0.0042)	0.0000	1	(0.0409)	01/06/2025
300415.ZK	12/16/2024	SDB3260961787	2,300.00	3.0524	6,630.32	7,020.46	0.0000	4.5800	50.0000	0.0000	(0.8435)	(0.0975)	0.0000	1	(0.9410)	01/06/2025
300415.ZK	12/16/2024	SDB3260961787	100.00	3.0524	288.27	305.24	0.0000	4.5800	50.0000	0.0000	(0.0367)	(0.0042)	0.0000	1	(0.0409)	01/06/2025
300415.ZK	12/16/2024	SDB3260961787	6,600.00	3.0524	19,026.14	20,145.66	0.0000	4.5800	50.0000	0.0000	(2.4205)	(0.2798)	0.0000	1	(2.7003)	01/06/2025
300415.ZK	12/16/2024	SDB3260961787	2,000.00	3.0524	5,765.50	6,104.75	0.0000	4.5800	50.0000	0.0000	(0.7335)	(0.0848)	0.0000	1	(0.8183)	01/06/2025
300415.ZK	12/16/2024	SDB3260961787	5,900.00	3.0524	17,008.21	18,009.00	0.0000	4.5800	50.0000	0.0000	(2.1638)	(0.2501)	0.0000	1	(2.4139)	01/06/2025
300415.ZK	12/16/2024	SDB3260961787	200.00	3.0524	576.55	610.47	0.0000	4.5800	50.0000	0.0000	(0.0733)	(0.0085)	0.0000	1	(0.0818)	01/06/2025
300415.ZK	12/16/2024	SDB3260961787	200.00	3.0524	576.55	610.47	0.0000	4.5800	50.0000	0.0000	(0.0733)	(0.0085)	0.0000	1	(0.0818)	01/06/2025
300415.ZK	12/16/2024	SDB3260961787	200.00	3.0524	576.55	610.47	0.0000	4.5800	50.0000	0.0000	(0.0733)	(0.0085)	0.0000	1	(0.0818)	01/06/2025
300415.ZK	12/16/2024	SDB3260961787	4,600.00	3.0524	13,260.64	14,040.92	0.0000	4.5800	50.0000	0.0000	(1.6870)	(0.1950)	0.0000	1	(1.8821)	01/06/2025
300415.ZK	12/16/2024	SDB3260961787	900.00	3.0524	2,594.47	2,747.14	0.0000	4.5800	50.0000	0.0000	(0.3301)	(0.0382)	0.0000	1	(0.3682)	01/06/2025
300415.ZK	12/13/2024	SDB3260961787	700.00	2.9722	2,017.92	2,080.55	0.0000	4.5800	50.0000	0.0000	(0.7702)	(0.0867)	0.0000	3	(0.8569)	01/06/2025
300415.ZK	12/13/2024	SDB3260961787	900.00	2.9722	2,594.47	2,675.00	0.0000	4.5800	50.0000	0.0000	(0.9902)	(0.1115)	0.0000	3	(1.1017)	01/06/2025
300415.ZK	12/13/2024	SDB3260961787	2,000.00	2.9722	5,765.50	5,944.43	0.0000	4.5800	50.0000	0.0000	(2.2005)	(0.2477)	0.0000	3	(2.4482)	01/06/2025
300415.ZK	12/13/2024	SDB3260961787	12,600.00	2.9722	36,322.62	37,449.93	0.0000	4.5800	50.0000	0.0000	(13.8631)	(1.5604)	0.0000	3	(15.4235)	01/06/2025
300415.ZK	12/13/2024	SDB3260961787	2,800.00	2.9722	8,071.69	8,322.21	0.0000	4.5800	50.0000	0.0000	(3.0807)	(0.3468)	0.0000	3	(3.4275)	01/06/2025
300415.ZK	12/13/2024	SDB3260961787	100.00	2.9722	288.27	297.22	0.0000	4.5800	50.0000	0.0000	(0.1100)	(0.0124)	0.0000	3	(0.1224)	01/06/2025
300415.ZK	12/13/2024	SDB3260961787	2,700.00	2.9722	7,783.42	8,024.99	0.0000	4.5800	50.0000	0.0000	(2.9707)	(0.3344)	0.0000	3	(3.3050)	01/06/2025
300415.ZK	12/13/2024	SDB3260961787	1,600.00	2.9722	4,612.40	4,755.55	0.0000	4.5800	50.0000	0.0000	(1.7604)	(0.1981)	0.0000	3	(1.9585)	01/06/2025
300415.ZK	12/13/2024	SDB3260961787	900.00	2.9722	2,594.47	2,675.00	0.0000	4.5800	50.0000	0.0000	(0.9902)	(0.1115)	0.0000	3	(1.1017)	01/06/2025
300415.ZK	12/13/2024	SDB3260961787	1,100.00	2.9722	3,171.02	3,269.44	0.0000	4.5800	50.0000	0.0000	(1.2103)	(0.1362)	0.0000	3	(1.3465)	01/06/2025
300415.ZK	12/13/2024	SDB3260961787	11,100.00	2.9722	31,998.50	32,991.61	0.0000	4.5800	50.0000	0.0000	(12.2128)	(1.3747)	0.0000	3	(13.5874)	01/06/2025
300415.ZK	12/13/2024	SDB3260961787	1,400.00	2.9722	4,035.85	4,161.10	0.0000	4.5800	50.0000	0.0000	(1.5403)	(0.1734)	0.0000	3	(1.7137)	01/06/2025
300415.ZK	12/13/2024	SDB3260961787	200.00	2.9722	576.55	594.44	0.0000	4.5800	50.0000	0.0000	(0.2200)	(0.0248)	0.0000	3	(0.2448)	01/06/2025
300415.ZK	12/13/2024	SDB3260961787	200.00	2.9722	576.55	594.44	0.0000	4.5800	50.0000	0.0000	(0.2200)	(0.0248)	0.0000	3	(0.2448)	01/06/2025
300415.ZK	12/13/2024	SDB3260961787	100.00	2.9722	288.27	297.22	0.0000	4.5800	50.0000	0.0000	(0.1100)	(0.0124)	0.0000	3	(0.1224)	01/06/2025
300415.ZK	12/13/2024	SDB3260961787	800.00	2.9722	2,306.20	2,377.77	0.0000	4.5800	50.0000	0.0000	(0.8802)	(0.0991)	0.0000	3	(0.9793)	01/06/2025
300415.ZK	12/13/2024	SDB3260961787	500.00	2.9722	1,441.37	1,486.11	0.0000	4.5800	50.0000	0.0000	(0.5501)	(0.0619)	0.0000	3	(0.6120)	01/06/2025
300415.ZK	12/13/2024	SDB3260961787	6,100.00	2.9722	17,584.76	18,130.52	0.0000	4.5800	50.0000	0.0000	(6.7115)	(0.7554)	0.0000	3	(7.4670)	01/06/2025
300415.ZK	12/13/2024	SDB3260961787	1,100.00	2.9722	3,171.02	3,269.44	0.0000	4.5800	50.0000	0.0000	(1.2103)	(0.1362)	0.0000	3	(1.3465)	01/06/2025
300415.ZK	12/13/2024	SDB3260961787	400.00	2.9722	1,153.10	1,188.89	0.0000	4.5800	50.0000	0.0000	(0.4401)	(0.0495)	0.0000	3	(0.4896)	01/06/2025
300415.ZK	12/13/2024	SDB3260961787	300.00	2.9722	864.82	891.67	0.0000	4.5800	50.0000	0.0000	(0.3301)	(0.0372)	0.0000	3	(0.3672)	01/06/2025
300415.ZK	12/13/2024	SDB3260961787	700.00	2.9722	2,017.92	2,080.55	0.0000	4.5800	50.0000	0.0000	(0.7702)	(0.0867)	0.0000	3	(0.8569)	01/06/2025
300415.ZK	12/13/2024	SDB3260961787	100.00	2.9722	288.27	297.22	0.0000	4.5800	50.0000	0.0000	(0.1100)	(0.0124)	0.0000	3	(0.1224)	01/06/2025
300415.ZK	12/13/2024	SDB3260961787	500.00	2.9722	1,441.37	1,486.11	0.0000	4.5800	50.0000	0.0000	(0.5501)	(0.0619)	0.0000	3	(0.6120)	01/06/2025
300415.ZK	12/13/2024	SDB3260961787	300.00	2.9722	864.82	891.67	0.0000	4.5800	50.0000	0.0000	(0.3301)	(0.0372)	0.0000	3	(0.3672)	01/06/2025
300415.ZK	12/13/2024	SDB3260961787	300.00	2.9722	864.82	891.67	0.0000	4.5800	50.0000	0.0000	(0.3301)	(0.0372)	0.0000	3	(0.3672)	01/06/2025
300415.ZK	12/13/2024	SDB3260961787	1,600.00	2.9722	4,612.40	4,755.55	0.0000	4.5800	50.0000	0.0000	(1.7604)	(0.1981)	0.0000	3	(1.9585)	01/06/2025
300415.ZK	12/13/2024	SDB3260961787	800.00	2.9722	2,306.20	2,377.77	0.0000	4.5800	50.0000	0.0000	(0.8802)	(0.0991)	0.0000	3	(0.9793)	01/06/2025
300415.ZK	12/13/2024	SDB3260961787	200.00	2.9722	576.55	594.44	0.0000	4.5800	50.0000	0.0000	(0.2200)	(0.0248)	0.0000	3	(0.2448)	01/06/2025
300415.ZK	12/13/2024	SDB3260961787	100.00	2.9722	288.27	297.22	0.0000	4.5800	50.0000	0.0000	(0.1100)	(0.0124)	0.0000	3	(0.1224)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
YIZUMI HOLDINGS CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
300415.ZK	12/13/2024	SDB3260961787	2,300.00	2.9722	6,630.32	6,836.10	0.0000	4.5800	50.0000	0.0000	(2.5306)	(0.2848)	0.0000	3	(2.8154)	01/06/2025
300415.ZK	12/13/2024	SDB3260961787	100.00	2.9722	288.27	297.22	0.0000	4.5800	50.0000	0.0000	(0.1100)	(0.0124)	0.0000	3	(0.1224)	01/06/2025
300415.ZK	12/13/2024	SDB3260961787	6,600.00	2.9722	19,026.14	19,616.63	0.0000	4.5800	50.0000	0.0000	(7.2616)	(0.8174)	0.0000	3	(8.0790)	01/06/2025
300415.ZK	12/13/2024	SDB3260961787	2,000.00	2.9722	5,765.50	5,944.43	0.0000	4.5800	50.0000	0.0000	(2.2005)	(0.2477)	0.0000	3	(2.4482)	01/06/2025
300415.ZK	12/13/2024	SDB3260961787	5,900.00	2.9722	17,008.21	17,536.08	0.0000	4.5800	50.0000	0.0000	(6.4915)	(0.7307)	0.0000	3	(7.2221)	01/06/2025
300415.ZK	12/13/2024	SDB3260961787	200.00	2.9722	576.55	594.44	0.0000	4.5800	50.0000	0.0000	(0.2200)	(0.0248)	0.0000	3	(0.2448)	01/06/2025
300415.ZK	12/13/2024	SDB3260961787	200.00	2.9722	576.55	594.44	0.0000	4.5800	50.0000	0.0000	(0.2200)	(0.0248)	0.0000	3	(0.2448)	01/06/2025
300415.ZK	12/13/2024	SDB3260961787	200.00	2.9722	576.55	594.44	0.0000	4.5800	50.0000	0.0000	(0.2200)	(0.0248)	0.0000	3	(0.2448)	01/06/2025
300415.ZK	12/13/2024	SDB3260961787	4,600.00	2.9722	13,260.64	13,672.20	0.0000	4.5800	50.0000	0.0000	(5.0611)	(0.5697)	0.0000	3	(5.6308)	01/06/2025
300415.ZK	12/13/2024	SDB3260961787	900.00	2.9722	2,594.47	2,675.00	0.0000	4.5800	50.0000	0.0000	(0.9902)	(0.1115)	0.0000	3	(1.1017)	01/06/2025
300415.ZK	12/12/2024	SDB3260961787	700.00	2.9143	2,017.92	2,039.99	0.0000	4.5800	50.0000	0.0000	(0.0283)	(0.0283)	0.0000	1	(0.2851)	01/06/2025
300415.ZK	12/12/2024	SDB3260961787	900.00	2.9143	2,594.47	2,622.84	0.0000	4.5800	50.0000	0.0000	(0.3301)	(0.0364)	0.0000	1	(0.3665)	01/06/2025
300415.ZK	12/12/2024	SDB3260961787	2,000.00	2.9143	5,765.50	5,828.54	0.0000	4.5800	50.0000	0.0000	(0.7335)	(0.0810)	0.0000	1	(0.8145)	01/06/2025
300415.ZK	12/12/2024	SDB3260961787	12,600.00	2.9143	36,322.62	36,719.83	0.0000	4.5800	50.0000	0.0000	(4.6210)	(0.5100)	0.0000	1	(5.1310)	01/06/2025
300415.ZK	12/12/2024	SDB3260961787	2,800.00	2.9143	8,071.69	8,159.96	0.0000	4.5800	50.0000	0.0000	(1.0269)	(0.1133)	0.0000	1	(1.1402)	01/06/2025
300415.ZK	12/12/2024	SDB3260961787	100.00	2.9143	288.27	291.43	0.0000	4.5800	50.0000	0.0000	(0.0367)	(0.0040)	0.0000	1	(0.0407)	01/06/2025
300415.ZK	12/12/2024	SDB3260961787	2,700.00	2.9143	7,783.42	7,868.53	0.0000	4.5800	50.0000	0.0000	(0.9902)	(0.1093)	0.0000	1	(1.0995)	01/06/2025
300415.ZK	12/12/2024	SDB3260961787	1,600.00	2.9143	4,612.40	4,662.84	0.0000	4.5800	50.0000	0.0000	(0.5868)	(0.0648)	0.0000	1	(0.6516)	01/06/2025
300415.ZK	12/12/2024	SDB3260961787	900.00	2.9143	2,594.47	2,622.84	0.0000	4.5800	50.0000	0.0000	(0.3301)	(0.0364)	0.0000	1	(0.3665)	01/06/2025
300415.ZK	12/12/2024	SDB3260961787	1,100.00	2.9143	3,171.02	3,205.70	0.0000	4.5800	50.0000	0.0000	(0.4034)	(0.0445)	0.0000	1	(0.4479)	01/06/2025
300415.ZK	12/12/2024	SDB3260961787	11,100.00	2.9143	31,998.50	32,348.42	0.0000	4.5800	50.0000	0.0000	(4.0709)	(0.4493)	0.0000	1	(4.5202)	01/06/2025
300415.ZK	12/12/2024	SDB3260961787	1,400.00	2.9143	4,035.85	4,079.98	0.0000	4.5800	50.0000	0.0000	(0.5134)	(0.0567)	0.0000	1	(0.5701)	01/06/2025
300415.ZK	12/12/2024	SDB3260961787	200.00	2.9143	576.55	582.85	0.0000	4.5800	50.0000	0.0000	(0.0733)	(0.0081)	0.0000	1	(0.0814)	01/06/2025
300415.ZK	12/12/2024	SDB3260961787	200.00	2.9143	576.55	582.85	0.0000	4.5800	50.0000	0.0000	(0.0733)	(0.0081)	0.0000	1	(0.0814)	01/06/2025
300415.ZK	12/12/2024	SDB3260961787	100.00	2.9143	288.27	291.43	0.0000	4.5800	50.0000	0.0000	(0.0367)	(0.0040)	0.0000	1	(0.0407)	01/06/2025
300415.ZK	12/12/2024	SDB3260961787	800.00	2.9143	2,306.20	2,331.42	0.0000	4.5800	50.0000	0.0000	(0.2934)	(0.0324)	0.0000	1	(0.3258)	01/06/2025
300415.ZK	12/12/2024	SDB3260961787	500.00	2.9143	1,441.37	1,457.14	0.0000	4.5800	50.0000	0.0000	(0.1834)	(0.0202)	0.0000	1	(0.2036)	01/06/2025
300415.ZK	12/12/2024	SDB3260961787	6,100.00	2.9143	17,584.76	17,777.06	0.0000	4.5800	50.0000	0.0000	(2.2372)	(0.2469)	0.0000	1	(2.4841)	01/06/2025
300415.ZK	12/12/2024	SDB3260961787	1,100.00	2.9143	3,171.02	3,205.70	0.0000	4.5800	50.0000	0.0000	(0.4034)	(0.0445)	0.0000	1	(0.4479)	01/06/2025
300415.ZK	12/12/2024	SDB3260961787	400.00	2.9143	1,153.10	1,165.71	0.0000	4.5800	50.0000	0.0000	(0.1467)	(0.0162)	0.0000	1	(0.1629)	01/06/2025
300415.ZK	12/12/2024	SDB3260961787	300.00	2.9143	864.82	874.28	0.0000	4.5800	50.0000	0.0000	(0.1100)	(0.0121)	0.0000	1	(0.1222)	01/06/2025
300415.ZK	12/12/2024	SDB3260961787	700.00	2.9143	2,017.92	2,039.99	0.0000	4.5800	50.0000	0.0000	(0.2567)	(0.0283)	0.0000	1	(0.2851)	01/06/2025
300415.ZK	12/12/2024	SDB3260961787	100.00	2.9143	288.27	291.43	0.0000	4.5800	50.0000	0.0000	(0.0367)	(0.0040)	0.0000	1	(0.0407)	01/06/2025
300415.ZK	12/12/2024	SDB3260961787	500.00	2.9143	1,441.37	1,457.14	0.0000	4.5800	50.0000	0.0000	(0.1834)	(0.0202)	0.0000	1	(0.2036)	01/06/2025
300415.ZK	12/12/2024	SDB3260961787	300.00	2.9143	864.82	874.28	0.0000	4.5800	50.0000	0.0000	(0.1100)	(0.0121)	0.0000	1	(0.1222)	01/06/2025
300415.ZK	12/12/2024	SDB3260961787	300.00	2.9143	864.82	874.28	0.0000	4.5800	50.0000	0.0000	(0.1100)	(0.0121)	0.0000	1	(0.1222)	01/06/2025
300415.ZK	12/12/2024	SDB3260961787	1,600.00	2.9143	4,612.40	4,662.84	0.0000	4.5800	50.0000	0.0000	(0.5868)	(0.0648)	0.0000	1	(0.6516)	01/06/2025
300415.ZK	12/12/2024	SDB3260961787	800.00	2.9143	2,306.20	2,331.42	0.0000	4.5800	50.0000	0.0000	(0.2934)	(0.0324)	0.0000	1	(0.3258)	01/06/2025
300415.ZK	12/12/2024	SDB3260961787	200.00	2.9143	576.55	582.85	0.0000	4.5800	50.0000	0.0000	(0.0733)	(0.0081)	0.0000	1	(0.0814)	01/06/2025
300415.ZK	12/12/2024	SDB3260961787	100.00	2.9143	288.27	291.43	0.0000	4.5800	50.0000	0.0000	(0.0367)	(0.0040)	0.0000	1	(0.0407)	01/06/2025
300415.ZK	12/12/2024	SDB3260961787	2,300.00	2.9143	6,630.32	6,702.83	0.0000	4.5800	50.0000	0.0000	(0.8435)	(0.0931)	0.0000	1	(0.9366)	01/06/2025
300415.ZK	12/12/2024	SDB3260961787	100.00	2.9143	288.27	291.43	0.0000	4.5800	50.0000	0.0000	(0.0367)	(0.0040)	0.0000	1	(0.0407)	01/06/2025
300415.ZK	12/12/2024	SDB3260961787	6,600.00	2.9143	19,026.14	19,234.20	0.0000	4.5800	50.0000	0.0000	(2.4205)	(0.2671)	0.0000	1	(2.6877)	01/06/2025
300415.ZK	12/12/2024	SDB3260961787	2,000.00	2.9143	5,765.50	5,828.54	0.0000	4.5800	50.0000	0.0000	(0.7335)	(0.0810)	0.0000	1	(0.8145)	01/06/2025
300415.ZK	12/12/2024	SDB3260961787	5,900.00	2.9143	17,008.21	17,194.20	0.0000	4.5800	50.0000	0.0000	(2.1638)	(0.2388)	0.0000	1	(2.4026)	01/06/2025
300415.ZK	12/12/2024	SDB3260961787	200.00	2.9143	576.55	582.85	0.0000	4.5800	50.0000	0.0000	(0.0733)	(0.0081)	0.0000	1	(0.0814)	01/06/2025
300415.ZK	12/12/2024	SDB3260961787	200.00	2.9143	576.55	582.85	0.0000	4.5800	50.0000	0.0000	(0.0733)	(0.0081)	0.0000	1	(0.0814)	01/06/2025
300415.ZK	12/12/2024	SDB3260961787	200.00	2.9143	576.55	582.85	0.0000	4.5800	50.0000	0.0000	(0.0733)	(0.0081)	0.0000	1	(0.0814)	01/06/2025
300415.ZK	12/12/2024	SDB3260961787	4,600.00	2.9143	13,260.64	13,405.65	0.0000	4.5800	50.0000	0.0000	(1.6870)	(0.1862)	0.0000	1	(1.8732)	01/06/2025
300415.ZK	12/12/2024	SDB3260961787	900.00	2.9143	2,594.47	2,622.84	0.0000	4.5800	50.0000	0.0000	(0.3301)	(0.0364)	0.0000	1	(0.3665)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
YIZUMI HOLDINGS CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
300415.ZK	12/11/2024	SDB3260961787	700.00	2.9188	2,017.92	2,043.15	0.0000	4.5800	50.0000	0.0000	(0.2567)	(0.0284)	0.0000	1	(0.2851)	01/06/2025
300415.ZK	12/11/2024	SDB3260961787	900.00	2.9188	2,594.47	2,626.90	0.0000	4.5800	50.0000	0.0000	(0.3301)	(0.0365)	0.0000	1	(0.3666)	01/06/2025
300415.ZK	12/11/2024	SDB3260961787	2,000.00	2.9188	5,765.50	5,837.57	0.0000	4.5800	50.0000	0.0000	(0.7335)	(0.0811)	0.0000	1	(0.8146)	01/06/2025
300415.ZK	12/11/2024	SDB3260961787	12,600.00	2.9188	36,322.62	36,776.67	0.0000	4.5800	50.0000	0.0000	(4.6210)	(0.5108)	0.0000	1	(5.1318)	01/06/2025
300415.ZK	12/11/2024	SDB3260961787	2,800.00	2.9188	8,071.69	8,172.59	0.0000	4.5800	50.0000	0.0000	(1.0269)	(0.1135)	0.0000	1	(1.1404)	01/06/2025
300415.ZK	12/11/2024	SDB3260961787	100.00	2.9188	288.27	291.88	0.0000	4.5800	50.0000	0.0000	(0.0367)	(0.0041)	0.0000	1	(0.0407)	01/06/2025
300415.ZK	12/11/2024	SDB3260961787	2,700.00	2.9188	7,783.42	7,880.71	0.0000	4.5800	50.0000	0.0000	(0.9902)	(0.1095)	0.0000	1	(1.0997)	01/06/2025
300415.ZK	12/11/2024	SDB3260961787	1,600.00	2.9188	4,612.40	4,670.05	0.0000	4.5800	50.0000	0.0000	(0.5868)	(0.0649)	0.0000	1	(0.6517)	01/06/2025
300415.ZK	12/11/2024	SDB3260961787	900.00	2.9188	2,594.47	2,626.90	0.0000	4.5800	50.0000	0.0000	(0.3301)	(0.0365)	0.0000	1	(0.3666)	01/06/2025
300415.ZK	12/11/2024	SDB3260961787	1,100.00	2.9188	3,171.02	3,210.66	0.0000	4.5800	50.0000	0.0000	(0.4034)	(0.0446)	0.0000	1	(0.4480)	01/06/2025
300415.ZK	12/11/2024	SDB3260961787	11,100.00	2.9188	31,998.50	32,398.49	0.0000	4.5800	50.0000	0.0000	(4.0709)	(0.4500)	0.0000	1	(4.5209)	01/06/2025
300415.ZK	12/11/2024	SDB3260961787	1,400.00	2.9188	4,035.85	4,086.30	0.0000	4.5800	50.0000	0.0000	(0.5134)	(0.0568)	0.0000	1	(0.5702)	01/06/2025
300415.ZK	12/11/2024	SDB3260961787	200.00	2.9188	576.55	583.76	0.0000	4.5800	50.0000	0.0000	(0.0733)	(0.0081)	0.0000	1	(0.0815)	01/06/2025
300415.ZK	12/11/2024	SDB3260961787	200.00	2.9188	576.55	583.76	0.0000	4.5800	50.0000	0.0000	(0.0733)	(0.0081)	0.0000	1	(0.0815)	01/06/2025
300415.ZK	12/11/2024	SDB3260961787	100.00	2.9188	288.27	291.88	0.0000	4.5800	50.0000	0.0000	(0.0367)	(0.0041)	0.0000	1	(0.0407)	01/06/2025
300415.ZK	12/11/2024	SDB3260961787	800.00	2.9188	2,306.20	2,335.03	0.0000	4.5800	50.0000	0.0000	(0.2934)	(0.0324)	0.0000	1	(0.3258)	01/06/2025
300415.ZK	12/11/2024	SDB3260961787	500.00	2.9188	1,441.37	1,459.39	0.0000	4.5800	50.0000	0.0000	(0.1834)	(0.0203)	0.0000	1	(0.2036)	01/06/2025
300415.ZK	12/11/2024	SDB3260961787	6,100.00	2.9188	17,584.76	17,804.58	0.0000	4.5800	50.0000	0.0000	(2.2372)	(0.2473)	0.0000	1	(2.4845)	01/06/2025
300415.ZK	12/11/2024	SDB3260961787	1,100.00	2.9188	3,171.02	3,210.66	0.0000	4.5800	50.0000	0.0000	(0.4034)	(0.0446)	0.0000	1	(0.4480)	01/06/2025
300415.ZK	12/11/2024	SDB3260961787	400.00	2.9188	1,153.10	1,167.51	0.0000	4.5800	50.0000	0.0000	(0.1467)	(0.0162)	0.0000	1	(0.1629)	01/06/2025
300415.ZK	12/11/2024	SDB3260961787	300.00	2.9188	864.82	875.63	0.0000	4.5800	50.0000	0.0000	(0.1100)	(0.0122)	0.0000	1	(0.1222)	01/06/2025
300415.ZK	12/11/2024	SDB3260961787	700.00	2.9188	2,017.92	2,043.15	0.0000	4.5800	50.0000	0.0000	(0.2567)	(0.0284)	0.0000	1	(0.2851)	01/06/2025
300415.ZK	12/11/2024	SDB3260961787	100.00	2.9188	288.27	291.88	0.0000	4.5800	50.0000	0.0000	(0.0367)	(0.0041)	0.0000	1	(0.0407)	01/06/2025
300415.ZK	12/11/2024	SDB3260961787	500.00	2.9188	1,441.37	1,459.39	0.0000	4.5800	50.0000	0.0000	(0.1834)	(0.0203)	0.0000	1	(0.2036)	01/06/2025
300415.ZK	12/11/2024	SDB3260961787	300.00	2.9188	864.82	875.63	0.0000	4.5800	50.0000	0.0000	(0.1100)	(0.0122)	0.0000	1	(0.1222)	01/06/2025
300415.ZK	12/11/2024	SDB3260961787	300.00	2.9188	864.82	875.63	0.0000	4.5800	50.0000	0.0000	(0.1100)	(0.0122)	0.0000	1	(0.1222)	01/06/2025
300415.ZK	12/11/2024	SDB3260961787	1,600.00	2.9188	4,612.40	4,670.05	0.0000	4.5800	50.0000	0.0000	(0.5868)	(0.0649)	0.0000	1	(0.6517)	01/06/2025
300415.ZK	12/11/2024	SDB3260961787	800.00	2.9188	2,306.20	2,335.03	0.0000	4.5800	50.0000	0.0000	(0.2934)	(0.0324)	0.0000	1	(0.3258)	01/06/2025
300415.ZK	12/11/2024	SDB3260961787	200.00	2.9188	576.55	583.76	0.0000	4.5800	50.0000	0.0000	(0.0733)	(0.0081)	0.0000	1	(0.0815)	01/06/2025
300415.ZK	12/11/2024	SDB3260961787	100.00	2.9188	288.27	291.88	0.0000	4.5800	50.0000	0.0000	(0.0367)	(0.0041)	0.0000	1	(0.0407)	01/06/2025
300415.ZK	12/11/2024	SDB3260961787	2,300.00	2.9188	6,630.32	6,713.20	0.0000	4.5800	50.0000	0.0000	(0.8435)	(0.0932)	0.0000	1	(0.9368)	01/06/2025
300415.ZK	12/11/2024	SDB3260961787	100.00	2.9188	288.27	291.88	0.0000	4.5800	50.0000	0.0000	(0.0367)	(0.0041)	0.0000	1	(0.0407)	01/06/2025
300415.ZK	12/11/2024	SDB3260961787	6,600.00	2.9188	19,026.14	19,263.97	0.0000	4.5800	50.0000	0.0000	(2.4205)	(0.2676)	0.0000	1	(2.6881)	01/06/2025
300415.ZK	12/11/2024	SDB3260961787	2,000.00	2.9188	5,765.50	5,837.57	0.0000	4.5800	50.0000	0.0000	(0.7335)	(0.0811)	0.0000	1	(0.8146)	01/06/2025
300415.ZK	12/11/2024	SDB3260961787	5,900.00	2.9188	17,008.21	17,220.82	0.0000	4.5800	50.0000	0.0000	(2.1638)	(0.2392)	0.0000	1	(2.4030)	01/06/2025
300415.ZK	12/11/2024	SDB3260961787	200.00	2.9188	576.55	583.76	0.0000	4.5800	50.0000	0.0000	(0.0733)	(0.0081)	0.0000	1	(0.0815)	01/06/2025
300415.ZK	12/11/2024	SDB3260961787	200.00	2.9188	576.55	583.76	0.0000	4.5800	50.0000	0.0000	(0.0733)	(0.0081)	0.0000	1	(0.0815)	01/06/2025
300415.ZK	12/11/2024	SDB3260961787	200.00	2.9188	576.55	583.76	0.0000	4.5800	50.0000	0.0000	(0.0733)	(0.0081)	0.0000	1	(0.0815)	01/06/2025
300415.ZK	12/11/2024	SDB3260961787	4,600.00	2.9188	13,260.64	13,426.40	0.0000	4.5800	50.0000	0.0000	(0.0733)	(0.0081)	0.0000	1	(0.0815)	01/06/2025
300415.ZK	12/11/2024	SDB3260961787	900.00	2.9188	2,594.47	2,626.90	0.0000	4.5800	50.0000	0.0000	(0.3301)	(0.0365)	0.0000	1	(0.3666)	01/06/2025
300415.ZK	12/10/2024	SDB3260961787	700.00	2.9138	2,017.92	2,039.69	0.0000	4.5800	50.0000	0.0000	(0.2567)	(0.0283)	0.0000	1	(0.2851)	01/06/2025
300415.ZK	12/10/2024	SDB3260961787	900.00	2.9138	2,594.47	2,622.46	0.0000	4.5800	50.0000	0.0000	(0.3301)	(0.0364)	0.0000	1	(0.3665)	01/06/2025
300415.ZK	12/10/2024	SDB3260961787	2,000.00	2.9138	5,765.50	5,827.70	0.0000	4.5800	50.0000	0.0000	(0.7335)	(0.0809)	0.0000	1	(0.8144)	01/06/2025
300415.ZK	12/10/2024	SDB3260961787	12,600.00	2.9138	36,322.62	36,714.50	0.0000	4.5800	50.0000	0.0000	(4.6210)	(0.5099)	0.0000	1	(5.1310)	01/06/2025
300415.ZK	12/10/2024	SDB3260961787	2,800.00	2.9138	8,071.69	8,158.78	0.0000	4.5800	50.0000	0.0000	(1.0269)	(0.1133)	0.0000	1	(1.1402)	01/06/2025
300415.ZK	12/10/2024	SDB3260961787	100.00	2.9138	288.27	291.38	0.0000	4.5800	50.0000	0.0000	(0.0367)	(0.0040)	0.0000	1	(0.0407)	01/06/2025
300415.ZK	12/10/2024	SDB3260961787	2,700.00	2.9138	7,783.42	7,867.39	0.0000	4.5800	50.0000	0.0000	(0.9902)	(0.1093)	0.0000	1	(1.0995)	01/06/2025
300415.ZK	12/10/2024	SDB3260961787	1,600.00	2.9138	4,612.40	4,662.16	0.0000	4.5800	50.0000	0.0000	(0.5868)	(0.0648)	0.0000	1	(0.6516)	01/06/2025
300415.ZK	12/10/2024	SDB3260961787	900.00	2.9138	2,594.47	2,622.46	0.0000	4.5800	50.0000	0.0000	(0.3301)	(0.0364)	0.0000	1	(0.3665)	01/06/2025
300415.ZK	12/10/2024	SDB3260961787	1,100.00	2.9138	3,171.02	3,205.23	0.0000	4.5800	50.0000	0.0000	(0.4034)	(0.0445)	0.0000	1	(0.4479)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
YIZUMI HOLDINGS CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
300415.ZK	12/10/2024	SDB3260961787	11,100.00	2.9138	31,998.50	32,343.72	0.0000	4.5800	50.0000	0.0000	(4.0709)	(0.4492)	0.0000	1	(4.5201)	01/06/2025
300415.ZK	12/10/2024	SDB3260961787	1,400.00	2.9138	4,035.85	4,079.39	0.0000	4.5800	50.0000	0.0000	(0.5134)	(0.0567)	0.0000	1	(0.5701)	01/06/2025
300415.ZK	12/10/2024	SDB3260961787	200.00	2.9138	576.55	582.77	0.0000	4.5800	50.0000	0.0000	(0.0733)	(0.0081)	0.0000	1	(0.0814)	01/06/2025
300415.ZK	12/10/2024	SDB3260961787	200.00	2.9138	576.55	582.77	0.0000	4.5800	50.0000	0.0000	(0.0733)	(0.0081)	0.0000	1	(0.0814)	01/06/2025
300415.ZK	12/10/2024	SDB3260961787	100.00	2.9138	288.27	291.38	0.0000	4.5800	50.0000	0.0000	(0.0367)	(0.0040)	0.0000	1	(0.0407)	01/06/2025
300415.ZK	12/10/2024	SDB3260961787	800.00	2.9138	2,306.20	2,331.08	0.0000	4.5800	50.0000	0.0000	(0.2934)	(0.0324)	0.0000	1	(0.3258)	01/06/2025
300415.ZK	12/10/2024	SDB3260961787	500.00	2.9138	1,441.37	1,456.92	0.0000	4.5800	50.0000	0.0000	(0.1834)	(0.0202)	0.0000	1	(0.2036)	01/06/2025
300415.ZK	12/10/2024	SDB3260961787	6,100.00	2.9138	17,584.76	17,774.48	0.0000	4.5800	50.0000	0.0000	(2.2372)	(0.2469)	0.0000	1	(2.4840)	01/06/2025
300415.ZK	12/10/2024	SDB3260961787	1,100.00	2.9138	3,171.02	3,205.23	0.0000	4.5800	50.0000	0.0000	(0.4034)	(0.0445)	0.0000	1	(0.4479)	01/06/2025
300415.ZK	12/10/2024	SDB3260961787	400.00	2.9138	1,153.10	1,165.54	0.0000	4.5800	50.0000	0.0000	(0.1467)	(0.0162)	0.0000	1	(0.1629)	01/06/2025
300415.ZK	12/10/2024	SDB3260961787	300.00	2.9138	864.82	874.15	0.0000	4.5800	50.0000	0.0000	(0.1100)	(0.0121)	0.0000	1	(0.1222)	01/06/2025
300415.ZK	12/10/2024	SDB3260961787	700.00	2.9138	2,017.92	2,039.69	0.0000	4.5800	50.0000	0.0000	(0.2567)	(0.0283)	0.0000	1	(0.2851)	01/06/2025
300415.ZK	12/10/2024	SDB3260961787	100.00	2.9138	288.27	291.38	0.0000	4.5800	50.0000	0.0000	(0.0367)	(0.0040)	0.0000	1	(0.0407)	01/06/2025
300415.ZK	12/10/2024	SDB3260961787	500.00	2.9138	1,441.37	1,456.92	0.0000	4.5800	50.0000	0.0000	(0.1834)	(0.0202)	0.0000	1	(0.2036)	01/06/2025
300415.ZK	12/10/2024	SDB3260961787	300.00	2.9138	864.82	874.15	0.0000	4.5800	50.0000	0.0000	(0.1100)	(0.0121)	0.0000	1	(0.1222)	01/06/2025
300415.ZK	12/10/2024	SDB3260961787	300.00	2.9138	864.82	874.15	0.0000	4.5800	50.0000	0.0000	(0.1100)	(0.0121)	0.0000	1	(0.1222)	01/06/2025
300415.ZK	12/10/2024	SDB3260961787	1,600.00	2.9138	4,612.40	4,662.16	0.0000	4.5800	50.0000	0.0000	(0.5868)	(0.0648)	0.0000	1	(0.6516)	01/06/2025
300415.ZK	12/10/2024	SDB3260961787	800.00	2.9138	2,306.20	2,331.08	0.0000	4.5800	50.0000	0.0000	(0.2934)	(0.0324)	0.0000	1	(0.3258)	01/06/2025
300415.ZK	12/10/2024	SDB3260961787	200.00	2.9138	576.55	582.77	0.0000	4.5800	50.0000	0.0000	(0.0733)	(0.0081)	0.0000	1	(0.0814)	01/06/2025
300415.ZK	12/10/2024	SDB3260961787	100.00	2.9138	288.27	291.38	0.0000	4.5800	50.0000	0.0000	(0.0367)	(0.0040)	0.0000	1	(0.0407)	01/06/2025
300415.ZK	12/10/2024	SDB3260961787	2,300.00	2.9138	6,630.32	6,701.85	0.0000	4.5800	50.0000	0.0000	(0.8435)	(0.0931)	0.0000	1	(0.9366)	01/06/2025
300415.ZK	12/10/2024	SDB3260961787	100.00	2.9138	288.27	291.38	0.0000	4.5800	50.0000	0.0000	(0.0367)	(0.0040)	0.0000	1	(0.0407)	01/06/2025
300415.ZK	12/10/2024	SDB3260961787	6,600.00	2.9138	19,026.14	19,231.40	0.0000	4.5800	50.0000	0.0000	(2.4205)	(0.2671)	0.0000	1	(2.6877)	01/06/2025
300415.ZK	12/10/2024	SDB3260961787	2,000.00	2.9138	5,765.50	5,827.70	0.0000	4.5800	50.0000	0.0000	(0.7335)	(0.0809)	0.0000	1	(0.8144)	01/06/2025
300415.ZK	12/10/2024	SDB3260961787	5,900.00	2.9138	17,008.21	17,191.71	0.0000	4.5800	50.0000	0.0000	(2.1638)	(0.2388)	0.0000	1	(2.4026)	01/06/2025
300415.ZK	12/10/2024	SDB3260961787	200.00	2.9138	576.55	582.77	0.0000	4.5800	50.0000	0.0000	(0.0733)	(0.0081)	0.0000	1	(0.0814)	01/06/2025
300415.ZK	12/10/2024	SDB3260961787	200.00	2.9138	576.55	582.77	0.0000	4.5800	50.0000	0.0000	(0.0733)	(0.0081)	0.0000	1	(0.0814)	01/06/2025
300415.ZK	12/10/2024	SDB3260961787	200.00	2.9138	576.55	582.77	0.0000	4.5800	50.0000	0.0000	(0.0733)	(0.0081)	0.0000	1	(0.0814)	01/06/2025
300415.ZK	12/10/2024	SDB3260961787	4,600.00	2.9138	13,260.64	13,403.71	0.0000	4.5800	50.0000	0.0000	(1.6870)	(0.1862)	0.0000	1	(1.8732)	01/06/2025
300415.ZK	12/10/2024	SDB3260961787	900.00	2.9138	2,594.47	2,622.46	0.0000	4.5800	50.0000	0.0000	(0.3301)	(0.0364)	0.0000	1	(0.3665)	01/06/2025
300415.ZK	12/09/2024	SDB3260961787	700.00	2.9101	2,017.92	2,037.06	0.0000	4.5800	50.0000	0.0000	(0.2567)	(0.0283)	0.0000	1	(0.2850)	01/06/2025
300415.ZK	12/09/2024	SDB3260961787	900.00	2.9101	2,594.47	2,619.08	0.0000	4.5800	50.0000	0.0000	(0.3301)	(0.0364)	0.0000	1	(0.3665)	01/06/2025
300415.ZK	12/09/2024	SDB3260961787	2,000.00	2.9101	5,765.50	5,820.18	0.0000	4.5800	50.0000	0.0000	(0.7335)	(0.0808)	0.0000	1	(0.8143)	01/06/2025
300415.ZK	12/09/2024	SDB3260961787	12,600.00	2.9101	36,322.62	36,667.12	0.0000	4.5800	50.0000	0.0000	(4.6210)	(0.5093)	0.0000	1	(5.1303)	01/06/2025
300415.ZK	12/09/2024	SDB3260961787	2,800.00	2.9101	8,071.69	8,148.25	0.0000	4.5800	50.0000	0.0000	(1.0269)	(0.1132)	0.0000	1	(1.1401)	01/06/2025
300415.ZK	12/09/2024	SDB3260961787	100.00	2.9101	288.27	291.01	0.0000	4.5800	50.0000	0.0000	(0.0367)	(0.0040)	0.0000	1	(0.0407)	01/06/2025
300415.ZK	12/09/2024	SDB3260961787	2,700.00	2.9101	7,783.42	7,857.24	0.0000	4.5800	50.0000	0.0000	(0.9902)	(0.1091)	0.0000	1	(1.0994)	01/06/2025
300415.ZK	12/09/2024	SDB3260961787	1,600.00	2.9101	4,612.40	4,656.14	0.0000	4.5800	50.0000	0.0000	(0.5868)	(0.0647)	0.0000	1	(0.6515)	01/06/2025
300415.ZK	12/09/2024	SDB3260961787	900.00	2.9101	2,594.47	2,619.08	0.0000	4.5800	50.0000	0.0000	(0.3301)	(0.0364)	0.0000	1	(0.3665)	01/06/2025
300415.ZK	12/09/2024	SDB3260961787	1,100.00	2.9101	3,171.02	3,201.10	0.0000	4.5800	50.0000	0.0000	(0.4034)	(0.0445)	0.0000	1	(0.4479)	01/06/2025
300415.ZK	12/09/2024	SDB3260961787	11,100.00	2.9101	31,998.50	32,301.99	0.0000	4.5800	50.0000	0.0000	(4.0709)	(0.4486)	0.0000	1	(4.5196)	01/06/2025
300415.ZK	12/09/2024	SDB3260961787	1,400.00	2.9101	4,035.85	4,074.12	0.0000	4.5800	50.0000	0.0000	(0.5134)	(0.0566)	0.0000	1	(0.5700)	01/06/2025
300415.ZK	12/09/2024	SDB3260961787	200.00	2.9101	576.55	582.02	0.0000	4.5800	50.0000	0.0000	(0.0733)	(0.0081)	0.0000	1	(0.0814)	01/06/2025
300415.ZK	12/09/2024	SDB3260961787	200.00	2.9101	576.55	582.02	0.0000	4.5800	50.0000	0.0000	(0.0733)	(0.0081)	0.0000	1	(0.0814)	01/06/2025
300415.ZK	12/09/2024	SDB3260961787	100.00	2.9101	288.27	291.01	0.0000	4.5800	50.0000	0.0000	(0.0367)	(0.0040)	0.0000	1	(0.0407)	01/06/2025
300415.ZK	12/09/2024	SDB3260961787	800.00	2.9101	2,306.20	2,328.07	0.0000	4.5800	50.0000	0.0000	(0.2934)	(0.0323)	0.0000	1	(0.3257)	01/06/2025
300415.ZK	12/09/2024	SDB3260961787	500.00	2.9101	1,441.37	1,455.04	0.0000	4.5800	50.0000	0.0000	(0.1834)	(0.0202)	0.0000	1	(0.2036)	01/06/2025
300415.ZK	12/09/2024	SDB3260961787	6,100.00	2.9101	17,584.76	17,751.54	0.0000	4.5800	50.0000	0.0000	(2.2372)	(0.2465)	0.0000	1	(2.4837)	01/06/2025
300415.ZK	12/09/2024	SDB3260961787	1,100.00	2.9101	3,171.02	3,201.10	0.0000	4.5800	50.0000	0.0000	(0.4034)	(0.0445)	0.0000	1	(0.4479)	01/06/2025
300415.ZK	12/09/2024	SDB3260961787	400.00	2.9101	1,153.10	1,164.04	0.0000	4.5800	50.0000	0.0000	(0.1467)	(0.0162)	0.0000	1	(0.1629)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
YIZUMI HOLDINGS CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
300415.ZK	12/09/2024	SDB3260961787	300.00	2.9101	864.82	873.03	0.0000	4.5800	50.0000	0.0000	(0.1100)	(0.0121)	0.0000	1	(0.1222)	01/06/2025
300415.ZK	12/09/2024	SDB3260961787	700.00	2.9101	2,017.92	2,037.06	0.0000	4.5800	50.0000	0.0000	(0.2567)	(0.0283)	0.0000	1	(0.2850)	01/06/2025
300415.ZK	12/09/2024	SDB3260961787	100.00	2.9101	288.27	291.01	0.0000	4.5800	50.0000	0.0000	(0.0367)	(0.0040)	0.0000	1	(0.0407)	01/06/2025
300415.ZK	12/09/2024	SDB3260961787	500.00	2.9101	1,441.37	1,455.04	0.0000	4.5800	50.0000	0.0000	(0.1834)	(0.0202)	0.0000	1	(0.2036)	01/06/2025
300415.ZK	12/09/2024	SDB3260961787	300.00	2.9101	864.82	873.03	0.0000	4.5800	50.0000	0.0000	(0.1100)	(0.0121)	0.0000	1	(0.1222)	01/06/2025
300415.ZK	12/09/2024	SDB3260961787	300.00	2.9101	864.82	873.03	0.0000	4.5800	50.0000	0.0000	(0.1100)	(0.0121)	0.0000	1	(0.1222)	01/06/2025
300415.ZK	12/09/2024	SDB3260961787	1,600.00	2.9101	4,612.40	4,656.14	0.0000	4.5800	50.0000	0.0000	(0.5868)	(0.0647)	0.0000	1	(0.6515)	01/06/2025
300415.ZK	12/09/2024	SDB3260961787	800.00	2.9101	2,306.20	2,328.07	0.0000	4.5800	50.0000	0.0000	(0.2934)	(0.0323)	0.0000	1	(0.3257)	01/06/2025
300415.ZK	12/09/2024	SDB3260961787	200.00	2.9101	576.55	582.02	0.0000	4.5800	50.0000	0.0000	(0.0733)	(0.0081)	0.0000	1	(0.0814)	01/06/2025
300415.ZK	12/09/2024	SDB3260961787	100.00	2.9101	288.27	291.01	0.0000	4.5800	50.0000	0.0000	(0.0367)	(0.0040)	0.0000	1	(0.0407)	01/06/2025
300415.ZK	12/09/2024	SDB3260961787	2,300.00	2.9101	6,630.32	6,693.20	0.0000	4.5800	50.0000	0.0000	(0.8435)	(0.0930)	0.0000	1	(0.9365)	01/06/2025
300415.ZK	12/09/2024	SDB3260961787	100.00	2.9101	288.27	291.01	0.0000	4.5800	50.0000	0.0000	(0.0367)	(0.0040)	0.0000	1	(0.0407)	01/06/2025
300415.ZK	12/09/2024	SDB3260961787	6,600.00	2.9101	19,026.14	19,206.59	0.0000	4.5800	50.0000	0.0000	(2.4205)	(0.2668)	0.0000	1	(2.6873)	01/06/2025
300415.ZK	12/09/2024	SDB3260961787	2,000.00	2.9101	5,765.50	5,820.18	0.0000	4.5800	50.0000	0.0000	(0.7335)	(0.0808)	0.0000	1	(0.8143)	01/06/2025
300415.ZK	12/09/2024	SDB3260961787	5,900.00	2.9101	17,008.21	17,169.53	0.0000	4.5800	50.0000	0.0000	(2.1638)	(0.2385)	0.0000	1	(2.4023)	01/06/2025
300415.ZK	12/09/2024	SDB3260961787	200.00	2.9101	576.55	582.02	0.0000	4.5800	50.0000	0.0000	(0.0733)	(0.0081)	0.0000	1	(0.0814)	01/06/2025
300415.ZK	12/09/2024	SDB3260961787	200.00	2.9101	576.55	582.02	0.0000	4.5800	50.0000	0.0000	(0.0733)	(0.0081)	0.0000	1	(0.0814)	01/06/2025
300415.ZK	12/09/2024	SDB3260961787	200.00	2.9101	576.55	582.02	0.0000	4.5800	50.0000	0.0000	(0.0733)	(0.0081)	0.0000	1	(0.0814)	01/06/2025
300415.ZK	12/09/2024	SDB3260961787	4,600.00	2.9101	13,260.64	13,386.41	0.0000	4.5800	50.0000	0.0000	(1.6870)	(0.1859)	0.0000	1	(1.8730)	01/06/2025
300415.ZK	12/09/2024	SDB3260961787	900.00	2.9101	2,594.47	2,619.08	0.0000	4.5800	50.0000	0.0000	(0.3301)	(0.0364)	0.0000	1	(0.3665)	01/06/2025
300415.ZK	12/06/2024	SDB3260961787	700.00	2.9495	2,017.92	2,064.66	0.0000	4.5800	50.0000	0.0000	(0.7702)	(0.0860)	0.0000	3	(0.8562)	01/06/2025
300415.ZK	12/06/2024	SDB3260961787	900.00	2.9495	2,594.47	2,654.57	0.0000	4.5800	50.0000	0.0000	(0.9902)	(0.1106)	0.0000	3	(1.1008)	01/06/2025
300415.ZK	12/06/2024	SDB3260961787	2,000.00	2.9495	5,765.50	5,899.03	0.0000	4.5800	50.0000	0.0000	(2.2005)	(0.2458)	0.0000	3	(2.4463)	01/06/2025
300415.ZK	12/06/2024	SDB3260961787	12,600.00	2.9495	36,322.62	37,163.91	0.0000	4.5800	50.0000	0.0000	(13.8631)	(1.5485)	0.0000	3	(15.4116)	01/06/2025
300415.ZK	12/06/2024	SDB3260961787	2,800.00	2.9495	8,071.69	8,258.65	0.0000	4.5800	50.0000	0.0000	(3.0807)	(0.3441)	0.0000	3	(3.4248)	01/06/2025
300415.ZK	12/06/2024	SDB3260961787	100.00	2.9495	288.27	294.95	0.0000	4.5800	50.0000	0.0000	(0.1100)	(0.0123)	0.0000	3	(0.1223)	01/06/2025
300415.ZK	12/06/2024	SDB3260961787	2,700.00	2.9495	7,783.42	7,963.70	0.0000	4.5800	50.0000	0.0000	(2.9707)	(0.3318)	0.0000	3	(3.3025)	01/06/2025
300415.ZK	12/06/2024	SDB3260961787	1,600.00	2.9495	4,612.40	4,719.23	0.0000	4.5800	50.0000	0.0000	(1.7604)	(0.1966)	0.0000	3	(1.9570)	01/06/2025
300415.ZK	12/06/2024	SDB3260961787	900.00	2.9495	2,594.47	2,654.57	0.0000	4.5800	50.0000	0.0000	(0.9902)	(0.1106)	0.0000	3	(1.1008)	01/06/2025
300415.ZK	12/06/2024	SDB3260961787	1,100.00	2.9495	3,171.02	3,244.47	0.0000	4.5800	50.0000	0.0000	(1.2103)	(0.1352)	0.0000	3	(1.3455)	01/06/2025
300415.ZK	12/06/2024	SDB3260961787	11,100.00	2.9495	31,998.50	32,739.64	0.0000	4.5800	50.0000	0.0000	(12.2128)	(1.3642)	0.0000	3	(13.5769)	01/06/2025
300415.ZK	12/06/2024	SDB3260961787	1,400.00	2.9495	4,035.85	4,129.32	0.0000	4.5800	50.0000	0.0000	(1.5403)	(0.1721)	0.0000	3	(1.7124)	01/06/2025
300415.ZK	12/06/2024	SDB3260961787	200.00	2.9495	576.55	589.90	0.0000	4.5800	50.0000	0.0000	(0.2200)	(0.0246)	0.0000	3	(0.2446)	01/06/2025
300415.ZK	12/06/2024	SDB3260961787	200.00	2.9495	576.55	589.90	0.0000	4.5800	50.0000	0.0000	(0.2200)	(0.0246)	0.0000	3	(0.2446)	01/06/2025
300415.ZK	12/06/2024	SDB3260961787	100.00	2.9495	288.27	294.95	0.0000	4.5800	50.0000	0.0000	(0.1100)	(0.0123)	0.0000	3	(0.1223)	01/06/2025
300415.ZK	12/06/2024	SDB3260961787	800.00	2.9495	2,306.20	2,359.61	0.0000	4.5800	50.0000	0.0000	(0.8802)	(0.0983)	0.0000	3	(0.9785)	01/06/2025
300415.ZK	12/06/2024	SDB3260961787	500.00	2.9495	1,441.37	1,474.76	0.0000	4.5800	50.0000	0.0000	(0.5501)	(0.0614)	0.0000	3	(0.6116)	01/06/2025
300415.ZK	12/06/2024	SDB3260961787	6,100.00	2.9495	17,584.76	17,992.05	0.0000	4.5800	50.0000	0.0000	(6.7115)	(0.7497)	0.0000	3	(7.4612)	01/06/2025
300415.ZK	12/06/2024	SDB3260961787	1,100.00	2.9495	3,171.02	3,244.47	0.0000	4.5800	50.0000	0.0000	(1.2103)	(0.1352)	0.0000	3	(1.3455)	01/06/2025
300415.ZK	12/06/2024	SDB3260961787	400.00	2.9495	1,153.10	1,179.81	0.0000	4.5800	50.0000	0.0000	(0.4401)	(0.0492)	0.0000	3	(0.4893)	01/06/2025
300415.ZK	12/06/2024	SDB3260961787	300.00	2.9495	864.82	884.86	0.0000	4.5800	50.0000	0.0000	(0.3301)	(0.0369)	0.0000	3	(0.3669)	01/06/2025
300415.ZK	12/06/2024	SDB3260961787	700.00	2.9495	2,017.92	2,064.66	0.0000	4.5800	50.0000	0.0000	(0.7702)	(0.0860)	0.0000	3	(0.8562)	01/06/2025
300415.ZK	12/06/2024	SDB3260961787	100.00	2.9495	288.27	294.95	0.0000	4.5800	50.0000	0.0000	(0.1100)	(0.0123)	0.0000	3	(0.1223)	01/06/2025
300415.ZK	12/06/2024	SDB3260961787	500.00	2.9495	1,441.37	1,474.76	0.0000	4.5800	50.0000	0.0000	(0.5501)	(0.0614)	0.0000	3	(0.6116)	01/06/2025
300415.ZK	12/06/2024	SDB3260961787	300.00	2.9495	864.82	884.86	0.0000	4.5800	50.0000	0.0000	(0.3301)	(0.0369)	0.0000	3	(0.3669)	01/06/2025
300415.ZK	12/06/2024	SDB3260961787	300.00	2.9495	864.82	884.86	0.0000	4.5800	50.0000	0.0000	(0.3301)	(0.0369)	0.0000	3	(0.3669)	01/06/2025
300415.ZK	12/06/2024	SDB3260961787	1,600.00	2.9495	4,612.40	4,719.23	0.0000	4.5800	50.0000	0.0000	(1.7604)	(0.1966)	0.0000	3	(1.9570)	01/06/2025
300415.ZK	12/06/2024	SDB3260961787	800.00	2.9495	2,306.20	2,359.61	0.0000	4.5800	50.0000	0.0000	(0.8802)	(0.0983)	0.0000	3	(0.9785)	01/06/2025
300415.ZK	12/06/2024	SDB3260961787	200.00	2.9495	576.55	589.90	0.0000	4.5800	50.0000	0.0000	(0.2200)	(0.0246)	0.0000	3	(0.2446)	01/06/2025
300415.ZK	12/06/2024	SDB3260961787	100.00	2.9495	288.27	294.95	0.0000	4.5800	50.0000	0.0000	(0.1100)	(0.0123)	0.0000	3	(0.1223)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
YIZUMI HOLDINGS CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
300415.ZK	12/06/2024	SDB3260961787	2,300.00	2.9495	6,630.32	6,783.89	0.0000	4.5800	50.0000	0.0000	(2.5306)	(0.2827)	0.0000	3	(2.8132)	01/06/2025
300415.ZK	12/06/2024	SDB3260961787	100.00	2.9495	288.27	294.95	0.0000	4.5800	50.0000	0.0000	(0.1100)	(0.0123)	0.0000	3	(0.1223)	01/06/2025
300415.ZK	12/06/2024	SDB3260961787	6,600.00	2.9495	19,026.14	19,466.81	0.0000	4.5800	50.0000	0.0000	(0.8111)	(0.0111)	0.0000	3	(8.0728)	01/06/2025
300415.ZK	12/06/2024	SDB3260961787	2,000.00	2.9495	5,765.50	5,899.03	0.0000	4.5800	50.0000	0.0000	(2.2005)	(0.2458)	0.0000	3	(2.4463)	01/06/2025
300415.ZK	12/06/2024	SDB3260961787	5,900.00	2.9495	17,008.21	17,402.15	0.0000	4.5800	50.0000	0.0000	(6.4915)	(0.7251)	0.0000	3	(7.2166)	01/06/2025
300415.ZK	12/06/2024	SDB3260961787	200.00	2.9495	576.55	589.90	0.0000	4.5800	50.0000	0.0000	(0.2200)	(0.0246)	0.0000	3	(0.2446)	01/06/2025
300415.ZK	12/06/2024	SDB3260961787	200.00	2.9495	576.55	589.90	0.0000	4.5800	50.0000	0.0000	(0.2200)	(0.0246)	0.0000	3	(0.2446)	01/06/2025
300415.ZK	12/06/2024	SDB3260961787	200.00	2.9495	576.55	589.90	0.0000	4.5800	50.0000	0.0000	(0.2200)	(0.0246)	0.0000	3	(0.2446)	01/06/2025
300415.ZK	12/06/2024	SDB3260961787	4,600.00	2.9495	13,260.64	13,567.78	0.0000	4.5800	50.0000	0.0000	(5.0611)	(0.5653)	0.0000	3	(5.6265)	01/06/2025
300415.ZK	12/06/2024	SDB3260961787	900.00	2.9495	2,594.47	2,654.57	0.0000	4.5800	50.0000	0.0000	(0.9902)	(0.1106)	0.0000	3	(1.1008)	01/06/2025
300415.ZK	12/05/2024	SDB3260961787	700.00	2.9740	2,017.92	2,081.78	0.0000	4.5800	50.0000	0.0000	(0.0267)	(0.0289)	0.0000	1	(0.2856)	01/06/2025
300415.ZK	12/05/2024	SDB3260961787	900.00	2.9740	2,594.47	2,676.58	0.0000	4.5800	50.0000	0.0000	(0.3301)	(0.0372)	0.0000	1	(0.3672)	01/06/2025
300415.ZK	12/05/2024	SDB3260961787	2,000.00	2.9740	5,765.50	5,947.95	0.0000	4.5800	50.0000	0.0000	(0.7335)	(0.0826)	0.0000	1	(0.8161)	01/06/2025
300415.ZK	12/05/2024	SDB3260961787	12,600.00	2.9740	36,322.62	37,472.06	0.0000	4.5800	50.0000	0.0000	(4.6210)	(0.5204)	0.0000	1	(5.1415)	01/06/2025
300415.ZK	12/05/2024	SDB3260961787	2,800.00	2.9740	8,071.69	8,327.12	0.0000	4.5800	50.0000	0.0000	(1.0269)	(0.1157)	0.0000	1	(1.1426)	01/06/2025
300415.ZK	12/05/2024	SDB3260961787	100.00	2.9740	288.27	297.40	0.0000	4.5800	50.0000	0.0000	(0.0367)	(0.0041)	0.0000	1	(0.0408)	01/06/2025
300415.ZK	12/05/2024	SDB3260961787	2,700.00	2.9740	7,783.42	8,029.73	0.0000	4.5800	50.0000	0.0000	(0.9902)	(0.1115)	0.0000	1	(1.1017)	01/06/2025
300415.ZK	12/05/2024	SDB3260961787	1,600.00	2.9740	4,612.40	4,758.36	0.0000	4.5800	50.0000	0.0000	(0.5868)	(0.0661)	0.0000	1	(0.6529)	01/06/2025
300415.ZK	12/05/2024	SDB3260961787	900.00	2.9740	2,594.47	2,676.58	0.0000	4.5800	50.0000	0.0000	(0.3301)	(0.0372)	0.0000	1	(0.3672)	01/06/2025
300415.ZK	12/05/2024	SDB3260961787	1,100.00	2.9740	3,171.02	3,271.37	0.0000	4.5800	50.0000	0.0000	(0.4034)	(0.0454)	0.0000	1	(0.4489)	01/06/2025
300415.ZK	12/05/2024	SDB3260961787	11,100.00	2.9740	31,998.50	33,011.10	0.0000	4.5800	50.0000	0.0000	(4.0709)	(0.4585)	0.0000	1	(4.5294)	01/06/2025
300415.ZK	12/05/2024	SDB3260961787	1,400.00	2.9740	4,035.85	4,163.56	0.0000	4.5800	50.0000	0.0000	(0.5134)	(0.0578)	0.0000	1	(0.5713)	01/06/2025
300415.ZK	12/05/2024	SDB3260961787	200.00	2.9740	576.55	594.79	0.0000	4.5800	50.0000	0.0000	(0.0733)	(0.0083)	0.0000	1	(0.0816)	01/06/2025
300415.ZK	12/05/2024	SDB3260961787	200.00	2.9740	576.55	594.79	0.0000	4.5800	50.0000	0.0000	(0.0733)	(0.0083)	0.0000	1	(0.0816)	01/06/2025
300415.ZK	12/05/2024	SDB3260961787	100.00	2.9740	288.27	297.40	0.0000	4.5800	50.0000	0.0000	(0.0367)	(0.0041)	0.0000	1	(0.0408)	01/06/2025
300415.ZK	12/05/2024	SDB3260961787	800.00	2.9740	2,306.20	2,379.18	0.0000	4.5800	50.0000	0.0000	(0.2934)	(0.0330)	0.0000	1	(0.3264)	01/06/2025
300415.ZK	12/05/2024	SDB3260961787	500.00	2.9740	1,441.37	1,486.99	0.0000	4.5800	50.0000	0.0000	(0.1834)	(0.0207)	0.0000	1	(0.2040)	01/06/2025
300415.ZK	12/05/2024	SDB3260961787	6,100.00	2.9740	17,584.76	18,141.24	0.0000	4.5800	50.0000	0.0000	(2.2372)	(0.2520)	0.0000	1	(2.4891)	01/06/2025
300415.ZK	12/05/2024	SDB3260961787	1,100.00	2.9740	3,171.02	3,271.37	0.0000	4.5800	50.0000	0.0000	(0.4034)	(0.0454)	0.0000	1	(0.4489)	01/06/2025
300415.ZK	12/05/2024	SDB3260961787	400.00	2.9740	1,153.10	1,189.59	0.0000	4.5800	50.0000	0.0000	(0.1467)	(0.0165)	0.0000	1	(0.1632)	01/06/2025
300415.ZK	12/05/2024	SDB3260961787	300.00	2.9740	864.82	892.19	0.0000	4.5800	50.0000	0.0000	(0.1100)	(0.0124)	0.0000	1	(0.1224)	01/06/2025
300415.ZK	12/05/2024	SDB3260961787	700.00	2.9740	2,017.92	2,081.78	0.0000	4.5800	50.0000	0.0000	(0.2567)	(0.0289)	0.0000	1	(0.2856)	01/06/2025
300415.ZK	12/05/2024	SDB3260961787	100.00	2.9740	288.27	297.40	0.0000	4.5800	50.0000	0.0000	(0.0367)	(0.0041)	0.0000	1	(0.0408)	01/06/2025
300415.ZK	12/05/2024	SDB3260961787	500.00	2.9740	1,441.37	1,486.99	0.0000	4.5800	50.0000	0.0000	(0.1834)	(0.0207)	0.0000	1	(0.2040)	01/06/2025
300415.ZK	12/05/2024	SDB3260961787	300.00	2.9740	864.82	892.19	0.0000	4.5800	50.0000	0.0000	(0.1100)	(0.0124)	0.0000	1	(0.1224)	01/06/2025
300415.ZK	12/05/2024	SDB3260961787	300.00	2.9740	864.82	892.19	0.0000	4.5800	50.0000	0.0000	(0.1100)	(0.0124)	0.0000	1	(0.1224)	01/06/2025
300415.ZK	12/05/2024	SDB3260961787	1,600.00	2.9740	4,612.40	4,758.36	0.0000	4.5800	50.0000	0.0000	(0.5868)	(0.0661)	0.0000	1	(0.6529)	01/06/2025
300415.ZK	12/05/2024	SDB3260961787	800.00	2.9740	2,306.20	2,379.18	0.0000	4.5800	50.0000	0.0000	(0.2934)	(0.0330)	0.0000	1	(0.3264)	01/06/2025
300415.ZK	12/05/2024	SDB3260961787	200.00	2.9740	576.55	594.79	0.0000	4.5800	50.0000	0.0000	(0.0733)	(0.0083)	0.0000	1	(0.0816)	01/06/2025
300415.ZK	12/05/2024	SDB3260961787	100.00	2.9740	288.27	297.40	0.0000	4.5800	50.0000	0.0000	(0.0367)	(0.0041)	0.0000	1	(0.0408)	01/06/2025
300415.ZK	12/05/2024	SDB3260961787	2,300.00	2.9740	6,630.32	6,840.14	0.0000	4.5800	50.0000	0.0000	(0.8435)	(0.0950)	0.0000	1	(0.9385)	01/06/2025
300415.ZK	12/05/2024	SDB3260961787	100.00	2.9740	288.27	297.40	0.0000	4.5800	50.0000	0.0000	(0.0367)	(0.0041)	0.0000	1	(0.0408)	01/06/2025
300415.ZK	12/05/2024	SDB3260961787	6,600.00	2.9740	19,026.14	19,628.22	0.0000	4.5800	50.0000	0.0000	(2.4205)	(0.2726)	0.0000	1	(2.6932)	01/06/2025
300415.ZK	12/05/2024	SDB3260961787	2,000.00	2.9740	5,765.50	5,947.95	0.0000	4.5800	50.0000	0.0000	(0.7335)	(0.0826)	0.0000	1	(0.8161)	01/06/2025
300415.ZK	12/05/2024	SDB3260961787	5,900.00	2.9740	17,008.21	17,546.44	0.0000	4.5800	50.0000	0.0000	(2.1638)	(0.2437)	0.0000	1	(2.4075)	01/06/2025
300415.ZK	12/05/2024	SDB3260961787	200.00	2.9740	576.55	594.79	0.0000	4.5800	50.0000	0.0000	(0.0733)	(0.0083)	0.0000	1	(0.0816)	01/06/2025
300415.ZK	12/05/2024	SDB3260961787	200.00	2.9740	576.55	594.79	0.0000	4.5800	50.0000	0.0000	(0.0733)	(0.0083)	0.0000	1	(0.0816)	01/06/2025
300415.ZK	12/05/2024	SDB3260961787	200.00	2.9740	576.55	594.79	0.0000	4.5800	50.0000	0.0000	(0.0733)	(0.0083)	0.0000	1	(0.0816)	01/06/2025
300415.ZK	12/05/2024	SDB3260961787	4,600.00	2.9740	13,260.64	13,680.28	0.0000	4.5800	50.0000	0.0000	(1.6870)	(0.1900)	0.0000	1	(1.8771)	01/06/2025
300415.ZK	12/05/2024	SDB3260961787	900.00	2.9740	2,594.47	2,676.58	0.0000	4.5800	50.0000	0.0000	(0.3301)	(0.0372)	0.0000	1	(0.3672)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
YIZUMI HOLDINGS CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
300415.ZK	12/04/2024	SDB3260961787	700.00	2.8827	2,017.92	2,017.92	0.0000	4.5800	50.0000	0.0000	(0.2567)	(0.0280)	0.0000	1	(0.2848)	01/06/2025
300415.ZK	12/04/2024	SDB3260961787	900.00	2.8827	2,594.47	2,594.47	0.0000	4.5800	50.0000	0.0000	(0.3301)	(0.0360)	0.0000	1	(0.3661)	01/06/2025
300415.ZK	12/04/2024	SDB3260961787	2,000.00	2.8827	5,765.50	5,765.50	0.0000	4.5800	50.0000	0.0000	(0.7335)	(0.0801)	0.0000	1	(0.8136)	01/06/2025
300415.ZK	12/04/2024	SDB3260961787	12,600.00	2.8827	36,322.62	36,322.62	0.0000	4.5800	50.0000	0.0000	(4.6210)	(0.5045)	0.0000	1	(5.1255)	01/06/2025
300415.ZK	12/04/2024	SDB3260961787	2,800.00	2.8827	8,071.69	8,071.69	0.0000	4.5800	50.0000	0.0000	(1.0269)	(0.1121)	0.0000	1	(1.1390)	01/06/2025
300415.ZK	12/04/2024	SDB3260961787	100.00	2.8827	288.27	288.27	0.0000	4.5800	50.0000	0.0000	(0.0367)	(0.0040)	0.0000	1	(0.0407)	01/06/2025
300415.ZK	12/04/2024	SDB3260961787	2,700.00	2.8827	7,783.42	7,783.42	0.0000	4.5800	50.0000	0.0000	(0.9902)	(0.1081)	0.0000	1	(1.0983)	01/06/2025
300415.ZK	12/04/2024	SDB3260961787	1,600.00	2.8827	4,612.40	4,612.40	0.0000	4.5800	50.0000	0.0000	(0.5868)	(0.0641)	0.0000	1	(0.6509)	01/06/2025
300415.ZK	12/04/2024	SDB3260961787	900.00	2.8827	2,594.47	2,594.47	0.0000	4.5800	50.0000	0.0000	(0.3301)	(0.0360)	0.0000	1	(0.3661)	01/06/2025
300415.ZK	12/04/2024	SDB3260961787	1,100.00	2.8827	3,171.02	3,171.02	0.0000	4.5800	50.0000	0.0000	(0.4034)	(0.0440)	0.0000	1	(0.4475)	01/06/2025
300415.ZK	12/04/2024	SDB3260961787	11,100.00	2.8827	31,998.50	31,998.50	0.0000	4.5800	50.0000	0.0000	(4.0709)	(0.4444)	0.0000	1	(4.5153)	01/06/2025
300415.ZK	12/04/2024	SDB3260961787	1,400.00	2.8827	4,035.85	4,035.85	0.0000	4.5800	50.0000	0.0000	(0.5134)	(0.0561)	0.0000	1	(0.5695)	01/06/2025
300415.ZK	12/04/2024	SDB3260961787	200.00	2.8827	576.55	576.55	0.0000	4.5800	50.0000	0.0000	(0.0733)	(0.0080)	0.0000	1	(0.0814)	01/06/2025
300415.ZK	12/04/2024	SDB3260961787	200.00	2.8827	576.55	576.55	0.0000	4.5800	50.0000	0.0000	(0.0733)	(0.0080)	0.0000	1	(0.0814)	01/06/2025
300415.ZK	12/04/2024	SDB3260961787	100.00	2.8827	288.27	288.27	0.0000	4.5800	50.0000	0.0000	(0.0367)	(0.0040)	0.0000	1	(0.0407)	01/06/2025
300415.ZK	12/04/2024	SDB3260961787	800.00	2.8827	2,306.20	2,306.20	0.0000	4.5800	50.0000	0.0000	(0.2934)	(0.0320)	0.0000	1	(0.3254)	01/06/2025
300415.ZK	12/04/2024	SDB3260961787	500.00	2.8827	1,441.37	1,441.37	0.0000	4.5800	50.0000	0.0000	(0.1834)	(0.0200)	0.0000	1	(0.2034)	01/06/2025
300415.ZK	12/04/2024	SDB3260961787	6,100.00	2.8827	17,584.76	17,584.76	0.0000	4.5800	50.0000	0.0000	(2.2372)	(0.2442)	0.0000	1	(2.4814)	01/06/2025
300415.ZK	12/04/2024	SDB3260961787	1,100.00	2.8827	3,171.02	3,171.02	0.0000	4.5800	50.0000	0.0000	(0.4034)	(0.0440)	0.0000	1	(0.4475)	01/06/2025
300415.ZK	12/04/2024	SDB3260961787	400.00	2.8827	1,153.10	1,153.10	0.0000	4.5800	50.0000	0.0000	(0.1467)	(0.0160)	0.0000	1	(0.1627)	01/06/2025
300415.ZK	12/04/2024	SDB3260961787	300.00	2.8827	864.82	864.82	0.0000	4.5800	50.0000	0.0000	(0.1100)	(0.0120)	0.0000	1	(0.1220)	01/06/2025
300415.ZK	12/04/2024	SDB3260961787	700.00	2.8827	2,017.92	2,017.92	0.0000	4.5800	50.0000	0.0000	(0.2567)	(0.0280)	0.0000	1	(0.2848)	01/06/2025
300415.ZK	12/04/2024	SDB3260961787	100.00	2.8827	288.27	288.27	0.0000	4.5800	50.0000	0.0000	(0.0367)	(0.0040)	0.0000	1	(0.0407)	01/06/2025
300415.ZK	12/04/2024	SDB3260961787	500.00	2.8827	1,441.37	1,441.37	0.0000	4.5800	50.0000	0.0000	(0.1834)	(0.0200)	0.0000	1	(0.2034)	01/06/2025
300415.ZK	12/04/2024	SDB3260961787	300.00	2.8827	864.82	864.82	0.0000	4.5800	50.0000	0.0000	(0.1100)	(0.0120)	0.0000	1	(0.1220)	01/06/2025
300415.ZK	12/04/2024	SDB3260961787	300.00	2.8827	864.82	864.82	0.0000	4.5800	50.0000	0.0000	(0.1100)	(0.0120)	0.0000	1	(0.1220)	01/06/2025
300415.ZK	12/04/2024	SDB3260961787	1,600.00	2.8827	4,612.40	4,612.40	0.0000	4.5800	50.0000	0.0000	(0.5868)	(0.0641)	0.0000	1	(0.6509)	01/06/2025
300415.ZK	12/04/2024	SDB3260961787	800.00	2.8827	2,306.20	2,306.20	0.0000	4.5800	50.0000	0.0000	(0.2934)	(0.0320)	0.0000	1	(0.3254)	01/06/2025
300415.ZK	12/04/2024	SDB3260961787	200.00	2.8827	576.55	576.55	0.0000	4.5800	50.0000	0.0000	(0.0733)	(0.0080)	0.0000	1	(0.0814)	01/06/2025
300415.ZK	12/04/2024	SDB3260961787	100.00	2.8827	288.27	288.27	0.0000	4.5800	50.0000	0.0000	(0.0367)	(0.0040)	0.0000	1	(0.0407)	01/06/2025
300415.ZK	12/04/2024	SDB3260961787	2,300.00	2.8827	6,630.32	6,630.32	0.0000	4.5800	50.0000	0.0000	(0.8435)	(0.0921)	0.0000	1	(0.9356)	01/06/2025
300415.ZK	12/04/2024	SDB3260961787	100.00	2.8827	288.27	288.27	0.0000	4.5800	50.0000	0.0000	(0.0367)	(0.0040)	0.0000	1	(0.0407)	01/06/2025
300415.ZK	12/04/2024	SDB3260961787	6,600.00	2.8827	19,026.14	19,026.14	0.0000	4.5800	50.0000	0.0000	(2.4205)	(0.2643)	0.0000	1	(2.6848)	01/06/2025
300415.ZK	12/04/2024	SDB3260961787	2,000.00	2.8827	5,765.50	5,765.50	0.0000	4.5800	50.0000	0.0000	(0.7335)	(0.0801)	0.0000	1	(0.8136)	01/06/2025
300415.ZK	12/04/2024	SDB3260961787	5,900.00	2.8827	17,008.21	17,008.21	0.0000	4.5800	50.0000	0.0000	(2.1638)	(0.2362)	0.0000	1	(2.4000)	01/06/2025
300415.ZK	12/04/2024	SDB3260961787	200.00	2.8827	576.55	576.55	0.0000	4.5800	50.0000	0.0000	(0.0733)	(0.0080)	0.0000	1	(0.0814)	01/06/2025
300415.ZK	12/04/2024	SDB3260961787	200.00	2.8827	576.55	576.55	0.0000	4.5800	50.0000	0.0000	(0.0733)	(0.0080)	0.0000	1	(0.0814)	01/06/2025
300415.ZK	12/04/2024	SDB3260961787	200.00	2.8827	576.55	576.55	0.0000	4.5800	50.0000	0.0000	(0.0733)	(0.0080)	0.0000	1	(0.0814)	01/06/2025
300415.ZK	12/04/2024	SDB3260961787	4,600.00	2.8827	13,260.64	13,260.64	0.0000	4.5800	50.0000	0.0000	(1.6870)	(0.1842)	0.0000	1	(1.8712)	01/06/2025
300415.ZK	12/04/2024	SDB3260961787	900.00	2.8827	2,594.47	2,594.47	0.0000	4.5800	50.0000	0.0000	(0.3301)	(0.0360)	0.0000	1	(0.3661)	01/06/2025
TOTAL YIZUMI HOLDINGS CO LTD CMN CLASS A SERIES NORTHBOUND											(884.5334)	(99.9752)	0.0000		(984.5086)	

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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
YTO EXPRESS GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND																
600233.SH	12/12/2024	SDB3260123415	2,000.00	1.9982	3,993.84	3,996.32	0.0000	4.5800	50.0000	0.0000	(0.5081)	(0.0555)	0.0000	1	(0.5636)	01/06/2025
600233.SH	12/12/2024	SDB3260123415	2,200.00	1.9982	4,393.22	4,395.96	0.0000	4.5800	50.0000	0.0000	(0.5589)	(0.0611)	0.0000	1	(0.6200)	01/06/2025
600233.SH	12/12/2024	SDB3260123415	4,200.00	1.9982	8,387.06	8,392.28	0.0000	4.5800	50.0000	0.0000	(0.1670)	(0.1166)	0.0000	1	(1.1836)	01/06/2025
600233.SH	12/11/2024	SDB3260123415	2,000.00	2.0018	3,993.84	4,003.69	0.0000	4.5800	50.0000	0.0000	(0.5081)	(0.0556)	0.0000	1	(0.5637)	01/06/2025
600233.SH	12/11/2024	SDB3260123415	2,200.00	2.0018	4,393.22	4,404.06	0.0000	4.5800	50.0000	0.0000	(0.5589)	(0.0612)	0.0000	1	(0.6201)	01/06/2025
600233.SH	12/11/2024	SDB3260123415	10,400.00	2.0018	20,767.95	20,819.19	0.0000	4.5800	50.0000	0.0000	(2.6421)	(0.2892)	0.0000	1	(2.9313)	01/06/2025
600233.SH	12/11/2024	SDB3260123415	200.00	2.0018	399.38	400.37	0.0000	4.5800	50.0000	0.0000	(0.0508)	(0.0056)	0.0000	1	(0.0564)	01/06/2025
600233.SH	12/11/2024	SDB3260123415	2,800.00	2.0018	5,591.37	5,605.17	0.0000	4.5800	50.0000	0.0000	(0.7113)	(0.0778)	0.0000	1	(0.7892)	01/06/2025
600233.SH	12/11/2024	SDB3260123415	800.00	2.0018	1,597.53	1,601.48	0.0000	4.5800	50.0000	0.0000	(0.2032)	(0.0222)	0.0000	1	(0.2255)	01/06/2025
600233.SH	12/11/2024	SDB3260123415	5,800.00	2.0018	11,582.12	11,610.70	0.0000	4.5800	50.0000	0.0000	(1.4735)	(0.1613)	0.0000	1	(1.6348)	01/06/2025
600233.SH	12/11/2024	SDB3260123415	100.00	2.0018	199.69	200.18	0.0000	4.5800	50.0000	0.0000	(0.0254)	(0.0028)	0.0000	1	(0.0282)	01/06/2025
600233.SH	12/11/2024	SDB3260123415	800.00	2.0018	1,597.53	1,601.48	0.0000	4.5800	50.0000	0.0000	(0.2032)	(0.0222)	0.0000	1	(0.2255)	01/06/2025
600233.SH	12/11/2024	SDB3260123415	100.00	2.0018	199.69	200.18	0.0000	4.5800	50.0000	0.0000	(0.0254)	(0.0028)	0.0000	1	(0.0282)	01/06/2025
600233.SH	12/10/2024	SDB3260123415	2,000.00	1.9806	3,993.84	3,961.19	0.0000	4.5800	50.0000	0.0000	(0.5081)	(0.0550)	0.0000	1	(0.5631)	01/06/2025
600233.SH	12/10/2024	SDB3260123415	2,200.00	1.9806	4,393.22	4,357.30	0.0000	4.5800	50.0000	0.0000	(0.5589)	(0.0605)	0.0000	1	(0.6194)	01/06/2025
600233.SH	12/10/2024	SDB3260123415	10,400.00	1.9806	20,767.95	20,598.17	0.0000	4.5800	50.0000	0.0000	(2.6421)	(0.2861)	0.0000	1	(2.9282)	01/06/2025
600233.SH	12/10/2024	SDB3260123415	200.00	1.9806	399.38	396.12	0.0000	4.5800	50.0000	0.0000	(0.0508)	(0.0055)	0.0000	1	(0.0563)	01/06/2025
600233.SH	12/10/2024	SDB3260123415	2,800.00	1.9806	5,591.37	5,545.66	0.0000	4.5800	50.0000	0.0000	(0.7113)	(0.0770)	0.0000	1	(0.7884)	01/06/2025
600233.SH	12/10/2024	SDB3260123415	800.00	1.9806	1,597.53	1,584.47	0.0000	4.5800	50.0000	0.0000	(0.2032)	(0.0220)	0.0000	1	(0.2252)	01/06/2025
600233.SH	12/10/2024	SDB3260123415	5,800.00	1.9806	11,582.12	11,487.44	0.0000	4.5800	50.0000	0.0000	(1.4735)	(0.1595)	0.0000	1	(1.6331)	01/06/2025
600233.SH	12/10/2024	SDB3260123415	100.00	1.9806	199.69	198.06	0.0000	4.5800	50.0000	0.0000	(0.0254)	(0.0028)	0.0000	1	(0.0282)	01/06/2025
600233.SH	12/10/2024	SDB3260123415	800.00	1.9806	1,597.53	1,584.47	0.0000	4.5800	50.0000	0.0000	(0.2032)	(0.0220)	0.0000	1	(0.2252)	01/06/2025
600233.SH	12/10/2024	SDB3260123415	100.00	1.9806	199.69	198.06	0.0000	4.5800	50.0000	0.0000	(0.0254)	(0.0028)	0.0000	1	(0.0282)	01/06/2025
600233.SH	12/09/2024	SDB3260123415	2,000.00	1.9822	3,993.84	3,964.31	0.0000	4.5800	50.0000	0.0000	(0.5081)	(0.0551)	0.0000	1	(0.5632)	01/06/2025
600233.SH	12/09/2024	SDB3260123415	2,200.00	1.9822	4,393.22	4,360.74	0.0000	4.5800	50.0000	0.0000	(0.5589)	(0.0606)	0.0000	1	(0.6195)	01/06/2025
600233.SH	12/09/2024	SDB3260123415	10,400.00	1.9822	20,767.95	20,614.41	0.0000	4.5800	50.0000	0.0000	(2.6421)	(0.2863)	0.0000	1	(2.9285)	01/06/2025
600233.SH	12/09/2024	SDB3260123415	200.00	1.9822	399.38	396.43	0.0000	4.5800	50.0000	0.0000	(0.0508)	(0.0055)	0.0000	1	(0.0563)	01/06/2025
600233.SH	12/09/2024	SDB3260123415	2,800.00	1.9822	5,591.37	5,550.03	0.0000	4.5800	50.0000	0.0000	(0.7113)	(0.0771)	0.0000	1	(0.7884)	01/06/2025
600233.SH	12/09/2024	SDB3260123415	800.00	1.9822	1,597.53	1,585.72	0.0000	4.5800	50.0000	0.0000	(0.2032)	(0.0220)	0.0000	1	(0.2253)	01/06/2025
600233.SH	12/09/2024	SDB3260123415	5,800.00	1.9822	11,582.12	11,496.50	0.0000	4.5800	50.0000	0.0000	(1.4735)	(0.1597)	0.0000	1	(1.6332)	01/06/2025
600233.SH	12/09/2024	SDB3260123415	100.00	1.9822	199.69	198.22	0.0000	4.5800	50.0000	0.0000	(0.0254)	(0.0028)	0.0000	1	(0.0282)	01/06/2025
600233.SH	12/09/2024	SDB3260123415	800.00	1.9822	1,597.53	1,585.72	0.0000	4.5800	50.0000	0.0000	(0.2032)	(0.0220)	0.0000	1	(0.2253)	01/06/2025
600233.SH	12/09/2024	SDB3260123415	100.00	1.9822	199.69	198.22	0.0000	4.5800	50.0000	0.0000	(0.0254)	(0.0028)	0.0000	1	(0.0282)	01/06/2025
600233.SH	12/06/2024	SDB3260123415	2,000.00	1.9947	3,993.84	3,989.31	0.0000	4.5800	50.0000	0.0000	(1.5243)	(0.1662)	0.0000	3	(1.6905)	01/06/2025
600233.SH	12/06/2024	SDB3260123415	2,200.00	1.9947	4,393.22	4,388.25	0.0000	4.5800	50.0000	0.0000	(1.6767)	(0.1828)	0.0000	3	(1.8596)	01/06/2025
600233.SH	12/06/2024	SDB3260123415	10,400.00	1.9947	20,767.95	20,744.43	0.0000	4.5800	50.0000	0.0000	(7.9264)	(0.8644)	0.0000	3	(8.7908)	01/06/2025
600233.SH	12/06/2024	SDB3260123415	200.00	1.9947	399.38	398.93	0.0000	4.5800	50.0000	0.0000	(0.1524)	(0.0166)	0.0000	3	(0.1691)	01/06/2025
600233.SH	12/06/2024	SDB3260123415	2,800.00	1.9947	5,591.37	5,585.04	0.0000	4.5800	50.0000	0.0000	(2.1340)	(0.2327)	0.0000	3	(2.3667)	01/06/2025
600233.SH	12/06/2024	SDB3260123415	800.00	1.9947	1,597.53	1,595.73	0.0000	4.5800	50.0000	0.0000	(0.6097)	(0.0665)	0.0000	3	(0.6762)	01/06/2025
600233.SH	12/06/2024	SDB3260123415	5,800.00	1.9947	11,582.12	11,569.01	0.0000	4.5800	50.0000	0.0000	(4.4205)	(0.4820)	0.0000	3	(4.9026)	01/06/2025
600233.SH	12/06/2024	SDB3260123415	100.00	1.9947	199.69	199.47	0.0000	4.5800	50.0000	0.0000	(0.0762)	(0.0083)	0.0000	3	(0.0845)	01/06/2025
600233.SH	12/06/2024	SDB3260123415	800.00	1.9947	1,597.53	1,595.73	0.0000	4.5800	50.0000	0.0000	(0.6097)	(0.0665)	0.0000	3	(0.6762)	01/06/2025
600233.SH	12/06/2024	SDB3260123415	100.00	1.9947	199.69	199.47	0.0000	4.5800	50.0000	0.0000	(0.0762)	(0.0083)	0.0000	3	(0.0845)	01/06/2025
600233.SH	12/05/2024	SDB3260123415	2,000.00	2.0023	3,993.84	4,004.64	0.0000	4.5800	50.0000	0.0000	(0.5081)	(0.0556)	0.0000	1	(0.5637)	01/06/2025
600233.SH	12/05/2024	SDB3260123415	2,200.00	2.0023	4,393.22	4,405.10	0.0000	4.5800	50.0000	0.0000	(0.5589)	(0.0612)	0.0000	1	(0.6201)	01/06/2025
600233.SH	12/05/2024	SDB3260123415	10,400.00	2.0023	20,767.95	20,824.12	0.0000	4.5800	50.0000	0.0000	(2.6421)	(0.2892)	0.0000	1	(2.9314)	01/06/2025
600233.SH	12/05/2024	SDB3260123415	200.00	2.0023	399.38	400.46	0.0000	4.5800	50.0000	0.0000	(0.0508)	(0.0056)	0.0000	1	(0.0564)	01/06/2025
600233.SH	12/05/2024	SDB3260123415	2,800.00	2.0023	5,591.37	5,606.49	0.0000	4.5800	50.0000	0.0000	(0.7113)	(0.0779)	0.0000	1	(0.7892)	01/06/2025
600233.SH	12/05/2024	SDB3260123415	800.00	2.0023	1,597.53	1,601.86	0.0000	4.5800	50.0000	0.0000	(0.2032)	(0.0222)	0.0000	1	(0.2255)	01/06/2025
600233.SH	12/05/2024	SDB3260123415	5,800.00	2.0023	11,582.12	11,613.45	0.0000	4.5800	50.0000	0.0000	(1.4735)	(0.1613)	0.0000	1	(1.6348)	01/06/2025

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
YTO EXPRESS GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600233.SH	12/05/2024	SDB3260123415	100.00	2.0023	199.69	200.23	0.0000	4.5800	50.0000	0.0000	(0.0254)	(0.0028)	0.0000	1	(0.0282)	01/06/2025
600233.SH	12/05/2024	SDB3260123415	800.00	2.0023	1,597.53	1,601.86	0.0000	4.5800	50.0000	0.0000	(0.2032)	(0.0222)	0.0000	1	(0.2255)	01/06/2025
600233.SH	12/05/2024	SDB3260123415	100.00	2.0023	199.69	200.23	0.0000	4.5800	50.0000	0.0000	(0.0254)	(0.0028)	0.0000	1	(0.0282)	01/06/2025
600233.SH	12/04/2024	SDB3260123415	2,000.00	1.9969	3,993.84	3,993.84	0.0000	4.5800	50.0000	0.0000	(0.5081)	(0.0555)	0.0000	1	(0.5636)	01/06/2025
600233.SH	12/04/2024	SDB3260123415	2,200.00	1.9969	4,393.22	4,393.22	0.0000	4.5800	50.0000	0.0000	(0.5589)	(0.0610)	0.0000	1	(0.6199)	01/06/2025
600233.SH	12/04/2024	SDB3260123415	10,400.00	1.9969	20,767.95	20,767.95	0.0000	4.5800	50.0000	0.0000	(2.6421)	(0.2884)	0.0000	1	(2.9306)	01/06/2025
600233.SH	12/04/2024	SDB3260123415	200.00	1.9969	399.38	399.38	0.0000	4.5800	50.0000	0.0000	(0.0508)	(0.0055)	0.0000	1	(0.0564)	01/06/2025
600233.SH	12/04/2024	SDB3260123415	2,800.00	1.9969	5,591.37	5,591.37	0.0000	4.5800	50.0000	0.0000	(0.7113)	(0.0777)	0.0000	1	(0.7890)	01/06/2025
600233.SH	12/04/2024	SDB3260123415	800.00	1.9969	1,597.53	1,597.53	0.0000	4.5800	50.0000	0.0000	(0.2032)	(0.0222)	0.0000	1	(0.2254)	01/06/2025
600233.SH	12/04/2024	SDB3260123415	5,800.00	1.9969	11,582.12	11,582.12	0.0000	4.5800	50.0000	0.0000	(1.4735)	(0.1609)	0.0000	1	(1.6344)	01/06/2025
600233.SH	12/04/2024	SDB3260123415	100.00	1.9969	199.69	199.69	0.0000	4.5800	50.0000	0.0000	(0.0254)	(0.0028)	0.0000	1	(0.0282)	01/06/2025
600233.SH	12/04/2024	SDB3260123415	800.00	1.9969	1,597.53	1,597.53	0.0000	4.5800	50.0000	0.0000	(0.2032)	(0.0222)	0.0000	1	(0.2254)	01/06/2025
600233.SH	12/04/2024	SDB3260123415	100.00	1.9969	199.69	199.69	0.0000	4.5800	50.0000	0.0000	(0.0254)	(0.0028)	0.0000	1	(0.0282)	01/06/2025
TOTAL YTO EXPRESS GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND											(53.3510)	(5.8148)	0.0000		(59.1658)	

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
YUNDA HOLDING CO LTD CMN CLASS A SERIES NORTHBOUND																
002120.ZK	01/03/2025	SDB3260123527	200.00	1.0493	218.90	209.86	0.0000	4.3300	50.0000	0.0000	(0.0790)	(0.0087)	0.0000	3	(0.0877)	01/06/2025
002120.ZK	01/03/2025	SDB3260123527	200.00	1.0493	218.90	209.86	0.0000	4.3300	50.0000	0.0000	(0.0790)	(0.0087)	0.0000	3	(0.0877)	01/06/2025
002120.ZK	01/03/2025	SDB3260123527	12,300.00	1.0493	13,462.41	12,906.62	0.0000	4.3300	50.0000	0.0000	(4.8577)	(0.5378)	0.0000	3	(5.3955)	01/06/2025
002120.ZK	01/03/2025	SDB3260123527	100.00	1.0493	109.45	104.93	0.0000	4.3300	50.0000	0.0000	(0.0395)	(0.0044)	0.0000	3	(0.0439)	01/06/2025
002120.ZK	01/03/2025	SDB3260123527	34,600.00	1.0493	37,869.87	36,306.44	0.0000	4.3300	50.0000	0.0000	(13.6647)	(1.5128)	0.0000	3	(15.1775)	01/06/2025
002120.ZK	01/03/2025	SDB3260123527	4,900.00	1.0493	5,363.07	5,141.66	0.0000	4.3300	50.0000	0.0000	(1.9352)	(0.2142)	0.0000	3	(2.1494)	01/06/2025
002120.ZK	01/03/2025	SDB3260123527	47,800.00	1.0493	52,317.34	50,157.45	0.0000	4.3300	50.0000	0.0000	(18.8778)	(2.0899)	0.0000	3	(20.9677)	01/06/2025
002120.ZK	01/03/2025	SDB3260123527	11,000.00	1.0493	12,039.56	11,542.51	0.0000	4.3300	50.0000	0.0000	(4.3443)	(0.4809)	0.0000	3	(4.8252)	01/06/2025
002120.ZK	01/03/2025	SDB3260123527	100.00	1.0493	109.45	104.93	0.0000	4.3300	50.0000	0.0000	(0.0395)	(0.0044)	0.0000	3	(0.0439)	01/06/2025
002120.ZK	01/03/2025	SDB3260123527	14,000.00	1.0493	15,323.07	14,690.47	0.0000	4.3300	50.0000	0.0000	(5.5291)	(0.6121)	0.0000	3	(6.1412)	01/06/2025
002120.ZK	01/03/2025	SDB3260123527	1,600.00	1.0493	1,751.21	1,678.91	0.0000	4.3300	50.0000	0.0000	(0.6319)	(0.0700)	0.0000	3	(0.7018)	01/06/2025
002120.ZK	01/03/2025	SDB3260123527	44,400.00	1.0493	48,596.02	46,589.76	0.0000	4.3300	50.0000	0.0000	(17.5351)	(1.9412)	0.0000	3	(19.4763)	01/06/2025
002120.ZK	01/03/2025	SDB3260123527	200.00	1.0493	218.90	209.86	0.0000	4.3300	50.0000	0.0000	(0.0790)	(0.0087)	0.0000	3	(0.0877)	01/06/2025
002120.ZK	01/03/2025	SDB3260123527	10,100.00	1.0493	11,054.50	10,598.12	0.0000	4.3300	50.0000	0.0000	(3.9888)	(0.4416)	0.0000	3	(4.4304)	01/06/2025
002120.ZK	01/03/2025	SDB3260123527	800.00	1.0493	875.60	839.46	0.0000	4.3300	50.0000	0.0000	(0.3159)	(0.0350)	0.0000	3	(0.3509)	01/06/2025
002120.ZK	01/03/2025	SDB3260123527	13,900.00	1.0493	15,213.62	14,585.53	0.0000	4.3300	50.0000	0.0000	(5.4896)	(0.6077)	0.0000	3	(6.0973)	01/06/2025
002120.ZK	01/03/2025	SDB3260123527	8,500.00	1.0493	9,303.29	8,919.21	0.0000	4.3300	50.0000	0.0000	(3.3569)	(0.3716)	0.0000	3	(3.7286)	01/06/2025
002120.ZK	01/03/2025	SDB3260123527	100.00	1.0493	109.45	104.93	0.0000	4.3300	50.0000	0.0000	(0.0395)	(0.0044)	0.0000	3	(0.0439)	01/06/2025
002120.ZK	01/03/2025	SDB3260123527	100.00	1.0493	109.45	104.93	0.0000	4.3300	50.0000	0.0000	(0.0395)	(0.0044)	0.0000	3	(0.0439)	01/06/2025
002120.ZK	01/03/2025	SDB3260123527	14,500.00	1.0493	15,870.32	15,215.13	0.0000	4.3300	50.0000	0.0000	(5.7265)	(0.6340)	0.0000	3	(6.3605)	01/06/2025
002120.ZK	01/03/2025	SDB3260123527	4,000.00	1.0493	4,378.02	4,197.28	0.0000	4.3300	50.0000	0.0000	(1.5797)	(0.1749)	0.0000	3	(1.7546)	01/06/2025
002120.ZK	01/03/2025	SDB3260123527	16,900.00	1.0493	18,497.13	17,733.49	0.0000	4.3300	50.0000	0.0000	(6.6744)	(0.7389)	0.0000	3	(7.4133)	01/06/2025
002120.ZK	01/03/2025	SDB3260123527	66,100.00	1.0493	72,346.78	69,359.99	0.0000	4.3300	50.0000	0.0000	(26.1051)	(2.8900)	0.0000	3	(28.9951)	01/06/2025
002120.ZK	01/03/2025	SDB3260123527	100.00	1.0493	109.45	104.93	0.0000	4.3300	50.0000	0.0000	(0.0395)	(0.0044)	0.0000	3	(0.0439)	01/06/2025
002120.ZK	01/03/2025	SDB3260123527	21,100.00	1.0493	23,094.06	22,140.63	0.0000	4.3300	50.0000	0.0000	(8.3331)	(0.9225)	0.0000	3	(9.2556)	01/06/2025
002120.ZK	01/03/2025	SDB3260123527	2,600.00	1.0493	2,845.71	2,728.23	0.0000	4.3300	50.0000	0.0000	(1.0268)	(0.1137)	0.0000	3	(1.1405)	01/06/2025
002120.ZK	01/03/2025	SDB3260123527	17,900.00	1.0493	19,591.64	18,782.81	0.0000	4.3300	50.0000	0.0000	(7.0693)	(0.7826)	0.0000	3	(7.8519)	01/06/2025
002120.ZK	01/03/2025	SDB3260123527	100.00	1.0493	109.45	104.93	0.0000	4.3300	50.0000	0.0000	(0.0395)	(0.0044)	0.0000	3	(0.0439)	01/06/2025
002120.ZK	01/03/2025	SDB3260123527	8,500.00	1.0493	9,303.29	8,919.21	0.0000	4.3300	50.0000	0.0000	(3.3569)	(0.3716)	0.0000	3	(3.7286)	01/06/2025
002120.ZK	01/03/2025	SDB3260123527	200.00	1.0493	218.90	209.86	0.0000	4.3300	50.0000	0.0000	(0.0790)	(0.0087)	0.0000	3	(0.0877)	01/06/2025
002120.ZK	01/03/2025	SDB3260123527	100.00	1.0493	109.45	104.93	0.0000	4.3300	50.0000	0.0000	(0.0395)	(0.0044)	0.0000	3	(0.0439)	01/06/2025
002120.ZK	01/02/2025	SDB3260123527	200.00	1.0639	218.90	212.78	0.0000	4.3300	50.0000	0.0000	(0.0263)	(0.0030)	0.0000	1	(0.0293)	01/06/2025
002120.ZK	01/02/2025	SDB3260123527	200.00	1.0639	218.90	212.78	0.0000	4.3300	50.0000	0.0000	(0.0263)	(0.0030)	0.0000	1	(0.0293)	01/06/2025
002120.ZK	01/02/2025	SDB3260123527	12,300.00	1.0639	13,462.41	13,085.74	0.0000	4.3300	50.0000	0.0000	(1.6192)	(0.1817)	0.0000	1	(1.8010)	01/06/2025
002120.ZK	01/02/2025	SDB3260123527	100.00	1.0639	109.45	106.39	0.0000	4.3300	50.0000	0.0000	(0.0132)	(0.0015)	0.0000	1	(0.0146)	01/06/2025
002120.ZK	01/02/2025	SDB3260123527	34,600.00	1.0639	37,869.87	36,810.28	0.0000	4.3300	50.0000	0.0000	(4.5549)	(0.5113)	0.0000	1	(5.0662)	01/06/2025
002120.ZK	01/02/2025	SDB3260123527	4,900.00	1.0639	5,363.07	5,213.02	0.0000	4.3300	50.0000	0.0000	(0.6451)	(0.0724)	0.0000	1	(0.7175)	01/06/2025
002120.ZK	01/02/2025	SDB3260123527	47,800.00	1.0639	52,317.34	50,853.51	0.0000	4.3300	50.0000	0.0000	(6.2926)	(0.7063)	0.0000	1	(6.9989)	01/06/2025
002120.ZK	01/02/2025	SDB3260123527	11,000.00	1.0639	12,039.56	11,702.69	0.0000	4.3300	50.0000	0.0000	(1.4481)	(0.1625)	0.0000	1	(1.6106)	01/06/2025
002120.ZK	01/02/2025	SDB3260123527	100.00	1.0639	109.45	106.39	0.0000	4.3300	50.0000	0.0000	(0.0132)	(0.0015)	0.0000	1	(0.0146)	01/06/2025
002120.ZK	01/02/2025	SDB3260123527	14,000.00	1.0639	15,323.07	14,894.33	0.0000	4.3300	50.0000	0.0000	(1.8430)	(0.2069)	0.0000	1	(2.0499)	01/06/2025
002120.ZK	01/02/2025	SDB3260123527	1,600.00	1.0639	1,751.21	1,702.21	0.0000	4.3300	50.0000	0.0000	(0.2106)	(0.0236)	0.0000	1	(0.2343)	01/06/2025
002120.ZK	01/02/2025	SDB3260123527	44,400.00	1.0639	48,596.02	47,236.32	0.0000	4.3300	50.0000	0.0000	(5.8450)	(0.6561)	0.0000	1	(6.5011)	01/06/2025
002120.ZK	01/02/2025	SDB3260123527	200.00	1.0639	218.90	212.78	0.0000	4.3300	50.0000	0.0000	(0.0263)	(0.0030)	0.0000	1	(0.0293)	01/06/2025
002120.ZK	01/02/2025	SDB3260123527	10,100.00	1.0639	11,054.50	10,745.20	0.0000	4.3300	50.0000	0.0000	(1.3296)	(0.1492)	0.0000	1	(1.4788)	01/06/2025
002120.ZK	01/02/2025	SDB3260123527	800.00	1.0639	875.60	851.10	0.0000	4.3300	50.0000	0.0000	(0.0153)	(0.0018)	0.0000	1	(0.0171)	01/06/2025
002120.ZK	01/02/2025	SDB3260123527	13,900.00	1.0639	15,213.62	14,787.95	0.0000	4.3300	50.0000	0.0000	(1.8299)	(0.2054)	0.0000	1	(2.0352)	01/06/2025
002120.ZK	01/02/2025	SDB3260123527	8,500.00	1.0639	9,303.29	9,042.99	0.0000	4.3300	50.0000	0.0000	(1.1190)	(0.1256)	0.0000	1	(1.2446)	01/06/2025
002120.ZK	01/02/2025	SDB3260123527	100.00	1.0639	109.45	106.39	0.0000	4.3300	50.0000	0.0000	(0.0132)	(0.0015)	0.0000	1	(0.0146)	01/06/2025
002120.ZK	01/02/2025	SDB3260123527	100.00	1.0639	109.45	106.39	0.0000	4.3300	50.0000	0.0000	(0.0132)	(0.0015)	0.0000	1	(0.0146)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
YUNDA HOLDING CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002120.ZK	01/02/2025	SDB3260123527	14,500.00	1.0639	15,870.32	15,426.27	0.0000	4.3300	50.0000	0.0000	(1.9088)	(0.2143)	0.0000	1	(2.1231)	01/06/2025
002120.ZK	01/02/2025	SDB3260123527	23,800.00	1.0639	26,049.22	25,320.37	0.0000	4.3300	50.0000	0.0000	(3.1331)	(0.3517)	0.0000	1	(3.4848)	01/06/2025
002120.ZK	01/02/2025	SDB3260123527	16,900.00	1.0639	18,497.13	17,979.59	0.0000	4.3300	50.0000	0.0000	(2.2248)	(0.2497)	0.0000	1	(2.4745)	01/06/2025
002120.ZK	01/02/2025	SDB3260123527	66,100.00	1.0639	72,346.78	70,322.53	0.0000	4.3300	50.0000	0.0000	(8.7017)	(0.9767)	0.0000	1	(9.6784)	01/06/2025
002120.ZK	01/02/2025	SDB3260123527	100.00	1.0639	109.45	106.39	0.0000	4.3300	50.0000	0.0000	(0.0132)	(0.0015)	0.0000	1	(0.0146)	01/06/2025
002120.ZK	01/02/2025	SDB3260123527	21,100.00	1.0639	23,094.06	22,447.89	0.0000	4.3300	50.0000	0.0000	(2.7777)	(0.3118)	0.0000	1	(3.0895)	01/06/2025
002120.ZK	01/02/2025	SDB3260123527	2,600.00	1.0639	2,845.71	2,766.09	0.0000	4.3300	50.0000	0.0000	(0.3423)	(0.0384)	0.0000	1	(0.3807)	01/06/2025
002120.ZK	01/02/2025	SDB3260123527	17,900.00	1.0639	19,591.64	19,043.47	0.0000	4.3300	50.0000	0.0000	(2.3564)	(0.2645)	0.0000	1	(2.6209)	01/06/2025
002120.ZK	01/02/2025	SDB3260123527	100.00	1.0639	109.45	106.39	0.0000	4.3300	50.0000	0.0000	(0.0132)	(0.0015)	0.0000	1	(0.0146)	01/06/2025
002120.ZK	01/02/2025	SDB3260123527	8,500.00	1.0639	9,303.29	9,042.99	0.0000	4.3300	50.0000	0.0000	(1.1190)	(0.1256)	0.0000	1	(1.2446)	01/06/2025
002120.ZK	01/02/2025	SDB3260123527	200.00	1.0639	218.90	212.78	0.0000	4.3300	50.0000	0.0000	(0.0263)	(0.0030)	0.0000	1	(0.0293)	01/06/2025
002120.ZK	01/02/2025	SDB3260123527	100.00	1.0639	109.45	106.39	0.0000	4.3300	50.0000	0.0000	(0.0132)	(0.0015)	0.0000	1	(0.0146)	01/06/2025
002120.ZK	12/31/2024	SDB3260123527	200.00	1.0652	218.90	213.03	0.0000	4.3300	50.0000	0.0000	(0.0527)	(0.0059)	0.0000	2	(0.0586)	01/06/2025
002120.ZK	12/31/2024	SDB3260123527	200.00	1.0652	218.90	213.03	0.0000	4.3300	50.0000	0.0000	(0.0527)	(0.0059)	0.0000	2	(0.0586)	01/06/2025
002120.ZK	12/31/2024	SDB3260123527	12,300.00	1.0652	13,462.41	13,101.49	0.0000	4.3300	50.0000	0.0000	(3.2385)	(0.3639)	0.0000	2	(3.6024)	01/06/2025
002120.ZK	12/31/2024	SDB3260123527	100.00	1.0652	109.45	106.52	0.0000	4.3300	50.0000	0.0000	(0.0263)	(0.0030)	0.0000	2	(0.0293)	01/06/2025
002120.ZK	12/31/2024	SDB3260123527	34,600.00	1.0652	37,869.87	36,854.61	0.0000	4.3300	50.0000	0.0000	(9.1098)	(1.0237)	0.0000	2	(10.1335)	01/06/2025
002120.ZK	12/31/2024	SDB3260123527	4,900.00	1.0652	5,363.07	5,219.29	0.0000	4.3300	50.0000	0.0000	(1.2901)	(0.1450)	0.0000	2	(1.4351)	01/06/2025
002120.ZK	12/31/2024	SDB3260123527	47,800.00	1.0652	52,317.34	50,914.74	0.0000	4.3300	50.0000	0.0000	(12.5852)	(1.4143)	0.0000	2	(13.9995)	01/06/2025
002120.ZK	12/31/2024	SDB3260123527	11,000.00	1.0652	12,039.56	11,716.78	0.0000	4.3300	50.0000	0.0000	(2.8962)	(0.3255)	0.0000	2	(3.2216)	01/06/2025
002120.ZK	12/31/2024	SDB3260123527	100.00	1.0652	109.45	106.52	0.0000	4.3300	50.0000	0.0000	(0.0263)	(0.0030)	0.0000	2	(0.0293)	01/06/2025
002120.ZK	12/31/2024	SDB3260123527	14,000.00	1.0652	15,323.07	14,912.27	0.0000	4.3300	50.0000	0.0000	(3.6860)	(0.4142)	0.0000	2	(4.1003)	01/06/2025
002120.ZK	12/31/2024	SDB3260123527	1,600.00	1.0652	1,751.21	1,704.26	0.0000	4.3300	50.0000	0.0000	(0.4213)	(0.0473)	0.0000	2	(0.4686)	01/06/2025
002120.ZK	12/31/2024	SDB3260123527	44,400.00	1.0652	48,596.02	47,293.19	0.0000	4.3300	50.0000	0.0000	(11.6900)	(1.3137)	0.0000	2	(13.0037)	01/06/2025
002120.ZK	12/31/2024	SDB3260123527	200.00	1.0652	218.90	213.03	0.0000	4.3300	50.0000	0.0000	(0.0527)	(0.0059)	0.0000	2	(0.0586)	01/06/2025
002120.ZK	12/31/2024	SDB3260123527	10,100.00	1.0652	11,054.50	10,758.14	0.0000	4.3300	50.0000	0.0000	(2.6592)	(0.2988)	0.0000	2	(2.9581)	01/06/2025
002120.ZK	12/31/2024	SDB3260123527	800.00	1.0652	875.60	852.13	0.0000	4.3300	50.0000	0.0000	(0.2106)	(0.0237)	0.0000	2	(0.2343)	01/06/2025
002120.ZK	12/31/2024	SDB3260123527	13,900.00	1.0652	15,213.62	14,805.75	0.0000	4.3300	50.0000	0.0000	(3.6597)	(0.4113)	0.0000	2	(4.0710)	01/06/2025
002120.ZK	12/31/2024	SDB3260123527	8,500.00	1.0652	9,303.29	9,053.88	0.0000	4.3300	50.0000	0.0000	(2.2380)	(0.2515)	0.0000	2	(2.4895)	01/06/2025
002120.ZK	12/31/2024	SDB3260123527	100.00	1.0652	109.45	106.52	0.0000	4.3300	50.0000	0.0000	(0.0263)	(0.0030)	0.0000	2	(0.0293)	01/06/2025
002120.ZK	12/31/2024	SDB3260123527	100.00	1.0652	109.45	106.52	0.0000	4.3300	50.0000	0.0000	(0.0263)	(0.0030)	0.0000	2	(0.0293)	01/06/2025
002120.ZK	12/31/2024	SDB3260123527	14,500.00	1.0652	15,870.32	15,444.85	0.0000	4.3300	50.0000	0.0000	(3.8177)	(0.4290)	0.0000	2	(4.2467)	01/06/2025
002120.ZK	12/31/2024	SDB3260123527	23,800.00	1.0652	26,049.22	25,350.86	0.0000	4.3300	50.0000	0.0000	(6.2663)	(0.7042)	0.0000	2	(6.9705)	01/06/2025
002120.ZK	12/31/2024	SDB3260123527	16,900.00	1.0652	18,497.13	18,001.24	0.0000	4.3300	50.0000	0.0000	(4.4496)	(0.5000)	0.0000	2	(4.9496)	01/06/2025
002120.ZK	12/31/2024	SDB3260123527	66,100.00	1.0652	72,346.78	70,407.21	0.0000	4.3300	50.0000	0.0000	(17.4034)	(1.9558)	0.0000	2	(19.3592)	01/06/2025
002120.ZK	12/31/2024	SDB3260123527	100.00	1.0652	109.45	106.52	0.0000	4.3300	50.0000	0.0000	(0.0263)	(0.0030)	0.0000	2	(0.0293)	01/06/2025
002120.ZK	12/31/2024	SDB3260123527	21,100.00	1.0652	23,094.06	22,474.92	0.0000	4.3300	50.0000	0.0000	(5.5554)	(0.6243)	0.0000	2	(6.1797)	01/06/2025
002120.ZK	12/31/2024	SDB3260123527	2,600.00	1.0652	2,845.71	2,769.42	0.0000	4.3300	50.0000	0.0000	(0.6846)	(0.0769)	0.0000	2	(0.7615)	01/06/2025
002120.ZK	12/31/2024	SDB3260123527	17,900.00	1.0652	19,591.64	19,066.40	0.0000	4.3300	50.0000	0.0000	(4.7129)	(0.5296)	0.0000	2	(5.2425)	01/06/2025
002120.ZK	12/31/2024	SDB3260123527	100.00	1.0652	109.45	106.52	0.0000	4.3300	50.0000	0.0000	(0.0263)	(0.0030)	0.0000	2	(0.0293)	01/06/2025
002120.ZK	12/31/2024	SDB3260123527	8,500.00	1.0652	9,303.29	9,053.88	0.0000	4.3300	50.0000	0.0000	(2.2380)	(0.2515)	0.0000	2	(2.4895)	01/06/2025
002120.ZK	12/31/2024	SDB3260123527	200.00	1.0652	218.90	213.03	0.0000	4.3300	50.0000	0.0000	(0.0527)	(0.0059)	0.0000	2	(0.0586)	01/06/2025
002120.ZK	12/31/2024	SDB3260123527	100.00	1.0652	109.45	106.52	0.0000	4.3300	50.0000	0.0000	(0.0263)	(0.0030)	0.0000	2	(0.0293)	01/06/2025
002120.ZK	12/30/2024	SDB3260123527	200.00	1.0349	218.90	206.97	0.0000	4.3300	50.0000	0.0000	(0.0263)	(0.0029)	0.0000	1	(0.0292)	01/06/2025
002120.ZK	12/30/2024	SDB3260123527	200.00	1.0349	218.90	206.97	0.0000	4.3300	50.0000	0.0000	(0.0263)	(0.0029)	0.0000	1	(0.0292)	01/06/2025
002120.ZK	12/30/2024	SDB3260123527	12,300.00	1.0349	13,462.41	12,728.75	0.0000	4.3300	50.0000	0.0000	(1.6192)	(0.1768)	0.0000	1	(1.7960)	01/06/2025
002120.ZK	12/30/2024	SDB3260123527	100.00	1.0349	109.45	103.49	0.0000	4.3300	50.0000	0.0000	(0.0132)	(0.0014)	0.0000	1	(0.0146)	01/06/2025
002120.ZK	12/30/2024	SDB3260123527	34,600.00	1.0349	37,869.87	35,806.09	0.0000	4.3300	50.0000	0.0000	(4.5549)	(0.4973)	0.0000	1	(5.0522)	01/06/2025
002120.ZK	12/30/2024	SDB3260123527	4,900.00	1.0349	5,363.07	5,070.80	0.0000	4.3300	50.0000	0.0000	(0.6451)	(0.0704)	0.0000	1	(0.7155)	01/06/2025
002120.ZK	12/30/2024	SDB3260123527	47,800.00	1.0349	52,317.34	49,466.21	0.0000	4.3300	50.0000	0.0000	(6.2926)	(0.6870)	0.0000	1	(6.9796)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
YUNDA HOLDING CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002120.ZK	12/30/2024	SDB3260123527	11,000.00	1.0349	12,039.56	11,383.44	0.0000	4.3300	50.0000	0.0000	(1.4481)	(0.1581)	0.0000	1	(1.6062)	01/06/2025
002120.ZK	12/30/2024	SDB3260123527	100.00	1.0349	109.45	103.49	0.0000	4.3300	50.0000	0.0000	(0.0132)	(0.0014)	0.0000	1	(0.0146)	01/06/2025
002120.ZK	12/30/2024	SDB3260123527	14,000.00	1.0349	15,323.07	14,488.01	0.0000	4.3300	50.0000	0.0000	(1.8430)	(0.2012)	0.0000	1	(2.0442)	01/06/2025
002120.ZK	12/30/2024	SDB3260123527	1,600.00	1.0349	1,751.21	1,655.77	0.0000	4.3300	50.0000	0.0000	(0.2106)	(0.0230)	0.0000	1	(0.2336)	01/06/2025
002120.ZK	12/30/2024	SDB3260123527	44,400.00	1.0349	48,596.02	45,947.70	0.0000	4.3300	50.0000	0.0000	(5.8450)	(0.6382)	0.0000	1	(6.4832)	01/06/2025
002120.ZK	12/30/2024	SDB3260123527	200.00	1.0349	218.90	206.97	0.0000	4.3300	50.0000	0.0000	(0.0263)	(0.0029)	0.0000	1	(0.0292)	01/06/2025
002120.ZK	12/30/2024	SDB3260123527	10,100.00	1.0349	11,054.50	10,452.07	0.0000	4.3300	50.0000	0.0000	(1.3296)	(0.1452)	0.0000	1	(1.4748)	01/06/2025
002120.ZK	12/30/2024	SDB3260123527	800.00	1.0349	875.60	827.89	0.0000	4.3300	50.0000	0.0000	(0.0153)	(0.0115)	0.0000	1	(0.1168)	01/06/2025
002120.ZK	12/30/2024	SDB3260123527	13,900.00	1.0349	15,213.62	14,384.53	0.0000	4.3300	50.0000	0.0000	(1.8299)	(0.1998)	0.0000	1	(2.0296)	01/06/2025
002120.ZK	12/30/2024	SDB3260123527	8,500.00	1.0349	9,303.29	8,796.29	0.0000	4.3300	50.0000	0.0000	(1.1190)	(0.1222)	0.0000	1	(1.2412)	01/06/2025
002120.ZK	12/30/2024	SDB3260123527	100.00	1.0349	109.45	103.49	0.0000	4.3300	50.0000	0.0000	(0.0132)	(0.0014)	0.0000	1	(0.0146)	01/06/2025
002120.ZK	12/30/2024	SDB3260123527	100.00	1.0349	109.45	103.49	0.0000	4.3300	50.0000	0.0000	(0.0132)	(0.0014)	0.0000	1	(0.0146)	01/06/2025
002120.ZK	12/30/2024	SDB3260123527	14,500.00	1.0349	15,870.32	15,005.44	0.0000	4.3300	50.0000	0.0000	(1.9088)	(0.2084)	0.0000	1	(2.1173)	01/06/2025
002120.ZK	12/30/2024	SDB3260123527	32,800.00	1.0349	35,899.76	33,943.34	0.0000	4.3300	50.0000	0.0000	(4.3179)	(0.4714)	0.0000	1	(4.7894)	01/06/2025
002120.ZK	12/30/2024	SDB3260123527	4,900.00	1.0349	5,363.07	5,070.80	0.0000	4.3300	50.0000	0.0000	(0.6451)	(0.0704)	0.0000	1	(0.7155)	01/06/2025
002120.ZK	12/30/2024	SDB3260123527	16,900.00	1.0349	18,497.13	17,489.10	0.0000	4.3300	50.0000	0.0000	(2.2248)	(0.2429)	0.0000	1	(2.4677)	01/06/2025
002120.ZK	12/30/2024	SDB3260123527	66,100.00	1.0349	72,346.78	68,404.11	0.0000	4.3300	50.0000	0.0000	(8.7017)	(0.9501)	0.0000	1	(9.6518)	01/06/2025
002120.ZK	12/30/2024	SDB3260123527	100.00	1.0349	109.45	103.49	0.0000	4.3300	50.0000	0.0000	(0.0132)	(0.0014)	0.0000	1	(0.0146)	01/06/2025
002120.ZK	12/30/2024	SDB3260123527	21,100.00	1.0349	23,094.06	21,835.50	0.0000	4.3300	50.0000	0.0000	(2.7777)	(0.3033)	0.0000	1	(3.0810)	01/06/2025
002120.ZK	12/30/2024	SDB3260123527	2,600.00	1.0349	2,845.71	2,690.63	0.0000	4.3300	50.0000	0.0000	(0.3423)	(0.0374)	0.0000	1	(0.3796)	01/06/2025
002120.ZK	12/30/2024	SDB3260123527	17,900.00	1.0349	19,591.64	18,523.96	0.0000	4.3300	50.0000	0.0000	(2.3564)	(0.2573)	0.0000	1	(2.6137)	01/06/2025
002120.ZK	12/30/2024	SDB3260123527	100.00	1.0349	109.45	103.49	0.0000	4.3300	50.0000	0.0000	(0.0132)	(0.0014)	0.0000	1	(0.0146)	01/06/2025
002120.ZK	12/30/2024	SDB3260123527	8,500.00	1.0349	9,303.29	8,796.29	0.0000	4.3300	50.0000	0.0000	(1.1190)	(0.1222)	0.0000	1	(1.2412)	01/06/2025
002120.ZK	12/30/2024	SDB3260123527	200.00	1.0349	218.90	206.97	0.0000	4.3300	50.0000	0.0000	(0.0263)	(0.0029)	0.0000	1	(0.0292)	01/06/2025
002120.ZK	12/30/2024	SDB3260123527	100.00	1.0349	109.45	103.49	0.0000	4.3300	50.0000	0.0000	(0.0132)	(0.0014)	0.0000	1	(0.0146)	01/06/2025
002120.ZK	12/27/2024	SDB3260123527	200.00	1.0468	218.90	209.36	0.0000	4.3300	50.0000	0.0000	(0.0790)	(0.0087)	0.0000	3	(0.0877)	01/06/2025
002120.ZK	12/27/2024	SDB3260123527	200.00	1.0468	218.90	209.36	0.0000	4.3300	50.0000	0.0000	(0.0790)	(0.0087)	0.0000	3	(0.0877)	01/06/2025
002120.ZK	12/27/2024	SDB3260123527	12,300.00	1.0468	13,462.41	12,875.62	0.0000	4.3300	50.0000	0.0000	(4.8577)	(0.5365)	0.0000	3	(5.3942)	01/06/2025
002120.ZK	12/27/2024	SDB3260123527	100.00	1.0468	109.45	104.68	0.0000	4.3300	50.0000	0.0000	(0.0395)	(0.0044)	0.0000	3	(0.0439)	01/06/2025
002120.ZK	12/27/2024	SDB3260123527	34,600.00	1.0468	37,869.87	36,219.21	0.0000	4.3300	50.0000	0.0000	(13.6647)	(1.5091)	0.0000	3	(15.1738)	01/06/2025
002120.ZK	12/27/2024	SDB3260123527	4,900.00	1.0468	5,363.07	5,129.31	0.0000	4.3300	50.0000	0.0000	(1.9352)	(0.2137)	0.0000	3	(2.1489)	01/06/2025
002120.ZK	12/27/2024	SDB3260123527	47,800.00	1.0468	52,317.34	50,036.94	0.0000	4.3300	50.0000	0.0000	(18.8778)	(2.0849)	0.0000	3	(20.9627)	01/06/2025
002120.ZK	12/27/2024	SDB3260123527	11,000.00	1.0468	12,039.56	11,514.78	0.0000	4.3300	50.0000	0.0000	(4.3443)	(0.4798)	0.0000	3	(4.8241)	01/06/2025
002120.ZK	12/27/2024	SDB3260123527	100.00	1.0468	109.45	104.68	0.0000	4.3300	50.0000	0.0000	(0.0395)	(0.0044)	0.0000	3	(0.0439)	01/06/2025
002120.ZK	12/27/2024	SDB3260123527	14,000.00	1.0468	15,323.07	14,655.17	0.0000	4.3300	50.0000	0.0000	(5.5291)	(0.6106)	0.0000	3	(6.1397)	01/06/2025
002120.ZK	12/27/2024	SDB3260123527	1,600.00	1.0468	1,751.21	1,674.88	0.0000	4.3300	50.0000	0.0000	(0.6319)	(0.0698)	0.0000	3	(0.7017)	01/06/2025
002120.ZK	12/27/2024	SDB3260123527	44,400.00	1.0468	48,596.02	46,477.83	0.0000	4.3300	50.0000	0.0000	(17.5351)	(1.9366)	0.0000	3	(19.4716)	01/06/2025
002120.ZK	12/27/2024	SDB3260123527	200.00	1.0468	218.90	209.36	0.0000	4.3300	50.0000	0.0000	(0.0790)	(0.0087)	0.0000	3	(0.0877)	01/06/2025
002120.ZK	12/27/2024	SDB3260123527	10,100.00	1.0468	11,054.50	10,572.66	0.0000	4.3300	50.0000	0.0000	(3.9888)	(0.4405)	0.0000	3	(4.4294)	01/06/2025
002120.ZK	12/27/2024	SDB3260123527	800.00	1.0468	875.60	837.44	0.0000	4.3300	50.0000	0.0000	(0.3159)	(0.0349)	0.0000	3	(0.3508)	01/06/2025
002120.ZK	12/27/2024	SDB3260123527	13,900.00	1.0468	15,213.62	14,550.49	0.0000	4.3300	50.0000	0.0000	(5.4896)	(0.6063)	0.0000	3	(6.0959)	01/06/2025
002120.ZK	12/27/2024	SDB3260123527	8,500.00	1.0468	9,303.29	8,897.78	0.0000	4.3300	50.0000	0.0000	(3.3569)	(0.3707)	0.0000	3	(3.7277)	01/06/2025
002120.ZK	12/27/2024	SDB3260123527	100.00	1.0468	109.45	104.68	0.0000	4.3300	50.0000	0.0000	(0.0395)	(0.0044)	0.0000	3	(0.0439)	01/06/2025
002120.ZK	12/27/2024	SDB3260123527	100.00	1.0468	109.45	104.68	0.0000	4.3300	50.0000	0.0000	(0.0395)	(0.0044)	0.0000	3	(0.0439)	01/06/2025
002120.ZK	12/27/2024	SDB3260123527	14,500.00	1.0468	15,870.32	15,178.57	0.0000	4.3300	50.0000	0.0000	(5.7265)	(0.6324)	0.0000	3	(6.3590)	01/06/2025
002120.ZK	12/27/2024	SDB3260123527	32,800.00	1.0468	35,899.76	34,334.97	0.0000	4.3300	50.0000	0.0000	(12.9538)	(1.4306)	0.0000	3	(14.3845)	01/06/2025
002120.ZK	12/27/2024	SDB3260123527	7,100.00	1.0468	7,770.99	7,432.27	0.0000	4.3300	50.0000	0.0000	(2.8040)	(0.3097)	0.0000	3	(3.1137)	01/06/2025
002120.ZK	12/27/2024	SDB3260123527	16,900.00	1.0468	18,497.13	17,690.89	0.0000	4.3300	50.0000	0.0000	(6.6744)	(0.7371)	0.0000	3	(7.4115)	01/06/2025
002120.ZK	12/27/2024	SDB3260123527	66,100.00	1.0468	72,346.78	69,193.35	0.0000	4.3300	50.0000	0.0000	(26.1051)	(2.8831)	0.0000	3	(28.9882)	01/06/2025
002120.ZK	12/27/2024	SDB3260123527	100.00	1.0468	109.45	104.68	0.0000	4.3300	50.0000	0.0000	(0.0395)	(0.0044)	0.0000	3	(0.0439)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
YUNDA HOLDING CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002120.ZK	12/27/2024	SDB3260123527	21,100.00	1.0468	23,094.06	22,087.44	0.0000	4.3300	50.0000	0.0000	(8.3331)	(0.9203)	0.0000	3	(9.2534)	01/06/2025
002120.ZK	12/27/2024	SDB3260123527	2,600.00	1.0468	2,845.71	2,721.67	0.0000	4.3300	50.0000	0.0000	(1.0268)	(0.1134)	0.0000	3	(1.1402)	01/06/2025
002120.ZK	12/27/2024	SDB3260123527	17,900.00	1.0468	19,591.64	18,737.68	0.0000	4.3300	50.0000	0.0000	(7.0693)	(0.7807)	0.0000	3	(7.8501)	01/06/2025
002120.ZK	12/27/2024	SDB3260123527	100.00	1.0468	109.45	104.68	0.0000	4.3300	50.0000	0.0000	(0.0395)	(0.0044)	0.0000	3	(0.0439)	01/06/2025
002120.ZK	12/27/2024	SDB3260123527	8,500.00	1.0468	9,303.29	8,897.78	0.0000	4.3300	50.0000	0.0000	(3.3569)	(0.3707)	0.0000	3	(3.7277)	01/06/2025
002120.ZK	12/27/2024	SDB3260123527	200.00	1.0468	218.90	209.36	0.0000	4.3300	50.0000	0.0000	(0.0790)	(0.0087)	0.0000	3	(0.0877)	01/06/2025
002120.ZK	12/27/2024	SDB3260123527	100.00	1.0468	109.45	104.68	0.0000	4.3300	50.0000	0.0000	(0.0395)	(0.0044)	0.0000	3	(0.0439)	01/06/2025
002120.ZK	12/26/2024	SDB3260123527	200.00	1.0487	218.90	209.73	0.0000	4.3300	50.0000	0.0000	(0.0263)	(0.0029)	0.0000	1	(0.0292)	01/06/2025
002120.ZK	12/26/2024	SDB3260123527	200.00	1.0487	218.90	209.73	0.0000	4.3300	50.0000	0.0000	(0.0263)	(0.0029)	0.0000	1	(0.0292)	01/06/2025
002120.ZK	12/26/2024	SDB3260123527	12,300.00	1.0487	13,462.41	12,898.69	0.0000	4.3300	50.0000	0.0000	(1.6192)	(0.1791)	0.0000	1	(1.7984)	01/06/2025
002120.ZK	12/26/2024	SDB3260123527	100.00	1.0487	109.45	104.87	0.0000	4.3300	50.0000	0.0000	(0.0132)	(0.0015)	0.0000	1	(0.0146)	01/06/2025
002120.ZK	12/26/2024	SDB3260123527	34,600.00	1.0487	37,869.87	36,284.12	0.0000	4.3300	50.0000	0.0000	(4.5549)	(0.5039)	0.0000	1	(5.0589)	01/06/2025
002120.ZK	12/26/2024	SDB3260123527	4,900.00	1.0487	5,363.07	5,138.50	0.0000	4.3300	50.0000	0.0000	(0.6451)	(0.0714)	0.0000	1	(0.7164)	01/06/2025
002120.ZK	12/26/2024	SDB3260123527	47,800.00	1.0487	52,317.34	50,126.62	0.0000	4.3300	50.0000	0.0000	(6.2926)	(0.6962)	0.0000	1	(6.9888)	01/06/2025
002120.ZK	12/26/2024	SDB3260123527	11,000.00	1.0487	12,039.56	11,535.41	0.0000	4.3300	50.0000	0.0000	(1.4481)	(0.1602)	0.0000	1	(1.6083)	01/06/2025
002120.ZK	12/26/2024	SDB3260123527	100.00	1.0487	109.45	104.87	0.0000	4.3300	50.0000	0.0000	(0.0132)	(0.0015)	0.0000	1	(0.0146)	01/06/2025
002120.ZK	12/26/2024	SDB3260123527	14,000.00	1.0487	15,323.07	14,681.44	0.0000	4.3300	50.0000	0.0000	(1.8430)	(0.2039)	0.0000	1	(2.0469)	01/06/2025
002120.ZK	12/26/2024	SDB3260123527	1,600.00	1.0487	1,751.21	1,677.88	0.0000	4.3300	50.0000	0.0000	(0.2106)	(0.0233)	0.0000	1	(0.2339)	01/06/2025
002120.ZK	12/26/2024	SDB3260123527	44,400.00	1.0487	48,596.02	46,561.13	0.0000	4.3300	50.0000	0.0000	(5.8450)	(0.6467)	0.0000	1	(6.4917)	01/06/2025
002120.ZK	12/26/2024	SDB3260123527	200.00	1.0487	218.90	209.73	0.0000	4.3300	50.0000	0.0000	(0.0263)	(0.0029)	0.0000	1	(0.0292)	01/06/2025
002120.ZK	12/26/2024	SDB3260123527	10,100.00	1.0487	11,054.50	10,591.61	0.0000	4.3300	50.0000	0.0000	(1.3296)	(0.1471)	0.0000	1	(1.4767)	01/06/2025
002120.ZK	12/26/2024	SDB3260123527	800.00	1.0487	875.60	838.94	0.0000	4.3300	50.0000	0.0000	(0.1053)	(0.0117)	0.0000	1	(0.1170)	01/06/2025
002120.ZK	12/26/2024	SDB3260123527	13,900.00	1.0487	15,213.62	14,576.57	0.0000	4.3300	50.0000	0.0000	(1.8299)	(0.2025)	0.0000	1	(2.0323)	01/06/2025
002120.ZK	12/26/2024	SDB3260123527	8,500.00	1.0487	9,303.29	8,913.73	0.0000	4.3300	50.0000	0.0000	(1.1190)	(0.1238)	0.0000	1	(1.2428)	01/06/2025
002120.ZK	12/26/2024	SDB3260123527	100.00	1.0487	109.45	104.87	0.0000	4.3300	50.0000	0.0000	(0.0132)	(0.0015)	0.0000	1	(0.0146)	01/06/2025
002120.ZK	12/26/2024	SDB3260123527	100.00	1.0487	109.45	104.87	0.0000	4.3300	50.0000	0.0000	(0.0132)	(0.0015)	0.0000	1	(0.0146)	01/06/2025
002120.ZK	12/26/2024	SDB3260123527	14,500.00	1.0487	15,870.32	15,205.77	0.0000	4.3300	50.0000	0.0000	(1.9088)	(0.2112)	0.0000	1	(2.1200)	01/06/2025
002120.ZK	12/26/2024	SDB3260123527	32,800.00	1.0487	35,899.76	34,396.51	0.0000	4.3300	50.0000	0.0000	(4.3179)	(0.4777)	0.0000	1	(4.7957)	01/06/2025
002120.ZK	12/26/2024	SDB3260123527	8,800.00	1.0487	9,631.64	9,228.33	0.0000	4.3300	50.0000	0.0000	(1.1585)	(0.1282)	0.0000	1	(1.2866)	01/06/2025
002120.ZK	12/26/2024	SDB3260123527	16,900.00	1.0487	18,497.13	17,722.59	0.0000	4.3300	50.0000	0.0000	(2.2248)	(0.2461)	0.0000	1	(2.4709)	01/06/2025
002120.ZK	12/26/2024	SDB3260123527	66,100.00	1.0487	72,346.78	69,317.35	0.0000	4.3300	50.0000	0.0000	(8.7017)	(0.9627)	0.0000	1	(9.6645)	01/06/2025
002120.ZK	12/26/2024	SDB3260123527	100.00	1.0487	109.45	104.87	0.0000	4.3300	50.0000	0.0000	(0.0132)	(0.0015)	0.0000	1	(0.0146)	01/06/2025
002120.ZK	12/26/2024	SDB3260123527	21,100.00	1.0487	23,094.06	22,127.02	0.0000	4.3300	50.0000	0.0000	(2.7777)	(0.3073)	0.0000	1	(3.0850)	01/06/2025
002120.ZK	12/26/2024	SDB3260123527	2,600.00	1.0487	2,845.71	2,726.55	0.0000	4.3300	50.0000	0.0000	(0.3423)	(0.0379)	0.0000	1	(0.3801)	01/06/2025
002120.ZK	12/26/2024	SDB3260123527	17,900.00	1.0487	19,591.64	18,771.26	0.0000	4.3300	50.0000	0.0000	(2.3564)	(0.2607)	0.0000	1	(2.6172)	01/06/2025
002120.ZK	12/26/2024	SDB3260123527	100.00	1.0487	109.45	104.87	0.0000	4.3300	50.0000	0.0000	(0.0132)	(0.0015)	0.0000	1	(0.0146)	01/06/2025
002120.ZK	12/26/2024	SDB3260123527	8,500.00	1.0487	9,303.29	8,913.73	0.0000	4.3300	50.0000	0.0000	(1.1190)	(0.1238)	0.0000	1	(1.2428)	01/06/2025
002120.ZK	12/26/2024	SDB3260123527	200.00	1.0487	218.90	209.73	0.0000	4.3300	50.0000	0.0000	(0.0263)	(0.0029)	0.0000	1	(0.0292)	01/06/2025
002120.ZK	12/26/2024	SDB3260123527	100.00	1.0487	109.45	104.87	0.0000	4.3300	50.0000	0.0000	(0.0132)	(0.0015)	0.0000	1	(0.0146)	01/06/2025
002120.ZK	12/24/2024	SDB3260123527	200.00	1.0487	218.90	209.73	0.0000	4.3300	50.0000	0.0000	(0.0527)	(0.0058)	0.0000	2	(0.0585)	01/06/2025
002120.ZK	12/24/2024	SDB3260123527	200.00	1.0487	218.90	209.73	0.0000	4.3300	50.0000	0.0000	(0.0527)	(0.0058)	0.0000	2	(0.0585)	01/06/2025
002120.ZK	12/24/2024	SDB3260123527	12,300.00	1.0487	13,462.41	12,898.69	0.0000	4.3300	50.0000	0.0000	(3.2385)	(0.3583)	0.0000	2	(3.5968)	01/06/2025
002120.ZK	12/24/2024	SDB3260123527	100.00	1.0487	109.45	104.87	0.0000	4.3300	50.0000	0.0000	(0.0263)	(0.0029)	0.0000	2	(0.0292)	01/06/2025
002120.ZK	12/24/2024	SDB3260123527	34,600.00	1.0487	37,869.87	36,284.12	0.0000	4.3300	50.0000	0.0000	(9.1098)	(1.0079)	0.0000	2	(10.1177)	01/06/2025
002120.ZK	12/24/2024	SDB3260123527	4,900.00	1.0487	5,363.07	5,138.50	0.0000	4.3300	50.0000	0.0000	(1.2901)	(0.1427)	0.0000	2	(1.4329)	01/06/2025
002120.ZK	12/24/2024	SDB3260123527	47,800.00	1.0487	52,317.34	50,126.62	0.0000	4.3300	50.0000	0.0000	(12.5852)	(1.3924)	0.0000	2	(13.9776)	01/06/2025
002120.ZK	12/24/2024	SDB3260123527	11,000.00	1.0487	12,039.56	11,535.41	0.0000	4.3300	50.0000	0.0000	(2.8962)	(0.3204)	0.0000	2	(3.2166)	01/06/2025
002120.ZK	12/24/2024	SDB3260123527	100.00	1.0487	109.45	104.87	0.0000	4.3300	50.0000	0.0000	(0.0263)	(0.0029)	0.0000	2	(0.0292)	01/06/2025
002120.ZK	12/24/2024	SDB3260123527	14,000.00	1.0487	15,323.07	14,681.44	0.0000	4.3300	50.0000	0.0000	(3.6860)	(0.4078)	0.0000	2	(4.0939)	01/06/2025
002120.ZK	12/24/2024	SDB3260123527	1,600.00	1.0487	1,751.21	1,677.88	0.0000	4.3300	50.0000	0.0000	(0.4213)	(0.0466)	0.0000	2	(0.4679)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
YUNDA HOLDING CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002120.ZK	12/24/2024	SDB3260123527	44,400.00	1.0487	48,596.02	46,561.13	0.0000	4.3300	50.0000	0.0000	(11.6900)	(1.2934)	0.0000	2	(12.9834)	01/06/2025
002120.ZK	12/24/2024	SDB3260123527	200.00	1.0487	218.90	209.73	0.0000	4.3300	50.0000	0.0000	(0.0527)	(0.0058)	0.0000	2	(0.0585)	01/06/2025
002120.ZK	12/24/2024	SDB3260123527	10,100.00	1.0487	11,054.50	10,591.61	0.0000	4.3300	50.0000	0.0000	(2.6592)	(0.2942)	0.0000	2	(2.9534)	01/06/2025
002120.ZK	12/24/2024	SDB3260123527	800.00	1.0487	875.60	838.94	0.0000	4.3300	50.0000	0.0000	(0.2106)	(0.0233)	0.0000	2	(0.2339)	01/06/2025
002120.ZK	12/24/2024	SDB3260123527	13,900.00	1.0487	15,213.62	14,576.57	0.0000	4.3300	50.0000	0.0000	(3.6597)	(0.4049)	0.0000	2	(4.0646)	01/06/2025
002120.ZK	12/24/2024	SDB3260123527	8,500.00	1.0487	9,303.29	8,913.73	0.0000	4.3300	50.0000	0.0000	(2.2380)	(0.2476)	0.0000	2	(2.4856)	01/06/2025
002120.ZK	12/24/2024	SDB3260123527	100.00	1.0487	109.45	104.87	0.0000	4.3300	50.0000	0.0000	(0.0263)	(0.0029)	0.0000	2	(0.0292)	01/06/2025
002120.ZK	12/24/2024	SDB3260123527	100.00	1.0487	109.45	104.87	0.0000	4.3300	50.0000	0.0000	(0.0263)	(0.0029)	0.0000	2	(0.0292)	01/06/2025
002120.ZK	12/24/2024	SDB3260123527	14,500.00	1.0487	15,870.32	15,205.77	0.0000	4.3300	50.0000	0.0000	(3.8177)	(0.4224)	0.0000	2	(4.2401)	01/06/2025
002120.ZK	12/24/2024	SDB3260123527	32,800.00	1.0487	35,899.76	34,396.51	0.0000	4.3300	50.0000	0.0000	(8.6359)	(0.9555)	0.0000	2	(9.5913)	01/06/2025
002120.ZK	12/24/2024	SDB3260123527	8,800.00	1.0487	9,631.64	9,228.33	0.0000	4.3300	50.0000	0.0000	(2.3169)	(0.2563)	0.0000	2	(2.5733)	01/06/2025
002120.ZK	12/24/2024	SDB3260123527	16,900.00	1.0487	18,497.13	17,722.59	0.0000	4.3300	50.0000	0.0000	(4.4496)	(0.4923)	0.0000	2	(4.9419)	01/06/2025
002120.ZK	12/24/2024	SDB3260123527	66,100.00	1.0487	72,346.78	69,317.35	0.0000	4.3300	50.0000	0.0000	(17.4034)	(1.9255)	0.0000	2	(19.3289)	01/06/2025
002120.ZK	12/24/2024	SDB3260123527	100.00	1.0487	109.45	104.87	0.0000	4.3300	50.0000	0.0000	(0.0263)	(0.0029)	0.0000	2	(0.0292)	01/06/2025
002120.ZK	12/24/2024	SDB3260123527	21,100.00	1.0487	23,094.06	22,127.02	0.0000	4.3300	50.0000	0.0000	(5.5554)	(0.6146)	0.0000	2	(6.1700)	01/06/2025
002120.ZK	12/24/2024	SDB3260123527	2,600.00	1.0487	2,845.71	2,726.55	0.0000	4.3300	50.0000	0.0000	(0.6846)	(0.0757)	0.0000	2	(0.7603)	01/06/2025
002120.ZK	12/24/2024	SDB3260123527	17,900.00	1.0487	19,591.64	18,771.26	0.0000	4.3300	50.0000	0.0000	(4.7129)	(0.5214)	0.0000	2	(5.2343)	01/06/2025
002120.ZK	12/24/2024	SDB3260123527	100.00	1.0487	109.45	104.87	0.0000	4.3300	50.0000	0.0000	(0.0263)	(0.0029)	0.0000	2	(0.0292)	01/06/2025
002120.ZK	12/24/2024	SDB3260123527	8,500.00	1.0487	9,303.29	8,913.73	0.0000	4.3300	50.0000	0.0000	(2.2380)	(0.2476)	0.0000	2	(2.4856)	01/06/2025
002120.ZK	12/24/2024	SDB3260123527	200.00	1.0487	218.90	209.73	0.0000	4.3300	50.0000	0.0000	(0.0527)	(0.0058)	0.0000	2	(0.0585)	01/06/2025
002120.ZK	12/24/2024	SDB3260123527	100.00	1.0487	109.45	104.87	0.0000	4.3300	50.0000	0.0000	(0.0263)	(0.0029)	0.0000	2	(0.0292)	01/06/2025
002120.ZK	12/23/2024	SDB3260123527	200.00	1.0617	218.90	212.33	0.0000	4.3300	50.0000	0.0000	(0.0263)	(0.0029)	0.0000	1	(0.0293)	01/06/2025
002120.ZK	12/23/2024	SDB3260123527	200.00	1.0617	218.90	212.33	0.0000	4.3300	50.0000	0.0000	(0.0263)	(0.0029)	0.0000	1	(0.0293)	01/06/2025
002120.ZK	12/23/2024	SDB3260123527	12,300.00	1.0617	13,462.41	13,058.54	0.0000	4.3300	50.0000	0.0000	(1.6192)	(0.1814)	0.0000	1	(1.8006)	01/06/2025
002120.ZK	12/23/2024	SDB3260123527	100.00	1.0617	109.45	106.17	0.0000	4.3300	50.0000	0.0000	(0.0132)	(0.0015)	0.0000	1	(0.0146)	01/06/2025
002120.ZK	12/23/2024	SDB3260123527	34,600.00	1.0617	37,869.87	36,733.78	0.0000	4.3300	50.0000	0.0000	(4.5549)	(0.5102)	0.0000	1	(5.0651)	01/06/2025
002120.ZK	12/23/2024	SDB3260123527	4,900.00	1.0617	5,363.07	5,202.18	0.0000	4.3300	50.0000	0.0000	(0.6451)	(0.0723)	0.0000	1	(0.7173)	01/06/2025
002120.ZK	12/23/2024	SDB3260123527	47,800.00	1.0617	52,317.34	50,747.83	0.0000	4.3300	50.0000	0.0000	(6.2926)	(0.7048)	0.0000	1	(6.9974)	01/06/2025
002120.ZK	12/23/2024	SDB3260123527	11,000.00	1.0617	12,039.56	11,678.37	0.0000	4.3300	50.0000	0.0000	(1.4481)	(0.1622)	0.0000	1	(1.6103)	01/06/2025
002120.ZK	12/23/2024	SDB3260123527	100.00	1.0617	109.45	106.17	0.0000	4.3300	50.0000	0.0000	(0.0132)	(0.0015)	0.0000	1	(0.0146)	01/06/2025
002120.ZK	12/23/2024	SDB3260123527	14,000.00	1.0617	15,323.07	14,863.38	0.0000	4.3300	50.0000	0.0000	(1.8430)	(0.2064)	0.0000	1	(2.0495)	01/06/2025
002120.ZK	12/23/2024	SDB3260123527	1,600.00	1.0617	1,751.21	1,698.67	0.0000	4.3300	50.0000	0.0000	(0.2106)	(0.0236)	0.0000	1	(0.2342)	01/06/2025
002120.ZK	12/23/2024	SDB3260123527	44,400.00	1.0617	48,596.02	47,138.15	0.0000	4.3300	50.0000	0.0000	(5.8450)	(0.6547)	0.0000	1	(6.4997)	01/06/2025
002120.ZK	12/23/2024	SDB3260123527	200.00	1.0617	218.90	212.33	0.0000	4.3300	50.0000	0.0000	(0.0263)	(0.0029)	0.0000	1	(0.0293)	01/06/2025
002120.ZK	12/23/2024	SDB3260123527	10,100.00	1.0617	11,054.50	10,722.87	0.0000	4.3300	50.0000	0.0000	(1.3296)	(0.1489)	0.0000	1	(1.4785)	01/06/2025
002120.ZK	12/23/2024	SDB3260123527	800.00	1.0617	875.60	849.34	0.0000	4.3300	50.0000	0.0000	(0.0188)	(0.0118)	0.0000	1	(0.1171)	01/06/2025
002120.ZK	12/23/2024	SDB3260123527	13,900.00	1.0617	15,213.62	14,757.21	0.0000	4.3300	50.0000	0.0000	(1.8299)	(0.2050)	0.0000	1	(2.0348)	01/06/2025
002120.ZK	12/23/2024	SDB3260123527	8,500.00	1.0617	9,303.29	9,024.19	0.0000	4.3300	50.0000	0.0000	(1.1190)	(0.1253)	0.0000	1	(1.2443)	01/06/2025
002120.ZK	12/23/2024	SDB3260123527	100.00	1.0617	109.45	106.17	0.0000	4.3300	50.0000	0.0000	(0.0132)	(0.0015)	0.0000	1	(0.0146)	01/06/2025
002120.ZK	12/23/2024	SDB3260123527	100.00	1.0617	109.45	106.17	0.0000	4.3300	50.0000	0.0000	(0.0132)	(0.0015)	0.0000	1	(0.0146)	01/06/2025
002120.ZK	12/23/2024	SDB3260123527	14,500.00	1.0617	15,870.32	15,394.21	0.0000	4.3300	50.0000	0.0000	(1.9088)	(0.2138)	0.0000	1	(2.1227)	01/06/2025
002120.ZK	12/23/2024	SDB3260123527	32,800.00	1.0617	35,899.76	34,822.78	0.0000	4.3300	50.0000	0.0000	(4.3179)	(0.4836)	0.0000	1	(4.8016)	01/06/2025
002120.ZK	12/23/2024	SDB3260123527	8,800.00	1.0617	9,631.64	9,342.70	0.0000	4.3300	50.0000	0.0000	(1.1585)	(0.1298)	0.0000	1	(1.2882)	01/06/2025
002120.ZK	12/23/2024	SDB3260123527	16,900.00	1.0617	18,497.13	17,942.22	0.0000	4.3300	50.0000	0.0000	(2.2248)	(0.2492)	0.0000	1	(2.4740)	01/06/2025
002120.ZK	12/23/2024	SDB3260123527	66,100.00	1.0617	72,346.78	70,176.39	0.0000	4.3300	50.0000	0.0000	(8.7017)	(0.9747)	0.0000	1	(9.6764)	01/06/2025
002120.ZK	12/23/2024	SDB3260123527	100.00	1.0617	109.45	106.17	0.0000	4.3300	50.0000	0.0000	(0.0132)	(0.0015)	0.0000	1	(0.0146)	01/06/2025
002120.ZK	12/23/2024	SDB3260123527	21,100.00	1.0617	23,094.06	22,401.24	0.0000	4.3300	50.0000	0.0000	(2.7777)	(0.3111)	0.0000	1	(3.0888)	01/06/2025
002120.ZK	12/23/2024	SDB3260123527	2,600.00	1.0617	2,845.71	2,760.34	0.0000	4.3300	50.0000	0.0000	(0.3423)	(0.0383)	0.0000	1	(0.3806)	01/06/2025
002120.ZK	12/23/2024	SDB3260123527	17,900.00	1.0617	19,591.64	19,003.89	0.0000	4.3300	50.0000	0.0000	(2.3564)	(0.2639)	0.0000	1	(2.6204)	01/06/2025
002120.ZK	12/23/2024	SDB3260123527	100.00	1.0617	109.45	106.17	0.0000	4.3300	50.0000	0.0000	(0.0132)	(0.0015)	0.0000	1	(0.0146)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
YUNDA HOLDING CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002120.ZK	12/23/2024	SDB3260123527	8,500.00	1.0617	9,303.29	9,024.19	0.0000	4.3300	50.0000	0.0000	(1.1190)	(0.1253)	0.0000	1	(1.2443)	01/06/2025
002120.ZK	12/23/2024	SDB3260123527	200.00	1.0617	218.90	212.33	0.0000	4.3300	50.0000	0.0000	(0.0263)	(0.0029)	0.0000	1	(0.0293)	01/06/2025
002120.ZK	12/23/2024	SDB3260123527	100.00	1.0617	109.45	106.17	0.0000	4.3300	50.0000	0.0000	(0.0132)	(0.0015)	0.0000	1	(0.0146)	01/06/2025
002120.ZK	12/20/2024	SDB3260123527	200.00	1.0628	218.90	212.57	0.0000	4.3300	50.0000	0.0000	(0.0790)	(0.0089)	0.0000	3	(0.0878)	01/06/2025
002120.ZK	12/20/2024	SDB3260123527	200.00	1.0628	218.90	212.57	0.0000	4.3300	50.0000	0.0000	(0.0790)	(0.0089)	0.0000	3	(0.0878)	01/06/2025
002120.ZK	12/20/2024	SDB3260123527	12,300.00	1.0628	13,462.41	13,072.81	0.0000	4.3300	50.0000	0.0000	(4.8577)	(0.5447)	0.0000	3	(5.4024)	01/06/2025
002120.ZK	12/20/2024	SDB3260123527	100.00	1.0628	109.45	106.28	0.0000	4.3300	50.0000	0.0000	(0.0395)	(0.0044)	0.0000	3	(0.0439)	01/06/2025
002120.ZK	12/20/2024	SDB3260123527	34,600.00	1.0628	37,869.87	36,773.92	0.0000	4.3300	50.0000	0.0000	(13.6647)	(1.5322)	0.0000	3	(15.1970)	01/06/2025
002120.ZK	12/20/2024	SDB3260123527	4,900.00	1.0628	5,363.07	5,207.87	0.0000	4.3300	50.0000	0.0000	(1.9352)	(0.2170)	0.0000	3	(2.1522)	01/06/2025
002120.ZK	12/20/2024	SDB3260123527	47,800.00	1.0628	52,317.34	50,803.27	0.0000	4.3300	50.0000	0.0000	(18.8778)	(2.1168)	0.0000	3	(20.9946)	01/06/2025
002120.ZK	12/20/2024	SDB3260123527	11,000.00	1.0628	12,039.56	11,691.13	0.0000	4.3300	50.0000	0.0000	(4.3443)	(0.4871)	0.0000	3	(4.8314)	01/06/2025
002120.ZK	12/20/2024	SDB3260123527	100.00	1.0628	109.45	106.28	0.0000	4.3300	50.0000	0.0000	(0.0395)	(0.0044)	0.0000	3	(0.0439)	01/06/2025
002120.ZK	12/20/2024	SDB3260123527	14,000.00	1.0628	15,323.07	14,879.62	0.0000	4.3300	50.0000	0.0000	(5.5291)	(0.6200)	0.0000	3	(6.1491)	01/06/2025
002120.ZK	12/20/2024	SDB3260123527	1,600.00	1.0628	1,751.21	1,700.53	0.0000	4.3300	50.0000	0.0000	(0.6319)	(0.0709)	0.0000	3	(0.7027)	01/06/2025
002120.ZK	12/20/2024	SDB3260123527	44,400.00	1.0628	48,596.02	47,189.65	0.0000	4.3300	50.0000	0.0000	(17.5351)	(1.9662)	0.0000	3	(19.5013)	01/06/2025
002120.ZK	12/20/2024	SDB3260123527	200.00	1.0628	218.90	212.57	0.0000	4.3300	50.0000	0.0000	(0.0790)	(0.0089)	0.0000	3	(0.0878)	01/06/2025
002120.ZK	12/20/2024	SDB3260123527	10,100.00	1.0628	11,054.50	10,734.58	0.0000	4.3300	50.0000	0.0000	(3.9888)	(0.4473)	0.0000	3	(4.4361)	01/06/2025
002120.ZK	12/20/2024	SDB3260123527	800.00	1.0628	875.60	850.26	0.0000	4.3300	50.0000	0.0000	(0.3159)	(0.0354)	0.0000	3	(0.3514)	01/06/2025
002120.ZK	12/20/2024	SDB3260123527	13,900.00	1.0628	15,213.62	14,773.34	0.0000	4.3300	50.0000	0.0000	(5.4896)	(0.6156)	0.0000	3	(6.1051)	01/06/2025
002120.ZK	12/20/2024	SDB3260123527	8,500.00	1.0628	9,303.29	9,034.06	0.0000	4.3300	50.0000	0.0000	(3.3569)	(0.3764)	0.0000	3	(3.7334)	01/06/2025
002120.ZK	12/20/2024	SDB3260123527	100.00	1.0628	109.45	106.28	0.0000	4.3300	50.0000	0.0000	(0.0395)	(0.0044)	0.0000	3	(0.0439)	01/06/2025
002120.ZK	12/20/2024	SDB3260123527	100.00	1.0628	109.45	106.28	0.0000	4.3300	50.0000	0.0000	(0.0395)	(0.0044)	0.0000	3	(0.0439)	01/06/2025
002120.ZK	12/20/2024	SDB3260123527	14,500.00	1.0628	15,870.32	15,411.03	0.0000	4.3300	50.0000	0.0000	(5.7265)	(0.6421)	0.0000	3	(6.3687)	01/06/2025
002120.ZK	12/20/2024	SDB3260123527	32,800.00	1.0628	35,899.76	34,860.82	0.0000	4.3300	50.0000	0.0000	(12.9538)	(1.4525)	0.0000	3	(14.4064)	01/06/2025
002120.ZK	12/20/2024	SDB3260123527	8,800.00	1.0628	9,631.64	9,352.90	0.0000	4.3300	50.0000	0.0000	(3.4754)	(0.3897)	0.0000	3	(3.8651)	01/06/2025
002120.ZK	12/20/2024	SDB3260123527	16,900.00	1.0628	18,497.13	17,961.83	0.0000	4.3300	50.0000	0.0000	(6.6744)	(0.7484)	0.0000	3	(7.4228)	01/06/2025
002120.ZK	12/20/2024	SDB3260123527	66,100.00	1.0628	72,346.78	70,253.06	0.0000	4.3300	50.0000	0.0000	(26.1051)	(2.9272)	0.0000	3	(29.0323)	01/06/2025
002120.ZK	12/20/2024	SDB3260123527	100.00	1.0628	109.45	106.28	0.0000	4.3300	50.0000	0.0000	(0.0395)	(0.0044)	0.0000	3	(0.0439)	01/06/2025
002120.ZK	12/20/2024	SDB3260123527	21,100.00	1.0628	23,094.06	22,425.71	0.0000	4.3300	50.0000	0.0000	(8.3331)	(0.9344)	0.0000	3	(9.2675)	01/06/2025
002120.ZK	12/20/2024	SDB3260123527	2,600.00	1.0628	2,845.71	2,763.36	0.0000	4.3300	50.0000	0.0000	(1.0268)	(0.1151)	0.0000	3	(1.1420)	01/06/2025
002120.ZK	12/20/2024	SDB3260123527	17,900.00	1.0628	19,591.64	19,024.66	0.0000	4.3300	50.0000	0.0000	(7.0693)	(0.7927)	0.0000	3	(7.8620)	01/06/2025
002120.ZK	12/20/2024	SDB3260123527	100.00	1.0628	109.45	106.28	0.0000	4.3300	50.0000	0.0000	(0.0395)	(0.0044)	0.0000	3	(0.0439)	01/06/2025
002120.ZK	12/20/2024	SDB3260123527	8,500.00	1.0628	9,303.29	9,034.06	0.0000	4.3300	50.0000	0.0000	(3.3569)	(0.3764)	0.0000	3	(3.7334)	01/06/2025
002120.ZK	12/20/2024	SDB3260123527	200.00	1.0628	218.90	212.57	0.0000	4.3300	50.0000	0.0000	(0.0790)	(0.0089)	0.0000	3	(0.0878)	01/06/2025
002120.ZK	12/20/2024	SDB3260123527	100.00	1.0628	109.45	106.28	0.0000	4.3300	50.0000	0.0000	(0.0395)	(0.0044)	0.0000	3	(0.0439)	01/06/2025
002120.ZK	12/19/2024	SDB3260123527	200.00	1.0745	218.90	214.89	0.0000	4.5800	50.0000	0.0000	(0.0278)	(0.0030)	0.0000	1	(0.0308)	01/06/2025
002120.ZK	12/19/2024	SDB3260123527	200.00	1.0745	218.90	214.89	0.0000	4.5800	50.0000	0.0000	(0.0278)	(0.0030)	0.0000	1	(0.0308)	01/06/2025
002120.ZK	12/19/2024	SDB3260123527	12,300.00	1.0745	13,462.41	13,215.92	0.0000	4.5800	50.0000	0.0000	(1.7127)	(0.1836)	0.0000	1	(1.8963)	01/06/2025
002120.ZK	12/19/2024	SDB3260123527	100.00	1.0745	109.45	107.45	0.0000	4.5800	50.0000	0.0000	(0.0139)	(0.0015)	0.0000	1	(0.0154)	01/06/2025
002120.ZK	12/19/2024	SDB3260123527	34,600.00	1.0745	37,869.87	37,176.49	0.0000	4.5800	50.0000	0.0000	(4.8179)	(0.5163)	0.0000	1	(5.3342)	01/06/2025
002120.ZK	12/19/2024	SDB3260123527	4,900.00	1.0745	5,363.07	5,264.88	0.0000	4.5800	50.0000	0.0000	(0.6823)	(0.0731)	0.0000	1	(0.7554)	01/06/2025
002120.ZK	12/19/2024	SDB3260123527	47,800.00	1.0745	52,317.34	51,359.43	0.0000	4.5800	50.0000	0.0000	(6.6559)	(0.7133)	0.0000	1	(7.3693)	01/06/2025
002120.ZK	12/19/2024	SDB3260123527	11,000.00	1.0745	12,039.56	11,819.11	0.0000	4.5800	50.0000	0.0000	(1.5317)	(0.1642)	0.0000	1	(1.6959)	01/06/2025
002120.ZK	12/19/2024	SDB3260123527	100.00	1.0745	109.45	107.45	0.0000	4.5800	50.0000	0.0000	(0.0139)	(0.0015)	0.0000	1	(0.0154)	01/06/2025
002120.ZK	12/19/2024	SDB3260123527	14,000.00	1.0745	15,323.07	15,042.51	0.0000	4.5800	50.0000	0.0000	(1.9494)	(0.2089)	0.0000	1	(2.1584)	01/06/2025
002120.ZK	12/19/2024	SDB3260123527	1,600.00	1.0745	1,751.21	1,719.14	0.0000	4.5800	50.0000	0.0000	(0.2228)	(0.0239)	0.0000	1	(0.2467)	01/06/2025
002120.ZK	12/19/2024	SDB3260123527	44,400.00	1.0745	48,596.02	47,706.25	0.0000	4.5800	50.0000	0.0000	(6.1825)	(0.6626)	0.0000	1	(6.8451)	01/06/2025
002120.ZK	12/19/2024	SDB3260123527	200.00	1.0745	218.90	214.89	0.0000	4.5800	50.0000	0.0000	(0.0278)	(0.0030)	0.0000	1	(0.0308)	01/06/2025
002120.ZK	12/19/2024	SDB3260123527	10,100.00	1.0745	11,054.50	10,852.10	0.0000	4.5800	50.0000	0.0000	(1.4064)	(0.1507)	0.0000	1	(1.5571)	01/06/2025
002120.ZK	12/19/2024	SDB3260123527	800.00	1.0745	875.60	859.57	0.0000	4.5800	50.0000	0.0000	(0.1114)	(0.0119)	0.0000	1	(0.1233)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
YUNDA HOLDING CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002120.ZK	12/19/2024	SDB3260123527	13,900.00	1.0745	15,213.62	14,935.06	0.0000	4.5800	50.0000	0.0000	(1.9355)	(0.2074)	0.0000	1	(2.1429)	01/06/2025
002120.ZK	12/19/2024	SDB3260123527	8,500.00	1.0745	9,303.29	9,132.95	0.0000	4.5800	50.0000	0.0000	(1.1836)	(0.1268)	0.0000	1	(1.3104)	01/06/2025
002120.ZK	12/19/2024	SDB3260123527	100.00	1.0745	109.45	107.45	0.0000	4.5800	50.0000	0.0000	(0.0139)	(0.0015)	0.0000	1	(0.0154)	01/06/2025
002120.ZK	12/19/2024	SDB3260123527	100.00	1.0745	109.45	107.45	0.0000	4.5800	50.0000	0.0000	(0.0139)	(0.0015)	0.0000	1	(0.0154)	01/06/2025
002120.ZK	12/19/2024	SDB3260123527	14,500.00	1.0745	15,870.32	15,579.74	0.0000	4.5800	50.0000	0.0000	(2.0191)	(0.2164)	0.0000	1	(2.2354)	01/06/2025
002120.ZK	12/19/2024	SDB3260123527	32,800.00	1.0745	35,899.76	35,242.45	0.0000	4.5800	50.0000	0.0000	(4.5672)	(0.4895)	0.0000	1	(5.0567)	01/06/2025
002120.ZK	12/19/2024	SDB3260123527	8,800.00	1.0745	9,631.64	9,455.29	0.0000	4.5800	50.0000	0.0000	(1.2254)	(0.1313)	0.0000	1	(1.3567)	01/06/2025
002120.ZK	12/19/2024	SDB3260123527	16,900.00	1.0745	18,497.13	18,158.46	0.0000	4.5800	50.0000	0.0000	(2.3532)	(0.2522)	0.0000	1	(2.6054)	01/06/2025
002120.ZK	12/19/2024	SDB3260123527	66,100.00	1.0745	72,346.78	71,022.14	0.0000	4.5800	50.0000	0.0000	(9.2041)	(0.9864)	0.0000	1	(10.1905)	01/06/2025
002120.ZK	12/19/2024	SDB3260123527	100.00	1.0745	109.45	107.45	0.0000	4.5800	50.0000	0.0000	(0.0139)	(0.0015)	0.0000	1	(0.0154)	01/06/2025
002120.ZK	12/19/2024	SDB3260123527	21,100.00	1.0745	23,094.06	22,671.21	0.0000	4.5800	50.0000	0.0000	(2.9381)	(0.3149)	0.0000	1	(3.2530)	01/06/2025
002120.ZK	12/19/2024	SDB3260123527	2,600.00	1.0745	2,845.71	2,793.61	0.0000	4.5800	50.0000	0.0000	(0.3620)	(0.0388)	0.0000	1	(0.4008)	01/06/2025
002120.ZK	12/19/2024	SDB3260123527	17,900.00	1.0745	19,591.64	19,232.92	0.0000	4.5800	50.0000	0.0000	(2.4925)	(0.2671)	0.0000	1	(2.7596)	01/06/2025
002120.ZK	12/19/2024	SDB3260123527	100.00	1.0745	109.45	107.45	0.0000	4.5800	50.0000	0.0000	(0.0139)	(0.0015)	0.0000	1	(0.0154)	01/06/2025
002120.ZK	12/19/2024	SDB3260123527	8,500.00	1.0745	9,303.29	9,132.95	0.0000	4.5800	50.0000	0.0000	(1.1836)	(0.1268)	0.0000	1	(1.3104)	01/06/2025
002120.ZK	12/19/2024	SDB3260123527	200.00	1.0745	218.90	214.89	0.0000	4.5800	50.0000	0.0000	(0.0278)	(0.0030)	0.0000	1	(0.0308)	01/06/2025
002120.ZK	12/19/2024	SDB3260123527	100.00	1.0745	109.45	107.45	0.0000	4.5800	50.0000	0.0000	(0.0139)	(0.0015)	0.0000	1	(0.0154)	01/06/2025
002120.ZK	12/18/2024	SDB3260123527	200.00	1.0894	218.90	217.87	0.0000	4.5800	50.0000	0.0000	(0.0278)	(0.0030)	0.0000	1	(0.0309)	01/06/2025
002120.ZK	12/18/2024	SDB3260123527	200.00	1.0894	218.90	217.87	0.0000	4.5800	50.0000	0.0000	(0.0278)	(0.0030)	0.0000	1	(0.0309)	01/06/2025
002120.ZK	12/18/2024	SDB3260123527	12,300.00	1.0894	13,462.41	13,399.19	0.0000	4.5800	50.0000	0.0000	(1.7127)	(0.1861)	0.0000	1	(1.8988)	01/06/2025
002120.ZK	12/18/2024	SDB3260123527	100.00	1.0894	109.45	108.94	0.0000	4.5800	50.0000	0.0000	(0.0139)	(0.0015)	0.0000	1	(0.0154)	01/06/2025
002120.ZK	12/18/2024	SDB3260123527	34,600.00	1.0894	37,869.87	37,692.03	0.0000	4.5800	50.0000	0.0000	(4.8179)	(0.5235)	0.0000	1	(5.3414)	01/06/2025
002120.ZK	12/18/2024	SDB3260123527	4,900.00	1.0894	5,363.07	5,337.89	0.0000	4.5800	50.0000	0.0000	(0.6823)	(0.0741)	0.0000	1	(0.7564)	01/06/2025
002120.ZK	12/18/2024	SDB3260123527	47,800.00	1.0894	52,317.34	52,071.65	0.0000	4.5800	50.0000	0.0000	(6.6559)	(0.7232)	0.0000	1	(7.3791)	01/06/2025
002120.ZK	12/18/2024	SDB3260123527	11,000.00	1.0894	12,039.56	11,983.01	0.0000	4.5800	50.0000	0.0000	(1.5317)	(0.1664)	0.0000	1	(1.6981)	01/06/2025
002120.ZK	12/18/2024	SDB3260123527	100.00	1.0894	109.45	108.94	0.0000	4.5800	50.0000	0.0000	(0.0139)	(0.0015)	0.0000	1	(0.0154)	01/06/2025
002120.ZK	12/18/2024	SDB3260123527	14,000.00	1.0894	15,323.07	15,251.11	0.0000	4.5800	50.0000	0.0000	(1.9494)	(0.2118)	0.0000	1	(2.1613)	01/06/2025
002120.ZK	12/18/2024	SDB3260123527	1,600.00	1.0894	1,751.21	1,742.98	0.0000	4.5800	50.0000	0.0000	(0.2228)	(0.0242)	0.0000	1	(0.2470)	01/06/2025
002120.ZK	12/18/2024	SDB3260123527	44,400.00	1.0894	48,596.02	48,367.81	0.0000	4.5800	50.0000	0.0000	(6.1825)	(0.6718)	0.0000	1	(6.8543)	01/06/2025
002120.ZK	12/18/2024	SDB3260123527	200.00	1.0894	218.90	217.87	0.0000	4.5800	50.0000	0.0000	(0.0278)	(0.0030)	0.0000	1	(0.0309)	01/06/2025
002120.ZK	12/18/2024	SDB3260123527	10,100.00	1.0894	11,054.50	11,002.59	0.0000	4.5800	50.0000	0.0000	(1.4064)	(0.1528)	0.0000	1	(1.5592)	01/06/2025
002120.ZK	12/18/2024	SDB3260123527	800.00	1.0894	875.60	871.49	0.0000	4.5800	50.0000	0.0000	(0.1114)	(0.0121)	0.0000	1	(0.1235)	01/06/2025
002120.ZK	12/18/2024	SDB3260123527	13,900.00	1.0894	15,213.62	15,142.17	0.0000	4.5800	50.0000	0.0000	(1.9355)	(0.2103)	0.0000	1	(2.1458)	01/06/2025
002120.ZK	12/18/2024	SDB3260123527	8,500.00	1.0894	9,303.29	9,259.60	0.0000	4.5800	50.0000	0.0000	(1.1836)	(0.1286)	0.0000	1	(1.3122)	01/06/2025
002120.ZK	12/18/2024	SDB3260123527	100.00	1.0894	109.45	108.94	0.0000	4.5800	50.0000	0.0000	(0.0139)	(0.0015)	0.0000	1	(0.0154)	01/06/2025
002120.ZK	12/18/2024	SDB3260123527	100.00	1.0894	109.45	108.94	0.0000	4.5800	50.0000	0.0000	(0.0139)	(0.0015)	0.0000	1	(0.0154)	01/06/2025
002120.ZK	12/18/2024	SDB3260123527	14,500.00	1.0894	15,870.32	15,795.79	0.0000	4.5800	50.0000	0.0000	(2.0191)	(0.2194)	0.0000	1	(2.2384)	01/06/2025
002120.ZK	12/18/2024	SDB3260123527	32,800.00	1.0894	35,899.76	35,731.17	0.0000	4.5800	50.0000	0.0000	(4.5672)	(0.4963)	0.0000	1	(5.0635)	01/06/2025
002120.ZK	12/18/2024	SDB3260123527	8,800.00	1.0894	9,631.64	9,586.41	0.0000	4.5800	50.0000	0.0000	(1.2254)	(0.1331)	0.0000	1	(1.3585)	01/06/2025
002120.ZK	12/18/2024	SDB3260123527	16,900.00	1.0894	18,497.13	18,410.27	0.0000	4.5800	50.0000	0.0000	(2.3532)	(0.2557)	0.0000	1	(2.6089)	01/06/2025
002120.ZK	12/18/2024	SDB3260123527	66,100.00	1.0894	72,346.78	72,007.03	0.0000	4.5800	50.0000	0.0000	(9.2041)	(1.0001)	0.0000	1	(10.2042)	01/06/2025
002120.ZK	12/18/2024	SDB3260123527	100.00	1.0894	109.45	108.94	0.0000	4.5800	50.0000	0.0000	(0.0139)	(0.0015)	0.0000	1	(0.0154)	01/06/2025
002120.ZK	12/18/2024	SDB3260123527	21,100.00	1.0894	23,094.06	22,985.60	0.0000	4.5800	50.0000	0.0000	(2.9381)	(0.3192)	0.0000	1	(3.2573)	01/06/2025
002120.ZK	12/18/2024	SDB3260123527	2,600.00	1.0894	2,845.71	2,832.35	0.0000	4.5800	50.0000	0.0000	(0.3620)	(0.0393)	0.0000	1	(0.4014)	01/06/2025
002120.ZK	12/18/2024	SDB3260123527	17,900.00	1.0894	19,591.64	19,499.63	0.0000	4.5800	50.0000	0.0000	(2.4925)	(0.2708)	0.0000	1	(2.7633)	01/06/2025
002120.ZK	12/18/2024	SDB3260123527	100.00	1.0894	109.45	108.94	0.0000	4.5800	50.0000	0.0000	(0.0139)	(0.0015)	0.0000	1	(0.0154)	01/06/2025
002120.ZK	12/18/2024	SDB3260123527	8,500.00	1.0894	9,303.29	9,259.60	0.0000	4.5800	50.0000	0.0000	(1.1836)	(0.1286)	0.0000	1	(1.3122)	01/06/2025
002120.ZK	12/18/2024	SDB3260123527	200.00	1.0894	218.90	217.87	0.0000	4.5800	50.0000	0.0000	(0.0278)	(0.0030)	0.0000	1	(0.0309)	01/06/2025
002120.ZK	12/18/2024	SDB3260123527	100.00	1.0894	109.45	108.94	0.0000	4.5800	50.0000	0.0000	(0.0139)	(0.0015)	0.0000	1	(0.0154)	01/06/2025
002120.ZK	12/17/2024	SDB3260123527	200.00	1.1148	218.90	222.95	0.0000	4.5800	50.0000	0.0000	(0.0278)	(0.0031)	0.0000	1	(0.0309)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
YUNDA HOLDING CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002120.ZK	12/17/2024	SDB3260123527	200.00	1.1148	218.90	222.95	0.0000	4.5800	50.0000	0.0000	(0.0278)	(0.0031)	0.0000	1	(0.0309)	01/06/2025
002120.ZK	12/17/2024	SDB3260123527	12,300.00	1.1148	13,462.41	13,711.52	0.0000	4.5800	50.0000	0.0000	(1.7127)	(0.1904)	0.0000	1	(1.9032)	01/06/2025
002120.ZK	12/17/2024	SDB3260123527	100.00	1.1148	109.45	111.48	0.0000	4.5800	50.0000	0.0000	(0.0139)	(0.0015)	0.0000	1	(0.0155)	01/06/2025
002120.ZK	12/17/2024	SDB3260123527	34,600.00	1.1148	37,869.87	38,570.63	0.0000	4.5800	50.0000	0.0000	(4.8179)	(0.5357)	0.0000	1	(5.3536)	01/06/2025
002120.ZK	12/17/2024	SDB3260123527	4,900.00	1.1148	5,363.07	5,462.31	0.0000	4.5800	50.0000	0.0000	(0.6823)	(0.0759)	0.0000	1	(0.7582)	01/06/2025
002120.ZK	12/17/2024	SDB3260123527	47,800.00	1.1148	52,317.34	53,285.43	0.0000	4.5800	50.0000	0.0000	(6.6559)	(0.7401)	0.0000	1	(7.3960)	01/06/2025
002120.ZK	12/17/2024	SDB3260123527	11,000.00	1.1148	12,039.56	12,262.34	0.0000	4.5800	50.0000	0.0000	(1.5317)	(0.1703)	0.0000	1	(1.7020)	01/06/2025
002120.ZK	12/17/2024	SDB3260123527	100.00	1.1148	109.45	111.48	0.0000	4.5800	50.0000	0.0000	(0.0139)	(0.0015)	0.0000	1	(0.0155)	01/06/2025
002120.ZK	12/17/2024	SDB3260123527	14,000.00	1.1148	15,323.07	15,606.61	0.0000	4.5800	50.0000	0.0000	(1.9494)	(0.2168)	0.0000	1	(2.1662)	01/06/2025
002120.ZK	12/17/2024	SDB3260123527	1,600.00	1.1148	1,751.21	1,783.61	0.0000	4.5800	50.0000	0.0000	(0.2228)	(0.0248)	0.0000	1	(0.2476)	01/06/2025
002120.ZK	12/17/2024	SDB3260123527	44,400.00	1.1148	48,596.02	49,495.26	0.0000	4.5800	50.0000	0.0000	(6.1825)	(0.6874)	0.0000	1	(6.8699)	01/06/2025
002120.ZK	12/17/2024	SDB3260123527	200.00	1.1148	218.90	222.95	0.0000	4.5800	50.0000	0.0000	(0.0278)	(0.0031)	0.0000	1	(0.0309)	01/06/2025
002120.ZK	12/17/2024	SDB3260123527	10,100.00	1.1148	11,054.50	11,259.06	0.0000	4.5800	50.0000	0.0000	(1.4064)	(0.1564)	0.0000	1	(1.5628)	01/06/2025
002120.ZK	12/17/2024	SDB3260123527	800.00	1.1148	875.60	891.81	0.0000	4.5800	50.0000	0.0000	(0.1114)	(0.0124)	0.0000	1	(0.1238)	01/06/2025
002120.ZK	12/17/2024	SDB3260123527	13,900.00	1.1148	15,213.62	15,495.14	0.0000	4.5800	50.0000	0.0000	(1.9355)	(0.2152)	0.0000	1	(2.1507)	01/06/2025
002120.ZK	12/17/2024	SDB3260123527	8,500.00	1.1148	9,303.29	9,475.44	0.0000	4.5800	50.0000	0.0000	(1.1836)	(0.1316)	0.0000	1	(1.3152)	01/06/2025
002120.ZK	12/17/2024	SDB3260123527	100.00	1.1148	109.45	111.48	0.0000	4.5800	50.0000	0.0000	(0.0139)	(0.0015)	0.0000	1	(0.0155)	01/06/2025
002120.ZK	12/17/2024	SDB3260123527	100.00	1.1148	109.45	111.48	0.0000	4.5800	50.0000	0.0000	(0.0139)	(0.0015)	0.0000	1	(0.0155)	01/06/2025
002120.ZK	12/17/2024	SDB3260123527	14,500.00	1.1148	15,870.32	16,163.99	0.0000	4.5800	50.0000	0.0000	(2.0191)	(0.2245)	0.0000	1	(2.2436)	01/06/2025
002120.ZK	12/17/2024	SDB3260123527	32,800.00	1.1148	35,899.76	36,564.06	0.0000	4.5800	50.0000	0.0000	(4.5672)	(0.5078)	0.0000	1	(5.0751)	01/06/2025
002120.ZK	12/17/2024	SDB3260123527	8,800.00	1.1148	9,631.64	9,809.87	0.0000	4.5800	50.0000	0.0000	(1.2254)	(0.1362)	0.0000	1	(1.3616)	01/06/2025
002120.ZK	12/17/2024	SDB3260123527	16,900.00	1.1148	18,497.13	18,839.41	0.0000	4.5800	50.0000	0.0000	(2.3532)	(0.2617)	0.0000	1	(2.6149)	01/06/2025
002120.ZK	12/17/2024	SDB3260123527	66,100.00	1.1148	72,346.78	73,685.50	0.0000	4.5800	50.0000	0.0000	(9.2041)	(1.0234)	0.0000	1	(10.2275)	01/06/2025
002120.ZK	12/17/2024	SDB3260123527	100.00	1.1148	109.45	111.48	0.0000	4.5800	50.0000	0.0000	(0.0139)	(0.0015)	0.0000	1	(0.0155)	01/06/2025
002120.ZK	12/17/2024	SDB3260123527	21,100.00	1.1148	23,094.06	23,521.39	0.0000	4.5800	50.0000	0.0000	(2.9381)	(0.3267)	0.0000	1	(3.2648)	01/06/2025
002120.ZK	12/17/2024	SDB3260123527	2,600.00	1.1148	2,845.71	2,898.37	0.0000	4.5800	50.0000	0.0000	(0.3620)	(0.0403)	0.0000	1	(0.4023)	01/06/2025
002120.ZK	12/17/2024	SDB3260123527	17,900.00	1.1148	19,591.64	19,954.17	0.0000	4.5800	50.0000	0.0000	(2.4925)	(0.2771)	0.0000	1	(2.7696)	01/06/2025
002120.ZK	12/17/2024	SDB3260123527	100.00	1.1148	109.45	111.48	0.0000	4.5800	50.0000	0.0000	(0.0139)	(0.0015)	0.0000	1	(0.0155)	01/06/2025
002120.ZK	12/17/2024	SDB3260123527	8,500.00	1.1148	9,303.29	9,475.44	0.0000	4.5800	50.0000	0.0000	(1.1836)	(0.1316)	0.0000	1	(1.3152)	01/06/2025
002120.ZK	12/17/2024	SDB3260123527	200.00	1.1148	218.90	222.95	0.0000	4.5800	50.0000	0.0000	(0.0278)	(0.0031)	0.0000	1	(0.0309)	01/06/2025
002120.ZK	12/17/2024	SDB3260123527	100.00	1.1148	109.45	111.48	0.0000	4.5800	50.0000	0.0000	(0.0139)	(0.0015)	0.0000	1	(0.0155)	01/06/2025
002120.ZK	12/16/2024	SDB3260123527	200.00	1.1052	218.90	221.04	0.0000	4.5800	50.0000	0.0000	(0.0278)	(0.0031)	0.0000	1	(0.0309)	01/06/2025
002120.ZK	12/16/2024	SDB3260123527	200.00	1.1052	218.90	221.04	0.0000	4.5800	50.0000	0.0000	(0.0278)	(0.0031)	0.0000	1	(0.0309)	01/06/2025
002120.ZK	12/16/2024	SDB3260123527	12,300.00	1.1052	13,462.41	13,593.87	0.0000	4.5800	50.0000	0.0000	(1.7127)	(0.1888)	0.0000	1	(1.9015)	01/06/2025
002120.ZK	12/16/2024	SDB3260123527	100.00	1.1052	109.45	110.52	0.0000	4.5800	50.0000	0.0000	(0.0139)	(0.0015)	0.0000	1	(0.0155)	01/06/2025
002120.ZK	12/16/2024	SDB3260123527	34,600.00	1.1052	37,869.87	38,239.68	0.0000	4.5800	50.0000	0.0000	(4.8179)	(0.5311)	0.0000	1	(5.3490)	01/06/2025
002120.ZK	12/16/2024	SDB3260123527	4,900.00	1.1052	5,363.07	5,415.45	0.0000	4.5800	50.0000	0.0000	(0.6823)	(0.0752)	0.0000	1	(0.7575)	01/06/2025
002120.ZK	12/16/2024	SDB3260123527	47,800.00	1.1052	52,317.34	52,828.23	0.0000	4.5800	50.0000	0.0000	(6.6559)	(0.7337)	0.0000	1	(7.3897)	01/06/2025
002120.ZK	12/16/2024	SDB3260123527	11,000.00	1.1052	12,039.56	12,157.12	0.0000	4.5800	50.0000	0.0000	(1.5317)	(0.1688)	0.0000	1	(1.7005)	01/06/2025
002120.ZK	12/16/2024	SDB3260123527	100.00	1.1052	109.45	110.52	0.0000	4.5800	50.0000	0.0000	(0.0139)	(0.0015)	0.0000	1	(0.0155)	01/06/2025
002120.ZK	12/16/2024	SDB3260123527	14,000.00	1.1052	15,323.07	15,472.70	0.0000	4.5800	50.0000	0.0000	(1.9494)	(0.2149)	0.0000	1	(2.1643)	01/06/2025
002120.ZK	12/16/2024	SDB3260123527	1,600.00	1.1052	1,751.21	1,768.31	0.0000	4.5800	50.0000	0.0000	(0.2228)	(0.0246)	0.0000	1	(0.2474)	01/06/2025
002120.ZK	12/16/2024	SDB3260123527	44,400.00	1.1052	48,596.02	49,070.57	0.0000	4.5800	50.0000	0.0000	(6.1825)	(0.6815)	0.0000	1	(6.8640)	01/06/2025
002120.ZK	12/16/2024	SDB3260123527	200.00	1.1052	218.90	221.04	0.0000	4.5800	50.0000	0.0000	(0.0278)	(0.0031)	0.0000	1	(0.0309)	01/06/2025
002120.ZK	12/16/2024	SDB3260123527	10,100.00	1.1052	11,054.50	11,162.45	0.0000	4.5800	50.0000	0.0000	(1.4064)	(0.1550)	0.0000	1	(1.5614)	01/06/2025
002120.ZK	12/16/2024	SDB3260123527	800.00	1.1052	875.60	884.15	0.0000	4.5800	50.0000	0.0000	(0.1114)	(0.0123)	0.0000	1	(0.1237)	01/06/2025
002120.ZK	12/16/2024	SDB3260123527	13,900.00	1.1052	15,213.62	15,362.18	0.0000	4.5800	50.0000	0.0000	(1.9355)	(0.2134)	0.0000	1	(2.1489)	01/06/2025
002120.ZK	12/16/2024	SDB3260123527	8,500.00	1.1052	9,303.29	9,394.14	0.0000	4.5800	50.0000	0.0000	(1.1836)	(0.1305)	0.0000	1	(1.3141)	01/06/2025
002120.ZK	12/16/2024	SDB3260123527	100.00	1.1052	109.45	110.52	0.0000	4.5800	50.0000	0.0000	(0.0139)	(0.0015)	0.0000	1	(0.0155)	01/06/2025
002120.ZK	12/16/2024	SDB3260123527	100.00	1.1052	109.45	110.52	0.0000	4.5800	50.0000	0.0000	(0.0139)	(0.0015)	0.0000	1	(0.0155)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
YUNDA HOLDING CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002120.ZK	12/16/2024	SDB3260123527	14,500.00	1.1052	15,870.32	16,025.30	0.0000	4.5800	50.0000	0.0000	(2.0191)	(0.2226)	0.0000	1	(2.2416)	01/06/2025
002120.ZK	12/16/2024	SDB3260123527	32,800.00	1.1052	35,899.76	36,250.33	0.0000	4.5800	50.0000	0.0000	(4.5672)	(0.5035)	0.0000	1	(5.0707)	01/06/2025
002120.ZK	12/16/2024	SDB3260123527	8,800.00	1.1052	9,631.64	9,725.70	0.0000	4.5800	50.0000	0.0000	(1.2254)	(0.1351)	0.0000	1	(1.3604)	01/06/2025
002120.ZK	12/16/2024	SDB3260123527	16,900.00	1.1052	18,497.13	18,677.76	0.0000	4.5800	50.0000	0.0000	(2.3532)	(0.2594)	0.0000	1	(2.6127)	01/06/2025
002120.ZK	12/16/2024	SDB3260123527	66,100.00	1.1052	72,346.78	73,053.26	0.0000	4.5800	50.0000	0.0000	(9.2041)	(1.0146)	0.0000	1	(10.2187)	01/06/2025
002120.ZK	12/16/2024	SDB3260123527	100.00	1.1052	109.45	110.52	0.0000	4.5800	50.0000	0.0000	(0.0139)	(0.0015)	0.0000	1	(0.0155)	01/06/2025
002120.ZK	12/16/2024	SDB3260123527	21,100.00	1.1052	23,094.06	23,319.57	0.0000	4.5800	50.0000	0.0000	(2.9381)	(0.3239)	0.0000	1	(3.2620)	01/06/2025
002120.ZK	12/16/2024	SDB3260123527	2,600.00	1.1052	2,845.71	2,873.50	0.0000	4.5800	50.0000	0.0000	(0.3620)	(0.0399)	0.0000	1	(0.4019)	01/06/2025
002120.ZK	12/16/2024	SDB3260123527	17,900.00	1.1052	19,591.64	19,782.95	0.0000	4.5800	50.0000	0.0000	(2.4925)	(0.2748)	0.0000	1	(2.7673)	01/06/2025
002120.ZK	12/16/2024	SDB3260123527	100.00	1.1052	109.45	110.52	0.0000	4.5800	50.0000	0.0000	(0.0139)	(0.0015)	0.0000	1	(0.0155)	01/06/2025
002120.ZK	12/16/2024	SDB3260123527	8,500.00	1.1052	9,303.29	9,394.14	0.0000	4.5800	50.0000	0.0000	(1.1836)	(0.1305)	0.0000	1	(1.3141)	01/06/2025
002120.ZK	12/16/2024	SDB3260123527	200.00	1.1052	218.90	221.04	0.0000	4.5800	50.0000	0.0000	(0.0278)	(0.0031)	0.0000	1	(0.0309)	01/06/2025
002120.ZK	12/16/2024	SDB3260123527	100.00	1.1052	109.45	110.52	0.0000	4.5800	50.0000	0.0000	(0.0139)	(0.0015)	0.0000	1	(0.0155)	01/06/2025
002120.ZK	12/13/2024	SDB3260123527	200.00	1.1044	218.90	220.88	0.0000	4.5800	50.0000	0.0000	(0.0835)	(0.0092)	0.0000	3	(0.0928)	01/06/2025
002120.ZK	12/13/2024	SDB3260123527	200.00	1.1044	218.90	220.88	0.0000	4.5800	50.0000	0.0000	(0.0835)	(0.0092)	0.0000	3	(0.0928)	01/06/2025
002120.ZK	12/13/2024	SDB3260123527	12,300.00	1.1044	13,462.41	13,584.12	0.0000	4.5800	50.0000	0.0000	(5.1382)	(0.5660)	0.0000	3	(5.7042)	01/06/2025
002120.ZK	12/13/2024	SDB3260123527	100.00	1.1044	109.45	110.44	0.0000	4.5800	50.0000	0.0000	(0.0418)	(0.0046)	0.0000	3	(0.0464)	01/06/2025
002120.ZK	12/13/2024	SDB3260123527	34,600.00	1.1044	37,869.87	38,212.24	0.0000	4.5800	50.0000	0.0000	(14.4537)	(1.5922)	0.0000	3	(16.0458)	01/06/2025
002120.ZK	12/13/2024	SDB3260123527	4,900.00	1.1044	5,363.07	5,411.56	0.0000	4.5800	50.0000	0.0000	(2.0469)	(0.2255)	0.0000	3	(2.2724)	01/06/2025
002120.ZK	12/13/2024	SDB3260123527	47,800.00	1.1044	52,317.34	52,790.32	0.0000	4.5800	50.0000	0.0000	(19.9678)	(2.1996)	0.0000	3	(22.1674)	01/06/2025
002120.ZK	12/13/2024	SDB3260123527	11,000.00	1.1044	12,039.56	12,148.40	0.0000	4.5800	50.0000	0.0000	(4.5951)	(0.5062)	0.0000	3	(5.1013)	01/06/2025
002120.ZK	12/13/2024	SDB3260123527	100.00	1.1044	109.45	110.44	0.0000	4.5800	50.0000	0.0000	(0.0418)	(0.0046)	0.0000	3	(0.0464)	01/06/2025
002120.ZK	12/13/2024	SDB3260123527	14,000.00	1.1044	15,323.07	15,461.60	0.0000	4.5800	50.0000	0.0000	(5.8483)	(0.6442)	0.0000	3	(6.4925)	01/06/2025
002120.ZK	12/13/2024	SDB3260123527	1,600.00	1.1044	1,751.21	1,767.04	0.0000	4.5800	50.0000	0.0000	(0.6684)	(0.0736)	0.0000	3	(0.7420)	01/06/2025
002120.ZK	12/13/2024	SDB3260123527	44,400.00	1.1044	48,596.02	49,035.36	0.0000	4.5800	50.0000	0.0000	(18.5475)	(2.0431)	0.0000	3	(20.5906)	01/06/2025
002120.ZK	12/13/2024	SDB3260123527	200.00	1.1044	218.90	220.88	0.0000	4.5800	50.0000	0.0000	(0.0835)	(0.0092)	0.0000	3	(0.0928)	01/06/2025
002120.ZK	12/13/2024	SDB3260123527	10,100.00	1.1044	11,054.50	11,154.44	0.0000	4.5800	50.0000	0.0000	(4.2191)	(0.4648)	0.0000	3	(4.6839)	01/06/2025
002120.ZK	12/13/2024	SDB3260123527	800.00	1.1044	875.60	883.52	0.0000	4.5800	50.0000	0.0000	(0.3342)	(0.0368)	0.0000	3	(0.3710)	01/06/2025
002120.ZK	12/13/2024	SDB3260123527	13,900.00	1.1044	15,213.62	15,351.16	0.0000	4.5800	50.0000	0.0000	(5.8065)	(0.6396)	0.0000	3	(6.4462)	01/06/2025
002120.ZK	12/13/2024	SDB3260123527	8,500.00	1.1044	9,303.29	9,387.40	0.0000	4.5800	50.0000	0.0000	(3.5508)	(0.3911)	0.0000	3	(3.9419)	01/06/2025
002120.ZK	12/13/2024	SDB3260123527	100.00	1.1044	109.45	110.44	0.0000	4.5800	50.0000	0.0000	(0.0418)	(0.0046)	0.0000	3	(0.0464)	01/06/2025
002120.ZK	12/13/2024	SDB3260123527	100.00	1.1044	109.45	110.44	0.0000	4.5800	50.0000	0.0000	(0.0418)	(0.0046)	0.0000	3	(0.0464)	01/06/2025
002120.ZK	12/13/2024	SDB3260123527	14,500.00	1.1044	15,870.32	16,013.80	0.0000	4.5800	50.0000	0.0000	(6.0572)	(0.6672)	0.0000	3	(6.7244)	01/06/2025
002120.ZK	12/13/2024	SDB3260123527	32,800.00	1.1044	35,899.76	36,224.32	0.0000	4.5800	50.0000	0.0000	(13.7017)	(1.5093)	0.0000	3	(15.2111)	01/06/2025
002120.ZK	12/13/2024	SDB3260123527	8,800.00	1.1044	9,631.64	9,718.72	0.0000	4.5800	50.0000	0.0000	(3.6761)	(0.4049)	0.0000	3	(4.0810)	01/06/2025
002120.ZK	12/13/2024	SDB3260123527	16,900.00	1.1044	18,497.13	18,664.36	0.0000	4.5800	50.0000	0.0000	(7.0597)	(0.7777)	0.0000	3	(7.8374)	01/06/2025
002120.ZK	12/13/2024	SDB3260123527	66,100.00	1.1044	72,346.78	73,000.84	0.0000	4.5800	50.0000	0.0000	(27.6124)	(3.0417)	0.0000	3	(30.6541)	01/06/2025
002120.ZK	12/13/2024	SDB3260123527	100.00	1.1044	109.45	110.44	0.0000	4.5800	50.0000	0.0000	(0.0418)	(0.0046)	0.0000	3	(0.0464)	01/06/2025
002120.ZK	12/13/2024	SDB3260123527	21,100.00	1.1044	23,094.06	23,302.84	0.0000	4.5800	50.0000	0.0000	(8.8142)	(0.9710)	0.0000	3	(9.7852)	01/06/2025
002120.ZK	12/13/2024	SDB3260123527	2,600.00	1.1044	2,845.71	2,871.44	0.0000	4.5800	50.0000	0.0000	(1.0861)	(0.1196)	0.0000	3	(1.2058)	01/06/2025
002120.ZK	12/13/2024	SDB3260123527	17,900.00	1.1044	19,591.64	19,768.76	0.0000	4.5800	50.0000	0.0000	(7.4775)	(0.8237)	0.0000	3	(8.3012)	01/06/2025
002120.ZK	12/13/2024	SDB3260123527	100.00	1.1044	109.45	110.44	0.0000	4.5800	50.0000	0.0000	(0.0418)	(0.0046)	0.0000	3	(0.0464)	01/06/2025
002120.ZK	12/13/2024	SDB3260123527	8,500.00	1.1044	9,303.29	9,387.40	0.0000	4.5800	50.0000	0.0000	(3.5508)	(0.3911)	0.0000	3	(3.9419)	01/06/2025
002120.ZK	12/13/2024	SDB3260123527	200.00	1.1044	218.90	220.88	0.0000	4.5800	50.0000	0.0000	(0.0835)	(0.0092)	0.0000	3	(0.0928)	01/06/2025
002120.ZK	12/13/2024	SDB3260123527	100.00	1.1044	109.45	110.44	0.0000	4.5800	50.0000	0.0000	(0.0418)	(0.0046)	0.0000	3	(0.0464)	01/06/2025
002120.ZK	12/12/2024	SDB3260123527	200.00	1.0930	218.90	218.60	0.0000	4.5800	50.0000	0.0000	(0.0278)	(0.0030)	0.0000	1	(0.0309)	01/06/2025
002120.ZK	12/12/2024	SDB3260123527	200.00	1.0930	218.90	218.60	0.0000	4.5800	50.0000	0.0000	(0.0278)	(0.0030)	0.0000	1	(0.0309)	01/06/2025
002120.ZK	12/12/2024	SDB3260123527	12,300.00	1.0930	13,462.41	13,444.20	0.0000	4.5800	50.0000	0.0000	(1.7127)	(0.1867)	0.0000	1	(1.8994)	01/06/2025
002120.ZK	12/12/2024	SDB3260123527	100.00	1.0930	109.45	109.30	0.0000	4.5800	50.0000	0.0000	(0.0139)	(0.0015)	0.0000	1	(0.0154)	01/06/2025
002120.ZK	12/12/2024	SDB3260123527	34,600.00	1.0930	37,869.87	37,818.63	0.0000	4.5800	50.0000	0.0000	(4.8179)	(0.5253)	0.0000	1	(5.3431)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
YUNDA HOLDING CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002120.ZK	12/12/2024	SDB3260123527	4,900.00	1.0930	5,363.07	5,355.82	0.0000	4.5800	50.0000	0.0000	(0.6823)	(0.0744)	0.0000	1	(0.7567)	01/06/2025
002120.ZK	12/12/2024	SDB3260123527	47,800.00	1.0930	52,317.34	52,246.55	0.0000	4.5800	50.0000	0.0000	(6.6559)	(0.7256)	0.0000	1	(7.3816)	01/06/2025
002120.ZK	12/12/2024	SDB3260123527	11,000.00	1.0930	12,039.56	12,023.26	0.0000	4.5800	50.0000	0.0000	(1.5317)	(0.1670)	0.0000	1	(1.6987)	01/06/2025
002120.ZK	12/12/2024	SDB3260123527	100.00	1.0930	109.45	109.30	0.0000	4.5800	50.0000	0.0000	(0.0139)	(0.0015)	0.0000	1	(0.0154)	01/06/2025
002120.ZK	12/12/2024	SDB3260123527	14,000.00	1.0930	15,323.07	15,302.34	0.0000	4.5800	50.0000	0.0000	(1.9494)	(0.2125)	0.0000	1	(2.1620)	01/06/2025
002120.ZK	12/12/2024	SDB3260123527	1,600.00	1.0930	1,751.21	1,748.84	0.0000	4.5800	50.0000	0.0000	(0.2228)	(0.0243)	0.0000	1	(0.2471)	01/06/2025
002120.ZK	12/12/2024	SDB3260123527	44,400.00	1.0930	48,596.02	48,530.27	0.0000	4.5800	50.0000	0.0000	(6.1825)	(0.6740)	0.0000	1	(6.8565)	01/06/2025
002120.ZK	12/12/2024	SDB3260123527	200.00	1.0930	218.90	218.60	0.0000	4.5800	50.0000	0.0000	(0.0278)	(0.0030)	0.0000	1	(0.0309)	01/06/2025
002120.ZK	12/12/2024	SDB3260123527	10,100.00	1.0930	11,054.50	11,039.54	0.0000	4.5800	50.0000	0.0000	(1.4064)	(0.1533)	0.0000	1	(1.5597)	01/06/2025
002120.ZK	12/12/2024	SDB3260123527	800.00	1.0930	875.60	874.42	0.0000	4.5800	50.0000	0.0000	(0.1114)	(0.0121)	0.0000	1	(0.1235)	01/06/2025
002120.ZK	12/12/2024	SDB3260123527	13,900.00	1.0930	15,213.62	15,193.03	0.0000	4.5800	50.0000	0.0000	(1.9355)	(0.2110)	0.0000	1	(2.1465)	01/06/2025
002120.ZK	12/12/2024	SDB3260123527	8,500.00	1.0930	9,303.29	9,290.70	0.0000	4.5800	50.0000	0.0000	(1.1836)	(0.1290)	0.0000	1	(1.3126)	01/06/2025
002120.ZK	12/12/2024	SDB3260123527	100.00	1.0930	109.45	109.30	0.0000	4.5800	50.0000	0.0000	(0.0139)	(0.0015)	0.0000	1	(0.0154)	01/06/2025
002120.ZK	12/12/2024	SDB3260123527	100.00	1.0930	109.45	109.30	0.0000	4.5800	50.0000	0.0000	(0.0139)	(0.0015)	0.0000	1	(0.0154)	01/06/2025
002120.ZK	12/12/2024	SDB3260123527	14,500.00	1.0930	15,870.32	15,848.85	0.0000	4.5800	50.0000	0.0000	(2.0191)	(0.2201)	0.0000	1	(2.2392)	01/06/2025
002120.ZK	12/12/2024	SDB3260123527	32,800.00	1.0930	35,899.76	35,851.19	0.0000	4.5800	50.0000	0.0000	(4.5672)	(0.4979)	0.0000	1	(5.0652)	01/06/2025
002120.ZK	12/12/2024	SDB3260123527	8,800.00	1.0930	9,631.64	9,618.61	0.0000	4.5800	50.0000	0.0000	(1.2254)	(0.1336)	0.0000	1	(1.3590)	01/06/2025
002120.ZK	12/12/2024	SDB3260123527	16,900.00	1.0930	18,497.13	18,472.11	0.0000	4.5800	50.0000	0.0000	(2.3532)	(0.2566)	0.0000	1	(2.6098)	01/06/2025
002120.ZK	12/12/2024	SDB3260123527	66,100.00	1.0930	72,346.78	72,248.89	0.0000	4.5800	50.0000	0.0000	(9.2041)	(1.0035)	0.0000	1	(10.2076)	01/06/2025
002120.ZK	12/12/2024	SDB3260123527	100.00	1.0930	109.45	109.30	0.0000	4.5800	50.0000	0.0000	(0.0139)	(0.0015)	0.0000	1	(0.0154)	01/06/2025
002120.ZK	12/12/2024	SDB3260123527	21,100.00	1.0930	23,094.06	23,062.81	0.0000	4.5800	50.0000	0.0000	(2.9381)	(0.3203)	0.0000	1	(3.2584)	01/06/2025
002120.ZK	12/12/2024	SDB3260123527	2,600.00	1.0930	2,845.71	2,841.86	0.0000	4.5800	50.0000	0.0000	(0.3620)	(0.0395)	0.0000	1	(0.4015)	01/06/2025
002120.ZK	12/12/2024	SDB3260123527	17,900.00	1.0930	19,591.64	19,565.13	0.0000	4.5800	50.0000	0.0000	(2.4925)	(0.2717)	0.0000	1	(2.7642)	01/06/2025
002120.ZK	12/12/2024	SDB3260123527	100.00	1.0930	109.45	109.30	0.0000	4.5800	50.0000	0.0000	(0.0139)	(0.0015)	0.0000	1	(0.0154)	01/06/2025
002120.ZK	12/12/2024	SDB3260123527	8,500.00	1.0930	9,303.29	9,290.70	0.0000	4.5800	50.0000	0.0000	(1.1836)	(0.1290)	0.0000	1	(1.3126)	01/06/2025
002120.ZK	12/12/2024	SDB3260123527	200.00	1.0930	218.90	218.60	0.0000	4.5800	50.0000	0.0000	(0.0278)	(0.0030)	0.0000	1	(0.0309)	01/06/2025
002120.ZK	12/12/2024	SDB3260123527	100.00	1.0930	109.45	109.30	0.0000	4.5800	50.0000	0.0000	(0.0139)	(0.0015)	0.0000	1	(0.0154)	01/06/2025
002120.ZK	12/11/2024	SDB3260123527	200.00	1.1001	218.90	220.01	0.0000	4.5800	50.0000	0.0000	(0.0278)	(0.0031)	0.0000	1	(0.0309)	01/06/2025
002120.ZK	12/11/2024	SDB3260123527	200.00	1.1001	218.90	220.01	0.0000	4.5800	50.0000	0.0000	(0.0278)	(0.0031)	0.0000	1	(0.0309)	01/06/2025
002120.ZK	12/11/2024	SDB3260123527	12,300.00	1.1001	13,462.41	13,530.63	0.0000	4.5800	50.0000	0.0000	(1.7127)	(0.1879)	0.0000	1	(1.9006)	01/06/2025
002120.ZK	12/11/2024	SDB3260123527	100.00	1.1001	109.45	110.01	0.0000	4.5800	50.0000	0.0000	(0.0139)	(0.0015)	0.0000	1	(0.0155)	01/06/2025
002120.ZK	12/11/2024	SDB3260123527	34,600.00	1.1001	37,869.87	38,061.76	0.0000	4.5800	50.0000	0.0000	(4.8179)	(0.5286)	0.0000	1	(5.3465)	01/06/2025
002120.ZK	12/11/2024	SDB3260123527	4,900.00	1.1001	5,363.07	5,390.25	0.0000	4.5800	50.0000	0.0000	(0.6823)	(0.0749)	0.0000	1	(0.7572)	01/06/2025
002120.ZK	12/11/2024	SDB3260123527	47,800.00	1.1001	52,317.34	52,582.44	0.0000	4.5800	50.0000	0.0000	(6.6559)	(0.7303)	0.0000	1	(7.3862)	01/06/2025
002120.ZK	12/11/2024	SDB3260123527	11,000.00	1.1001	12,039.56	12,100.56	0.0000	4.5800	50.0000	0.0000	(1.5317)	(0.1681)	0.0000	1	(1.6998)	01/06/2025
002120.ZK	12/11/2024	SDB3260123527	100.00	1.1001	109.45	110.01	0.0000	4.5800	50.0000	0.0000	(0.0139)	(0.0015)	0.0000	1	(0.0155)	01/06/2025
002120.ZK	12/11/2024	SDB3260123527	14,000.00	1.1001	15,323.07	15,400.71	0.0000	4.5800	50.0000	0.0000	(1.9494)	(0.2139)	0.0000	1	(2.1633)	01/06/2025
002120.ZK	12/11/2024	SDB3260123527	1,600.00	1.1001	1,751.21	1,760.08	0.0000	4.5800	50.0000	0.0000	(0.2228)	(0.0244)	0.0000	1	(0.2472)	01/06/2025
002120.ZK	12/11/2024	SDB3260123527	44,400.00	1.1001	48,596.02	48,842.26	0.0000	4.5800	50.0000	0.0000	(6.1825)	(0.6784)	0.0000	1	(6.8609)	01/06/2025
002120.ZK	12/11/2024	SDB3260123527	200.00	1.1001	218.90	220.01	0.0000	4.5800	50.0000	0.0000	(0.0278)	(0.0031)	0.0000	1	(0.0309)	01/06/2025
002120.ZK	12/11/2024	SDB3260123527	10,100.00	1.1001	11,054.50	11,110.52	0.0000	4.5800	50.0000	0.0000	(1.4064)	(0.1543)	0.0000	1	(1.5607)	01/06/2025
002120.ZK	12/11/2024	SDB3260123527	800.00	1.1001	875.60	880.04	0.0000	4.5800	50.0000	0.0000	(0.1114)	(0.0122)	0.0000	1	(0.1236)	01/06/2025
002120.ZK	12/11/2024	SDB3260123527	13,900.00	1.1001	15,213.62	15,290.71	0.0000	4.5800	50.0000	0.0000	(1.9355)	(0.2124)	0.0000	1	(2.1479)	01/06/2025
002120.ZK	12/11/2024	SDB3260123527	8,500.00	1.1001	9,303.29	9,350.43	0.0000	4.5800	50.0000	0.0000	(1.1836)	(0.1299)	0.0000	1	(1.3135)	01/06/2025
002120.ZK	12/11/2024	SDB3260123527	100.00	1.1001	109.45	110.01	0.0000	4.5800	50.0000	0.0000	(0.0139)	(0.0015)	0.0000	1	(0.0155)	01/06/2025
002120.ZK	12/11/2024	SDB3260123527	100.00	1.1001	109.45	110.01	0.0000	4.5800	50.0000	0.0000	(0.0139)	(0.0015)	0.0000	1	(0.0155)	01/06/2025
002120.ZK	12/11/2024	SDB3260123527	14,500.00	1.1001	15,870.32	15,950.74	0.0000	4.5800	50.0000	0.0000	(2.0191)	(0.2215)	0.0000	1	(2.2406)	01/06/2025
002120.ZK	12/11/2024	SDB3260123527	32,800.00	1.1001	35,899.76	36,081.67	0.0000	4.5800	50.0000	0.0000	(4.5672)	(0.5011)	0.0000	1	(5.0684)	01/06/2025
002120.ZK	12/11/2024	SDB3260123527	8,800.00	1.1001	9,631.64	9,680.45	0.0000	4.5800	50.0000	0.0000	(1.2254)	(0.1345)	0.0000	1	(1.3598)	01/06/2025
002120.ZK	12/11/2024	SDB3260123527	16,900.00	1.1001	18,497.13	18,590.86	0.0000	4.5800	50.0000	0.0000	(2.3532)	(0.2582)	0.0000	1	(2.6115)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
YUNDA HOLDING CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002120.ZK	12/11/2024	SDB3260123527	66,100.00	1.1001	72,346.78	72,713.37	0.0000	4.5800	50.0000	0.0000	(9.2041)	(1.0099)	0.0000	1	(10.2140)	01/06/2025
002120.ZK	12/11/2024	SDB3260123527	100.00	1.1001	109.45	110.01	0.0000	4.5800	50.0000	0.0000	(0.0139)	(0.0015)	0.0000	1	(0.0155)	01/06/2025
002120.ZK	12/11/2024	SDB3260123527	21,100.00	1.1001	23,094.06	23,211.08	0.0000	4.5800	50.0000	0.0000	(2.9381)	(0.3224)	0.0000	1	(3.2605)	01/06/2025
002120.ZK	12/11/2024	SDB3260123527	2,600.00	1.1001	2,845.71	2,860.13	0.0000	4.5800	50.0000	0.0000	(0.3620)	(0.0397)	0.0000	1	(0.4018)	01/06/2025
002120.ZK	12/11/2024	SDB3260123527	17,900.00	1.1001	19,591.64	19,690.91	0.0000	4.5800	50.0000	0.0000	(2.4925)	(0.2735)	0.0000	1	(2.7660)	01/06/2025
002120.ZK	12/11/2024	SDB3260123527	100.00	1.1001	109.45	110.01	0.0000	4.5800	50.0000	0.0000	(0.0139)	(0.0015)	0.0000	1	(0.0155)	01/06/2025
002120.ZK	12/11/2024	SDB3260123527	8,500.00	1.1001	9,303.29	9,350.43	0.0000	4.5800	50.0000	0.0000	(1.1836)	(0.1299)	0.0000	1	(1.3135)	01/06/2025
002120.ZK	12/11/2024	SDB3260123527	200.00	1.1001	218.90	220.01	0.0000	4.5800	50.0000	0.0000	(0.0278)	(0.0031)	0.0000	1	(0.0309)	01/06/2025
002120.ZK	12/11/2024	SDB3260123527	100.00	1.1001	109.45	110.01	0.0000	4.5800	50.0000	0.0000	(0.0139)	(0.0015)	0.0000	1	(0.0155)	01/06/2025
002120.ZK	12/10/2024	SDB3260123527	200.00	1.0762	218.90	215.24	0.0000	4.5800	50.0000	0.0000	(0.0278)	(0.0030)	0.0000	1	(0.0308)	01/06/2025
002120.ZK	12/10/2024	SDB3260123527	200.00	1.0762	218.90	215.24	0.0000	4.5800	50.0000	0.0000	(0.0278)	(0.0030)	0.0000	1	(0.0308)	01/06/2025
002120.ZK	12/10/2024	SDB3260123527	12,300.00	1.0762	13,462.41	13,237.26	0.0000	4.5800	50.0000	0.0000	(1.7127)	(0.1839)	0.0000	1	(1.8966)	01/06/2025
002120.ZK	12/10/2024	SDB3260123527	100.00	1.0762	109.45	107.62	0.0000	4.5800	50.0000	0.0000	(0.0139)	(0.0015)	0.0000	1	(0.0154)	01/06/2025
002120.ZK	12/10/2024	SDB3260123527	34,600.00	1.0762	37,869.87	37,236.52	0.0000	4.5800	50.0000	0.0000	(4.8179)	(0.5172)	0.0000	1	(5.3351)	01/06/2025
002120.ZK	12/10/2024	SDB3260123527	4,900.00	1.0762	5,363.07	5,273.38	0.0000	4.5800	50.0000	0.0000	(0.6823)	(0.0732)	0.0000	1	(0.7555)	01/06/2025
002120.ZK	12/10/2024	SDB3260123527	47,800.00	1.0762	52,317.34	51,442.36	0.0000	4.5800	50.0000	0.0000	(6.6559)	(0.7145)	0.0000	1	(7.3704)	01/06/2025
002120.ZK	12/10/2024	SDB3260123527	11,000.00	1.0762	12,039.56	11,838.20	0.0000	4.5800	50.0000	0.0000	(1.5317)	(0.1644)	0.0000	1	(1.6961)	01/06/2025
002120.ZK	12/10/2024	SDB3260123527	100.00	1.0762	109.45	107.62	0.0000	4.5800	50.0000	0.0000	(0.0139)	(0.0015)	0.0000	1	(0.0154)	01/06/2025
002120.ZK	12/10/2024	SDB3260123527	14,000.00	1.0762	15,323.07	15,066.80	0.0000	4.5800	50.0000	0.0000	(1.9494)	(0.2093)	0.0000	1	(2.1587)	01/06/2025
002120.ZK	12/10/2024	SDB3260123527	1,600.00	1.0762	1,751.21	1,721.92	0.0000	4.5800	50.0000	0.0000	(0.2228)	(0.0239)	0.0000	1	(0.2467)	01/06/2025
002120.ZK	12/10/2024	SDB3260123527	44,400.00	1.0762	48,596.02	47,783.28	0.0000	4.5800	50.0000	0.0000	(6.1825)	(0.6637)	0.0000	1	(6.8462)	01/06/2025
002120.ZK	12/10/2024	SDB3260123527	200.00	1.0762	218.90	215.24	0.0000	4.5800	50.0000	0.0000	(0.0278)	(0.0030)	0.0000	1	(0.0308)	01/06/2025
002120.ZK	12/10/2024	SDB3260123527	10,100.00	1.0762	11,054.50	10,869.62	0.0000	4.5800	50.0000	0.0000	(1.4064)	(0.1510)	0.0000	1	(1.5573)	01/06/2025
002120.ZK	12/10/2024	SDB3260123527	800.00	1.0762	875.60	860.96	0.0000	4.5800	50.0000	0.0000	(0.1114)	(0.0120)	0.0000	1	(0.1234)	01/06/2025
002120.ZK	12/10/2024	SDB3260123527	13,900.00	1.0762	15,213.62	14,959.18	0.0000	4.5800	50.0000	0.0000	(1.9355)	(0.2078)	0.0000	1	(2.1433)	01/06/2025
002120.ZK	12/10/2024	SDB3260123527	8,500.00	1.0762	9,303.29	9,147.70	0.0000	4.5800	50.0000	0.0000	(1.1836)	(0.1271)	0.0000	1	(1.3106)	01/06/2025
002120.ZK	12/10/2024	SDB3260123527	100.00	1.0762	109.45	107.62	0.0000	4.5800	50.0000	0.0000	(0.0139)	(0.0015)	0.0000	1	(0.0154)	01/06/2025
002120.ZK	12/10/2024	SDB3260123527	100.00	1.0762	109.45	107.62	0.0000	4.5800	50.0000	0.0000	(0.0139)	(0.0015)	0.0000	1	(0.0154)	01/06/2025
002120.ZK	12/10/2024	SDB3260123527	14,500.00	1.0762	15,870.32	15,604.90	0.0000	4.5800	50.0000	0.0000	(2.0191)	(0.2167)	0.0000	1	(2.2358)	01/06/2025
002120.ZK	12/10/2024	SDB3260123527	32,800.00	1.0762	35,899.76	35,299.36	0.0000	4.5800	50.0000	0.0000	(4.5672)	(0.4903)	0.0000	1	(5.0575)	01/06/2025
002120.ZK	12/10/2024	SDB3260123527	8,800.00	1.0762	9,631.64	9,470.56	0.0000	4.5800	50.0000	0.0000	(1.2254)	(0.1315)	0.0000	1	(1.3569)	01/06/2025
002120.ZK	12/10/2024	SDB3260123527	16,900.00	1.0762	18,497.13	18,187.78	0.0000	4.5800	50.0000	0.0000	(2.3532)	(0.2526)	0.0000	1	(2.6059)	01/06/2025
002120.ZK	12/10/2024	SDB3260123527	66,100.00	1.0762	72,346.78	71,136.82	0.0000	4.5800	50.0000	0.0000	(9.2041)	(0.9880)	0.0000	1	(10.1921)	01/06/2025
002120.ZK	12/10/2024	SDB3260123527	100.00	1.0762	109.45	107.62	0.0000	4.5800	50.0000	0.0000	(0.0139)	(0.0015)	0.0000	1	(0.0154)	01/06/2025
002120.ZK	12/10/2024	SDB3260123527	21,100.00	1.0762	23,094.06	22,707.82	0.0000	4.5800	50.0000	0.0000	(2.9381)	(0.3154)	0.0000	1	(3.2535)	01/06/2025
002120.ZK	12/10/2024	SDB3260123527	2,600.00	1.0762	2,845.71	2,798.12	0.0000	4.5800	50.0000	0.0000	(0.3620)	(0.0389)	0.0000	1	(0.4009)	01/06/2025
002120.ZK	12/10/2024	SDB3260123527	17,900.00	1.0762	19,591.64	19,263.98	0.0000	4.5800	50.0000	0.0000	(2.4925)	(0.2676)	0.0000	1	(2.7600)	01/06/2025
002120.ZK	12/10/2024	SDB3260123527	100.00	1.0762	109.45	107.62	0.0000	4.5800	50.0000	0.0000	(0.0139)	(0.0015)	0.0000	1	(0.0154)	01/06/2025
002120.ZK	12/10/2024	SDB3260123527	8,500.00	1.0762	9,303.29	9,147.70	0.0000	4.5800	50.0000	0.0000	(1.1836)	(0.1271)	0.0000	1	(1.3106)	01/06/2025
002120.ZK	12/10/2024	SDB3260123527	200.00	1.0762	218.90	215.24	0.0000	4.5800	50.0000	0.0000	(0.0278)	(0.0030)	0.0000	1	(0.0308)	01/06/2025
002120.ZK	12/10/2024	SDB3260123527	100.00	1.0762	109.45	107.62	0.0000	4.5800	50.0000	0.0000	(0.0139)	(0.0015)	0.0000	1	(0.0154)	01/06/2025
002120.ZK	12/09/2024	SDB3260123527	200.00	1.0789	218.90	215.79	0.0000	4.5800	50.0000	0.0000	(0.0278)	(0.0030)	0.0000	1	(0.0308)	01/06/2025
002120.ZK	12/09/2024	SDB3260123527	200.00	1.0789	218.90	215.79	0.0000	4.5800	50.0000	0.0000	(0.0278)	(0.0030)	0.0000	1	(0.0308)	01/06/2025
002120.ZK	12/09/2024	SDB3260123527	12,300.00	1.0789	13,462.41	13,270.83	0.0000	4.5800	50.0000	0.0000	(1.7127)	(0.1843)	0.0000	1	(1.8970)	01/06/2025
002120.ZK	12/09/2024	SDB3260123527	100.00	1.0789	109.45	107.89	0.0000	4.5800	50.0000	0.0000	(0.0139)	(0.0015)	0.0000	1	(0.0154)	01/06/2025
002120.ZK	12/09/2024	SDB3260123527	34,600.00	1.0789	37,869.87	37,330.94	0.0000	4.5800	50.0000	0.0000	(4.8179)	(0.5185)	0.0000	1	(5.3364)	01/06/2025
002120.ZK	12/09/2024	SDB3260123527	4,900.00	1.0789	5,363.07	5,286.75	0.0000	4.5800	50.0000	0.0000	(0.6823)	(0.0734)	0.0000	1	(0.7557)	01/06/2025
002120.ZK	12/09/2024	SDB3260123527	47,800.00	1.0789	52,317.34	51,572.81	0.0000	4.5800	50.0000	0.0000	(6.6559)	(0.7163)	0.0000	1	(7.3722)	01/06/2025
002120.ZK	12/09/2024	SDB3260123527	11,000.00	1.0789	12,039.56	11,868.22	0.0000	4.5800	50.0000	0.0000	(1.5317)	(0.1648)	0.0000	1	(1.6965)	01/06/2025
002120.ZK	12/09/2024	SDB3260123527	100.00	1.0789	109.45	107.89	0.0000	4.5800	50.0000	0.0000	(0.0139)	(0.0015)	0.0000	1	(0.0154)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6



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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
YUNDA HOLDING CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002120.ZK	12/09/2024	SDB3260123527	14,000.00	1.0789	15,323.07	15,105.01	0.0000	4.5800	50.0000	0.0000	(1.9494)	(0.2098)	0.0000	1	(2.1592)	01/06/2025
002120.ZK	12/09/2024	SDB3260123527	1,600.00	1.0789	1,751.21	1,726.29	0.0000	4.5800	50.0000	0.0000	(0.2228)	(0.0240)	0.0000	1	(0.2468)	01/06/2025
002120.ZK	12/09/2024	SDB3260123527	44,400.00	1.0789	48,596.02	47,904.45	0.0000	4.5800	50.0000	0.0000	(6.1825)	(0.6653)	0.0000	1	(6.8478)	01/06/2025
002120.ZK	12/09/2024	SDB3260123527	200.00	1.0789	218.90	215.79	0.0000	4.5800	50.0000	0.0000	(0.0278)	(0.0030)	0.0000	1	(0.0308)	01/06/2025
002120.ZK	12/09/2024	SDB3260123527	10,100.00	1.0789	11,054.50	10,897.18	0.0000	4.5800	50.0000	0.0000	(1.4064)	(0.1513)	0.0000	1	(1.5577)	01/06/2025
002120.ZK	12/09/2024	SDB3260123527	800.00	1.0789	875.60	863.14	0.0000	4.5800	50.0000	0.0000	(0.1114)	(0.0120)	0.0000	1	(0.1234)	01/06/2025
002120.ZK	12/09/2024	SDB3260123527	13,900.00	1.0789	15,213.62	14,997.11	0.0000	4.5800	50.0000	0.0000	(1.9355)	(0.2083)	0.0000	1	(2.1438)	01/06/2025
002120.ZK	12/09/2024	SDB3260123527	8,500.00	1.0789	9,303.29	9,170.90	0.0000	4.5800	50.0000	0.0000	(1.1836)	(0.1274)	0.0000	1	(1.3110)	01/06/2025
002120.ZK	12/09/2024	SDB3260123527	100.00	1.0789	109.45	107.89	0.0000	4.5800	50.0000	0.0000	(0.0139)	(0.0015)	0.0000	1	(0.0154)	01/06/2025
002120.ZK	12/09/2024	SDB3260123527	100.00	1.0789	109.45	107.89	0.0000	4.5800	50.0000	0.0000	(0.0139)	(0.0015)	0.0000	1	(0.0154)	01/06/2025
002120.ZK	12/09/2024	SDB3260123527	14,500.00	1.0789	15,870.32	15,644.47	0.0000	4.5800	50.0000	0.0000	(2.0191)	(0.2173)	0.0000	1	(2.2363)	01/06/2025
002120.ZK	12/09/2024	SDB3260123527	32,800.00	1.0789	35,899.76	35,388.87	0.0000	4.5800	50.0000	0.0000	(4.5672)	(0.4915)	0.0000	1	(5.0588)	01/06/2025
002120.ZK	12/09/2024	SDB3260123527	8,800.00	1.0789	9,631.64	9,494.58	0.0000	4.5800	50.0000	0.0000	(1.2254)	(0.1319)	0.0000	1	(1.3572)	01/06/2025
002120.ZK	12/09/2024	SDB3260123527	16,900.00	1.0789	18,497.13	18,233.90	0.0000	4.5800	50.0000	0.0000	(2.3532)	(0.2532)	0.0000	1	(2.6065)	01/06/2025
002120.ZK	12/09/2024	SDB3260123527	66,100.00	1.0789	72,346.78	71,317.21	0.0000	4.5800	50.0000	0.0000	(9.2041)	(0.9905)	0.0000	1	(10.1946)	01/06/2025
002120.ZK	12/09/2024	SDB3260123527	100.00	1.0789	109.45	107.89	0.0000	4.5800	50.0000	0.0000	(0.0139)	(0.0015)	0.0000	1	(0.0154)	01/06/2025
002120.ZK	12/09/2024	SDB3260123527	21,100.00	1.0789	23,094.06	22,765.40	0.0000	4.5800	50.0000	0.0000	(2.9381)	(0.3162)	0.0000	1	(3.2543)	01/06/2025
002120.ZK	12/09/2024	SDB3260123527	2,600.00	1.0789	2,845.71	2,805.22	0.0000	4.5800	50.0000	0.0000	(0.3620)	(0.0390)	0.0000	1	(0.4010)	01/06/2025
002120.ZK	12/09/2024	SDB3260123527	17,900.00	1.0789	19,591.64	19,312.83	0.0000	4.5800	50.0000	0.0000	(2.4925)	(0.2682)	0.0000	1	(2.7607)	01/06/2025
002120.ZK	12/09/2024	SDB3260123527	100.00	1.0789	109.45	107.89	0.0000	4.5800	50.0000	0.0000	(0.0139)	(0.0015)	0.0000	1	(0.0154)	01/06/2025
002120.ZK	12/09/2024	SDB3260123527	8,500.00	1.0789	9,303.29	9,170.90	0.0000	4.5800	50.0000	0.0000	(1.1836)	(0.1274)	0.0000	1	(1.3110)	01/06/2025
002120.ZK	12/09/2024	SDB3260123527	200.00	1.0789	218.90	215.79	0.0000	4.5800	50.0000	0.0000	(0.0278)	(0.0030)	0.0000	1	(0.0308)	01/06/2025
002120.ZK	12/09/2024	SDB3260123527	100.00	1.0789	109.45	107.89	0.0000	4.5800	50.0000	0.0000	(0.0139)	(0.0015)	0.0000	1	(0.0154)	01/06/2025
002120.ZK	12/06/2024	SDB3260123527	200.00	1.0960	218.90	219.19	0.0000	4.5800	50.0000	0.0000	(0.0835)	(0.0091)	0.0000	3	(0.0927)	01/06/2025
002120.ZK	12/06/2024	SDB3260123527	200.00	1.0960	218.90	219.19	0.0000	4.5800	50.0000	0.0000	(0.0835)	(0.0091)	0.0000	3	(0.0927)	01/06/2025
002120.ZK	12/06/2024	SDB3260123527	12,300.00	1.0960	13,462.41	13,480.37	0.0000	4.5800	50.0000	0.0000	(5.1382)	(0.5617)	0.0000	3	(5.6998)	01/06/2025
002120.ZK	12/06/2024	SDB3260123527	100.00	1.0960	109.45	109.60	0.0000	4.5800	50.0000	0.0000	(0.0418)	(0.0046)	0.0000	3	(0.0463)	01/06/2025
002120.ZK	12/06/2024	SDB3260123527	34,600.00	1.0960	37,869.87	37,920.39	0.0000	4.5800	50.0000	0.0000	(14.4537)	(1.5800)	0.0000	3	(16.0337)	01/06/2025
002120.ZK	12/06/2024	SDB3260123527	4,900.00	1.0960	5,363.07	5,370.23	0.0000	4.5800	50.0000	0.0000	(2.0469)	(0.2238)	0.0000	3	(2.2707)	01/06/2025
002120.ZK	12/06/2024	SDB3260123527	47,800.00	1.0960	52,317.34	52,387.13	0.0000	4.5800	50.0000	0.0000	(19.9678)	(2.1828)	0.0000	3	(22.1506)	01/06/2025
002120.ZK	12/06/2024	SDB3260123527	11,000.00	1.0960	12,039.56	12,055.62	0.0000	4.5800	50.0000	0.0000	(4.5951)	(0.5023)	0.0000	3	(5.0974)	01/06/2025
002120.ZK	12/06/2024	SDB3260123527	100.00	1.0960	109.45	109.60	0.0000	4.5800	50.0000	0.0000	(0.0418)	(0.0046)	0.0000	3	(0.0463)	01/06/2025
002120.ZK	12/06/2024	SDB3260123527	14,000.00	1.0960	15,323.07	15,343.51	0.0000	4.5800	50.0000	0.0000	(5.8483)	(0.6393)	0.0000	3	(6.4876)	01/06/2025
002120.ZK	12/06/2024	SDB3260123527	1,600.00	1.0960	1,751.21	1,753.54	0.0000	4.5800	50.0000	0.0000	(0.6684)	(0.0731)	0.0000	3	(0.7414)	01/06/2025
002120.ZK	12/06/2024	SDB3260123527	44,400.00	1.0960	48,596.02	48,660.85	0.0000	4.5800	50.0000	0.0000	(18.5475)	(2.0275)	0.0000	3	(20.5750)	01/06/2025
002120.ZK	12/06/2024	SDB3260123527	200.00	1.0960	218.90	219.19	0.0000	4.5800	50.0000	0.0000	(0.0835)	(0.0091)	0.0000	3	(0.0927)	01/06/2025
002120.ZK	12/06/2024	SDB3260123527	10,100.00	1.0960	11,054.50	11,069.25	0.0000	4.5800	50.0000	0.0000	(4.2191)	(0.4612)	0.0000	3	(4.6804)	01/06/2025
002120.ZK	12/06/2024	SDB3260123527	800.00	1.0960	875.60	876.77	0.0000	4.5800	50.0000	0.0000	(0.3342)	(0.0365)	0.0000	3	(0.3707)	01/06/2025
002120.ZK	12/06/2024	SDB3260123527	13,900.00	1.0960	15,213.62	15,233.91	0.0000	4.5800	50.0000	0.0000	(5.8065)	(0.6347)	0.0000	3	(6.4413)	01/06/2025
002120.ZK	12/06/2024	SDB3260123527	8,500.00	1.0960	9,303.29	9,315.70	0.0000	4.5800	50.0000	0.0000	(3.5508)	(0.3882)	0.0000	3	(3.9389)	01/06/2025
002120.ZK	12/06/2024	SDB3260123527	100.00	1.0960	109.45	109.60	0.0000	4.5800	50.0000	0.0000	(0.0418)	(0.0046)	0.0000	3	(0.0463)	01/06/2025
002120.ZK	12/06/2024	SDB3260123527	100.00	1.0960	109.45	109.60	0.0000	4.5800	50.0000	0.0000	(0.0418)	(0.0046)	0.0000	3	(0.0463)	01/06/2025
002120.ZK	12/06/2024	SDB3260123527	14,500.00	1.0960	15,870.32	15,891.49	0.0000	4.5800	50.0000	0.0000	(6.0572)	(0.6621)	0.0000	3	(6.7193)	01/06/2025
002120.ZK	12/06/2024	SDB3260123527	32,800.00	1.0960	35,899.76	35,947.65	0.0000	4.5800	50.0000	0.0000	(13.7017)	(1.4978)	0.0000	3	(15.1996)	01/06/2025
002120.ZK	12/06/2024	SDB3260123527	8,800.00	1.0960	9,631.64	9,644.49	0.0000	4.5800	50.0000	0.0000	(3.6761)	(0.4019)	0.0000	3	(4.0779)	01/06/2025
002120.ZK	12/06/2024	SDB3260123527	16,900.00	1.0960	18,497.13	18,521.81	0.0000	4.5800	50.0000	0.0000	(7.0597)	(0.7717)	0.0000	3	(7.8315)	01/06/2025
002120.ZK	12/06/2024	SDB3260123527	66,100.00	1.0960	72,346.78	72,443.29	0.0000	4.5800	50.0000	0.0000	(27.6124)	(3.0185)	0.0000	3	(30.6308)	01/06/2025
002120.ZK	12/06/2024	SDB3260123527	100.00	1.0960	109.45	109.60	0.0000	4.5800	50.0000	0.0000	(0.0418)	(0.0046)	0.0000	3	(0.0463)	01/06/2025
002120.ZK	12/06/2024	SDB3260123527	21,100.00	1.0960	23,094.06	23,124.86	0.0000	4.5800	50.0000	0.0000	(8.8142)	(0.9635)	0.0000	3	(9.7778)	01/06/2025
002120.ZK	12/06/2024	SDB3260123527	2,600.00	1.0960	2,845.71	2,849.51	0.0000	4.5800	50.0000	0.0000	(1.0861)	(0.1187)	0.0000	3	(1.2048)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
YUNDA HOLDING CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002120.ZK	12/06/2024	SDB3260123527	17,900.00	1.0960	19,591.64	19,617.77	0.0000	4.5800	50.0000	0.0000	(7.4775)	(0.8174)	0.0000	3	(8.2949)	01/06/2025
002120.ZK	12/06/2024	SDB3260123527	100.00	1.0960	109.45	109.60	0.0000	4.5800	50.0000	0.0000	(0.0418)	(0.0046)	0.0000	3	(0.0463)	01/06/2025
002120.ZK	12/06/2024	SDB3260123527	8,500.00	1.0960	9,303.29	9,315.70	0.0000	4.5800	50.0000	0.0000	(3.5508)	(0.3882)	0.0000	3	(3.9389)	01/06/2025
002120.ZK	12/06/2024	SDB3260123527	200.00	1.0960	218.90	219.19	0.0000	4.5800	50.0000	0.0000	(0.0835)	(0.0091)	0.0000	3	(0.0927)	01/06/2025
002120.ZK	12/06/2024	SDB3260123527	100.00	1.0960	109.45	109.60	0.0000	4.5800	50.0000	0.0000	(0.0418)	(0.0046)	0.0000	3	(0.0463)	01/06/2025
002120.ZK	12/05/2024	SDB3260123527	200.00	1.0965	218.90	219.31	0.0000	4.5800	50.0000	0.0000	(0.0278)	(0.0030)	0.0000	1	(0.0309)	01/06/2025
002120.ZK	12/05/2024	SDB3260123527	200.00	1.0965	218.90	219.31	0.0000	4.5800	50.0000	0.0000	(0.0278)	(0.0030)	0.0000	1	(0.0309)	01/06/2025
002120.ZK	12/05/2024	SDB3260123527	12,300.00	1.0965	13,462.41	13,487.45	0.0000	4.5800	50.0000	0.0000	(1.7127)	(0.1873)	0.0000	1	(1.9000)	01/06/2025
002120.ZK	12/05/2024	SDB3260123527	100.00	1.0965	109.45	109.65	0.0000	4.5800	50.0000	0.0000	(0.0139)	(0.0015)	0.0000	1	(0.0154)	01/06/2025
002120.ZK	12/05/2024	SDB3260123527	34,800.00	1.0965	37,869.87	37,940.32	0.0000	4.5800	50.0000	0.0000	(4.8179)	(0.5269)	0.0000	1	(5.3448)	01/06/2025
002120.ZK	12/05/2024	SDB3260123527	4,900.00	1.0965	5,363.07	5,373.05	0.0000	4.5800	50.0000	0.0000	(0.6823)	(0.0746)	0.0000	1	(0.7569)	01/06/2025
002120.ZK	12/05/2024	SDB3260123527	47,800.00	1.0965	52,317.34	52,414.66	0.0000	4.5800	50.0000	0.0000	(6.6559)	(0.7280)	0.0000	1	(7.3839)	01/06/2025
002120.ZK	12/05/2024	SDB3260123527	11,000.00	1.0965	12,039.56	12,061.95	0.0000	4.5800	50.0000	0.0000	(1.5317)	(0.1675)	0.0000	1	(1.6992)	01/06/2025
002120.ZK	12/05/2024	SDB3260123527	100.00	1.0965	109.45	109.65	0.0000	4.5800	50.0000	0.0000	(0.0139)	(0.0015)	0.0000	1	(0.0154)	01/06/2025
002120.ZK	12/05/2024	SDB3260123527	14,000.00	1.0965	15,323.07	15,351.57	0.0000	4.5800	50.0000	0.0000	(1.9494)	(0.2132)	0.0000	1	(2.1627)	01/06/2025
002120.ZK	12/05/2024	SDB3260123527	1,600.00	1.0965	1,751.21	1,754.47	0.0000	4.5800	50.0000	0.0000	(0.2228)	(0.0244)	0.0000	1	(0.2472)	01/06/2025
002120.ZK	12/05/2024	SDB3260123527	44,400.00	1.0965	48,596.02	48,686.42	0.0000	4.5800	50.0000	0.0000	(6.1825)	(0.6762)	0.0000	1	(6.8587)	01/06/2025
002120.ZK	12/05/2024	SDB3260123527	200.00	1.0965	218.90	219.31	0.0000	4.5800	50.0000	0.0000	(0.0278)	(0.0030)	0.0000	1	(0.0309)	01/06/2025
002120.ZK	12/05/2024	SDB3260123527	10,100.00	1.0965	11,054.50	11,075.06	0.0000	4.5800	50.0000	0.0000	(1.4064)	(0.1538)	0.0000	1	(1.5602)	01/06/2025
002120.ZK	12/05/2024	SDB3260123527	800.00	1.0965	875.60	877.23	0.0000	4.5800	50.0000	0.0000	(0.1114)	(0.0122)	0.0000	1	(0.1236)	01/06/2025
002120.ZK	12/05/2024	SDB3260123527	13,900.00	1.0965	15,213.62	15,241.92	0.0000	4.5800	50.0000	0.0000	(1.9355)	(0.2117)	0.0000	1	(2.1472)	01/06/2025
002120.ZK	12/05/2024	SDB3260123527	8,500.00	1.0965	9,303.29	9,320.60	0.0000	4.5800	50.0000	0.0000	(1.1836)	(0.1295)	0.0000	1	(1.3130)	01/06/2025
002120.ZK	12/05/2024	SDB3260123527	100.00	1.0965	109.45	109.65	0.0000	4.5800	50.0000	0.0000	(0.0139)	(0.0015)	0.0000	1	(0.0154)	01/06/2025
002120.ZK	12/05/2024	SDB3260123527	100.00	1.0965	109.45	109.65	0.0000	4.5800	50.0000	0.0000	(0.0139)	(0.0015)	0.0000	1	(0.0154)	01/06/2025
002120.ZK	12/05/2024	SDB3260123527	14,500.00	1.0965	15,870.32	15,899.84	0.0000	4.5800	50.0000	0.0000	(2.0191)	(0.2208)	0.0000	1	(2.2399)	01/06/2025
002120.ZK	12/05/2024	SDB3260123527	32,800.00	1.0965	35,899.76	35,966.54	0.0000	4.5800	50.0000	0.0000	(4.5672)	(0.4995)	0.0000	1	(5.0668)	01/06/2025
002120.ZK	12/05/2024	SDB3260123527	9,900.00	1.0965	10,835.60	10,855.76	0.0000	4.5800	50.0000	0.0000	(1.3785)	(0.1508)	0.0000	1	(1.5293)	01/06/2025
002120.ZK	12/05/2024	SDB3260123527	16,900.00	1.0965	18,497.13	18,531.54	0.0000	4.5800	50.0000	0.0000	(2.3532)	(0.2574)	0.0000	1	(2.6106)	01/06/2025
002120.ZK	12/05/2024	SDB3260123527	66,100.00	1.0965	72,346.78	72,481.36	0.0000	4.5800	50.0000	0.0000	(9.2041)	(1.0067)	0.0000	1	(10.2108)	01/06/2025
002120.ZK	12/05/2024	SDB3260123527	100.00	1.0965	109.45	109.65	0.0000	4.5800	50.0000	0.0000	(0.0139)	(0.0015)	0.0000	1	(0.0154)	01/06/2025
002120.ZK	12/05/2024	SDB3260123527	21,100.00	1.0965	23,094.06	23,137.02	0.0000	4.5800	50.0000	0.0000	(2.9381)	(0.3213)	0.0000	1	(3.2594)	01/06/2025
002120.ZK	12/05/2024	SDB3260123527	2,600.00	1.0965	2,845.71	2,851.01	0.0000	4.5800	50.0000	0.0000	(0.3620)	(0.0396)	0.0000	1	(0.4016)	01/06/2025
002120.ZK	12/05/2024	SDB3260123527	17,900.00	1.0965	19,591.64	19,628.08	0.0000	4.5800	50.0000	0.0000	(2.4925)	(0.2726)	0.0000	1	(2.7651)	01/06/2025
002120.ZK	12/05/2024	SDB3260123527	100.00	1.0965	109.45	109.65	0.0000	4.5800	50.0000	0.0000	(0.0139)	(0.0015)	0.0000	1	(0.0154)	01/06/2025
002120.ZK	12/05/2024	SDB3260123527	8,500.00	1.0965	9,303.29	9,320.60	0.0000	4.5800	50.0000	0.0000	(1.1836)	(0.1295)	0.0000	1	(1.3130)	01/06/2025
002120.ZK	12/05/2024	SDB3260123527	200.00	1.0965	218.90	219.31	0.0000	4.5800	50.0000	0.0000	(0.0278)	(0.0030)	0.0000	1	(0.0309)	01/06/2025
002120.ZK	12/05/2024	SDB3260123527	100.00	1.0965	109.45	109.65	0.0000	4.5800	50.0000	0.0000	(0.0139)	(0.0015)	0.0000	1	(0.0154)	01/06/2025
002120.ZK	12/04/2024	SDB3260123527	200.00	1.0945	218.90	218.90	0.0000	4.5800	50.0000	0.0000	(0.0278)	(0.0030)	0.0000	1	(0.0309)	01/06/2025
002120.ZK	12/04/2024	SDB3260123527	200.00	1.0945	218.90	218.90	0.0000	4.5800	50.0000	0.0000	(0.0278)	(0.0030)	0.0000	1	(0.0309)	01/06/2025
002120.ZK	12/04/2024	SDB3260123527	12,300.00	1.0945	13,462.41	13,462.41	0.0000	4.5800	50.0000	0.0000	(1.7127)	(0.1870)	0.0000	1	(1.8997)	01/06/2025
002120.ZK	12/04/2024	SDB3260123527	100.00	1.0945	109.45	109.45	0.0000	4.5800	50.0000	0.0000	(0.0139)	(0.0015)	0.0000	1	(0.0154)	01/06/2025
002120.ZK	12/04/2024	SDB3260123527	34,600.00	1.0945	37,869.87	37,869.87	0.0000	4.5800	50.0000	0.0000	(4.8179)	(0.5260)	0.0000	1	(5.3439)	01/06/2025
002120.ZK	12/04/2024	SDB3260123527	4,900.00	1.0945	5,363.07	5,363.07	0.0000	4.5800	50.0000	0.0000	(0.6823)	(0.0745)	0.0000	1	(0.7568)	01/06/2025
002120.ZK	12/04/2024	SDB3260123527	47,800.00	1.0945	52,317.34	52,317.34	0.0000	4.5800	50.0000	0.0000	(6.6559)	(0.7266)	0.0000	1	(7.3826)	01/06/2025
002120.ZK	12/04/2024	SDB3260123527	11,000.00	1.0945	12,039.56	12,039.56	0.0000	4.5800	50.0000	0.0000	(1.5317)	(0.1672)	0.0000	1	(1.6989)	01/06/2025
002120.ZK	12/04/2024	SDB3260123527	100.00	1.0945	109.45	109.45	0.0000	4.5800	50.0000	0.0000	(0.0139)	(0.0015)	0.0000	1	(0.0154)	01/06/2025
002120.ZK	12/04/2024	SDB3260123527	14,000.00	1.0945	15,323.07	15,323.07	0.0000	4.5800	50.0000	0.0000	(1.9494)	(0.2128)	0.0000	1	(2.1623)	01/06/2025
002120.ZK	12/04/2024	SDB3260123527	1,600.00	1.0945	1,751.21	1,751.21	0.0000	4.5800	50.0000	0.0000	(0.2228)	(0.0243)	0.0000	1	(0.2471)	01/06/2025
002120.ZK	12/04/2024	SDB3260123527	44,400.00	1.0945	48,596.02	48,596.02	0.0000	4.5800	50.0000	0.0000	(6.1825)	(0.6749)	0.0000	1	(6.8574)	01/06/2025
002120.ZK	12/04/2024	SDB3260123527	200.00	1.0945	218.90	218.90	0.0000	4.5800	50.0000	0.0000	(0.0278)	(0.0030)	0.0000	1	(0.0309)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
YUNDA HOLDING CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002120.ZK	12/04/2024	SDB3260123527	10,100.00	1.0945	11,054.50	11,054.50	0.0000	4.5800	50.0000	0.0000	(1.4064)	(0.1535)	0.0000	1	(1.5599)	01/06/2025
002120.ZK	12/04/2024	SDB3260123527	800.00	1.0945	875.60	875.60	0.0000	4.5800	50.0000	0.0000	(0.1114)	(0.0122)	0.0000	1	(0.1236)	01/06/2025
002120.ZK	12/04/2024	SDB3260123527	13,900.00	1.0945	15,213.62	15,213.62	0.0000	4.5800	50.0000	0.0000	(1.9355)	(0.2113)	0.0000	1	(2.1468)	01/06/2025
002120.ZK	12/04/2024	SDB3260123527	8,500.00	1.0945	9,303.29	9,303.29	0.0000	4.5800	50.0000	0.0000	(1.1836)	(0.1292)	0.0000	1	(1.3128)	01/06/2025
002120.ZK	12/04/2024	SDB3260123527	100.00	1.0945	109.45	109.45	0.0000	4.5800	50.0000	0.0000	(0.0139)	(0.0015)	0.0000	1	(0.0154)	01/06/2025
002120.ZK	12/04/2024	SDB3260123527	16,000.00	1.0945	17,512.08	17,512.08	0.0000	4.5800	50.0000	0.0000	(2.2279)	(0.2432)	0.0000	1	(2.4711)	01/06/2025
002120.ZK	12/04/2024	SDB3260123527	7,400.00	1.0945	8,099.34	8,099.34	0.0000	4.5800	50.0000	0.0000	(1.0304)	(0.1125)	0.0000	1	(1.1429)	01/06/2025
002120.ZK	12/04/2024	SDB3260123527	100.00	1.0945	109.45	109.45	0.0000	4.5800	50.0000	0.0000	(0.0139)	(0.0015)	0.0000	1	(0.0154)	01/06/2025
002120.ZK	12/04/2024	SDB3260123527	14,500.00	1.0945	15,870.32	15,870.32	0.0000	4.5800	50.0000	0.0000	(2.0191)	(0.2204)	0.0000	1	(2.2395)	01/06/2025
002120.ZK	12/04/2024	SDB3260123527	32,800.00	1.0945	35,899.76	35,899.76	0.0000	4.5800	50.0000	0.0000	(4.5672)	(0.4986)	0.0000	1	(5.0659)	01/06/2025
002120.ZK	12/04/2024	SDB3260123527	26,900.00	1.0945	29,442.18	29,442.18	0.0000	4.5800	50.0000	0.0000	(3.7457)	(0.4089)	0.0000	1	(4.1546)	01/06/2025
002120.ZK	12/04/2024	SDB3260123527	16,900.00	1.0945	18,497.13	18,497.13	0.0000	4.5800	50.0000	0.0000	(2.3532)	(0.2569)	0.0000	1	(2.6102)	01/06/2025
002120.ZK	12/04/2024	SDB3260123527	66,100.00	1.0945	72,346.78	72,346.78	0.0000	4.5800	50.0000	0.0000	(9.2041)	(1.0048)	0.0000	1	(10.2089)	01/06/2025
002120.ZK	12/04/2024	SDB3260123527	5,300.00	1.0945	5,800.88	5,800.88	0.0000	4.5800	50.0000	0.0000	(0.7380)	(0.0806)	0.0000	1	(0.8186)	01/06/2025
002120.ZK	12/04/2024	SDB3260123527	100.00	1.0945	109.45	109.45	0.0000	4.5800	50.0000	0.0000	(0.0139)	(0.0015)	0.0000	1	(0.0154)	01/06/2025
002120.ZK	12/04/2024	SDB3260123527	21,100.00	1.0945	23,094.06	23,094.06	0.0000	4.5800	50.0000	0.0000	(2.9381)	(0.3208)	0.0000	1	(3.2588)	01/06/2025
002120.ZK	12/04/2024	SDB3260123527	2,600.00	1.0945	2,845.71	2,845.71	0.0000	4.5800	50.0000	0.0000	(0.3620)	(0.0395)	0.0000	1	(0.4016)	01/06/2025
002120.ZK	12/04/2024	SDB3260123527	17,900.00	1.0945	19,591.64	19,591.64	0.0000	4.5800	50.0000	0.0000	(2.4925)	(0.2721)	0.0000	1	(2.7646)	01/06/2025
002120.ZK	12/04/2024	SDB3260123527	100.00	1.0945	109.45	109.45	0.0000	4.5800	50.0000	0.0000	(0.0139)	(0.0015)	0.0000	1	(0.0154)	01/06/2025
002120.ZK	12/04/2024	SDB3260123527	8,500.00	1.0945	9,303.29	9,303.29	0.0000	4.5800	50.0000	0.0000	(1.1836)	(0.1292)	0.0000	1	(1.3128)	01/06/2025
002120.ZK	12/04/2024	SDB3260123527	200.00	1.0945	218.90	218.90	0.0000	4.5800	50.0000	0.0000	(0.0278)	(0.0030)	0.0000	1	(0.0309)	01/06/2025
002120.ZK	12/04/2024	SDB3260123527	100.00	1.0945	109.45	109.45	0.0000	4.5800	50.0000	0.0000	(0.0139)	(0.0015)	0.0000	1	(0.0154)	01/06/2025
TOTAL YUNDA HOLDING CO LTD CMN CLASS A SERIES NORTHBOUND												(1,745.8437)	(192.3828)	0.0000	(1,938.2265)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
YUNNAN ALUMINIUM CO. LTD. CMN CLASS A SERIES NORTHBOUND																
000807.ZK	01/03/2025	SDB3260123257	2,000.00	1.9044	3,797.88	3,808.74	0.0000	4.3300	50.0000	0.0000	(1.3704)	(0.1587)	0.0000	3	(1.5291)	01/06/2025
000807.ZK	01/03/2025	SDB3260123257	4,400.00	1.9044	8,352.05	8,379.23	0.0000	4.3300	50.0000	0.0000	(3.0137)	(0.3491)	0.0000	3	(3.3628)	01/06/2025
000807.ZK	01/03/2025	SDB3260123257	1,200.00	1.9044	2,289.87	2,285.25	0.0000	4.3300	50.0000	0.0000	(0.8263)	(0.0952)	0.0000	3	(0.9215)	01/06/2025
000807.ZK	01/03/2025	SDB3260123257	4,200.00	1.9044	8,026.44	7,998.36	0.0000	4.3300	50.0000	0.0000	(2.8962)	(0.3333)	0.0000	3	(3.2295)	01/06/2025
000807.ZK	01/03/2025	SDB3260123257	9,700.00	1.9044	18,270.90	18,472.40	0.0000	4.3300	50.0000	0.0000	(6.5927)	(0.7697)	0.0000	3	(7.3624)	01/06/2025
000807.ZK	01/03/2025	SDB3260123257	800.00	1.9044	1,506.88	1,523.50	0.0000	4.3300	50.0000	0.0000	(0.5437)	(0.0635)	0.0000	3	(0.6072)	01/06/2025
000807.ZK	01/03/2025	SDB3260123257	30,800.00	1.9044	58,014.82	58,654.63	0.0000	4.3300	50.0000	0.0000	(20.9337)	(2.4439)	0.0000	3	(23.3776)	01/06/2025
000807.ZK	01/03/2025	SDB3260123257	100.00	1.9044	188.36	190.44	0.0000	4.3300	50.0000	0.0000	(0.0680)	(0.0079)	0.0000	3	(0.0759)	01/06/2025
000807.ZK	01/03/2025	SDB3260123257	1,000.00	1.9044	1,883.60	1,904.37	0.0000	4.3300	50.0000	0.0000	(0.6797)	(0.0793)	0.0000	3	(0.7590)	01/06/2025
000807.ZK	01/03/2025	SDB3260123257	2,400.00	1.9044	4,520.64	4,570.49	0.0000	4.3300	50.0000	0.0000	(1.6312)	(0.1904)	0.0000	3	(1.8216)	01/06/2025
000807.ZK	01/03/2025	SDB3260123257	20,000.00	1.9044	37,671.96	38,087.42	0.0000	4.3300	50.0000	0.0000	(13.5933)	(1.5870)	0.0000	3	(15.1803)	01/06/2025
000807.ZK	01/03/2025	SDB3260123257	100.00	1.9044	188.36	190.44	0.0000	4.3300	50.0000	0.0000	(0.0680)	(0.0079)	0.0000	3	(0.0759)	01/06/2025
000807.ZK	01/03/2025	SDB3260123257	1,100.00	1.9044	2,071.96	2,094.81	0.0000	4.3300	50.0000	0.0000	(0.7476)	(0.0873)	0.0000	3	(0.8349)	01/06/2025
000807.ZK	01/03/2025	SDB3260123257	28,100.00	1.9044	52,929.10	53,512.83	0.0000	4.3300	50.0000	0.0000	(19.0986)	(2.2297)	0.0000	3	(21.3283)	01/06/2025
000807.ZK	01/03/2025	SDB3260123257	1,700.00	1.9044	3,202.12	3,237.43	0.0000	4.3300	50.0000	0.0000	(1.1554)	(0.1349)	0.0000	3	(1.2903)	01/06/2025
000807.ZK	01/03/2025	SDB3260123257	6,100.00	1.9044	11,489.95	11,616.66	0.0000	4.3300	50.0000	0.0000	(4.1460)	(0.4840)	0.0000	3	(4.6300)	01/06/2025
000807.ZK	01/03/2025	SDB3260123257	600.00	1.9044	1,130.16	1,142.62	0.0000	4.3300	50.0000	0.0000	(0.4078)	(0.0476)	0.0000	3	(0.4554)	01/06/2025
000807.ZK	01/03/2025	SDB3260123257	1,700.00	1.9044	3,202.12	3,237.43	0.0000	4.3300	50.0000	0.0000	(1.1554)	(0.1349)	0.0000	3	(1.2903)	01/06/2025
000807.ZK	01/03/2025	SDB3260123257	1,500.00	1.9044	2,825.40	2,856.56	0.0000	4.3300	50.0000	0.0000	(1.0195)	(0.1190)	0.0000	3	(1.1385)	01/06/2025
000807.ZK	01/03/2025	SDB3260123257	200.00	1.9044	376.72	380.87	0.0000	4.3300	50.0000	0.0000	(0.1359)	(0.0159)	0.0000	3	(0.1518)	01/06/2025
000807.ZK	01/03/2025	SDB3260123257	3,000.00	1.9044	5,650.79	5,713.11	0.0000	4.3300	50.0000	0.0000	(2.0390)	(0.2380)	0.0000	3	(2.2770)	01/06/2025
000807.ZK	01/03/2025	SDB3260123257	4,700.00	1.9044	8,852.91	8,950.54	0.0000	4.3300	50.0000	0.0000	(3.1944)	(0.3729)	0.0000	3	(3.5674)	01/06/2025
000807.ZK	01/03/2025	SDB3260123257	16,600.00	1.9044	31,267.73	31,612.56	0.0000	4.3300	50.0000	0.0000	(11.2824)	(1.3172)	0.0000	3	(12.5996)	01/06/2025
000807.ZK	01/03/2025	SDB3260123257	20,700.00	1.9044	38,990.48	39,420.48	0.0000	4.3300	50.0000	0.0000	(14.0691)	(1.6425)	0.0000	3	(15.7116)	01/06/2025
000807.ZK	01/03/2025	SDB3260123257	15,300.00	1.9044	28,819.05	29,136.88	0.0000	4.3300	50.0000	0.0000	(10.3989)	(1.2140)	0.0000	3	(11.6129)	01/06/2025
000807.ZK	01/03/2025	SDB3260123257	17,900.00	1.9044	33,716.40	34,088.24	0.0000	4.3300	50.0000	0.0000	(12.1660)	(1.4203)	0.0000	3	(13.5863)	01/06/2025
000807.ZK	01/03/2025	SDB3260123257	20,000.00	1.9044	37,671.96	38,087.42	0.0000	4.3300	50.0000	0.0000	(13.5933)	(1.5870)	0.0000	3	(15.1803)	01/06/2025
000807.ZK	01/03/2025	SDB3260123257	3,900.00	1.9044	7,346.03	7,427.05	0.0000	4.3300	50.0000	0.0000	(2.6507)	(0.3095)	0.0000	3	(2.9602)	01/06/2025
000807.ZK	01/03/2025	SDB3260123257	200.00	1.9044	376.72	380.87	0.0000	4.3300	50.0000	0.0000	(0.1359)	(0.0159)	0.0000	3	(0.1518)	01/06/2025
000807.ZK	01/03/2025	SDB3260123257	6,900.00	1.9044	12,996.83	13,140.16	0.0000	4.3300	50.0000	0.0000	(4.6897)	(0.5475)	0.0000	3	(5.2372)	01/06/2025
000807.ZK	01/03/2025	SDB3260123257	5,700.00	1.9044	10,736.51	10,854.91	0.0000	4.3300	50.0000	0.0000	(3.8741)	(0.4523)	0.0000	3	(4.3264)	01/06/2025
000807.ZK	01/03/2025	SDB3260123257	22,400.00	1.9044	42,192.60	42,657.91	0.0000	4.3300	50.0000	0.0000	(15.2245)	(1.7774)	0.0000	3	(17.0019)	01/06/2025
000807.ZK	01/02/2025	SDB3260123257	1,200.00	1.8827	2,289.87	2,259.21	0.0000	4.3300	50.0000	0.0000	(0.2754)	(0.0314)	0.0000	1	(0.3068)	01/06/2025
000807.ZK	01/02/2025	SDB3260123257	4,200.00	1.8827	8,026.44	7,907.22	0.0000	4.3300	50.0000	0.0000	(0.9654)	(0.1098)	0.0000	1	(1.0752)	01/06/2025
000807.ZK	01/02/2025	SDB3260123257	9,700.00	1.8827	18,270.90	18,261.92	0.0000	4.3300	50.0000	0.0000	(2.1976)	(0.2536)	0.0000	1	(2.4512)	01/06/2025
000807.ZK	01/02/2025	SDB3260123257	800.00	1.8827	1,506.88	1,506.14	0.0000	4.3300	50.0000	0.0000	(0.1812)	(0.0209)	0.0000	1	(0.2022)	01/06/2025
000807.ZK	01/02/2025	SDB3260123257	30,800.00	1.8827	58,014.82	57,986.30	0.0000	4.3300	50.0000	0.0000	(6.9779)	(0.8054)	0.0000	1	(7.7833)	01/06/2025
000807.ZK	01/02/2025	SDB3260123257	100.00	1.8827	188.36	188.27	0.0000	4.3300	50.0000	0.0000	(0.0227)	(0.0026)	0.0000	1	(0.0253)	01/06/2025
000807.ZK	01/02/2025	SDB3260123257	1,000.00	1.8827	1,883.60	1,882.67	0.0000	4.3300	50.0000	0.0000	(0.2266)	(0.0261)	0.0000	1	(0.2527)	01/06/2025
000807.ZK	01/02/2025	SDB3260123257	2,400.00	1.8827	4,520.64	4,518.41	0.0000	4.3300	50.0000	0.0000	(0.5437)	(0.0628)	0.0000	1	(0.6065)	01/06/2025
000807.ZK	01/02/2025	SDB3260123257	20,000.00	1.8827	37,671.96	37,653.44	0.0000	4.3300	50.0000	0.0000	(4.5311)	(0.5230)	0.0000	1	(5.0541)	01/06/2025
000807.ZK	01/02/2025	SDB3260123257	100.00	1.8827	188.36	188.27	0.0000	4.3300	50.0000	0.0000	(0.0227)	(0.0026)	0.0000	1	(0.0253)	01/06/2025
000807.ZK	01/02/2025	SDB3260123257	1,100.00	1.8827	2,071.96	2,070.94	0.0000	4.3300	50.0000	0.0000	(0.2492)	(0.0288)	0.0000	1	(0.2780)	01/06/2025
000807.ZK	01/02/2025	SDB3260123257	28,100.00	1.8827	52,929.10	52,903.08	0.0000	4.3300	50.0000	0.0000	(6.3662)	(0.7348)	0.0000	1	(7.1010)	01/06/2025
000807.ZK	01/02/2025	SDB3260123257	1,700.00	1.8827	3,202.12	3,200.54	0.0000	4.3300	50.0000	0.0000	(0.3851)	(0.0445)	0.0000	1	(0.4296)	01/06/2025
000807.ZK	01/02/2025	SDB3260123257	6,100.00	1.8827	11,489.95	11,484.30	0.0000	4.3300	50.0000	0.0000	(1.3820)	(0.1595)	0.0000	1	(1.5415)	01/06/2025
000807.ZK	01/02/2025	SDB3260123257	600.00	1.8827	1,130.16	1,129.60	0.0000	4.3300	50.0000	0.0000	(0.1359)	(0.0157)	0.0000	1	(0.1516)	01/06/2025
000807.ZK	01/02/2025	SDB3260123257	1,700.00	1.8827	3,202.12	3,200.54	0.0000	4.3300	50.0000	0.0000	(0.3851)	(0.0445)	0.0000	1	(0.4296)	01/06/2025
000807.ZK	01/02/2025	SDB3260123257	1,500.00	1.8827	2,825.40	2,824.01	0.0000	4.3300	50.0000	0.0000	(0.3398)	(0.0392)	0.0000	1	(0.3791)	01/06/2025
000807.ZK	01/02/2025	SDB3260123257	200.00	1.8827	376.72	376.53	0.0000	4.3300	50.0000	0.0000	(0.0453)	(0.0052)	0.0000	1	(0.0505)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
YUNNAN ALUMINIUM CO. LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000807.ZK	01/02/2025	SDB3260123257	3,000.00	1.8827	5,650.79	5,648.02	0.0000	4.3300	50.0000	0.0000	(0.6797)	(0.0784)	0.0000	1	(0.7581)	01/06/2025
000807.ZK	01/02/2025	SDB3260123257	4,700.00	1.8827	8,852.91	8,848.56	0.0000	4.3300	50.0000	0.0000	(1.0648)	(0.1229)	0.0000	1	(1.1877)	01/06/2025
000807.ZK	01/02/2025	SDB3260123257	16,600.00	1.8827	31,267.73	31,252.36	0.0000	4.3300	50.0000	0.0000	(3.7608)	(0.4341)	0.0000	1	(4.1949)	01/06/2025
000807.ZK	01/02/2025	SDB3260123257	20,700.00	1.8827	38,990.48	38,971.31	0.0000	4.3300	50.0000	0.0000	(4.6897)	(0.5413)	0.0000	1	(5.2310)	01/06/2025
000807.ZK	01/02/2025	SDB3260123257	15,300.00	1.8827	28,819.05	28,804.88	0.0000	4.3300	50.0000	0.0000	(3.4663)	(0.4001)	0.0000	1	(3.8664)	01/06/2025
000807.ZK	01/02/2025	SDB3260123257	17,900.00	1.8827	33,716.40	33,699.83	0.0000	4.3300	50.0000	0.0000	(4.0553)	(0.4681)	0.0000	1	(4.5234)	01/06/2025
000807.ZK	01/02/2025	SDB3260123257	20,000.00	1.8827	37,671.96	37,653.44	0.0000	4.3300	50.0000	0.0000	(4.5311)	(0.5230)	0.0000	1	(5.0541)	01/06/2025
000807.ZK	01/02/2025	SDB3260123257	3,900.00	1.8827	7,346.03	7,342.42	0.0000	4.3300	50.0000	0.0000	(0.8836)	(0.1020)	0.0000	1	(0.9855)	01/06/2025
000807.ZK	01/02/2025	SDB3260123257	200.00	1.8827	376.72	376.53	0.0000	4.3300	50.0000	0.0000	(0.0453)	(0.0052)	0.0000	1	(0.0505)	01/06/2025
000807.ZK	01/02/2025	SDB3260123257	6,900.00	1.8827	12,996.83	12,990.44	0.0000	4.3300	50.0000	0.0000	(1.5632)	(0.1804)	0.0000	1	(1.7437)	01/06/2025
000807.ZK	01/02/2025	SDB3260123257	5,700.00	1.8827	10,736.51	10,731.23	0.0000	4.3300	50.0000	0.0000	(1.2914)	(0.1490)	0.0000	1	(1.4404)	01/06/2025
000807.ZK	01/02/2025	SDB3260123257	22,400.00	1.8827	42,192.60	42,171.85	0.0000	4.3300	50.0000	0.0000	(5.0748)	(0.5857)	0.0000	1	(5.6606)	01/06/2025
000807.ZK	12/31/2024	SDB3260123257	1,200.00	1.9633	2,289.87	2,355.95	0.0000	4.3300	50.0000	0.0000	(0.5508)	(0.0654)	0.0000	2	(0.6163)	01/06/2025
000807.ZK	12/31/2024	SDB3260123257	4,200.00	1.9633	8,026.44	8,245.83	0.0000	4.3300	50.0000	0.0000	(1.9308)	(0.2291)	0.0000	2	(2.1599)	01/06/2025
000807.ZK	12/31/2024	SDB3260123257	9,700.00	1.9633	18,270.90	19,043.95	0.0000	4.3300	50.0000	0.0000	(4.3952)	(0.5290)	0.0000	2	(4.9242)	01/06/2025
000807.ZK	12/31/2024	SDB3260123257	800.00	1.9633	1,506.88	1,570.64	0.0000	4.3300	50.0000	0.0000	(0.3625)	(0.0436)	0.0000	2	(0.4061)	01/06/2025
000807.ZK	12/31/2024	SDB3260123257	30,800.00	1.9633	58,014.82	60,469.46	0.0000	4.3300	50.0000	0.0000	(13.9558)	(1.6797)	0.0000	2	(15.6355)	01/06/2025
000807.ZK	12/31/2024	SDB3260123257	100.00	1.9633	188.36	196.33	0.0000	4.3300	50.0000	0.0000	(0.0453)	(0.0055)	0.0000	2	(0.0508)	01/06/2025
000807.ZK	12/31/2024	SDB3260123257	1,000.00	1.9633	1,883.60	1,963.29	0.0000	4.3300	50.0000	0.0000	(0.4531)	(0.0545)	0.0000	2	(0.5076)	01/06/2025
000807.ZK	12/31/2024	SDB3260123257	2,400.00	1.9633	4,520.64	4,711.91	0.0000	4.3300	50.0000	0.0000	(1.0875)	(0.1309)	0.0000	2	(1.2184)	01/06/2025
000807.ZK	12/31/2024	SDB3260123257	20,000.00	1.9633	37,671.96	39,265.88	0.0000	4.3300	50.0000	0.0000	(9.0622)	(1.0907)	0.0000	2	(10.1529)	01/06/2025
000807.ZK	12/31/2024	SDB3260123257	100.00	1.9633	188.36	196.33	0.0000	4.3300	50.0000	0.0000	(0.0453)	(0.0055)	0.0000	2	(0.0508)	01/06/2025
000807.ZK	12/31/2024	SDB3260123257	1,100.00	1.9633	2,071.96	2,159.62	0.0000	4.3300	50.0000	0.0000	(0.4984)	(0.0600)	0.0000	2	(0.5584)	01/06/2025
000807.ZK	12/31/2024	SDB3260123257	28,100.00	1.9633	52,929.10	55,168.56	0.0000	4.3300	50.0000	0.0000	(12.7324)	(1.5325)	0.0000	2	(14.2649)	01/06/2025
000807.ZK	12/31/2024	SDB3260123257	1,700.00	1.9633	3,202.12	3,337.60	0.0000	4.3300	50.0000	0.0000	(0.7703)	(0.0927)	0.0000	2	(0.8630)	01/06/2025
000807.ZK	12/31/2024	SDB3260123257	6,100.00	1.9633	11,489.95	11,976.09	0.0000	4.3300	50.0000	0.0000	(2.7640)	(0.3327)	0.0000	2	(3.0966)	01/06/2025
000807.ZK	12/31/2024	SDB3260123257	600.00	1.9633	1,130.16	1,177.98	0.0000	4.3300	50.0000	0.0000	(0.2719)	(0.0327)	0.0000	2	(0.3046)	01/06/2025
000807.ZK	12/31/2024	SDB3260123257	1,700.00	1.9633	3,202.12	3,337.60	0.0000	4.3300	50.0000	0.0000	(0.7703)	(0.0927)	0.0000	2	(0.8630)	01/06/2025
000807.ZK	12/31/2024	SDB3260123257	1,500.00	1.9633	2,825.40	2,944.94	0.0000	4.3300	50.0000	0.0000	(0.6797)	(0.0818)	0.0000	2	(0.7615)	01/06/2025
000807.ZK	12/31/2024	SDB3260123257	200.00	1.9633	376.72	392.66	0.0000	4.3300	50.0000	0.0000	(0.0906)	(0.0109)	0.0000	2	(0.1015)	01/06/2025
000807.ZK	12/31/2024	SDB3260123257	3,000.00	1.9633	5,650.79	5,889.88	0.0000	4.3300	50.0000	0.0000	(1.3593)	(0.1636)	0.0000	2	(1.5229)	01/06/2025
000807.ZK	12/31/2024	SDB3260123257	4,700.00	1.9633	8,852.91	9,227.48	0.0000	4.3300	50.0000	0.0000	(2.1296)	(0.2563)	0.0000	2	(2.3859)	01/06/2025
000807.ZK	12/31/2024	SDB3260123257	16,600.00	1.9633	31,267.73	32,590.68	0.0000	4.3300	50.0000	0.0000	(7.5216)	(0.9053)	0.0000	2	(8.4269)	01/06/2025
000807.ZK	12/31/2024	SDB3260123257	20,700.00	1.9633	38,990.48	40,640.19	0.0000	4.3300	50.0000	0.0000	(9.3794)	(1.1289)	0.0000	2	(10.5083)	01/06/2025
000807.ZK	12/31/2024	SDB3260123257	15,300.00	1.9633	28,819.05	30,038.40	0.0000	4.3300	50.0000	0.0000	(6.9326)	(0.8344)	0.0000	2	(7.7670)	01/06/2025
000807.ZK	12/31/2024	SDB3260123257	17,900.00	1.9633	33,716.40	35,142.96	0.0000	4.3300	50.0000	0.0000	(8.1107)	(0.9762)	0.0000	2	(9.0869)	01/06/2025
000807.ZK	12/31/2024	SDB3260123257	20,000.00	1.9633	37,671.96	39,265.88	0.0000	4.3300	50.0000	0.0000	(9.0622)	(1.0907)	0.0000	2	(10.1529)	01/06/2025
000807.ZK	12/31/2024	SDB3260123257	3,900.00	1.9633	7,346.03	7,656.85	0.0000	4.3300	50.0000	0.0000	(1.7671)	(0.2127)	0.0000	2	(1.9798)	01/06/2025
000807.ZK	12/31/2024	SDB3260123257	200.00	1.9633	376.72	392.66	0.0000	4.3300	50.0000	0.0000	(0.0906)	(0.0109)	0.0000	2	(0.1015)	01/06/2025
000807.ZK	12/31/2024	SDB3260123257	6,900.00	1.9633	12,996.83	13,546.73	0.0000	4.3300	50.0000	0.0000	(3.1265)	(0.3763)	0.0000	2	(3.5028)	01/06/2025
000807.ZK	12/31/2024	SDB3260123257	5,700.00	1.9633	10,736.51	11,190.78	0.0000	4.3300	50.0000	0.0000	(2.5827)	(0.3109)	0.0000	2	(2.8936)	01/06/2025
000807.ZK	12/31/2024	SDB3260123257	22,400.00	1.9633	42,192.60	43,977.79	0.0000	4.3300	50.0000	0.0000	(10.1497)	(1.2216)	0.0000	2	(11.3713)	01/06/2025
000807.ZK	12/30/2024	SDB3260123257	1,200.00	1.9397	2,289.87	2,327.61	0.0000	4.3300	50.0000	0.0000	(0.2754)	(0.0323)	0.0000	1	(0.3077)	01/06/2025
000807.ZK	12/30/2024	SDB3260123257	4,200.00	1.9397	8,026.44	8,146.63	0.0000	4.3300	50.0000	0.0000	(0.9654)	(0.1131)	0.0000	1	(1.0785)	01/06/2025
000807.ZK	12/30/2024	SDB3260123257	9,700.00	1.9397	18,270.90	18,814.84	0.0000	4.3300	50.0000	0.0000	(2.1976)	(0.2613)	0.0000	1	(2.4589)	01/06/2025
000807.ZK	12/30/2024	SDB3260123257	800.00	1.9397	1,506.88	1,551.74	0.0000	4.3300	50.0000	0.0000	(0.1812)	(0.0216)	0.0000	1	(0.2028)	01/06/2025
000807.ZK	12/30/2024	SDB3260123257	30,800.00	1.9397	58,014.82	59,741.96	0.0000	4.3300	50.0000	0.0000	(6.9779)	(0.8297)	0.0000	1	(7.8076)	01/06/2025
000807.ZK	12/30/2024	SDB3260123257	100.00	1.9397	188.36	193.97	0.0000	4.3300	50.0000	0.0000	(0.0227)	(0.0027)	0.0000	1	(0.0253)	01/06/2025
000807.ZK	12/30/2024	SDB3260123257	1,000.00	1.9397	1,883.60	1,939.67	0.0000	4.3300	50.0000	0.0000	(0.2266)	(0.0269)	0.0000	1	(0.2535)	01/06/2025
000807.ZK	12/30/2024	SDB3260123257	2,400.00	1.9397	4,520.64	4,655.22	0.0000	4.3300	50.0000	0.0000	(0.5437)	(0.0647)	0.0000	1	(0.6084)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
YUNNAN ALUMINIUM CO. LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000807.ZK	12/30/2024	SDB3260123257	20,000.00	1.9397	37,671.96	38,793.48	0.0000	4.3300	50.0000	0.0000	(4.5311)	(0.5388)	0.0000	1	(5.0699)	01/06/2025
000807.ZK	12/30/2024	SDB3260123257	100.00	1.9397	188.36	193.97	0.0000	4.3300	50.0000	0.0000	(0.0227)	(0.0027)	0.0000	1	(0.0253)	01/06/2025
000807.ZK	12/30/2024	SDB3260123257	1,100.00	1.9397	2,071.96	2,133.64	0.0000	4.3300	50.0000	0.0000	(0.2492)	(0.0296)	0.0000	1	(0.2788)	01/06/2025
000807.ZK	12/30/2024	SDB3260123257	28,100.00	1.9397	52,929.10	54,504.84	0.0000	4.3300	50.0000	0.0000	(6.3662)	(0.7570)	0.0000	1	(7.1232)	01/06/2025
000807.ZK	12/30/2024	SDB3260123257	1,700.00	1.9397	3,202.12	3,297.45	0.0000	4.3300	50.0000	0.0000	(0.3851)	(0.0458)	0.0000	1	(0.4309)	01/06/2025
000807.ZK	12/30/2024	SDB3260123257	6,100.00	1.9397	11,489.95	11,832.01	0.0000	4.3300	50.0000	0.0000	(1.3820)	(0.1643)	0.0000	1	(1.5463)	01/06/2025
000807.ZK	12/30/2024	SDB3260123257	600.00	1.9397	1,130.16	1,163.80	0.0000	4.3300	50.0000	0.0000	(0.1359)	(0.0162)	0.0000	1	(0.1521)	01/06/2025
000807.ZK	12/30/2024	SDB3260123257	1,700.00	1.9397	3,202.12	3,297.45	0.0000	4.3300	50.0000	0.0000	(0.3851)	(0.0458)	0.0000	1	(0.4309)	01/06/2025
000807.ZK	12/30/2024	SDB3260123257	1,500.00	1.9397	2,825.40	2,909.51	0.0000	4.3300	50.0000	0.0000	(0.3398)	(0.0404)	0.0000	1	(0.3802)	01/06/2025
000807.ZK	12/30/2024	SDB3260123257	200.00	1.9397	376.72	387.93	0.0000	4.3300	50.0000	0.0000	(0.0453)	(0.0054)	0.0000	1	(0.0507)	01/06/2025
000807.ZK	12/30/2024	SDB3260123257	3,000.00	1.9397	5,650.79	5,819.02	0.0000	4.3300	50.0000	0.0000	(0.6797)	(0.0808)	0.0000	1	(0.7605)	01/06/2025
000807.ZK	12/30/2024	SDB3260123257	4,700.00	1.9397	8,852.91	9,116.47	0.0000	4.3300	50.0000	0.0000	(1.0648)	(0.1266)	0.0000	1	(1.1914)	01/06/2025
000807.ZK	12/30/2024	SDB3260123257	16,600.00	1.9397	31,267.73	32,198.59	0.0000	4.3300	50.0000	0.0000	(3.7608)	(0.4472)	0.0000	1	(4.2080)	01/06/2025
000807.ZK	12/30/2024	SDB3260123257	20,700.00	1.9397	38,990.48	40,151.25	0.0000	4.3300	50.0000	0.0000	(4.6897)	(0.5577)	0.0000	1	(5.2473)	01/06/2025
000807.ZK	12/30/2024	SDB3260123257	15,300.00	1.9397	28,819.05	29,677.01	0.0000	4.3300	50.0000	0.0000	(3.4663)	(0.4122)	0.0000	1	(3.8785)	01/06/2025
000807.ZK	12/30/2024	SDB3260123257	17,900.00	1.9397	33,716.40	34,720.16	0.0000	4.3300	50.0000	0.0000	(4.0553)	(0.4822)	0.0000	1	(4.5376)	01/06/2025
000807.ZK	12/30/2024	SDB3260123257	20,000.00	1.9397	37,671.96	38,793.48	0.0000	4.3300	50.0000	0.0000	(4.5311)	(0.5388)	0.0000	1	(5.0699)	01/06/2025
000807.ZK	12/30/2024	SDB3260123257	3,900.00	1.9397	7,346.03	7,564.73	0.0000	4.3300	50.0000	0.0000	(0.8836)	(0.1051)	0.0000	1	(0.9886)	01/06/2025
000807.ZK	12/30/2024	SDB3260123257	200.00	1.9397	376.72	387.93	0.0000	4.3300	50.0000	0.0000	(0.0453)	(0.0054)	0.0000	1	(0.0507)	01/06/2025
000807.ZK	12/30/2024	SDB3260123257	6,900.00	1.9397	12,996.83	13,383.75	0.0000	4.3300	50.0000	0.0000	(1.5632)	(0.1859)	0.0000	1	(1.7491)	01/06/2025
000807.ZK	12/30/2024	SDB3260123257	5,700.00	1.9397	10,736.51	11,056.14	0.0000	4.3300	50.0000	0.0000	(1.2914)	(0.1536)	0.0000	1	(1.4449)	01/06/2025
000807.ZK	12/30/2024	SDB3260123257	22,400.00	1.9397	42,192.60	43,448.70	0.0000	4.3300	50.0000	0.0000	(5.0748)	(0.6035)	0.0000	1	(5.6783)	01/06/2025
000807.ZK	12/27/2024	SDB3260123257	1,200.00	1.9253	2,289.87	2,310.34	0.0000	4.3300	50.0000	0.0000	(0.8263)	(0.0963)	0.0000	3	(0.9225)	01/06/2025
000807.ZK	12/27/2024	SDB3260123257	4,200.00	1.9253	8,026.44	8,086.21	0.0000	4.3300	50.0000	0.0000	(2.8962)	(0.3369)	0.0000	3	(3.2331)	01/06/2025
000807.ZK	12/27/2024	SDB3260123257	9,700.00	1.9253	18,270.90	18,675.28	0.0000	4.3300	50.0000	0.0000	(6.5927)	(0.7781)	0.0000	3	(7.3709)	01/06/2025
000807.ZK	12/27/2024	SDB3260123257	800.00	1.9253	1,506.88	1,540.23	0.0000	4.3300	50.0000	0.0000	(0.5437)	(0.0642)	0.0000	3	(0.6079)	01/06/2025
000807.ZK	12/27/2024	SDB3260123257	30,800.00	1.9253	58,014.82	59,298.84	0.0000	4.3300	50.0000	0.0000	(20.9337)	(2.4708)	0.0000	3	(23.4045)	01/06/2025
000807.ZK	12/27/2024	SDB3260123257	100.00	1.9253	188.36	192.53	0.0000	4.3300	50.0000	0.0000	(0.0680)	(0.0080)	0.0000	3	(0.0760)	01/06/2025
000807.ZK	12/27/2024	SDB3260123257	1,000.00	1.9253	1,883.60	1,925.29	0.0000	4.3300	50.0000	0.0000	(0.6797)	(0.0802)	0.0000	3	(0.7599)	01/06/2025
000807.ZK	12/27/2024	SDB3260123257	2,400.00	1.9253	4,520.64	4,620.69	0.0000	4.3300	50.0000	0.0000	(1.6312)	(0.1925)	0.0000	3	(1.8237)	01/06/2025
000807.ZK	12/27/2024	SDB3260123257	20,000.00	1.9253	37,671.96	38,505.74	0.0000	4.3300	50.0000	0.0000	(13.5933)	(1.6044)	0.0000	3	(15.1977)	01/06/2025
000807.ZK	12/27/2024	SDB3260123257	100.00	1.9253	188.36	192.53	0.0000	4.3300	50.0000	0.0000	(0.0680)	(0.0080)	0.0000	3	(0.0760)	01/06/2025
000807.ZK	12/27/2024	SDB3260123257	1,100.00	1.9253	2,071.96	2,117.82	0.0000	4.3300	50.0000	0.0000	(0.7476)	(0.0882)	0.0000	3	(0.8359)	01/06/2025
000807.ZK	12/27/2024	SDB3260123257	28,100.00	1.9253	52,929.10	54,100.56	0.0000	4.3300	50.0000	0.0000	(19.0986)	(2.2542)	0.0000	3	(21.3528)	01/06/2025
000807.ZK	12/27/2024	SDB3260123257	1,700.00	1.9253	3,202.12	3,272.99	0.0000	4.3300	50.0000	0.0000	(1.1554)	(0.1364)	0.0000	3	(1.2918)	01/06/2025
000807.ZK	12/27/2024	SDB3260123257	6,100.00	1.9253	11,489.95	11,744.25	0.0000	4.3300	50.0000	0.0000	(4.1460)	(0.4893)	0.0000	3	(4.6353)	01/06/2025
000807.ZK	12/27/2024	SDB3260123257	600.00	1.9253	1,130.16	1,155.17	0.0000	4.3300	50.0000	0.0000	(0.4078)	(0.0481)	0.0000	3	(0.4559)	01/06/2025
000807.ZK	12/27/2024	SDB3260123257	1,700.00	1.9253	3,202.12	3,272.99	0.0000	4.3300	50.0000	0.0000	(1.1554)	(0.1364)	0.0000	3	(1.2918)	01/06/2025
000807.ZK	12/27/2024	SDB3260123257	1,500.00	1.9253	2,825.40	2,887.93	0.0000	4.3300	50.0000	0.0000	(1.0195)	(0.1203)	0.0000	3	(1.1398)	01/06/2025
000807.ZK	12/27/2024	SDB3260123257	200.00	1.9253	376.72	385.06	0.0000	4.3300	50.0000	0.0000	(0.1359)	(0.0160)	0.0000	3	(0.1520)	01/06/2025
000807.ZK	12/27/2024	SDB3260123257	3,000.00	1.9253	5,650.79	5,775.86	0.0000	4.3300	50.0000	0.0000	(2.0390)	(0.2407)	0.0000	3	(2.2797)	01/06/2025
000807.ZK	12/27/2024	SDB3260123257	4,700.00	1.9253	8,852.91	9,048.85	0.0000	4.3300	50.0000	0.0000	(3.1944)	(0.3770)	0.0000	3	(3.5715)	01/06/2025
000807.ZK	12/27/2024	SDB3260123257	16,600.00	1.9253	31,267.73	31,959.76	0.0000	4.3300	50.0000	0.0000	(11.2824)	(1.3317)	0.0000	3	(12.6141)	01/06/2025
000807.ZK	12/27/2024	SDB3260123257	20,700.00	1.9253	38,990.48	39,853.44	0.0000	4.3300	50.0000	0.0000	(14.0691)	(1.6606)	0.0000	3	(15.7296)	01/06/2025
000807.ZK	12/27/2024	SDB3260123257	15,300.00	1.9253	28,819.05	29,456.89	0.0000	4.3300	50.0000	0.0000	(10.3989)	(1.2274)	0.0000	3	(11.6262)	01/06/2025
000807.ZK	12/27/2024	SDB3260123257	17,900.00	1.9253	33,716.40	34,462.64	0.0000	4.3300	50.0000	0.0000	(12.1660)	(1.4359)	0.0000	3	(13.6019)	01/06/2025
000807.ZK	12/27/2024	SDB3260123257	20,000.00	1.9253	37,671.96	38,505.74	0.0000	4.3300	50.0000	0.0000	(13.5933)	(1.6044)	0.0000	3	(15.1977)	01/06/2025
000807.ZK	12/27/2024	SDB3260123257	3,900.00	1.9253	7,346.03	7,508.62	0.0000	4.3300	50.0000	0.0000	(2.6507)	(0.3129)	0.0000	3	(2.9636)	01/06/2025
000807.ZK	12/27/2024	SDB3260123257	200.00	1.9253	376.72	385.06	0.0000	4.3300	50.0000	0.0000	(0.1359)	(0.0160)	0.0000	3	(0.1520)	01/06/2025
000807.ZK	12/27/2024	SDB3260123257	6,900.00	1.9253	12,996.83	13,284.48	0.0000	4.3300	50.0000	0.0000	(4.6897)	(0.5535)	0.0000	3	(5.2432)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
YUNNAN ALUMINIUM CO. LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000807.ZK	12/27/2024	SDB3260123257	5,700.00	1.9253	10,736.51	10,974.14	0.0000	4.3300	50.0000	0.0000	(3.8741)	(0.4573)	0.0000	3	(4.3313)	01/06/2025
000807.ZK	12/27/2024	SDB3260123257	22,400.00	1.9253	42,192.60	43,126.43	0.0000	4.3300	50.0000	0.0000	(15.2245)	(1.7969)	0.0000	3	(17.0214)	01/06/2025
000807.ZK	12/26/2024	SDB3260123257	1,200.00	1.9798	2,289.87	2,375.72	0.0000	4.3300	50.0000	0.0000	(0.2754)	(0.0330)	0.0000	1	(0.3084)	01/06/2025
000807.ZK	12/26/2024	SDB3260123257	4,200.00	1.9798	8,026.44	8,315.01	0.0000	4.3300	50.0000	0.0000	(0.9654)	(0.1155)	0.0000	1	(1.0809)	01/06/2025
000807.ZK	12/26/2024	SDB3260123257	9,700.00	1.9798	18,270.90	19,203.72	0.0000	4.3300	50.0000	0.0000	(2.1976)	(0.2667)	0.0000	1	(2.4643)	01/06/2025
000807.ZK	12/26/2024	SDB3260123257	800.00	1.9798	1,506.88	1,583.81	0.0000	4.3300	50.0000	0.0000	(0.1812)	(0.0220)	0.0000	1	(0.2032)	01/06/2025
000807.ZK	12/26/2024	SDB3260123257	30,800.00	1.9798	58,014.82	60,976.76	0.0000	4.3300	50.0000	0.0000	(6.9779)	(0.8469)	0.0000	1	(7.8248)	01/06/2025
000807.ZK	12/26/2024	SDB3260123257	100.00	1.9798	188.36	197.98	0.0000	4.3300	50.0000	0.0000	(0.0227)	(0.0027)	0.0000	1	(0.0254)	01/06/2025
000807.ZK	12/26/2024	SDB3260123257	1,000.00	1.9798	1,883.60	1,979.77	0.0000	4.3300	50.0000	0.0000	(0.2266)	(0.0275)	0.0000	1	(0.2541)	01/06/2025
000807.ZK	12/26/2024	SDB3260123257	2,400.00	1.9798	4,520.64	4,751.44	0.0000	4.3300	50.0000	0.0000	(0.5437)	(0.0660)	0.0000	1	(0.6097)	01/06/2025
000807.ZK	12/26/2024	SDB3260123257	20,000.00	1.9798	37,671.96	39,595.30	0.0000	4.3300	50.0000	0.0000	(4.5311)	(0.5499)	0.0000	1	(5.0810)	01/06/2025
000807.ZK	12/26/2024	SDB3260123257	100.00	1.9798	188.36	197.98	0.0000	4.3300	50.0000	0.0000	(0.0227)	(0.0027)	0.0000	1	(0.0254)	01/06/2025
000807.ZK	12/26/2024	SDB3260123257	1,100.00	1.9798	2,071.96	2,177.74	0.0000	4.3300	50.0000	0.0000	(0.2492)	(0.0302)	0.0000	1	(0.2795)	01/06/2025
000807.ZK	12/26/2024	SDB3260123257	28,100.00	1.9798	52,929.10	55,631.40	0.0000	4.3300	50.0000	0.0000	(6.3662)	(0.7727)	0.0000	1	(7.1389)	01/06/2025
000807.ZK	12/26/2024	SDB3260123257	1,700.00	1.9798	3,202.12	3,365.60	0.0000	4.3300	50.0000	0.0000	(0.3851)	(0.0467)	0.0000	1	(0.4319)	01/06/2025
000807.ZK	12/26/2024	SDB3260123257	6,100.00	1.9798	11,489.95	12,076.57	0.0000	4.3300	50.0000	0.0000	(1.3820)	(0.1677)	0.0000	1	(1.5497)	01/06/2025
000807.ZK	12/26/2024	SDB3260123257	600.00	1.9798	1,130.16	1,187.86	0.0000	4.3300	50.0000	0.0000	(0.1359)	(0.0165)	0.0000	1	(0.1524)	01/06/2025
000807.ZK	12/26/2024	SDB3260123257	1,700.00	1.9798	3,202.12	3,365.60	0.0000	4.3300	50.0000	0.0000	(0.3851)	(0.0467)	0.0000	1	(0.4319)	01/06/2025
000807.ZK	12/26/2024	SDB3260123257	1,500.00	1.9798	2,825.40	2,969.65	0.0000	4.3300	50.0000	0.0000	(0.3398)	(0.0412)	0.0000	1	(0.3811)	01/06/2025
000807.ZK	12/26/2024	SDB3260123257	200.00	1.9798	376.72	395.95	0.0000	4.3300	50.0000	0.0000	(0.0453)	(0.0055)	0.0000	1	(0.0508)	01/06/2025
000807.ZK	12/26/2024	SDB3260123257	3,000.00	1.9798	5,650.79	5,939.30	0.0000	4.3300	50.0000	0.0000	(0.6797)	(0.0825)	0.0000	1	(0.7622)	01/06/2025
000807.ZK	12/26/2024	SDB3260123257	4,700.00	1.9798	8,852.91	9,304.90	0.0000	4.3300	50.0000	0.0000	(1.0648)	(0.1292)	0.0000	1	(1.1940)	01/06/2025
000807.ZK	12/26/2024	SDB3260123257	16,600.00	1.9798	31,267.73	32,864.10	0.0000	4.3300	50.0000	0.0000	(3.7608)	(0.4564)	0.0000	1	(4.2173)	01/06/2025
000807.ZK	12/26/2024	SDB3260123257	20,700.00	1.9798	38,990.48	40,981.14	0.0000	4.3300	50.0000	0.0000	(4.6897)	(0.5692)	0.0000	1	(5.2589)	01/06/2025
000807.ZK	12/26/2024	SDB3260123257	15,300.00	1.9798	28,819.05	30,290.40	0.0000	4.3300	50.0000	0.0000	(3.4663)	(0.4207)	0.0000	1	(3.8870)	01/06/2025
000807.ZK	12/26/2024	SDB3260123257	17,900.00	1.9798	33,716.40	35,437.79	0.0000	4.3300	50.0000	0.0000	(4.0553)	(0.4922)	0.0000	1	(4.5475)	01/06/2025
000807.ZK	12/26/2024	SDB3260123257	20,000.00	1.9798	37,671.96	39,595.30	0.0000	4.3300	50.0000	0.0000	(4.5311)	(0.5499)	0.0000	1	(5.0810)	01/06/2025
000807.ZK	12/26/2024	SDB3260123257	3,900.00	1.9798	7,346.03	7,721.08	0.0000	4.3300	50.0000	0.0000	(0.8836)	(0.1072)	0.0000	1	(0.9908)	01/06/2025
000807.ZK	12/26/2024	SDB3260123257	200.00	1.9798	376.72	395.95	0.0000	4.3300	50.0000	0.0000	(0.0453)	(0.0055)	0.0000	1	(0.0508)	01/06/2025
000807.ZK	12/26/2024	SDB3260123257	6,900.00	1.9798	12,996.83	13,660.38	0.0000	4.3300	50.0000	0.0000	(1.5632)	(0.1897)	0.0000	1	(1.7530)	01/06/2025
000807.ZK	12/26/2024	SDB3260123257	5,700.00	1.9798	10,736.51	11,284.66	0.0000	4.3300	50.0000	0.0000	(1.2914)	(0.1567)	0.0000	1	(1.4481)	01/06/2025
000807.ZK	12/26/2024	SDB3260123257	22,400.00	1.9798	42,192.60	44,346.74	0.0000	4.3300	50.0000	0.0000	(5.0748)	(0.6159)	0.0000	1	(5.6908)	01/06/2025
000807.ZK	12/24/2024	SDB3260123257	1,200.00	1.9798	2,289.87	2,375.72	0.0000	4.3300	50.0000	0.0000	(0.5508)	(0.0660)	0.0000	2	(0.6168)	01/06/2025
000807.ZK	12/24/2024	SDB3260123257	4,200.00	1.9798	8,026.44	8,315.01	0.0000	4.3300	50.0000	0.0000	(1.9308)	(0.2310)	0.0000	2	(2.1618)	01/06/2025
000807.ZK	12/24/2024	SDB3260123257	9,700.00	1.9798	18,270.90	19,203.72	0.0000	4.3300	50.0000	0.0000	(4.3952)	(0.5334)	0.0000	2	(4.9286)	01/06/2025
000807.ZK	12/24/2024	SDB3260123257	800.00	1.9798	1,506.88	1,583.81	0.0000	4.3300	50.0000	0.0000	(0.3625)	(0.0440)	0.0000	2	(0.4065)	01/06/2025
000807.ZK	12/24/2024	SDB3260123257	30,800.00	1.9798	58,014.82	60,976.76	0.0000	4.3300	50.0000	0.0000	(13.9558)	(1.6938)	0.0000	2	(15.6496)	01/06/2025
000807.ZK	12/24/2024	SDB3260123257	100.00	1.9798	188.36	197.98	0.0000	4.3300	50.0000	0.0000	(0.0453)	(0.0055)	0.0000	2	(0.0508)	01/06/2025
000807.ZK	12/24/2024	SDB3260123257	1,000.00	1.9798	1,883.60	1,979.77	0.0000	4.3300	50.0000	0.0000	(0.4531)	(0.0550)	0.0000	2	(0.5081)	01/06/2025
000807.ZK	12/24/2024	SDB3260123257	2,400.00	1.9798	4,520.64	4,751.44	0.0000	4.3300	50.0000	0.0000	(1.0875)	(0.1320)	0.0000	2	(1.2194)	01/06/2025
000807.ZK	12/24/2024	SDB3260123257	20,000.00	1.9798	37,671.96	39,595.30	0.0000	4.3300	50.0000	0.0000	(9.0622)	(1.0999)	0.0000	2	(10.1621)	01/06/2025
000807.ZK	12/24/2024	SDB3260123257	100.00	1.9798	188.36	197.98	0.0000	4.3300	50.0000	0.0000	(0.0453)	(0.0055)	0.0000	2	(0.0508)	01/06/2025
000807.ZK	12/24/2024	SDB3260123257	1,100.00	1.9798	2,071.96	2,177.74	0.0000	4.3300	50.0000	0.0000	(0.4984)	(0.0605)	0.0000	2	(0.5589)	01/06/2025
000807.ZK	12/24/2024	SDB3260123257	28,100.00	1.9798	52,929.10	55,631.40	0.0000	4.3300	50.0000	0.0000	(12.7324)	(1.5453)	0.0000	2	(14.2777)	01/06/2025
000807.ZK	12/24/2024	SDB3260123257	1,700.00	1.9798	3,202.12	3,365.60	0.0000	4.3300	50.0000	0.0000	(0.7703)	(0.0935)	0.0000	2	(0.8638)	01/06/2025
000807.ZK	12/24/2024	SDB3260123257	6,100.00	1.9798	11,489.95	12,076.57	0.0000	4.3300	50.0000	0.0000	(2.7640)	(0.3355)	0.0000	2	(3.0994)	01/06/2025
000807.ZK	12/24/2024	SDB3260123257	600.00	1.9798	1,130.16	1,187.86	0.0000	4.3300	50.0000	0.0000	(0.2719)	(0.0330)	0.0000	2	(0.3049)	01/06/2025
000807.ZK	12/24/2024	SDB3260123257	1,700.00	1.9798	3,202.12	3,365.60	0.0000	4.3300	50.0000	0.0000	(0.7703)	(0.0935)	0.0000	2	(0.8638)	01/06/2025
000807.ZK	12/24/2024	SDB3260123257	1,500.00	1.9798	2,825.40	2,969.65	0.0000	4.3300	50.0000	0.0000	(0.6797)	(0.0825)	0.0000	2	(0.7622)	01/06/2025
000807.ZK	12/24/2024	SDB3260123257	200.00	1.9798	376.72	395.95	0.0000	4.3300	50.0000	0.0000	(0.0906)	(0.0110)	0.0000	2	(0.1016)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
YUNNAN ALUMINIUM CO. LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000807.ZK	12/24/2024	SDB3260123257	3,000.00	1.9798	5,650.79	5,939.30	0.0000	4.3300	50.0000	0.0000	(1.3593)	(0.1650)	0.0000	2	(1.5243)	01/06/2025
000807.ZK	12/24/2024	SDB3260123257	4,700.00	1.9798	8,852.91	9,304.90	0.0000	4.3300	50.0000	0.0000	(2.1296)	(0.2585)	0.0000	2	(2.3881)	01/06/2025
000807.ZK	12/24/2024	SDB3260123257	16,600.00	1.9798	31,267.73	32,864.10	0.0000	4.3300	50.0000	0.0000	(7.5216)	(0.9129)	0.0000	2	(8.4345)	01/06/2025
000807.ZK	12/24/2024	SDB3260123257	20,700.00	1.9798	38,990.48	40,981.14	0.0000	4.3300	50.0000	0.0000	(9.3794)	(1.1384)	0.0000	2	(10.5177)	01/06/2025
000807.ZK	12/24/2024	SDB3260123257	15,300.00	1.9798	28,819.05	30,290.40	0.0000	4.3300	50.0000	0.0000	(6.9326)	(0.8414)	0.0000	2	(7.7740)	01/06/2025
000807.ZK	12/24/2024	SDB3260123257	17,900.00	1.9798	33,716.40	35,437.79	0.0000	4.3300	50.0000	0.0000	(8.1107)	(0.9844)	0.0000	2	(9.0951)	01/06/2025
000807.ZK	12/24/2024	SDB3260123257	20,000.00	1.9798	37,671.96	39,595.30	0.0000	4.3300	50.0000	0.0000	(9.0622)	(1.0999)	0.0000	2	(10.1621)	01/06/2025
000807.ZK	12/24/2024	SDB3260123257	3,900.00	1.9798	7,346.03	7,721.08	0.0000	4.3300	50.0000	0.0000	(1.7671)	(0.2145)	0.0000	2	(1.9816)	01/06/2025
000807.ZK	12/24/2024	SDB3260123257	200.00	1.9798	376.72	395.95	0.0000	4.3300	50.0000	0.0000	(0.0906)	(0.0110)	0.0000	2	(0.1016)	01/06/2025
000807.ZK	12/24/2024	SDB3260123257	6,900.00	1.9798	12,996.83	13,660.38	0.0000	4.3300	50.0000	0.0000	(3.1265)	(0.3795)	0.0000	2	(3.5059)	01/06/2025
000807.ZK	12/24/2024	SDB3260123257	5,700.00	1.9798	10,736.51	11,284.66	0.0000	4.3300	50.0000	0.0000	(2.5827)	(0.3135)	0.0000	2	(2.8962)	01/06/2025
000807.ZK	12/24/2024	SDB3260123257	22,400.00	1.9798	42,192.60	44,346.74	0.0000	4.3300	50.0000	0.0000	(10.1497)	(1.2319)	0.0000	2	(11.3815)	01/06/2025
000807.ZK	12/23/2024	SDB3260123257	1,200.00	1.9766	2,289.87	2,371.89	0.0000	4.3300	50.0000	0.0000	(0.2754)	(0.0329)	0.0000	1	(0.3084)	01/06/2025
000807.ZK	12/23/2024	SDB3260123257	4,200.00	1.9766	8,026.44	8,301.60	0.0000	4.3300	50.0000	0.0000	(0.9654)	(0.1153)	0.0000	1	(1.0807)	01/06/2025
000807.ZK	12/23/2024	SDB3260123257	9,700.00	1.9766	18,270.90	19,172.75	0.0000	4.3300	50.0000	0.0000	(2.1976)	(0.2663)	0.0000	1	(2.4639)	01/06/2025
000807.ZK	12/23/2024	SDB3260123257	800.00	1.9766	1,506.88	1,581.26	0.0000	4.3300	50.0000	0.0000	(0.1812)	(0.0220)	0.0000	1	(0.2032)	01/06/2025
000807.ZK	12/23/2024	SDB3260123257	30,800.00	1.9766	58,014.82	60,878.42	0.0000	4.3300	50.0000	0.0000	(6.9779)	(0.8455)	0.0000	1	(7.8234)	01/06/2025
000807.ZK	12/23/2024	SDB3260123257	100.00	1.9766	188.36	197.66	0.0000	4.3300	50.0000	0.0000	(0.0027)	(0.0027)	0.0000	1	(0.0254)	01/06/2025
000807.ZK	12/23/2024	SDB3260123257	1,000.00	1.9766	1,883.60	1,976.57	0.0000	4.3300	50.0000	0.0000	(0.2266)	(0.0275)	0.0000	1	(0.2540)	01/06/2025
000807.ZK	12/23/2024	SDB3260123257	2,400.00	1.9766	4,520.64	4,743.77	0.0000	4.3300	50.0000	0.0000	(0.5437)	(0.0659)	0.0000	1	(0.6096)	01/06/2025
000807.ZK	12/23/2024	SDB3260123257	20,000.00	1.9766	37,671.96	39,531.44	0.0000	4.3300	50.0000	0.0000	(4.5311)	(0.5490)	0.0000	1	(5.0801)	01/06/2025
000807.ZK	12/23/2024	SDB3260123257	100.00	1.9766	188.36	197.66	0.0000	4.3300	50.0000	0.0000	(0.0227)	(0.0027)	0.0000	1	(0.0254)	01/06/2025
000807.ZK	12/23/2024	SDB3260123257	1,100.00	1.9766	2,071.96	2,174.23	0.0000	4.3300	50.0000	0.0000	(0.2492)	(0.0302)	0.0000	1	(0.2794)	01/06/2025
000807.ZK	12/23/2024	SDB3260123257	28,100.00	1.9766	52,929.10	55,541.67	0.0000	4.3300	50.0000	0.0000	(6.3662)	(0.7714)	0.0000	1	(7.1376)	01/06/2025
000807.ZK	12/23/2024	SDB3260123257	1,700.00	1.9766	3,202.12	3,360.17	0.0000	4.3300	50.0000	0.0000	(0.3851)	(0.0467)	0.0000	1	(0.4318)	01/06/2025
000807.ZK	12/23/2024	SDB3260123257	6,100.00	1.9766	11,489.95	12,057.09	0.0000	4.3300	50.0000	0.0000	(1.3820)	(0.1675)	0.0000	1	(1.5494)	01/06/2025
000807.ZK	12/23/2024	SDB3260123257	600.00	1.9766	1,130.16	1,185.94	0.0000	4.3300	50.0000	0.0000	(0.1359)	(0.0165)	0.0000	1	(0.1524)	01/06/2025
000807.ZK	12/23/2024	SDB3260123257	1,700.00	1.9766	3,202.12	3,360.17	0.0000	4.3300	50.0000	0.0000	(0.3851)	(0.0467)	0.0000	1	(0.4318)	01/06/2025
000807.ZK	12/23/2024	SDB3260123257	1,500.00	1.9766	2,825.40	2,964.86	0.0000	4.3300	50.0000	0.0000	(0.3398)	(0.0412)	0.0000	1	(0.3810)	01/06/2025
000807.ZK	12/23/2024	SDB3260123257	200.00	1.9766	376.72	395.31	0.0000	4.3300	50.0000	0.0000	(0.0453)	(0.0055)	0.0000	1	(0.0508)	01/06/2025
000807.ZK	12/23/2024	SDB3260123257	3,000.00	1.9766	5,650.79	5,929.72	0.0000	4.3300	50.0000	0.0000	(0.6797)	(0.0824)	0.0000	1	(0.7620)	01/06/2025
000807.ZK	12/23/2024	SDB3260123257	4,700.00	1.9766	8,852.91	9,289.89	0.0000	4.3300	50.0000	0.0000	(1.0648)	(0.1290)	0.0000	1	(1.1938)	01/06/2025
000807.ZK	12/23/2024	SDB3260123257	16,600.00	1.9766	31,267.73	32,811.10	0.0000	4.3300	50.0000	0.0000	(3.7608)	(0.4557)	0.0000	1	(4.2165)	01/06/2025
000807.ZK	12/23/2024	SDB3260123257	20,700.00	1.9766	38,990.48	40,915.04	0.0000	4.3300	50.0000	0.0000	(4.6897)	(0.5683)	0.0000	1	(5.2580)	01/06/2025
000807.ZK	12/23/2024	SDB3260123257	15,300.00	1.9766	28,819.05	30,241.55	0.0000	4.3300	50.0000	0.0000	(3.4663)	(0.4200)	0.0000	1	(3.8863)	01/06/2025
000807.ZK	12/23/2024	SDB3260123257	17,900.00	1.9766	33,716.40	35,380.64	0.0000	4.3300	50.0000	0.0000	(4.0553)	(0.4914)	0.0000	1	(4.5467)	01/06/2025
000807.ZK	12/23/2024	SDB3260123257	20,000.00	1.9766	37,671.96	39,531.44	0.0000	4.3300	50.0000	0.0000	(4.5311)	(0.5490)	0.0000	1	(5.0801)	01/06/2025
000807.ZK	12/23/2024	SDB3260123257	3,900.00	1.9766	7,346.03	7,708.63	0.0000	4.3300	50.0000	0.0000	(0.8836)	(0.1071)	0.0000	1	(0.9906)	01/06/2025
000807.ZK	12/23/2024	SDB3260123257	200.00	1.9766	376.72	395.31	0.0000	4.3300	50.0000	0.0000	(0.0453)	(0.0055)	0.0000	1	(0.0508)	01/06/2025
000807.ZK	12/23/2024	SDB3260123257	6,900.00	1.9766	12,996.83	13,638.35	0.0000	4.3300	50.0000	0.0000	(1.5632)	(0.1894)	0.0000	1	(1.7527)	01/06/2025
000807.ZK	12/23/2024	SDB3260123257	5,700.00	1.9766	10,736.51	11,266.46	0.0000	4.3300	50.0000	0.0000	(1.2914)	(0.1565)	0.0000	1	(1.4478)	01/06/2025
000807.ZK	12/23/2024	SDB3260123257	22,400.00	1.9766	42,192.60	44,275.21	0.0000	4.3300	50.0000	0.0000	(5.0748)	(0.6149)	0.0000	1	(5.6898)	01/06/2025
000807.ZK	12/20/2024	SDB3260123257	1,200.00	1.9734	2,289.87	2,368.12	0.0000	4.3300	50.0000	0.0000	(0.8263)	(0.0987)	0.0000	3	(0.9249)	01/06/2025
000807.ZK	12/20/2024	SDB3260123257	4,200.00	1.9734	8,026.44	8,288.43	0.0000	4.3300	50.0000	0.0000	(2.8962)	(0.3454)	0.0000	3	(3.2416)	01/06/2025
000807.ZK	12/20/2024	SDB3260123257	9,700.00	1.9734	18,270.90	19,142.33	0.0000	4.3300	50.0000	0.0000	(6.5927)	(0.7976)	0.0000	3	(7.3903)	01/06/2025
000807.ZK	12/20/2024	SDB3260123257	800.00	1.9734	1,506.88	1,578.75	0.0000	4.3300	50.0000	0.0000	(0.0658)	(0.0069)	0.0000	3	(0.6095)	01/06/2025
000807.ZK	12/20/2024	SDB3260123257	30,800.00	1.9734	58,014.82	60,781.83	0.0000	4.3300	50.0000	0.0000	(20.9337)	(2.5326)	0.0000	3	(23.4663)	01/06/2025
000807.ZK	12/20/2024	SDB3260123257	100.00	1.9734	188.36	197.34	0.0000	4.3300	50.0000	0.0000	(0.0680)	(0.0082)	0.0000	3	(0.0762)	01/06/2025
000807.ZK	12/20/2024	SDB3260123257	1,000.00	1.9734	1,883.60	1,973.44	0.0000	4.3300	50.0000	0.0000	(0.6797)	(0.0822)	0.0000	3	(0.7619)	01/06/2025
000807.ZK	12/20/2024	SDB3260123257	2,400.00	1.9734	4,520.64	4,736.25	0.0000	4.3300	50.0000	0.0000	(1.6312)	(0.1973)	0.0000	3	(1.8285)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
YUNNAN ALUMINIUM CO. LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000807.ZK	12/20/2024	SDB3260123257	20,000.00	1.9734	37,671.96	39,468.72	0.0000	4.3300	50.0000	0.0000	(13.5933)	(1.6445)	0.0000	3	(15.2378)	01/06/2025
000807.ZK	12/20/2024	SDB3260123257	100.00	1.9734	188.36	197.34	0.0000	4.3300	50.0000	0.0000	(0.0680)	(0.0082)	0.0000	3	(0.0762)	01/06/2025
000807.ZK	12/20/2024	SDB3260123257	1,100.00	1.9734	2,071.96	2,170.78	0.0000	4.3300	50.0000	0.0000	(0.7476)	(0.0904)	0.0000	3	(0.8381)	01/06/2025
000807.ZK	12/20/2024	SDB3260123257	28,100.00	1.9734	52,929.10	55,453.55	0.0000	4.3300	50.0000	0.0000	(19.0986)	(2.3106)	0.0000	3	(21.4091)	01/06/2025
000807.ZK	12/20/2024	SDB3260123257	1,700.00	1.9734	3,202.12	3,354.84	0.0000	4.3300	50.0000	0.0000	(1.1554)	(0.1398)	0.0000	3	(1.2952)	01/06/2025
000807.ZK	12/20/2024	SDB3260123257	6,100.00	1.9734	11,489.95	12,037.96	0.0000	4.3300	50.0000	0.0000	(4.1460)	(0.5016)	0.0000	3	(4.6475)	01/06/2025
000807.ZK	12/20/2024	SDB3260123257	600.00	1.9734	1,130.16	1,184.06	0.0000	4.3300	50.0000	0.0000	(0.4078)	(0.0493)	0.0000	3	(0.4571)	01/06/2025
000807.ZK	12/20/2024	SDB3260123257	1,700.00	1.9734	3,202.12	3,354.84	0.0000	4.3300	50.0000	0.0000	(1.1554)	(0.1398)	0.0000	3	(1.2952)	01/06/2025
000807.ZK	12/20/2024	SDB3260123257	1,500.00	1.9734	2,825.40	2,960.15	0.0000	4.3300	50.0000	0.0000	(1.0195)	(0.1233)	0.0000	3	(1.1428)	01/06/2025
000807.ZK	12/20/2024	SDB3260123257	200.00	1.9734	376.72	394.69	0.0000	4.3300	50.0000	0.0000	(0.1359)	(0.0164)	0.0000	3	(0.1524)	01/06/2025
000807.ZK	12/20/2024	SDB3260123257	3,000.00	1.9734	5,650.79	5,920.31	0.0000	4.3300	50.0000	0.0000	(2.0390)	(0.2467)	0.0000	3	(2.2857)	01/06/2025
000807.ZK	12/20/2024	SDB3260123257	4,700.00	1.9734	8,852.91	9,275.15	0.0000	4.3300	50.0000	0.0000	(3.1944)	(0.3865)	0.0000	3	(3.5809)	01/06/2025
000807.ZK	12/20/2024	SDB3260123257	16,600.00	1.9734	31,267.73	32,759.04	0.0000	4.3300	50.0000	0.0000	(11.2824)	(1.3650)	0.0000	3	(12.6474)	01/06/2025
000807.ZK	12/20/2024	SDB3260123257	20,700.00	1.9734	38,990.48	40,850.13	0.0000	4.3300	50.0000	0.0000	(14.0691)	(1.7021)	0.0000	3	(15.7712)	01/06/2025
000807.ZK	12/20/2024	SDB3260123257	15,300.00	1.9734	28,819.05	30,193.57	0.0000	4.3300	50.0000	0.0000	(10.3989)	(1.2581)	0.0000	3	(11.6569)	01/06/2025
000807.ZK	12/20/2024	SDB3260123257	17,900.00	1.9734	33,716.40	35,324.50	0.0000	4.3300	50.0000	0.0000	(12.1660)	(1.4719)	0.0000	3	(13.6379)	01/06/2025
000807.ZK	12/20/2024	SDB3260123257	20,000.00	1.9734	37,671.96	39,468.72	0.0000	4.3300	50.0000	0.0000	(13.5933)	(1.6445)	0.0000	3	(15.2378)	01/06/2025
000807.ZK	12/20/2024	SDB3260123257	3,900.00	1.9734	7,346.03	7,696.40	0.0000	4.3300	50.0000	0.0000	(2.6507)	(0.3207)	0.0000	3	(2.9714)	01/06/2025
000807.ZK	12/20/2024	SDB3260123257	200.00	1.9734	376.72	394.69	0.0000	4.3300	50.0000	0.0000	(0.1359)	(0.0164)	0.0000	3	(0.1524)	01/06/2025
000807.ZK	12/20/2024	SDB3260123257	6,900.00	1.9734	12,996.83	13,616.71	0.0000	4.3300	50.0000	0.0000	(4.6897)	(0.5674)	0.0000	3	(5.2571)	01/06/2025
000807.ZK	12/20/2024	SDB3260123257	5,700.00	1.9734	10,736.51	11,248.59	0.0000	4.3300	50.0000	0.0000	(3.8741)	(0.4687)	0.0000	3	(4.3428)	01/06/2025
000807.ZK	12/20/2024	SDB3260123257	22,400.00	1.9734	42,192.60	44,204.97	0.0000	4.3300	50.0000	0.0000	(15.2245)	(1.8419)	0.0000	3	(17.0664)	01/06/2025
000807.ZK	12/19/2024	SDB3260123257	1,200.00	2.0145	2,289.87	2,417.34	0.0000	4.5800	50.0000	0.0000	(0.2913)	(0.0336)	0.0000	1	(0.3249)	01/06/2025
000807.ZK	12/19/2024	SDB3260123257	4,200.00	2.0145	8,026.44	8,460.69	0.0000	4.5800	50.0000	0.0000	(1.0211)	(0.1175)	0.0000	1	(1.1387)	01/06/2025
000807.ZK	12/19/2024	SDB3260123257	9,700.00	2.0145	18,270.90	19,540.17	0.0000	4.5800	50.0000	0.0000	(2.3245)	(0.2714)	0.0000	1	(2.5959)	01/06/2025
000807.ZK	12/19/2024	SDB3260123257	800.00	2.0145	1,506.88	1,611.56	0.0000	4.5800	50.0000	0.0000	(0.1917)	(0.0224)	0.0000	1	(0.2141)	01/06/2025
000807.ZK	12/19/2024	SDB3260123257	30,800.00	2.0145	58,014.82	62,045.06	0.0000	4.5800	50.0000	0.0000	(7.3808)	(0.8617)	0.0000	1	(8.2425)	01/06/2025
000807.ZK	12/19/2024	SDB3260123257	100.00	2.0145	188.36	201.44	0.0000	4.5800	50.0000	0.0000	(0.0240)	(0.0028)	0.0000	1	(0.0268)	01/06/2025
000807.ZK	12/19/2024	SDB3260123257	1,000.00	2.0145	1,883.60	2,014.45	0.0000	4.5800	50.0000	0.0000	(0.2396)	(0.0280)	0.0000	1	(0.2676)	01/06/2025
000807.ZK	12/19/2024	SDB3260123257	2,400.00	2.0145	4,520.64	4,834.68	0.0000	4.5800	50.0000	0.0000	(0.5751)	(0.0671)	0.0000	1	(0.6423)	01/06/2025
000807.ZK	12/19/2024	SDB3260123257	20,000.00	2.0145	37,671.96	40,289.00	0.0000	4.5800	50.0000	0.0000	(4.7927)	(0.5596)	0.0000	1	(5.3523)	01/06/2025
000807.ZK	12/19/2024	SDB3260123257	100.00	2.0145	188.36	201.44	0.0000	4.5800	50.0000	0.0000	(0.0240)	(0.0028)	0.0000	1	(0.0268)	01/06/2025
000807.ZK	12/19/2024	SDB3260123257	1,100.00	2.0145	2,071.96	2,215.89	0.0000	4.5800	50.0000	0.0000	(0.2636)	(0.0308)	0.0000	1	(0.2944)	01/06/2025
000807.ZK	12/19/2024	SDB3260123257	28,100.00	2.0145	52,929.10	56,606.05	0.0000	4.5800	50.0000	0.0000	(6.7338)	(0.7862)	0.0000	1	(7.5200)	01/06/2025
000807.ZK	12/19/2024	SDB3260123257	1,700.00	2.0145	3,202.12	3,424.57	0.0000	4.5800	50.0000	0.0000	(0.4074)	(0.0476)	0.0000	1	(0.4549)	01/06/2025
000807.ZK	12/19/2024	SDB3260123257	6,100.00	2.0145	11,489.95	12,288.15	0.0000	4.5800	50.0000	0.0000	(1.4618)	(0.1707)	0.0000	1	(1.6324)	01/06/2025
000807.ZK	12/19/2024	SDB3260123257	600.00	2.0145	1,130.16	1,208.67	0.0000	4.5800	50.0000	0.0000	(0.1438)	(0.0168)	0.0000	1	(0.1606)	01/06/2025
000807.ZK	12/19/2024	SDB3260123257	1,700.00	2.0145	3,202.12	3,424.57	0.0000	4.5800	50.0000	0.0000	(0.4074)	(0.0476)	0.0000	1	(0.4549)	01/06/2025
000807.ZK	12/19/2024	SDB3260123257	1,500.00	2.0145	2,825.40	3,021.68	0.0000	4.5800	50.0000	0.0000	(0.3595)	(0.0420)	0.0000	1	(0.4014)	01/06/2025
000807.ZK	12/19/2024	SDB3260123257	200.00	2.0145	376.72	402.89	0.0000	4.5800	50.0000	0.0000	(0.0479)	(0.0056)	0.0000	1	(0.0535)	01/06/2025
000807.ZK	12/19/2024	SDB3260123257	3,000.00	2.0145	5,650.79	6,043.35	0.0000	4.5800	50.0000	0.0000	(0.7189)	(0.0839)	0.0000	1	(0.8028)	01/06/2025
000807.ZK	12/19/2024	SDB3260123257	4,700.00	2.0145	8,852.91	9,467.92	0.0000	4.5800	50.0000	0.0000	(1.1263)	(0.1315)	0.0000	1	(1.2578)	01/06/2025
000807.ZK	12/19/2024	SDB3260123257	16,600.00	2.0145	31,267.73	33,439.87	0.0000	4.5800	50.0000	0.0000	(3.9779)	(0.4644)	0.0000	1	(4.4424)	01/06/2025
000807.ZK	12/19/2024	SDB3260123257	20,700.00	2.0145	38,990.48	41,699.11	0.0000	4.5800	50.0000	0.0000	(4.9605)	(0.5792)	0.0000	1	(5.5396)	01/06/2025
000807.ZK	12/19/2024	SDB3260123257	15,300.00	2.0145	28,819.05	30,821.09	0.0000	4.5800	50.0000	0.0000	(3.6664)	(0.4281)	0.0000	1	(4.0945)	01/06/2025
000807.ZK	12/19/2024	SDB3260123257	17,900.00	2.0145	33,716.40	36,058.65	0.0000	4.5800	50.0000	0.0000	(4.2895)	(0.5008)	0.0000	1	(4.7903)	01/06/2025
000807.ZK	12/19/2024	SDB3260123257	20,000.00	2.0145	37,671.96	40,289.00	0.0000	4.5800	50.0000	0.0000	(4.7927)	(0.5596)	0.0000	1	(5.3523)	01/06/2025
000807.ZK	12/19/2024	SDB3260123257	3,900.00	2.0145	7,346.03	7,856.35	0.0000	4.5800	50.0000	0.0000	(0.9346)	(0.1091)	0.0000	1	(1.0437)	01/06/2025
000807.ZK	12/19/2024	SDB3260123257	1,600.00	2.0145	3,013.76	3,223.12	0.0000	4.5800	50.0000	0.0000	(0.3834)	(0.0448)	0.0000	1	(0.4282)	01/06/2025
000807.ZK	12/19/2024	SDB3260123257	200.00	2.0145	376.72	402.89	0.0000	4.5800	50.0000	0.0000	(0.0479)	(0.0056)	0.0000	1	(0.0535)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
YUNNAN ALUMINIUM CO. LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000807.ZK	12/19/2024	SDB3260123257	6,900.00	2.0145	12,996.83	13,899.70	0.0000	4.5800	50.0000	0.0000	(1.6535)	(0.1931)	0.0000	1	(1.8465)	01/06/2025
000807.ZK	12/19/2024	SDB3260123257	5,700.00	2.0145	10,736.51	11,482.36	0.0000	4.5800	50.0000	0.0000	(1.3659)	(0.1595)	0.0000	1	(1.5254)	01/06/2025
000807.ZK	12/19/2024	SDB3260123257	22,400.00	2.0145	42,192.60	45,123.68	0.0000	4.5800	50.0000	0.0000	(5.3678)	(0.6267)	0.0000	1	(5.9946)	01/06/2025
000807.ZK	12/18/2024	SDB3260123257	1,200.00	2.0360	2,289.87	2,443.25	0.0000	4.5800	50.0000	0.0000	(0.2913)	(0.0339)	0.0000	1	(0.3253)	01/06/2025
000807.ZK	12/18/2024	SDB3260123257	4,200.00	2.0360	8,026.44	8,551.38	0.0000	4.5800	50.0000	0.0000	(1.0211)	(0.1188)	0.0000	1	(1.1399)	01/06/2025
000807.ZK	12/18/2024	SDB3260123257	9,700.00	2.0360	18,270.90	19,749.61	0.0000	4.5800	50.0000	0.0000	(2.3245)	(0.2743)	0.0000	1	(2.5988)	01/06/2025
000807.ZK	12/18/2024	SDB3260123257	800.00	2.0360	1,506.88	1,628.83	0.0000	4.5800	50.0000	0.0000	(0.1917)	(0.0226)	0.0000	1	(0.2143)	01/06/2025
000807.ZK	12/18/2024	SDB3260123257	30,800.00	2.0360	58,014.82	62,710.09	0.0000	4.5800	50.0000	0.0000	(7.3808)	(0.8710)	0.0000	1	(8.2517)	01/06/2025
000807.ZK	12/18/2024	SDB3260123257	100.00	2.0360	188.36	203.60	0.0000	4.5800	50.0000	0.0000	(0.0240)	(0.0028)	0.0000	1	(0.0268)	01/06/2025
000807.ZK	12/18/2024	SDB3260123257	1,000.00	2.0360	1,883.60	2,036.04	0.0000	4.5800	50.0000	0.0000	(0.2396)	(0.0283)	0.0000	1	(0.2679)	01/06/2025
000807.ZK	12/18/2024	SDB3260123257	2,400.00	2.0360	4,520.64	4,886.50	0.0000	4.5800	50.0000	0.0000	(0.5751)	(0.0679)	0.0000	1	(0.6430)	01/06/2025
000807.ZK	12/18/2024	SDB3260123257	20,000.00	2.0360	37,671.96	40,720.84	0.0000	4.5800	50.0000	0.0000	(4.7927)	(0.5656)	0.0000	1	(5.3583)	01/06/2025
000807.ZK	12/18/2024	SDB3260123257	100.00	2.0360	188.36	203.60	0.0000	4.5800	50.0000	0.0000	(0.0240)	(0.0028)	0.0000	1	(0.0268)	01/06/2025
000807.ZK	12/18/2024	SDB3260123257	1,100.00	2.0360	2,071.96	2,239.65	0.0000	4.5800	50.0000	0.0000	(0.2636)	(0.0311)	0.0000	1	(0.2947)	01/06/2025
000807.ZK	12/18/2024	SDB3260123257	28,100.00	2.0360	52,929.10	57,212.78	0.0000	4.5800	50.0000	0.0000	(6.7338)	(0.7946)	0.0000	1	(7.5284)	01/06/2025
000807.ZK	12/18/2024	SDB3260123257	1,700.00	2.0360	3,202.12	3,461.27	0.0000	4.5800	50.0000	0.0000	(0.4074)	(0.0481)	0.0000	1	(0.4555)	01/06/2025
000807.ZK	12/18/2024	SDB3260123257	6,100.00	2.0360	11,489.95	12,419.86	0.0000	4.5800	50.0000	0.0000	(1.4618)	(0.1725)	0.0000	1	(1.6343)	01/06/2025
000807.ZK	12/18/2024	SDB3260123257	600.00	2.0360	1,130.16	1,221.63	0.0000	4.5800	50.0000	0.0000	(0.1438)	(0.0170)	0.0000	1	(0.1607)	01/06/2025
000807.ZK	12/18/2024	SDB3260123257	1,700.00	2.0360	3,202.12	3,461.27	0.0000	4.5800	50.0000	0.0000	(0.4074)	(0.0481)	0.0000	1	(0.4555)	01/06/2025
000807.ZK	12/18/2024	SDB3260123257	1,500.00	2.0360	2,825.40	3,054.06	0.0000	4.5800	50.0000	0.0000	(0.3595)	(0.0424)	0.0000	1	(0.4019)	01/06/2025
000807.ZK	12/18/2024	SDB3260123257	200.00	2.0360	376.72	407.21	0.0000	4.5800	50.0000	0.0000	(0.0479)	(0.0057)	0.0000	1	(0.0536)	01/06/2025
000807.ZK	12/18/2024	SDB3260123257	3,000.00	2.0360	5,650.79	6,108.13	0.0000	4.5800	50.0000	0.0000	(0.7189)	(0.0848)	0.0000	1	(0.8037)	01/06/2025
000807.ZK	12/18/2024	SDB3260123257	4,700.00	2.0360	8,852.91	9,569.40	0.0000	4.5800	50.0000	0.0000	(1.1263)	(0.1329)	0.0000	1	(1.2592)	01/06/2025
000807.ZK	12/18/2024	SDB3260123257	16,600.00	2.0360	31,267.73	33,798.30	0.0000	4.5800	50.0000	0.0000	(3.9779)	(0.4694)	0.0000	1	(4.4474)	01/06/2025
000807.ZK	12/18/2024	SDB3260123257	20,700.00	2.0360	38,990.48	42,146.07	0.0000	4.5800	50.0000	0.0000	(4.9605)	(0.5854)	0.0000	1	(5.5458)	01/06/2025
000807.ZK	12/18/2024	SDB3260123257	15,300.00	2.0360	28,819.05	31,151.44	0.0000	4.5800	50.0000	0.0000	(3.6664)	(0.4327)	0.0000	1	(4.0991)	01/06/2025
000807.ZK	12/18/2024	SDB3260123257	17,900.00	2.0360	33,716.40	36,445.15	0.0000	4.5800	50.0000	0.0000	(4.2895)	(0.5062)	0.0000	1	(4.7957)	01/06/2025
000807.ZK	12/18/2024	SDB3260123257	20,000.00	2.0360	37,671.96	40,720.84	0.0000	4.5800	50.0000	0.0000	(4.7927)	(0.5656)	0.0000	1	(5.3583)	01/06/2025
000807.ZK	12/18/2024	SDB3260123257	3,900.00	2.0360	7,346.03	7,940.56	0.0000	4.5800	50.0000	0.0000	(0.9346)	(0.1103)	0.0000	1	(1.0449)	01/06/2025
000807.ZK	12/18/2024	SDB3260123257	1,600.00	2.0360	3,013.76	3,257.67	0.0000	4.5800	50.0000	0.0000	(0.3834)	(0.0452)	0.0000	1	(0.4287)	01/06/2025
000807.ZK	12/18/2024	SDB3260123257	200.00	2.0360	376.72	407.21	0.0000	4.5800	50.0000	0.0000	(0.0479)	(0.0057)	0.0000	1	(0.0536)	01/06/2025
000807.ZK	12/18/2024	SDB3260123257	6,900.00	2.0360	12,996.83	14,048.69	0.0000	4.5800	50.0000	0.0000	(1.6535)	(0.1951)	0.0000	1	(1.8486)	01/06/2025
000807.ZK	12/18/2024	SDB3260123257	5,700.00	2.0360	10,736.51	11,605.44	0.0000	4.5800	50.0000	0.0000	(1.3659)	(0.1612)	0.0000	1	(1.5271)	01/06/2025
000807.ZK	12/18/2024	SDB3260123257	22,400.00	2.0360	42,192.60	45,607.34	0.0000	4.5800	50.0000	0.0000	(5.3678)	(0.6334)	0.0000	1	(6.0013)	01/06/2025
000807.ZK	12/17/2024	SDB3260123257	1,200.00	2.0602	2,289.87	2,472.29	0.0000	4.5800	50.0000	0.0000	(0.2913)	(0.0343)	0.0000	1	(0.3257)	01/06/2025
000807.ZK	12/17/2024	SDB3260123257	4,200.00	2.0602	8,026.44	8,653.00	0.0000	4.5800	50.0000	0.0000	(1.0211)	(0.1202)	0.0000	1	(1.1413)	01/06/2025
000807.ZK	12/17/2024	SDB3260123257	9,700.00	2.0602	18,270.90	19,984.31	0.0000	4.5800	50.0000	0.0000	(2.3245)	(0.2776)	0.0000	1	(2.6020)	01/06/2025
000807.ZK	12/17/2024	SDB3260123257	800.00	2.0602	1,506.88	1,648.19	0.0000	4.5800	50.0000	0.0000	(0.1917)	(0.0229)	0.0000	1	(0.2146)	01/06/2025
000807.ZK	12/17/2024	SDB3260123257	30,800.00	2.0602	58,014.82	63,455.33	0.0000	4.5800	50.0000	0.0000	(7.3808)	(0.8813)	0.0000	1	(8.2621)	01/06/2025
000807.ZK	12/17/2024	SDB3260123257	100.00	2.0602	188.36	206.02	0.0000	4.5800	50.0000	0.0000	(0.0240)	(0.0029)	0.0000	1	(0.0268)	01/06/2025
000807.ZK	12/17/2024	SDB3260123257	1,000.00	2.0602	1,883.60	2,060.24	0.0000	4.5800	50.0000	0.0000	(0.2396)	(0.0286)	0.0000	1	(0.2682)	01/06/2025
000807.ZK	12/17/2024	SDB3260123257	2,400.00	2.0602	4,520.64	4,944.57	0.0000	4.5800	50.0000	0.0000	(0.5751)	(0.0687)	0.0000	1	(0.6438)	01/06/2025
000807.ZK	12/17/2024	SDB3260123257	20,000.00	2.0602	37,671.96	41,204.76	0.0000	4.5800	50.0000	0.0000	(4.7927)	(0.5723)	0.0000	1	(5.3650)	01/06/2025
000807.ZK	12/17/2024	SDB3260123257	100.00	2.0602	188.36	206.02	0.0000	4.5800	50.0000	0.0000	(0.0240)	(0.0029)	0.0000	1	(0.0268)	01/06/2025
000807.ZK	12/17/2024	SDB3260123257	1,100.00	2.0602	2,071.96	2,266.26	0.0000	4.5800	50.0000	0.0000	(0.2636)	(0.0315)	0.0000	1	(0.2951)	01/06/2025
000807.ZK	12/17/2024	SDB3260123257	28,100.00	2.0602	52,929.10	57,892.69	0.0000	4.5800	50.0000	0.0000	(6.7338)	(0.8041)	0.0000	1	(7.5378)	01/06/2025
000807.ZK	12/17/2024	SDB3260123257	1,700.00	2.0602	3,202.12	3,502.40	0.0000	4.5800	50.0000	0.0000	(0.4074)	(0.0486)	0.0000	1	(0.4560)	01/06/2025
000807.ZK	12/17/2024	SDB3260123257	6,100.00	2.0602	11,489.95	12,567.45	0.0000	4.5800	50.0000	0.0000	(1.4618)	(0.1745)	0.0000	1	(1.6363)	01/06/2025
000807.ZK	12/17/2024	SDB3260123257	600.00	2.0602	1,130.16	1,236.14	0.0000	4.5800	50.0000	0.0000	(0.1438)	(0.0172)	0.0000	1	(0.1609)	01/06/2025
000807.ZK	12/17/2024	SDB3260123257	1,700.00	2.0602	3,202.12	3,502.40	0.0000	4.5800	50.0000	0.0000	(0.4074)	(0.0486)	0.0000	1	(0.4560)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
YUNNAN ALUMINIUM CO. LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000807.ZK	12/17/2024	SDB3260123257	1,500.00	2.0602	2,825.40	3,090.36	0.0000	4.5800	50.0000	0.0000	(0.3595)	(0.0429)	0.0000	1	(0.4024)	01/06/2025
000807.ZK	12/17/2024	SDB3260123257	200.00	2.0602	376.72	412.05	0.0000	4.5800	50.0000	0.0000	(0.0479)	(0.0057)	0.0000	1	(0.0536)	01/06/2025
000807.ZK	12/17/2024	SDB3260123257	3,000.00	2.0602	5,650.79	6,180.71	0.0000	4.5800	50.0000	0.0000	(0.7189)	(0.0858)	0.0000	1	(0.8047)	01/06/2025
000807.ZK	12/17/2024	SDB3260123257	4,700.00	2.0602	8,852.91	9,683.12	0.0000	4.5800	50.0000	0.0000	(1.1263)	(0.1345)	0.0000	1	(1.2608)	01/06/2025
000807.ZK	12/17/2024	SDB3260123257	16,600.00	2.0602	31,267.73	34,199.95	0.0000	4.5800	50.0000	0.0000	(3.9779)	(0.4750)	0.0000	1	(4.4529)	01/06/2025
000807.ZK	12/17/2024	SDB3260123257	20,700.00	2.0602	38,990.48	42,646.93	0.0000	4.5800	50.0000	0.0000	(4.9605)	(0.5923)	0.0000	1	(5.5528)	01/06/2025
000807.ZK	12/17/2024	SDB3260123257	15,300.00	2.0602	28,819.05	31,521.64	0.0000	4.5800	50.0000	0.0000	(3.6664)	(0.4378)	0.0000	1	(4.1042)	01/06/2025
000807.ZK	12/17/2024	SDB3260123257	17,900.00	2.0602	33,716.40	36,878.26	0.0000	4.5800	50.0000	0.0000	(4.2895)	(0.5122)	0.0000	1	(4.8017)	01/06/2025
000807.ZK	12/17/2024	SDB3260123257	20,000.00	2.0602	37,671.96	41,204.76	0.0000	4.5800	50.0000	0.0000	(4.7927)	(0.5723)	0.0000	1	(5.3650)	01/06/2025
000807.ZK	12/17/2024	SDB3260123257	3,900.00	2.0602	7,346.03	8,034.93	0.0000	4.5800	50.0000	0.0000	(0.9346)	(0.1116)	0.0000	1	(1.0462)	01/06/2025
000807.ZK	12/17/2024	SDB3260123257	1,600.00	2.0602	3,013.76	3,296.38	0.0000	4.5800	50.0000	0.0000	(0.3834)	(0.0458)	0.0000	1	(0.4292)	01/06/2025
000807.ZK	12/17/2024	SDB3260123257	200.00	2.0602	376.72	412.05	0.0000	4.5800	50.0000	0.0000	(0.0479)	(0.0057)	0.0000	1	(0.0536)	01/06/2025
000807.ZK	12/17/2024	SDB3260123257	6,900.00	2.0602	12,996.83	14,215.64	0.0000	4.5800	50.0000	0.0000	(1.6535)	(0.1974)	0.0000	1	(1.8509)	01/06/2025
000807.ZK	12/17/2024	SDB3260123257	5,700.00	2.0602	10,736.51	11,743.36	0.0000	4.5800	50.0000	0.0000	(1.3659)	(0.1631)	0.0000	1	(1.5290)	01/06/2025
000807.ZK	12/17/2024	SDB3260123257	22,400.00	2.0602	42,192.60	46,149.33	0.0000	4.5800	50.0000	0.0000	(5.3678)	(0.6410)	0.0000	1	(6.0088)	01/06/2025
000807.ZK	12/16/2024	SDB3260123257	1,200.00	2.0588	2,289.87	2,470.56	0.0000	4.5800	50.0000	0.0000	(0.2913)	(0.0343)	0.0000	1	(0.3256)	01/06/2025
000807.ZK	12/16/2024	SDB3260123257	4,200.00	2.0588	8,026.44	8,646.96	0.0000	4.5800	50.0000	0.0000	(1.0211)	(0.1201)	0.0000	1	(1.1412)	01/06/2025
000807.ZK	12/16/2024	SDB3260123257	9,700.00	2.0588	18,270.90	19,970.37	0.0000	4.5800	50.0000	0.0000	(2.3245)	(0.2774)	0.0000	1	(2.6018)	01/06/2025
000807.ZK	12/16/2024	SDB3260123257	800.00	2.0588	1,506.88	1,647.04	0.0000	4.5800	50.0000	0.0000	(0.1917)	(0.0229)	0.0000	1	(0.2146)	01/06/2025
000807.ZK	12/16/2024	SDB3260123257	30,800.00	2.0588	58,014.82	63,411.07	0.0000	4.5800	50.0000	0.0000	(7.3808)	(0.8807)	0.0000	1	(8.2615)	01/06/2025
000807.ZK	12/16/2024	SDB3260123257	100.00	2.0588	188.36	205.88	0.0000	4.5800	50.0000	0.0000	(0.0240)	(0.0029)	0.0000	1	(0.0268)	01/06/2025
000807.ZK	12/16/2024	SDB3260123257	1,000.00	2.0588	1,883.60	2,058.80	0.0000	4.5800	50.0000	0.0000	(0.2396)	(0.0286)	0.0000	1	(0.2682)	01/06/2025
000807.ZK	12/16/2024	SDB3260123257	2,400.00	2.0588	4,520.64	4,941.12	0.0000	4.5800	50.0000	0.0000	(0.5751)	(0.0686)	0.0000	1	(0.6438)	01/06/2025
000807.ZK	12/16/2024	SDB3260123257	20,000.00	2.0588	37,671.96	41,176.02	0.0000	4.5800	50.0000	0.0000	(4.7927)	(0.5719)	0.0000	1	(5.3646)	01/06/2025
000807.ZK	12/16/2024	SDB3260123257	100.00	2.0588	188.36	205.88	0.0000	4.5800	50.0000	0.0000	(0.0240)	(0.0029)	0.0000	1	(0.0268)	01/06/2025
000807.ZK	12/16/2024	SDB3260123257	1,100.00	2.0588	2,071.96	2,264.68	0.0000	4.5800	50.0000	0.0000	(0.2636)	(0.0315)	0.0000	1	(0.2951)	01/06/2025
000807.ZK	12/16/2024	SDB3260123257	28,100.00	2.0588	52,929.10	57,852.31	0.0000	4.5800	50.0000	0.0000	(6.7338)	(0.8035)	0.0000	1	(7.5373)	01/06/2025
000807.ZK	12/16/2024	SDB3260123257	1,700.00	2.0588	3,202.12	3,499.96	0.0000	4.5800	50.0000	0.0000	(0.4074)	(0.0486)	0.0000	1	(0.4560)	01/06/2025
000807.ZK	12/16/2024	SDB3260123257	6,100.00	2.0588	11,489.95	12,558.69	0.0000	4.5800	50.0000	0.0000	(1.4618)	(0.1744)	0.0000	1	(1.6362)	01/06/2025
000807.ZK	12/16/2024	SDB3260123257	600.00	2.0588	1,130.16	1,235.28	0.0000	4.5800	50.0000	0.0000	(0.1438)	(0.0172)	0.0000	1	(0.1609)	01/06/2025
000807.ZK	12/16/2024	SDB3260123257	1,700.00	2.0588	3,202.12	3,499.96	0.0000	4.5800	50.0000	0.0000	(0.4074)	(0.0486)	0.0000	1	(0.4560)	01/06/2025
000807.ZK	12/16/2024	SDB3260123257	100.00	2.0588	188.36	205.88	0.0000	4.5800	50.0000	0.0000	(0.0240)	(0.0029)	0.0000	1	(0.0268)	01/06/2025
000807.ZK	12/16/2024	SDB3260123257	1,500.00	2.0588	2,825.40	3,088.20	0.0000	4.5800	50.0000	0.0000	(0.3595)	(0.0429)	0.0000	1	(0.4023)	01/06/2025
000807.ZK	12/16/2024	SDB3260123257	200.00	2.0588	376.72	411.76	0.0000	4.5800	50.0000	0.0000	(0.0479)	(0.0057)	0.0000	1	(0.0536)	01/06/2025
000807.ZK	12/16/2024	SDB3260123257	3,000.00	2.0588	5,650.79	6,176.40	0.0000	4.5800	50.0000	0.0000	(0.7189)	(0.0858)	0.0000	1	(0.8047)	01/06/2025
000807.ZK	12/16/2024	SDB3260123257	4,700.00	2.0588	8,852.91	9,676.36	0.0000	4.5800	50.0000	0.0000	(1.1263)	(0.1344)	0.0000	1	(1.2607)	01/06/2025
000807.ZK	12/16/2024	SDB3260123257	16,600.00	2.0588	31,267.73	34,176.10	0.0000	4.5800	50.0000	0.0000	(3.9779)	(0.4747)	0.0000	1	(4.4526)	01/06/2025
000807.ZK	12/16/2024	SDB3260123257	20,700.00	2.0588	38,990.48	42,617.18	0.0000	4.5800	50.0000	0.0000	(4.9605)	(0.5919)	0.0000	1	(5.5524)	01/06/2025
000807.ZK	12/16/2024	SDB3260123257	15,300.00	2.0588	28,819.05	31,499.66	0.0000	4.5800	50.0000	0.0000	(3.6664)	(0.4375)	0.0000	1	(4.1039)	01/06/2025
000807.ZK	12/16/2024	SDB3260123257	17,900.00	2.0588	33,716.40	36,852.54	0.0000	4.5800	50.0000	0.0000	(4.2895)	(0.5118)	0.0000	1	(4.8013)	01/06/2025
000807.ZK	12/16/2024	SDB3260123257	20,000.00	2.0588	37,671.96	41,176.02	0.0000	4.5800	50.0000	0.0000	(4.7927)	(0.5719)	0.0000	1	(5.3646)	01/06/2025
000807.ZK	12/16/2024	SDB3260123257	3,900.00	2.0588	7,346.03	8,029.32	0.0000	4.5800	50.0000	0.0000	(0.9346)	(0.1115)	0.0000	1	(1.0461)	01/06/2025
000807.ZK	12/16/2024	SDB3260123257	8,000.00	2.0588	15,068.78	16,470.41	0.0000	4.5800	50.0000	0.0000	(1.9171)	(0.2288)	0.0000	1	(2.1458)	01/06/2025
000807.ZK	12/16/2024	SDB3260123257	200.00	2.0588	376.72	411.76	0.0000	4.5800	50.0000	0.0000	(0.0479)	(0.0057)	0.0000	1	(0.0536)	01/06/2025
000807.ZK	12/16/2024	SDB3260123257	6,900.00	2.0588	12,996.83	14,205.73	0.0000	4.5800	50.0000	0.0000	(1.6535)	(0.1973)	0.0000	1	(1.8508)	01/06/2025
000807.ZK	12/16/2024	SDB3260123257	5,700.00	2.0588	10,736.51	11,735.17	0.0000	4.5800	50.0000	0.0000	(1.3659)	(0.1630)	0.0000	1	(1.5289)	01/06/2025
000807.ZK	12/16/2024	SDB3260123257	22,400.00	2.0588	42,192.60	46,117.14	0.0000	4.5800	50.0000	0.0000	(5.3678)	(0.6405)	0.0000	1	(6.0084)	01/06/2025
000807.ZK	12/13/2024	SDB3260123257	1,200.00	1.9410	2,289.87	2,329.18	0.0000	4.5800	50.0000	0.0000	(0.8740)	(0.0970)	0.0000	3	(0.9710)	01/06/2025
000807.ZK	12/13/2024	SDB3260123257	4,200.00	1.9410	8,026.44	8,152.13	0.0000	4.5800	50.0000	0.0000	(3.0634)	(0.3397)	0.0000	3	(3.4031)	01/06/2025
000807.ZK	12/13/2024	SDB3260123257	9,700.00	1.9410	18,270.90	18,827.54	0.0000	4.5800	50.0000	0.0000	(6.9734)	(0.7845)	0.0000	3	(7.7579)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
YUNNAN ALUMINIUM CO. LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000807.ZK	12/13/2024	SDB3260123257	800.00	1.9410	1,506.88	1,552.79	0.0000	4.5800	50.0000	0.0000	(0.5751)	(0.0647)	0.0000	3	(0.6398)	01/06/2025
000807.ZK	12/13/2024	SDB3260123257	30,800.00	1.9410	58,014.82	59,782.31	0.0000	4.5800	50.0000	0.0000	(22.1423)	(2.4909)	0.0000	3	(24.6333)	01/06/2025
000807.ZK	12/13/2024	SDB3260123257	100.00	1.9410	188.36	194.10	0.0000	4.5800	50.0000	0.0000	(0.0719)	(0.0081)	0.0000	3	(0.0800)	01/06/2025
000807.ZK	12/13/2024	SDB3260123257	1,000.00	1.9410	1,883.60	1,940.98	0.0000	4.5800	50.0000	0.0000	(0.7189)	(0.0809)	0.0000	3	(0.7998)	01/06/2025
000807.ZK	12/13/2024	SDB3260123257	2,400.00	1.9410	4,520.64	4,658.36	0.0000	4.5800	50.0000	0.0000	(1.7254)	(0.1941)	0.0000	3	(1.9195)	01/06/2025
000807.ZK	12/13/2024	SDB3260123257	20,000.00	1.9410	37,671.96	38,819.68	0.0000	4.5800	50.0000	0.0000	(14.3781)	(1.6175)	0.0000	3	(15.9956)	01/06/2025
000807.ZK	12/13/2024	SDB3260123257	100.00	1.9410	188.36	194.10	0.0000	4.5800	50.0000	0.0000	(0.0719)	(0.0081)	0.0000	3	(0.0800)	01/06/2025
000807.ZK	12/13/2024	SDB3260123257	1,100.00	1.9410	2,071.96	2,135.08	0.0000	4.5800	50.0000	0.0000	(0.7908)	(0.0890)	0.0000	3	(0.8798)	01/06/2025
000807.ZK	12/13/2024	SDB3260123257	28,100.00	1.9410	52,929.10	54,541.65	0.0000	4.5800	50.0000	0.0000	(20.2013)	(2.2726)	0.0000	3	(22.4738)	01/06/2025
000807.ZK	12/13/2024	SDB3260123257	1,700.00	1.9410	3,202.12	3,299.67	0.0000	4.5800	50.0000	0.0000	(1.2221)	(0.1375)	0.0000	3	(1.3596)	01/06/2025
000807.ZK	12/13/2024	SDB3260123257	6,100.00	1.9410	11,489.95	11,840.00	0.0000	4.5800	50.0000	0.0000	(4.3853)	(0.4933)	0.0000	3	(4.8787)	01/06/2025
000807.ZK	12/13/2024	SDB3260123257	600.00	1.9410	1,130.16	1,164.59	0.0000	4.5800	50.0000	0.0000	(0.4313)	(0.0485)	0.0000	3	(0.4799)	01/06/2025
000807.ZK	12/13/2024	SDB3260123257	1,700.00	1.9410	3,202.12	3,299.67	0.0000	4.5800	50.0000	0.0000	(1.2221)	(0.1375)	0.0000	3	(1.3596)	01/06/2025
000807.ZK	12/13/2024	SDB3260123257	100.00	1.9410	188.36	194.10	0.0000	4.5800	50.0000	0.0000	(0.0719)	(0.0081)	0.0000	3	(0.0800)	01/06/2025
000807.ZK	12/13/2024	SDB3260123257	1,500.00	1.9410	2,825.40	2,911.48	0.0000	4.5800	50.0000	0.0000	(1.0784)	(0.1213)	0.0000	3	(1.1997)	01/06/2025
000807.ZK	12/13/2024	SDB3260123257	200.00	1.9410	376.72	388.20	0.0000	4.5800	50.0000	0.0000	(0.1438)	(0.0162)	0.0000	3	(0.1600)	01/06/2025
000807.ZK	12/13/2024	SDB3260123257	3,000.00	1.9410	5,650.79	5,822.95	0.0000	4.5800	50.0000	0.0000	(2.1567)	(0.2426)	0.0000	3	(2.3993)	01/06/2025
000807.ZK	12/13/2024	SDB3260123257	4,700.00	1.9410	8,852.91	9,122.62	0.0000	4.5800	50.0000	0.0000	(3.3789)	(0.3801)	0.0000	3	(3.7590)	01/06/2025
000807.ZK	12/13/2024	SDB3260123257	16,600.00	1.9410	31,267.73	32,220.33	0.0000	4.5800	50.0000	0.0000	(11.9338)	(1.3425)	0.0000	3	(13.2764)	01/06/2025
000807.ZK	12/13/2024	SDB3260123257	20,700.00	1.9410	38,990.48	40,178.37	0.0000	4.5800	50.0000	0.0000	(14.8814)	(1.6741)	0.0000	3	(16.5555)	01/06/2025
000807.ZK	12/13/2024	SDB3260123257	15,300.00	1.9410	28,819.05	29,697.06	0.0000	4.5800	50.0000	0.0000	(10.9993)	(1.2374)	0.0000	3	(12.2366)	01/06/2025
000807.ZK	12/13/2024	SDB3260123257	17,900.00	1.9410	33,716.40	34,743.61	0.0000	4.5800	50.0000	0.0000	(12.8684)	(1.4477)	0.0000	3	(14.3161)	01/06/2025
000807.ZK	12/13/2024	SDB3260123257	20,000.00	1.9410	37,671.96	38,819.68	0.0000	4.5800	50.0000	0.0000	(14.3781)	(1.6175)	0.0000	3	(15.9956)	01/06/2025
000807.ZK	12/13/2024	SDB3260123257	3,900.00	1.9410	7,346.03	7,569.84	0.0000	4.5800	50.0000	0.0000	(2.8037)	(0.3154)	0.0000	3	(3.1191)	01/06/2025
000807.ZK	12/13/2024	SDB3260123257	8,000.00	1.9410	15,068.78	15,527.87	0.0000	4.5800	50.0000	0.0000	(5.7513)	(0.6470)	0.0000	3	(6.3982)	01/06/2025
000807.ZK	12/13/2024	SDB3260123257	200.00	1.9410	376.72	388.20	0.0000	4.5800	50.0000	0.0000	(0.1438)	(0.0162)	0.0000	3	(0.1600)	01/06/2025
000807.ZK	12/13/2024	SDB3260123257	6,900.00	1.9410	12,996.83	13,392.79	0.0000	4.5800	50.0000	0.0000	(4.9605)	(0.5580)	0.0000	3	(5.5185)	01/06/2025
000807.ZK	12/13/2024	SDB3260123257	5,700.00	1.9410	10,736.51	11,063.61	0.0000	4.5800	50.0000	0.0000	(4.0978)	(0.4610)	0.0000	3	(4.5588)	01/06/2025
000807.ZK	12/13/2024	SDB3260123257	22,400.00	1.9410	42,192.60	43,478.04	0.0000	4.5800	50.0000	0.0000	(16.1035)	(1.8118)	0.0000	3	(17.9151)	01/06/2025
000807.ZK	12/12/2024	SDB3260123257	1,200.00	1.8980	2,289.87	2,277.66	0.0000	4.5800	50.0000	0.0000	(0.2913)	(0.0316)	0.0000	1	(0.3230)	01/06/2025
000807.ZK	12/12/2024	SDB3260123257	4,200.00	1.8980	8,026.44	7,971.80	0.0000	4.5800	50.0000	0.0000	(1.0211)	(0.1107)	0.0000	1	(1.1319)	01/06/2025
000807.ZK	12/12/2024	SDB3260123257	9,700.00	1.8980	18,270.90	18,411.07	0.0000	4.5800	50.0000	0.0000	(2.3245)	(0.2557)	0.0000	1	(2.5802)	01/06/2025
000807.ZK	12/12/2024	SDB3260123257	800.00	1.8980	1,506.88	1,518.44	0.0000	4.5800	50.0000	0.0000	(0.1917)	(0.0211)	0.0000	1	(0.2128)	01/06/2025
000807.ZK	12/12/2024	SDB3260123257	30,800.00	1.8980	58,014.82	58,459.88	0.0000	4.5800	50.0000	0.0000	(7.3808)	(0.8119)	0.0000	1	(8.1927)	01/06/2025
000807.ZK	12/12/2024	SDB3260123257	100.00	1.8980	188.36	189.80	0.0000	4.5800	50.0000	0.0000	(0.0240)	(0.0026)	0.0000	1	(0.0266)	01/06/2025
000807.ZK	12/12/2024	SDB3260123257	1,000.00	1.8980	1,883.60	1,898.05	0.0000	4.5800	50.0000	0.0000	(0.2396)	(0.0264)	0.0000	1	(0.2660)	01/06/2025
000807.ZK	12/12/2024	SDB3260123257	2,400.00	1.8980	4,520.64	4,555.32	0.0000	4.5800	50.0000	0.0000	(0.5751)	(0.0633)	0.0000	1	(0.6384)	01/06/2025
000807.ZK	12/12/2024	SDB3260123257	20,000.00	1.8980	37,671.96	37,960.96	0.0000	4.5800	50.0000	0.0000	(4.7927)	(0.5272)	0.0000	1	(5.3199)	01/06/2025
000807.ZK	12/12/2024	SDB3260123257	100.00	1.8980	188.36	189.80	0.0000	4.5800	50.0000	0.0000	(0.0240)	(0.0026)	0.0000	1	(0.0266)	01/06/2025
000807.ZK	12/12/2024	SDB3260123257	1,100.00	1.8980	2,071.96	2,087.85	0.0000	4.5800	50.0000	0.0000	(0.2636)	(0.0290)	0.0000	1	(0.2926)	01/06/2025
000807.ZK	12/12/2024	SDB3260123257	28,100.00	1.8980	52,929.10	53,335.15	0.0000	4.5800	50.0000	0.0000	(6.7338)	(0.7408)	0.0000	1	(7.4745)	01/06/2025
000807.ZK	12/12/2024	SDB3260123257	1,700.00	1.8980	3,202.12	3,226.68	0.0000	4.5800	50.0000	0.0000	(0.4074)	(0.0448)	0.0000	1	(0.4522)	01/06/2025
000807.ZK	12/12/2024	SDB3260123257	6,100.00	1.8980	11,489.95	11,578.09	0.0000	4.5800	50.0000	0.0000	(1.4618)	(0.1608)	0.0000	1	(1.6226)	01/06/2025
000807.ZK	12/12/2024	SDB3260123257	600.00	1.8980	1,130.16	1,138.83	0.0000	4.5800	50.0000	0.0000	(0.1438)	(0.0158)	0.0000	1	(0.1596)	01/06/2025
000807.ZK	12/12/2024	SDB3260123257	1,700.00	1.8980	3,202.12	3,226.68	0.0000	4.5800	50.0000	0.0000	(0.4074)	(0.0448)	0.0000	1	(0.4522)	01/06/2025
000807.ZK	12/12/2024	SDB3260123257	100.00	1.8980	188.36	189.80	0.0000	4.5800	50.0000	0.0000	(0.0240)	(0.0026)	0.0000	1	(0.0266)	01/06/2025
000807.ZK	12/12/2024	SDB3260123257	1,500.00	1.8980	2,825.40	2,847.07	0.0000	4.5800	50.0000	0.0000	(0.3595)	(0.0395)	0.0000	1	(0.3990)	01/06/2025
000807.ZK	12/12/2024	SDB3260123257	200.00	1.8980	376.72	379.61	0.0000	4.5800	50.0000	0.0000	(0.0479)	(0.0053)	0.0000	1	(0.0532)	01/06/2025
000807.ZK	12/12/2024	SDB3260123257	3,000.00	1.8980	5,650.79	5,694.14	0.0000	4.5800	50.0000	0.0000	(0.7189)	(0.0791)	0.0000	1	(0.7980)	01/06/2025
000807.ZK	12/12/2024	SDB3260123257	4,700.00	1.8980	8,852.91	8,920.83	0.0000	4.5800	50.0000	0.0000	(1.1263)	(0.1239)	0.0000	1	(1.2502)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
YUNNAN ALUMINIUM CO. LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000807.ZK	12/12/2024	SDB3260123257	16,600.00	1.8980	31,267.73	31,507.60	0.0000	4.5800	50.0000	0.0000	(3.9779)	(0.4376)	0.0000	1	(4.4156)	01/06/2025
000807.ZK	12/12/2024	SDB3260123257	20,700.00	1.8980	38,990.48	39,289.59	0.0000	4.5800	50.0000	0.0000	(4.9605)	(0.5457)	0.0000	1	(5.5061)	01/06/2025
000807.ZK	12/12/2024	SDB3260123257	15,300.00	1.8980	28,819.05	29,040.13	0.0000	4.5800	50.0000	0.0000	(3.6664)	(0.4033)	0.0000	1	(4.0698)	01/06/2025
000807.ZK	12/12/2024	SDB3260123257	17,900.00	1.8980	33,716.40	33,975.06	0.0000	4.5800	50.0000	0.0000	(4.2895)	(0.4719)	0.0000	1	(4.7614)	01/06/2025
000807.ZK	12/12/2024	SDB3260123257	20,000.00	1.8980	37,671.96	37,960.96	0.0000	4.5800	50.0000	0.0000	(4.7927)	(0.5272)	0.0000	1	(5.3199)	01/06/2025
000807.ZK	12/12/2024	SDB3260123257	3,900.00	1.8980	7,346.03	7,402.39	0.0000	4.5800	50.0000	0.0000	(0.9346)	(0.1028)	0.0000	1	(1.0374)	01/06/2025
000807.ZK	12/12/2024	SDB3260123257	8,000.00	1.8980	15,068.78	15,184.38	0.0000	4.5800	50.0000	0.0000	(1.9171)	(0.2109)	0.0000	1	(2.1280)	01/06/2025
000807.ZK	12/12/2024	SDB3260123257	200.00	1.8980	376.72	379.61	0.0000	4.5800	50.0000	0.0000	(0.0479)	(0.0053)	0.0000	1	(0.0532)	01/06/2025
000807.ZK	12/12/2024	SDB3260123257	6,900.00	1.8980	12,996.83	13,096.53	0.0000	4.5800	50.0000	0.0000	(1.6535)	(0.1819)	0.0000	1	(1.8354)	01/06/2025
000807.ZK	12/12/2024	SDB3260123257	5,700.00	1.8980	10,736.51	10,818.87	0.0000	4.5800	50.0000	0.0000	(1.3659)	(0.1503)	0.0000	1	(1.5162)	01/06/2025
000807.ZK	12/12/2024	SDB3260123257	22,400.00	1.8980	42,192.60	42,516.28	0.0000	4.5800	50.0000	0.0000	(5.3678)	(0.5905)	0.0000	1	(5.9583)	01/06/2025
000807.ZK	12/11/2024	SDB3260123257	1,200.00	1.9330	2,289.87	2,319.61	0.0000	4.5800	50.0000	0.0000	(0.2913)	(0.0322)	0.0000	1	(0.3235)	01/06/2025
000807.ZK	12/11/2024	SDB3260123257	4,200.00	1.9330	8,026.44	8,118.63	0.0000	4.5800	50.0000	0.0000	(1.0211)	(0.1128)	0.0000	1	(1.1339)	01/06/2025
000807.ZK	12/11/2024	SDB3260123257	9,700.00	1.9330	18,270.90	18,750.16	0.0000	4.5800	50.0000	0.0000	(2.3245)	(0.2604)	0.0000	1	(2.5849)	01/06/2025
000807.ZK	12/11/2024	SDB3260123257	800.00	1.9330	1,506.88	1,546.40	0.0000	4.5800	50.0000	0.0000	(0.1917)	(0.0215)	0.0000	1	(0.2132)	01/06/2025
000807.ZK	12/11/2024	SDB3260123257	30,800.00	1.9330	58,014.82	59,536.58	0.0000	4.5800	50.0000	0.0000	(7.3808)	(0.8269)	0.0000	1	(8.2077)	01/06/2025
000807.ZK	12/11/2024	SDB3260123257	100.00	1.9330	188.36	193.30	0.0000	4.5800	50.0000	0.0000	(0.0240)	(0.0027)	0.0000	1	(0.0266)	01/06/2025
000807.ZK	12/11/2024	SDB3260123257	1,000.00	1.9330	1,883.60	1,933.01	0.0000	4.5800	50.0000	0.0000	(0.2396)	(0.0268)	0.0000	1	(0.2665)	01/06/2025
000807.ZK	12/11/2024	SDB3260123257	2,400.00	1.9330	4,520.64	4,639.21	0.0000	4.5800	50.0000	0.0000	(0.5751)	(0.0644)	0.0000	1	(0.6396)	01/06/2025
000807.ZK	12/11/2024	SDB3260123257	20,000.00	1.9330	37,671.96	38,660.12	0.0000	4.5800	50.0000	0.0000	(4.7927)	(0.5369)	0.0000	1	(5.3297)	01/06/2025
000807.ZK	12/11/2024	SDB3260123257	100.00	1.9330	188.36	193.30	0.0000	4.5800	50.0000	0.0000	(0.0240)	(0.0027)	0.0000	1	(0.0266)	01/06/2025
000807.ZK	12/11/2024	SDB3260123257	1,100.00	1.9330	2,071.96	2,126.31	0.0000	4.5800	50.0000	0.0000	(0.2636)	(0.0295)	0.0000	1	(0.2931)	01/06/2025
000807.ZK	12/11/2024	SDB3260123257	28,100.00	1.9330	52,929.10	54,317.47	0.0000	4.5800	50.0000	0.0000	(6.7338)	(0.7544)	0.0000	1	(7.4882)	01/06/2025
000807.ZK	12/11/2024	SDB3260123257	1,700.00	1.9330	3,202.12	3,286.11	0.0000	4.5800	50.0000	0.0000	(0.4074)	(0.0456)	0.0000	1	(0.4530)	01/06/2025
000807.ZK	12/11/2024	SDB3260123257	6,100.00	1.9330	11,489.95	11,791.34	0.0000	4.5800	50.0000	0.0000	(1.4618)	(0.1638)	0.0000	1	(1.6255)	01/06/2025
000807.ZK	12/11/2024	SDB3260123257	600.00	1.9330	1,130.16	1,159.80	0.0000	4.5800	50.0000	0.0000	(0.1438)	(0.0161)	0.0000	1	(0.1599)	01/06/2025
000807.ZK	12/11/2024	SDB3260123257	1,700.00	1.9330	3,202.12	3,286.11	0.0000	4.5800	50.0000	0.0000	(0.4074)	(0.0456)	0.0000	1	(0.4530)	01/06/2025
000807.ZK	12/11/2024	SDB3260123257	100.00	1.9330	188.36	193.30	0.0000	4.5800	50.0000	0.0000	(0.0240)	(0.0027)	0.0000	1	(0.0266)	01/06/2025
000807.ZK	12/11/2024	SDB3260123257	1,500.00	1.9330	2,825.40	2,899.51	0.0000	4.5800	50.0000	0.0000	(0.3595)	(0.0403)	0.0000	1	(0.3997)	01/06/2025
000807.ZK	12/11/2024	SDB3260123257	200.00	1.9330	376.72	386.60	0.0000	4.5800	50.0000	0.0000	(0.0479)	(0.0054)	0.0000	1	(0.0533)	01/06/2025
000807.ZK	12/11/2024	SDB3260123257	3,000.00	1.9330	5,650.79	5,799.02	0.0000	4.5800	50.0000	0.0000	(0.7189)	(0.0805)	0.0000	1	(0.7994)	01/06/2025
000807.ZK	12/11/2024	SDB3260123257	4,700.00	1.9330	8,852.91	9,085.13	0.0000	4.5800	50.0000	0.0000	(1.1263)	(0.1262)	0.0000	1	(1.2525)	01/06/2025
000807.ZK	12/11/2024	SDB3260123257	16,600.00	1.9330	31,267.73	32,087.90	0.0000	4.5800	50.0000	0.0000	(3.9779)	(0.4457)	0.0000	1	(4.4236)	01/06/2025
000807.ZK	12/11/2024	SDB3260123257	20,700.00	1.9330	38,990.48	40,013.22	0.0000	4.5800	50.0000	0.0000	(4.9605)	(0.5557)	0.0000	1	(5.5162)	01/06/2025
000807.ZK	12/11/2024	SDB3260123257	15,300.00	1.9330	28,819.05	29,574.99	0.0000	4.5800	50.0000	0.0000	(3.6664)	(0.4108)	0.0000	1	(4.0772)	01/06/2025
000807.ZK	12/11/2024	SDB3260123257	17,900.00	1.9330	33,716.40	34,600.81	0.0000	4.5800	50.0000	0.0000	(4.2895)	(0.4806)	0.0000	1	(4.7700)	01/06/2025
000807.ZK	12/11/2024	SDB3260123257	20,000.00	1.9330	37,671.96	38,660.12	0.0000	4.5800	50.0000	0.0000	(4.7927)	(0.5369)	0.0000	1	(5.3297)	01/06/2025
000807.ZK	12/11/2024	SDB3260123257	3,900.00	1.9330	7,346.03	7,538.72	0.0000	4.5800	50.0000	0.0000	(0.9346)	(0.1047)	0.0000	1	(1.0393)	01/06/2025
000807.ZK	12/11/2024	SDB3260123257	8,000.00	1.9330	15,068.78	15,464.05	0.0000	4.5800	50.0000	0.0000	(1.9171)	(0.2148)	0.0000	1	(2.1319)	01/06/2025
000807.ZK	12/11/2024	SDB3260123257	200.00	1.9330	376.72	386.60	0.0000	4.5800	50.0000	0.0000	(0.0479)	(0.0054)	0.0000	1	(0.0533)	01/06/2025
000807.ZK	12/11/2024	SDB3260123257	6,900.00	1.9330	12,996.83	13,337.74	0.0000	4.5800	50.0000	0.0000	(1.6535)	(0.1852)	0.0000	1	(1.8387)	01/06/2025
000807.ZK	12/11/2024	SDB3260123257	5,700.00	1.9330	10,736.51	11,018.13	0.0000	4.5800	50.0000	0.0000	(1.3659)	(0.1530)	0.0000	1	(1.5190)	01/06/2025
000807.ZK	12/11/2024	SDB3260123257	22,400.00	1.9330	42,192.60	43,299.33	0.0000	4.5800	50.0000	0.0000	(5.3678)	(0.6014)	0.0000	1	(5.9692)	01/06/2025
000807.ZK	12/10/2024	SDB3260123257	1,200.00	1.9091	2,289.87	2,290.95	0.0000	4.5800	50.0000	0.0000	(0.2913)	(0.0318)	0.0000	1	(0.3231)	01/06/2025
000807.ZK	12/10/2024	SDB3260123257	4,200.00	1.9091	8,026.44	8,018.31	0.0000	4.5800	50.0000	0.0000	(1.0211)	(0.1114)	0.0000	1	(1.1325)	01/06/2025
000807.ZK	12/10/2024	SDB3260123257	9,700.00	1.9091	18,270.90	18,518.47	0.0000	4.5800	50.0000	0.0000	(2.3245)	(0.2572)	0.0000	1	(2.5817)	01/06/2025
000807.ZK	12/10/2024	SDB3260123257	800.00	1.9091	1,506.88	1,527.30	0.0000	4.5800	50.0000	0.0000	(0.1917)	(0.0212)	0.0000	1	(0.2129)	01/06/2025
000807.ZK	12/10/2024	SDB3260123257	30,800.00	1.9091	58,014.82	58,800.93	0.0000	4.5800	50.0000	0.0000	(7.3808)	(0.8167)	0.0000	1	(8.1975)	01/06/2025
000807.ZK	12/10/2024	SDB3260123257	100.00	1.9091	188.36	190.91	0.0000	4.5800	50.0000	0.0000	(0.0240)	(0.0027)	0.0000	1	(0.0266)	01/06/2025
000807.ZK	12/10/2024	SDB3260123257	1,000.00	1.9091	1,883.60	1,909.12	0.0000	4.5800	50.0000	0.0000	(0.2396)	(0.0265)	0.0000	1	(0.2662)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
YUNNAN ALUMINIUM CO. LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000807.ZK	12/10/2024	SDB3260123257	2,400.00	1.9091	4,520.64	4,581.89	0.0000	4.5800	50.0000	0.0000	(0.5751)	(0.0636)	0.0000	1	(0.6388)	01/06/2025
000807.ZK	12/10/2024	SDB3260123257	20,000.00	1.9091	37,671.96	38,182.42	0.0000	4.5800	50.0000	0.0000	(4.7927)	(0.5303)	0.0000	1	(5.3230)	01/06/2025
000807.ZK	12/10/2024	SDB3260123257	100.00	1.9091	188.36	190.91	0.0000	4.5800	50.0000	0.0000	(0.0240)	(0.0027)	0.0000	1	(0.0266)	01/06/2025
000807.ZK	12/10/2024	SDB3260123257	1,100.00	1.9091	2,071.96	2,100.03	0.0000	4.5800	50.0000	0.0000	(0.2636)	(0.0292)	0.0000	1	(0.2928)	01/06/2025
000807.ZK	12/10/2024	SDB3260123257	28,100.00	1.9091	52,929.10	53,646.30	0.0000	4.5800	50.0000	0.0000	(6.7338)	(0.7451)	0.0000	1	(7.4788)	01/06/2025
000807.ZK	12/10/2024	SDB3260123257	1,700.00	1.9091	3,202.12	3,245.51	0.0000	4.5800	50.0000	0.0000	(0.4074)	(0.0451)	0.0000	1	(0.4525)	01/06/2025
000807.ZK	12/10/2024	SDB3260123257	6,100.00	1.9091	11,489.95	11,645.64	0.0000	4.5800	50.0000	0.0000	(1.4618)	(0.1617)	0.0000	1	(1.6235)	01/06/2025
000807.ZK	12/10/2024	SDB3260123257	600.00	1.9091	1,130.16	1,145.47	0.0000	4.5800	50.0000	0.0000	(0.1438)	(0.0159)	0.0000	1	(0.1597)	01/06/2025
000807.ZK	12/10/2024	SDB3260123257	1,700.00	1.9091	3,202.12	3,245.51	0.0000	4.5800	50.0000	0.0000	(0.4074)	(0.0451)	0.0000	1	(0.4525)	01/06/2025
000807.ZK	12/10/2024	SDB3260123257	100.00	1.9091	188.36	190.91	0.0000	4.5800	50.0000	0.0000	(0.0240)	(0.0027)	0.0000	1	(0.0266)	01/06/2025
000807.ZK	12/10/2024	SDB3260123257	1,500.00	1.9091	2,825.40	2,863.68	0.0000	4.5800	50.0000	0.0000	(0.3595)	(0.0398)	0.0000	1	(0.3992)	01/06/2025
000807.ZK	12/10/2024	SDB3260123257	200.00	1.9091	376.72	381.82	0.0000	4.5800	50.0000	0.0000	(0.0479)	(0.0053)	0.0000	1	(0.0532)	01/06/2025
000807.ZK	12/10/2024	SDB3260123257	3,000.00	1.9091	5,650.79	5,727.36	0.0000	4.5800	50.0000	0.0000	(0.7189)	(0.0795)	0.0000	1	(0.7985)	01/06/2025
000807.ZK	12/10/2024	SDB3260123257	4,700.00	1.9091	8,852.91	8,972.87	0.0000	4.5800	50.0000	0.0000	(1.1263)	(0.1246)	0.0000	1	(1.2509)	01/06/2025
000807.ZK	12/10/2024	SDB3260123257	16,600.00	1.9091	31,267.73	31,691.41	0.0000	4.5800	50.0000	0.0000	(3.9779)	(0.4402)	0.0000	1	(4.4181)	01/06/2025
000807.ZK	12/10/2024	SDB3260123257	20,700.00	1.9091	38,990.48	39,518.80	0.0000	4.5800	50.0000	0.0000	(4.9605)	(0.5489)	0.0000	1	(5.5093)	01/06/2025
000807.ZK	12/10/2024	SDB3260123257	15,300.00	1.9091	28,819.05	29,209.55	0.0000	4.5800	50.0000	0.0000	(3.6664)	(0.4057)	0.0000	1	(4.0721)	01/06/2025
000807.ZK	12/10/2024	SDB3260123257	17,900.00	1.9091	33,716.40	34,173.27	0.0000	4.5800	50.0000	0.0000	(4.2895)	(0.4746)	0.0000	1	(4.7641)	01/06/2025
000807.ZK	12/10/2024	SDB3260123257	20,000.00	1.9091	37,671.96	38,182.42	0.0000	4.5800	50.0000	0.0000	(4.7927)	(0.5303)	0.0000	1	(5.3230)	01/06/2025
000807.ZK	12/10/2024	SDB3260123257	3,900.00	1.9091	7,346.03	7,445.57	0.0000	4.5800	50.0000	0.0000	(0.9346)	(0.1034)	0.0000	1	(1.0380)	01/06/2025
000807.ZK	12/10/2024	SDB3260123257	8,000.00	1.9091	15,068.78	15,272.97	0.0000	4.5800	50.0000	0.0000	(1.9171)	(0.2121)	0.0000	1	(2.1292)	01/06/2025
000807.ZK	12/10/2024	SDB3260123257	200.00	1.9091	376.72	381.82	0.0000	4.5800	50.0000	0.0000	(0.0479)	(0.0053)	0.0000	1	(0.0532)	01/06/2025
000807.ZK	12/10/2024	SDB3260123257	6,900.00	1.9091	12,996.83	13,172.93	0.0000	4.5800	50.0000	0.0000	(1.6535)	(0.1830)	0.0000	1	(1.8364)	01/06/2025
000807.ZK	12/10/2024	SDB3260123257	5,700.00	1.9091	10,736.51	10,881.99	0.0000	4.5800	50.0000	0.0000	(1.3659)	(0.1511)	0.0000	1	(1.5171)	01/06/2025
000807.ZK	12/10/2024	SDB3260123257	22,400.00	1.9091	42,192.60	42,764.31	0.0000	4.5800	50.0000	0.0000	(5.3678)	(0.5939)	0.0000	1	(5.9618)	01/06/2025
000807.ZK	12/09/2024	SDB3260123257	1,200.00	1.9135	2,289.87	2,296.23	0.0000	4.5800	50.0000	0.0000	(0.2913)	(0.0319)	0.0000	1	(0.3232)	01/06/2025
000807.ZK	12/09/2024	SDB3260123257	4,200.00	1.9135	8,026.44	8,036.79	0.0000	4.5800	50.0000	0.0000	(1.0211)	(0.1116)	0.0000	1	(1.1328)	01/06/2025
000807.ZK	12/09/2024	SDB3260123257	9,700.00	1.9135	18,270.90	18,561.15	0.0000	4.5800	50.0000	0.0000	(2.3245)	(0.2578)	0.0000	1	(2.5823)	01/06/2025
000807.ZK	12/09/2024	SDB3260123257	800.00	1.9135	1,506.88	1,530.82	0.0000	4.5800	50.0000	0.0000	(0.1917)	(0.0213)	0.0000	1	(0.2130)	01/06/2025
000807.ZK	12/09/2024	SDB3260123257	30,800.00	1.9135	58,014.82	58,936.45	0.0000	4.5800	50.0000	0.0000	(7.3808)	(0.8186)	0.0000	1	(8.1993)	01/06/2025
000807.ZK	12/09/2024	SDB3260123257	100.00	1.9135	188.36	191.35	0.0000	4.5800	50.0000	0.0000	(0.0240)	(0.0027)	0.0000	1	(0.0266)	01/06/2025
000807.ZK	12/09/2024	SDB3260123257	1,000.00	1.9135	1,883.60	1,913.52	0.0000	4.5800	50.0000	0.0000	(0.2396)	(0.0266)	0.0000	1	(0.2662)	01/06/2025
000807.ZK	12/09/2024	SDB3260123257	2,400.00	1.9135	4,520.64	4,592.45	0.0000	4.5800	50.0000	0.0000	(0.5751)	(0.0638)	0.0000	1	(0.6389)	01/06/2025
000807.ZK	12/09/2024	SDB3260123257	20,000.00	1.9135	37,671.96	38,270.42	0.0000	4.5800	50.0000	0.0000	(4.7927)	(0.5315)	0.0000	1	(5.3242)	01/06/2025
000807.ZK	12/09/2024	SDB3260123257	100.00	1.9135	188.36	191.35	0.0000	4.5800	50.0000	0.0000	(0.0240)	(0.0027)	0.0000	1	(0.0266)	01/06/2025
000807.ZK	12/09/2024	SDB3260123257	1,100.00	1.9135	2,071.96	2,104.87	0.0000	4.5800	50.0000	0.0000	(0.2636)	(0.0292)	0.0000	1	(0.2928)	01/06/2025
000807.ZK	12/09/2024	SDB3260123257	28,100.00	1.9135	52,929.10	53,769.94	0.0000	4.5800	50.0000	0.0000	(6.7338)	(0.7468)	0.0000	1	(7.4806)	01/06/2025
000807.ZK	12/09/2024	SDB3260123257	1,700.00	1.9135	3,202.12	3,252.99	0.0000	4.5800	50.0000	0.0000	(0.4074)	(0.0452)	0.0000	1	(0.4526)	01/06/2025
000807.ZK	12/09/2024	SDB3260123257	6,100.00	1.9135	11,489.95	11,672.48	0.0000	4.5800	50.0000	0.0000	(1.4618)	(0.1621)	0.0000	1	(1.6239)	01/06/2025
000807.ZK	12/09/2024	SDB3260123257	600.00	1.9135	1,130.16	1,148.11	0.0000	4.5800	50.0000	0.0000	(0.1438)	(0.0159)	0.0000	1	(0.1597)	01/06/2025
000807.ZK	12/09/2024	SDB3260123257	1,700.00	1.9135	3,202.12	3,252.99	0.0000	4.5800	50.0000	0.0000	(0.4074)	(0.0452)	0.0000	1	(0.4526)	01/06/2025
000807.ZK	12/09/2024	SDB3260123257	100.00	1.9135	188.36	191.35	0.0000	4.5800	50.0000	0.0000	(0.0240)	(0.0027)	0.0000	1	(0.0266)	01/06/2025
000807.ZK	12/09/2024	SDB3260123257	1,500.00	1.9135	2,825.40	2,870.28	0.0000	4.5800	50.0000	0.0000	(0.3595)	(0.0399)	0.0000	1	(0.3993)	01/06/2025
000807.ZK	12/09/2024	SDB3260123257	200.00	1.9135	376.72	382.70	0.0000	4.5800	50.0000	0.0000	(0.0479)	(0.0053)	0.0000	1	(0.0532)	01/06/2025
000807.ZK	12/09/2024	SDB3260123257	3,000.00	1.9135	5,650.79	5,740.56	0.0000	4.5800	50.0000	0.0000	(0.7189)	(0.0797)	0.0000	1	(0.7986)	01/06/2025
000807.ZK	12/09/2024	SDB3260123257	4,700.00	1.9135	8,852.91	8,993.55	0.0000	4.5800	50.0000	0.0000	(1.1263)	(0.1249)	0.0000	1	(1.2512)	01/06/2025
000807.ZK	12/09/2024	SDB3260123257	16,600.00	1.9135	31,267.73	31,764.45	0.0000	4.5800	50.0000	0.0000	(3.9779)	(0.4412)	0.0000	1	(4.4191)	01/06/2025
000807.ZK	12/09/2024	SDB3260123257	20,700.00	1.9135	38,990.48	39,609.88	0.0000	4.5800	50.0000	0.0000	(4.9605)	(0.5501)	0.0000	1	(5.5106)	01/06/2025
000807.ZK	12/09/2024	SDB3260123257	15,300.00	1.9135	28,819.05	29,276.87	0.0000	4.5800	50.0000	0.0000	(3.6664)	(0.4066)	0.0000	1	(4.0730)	01/06/2025
000807.ZK	12/09/2024	SDB3260123257	17,900.00	1.9135	33,716.40	34,252.03	0.0000	4.5800	50.0000	0.0000	(4.2895)	(0.4757)	0.0000	1	(4.7652)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
YUNNAN ALUMINIUM CO. LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000807.ZK	12/09/2024	SDB3260123257	20,000.00	1.9135	37,671.96	38,270.42	0.0000	4.5800	50.0000	0.0000	(4.7927)	(0.5315)	0.0000	1	(5.3242)	01/06/2025
000807.ZK	12/09/2024	SDB3260123257	3,900.00	1.9135	7,346.03	7,462.73	0.0000	4.5800	50.0000	0.0000	(0.9346)	(0.1036)	0.0000	1	(1.0382)	01/06/2025
000807.ZK	12/09/2024	SDB3260123257	8,000.00	1.9135	15,068.78	15,308.17	0.0000	4.5800	50.0000	0.0000	(1.9171)	(0.2126)	0.0000	1	(2.1297)	01/06/2025
000807.ZK	12/09/2024	SDB3260123257	200.00	1.9135	376.72	382.70	0.0000	4.5800	50.0000	0.0000	(0.0479)	(0.0053)	0.0000	1	(0.0532)	01/06/2025
000807.ZK	12/09/2024	SDB3260123257	6,900.00	1.9135	12,996.83	13,203.29	0.0000	4.5800	50.0000	0.0000	(1.6535)	(0.1834)	0.0000	1	(1.8369)	01/06/2025
000807.ZK	12/09/2024	SDB3260123257	5,700.00	1.9135	10,736.51	10,907.07	0.0000	4.5800	50.0000	0.0000	(1.3659)	(0.1515)	0.0000	1	(1.5174)	01/06/2025
000807.ZK	12/09/2024	SDB3260123257	22,400.00	1.9135	42,192.60	42,862.87	0.0000	4.5800	50.0000	0.0000	(5.3678)	(0.5953)	0.0000	1	(5.9632)	01/06/2025
000807.ZK	12/06/2024	SDB3260123257	9,700.00	1.8673	18,270.90	18,112.33	0.0000	4.5800	50.0000	0.0000	(6.9734)	(0.7547)	0.0000	3	(7.7281)	01/06/2025
000807.ZK	12/06/2024	SDB3260123257	800.00	1.8673	1,506.88	1,493.80	0.0000	4.5800	50.0000	0.0000	(0.5751)	(0.0622)	0.0000	3	(0.6374)	01/06/2025
000807.ZK	12/06/2024	SDB3260123257	30,800.00	1.8673	58,014.82	57,511.33	0.0000	4.5800	50.0000	0.0000	(22.1423)	(2.3963)	0.0000	3	(24.5386)	01/06/2025
000807.ZK	12/06/2024	SDB3260123257	100.00	1.8673	188.36	186.73	0.0000	4.5800	50.0000	0.0000	(0.0719)	(0.0078)	0.0000	3	(0.0797)	01/06/2025
000807.ZK	12/06/2024	SDB3260123257	1,000.00	1.8673	1,883.60	1,867.25	0.0000	4.5800	50.0000	0.0000	(0.7189)	(0.0778)	0.0000	3	(0.7967)	01/06/2025
000807.ZK	12/06/2024	SDB3260123257	2,400.00	1.8673	4,520.64	4,481.40	0.0000	4.5800	50.0000	0.0000	(1.7254)	(0.1867)	0.0000	3	(1.9121)	01/06/2025
000807.ZK	12/06/2024	SDB3260123257	20,000.00	1.8673	37,671.96	37,345.02	0.0000	4.5800	50.0000	0.0000	(14.3781)	(1.5560)	0.0000	3	(15.9342)	01/06/2025
000807.ZK	12/06/2024	SDB3260123257	100.00	1.8673	188.36	186.73	0.0000	4.5800	50.0000	0.0000	(0.0719)	(0.0078)	0.0000	3	(0.0797)	01/06/2025
000807.ZK	12/06/2024	SDB3260123257	1,100.00	1.8673	2,071.96	2,053.98	0.0000	4.5800	50.0000	0.0000	(0.7908)	(0.0856)	0.0000	3	(0.8764)	01/06/2025
000807.ZK	12/06/2024	SDB3260123257	28,100.00	1.8673	52,929.10	52,469.75	0.0000	4.5800	50.0000	0.0000	(20.2013)	(2.1862)	0.0000	3	(22.3875)	01/06/2025
000807.ZK	12/06/2024	SDB3260123257	1,700.00	1.8673	3,202.12	3,174.33	0.0000	4.5800	50.0000	0.0000	(1.2221)	(0.1323)	0.0000	3	(1.3544)	01/06/2025
000807.ZK	12/06/2024	SDB3260123257	6,100.00	1.8673	11,489.95	11,390.23	0.0000	4.5800	50.0000	0.0000	(4.3853)	(0.4746)	0.0000	3	(4.8599)	01/06/2025
000807.ZK	12/06/2024	SDB3260123257	600.00	1.8673	1,130.16	1,120.35	0.0000	4.5800	50.0000	0.0000	(0.4313)	(0.0467)	0.0000	3	(0.4780)	01/06/2025
000807.ZK	12/06/2024	SDB3260123257	1,700.00	1.8673	3,202.12	3,174.33	0.0000	4.5800	50.0000	0.0000	(1.2221)	(0.1323)	0.0000	3	(1.3544)	01/06/2025
000807.ZK	12/06/2024	SDB3260123257	100.00	1.8673	188.36	186.73	0.0000	4.5800	50.0000	0.0000	(0.0719)	(0.0078)	0.0000	3	(0.0797)	01/06/2025
000807.ZK	12/06/2024	SDB3260123257	1,500.00	1.8673	2,825.40	2,800.88	0.0000	4.5800	50.0000	0.0000	(1.0784)	(0.1167)	0.0000	3	(1.1951)	01/06/2025
000807.ZK	12/06/2024	SDB3260123257	200.00	1.8673	376.72	373.45	0.0000	4.5800	50.0000	0.0000	(0.1438)	(0.0156)	0.0000	3	(0.1593)	01/06/2025
000807.ZK	12/06/2024	SDB3260123257	3,000.00	1.8673	5,650.79	5,601.75	0.0000	4.5800	50.0000	0.0000	(2.1567)	(0.2334)	0.0000	3	(2.3901)	01/06/2025
000807.ZK	12/06/2024	SDB3260123257	4,700.00	1.8673	8,852.91	8,776.08	0.0000	4.5800	50.0000	0.0000	(3.3789)	(0.3657)	0.0000	3	(3.7445)	01/06/2025
000807.ZK	12/06/2024	SDB3260123257	16,600.00	1.8673	31,267.73	30,996.37	0.0000	4.5800	50.0000	0.0000	(11.9338)	(1.2915)	0.0000	3	(13.2254)	01/06/2025
000807.ZK	12/06/2024	SDB3260123257	20,700.00	1.8673	38,990.48	38,652.10	0.0000	4.5800	50.0000	0.0000	(14.8814)	(1.6105)	0.0000	3	(16.4919)	01/06/2025
000807.ZK	12/06/2024	SDB3260123257	15,300.00	1.8673	28,819.05	28,568.94	0.0000	4.5800	50.0000	0.0000	(10.9993)	(1.1904)	0.0000	3	(12.1896)	01/06/2025
000807.ZK	12/06/2024	SDB3260123257	17,900.00	1.8673	33,716.40	33,423.79	0.0000	4.5800	50.0000	0.0000	(12.8684)	(1.3927)	0.0000	3	(14.2611)	01/06/2025
000807.ZK	12/06/2024	SDB3260123257	20,000.00	1.8673	37,671.96	37,345.02	0.0000	4.5800	50.0000	0.0000	(14.3781)	(1.5560)	0.0000	3	(15.9342)	01/06/2025
000807.ZK	12/06/2024	SDB3260123257	3,900.00	1.8673	7,346.03	7,282.28	0.0000	4.5800	50.0000	0.0000	(2.8037)	(0.3034)	0.0000	3	(3.1072)	01/06/2025
000807.ZK	12/06/2024	SDB3260123257	8,000.00	1.8673	15,068.78	14,938.01	0.0000	4.5800	50.0000	0.0000	(5.7513)	(0.6224)	0.0000	3	(6.3737)	01/06/2025
000807.ZK	12/06/2024	SDB3260123257	200.00	1.8673	376.72	373.45	0.0000	4.5800	50.0000	0.0000	(0.1438)	(0.0156)	0.0000	3	(0.1593)	01/06/2025
000807.ZK	12/06/2024	SDB3260123257	6,900.00	1.8673	12,996.83	12,884.03	0.0000	4.5800	50.0000	0.0000	(4.9605)	(0.5368)	0.0000	3	(5.4973)	01/06/2025
000807.ZK	12/06/2024	SDB3260123257	5,700.00	1.8673	10,736.51	10,643.33	0.0000	4.5800	50.0000	0.0000	(4.0978)	(0.4435)	0.0000	3	(4.5412)	01/06/2025
000807.ZK	12/06/2024	SDB3260123257	22,400.00	1.8673	42,192.60	41,826.42	0.0000	4.5800	50.0000	0.0000	(16.1035)	(1.7428)	0.0000	3	(17.8463)	01/06/2025
000807.ZK	12/05/2024	SDB3260123257	9,700.00	1.8884	18,270.90	18,317.59	0.0000	4.5800	50.0000	0.0000	(2.3245)	(0.2544)	0.0000	1	(2.5789)	01/06/2025
000807.ZK	12/05/2024	SDB3260123257	800.00	1.8884	1,506.88	1,510.73	0.0000	4.5800	50.0000	0.0000	(0.1917)	(0.0210)	0.0000	1	(0.2127)	01/06/2025
000807.ZK	12/05/2024	SDB3260123257	30,800.00	1.8884	58,014.82	58,163.06	0.0000	4.5800	50.0000	0.0000	(7.3808)	(0.8078)	0.0000	1	(8.1886)	01/06/2025
000807.ZK	12/05/2024	SDB3260123257	100.00	1.8884	188.36	188.84	0.0000	4.5800	50.0000	0.0000	(0.0240)	(0.0026)	0.0000	1	(0.0266)	01/06/2025
000807.ZK	12/05/2024	SDB3260123257	1,000.00	1.8884	1,883.60	1,888.41	0.0000	4.5800	50.0000	0.0000	(0.2396)	(0.0262)	0.0000	1	(0.2659)	01/06/2025
000807.ZK	12/05/2024	SDB3260123257	2,400.00	1.8884	4,520.64	4,532.19	0.0000	4.5800	50.0000	0.0000	(0.5751)	(0.0629)	0.0000	1	(0.6381)	01/06/2025
000807.ZK	12/05/2024	SDB3260123257	20,000.00	1.8884	37,671.96	37,768.22	0.0000	4.5800	50.0000	0.0000	(4.7927)	(0.5246)	0.0000	1	(5.3173)	01/06/2025
000807.ZK	12/05/2024	SDB3260123257	100.00	1.8884	188.36	188.84	0.0000	4.5800	50.0000	0.0000	(0.0240)	(0.0026)	0.0000	1	(0.0266)	01/06/2025
000807.ZK	12/05/2024	SDB3260123257	1,100.00	1.8884	2,071.96	2,077.25	0.0000	4.5800	50.0000	0.0000	(0.2636)	(0.0289)	0.0000	1	(0.2924)	01/06/2025
000807.ZK	12/05/2024	SDB3260123257	28,100.00	1.8884	52,929.10	53,064.35	0.0000	4.5800	50.0000	0.0000	(6.7338)	(0.7370)	0.0000	1	(7.4708)	01/06/2025
000807.ZK	12/05/2024	SDB3260123257	1,700.00	1.8884	3,202.12	3,210.30	0.0000	4.5800	50.0000	0.0000	(0.4074)	(0.0446)	0.0000	1	(0.4520)	01/06/2025
000807.ZK	12/05/2024	SDB3260123257	6,100.00	1.8884	11,489.95	11,519.31	0.0000	4.5800	50.0000	0.0000	(1.4618)	(0.1600)	0.0000	1	(1.6218)	01/06/2025
000807.ZK	12/05/2024	SDB3260123257	600.00	1.8884	1,130.16	1,133.05	0.0000	4.5800	50.0000	0.0000	(0.1438)	(0.0157)	0.0000	1	(0.1595)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
YUNNAN ALUMINIUM CO. LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000807.ZK	12/05/2024	SDB3260123257	1,700.00	1.8884	3,202.12	3,210.30	0.0000	4.5800	50.0000	0.0000	(0.4074)	(0.0446)	0.0000	1	(0.4520)	01/06/2025
000807.ZK	12/05/2024	SDB3260123257	100.00	1.8884	188.36	188.84	0.0000	4.5800	50.0000	0.0000	(0.0240)	(0.0026)	0.0000	1	(0.0266)	01/06/2025
000807.ZK	12/05/2024	SDB3260123257	1,500.00	1.8884	2,825.40	2,832.62	0.0000	4.5800	50.0000	0.0000	(0.3595)	(0.0393)	0.0000	1	(0.3988)	01/06/2025
000807.ZK	12/05/2024	SDB3260123257	200.00	1.8884	376.72	377.68	0.0000	4.5800	50.0000	0.0000	(0.0479)	(0.0052)	0.0000	1	(0.0532)	01/06/2025
000807.ZK	12/05/2024	SDB3260123257	3,000.00	1.8884	5,650.79	5,665.23	0.0000	4.5800	50.0000	0.0000	(0.7189)	(0.0787)	0.0000	1	(0.7976)	01/06/2025
000807.ZK	12/05/2024	SDB3260123257	4,700.00	1.8884	8,852.91	8,875.53	0.0000	4.5800	50.0000	0.0000	(1.1263)	(0.1233)	0.0000	1	(1.2496)	01/06/2025
000807.ZK	12/05/2024	SDB3260123257	16,600.00	1.8884	31,267.73	31,347.62	0.0000	4.5800	50.0000	0.0000	(3.9779)	(0.4354)	0.0000	1	(4.4133)	01/06/2025
000807.ZK	12/05/2024	SDB3260123257	20,700.00	1.8884	38,990.48	39,090.11	0.0000	4.5800	50.0000	0.0000	(4.9605)	(0.5429)	0.0000	1	(5.5034)	01/06/2025
000807.ZK	12/05/2024	SDB3260123257	15,300.00	1.8884	28,819.05	28,892.69	0.0000	4.5800	50.0000	0.0000	(3.6664)	(0.4013)	0.0000	1	(4.0677)	01/06/2025
000807.ZK	12/05/2024	SDB3260123257	17,900.00	1.8884	33,716.40	33,802.56	0.0000	4.5800	50.0000	0.0000	(4.2895)	(0.4695)	0.0000	1	(4.7590)	01/06/2025
000807.ZK	12/05/2024	SDB3260123257	20,000.00	1.8884	37,671.96	37,768.22	0.0000	4.5800	50.0000	0.0000	(4.7927)	(0.5246)	0.0000	1	(5.3173)	01/06/2025
000807.ZK	12/05/2024	SDB3260123257	3,900.00	1.8884	7,346.03	7,364.80	0.0000	4.5800	50.0000	0.0000	(0.9346)	(0.1023)	0.0000	1	(1.0369)	01/06/2025
000807.ZK	12/05/2024	SDB3260123257	8,000.00	1.8884	15,068.78	15,107.29	0.0000	4.5800	50.0000	0.0000	(1.9171)	(0.2098)	0.0000	1	(2.1269)	01/06/2025
000807.ZK	12/05/2024	SDB3260123257	200.00	1.8884	376.72	377.68	0.0000	4.5800	50.0000	0.0000	(0.0479)	(0.0052)	0.0000	1	(0.0532)	01/06/2025
000807.ZK	12/05/2024	SDB3260123257	6,900.00	1.8884	12,996.83	13,030.04	0.0000	4.5800	50.0000	0.0000	(1.6535)	(0.1810)	0.0000	1	(1.8345)	01/06/2025
000807.ZK	12/05/2024	SDB3260123257	5,700.00	1.8884	10,736.51	10,763.94	0.0000	4.5800	50.0000	0.0000	(1.3659)	(0.1495)	0.0000	1	(1.5154)	01/06/2025
000807.ZK	12/05/2024	SDB3260123257	22,400.00	1.8884	42,192.60	42,300.41	0.0000	4.5800	50.0000	0.0000	(5.3678)	(0.5875)	0.0000	1	(5.9553)	01/06/2025
000807.ZK	12/04/2024	SDB3260123257	9,700.00	1.8836	18,270.90	18,270.90	0.0000	4.5800	50.0000	0.0000	(2.3245)	(0.2538)	0.0000	1	(2.5782)	01/06/2025
000807.ZK	12/04/2024	SDB3260123257	800.00	1.8836	1,506.88	1,506.88	0.0000	4.5800	50.0000	0.0000	(0.1917)	(0.0209)	0.0000	1	(0.2126)	01/06/2025
000807.ZK	12/04/2024	SDB3260123257	30,800.00	1.8836	58,014.82	58,014.82	0.0000	4.5800	50.0000	0.0000	(7.3808)	(0.8058)	0.0000	1	(8.1865)	01/06/2025
000807.ZK	12/04/2024	SDB3260123257	100.00	1.8836	188.36	188.36	0.0000	4.5800	50.0000	0.0000	(0.0240)	(0.0026)	0.0000	1	(0.0266)	01/06/2025
000807.ZK	12/04/2024	SDB3260123257	1,000.00	1.8836	1,883.60	1,883.60	0.0000	4.5800	50.0000	0.0000	(0.2396)	(0.0262)	0.0000	1	(0.2658)	01/06/2025
000807.ZK	12/04/2024	SDB3260123257	2,400.00	1.8836	4,520.64	4,520.64	0.0000	4.5800	50.0000	0.0000	(0.5751)	(0.0628)	0.0000	1	(0.6379)	01/06/2025
000807.ZK	12/04/2024	SDB3260123257	20,000.00	1.8836	37,671.96	37,671.96	0.0000	4.5800	50.0000	0.0000	(4.7927)	(0.5232)	0.0000	1	(5.3159)	01/06/2025
000807.ZK	12/04/2024	SDB3260123257	100.00	1.8836	188.36	188.36	0.0000	4.5800	50.0000	0.0000	(0.0240)	(0.0026)	0.0000	1	(0.0266)	01/06/2025
000807.ZK	12/04/2024	SDB3260123257	1,100.00	1.8836	2,071.96	2,071.96	0.0000	4.5800	50.0000	0.0000	(0.2636)	(0.0288)	0.0000	1	(0.2924)	01/06/2025
000807.ZK	12/04/2024	SDB3260123257	28,100.00	1.8836	52,929.10	52,929.10	0.0000	4.5800	50.0000	0.0000	(6.7338)	(0.7351)	0.0000	1	(7.4689)	01/06/2025
000807.ZK	12/04/2024	SDB3260123257	1,700.00	1.8836	3,202.12	3,202.12	0.0000	4.5800	50.0000	0.0000	(0.4074)	(0.0445)	0.0000	1	(0.4519)	01/06/2025
000807.ZK	12/04/2024	SDB3260123257	6,100.00	1.8836	11,489.95	11,489.95	0.0000	4.5800	50.0000	0.0000	(1.4618)	(0.1596)	0.0000	1	(1.6214)	01/06/2025
000807.ZK	12/04/2024	SDB3260123257	600.00	1.8836	1,130.16	1,130.16	0.0000	4.5800	50.0000	0.0000	(0.1438)	(0.0157)	0.0000	1	(0.1595)	01/06/2025
000807.ZK	12/04/2024	SDB3260123257	1,700.00	1.8836	3,202.12	3,202.12	0.0000	4.5800	50.0000	0.0000	(0.4074)	(0.0445)	0.0000	1	(0.4519)	01/06/2025
000807.ZK	12/04/2024	SDB3260123257	100.00	1.8836	188.36	188.36	0.0000	4.5800	50.0000	0.0000	(0.0240)	(0.0026)	0.0000	1	(0.0266)	01/06/2025
000807.ZK	12/04/2024	SDB3260123257	1,500.00	1.8836	2,825.40	2,825.40	0.0000	4.5800	50.0000	0.0000	(0.3595)	(0.0392)	0.0000	1	(0.3987)	01/06/2025
000807.ZK	12/04/2024	SDB3260123257	200.00	1.8836	376.72	376.72	0.0000	4.5800	50.0000	0.0000	(0.0479)	(0.0052)	0.0000	1	(0.0532)	01/06/2025
000807.ZK	12/04/2024	SDB3260123257	3,000.00	1.8836	5,650.79	5,650.79	0.0000	4.5800	50.0000	0.0000	(0.7189)	(0.0785)	0.0000	1	(0.7974)	01/06/2025
000807.ZK	12/04/2024	SDB3260123257	4,700.00	1.8836	8,852.91	8,852.91	0.0000	4.5800	50.0000	0.0000	(1.1263)	(0.1230)	0.0000	1	(1.2492)	01/06/2025
000807.ZK	12/04/2024	SDB3260123257	16,600.00	1.8836	31,267.73	31,267.73	0.0000	4.5800	50.0000	0.0000	(3.9779)	(0.4343)	0.0000	1	(4.4122)	01/06/2025
000807.ZK	12/04/2024	SDB3260123257	20,700.00	1.8836	38,990.48	38,990.48	0.0000	4.5800	50.0000	0.0000	(4.9605)	(0.5415)	0.0000	1	(5.5020)	01/06/2025
000807.ZK	12/04/2024	SDB3260123257	15,300.00	1.8836	28,819.05	28,819.05	0.0000	4.5800	50.0000	0.0000	(3.6664)	(0.4003)	0.0000	1	(4.0667)	01/06/2025
000807.ZK	12/04/2024	SDB3260123257	17,900.00	1.8836	33,716.40	33,716.40	0.0000	4.5800	50.0000	0.0000	(4.2895)	(0.4683)	0.0000	1	(4.7578)	01/06/2025
000807.ZK	12/04/2024	SDB3260123257	20,000.00	1.8836	37,671.96	37,671.96	0.0000	4.5800	50.0000	0.0000	(4.7927)	(0.5232)	0.0000	1	(5.3159)	01/06/2025
000807.ZK	12/04/2024	SDB3260123257	3,900.00	1.8836	7,346.03	7,346.03	0.0000	4.5800	50.0000	0.0000	(0.9346)	(0.1020)	0.0000	1	(1.0366)	01/06/2025
000807.ZK	12/04/2024	SDB3260123257	8,000.00	1.8836	15,068.78	15,068.78	0.0000	4.5800	50.0000	0.0000	(1.9171)	(0.2093)	0.0000	1	(2.1264)	01/06/2025
000807.ZK	12/04/2024	SDB3260123257	200.00	1.8836	376.72	376.72	0.0000	4.5800	50.0000	0.0000	(0.0479)	(0.0052)	0.0000	1	(0.0532)	01/06/2025
000807.ZK	12/04/2024	SDB3260123257	6,900.00	1.8836	12,996.83	12,996.83	0.0000	4.5800	50.0000	0.0000	(1.6535)	(0.1805)	0.0000	1	(1.8340)	01/06/2025
000807.ZK	12/04/2024	SDB3260123257	5,700.00	1.8836	10,736.51	10,736.51	0.0000	4.5800	50.0000	0.0000	(1.3659)	(0.1491)	0.0000	1	(1.5150)	01/06/2025
000807.ZK	12/04/2024	SDB3260123257	22,400.00	1.8836	42,192.60	42,192.60	0.0000	4.5800	50.0000	0.0000	(5.3678)	(0.5860)	0.0000	1	(5.9538)	01/06/2025
TOTAL YUNNAN ALUMINIUM CO. LTD. CMN CLASS A SERIES NORTHBOUND												(1,935.4377)	(224.0453)	0.0000	(2,159.4830)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
YUNNAN CHIHONG ZINC & GERMANIUM CO., LTD. CMN CLASS A SERIES NORTHBOUND																
600497.SH	01/03/2025	SDB3260427096	12,500.00	0.7839	10,053.69	9,798.89	0.0000	4.3300	50.0000	0.0000	(3.6277)	(0.4083)	0.0000	3	(4.0360)	01/06/2025
600497.SH	01/03/2025	SDB3260427096	26,700.00	0.7839	21,474.68	20,930.42	0.0000	4.3300	50.0000	0.0000	(7.7488)	(0.8721)	0.0000	3	(8.6209)	01/06/2025
600497.SH	01/03/2025	SDB3260427096	100.00	0.7839	80.43	78.39	0.0000	4.3300	50.0000	0.0000	(0.0290)	(0.0033)	0.0000	3	(0.0323)	01/06/2025
600497.SH	01/03/2025	SDB3260427096	200.00	0.7839	160.86	156.78	0.0000	4.3300	50.0000	0.0000	(0.0580)	(0.0065)	0.0000	3	(0.0646)	01/06/2025
600497.SH	01/03/2025	SDB3260427096	800.00	0.7839	643.44	627.13	0.0000	4.3300	50.0000	0.0000	(0.2322)	(0.0261)	0.0000	3	(0.2583)	01/06/2025
600497.SH	01/03/2025	SDB3260427096	100.00	0.7839	80.43	78.39	0.0000	4.3300	50.0000	0.0000	(0.0290)	(0.0033)	0.0000	3	(0.0323)	01/06/2025
600497.SH	01/03/2025	SDB3260427096	700.00	0.7839	563.01	548.74	0.0000	4.3300	50.0000	0.0000	(0.2032)	(0.0229)	0.0000	3	(0.2260)	01/06/2025
600497.SH	01/03/2025	SDB3260427096	2,000.00	0.7839	1,608.59	1,567.82	0.0000	4.3300	50.0000	0.0000	(0.5804)	(0.0653)	0.0000	3	(0.6458)	01/06/2025
600497.SH	01/03/2025	SDB3260427096	4,800.00	0.7839	3,860.62	3,762.77	0.0000	4.3300	50.0000	0.0000	(1.3930)	(0.1568)	0.0000	3	(1.5498)	01/06/2025
600497.SH	01/03/2025	SDB3260427096	100.00	0.7839	80.43	78.39	0.0000	4.3300	50.0000	0.0000	(0.0290)	(0.0033)	0.0000	3	(0.0323)	01/06/2025
600497.SH	01/03/2025	SDB3260427096	1,200.00	0.7839	965.15	940.69	0.0000	4.3300	50.0000	0.0000	(0.3483)	(0.0392)	0.0000	3	(0.3875)	01/06/2025
600497.SH	01/03/2025	SDB3260427096	4,000.00	0.7839	3,217.18	3,135.64	0.0000	4.3300	50.0000	0.0000	(1.1609)	(0.1307)	0.0000	3	(1.2915)	01/06/2025
600497.SH	01/03/2025	SDB3260427096	4,100.00	0.7839	3,297.61	3,214.04	0.0000	4.3300	50.0000	0.0000	(1.1899)	(0.1339)	0.0000	3	(1.3238)	01/06/2025
600497.SH	01/03/2025	SDB3260427096	13,900.00	0.7839	11,179.70	10,896.36	0.0000	4.3300	50.0000	0.0000	(4.0340)	(0.4540)	0.0000	3	(4.4880)	01/06/2025
600497.SH	01/03/2025	SDB3260427096	5,900.00	0.7839	4,745.34	4,625.07	0.0000	4.3300	50.0000	0.0000	(1.7123)	(0.1927)	0.0000	3	(1.9050)	01/06/2025
600497.SH	01/03/2025	SDB3260427096	3,700.00	0.7839	2,975.89	2,900.47	0.0000	4.3300	50.0000	0.0000	(1.0738)	(0.1209)	0.0000	3	(1.1947)	01/06/2025
600497.SH	01/03/2025	SDB3260427096	2,100.00	0.7839	1,689.02	1,646.21	0.0000	4.3300	50.0000	0.0000	(0.6095)	(0.0686)	0.0000	3	(0.6780)	01/06/2025
600497.SH	01/03/2025	SDB3260427096	600.00	0.7839	482.58	470.35	0.0000	4.3300	50.0000	0.0000	(0.1741)	(0.0196)	0.0000	3	(0.1937)	01/06/2025
600497.SH	01/02/2025	SDB3260427096	12,500.00	0.7846	10,053.69	9,807.01	0.0000	4.3300	50.0000	0.0000	(1.2092)	(0.1362)	0.0000	1	(1.3454)	01/06/2025
600497.SH	01/02/2025	SDB3260427096	26,700.00	0.7846	21,474.68	20,947.78	0.0000	4.3300	50.0000	0.0000	(2.5829)	(0.2909)	0.0000	1	(2.8739)	01/06/2025
600497.SH	01/02/2025	SDB3260427096	100.00	0.7846	80.43	78.46	0.0000	4.3300	50.0000	0.0000	(0.0097)	(0.0011)	0.0000	1	(0.0108)	01/06/2025
600497.SH	01/02/2025	SDB3260427096	200.00	0.7846	160.86	156.91	0.0000	4.3300	50.0000	0.0000	(0.0193)	(0.0022)	0.0000	1	(0.0215)	01/06/2025
600497.SH	01/02/2025	SDB3260427096	800.00	0.7846	643.44	627.65	0.0000	4.3300	50.0000	0.0000	(0.0774)	(0.0087)	0.0000	1	(0.0861)	01/06/2025
600497.SH	01/02/2025	SDB3260427096	100.00	0.7846	80.43	78.46	0.0000	4.3300	50.0000	0.0000	(0.0097)	(0.0011)	0.0000	1	(0.0108)	01/06/2025
600497.SH	01/02/2025	SDB3260427096	700.00	0.7846	563.01	549.19	0.0000	4.3300	50.0000	0.0000	(0.0677)	(0.0076)	0.0000	1	(0.0753)	01/06/2025
600497.SH	01/02/2025	SDB3260427096	2,000.00	0.7846	1,608.59	1,569.12	0.0000	4.3300	50.0000	0.0000	(0.1935)	(0.0218)	0.0000	1	(0.2153)	01/06/2025
600497.SH	01/02/2025	SDB3260427096	4,800.00	0.7846	3,860.62	3,765.89	0.0000	4.3300	50.0000	0.0000	(0.4643)	(0.0523)	0.0000	1	(0.5167)	01/06/2025
600497.SH	01/02/2025	SDB3260427096	100.00	0.7846	80.43	78.46	0.0000	4.3300	50.0000	0.0000	(0.0097)	(0.0011)	0.0000	1	(0.0108)	01/06/2025
600497.SH	01/02/2025	SDB3260427096	1,200.00	0.7846	965.15	941.47	0.0000	4.3300	50.0000	0.0000	(0.1161)	(0.0131)	0.0000	1	(0.1292)	01/06/2025
600497.SH	01/02/2025	SDB3260427096	4,000.00	0.7846	3,217.18	3,138.24	0.0000	4.3300	50.0000	0.0000	(0.3870)	(0.0436)	0.0000	1	(0.4305)	01/06/2025
600497.SH	01/02/2025	SDB3260427096	4,100.00	0.7846	3,297.61	3,216.70	0.0000	4.3300	50.0000	0.0000	(0.3966)	(0.0447)	0.0000	1	(0.4413)	01/06/2025
600497.SH	01/02/2025	SDB3260427096	13,900.00	0.7846	11,179.70	10,905.40	0.0000	4.3300	50.0000	0.0000	(1.3447)	(0.1515)	0.0000	1	(1.4961)	01/06/2025
600497.SH	01/02/2025	SDB3260427096	5,900.00	0.7846	4,745.34	4,628.91	0.0000	4.3300	50.0000	0.0000	(0.5708)	(0.0643)	0.0000	1	(0.6350)	01/06/2025
600497.SH	01/02/2025	SDB3260427096	3,700.00	0.7846	2,975.89	2,902.88	0.0000	4.3300	50.0000	0.0000	(0.3579)	(0.0403)	0.0000	1	(0.3983)	01/06/2025
600497.SH	01/02/2025	SDB3260427096	2,100.00	0.7846	1,689.02	1,647.58	0.0000	4.3300	50.0000	0.0000	(0.2032)	(0.0229)	0.0000	1	(0.2260)	01/06/2025
600497.SH	01/02/2025	SDB3260427096	600.00	0.7846	482.58	470.74	0.0000	4.3300	50.0000	0.0000	(0.0580)	(0.0065)	0.0000	1	(0.0646)	01/06/2025
600497.SH	12/31/2024	SDB3260427096	12,500.00	0.7872	10,053.69	9,840.42	0.0000	4.3300	50.0000	0.0000	(2.4185)	(0.2733)	0.0000	2	(2.6918)	01/06/2025
600497.SH	12/31/2024	SDB3260427096	26,700.00	0.7872	21,474.68	21,019.15	0.0000	4.3300	50.0000	0.0000	(5.1659)	(0.5839)	0.0000	2	(5.7497)	01/06/2025
600497.SH	12/31/2024	SDB3260427096	100.00	0.7872	80.43	78.72	0.0000	4.3300	50.0000	0.0000	(0.0193)	(0.0022)	0.0000	2	(0.0215)	01/06/2025
600497.SH	12/31/2024	SDB3260427096	200.00	0.7872	160.86	157.45	0.0000	4.3300	50.0000	0.0000	(0.0387)	(0.0044)	0.0000	2	(0.0431)	01/06/2025
600497.SH	12/31/2024	SDB3260427096	800.00	0.7872	643.44	629.79	0.0000	4.3300	50.0000	0.0000	(0.1548)	(0.0175)	0.0000	2	(0.1723)	01/06/2025
600497.SH	12/31/2024	SDB3260427096	100.00	0.7872	80.43	78.72	0.0000	4.3300	50.0000	0.0000	(0.0193)	(0.0022)	0.0000	2	(0.0215)	01/06/2025
600497.SH	12/31/2024	SDB3260427096	700.00	0.7872	563.01	551.06	0.0000	4.3300	50.0000	0.0000	(0.1354)	(0.0153)	0.0000	2	(0.1507)	01/06/2025
600497.SH	12/31/2024	SDB3260427096	2,000.00	0.7872	1,608.59	1,574.47	0.0000	4.3300	50.0000	0.0000	(0.3870)	(0.0437)	0.0000	2	(0.4307)	01/06/2025
600497.SH	12/31/2024	SDB3260427096	4,800.00	0.7872	3,860.62	3,778.72	0.0000	4.3300	50.0000	0.0000	(0.9287)	(0.1050)	0.0000	2	(1.0337)	01/06/2025
600497.SH	12/31/2024	SDB3260427096	100.00	0.7872	80.43	78.72	0.0000	4.3300	50.0000	0.0000	(0.0193)	(0.0022)	0.0000	2	(0.0215)	01/06/2025
600497.SH	12/31/2024	SDB3260427096	1,200.00	0.7872	965.15	944.68	0.0000	4.3300	50.0000	0.0000	(0.2322)	(0.0262)	0.0000	2	(0.2584)	01/06/2025
600497.SH	12/31/2024	SDB3260427096	4,000.00	0.7872	3,217.18	3,148.94	0.0000	4.3300	50.0000	0.0000	(0.7739)	(0.0875)	0.0000	2	(0.8614)	01/06/2025
600497.SH	12/31/2024	SDB3260427096	4,100.00	0.7872	3,297.61	3,227.66	0.0000	4.3300	50.0000	0.0000	(0.7933)	(0.0897)	0.0000	2	(0.8829)	01/06/2025
600497.SH	12/31/2024	SDB3260427096	13,900.00	0.7872	11,179.70	10,942.55	0.0000	4.3300	50.0000	0.0000	(2.6893)	(0.3040)	0.0000	2	(2.9933)	01/06/2025

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Fund: ALL
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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
YUNNAN CHIHONG ZINC & GERMANIUM CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600497.SH	12/31/2024	SDB3260427096	5,900.00	0.7872	4,745.34	4,644.68	0.0000	4.3300	50.0000	0.0000	(1.1415)	(0.1290)	0.0000	2	(1.2705)	01/06/2025
600497.SH	12/31/2024	SDB3260427096	3,700.00	0.7872	2,975.89	2,912.77	0.0000	4.3300	50.0000	0.0000	(0.7159)	(0.0809)	0.0000	2	(0.7968)	01/06/2025
600497.SH	12/31/2024	SDB3260427096	2,100.00	0.7872	1,689.02	1,653.19	0.0000	4.3300	50.0000	0.0000	(0.4063)	(0.0459)	0.0000	2	(0.4522)	01/06/2025
600497.SH	12/31/2024	SDB3260427096	600.00	0.7872	482.58	472.34	0.0000	4.3300	50.0000	0.0000	(0.1161)	(0.0131)	0.0000	2	(0.1292)	01/06/2025
600497.SH	12/30/2024	SDB3260427096	12,500.00	0.7775	10,053.69	9,718.90	0.0000	4.3300	50.0000	0.0000	(1.2092)	(0.1350)	0.0000	1	(1.3442)	01/06/2025
600497.SH	12/30/2024	SDB3260427096	26,700.00	0.7775	21,474.68	20,759.57	0.0000	4.3300	50.0000	0.0000	(2.5829)	(0.2883)	0.0000	1	(2.8713)	01/06/2025
600497.SH	12/30/2024	SDB3260427096	100.00	0.7775	80.43	77.75	0.0000	4.3300	50.0000	0.0000	(0.0097)	(0.0011)	0.0000	1	(0.0108)	01/06/2025
600497.SH	12/30/2024	SDB3260427096	200.00	0.7775	160.86	155.50	0.0000	4.3300	50.0000	0.0000	(0.0193)	(0.0022)	0.0000	1	(0.0215)	01/06/2025
600497.SH	12/30/2024	SDB3260427096	800.00	0.7775	643.44	622.01	0.0000	4.3300	50.0000	0.0000	(0.0774)	(0.0086)	0.0000	1	(0.0860)	01/06/2025
600497.SH	12/30/2024	SDB3260427096	100.00	0.7775	80.43	77.75	0.0000	4.3300	50.0000	0.0000	(0.0097)	(0.0011)	0.0000	1	(0.0108)	01/06/2025
600497.SH	12/30/2024	SDB3260427096	700.00	0.7775	563.01	544.26	0.0000	4.3300	50.0000	0.0000	(0.0677)	(0.0076)	0.0000	1	(0.0753)	01/06/2025
600497.SH	12/30/2024	SDB3260427096	2,000.00	0.7775	1,608.59	1,555.02	0.0000	4.3300	50.0000	0.0000	(0.1935)	(0.0216)	0.0000	1	(0.2151)	01/06/2025
600497.SH	12/30/2024	SDB3260427096	4,800.00	0.7775	3,860.62	3,732.06	0.0000	4.3300	50.0000	0.0000	(0.4643)	(0.0518)	0.0000	1	(0.5162)	01/06/2025
600497.SH	12/30/2024	SDB3260427096	100.00	0.7775	80.43	77.75	0.0000	4.3300	50.0000	0.0000	(0.0097)	(0.0011)	0.0000	1	(0.0108)	01/06/2025
600497.SH	12/30/2024	SDB3260427096	1,200.00	0.7775	965.15	933.01	0.0000	4.3300	50.0000	0.0000	(0.1161)	(0.0130)	0.0000	1	(0.1290)	01/06/2025
600497.SH	12/30/2024	SDB3260427096	4,000.00	0.7775	3,217.18	3,110.05	0.0000	4.3300	50.0000	0.0000	(0.3870)	(0.0432)	0.0000	1	(0.4302)	01/06/2025
600497.SH	12/30/2024	SDB3260427096	4,100.00	0.7775	3,297.61	3,187.80	0.0000	4.3300	50.0000	0.0000	(0.3966)	(0.0443)	0.0000	1	(0.4409)	01/06/2025
600497.SH	12/30/2024	SDB3260427096	13,900.00	0.7775	11,179.70	10,807.42	0.0000	4.3300	50.0000	0.0000	(1.3447)	(0.1501)	0.0000	1	(1.4948)	01/06/2025
600497.SH	12/30/2024	SDB3260427096	5,900.00	0.7775	4,745.34	4,587.32	0.0000	4.3300	50.0000	0.0000	(0.5708)	(0.0637)	0.0000	1	(0.6345)	01/06/2025
600497.SH	12/30/2024	SDB3260427096	3,700.00	0.7775	2,975.89	2,876.79	0.0000	4.3300	50.0000	0.0000	(0.3579)	(0.0400)	0.0000	1	(0.3979)	01/06/2025
600497.SH	12/30/2024	SDB3260427096	2,100.00	0.7775	1,689.02	1,632.78	0.0000	4.3300	50.0000	0.0000	(0.2032)	(0.0227)	0.0000	1	(0.2258)	01/06/2025
600497.SH	12/30/2024	SDB3260427096	600.00	0.7775	482.58	466.51	0.0000	4.3300	50.0000	0.0000	(0.0580)	(0.0065)	0.0000	1	(0.0645)	01/06/2025
600497.SH	12/27/2024	SDB3260427096	12,500.00	0.7923	10,053.69	9,903.52	0.0000	4.3300	50.0000	0.0000	(3.6277)	(0.4126)	0.0000	3	(4.0404)	01/06/2025
600497.SH	12/27/2024	SDB3260427096	26,700.00	0.7923	21,474.68	21,153.93	0.0000	4.3300	50.0000	0.0000	(7.7488)	(0.8814)	0.0000	3	(8.6302)	01/06/2025
600497.SH	12/27/2024	SDB3260427096	100.00	0.7923	80.43	79.23	0.0000	4.3300	50.0000	0.0000	(0.0290)	(0.0033)	0.0000	3	(0.0323)	01/06/2025
600497.SH	12/27/2024	SDB3260427096	200.00	0.7923	160.86	158.46	0.0000	4.3300	50.0000	0.0000	(0.0580)	(0.0066)	0.0000	3	(0.0646)	01/06/2025
600497.SH	12/27/2024	SDB3260427096	800.00	0.7923	643.44	633.83	0.0000	4.3300	50.0000	0.0000	(0.2322)	(0.0264)	0.0000	3	(0.2586)	01/06/2025
600497.SH	12/27/2024	SDB3260427096	100.00	0.7923	80.43	79.23	0.0000	4.3300	50.0000	0.0000	(0.0290)	(0.0033)	0.0000	3	(0.0323)	01/06/2025
600497.SH	12/27/2024	SDB3260427096	700.00	0.7923	563.01	554.60	0.0000	4.3300	50.0000	0.0000	(0.2032)	(0.0231)	0.0000	3	(0.2263)	01/06/2025
600497.SH	12/27/2024	SDB3260427096	2,000.00	0.7923	1,608.59	1,584.56	0.0000	4.3300	50.0000	0.0000	(0.5804)	(0.0660)	0.0000	3	(0.6465)	01/06/2025
600497.SH	12/27/2024	SDB3260427096	4,800.00	0.7923	3,860.62	3,802.95	0.0000	4.3300	50.0000	0.0000	(1.3930)	(0.1585)	0.0000	3	(1.5515)	01/06/2025
600497.SH	12/27/2024	SDB3260427096	100.00	0.7923	80.43	79.23	0.0000	4.3300	50.0000	0.0000	(0.0290)	(0.0033)	0.0000	3	(0.0323)	01/06/2025
600497.SH	12/27/2024	SDB3260427096	1,200.00	0.7923	965.15	950.74	0.0000	4.3300	50.0000	0.0000	(0.3483)	(0.0396)	0.0000	3	(0.3879)	01/06/2025
600497.SH	12/27/2024	SDB3260427096	4,000.00	0.7923	3,217.18	3,169.13	0.0000	4.3300	50.0000	0.0000	(1.1609)	(0.1320)	0.0000	3	(1.2929)	01/06/2025
600497.SH	12/27/2024	SDB3260427096	4,100.00	0.7923	3,297.61	3,248.36	0.0000	4.3300	50.0000	0.0000	(1.1899)	(0.1353)	0.0000	3	(1.3252)	01/06/2025
600497.SH	12/27/2024	SDB3260427096	13,900.00	0.7923	11,179.70	11,012.72	0.0000	4.3300	50.0000	0.0000	(4.0340)	(0.4589)	0.0000	3	(4.4929)	01/06/2025
600497.SH	12/27/2024	SDB3260427096	5,900.00	0.7923	4,745.34	4,674.46	0.0000	4.3300	50.0000	0.0000	(1.7123)	(0.1948)	0.0000	3	(1.9070)	01/06/2025
600497.SH	12/27/2024	SDB3260427096	3,700.00	0.7923	2,975.89	2,931.44	0.0000	4.3300	50.0000	0.0000	(1.0738)	(0.1221)	0.0000	3	(1.1959)	01/06/2025
600497.SH	12/27/2024	SDB3260427096	2,100.00	0.7923	1,689.02	1,663.79	0.0000	4.3300	50.0000	0.0000	(0.6095)	(0.0693)	0.0000	3	(0.6788)	01/06/2025
600497.SH	12/27/2024	SDB3260427096	600.00	0.7923	482.58	475.37	0.0000	4.3300	50.0000	0.0000	(0.1741)	(0.0198)	0.0000	3	(0.1939)	01/06/2025
600497.SH	12/26/2024	SDB3260427096	12,500.00	0.7998	10,053.69	9,997.95	0.0000	4.3300	50.0000	0.0000	(1.2092)	(0.1389)	0.0000	1	(1.3481)	01/06/2025
600497.SH	12/26/2024	SDB3260427096	26,700.00	0.7998	21,474.68	21,355.62	0.0000	4.3300	50.0000	0.0000	(2.5829)	(0.2966)	0.0000	1	(2.8795)	01/06/2025
600497.SH	12/26/2024	SDB3260427096	100.00	0.7998	80.43	79.98	0.0000	4.3300	50.0000	0.0000	(0.0097)	(0.0011)	0.0000	1	(0.0108)	01/06/2025
600497.SH	12/26/2024	SDB3260427096	200.00	0.7998	160.86	159.97	0.0000	4.3300	50.0000	0.0000	(0.0193)	(0.0022)	0.0000	1	(0.0216)	01/06/2025
600497.SH	12/26/2024	SDB3260427096	800.00	0.7998	643.44	639.87	0.0000	4.3300	50.0000	0.0000	(0.0774)	(0.0089)	0.0000	1	(0.0863)	01/06/2025
600497.SH	12/26/2024	SDB3260427096	100.00	0.7998	80.43	79.98	0.0000	4.3300	50.0000	0.0000	(0.0097)	(0.0011)	0.0000	1	(0.0108)	01/06/2025
600497.SH	12/26/2024	SDB3260427096	700.00	0.7998	563.01	559.89	0.0000	4.3300	50.0000	0.0000	(0.0677)	(0.0078)	0.0000	1	(0.0755)	01/06/2025
600497.SH	12/26/2024	SDB3260427096	2,000.00	0.7998	1,608.59	1,599.67	0.0000	4.3300	50.0000	0.0000	(0.1935)	(0.0222)	0.0000	1	(0.2157)	01/06/2025
600497.SH	12/26/2024	SDB3260427096	4,800.00	0.7998	3,860.62	3,839.21	0.0000	4.3300	50.0000	0.0000	(0.4643)	(0.0533)	0.0000	1	(0.5177)	01/06/2025
600497.SH	12/26/2024	SDB3260427096	100.00	0.7998	80.43	79.98	0.0000	4.3300	50.0000	0.0000	(0.0097)	(0.0011)	0.0000	1	(0.0108)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6



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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
YUNNAN CHIHONG ZINC & GERMANIUM CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600497.SH	12/26/2024	SDB3260427096	1,200.00	0.7998	965.15	959.80	0.0000	4.3300	50.0000	0.0000	(0.1161)	(0.0133)	0.0000	1	(0.1294)	01/06/2025
600497.SH	12/26/2024	SDB3260427096	4,000.00	0.7998	3,217.18	3,199.34	0.0000	4.3300	50.0000	0.0000	(0.3870)	(0.0444)	0.0000	1	(0.4314)	01/06/2025
600497.SH	12/26/2024	SDB3260427096	4,100.00	0.7998	3,297.61	3,279.33	0.0000	4.3300	50.0000	0.0000	(0.3966)	(0.0455)	0.0000	1	(0.4422)	01/06/2025
600497.SH	12/26/2024	SDB3260427096	13,900.00	0.7998	11,179.70	11,117.72	0.0000	4.3300	50.0000	0.0000	(1.3447)	(0.1544)	0.0000	1	(1.4991)	01/06/2025
600497.SH	12/26/2024	SDB3260427096	5,900.00	0.7998	4,745.34	4,719.03	0.0000	4.3300	50.0000	0.0000	(0.5708)	(0.0655)	0.0000	1	(0.6363)	01/06/2025
600497.SH	12/26/2024	SDB3260427096	3,700.00	0.7998	2,975.89	2,959.39	0.0000	4.3300	50.0000	0.0000	(0.3579)	(0.0411)	0.0000	1	(0.3990)	01/06/2025
600497.SH	12/26/2024	SDB3260427096	2,100.00	0.7998	1,689.02	1,679.66	0.0000	4.3300	50.0000	0.0000	(0.2032)	(0.0233)	0.0000	1	(0.2265)	01/06/2025
600497.SH	12/26/2024	SDB3260427096	600.00	0.7998	482.58	479.90	0.0000	4.3300	50.0000	0.0000	(0.0580)	(0.0067)	0.0000	1	(0.0647)	01/06/2025
600497.SH	12/24/2024	SDB3260427096	12,500.00	0.7998	10,053.69	9,997.95	0.0000	4.3300	50.0000	0.0000	(2.4185)	(0.2777)	0.0000	2	(2.6962)	01/06/2025
600497.SH	12/24/2024	SDB3260427096	26,700.00	0.7998	21,474.68	21,355.62	0.0000	4.3300	50.0000	0.0000	(5.1659)	(0.5932)	0.0000	2	(5.7591)	01/06/2025
600497.SH	12/24/2024	SDB3260427096	100.00	0.7998	80.43	79.98	0.0000	4.3300	50.0000	0.0000	(0.0193)	(0.0022)	0.0000	2	(0.0216)	01/06/2025
600497.SH	12/24/2024	SDB3260427096	200.00	0.7998	160.86	159.97	0.0000	4.3300	50.0000	0.0000	(0.0387)	(0.0044)	0.0000	2	(0.0431)	01/06/2025
600497.SH	12/24/2024	SDB3260427096	800.00	0.7998	643.44	639.87	0.0000	4.3300	50.0000	0.0000	(0.1548)	(0.0178)	0.0000	2	(0.1726)	01/06/2025
600497.SH	12/24/2024	SDB3260427096	100.00	0.7998	80.43	79.98	0.0000	4.3300	50.0000	0.0000	(0.0193)	(0.0022)	0.0000	2	(0.0216)	01/06/2025
600497.SH	12/24/2024	SDB3260427096	700.00	0.7998	563.01	559.89	0.0000	4.3300	50.0000	0.0000	(0.1354)	(0.0156)	0.0000	2	(0.1510)	01/06/2025
600497.SH	12/24/2024	SDB3260427096	2,000.00	0.7998	1,608.59	1,599.67	0.0000	4.3300	50.0000	0.0000	(0.3870)	(0.0444)	0.0000	2	(0.4314)	01/06/2025
600497.SH	12/24/2024	SDB3260427096	4,800.00	0.7998	3,860.62	3,839.21	0.0000	4.3300	50.0000	0.0000	(0.9287)	(0.1066)	0.0000	2	(1.0353)	01/06/2025
600497.SH	12/24/2024	SDB3260427096	100.00	0.7998	80.43	79.98	0.0000	4.3300	50.0000	0.0000	(0.0193)	(0.0022)	0.0000	2	(0.0216)	01/06/2025
600497.SH	12/24/2024	SDB3260427096	1,200.00	0.7998	965.15	959.80	0.0000	4.3300	50.0000	0.0000	(0.2322)	(0.0267)	0.0000	2	(0.2588)	01/06/2025
600497.SH	12/24/2024	SDB3260427096	4,000.00	0.7998	3,217.18	3,199.34	0.0000	4.3300	50.0000	0.0000	(0.7739)	(0.0889)	0.0000	2	(0.8628)	01/06/2025
600497.SH	12/24/2024	SDB3260427096	4,100.00	0.7998	3,297.61	3,279.33	0.0000	4.3300	50.0000	0.0000	(0.7933)	(0.0911)	0.0000	2	(0.8844)	01/06/2025
600497.SH	12/24/2024	SDB3260427096	13,900.00	0.7998	11,179.70	11,117.72	0.0000	4.3300	50.0000	0.0000	(2.6893)	(0.3088)	0.0000	2	(2.9982)	01/06/2025
600497.SH	12/24/2024	SDB3260427096	5,900.00	0.7998	4,745.34	4,719.03	0.0000	4.3300	50.0000	0.0000	(1.1415)	(0.1311)	0.0000	2	(1.2726)	01/06/2025
600497.SH	12/24/2024	SDB3260427096	3,700.00	0.7998	2,975.89	2,959.39	0.0000	4.3300	50.0000	0.0000	(0.7159)	(0.0822)	0.0000	2	(0.7981)	01/06/2025
600497.SH	12/24/2024	SDB3260427096	2,100.00	0.7998	1,689.02	1,679.66	0.0000	4.3300	50.0000	0.0000	(0.4063)	(0.0467)	0.0000	2	(0.4530)	01/06/2025
600497.SH	12/24/2024	SDB3260427096	600.00	0.7998	482.58	479.90	0.0000	4.3300	50.0000	0.0000	(0.1161)	(0.0133)	0.0000	2	(0.1294)	01/06/2025
600497.SH	12/23/2024	SDB3260427096	12,500.00	0.8052	10,053.69	10,064.60	0.0000	4.3300	50.0000	0.0000	(1.2092)	(0.1398)	0.0000	1	(1.3490)	01/06/2025
600497.SH	12/23/2024	SDB3260427096	26,700.00	0.8052	21,474.68	21,497.99	0.0000	4.3300	50.0000	0.0000	(2.5829)	(0.2986)	0.0000	1	(2.8815)	01/06/2025
600497.SH	12/23/2024	SDB3260427096	100.00	0.8052	80.43	80.52	0.0000	4.3300	50.0000	0.0000	(0.0097)	(0.0011)	0.0000	1	(0.0108)	01/06/2025
600497.SH	12/23/2024	SDB3260427096	200.00	0.8052	160.86	161.03	0.0000	4.3300	50.0000	0.0000	(0.0193)	(0.0022)	0.0000	1	(0.0216)	01/06/2025
600497.SH	12/23/2024	SDB3260427096	800.00	0.8052	643.44	644.13	0.0000	4.3300	50.0000	0.0000	(0.0774)	(0.0089)	0.0000	1	(0.0863)	01/06/2025
600497.SH	12/23/2024	SDB3260427096	100.00	0.8052	80.43	80.52	0.0000	4.3300	50.0000	0.0000	(0.0097)	(0.0011)	0.0000	1	(0.0108)	01/06/2025
600497.SH	12/23/2024	SDB3260427096	700.00	0.8052	563.01	563.62	0.0000	4.3300	50.0000	0.0000	(0.0677)	(0.0078)	0.0000	1	(0.0755)	01/06/2025
600497.SH	12/23/2024	SDB3260427096	2,000.00	0.8052	1,608.59	1,610.34	0.0000	4.3300	50.0000	0.0000	(0.1935)	(0.0224)	0.0000	1	(0.2158)	01/06/2025
600497.SH	12/23/2024	SDB3260427096	4,800.00	0.8052	3,860.62	3,864.81	0.0000	4.3300	50.0000	0.0000	(0.4643)	(0.0537)	0.0000	1	(0.5180)	01/06/2025
600497.SH	12/23/2024	SDB3260427096	100.00	0.8052	80.43	80.52	0.0000	4.3300	50.0000	0.0000	(0.0097)	(0.0011)	0.0000	1	(0.0108)	01/06/2025
600497.SH	12/23/2024	SDB3260427096	1,200.00	0.8052	965.15	966.20	0.0000	4.3300	50.0000	0.0000	(0.1161)	(0.0134)	0.0000	1	(0.1295)	01/06/2025
600497.SH	12/23/2024	SDB3260427096	4,000.00	0.8052	3,217.18	3,220.67	0.0000	4.3300	50.0000	0.0000	(0.3870)	(0.0447)	0.0000	1	(0.4317)	01/06/2025
600497.SH	12/23/2024	SDB3260427096	4,100.00	0.8052	3,297.61	3,301.19	0.0000	4.3300	50.0000	0.0000	(0.3966)	(0.0458)	0.0000	1	(0.4425)	01/06/2025
600497.SH	12/23/2024	SDB3260427096	13,900.00	0.8052	11,179.70	11,191.84	0.0000	4.3300	50.0000	0.0000	(1.3447)	(0.1554)	0.0000	1	(1.5001)	01/06/2025
600497.SH	12/23/2024	SDB3260427096	5,900.00	0.8052	4,745.34	4,750.49	0.0000	4.3300	50.0000	0.0000	(0.5708)	(0.0660)	0.0000	1	(0.6367)	01/06/2025
600497.SH	12/23/2024	SDB3260427096	3,700.00	0.8052	2,975.89	2,979.12	0.0000	4.3300	50.0000	0.0000	(0.3579)	(0.0414)	0.0000	1	(0.3993)	01/06/2025
600497.SH	12/23/2024	SDB3260427096	2,100.00	0.8052	1,689.02	1,690.85	0.0000	4.3300	50.0000	0.0000	(0.2032)	(0.0235)	0.0000	1	(0.2266)	01/06/2025
600497.SH	12/23/2024	SDB3260427096	600.00	0.8052	482.58	483.10	0.0000	4.3300	50.0000	0.0000	(0.0580)	(0.0067)	0.0000	1	(0.0648)	01/06/2025
600497.SH	12/20/2024	SDB3260427096	12,500.00	0.8050	10,053.69	10,062.60	0.0000	4.3300	50.0000	0.0000	(3.6277)	(0.4193)	0.0000	3	(4.0470)	01/06/2025
600497.SH	12/20/2024	SDB3260427096	26,700.00	0.8050	21,474.68	21,493.71	0.0000	4.3300	50.0000	0.0000	(7.7488)	(0.8956)	0.0000	3	(8.6444)	01/06/2025
600497.SH	12/20/2024	SDB3260427096	100.00	0.8050	80.43	80.50	0.0000	4.3300	50.0000	0.0000	(0.0290)	(0.0034)	0.0000	3	(0.0324)	01/06/2025
600497.SH	12/20/2024	SDB3260427096	200.00	0.8050	160.86	161.00	0.0000	4.3300	50.0000	0.0000	(0.0580)	(0.0067)	0.0000	3	(0.0648)	01/06/2025
600497.SH	12/20/2024	SDB3260427096	800.00	0.8050	643.44	644.01	0.0000	4.3300	50.0000	0.0000	(0.2322)	(0.0268)	0.0000	3	(0.2590)	01/06/2025
600497.SH	12/20/2024	SDB3260427096	100.00	0.8050	80.43	80.50	0.0000	4.3300	50.0000	0.0000	(0.0290)	(0.0034)	0.0000	3	(0.0324)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
YUNNAN CHIHONG ZINC & GERMANIUM CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600497.SH	12/20/2024	SDB3260427096	700.00	0.8050	563.01	563.51	0.0000	4.3300	50.0000	0.0000	(0.2032)	(0.0235)	0.0000	3	(0.2266)	01/06/2025
600497.SH	12/20/2024	SDB3260427096	2,000.00	0.8050	1,608.59	1,610.02	0.0000	4.3300	50.0000	0.0000	(0.5804)	(0.0671)	0.0000	3	(0.6475)	01/06/2025
600497.SH	12/20/2024	SDB3260427096	4,800.00	0.8050	3,860.62	3,864.04	0.0000	4.3300	50.0000	0.0000	(1.3930)	(0.1610)	0.0000	3	(1.5540)	01/06/2025
600497.SH	12/20/2024	SDB3260427096	100.00	0.8050	80.43	80.50	0.0000	4.3300	50.0000	0.0000	(0.0290)	(0.0034)	0.0000	3	(0.0324)	01/06/2025
600497.SH	12/20/2024	SDB3260427096	1,200.00	0.8050	965.15	966.01	0.0000	4.3300	50.0000	0.0000	(0.3483)	(0.0403)	0.0000	3	(0.3885)	01/06/2025
600497.SH	12/20/2024	SDB3260427096	4,000.00	0.8050	3,217.18	3,220.03	0.0000	4.3300	50.0000	0.0000	(1.1609)	(0.1342)	0.0000	3	(1.2950)	01/06/2025
600497.SH	12/20/2024	SDB3260427096	4,100.00	0.8050	3,297.61	3,300.53	0.0000	4.3300	50.0000	0.0000	(1.1899)	(0.1375)	0.0000	3	(1.3274)	01/06/2025
600497.SH	12/20/2024	SDB3260427096	13,900.00	0.8050	11,179.70	11,189.61	0.0000	4.3300	50.0000	0.0000	(4.0340)	(0.4662)	0.0000	3	(4.5002)	01/06/2025
600497.SH	12/20/2024	SDB3260427096	5,900.00	0.8050	4,745.34	4,749.55	0.0000	4.3300	50.0000	0.0000	(1.7123)	(0.1979)	0.0000	3	(1.9102)	01/06/2025
600497.SH	12/20/2024	SDB3260427096	3,700.00	0.8050	2,975.89	2,978.53	0.0000	4.3300	50.0000	0.0000	(1.0738)	(0.1241)	0.0000	3	(1.1979)	01/06/2025
600497.SH	12/20/2024	SDB3260427096	2,100.00	0.8050	1,689.02	1,690.52	0.0000	4.3300	50.0000	0.0000	(0.6095)	(0.0704)	0.0000	3	(0.6799)	01/06/2025
600497.SH	12/20/2024	SDB3260427096	600.00	0.8050	482.58	483.00	0.0000	4.3300	50.0000	0.0000	(0.1741)	(0.0201)	0.0000	3	(0.1943)	01/06/2025
600497.SH	12/19/2024	SDB3260427096	12,500.00	0.8124	10,053.69	10,154.59	0.0000	4.5800	50.0000	0.0000	(1.2791)	(0.1410)	0.0000	1	(1.4201)	01/06/2025
600497.SH	12/19/2024	SDB3260427096	26,700.00	0.8124	21,474.68	21,690.20	0.0000	4.5800	50.0000	0.0000	(2.7321)	(0.3013)	0.0000	1	(3.0333)	01/06/2025
600497.SH	12/19/2024	SDB3260427096	100.00	0.8124	80.43	81.24	0.0000	4.5800	50.0000	0.0000	(0.0102)	(0.0011)	0.0000	1	(0.0114)	01/06/2025
600497.SH	12/19/2024	SDB3260427096	200.00	0.8124	160.86	162.47	0.0000	4.5800	50.0000	0.0000	(0.0205)	(0.0023)	0.0000	1	(0.0227)	01/06/2025
600497.SH	12/19/2024	SDB3260427096	800.00	0.8124	643.44	649.89	0.0000	4.5800	50.0000	0.0000	(0.0819)	(0.0090)	0.0000	1	(0.0909)	01/06/2025
600497.SH	12/19/2024	SDB3260427096	100.00	0.8124	80.43	81.24	0.0000	4.5800	50.0000	0.0000	(0.0102)	(0.0011)	0.0000	1	(0.0114)	01/06/2025
600497.SH	12/19/2024	SDB3260427096	700.00	0.8124	563.01	568.66	0.0000	4.5800	50.0000	0.0000	(0.0716)	(0.0079)	0.0000	1	(0.0795)	01/06/2025
600497.SH	12/19/2024	SDB3260427096	2,000.00	0.8124	1,608.59	1,624.73	0.0000	4.5800	50.0000	0.0000	(0.2046)	(0.0226)	0.0000	1	(0.2272)	01/06/2025
600497.SH	12/19/2024	SDB3260427096	4,800.00	0.8124	3,860.62	3,899.36	0.0000	4.5800	50.0000	0.0000	(0.4912)	(0.0542)	0.0000	1	(0.5453)	01/06/2025
600497.SH	12/19/2024	SDB3260427096	100.00	0.8124	80.43	81.24	0.0000	4.5800	50.0000	0.0000	(0.0102)	(0.0011)	0.0000	1	(0.0114)	01/06/2025
600497.SH	12/19/2024	SDB3260427096	1,200.00	0.8124	965.15	974.84	0.0000	4.5800	50.0000	0.0000	(0.1228)	(0.0135)	0.0000	1	(0.1363)	01/06/2025
600497.SH	12/19/2024	SDB3260427096	4,000.00	0.8124	3,217.18	3,249.47	0.0000	4.5800	50.0000	0.0000	(0.4093)	(0.0451)	0.0000	1	(0.4544)	01/06/2025
600497.SH	12/19/2024	SDB3260427096	4,100.00	0.8124	3,297.61	3,330.70	0.0000	4.5800	50.0000	0.0000	(0.4195)	(0.0463)	0.0000	1	(0.4658)	01/06/2025
600497.SH	12/19/2024	SDB3260427096	13,900.00	0.8124	11,179.70	11,291.90	0.0000	4.5800	50.0000	0.0000	(1.4223)	(0.1568)	0.0000	1	(1.5791)	01/06/2025
600497.SH	12/19/2024	SDB3260427096	5,900.00	0.8124	4,745.34	4,792.97	0.0000	4.5800	50.0000	0.0000	(0.6037)	(0.0666)	0.0000	1	(0.6703)	01/06/2025
600497.SH	12/19/2024	SDB3260427096	3,700.00	0.8124	2,975.89	3,005.76	0.0000	4.5800	50.0000	0.0000	(0.3786)	(0.0417)	0.0000	1	(0.4203)	01/06/2025
600497.SH	12/19/2024	SDB3260427096	2,100.00	0.8124	1,689.02	1,705.97	0.0000	4.5800	50.0000	0.0000	(0.2149)	(0.0237)	0.0000	1	(0.2386)	01/06/2025
600497.SH	12/19/2024	SDB3260427096	600.00	0.8124	482.58	487.42	0.0000	4.5800	50.0000	0.0000	(0.0614)	(0.0068)	0.0000	1	(0.0682)	01/06/2025
600497.SH	12/18/2024	SDB3260427096	12,500.00	0.8150	10,053.69	10,187.07	0.0000	4.5800	50.0000	0.0000	(1.2791)	(0.1415)	0.0000	1	(1.4205)	01/06/2025
600497.SH	12/18/2024	SDB3260427096	26,700.00	0.8150	21,474.68	21,759.59	0.0000	4.5800	50.0000	0.0000	(2.7321)	(0.3022)	0.0000	1	(3.0343)	01/06/2025
600497.SH	12/18/2024	SDB3260427096	100.00	0.8150	80.43	81.50	0.0000	4.5800	50.0000	0.0000	(0.0102)	(0.0011)	0.0000	1	(0.0114)	01/06/2025
600497.SH	12/18/2024	SDB3260427096	200.00	0.8150	160.86	162.99	0.0000	4.5800	50.0000	0.0000	(0.0205)	(0.0023)	0.0000	1	(0.0227)	01/06/2025
600497.SH	12/18/2024	SDB3260427096	800.00	0.8150	643.44	651.97	0.0000	4.5800	50.0000	0.0000	(0.0819)	(0.0091)	0.0000	1	(0.0909)	01/06/2025
600497.SH	12/18/2024	SDB3260427096	100.00	0.8150	80.43	81.50	0.0000	4.5800	50.0000	0.0000	(0.0102)	(0.0011)	0.0000	1	(0.0114)	01/06/2025
600497.SH	12/18/2024	SDB3260427096	700.00	0.8150	563.01	570.48	0.0000	4.5800	50.0000	0.0000	(0.0716)	(0.0079)	0.0000	1	(0.0796)	01/06/2025
600497.SH	12/18/2024	SDB3260427096	2,000.00	0.8150	1,608.59	1,629.93	0.0000	4.5800	50.0000	0.0000	(0.2046)	(0.0226)	0.0000	1	(0.2273)	01/06/2025
600497.SH	12/18/2024	SDB3260427096	4,800.00	0.8150	3,860.62	3,911.84	0.0000	4.5800	50.0000	0.0000	(0.4912)	(0.0543)	0.0000	1	(0.5455)	01/06/2025
600497.SH	12/18/2024	SDB3260427096	100.00	0.8150	80.43	81.50	0.0000	4.5800	50.0000	0.0000	(0.0102)	(0.0011)	0.0000	1	(0.0114)	01/06/2025
600497.SH	12/18/2024	SDB3260427096	1,200.00	0.8150	965.15	977.96	0.0000	4.5800	50.0000	0.0000	(0.1228)	(0.0136)	0.0000	1	(0.1364)	01/06/2025
600497.SH	12/18/2024	SDB3260427096	4,000.00	0.8150	3,217.18	3,259.86	0.0000	4.5800	50.0000	0.0000	(0.4093)	(0.0453)	0.0000	1	(0.4546)	01/06/2025
600497.SH	12/18/2024	SDB3260427096	4,100.00	0.8150	3,297.61	3,341.36	0.0000	4.5800	50.0000	0.0000	(0.4195)	(0.0464)	0.0000	1	(0.4659)	01/06/2025
600497.SH	12/18/2024	SDB3260427096	13,900.00	0.8150	11,179.70	11,328.03	0.0000	4.5800	50.0000	0.0000	(1.4223)	(0.1573)	0.0000	1	(1.5796)	01/06/2025
600497.SH	12/18/2024	SDB3260427096	5,900.00	0.8150	4,745.34	4,808.30	0.0000	4.5800	50.0000	0.0000	(0.6037)	(0.0668)	0.0000	1	(0.6705)	01/06/2025
600497.SH	12/18/2024	SDB3260427096	3,700.00	0.8150	2,975.89	3,015.37	0.0000	4.5800	50.0000	0.0000	(0.3786)	(0.0419)	0.0000	1	(0.4205)	01/06/2025
600497.SH	12/18/2024	SDB3260427096	2,100.00	0.8150	1,689.02	1,711.43	0.0000	4.5800	50.0000	0.0000	(0.2149)	(0.0238)	0.0000	1	(0.2387)	01/06/2025
600497.SH	12/18/2024	SDB3260427096	600.00	0.8150	482.58	488.98	0.0000	4.5800	50.0000	0.0000	(0.0614)	(0.0068)	0.0000	1	(0.0682)	01/06/2025
600497.SH	12/17/2024	SDB3260427096	12,500.00	0.8450	10,053.69	10,562.68	0.0000	4.5800	50.0000	0.0000	(1.2791)	(0.1467)	0.0000	1	(1.4258)	01/06/2025
600497.SH	12/17/2024	SDB3260427096	26,700.00	0.8450	21,474.68	22,561.87	0.0000	4.5800	50.0000	0.0000	(2.7321)	(0.3134)	0.0000	1	(3.0454)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
YUNNAN CHIHONG ZINC & GERMANIUM CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600497.SH	12/17/2024	SDB3260427096	100.00	0.8450	80.43	84.50	0.0000	4.5800	50.0000	0.0000	(0.0102)	(0.0012)	0.0000	1	(0.0114)	01/06/2025
600497.SH	12/17/2024	SDB3260427096	200.00	0.8450	160.86	169.00	0.0000	4.5800	50.0000	0.0000	(0.0205)	(0.0023)	0.0000	1	(0.0228)	01/06/2025
600497.SH	12/17/2024	SDB3260427096	800.00	0.8450	643.44	676.01	0.0000	4.5800	50.0000	0.0000	(0.0819)	(0.0094)	0.0000	1	(0.0912)	01/06/2025
600497.SH	12/17/2024	SDB3260427096	100.00	0.8450	80.43	84.50	0.0000	4.5800	50.0000	0.0000	(0.0102)	(0.0012)	0.0000	1	(0.0114)	01/06/2025
600497.SH	12/17/2024	SDB3260427096	700.00	0.8450	563.01	591.51	0.0000	4.5800	50.0000	0.0000	(0.0716)	(0.0082)	0.0000	1	(0.0798)	01/06/2025
600497.SH	12/17/2024	SDB3260427096	2,000.00	0.8450	1,608.59	1,690.03	0.0000	4.5800	50.0000	0.0000	(0.2046)	(0.0235)	0.0000	1	(0.2281)	01/06/2025
600497.SH	12/17/2024	SDB3260427096	4,800.00	0.8450	3,860.62	4,056.07	0.0000	4.5800	50.0000	0.0000	(0.4912)	(0.0563)	0.0000	1	(0.5475)	01/06/2025
600497.SH	12/17/2024	SDB3260427096	100.00	0.8450	80.43	84.50	0.0000	4.5800	50.0000	0.0000	(0.0102)	(0.0012)	0.0000	1	(0.0114)	01/06/2025
600497.SH	12/17/2024	SDB3260427096	1,200.00	0.8450	965.15	1,014.02	0.0000	4.5800	50.0000	0.0000	(0.1228)	(0.0141)	0.0000	1	(0.1369)	01/06/2025
600497.SH	12/17/2024	SDB3260427096	4,000.00	0.8450	3,217.18	3,380.06	0.0000	4.5800	50.0000	0.0000	(0.4093)	(0.0469)	0.0000	1	(0.4562)	01/06/2025
600497.SH	12/17/2024	SDB3260427096	4,100.00	0.8450	3,297.61	3,464.56	0.0000	4.5800	50.0000	0.0000	(0.4195)	(0.0481)	0.0000	1	(0.4676)	01/06/2025
600497.SH	12/17/2024	SDB3260427096	13,900.00	0.8450	11,179.70	11,745.69	0.0000	4.5800	50.0000	0.0000	(1.4223)	(0.1631)	0.0000	1	(1.5854)	01/06/2025
600497.SH	12/17/2024	SDB3260427096	5,900.00	0.8450	4,745.34	4,985.58	0.0000	4.5800	50.0000	0.0000	(0.6037)	(0.0692)	0.0000	1	(0.6730)	01/06/2025
600497.SH	12/17/2024	SDB3260427096	3,700.00	0.8450	2,975.89	3,126.55	0.0000	4.5800	50.0000	0.0000	(0.3786)	(0.0434)	0.0000	1	(0.4220)	01/06/2025
600497.SH	12/17/2024	SDB3260427096	2,100.00	0.8450	1,689.02	1,774.53	0.0000	4.5800	50.0000	0.0000	(0.2149)	(0.0246)	0.0000	1	(0.2395)	01/06/2025
600497.SH	12/17/2024	SDB3260427096	600.00	0.8450	482.58	507.01	0.0000	4.5800	50.0000	0.0000	(0.0614)	(0.0070)	0.0000	1	(0.0684)	01/06/2025
600497.SH	12/16/2024	SDB3260427096	12,500.00	0.8475	10,053.69	10,593.74	0.0000	4.5800	50.0000	0.0000	(1.2791)	(0.1471)	0.0000	1	(1.4262)	01/06/2025
600497.SH	12/16/2024	SDB3260427096	26,700.00	0.8475	21,474.68	22,628.22	0.0000	4.5800	50.0000	0.0000	(2.7321)	(0.3143)	0.0000	1	(3.0463)	01/06/2025
600497.SH	12/16/2024	SDB3260427096	100.00	0.8475	80.43	84.75	0.0000	4.5800	50.0000	0.0000	(0.0102)	(0.0012)	0.0000	1	(0.0114)	01/06/2025
600497.SH	12/16/2024	SDB3260427096	200.00	0.8475	160.86	169.50	0.0000	4.5800	50.0000	0.0000	(0.0205)	(0.0024)	0.0000	1	(0.0228)	01/06/2025
600497.SH	12/16/2024	SDB3260427096	800.00	0.8475	643.44	678.00	0.0000	4.5800	50.0000	0.0000	(0.0819)	(0.0094)	0.0000	1	(0.0913)	01/06/2025
600497.SH	12/16/2024	SDB3260427096	100.00	0.8475	80.43	84.75	0.0000	4.5800	50.0000	0.0000	(0.0102)	(0.0012)	0.0000	1	(0.0114)	01/06/2025
600497.SH	12/16/2024	SDB3260427096	700.00	0.8475	563.01	593.25	0.0000	4.5800	50.0000	0.0000	(0.0716)	(0.0082)	0.0000	1	(0.0799)	01/06/2025
600497.SH	12/16/2024	SDB3260427096	2,000.00	0.8475	1,608.59	1,695.00	0.0000	4.5800	50.0000	0.0000	(0.2046)	(0.0235)	0.0000	1	(0.2282)	01/06/2025
600497.SH	12/16/2024	SDB3260427096	4,800.00	0.8475	3,860.62	4,068.00	0.0000	4.5800	50.0000	0.0000	(0.4912)	(0.0565)	0.0000	1	(0.5477)	01/06/2025
600497.SH	12/16/2024	SDB3260427096	100.00	0.8475	80.43	84.75	0.0000	4.5800	50.0000	0.0000	(0.0102)	(0.0012)	0.0000	1	(0.0114)	01/06/2025
600497.SH	12/16/2024	SDB3260427096	1,200.00	0.8475	965.15	1,017.00	0.0000	4.5800	50.0000	0.0000	(0.1228)	(0.0141)	0.0000	1	(0.1369)	01/06/2025
600497.SH	12/16/2024	SDB3260427096	4,000.00	0.8475	3,217.18	3,390.00	0.0000	4.5800	50.0000	0.0000	(0.4093)	(0.0471)	0.0000	1	(0.4564)	01/06/2025
600497.SH	12/16/2024	SDB3260427096	4,100.00	0.8475	3,297.61	3,474.75	0.0000	4.5800	50.0000	0.0000	(0.4195)	(0.0483)	0.0000	1	(0.4678)	01/06/2025
600497.SH	12/16/2024	SDB3260427096	13,900.00	0.8475	11,179.70	11,780.24	0.0000	4.5800	50.0000	0.0000	(1.4223)	(0.1636)	0.0000	1	(1.5859)	01/06/2025
600497.SH	12/16/2024	SDB3260427096	5,900.00	0.8475	4,745.34	5,000.24	0.0000	4.5800	50.0000	0.0000	(0.6037)	(0.0694)	0.0000	1	(0.6732)	01/06/2025
600497.SH	12/16/2024	SDB3260427096	3,700.00	0.8475	2,975.89	3,135.75	0.0000	4.5800	50.0000	0.0000	(0.3786)	(0.0436)	0.0000	1	(0.4222)	01/06/2025
600497.SH	12/16/2024	SDB3260427096	2,100.00	0.8475	1,689.02	1,779.75	0.0000	4.5800	50.0000	0.0000	(0.2149)	(0.0247)	0.0000	1	(0.2396)	01/06/2025
600497.SH	12/16/2024	SDB3260427096	600.00	0.8475	482.58	508.50	0.0000	4.5800	50.0000	0.0000	(0.0614)	(0.0071)	0.0000	1	(0.0685)	01/06/2025
600497.SH	12/13/2024	SDB3260427096	12,500.00	0.8449	10,053.69	10,560.83	0.0000	4.5800	50.0000	0.0000	(3.8372)	(0.4400)	0.0000	3	(4.2772)	01/06/2025
600497.SH	12/13/2024	SDB3260427096	26,700.00	0.8449	21,474.68	22,557.92	0.0000	4.5800	50.0000	0.0000	(8.1962)	(0.9399)	0.0000	3	(9.1361)	01/06/2025
600497.SH	12/13/2024	SDB3260427096	100.00	0.8449	80.43	84.49	0.0000	4.5800	50.0000	0.0000	(0.0307)	(0.0035)	0.0000	3	(0.0342)	01/06/2025
600497.SH	12/13/2024	SDB3260427096	200.00	0.8449	160.86	168.97	0.0000	4.5800	50.0000	0.0000	(0.0614)	(0.0070)	0.0000	3	(0.0684)	01/06/2025
600497.SH	12/13/2024	SDB3260427096	800.00	0.8449	643.44	675.89	0.0000	4.5800	50.0000	0.0000	(0.2456)	(0.0282)	0.0000	3	(0.2737)	01/06/2025
600497.SH	12/13/2024	SDB3260427096	100.00	0.8449	80.43	84.49	0.0000	4.5800	50.0000	0.0000	(0.0307)	(0.0035)	0.0000	3	(0.0342)	01/06/2025
600497.SH	12/13/2024	SDB3260427096	700.00	0.8449	563.01	591.41	0.0000	4.5800	50.0000	0.0000	(0.2149)	(0.0246)	0.0000	3	(0.2395)	01/06/2025
600497.SH	12/13/2024	SDB3260427096	2,000.00	0.8449	1,608.59	1,689.73	0.0000	4.5800	50.0000	0.0000	(0.6139)	(0.0704)	0.0000	3	(0.6844)	01/06/2025
600497.SH	12/13/2024	SDB3260427096	4,800.00	0.8449	3,860.62	4,055.36	0.0000	4.5800	50.0000	0.0000	(1.4735)	(0.1690)	0.0000	3	(1.6424)	01/06/2025
600497.SH	12/13/2024	SDB3260427096	100.00	0.8449	80.43	84.49	0.0000	4.5800	50.0000	0.0000	(0.0307)	(0.0035)	0.0000	3	(0.0342)	01/06/2025
600497.SH	12/13/2024	SDB3260427096	1,200.00	0.8449	965.15	1,013.84	0.0000	4.5800	50.0000	0.0000	(0.3684)	(0.0422)	0.0000	3	(0.4106)	01/06/2025
600497.SH	12/13/2024	SDB3260427096	4,000.00	0.8449	3,217.18	3,379.46	0.0000	4.5800	50.0000	0.0000	(1.2279)	(0.1408)	0.0000	3	(1.3687)	01/06/2025
600497.SH	12/13/2024	SDB3260427096	4,100.00	0.8449	3,297.61	3,463.95	0.0000	4.5800	50.0000	0.0000	(1.2586)	(0.1443)	0.0000	3	(1.4029)	01/06/2025
600497.SH	12/13/2024	SDB3260427096	13,900.00	0.8449	11,179.70	11,743.64	0.0000	4.5800	50.0000	0.0000	(4.2669)	(0.4893)	0.0000	3	(4.7562)	01/06/2025
600497.SH	12/13/2024	SDB3260427096	5,900.00	0.8449	4,745.34	4,984.71	0.0000	4.5800	50.0000	0.0000	(1.8111)	(0.2077)	0.0000	3	(2.0188)	01/06/2025
600497.SH	12/13/2024	SDB3260427096	3,700.00	0.8449	2,975.89	3,126.00	0.0000	4.5800	50.0000	0.0000	(1.1358)	(0.1303)	0.0000	3	(1.2660)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
YUNNAN CHIHONG ZINC & GERMANIUM CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600497.SH	12/13/2024	SDB3260427096	2,100.00	0.8449	1,689.02	1,774.22	0.0000	4.5800	50.0000	0.0000	(0.6446)	(0.0739)	0.0000	3	(0.7186)	01/06/2025
600497.SH	12/13/2024	SDB3260427096	600.00	0.8449	482.58	506.92	0.0000	4.5800	50.0000	0.0000	(0.1842)	(0.0211)	0.0000	3	(0.2053)	01/06/2025
600497.SH	12/12/2024	SDB3260427096	12,500.00	0.8421	10,053.69	10,525.66	0.0000	4.5800	50.0000	0.0000	(1.2791)	(0.1462)	0.0000	1	(1.4252)	01/06/2025
600497.SH	12/12/2024	SDB3260427096	26,700.00	0.8421	21,474.68	22,482.82	0.0000	4.5800	50.0000	0.0000	(2.7321)	(0.3123)	0.0000	1	(3.0443)	01/06/2025
600497.SH	12/12/2024	SDB3260427096	100.00	0.8421	80.43	84.21	0.0000	4.5800	50.0000	0.0000	(0.0102)	(0.0012)	0.0000	1	(0.0114)	01/06/2025
600497.SH	12/12/2024	SDB3260427096	200.00	0.8421	160.86	168.41	0.0000	4.5800	50.0000	0.0000	(0.0205)	(0.0023)	0.0000	1	(0.0228)	01/06/2025
600497.SH	12/12/2024	SDB3260427096	800.00	0.8421	643.44	673.64	0.0000	4.5800	50.0000	0.0000	(0.0819)	(0.0094)	0.0000	1	(0.0912)	01/06/2025
600497.SH	12/12/2024	SDB3260427096	100.00	0.8421	80.43	84.21	0.0000	4.5800	50.0000	0.0000	(0.0102)	(0.0012)	0.0000	1	(0.0114)	01/06/2025
600497.SH	12/12/2024	SDB3260427096	700.00	0.8421	563.01	589.44	0.0000	4.5800	50.0000	0.0000	(0.0716)	(0.0082)	0.0000	1	(0.0798)	01/06/2025
600497.SH	12/12/2024	SDB3260427096	2,000.00	0.8421	1,608.59	1,684.11	0.0000	4.5800	50.0000	0.0000	(0.2046)	(0.0234)	0.0000	1	(0.2280)	01/06/2025
600497.SH	12/12/2024	SDB3260427096	4,800.00	0.8421	3,860.62	4,041.85	0.0000	4.5800	50.0000	0.0000	(0.4912)	(0.0561)	0.0000	1	(0.5473)	01/06/2025
600497.SH	12/12/2024	SDB3260427096	100.00	0.8421	80.43	84.21	0.0000	4.5800	50.0000	0.0000	(0.0102)	(0.0012)	0.0000	1	(0.0114)	01/06/2025
600497.SH	12/12/2024	SDB3260427096	1,200.00	0.8421	965.15	1,010.46	0.0000	4.5800	50.0000	0.0000	(0.1228)	(0.0140)	0.0000	1	(0.1368)	01/06/2025
600497.SH	12/12/2024	SDB3260427096	4,000.00	0.8421	3,217.18	3,368.21	0.0000	4.5800	50.0000	0.0000	(0.4093)	(0.0468)	0.0000	1	(0.4561)	01/06/2025
600497.SH	12/12/2024	SDB3260427096	4,100.00	0.8421	3,297.61	3,452.42	0.0000	4.5800	50.0000	0.0000	(0.4195)	(0.0480)	0.0000	1	(0.4675)	01/06/2025
600497.SH	12/12/2024	SDB3260427096	13,900.00	0.8421	11,179.70	11,704.54	0.0000	4.5800	50.0000	0.0000	(1.4223)	(0.1626)	0.0000	1	(1.5849)	01/06/2025
600497.SH	12/12/2024	SDB3260427096	5,900.00	0.8421	4,745.34	4,968.11	0.0000	4.5800	50.0000	0.0000	(0.6037)	(0.0690)	0.0000	1	(0.6727)	01/06/2025
600497.SH	12/12/2024	SDB3260427096	3,700.00	0.8421	2,975.89	3,115.60	0.0000	4.5800	50.0000	0.0000	(0.3786)	(0.0433)	0.0000	1	(0.4219)	01/06/2025
600497.SH	12/12/2024	SDB3260427096	2,100.00	0.8421	1,689.02	1,768.31	0.0000	4.5800	50.0000	0.0000	(0.2149)	(0.0246)	0.0000	1	(0.2394)	01/06/2025
600497.SH	12/12/2024	SDB3260427096	600.00	0.8421	482.58	505.23	0.0000	4.5800	50.0000	0.0000	(0.0614)	(0.0070)	0.0000	1	(0.0684)	01/06/2025
600497.SH	12/11/2024	SDB3260427096	12,500.00	0.8316	10,053.69	10,394.73	0.0000	4.5800	50.0000	0.0000	(1.2791)	(0.1444)	0.0000	1	(1.4234)	01/06/2025
600497.SH	12/11/2024	SDB3260427096	26,700.00	0.8316	21,474.68	22,203.13	0.0000	4.5800	50.0000	0.0000	(2.7321)	(0.3084)	0.0000	1	(3.0404)	01/06/2025
600497.SH	12/11/2024	SDB3260427096	100.00	0.8316	80.43	83.16	0.0000	4.5800	50.0000	0.0000	(0.0102)	(0.0012)	0.0000	1	(0.0114)	01/06/2025
600497.SH	12/11/2024	SDB3260427096	200.00	0.8316	160.86	166.32	0.0000	4.5800	50.0000	0.0000	(0.0205)	(0.0023)	0.0000	1	(0.0228)	01/06/2025
600497.SH	12/11/2024	SDB3260427096	800.00	0.8316	643.44	665.26	0.0000	4.5800	50.0000	0.0000	(0.0819)	(0.0092)	0.0000	1	(0.0911)	01/06/2025
600497.SH	12/11/2024	SDB3260427096	100.00	0.8316	80.43	83.16	0.0000	4.5800	50.0000	0.0000	(0.0102)	(0.0012)	0.0000	1	(0.0114)	01/06/2025
600497.SH	12/11/2024	SDB3260427096	700.00	0.8316	563.01	582.10	0.0000	4.5800	50.0000	0.0000	(0.0716)	(0.0081)	0.0000	1	(0.0797)	01/06/2025
600497.SH	12/11/2024	SDB3260427096	2,000.00	0.8316	1,608.59	1,663.16	0.0000	4.5800	50.0000	0.0000	(0.2046)	(0.0231)	0.0000	1	(0.2277)	01/06/2025
600497.SH	12/11/2024	SDB3260427096	4,800.00	0.8316	3,860.62	3,991.57	0.0000	4.5800	50.0000	0.0000	(0.4912)	(0.0554)	0.0000	1	(0.5466)	01/06/2025
600497.SH	12/11/2024	SDB3260427096	100.00	0.8316	80.43	83.16	0.0000	4.5800	50.0000	0.0000	(0.0102)	(0.0012)	0.0000	1	(0.0114)	01/06/2025
600497.SH	12/11/2024	SDB3260427096	1,200.00	0.8316	965.15	997.89	0.0000	4.5800	50.0000	0.0000	(0.1228)	(0.0139)	0.0000	1	(0.1366)	01/06/2025
600497.SH	12/11/2024	SDB3260427096	4,000.00	0.8316	3,217.18	3,326.31	0.0000	4.5800	50.0000	0.0000	(0.4093)	(0.0462)	0.0000	1	(0.4555)	01/06/2025
600497.SH	12/11/2024	SDB3260427096	4,100.00	0.8316	3,297.61	3,409.47	0.0000	4.5800	50.0000	0.0000	(0.4195)	(0.0474)	0.0000	1	(0.4669)	01/06/2025
600497.SH	12/11/2024	SDB3260427096	13,900.00	0.8316	11,179.70	11,558.93	0.0000	4.5800	50.0000	0.0000	(1.4223)	(0.1605)	0.0000	1	(1.5828)	01/06/2025
600497.SH	12/11/2024	SDB3260427096	5,900.00	0.8316	4,745.34	4,906.31	0.0000	4.5800	50.0000	0.0000	(0.6037)	(0.0681)	0.0000	1	(0.6719)	01/06/2025
600497.SH	12/11/2024	SDB3260427096	3,700.00	0.8316	2,975.89	3,076.84	0.0000	4.5800	50.0000	0.0000	(0.3786)	(0.0427)	0.0000	1	(0.4213)	01/06/2025
600497.SH	12/11/2024	SDB3260427096	2,100.00	0.8316	1,689.02	1,746.31	0.0000	4.5800	50.0000	0.0000	(0.2149)	(0.0243)	0.0000	1	(0.2391)	01/06/2025
600497.SH	12/11/2024	SDB3260427096	600.00	0.8316	482.58	498.95	0.0000	4.5800	50.0000	0.0000	(0.0614)	(0.0069)	0.0000	1	(0.0683)	01/06/2025
600497.SH	12/10/2024	SDB3260427096	12,500.00	0.8329	10,053.69	10,411.51	0.0000	4.5800	50.0000	0.0000	(1.2791)	(0.1446)	0.0000	1	(1.4237)	01/06/2025
600497.SH	12/10/2024	SDB3260427096	26,700.00	0.8329	21,474.68	22,238.99	0.0000	4.5800	50.0000	0.0000	(2.7321)	(0.3089)	0.0000	1	(3.0409)	01/06/2025
600497.SH	12/10/2024	SDB3260427096	100.00	0.8329	80.43	83.29	0.0000	4.5800	50.0000	0.0000	(0.0102)	(0.0012)	0.0000	1	(0.0114)	01/06/2025
600497.SH	12/10/2024	SDB3260427096	200.00	0.8329	160.86	166.58	0.0000	4.5800	50.0000	0.0000	(0.0205)	(0.0023)	0.0000	1	(0.0228)	01/06/2025
600497.SH	12/10/2024	SDB3260427096	800.00	0.8329	643.44	666.34	0.0000	4.5800	50.0000	0.0000	(0.0819)	(0.0093)	0.0000	1	(0.0911)	01/06/2025
600497.SH	12/10/2024	SDB3260427096	100.00	0.8329	80.43	83.29	0.0000	4.5800	50.0000	0.0000	(0.0102)	(0.0012)	0.0000	1	(0.0114)	01/06/2025
600497.SH	12/10/2024	SDB3260427096	700.00	0.8329	563.01	583.04	0.0000	4.5800	50.0000	0.0000	(0.0716)	(0.0081)	0.0000	1	(0.0797)	01/06/2025
600497.SH	12/10/2024	SDB3260427096	2,000.00	0.8329	1,608.59	1,665.84	0.0000	4.5800	50.0000	0.0000	(0.2046)	(0.0231)	0.0000	1	(0.2278)	01/06/2025
600497.SH	12/10/2024	SDB3260427096	4,800.00	0.8329	3,860.62	3,998.02	0.0000	4.5800	50.0000	0.0000	(0.4912)	(0.0555)	0.0000	1	(0.5467)	01/06/2025
600497.SH	12/10/2024	SDB3260427096	100.00	0.8329	80.43	83.29	0.0000	4.5800	50.0000	0.0000	(0.0102)	(0.0012)	0.0000	1	(0.0114)	01/06/2025
600497.SH	12/10/2024	SDB3260427096	1,200.00	0.8329	965.15	999.51	0.0000	4.5800	50.0000	0.0000	(0.1228)	(0.0139)	0.0000	1	(0.1367)	01/06/2025
600497.SH	12/10/2024	SDB3260427096	4,000.00	0.8329	3,217.18	3,331.68	0.0000	4.5800	50.0000	0.0000	(0.4093)	(0.0463)	0.0000	1	(0.4556)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
YUNNAN CHIHONG ZINC & GERMANIUM CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600497.SH	12/10/2024	SDB3260427096	4,100.00	0.8329	3,297.61	3,414.98	0.0000	4.5800	50.0000	0.0000	(0.4195)	(0.0474)	0.0000	1	(0.4670)	01/06/2025
600497.SH	12/10/2024	SDB3260427096	13,900.00	0.8329	11,179.70	11,577.60	0.0000	4.5800	50.0000	0.0000	(1.4223)	(0.1608)	0.0000	1	(1.5831)	01/06/2025
600497.SH	12/10/2024	SDB3260427096	5,900.00	0.8329	4,745.34	4,914.23	0.0000	4.5800	50.0000	0.0000	(0.6037)	(0.0683)	0.0000	1	(0.6720)	01/06/2025
600497.SH	12/10/2024	SDB3260427096	3,700.00	0.8329	2,975.89	3,081.81	0.0000	4.5800	50.0000	0.0000	(0.3786)	(0.0428)	0.0000	1	(0.4214)	01/06/2025
600497.SH	12/10/2024	SDB3260427096	2,100.00	0.8329	1,689.02	1,749.13	0.0000	4.5800	50.0000	0.0000	(0.2149)	(0.0243)	0.0000	1	(0.2392)	01/06/2025
600497.SH	12/10/2024	SDB3260427096	600.00	0.8329	482.58	499.75	0.0000	4.5800	50.0000	0.0000	(0.0614)	(0.0069)	0.0000	1	(0.0683)	01/06/2025
600497.SH	12/09/2024	SDB3260427096	12,500.00	0.8332	10,053.69	10,415.24	0.0000	4.5800	50.0000	0.0000	(1.2791)	(0.1447)	0.0000	1	(1.4237)	01/06/2025
600497.SH	12/09/2024	SDB3260427096	26,700.00	0.8332	21,474.68	22,246.95	0.0000	4.5800	50.0000	0.0000	(2.7321)	(0.3090)	0.0000	1	(3.0410)	01/06/2025
600497.SH	12/09/2024	SDB3260427096	100.00	0.8332	80.43	83.32	0.0000	4.5800	50.0000	0.0000	(0.0102)	(0.0012)	0.0000	1	(0.0114)	01/06/2025
600497.SH	12/09/2024	SDB3260427096	200.00	0.8332	160.86	166.64	0.0000	4.5800	50.0000	0.0000	(0.0205)	(0.0023)	0.0000	1	(0.0228)	01/06/2025
600497.SH	12/09/2024	SDB3260427096	800.00	0.8332	643.44	666.58	0.0000	4.5800	50.0000	0.0000	(0.0819)	(0.0093)	0.0000	1	(0.0911)	01/06/2025
600497.SH	12/09/2024	SDB3260427096	100.00	0.8332	80.43	83.32	0.0000	4.5800	50.0000	0.0000	(0.0102)	(0.0012)	0.0000	1	(0.0114)	01/06/2025
600497.SH	12/09/2024	SDB3260427096	700.00	0.8332	563.01	583.25	0.0000	4.5800	50.0000	0.0000	(0.0716)	(0.0081)	0.0000	1	(0.0797)	01/06/2025
600497.SH	12/09/2024	SDB3260427096	2,000.00	0.8332	1,608.59	1,666.44	0.0000	4.5800	50.0000	0.0000	(0.2046)	(0.0231)	0.0000	1	(0.2278)	01/06/2025
600497.SH	12/09/2024	SDB3260427096	4,800.00	0.8332	3,860.62	3,999.45	0.0000	4.5800	50.0000	0.0000	(0.4912)	(0.0555)	0.0000	1	(0.5467)	01/06/2025
600497.SH	12/09/2024	SDB3260427096	100.00	0.8332	80.43	83.32	0.0000	4.5800	50.0000	0.0000	(0.0102)	(0.0012)	0.0000	1	(0.0114)	01/06/2025
600497.SH	12/09/2024	SDB3260427096	1,200.00	0.8332	965.15	999.86	0.0000	4.5800	50.0000	0.0000	(0.1228)	(0.0139)	0.0000	1	(0.1367)	01/06/2025
600497.SH	12/09/2024	SDB3260427096	4,000.00	0.8332	3,217.18	3,332.88	0.0000	4.5800	50.0000	0.0000	(0.4093)	(0.0463)	0.0000	1	(0.4556)	01/06/2025
600497.SH	12/09/2024	SDB3260427096	4,100.00	0.8332	3,297.61	3,416.20	0.0000	4.5800	50.0000	0.0000	(0.4195)	(0.0474)	0.0000	1	(0.4670)	01/06/2025
600497.SH	12/09/2024	SDB3260427096	13,900.00	0.8332	11,179.70	11,581.74	0.0000	4.5800	50.0000	0.0000	(1.4223)	(0.1609)	0.0000	1	(1.5832)	01/06/2025
600497.SH	12/09/2024	SDB3260427096	5,900.00	0.8332	4,745.34	4,915.99	0.0000	4.5800	50.0000	0.0000	(0.6037)	(0.0683)	0.0000	1	(0.6720)	01/06/2025
600497.SH	12/09/2024	SDB3260427096	3,700.00	0.8332	2,975.89	3,082.91	0.0000	4.5800	50.0000	0.0000	(0.3786)	(0.0428)	0.0000	1	(0.4214)	01/06/2025
600497.SH	12/09/2024	SDB3260427096	2,100.00	0.8332	1,689.02	1,749.76	0.0000	4.5800	50.0000	0.0000	(0.2149)	(0.0243)	0.0000	1	(0.2392)	01/06/2025
600497.SH	12/09/2024	SDB3260427096	600.00	0.8332	482.58	499.93	0.0000	4.5800	50.0000	0.0000	(0.0614)	(0.0069)	0.0000	1	(0.0683)	01/06/2025
600497.SH	12/06/2024	SDB3260427096	12,500.00	0.8083	10,053.69	10,103.44	0.0000	4.5800	50.0000	0.0000	(3.8372)	(0.4210)	0.0000	3	(4.2581)	01/06/2025
600497.SH	12/06/2024	SDB3260427096	26,700.00	0.8083	21,474.68	21,580.94	0.0000	4.5800	50.0000	0.0000	(8.1962)	(0.8992)	0.0000	3	(9.0954)	01/06/2025
600497.SH	12/06/2024	SDB3260427096	100.00	0.8083	80.43	80.83	0.0000	4.5800	50.0000	0.0000	(0.0307)	(0.0034)	0.0000	3	(0.0341)	01/06/2025
600497.SH	12/06/2024	SDB3260427096	200.00	0.8083	160.86	161.66	0.0000	4.5800	50.0000	0.0000	(0.0614)	(0.0067)	0.0000	3	(0.0681)	01/06/2025
600497.SH	12/06/2024	SDB3260427096	800.00	0.8083	643.44	646.62	0.0000	4.5800	50.0000	0.0000	(0.2456)	(0.0269)	0.0000	3	(0.2725)	01/06/2025
600497.SH	12/06/2024	SDB3260427096	100.00	0.8083	80.43	80.83	0.0000	4.5800	50.0000	0.0000	(0.0307)	(0.0034)	0.0000	3	(0.0341)	01/06/2025
600497.SH	12/06/2024	SDB3260427096	700.00	0.8083	563.01	565.79	0.0000	4.5800	50.0000	0.0000	(0.2149)	(0.0236)	0.0000	3	(0.2385)	01/06/2025
600497.SH	12/06/2024	SDB3260427096	2,000.00	0.8083	1,608.59	1,616.55	0.0000	4.5800	50.0000	0.0000	(0.6139)	(0.0674)	0.0000	3	(0.6813)	01/06/2025
600497.SH	12/06/2024	SDB3260427096	4,800.00	0.8083	3,860.62	3,879.72	0.0000	4.5800	50.0000	0.0000	(1.4735)	(0.1617)	0.0000	3	(1.6351)	01/06/2025
600497.SH	12/06/2024	SDB3260427096	100.00	0.8083	80.43	80.83	0.0000	4.5800	50.0000	0.0000	(0.0307)	(0.0034)	0.0000	3	(0.0341)	01/06/2025
600497.SH	12/06/2024	SDB3260427096	1,200.00	0.8083	965.15	969.93	0.0000	4.5800	50.0000	0.0000	(0.3684)	(0.0404)	0.0000	3	(0.4088)	01/06/2025
600497.SH	12/06/2024	SDB3260427096	4,000.00	0.8083	3,217.18	3,233.10	0.0000	4.5800	50.0000	0.0000	(1.2279)	(0.1347)	0.0000	3	(1.3626)	01/06/2025
600497.SH	12/06/2024	SDB3260427096	4,100.00	0.8083	3,297.61	3,313.93	0.0000	4.5800	50.0000	0.0000	(1.2586)	(0.1381)	0.0000	3	(1.3967)	01/06/2025
600497.SH	12/06/2024	SDB3260427096	13,900.00	0.8083	11,179.70	11,235.02	0.0000	4.5800	50.0000	0.0000	(4.2669)	(0.4681)	0.0000	3	(4.7350)	01/06/2025
600497.SH	12/06/2024	SDB3260427096	5,900.00	0.8083	4,745.34	4,768.82	0.0000	4.5800	50.0000	0.0000	(1.8111)	(0.1987)	0.0000	3	(2.0098)	01/06/2025
600497.SH	12/06/2024	SDB3260427096	3,700.00	0.8083	2,975.89	2,990.62	0.0000	4.5800	50.0000	0.0000	(1.1358)	(0.1246)	0.0000	3	(1.2604)	01/06/2025
600497.SH	12/06/2024	SDB3260427096	2,100.00	0.8083	1,689.02	1,697.38	0.0000	4.5800	50.0000	0.0000	(0.6466)	(0.0707)	0.0000	3	(0.7154)	01/06/2025
600497.SH	12/06/2024	SDB3260427096	600.00	0.8083	482.58	484.96	0.0000	4.5800	50.0000	0.0000	(0.1842)	(0.0202)	0.0000	3	(0.2044)	01/06/2025
600497.SH	12/05/2024	SDB3260427096	12,500.00	0.8166	10,053.69	10,207.16	0.0000	4.5800	50.0000	0.0000	(1.2791)	(0.1418)	0.0000	1	(1.4208)	01/06/2025
600497.SH	12/05/2024	SDB3260427096	26,700.00	0.8166	21,474.68	21,802.50	0.0000	4.5800	50.0000	0.0000	(2.7321)	(0.3028)	0.0000	1	(3.0349)	01/06/2025
600497.SH	12/05/2024	SDB3260427096	100.00	0.8166	80.43	81.66	0.0000	4.5800	50.0000	0.0000	(0.0102)	(0.0011)	0.0000	1	(0.0114)	01/06/2025
600497.SH	12/05/2024	SDB3260427096	200.00	0.8166	160.86	163.31	0.0000	4.5800	50.0000	0.0000	(0.0205)	(0.0023)	0.0000	1	(0.0227)	01/06/2025
600497.SH	12/05/2024	SDB3260427096	800.00	0.8166	643.44	653.26	0.0000	4.5800	50.0000	0.0000	(0.0819)	(0.0091)	0.0000	1	(0.0909)	01/06/2025
600497.SH	12/05/2024	SDB3260427096	100.00	0.8166	80.43	81.66	0.0000	4.5800	50.0000	0.0000	(0.0102)	(0.0011)	0.0000	1	(0.0114)	01/06/2025
600497.SH	12/05/2024	SDB3260427096	700.00	0.8166	563.01	571.60	0.0000	4.5800	50.0000	0.0000	(0.0716)	(0.0079)	0.0000	1	(0.0796)	01/06/2025
600497.SH	12/05/2024	SDB3260427096	2,000.00	0.8166	1,608.59	1,633.15	0.0000	4.5800	50.0000	0.0000	(0.2046)	(0.0227)	0.0000	1	(0.2273)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
YUNNAN CHIHONG ZINC & GERMANIUM CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600497.SH	12/05/2024	SDB3260427096	4,800.00	0.8166	3,860.62	3,919.55	0.0000	4.5800	50.0000	0.0000	(0.4912)	(0.0544)	0.0000	1	(0.5456)	01/06/2025
600497.SH	12/05/2024	SDB3260427096	100.00	0.8166	80.43	81.66	0.0000	4.5800	50.0000	0.0000	(0.0102)	(0.0011)	0.0000	1	(0.0114)	01/06/2025
600497.SH	12/05/2024	SDB3260427096	1,200.00	0.8166	965.15	979.89	0.0000	4.5800	50.0000	0.0000	(0.1228)	(0.0136)	0.0000	1	(0.1364)	01/06/2025
600497.SH	12/05/2024	SDB3260427096	4,000.00	0.8166	3,217.18	3,266.29	0.0000	4.5800	50.0000	0.0000	(0.4093)	(0.0454)	0.0000	1	(0.4547)	01/06/2025
600497.SH	12/05/2024	SDB3260427096	4,100.00	0.8166	3,297.61	3,347.95	0.0000	4.5800	50.0000	0.0000	(0.4195)	(0.0465)	0.0000	1	(0.4660)	01/06/2025
600497.SH	12/05/2024	SDB3260427096	13,900.00	0.8166	11,179.70	11,350.36	0.0000	4.5800	50.0000	0.0000	(1.4223)	(0.1576)	0.0000	1	(1.5800)	01/06/2025
600497.SH	12/05/2024	SDB3260427096	5,900.00	0.8166	4,745.34	4,817.78	0.0000	4.5800	50.0000	0.0000	(0.6037)	(0.0669)	0.0000	1	(0.6706)	01/06/2025
600497.SH	12/05/2024	SDB3260427096	3,700.00	0.8166	2,975.89	3,021.32	0.0000	4.5800	50.0000	0.0000	(0.3786)	(0.0420)	0.0000	1	(0.4206)	01/06/2025
600497.SH	12/05/2024	SDB3260427096	2,100.00	0.8166	1,689.02	1,714.80	0.0000	4.5800	50.0000	0.0000	(0.2149)	(0.0238)	0.0000	1	(0.2387)	01/06/2025
600497.SH	12/05/2024	SDB3260427096	600.00	0.8166	482.58	489.94	0.0000	4.5800	50.0000	0.0000	(0.0614)	(0.0068)	0.0000	1	(0.0682)	01/06/2025
600497.SH	12/04/2024	SDB3260427096	12,500.00	0.8043	10,053.69	10,053.69	0.0000	4.5800	50.0000	0.0000	(1.2791)	(0.1396)	0.0000	1	(1.4187)	01/06/2025
600497.SH	12/04/2024	SDB3260427096	26,700.00	0.8043	21,474.68	21,474.68	0.0000	4.5800	50.0000	0.0000	(2.7321)	(0.2983)	0.0000	1	(3.0303)	01/06/2025
600497.SH	12/04/2024	SDB3260427096	100.00	0.8043	80.43	80.43	0.0000	4.5800	50.0000	0.0000	(0.0102)	(0.0011)	0.0000	1	(0.0113)	01/06/2025
600497.SH	12/04/2024	SDB3260427096	200.00	0.8043	160.86	160.86	0.0000	4.5800	50.0000	0.0000	(0.0205)	(0.0022)	0.0000	1	(0.0227)	01/06/2025
600497.SH	12/04/2024	SDB3260427096	800.00	0.8043	643.44	643.44	0.0000	4.5800	50.0000	0.0000	(0.0819)	(0.0089)	0.0000	1	(0.0908)	01/06/2025
600497.SH	12/04/2024	SDB3260427096	100.00	0.8043	80.43	80.43	0.0000	4.5800	50.0000	0.0000	(0.0102)	(0.0011)	0.0000	1	(0.0113)	01/06/2025
600497.SH	12/04/2024	SDB3260427096	700.00	0.8043	563.01	563.01	0.0000	4.5800	50.0000	0.0000	(0.0716)	(0.0078)	0.0000	1	(0.0794)	01/06/2025
600497.SH	12/04/2024	SDB3260427096	2,000.00	0.8043	1,608.59	1,608.59	0.0000	4.5800	50.0000	0.0000	(0.2046)	(0.0223)	0.0000	1	(0.2270)	01/06/2025
600497.SH	12/04/2024	SDB3260427096	4,800.00	0.8043	3,860.62	3,860.62	0.0000	4.5800	50.0000	0.0000	(0.4912)	(0.0536)	0.0000	1	(0.5448)	01/06/2025
600497.SH	12/04/2024	SDB3260427096	100.00	0.8043	80.43	80.43	0.0000	4.5800	50.0000	0.0000	(0.0102)	(0.0011)	0.0000	1	(0.0113)	01/06/2025
600497.SH	12/04/2024	SDB3260427096	1,200.00	0.8043	965.15	965.15	0.0000	4.5800	50.0000	0.0000	(0.1228)	(0.0134)	0.0000	1	(0.1362)	01/06/2025
600497.SH	12/04/2024	SDB3260427096	4,000.00	0.8043	3,217.18	3,217.18	0.0000	4.5800	50.0000	0.0000	(0.4093)	(0.0447)	0.0000	1	(0.4540)	01/06/2025
600497.SH	12/04/2024	SDB3260427096	4,100.00	0.8043	3,297.61	3,297.61	0.0000	4.5800	50.0000	0.0000	(0.4195)	(0.0458)	0.0000	1	(0.4653)	01/06/2025
600497.SH	12/04/2024	SDB3260427096	13,900.00	0.8043	11,179.70	11,179.70	0.0000	4.5800	50.0000	0.0000	(1.4223)	(0.1553)	0.0000	1	(1.5776)	01/06/2025
600497.SH	12/04/2024	SDB3260427096	5,900.00	0.8043	4,745.34	4,745.34	0.0000	4.5800	50.0000	0.0000	(0.6037)	(0.0659)	0.0000	1	(0.6696)	01/06/2025
600497.SH	12/04/2024	SDB3260427096	3,700.00	0.8043	2,975.89	2,975.89	0.0000	4.5800	50.0000	0.0000	(0.3786)	(0.0413)	0.0000	1	(0.4199)	01/06/2025
600497.SH	12/04/2024	SDB3260427096	2,100.00	0.8043	1,689.02	1,689.02	0.0000	4.5800	50.0000	0.0000	(0.2149)	(0.0235)	0.0000	1	(0.2383)	01/06/2025
600497.SH	12/04/2024	SDB3260427096	600.00	0.8043	482.58	482.58	0.0000	4.5800	50.0000	0.0000	(0.0614)	(0.0067)	0.0000	1	(0.0681)	01/06/2025
TOTAL YUNNAN CHIHONG ZINC & GERMANIUM CO., LTD. CMN CLASS A SERIES NORTHBOUND											(274.0259)	(30.9933)	0.0000		(305.0191)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
YUNNAN ENERGY INVESTMENT CO LTD CMN CLASS A SERIES NORTHBOUND																
002053.ZK	01/03/2025	SDB3262115476	4,800.00	1.5829	7,455.90	7,597.79	0.0000	4.3300	50.0000	0.0000	(2.6903)	(0.3166)	0.0000	3	(3.0069)	01/06/2025
002053.ZK	01/03/2025	SDB3262115476	6,100.00	1.5829	9,475.20	9,655.52	0.0000	4.3300	50.0000	0.0000	(3.4190)	(0.4023)	0.0000	3	(3.8213)	01/06/2025
002053.ZK	01/03/2025	SDB3262115476	500.00	1.5829	776.66	791.44	0.0000	4.3300	50.0000	0.0000	(0.2802)	(0.0330)	0.0000	3	(0.3132)	01/06/2025
002053.ZK	01/03/2025	SDB3262115476	1,300.00	1.5829	2,019.31	2,057.73	0.0000	4.3300	50.0000	0.0000	(0.7286)	(0.0857)	0.0000	3	(0.8144)	01/06/2025
002053.ZK	01/02/2025	SDB3262115476	4,800.00	1.6075	7,455.90	7,715.80	0.0000	4.3300	50.0000	0.0000	(0.8968)	(0.1072)	0.0000	1	(1.0039)	01/06/2025
002053.ZK	01/02/2025	SDB3262115476	6,100.00	1.6075	9,475.20	9,805.50	0.0000	4.3300	50.0000	0.0000	(1.1397)	(0.1362)	0.0000	1	(1.2758)	01/06/2025
002053.ZK	01/02/2025	SDB3262115476	500.00	1.6075	776.66	803.73	0.0000	4.3300	50.0000	0.0000	(0.0934)	(0.0112)	0.0000	1	(0.1046)	01/06/2025
002053.ZK	01/02/2025	SDB3262115476	1,300.00	1.6075	2,019.31	2,089.70	0.0000	4.3300	50.0000	0.0000	(0.2429)	(0.0290)	0.0000	1	(0.2719)	01/06/2025
002053.ZK	12/31/2024	SDB3262115476	4,800.00	1.6580	7,455.90	7,958.32	0.0000	4.3300	50.0000	0.0000	(1.7936)	(0.2211)	0.0000	2	(2.0146)	01/06/2025
002053.ZK	12/31/2024	SDB3262115476	6,100.00	1.6580	9,475.20	10,113.70	0.0000	4.3300	50.0000	0.0000	(2.2793)	(0.2809)	0.0000	2	(2.5602)	01/06/2025
002053.ZK	12/31/2024	SDB3262115476	500.00	1.6580	776.66	828.99	0.0000	4.3300	50.0000	0.0000	(0.1868)	(0.0230)	0.0000	2	(0.2099)	01/06/2025
002053.ZK	12/31/2024	SDB3262115476	1,300.00	1.6580	2,019.31	2,155.38	0.0000	4.3300	50.0000	0.0000	(0.4858)	(0.0599)	0.0000	2	(0.5456)	01/06/2025
002053.ZK	12/30/2024	SDB3262115476	4,800.00	1.6550	7,455.90	7,943.77	0.0000	4.3300	50.0000	0.0000	(0.1103)	(0.0533)	0.0000	1	(1.0071)	01/06/2025
002053.ZK	12/30/2024	SDB3262115476	6,100.00	1.6550	9,475.20	10,095.21	0.0000	4.3300	50.0000	0.0000	(1.1397)	(0.1402)	0.0000	1	(1.2799)	01/06/2025
002053.ZK	12/30/2024	SDB3262115476	500.00	1.6550	776.66	827.48	0.0000	4.3300	50.0000	0.0000	(0.0934)	(0.0115)	0.0000	1	(0.1049)	01/06/2025
002053.ZK	12/30/2024	SDB3262115476	1,300.00	1.6550	2,019.31	2,151.44	0.0000	4.3300	50.0000	0.0000	(0.2429)	(0.0299)	0.0000	1	(0.2728)	01/06/2025
002053.ZK	12/30/2024	SDB3262115476	1,000.00	1.6550	1,553.31	1,654.95	0.0000	4.3300	50.0000	0.0000	(0.1868)	(0.0230)	0.0000	1	(0.2098)	01/06/2025
002053.ZK	12/27/2024	SDB3262115476	4,800.00	1.6598	7,455.90	7,967.16	0.0000	4.3300	50.0000	0.0000	(2.6903)	(0.3320)	0.0000	3	(3.0223)	01/06/2025
002053.ZK	12/27/2024	SDB3262115476	6,100.00	1.6598	9,475.20	10,124.93	0.0000	4.3300	50.0000	0.0000	(3.4190)	(0.4219)	0.0000	3	(3.8408)	01/06/2025
002053.ZK	12/27/2024	SDB3262115476	500.00	1.6598	776.66	829.91	0.0000	4.3300	50.0000	0.0000	(0.2802)	(0.0346)	0.0000	3	(0.3148)	01/06/2025
002053.ZK	12/27/2024	SDB3262115476	1,300.00	1.6598	2,019.31	2,157.77	0.0000	4.3300	50.0000	0.0000	(0.7286)	(0.0899)	0.0000	3	(0.8185)	01/06/2025
002053.ZK	12/27/2024	SDB3262115476	1,200.00	1.6598	1,863.97	1,991.79	0.0000	4.3300	50.0000	0.0000	(0.6726)	(0.0830)	0.0000	3	(0.7556)	01/06/2025
002053.ZK	12/27/2024	SDB3262115476	800.00	1.6598	1,242.65	1,327.86	0.0000	4.3300	50.0000	0.0000	(0.4484)	(0.0553)	0.0000	3	(0.5037)	01/06/2025
002053.ZK	12/27/2024	SDB3262115476	500.00	1.6598	776.66	829.91	0.0000	4.3300	50.0000	0.0000	(0.2802)	(0.0346)	0.0000	3	(0.3148)	01/06/2025
002053.ZK	12/27/2024	SDB3262115476	500.00	1.6598	776.66	829.91	0.0000	4.3300	50.0000	0.0000	(0.2802)	(0.0346)	0.0000	3	(0.3148)	01/06/2025
002053.ZK	12/26/2024	SDB3262115476	4,800.00	1.6694	7,455.90	8,013.12	0.0000	4.3300	50.0000	0.0000	(0.8968)	(0.1113)	0.0000	1	(1.0081)	01/06/2025
002053.ZK	12/26/2024	SDB3262115476	6,100.00	1.6694	9,475.20	10,183.35	0.0000	4.3300	50.0000	0.0000	(1.1397)	(0.1414)	0.0000	1	(1.2811)	01/06/2025
002053.ZK	12/26/2024	SDB3262115476	500.00	1.6694	776.66	834.70	0.0000	4.3300	50.0000	0.0000	(0.0934)	(0.0116)	0.0000	1	(0.1050)	01/06/2025
002053.ZK	12/26/2024	SDB3262115476	1,300.00	1.6694	2,019.31	2,170.22	0.0000	4.3300	50.0000	0.0000	(0.2429)	(0.0301)	0.0000	1	(0.2730)	01/06/2025
002053.ZK	12/26/2024	SDB3262115476	1,200.00	1.6694	1,863.97	2,003.28	0.0000	4.3300	50.0000	0.0000	(0.2242)	(0.0278)	0.0000	1	(0.2520)	01/06/2025
002053.ZK	12/26/2024	SDB3262115476	200.00	1.6694	310.66	333.88	0.0000	4.3300	50.0000	0.0000	(0.0374)	(0.0046)	0.0000	1	(0.0420)	01/06/2025
002053.ZK	12/26/2024	SDB3262115476	200.00	1.6694	310.66	333.88	0.0000	4.3300	50.0000	0.0000	(0.0374)	(0.0046)	0.0000	1	(0.0420)	01/06/2025
002053.ZK	12/26/2024	SDB3262115476	1,100.00	1.6694	1,708.64	1,836.34	0.0000	4.3300	50.0000	0.0000	(0.2055)	(0.0255)	0.0000	1	(0.2310)	01/06/2025
002053.ZK	12/26/2024	SDB3262115476	1,300.00	1.6694	2,019.31	2,170.22	0.0000	4.3300	50.0000	0.0000	(0.2429)	(0.0301)	0.0000	1	(0.2730)	01/06/2025
002053.ZK	12/26/2024	SDB3262115476	500.00	1.6694	776.66	834.70	0.0000	4.3300	50.0000	0.0000	(0.0934)	(0.0116)	0.0000	1	(0.1050)	01/06/2025
002053.ZK	12/26/2024	SDB3262115476	1,300.00	1.6694	2,019.31	2,170.22	0.0000	4.3300	50.0000	0.0000	(0.2429)	(0.0301)	0.0000	1	(0.2730)	01/06/2025
002053.ZK	12/26/2024	SDB3262115476	500.00	1.6694	776.66	834.70	0.0000	4.3300	50.0000	0.0000	(0.0934)	(0.0116)	0.0000	1	(0.1050)	01/06/2025
002053.ZK	12/26/2024	SDB3262115476	500.00	1.6694	776.66	834.70	0.0000	4.3300	50.0000	0.0000	(0.0934)	(0.0116)	0.0000	1	(0.1050)	01/06/2025
002053.ZK	12/24/2024	SDB3262115476	4,800.00	1.6694	7,455.90	8,013.12	0.0000	4.3300	50.0000	0.0000	(1.7936)	(0.2226)	0.0000	2	(2.0161)	01/06/2025
002053.ZK	12/24/2024	SDB3262115476	6,100.00	1.6694	9,475.20	10,183.35	0.0000	4.3300	50.0000	0.0000	(2.2793)	(0.2829)	0.0000	2	(2.5622)	01/06/2025
002053.ZK	12/24/2024	SDB3262115476	500.00	1.6694	776.66	834.70	0.0000	4.3300	50.0000	0.0000	(0.1868)	(0.0232)	0.0000	2	(0.2100)	01/06/2025
002053.ZK	12/24/2024	SDB3262115476	1,300.00	1.6694	2,019.31	2,170.22	0.0000	4.3300	50.0000	0.0000	(0.4858)	(0.0603)	0.0000	2	(0.5460)	01/06/2025
002053.ZK	12/24/2024	SDB3262115476	1,200.00	1.6694	1,863.97	2,003.28	0.0000	4.3300	50.0000	0.0000	(0.4484)	(0.0556)	0.0000	2	(0.5040)	01/06/2025
002053.ZK	12/24/2024	SDB3262115476	200.00	1.6694	310.66	333.88	0.0000	4.3300	50.0000	0.0000	(0.0747)	(0.0093)	0.0000	2	(0.0840)	01/06/2025
002053.ZK	12/24/2024	SDB3262115476	200.00	1.6694	310.66	333.88	0.0000	4.3300	50.0000	0.0000	(0.0747)	(0.0093)	0.0000	2	(0.0840)	01/06/2025
002053.ZK	12/24/2024	SDB3262115476	1,100.00	1.6694	1,708.64	1,836.34	0.0000	4.3300	50.0000	0.0000	(0.4110)	(0.0510)	0.0000	2	(0.4620)	01/06/2025
002053.ZK	12/24/2024	SDB3262115476	1,300.00	1.6694	2,019.31	2,170.22	0.0000	4.3300	50.0000	0.0000	(0.4858)	(0.0603)	0.0000	2	(0.5460)	01/06/2025
002053.ZK	12/24/2024	SDB3262115476	500.00	1.6694	776.66	834.70	0.0000	4.3300	50.0000	0.0000	(0.1868)	(0.0232)	0.0000	2	(0.2100)	01/06/2025
002053.ZK	12/24/2024	SDB3262115476	1,300.00	1.6694	2,019.31	2,170.22	0.0000	4.3300	50.0000	0.0000	(0.4858)	(0.0603)	0.0000	2	(0.5460)	01/06/2025
002053.ZK	12/24/2024	SDB3262115476	500.00	1.6694	776.66	834.70	0.0000	4.3300	50.0000	0.0000	(0.1868)	(0.0232)	0.0000	2	(0.2100)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
YUNNAN ENERGY INVESTMENT CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002053.ZK	12/24/2024	SDB3262115476	500.00	1.6694	776.66	834.70	0.0000	4.3300	50.0000	0.0000	(0.1868)	(0.0232)	0.0000	2	(0.2100)	01/06/2025
002053.ZK	12/23/2024	SDB3262115476	4,800.00	1.6693	7,455.90	8,012.73	0.0000	4.3300	50.0000	0.0000	(0.8968)	(0.1113)	0.0000	1	(1.0081)	01/06/2025
002053.ZK	12/23/2024	SDB3262115476	6,100.00	1.6693	9,475.20	10,182.85	0.0000	4.3300	50.0000	0.0000	(1.1397)	(0.1414)	0.0000	1	(1.2811)	01/06/2025
002053.ZK	12/23/2024	SDB3262115476	500.00	1.6693	776.66	834.66	0.0000	4.3300	50.0000	0.0000	(0.0934)	(0.0116)	0.0000	1	(0.1050)	01/06/2025
002053.ZK	12/23/2024	SDB3262115476	1,300.00	1.6693	2,019.31	2,170.11	0.0000	4.3300	50.0000	0.0000	(0.2429)	(0.0301)	0.0000	1	(0.2730)	01/06/2025
002053.ZK	12/23/2024	SDB3262115476	1,200.00	1.6693	1,863.97	2,003.18	0.0000	4.3300	50.0000	0.0000	(0.2242)	(0.0278)	0.0000	1	(0.2520)	01/06/2025
002053.ZK	12/23/2024	SDB3262115476	4,000.00	1.6693	6,213.25	6,677.28	0.0000	4.3300	50.0000	0.0000	(0.7473)	(0.0927)	0.0000	1	(0.8401)	01/06/2025
002053.ZK	12/23/2024	SDB3262115476	200.00	1.6693	310.66	333.86	0.0000	4.3300	50.0000	0.0000	(0.0374)	(0.0046)	0.0000	1	(0.0420)	01/06/2025
002053.ZK	12/23/2024	SDB3262115476	800.00	1.6693	1,242.65	1,335.46	0.0000	4.3300	50.0000	0.0000	(0.1495)	(0.0185)	0.0000	1	(0.1680)	01/06/2025
002053.ZK	12/23/2024	SDB3262115476	1,100.00	1.6693	1,708.64	1,836.25	0.0000	4.3300	50.0000	0.0000	(0.2055)	(0.0255)	0.0000	1	(0.2310)	01/06/2025
002053.ZK	12/23/2024	SDB3262115476	200.00	1.6693	310.66	333.86	0.0000	4.3300	50.0000	0.0000	(0.0374)	(0.0046)	0.0000	1	(0.0420)	01/06/2025
002053.ZK	12/23/2024	SDB3262115476	1,900.00	1.6693	2,951.29	3,171.71	0.0000	4.3300	50.0000	0.0000	(0.3550)	(0.0441)	0.0000	1	(0.3990)	01/06/2025
002053.ZK	12/23/2024	SDB3262115476	1,300.00	1.6693	2,019.31	2,170.11	0.0000	4.3300	50.0000	0.0000	(0.2429)	(0.0301)	0.0000	1	(0.2730)	01/06/2025
002053.ZK	12/23/2024	SDB3262115476	500.00	1.6693	776.66	834.66	0.0000	4.3300	50.0000	0.0000	(0.0934)	(0.0116)	0.0000	1	(0.1050)	01/06/2025
002053.ZK	12/23/2024	SDB3262115476	1,300.00	1.6693	2,019.31	2,170.11	0.0000	4.3300	50.0000	0.0000	(0.2429)	(0.0301)	0.0000	1	(0.2730)	01/06/2025
002053.ZK	12/23/2024	SDB3262115476	500.00	1.6693	776.66	834.66	0.0000	4.3300	50.0000	0.0000	(0.0934)	(0.0116)	0.0000	1	(0.1050)	01/06/2025
002053.ZK	12/23/2024	SDB3262115476	500.00	1.6693	776.66	834.66	0.0000	4.3300	50.0000	0.0000	(0.0934)	(0.0116)	0.0000	1	(0.1050)	01/06/2025
002053.ZK	12/20/2024	SDB3262115476	4,800.00	1.5853	7,455.90	7,609.59	0.0000	4.3300	50.0000	0.0000	(2.6903)	(0.3171)	0.0000	3	(3.0074)	01/06/2025
002053.ZK	12/20/2024	SDB3262115476	6,100.00	1.5853	9,475.20	9,670.53	0.0000	4.3300	50.0000	0.0000	(3.4190)	(0.4029)	0.0000	3	(3.8219)	01/06/2025
002053.ZK	12/20/2024	SDB3262115476	500.00	1.5853	776.66	792.67	0.0000	4.3300	50.0000	0.0000	(0.2802)	(0.0330)	0.0000	3	(0.3133)	01/06/2025
002053.ZK	12/20/2024	SDB3262115476	1,300.00	1.5853	2,019.31	2,060.93	0.0000	4.3300	50.0000	0.0000	(0.7286)	(0.0859)	0.0000	3	(0.8145)	01/06/2025
002053.ZK	12/20/2024	SDB3262115476	1,200.00	1.5853	1,863.97	1,902.40	0.0000	4.3300	50.0000	0.0000	(0.6726)	(0.0793)	0.0000	3	(0.7519)	01/06/2025
002053.ZK	12/20/2024	SDB3262115476	4,000.00	1.5853	6,213.25	6,341.33	0.0000	4.3300	50.0000	0.0000	(2.2419)	(0.2642)	0.0000	3	(2.5062)	01/06/2025
002053.ZK	12/20/2024	SDB3262115476	200.00	1.5853	310.66	317.07	0.0000	4.3300	50.0000	0.0000	(0.1121)	(0.0132)	0.0000	3	(0.1253)	01/06/2025
002053.ZK	12/20/2024	SDB3262115476	800.00	1.5853	1,242.65	1,268.27	0.0000	4.3300	50.0000	0.0000	(0.4484)	(0.0528)	0.0000	3	(0.5012)	01/06/2025
002053.ZK	12/20/2024	SDB3262115476	1,100.00	1.5853	1,708.64	1,743.87	0.0000	4.3300	50.0000	0.0000	(0.6165)	(0.0727)	0.0000	3	(0.6892)	01/06/2025
002053.ZK	12/20/2024	SDB3262115476	200.00	1.5853	310.66	317.07	0.0000	4.3300	50.0000	0.0000	(0.1121)	(0.0132)	0.0000	3	(0.1253)	01/06/2025
002053.ZK	12/20/2024	SDB3262115476	1,900.00	1.5853	2,951.29	3,012.13	0.0000	4.3300	50.0000	0.0000	(1.0649)	(0.1255)	0.0000	3	(1.1904)	01/06/2025
002053.ZK	12/20/2024	SDB3262115476	1,300.00	1.5853	2,019.31	2,060.93	0.0000	4.3300	50.0000	0.0000	(0.7286)	(0.0859)	0.0000	3	(0.8145)	01/06/2025
002053.ZK	12/20/2024	SDB3262115476	500.00	1.5853	776.66	792.67	0.0000	4.3300	50.0000	0.0000	(0.2802)	(0.0330)	0.0000	3	(0.3133)	01/06/2025
002053.ZK	12/20/2024	SDB3262115476	1,300.00	1.5853	2,019.31	2,060.93	0.0000	4.3300	50.0000	0.0000	(0.7286)	(0.0859)	0.0000	3	(0.8145)	01/06/2025
002053.ZK	12/20/2024	SDB3262115476	500.00	1.5853	776.66	792.67	0.0000	4.3300	50.0000	0.0000	(0.2802)	(0.0330)	0.0000	3	(0.3133)	01/06/2025
002053.ZK	12/20/2024	SDB3262115476	500.00	1.5853	776.66	792.67	0.0000	4.3300	50.0000	0.0000	(0.2802)	(0.0330)	0.0000	3	(0.3133)	01/06/2025
002053.ZK	12/19/2024	SDB3262115476	4,800.00	1.6234	7,455.90	7,792.13	0.0000	4.5800	50.0000	0.0000	(0.9486)	(0.1082)	0.0000	1	(1.0568)	01/06/2025
002053.ZK	12/19/2024	SDB3262115476	6,100.00	1.6234	9,475.20	9,902.50	0.0000	4.5800	50.0000	0.0000	(1.2055)	(0.1375)	0.0000	1	(1.3430)	01/06/2025
002053.ZK	12/19/2024	SDB3262115476	500.00	1.6234	776.66	811.68	0.0000	4.5800	50.0000	0.0000	(0.0988)	(0.0113)	0.0000	1	(0.1101)	01/06/2025
002053.ZK	12/19/2024	SDB3262115476	1,300.00	1.6234	2,019.31	2,110.37	0.0000	4.5800	50.0000	0.0000	(0.2569)	(0.0293)	0.0000	1	(0.2862)	01/06/2025
002053.ZK	12/19/2024	SDB3262115476	1,200.00	1.6234	1,863.97	1,948.03	0.0000	4.5800	50.0000	0.0000	(0.2371)	(0.0271)	0.0000	1	(0.2642)	01/06/2025
002053.ZK	12/19/2024	SDB3262115476	4,000.00	1.6234	6,213.25	6,493.44	0.0000	4.5800	50.0000	0.0000	(0.7905)	(0.0902)	0.0000	1	(0.8806)	01/06/2025
002053.ZK	12/19/2024	SDB3262115476	200.00	1.6234	310.66	324.67	0.0000	4.5800	50.0000	0.0000	(0.0395)	(0.0045)	0.0000	1	(0.0440)	01/06/2025
002053.ZK	12/19/2024	SDB3262115476	800.00	1.6234	1,242.65	1,298.69	0.0000	4.5800	50.0000	0.0000	(0.1581)	(0.0180)	0.0000	1	(0.1761)	01/06/2025
002053.ZK	12/19/2024	SDB3262115476	1,100.00	1.6234	1,708.64	1,785.70	0.0000	4.5800	50.0000	0.0000	(0.2174)	(0.0248)	0.0000	1	(0.2422)	01/06/2025
002053.ZK	12/19/2024	SDB3262115476	200.00	1.6234	310.66	324.67	0.0000	4.5800	50.0000	0.0000	(0.0395)	(0.0045)	0.0000	1	(0.0440)	01/06/2025
002053.ZK	12/19/2024	SDB3262115476	1,900.00	1.6234	2,951.29	3,084.39	0.0000	4.5800	50.0000	0.0000	(0.3755)	(0.0428)	0.0000	1	(0.4183)	01/06/2025
002053.ZK	12/19/2024	SDB3262115476	1,300.00	1.6234	2,019.31	2,110.37	0.0000	4.5800	50.0000	0.0000	(0.2569)	(0.0293)	0.0000	1	(0.2862)	01/06/2025
002053.ZK	12/19/2024	SDB3262115476	500.00	1.6234	776.66	811.68	0.0000	4.5800	50.0000	0.0000	(0.0988)	(0.0113)	0.0000	1	(0.1101)	01/06/2025
002053.ZK	12/19/2024	SDB3262115476	1,300.00	1.6234	2,019.31	2,110.37	0.0000	4.5800	50.0000	0.0000	(0.2569)	(0.0293)	0.0000	1	(0.2862)	01/06/2025
002053.ZK	12/19/2024	SDB3262115476	500.00	1.6234	776.66	811.68	0.0000	4.5800	50.0000	0.0000	(0.0988)	(0.0113)	0.0000	1	(0.1101)	01/06/2025
002053.ZK	12/19/2024	SDB3262115476	500.00	1.6234	776.66	811.68	0.0000	4.5800	50.0000	0.0000	(0.0988)	(0.0113)	0.0000	1	(0.1101)	01/06/2025
002053.ZK	12/18/2024	SDB3262115476	4,800.00	1.6011	7,455.90	7,685.38	0.0000	4.5800	50.0000	0.0000	(0.9486)	(0.1067)	0.0000	1	(1.0553)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
YUNNAN ENERGY INVESTMENT CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002053.ZK	12/18/2024	SDB3262115476	6,100.00	1.6011	9,475.20	9,766.83	0.0000	4.5800	50.0000	0.0000	(1.2055)	(0.1357)	0.0000	1	(1.3411)	01/06/2025
002053.ZK	12/18/2024	SDB3262115476	500.00	1.6011	776.66	800.56	0.0000	4.5800	50.0000	0.0000	(0.0988)	(0.0111)	0.0000	1	(0.1099)	01/06/2025
002053.ZK	12/18/2024	SDB3262115476	1,300.00	1.6011	2,019.31	2,081.46	0.0000	4.5800	50.0000	0.0000	(0.2569)	(0.0289)	0.0000	1	(0.2858)	01/06/2025
002053.ZK	12/18/2024	SDB3262115476	1,200.00	1.6011	1,863.97	1,921.34	0.0000	4.5800	50.0000	0.0000	(0.2371)	(0.0267)	0.0000	1	(0.2638)	01/06/2025
002053.ZK	12/18/2024	SDB3262115476	4,000.00	1.6011	6,213.25	6,404.48	0.0000	4.5800	50.0000	0.0000	(0.7905)	(0.0890)	0.0000	1	(0.8794)	01/06/2025
002053.ZK	12/18/2024	SDB3262115476	200.00	1.6011	310.66	320.22	0.0000	4.5800	50.0000	0.0000	(0.0395)	(0.0044)	0.0000	1	(0.0440)	01/06/2025
002053.ZK	12/18/2024	SDB3262115476	800.00	1.6011	1,242.65	1,280.90	0.0000	4.5800	50.0000	0.0000	(0.1581)	(0.0178)	0.0000	1	(0.1759)	01/06/2025
002053.ZK	12/18/2024	SDB3262115476	1,100.00	1.6011	1,708.64	1,761.23	0.0000	4.5800	50.0000	0.0000	(0.2174)	(0.0245)	0.0000	1	(0.2418)	01/06/2025
002053.ZK	12/18/2024	SDB3262115476	200.00	1.6011	310.66	320.22	0.0000	4.5800	50.0000	0.0000	(0.0395)	(0.0044)	0.0000	1	(0.0440)	01/06/2025
002053.ZK	12/18/2024	SDB3262115476	1,900.00	1.6011	2,951.29	3,042.13	0.0000	4.5800	50.0000	0.0000	(0.3755)	(0.0423)	0.0000	1	(0.4177)	01/06/2025
002053.ZK	12/18/2024	SDB3262115476	1,300.00	1.6011	2,019.31	2,081.46	0.0000	4.5800	50.0000	0.0000	(0.2569)	(0.0289)	0.0000	1	(0.2858)	01/06/2025
002053.ZK	12/18/2024	SDB3262115476	500.00	1.6011	776.66	800.56	0.0000	4.5800	50.0000	0.0000	(0.0988)	(0.0111)	0.0000	1	(0.1099)	01/06/2025
002053.ZK	12/18/2024	SDB3262115476	1,300.00	1.6011	2,019.31	2,081.46	0.0000	4.5800	50.0000	0.0000	(0.2569)	(0.0289)	0.0000	1	(0.2858)	01/06/2025
002053.ZK	12/18/2024	SDB3262115476	500.00	1.6011	776.66	800.56	0.0000	4.5800	50.0000	0.0000	(0.0988)	(0.0111)	0.0000	1	(0.1099)	01/06/2025
002053.ZK	12/18/2024	SDB3262115476	500.00	1.6011	776.66	800.56	0.0000	4.5800	50.0000	0.0000	(0.0988)	(0.0111)	0.0000	1	(0.1099)	01/06/2025
002053.ZK	12/17/2024	SDB3262115476	4,800.00	1.6419	7,455.90	7,880.93	0.0000	4.5800	50.0000	0.0000	(0.9486)	(0.1095)	0.0000	1	(1.0580)	01/06/2025
002053.ZK	12/17/2024	SDB3262115476	6,100.00	1.6419	9,475.20	10,015.35	0.0000	4.5800	50.0000	0.0000	(1.2055)	(0.1391)	0.0000	1	(1.3446)	01/06/2025
002053.ZK	12/17/2024	SDB3262115476	500.00	1.6419	776.66	820.93	0.0000	4.5800	50.0000	0.0000	(0.0988)	(0.0114)	0.0000	1	(0.1102)	01/06/2025
002053.ZK	12/17/2024	SDB3262115476	1,300.00	1.6419	2,019.31	2,134.42	0.0000	4.5800	50.0000	0.0000	(0.2569)	(0.0296)	0.0000	1	(0.2865)	01/06/2025
002053.ZK	12/17/2024	SDB3262115476	1,200.00	1.6419	1,863.97	1,970.23	0.0000	4.5800	50.0000	0.0000	(0.2371)	(0.0274)	0.0000	1	(0.2645)	01/06/2025
002053.ZK	12/17/2024	SDB3262115476	4,000.00	1.6419	6,213.25	6,567.44	0.0000	4.5800	50.0000	0.0000	(0.7905)	(0.0912)	0.0000	1	(0.8817)	01/06/2025
002053.ZK	12/17/2024	SDB3262115476	200.00	1.6419	310.66	328.37	0.0000	4.5800	50.0000	0.0000	(0.0395)	(0.0046)	0.0000	1	(0.0441)	01/06/2025
002053.ZK	12/17/2024	SDB3262115476	800.00	1.6419	1,242.65	1,313.49	0.0000	4.5800	50.0000	0.0000	(0.1581)	(0.0182)	0.0000	1	(0.1763)	01/06/2025
002053.ZK	12/17/2024	SDB3262115476	1,100.00	1.6419	1,708.64	1,806.05	0.0000	4.5800	50.0000	0.0000	(0.2174)	(0.0251)	0.0000	1	(0.2425)	01/06/2025
002053.ZK	12/17/2024	SDB3262115476	200.00	1.6419	310.66	328.37	0.0000	4.5800	50.0000	0.0000	(0.0395)	(0.0046)	0.0000	1	(0.0441)	01/06/2025
002053.ZK	12/17/2024	SDB3262115476	1,900.00	1.6419	2,951.29	3,119.53	0.0000	4.5800	50.0000	0.0000	(0.3755)	(0.0433)	0.0000	1	(0.4188)	01/06/2025
002053.ZK	12/17/2024	SDB3262115476	1,300.00	1.6419	2,019.31	2,134.42	0.0000	4.5800	50.0000	0.0000	(0.2569)	(0.0296)	0.0000	1	(0.2865)	01/06/2025
002053.ZK	12/17/2024	SDB3262115476	500.00	1.6419	776.66	820.93	0.0000	4.5800	50.0000	0.0000	(0.0988)	(0.0114)	0.0000	1	(0.1102)	01/06/2025
002053.ZK	12/17/2024	SDB3262115476	1,300.00	1.6419	2,019.31	2,134.42	0.0000	4.5800	50.0000	0.0000	(0.2569)	(0.0296)	0.0000	1	(0.2865)	01/06/2025
002053.ZK	12/17/2024	SDB3262115476	500.00	1.6419	776.66	820.93	0.0000	4.5800	50.0000	0.0000	(0.0988)	(0.0114)	0.0000	1	(0.1102)	01/06/2025
002053.ZK	12/17/2024	SDB3262115476	500.00	1.6419	776.66	820.93	0.0000	4.5800	50.0000	0.0000	(0.0988)	(0.0114)	0.0000	1	(0.1102)	01/06/2025
002053.ZK	12/16/2024	SDB3262115476	4,800.00	1.6454	7,455.90	7,897.86	0.0000	4.5800	50.0000	0.0000	(0.9486)	(0.1097)	0.0000	1	(1.0582)	01/06/2025
002053.ZK	12/16/2024	SDB3262115476	6,100.00	1.6454	9,475.20	10,036.86	0.0000	4.5800	50.0000	0.0000	(1.2055)	(0.1394)	0.0000	1	(1.3449)	01/06/2025
002053.ZK	12/16/2024	SDB3262115476	500.00	1.6454	776.66	822.69	0.0000	4.5800	50.0000	0.0000	(0.0988)	(0.0114)	0.0000	1	(0.1102)	01/06/2025
002053.ZK	12/16/2024	SDB3262115476	1,300.00	1.6454	2,019.31	2,139.00	0.0000	4.5800	50.0000	0.0000	(0.2569)	(0.0297)	0.0000	1	(0.2866)	01/06/2025
002053.ZK	12/16/2024	SDB3262115476	1,200.00	1.6454	1,863.97	1,974.46	0.0000	4.5800	50.0000	0.0000	(0.2371)	(0.0274)	0.0000	1	(0.2646)	01/06/2025
002053.ZK	12/16/2024	SDB3262115476	4,000.00	1.6454	6,213.25	6,581.55	0.0000	4.5800	50.0000	0.0000	(0.7905)	(0.0914)	0.0000	1	(0.8819)	01/06/2025
002053.ZK	12/16/2024	SDB3262115476	200.00	1.6454	310.66	329.08	0.0000	4.5800	50.0000	0.0000	(0.0395)	(0.0046)	0.0000	1	(0.0441)	01/06/2025
002053.ZK	12/16/2024	SDB3262115476	800.00	1.6454	1,242.65	1,316.31	0.0000	4.5800	50.0000	0.0000	(0.1581)	(0.0183)	0.0000	1	(0.1764)	01/06/2025
002053.ZK	12/16/2024	SDB3262115476	1,100.00	1.6454	1,708.64	1,809.93	0.0000	4.5800	50.0000	0.0000	(0.2174)	(0.0251)	0.0000	1	(0.2425)	01/06/2025
002053.ZK	12/16/2024	SDB3262115476	200.00	1.6454	310.66	329.08	0.0000	4.5800	50.0000	0.0000	(0.0395)	(0.0046)	0.0000	1	(0.0441)	01/06/2025
002053.ZK	12/16/2024	SDB3262115476	1,900.00	1.6454	2,951.29	3,126.24	0.0000	4.5800	50.0000	0.0000	(0.3755)	(0.0434)	0.0000	1	(0.4189)	01/06/2025
002053.ZK	12/16/2024	SDB3262115476	1,300.00	1.6454	2,019.31	2,139.00	0.0000	4.5800	50.0000	0.0000	(0.2569)	(0.0297)	0.0000	1	(0.2866)	01/06/2025
002053.ZK	12/16/2024	SDB3262115476	500.00	1.6454	776.66	822.69	0.0000	4.5800	50.0000	0.0000	(0.0988)	(0.0114)	0.0000	1	(0.1102)	01/06/2025
002053.ZK	12/16/2024	SDB3262115476	1,300.00	1.6454	2,019.31	2,139.00	0.0000	4.5800	50.0000	0.0000	(0.2569)	(0.0297)	0.0000	1	(0.2866)	01/06/2025
002053.ZK	12/16/2024	SDB3262115476	500.00	1.6454	776.66	822.69	0.0000	4.5800	50.0000	0.0000	(0.0988)	(0.0114)	0.0000	1	(0.1102)	01/06/2025
002053.ZK	12/16/2024	SDB3262115476	500.00	1.6454	776.66	822.69	0.0000	4.5800	50.0000	0.0000	(0.0988)	(0.0114)	0.0000	1	(0.1102)	01/06/2025
002053.ZK	12/13/2024	SDB3262115476	4,800.00	1.6538	7,455.90	7,938.43	0.0000	4.5800	50.0000	0.0000	(2.8457)	(0.3308)	0.0000	3	(3.1764)	01/06/2025
002053.ZK	12/13/2024	SDB3262115476	6,100.00	1.6538	9,475.20	10,088.42	0.0000	4.5800	50.0000	0.0000	(3.6164)	(0.4204)	0.0000	3	(4.0367)	01/06/2025
002053.ZK	12/13/2024	SDB3262115476	500.00	1.6538	776.66	826.92	0.0000	4.5800	50.0000	0.0000	(0.2964)	(0.0345)	0.0000	3	(0.3309)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6



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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
YUNNAN ENERGY INVESTMENT CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002053.ZK	12/13/2024	SDB3262115476	1,300.00	1.6538	2,019.31	2,149.99	0.0000	4.5800	50.0000	0.0000	(0.7707)	(0.0896)	0.0000	3	(0.8603)	01/06/2025
002053.ZK	12/13/2024	SDB3262115476	1,200.00	1.6538	1,863.97	1,984.61	0.0000	4.5800	50.0000	0.0000	(0.7114)	(0.0827)	0.0000	3	(0.7941)	01/06/2025
002053.ZK	12/13/2024	SDB3262115476	300.00	1.6538	465.99	496.15	0.0000	4.5800	50.0000	0.0000	(0.1779)	(0.0207)	0.0000	3	(0.1985)	01/06/2025
002053.ZK	12/13/2024	SDB3262115476	4,100.00	1.6538	6,368.58	6,780.74	0.0000	4.5800	50.0000	0.0000	(2.4307)	(0.2825)	0.0000	3	(2.7132)	01/06/2025
002053.ZK	12/13/2024	SDB3262115476	200.00	1.6538	310.66	330.77	0.0000	4.5800	50.0000	0.0000	(0.1186)	(0.0138)	0.0000	3	(0.1324)	01/06/2025
002053.ZK	12/13/2024	SDB3262115476	800.00	1.6538	1,242.65	1,323.07	0.0000	4.5800	50.0000	0.0000	(0.4743)	(0.0551)	0.0000	3	(0.5294)	01/06/2025
002053.ZK	12/13/2024	SDB3262115476	1,100.00	1.6538	1,708.64	1,819.22	0.0000	4.5800	50.0000	0.0000	(0.6521)	(0.0758)	0.0000	3	(0.7279)	01/06/2025
002053.ZK	12/13/2024	SDB3262115476	200.00	1.6538	310.66	330.77	0.0000	4.5800	50.0000	0.0000	(0.1186)	(0.0138)	0.0000	3	(0.1324)	01/06/2025
002053.ZK	12/13/2024	SDB3262115476	1,900.00	1.6538	2,951.29	3,142.30	0.0000	4.5800	50.0000	0.0000	(1.1264)	(0.1309)	0.0000	3	(1.2573)	01/06/2025
002053.ZK	12/13/2024	SDB3262115476	1,300.00	1.6538	2,019.31	2,149.99	0.0000	4.5800	50.0000	0.0000	(0.7707)	(0.0896)	0.0000	3	(0.8603)	01/06/2025
002053.ZK	12/13/2024	SDB3262115476	500.00	1.6538	776.66	826.92	0.0000	4.5800	50.0000	0.0000	(0.2964)	(0.0345)	0.0000	3	(0.3309)	01/06/2025
002053.ZK	12/13/2024	SDB3262115476	1,300.00	1.6538	2,019.31	2,149.99	0.0000	4.5800	50.0000	0.0000	(0.7707)	(0.0896)	0.0000	3	(0.8603)	01/06/2025
002053.ZK	12/13/2024	SDB3262115476	500.00	1.6538	776.66	826.92	0.0000	4.5800	50.0000	0.0000	(0.2964)	(0.0345)	0.0000	3	(0.3309)	01/06/2025
002053.ZK	12/13/2024	SDB3262115476	500.00	1.6538	776.66	826.92	0.0000	4.5800	50.0000	0.0000	(0.2964)	(0.0345)	0.0000	3	(0.3309)	01/06/2025
002053.ZK	12/12/2024	SDB3262115476	4,800.00	1.6279	7,455.90	7,813.81	0.0000	4.5800	50.0000	0.0000	(0.9486)	(0.1085)	0.0000	1	(1.0571)	01/06/2025
002053.ZK	12/12/2024	SDB3262115476	6,100.00	1.6279	9,475.20	9,930.06	0.0000	4.5800	50.0000	0.0000	(1.2055)	(0.1379)	0.0000	1	(1.3434)	01/06/2025
002053.ZK	12/12/2024	SDB3262115476	500.00	1.6279	776.66	813.94	0.0000	4.5800	50.0000	0.0000	(0.0988)	(0.0113)	0.0000	1	(0.1101)	01/06/2025
002053.ZK	12/12/2024	SDB3262115476	1,300.00	1.6279	2,019.31	2,116.24	0.0000	4.5800	50.0000	0.0000	(0.2569)	(0.0294)	0.0000	1	(0.2863)	01/06/2025
002053.ZK	12/12/2024	SDB3262115476	1,200.00	1.6279	1,863.97	1,953.45	0.0000	4.5800	50.0000	0.0000	(0.2371)	(0.0271)	0.0000	1	(0.2643)	01/06/2025
002053.ZK	12/12/2024	SDB3262115476	300.00	1.6279	465.99	488.36	0.0000	4.5800	50.0000	0.0000	(0.0593)	(0.0068)	0.0000	1	(0.0661)	01/06/2025
002053.ZK	12/12/2024	SDB3262115476	4,100.00	1.6279	6,368.58	6,674.30	0.0000	4.5800	50.0000	0.0000	(0.8102)	(0.0927)	0.0000	1	(0.9029)	01/06/2025
002053.ZK	12/12/2024	SDB3262115476	200.00	1.6279	310.66	325.58	0.0000	4.5800	50.0000	0.0000	(0.0395)	(0.0045)	0.0000	1	(0.0440)	01/06/2025
002053.ZK	12/12/2024	SDB3262115476	800.00	1.6279	1,242.65	1,302.30	0.0000	4.5800	50.0000	0.0000	(0.1581)	(0.0181)	0.0000	1	(0.1762)	01/06/2025
002053.ZK	12/12/2024	SDB3262115476	1,100.00	1.6279	1,708.64	1,790.67	0.0000	4.5800	50.0000	0.0000	(0.2174)	(0.0249)	0.0000	1	(0.2422)	01/06/2025
002053.ZK	12/12/2024	SDB3262115476	200.00	1.6279	310.66	325.58	0.0000	4.5800	50.0000	0.0000	(0.0395)	(0.0045)	0.0000	1	(0.0440)	01/06/2025
002053.ZK	12/12/2024	SDB3262115476	1,900.00	1.6279	2,951.29	3,092.97	0.0000	4.5800	50.0000	0.0000	(0.3755)	(0.0430)	0.0000	1	(0.4184)	01/06/2025
002053.ZK	12/12/2024	SDB3262115476	1,300.00	1.6279	2,019.31	2,116.24	0.0000	4.5800	50.0000	0.0000	(0.2569)	(0.0294)	0.0000	1	(0.2863)	01/06/2025
002053.ZK	12/12/2024	SDB3262115476	500.00	1.6279	776.66	813.94	0.0000	4.5800	50.0000	0.0000	(0.0988)	(0.0113)	0.0000	1	(0.1101)	01/06/2025
002053.ZK	12/12/2024	SDB3262115476	1,300.00	1.6279	2,019.31	2,116.24	0.0000	4.5800	50.0000	0.0000	(0.2569)	(0.0294)	0.0000	1	(0.2863)	01/06/2025
002053.ZK	12/12/2024	SDB3262115476	500.00	1.6279	776.66	813.94	0.0000	4.5800	50.0000	0.0000	(0.0988)	(0.0113)	0.0000	1	(0.1101)	01/06/2025
002053.ZK	12/12/2024	SDB3262115476	500.00	1.6279	776.66	813.94	0.0000	4.5800	50.0000	0.0000	(0.0988)	(0.0113)	0.0000	1	(0.1101)	01/06/2025
002053.ZK	12/11/2024	SDB3262115476	4,800.00	1.5695	7,455.90	7,533.77	0.0000	4.5800	50.0000	0.0000	(0.9486)	(0.1046)	0.0000	1	(1.0532)	01/06/2025
002053.ZK	12/11/2024	SDB3262115476	6,100.00	1.5695	9,475.20	9,574.16	0.0000	4.5800	50.0000	0.0000	(1.2055)	(0.1330)	0.0000	1	(1.3384)	01/06/2025
002053.ZK	12/11/2024	SDB3262115476	500.00	1.5695	776.66	784.77	0.0000	4.5800	50.0000	0.0000	(0.0988)	(0.0109)	0.0000	1	(0.1097)	01/06/2025
002053.ZK	12/11/2024	SDB3262115476	1,300.00	1.5695	2,019.31	2,040.40	0.0000	4.5800	50.0000	0.0000	(0.2569)	(0.0283)	0.0000	1	(0.2852)	01/06/2025
002053.ZK	12/11/2024	SDB3262115476	1,200.00	1.5695	1,863.97	1,883.44	0.0000	4.5800	50.0000	0.0000	(0.2371)	(0.0262)	0.0000	1	(0.2633)	01/06/2025
002053.ZK	12/11/2024	SDB3262115476	300.00	1.5695	465.99	470.86	0.0000	4.5800	50.0000	0.0000	(0.0593)	(0.0065)	0.0000	1	(0.0658)	01/06/2025
002053.ZK	12/11/2024	SDB3262115476	4,100.00	1.5695	6,368.58	6,435.09	0.0000	4.5800	50.0000	0.0000	(0.8102)	(0.0894)	0.0000	1	(0.8996)	01/06/2025
002053.ZK	12/11/2024	SDB3262115476	200.00	1.5695	310.66	313.91	0.0000	4.5800	50.0000	0.0000	(0.0395)	(0.0044)	0.0000	1	(0.0439)	01/06/2025
002053.ZK	12/11/2024	SDB3262115476	800.00	1.5695	1,242.65	1,255.63	0.0000	4.5800	50.0000	0.0000	(0.1581)	(0.0174)	0.0000	1	(0.1755)	01/06/2025
002053.ZK	12/11/2024	SDB3262115476	1,100.00	1.5695	1,708.64	1,726.49	0.0000	4.5800	50.0000	0.0000	(0.2174)	(0.0240)	0.0000	1	(0.2414)	01/06/2025
002053.ZK	12/11/2024	SDB3262115476	200.00	1.5695	310.66	313.91	0.0000	4.5800	50.0000	0.0000	(0.0395)	(0.0044)	0.0000	1	(0.0439)	01/06/2025
002053.ZK	12/11/2024	SDB3262115476	1,900.00	1.5695	2,951.29	2,982.12	0.0000	4.5800	50.0000	0.0000	(0.3755)	(0.0414)	0.0000	1	(0.4169)	01/06/2025
002053.ZK	12/11/2024	SDB3262115476	1,300.00	1.5695	2,019.31	2,040.40	0.0000	4.5800	50.0000	0.0000	(0.2569)	(0.0283)	0.0000	1	(0.2852)	01/06/2025
002053.ZK	12/11/2024	SDB3262115476	500.00	1.5695	776.66	784.77	0.0000	4.5800	50.0000	0.0000	(0.0988)	(0.0109)	0.0000	1	(0.1097)	01/06/2025
002053.ZK	12/11/2024	SDB3262115476	1,300.00	1.5695	2,019.31	2,040.40	0.0000	4.5800	50.0000	0.0000	(0.2569)	(0.0283)	0.0000	1	(0.2852)	01/06/2025
002053.ZK	12/11/2024	SDB3262115476	500.00	1.5695	776.66	784.77	0.0000	4.5800	50.0000	0.0000	(0.0988)	(0.0109)	0.0000	1	(0.1097)	01/06/2025
002053.ZK	12/11/2024	SDB3262115476	500.00	1.5695	776.66	784.77	0.0000	4.5800	50.0000	0.0000	(0.0988)	(0.0109)	0.0000	1	(0.1097)	01/06/2025
002053.ZK	12/10/2024	SDB3262115476	4,800.00	1.5504	7,455.90	7,441.86	0.0000	4.5800	50.0000	0.0000	(0.9486)	(0.1034)	0.0000	1	(1.0519)	01/06/2025
002053.ZK	12/10/2024	SDB3262115476	6,100.00	1.5504	9,475.20	9,457.37	0.0000	4.5800	50.0000	0.0000	(1.2055)	(0.1314)	0.0000	1	(1.3368)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
YUNNAN ENERGY INVESTMENT CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002053.ZK	12/10/2024	SDB3262115476	500.00	1.5504	776.66	775.19	0.0000	4.5800	50.0000	0.0000	(0.0988)	(0.0108)	0.0000	1	(0.1096)	01/06/2025
002053.ZK	12/10/2024	SDB3262115476	1,300.00	1.5504	2,019.31	2,015.50	0.0000	4.5800	50.0000	0.0000	(0.2569)	(0.0280)	0.0000	1	(0.2849)	01/06/2025
002053.ZK	12/10/2024	SDB3262115476	1,200.00	1.5504	1,863.97	1,860.47	0.0000	4.5800	50.0000	0.0000	(0.2371)	(0.0258)	0.0000	1	(0.2630)	01/06/2025
002053.ZK	12/10/2024	SDB3262115476	300.00	1.5504	465.99	465.12	0.0000	4.5800	50.0000	0.0000	(0.0593)	(0.0065)	0.0000	1	(0.0657)	01/06/2025
002053.ZK	12/10/2024	SDB3262115476	4,100.00	1.5504	6,368.58	6,356.59	0.0000	4.5800	50.0000	0.0000	(0.8102)	(0.0883)	0.0000	1	(0.8985)	01/06/2025
002053.ZK	12/10/2024	SDB3262115476	200.00	1.5504	310.66	310.08	0.0000	4.5800	50.0000	0.0000	(0.0395)	(0.0043)	0.0000	1	(0.0438)	01/06/2025
002053.ZK	12/10/2024	SDB3262115476	800.00	1.5504	1,242.65	1,240.31	0.0000	4.5800	50.0000	0.0000	(0.1581)	(0.0172)	0.0000	1	(0.1753)	01/06/2025
002053.ZK	12/10/2024	SDB3262115476	1,100.00	1.5504	1,708.64	1,705.43	0.0000	4.5800	50.0000	0.0000	(0.2174)	(0.0237)	0.0000	1	(0.2411)	01/06/2025
002053.ZK	12/10/2024	SDB3262115476	200.00	1.5504	310.66	310.08	0.0000	4.5800	50.0000	0.0000	(0.0395)	(0.0043)	0.0000	1	(0.0438)	01/06/2025
002053.ZK	12/10/2024	SDB3262115476	1,900.00	1.5504	2,951.29	2,945.74	0.0000	4.5800	50.0000	0.0000	(0.3755)	(0.0409)	0.0000	1	(0.4164)	01/06/2025
002053.ZK	12/10/2024	SDB3262115476	1,300.00	1.5504	2,019.31	2,015.50	0.0000	4.5800	50.0000	0.0000	(0.2569)	(0.0280)	0.0000	1	(0.2849)	01/06/2025
002053.ZK	12/10/2024	SDB3262115476	500.00	1.5504	776.66	775.19	0.0000	4.5800	50.0000	0.0000	(0.0988)	(0.0108)	0.0000	1	(0.1096)	01/06/2025
002053.ZK	12/10/2024	SDB3262115476	1,300.00	1.5504	2,019.31	2,015.50	0.0000	4.5800	50.0000	0.0000	(0.2569)	(0.0280)	0.0000	1	(0.2849)	01/06/2025
002053.ZK	12/10/2024	SDB3262115476	500.00	1.5504	776.66	775.19	0.0000	4.5800	50.0000	0.0000	(0.0988)	(0.0108)	0.0000	1	(0.1096)	01/06/2025
002053.ZK	12/10/2024	SDB3262115476	500.00	1.5504	776.66	775.19	0.0000	4.5800	50.0000	0.0000	(0.0988)	(0.0108)	0.0000	1	(0.1096)	01/06/2025
002053.ZK	12/09/2024	SDB3262115476	4,800.00	1.5456	7,455.90	7,419.08	0.0000	4.5800	50.0000	0.0000	(0.9988)	(0.1030)	0.0000	1	(1.0516)	01/06/2025
002053.ZK	12/09/2024	SDB3262115476	6,100.00	1.5456	9,475.20	9,428.42	0.0000	4.5800	50.0000	0.0000	(1.2055)	(0.1310)	0.0000	1	(1.3364)	01/06/2025
002053.ZK	12/09/2024	SDB3262115476	500.00	1.5456	776.66	772.82	0.0000	4.5800	50.0000	0.0000	(0.0988)	(0.0107)	0.0000	1	(0.1095)	01/06/2025
002053.ZK	12/09/2024	SDB3262115476	1,300.00	1.5456	2,019.31	2,009.33	0.0000	4.5800	50.0000	0.0000	(0.2569)	(0.0279)	0.0000	1	(0.2848)	01/06/2025
002053.ZK	12/09/2024	SDB3262115476	1,200.00	1.5456	1,863.97	1,854.77	0.0000	4.5800	50.0000	0.0000	(0.2371)	(0.0258)	0.0000	1	(0.2629)	01/06/2025
002053.ZK	12/09/2024	SDB3262115476	300.00	1.5456	465.99	463.69	0.0000	4.5800	50.0000	0.0000	(0.0593)	(0.0064)	0.0000	1	(0.0657)	01/06/2025
002053.ZK	12/09/2024	SDB3262115476	4,100.00	1.5456	6,368.58	6,337.13	0.0000	4.5800	50.0000	0.0000	(0.8102)	(0.0880)	0.0000	1	(0.8982)	01/06/2025
002053.ZK	12/09/2024	SDB3262115476	200.00	1.5456	310.66	309.13	0.0000	4.5800	50.0000	0.0000	(0.0395)	(0.0043)	0.0000	1	(0.0438)	01/06/2025
002053.ZK	12/09/2024	SDB3262115476	800.00	1.5456	1,242.65	1,236.51	0.0000	4.5800	50.0000	0.0000	(0.1581)	(0.0172)	0.0000	1	(0.1753)	01/06/2025
002053.ZK	12/09/2024	SDB3262115476	1,100.00	1.5456	1,708.64	1,700.21	0.0000	4.5800	50.0000	0.0000	(0.2174)	(0.0236)	0.0000	1	(0.2410)	01/06/2025
002053.ZK	12/09/2024	SDB3262115476	200.00	1.5456	310.66	309.13	0.0000	4.5800	50.0000	0.0000	(0.0395)	(0.0043)	0.0000	1	(0.0438)	01/06/2025
002053.ZK	12/09/2024	SDB3262115476	1,900.00	1.5456	2,951.29	2,936.72	0.0000	4.5800	50.0000	0.0000	(0.3755)	(0.0408)	0.0000	1	(0.4163)	01/06/2025
002053.ZK	12/09/2024	SDB3262115476	1,300.00	1.5456	2,019.31	2,009.33	0.0000	4.5800	50.0000	0.0000	(0.2569)	(0.0279)	0.0000	1	(0.2848)	01/06/2025
002053.ZK	12/09/2024	SDB3262115476	500.00	1.5456	776.66	772.82	0.0000	4.5800	50.0000	0.0000	(0.0988)	(0.0107)	0.0000	1	(0.1095)	01/06/2025
002053.ZK	12/09/2024	SDB3262115476	1,300.00	1.5456	2,019.31	2,009.33	0.0000	4.5800	50.0000	0.0000	(0.2569)	(0.0279)	0.0000	1	(0.2848)	01/06/2025
002053.ZK	12/09/2024	SDB3262115476	500.00	1.5456	776.66	772.82	0.0000	4.5800	50.0000	0.0000	(0.0988)	(0.0107)	0.0000	1	(0.1095)	01/06/2025
002053.ZK	12/09/2024	SDB3262115476	500.00	1.5456	776.66	772.82	0.0000	4.5800	50.0000	0.0000	(0.0988)	(0.0107)	0.0000	1	(0.1095)	01/06/2025
002053.ZK	12/06/2024	SDB3262115476	4,800.00	1.5672	7,455.90	7,522.71	0.0000	4.5800	50.0000	0.0000	(2.8457)	(0.3134)	0.0000	3	(3.1591)	01/06/2025
002053.ZK	12/06/2024	SDB3262115476	6,100.00	1.5672	9,475.20	9,560.11	0.0000	4.5800	50.0000	0.0000	(3.6164)	(0.3983)	0.0000	3	(4.0147)	01/06/2025
002053.ZK	12/06/2024	SDB3262115476	500.00	1.5672	776.66	783.62	0.0000	4.5800	50.0000	0.0000	(0.2964)	(0.0327)	0.0000	3	(0.3291)	01/06/2025
002053.ZK	12/06/2024	SDB3262115476	1,300.00	1.5672	2,019.31	2,037.40	0.0000	4.5800	50.0000	0.0000	(0.7707)	(0.0849)	0.0000	3	(0.8556)	01/06/2025
002053.ZK	12/06/2024	SDB3262115476	1,200.00	1.5672	1,863.97	1,880.68	0.0000	4.5800	50.0000	0.0000	(0.7114)	(0.0784)	0.0000	3	(0.7898)	01/06/2025
002053.ZK	12/06/2024	SDB3262115476	300.00	1.5672	465.99	470.17	0.0000	4.5800	50.0000	0.0000	(0.1779)	(0.0196)	0.0000	3	(0.1974)	01/06/2025
002053.ZK	12/06/2024	SDB3262115476	4,100.00	1.5672	6,368.58	6,425.65	0.0000	4.5800	50.0000	0.0000	(2.4307)	(0.2677)	0.0000	3	(2.6984)	01/06/2025
002053.ZK	12/06/2024	SDB3262115476	200.00	1.5672	310.66	313.45	0.0000	4.5800	50.0000	0.0000	(0.1186)	(0.0131)	0.0000	3	(0.1316)	01/06/2025
002053.ZK	12/06/2024	SDB3262115476	800.00	1.5672	1,242.65	1,253.78	0.0000	4.5800	50.0000	0.0000	(0.4743)	(0.0522)	0.0000	3	(0.5265)	01/06/2025
002053.ZK	12/06/2024	SDB3262115476	1,100.00	1.5672	1,708.64	1,723.95	0.0000	4.5800	50.0000	0.0000	(0.6521)	(0.0718)	0.0000	3	(0.7240)	01/06/2025
002053.ZK	12/06/2024	SDB3262115476	200.00	1.5672	310.66	313.45	0.0000	4.5800	50.0000	0.0000	(0.1186)	(0.0131)	0.0000	3	(0.1316)	01/06/2025
002053.ZK	12/06/2024	SDB3262115476	1,900.00	1.5672	2,951.29	2,977.74	0.0000	4.5800	50.0000	0.0000	(1.1264)	(0.1241)	0.0000	3	(1.2505)	01/06/2025
002053.ZK	12/06/2024	SDB3262115476	1,300.00	1.5672	2,019.31	2,037.40	0.0000	4.5800	50.0000	0.0000	(0.7707)	(0.0849)	0.0000	3	(0.8556)	01/06/2025
002053.ZK	12/06/2024	SDB3262115476	500.00	1.5672	776.66	783.62	0.0000	4.5800	50.0000	0.0000	(0.2964)	(0.0327)	0.0000	3	(0.3291)	01/06/2025
002053.ZK	12/06/2024	SDB3262115476	500.00	1.5672	776.66	783.62	0.0000	4.5800	50.0000	0.0000	(0.2964)	(0.0327)	0.0000	3	(0.3291)	01/06/2025
002053.ZK	12/05/2024	SDB3262115476	4,800.00	1.5769	7,455.90	7,569.01	0.0000	4.5800	50.0000	0.0000	(0.9486)	(0.1051)	0.0000	1	(1.0537)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
YUNNAN ENERGY INVESTMENT CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002053.ZK	12/05/2024	SDB3262115476	6,100.00	1.5769	9,475.20	9,618.96	0.0000	4.5800	50.0000	0.0000	(1.2055)	(0.1336)	0.0000	1	(1.3391)	01/06/2025
002053.ZK	12/05/2024	SDB3262115476	500.00	1.5769	776.66	788.44	0.0000	4.5800	50.0000	0.0000	(0.0988)	(0.0110)	0.0000	1	(0.1098)	01/06/2025
002053.ZK	12/05/2024	SDB3262115476	1,300.00	1.5769	2,019.31	2,049.94	0.0000	4.5800	50.0000	0.0000	(0.2569)	(0.0285)	0.0000	1	(0.2854)	01/06/2025
002053.ZK	12/05/2024	SDB3262115476	1,200.00	1.5769	1,863.97	1,892.25	0.0000	4.5800	50.0000	0.0000	(0.2371)	(0.0263)	0.0000	1	(0.2634)	01/06/2025
002053.ZK	12/05/2024	SDB3262115476	300.00	1.5769	465.99	473.06	0.0000	4.5800	50.0000	0.0000	(0.0593)	(0.0066)	0.0000	1	(0.0659)	01/06/2025
002053.ZK	12/05/2024	SDB3262115476	4,100.00	1.5769	6,368.58	6,465.20	0.0000	4.5800	50.0000	0.0000	(0.8102)	(0.0898)	0.0000	1	(0.9000)	01/06/2025
002053.ZK	12/05/2024	SDB3262115476	200.00	1.5769	310.66	315.38	0.0000	4.5800	50.0000	0.0000	(0.0395)	(0.0044)	0.0000	1	(0.0439)	01/06/2025
002053.ZK	12/05/2024	SDB3262115476	800.00	1.5769	1,242.65	1,261.50	0.0000	4.5800	50.0000	0.0000	(0.1581)	(0.0175)	0.0000	1	(0.1756)	01/06/2025
002053.ZK	12/05/2024	SDB3262115476	1,100.00	1.5769	1,708.64	1,734.57	0.0000	4.5800	50.0000	0.0000	(0.2174)	(0.0241)	0.0000	1	(0.2415)	01/06/2025
002053.ZK	12/05/2024	SDB3262115476	200.00	1.5769	310.66	315.38	0.0000	4.5800	50.0000	0.0000	(0.0395)	(0.0044)	0.0000	1	(0.0439)	01/06/2025
002053.ZK	12/05/2024	SDB3262115476	1,900.00	1.5769	2,951.29	2,996.07	0.0000	4.5800	50.0000	0.0000	(0.3755)	(0.0416)	0.0000	1	(0.4171)	01/06/2025
002053.ZK	12/05/2024	SDB3262115476	1,300.00	1.5769	2,019.31	2,049.94	0.0000	4.5800	50.0000	0.0000	(0.2569)	(0.0285)	0.0000	1	(0.2854)	01/06/2025
002053.ZK	12/05/2024	SDB3262115476	500.00	1.5769	776.66	788.44	0.0000	4.5800	50.0000	0.0000	(0.0988)	(0.0110)	0.0000	1	(0.1098)	01/06/2025
002053.ZK	12/05/2024	SDB3262115476	1,300.00	1.5769	2,019.31	2,049.94	0.0000	4.5800	50.0000	0.0000	(0.2569)	(0.0285)	0.0000	1	(0.2854)	01/06/2025
002053.ZK	12/05/2024	SDB3262115476	500.00	1.5769	776.66	788.44	0.0000	4.5800	50.0000	0.0000	(0.0988)	(0.0110)	0.0000	1	(0.1098)	01/06/2025
002053.ZK	12/05/2024	SDB3262115476	500.00	1.5769	776.66	788.44	0.0000	4.5800	50.0000	0.0000	(0.0988)	(0.0110)	0.0000	1	(0.1098)	01/06/2025
002053.ZK	12/04/2024	SDB3262115476	4,800.00	1.5533	7,455.90	7,455.90	0.0000	4.5800	50.0000	0.0000	(0.9486)	(0.1036)	0.0000	1	(1.0521)	01/06/2025
002053.ZK	12/04/2024	SDB3262115476	6,100.00	1.5533	9,475.20	9,475.20	0.0000	4.5800	50.0000	0.0000	(1.2055)	(0.1316)	0.0000	1	(1.3371)	01/06/2025
002053.ZK	12/04/2024	SDB3262115476	500.00	1.5533	776.66	776.66	0.0000	4.5800	50.0000	0.0000	(0.0988)	(0.0108)	0.0000	1	(0.1096)	01/06/2025
002053.ZK	12/04/2024	SDB3262115476	1,300.00	1.5533	2,019.31	2,019.31	0.0000	4.5800	50.0000	0.0000	(0.2569)	(0.0280)	0.0000	1	(0.2849)	01/06/2025
002053.ZK	12/04/2024	SDB3262115476	1,200.00	1.5533	1,863.97	1,863.97	0.0000	4.5800	50.0000	0.0000	(0.2371)	(0.0259)	0.0000	1	(0.2630)	01/06/2025
002053.ZK	12/04/2024	SDB3262115476	300.00	1.5533	465.99	465.99	0.0000	4.5800	50.0000	0.0000	(0.0593)	(0.0065)	0.0000	1	(0.0658)	01/06/2025
002053.ZK	12/04/2024	SDB3262115476	4,100.00	1.5533	6,368.58	6,368.58	0.0000	4.5800	50.0000	0.0000	(0.8102)	(0.0885)	0.0000	1	(0.8987)	01/06/2025
002053.ZK	12/04/2024	SDB3262115476	200.00	1.5533	310.66	310.66	0.0000	4.5800	50.0000	0.0000	(0.0395)	(0.0043)	0.0000	1	(0.0438)	01/06/2025
002053.ZK	12/04/2024	SDB3262115476	800.00	1.5533	1,242.65	1,242.65	0.0000	4.5800	50.0000	0.0000	(0.1581)	(0.0173)	0.0000	1	(0.1754)	01/06/2025
002053.ZK	12/04/2024	SDB3262115476	1,100.00	1.5533	1,708.64	1,708.64	0.0000	4.5800	50.0000	0.0000	(0.2174)	(0.0237)	0.0000	1	(0.2411)	01/06/2025
002053.ZK	12/04/2024	SDB3262115476	200.00	1.5533	310.66	310.66	0.0000	4.5800	50.0000	0.0000	(0.0395)	(0.0043)	0.0000	1	(0.0438)	01/06/2025
002053.ZK	12/04/2024	SDB3262115476	1,900.00	1.5533	2,951.29	2,951.29	0.0000	4.5800	50.0000	0.0000	(0.3755)	(0.0410)	0.0000	1	(0.4165)	01/06/2025
002053.ZK	12/04/2024	SDB3262115476	1,300.00	1.5533	2,019.31	2,019.31	0.0000	4.5800	50.0000	0.0000	(0.2569)	(0.0280)	0.0000	1	(0.2849)	01/06/2025
002053.ZK	12/04/2024	SDB3262115476	500.00	1.5533	776.66	776.66	0.0000	4.5800	50.0000	0.0000	(0.0988)	(0.0108)	0.0000	1	(0.1096)	01/06/2025
002053.ZK	12/04/2024	SDB3262115476	1,300.00	1.5533	2,019.31	2,019.31	0.0000	4.5800	50.0000	0.0000	(0.2569)	(0.0280)	0.0000	1	(0.2849)	01/06/2025
002053.ZK	12/04/2024	SDB3262115476	500.00	1.5533	776.66	776.66	0.0000	4.5800	50.0000	0.0000	(0.0988)	(0.0108)	0.0000	1	(0.1096)	01/06/2025
002053.ZK	12/04/2024	SDB3262115476	500.00	1.5533	776.66	776.66	0.0000	4.5800	50.0000	0.0000	(0.0988)	(0.0108)	0.0000	1	(0.1096)	01/06/2025
TOTAL YUNNAN ENERGY INVESTMENT CO LTD CMN CLASS A SERIES NORTHBOUND												(139.8938)	(16.2223)	0.0000	(156.1161)	

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
YUNNAN YUNTIANHUA CO., LTD CMN CLASS A SERIES NORTHBOUND																
600096.SH	01/03/2025	SDB3260123235	11,200.00	3.1233	33,989.35	34,981.33	0.0000	4.3300	50.0000	0.0000	(12.2645)	(1.4576)	0.0000	3	(13.7220)	01/06/2025
600096.SH	01/03/2025	SDB3260123235	2,000.00	3.1233	6,069.53	6,246.67	0.0000	4.3300	50.0000	0.0000	(2.1901)	(0.2603)	0.0000	3	(2.4504)	01/06/2025
600096.SH	01/03/2025	SDB3260123235	600.00	3.1233	1,820.86	1,874.00	0.0000	4.3300	50.0000	0.0000	(0.6570)	(0.0781)	0.0000	3	(0.7351)	01/06/2025
600096.SH	01/03/2025	SDB3260123235	3,700.00	3.1233	11,228.62	11,556.33	0.0000	4.3300	50.0000	0.0000	(4.0517)	(0.4815)	0.0000	3	(4.5332)	01/06/2025
600096.SH	01/03/2025	SDB3260123235	500.00	3.1233	1,517.38	1,561.67	0.0000	4.3300	50.0000	0.0000	(0.5475)	(0.0651)	0.0000	3	(0.6126)	01/06/2025
600096.SH	01/03/2025	SDB3260123235	400.00	3.1233	1,213.91	1,249.33	0.0000	4.3300	50.0000	0.0000	(0.4380)	(0.0521)	0.0000	3	(0.4901)	01/06/2025
600096.SH	01/03/2025	SDB3260123235	29,100.00	3.1233	88,311.60	90,888.99	0.0000	4.3300	50.0000	0.0000	(31.8658)	(3.7870)	0.0000	3	(35.6528)	01/06/2025
600096.SH	01/03/2025	SDB3260123235	200.00	3.1233	606.95	624.67	0.0000	4.3300	50.0000	0.0000	(0.2190)	(0.0260)	0.0000	3	(0.2450)	01/06/2025
600096.SH	01/03/2025	SDB3260123235	3,000.00	3.1233	9,104.29	9,370.00	0.0000	4.3300	50.0000	0.0000	(3.2851)	(0.3904)	0.0000	3	(3.6755)	01/06/2025
600096.SH	01/03/2025	SDB3260123235	500.00	3.1233	1,517.38	1,561.67	0.0000	4.3300	50.0000	0.0000	(0.5475)	(0.0651)	0.0000	3	(0.6126)	01/06/2025
600096.SH	01/03/2025	SDB3260123235	800.00	3.1233	2,427.81	2,498.67	0.0000	4.3300	50.0000	0.0000	(0.8760)	(0.1041)	0.0000	3	(0.9801)	01/06/2025
600096.SH	01/03/2025	SDB3260123235	300.00	3.1233	910.43	937.00	0.0000	4.3300	50.0000	0.0000	(0.3285)	(0.0390)	0.0000	3	(0.3676)	01/06/2025
600096.SH	01/03/2025	SDB3260123235	2,600.00	3.1233	7,890.38	8,120.67	0.0000	4.3300	50.0000	0.0000	(2.8471)	(0.3384)	0.0000	3	(3.1855)	01/06/2025
600096.SH	01/03/2025	SDB3260123235	100.00	3.1233	303.48	312.33	0.0000	4.3300	50.0000	0.0000	(0.1095)	(0.0130)	0.0000	3	(0.1225)	01/06/2025
600096.SH	01/03/2025	SDB3260123235	1,300.00	3.1233	3,945.19	4,060.33	0.0000	4.3300	50.0000	0.0000	(1.4236)	(0.1692)	0.0000	3	(1.5927)	01/06/2025
600096.SH	01/03/2025	SDB3260123235	17,600.00	3.1233	53,411.83	54,970.66	0.0000	4.3300	50.0000	0.0000	(19.2728)	(2.2904)	0.0000	3	(21.5632)	01/06/2025
600096.SH	01/03/2025	SDB3260123235	100.00	3.1233	303.48	312.33	0.0000	4.3300	50.0000	0.0000	(0.1095)	(0.0130)	0.0000	3	(0.1225)	01/06/2025
600096.SH	01/03/2025	SDB3260123235	1,600.00	3.1233	4,855.62	4,997.33	0.0000	4.3300	50.0000	0.0000	(1.7521)	(0.2082)	0.0000	3	(1.9603)	01/06/2025
600096.SH	01/03/2025	SDB3260123235	17,700.00	3.1233	53,715.31	55,282.99	0.0000	4.3300	50.0000	0.0000	(19.3823)	(2.3035)	0.0000	3	(21.6857)	01/06/2025
600096.SH	01/03/2025	SDB3260123235	3,400.00	3.1233	10,318.19	10,619.33	0.0000	4.3300	50.0000	0.0000	(3.7231)	(0.4425)	0.0000	3	(4.1656)	01/06/2025
600096.SH	01/03/2025	SDB3260123235	17,700.00	3.1233	53,715.31	55,282.99	0.0000	4.3300	50.0000	0.0000	(19.3823)	(2.3035)	0.0000	3	(21.6857)	01/06/2025
600096.SH	01/03/2025	SDB3260123235	4,700.00	3.1233	14,263.39	14,679.67	0.0000	4.3300	50.0000	0.0000	(5.1467)	(0.6117)	0.0000	3	(5.7584)	01/06/2025
600096.SH	01/03/2025	SDB3260123235	500.00	3.1233	1,517.38	1,561.67	0.0000	4.3300	50.0000	0.0000	(0.5475)	(0.0651)	0.0000	3	(0.6126)	01/06/2025
600096.SH	01/03/2025	SDB3260123235	100.00	3.1233	303.48	312.33	0.0000	4.3300	50.0000	0.0000	(0.1095)	(0.0130)	0.0000	3	(0.1225)	01/06/2025
600096.SH	01/03/2025	SDB3260123235	100.00	3.1233	303.48	312.33	0.0000	4.3300	50.0000	0.0000	(0.1095)	(0.0130)	0.0000	3	(0.1225)	01/06/2025
600096.SH	01/03/2025	SDB3260123235	16,500.00	3.1233	50,073.59	51,534.99	0.0000	4.3300	50.0000	0.0000	(18.0682)	(2.1473)	0.0000	3	(20.2155)	01/06/2025
600096.SH	01/03/2025	SDB3260123235	12,400.00	3.1233	37,631.06	38,729.33	0.0000	4.3300	50.0000	0.0000	(13.5785)	(1.6137)	0.0000	3	(15.1923)	01/06/2025
600096.SH	01/03/2025	SDB3260123235	7,400.00	3.1233	22,457.25	23,112.66	0.0000	4.3300	50.0000	0.0000	(8.1033)	(0.9630)	0.0000	3	(9.0664)	01/06/2025
600096.SH	01/03/2025	SDB3260123235	200.00	3.1233	606.95	624.67	0.0000	4.3300	50.0000	0.0000	(0.2190)	(0.0260)	0.0000	3	(0.2450)	01/06/2025
600096.SH	01/03/2025	SDB3260123235	200.00	3.1233	606.95	624.67	0.0000	4.3300	50.0000	0.0000	(0.2190)	(0.0260)	0.0000	3	(0.2450)	01/06/2025
600096.SH	01/03/2025	SDB3260123235	200.00	3.1233	606.95	624.67	0.0000	4.3300	50.0000	0.0000	(0.2190)	(0.0260)	0.0000	3	(0.2450)	01/06/2025
600096.SH	01/03/2025	SDB3260123235	100.00	3.1233	303.48	312.33	0.0000	4.3300	50.0000	0.0000	(0.1095)	(0.0130)	0.0000	3	(0.1225)	01/06/2025
600096.SH	01/03/2025	SDB3260123235	100.00	3.1233	303.48	312.33	0.0000	4.3300	50.0000	0.0000	(0.1095)	(0.0130)	0.0000	3	(0.1225)	01/06/2025
600096.SH	01/03/2025	SDB3260123235	1,100.00	3.1233	3,338.24	3,435.67	0.0000	4.3300	50.0000	0.0000	(1.2045)	(0.1432)	0.0000	3	(1.3477)	01/06/2025
600096.SH	01/03/2025	SDB3260123235	5,700.00	3.1233	17,298.15	17,803.00	0.0000	4.3300	50.0000	0.0000	(6.2417)	(0.7418)	0.0000	3	(6.9835)	01/06/2025
600096.SH	01/03/2025	SDB3260123235	100.00	3.1233	303.48	312.33	0.0000	4.3300	50.0000	0.0000	(0.1095)	(0.0130)	0.0000	3	(0.1225)	01/06/2025
600096.SH	01/03/2025	SDB3260123235	300.00	3.1233	910.43	937.00	0.0000	4.3300	50.0000	0.0000	(0.3285)	(0.0390)	0.0000	3	(0.3676)	01/06/2025
600096.SH	01/03/2025	SDB3260123235	400.00	3.1233	1,213.91	1,249.33	0.0000	4.3300	50.0000	0.0000	(0.4380)	(0.0521)	0.0000	3	(0.4901)	01/06/2025
600096.SH	01/03/2025	SDB3260123235	100.00	3.1233	303.48	312.33	0.0000	4.3300	50.0000	0.0000	(0.1095)	(0.0130)	0.0000	3	(0.1225)	01/06/2025
600096.SH	01/03/2025	SDB3260123235	24,500.00	3.1233	74,351.69	76,521.66	0.0000	4.3300	50.0000	0.0000	(26.8286)	(3.1884)	0.0000	3	(30.0170)	01/06/2025
600096.SH	01/03/2025	SDB3260123235	9,200.00	3.1233	27,919.82	28,734.66	0.0000	4.3300	50.0000	0.0000	(10.0744)	(1.1973)	0.0000	3	(11.2717)	01/06/2025
600096.SH	01/03/2025	SDB3260123235	200.00	3.1233	606.95	624.67	0.0000	4.3300	50.0000	0.0000	(0.2190)	(0.0260)	0.0000	3	(0.2450)	01/06/2025
600096.SH	01/03/2025	SDB3260123235	200.00	3.1233	606.95	624.67	0.0000	4.3300	50.0000	0.0000	(0.2190)	(0.0260)	0.0000	3	(0.2450)	01/06/2025
600096.SH	01/02/2025	SDB3260123235	11,200.00	3.1232	33,989.35	34,979.64	0.0000	4.3300	50.0000	0.0000	(4.0882)	(0.4858)	0.0000	1	(4.5740)	01/06/2025
600096.SH	01/02/2025	SDB3260123235	2,000.00	3.1232	6,069.53	6,246.36	0.0000	4.3300	50.0000	0.0000	(0.7300)	(0.0868)	0.0000	1	(0.8168)	01/06/2025
600096.SH	01/02/2025	SDB3260123235	600.00	3.1232	1,820.86	1,873.91	0.0000	4.3300	50.0000	0.0000	(0.2190)	(0.0260)	0.0000	1	(0.2450)	01/06/2025
600096.SH	01/02/2025	SDB3260123235	3,700.00	3.1232	11,228.62	11,555.77	0.0000	4.3300	50.0000	0.0000	(1.3506)	(0.1605)	0.0000	1	(1.5111)	01/06/2025
600096.SH	01/02/2025	SDB3260123235	500.00	3.1232	1,517.38	1,561.59	0.0000	4.3300	50.0000	0.0000	(0.1825)	(0.0217)	0.0000	1	(0.2042)	01/06/2025
600096.SH	01/02/2025	SDB3260123235	400.00	3.1232	1,213.91	1,249.27	0.0000	4.3300	50.0000	0.0000	(0.1460)	(0.0174)	0.0000	1	(0.1634)	01/06/2025
600096.SH	01/02/2025	SDB3260123235	29,100.00	3.1232	88,311.60	90,884.60	0.0000	4.3300	50.0000	0.0000	(10.6219)	(1.2623)	0.0000	1	(11.8842)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
YUNNAN YUNTIANHUA CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600096.SH	01/02/2025	SDB3260123235	200.00	3.1232	606.95	624.64	0.0000	4.3300	50.0000	0.0000	(0.0730)	(0.0087)	0.0000	1	(0.0817)	01/06/2025
600096.SH	01/02/2025	SDB3260123235	3,000.00	3.1232	9,104.29	9,369.55	0.0000	4.3300	50.0000	0.0000	(1.0950)	(0.1301)	0.0000	1	(1.2252)	01/06/2025
600096.SH	01/02/2025	SDB3260123235	500.00	3.1232	1,517.38	1,561.59	0.0000	4.3300	50.0000	0.0000	(0.1825)	(0.0217)	0.0000	1	(0.2042)	01/06/2025
600096.SH	01/02/2025	SDB3260123235	800.00	3.1232	2,427.81	2,498.55	0.0000	4.3300	50.0000	0.0000	(0.2920)	(0.0347)	0.0000	1	(0.3267)	01/06/2025
600096.SH	01/02/2025	SDB3260123235	300.00	3.1232	910.43	936.95	0.0000	4.3300	50.0000	0.0000	(0.1095)	(0.0130)	0.0000	1	(0.1225)	01/06/2025
600096.SH	01/02/2025	SDB3260123235	2,600.00	3.1232	7,890.38	8,120.27	0.0000	4.3300	50.0000	0.0000	(0.9490)	(0.1128)	0.0000	1	(1.0618)	01/06/2025
600096.SH	01/02/2025	SDB3260123235	100.00	3.1232	303.48	312.32	0.0000	4.3300	50.0000	0.0000	(0.0365)	(0.0043)	0.0000	1	(0.0408)	01/06/2025
600096.SH	01/02/2025	SDB3260123235	1,300.00	3.1232	3,945.19	4,060.14	0.0000	4.3300	50.0000	0.0000	(0.4745)	(0.0564)	0.0000	1	(0.5309)	01/06/2025
600096.SH	01/02/2025	SDB3260123235	17,600.00	3.1232	53,411.83	54,968.00	0.0000	4.3300	50.0000	0.0000	(6.4243)	(0.7634)	0.0000	1	(7.1877)	01/06/2025
600096.SH	01/02/2025	SDB3260123235	100.00	3.1232	303.48	312.32	0.0000	4.3300	50.0000	0.0000	(0.0365)	(0.0043)	0.0000	1	(0.0408)	01/06/2025
600096.SH	01/02/2025	SDB3260123235	1,600.00	3.1232	4,855.62	4,997.09	0.0000	4.3300	50.0000	0.0000	(0.5840)	(0.0694)	0.0000	1	(0.6534)	01/06/2025
600096.SH	01/02/2025	SDB3260123235	17,700.00	3.1232	53,715.31	55,280.32	0.0000	4.3300	50.0000	0.0000	(6.4608)	(0.7678)	0.0000	1	(7.2285)	01/06/2025
600096.SH	01/02/2025	SDB3260123235	3,400.00	3.1232	10,318.19	10,618.82	0.0000	4.3300	50.0000	0.0000	(1.2410)	(0.1475)	0.0000	1	(1.3885)	01/06/2025
600096.SH	01/02/2025	SDB3260123235	17,700.00	3.1232	53,715.31	55,280.32	0.0000	4.3300	50.0000	0.0000	(6.4608)	(0.7678)	0.0000	1	(7.2285)	01/06/2025
600096.SH	01/02/2025	SDB3260123235	4,700.00	3.1232	14,263.39	14,678.96	0.0000	4.3300	50.0000	0.0000	(1.7156)	(0.2039)	0.0000	1	(1.9194)	01/06/2025
600096.SH	01/02/2025	SDB3260123235	500.00	3.1232	1,517.38	1,561.59	0.0000	4.3300	50.0000	0.0000	(0.1825)	(0.0217)	0.0000	1	(0.2042)	01/06/2025
600096.SH	01/02/2025	SDB3260123235	100.00	3.1232	303.48	312.32	0.0000	4.3300	50.0000	0.0000	(0.0365)	(0.0043)	0.0000	1	(0.0408)	01/06/2025
600096.SH	01/02/2025	SDB3260123235	100.00	3.1232	303.48	312.32	0.0000	4.3300	50.0000	0.0000	(0.0365)	(0.0043)	0.0000	1	(0.0408)	01/06/2025
600096.SH	01/02/2025	SDB3260123235	16,500.00	3.1232	50,073.59	51,532.50	0.0000	4.3300	50.0000	0.0000	(6.0227)	(0.7157)	0.0000	1	(6.7385)	01/06/2025
600096.SH	01/02/2025	SDB3260123235	12,400.00	3.1232	37,631.06	38,727.46	0.0000	4.3300	50.0000	0.0000	(4.5262)	(0.5379)	0.0000	1	(5.0641)	01/06/2025
600096.SH	01/02/2025	SDB3260123235	7,400.00	3.1232	22,457.25	23,111.55	0.0000	4.3300	50.0000	0.0000	(2.7011)	(0.3210)	0.0000	1	(3.0221)	01/06/2025
600096.SH	01/02/2025	SDB3260123235	200.00	3.1232	606.95	624.64	0.0000	4.3300	50.0000	0.0000	(0.0730)	(0.0087)	0.0000	1	(0.0817)	01/06/2025
600096.SH	01/02/2025	SDB3260123235	200.00	3.1232	606.95	624.64	0.0000	4.3300	50.0000	0.0000	(0.0730)	(0.0087)	0.0000	1	(0.0817)	01/06/2025
600096.SH	01/02/2025	SDB3260123235	200.00	3.1232	606.95	624.64	0.0000	4.3300	50.0000	0.0000	(0.0730)	(0.0087)	0.0000	1	(0.0817)	01/06/2025
600096.SH	01/02/2025	SDB3260123235	100.00	3.1232	303.48	312.32	0.0000	4.3300	50.0000	0.0000	(0.0365)	(0.0043)	0.0000	1	(0.0408)	01/06/2025
600096.SH	01/02/2025	SDB3260123235	100.00	3.1232	303.48	312.32	0.0000	4.3300	50.0000	0.0000	(0.0365)	(0.0043)	0.0000	1	(0.0408)	01/06/2025
600096.SH	01/02/2025	SDB3260123235	1,100.00	3.1232	3,338.24	3,435.50	0.0000	4.3300	50.0000	0.0000	(0.4015)	(0.0477)	0.0000	1	(0.4492)	01/06/2025
600096.SH	01/02/2025	SDB3260123235	5,700.00	3.1232	17,298.15	17,802.14	0.0000	4.3300	50.0000	0.0000	(2.0806)	(0.2473)	0.0000	1	(2.3278)	01/06/2025
600096.SH	01/02/2025	SDB3260123235	100.00	3.1232	303.48	312.32	0.0000	4.3300	50.0000	0.0000	(0.0365)	(0.0043)	0.0000	1	(0.0408)	01/06/2025
600096.SH	01/02/2025	SDB3260123235	300.00	3.1232	910.43	936.95	0.0000	4.3300	50.0000	0.0000	(0.1095)	(0.0130)	0.0000	1	(0.1225)	01/06/2025
600096.SH	01/02/2025	SDB3260123235	400.00	3.1232	1,213.91	1,249.27	0.0000	4.3300	50.0000	0.0000	(0.1460)	(0.0174)	0.0000	1	(0.1634)	01/06/2025
600096.SH	01/02/2025	SDB3260123235	100.00	3.1232	303.48	312.32	0.0000	4.3300	50.0000	0.0000	(0.0365)	(0.0043)	0.0000	1	(0.0408)	01/06/2025
600096.SH	01/02/2025	SDB3260123235	24,500.00	3.1232	74,351.69	76,517.96	0.0000	4.3300	50.0000	0.0000	(8.9429)	(1.0627)	0.0000	1	(10.0056)	01/06/2025
600096.SH	01/02/2025	SDB3260123235	9,200.00	3.1232	27,919.82	28,733.27	0.0000	4.3300	50.0000	0.0000	(3.3581)	(0.3991)	0.0000	1	(3.7572)	01/06/2025
600096.SH	01/02/2025	SDB3260123235	200.00	3.1232	606.95	624.64	0.0000	4.3300	50.0000	0.0000	(0.0730)	(0.0087)	0.0000	1	(0.0817)	01/06/2025
600096.SH	01/02/2025	SDB3260123235	200.00	3.1232	606.95	624.64	0.0000	4.3300	50.0000	0.0000	(0.0730)	(0.0087)	0.0000	1	(0.0817)	01/06/2025
600096.SH	12/31/2024	SDB3260123235	11,200.00	3.1092	33,989.35	34,823.42	0.0000	4.3300	50.0000	0.0000	(8.1763)	(0.9673)	0.0000	2	(9.1436)	01/06/2025
600096.SH	12/31/2024	SDB3260123235	2,000.00	3.1092	6,069.53	6,218.47	0.0000	4.3300	50.0000	0.0000	(1.4601)	(0.1727)	0.0000	2	(1.6328)	01/06/2025
600096.SH	12/31/2024	SDB3260123235	600.00	3.1092	1,820.86	1,865.54	0.0000	4.3300	50.0000	0.0000	(0.4380)	(0.0518)	0.0000	2	(0.4898)	01/06/2025
600096.SH	12/31/2024	SDB3260123235	3,700.00	3.1092	11,228.62	11,504.17	0.0000	4.3300	50.0000	0.0000	(2.7011)	(0.3196)	0.0000	2	(3.0207)	01/06/2025
600096.SH	12/31/2024	SDB3260123235	500.00	3.1092	1,517.38	1,554.62	0.0000	4.3300	50.0000	0.0000	(0.3650)	(0.0432)	0.0000	2	(0.4082)	01/06/2025
600096.SH	12/31/2024	SDB3260123235	400.00	3.1092	1,213.91	1,243.69	0.0000	4.3300	50.0000	0.0000	(0.2920)	(0.0345)	0.0000	2	(0.3266)	01/06/2025
600096.SH	12/31/2024	SDB3260123235	29,100.00	3.1092	88,311.60	90,478.71	0.0000	4.3300	50.0000	0.0000	(21.2438)	(2.5133)	0.0000	2	(23.7571)	01/06/2025
600096.SH	12/31/2024	SDB3260123235	200.00	3.1092	606.95	621.85	0.0000	4.3300	50.0000	0.0000	(0.1460)	(0.0173)	0.0000	2	(0.1633)	01/06/2025
600096.SH	12/31/2024	SDB3260123235	3,000.00	3.1092	9,104.29	9,327.70	0.0000	4.3300	50.0000	0.0000	(2.1901)	(0.2591)	0.0000	2	(2.4492)	01/06/2025
600096.SH	12/31/2024	SDB3260123235	500.00	3.1092	1,517.38	1,554.62	0.0000	4.3300	50.0000	0.0000	(0.3650)	(0.0432)	0.0000	2	(0.4082)	01/06/2025
600096.SH	12/31/2024	SDB3260123235	800.00	3.1092	2,427.81	2,487.39	0.0000	4.3300	50.0000	0.0000	(0.5840)	(0.0691)	0.0000	2	(0.6531)	01/06/2025
600096.SH	12/31/2024	SDB3260123235	300.00	3.1092	910.43	932.77	0.0000	4.3300	50.0000	0.0000	(0.2190)	(0.0259)	0.0000	2	(0.2449)	01/06/2025
600096.SH	12/31/2024	SDB3260123235	2,600.00	3.1092	7,890.38	8,084.01	0.0000	4.3300	50.0000	0.0000	(1.8981)	(0.2246)	0.0000	2	(2.1226)	01/06/2025
600096.SH	12/31/2024	SDB3260123235	100.00	3.1092	303.48	310.92	0.0000	4.3300	50.0000	0.0000	(0.0730)	(0.0086)	0.0000	2	(0.0816)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
YUNNAN YUNTIANHUA CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600096.SH	12/31/2024	SDB3260123235	1,300.00	3.1092	3,945.19	4,042.00	0.0000	4.3300	50.0000	0.0000	(0.9490)	(0.1123)	0.0000	2	(1.0613)	01/06/2025
600096.SH	12/31/2024	SDB3260123235	17,600.00	3.1092	53,411.83	54,722.52	0.0000	4.3300	50.0000	0.0000	(12.8485)	(1.5201)	0.0000	2	(14.3686)	01/06/2025
600096.SH	12/31/2024	SDB3260123235	100.00	3.1092	303.48	310.92	0.0000	4.3300	50.0000	0.0000	(0.0730)	(0.0086)	0.0000	2	(0.0816)	01/06/2025
600096.SH	12/31/2024	SDB3260123235	1,600.00	3.1092	4,855.62	4,974.77	0.0000	4.3300	50.0000	0.0000	(1.1680)	(0.1382)	0.0000	2	(1.3062)	01/06/2025
600096.SH	12/31/2024	SDB3260123235	17,700.00	3.1092	53,715.31	55,033.44	0.0000	4.3300	50.0000	0.0000	(12.9215)	(1.5287)	0.0000	2	(14.4502)	01/06/2025
600096.SH	12/31/2024	SDB3260123235	3,400.00	3.1092	10,318.19	10,571.40	0.0000	4.3300	50.0000	0.0000	(2.4821)	(0.2936)	0.0000	2	(2.7757)	01/06/2025
600096.SH	12/31/2024	SDB3260123235	17,700.00	3.1092	53,715.31	55,033.44	0.0000	4.3300	50.0000	0.0000	(12.9215)	(1.5287)	0.0000	2	(14.4502)	01/06/2025
600096.SH	12/31/2024	SDB3260123235	4,700.00	3.1092	14,263.39	14,613.40	0.0000	4.3300	50.0000	0.0000	(3.4311)	(0.4059)	0.0000	2	(3.8371)	01/06/2025
600096.SH	12/31/2024	SDB3260123235	500.00	3.1092	1,517.38	1,554.62	0.0000	4.3300	50.0000	0.0000	(0.3650)	(0.0432)	0.0000	2	(0.4082)	01/06/2025
600096.SH	12/31/2024	SDB3260123235	100.00	3.1092	303.48	310.92	0.0000	4.3300	50.0000	0.0000	(0.0730)	(0.0086)	0.0000	2	(0.0816)	01/06/2025
600096.SH	12/31/2024	SDB3260123235	100.00	3.1092	303.48	310.92	0.0000	4.3300	50.0000	0.0000	(0.0730)	(0.0086)	0.0000	2	(0.0816)	01/06/2025
600096.SH	12/31/2024	SDB3260123235	16,500.00	3.1092	50,073.59	51,302.36	0.0000	4.3300	50.0000	0.0000	(12.0455)	(1.4251)	0.0000	2	(13.4705)	01/06/2025
600096.SH	12/31/2024	SDB3260123235	12,400.00	3.1092	37,631.06	38,554.50	0.0000	4.3300	50.0000	0.0000	(9.0524)	(1.0710)	0.0000	2	(10.1233)	01/06/2025
600096.SH	12/31/2024	SDB3260123235	7,400.00	3.1092	22,457.25	23,008.33	0.0000	4.3300	50.0000	0.0000	(5.4022)	(0.6391)	0.0000	2	(6.0413)	01/06/2025
600096.SH	12/31/2024	SDB3260123235	200.00	3.1092	606.95	621.85	0.0000	4.3300	50.0000	0.0000	(0.1460)	(0.0173)	0.0000	2	(0.1633)	01/06/2025
600096.SH	12/31/2024	SDB3260123235	200.00	3.1092	606.95	621.85	0.0000	4.3300	50.0000	0.0000	(0.1460)	(0.0173)	0.0000	2	(0.1633)	01/06/2025
600096.SH	12/31/2024	SDB3260123235	200.00	3.1092	606.95	621.85	0.0000	4.3300	50.0000	0.0000	(0.1460)	(0.0173)	0.0000	2	(0.1633)	01/06/2025
600096.SH	12/31/2024	SDB3260123235	100.00	3.1092	303.48	310.92	0.0000	4.3300	50.0000	0.0000	(0.0730)	(0.0086)	0.0000	2	(0.0816)	01/06/2025
600096.SH	12/31/2024	SDB3260123235	100.00	3.1092	303.48	310.92	0.0000	4.3300	50.0000	0.0000	(0.0730)	(0.0086)	0.0000	2	(0.0816)	01/06/2025
600096.SH	12/31/2024	SDB3260123235	1,100.00	3.1092	3,338.24	3,420.16	0.0000	4.3300	50.0000	0.0000	(0.8030)	(0.0950)	0.0000	2	(0.8980)	01/06/2025
600096.SH	12/31/2024	SDB3260123235	5,700.00	3.1092	17,298.15	17,722.63	0.0000	4.3300	50.0000	0.0000	(4.1612)	(0.4923)	0.0000	2	(4.6535)	01/06/2025
600096.SH	12/31/2024	SDB3260123235	100.00	3.1092	303.48	310.92	0.0000	4.3300	50.0000	0.0000	(0.0730)	(0.0086)	0.0000	2	(0.0816)	01/06/2025
600096.SH	12/31/2024	SDB3260123235	300.00	3.1092	910.43	932.77	0.0000	4.3300	50.0000	0.0000	(0.2190)	(0.0259)	0.0000	2	(0.2449)	01/06/2025
600096.SH	12/31/2024	SDB3260123235	400.00	3.1092	1,213.91	1,243.69	0.0000	4.3300	50.0000	0.0000	(0.2920)	(0.0345)	0.0000	2	(0.3266)	01/06/2025
600096.SH	12/31/2024	SDB3260123235	100.00	3.1092	303.48	310.92	0.0000	4.3300	50.0000	0.0000	(0.0730)	(0.0086)	0.0000	2	(0.0816)	01/06/2025
600096.SH	12/31/2024	SDB3260123235	24,500.00	3.1092	74,351.69	76,176.23	0.0000	4.3300	50.0000	0.0000	(17.8857)	(2.1160)	0.0000	2	(20.0017)	01/06/2025
600096.SH	12/31/2024	SDB3260123235	9,200.00	3.1092	27,919.82	28,604.95	0.0000	4.3300	50.0000	0.0000	(6.7163)	(0.7946)	0.0000	2	(7.5108)	01/06/2025
600096.SH	12/31/2024	SDB3260123235	200.00	3.1092	606.95	621.85	0.0000	4.3300	50.0000	0.0000	(0.1460)	(0.0173)	0.0000	2	(0.1633)	01/06/2025
600096.SH	12/31/2024	SDB3260123235	200.00	3.1092	606.95	621.85	0.0000	4.3300	50.0000	0.0000	(0.1460)	(0.0173)	0.0000	2	(0.1633)	01/06/2025
600096.SH	12/30/2024	SDB3260123235	11,200.00	3.0868	33,989.35	34,571.92	0.0000	4.3300	50.0000	0.0000	(4.0882)	(0.4802)	0.0000	1	(4.5683)	01/06/2025
600096.SH	12/30/2024	SDB3260123235	2,000.00	3.0868	6,069.53	6,173.56	0.0000	4.3300	50.0000	0.0000	(0.7300)	(0.0857)	0.0000	1	(0.8158)	01/06/2025
600096.SH	12/30/2024	SDB3260123235	600.00	3.0868	1,820.86	1,852.07	0.0000	4.3300	50.0000	0.0000	(0.2190)	(0.0257)	0.0000	1	(0.2447)	01/06/2025
600096.SH	12/30/2024	SDB3260123235	3,700.00	3.0868	11,228.62	11,421.08	0.0000	4.3300	50.0000	0.0000	(1.3506)	(0.1586)	0.0000	1	(1.5092)	01/06/2025
600096.SH	12/30/2024	SDB3260123235	500.00	3.0868	1,517.38	1,543.39	0.0000	4.3300	50.0000	0.0000	(0.1825)	(0.0214)	0.0000	1	(0.2039)	01/06/2025
600096.SH	12/30/2024	SDB3260123235	400.00	3.0868	1,213.91	1,234.71	0.0000	4.3300	50.0000	0.0000	(0.1460)	(0.0171)	0.0000	1	(0.1632)	01/06/2025
600096.SH	12/30/2024	SDB3260123235	29,100.00	3.0868	88,311.60	89,825.27	0.0000	4.3300	50.0000	0.0000	(10.6219)	(1.2476)	0.0000	1	(11.8695)	01/06/2025
600096.SH	12/30/2024	SDB3260123235	200.00	3.0868	606.95	617.36	0.0000	4.3300	50.0000	0.0000	(0.0730)	(0.0086)	0.0000	1	(0.0816)	01/06/2025
600096.SH	12/30/2024	SDB3260123235	3,000.00	3.0868	9,104.29	9,260.34	0.0000	4.3300	50.0000	0.0000	(1.0950)	(0.1286)	0.0000	1	(1.2237)	01/06/2025
600096.SH	12/30/2024	SDB3260123235	500.00	3.0868	1,517.38	1,543.39	0.0000	4.3300	50.0000	0.0000	(0.1825)	(0.0214)	0.0000	1	(0.2039)	01/06/2025
600096.SH	12/30/2024	SDB3260123235	800.00	3.0868	2,427.81	2,469.42	0.0000	4.3300	50.0000	0.0000	(0.2920)	(0.0343)	0.0000	1	(0.3263)	01/06/2025
600096.SH	12/30/2024	SDB3260123235	300.00	3.0868	910.43	926.03	0.0000	4.3300	50.0000	0.0000	(0.1095)	(0.0129)	0.0000	1	(0.1224)	01/06/2025
600096.SH	12/30/2024	SDB3260123235	2,600.00	3.0868	7,890.38	8,025.63	0.0000	4.3300	50.0000	0.0000	(0.9490)	(0.1115)	0.0000	1	(1.0605)	01/06/2025
600096.SH	12/30/2024	SDB3260123235	100.00	3.0868	303.48	308.68	0.0000	4.3300	50.0000	0.0000	(0.0365)	(0.0043)	0.0000	1	(0.0408)	01/06/2025
600096.SH	12/30/2024	SDB3260123235	1,300.00	3.0868	3,945.19	4,012.81	0.0000	4.3300	50.0000	0.0000	(0.4745)	(0.0557)	0.0000	1	(0.5303)	01/06/2025
600096.SH	12/30/2024	SDB3260123235	17,600.00	3.0868	53,411.83	54,327.31	0.0000	4.3300	50.0000	0.0000	(6.4243)	(0.7545)	0.0000	1	(7.1788)	01/06/2025
600096.SH	12/30/2024	SDB3260123235	100.00	3.0868	303.48	308.68	0.0000	4.3300	50.0000	0.0000	(0.0365)	(0.0043)	0.0000	1	(0.0408)	01/06/2025
600096.SH	12/30/2024	SDB3260123235	1,600.00	3.0868	4,855.62	4,938.85	0.0000	4.3300	50.0000	0.0000	(0.5840)	(0.0686)	0.0000	1	(0.6526)	01/06/2025
600096.SH	12/30/2024	SDB3260123235	17,700.00	3.0868	53,715.31	54,635.99	0.0000	4.3300	50.0000	0.0000	(6.4608)	(0.7588)	0.0000	1	(7.2196)	01/06/2025
600096.SH	12/30/2024	SDB3260123235	3,400.00	3.0868	10,318.19	10,495.05	0.0000	4.3300	50.0000	0.0000	(1.2410)	(0.1458)	0.0000	1	(1.3868)	01/06/2025
600096.SH	12/30/2024	SDB3260123235	17,700.00	3.0868	53,715.31	54,635.99	0.0000	4.3300	50.0000	0.0000	(6.4608)	(0.7588)	0.0000	1	(7.2196)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
YUNNAN YUNTIANHUA CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600096.SH	12/30/2024	SDB3260123235	4,700.00	3.0868	14,263.39	14,507.86	0.0000	4.3300	50.0000	0.0000	(1.7156)	(0.2015)	0.0000	1	(1.9171)	01/06/2025
600096.SH	12/30/2024	SDB3260123235	500.00	3.0868	1,517.38	1,543.39	0.0000	4.3300	50.0000	0.0000	(0.1825)	(0.0214)	0.0000	1	(0.2039)	01/06/2025
600096.SH	12/30/2024	SDB3260123235	100.00	3.0868	303.48	308.68	0.0000	4.3300	50.0000	0.0000	(0.0365)	(0.0043)	0.0000	1	(0.0408)	01/06/2025
600096.SH	12/30/2024	SDB3260123235	100.00	3.0868	303.48	308.68	0.0000	4.3300	50.0000	0.0000	(0.0365)	(0.0043)	0.0000	1	(0.0408)	01/06/2025
600096.SH	12/30/2024	SDB3260123235	16,500.00	3.0868	50,073.59	50,931.85	0.0000	4.3300	50.0000	0.0000	(6.0227)	(0.7074)	0.0000	1	(6.7301)	01/06/2025
600096.SH	12/30/2024	SDB3260123235	12,400.00	3.0868	37,631.06	38,276.06	0.0000	4.3300	50.0000	0.0000	(4.5262)	(0.5316)	0.0000	1	(5.0578)	01/06/2025
600096.SH	12/30/2024	SDB3260123235	7,400.00	3.0868	22,457.25	22,842.16	0.0000	4.3300	50.0000	0.0000	(2.7011)	(0.3173)	0.0000	1	(3.0184)	01/06/2025
600096.SH	12/30/2024	SDB3260123235	200.00	3.0868	606.95	617.36	0.0000	4.3300	50.0000	0.0000	(0.0730)	(0.0086)	0.0000	1	(0.0816)	01/06/2025
600096.SH	12/30/2024	SDB3260123235	200.00	3.0868	606.95	617.36	0.0000	4.3300	50.0000	0.0000	(0.0730)	(0.0086)	0.0000	1	(0.0816)	01/06/2025
600096.SH	12/30/2024	SDB3260123235	200.00	3.0868	606.95	617.36	0.0000	4.3300	50.0000	0.0000	(0.0730)	(0.0086)	0.0000	1	(0.0816)	01/06/2025
600096.SH	12/30/2024	SDB3260123235	100.00	3.0868	303.48	308.68	0.0000	4.3300	50.0000	0.0000	(0.0365)	(0.0043)	0.0000	1	(0.0408)	01/06/2025
600096.SH	12/30/2024	SDB3260123235	100.00	3.0868	303.48	308.68	0.0000	4.3300	50.0000	0.0000	(0.0365)	(0.0043)	0.0000	1	(0.0408)	01/06/2025
600096.SH	12/30/2024	SDB3260123235	1,100.00	3.0868	3,338.24	3,395.46	0.0000	4.3300	50.0000	0.0000	(0.4015)	(0.0472)	0.0000	1	(0.4487)	01/06/2025
600096.SH	12/30/2024	SDB3260123235	5,700.00	3.0868	17,298.15	17,594.64	0.0000	4.3300	50.0000	0.0000	(2.0806)	(0.2444)	0.0000	1	(2.3250)	01/06/2025
600096.SH	12/30/2024	SDB3260123235	100.00	3.0868	303.48	308.68	0.0000	4.3300	50.0000	0.0000	(0.0365)	(0.0043)	0.0000	1	(0.0408)	01/06/2025
600096.SH	12/30/2024	SDB3260123235	300.00	3.0868	910.43	926.03	0.0000	4.3300	50.0000	0.0000	(0.1095)	(0.0129)	0.0000	1	(0.1224)	01/06/2025
600096.SH	12/30/2024	SDB3260123235	400.00	3.0868	1,213.91	1,234.71	0.0000	4.3300	50.0000	0.0000	(0.1460)	(0.0171)	0.0000	1	(0.1632)	01/06/2025
600096.SH	12/30/2024	SDB3260123235	100.00	3.0868	303.48	308.68	0.0000	4.3300	50.0000	0.0000	(0.0365)	(0.0043)	0.0000	1	(0.0408)	01/06/2025
600096.SH	12/30/2024	SDB3260123235	24,500.00	3.0868	74,351.69	75,626.09	0.0000	4.3300	50.0000	0.0000	(8.9429)	(1.0504)	0.0000	1	(9.9932)	01/06/2025
600096.SH	12/30/2024	SDB3260123235	9,200.00	3.0868	27,919.82	28,398.37	0.0000	4.3300	50.0000	0.0000	(3.3581)	(0.3944)	0.0000	1	(3.7526)	01/06/2025
600096.SH	12/30/2024	SDB3260123235	200.00	3.0868	606.95	617.36	0.0000	4.3300	50.0000	0.0000	(0.0730)	(0.0086)	0.0000	1	(0.0816)	01/06/2025
600096.SH	12/30/2024	SDB3260123235	200.00	3.0868	606.95	617.36	0.0000	4.3300	50.0000	0.0000	(0.0730)	(0.0086)	0.0000	1	(0.0816)	01/06/2025
600096.SH	12/27/2024	SDB3260123235	11,200.00	3.0104	33,989.35	33,716.48	0.0000	4.3300	50.0000	0.0000	(12.2645)	(1.4049)	0.0000	3	(13.6693)	01/06/2025
600096.SH	12/27/2024	SDB3260123235	2,000.00	3.0104	6,069.53	6,020.80	0.0000	4.3300	50.0000	0.0000	(2.1901)	(0.2509)	0.0000	3	(2.4410)	01/06/2025
600096.SH	12/27/2024	SDB3260123235	600.00	3.0104	1,820.86	1,806.24	0.0000	4.3300	50.0000	0.0000	(0.6570)	(0.0753)	0.0000	3	(0.7323)	01/06/2025
600096.SH	12/27/2024	SDB3260123235	3,700.00	3.0104	11,228.62	11,138.48	0.0000	4.3300	50.0000	0.0000	(4.0517)	(0.4641)	0.0000	3	(4.5158)	01/06/2025
600096.SH	12/27/2024	SDB3260123235	500.00	3.0104	1,517.38	1,505.20	0.0000	4.3300	50.0000	0.0000	(0.5475)	(0.0627)	0.0000	3	(0.6102)	01/06/2025
600096.SH	12/27/2024	SDB3260123235	400.00	3.0104	1,213.91	1,204.16	0.0000	4.3300	50.0000	0.0000	(0.4380)	(0.0502)	0.0000	3	(0.4882)	01/06/2025
600096.SH	12/27/2024	SDB3260123235	29,100.00	3.0104	88,311.60	87,602.64	0.0000	4.3300	50.0000	0.0000	(31.8658)	(3.6501)	0.0000	3	(35.5159)	01/06/2025
600096.SH	12/27/2024	SDB3260123235	200.00	3.0104	606.95	602.08	0.0000	4.3300	50.0000	0.0000	(0.2190)	(0.0251)	0.0000	3	(0.2441)	01/06/2025
600096.SH	12/27/2024	SDB3260123235	3,000.00	3.0104	9,104.29	9,031.20	0.0000	4.3300	50.0000	0.0000	(3.2851)	(0.3763)	0.0000	3	(3.6614)	01/06/2025
600096.SH	12/27/2024	SDB3260123235	500.00	3.0104	1,517.38	1,505.20	0.0000	4.3300	50.0000	0.0000	(0.5475)	(0.0627)	0.0000	3	(0.6102)	01/06/2025
600096.SH	12/27/2024	SDB3260123235	800.00	3.0104	2,427.81	2,408.32	0.0000	4.3300	50.0000	0.0000	(0.8760)	(0.1003)	0.0000	3	(0.9764)	01/06/2025
600096.SH	12/27/2024	SDB3260123235	300.00	3.0104	910.43	903.12	0.0000	4.3300	50.0000	0.0000	(0.3285)	(0.0376)	0.0000	3	(0.3661)	01/06/2025
600096.SH	12/27/2024	SDB3260123235	2,600.00	3.0104	7,890.38	7,827.04	0.0000	4.3300	50.0000	0.0000	(2.8471)	(0.3261)	0.0000	3	(3.1732)	01/06/2025
600096.SH	12/27/2024	SDB3260123235	100.00	3.0104	303.48	301.04	0.0000	4.3300	50.0000	0.0000	(0.1095)	(0.0125)	0.0000	3	(0.1220)	01/06/2025
600096.SH	12/27/2024	SDB3260123235	1,300.00	3.0104	3,945.19	3,913.52	0.0000	4.3300	50.0000	0.0000	(1.4236)	(0.1631)	0.0000	3	(1.5866)	01/06/2025
600096.SH	12/27/2024	SDB3260123235	17,600.00	3.0104	53,411.83	52,983.04	0.0000	4.3300	50.0000	0.0000	(19.2728)	(2.2076)	0.0000	3	(21.4804)	01/06/2025
600096.SH	12/27/2024	SDB3260123235	100.00	3.0104	303.48	301.04	0.0000	4.3300	50.0000	0.0000	(0.1095)	(0.0125)	0.0000	3	(0.1220)	01/06/2025
600096.SH	12/27/2024	SDB3260123235	1,600.00	3.0104	4,855.62	4,816.64	0.0000	4.3300	50.0000	0.0000	(1.7521)	(0.2007)	0.0000	3	(1.9528)	01/06/2025
600096.SH	12/27/2024	SDB3260123235	17,700.00	3.0104	53,715.31	53,284.08	0.0000	4.3300	50.0000	0.0000	(19.3823)	(2.2202)	0.0000	3	(21.6024)	01/06/2025
600096.SH	12/27/2024	SDB3260123235	3,400.00	3.0104	10,318.19	10,235.36	0.0000	4.3300	50.0000	0.0000	(3.7231)	(0.4265)	0.0000	3	(4.1496)	01/06/2025
600096.SH	12/27/2024	SDB3260123235	17,700.00	3.0104	53,715.31	53,284.08	0.0000	4.3300	50.0000	0.0000	(19.3823)	(2.2202)	0.0000	3	(21.6024)	01/06/2025
600096.SH	12/27/2024	SDB3260123235	4,700.00	3.0104	14,263.39	14,148.88	0.0000	4.3300	50.0000	0.0000	(5.1467)	(0.5895)	0.0000	3	(5.7362)	01/06/2025
600096.SH	12/27/2024	SDB3260123235	500.00	3.0104	1,517.38	1,505.20	0.0000	4.3300	50.0000	0.0000	(0.5475)	(0.0627)	0.0000	3	(0.6102)	01/06/2025
600096.SH	12/27/2024	SDB3260123235	100.00	3.0104	303.48	301.04	0.0000	4.3300	50.0000	0.0000	(0.1095)	(0.0125)	0.0000	3	(0.1220)	01/06/2025
600096.SH	12/27/2024	SDB3260123235	100.00	3.0104	303.48	301.04	0.0000	4.3300	50.0000	0.0000	(0.1095)	(0.0125)	0.0000	3	(0.1220)	01/06/2025
600096.SH	12/27/2024	SDB3260123235	16,500.00	3.0104	50,073.59	49,671.60	0.0000	4.3300	50.0000	0.0000	(18.0682)	(2.0697)	0.0000	3	(20.1379)	01/06/2025
600096.SH	12/27/2024	SDB3260123235	12,400.00	3.0104	37,631.06	37,328.96	0.0000	4.3300	50.0000	0.0000	(13.5758)	(1.5554)	0.0000	3	(15.1339)	01/06/2025
600096.SH	12/27/2024	SDB3260123235	7,400.00	3.0104	22,457.25	22,276.96	0.0000	4.3300	50.0000	0.0000	(8.1033)	(0.9282)	0.0000	3	(9.0315)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
YUNNAN YUNTIANHUA CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600096.SH	12/27/2024	SDB3260123235	200.00	3.0104	606.95	602.08	0.0000	4.3300	50.0000	0.0000	(0.2190)	(0.0251)	0.0000	3	(0.2441)	01/06/2025
600096.SH	12/27/2024	SDB3260123235	200.00	3.0104	606.95	602.08	0.0000	4.3300	50.0000	0.0000	(0.2190)	(0.0251)	0.0000	3	(0.2441)	01/06/2025
600096.SH	12/27/2024	SDB3260123235	200.00	3.0104	606.95	602.08	0.0000	4.3300	50.0000	0.0000	(0.2190)	(0.0251)	0.0000	3	(0.2441)	01/06/2025
600096.SH	12/27/2024	SDB3260123235	100.00	3.0104	303.48	301.04	0.0000	4.3300	50.0000	0.0000	(0.1095)	(0.0125)	0.0000	3	(0.1220)	01/06/2025
600096.SH	12/27/2024	SDB3260123235	100.00	3.0104	303.48	301.04	0.0000	4.3300	50.0000	0.0000	(0.1095)	(0.0125)	0.0000	3	(0.1220)	01/06/2025
600096.SH	12/27/2024	SDB3260123235	1,100.00	3.0104	3,338.24	3,311.44	0.0000	4.3300	50.0000	0.0000	(1.2045)	(0.1380)	0.0000	3	(1.3425)	01/06/2025
600096.SH	12/27/2024	SDB3260123235	5,700.00	3.0104	17,298.15	17,159.28	0.0000	4.3300	50.0000	0.0000	(6.2417)	(0.7150)	0.0000	3	(6.9567)	01/06/2025
600096.SH	12/27/2024	SDB3260123235	100.00	3.0104	303.48	301.04	0.0000	4.3300	50.0000	0.0000	(0.1095)	(0.0125)	0.0000	3	(0.1220)	01/06/2025
600096.SH	12/27/2024	SDB3260123235	300.00	3.0104	910.43	903.12	0.0000	4.3300	50.0000	0.0000	(0.3285)	(0.0376)	0.0000	3	(0.3661)	01/06/2025
600096.SH	12/27/2024	SDB3260123235	400.00	3.0104	1,213.91	1,204.16	0.0000	4.3300	50.0000	0.0000	(0.4380)	(0.0502)	0.0000	3	(0.4882)	01/06/2025
600096.SH	12/27/2024	SDB3260123235	100.00	3.0104	303.48	301.04	0.0000	4.3300	50.0000	0.0000	(0.1095)	(0.0125)	0.0000	3	(0.1220)	01/06/2025
600096.SH	12/27/2024	SDB3260123235	24,500.00	3.0104	74,351.69	73,754.80	0.0000	4.3300	50.0000	0.0000	(26.8286)	(3.0731)	0.0000	3	(29.9017)	01/06/2025
600096.SH	12/27/2024	SDB3260123235	9,200.00	3.0104	27,919.82	27,695.68	0.0000	4.3300	50.0000	0.0000	(1.1540)	(0.1254)	0.0000	3	(1.2284)	01/06/2025
600096.SH	12/27/2024	SDB3260123235	200.00	3.0104	606.95	602.08	0.0000	4.3300	50.0000	0.0000	(0.2190)	(0.0251)	0.0000	3	(0.2441)	01/06/2025
600096.SH	12/27/2024	SDB3260123235	200.00	3.0104	606.95	602.08	0.0000	4.3300	50.0000	0.0000	(0.2190)	(0.0251)	0.0000	3	(0.2441)	01/06/2025
600096.SH	12/26/2024	SDB3260123235	11,200.00	3.0530	33,989.35	34,194.15	0.0000	4.3300	50.0000	0.0000	(4.0882)	(0.4749)	0.0000	1	(4.5631)	01/06/2025
600096.SH	12/26/2024	SDB3260123235	2,000.00	3.0530	6,069.53	6,106.10	0.0000	4.3300	50.0000	0.0000	(0.7300)	(0.0848)	0.0000	1	(0.8148)	01/06/2025
600096.SH	12/26/2024	SDB3260123235	600.00	3.0530	1,820.86	1,831.83	0.0000	4.3300	50.0000	0.0000	(0.2190)	(0.0254)	0.0000	1	(0.2445)	01/06/2025
600096.SH	12/26/2024	SDB3260123235	3,700.00	3.0530	11,228.62	11,296.28	0.0000	4.3300	50.0000	0.0000	(1.3506)	(0.1569)	0.0000	1	(1.5074)	01/06/2025
600096.SH	12/26/2024	SDB3260123235	500.00	3.0530	1,517.38	1,526.52	0.0000	4.3300	50.0000	0.0000	(0.1825)	(0.0212)	0.0000	1	(0.2037)	01/06/2025
600096.SH	12/26/2024	SDB3260123235	400.00	3.0530	1,213.91	1,221.22	0.0000	4.3300	50.0000	0.0000	(0.1700)	(0.0170)	0.0000	1	(0.1630)	01/06/2025
600096.SH	12/26/2024	SDB3260123235	29,100.00	3.0530	88,311.60	88,843.73	0.0000	4.3300	50.0000	0.0000	(10.6219)	(1.2339)	0.0000	1	(11.8559)	01/06/2025
600096.SH	12/26/2024	SDB3260123235	200.00	3.0530	606.95	610.61	0.0000	4.3300	50.0000	0.0000	(0.0730)	(0.0085)	0.0000	1	(0.0815)	01/06/2025
600096.SH	12/26/2024	SDB3260123235	3,000.00	3.0530	9,104.29	9,159.15	0.0000	4.3300	50.0000	0.0000	(1.0950)	(0.1272)	0.0000	1	(1.2223)	01/06/2025
600096.SH	12/26/2024	SDB3260123235	500.00	3.0530	1,517.38	1,526.52	0.0000	4.3300	50.0000	0.0000	(0.1825)	(0.0212)	0.0000	1	(0.2037)	01/06/2025
600096.SH	12/26/2024	SDB3260123235	800.00	3.0530	2,427.81	2,442.44	0.0000	4.3300	50.0000	0.0000	(0.2920)	(0.0339)	0.0000	1	(0.3259)	01/06/2025
600096.SH	12/26/2024	SDB3260123235	300.00	3.0530	910.43	915.91	0.0000	4.3300	50.0000	0.0000	(0.1095)	(0.0127)	0.0000	1	(0.1222)	01/06/2025
600096.SH	12/26/2024	SDB3260123235	2,600.00	3.0530	7,890.38	7,937.93	0.0000	4.3300	50.0000	0.0000	(0.9490)	(0.1102)	0.0000	1	(1.0593)	01/06/2025
600096.SH	12/26/2024	SDB3260123235	100.00	3.0530	303.48	305.30	0.0000	4.3300	50.0000	0.0000	(0.0365)	(0.0042)	0.0000	1	(0.0407)	01/06/2025
600096.SH	12/26/2024	SDB3260123235	1,300.00	3.0530	3,945.19	3,968.96	0.0000	4.3300	50.0000	0.0000	(0.4745)	(0.0551)	0.0000	1	(0.5296)	01/06/2025
600096.SH	12/26/2024	SDB3260123235	17,600.00	3.0530	53,411.83	53,733.66	0.0000	4.3300	50.0000	0.0000	(6.4243)	(0.7463)	0.0000	1	(7.1706)	01/06/2025
600096.SH	12/26/2024	SDB3260123235	100.00	3.0530	303.48	305.30	0.0000	4.3300	50.0000	0.0000	(0.0365)	(0.0042)	0.0000	1	(0.0407)	01/06/2025
600096.SH	12/26/2024	SDB3260123235	1,600.00	3.0530	4,855.62	4,884.88	0.0000	4.3300	50.0000	0.0000	(0.5840)	(0.0678)	0.0000	1	(0.6519)	01/06/2025
600096.SH	12/26/2024	SDB3260123235	17,700.00	3.0530	53,715.31	54,038.97	0.0000	4.3300	50.0000	0.0000	(6.4608)	(0.7505)	0.0000	1	(7.2113)	01/06/2025
600096.SH	12/26/2024	SDB3260123235	3,400.00	3.0530	10,318.19	10,380.37	0.0000	4.3300	50.0000	0.0000	(1.2410)	(0.1442)	0.0000	1	(1.3852)	01/06/2025
600096.SH	12/26/2024	SDB3260123235	17,700.00	3.0530	53,715.31	54,038.97	0.0000	4.3300	50.0000	0.0000	(6.4608)	(0.7505)	0.0000	1	(7.2113)	01/06/2025
600096.SH	12/26/2024	SDB3260123235	4,700.00	3.0530	14,263.39	14,349.33	0.0000	4.3300	50.0000	0.0000	(1.7156)	(0.1993)	0.0000	1	(1.9149)	01/06/2025
600096.SH	12/26/2024	SDB3260123235	500.00	3.0530	1,517.38	1,526.52	0.0000	4.3300	50.0000	0.0000	(0.1825)	(0.0212)	0.0000	1	(0.2037)	01/06/2025
600096.SH	12/26/2024	SDB3260123235	100.00	3.0530	303.48	305.30	0.0000	4.3300	50.0000	0.0000	(0.0365)	(0.0042)	0.0000	1	(0.0407)	01/06/2025
600096.SH	12/26/2024	SDB3260123235	100.00	3.0530	303.48	305.30	0.0000	4.3300	50.0000	0.0000	(0.0365)	(0.0042)	0.0000	1	(0.0407)	01/06/2025
600096.SH	12/26/2024	SDB3260123235	16,500.00	3.0530	50,073.59	50,375.31	0.0000	4.3300	50.0000	0.0000	(6.0227)	(0.6997)	0.0000	1	(6.7224)	01/06/2025
600096.SH	12/26/2024	SDB3260123235	12,400.00	3.0530	37,631.06	37,857.81	0.0000	4.3300	50.0000	0.0000	(4.5262)	(0.5258)	0.0000	1	(5.0520)	01/06/2025
600096.SH	12/26/2024	SDB3260123235	7,400.00	3.0530	22,457.25	22,592.56	0.0000	4.3300	50.0000	0.0000	(2.7011)	(0.3138)	0.0000	1	(3.0149)	01/06/2025
600096.SH	12/26/2024	SDB3260123235	200.00	3.0530	606.95	610.61	0.0000	4.3300	50.0000	0.0000	(0.0730)	(0.0085)	0.0000	1	(0.0815)	01/06/2025
600096.SH	12/26/2024	SDB3260123235	200.00	3.0530	606.95	610.61	0.0000	4.3300	50.0000	0.0000	(0.0730)	(0.0085)	0.0000	1	(0.0815)	01/06/2025
600096.SH	12/26/2024	SDB3260123235	200.00	3.0530	606.95	610.61	0.0000	4.3300	50.0000	0.0000	(0.0730)	(0.0085)	0.0000	1	(0.0815)	01/06/2025
600096.SH	12/26/2024	SDB3260123235	100.00	3.0530	303.48	305.30	0.0000	4.3300	50.0000	0.0000	(0.0365)	(0.0042)	0.0000	1	(0.0407)	01/06/2025
600096.SH	12/26/2024	SDB3260123235	100.00	3.0530	303.48	305.30	0.0000	4.3300	50.0000	0.0000	(0.0365)	(0.0042)	0.0000	1	(0.0407)	01/06/2025
600096.SH	12/26/2024	SDB3260123235	1,100.00	3.0530	3,338.24	3,358.35	0.0000	4.3300	50.0000	0.0000	(0.4015)	(0.0466)	0.0000	1	(0.4482)	01/06/2025
600096.SH	12/26/2024	SDB3260123235	5,700.00	3.0530	17,298.15	17,402.38	0.0000	4.3300	50.0000	0.0000	(2.0806)	(0.2417)	0.0000	1	(2.3223)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
YUNNAN YUNTIANHUA CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600096.SH	12/26/2024	SDB3260123235	100.00	3.0530	303.48	305.30	0.0000	4.3300	50.0000	0.0000	(0.0365)	(0.0042)	0.0000	1	(0.0407)	01/06/2025
600096.SH	12/26/2024	SDB3260123235	300.00	3.0530	910.43	915.91	0.0000	4.3300	50.0000	0.0000	(0.1095)	(0.0127)	0.0000	1	(0.1222)	01/06/2025
600096.SH	12/26/2024	SDB3260123235	400.00	3.0530	1,213.91	1,221.22	0.0000	4.3300	50.0000	0.0000	(0.1460)	(0.0170)	0.0000	1	(0.1630)	01/06/2025
600096.SH	12/26/2024	SDB3260123235	100.00	3.0530	303.48	305.30	0.0000	4.3300	50.0000	0.0000	(0.0365)	(0.0042)	0.0000	1	(0.0407)	01/06/2025
600096.SH	12/26/2024	SDB3260123235	24,500.00	3.0530	74,351.69	74,799.70	0.0000	4.3300	50.0000	0.0000	(8.9429)	(1.0389)	0.0000	1	(9.9817)	01/06/2025
600096.SH	12/26/2024	SDB3260123235	9,200.00	3.0530	27,919.82	28,088.05	0.0000	4.3300	50.0000	0.0000	(3.3581)	(0.3901)	0.0000	1	(3.7482)	01/06/2025
600096.SH	12/26/2024	SDB3260123235	200.00	3.0530	606.95	610.61	0.0000	4.3300	50.0000	0.0000	(0.0730)	(0.0085)	0.0000	1	(0.0815)	01/06/2025
600096.SH	12/26/2024	SDB3260123235	200.00	3.0530	606.95	610.61	0.0000	4.3300	50.0000	0.0000	(0.0730)	(0.0085)	0.0000	1	(0.0815)	01/06/2025
600096.SH	12/24/2024	SDB3260123235	11,200.00	3.0530	33,989.35	34,194.15	0.0000	4.3300	50.0000	0.0000	(8.1763)	(0.9498)	0.0000	2	(9.1262)	01/06/2025
600096.SH	12/24/2024	SDB3260123235	2,000.00	3.0530	6,069.53	6,106.10	0.0000	4.3300	50.0000	0.0000	(1.4601)	(0.1696)	0.0000	2	(1.6297)	01/06/2025
600096.SH	12/24/2024	SDB3260123235	600.00	3.0530	1,820.86	1,831.83	0.0000	4.3300	50.0000	0.0000	(0.4380)	(0.0509)	0.0000	2	(0.4889)	01/06/2025
600096.SH	12/24/2024	SDB3260123235	3,700.00	3.0530	11,228.62	11,296.28	0.0000	4.3300	50.0000	0.0000	(2.7011)	(0.3138)	0.0000	2	(3.0149)	01/06/2025
600096.SH	12/24/2024	SDB3260123235	500.00	3.0530	1,517.38	1,526.52	0.0000	4.3300	50.0000	0.0000	(0.3650)	(0.0424)	0.0000	2	(0.4074)	01/06/2025
600096.SH	12/24/2024	SDB3260123235	400.00	3.0530	1,213.91	1,221.22	0.0000	4.3300	50.0000	0.0000	(0.2920)	(0.0339)	0.0000	2	(0.3259)	01/06/2025
600096.SH	12/24/2024	SDB3260123235	29,100.00	3.0530	88,311.60	88,843.73	0.0000	4.3300	50.0000	0.0000	(21.2438)	(2.4679)	0.0000	2	(23.7117)	01/06/2025
600096.SH	12/24/2024	SDB3260123235	200.00	3.0530	606.95	610.61	0.0000	4.3300	50.0000	0.0000	(0.1460)	(0.0170)	0.0000	2	(0.1630)	01/06/2025
600096.SH	12/24/2024	SDB3260123235	3,000.00	3.0530	9,104.29	9,159.15	0.0000	4.3300	50.0000	0.0000	(2.1901)	(0.2544)	0.0000	2	(2.4445)	01/06/2025
600096.SH	12/24/2024	SDB3260123235	500.00	3.0530	1,517.38	1,526.52	0.0000	4.3300	50.0000	0.0000	(0.3650)	(0.0424)	0.0000	2	(0.4074)	01/06/2025
600096.SH	12/24/2024	SDB3260123235	800.00	3.0530	2,427.81	2,442.44	0.0000	4.3300	50.0000	0.0000	(0.5840)	(0.0678)	0.0000	2	(0.6519)	01/06/2025
600096.SH	12/24/2024	SDB3260123235	300.00	3.0530	910.43	915.91	0.0000	4.3300	50.0000	0.0000	(0.2190)	(0.0254)	0.0000	2	(0.2445)	01/06/2025
600096.SH	12/24/2024	SDB3260123235	2,600.00	3.0530	7,890.38	7,937.93	0.0000	4.3300	50.0000	0.0000	(1.8981)	(0.2205)	0.0000	2	(2.1186)	01/06/2025
600096.SH	12/24/2024	SDB3260123235	100.00	3.0530	303.48	305.30	0.0000	4.3300	50.0000	0.0000	(0.0730)	(0.0085)	0.0000	2	(0.0815)	01/06/2025
600096.SH	12/24/2024	SDB3260123235	1,300.00	3.0530	3,945.19	3,968.96	0.0000	4.3300	50.0000	0.0000	(0.9490)	(0.1102)	0.0000	2	(1.0593)	01/06/2025
600096.SH	12/24/2024	SDB3260123235	17,600.00	3.0530	53,411.83	53,733.66	0.0000	4.3300	50.0000	0.0000	(12.8485)	(1.4926)	0.0000	2	(14.3411)	01/06/2025
600096.SH	12/24/2024	SDB3260123235	100.00	3.0530	303.48	305.30	0.0000	4.3300	50.0000	0.0000	(0.0730)	(0.0085)	0.0000	2	(0.0815)	01/06/2025
600096.SH	12/24/2024	SDB3260123235	1,600.00	3.0530	4,855.62	4,884.88	0.0000	4.3300	50.0000	0.0000	(1.1680)	(0.1357)	0.0000	2	(1.3037)	01/06/2025
600096.SH	12/24/2024	SDB3260123235	17,700.00	3.0530	53,715.31	54,038.97	0.0000	4.3300	50.0000	0.0000	(12.9215)	(1.5011)	0.0000	2	(14.4226)	01/06/2025
600096.SH	12/24/2024	SDB3260123235	3,400.00	3.0530	10,318.19	10,380.37	0.0000	4.3300	50.0000	0.0000	(2.4821)	(0.2883)	0.0000	2	(2.7704)	01/06/2025
600096.SH	12/24/2024	SDB3260123235	17,700.00	3.0530	53,715.31	54,038.97	0.0000	4.3300	50.0000	0.0000	(12.9215)	(1.5011)	0.0000	2	(14.4226)	01/06/2025
600096.SH	12/24/2024	SDB3260123235	4,700.00	3.0530	14,263.39	14,349.33	0.0000	4.3300	50.0000	0.0000	(3.4311)	(0.3986)	0.0000	2	(3.8297)	01/06/2025
600096.SH	12/24/2024	SDB3260123235	500.00	3.0530	1,517.38	1,526.52	0.0000	4.3300	50.0000	0.0000	(0.3650)	(0.0424)	0.0000	2	(0.4074)	01/06/2025
600096.SH	12/24/2024	SDB3260123235	100.00	3.0530	303.48	305.30	0.0000	4.3300	50.0000	0.0000	(0.0730)	(0.0085)	0.0000	2	(0.0815)	01/06/2025
600096.SH	12/24/2024	SDB3260123235	100.00	3.0530	303.48	305.30	0.0000	4.3300	50.0000	0.0000	(0.0730)	(0.0085)	0.0000	2	(0.0815)	01/06/2025
600096.SH	12/24/2024	SDB3260123235	16,500.00	3.0530	50,073.59	50,375.31	0.0000	4.3300	50.0000	0.0000	(12.0455)	(1.3993)	0.0000	2	(13.4448)	01/06/2025
600096.SH	12/24/2024	SDB3260123235	12,400.00	3.0530	37,631.06	37,857.81	0.0000	4.3300	50.0000	0.0000	(9.0524)	(1.0516)	0.0000	2	(10.1040)	01/06/2025
600096.SH	12/24/2024	SDB3260123235	7,400.00	3.0530	22,457.25	22,592.56	0.0000	4.3300	50.0000	0.0000	(5.4022)	(0.6276)	0.0000	2	(6.0298)	01/06/2025
600096.SH	12/24/2024	SDB3260123235	200.00	3.0530	606.95	610.61	0.0000	4.3300	50.0000	0.0000	(0.1460)	(0.0170)	0.0000	2	(0.1630)	01/06/2025
600096.SH	12/24/2024	SDB3260123235	200.00	3.0530	606.95	610.61	0.0000	4.3300	50.0000	0.0000	(0.1460)	(0.0170)	0.0000	2	(0.1630)	01/06/2025
600096.SH	12/24/2024	SDB3260123235	200.00	3.0530	606.95	610.61	0.0000	4.3300	50.0000	0.0000	(0.1460)	(0.0170)	0.0000	2	(0.1630)	01/06/2025
600096.SH	12/24/2024	SDB3260123235	100.00	3.0530	303.48	305.30	0.0000	4.3300	50.0000	0.0000	(0.0730)	(0.0085)	0.0000	2	(0.0815)	01/06/2025
600096.SH	12/24/2024	SDB3260123235	100.00	3.0530	303.48	305.30	0.0000	4.3300	50.0000	0.0000	(0.0730)	(0.0085)	0.0000	2	(0.0815)	01/06/2025
600096.SH	12/24/2024	SDB3260123235	1,100.00	3.0530	3,338.24	3,358.35	0.0000	4.3300	50.0000	0.0000	(0.8030)	(0.0933)	0.0000	2	(0.8963)	01/06/2025
600096.SH	12/24/2024	SDB3260123235	5,700.00	3.0530	17,298.15	17,402.38	0.0000	4.3300	50.0000	0.0000	(4.1612)	(0.4834)	0.0000	2	(4.6446)	01/06/2025
600096.SH	12/24/2024	SDB3260123235	100.00	3.0530	303.48	305.30	0.0000	4.3300	50.0000	0.0000	(0.0730)	(0.0085)	0.0000	2	(0.0815)	01/06/2025
600096.SH	12/24/2024	SDB3260123235	300.00	3.0530	910.43	915.91	0.0000	4.3300	50.0000	0.0000	(0.2190)	(0.0254)	0.0000	2	(0.2445)	01/06/2025
600096.SH	12/24/2024	SDB3260123235	400.00	3.0530	1,213.91	1,221.22	0.0000	4.3300	50.0000	0.0000	(0.2920)	(0.0339)	0.0000	2	(0.3259)	01/06/2025
600096.SH	12/24/2024	SDB3260123235	100.00	3.0530	303.48	305.30	0.0000	4.3300	50.0000	0.0000	(0.0730)	(0.0085)	0.0000	2	(0.0815)	01/06/2025
600096.SH	12/24/2024	SDB3260123235	24,500.00	3.0530	74,351.69	74,799.70	0.0000	4.3300	50.0000	0.0000	(17.8857)	(2.0778)	0.0000	2	(19.9635)	01/06/2025
600096.SH	12/24/2024	SDB3260123235	9,200.00	3.0530	27,919.82	28,088.05	0.0000	4.3300	50.0000	0.0000	(6.7163)	(0.7802)	0.0000	2	(7.4965)	01/06/2025
600096.SH	12/24/2024	SDB3260123235	200.00	3.0530	606.95	610.61	0.0000	4.3300	50.0000	0.0000	(0.1460)	(0.0170)	0.0000	2	(0.1630)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
YUNNAN YUNTIANHUA CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600096.SH	12/24/2024	SDB3260123235	200.00	3.0530	606.95	610.61	0.0000	4.3300	50.0000	0.0000	(0.1460)	(0.0170)	0.0000	2	(0.1630)	01/06/2025
600096.SH	12/23/2024	SDB3260123235	11,200.00	3.0808	33,989.35	34,504.56	0.0000	4.3300	50.0000	0.0000	(4.0882)	(0.4792)	0.0000	1	(4.5674)	01/06/2025
600096.SH	12/23/2024	SDB3260123235	2,000.00	3.0808	6,069.53	6,161.53	0.0000	4.3300	50.0000	0.0000	(0.7300)	(0.0856)	0.0000	1	(0.8156)	01/06/2025
600096.SH	12/23/2024	SDB3260123235	600.00	3.0808	1,820.86	1,848.46	0.0000	4.3300	50.0000	0.0000	(0.2190)	(0.0257)	0.0000	1	(0.2447)	01/06/2025
600096.SH	12/23/2024	SDB3260123235	3,700.00	3.0808	11,228.62	11,398.83	0.0000	4.3300	50.0000	0.0000	(1.3506)	(0.1583)	0.0000	1	(1.5089)	01/06/2025
600096.SH	12/23/2024	SDB3260123235	500.00	3.0808	1,517.38	1,540.38	0.0000	4.3300	50.0000	0.0000	(0.1825)	(0.0214)	0.0000	1	(0.2039)	01/06/2025
600096.SH	12/23/2024	SDB3260123235	400.00	3.0808	1,213.91	1,232.31	0.0000	4.3300	50.0000	0.0000	(0.1460)	(0.0171)	0.0000	1	(0.1631)	01/06/2025
600096.SH	12/23/2024	SDB3260123235	29,100.00	3.0808	88,311.60	89,650.23	0.0000	4.3300	50.0000	0.0000	(10.6219)	(1.2451)	0.0000	1	(11.8671)	01/06/2025
600096.SH	12/23/2024	SDB3260123235	200.00	3.0808	606.95	616.15	0.0000	4.3300	50.0000	0.0000	(0.0730)	(0.0086)	0.0000	1	(0.0816)	01/06/2025
600096.SH	12/23/2024	SDB3260123235	3,000.00	3.0808	9,104.29	9,242.29	0.0000	4.3300	50.0000	0.0000	(1.0950)	(0.1284)	0.0000	1	(1.2234)	01/06/2025
600096.SH	12/23/2024	SDB3260123235	500.00	3.0808	1,517.38	1,540.38	0.0000	4.3300	50.0000	0.0000	(0.1825)	(0.0214)	0.0000	1	(0.2039)	01/06/2025
600096.SH	12/23/2024	SDB3260123235	800.00	3.0808	2,427.81	2,464.61	0.0000	4.3300	50.0000	0.0000	(0.2920)	(0.0342)	0.0000	1	(0.3262)	01/06/2025
600096.SH	12/23/2024	SDB3260123235	300.00	3.0808	910.43	924.23	0.0000	4.3300	50.0000	0.0000	(0.1095)	(0.0128)	0.0000	1	(0.1223)	01/06/2025
600096.SH	12/23/2024	SDB3260123235	2,600.00	3.0808	7,890.38	8,009.99	0.0000	4.3300	50.0000	0.0000	(0.9490)	(0.1112)	0.0000	1	(1.0603)	01/06/2025
600096.SH	12/23/2024	SDB3260123235	100.00	3.0808	303.48	308.08	0.0000	4.3300	50.0000	0.0000	(0.0365)	(0.0043)	0.0000	1	(0.0408)	01/06/2025
600096.SH	12/23/2024	SDB3260123235	1,300.00	3.0808	3,945.19	4,004.99	0.0000	4.3300	50.0000	0.0000	(0.4745)	(0.0556)	0.0000	1	(0.5301)	01/06/2025
600096.SH	12/23/2024	SDB3260123235	17,600.00	3.0808	53,411.83	54,221.45	0.0000	4.3300	50.0000	0.0000	(6.4243)	(0.7531)	0.0000	1	(7.1773)	01/06/2025
600096.SH	12/23/2024	SDB3260123235	100.00	3.0808	303.48	308.08	0.0000	4.3300	50.0000	0.0000	(0.0365)	(0.0043)	0.0000	1	(0.0408)	01/06/2025
600096.SH	12/23/2024	SDB3260123235	1,600.00	3.0808	4,855.62	4,929.22	0.0000	4.3300	50.0000	0.0000	(0.5840)	(0.0685)	0.0000	1	(0.6525)	01/06/2025
600096.SH	12/23/2024	SDB3260123235	17,700.00	3.0808	53,715.31	54,529.52	0.0000	4.3300	50.0000	0.0000	(6.4608)	(0.7574)	0.0000	1	(7.2181)	01/06/2025
600096.SH	12/23/2024	SDB3260123235	3,400.00	3.0808	10,318.19	10,474.60	0.0000	4.3300	50.0000	0.0000	(1.2410)	(0.1455)	0.0000	1	(1.3865)	01/06/2025
600096.SH	12/23/2024	SDB3260123235	17,700.00	3.0808	53,715.31	54,529.52	0.0000	4.3300	50.0000	0.0000	(6.4608)	(0.7574)	0.0000	1	(7.2181)	01/06/2025
600096.SH	12/23/2024	SDB3260123235	4,700.00	3.0808	14,263.39	14,479.59	0.0000	4.3300	50.0000	0.0000	(1.7156)	(0.2011)	0.0000	1	(1.9167)	01/06/2025
600096.SH	12/23/2024	SDB3260123235	500.00	3.0808	1,517.38	1,540.38	0.0000	4.3300	50.0000	0.0000	(0.1825)	(0.0214)	0.0000	1	(0.2039)	01/06/2025
600096.SH	12/23/2024	SDB3260123235	100.00	3.0808	303.48	308.08	0.0000	4.3300	50.0000	0.0000	(0.0365)	(0.0043)	0.0000	1	(0.0408)	01/06/2025
600096.SH	12/23/2024	SDB3260123235	100.00	3.0808	303.48	308.08	0.0000	4.3300	50.0000	0.0000	(0.0365)	(0.0043)	0.0000	1	(0.0408)	01/06/2025
600096.SH	12/23/2024	SDB3260123235	16,500.00	3.0808	50,073.59	50,832.61	0.0000	4.3300	50.0000	0.0000	(6.0227)	(0.7060)	0.0000	1	(6.7287)	01/06/2025
600096.SH	12/23/2024	SDB3260123235	12,400.00	3.0808	37,631.06	38,201.47	0.0000	4.3300	50.0000	0.0000	(4.5262)	(0.5306)	0.0000	1	(5.0568)	01/06/2025
600096.SH	12/23/2024	SDB3260123235	7,400.00	3.0808	22,457.25	22,797.65	0.0000	4.3300	50.0000	0.0000	(2.7011)	(0.3166)	0.0000	1	(3.0177)	01/06/2025
600096.SH	12/23/2024	SDB3260123235	200.00	3.0808	606.95	616.15	0.0000	4.3300	50.0000	0.0000	(0.0730)	(0.0086)	0.0000	1	(0.0816)	01/06/2025
600096.SH	12/23/2024	SDB3260123235	200.00	3.0808	606.95	616.15	0.0000	4.3300	50.0000	0.0000	(0.0730)	(0.0086)	0.0000	1	(0.0816)	01/06/2025
600096.SH	12/23/2024	SDB3260123235	200.00	3.0808	606.95	616.15	0.0000	4.3300	50.0000	0.0000	(0.0730)	(0.0086)	0.0000	1	(0.0816)	01/06/2025
600096.SH	12/23/2024	SDB3260123235	100.00	3.0808	303.48	308.08	0.0000	4.3300	50.0000	0.0000	(0.0365)	(0.0043)	0.0000	1	(0.0408)	01/06/2025
600096.SH	12/23/2024	SDB3260123235	100.00	3.0808	303.48	308.08	0.0000	4.3300	50.0000	0.0000	(0.0365)	(0.0043)	0.0000	1	(0.0408)	01/06/2025
600096.SH	12/23/2024	SDB3260123235	1,100.00	3.0808	3,338.24	3,388.84	0.0000	4.3300	50.0000	0.0000	(0.4015)	(0.0471)	0.0000	1	(0.4486)	01/06/2025
600096.SH	12/23/2024	SDB3260123235	5,700.00	3.0808	17,298.15	17,560.35	0.0000	4.3300	50.0000	0.0000	(2.0806)	(0.2439)	0.0000	1	(2.3245)	01/06/2025
600096.SH	12/23/2024	SDB3260123235	100.00	3.0808	303.48	308.08	0.0000	4.3300	50.0000	0.0000	(0.0365)	(0.0043)	0.0000	1	(0.0408)	01/06/2025
600096.SH	12/23/2024	SDB3260123235	300.00	3.0808	910.43	924.23	0.0000	4.3300	50.0000	0.0000	(0.1095)	(0.0128)	0.0000	1	(0.1223)	01/06/2025
600096.SH	12/23/2024	SDB3260123235	400.00	3.0808	1,213.91	1,232.31	0.0000	4.3300	50.0000	0.0000	(0.1460)	(0.0171)	0.0000	1	(0.1631)	01/06/2025
600096.SH	12/23/2024	SDB3260123235	100.00	3.0808	303.48	308.08	0.0000	4.3300	50.0000	0.0000	(0.0365)	(0.0043)	0.0000	1	(0.0408)	01/06/2025
600096.SH	12/23/2024	SDB3260123235	24,500.00	3.0808	74,351.69	75,478.72	0.0000	4.3300	50.0000	0.0000	(8.9429)	(1.0483)	0.0000	1	(9.9912)	01/06/2025
600096.SH	12/23/2024	SDB3260123235	9,200.00	3.0808	27,919.82	28,343.03	0.0000	4.3300	50.0000	0.0000	(3.3581)	(0.3937)	0.0000	1	(3.7518)	01/06/2025
600096.SH	12/23/2024	SDB3260123235	200.00	3.0808	606.95	616.15	0.0000	4.3300	50.0000	0.0000	(0.0730)	(0.0086)	0.0000	1	(0.0816)	01/06/2025
600096.SH	12/23/2024	SDB3260123235	200.00	3.0808	606.95	616.15	0.0000	4.3300	50.0000	0.0000	(0.0730)	(0.0086)	0.0000	1	(0.0816)	01/06/2025
600096.SH	12/20/2024	SDB3260123235	11,200.00	3.0952	33,989.35	34,666.64	0.0000	4.3300	50.0000	0.0000	(12.2645)	(1.4444)	0.0000	3	(13.7089)	01/06/2025
600096.SH	12/20/2024	SDB3260123235	2,000.00	3.0952	6,069.53	6,190.47	0.0000	4.3300	50.0000	0.0000	(2.1901)	(0.2579)	0.0000	3	(2.4480)	01/06/2025
600096.SH	12/20/2024	SDB3260123235	600.00	3.0952	1,820.86	1,857.14	0.0000	4.3300	50.0000	0.0000	(0.6570)	(0.0774)	0.0000	3	(0.7344)	01/06/2025
600096.SH	12/20/2024	SDB3260123235	3,700.00	3.0952	11,228.62	11,452.37	0.0000	4.3300	50.0000	0.0000	(4.0517)	(0.4772)	0.0000	3	(4.5288)	01/06/2025
600096.SH	12/20/2024	SDB3260123235	500.00	3.0952	1,517.38	1,547.62	0.0000	4.3300	50.0000	0.0000	(0.5475)	(0.0645)	0.0000	3	(0.6120)	01/06/2025
600096.SH	12/20/2024	SDB3260123235	400.00	3.0952	1,213.91	1,238.09	0.0000	4.3300	50.0000	0.0000	(0.4380)	(0.0516)	0.0000	3	(0.4896)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
YUNNAN YUNTIANHUA CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600096.SH	12/20/2024	SDB3260123235	29,100.00	3.0952	88,311.60	90,071.37	0.0000	4.3300	50.0000	0.0000	(31.8658)	(3.7530)	0.0000	3	(35.6187)	01/06/2025
600096.SH	12/20/2024	SDB3260123235	200.00	3.0952	606.95	619.05	0.0000	4.3300	50.0000	0.0000	(0.2190)	(0.0258)	0.0000	3	(0.2448)	01/06/2025
600096.SH	12/20/2024	SDB3260123235	3,000.00	3.0952	9,104.29	9,285.71	0.0000	4.3300	50.0000	0.0000	(3.2851)	(0.3869)	0.0000	3	(3.6720)	01/06/2025
600096.SH	12/20/2024	SDB3260123235	500.00	3.0952	1,517.38	1,547.62	0.0000	4.3300	50.0000	0.0000	(0.5475)	(0.0645)	0.0000	3	(0.6120)	01/06/2025
600096.SH	12/20/2024	SDB3260123235	800.00	3.0952	2,427.81	2,476.19	0.0000	4.3300	50.0000	0.0000	(0.8760)	(0.1032)	0.0000	3	(0.9792)	01/06/2025
600096.SH	12/20/2024	SDB3260123235	300.00	3.0952	910.43	928.57	0.0000	4.3300	50.0000	0.0000	(0.3285)	(0.0387)	0.0000	3	(0.3672)	01/06/2025
600096.SH	12/20/2024	SDB3260123235	2,600.00	3.0952	7,890.38	8,047.61	0.0000	4.3300	50.0000	0.0000	(2.8471)	(0.3353)	0.0000	3	(3.1824)	01/06/2025
600096.SH	12/20/2024	SDB3260123235	100.00	3.0952	303.48	309.52	0.0000	4.3300	50.0000	0.0000	(0.1095)	(0.0129)	0.0000	3	(0.1224)	01/06/2025
600096.SH	12/20/2024	SDB3260123235	1,300.00	3.0952	3,945.19	4,023.81	0.0000	4.3300	50.0000	0.0000	(1.4236)	(0.1677)	0.0000	3	(1.5912)	01/06/2025
600096.SH	12/20/2024	SDB3260123235	17,600.00	3.0952	53,411.83	54,476.15	0.0000	4.3300	50.0000	0.0000	(19.2728)	(2.2698)	0.0000	3	(21.5426)	01/06/2025
600096.SH	12/20/2024	SDB3260123235	1,500.00	3.0952	4,552.14	4,642.85	0.0000	4.3300	50.0000	0.0000	(1.6426)	(0.1935)	0.0000	3	(1.8360)	01/06/2025
600096.SH	12/20/2024	SDB3260123235	100.00	3.0952	303.48	309.52	0.0000	4.3300	50.0000	0.0000	(0.1095)	(0.0129)	0.0000	3	(0.1224)	01/06/2025
600096.SH	12/20/2024	SDB3260123235	1,600.00	3.0952	4,855.62	4,952.38	0.0000	4.3300	50.0000	0.0000	(1.7521)	(0.2063)	0.0000	3	(1.9584)	01/06/2025
600096.SH	12/20/2024	SDB3260123235	17,700.00	3.0952	53,715.31	54,785.68	0.0000	4.3300	50.0000	0.0000	(19.3823)	(2.2827)	0.0000	3	(21.6650)	01/06/2025
600096.SH	12/20/2024	SDB3260123235	3,400.00	3.0952	10,318.19	10,523.80	0.0000	4.3300	50.0000	0.0000	(3.7231)	(0.4385)	0.0000	3	(4.1616)	01/06/2025
600096.SH	12/20/2024	SDB3260123235	17,700.00	3.0952	53,715.31	54,785.68	0.0000	4.3300	50.0000	0.0000	(19.3823)	(2.2827)	0.0000	3	(21.6650)	01/06/2025
600096.SH	12/20/2024	SDB3260123235	4,700.00	3.0952	14,263.39	14,547.61	0.0000	4.3300	50.0000	0.0000	(5.1467)	(0.6062)	0.0000	3	(5.7529)	01/06/2025
600096.SH	12/20/2024	SDB3260123235	500.00	3.0952	1,517.38	1,547.62	0.0000	4.3300	50.0000	0.0000	(0.5475)	(0.0645)	0.0000	3	(0.6120)	01/06/2025
600096.SH	12/20/2024	SDB3260123235	100.00	3.0952	303.48	309.52	0.0000	4.3300	50.0000	0.0000	(0.1095)	(0.0129)	0.0000	3	(0.1224)	01/06/2025
600096.SH	12/20/2024	SDB3260123235	100.00	3.0952	303.48	309.52	0.0000	4.3300	50.0000	0.0000	(0.1095)	(0.0129)	0.0000	3	(0.1224)	01/06/2025
600096.SH	12/20/2024	SDB3260123235	16,500.00	3.0952	50,073.59	51,071.39	0.0000	4.3300	50.0000	0.0000	(18.0682)	(2.1280)	0.0000	3	(20.1962)	01/06/2025
600096.SH	12/20/2024	SDB3260123235	12,400.00	3.0952	37,631.06	38,380.93	0.0000	4.3300	50.0000	0.0000	(13.5785)	(1.5992)	0.0000	3	(15.1777)	01/06/2025
600096.SH	12/20/2024	SDB3260123235	7,400.00	3.0952	22,457.25	22,904.75	0.0000	4.3300	50.0000	0.0000	(8.1033)	(0.9544)	0.0000	3	(9.0577)	01/06/2025
600096.SH	12/20/2024	SDB3260123235	200.00	3.0952	606.95	619.05	0.0000	4.3300	50.0000	0.0000	(0.2190)	(0.0258)	0.0000	3	(0.2448)	01/06/2025
600096.SH	12/20/2024	SDB3260123235	200.00	3.0952	606.95	619.05	0.0000	4.3300	50.0000	0.0000	(0.2190)	(0.0258)	0.0000	3	(0.2448)	01/06/2025
600096.SH	12/20/2024	SDB3260123235	200.00	3.0952	606.95	619.05	0.0000	4.3300	50.0000	0.0000	(0.2190)	(0.0258)	0.0000	3	(0.2448)	01/06/2025
600096.SH	12/20/2024	SDB3260123235	100.00	3.0952	303.48	309.52	0.0000	4.3300	50.0000	0.0000	(0.1095)	(0.0129)	0.0000	3	(0.1224)	01/06/2025
600096.SH	12/20/2024	SDB3260123235	100.00	3.0952	303.48	309.52	0.0000	4.3300	50.0000	0.0000	(0.1095)	(0.0129)	0.0000	3	(0.1224)	01/06/2025
600096.SH	12/20/2024	SDB3260123235	1,100.00	3.0952	3,338.24	3,404.76	0.0000	4.3300	50.0000	0.0000	(1.2045)	(0.1419)	0.0000	3	(1.3464)	01/06/2025
600096.SH	12/20/2024	SDB3260123235	5,700.00	3.0952	17,298.15	17,642.85	0.0000	4.3300	50.0000	0.0000	(6.2417)	(0.7351)	0.0000	3	(6.9769)	01/06/2025
600096.SH	12/20/2024	SDB3260123235	100.00	3.0952	303.48	309.52	0.0000	4.3300	50.0000	0.0000	(0.1095)	(0.0129)	0.0000	3	(0.1224)	01/06/2025
600096.SH	12/20/2024	SDB3260123235	300.00	3.0952	910.43	928.57	0.0000	4.3300	50.0000	0.0000	(0.3285)	(0.0387)	0.0000	3	(0.3672)	01/06/2025
600096.SH	12/20/2024	SDB3260123235	400.00	3.0952	1,213.91	1,238.09	0.0000	4.3300	50.0000	0.0000	(0.4380)	(0.0516)	0.0000	3	(0.4896)	01/06/2025
600096.SH	12/20/2024	SDB3260123235	100.00	3.0952	303.48	309.52	0.0000	4.3300	50.0000	0.0000	(0.1095)	(0.0129)	0.0000	3	(0.1224)	01/06/2025
600096.SH	12/20/2024	SDB3260123235	24,500.00	3.0952	74,351.69	75,833.28	0.0000	4.3300	50.0000	0.0000	(26.8286)	(3.1597)	0.0000	3	(29.9883)	01/06/2025
600096.SH	12/20/2024	SDB3260123235	9,200.00	3.0952	27,919.82	28,476.17	0.0000	4.3300	50.0000	0.0000	(10.0744)	(1.1865)	0.0000	3	(11.2609)	01/06/2025
600096.SH	12/20/2024	SDB3260123235	200.00	3.0952	606.95	619.05	0.0000	4.3300	50.0000	0.0000	(0.2190)	(0.0258)	0.0000	3	(0.2448)	01/06/2025
600096.SH	12/20/2024	SDB3260123235	200.00	3.0952	606.95	619.05	0.0000	4.3300	50.0000	0.0000	(0.2190)	(0.0258)	0.0000	3	(0.2448)	01/06/2025
600096.SH	12/19/2024	SDB3260123235	11,200.00	3.0176	33,989.35	33,796.65	0.0000	4.5800	50.0000	0.0000	(4.3242)	(0.4694)	0.0000	1	(4.7936)	01/06/2025
600096.SH	12/19/2024	SDB3260123235	2,000.00	3.0176	6,069.53	6,035.12	0.0000	4.5800	50.0000	0.0000	(0.7722)	(0.0838)	0.0000	1	(0.8560)	01/06/2025
600096.SH	12/19/2024	SDB3260123235	600.00	3.0176	1,820.86	1,810.53	0.0000	4.5800	50.0000	0.0000	(0.2317)	(0.0251)	0.0000	1	(0.2568)	01/06/2025
600096.SH	12/19/2024	SDB3260123235	3,700.00	3.0176	11,228.62	11,164.96	0.0000	4.5800	50.0000	0.0000	(1.4285)	(0.1551)	0.0000	1	(1.5836)	01/06/2025
600096.SH	12/19/2024	SDB3260123235	500.00	3.0176	1,517.38	1,508.78	0.0000	4.5800	50.0000	0.0000	(0.1930)	(0.0210)	0.0000	1	(0.2140)	01/06/2025
600096.SH	12/19/2024	SDB3260123235	400.00	3.0176	1,213.91	1,207.02	0.0000	4.5800	50.0000	0.0000	(0.1544)	(0.0168)	0.0000	1	(0.1712)	01/06/2025
600096.SH	12/19/2024	SDB3260123235	29,100.00	3.0176	88,311.60	87,810.94	0.0000	4.5800	50.0000	0.0000	(11.2352)	(1.2196)	0.0000	1	(12.4548)	01/06/2025
600096.SH	12/19/2024	SDB3260123235	200.00	3.0176	606.95	603.51	0.0000	4.5800	50.0000	0.0000	(0.0772)	(0.0084)	0.0000	1	(0.0856)	01/06/2025
600096.SH	12/19/2024	SDB3260123235	3,000.00	3.0176	9,104.29	9,052.67	0.0000	4.5800	50.0000	0.0000	(1.1583)	(0.1257)	0.0000	1	(1.2840)	01/06/2025
600096.SH	12/19/2024	SDB3260123235	500.00	3.0176	1,517.38	1,508.78	0.0000	4.5800	50.0000	0.0000	(0.1930)	(0.0210)	0.0000	1	(0.2140)	01/06/2025
600096.SH	12/19/2024	SDB3260123235	800.00	3.0176	2,427.81	2,414.05	0.0000	4.5800	50.0000	0.0000	(0.3089)	(0.0335)	0.0000	1	(0.3424)	01/06/2025
600096.SH	12/19/2024	SDB3260123235	300.00	3.0176	910.43	905.27	0.0000	4.5800	50.0000	0.0000	(0.1158)	(0.0126)	0.0000	1	(0.1284)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
YUNNAN YUNTIANHUA CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600096.SH	12/19/2024	SDB3260123235	2,600.00	3.0176	7,890.38	7,845.65	0.0000	4.5800	50.0000	0.0000	(1.0038)	(0.1090)	0.0000	1	(1.1128)	01/06/2025
600096.SH	12/19/2024	SDB3260123235	100.00	3.0176	303.48	301.76	0.0000	4.5800	50.0000	0.0000	(0.0386)	(0.0042)	0.0000	1	(0.0428)	01/06/2025
600096.SH	12/19/2024	SDB3260123235	1,300.00	3.0176	3,945.19	3,922.83	0.0000	4.5800	50.0000	0.0000	(0.5019)	(0.0545)	0.0000	1	(0.5564)	01/06/2025
600096.SH	12/19/2024	SDB3260123235	17,600.00	3.0176	53,411.83	53,109.02	0.0000	4.5800	50.0000	0.0000	(6.7952)	(0.7376)	0.0000	1	(7.5328)	01/06/2025
600096.SH	12/19/2024	SDB3260123235	1,500.00	3.0176	4,552.14	4,526.34	0.0000	4.5800	50.0000	0.0000	(0.5791)	(0.0629)	0.0000	1	(0.6420)	01/06/2025
600096.SH	12/19/2024	SDB3260123235	100.00	3.0176	303.48	301.76	0.0000	4.5800	50.0000	0.0000	(0.0386)	(0.0042)	0.0000	1	(0.0428)	01/06/2025
600096.SH	12/19/2024	SDB3260123235	1,600.00	3.0176	4,855.62	4,828.09	0.0000	4.5800	50.0000	0.0000	(0.6177)	(0.0671)	0.0000	1	(0.6848)	01/06/2025
600096.SH	12/19/2024	SDB3260123235	17,700.00	3.0176	53,715.31	53,410.78	0.0000	4.5800	50.0000	0.0000	(6.8338)	(0.7418)	0.0000	1	(7.5756)	01/06/2025
600096.SH	12/19/2024	SDB3260123235	3,400.00	3.0176	10,318.19	10,259.70	0.0000	4.5800	50.0000	0.0000	(1.3127)	(0.1425)	0.0000	1	(1.4552)	01/06/2025
600096.SH	12/19/2024	SDB3260123235	17,700.00	3.0176	53,715.31	53,410.78	0.0000	4.5800	50.0000	0.0000	(6.8338)	(0.7418)	0.0000	1	(7.5756)	01/06/2025
600096.SH	12/19/2024	SDB3260123235	4,700.00	3.0176	14,263.39	14,182.52	0.0000	4.5800	50.0000	0.0000	(1.8146)	(0.1970)	0.0000	1	(2.0116)	01/06/2025
600096.SH	12/19/2024	SDB3260123235	500.00	3.0176	1,517.38	1,508.78	0.0000	4.5800	50.0000	0.0000	(0.1930)	(0.0210)	0.0000	1	(0.2140)	01/06/2025
600096.SH	12/19/2024	SDB3260123235	100.00	3.0176	303.48	301.76	0.0000	4.5800	50.0000	0.0000	(0.0386)	(0.0042)	0.0000	1	(0.0428)	01/06/2025
600096.SH	12/19/2024	SDB3260123235	100.00	3.0176	303.48	301.76	0.0000	4.5800	50.0000	0.0000	(0.0386)	(0.0042)	0.0000	1	(0.0428)	01/06/2025
600096.SH	12/19/2024	SDB3260123235	16,500.00	3.0176	50,073.59	49,789.71	0.0000	4.5800	50.0000	0.0000	(6.3705)	(0.6915)	0.0000	1	(7.0620)	01/06/2025
600096.SH	12/19/2024	SDB3260123235	12,400.00	3.0176	37,631.06	37,417.72	0.0000	4.5800	50.0000	0.0000	(4.7875)	(0.5197)	0.0000	1	(5.3072)	01/06/2025
600096.SH	12/19/2024	SDB3260123235	7,400.00	3.0176	22,457.25	22,329.93	0.0000	4.5800	50.0000	0.0000	(2.8571)	(0.3101)	0.0000	1	(3.1672)	01/06/2025
600096.SH	12/19/2024	SDB3260123235	200.00	3.0176	606.95	603.51	0.0000	4.5800	50.0000	0.0000	(0.0772)	(0.0084)	0.0000	1	(0.0856)	01/06/2025
600096.SH	12/19/2024	SDB3260123235	200.00	3.0176	606.95	603.51	0.0000	4.5800	50.0000	0.0000	(0.0772)	(0.0084)	0.0000	1	(0.0856)	01/06/2025
600096.SH	12/19/2024	SDB3260123235	200.00	3.0176	606.95	603.51	0.0000	4.5800	50.0000	0.0000	(0.0772)	(0.0084)	0.0000	1	(0.0856)	01/06/2025
600096.SH	12/19/2024	SDB3260123235	100.00	3.0176	303.48	301.76	0.0000	4.5800	50.0000	0.0000	(0.0386)	(0.0042)	0.0000	1	(0.0428)	01/06/2025
600096.SH	12/19/2024	SDB3260123235	100.00	3.0176	303.48	301.76	0.0000	4.5800	50.0000	0.0000	(0.0386)	(0.0042)	0.0000	1	(0.0428)	01/06/2025
600096.SH	12/19/2024	SDB3260123235	1,100.00	3.0176	3,338.24	3,319.31	0.0000	4.5800	50.0000	0.0000	(0.4247)	(0.0461)	0.0000	1	(0.4708)	01/06/2025
600096.SH	12/19/2024	SDB3260123235	5,700.00	3.0176	17,298.15	17,200.08	0.0000	4.5800	50.0000	0.0000	(2.2007)	(0.2389)	0.0000	1	(2.4396)	01/06/2025
600096.SH	12/19/2024	SDB3260123235	100.00	3.0176	303.48	301.76	0.0000	4.5800	50.0000	0.0000	(0.0386)	(0.0042)	0.0000	1	(0.0428)	01/06/2025
600096.SH	12/19/2024	SDB3260123235	300.00	3.0176	910.43	905.27	0.0000	4.5800	50.0000	0.0000	(0.1158)	(0.0126)	0.0000	1	(0.1284)	01/06/2025
600096.SH	12/19/2024	SDB3260123235	400.00	3.0176	1,213.91	1,207.02	0.0000	4.5800	50.0000	0.0000	(0.1544)	(0.0168)	0.0000	1	(0.1712)	01/06/2025
600096.SH	12/19/2024	SDB3260123235	100.00	3.0176	303.48	301.76	0.0000	4.5800	50.0000	0.0000	(0.0386)	(0.0042)	0.0000	1	(0.0428)	01/06/2025
600096.SH	12/19/2024	SDB3260123235	24,500.00	3.0176	74,351.69	73,930.17	0.0000	4.5800	50.0000	0.0000	(9.4592)	(1.0268)	0.0000	1	(10.4860)	01/06/2025
600096.SH	12/19/2024	SDB3260123235	9,200.00	3.0176	27,919.82	27,761.53	0.0000	4.5800	50.0000	0.0000	(3.5520)	(0.3856)	0.0000	1	(3.9376)	01/06/2025
600096.SH	12/19/2024	SDB3260123235	200.00	3.0176	606.95	603.51	0.0000	4.5800	50.0000	0.0000	(0.0772)	(0.0084)	0.0000	1	(0.0856)	01/06/2025
600096.SH	12/19/2024	SDB3260123235	200.00	3.0176	606.95	603.51	0.0000	4.5800	50.0000	0.0000	(0.0772)	(0.0084)	0.0000	1	(0.0856)	01/06/2025
600096.SH	12/18/2024	SDB3260123235	11,200.00	3.0362	33,989.35	34,005.75	0.0000	4.5800	50.0000	0.0000	(4.3242)	(0.4723)	0.0000	1	(4.7965)	01/06/2025
600096.SH	12/18/2024	SDB3260123235	2,000.00	3.0362	6,069.53	6,072.46	0.0000	4.5800	50.0000	0.0000	(0.7722)	(0.0843)	0.0000	1	(0.8565)	01/06/2025
600096.SH	12/18/2024	SDB3260123235	600.00	3.0362	1,820.86	1,821.74	0.0000	4.5800	50.0000	0.0000	(0.2317)	(0.0253)	0.0000	1	(0.2570)	01/06/2025
600096.SH	12/18/2024	SDB3260123235	3,700.00	3.0362	11,228.62	11,234.04	0.0000	4.5800	50.0000	0.0000	(1.4285)	(0.1560)	0.0000	1	(1.5846)	01/06/2025
600096.SH	12/18/2024	SDB3260123235	500.00	3.0362	1,517.38	1,518.11	0.0000	4.5800	50.0000	0.0000	(0.1930)	(0.0211)	0.0000	1	(0.2141)	01/06/2025
600096.SH	12/18/2024	SDB3260123235	400.00	3.0362	1,213.91	1,214.49	0.0000	4.5800	50.0000	0.0000	(0.1544)	(0.0169)	0.0000	1	(0.1713)	01/06/2025
600096.SH	12/18/2024	SDB3260123235	29,100.00	3.0362	88,311.60	88,354.23	0.0000	4.5800	50.0000	0.0000	(11.2352)	(1.2271)	0.0000	1	(12.4623)	01/06/2025
600096.SH	12/18/2024	SDB3260123235	200.00	3.0362	606.95	607.25	0.0000	4.5800	50.0000	0.0000	(0.0772)	(0.0084)	0.0000	1	(0.0857)	01/06/2025
600096.SH	12/18/2024	SDB3260123235	3,000.00	3.0362	9,104.29	9,108.68	0.0000	4.5800	50.0000	0.0000	(1.1583)	(0.1265)	0.0000	1	(1.2848)	01/06/2025
600096.SH	12/18/2024	SDB3260123235	500.00	3.0362	1,517.38	1,518.11	0.0000	4.5800	50.0000	0.0000	(0.1930)	(0.0211)	0.0000	1	(0.2141)	01/06/2025
600096.SH	12/18/2024	SDB3260123235	800.00	3.0362	2,427.81	2,428.98	0.0000	4.5800	50.0000	0.0000	(0.3089)	(0.0337)	0.0000	1	(0.3426)	01/06/2025
600096.SH	12/18/2024	SDB3260123235	300.00	3.0362	910.43	910.87	0.0000	4.5800	50.0000	0.0000	(0.1158)	(0.0127)	0.0000	1	(0.1285)	01/06/2025
600096.SH	12/18/2024	SDB3260123235	2,600.00	3.0362	7,890.38	7,894.19	0.0000	4.5800	50.0000	0.0000	(1.0038)	(0.1096)	0.0000	1	(1.1135)	01/06/2025
600096.SH	12/18/2024	SDB3260123235	100.00	3.0362	303.48	303.62	0.0000	4.5800	50.0000	0.0000	(0.0386)	(0.0042)	0.0000	1	(0.0428)	01/06/2025
600096.SH	12/18/2024	SDB3260123235	1,300.00	3.0362	3,945.19	3,947.10	0.0000	4.5800	50.0000	0.0000	(0.5019)	(0.0548)	0.0000	1	(0.5567)	01/06/2025
600096.SH	12/18/2024	SDB3260123235	17,600.00	3.0362	53,411.83	53,437.61	0.0000	4.5800	50.0000	0.0000	(6.7952)	(0.7422)	0.0000	1	(7.5374)	01/06/2025
600096.SH	12/18/2024	SDB3260123235	1,500.00	3.0362	4,552.14	4,554.34	0.0000	4.5800	50.0000	0.0000	(0.5791)	(0.0633)	0.0000	1	(0.6424)	01/06/2025
600096.SH	12/18/2024	SDB3260123235	100.00	3.0362	303.48	303.62	0.0000	4.5800	50.0000	0.0000	(0.0386)	(0.0042)	0.0000	1	(0.0428)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
YUNNAN YUNTIANHUA CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600096.SH	12/18/2024	SDB3260123235	1,600.00	3.0362	4,855.62	4,857.96	0.0000	4.5800	50.0000	0.0000	(0.6177)	(0.0675)	0.0000	1	(0.6852)	01/06/2025
600096.SH	12/18/2024	SDB3260123235	17,700.00	3.0362	53,715.31	53,741.24	0.0000	4.5800	50.0000	0.0000	(6.8338)	(0.7464)	0.0000	1	(7.5802)	01/06/2025
600096.SH	12/18/2024	SDB3260123235	3,400.00	3.0362	10,318.19	10,323.18	0.0000	4.5800	50.0000	0.0000	(1.3127)	(0.1434)	0.0000	1	(1.4561)	01/06/2025
600096.SH	12/18/2024	SDB3260123235	17,700.00	3.0362	53,715.31	53,741.24	0.0000	4.5800	50.0000	0.0000	(6.8338)	(0.7464)	0.0000	1	(7.5802)	01/06/2025
600096.SH	12/18/2024	SDB3260123235	4,700.00	3.0362	14,263.39	14,270.27	0.0000	4.5800	50.0000	0.0000	(1.8146)	(0.1982)	0.0000	1	(2.0128)	01/06/2025
600096.SH	12/18/2024	SDB3260123235	500.00	3.0362	1,517.38	1,518.11	0.0000	4.5800	50.0000	0.0000	(0.1930)	(0.0211)	0.0000	1	(0.2141)	01/06/2025
600096.SH	12/18/2024	SDB3260123235	100.00	3.0362	303.48	303.62	0.0000	4.5800	50.0000	0.0000	(0.0386)	(0.0042)	0.0000	1	(0.0428)	01/06/2025
600096.SH	12/18/2024	SDB3260123235	100.00	3.0362	303.48	303.62	0.0000	4.5800	50.0000	0.0000	(0.0386)	(0.0042)	0.0000	1	(0.0428)	01/06/2025
600096.SH	12/18/2024	SDB3260123235	16,500.00	3.0362	50,073.59	50,097.76	0.0000	4.5800	50.0000	0.0000	(6.3705)	(0.6958)	0.0000	1	(7.0663)	01/06/2025
600096.SH	12/18/2024	SDB3260123235	12,400.00	3.0362	37,631.06	37,649.23	0.0000	4.5800	50.0000	0.0000	(4.7875)	(0.5229)	0.0000	1	(5.3104)	01/06/2025
600096.SH	12/18/2024	SDB3260123235	7,400.00	3.0362	22,457.25	22,468.09	0.0000	4.5800	50.0000	0.0000	(2.8571)	(0.3121)	0.0000	1	(3.1691)	01/06/2025
600096.SH	12/18/2024	SDB3260123235	200.00	3.0362	606.95	607.25	0.0000	4.5800	50.0000	0.0000	(0.0772)	(0.0084)	0.0000	1	(0.0857)	01/06/2025
600096.SH	12/18/2024	SDB3260123235	200.00	3.0362	606.95	607.25	0.0000	4.5800	50.0000	0.0000	(0.0772)	(0.0084)	0.0000	1	(0.0857)	01/06/2025
600096.SH	12/18/2024	SDB3260123235	200.00	3.0362	606.95	607.25	0.0000	4.5800	50.0000	0.0000	(0.0772)	(0.0084)	0.0000	1	(0.0857)	01/06/2025
600096.SH	12/18/2024	SDB3260123235	100.00	3.0362	303.48	303.62	0.0000	4.5800	50.0000	0.0000	(0.0386)	(0.0042)	0.0000	1	(0.0428)	01/06/2025
600096.SH	12/18/2024	SDB3260123235	100.00	3.0362	303.48	303.62	0.0000	4.5800	50.0000	0.0000	(0.0386)	(0.0042)	0.0000	1	(0.0428)	01/06/2025
600096.SH	12/18/2024	SDB3260123235	1,100.00	3.0362	3,338.24	3,339.85	0.0000	4.5800	50.0000	0.0000	(0.4247)	(0.0464)	0.0000	1	(0.4711)	01/06/2025
600096.SH	12/18/2024	SDB3260123235	5,700.00	3.0362	17,298.15	17,306.50	0.0000	4.5800	50.0000	0.0000	(2.2007)	(0.2404)	0.0000	1	(2.4411)	01/06/2025
600096.SH	12/18/2024	SDB3260123235	100.00	3.0362	303.48	303.62	0.0000	4.5800	50.0000	0.0000	(0.0386)	(0.0042)	0.0000	1	(0.0428)	01/06/2025
600096.SH	12/18/2024	SDB3260123235	300.00	3.0362	910.43	910.87	0.0000	4.5800	50.0000	0.0000	(0.1158)	(0.0127)	0.0000	1	(0.1285)	01/06/2025
600096.SH	12/18/2024	SDB3260123235	400.00	3.0362	1,213.91	1,214.49	0.0000	4.5800	50.0000	0.0000	(0.1544)	(0.0169)	0.0000	1	(0.1713)	01/06/2025
600096.SH	12/18/2024	SDB3260123235	100.00	3.0362	303.48	303.62	0.0000	4.5800	50.0000	0.0000	(0.0386)	(0.0042)	0.0000	1	(0.0428)	01/06/2025
600096.SH	12/18/2024	SDB3260123235	24,500.00	3.0362	74,351.69	74,387.59	0.0000	4.5800	50.0000	0.0000	(9.4592)	(1.0332)	0.0000	1	(10.4923)	01/06/2025
600096.SH	12/18/2024	SDB3260123235	9,200.00	3.0362	27,919.82	27,933.30	0.0000	4.5800	50.0000	0.0000	(3.5520)	(0.3880)	0.0000	1	(3.9400)	01/06/2025
600096.SH	12/18/2024	SDB3260123235	200.00	3.0362	606.95	607.25	0.0000	4.5800	50.0000	0.0000	(0.0772)	(0.0084)	0.0000	1	(0.0857)	01/06/2025
600096.SH	12/18/2024	SDB3260123235	200.00	3.0362	606.95	607.25	0.0000	4.5800	50.0000	0.0000	(0.0772)	(0.0084)	0.0000	1	(0.0857)	01/06/2025
600096.SH	12/17/2024	SDB3260123235	11,200.00	3.0938	33,989.35	34,650.54	0.0000	4.5800	50.0000	0.0000	(4.3242)	(0.4813)	0.0000	1	(4.8055)	01/06/2025
600096.SH	12/17/2024	SDB3260123235	2,000.00	3.0938	6,069.53	6,187.60	0.0000	4.5800	50.0000	0.0000	(0.7722)	(0.0859)	0.0000	1	(0.8581)	01/06/2025
600096.SH	12/17/2024	SDB3260123235	600.00	3.0938	1,820.86	1,856.28	0.0000	4.5800	50.0000	0.0000	(0.2317)	(0.0258)	0.0000	1	(0.2574)	01/06/2025
600096.SH	12/17/2024	SDB3260123235	3,700.00	3.0938	11,228.62	11,447.05	0.0000	4.5800	50.0000	0.0000	(1.4285)	(0.1590)	0.0000	1	(1.5875)	01/06/2025
600096.SH	12/17/2024	SDB3260123235	500.00	3.0938	1,517.38	1,546.90	0.0000	4.5800	50.0000	0.0000	(0.1930)	(0.0215)	0.0000	1	(0.2145)	01/06/2025
600096.SH	12/17/2024	SDB3260123235	400.00	3.0938	1,213.91	1,237.52	0.0000	4.5800	50.0000	0.0000	(0.1544)	(0.0172)	0.0000	1	(0.1716)	01/06/2025
600096.SH	12/17/2024	SDB3260123235	29,100.00	3.0938	88,311.60	90,029.52	0.0000	4.5800	50.0000	0.0000	(11.2352)	(1.2504)	0.0000	1	(12.4856)	01/06/2025
600096.SH	12/17/2024	SDB3260123235	200.00	3.0938	606.95	618.76	0.0000	4.5800	50.0000	0.0000	(0.0772)	(0.0086)	0.0000	1	(0.0858)	01/06/2025
600096.SH	12/17/2024	SDB3260123235	3,000.00	3.0938	9,104.29	9,281.39	0.0000	4.5800	50.0000	0.0000	(1.1583)	(0.1289)	0.0000	1	(1.2872)	01/06/2025
600096.SH	12/17/2024	SDB3260123235	500.00	3.0938	1,517.38	1,546.90	0.0000	4.5800	50.0000	0.0000	(0.1930)	(0.0215)	0.0000	1	(0.2145)	01/06/2025
600096.SH	12/17/2024	SDB3260123235	800.00	3.0938	2,427.81	2,475.04	0.0000	4.5800	50.0000	0.0000	(0.3089)	(0.0344)	0.0000	1	(0.3432)	01/06/2025
600096.SH	12/17/2024	SDB3260123235	300.00	3.0938	910.43	928.14	0.0000	4.5800	50.0000	0.0000	(0.1158)	(0.0129)	0.0000	1	(0.1287)	01/06/2025
600096.SH	12/17/2024	SDB3260123235	2,600.00	3.0938	7,890.38	8,043.87	0.0000	4.5800	50.0000	0.0000	(1.1038)	(0.1117)	0.0000	1	(1.1156)	01/06/2025
600096.SH	12/17/2024	SDB3260123235	100.00	3.0938	303.48	309.38	0.0000	4.5800	50.0000	0.0000	(0.0386)	(0.0043)	0.0000	1	(0.0429)	01/06/2025
600096.SH	12/17/2024	SDB3260123235	1,300.00	3.0938	3,945.19	4,021.94	0.0000	4.5800	50.0000	0.0000	(0.5019)	(0.0559)	0.0000	1	(0.5578)	01/06/2025
600096.SH	12/17/2024	SDB3260123235	17,600.00	3.0938	53,411.83	54,450.84	0.0000	4.5800	50.0000	0.0000	(6.7952)	(0.7563)	0.0000	1	(7.5514)	01/06/2025
600096.SH	12/17/2024	SDB3260123235	1,500.00	3.0938	4,552.14	4,640.70	0.0000	4.5800	50.0000	0.0000	(0.5791)	(0.0645)	0.0000	1	(0.6436)	01/06/2025
600096.SH	12/17/2024	SDB3260123235	100.00	3.0938	303.48	309.38	0.0000	4.5800	50.0000	0.0000	(0.0386)	(0.0043)	0.0000	1	(0.0429)	01/06/2025
600096.SH	12/17/2024	SDB3260123235	1,600.00	3.0938	4,855.62	4,950.08	0.0000	4.5800	50.0000	0.0000	(0.6177)	(0.0688)	0.0000	1	(0.6865)	01/06/2025
600096.SH	12/17/2024	SDB3260123235	17,700.00	3.0938	53,715.31	54,760.22	0.0000	4.5800	50.0000	0.0000	(6.8338)	(0.7606)	0.0000	1	(7.5943)	01/06/2025
600096.SH	12/17/2024	SDB3260123235	3,400.00	3.0938	10,318.19	10,518.91	0.0000	4.5800	50.0000	0.0000	(1.3127)	(0.1461)	0.0000	1	(1.4588)	01/06/2025
600096.SH	12/17/2024	SDB3260123235	17,700.00	3.0938	53,715.31	54,760.22	0.0000	4.5800	50.0000	0.0000	(6.8338)	(0.7606)	0.0000	1	(7.5943)	01/06/2025
600096.SH	12/17/2024	SDB3260123235	4,700.00	3.0938	14,263.39	14,540.85	0.0000	4.5800	50.0000	0.0000	(1.8146)	(0.2020)	0.0000	1	(2.0166)	01/06/2025
600096.SH	12/17/2024	SDB3260123235	500.00	3.0938	1,517.38	1,546.90	0.0000	4.5800	50.0000	0.0000	(0.1930)	(0.0215)	0.0000	1	(0.2145)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
YUNNAN YUNTIANHUA CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600096.SH	12/17/2024	SDB3260123235	100.00	3.0938	303.48	309.38	0.0000	4.5800	50.0000	0.0000	(0.0386)	(0.0043)	0.0000	1	(0.0429)	01/06/2025
600096.SH	12/17/2024	SDB3260123235	100.00	3.0938	303.48	309.38	0.0000	4.5800	50.0000	0.0000	(0.0386)	(0.0043)	0.0000	1	(0.0429)	01/06/2025
600096.SH	12/17/2024	SDB3260123235	16,500.00	3.0938	50,073.59	51,047.67	0.0000	4.5800	50.0000	0.0000	(6.3705)	(0.7090)	0.0000	1	(7.0795)	01/06/2025
600096.SH	12/17/2024	SDB3260123235	12,400.00	3.0938	37,631.06	38,363.10	0.0000	4.5800	50.0000	0.0000	(4.7875)	(0.5328)	0.0000	1	(5.3203)	01/06/2025
600096.SH	12/17/2024	SDB3260123235	7,400.00	3.0938	22,457.25	22,894.11	0.0000	4.5800	50.0000	0.0000	(2.8571)	(0.3180)	0.0000	1	(3.1750)	01/06/2025
600096.SH	12/17/2024	SDB3260123235	200.00	3.0938	606.95	618.76	0.0000	4.5800	50.0000	0.0000	(0.0772)	(0.0086)	0.0000	1	(0.0858)	01/06/2025
600096.SH	12/17/2024	SDB3260123235	200.00	3.0938	606.95	618.76	0.0000	4.5800	50.0000	0.0000	(0.0772)	(0.0086)	0.0000	1	(0.0858)	01/06/2025
600096.SH	12/17/2024	SDB3260123235	200.00	3.0938	606.95	618.76	0.0000	4.5800	50.0000	0.0000	(0.0772)	(0.0086)	0.0000	1	(0.0858)	01/06/2025
600096.SH	12/17/2024	SDB3260123235	100.00	3.0938	303.48	309.38	0.0000	4.5800	50.0000	0.0000	(0.0386)	(0.0043)	0.0000	1	(0.0429)	01/06/2025
600096.SH	12/17/2024	SDB3260123235	100.00	3.0938	303.48	309.38	0.0000	4.5800	50.0000	0.0000	(0.0386)	(0.0043)	0.0000	1	(0.0429)	01/06/2025
600096.SH	12/17/2024	SDB3260123235	1,100.00	3.0938	3,338.24	3,403.18	0.0000	4.5800	50.0000	0.0000	(0.4247)	(0.0473)	0.0000	1	(0.4720)	01/06/2025
600096.SH	12/17/2024	SDB3260123235	5,700.00	3.0938	17,298.15	17,634.65	0.0000	4.5800	50.0000	0.0000	(2.2007)	(0.2449)	0.0000	1	(2.4456)	01/06/2025
600096.SH	12/17/2024	SDB3260123235	100.00	3.0938	303.48	309.38	0.0000	4.5800	50.0000	0.0000	(0.0386)	(0.0043)	0.0000	1	(0.0429)	01/06/2025
600096.SH	12/17/2024	SDB3260123235	300.00	3.0938	910.43	928.14	0.0000	4.5800	50.0000	0.0000	(0.1158)	(0.0129)	0.0000	1	(0.1287)	01/06/2025
600096.SH	12/17/2024	SDB3260123235	400.00	3.0938	1,213.91	1,237.52	0.0000	4.5800	50.0000	0.0000	(0.1544)	(0.0172)	0.0000	1	(0.1716)	01/06/2025
600096.SH	12/17/2024	SDB3260123235	100.00	3.0938	303.48	309.38	0.0000	4.5800	50.0000	0.0000	(0.0386)	(0.0043)	0.0000	1	(0.0429)	01/06/2025
600096.SH	12/17/2024	SDB3260123235	24,500.00	3.0938	74,351.69	75,798.05	0.0000	4.5800	50.0000	0.0000	(9.4592)	(1.0528)	0.0000	1	(10.5119)	01/06/2025
600096.SH	12/17/2024	SDB3260123235	9,200.00	3.0938	27,919.82	28,462.94	0.0000	4.5800	50.0000	0.0000	(3.5520)	(0.3953)	0.0000	1	(3.9473)	01/06/2025
600096.SH	12/17/2024	SDB3260123235	200.00	3.0938	606.95	618.76	0.0000	4.5800	50.0000	0.0000	(0.0772)	(0.0086)	0.0000	1	(0.0858)	01/06/2025
600096.SH	12/17/2024	SDB3260123235	200.00	3.0938	606.95	618.76	0.0000	4.5800	50.0000	0.0000	(0.0772)	(0.0086)	0.0000	1	(0.0858)	01/06/2025
600096.SH	12/16/2024	SDB3260123235	11,200.00	3.0593	33,989.35	34,263.75	0.0000	4.5800	50.0000	0.0000	(4.3242)	(0.4759)	0.0000	1	(4.8001)	01/06/2025
600096.SH	12/16/2024	SDB3260123235	2,000.00	3.0593	6,069.53	6,118.53	0.0000	4.5800	50.0000	0.0000	(0.7722)	(0.0850)	0.0000	1	(0.8572)	01/06/2025
600096.SH	12/16/2024	SDB3260123235	600.00	3.0593	1,820.86	1,835.56	0.0000	4.5800	50.0000	0.0000	(0.2317)	(0.0255)	0.0000	1	(0.2571)	01/06/2025
600096.SH	12/16/2024	SDB3260123235	3,700.00	3.0593	11,228.62	11,319.27	0.0000	4.5800	50.0000	0.0000	(1.4285)	(0.1572)	0.0000	1	(1.5857)	01/06/2025
600096.SH	12/16/2024	SDB3260123235	500.00	3.0593	1,517.38	1,529.63	0.0000	4.5800	50.0000	0.0000	(0.1930)	(0.0212)	0.0000	1	(0.2143)	01/06/2025
600096.SH	12/16/2024	SDB3260123235	400.00	3.0593	1,213.91	1,223.71	0.0000	4.5800	50.0000	0.0000	(0.1544)	(0.0170)	0.0000	1	(0.1714)	01/06/2025
600096.SH	12/16/2024	SDB3260123235	29,100.00	3.0593	88,311.60	89,024.55	0.0000	4.5800	50.0000	0.0000	(11.2352)	(1.2365)	0.0000	1	(12.4717)	01/06/2025
600096.SH	12/16/2024	SDB3260123235	200.00	3.0593	606.95	611.85	0.0000	4.5800	50.0000	0.0000	(0.0772)	(0.0085)	0.0000	1	(0.0857)	01/06/2025
600096.SH	12/16/2024	SDB3260123235	3,000.00	3.0593	9,104.29	9,177.79	0.0000	4.5800	50.0000	0.0000	(1.1583)	(0.1275)	0.0000	1	(1.2857)	01/06/2025
600096.SH	12/16/2024	SDB3260123235	500.00	3.0593	1,517.38	1,529.63	0.0000	4.5800	50.0000	0.0000	(0.1930)	(0.0212)	0.0000	1	(0.2143)	01/06/2025
600096.SH	12/16/2024	SDB3260123235	800.00	3.0593	2,427.81	2,447.41	0.0000	4.5800	50.0000	0.0000	(0.3089)	(0.0340)	0.0000	1	(0.3429)	01/06/2025
600096.SH	12/16/2024	SDB3260123235	300.00	3.0593	910.43	917.78	0.0000	4.5800	50.0000	0.0000	(0.1158)	(0.0127)	0.0000	1	(0.1286)	01/06/2025
600096.SH	12/16/2024	SDB3260123235	2,600.00	3.0593	7,890.38	7,954.08	0.0000	4.5800	50.0000	0.0000	(1.0038)	(0.1105)	0.0000	1	(1.1143)	01/06/2025
600096.SH	12/16/2024	SDB3260123235	100.00	3.0593	303.48	305.93	0.0000	4.5800	50.0000	0.0000	(0.0386)	(0.0042)	0.0000	1	(0.0429)	01/06/2025
600096.SH	12/16/2024	SDB3260123235	1,300.00	3.0593	3,945.19	3,977.04	0.0000	4.5800	50.0000	0.0000	(0.5019)	(0.0552)	0.0000	1	(0.5572)	01/06/2025
600096.SH	12/16/2024	SDB3260123235	17,600.00	3.0593	53,411.83	53,843.03	0.0000	4.5800	50.0000	0.0000	(6.7952)	(0.7478)	0.0000	1	(7.5430)	01/06/2025
600096.SH	12/16/2024	SDB3260123235	1,500.00	3.0593	4,552.14	4,588.89	0.0000	4.5800	50.0000	0.0000	(0.5791)	(0.0637)	0.0000	1	(0.6429)	01/06/2025
600096.SH	12/16/2024	SDB3260123235	100.00	3.0593	303.48	305.93	0.0000	4.5800	50.0000	0.0000	(0.0386)	(0.0042)	0.0000	1	(0.0429)	01/06/2025
600096.SH	12/16/2024	SDB3260123235	1,600.00	3.0593	4,855.62	4,894.82	0.0000	4.5800	50.0000	0.0000	(0.6177)	(0.0680)	0.0000	1	(0.6857)	01/06/2025
600096.SH	12/16/2024	SDB3260123235	17,700.00	3.0593	53,715.31	54,148.96	0.0000	4.5800	50.0000	0.0000	(6.8338)	(0.7521)	0.0000	1	(7.5858)	01/06/2025
600096.SH	12/16/2024	SDB3260123235	3,400.00	3.0593	10,318.19	10,401.49	0.0000	4.5800	50.0000	0.0000	(1.3127)	(0.1445)	0.0000	1	(1.4572)	01/06/2025
600096.SH	12/16/2024	SDB3260123235	17,700.00	3.0593	53,715.31	54,148.96	0.0000	4.5800	50.0000	0.0000	(6.8338)	(0.7521)	0.0000	1	(7.5858)	01/06/2025
600096.SH	12/16/2024	SDB3260123235	4,700.00	3.0593	14,263.39	14,378.54	0.0000	4.5800	50.0000	0.0000	(1.8146)	(0.1997)	0.0000	1	(2.0143)	01/06/2025
600096.SH	12/16/2024	SDB3260123235	500.00	3.0593	1,517.38	1,529.63	0.0000	4.5800	50.0000	0.0000	(0.1930)	(0.0212)	0.0000	1	(0.2143)	01/06/2025
600096.SH	12/16/2024	SDB3260123235	100.00	3.0593	303.48	305.93	0.0000	4.5800	50.0000	0.0000	(0.0386)	(0.0042)	0.0000	1	(0.0429)	01/06/2025
600096.SH	12/16/2024	SDB3260123235	100.00	3.0593	303.48	305.93	0.0000	4.5800	50.0000	0.0000	(0.0386)	(0.0042)	0.0000	1	(0.0429)	01/06/2025
600096.SH	12/16/2024	SDB3260123235	16,500.00	3.0593	50,073.59	50,477.84	0.0000	4.5800	50.0000	0.0000	(6.3705)	(0.7011)	0.0000	1	(7.0716)	01/06/2025
600096.SH	12/16/2024	SDB3260123235	12,400.00	3.0593	37,631.06	37,934.86	0.0000	4.5800	50.0000	0.0000	(4.7875)	(0.5269)	0.0000	1	(5.3144)	01/06/2025
600096.SH	12/16/2024	SDB3260123235	7,400.00	3.0593	22,457.25	22,638.55	0.0000	4.5800	50.0000	0.0000	(2.8571)	(0.3144)	0.0000	1	(3.1715)	01/06/2025
600096.SH	12/16/2024	SDB3260123235	200.00	3.0593	606.95	611.85	0.0000	4.5800	50.0000	0.0000	(0.0772)	(0.0085)	0.0000	1	(0.0857)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
YUNNAN YUNTIANHUA CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600096.SH	12/16/2024	SDB3260123235	200.00	3.0593	606.95	611.85	0.0000	4.5800	50.0000	0.0000	(0.0772)	(0.0085)	0.0000	1	(0.0857)	01/06/2025
600096.SH	12/16/2024	SDB3260123235	200.00	3.0593	606.95	611.85	0.0000	4.5800	50.0000	0.0000	(0.0772)	(0.0085)	0.0000	1	(0.0857)	01/06/2025
600096.SH	12/16/2024	SDB3260123235	100.00	3.0593	303.48	305.93	0.0000	4.5800	50.0000	0.0000	(0.0386)	(0.0042)	0.0000	1	(0.0429)	01/06/2025
600096.SH	12/16/2024	SDB3260123235	100.00	3.0593	303.48	305.93	0.0000	4.5800	50.0000	0.0000	(0.0386)	(0.0042)	0.0000	1	(0.0429)	01/06/2025
600096.SH	12/16/2024	SDB3260123235	1,100.00	3.0593	3,338.24	3,365.19	0.0000	4.5800	50.0000	0.0000	(0.4247)	(0.0467)	0.0000	1	(0.4714)	01/06/2025
600096.SH	12/16/2024	SDB3260123235	5,700.00	3.0593	17,298.15	17,437.80	0.0000	4.5800	50.0000	0.0000	(2.2007)	(0.2422)	0.0000	1	(2.4429)	01/06/2025
600096.SH	12/16/2024	SDB3260123235	100.00	3.0593	303.48	305.93	0.0000	4.5800	50.0000	0.0000	(0.0386)	(0.0042)	0.0000	1	(0.0429)	01/06/2025
600096.SH	12/16/2024	SDB3260123235	300.00	3.0593	910.43	917.78	0.0000	4.5800	50.0000	0.0000	(0.1158)	(0.0127)	0.0000	1	(0.1286)	01/06/2025
600096.SH	12/16/2024	SDB3260123235	400.00	3.0593	1,213.91	1,223.71	0.0000	4.5800	50.0000	0.0000	(0.1544)	(0.0170)	0.0000	1	(0.1714)	01/06/2025
600096.SH	12/16/2024	SDB3260123235	100.00	3.0593	303.48	305.93	0.0000	4.5800	50.0000	0.0000	(0.0386)	(0.0042)	0.0000	1	(0.0429)	01/06/2025
600096.SH	12/16/2024	SDB3260123235	24,500.00	3.0593	74,351.69	74,951.94	0.0000	4.5800	50.0000	0.0000	(9.4592)	(1.0410)	0.0000	1	(10.5002)	01/06/2025
600096.SH	12/16/2024	SDB3260123235	9,200.00	3.0593	27,919.82	28,145.22	0.0000	4.5800	50.0000	0.0000	(3.5520)	(0.3909)	0.0000	1	(3.9429)	01/06/2025
600096.SH	12/16/2024	SDB3260123235	200.00	3.0593	606.95	611.85	0.0000	4.5800	50.0000	0.0000	(0.0772)	(0.0085)	0.0000	1	(0.0857)	01/06/2025
600096.SH	12/16/2024	SDB3260123235	200.00	3.0593	606.95	611.85	0.0000	4.5800	50.0000	0.0000	(0.0772)	(0.0085)	0.0000	1	(0.0857)	01/06/2025
600096.SH	12/13/2024	SDB3260123235	11,200.00	2.9971	33,989.35	33,567.14	0.0000	4.5800	50.0000	0.0000	(12.9726)	(1.3986)	0.0000	3	(14.3712)	01/06/2025
600096.SH	12/13/2024	SDB3260123235	2,000.00	2.9971	6,069.53	5,994.13	0.0000	4.5800	50.0000	0.0000	(2.3165)	(0.2498)	0.0000	3	(2.5663)	01/06/2025
600096.SH	12/13/2024	SDB3260123235	600.00	2.9971	1,820.86	1,798.24	0.0000	4.5800	50.0000	0.0000	(0.6950)	(0.0749)	0.0000	3	(0.7699)	01/06/2025
600096.SH	12/13/2024	SDB3260123235	3,700.00	2.9971	11,228.62	11,089.14	0.0000	4.5800	50.0000	0.0000	(4.2856)	(0.4620)	0.0000	3	(4.7476)	01/06/2025
600096.SH	12/13/2024	SDB3260123235	500.00	2.9971	1,517.38	1,498.53	0.0000	4.5800	50.0000	0.0000	(0.5791)	(0.0624)	0.0000	3	(0.6416)	01/06/2025
600096.SH	12/13/2024	SDB3260123235	400.00	2.9971	1,213.91	1,198.83	0.0000	4.5800	50.0000	0.0000	(0.4633)	(0.0500)	0.0000	3	(0.5133)	01/06/2025
600096.SH	12/13/2024	SDB3260123235	29,100.00	2.9971	88,311.60	87,214.62	0.0000	4.5800	50.0000	0.0000	(33.7056)	(3.6339)	0.0000	3	(37.3395)	01/06/2025
600096.SH	12/13/2024	SDB3260123235	200.00	2.9971	606.95	599.41	0.0000	4.5800	50.0000	0.0000	(0.2317)	(0.0250)	0.0000	3	(0.2566)	01/06/2025
600096.SH	12/13/2024	SDB3260123235	3,000.00	2.9971	9,104.29	8,991.20	0.0000	4.5800	50.0000	0.0000	(3.4748)	(0.3746)	0.0000	3	(3.8494)	01/06/2025
600096.SH	12/13/2024	SDB3260123235	500.00	2.9971	1,517.38	1,498.53	0.0000	4.5800	50.0000	0.0000	(0.5791)	(0.0624)	0.0000	3	(0.6416)	01/06/2025
600096.SH	12/13/2024	SDB3260123235	800.00	2.9971	2,427.81	2,397.65	0.0000	4.5800	50.0000	0.0000	(0.9266)	(0.0999)	0.0000	3	(1.0265)	01/06/2025
600096.SH	12/13/2024	SDB3260123235	300.00	2.9971	910.43	899.12	0.0000	4.5800	50.0000	0.0000	(0.3475)	(0.0375)	0.0000	3	(0.3849)	01/06/2025
600096.SH	12/13/2024	SDB3260123235	2,600.00	2.9971	7,890.38	7,792.37	0.0000	4.5800	50.0000	0.0000	(3.0115)	(0.3247)	0.0000	3	(3.3362)	01/06/2025
600096.SH	12/13/2024	SDB3260123235	100.00	2.9971	303.48	299.71	0.0000	4.5800	50.0000	0.0000	(0.1158)	(0.0125)	0.0000	3	(0.1283)	01/06/2025
600096.SH	12/13/2024	SDB3260123235	1,300.00	2.9971	3,945.19	3,896.19	0.0000	4.5800	50.0000	0.0000	(1.5057)	(0.1623)	0.0000	3	(1.6681)	01/06/2025
600096.SH	12/13/2024	SDB3260123235	17,600.00	2.9971	53,411.83	52,748.36	0.0000	4.5800	50.0000	0.0000	(20.3855)	(2.1978)	0.0000	3	(22.5834)	01/06/2025
600096.SH	12/13/2024	SDB3260123235	1,500.00	2.9971	4,552.14	4,495.60	0.0000	4.5800	50.0000	0.0000	(1.7374)	(0.1873)	0.0000	3	(1.9247)	01/06/2025
600096.SH	12/13/2024	SDB3260123235	100.00	2.9971	303.48	299.71	0.0000	4.5800	50.0000	0.0000	(0.1158)	(0.0125)	0.0000	3	(0.1283)	01/06/2025
600096.SH	12/13/2024	SDB3260123235	1,600.00	2.9971	4,855.62	4,795.31	0.0000	4.5800	50.0000	0.0000	(1.8532)	(0.1998)	0.0000	3	(2.0530)	01/06/2025
600096.SH	12/13/2024	SDB3260123235	17,700.00	2.9971	53,715.31	53,048.07	0.0000	4.5800	50.0000	0.0000	(20.5013)	(2.2103)	0.0000	3	(22.7117)	01/06/2025
600096.SH	12/13/2024	SDB3260123235	3,400.00	2.9971	10,318.19	10,190.02	0.0000	4.5800	50.0000	0.0000	(3.9381)	(0.4246)	0.0000	3	(4.3627)	01/06/2025
600096.SH	12/13/2024	SDB3260123235	17,700.00	2.9971	53,715.31	53,048.07	0.0000	4.5800	50.0000	0.0000	(20.5013)	(2.2103)	0.0000	3	(22.7117)	01/06/2025
600096.SH	12/13/2024	SDB3260123235	4,700.00	2.9971	14,263.39	14,086.21	0.0000	4.5800	50.0000	0.0000	(5.4439)	(0.5869)	0.0000	3	(6.0308)	01/06/2025
600096.SH	12/13/2024	SDB3260123235	500.00	2.9971	1,517.38	1,498.53	0.0000	4.5800	50.0000	0.0000	(0.5791)	(0.0624)	0.0000	3	(0.6416)	01/06/2025
600096.SH	12/13/2024	SDB3260123235	100.00	2.9971	303.48	299.71	0.0000	4.5800	50.0000	0.0000	(0.1158)	(0.0125)	0.0000	3	(0.1283)	01/06/2025
600096.SH	12/13/2024	SDB3260123235	100.00	2.9971	303.48	299.71	0.0000	4.5800	50.0000	0.0000	(0.1158)	(0.0125)	0.0000	3	(0.1283)	01/06/2025
600096.SH	12/13/2024	SDB3260123235	16,500.00	2.9971	50,073.59	49,451.59	0.0000	4.5800	50.0000	0.0000	(19.1114)	(2.0605)	0.0000	3	(21.1719)	01/06/2025
600096.SH	12/13/2024	SDB3260123235	12,400.00	2.9971	37,631.06	37,163.62	0.0000	4.5800	50.0000	0.0000	(14.3625)	(1.5485)	0.0000	3	(15.9110)	01/06/2025
600096.SH	12/13/2024	SDB3260123235	7,400.00	2.9971	22,457.25	22,178.29	0.0000	4.5800	50.0000	0.0000	(8.5712)	(0.9241)	0.0000	3	(9.4953)	01/06/2025
600096.SH	12/13/2024	SDB3260123235	200.00	2.9971	606.95	599.41	0.0000	4.5800	50.0000	0.0000	(0.2317)	(0.0250)	0.0000	3	(0.2566)	01/06/2025
600096.SH	12/13/2024	SDB3260123235	200.00	2.9971	606.95	599.41	0.0000	4.5800	50.0000	0.0000	(0.2317)	(0.0250)	0.0000	3	(0.2566)	01/06/2025
600096.SH	12/13/2024	SDB3260123235	200.00	2.9971	606.95	599.41	0.0000	4.5800	50.0000	0.0000	(0.2317)	(0.0250)	0.0000	3	(0.2566)	01/06/2025
600096.SH	12/13/2024	SDB3260123235	100.00	2.9971	303.48	299.71	0.0000	4.5800	50.0000	0.0000	(0.1158)	(0.0125)	0.0000	3	(0.1283)	01/06/2025
600096.SH	12/13/2024	SDB3260123235	100.00	2.9971	303.48	299.71	0.0000	4.5800	50.0000	0.0000	(0.1158)	(0.0125)	0.0000	3	(0.1283)	01/06/2025
600096.SH	12/13/2024	SDB3260123235	1,100.00	2.9971	3,338.24	3,296.77	0.0000	4.5800	50.0000	0.0000	(1.2741)	(0.1374)	0.0000	3	(1.4115)	01/06/2025
600096.SH	12/13/2024	SDB3260123235	5,700.00	2.9971	17,298.15	17,083.28	0.0000	4.5800	50.0000	0.0000	(6.6021)	(0.7118)	0.0000	3	(7.3139)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
YUNNAN YUNTIANHUA CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600096.SH	12/13/2024	SDB3260123235	100.00	2.9971	303.48	299.71	0.0000	4.5800	50.0000	0.0000	(0.1158)	(0.0125)	0.0000	3	(0.1283)	01/06/2025
600096.SH	12/13/2024	SDB3260123235	300.00	2.9971	910.43	899.12	0.0000	4.5800	50.0000	0.0000	(0.3475)	(0.0375)	0.0000	3	(0.3849)	01/06/2025
600096.SH	12/13/2024	SDB3260123235	400.00	2.9971	1,213.91	1,198.83	0.0000	4.5800	50.0000	0.0000	(0.4633)	(0.0500)	0.0000	3	(0.5133)	01/06/2025
600096.SH	12/13/2024	SDB3260123235	100.00	2.9971	303.48	299.71	0.0000	4.5800	50.0000	0.0000	(0.1158)	(0.0125)	0.0000	3	(0.1283)	01/06/2025
600096.SH	12/13/2024	SDB3260123235	24,500.00	2.9971	74,351.69	73,428.12	0.0000	4.5800	50.0000	0.0000	(28.3776)	(3.0595)	0.0000	3	(31.4371)	01/06/2025
600096.SH	12/13/2024	SDB3260123235	9,200.00	2.9971	27,919.82	27,573.01	0.0000	4.5800	50.0000	0.0000	(10.6561)	(1.1489)	0.0000	3	(11.8049)	01/06/2025
600096.SH	12/13/2024	SDB3260123235	200.00	2.9971	606.95	599.41	0.0000	4.5800	50.0000	0.0000	(0.2317)	(0.0250)	0.0000	3	(0.2566)	01/06/2025
600096.SH	12/13/2024	SDB3260123235	200.00	2.9971	606.95	599.41	0.0000	4.5800	50.0000	0.0000	(0.2317)	(0.0250)	0.0000	3	(0.2566)	01/06/2025
600096.SH	12/12/2024	SDB3260123235	11,200.00	2.9678	33,989.35	33,238.89	0.0000	4.5800	50.0000	0.0000	(4.3242)	(0.4617)	0.0000	1	(4.7859)	01/06/2025
600096.SH	12/12/2024	SDB3260123235	2,000.00	2.9678	6,069.53	5,935.52	0.0000	4.5800	50.0000	0.0000	(0.7722)	(0.0824)	0.0000	1	(0.8546)	01/06/2025
600096.SH	12/12/2024	SDB3260123235	600.00	2.9678	1,820.86	1,780.65	0.0000	4.5800	50.0000	0.0000	(0.2317)	(0.0247)	0.0000	1	(0.2564)	01/06/2025
600096.SH	12/12/2024	SDB3260123235	3,700.00	2.9678	11,228.62	10,980.70	0.0000	4.5800	50.0000	0.0000	(1.4285)	(0.1525)	0.0000	1	(1.5810)	01/06/2025
600096.SH	12/12/2024	SDB3260123235	500.00	2.9678	1,517.38	1,483.88	0.0000	4.5800	50.0000	0.0000	(0.1930)	(0.0206)	0.0000	1	(0.2137)	01/06/2025
600096.SH	12/12/2024	SDB3260123235	400.00	2.9678	1,213.91	1,187.10	0.0000	4.5800	50.0000	0.0000	(0.1544)	(0.0165)	0.0000	1	(0.1709)	01/06/2025
600096.SH	12/12/2024	SDB3260123235	29,100.00	2.9678	88,311.60	86,361.76	0.0000	4.5800	50.0000	0.0000	(11.2352)	(1.1995)	0.0000	1	(12.4347)	01/06/2025
600096.SH	12/12/2024	SDB3260123235	200.00	2.9678	606.95	593.55	0.0000	4.5800	50.0000	0.0000	(0.0772)	(0.0082)	0.0000	1	(0.0855)	01/06/2025
600096.SH	12/12/2024	SDB3260123235	3,000.00	2.9678	9,104.29	8,903.27	0.0000	4.5800	50.0000	0.0000	(1.1583)	(0.1237)	0.0000	1	(1.2819)	01/06/2025
600096.SH	12/12/2024	SDB3260123235	500.00	2.9678	1,517.38	1,483.88	0.0000	4.5800	50.0000	0.0000	(0.1930)	(0.0206)	0.0000	1	(0.2137)	01/06/2025
600096.SH	12/12/2024	SDB3260123235	800.00	2.9678	2,427.81	2,374.21	0.0000	4.5800	50.0000	0.0000	(0.3089)	(0.0330)	0.0000	1	(0.3418)	01/06/2025
600096.SH	12/12/2024	SDB3260123235	300.00	2.9678	910.43	890.33	0.0000	4.5800	50.0000	0.0000	(0.1158)	(0.0124)	0.0000	1	(0.1282)	01/06/2025
600096.SH	12/12/2024	SDB3260123235	2,600.00	2.9678	7,890.38	7,716.17	0.0000	4.5800	50.0000	0.0000	(0.1078)	(0.1072)	0.0000	1	(1.1110)	01/06/2025
600096.SH	12/12/2024	SDB3260123235	100.00	2.9678	303.48	296.78	0.0000	4.5800	50.0000	0.0000	(0.0386)	(0.0041)	0.0000	1	(0.0427)	01/06/2025
600096.SH	12/12/2024	SDB3260123235	1,300.00	2.9678	3,945.19	3,858.09	0.0000	4.5800	50.0000	0.0000	(0.5019)	(0.0536)	0.0000	1	(0.5555)	01/06/2025
600096.SH	12/12/2024	SDB3260123235	17,600.00	2.9678	53,411.83	52,232.54	0.0000	4.5800	50.0000	0.0000	(6.7952)	(0.7255)	0.0000	1	(7.5206)	01/06/2025
600096.SH	12/12/2024	SDB3260123235	1,500.00	2.9678	4,552.14	4,451.64	0.0000	4.5800	50.0000	0.0000	(0.5791)	(0.0618)	0.0000	1	(0.6410)	01/06/2025
600096.SH	12/12/2024	SDB3260123235	100.00	2.9678	303.48	296.78	0.0000	4.5800	50.0000	0.0000	(0.0386)	(0.0041)	0.0000	1	(0.0427)	01/06/2025
600096.SH	12/12/2024	SDB3260123235	1,600.00	2.9678	4,855.62	4,748.41	0.0000	4.5800	50.0000	0.0000	(0.6177)	(0.0660)	0.0000	1	(0.6837)	01/06/2025
600096.SH	12/12/2024	SDB3260123235	17,700.00	2.9678	53,715.31	52,529.32	0.0000	4.5800	50.0000	0.0000	(6.8338)	(0.7296)	0.0000	1	(7.5634)	01/06/2025
600096.SH	12/12/2024	SDB3260123235	3,400.00	2.9678	10,318.19	10,090.38	0.0000	4.5800	50.0000	0.0000	(1.3127)	(0.1401)	0.0000	1	(1.4528)	01/06/2025
600096.SH	12/12/2024	SDB3260123235	17,700.00	2.9678	53,715.31	52,529.32	0.0000	4.5800	50.0000	0.0000	(6.8338)	(0.7296)	0.0000	1	(7.5634)	01/06/2025
600096.SH	12/12/2024	SDB3260123235	4,700.00	2.9678	14,263.39	13,948.46	0.0000	4.5800	50.0000	0.0000	(1.8146)	(0.1937)	0.0000	1	(2.0083)	01/06/2025
600096.SH	12/12/2024	SDB3260123235	500.00	2.9678	1,517.38	1,483.88	0.0000	4.5800	50.0000	0.0000	(0.1930)	(0.0206)	0.0000	1	(0.2137)	01/06/2025
600096.SH	12/12/2024	SDB3260123235	100.00	2.9678	303.48	296.78	0.0000	4.5800	50.0000	0.0000	(0.0386)	(0.0041)	0.0000	1	(0.0427)	01/06/2025
600096.SH	12/12/2024	SDB3260123235	100.00	2.9678	303.48	296.78	0.0000	4.5800	50.0000	0.0000	(0.0386)	(0.0041)	0.0000	1	(0.0427)	01/06/2025
600096.SH	12/12/2024	SDB3260123235	16,500.00	2.9678	50,073.59	48,968.01	0.0000	4.5800	50.0000	0.0000	(6.3705)	(0.6801)	0.0000	1	(7.0506)	01/06/2025
600096.SH	12/12/2024	SDB3260123235	12,400.00	2.9678	37,631.06	36,800.20	0.0000	4.5800	50.0000	0.0000	(4.7875)	(0.5111)	0.0000	1	(5.2986)	01/06/2025
600096.SH	12/12/2024	SDB3260123235	7,400.00	2.9678	22,457.25	21,961.41	0.0000	4.5800	50.0000	0.0000	(2.8571)	(0.3050)	0.0000	1	(3.1621)	01/06/2025
600096.SH	12/12/2024	SDB3260123235	200.00	2.9678	606.95	593.55	0.0000	4.5800	50.0000	0.0000	(0.0772)	(0.0082)	0.0000	1	(0.0855)	01/06/2025
600096.SH	12/12/2024	SDB3260123235	200.00	2.9678	606.95	593.55	0.0000	4.5800	50.0000	0.0000	(0.0772)	(0.0082)	0.0000	1	(0.0855)	01/06/2025
600096.SH	12/12/2024	SDB3260123235	200.00	2.9678	606.95	593.55	0.0000	4.5800	50.0000	0.0000	(0.0772)	(0.0082)	0.0000	1	(0.0855)	01/06/2025
600096.SH	12/12/2024	SDB3260123235	100.00	2.9678	303.48	296.78	0.0000	4.5800	50.0000	0.0000	(0.0386)	(0.0041)	0.0000	1	(0.0427)	01/06/2025
600096.SH	12/12/2024	SDB3260123235	100.00	2.9678	303.48	296.78	0.0000	4.5800	50.0000	0.0000	(0.0386)	(0.0041)	0.0000	1	(0.0427)	01/06/2025
600096.SH	12/12/2024	SDB3260123235	1,100.00	2.9678	3,338.24	3,264.53	0.0000	4.5800	50.0000	0.0000	(0.4247)	(0.0453)	0.0000	1	(0.4700)	01/06/2025
600096.SH	12/12/2024	SDB3260123235	5,700.00	2.9678	17,298.15	16,916.22	0.0000	4.5800	50.0000	0.0000	(2.2007)	(0.2349)	0.0000	1	(2.4357)	01/06/2025
600096.SH	12/12/2024	SDB3260123235	100.00	2.9678	303.48	296.78	0.0000	4.5800	50.0000	0.0000	(0.0386)	(0.0041)	0.0000	1	(0.0427)	01/06/2025
600096.SH	12/12/2024	SDB3260123235	300.00	2.9678	910.43	890.33	0.0000	4.5800	50.0000	0.0000	(0.1158)	(0.0124)	0.0000	1	(0.1282)	01/06/2025
600096.SH	12/12/2024	SDB3260123235	400.00	2.9678	1,213.91	1,187.10	0.0000	4.5800	50.0000	0.0000	(0.1544)	(0.0165)	0.0000	1	(0.1709)	01/06/2025
600096.SH	12/12/2024	SDB3260123235	100.00	2.9678	303.48	296.78	0.0000	4.5800	50.0000	0.0000	(0.0386)	(0.0041)	0.0000	1	(0.0427)	01/06/2025
600096.SH	12/12/2024	SDB3260123235	24,500.00	2.9678	74,351.69	72,710.07	0.0000	4.5800	50.0000	0.0000	(9.4592)	(1.0099)	0.0000	1	(10.4690)	01/06/2025
600096.SH	12/12/2024	SDB3260123235	9,200.00	2.9678	27,919.82	27,303.37	0.0000	4.5800	50.0000	0.0000	(3.5520)	(0.3792)	0.0000	1	(3.9312)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
YUNNAN YUNTIANHUA CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600096.SH	12/12/2024	SDB3260123235	200.00	2.9678	606.95	593.55	0.0000	4.5800	50.0000	0.0000	(0.0772)	(0.0082)	0.0000	1	(0.0855)	01/06/2025
600096.SH	12/12/2024	SDB3260123235	200.00	2.9678	606.95	593.55	0.0000	4.5800	50.0000	0.0000	(0.0772)	(0.0082)	0.0000	1	(0.0855)	01/06/2025
600096.SH	12/11/2024	SDB3260123235	11,200.00	2.9725	33,989.35	33,291.75	0.0000	4.5800	50.0000	0.0000	(4.3242)	(0.4624)	0.0000	1	(4.7866)	01/06/2025
600096.SH	12/11/2024	SDB3260123235	2,000.00	2.9725	6,069.53	5,944.96	0.0000	4.5800	50.0000	0.0000	(0.7722)	(0.0826)	0.0000	1	(0.8547)	01/06/2025
600096.SH	12/11/2024	SDB3260123235	600.00	2.9725	1,820.86	1,783.49	0.0000	4.5800	50.0000	0.0000	(0.2317)	(0.0248)	0.0000	1	(0.2564)	01/06/2025
600096.SH	12/11/2024	SDB3260123235	3,700.00	2.9725	11,228.62	10,998.17	0.0000	4.5800	50.0000	0.0000	(1.4285)	(0.1528)	0.0000	1	(1.5813)	01/06/2025
600096.SH	12/11/2024	SDB3260123235	500.00	2.9725	1,517.38	1,486.24	0.0000	4.5800	50.0000	0.0000	(0.1930)	(0.0206)	0.0000	1	(0.2137)	01/06/2025
600096.SH	12/11/2024	SDB3260123235	400.00	2.9725	1,213.91	1,188.99	0.0000	4.5800	50.0000	0.0000	(0.1544)	(0.0165)	0.0000	1	(0.1709)	01/06/2025
600096.SH	12/11/2024	SDB3260123235	29,100.00	2.9725	88,311.60	86,499.11	0.0000	4.5800	50.0000	0.0000	(11.2352)	(1.2014)	0.0000	1	(12.4366)	01/06/2025
600096.SH	12/11/2024	SDB3260123235	200.00	2.9725	606.95	594.50	0.0000	4.5800	50.0000	0.0000	(0.0772)	(0.0083)	0.0000	1	(0.0855)	01/06/2025
600096.SH	12/11/2024	SDB3260123235	3,000.00	2.9725	9,104.29	8,917.43	0.0000	4.5800	50.0000	0.0000	(1.1583)	(0.1239)	0.0000	1	(1.2821)	01/06/2025
600096.SH	12/11/2024	SDB3260123235	500.00	2.9725	1,517.38	1,486.24	0.0000	4.5800	50.0000	0.0000	(0.1930)	(0.0206)	0.0000	1	(0.2137)	01/06/2025
600096.SH	12/11/2024	SDB3260123235	800.00	2.9725	2,427.81	2,377.98	0.0000	4.5800	50.0000	0.0000	(0.3089)	(0.0330)	0.0000	1	(0.3419)	01/06/2025
600096.SH	12/11/2024	SDB3260123235	300.00	2.9725	910.43	891.74	0.0000	4.5800	50.0000	0.0000	(0.1158)	(0.0124)	0.0000	1	(0.1282)	01/06/2025
600096.SH	12/11/2024	SDB3260123235	2,600.00	2.9725	7,890.38	7,728.44	0.0000	4.5800	50.0000	0.0000	(1.0038)	(0.1073)	0.0000	1	(1.1112)	01/06/2025
600096.SH	12/11/2024	SDB3260123235	100.00	2.9725	303.48	297.25	0.0000	4.5800	50.0000	0.0000	(0.0386)	(0.0041)	0.0000	1	(0.0427)	01/06/2025
600096.SH	12/11/2024	SDB3260123235	1,300.00	2.9725	3,945.19	3,864.22	0.0000	4.5800	50.0000	0.0000	(0.5019)	(0.0537)	0.0000	1	(0.5556)	01/06/2025
600096.SH	12/11/2024	SDB3260123235	17,600.00	2.9725	53,411.83	52,315.61	0.0000	4.5800	50.0000	0.0000	(6.7952)	(0.7266)	0.0000	1	(7.5218)	01/06/2025
600096.SH	12/11/2024	SDB3260123235	1,500.00	2.9725	4,552.14	4,458.72	0.0000	4.5800	50.0000	0.0000	(0.5791)	(0.0619)	0.0000	1	(0.6411)	01/06/2025
600096.SH	12/11/2024	SDB3260123235	100.00	2.9725	303.48	297.25	0.0000	4.5800	50.0000	0.0000	(0.0386)	(0.0041)	0.0000	1	(0.0427)	01/06/2025
600096.SH	12/11/2024	SDB3260123235	1,600.00	2.9725	4,855.62	4,755.96	0.0000	4.5800	50.0000	0.0000	(0.6177)	(0.0661)	0.0000	1	(0.6838)	01/06/2025
600096.SH	12/11/2024	SDB3260123235	17,700.00	2.9725	53,715.31	52,612.86	0.0000	4.5800	50.0000	0.0000	(6.8338)	(0.7307)	0.0000	1	(7.5645)	01/06/2025
600096.SH	12/11/2024	SDB3260123235	3,400.00	2.9725	10,318.19	10,106.43	0.0000	4.5800	50.0000	0.0000	(1.3127)	(0.1404)	0.0000	1	(1.4531)	01/06/2025
600096.SH	12/11/2024	SDB3260123235	17,700.00	2.9725	53,715.31	52,612.86	0.0000	4.5800	50.0000	0.0000	(6.8338)	(0.7307)	0.0000	1	(7.5645)	01/06/2025
600096.SH	12/11/2024	SDB3260123235	4,700.00	2.9725	14,263.39	13,970.65	0.0000	4.5800	50.0000	0.0000	(1.8146)	(0.1940)	0.0000	1	(2.0087)	01/06/2025
600096.SH	12/11/2024	SDB3260123235	500.00	2.9725	1,517.38	1,486.24	0.0000	4.5800	50.0000	0.0000	(0.1930)	(0.0206)	0.0000	1	(0.2137)	01/06/2025
600096.SH	12/11/2024	SDB3260123235	100.00	2.9725	303.48	297.25	0.0000	4.5800	50.0000	0.0000	(0.0386)	(0.0041)	0.0000	1	(0.0427)	01/06/2025
600096.SH	12/11/2024	SDB3260123235	100.00	2.9725	303.48	297.25	0.0000	4.5800	50.0000	0.0000	(0.0386)	(0.0041)	0.0000	1	(0.0427)	01/06/2025
600096.SH	12/11/2024	SDB3260123235	16,500.00	2.9725	50,073.59	49,045.89	0.0000	4.5800	50.0000	0.0000	(6.3705)	(0.6812)	0.0000	1	(7.0517)	01/06/2025
600096.SH	12/11/2024	SDB3260123235	12,400.00	2.9725	37,631.06	36,858.73	0.0000	4.5800	50.0000	0.0000	(4.7875)	(0.5119)	0.0000	1	(5.2994)	01/06/2025
600096.SH	12/11/2024	SDB3260123235	7,400.00	2.9725	22,457.25	21,996.34	0.0000	4.5800	50.0000	0.0000	(2.8571)	(0.3055)	0.0000	1	(3.1626)	01/06/2025
600096.SH	12/11/2024	SDB3260123235	200.00	2.9725	606.95	594.50	0.0000	4.5800	50.0000	0.0000	(0.0772)	(0.0083)	0.0000	1	(0.0855)	01/06/2025
600096.SH	12/11/2024	SDB3260123235	200.00	2.9725	606.95	594.50	0.0000	4.5800	50.0000	0.0000	(0.0772)	(0.0083)	0.0000	1	(0.0855)	01/06/2025
600096.SH	12/11/2024	SDB3260123235	200.00	2.9725	606.95	594.50	0.0000	4.5800	50.0000	0.0000	(0.0772)	(0.0083)	0.0000	1	(0.0855)	01/06/2025
600096.SH	12/11/2024	SDB3260123235	100.00	2.9725	303.48	297.25	0.0000	4.5800	50.0000	0.0000	(0.0386)	(0.0041)	0.0000	1	(0.0427)	01/06/2025
600096.SH	12/11/2024	SDB3260123235	100.00	2.9725	303.48	297.25	0.0000	4.5800	50.0000	0.0000	(0.0386)	(0.0041)	0.0000	1	(0.0427)	01/06/2025
600096.SH	12/11/2024	SDB3260123235	1,100.00	2.9725	3,338.24	3,269.73	0.0000	4.5800	50.0000	0.0000	(0.4247)	(0.0454)	0.0000	1	(0.4701)	01/06/2025
600096.SH	12/11/2024	SDB3260123235	5,700.00	2.9725	17,298.15	16,943.12	0.0000	4.5800	50.0000	0.0000	(2.2007)	(0.2353)	0.0000	1	(2.4360)	01/06/2025
600096.SH	12/11/2024	SDB3260123235	100.00	2.9725	303.48	297.25	0.0000	4.5800	50.0000	0.0000	(0.0386)	(0.0041)	0.0000	1	(0.0427)	01/06/2025
600096.SH	12/11/2024	SDB3260123235	300.00	2.9725	910.43	891.74	0.0000	4.5800	50.0000	0.0000	(0.1158)	(0.0124)	0.0000	1	(0.1282)	01/06/2025
600096.SH	12/11/2024	SDB3260123235	400.00	2.9725	1,213.91	1,188.99	0.0000	4.5800	50.0000	0.0000	(0.1544)	(0.0165)	0.0000	1	(0.1709)	01/06/2025
600096.SH	12/11/2024	SDB3260123235	100.00	2.9725	303.48	297.25	0.0000	4.5800	50.0000	0.0000	(0.0386)	(0.0041)	0.0000	1	(0.0427)	01/06/2025
600096.SH	12/11/2024	SDB3260123235	24,500.00	2.9725	74,351.69	72,825.71	0.0000	4.5800	50.0000	0.0000	(9.4592)	(1.0115)	0.0000	1	(10.4707)	01/06/2025
600096.SH	12/11/2024	SDB3260123235	9,200.00	2.9725	27,919.82	27,346.80	0.0000	4.5800	50.0000	0.0000	(3.5520)	(0.3798)	0.0000	1	(3.9318)	01/06/2025
600096.SH	12/11/2024	SDB3260123235	200.00	2.9725	606.95	594.50	0.0000	4.5800	50.0000	0.0000	(0.0772)	(0.0083)	0.0000	1	(0.0855)	01/06/2025
600096.SH	12/11/2024	SDB3260123235	200.00	2.9725	606.95	594.50	0.0000	4.5800	50.0000	0.0000	(0.0772)	(0.0083)	0.0000	1	(0.0855)	01/06/2025
600096.SH	12/10/2024	SDB3260123235	11,200.00	2.9482	33,989.35	33,019.95	0.0000	4.5800	50.0000	0.0000	(4.3242)	(0.4586)	0.0000	1	(4.7828)	01/06/2025
600096.SH	12/10/2024	SDB3260123235	2,000.00	2.9482	6,069.53	5,896.42	0.0000	4.5800	50.0000	0.0000	(0.7722)	(0.0819)	0.0000	1	(0.8541)	01/06/2025
600096.SH	12/10/2024	SDB3260123235	600.00	2.9482	1,820.86	1,768.93	0.0000	4.5800	50.0000	0.0000	(0.2317)	(0.0246)	0.0000	1	(0.2562)	01/06/2025
600096.SH	12/10/2024	SDB3260123235	3,700.00	2.9482	11,228.62	10,908.38	0.0000	4.5800	50.0000	0.0000	(1.4285)	(0.1515)	0.0000	1	(1.5800)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
YUNNAN YUNTIANHUA CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600096.SH	12/10/2024	SDB3260123235	500.00	2.9482	1,517.38	1,474.11	0.0000	4.5800	50.0000	0.0000	(0.1930)	(0.0205)	0.0000	1	(0.2135)	01/06/2025
600096.SH	12/10/2024	SDB3260123235	400.00	2.9482	1,213.91	1,179.28	0.0000	4.5800	50.0000	0.0000	(0.1544)	(0.0164)	0.0000	1	(0.1708)	01/06/2025
600096.SH	12/10/2024	SDB3260123235	29,100.00	2.9482	88,311.60	85,792.91	0.0000	4.5800	50.0000	0.0000	(11.2352)	(1.1916)	0.0000	1	(12.4268)	01/06/2025
600096.SH	12/10/2024	SDB3260123235	200.00	2.9482	606.95	589.64	0.0000	4.5800	50.0000	0.0000	(0.0772)	(0.0082)	0.0000	1	(0.0854)	01/06/2025
600096.SH	12/10/2024	SDB3260123235	3,000.00	2.9482	9,104.29	8,844.63	0.0000	4.5800	50.0000	0.0000	(1.1583)	(0.1228)	0.0000	1	(1.2811)	01/06/2025
600096.SH	12/10/2024	SDB3260123235	500.00	2.9482	1,517.38	1,474.11	0.0000	4.5800	50.0000	0.0000	(0.1930)	(0.0205)	0.0000	1	(0.2135)	01/06/2025
600096.SH	12/10/2024	SDB3260123235	800.00	2.9482	2,427.81	2,358.57	0.0000	4.5800	50.0000	0.0000	(0.3089)	(0.0328)	0.0000	1	(0.3416)	01/06/2025
600096.SH	12/10/2024	SDB3260123235	300.00	2.9482	910.43	884.46	0.0000	4.5800	50.0000	0.0000	(0.1158)	(0.0123)	0.0000	1	(0.1281)	01/06/2025
600096.SH	12/10/2024	SDB3260123235	2,600.00	2.9482	7,890.38	7,665.35	0.0000	4.5800	50.0000	0.0000	(1.0038)	(0.1065)	0.0000	1	(1.1103)	01/06/2025
600096.SH	12/10/2024	SDB3260123235	100.00	2.9482	303.48	294.82	0.0000	4.5800	50.0000	0.0000	(0.0386)	(0.0041)	0.0000	1	(0.0427)	01/06/2025
600096.SH	12/10/2024	SDB3260123235	1,300.00	2.9482	3,945.19	3,832.67	0.0000	4.5800	50.0000	0.0000	(0.5019)	(0.0532)	0.0000	1	(0.5551)	01/06/2025
600096.SH	12/10/2024	SDB3260123235	17,600.00	2.9482	53,411.83	51,888.50	0.0000	4.5800	50.0000	0.0000	(6.7952)	(0.7207)	0.0000	1	(7.5158)	01/06/2025
600096.SH	12/10/2024	SDB3260123235	1,500.00	2.9482	4,552.14	4,422.32	0.0000	4.5800	50.0000	0.0000	(0.5791)	(0.0614)	0.0000	1	(0.6406)	01/06/2025
600096.SH	12/10/2024	SDB3260123235	100.00	2.9482	303.48	294.82	0.0000	4.5800	50.0000	0.0000	(0.0386)	(0.0041)	0.0000	1	(0.0427)	01/06/2025
600096.SH	12/10/2024	SDB3260123235	1,600.00	2.9482	4,855.62	4,717.14	0.0000	4.5800	50.0000	0.0000	(0.6177)	(0.0655)	0.0000	1	(0.6833)	01/06/2025
600096.SH	12/10/2024	SDB3260123235	17,700.00	2.9482	53,715.31	52,183.32	0.0000	4.5800	50.0000	0.0000	(6.8338)	(0.7248)	0.0000	1	(7.5585)	01/06/2025
600096.SH	12/10/2024	SDB3260123235	3,400.00	2.9482	10,318.19	10,023.91	0.0000	4.5800	50.0000	0.0000	(1.3127)	(0.1392)	0.0000	1	(1.4519)	01/06/2025
600096.SH	12/10/2024	SDB3260123235	17,700.00	2.9482	53,715.31	52,183.32	0.0000	4.5800	50.0000	0.0000	(6.8338)	(0.7248)	0.0000	1	(7.5585)	01/06/2025
600096.SH	12/10/2024	SDB3260123235	4,700.00	2.9482	14,263.39	13,856.59	0.0000	4.5800	50.0000	0.0000	(1.8146)	(0.1925)	0.0000	1	(2.0071)	01/06/2025
600096.SH	12/10/2024	SDB3260123235	500.00	2.9482	1,517.38	1,474.11	0.0000	4.5800	50.0000	0.0000	(0.1930)	(0.0205)	0.0000	1	(0.2135)	01/06/2025
600096.SH	12/10/2024	SDB3260123235	100.00	2.9482	303.48	294.82	0.0000	4.5800	50.0000	0.0000	(0.0386)	(0.0041)	0.0000	1	(0.0427)	01/06/2025
600096.SH	12/10/2024	SDB3260123235	100.00	2.9482	303.48	294.82	0.0000	4.5800	50.0000	0.0000	(0.0386)	(0.0041)	0.0000	1	(0.0427)	01/06/2025
600096.SH	12/10/2024	SDB3260123235	16,500.00	2.9482	50,073.59	48,645.46	0.0000	4.5800	50.0000	0.0000	(6.3705)	(0.6756)	0.0000	1	(7.0461)	01/06/2025
600096.SH	12/10/2024	SDB3260123235	12,400.00	2.9482	37,631.06	36,557.80	0.0000	4.5800	50.0000	0.0000	(4.7875)	(0.5077)	0.0000	1	(5.2953)	01/06/2025
600096.SH	12/10/2024	SDB3260123235	7,400.00	2.9482	22,457.25	21,816.75	0.0000	4.5800	50.0000	0.0000	(2.8571)	(0.3030)	0.0000	1	(3.1601)	01/06/2025
600096.SH	12/10/2024	SDB3260123235	200.00	2.9482	606.95	589.64	0.0000	4.5800	50.0000	0.0000	(0.0772)	(0.0082)	0.0000	1	(0.0854)	01/06/2025
600096.SH	12/10/2024	SDB3260123235	200.00	2.9482	606.95	589.64	0.0000	4.5800	50.0000	0.0000	(0.0772)	(0.0082)	0.0000	1	(0.0854)	01/06/2025
600096.SH	12/10/2024	SDB3260123235	200.00	2.9482	606.95	589.64	0.0000	4.5800	50.0000	0.0000	(0.0772)	(0.0082)	0.0000	1	(0.0854)	01/06/2025
600096.SH	12/10/2024	SDB3260123235	100.00	2.9482	303.48	294.82	0.0000	4.5800	50.0000	0.0000	(0.0386)	(0.0041)	0.0000	1	(0.0427)	01/06/2025
600096.SH	12/10/2024	SDB3260123235	100.00	2.9482	303.48	294.82	0.0000	4.5800	50.0000	0.0000	(0.0386)	(0.0041)	0.0000	1	(0.0427)	01/06/2025
600096.SH	12/10/2024	SDB3260123235	1,100.00	2.9482	3,338.24	3,243.03	0.0000	4.5800	50.0000	0.0000	(0.4247)	(0.0450)	0.0000	1	(0.4697)	01/06/2025
600096.SH	12/10/2024	SDB3260123235	5,700.00	2.9482	17,298.15	16,804.80	0.0000	4.5800	50.0000	0.0000	(2.2007)	(0.2334)	0.0000	1	(2.4341)	01/06/2025
600096.SH	12/10/2024	SDB3260123235	100.00	2.9482	303.48	294.82	0.0000	4.5800	50.0000	0.0000	(0.0386)	(0.0041)	0.0000	1	(0.0427)	01/06/2025
600096.SH	12/10/2024	SDB3260123235	300.00	2.9482	910.43	884.46	0.0000	4.5800	50.0000	0.0000	(0.1158)	(0.0123)	0.0000	1	(0.1281)	01/06/2025
600096.SH	12/10/2024	SDB3260123235	400.00	2.9482	1,213.91	1,179.28	0.0000	4.5800	50.0000	0.0000	(0.1544)	(0.0164)	0.0000	1	(0.1708)	01/06/2025
600096.SH	12/10/2024	SDB3260123235	100.00	2.9482	303.48	294.82	0.0000	4.5800	50.0000	0.0000	(0.0386)	(0.0041)	0.0000	1	(0.0427)	01/06/2025
600096.SH	12/10/2024	SDB3260123235	24,500.00	2.9482	74,351.69	72,231.15	0.0000	4.5800	50.0000	0.0000	(9.4592)	(1.0032)	0.0000	1	(10.4624)	01/06/2025
600096.SH	12/10/2024	SDB3260123235	9,200.00	2.9482	27,919.82	27,123.53	0.0000	4.5800	50.0000	0.0000	(3.5520)	(0.3767)	0.0000	1	(3.9287)	01/06/2025
600096.SH	12/10/2024	SDB3260123235	200.00	2.9482	606.95	589.64	0.0000	4.5800	50.0000	0.0000	(0.0772)	(0.0082)	0.0000	1	(0.0854)	01/06/2025
600096.SH	12/10/2024	SDB3260123235	200.00	2.9482	606.95	589.64	0.0000	4.5800	50.0000	0.0000	(0.0772)	(0.0082)	0.0000	1	(0.0854)	01/06/2025
600096.SH	12/09/2024	SDB3260123235	11,200.00	2.9815	33,989.35	33,392.45	0.0000	4.5800	50.0000	0.0000	(4.3242)	(0.4638)	0.0000	1	(4.7880)	01/06/2025
600096.SH	12/09/2024	SDB3260123235	2,000.00	2.9815	6,069.53	5,962.94	0.0000	4.5800	50.0000	0.0000	(0.7722)	(0.0828)	0.0000	1	(0.8550)	01/06/2025
600096.SH	12/09/2024	SDB3260123235	600.00	2.9815	1,820.86	1,788.88	0.0000	4.5800	50.0000	0.0000	(0.2317)	(0.0248)	0.0000	1	(0.2565)	01/06/2025
600096.SH	12/09/2024	SDB3260123235	3,700.00	2.9815	11,228.62	11,031.44	0.0000	4.5800	50.0000	0.0000	(1.4285)	(0.1532)	0.0000	1	(1.5817)	01/06/2025
600096.SH	12/09/2024	SDB3260123235	500.00	2.9815	1,517.38	1,490.73	0.0000	4.5800	50.0000	0.0000	(0.1930)	(0.0207)	0.0000	1	(0.2137)	01/06/2025
600096.SH	12/09/2024	SDB3260123235	400.00	2.9815	1,213.91	1,192.59	0.0000	4.5800	50.0000	0.0000	(0.1544)	(0.0166)	0.0000	1	(0.1710)	01/06/2025
600096.SH	12/09/2024	SDB3260123235	29,100.00	2.9815	88,311.60	86,760.75	0.0000	4.5800	50.0000	0.0000	(11.2352)	(1.2050)	0.0000	1	(12.4402)	01/06/2025
600096.SH	12/09/2024	SDB3260123235	200.00	2.9815	606.95	596.29	0.0000	4.5800	50.0000	0.0000	(0.0772)	(0.0083)	0.0000	1	(0.0855)	01/06/2025
600096.SH	12/09/2024	SDB3260123235	3,000.00	2.9815	9,104.29	8,944.41	0.0000	4.5800	50.0000	0.0000	(1.1583)	(0.1242)	0.0000	1	(1.2825)	01/06/2025
600096.SH	12/09/2024	SDB3260123235	500.00	2.9815	1,517.38	1,490.73	0.0000	4.5800	50.0000	0.0000	(0.1930)	(0.0207)	0.0000	1	(0.2137)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
YUNNAN YUNTIANHUA CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600096.SH	12/09/2024	SDB3260123235	800.00	2.9815	2,427.81	2,385.18	0.0000	4.5800	50.0000	0.0000	(0.3089)	(0.0331)	0.0000	1	(0.3420)	01/06/2025
600096.SH	12/09/2024	SDB3260123235	300.00	2.9815	910.43	894.44	0.0000	4.5800	50.0000	0.0000	(0.1158)	(0.0124)	0.0000	1	(0.1282)	01/06/2025
600096.SH	12/09/2024	SDB3260123235	2,600.00	2.9815	7,890.38	7,751.82	0.0000	4.5800	50.0000	0.0000	(1.0038)	(0.1077)	0.0000	1	(1.1115)	01/06/2025
600096.SH	12/09/2024	SDB3260123235	100.00	2.9815	303.48	298.15	0.0000	4.5800	50.0000	0.0000	(0.0386)	(0.0041)	0.0000	1	(0.0427)	01/06/2025
600096.SH	12/09/2024	SDB3260123235	1,300.00	2.9815	3,945.19	3,875.91	0.0000	4.5800	50.0000	0.0000	(0.5019)	(0.0538)	0.0000	1	(0.5557)	01/06/2025
600096.SH	12/09/2024	SDB3260123235	17,600.00	2.9815	53,411.83	52,473.85	0.0000	4.5800	50.0000	0.0000	(6.7952)	(0.7288)	0.0000	1	(7.5240)	01/06/2025
600096.SH	12/09/2024	SDB3260123235	1,500.00	2.9815	4,552.14	4,472.20	0.0000	4.5800	50.0000	0.0000	(0.5791)	(0.0621)	0.0000	1	(0.6412)	01/06/2025
600096.SH	12/09/2024	SDB3260123235	100.00	2.9815	303.48	298.15	0.0000	4.5800	50.0000	0.0000	(0.0386)	(0.0041)	0.0000	1	(0.0427)	01/06/2025
600096.SH	12/09/2024	SDB3260123235	1,600.00	2.9815	4,855.62	4,770.35	0.0000	4.5800	50.0000	0.0000	(0.6177)	(0.0663)	0.0000	1	(0.6840)	01/06/2025
600096.SH	12/09/2024	SDB3260123235	17,700.00	2.9815	53,715.31	52,772.00	0.0000	4.5800	50.0000	0.0000	(6.8338)	(0.7329)	0.0000	1	(7.5667)	01/06/2025
600096.SH	12/09/2024	SDB3260123235	3,400.00	2.9815	10,318.19	10,136.99	0.0000	4.5800	50.0000	0.0000	(1.3127)	(0.1408)	0.0000	1	(1.4535)	01/06/2025
600096.SH	12/09/2024	SDB3260123235	17,700.00	2.9815	53,715.31	52,772.00	0.0000	4.5800	50.0000	0.0000	(6.8338)	(0.7329)	0.0000	1	(7.5667)	01/06/2025
600096.SH	12/09/2024	SDB3260123235	4,700.00	2.9815	14,263.39	14,012.90	0.0000	4.5800	50.0000	0.0000	(1.8146)	(0.1946)	0.0000	1	(2.0092)	01/06/2025
600096.SH	12/09/2024	SDB3260123235	500.00	2.9815	1,517.38	1,490.73	0.0000	4.5800	50.0000	0.0000	(0.1930)	(0.0207)	0.0000	1	(0.2137)	01/06/2025
600096.SH	12/09/2024	SDB3260123235	100.00	2.9815	303.48	298.15	0.0000	4.5800	50.0000	0.0000	(0.0386)	(0.0041)	0.0000	1	(0.0427)	01/06/2025
600096.SH	12/09/2024	SDB3260123235	100.00	2.9815	303.48	298.15	0.0000	4.5800	50.0000	0.0000	(0.0386)	(0.0041)	0.0000	1	(0.0427)	01/06/2025
600096.SH	12/09/2024	SDB3260123235	16,500.00	2.9815	50,073.59	49,194.24	0.0000	4.5800	50.0000	0.0000	(6.3705)	(0.6833)	0.0000	1	(7.0537)	01/06/2025
600096.SH	12/09/2024	SDB3260123235	12,400.00	2.9815	37,631.06	36,970.22	0.0000	4.5800	50.0000	0.0000	(4.7875)	(0.5135)	0.0000	1	(5.3010)	01/06/2025
600096.SH	12/09/2024	SDB3260123235	7,400.00	2.9815	22,457.25	22,062.87	0.0000	4.5800	50.0000	0.0000	(2.8571)	(0.3064)	0.0000	1	(3.1635)	01/06/2025
600096.SH	12/09/2024	SDB3260123235	200.00	2.9815	606.95	596.29	0.0000	4.5800	50.0000	0.0000	(0.0772)	(0.0083)	0.0000	1	(0.0855)	01/06/2025
600096.SH	12/09/2024	SDB3260123235	200.00	2.9815	606.95	596.29	0.0000	4.5800	50.0000	0.0000	(0.0772)	(0.0083)	0.0000	1	(0.0855)	01/06/2025
600096.SH	12/09/2024	SDB3260123235	200.00	2.9815	606.95	596.29	0.0000	4.5800	50.0000	0.0000	(0.0772)	(0.0083)	0.0000	1	(0.0855)	01/06/2025
600096.SH	12/09/2024	SDB3260123235	100.00	2.9815	303.48	298.15	0.0000	4.5800	50.0000	0.0000	(0.0386)	(0.0041)	0.0000	1	(0.0427)	01/06/2025
600096.SH	12/09/2024	SDB3260123235	100.00	2.9815	303.48	298.15	0.0000	4.5800	50.0000	0.0000	(0.0386)	(0.0041)	0.0000	1	(0.0427)	01/06/2025
600096.SH	12/09/2024	SDB3260123235	1,100.00	2.9815	3,338.24	3,279.62	0.0000	4.5800	50.0000	0.0000	(0.4247)	(0.0456)	0.0000	1	(0.4702)	01/06/2025
600096.SH	12/09/2024	SDB3260123235	5,700.00	2.9815	17,298.15	16,994.37	0.0000	4.5800	50.0000	0.0000	(2.2007)	(0.2360)	0.0000	1	(2.4367)	01/06/2025
600096.SH	12/09/2024	SDB3260123235	100.00	2.9815	303.48	298.15	0.0000	4.5800	50.0000	0.0000	(0.0386)	(0.0041)	0.0000	1	(0.0427)	01/06/2025
600096.SH	12/09/2024	SDB3260123235	300.00	2.9815	910.43	894.44	0.0000	4.5800	50.0000	0.0000	(0.1158)	(0.0124)	0.0000	1	(0.1282)	01/06/2025
600096.SH	12/09/2024	SDB3260123235	400.00	2.9815	1,213.91	1,192.59	0.0000	4.5800	50.0000	0.0000	(0.1544)	(0.0166)	0.0000	1	(0.1710)	01/06/2025
600096.SH	12/09/2024	SDB3260123235	100.00	2.9815	303.48	298.15	0.0000	4.5800	50.0000	0.0000	(0.0386)	(0.0041)	0.0000	1	(0.0427)	01/06/2025
600096.SH	12/09/2024	SDB3260123235	24,500.00	2.9815	74,351.69	73,045.99	0.0000	4.5800	50.0000	0.0000	(9.4592)	(1.0145)	0.0000	1	(10.4737)	01/06/2025
600096.SH	12/09/2024	SDB3260123235	9,200.00	2.9815	27,919.82	27,429.51	0.0000	4.5800	50.0000	0.0000	(3.5520)	(0.3810)	0.0000	1	(3.9330)	01/06/2025
600096.SH	12/09/2024	SDB3260123235	200.00	2.9815	606.95	596.29	0.0000	4.5800	50.0000	0.0000	(0.0772)	(0.0083)	0.0000	1	(0.0855)	01/06/2025
600096.SH	12/09/2024	SDB3260123235	200.00	2.9815	606.95	596.29	0.0000	4.5800	50.0000	0.0000	(0.0772)	(0.0083)	0.0000	1	(0.0855)	01/06/2025
600096.SH	12/06/2024	SDB3260123235	11,200.00	3.0153	33,989.35	33,771.08	0.0000	4.5800	50.0000	0.0000	(12.9726)	(1.4071)	0.0000	3	(14.3797)	01/06/2025
600096.SH	12/06/2024	SDB3260123235	2,000.00	3.0153	6,069.53	6,030.55	0.0000	4.5800	50.0000	0.0000	(2.3165)	(0.2513)	0.0000	3	(2.5678)	01/06/2025
600096.SH	12/06/2024	SDB3260123235	600.00	3.0153	1,820.86	1,809.16	0.0000	4.5800	50.0000	0.0000	(0.6950)	(0.0754)	0.0000	3	(0.7703)	01/06/2025
600096.SH	12/06/2024	SDB3260123235	3,700.00	3.0153	11,228.62	11,156.52	0.0000	4.5800	50.0000	0.0000	(4.2856)	(0.4649)	0.0000	3	(4.7504)	01/06/2025
600096.SH	12/06/2024	SDB3260123235	500.00	3.0153	1,517.38	1,507.64	0.0000	4.5800	50.0000	0.0000	(0.5791)	(0.0628)	0.0000	3	(0.6420)	01/06/2025
600096.SH	12/06/2024	SDB3260123235	400.00	3.0153	1,213.91	1,206.11	0.0000	4.5800	50.0000	0.0000	(0.4633)	(0.0503)	0.0000	3	(0.5136)	01/06/2025
600096.SH	12/06/2024	SDB3260123235	29,100.00	3.0153	88,311.60	87,744.50	0.0000	4.5800	50.0000	0.0000	(33.7056)	(3.6560)	0.0000	3	(37.3616)	01/06/2025
600096.SH	12/06/2024	SDB3260123235	200.00	3.0153	606.95	603.05	0.0000	4.5800	50.0000	0.0000	(0.2317)	(0.0251)	0.0000	3	(0.2568)	01/06/2025
600096.SH	12/06/2024	SDB3260123235	3,000.00	3.0153	9,104.29	9,045.82	0.0000	4.5800	50.0000	0.0000	(3.4748)	(0.3769)	0.0000	3	(3.8517)	01/06/2025
600096.SH	12/06/2024	SDB3260123235	500.00	3.0153	1,517.38	1,507.64	0.0000	4.5800	50.0000	0.0000	(0.5791)	(0.0628)	0.0000	3	(0.6420)	01/06/2025
600096.SH	12/06/2024	SDB3260123235	800.00	3.0153	2,427.81	2,412.22	0.0000	4.5800	50.0000	0.0000	(0.9266)	(0.1005)	0.0000	3	(1.0271)	01/06/2025
600096.SH	12/06/2024	SDB3260123235	300.00	3.0153	910.43	904.58	0.0000	4.5800	50.0000	0.0000	(0.3475)	(0.0377)	0.0000	3	(0.3852)	01/06/2025
600096.SH	12/06/2024	SDB3260123235	2,600.00	3.0153	7,890.38	7,839.72	0.0000	4.5800	50.0000	0.0000	(3.0115)	(0.3267)	0.0000	3	(3.3382)	01/06/2025
600096.SH	12/06/2024	SDB3260123235	100.00	3.0153	303.48	301.53	0.0000	4.5800	50.0000	0.0000	(0.1158)	(0.0126)	0.0000	3	(0.1284)	01/06/2025
600096.SH	12/06/2024	SDB3260123235	1,300.00	3.0153	3,945.19	3,919.86	0.0000	4.5800	50.0000	0.0000	(1.5057)	(0.1633)	0.0000	3	(1.6691)	01/06/2025
600096.SH	12/06/2024	SDB3260123235	17,600.00	3.0153	53,411.83	53,068.84	0.0000	4.5800	50.0000	0.0000	(20.3855)	(2.2112)	0.0000	3	(22.5967)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
YUNNAN YUNTIANHUA CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600096.SH	12/06/2024	SDB3260123235	1,500.00	3.0153	4,552.14	4,522.91	0.0000	4.5800	50.0000	0.0000	(1.7374)	(0.1885)	0.0000	3	(1.9259)	01/06/2025
600096.SH	12/06/2024	SDB3260123235	100.00	3.0153	303.48	301.53	0.0000	4.5800	50.0000	0.0000	(0.1158)	(0.0126)	0.0000	3	(0.1284)	01/06/2025
600096.SH	12/06/2024	SDB3260123235	1,600.00	3.0153	4,855.62	4,824.44	0.0000	4.5800	50.0000	0.0000	(1.8532)	(0.2010)	0.0000	3	(2.0542)	01/06/2025
600096.SH	12/06/2024	SDB3260123235	17,700.00	3.0153	53,715.31	53,370.37	0.0000	4.5800	50.0000	0.0000	(20.5013)	(2.2238)	0.0000	3	(22.7251)	01/06/2025
600096.SH	12/06/2024	SDB3260123235	3,400.00	3.0153	10,318.19	10,251.93	0.0000	4.5800	50.0000	0.0000	(3.9381)	(0.4272)	0.0000	3	(4.3653)	01/06/2025
600096.SH	12/06/2024	SDB3260123235	17,700.00	3.0153	53,715.31	53,370.37	0.0000	4.5800	50.0000	0.0000	(20.5013)	(2.2238)	0.0000	3	(22.7251)	01/06/2025
600096.SH	12/06/2024	SDB3260123235	4,700.00	3.0153	14,263.39	14,171.79	0.0000	4.5800	50.0000	0.0000	(5.4439)	(0.5905)	0.0000	3	(6.0344)	01/06/2025
600096.SH	12/06/2024	SDB3260123235	500.00	3.0153	1,517.38	1,507.64	0.0000	4.5800	50.0000	0.0000	(0.5791)	(0.0628)	0.0000	3	(0.6420)	01/06/2025
600096.SH	12/06/2024	SDB3260123235	100.00	3.0153	303.48	301.53	0.0000	4.5800	50.0000	0.0000	(0.1158)	(0.0126)	0.0000	3	(0.1284)	01/06/2025
600096.SH	12/06/2024	SDB3260123235	100.00	3.0153	303.48	301.53	0.0000	4.5800	50.0000	0.0000	(0.1158)	(0.0126)	0.0000	3	(0.1284)	01/06/2025
600096.SH	12/06/2024	SDB3260123235	16,500.00	3.0153	50,073.59	49,752.04	0.0000	4.5800	50.0000	0.0000	(19.1114)	(2.0730)	0.0000	3	(21.1844)	01/06/2025
600096.SH	12/06/2024	SDB3260123235	12,400.00	3.0153	37,631.06	37,389.41	0.0000	4.5800	50.0000	0.0000	(14.3625)	(1.5579)	0.0000	3	(15.9204)	01/06/2025
600096.SH	12/06/2024	SDB3260123235	7,400.00	3.0153	22,457.25	22,313.03	0.0000	4.5800	50.0000	0.0000	(8.5712)	(0.9297)	0.0000	3	(9.5009)	01/06/2025
600096.SH	12/06/2024	SDB3260123235	200.00	3.0153	606.95	603.05	0.0000	4.5800	50.0000	0.0000	(0.2317)	(0.0251)	0.0000	3	(0.2568)	01/06/2025
600096.SH	12/06/2024	SDB3260123235	200.00	3.0153	606.95	603.05	0.0000	4.5800	50.0000	0.0000	(0.2317)	(0.0251)	0.0000	3	(0.2568)	01/06/2025
600096.SH	12/06/2024	SDB3260123235	200.00	3.0153	606.95	603.05	0.0000	4.5800	50.0000	0.0000	(0.2317)	(0.0251)	0.0000	3	(0.2568)	01/06/2025
600096.SH	12/06/2024	SDB3260123235	100.00	3.0153	303.48	301.53	0.0000	4.5800	50.0000	0.0000	(0.1158)	(0.0126)	0.0000	3	(0.1284)	01/06/2025
600096.SH	12/06/2024	SDB3260123235	100.00	3.0153	303.48	301.53	0.0000	4.5800	50.0000	0.0000	(0.1158)	(0.0126)	0.0000	3	(0.1284)	01/06/2025
600096.SH	12/06/2024	SDB3260123235	1,100.00	3.0153	3,338.24	3,316.80	0.0000	4.5800	50.0000	0.0000	(1.2741)	(0.1382)	0.0000	3	(1.4123)	01/06/2025
600096.SH	12/06/2024	SDB3260123235	5,700.00	3.0153	17,298.15	17,187.07	0.0000	4.5800	50.0000	0.0000	(6.6021)	(0.7161)	0.0000	3	(7.3183)	01/06/2025
600096.SH	12/06/2024	SDB3260123235	100.00	3.0153	303.48	301.53	0.0000	4.5800	50.0000	0.0000	(0.1158)	(0.0126)	0.0000	3	(0.1284)	01/06/2025
600096.SH	12/06/2024	SDB3260123235	300.00	3.0153	910.43	904.58	0.0000	4.5800	50.0000	0.0000	(0.3475)	(0.0377)	0.0000	3	(0.3852)	01/06/2025
600096.SH	12/06/2024	SDB3260123235	400.00	3.0153	1,213.91	1,206.11	0.0000	4.5800	50.0000	0.0000	(0.4633)	(0.0503)	0.0000	3	(0.5136)	01/06/2025
600096.SH	12/06/2024	SDB3260123235	100.00	3.0153	303.48	301.53	0.0000	4.5800	50.0000	0.0000	(0.1158)	(0.0126)	0.0000	3	(0.1284)	01/06/2025
600096.SH	12/06/2024	SDB3260123235	24,500.00	3.0153	74,351.69	73,874.24	0.0000	4.5800	50.0000	0.0000	(28.3776)	(3.0781)	0.0000	3	(31.4557)	01/06/2025
600096.SH	12/06/2024	SDB3260123235	9,200.00	3.0153	27,919.82	27,740.53	0.0000	4.5800	50.0000	0.0000	(10.6561)	(1.1559)	0.0000	3	(11.8119)	01/06/2025
600096.SH	12/06/2024	SDB3260123235	200.00	3.0153	606.95	603.05	0.0000	4.5800	50.0000	0.0000	(0.2317)	(0.0251)	0.0000	3	(0.2568)	01/06/2025
600096.SH	12/06/2024	SDB3260123235	200.00	3.0153	606.95	603.05	0.0000	4.5800	50.0000	0.0000	(0.2317)	(0.0251)	0.0000	3	(0.2568)	01/06/2025
600096.SH	12/05/2024	SDB3260123235	11,200.00	3.0151	33,989.35	33,769.61	0.0000	4.5800	50.0000	0.0000	(4.3242)	(0.4690)	0.0000	1	(4.7932)	01/06/2025
600096.SH	12/05/2024	SDB3260123235	2,000.00	3.0151	6,069.53	6,030.29	0.0000	4.5800	50.0000	0.0000	(0.7722)	(0.0838)	0.0000	1	(0.8559)	01/06/2025
600096.SH	12/05/2024	SDB3260123235	600.00	3.0151	1,820.86	1,809.09	0.0000	4.5800	50.0000	0.0000	(0.2317)	(0.0251)	0.0000	1	(0.2568)	01/06/2025
600096.SH	12/05/2024	SDB3260123235	3,700.00	3.0151	11,228.62	11,156.03	0.0000	4.5800	50.0000	0.0000	(1.4285)	(0.1549)	0.0000	1	(1.5835)	01/06/2025
600096.SH	12/05/2024	SDB3260123235	500.00	3.0151	1,517.38	1,507.57	0.0000	4.5800	50.0000	0.0000	(0.1930)	(0.0209)	0.0000	1	(0.2140)	01/06/2025
600096.SH	12/05/2024	SDB3260123235	400.00	3.0151	1,213.91	1,206.06	0.0000	4.5800	50.0000	0.0000	(0.1544)	(0.0168)	0.0000	1	(0.1712)	01/06/2025
600096.SH	12/05/2024	SDB3260123235	29,100.00	3.0151	88,311.60	87,740.69	0.0000	4.5800	50.0000	0.0000	(11.2352)	(1.2186)	0.0000	1	(12.4538)	01/06/2025
600096.SH	12/05/2024	SDB3260123235	200.00	3.0151	606.95	603.03	0.0000	4.5800	50.0000	0.0000	(0.0772)	(0.0084)	0.0000	1	(0.0856)	01/06/2025
600096.SH	12/05/2024	SDB3260123235	3,000.00	3.0151	9,104.29	9,045.43	0.0000	4.5800	50.0000	0.0000	(1.1583)	(0.1256)	0.0000	1	(1.2839)	01/06/2025
600096.SH	12/05/2024	SDB3260123235	500.00	3.0151	1,517.38	1,507.57	0.0000	4.5800	50.0000	0.0000	(0.1930)	(0.0209)	0.0000	1	(0.2140)	01/06/2025
600096.SH	12/05/2024	SDB3260123235	800.00	3.0151	2,427.81	2,412.12	0.0000	4.5800	50.0000	0.0000	(0.3089)	(0.0335)	0.0000	1	(0.3424)	01/06/2025
600096.SH	12/05/2024	SDB3260123235	300.00	3.0151	910.43	904.54	0.0000	4.5800	50.0000	0.0000	(0.1158)	(0.0126)	0.0000	1	(0.1284)	01/06/2025
600096.SH	12/05/2024	SDB3260123235	2,600.00	3.0151	7,890.38	7,839.37	0.0000	4.5800	50.0000	0.0000	(1.0138)	(0.1089)	0.0000	1	(1.1127)	01/06/2025
600096.SH	12/05/2024	SDB3260123235	100.00	3.0151	303.48	301.51	0.0000	4.5800	50.0000	0.0000	(0.0386)	(0.0042)	0.0000	1	(0.0428)	01/06/2025
600096.SH	12/05/2024	SDB3260123235	1,300.00	3.0151	3,945.19	3,919.69	0.0000	4.5800	50.0000	0.0000	(0.5019)	(0.0544)	0.0000	1	(0.5564)	01/06/2025
600096.SH	12/05/2024	SDB3260123235	17,600.00	3.0151	53,411.83	53,066.53	0.0000	4.5800	50.0000	0.0000	(6.7952)	(0.7370)	0.0000	1	(7.5322)	01/06/2025
600096.SH	12/05/2024	SDB3260123235	1,500.00	3.0151	4,552.14	4,522.72	0.0000	4.5800	50.0000	0.0000	(0.5791)	(0.0628)	0.0000	1	(0.6419)	01/06/2025
600096.SH	12/05/2024	SDB3260123235	100.00	3.0151	303.48	301.51	0.0000	4.5800	50.0000	0.0000	(0.0386)	(0.0042)	0.0000	1	(0.0428)	01/06/2025
600096.SH	12/05/2024	SDB3260123235	1,600.00	3.0151	4,855.62	4,824.23	0.0000	4.5800	50.0000	0.0000	(0.6177)	(0.0670)	0.0000	1	(0.6847)	01/06/2025
600096.SH	12/05/2024	SDB3260123235	17,700.00	3.0151	53,715.31	53,368.05	0.0000	4.5800	50.0000	0.0000	(6.8338)	(0.7412)	0.0000	1	(7.5750)	01/06/2025
600096.SH	12/05/2024	SDB3260123235	3,400.00	3.0151	10,318.19	10,251.49	0.0000	4.5800	50.0000	0.0000	(1.3127)	(0.1424)	0.0000	1	(1.4551)	01/06/2025
600096.SH	12/05/2024	SDB3260123235	17,700.00	3.0151	53,715.31	53,368.05	0.0000	4.5800	50.0000	0.0000	(6.8338)	(0.7412)	0.0000	1	(7.5750)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
YUNNAN YUNTIANHUA CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600096.SH	12/05/2024	SDB3260123235	4,700.00	3.0151	14,263.39	14,171.18	0.0000	4.5800	50.0000	0.0000	(1.8146)	(0.1968)	0.0000	1	(2.0114)	01/06/2025
600096.SH	12/05/2024	SDB3260123235	500.00	3.0151	1,517.38	1,507.57	0.0000	4.5800	50.0000	0.0000	(0.1930)	(0.0209)	0.0000	1	(0.2140)	01/06/2025
600096.SH	12/05/2024	SDB3260123235	100.00	3.0151	303.48	301.51	0.0000	4.5800	50.0000	0.0000	(0.0386)	(0.0042)	0.0000	1	(0.0428)	01/06/2025
600096.SH	12/05/2024	SDB3260123235	100.00	3.0151	303.48	301.51	0.0000	4.5800	50.0000	0.0000	(0.0386)	(0.0042)	0.0000	1	(0.0428)	01/06/2025
600096.SH	12/05/2024	SDB3260123235	16,500.00	3.0151	50,073.59	49,749.88	0.0000	4.5800	50.0000	0.0000	(6.3705)	(0.6910)	0.0000	1	(7.0614)	01/06/2025
600096.SH	12/05/2024	SDB3260123235	12,400.00	3.0151	37,631.06	37,387.79	0.0000	4.5800	50.0000	0.0000	(4.7875)	(0.5193)	0.0000	1	(5.3068)	01/06/2025
600096.SH	12/05/2024	SDB3260123235	7,400.00	3.0151	22,457.25	22,312.07	0.0000	4.5800	50.0000	0.0000	(2.8571)	(0.3099)	0.0000	1	(3.1670)	01/06/2025
600096.SH	12/05/2024	SDB3260123235	200.00	3.0151	606.95	603.03	0.0000	4.5800	50.0000	0.0000	(0.0772)	(0.0084)	0.0000	1	(0.0856)	01/06/2025
600096.SH	12/05/2024	SDB3260123235	200.00	3.0151	606.95	603.03	0.0000	4.5800	50.0000	0.0000	(0.0772)	(0.0084)	0.0000	1	(0.0856)	01/06/2025
600096.SH	12/05/2024	SDB3260123235	200.00	3.0151	606.95	603.03	0.0000	4.5800	50.0000	0.0000	(0.0772)	(0.0084)	0.0000	1	(0.0856)	01/06/2025
600096.SH	12/05/2024	SDB3260123235	100.00	3.0151	303.48	301.51	0.0000	4.5800	50.0000	0.0000	(0.0386)	(0.0042)	0.0000	1	(0.0428)	01/06/2025
600096.SH	12/05/2024	SDB3260123235	100.00	3.0151	303.48	301.51	0.0000	4.5800	50.0000	0.0000	(0.0386)	(0.0042)	0.0000	1	(0.0428)	01/06/2025
600096.SH	12/05/2024	SDB3260123235	1,100.00	3.0151	3,338.24	3,316.66	0.0000	4.5800	50.0000	0.0000	(0.4247)	(0.0461)	0.0000	1	(0.4708)	01/06/2025
600096.SH	12/05/2024	SDB3260123235	5,700.00	3.0151	17,298.15	17,186.32	0.0000	4.5800	50.0000	0.0000	(2.2007)	(0.2387)	0.0000	1	(2.4394)	01/06/2025
600096.SH	12/05/2024	SDB3260123235	100.00	3.0151	303.48	301.51	0.0000	4.5800	50.0000	0.0000	(0.0386)	(0.0042)	0.0000	1	(0.0428)	01/06/2025
600096.SH	12/05/2024	SDB3260123235	300.00	3.0151	910.43	904.54	0.0000	4.5800	50.0000	0.0000	(0.1158)	(0.0126)	0.0000	1	(0.1284)	01/06/2025
600096.SH	12/05/2024	SDB3260123235	400.00	3.0151	1,213.91	1,206.06	0.0000	4.5800	50.0000	0.0000	(0.1544)	(0.0168)	0.0000	1	(0.1712)	01/06/2025
600096.SH	12/05/2024	SDB3260123235	100.00	3.0151	303.48	301.51	0.0000	4.5800	50.0000	0.0000	(0.0386)	(0.0042)	0.0000	1	(0.0428)	01/06/2025
600096.SH	12/05/2024	SDB3260123235	24,500.00	3.0151	74,351.69	73,871.03	0.0000	4.5800	50.0000	0.0000	(9.4592)	(1.0260)	0.0000	1	(10.4852)	01/06/2025
600096.SH	12/05/2024	SDB3260123235	9,200.00	3.0151	27,919.82	27,739.32	0.0000	4.5800	50.0000	0.0000	(3.5520)	(0.3853)	0.0000	1	(3.9373)	01/06/2025
600096.SH	12/05/2024	SDB3260123235	200.00	3.0151	606.95	603.03	0.0000	4.5800	50.0000	0.0000	(0.0772)	(0.0084)	0.0000	1	(0.0856)	01/06/2025
600096.SH	12/05/2024	SDB3260123235	200.00	3.0151	606.95	603.03	0.0000	4.5800	50.0000	0.0000	(0.0772)	(0.0084)	0.0000	1	(0.0856)	01/06/2025
600096.SH	12/04/2024	SDB3260123235	11,200.00	3.0348	33,989.35	33,989.35	0.0000	4.5800	50.0000	0.0000	(4.3242)	(0.4721)	0.0000	1	(4.7963)	01/06/2025
600096.SH	12/04/2024	SDB3260123235	2,000.00	3.0348	6,069.53	6,069.53	0.0000	4.5800	50.0000	0.0000	(0.7722)	(0.0843)	0.0000	1	(0.8565)	01/06/2025
600096.SH	12/04/2024	SDB3260123235	600.00	3.0348	1,820.86	1,820.86	0.0000	4.5800	50.0000	0.0000	(0.2317)	(0.0253)	0.0000	1	(0.2569)	01/06/2025
600096.SH	12/04/2024	SDB3260123235	3,700.00	3.0348	11,228.62	11,228.62	0.0000	4.5800	50.0000	0.0000	(1.4285)	(0.1560)	0.0000	1	(1.5845)	01/06/2025
600096.SH	12/04/2024	SDB3260123235	500.00	3.0348	1,517.38	1,517.38	0.0000	4.5800	50.0000	0.0000	(0.1930)	(0.0211)	0.0000	1	(0.2141)	01/06/2025
600096.SH	12/04/2024	SDB3260123235	400.00	3.0348	1,213.91	1,213.91	0.0000	4.5800	50.0000	0.0000	(0.1544)	(0.0169)	0.0000	1	(0.1713)	01/06/2025
600096.SH	12/04/2024	SDB3260123235	29,100.00	3.0348	88,311.60	88,311.60	0.0000	4.5800	50.0000	0.0000	(11.2352)	(1.2266)	0.0000	1	(12.4617)	01/06/2025
600096.SH	12/04/2024	SDB3260123235	200.00	3.0348	606.95	606.95	0.0000	4.5800	50.0000	0.0000	(0.0772)	(0.0084)	0.0000	1	(0.0856)	01/06/2025
600096.SH	12/04/2024	SDB3260123235	3,000.00	3.0348	9,104.29	9,104.29	0.0000	4.5800	50.0000	0.0000	(1.1583)	(0.1264)	0.0000	1	(1.2847)	01/06/2025
600096.SH	12/04/2024	SDB3260123235	500.00	3.0348	1,517.38	1,517.38	0.0000	4.5800	50.0000	0.0000	(0.1930)	(0.0211)	0.0000	1	(0.2141)	01/06/2025
600096.SH	12/04/2024	SDB3260123235	800.00	3.0348	2,427.81	2,427.81	0.0000	4.5800	50.0000	0.0000	(0.3089)	(0.0337)	0.0000	1	(0.3426)	01/06/2025
600096.SH	12/04/2024	SDB3260123235	300.00	3.0348	910.43	910.43	0.0000	4.5800	50.0000	0.0000	(0.1158)	(0.0126)	0.0000	1	(0.1285)	01/06/2025
600096.SH	12/04/2024	SDB3260123235	2,600.00	3.0348	7,890.38	7,890.38	0.0000	4.5800	50.0000	0.0000	(1.0038)	(0.1096)	0.0000	1	(1.1134)	01/06/2025
600096.SH	12/04/2024	SDB3260123235	100.00	3.0348	303.48	303.48	0.0000	4.5800	50.0000	0.0000	(0.0386)	(0.0042)	0.0000	1	(0.0428)	01/06/2025
600096.SH	12/04/2024	SDB3260123235	1,300.00	3.0348	3,945.19	3,945.19	0.0000	4.5800	50.0000	0.0000	(0.5019)	(0.0548)	0.0000	1	(0.5567)	01/06/2025
600096.SH	12/04/2024	SDB3260123235	17,600.00	3.0348	53,411.83	53,411.83	0.0000	4.5800	50.0000	0.0000	(6.7952)	(0.7418)	0.0000	1	(7.5370)	01/06/2025
600096.SH	12/04/2024	SDB3260123235	1,500.00	3.0348	4,552.14	4,552.14	0.0000	4.5800	50.0000	0.0000	(0.5791)	(0.0632)	0.0000	1	(0.6424)	01/06/2025
600096.SH	12/04/2024	SDB3260123235	100.00	3.0348	303.48	303.48	0.0000	4.5800	50.0000	0.0000	(0.0386)	(0.0042)	0.0000	1	(0.0428)	01/06/2025
600096.SH	12/04/2024	SDB3260123235	1,600.00	3.0348	4,855.62	4,855.62	0.0000	4.5800	50.0000	0.0000	(0.6177)	(0.0674)	0.0000	1	(0.6852)	01/06/2025
600096.SH	12/04/2024	SDB3260123235	17,700.00	3.0348	53,715.31	53,715.31	0.0000	4.5800	50.0000	0.0000	(6.8338)	(0.7460)	0.0000	1	(7.5798)	01/06/2025
600096.SH	12/04/2024	SDB3260123235	3,400.00	3.0348	10,318.19	10,318.19	0.0000	4.5800	50.0000	0.0000	(1.3127)	(0.1433)	0.0000	1	(1.4560)	01/06/2025
600096.SH	12/04/2024	SDB3260123235	17,700.00	3.0348	53,715.31	53,715.31	0.0000	4.5800	50.0000	0.0000	(6.8338)	(0.7460)	0.0000	1	(7.5798)	01/06/2025
600096.SH	12/04/2024	SDB3260123235	4,700.00	3.0348	14,263.39	14,263.39	0.0000	4.5800	50.0000	0.0000	(1.8146)	(0.1981)	0.0000	1	(2.0127)	01/06/2025
600096.SH	12/04/2024	SDB3260123235	500.00	3.0348	1,517.38	1,517.38	0.0000	4.5800	50.0000	0.0000	(0.1930)	(0.0211)	0.0000	1	(0.2141)	01/06/2025
600096.SH	12/04/2024	SDB3260123235	100.00	3.0348	303.48	303.48	0.0000	4.5800	50.0000	0.0000	(0.0386)	(0.0042)	0.0000	1	(0.0428)	01/06/2025
600096.SH	12/04/2024	SDB3260123235	100.00	3.0348	303.48	303.48	0.0000	4.5800	50.0000	0.0000	(0.0386)	(0.0042)	0.0000	1	(0.0428)	01/06/2025
600096.SH	12/04/2024	SDB3260123235	16,500.00	3.0348	50,073.59	50,073.59	0.0000	4.5800	50.0000	0.0000	(6.3705)	(0.6955)	0.0000	1	(7.0659)	01/06/2025
600096.SH	12/04/2024	SDB3260123235	12,400.00	3.0348	37,631.06	37,631.06	0.0000	4.5800	50.0000	0.0000	(4.7875)	(0.5227)	0.0000	1	(5.3102)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
YUNNAN YUNTIANHUA CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600096.SH	12/04/2024	SDB3260123235	7,400.00	3.0348	22,457.25	22,457.25	0.0000	4.5800	50.0000	0.0000	(2.8571)	(0.3119)	0.0000	1	(3.1690)	01/06/2025
600096.SH	12/04/2024	SDB3260123235	200.00	3.0348	606.95	606.95	0.0000	4.5800	50.0000	0.0000	(0.0772)	(0.0084)	0.0000	1	(0.0856)	01/06/2025
600096.SH	12/04/2024	SDB3260123235	200.00	3.0348	606.95	606.95	0.0000	4.5800	50.0000	0.0000	(0.0772)	(0.0084)	0.0000	1	(0.0856)	01/06/2025
600096.SH	12/04/2024	SDB3260123235	200.00	3.0348	606.95	606.95	0.0000	4.5800	50.0000	0.0000	(0.0772)	(0.0084)	0.0000	1	(0.0856)	01/06/2025
600096.SH	12/04/2024	SDB3260123235	100.00	3.0348	303.48	303.48	0.0000	4.5800	50.0000	0.0000	(0.0386)	(0.0042)	0.0000	1	(0.0428)	01/06/2025
600096.SH	12/04/2024	SDB3260123235	100.00	3.0348	303.48	303.48	0.0000	4.5800	50.0000	0.0000	(0.0386)	(0.0042)	0.0000	1	(0.0428)	01/06/2025
600096.SH	12/04/2024	SDB3260123235	1,100.00	3.0348	3,338.24	3,338.24	0.0000	4.5800	50.0000	0.0000	(0.4247)	(0.0464)	0.0000	1	(0.4711)	01/06/2025
600096.SH	12/04/2024	SDB3260123235	5,700.00	3.0348	17,298.15	17,298.15	0.0000	4.5800	50.0000	0.0000	(2.2007)	(0.2403)	0.0000	1	(2.4410)	01/06/2025
600096.SH	12/04/2024	SDB3260123235	100.00	3.0348	303.48	303.48	0.0000	4.5800	50.0000	0.0000	(0.0386)	(0.0042)	0.0000	1	(0.0428)	01/06/2025
600096.SH	12/04/2024	SDB3260123235	300.00	3.0348	910.43	910.43	0.0000	4.5800	50.0000	0.0000	(0.1158)	(0.0126)	0.0000	1	(0.1285)	01/06/2025
600096.SH	12/04/2024	SDB3260123235	400.00	3.0348	1,213.91	1,213.91	0.0000	4.5800	50.0000	0.0000	(0.1544)	(0.0169)	0.0000	1	(0.1713)	01/06/2025
600096.SH	12/04/2024	SDB3260123235	100.00	3.0348	303.48	303.48	0.0000	4.5800	50.0000	0.0000	(0.0386)	(0.0042)	0.0000	1	(0.0428)	01/06/2025
600096.SH	12/04/2024	SDB3260123235	24,500.00	3.0348	74,351.69	74,351.69	0.0000	4.5800	50.0000	0.0000	(9.4592)	(1.0327)	0.0000	1	(10.4919)	01/06/2025
600096.SH	12/04/2024	SDB3260123235	9,200.00	3.0348	27,919.82	27,919.82	0.0000	4.5800	50.0000	0.0000	(3.5520)	(0.3878)	0.0000	1	(3.9398)	01/06/2025
600096.SH	12/04/2024	SDB3260123235	200.00	3.0348	606.95	606.95	0.0000	4.5800	50.0000	0.0000	(0.0772)	(0.0084)	0.0000	1	(0.0856)	01/06/2025
600096.SH	12/04/2024	SDB3260123235	200.00	3.0348	606.95	606.95	0.0000	4.5800	50.0000	0.0000	(0.0772)	(0.0084)	0.0000	1	(0.0856)	01/06/2025
TOTAL YUNNAN YUNTIANHUA CO., LTD CMN CLASS A SERIES NORTHBOUND												(2,471.3464)	(278.6012)	0.0000	(2,749.9476)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
YUSYS TECHNOLOGIES CO LTD CMN CLASS A SERIES NORTHBOUND																
300674.ZK	01/03/2025	SDB3263185966	1,900.00	2.8128	5,674.15	5,344.28	0.0000	4.3300	50.0000	0.0000	(2.0474)	(0.2227)	0.0000	3	(2.2701)	01/06/2025
300674.ZK	01/03/2025	SDB3263185966	1,700.00	2.8128	5,076.87	4,781.72	0.0000	4.3300	50.0000	0.0000	(1.8319)	(0.1992)	0.0000	3	(2.0311)	01/06/2025
300674.ZK	01/02/2025	SDB3263185966	1,900.00	2.7864	5,674.15	5,294.07	0.0000	4.3300	50.0000	0.0000	(0.6825)	(0.0735)	0.0000	1	(0.7560)	01/06/2025
300674.ZK	01/02/2025	SDB3263185966	1,700.00	2.7864	5,076.87	4,736.80	0.0000	4.3300	50.0000	0.0000	(0.6106)	(0.0658)	0.0000	1	(0.6764)	01/06/2025
300674.ZK	12/31/2024	SDB3263185966	1,900.00	2.8176	5,674.15	5,353.47	0.0000	4.3300	50.0000	0.0000	(1.3649)	(0.1487)	0.0000	2	(1.5137)	01/06/2025
300674.ZK	12/31/2024	SDB3263185966	1,700.00	2.8176	5,076.87	4,789.95	0.0000	4.3300	50.0000	0.0000	(1.2213)	(0.1331)	0.0000	2	(1.3543)	01/06/2025
300674.ZK	12/30/2024	SDB3263185966	1,900.00	2.8171	5,674.15	5,352.51	0.0000	4.3300	50.0000	0.0000	(0.6825)	(0.0743)	0.0000	1	(0.7568)	01/06/2025
300674.ZK	12/30/2024	SDB3263185966	1,700.00	2.8171	5,076.87	4,789.09	0.0000	4.3300	50.0000	0.0000	(0.6106)	(0.0665)	0.0000	1	(0.6771)	01/06/2025
300674.ZK	12/27/2024	SDB3263185966	1,900.00	2.9666	5,674.15	5,636.56	0.0000	4.3300	50.0000	0.0000	(2.0474)	(0.2349)	0.0000	3	(2.2823)	01/06/2025
300674.ZK	12/27/2024	SDB3263185966	1,700.00	2.9666	5,076.87	5,043.24	0.0000	4.3300	50.0000	0.0000	(1.8319)	(0.2101)	0.0000	3	(2.0420)	01/06/2025
300674.ZK	12/26/2024	SDB3263185966	1,900.00	2.9259	5,674.15	5,559.20	0.0000	4.3300	50.0000	0.0000	(0.6825)	(0.0772)	0.0000	1	(0.7597)	01/06/2025
300674.ZK	12/26/2024	SDB3263185966	1,700.00	2.9259	5,076.87	4,974.02	0.0000	4.3300	50.0000	0.0000	(0.6106)	(0.0691)	0.0000	1	(0.6797)	01/06/2025
300674.ZK	12/24/2024	SDB3263185966	1,900.00	2.9259	5,674.15	5,559.20	0.0000	4.3300	50.0000	0.0000	(1.3649)	(0.1544)	0.0000	2	(1.5194)	01/06/2025
300674.ZK	12/24/2024	SDB3263185966	1,700.00	2.9259	5,076.87	4,974.02	0.0000	4.3300	50.0000	0.0000	(1.2213)	(0.1382)	0.0000	2	(1.3594)	01/06/2025
300674.ZK	12/23/2024	SDB3263185966	1,900.00	2.9354	5,674.15	5,577.20	0.0000	4.3300	50.0000	0.0000	(0.6825)	(0.0775)	0.0000	1	(0.7599)	01/06/2025
300674.ZK	12/23/2024	SDB3263185966	1,700.00	2.9354	5,076.87	4,990.12	0.0000	4.3300	50.0000	0.0000	(0.6106)	(0.0693)	0.0000	1	(0.6799)	01/06/2025
300674.ZK	12/20/2024	SDB3263185966	1,900.00	2.8566	5,674.15	5,427.57	0.0000	4.3300	50.0000	0.0000	(2.0474)	(0.2261)	0.0000	3	(2.2736)	01/06/2025
300674.ZK	12/20/2024	SDB3263185966	1,700.00	2.8566	5,076.87	4,856.24	0.0000	4.3300	50.0000	0.0000	(1.8319)	(0.2023)	0.0000	3	(2.0342)	01/06/2025
300674.ZK	12/19/2024	SDB3263185966	1,900.00	2.9160	5,674.15	5,540.42	0.0000	4.5800	50.0000	0.0000	(0.7219)	(0.0770)	0.0000	1	(0.7988)	01/06/2025
300674.ZK	12/19/2024	SDB3263185966	1,700.00	2.9160	5,076.87	4,957.22	0.0000	4.5800	50.0000	0.0000	(0.6459)	(0.0689)	0.0000	1	(0.7147)	01/06/2025
300674.ZK	12/18/2024	SDB3263185966	1,900.00	2.9224	5,674.15	5,552.47	0.0000	4.5800	50.0000	0.0000	(0.7219)	(0.0771)	0.0000	1	(0.7990)	01/06/2025
300674.ZK	12/18/2024	SDB3263185966	1,700.00	2.9224	5,076.87	4,968.00	0.0000	4.5800	50.0000	0.0000	(0.6459)	(0.0690)	0.0000	1	(0.7149)	01/06/2025
300674.ZK	12/17/2024	SDB3263185966	1,900.00	3.0374	5,674.15	5,771.01	0.0000	4.5800	50.0000	0.0000	(0.7219)	(0.0802)	0.0000	1	(0.8020)	01/06/2025
300674.ZK	12/17/2024	SDB3263185966	1,700.00	3.0374	5,076.87	5,163.53	0.0000	4.5800	50.0000	0.0000	(0.6459)	(0.0717)	0.0000	1	(0.7176)	01/06/2025
300674.ZK	12/16/2024	SDB3263185966	1,900.00	2.9986	5,674.15	5,697.40	0.0000	4.5800	50.0000	0.0000	(0.7219)	(0.0791)	0.0000	1	(0.8010)	01/06/2025
300674.ZK	12/16/2024	SDB3263185966	1,700.00	2.9986	5,076.87	5,097.67	0.0000	4.5800	50.0000	0.0000	(0.6459)	(0.0708)	0.0000	1	(0.7167)	01/06/2025
300674.ZK	12/13/2024	SDB3263185966	1,900.00	2.9598	5,674.15	5,623.61	0.0000	4.5800	50.0000	0.0000	(2.1656)	(0.2343)	0.0000	3	(2.4000)	01/06/2025
300674.ZK	12/13/2024	SDB3263185966	1,700.00	2.9598	5,076.87	5,031.65	0.0000	4.5800	50.0000	0.0000	(1.9377)	(0.2097)	0.0000	3	(2.1473)	01/06/2025
300674.ZK	12/12/2024	SDB3263185966	1,900.00	2.9595	5,674.15	5,623.11	0.0000	4.5800	50.0000	0.0000	(0.7219)	(0.0781)	0.0000	1	(0.8000)	01/06/2025
300674.ZK	12/12/2024	SDB3263185966	1,700.00	2.9595	5,076.87	5,031.20	0.0000	4.5800	50.0000	0.0000	(0.6459)	(0.0699)	0.0000	1	(0.7158)	01/06/2025
300674.ZK	12/11/2024	SDB3263185966	1,900.00	2.9849	5,674.15	5,671.25	0.0000	4.5800	50.0000	0.0000	(0.7219)	(0.0788)	0.0000	1	(0.8006)	01/06/2025
300674.ZK	12/11/2024	SDB3263185966	1,700.00	2.9849	5,076.87	5,074.28	0.0000	4.5800	50.0000	0.0000	(0.6459)	(0.0705)	0.0000	1	(0.7164)	01/06/2025
300674.ZK	12/10/2024	SDB3263185966	1,900.00	2.9688	5,674.15	5,640.77	0.0000	4.5800	50.0000	0.0000	(0.7219)	(0.0783)	0.0000	1	(0.8002)	01/06/2025
300674.ZK	12/10/2024	SDB3263185966	1,700.00	2.9688	5,076.87	5,047.01	0.0000	4.5800	50.0000	0.0000	(0.6459)	(0.0701)	0.0000	1	(0.7160)	01/06/2025
300674.ZK	12/09/2024	SDB3263185966	1,900.00	2.9073	5,674.15	5,523.95	0.0000	4.5800	50.0000	0.0000	(0.7219)	(0.0767)	0.0000	1	(0.7986)	01/06/2025
300674.ZK	12/09/2024	SDB3263185966	1,700.00	2.9073	5,076.87	4,942.48	0.0000	4.5800	50.0000	0.0000	(0.6459)	(0.0686)	0.0000	1	(0.7145)	01/06/2025
300674.ZK	12/06/2024	SDB3263185966	1,900.00	2.9824	5,674.15	5,666.55	0.0000	4.5800	50.0000	0.0000	(2.1656)	(0.2361)	0.0000	3	(2.4017)	01/06/2025
300674.ZK	12/06/2024	SDB3263185966	1,700.00	2.9824	5,076.87	5,070.07	0.0000	4.5800	50.0000	0.0000	(1.9377)	(0.2113)	0.0000	3	(2.1489)	01/06/2025
300674.ZK	12/05/2024	SDB3263185966	1,900.00	2.9753	5,674.15	5,653.16	0.0000	4.5800	50.0000	0.0000	(0.7219)	(0.0785)	0.0000	1	(0.8004)	01/06/2025
300674.ZK	12/05/2024	SDB3263185966	1,700.00	2.9753	5,076.87	5,058.09	0.0000	4.5800	50.0000	0.0000	(0.6459)	(0.0703)	0.0000	1	(0.7161)	01/06/2025
300674.ZK	12/04/2024	SDB3263185966	1,900.00	2.9864	5,674.15	5,674.15	0.0000	4.5800	50.0000	0.0000	(0.7219)	(0.0788)	0.0000	1	(0.8007)	01/06/2025
300674.ZK	12/04/2024	SDB3263185966	1,700.00	2.9864	5,076.87	5,076.87	0.0000	4.5800	50.0000	0.0000	(0.6459)	(0.0705)	0.0000	1	(0.7164)	01/06/2025
TOTAL YUSYS TECHNOLOGIES CO LTD CMN CLASS A SERIES NORTHBOUND												(43.8672)	(4.8172)	0.0000	(48.6843)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ZHANGZHOU PIEN TZE HUANG PHARMACEUTICAL CO.,LTD CMN CLASS A SERIES NORTHBOUND																
600436.SH	12/18/2024	SDB3263589479	100.00	30.6641	3,104.83	3,066.41	0.0000	4.5800	50.0000	0.0000	(0.3950)	(0.0426)	0.0000	1	(0.4376)	01/06/2025
600436.SH	12/18/2024	SDB3263589479	100.00	30.6641	3,104.16	3,066.41	0.0000	4.5800	50.0000	0.0000	(0.3949)	(0.0426)	0.0000	1	(0.4375)	01/06/2025
600436.SH	12/18/2024	SDB3263589479	200.00	30.6641	6,340.47	6,132.82	0.0000	4.5800	50.0000	0.0000	(0.8066)	(0.0852)	0.0000	1	(0.8918)	01/06/2025
600436.SH	12/18/2024	SDB3263589479	200.00	30.6641	6,321.80	6,132.82	0.0000	4.5800	50.0000	0.0000	(0.8043)	(0.0852)	0.0000	1	(0.8895)	01/06/2025
600436.SH	12/17/2024	SDB3263589479	100.00	31.1582	3,104.83	3,115.82	0.0000	4.5800	50.0000	0.0000	(0.3950)	(0.0433)	0.0000	1	(0.4383)	01/06/2025
600436.SH	12/17/2024	SDB3263589479	100.00	31.1582	3,104.16	3,115.82	0.0000	4.5800	50.0000	0.0000	(0.3949)	(0.0433)	0.0000	1	(0.4382)	01/06/2025
600436.SH	12/17/2024	SDB3263589479	200.00	31.1582	6,340.47	6,231.64	0.0000	4.5800	50.0000	0.0000	(0.8066)	(0.0866)	0.0000	1	(0.8932)	01/06/2025
600436.SH	12/17/2024	SDB3263589479	200.00	31.1582	6,321.80	6,231.64	0.0000	4.5800	50.0000	0.0000	(0.8043)	(0.0866)	0.0000	1	(0.8908)	01/06/2025
600436.SH	12/16/2024	SDB3263589479	100.00	30.9358	3,104.83	3,093.58	0.0000	4.5800	50.0000	0.0000	(0.3950)	(0.0430)	0.0000	1	(0.4380)	01/06/2025
600436.SH	12/16/2024	SDB3263589479	100.00	30.9358	3,104.16	3,093.58	0.0000	4.5800	50.0000	0.0000	(0.3949)	(0.0430)	0.0000	1	(0.4379)	01/06/2025
600436.SH	12/16/2024	SDB3263589479	200.00	30.9358	6,340.47	6,187.15	0.0000	4.5800	50.0000	0.0000	(0.8066)	(0.0859)	0.0000	1	(0.8926)	01/06/2025
600436.SH	12/16/2024	SDB3263589479	200.00	30.9358	6,321.80	6,187.15	0.0000	4.5800	50.0000	0.0000	(0.8043)	(0.0859)	0.0000	1	(0.8902)	01/06/2025
600436.SH	12/13/2024	SDB3263589479	100.00	31.0599	3,104.83	3,105.99	0.0000	4.5800	50.0000	0.0000	(1.1850)	(0.1294)	0.0000	3	(1.3144)	01/06/2025
600436.SH	12/13/2024	SDB3263589479	100.00	31.0599	3,104.16	3,105.99	0.0000	4.5800	50.0000	0.0000	(1.1848)	(0.1294)	0.0000	3	(1.3142)	01/06/2025
600436.SH	12/13/2024	SDB3263589479	200.00	31.0599	6,340.47	6,211.98	0.0000	4.5800	50.0000	0.0000	(2.4199)	(0.2588)	0.0000	3	(2.6788)	01/06/2025
600436.SH	12/13/2024	SDB3263589479	200.00	31.0599	6,321.80	6,211.98	0.0000	4.5800	50.0000	0.0000	(2.4128)	(0.2588)	0.0000	3	(2.6717)	01/06/2025
600436.SH	12/12/2024	SDB3263589479	200.00	30.6088	6,340.47	6,121.75	0.0000	4.5800	50.0000	0.0000	(0.8066)	(0.0850)	0.0000	1	(0.8917)	01/06/2025
600436.SH	12/12/2024	SDB3263589479	200.00	30.6088	6,321.80	6,121.75	0.0000	4.5800	50.0000	0.0000	(0.8043)	(0.0850)	0.0000	1	(0.8893)	01/06/2025
600436.SH	12/11/2024	SDB3263589479	200.00	31.1236	6,340.47	6,224.72	0.0000	4.5800	50.0000	0.0000	(0.8066)	(0.0865)	0.0000	1	(0.8931)	01/06/2025
600436.SH	12/11/2024	SDB3263589479	200.00	31.1236	6,321.80	6,224.72	0.0000	4.5800	50.0000	0.0000	(0.8043)	(0.0865)	0.0000	1	(0.8907)	01/06/2025
600436.SH	12/10/2024	SDB3263589479	200.00	30.7988	6,340.47	6,159.77	0.0000	4.5800	50.0000	0.0000	(0.8066)	(0.0856)	0.0000	1	(0.8922)	01/06/2025
600436.SH	12/10/2024	SDB3263589479	200.00	30.7988	6,321.80	6,159.77	0.0000	4.5800	50.0000	0.0000	(0.8043)	(0.0856)	0.0000	1	(0.8898)	01/06/2025
600436.SH	12/09/2024	SDB3263589479	200.00	31.0268	6,340.47	6,205.35	0.0000	4.5800	50.0000	0.0000	(0.8066)	(0.0862)	0.0000	1	(0.8928)	01/06/2025
600436.SH	12/09/2024	SDB3263589479	200.00	31.0268	6,321.80	6,205.35	0.0000	4.5800	50.0000	0.0000	(0.8043)	(0.0862)	0.0000	1	(0.8905)	01/06/2025
600436.SH	12/06/2024	SDB3263589479	200.00	31.7023	6,340.47	6,340.47	0.0000	4.5800	50.0000	0.0000	(2.4199)	(0.2642)	0.0000	3	(2.6841)	01/06/2025
600436.SH	12/06/2024	SDB3263589479	200.00	31.6090	6,321.80	6,321.80	0.0000	4.5800	50.0000	0.0000	(2.4128)	(0.2634)	0.0000	3	(2.6762)	01/06/2025
TOTAL ZHANGZHOU PIEN TZE HUANG PHARMACEUTICAL CO.,LTD CMN CLASS A SERIES NORTHBOUND												(25.6815)	(2.7635)	0.0000	(28.4450)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ZHANJIANG GUOLIAN AQUATIC PRODUCTS CO.,LTD. CMN CLASS A SERIES NORTHBOUND																
300094.ZK	12/30/2024	SDB3260122900	300.00	0.5599	177.77	167.96	0.0000	4.3300	50.0000	0.0000	(0.0214)	(0.0023)	0.0000	1	(0.0237)	01/06/2025
300094.ZK	12/30/2024	SDB3260122900	100.00	0.5599	64.54	55.99	0.0000	4.3300	50.0000	0.0000	(0.0078)	(0.0008)	0.0000	1	(0.0085)	01/06/2025
300094.ZK	12/30/2024	SDB3260122900	2,000.00	0.5599	1,290.74	1,119.73	0.0000	4.3300	50.0000	0.0000	(0.1552)	(0.0156)	0.0000	1	(0.1708)	01/06/2025
300094.ZK	12/30/2024	SDB3260122900	3,100.00	0.5599	2,000.65	1,735.58	0.0000	4.3300	50.0000	0.0000	(0.2406)	(0.0241)	0.0000	1	(0.2647)	01/06/2025
300094.ZK	12/30/2024	SDB3260122900	2,800.00	0.5599	1,807.04	1,567.62	0.0000	4.3300	50.0000	0.0000	(0.2173)	(0.0218)	0.0000	1	(0.2391)	01/06/2025
300094.ZK	12/30/2024	SDB3260122900	200.00	0.5599	129.07	111.97	0.0000	4.3300	50.0000	0.0000	(0.0155)	(0.0016)	0.0000	1	(0.0171)	01/06/2025
300094.ZK	12/30/2024	SDB3260122900	6,000.00	0.5599	3,872.23	3,359.18	0.0000	4.3300	50.0000	0.0000	(0.4657)	(0.0467)	0.0000	1	(0.5124)	01/06/2025
300094.ZK	12/30/2024	SDB3260122900	7,900.00	0.5599	5,098.43	4,422.93	0.0000	4.3300	50.0000	0.0000	(0.6132)	(0.0614)	0.0000	1	(0.6747)	01/06/2025
300094.ZK	12/30/2024	SDB3260122900	43,100.00	0.5599	27,815.49	24,130.14	0.0000	4.3300	50.0000	0.0000	(3.3456)	(0.3351)	0.0000	1	(3.6807)	01/06/2025
300094.ZK	12/30/2024	SDB3260122900	4,000.00	0.5599	2,581.48	2,239.46	0.0000	4.3300	50.0000	0.0000	(0.3105)	(0.0311)	0.0000	1	(0.3416)	01/06/2025
300094.ZK	12/30/2024	SDB3260122900	12,100.00	0.5599	7,808.99	6,774.35	0.0000	4.3300	50.0000	0.0000	(0.9392)	(0.0941)	0.0000	1	(1.0333)	01/06/2025
300094.ZK	12/30/2024	SDB3260122900	6,500.00	0.5599	4,194.91	3,639.12	0.0000	4.3300	50.0000	0.0000	(0.5046)	(0.0505)	0.0000	1	(0.5551)	01/06/2025
300094.ZK	12/30/2024	SDB3260122900	29,200.00	0.5599	18,844.83	16,348.03	0.0000	4.3300	50.0000	0.0000	(2.2666)	(0.2271)	0.0000	1	(2.4937)	01/06/2025
300094.ZK	12/30/2024	SDB3260122900	21,400.00	0.5599	13,810.94	11,981.09	0.0000	4.3300	50.0000	0.0000	(1.6611)	(0.1664)	0.0000	1	(1.8276)	01/06/2025
300094.ZK	12/30/2024	SDB3260122900	1,700.00	0.5599	1,097.13	951.77	0.0000	4.3300	50.0000	0.0000	(0.1320)	(0.0132)	0.0000	1	(0.1452)	01/06/2025
300094.ZK	12/30/2024	SDB3260122900	100.00	0.5599	64.54	55.99	0.0000	4.3300	50.0000	0.0000	(0.0078)	(0.0008)	0.0000	1	(0.0085)	01/06/2025
300094.ZK	12/30/2024	SDB3260122900	3,700.00	0.5599	2,387.87	2,071.50	0.0000	4.3300	50.0000	0.0000	(0.2872)	(0.0288)	0.0000	1	(0.3160)	01/06/2025
300094.ZK	12/27/2024	SDB3260122900	300.00	0.6021	177.77	180.62	0.0000	4.3300	50.0000	0.0000	(0.0641)	(0.0075)	0.0000	3	(0.0717)	01/06/2025
300094.ZK	12/27/2024	SDB3260122900	100.00	0.6021	64.54	60.21	0.0000	4.3300	50.0000	0.0000	(0.0233)	(0.0025)	0.0000	3	(0.0258)	01/06/2025
300094.ZK	12/27/2024	SDB3260122900	2,000.00	0.6021	1,290.74	1,204.16	0.0000	4.3300	50.0000	0.0000	(0.4657)	(0.0502)	0.0000	3	(0.5159)	01/06/2025
300094.ZK	12/27/2024	SDB3260122900	3,100.00	0.6021	2,000.65	1,866.45	0.0000	4.3300	50.0000	0.0000	(0.7219)	(0.0778)	0.0000	3	(0.7997)	01/06/2025
300094.ZK	12/27/2024	SDB3260122900	2,800.00	0.6021	1,807.04	1,685.82	0.0000	4.3300	50.0000	0.0000	(0.6520)	(0.0702)	0.0000	3	(0.7223)	01/06/2025
300094.ZK	12/27/2024	SDB3260122900	200.00	0.6021	129.07	120.42	0.0000	4.3300	50.0000	0.0000	(0.0466)	(0.0050)	0.0000	3	(0.0516)	01/06/2025
300094.ZK	12/27/2024	SDB3260122900	6,000.00	0.6021	3,872.23	3,612.48	0.0000	4.3300	50.0000	0.0000	(1.3972)	(0.1505)	0.0000	3	(1.5477)	01/06/2025
300094.ZK	12/27/2024	SDB3260122900	7,900.00	0.6021	5,098.43	4,756.43	0.0000	4.3300	50.0000	0.0000	(1.8397)	(0.1982)	0.0000	3	(2.0379)	01/06/2025
300094.ZK	12/27/2024	SDB3260122900	43,100.00	0.6021	27,815.49	25,949.65	0.0000	4.3300	50.0000	0.0000	(10.0368)	(1.0812)	0.0000	3	(11.1180)	01/06/2025
300094.ZK	12/27/2024	SDB3260122900	4,000.00	0.6021	2,581.48	2,408.32	0.0000	4.3300	50.0000	0.0000	(0.9315)	(0.1003)	0.0000	3	(1.0318)	01/06/2025
300094.ZK	12/27/2024	SDB3260122900	12,100.00	0.6021	7,808.99	7,285.17	0.0000	4.3300	50.0000	0.0000	(2.8177)	(0.3035)	0.0000	3	(3.1213)	01/06/2025
300094.ZK	12/27/2024	SDB3260122900	6,500.00	0.6021	4,194.91	3,913.52	0.0000	4.3300	50.0000	0.0000	(1.5137)	(0.1631)	0.0000	3	(1.6767)	01/06/2025
300094.ZK	12/27/2024	SDB3260122900	29,200.00	0.6021	18,844.83	17,580.74	0.0000	4.3300	50.0000	0.0000	(6.7998)	(0.7325)	0.0000	3	(7.5324)	01/06/2025
300094.ZK	12/27/2024	SDB3260122900	21,400.00	0.6021	13,810.94	12,884.51	0.0000	4.3300	50.0000	0.0000	(4.9834)	(0.5369)	0.0000	3	(5.5203)	01/06/2025
300094.ZK	12/27/2024	SDB3260122900	1,700.00	0.6021	1,097.13	1,023.54	0.0000	4.3300	50.0000	0.0000	(0.3959)	(0.0426)	0.0000	3	(0.4385)	01/06/2025
300094.ZK	12/27/2024	SDB3260122900	100.00	0.6021	64.54	60.21	0.0000	4.3300	50.0000	0.0000	(0.0233)	(0.0025)	0.0000	3	(0.0258)	01/06/2025
300094.ZK	12/27/2024	SDB3260122900	3,700.00	0.6021	2,387.87	2,227.70	0.0000	4.3300	50.0000	0.0000	(0.8616)	(0.0928)	0.0000	3	(0.9544)	01/06/2025
300094.ZK	12/26/2024	SDB3260122900	300.00	0.5920	177.77	177.60	0.0000	4.3300	50.0000	0.0000	(0.0214)	(0.0025)	0.0000	1	(0.0238)	01/06/2025
300094.ZK	12/26/2024	SDB3260122900	100.00	0.5920	64.54	59.20	0.0000	4.3300	50.0000	0.0000	(0.0078)	(0.0008)	0.0000	1	(0.0086)	01/06/2025
300094.ZK	12/26/2024	SDB3260122900	2,000.00	0.5920	1,290.74	1,184.03	0.0000	4.3300	50.0000	0.0000	(0.1552)	(0.0164)	0.0000	1	(0.1717)	01/06/2025
300094.ZK	12/26/2024	SDB3260122900	3,100.00	0.5920	2,000.65	1,835.25	0.0000	4.3300	50.0000	0.0000	(0.2406)	(0.0255)	0.0000	1	(0.2661)	01/06/2025
300094.ZK	12/26/2024	SDB3260122900	2,800.00	0.5920	1,807.04	1,657.64	0.0000	4.3300	50.0000	0.0000	(0.2173)	(0.0230)	0.0000	1	(0.2404)	01/06/2025
300094.ZK	12/26/2024	SDB3260122900	200.00	0.5920	129.07	118.40	0.0000	4.3300	50.0000	0.0000	(0.0155)	(0.0016)	0.0000	1	(0.0172)	01/06/2025
300094.ZK	12/26/2024	SDB3260122900	6,000.00	0.5920	3,872.23	3,552.09	0.0000	4.3300	50.0000	0.0000	(0.4657)	(0.0493)	0.0000	1	(0.5151)	01/06/2025
300094.ZK	12/26/2024	SDB3260122900	7,900.00	0.5920	5,098.43	4,676.92	0.0000	4.3300	50.0000	0.0000	(0.6132)	(0.0650)	0.0000	1	(0.6782)	01/06/2025
300094.ZK	12/26/2024	SDB3260122900	43,100.00	0.5920	27,815.49	25,515.85	0.0000	4.3300	50.0000	0.0000	(3.3456)	(0.3544)	0.0000	1	(3.7000)	01/06/2025
300094.ZK	12/26/2024	SDB3260122900	4,000.00	0.5920	2,581.48	2,368.06	0.0000	4.3300	50.0000	0.0000	(0.3105)	(0.0329)	0.0000	1	(0.3434)	01/06/2025
300094.ZK	12/26/2024	SDB3260122900	12,100.00	0.5920	7,808.99	7,163.38	0.0000	4.3300	50.0000	0.0000	(0.9392)	(0.0995)	0.0000	1	(1.0387)	01/06/2025
300094.ZK	12/26/2024	SDB3260122900	6,500.00	0.5920	4,194.91	3,848.10	0.0000	4.3300	50.0000	0.0000	(0.5046)	(0.0534)	0.0000	1	(0.5580)	01/06/2025
300094.ZK	12/26/2024	SDB3260122900	29,200.00	0.5920	18,844.83	17,286.84	0.0000	4.3300	50.0000	0.0000	(2.2666)	(0.2401)	0.0000	1	(2.5067)	01/06/2025
300094.ZK	12/26/2024	SDB3260122900	21,400.00	0.5920	13,810.94	12,669.12	0.0000	4.3300	50.0000	0.0000	(1.6611)	(0.1760)	0.0000	1	(1.8371)	01/06/2025
300094.ZK	12/26/2024	SDB3260122900	1,700.00	0.5920	1,097.13	1,006.43	0.0000	4.3300	50.0000	0.0000	(0.1320)	(0.0140)	0.0000	1	(0.1459)	01/06/2025
300094.ZK	12/26/2024	SDB3260122900	100.00	0.5920	64.54	59.20	0.0000	4.3300	50.0000	0.0000	(0.0078)	(0.0008)	0.0000	1	(0.0086)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ZHANJIANG GUOLIAN AQUATIC PRODUCTS CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300094.ZK	12/26/2024	SDB3260122900	3,700.00	0.5920	2,387.87	2,190.46	0.0000	4.3300	50.0000	0.0000	(0.2872)	(0.0304)	0.0000	1	(0.3176)	01/06/2025
300094.ZK	12/24/2024	SDB3260122900	300.00	0.5920	177.77	177.60	0.0000	4.3300	50.0000	0.0000	(0.0428)	(0.0049)	0.0000	2	(0.0477)	01/06/2025
300094.ZK	12/24/2024	SDB3260122900	100.00	0.5920	64.54	59.20	0.0000	4.3300	50.0000	0.0000	(0.0155)	(0.0016)	0.0000	2	(0.0172)	01/06/2025
300094.ZK	12/24/2024	SDB3260122900	2,000.00	0.5920	1,290.74	1,184.03	0.0000	4.3300	50.0000	0.0000	(0.3105)	(0.0329)	0.0000	2	(0.3434)	01/06/2025
300094.ZK	12/24/2024	SDB3260122900	3,100.00	0.5920	2,000.65	1,835.25	0.0000	4.3300	50.0000	0.0000	(0.4813)	(0.0510)	0.0000	2	(0.5322)	01/06/2025
300094.ZK	12/24/2024	SDB3260122900	2,800.00	0.5920	1,807.04	1,657.64	0.0000	4.3300	50.0000	0.0000	(0.4347)	(0.0460)	0.0000	2	(0.4807)	01/06/2025
300094.ZK	12/24/2024	SDB3260122900	200.00	0.5920	129.07	118.40	0.0000	4.3300	50.0000	0.0000	(0.0310)	(0.0033)	0.0000	2	(0.0343)	01/06/2025
300094.ZK	12/24/2024	SDB3260122900	6,000.00	0.5920	3,872.23	3,552.09	0.0000	4.3300	50.0000	0.0000	(0.9315)	(0.0987)	0.0000	2	(1.0302)	01/06/2025
300094.ZK	12/24/2024	SDB3260122900	7,900.00	0.5920	5,098.43	4,676.92	0.0000	4.3300	50.0000	0.0000	(1.2265)	(0.1299)	0.0000	2	(1.3564)	01/06/2025
300094.ZK	12/24/2024	SDB3260122900	43,100.00	0.5920	27,815.49	25,515.85	0.0000	4.3300	50.0000	0.0000	(6.6912)	(0.7088)	0.0000	2	(7.3999)	01/06/2025
300094.ZK	12/24/2024	SDB3260122900	4,000.00	0.5920	2,581.48	2,368.06	0.0000	4.3300	50.0000	0.0000	(0.6210)	(0.0658)	0.0000	2	(0.6868)	01/06/2025
300094.ZK	12/24/2024	SDB3260122900	12,100.00	0.5920	7,808.99	7,163.38	0.0000	4.3300	50.0000	0.0000	(1.8785)	(0.1990)	0.0000	2	(2.0775)	01/06/2025
300094.ZK	12/24/2024	SDB3260122900	6,500.00	0.5920	4,194.91	3,848.10	0.0000	4.3300	50.0000	0.0000	(1.0091)	(0.1069)	0.0000	2	(1.1160)	01/06/2025
300094.ZK	12/24/2024	SDB3260122900	29,200.00	0.5920	18,844.83	17,286.84	0.0000	4.3300	50.0000	0.0000	(4.5332)	(0.4802)	0.0000	2	(5.0134)	01/06/2025
300094.ZK	12/24/2024	SDB3260122900	21,400.00	0.5920	13,810.94	12,669.12	0.0000	4.3300	50.0000	0.0000	(3.3223)	(0.3519)	0.0000	2	(3.6742)	01/06/2025
300094.ZK	12/24/2024	SDB3260122900	1,700.00	0.5920	1,097.13	1,006.43	0.0000	4.3300	50.0000	0.0000	(0.2639)	(0.0280)	0.0000	2	(0.2919)	01/06/2025
300094.ZK	12/24/2024	SDB3260122900	100.00	0.5920	64.54	59.20	0.0000	4.3300	50.0000	0.0000	(0.0155)	(0.0016)	0.0000	2	(0.0172)	01/06/2025
300094.ZK	12/24/2024	SDB3260122900	3,700.00	0.5920	2,387.87	2,190.46	0.0000	4.3300	50.0000	0.0000	(0.5744)	(0.0608)	0.0000	2	(0.6353)	01/06/2025
300094.ZK	12/23/2024	SDB3260122900	100.00	0.6022	64.54	60.22	0.0000	4.3300	50.0000	0.0000	(0.0078)	(0.0008)	0.0000	1	(0.0086)	01/06/2025
300094.ZK	12/23/2024	SDB3260122900	2,000.00	0.6022	1,290.74	1,204.32	0.0000	4.3300	50.0000	0.0000	(0.1552)	(0.0167)	0.0000	1	(0.1720)	01/06/2025
300094.ZK	12/23/2024	SDB3260122900	3,100.00	0.6022	2,000.65	1,866.70	0.0000	4.3300	50.0000	0.0000	(0.0259)	(0.0000)	0.0000	1	(0.2666)	01/06/2025
300094.ZK	12/23/2024	SDB3260122900	2,800.00	0.6022	1,807.04	1,686.05	0.0000	4.3300	50.0000	0.0000	(0.2173)	(0.0234)	0.0000	1	(0.2408)	01/06/2025
300094.ZK	12/23/2024	SDB3260122900	200.00	0.6022	129.07	120.43	0.0000	4.3300	50.0000	0.0000	(0.0155)	(0.0017)	0.0000	1	(0.0172)	01/06/2025
300094.ZK	12/23/2024	SDB3260122900	6,000.00	0.6022	3,872.23	3,612.97	0.0000	4.3300	50.0000	0.0000	(0.4657)	(0.0502)	0.0000	1	(0.5159)	01/06/2025
300094.ZK	12/23/2024	SDB3260122900	7,900.00	0.6022	5,098.43	4,757.08	0.0000	4.3300	50.0000	0.0000	(0.6132)	(0.0661)	0.0000	1	(0.6793)	01/06/2025
300094.ZK	12/23/2024	SDB3260122900	43,100.00	0.6022	27,815.49	25,953.18	0.0000	4.3300	50.0000	0.0000	(3.3456)	(0.3605)	0.0000	1	(3.7060)	01/06/2025
300094.ZK	12/23/2024	SDB3260122900	4,000.00	0.6022	2,581.48	2,408.65	0.0000	4.3300	50.0000	0.0000	(0.3105)	(0.0335)	0.0000	1	(0.3439)	01/06/2025
300094.ZK	12/23/2024	SDB3260122900	12,100.00	0.6022	7,808.99	7,286.16	0.0000	4.3300	50.0000	0.0000	(0.9392)	(0.1012)	0.0000	1	(1.0404)	01/06/2025
300094.ZK	12/23/2024	SDB3260122900	6,500.00	0.6022	4,194.91	3,914.05	0.0000	4.3300	50.0000	0.0000	(0.5046)	(0.0544)	0.0000	1	(0.5589)	01/06/2025
300094.ZK	12/23/2024	SDB3260122900	29,200.00	0.6022	18,844.83	17,583.13	0.0000	4.3300	50.0000	0.0000	(2.2666)	(0.2442)	0.0000	1	(2.5108)	01/06/2025
300094.ZK	12/23/2024	SDB3260122900	21,400.00	0.6022	13,810.94	12,886.27	0.0000	4.3300	50.0000	0.0000	(1.6611)	(0.1790)	0.0000	1	(1.8401)	01/06/2025
300094.ZK	12/23/2024	SDB3260122900	1,700.00	0.6022	1,097.13	1,023.68	0.0000	4.3300	50.0000	0.0000	(0.1320)	(0.0142)	0.0000	1	(0.1462)	01/06/2025
300094.ZK	12/23/2024	SDB3260122900	100.00	0.6022	64.54	60.22	0.0000	4.3300	50.0000	0.0000	(0.0078)	(0.0008)	0.0000	1	(0.0086)	01/06/2025
300094.ZK	12/23/2024	SDB3260122900	3,700.00	0.6022	2,387.87	2,228.00	0.0000	4.3300	50.0000	0.0000	(0.2872)	(0.0309)	0.0000	1	(0.3182)	01/06/2025
300094.ZK	12/20/2024	SDB3260122900	100.00	0.6185	64.54	61.85	0.0000	4.3300	50.0000	0.0000	(0.0233)	(0.0026)	0.0000	3	(0.0259)	01/06/2025
300094.ZK	12/20/2024	SDB3260122900	2,000.00	0.6185	1,290.74	1,237.00	0.0000	4.3300	50.0000	0.0000	(0.4657)	(0.0515)	0.0000	3	(0.5173)	01/06/2025
300094.ZK	12/20/2024	SDB3260122900	3,100.00	0.6185	2,000.65	1,917.35	0.0000	4.3300	50.0000	0.0000	(0.7219)	(0.0799)	0.0000	3	(0.8018)	01/06/2025
300094.ZK	12/20/2024	SDB3260122900	2,800.00	0.6185	1,807.04	1,731.80	0.0000	4.3300	50.0000	0.0000	(0.6520)	(0.0722)	0.0000	3	(0.7242)	01/06/2025
300094.ZK	12/20/2024	SDB3260122900	200.00	0.6185	129.07	123.70	0.0000	4.3300	50.0000	0.0000	(0.0466)	(0.0052)	0.0000	3	(0.0517)	01/06/2025
300094.ZK	12/20/2024	SDB3260122900	6,000.00	0.6185	3,872.23	3,710.99	0.0000	4.3300	50.0000	0.0000	(1.3972)	(0.1546)	0.0000	3	(1.5519)	01/06/2025
300094.ZK	12/20/2024	SDB3260122900	7,900.00	0.6185	5,098.43	4,886.14	0.0000	4.3300	50.0000	0.0000	(1.8397)	(0.2036)	0.0000	3	(2.0433)	01/06/2025
300094.ZK	12/20/2024	SDB3260122900	43,100.00	0.6185	27,815.49	26,657.31	0.0000	4.3300	50.0000	0.0000	(10.0368)	(1.1107)	0.0000	3	(11.1475)	01/06/2025
300094.ZK	12/20/2024	SDB3260122900	4,000.00	0.6185	2,581.48	2,474.00	0.0000	4.3300	50.0000	0.0000	(0.9315)	(0.1031)	0.0000	3	(1.0346)	01/06/2025
300094.ZK	12/20/2024	SDB3260122900	12,100.00	0.6185	7,808.99	7,483.84	0.0000	4.3300	50.0000	0.0000	(2.8177)	(0.3118)	0.0000	3	(3.1296)	01/06/2025
300094.ZK	12/20/2024	SDB3260122900	6,500.00	0.6185	4,194.91	4,020.24	0.0000	4.3300	50.0000	0.0000	(1.5137)	(0.1675)	0.0000	3	(1.6812)	01/06/2025
300094.ZK	12/20/2024	SDB3260122900	29,200.00	0.6185	18,844.83	18,060.17	0.0000	4.3300	50.0000	0.0000	(6.7998)	(0.7525)	0.0000	3	(7.5524)	01/06/2025
300094.ZK	12/20/2024	SDB3260122900	21,400.00	0.6185	13,810.94	13,235.88	0.0000	4.3300	50.0000	0.0000	(4.9834)	(0.5515)	0.0000	3	(5.5349)	01/06/2025
300094.ZK	12/20/2024	SDB3260122900	1,700.00	0.6185	1,097.13	1,051.45	0.0000	4.3300	50.0000	0.0000	(0.3959)	(0.0438)	0.0000	3	(0.4397)	01/06/2025
300094.ZK	12/20/2024	SDB3260122900	100.00	0.6185	64.54	61.85	0.0000	4.3300	50.0000	0.0000	(0.0233)	(0.0026)	0.0000	3	(0.0259)	01/06/2025
300094.ZK	12/20/2024	SDB3260122900	3,700.00	0.6185	2,387.87	2,288.45	0.0000	4.3300	50.0000	0.0000	(0.8616)	(0.0954)	0.0000	3	(0.9570)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ZHANJIANG GUOLIAN AQUATIC PRODUCTS CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300094.ZK	12/19/2024	SDB3260122900	100.00	0.6765	64.54	67.65	0.0000	4.5800	50.0000	0.0000	(0.0082)	(0.0009)	0.0000	1	(0.0092)	01/06/2025
300094.ZK	12/19/2024	SDB3260122900	2,000.00	0.6765	1,290.74	1,353.03	0.0000	4.5800	50.0000	0.0000	(0.1642)	(0.0188)	0.0000	1	(0.1830)	01/06/2025
300094.ZK	12/19/2024	SDB3260122900	3,100.00	0.6765	2,000.65	2,097.20	0.0000	4.5800	50.0000	0.0000	(0.0291)	(0.2545)	0.0000	1	(0.2837)	01/06/2025
300094.ZK	12/19/2024	SDB3260122900	2,800.00	0.6765	1,807.04	1,894.24	0.0000	4.5800	50.0000	0.0000	(0.2299)	(0.0263)	0.0000	1	(0.2562)	01/06/2025
300094.ZK	12/19/2024	SDB3260122900	200.00	0.6765	129.07	135.30	0.0000	4.5800	50.0000	0.0000	(0.0164)	(0.0019)	0.0000	1	(0.0183)	01/06/2025
300094.ZK	12/19/2024	SDB3260122900	6,000.00	0.6765	3,872.23	4,059.09	0.0000	4.5800	50.0000	0.0000	(0.4926)	(0.0564)	0.0000	1	(0.5490)	01/06/2025
300094.ZK	12/19/2024	SDB3260122900	7,900.00	0.6765	5,098.43	5,344.47	0.0000	4.5800	50.0000	0.0000	(0.6486)	(0.0742)	0.0000	1	(0.7229)	01/06/2025
300094.ZK	12/19/2024	SDB3260122900	43,100.00	0.6765	27,815.49	29,157.80	0.0000	4.5800	50.0000	0.0000	(3.5387)	(0.4050)	0.0000	1	(3.9437)	01/06/2025
300094.ZK	12/19/2024	SDB3260122900	4,000.00	0.6765	2,581.48	2,706.06	0.0000	4.5800	50.0000	0.0000	(0.3284)	(0.0376)	0.0000	1	(0.3660)	01/06/2025
300094.ZK	12/19/2024	SDB3260122900	12,100.00	0.6765	7,808.99	8,185.83	0.0000	4.5800	50.0000	0.0000	(0.9935)	(0.1137)	0.0000	1	(1.1072)	01/06/2025
300094.ZK	12/19/2024	SDB3260122900	6,500.00	0.6765	4,194.91	4,397.35	0.0000	4.5800	50.0000	0.0000	(0.5337)	(0.0611)	0.0000	1	(0.5948)	01/06/2025
300094.ZK	12/19/2024	SDB3260122900	29,200.00	0.6765	18,844.83	19,754.24	0.0000	4.5800	50.0000	0.0000	(2.3975)	(0.2744)	0.0000	1	(2.6718)	01/06/2025
300094.ZK	12/19/2024	SDB3260122900	21,400.00	0.6765	13,810.94	14,477.42	0.0000	4.5800	50.0000	0.0000	(1.7571)	(0.2011)	0.0000	1	(1.9581)	01/06/2025
300094.ZK	12/19/2024	SDB3260122900	1,700.00	0.6765	1,097.13	1,150.08	0.0000	4.5800	50.0000	0.0000	(0.1396)	(0.0160)	0.0000	1	(0.1556)	01/06/2025
300094.ZK	12/19/2024	SDB3260122900	100.00	0.6765	64.54	67.65	0.0000	4.5800	50.0000	0.0000	(0.0082)	(0.0009)	0.0000	1	(0.0092)	01/06/2025
300094.ZK	12/19/2024	SDB3260122900	3,700.00	0.6765	2,387.87	2,503.11	0.0000	4.5800	50.0000	0.0000	(0.3038)	(0.0348)	0.0000	1	(0.3386)	01/06/2025
300094.ZK	12/18/2024	SDB3260122900	100.00	0.6901	64.54	69.01	0.0000	4.5800	50.0000	0.0000	(0.0082)	(0.0010)	0.0000	1	(0.0092)	01/06/2025
300094.ZK	12/18/2024	SDB3260122900	2,000.00	0.6901	1,290.74	1,380.23	0.0000	4.5800	50.0000	0.0000	(0.1642)	(0.0192)	0.0000	1	(0.1834)	01/06/2025
300094.ZK	12/18/2024	SDB3260122900	3,100.00	0.6901	2,000.65	2,139.35	0.0000	4.5800	50.0000	0.0000	(0.2545)	(0.0297)	0.0000	1	(0.2842)	01/06/2025
300094.ZK	12/18/2024	SDB3260122900	2,800.00	0.6901	1,807.04	1,932.32	0.0000	4.5800	50.0000	0.0000	(0.2299)	(0.0268)	0.0000	1	(0.2567)	01/06/2025
300094.ZK	12/18/2024	SDB3260122900	200.00	0.6901	129.07	138.02	0.0000	4.5800	50.0000	0.0000	(0.0164)	(0.0019)	0.0000	1	(0.0183)	01/06/2025
300094.ZK	12/18/2024	SDB3260122900	6,000.00	0.6901	3,872.23	4,140.68	0.0000	4.5800	50.0000	0.0000	(0.4926)	(0.0575)	0.0000	1	(0.5501)	01/06/2025
300094.ZK	12/18/2024	SDB3260122900	7,900.00	0.6901	5,098.43	5,451.90	0.0000	4.5800	50.0000	0.0000	(0.6486)	(0.0757)	0.0000	1	(0.7244)	01/06/2025
300094.ZK	12/18/2024	SDB3260122900	43,100.00	0.6901	27,815.49	29,743.91	0.0000	4.5800	50.0000	0.0000	(3.5387)	(0.4131)	0.0000	1	(3.9519)	01/06/2025
300094.ZK	12/18/2024	SDB3260122900	4,000.00	0.6901	2,581.48	2,760.46	0.0000	4.5800	50.0000	0.0000	(0.3284)	(0.0383)	0.0000	1	(0.3668)	01/06/2025
300094.ZK	12/18/2024	SDB3260122900	12,100.00	0.6901	7,808.99	8,350.38	0.0000	4.5800	50.0000	0.0000	(0.9935)	(0.1160)	0.0000	1	(1.1095)	01/06/2025
300094.ZK	12/18/2024	SDB3260122900	6,500.00	0.6901	4,194.91	4,485.74	0.0000	4.5800	50.0000	0.0000	(0.5337)	(0.0623)	0.0000	1	(0.5960)	01/06/2025
300094.ZK	12/18/2024	SDB3260122900	29,200.00	0.6901	18,844.83	20,151.33	0.0000	4.5800	50.0000	0.0000	(2.3975)	(0.2799)	0.0000	1	(2.6774)	01/06/2025
300094.ZK	12/18/2024	SDB3260122900	21,400.00	0.6901	13,810.94	14,768.44	0.0000	4.5800	50.0000	0.0000	(1.7571)	(0.2051)	0.0000	1	(1.9622)	01/06/2025
300094.ZK	12/18/2024	SDB3260122900	1,700.00	0.6901	1,097.13	1,173.19	0.0000	4.5800	50.0000	0.0000	(0.1396)	(0.0163)	0.0000	1	(0.1559)	01/06/2025
300094.ZK	12/18/2024	SDB3260122900	100.00	0.6901	64.54	69.01	0.0000	4.5800	50.0000	0.0000	(0.0082)	(0.0010)	0.0000	1	(0.0092)	01/06/2025
300094.ZK	12/18/2024	SDB3260122900	3,700.00	0.6901	2,387.87	2,553.42	0.0000	4.5800	50.0000	0.0000	(0.3038)	(0.0355)	0.0000	1	(0.3393)	01/06/2025
300094.ZK	12/17/2024	SDB3260122900	100.00	0.7253	64.54	72.53	0.0000	4.5800	50.0000	0.0000	(0.0082)	(0.0010)	0.0000	1	(0.0092)	01/06/2025
300094.ZK	12/17/2024	SDB3260122900	2,000.00	0.7253	1,290.74	1,450.56	0.0000	4.5800	50.0000	0.0000	(0.1642)	(0.0201)	0.0000	1	(0.1844)	01/06/2025
300094.ZK	12/17/2024	SDB3260122900	3,100.00	0.7253	2,000.65	2,248.37	0.0000	4.5800	50.0000	0.0000	(0.2545)	(0.0312)	0.0000	1	(0.2858)	01/06/2025
300094.ZK	12/17/2024	SDB3260122900	2,800.00	0.7253	1,807.04	2,030.79	0.0000	4.5800	50.0000	0.0000	(0.2299)	(0.0282)	0.0000	1	(0.2581)	01/06/2025
300094.ZK	12/17/2024	SDB3260122900	200.00	0.7253	129.07	145.06	0.0000	4.5800	50.0000	0.0000	(0.0164)	(0.0020)	0.0000	1	(0.0184)	01/06/2025
300094.ZK	12/17/2024	SDB3260122900	6,000.00	0.7253	3,872.23	4,351.69	0.0000	4.5800	50.0000	0.0000	(0.4926)	(0.0604)	0.0000	1	(0.5531)	01/06/2025
300094.ZK	12/17/2024	SDB3260122900	7,900.00	0.7253	5,098.43	5,729.72	0.0000	4.5800	50.0000	0.0000	(0.6486)	(0.0796)	0.0000	1	(0.7282)	01/06/2025
300094.ZK	12/17/2024	SDB3260122900	43,100.00	0.7253	27,815.49	31,259.61	0.0000	4.5800	50.0000	0.0000	(3.5387)	(0.4342)	0.0000	1	(3.9729)	01/06/2025
300094.ZK	12/17/2024	SDB3260122900	4,000.00	0.7253	2,581.48	2,901.12	0.0000	4.5800	50.0000	0.0000	(0.3284)	(0.0403)	0.0000	1	(0.3687)	01/06/2025
300094.ZK	12/17/2024	SDB3260122900	12,100.00	0.7253	7,808.99	8,775.90	0.0000	4.5800	50.0000	0.0000	(0.9935)	(0.1219)	0.0000	1	(1.1154)	01/06/2025
300094.ZK	12/17/2024	SDB3260122900	6,500.00	0.7253	4,194.91	4,714.33	0.0000	4.5800	50.0000	0.0000	(0.5337)	(0.0655)	0.0000	1	(0.5992)	01/06/2025
300094.ZK	12/17/2024	SDB3260122900	29,200.00	0.7253	18,844.83	21,178.21	0.0000	4.5800	50.0000	0.0000	(2.3975)	(0.2941)	0.0000	1	(2.6916)	01/06/2025
300094.ZK	12/17/2024	SDB3260122900	21,400.00	0.7253	13,810.94	15,521.01	0.0000	4.5800	50.0000	0.0000	(1.7571)	(0.2156)	0.0000	1	(1.9726)	01/06/2025
300094.ZK	12/17/2024	SDB3260122900	1,700.00	0.7253	1,097.13	1,232.98	0.0000	4.5800	50.0000	0.0000	(0.1396)	(0.0171)	0.0000	1	(0.1567)	01/06/2025
300094.ZK	12/17/2024	SDB3260122900	100.00	0.7253	64.54	72.53	0.0000	4.5800	50.0000	0.0000	(0.0082)	(0.0010)	0.0000	1	(0.0092)	01/06/2025
300094.ZK	12/17/2024	SDB3260122900	3,700.00	0.7253	2,387.87	2,683.54	0.0000	4.5800	50.0000	0.0000	(0.3038)	(0.0373)	0.0000	1	(0.3411)	01/06/2025
300094.ZK	12/16/2024	SDB3260122900	100.00	0.6904	64.54	69.04	0.0000	4.5800	50.0000	0.0000	(0.0082)	(0.0010)	0.0000	1	(0.0092)	01/06/2025
300094.ZK	12/16/2024	SDB3260122900	2,000.00	0.6904	1,290.74	1,380.80	0.0000	4.5800	50.0000	0.0000	(0.1642)	(0.0192)	0.0000	1	(0.1834)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ZHANJIANG GUOLIAN AQUATIC PRODUCTS CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300094.ZK	12/16/2024	SDB3260122900	3,100.00	0.6904	2,000.65	2,140.24	0.0000	4.5800	50.0000	0.0000	(0.2545)	(0.0297)	0.0000	1	(0.2843)	01/06/2025
300094.ZK	12/16/2024	SDB3260122900	2,800.00	0.6904	1,807.04	1,933.12	0.0000	4.5800	50.0000	0.0000	(0.2299)	(0.0268)	0.0000	1	(0.2567)	01/06/2025
300094.ZK	12/16/2024	SDB3260122900	200.00	0.6904	129.07	138.08	0.0000	4.5800	50.0000	0.0000	(0.0164)	(0.0019)	0.0000	1	(0.0183)	01/06/2025
300094.ZK	12/16/2024	SDB3260122900	6,000.00	0.6904	3,872.23	4,142.41	0.0000	4.5800	50.0000	0.0000	(0.4926)	(0.0575)	0.0000	1	(0.5502)	01/06/2025
300094.ZK	12/16/2024	SDB3260122900	7,900.00	0.6904	5,098.43	5,454.17	0.0000	4.5800	50.0000	0.0000	(0.6486)	(0.0758)	0.0000	1	(0.7244)	01/06/2025
300094.ZK	12/16/2024	SDB3260122900	43,100.00	0.6904	27,815.49	29,756.28	0.0000	4.5800	50.0000	0.0000	(3.5387)	(0.4133)	0.0000	1	(3.9520)	01/06/2025
300094.ZK	12/16/2024	SDB3260122900	4,000.00	0.6904	2,581.48	2,761.60	0.0000	4.5800	50.0000	0.0000	(0.3284)	(0.0384)	0.0000	1	(0.3668)	01/06/2025
300094.ZK	12/16/2024	SDB3260122900	12,100.00	0.6904	7,808.99	8,353.85	0.0000	4.5800	50.0000	0.0000	(0.9935)	(0.1160)	0.0000	1	(1.1095)	01/06/2025
300094.ZK	12/16/2024	SDB3260122900	6,500.00	0.6904	4,194.91	4,487.61	0.0000	4.5800	50.0000	0.0000	(0.5337)	(0.0623)	0.0000	1	(0.5960)	01/06/2025
300094.ZK	12/16/2024	SDB3260122900	29,200.00	0.6904	18,844.83	20,159.71	0.0000	4.5800	50.0000	0.0000	(2.3975)	(0.2800)	0.0000	1	(2.6775)	01/06/2025
300094.ZK	12/16/2024	SDB3260122900	21,400.00	0.6904	13,810.94	14,774.58	0.0000	4.5800	50.0000	0.0000	(1.7571)	(0.2052)	0.0000	1	(1.9623)	01/06/2025
300094.ZK	12/16/2024	SDB3260122900	1,700.00	0.6904	1,097.13	1,173.68	0.0000	4.5800	50.0000	0.0000	(0.1396)	(0.0163)	0.0000	1	(0.1559)	01/06/2025
300094.ZK	12/16/2024	SDB3260122900	100.00	0.6904	64.54	69.04	0.0000	4.5800	50.0000	0.0000	(0.0082)	(0.0010)	0.0000	1	(0.0092)	01/06/2025
300094.ZK	12/16/2024	SDB3260122900	3,700.00	0.6904	2,387.87	2,554.48	0.0000	4.5800	50.0000	0.0000	(0.3038)	(0.0355)	0.0000	1	(0.3393)	01/06/2025
300094.ZK	12/13/2024	SDB3260122900	100.00	0.6695	64.54	66.95	0.0000	4.5800	50.0000	0.0000	(0.0246)	(0.0028)	0.0000	3	(0.0274)	01/06/2025
300094.ZK	12/13/2024	SDB3260122900	2,000.00	0.6695	1,290.74	1,339.09	0.0000	4.5800	50.0000	0.0000	(0.4926)	(0.0558)	0.0000	3	(0.5484)	01/06/2025
300094.ZK	12/13/2024	SDB3260122900	3,100.00	0.6695	2,000.65	2,075.58	0.0000	4.5800	50.0000	0.0000	(0.7636)	(0.0865)	0.0000	3	(0.8501)	01/06/2025
300094.ZK	12/13/2024	SDB3260122900	2,800.00	0.6695	1,807.04	1,874.72	0.0000	4.5800	50.0000	0.0000	(0.6897)	(0.0781)	0.0000	3	(0.7678)	01/06/2025
300094.ZK	12/13/2024	SDB3260122900	200.00	0.6695	129.07	133.91	0.0000	4.5800	50.0000	0.0000	(0.0493)	(0.0056)	0.0000	3	(0.0548)	01/06/2025
300094.ZK	12/13/2024	SDB3260122900	6,000.00	0.6695	3,872.23	4,017.26	0.0000	4.5800	50.0000	0.0000	(1.4779)	(0.1674)	0.0000	3	(1.6453)	01/06/2025
300094.ZK	12/13/2024	SDB3260122900	7,900.00	0.6695	5,098.43	5,289.39	0.0000	4.5800	50.0000	0.0000	(1.9459)	(0.2204)	0.0000	3	(2.1663)	01/06/2025
300094.ZK	12/13/2024	SDB3260122900	43,100.00	0.6695	27,815.49	28,857.30	0.0000	4.5800	50.0000	0.0000	(10.6162)	(1.2024)	0.0000	3	(11.8186)	01/06/2025
300094.ZK	12/13/2024	SDB3260122900	4,000.00	0.6695	2,581.48	2,678.17	0.0000	4.5800	50.0000	0.0000	(0.9853)	(0.1116)	0.0000	3	(1.0969)	01/06/2025
300094.ZK	12/13/2024	SDB3260122900	12,100.00	0.6695	7,808.99	8,101.47	0.0000	4.5800	50.0000	0.0000	(2.9804)	(0.3376)	0.0000	3	(3.3180)	01/06/2025
300094.ZK	12/13/2024	SDB3260122900	6,500.00	0.6695	4,194.91	4,352.03	0.0000	4.5800	50.0000	0.0000	(1.6011)	(0.1813)	0.0000	3	(1.7824)	01/06/2025
300094.ZK	12/13/2024	SDB3260122900	29,200.00	0.6695	18,844.83	19,550.66	0.0000	4.5800	50.0000	0.0000	(7.1924)	(0.8146)	0.0000	3	(8.0071)	01/06/2025
300094.ZK	12/13/2024	SDB3260122900	21,400.00	0.6695	13,810.94	14,328.22	0.0000	4.5800	50.0000	0.0000	(5.2712)	(0.5970)	0.0000	3	(5.8682)	01/06/2025
300094.ZK	12/13/2024	SDB3260122900	1,700.00	0.6695	1,097.13	1,138.22	0.0000	4.5800	50.0000	0.0000	(0.4187)	(0.0474)	0.0000	3	(0.4662)	01/06/2025
300094.ZK	12/13/2024	SDB3260122900	100.00	0.6695	64.54	66.95	0.0000	4.5800	50.0000	0.0000	(0.0246)	(0.0028)	0.0000	3	(0.0274)	01/06/2025
300094.ZK	12/13/2024	SDB3260122900	3,700.00	0.6695	2,387.87	2,477.31	0.0000	4.5800	50.0000	0.0000	(0.9114)	(0.1032)	0.0000	3	(1.0146)	01/06/2025
300094.ZK	12/12/2024	SDB3260122900	100.00	0.6926	64.54	69.26	0.0000	4.5800	50.0000	0.0000	(0.0082)	(0.0010)	0.0000	1	(0.0092)	01/06/2025
300094.ZK	12/12/2024	SDB3260122900	2,000.00	0.6926	1,290.74	1,385.14	0.0000	4.5800	50.0000	0.0000	(0.1642)	(0.0192)	0.0000	1	(0.1834)	01/06/2025
300094.ZK	12/12/2024	SDB3260122900	3,100.00	0.6926	2,000.65	2,146.96	0.0000	4.5800	50.0000	0.0000	(0.2545)	(0.0298)	0.0000	1	(0.2843)	01/06/2025
300094.ZK	12/12/2024	SDB3260122900	2,800.00	0.6926	1,807.04	1,939.19	0.0000	4.5800	50.0000	0.0000	(0.2299)	(0.0269)	0.0000	1	(0.2568)	01/06/2025
300094.ZK	12/12/2024	SDB3260122900	200.00	0.6926	129.07	138.51	0.0000	4.5800	50.0000	0.0000	(0.0164)	(0.0019)	0.0000	1	(0.0183)	01/06/2025
300094.ZK	12/12/2024	SDB3260122900	6,000.00	0.6926	3,872.23	4,155.41	0.0000	4.5800	50.0000	0.0000	(0.4926)	(0.0577)	0.0000	1	(0.5503)	01/06/2025
300094.ZK	12/12/2024	SDB3260122900	7,900.00	0.6926	5,098.43	5,471.29	0.0000	4.5800	50.0000	0.0000	(0.6486)	(0.0760)	0.0000	1	(0.7246)	01/06/2025
300094.ZK	12/12/2024	SDB3260122900	43,100.00	0.6926	27,815.49	29,849.68	0.0000	4.5800	50.0000	0.0000	(3.5387)	(0.4146)	0.0000	1	(3.9533)	01/06/2025
300094.ZK	12/12/2024	SDB3260122900	4,000.00	0.6926	2,581.48	2,770.27	0.0000	4.5800	50.0000	0.0000	(0.3284)	(0.0385)	0.0000	1	(0.3669)	01/06/2025
300094.ZK	12/12/2024	SDB3260122900	12,100.00	0.6926	7,808.99	8,380.07	0.0000	4.5800	50.0000	0.0000	(0.9935)	(0.1164)	0.0000	1	(1.1099)	01/06/2025
300094.ZK	12/12/2024	SDB3260122900	6,500.00	0.6926	4,194.91	4,501.69	0.0000	4.5800	50.0000	0.0000	(0.5337)	(0.0625)	0.0000	1	(0.5962)	01/06/2025
300094.ZK	12/12/2024	SDB3260122900	29,200.00	0.6926	18,844.83	20,222.99	0.0000	4.5800	50.0000	0.0000	(2.3975)	(0.2809)	0.0000	1	(2.6784)	01/06/2025
300094.ZK	12/12/2024	SDB3260122900	21,400.00	0.6926	13,810.94	14,820.96	0.0000	4.5800	50.0000	0.0000	(1.7571)	(0.2058)	0.0000	1	(1.9629)	01/06/2025
300094.ZK	12/12/2024	SDB3260122900	1,700.00	0.6926	1,097.13	1,177.37	0.0000	4.5800	50.0000	0.0000	(0.0164)	(0.0010)	0.0000	1	(0.1559)	01/06/2025
300094.ZK	12/12/2024	SDB3260122900	100.00	0.6926	64.54	69.26	0.0000	4.5800	50.0000	0.0000	(0.0082)	(0.0010)	0.0000	1	(0.0092)	01/06/2025
300094.ZK	12/12/2024	SDB3260122900	3,700.00	0.6926	2,387.87	2,562.50	0.0000	4.5800	50.0000	0.0000	(0.3038)	(0.0356)	0.0000	1	(0.3394)	01/06/2025
300094.ZK	12/11/2024	SDB3260122900	100.00	0.6760	64.54	67.60	0.0000	4.5800	50.0000	0.0000	(0.0082)	(0.0009)	0.0000	1	(0.0091)	01/06/2025
300094.ZK	12/11/2024	SDB3260122900	2,000.00	0.6760	1,290.74	1,352.00	0.0000	4.5800	50.0000	0.0000	(0.1642)	(0.0188)	0.0000	1	(0.1830)	01/06/2025
300094.ZK	12/11/2024	SDB3260122900	3,100.00	0.6760	2,000.65	2,095.60	0.0000	4.5800	50.0000	0.0000	(0.2545)	(0.0291)	0.0000	1	(0.2836)	01/06/2025
300094.ZK	12/11/2024	SDB3260122900	2,800.00	0.6760	1,807.04	1,892.80	0.0000	4.5800	50.0000	0.0000	(0.2299)	(0.0263)	0.0000	1	(0.2562)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ZHANJIANG GUOLIAN AQUATIC PRODUCTS CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300094.ZK	12/11/2024	SDB3260122900	200.00	0.6760	129.07	135.20	0.0000	4.5800	50.0000	0.0000	(0.0164)	(0.0019)	0.0000	1	(0.0183)	01/06/2025
300094.ZK	12/11/2024	SDB3260122900	6,000.00	0.6760	3,872.23	4,056.01	0.0000	4.5800	50.0000	0.0000	(0.4926)	(0.0563)	0.0000	1	(0.5490)	01/06/2025
300094.ZK	12/11/2024	SDB3260122900	7,900.00	0.6760	5,098.43	5,340.41	0.0000	4.5800	50.0000	0.0000	(0.6486)	(0.0742)	0.0000	1	(0.7228)	01/06/2025
300094.ZK	12/11/2024	SDB3260122900	43,100.00	0.6760	27,815.49	29,135.64	0.0000	4.5800	50.0000	0.0000	(3.5387)	(0.4047)	0.0000	1	(3.9434)	01/06/2025
300094.ZK	12/11/2024	SDB3260122900	4,000.00	0.6760	2,581.48	2,704.00	0.0000	4.5800	50.0000	0.0000	(0.3284)	(0.0376)	0.0000	1	(0.3660)	01/06/2025
300094.ZK	12/11/2024	SDB3260122900	12,100.00	0.6760	7,808.99	8,179.61	0.0000	4.5800	50.0000	0.0000	(0.9935)	(0.1136)	0.0000	1	(1.1071)	01/06/2025
300094.ZK	12/11/2024	SDB3260122900	6,500.00	0.6760	4,194.91	4,394.01	0.0000	4.5800	50.0000	0.0000	(0.5337)	(0.0610)	0.0000	1	(0.5947)	01/06/2025
300094.ZK	12/11/2024	SDB3260122900	29,200.00	0.6760	18,844.83	19,739.23	0.0000	4.5800	50.0000	0.0000	(2.3975)	(0.2742)	0.0000	1	(2.6716)	01/06/2025
300094.ZK	12/11/2024	SDB3260122900	21,400.00	0.6760	13,810.94	14,466.42	0.0000	4.5800	50.0000	0.0000	(1.7571)	(0.2009)	0.0000	1	(1.9580)	01/06/2025
300094.ZK	12/11/2024	SDB3260122900	1,700.00	0.6760	1,097.13	1,149.20	0.0000	4.5800	50.0000	0.0000	(0.1396)	(0.0160)	0.0000	1	(0.1555)	01/06/2025
300094.ZK	12/11/2024	SDB3260122900	100.00	0.6760	64.54	67.60	0.0000	4.5800	50.0000	0.0000	(0.0082)	(0.0009)	0.0000	1	(0.0091)	01/06/2025
300094.ZK	12/11/2024	SDB3260122900	3,700.00	0.6760	2,387.87	2,501.20	0.0000	4.5800	50.0000	0.0000	(0.3038)	(0.0347)	0.0000	1	(0.3385)	01/06/2025
300094.ZK	12/10/2024	SDB3260122900	100.00	0.6625	64.54	66.25	0.0000	4.5800	50.0000	0.0000	(0.0082)	(0.0009)	0.0000	1	(0.0091)	01/06/2025
300094.ZK	12/10/2024	SDB3260122900	2,000.00	0.6625	1,290.74	1,324.98	0.0000	4.5800	50.0000	0.0000	(0.1642)	(0.0184)	0.0000	1	(0.1826)	01/06/2025
300094.ZK	12/10/2024	SDB3260122900	3,100.00	0.6625	2,000.65	2,053.71	0.0000	4.5800	50.0000	0.0000	(0.2545)	(0.0285)	0.0000	1	(0.2831)	01/06/2025
300094.ZK	12/10/2024	SDB3260122900	2,800.00	0.6625	1,807.04	1,854.97	0.0000	4.5800	50.0000	0.0000	(0.2299)	(0.0258)	0.0000	1	(0.2557)	01/06/2025
300094.ZK	12/10/2024	SDB3260122900	200.00	0.6625	129.07	132.50	0.0000	4.5800	50.0000	0.0000	(0.0164)	(0.0018)	0.0000	1	(0.0183)	01/06/2025
300094.ZK	12/10/2024	SDB3260122900	6,000.00	0.6625	3,872.23	3,974.93	0.0000	4.5800	50.0000	0.0000	(0.4926)	(0.0552)	0.0000	1	(0.5478)	01/06/2025
300094.ZK	12/10/2024	SDB3260122900	7,900.00	0.6625	5,098.43	5,233.66	0.0000	4.5800	50.0000	0.0000	(0.6486)	(0.0727)	0.0000	1	(0.7213)	01/06/2025
300094.ZK	12/10/2024	SDB3260122900	43,100.00	0.6625	27,815.49	28,553.23	0.0000	4.5800	50.0000	0.0000	(3.5387)	(0.3966)	0.0000	1	(3.9353)	01/06/2025
300094.ZK	12/10/2024	SDB3260122900	4,000.00	0.6625	2,581.48	2,649.95	0.0000	4.5800	50.0000	0.0000	(0.3284)	(0.0368)	0.0000	1	(0.3652)	01/06/2025
300094.ZK	12/10/2024	SDB3260122900	12,100.00	0.6625	7,808.99	8,016.10	0.0000	4.5800	50.0000	0.0000	(0.9935)	(0.1113)	0.0000	1	(1.1048)	01/06/2025
300094.ZK	12/10/2024	SDB3260122900	6,500.00	0.6625	4,194.91	4,306.17	0.0000	4.5800	50.0000	0.0000	(0.5337)	(0.0598)	0.0000	1	(0.5935)	01/06/2025
300094.ZK	12/10/2024	SDB3260122900	29,200.00	0.6625	18,844.83	19,344.65	0.0000	4.5800	50.0000	0.0000	(2.3975)	(0.2687)	0.0000	1	(2.6662)	01/06/2025
300094.ZK	12/10/2024	SDB3260122900	21,400.00	0.6625	13,810.94	14,177.24	0.0000	4.5800	50.0000	0.0000	(1.7571)	(0.1969)	0.0000	1	(1.9540)	01/06/2025
300094.ZK	12/10/2024	SDB3260122900	1,700.00	0.6625	1,097.13	1,126.23	0.0000	4.5800	50.0000	0.0000	(0.1396)	(0.0156)	0.0000	1	(0.1552)	01/06/2025
300094.ZK	12/10/2024	SDB3260122900	100.00	0.6625	64.54	66.25	0.0000	4.5800	50.0000	0.0000	(0.0082)	(0.0009)	0.0000	1	(0.0091)	01/06/2025
300094.ZK	12/10/2024	SDB3260122900	3,700.00	0.6625	2,387.87	2,451.21	0.0000	4.5800	50.0000	0.0000	(0.3038)	(0.0340)	0.0000	1	(0.3378)	01/06/2025
300094.ZK	12/09/2024	SDB3260122900	100.00	0.6520	64.54	65.20	0.0000	4.5800	50.0000	0.0000	(0.0082)	(0.0009)	0.0000	1	(0.0091)	01/06/2025
300094.ZK	12/09/2024	SDB3260122900	2,000.00	0.6520	1,290.74	1,304.05	0.0000	4.5800	50.0000	0.0000	(0.1642)	(0.0181)	0.0000	1	(0.1823)	01/06/2025
300094.ZK	12/09/2024	SDB3260122900	3,100.00	0.6520	2,000.65	2,021.28	0.0000	4.5800	50.0000	0.0000	(0.2545)	(0.0281)	0.0000	1	(0.2826)	01/06/2025
300094.ZK	12/09/2024	SDB3260122900	2,800.00	0.6520	1,807.04	1,825.67	0.0000	4.5800	50.0000	0.0000	(0.2299)	(0.0254)	0.0000	1	(0.2553)	01/06/2025
300094.ZK	12/09/2024	SDB3260122900	200.00	0.6520	129.07	130.41	0.0000	4.5800	50.0000	0.0000	(0.0164)	(0.0018)	0.0000	1	(0.0182)	01/06/2025
300094.ZK	12/09/2024	SDB3260122900	6,000.00	0.6520	3,872.23	3,912.15	0.0000	4.5800	50.0000	0.0000	(0.4926)	(0.0543)	0.0000	1	(0.5470)	01/06/2025
300094.ZK	12/09/2024	SDB3260122900	7,900.00	0.6520	5,098.43	5,151.00	0.0000	4.5800	50.0000	0.0000	(0.6486)	(0.0715)	0.0000	1	(0.7202)	01/06/2025
300094.ZK	12/09/2024	SDB3260122900	43,100.00	0.6520	27,815.49	28,102.28	0.0000	4.5800	50.0000	0.0000	(3.5387)	(0.3903)	0.0000	1	(3.9291)	01/06/2025
300094.ZK	12/09/2024	SDB3260122900	4,000.00	0.6520	2,581.48	2,608.10	0.0000	4.5800	50.0000	0.0000	(0.3284)	(0.0362)	0.0000	1	(0.3646)	01/06/2025
300094.ZK	12/09/2024	SDB3260122900	12,100.00	0.6520	7,808.99	7,889.50	0.0000	4.5800	50.0000	0.0000	(0.9935)	(0.1096)	0.0000	1	(1.1031)	01/06/2025
300094.ZK	12/09/2024	SDB3260122900	6,500.00	0.6520	4,194.91	4,238.16	0.0000	4.5800	50.0000	0.0000	(0.5337)	(0.0589)	0.0000	1	(0.5925)	01/06/2025
300094.ZK	12/09/2024	SDB3260122900	29,200.00	0.6520	18,844.83	19,039.13	0.0000	4.5800	50.0000	0.0000	(2.3975)	(0.2644)	0.0000	1	(2.6619)	01/06/2025
300094.ZK	12/09/2024	SDB3260122900	21,400.00	0.6520	13,810.94	13,953.33	0.0000	4.5800	50.0000	0.0000	(1.7571)	(0.1938)	0.0000	1	(1.9509)	01/06/2025
300094.ZK	12/09/2024	SDB3260122900	1,700.00	0.6520	1,097.13	1,108.44	0.0000	4.5800	50.0000	0.0000	(0.1396)	(0.0154)	0.0000	1	(0.1550)	01/06/2025
300094.ZK	12/09/2024	SDB3260122900	100.00	0.6520	64.54	65.20	0.0000	4.5800	50.0000	0.0000	(0.0082)	(0.0009)	0.0000	1	(0.0091)	01/06/2025
300094.ZK	12/09/2024	SDB3260122900	3,700.00	0.6520	2,387.87	2,412.49	0.0000	4.5800	50.0000	0.0000	(0.3038)	(0.0335)	0.0000	1	(0.3373)	01/06/2025
300094.ZK	12/06/2024	SDB3260122900	100.00	0.6384	64.54	63.84	0.0000	4.5800	50.0000	0.0000	(0.0246)	(0.0027)	0.0000	3	(0.0273)	01/06/2025
300094.ZK	12/06/2024	SDB3260122900	2,000.00	0.6384	1,290.74	1,276.80	0.0000	4.5800	50.0000	0.0000	(0.4926)	(0.0532)	0.0000	3	(0.5458)	01/06/2025
300094.ZK	12/06/2024	SDB3260122900	3,100.00	0.6384	2,000.65	1,979.04	0.0000	4.5800	50.0000	0.0000	(0.7636)	(0.0825)	0.0000	3	(0.8460)	01/06/2025
300094.ZK	12/06/2024	SDB3260122900	2,800.00	0.6384	1,807.04	1,787.52	0.0000	4.5800	50.0000	0.0000	(0.6897)	(0.0745)	0.0000	3	(0.7642)	01/06/2025
300094.ZK	12/06/2024	SDB3260122900	200.00	0.6384	129.07	127.68	0.0000	4.5800	50.0000	0.0000	(0.0493)	(0.0053)	0.0000	3	(0.0546)	01/06/2025
300094.ZK	12/06/2024	SDB3260122900	6,000.00	0.6384	3,872.23	3,830.40	0.0000	4.5800	50.0000	0.0000	(1.4779)	(0.1596)	0.0000	3	(1.6375)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ZHANJIANG GUOLIAN AQUATIC PRODUCTS CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300094.ZK	12/06/2024	SDB3260122900	7,900.00	0.6384	5,098.43	5,043.36	0.0000	4.5800	50.0000	0.0000	(1.9459)	(0.2101)	0.0000	3	(2.1560)	01/06/2025
300094.ZK	12/06/2024	SDB3260122900	43,100.00	0.6384	27,815.49	27,515.04	0.0000	4.5800	50.0000	0.0000	(10.6162)	(1.1465)	0.0000	3	(11.7627)	01/06/2025
300094.ZK	12/06/2024	SDB3260122900	4,000.00	0.6384	2,581.48	2,553.60	0.0000	4.5800	50.0000	0.0000	(0.9853)	(0.1064)	0.0000	3	(1.0917)	01/06/2025
300094.ZK	12/06/2024	SDB3260122900	12,100.00	0.6384	7,808.99	7,724.64	0.0000	4.5800	50.0000	0.0000	(2.9804)	(0.3219)	0.0000	3	(3.3023)	01/06/2025
300094.ZK	12/06/2024	SDB3260122900	6,500.00	0.6384	4,194.91	4,149.60	0.0000	4.5800	50.0000	0.0000	(1.6011)	(0.1729)	0.0000	3	(1.7740)	01/06/2025
300094.ZK	12/06/2024	SDB3260122900	29,200.00	0.6384	18,844.83	18,641.28	0.0000	4.5800	50.0000	0.0000	(7.1924)	(0.7767)	0.0000	3	(7.9692)	01/06/2025
300094.ZK	12/06/2024	SDB3260122900	21,400.00	0.6384	13,810.94	13,661.76	0.0000	4.5800	50.0000	0.0000	(5.2712)	(0.5692)	0.0000	3	(5.8404)	01/06/2025
300094.ZK	12/06/2024	SDB3260122900	1,700.00	0.6384	1,097.13	1,085.28	0.0000	4.5800	50.0000	0.0000	(0.4187)	(0.0452)	0.0000	3	(0.4640)	01/06/2025
300094.ZK	12/06/2024	SDB3260122900	100.00	0.6384	64.54	63.84	0.0000	4.5800	50.0000	0.0000	(0.0246)	(0.0027)	0.0000	3	(0.0273)	01/06/2025
300094.ZK	12/06/2024	SDB3260122900	3,700.00	0.6384	2,387.87	2,362.08	0.0000	4.5800	50.0000	0.0000	(0.9114)	(0.0984)	0.0000	3	(1.0098)	01/06/2025
300094.ZK	12/05/2024	SDB3260122900	100.00	0.6725	64.54	67.25	0.0000	4.5800	50.0000	0.0000	(0.0082)	(0.0009)	0.0000	1	(0.0091)	01/06/2025
300094.ZK	12/05/2024	SDB3260122900	2,000.00	0.6725	1,290.74	1,344.94	0.0000	4.5800	50.0000	0.0000	(0.1642)	(0.0187)	0.0000	1	(0.1829)	01/06/2025
300094.ZK	12/05/2024	SDB3260122900	3,100.00	0.6725	2,000.65	2,084.66	0.0000	4.5800	50.0000	0.0000	(0.2545)	(0.0290)	0.0000	1	(0.2835)	01/06/2025
300094.ZK	12/05/2024	SDB3260122900	2,800.00	0.6725	1,807.04	1,882.92	0.0000	4.5800	50.0000	0.0000	(0.2299)	(0.0262)	0.0000	1	(0.2560)	01/06/2025
300094.ZK	12/05/2024	SDB3260122900	200.00	0.6725	129.07	134.49	0.0000	4.5800	50.0000	0.0000	(0.0164)	(0.0019)	0.0000	1	(0.0183)	01/06/2025
300094.ZK	12/05/2024	SDB3260122900	6,000.00	0.6725	3,872.23	4,034.83	0.0000	4.5800	50.0000	0.0000	(0.4926)	(0.0560)	0.0000	1	(0.5487)	01/06/2025
300094.ZK	12/05/2024	SDB3260122900	7,900.00	0.6725	5,098.43	5,312.53	0.0000	4.5800	50.0000	0.0000	(0.6486)	(0.0738)	0.0000	1	(0.7224)	01/06/2025
300094.ZK	12/05/2024	SDB3260122900	43,100.00	0.6725	27,815.49	28,983.54	0.0000	4.5800	50.0000	0.0000	(3.5387)	(0.4025)	0.0000	1	(3.9413)	01/06/2025
300094.ZK	12/05/2024	SDB3260122900	4,000.00	0.6725	2,581.48	2,689.89	0.0000	4.5800	50.0000	0.0000	(0.3284)	(0.0374)	0.0000	1	(0.3658)	01/06/2025
300094.ZK	12/05/2024	SDB3260122900	12,100.00	0.6725	7,808.99	8,136.91	0.0000	4.5800	50.0000	0.0000	(0.9935)	(0.1130)	0.0000	1	(1.1065)	01/06/2025
300094.ZK	12/05/2024	SDB3260122900	6,500.00	0.6725	4,194.91	4,371.07	0.0000	4.5800	50.0000	0.0000	(0.5337)	(0.0607)	0.0000	1	(0.5944)	01/06/2025
300094.ZK	12/05/2024	SDB3260122900	29,200.00	0.6725	18,844.83	19,636.18	0.0000	4.5800	50.0000	0.0000	(2.3975)	(0.2727)	0.0000	1	(2.6702)	01/06/2025
300094.ZK	12/05/2024	SDB3260122900	21,400.00	0.6725	13,810.94	14,390.90	0.0000	4.5800	50.0000	0.0000	(1.7571)	(0.1999)	0.0000	1	(1.9569)	01/06/2025
300094.ZK	12/05/2024	SDB3260122900	1,700.00	0.6725	1,097.13	1,143.20	0.0000	4.5800	50.0000	0.0000	(0.1396)	(0.0159)	0.0000	1	(0.1555)	01/06/2025
300094.ZK	12/05/2024	SDB3260122900	100.00	0.6725	64.54	67.25	0.0000	4.5800	50.0000	0.0000	(0.0082)	(0.0009)	0.0000	1	(0.0091)	01/06/2025
300094.ZK	12/05/2024	SDB3260122900	3,700.00	0.6725	2,387.87	2,488.15	0.0000	4.5800	50.0000	0.0000	(0.3038)	(0.0346)	0.0000	1	(0.3383)	01/06/2025
300094.ZK	12/04/2024	SDB3260122900	100.00	0.6454	64.54	64.54	0.0000	4.5800	50.0000	0.0000	(0.0082)	(0.0009)	0.0000	1	(0.0091)	01/06/2025
300094.ZK	12/04/2024	SDB3260122900	2,000.00	0.6454	1,290.74	1,290.74	0.0000	4.5800	50.0000	0.0000	(0.1642)	(0.0179)	0.0000	1	(0.1821)	01/06/2025
300094.ZK	12/04/2024	SDB3260122900	3,100.00	0.6454	2,000.65	2,000.65	0.0000	4.5800	50.0000	0.0000	(0.2545)	(0.0278)	0.0000	1	(0.2823)	01/06/2025
300094.ZK	12/04/2024	SDB3260122900	2,800.00	0.6454	1,807.04	1,807.04	0.0000	4.5800	50.0000	0.0000	(0.2299)	(0.0251)	0.0000	1	(0.2550)	01/06/2025
300094.ZK	12/04/2024	SDB3260122900	200.00	0.6454	129.07	129.07	0.0000	4.5800	50.0000	0.0000	(0.0164)	(0.0018)	0.0000	1	(0.0182)	01/06/2025
300094.ZK	12/04/2024	SDB3260122900	6,000.00	0.6454	3,872.23	3,872.23	0.0000	4.5800	50.0000	0.0000	(0.4926)	(0.0538)	0.0000	1	(0.5464)	01/06/2025
300094.ZK	12/04/2024	SDB3260122900	7,900.00	0.6454	5,098.43	5,098.43	0.0000	4.5800	50.0000	0.0000	(0.6486)	(0.0708)	0.0000	1	(0.7194)	01/06/2025
300094.ZK	12/04/2024	SDB3260122900	43,100.00	0.6454	27,815.49	27,815.49	0.0000	4.5800	50.0000	0.0000	(3.5387)	(0.3863)	0.0000	1	(3.9251)	01/06/2025
300094.ZK	12/04/2024	SDB3260122900	4,000.00	0.6454	2,581.48	2,581.48	0.0000	4.5800	50.0000	0.0000	(0.3284)	(0.0359)	0.0000	1	(0.3643)	01/06/2025
300094.ZK	12/04/2024	SDB3260122900	12,100.00	0.6454	7,808.99	7,808.99	0.0000	4.5800	50.0000	0.0000	(0.9935)	(0.1085)	0.0000	1	(1.1019)	01/06/2025
300094.ZK	12/04/2024	SDB3260122900	6,500.00	0.6454	4,194.91	4,194.91	0.0000	4.5800	50.0000	0.0000	(0.5337)	(0.0583)	0.0000	1	(0.5919)	01/06/2025
300094.ZK	12/04/2024	SDB3260122900	29,200.00	0.6454	18,844.83	18,844.83	0.0000	4.5800	50.0000	0.0000	(2.3975)	(0.2617)	0.0000	1	(2.6592)	01/06/2025
300094.ZK	12/04/2024	SDB3260122900	21,400.00	0.6454	13,810.94	13,810.94	0.0000	4.5800	50.0000	0.0000	(1.7571)	(0.1918)	0.0000	1	(1.9489)	01/06/2025
300094.ZK	12/04/2024	SDB3260122900	1,700.00	0.6454	1,097.13	1,097.13	0.0000	4.5800	50.0000	0.0000	(0.1396)	(0.0152)	0.0000	1	(0.1548)	01/06/2025
300094.ZK	12/04/2024	SDB3260122900	100.00	0.6454	64.54	64.54	0.0000	4.5800	50.0000	0.0000	(0.0082)	(0.0009)	0.0000	1	(0.0091)	01/06/2025
300094.ZK	12/04/2024	SDB3260122900	3,700.00	0.6454	2,387.87	2,387.87	0.0000	4.5800	50.0000	0.0000	(0.3038)	(0.0332)	0.0000	1	(0.3370)	01/06/2025
TOTAL ZHANJIANG GUOLIAN AQUATIC PRODUCTS CO.,LTD. CMN CLASS A SERIES NORTHBOUND												(312.0602)	(34.6070)	0.0000	(346.6671)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ZHEJIANG CHANGSHENG SLIDING BEARINGS CO., LTD. CMN CLASS A SERIES NORTHBOUND																
300718.ZK	01/03/2025	SDB3260122907	1,200.00	4.955	3,199.10	5,394.62	0.0000	4.3300	50.0000	0.0000	(1.1543)	(0.2248)	0.0000	3	(1.3791)	01/06/2025
300718.ZK	01/03/2025	SDB3260122907	200.00	4.955	531.09	899.10	0.0000	4.3300	50.0000	0.0000	(0.1916)	(0.0375)	0.0000	3	(0.2291)	01/06/2025
300718.ZK	01/03/2025	SDB3260122907	1,800.00	4.955	4,723.60	8,091.94	0.0000	4.3300	50.0000	0.0000	(1.7044)	(0.3372)	0.0000	3	(2.0416)	01/06/2025
300718.ZK	01/03/2025	SDB3260122907	2,500.00	4.955	6,530.29	11,238.80	0.0000	4.3300	50.0000	0.0000	(2.3563)	(0.4683)	0.0000	3	(2.8246)	01/06/2025
300718.ZK	01/03/2025	SDB3260122907	300.00	4.955	792.86	1,348.66	0.0000	4.3300	50.0000	0.0000	(0.2861)	(0.0562)	0.0000	3	(0.3423)	01/06/2025
300718.ZK	01/03/2025	SDB3260122907	1,300.00	4.955	3,409.61	5,844.18	0.0000	4.3300	50.0000	0.0000	(1.2303)	(0.2435)	0.0000	3	(1.4738)	01/06/2025
300718.ZK	01/03/2025	SDB3260122907	300.00	4.955	757.45	1,348.66	0.0000	4.3300	50.0000	0.0000	(0.2733)	(0.0562)	0.0000	3	(0.3295)	01/06/2025
300718.ZK	01/03/2025	SDB3260122907	300.00	4.955	757.45	1,348.66	0.0000	4.3300	50.0000	0.0000	(0.2733)	(0.0562)	0.0000	3	(0.3295)	01/06/2025
300718.ZK	01/03/2025	SDB3260122907	300.00	4.955	757.45	1,348.66	0.0000	4.3300	50.0000	0.0000	(0.2733)	(0.0562)	0.0000	3	(0.3295)	01/06/2025
300718.ZK	01/03/2025	SDB3260122907	100.00	4.955	252.48	449.55	0.0000	4.3300	50.0000	0.0000	(0.0911)	(0.0187)	0.0000	3	(0.1098)	01/06/2025
300718.ZK	01/03/2025	SDB3260122907	200.00	4.955	504.96	899.10	0.0000	4.3300	50.0000	0.0000	(0.1822)	(0.0375)	0.0000	3	(0.2197)	01/06/2025
300718.ZK	01/03/2025	SDB3260122907	100.00	4.955	252.48	449.55	0.0000	4.3300	50.0000	0.0000	(0.0911)	(0.0187)	0.0000	3	(0.1098)	01/06/2025
300718.ZK	01/03/2025	SDB3260122907	600.00	4.955	1,514.89	2,697.31	0.0000	4.3300	50.0000	0.0000	(0.5466)	(0.1124)	0.0000	3	(0.6590)	01/06/2025
300718.ZK	01/03/2025	SDB3260122907	1,600.00	4.955	4,039.72	7,192.83	0.0000	4.3300	50.0000	0.0000	(1.4577)	(0.2997)	0.0000	3	(1.7574)	01/06/2025
300718.ZK	01/03/2025	SDB3260122907	200.00	4.955	504.96	899.10	0.0000	4.3300	50.0000	0.0000	(0.1822)	(0.0375)	0.0000	3	(0.2197)	01/06/2025
300718.ZK	01/03/2025	SDB3260122907	300.00	4.955	757.45	1,348.66	0.0000	4.3300	50.0000	0.0000	(0.2733)	(0.0562)	0.0000	3	(0.3295)	01/06/2025
300718.ZK	01/03/2025	SDB3260122907	4,000.00	4.955	10,099.29	17,982.08	0.0000	4.3300	50.0000	0.0000	(3.6442)	(0.7493)	0.0000	3	(4.3934)	01/06/2025
300718.ZK	01/03/2025	SDB3260122907	11,500.00	4.955	29,035.46	51,698.48	0.0000	4.3300	50.0000	0.0000	(10.4770)	(2.1541)	0.0000	3	(12.6311)	01/06/2025
300718.ZK	01/03/2025	SDB3260122907	3,300.00	4.955	8,331.92	14,835.22	0.0000	4.3300	50.0000	0.0000	(3.0064)	(0.6181)	0.0000	3	(3.6246)	01/06/2025
300718.ZK	01/03/2025	SDB3260122907	300.00	4.955	757.45	1,348.66	0.0000	4.3300	50.0000	0.0000	(0.2733)	(0.0562)	0.0000	3	(0.3295)	01/06/2025
300718.ZK	01/03/2025	SDB3260122907	1,000.00	4.955	2,524.82	4,495.52	0.0000	4.3300	50.0000	0.0000	(0.9110)	(0.1873)	0.0000	3	(1.0984)	01/06/2025
300718.ZK	01/03/2025	SDB3260122907	100.00	4.955	252.48	449.55	0.0000	4.3300	50.0000	0.0000	(0.0911)	(0.0187)	0.0000	3	(0.1098)	01/06/2025
300718.ZK	01/03/2025	SDB3260122907	400.00	4.955	1,009.93	1,798.21	0.0000	4.3300	50.0000	0.0000	(0.3644)	(0.0749)	0.0000	3	(0.4393)	01/06/2025
300718.ZK	01/03/2025	SDB3260122907	1,900.00	4.955	4,797.16	8,541.49	0.0000	4.3300	50.0000	0.0000	(1.7310)	(0.3559)	0.0000	3	(2.0869)	01/06/2025
300718.ZK	01/03/2025	SDB3260122907	100.00	4.955	252.48	449.55	0.0000	4.3300	50.0000	0.0000	(0.0911)	(0.0187)	0.0000	3	(0.1098)	01/06/2025
300718.ZK	01/03/2025	SDB3260122907	1,100.00	4.955	2,777.31	4,945.07	0.0000	4.3300	50.0000	0.0000	(1.0021)	(0.2060)	0.0000	3	(1.2082)	01/06/2025
300718.ZK	01/03/2025	SDB3260122907	3,900.00	4.955	9,846.81	17,532.53	0.0000	4.3300	50.0000	0.0000	(3.5531)	(0.7305)	0.0000	3	(4.2836)	01/06/2025
300718.ZK	01/03/2025	SDB3260122907	300.00	4.955	757.45	1,348.66	0.0000	4.3300	50.0000	0.0000	(0.2733)	(0.0562)	0.0000	3	(0.3295)	01/06/2025
300718.ZK	01/03/2025	SDB3260122907	400.00	4.955	1,009.93	1,798.21	0.0000	4.3300	50.0000	0.0000	(0.3644)	(0.0749)	0.0000	3	(0.4393)	01/06/2025
300718.ZK	01/03/2025	SDB3260122907	200.00	4.955	504.96	899.10	0.0000	4.3300	50.0000	0.0000	(0.1822)	(0.0375)	0.0000	3	(0.2197)	01/06/2025
300718.ZK	01/03/2025	SDB3260122907	100.00	4.955	252.48	449.55	0.0000	4.3300	50.0000	0.0000	(0.0911)	(0.0187)	0.0000	3	(0.1098)	01/06/2025
300718.ZK	01/02/2025	SDB3260122907	1,200.00	4.0022	3,199.10	4,802.66	0.0000	4.3300	50.0000	0.0000	(0.3848)	(0.0667)	0.0000	1	(0.4515)	01/06/2025
300718.ZK	01/02/2025	SDB3260122907	200.00	4.0022	531.09	800.44	0.0000	4.3300	50.0000	0.0000	(0.0639)	(0.0111)	0.0000	1	(0.0750)	01/06/2025
300718.ZK	01/02/2025	SDB3260122907	1,800.00	4.0022	4,723.60	7,203.99	0.0000	4.3300	50.0000	0.0000	(0.5681)	(0.1001)	0.0000	1	(0.6682)	01/06/2025
300718.ZK	01/02/2025	SDB3260122907	2,500.00	4.0022	6,530.29	10,005.55	0.0000	4.3300	50.0000	0.0000	(0.7854)	(0.1390)	0.0000	1	(0.9244)	01/06/2025
300718.ZK	01/02/2025	SDB3260122907	300.00	4.0022	792.86	1,200.67	0.0000	4.3300	50.0000	0.0000	(0.0954)	(0.0167)	0.0000	1	(0.1120)	01/06/2025
300718.ZK	01/02/2025	SDB3260122907	1,300.00	4.0022	3,409.61	5,202.88	0.0000	4.3300	50.0000	0.0000	(0.4101)	(0.0723)	0.0000	1	(0.4824)	01/06/2025
300718.ZK	01/02/2025	SDB3260122907	300.00	4.0022	757.45	1,200.67	0.0000	4.3300	50.0000	0.0000	(0.0911)	(0.0167)	0.0000	1	(0.1078)	01/06/2025
300718.ZK	01/02/2025	SDB3260122907	300.00	4.0022	757.45	1,200.67	0.0000	4.3300	50.0000	0.0000	(0.0911)	(0.0167)	0.0000	1	(0.1078)	01/06/2025
300718.ZK	01/02/2025	SDB3260122907	300.00	4.0022	757.45	1,200.67	0.0000	4.3300	50.0000	0.0000	(0.0911)	(0.0167)	0.0000	1	(0.1078)	01/06/2025
300718.ZK	01/02/2025	SDB3260122907	100.00	4.0022	252.48	400.22	0.0000	4.3300	50.0000	0.0000	(0.0304)	(0.0056)	0.0000	1	(0.0359)	01/06/2025
300718.ZK	01/02/2025	SDB3260122907	200.00	4.0022	504.96	800.44	0.0000	4.3300	50.0000	0.0000	(0.0607)	(0.0111)	0.0000	1	(0.0719)	01/06/2025
300718.ZK	01/02/2025	SDB3260122907	100.00	4.0022	252.48	400.22	0.0000	4.3300	50.0000	0.0000	(0.0304)	(0.0056)	0.0000	1	(0.0359)	01/06/2025
300718.ZK	01/02/2025	SDB3260122907	600.00	4.0022	1,514.89	2,401.33	0.0000	4.3300	50.0000	0.0000	(0.1822)	(0.0334)	0.0000	1	(0.2156)	01/06/2025
300718.ZK	01/02/2025	SDB3260122907	1,600.00	4.0022	4,039.72	6,403.55	0.0000	4.3300	50.0000	0.0000	(0.4859)	(0.0889)	0.0000	1	(0.5748)	01/06/2025
300718.ZK	01/02/2025	SDB3260122907	200.00	4.0022	504.96	800.44	0.0000	4.3300	50.0000	0.0000	(0.0111)	(0.0067)	0.0000	1	(0.0719)	01/06/2025
300718.ZK	01/02/2025	SDB3260122907	300.00	4.0022	757.45	1,200.67	0.0000	4.3300	50.0000	0.0000	(0.0911)	(0.0167)	0.0000	1	(0.1078)	01/06/2025
300718.ZK	01/02/2025	SDB3260122907	4,000.00	4.0022	10,099.29	16,008.87	0.0000	4.3300	50.0000	0.0000	(1.2147)	(0.2223)	0.0000	1	(1.4371)	01/06/2025
300718.ZK	01/02/2025	SDB3260122907	13,300.00	4.0022	33,580.15	53,229.50	0.0000	4.3300	50.0000	0.0000	(4.0389)	(0.7393)	0.0000	1	(4.7782)	01/06/2025
300718.ZK	01/02/2025	SDB3260122907	3,300.00	4.0022	8,331.92	13,207.32	0.0000	4.3300	50.0000	0.0000	(1.0021)	(0.1834)	0.0000	1	(1.1856)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ZHEJIANG CHANGSHENG SLIDING BEARINGS CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300718.ZK	01/02/2025	SDB3260122907	300.00	4.0022	757.45	1,200.67	0.0000	4.3300	50.0000	0.0000	(0.0911)	(0.0167)	0.0000	1	(0.1078)	01/06/2025
300718.ZK	01/02/2025	SDB3260122907	1,000.00	4.0022	2,524.82	4,002.22	0.0000	4.3300	50.0000	0.0000	(0.3037)	(0.0556)	0.0000	1	(0.3593)	01/06/2025
300718.ZK	01/02/2025	SDB3260122907	100.00	4.0022	252.48	400.22	0.0000	4.3300	50.0000	0.0000	(0.0304)	(0.0056)	0.0000	1	(0.0359)	01/06/2025
300718.ZK	01/02/2025	SDB3260122907	400.00	4.0022	1,009.93	1,600.89	0.0000	4.3300	50.0000	0.0000	(0.1215)	(0.0222)	0.0000	1	(0.1437)	01/06/2025
300718.ZK	01/02/2025	SDB3260122907	1,900.00	4.0022	4,797.16	7,604.21	0.0000	4.3300	50.0000	0.0000	(0.5770)	(0.1056)	0.0000	1	(0.6826)	01/06/2025
300718.ZK	01/02/2025	SDB3260122907	100.00	4.0022	252.48	400.22	0.0000	4.3300	50.0000	0.0000	(0.0304)	(0.0056)	0.0000	1	(0.0359)	01/06/2025
300718.ZK	01/02/2025	SDB3260122907	1,100.00	4.0022	2,777.31	4,402.44	0.0000	4.3300	50.0000	0.0000	(0.3340)	(0.0611)	0.0000	1	(0.3952)	01/06/2025
300718.ZK	01/02/2025	SDB3260122907	3,900.00	4.0022	9,846.81	15,608.65	0.0000	4.3300	50.0000	0.0000	(1.1844)	(0.2168)	0.0000	1	(1.4011)	01/06/2025
300718.ZK	01/02/2025	SDB3260122907	300.00	4.0022	757.45	1,200.67	0.0000	4.3300	50.0000	0.0000	(0.0911)	(0.0167)	0.0000	1	(0.1078)	01/06/2025
300718.ZK	01/02/2025	SDB3260122907	400.00	4.0022	1,009.93	1,600.89	0.0000	4.3300	50.0000	0.0000	(0.1215)	(0.0222)	0.0000	1	(0.1437)	01/06/2025
300718.ZK	01/02/2025	SDB3260122907	200.00	4.0022	504.96	800.44	0.0000	4.3300	50.0000	0.0000	(0.0607)	(0.0111)	0.0000	1	(0.0719)	01/06/2025
300718.ZK	01/02/2025	SDB3260122907	100.00	4.0022	252.48	400.22	0.0000	4.3300	50.0000	0.0000	(0.0304)	(0.0056)	0.0000	1	(0.0359)	01/06/2025
300718.ZK	12/31/2024	SDB3260122907	1,200.00	3.0558	3,199.10	3,667.01	0.0000	4.3300	50.0000	0.0000	(0.7696)	(0.1019)	0.0000	2	(0.8714)	01/06/2025
300718.ZK	12/31/2024	SDB3260122907	200.00	3.0558	531.09	611.17	0.0000	4.3300	50.0000	0.0000	(0.1278)	(0.0170)	0.0000	2	(0.1447)	01/06/2025
300718.ZK	12/31/2024	SDB3260122907	1,800.00	3.0558	4,723.60	5,500.51	0.0000	4.3300	50.0000	0.0000	(1.1363)	(0.1528)	0.0000	2	(1.2891)	01/06/2025
300718.ZK	12/31/2024	SDB3260122907	2,500.00	3.0558	6,530.29	7,639.60	0.0000	4.3300	50.0000	0.0000	(1.5709)	(0.2122)	0.0000	2	(1.7831)	01/06/2025
300718.ZK	12/31/2024	SDB3260122907	300.00	3.0558	792.86	916.75	0.0000	4.3300	50.0000	0.0000	(0.1907)	(0.0255)	0.0000	2	(0.2162)	01/06/2025
300718.ZK	12/31/2024	SDB3260122907	1,300.00	3.0558	3,409.61	3,972.59	0.0000	4.3300	50.0000	0.0000	(0.8202)	(0.1103)	0.0000	2	(0.9306)	01/06/2025
300718.ZK	12/31/2024	SDB3260122907	300.00	3.0558	757.45	916.75	0.0000	4.3300	50.0000	0.0000	(0.1822)	(0.0255)	0.0000	2	(0.2077)	01/06/2025
300718.ZK	12/31/2024	SDB3260122907	300.00	3.0558	757.45	916.75	0.0000	4.3300	50.0000	0.0000	(0.1822)	(0.0255)	0.0000	2	(0.2077)	01/06/2025
300718.ZK	12/31/2024	SDB3260122907	300.00	3.0558	757.45	916.75	0.0000	4.3300	50.0000	0.0000	(0.1822)	(0.0255)	0.0000	2	(0.2077)	01/06/2025
300718.ZK	12/31/2024	SDB3260122907	100.00	3.0558	252.48	305.58	0.0000	4.3300	50.0000	0.0000	(0.0607)	(0.0085)	0.0000	2	(0.0692)	01/06/2025
300718.ZK	12/31/2024	SDB3260122907	200.00	3.0558	504.96	611.17	0.0000	4.3300	50.0000	0.0000	(0.1215)	(0.0170)	0.0000	2	(0.1384)	01/06/2025
300718.ZK	12/31/2024	SDB3260122907	100.00	3.0558	252.48	305.58	0.0000	4.3300	50.0000	0.0000	(0.0607)	(0.0085)	0.0000	2	(0.0692)	01/06/2025
300718.ZK	12/31/2024	SDB3260122907	600.00	3.0558	1,514.89	1,833.50	0.0000	4.3300	50.0000	0.0000	(0.3644)	(0.0509)	0.0000	2	(0.4153)	01/06/2025
300718.ZK	12/31/2024	SDB3260122907	1,600.00	3.0558	4,039.72	4,889.34	0.0000	4.3300	50.0000	0.0000	(0.9718)	(0.1358)	0.0000	2	(1.1076)	01/06/2025
300718.ZK	12/31/2024	SDB3260122907	200.00	3.0558	504.96	611.17	0.0000	4.3300	50.0000	0.0000	(0.1215)	(0.0170)	0.0000	2	(0.1384)	01/06/2025
300718.ZK	12/31/2024	SDB3260122907	300.00	3.0558	757.45	916.75	0.0000	4.3300	50.0000	0.0000	(0.1822)	(0.0255)	0.0000	2	(0.2077)	01/06/2025
300718.ZK	12/31/2024	SDB3260122907	4,000.00	3.0558	10,099.29	12,223.36	0.0000	4.3300	50.0000	0.0000	(2.4294)	(0.3395)	0.0000	2	(2.7690)	01/06/2025
300718.ZK	12/31/2024	SDB3260122907	19,700.00	3.0558	49,739.01	60,200.03	0.0000	4.3300	50.0000	0.0000	(11.9650)	(1.6722)	0.0000	2	(13.6372)	01/06/2025
300718.ZK	12/31/2024	SDB3260122907	3,300.00	3.0558	8,331.92	10,084.27	0.0000	4.3300	50.0000	0.0000	(2.0043)	(0.2801)	0.0000	2	(2.2844)	01/06/2025
300718.ZK	12/31/2024	SDB3260122907	300.00	3.0558	757.45	916.75	0.0000	4.3300	50.0000	0.0000	(0.1822)	(0.0255)	0.0000	2	(0.2077)	01/06/2025
300718.ZK	12/31/2024	SDB3260122907	1,000.00	3.0558	2,524.82	3,055.84	0.0000	4.3300	50.0000	0.0000	(0.6074)	(0.0849)	0.0000	2	(0.6922)	01/06/2025
300718.ZK	12/31/2024	SDB3260122907	100.00	3.0558	252.48	305.58	0.0000	4.3300	50.0000	0.0000	(0.0607)	(0.0085)	0.0000	2	(0.0692)	01/06/2025
300718.ZK	12/31/2024	SDB3260122907	400.00	3.0558	1,009.93	1,222.34	0.0000	4.3300	50.0000	0.0000	(0.2429)	(0.0340)	0.0000	2	(0.2769)	01/06/2025
300718.ZK	12/31/2024	SDB3260122907	1,900.00	3.0558	4,797.16	5,806.09	0.0000	4.3300	50.0000	0.0000	(1.1540)	(0.1613)	0.0000	2	(1.3153)	01/06/2025
300718.ZK	12/31/2024	SDB3260122907	100.00	3.0558	252.48	305.58	0.0000	4.3300	50.0000	0.0000	(0.0607)	(0.0085)	0.0000	2	(0.0692)	01/06/2025
300718.ZK	12/31/2024	SDB3260122907	1,100.00	3.0558	2,777.31	3,361.42	0.0000	4.3300	50.0000	0.0000	(0.6681)	(0.0934)	0.0000	2	(0.7615)	01/06/2025
300718.ZK	12/31/2024	SDB3260122907	3,900.00	3.0558	9,846.81	11,917.77	0.0000	4.3300	50.0000	0.0000	(2.3687)	(0.3310)	0.0000	2	(2.6998)	01/06/2025
300718.ZK	12/31/2024	SDB3260122907	300.00	3.0558	757.45	916.75	0.0000	4.3300	50.0000	0.0000	(0.1822)	(0.0255)	0.0000	2	(0.2077)	01/06/2025
300718.ZK	12/31/2024	SDB3260122907	400.00	3.0558	1,009.93	1,222.34	0.0000	4.3300	50.0000	0.0000	(0.2429)	(0.0340)	0.0000	2	(0.2769)	01/06/2025
300718.ZK	12/31/2024	SDB3260122907	200.00	3.0558	504.96	611.17	0.0000	4.3300	50.0000	0.0000	(0.1215)	(0.0170)	0.0000	2	(0.1384)	01/06/2025
300718.ZK	12/31/2024	SDB3260122907	100.00	3.0558	252.48	305.58	0.0000	4.3300	50.0000	0.0000	(0.0607)	(0.0085)	0.0000	2	(0.0692)	01/06/2025
300718.ZK	12/30/2024	SDB3260122907	1,200.00	2.5461	3,199.10	3,055.29	0.0000	4.3300	50.0000	0.0000	(0.3848)	(0.0424)	0.0000	1	(0.4272)	01/06/2025
300718.ZK	12/30/2024	SDB3260122907	200.00	2.5461	531.09	509.22	0.0000	4.3300	50.0000	0.0000	(0.0639)	(0.0071)	0.0000	1	(0.0710)	01/06/2025
300718.ZK	12/30/2024	SDB3260122907	1,800.00	2.5461	4,723.60	4,582.94	0.0000	4.3300	50.0000	0.0000	(0.5681)	(0.0637)	0.0000	1	(0.6318)	01/06/2025
300718.ZK	12/30/2024	SDB3260122907	2,500.00	2.5461	6,530.29	6,365.20	0.0000	4.3300	50.0000	0.0000	(0.7854)	(0.0884)	0.0000	1	(0.8739)	01/06/2025
300718.ZK	12/30/2024	SDB3260122907	300.00	2.5461	792.86	763.82	0.0000	4.3300	50.0000	0.0000	(0.0954)	(0.0106)	0.0000	1	(0.1060)	01/06/2025
300718.ZK	12/30/2024	SDB3260122907	1,300.00	2.5461	3,409.61	3,309.90	0.0000	4.3300	50.0000	0.0000	(0.4101)	(0.0460)	0.0000	1	(0.4561)	01/06/2025
300718.ZK	12/30/2024	SDB3260122907	300.00	2.5461	757.45	763.82	0.0000	4.3300	50.0000	0.0000	(0.0911)	(0.0106)	0.0000	1	(0.1017)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ZHEJIANG CHANGSHENG SLIDING BEARINGS CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300718.ZK	12/30/2024	SDB3260122907	300.00	2.5461	757.45	763.82	0.0000	4.3300	50.0000	0.0000	(0.0911)	(0.0106)	0.0000	1	(0.1017)	01/06/2025
300718.ZK	12/30/2024	SDB3260122907	300.00	2.5461	757.45	763.82	0.0000	4.3300	50.0000	0.0000	(0.0911)	(0.0106)	0.0000	1	(0.1017)	01/06/2025
300718.ZK	12/30/2024	SDB3260122907	100.00	2.5461	252.48	254.61	0.0000	4.3300	50.0000	0.0000	(0.0304)	(0.0035)	0.0000	1	(0.0339)	01/06/2025
300718.ZK	12/30/2024	SDB3260122907	200.00	2.5461	504.96	509.22	0.0000	4.3300	50.0000	0.0000	(0.0607)	(0.0071)	0.0000	1	(0.0678)	01/06/2025
300718.ZK	12/30/2024	SDB3260122907	100.00	2.5461	252.48	254.61	0.0000	4.3300	50.0000	0.0000	(0.0304)	(0.0035)	0.0000	1	(0.0339)	01/06/2025
300718.ZK	12/30/2024	SDB3260122907	600.00	2.5461	1,514.89	1,527.65	0.0000	4.3300	50.0000	0.0000	(0.1822)	(0.0212)	0.0000	1	(0.2034)	01/06/2025
300718.ZK	12/30/2024	SDB3260122907	1,600.00	2.5461	4,039.72	4,073.73	0.0000	4.3300	50.0000	0.0000	(0.4859)	(0.0566)	0.0000	1	(0.5425)	01/06/2025
300718.ZK	12/30/2024	SDB3260122907	200.00	2.5461	504.96	509.22	0.0000	4.3300	50.0000	0.0000	(0.0607)	(0.0071)	0.0000	1	(0.0678)	01/06/2025
300718.ZK	12/30/2024	SDB3260122907	300.00	2.5461	757.45	763.82	0.0000	4.3300	50.0000	0.0000	(0.0911)	(0.0106)	0.0000	1	(0.1017)	01/06/2025
300718.ZK	12/30/2024	SDB3260122907	4,000.00	2.5461	10,099.29	10,184.32	0.0000	4.3300	50.0000	0.0000	(1.2147)	(0.1414)	0.0000	1	(1.3562)	01/06/2025
300718.ZK	12/30/2024	SDB3260122907	19,700.00	2.5461	49,739.01	50,157.76	0.0000	4.3300	50.0000	0.0000	(5.9825)	(0.6966)	0.0000	1	(6.6791)	01/06/2025
300718.ZK	12/30/2024	SDB3260122907	3,300.00	2.5461	8,331.92	8,402.06	0.0000	4.3300	50.0000	0.0000	(1.0021)	(0.1167)	0.0000	1	(1.1188)	01/06/2025
300718.ZK	12/30/2024	SDB3260122907	300.00	2.5461	757.45	763.82	0.0000	4.3300	50.0000	0.0000	(0.0911)	(0.0106)	0.0000	1	(0.1017)	01/06/2025
300718.ZK	12/30/2024	SDB3260122907	1,000.00	2.5461	2,524.82	2,546.08	0.0000	4.3300	50.0000	0.0000	(0.3037)	(0.0354)	0.0000	1	(0.3390)	01/06/2025
300718.ZK	12/30/2024	SDB3260122907	100.00	2.5461	252.48	254.61	0.0000	4.3300	50.0000	0.0000	(0.0304)	(0.0035)	0.0000	1	(0.0339)	01/06/2025
300718.ZK	12/30/2024	SDB3260122907	400.00	2.5461	1,009.93	1,018.43	0.0000	4.3300	50.0000	0.0000	(0.1215)	(0.0141)	0.0000	1	(0.1356)	01/06/2025
300718.ZK	12/30/2024	SDB3260122907	1,900.00	2.5461	4,797.16	4,837.55	0.0000	4.3300	50.0000	0.0000	(0.5770)	(0.0672)	0.0000	1	(0.6442)	01/06/2025
300718.ZK	12/30/2024	SDB3260122907	100.00	2.5461	252.48	254.61	0.0000	4.3300	50.0000	0.0000	(0.0304)	(0.0035)	0.0000	1	(0.0339)	01/06/2025
300718.ZK	12/30/2024	SDB3260122907	1,100.00	2.5461	2,777.31	2,800.69	0.0000	4.3300	50.0000	0.0000	(0.3340)	(0.0389)	0.0000	1	(0.3729)	01/06/2025
300718.ZK	12/30/2024	SDB3260122907	3,900.00	2.5461	9,846.81	9,929.71	0.0000	4.3300	50.0000	0.0000	(1.1844)	(0.1379)	0.0000	1	(1.3223)	01/06/2025
300718.ZK	12/30/2024	SDB3260122907	300.00	2.5461	757.45	763.82	0.0000	4.3300	50.0000	0.0000	(0.0911)	(0.0106)	0.0000	1	(0.1017)	01/06/2025
300718.ZK	12/30/2024	SDB3260122907	400.00	2.5461	1,009.93	1,018.43	0.0000	4.3300	50.0000	0.0000	(0.1215)	(0.0141)	0.0000	1	(0.1356)	01/06/2025
300718.ZK	12/30/2024	SDB3260122907	200.00	2.5461	504.96	509.22	0.0000	4.3300	50.0000	0.0000	(0.0607)	(0.0071)	0.0000	1	(0.0678)	01/06/2025
300718.ZK	12/30/2024	SDB3260122907	100.00	2.5461	252.48	254.61	0.0000	4.3300	50.0000	0.0000	(0.0304)	(0.0035)	0.0000	1	(0.0339)	01/06/2025
300718.ZK	12/27/2024	SDB3260122907	1,200.00	2.6765	3,199.10	3,211.82	0.0000	4.3300	50.0000	0.0000	(1.1543)	(0.1338)	0.0000	3	(1.2882)	01/06/2025
300718.ZK	12/27/2024	SDB3260122907	200.00	2.6765	531.09	535.30	0.0000	4.3300	50.0000	0.0000	(0.1916)	(0.0223)	0.0000	3	(0.2139)	01/06/2025
300718.ZK	12/27/2024	SDB3260122907	1,800.00	2.6765	4,723.60	4,817.73	0.0000	4.3300	50.0000	0.0000	(1.7044)	(0.2007)	0.0000	3	(1.9052)	01/06/2025
300718.ZK	12/27/2024	SDB3260122907	2,500.00	2.6765	6,530.29	6,691.30	0.0000	4.3300	50.0000	0.0000	(2.3563)	(0.2788)	0.0000	3	(2.6352)	01/06/2025
300718.ZK	12/27/2024	SDB3260122907	300.00	2.6765	792.86	802.96	0.0000	4.3300	50.0000	0.0000	(0.2861)	(0.0335)	0.0000	3	(0.3195)	01/06/2025
300718.ZK	12/27/2024	SDB3260122907	1,300.00	2.6765	3,409.61	3,479.47	0.0000	4.3300	50.0000	0.0000	(1.2303)	(0.1450)	0.0000	3	(1.3753)	01/06/2025
300718.ZK	12/27/2024	SDB3260122907	300.00	2.6765	757.45	802.96	0.0000	4.3300	50.0000	0.0000	(0.2733)	(0.0335)	0.0000	3	(0.3068)	01/06/2025
300718.ZK	12/27/2024	SDB3260122907	300.00	2.6765	757.45	802.96	0.0000	4.3300	50.0000	0.0000	(0.2733)	(0.0335)	0.0000	3	(0.3068)	01/06/2025
300718.ZK	12/27/2024	SDB3260122907	300.00	2.6765	757.45	802.96	0.0000	4.3300	50.0000	0.0000	(0.2733)	(0.0335)	0.0000	3	(0.3068)	01/06/2025
300718.ZK	12/27/2024	SDB3260122907	100.00	2.6765	252.48	267.65	0.0000	4.3300	50.0000	0.0000	(0.0911)	(0.0112)	0.0000	3	(0.1023)	01/06/2025
300718.ZK	12/27/2024	SDB3260122907	200.00	2.6765	504.96	535.30	0.0000	4.3300	50.0000	0.0000	(0.1822)	(0.0223)	0.0000	3	(0.2045)	01/06/2025
300718.ZK	12/27/2024	SDB3260122907	100.00	2.6765	252.48	267.65	0.0000	4.3300	50.0000	0.0000	(0.0911)	(0.0112)	0.0000	3	(0.1023)	01/06/2025
300718.ZK	12/27/2024	SDB3260122907	600.00	2.6765	1,514.89	1,605.91	0.0000	4.3300	50.0000	0.0000	(0.5466)	(0.0669)	0.0000	3	(0.6135)	01/06/2025
300718.ZK	12/27/2024	SDB3260122907	1,600.00	2.6765	4,039.72	4,282.43	0.0000	4.3300	50.0000	0.0000	(1.4577)	(0.1784)	0.0000	3	(1.6361)	01/06/2025
300718.ZK	12/27/2024	SDB3260122907	200.00	2.6765	504.96	535.30	0.0000	4.3300	50.0000	0.0000	(0.1822)	(0.0223)	0.0000	3	(0.2045)	01/06/2025
300718.ZK	12/27/2024	SDB3260122907	300.00	2.6765	757.45	802.96	0.0000	4.3300	50.0000	0.0000	(0.2733)	(0.0335)	0.0000	3	(0.3068)	01/06/2025
300718.ZK	12/27/2024	SDB3260122907	4,000.00	2.6765	10,099.29	10,706.08	0.0000	4.3300	50.0000	0.0000	(3.6442)	(0.4461)	0.0000	3	(4.0902)	01/06/2025
300718.ZK	12/27/2024	SDB3260122907	19,700.00	2.6765	49,739.01	52,727.42	0.0000	4.3300	50.0000	0.0000	(17.9475)	(2.1970)	0.0000	3	(20.1445)	01/06/2025
300718.ZK	12/27/2024	SDB3260122907	3,300.00	2.6765	8,331.92	8,832.51	0.0000	4.3300	50.0000	0.0000	(3.0064)	(0.3680)	0.0000	3	(3.3745)	01/06/2025
300718.ZK	12/27/2024	SDB3260122907	300.00	2.6765	757.45	802.96	0.0000	4.3300	50.0000	0.0000	(0.2733)	(0.0335)	0.0000	3	(0.3068)	01/06/2025
300718.ZK	12/27/2024	SDB3260122907	1,000.00	2.6765	2,524.82	2,676.52	0.0000	4.3300	50.0000	0.0000	(0.9110)	(0.1115)	0.0000	3	(1.0226)	01/06/2025
300718.ZK	12/27/2024	SDB3260122907	100.00	2.6765	252.48	267.65	0.0000	4.3300	50.0000	0.0000	(0.0911)	(0.0112)	0.0000	3	(0.1023)	01/06/2025
300718.ZK	12/27/2024	SDB3260122907	400.00	2.6765	1,009.93	1,070.61	0.0000	4.3300	50.0000	0.0000	(0.3644)	(0.0446)	0.0000	3	(0.4090)	01/06/2025
300718.ZK	12/27/2024	SDB3260122907	1,900.00	2.6765	4,797.16	5,085.39	0.0000	4.3300	50.0000	0.0000	(1.7310)	(0.2119)	0.0000	3	(1.9429)	01/06/2025
300718.ZK	12/27/2024	SDB3260122907	100.00	2.6765	252.48	267.65	0.0000	4.3300	50.0000	0.0000	(0.0911)	(0.0112)	0.0000	3	(0.1023)	01/06/2025
300718.ZK	12/27/2024	SDB3260122907	1,100.00	2.6765	2,777.31	2,944.17	0.0000	4.3300	50.0000	0.0000	(1.0021)	(0.1227)	0.0000	3	(1.1248)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ZHEJIANG CHANGSHENG SLIDING BEARINGS CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300718.ZK	12/27/2024	SDB3260122907	3,900.00	2.6765	9,846.81	10,438.42	0.0000	4.3300	50.0000	0.0000	(3.5531)	(0.4349)	0.0000	3	(3.9880)	01/06/2025
300718.ZK	12/27/2024	SDB3260122907	300.00	2.6765	757.45	802.96	0.0000	4.3300	50.0000	0.0000	(0.2733)	(0.0335)	0.0000	3	(0.3068)	01/06/2025
300718.ZK	12/27/2024	SDB3260122907	400.00	2.6765	1,009.93	1,070.61	0.0000	4.3300	50.0000	0.0000	(0.3644)	(0.0446)	0.0000	3	(0.4090)	01/06/2025
300718.ZK	12/27/2024	SDB3260122907	200.00	2.6765	504.96	535.30	0.0000	4.3300	50.0000	0.0000	(0.1822)	(0.0223)	0.0000	3	(0.2045)	01/06/2025
300718.ZK	12/27/2024	SDB3260122907	100.00	2.6765	252.48	267.65	0.0000	4.3300	50.0000	0.0000	(0.0911)	(0.0112)	0.0000	3	(0.1023)	01/06/2025
300718.ZK	12/26/2024	SDB3260122907	1,800.00	2.6292	4,723.60	4,732.57	0.0000	4.3300	50.0000	0.0000	(0.5681)	(0.0657)	0.0000	1	(0.6339)	01/06/2025
300718.ZK	12/26/2024	SDB3260122907	2,500.00	2.6292	6,530.29	6,573.01	0.0000	4.3300	50.0000	0.0000	(0.7854)	(0.0913)	0.0000	1	(0.8767)	01/06/2025
300718.ZK	12/26/2024	SDB3260122907	300.00	2.6292	792.86	788.76	0.0000	4.3300	50.0000	0.0000	(0.0954)	(0.0110)	0.0000	1	(0.1063)	01/06/2025
300718.ZK	12/26/2024	SDB3260122907	1,300.00	2.6292	3,409.61	3,417.97	0.0000	4.3300	50.0000	0.0000	(0.4101)	(0.0475)	0.0000	1	(0.4576)	01/06/2025
300718.ZK	12/26/2024	SDB3260122907	300.00	2.6292	757.45	788.76	0.0000	4.3300	50.0000	0.0000	(0.0911)	(0.0110)	0.0000	1	(0.1021)	01/06/2025
300718.ZK	12/26/2024	SDB3260122907	300.00	2.6292	757.45	788.76	0.0000	4.3300	50.0000	0.0000	(0.0911)	(0.0110)	0.0000	1	(0.1021)	01/06/2025
300718.ZK	12/26/2024	SDB3260122907	300.00	2.6292	757.45	788.76	0.0000	4.3300	50.0000	0.0000	(0.0911)	(0.0110)	0.0000	1	(0.1021)	01/06/2025
300718.ZK	12/26/2024	SDB3260122907	100.00	2.6292	252.48	262.92	0.0000	4.3300	50.0000	0.0000	(0.0304)	(0.0037)	0.0000	1	(0.0340)	01/06/2025
300718.ZK	12/26/2024	SDB3260122907	200.00	2.6292	504.96	525.84	0.0000	4.3300	50.0000	0.0000	(0.0607)	(0.0073)	0.0000	1	(0.0680)	01/06/2025
300718.ZK	12/26/2024	SDB3260122907	100.00	2.6292	252.48	262.92	0.0000	4.3300	50.0000	0.0000	(0.0304)	(0.0037)	0.0000	1	(0.0340)	01/06/2025
300718.ZK	12/26/2024	SDB3260122907	600.00	2.6292	1,514.89	1,577.52	0.0000	4.3300	50.0000	0.0000	(0.1822)	(0.0219)	0.0000	1	(0.2041)	01/06/2025
300718.ZK	12/26/2024	SDB3260122907	1,600.00	2.6292	4,039.72	4,206.73	0.0000	4.3300	50.0000	0.0000	(0.4859)	(0.0584)	0.0000	1	(0.5443)	01/06/2025
300718.ZK	12/26/2024	SDB3260122907	200.00	2.6292	504.96	525.84	0.0000	4.3300	50.0000	0.0000	(0.0607)	(0.0073)	0.0000	1	(0.0680)	01/06/2025
300718.ZK	12/26/2024	SDB3260122907	300.00	2.6292	757.45	788.76	0.0000	4.3300	50.0000	0.0000	(0.0911)	(0.0110)	0.0000	1	(0.1021)	01/06/2025
300718.ZK	12/26/2024	SDB3260122907	4,000.00	2.6292	10,099.29	10,516.82	0.0000	4.3300	50.0000	0.0000	(1.2147)	(0.1461)	0.0000	1	(1.3608)	01/06/2025
300718.ZK	12/26/2024	SDB3260122907	19,700.00	2.6292	49,739.01	51,795.32	0.0000	4.3300	50.0000	0.0000	(5.9825)	(0.7194)	0.0000	1	(6.7019)	01/06/2025
300718.ZK	12/26/2024	SDB3260122907	3,300.00	2.6292	8,331.92	8,676.37	0.0000	4.3300	50.0000	0.0000	(1.0021)	(0.1205)	0.0000	1	(1.1226)	01/06/2025
300718.ZK	12/26/2024	SDB3260122907	300.00	2.6292	757.45	788.76	0.0000	4.3300	50.0000	0.0000	(0.0911)	(0.0110)	0.0000	1	(0.1021)	01/06/2025
300718.ZK	12/26/2024	SDB3260122907	1,000.00	2.6292	2,524.82	2,629.20	0.0000	4.3300	50.0000	0.0000	(0.3037)	(0.0365)	0.0000	1	(0.3402)	01/06/2025
300718.ZK	12/26/2024	SDB3260122907	100.00	2.6292	252.48	262.92	0.0000	4.3300	50.0000	0.0000	(0.0304)	(0.0037)	0.0000	1	(0.0340)	01/06/2025
300718.ZK	12/26/2024	SDB3260122907	400.00	2.6292	1,009.93	1,051.68	0.0000	4.3300	50.0000	0.0000	(0.1215)	(0.0146)	0.0000	1	(0.1361)	01/06/2025
300718.ZK	12/26/2024	SDB3260122907	1,900.00	2.6292	4,797.16	4,995.49	0.0000	4.3300	50.0000	0.0000	(0.5770)	(0.0694)	0.0000	1	(0.6464)	01/06/2025
300718.ZK	12/26/2024	SDB3260122907	100.00	2.6292	252.48	262.92	0.0000	4.3300	50.0000	0.0000	(0.0304)	(0.0037)	0.0000	1	(0.0340)	01/06/2025
300718.ZK	12/26/2024	SDB3260122907	1,100.00	2.6292	2,777.31	2,892.12	0.0000	4.3300	50.0000	0.0000	(0.3340)	(0.0402)	0.0000	1	(0.3742)	01/06/2025
300718.ZK	12/26/2024	SDB3260122907	3,900.00	2.6292	9,846.81	10,253.90	0.0000	4.3300	50.0000	0.0000	(1.1844)	(0.1424)	0.0000	1	(1.3268)	01/06/2025
300718.ZK	12/26/2024	SDB3260122907	300.00	2.6292	757.45	788.76	0.0000	4.3300	50.0000	0.0000	(0.0911)	(0.0110)	0.0000	1	(0.1021)	01/06/2025
300718.ZK	12/26/2024	SDB3260122907	400.00	2.6292	1,009.93	1,051.68	0.0000	4.3300	50.0000	0.0000	(0.1215)	(0.0146)	0.0000	1	(0.1361)	01/06/2025
300718.ZK	12/26/2024	SDB3260122907	200.00	2.6292	504.96	525.84	0.0000	4.3300	50.0000	0.0000	(0.0607)	(0.0073)	0.0000	1	(0.0680)	01/06/2025
300718.ZK	12/26/2024	SDB3260122907	100.00	2.6292	252.48	262.92	0.0000	4.3300	50.0000	0.0000	(0.0304)	(0.0037)	0.0000	1	(0.0340)	01/06/2025
300718.ZK	12/24/2024	SDB3260122907	1,800.00	2.6292	4,723.60	4,732.57	0.0000	4.3300	50.0000	0.0000	(1.1363)	(0.1315)	0.0000	2	(1.2677)	01/06/2025
300718.ZK	12/24/2024	SDB3260122907	2,500.00	2.6292	6,530.29	6,573.01	0.0000	4.3300	50.0000	0.0000	(1.5709)	(0.1826)	0.0000	2	(1.7535)	01/06/2025
300718.ZK	12/24/2024	SDB3260122907	300.00	2.6292	792.86	788.76	0.0000	4.3300	50.0000	0.0000	(0.1907)	(0.0219)	0.0000	2	(0.2126)	01/06/2025
300718.ZK	12/24/2024	SDB3260122907	1,300.00	2.6292	3,409.61	3,417.97	0.0000	4.3300	50.0000	0.0000	(0.8202)	(0.0949)	0.0000	2	(0.9151)	01/06/2025
300718.ZK	12/24/2024	SDB3260122907	300.00	2.6292	757.45	788.76	0.0000	4.3300	50.0000	0.0000	(0.1822)	(0.0219)	0.0000	2	(0.2041)	01/06/2025
300718.ZK	12/24/2024	SDB3260122907	300.00	2.6292	757.45	788.76	0.0000	4.3300	50.0000	0.0000	(0.1822)	(0.0219)	0.0000	2	(0.2041)	01/06/2025
300718.ZK	12/24/2024	SDB3260122907	300.00	2.6292	757.45	788.76	0.0000	4.3300	50.0000	0.0000	(0.1822)	(0.0219)	0.0000	2	(0.2041)	01/06/2025
300718.ZK	12/24/2024	SDB3260122907	100.00	2.6292	252.48	262.92	0.0000	4.3300	50.0000	0.0000	(0.0607)	(0.0073)	0.0000	2	(0.0680)	01/06/2025
300718.ZK	12/24/2024	SDB3260122907	200.00	2.6292	504.96	525.84	0.0000	4.3300	50.0000	0.0000	(0.1215)	(0.0146)	0.0000	2	(0.1361)	01/06/2025
300718.ZK	12/24/2024	SDB3260122907	100.00	2.6292	252.48	262.92	0.0000	4.3300	50.0000	0.0000	(0.0607)	(0.0073)	0.0000	2	(0.0680)	01/06/2025
300718.ZK	12/24/2024	SDB3260122907	600.00	2.6292	1,514.89	1,577.52	0.0000	4.3300	50.0000	0.0000	(0.3644)	(0.0438)	0.0000	2	(0.4082)	01/06/2025
300718.ZK	12/24/2024	SDB3260122907	1,600.00	2.6292	4,039.72	4,206.73	0.0000	4.3300	50.0000	0.0000	(0.9718)	(0.1169)	0.0000	2	(1.0886)	01/06/2025
300718.ZK	12/24/2024	SDB3260122907	200.00	2.6292	504.96	525.84	0.0000	4.3300	50.0000	0.0000	(0.1215)	(0.0146)	0.0000	2	(0.1361)	01/06/2025
300718.ZK	12/24/2024	SDB3260122907	300.00	2.6292	757.45	788.76	0.0000	4.3300	50.0000	0.0000	(0.1822)	(0.0219)	0.0000	2	(0.2041)	01/06/2025
300718.ZK	12/24/2024	SDB3260122907	4,000.00	2.6292	10,099.29	10,516.82	0.0000	4.3300	50.0000	0.0000	(2.4294)	(0.2921)	0.0000	2	(2.7216)	01/06/2025
300718.ZK	12/24/2024	SDB3260122907	19,700.00	2.6292	49,739.01	51,795.32	0.0000	4.3300	50.0000	0.0000	(11.9650)	(1.4388)	0.0000	2	(13.4038)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ZHEJIANG CHANGSHENG SLIDING BEARINGS CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300718.ZK	12/24/2024	SDB3260122907	3,300.00	2.6292	8,331.92	8,676.37	0.0000	4.3300	50.0000	0.0000	(2.0043)	(0.2410)	0.0000	2	(2.2453)	01/06/2025
300718.ZK	12/24/2024	SDB3260122907	300.00	2.6292	757.45	788.76	0.0000	4.3300	50.0000	0.0000	(0.1822)	(0.0219)	0.0000	2	(0.2041)	01/06/2025
300718.ZK	12/24/2024	SDB3260122907	1,000.00	2.6292	2,524.82	2,629.20	0.0000	4.3300	50.0000	0.0000	(0.6074)	(0.0730)	0.0000	2	(0.6804)	01/06/2025
300718.ZK	12/24/2024	SDB3260122907	100.00	2.6292	252.48	262.92	0.0000	4.3300	50.0000	0.0000	(0.0607)	(0.0073)	0.0000	2	(0.0680)	01/06/2025
300718.ZK	12/24/2024	SDB3260122907	400.00	2.6292	1,009.93	1,051.68	0.0000	4.3300	50.0000	0.0000	(0.2429)	(0.0292)	0.0000	2	(0.2722)	01/06/2025
300718.ZK	12/24/2024	SDB3260122907	1,900.00	2.6292	4,797.16	4,995.49	0.0000	4.3300	50.0000	0.0000	(1.1540)	(0.1388)	0.0000	2	(1.2927)	01/06/2025
300718.ZK	12/24/2024	SDB3260122907	100.00	2.6292	252.48	262.92	0.0000	4.3300	50.0000	0.0000	(0.0607)	(0.0073)	0.0000	2	(0.0680)	01/06/2025
300718.ZK	12/24/2024	SDB3260122907	1,100.00	2.6292	2,777.31	2,892.12	0.0000	4.3300	50.0000	0.0000	(0.6681)	(0.0803)	0.0000	2	(0.7484)	01/06/2025
300718.ZK	12/24/2024	SDB3260122907	3,900.00	2.6292	9,846.81	10,253.90	0.0000	4.3300	50.0000	0.0000	(2.3687)	(0.2848)	0.0000	2	(2.6535)	01/06/2025
300718.ZK	12/24/2024	SDB3260122907	300.00	2.6292	757.45	788.76	0.0000	4.3300	50.0000	0.0000	(0.1822)	(0.0219)	0.0000	2	(0.2041)	01/06/2025
300718.ZK	12/24/2024	SDB3260122907	400.00	2.6292	1,009.93	1,051.68	0.0000	4.3300	50.0000	0.0000	(0.2429)	(0.0292)	0.0000	2	(0.2722)	01/06/2025
300718.ZK	12/24/2024	SDB3260122907	200.00	2.6292	504.96	525.84	0.0000	4.3300	50.0000	0.0000	(0.1215)	(0.0146)	0.0000	2	(0.1361)	01/06/2025
300718.ZK	12/24/2024	SDB3260122907	100.00	2.6292	252.48	262.92	0.0000	4.3300	50.0000	0.0000	(0.0607)	(0.0073)	0.0000	2	(0.0680)	01/06/2025
300718.ZK	12/23/2024	SDB3260122907	300.00	2.6240	792.86	787.20	0.0000	4.3300	50.0000	0.0000	(0.0954)	(0.0109)	0.0000	1	(0.1063)	01/06/2025
300718.ZK	12/23/2024	SDB3260122907	1,300.00	2.6240	3,409.61	3,411.20	0.0000	4.3300	50.0000	0.0000	(0.4101)	(0.0474)	0.0000	1	(0.4575)	01/06/2025
300718.ZK	12/23/2024	SDB3260122907	300.00	2.6240	757.45	787.20	0.0000	4.3300	50.0000	0.0000	(0.0911)	(0.0109)	0.0000	1	(0.1020)	01/06/2025
300718.ZK	12/23/2024	SDB3260122907	300.00	2.6240	757.45	787.20	0.0000	4.3300	50.0000	0.0000	(0.0911)	(0.0109)	0.0000	1	(0.1020)	01/06/2025
300718.ZK	12/23/2024	SDB3260122907	300.00	2.6240	757.45	787.20	0.0000	4.3300	50.0000	0.0000	(0.0911)	(0.0109)	0.0000	1	(0.1020)	01/06/2025
300718.ZK	12/23/2024	SDB3260122907	100.00	2.6240	252.48	262.40	0.0000	4.3300	50.0000	0.0000	(0.0304)	(0.0036)	0.0000	1	(0.0340)	01/06/2025
300718.ZK	12/23/2024	SDB3260122907	200.00	2.6240	504.96	524.80	0.0000	4.3300	50.0000	0.0000	(0.0607)	(0.0073)	0.0000	1	(0.0680)	01/06/2025
300718.ZK	12/23/2024	SDB3260122907	100.00	2.6240	252.48	262.40	0.0000	4.3300	50.0000	0.0000	(0.0304)	(0.0036)	0.0000	1	(0.0340)	01/06/2025
300718.ZK	12/23/2024	SDB3260122907	600.00	2.6240	1,514.89	1,574.40	0.0000	4.3300	50.0000	0.0000	(0.1822)	(0.0219)	0.0000	1	(0.2041)	01/06/2025
300718.ZK	12/23/2024	SDB3260122907	1,600.00	2.6240	4,039.72	4,198.40	0.0000	4.3300	50.0000	0.0000	(0.4859)	(0.0583)	0.0000	1	(0.5442)	01/06/2025
300718.ZK	12/23/2024	SDB3260122907	200.00	2.6240	504.96	524.80	0.0000	4.3300	50.0000	0.0000	(0.0607)	(0.0073)	0.0000	1	(0.0680)	01/06/2025
300718.ZK	12/23/2024	SDB3260122907	300.00	2.6240	757.45	787.20	0.0000	4.3300	50.0000	0.0000	(0.0911)	(0.0109)	0.0000	1	(0.1020)	01/06/2025
300718.ZK	12/23/2024	SDB3260122907	4,000.00	2.6240	10,099.29	10,496.00	0.0000	4.3300	50.0000	0.0000	(1.2147)	(0.1458)	0.0000	1	(1.3605)	01/06/2025
300718.ZK	12/23/2024	SDB3260122907	19,700.00	2.6240	49,739.01	51,692.78	0.0000	4.3300	50.0000	0.0000	(5.9825)	(0.7180)	0.0000	1	(6.7005)	01/06/2025
300718.ZK	12/23/2024	SDB3260122907	3,300.00	2.6240	8,331.92	8,659.20	0.0000	4.3300	50.0000	0.0000	(1.0021)	(0.1203)	0.0000	1	(1.1224)	01/06/2025
300718.ZK	12/23/2024	SDB3260122907	300.00	2.6240	757.45	787.20	0.0000	4.3300	50.0000	0.0000	(0.0911)	(0.0109)	0.0000	1	(0.1020)	01/06/2025
300718.ZK	12/23/2024	SDB3260122907	1,000.00	2.6240	2,524.82	2,624.00	0.0000	4.3300	50.0000	0.0000	(0.3037)	(0.0364)	0.0000	1	(0.3401)	01/06/2025
300718.ZK	12/23/2024	SDB3260122907	100.00	2.6240	252.48	262.40	0.0000	4.3300	50.0000	0.0000	(0.0304)	(0.0036)	0.0000	1	(0.0340)	01/06/2025
300718.ZK	12/23/2024	SDB3260122907	400.00	2.6240	1,009.93	1,049.60	0.0000	4.3300	50.0000	0.0000	(0.1215)	(0.0146)	0.0000	1	(0.1360)	01/06/2025
300718.ZK	12/23/2024	SDB3260122907	1,900.00	2.6240	4,797.16	4,985.60	0.0000	4.3300	50.0000	0.0000	(0.5770)	(0.0692)	0.0000	1	(0.6462)	01/06/2025
300718.ZK	12/23/2024	SDB3260122907	100.00	2.6240	252.48	262.40	0.0000	4.3300	50.0000	0.0000	(0.0304)	(0.0036)	0.0000	1	(0.0340)	01/06/2025
300718.ZK	12/23/2024	SDB3260122907	1,100.00	2.6240	2,777.31	2,886.40	0.0000	4.3300	50.0000	0.0000	(0.3340)	(0.0401)	0.0000	1	(0.3741)	01/06/2025
300718.ZK	12/23/2024	SDB3260122907	3,900.00	2.6240	9,846.81	10,233.60	0.0000	4.3300	50.0000	0.0000	(1.1844)	(0.1421)	0.0000	1	(1.3265)	01/06/2025
300718.ZK	12/23/2024	SDB3260122907	300.00	2.6240	757.45	787.20	0.0000	4.3300	50.0000	0.0000	(0.0911)	(0.0109)	0.0000	1	(0.1020)	01/06/2025
300718.ZK	12/23/2024	SDB3260122907	400.00	2.6240	1,009.93	1,049.60	0.0000	4.3300	50.0000	0.0000	(0.1215)	(0.0146)	0.0000	1	(0.1360)	01/06/2025
300718.ZK	12/23/2024	SDB3260122907	200.00	2.6240	504.96	524.80	0.0000	4.3300	50.0000	0.0000	(0.0607)	(0.0073)	0.0000	1	(0.0680)	01/06/2025
300718.ZK	12/23/2024	SDB3260122907	100.00	2.6240	252.48	262.40	0.0000	4.3300	50.0000	0.0000	(0.0304)	(0.0036)	0.0000	1	(0.0340)	01/06/2025
300718.ZK	12/20/2024	SDB3260122907	300.00	2.6468	757.45	794.04	0.0000	4.3300	50.0000	0.0000	(0.2733)	(0.0331)	0.0000	3	(0.3064)	01/06/2025
300718.ZK	12/20/2024	SDB3260122907	300.00	2.6468	757.45	794.04	0.0000	4.3300	50.0000	0.0000	(0.2733)	(0.0331)	0.0000	3	(0.3064)	01/06/2025
300718.ZK	12/20/2024	SDB3260122907	300.00	2.6468	757.45	794.04	0.0000	4.3300	50.0000	0.0000	(0.2733)	(0.0331)	0.0000	3	(0.3064)	01/06/2025
300718.ZK	12/20/2024	SDB3260122907	100.00	2.6468	252.48	264.68	0.0000	4.3300	50.0000	0.0000	(0.0911)	(0.0110)	0.0000	3	(0.1021)	01/06/2025
300718.ZK	12/20/2024	SDB3260122907	200.00	2.6468	504.96	529.36	0.0000	4.3300	50.0000	0.0000	(0.1822)	(0.0221)	0.0000	3	(0.2043)	01/06/2025
300718.ZK	12/20/2024	SDB3260122907	100.00	2.6468	252.48	264.68	0.0000	4.3300	50.0000	0.0000	(0.0911)	(0.0110)	0.0000	3	(0.1021)	01/06/2025
300718.ZK	12/20/2024	SDB3260122907	600.00	2.6468	1,514.89	1,588.07	0.0000	4.3300	50.0000	0.0000	(0.5466)	(0.0662)	0.0000	3	(0.6128)	01/06/2025
300718.ZK	12/20/2024	SDB3260122907	1,600.00	2.6468	4,039.72	4,234.87	0.0000	4.3300	50.0000	0.0000	(1.4577)	(0.1765)	0.0000	3	(1.6341)	01/06/2025
300718.ZK	12/20/2024	SDB3260122907	200.00	2.6468	504.96	529.36	0.0000	4.3300	50.0000	0.0000	(0.1822)	(0.0221)	0.0000	3	(0.2043)	01/06/2025
300718.ZK	12/20/2024	SDB3260122907	300.00	2.6468	757.45	794.04	0.0000	4.3300	50.0000	0.0000	(0.2733)	(0.0331)	0.0000	3	(0.3064)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ZHEJIANG CHANGSHENG SLIDING BEARINGS CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300718.ZK	12/20/2024	SDB3260122907	4,000.00	2.6468	10,099.29	10,587.16	0.0000	4.3300	50.0000	0.0000	(3.6442)	(0.4411)	0.0000	3	(4.0853)	01/06/2025
300718.ZK	12/20/2024	SDB3260122907	19,700.00	2.6468	49,739.01	52,141.78	0.0000	4.3300	50.0000	0.0000	(17.9475)	(2.1726)	0.0000	3	(20.1201)	01/06/2025
300718.ZK	12/20/2024	SDB3260122907	3,300.00	2.6468	8,331.92	8,734.41	0.0000	4.3300	50.0000	0.0000	(3.0064)	(0.3639)	0.0000	3	(3.3704)	01/06/2025
300718.ZK	12/20/2024	SDB3260122907	300.00	2.6468	757.45	794.04	0.0000	4.3300	50.0000	0.0000	(0.2733)	(0.0331)	0.0000	3	(0.3064)	01/06/2025
300718.ZK	12/20/2024	SDB3260122907	1,000.00	2.6468	2,524.82	2,646.79	0.0000	4.3300	50.0000	0.0000	(0.9110)	(0.1103)	0.0000	3	(1.0213)	01/06/2025
300718.ZK	12/20/2024	SDB3260122907	100.00	2.6468	252.48	264.68	0.0000	4.3300	50.0000	0.0000	(0.0911)	(0.0110)	0.0000	3	(0.1021)	01/06/2025
300718.ZK	12/20/2024	SDB3260122907	400.00	2.6468	1,009.93	1,058.72	0.0000	4.3300	50.0000	0.0000	(0.3644)	(0.0441)	0.0000	3	(0.4085)	01/06/2025
300718.ZK	12/20/2024	SDB3260122907	1,900.00	2.6468	4,797.16	5,028.90	0.0000	4.3300	50.0000	0.0000	(1.7310)	(0.2095)	0.0000	3	(1.9405)	01/06/2025
300718.ZK	12/20/2024	SDB3260122907	100.00	2.6468	252.48	264.68	0.0000	4.3300	50.0000	0.0000	(0.0911)	(0.0110)	0.0000	3	(0.1021)	01/06/2025
300718.ZK	12/20/2024	SDB3260122907	1,100.00	2.6468	2,777.31	2,911.47	0.0000	4.3300	50.0000	0.0000	(1.0021)	(0.1213)	0.0000	3	(1.1235)	01/06/2025
300718.ZK	12/20/2024	SDB3260122907	3,900.00	2.6468	9,846.81	10,322.48	0.0000	4.3300	50.0000	0.0000	(3.5531)	(0.4301)	0.0000	3	(3.9832)	01/06/2025
300718.ZK	12/20/2024	SDB3260122907	300.00	2.6468	757.45	794.04	0.0000	4.3300	50.0000	0.0000	(0.2733)	(0.0331)	0.0000	3	(0.3064)	01/06/2025
300718.ZK	12/20/2024	SDB3260122907	400.00	2.6468	1,009.93	1,058.72	0.0000	4.3300	50.0000	0.0000	(0.3644)	(0.0441)	0.0000	3	(0.4085)	01/06/2025
300718.ZK	12/20/2024	SDB3260122907	200.00	2.6468	504.96	529.36	0.0000	4.3300	50.0000	0.0000	(0.1822)	(0.0221)	0.0000	3	(0.2043)	01/06/2025
300718.ZK	12/20/2024	SDB3260122907	100.00	2.6468	252.48	264.68	0.0000	4.3300	50.0000	0.0000	(0.0911)	(0.0110)	0.0000	3	(0.1021)	01/06/2025
300718.ZK	12/19/2024	SDB3260122907	300.00	2.7966	757.45	838.99	0.0000	4.5800	50.0000	0.0000	(0.0964)	(0.0117)	0.0000	1	(0.1080)	01/06/2025
300718.ZK	12/19/2024	SDB3260122907	300.00	2.7966	757.45	838.99	0.0000	4.5800	50.0000	0.0000	(0.0964)	(0.0117)	0.0000	1	(0.1080)	01/06/2025
300718.ZK	12/19/2024	SDB3260122907	300.00	2.7966	757.45	838.99	0.0000	4.5800	50.0000	0.0000	(0.0964)	(0.0117)	0.0000	1	(0.1080)	01/06/2025
300718.ZK	12/19/2024	SDB3260122907	100.00	2.7966	252.48	279.66	0.0000	4.5800	50.0000	0.0000	(0.0321)	(0.0039)	0.0000	1	(0.0360)	01/06/2025
300718.ZK	12/19/2024	SDB3260122907	200.00	2.7966	504.96	559.33	0.0000	4.5800	50.0000	0.0000	(0.0642)	(0.0078)	0.0000	1	(0.0720)	01/06/2025
300718.ZK	12/19/2024	SDB3260122907	100.00	2.7966	252.48	279.66	0.0000	4.5800	50.0000	0.0000	(0.0321)	(0.0039)	0.0000	1	(0.0360)	01/06/2025
300718.ZK	12/19/2024	SDB3260122907	600.00	2.7966	1,514.89	1,677.98	0.0000	4.5800	50.0000	0.0000	(0.1927)	(0.0233)	0.0000	1	(0.2160)	01/06/2025
300718.ZK	12/19/2024	SDB3260122907	1,600.00	2.7966	4,039.72	4,474.60	0.0000	4.5800	50.0000	0.0000	(0.5139)	(0.0621)	0.0000	1	(0.5761)	01/06/2025
300718.ZK	12/19/2024	SDB3260122907	200.00	2.7966	504.96	559.33	0.0000	4.5800	50.0000	0.0000	(0.0642)	(0.0078)	0.0000	1	(0.0720)	01/06/2025
300718.ZK	12/19/2024	SDB3260122907	300.00	2.7966	757.45	838.99	0.0000	4.5800	50.0000	0.0000	(0.0964)	(0.0117)	0.0000	1	(0.1080)	01/06/2025
300718.ZK	12/19/2024	SDB3260122907	4,000.00	2.7966	10,099.29	11,186.51	0.0000	4.5800	50.0000	0.0000	(1.2849)	(0.1554)	0.0000	1	(1.4402)	01/06/2025
300718.ZK	12/19/2024	SDB3260122907	19,700.00	2.7966	49,739.01	55,093.55	0.0000	4.5800	50.0000	0.0000	(6.3279)	(0.7652)	0.0000	1	(7.0931)	01/06/2025
300718.ZK	12/19/2024	SDB3260122907	3,300.00	2.7966	8,331.92	9,228.87	0.0000	4.5800	50.0000	0.0000	(1.0600)	(0.1282)	0.0000	1	(1.1882)	01/06/2025
300718.ZK	12/19/2024	SDB3260122907	300.00	2.7966	757.45	838.99	0.0000	4.5800	50.0000	0.0000	(0.0964)	(0.0117)	0.0000	1	(0.1080)	01/06/2025
300718.ZK	12/19/2024	SDB3260122907	1,000.00	2.7966	2,524.82	2,796.63	0.0000	4.5800	50.0000	0.0000	(0.3212)	(0.0388)	0.0000	1	(0.3601)	01/06/2025
300718.ZK	12/19/2024	SDB3260122907	100.00	2.7966	252.48	279.66	0.0000	4.5800	50.0000	0.0000	(0.0321)	(0.0039)	0.0000	1	(0.0360)	01/06/2025
300718.ZK	12/19/2024	SDB3260122907	400.00	2.7966	1,009.93	1,118.65	0.0000	4.5800	50.0000	0.0000	(0.1285)	(0.0155)	0.0000	1	(0.1440)	01/06/2025
300718.ZK	12/19/2024	SDB3260122907	1,900.00	2.7966	4,797.16	5,313.59	0.0000	4.5800	50.0000	0.0000	(0.6103)	(0.0738)	0.0000	1	(0.6841)	01/06/2025
300718.ZK	12/19/2024	SDB3260122907	100.00	2.7966	252.48	279.66	0.0000	4.5800	50.0000	0.0000	(0.0321)	(0.0039)	0.0000	1	(0.0360)	01/06/2025
300718.ZK	12/19/2024	SDB3260122907	1,100.00	2.7966	2,777.31	3,076.29	0.0000	4.5800	50.0000	0.0000	(0.3533)	(0.0427)	0.0000	1	(0.3961)	01/06/2025
300718.ZK	12/19/2024	SDB3260122907	3,900.00	2.7966	9,846.81	10,906.85	0.0000	4.5800	50.0000	0.0000	(1.2527)	(0.1515)	0.0000	1	(1.4042)	01/06/2025
300718.ZK	12/19/2024	SDB3260122907	300.00	2.7966	757.45	838.99	0.0000	4.5800	50.0000	0.0000	(0.0964)	(0.0117)	0.0000	1	(0.1080)	01/06/2025
300718.ZK	12/19/2024	SDB3260122907	400.00	2.7966	1,009.93	1,118.65	0.0000	4.5800	50.0000	0.0000	(0.1285)	(0.0155)	0.0000	1	(0.1440)	01/06/2025
300718.ZK	12/19/2024	SDB3260122907	200.00	2.7966	504.96	559.33	0.0000	4.5800	50.0000	0.0000	(0.0642)	(0.0078)	0.0000	1	(0.0720)	01/06/2025
300718.ZK	12/19/2024	SDB3260122907	100.00	2.7966	252.48	279.66	0.0000	4.5800	50.0000	0.0000	(0.0321)	(0.0039)	0.0000	1	(0.0360)	01/06/2025
300718.ZK	12/18/2024	SDB3260122907	300.00	2.7673	757.45	830.19	0.0000	4.5800	50.0000	0.0000	(0.0964)	(0.0115)	0.0000	1	(0.1079)	01/06/2025
300718.ZK	12/18/2024	SDB3260122907	300.00	2.7673	757.45	830.19	0.0000	4.5800	50.0000	0.0000	(0.0964)	(0.0115)	0.0000	1	(0.1079)	01/06/2025
300718.ZK	12/18/2024	SDB3260122907	300.00	2.7673	757.45	830.19	0.0000	4.5800	50.0000	0.0000	(0.0964)	(0.0115)	0.0000	1	(0.1079)	01/06/2025
300718.ZK	12/18/2024	SDB3260122907	100.00	2.7673	252.48	276.73	0.0000	4.5800	50.0000	0.0000	(0.0321)	(0.0038)	0.0000	1	(0.0360)	01/06/2025
300718.ZK	12/18/2024	SDB3260122907	200.00	2.7673	504.96	553.46	0.0000	4.5800	50.0000	0.0000	(0.0642)	(0.0077)	0.0000	1	(0.0719)	01/06/2025
300718.ZK	12/18/2024	SDB3260122907	100.00	2.7673	252.48	276.73	0.0000	4.5800	50.0000	0.0000	(0.0321)	(0.0038)	0.0000	1	(0.0360)	01/06/2025
300718.ZK	12/18/2024	SDB3260122907	600.00	2.7673	1,514.89	1,660.39	0.0000	4.5800	50.0000	0.0000	(0.1927)	(0.0231)	0.0000	1	(0.2158)	01/06/2025
300718.ZK	12/18/2024	SDB3260122907	1,600.00	2.7673	4,039.72	4,427.71	0.0000	4.5800	50.0000	0.0000	(0.5139)	(0.0615)	0.0000	1	(0.5754)	01/06/2025
300718.ZK	12/18/2024	SDB3260122907	200.00	2.7673	504.96	553.46	0.0000	4.5800	50.0000	0.0000	(0.0642)	(0.0077)	0.0000	1	(0.0719)	01/06/2025
300718.ZK	12/18/2024	SDB3260122907	300.00	2.7673	757.45	830.19	0.0000	4.5800	50.0000	0.0000	(0.0964)	(0.0115)	0.0000	1	(0.1079)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ZHEJIANG CHANGSHENG SLIDING BEARINGS CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300718.ZK	12/18/2024	SDB3260122907	4,000.00	2.7673	10,099.29	11,069.26	0.0000	4.5800	50.0000	0.0000	(1.2849)	(0.1537)	0.0000	1	(1.4386)	01/06/2025
300718.ZK	12/18/2024	SDB3260122907	19,700.00	2.7673	49,739.01	54,516.13	0.0000	4.5800	50.0000	0.0000	(6.3279)	(0.7572)	0.0000	1	(7.0851)	01/06/2025
300718.ZK	12/18/2024	SDB3260122907	3,300.00	2.7673	8,331.92	9,132.14	0.0000	4.5800	50.0000	0.0000	(1.0600)	(0.1268)	0.0000	1	(1.1868)	01/06/2025
300718.ZK	12/18/2024	SDB3260122907	300.00	2.7673	757.45	830.19	0.0000	4.5800	50.0000	0.0000	(0.0964)	(0.0115)	0.0000	1	(0.1079)	01/06/2025
300718.ZK	12/18/2024	SDB3260122907	1,000.00	2.7673	2,524.82	2,767.32	0.0000	4.5800	50.0000	0.0000	(0.3212)	(0.0384)	0.0000	1	(0.3596)	01/06/2025
300718.ZK	12/18/2024	SDB3260122907	100.00	2.7673	252.48	276.73	0.0000	4.5800	50.0000	0.0000	(0.0321)	(0.0038)	0.0000	1	(0.0360)	01/06/2025
300718.ZK	12/18/2024	SDB3260122907	400.00	2.7673	1,009.93	1,106.93	0.0000	4.5800	50.0000	0.0000	(0.1285)	(0.0154)	0.0000	1	(0.1439)	01/06/2025
300718.ZK	12/18/2024	SDB3260122907	1,900.00	2.7673	4,797.16	5,257.90	0.0000	4.5800	50.0000	0.0000	(0.6103)	(0.0730)	0.0000	1	(0.6833)	01/06/2025
300718.ZK	12/18/2024	SDB3260122907	100.00	2.7673	252.48	276.73	0.0000	4.5800	50.0000	0.0000	(0.0321)	(0.0038)	0.0000	1	(0.0360)	01/06/2025
300718.ZK	12/18/2024	SDB3260122907	1,100.00	2.7673	2,777.31	3,044.05	0.0000	4.5800	50.0000	0.0000	(0.3533)	(0.0423)	0.0000	1	(0.3956)	01/06/2025
300718.ZK	12/18/2024	SDB3260122907	3,900.00	2.7673	9,846.81	10,792.53	0.0000	4.5800	50.0000	0.0000	(1.2527)	(0.1499)	0.0000	1	(1.4026)	01/06/2025
300718.ZK	12/18/2024	SDB3260122907	300.00	2.7673	757.45	830.19	0.0000	4.5800	50.0000	0.0000	(0.0964)	(0.0115)	0.0000	1	(0.1079)	01/06/2025
300718.ZK	12/18/2024	SDB3260122907	400.00	2.7673	1,009.93	1,106.93	0.0000	4.5800	50.0000	0.0000	(0.1285)	(0.0154)	0.0000	1	(0.1439)	01/06/2025
300718.ZK	12/18/2024	SDB3260122907	200.00	2.7673	504.96	553.46	0.0000	4.5800	50.0000	0.0000	(0.0642)	(0.0077)	0.0000	1	(0.0719)	01/06/2025
300718.ZK	12/18/2024	SDB3260122907	100.00	2.7673	252.48	276.73	0.0000	4.5800	50.0000	0.0000	(0.0321)	(0.0038)	0.0000	1	(0.0360)	01/06/2025
300718.ZK	12/17/2024	SDB3260122907	300.00	2.8626	757.45	858.78	0.0000	4.5800	50.0000	0.0000	(0.0964)	(0.0119)	0.0000	1	(0.1083)	01/06/2025
300718.ZK	12/17/2024	SDB3260122907	300.00	2.8626	757.45	858.78	0.0000	4.5800	50.0000	0.0000	(0.0964)	(0.0119)	0.0000	1	(0.1083)	01/06/2025
300718.ZK	12/17/2024	SDB3260122907	300.00	2.8626	757.45	858.78	0.0000	4.5800	50.0000	0.0000	(0.0964)	(0.0119)	0.0000	1	(0.1083)	01/06/2025
300718.ZK	12/17/2024	SDB3260122907	100.00	2.8626	252.48	286.26	0.0000	4.5800	50.0000	0.0000	(0.0321)	(0.0040)	0.0000	1	(0.0361)	01/06/2025
300718.ZK	12/17/2024	SDB3260122907	200.00	2.8626	504.96	572.52	0.0000	4.5800	50.0000	0.0000	(0.0642)	(0.0080)	0.0000	1	(0.0722)	01/06/2025
300718.ZK	12/17/2024	SDB3260122907	100.00	2.8626	252.48	286.26	0.0000	4.5800	50.0000	0.0000	(0.0321)	(0.0040)	0.0000	1	(0.0361)	01/06/2025
300718.ZK	12/17/2024	SDB3260122907	600.00	2.8626	1,514.89	1,717.55	0.0000	4.5800	50.0000	0.0000	(0.1927)	(0.0239)	0.0000	1	(0.2166)	01/06/2025
300718.ZK	12/17/2024	SDB3260122907	1,600.00	2.8626	4,039.72	4,580.14	0.0000	4.5800	50.0000	0.0000	(0.5139)	(0.0636)	0.0000	1	(0.5776)	01/06/2025
300718.ZK	12/17/2024	SDB3260122907	200.00	2.8626	504.96	572.52	0.0000	4.5800	50.0000	0.0000	(0.0642)	(0.0080)	0.0000	1	(0.0722)	01/06/2025
300718.ZK	12/17/2024	SDB3260122907	300.00	2.8626	757.45	858.78	0.0000	4.5800	50.0000	0.0000	(0.0964)	(0.0119)	0.0000	1	(0.1083)	01/06/2025
300718.ZK	12/17/2024	SDB3260122907	4,000.00	2.8626	10,099.29	11,450.36	0.0000	4.5800	50.0000	0.0000	(1.2849)	(0.1590)	0.0000	1	(1.4439)	01/06/2025
300718.ZK	12/17/2024	SDB3260122907	19,700.00	2.8626	49,739.01	56,393.00	0.0000	4.5800	50.0000	0.0000	(6.3279)	(0.7832)	0.0000	1	(7.1111)	01/06/2025
300718.ZK	12/17/2024	SDB3260122907	3,300.00	2.8626	8,331.92	9,446.54	0.0000	4.5800	50.0000	0.0000	(1.0600)	(0.1312)	0.0000	1	(1.1912)	01/06/2025
300718.ZK	12/17/2024	SDB3260122907	300.00	2.8626	757.45	858.78	0.0000	4.5800	50.0000	0.0000	(0.0964)	(0.0119)	0.0000	1	(0.1083)	01/06/2025
300718.ZK	12/17/2024	SDB3260122907	1,000.00	2.8626	2,524.82	2,862.59	0.0000	4.5800	50.0000	0.0000	(0.3212)	(0.0398)	0.0000	1	(0.3610)	01/06/2025
300718.ZK	12/17/2024	SDB3260122907	100.00	2.8626	252.48	286.26	0.0000	4.5800	50.0000	0.0000	(0.0321)	(0.0040)	0.0000	1	(0.0361)	01/06/2025
300718.ZK	12/17/2024	SDB3260122907	400.00	2.8626	1,009.93	1,145.04	0.0000	4.5800	50.0000	0.0000	(0.1285)	(0.0159)	0.0000	1	(0.1444)	01/06/2025
300718.ZK	12/17/2024	SDB3260122907	1,900.00	2.8626	4,797.16	5,438.92	0.0000	4.5800	50.0000	0.0000	(0.6103)	(0.0755)	0.0000	1	(0.6858)	01/06/2025
300718.ZK	12/17/2024	SDB3260122907	100.00	2.8626	252.48	286.26	0.0000	4.5800	50.0000	0.0000	(0.0321)	(0.0040)	0.0000	1	(0.0361)	01/06/2025
300718.ZK	12/17/2024	SDB3260122907	1,100.00	2.8626	2,777.31	3,148.85	0.0000	4.5800	50.0000	0.0000	(0.3533)	(0.0437)	0.0000	1	(0.3971)	01/06/2025
300718.ZK	12/17/2024	SDB3260122907	3,900.00	2.8626	9,846.81	11,164.10	0.0000	4.5800	50.0000	0.0000	(1.2527)	(0.1551)	0.0000	1	(1.4078)	01/06/2025
300718.ZK	12/17/2024	SDB3260122907	300.00	2.8626	757.45	858.78	0.0000	4.5800	50.0000	0.0000	(0.0964)	(0.0119)	0.0000	1	(0.1083)	01/06/2025
300718.ZK	12/17/2024	SDB3260122907	400.00	2.8626	1,009.93	1,145.04	0.0000	4.5800	50.0000	0.0000	(0.1285)	(0.0159)	0.0000	1	(0.1444)	01/06/2025
300718.ZK	12/17/2024	SDB3260122907	200.00	2.8626	504.96	572.52	0.0000	4.5800	50.0000	0.0000	(0.0642)	(0.0080)	0.0000	1	(0.0722)	01/06/2025
300718.ZK	12/17/2024	SDB3260122907	100.00	2.8626	252.48	286.26	0.0000	4.5800	50.0000	0.0000	(0.0321)	(0.0040)	0.0000	1	(0.0361)	01/06/2025
300718.ZK	12/16/2024	SDB3260122907	300.00	2.9573	757.45	887.19	0.0000	4.5800	50.0000	0.0000	(0.0964)	(0.0123)	0.0000	1	(0.1087)	01/06/2025
300718.ZK	12/16/2024	SDB3260122907	300.00	2.9573	757.45	887.19	0.0000	4.5800	50.0000	0.0000	(0.0964)	(0.0123)	0.0000	1	(0.1087)	01/06/2025
300718.ZK	12/16/2024	SDB3260122907	100.00	2.9573	252.48	295.73	0.0000	4.5800	50.0000	0.0000	(0.0321)	(0.0041)	0.0000	1	(0.0362)	01/06/2025
300718.ZK	12/16/2024	SDB3260122907	200.00	2.9573	504.96	591.46	0.0000	4.5800	50.0000	0.0000	(0.0642)	(0.0082)	0.0000	1	(0.0725)	01/06/2025
300718.ZK	12/16/2024	SDB3260122907	100.00	2.9573	252.48	295.73	0.0000	4.5800	50.0000	0.0000	(0.0321)	(0.0041)	0.0000	1	(0.0362)	01/06/2025
300718.ZK	12/16/2024	SDB3260122907	600.00	2.9573	1,514.89	1,774.37	0.0000	4.5800	50.0000	0.0000	(0.1927)	(0.0246)	0.0000	1	(0.2174)	01/06/2025
300718.ZK	12/16/2024	SDB3260122907	1,600.00	2.9573	4,039.72	4,731.66	0.0000	4.5800	50.0000	0.0000	(0.5139)	(0.0657)	0.0000	1	(0.5797)	01/06/2025
300718.ZK	12/16/2024	SDB3260122907	200.00	2.9573	504.96	591.46	0.0000	4.5800	50.0000	0.0000	(0.0642)	(0.0082)	0.0000	1	(0.0725)	01/06/2025
300718.ZK	12/16/2024	SDB3260122907	300.00	2.9573	757.45	887.19	0.0000	4.5800	50.0000	0.0000	(0.0964)	(0.0123)	0.0000	1	(0.1087)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ZHEJIANG CHANGSHENG SLIDING BEARINGS CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300718.ZK	12/16/2024	SDB3260122907	4,000.00	2.9573	10,099.29	11,829.15	0.0000	4.5800	50.0000	0.0000	(1.2849)	(0.1643)	0.0000	1	(1.4491)	01/06/2025
300718.ZK	12/16/2024	SDB3260122907	19,700.00	2.9573	49,739.01	58,258.55	0.0000	4.5800	50.0000	0.0000	(6.3279)	(0.8091)	0.0000	1	(7.1371)	01/06/2025
300718.ZK	12/16/2024	SDB3260122907	3,300.00	2.9573	8,331.92	9,759.05	0.0000	4.5800	50.0000	0.0000	(1.0600)	(0.1355)	0.0000	1	(1.1955)	01/06/2025
300718.ZK	12/16/2024	SDB3260122907	300.00	2.9573	757.45	887.19	0.0000	4.5800	50.0000	0.0000	(0.0964)	(0.0123)	0.0000	1	(0.1087)	01/06/2025
300718.ZK	12/16/2024	SDB3260122907	1,000.00	2.9573	2,524.82	2,957.29	0.0000	4.5800	50.0000	0.0000	(0.3212)	(0.0411)	0.0000	1	(0.3623)	01/06/2025
300718.ZK	12/16/2024	SDB3260122907	100.00	2.9573	252.48	295.73	0.0000	4.5800	50.0000	0.0000	(0.0321)	(0.0041)	0.0000	1	(0.0362)	01/06/2025
300718.ZK	12/16/2024	SDB3260122907	400.00	2.9573	1,009.93	1,182.91	0.0000	4.5800	50.0000	0.0000	(0.1285)	(0.0164)	0.0000	1	(0.1449)	01/06/2025
300718.ZK	12/16/2024	SDB3260122907	1,900.00	2.9573	4,797.16	5,618.85	0.0000	4.5800	50.0000	0.0000	(0.6103)	(0.0780)	0.0000	1	(0.6883)	01/06/2025
300718.ZK	12/16/2024	SDB3260122907	100.00	2.9573	252.48	295.73	0.0000	4.5800	50.0000	0.0000	(0.0321)	(0.0041)	0.0000	1	(0.0362)	01/06/2025
300718.ZK	12/16/2024	SDB3260122907	1,100.00	2.9573	2,777.31	3,253.02	0.0000	4.5800	50.0000	0.0000	(0.3533)	(0.0452)	0.0000	1	(0.3985)	01/06/2025
300718.ZK	12/16/2024	SDB3260122907	3,900.00	2.9573	9,846.81	11,533.42	0.0000	4.5800	50.0000	0.0000	(1.2527)	(0.1602)	0.0000	1	(1.4129)	01/06/2025
300718.ZK	12/16/2024	SDB3260122907	300.00	2.9573	757.45	887.19	0.0000	4.5800	50.0000	0.0000	(0.0964)	(0.0123)	0.0000	1	(0.1087)	01/06/2025
300718.ZK	12/16/2024	SDB3260122907	400.00	2.9573	1,009.93	1,182.91	0.0000	4.5800	50.0000	0.0000	(0.1285)	(0.0164)	0.0000	1	(0.1449)	01/06/2025
300718.ZK	12/16/2024	SDB3260122907	200.00	2.9573	504.96	591.46	0.0000	4.5800	50.0000	0.0000	(0.0642)	(0.0082)	0.0000	1	(0.0725)	01/06/2025
300718.ZK	12/16/2024	SDB3260122907	100.00	2.9573	252.48	295.73	0.0000	4.5800	50.0000	0.0000	(0.0321)	(0.0041)	0.0000	1	(0.0362)	01/06/2025
300718.ZK	12/13/2024	SDB3260122907	300.00	3.0495	757.45	914.86	0.0000	4.5800	50.0000	0.0000	(0.2891)	(0.0381)	0.0000	3	(0.3272)	01/06/2025
300718.ZK	12/13/2024	SDB3260122907	300.00	3.0495	757.45	914.86	0.0000	4.5800	50.0000	0.0000	(0.2891)	(0.0381)	0.0000	3	(0.3272)	01/06/2025
300718.ZK	12/13/2024	SDB3260122907	300.00	3.0495	757.45	914.86	0.0000	4.5800	50.0000	0.0000	(0.2891)	(0.0381)	0.0000	3	(0.3272)	01/06/2025
300718.ZK	12/13/2024	SDB3260122907	100.00	3.0495	252.48	304.95	0.0000	4.5800	50.0000	0.0000	(0.0964)	(0.0127)	0.0000	3	(0.1091)	01/06/2025
300718.ZK	12/13/2024	SDB3260122907	200.00	3.0495	504.96	609.90	0.0000	4.5800	50.0000	0.0000	(0.1927)	(0.0254)	0.0000	3	(0.2181)	01/06/2025
300718.ZK	12/13/2024	SDB3260122907	100.00	3.0495	252.48	304.95	0.0000	4.5800	50.0000	0.0000	(0.0964)	(0.0127)	0.0000	3	(0.1091)	01/06/2025
300718.ZK	12/13/2024	SDB3260122907	600.00	3.0495	1,514.89	1,829.71	0.0000	4.5800	50.0000	0.0000	(0.5782)	(0.0762)	0.0000	3	(0.6544)	01/06/2025
300718.ZK	12/13/2024	SDB3260122907	1,600.00	3.0495	4,039.72	4,879.24	0.0000	4.5800	50.0000	0.0000	(1.5418)	(0.2033)	0.0000	3	(1.7451)	01/06/2025
300718.ZK	12/13/2024	SDB3260122907	200.00	3.0495	504.96	609.90	0.0000	4.5800	50.0000	0.0000	(0.1927)	(0.0254)	0.0000	3	(0.2181)	01/06/2025
300718.ZK	12/13/2024	SDB3260122907	300.00	3.0495	757.45	914.86	0.0000	4.5800	50.0000	0.0000	(0.2891)	(0.0381)	0.0000	3	(0.3272)	01/06/2025
300718.ZK	12/13/2024	SDB3260122907	4,000.00	3.0495	10,099.29	12,198.10	0.0000	4.5800	50.0000	0.0000	(3.8546)	(0.5083)	0.0000	3	(4.3628)	01/06/2025
300718.ZK	12/13/2024	SDB3260122907	19,700.00	3.0495	49,739.01	60,075.64	0.0000	4.5800	50.0000	0.0000	(18.9837)	(2.5032)	0.0000	3	(21.4869)	01/06/2025
300718.ZK	12/13/2024	SDB3260122907	3,300.00	3.0495	8,331.92	10,063.43	0.0000	4.5800	50.0000	0.0000	(3.1800)	(0.4193)	0.0000	3	(3.5993)	01/06/2025
300718.ZK	12/13/2024	SDB3260122907	300.00	3.0495	757.45	914.86	0.0000	4.5800	50.0000	0.0000	(0.2891)	(0.0381)	0.0000	3	(0.3272)	01/06/2025
300718.ZK	12/13/2024	SDB3260122907	1,000.00	3.0495	2,524.82	3,049.53	0.0000	4.5800	50.0000	0.0000	(0.9636)	(0.1271)	0.0000	3	(1.0907)	01/06/2025
300718.ZK	12/13/2024	SDB3260122907	100.00	3.0495	252.48	304.95	0.0000	4.5800	50.0000	0.0000	(0.0964)	(0.0127)	0.0000	3	(0.1091)	01/06/2025
300718.ZK	12/13/2024	SDB3260122907	400.00	3.0495	1,009.93	1,219.81	0.0000	4.5800	50.0000	0.0000	(0.3855)	(0.0508)	0.0000	3	(0.4363)	01/06/2025
300718.ZK	12/13/2024	SDB3260122907	1,900.00	3.0495	4,797.16	5,794.10	0.0000	4.5800	50.0000	0.0000	(1.8309)	(0.2414)	0.0000	3	(2.0723)	01/06/2025
300718.ZK	12/13/2024	SDB3260122907	100.00	3.0495	252.48	304.95	0.0000	4.5800	50.0000	0.0000	(0.0964)	(0.0127)	0.0000	3	(0.1091)	01/06/2025
300718.ZK	12/13/2024	SDB3260122907	1,100.00	3.0495	2,777.31	3,354.48	0.0000	4.5800	50.0000	0.0000	(1.0600)	(0.1398)	0.0000	3	(1.1998)	01/06/2025
300718.ZK	12/13/2024	SDB3260122907	3,900.00	3.0495	9,846.81	11,893.15	0.0000	4.5800	50.0000	0.0000	(3.7582)	(0.4955)	0.0000	3	(4.2537)	01/06/2025
300718.ZK	12/13/2024	SDB3260122907	300.00	3.0495	757.45	914.86	0.0000	4.5800	50.0000	0.0000	(0.2891)	(0.0381)	0.0000	3	(0.3272)	01/06/2025
300718.ZK	12/13/2024	SDB3260122907	400.00	3.0495	1,009.93	1,219.81	0.0000	4.5800	50.0000	0.0000	(0.3855)	(0.0508)	0.0000	3	(0.4363)	01/06/2025
300718.ZK	12/13/2024	SDB3260122907	200.00	3.0495	504.96	609.90	0.0000	4.5800	50.0000	0.0000	(0.1927)	(0.0254)	0.0000	3	(0.2181)	01/06/2025
300718.ZK	12/13/2024	SDB3260122907	100.00	3.0495	252.48	304.95	0.0000	4.5800	50.0000	0.0000	(0.0964)	(0.0127)	0.0000	3	(0.1091)	01/06/2025
300718.ZK	12/12/2024	SDB3260122907	300.00	2.9102	757.45	873.05	0.0000	4.5800	50.0000	0.0000	(0.0964)	(0.0121)	0.0000	1	(0.1085)	01/06/2025
300718.ZK	12/12/2024	SDB3260122907	300.00	2.9102	757.45	873.05	0.0000	4.5800	50.0000	0.0000	(0.0964)	(0.0121)	0.0000	1	(0.1085)	01/06/2025
300718.ZK	12/12/2024	SDB3260122907	300.00	2.9102	757.45	873.05	0.0000	4.5800	50.0000	0.0000	(0.0964)	(0.0121)	0.0000	1	(0.1085)	01/06/2025
300718.ZK	12/12/2024	SDB3260122907	100.00	2.9102	252.48	291.02	0.0000	4.5800	50.0000	0.0000	(0.0321)	(0.0040)	0.0000	1	(0.0362)	01/06/2025
300718.ZK	12/12/2024	SDB3260122907	200.00	2.9102	504.96	582.03	0.0000	4.5800	50.0000	0.0000	(0.0642)	(0.0081)	0.0000	1	(0.0723)	01/06/2025
300718.ZK	12/12/2024	SDB3260122907	100.00	2.9102	252.48	291.02	0.0000	4.5800	50.0000	0.0000	(0.0321)	(0.0040)	0.0000	1	(0.0362)	01/06/2025
300718.ZK	12/12/2024	SDB3260122907	600.00	2.9102	1,514.89	1,746.09	0.0000	4.5800	50.0000	0.0000	(0.1927)	(0.0243)	0.0000	1	(0.2170)	01/06/2025
300718.ZK	12/12/2024	SDB3260122907	1,600.00	2.9102	4,039.72	4,656.25	0.0000	4.5800	50.0000	0.0000	(0.5139)	(0.0647)	0.0000	1	(0.5786)	01/06/2025
300718.ZK	12/12/2024	SDB3260122907	200.00	2.9102	504.96	582.03	0.0000	4.5800	50.0000	0.0000	(0.0642)	(0.0081)	0.0000	1	(0.0723)	01/06/2025
300718.ZK	12/12/2024	SDB3260122907	300.00	2.9102	757.45	873.05	0.0000	4.5800	50.0000	0.0000	(0.0964)	(0.0121)	0.0000	1	(0.1085)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ZHEJIANG CHANGSHENG SLIDING BEARINGS CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300718.ZK	12/12/2024	SDB3260122907	4,000.00	2.9102	10,099.29	11,640.63	0.0000	4.5800	50.0000	0.0000	(1.2849)	(0.1617)	0.0000	1	(1.4465)	01/06/2025
300718.ZK	12/12/2024	SDB3260122907	19,700.00	2.9102	49,739.01	57,330.11	0.0000	4.5800	50.0000	0.0000	(6.3279)	(0.7963)	0.0000	1	(7.1242)	01/06/2025
300718.ZK	12/12/2024	SDB3260122907	3,300.00	2.9102	8,331.92	9,603.52	0.0000	4.5800	50.0000	0.0000	(1.0600)	(0.1334)	0.0000	1	(1.1934)	01/06/2025
300718.ZK	12/12/2024	SDB3260122907	300.00	2.9102	757.45	873.05	0.0000	4.5800	50.0000	0.0000	(0.0964)	(0.0121)	0.0000	1	(0.1085)	01/06/2025
300718.ZK	12/12/2024	SDB3260122907	1,000.00	2.9102	2,524.82	2,910.16	0.0000	4.5800	50.0000	0.0000	(0.3212)	(0.0404)	0.0000	1	(0.3616)	01/06/2025
300718.ZK	12/12/2024	SDB3260122907	100.00	2.9102	252.48	291.02	0.0000	4.5800	50.0000	0.0000	(0.0321)	(0.0040)	0.0000	1	(0.0362)	01/06/2025
300718.ZK	12/12/2024	SDB3260122907	400.00	2.9102	1,009.93	1,164.06	0.0000	4.5800	50.0000	0.0000	(0.1285)	(0.0162)	0.0000	1	(0.1447)	01/06/2025
300718.ZK	12/12/2024	SDB3260122907	1,900.00	2.9102	4,797.16	5,529.30	0.0000	4.5800	50.0000	0.0000	(0.6103)	(0.0768)	0.0000	1	(0.6871)	01/06/2025
300718.ZK	12/12/2024	SDB3260122907	100.00	2.9102	252.48	291.02	0.0000	4.5800	50.0000	0.0000	(0.0321)	(0.0040)	0.0000	1	(0.0362)	01/06/2025
300718.ZK	12/12/2024	SDB3260122907	1,100.00	2.9102	2,777.31	3,201.17	0.0000	4.5800	50.0000	0.0000	(0.3533)	(0.0445)	0.0000	1	(0.3978)	01/06/2025
300718.ZK	12/12/2024	SDB3260122907	3,900.00	2.9102	9,846.81	11,349.62	0.0000	4.5800	50.0000	0.0000	(1.2527)	(0.1576)	0.0000	1	(1.4104)	01/06/2025
300718.ZK	12/12/2024	SDB3260122907	300.00	2.9102	757.45	873.05	0.0000	4.5800	50.0000	0.0000	(0.0964)	(0.0121)	0.0000	1	(0.1085)	01/06/2025
300718.ZK	12/12/2024	SDB3260122907	400.00	2.9102	1,009.93	1,164.06	0.0000	4.5800	50.0000	0.0000	(0.1285)	(0.0162)	0.0000	1	(0.1447)	01/06/2025
300718.ZK	12/12/2024	SDB3260122907	200.00	2.9102	504.96	582.03	0.0000	4.5800	50.0000	0.0000	(0.0642)	(0.0081)	0.0000	1	(0.0723)	01/06/2025
300718.ZK	12/12/2024	SDB3260122907	100.00	2.9102	252.48	291.02	0.0000	4.5800	50.0000	0.0000	(0.0321)	(0.0040)	0.0000	1	(0.0362)	01/06/2025
300718.ZK	12/11/2024	SDB3260122907	300.00	2.8197	757.45	845.90	0.0000	4.5800	50.0000	0.0000	(0.0964)	(0.0117)	0.0000	1	(0.1081)	01/06/2025
300718.ZK	12/11/2024	SDB3260122907	300.00	2.8197	757.45	845.90	0.0000	4.5800	50.0000	0.0000	(0.0964)	(0.0117)	0.0000	1	(0.1081)	01/06/2025
300718.ZK	12/11/2024	SDB3260122907	300.00	2.8197	757.45	845.90	0.0000	4.5800	50.0000	0.0000	(0.0964)	(0.0117)	0.0000	1	(0.1081)	01/06/2025
300718.ZK	12/11/2024	SDB3260122907	100.00	2.8197	252.48	281.97	0.0000	4.5800	50.0000	0.0000	(0.0321)	(0.0039)	0.0000	1	(0.0360)	01/06/2025
300718.ZK	12/11/2024	SDB3260122907	200.00	2.8197	504.96	563.93	0.0000	4.5800	50.0000	0.0000	(0.0642)	(0.0078)	0.0000	1	(0.0721)	01/06/2025
300718.ZK	12/11/2024	SDB3260122907	100.00	2.8197	252.48	281.97	0.0000	4.5800	50.0000	0.0000	(0.0321)	(0.0039)	0.0000	1	(0.0360)	01/06/2025
300718.ZK	12/11/2024	SDB3260122907	600.00	2.8197	1,514.89	1,691.79	0.0000	4.5800	50.0000	0.0000	(0.1927)	(0.0235)	0.0000	1	(0.2162)	01/06/2025
300718.ZK	12/11/2024	SDB3260122907	1,600.00	2.8197	4,039.72	4,511.45	0.0000	4.5800	50.0000	0.0000	(0.5139)	(0.0627)	0.0000	1	(0.5766)	01/06/2025
300718.ZK	12/11/2024	SDB3260122907	200.00	2.8197	504.96	563.93	0.0000	4.5800	50.0000	0.0000	(0.0642)	(0.0078)	0.0000	1	(0.0721)	01/06/2025
300718.ZK	12/11/2024	SDB3260122907	300.00	2.8197	757.45	845.90	0.0000	4.5800	50.0000	0.0000	(0.0964)	(0.0117)	0.0000	1	(0.1081)	01/06/2025
300718.ZK	12/11/2024	SDB3260122907	4,000.00	2.8197	10,099.29	11,278.62	0.0000	4.5800	50.0000	0.0000	(1.2849)	(0.1566)	0.0000	1	(1.4415)	01/06/2025
300718.ZK	12/11/2024	SDB3260122907	19,700.00	2.8197	49,739.01	55,547.20	0.0000	4.5800	50.0000	0.0000	(6.3279)	(0.7715)	0.0000	1	(7.0994)	01/06/2025
300718.ZK	12/11/2024	SDB3260122907	3,300.00	2.8197	8,331.92	9,304.86	0.0000	4.5800	50.0000	0.0000	(1.0600)	(0.1292)	0.0000	1	(1.1892)	01/06/2025
300718.ZK	12/11/2024	SDB3260122907	300.00	2.8197	757.45	845.90	0.0000	4.5800	50.0000	0.0000	(0.0964)	(0.0117)	0.0000	1	(0.1081)	01/06/2025
300718.ZK	12/11/2024	SDB3260122907	1,000.00	2.8197	2,524.82	2,819.66	0.0000	4.5800	50.0000	0.0000	(0.3212)	(0.0392)	0.0000	1	(0.3604)	01/06/2025
300718.ZK	12/11/2024	SDB3260122907	100.00	2.8197	252.48	281.97	0.0000	4.5800	50.0000	0.0000	(0.0321)	(0.0039)	0.0000	1	(0.0360)	01/06/2025
300718.ZK	12/11/2024	SDB3260122907	400.00	2.8197	1,009.93	1,127.86	0.0000	4.5800	50.0000	0.0000	(0.1285)	(0.0157)	0.0000	1	(0.1442)	01/06/2025
300718.ZK	12/11/2024	SDB3260122907	1,900.00	2.8197	4,797.16	5,357.34	0.0000	4.5800	50.0000	0.0000	(0.6103)	(0.0744)	0.0000	1	(0.6847)	01/06/2025
300718.ZK	12/11/2024	SDB3260122907	100.00	2.8197	252.48	281.97	0.0000	4.5800	50.0000	0.0000	(0.0321)	(0.0039)	0.0000	1	(0.0360)	01/06/2025
300718.ZK	12/11/2024	SDB3260122907	1,100.00	2.8197	2,777.31	3,101.62	0.0000	4.5800	50.0000	0.0000	(0.3533)	(0.0431)	0.0000	1	(0.3964)	01/06/2025
300718.ZK	12/11/2024	SDB3260122907	3,900.00	2.8197	9,846.81	10,996.65	0.0000	4.5800	50.0000	0.0000	(1.2527)	(0.1527)	0.0000	1	(1.4055)	01/06/2025
300718.ZK	12/11/2024	SDB3260122907	300.00	2.8197	757.45	845.90	0.0000	4.5800	50.0000	0.0000	(0.0964)	(0.0117)	0.0000	1	(0.1081)	01/06/2025
300718.ZK	12/11/2024	SDB3260122907	400.00	2.8197	1,009.93	1,127.86	0.0000	4.5800	50.0000	0.0000	(0.1285)	(0.0157)	0.0000	1	(0.1442)	01/06/2025
300718.ZK	12/11/2024	SDB3260122907	200.00	2.8197	504.96	563.93	0.0000	4.5800	50.0000	0.0000	(0.0642)	(0.0078)	0.0000	1	(0.0721)	01/06/2025
300718.ZK	12/11/2024	SDB3260122907	100.00	2.8197	252.48	281.97	0.0000	4.5800	50.0000	0.0000	(0.0321)	(0.0039)	0.0000	1	(0.0360)	01/06/2025
300718.ZK	12/10/2024	SDB3260122907	300.00	2.8218	757.45	846.53	0.0000	4.5800	50.0000	0.0000	(0.0964)	(0.0118)	0.0000	1	(0.1081)	01/06/2025
300718.ZK	12/10/2024	SDB3260122907	300.00	2.8218	757.45	846.53	0.0000	4.5800	50.0000	0.0000	(0.0964)	(0.0118)	0.0000	1	(0.1081)	01/06/2025
300718.ZK	12/10/2024	SDB3260122907	100.00	2.8218	252.48	282.18	0.0000	4.5800	50.0000	0.0000	(0.0321)	(0.0039)	0.0000	1	(0.0360)	01/06/2025
300718.ZK	12/10/2024	SDB3260122907	200.00	2.8218	504.96	564.35	0.0000	4.5800	50.0000	0.0000	(0.0642)	(0.0078)	0.0000	1	(0.0721)	01/06/2025
300718.ZK	12/10/2024	SDB3260122907	100.00	2.8218	252.48	282.18	0.0000	4.5800	50.0000	0.0000	(0.0321)	(0.0039)	0.0000	1	(0.0360)	01/06/2025
300718.ZK	12/10/2024	SDB3260122907	600.00	2.8218	1,514.89	1,693.06	0.0000	4.5800	50.0000	0.0000	(0.1927)	(0.0235)	0.0000	1	(0.2162)	01/06/2025
300718.ZK	12/10/2024	SDB3260122907	1,600.00	2.8218	4,039.72	4,514.82	0.0000	4.5800	50.0000	0.0000	(0.5139)	(0.0627)	0.0000	1	(0.5766)	01/06/2025
300718.ZK	12/10/2024	SDB3260122907	200.00	2.8218	504.96	564.35	0.0000	4.5800	50.0000	0.0000	(0.0642)	(0.0078)	0.0000	1	(0.0721)	01/06/2025
300718.ZK	12/10/2024	SDB3260122907	300.00	2.8218	757.45	846.53	0.0000	4.5800	50.0000	0.0000	(0.0964)	(0.0118)	0.0000	1	(0.1081)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ZHEJIANG CHANGSHENG SLIDING BEARINGS CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300718.ZK	12/10/2024	SDB3260122907	4,000.00	2.8218	10,099.29	11,287.04	0.0000	4.5800	50.0000	0.0000	(1.2849)	(0.1568)	0.0000	1	(1.4416)	01/06/2025
300718.ZK	12/10/2024	SDB3260122907	19,700.00	2.8218	49,739.01	55,588.67	0.0000	4.5800	50.0000	0.0000	(6.3279)	(0.7721)	0.0000	1	(7.1000)	01/06/2025
300718.ZK	12/10/2024	SDB3260122907	3,300.00	2.8218	8,331.92	9,311.81	0.0000	4.5800	50.0000	0.0000	(1.0600)	(0.1293)	0.0000	1	(1.1893)	01/06/2025
300718.ZK	12/10/2024	SDB3260122907	300.00	2.8218	757.45	846.53	0.0000	4.5800	50.0000	0.0000	(0.0964)	(0.0118)	0.0000	1	(0.1081)	01/06/2025
300718.ZK	12/10/2024	SDB3260122907	1,000.00	2.8218	2,524.82	2,821.76	0.0000	4.5800	50.0000	0.0000	(0.3212)	(0.0392)	0.0000	1	(0.3604)	01/06/2025
300718.ZK	12/10/2024	SDB3260122907	100.00	2.8218	252.48	282.18	0.0000	4.5800	50.0000	0.0000	(0.0321)	(0.0039)	0.0000	1	(0.0360)	01/06/2025
300718.ZK	12/10/2024	SDB3260122907	400.00	2.8218	1,009.93	1,128.70	0.0000	4.5800	50.0000	0.0000	(0.1285)	(0.0157)	0.0000	1	(0.1442)	01/06/2025
300718.ZK	12/10/2024	SDB3260122907	1,900.00	2.8218	4,797.16	5,361.34	0.0000	4.5800	50.0000	0.0000	(0.6103)	(0.0745)	0.0000	1	(0.6848)	01/06/2025
300718.ZK	12/10/2024	SDB3260122907	100.00	2.8218	252.48	282.18	0.0000	4.5800	50.0000	0.0000	(0.0321)	(0.0039)	0.0000	1	(0.0360)	01/06/2025
300718.ZK	12/10/2024	SDB3260122907	1,100.00	2.8218	2,777.31	3,103.94	0.0000	4.5800	50.0000	0.0000	(0.3533)	(0.0431)	0.0000	1	(0.3964)	01/06/2025
300718.ZK	12/10/2024	SDB3260122907	3,900.00	2.8218	9,846.81	11,004.86	0.0000	4.5800	50.0000	0.0000	(1.2527)	(0.1528)	0.0000	1	(1.4056)	01/06/2025
300718.ZK	12/10/2024	SDB3260122907	300.00	2.8218	757.45	846.53	0.0000	4.5800	50.0000	0.0000	(0.0964)	(0.0118)	0.0000	1	(0.1081)	01/06/2025
300718.ZK	12/10/2024	SDB3260122907	400.00	2.8218	1,009.93	1,128.70	0.0000	4.5800	50.0000	0.0000	(0.1285)	(0.0157)	0.0000	1	(0.1442)	01/06/2025
300718.ZK	12/10/2024	SDB3260122907	200.00	2.8218	504.96	564.35	0.0000	4.5800	50.0000	0.0000	(0.0642)	(0.0078)	0.0000	1	(0.0721)	01/06/2025
300718.ZK	12/10/2024	SDB3260122907	100.00	2.8218	252.48	282.18	0.0000	4.5800	50.0000	0.0000	(0.0321)	(0.0039)	0.0000	1	(0.0360)	01/06/2025
300718.ZK	12/09/2024	SDB3260122907	300.00	2.8071	757.45	842.14	0.0000	4.5800	50.0000	0.0000	(0.0964)	(0.0117)	0.0000	1	(0.1081)	01/06/2025
300718.ZK	12/09/2024	SDB3260122907	300.00	2.8071	757.45	842.14	0.0000	4.5800	50.0000	0.0000	(0.0964)	(0.0117)	0.0000	1	(0.1081)	01/06/2025
300718.ZK	12/09/2024	SDB3260122907	300.00	2.8071	757.45	842.14	0.0000	4.5800	50.0000	0.0000	(0.0964)	(0.0117)	0.0000	1	(0.1081)	01/06/2025
300718.ZK	12/09/2024	SDB3260122907	100.00	2.8071	252.48	280.71	0.0000	4.5800	50.0000	0.0000	(0.0321)	(0.0039)	0.0000	1	(0.0360)	01/06/2025
300718.ZK	12/09/2024	SDB3260122907	200.00	2.8071	504.96	561.43	0.0000	4.5800	50.0000	0.0000	(0.0642)	(0.0078)	0.0000	1	(0.0720)	01/06/2025
300718.ZK	12/09/2024	SDB3260122907	100.00	2.8071	252.48	280.71	0.0000	4.5800	50.0000	0.0000	(0.0321)	(0.0039)	0.0000	1	(0.0360)	01/06/2025
300718.ZK	12/09/2024	SDB3260122907	600.00	2.8071	1,514.89	1,684.28	0.0000	4.5800	50.0000	0.0000	(0.1927)	(0.0234)	0.0000	1	(0.2161)	01/06/2025
300718.ZK	12/09/2024	SDB3260122907	1,600.00	2.8071	4,039.72	4,491.42	0.0000	4.5800	50.0000	0.0000	(0.5139)	(0.0624)	0.0000	1	(0.5763)	01/06/2025
300718.ZK	12/09/2024	SDB3260122907	200.00	2.8071	504.96	561.43	0.0000	4.5800	50.0000	0.0000	(0.0642)	(0.0078)	0.0000	1	(0.0720)	01/06/2025
300718.ZK	12/09/2024	SDB3260122907	300.00	2.8071	757.45	842.14	0.0000	4.5800	50.0000	0.0000	(0.0964)	(0.0117)	0.0000	1	(0.1081)	01/06/2025
300718.ZK	12/09/2024	SDB3260122907	4,000.00	2.8071	10,099.29	11,228.55	0.0000	4.5800	50.0000	0.0000	(1.2849)	(0.1560)	0.0000	1	(1.4408)	01/06/2025
300718.ZK	12/09/2024	SDB3260122907	19,700.00	2.8071	49,739.01	55,300.62	0.0000	4.5800	50.0000	0.0000	(6.3279)	(0.7681)	0.0000	1	(7.0960)	01/06/2025
300718.ZK	12/09/2024	SDB3260122907	3,300.00	2.8071	8,331.92	9,263.56	0.0000	4.5800	50.0000	0.0000	(1.0600)	(0.1287)	0.0000	1	(1.1887)	01/06/2025
300718.ZK	12/09/2024	SDB3260122907	300.00	2.8071	757.45	842.14	0.0000	4.5800	50.0000	0.0000	(0.0964)	(0.0117)	0.0000	1	(0.1081)	01/06/2025
300718.ZK	12/09/2024	SDB3260122907	1,000.00	2.8071	2,524.82	2,807.14	0.0000	4.5800	50.0000	0.0000	(0.3212)	(0.0390)	0.0000	1	(0.3602)	01/06/2025
300718.ZK	12/09/2024	SDB3260122907	100.00	2.8071	252.48	280.71	0.0000	4.5800	50.0000	0.0000	(0.0321)	(0.0039)	0.0000	1	(0.0360)	01/06/2025
300718.ZK	12/09/2024	SDB3260122907	400.00	2.8071	1,009.93	1,122.86	0.0000	4.5800	50.0000	0.0000	(0.1285)	(0.0156)	0.0000	1	(0.1441)	01/06/2025
300718.ZK	12/09/2024	SDB3260122907	1,900.00	2.8071	4,797.16	5,333.56	0.0000	4.5800	50.0000	0.0000	(0.6103)	(0.0741)	0.0000	1	(0.6844)	01/06/2025
300718.ZK	12/09/2024	SDB3260122907	100.00	2.8071	252.48	280.71	0.0000	4.5800	50.0000	0.0000	(0.0321)	(0.0039)	0.0000	1	(0.0360)	01/06/2025
300718.ZK	12/09/2024	SDB3260122907	1,100.00	2.8071	2,777.31	3,087.85	0.0000	4.5800	50.0000	0.0000	(0.3533)	(0.0429)	0.0000	1	(0.3962)	01/06/2025
300718.ZK	12/09/2024	SDB3260122907	3,900.00	2.8071	9,846.81	10,947.84	0.0000	4.5800	50.0000	0.0000	(1.2527)	(0.1521)	0.0000	1	(1.4048)	01/06/2025
300718.ZK	12/09/2024	SDB3260122907	300.00	2.8071	757.45	842.14	0.0000	4.5800	50.0000	0.0000	(0.0964)	(0.0117)	0.0000	1	(0.1081)	01/06/2025
300718.ZK	12/09/2024	SDB3260122907	400.00	2.8071	1,009.93	1,122.86	0.0000	4.5800	50.0000	0.0000	(0.1285)	(0.0156)	0.0000	1	(0.1441)	01/06/2025
300718.ZK	12/09/2024	SDB3260122907	200.00	2.8071	504.96	561.43	0.0000	4.5800	50.0000	0.0000	(0.0642)	(0.0078)	0.0000	1	(0.0720)	01/06/2025
300718.ZK	12/09/2024	SDB3260122907	100.00	2.8071	252.48	280.71	0.0000	4.5800	50.0000	0.0000	(0.0321)	(0.0039)	0.0000	1	(0.0360)	01/06/2025
300718.ZK	12/06/2024	SDB3260122907	300.00	2.7673	757.45	830.19	0.0000	4.5800	50.0000	0.0000	(0.2891)	(0.0346)	0.0000	3	(0.3237)	01/06/2025
300718.ZK	12/06/2024	SDB3260122907	300.00	2.7673	757.45	830.19	0.0000	4.5800	50.0000	0.0000	(0.2891)	(0.0346)	0.0000	3	(0.3237)	01/06/2025
300718.ZK	12/06/2024	SDB3260122907	300.00	2.7673	757.45	830.19	0.0000	4.5800	50.0000	0.0000	(0.2891)	(0.0346)	0.0000	3	(0.3237)	01/06/2025
300718.ZK	12/06/2024	SDB3260122907	100.00	2.7673	252.48	276.73	0.0000	4.5800	50.0000	0.0000	(0.0964)	(0.0115)	0.0000	3	(0.1079)	01/06/2025
300718.ZK	12/06/2024	SDB3260122907	200.00	2.7673	504.96	553.46	0.0000	4.5800	50.0000	0.0000	(0.1927)	(0.0231)	0.0000	3	(0.2158)	01/06/2025
300718.ZK	12/06/2024	SDB3260122907	100.00	2.7673	252.48	276.73	0.0000	4.5800	50.0000	0.0000	(0.0964)	(0.0115)	0.0000	3	(0.1079)	01/06/2025
300718.ZK	12/06/2024	SDB3260122907	600.00	2.7673	1,514.89	1,660.39	0.0000	4.5800	50.0000	0.0000	(0.5782)	(0.0692)	0.0000	3	(0.6474)	01/06/2025
300718.ZK	12/06/2024	SDB3260122907	1,600.00	2.7673	4,039.72	4,427.70	0.0000	4.5800	50.0000	0.0000	(1.5418)	(0.1845)	0.0000	3	(1.7263)	01/06/2025
300718.ZK	12/06/2024	SDB3260122907	200.00	2.7673	504.96	553.46	0.0000	4.5800	50.0000	0.0000	(0.1927)	(0.0231)	0.0000	3	(0.2158)	01/06/2025
300718.ZK	12/06/2024	SDB3260122907	300.00	2.7673	757.45	830.19	0.0000	4.5800	50.0000	0.0000	(0.2891)	(0.0346)	0.0000	3	(0.3237)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ZHEJIANG CHANGSHENG SLIDING BEARINGS CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300718.ZK	12/06/2024	SDB3260122907	4,000.00	2.7673	10,099.29	11,069.25	0.0000	4.5800	50.0000	0.0000	(3.8546)	(0.4612)	0.0000	3	(4.3158)	01/06/2025
300718.ZK	12/06/2024	SDB3260122907	19,700.00	2.7673	49,739.01	54,516.07	0.0000	4.5800	50.0000	0.0000	(18.9837)	(2.2715)	0.0000	3	(21.2552)	01/06/2025
300718.ZK	12/06/2024	SDB3260122907	3,300.00	2.7673	8,331.92	9,132.13	0.0000	4.5800	50.0000	0.0000	(3.1800)	(0.3805)	0.0000	3	(3.5605)	01/06/2025
300718.ZK	12/06/2024	SDB3260122907	300.00	2.7673	757.45	830.19	0.0000	4.5800	50.0000	0.0000	(0.2891)	(0.0346)	0.0000	3	(0.3237)	01/06/2025
300718.ZK	12/06/2024	SDB3260122907	1,000.00	2.7673	2,524.82	2,767.31	0.0000	4.5800	50.0000	0.0000	(0.9636)	(0.1153)	0.0000	3	(1.0789)	01/06/2025
300718.ZK	12/06/2024	SDB3260122907	100.00	2.7673	252.48	276.73	0.0000	4.5800	50.0000	0.0000	(0.0964)	(0.0115)	0.0000	3	(0.1079)	01/06/2025
300718.ZK	12/06/2024	SDB3260122907	400.00	2.7673	1,009.93	1,106.93	0.0000	4.5800	50.0000	0.0000	(0.3855)	(0.0461)	0.0000	3	(0.4316)	01/06/2025
300718.ZK	12/06/2024	SDB3260122907	1,900.00	2.7673	4,797.16	5,257.89	0.0000	4.5800	50.0000	0.0000	(1.8309)	(0.2191)	0.0000	3	(2.0500)	01/06/2025
300718.ZK	12/06/2024	SDB3260122907	100.00	2.7673	252.48	276.73	0.0000	4.5800	50.0000	0.0000	(0.0964)	(0.0115)	0.0000	3	(0.1079)	01/06/2025
300718.ZK	12/06/2024	SDB3260122907	1,100.00	2.7673	2,777.31	3,044.04	0.0000	4.5800	50.0000	0.0000	(1.0600)	(0.1268)	0.0000	3	(1.1868)	01/06/2025
300718.ZK	12/06/2024	SDB3260122907	3,900.00	2.7673	9,846.81	10,792.52	0.0000	4.5800	50.0000	0.0000	(3.7582)	(0.4497)	0.0000	3	(4.2079)	01/06/2025
300718.ZK	12/06/2024	SDB3260122907	300.00	2.7673	757.45	830.19	0.0000	4.5800	50.0000	0.0000	(0.2891)	(0.0346)	0.0000	3	(0.3237)	01/06/2025
300718.ZK	12/06/2024	SDB3260122907	400.00	2.7673	1,009.93	1,106.93	0.0000	4.5800	50.0000	0.0000	(0.3855)	(0.0461)	0.0000	3	(0.4316)	01/06/2025
300718.ZK	12/06/2024	SDB3260122907	200.00	2.7673	504.96	553.46	0.0000	4.5800	50.0000	0.0000	(0.1927)	(0.0231)	0.0000	3	(0.2158)	01/06/2025
300718.ZK	12/06/2024	SDB3260122907	100.00	2.7673	252.48	276.73	0.0000	4.5800	50.0000	0.0000	(0.0964)	(0.0115)	0.0000	3	(0.1079)	01/06/2025
300718.ZK	12/05/2024	SDB3260122907	300.00	2.6075	757.45	782.26	0.0000	4.5800	50.0000	0.0000	(0.0964)	(0.0109)	0.0000	1	(0.1072)	01/06/2025
300718.ZK	12/05/2024	SDB3260122907	300.00	2.6075	757.45	782.26	0.0000	4.5800	50.0000	0.0000	(0.0964)	(0.0109)	0.0000	1	(0.1072)	01/06/2025
300718.ZK	12/05/2024	SDB3260122907	300.00	2.6075	757.45	782.26	0.0000	4.5800	50.0000	0.0000	(0.0964)	(0.0109)	0.0000	1	(0.1072)	01/06/2025
300718.ZK	12/05/2024	SDB3260122907	100.00	2.6075	252.48	260.75	0.0000	4.5800	50.0000	0.0000	(0.0321)	(0.0036)	0.0000	1	(0.0357)	01/06/2025
300718.ZK	12/05/2024	SDB3260122907	200.00	2.6075	504.96	521.51	0.0000	4.5800	50.0000	0.0000	(0.0642)	(0.0072)	0.0000	1	(0.0715)	01/06/2025
300718.ZK	12/05/2024	SDB3260122907	100.00	2.6075	252.48	260.75	0.0000	4.5800	50.0000	0.0000	(0.0321)	(0.0036)	0.0000	1	(0.0357)	01/06/2025
300718.ZK	12/05/2024	SDB3260122907	600.00	2.6075	1,514.89	1,564.53	0.0000	4.5800	50.0000	0.0000	(0.1927)	(0.0217)	0.0000	1	(0.2145)	01/06/2025
300718.ZK	12/05/2024	SDB3260122907	1,600.00	2.6075	4,039.72	4,172.07	0.0000	4.5800	50.0000	0.0000	(0.5139)	(0.0579)	0.0000	1	(0.5719)	01/06/2025
300718.ZK	12/05/2024	SDB3260122907	200.00	2.6075	504.96	521.51	0.0000	4.5800	50.0000	0.0000	(0.0642)	(0.0072)	0.0000	1	(0.0715)	01/06/2025
300718.ZK	12/05/2024	SDB3260122907	300.00	2.6075	757.45	782.26	0.0000	4.5800	50.0000	0.0000	(0.0964)	(0.0109)	0.0000	1	(0.1072)	01/06/2025
300718.ZK	12/05/2024	SDB3260122907	4,000.00	2.6075	10,099.29	10,430.18	0.0000	4.5800	50.0000	0.0000	(1.2849)	(0.1449)	0.0000	1	(1.4297)	01/06/2025
300718.ZK	12/05/2024	SDB3260122907	19,700.00	2.6075	49,739.01	51,368.62	0.0000	4.5800	50.0000	0.0000	(6.3279)	(0.7135)	0.0000	1	(7.0414)	01/06/2025
300718.ZK	12/05/2024	SDB3260122907	3,300.00	2.6075	8,331.92	8,604.90	0.0000	4.5800	50.0000	0.0000	(1.0600)	(0.1195)	0.0000	1	(1.1795)	01/06/2025
300718.ZK	12/05/2024	SDB3260122907	300.00	2.6075	757.45	782.26	0.0000	4.5800	50.0000	0.0000	(0.0964)	(0.0109)	0.0000	1	(0.1072)	01/06/2025
300718.ZK	12/05/2024	SDB3260122907	1,000.00	2.6075	2,524.82	2,607.54	0.0000	4.5800	50.0000	0.0000	(0.3212)	(0.0362)	0.0000	1	(0.3574)	01/06/2025
300718.ZK	12/05/2024	SDB3260122907	100.00	2.6075	252.48	260.75	0.0000	4.5800	50.0000	0.0000	(0.0321)	(0.0036)	0.0000	1	(0.0357)	01/06/2025
300718.ZK	12/05/2024	SDB3260122907	400.00	2.6075	1,009.93	1,043.02	0.0000	4.5800	50.0000	0.0000	(0.1285)	(0.0145)	0.0000	1	(0.1430)	01/06/2025
300718.ZK	12/05/2024	SDB3260122907	1,900.00	2.6075	4,797.16	4,954.33	0.0000	4.5800	50.0000	0.0000	(0.6103)	(0.0688)	0.0000	1	(0.6791)	01/06/2025
300718.ZK	12/05/2024	SDB3260122907	100.00	2.6075	252.48	260.75	0.0000	4.5800	50.0000	0.0000	(0.0321)	(0.0036)	0.0000	1	(0.0357)	01/06/2025
300718.ZK	12/05/2024	SDB3260122907	1,100.00	2.6075	2,777.31	2,868.30	0.0000	4.5800	50.0000	0.0000	(0.3533)	(0.0398)	0.0000	1	(0.3932)	01/06/2025
300718.ZK	12/05/2024	SDB3260122907	3,900.00	2.6075	9,846.81	10,169.42	0.0000	4.5800	50.0000	0.0000	(1.2527)	(0.1412)	0.0000	1	(1.3940)	01/06/2025
300718.ZK	12/05/2024	SDB3260122907	300.00	2.6075	757.45	782.26	0.0000	4.5800	50.0000	0.0000	(0.0964)	(0.0109)	0.0000	1	(0.1072)	01/06/2025
300718.ZK	12/05/2024	SDB3260122907	400.00	2.6075	1,009.93	1,043.02	0.0000	4.5800	50.0000	0.0000	(0.1285)	(0.0145)	0.0000	1	(0.1430)	01/06/2025
300718.ZK	12/05/2024	SDB3260122907	200.00	2.6075	504.96	521.51	0.0000	4.5800	50.0000	0.0000	(0.0642)	(0.0072)	0.0000	1	(0.0715)	01/06/2025
300718.ZK	12/05/2024	SDB3260122907	100.00	2.6075	252.48	260.75	0.0000	4.5800	50.0000	0.0000	(0.0321)	(0.0036)	0.0000	1	(0.0357)	01/06/2025
300718.ZK	12/04/2024	SDB3260122907	300.00	2.5248	757.45	757.45	0.0000	4.5800	50.0000	0.0000	(0.0964)	(0.0105)	0.0000	1	(0.1069)	01/06/2025
300718.ZK	12/04/2024	SDB3260122907	300.00	2.5248	757.45	757.45	0.0000	4.5800	50.0000	0.0000	(0.0964)	(0.0105)	0.0000	1	(0.1069)	01/06/2025
300718.ZK	12/04/2024	SDB3260122907	100.00	2.5248	252.48	252.48	0.0000	4.5800	50.0000	0.0000	(0.0321)	(0.0035)	0.0000	1	(0.0356)	01/06/2025
300718.ZK	12/04/2024	SDB3260122907	200.00	2.5248	504.96	504.96	0.0000	4.5800	50.0000	0.0000	(0.0642)	(0.0070)	0.0000	1	(0.0713)	01/06/2025
300718.ZK	12/04/2024	SDB3260122907	100.00	2.5248	252.48	252.48	0.0000	4.5800	50.0000	0.0000	(0.0321)	(0.0035)	0.0000	1	(0.0356)	01/06/2025
300718.ZK	12/04/2024	SDB3260122907	600.00	2.5248	1,514.89	1,514.89	0.0000	4.5800	50.0000	0.0000	(0.1927)	(0.0210)	0.0000	1	(0.2138)	01/06/2025
300718.ZK	12/04/2024	SDB3260122907	1,600.00	2.5248	4,039.72	4,039.72	0.0000	4.5800	50.0000	0.0000	(0.5139)	(0.0561)	0.0000	1	(0.5700)	01/06/2025
300718.ZK	12/04/2024	SDB3260122907	200.00	2.5248	504.96	504.96	0.0000	4.5800	50.0000	0.0000	(0.0642)	(0.0070)	0.0000	1	(0.0713)	01/06/2025
300718.ZK	12/04/2024	SDB3260122907	300.00	2.5248	757.45	757.45	0.0000	4.5800	50.0000	0.0000	(0.0964)	(0.0105)	0.0000	1	(0.1069)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ZHEJIANG CHANGSHENG SLIDING BEARINGS CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300718.ZK	12/04/2024	SDB3260122907	4,000.00	2.5248	10,099.29	10,099.29	0.0000	4.5800	50.0000	0.0000	(1.2849)	(0.1403)	0.0000	1	(1.4251)	01/06/2025
300718.ZK	12/04/2024	SDB3260122907	19,700.00	2.5248	49,739.01	49,739.01	0.0000	4.5800	50.0000	0.0000	(6.3279)	(0.6908)	0.0000	1	(7.0187)	01/06/2025
300718.ZK	12/04/2024	SDB3260122907	3,300.00	2.5248	8,331.92	8,331.92	0.0000	4.5800	50.0000	0.0000	(1.0600)	(0.1157)	0.0000	1	(1.1757)	01/06/2025
300718.ZK	12/04/2024	SDB3260122907	300.00	2.5248	757.45	757.45	0.0000	4.5800	50.0000	0.0000	(0.0964)	(0.0105)	0.0000	1	(0.1069)	01/06/2025
300718.ZK	12/04/2024	SDB3260122907	1,000.00	2.5248	2,524.82	2,524.82	0.0000	4.5800	50.0000	0.0000	(0.3212)	(0.0351)	0.0000	1	(0.3563)	01/06/2025
300718.ZK	12/04/2024	SDB3260122907	100.00	2.5248	252.48	252.48	0.0000	4.5800	50.0000	0.0000	(0.0321)	(0.0035)	0.0000	1	(0.0356)	01/06/2025
300718.ZK	12/04/2024	SDB3260122907	400.00	2.5248	1,009.93	1,009.93	0.0000	4.5800	50.0000	0.0000	(0.1285)	(0.0140)	0.0000	1	(0.1425)	01/06/2025
300718.ZK	12/04/2024	SDB3260122907	1,900.00	2.5248	4,797.16	4,797.16	0.0000	4.5800	50.0000	0.0000	(0.6103)	(0.0666)	0.0000	1	(0.6769)	01/06/2025
300718.ZK	12/04/2024	SDB3260122907	100.00	2.5248	252.48	252.48	0.0000	4.5800	50.0000	0.0000	(0.0321)	(0.0035)	0.0000	1	(0.0356)	01/06/2025
300718.ZK	12/04/2024	SDB3260122907	1,100.00	2.5248	2,777.31	2,777.31	0.0000	4.5800	50.0000	0.0000	(0.3533)	(0.0386)	0.0000	1	(0.3919)	01/06/2025
300718.ZK	12/04/2024	SDB3260122907	3,900.00	2.5248	9,846.81	9,846.81	0.0000	4.5800	50.0000	0.0000	(1.2527)	(0.1368)	0.0000	1	(1.3895)	01/06/2025
300718.ZK	12/04/2024	SDB3260122907	300.00	2.5248	757.45	757.45	0.0000	4.5800	50.0000	0.0000	(0.0964)	(0.0105)	0.0000	1	(0.1069)	01/06/2025
300718.ZK	12/04/2024	SDB3260122907	400.00	2.5248	1,009.93	1,009.93	0.0000	4.5800	50.0000	0.0000	(0.1285)	(0.0140)	0.0000	1	(0.1425)	01/06/2025
300718.ZK	12/04/2024	SDB3260122907	200.00	2.5248	504.96	504.96	0.0000	4.5800	50.0000	0.0000	(0.0642)	(0.0070)	0.0000	1	(0.0713)	01/06/2025
300718.ZK	12/04/2024	SDB3260122907	100.00	2.5248	252.48	252.48	0.0000	4.5800	50.0000	0.0000	(0.0321)	(0.0035)	0.0000	1	(0.0356)	01/06/2025
TOTAL ZHEJIANG CHANGSHENG SLIDING BEARINGS CO., LTD. CMN CLASS A SERIES NORTHBOUND												(440.0665)	(57.7850)	0.0000	(497.8515)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ZHEJIANG DUN'AN ARTIFICIAL ENVIRONMENT EQUIPMENT CO LTD CMN CLASS A SERIES NORTHBOUND																
002011.ZK	01/03/2025	SDB3260264436	1,600.00	1.5076	2,394.14	2,412.20	0.0000	4.3300	50.0000	0.0000	(0.8639)	(0.1005)	0.0000	3	(0.9644)	01/06/2025
002011.ZK	01/03/2025	SDB3260264436	800.00	1.5076	1,198.05	1,206.10	0.0000	4.3300	50.0000	0.0000	(0.4323)	(0.0503)	0.0000	3	(0.4825)	01/06/2025
002011.ZK	01/03/2025	SDB3260264436	8,000.00	1.5076	12,139.05	12,061.02	0.0000	4.3300	50.0000	0.0000	(4.3802)	(0.5025)	0.0000	3	(4.8827)	01/06/2025
002011.ZK	01/03/2025	SDB3260264436	600.00	1.5076	910.43	904.58	0.0000	4.3300	50.0000	0.0000	(0.3285)	(0.0377)	0.0000	3	(0.3662)	01/06/2025
002011.ZK	01/03/2025	SDB3260264436	4,700.00	1.5076	7,131.69	7,085.85	0.0000	4.3300	50.0000	0.0000	(2.5734)	(0.2952)	0.0000	3	(2.8686)	01/06/2025
002011.ZK	01/03/2025	SDB3260264436	1,200.00	1.5076	1,820.86	1,809.15	0.0000	4.3300	50.0000	0.0000	(0.6570)	(0.0754)	0.0000	3	(0.7324)	01/06/2025
002011.ZK	01/03/2025	SDB3260264436	6,500.00	1.5076	9,862.98	9,799.58	0.0000	4.3300	50.0000	0.0000	(3.5589)	(0.4083)	0.0000	3	(3.9672)	01/06/2025
002011.ZK	01/03/2025	SDB3260264436	200.00	1.5076	303.48	301.53	0.0000	4.3300	50.0000	0.0000	(0.1095)	(0.0126)	0.0000	3	(0.1221)	01/06/2025
002011.ZK	01/03/2025	SDB3260264436	6,000.00	1.5076	9,104.29	9,045.76	0.0000	4.3300	50.0000	0.0000	(3.2851)	(0.3769)	0.0000	3	(3.6620)	01/06/2025
002011.ZK	01/03/2025	SDB3260264436	2,300.00	1.5076	3,489.98	3,467.54	0.0000	4.3300	50.0000	0.0000	(1.2593)	(0.1445)	0.0000	3	(1.4038)	01/06/2025
002011.ZK	01/03/2025	SDB3260264436	1,000.00	1.5076	1,517.38	1,507.63	0.0000	4.3300	50.0000	0.0000	(0.5475)	(0.0628)	0.0000	3	(0.6103)	01/06/2025
002011.ZK	01/03/2025	SDB3260264436	4,900.00	1.5076	7,435.17	7,387.37	0.0000	4.3300	50.0000	0.0000	(2.6829)	(0.3078)	0.0000	3	(2.9907)	01/06/2025
002011.ZK	01/03/2025	SDB3260264436	100.00	1.5076	151.74	150.76	0.0000	4.3300	50.0000	0.0000	(0.0548)	(0.0063)	0.0000	3	(0.0610)	01/06/2025
002011.ZK	01/03/2025	SDB3260264436	2,500.00	1.5076	3,793.45	3,769.07	0.0000	4.3300	50.0000	0.0000	(1.3688)	(0.1570)	0.0000	3	(1.5258)	01/06/2025
002011.ZK	01/03/2025	SDB3260264436	6,800.00	1.5076	10,318.19	10,251.86	0.0000	4.3300	50.0000	0.0000	(3.7231)	(0.4272)	0.0000	3	(4.1503)	01/06/2025
002011.ZK	01/03/2025	SDB3260264436	1,000.00	1.5076	1,517.38	1,507.63	0.0000	4.3300	50.0000	0.0000	(0.5475)	(0.0628)	0.0000	3	(0.6103)	01/06/2025
002011.ZK	01/03/2025	SDB3260264436	600.00	1.5076	910.43	904.58	0.0000	4.3300	50.0000	0.0000	(0.3285)	(0.0377)	0.0000	3	(0.3662)	01/06/2025
002011.ZK	01/03/2025	SDB3260264436	7,300.00	1.5076	11,076.88	11,005.68	0.0000	4.3300	50.0000	0.0000	(3.9969)	(0.4586)	0.0000	3	(4.4555)	01/06/2025
002011.ZK	01/03/2025	SDB3260264436	9,100.00	1.5076	13,808.17	13,719.41	0.0000	4.3300	50.0000	0.0000	(4.9824)	(0.5716)	0.0000	3	(5.5541)	01/06/2025
002011.ZK	01/03/2025	SDB3260264436	14,400.00	1.5076	21,850.29	21,709.83	0.0000	4.3300	50.0000	0.0000	(7.8843)	(0.9046)	0.0000	3	(8.7889)	01/06/2025
002011.ZK	01/03/2025	SDB3260264436	1,600.00	1.5076	2,427.81	2,412.20	0.0000	4.3300	50.0000	0.0000	(0.8760)	(0.1005)	0.0000	3	(0.9765)	01/06/2025
002011.ZK	01/03/2025	SDB3260264436	11,000.00	1.5076	16,691.19	16,583.90	0.0000	4.3300	50.0000	0.0000	(6.0227)	(0.6910)	0.0000	3	(6.7137)	01/06/2025
002011.ZK	01/03/2025	SDB3260264436	3,800.00	1.5076	5,766.05	5,728.98	0.0000	4.3300	50.0000	0.0000	(2.0806)	(0.2387)	0.0000	3	(2.3193)	01/06/2025
002011.ZK	01/03/2025	SDB3260264436	13,000.00	1.5076	19,725.95	19,599.15	0.0000	4.3300	50.0000	0.0000	(7.1178)	(0.8166)	0.0000	3	(7.9344)	01/06/2025
002011.ZK	01/03/2025	SDB3260264436	1,900.00	1.5076	2,883.02	2,864.49	0.0000	4.3300	50.0000	0.0000	(1.0403)	(0.1194)	0.0000	3	(1.1596)	01/06/2025
002011.ZK	01/02/2025	SDB3260264436	1,600.00	1.5267	2,394.14	2,442.68	0.0000	4.3300	50.0000	0.0000	(0.2880)	(0.0339)	0.0000	1	(0.3219)	01/06/2025
002011.ZK	01/02/2025	SDB3260264436	800.00	1.5267	1,198.05	1,221.34	0.0000	4.3300	50.0000	0.0000	(0.1441)	(0.0170)	0.0000	1	(0.1611)	01/06/2025
002011.ZK	01/02/2025	SDB3260264436	8,000.00	1.5267	12,139.05	12,213.41	0.0000	4.3300	50.0000	0.0000	(1.4601)	(0.1696)	0.0000	1	(1.6297)	01/06/2025
002011.ZK	01/02/2025	SDB3260264436	600.00	1.5267	910.43	916.01	0.0000	4.3300	50.0000	0.0000	(0.1095)	(0.0127)	0.0000	1	(0.1222)	01/06/2025
002011.ZK	01/02/2025	SDB3260264436	4,700.00	1.5267	7,131.69	7,175.38	0.0000	4.3300	50.0000	0.0000	(0.8578)	(0.0997)	0.0000	1	(0.9574)	01/06/2025
002011.ZK	01/02/2025	SDB3260264436	1,200.00	1.5267	1,820.86	1,832.01	0.0000	4.3300	50.0000	0.0000	(0.2190)	(0.0254)	0.0000	1	(0.2445)	01/06/2025
002011.ZK	01/02/2025	SDB3260264436	6,500.00	1.5267	9,862.98	9,923.39	0.0000	4.3300	50.0000	0.0000	(1.1863)	(0.1378)	0.0000	1	(1.3241)	01/06/2025
002011.ZK	01/02/2025	SDB3260264436	200.00	1.5267	303.48	305.34	0.0000	4.3300	50.0000	0.0000	(0.0365)	(0.0042)	0.0000	1	(0.0407)	01/06/2025
002011.ZK	01/02/2025	SDB3260264436	6,000.00	1.5267	9,104.29	9,160.06	0.0000	4.3300	50.0000	0.0000	(1.0950)	(0.1272)	0.0000	1	(1.2223)	01/06/2025
002011.ZK	01/02/2025	SDB3260264436	2,300.00	1.5267	3,489.98	3,511.35	0.0000	4.3300	50.0000	0.0000	(0.4198)	(0.0488)	0.0000	1	(0.4685)	01/06/2025
002011.ZK	01/02/2025	SDB3260264436	1,000.00	1.5267	1,517.38	1,526.68	0.0000	4.3300	50.0000	0.0000	(0.1825)	(0.0212)	0.0000	1	(0.2037)	01/06/2025
002011.ZK	01/02/2025	SDB3260264436	4,900.00	1.5267	7,435.17	7,480.71	0.0000	4.3300	50.0000	0.0000	(0.8943)	(0.1039)	0.0000	1	(0.9982)	01/06/2025
002011.ZK	01/02/2025	SDB3260264436	100.00	1.5267	151.74	152.67	0.0000	4.3300	50.0000	0.0000	(0.0183)	(0.0021)	0.0000	1	(0.0204)	01/06/2025
002011.ZK	01/02/2025	SDB3260264436	2,500.00	1.5267	3,793.45	3,816.69	0.0000	4.3300	50.0000	0.0000	(0.4563)	(0.0530)	0.0000	1	(0.5093)	01/06/2025
002011.ZK	01/02/2025	SDB3260264436	6,800.00	1.5267	10,318.19	10,381.40	0.0000	4.3300	50.0000	0.0000	(1.2410)	(0.1442)	0.0000	1	(1.3852)	01/06/2025
002011.ZK	01/02/2025	SDB3260264436	1,000.00	1.5267	1,517.38	1,526.68	0.0000	4.3300	50.0000	0.0000	(0.1825)	(0.0212)	0.0000	1	(0.2037)	01/06/2025
002011.ZK	01/02/2025	SDB3260264436	600.00	1.5267	910.43	916.01	0.0000	4.3300	50.0000	0.0000	(0.1095)	(0.0127)	0.0000	1	(0.1222)	01/06/2025
002011.ZK	01/02/2025	SDB3260264436	7,300.00	1.5267	11,076.88	11,144.73	0.0000	4.3300	50.0000	0.0000	(1.3323)	(0.1548)	0.0000	1	(1.4871)	01/06/2025
002011.ZK	01/02/2025	SDB3260264436	9,100.00	1.5267	13,808.17	13,892.75	0.0000	4.3300	50.0000	0.0000	(1.6608)	(0.1930)	0.0000	1	(1.8538)	01/06/2025
002011.ZK	01/02/2025	SDB3260264436	14,400.00	1.5267	21,850.29	21,984.13	0.0000	4.3300	50.0000	0.0000	(2.6281)	(0.3053)	0.0000	1	(2.9334)	01/06/2025
002011.ZK	01/02/2025	SDB3260264436	1,600.00	1.5267	2,427.81	2,442.68	0.0000	4.3300	50.0000	0.0000	(0.0339)	(0.0000)	0.0000	1	(0.3259)	01/06/2025
002011.ZK	01/02/2025	SDB3260264436	11,000.00	1.5267	16,691.19	16,793.44	0.0000	4.3300	50.0000	0.0000	(2.0076)	(0.2332)	0.0000	1	(2.2408)	01/06/2025
002011.ZK	01/02/2025	SDB3260264436	3,800.00	1.5267	5,766.05	5,801.37	0.0000	4.3300	50.0000	0.0000	(0.6935)	(0.0806)	0.0000	1	(0.7741)	01/06/2025
002011.ZK	01/02/2025	SDB3260264436	13,000.00	1.5267	19,725.95	19,846.79	0.0000	4.3300	50.0000	0.0000	(2.3726)	(0.2756)	0.0000	1	(2.6482)	01/06/2025
002011.ZK	01/02/2025	SDB3260264436	1,900.00	1.5267	2,883.02	2,900.68	0.0000	4.3300	50.0000	0.0000	(0.3468)	(0.0403)	0.0000	1	(0.3871)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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USD (Cont.)																
Long (Cont.)																
ZHEJIANG DUN'AN ARTIFICIAL ENVIRONMENT EQUIPMENT CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002011.ZK	12/31/2024	SDB3260264436	1,600.00	1.5348	2,394.14	2,455.62	0.0000	4.3300	50.0000	0.0000	(0.5759)	(0.0682)	0.0000	2	(0.6441)	01/06/2025
002011.ZK	12/31/2024	SDB3260264436	800.00	1.5348	1,198.05	1,227.81	0.0000	4.3300	50.0000	0.0000	(0.2882)	(0.0341)	0.0000	2	(0.3223)	01/06/2025
002011.ZK	12/31/2024	SDB3260264436	8,000.00	1.5348	12,139.05	12,278.12	0.0000	4.3300	50.0000	0.0000	(2.9201)	(0.3411)	0.0000	2	(3.2612)	01/06/2025
002011.ZK	12/31/2024	SDB3260264436	600.00	1.5348	910.43	920.86	0.0000	4.3300	50.0000	0.0000	(0.2190)	(0.0256)	0.0000	2	(0.2446)	01/06/2025
002011.ZK	12/31/2024	SDB3260264436	4,700.00	1.5348	7,131.69	7,213.40	0.0000	4.3300	50.0000	0.0000	(1.7156)	(0.2004)	0.0000	2	(1.9159)	01/06/2025
002011.ZK	12/31/2024	SDB3260264436	1,200.00	1.5348	1,820.86	1,841.72	0.0000	4.3300	50.0000	0.0000	(0.4380)	(0.0512)	0.0000	2	(0.4892)	01/06/2025
002011.ZK	12/31/2024	SDB3260264436	6,500.00	1.5348	9,862.98	9,975.97	0.0000	4.3300	50.0000	0.0000	(2.3726)	(0.2771)	0.0000	2	(2.6497)	01/06/2025
002011.ZK	12/31/2024	SDB3260264436	200.00	1.5348	303.48	306.95	0.0000	4.3300	50.0000	0.0000	(0.0730)	(0.0085)	0.0000	2	(0.0815)	01/06/2025
002011.ZK	12/31/2024	SDB3260264436	6,000.00	1.5348	9,104.29	9,208.59	0.0000	4.3300	50.0000	0.0000	(2.1901)	(0.2558)	0.0000	2	(2.4459)	01/06/2025
002011.ZK	12/31/2024	SDB3260264436	2,300.00	1.5348	3,489.98	3,529.96	0.0000	4.3300	50.0000	0.0000	(0.8395)	(0.0981)	0.0000	2	(0.9376)	01/06/2025
002011.ZK	12/31/2024	SDB3260264436	1,000.00	1.5348	1,517.38	1,534.77	0.0000	4.3300	50.0000	0.0000	(0.3650)	(0.0426)	0.0000	2	(0.4076)	01/06/2025
002011.ZK	12/31/2024	SDB3260264436	4,900.00	1.5348	7,435.17	7,520.35	0.0000	4.3300	50.0000	0.0000	(1.7886)	(0.2089)	0.0000	2	(1.9975)	01/06/2025
002011.ZK	12/31/2024	SDB3260264436	100.00	1.5348	151.74	153.48	0.0000	4.3300	50.0000	0.0000	(0.0365)	(0.0043)	0.0000	2	(0.0408)	01/06/2025
002011.ZK	12/31/2024	SDB3260264436	2,500.00	1.5348	3,793.45	3,836.91	0.0000	4.3300	50.0000	0.0000	(0.9125)	(0.1066)	0.0000	2	(1.0191)	01/06/2025
002011.ZK	12/31/2024	SDB3260264436	6,800.00	1.5348	10,318.19	10,436.40	0.0000	4.3300	50.0000	0.0000	(2.4821)	(0.2899)	0.0000	2	(2.7720)	01/06/2025
002011.ZK	12/31/2024	SDB3260264436	1,000.00	1.5348	1,517.38	1,534.77	0.0000	4.3300	50.0000	0.0000	(0.3650)	(0.0426)	0.0000	2	(0.4076)	01/06/2025
002011.ZK	12/31/2024	SDB3260264436	600.00	1.5348	910.43	920.86	0.0000	4.3300	50.0000	0.0000	(0.2190)	(0.0256)	0.0000	2	(0.2446)	01/06/2025
002011.ZK	12/31/2024	SDB3260264436	7,300.00	1.5348	11,076.88	11,203.78	0.0000	4.3300	50.0000	0.0000	(2.6646)	(0.3112)	0.0000	2	(2.9758)	01/06/2025
002011.ZK	12/31/2024	SDB3260264436	9,100.00	1.5348	13,808.17	13,966.36	0.0000	4.3300	50.0000	0.0000	(3.3216)	(0.3880)	0.0000	2	(3.7096)	01/06/2025
002011.ZK	12/31/2024	SDB3260264436	14,400.00	1.5348	21,850.29	22,100.62	0.0000	4.3300	50.0000	0.0000	(5.2562)	(0.6139)	0.0000	2	(5.8701)	01/06/2025
002011.ZK	12/31/2024	SDB3260264436	1,600.00	1.5348	2,427.81	2,455.62	0.0000	4.3300	50.0000	0.0000	(0.5840)	(0.0682)	0.0000	2	(0.6522)	01/06/2025
002011.ZK	12/31/2024	SDB3260264436	11,000.00	1.5348	16,691.19	16,882.42	0.0000	4.3300	50.0000	0.0000	(4.0152)	(0.4690)	0.0000	2	(4.4841)	01/06/2025
002011.ZK	12/31/2024	SDB3260264436	3,800.00	1.5348	5,766.05	5,832.11	0.0000	4.3300	50.0000	0.0000	(1.3871)	(0.1620)	0.0000	2	(1.5491)	01/06/2025
002011.ZK	12/31/2024	SDB3260264436	13,000.00	1.5348	19,725.95	19,951.94	0.0000	4.3300	50.0000	0.0000	(4.7452)	(0.5542)	0.0000	2	(5.2994)	01/06/2025
002011.ZK	12/31/2024	SDB3260264436	1,900.00	1.5348	2,883.02	2,916.05	0.0000	4.3300	50.0000	0.0000	(0.6935)	(0.0810)	0.0000	2	(0.7745)	01/06/2025
002011.ZK	12/30/2024	SDB3260264436	1,600.00	1.4715	2,394.14	2,354.44	0.0000	4.3300	50.0000	0.0000	(0.2880)	(0.0327)	0.0000	1	(0.3207)	01/06/2025
002011.ZK	12/30/2024	SDB3260264436	800.00	1.4715	1,198.05	1,177.22	0.0000	4.3300	50.0000	0.0000	(0.1441)	(0.0164)	0.0000	1	(0.1604)	01/06/2025
002011.ZK	12/30/2024	SDB3260264436	8,000.00	1.4715	12,139.05	11,772.19	0.0000	4.3300	50.0000	0.0000	(1.4601)	(0.1635)	0.0000	1	(1.6236)	01/06/2025
002011.ZK	12/30/2024	SDB3260264436	600.00	1.4715	910.43	882.91	0.0000	4.3300	50.0000	0.0000	(0.1095)	(0.0123)	0.0000	1	(0.1218)	01/06/2025
002011.ZK	12/30/2024	SDB3260264436	4,700.00	1.4715	7,131.69	6,916.16	0.0000	4.3300	50.0000	0.0000	(0.8578)	(0.0961)	0.0000	1	(0.9538)	01/06/2025
002011.ZK	12/30/2024	SDB3260264436	1,200.00	1.4715	1,820.86	1,765.83	0.0000	4.3300	50.0000	0.0000	(0.2190)	(0.0245)	0.0000	1	(0.2435)	01/06/2025
002011.ZK	12/30/2024	SDB3260264436	6,500.00	1.4715	9,862.98	9,564.91	0.0000	4.3300	50.0000	0.0000	(1.1863)	(0.1328)	0.0000	1	(1.3191)	01/06/2025
002011.ZK	12/30/2024	SDB3260264436	200.00	1.4715	303.48	294.30	0.0000	4.3300	50.0000	0.0000	(0.0365)	(0.0041)	0.0000	1	(0.0406)	01/06/2025
002011.ZK	12/30/2024	SDB3260264436	6,000.00	1.4715	9,104.29	8,829.14	0.0000	4.3300	50.0000	0.0000	(1.0950)	(0.1226)	0.0000	1	(1.2177)	01/06/2025
002011.ZK	12/30/2024	SDB3260264436	2,300.00	1.4715	3,489.98	3,384.51	0.0000	4.3300	50.0000	0.0000	(0.4198)	(0.0470)	0.0000	1	(0.4668)	01/06/2025
002011.ZK	12/30/2024	SDB3260264436	1,000.00	1.4715	1,517.38	1,471.52	0.0000	4.3300	50.0000	0.0000	(0.1825)	(0.0204)	0.0000	1	(0.2029)	01/06/2025
002011.ZK	12/30/2024	SDB3260264436	4,900.00	1.4715	7,435.17	7,210.47	0.0000	4.3300	50.0000	0.0000	(0.8943)	(0.1001)	0.0000	1	(0.9944)	01/06/2025
002011.ZK	12/30/2024	SDB3260264436	100.00	1.4715	151.74	147.15	0.0000	4.3300	50.0000	0.0000	(0.0183)	(0.0020)	0.0000	1	(0.0203)	01/06/2025
002011.ZK	12/30/2024	SDB3260264436	2,500.00	1.4715	3,793.45	3,678.81	0.0000	4.3300	50.0000	0.0000	(0.4563)	(0.0511)	0.0000	1	(0.5074)	01/06/2025
002011.ZK	12/30/2024	SDB3260264436	6,800.00	1.4715	10,318.19	10,006.36	0.0000	4.3300	50.0000	0.0000	(1.2410)	(0.1390)	0.0000	1	(1.3800)	01/06/2025
002011.ZK	12/30/2024	SDB3260264436	1,000.00	1.4715	1,517.38	1,471.52	0.0000	4.3300	50.0000	0.0000	(0.1825)	(0.0204)	0.0000	1	(0.2029)	01/06/2025
002011.ZK	12/30/2024	SDB3260264436	600.00	1.4715	910.43	882.91	0.0000	4.3300	50.0000	0.0000	(0.1095)	(0.0123)	0.0000	1	(0.1218)	01/06/2025
002011.ZK	12/30/2024	SDB3260264436	7,300.00	1.4715	11,076.88	10,742.13	0.0000	4.3300	50.0000	0.0000	(1.3323)	(0.1492)	0.0000	1	(1.4815)	01/06/2025
002011.ZK	12/30/2024	SDB3260264436	9,100.00	1.4715	13,808.17	13,390.87	0.0000	4.3300	50.0000	0.0000	(1.6608)	(0.1860)	0.0000	1	(1.8468)	01/06/2025
002011.ZK	12/30/2024	SDB3260264436	14,400.00	1.4715	21,850.29	21,189.95	0.0000	4.3300	50.0000	0.0000	(2.6281)	(0.2943)	0.0000	1	(2.9224)	01/06/2025
002011.ZK	12/30/2024	SDB3260264436	1,600.00	1.4715	2,427.81	2,354.44	0.0000	4.3300	50.0000	0.0000	(0.2920)	(0.0327)	0.0000	1	(0.3247)	01/06/2025
002011.ZK	12/30/2024	SDB3260264436	11,000.00	1.4715	16,691.19	16,186.76	0.0000	4.3300	50.0000	0.0000	(2.0076)	(0.2248)	0.0000	1	(2.2324)	01/06/2025
002011.ZK	12/30/2024	SDB3260264436	3,800.00	1.4715	5,766.05	5,591.79	0.0000	4.3300	50.0000	0.0000	(0.6935)	(0.0777)	0.0000	1	(0.7712)	01/06/2025
002011.ZK	12/30/2024	SDB3260264436	13,000.00	1.4715	19,725.95	19,129.81	0.0000	4.3300	50.0000	0.0000	(2.3726)	(0.2657)	0.0000	1	(2.6383)	01/06/2025
002011.ZK	12/30/2024	SDB3260264436	1,900.00	1.4715	2,883.02	2,795.90	0.0000	4.3300	50.0000	0.0000	(0.3468)	(0.0388)	0.0000	1	(0.3856)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ZHEJIANG DUN'AN ARTIFICIAL ENVIRONMENT EQUIPMENT CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002011.ZK	12/27/2024	SDB3260264436	1,600.00	1.4860	2,394.14	2,377.67	0.0000	4.3300	50.0000	0.0000	(0.8639)	(0.0991)	0.0000	3	(0.9630)	01/06/2025
002011.ZK	12/27/2024	SDB3260264436	800.00	1.4860	1,198.05	1,188.83	0.0000	4.3300	50.0000	0.0000	(0.4323)	(0.0495)	0.0000	3	(0.4818)	01/06/2025
002011.ZK	12/27/2024	SDB3260264436	8,000.00	1.4860	12,139.05	11,888.34	0.0000	4.3300	50.0000	0.0000	(4.3802)	(0.4953)	0.0000	3	(4.8755)	01/06/2025
002011.ZK	12/27/2024	SDB3260264436	600.00	1.4860	910.43	891.63	0.0000	4.3300	50.0000	0.0000	(0.3285)	(0.0372)	0.0000	3	(0.3657)	01/06/2025
002011.ZK	12/27/2024	SDB3260264436	4,700.00	1.4860	7,131.69	6,984.40	0.0000	4.3300	50.0000	0.0000	(2.5734)	(0.2910)	0.0000	3	(2.8644)	01/06/2025
002011.ZK	12/27/2024	SDB3260264436	1,200.00	1.4860	1,820.86	1,783.25	0.0000	4.3300	50.0000	0.0000	(0.6570)	(0.0743)	0.0000	3	(0.7313)	01/06/2025
002011.ZK	12/27/2024	SDB3260264436	6,500.00	1.4860	9,862.98	9,659.28	0.0000	4.3300	50.0000	0.0000	(3.5589)	(0.4025)	0.0000	3	(3.9614)	01/06/2025
002011.ZK	12/27/2024	SDB3260264436	200.00	1.4860	303.48	297.21	0.0000	4.3300	50.0000	0.0000	(0.1095)	(0.0124)	0.0000	3	(0.1219)	01/06/2025
002011.ZK	12/27/2024	SDB3260264436	6,000.00	1.4860	9,104.29	8,916.26	0.0000	4.3300	50.0000	0.0000	(3.2851)	(0.3715)	0.0000	3	(3.6566)	01/06/2025
002011.ZK	12/27/2024	SDB3260264436	2,300.00	1.4860	3,489.98	3,417.90	0.0000	4.3300	50.0000	0.0000	(1.2593)	(0.1424)	0.0000	3	(1.4017)	01/06/2025
002011.ZK	12/27/2024	SDB3260264436	1,000.00	1.4860	1,517.38	1,486.04	0.0000	4.3300	50.0000	0.0000	(0.5475)	(0.0619)	0.0000	3	(0.6094)	01/06/2025
002011.ZK	12/27/2024	SDB3260264436	4,900.00	1.4860	7,435.17	7,281.61	0.0000	4.3300	50.0000	0.0000	(2.6829)	(0.3034)	0.0000	3	(2.9863)	01/06/2025
002011.ZK	12/27/2024	SDB3260264436	100.00	1.4860	151.74	148.60	0.0000	4.3300	50.0000	0.0000	(0.0548)	(0.0062)	0.0000	3	(0.0609)	01/06/2025
002011.ZK	12/27/2024	SDB3260264436	2,500.00	1.4860	3,793.45	3,715.11	0.0000	4.3300	50.0000	0.0000	(1.3688)	(0.1548)	0.0000	3	(1.5236)	01/06/2025
002011.ZK	12/27/2024	SDB3260264436	6,800.00	1.4860	10,318.19	10,105.09	0.0000	4.3300	50.0000	0.0000	(3.7231)	(0.4210)	0.0000	3	(4.1442)	01/06/2025
002011.ZK	12/27/2024	SDB3260264436	1,000.00	1.4860	1,517.38	1,486.04	0.0000	4.3300	50.0000	0.0000	(0.5475)	(0.0619)	0.0000	3	(0.6094)	01/06/2025
002011.ZK	12/27/2024	SDB3260264436	600.00	1.4860	910.43	891.63	0.0000	4.3300	50.0000	0.0000	(0.3285)	(0.0372)	0.0000	3	(0.3657)	01/06/2025
002011.ZK	12/27/2024	SDB3260264436	7,300.00	1.4860	11,076.88	10,848.11	0.0000	4.3300	50.0000	0.0000	(3.9969)	(0.4520)	0.0000	3	(4.4489)	01/06/2025
002011.ZK	12/27/2024	SDB3260264436	9,100.00	1.4860	13,808.17	13,522.99	0.0000	4.3300	50.0000	0.0000	(4.9824)	(0.5635)	0.0000	3	(5.5459)	01/06/2025
002011.ZK	12/27/2024	SDB3260264436	14,400.00	1.4860	21,850.29	21,399.02	0.0000	4.3300	50.0000	0.0000	(7.8843)	(0.8916)	0.0000	3	(8.7759)	01/06/2025
002011.ZK	12/27/2024	SDB3260264436	1,600.00	1.4860	2,427.81	2,377.67	0.0000	4.3300	50.0000	0.0000	(0.8760)	(0.0991)	0.0000	3	(0.9751)	01/06/2025
002011.ZK	12/27/2024	SDB3260264436	11,000.00	1.4860	16,691.19	16,346.47	0.0000	4.3300	50.0000	0.0000	(6.0227)	(0.6811)	0.0000	3	(6.7038)	01/06/2025
002011.ZK	12/27/2024	SDB3260264436	3,800.00	1.4860	5,766.05	5,646.96	0.0000	4.3300	50.0000	0.0000	(2.0806)	(0.2353)	0.0000	3	(2.3159)	01/06/2025
002011.ZK	12/27/2024	SDB3260264436	13,000.00	1.4860	19,725.95	19,318.56	0.0000	4.3300	50.0000	0.0000	(7.1178)	(0.8049)	0.0000	3	(7.9227)	01/06/2025
002011.ZK	12/27/2024	SDB3260264436	1,900.00	1.4860	2,883.02	2,823.48	0.0000	4.3300	50.0000	0.0000	(1.0403)	(0.1176)	0.0000	3	(1.1579)	01/06/2025
002011.ZK	12/26/2024	SDB3260264436	1,600.00	1.4917	2,394.14	2,386.66	0.0000	4.3300	50.0000	0.0000	(0.2880)	(0.0331)	0.0000	1	(0.3211)	01/06/2025
002011.ZK	12/26/2024	SDB3260264436	800.00	1.4917	1,198.05	1,193.33	0.0000	4.3300	50.0000	0.0000	(0.1441)	(0.0166)	0.0000	1	(0.1607)	01/06/2025
002011.ZK	12/26/2024	SDB3260264436	8,000.00	1.4917	12,139.05	11,933.28	0.0000	4.3300	50.0000	0.0000	(1.4601)	(0.1657)	0.0000	1	(1.6258)	01/06/2025
002011.ZK	12/26/2024	SDB3260264436	600.00	1.4917	910.43	895.00	0.0000	4.3300	50.0000	0.0000	(0.1095)	(0.0124)	0.0000	1	(0.1219)	01/06/2025
002011.ZK	12/26/2024	SDB3260264436	4,700.00	1.4917	7,131.69	7,010.80	0.0000	4.3300	50.0000	0.0000	(0.8578)	(0.0974)	0.0000	1	(0.9552)	01/06/2025
002011.ZK	12/26/2024	SDB3260264436	1,200.00	1.4917	1,820.86	1,789.99	0.0000	4.3300	50.0000	0.0000	(0.2190)	(0.0249)	0.0000	1	(0.2439)	01/06/2025
002011.ZK	12/26/2024	SDB3260264436	6,500.00	1.4917	9,862.98	9,695.79	0.0000	4.3300	50.0000	0.0000	(1.1863)	(0.1347)	0.0000	1	(1.3210)	01/06/2025
002011.ZK	12/26/2024	SDB3260264436	200.00	1.4917	303.48	298.33	0.0000	4.3300	50.0000	0.0000	(0.0365)	(0.0041)	0.0000	1	(0.0406)	01/06/2025
002011.ZK	12/26/2024	SDB3260264436	6,000.00	1.4917	9,104.29	8,949.96	0.0000	4.3300	50.0000	0.0000	(1.0950)	(0.1243)	0.0000	1	(1.2193)	01/06/2025
002011.ZK	12/26/2024	SDB3260264436	2,300.00	1.4917	3,489.98	3,430.82	0.0000	4.3300	50.0000	0.0000	(0.4198)	(0.0477)	0.0000	1	(0.4674)	01/06/2025
002011.ZK	12/26/2024	SDB3260264436	1,000.00	1.4917	1,517.38	1,491.66	0.0000	4.3300	50.0000	0.0000	(0.1825)	(0.0207)	0.0000	1	(0.2032)	01/06/2025
002011.ZK	12/26/2024	SDB3260264436	4,900.00	1.4917	7,435.17	7,309.13	0.0000	4.3300	50.0000	0.0000	(0.8943)	(0.1015)	0.0000	1	(0.9958)	01/06/2025
002011.ZK	12/26/2024	SDB3260264436	100.00	1.4917	151.74	149.17	0.0000	4.3300	50.0000	0.0000	(0.0183)	(0.0021)	0.0000	1	(0.0203)	01/06/2025
002011.ZK	12/26/2024	SDB3260264436	2,500.00	1.4917	3,793.45	3,729.15	0.0000	4.3300	50.0000	0.0000	(0.4563)	(0.0518)	0.0000	1	(0.5081)	01/06/2025
002011.ZK	12/26/2024	SDB3260264436	6,800.00	1.4917	10,318.19	10,143.29	0.0000	4.3300	50.0000	0.0000	(1.2410)	(0.1409)	0.0000	1	(1.3819)	01/06/2025
002011.ZK	12/26/2024	SDB3260264436	1,000.00	1.4917	1,517.38	1,491.66	0.0000	4.3300	50.0000	0.0000	(0.1825)	(0.0207)	0.0000	1	(0.2032)	01/06/2025
002011.ZK	12/26/2024	SDB3260264436	600.00	1.4917	910.43	895.00	0.0000	4.3300	50.0000	0.0000	(0.1095)	(0.0124)	0.0000	1	(0.1219)	01/06/2025
002011.ZK	12/26/2024	SDB3260264436	7,300.00	1.4917	11,076.88	10,889.12	0.0000	4.3300	50.0000	0.0000	(1.3323)	(0.1512)	0.0000	1	(1.4835)	01/06/2025
002011.ZK	12/26/2024	SDB3260264436	9,100.00	1.4917	13,808.17	13,574.11	0.0000	4.3300	50.0000	0.0000	(1.6608)	(0.1885)	0.0000	1	(1.8493)	01/06/2025
002011.ZK	12/26/2024	SDB3260264436	14,400.00	1.4917	21,850.29	21,479.90	0.0000	4.3300	50.0000	0.0000	(2.6281)	(0.2983)	0.0000	1	(2.9264)	01/06/2025
002011.ZK	12/26/2024	SDB3260264436	1,600.00	1.4917	2,427.81	2,386.66	0.0000	4.3300	50.0000	0.0000	(0.2920)	(0.0331)	0.0000	1	(0.3252)	01/06/2025
002011.ZK	12/26/2024	SDB3260264436	11,000.00	1.4917	16,691.19	16,408.26	0.0000	4.3300	50.0000	0.0000	(2.0076)	(0.2279)	0.0000	1	(2.2355)	01/06/2025
002011.ZK	12/26/2024	SDB3260264436	3,800.00	1.4917	5,766.05	5,668.31	0.0000	4.3300	50.0000	0.0000	(0.6935)	(0.0787)	0.0000	1	(0.7723)	01/06/2025
002011.ZK	12/26/2024	SDB3260264436	13,000.00	1.4917	19,725.95	19,391.58	0.0000	4.3300	50.0000	0.0000	(2.3726)	(0.2693)	0.0000	1	(2.6419)	01/06/2025
002011.ZK	12/26/2024	SDB3260264436	1,900.00	1.4917	2,883.02	2,834.15	0.0000	4.3300	50.0000	0.0000	(0.3468)	(0.0394)	0.0000	1	(0.3861)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ZHEJIANG DUN'AN ARTIFICIAL ENVIRONMENT EQUIPMENT CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002011.ZK	12/24/2024	SDB3260264436	1,600.00	1.4917	2,394.14	2,386.66	0.0000	4.3300	50.0000	0.0000	(0.5759)	(0.0663)	0.0000	2	(0.6422)	01/06/2025
002011.ZK	12/24/2024	SDB3260264436	800.00	1.4917	1,198.05	1,193.33	0.0000	4.3300	50.0000	0.0000	(0.2882)	(0.0331)	0.0000	2	(0.3213)	01/06/2025
002011.ZK	12/24/2024	SDB3260264436	8,000.00	1.4917	12,139.05	11,933.28	0.0000	4.3300	50.0000	0.0000	(2.9201)	(0.3315)	0.0000	2	(3.2516)	01/06/2025
002011.ZK	12/24/2024	SDB3260264436	600.00	1.4917	910.43	895.00	0.0000	4.3300	50.0000	0.0000	(0.2190)	(0.0249)	0.0000	2	(0.2439)	01/06/2025
002011.ZK	12/24/2024	SDB3260264436	4,700.00	1.4917	7,131.69	7,010.80	0.0000	4.3300	50.0000	0.0000	(1.7156)	(0.1947)	0.0000	2	(1.9103)	01/06/2025
002011.ZK	12/24/2024	SDB3260264436	1,200.00	1.4917	1,820.86	1,789.99	0.0000	4.3300	50.0000	0.0000	(0.4380)	(0.0497)	0.0000	2	(0.4877)	01/06/2025
002011.ZK	12/24/2024	SDB3260264436	6,500.00	1.4917	9,862.98	9,695.79	0.0000	4.3300	50.0000	0.0000	(2.3726)	(0.2693)	0.0000	2	(2.6419)	01/06/2025
002011.ZK	12/24/2024	SDB3260264436	200.00	1.4917	303.48	298.33	0.0000	4.3300	50.0000	0.0000	(0.0730)	(0.0083)	0.0000	2	(0.0813)	01/06/2025
002011.ZK	12/24/2024	SDB3260264436	6,000.00	1.4917	9,104.29	8,949.96	0.0000	4.3300	50.0000	0.0000	(2.1901)	(0.2496)	0.0000	2	(2.4387)	01/06/2025
002011.ZK	12/24/2024	SDB3260264436	2,300.00	1.4917	3,489.98	3,430.82	0.0000	4.3300	50.0000	0.0000	(0.8395)	(0.0953)	0.0000	2	(0.9348)	01/06/2025
002011.ZK	12/24/2024	SDB3260264436	1,000.00	1.4917	1,517.38	1,491.66	0.0000	4.3300	50.0000	0.0000	(0.3650)	(0.0414)	0.0000	2	(0.4064)	01/06/2025
002011.ZK	12/24/2024	SDB3260264436	4,900.00	1.4917	7,435.17	7,309.13	0.0000	4.3300	50.0000	0.0000	(1.7886)	(0.2030)	0.0000	2	(1.9916)	01/06/2025
002011.ZK	12/24/2024	SDB3260264436	100.00	1.4917	151.74	149.17	0.0000	4.3300	50.0000	0.0000	(0.0365)	(0.0041)	0.0000	2	(0.0406)	01/06/2025
002011.ZK	12/24/2024	SDB3260264436	2,500.00	1.4917	3,793.45	3,729.15	0.0000	4.3300	50.0000	0.0000	(0.9125)	(0.1036)	0.0000	2	(1.0161)	01/06/2025
002011.ZK	12/24/2024	SDB3260264436	6,800.00	1.4917	10,318.19	10,143.29	0.0000	4.3300	50.0000	0.0000	(2.4821)	(0.2818)	0.0000	2	(2.7639)	01/06/2025
002011.ZK	12/24/2024	SDB3260264436	1,000.00	1.4917	1,517.38	1,491.66	0.0000	4.3300	50.0000	0.0000	(0.3650)	(0.0414)	0.0000	2	(0.4064)	01/06/2025
002011.ZK	12/24/2024	SDB3260264436	600.00	1.4917	910.43	895.00	0.0000	4.3300	50.0000	0.0000	(0.2190)	(0.0249)	0.0000	2	(0.2439)	01/06/2025
002011.ZK	12/24/2024	SDB3260264436	7,300.00	1.4917	11,076.88	10,889.12	0.0000	4.3300	50.0000	0.0000	(2.6646)	(0.3025)	0.0000	2	(2.9671)	01/06/2025
002011.ZK	12/24/2024	SDB3260264436	9,100.00	1.4917	13,808.17	13,574.11	0.0000	4.3300	50.0000	0.0000	(3.3216)	(0.3771)	0.0000	2	(3.6987)	01/06/2025
002011.ZK	12/24/2024	SDB3260264436	14,400.00	1.4917	21,850.29	21,479.90	0.0000	4.3300	50.0000	0.0000	(5.2562)	(0.5967)	0.0000	2	(5.8529)	01/06/2025
002011.ZK	12/24/2024	SDB3260264436	1,600.00	1.4917	2,427.81	2,386.66	0.0000	4.3300	50.0000	0.0000	(0.5840)	(0.0663)	0.0000	2	(0.6503)	01/06/2025
002011.ZK	12/24/2024	SDB3260264436	11,000.00	1.4917	16,691.19	16,408.26	0.0000	4.3300	50.0000	0.0000	(4.0152)	(0.4558)	0.0000	2	(4.4709)	01/06/2025
002011.ZK	12/24/2024	SDB3260264436	3,800.00	1.4917	5,766.05	5,668.31	0.0000	4.3300	50.0000	0.0000	(1.3871)	(0.1575)	0.0000	2	(1.5445)	01/06/2025
002011.ZK	12/24/2024	SDB3260264436	13,000.00	1.4917	19,725.95	19,391.58	0.0000	4.3300	50.0000	0.0000	(4.7452)	(0.5387)	0.0000	2	(5.2838)	01/06/2025
002011.ZK	12/24/2024	SDB3260264436	1,900.00	1.4917	2,883.02	2,834.15	0.0000	4.3300	50.0000	0.0000	(0.6935)	(0.0787)	0.0000	2	(0.7723)	01/06/2025
002011.ZK	12/23/2024	SDB3260264436	1,600.00	1.4869	2,394.14	2,379.02	0.0000	4.3300	50.0000	0.0000	(0.2880)	(0.0330)	0.0000	1	(0.3210)	01/06/2025
002011.ZK	12/23/2024	SDB3260264436	800.00	1.4869	1,198.05	1,189.51	0.0000	4.3300	50.0000	0.0000	(0.1441)	(0.0165)	0.0000	1	(0.1606)	01/06/2025
002011.ZK	12/23/2024	SDB3260264436	8,000.00	1.4869	12,139.05	11,895.10	0.0000	4.3300	50.0000	0.0000	(1.4601)	(0.1652)	0.0000	1	(1.6253)	01/06/2025
002011.ZK	12/23/2024	SDB3260264436	600.00	1.4869	910.43	892.13	0.0000	4.3300	50.0000	0.0000	(0.1095)	(0.0124)	0.0000	1	(0.1219)	01/06/2025
002011.ZK	12/23/2024	SDB3260264436	4,700.00	1.4869	7,131.69	6,988.37	0.0000	4.3300	50.0000	0.0000	(0.8578)	(0.0971)	0.0000	1	(0.9548)	01/06/2025
002011.ZK	12/23/2024	SDB3260264436	1,200.00	1.4869	1,820.86	1,784.26	0.0000	4.3300	50.0000	0.0000	(0.2190)	(0.0248)	0.0000	1	(0.2438)	01/06/2025
002011.ZK	12/23/2024	SDB3260264436	6,500.00	1.4869	9,862.98	9,664.77	0.0000	4.3300	50.0000	0.0000	(1.1863)	(0.1342)	0.0000	1	(1.3205)	01/06/2025
002011.ZK	12/23/2024	SDB3260264436	200.00	1.4869	303.48	297.38	0.0000	4.3300	50.0000	0.0000	(0.0365)	(0.0041)	0.0000	1	(0.0406)	01/06/2025
002011.ZK	12/23/2024	SDB3260264436	6,000.00	1.4869	9,104.29	8,921.32	0.0000	4.3300	50.0000	0.0000	(1.0950)	(0.1239)	0.0000	1	(1.2190)	01/06/2025
002011.ZK	12/23/2024	SDB3260264436	2,300.00	1.4869	3,489.98	3,419.84	0.0000	4.3300	50.0000	0.0000	(0.4198)	(0.0475)	0.0000	1	(0.4673)	01/06/2025
002011.ZK	12/23/2024	SDB3260264436	1,000.00	1.4869	1,517.38	1,486.89	0.0000	4.3300	50.0000	0.0000	(0.1825)	(0.0207)	0.0000	1	(0.2032)	01/06/2025
002011.ZK	12/23/2024	SDB3260264436	4,900.00	1.4869	7,435.17	7,285.75	0.0000	4.3300	50.0000	0.0000	(0.8943)	(0.1012)	0.0000	1	(0.9955)	01/06/2025
002011.ZK	12/23/2024	SDB3260264436	100.00	1.4869	151.74	148.69	0.0000	4.3300	50.0000	0.0000	(0.0183)	(0.0021)	0.0000	1	(0.0203)	01/06/2025
002011.ZK	12/23/2024	SDB3260264436	2,500.00	1.4869	3,793.45	3,717.22	0.0000	4.3300	50.0000	0.0000	(0.4563)	(0.0516)	0.0000	1	(0.5079)	01/06/2025
002011.ZK	12/23/2024	SDB3260264436	6,800.00	1.4869	10,318.19	10,110.83	0.0000	4.3300	50.0000	0.0000	(1.2410)	(0.1404)	0.0000	1	(1.3815)	01/06/2025
002011.ZK	12/23/2024	SDB3260264436	1,000.00	1.4869	1,517.38	1,486.89	0.0000	4.3300	50.0000	0.0000	(0.1825)	(0.0207)	0.0000	1	(0.2032)	01/06/2025
002011.ZK	12/23/2024	SDB3260264436	600.00	1.4869	910.43	892.13	0.0000	4.3300	50.0000	0.0000	(0.1095)	(0.0124)	0.0000	1	(0.1219)	01/06/2025
002011.ZK	12/23/2024	SDB3260264436	7,300.00	1.4869	11,076.88	10,854.28	0.0000	4.3300	50.0000	0.0000	(1.3323)	(0.1508)	0.0000	1	(1.4831)	01/06/2025
002011.ZK	12/23/2024	SDB3260264436	9,100.00	1.4869	13,808.17	13,530.67	0.0000	4.3300	50.0000	0.0000	(1.6608)	(0.1879)	0.0000	1	(1.8487)	01/06/2025
002011.ZK	12/23/2024	SDB3260264436	14,400.00	1.4869	21,850.29	21,411.17	0.0000	4.3300	50.0000	0.0000	(2.6281)	(0.2974)	0.0000	1	(2.9255)	01/06/2025
002011.ZK	12/23/2024	SDB3260264436	1,600.00	1.4869	2,427.81	2,379.02	0.0000	4.3300	50.0000	0.0000	(0.2920)	(0.0330)	0.0000	1	(0.3251)	01/06/2025
002011.ZK	12/23/2024	SDB3260264436	11,000.00	1.4869	16,691.19	16,355.76	0.0000	4.3300	50.0000	0.0000	(2.0076)	(0.2272)	0.0000	1	(2.2347)	01/06/2025
002011.ZK	12/23/2024	SDB3260264436	3,800.00	1.4869	5,766.05	5,650.17	0.0000	4.3300	50.0000	0.0000	(0.6935)	(0.0785)	0.0000	1	(0.7720)	01/06/2025
002011.ZK	12/23/2024	SDB3260264436	13,000.00	1.4869	19,725.95	19,329.53	0.0000	4.3300	50.0000	0.0000	(2.3726)	(0.2685)	0.0000	1	(2.6411)	01/06/2025
002011.ZK	12/23/2024	SDB3260264436	1,900.00	1.4869	2,883.02	2,825.09	0.0000	4.3300	50.0000	0.0000	(0.3468)	(0.0392)	0.0000	1	(0.3860)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ZHEJIANG DUN'AN ARTIFICIAL ENVIRONMENT EQUIPMENT CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002011.ZK	12/20/2024	SDB3260264436	1,600.00	1.4852	2,394.14	2,376.35	0.0000	4.3300	50.0000	0.0000	(0.8639)	(0.0990)	0.0000	3	(0.9629)	01/06/2025
002011.ZK	12/20/2024	SDB3260264436	800.00	1.4852	1,198.05	1,188.18	0.0000	4.3300	50.0000	0.0000	(0.4323)	(0.0495)	0.0000	3	(0.4818)	01/06/2025
002011.ZK	12/20/2024	SDB3260264436	8,000.00	1.4852	12,139.05	11,881.76	0.0000	4.3300	50.0000	0.0000	(4.3802)	(0.4951)	0.0000	3	(4.8752)	01/06/2025
002011.ZK	12/20/2024	SDB3260264436	600.00	1.4852	910.43	891.13	0.0000	4.3300	50.0000	0.0000	(0.3285)	(0.0371)	0.0000	3	(0.3656)	01/06/2025
002011.ZK	12/20/2024	SDB3260264436	4,700.00	1.4852	7,131.69	6,980.53	0.0000	4.3300	50.0000	0.0000	(2.5734)	(0.2909)	0.0000	3	(2.8642)	01/06/2025
002011.ZK	12/20/2024	SDB3260264436	1,200.00	1.4852	1,820.86	1,782.26	0.0000	4.3300	50.0000	0.0000	(0.6570)	(0.0743)	0.0000	3	(0.7313)	01/06/2025
002011.ZK	12/20/2024	SDB3260264436	6,500.00	1.4852	9,862.98	9,653.93	0.0000	4.3300	50.0000	0.0000	(3.5589)	(0.4022)	0.0000	3	(3.9611)	01/06/2025
002011.ZK	12/20/2024	SDB3260264436	200.00	1.4852	303.48	297.04	0.0000	4.3300	50.0000	0.0000	(0.1095)	(0.0124)	0.0000	3	(0.1219)	01/06/2025
002011.ZK	12/20/2024	SDB3260264436	6,000.00	1.4852	9,104.29	8,911.32	0.0000	4.3300	50.0000	0.0000	(3.2851)	(0.3713)	0.0000	3	(3.6564)	01/06/2025
002011.ZK	12/20/2024	SDB3260264436	2,300.00	1.4852	3,489.98	3,416.01	0.0000	4.3300	50.0000	0.0000	(1.2593)	(0.1423)	0.0000	3	(1.4016)	01/06/2025
002011.ZK	12/20/2024	SDB3260264436	1,000.00	1.4852	1,517.38	1,485.22	0.0000	4.3300	50.0000	0.0000	(0.5475)	(0.0619)	0.0000	3	(0.6094)	01/06/2025
002011.ZK	12/20/2024	SDB3260264436	4,900.00	1.4852	7,435.17	7,277.58	0.0000	4.3300	50.0000	0.0000	(2.6829)	(0.3032)	0.0000	3	(2.9861)	01/06/2025
002011.ZK	12/20/2024	SDB3260264436	100.00	1.4852	151.74	148.52	0.0000	4.3300	50.0000	0.0000	(0.0548)	(0.0062)	0.0000	3	(0.0609)	01/06/2025
002011.ZK	12/20/2024	SDB3260264436	2,500.00	1.4852	3,793.45	3,713.05	0.0000	4.3300	50.0000	0.0000	(1.3688)	(0.1547)	0.0000	3	(1.5235)	01/06/2025
002011.ZK	12/20/2024	SDB3260264436	6,800.00	1.4852	10,318.19	10,099.50	0.0000	4.3300	50.0000	0.0000	(3.7231)	(0.4208)	0.0000	3	(4.1440)	01/06/2025
002011.ZK	12/20/2024	SDB3260264436	1,000.00	1.4852	1,517.38	1,485.22	0.0000	4.3300	50.0000	0.0000	(0.5475)	(0.0619)	0.0000	3	(0.6094)	01/06/2025
002011.ZK	12/20/2024	SDB3260264436	600.00	1.4852	910.43	891.13	0.0000	4.3300	50.0000	0.0000	(0.3285)	(0.0371)	0.0000	3	(0.3656)	01/06/2025
002011.ZK	12/20/2024	SDB3260264436	7,300.00	1.4852	11,076.88	10,842.11	0.0000	4.3300	50.0000	0.0000	(3.9969)	(0.4518)	0.0000	3	(4.4487)	01/06/2025
002011.ZK	12/20/2024	SDB3260264436	9,100.00	1.4852	13,808.17	13,515.50	0.0000	4.3300	50.0000	0.0000	(4.9824)	(0.5631)	0.0000	3	(5.5456)	01/06/2025
002011.ZK	12/20/2024	SDB3260264436	14,400.00	1.4852	21,850.29	21,387.17	0.0000	4.3300	50.0000	0.0000	(7.8843)	(0.8911)	0.0000	3	(8.7754)	01/06/2025
002011.ZK	12/20/2024	SDB3260264436	1,600.00	1.4852	2,427.81	2,376.35	0.0000	4.3300	50.0000	0.0000	(0.8760)	(0.0990)	0.0000	3	(0.9750)	01/06/2025
002011.ZK	12/20/2024	SDB3260264436	11,000.00	1.4852	16,691.19	16,337.42	0.0000	4.3300	50.0000	0.0000	(6.0227)	(0.6807)	0.0000	3	(6.7035)	01/06/2025
002011.ZK	12/20/2024	SDB3260264436	3,800.00	1.4852	5,766.05	5,643.84	0.0000	4.3300	50.0000	0.0000	(2.0806)	(0.2352)	0.0000	3	(2.3157)	01/06/2025
002011.ZK	12/20/2024	SDB3260264436	13,000.00	1.4852	19,725.95	19,307.86	0.0000	4.3300	50.0000	0.0000	(7.1178)	(0.8045)	0.0000	3	(7.9223)	01/06/2025
002011.ZK	12/20/2024	SDB3260264436	1,900.00	1.4852	2,883.02	2,821.92	0.0000	4.3300	50.0000	0.0000	(1.0403)	(0.1176)	0.0000	3	(1.1579)	01/06/2025
002011.ZK	12/19/2024	SDB3260264436	1,600.00	1.5150	2,394.14	2,423.93	0.0000	4.5800	50.0000	0.0000	(0.3046)	(0.0337)	0.0000	1	(0.3383)	01/06/2025
002011.ZK	12/19/2024	SDB3260264436	800.00	1.5150	1,198.05	1,211.96	0.0000	4.5800	50.0000	0.0000	(0.1524)	(0.0168)	0.0000	1	(0.1693)	01/06/2025
002011.ZK	12/19/2024	SDB3260264436	8,000.00	1.5150	12,139.05	12,119.63	0.0000	4.5800	50.0000	0.0000	(1.5444)	(0.1683)	0.0000	1	(1.7127)	01/06/2025
002011.ZK	12/19/2024	SDB3260264436	600.00	1.5150	910.43	908.97	0.0000	4.5800	50.0000	0.0000	(0.1158)	(0.0126)	0.0000	1	(0.1285)	01/06/2025
002011.ZK	12/19/2024	SDB3260264436	4,700.00	1.5150	7,131.69	7,120.28	0.0000	4.5800	50.0000	0.0000	(0.9073)	(0.0989)	0.0000	1	(1.0062)	01/06/2025
002011.ZK	12/19/2024	SDB3260264436	1,200.00	1.5150	1,820.86	1,817.94	0.0000	4.5800	50.0000	0.0000	(0.2317)	(0.0252)	0.0000	1	(0.2569)	01/06/2025
002011.ZK	12/19/2024	SDB3260264436	6,500.00	1.5150	9,862.98	9,847.20	0.0000	4.5800	50.0000	0.0000	(1.2548)	(0.1368)	0.0000	1	(1.3916)	01/06/2025
002011.ZK	12/19/2024	SDB3260264436	200.00	1.5150	303.48	302.99	0.0000	4.5800	50.0000	0.0000	(0.0386)	(0.0042)	0.0000	1	(0.0428)	01/06/2025
002011.ZK	12/19/2024	SDB3260264436	6,000.00	1.5150	9,104.29	9,089.72	0.0000	4.5800	50.0000	0.0000	(1.1583)	(0.1262)	0.0000	1	(1.2845)	01/06/2025
002011.ZK	12/19/2024	SDB3260264436	2,300.00	1.5150	3,489.98	3,484.39	0.0000	4.5800	50.0000	0.0000	(0.4440)	(0.0484)	0.0000	1	(0.4924)	01/06/2025
002011.ZK	12/19/2024	SDB3260264436	1,000.00	1.5150	1,517.38	1,514.95	0.0000	4.5800	50.0000	0.0000	(0.1930)	(0.0210)	0.0000	1	(0.2141)	01/06/2025
002011.ZK	12/19/2024	SDB3260264436	4,900.00	1.5150	7,435.17	7,423.27	0.0000	4.5800	50.0000	0.0000	(0.9459)	(0.1031)	0.0000	1	(1.0490)	01/06/2025
002011.ZK	12/19/2024	SDB3260264436	100.00	1.5150	151.74	151.50	0.0000	4.5800	50.0000	0.0000	(0.0193)	(0.0021)	0.0000	1	(0.0214)	01/06/2025
002011.ZK	12/19/2024	SDB3260264436	2,500.00	1.5150	3,793.45	3,787.39	0.0000	4.5800	50.0000	0.0000	(0.4826)	(0.0526)	0.0000	1	(0.5352)	01/06/2025
002011.ZK	12/19/2024	SDB3260264436	6,800.00	1.5150	10,318.19	10,301.69	0.0000	4.5800	50.0000	0.0000	(1.3127)	(0.1431)	0.0000	1	(1.4558)	01/06/2025
002011.ZK	12/19/2024	SDB3260264436	1,000.00	1.5150	1,517.38	1,514.95	0.0000	4.5800	50.0000	0.0000	(0.1930)	(0.0210)	0.0000	1	(0.2141)	01/06/2025
002011.ZK	12/19/2024	SDB3260264436	600.00	1.5150	910.43	908.97	0.0000	4.5800	50.0000	0.0000	(0.1158)	(0.0126)	0.0000	1	(0.1285)	01/06/2025
002011.ZK	12/19/2024	SDB3260264436	7,300.00	1.5150	11,076.88	11,059.16	0.0000	4.5800	50.0000	0.0000	(1.4092)	(0.1536)	0.0000	1	(1.5628)	01/06/2025
002011.ZK	12/19/2024	SDB3260264436	9,100.00	1.5150	13,808.17	13,786.08	0.0000	4.5800	50.0000	0.0000	(1.7567)	(0.1915)	0.0000	1	(1.9482)	01/06/2025
002011.ZK	12/19/2024	SDB3260264436	14,400.00	1.5150	21,850.29	21,815.34	0.0000	4.5800	50.0000	0.0000	(2.7798)	(0.3030)	0.0000	1	(3.0828)	01/06/2025
002011.ZK	12/19/2024	SDB3260264436	1,600.00	1.5150	2,427.81	2,423.93	0.0000	4.5800	50.0000	0.0000	(0.3089)	(0.0337)	0.0000	1	(0.3425)	01/06/2025
002011.ZK	12/19/2024	SDB3260264436	11,000.00	1.5150	16,691.19	16,664.49	0.0000	4.5800	50.0000	0.0000	(2.1235)	(0.2315)	0.0000	1	(2.3549)	01/06/2025
002011.ZK	12/19/2024	SDB3260264436	3,800.00	1.5150	5,766.05	5,756.83	0.0000	4.5800	50.0000	0.0000	(0.7336)	(0.0800)	0.0000	1	(0.8135)	01/06/2025
002011.ZK	12/19/2024	SDB3260264436	13,000.00	1.5150	19,725.95	19,694.40	0.0000	4.5800	50.0000	0.0000	(2.5096)	(0.2735)	0.0000	1	(2.7831)	01/06/2025
002011.ZK	12/19/2024	SDB3260264436	1,900.00	1.5150	2,883.02	2,878.41	0.0000	4.5800	50.0000	0.0000	(0.3668)	(0.0400)	0.0000	1	(0.4068)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ZHEJIANG DUN'AN ARTIFICIAL ENVIRONMENT EQUIPMENT CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002011.ZK	12/18/2024	SDB3260264436	1,600.00	1.5270	2,394.14	2,443.25	0.0000	4.5800	50.0000	0.0000	(0.3046)	(0.0339)	0.0000	1	(0.3385)	01/06/2025
002011.ZK	12/18/2024	SDB3260264436	800.00	1.5270	1,198.05	1,221.63	0.0000	4.5800	50.0000	0.0000	(0.1524)	(0.0170)	0.0000	1	(0.1694)	01/06/2025
002011.ZK	12/18/2024	SDB3260264436	8,000.00	1.5270	12,139.05	12,216.26	0.0000	4.5800	50.0000	0.0000	(1.5444)	(0.1697)	0.0000	1	(1.7140)	01/06/2025
002011.ZK	12/18/2024	SDB3260264436	600.00	1.5270	910.43	916.22	0.0000	4.5800	50.0000	0.0000	(0.1158)	(0.0127)	0.0000	1	(0.1286)	01/06/2025
002011.ZK	12/18/2024	SDB3260264436	4,700.00	1.5270	7,131.69	7,177.05	0.0000	4.5800	50.0000	0.0000	(0.9073)	(0.0997)	0.0000	1	(1.0070)	01/06/2025
002011.ZK	12/18/2024	SDB3260264436	1,200.00	1.5270	1,820.86	1,832.44	0.0000	4.5800	50.0000	0.0000	(0.2317)	(0.0255)	0.0000	1	(0.2571)	01/06/2025
002011.ZK	12/18/2024	SDB3260264436	6,500.00	1.5270	9,862.98	9,925.71	0.0000	4.5800	50.0000	0.0000	(1.2548)	(0.1379)	0.0000	1	(1.3926)	01/06/2025
002011.ZK	12/18/2024	SDB3260264436	200.00	1.5270	303.48	305.41	0.0000	4.5800	50.0000	0.0000	(0.0386)	(0.0042)	0.0000	1	(0.0429)	01/06/2025
002011.ZK	12/18/2024	SDB3260264436	6,000.00	1.5270	9,104.29	9,162.19	0.0000	4.5800	50.0000	0.0000	(1.1583)	(0.1273)	0.0000	1	(1.2855)	01/06/2025
002011.ZK	12/18/2024	SDB3260264436	2,300.00	1.5270	3,489.98	3,512.17	0.0000	4.5800	50.0000	0.0000	(0.4440)	(0.0488)	0.0000	1	(0.4928)	01/06/2025
002011.ZK	12/18/2024	SDB3260264436	1,000.00	1.5270	1,517.38	1,527.03	0.0000	4.5800	50.0000	0.0000	(0.1930)	(0.0212)	0.0000	1	(0.2143)	01/06/2025
002011.ZK	12/18/2024	SDB3260264436	4,900.00	1.5270	7,435.17	7,482.46	0.0000	4.5800	50.0000	0.0000	(0.9459)	(0.1039)	0.0000	1	(1.0498)	01/06/2025
002011.ZK	12/18/2024	SDB3260264436	100.00	1.5270	151.74	152.70	0.0000	4.5800	50.0000	0.0000	(0.0193)	(0.0021)	0.0000	1	(0.0214)	01/06/2025
002011.ZK	12/18/2024	SDB3260264436	2,500.00	1.5270	3,793.45	3,817.58	0.0000	4.5800	50.0000	0.0000	(0.4826)	(0.0530)	0.0000	1	(0.5356)	01/06/2025
002011.ZK	12/18/2024	SDB3260264436	6,800.00	1.5270	10,318.19	10,383.82	0.0000	4.5800	50.0000	0.0000	(1.3127)	(0.1442)	0.0000	1	(1.4569)	01/06/2025
002011.ZK	12/18/2024	SDB3260264436	1,000.00	1.5270	1,517.38	1,527.03	0.0000	4.5800	50.0000	0.0000	(0.1930)	(0.0212)	0.0000	1	(0.2143)	01/06/2025
002011.ZK	12/18/2024	SDB3260264436	600.00	1.5270	910.43	916.22	0.0000	4.5800	50.0000	0.0000	(0.1158)	(0.0127)	0.0000	1	(0.1286)	01/06/2025
002011.ZK	12/18/2024	SDB3260264436	7,300.00	1.5270	11,076.88	11,147.33	0.0000	4.5800	50.0000	0.0000	(1.4092)	(0.1548)	0.0000	1	(1.5640)	01/06/2025
002011.ZK	12/18/2024	SDB3260264436	9,100.00	1.5270	13,808.17	13,895.99	0.0000	4.5800	50.0000	0.0000	(1.7567)	(0.1930)	0.0000	1	(1.9497)	01/06/2025
002011.ZK	12/18/2024	SDB3260264436	14,400.00	1.5270	21,850.29	21,989.26	0.0000	4.5800	50.0000	0.0000	(2.7798)	(0.3054)	0.0000	1	(3.0852)	01/06/2025
002011.ZK	12/18/2024	SDB3260264436	1,600.00	1.5270	2,427.81	2,443.25	0.0000	4.5800	50.0000	0.0000	(0.3089)	(0.0339)	0.0000	1	(0.3428)	01/06/2025
002011.ZK	12/18/2024	SDB3260264436	11,000.00	1.5270	16,691.19	16,797.35	0.0000	4.5800	50.0000	0.0000	(2.1235)	(0.2333)	0.0000	1	(2.3568)	01/06/2025
002011.ZK	12/18/2024	SDB3260264436	3,800.00	1.5270	5,766.05	5,802.72	0.0000	4.5800	50.0000	0.0000	(0.7336)	(0.0806)	0.0000	1	(0.8142)	01/06/2025
002011.ZK	12/18/2024	SDB3260264436	13,000.00	1.5270	19,725.95	19,851.42	0.0000	4.5800	50.0000	0.0000	(2.5096)	(0.2757)	0.0000	1	(2.7853)	01/06/2025
002011.ZK	12/18/2024	SDB3260264436	1,900.00	1.5270	2,883.02	2,901.36	0.0000	4.5800	50.0000	0.0000	(0.3668)	(0.0403)	0.0000	1	(0.4071)	01/06/2025
002011.ZK	12/17/2024	SDB3260264436	1,600.00	1.5552	2,394.14	2,488.25	0.0000	4.5800	50.0000	0.0000	(0.3046)	(0.0346)	0.0000	1	(0.3391)	01/06/2025
002011.ZK	12/17/2024	SDB3260264436	800.00	1.5552	1,198.05	1,244.12	0.0000	4.5800	50.0000	0.0000	(0.1524)	(0.0173)	0.0000	1	(0.1697)	01/06/2025
002011.ZK	12/17/2024	SDB3260264436	8,000.00	1.5552	12,139.05	12,441.25	0.0000	4.5800	50.0000	0.0000	(1.5444)	(0.1728)	0.0000	1	(1.7172)	01/06/2025
002011.ZK	12/17/2024	SDB3260264436	600.00	1.5552	910.43	933.09	0.0000	4.5800	50.0000	0.0000	(0.1158)	(0.0130)	0.0000	1	(0.1288)	01/06/2025
002011.ZK	12/17/2024	SDB3260264436	4,700.00	1.5552	7,131.69	7,309.23	0.0000	4.5800	50.0000	0.0000	(0.9073)	(0.1015)	0.0000	1	(1.0088)	01/06/2025
002011.ZK	12/17/2024	SDB3260264436	1,200.00	1.5552	1,820.86	1,866.19	0.0000	4.5800	50.0000	0.0000	(0.2317)	(0.0259)	0.0000	1	(0.2576)	01/06/2025
002011.ZK	12/17/2024	SDB3260264436	6,500.00	1.5552	9,862.98	10,108.51	0.0000	4.5800	50.0000	0.0000	(1.2548)	(0.1404)	0.0000	1	(1.3952)	01/06/2025
002011.ZK	12/17/2024	SDB3260264436	200.00	1.5552	303.48	311.03	0.0000	4.5800	50.0000	0.0000	(0.0386)	(0.0043)	0.0000	1	(0.0429)	01/06/2025
002011.ZK	12/17/2024	SDB3260264436	6,000.00	1.5552	9,104.29	9,330.94	0.0000	4.5800	50.0000	0.0000	(1.1583)	(0.1296)	0.0000	1	(1.2879)	01/06/2025
002011.ZK	12/17/2024	SDB3260264436	2,300.00	1.5552	3,489.98	3,576.86	0.0000	4.5800	50.0000	0.0000	(0.4440)	(0.0497)	0.0000	1	(0.4937)	01/06/2025
002011.ZK	12/17/2024	SDB3260264436	1,000.00	1.5552	1,517.38	1,555.16	0.0000	4.5800	50.0000	0.0000	(0.1930)	(0.0216)	0.0000	1	(0.2146)	01/06/2025
002011.ZK	12/17/2024	SDB3260264436	4,900.00	1.5552	7,435.17	7,620.26	0.0000	4.5800	50.0000	0.0000	(0.9459)	(0.1058)	0.0000	1	(1.0518)	01/06/2025
002011.ZK	12/17/2024	SDB3260264436	100.00	1.5552	151.74	155.52	0.0000	4.5800	50.0000	0.0000	(0.0193)	(0.0022)	0.0000	1	(0.0215)	01/06/2025
002011.ZK	12/17/2024	SDB3260264436	2,500.00	1.5552	3,793.45	3,887.89	0.0000	4.5800	50.0000	0.0000	(0.4826)	(0.0540)	0.0000	1	(0.5366)	01/06/2025
002011.ZK	12/17/2024	SDB3260264436	6,800.00	1.5552	10,318.19	10,575.06	0.0000	4.5800	50.0000	0.0000	(1.3127)	(0.1469)	0.0000	1	(1.4596)	01/06/2025
002011.ZK	12/17/2024	SDB3260264436	1,000.00	1.5552	1,517.38	1,555.16	0.0000	4.5800	50.0000	0.0000	(0.1930)	(0.0216)	0.0000	1	(0.2146)	01/06/2025
002011.ZK	12/17/2024	SDB3260264436	600.00	1.5552	910.43	933.09	0.0000	4.5800	50.0000	0.0000	(0.1158)	(0.0130)	0.0000	1	(0.1288)	01/06/2025
002011.ZK	12/17/2024	SDB3260264436	7,300.00	1.5552	11,076.88	11,352.64	0.0000	4.5800	50.0000	0.0000	(1.4092)	(0.1577)	0.0000	1	(1.5669)	01/06/2025
002011.ZK	12/17/2024	SDB3260264436	9,100.00	1.5552	13,808.17	14,151.92	0.0000	4.5800	50.0000	0.0000	(1.7567)	(0.1966)	0.0000	1	(1.9533)	01/06/2025
002011.ZK	12/17/2024	SDB3260264436	14,400.00	1.5552	21,850.29	22,394.25	0.0000	4.5800	50.0000	0.0000	(2.7798)	(0.3110)	0.0000	1	(3.0909)	01/06/2025
002011.ZK	12/17/2024	SDB3260264436	1,600.00	1.5552	2,427.81	2,488.25	0.0000	4.5800	50.0000	0.0000	(0.3089)	(0.0346)	0.0000	1	(0.3434)	01/06/2025
002011.ZK	12/17/2024	SDB3260264436	11,000.00	1.5552	16,691.19	17,106.72	0.0000	4.5800	50.0000	0.0000	(2.1235)	(0.2376)	0.0000	1	(2.3611)	01/06/2025
002011.ZK	12/17/2024	SDB3260264436	3,800.00	1.5552	5,766.05	5,909.59	0.0000	4.5800	50.0000	0.0000	(0.7336)	(0.0821)	0.0000	1	(0.8156)	01/06/2025
002011.ZK	12/17/2024	SDB3260264436	13,000.00	1.5552	19,725.95	20,217.03	0.0000	4.5800	50.0000	0.0000	(2.5096)	(0.2808)	0.0000	1	(2.7904)	01/06/2025
002011.ZK	12/17/2024	SDB3260264436	1,900.00	1.5552	2,883.02	2,954.80	0.0000	4.5800	50.0000	0.0000	(0.3668)	(0.0410)	0.0000	1	(0.4078)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ZHEJIANG DUN'AN ARTIFICIAL ENVIRONMENT EQUIPMENT CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002011.ZK	12/16/2024	SDB3260264436	1,600.00	1.5613	2,394.14	2,498.12	0.0000	4.5800	50.0000	0.0000	(0.3046)	(0.0347)	0.0000	1	(0.3393)	01/06/2025
002011.ZK	12/16/2024	SDB3260264436	800.00	1.5613	1,198.05	1,249.06	0.0000	4.5800	50.0000	0.0000	(0.1524)	(0.0173)	0.0000	1	(0.1698)	01/06/2025
002011.ZK	12/16/2024	SDB3260264436	8,000.00	1.5613	12,139.05	12,490.62	0.0000	4.5800	50.0000	0.0000	(1.5444)	(0.1735)	0.0000	1	(1.7178)	01/06/2025
002011.ZK	12/16/2024	SDB3260264436	600.00	1.5613	910.43	936.80	0.0000	4.5800	50.0000	0.0000	(0.1158)	(0.0130)	0.0000	1	(0.1288)	01/06/2025
002011.ZK	12/16/2024	SDB3260264436	4,700.00	1.5613	7,131.69	7,338.24	0.0000	4.5800	50.0000	0.0000	(0.9073)	(0.1019)	0.0000	1	(1.0092)	01/06/2025
002011.ZK	12/16/2024	SDB3260264436	1,200.00	1.5613	1,820.86	1,873.59	0.0000	4.5800	50.0000	0.0000	(0.2317)	(0.0260)	0.0000	1	(0.2577)	01/06/2025
002011.ZK	12/16/2024	SDB3260264436	6,500.00	1.5613	9,862.98	10,148.63	0.0000	4.5800	50.0000	0.0000	(1.2548)	(0.1410)	0.0000	1	(1.3957)	01/06/2025
002011.ZK	12/16/2024	SDB3260264436	200.00	1.5613	303.48	312.27	0.0000	4.5800	50.0000	0.0000	(0.0386)	(0.0043)	0.0000	1	(0.0429)	01/06/2025
002011.ZK	12/16/2024	SDB3260264436	6,000.00	1.5613	9,104.29	9,367.96	0.0000	4.5800	50.0000	0.0000	(1.1583)	(0.1301)	0.0000	1	(1.2884)	01/06/2025
002011.ZK	12/16/2024	SDB3260264436	2,300.00	1.5613	3,489.98	3,591.05	0.0000	4.5800	50.0000	0.0000	(0.4440)	(0.0499)	0.0000	1	(0.4939)	01/06/2025
002011.ZK	12/16/2024	SDB3260264436	1,000.00	1.5613	1,517.38	1,561.33	0.0000	4.5800	50.0000	0.0000	(0.1930)	(0.0217)	0.0000	1	(0.2147)	01/06/2025
002011.ZK	12/16/2024	SDB3260264436	4,900.00	1.5613	7,435.17	7,650.50	0.0000	4.5800	50.0000	0.0000	(0.9459)	(0.1063)	0.0000	1	(1.0522)	01/06/2025
002011.ZK	12/16/2024	SDB3260264436	100.00	1.5613	151.74	156.13	0.0000	4.5800	50.0000	0.0000	(0.0193)	(0.0022)	0.0000	1	(0.0215)	01/06/2025
002011.ZK	12/16/2024	SDB3260264436	2,500.00	1.5613	3,793.45	3,903.32	0.0000	4.5800	50.0000	0.0000	(0.4826)	(0.0542)	0.0000	1	(0.5368)	01/06/2025
002011.ZK	12/16/2024	SDB3260264436	6,800.00	1.5613	10,318.19	10,617.02	0.0000	4.5800	50.0000	0.0000	(1.3127)	(0.1475)	0.0000	1	(1.4602)	01/06/2025
002011.ZK	12/16/2024	SDB3260264436	1,000.00	1.5613	1,517.38	1,561.33	0.0000	4.5800	50.0000	0.0000	(0.1930)	(0.0217)	0.0000	1	(0.2147)	01/06/2025
002011.ZK	12/16/2024	SDB3260264436	600.00	1.5613	910.43	936.80	0.0000	4.5800	50.0000	0.0000	(0.1158)	(0.0130)	0.0000	1	(0.1288)	01/06/2025
002011.ZK	12/16/2024	SDB3260264436	7,300.00	1.5613	11,076.88	11,397.69	0.0000	4.5800	50.0000	0.0000	(1.4092)	(0.1583)	0.0000	1	(1.5675)	01/06/2025
002011.ZK	12/16/2024	SDB3260264436	9,100.00	1.5613	13,808.17	14,208.08	0.0000	4.5800	50.0000	0.0000	(1.7567)	(0.1973)	0.0000	1	(1.9540)	01/06/2025
002011.ZK	12/16/2024	SDB3260264436	14,400.00	1.5613	21,850.29	22,483.11	0.0000	4.5800	50.0000	0.0000	(2.7798)	(0.3123)	0.0000	1	(3.0921)	01/06/2025
002011.ZK	12/16/2024	SDB3260264436	1,600.00	1.5613	2,427.81	2,498.12	0.0000	4.5800	50.0000	0.0000	(0.3089)	(0.0347)	0.0000	1	(0.3436)	01/06/2025
002011.ZK	12/16/2024	SDB3260264436	11,000.00	1.5613	16,691.19	17,174.60	0.0000	4.5800	50.0000	0.0000	(2.1235)	(0.2385)	0.0000	1	(2.3620)	01/06/2025
002011.ZK	12/16/2024	SDB3260264436	3,800.00	1.5613	5,766.05	5,933.04	0.0000	4.5800	50.0000	0.0000	(0.7336)	(0.0824)	0.0000	1	(0.8160)	01/06/2025
002011.ZK	12/16/2024	SDB3260264436	13,000.00	1.5613	19,725.95	20,297.25	0.0000	4.5800	50.0000	0.0000	(2.5096)	(0.2819)	0.0000	1	(2.7915)	01/06/2025
002011.ZK	12/16/2024	SDB3260264436	1,900.00	1.5613	2,883.02	2,966.52	0.0000	4.5800	50.0000	0.0000	(0.3668)	(0.0412)	0.0000	1	(0.4080)	01/06/2025
002011.ZK	12/13/2024	SDB3260264436	1,600.00	1.5420	2,394.14	2,467.23	0.0000	4.5800	50.0000	0.0000	(0.9138)	(0.1028)	0.0000	3	(1.0166)	01/06/2025
002011.ZK	12/13/2024	SDB3260264436	800.00	1.5420	1,198.05	1,233.62	0.0000	4.5800	50.0000	0.0000	(0.4573)	(0.0514)	0.0000	3	(0.5087)	01/06/2025
002011.ZK	12/13/2024	SDB3260264436	8,000.00	1.5420	12,139.05	12,336.15	0.0000	4.5800	50.0000	0.0000	(4.6331)	(0.5140)	0.0000	3	(5.1471)	01/06/2025
002011.ZK	12/13/2024	SDB3260264436	600.00	1.5420	910.43	925.21	0.0000	4.5800	50.0000	0.0000	(0.3475)	(0.0386)	0.0000	3	(0.3860)	01/06/2025
002011.ZK	12/13/2024	SDB3260264436	4,700.00	1.5420	7,131.69	7,247.49	0.0000	4.5800	50.0000	0.0000	(2.7219)	(0.3020)	0.0000	3	(3.0239)	01/06/2025
002011.ZK	12/13/2024	SDB3260264436	1,200.00	1.5420	1,820.86	1,850.42	0.0000	4.5800	50.0000	0.0000	(0.6950)	(0.0771)	0.0000	3	(0.7721)	01/06/2025
002011.ZK	12/13/2024	SDB3260264436	6,500.00	1.5420	9,862.98	10,023.12	0.0000	4.5800	50.0000	0.0000	(3.7644)	(0.4176)	0.0000	3	(4.1820)	01/06/2025
002011.ZK	12/13/2024	SDB3260264436	200.00	1.5420	303.48	308.40	0.0000	4.5800	50.0000	0.0000	(0.1158)	(0.0129)	0.0000	3	(0.1287)	01/06/2025
002011.ZK	12/13/2024	SDB3260264436	6,000.00	1.5420	9,104.29	9,252.11	0.0000	4.5800	50.0000	0.0000	(3.4748)	(0.3855)	0.0000	3	(3.8603)	01/06/2025
002011.ZK	12/13/2024	SDB3260264436	2,300.00	1.5420	3,489.98	3,546.64	0.0000	4.5800	50.0000	0.0000	(1.3320)	(0.1478)	0.0000	3	(1.4798)	01/06/2025
002011.ZK	12/13/2024	SDB3260264436	1,000.00	1.5420	1,517.38	1,542.02	0.0000	4.5800	50.0000	0.0000	(0.5791)	(0.0643)	0.0000	3	(0.6434)	01/06/2025
002011.ZK	12/13/2024	SDB3260264436	4,900.00	1.5420	7,435.17	7,555.89	0.0000	4.5800	50.0000	0.0000	(2.8378)	(0.3148)	0.0000	3	(3.1526)	01/06/2025
002011.ZK	12/13/2024	SDB3260264436	100.00	1.5420	151.74	154.20	0.0000	4.5800	50.0000	0.0000	(0.0579)	(0.0064)	0.0000	3	(0.0643)	01/06/2025
002011.ZK	12/13/2024	SDB3260264436	2,500.00	1.5420	3,793.45	3,855.05	0.0000	4.5800	50.0000	0.0000	(1.4478)	(0.1606)	0.0000	3	(1.6085)	01/06/2025
002011.ZK	12/13/2024	SDB3260264436	6,800.00	1.5420	10,318.19	10,485.73	0.0000	4.5800	50.0000	0.0000	(3.9381)	(0.4369)	0.0000	3	(4.3750)	01/06/2025
002011.ZK	12/13/2024	SDB3260264436	1,000.00	1.5420	1,517.38	1,542.02	0.0000	4.5800	50.0000	0.0000	(0.5791)	(0.0643)	0.0000	3	(0.6434)	01/06/2025
002011.ZK	12/13/2024	SDB3260264436	600.00	1.5420	910.43	925.21	0.0000	4.5800	50.0000	0.0000	(0.3475)	(0.0386)	0.0000	3	(0.3860)	01/06/2025
002011.ZK	12/13/2024	SDB3260264436	7,300.00	1.5420	11,076.88	11,256.74	0.0000	4.5800	50.0000	0.0000	(4.2277)	(0.4690)	0.0000	3	(4.6967)	01/06/2025
002011.ZK	12/13/2024	SDB3260264436	9,100.00	1.5420	13,808.17	14,032.37	0.0000	4.5800	50.0000	0.0000	(5.2701)	(0.5847)	0.0000	3	(5.8548)	01/06/2025
002011.ZK	12/13/2024	SDB3260264436	14,400.00	1.5420	21,850.29	22,205.07	0.0000	4.5800	50.0000	0.0000	(8.3395)	(0.9252)	0.0000	3	(9.2647)	01/06/2025
002011.ZK	12/13/2024	SDB3260264436	1,600.00	1.5420	2,427.81	2,467.23	0.0000	4.5800	50.0000	0.0000	(0.9266)	(0.1028)	0.0000	3	(1.0294)	01/06/2025
002011.ZK	12/13/2024	SDB3260264436	11,000.00	1.5420	16,691.19	16,962.21	0.0000	4.5800	50.0000	0.0000	(6.3705)	(0.7068)	0.0000	3	(7.0772)	01/06/2025
002011.ZK	12/13/2024	SDB3260264436	3,800.00	1.5420	5,766.05	5,859.67	0.0000	4.5800	50.0000	0.0000	(2.2007)	(0.2442)	0.0000	3	(2.4449)	01/06/2025
002011.ZK	12/13/2024	SDB3260264436	13,000.00	1.5420	19,725.95	20,046.25	0.0000	4.5800	50.0000	0.0000	(7.5287)	(0.8353)	0.0000	3	(8.3640)	01/06/2025
002011.ZK	12/13/2024	SDB3260264436	1,900.00	1.5420	2,883.02	2,929.84	0.0000	4.5800	50.0000	0.0000	(1.1004)	(0.1221)	0.0000	3	(1.2224)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ZHEJIANG DUN'AN ARTIFICIAL ENVIRONMENT EQUIPMENT CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002011.ZK	12/12/2024	SDB3260264436	1,600.00	1.5360	2,394.14	2,457.59	0.0000	4.5800	50.0000	0.0000	(0.3046)	(0.0341)	0.0000	1	(0.3387)	01/06/2025
002011.ZK	12/12/2024	SDB3260264436	800.00	1.5360	1,198.05	1,228.79	0.0000	4.5800	50.0000	0.0000	(0.1524)	(0.0171)	0.0000	1	(0.1695)	01/06/2025
002011.ZK	12/12/2024	SDB3260264436	8,000.00	1.5360	12,139.05	12,287.94	0.0000	4.5800	50.0000	0.0000	(1.5444)	(0.1707)	0.0000	1	(1.7150)	01/06/2025
002011.ZK	12/12/2024	SDB3260264436	600.00	1.5360	910.43	921.60	0.0000	4.5800	50.0000	0.0000	(0.1158)	(0.0128)	0.0000	1	(0.1286)	01/06/2025
002011.ZK	12/12/2024	SDB3260264436	4,700.00	1.5360	7,131.69	7,219.17	0.0000	4.5800	50.0000	0.0000	(0.9073)	(0.1003)	0.0000	1	(1.0076)	01/06/2025
002011.ZK	12/12/2024	SDB3260264436	1,200.00	1.5360	1,820.86	1,843.19	0.0000	4.5800	50.0000	0.0000	(0.2317)	(0.0256)	0.0000	1	(0.2573)	01/06/2025
002011.ZK	12/12/2024	SDB3260264436	6,500.00	1.5360	9,862.98	9,983.95	0.0000	4.5800	50.0000	0.0000	(1.2548)	(0.1387)	0.0000	1	(1.3935)	01/06/2025
002011.ZK	12/12/2024	SDB3260264436	200.00	1.5360	303.48	307.20	0.0000	4.5800	50.0000	0.0000	(0.0386)	(0.0043)	0.0000	1	(0.0429)	01/06/2025
002011.ZK	12/12/2024	SDB3260264436	6,000.00	1.5360	9,104.29	9,215.96	0.0000	4.5800	50.0000	0.0000	(1.1583)	(0.1280)	0.0000	1	(1.2863)	01/06/2025
002011.ZK	12/12/2024	SDB3260264436	2,300.00	1.5360	3,489.98	3,532.78	0.0000	4.5800	50.0000	0.0000	(0.4440)	(0.0491)	0.0000	1	(0.4931)	01/06/2025
002011.ZK	12/12/2024	SDB3260264436	1,000.00	1.5360	1,517.38	1,535.99	0.0000	4.5800	50.0000	0.0000	(0.1930)	(0.0213)	0.0000	1	(0.2144)	01/06/2025
002011.ZK	12/12/2024	SDB3260264436	4,900.00	1.5360	7,435.17	7,526.37	0.0000	4.5800	50.0000	0.0000	(0.9459)	(0.1045)	0.0000	1	(1.0505)	01/06/2025
002011.ZK	12/12/2024	SDB3260264436	100.00	1.5360	151.74	153.60	0.0000	4.5800	50.0000	0.0000	(0.0193)	(0.0021)	0.0000	1	(0.0214)	01/06/2025
002011.ZK	12/12/2024	SDB3260264436	2,500.00	1.5360	3,793.45	3,839.98	0.0000	4.5800	50.0000	0.0000	(0.4826)	(0.0533)	0.0000	1	(0.5359)	01/06/2025
002011.ZK	12/12/2024	SDB3260264436	6,800.00	1.5360	10,318.19	10,444.75	0.0000	4.5800	50.0000	0.0000	(1.3127)	(0.1451)	0.0000	1	(1.4578)	01/06/2025
002011.ZK	12/12/2024	SDB3260264436	1,000.00	1.5360	1,517.38	1,535.99	0.0000	4.5800	50.0000	0.0000	(0.1930)	(0.0213)	0.0000	1	(0.2144)	01/06/2025
002011.ZK	12/12/2024	SDB3260264436	600.00	1.5360	910.43	921.60	0.0000	4.5800	50.0000	0.0000	(0.1158)	(0.0128)	0.0000	1	(0.1286)	01/06/2025
002011.ZK	12/12/2024	SDB3260264436	7,300.00	1.5360	11,076.88	11,212.75	0.0000	4.5800	50.0000	0.0000	(1.4092)	(0.1557)	0.0000	1	(1.5650)	01/06/2025
002011.ZK	12/12/2024	SDB3260264436	9,100.00	1.5360	13,808.17	13,977.54	0.0000	4.5800	50.0000	0.0000	(1.7567)	(0.1941)	0.0000	1	(1.9508)	01/06/2025
002011.ZK	12/12/2024	SDB3260264436	14,400.00	1.5360	21,850.29	22,118.30	0.0000	4.5800	50.0000	0.0000	(2.7798)	(0.3072)	0.0000	1	(3.0870)	01/06/2025
002011.ZK	12/12/2024	SDB3260264436	1,600.00	1.5360	2,427.81	2,457.59	0.0000	4.5800	50.0000	0.0000	(0.3089)	(0.0341)	0.0000	1	(0.3430)	01/06/2025
002011.ZK	12/12/2024	SDB3260264436	11,000.00	1.5360	16,691.19	16,895.92	0.0000	4.5800	50.0000	0.0000	(2.1235)	(0.2347)	0.0000	1	(2.3582)	01/06/2025
002011.ZK	12/12/2024	SDB3260264436	3,800.00	1.5360	5,766.05	5,836.77	0.0000	4.5800	50.0000	0.0000	(0.7336)	(0.0811)	0.0000	1	(0.8146)	01/06/2025
002011.ZK	12/12/2024	SDB3260264436	13,000.00	1.5360	19,725.95	19,967.91	0.0000	4.5800	50.0000	0.0000	(2.5096)	(0.2773)	0.0000	1	(2.7869)	01/06/2025
002011.ZK	12/12/2024	SDB3260264436	1,900.00	1.5360	2,883.02	2,918.39	0.0000	4.5800	50.0000	0.0000	(0.3668)	(0.0405)	0.0000	1	(0.4073)	01/06/2025
002011.ZK	12/11/2024	SDB3260264436	1,600.00	1.5324	2,394.14	2,451.78	0.0000	4.5800	50.0000	0.0000	(0.3046)	(0.0341)	0.0000	1	(0.3386)	01/06/2025
002011.ZK	12/11/2024	SDB3260264436	800.00	1.5324	1,198.05	1,225.89	0.0000	4.5800	50.0000	0.0000	(0.1524)	(0.0170)	0.0000	1	(0.1694)	01/06/2025
002011.ZK	12/11/2024	SDB3260264436	8,000.00	1.5324	12,139.05	12,258.89	0.0000	4.5800	50.0000	0.0000	(1.5444)	(0.1703)	0.0000	1	(1.7146)	01/06/2025
002011.ZK	12/11/2024	SDB3260264436	600.00	1.5324	910.43	919.42	0.0000	4.5800	50.0000	0.0000	(0.1158)	(0.0128)	0.0000	1	(0.1286)	01/06/2025
002011.ZK	12/11/2024	SDB3260264436	4,700.00	1.5324	7,131.69	7,202.10	0.0000	4.5800	50.0000	0.0000	(0.9073)	(0.1000)	0.0000	1	(1.0073)	01/06/2025
002011.ZK	12/11/2024	SDB3260264436	1,200.00	1.5324	1,820.86	1,838.83	0.0000	4.5800	50.0000	0.0000	(0.2317)	(0.0255)	0.0000	1	(0.2572)	01/06/2025
002011.ZK	12/11/2024	SDB3260264436	6,500.00	1.5324	9,862.98	9,960.35	0.0000	4.5800	50.0000	0.0000	(1.2548)	(0.1383)	0.0000	1	(1.3931)	01/06/2025
002011.ZK	12/11/2024	SDB3260264436	200.00	1.5324	303.48	306.47	0.0000	4.5800	50.0000	0.0000	(0.0386)	(0.0043)	0.0000	1	(0.0429)	01/06/2025
002011.ZK	12/11/2024	SDB3260264436	6,000.00	1.5324	9,104.29	9,194.17	0.0000	4.5800	50.0000	0.0000	(1.1583)	(0.1277)	0.0000	1	(1.2860)	01/06/2025
002011.ZK	12/11/2024	SDB3260264436	2,300.00	1.5324	3,489.98	3,524.43	0.0000	4.5800	50.0000	0.0000	(0.4440)	(0.0490)	0.0000	1	(0.4930)	01/06/2025
002011.ZK	12/11/2024	SDB3260264436	1,000.00	1.5324	1,517.38	1,532.36	0.0000	4.5800	50.0000	0.0000	(0.1930)	(0.0213)	0.0000	1	(0.2143)	01/06/2025
002011.ZK	12/11/2024	SDB3260264436	4,900.00	1.5324	7,435.17	7,508.57	0.0000	4.5800	50.0000	0.0000	(0.9459)	(0.1043)	0.0000	1	(1.0502)	01/06/2025
002011.ZK	12/11/2024	SDB3260264436	100.00	1.5324	151.74	153.24	0.0000	4.5800	50.0000	0.0000	(0.0193)	(0.0021)	0.0000	1	(0.0214)	01/06/2025
002011.ZK	12/11/2024	SDB3260264436	2,500.00	1.5324	3,793.45	3,830.90	0.0000	4.5800	50.0000	0.0000	(0.4826)	(0.0532)	0.0000	1	(0.5358)	01/06/2025
002011.ZK	12/11/2024	SDB3260264436	6,800.00	1.5324	10,318.19	10,420.05	0.0000	4.5800	50.0000	0.0000	(1.3127)	(0.1447)	0.0000	1	(1.4574)	01/06/2025
002011.ZK	12/11/2024	SDB3260264436	1,000.00	1.5324	1,517.38	1,532.36	0.0000	4.5800	50.0000	0.0000	(0.1930)	(0.0213)	0.0000	1	(0.2143)	01/06/2025
002011.ZK	12/11/2024	SDB3260264436	600.00	1.5324	910.43	919.42	0.0000	4.5800	50.0000	0.0000	(0.1158)	(0.0128)	0.0000	1	(0.1286)	01/06/2025
002011.ZK	12/11/2024	SDB3260264436	7,300.00	1.5324	11,076.88	11,186.24	0.0000	4.5800	50.0000	0.0000	(1.4092)	(0.1554)	0.0000	1	(1.5646)	01/06/2025
002011.ZK	12/11/2024	SDB3260264436	9,100.00	1.5324	13,808.17	13,944.49	0.0000	4.5800	50.0000	0.0000	(1.7567)	(0.1937)	0.0000	1	(1.9504)	01/06/2025
002011.ZK	12/11/2024	SDB3260264436	14,400.00	1.5324	21,850.29	22,066.00	0.0000	4.5800	50.0000	0.0000	(2.7798)	(0.3065)	0.0000	1	(3.0863)	01/06/2025
002011.ZK	12/11/2024	SDB3260264436	1,600.00	1.5324	2,427.81	2,451.78	0.0000	4.5800	50.0000	0.0000	(0.3089)	(0.0341)	0.0000	1	(0.3429)	01/06/2025
002011.ZK	12/11/2024	SDB3260264436	11,000.00	1.5324	16,691.19	16,855.97	0.0000	4.5800	50.0000	0.0000	(2.1235)	(0.2341)	0.0000	1	(2.3576)	01/06/2025
002011.ZK	12/11/2024	SDB3260264436	3,800.00	1.5324	5,766.05	5,822.97	0.0000	4.5800	50.0000	0.0000	(0.7336)	(0.0809)	0.0000	1	(0.8144)	01/06/2025
002011.ZK	12/11/2024	SDB3260264436	13,000.00	1.5324	19,725.95	19,920.69	0.0000	4.5800	50.0000	0.0000	(2.5096)	(0.2767)	0.0000	1	(2.7863)	01/06/2025
002011.ZK	12/11/2024	SDB3260264436	1,900.00	1.5324	2,883.02	2,911.49	0.0000	4.5800	50.0000	0.0000	(0.3668)	(0.0404)	0.0000	1	(0.4072)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ZHEJIANG DUN'AN ARTIFICIAL ENVIRONMENT EQUIPMENT CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002011.ZK	12/10/2024	SDB3260264436	1,600.00	1.5105	2,394.14	2,416.84	0.0000	4.5800	50.0000	0.0000	(0.3046)	(0.0336)	0.0000	1	(0.3382)	01/06/2025
002011.ZK	12/10/2024	SDB3260264436	800.00	1.5105	1,198.05	1,208.42	0.0000	4.5800	50.0000	0.0000	(0.1524)	(0.0168)	0.0000	1	(0.1692)	01/06/2025
002011.ZK	12/10/2024	SDB3260264436	8,000.00	1.5105	12,139.05	12,084.22	0.0000	4.5800	50.0000	0.0000	(1.5444)	(0.1678)	0.0000	1	(1.7122)	01/06/2025
002011.ZK	12/10/2024	SDB3260264436	600.00	1.5105	910.43	906.32	0.0000	4.5800	50.0000	0.0000	(0.1158)	(0.0126)	0.0000	1	(0.1284)	01/06/2025
002011.ZK	12/10/2024	SDB3260264436	4,700.00	1.5105	7,131.69	7,099.48	0.0000	4.5800	50.0000	0.0000	(0.9073)	(0.0986)	0.0000	1	(1.0059)	01/06/2025
002011.ZK	12/10/2024	SDB3260264436	1,200.00	1.5105	1,820.86	1,812.63	0.0000	4.5800	50.0000	0.0000	(0.2317)	(0.0252)	0.0000	1	(0.2568)	01/06/2025
002011.ZK	12/10/2024	SDB3260264436	6,500.00	1.5105	9,862.98	9,818.43	0.0000	4.5800	50.0000	0.0000	(1.2548)	(0.1364)	0.0000	1	(1.3912)	01/06/2025
002011.ZK	12/10/2024	SDB3260264436	200.00	1.5105	303.48	302.11	0.0000	4.5800	50.0000	0.0000	(0.0386)	(0.0042)	0.0000	1	(0.0428)	01/06/2025
002011.ZK	12/10/2024	SDB3260264436	6,000.00	1.5105	9,104.29	9,063.17	0.0000	4.5800	50.0000	0.0000	(1.1583)	(0.1259)	0.0000	1	(1.2841)	01/06/2025
002011.ZK	12/10/2024	SDB3260264436	2,300.00	1.5105	3,489.98	3,474.21	0.0000	4.5800	50.0000	0.0000	(0.4440)	(0.0483)	0.0000	1	(0.4923)	01/06/2025
002011.ZK	12/10/2024	SDB3260264436	1,000.00	1.5105	1,517.38	1,510.53	0.0000	4.5800	50.0000	0.0000	(0.1930)	(0.0210)	0.0000	1	(0.2140)	01/06/2025
002011.ZK	12/10/2024	SDB3260264436	4,900.00	1.5105	7,435.17	7,401.59	0.0000	4.5800	50.0000	0.0000	(0.9459)	(0.1028)	0.0000	1	(1.0487)	01/06/2025
002011.ZK	12/10/2024	SDB3260264436	100.00	1.5105	151.74	151.05	0.0000	4.5800	50.0000	0.0000	(0.0193)	(0.0021)	0.0000	1	(0.0214)	01/06/2025
002011.ZK	12/10/2024	SDB3260264436	2,500.00	1.5105	3,793.45	3,776.32	0.0000	4.5800	50.0000	0.0000	(0.4826)	(0.0524)	0.0000	1	(0.5351)	01/06/2025
002011.ZK	12/10/2024	SDB3260264436	6,800.00	1.5105	10,318.19	10,271.59	0.0000	4.5800	50.0000	0.0000	(1.3127)	(0.1427)	0.0000	1	(1.4554)	01/06/2025
002011.ZK	12/10/2024	SDB3260264436	1,000.00	1.5105	1,517.38	1,510.53	0.0000	4.5800	50.0000	0.0000	(0.1930)	(0.0210)	0.0000	1	(0.2140)	01/06/2025
002011.ZK	12/10/2024	SDB3260264436	600.00	1.5105	910.43	906.32	0.0000	4.5800	50.0000	0.0000	(0.1158)	(0.0126)	0.0000	1	(0.1284)	01/06/2025
002011.ZK	12/10/2024	SDB3260264436	7,300.00	1.5105	11,076.88	11,026.85	0.0000	4.5800	50.0000	0.0000	(1.4092)	(0.1532)	0.0000	1	(1.5624)	01/06/2025
002011.ZK	12/10/2024	SDB3260264436	9,100.00	1.5105	13,808.17	13,745.80	0.0000	4.5800	50.0000	0.0000	(1.7567)	(0.1909)	0.0000	1	(1.9476)	01/06/2025
002011.ZK	12/10/2024	SDB3260264436	14,400.00	1.5105	21,850.29	21,751.60	0.0000	4.5800	50.0000	0.0000	(2.7798)	(0.3021)	0.0000	1	(3.0819)	01/06/2025
002011.ZK	12/10/2024	SDB3260264436	1,600.00	1.5105	2,427.81	2,416.84	0.0000	4.5800	50.0000	0.0000	(0.3089)	(0.0336)	0.0000	1	(0.3424)	01/06/2025
002011.ZK	12/10/2024	SDB3260264436	11,000.00	1.5105	16,691.19	16,615.81	0.0000	4.5800	50.0000	0.0000	(2.1235)	(0.2308)	0.0000	1	(2.3543)	01/06/2025
002011.ZK	12/10/2024	SDB3260264436	3,800.00	1.5105	5,766.05	5,740.01	0.0000	4.5800	50.0000	0.0000	(0.7336)	(0.0797)	0.0000	1	(0.8133)	01/06/2025
002011.ZK	12/10/2024	SDB3260264436	13,000.00	1.5105	19,725.95	19,636.86	0.0000	4.5800	50.0000	0.0000	(2.5096)	(0.2727)	0.0000	1	(2.7823)	01/06/2025
002011.ZK	12/10/2024	SDB3260264436	1,900.00	1.5105	2,883.02	2,870.00	0.0000	4.5800	50.0000	0.0000	(0.3668)	(0.0399)	0.0000	1	(0.4066)	01/06/2025
002011.ZK	12/09/2024	SDB3260264436	1,600.00	1.4921	2,394.14	2,387.37	0.0000	4.5800	50.0000	0.0000	(0.3046)	(0.0332)	0.0000	1	(0.3377)	01/06/2025
002011.ZK	12/09/2024	SDB3260264436	800.00	1.4921	1,198.05	1,193.69	0.0000	4.5800	50.0000	0.0000	(0.1524)	(0.0166)	0.0000	1	(0.1690)	01/06/2025
002011.ZK	12/09/2024	SDB3260264436	8,000.00	1.4921	12,139.05	11,936.86	0.0000	4.5800	50.0000	0.0000	(1.5444)	(0.1658)	0.0000	1	(1.7101)	01/06/2025
002011.ZK	12/09/2024	SDB3260264436	600.00	1.4921	910.43	895.26	0.0000	4.5800	50.0000	0.0000	(0.1158)	(0.0124)	0.0000	1	(0.1283)	01/06/2025
002011.ZK	12/09/2024	SDB3260264436	4,700.00	1.4921	7,131.69	7,012.90	0.0000	4.5800	50.0000	0.0000	(0.9073)	(0.0974)	0.0000	1	(1.0047)	01/06/2025
002011.ZK	12/09/2024	SDB3260264436	1,200.00	1.4921	1,820.86	1,790.53	0.0000	4.5800	50.0000	0.0000	(0.2317)	(0.0249)	0.0000	1	(0.2565)	01/06/2025
002011.ZK	12/09/2024	SDB3260264436	6,500.00	1.4921	9,862.98	9,698.70	0.0000	4.5800	50.0000	0.0000	(1.2548)	(0.1347)	0.0000	1	(1.3895)	01/06/2025
002011.ZK	12/09/2024	SDB3260264436	200.00	1.4921	303.48	298.42	0.0000	4.5800	50.0000	0.0000	(0.0386)	(0.0041)	0.0000	1	(0.0428)	01/06/2025
002011.ZK	12/09/2024	SDB3260264436	6,000.00	1.4921	9,104.29	8,952.64	0.0000	4.5800	50.0000	0.0000	(1.1583)	(0.1243)	0.0000	1	(1.2826)	01/06/2025
002011.ZK	12/09/2024	SDB3260264436	2,300.00	1.4921	3,489.98	3,431.85	0.0000	4.5800	50.0000	0.0000	(0.4440)	(0.0477)	0.0000	1	(0.4917)	01/06/2025
002011.ZK	12/09/2024	SDB3260264436	1,000.00	1.4921	1,517.38	1,492.11	0.0000	4.5800	50.0000	0.0000	(0.1930)	(0.0207)	0.0000	1	(0.2138)	01/06/2025
002011.ZK	12/09/2024	SDB3260264436	4,900.00	1.4921	7,435.17	7,311.32	0.0000	4.5800	50.0000	0.0000	(0.9459)	(0.1015)	0.0000	1	(1.0475)	01/06/2025
002011.ZK	12/09/2024	SDB3260264436	100.00	1.4921	151.74	149.21	0.0000	4.5800	50.0000	0.0000	(0.0193)	(0.0021)	0.0000	1	(0.0214)	01/06/2025
002011.ZK	12/09/2024	SDB3260264436	2,500.00	1.4921	3,793.45	3,730.27	0.0000	4.5800	50.0000	0.0000	(0.4826)	(0.0518)	0.0000	1	(0.5344)	01/06/2025
002011.ZK	12/09/2024	SDB3260264436	6,800.00	1.4921	10,318.19	10,146.33	0.0000	4.5800	50.0000	0.0000	(1.3127)	(0.1409)	0.0000	1	(1.4536)	01/06/2025
002011.ZK	12/09/2024	SDB3260264436	1,000.00	1.4921	1,517.38	1,492.11	0.0000	4.5800	50.0000	0.0000	(0.1930)	(0.0207)	0.0000	1	(0.2138)	01/06/2025
002011.ZK	12/09/2024	SDB3260264436	600.00	1.4921	910.43	895.26	0.0000	4.5800	50.0000	0.0000	(0.1158)	(0.0124)	0.0000	1	(0.1283)	01/06/2025
002011.ZK	12/09/2024	SDB3260264436	7,300.00	1.4921	11,076.88	10,892.38	0.0000	4.5800	50.0000	0.0000	(1.4092)	(0.1513)	0.0000	1	(1.5605)	01/06/2025
002011.ZK	12/09/2024	SDB3260264436	9,100.00	1.4921	13,808.17	13,578.17	0.0000	4.5800	50.0000	0.0000	(1.7567)	(0.1886)	0.0000	1	(1.9453)	01/06/2025
002011.ZK	12/09/2024	SDB3260264436	14,400.00	1.4921	21,850.29	21,486.34	0.0000	4.5800	50.0000	0.0000	(2.7798)	(0.2984)	0.0000	1	(3.0783)	01/06/2025
002011.ZK	12/09/2024	SDB3260264436	1,600.00	1.4921	2,427.81	2,387.37	0.0000	4.5800	50.0000	0.0000	(0.3089)	(0.0332)	0.0000	1	(0.3420)	01/06/2025
002011.ZK	12/09/2024	SDB3260264436	11,000.00	1.4921	16,691.19	16,413.18	0.0000	4.5800	50.0000	0.0000	(2.1235)	(0.2280)	0.0000	1	(2.3515)	01/06/2025
002011.ZK	12/09/2024	SDB3260264436	3,800.00	1.4921	5,766.05	5,670.01	0.0000	4.5800	50.0000	0.0000	(0.7336)	(0.0788)	0.0000	1	(0.8123)	01/06/2025
002011.ZK	12/09/2024	SDB3260264436	13,000.00	1.4921	19,725.95	19,397.39	0.0000	4.5800	50.0000	0.0000	(2.5096)	(0.2694)	0.0000	1	(2.7790)	01/06/2025
002011.ZK	12/09/2024	SDB3260264436	1,900.00	1.4921	2,883.02	2,835.00	0.0000	4.5800	50.0000	0.0000	(0.3668)	(0.0394)	0.0000	1	(0.4062)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ZHEJIANG DUN'AN ARTIFICIAL ENVIRONMENT EQUIPMENT CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002011.ZK	12/06/2024	SDB3260264436	8,000.00	1.4933	12.139.05	11,946.02	0.0000	4.5800	50.0000	0.0000	(4.6331)	(0.4978)	0.0000	3	(5.1308)	01/06/2025
002011.ZK	12/06/2024	SDB3260264436	600.00	1.4933	910.43	895.95	0.0000	4.5800	50.0000	0.0000	(0.3475)	(0.0373)	0.0000	3	(0.3848)	01/06/2025
002011.ZK	12/06/2024	SDB3260264436	4,700.00	1.4933	7,131.69	7,018.29	0.0000	4.5800	50.0000	0.0000	(2.7219)	(0.2924)	0.0000	3	(3.0144)	01/06/2025
002011.ZK	12/06/2024	SDB3260264436	1,200.00	1.4933	1,820.86	1,791.90	0.0000	4.5800	50.0000	0.0000	(0.6950)	(0.0747)	0.0000	3	(0.7696)	01/06/2025
002011.ZK	12/06/2024	SDB3260264436	6,500.00	1.4933	9,862.98	9,706.14	0.0000	4.5800	50.0000	0.0000	(3.7644)	(0.4044)	0.0000	3	(4.1688)	01/06/2025
002011.ZK	12/06/2024	SDB3260264436	200.00	1.4933	303.48	298.65	0.0000	4.5800	50.0000	0.0000	(0.1158)	(0.0124)	0.0000	3	(0.1283)	01/06/2025
002011.ZK	12/06/2024	SDB3260264436	6,000.00	1.4933	9,104.29	8,959.52	0.0000	4.5800	50.0000	0.0000	(3.4748)	(0.3733)	0.0000	3	(3.8481)	01/06/2025
002011.ZK	12/06/2024	SDB3260264436	2,300.00	1.4933	3,489.98	3,434.48	0.0000	4.5800	50.0000	0.0000	(1.3320)	(0.1431)	0.0000	3	(1.4751)	01/06/2025
002011.ZK	12/06/2024	SDB3260264436	1,000.00	1.4933	1,517.38	1,493.25	0.0000	4.5800	50.0000	0.0000	(0.5791)	(0.0622)	0.0000	3	(0.6414)	01/06/2025
002011.ZK	12/06/2024	SDB3260264436	4,900.00	1.4933	7,435.17	7,316.94	0.0000	4.5800	50.0000	0.0000	(2.8378)	(0.3049)	0.0000	3	(3.1426)	01/06/2025
002011.ZK	12/06/2024	SDB3260264436	100.00	1.4933	151.74	149.33	0.0000	4.5800	50.0000	0.0000	(0.0579)	(0.0062)	0.0000	3	(0.0641)	01/06/2025
002011.ZK	12/06/2024	SDB3260264436	2,500.00	1.4933	3,793.45	3,733.13	0.0000	4.5800	50.0000	0.0000	(1.4478)	(0.1555)	0.0000	3	(1.6034)	01/06/2025
002011.ZK	12/06/2024	SDB3260264436	6,800.00	1.4933	10,318.19	10,154.12	0.0000	4.5800	50.0000	0.0000	(3.9381)	(0.4231)	0.0000	3	(4.3612)	01/06/2025
002011.ZK	12/06/2024	SDB3260264436	1,000.00	1.4933	1,517.38	1,493.25	0.0000	4.5800	50.0000	0.0000	(0.5791)	(0.0622)	0.0000	3	(0.6414)	01/06/2025
002011.ZK	12/06/2024	SDB3260264436	600.00	1.4933	910.43	895.95	0.0000	4.5800	50.0000	0.0000	(0.3475)	(0.0373)	0.0000	3	(0.3848)	01/06/2025
002011.ZK	12/06/2024	SDB3260264436	7,300.00	1.4933	11,076.88	10,900.75	0.0000	4.5800	50.0000	0.0000	(4.2277)	(0.4542)	0.0000	3	(4.6819)	01/06/2025
002011.ZK	12/06/2024	SDB3260264436	9,100.00	1.4933	13,808.17	13,588.60	0.0000	4.5800	50.0000	0.0000	(5.2701)	(0.5662)	0.0000	3	(5.8363)	01/06/2025
002011.ZK	12/06/2024	SDB3260264436	14,400.00	1.4933	21,850.29	21,502.84	0.0000	4.5800	50.0000	0.0000	(8.3395)	(0.8960)	0.0000	3	(9.2355)	01/06/2025
002011.ZK	12/06/2024	SDB3260264436	1,600.00	1.4933	2,427.81	2,389.20	0.0000	4.5800	50.0000	0.0000	(0.9266)	(0.0996)	0.0000	3	(1.0262)	01/06/2025
002011.ZK	12/06/2024	SDB3260264436	11,000.00	1.4933	16,691.19	16,425.78	0.0000	4.5800	50.0000	0.0000	(6.3705)	(0.6844)	0.0000	3	(7.0549)	01/06/2025
002011.ZK	12/06/2024	SDB3260264436	3,800.00	1.4933	5,766.05	5,674.36	0.0000	4.5800	50.0000	0.0000	(2.2007)	(0.2364)	0.0000	3	(2.4371)	01/06/2025
002011.ZK	12/06/2024	SDB3260264436	13,000.00	1.4933	19,725.95	19,412.29	0.0000	4.5800	50.0000	0.0000	(7.5287)	(0.8088)	0.0000	3	(8.3376)	01/06/2025
002011.ZK	12/06/2024	SDB3260264436	1,900.00	1.4933	2,883.02	2,837.18	0.0000	4.5800	50.0000	0.0000	(1.1004)	(0.1182)	0.0000	3	(1.2186)	01/06/2025
002011.ZK	12/05/2024	SDB3260264436	8,000.00	1.5151	12.139.05	12,120.96	0.0000	4.5800	50.0000	0.0000	(1.5444)	(0.1683)	0.0000	1	(1.7127)	01/06/2025
002011.ZK	12/05/2024	SDB3260264436	600.00	1.5151	910.43	909.07	0.0000	4.5800	50.0000	0.0000	(0.1158)	(0.0126)	0.0000	1	(0.1285)	01/06/2025
002011.ZK	12/05/2024	SDB3260264436	4,700.00	1.5151	7,131.69	7,121.06	0.0000	4.5800	50.0000	0.0000	(0.9073)	(0.0989)	0.0000	1	(1.0062)	01/06/2025
002011.ZK	12/05/2024	SDB3260264436	1,200.00	1.5151	1,820.86	1,818.14	0.0000	4.5800	50.0000	0.0000	(0.2317)	(0.0253)	0.0000	1	(0.2569)	01/06/2025
002011.ZK	12/05/2024	SDB3260264436	6,500.00	1.5151	9,862.98	9,848.28	0.0000	4.5800	50.0000	0.0000	(1.2548)	(0.1368)	0.0000	1	(1.3916)	01/06/2025
002011.ZK	12/05/2024	SDB3260264436	200.00	1.5151	303.48	303.02	0.0000	4.5800	50.0000	0.0000	(0.0386)	(0.0042)	0.0000	1	(0.0428)	01/06/2025
002011.ZK	12/05/2024	SDB3260264436	6,000.00	1.5151	9,104.29	9,090.72	0.0000	4.5800	50.0000	0.0000	(1.1583)	(0.1263)	0.0000	1	(1.2845)	01/06/2025
002011.ZK	12/05/2024	SDB3260264436	2,300.00	1.5151	3,489.98	3,484.78	0.0000	4.5800	50.0000	0.0000	(0.0484)	(0.0000)	0.0000	1	(0.4924)	01/06/2025
002011.ZK	12/05/2024	SDB3260264436	1,000.00	1.5151	1,517.38	1,515.12	0.0000	4.5800	50.0000	0.0000	(0.1930)	(0.0210)	0.0000	1	(0.2141)	01/06/2025
002011.ZK	12/05/2024	SDB3260264436	4,900.00	1.5151	7,435.17	7,424.09	0.0000	4.5800	50.0000	0.0000	(0.9459)	(0.1031)	0.0000	1	(1.0490)	01/06/2025
002011.ZK	12/05/2024	SDB3260264436	100.00	1.5151	151.74	151.51	0.0000	4.5800	50.0000	0.0000	(0.0193)	(0.0021)	0.0000	1	(0.0214)	01/06/2025
002011.ZK	12/05/2024	SDB3260264436	2,500.00	1.5151	3,793.45	3,787.80	0.0000	4.5800	50.0000	0.0000	(0.4826)	(0.0526)	0.0000	1	(0.5352)	01/06/2025
002011.ZK	12/05/2024	SDB3260264436	6,800.00	1.5151	10,318.19	10,302.82	0.0000	4.5800	50.0000	0.0000	(1.3127)	(0.1431)	0.0000	1	(1.4558)	01/06/2025
002011.ZK	12/05/2024	SDB3260264436	1,000.00	1.5151	1,517.38	1,515.12	0.0000	4.5800	50.0000	0.0000	(0.1930)	(0.0210)	0.0000	1	(0.2141)	01/06/2025
002011.ZK	12/05/2024	SDB3260264436	600.00	1.5151	910.43	909.07	0.0000	4.5800	50.0000	0.0000	(0.1158)	(0.0126)	0.0000	1	(0.1285)	01/06/2025
002011.ZK	12/05/2024	SDB3260264436	7,300.00	1.5151	11,076.88	11,060.38	0.0000	4.5800	50.0000	0.0000	(1.4092)	(0.1536)	0.0000	1	(1.5628)	01/06/2025
002011.ZK	12/05/2024	SDB3260264436	9,100.00	1.5151	13,808.17	13,787.59	0.0000	4.5800	50.0000	0.0000	(1.7567)	(0.1915)	0.0000	1	(1.9482)	01/06/2025
002011.ZK	12/05/2024	SDB3260264436	14,400.00	1.5151	21,850.29	21,817.73	0.0000	4.5800	50.0000	0.0000	(2.7798)	(0.3030)	0.0000	1	(3.0829)	01/06/2025
002011.ZK	12/05/2024	SDB3260264436	1,600.00	1.5151	2,427.81	2,424.19	0.0000	4.5800	50.0000	0.0000	(0.3089)	(0.0337)	0.0000	1	(0.3425)	01/06/2025
002011.ZK	12/05/2024	SDB3260264436	11,000.00	1.5151	16,691.19	16,666.32	0.0000	4.5800	50.0000	0.0000	(2.1235)	(0.2315)	0.0000	1	(2.3550)	01/06/2025
002011.ZK	12/05/2024	SDB3260264436	3,800.00	1.5151	5,766.05	5,757.46	0.0000	4.5800	50.0000	0.0000	(0.7336)	(0.0800)	0.0000	1	(0.8135)	01/06/2025
002011.ZK	12/05/2024	SDB3260264436	13,000.00	1.5151	19,725.95	19,696.56	0.0000	4.5800	50.0000	0.0000	(2.5096)	(0.2736)	0.0000	1	(2.7831)	01/06/2025
002011.ZK	12/05/2024	SDB3260264436	1,900.00	1.5151	2,883.02	2,878.73	0.0000	4.5800	50.0000	0.0000	(0.3668)	(0.0400)	0.0000	1	(0.4068)	01/06/2025
002011.ZK	12/04/2024	SDB3260264436	8,000.00	1.5174	12.139.05	12,139.05	0.0000	4.5800	50.0000	0.0000	(1.5444)	(0.1686)	0.0000	1	(1.7130)	01/06/2025
002011.ZK	12/04/2024	SDB3260264436	600.00	1.5174	910.43	910.43	0.0000	4.5800	50.0000	0.0000	(0.1158)	(0.0126)	0.0000	1	(0.1285)	01/06/2025
002011.ZK	12/04/2024	SDB3260264436	4,700.00	1.5174	7,131.69	7,131.69	0.0000	4.5800	50.0000	0.0000	(0.9073)	(0.0991)	0.0000	1	(1.0064)	01/06/2025
002011.ZK	12/04/2024	SDB3260264436	1,200.00	1.5174	1,820.86	1,820.86	0.0000	4.5800	50.0000	0.0000	(0.2317)	(0.0253)	0.0000	1	(0.2569)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ZHEJIANG DUN'AN ARTIFICIAL ENVIRONMENT EQUIPMENT CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002011.ZK	12/04/2024	SDB3260264436	6,500.00	1.5174	9,862.98	9,862.98	0.0000	4.5800	50.0000	0.0000	(1.2548)	(0.1370)	0.0000	1	(1.3918)	01/06/2025
002011.ZK	12/04/2024	SDB3260264436	200.00	1.5174	303.48	303.48	0.0000	4.5800	50.0000	0.0000	(0.0386)	(0.0042)	0.0000	1	(0.0428)	01/06/2025
002011.ZK	12/04/2024	SDB3260264436	6,000.00	1.5174	9,104.29	9,104.29	0.0000	4.5800	50.0000	0.0000	(1.1583)	(0.1264)	0.0000	1	(1.2847)	01/06/2025
002011.ZK	12/04/2024	SDB3260264436	2,300.00	1.5174	3,489.98	3,489.98	0.0000	4.5800	50.0000	0.0000	(0.4440)	(0.0485)	0.0000	1	(0.4925)	01/06/2025
002011.ZK	12/04/2024	SDB3260264436	1,000.00	1.5174	1,517.38	1,517.38	0.0000	4.5800	50.0000	0.0000	(0.1930)	(0.0211)	0.0000	1	(0.2141)	01/06/2025
002011.ZK	12/04/2024	SDB3260264436	4,900.00	1.5174	7,435.17	7,435.17	0.0000	4.5800	50.0000	0.0000	(0.9459)	(0.1033)	0.0000	1	(1.0492)	01/06/2025
002011.ZK	12/04/2024	SDB3260264436	100.00	1.5174	151.74	151.74	0.0000	4.5800	50.0000	0.0000	(0.0193)	(0.0021)	0.0000	1	(0.0214)	01/06/2025
002011.ZK	12/04/2024	SDB3260264436	2,500.00	1.5174	3,793.45	3,793.45	0.0000	4.5800	50.0000	0.0000	(0.4826)	(0.0527)	0.0000	1	(0.5353)	01/06/2025
002011.ZK	12/04/2024	SDB3260264436	6,800.00	1.5174	10,318.19	10,318.19	0.0000	4.5800	50.0000	0.0000	(1.3127)	(0.1433)	0.0000	1	(1.4560)	01/06/2025
002011.ZK	12/04/2024	SDB3260264436	1,000.00	1.5174	1,517.38	1,517.38	0.0000	4.5800	50.0000	0.0000	(0.1930)	(0.0211)	0.0000	1	(0.2141)	01/06/2025
002011.ZK	12/04/2024	SDB3260264436	600.00	1.5174	910.43	910.43	0.0000	4.5800	50.0000	0.0000	(0.1158)	(0.0126)	0.0000	1	(0.1285)	01/06/2025
002011.ZK	12/04/2024	SDB3260264436	7,300.00	1.5174	11,076.88	11,076.88	0.0000	4.5800	50.0000	0.0000	(1.4092)	(0.1538)	0.0000	1	(1.5631)	01/06/2025
002011.ZK	12/04/2024	SDB3260264436	9,100.00	1.5174	13,808.17	13,808.17	0.0000	4.5800	50.0000	0.0000	(1.7567)	(0.1918)	0.0000	1	(1.9485)	01/06/2025
002011.ZK	12/04/2024	SDB3260264436	14,400.00	1.5174	21,850.29	21,850.29	0.0000	4.5800	50.0000	0.0000	(2.7798)	(0.3035)	0.0000	1	(3.0833)	01/06/2025
002011.ZK	12/04/2024	SDB3260264436	1,600.00	1.5174	2,427.81	2,427.81	0.0000	4.5800	50.0000	0.0000	(0.3089)	(0.0337)	0.0000	1	(0.3426)	01/06/2025
002011.ZK	12/04/2024	SDB3260264436	11,000.00	1.5174	16,691.19	16,691.19	0.0000	4.5800	50.0000	0.0000	(2.1235)	(0.2318)	0.0000	1	(2.3553)	01/06/2025
002011.ZK	12/04/2024	SDB3260264436	3,800.00	1.5174	5,766.05	5,766.05	0.0000	4.5800	50.0000	0.0000	(0.7336)	(0.0801)	0.0000	1	(0.8137)	01/06/2025
002011.ZK	12/04/2024	SDB3260264436	13,000.00	1.5174	19,725.95	19,725.95	0.0000	4.5800	50.0000	0.0000	(2.5096)	(0.2740)	0.0000	1	(2.7836)	01/06/2025
002011.ZK	12/04/2024	SDB3260264436	1,900.00	1.5174	2,883.02	2,883.02	0.0000	4.5800	50.0000	0.0000	(0.3668)	(0.0400)	0.0000	1	(0.4068)	01/06/2025
TOTAL ZHEJIANG DUN'AN ARTIFICIAL ENVIRONMENT EQUIPMENT CO LTD CMN CLASS A SERIES NORTHBOUND												(684.1321)	(76.5079)	0.0000	(760.6399)	

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ZHEJIANG GOLDCARD HIGH-TECH CO., LTD. CMN CLASS A SERIES NORTHBOUND																
300349.ZK	12/10/2024	SDB3260123041	100.00	1.9229	183.80	192.29	0.0000	4.5800	50.0000	0.0000	(0.0234)	(0.0027)	0.0000	1	(0.0261)	01/06/2025
300349.ZK	12/10/2024	SDB3260123041	10,600.00	1.9229	19,482.74	20,382.37	0.0000	4.5800	50.0000	0.0000	(2.4786)	(0.2831)	0.0000	1	(2.7617)	01/06/2025
300349.ZK	12/10/2024	SDB3260123041	3,800.00	1.9229	6,984.38	7,306.89	0.0000	4.5800	50.0000	0.0000	(0.8886)	(0.1015)	0.0000	1	(0.9901)	01/06/2025
300349.ZK	12/09/2024	SDB3260123041	100.00	1.8270	183.80	182.70	0.0000	4.5800	50.0000	0.0000	(0.0234)	(0.0025)	0.0000	1	(0.0259)	01/06/2025
300349.ZK	12/09/2024	SDB3260123041	10,600.00	1.8270	19,482.74	19,366.65	0.0000	4.5800	50.0000	0.0000	(2.4786)	(0.2690)	0.0000	1	(2.7476)	01/06/2025
300349.ZK	12/09/2024	SDB3260123041	3,800.00	1.8270	6,984.38	6,942.76	0.0000	4.5800	50.0000	0.0000	(0.8886)	(0.0964)	0.0000	1	(0.9850)	01/06/2025
300349.ZK	12/06/2024	SDB3260123041	100.00	1.8426	183.80	184.26	0.0000	4.5800	50.0000	0.0000	(0.0702)	(0.0077)	0.0000	3	(0.0778)	01/06/2025
300349.ZK	12/06/2024	SDB3260123041	10,600.00	1.8426	19,482.74	19,531.48	0.0000	4.5800	50.0000	0.0000	(7.4359)	(0.8138)	0.0000	3	(8.2497)	01/06/2025
300349.ZK	12/06/2024	SDB3260123041	3,800.00	1.8426	6,984.38	7,001.85	0.0000	4.5800	50.0000	0.0000	(2.6657)	(0.2917)	0.0000	3	(2.9574)	01/06/2025
300349.ZK	12/05/2024	SDB3260123041	200.00	1.8582	367.60	371.64	0.0000	4.5800	50.0000	0.0000	(0.0468)	(0.0052)	0.0000	1	(0.0519)	01/06/2025
300349.ZK	12/05/2024	SDB3260123041	10,600.00	1.8582	19,482.74	19,697.11	0.0000	4.5800	50.0000	0.0000	(2.4786)	(0.2736)	0.0000	1	(2.7522)	01/06/2025
300349.ZK	12/05/2024	SDB3260123041	3,800.00	1.8582	6,984.38	7,061.23	0.0000	4.5800	50.0000	0.0000	(0.8886)	(0.0981)	0.0000	1	(0.9866)	01/06/2025
300349.ZK	12/04/2024	SDB3260123041	600.00	1.8380	1,102.80	1,102.80	0.0000	4.5800	50.0000	0.0000	(0.1403)	(0.0153)	0.0000	1	(0.1556)	01/06/2025
300349.ZK	12/04/2024	SDB3260123041	300.00	1.8380	551.40	551.40	0.0000	4.5800	50.0000	0.0000	(0.0702)	(0.0077)	0.0000	1	(0.0778)	01/06/2025
300349.ZK	12/04/2024	SDB3260123041	200.00	1.8380	367.60	367.60	0.0000	4.5800	50.0000	0.0000	(0.0468)	(0.0051)	0.0000	1	(0.0519)	01/06/2025
300349.ZK	12/04/2024	SDB3260123041	100.00	1.8380	183.80	183.80	0.0000	4.5800	50.0000	0.0000	(0.0234)	(0.0026)	0.0000	1	(0.0259)	01/06/2025
300349.ZK	12/04/2024	SDB3260123041	300.00	1.8380	551.40	551.40	0.0000	4.5800	50.0000	0.0000	(0.0702)	(0.0077)	0.0000	1	(0.0778)	01/06/2025
300349.ZK	12/04/2024	SDB3260123041	10,600.00	1.8380	19,482.74	19,482.74	0.0000	4.5800	50.0000	0.0000	(2.4786)	(0.2706)	0.0000	1	(2.7492)	01/06/2025
300349.ZK	12/04/2024	SDB3260123041	3,800.00	1.8380	6,984.38	6,984.38	0.0000	4.5800	50.0000	0.0000	(0.8886)	(0.0970)	0.0000	1	(0.9856)	01/06/2025
TOTAL ZHEJIANG GOLDCARD HIGH-TECH CO., LTD. CMN CLASS A SERIES NORTHBOUND												(24.0849)	(2.6511)	0.0000	(26.7360)	

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066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ZHEJIANG LONGSHENG GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND																
600352.SH	01/03/2025	SDB3262115566	3,700.00	1.4433	5,185.88	5,340.31	0.0000	4.3300	50.0000	0.0000	(1.8712)	(0.2225)	0.0000	3	(2.0937)	01/06/2025
600352.SH	01/03/2025	SDB3262115566	300.00	1.4433	423.89	433.00	0.0000	4.3300	50.0000	0.0000	(0.1530)	(0.0180)	0.0000	3	(0.1710)	01/06/2025
600352.SH	01/03/2025	SDB3262115566	31,300.00	1.4433	43,956.00	45,176.14	0.0000	4.3300	50.0000	0.0000	(15.8608)	(1.8823)	0.0000	3	(17.7431)	01/06/2025
600352.SH	01/03/2025	SDB3262115566	1,300.00	1.4433	1,815.72	1,876.33	0.0000	4.3300	50.0000	0.0000	(0.6552)	(0.0782)	0.0000	3	(0.7334)	01/06/2025
600352.SH	01/03/2025	SDB3262115566	4,000.00	1.4433	5,583.22	5,773.31	0.0000	4.3300	50.0000	0.0000	(2.0146)	(0.2406)	0.0000	3	(2.2552)	01/06/2025
600352.SH	01/03/2025	SDB3262115566	5,300.00	1.4433	7,426.88	7,649.63	0.0000	4.3300	50.0000	0.0000	(2.6799)	(0.3187)	0.0000	3	(2.9986)	01/06/2025
600352.SH	01/03/2025	SDB3262115566	7,200.00	1.4433	10,089.35	10,391.95	0.0000	4.3300	50.0000	0.0000	(3.6406)	(0.4330)	0.0000	3	(4.0736)	01/06/2025
600352.SH	01/03/2025	SDB3262115566	9,400.00	1.4433	13,172.20	13,567.27	0.0000	4.3300	50.0000	0.0000	(4.7530)	(0.5653)	0.0000	3	(5.3183)	01/06/2025
600352.SH	01/03/2025	SDB3262115566	20,900.00	1.4433	29,287.13	30,165.53	0.0000	4.3300	50.0000	0.0000	(10.5678)	(1.2569)	0.0000	3	(11.8247)	01/06/2025
600352.SH	01/03/2025	SDB3262115566	3,400.00	1.4433	4,764.41	4,907.31	0.0000	4.3300	50.0000	0.0000	(1.7192)	(0.2045)	0.0000	3	(1.9236)	01/06/2025
600352.SH	01/03/2025	SDB3262115566	29,200.00	1.4433	40,917.90	42,145.15	0.0000	4.3300	50.0000	0.0000	(14.7645)	(1.7560)	0.0000	3	(16.5206)	01/06/2025
600352.SH	01/03/2025	SDB3262115566	19,700.00	1.4433	27,605.57	28,433.54	0.0000	4.3300	50.0000	0.0000	(9.9610)	(1.1847)	0.0000	3	(11.1457)	01/06/2025
600352.SH	01/03/2025	SDB3262115566	4,100.00	1.4433	5,745.32	5,917.64	0.0000	4.3300	50.0000	0.0000	(2.0731)	(0.2466)	0.0000	3	(2.3197)	01/06/2025
600352.SH	01/03/2025	SDB3262115566	10,900.00	1.4433	15,274.15	15,732.26	0.0000	4.3300	50.0000	0.0000	(5.5114)	(0.6555)	0.0000	3	(6.1669)	01/06/2025
600352.SH	01/03/2025	SDB3262115566	27,162.00	1.4433	38,062.06	39,203.65	0.0000	4.3300	50.0000	0.0000	(13.7341)	(1.6335)	0.0000	3	(15.3675)	01/06/2025
600352.SH	01/03/2025	SDB3262115566	5,600.00	1.4433	7,847.27	8,082.63	0.0000	4.3300	50.0000	0.0000	(2.8316)	(0.3368)	0.0000	3	(3.1683)	01/06/2025
600352.SH	01/03/2025	SDB3262115566	200.00	1.4433	280.26	288.67	0.0000	4.3300	50.0000	0.0000	(0.1011)	(0.0120)	0.0000	3	(0.1132)	01/06/2025
600352.SH	01/03/2025	SDB3262115566	13,400.00	1.4433	18,777.39	19,340.58	0.0000	4.3300	50.0000	0.0000	(6.7755)	(0.8059)	0.0000	3	(7.5814)	01/06/2025
600352.SH	01/03/2025	SDB3262115566	24,000.00	1.4433	33,631.15	34,639.85	0.0000	4.3300	50.0000	0.0000	(12.1352)	(1.4433)	0.0000	3	(13.5786)	01/06/2025
600352.SH	01/02/2025	SDB3262115566	3,700.00	1.4486	5,185.88	5,359.93	0.0000	4.3300	50.0000	0.0000	(0.6237)	(0.0744)	0.0000	1	(0.6982)	01/06/2025
600352.SH	01/02/2025	SDB3262115566	300.00	1.4486	423.89	434.59	0.0000	4.3300	50.0000	0.0000	(0.0510)	(0.0060)	0.0000	1	(0.0570)	01/06/2025
600352.SH	01/02/2025	SDB3262115566	31,300.00	1.4486	43,956.00	45,342.12	0.0000	4.3300	50.0000	0.0000	(5.2869)	(0.6298)	0.0000	1	(5.9167)	01/06/2025
600352.SH	01/02/2025	SDB3262115566	1,300.00	1.4486	1,815.72	1,883.22	0.0000	4.3300	50.0000	0.0000	(0.2184)	(0.0262)	0.0000	1	(0.2445)	01/06/2025
600352.SH	01/02/2025	SDB3262115566	4,000.00	1.4486	5,583.22	5,794.52	0.0000	4.3300	50.0000	0.0000	(0.6715)	(0.0805)	0.0000	1	(0.7520)	01/06/2025
600352.SH	01/02/2025	SDB3262115566	5,300.00	1.4486	7,426.88	7,677.74	0.0000	4.3300	50.0000	0.0000	(0.8933)	(0.1066)	0.0000	1	(0.9999)	01/06/2025
600352.SH	01/02/2025	SDB3262115566	7,200.00	1.4486	10,089.35	10,430.14	0.0000	4.3300	50.0000	0.0000	(1.2135)	(0.1449)	0.0000	1	(1.3584)	01/06/2025
600352.SH	01/02/2025	SDB3262115566	9,400.00	1.4486	13,172.20	13,617.12	0.0000	4.3300	50.0000	0.0000	(1.5843)	(0.1891)	0.0000	1	(1.7734)	01/06/2025
600352.SH	01/02/2025	SDB3262115566	20,900.00	1.4486	29,287.13	30,276.37	0.0000	4.3300	50.0000	0.0000	(3.5226)	(0.4205)	0.0000	1	(3.9431)	01/06/2025
600352.SH	01/02/2025	SDB3262115566	3,400.00	1.4486	4,764.41	4,925.34	0.0000	4.3300	50.0000	0.0000	(0.5731)	(0.0684)	0.0000	1	(0.6415)	01/06/2025
600352.SH	01/02/2025	SDB3262115566	29,200.00	1.4486	40,917.90	42,300.00	0.0000	4.3300	50.0000	0.0000	(4.9215)	(0.5875)	0.0000	1	(5.5090)	01/06/2025
600352.SH	01/02/2025	SDB3262115566	19,700.00	1.4486	27,605.57	28,538.01	0.0000	4.3300	50.0000	0.0000	(3.3203)	(0.3964)	0.0000	1	(3.7167)	01/06/2025
600352.SH	01/02/2025	SDB3262115566	4,100.00	1.4486	5,745.32	5,939.38	0.0000	4.3300	50.0000	0.0000	(0.6910)	(0.0825)	0.0000	1	(0.7735)	01/06/2025
600352.SH	01/02/2025	SDB3262115566	10,900.00	1.4486	15,274.15	15,790.07	0.0000	4.3300	50.0000	0.0000	(1.8371)	(0.2193)	0.0000	1	(2.0564)	01/06/2025
600352.SH	01/02/2025	SDB3262115566	27,162.00	1.4486	38,062.06	39,347.69	0.0000	4.3300	50.0000	0.0000	(4.5780)	(0.5465)	0.0000	1	(5.1245)	01/06/2025
600352.SH	01/02/2025	SDB3262115566	5,600.00	1.4486	7,847.27	8,112.33	0.0000	4.3300	50.0000	0.0000	(0.9439)	(0.1127)	0.0000	1	(1.0565)	01/06/2025
600352.SH	01/02/2025	SDB3262115566	200.00	1.4486	280.26	289.73	0.0000	4.3300	50.0000	0.0000	(0.0337)	(0.0040)	0.0000	1	(0.0377)	01/06/2025
600352.SH	01/02/2025	SDB3262115566	13,400.00	1.4486	18,777.39	19,411.64	0.0000	4.3300	50.0000	0.0000	(2.2585)	(0.2696)	0.0000	1	(2.5281)	01/06/2025
600352.SH	01/02/2025	SDB3262115566	24,000.00	1.4486	33,631.15	34,767.12	0.0000	4.3300	50.0000	0.0000	(4.0451)	(0.4829)	0.0000	1	(4.5280)	01/06/2025
600352.SH	12/31/2024	SDB3262115566	3,700.00	1.4266	5,185.88	5,278.44	0.0000	4.3300	50.0000	0.0000	(1.2475)	(0.1466)	0.0000	2	(1.3941)	01/06/2025
600352.SH	12/31/2024	SDB3262115566	300.00	1.4266	423.89	427.98	0.0000	4.3300	50.0000	0.0000	(0.1020)	(0.0119)	0.0000	2	(0.1139)	01/06/2025
600352.SH	12/31/2024	SDB3262115566	31,300.00	1.4266	43,956.00	44,652.77	0.0000	4.3300	50.0000	0.0000	(10.5739)	(1.2404)	0.0000	2	(11.8142)	01/06/2025
600352.SH	12/31/2024	SDB3262115566	1,300.00	1.4266	1,815.72	1,854.59	0.0000	4.3300	50.0000	0.0000	(0.4368)	(0.0515)	0.0000	2	(0.4883)	01/06/2025
600352.SH	12/31/2024	SDB3262115566	4,000.00	1.4266	5,583.22	5,706.42	0.0000	4.3300	50.0000	0.0000	(1.3431)	(0.1585)	0.0000	2	(1.5016)	01/06/2025
600352.SH	12/31/2024	SDB3262115566	5,300.00	1.4266	7,426.88	7,561.01	0.0000	4.3300	50.0000	0.0000	(1.7866)	(0.2100)	0.0000	2	(1.9966)	01/06/2025
600352.SH	12/31/2024	SDB3262115566	7,200.00	1.4266	10,089.35	10,271.56	0.0000	4.3300	50.0000	0.0000	(2.4270)	(0.2853)	0.0000	2	(2.7124)	01/06/2025
600352.SH	12/31/2024	SDB3262115566	9,400.00	1.4266	13,172.20	13,410.10	0.0000	4.3300	50.0000	0.0000	(3.1686)	(0.3725)	0.0000	2	(3.5411)	01/06/2025
600352.SH	12/31/2024	SDB3262115566	20,900.00	1.4266	29,287.13	29,816.07	0.0000	4.3300	50.0000	0.0000	(7.0452)	(0.8282)	0.0000	2	(7.8734)	01/06/2025
600352.SH	12/31/2024	SDB3262115566	3,400.00	1.4266	4,764.41	4,850.46	0.0000	4.3300	50.0000	0.0000	(1.1461)	(0.1347)	0.0000	2	(1.2808)	01/06/2025
600352.SH	12/31/2024	SDB3262115566	29,200.00	1.4266	40,917.90	41,656.90	0.0000	4.3300	50.0000	0.0000	(9.8430)	(1.1571)	0.0000	2	(11.0002)	01/06/2025
600352.SH	12/31/2024	SDB3262115566	19,700.00	1.4266	27,605.57	28,104.14	0.0000	4.3300	50.0000	0.0000	(6.6407)	(0.7807)	0.0000	2	(7.4213)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ZHEJIANG LONGSHENG GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600352.SH	12/31/2024	SDB3262115566	4,100.00	1.4266	5,745.32	5,849.08	0.0000	4.3300	50.0000	0.0000	(1.3821)	(0.1625)	0.0000	2	(1.5445)	01/06/2025
600352.SH	12/31/2024	SDB3262115566	10,900.00	1.4266	15,274.15	15,550.01	0.0000	4.3300	50.0000	0.0000	(3.6743)	(0.4319)	0.0000	2	(4.1062)	01/06/2025
600352.SH	12/31/2024	SDB3262115566	27,162.00	1.4266	38,062.06	38,749.47	0.0000	4.3300	50.0000	0.0000	(9.1560)	(1.0764)	0.0000	2	(10.2324)	01/06/2025
600352.SH	12/31/2024	SDB3262115566	5,600.00	1.4266	7,847.27	7,988.99	0.0000	4.3300	50.0000	0.0000	(1.8877)	(0.2219)	0.0000	2	(2.1096)	01/06/2025
600352.SH	12/31/2024	SDB3262115566	200.00	1.4266	280.26	285.32	0.0000	4.3300	50.0000	0.0000	(0.0674)	(0.0079)	0.0000	2	(0.0753)	01/06/2025
600352.SH	12/31/2024	SDB3262115566	13,400.00	1.4266	18,777.39	19,116.52	0.0000	4.3300	50.0000	0.0000	(4.5170)	(0.5310)	0.0000	2	(5.0480)	01/06/2025
600352.SH	12/31/2024	SDB3262115566	24,000.00	1.4266	33,631.15	34,238.54	0.0000	4.3300	50.0000	0.0000	(8.0902)	(0.9511)	0.0000	2	(9.0412)	01/06/2025
600352.SH	12/30/2024	SDB3262115566	3,700.00	1.4277	5,185.88	5,282.57	0.0000	4.3300	50.0000	0.0000	(0.6237)	(0.0734)	0.0000	1	(0.6971)	01/06/2025
600352.SH	12/30/2024	SDB3262115566	300.00	1.4277	423.89	428.32	0.0000	4.3300	50.0000	0.0000	(0.0510)	(0.0059)	0.0000	1	(0.0569)	01/06/2025
600352.SH	12/30/2024	SDB3262115566	31,300.00	1.4277	43,956.00	44,687.67	0.0000	4.3300	50.0000	0.0000	(5.2869)	(0.6207)	0.0000	1	(5.9076)	01/06/2025
600352.SH	12/30/2024	SDB3262115566	1,300.00	1.4277	1,815.72	1,856.04	0.0000	4.3300	50.0000	0.0000	(0.2184)	(0.0258)	0.0000	1	(0.2442)	01/06/2025
600352.SH	12/30/2024	SDB3262115566	4,000.00	1.4277	5,583.22	5,710.88	0.0000	4.3300	50.0000	0.0000	(0.6715)	(0.0793)	0.0000	1	(0.7509)	01/06/2025
600352.SH	12/30/2024	SDB3262115566	5,300.00	1.4277	7,426.88	7,566.92	0.0000	4.3300	50.0000	0.0000	(0.8933)	(0.1051)	0.0000	1	(0.9984)	01/06/2025
600352.SH	12/30/2024	SDB3262115566	7,200.00	1.4277	10,089.35	10,279.59	0.0000	4.3300	50.0000	0.0000	(1.2135)	(0.1428)	0.0000	1	(1.3563)	01/06/2025
600352.SH	12/30/2024	SDB3262115566	9,400.00	1.4277	13,172.20	13,420.58	0.0000	4.3300	50.0000	0.0000	(1.5843)	(0.1864)	0.0000	1	(1.7707)	01/06/2025
600352.SH	12/30/2024	SDB3262115566	20,900.00	1.4277	29,287.13	29,839.37	0.0000	4.3300	50.0000	0.0000	(3.5226)	(0.4144)	0.0000	1	(3.9370)	01/06/2025
600352.SH	12/30/2024	SDB3262115566	3,400.00	1.4277	4,764.41	4,854.25	0.0000	4.3300	50.0000	0.0000	(0.5731)	(0.0674)	0.0000	1	(0.6405)	01/06/2025
600352.SH	12/30/2024	SDB3262115566	29,200.00	1.4277	40,917.90	41,689.45	0.0000	4.3300	50.0000	0.0000	(4.9215)	(0.5790)	0.0000	1	(5.5005)	01/06/2025
600352.SH	12/30/2024	SDB3262115566	19,700.00	1.4277	27,605.57	28,126.10	0.0000	4.3300	50.0000	0.0000	(3.3203)	(0.3906)	0.0000	1	(3.7110)	01/06/2025
600352.SH	12/30/2024	SDB3262115566	4,100.00	1.4277	5,745.32	5,853.66	0.0000	4.3300	50.0000	0.0000	(0.6910)	(0.0813)	0.0000	1	(0.7723)	01/06/2025
600352.SH	12/30/2024	SDB3262115566	10,900.00	1.4277	15,274.15	15,562.16	0.0000	4.3300	50.0000	0.0000	(1.8371)	(0.2161)	0.0000	1	(2.0533)	01/06/2025
600352.SH	12/30/2024	SDB3262115566	27,162.00	1.4277	38,062.06	38,779.76	0.0000	4.3300	50.0000	0.0000	(4.5780)	(0.5386)	0.0000	1	(5.1166)	01/06/2025
600352.SH	12/30/2024	SDB3262115566	5,600.00	1.4277	7,847.27	7,995.24	0.0000	4.3300	50.0000	0.0000	(0.9439)	(0.1110)	0.0000	1	(1.0549)	01/06/2025
600352.SH	12/30/2024	SDB3262115566	200.00	1.4277	280.26	285.54	0.0000	4.3300	50.0000	0.0000	(0.0337)	(0.0040)	0.0000	1	(0.0377)	01/06/2025
600352.SH	12/30/2024	SDB3262115566	13,400.00	1.4277	18,777.39	19,131.46	0.0000	4.3300	50.0000	0.0000	(2.2585)	(0.2657)	0.0000	1	(2.5242)	01/06/2025
600352.SH	12/30/2024	SDB3262115566	24,000.00	1.4277	33,631.15	34,265.30	0.0000	4.3300	50.0000	0.0000	(4.0451)	(0.4759)	0.0000	1	(4.5210)	01/06/2025
600352.SH	12/27/2024	SDB3262115566	3,700.00	1.4368	5,185.88	5,316.09	0.0000	4.3300	50.0000	0.0000	(1.8712)	(0.2215)	0.0000	3	(2.0927)	01/06/2025
600352.SH	12/27/2024	SDB3262115566	300.00	1.4368	423.89	431.03	0.0000	4.3300	50.0000	0.0000	(0.1530)	(0.0180)	0.0000	3	(0.1709)	01/06/2025
600352.SH	12/27/2024	SDB3262115566	31,300.00	1.4368	43,956.00	44,971.28	0.0000	4.3300	50.0000	0.0000	(15.8608)	(1.8738)	0.0000	3	(17.7346)	01/06/2025
600352.SH	12/27/2024	SDB3262115566	1,300.00	1.4368	1,815.72	1,867.82	0.0000	4.3300	50.0000	0.0000	(0.6552)	(0.0778)	0.0000	3	(0.7330)	01/06/2025
600352.SH	12/27/2024	SDB3262115566	4,000.00	1.4368	5,583.22	5,747.13	0.0000	4.3300	50.0000	0.0000	(2.0146)	(0.2395)	0.0000	3	(2.2541)	01/06/2025
600352.SH	12/27/2024	SDB3262115566	5,300.00	1.4368	7,426.88	7,614.94	0.0000	4.3300	50.0000	0.0000	(2.6799)	(0.3173)	0.0000	3	(2.9972)	01/06/2025
600352.SH	12/27/2024	SDB3262115566	7,200.00	1.4368	10,089.35	10,344.83	0.0000	4.3300	50.0000	0.0000	(3.6406)	(0.4310)	0.0000	3	(4.0716)	01/06/2025
600352.SH	12/27/2024	SDB3262115566	9,400.00	1.4368	13,172.20	13,505.75	0.0000	4.3300	50.0000	0.0000	(4.7530)	(0.5627)	0.0000	3	(5.3157)	01/06/2025
600352.SH	12/27/2024	SDB3262115566	20,900.00	1.4368	29,287.13	30,028.74	0.0000	4.3300	50.0000	0.0000	(10.5678)	(1.2512)	0.0000	3	(11.8190)	01/06/2025
600352.SH	12/27/2024	SDB3262115566	3,400.00	1.4368	4,764.41	4,885.06	0.0000	4.3300	50.0000	0.0000	(1.7192)	(0.2035)	0.0000	3	(1.9227)	01/06/2025
600352.SH	12/27/2024	SDB3262115566	29,200.00	1.4368	40,917.90	41,954.03	0.0000	4.3300	50.0000	0.0000	(14.7645)	(1.7481)	0.0000	3	(16.5126)	01/06/2025
600352.SH	12/27/2024	SDB3262115566	19,700.00	1.4368	27,605.57	28,304.61	0.0000	4.3300	50.0000	0.0000	(9.9610)	(1.1794)	0.0000	3	(11.1404)	01/06/2025
600352.SH	12/27/2024	SDB3262115566	4,100.00	1.4368	5,745.32	5,890.81	0.0000	4.3300	50.0000	0.0000	(2.0731)	(0.2455)	0.0000	3	(2.3186)	01/06/2025
600352.SH	12/27/2024	SDB3262115566	10,900.00	1.4368	15,274.15	15,660.92	0.0000	4.3300	50.0000	0.0000	(5.5114)	(0.6525)	0.0000	3	(6.1640)	01/06/2025
600352.SH	12/27/2024	SDB3262115566	27,162.00	1.4368	38,062.06	39,025.87	0.0000	4.3300	50.0000	0.0000	(13.7341)	(1.6261)	0.0000	3	(15.3601)	01/06/2025
600352.SH	12/27/2024	SDB3262115566	5,600.00	1.4368	7,847.27	8,045.98	0.0000	4.3300	50.0000	0.0000	(2.8316)	(0.3352)	0.0000	3	(3.1668)	01/06/2025
600352.SH	12/27/2024	SDB3262115566	200.00	1.4368	280.26	287.36	0.0000	4.3300	50.0000	0.0000	(0.1011)	(0.0120)	0.0000	3	(0.1131)	01/06/2025
600352.SH	12/27/2024	SDB3262115566	13,400.00	1.4368	18,777.39	19,252.88	0.0000	4.3300	50.0000	0.0000	(6.7755)	(0.8022)	0.0000	3	(7.5777)	01/06/2025
600352.SH	12/27/2024	SDB3262115566	24,000.00	1.4368	33,631.15	34,482.77	0.0000	4.3300	50.0000	0.0000	(12.1352)	(1.4368)	0.0000	3	(13.5720)	01/06/2025
600352.SH	12/26/2024	SDB3262115566	3,700.00	1.4301	5,185.88	5,291.50	0.0000	4.3300	50.0000	0.0000	(0.6237)	(0.0735)	0.0000	1	(0.6972)	01/06/2025
600352.SH	12/26/2024	SDB3262115566	300.00	1.4301	423.89	429.04	0.0000	4.3300	50.0000	0.0000	(0.0510)	(0.0060)	0.0000	1	(0.0569)	01/06/2025
600352.SH	12/26/2024	SDB3262115566	31,300.00	1.4301	43,956.00	44,763.19	0.0000	4.3300	50.0000	0.0000	(5.2869)	(0.6217)	0.0000	1	(5.9086)	01/06/2025
600352.SH	12/26/2024	SDB3262115566	1,300.00	1.4301	1,815.72	1,859.17	0.0000	4.3300	50.0000	0.0000	(0.2184)	(0.0258)	0.0000	1	(0.2442)	01/06/2025
600352.SH	12/26/2024	SDB3262115566	4,000.00	1.4301	5,583.22	5,720.54	0.0000	4.3300	50.0000	0.0000	(0.6715)	(0.0795)	0.0000	1	(0.7510)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ZHEJIANG LONGSHENG GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600352.SH	12/26/2024	SDB3262115566	5,300.00	1.4301	7,426.88	7,579.71	0.0000	4.3300	50.0000	0.0000	(0.8933)	(0.1053)	0.0000	1	(0.9986)	01/06/2025
600352.SH	12/26/2024	SDB3262115566	7,200.00	1.4301	10,089.35	10,296.96	0.0000	4.3300	50.0000	0.0000	(1.2135)	(0.1430)	0.0000	1	(1.3565)	01/06/2025
600352.SH	12/26/2024	SDB3262115566	9,400.00	1.4301	13,172.20	13,443.26	0.0000	4.3300	50.0000	0.0000	(1.5843)	(0.1867)	0.0000	1	(1.7710)	01/06/2025
600352.SH	12/26/2024	SDB3262115566	20,900.00	1.4301	29,287.13	29,889.80	0.0000	4.3300	50.0000	0.0000	(3.5226)	(0.4151)	0.0000	1	(3.9377)	01/06/2025
600352.SH	12/26/2024	SDB3262115566	3,400.00	1.4301	4,764.41	4,862.46	0.0000	4.3300	50.0000	0.0000	(0.5731)	(0.0675)	0.0000	1	(0.6406)	01/06/2025
600352.SH	12/26/2024	SDB3262115566	29,200.00	1.4301	40,917.90	41,759.91	0.0000	4.3300	50.0000	0.0000	(4.9215)	(0.5800)	0.0000	1	(5.5015)	01/06/2025
600352.SH	12/26/2024	SDB3262115566	19,700.00	1.4301	27,605.57	28,173.64	0.0000	4.3300	50.0000	0.0000	(3.3203)	(0.3913)	0.0000	1	(3.7116)	01/06/2025
600352.SH	12/26/2024	SDB3262115566	4,100.00	1.4301	5,745.32	5,863.55	0.0000	4.3300	50.0000	0.0000	(0.6910)	(0.0814)	0.0000	1	(0.7725)	01/06/2025
600352.SH	12/26/2024	SDB3262115566	10,900.00	1.4301	15,274.15	15,588.46	0.0000	4.3300	50.0000	0.0000	(1.8371)	(0.2165)	0.0000	1	(2.0536)	01/06/2025
600352.SH	12/26/2024	SDB3262115566	27,162.00	1.4301	38,062.06	38,845.30	0.0000	4.3300	50.0000	0.0000	(4.5780)	(0.5395)	0.0000	1	(5.1175)	01/06/2025
600352.SH	12/26/2024	SDB3262115566	5,600.00	1.4301	7,847.27	8,008.75	0.0000	4.3300	50.0000	0.0000	(0.9439)	(0.1112)	0.0000	1	(1.0551)	01/06/2025
600352.SH	12/26/2024	SDB3262115566	200.00	1.4301	280.26	286.03	0.0000	4.3300	50.0000	0.0000	(0.0337)	(0.0040)	0.0000	1	(0.0377)	01/06/2025
600352.SH	12/26/2024	SDB3262115566	13,400.00	1.4301	18,777.39	19,163.80	0.0000	4.3300	50.0000	0.0000	(2.2585)	(0.2662)	0.0000	1	(2.5247)	01/06/2025
600352.SH	12/26/2024	SDB3262115566	24,000.00	1.4301	33,631.15	34,323.22	0.0000	4.3300	50.0000	0.0000	(4.0451)	(0.4767)	0.0000	1	(4.5218)	01/06/2025
600352.SH	12/24/2024	SDB3262115566	3,700.00	1.4301	5,185.88	5,291.50	0.0000	4.3300	50.0000	0.0000	(1.2475)	(0.1470)	0.0000	2	(1.3945)	01/06/2025
600352.SH	12/24/2024	SDB3262115566	300.00	1.4301	423.89	429.04	0.0000	4.3300	50.0000	0.0000	(0.0119)	(0.0011)	0.0000	2	(0.1139)	01/06/2025
600352.SH	12/24/2024	SDB3262115566	31,300.00	1.4301	43,956.00	44,763.19	0.0000	4.3300	50.0000	0.0000	(10.5739)	(1.2434)	0.0000	2	(11.8173)	01/06/2025
600352.SH	12/24/2024	SDB3262115566	1,300.00	1.4301	1,815.72	1,859.17	0.0000	4.3300	50.0000	0.0000	(0.4368)	(0.0516)	0.0000	2	(0.4884)	01/06/2025
600352.SH	12/24/2024	SDB3262115566	4,000.00	1.4301	5,583.22	5,720.54	0.0000	4.3300	50.0000	0.0000	(1.3431)	(0.1589)	0.0000	2	(1.5020)	01/06/2025
600352.SH	12/24/2024	SDB3262115566	5,300.00	1.4301	7,426.88	7,579.71	0.0000	4.3300	50.0000	0.0000	(1.7866)	(0.2105)	0.0000	2	(1.9971)	01/06/2025
600352.SH	12/24/2024	SDB3262115566	7,200.00	1.4301	10,089.35	10,296.96	0.0000	4.3300	50.0000	0.0000	(2.4270)	(0.2860)	0.0000	2	(2.7131)	01/06/2025
600352.SH	12/24/2024	SDB3262115566	9,400.00	1.4301	13,172.20	13,443.26	0.0000	4.3300	50.0000	0.0000	(3.1686)	(0.3734)	0.0000	2	(3.5421)	01/06/2025
600352.SH	12/24/2024	SDB3262115566	20,900.00	1.4301	29,287.13	29,889.80	0.0000	4.3300	50.0000	0.0000	(7.0452)	(0.8303)	0.0000	2	(7.8755)	01/06/2025
600352.SH	12/24/2024	SDB3262115566	3,400.00	1.4301	4,764.41	4,862.46	0.0000	4.3300	50.0000	0.0000	(1.1461)	(0.1351)	0.0000	2	(1.2812)	01/06/2025
600352.SH	12/24/2024	SDB3262115566	29,200.00	1.4301	40,917.90	41,759.91	0.0000	4.3300	50.0000	0.0000	(9.8430)	(1.1600)	0.0000	2	(11.0030)	01/06/2025
600352.SH	12/24/2024	SDB3262115566	19,700.00	1.4301	27,605.57	28,173.64	0.0000	4.3300	50.0000	0.0000	(6.6407)	(0.7826)	0.0000	2	(7.4233)	01/06/2025
600352.SH	12/24/2024	SDB3262115566	4,100.00	1.4301	5,745.32	5,863.55	0.0000	4.3300	50.0000	0.0000	(1.3821)	(0.1629)	0.0000	2	(1.5449)	01/06/2025
600352.SH	12/24/2024	SDB3262115566	10,900.00	1.4301	15,274.15	15,588.46	0.0000	4.3300	50.0000	0.0000	(3.6743)	(0.4330)	0.0000	2	(4.1073)	01/06/2025
600352.SH	12/24/2024	SDB3262115566	27,162.00	1.4301	38,062.06	38,845.30	0.0000	4.3300	50.0000	0.0000	(9.1560)	(1.0790)	0.0000	2	(10.2351)	01/06/2025
600352.SH	12/24/2024	SDB3262115566	5,600.00	1.4301	7,847.27	8,008.75	0.0000	4.3300	50.0000	0.0000	(1.8877)	(0.2225)	0.0000	2	(2.1102)	01/06/2025
600352.SH	12/24/2024	SDB3262115566	200.00	1.4301	280.26	286.03	0.0000	4.3300	50.0000	0.0000	(0.0674)	(0.0079)	0.0000	2	(0.0754)	01/06/2025
600352.SH	12/24/2024	SDB3262115566	13,400.00	1.4301	18,777.39	19,163.80	0.0000	4.3300	50.0000	0.0000	(4.5170)	(0.5323)	0.0000	2	(5.0493)	01/06/2025
600352.SH	12/24/2024	SDB3262115566	24,000.00	1.4301	33,631.15	34,323.22	0.0000	4.3300	50.0000	0.0000	(8.0902)	(0.9534)	0.0000	2	(9.0436)	01/06/2025
600352.SH	12/23/2024	SDB3262115566	3,700.00	1.4512	5,185.88	5,369.53	0.0000	4.3300	50.0000	0.0000	(0.6237)	(0.0746)	0.0000	1	(0.6983)	01/06/2025
600352.SH	12/23/2024	SDB3262115566	300.00	1.4512	423.89	435.37	0.0000	4.3300	50.0000	0.0000	(0.0510)	(0.0060)	0.0000	1	(0.0570)	01/06/2025
600352.SH	12/23/2024	SDB3262115566	31,300.00	1.4512	43,956.00	45,423.31	0.0000	4.3300	50.0000	0.0000	(5.2869)	(0.6309)	0.0000	1	(5.9178)	01/06/2025
600352.SH	12/23/2024	SDB3262115566	1,300.00	1.4512	1,815.72	1,886.59	0.0000	4.3300	50.0000	0.0000	(0.2184)	(0.0262)	0.0000	1	(0.2446)	01/06/2025
600352.SH	12/23/2024	SDB3262115566	4,000.00	1.4512	5,583.22	5,804.90	0.0000	4.3300	50.0000	0.0000	(0.6715)	(0.0806)	0.0000	1	(0.7522)	01/06/2025
600352.SH	12/23/2024	SDB3262115566	5,300.00	1.4512	7,426.88	7,691.49	0.0000	4.3300	50.0000	0.0000	(0.8933)	(0.1068)	0.0000	1	(1.0001)	01/06/2025
600352.SH	12/23/2024	SDB3262115566	7,200.00	1.4512	10,089.35	10,448.81	0.0000	4.3300	50.0000	0.0000	(1.2135)	(0.1451)	0.0000	1	(1.3586)	01/06/2025
600352.SH	12/23/2024	SDB3262115566	9,400.00	1.4512	13,172.20	13,641.51	0.0000	4.3300	50.0000	0.0000	(1.5843)	(0.1895)	0.0000	1	(1.7738)	01/06/2025
600352.SH	12/23/2024	SDB3262115566	20,900.00	1.4512	29,287.13	30,330.58	0.0000	4.3300	50.0000	0.0000	(3.5226)	(0.4213)	0.0000	1	(3.9438)	01/06/2025
600352.SH	12/23/2024	SDB3262115566	3,400.00	1.4512	4,764.41	4,934.16	0.0000	4.3300	50.0000	0.0000	(0.5731)	(0.0685)	0.0000	1	(0.6416)	01/06/2025
600352.SH	12/23/2024	SDB3262115566	29,200.00	1.4512	40,917.90	42,375.74	0.0000	4.3300	50.0000	0.0000	(4.9215)	(0.5886)	0.0000	1	(5.5101)	01/06/2025
600352.SH	12/23/2024	SDB3262115566	19,700.00	1.4512	27,605.57	28,589.11	0.0000	4.3300	50.0000	0.0000	(3.3203)	(0.3971)	0.0000	1	(3.7174)	01/06/2025
600352.SH	12/23/2024	SDB3262115566	4,100.00	1.4512	5,745.32	5,950.02	0.0000	4.3300	50.0000	0.0000	(0.6910)	(0.0826)	0.0000	1	(0.7737)	01/06/2025
600352.SH	12/23/2024	SDB3262115566	10,900.00	1.4512	15,274.15	15,818.34	0.0000	4.3300	50.0000	0.0000	(1.8371)	(0.2197)	0.0000	1	(2.0568)	01/06/2025
600352.SH	12/23/2024	SDB3262115566	27,162.00	1.4512	38,062.06	39,418.15	0.0000	4.3300	50.0000	0.0000	(4.5780)	(0.5475)	0.0000	1	(5.1255)	01/06/2025
600352.SH	12/23/2024	SDB3262115566	5,600.00	1.4512	7,847.27	8,126.85	0.0000	4.3300	50.0000	0.0000	(0.9439)	(0.1129)	0.0000	1	(1.0567)	01/06/2025
600352.SH	12/23/2024	SDB3262115566	200.00	1.4512	280.26	290.24	0.0000	4.3300	50.0000	0.0000	(0.0337)	(0.0040)	0.0000	1	(0.0377)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ZHEJIANG LONGSHENG GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600352.SH	12/23/2024	SDB3262115566	13,400.00	1.4512	18,777.39	19,446.40	0.0000	4.3300	50.0000	0.0000	(2.2585)	(0.2701)	0.0000	1	(2.5286)	01/06/2025
600352.SH	12/23/2024	SDB3262115566	24,000.00	1.4512	33,631.15	34,829.38	0.0000	4.3300	50.0000	0.0000	(4.0451)	(0.4837)	0.0000	1	(4.5288)	01/06/2025
600352.SH	12/20/2024	SDB3262115566	3,700.00	1.4482	5,185.88	5,358.31	0.0000	4.3300	50.0000	0.0000	(1.8712)	(0.2233)	0.0000	3	(2.0945)	01/06/2025
600352.SH	12/20/2024	SDB3262115566	300.00	1.4482	423.89	434.46	0.0000	4.3300	50.0000	0.0000	(0.1530)	(0.0181)	0.0000	3	(0.1711)	01/06/2025
600352.SH	12/20/2024	SDB3262115566	31,300.00	1.4482	43,956.00	45,328.41	0.0000	4.3300	50.0000	0.0000	(15.8608)	(1.8887)	0.0000	3	(17.7495)	01/06/2025
600352.SH	12/20/2024	SDB3262115566	1,300.00	1.4482	1,815.72	1,882.65	0.0000	4.3300	50.0000	0.0000	(0.6552)	(0.0784)	0.0000	3	(0.7336)	01/06/2025
600352.SH	12/20/2024	SDB3262115566	4,000.00	1.4482	5,583.22	5,792.77	0.0000	4.3300	50.0000	0.0000	(2.0146)	(0.2414)	0.0000	3	(2.2560)	01/06/2025
600352.SH	12/20/2024	SDB3262115566	5,300.00	1.4482	7,426.88	7,675.42	0.0000	4.3300	50.0000	0.0000	(2.6799)	(0.3198)	0.0000	3	(2.9997)	01/06/2025
600352.SH	12/20/2024	SDB3262115566	7,200.00	1.4482	10,089.35	10,426.98	0.0000	4.3300	50.0000	0.0000	(3.6406)	(0.4345)	0.0000	3	(4.0750)	01/06/2025
600352.SH	12/20/2024	SDB3262115566	9,400.00	1.4482	13,172.20	13,613.00	0.0000	4.3300	50.0000	0.0000	(4.7530)	(0.5672)	0.0000	3	(5.3202)	01/06/2025
600352.SH	12/20/2024	SDB3262115566	20,900.00	1.4482	29,287.13	30,267.21	0.0000	4.3300	50.0000	0.0000	(10.5678)	(1.2611)	0.0000	3	(11.8289)	01/06/2025
600352.SH	12/20/2024	SDB3262115566	3,400.00	1.4482	4,764.41	4,923.85	0.0000	4.3300	50.0000	0.0000	(1.7192)	(0.2052)	0.0000	3	(1.9243)	01/06/2025
600352.SH	12/20/2024	SDB3262115566	29,200.00	1.4482	40,917.90	42,287.21	0.0000	4.3300	50.0000	0.0000	(14.7645)	(1.7620)	0.0000	3	(16.5265)	01/06/2025
600352.SH	12/20/2024	SDB3262115566	19,700.00	1.4482	27,605.57	28,529.38	0.0000	4.3300	50.0000	0.0000	(9.9610)	(1.1887)	0.0000	3	(11.1497)	01/06/2025
600352.SH	12/20/2024	SDB3262115566	4,100.00	1.4482	5,745.32	5,937.59	0.0000	4.3300	50.0000	0.0000	(2.0731)	(0.2474)	0.0000	3	(2.3205)	01/06/2025
600352.SH	12/20/2024	SDB3262115566	10,900.00	1.4482	15,274.15	15,785.29	0.0000	4.3300	50.0000	0.0000	(5.5114)	(0.6577)	0.0000	3	(6.1691)	01/06/2025
600352.SH	12/20/2024	SDB3262115566	27,162.00	1.4482	38,062.06	39,335.79	0.0000	4.3300	50.0000	0.0000	(13.7341)	(1.6390)	0.0000	3	(15.3730)	01/06/2025
600352.SH	12/20/2024	SDB3262115566	5,600.00	1.4482	7,847.27	8,109.88	0.0000	4.3300	50.0000	0.0000	(2.8316)	(0.3379)	0.0000	3	(3.1695)	01/06/2025
600352.SH	12/20/2024	SDB3262115566	200.00	1.4482	280.26	289.64	0.0000	4.3300	50.0000	0.0000	(0.1011)	(0.0121)	0.0000	3	(0.1132)	01/06/2025
600352.SH	12/20/2024	SDB3262115566	13,400.00	1.4482	18,777.39	19,405.77	0.0000	4.3300	50.0000	0.0000	(6.7755)	(0.8086)	0.0000	3	(7.5841)	01/06/2025
600352.SH	12/20/2024	SDB3262115566	24,000.00	1.4482	33,631.15	34,756.61	0.0000	4.3300	50.0000	0.0000	(12.1352)	(1.4482)	0.0000	3	(13.5834)	01/06/2025
600352.SH	12/19/2024	SDB3262115566	3,700.00	1.4642	5,185.88	5,417.47	0.0000	4.5800	50.0000	0.0000	(0.6598)	(0.0752)	0.0000	1	(0.7350)	01/06/2025
600352.SH	12/19/2024	SDB3262115566	300.00	1.4642	423.89	439.25	0.0000	4.5800	50.0000	0.0000	(0.0539)	(0.0061)	0.0000	1	(0.0600)	01/06/2025
600352.SH	12/19/2024	SDB3262115566	31,300.00	1.4642	43,956.00	45,828.87	0.0000	4.5800	50.0000	0.0000	(5.5922)	(0.6365)	0.0000	1	(6.2287)	01/06/2025
600352.SH	12/19/2024	SDB3262115566	1,300.00	1.4642	1,815.72	1,903.44	0.0000	4.5800	50.0000	0.0000	(0.2310)	(0.0264)	0.0000	1	(0.2574)	01/06/2025
600352.SH	12/19/2024	SDB3262115566	4,000.00	1.4642	5,583.22	5,856.72	0.0000	4.5800	50.0000	0.0000	(0.7103)	(0.0813)	0.0000	1	(0.7917)	01/06/2025
600352.SH	12/19/2024	SDB3262115566	5,300.00	1.4642	7,426.88	7,760.16	0.0000	4.5800	50.0000	0.0000	(0.9449)	(0.1078)	0.0000	1	(1.0526)	01/06/2025
600352.SH	12/19/2024	SDB3262115566	7,200.00	1.4642	10,089.35	10,542.10	0.0000	4.5800	50.0000	0.0000	(1.2836)	(0.1464)	0.0000	1	(1.4300)	01/06/2025
600352.SH	12/19/2024	SDB3262115566	9,400.00	1.4642	13,172.20	13,763.30	0.0000	4.5800	50.0000	0.0000	(1.6758)	(0.1912)	0.0000	1	(1.8670)	01/06/2025
600352.SH	12/19/2024	SDB3262115566	20,900.00	1.4642	29,287.13	30,601.38	0.0000	4.5800	50.0000	0.0000	(3.7260)	(0.4250)	0.0000	1	(4.1510)	01/06/2025
600352.SH	12/19/2024	SDB3262115566	3,400.00	1.4642	4,764.41	4,978.22	0.0000	4.5800	50.0000	0.0000	(0.6061)	(0.0691)	0.0000	1	(0.6753)	01/06/2025
600352.SH	12/19/2024	SDB3262115566	29,200.00	1.4642	40,917.90	42,754.09	0.0000	4.5800	50.0000	0.0000	(5.2057)	(0.5938)	0.0000	1	(5.7995)	01/06/2025
600352.SH	12/19/2024	SDB3262115566	19,700.00	1.4642	27,605.57	28,844.37	0.0000	4.5800	50.0000	0.0000	(3.5120)	(0.4006)	0.0000	1	(3.9127)	01/06/2025
600352.SH	12/19/2024	SDB3262115566	4,100.00	1.4642	5,745.32	6,003.14	0.0000	4.5800	50.0000	0.0000	(0.7309)	(0.0834)	0.0000	1	(0.8143)	01/06/2025
600352.SH	12/19/2024	SDB3262115566	10,900.00	1.4642	15,274.15	15,959.57	0.0000	4.5800	50.0000	0.0000	(1.9432)	(0.2217)	0.0000	1	(2.1649)	01/06/2025
600352.SH	12/19/2024	SDB3262115566	27,162.00	1.4642	38,062.06	39,770.08	0.0000	4.5800	50.0000	0.0000	(4.8423)	(0.5524)	0.0000	1	(5.3947)	01/06/2025
600352.SH	12/19/2024	SDB3262115566	5,600.00	1.4642	7,847.27	8,199.41	0.0000	4.5800	50.0000	0.0000	(0.9983)	(0.1139)	0.0000	1	(1.1122)	01/06/2025
600352.SH	12/19/2024	SDB3262115566	200.00	1.4642	280.26	292.84	0.0000	4.5800	50.0000	0.0000	(0.0357)	(0.0041)	0.0000	1	(0.0397)	01/06/2025
600352.SH	12/19/2024	SDB3262115566	13,400.00	1.4642	18,777.39	19,620.03	0.0000	4.5800	50.0000	0.0000	(2.3889)	(0.2725)	0.0000	1	(2.6614)	01/06/2025
600352.SH	12/19/2024	SDB3262115566	24,000.00	1.4642	33,631.15	35,140.34	0.0000	4.5800	50.0000	0.0000	(4.2786)	(0.4881)	0.0000	1	(4.7667)	01/06/2025
600352.SH	12/18/2024	SDB3262115566	3,700.00	1.4653	5,185.88	5,421.58	0.0000	4.5800	50.0000	0.0000	(0.6598)	(0.0753)	0.0000	1	(0.7351)	01/06/2025
600352.SH	12/18/2024	SDB3262115566	300.00	1.4653	423.89	439.59	0.0000	4.5800	50.0000	0.0000	(0.0539)	(0.0061)	0.0000	1	(0.0600)	01/06/2025
600352.SH	12/18/2024	SDB3262115566	31,300.00	1.4653	43,956.00	45,863.64	0.0000	4.5800	50.0000	0.0000	(5.5922)	(0.6370)	0.0000	1	(6.2292)	01/06/2025
600352.SH	12/18/2024	SDB3262115566	1,300.00	1.4653	1,815.72	1,904.88	0.0000	4.5800	50.0000	0.0000	(0.2310)	(0.0265)	0.0000	1	(0.2575)	01/06/2025
600352.SH	12/18/2024	SDB3262115566	4,000.00	1.4653	5,583.22	5,861.17	0.0000	4.5800	50.0000	0.0000	(0.7103)	(0.0814)	0.0000	1	(0.7917)	01/06/2025
600352.SH	12/18/2024	SDB3262115566	5,300.00	1.4653	7,426.88	7,766.05	0.0000	4.5800	50.0000	0.0000	(0.9449)	(0.1079)	0.0000	1	(1.0527)	01/06/2025
600352.SH	12/18/2024	SDB3262115566	7,200.00	1.4653	10,089.35	10,550.10	0.0000	4.5800	50.0000	0.0000	(1.2836)	(0.1465)	0.0000	1	(1.4301)	01/06/2025
600352.SH	12/18/2024	SDB3262115566	9,400.00	1.4653	13,172.20	13,773.74	0.0000	4.5800	50.0000	0.0000	(1.6758)	(0.1913)	0.0000	1	(1.8671)	01/06/2025
600352.SH	12/18/2024	SDB3262115566	20,900.00	1.4653	29,287.13	30,624.60	0.0000	4.5800	50.0000	0.0000	(3.7260)	(0.4253)	0.0000	1	(4.1513)	01/06/2025
600352.SH	12/18/2024	SDB3262115566	3,400.00	1.4653	4,764.41	4,981.99	0.0000	4.5800	50.0000	0.0000	(0.6061)	(0.0692)	0.0000	1	(0.6753)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ZHEJIANG LONGSHENG GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600352.SH	12/18/2024	SDB3262115566	29,200.00	1.4653	40,917.90	42,786.53	0.0000	4.5800	50.0000	0.0000	(5.2057)	(0.5943)	0.0000	1	(5.7999)	01/06/2025
600352.SH	12/18/2024	SDB3262115566	19,700.00	1.4653	27,605.57	28,866.25	0.0000	4.5800	50.0000	0.0000	(3.5120)	(0.4009)	0.0000	1	(3.9130)	01/06/2025
600352.SH	12/18/2024	SDB3262115566	4,100.00	1.4653	5,745.32	6,007.70	0.0000	4.5800	50.0000	0.0000	(0.7309)	(0.0834)	0.0000	1	(0.8144)	01/06/2025
600352.SH	12/18/2024	SDB3262115566	10,900.00	1.4653	15,274.15	15,971.68	0.0000	4.5800	50.0000	0.0000	(1.9432)	(0.2218)	0.0000	1	(2.1650)	01/06/2025
600352.SH	12/18/2024	SDB3262115566	27,162.00	1.4653	38,062.06	39,800.26	0.0000	4.5800	50.0000	0.0000	(4.8423)	(0.5528)	0.0000	1	(5.3951)	01/06/2025
600352.SH	12/18/2024	SDB3262115566	5,600.00	1.4653	7,847.27	8,205.64	0.0000	4.5800	50.0000	0.0000	(0.9983)	(0.1140)	0.0000	1	(1.1123)	01/06/2025
600352.SH	12/18/2024	SDB3262115566	200.00	1.4653	280.26	293.06	0.0000	4.5800	50.0000	0.0000	(0.0357)	(0.0041)	0.0000	1	(0.0397)	01/06/2025
600352.SH	12/18/2024	SDB3262115566	13,400.00	1.4653	18,777.39	19,634.91	0.0000	4.5800	50.0000	0.0000	(2.3889)	(0.2727)	0.0000	1	(2.6616)	01/06/2025
600352.SH	12/18/2024	SDB3262115566	24,000.00	1.4653	33,631.15	35,167.01	0.0000	4.5800	50.0000	0.0000	(4.2786)	(0.4884)	0.0000	1	(4.7671)	01/06/2025
600352.SH	12/17/2024	SDB3262115566	3,700.00	1.4712	5,185.88	5,443.46	0.0000	4.5800	50.0000	0.0000	(0.6598)	(0.0756)	0.0000	1	(0.7354)	01/06/2025
600352.SH	12/17/2024	SDB3262115566	300.00	1.4712	423.89	441.36	0.0000	4.5800	50.0000	0.0000	(0.0539)	(0.0061)	0.0000	1	(0.0601)	01/06/2025
600352.SH	12/17/2024	SDB3262115566	31,300.00	1.4712	43,956.00	46,048.75	0.0000	4.5800	50.0000	0.0000	(5.5922)	(0.6396)	0.0000	1	(6.2317)	01/06/2025
600352.SH	12/17/2024	SDB3262115566	1,300.00	1.4712	1,815.72	1,912.57	0.0000	4.5800	50.0000	0.0000	(0.2310)	(0.0266)	0.0000	1	(0.2576)	01/06/2025
600352.SH	12/17/2024	SDB3262115566	4,000.00	1.4712	5,583.22	5,884.82	0.0000	4.5800	50.0000	0.0000	(0.7103)	(0.0817)	0.0000	1	(0.7920)	01/06/2025
600352.SH	12/17/2024	SDB3262115566	5,300.00	1.4712	7,426.88	7,797.39	0.0000	4.5800	50.0000	0.0000	(0.9449)	(0.1083)	0.0000	1	(1.0532)	01/06/2025
600352.SH	12/17/2024	SDB3262115566	7,200.00	1.4712	10,089.35	10,592.68	0.0000	4.5800	50.0000	0.0000	(1.2836)	(0.1471)	0.0000	1	(1.4307)	01/06/2025
600352.SH	12/17/2024	SDB3262115566	9,400.00	1.4712	13,172.20	13,829.34	0.0000	4.5800	50.0000	0.0000	(1.6758)	(0.1921)	0.0000	1	(1.8679)	01/06/2025
600352.SH	12/17/2024	SDB3262115566	20,900.00	1.4712	29,287.13	30,748.21	0.0000	4.5800	50.0000	0.0000	(3.7260)	(0.4271)	0.0000	1	(4.1530)	01/06/2025
600352.SH	12/17/2024	SDB3262115566	3,400.00	1.4712	4,764.41	5,002.10	0.0000	4.5800	50.0000	0.0000	(0.6061)	(0.0695)	0.0000	1	(0.6756)	01/06/2025
600352.SH	12/17/2024	SDB3262115566	29,200.00	1.4712	40,917.90	42,959.22	0.0000	4.5800	50.0000	0.0000	(5.2057)	(0.5967)	0.0000	1	(5.8023)	01/06/2025
600352.SH	12/17/2024	SDB3262115566	19,700.00	1.4712	27,605.57	28,982.76	0.0000	4.5800	50.0000	0.0000	(3.5120)	(0.4025)	0.0000	1	(3.9146)	01/06/2025
600352.SH	12/17/2024	SDB3262115566	4,100.00	1.4712	5,745.32	6,031.94	0.0000	4.5800	50.0000	0.0000	(0.7309)	(0.0838)	0.0000	1	(0.8147)	01/06/2025
600352.SH	12/17/2024	SDB3262115566	10,900.00	1.4712	15,274.15	16,036.15	0.0000	4.5800	50.0000	0.0000	(1.9432)	(0.2227)	0.0000	1	(2.1659)	01/06/2025
600352.SH	12/17/2024	SDB3262115566	27,162.00	1.4712	38,062.06	39,960.90	0.0000	4.5800	50.0000	0.0000	(4.8423)	(0.5550)	0.0000	1	(5.3974)	01/06/2025
600352.SH	12/17/2024	SDB3262115566	5,600.00	1.4712	7,847.27	8,238.75	0.0000	4.5800	50.0000	0.0000	(0.9983)	(0.1144)	0.0000	1	(1.1128)	01/06/2025
600352.SH	12/17/2024	SDB3262115566	200.00	1.4712	280.26	294.24	0.0000	4.5800	50.0000	0.0000	(0.0357)	(0.0041)	0.0000	1	(0.0397)	01/06/2025
600352.SH	12/17/2024	SDB3262115566	13,400.00	1.4712	18,777.39	19,714.16	0.0000	4.5800	50.0000	0.0000	(2.3889)	(0.2738)	0.0000	1	(2.6627)	01/06/2025
600352.SH	12/17/2024	SDB3262115566	24,000.00	1.4712	33,631.15	35,308.94	0.0000	4.5800	50.0000	0.0000	(4.2786)	(0.4904)	0.0000	1	(4.7690)	01/06/2025
600352.SH	12/16/2024	SDB3262115566	3,700.00	1.4718	5,185.88	5,445.49	0.0000	4.5800	50.0000	0.0000	(0.6598)	(0.0756)	0.0000	1	(0.7354)	01/06/2025
600352.SH	12/16/2024	SDB3262115566	300.00	1.4718	423.89	441.53	0.0000	4.5800	50.0000	0.0000	(0.0539)	(0.0061)	0.0000	1	(0.0601)	01/06/2025
600352.SH	12/16/2024	SDB3262115566	31,300.00	1.4718	43,956.00	46,065.87	0.0000	4.5800	50.0000	0.0000	(5.5922)	(0.6398)	0.0000	1	(6.2320)	01/06/2025
600352.SH	12/16/2024	SDB3262115566	1,300.00	1.4718	1,815.72	1,913.28	0.0000	4.5800	50.0000	0.0000	(0.2310)	(0.0266)	0.0000	1	(0.2576)	01/06/2025
600352.SH	12/16/2024	SDB3262115566	4,000.00	1.4718	5,583.22	5,887.01	0.0000	4.5800	50.0000	0.0000	(0.7103)	(0.0818)	0.0000	1	(0.7921)	01/06/2025
600352.SH	12/16/2024	SDB3262115566	5,300.00	1.4718	7,426.88	7,800.29	0.0000	4.5800	50.0000	0.0000	(0.9449)	(0.1083)	0.0000	1	(1.0532)	01/06/2025
600352.SH	12/16/2024	SDB3262115566	7,200.00	1.4718	10,089.35	10,596.62	0.0000	4.5800	50.0000	0.0000	(1.2836)	(0.1472)	0.0000	1	(1.4308)	01/06/2025
600352.SH	12/16/2024	SDB3262115566	9,400.00	1.4718	13,172.20	13,834.48	0.0000	4.5800	50.0000	0.0000	(1.6758)	(0.1921)	0.0000	1	(1.8679)	01/06/2025
600352.SH	12/16/2024	SDB3262115566	20,900.00	1.4718	29,287.13	30,759.64	0.0000	4.5800	50.0000	0.0000	(3.7260)	(0.4272)	0.0000	1	(4.1532)	01/06/2025
600352.SH	12/16/2024	SDB3262115566	3,400.00	1.4718	4,764.41	5,003.96	0.0000	4.5800	50.0000	0.0000	(0.6061)	(0.0695)	0.0000	1	(0.6756)	01/06/2025
600352.SH	12/16/2024	SDB3262115566	29,200.00	1.4718	40,917.90	42,975.19	0.0000	4.5800	50.0000	0.0000	(5.2057)	(0.5969)	0.0000	1	(5.8025)	01/06/2025
600352.SH	12/16/2024	SDB3262115566	19,700.00	1.4718	27,605.57	28,993.53	0.0000	4.5800	50.0000	0.0000	(3.5120)	(0.4027)	0.0000	1	(3.9147)	01/06/2025
600352.SH	12/16/2024	SDB3262115566	4,100.00	1.4718	5,745.32	6,034.19	0.0000	4.5800	50.0000	0.0000	(0.7309)	(0.0838)	0.0000	1	(0.8147)	01/06/2025
600352.SH	12/16/2024	SDB3262115566	10,900.00	1.4718	15,274.15	16,042.11	0.0000	4.5800	50.0000	0.0000	(1.9432)	(0.2228)	0.0000	1	(2.1660)	01/06/2025
600352.SH	12/16/2024	SDB3262115566	27,162.00	1.4718	38,062.06	39,975.75	0.0000	4.5800	50.0000	0.0000	(4.8423)	(0.5552)	0.0000	1	(5.3976)	01/06/2025
600352.SH	12/16/2024	SDB3262115566	5,600.00	1.4718	7,847.27	8,241.82	0.0000	4.5800	50.0000	0.0000	(0.9983)	(0.1145)	0.0000	1	(1.1128)	01/06/2025
600352.SH	12/16/2024	SDB3262115566	200.00	1.4718	280.26	294.35	0.0000	4.5800	50.0000	0.0000	(0.0357)	(0.0041)	0.0000	1	(0.0397)	01/06/2025
600352.SH	12/16/2024	SDB3262115566	13,400.00	1.4718	18,777.39	19,721.49	0.0000	4.5800	50.0000	0.0000	(2.3889)	(0.2739)	0.0000	1	(2.6628)	01/06/2025
600352.SH	12/16/2024	SDB3262115566	24,000.00	1.4718	33,631.15	35,322.07	0.0000	4.5800	50.0000	0.0000	(4.2786)	(0.4906)	0.0000	1	(4.7692)	01/06/2025
600352.SH	12/13/2024	SDB3262115566	3,700.00	1.4371	5,185.88	5,317.27	0.0000	4.5800	50.0000	0.0000	(1.9793)	(0.2216)	0.0000	3	(2.2008)	01/06/2025
600352.SH	12/13/2024	SDB3262115566	300.00	1.4371	423.89	431.13	0.0000	4.5800	50.0000	0.0000	(0.1618)	(0.0180)	0.0000	3	(0.1797)	01/06/2025
600352.SH	12/13/2024	SDB3262115566	31,300.00	1.4371	43,956.00	44,981.26	0.0000	4.5800	50.0000	0.0000	(16.7765)	(1.8742)	0.0000	3	(18.6508)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ZHEJIANG LONGSHENG GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600352.SH	12/13/2024	SDB3262115566	1,300.00	1.4371	1,815.72	1,868.23	0.0000	4.5800	50.0000	0.0000	(0.6930)	(0.0778)	0.0000	3	(0.7708)	01/06/2025
600352.SH	12/13/2024	SDB3262115566	4,000.00	1.4371	5,583.22	5,748.40	0.0000	4.5800	50.0000	0.0000	(2.1309)	(0.2395)	0.0000	3	(2.3704)	01/06/2025
600352.SH	12/13/2024	SDB3262115566	5,300.00	1.4371	7,426.88	7,616.64	0.0000	4.5800	50.0000	0.0000	(2.8346)	(0.3174)	0.0000	3	(3.1520)	01/06/2025
600352.SH	12/13/2024	SDB3262115566	7,200.00	1.4371	10,089.35	10,347.13	0.0000	4.5800	50.0000	0.0000	(3.8508)	(0.4311)	0.0000	3	(4.2819)	01/06/2025
600352.SH	12/13/2024	SDB3262115566	9,400.00	1.4371	13,172.20	13,508.75	0.0000	4.5800	50.0000	0.0000	(5.0274)	(0.5629)	0.0000	3	(5.5903)	01/06/2025
600352.SH	12/13/2024	SDB3262115566	20,900.00	1.4371	29,287.13	30,035.41	0.0000	4.5800	50.0000	0.0000	(11.1779)	(1.2515)	0.0000	3	(12.4294)	01/06/2025
600352.SH	12/13/2024	SDB3262115566	3,400.00	1.4371	4,764.41	4,886.14	0.0000	4.5800	50.0000	0.0000	(1.8184)	(0.2036)	0.0000	3	(2.0220)	01/06/2025
600352.SH	12/13/2024	SDB3262115566	29,200.00	1.4371	40,917.90	41,963.35	0.0000	4.5800	50.0000	0.0000	(15.6170)	(1.7485)	0.0000	3	(17.3655)	01/06/2025
600352.SH	12/13/2024	SDB3262115566	19,700.00	1.4371	27,605.57	28,310.89	0.0000	4.5800	50.0000	0.0000	(10.5361)	(1.1796)	0.0000	3	(11.7157)	01/06/2025
600352.SH	12/13/2024	SDB3262115566	4,100.00	1.4371	5,745.32	5,892.11	0.0000	4.5800	50.0000	0.0000	(2.1928)	(0.2455)	0.0000	3	(2.4383)	01/06/2025
600352.SH	12/13/2024	SDB3262115566	10,900.00	1.4371	15,274.15	15,664.40	0.0000	4.5800	50.0000	0.0000	(5.8296)	(0.6527)	0.0000	3	(6.4823)	01/06/2025
600352.SH	12/13/2024	SDB3262115566	27,162.00	1.4371	38,062.06	39,034.54	0.0000	4.5800	50.0000	0.0000	(14.5270)	(1.6264)	0.0000	3	(16.1535)	01/06/2025
600352.SH	12/13/2024	SDB3262115566	5,600.00	1.4371	7,847.27	8,047.77	0.0000	4.5800	50.0000	0.0000	(2.9950)	(0.3353)	0.0000	3	(3.3304)	01/06/2025
600352.SH	12/13/2024	SDB3262115566	200.00	1.4371	280.26	287.42	0.0000	4.5800	50.0000	0.0000	(0.1070)	(0.0120)	0.0000	3	(0.1189)	01/06/2025
600352.SH	12/13/2024	SDB3262115566	13,400.00	1.4371	18,777.39	19,257.15	0.0000	4.5800	50.0000	0.0000	(7.1667)	(0.8024)	0.0000	3	(7.9691)	01/06/2025
600352.SH	12/13/2024	SDB3262115566	24,000.00	1.4371	33,631.15	34,490.42	0.0000	4.5800	50.0000	0.0000	(12.8359)	(1.4371)	0.0000	3	(14.2730)	01/06/2025
600352.SH	12/12/2024	SDB3262115566	3,700.00	1.4263	5,185.88	5,277.23	0.0000	4.5800	50.0000	0.0000	(0.6598)	(0.0733)	0.0000	1	(0.7331)	01/06/2025
600352.SH	12/12/2024	SDB3262115566	300.00	1.4263	423.89	427.88	0.0000	4.5800	50.0000	0.0000	(0.0539)	(0.0059)	0.0000	1	(0.0599)	01/06/2025
600352.SH	12/12/2024	SDB3262115566	31,300.00	1.4263	43,956.00	44,642.53	0.0000	4.5800	50.0000	0.0000	(5.5922)	(0.6200)	0.0000	1	(6.2122)	01/06/2025
600352.SH	12/12/2024	SDB3262115566	1,300.00	1.4263	1,815.72	1,854.16	0.0000	4.5800	50.0000	0.0000	(0.2310)	(0.0258)	0.0000	1	(0.2568)	01/06/2025
600352.SH	12/12/2024	SDB3262115566	4,000.00	1.4263	5,583.22	5,705.12	0.0000	4.5800	50.0000	0.0000	(0.7103)	(0.0792)	0.0000	1	(0.7895)	01/06/2025
600352.SH	12/12/2024	SDB3262115566	5,300.00	1.4263	7,426.88	7,559.28	0.0000	4.5800	50.0000	0.0000	(0.9449)	(0.1050)	0.0000	1	(1.0499)	01/06/2025
600352.SH	12/12/2024	SDB3262115566	7,200.00	1.4263	10,089.35	10,269.21	0.0000	4.5800	50.0000	0.0000	(1.2836)	(0.1426)	0.0000	1	(1.4262)	01/06/2025
600352.SH	12/12/2024	SDB3262115566	9,400.00	1.4263	13,172.20	13,407.02	0.0000	4.5800	50.0000	0.0000	(1.6758)	(0.1862)	0.0000	1	(1.8620)	01/06/2025
600352.SH	12/12/2024	SDB3262115566	20,900.00	1.4263	29,287.13	29,809.23	0.0000	4.5800	50.0000	0.0000	(3.7260)	(0.4140)	0.0000	1	(4.1400)	01/06/2025
600352.SH	12/12/2024	SDB3262115566	3,400.00	1.4263	4,764.41	4,849.35	0.0000	4.5800	50.0000	0.0000	(0.6061)	(0.0674)	0.0000	1	(0.6735)	01/06/2025
600352.SH	12/12/2024	SDB3262115566	29,200.00	1.4263	40,917.90	41,647.35	0.0000	4.5800	50.0000	0.0000	(5.2057)	(0.5784)	0.0000	1	(5.7841)	01/06/2025
600352.SH	12/12/2024	SDB3262115566	19,700.00	1.4263	27,605.57	28,097.70	0.0000	4.5800	50.0000	0.0000	(3.5120)	(0.3902)	0.0000	1	(3.9023)	01/06/2025
600352.SH	12/12/2024	SDB3262115566	4,100.00	1.4263	5,745.32	5,847.74	0.0000	4.5800	50.0000	0.0000	(0.7309)	(0.0812)	0.0000	1	(0.8122)	01/06/2025
600352.SH	12/12/2024	SDB3262115566	10,900.00	1.4263	15,274.15	15,546.44	0.0000	4.5800	50.0000	0.0000	(1.9432)	(0.2159)	0.0000	1	(2.1591)	01/06/2025
600352.SH	12/12/2024	SDB3262115566	27,162.00	1.4263	38,062.06	38,740.59	0.0000	4.5800	50.0000	0.0000	(4.8423)	(0.5381)	0.0000	1	(5.3804)	01/06/2025
600352.SH	12/12/2024	SDB3262115566	5,600.00	1.4263	7,847.27	7,987.16	0.0000	4.5800	50.0000	0.0000	(0.9983)	(0.1109)	0.0000	1	(1.1093)	01/06/2025
600352.SH	12/12/2024	SDB3262115566	200.00	1.4263	280.26	285.26	0.0000	4.5800	50.0000	0.0000	(0.0357)	(0.0040)	0.0000	1	(0.0396)	01/06/2025
600352.SH	12/12/2024	SDB3262115566	13,400.00	1.4263	18,777.39	19,112.14	0.0000	4.5800	50.0000	0.0000	(2.3889)	(0.2654)	0.0000	1	(2.6543)	01/06/2025
600352.SH	12/12/2024	SDB3262115566	24,000.00	1.4263	33,631.15	34,230.70	0.0000	4.5800	50.0000	0.0000	(4.2786)	(0.4754)	0.0000	1	(4.7541)	01/06/2025
600352.SH	12/11/2024	SDB3262115566	3,700.00	1.4291	5,185.88	5,287.68	0.0000	4.5800	50.0000	0.0000	(0.6598)	(0.0734)	0.0000	1	(0.7332)	01/06/2025
600352.SH	12/11/2024	SDB3262115566	300.00	1.4291	423.89	428.73	0.0000	4.5800	50.0000	0.0000	(0.0539)	(0.0060)	0.0000	1	(0.0599)	01/06/2025
600352.SH	12/11/2024	SDB3262115566	31,300.00	1.4291	43,956.00	44,730.89	0.0000	4.5800	50.0000	0.0000	(5.5922)	(0.6213)	0.0000	1	(6.2134)	01/06/2025
600352.SH	12/11/2024	SDB3262115566	1,300.00	1.4291	1,815.72	1,857.83	0.0000	4.5800	50.0000	0.0000	(0.2310)	(0.0258)	0.0000	1	(0.2568)	01/06/2025
600352.SH	12/11/2024	SDB3262115566	4,000.00	1.4291	5,583.22	5,716.41	0.0000	4.5800	50.0000	0.0000	(0.7103)	(0.0794)	0.0000	1	(0.7897)	01/06/2025
600352.SH	12/11/2024	SDB3262115566	5,300.00	1.4291	7,426.88	7,574.24	0.0000	4.5800	50.0000	0.0000	(0.9449)	(0.1052)	0.0000	1	(1.0501)	01/06/2025
600352.SH	12/11/2024	SDB3262115566	7,200.00	1.4291	10,089.35	10,289.53	0.0000	4.5800	50.0000	0.0000	(1.2836)	(0.1429)	0.0000	1	(1.4265)	01/06/2025
600352.SH	12/11/2024	SDB3262115566	9,400.00	1.4291	13,172.20	13,433.56	0.0000	4.5800	50.0000	0.0000	(1.6758)	(0.1866)	0.0000	1	(1.8624)	01/06/2025
600352.SH	12/11/2024	SDB3262115566	20,900.00	1.4291	29,287.13	29,868.23	0.0000	4.5800	50.0000	0.0000	(3.7260)	(0.4148)	0.0000	1	(4.1408)	01/06/2025
600352.SH	12/11/2024	SDB3262115566	3,400.00	1.4291	4,764.41	4,858.95	0.0000	4.5800	50.0000	0.0000	(0.6061)	(0.0675)	0.0000	1	(0.6736)	01/06/2025
600352.SH	12/11/2024	SDB3262115566	29,200.00	1.4291	40,917.90	41,729.78	0.0000	4.5800	50.0000	0.0000	(5.2057)	(0.5796)	0.0000	1	(5.7852)	01/06/2025
600352.SH	12/11/2024	SDB3262115566	19,700.00	1.4291	27,605.57	28,153.31	0.0000	4.5800	50.0000	0.0000	(3.5120)	(0.3910)	0.0000	1	(3.9031)	01/06/2025
600352.SH	12/11/2024	SDB3262115566	4,100.00	1.4291	5,745.32	5,859.32	0.0000	4.5800	50.0000	0.0000	(0.7309)	(0.0814)	0.0000	1	(0.8123)	01/06/2025
600352.SH	12/11/2024	SDB3262115566	10,900.00	1.4291	15,274.15	15,577.21	0.0000	4.5800	50.0000	0.0000	(1.9432)	(0.2164)	0.0000	1	(2.1596)	01/06/2025
600352.SH	12/11/2024	SDB3262115566	27,162.00	1.4291	38,062.06	38,817.27	0.0000	4.5800	50.0000	0.0000	(4.8423)	(0.5391)	0.0000	1	(5.3815)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ZHEJIANG LONGSHENG GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600352.SH	12/11/2024	SDB3262115566	5,600.00	1.4291	7,847.27	8,002.97	0.0000	4.5800	50.0000	0.0000	(0.9983)	(0.1112)	0.0000	1	(1.1095)	01/06/2025
600352.SH	12/11/2024	SDB3262115566	200.00	1.4291	280.26	285.82	0.0000	4.5800	50.0000	0.0000	(0.0357)	(0.0040)	0.0000	1	(0.0396)	01/06/2025
600352.SH	12/11/2024	SDB3262115566	13,400.00	1.4291	18,777.39	19,149.97	0.0000	4.5800	50.0000	0.0000	(2.3889)	(0.2660)	0.0000	1	(2.6549)	01/06/2025
600352.SH	12/11/2024	SDB3262115566	24,000.00	1.4291	33,631.15	34,298.45	0.0000	4.5800	50.0000	0.0000	(4.2786)	(0.4764)	0.0000	1	(4.7550)	01/06/2025
600352.SH	12/10/2024	SDB3262115566	3,700.00	1.4129	5,185.88	5,227.89	0.0000	4.5800	50.0000	0.0000	(0.6598)	(0.0726)	0.0000	1	(0.7324)	01/06/2025
600352.SH	12/10/2024	SDB3262115566	300.00	1.4129	423.89	423.88	0.0000	4.5800	50.0000	0.0000	(0.0539)	(0.0059)	0.0000	1	(0.0598)	01/06/2025
600352.SH	12/10/2024	SDB3262115566	31,300.00	1.4129	43,956.00	44,225.08	0.0000	4.5800	50.0000	0.0000	(5.5922)	(0.6142)	0.0000	1	(6.2064)	01/06/2025
600352.SH	12/10/2024	SDB3262115566	1,300.00	1.4129	1,815.72	1,836.82	0.0000	4.5800	50.0000	0.0000	(0.2310)	(0.0255)	0.0000	1	(0.2565)	01/06/2025
600352.SH	12/10/2024	SDB3262115566	4,000.00	1.4129	5,583.22	5,651.77	0.0000	4.5800	50.0000	0.0000	(0.7103)	(0.0785)	0.0000	1	(0.7888)	01/06/2025
600352.SH	12/10/2024	SDB3262115566	5,300.00	1.4129	7,426.88	7,488.59	0.0000	4.5800	50.0000	0.0000	(0.9449)	(0.1040)	0.0000	1	(1.0489)	01/06/2025
600352.SH	12/10/2024	SDB3262115566	7,200.00	1.4129	10,089.35	10,173.18	0.0000	4.5800	50.0000	0.0000	(1.2836)	(0.1413)	0.0000	1	(1.4249)	01/06/2025
600352.SH	12/10/2024	SDB3262115566	9,400.00	1.4129	13,172.20	13,281.65	0.0000	4.5800	50.0000	0.0000	(1.6758)	(0.1845)	0.0000	1	(1.8603)	01/06/2025
600352.SH	12/10/2024	SDB3262115566	20,900.00	1.4129	29,287.13	29,530.49	0.0000	4.5800	50.0000	0.0000	(3.7260)	(0.4101)	0.0000	1	(4.1361)	01/06/2025
600352.SH	12/10/2024	SDB3262115566	3,400.00	1.4129	4,764.41	4,804.00	0.0000	4.5800	50.0000	0.0000	(0.6061)	(0.0667)	0.0000	1	(0.6729)	01/06/2025
600352.SH	12/10/2024	SDB3262115566	29,200.00	1.4129	40,917.90	41,257.91	0.0000	4.5800	50.0000	0.0000	(5.2057)	(0.5730)	0.0000	1	(5.7787)	01/06/2025
600352.SH	12/10/2024	SDB3262115566	19,700.00	1.4129	27,605.57	27,834.96	0.0000	4.5800	50.0000	0.0000	(3.5120)	(0.3866)	0.0000	1	(3.8986)	01/06/2025
600352.SH	12/10/2024	SDB3262115566	4,100.00	1.4129	5,745.32	5,793.06	0.0000	4.5800	50.0000	0.0000	(0.7309)	(0.0805)	0.0000	1	(0.8114)	01/06/2025
600352.SH	12/10/2024	SDB3262115566	10,900.00	1.4129	15,274.15	15,401.07	0.0000	4.5800	50.0000	0.0000	(1.9432)	(0.2139)	0.0000	1	(2.1571)	01/06/2025
600352.SH	12/10/2024	SDB3262115566	27,162.00	1.4129	38,062.06	38,378.33	0.0000	4.5800	50.0000	0.0000	(4.8423)	(0.5330)	0.0000	1	(5.3754)	01/06/2025
600352.SH	12/10/2024	SDB3262115566	5,600.00	1.4129	7,847.27	7,912.48	0.0000	4.5800	50.0000	0.0000	(0.9983)	(0.1099)	0.0000	1	(1.1082)	01/06/2025
600352.SH	12/10/2024	SDB3262115566	200.00	1.4129	280.26	282.59	0.0000	4.5800	50.0000	0.0000	(0.0357)	(0.0039)	0.0000	1	(0.0396)	01/06/2025
600352.SH	12/10/2024	SDB3262115566	13,400.00	1.4129	18,777.39	18,933.42	0.0000	4.5800	50.0000	0.0000	(2.3889)	(0.2630)	0.0000	1	(2.6519)	01/06/2025
600352.SH	12/10/2024	SDB3262115566	24,000.00	1.4129	33,631.15	33,910.61	0.0000	4.5800	50.0000	0.0000	(4.2786)	(0.4710)	0.0000	1	(4.7496)	01/06/2025
600352.SH	12/09/2024	SDB3262115566	1,300.00	1.3960	1,815.72	1,814.82	0.0000	4.5800	50.0000	0.0000	(0.2310)	(0.0252)	0.0000	1	(0.2562)	01/06/2025
600352.SH	12/09/2024	SDB3262115566	4,000.00	1.3960	5,583.22	5,584.08	0.0000	4.5800	50.0000	0.0000	(0.7103)	(0.0776)	0.0000	1	(0.7879)	01/06/2025
600352.SH	12/09/2024	SDB3262115566	5,300.00	1.3960	7,426.88	7,398.90	0.0000	4.5800	50.0000	0.0000	(0.9449)	(0.1028)	0.0000	1	(1.0476)	01/06/2025
600352.SH	12/09/2024	SDB3262115566	7,200.00	1.3960	10,089.35	10,051.34	0.0000	4.5800	50.0000	0.0000	(1.2836)	(0.1396)	0.0000	1	(1.4232)	01/06/2025
600352.SH	12/09/2024	SDB3262115566	9,400.00	1.3960	13,172.20	13,122.58	0.0000	4.5800	50.0000	0.0000	(1.6758)	(0.1823)	0.0000	1	(1.8581)	01/06/2025
600352.SH	12/09/2024	SDB3262115566	20,900.00	1.3960	29,287.13	29,176.80	0.0000	4.5800	50.0000	0.0000	(3.7260)	(0.4052)	0.0000	1	(4.1312)	01/06/2025
600352.SH	12/09/2024	SDB3262115566	3,400.00	1.3960	4,764.41	4,746.46	0.0000	4.5800	50.0000	0.0000	(0.6061)	(0.0659)	0.0000	1	(0.6721)	01/06/2025
600352.SH	12/09/2024	SDB3262115566	29,200.00	1.3960	40,917.90	40,763.75	0.0000	4.5800	50.0000	0.0000	(5.2057)	(0.5662)	0.0000	1	(5.7718)	01/06/2025
600352.SH	12/09/2024	SDB3262115566	19,700.00	1.3960	27,605.57	27,501.57	0.0000	4.5800	50.0000	0.0000	(3.5120)	(0.3820)	0.0000	1	(3.8940)	01/06/2025
600352.SH	12/09/2024	SDB3262115566	4,100.00	1.3960	5,745.32	5,723.68	0.0000	4.5800	50.0000	0.0000	(0.7309)	(0.0795)	0.0000	1	(0.8104)	01/06/2025
600352.SH	12/09/2024	SDB3262115566	10,900.00	1.3960	15,274.15	15,216.61	0.0000	4.5800	50.0000	0.0000	(1.9432)	(0.2113)	0.0000	1	(2.1546)	01/06/2025
600352.SH	12/09/2024	SDB3262115566	27,162.00	1.3960	38,062.06	37,918.67	0.0000	4.5800	50.0000	0.0000	(4.8423)	(0.5266)	0.0000	1	(5.3690)	01/06/2025
600352.SH	12/09/2024	SDB3262115566	5,600.00	1.3960	7,847.27	7,817.71	0.0000	4.5800	50.0000	0.0000	(0.9983)	(0.1086)	0.0000	1	(1.1069)	01/06/2025
600352.SH	12/09/2024	SDB3262115566	200.00	1.3960	280.26	279.20	0.0000	4.5800	50.0000	0.0000	(0.0357)	(0.0039)	0.0000	1	(0.0395)	01/06/2025
600352.SH	12/09/2024	SDB3262115566	13,400.00	1.3960	18,777.39	18,706.65	0.0000	4.5800	50.0000	0.0000	(2.3889)	(0.2598)	0.0000	1	(2.6487)	01/06/2025
600352.SH	12/09/2024	SDB3262115566	24,000.00	1.3960	33,631.15	33,504.46	0.0000	4.5800	50.0000	0.0000	(4.2786)	(0.4653)	0.0000	1	(4.7440)	01/06/2025
600352.SH	12/06/2024	SDB3262115566	5,300.00	1.3919	7,426.88	7,376.94	0.0000	4.5800	50.0000	0.0000	(2.8346)	(0.3074)	0.0000	3	(3.1420)	01/06/2025
600352.SH	12/06/2024	SDB3262115566	7,200.00	1.3919	10,089.35	10,021.51	0.0000	4.5800	50.0000	0.0000	(3.8508)	(0.4176)	0.0000	3	(4.2683)	01/06/2025
600352.SH	12/06/2024	SDB3262115566	9,400.00	1.3919	13,172.20	13,083.63	0.0000	4.5800	50.0000	0.0000	(5.0274)	(0.5452)	0.0000	3	(5.5725)	01/06/2025
600352.SH	12/06/2024	SDB3262115566	20,900.00	1.3919	29,287.13	29,090.21	0.0000	4.5800	50.0000	0.0000	(11.1779)	(1.2121)	0.0000	3	(12.3900)	01/06/2025
600352.SH	12/06/2024	SDB3262115566	3,400.00	1.3919	4,764.41	4,732.38	0.0000	4.5800	50.0000	0.0000	(1.8184)	(0.1972)	0.0000	3	(2.0156)	01/06/2025
600352.SH	12/06/2024	SDB3262115566	29,200.00	1.3919	40,917.90	40,642.78	0.0000	4.5800	50.0000	0.0000	(15.6170)	(1.6934)	0.0000	3	(17.3104)	01/06/2025
600352.SH	12/06/2024	SDB3262115566	19,700.00	1.3919	27,605.57	27,419.96	0.0000	4.5800	50.0000	0.0000	(10.5361)	(1.1425)	0.0000	3	(11.6786)	01/06/2025
600352.SH	12/06/2024	SDB3262115566	4,100.00	1.3919	5,745.32	5,706.69	0.0000	4.5800	50.0000	0.0000	(2.1928)	(0.2378)	0.0000	3	(2.4306)	01/06/2025
600352.SH	12/06/2024	SDB3262115566	10,900.00	1.3919	15,274.15	15,171.45	0.0000	4.5800	50.0000	0.0000	(5.8296)	(0.6321)	0.0000	3	(6.4618)	01/06/2025
600352.SH	12/06/2024	SDB3262115566	27,162.00	1.3919	38,062.06	37,806.14	0.0000	4.5800	50.0000	0.0000	(14.5270)	(1.5753)	0.0000	3	(16.1023)	01/06/2025
600352.SH	12/06/2024	SDB3262115566	5,600.00	1.3919	7,847.27	7,794.51	0.0000	4.5800	50.0000	0.0000	(2.9950)	(0.3248)	0.0000	3	(3.3198)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ZHEJIANG LONGSHENG GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600352.SH	12/06/2024	SDB3262115566	200.00	1.3919	280.26	278.38	0.0000	4.5800	50.0000	0.0000	(0.1070)	(0.0116)	0.0000	3	(0.1186)	01/06/2025
600352.SH	12/06/2024	SDB3262115566	13,400.00	1.3919	18,777.39	18,651.14	0.0000	4.5800	50.0000	0.0000	(7.1667)	(0.7771)	0.0000	3	(7.9438)	01/06/2025
600352.SH	12/06/2024	SDB3262115566	24,000.00	1.3919	33,631.15	33,405.02	0.0000	4.5800	50.0000	0.0000	(12.8359)	(1.3919)	0.0000	3	(14.2278)	01/06/2025
600352.SH	12/05/2024	SDB3262115566	5,300.00	1.4067	7,426.88	7,455.52	0.0000	4.5800	50.0000	0.0000	(0.9449)	(0.1035)	0.0000	1	(1.0484)	01/06/2025
600352.SH	12/05/2024	SDB3262115566	7,200.00	1.4067	10,089.35	10,128.25	0.0000	4.5800	50.0000	0.0000	(1.2836)	(0.1407)	0.0000	1	(1.4243)	01/06/2025
600352.SH	12/05/2024	SDB3262115566	9,400.00	1.4067	13,172.20	13,222.99	0.0000	4.5800	50.0000	0.0000	(1.6758)	(0.1837)	0.0000	1	(1.8594)	01/06/2025
600352.SH	12/05/2024	SDB3262115566	20,900.00	1.4067	29,287.13	29,400.05	0.0000	4.5800	50.0000	0.0000	(3.7260)	(0.4083)	0.0000	1	(4.1343)	01/06/2025
600352.SH	12/05/2024	SDB3262115566	3,400.00	1.4067	4,764.41	4,782.78	0.0000	4.5800	50.0000	0.0000	(0.6061)	(0.0664)	0.0000	1	(0.6726)	01/06/2025
600352.SH	12/05/2024	SDB3262115566	29,200.00	1.4067	40,917.90	41,075.67	0.0000	4.5800	50.0000	0.0000	(5.2057)	(0.5705)	0.0000	1	(5.7762)	01/06/2025
600352.SH	12/05/2024	SDB3262115566	19,700.00	1.4067	27,605.57	27,712.01	0.0000	4.5800	50.0000	0.0000	(3.5120)	(0.3849)	0.0000	1	(3.8969)	01/06/2025
600352.SH	12/05/2024	SDB3262115566	4,100.00	1.4067	5,745.32	5,767.47	0.0000	4.5800	50.0000	0.0000	(0.7309)	(0.0801)	0.0000	1	(0.8110)	01/06/2025
600352.SH	12/05/2024	SDB3262115566	10,900.00	1.4067	15,274.15	15,333.04	0.0000	4.5800	50.0000	0.0000	(1.9432)	(0.2130)	0.0000	1	(2.1562)	01/06/2025
600352.SH	12/05/2024	SDB3262115566	27,162.00	1.4067	38,062.06	38,208.81	0.0000	4.5800	50.0000	0.0000	(4.8423)	(0.5307)	0.0000	1	(5.3730)	01/06/2025
600352.SH	12/05/2024	SDB3262115566	5,600.00	1.4067	7,847.27	7,877.53	0.0000	4.5800	50.0000	0.0000	(0.9983)	(0.1094)	0.0000	1	(1.1078)	01/06/2025
600352.SH	12/05/2024	SDB3262115566	200.00	1.4067	280.26	281.34	0.0000	4.5800	50.0000	0.0000	(0.0357)	(0.0039)	0.0000	1	(0.0396)	01/06/2025
600352.SH	12/05/2024	SDB3262115566	13,400.00	1.4067	18,777.39	18,849.79	0.0000	4.5800	50.0000	0.0000	(2.3889)	(0.2618)	0.0000	1	(2.6507)	01/06/2025
600352.SH	12/05/2024	SDB3262115566	24,000.00	1.4067	33,631.15	33,760.82	0.0000	4.5800	50.0000	0.0000	(4.2786)	(0.4689)	0.0000	1	(4.7475)	01/06/2025
600352.SH	12/04/2024	SDB3262115566	5,300.00	1.4013	7,426.88	7,426.88	0.0000	4.5800	50.0000	0.0000	(0.9449)	(0.1032)	0.0000	1	(1.0480)	01/06/2025
600352.SH	12/04/2024	SDB3262115566	7,200.00	1.4013	10,089.35	10,089.35	0.0000	4.5800	50.0000	0.0000	(1.2836)	(0.1401)	0.0000	1	(1.4237)	01/06/2025
600352.SH	12/04/2024	SDB3262115566	9,400.00	1.4013	13,172.20	13,172.20	0.0000	4.5800	50.0000	0.0000	(1.6758)	(0.1829)	0.0000	1	(1.8587)	01/06/2025
600352.SH	12/04/2024	SDB3262115566	20,900.00	1.4013	29,287.13	29,287.13	0.0000	4.5800	50.0000	0.0000	(3.7260)	(0.4068)	0.0000	1	(4.1327)	01/06/2025
600352.SH	12/04/2024	SDB3262115566	3,400.00	1.4013	4,764.41	4,764.41	0.0000	4.5800	50.0000	0.0000	(0.6061)	(0.0662)	0.0000	1	(0.6723)	01/06/2025
600352.SH	12/04/2024	SDB3262115566	29,200.00	1.4013	40,917.90	40,917.90	0.0000	4.5800	50.0000	0.0000	(5.2057)	(0.5683)	0.0000	1	(5.7740)	01/06/2025
600352.SH	12/04/2024	SDB3262115566	19,700.00	1.4013	27,605.57	27,605.57	0.0000	4.5800	50.0000	0.0000	(3.5120)	(0.3834)	0.0000	1	(3.8955)	01/06/2025
600352.SH	12/04/2024	SDB3262115566	4,100.00	1.4013	5,745.32	5,745.32	0.0000	4.5800	50.0000	0.0000	(0.7309)	(0.0798)	0.0000	1	(0.8107)	01/06/2025
600352.SH	12/04/2024	SDB3262115566	10,900.00	1.4013	15,274.15	15,274.15	0.0000	4.5800	50.0000	0.0000	(1.9432)	(0.2121)	0.0000	1	(2.1554)	01/06/2025
600352.SH	12/04/2024	SDB3262115566	27,162.00	1.4013	38,062.06	38,062.06	0.0000	4.5800	50.0000	0.0000	(4.8423)	(0.5286)	0.0000	1	(5.3710)	01/06/2025
600352.SH	12/04/2024	SDB3262115566	5,600.00	1.4013	7,847.27	7,847.27	0.0000	4.5800	50.0000	0.0000	(0.9983)	(0.1090)	0.0000	1	(1.1073)	01/06/2025
600352.SH	12/04/2024	SDB3262115566	200.00	1.4013	280.26	280.26	0.0000	4.5800	50.0000	0.0000	(0.0357)	(0.0039)	0.0000	1	(0.0395)	01/06/2025
600352.SH	12/04/2024	SDB3262115566	13,400.00	1.4013	18,777.39	18,777.39	0.0000	4.5800	50.0000	0.0000	(2.3889)	(0.2608)	0.0000	1	(2.6497)	01/06/2025
600352.SH	12/04/2024	SDB3262115566	24,000.00	1.4013	33,631.15	33,631.15	0.0000	4.5800	50.0000	0.0000	(4.2786)	(0.4671)	0.0000	1	(4.7457)	01/06/2025
TOTAL ZHEJIANG LONGSHENG GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND												(1,221.7150)	(140.5656)	0.0000	(1,362.2805)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ZHEJIANG MEDICINE CO., LTD. CMN CLASS A SERIES NORTHBOUND																
600216.SH	01/03/2025	SDB3261790021	800.00	2.2026	1,747.89	1,762.09	0.0000	4.3300	50.0000	0.0000	(0.6307)	(0.0734)	0.0000	3	(0.7041)	01/06/2025
600216.SH	01/03/2025	SDB3261790021	2,600.00	2.2026	5,680.64	5,726.79	0.0000	4.3300	50.0000	0.0000	(2.0498)	(0.2386)	0.0000	3	(2.2884)	01/06/2025
600216.SH	01/02/2025	SDB3261790021	800.00	2.2277	1,747.89	1,782.17	0.0000	4.3300	50.0000	0.0000	(0.2102)	(0.0248)	0.0000	1	(0.2350)	01/06/2025
600216.SH	01/02/2025	SDB3261790021	2,600.00	2.2277	5,680.64	5,792.06	0.0000	4.3300	50.0000	0.0000	(0.6833)	(0.0804)	0.0000	1	(0.7637)	01/06/2025
600216.SH	12/31/2024	SDB3261790021	800.00	2.2316	1,747.89	1,785.31	0.0000	4.3300	50.0000	0.0000	(0.4205)	(0.0496)	0.0000	2	(0.4701)	01/06/2025
600216.SH	12/31/2024	SDB3261790021	2,600.00	2.2316	5,680.64	5,802.26	0.0000	4.3300	50.0000	0.0000	(1.3665)	(0.1612)	0.0000	2	(1.5277)	01/06/2025
600216.SH	12/30/2024	SDB3261790021	800.00	2.2107	1,747.89	1,768.57	0.0000	4.3300	50.0000	0.0000	(0.2102)	(0.0246)	0.0000	1	(0.2348)	01/06/2025
600216.SH	12/30/2024	SDB3261790021	2,600.00	2.2107	5,680.64	5,747.84	0.0000	4.3300	50.0000	0.0000	(0.6833)	(0.0798)	0.0000	1	(0.7631)	01/06/2025
600216.SH	12/27/2024	SDB3261790021	800.00	2.2058	1,747.89	1,764.64	0.0000	4.3300	50.0000	0.0000	(0.6307)	(0.0735)	0.0000	3	(0.7042)	01/06/2025
600216.SH	12/27/2024	SDB3261790021	2,600.00	2.2058	5,680.64	5,735.09	0.0000	4.3300	50.0000	0.0000	(2.0498)	(0.2390)	0.0000	3	(2.2887)	01/06/2025
600216.SH	12/26/2024	SDB3261790021	800.00	2.1890	1,747.89	1,751.16	0.0000	4.3300	50.0000	0.0000	(0.2102)	(0.0243)	0.0000	1	(0.2346)	01/06/2025
600216.SH	12/26/2024	SDB3261790021	2,600.00	2.1890	5,680.64	5,691.28	0.0000	4.3300	50.0000	0.0000	(0.6833)	(0.0790)	0.0000	1	(0.7623)	01/06/2025
600216.SH	12/24/2024	SDB3261790021	800.00	2.1890	1,747.89	1,751.16	0.0000	4.3300	50.0000	0.0000	(0.4205)	(0.0486)	0.0000	2	(0.4691)	01/06/2025
600216.SH	12/24/2024	SDB3261790021	2,600.00	2.1890	5,680.64	5,691.28	0.0000	4.3300	50.0000	0.0000	(1.3665)	(0.1581)	0.0000	2	(1.5246)	01/06/2025
600216.SH	12/23/2024	SDB3261790021	800.00	2.1864	1,747.89	1,749.15	0.0000	4.3300	50.0000	0.0000	(0.2102)	(0.0243)	0.0000	1	(0.2345)	01/06/2025
600216.SH	12/23/2024	SDB3261790021	2,600.00	2.1864	5,680.64	5,684.74	0.0000	4.3300	50.0000	0.0000	(0.6833)	(0.0790)	0.0000	1	(0.7622)	01/06/2025
600216.SH	12/20/2024	SDB3261790021	800.00	2.1915	1,747.89	1,753.19	0.0000	4.3300	50.0000	0.0000	(0.6307)	(0.0730)	0.0000	3	(0.7037)	01/06/2025
600216.SH	12/20/2024	SDB3261790021	2,600.00	2.1915	5,680.64	5,697.87	0.0000	4.3300	50.0000	0.0000	(2.0498)	(0.2374)	0.0000	3	(2.2872)	01/06/2025
600216.SH	12/19/2024	SDB3261790021	800.00	2.2368	1,747.89	1,789.40	0.0000	4.5800	50.0000	0.0000	(0.2224)	(0.0249)	0.0000	1	(0.2472)	01/06/2025
600216.SH	12/19/2024	SDB3261790021	2,600.00	2.2368	5,680.64	5,815.56	0.0000	4.5800	50.0000	0.0000	(0.7227)	(0.0808)	0.0000	1	(0.8035)	01/06/2025
600216.SH	12/18/2024	SDB3261790021	800.00	2.2693	1,747.89	1,815.43	0.0000	4.5800	50.0000	0.0000	(0.2224)	(0.0252)	0.0000	1	(0.2476)	01/06/2025
600216.SH	12/18/2024	SDB3261790021	2,600.00	2.2693	5,680.64	5,900.13	0.0000	4.5800	50.0000	0.0000	(0.7227)	(0.0819)	0.0000	1	(0.8047)	01/06/2025
600216.SH	12/17/2024	SDB3261790021	800.00	2.3286	1,747.89	1,862.88	0.0000	4.5800	50.0000	0.0000	(0.2224)	(0.0259)	0.0000	1	(0.2482)	01/06/2025
600216.SH	12/17/2024	SDB3261790021	2,600.00	2.3286	5,680.64	6,054.38	0.0000	4.5800	50.0000	0.0000	(0.7227)	(0.0841)	0.0000	1	(0.8068)	01/06/2025
600216.SH	12/16/2024	SDB3261790021	800.00	2.3055	1,747.89	1,844.38	0.0000	4.5800	50.0000	0.0000	(0.2224)	(0.0256)	0.0000	1	(0.2480)	01/06/2025
600216.SH	12/16/2024	SDB3261790021	2,600.00	2.3055	5,680.64	5,994.23	0.0000	4.5800	50.0000	0.0000	(0.7227)	(0.0833)	0.0000	1	(0.8060)	01/06/2025
600216.SH	12/13/2024	SDB3261790021	800.00	2.2930	1,747.89	1,834.41	0.0000	4.5800	50.0000	0.0000	(0.6671)	(0.0764)	0.0000	3	(0.7435)	01/06/2025
600216.SH	12/13/2024	SDB3261790021	2,600.00	2.2930	5,680.64	5,961.83	0.0000	4.5800	50.0000	0.0000	(2.1681)	(0.2484)	0.0000	3	(2.4165)	01/06/2025
600216.SH	12/12/2024	SDB3261790021	800.00	2.2834	1,747.89	1,826.73	0.0000	4.5800	50.0000	0.0000	(0.2224)	(0.0254)	0.0000	1	(0.2477)	01/06/2025
600216.SH	12/12/2024	SDB3261790021	2,600.00	2.2834	5,680.64	5,936.89	0.0000	4.5800	50.0000	0.0000	(0.7227)	(0.0825)	0.0000	1	(0.8052)	01/06/2025
600216.SH	12/11/2024	SDB3261790021	800.00	2.2923	1,747.89	1,833.88	0.0000	4.5800	50.0000	0.0000	(0.2224)	(0.0255)	0.0000	1	(0.2478)	01/06/2025
600216.SH	12/11/2024	SDB3261790021	2,600.00	2.2923	5,680.64	5,960.10	0.0000	4.5800	50.0000	0.0000	(0.7227)	(0.0828)	0.0000	1	(0.8055)	01/06/2025
600216.SH	12/10/2024	SDB3261790021	800.00	2.3036	1,747.89	1,842.87	0.0000	4.5800	50.0000	0.0000	(0.2224)	(0.0256)	0.0000	1	(0.2480)	01/06/2025
600216.SH	12/10/2024	SDB3261790021	2,600.00	2.3036	5,680.64	5,989.33	0.0000	4.5800	50.0000	0.0000	(0.7227)	(0.0832)	0.0000	1	(0.8059)	01/06/2025
600216.SH	12/09/2024	SDB3261790021	800.00	2.2636	1,747.89	1,810.84	0.0000	4.5800	50.0000	0.0000	(0.2224)	(0.0252)	0.0000	1	(0.2475)	01/06/2025
600216.SH	12/09/2024	SDB3261790021	2,600.00	2.2636	5,680.64	5,885.24	0.0000	4.5800	50.0000	0.0000	(0.7227)	(0.0817)	0.0000	1	(0.8044)	01/06/2025
600216.SH	12/06/2024	SDB3261790021	800.00	2.3166	1,747.89	1,853.28	0.0000	4.5800	50.0000	0.0000	(0.6671)	(0.0772)	0.0000	3	(0.7443)	01/06/2025
600216.SH	12/06/2024	SDB3261790021	2,600.00	2.3166	5,680.64	6,023.15	0.0000	4.5800	50.0000	0.0000	(2.1681)	(0.2510)	0.0000	3	(2.4191)	01/06/2025
600216.SH	12/05/2024	SDB3261790021	800.00	2.3386	1,747.89	1,870.84	0.0000	4.5800	50.0000	0.0000	(0.2224)	(0.0260)	0.0000	1	(0.2484)	01/06/2025
600216.SH	12/05/2024	SDB3261790021	2,600.00	2.3386	5,680.64	6,080.24	0.0000	4.5800	50.0000	0.0000	(0.7227)	(0.0844)	0.0000	1	(0.8072)	01/06/2025
600216.SH	12/04/2024	SDB3261790021	800.00	2.1849	1,747.89	1,747.89	0.0000	4.5800	50.0000	0.0000	(0.2224)	(0.0243)	0.0000	1	(0.2466)	01/06/2025
600216.SH	12/04/2024	SDB3261790021	2,600.00	2.1849	5,680.64	5,680.64	0.0000	4.5800	50.0000	0.0000	(0.7227)	(0.0789)	0.0000	1	(0.8016)	01/06/2025
TOTAL ZHEJIANG MEDICINE CO., LTD. CMN CLASS A SERIES NORTHBOUND												(30.3105)	(3.4987)	0.0000	(33.8092)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ZHEJIANG NHU CO LTD CMN CLASS A SERIES NORTHBOUND																
002001.ZK	01/03/2025	SDB3260427189	5,000.00	3.0481	14,575.95	15,240.44	0.0000	4.3300	50.0000	0.0000	(5.2595)	(0.6350)	0.0000	3	(5.8945)	01/06/2025
002001.ZK	01/03/2025	SDB3260427189	200.00	3.0481	582.77	609.62	0.0000	4.3300	50.0000	0.0000	(0.2103)	(0.0254)	0.0000	3	(0.2357)	01/06/2025
002001.ZK	01/03/2025	SDB3260427189	3,100.00	3.0481	9,038.85	9,449.07	0.0000	4.3300	50.0000	0.0000	(3.2615)	(0.3937)	0.0000	3	(3.6552)	01/06/2025
002001.ZK	01/03/2025	SDB3260427189	2,300.00	3.0481	6,913.21	7,010.60	0.0000	4.3300	50.0000	0.0000	(2.4945)	(0.2921)	0.0000	3	(2.7866)	01/06/2025
002001.ZK	01/03/2025	SDB3260427189	1,600.00	3.0481	4,809.19	4,876.94	0.0000	4.3300	50.0000	0.0000	(1.7353)	(0.2032)	0.0000	3	(1.9385)	01/06/2025
002001.ZK	01/03/2025	SDB3260427189	100.00	3.0481	300.57	304.81	0.0000	4.3300	50.0000	0.0000	(0.1085)	(0.0127)	0.0000	3	(0.1212)	01/06/2025
002001.ZK	01/03/2025	SDB3260427189	200.00	3.0481	601.15	609.62	0.0000	4.3300	50.0000	0.0000	(0.2169)	(0.0254)	0.0000	3	(0.2423)	01/06/2025
002001.ZK	01/03/2025	SDB3260427189	10,300.00	3.0481	30,959.14	31,395.31	0.0000	4.3300	50.0000	0.0000	(11.1711)	(1.3081)	0.0000	3	(12.4792)	01/06/2025
002001.ZK	01/03/2025	SDB3260427189	3,000.00	3.0481	9,017.23	9,144.26	0.0000	4.3300	50.0000	0.0000	(3.2537)	(0.3810)	0.0000	3	(3.6347)	01/06/2025
002001.ZK	01/03/2025	SDB3260427189	6,700.00	3.0481	20,138.47	20,422.19	0.0000	4.3300	50.0000	0.0000	(7.2666)	(0.8509)	0.0000	3	(8.1176)	01/06/2025
002001.ZK	01/03/2025	SDB3260427189	12,100.00	3.0481	36,369.48	36,881.86	0.0000	4.3300	50.0000	0.0000	(13.1233)	(1.5367)	0.0000	3	(14.6601)	01/06/2025
002001.ZK	01/03/2025	SDB3260427189	300.00	3.0481	901.72	914.43	0.0000	4.3300	50.0000	0.0000	(0.3254)	(0.0381)	0.0000	3	(0.3635)	01/06/2025
002001.ZK	01/03/2025	SDB3260427189	300.00	3.0481	901.72	914.43	0.0000	4.3300	50.0000	0.0000	(0.3254)	(0.0381)	0.0000	3	(0.3635)	01/06/2025
002001.ZK	01/03/2025	SDB3260427189	3,800.00	3.0481	11,421.82	11,582.73	0.0000	4.3300	50.0000	0.0000	(4.1214)	(0.4826)	0.0000	3	(4.6040)	01/06/2025
002001.ZK	01/03/2025	SDB3260427189	2,300.00	3.0481	6,913.21	7,010.60	0.0000	4.3300	50.0000	0.0000	(2.4945)	(0.2921)	0.0000	3	(2.7866)	01/06/2025
002001.ZK	01/03/2025	SDB3260427189	8,700.00	3.0481	26,149.96	26,518.37	0.0000	4.3300	50.0000	0.0000	(9.4358)	(1.1049)	0.0000	3	(10.5407)	01/06/2025
002001.ZK	01/03/2025	SDB3260427189	11,400.00	3.0481	34,265.46	34,748.20	0.0000	4.3300	50.0000	0.0000	(12.3641)	(1.4478)	0.0000	3	(13.8120)	01/06/2025
002001.ZK	01/03/2025	SDB3260427189	3,700.00	3.0481	11,121.25	11,277.93	0.0000	4.3300	50.0000	0.0000	(4.0129)	(0.4699)	0.0000	3	(4.4828)	01/06/2025
002001.ZK	01/03/2025	SDB3260427189	2,600.00	3.0481	7,814.93	7,925.03	0.0000	4.3300	50.0000	0.0000	(2.8199)	(0.3302)	0.0000	3	(3.1501)	01/06/2025
002001.ZK	01/03/2025	SDB3260427189	1,300.00	3.0481	3,907.46	3,962.51	0.0000	4.3300	50.0000	0.0000	(1.4099)	(0.1651)	0.0000	3	(1.5750)	01/06/2025
002001.ZK	01/02/2025	SDB3260427189	5,000.00	3.0273	14,575.95	15,136.68	0.0000	4.3300	50.0000	0.0000	(1.7532)	(0.2102)	0.0000	1	(1.9634)	01/06/2025
002001.ZK	01/02/2025	SDB3260427189	200.00	3.0273	582.77	605.47	0.0000	4.3300	50.0000	0.0000	(0.0701)	(0.0084)	0.0000	1	(0.0785)	01/06/2025
002001.ZK	01/02/2025	SDB3260427189	3,100.00	3.0273	9,038.85	9,384.74	0.0000	4.3300	50.0000	0.0000	(1.0872)	(0.1303)	0.0000	1	(1.2175)	01/06/2025
002001.ZK	01/02/2025	SDB3260427189	2,300.00	3.0273	6,913.21	6,962.87	0.0000	4.3300	50.0000	0.0000	(0.8315)	(0.0967)	0.0000	1	(0.9282)	01/06/2025
002001.ZK	01/02/2025	SDB3260427189	1,600.00	3.0273	4,809.19	4,843.74	0.0000	4.3300	50.0000	0.0000	(0.5784)	(0.0673)	0.0000	1	(0.6457)	01/06/2025
002001.ZK	01/02/2025	SDB3260427189	100.00	3.0273	300.57	302.73	0.0000	4.3300	50.0000	0.0000	(0.0362)	(0.0042)	0.0000	1	(0.0404)	01/06/2025
002001.ZK	01/02/2025	SDB3260427189	200.00	3.0273	601.15	605.47	0.0000	4.3300	50.0000	0.0000	(0.0723)	(0.0084)	0.0000	1	(0.0807)	01/06/2025
002001.ZK	01/02/2025	SDB3260427189	10,300.00	3.0273	30,959.14	31,181.56	0.0000	4.3300	50.0000	0.0000	(3.7237)	(0.4331)	0.0000	1	(4.1568)	01/06/2025
002001.ZK	01/02/2025	SDB3260427189	3,000.00	3.0273	9,017.23	9,082.01	0.0000	4.3300	50.0000	0.0000	(1.0846)	(0.1261)	0.0000	1	(1.2107)	01/06/2025
002001.ZK	01/02/2025	SDB3260427189	6,700.00	3.0273	20,138.47	20,283.15	0.0000	4.3300	50.0000	0.0000	(2.4222)	(0.2817)	0.0000	1	(2.7039)	01/06/2025
002001.ZK	01/02/2025	SDB3260427189	12,100.00	3.0273	36,369.48	36,630.77	0.0000	4.3300	50.0000	0.0000	(4.3744)	(0.5088)	0.0000	1	(4.8832)	01/06/2025
002001.ZK	01/02/2025	SDB3260427189	300.00	3.0273	901.72	908.20	0.0000	4.3300	50.0000	0.0000	(0.1085)	(0.0126)	0.0000	1	(0.1211)	01/06/2025
002001.ZK	01/02/2025	SDB3260427189	300.00	3.0273	901.72	908.20	0.0000	4.3300	50.0000	0.0000	(0.1085)	(0.0126)	0.0000	1	(0.1211)	01/06/2025
002001.ZK	01/02/2025	SDB3260427189	3,800.00	3.0273	11,421.82	11,503.88	0.0000	4.3300	50.0000	0.0000	(1.3738)	(0.1598)	0.0000	1	(1.5336)	01/06/2025
002001.ZK	01/02/2025	SDB3260427189	2,300.00	3.0273	6,913.21	6,962.87	0.0000	4.3300	50.0000	0.0000	(0.8315)	(0.0967)	0.0000	1	(0.9282)	01/06/2025
002001.ZK	01/02/2025	SDB3260427189	8,700.00	3.0273	26,149.96	26,337.82	0.0000	4.3300	50.0000	0.0000	(3.1453)	(0.3658)	0.0000	1	(3.5111)	01/06/2025
002001.ZK	01/02/2025	SDB3260427189	11,400.00	3.0273	34,265.46	34,511.63	0.0000	4.3300	50.0000	0.0000	(4.1214)	(0.4793)	0.0000	1	(4.6007)	01/06/2025
002001.ZK	01/02/2025	SDB3260427189	3,700.00	3.0273	11,121.25	11,201.14	0.0000	4.3300	50.0000	0.0000	(1.3376)	(0.1556)	0.0000	1	(1.4932)	01/06/2025
002001.ZK	01/02/2025	SDB3260427189	2,600.00	3.0273	7,814.93	7,871.07	0.0000	4.3300	50.0000	0.0000	(0.9400)	(0.1093)	0.0000	1	(1.0493)	01/06/2025
002001.ZK	01/02/2025	SDB3260427189	1,300.00	3.0273	3,907.46	3,935.54	0.0000	4.3300	50.0000	0.0000	(0.4700)	(0.0547)	0.0000	1	(0.5246)	01/06/2025
002001.ZK	12/31/2024	SDB3260427189	5,000.00	3.0449	14,575.95	15,224.43	0.0000	4.3300	50.0000	0.0000	(3.5063)	(0.4229)	0.0000	2	(3.9292)	01/06/2025
002001.ZK	12/31/2024	SDB3260427189	200.00	3.0449	582.77	608.98	0.0000	4.3300	50.0000	0.0000	(0.1402)	(0.0169)	0.0000	2	(0.1571)	01/06/2025
002001.ZK	12/31/2024	SDB3260427189	3,100.00	3.0449	9,038.85	9,439.15	0.0000	4.3300	50.0000	0.0000	(2.1743)	(0.2622)	0.0000	2	(2.4365)	01/06/2025
002001.ZK	12/31/2024	SDB3260427189	2,300.00	3.0449	6,913.21	7,003.24	0.0000	4.3300	50.0000	0.0000	(1.6630)	(0.1945)	0.0000	2	(1.8575)	01/06/2025
002001.ZK	12/31/2024	SDB3260427189	1,600.00	3.0449	4,809.19	4,871.82	0.0000	4.3300	50.0000	0.0000	(1.1569)	(0.1353)	0.0000	2	(1.2922)	01/06/2025
002001.ZK	12/31/2024	SDB3260427189	100.00	3.0449	300.57	304.49	0.0000	4.3300	50.0000	0.0000	(0.0723)	(0.0085)	0.0000	2	(0.0808)	01/06/2025
002001.ZK	12/31/2024	SDB3260427189	200.00	3.0449	601.15	608.98	0.0000	4.3300	50.0000	0.0000	(0.1446)	(0.0169)	0.0000	2	(0.1615)	01/06/2025
002001.ZK	12/31/2024	SDB3260427189	10,300.00	3.0449	30,959.14	31,362.33	0.0000	4.3300	50.0000	0.0000	(7.4474)	(0.8712)	0.0000	2	(8.3186)	01/06/2025
002001.ZK	12/31/2024	SDB3260427189	3,000.00	3.0449	9,017.23	9,134.66	0.0000	4.3300	50.0000	0.0000	(2.1691)	(0.2537)	0.0000	2	(2.4229)	01/06/2025
002001.ZK	12/31/2024	SDB3260427189	6,700.00	3.0449	20,138.47	20,400.74	0.0000	4.3300	50.0000	0.0000	(4.8444)	(0.5667)	0.0000	2	(5.4111)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ZHEJIANG NHU CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002001.ZK	12/31/2024	SDB3260427189	12,100.00	3.0449	36,369.48	36,843.12	0.0000	4.3300	50.0000	0.0000	(8.7489)	(1.0234)	0.0000	2	(9.7723)	01/06/2025
002001.ZK	12/31/2024	SDB3260427189	300.00	3.0449	901.72	913.47	0.0000	4.3300	50.0000	0.0000	(0.2169)	(0.0254)	0.0000	2	(0.2423)	01/06/2025
002001.ZK	12/31/2024	SDB3260427189	300.00	3.0449	901.72	913.47	0.0000	4.3300	50.0000	0.0000	(0.2169)	(0.0254)	0.0000	2	(0.2423)	01/06/2025
002001.ZK	12/31/2024	SDB3260427189	3,800.00	3.0449	11,421.82	11,570.57	0.0000	4.3300	50.0000	0.0000	(2.7476)	(0.3214)	0.0000	2	(3.0690)	01/06/2025
002001.ZK	12/31/2024	SDB3260427189	2,300.00	3.0449	6,913.21	7,003.24	0.0000	4.3300	50.0000	0.0000	(1.6630)	(0.1945)	0.0000	2	(1.8575)	01/06/2025
002001.ZK	12/31/2024	SDB3260427189	8,700.00	3.0449	26,149.96	26,490.51	0.0000	4.3300	50.0000	0.0000	(6.2905)	(0.7358)	0.0000	2	(7.0264)	01/06/2025
002001.ZK	12/31/2024	SDB3260427189	11,400.00	3.0449	34,265.46	34,711.70	0.0000	4.3300	50.0000	0.0000	(8.2427)	(0.9642)	0.0000	2	(9.2070)	01/06/2025
002001.ZK	12/31/2024	SDB3260427189	3,700.00	3.0449	11,121.25	11,266.08	0.0000	4.3300	50.0000	0.0000	(2.6753)	(0.3129)	0.0000	2	(2.9882)	01/06/2025
002001.ZK	12/31/2024	SDB3260427189	2,600.00	3.0449	7,814.93	7,916.70	0.0000	4.3300	50.0000	0.0000	(1.8799)	(0.2199)	0.0000	2	(2.0998)	01/06/2025
002001.ZK	12/31/2024	SDB3260427189	1,300.00	3.0449	3,907.46	3,958.35	0.0000	4.3300	50.0000	0.0000	(0.9400)	(0.1100)	0.0000	2	(1.0499)	01/06/2025
002001.ZK	12/30/2024	SDB3260427189	5,000.00	3.0074	14,575.95	15,036.93	0.0000	4.3300	50.0000	0.0000	(1.7532)	(0.2088)	0.0000	1	(1.9620)	01/06/2025
002001.ZK	12/30/2024	SDB3260427189	200.00	3.0074	582.77	601.48	0.0000	4.3300	50.0000	0.0000	(0.0701)	(0.0084)	0.0000	1	(0.0784)	01/06/2025
002001.ZK	12/30/2024	SDB3260427189	3,100.00	3.0074	9,038.85	9,322.89	0.0000	4.3300	50.0000	0.0000	(1.0872)	(0.1295)	0.0000	1	(1.2167)	01/06/2025
002001.ZK	12/30/2024	SDB3260427189	2,300.00	3.0074	6,913.21	6,916.99	0.0000	4.3300	50.0000	0.0000	(0.8315)	(0.0961)	0.0000	1	(0.9276)	01/06/2025
002001.ZK	12/30/2024	SDB3260427189	1,600.00	3.0074	4,809.19	4,811.82	0.0000	4.3300	50.0000	0.0000	(0.5784)	(0.0668)	0.0000	1	(0.6453)	01/06/2025
002001.ZK	12/30/2024	SDB3260427189	100.00	3.0074	300.57	300.74	0.0000	4.3300	50.0000	0.0000	(0.0362)	(0.0042)	0.0000	1	(0.0403)	01/06/2025
002001.ZK	12/30/2024	SDB3260427189	200.00	3.0074	601.15	601.48	0.0000	4.3300	50.0000	0.0000	(0.0723)	(0.0084)	0.0000	1	(0.0807)	01/06/2025
002001.ZK	12/30/2024	SDB3260427189	10,300.00	3.0074	30,959.14	30,976.07	0.0000	4.3300	50.0000	0.0000	(3.7237)	(0.4302)	0.0000	1	(4.1539)	01/06/2025
002001.ZK	12/30/2024	SDB3260427189	3,000.00	3.0074	9,017.23	9,022.16	0.0000	4.3300	50.0000	0.0000	(1.0846)	(0.1253)	0.0000	1	(1.2099)	01/06/2025
002001.ZK	12/30/2024	SDB3260427189	6,700.00	3.0074	20,138.47	20,149.48	0.0000	4.3300	50.0000	0.0000	(2.4222)	(0.2799)	0.0000	1	(2.7021)	01/06/2025
002001.ZK	12/30/2024	SDB3260427189	12,100.00	3.0074	36,369.48	36,389.36	0.0000	4.3300	50.0000	0.0000	(4.3744)	(0.5054)	0.0000	1	(4.8798)	01/06/2025
002001.ZK	12/30/2024	SDB3260427189	300.00	3.0074	901.72	902.22	0.0000	4.3300	50.0000	0.0000	(0.1085)	(0.0125)	0.0000	1	(0.1210)	01/06/2025
002001.ZK	12/30/2024	SDB3260427189	300.00	3.0074	901.72	902.22	0.0000	4.3300	50.0000	0.0000	(0.1085)	(0.0125)	0.0000	1	(0.1210)	01/06/2025
002001.ZK	12/30/2024	SDB3260427189	3,800.00	3.0074	11,421.82	11,428.06	0.0000	4.3300	50.0000	0.0000	(1.3738)	(0.1587)	0.0000	1	(1.5325)	01/06/2025
002001.ZK	12/30/2024	SDB3260427189	2,300.00	3.0074	6,913.21	6,916.99	0.0000	4.3300	50.0000	0.0000	(0.8315)	(0.0961)	0.0000	1	(0.9276)	01/06/2025
002001.ZK	12/30/2024	SDB3260427189	8,700.00	3.0074	26,149.96	26,164.25	0.0000	4.3300	50.0000	0.0000	(3.1453)	(0.3634)	0.0000	1	(3.5087)	01/06/2025
002001.ZK	12/30/2024	SDB3260427189	11,400.00	3.0074	34,265.46	34,284.19	0.0000	4.3300	50.0000	0.0000	(4.1214)	(0.4762)	0.0000	1	(4.5975)	01/06/2025
002001.ZK	12/30/2024	SDB3260427189	3,700.00	3.0074	11,121.25	11,127.32	0.0000	4.3300	50.0000	0.0000	(1.3376)	(0.1545)	0.0000	1	(1.4922)	01/06/2025
002001.ZK	12/30/2024	SDB3260427189	2,600.00	3.0074	7,814.93	7,819.20	0.0000	4.3300	50.0000	0.0000	(0.9400)	(0.1086)	0.0000	1	(1.0486)	01/06/2025
002001.ZK	12/30/2024	SDB3260427189	1,300.00	3.0074	3,907.46	3,909.60	0.0000	4.3300	50.0000	0.0000	(0.4700)	(0.0543)	0.0000	1	(0.5243)	01/06/2025
002001.ZK	12/27/2024	SDB3260427189	5,000.00	2.9611	14,575.95	14,805.69	0.0000	4.3300	50.0000	0.0000	(5.2595)	(0.6169)	0.0000	3	(5.8764)	01/06/2025
002001.ZK	12/27/2024	SDB3260427189	200.00	2.9611	582.77	592.23	0.0000	4.3300	50.0000	0.0000	(0.2103)	(0.0247)	0.0000	3	(0.2350)	01/06/2025
002001.ZK	12/27/2024	SDB3260427189	3,100.00	2.9611	9,038.85	9,179.53	0.0000	4.3300	50.0000	0.0000	(3.2615)	(0.3825)	0.0000	3	(3.6440)	01/06/2025
002001.ZK	12/27/2024	SDB3260427189	2,300.00	2.9611	6,913.21	6,810.62	0.0000	4.3300	50.0000	0.0000	(2.4945)	(0.2838)	0.0000	3	(2.7783)	01/06/2025
002001.ZK	12/27/2024	SDB3260427189	1,600.00	2.9611	4,809.19	4,737.82	0.0000	4.3300	50.0000	0.0000	(1.7353)	(0.1974)	0.0000	3	(1.9327)	01/06/2025
002001.ZK	12/27/2024	SDB3260427189	100.00	2.9611	300.57	296.11	0.0000	4.3300	50.0000	0.0000	(0.1085)	(0.0123)	0.0000	3	(0.1208)	01/06/2025
002001.ZK	12/27/2024	SDB3260427189	200.00	2.9611	601.15	592.23	0.0000	4.3300	50.0000	0.0000	(0.2169)	(0.0247)	0.0000	3	(0.2416)	01/06/2025
002001.ZK	12/27/2024	SDB3260427189	10,300.00	2.9611	30,959.14	30,499.72	0.0000	4.3300	50.0000	0.0000	(11.1711)	(1.2708)	0.0000	3	(12.4419)	01/06/2025
002001.ZK	12/27/2024	SDB3260427189	3,000.00	2.9611	9,017.23	8,883.41	0.0000	4.3300	50.0000	0.0000	(3.2537)	(0.3701)	0.0000	3	(3.6239)	01/06/2025
002001.ZK	12/27/2024	SDB3260427189	6,700.00	2.9611	20,138.47	19,839.62	0.0000	4.3300	50.0000	0.0000	(7.2666)	(0.8267)	0.0000	3	(8.0933)	01/06/2025
002001.ZK	12/27/2024	SDB3260427189	12,100.00	2.9611	36,369.48	35,829.77	0.0000	4.3300	50.0000	0.0000	(13.1233)	(1.4929)	0.0000	3	(14.6162)	01/06/2025
002001.ZK	12/27/2024	SDB3260427189	300.00	2.9611	901.72	888.34	0.0000	4.3300	50.0000	0.0000	(0.3254)	(0.0370)	0.0000	3	(0.3624)	01/06/2025
002001.ZK	12/27/2024	SDB3260427189	300.00	2.9611	901.72	888.34	0.0000	4.3300	50.0000	0.0000	(0.3254)	(0.0370)	0.0000	3	(0.3624)	01/06/2025
002001.ZK	12/27/2024	SDB3260427189	3,800.00	2.9611	11,421.82	11,252.32	0.0000	4.3300	50.0000	0.0000	(4.1214)	(0.4688)	0.0000	3	(4.5902)	01/06/2025
002001.ZK	12/27/2024	SDB3260427189	2,300.00	2.9611	6,913.21	6,810.62	0.0000	4.3300	50.0000	0.0000	(2.4945)	(0.2838)	0.0000	3	(2.7783)	01/06/2025
002001.ZK	12/27/2024	SDB3260427189	8,700.00	2.9611	26,149.96	25,761.90	0.0000	4.3300	50.0000	0.0000	(9.4358)	(1.0734)	0.0000	3	(10.5092)	01/06/2025
002001.ZK	12/27/2024	SDB3260427189	11,400.00	2.9611	34,265.46	33,756.97	0.0000	4.3300	50.0000	0.0000	(12.3641)	(1.4065)	0.0000	3	(13.7707)	01/06/2025
002001.ZK	12/27/2024	SDB3260427189	3,700.00	2.9611	11,121.25	10,956.21	0.0000	4.3300	50.0000	0.0000	(4.0129)	(0.4565)	0.0000	3	(4.4694)	01/06/2025
002001.ZK	12/27/2024	SDB3260427189	2,600.00	2.9611	7,814.93	7,698.96	0.0000	4.3300	50.0000	0.0000	(2.8199)	(0.3208)	0.0000	3	(3.1407)	01/06/2025
002001.ZK	12/27/2024	SDB3260427189	1,300.00	2.9611	3,907.46	3,849.48	0.0000	4.3300	50.0000	0.0000	(1.4099)	(0.1604)	0.0000	3	(1.5703)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ZHEJIANG NHU CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002001.ZK	12/26/2024	SDB3260427189	5,000.00	2.9669	14,575.95	14,834.56	0.0000	4.3300	50.0000	0.0000	(1.7532)	(0.2060)	0.0000	1	(1.9592)	01/06/2025
002001.ZK	12/26/2024	SDB3260427189	200.00	2.9669	582.77	593.38	0.0000	4.3300	50.0000	0.0000	(0.0701)	(0.0082)	0.0000	1	(0.0783)	01/06/2025
002001.ZK	12/26/2024	SDB3260427189	3,100.00	2.9669	9,038.85	9,197.43	0.0000	4.3300	50.0000	0.0000	(1.0872)	(0.1277)	0.0000	1	(1.2149)	01/06/2025
002001.ZK	12/26/2024	SDB3260427189	2,300.00	2.9669	6,913.21	6,823.90	0.0000	4.3300	50.0000	0.0000	(0.8315)	(0.0948)	0.0000	1	(0.9263)	01/06/2025
002001.ZK	12/26/2024	SDB3260427189	1,600.00	2.9669	4,809.19	4,747.06	0.0000	4.3300	50.0000	0.0000	(0.5784)	(0.0659)	0.0000	1	(0.6444)	01/06/2025
002001.ZK	12/26/2024	SDB3260427189	100.00	2.9669	300.57	296.69	0.0000	4.3300	50.0000	0.0000	(0.0362)	(0.0041)	0.0000	1	(0.0403)	01/06/2025
002001.ZK	12/26/2024	SDB3260427189	200.00	2.9669	601.15	593.38	0.0000	4.3300	50.0000	0.0000	(0.0723)	(0.0082)	0.0000	1	(0.0805)	01/06/2025
002001.ZK	12/26/2024	SDB3260427189	10,300.00	2.9669	30,959.14	30,559.20	0.0000	4.3300	50.0000	0.0000	(3.7237)	(0.4244)	0.0000	1	(4.1481)	01/06/2025
002001.ZK	12/26/2024	SDB3260427189	3,000.00	2.9669	9,017.23	8,900.74	0.0000	4.3300	50.0000	0.0000	(1.0846)	(0.1236)	0.0000	1	(1.2082)	01/06/2025
002001.ZK	12/26/2024	SDB3260427189	6,700.00	2.9669	20,138.47	19,878.32	0.0000	4.3300	50.0000	0.0000	(2.4222)	(0.2761)	0.0000	1	(2.6983)	01/06/2025
002001.ZK	12/26/2024	SDB3260427189	12,100.00	2.9669	36,369.48	35,899.65	0.0000	4.3300	50.0000	0.0000	(4.3744)	(0.4986)	0.0000	1	(4.8730)	01/06/2025
002001.ZK	12/26/2024	SDB3260427189	300.00	2.9669	901.72	890.07	0.0000	4.3300	50.0000	0.0000	(0.1085)	(0.0124)	0.0000	1	(0.1208)	01/06/2025
002001.ZK	12/26/2024	SDB3260427189	300.00	2.9669	901.72	890.07	0.0000	4.3300	50.0000	0.0000	(0.1085)	(0.0124)	0.0000	1	(0.1208)	01/06/2025
002001.ZK	12/26/2024	SDB3260427189	3,800.00	2.9669	11,421.82	11,274.27	0.0000	4.3300	50.0000	0.0000	(1.3738)	(0.1566)	0.0000	1	(1.5304)	01/06/2025
002001.ZK	12/26/2024	SDB3260427189	2,300.00	2.9669	6,913.21	6,823.90	0.0000	4.3300	50.0000	0.0000	(0.8315)	(0.0948)	0.0000	1	(0.9263)	01/06/2025
002001.ZK	12/26/2024	SDB3260427189	8,700.00	2.9669	26,149.96	25,812.14	0.0000	4.3300	50.0000	0.0000	(3.1453)	(0.3585)	0.0000	1	(3.5038)	01/06/2025
002001.ZK	12/26/2024	SDB3260427189	11,400.00	2.9669	34,265.46	33,822.81	0.0000	4.3300	50.0000	0.0000	(4.1214)	(0.4698)	0.0000	1	(4.5911)	01/06/2025
002001.ZK	12/26/2024	SDB3260427189	3,700.00	2.9669	11,121.25	10,977.58	0.0000	4.3300	50.0000	0.0000	(1.3376)	(0.1525)	0.0000	1	(1.4901)	01/06/2025
002001.ZK	12/26/2024	SDB3260427189	2,600.00	2.9669	7,814.93	7,713.97	0.0000	4.3300	50.0000	0.0000	(0.9400)	(0.1071)	0.0000	1	(1.0471)	01/06/2025
002001.ZK	12/26/2024	SDB3260427189	1,300.00	2.9669	3,907.46	3,856.99	0.0000	4.3300	50.0000	0.0000	(0.4700)	(0.0536)	0.0000	1	(0.5236)	01/06/2025
002001.ZK	12/24/2024	SDB3260427189	5,000.00	2.9669	14,575.95	14,834.56	0.0000	4.3300	50.0000	0.0000	(3.5063)	(0.4121)	0.0000	2	(3.9184)	01/06/2025
002001.ZK	12/24/2024	SDB3260427189	200.00	2.9669	582.77	593.38	0.0000	4.3300	50.0000	0.0000	(0.1402)	(0.0165)	0.0000	2	(0.1567)	01/06/2025
002001.ZK	12/24/2024	SDB3260427189	3,100.00	2.9669	9,038.85	9,197.43	0.0000	4.3300	50.0000	0.0000	(2.1743)	(0.2555)	0.0000	2	(2.4298)	01/06/2025
002001.ZK	12/24/2024	SDB3260427189	2,300.00	2.9669	6,913.21	6,823.90	0.0000	4.3300	50.0000	0.0000	(1.6630)	(0.1896)	0.0000	2	(1.8526)	01/06/2025
002001.ZK	12/24/2024	SDB3260427189	1,600.00	2.9669	4,809.19	4,747.06	0.0000	4.3300	50.0000	0.0000	(1.1569)	(0.1319)	0.0000	2	(1.2887)	01/06/2025
002001.ZK	12/24/2024	SDB3260427189	100.00	2.9669	300.57	296.69	0.0000	4.3300	50.0000	0.0000	(0.0723)	(0.0082)	0.0000	2	(0.0805)	01/06/2025
002001.ZK	12/24/2024	SDB3260427189	200.00	2.9669	601.15	593.38	0.0000	4.3300	50.0000	0.0000	(0.1446)	(0.0165)	0.0000	2	(0.1611)	01/06/2025
002001.ZK	12/24/2024	SDB3260427189	10,300.00	2.9669	30,959.14	30,559.20	0.0000	4.3300	50.0000	0.0000	(7.4474)	(0.8489)	0.0000	2	(8.2963)	01/06/2025
002001.ZK	12/24/2024	SDB3260427189	3,000.00	2.9669	9,017.23	8,900.74	0.0000	4.3300	50.0000	0.0000	(2.1691)	(0.2472)	0.0000	2	(2.4164)	01/06/2025
002001.ZK	12/24/2024	SDB3260427189	6,700.00	2.9669	20,138.47	19,878.32	0.0000	4.3300	50.0000	0.0000	(4.8444)	(0.5522)	0.0000	2	(5.3966)	01/06/2025
002001.ZK	12/24/2024	SDB3260427189	12,100.00	2.9669	36,369.48	35,899.65	0.0000	4.3300	50.0000	0.0000	(8.7489)	(0.9972)	0.0000	2	(9.7461)	01/06/2025
002001.ZK	12/24/2024	SDB3260427189	300.00	2.9669	901.72	890.07	0.0000	4.3300	50.0000	0.0000	(0.2169)	(0.0247)	0.0000	2	(0.2416)	01/06/2025
002001.ZK	12/24/2024	SDB3260427189	300.00	2.9669	901.72	890.07	0.0000	4.3300	50.0000	0.0000	(0.2169)	(0.0247)	0.0000	2	(0.2416)	01/06/2025
002001.ZK	12/24/2024	SDB3260427189	3,800.00	2.9669	11,421.82	11,274.27	0.0000	4.3300	50.0000	0.0000	(2.7476)	(0.3132)	0.0000	2	(3.0608)	01/06/2025
002001.ZK	12/24/2024	SDB3260427189	2,300.00	2.9669	6,913.21	6,823.90	0.0000	4.3300	50.0000	0.0000	(1.6630)	(0.1896)	0.0000	2	(1.8526)	01/06/2025
002001.ZK	12/24/2024	SDB3260427189	8,700.00	2.9669	26,149.96	25,812.14	0.0000	4.3300	50.0000	0.0000	(6.2905)	(0.7170)	0.0000	2	(7.0075)	01/06/2025
002001.ZK	12/24/2024	SDB3260427189	11,400.00	2.9669	34,265.46	33,822.81	0.0000	4.3300	50.0000	0.0000	(8.2427)	(0.9395)	0.0000	2	(9.1823)	01/06/2025
002001.ZK	12/24/2024	SDB3260427189	3,700.00	2.9669	11,121.25	10,977.58	0.0000	4.3300	50.0000	0.0000	(2.6753)	(0.3049)	0.0000	2	(2.9802)	01/06/2025
002001.ZK	12/24/2024	SDB3260427189	2,600.00	2.9669	7,814.93	7,713.97	0.0000	4.3300	50.0000	0.0000	(1.8799)	(0.2143)	0.0000	2	(2.0942)	01/06/2025
002001.ZK	12/24/2024	SDB3260427189	1,300.00	2.9669	3,907.46	3,856.99	0.0000	4.3300	50.0000	0.0000	(0.9400)	(0.1071)	0.0000	2	(1.0471)	01/06/2025
002001.ZK	12/23/2024	SDB3260427189	5,000.00	2.9573	14,575.95	14,786.57	0.0000	4.3300	50.0000	0.0000	(1.7532)	(0.2054)	0.0000	1	(1.9585)	01/06/2025
002001.ZK	12/23/2024	SDB3260427189	200.00	2.9573	582.77	591.46	0.0000	4.3300	50.0000	0.0000	(0.0701)	(0.0082)	0.0000	1	(0.0783)	01/06/2025
002001.ZK	12/23/2024	SDB3260427189	3,100.00	2.9573	9,038.85	9,167.67	0.0000	4.3300	50.0000	0.0000	(1.0872)	(0.1273)	0.0000	1	(1.2145)	01/06/2025
002001.ZK	12/23/2024	SDB3260427189	2,300.00	2.9573	6,913.21	6,801.82	0.0000	4.3300	50.0000	0.0000	(0.8315)	(0.0945)	0.0000	1	(0.9260)	01/06/2025
002001.ZK	12/23/2024	SDB3260427189	1,600.00	2.9573	4,809.19	4,731.70	0.0000	4.3300	50.0000	0.0000	(0.5784)	(0.0657)	0.0000	1	(0.6442)	01/06/2025
002001.ZK	12/23/2024	SDB3260427189	100.00	2.9573	300.57	295.73	0.0000	4.3300	50.0000	0.0000	(0.0362)	(0.0041)	0.0000	1	(0.0403)	01/06/2025
002001.ZK	12/23/2024	SDB3260427189	200.00	2.9573	601.15	591.46	0.0000	4.3300	50.0000	0.0000	(0.0723)	(0.0082)	0.0000	1	(0.0805)	01/06/2025
002001.ZK	12/23/2024	SDB3260427189	10,300.00	2.9573	30,959.14	30,460.33	0.0000	4.3300	50.0000	0.0000	(3.7237)	(0.4231)	0.0000	1	(4.1468)	01/06/2025
002001.ZK	12/23/2024	SDB3260427189	3,000.00	2.9573	9,017.23	8,871.94	0.0000	4.3300	50.0000	0.0000	(1.0846)	(0.1232)	0.0000	1	(1.2078)	01/06/2025
002001.ZK	12/23/2024	SDB3260427189	6,700.00	2.9573	20,138.47	19,814.00	0.0000	4.3300	50.0000	0.0000	(2.4222)	(0.2752)	0.0000	1	(2.6974)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ZHEJIANG NHU CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002001.ZK	12/23/2024	SDB3260427189	12,100.00	2.9573	36,369.48	35,783.50	0.0000	4.3300	50.0000	0.0000	(4.3744)	(0.4970)	0.0000	1	(4.8714)	01/06/2025
002001.ZK	12/23/2024	SDB3260427189	300.00	2.9573	901.72	887.19	0.0000	4.3300	50.0000	0.0000	(0.1085)	(0.0123)	0.0000	1	(0.1208)	01/06/2025
002001.ZK	12/23/2024	SDB3260427189	300.00	2.9573	901.72	887.19	0.0000	4.3300	50.0000	0.0000	(0.1085)	(0.0123)	0.0000	1	(0.1208)	01/06/2025
002001.ZK	12/23/2024	SDB3260427189	3,800.00	2.9573	11,421.82	11,237.79	0.0000	4.3300	50.0000	0.0000	(1.3738)	(0.1561)	0.0000	1	(1.5299)	01/06/2025
002001.ZK	12/23/2024	SDB3260427189	2,300.00	2.9573	6,913.21	6,801.82	0.0000	4.3300	50.0000	0.0000	(0.8315)	(0.0945)	0.0000	1	(0.9260)	01/06/2025
002001.ZK	12/23/2024	SDB3260427189	8,700.00	2.9573	26,149.96	25,728.63	0.0000	4.3300	50.0000	0.0000	(3.1453)	(0.3573)	0.0000	1	(3.5026)	01/06/2025
002001.ZK	12/23/2024	SDB3260427189	11,400.00	2.9573	34,265.46	33,713.38	0.0000	4.3300	50.0000	0.0000	(4.1214)	(0.4682)	0.0000	1	(4.5896)	01/06/2025
002001.ZK	12/23/2024	SDB3260427189	3,700.00	2.9573	11,121.25	10,942.06	0.0000	4.3300	50.0000	0.0000	(1.3376)	(0.1520)	0.0000	1	(1.4896)	01/06/2025
002001.ZK	12/23/2024	SDB3260427189	2,600.00	2.9573	7,814.93	7,689.02	0.0000	4.3300	50.0000	0.0000	(0.9400)	(0.1068)	0.0000	1	(1.0468)	01/06/2025
002001.ZK	12/23/2024	SDB3260427189	1,300.00	2.9573	3,907.46	3,844.51	0.0000	4.3300	50.0000	0.0000	(0.4700)	(0.0534)	0.0000	1	(0.5234)	01/06/2025
002001.ZK	12/20/2024	SDB3260427189	5,000.00	2.9458	14,575.95	14,728.78	0.0000	4.3300	50.0000	0.0000	(5.2595)	(0.6137)	0.0000	3	(5.8732)	01/06/2025
002001.ZK	12/20/2024	SDB3260427189	200.00	2.9458	582.77	589.15	0.0000	4.3300	50.0000	0.0000	(0.2103)	(0.0245)	0.0000	3	(0.2348)	01/06/2025
002001.ZK	12/20/2024	SDB3260427189	3,100.00	2.9458	9,038.85	9,131.84	0.0000	4.3300	50.0000	0.0000	(3.2615)	(0.3805)	0.0000	3	(3.6420)	01/06/2025
002001.ZK	12/20/2024	SDB3260427189	2,300.00	2.9458	6,913.21	6,775.24	0.0000	4.3300	50.0000	0.0000	(2.4945)	(0.2823)	0.0000	3	(2.7768)	01/06/2025
002001.ZK	12/20/2024	SDB3260427189	1,600.00	2.9458	4,809.19	4,713.21	0.0000	4.3300	50.0000	0.0000	(1.7353)	(0.1964)	0.0000	3	(1.9317)	01/06/2025
002001.ZK	12/20/2024	SDB3260427189	100.00	2.9458	300.57	294.58	0.0000	4.3300	50.0000	0.0000	(0.1085)	(0.0123)	0.0000	3	(0.1207)	01/06/2025
002001.ZK	12/20/2024	SDB3260427189	200.00	2.9458	601.15	589.15	0.0000	4.3300	50.0000	0.0000	(0.2169)	(0.0245)	0.0000	3	(0.2415)	01/06/2025
002001.ZK	12/20/2024	SDB3260427189	10,300.00	2.9458	30,959.14	30,341.28	0.0000	4.3300	50.0000	0.0000	(11.1711)	(1.2642)	0.0000	3	(12.4353)	01/06/2025
002001.ZK	12/20/2024	SDB3260427189	3,000.00	2.9458	9,017.23	8,837.27	0.0000	4.3300	50.0000	0.0000	(3.2537)	(0.3682)	0.0000	3	(3.6219)	01/06/2025
002001.ZK	12/20/2024	SDB3260427189	6,700.00	2.9458	20,138.47	19,736.56	0.0000	4.3300	50.0000	0.0000	(7.2666)	(0.8224)	0.0000	3	(8.0890)	01/06/2025
002001.ZK	12/20/2024	SDB3260427189	12,100.00	2.9458	36,369.48	35,643.64	0.0000	4.3300	50.0000	0.0000	(13.1233)	(1.4852)	0.0000	3	(14.6085)	01/06/2025
002001.ZK	12/20/2024	SDB3260427189	300.00	2.9458	901.72	883.73	0.0000	4.3300	50.0000	0.0000	(0.3254)	(0.0368)	0.0000	3	(0.3622)	01/06/2025
002001.ZK	12/20/2024	SDB3260427189	300.00	2.9458	901.72	883.73	0.0000	4.3300	50.0000	0.0000	(0.3254)	(0.0368)	0.0000	3	(0.3622)	01/06/2025
002001.ZK	12/20/2024	SDB3260427189	3,800.00	2.9458	11,421.82	11,193.87	0.0000	4.3300	50.0000	0.0000	(4.1214)	(0.4664)	0.0000	3	(4.5878)	01/06/2025
002001.ZK	12/20/2024	SDB3260427189	2,300.00	2.9458	6,913.21	6,775.24	0.0000	4.3300	50.0000	0.0000	(2.4945)	(0.2823)	0.0000	3	(2.7768)	01/06/2025
002001.ZK	12/20/2024	SDB3260427189	8,700.00	2.9458	26,149.96	25,628.07	0.0000	4.3300	50.0000	0.0000	(9.4358)	(1.0678)	0.0000	3	(10.5036)	01/06/2025
002001.ZK	12/20/2024	SDB3260427189	11,400.00	2.9458	34,265.46	33,581.61	0.0000	4.3300	50.0000	0.0000	(12.3641)	(1.3992)	0.0000	3	(13.7634)	01/06/2025
002001.ZK	12/20/2024	SDB3260427189	3,700.00	2.9458	11,121.25	10,899.29	0.0000	4.3300	50.0000	0.0000	(4.0129)	(0.4541)	0.0000	3	(4.4671)	01/06/2025
002001.ZK	12/20/2024	SDB3260427189	2,600.00	2.9458	7,814.93	7,658.96	0.0000	4.3300	50.0000	0.0000	(2.8199)	(0.3191)	0.0000	3	(3.1390)	01/06/2025
002001.ZK	12/20/2024	SDB3260427189	1,300.00	2.9458	3,907.46	3,829.48	0.0000	4.3300	50.0000	0.0000	(1.4099)	(0.1596)	0.0000	3	(1.5695)	01/06/2025
002001.ZK	12/19/2024	SDB3260427189	5,000.00	2.9297	14,575.95	14,648.67	0.0000	4.5800	50.0000	0.0000	(1.8544)	(0.2035)	0.0000	1	(2.0578)	01/06/2025
002001.ZK	12/19/2024	SDB3260427189	200.00	2.9297	582.77	585.95	0.0000	4.5800	50.0000	0.0000	(0.0741)	(0.0081)	0.0000	1	(0.0823)	01/06/2025
002001.ZK	12/19/2024	SDB3260427189	3,100.00	2.9297	9,038.85	9,082.18	0.0000	4.5800	50.0000	0.0000	(1.1499)	(0.1261)	0.0000	1	(1.2761)	01/06/2025
002001.ZK	12/19/2024	SDB3260427189	2,300.00	2.9297	6,913.21	6,738.39	0.0000	4.5800	50.0000	0.0000	(0.8795)	(0.0938)	0.0000	1	(0.9731)	01/06/2025
002001.ZK	12/19/2024	SDB3260427189	1,600.00	2.9297	4,809.19	4,687.57	0.0000	4.5800	50.0000	0.0000	(0.6118)	(0.0651)	0.0000	1	(0.6769)	01/06/2025
002001.ZK	12/19/2024	SDB3260427189	100.00	2.9297	300.57	292.97	0.0000	4.5800	50.0000	0.0000	(0.0382)	(0.0041)	0.0000	1	(0.0423)	01/06/2025
002001.ZK	12/19/2024	SDB3260427189	200.00	2.9297	601.15	585.95	0.0000	4.5800	50.0000	0.0000	(0.0765)	(0.0081)	0.0000	1	(0.0846)	01/06/2025
002001.ZK	12/19/2024	SDB3260427189	10,300.00	2.9297	30,959.14	30,176.26	0.0000	4.5800	50.0000	0.0000	(3.9387)	(0.4191)	0.0000	1	(4.3578)	01/06/2025
002001.ZK	12/19/2024	SDB3260427189	3,000.00	2.9297	9,017.23	8,789.20	0.0000	4.5800	50.0000	0.0000	(1.1472)	(0.1221)	0.0000	1	(1.2693)	01/06/2025
002001.ZK	12/19/2024	SDB3260427189	6,700.00	2.9297	20,138.47	19,629.22	0.0000	4.5800	50.0000	0.0000	(2.5621)	(0.2726)	0.0000	1	(2.8347)	01/06/2025
002001.ZK	12/19/2024	SDB3260427189	12,100.00	2.9297	36,369.48	35,449.78	0.0000	4.5800	50.0000	0.0000	(4.6270)	(0.4924)	0.0000	1	(5.1194)	01/06/2025
002001.ZK	12/19/2024	SDB3260427189	300.00	2.9297	901.72	878.92	0.0000	4.5800	50.0000	0.0000	(0.1147)	(0.0122)	0.0000	1	(0.1269)	01/06/2025
002001.ZK	12/19/2024	SDB3260427189	300.00	2.9297	901.72	878.92	0.0000	4.5800	50.0000	0.0000	(0.1147)	(0.0122)	0.0000	1	(0.1269)	01/06/2025
002001.ZK	12/19/2024	SDB3260427189	3,800.00	2.9297	11,421.82	11,132.99	0.0000	4.5800	50.0000	0.0000	(1.4531)	(0.1546)	0.0000	1	(1.6077)	01/06/2025
002001.ZK	12/19/2024	SDB3260427189	2,300.00	2.9297	6,913.21	6,738.39	0.0000	4.5800	50.0000	0.0000	(0.8795)	(0.0936)	0.0000	1	(0.9731)	01/06/2025
002001.ZK	12/19/2024	SDB3260427189	8,700.00	2.9297	26,149.96	25,488.69	0.0000	4.5800	50.0000	0.0000	(3.3269)	(0.3540)	0.0000	1	(3.6809)	01/06/2025
002001.ZK	12/19/2024	SDB3260427189	11,400.00	2.9297	34,265.46	33,398.97	0.0000	4.5800	50.0000	0.0000	(4.3593)	(0.4639)	0.0000	1	(4.8232)	01/06/2025
002001.ZK	12/19/2024	SDB3260427189	3,700.00	2.9297	11,121.25	10,840.02	0.0000	4.5800	50.0000	0.0000	(1.4149)	(0.1508)	0.0000	1	(1.5654)	01/06/2025
002001.ZK	12/19/2024	SDB3260427189	2,600.00	2.9297	7,814.93	7,617.31	0.0000	4.5800	50.0000	0.0000	(0.9942)	(0.1058)	0.0000	1	(1.1000)	01/06/2025
002001.ZK	12/19/2024	SDB3260427189	1,300.00	2.9297	3,907.46	3,808.65	0.0000	4.5800	50.0000	0.0000	(0.4971)	(0.0529)	0.0000	1	(0.5500)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ZHEJIANG NHU CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002001.ZK	12/18/2024	SDB3260427189	5,000.00	2.9539	14,575.95	14,769.54	0.0000	4.5800	50.0000	0.0000	(1.8544)	(0.2051)	0.0000	1	(2.0595)	01/06/2025
002001.ZK	12/18/2024	SDB3260427189	200.00	2.9539	582.77	590.78	0.0000	4.5800	50.0000	0.0000	(0.0741)	(0.0082)	0.0000	1	(0.0823)	01/06/2025
002001.ZK	12/18/2024	SDB3260427189	3,100.00	2.9539	9,038.85	9,157.11	0.0000	4.5800	50.0000	0.0000	(1.1499)	(0.1272)	0.0000	1	(1.2771)	01/06/2025
002001.ZK	12/18/2024	SDB3260427189	2,300.00	2.9539	6,913.21	6,793.99	0.0000	4.5800	50.0000	0.0000	(0.8795)	(0.0944)	0.0000	1	(0.9739)	01/06/2025
002001.ZK	12/18/2024	SDB3260427189	1,600.00	2.9539	4,809.19	4,726.25	0.0000	4.5800	50.0000	0.0000	(0.6118)	(0.0656)	0.0000	1	(0.6775)	01/06/2025
002001.ZK	12/18/2024	SDB3260427189	100.00	2.9539	300.57	295.39	0.0000	4.5800	50.0000	0.0000	(0.0382)	(0.0041)	0.0000	1	(0.0423)	01/06/2025
002001.ZK	12/18/2024	SDB3260427189	200.00	2.9539	601.15	590.78	0.0000	4.5800	50.0000	0.0000	(0.0765)	(0.0082)	0.0000	1	(0.0847)	01/06/2025
002001.ZK	12/18/2024	SDB3260427189	10,300.00	2.9539	30,959.14	30,425.25	0.0000	4.5800	50.0000	0.0000	(3.9387)	(0.4226)	0.0000	1	(4.3613)	01/06/2025
002001.ZK	12/18/2024	SDB3260427189	3,000.00	2.9539	9,017.23	8,861.72	0.0000	4.5800	50.0000	0.0000	(1.1472)	(0.1231)	0.0000	1	(1.2703)	01/06/2025
002001.ZK	12/18/2024	SDB3260427189	6,700.00	2.9539	20,138.47	19,791.18	0.0000	4.5800	50.0000	0.0000	(2.5621)	(0.2749)	0.0000	1	(2.8369)	01/06/2025
002001.ZK	12/18/2024	SDB3260427189	12,100.00	2.9539	36,369.48	35,742.29	0.0000	4.5800	50.0000	0.0000	(4.6270)	(0.4964)	0.0000	1	(5.1234)	01/06/2025
002001.ZK	12/18/2024	SDB3260427189	300.00	2.9539	901.72	886.17	0.0000	4.5800	50.0000	0.0000	(0.1147)	(0.0123)	0.0000	1	(0.1270)	01/06/2025
002001.ZK	12/18/2024	SDB3260427189	300.00	2.9539	901.72	886.17	0.0000	4.5800	50.0000	0.0000	(0.1147)	(0.0123)	0.0000	1	(0.1270)	01/06/2025
002001.ZK	12/18/2024	SDB3260427189	3,800.00	2.9539	11,421.82	11,224.85	0.0000	4.5800	50.0000	0.0000	(1.4531)	(0.1559)	0.0000	1	(1.6090)	01/06/2025
002001.ZK	12/18/2024	SDB3260427189	2,300.00	2.9539	6,913.21	6,793.99	0.0000	4.5800	50.0000	0.0000	(0.8795)	(0.0944)	0.0000	1	(0.9739)	01/06/2025
002001.ZK	12/18/2024	SDB3260427189	8,700.00	2.9539	26,149.96	25,699.00	0.0000	4.5800	50.0000	0.0000	(3.3269)	(0.3569)	0.0000	1	(3.6838)	01/06/2025
002001.ZK	12/18/2024	SDB3260427189	11,400.00	2.9539	34,265.46	33,674.55	0.0000	4.5800	50.0000	0.0000	(4.3593)	(0.4677)	0.0000	1	(4.8270)	01/06/2025
002001.ZK	12/18/2024	SDB3260427189	3,700.00	2.9539	11,121.25	10,929.46	0.0000	4.5800	50.0000	0.0000	(1.4149)	(0.1518)	0.0000	1	(1.5667)	01/06/2025
002001.ZK	12/18/2024	SDB3260427189	2,600.00	2.9539	7,814.93	7,680.16	0.0000	4.5800	50.0000	0.0000	(0.9942)	(0.1067)	0.0000	1	(1.1009)	01/06/2025
002001.ZK	12/18/2024	SDB3260427189	1,300.00	2.9539	3,907.46	3,840.08	0.0000	4.5800	50.0000	0.0000	(0.4971)	(0.0533)	0.0000	1	(0.5505)	01/06/2025
002001.ZK	12/17/2024	SDB3260427189	5,000.00	3.0181	14,575.95	15,090.52	0.0000	4.5800	50.0000	0.0000	(1.8544)	(0.2096)	0.0000	1	(2.0640)	01/06/2025
002001.ZK	12/17/2024	SDB3260427189	200.00	3.0181	582.77	603.62	0.0000	4.5800	50.0000	0.0000	(0.0741)	(0.0084)	0.0000	1	(0.0825)	01/06/2025
002001.ZK	12/17/2024	SDB3260427189	3,100.00	3.0181	9,038.85	9,356.12	0.0000	4.5800	50.0000	0.0000	(1.1499)	(0.1299)	0.0000	1	(1.2799)	01/06/2025
002001.ZK	12/17/2024	SDB3260427189	2,300.00	3.0181	6,913.21	6,941.64	0.0000	4.5800	50.0000	0.0000	(0.8795)	(0.0964)	0.0000	1	(0.9759)	01/06/2025
002001.ZK	12/17/2024	SDB3260427189	1,600.00	3.0181	4,809.19	4,828.97	0.0000	4.5800	50.0000	0.0000	(0.6118)	(0.0671)	0.0000	1	(0.6789)	01/06/2025
002001.ZK	12/17/2024	SDB3260427189	100.00	3.0181	300.57	301.81	0.0000	4.5800	50.0000	0.0000	(0.0382)	(0.0042)	0.0000	1	(0.0424)	01/06/2025
002001.ZK	12/17/2024	SDB3260427189	200.00	3.0181	601.15	603.62	0.0000	4.5800	50.0000	0.0000	(0.0765)	(0.0084)	0.0000	1	(0.0849)	01/06/2025
002001.ZK	12/17/2024	SDB3260427189	10,300.00	3.0181	30,959.14	31,086.47	0.0000	4.5800	50.0000	0.0000	(3.9387)	(0.4318)	0.0000	1	(4.3704)	01/06/2025
002001.ZK	12/17/2024	SDB3260427189	3,000.00	3.0181	9,017.23	9,054.31	0.0000	4.5800	50.0000	0.0000	(1.1472)	(0.1258)	0.0000	1	(1.2729)	01/06/2025
002001.ZK	12/17/2024	SDB3260427189	6,700.00	3.0181	20,138.47	20,221.30	0.0000	4.5800	50.0000	0.0000	(2.5621)	(0.2809)	0.0000	1	(2.8429)	01/06/2025
002001.ZK	12/17/2024	SDB3260427189	12,100.00	3.0181	36,369.48	36,519.06	0.0000	4.5800	50.0000	0.0000	(4.6270)	(0.5072)	0.0000	1	(5.1342)	01/06/2025
002001.ZK	12/17/2024	SDB3260427189	300.00	3.0181	901.72	905.43	0.0000	4.5800	50.0000	0.0000	(0.1147)	(0.0126)	0.0000	1	(0.1273)	01/06/2025
002001.ZK	12/17/2024	SDB3260427189	300.00	3.0181	901.72	905.43	0.0000	4.5800	50.0000	0.0000	(0.1147)	(0.0126)	0.0000	1	(0.1273)	01/06/2025
002001.ZK	12/17/2024	SDB3260427189	3,800.00	3.0181	11,421.82	11,468.80	0.0000	4.5800	50.0000	0.0000	(1.4531)	(0.1593)	0.0000	1	(1.6124)	01/06/2025
002001.ZK	12/17/2024	SDB3260427189	2,300.00	3.0181	6,913.21	6,941.64	0.0000	4.5800	50.0000	0.0000	(0.8795)	(0.0964)	0.0000	1	(0.9759)	01/06/2025
002001.ZK	12/17/2024	SDB3260427189	8,700.00	3.0181	26,149.96	26,257.50	0.0000	4.5800	50.0000	0.0000	(3.3269)	(0.3647)	0.0000	1	(3.6915)	01/06/2025
002001.ZK	12/17/2024	SDB3260427189	11,400.00	3.0181	34,265.46	34,406.39	0.0000	4.5800	50.0000	0.0000	(4.3593)	(0.4779)	0.0000	1	(4.8372)	01/06/2025
002001.ZK	12/17/2024	SDB3260427189	3,700.00	3.0181	11,121.25	11,166.98	0.0000	4.5800	50.0000	0.0000	(1.4149)	(0.1551)	0.0000	1	(1.5700)	01/06/2025
002001.ZK	12/17/2024	SDB3260427189	2,600.00	3.0181	7,814.93	7,847.07	0.0000	4.5800	50.0000	0.0000	(0.9942)	(0.1090)	0.0000	1	(1.1032)	01/06/2025
002001.ZK	12/17/2024	SDB3260427189	1,300.00	3.0181	3,907.46	3,923.54	0.0000	4.5800	50.0000	0.0000	(0.4971)	(0.0545)	0.0000	1	(0.5516)	01/06/2025
002001.ZK	12/16/2024	SDB3260427189	5,000.00	2.9848	14,575.95	14,924.24	0.0000	4.5800	50.0000	0.0000	(1.8544)	(0.2073)	0.0000	1	(2.0617)	01/06/2025
002001.ZK	12/16/2024	SDB3260427189	200.00	2.9848	582.77	596.97	0.0000	4.5800	50.0000	0.0000	(0.0741)	(0.0083)	0.0000	1	(0.0824)	01/06/2025
002001.ZK	12/16/2024	SDB3260427189	3,100.00	2.9848	9,038.85	9,253.03	0.0000	4.5800	50.0000	0.0000	(1.1499)	(0.1285)	0.0000	1	(1.2785)	01/06/2025
002001.ZK	12/16/2024	SDB3260427189	2,300.00	2.9848	6,913.21	6,865.15	0.0000	4.5800	50.0000	0.0000	(0.8795)	(0.0953)	0.0000	1	(0.9749)	01/06/2025
002001.ZK	12/16/2024	SDB3260427189	1,600.00	2.9848	4,809.19	4,775.76	0.0000	4.5800	50.0000	0.0000	(0.6118)	(0.0663)	0.0000	1	(0.6782)	01/06/2025
002001.ZK	12/16/2024	SDB3260427189	100.00	2.9848	300.57	298.48	0.0000	4.5800	50.0000	0.0000	(0.0382)	(0.0041)	0.0000	1	(0.0424)	01/06/2025
002001.ZK	12/16/2024	SDB3260427189	200.00	2.9848	601.15	596.97	0.0000	4.5800	50.0000	0.0000	(0.0765)	(0.0083)	0.0000	1	(0.0848)	01/06/2025
002001.ZK	12/16/2024	SDB3260427189	10,300.00	2.9848	30,959.14	30,743.93	0.0000	4.5800	50.0000	0.0000	(3.9387)	(0.4270)	0.0000	1	(4.3657)	01/06/2025
002001.ZK	12/16/2024	SDB3260427189	3,000.00	2.9848	9,017.23	8,954.54	0.0000	4.5800	50.0000	0.0000	(1.1472)	(0.1244)	0.0000	1	(1.2716)	01/06/2025
002001.ZK	12/16/2024	SDB3260427189	6,700.00	2.9848	20,138.47	19,998.48	0.0000	4.5800	50.0000	0.0000	(2.5621)	(0.2778)	0.0000	1	(2.8398)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ZHEJIANG NHU CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002001.ZK	12/16/2024	SDB3260427189	12,100.00	2.9848	36,369.48	36,116.66	0.0000	4.5800	50.0000	0.0000	(4.6270)	(0.5016)	0.0000	1	(5.1286)	01/06/2025
002001.ZK	12/16/2024	SDB3260427189	300.00	2.9848	901.72	895.45	0.0000	4.5800	50.0000	0.0000	(0.1147)	(0.0124)	0.0000	1	(0.1272)	01/06/2025
002001.ZK	12/16/2024	SDB3260427189	300.00	2.9848	901.72	895.45	0.0000	4.5800	50.0000	0.0000	(0.1147)	(0.0124)	0.0000	1	(0.1272)	01/06/2025
002001.ZK	12/16/2024	SDB3260427189	3,800.00	2.9848	11,421.82	11,342.42	0.0000	4.5800	50.0000	0.0000	(1.4531)	(0.1575)	0.0000	1	(1.6106)	01/06/2025
002001.ZK	12/16/2024	SDB3260427189	2,300.00	2.9848	6,913.21	6,865.15	0.0000	4.5800	50.0000	0.0000	(0.8795)	(0.0953)	0.0000	1	(0.9749)	01/06/2025
002001.ZK	12/16/2024	SDB3260427189	8,700.00	2.9848	26,149.96	25,968.18	0.0000	4.5800	50.0000	0.0000	(3.3269)	(0.3607)	0.0000	1	(3.6875)	01/06/2025
002001.ZK	12/16/2024	SDB3260427189	11,400.00	2.9848	34,265.46	34,027.27	0.0000	4.5800	50.0000	0.0000	(4.3593)	(0.4726)	0.0000	1	(4.8319)	01/06/2025
002001.ZK	12/16/2024	SDB3260427189	3,700.00	2.9848	11,121.25	11,043.94	0.0000	4.5800	50.0000	0.0000	(1.4149)	(0.1534)	0.0000	1	(1.5683)	01/06/2025
002001.ZK	12/16/2024	SDB3260427189	2,600.00	2.9848	7,814.93	7,760.60	0.0000	4.5800	50.0000	0.0000	(0.9942)	(0.1078)	0.0000	1	(1.1020)	01/06/2025
002001.ZK	12/16/2024	SDB3260427189	1,300.00	2.9848	3,907.46	3,880.30	0.0000	4.5800	50.0000	0.0000	(0.4971)	(0.0539)	0.0000	1	(0.5510)	01/06/2025
002001.ZK	12/13/2024	SDB3260427189	5,000.00	2.9777	14,575.95	14,888.70	0.0000	4.5800	50.0000	0.0000	(5.5632)	(0.6204)	0.0000	3	(6.1835)	01/06/2025
002001.ZK	12/13/2024	SDB3260427189	200.00	2.9777	582.77	595.55	0.0000	4.5800	50.0000	0.0000	(0.2224)	(0.0248)	0.0000	3	(0.2472)	01/06/2025
002001.ZK	12/13/2024	SDB3260427189	3,100.00	2.9777	9,038.85	9,230.99	0.0000	4.5800	50.0000	0.0000	(3.4498)	(0.3846)	0.0000	3	(3.8345)	01/06/2025
002001.ZK	12/13/2024	SDB3260427189	2,300.00	2.9777	6,913.21	6,848.80	0.0000	4.5800	50.0000	0.0000	(2.6385)	(0.2854)	0.0000	3	(2.9239)	01/06/2025
002001.ZK	12/13/2024	SDB3260427189	1,600.00	2.9777	4,809.19	4,764.38	0.0000	4.5800	50.0000	0.0000	(1.8355)	(0.1985)	0.0000	3	(2.0340)	01/06/2025
002001.ZK	12/13/2024	SDB3260427189	100.00	2.9777	300.57	297.77	0.0000	4.5800	50.0000	0.0000	(0.1147)	(0.0124)	0.0000	3	(0.1271)	01/06/2025
002001.ZK	12/13/2024	SDB3260427189	200.00	2.9777	601.15	595.55	0.0000	4.5800	50.0000	0.0000	(0.2294)	(0.0248)	0.0000	3	(0.2543)	01/06/2025
002001.ZK	12/13/2024	SDB3260427189	10,300.00	2.9777	30,959.14	30,670.71	0.0000	4.5800	50.0000	0.0000	(11.8161)	(1.2779)	0.0000	3	(13.0940)	01/06/2025
002001.ZK	12/13/2024	SDB3260427189	3,000.00	2.9777	9,017.23	8,933.22	0.0000	4.5800	50.0000	0.0000	(3.4416)	(0.3722)	0.0000	3	(3.8138)	01/06/2025
002001.ZK	12/13/2024	SDB3260427189	6,700.00	2.9777	20,138.47	19,950.85	0.0000	4.5800	50.0000	0.0000	(7.6862)	(0.8313)	0.0000	3	(8.5175)	01/06/2025
002001.ZK	12/13/2024	SDB3260427189	12,100.00	2.9777	36,369.48	36,030.64	0.0000	4.5800	50.0000	0.0000	(13.8810)	(1.5013)	0.0000	3	(15.3823)	01/06/2025
002001.ZK	12/13/2024	SDB3260427189	300.00	2.9777	901.72	893.32	0.0000	4.5800	50.0000	0.0000	(0.3442)	(0.0372)	0.0000	3	(0.3814)	01/06/2025
002001.ZK	12/13/2024	SDB3260427189	300.00	2.9777	901.72	893.32	0.0000	4.5800	50.0000	0.0000	(0.3442)	(0.0372)	0.0000	3	(0.3814)	01/06/2025
002001.ZK	12/13/2024	SDB3260427189	3,800.00	2.9777	11,421.82	11,315.41	0.0000	4.5800	50.0000	0.0000	(4.3593)	(0.4715)	0.0000	3	(4.8308)	01/06/2025
002001.ZK	12/13/2024	SDB3260427189	2,300.00	2.9777	6,913.21	6,848.80	0.0000	4.5800	50.0000	0.0000	(2.6385)	(0.2854)	0.0000	3	(2.9239)	01/06/2025
002001.ZK	12/13/2024	SDB3260427189	8,700.00	2.9777	26,149.96	25,906.33	0.0000	4.5800	50.0000	0.0000	(9.9806)	(1.0794)	0.0000	3	(11.0600)	01/06/2025
002001.ZK	12/13/2024	SDB3260427189	11,400.00	2.9777	34,265.46	33,946.22	0.0000	4.5800	50.0000	0.0000	(13.0780)	(1.4144)	0.0000	3	(14.4924)	01/06/2025
002001.ZK	12/13/2024	SDB3260427189	3,700.00	2.9777	11,121.25	11,017.63	0.0000	4.5800	50.0000	0.0000	(4.2446)	(0.4591)	0.0000	3	(4.7037)	01/06/2025
002001.ZK	12/13/2024	SDB3260427189	2,600.00	2.9777	7,814.93	7,742.12	0.0000	4.5800	50.0000	0.0000	(2.9827)	(0.3228)	0.0000	3	(3.3053)	01/06/2025
002001.ZK	12/13/2024	SDB3260427189	1,300.00	2.9777	3,907.46	3,871.06	0.0000	4.5800	50.0000	0.0000	(1.4913)	(0.1613)	0.0000	3	(1.6526)	01/06/2025
002001.ZK	12/12/2024	SDB3260427189	5,000.00	2.9458	14,575.95	14,729.08	0.0000	4.5800	50.0000	0.0000	(1.8544)	(0.2046)	0.0000	1	(2.0590)	01/06/2025
002001.ZK	12/12/2024	SDB3260427189	200.00	2.9458	582.77	589.16	0.0000	4.5800	50.0000	0.0000	(0.0741)	(0.0082)	0.0000	1	(0.0823)	01/06/2025
002001.ZK	12/12/2024	SDB3260427189	3,100.00	2.9458	9,038.85	9,132.03	0.0000	4.5800	50.0000	0.0000	(1.1499)	(0.1268)	0.0000	1	(1.2768)	01/06/2025
002001.ZK	12/12/2024	SDB3260427189	2,300.00	2.9458	6,913.21	6,775.37	0.0000	4.5800	50.0000	0.0000	(0.8795)	(0.0941)	0.0000	1	(0.9736)	01/06/2025
002001.ZK	12/12/2024	SDB3260427189	1,600.00	2.9458	4,809.19	4,713.30	0.0000	4.5800	50.0000	0.0000	(0.6118)	(0.0655)	0.0000	1	(0.6773)	01/06/2025
002001.ZK	12/12/2024	SDB3260427189	100.00	2.9458	300.57	294.58	0.0000	4.5800	50.0000	0.0000	(0.0382)	(0.0041)	0.0000	1	(0.0423)	01/06/2025
002001.ZK	12/12/2024	SDB3260427189	200.00	2.9458	601.15	589.16	0.0000	4.5800	50.0000	0.0000	(0.0765)	(0.0082)	0.0000	1	(0.0847)	01/06/2025
002001.ZK	12/12/2024	SDB3260427189	10,300.00	2.9458	30,959.14	30,341.89	0.0000	4.5800	50.0000	0.0000	(3.9387)	(0.4214)	0.0000	1	(4.3601)	01/06/2025
002001.ZK	12/12/2024	SDB3260427189	3,000.00	2.9458	9,017.23	8,837.44	0.0000	4.5800	50.0000	0.0000	(1.1472)	(0.1227)	0.0000	1	(1.2699)	01/06/2025
002001.ZK	12/12/2024	SDB3260427189	6,700.00	2.9458	20,138.47	19,736.96	0.0000	4.5800	50.0000	0.0000	(2.5621)	(0.2741)	0.0000	1	(2.8362)	01/06/2025
002001.ZK	12/12/2024	SDB3260427189	12,100.00	2.9458	36,369.48	35,644.36	0.0000	4.5800	50.0000	0.0000	(4.6270)	(0.4951)	0.0000	1	(5.1221)	01/06/2025
002001.ZK	12/12/2024	SDB3260427189	300.00	2.9458	901.72	883.74	0.0000	4.5800	50.0000	0.0000	(0.1147)	(0.0123)	0.0000	1	(0.1270)	01/06/2025
002001.ZK	12/12/2024	SDB3260427189	300.00	2.9458	901.72	883.74	0.0000	4.5800	50.0000	0.0000	(0.1147)	(0.0123)	0.0000	1	(0.1270)	01/06/2025
002001.ZK	12/12/2024	SDB3260427189	3,800.00	2.9458	11,421.82	11,194.10	0.0000	4.5800	50.0000	0.0000	(1.4531)	(0.1555)	0.0000	1	(1.6086)	01/06/2025
002001.ZK	12/12/2024	SDB3260427189	2,300.00	2.9458	6,913.21	6,775.37	0.0000	4.5800	50.0000	0.0000	(0.8795)	(0.0941)	0.0000	1	(0.9736)	01/06/2025
002001.ZK	12/12/2024	SDB3260427189	8,700.00	2.9458	26,149.96	25,628.59	0.0000	4.5800	50.0000	0.0000	(3.3269)	(0.3560)	0.0000	1	(3.6828)	01/06/2025
002001.ZK	12/12/2024	SDB3260427189	11,400.00	2.9458	34,265.46	33,582.29	0.0000	4.5800	50.0000	0.0000	(4.3593)	(0.4664)	0.0000	1	(4.8257)	01/06/2025
002001.ZK	12/12/2024	SDB3260427189	3,700.00	2.9458	11,121.25	10,899.52	0.0000	4.5800	50.0000	0.0000	(1.4149)	(0.1514)	0.0000	1	(1.5663)	01/06/2025
002001.ZK	12/12/2024	SDB3260427189	2,600.00	2.9458	7,814.93	7,659.12	0.0000	4.5800	50.0000	0.0000	(0.9942)	(0.1064)	0.0000	1	(1.1006)	01/06/2025
002001.ZK	12/12/2024	SDB3260427189	1,300.00	2.9458	3,907.46	3,829.56	0.0000	4.5800	50.0000	0.0000	(0.4971)	(0.0532)	0.0000	1	(0.5503)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ZHEJIANG NHU CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002001.ZK	12/11/2024	SDB3260427189	5,000.00	2.9532	14,575.95	14,766.01	0.0000	4.5800	50.0000	0.0000	(1.8544)	(0.2051)	0.0000	1	(2.0595)	01/06/2025
002001.ZK	12/11/2024	SDB3260427189	200.00	2.9532	582.77	590.64	0.0000	4.5800	50.0000	0.0000	(0.0741)	(0.0082)	0.0000	1	(0.0823)	01/06/2025
002001.ZK	12/11/2024	SDB3260427189	3,100.00	2.9532	9,038.85	9,154.93	0.0000	4.5800	50.0000	0.0000	(1.1499)	(0.1272)	0.0000	1	(1.2771)	01/06/2025
002001.ZK	12/11/2024	SDB3260427189	2,300.00	2.9532	6,913.21	6,792.37	0.0000	4.5800	50.0000	0.0000	(0.8795)	(0.0943)	0.0000	1	(0.9739)	01/06/2025
002001.ZK	12/11/2024	SDB3260427189	1,600.00	2.9532	4,809.19	4,725.12	0.0000	4.5800	50.0000	0.0000	(0.6118)	(0.0656)	0.0000	1	(0.6775)	01/06/2025
002001.ZK	12/11/2024	SDB3260427189	100.00	2.9532	300.57	295.32	0.0000	4.5800	50.0000	0.0000	(0.0382)	(0.0041)	0.0000	1	(0.0423)	01/06/2025
002001.ZK	12/11/2024	SDB3260427189	200.00	2.9532	601.15	590.64	0.0000	4.5800	50.0000	0.0000	(0.0765)	(0.0082)	0.0000	1	(0.0847)	01/06/2025
002001.ZK	12/11/2024	SDB3260427189	10,300.00	2.9532	30,959.14	30,417.99	0.0000	4.5800	50.0000	0.0000	(3.9387)	(0.4225)	0.0000	1	(4.3612)	01/06/2025
002001.ZK	12/11/2024	SDB3260427189	3,000.00	2.9532	9,017.23	8,859.61	0.0000	4.5800	50.0000	0.0000	(1.1472)	(0.1231)	0.0000	1	(1.2702)	01/06/2025
002001.ZK	12/11/2024	SDB3260427189	6,700.00	2.9532	20,138.47	19,786.46	0.0000	4.5800	50.0000	0.0000	(2.5621)	(0.2748)	0.0000	1	(2.8369)	01/06/2025
002001.ZK	12/11/2024	SDB3260427189	12,100.00	2.9532	36,369.48	35,733.76	0.0000	4.5800	50.0000	0.0000	(4.6270)	(0.4963)	0.0000	1	(5.1233)	01/06/2025
002001.ZK	12/11/2024	SDB3260427189	300.00	2.9532	901.72	885.96	0.0000	4.5800	50.0000	0.0000	(0.1147)	(0.0123)	0.0000	1	(0.1270)	01/06/2025
002001.ZK	12/11/2024	SDB3260427189	300.00	2.9532	901.72	885.96	0.0000	4.5800	50.0000	0.0000	(0.1147)	(0.0123)	0.0000	1	(0.1270)	01/06/2025
002001.ZK	12/11/2024	SDB3260427189	3,800.00	2.9532	11,421.82	11,222.17	0.0000	4.5800	50.0000	0.0000	(1.4531)	(0.1559)	0.0000	1	(1.6090)	01/06/2025
002001.ZK	12/11/2024	SDB3260427189	2,300.00	2.9532	6,913.21	6,792.37	0.0000	4.5800	50.0000	0.0000	(0.8795)	(0.0943)	0.0000	1	(0.9739)	01/06/2025
002001.ZK	12/11/2024	SDB3260427189	8,700.00	2.9532	26,149.96	25,692.87	0.0000	4.5800	50.0000	0.0000	(3.3269)	(0.3568)	0.0000	1	(3.6837)	01/06/2025
002001.ZK	12/11/2024	SDB3260427189	11,400.00	2.9532	34,265.46	33,666.51	0.0000	4.5800	50.0000	0.0000	(4.3593)	(0.4676)	0.0000	1	(4.8269)	01/06/2025
002001.ZK	12/11/2024	SDB3260427189	3,700.00	2.9532	11,121.25	10,926.85	0.0000	4.5800	50.0000	0.0000	(1.4149)	(0.1518)	0.0000	1	(1.5666)	01/06/2025
002001.ZK	12/11/2024	SDB3260427189	2,600.00	2.9532	7,814.93	7,678.33	0.0000	4.5800	50.0000	0.0000	(0.9942)	(0.1066)	0.0000	1	(1.1009)	01/06/2025
002001.ZK	12/11/2024	SDB3260427189	1,300.00	2.9532	3,907.46	3,839.16	0.0000	4.5800	50.0000	0.0000	(0.4971)	(0.0533)	0.0000	1	(0.5504)	01/06/2025
002001.ZK	12/10/2024	SDB3260427189	5,000.00	2.9152	14,575.95	14,576.11	0.0000	4.5800	50.0000	0.0000	(1.8544)	(0.2024)	0.0000	1	(2.0568)	01/06/2025
002001.ZK	12/10/2024	SDB3260427189	200.00	2.9152	582.77	583.04	0.0000	4.5800	50.0000	0.0000	(0.0741)	(0.0081)	0.0000	1	(0.0822)	01/06/2025
002001.ZK	12/10/2024	SDB3260427189	3,100.00	2.9152	9,038.85	9,037.19	0.0000	4.5800	50.0000	0.0000	(1.1499)	(0.1255)	0.0000	1	(1.2755)	01/06/2025
002001.ZK	12/10/2024	SDB3260427189	2,300.00	2.9152	6,913.21	6,705.01	0.0000	4.5800	50.0000	0.0000	(0.8795)	(0.0931)	0.0000	1	(0.9726)	01/06/2025
002001.ZK	12/10/2024	SDB3260427189	1,600.00	2.9152	4,809.19	4,664.36	0.0000	4.5800	50.0000	0.0000	(0.6118)	(0.0648)	0.0000	1	(0.6766)	01/06/2025
002001.ZK	12/10/2024	SDB3260427189	100.00	2.9152	300.57	291.52	0.0000	4.5800	50.0000	0.0000	(0.0382)	(0.0040)	0.0000	1	(0.0423)	01/06/2025
002001.ZK	12/10/2024	SDB3260427189	200.00	2.9152	601.15	583.04	0.0000	4.5800	50.0000	0.0000	(0.0765)	(0.0081)	0.0000	1	(0.0846)	01/06/2025
002001.ZK	12/10/2024	SDB3260427189	10,300.00	2.9152	30,959.14	30,026.80	0.0000	4.5800	50.0000	0.0000	(3.9387)	(0.4170)	0.0000	1	(4.3557)	01/06/2025
002001.ZK	12/10/2024	SDB3260427189	3,000.00	2.9152	9,017.23	8,745.67	0.0000	4.5800	50.0000	0.0000	(1.1472)	(0.1215)	0.0000	1	(1.2687)	01/06/2025
002001.ZK	12/10/2024	SDB3260427189	6,700.00	2.9152	20,138.47	19,531.99	0.0000	4.5800	50.0000	0.0000	(2.5621)	(0.2713)	0.0000	1	(2.8333)	01/06/2025
002001.ZK	12/10/2024	SDB3260427189	12,100.00	2.9152	36,369.48	35,274.20	0.0000	4.5800	50.0000	0.0000	(4.6270)	(0.4899)	0.0000	1	(5.1169)	01/06/2025
002001.ZK	12/10/2024	SDB3260427189	300.00	2.9152	901.72	874.57	0.0000	4.5800	50.0000	0.0000	(0.1147)	(0.0121)	0.0000	1	(0.1269)	01/06/2025
002001.ZK	12/10/2024	SDB3260427189	300.00	2.9152	901.72	874.57	0.0000	4.5800	50.0000	0.0000	(0.1147)	(0.0121)	0.0000	1	(0.1269)	01/06/2025
002001.ZK	12/10/2024	SDB3260427189	3,800.00	2.9152	11,421.82	11,077.85	0.0000	4.5800	50.0000	0.0000	(1.4531)	(0.1539)	0.0000	1	(1.6070)	01/06/2025
002001.ZK	12/10/2024	SDB3260427189	2,300.00	2.9152	6,913.21	6,705.01	0.0000	4.5800	50.0000	0.0000	(0.8795)	(0.0931)	0.0000	1	(0.9726)	01/06/2025
002001.ZK	12/10/2024	SDB3260427189	8,700.00	2.9152	26,149.96	25,362.44	0.0000	4.5800	50.0000	0.0000	(3.3269)	(0.3523)	0.0000	1	(3.6791)	01/06/2025
002001.ZK	12/10/2024	SDB3260427189	11,400.00	2.9152	34,265.46	33,233.54	0.0000	4.5800	50.0000	0.0000	(4.3593)	(0.4616)	0.0000	1	(4.8209)	01/06/2025
002001.ZK	12/10/2024	SDB3260427189	3,700.00	2.9152	11,121.25	10,786.33	0.0000	4.5800	50.0000	0.0000	(1.4149)	(0.1498)	0.0000	1	(1.5647)	01/06/2025
002001.ZK	12/10/2024	SDB3260427189	2,600.00	2.9152	7,814.93	7,579.58	0.0000	4.5800	50.0000	0.0000	(0.9942)	(0.1053)	0.0000	1	(1.0995)	01/06/2025
002001.ZK	12/10/2024	SDB3260427189	1,300.00	2.9152	3,907.46	3,789.79	0.0000	4.5800	50.0000	0.0000	(0.4971)	(0.0526)	0.0000	1	(0.5498)	01/06/2025
002001.ZK	12/09/2024	SDB3260427189	2,300.00	2.9417	6,913.21	6,765.82	0.0000	4.5800	50.0000	0.0000	(0.8795)	(0.0940)	0.0000	1	(0.9735)	01/06/2025
002001.ZK	12/09/2024	SDB3260427189	1,600.00	2.9417	4,809.19	4,706.66	0.0000	4.5800	50.0000	0.0000	(0.6118)	(0.0654)	0.0000	1	(0.6772)	01/06/2025
002001.ZK	12/09/2024	SDB3260427189	100.00	2.9417	300.57	294.17	0.0000	4.5800	50.0000	0.0000	(0.0382)	(0.0041)	0.0000	1	(0.0423)	01/06/2025
002001.ZK	12/09/2024	SDB3260427189	200.00	2.9417	601.15	588.33	0.0000	4.5800	50.0000	0.0000	(0.0765)	(0.0082)	0.0000	1	(0.0847)	01/06/2025
002001.ZK	12/09/2024	SDB3260427189	10,300.00	2.9417	30,959.14	30,299.11	0.0000	4.5800	50.0000	0.0000	(3.9387)	(0.4208)	0.0000	1	(4.3595)	01/06/2025
002001.ZK	12/09/2024	SDB3260427189	3,000.00	2.9417	9,017.23	8,824.98	0.0000	4.5800	50.0000	0.0000	(1.1472)	(0.1226)	0.0000	1	(1.2698)	01/06/2025
002001.ZK	12/09/2024	SDB3260427189	6,700.00	2.9417	20,138.47	19,709.13	0.0000	4.5800	50.0000	0.0000	(2.5621)	(0.2737)	0.0000	1	(2.8358)	01/06/2025
002001.ZK	12/09/2024	SDB3260427189	12,100.00	2.9417	36,369.48	35,594.10	0.0000	4.5800	50.0000	0.0000	(4.6270)	(0.4944)	0.0000	1	(5.1214)	01/06/2025
002001.ZK	12/09/2024	SDB3260427189	300.00	2.9417	901.72	882.50	0.0000	4.5800	50.0000	0.0000	(0.1147)	(0.0123)	0.0000	1	(0.1270)	01/06/2025
002001.ZK	12/09/2024	SDB3260427189	300.00	2.9417	901.72	882.50	0.0000	4.5800	50.0000	0.0000	(0.1147)	(0.0123)	0.0000	1	(0.1270)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ZHEJIANG NHU CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002001.ZK	12/09/2024	SDB3260427189	3,800.00	2.9417	11,421.82	11,178.31	0.0000	4.5800	50.0000	0.0000	(1.4531)	(0.1553)	0.0000	1	(1.6084)	01/06/2025
002001.ZK	12/09/2024	SDB3260427189	2,300.00	2.9417	6,913.21	6,765.82	0.0000	4.5800	50.0000	0.0000	(0.8795)	(0.0940)	0.0000	1	(0.9735)	01/06/2025
002001.ZK	12/09/2024	SDB3260427189	8,700.00	2.9417	26,149.96	25,592.45	0.0000	4.5800	50.0000	0.0000	(3.3269)	(0.3555)	0.0000	1	(3.6823)	01/06/2025
002001.ZK	12/09/2024	SDB3260427189	11,400.00	2.9417	34,265.46	33,534.94	0.0000	4.5800	50.0000	0.0000	(4.3593)	(0.4658)	0.0000	1	(4.8251)	01/06/2025
002001.ZK	12/09/2024	SDB3260427189	3,700.00	2.9417	11,121.25	10,884.15	0.0000	4.5800	50.0000	0.0000	(1.4149)	(0.1512)	0.0000	1	(1.5660)	01/06/2025
002001.ZK	12/09/2024	SDB3260427189	2,600.00	2.9417	7,814.93	7,648.32	0.0000	4.5800	50.0000	0.0000	(0.9942)	(0.1062)	0.0000	1	(1.1005)	01/06/2025
002001.ZK	12/09/2024	SDB3260427189	1,300.00	2.9417	3,907.46	3,824.16	0.0000	4.5800	50.0000	0.0000	(0.4971)	(0.0531)	0.0000	1	(0.5502)	01/06/2025
002001.ZK	12/06/2024	SDB3260427189	2,300.00	2.9824	6,913.21	6,859.51	0.0000	4.5800	50.0000	0.0000	(2.6385)	(0.2858)	0.0000	3	(2.9244)	01/06/2025
002001.ZK	12/06/2024	SDB3260427189	1,600.00	2.9824	4,809.19	4,771.83	0.0000	4.5800	50.0000	0.0000	(1.8355)	(0.1988)	0.0000	3	(2.0343)	01/06/2025
002001.ZK	12/06/2024	SDB3260427189	100.00	2.9824	300.57	298.24	0.0000	4.5800	50.0000	0.0000	(0.1147)	(0.0124)	0.0000	3	(0.1271)	01/06/2025
002001.ZK	12/06/2024	SDB3260427189	200.00	2.9824	601.15	596.48	0.0000	4.5800	50.0000	0.0000	(0.2294)	(0.0249)	0.0000	3	(0.2543)	01/06/2025
002001.ZK	12/06/2024	SDB3260427189	10,300.00	2.9824	30,959.14	30,718.68	0.0000	4.5800	50.0000	0.0000	(11.8161)	(1.2799)	0.0000	3	(13.0960)	01/06/2025
002001.ZK	12/06/2024	SDB3260427189	3,000.00	2.9824	9,017.23	8,947.19	0.0000	4.5800	50.0000	0.0000	(3.4416)	(0.3728)	0.0000	3	(3.8144)	01/06/2025
002001.ZK	12/06/2024	SDB3260427189	6,700.00	2.9824	20,138.47	19,982.05	0.0000	4.5800	50.0000	0.0000	(7.6862)	(0.8326)	0.0000	3	(8.5188)	01/06/2025
002001.ZK	12/06/2024	SDB3260427189	12,100.00	2.9824	36,369.48	36,086.99	0.0000	4.5800	50.0000	0.0000	(13.8810)	(1.5038)	0.0000	3	(15.3846)	01/06/2025
002001.ZK	12/06/2024	SDB3260427189	300.00	2.9824	901.72	894.72	0.0000	4.5800	50.0000	0.0000	(0.3442)	(0.0373)	0.0000	3	(0.3814)	01/06/2025
002001.ZK	12/06/2024	SDB3260427189	300.00	2.9824	901.72	894.72	0.0000	4.5800	50.0000	0.0000	(0.3442)	(0.0373)	0.0000	3	(0.3814)	01/06/2025
002001.ZK	12/06/2024	SDB3260427189	3,800.00	2.9824	11,421.82	11,333.10	0.0000	4.5800	50.0000	0.0000	(4.3593)	(0.4722)	0.0000	3	(4.8315)	01/06/2025
002001.ZK	12/06/2024	SDB3260427189	2,300.00	2.9824	6,913.21	6,859.51	0.0000	4.5800	50.0000	0.0000	(2.6385)	(0.2858)	0.0000	3	(2.9244)	01/06/2025
002001.ZK	12/06/2024	SDB3260427189	8,700.00	2.9824	26,149.96	25,946.85	0.0000	4.5800	50.0000	0.0000	(9.9806)	(1.0811)	0.0000	3	(11.0617)	01/06/2025
002001.ZK	12/06/2024	SDB3260427189	11,400.00	2.9824	34,265.46	33,999.31	0.0000	4.5800	50.0000	0.0000	(13.0780)	(1.4166)	0.0000	3	(14.4946)	01/06/2025
002001.ZK	12/06/2024	SDB3260427189	3,700.00	2.9824	11,121.25	11,034.87	0.0000	4.5800	50.0000	0.0000	(4.2446)	(0.4598)	0.0000	3	(4.7044)	01/06/2025
002001.ZK	12/06/2024	SDB3260427189	2,600.00	2.9824	7,814.93	7,754.23	0.0000	4.5800	50.0000	0.0000	(2.9827)	(0.3231)	0.0000	3	(3.3058)	01/06/2025
002001.ZK	12/06/2024	SDB3260427189	1,300.00	2.9824	3,907.46	3,877.11	0.0000	4.5800	50.0000	0.0000	(1.4913)	(0.1615)	0.0000	3	(1.6529)	01/06/2025
002001.ZK	12/05/2024	SDB3260427189	2,300.00	2.9973	6,913.21	6,893.80	0.0000	4.5800	50.0000	0.0000	(0.8795)	(0.0957)	0.0000	1	(0.9753)	01/06/2025
002001.ZK	12/05/2024	SDB3260427189	1,600.00	2.9973	4,809.19	4,795.68	0.0000	4.5800	50.0000	0.0000	(0.6118)	(0.0666)	0.0000	1	(0.6784)	01/06/2025
002001.ZK	12/05/2024	SDB3260427189	100.00	2.9973	300.57	299.73	0.0000	4.5800	50.0000	0.0000	(0.0382)	(0.0042)	0.0000	1	(0.0424)	01/06/2025
002001.ZK	12/05/2024	SDB3260427189	200.00	2.9973	601.15	599.46	0.0000	4.5800	50.0000	0.0000	(0.0765)	(0.0083)	0.0000	1	(0.0848)	01/06/2025
002001.ZK	12/05/2024	SDB3260427189	10,300.00	2.9973	30,959.14	30,872.22	0.0000	4.5800	50.0000	0.0000	(3.9387)	(0.4288)	0.0000	1	(4.3675)	01/06/2025
002001.ZK	12/05/2024	SDB3260427189	3,000.00	2.9973	9,017.23	8,991.91	0.0000	4.5800	50.0000	0.0000	(1.1472)	(0.1249)	0.0000	1	(1.2721)	01/06/2025
002001.ZK	12/05/2024	SDB3260427189	6,700.00	2.9973	20,138.47	20,081.93	0.0000	4.5800	50.0000	0.0000	(2.5621)	(0.2789)	0.0000	1	(2.8410)	01/06/2025
002001.ZK	12/05/2024	SDB3260427189	12,100.00	2.9973	36,369.48	36,267.37	0.0000	4.5800	50.0000	0.0000	(4.6270)	(0.5037)	0.0000	1	(5.1307)	01/06/2025
002001.ZK	12/05/2024	SDB3260427189	300.00	2.9973	901.72	899.19	0.0000	4.5800	50.0000	0.0000	(0.1147)	(0.0125)	0.0000	1	(0.1272)	01/06/2025
002001.ZK	12/05/2024	SDB3260427189	300.00	2.9973	901.72	899.19	0.0000	4.5800	50.0000	0.0000	(0.1147)	(0.0125)	0.0000	1	(0.1272)	01/06/2025
002001.ZK	12/05/2024	SDB3260427189	3,800.00	2.9973	11,421.82	11,389.75	0.0000	4.5800	50.0000	0.0000	(1.4531)	(0.1582)	0.0000	1	(1.6113)	01/06/2025
002001.ZK	12/05/2024	SDB3260427189	2,300.00	2.9973	6,913.21	6,893.80	0.0000	4.5800	50.0000	0.0000	(0.8795)	(0.0957)	0.0000	1	(0.9753)	01/06/2025
002001.ZK	12/05/2024	SDB3260427189	8,700.00	2.9973	26,149.96	26,076.54	0.0000	4.5800	50.0000	0.0000	(3.3269)	(0.3622)	0.0000	1	(3.6890)	01/06/2025
002001.ZK	12/05/2024	SDB3260427189	11,400.00	2.9973	34,265.46	34,169.25	0.0000	4.5800	50.0000	0.0000	(4.3593)	(0.4746)	0.0000	1	(4.8339)	01/06/2025
002001.ZK	12/05/2024	SDB3260427189	3,700.00	2.9973	11,121.25	11,090.02	0.0000	4.5800	50.0000	0.0000	(1.4149)	(0.1540)	0.0000	1	(1.5689)	01/06/2025
002001.ZK	12/05/2024	SDB3260427189	2,600.00	2.9973	7,814.93	7,792.99	0.0000	4.5800	50.0000	0.0000	(0.9942)	(0.1082)	0.0000	1	(1.1025)	01/06/2025
002001.ZK	12/05/2024	SDB3260427189	1,300.00	2.9973	3,907.46	3,896.49	0.0000	4.5800	50.0000	0.0000	(0.4971)	(0.0541)	0.0000	1	(0.5512)	01/06/2025
002001.ZK	12/04/2024	SDB3260427189	2,300.00	3.0057	6,913.21	6,913.21	0.0000	4.5800	50.0000	0.0000	(0.8795)	(0.0960)	0.0000	1	(0.9755)	01/06/2025
002001.ZK	12/04/2024	SDB3260427189	1,600.00	3.0057	4,809.19	4,809.19	0.0000	4.5800	50.0000	0.0000	(0.6118)	(0.0668)	0.0000	1	(0.6786)	01/06/2025
002001.ZK	12/04/2024	SDB3260427189	100.00	3.0057	300.57	300.57	0.0000	4.5800	50.0000	0.0000	(0.0382)	(0.0042)	0.0000	1	(0.0424)	01/06/2025
002001.ZK	12/04/2024	SDB3260427189	200.00	3.0057	601.15	601.15	0.0000	4.5800	50.0000	0.0000	(0.0765)	(0.0083)	0.0000	1	(0.0848)	01/06/2025
002001.ZK	12/04/2024	SDB3260427189	10,300.00	3.0057	30,959.14	30,959.14	0.0000	4.5800	50.0000	0.0000	(3.9387)	(0.4300)	0.0000	1	(4.3687)	01/06/2025
002001.ZK	12/04/2024	SDB3260427189	3,000.00	3.0057	9,017.23	9,017.23	0.0000	4.5800	50.0000	0.0000	(1.1472)	(0.1252)	0.0000	1	(1.2724)	01/06/2025
002001.ZK	12/04/2024	SDB3260427189	6,700.00	3.0057	20,138.47	20,138.47	0.0000	4.5800	50.0000	0.0000	(2.5621)	(0.2797)	0.0000	1	(2.8418)	01/06/2025
002001.ZK	12/04/2024	SDB3260427189	12,100.00	3.0057	36,369.48	36,369.48	0.0000	4.5800	50.0000	0.0000	(4.6270)	(0.5051)	0.0000	1	(5.1321)	01/06/2025
002001.ZK	12/04/2024	SDB3260427189	300.00	3.0057	901.72	901.72	0.0000	4.5800	50.0000	0.0000	(0.1147)	(0.0125)	0.0000	1	(0.1272)	01/06/2025

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ZHEJIANG NHU CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002001.ZK	12/04/2024	SDB3260427189	300.00	3.0057	901.72	901.72	0.0000	4.5800	50.0000	0.0000	(0.1147)	(0.0125)	0.0000	1	(0.1272)	01/06/2025
002001.ZK	12/04/2024	SDB3260427189	3,800.00	3.0057	11,421.82	11,421.82	0.0000	4.5800	50.0000	0.0000	(1.4531)	(0.1586)	0.0000	1	(1.6117)	01/06/2025
002001.ZK	12/04/2024	SDB3260427189	2,300.00	3.0057	6,913.21	6,913.21	0.0000	4.5800	50.0000	0.0000	(0.8795)	(0.0960)	0.0000	1	(0.9755)	01/06/2025
002001.ZK	12/04/2024	SDB3260427189	8,700.00	3.0057	26,149.96	26,149.96	0.0000	4.5800	50.0000	0.0000	(3.3269)	(0.3632)	0.0000	1	(3.6900)	01/06/2025
002001.ZK	12/04/2024	SDB3260427189	11,400.00	3.0057	34,265.46	34,265.46	0.0000	4.5800	50.0000	0.0000	(4.3593)	(0.4759)	0.0000	1	(4.8352)	01/06/2025
002001.ZK	12/04/2024	SDB3260427189	3,700.00	3.0057	11,121.25	11,121.25	0.0000	4.5800	50.0000	0.0000	(1.4149)	(0.1545)	0.0000	1	(1.5693)	01/06/2025
002001.ZK	12/04/2024	SDB3260427189	2,600.00	3.0057	7,814.93	7,814.93	0.0000	4.5800	50.0000	0.0000	(0.9942)	(0.1085)	0.0000	1	(1.1028)	01/06/2025
002001.ZK	12/04/2024	SDB3260427189	1,300.00	3.0057	3,907.46	3,907.46	0.0000	4.5800	50.0000	0.0000	(0.4971)	(0.0543)	0.0000	1	(0.5514)	01/06/2025
TOTAL ZHEJIANG NHU CO LTD CMN CLASS A SERIES NORTHBOUND												(947.3453)	(105.8750)	0.0000	(1,053.2203)	

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ZHEJIANG PROVINCIAL NEW ENERGY INVESTMENT GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND																
600032.SH	01/03/2025	SDB3263185967	14,300.00	1.0384	15,453.80	14,848.76	0.0000	4.3300	50.0000	0.0000	(5.5762)	(0.6187)	0.0000	3	(6.1949)	01/06/2025
600032.SH	01/02/2025	SDB3263185967	14,300.00	1.0474	15,453.80	14,978.53	0.0000	4.3300	50.0000	0.0000	(1.8587)	(0.2080)	0.0000	1	(2.0668)	01/06/2025
600032.SH	12/31/2024	SDB3263185967	14,300.00	1.0528	15,453.80	15,055.63	0.0000	4.3300	50.0000	0.0000	(3.7175)	(0.4182)	0.0000	2	(4.1357)	01/06/2025
600032.SH	12/30/2024	SDB3263185967	14,300.00	1.0431	15,453.80	14,915.92	0.0000	4.3300	50.0000	0.0000	(1.8587)	(0.2072)	0.0000	1	(2.0659)	01/06/2025
600032.SH	12/27/2024	SDB3263185967	14,300.00	1.0468	15,453.80	14,969.21	0.0000	4.3300	50.0000	0.0000	(5.5762)	(0.6237)	0.0000	3	(6.2000)	01/06/2025
600032.SH	12/26/2024	SDB3263185967	14,300.00	1.0500	15,453.80	15,015.59	0.0000	4.3300	50.0000	0.0000	(1.8587)	(0.2085)	0.0000	1	(2.0673)	01/06/2025
600032.SH	12/24/2024	SDB3263185967	14,300.00	1.0500	15,453.80	15,015.59	0.0000	4.3300	50.0000	0.0000	(3.7175)	(0.4171)	0.0000	2	(4.1346)	01/06/2025
600032.SH	12/23/2024	SDB3263185967	14,300.00	1.0726	15,453.80	15,338.79	0.0000	4.3300	50.0000	0.0000	(1.8587)	(0.2130)	0.0000	1	(2.0718)	01/06/2025
600032.SH	12/20/2024	SDB3263185967	14,300.00	1.0615	15,453.80	15,178.86	0.0000	4.3300	50.0000	0.0000	(5.5762)	(0.6325)	0.0000	3	(6.2087)	01/06/2025
600032.SH	12/19/2024	SDB3263185967	14,300.00	1.0690	15,453.80	15,286.36	0.0000	4.5800	50.0000	0.0000	(1.9661)	(0.2123)	0.0000	1	(2.1784)	01/06/2025
600032.SH	12/18/2024	SDB3263185967	14,300.00	1.0660	15,453.80	15,244.39	0.0000	4.5800	50.0000	0.0000	(1.9661)	(0.2117)	0.0000	1	(2.1778)	01/06/2025
600032.SH	12/17/2024	SDB3263185967	14,300.00	1.0886	15,453.80	15,567.12	0.0000	4.5800	50.0000	0.0000	(1.9661)	(0.2162)	0.0000	1	(2.1823)	01/06/2025
600032.SH	12/16/2024	SDB3263185967	14,300.00	1.0887	15,453.80	15,567.80	0.0000	4.5800	50.0000	0.0000	(1.9661)	(0.2162)	0.0000	1	(2.1823)	01/06/2025
600032.SH	12/13/2024	SDB3263185967	14,300.00	1.0851	15,453.80	15,516.54	0.0000	4.5800	50.0000	0.0000	(5.8982)	(0.6465)	0.0000	3	(6.5447)	01/06/2025
600032.SH	12/12/2024	SDB3263185967	14,300.00	1.0834	15,453.80	15,492.96	0.0000	4.5800	50.0000	0.0000	(1.9661)	(0.2152)	0.0000	1	(2.1812)	01/06/2025
600032.SH	12/11/2024	SDB3263185967	14,300.00	1.0945	15,453.80	15,651.98	0.0000	4.5800	50.0000	0.0000	(1.9661)	(0.2174)	0.0000	1	(2.1835)	01/06/2025
600032.SH	12/10/2024	SDB3263185967	14,300.00	1.0735	15,453.80	15,350.35	0.0000	4.5800	50.0000	0.0000	(1.9661)	(0.2132)	0.0000	1	(2.1793)	01/06/2025
600032.SH	12/09/2024	SDB3263185967	14,300.00	1.0721	15,453.80	15,330.54	0.0000	4.5800	50.0000	0.0000	(1.9661)	(0.2129)	0.0000	1	(2.1790)	01/06/2025
600032.SH	12/06/2024	SDB3263185967	14,300.00	1.0836	15,453.80	15,495.99	0.0000	4.5800	50.0000	0.0000	(5.8982)	(0.6457)	0.0000	3	(6.5439)	01/06/2025
600032.SH	12/05/2024	SDB3263185967	14,300.00	1.0828	15,453.80	15,484.28	0.0000	4.5800	50.0000	0.0000	(1.9661)	(0.2151)	0.0000	1	(2.1811)	01/06/2025
600032.SH	12/04/2024	SDB3263185967	14,300.00	1.0807	15,453.80	15,453.80	0.0000	4.5800	50.0000	0.0000	(1.9661)	(0.2146)	0.0000	1	(2.1807)	01/06/2025
TOTAL ZHEJIANG PROVINCIAL NEW ENERGY INVESTMENT GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND												(63.0558)	(6.9840)	0.0000	(70.0398)	

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066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ZHEJIANG QUARTZ CRYSTAL OPTOELECTRONIC TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND																
002273.ZK	01/03/2025	SDB3260123529	1,100.00	3.2013	3,116.30	3,521.44	0.0000	4.3300	50.0000	0.0000	(1.1245)	(0.1467)	0.0000	3	(1.2712)	01/06/2025
002273.ZK	01/03/2025	SDB3260123529	1,000.00	3.2013	2,833.00	3,201.31	0.0000	4.3300	50.0000	0.0000	(1.0222)	(0.1334)	0.0000	3	(1.1556)	01/06/2025
002273.ZK	01/03/2025	SDB3260123529	200.00	3.2013	566.60	640.26	0.0000	4.3300	50.0000	0.0000	(0.2044)	(0.0267)	0.0000	3	(0.2311)	01/06/2025
002273.ZK	01/03/2025	SDB3260123529	300.00	3.2013	849.90	960.39	0.0000	4.3300	50.0000	0.0000	(0.3067)	(0.0400)	0.0000	3	(0.3467)	01/06/2025
002273.ZK	01/02/2025	SDB3260123529	1,100.00	3.0876	3,116.30	3,396.34	0.0000	4.3300	50.0000	0.0000	(0.3748)	(0.0472)	0.0000	1	(0.4220)	01/06/2025
002273.ZK	01/02/2025	SDB3260123529	1,000.00	3.0876	2,833.00	3,087.58	0.0000	4.3300	50.0000	0.0000	(0.3407)	(0.0429)	0.0000	1	(0.3836)	01/06/2025
002273.ZK	01/02/2025	SDB3260123529	200.00	3.0876	566.60	617.52	0.0000	4.3300	50.0000	0.0000	(0.0681)	(0.0086)	0.0000	1	(0.0767)	01/06/2025
002273.ZK	01/02/2025	SDB3260123529	300.00	3.0876	849.90	926.27	0.0000	4.3300	50.0000	0.0000	(0.1022)	(0.0129)	0.0000	1	(0.1151)	01/06/2025
002273.ZK	12/31/2024	SDB3260123529	1,100.00	3.1174	3,116.30	3,429.19	0.0000	4.3300	50.0000	0.0000	(0.7496)	(0.0953)	0.0000	2	(0.8449)	01/06/2025
002273.ZK	12/31/2024	SDB3260123529	1,000.00	3.1174	2,833.00	3,117.45	0.0000	4.3300	50.0000	0.0000	(0.6815)	(0.0866)	0.0000	2	(0.7681)	01/06/2025
002273.ZK	12/31/2024	SDB3260123529	200.00	3.1174	566.60	623.49	0.0000	4.3300	50.0000	0.0000	(0.1363)	(0.0173)	0.0000	2	(0.1536)	01/06/2025
002273.ZK	12/31/2024	SDB3260123529	300.00	3.1174	849.90	935.23	0.0000	4.3300	50.0000	0.0000	(0.2044)	(0.0260)	0.0000	2	(0.2304)	01/06/2025
002273.ZK	12/30/2024	SDB3260123529	1,100.00	3.0649	3,116.30	3,371.36	0.0000	4.3300	50.0000	0.0000	(0.3748)	(0.0468)	0.0000	1	(0.4216)	01/06/2025
002273.ZK	12/30/2024	SDB3260123529	4,800.00	3.0649	13,598.39	14,711.41	0.0000	4.3300	50.0000	0.0000	(1.6356)	(0.2043)	0.0000	1	(1.8399)	01/06/2025
002273.ZK	12/30/2024	SDB3260123529	200.00	3.0649	566.60	612.98	0.0000	4.3300	50.0000	0.0000	(0.0681)	(0.0085)	0.0000	1	(0.0767)	01/06/2025
002273.ZK	12/30/2024	SDB3260123529	300.00	3.0649	849.90	919.46	0.0000	4.3300	50.0000	0.0000	(0.1022)	(0.0128)	0.0000	1	(0.1150)	01/06/2025
002273.ZK	12/27/2024	SDB3260123529	1,100.00	3.1979	3,116.30	3,517.65	0.0000	4.3300	50.0000	0.0000	(1.1245)	(0.1466)	0.0000	3	(1.2710)	01/06/2025
002273.ZK	12/27/2024	SDB3260123529	1,700.00	3.1979	4,816.10	5,436.37	0.0000	4.3300	50.0000	0.0000	(1.7378)	(0.2265)	0.0000	3	(1.9643)	01/06/2025
002273.ZK	12/27/2024	SDB3260123529	2,400.00	3.1979	6,799.20	7,674.88	0.0000	4.3300	50.0000	0.0000	(2.4534)	(0.3198)	0.0000	3	(2.7732)	01/06/2025
002273.ZK	12/27/2024	SDB3260123529	6,800.00	3.1979	19,264.39	21,745.48	0.0000	4.3300	50.0000	0.0000	(6.9512)	(0.9061)	0.0000	3	(7.8573)	01/06/2025
002273.ZK	12/27/2024	SDB3260123529	100.00	3.1979	283.30	319.79	0.0000	4.3300	50.0000	0.0000	(0.1022)	(0.0133)	0.0000	3	(0.1155)	01/06/2025
002273.ZK	12/27/2024	SDB3260123529	200.00	3.1979	566.60	639.57	0.0000	4.3300	50.0000	0.0000	(0.2044)	(0.0266)	0.0000	3	(0.2311)	01/06/2025
002273.ZK	12/27/2024	SDB3260123529	200.00	3.1979	566.60	639.57	0.0000	4.3300	50.0000	0.0000	(0.2044)	(0.0266)	0.0000	3	(0.2311)	01/06/2025
002273.ZK	12/27/2024	SDB3260123529	300.00	3.1979	849.90	959.36	0.0000	4.3300	50.0000	0.0000	(0.3067)	(0.0400)	0.0000	3	(0.3466)	01/06/2025
002273.ZK	12/26/2024	SDB3260123529	1,100.00	3.0695	3,116.30	3,376.40	0.0000	4.3300	50.0000	0.0000	(0.3748)	(0.0469)	0.0000	1	(0.4217)	01/06/2025
002273.ZK	12/26/2024	SDB3260123529	1,700.00	3.0695	4,816.10	5,218.08	0.0000	4.3300	50.0000	0.0000	(0.5793)	(0.0725)	0.0000	1	(0.6517)	01/06/2025
002273.ZK	12/26/2024	SDB3260123529	2,400.00	3.0695	6,799.20	7,366.69	0.0000	4.3300	50.0000	0.0000	(0.8178)	(0.1023)	0.0000	1	(0.9201)	01/06/2025
002273.ZK	12/26/2024	SDB3260123529	6,800.00	3.0695	19,264.39	20,872.30	0.0000	4.3300	50.0000	0.0000	(2.3171)	(0.2899)	0.0000	1	(2.6070)	01/06/2025
002273.ZK	12/26/2024	SDB3260123529	100.00	3.0695	283.30	306.95	0.0000	4.3300	50.0000	0.0000	(0.0341)	(0.0043)	0.0000	1	(0.0383)	01/06/2025
002273.ZK	12/26/2024	SDB3260123529	200.00	3.0695	566.60	613.89	0.0000	4.3300	50.0000	0.0000	(0.0681)	(0.0085)	0.0000	1	(0.0767)	01/06/2025
002273.ZK	12/26/2024	SDB3260123529	200.00	3.0695	566.60	613.89	0.0000	4.3300	50.0000	0.0000	(0.0681)	(0.0085)	0.0000	1	(0.0767)	01/06/2025
002273.ZK	12/26/2024	SDB3260123529	300.00	3.0695	849.90	920.84	0.0000	4.3300	50.0000	0.0000	(0.1022)	(0.0128)	0.0000	1	(0.1150)	01/06/2025
002273.ZK	12/24/2024	SDB3260123529	1,100.00	3.0695	3,116.30	3,376.40	0.0000	4.3300	50.0000	0.0000	(0.7496)	(0.0938)	0.0000	2	(0.8434)	01/06/2025
002273.ZK	12/24/2024	SDB3260123529	1,700.00	3.0695	4,816.10	5,218.08	0.0000	4.3300	50.0000	0.0000	(1.1585)	(0.1449)	0.0000	2	(1.3035)	01/06/2025
002273.ZK	12/24/2024	SDB3260123529	2,400.00	3.0695	6,799.20	7,366.69	0.0000	4.3300	50.0000	0.0000	(1.6356)	(0.2046)	0.0000	2	(1.8402)	01/06/2025
002273.ZK	12/24/2024	SDB3260123529	6,800.00	3.0695	19,264.39	20,872.30	0.0000	4.3300	50.0000	0.0000	(4.6342)	(0.5798)	0.0000	2	(5.2139)	01/06/2025
002273.ZK	12/24/2024	SDB3260123529	100.00	3.0695	283.30	306.95	0.0000	4.3300	50.0000	0.0000	(0.0681)	(0.0085)	0.0000	2	(0.0767)	01/06/2025
002273.ZK	12/24/2024	SDB3260123529	200.00	3.0695	566.60	613.89	0.0000	4.3300	50.0000	0.0000	(0.1363)	(0.0171)	0.0000	2	(0.1534)	01/06/2025
002273.ZK	12/24/2024	SDB3260123529	200.00	3.0695	566.60	613.89	0.0000	4.3300	50.0000	0.0000	(0.1363)	(0.0171)	0.0000	2	(0.1534)	01/06/2025
002273.ZK	12/24/2024	SDB3260123529	300.00	3.0695	849.90	920.84	0.0000	4.3300	50.0000	0.0000	(0.2044)	(0.0256)	0.0000	2	(0.2300)	01/06/2025
002273.ZK	12/23/2024	SDB3260123529	1,100.00	2.8887	3,116.30	3,177.60	0.0000	4.3300	50.0000	0.0000	(0.3748)	(0.0441)	0.0000	1	(0.4190)	01/06/2025
002273.ZK	12/23/2024	SDB3260123529	1,700.00	2.8887	4,816.10	4,910.84	0.0000	4.3300	50.0000	0.0000	(0.5793)	(0.0682)	0.0000	1	(0.6475)	01/06/2025
002273.ZK	12/23/2024	SDB3260123529	2,400.00	2.8887	6,799.20	6,932.95	0.0000	4.3300	50.0000	0.0000	(0.8178)	(0.0963)	0.0000	1	(0.9141)	01/06/2025
002273.ZK	12/23/2024	SDB3260123529	6,800.00	2.8887	19,264.39	19,643.36	0.0000	4.3300	50.0000	0.0000	(2.3171)	(0.2728)	0.0000	1	(2.5899)	01/06/2025
002273.ZK	12/23/2024	SDB3260123529	100.00	2.8887	283.30	288.87	0.0000	4.3300	50.0000	0.0000	(0.0341)	(0.0040)	0.0000	1	(0.0381)	01/06/2025
002273.ZK	12/23/2024	SDB3260123529	200.00	2.8887	566.60	577.75	0.0000	4.3300	50.0000	0.0000	(0.0681)	(0.0080)	0.0000	1	(0.0762)	01/06/2025
002273.ZK	12/23/2024	SDB3260123529	200.00	2.8887	566.60	577.75	0.0000	4.3300	50.0000	0.0000	(0.0681)	(0.0080)	0.0000	1	(0.0762)	01/06/2025
002273.ZK	12/23/2024	SDB3260123529	300.00	2.8887	849.90	866.62	0.0000	4.3300	50.0000	0.0000	(0.1022)	(0.0120)	0.0000	1	(0.1143)	01/06/2025
002273.ZK	12/20/2024	SDB3260123529	1,100.00	2.8388	3,116.30	3,122.66	0.0000	4.3300	50.0000	0.0000	(1.1245)	(0.1301)	0.0000	3	(1.2546)	01/06/2025
002273.ZK	12/20/2024	SDB3260123529	1,700.00	2.8388	4,816.10	4,825.94	0.0000	4.3300	50.0000	0.0000	(1.7378)	(0.2011)	0.0000	3	(1.9389)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ZHEJIANG QUARTZ CRYSTAL OPTOELECTRONIC TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002273.ZK	12/20/2024	SDB3260123529	2,400.00	2.8388	6,799.20	6,813.09	0.0000	4.3300	50.0000	0.0000	(2.4534)	(0.2839)	0.0000	3	(2.7373)	01/06/2025
002273.ZK	12/20/2024	SDB3260123529	6,800.00	2.8388	19,264.39	19,303.74	0.0000	4.3300	50.0000	0.0000	(6.9512)	(0.8043)	0.0000	3	(7.7556)	01/06/2025
002273.ZK	12/20/2024	SDB3260123529	100.00	2.8388	283.30	283.88	0.0000	4.3300	50.0000	0.0000	(0.1022)	(0.0118)	0.0000	3	(0.1141)	01/06/2025
002273.ZK	12/20/2024	SDB3260123529	200.00	2.8388	566.60	567.76	0.0000	4.3300	50.0000	0.0000	(0.2044)	(0.0237)	0.0000	3	(0.2281)	01/06/2025
002273.ZK	12/20/2024	SDB3260123529	200.00	2.8388	566.60	567.76	0.0000	4.3300	50.0000	0.0000	(0.2044)	(0.0237)	0.0000	3	(0.2281)	01/06/2025
002273.ZK	12/20/2024	SDB3260123529	300.00	2.8388	849.90	851.64	0.0000	4.3300	50.0000	0.0000	(0.3067)	(0.0355)	0.0000	3	(0.3422)	01/06/2025
002273.ZK	12/19/2024	SDB3260123529	1,100.00	2.8625	3,116.30	3,148.74	0.0000	4.5800	50.0000	0.0000	(0.3965)	(0.0437)	0.0000	1	(0.4402)	01/06/2025
002273.ZK	12/19/2024	SDB3260123529	1,700.00	2.8625	4,816.10	4,866.24	0.0000	4.5800	50.0000	0.0000	(0.6127)	(0.0676)	0.0000	1	(0.6803)	01/06/2025
002273.ZK	12/19/2024	SDB3260123529	2,400.00	2.8625	6,799.20	6,869.99	0.0000	4.5800	50.0000	0.0000	(0.8650)	(0.0954)	0.0000	1	(0.9604)	01/06/2025
002273.ZK	12/19/2024	SDB3260123529	6,800.00	2.8625	19,264.39	19,464.97	0.0000	4.5800	50.0000	0.0000	(2.4509)	(0.2703)	0.0000	1	(2.7212)	01/06/2025
002273.ZK	12/19/2024	SDB3260123529	100.00	2.8625	283.30	286.25	0.0000	4.5800	50.0000	0.0000	(0.0360)	(0.0040)	0.0000	1	(0.0400)	01/06/2025
002273.ZK	12/19/2024	SDB3260123529	200.00	2.8625	566.60	572.50	0.0000	4.5800	50.0000	0.0000	(0.0721)	(0.0080)	0.0000	1	(0.0800)	01/06/2025
002273.ZK	12/19/2024	SDB3260123529	200.00	2.8625	566.60	572.50	0.0000	4.5800	50.0000	0.0000	(0.0721)	(0.0080)	0.0000	1	(0.0800)	01/06/2025
002273.ZK	12/19/2024	SDB3260123529	300.00	2.8625	849.90	858.75	0.0000	4.5800	50.0000	0.0000	(0.1081)	(0.0119)	0.0000	1	(0.1201)	01/06/2025
002273.ZK	12/18/2024	SDB3260123529	1,100.00	2.9443	3,116.30	3,238.73	0.0000	4.5800	50.0000	0.0000	(0.3965)	(0.0450)	0.0000	1	(0.4414)	01/06/2025
002273.ZK	12/18/2024	SDB3260123529	1,700.00	2.9443	4,816.10	5,005.32	0.0000	4.5800	50.0000	0.0000	(0.6127)	(0.0695)	0.0000	1	(0.6822)	01/06/2025
002273.ZK	12/18/2024	SDB3260123529	2,400.00	2.9443	6,799.20	7,066.33	0.0000	4.5800	50.0000	0.0000	(0.8650)	(0.0981)	0.0000	1	(0.9632)	01/06/2025
002273.ZK	12/18/2024	SDB3260123529	6,800.00	2.9443	19,264.39	20,021.27	0.0000	4.5800	50.0000	0.0000	(2.4509)	(0.2781)	0.0000	1	(2.7289)	01/06/2025
002273.ZK	12/18/2024	SDB3260123529	100.00	2.9443	283.30	294.43	0.0000	4.5800	50.0000	0.0000	(0.0360)	(0.0041)	0.0000	1	(0.0401)	01/06/2025
002273.ZK	12/18/2024	SDB3260123529	200.00	2.9443	566.60	588.86	0.0000	4.5800	50.0000	0.0000	(0.0721)	(0.0082)	0.0000	1	(0.0803)	01/06/2025
002273.ZK	12/18/2024	SDB3260123529	200.00	2.9443	566.60	588.86	0.0000	4.5800	50.0000	0.0000	(0.0721)	(0.0082)	0.0000	1	(0.0803)	01/06/2025
002273.ZK	12/18/2024	SDB3260123529	300.00	2.9443	849.90	883.29	0.0000	4.5800	50.0000	0.0000	(0.1081)	(0.0123)	0.0000	1	(0.1204)	01/06/2025
002273.ZK	12/17/2024	SDB3260123529	1,100.00	3.0663	3,116.30	3,372.90	0.0000	4.5800	50.0000	0.0000	(0.3965)	(0.0468)	0.0000	1	(0.4433)	01/06/2025
002273.ZK	12/17/2024	SDB3260123529	1,700.00	3.0663	4,816.10	5,212.66	0.0000	4.5800	50.0000	0.0000	(0.6127)	(0.0724)	0.0000	1	(0.6851)	01/06/2025
002273.ZK	12/17/2024	SDB3260123529	2,400.00	3.0663	6,799.20	7,359.06	0.0000	4.5800	50.0000	0.0000	(0.8650)	(0.1022)	0.0000	1	(0.9672)	01/06/2025
002273.ZK	12/17/2024	SDB3260123529	6,800.00	3.0663	19,264.39	20,850.66	0.0000	4.5800	50.0000	0.0000	(2.4509)	(0.2896)	0.0000	1	(2.7405)	01/06/2025
002273.ZK	12/17/2024	SDB3260123529	100.00	3.0663	283.30	306.63	0.0000	4.5800	50.0000	0.0000	(0.0360)	(0.0043)	0.0000	1	(0.0403)	01/06/2025
002273.ZK	12/17/2024	SDB3260123529	200.00	3.0663	566.60	613.25	0.0000	4.5800	50.0000	0.0000	(0.0721)	(0.0085)	0.0000	1	(0.0806)	01/06/2025
002273.ZK	12/17/2024	SDB3260123529	200.00	3.0663	566.60	613.25	0.0000	4.5800	50.0000	0.0000	(0.0721)	(0.0085)	0.0000	1	(0.0806)	01/06/2025
002273.ZK	12/17/2024	SDB3260123529	300.00	3.0663	849.90	919.88	0.0000	4.5800	50.0000	0.0000	(0.1081)	(0.0128)	0.0000	1	(0.1209)	01/06/2025
002273.ZK	12/16/2024	SDB3260123529	1,100.00	3.0551	3,116.30	3,360.64	0.0000	4.5800	50.0000	0.0000	(0.3965)	(0.0467)	0.0000	1	(0.4431)	01/06/2025
002273.ZK	12/16/2024	SDB3260123529	2,300.00	3.0551	6,515.90	7,026.80	0.0000	4.5800	50.0000	0.0000	(0.8290)	(0.0976)	0.0000	1	(0.9266)	01/06/2025
002273.ZK	12/16/2024	SDB3260123529	2,400.00	3.0551	6,799.20	7,332.31	0.0000	4.5800	50.0000	0.0000	(0.8650)	(0.1018)	0.0000	1	(0.9668)	01/06/2025
002273.ZK	12/16/2024	SDB3260123529	6,800.00	3.0551	19,264.39	20,774.88	0.0000	4.5800	50.0000	0.0000	(2.4509)	(0.2885)	0.0000	1	(2.7394)	01/06/2025
002273.ZK	12/16/2024	SDB3260123529	100.00	3.0551	283.30	305.51	0.0000	4.5800	50.0000	0.0000	(0.0360)	(0.0042)	0.0000	1	(0.0403)	01/06/2025
002273.ZK	12/16/2024	SDB3260123529	200.00	3.0551	566.60	611.03	0.0000	4.5800	50.0000	0.0000	(0.0721)	(0.0085)	0.0000	1	(0.0806)	01/06/2025
002273.ZK	12/16/2024	SDB3260123529	200.00	3.0551	566.60	611.03	0.0000	4.5800	50.0000	0.0000	(0.0721)	(0.0085)	0.0000	1	(0.0806)	01/06/2025
002273.ZK	12/16/2024	SDB3260123529	300.00	3.0551	849.90	916.54	0.0000	4.5800	50.0000	0.0000	(0.1081)	(0.0127)	0.0000	1	(0.1209)	01/06/2025
002273.ZK	12/13/2024	SDB3260123529	1,100.00	2.9557	3,116.30	3,251.22	0.0000	4.5800	50.0000	0.0000	(1.1894)	(0.1355)	0.0000	3	(1.3249)	01/06/2025
002273.ZK	12/13/2024	SDB3260123529	2,300.00	2.9557	6,515.90	6,798.00	0.0000	4.5800	50.0000	0.0000	(2.4869)	(0.2832)	0.0000	3	(2.7701)	01/06/2025
002273.ZK	12/13/2024	SDB3260123529	2,400.00	2.9557	6,799.20	7,093.56	0.0000	4.5800	50.0000	0.0000	(2.5950)	(0.2956)	0.0000	3	(2.8906)	01/06/2025
002273.ZK	12/13/2024	SDB3260123529	6,800.00	2.9557	19,264.39	20,098.43	0.0000	4.5800	50.0000	0.0000	(7.3526)	(0.8374)	0.0000	3	(8.1900)	01/06/2025
002273.ZK	12/13/2024	SDB3260123529	100.00	2.9557	283.30	295.57	0.0000	4.5800	50.0000	0.0000	(0.1081)	(0.0123)	0.0000	3	(0.1204)	01/06/2025
002273.ZK	12/13/2024	SDB3260123529	200.00	2.9557	566.60	591.13	0.0000	4.5800	50.0000	0.0000	(0.2163)	(0.0246)	0.0000	3	(0.2409)	01/06/2025
002273.ZK	12/13/2024	SDB3260123529	200.00	2.9557	566.60	591.13	0.0000	4.5800	50.0000	0.0000	(0.2163)	(0.0246)	0.0000	3	(0.2409)	01/06/2025
002273.ZK	12/13/2024	SDB3260123529	300.00	2.9557	849.90	886.70	0.0000	4.5800	50.0000	0.0000	(0.3244)	(0.0369)	0.0000	3	(0.3613)	01/06/2025
002273.ZK	12/12/2024	SDB3260123529	1,100.00	2.8334	3,116.30	3,116.69	0.0000	4.5800	50.0000	0.0000	(0.3965)	(0.0433)	0.0000	1	(0.4397)	01/06/2025
002273.ZK	12/12/2024	SDB3260123529	2,300.00	2.8334	6,515.90	6,516.72	0.0000	4.5800	50.0000	0.0000	(0.8290)	(0.0905)	0.0000	1	(0.9195)	01/06/2025
002273.ZK	12/12/2024	SDB3260123529	2,400.00	2.8334	6,799.20	6,800.06	0.0000	4.5800	50.0000	0.0000	(0.8650)	(0.0944)	0.0000	1	(0.9595)	01/06/2025
002273.ZK	12/12/2024	SDB3260123529	6,800.00	2.8334	19,264.39	19,266.83	0.0000	4.5800	50.0000	0.0000	(2.4509)	(0.2676)	0.0000	1	(2.7185)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ZHEJIANG QUARTZ CRYSTAL OPTOELECTRONIC TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002273.ZK	12/12/2024	SDB3260123529	100.00	2.8334	283.30	283.34	0.0000	4.5800	50.0000	0.0000	(0.0360)	(0.0039)	0.0000	1	(0.0400)	01/06/2025
002273.ZK	12/12/2024	SDB3260123529	200.00	2.8334	566.60	566.67	0.0000	4.5800	50.0000	0.0000	(0.0721)	(0.0079)	0.0000	1	(0.0800)	01/06/2025
002273.ZK	12/12/2024	SDB3260123529	200.00	2.8334	566.60	566.67	0.0000	4.5800	50.0000	0.0000	(0.0721)	(0.0079)	0.0000	1	(0.0800)	01/06/2025
002273.ZK	12/12/2024	SDB3260123529	300.00	2.8334	849.90	850.01	0.0000	4.5800	50.0000	0.0000	(0.1081)	(0.0118)	0.0000	1	(0.1199)	01/06/2025
002273.ZK	12/11/2024	SDB3260123529	1,100.00	2.9091	3,116.30	3,200.06	0.0000	4.5800	50.0000	0.0000	(0.3965)	(0.0444)	0.0000	1	(0.4409)	01/06/2025
002273.ZK	12/11/2024	SDB3260123529	2,300.00	2.9091	6,515.90	6,691.04	0.0000	4.5800	50.0000	0.0000	(0.8290)	(0.0929)	0.0000	1	(0.9219)	01/06/2025
002273.ZK	12/11/2024	SDB3260123529	2,400.00	2.9091	6,799.20	6,981.95	0.0000	4.5800	50.0000	0.0000	(0.8650)	(0.0970)	0.0000	1	(0.9620)	01/06/2025
002273.ZK	12/11/2024	SDB3260123529	6,800.00	2.9091	19,264.39	19,782.19	0.0000	4.5800	50.0000	0.0000	(2.4509)	(0.2748)	0.0000	1	(2.7256)	01/06/2025
002273.ZK	12/11/2024	SDB3260123529	100.00	2.9091	283.30	290.91	0.0000	4.5800	50.0000	0.0000	(0.0360)	(0.0040)	0.0000	1	(0.0401)	01/06/2025
002273.ZK	12/11/2024	SDB3260123529	200.00	2.9091	566.60	581.83	0.0000	4.5800	50.0000	0.0000	(0.0721)	(0.0081)	0.0000	1	(0.0802)	01/06/2025
002273.ZK	12/11/2024	SDB3260123529	200.00	2.9091	566.60	581.83	0.0000	4.5800	50.0000	0.0000	(0.0721)	(0.0081)	0.0000	1	(0.0802)	01/06/2025
002273.ZK	12/11/2024	SDB3260123529	300.00	2.9091	849.90	872.74	0.0000	4.5800	50.0000	0.0000	(0.1081)	(0.0121)	0.0000	1	(0.1202)	01/06/2025
002273.ZK	12/10/2024	SDB3260123529	1,100.00	2.8589	3,116.30	3,144.76	0.0000	4.5800	50.0000	0.0000	(0.3965)	(0.0437)	0.0000	1	(0.4401)	01/06/2025
002273.ZK	12/10/2024	SDB3260123529	2,300.00	2.8589	6,515.90	6,575.40	0.0000	4.5800	50.0000	0.0000	(0.8290)	(0.0913)	0.0000	1	(0.9203)	01/06/2025
002273.ZK	12/10/2024	SDB3260123529	2,400.00	2.8589	6,799.20	6,861.29	0.0000	4.5800	50.0000	0.0000	(0.8650)	(0.0953)	0.0000	1	(0.9603)	01/06/2025
002273.ZK	12/10/2024	SDB3260123529	6,800.00	2.8589	19,264.39	19,440.32	0.0000	4.5800	50.0000	0.0000	(2.4509)	(0.2700)	0.0000	1	(2.7209)	01/06/2025
002273.ZK	12/10/2024	SDB3260123529	100.00	2.8589	283.30	285.89	0.0000	4.5800	50.0000	0.0000	(0.0360)	(0.0040)	0.0000	1	(0.0400)	01/06/2025
002273.ZK	12/10/2024	SDB3260123529	200.00	2.8589	566.60	571.77	0.0000	4.5800	50.0000	0.0000	(0.0721)	(0.0079)	0.0000	1	(0.0800)	01/06/2025
002273.ZK	12/10/2024	SDB3260123529	200.00	2.8589	566.60	571.77	0.0000	4.5800	50.0000	0.0000	(0.0721)	(0.0079)	0.0000	1	(0.0800)	01/06/2025
002273.ZK	12/10/2024	SDB3260123529	300.00	2.8589	849.90	857.66	0.0000	4.5800	50.0000	0.0000	(0.1081)	(0.0119)	0.0000	1	(0.1200)	01/06/2025
002273.ZK	12/09/2024	SDB3260123529	1,100.00	2.8991	3,116.30	3,189.02	0.0000	4.5800	50.0000	0.0000	(0.3965)	(0.0443)	0.0000	1	(0.4408)	01/06/2025
002273.ZK	12/09/2024	SDB3260123529	2,300.00	2.8991	6,515.90	6,667.95	0.0000	4.5800	50.0000	0.0000	(0.8290)	(0.0926)	0.0000	1	(0.9216)	01/06/2025
002273.ZK	12/09/2024	SDB3260123529	2,400.00	2.8991	6,799.20	6,957.86	0.0000	4.5800	50.0000	0.0000	(0.8650)	(0.0966)	0.0000	1	(0.9616)	01/06/2025
002273.ZK	12/09/2024	SDB3260123529	6,800.00	2.8991	19,264.39	19,713.93	0.0000	4.5800	50.0000	0.0000	(2.4509)	(0.2738)	0.0000	1	(2.7247)	01/06/2025
002273.ZK	12/09/2024	SDB3260123529	100.00	2.8991	283.30	289.91	0.0000	4.5800	50.0000	0.0000	(0.0360)	(0.0040)	0.0000	1	(0.0401)	01/06/2025
002273.ZK	12/09/2024	SDB3260123529	200.00	2.8991	566.60	579.82	0.0000	4.5800	50.0000	0.0000	(0.0721)	(0.0081)	0.0000	1	(0.0801)	01/06/2025
002273.ZK	12/09/2024	SDB3260123529	200.00	2.8991	566.60	579.82	0.0000	4.5800	50.0000	0.0000	(0.0721)	(0.0081)	0.0000	1	(0.0801)	01/06/2025
002273.ZK	12/09/2024	SDB3260123529	300.00	2.8991	849.90	869.73	0.0000	4.5800	50.0000	0.0000	(0.1081)	(0.0121)	0.0000	1	(0.1202)	01/06/2025
002273.ZK	12/06/2024	SDB3260123529	1,100.00	2.9317	3,116.30	3,224.88	0.0000	4.5800	50.0000	0.0000	(1.1894)	(0.1344)	0.0000	3	(1.3238)	01/06/2025
002273.ZK	12/06/2024	SDB3260123529	2,300.00	2.9317	6,515.90	6,742.93	0.0000	4.5800	50.0000	0.0000	(2.4869)	(0.2810)	0.0000	3	(2.7679)	01/06/2025
002273.ZK	12/06/2024	SDB3260123529	2,400.00	2.9317	6,799.20	7,036.10	0.0000	4.5800	50.0000	0.0000	(2.5950)	(0.2932)	0.0000	3	(2.8882)	01/06/2025
002273.ZK	12/06/2024	SDB3260123529	6,800.00	2.9317	19,264.39	19,935.61	0.0000	4.5800	50.0000	0.0000	(7.3526)	(0.8307)	0.0000	3	(8.1832)	01/06/2025
002273.ZK	12/06/2024	SDB3260123529	100.00	2.9317	283.30	293.17	0.0000	4.5800	50.0000	0.0000	(0.1081)	(0.0122)	0.0000	3	(0.1203)	01/06/2025
002273.ZK	12/06/2024	SDB3260123529	200.00	2.9317	566.60	586.34	0.0000	4.5800	50.0000	0.0000	(0.2163)	(0.0244)	0.0000	3	(0.2407)	01/06/2025
002273.ZK	12/06/2024	SDB3260123529	200.00	2.9317	566.60	586.34	0.0000	4.5800	50.0000	0.0000	(0.2163)	(0.0244)	0.0000	3	(0.2407)	01/06/2025
002273.ZK	12/06/2024	SDB3260123529	300.00	2.9317	849.90	879.51	0.0000	4.5800	50.0000	0.0000	(0.3244)	(0.0366)	0.0000	3	(0.3610)	01/06/2025
002273.ZK	12/05/2024	SDB3260123529	1,100.00	2.9314	3,116.30	3,224.57	0.0000	4.5800	50.0000	0.0000	(0.3965)	(0.0448)	0.0000	1	(0.4412)	01/06/2025
002273.ZK	12/05/2024	SDB3260123529	2,300.00	2.9314	6,515.90	6,742.28	0.0000	4.5800	50.0000	0.0000	(0.8290)	(0.0936)	0.0000	1	(0.9226)	01/06/2025
002273.ZK	12/05/2024	SDB3260123529	2,400.00	2.9314	6,799.20	7,035.43	0.0000	4.5800	50.0000	0.0000	(0.8650)	(0.0977)	0.0000	1	(0.9627)	01/06/2025
002273.ZK	12/05/2024	SDB3260123529	6,800.00	2.9314	19,264.39	19,933.71	0.0000	4.5800	50.0000	0.0000	(2.4509)	(0.2769)	0.0000	1	(2.7277)	01/06/2025
002273.ZK	12/05/2024	SDB3260123529	100.00	2.9314	283.30	293.14	0.0000	4.5800	50.0000	0.0000	(0.0360)	(0.0041)	0.0000	1	(0.0401)	01/06/2025
002273.ZK	12/05/2024	SDB3260123529	200.00	2.9314	566.60	586.29	0.0000	4.5800	50.0000	0.0000	(0.0721)	(0.0081)	0.0000	1	(0.0802)	01/06/2025
002273.ZK	12/05/2024	SDB3260123529	200.00	2.9314	566.60	586.29	0.0000	4.5800	50.0000	0.0000	(0.0721)	(0.0081)	0.0000	1	(0.0802)	01/06/2025
002273.ZK	12/05/2024	SDB3260123529	300.00	2.9314	849.90	879.43	0.0000	4.5800	50.0000	0.0000	(0.1081)	(0.0122)	0.0000	1	(0.1203)	01/06/2025
002273.ZK	12/04/2024	SDB3260123529	1,100.00	2.8330	3,116.30	3,116.30	0.0000	4.5800	50.0000	0.0000	(0.3965)	(0.0433)	0.0000	1	(0.4397)	01/06/2025
002273.ZK	12/04/2024	SDB3260123529	2,300.00	2.8330	6,515.90	6,515.90	0.0000	4.5800	50.0000	0.0000	(0.8290)	(0.0905)	0.0000	1	(0.9195)	01/06/2025
002273.ZK	12/04/2024	SDB3260123529	2,400.00	2.8330	6,799.20	6,799.20	0.0000	4.5800	50.0000	0.0000	(0.8650)	(0.0944)	0.0000	1	(0.9594)	01/06/2025
002273.ZK	12/04/2024	SDB3260123529	6,800.00	2.8330	19,264.39	19,264.39	0.0000	4.5800	50.0000	0.0000	(2.4509)	(0.2678)	0.0000	1	(2.7184)	01/06/2025
002273.ZK	12/04/2024	SDB3260123529	100.00	2.8330	283.30	283.30	0.0000	4.5800	50.0000	0.0000	(0.0360)	(0.0039)	0.0000	1	(0.0400)	01/06/2025
002273.ZK	12/04/2024	SDB3260123529	200.00	2.8330	566.60	566.60	0.0000	4.5800	50.0000	0.0000	(0.0721)	(0.0079)	0.0000	1	(0.0800)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ZHEJIANG QUARTZ CRYSTAL OPTOELECTRONIC TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002273.ZK	12/04/2024	SDB3260123529	200.00	2.8330	566.60	566.60	0.0000	4.5800	50.0000	0.0000	(0.0721)	(0.0079)	0.0000	1	(0.0800)	01/06/2025
002273.ZK	12/04/2024	SDB3260123529	300.00	2.8330	849.90	849.90	0.0000	4.5800	50.0000	0.0000	(0.1081)	(0.0118)	0.0000	1	(0.1199)	01/06/2025
TOTAL ZHEJIANG QUARTZ CRYSTAL OPTOELECTRONIC TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND											(127.7374)	(14.9724)	0.0000		(142.7097)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ZHEJIANG SANHUA INTELLIGENT CONTROLS CO., LTD. CMN CLASS A SERIES NORTHBOUND																
002050.ZK	12/31/2024	SDB3264520318	37,400.00	3.1832	118,652.70	119,050.41	0.0000	4.3300	50.0000	0.0000	(28.5426)	(3.3070)	0.0000	2	(31.8495)	01/06/2025
002050.ZK	12/31/2024	SDB3264520318	27,200.00	3.1832	86,459.91	86,582.12	0.0000	4.3300	50.0000	0.0000	(20.7984)	(2.4051)	0.0000	2	(23.2035)	01/06/2025
002050.ZK	12/31/2024	SDB3264520318	400.00	3.1832	1,307.10	1,273.27	0.0000	4.3300	50.0000	0.0000	(0.3144)	(0.0354)	0.0000	2	(0.3498)	01/06/2025
002050.ZK	12/31/2024	SDB3264520318	1,900.00	3.1832	6,205.99	6,048.02	0.0000	4.3300	50.0000	0.0000	(1.4929)	(0.1680)	0.0000	2	(1.6609)	01/06/2025
002050.ZK	12/30/2024	SDB3264520318	400.00	3.1580	1,307.10	1,263.18	0.0000	4.3300	50.0000	0.0000	(0.1572)	(0.0175)	0.0000	1	(0.1748)	01/06/2025
002050.ZK	12/30/2024	SDB3264520318	1,900.00	3.1580	6,205.99	6,000.12	0.0000	4.3300	50.0000	0.0000	(0.7464)	(0.0833)	0.0000	1	(0.8298)	01/06/2025
002050.ZK	12/27/2024	SDB3264520318	400.00	3.2608	1,307.10	1,304.32	0.0000	4.3300	50.0000	0.0000	(0.4716)	(0.0543)	0.0000	3	(0.5260)	01/06/2025
002050.ZK	12/27/2024	SDB3264520318	1,900.00	3.2608	6,205.99	6,195.54	0.0000	4.3300	50.0000	0.0000	(2.2393)	(0.2581)	0.0000	3	(2.4975)	01/06/2025
002050.ZK	12/26/2024	SDB3264520318	400.00	3.2677	1,307.10	1,307.10	0.0000	4.3300	50.0000	0.0000	(0.1572)	(0.0182)	0.0000	1	(0.1754)	01/06/2025
002050.ZK	12/26/2024	SDB3264520318	1,900.00	3.2663	6,205.99	6,205.99	0.0000	4.3300	50.0000	0.0000	(0.7464)	(0.0862)	0.0000	1	(0.8326)	01/06/2025
002050.ZK	12/24/2024	SDB3264520318	400.00	3.2677	1,307.10	1,307.10	0.0000	4.3300	50.0000	0.0000	(0.3144)	(0.0363)	0.0000	2	(0.3507)	01/06/2025
002050.ZK	12/24/2024	SDB3264520318	1,900.00	3.2663	6,205.99	6,205.99	0.0000	4.3300	50.0000	0.0000	(1.4929)	(0.1724)	0.0000	2	(1.6653)	01/06/2025
002050.ZK	12/05/2024	SDB3263242786	3,400.00	3.3610	10,900.83	11,427.36	0.0000	4.5800	50.0000	0.0000	(1.3868)	(0.1587)	0.0000	1	(1.5455)	01/06/2025
002050.ZK	12/05/2024	SDB3263242786	24,300.00	3.3610	77,908.84	81,671.98	0.0000	4.5800	50.0000	0.0000	(9.9117)	(1.1343)	0.0000	1	(11.0461)	01/06/2025
002050.ZK	12/05/2024	SDB3263242786	20,300.00	3.3610	65,084.34	68,228.04	0.0000	4.5800	50.0000	0.0000	(8.2802)	(0.9476)	0.0000	1	(9.2278)	01/06/2025
002050.ZK	12/05/2024	SDB3263242786	59,200.00	3.3610	189,802.60	198,970.43	0.0000	4.5800	50.0000	0.0000	(24.1471)	(2.7635)	0.0000	1	(26.9106)	01/06/2025
002050.ZK	12/05/2024	SDB3263242786	2,600.00	3.3610	8,335.92	8,738.57	0.0000	4.5800	50.0000	0.0000	(1.0605)	(0.1214)	0.0000	1	(1.1819)	01/06/2025
002050.ZK	12/04/2024	SDB3263242786	3,400.00	3.2061	10,900.83	10,900.83	0.0000	4.5800	50.0000	0.0000	(1.3868)	(0.1514)	0.0000	1	(1.5382)	01/06/2025
002050.ZK	12/04/2024	SDB3263242786	24,300.00	3.2061	77,908.84	77,908.84	0.0000	4.5800	50.0000	0.0000	(9.9117)	(1.0821)	0.0000	1	(10.9938)	01/06/2025
002050.ZK	12/04/2024	SDB3263242786	20,300.00	3.2061	65,084.34	65,084.34	0.0000	4.5800	50.0000	0.0000	(8.2802)	(0.9039)	0.0000	1	(9.1841)	01/06/2025
002050.ZK	12/04/2024	SDB3263242786	59,200.00	3.2061	189,802.60	189,802.60	0.0000	4.5800	50.0000	0.0000	(24.1471)	(2.6361)	0.0000	1	(26.7833)	01/06/2025
002050.ZK	12/04/2024	SDB3263242786	6,300.00	3.2061	20,198.59	20,198.59	0.0000	4.5800	50.0000	0.0000	(2.5697)	(0.2805)	0.0000	1	(2.8502)	01/06/2025
TOTAL ZHEJIANG SANHUA INTELLIGENT CONTROLS CO., LTD. CMN CLASS A SERIES NORTHBOUND												(148.5558)	(16.8214)	0.0000	(165.3772)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ZHEJIANG SUPOR COOKWARE CO. LTD. CMN CLASS A SERIES NORTHBOUND																
002032.ZK	12/30/2024	SDB3260123424	1,300.00	7.1810	9,392.29	9,335.35	0.0000	4.3300	50.0000	0.0000	(1.1297)	(0.1297)	0.0000	1	(1.2593)	01/06/2025
002032.ZK	12/30/2024	SDB3260123424	400.00	7.1810	2,889.93	2,872.42	0.0000	4.3300	50.0000	0.0000	(0.3476)	(0.0399)	0.0000	1	(0.3875)	01/06/2025
002032.ZK	12/30/2024	SDB3260123424	200.00	7.1810	1,444.97	1,436.21	0.0000	4.3300	50.0000	0.0000	(0.1738)	(0.0199)	0.0000	1	(0.1937)	01/06/2025
002032.ZK	12/27/2024	SDB3260123424	1,300.00	7.2058	9,392.29	9,367.54	0.0000	4.3300	50.0000	0.0000	(3.3891)	(0.3903)	0.0000	3	(3.7794)	01/06/2025
002032.ZK	12/27/2024	SDB3260123424	400.00	7.2058	2,889.93	2,882.32	0.0000	4.3300	50.0000	0.0000	(1.0428)	(0.1201)	0.0000	3	(1.1629)	01/06/2025
002032.ZK	12/27/2024	SDB3260123424	2,200.00	7.2058	15,894.64	15,852.76	0.0000	4.3300	50.0000	0.0000	(5.7353)	(0.6605)	0.0000	3	(6.3958)	01/06/2025
002032.ZK	12/26/2024	SDB3260123424	1,300.00	7.2505	9,392.29	9,425.62	0.0000	4.3300	50.0000	0.0000	(1.1297)	(0.1309)	0.0000	1	(1.2606)	01/06/2025
002032.ZK	12/26/2024	SDB3260123424	400.00	7.2505	2,889.93	2,900.19	0.0000	4.3300	50.0000	0.0000	(0.3476)	(0.0403)	0.0000	1	(0.3879)	01/06/2025
002032.ZK	12/26/2024	SDB3260123424	2,200.00	7.2505	15,894.64	15,951.05	0.0000	4.3300	50.0000	0.0000	(1.9118)	(0.2215)	0.0000	1	(2.1333)	01/06/2025
002032.ZK	12/24/2024	SDB3260123424	1,300.00	7.2505	9,392.29	9,425.62	0.0000	4.3300	50.0000	0.0000	(2.2594)	(0.2618)	0.0000	2	(2.5212)	01/06/2025
002032.ZK	12/24/2024	SDB3260123424	400.00	7.2505	2,889.93	2,900.19	0.0000	4.3300	50.0000	0.0000	(0.6952)	(0.0806)	0.0000	2	(0.7758)	01/06/2025
002032.ZK	12/24/2024	SDB3260123424	2,200.00	7.2505	15,894.64	15,951.05	0.0000	4.3300	50.0000	0.0000	(3.8235)	(0.4431)	0.0000	2	(4.2666)	01/06/2025
002032.ZK	12/23/2024	SDB3260123424	1,300.00	7.3974	9,392.29	9,616.62	0.0000	4.3300	50.0000	0.0000	(1.1297)	(0.1336)	0.0000	1	(1.2632)	01/06/2025
002032.ZK	12/23/2024	SDB3260123424	400.00	7.3974	2,889.93	2,958.96	0.0000	4.3300	50.0000	0.0000	(0.3476)	(0.0411)	0.0000	1	(0.3887)	01/06/2025
002032.ZK	12/23/2024	SDB3260123424	2,200.00	7.3974	15,894.64	16,274.28	0.0000	4.3300	50.0000	0.0000	(1.9118)	(0.2260)	0.0000	1	(2.1378)	01/06/2025
002032.ZK	12/20/2024	SDB3260123424	1,300.00	7.3370	9,392.29	9,538.05	0.0000	4.3300	50.0000	0.0000	(3.3891)	(0.3974)	0.0000	3	(3.7865)	01/06/2025
002032.ZK	12/20/2024	SDB3260123424	400.00	7.3370	2,889.93	2,934.78	0.0000	4.3300	50.0000	0.0000	(1.0428)	(0.1223)	0.0000	3	(1.1651)	01/06/2025
002032.ZK	12/20/2024	SDB3260123424	2,200.00	7.3370	15,894.64	16,141.31	0.0000	4.3300	50.0000	0.0000	(5.7353)	(0.6726)	0.0000	3	(6.4079)	01/06/2025
002032.ZK	12/19/2024	SDB3260123424	1,300.00	7.3195	9,392.29	9,515.39	0.0000	4.5800	50.0000	0.0000	(1.1949)	(0.1322)	0.0000	1	(1.3271)	01/06/2025
002032.ZK	12/19/2024	SDB3260123424	400.00	7.3195	2,889.93	2,927.81	0.0000	4.5800	50.0000	0.0000	(0.3677)	(0.0407)	0.0000	1	(0.4083)	01/06/2025
002032.ZK	12/19/2024	SDB3260123424	2,400.00	7.3195	17,339.61	17,566.88	0.0000	4.5800	50.0000	0.0000	(2.2060)	(0.2440)	0.0000	1	(2.4500)	01/06/2025
002032.ZK	12/18/2024	SDB3260123424	1,300.00	7.1865	9,392.29	9,342.47	0.0000	4.5800	50.0000	0.0000	(1.1949)	(0.1298)	0.0000	1	(1.3247)	01/06/2025
002032.ZK	12/18/2024	SDB3260123424	400.00	7.1865	2,889.93	2,874.61	0.0000	4.5800	50.0000	0.0000	(0.3677)	(0.0399)	0.0000	1	(0.4076)	01/06/2025
002032.ZK	12/18/2024	SDB3260123424	2,400.00	7.1865	17,339.61	17,247.64	0.0000	4.5800	50.0000	0.0000	(2.2060)	(0.2396)	0.0000	1	(2.4455)	01/06/2025
002032.ZK	12/17/2024	SDB3260123424	1,300.00	7.4716	9,392.29	9,713.12	0.0000	4.5800	50.0000	0.0000	(1.1949)	(0.1349)	0.0000	1	(1.3298)	01/06/2025
002032.ZK	12/17/2024	SDB3260123424	400.00	7.4716	2,889.93	2,988.65	0.0000	4.5800	50.0000	0.0000	(0.3677)	(0.0415)	0.0000	1	(0.4092)	01/06/2025
002032.ZK	12/17/2024	SDB3260123424	2,400.00	7.4716	17,339.61	17,931.92	0.0000	4.5800	50.0000	0.0000	(2.2060)	(0.2491)	0.0000	1	(2.4550)	01/06/2025
002032.ZK	12/16/2024	SDB3260123424	1,300.00	7.4373	9,392.29	9,668.51	0.0000	4.5800	50.0000	0.0000	(1.1949)	(0.1343)	0.0000	1	(1.3292)	01/06/2025
002032.ZK	12/16/2024	SDB3260123424	400.00	7.4373	2,889.93	2,974.93	0.0000	4.5800	50.0000	0.0000	(0.3677)	(0.0413)	0.0000	1	(0.4090)	01/06/2025
002032.ZK	12/16/2024	SDB3260123424	2,400.00	7.4373	17,339.61	17,849.56	0.0000	4.5800	50.0000	0.0000	(2.2060)	(0.2479)	0.0000	1	(2.4539)	01/06/2025
002032.ZK	12/13/2024	SDB3260123424	1,300.00	7.4216	9,392.29	9,648.04	0.0000	4.5800	50.0000	0.0000	(3.5847)	(0.4020)	0.0000	3	(3.9867)	01/06/2025
002032.ZK	12/13/2024	SDB3260123424	400.00	7.4216	2,889.93	2,968.63	0.0000	4.5800	50.0000	0.0000	(1.1030)	(0.1237)	0.0000	3	(1.2267)	01/06/2025
002032.ZK	12/13/2024	SDB3260123424	2,400.00	7.4216	17,339.61	17,811.77	0.0000	4.5800	50.0000	0.0000	(6.6179)	(0.7422)	0.0000	3	(7.3601)	01/06/2025
002032.ZK	12/12/2024	SDB3260123424	1,300.00	7.4071	9,392.29	9,629.17	0.0000	4.5800	50.0000	0.0000	(1.1949)	(0.1337)	0.0000	1	(1.3286)	01/06/2025
002032.ZK	12/12/2024	SDB3260123424	400.00	7.4071	2,889.93	2,962.82	0.0000	4.5800	50.0000	0.0000	(0.3677)	(0.0412)	0.0000	1	(0.4088)	01/06/2025
002032.ZK	12/12/2024	SDB3260123424	2,400.00	7.4071	17,339.61	17,776.92	0.0000	4.5800	50.0000	0.0000	(2.2060)	(0.2469)	0.0000	1	(2.4529)	01/06/2025
002032.ZK	12/11/2024	SDB3260123424	1,300.00	7.4264	9,392.29	9,654.29	0.0000	4.5800	50.0000	0.0000	(1.1949)	(0.1341)	0.0000	1	(1.3290)	01/06/2025
002032.ZK	12/11/2024	SDB3260123424	400.00	7.4264	2,889.93	2,970.55	0.0000	4.5800	50.0000	0.0000	(0.3677)	(0.0413)	0.0000	1	(0.4089)	01/06/2025
002032.ZK	12/11/2024	SDB3260123424	2,400.00	7.4264	17,339.61	17,823.30	0.0000	4.5800	50.0000	0.0000	(2.2060)	(0.2475)	0.0000	1	(2.4535)	01/06/2025
002032.ZK	12/10/2024	SDB3260123424	1,300.00	7.3808	9,392.29	9,595.09	0.0000	4.5800	50.0000	0.0000	(1.1949)	(0.1333)	0.0000	1	(1.3282)	01/06/2025
002032.ZK	12/10/2024	SDB3260123424	400.00	7.3808	2,889.93	2,952.33	0.0000	4.5800	50.0000	0.0000	(0.3677)	(0.0410)	0.0000	1	(0.4087)	01/06/2025
002032.ZK	12/10/2024	SDB3260123424	2,700.00	7.3808	19,507.06	19,928.25	0.0000	4.5800	50.0000	0.0000	(2.4817)	(0.2768)	0.0000	1	(2.7585)	01/06/2025
002032.ZK	12/10/2024	SDB3260123424	300.00	7.3808	2,167.45	2,214.25	0.0000	4.5800	50.0000	0.0000	(0.2757)	(0.0308)	0.0000	1	(0.3065)	01/06/2025
002032.ZK	12/09/2024	SDB3260123424	1,300.00	7.4125	9,392.29	9,636.24	0.0000	4.5800	50.0000	0.0000	(1.1949)	(0.1338)	0.0000	1	(1.3287)	01/06/2025
002032.ZK	12/09/2024	SDB3260123424	400.00	7.4125	2,889.93	2,965.00	0.0000	4.5800	50.0000	0.0000	(0.3677)	(0.0412)	0.0000	1	(0.4088)	01/06/2025
002032.ZK	12/09/2024	SDB3260123424	2,700.00	7.4125	19,507.06	20,013.73	0.0000	4.5800	50.0000	0.0000	(2.4817)	(0.2780)	0.0000	1	(2.7597)	01/06/2025
002032.ZK	12/09/2024	SDB3260123424	700.00	7.4125	5,057.39	5,188.74	0.0000	4.5800	50.0000	0.0000	(0.6434)	(0.0721)	0.0000	1	(0.7155)	01/06/2025
002032.ZK	12/06/2024	SDB3260123424	1,200.00	7.3293	8,669.80	8,795.12	0.0000	4.5800	50.0000	0.0000	(3.3090)	(0.3665)	0.0000	3	(3.6754)	01/06/2025
002032.ZK	12/06/2024	SDB3260123424	2,700.00	7.3293	19,507.06	19,789.03	0.0000	4.5800	50.0000	0.0000	(7.4452)	(0.8245)	0.0000	3	(8.2697)	01/06/2025
002032.ZK	12/06/2024	SDB3260123424	1,300.00	7.3293	9,392.29	9,528.05	0.0000	4.5800	50.0000	0.0000	(3.5847)	(0.3970)	0.0000	3	(3.9817)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ZHEJIANG SUPOR COOKWARE CO. LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002032.ZK	12/06/2024	SDB3260123424	400.00	7.3293	2,889.93	2,931.71	0.0000	4.5800	50.0000	0.0000	(1.1030)	(0.1222)	0.0000	3	(1.2251)	01/06/2025
002032.ZK	12/06/2024	SDB3260123424	2,700.00	7.3293	19,507.06	19,789.03	0.0000	4.5800	50.0000	0.0000	(7.4452)	(0.8245)	0.0000	3	(8.2697)	01/06/2025
002032.ZK	12/06/2024	SDB3260123424	900.00	7.3293	6,502.35	6,596.34	0.0000	4.5800	50.0000	0.0000	(2.4817)	(0.2748)	0.0000	3	(2.7566)	01/06/2025
002032.ZK	12/05/2024	SDB3260123424	200.00	7.3148	1,444.97	1,462.97	0.0000	4.5800	50.0000	0.0000	(0.1838)	(0.0203)	0.0000	1	(0.2042)	01/06/2025
002032.ZK	12/05/2024	SDB3260123424	200.00	7.3148	1,444.97	1,462.97	0.0000	4.5800	50.0000	0.0000	(0.1838)	(0.0203)	0.0000	1	(0.2042)	01/06/2025
002032.ZK	12/05/2024	SDB3260123424	200.00	7.3148	1,444.97	1,462.97	0.0000	4.5800	50.0000	0.0000	(0.1838)	(0.0203)	0.0000	1	(0.2042)	01/06/2025
002032.ZK	12/05/2024	SDB3260123424	100.00	7.3148	722.48	731.48	0.0000	4.5800	50.0000	0.0000	(0.0919)	(0.0102)	0.0000	1	(0.1021)	01/06/2025
002032.ZK	12/05/2024	SDB3260123424	1,300.00	7.3148	9,392.29	9,509.30	0.0000	4.5800	50.0000	0.0000	(1.1949)	(0.1321)	0.0000	1	(1.3270)	01/06/2025
002032.ZK	12/05/2024	SDB3260123424	2,700.00	7.3148	19,507.06	19,750.09	0.0000	4.5800	50.0000	0.0000	(2.4817)	(0.2743)	0.0000	1	(2.7560)	01/06/2025
002032.ZK	12/05/2024	SDB3260123424	1,300.00	7.3148	9,392.29	9,509.30	0.0000	4.5800	50.0000	0.0000	(1.1949)	(0.1321)	0.0000	1	(1.3270)	01/06/2025
002032.ZK	12/05/2024	SDB3260123424	400.00	7.3148	2,889.93	2,925.94	0.0000	4.5800	50.0000	0.0000	(0.3677)	(0.0406)	0.0000	1	(0.4083)	01/06/2025
002032.ZK	12/05/2024	SDB3260123424	2,700.00	7.3148	19,507.06	19,750.09	0.0000	4.5800	50.0000	0.0000	(2.4817)	(0.2743)	0.0000	1	(2.7560)	01/06/2025
002032.ZK	12/05/2024	SDB3260123424	900.00	7.3148	6,502.35	6,583.36	0.0000	4.5800	50.0000	0.0000	(0.8272)	(0.0914)	0.0000	1	(0.9187)	01/06/2025
002032.ZK	12/04/2024	SDB3260123424	200.00	7.2248	1,444.97	1,444.97	0.0000	4.5800	50.0000	0.0000	(0.1838)	(0.0201)	0.0000	1	(0.2039)	01/06/2025
002032.ZK	12/04/2024	SDB3260123424	200.00	7.2248	1,444.97	1,444.97	0.0000	4.5800	50.0000	0.0000	(0.1838)	(0.0201)	0.0000	1	(0.2039)	01/06/2025
002032.ZK	12/04/2024	SDB3260123424	200.00	7.2248	1,444.97	1,444.97	0.0000	4.5800	50.0000	0.0000	(0.1838)	(0.0201)	0.0000	1	(0.2039)	01/06/2025
002032.ZK	12/04/2024	SDB3260123424	100.00	7.2248	722.48	722.48	0.0000	4.5800	50.0000	0.0000	(0.0919)	(0.0100)	0.0000	1	(0.1020)	01/06/2025
002032.ZK	12/04/2024	SDB3260123424	1,300.00	7.2248	9,392.29	9,392.29	0.0000	4.5800	50.0000	0.0000	(1.1949)	(0.1304)	0.0000	1	(1.3254)	01/06/2025
002032.ZK	12/04/2024	SDB3260123424	2,700.00	7.2248	19,507.06	19,507.06	0.0000	4.5800	50.0000	0.0000	(2.4817)	(0.2709)	0.0000	1	(2.7527)	01/06/2025
002032.ZK	12/04/2024	SDB3260123424	1,300.00	7.2248	9,392.29	9,392.29	0.0000	4.5800	50.0000	0.0000	(1.1949)	(0.1304)	0.0000	1	(1.3254)	01/06/2025
002032.ZK	12/04/2024	SDB3260123424	400.00	7.2248	2,889.93	2,889.93	0.0000	4.5800	50.0000	0.0000	(0.3677)	(0.0401)	0.0000	1	(0.4078)	01/06/2025
002032.ZK	12/04/2024	SDB3260123424	2,700.00	7.2248	19,507.06	19,507.06	0.0000	4.5800	50.0000	0.0000	(2.4817)	(0.2709)	0.0000	1	(2.7527)	01/06/2025
002032.ZK	12/04/2024	SDB3260123424	900.00	7.2248	6,502.35	6,502.35	0.0000	4.5800	50.0000	0.0000	(0.8272)	(0.0903)	0.0000	1	(0.9176)	01/06/2025
TOTAL ZHEJIANG SUPOR COOKWARE CO. LTD. CMN CLASS A SERIES NORTHBOUND												(122.2183)	(13.7550)	0.0000	(135.9733)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ZHEJIANG WEIMING ENVIRONMENT PROTECTION CO., LTD. CMN CLASS A SERIES NORTHBOUND																
603568.SH	01/03/2025	SDB3260123021	100.00	2.9660	296.14	296.60	0.0000	4.3300	50.0000	0.0000	(0.1069)	(0.0124)	0.0000	3	(0.1192)	01/06/2025
603568.SH	01/03/2025	SDB3260123021	800.00	2.9660	2,270.82	2,372.80	0.0000	4.3300	50.0000	0.0000	(0.8194)	(0.0989)	0.0000	3	(0.9183)	01/06/2025
603568.SH	01/03/2025	SDB3260123021	400.00	2.9660	1,135.41	1,186.40	0.0000	4.3300	50.0000	0.0000	(0.4097)	(0.0494)	0.0000	3	(0.4591)	01/06/2025
603568.SH	01/03/2025	SDB3260123021	6,200.00	2.9660	17,598.86	18,389.22	0.0000	4.3300	50.0000	0.0000	(6.3503)	(0.7662)	0.0000	3	(7.1165)	01/06/2025
603568.SH	01/03/2025	SDB3260123021	200.00	2.9660	567.71	593.20	0.0000	4.3300	50.0000	0.0000	(0.2048)	(0.0247)	0.0000	3	(0.2296)	01/06/2025
603568.SH	01/03/2025	SDB3260123021	100.00	2.9660	283.85	296.60	0.0000	4.3300	50.0000	0.0000	(0.1024)	(0.0124)	0.0000	3	(0.1148)	01/06/2025
603568.SH	01/03/2025	SDB3260123021	2,400.00	2.9660	6,812.46	7,118.41	0.0000	4.3300	50.0000	0.0000	(2.4582)	(0.2966)	0.0000	3	(2.7548)	01/06/2025
603568.SH	01/03/2025	SDB3260123021	4,600.00	2.9660	13,057.22	13,643.61	0.0000	4.3300	50.0000	0.0000	(4.7115)	(0.5685)	0.0000	3	(5.2800)	01/06/2025
603568.SH	01/03/2025	SDB3260123021	400.00	2.9660	1,135.41	1,186.40	0.0000	4.3300	50.0000	0.0000	(0.4097)	(0.0494)	0.0000	3	(0.4591)	01/06/2025
603568.SH	01/03/2025	SDB3260123021	700.00	2.9660	1,986.97	2,076.20	0.0000	4.3300	50.0000	0.0000	(0.7170)	(0.0865)	0.0000	3	(0.8035)	01/06/2025
603568.SH	01/03/2025	SDB3260123021	20,400.00	2.9660	57,905.93	60,506.46	0.0000	4.3300	50.0000	0.0000	(20.8944)	(2.5211)	0.0000	3	(23.4155)	01/06/2025
603568.SH	01/03/2025	SDB3260123021	7,100.00	2.9660	20,153.53	21,058.62	0.0000	4.3300	50.0000	0.0000	(7.2721)	(0.8774)	0.0000	3	(8.1495)	01/06/2025
603568.SH	01/03/2025	SDB3260123021	5,400.00	2.9660	15,328.04	16,016.42	0.0000	4.3300	50.0000	0.0000	(5.5309)	(0.6674)	0.0000	3	(6.1982)	01/06/2025
603568.SH	01/03/2025	SDB3260123021	9,400.00	2.9660	26,682.14	27,880.43	0.0000	4.3300	50.0000	0.0000	(9.6278)	(1.1617)	0.0000	3	(10.7895)	01/06/2025
603568.SH	01/03/2025	SDB3260123021	300.00	2.9660	851.56	889.80	0.0000	4.3300	50.0000	0.0000	(0.3073)	(0.0371)	0.0000	3	(0.3443)	01/06/2025
603568.SH	01/03/2025	SDB3260123021	2,000.00	2.9660	5,677.05	5,932.01	0.0000	4.3300	50.0000	0.0000	(2.0485)	(0.2472)	0.0000	3	(2.2956)	01/06/2025
603568.SH	01/03/2025	SDB3260123021	100.00	2.9660	283.85	296.60	0.0000	4.3300	50.0000	0.0000	(0.1024)	(0.0124)	0.0000	3	(0.1148)	01/06/2025
603568.SH	01/03/2025	SDB3260123021	6,600.00	2.9660	18,734.27	19,575.62	0.0000	4.3300	50.0000	0.0000	(6.7599)	(0.8157)	0.0000	3	(7.5758)	01/06/2025
603568.SH	01/03/2025	SDB3260123021	2,900.00	2.9660	8,231.73	8,601.41	0.0000	4.3300	50.0000	0.0000	(2.9703)	(0.3584)	0.0000	3	(3.3287)	01/06/2025
603568.SH	01/03/2025	SDB3260123021	6,200.00	2.9660	17,598.86	18,389.22	0.0000	4.3300	50.0000	0.0000	(6.3503)	(0.7662)	0.0000	3	(7.1165)	01/06/2025
603568.SH	01/03/2025	SDB3260123021	2,300.00	2.9660	6,528.61	6,821.81	0.0000	4.3300	50.0000	0.0000	(2.3557)	(0.2842)	0.0000	3	(2.6400)	01/06/2025
603568.SH	01/03/2025	SDB3260123021	2,300.00	2.9660	6,528.61	6,821.81	0.0000	4.3300	50.0000	0.0000	(2.3557)	(0.2842)	0.0000	3	(2.6400)	01/06/2025
603568.SH	01/03/2025	SDB3260123021	1,200.00	2.9660	3,406.23	3,559.20	0.0000	4.3300	50.0000	0.0000	(1.2291)	(0.1483)	0.0000	3	(1.3774)	01/06/2025
603568.SH	01/02/2025	SDB3260123021	100.00	2.9356	296.14	293.56	0.0000	4.3300	50.0000	0.0000	(0.0356)	(0.0041)	0.0000	1	(0.0397)	01/06/2025
603568.SH	01/02/2025	SDB3260123021	800.00	2.9356	2,270.82	2,348.48	0.0000	4.3300	50.0000	0.0000	(0.2731)	(0.0326)	0.0000	1	(0.3057)	01/06/2025
603568.SH	01/02/2025	SDB3260123021	400.00	2.9356	1,135.41	1,174.24	0.0000	4.3300	50.0000	0.0000	(0.1366)	(0.0163)	0.0000	1	(0.1529)	01/06/2025
603568.SH	01/02/2025	SDB3260123021	6,200.00	2.9356	17,598.86	18,200.71	0.0000	4.3300	50.0000	0.0000	(2.1168)	(0.2528)	0.0000	1	(2.3695)	01/06/2025
603568.SH	01/02/2025	SDB3260123021	200.00	2.9356	567.71	587.12	0.0000	4.3300	50.0000	0.0000	(0.0683)	(0.0082)	0.0000	1	(0.0764)	01/06/2025
603568.SH	01/02/2025	SDB3260123021	100.00	2.9356	283.85	293.56	0.0000	4.3300	50.0000	0.0000	(0.0341)	(0.0041)	0.0000	1	(0.0382)	01/06/2025
603568.SH	01/02/2025	SDB3260123021	2,400.00	2.9356	6,812.46	7,045.44	0.0000	4.3300	50.0000	0.0000	(0.8194)	(0.0979)	0.0000	1	(0.9172)	01/06/2025
603568.SH	01/02/2025	SDB3260123021	4,600.00	2.9356	13,057.22	13,503.76	0.0000	4.3300	50.0000	0.0000	(1.5705)	(0.1876)	0.0000	1	(1.7580)	01/06/2025
603568.SH	01/02/2025	SDB3260123021	400.00	2.9356	1,135.41	1,174.24	0.0000	4.3300	50.0000	0.0000	(0.1366)	(0.0163)	0.0000	1	(0.1529)	01/06/2025
603568.SH	01/02/2025	SDB3260123021	700.00	2.9356	1,986.97	2,054.92	0.0000	4.3300	50.0000	0.0000	(0.2390)	(0.0285)	0.0000	1	(0.2675)	01/06/2025
603568.SH	01/02/2025	SDB3260123021	20,400.00	2.9356	57,905.93	59,886.22	0.0000	4.3300	50.0000	0.0000	(6.9648)	(0.8318)	0.0000	1	(7.7965)	01/06/2025
603568.SH	01/02/2025	SDB3260123021	7,100.00	2.9356	20,153.53	20,842.75	0.0000	4.3300	50.0000	0.0000	(2.4240)	(0.2895)	0.0000	1	(2.7135)	01/06/2025
603568.SH	01/02/2025	SDB3260123021	5,400.00	2.9356	15,328.04	15,852.23	0.0000	4.3300	50.0000	0.0000	(1.8436)	(0.2202)	0.0000	1	(2.0638)	01/06/2025
603568.SH	01/02/2025	SDB3260123021	9,400.00	2.9356	26,682.14	27,594.63	0.0000	4.3300	50.0000	0.0000	(3.2093)	(0.3833)	0.0000	1	(3.5925)	01/06/2025
603568.SH	01/02/2025	SDB3260123021	300.00	2.9356	851.56	880.68	0.0000	4.3300	50.0000	0.0000	(0.1024)	(0.0122)	0.0000	1	(0.1147)	01/06/2025
603568.SH	01/02/2025	SDB3260123021	2,000.00	2.9356	5,677.05	5,871.20	0.0000	4.3300	50.0000	0.0000	(0.6828)	(0.0815)	0.0000	1	(0.7644)	01/06/2025
603568.SH	01/02/2025	SDB3260123021	100.00	2.9356	283.85	293.56	0.0000	4.3300	50.0000	0.0000	(0.0341)	(0.0041)	0.0000	1	(0.0382)	01/06/2025
603568.SH	01/02/2025	SDB3260123021	6,600.00	2.9356	18,734.27	19,374.95	0.0000	4.3300	50.0000	0.0000	(2.2533)	(0.2691)	0.0000	1	(2.5224)	01/06/2025
603568.SH	01/02/2025	SDB3260123021	2,900.00	2.9356	8,231.73	8,513.24	0.0000	4.3300	50.0000	0.0000	(0.9901)	(0.1182)	0.0000	1	(1.1083)	01/06/2025
603568.SH	01/02/2025	SDB3260123021	6,200.00	2.9356	17,598.86	18,200.71	0.0000	4.3300	50.0000	0.0000	(2.1168)	(0.2528)	0.0000	1	(2.3695)	01/06/2025
603568.SH	01/02/2025	SDB3260123021	2,300.00	2.9356	6,528.61	6,751.88	0.0000	4.3300	50.0000	0.0000	(0.7852)	(0.0938)	0.0000	1	(0.8790)	01/06/2025
603568.SH	01/02/2025	SDB3260123021	2,300.00	2.9356	6,528.61	6,751.88	0.0000	4.3300	50.0000	0.0000	(0.7852)	(0.0938)	0.0000	1	(0.8790)	01/06/2025
603568.SH	01/02/2025	SDB3260123021	1,200.00	2.9356	3,406.23	3,522.72	0.0000	4.3300	50.0000	0.0000	(0.4097)	(0.0489)	0.0000	1	(0.4586)	01/06/2025
603568.SH	12/31/2024	SDB3260123021	100.00	2.9381	296.14	293.81	0.0000	4.3300	50.0000	0.0000	(0.0712)	(0.0082)	0.0000	2	(0.0794)	01/06/2025
603568.SH	12/31/2024	SDB3260123021	800.00	2.9381	2,270.82	2,350.48	0.0000	4.3300	50.0000	0.0000	(0.5463)	(0.0653)	0.0000	2	(0.6115)	01/06/2025
603568.SH	12/31/2024	SDB3260123021	400.00	2.9381	1,135.41	1,175.24	0.0000	4.3300	50.0000	0.0000	(0.2731)	(0.0326)	0.0000	2	(0.3058)	01/06/2025
603568.SH	12/31/2024	SDB3260123021	6,200.00	2.9381	17,598.86	18,216.20	0.0000	4.3300	50.0000	0.0000	(4.2335)	(0.5060)	0.0000	2	(4.7395)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ZHEJIANG WEIMING ENVIRONMENT PROTECTION CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603568.SH	12/31/2024	SDB3260123021	200.00	2.9381	567.71	587.62	0.0000	4.3300	50.0000	0.0000	(0.1366)	(0.0163)	0.0000	2	(0.1529)	01/06/2025
603568.SH	12/31/2024	SDB3260123021	100.00	2.9381	283.85	293.81	0.0000	4.3300	50.0000	0.0000	(0.0683)	(0.0082)	0.0000	2	(0.0764)	01/06/2025
603568.SH	12/31/2024	SDB3260123021	2,400.00	2.9381	6,812.46	7,051.43	0.0000	4.3300	50.0000	0.0000	(1.6388)	(0.1959)	0.0000	2	(1.8346)	01/06/2025
603568.SH	12/31/2024	SDB3260123021	4,600.00	2.9381	13,057.22	13,515.24	0.0000	4.3300	50.0000	0.0000	(3.1410)	(0.3754)	0.0000	2	(3.5164)	01/06/2025
603568.SH	12/31/2024	SDB3260123021	400.00	2.9381	1,135.41	1,175.24	0.0000	4.3300	50.0000	0.0000	(0.2731)	(0.0326)	0.0000	2	(0.3058)	01/06/2025
603568.SH	12/31/2024	SDB3260123021	700.00	2.9381	1,986.97	2,056.67	0.0000	4.3300	50.0000	0.0000	(0.4780)	(0.0571)	0.0000	2	(0.5351)	01/06/2025
603568.SH	12/31/2024	SDB3260123021	20,400.00	2.9381	57,905.93	59,937.16	0.0000	4.3300	50.0000	0.0000	(13.9296)	(1.6649)	0.0000	2	(15.5945)	01/06/2025
603568.SH	12/31/2024	SDB3260123021	7,100.00	2.9381	20,153.53	20,860.48	0.0000	4.3300	50.0000	0.0000	(4.8480)	(0.5795)	0.0000	2	(5.4275)	01/06/2025
603568.SH	12/31/2024	SDB3260123021	5,400.00	2.9381	15,328.04	15,865.72	0.0000	4.3300	50.0000	0.0000	(3.6872)	(0.4407)	0.0000	2	(4.1280)	01/06/2025
603568.SH	12/31/2024	SDB3260123021	9,400.00	2.9381	26,682.14	27,618.10	0.0000	4.3300	50.0000	0.0000	(6.4185)	(0.7672)	0.0000	2	(7.1857)	01/06/2025
603568.SH	12/31/2024	SDB3260123021	300.00	2.9381	851.56	881.43	0.0000	4.3300	50.0000	0.0000	(0.2048)	(0.0245)	0.0000	2	(0.2293)	01/06/2025
603568.SH	12/31/2024	SDB3260123021	2,000.00	2.9381	5,677.05	5,876.19	0.0000	4.3300	50.0000	0.0000	(1.3656)	(0.1632)	0.0000	2	(1.5289)	01/06/2025
603568.SH	12/31/2024	SDB3260123021	100.00	2.9381	283.85	293.81	0.0000	4.3300	50.0000	0.0000	(0.0683)	(0.0082)	0.0000	2	(0.0764)	01/06/2025
603568.SH	12/31/2024	SDB3260123021	6,600.00	2.9381	18,734.27	19,391.43	0.0000	4.3300	50.0000	0.0000	(4.5066)	(0.5387)	0.0000	2	(5.0453)	01/06/2025
603568.SH	12/31/2024	SDB3260123021	2,900.00	2.9381	8,231.73	8,520.48	0.0000	4.3300	50.0000	0.0000	(1.9802)	(0.2367)	0.0000	2	(2.2169)	01/06/2025
603568.SH	12/31/2024	SDB3260123021	6,200.00	2.9381	17,598.86	18,216.20	0.0000	4.3300	50.0000	0.0000	(4.2335)	(0.5060)	0.0000	2	(4.7395)	01/06/2025
603568.SH	12/31/2024	SDB3260123021	2,300.00	2.9381	6,528.61	6,757.62	0.0000	4.3300	50.0000	0.0000	(1.5705)	(0.1877)	0.0000	2	(1.7582)	01/06/2025
603568.SH	12/31/2024	SDB3260123021	2,300.00	2.9381	6,528.61	6,757.62	0.0000	4.3300	50.0000	0.0000	(1.5705)	(0.1877)	0.0000	2	(1.7582)	01/06/2025
603568.SH	12/31/2024	SDB3260123021	1,200.00	2.9381	3,406.23	3,525.72	0.0000	4.3300	50.0000	0.0000	(0.8194)	(0.0979)	0.0000	2	(0.9173)	01/06/2025
603568.SH	12/30/2024	SDB3260123021	100.00	2.8595	296.14	285.95	0.0000	4.3300	50.0000	0.0000	(0.0356)	(0.0040)	0.0000	1	(0.0396)	01/06/2025
603568.SH	12/30/2024	SDB3260123021	800.00	2.8595	2,270.82	2,287.64	0.0000	4.3300	50.0000	0.0000	(0.2731)	(0.0318)	0.0000	1	(0.3049)	01/06/2025
603568.SH	12/30/2024	SDB3260123021	400.00	2.8595	1,135.41	1,143.82	0.0000	4.3300	50.0000	0.0000	(0.1366)	(0.0159)	0.0000	1	(0.1525)	01/06/2025
603568.SH	12/30/2024	SDB3260123021	6,200.00	2.8595	17,598.86	17,729.20	0.0000	4.3300	50.0000	0.0000	(2.1168)	(0.2462)	0.0000	1	(2.3630)	01/06/2025
603568.SH	12/30/2024	SDB3260123021	200.00	2.8595	567.71	571.91	0.0000	4.3300	50.0000	0.0000	(0.0683)	(0.0079)	0.0000	1	(0.0762)	01/06/2025
603568.SH	12/30/2024	SDB3260123021	100.00	2.8595	283.85	285.95	0.0000	4.3300	50.0000	0.0000	(0.0341)	(0.0040)	0.0000	1	(0.0381)	01/06/2025
603568.SH	12/30/2024	SDB3260123021	2,400.00	2.8595	6,812.46	6,862.92	0.0000	4.3300	50.0000	0.0000	(0.8194)	(0.0953)	0.0000	1	(0.9147)	01/06/2025
603568.SH	12/30/2024	SDB3260123021	4,600.00	2.8595	13,057.22	13,153.92	0.0000	4.3300	50.0000	0.0000	(1.5705)	(0.1827)	0.0000	1	(1.7532)	01/06/2025
603568.SH	12/30/2024	SDB3260123021	400.00	2.8595	1,135.41	1,143.82	0.0000	4.3300	50.0000	0.0000	(0.1366)	(0.0159)	0.0000	1	(0.1525)	01/06/2025
603568.SH	12/30/2024	SDB3260123021	700.00	2.8595	1,986.97	2,001.68	0.0000	4.3300	50.0000	0.0000	(0.2390)	(0.0278)	0.0000	1	(0.2668)	01/06/2025
603568.SH	12/30/2024	SDB3260123021	20,400.00	2.8595	57,905.93	58,334.78	0.0000	4.3300	50.0000	0.0000	(6.9648)	(0.8102)	0.0000	1	(7.7750)	01/06/2025
603568.SH	12/30/2024	SDB3260123021	7,100.00	2.8595	20,153.53	20,302.79	0.0000	4.3300	50.0000	0.0000	(2.4240)	(0.2820)	0.0000	1	(2.7060)	01/06/2025
603568.SH	12/30/2024	SDB3260123021	5,400.00	2.8595	15,328.04	15,441.56	0.0000	4.3300	50.0000	0.0000	(1.8436)	(0.2145)	0.0000	1	(2.0581)	01/06/2025
603568.SH	12/30/2024	SDB3260123021	9,400.00	2.8595	26,682.14	26,879.75	0.0000	4.3300	50.0000	0.0000	(3.2093)	(0.3733)	0.0000	1	(3.5826)	01/06/2025
603568.SH	12/30/2024	SDB3260123021	300.00	2.8595	851.56	857.86	0.0000	4.3300	50.0000	0.0000	(0.1024)	(0.0119)	0.0000	1	(0.1143)	01/06/2025
603568.SH	12/30/2024	SDB3260123021	2,000.00	2.8595	5,677.05	5,719.10	0.0000	4.3300	50.0000	0.0000	(0.6828)	(0.0794)	0.0000	1	(0.7623)	01/06/2025
603568.SH	12/30/2024	SDB3260123021	100.00	2.8595	283.85	285.95	0.0000	4.3300	50.0000	0.0000	(0.0341)	(0.0040)	0.0000	1	(0.0381)	01/06/2025
603568.SH	12/30/2024	SDB3260123021	6,600.00	2.8595	18,734.27	18,873.02	0.0000	4.3300	50.0000	0.0000	(2.2533)	(0.2621)	0.0000	1	(2.5154)	01/06/2025
603568.SH	12/30/2024	SDB3260123021	2,900.00	2.8595	8,231.73	8,292.69	0.0000	4.3300	50.0000	0.0000	(0.9901)	(0.1152)	0.0000	1	(1.1053)	01/06/2025
603568.SH	12/30/2024	SDB3260123021	6,200.00	2.8595	17,598.86	17,729.20	0.0000	4.3300	50.0000	0.0000	(2.1168)	(0.2462)	0.0000	1	(2.3630)	01/06/2025
603568.SH	12/30/2024	SDB3260123021	2,300.00	2.8595	6,528.61	6,576.96	0.0000	4.3300	50.0000	0.0000	(0.7852)	(0.0913)	0.0000	1	(0.8766)	01/06/2025
603568.SH	12/30/2024	SDB3260123021	2,300.00	2.8595	6,528.61	6,576.96	0.0000	4.3300	50.0000	0.0000	(0.7852)	(0.0913)	0.0000	1	(0.8766)	01/06/2025
603568.SH	12/30/2024	SDB3260123021	1,200.00	2.8595	3,406.23	3,431.46	0.0000	4.3300	50.0000	0.0000	(0.4097)	(0.0477)	0.0000	1	(0.4574)	01/06/2025
603568.SH	12/27/2024	SDB3260123021	100.00	2.8982	296.14	289.82	0.0000	4.3300	50.0000	0.0000	(0.1069)	(0.0121)	0.0000	3	(0.1189)	01/06/2025
603568.SH	12/27/2024	SDB3260123021	800.00	2.8982	2,270.82	2,318.56	0.0000	4.3300	50.0000	0.0000	(0.8194)	(0.0966)	0.0000	3	(0.9160)	01/06/2025
603568.SH	12/27/2024	SDB3260123021	400.00	2.8982	1,135.41	1,159.28	0.0000	4.3300	50.0000	0.0000	(0.4097)	(0.0483)	0.0000	3	(0.4580)	01/06/2025
603568.SH	12/27/2024	SDB3260123021	6,200.00	2.8982	17,598.86	17,968.80	0.0000	4.3300	50.0000	0.0000	(6.3503)	(0.7487)	0.0000	3	(7.0990)	01/06/2025
603568.SH	12/27/2024	SDB3260123021	200.00	2.8982	567.71	579.64	0.0000	4.3300	50.0000	0.0000	(0.2048)	(0.0242)	0.0000	3	(0.2290)	01/06/2025
603568.SH	12/27/2024	SDB3260123021	100.00	2.8982	283.85	289.82	0.0000	4.3300	50.0000	0.0000	(0.1024)	(0.0121)	0.0000	3	(0.1145)	01/06/2025
603568.SH	12/27/2024	SDB3260123021	2,400.00	2.8982	6,812.46	6,955.67	0.0000	4.3300	50.0000	0.0000	(2.4582)	(0.2898)	0.0000	3	(2.7480)	01/06/2025
603568.SH	12/27/2024	SDB3260123021	4,600.00	2.8982	13,057.22	13,331.69	0.0000	4.3300	50.0000	0.0000	(4.7115)	(0.5555)	0.0000	3	(5.2670)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ZHEJIANG WEIMING ENVIRONMENT PROTECTION CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603568.SH	12/27/2024	SDB3260123021	400.00	2.8982	1,135.41	1,159.28	0.0000	4.3300	50.0000	0.0000	(0.4097)	(0.0483)	0.0000	3	(0.4580)	01/06/2025
603568.SH	12/27/2024	SDB3260123021	700.00	2.8982	1,986.97	2,028.74	0.0000	4.3300	50.0000	0.0000	(0.7170)	(0.0845)	0.0000	3	(0.8015)	01/06/2025
603568.SH	12/27/2024	SDB3260123021	20,400.00	2.8982	57,905.93	59,123.16	0.0000	4.3300	50.0000	0.0000	(20.8944)	(2.4635)	0.0000	3	(23.3579)	01/06/2025
603568.SH	12/27/2024	SDB3260123021	7,100.00	2.8982	20,153.53	20,577.18	0.0000	4.3300	50.0000	0.0000	(7.2721)	(0.8574)	0.0000	3	(8.1294)	01/06/2025
603568.SH	12/27/2024	SDB3260123021	5,400.00	2.8982	15,328.04	15,650.25	0.0000	4.3300	50.0000	0.0000	(5.5309)	(0.6521)	0.0000	3	(6.1830)	01/06/2025
603568.SH	12/27/2024	SDB3260123021	9,400.00	2.8982	26,682.14	27,243.02	0.0000	4.3300	50.0000	0.0000	(9.6278)	(1.1351)	0.0000	3	(10.7629)	01/06/2025
603568.SH	12/27/2024	SDB3260123021	300.00	2.8982	851.56	869.46	0.0000	4.3300	50.0000	0.0000	(0.3073)	(0.0362)	0.0000	3	(0.3435)	01/06/2025
603568.SH	12/27/2024	SDB3260123021	2,000.00	2.8982	5,677.05	5,796.39	0.0000	4.3300	50.0000	0.0000	(2.0485)	(0.2415)	0.0000	3	(2.2900)	01/06/2025
603568.SH	12/27/2024	SDB3260123021	100.00	2.8982	283.85	289.82	0.0000	4.3300	50.0000	0.0000	(0.1024)	(0.0121)	0.0000	3	(0.1145)	01/06/2025
603568.SH	12/27/2024	SDB3260123021	6,800.00	2.8982	18,734.27	19,128.08	0.0000	4.3300	50.0000	0.0000	(6.7599)	(0.7970)	0.0000	3	(7.5570)	01/06/2025
603568.SH	12/27/2024	SDB3260123021	2,900.00	2.8982	8,231.73	8,404.76	0.0000	4.3300	50.0000	0.0000	(2.9703)	(0.3502)	0.0000	3	(3.3205)	01/06/2025
603568.SH	12/27/2024	SDB3260123021	6,200.00	2.8982	17,598.86	17,968.80	0.0000	4.3300	50.0000	0.0000	(6.3503)	(0.7487)	0.0000	3	(7.0990)	01/06/2025
603568.SH	12/27/2024	SDB3260123021	2,300.00	2.8982	6,528.61	6,665.85	0.0000	4.3300	50.0000	0.0000	(2.3557)	(0.2777)	0.0000	3	(2.6335)	01/06/2025
603568.SH	12/27/2024	SDB3260123021	2,300.00	2.8982	6,528.61	6,665.85	0.0000	4.3300	50.0000	0.0000	(2.3557)	(0.2777)	0.0000	3	(2.6335)	01/06/2025
603568.SH	12/27/2024	SDB3260123021	1,200.00	2.8982	3,406.23	3,477.83	0.0000	4.3300	50.0000	0.0000	(1.2291)	(0.1449)	0.0000	3	(1.3740)	01/06/2025
603568.SH	12/26/2024	SDB3260123021	100.00	2.9027	296.14	290.27	0.0000	4.3300	50.0000	0.0000	(0.0356)	(0.0040)	0.0000	1	(0.0397)	01/06/2025
603568.SH	12/26/2024	SDB3260123021	800.00	2.9027	2,270.82	2,322.12	0.0000	4.3300	50.0000	0.0000	(0.2731)	(0.0323)	0.0000	1	(0.3054)	01/06/2025
603568.SH	12/26/2024	SDB3260123021	400.00	2.9027	1,135.41	1,161.06	0.0000	4.3300	50.0000	0.0000	(0.1366)	(0.0161)	0.0000	1	(0.1527)	01/06/2025
603568.SH	12/26/2024	SDB3260123021	6,200.00	2.9027	17,598.86	17,996.44	0.0000	4.3300	50.0000	0.0000	(2.1168)	(0.2500)	0.0000	1	(2.3667)	01/06/2025
603568.SH	12/26/2024	SDB3260123021	200.00	2.9027	567.71	580.53	0.0000	4.3300	50.0000	0.0000	(0.0683)	(0.0081)	0.0000	1	(0.0763)	01/06/2025
603568.SH	12/26/2024	SDB3260123021	100.00	2.9027	283.85	290.27	0.0000	4.3300	50.0000	0.0000	(0.0341)	(0.0040)	0.0000	1	(0.0382)	01/06/2025
603568.SH	12/26/2024	SDB3260123021	2,400.00	2.9027	6,812.46	6,966.36	0.0000	4.3300	50.0000	0.0000	(0.8194)	(0.0968)	0.0000	1	(0.9161)	01/06/2025
603568.SH	12/26/2024	SDB3260123021	4,600.00	2.9027	13,057.22	13,352.20	0.0000	4.3300	50.0000	0.0000	(1.5705)	(0.1854)	0.0000	1	(1.7559)	01/06/2025
603568.SH	12/26/2024	SDB3260123021	400.00	2.9027	1,135.41	1,161.06	0.0000	4.3300	50.0000	0.0000	(0.1366)	(0.0161)	0.0000	1	(0.1527)	01/06/2025
603568.SH	12/26/2024	SDB3260123021	700.00	2.9027	1,986.97	2,031.86	0.0000	4.3300	50.0000	0.0000	(0.2390)	(0.0282)	0.0000	1	(0.2672)	01/06/2025
603568.SH	12/26/2024	SDB3260123021	20,400.00	2.9027	57,905.93	59,214.10	0.0000	4.3300	50.0000	0.0000	(6.9648)	(0.8224)	0.0000	1	(7.7872)	01/06/2025
603568.SH	12/26/2024	SDB3260123021	7,100.00	2.9027	20,153.53	20,608.83	0.0000	4.3300	50.0000	0.0000	(2.4240)	(0.2862)	0.0000	1	(2.7103)	01/06/2025
603568.SH	12/26/2024	SDB3260123021	5,400.00	2.9027	15,328.04	15,674.32	0.0000	4.3300	50.0000	0.0000	(1.8436)	(0.2177)	0.0000	1	(2.0613)	01/06/2025
603568.SH	12/26/2024	SDB3260123021	9,400.00	2.9027	26,682.14	27,284.93	0.0000	4.3300	50.0000	0.0000	(3.2093)	(0.3790)	0.0000	1	(3.5882)	01/06/2025
603568.SH	12/26/2024	SDB3260123021	300.00	2.9027	851.56	870.80	0.0000	4.3300	50.0000	0.0000	(0.1024)	(0.0121)	0.0000	1	(0.1145)	01/06/2025
603568.SH	12/26/2024	SDB3260123021	2,000.00	2.9027	5,677.05	5,805.30	0.0000	4.3300	50.0000	0.0000	(0.6828)	(0.0806)	0.0000	1	(0.7635)	01/06/2025
603568.SH	12/26/2024	SDB3260123021	100.00	2.9027	283.85	290.27	0.0000	4.3300	50.0000	0.0000	(0.0341)	(0.0040)	0.0000	1	(0.0382)	01/06/2025
603568.SH	12/26/2024	SDB3260123021	6,600.00	2.9027	18,734.27	19,157.50	0.0000	4.3300	50.0000	0.0000	(2.2533)	(0.2661)	0.0000	1	(2.5194)	01/06/2025
603568.SH	12/26/2024	SDB3260123021	2,900.00	2.9027	8,231.73	8,417.69	0.0000	4.3300	50.0000	0.0000	(0.9901)	(0.1169)	0.0000	1	(1.1070)	01/06/2025
603568.SH	12/26/2024	SDB3260123021	6,200.00	2.9027	17,598.86	17,996.44	0.0000	4.3300	50.0000	0.0000	(2.1168)	(0.2500)	0.0000	1	(2.3667)	01/06/2025
603568.SH	12/26/2024	SDB3260123021	2,300.00	2.9027	6,528.61	6,676.10	0.0000	4.3300	50.0000	0.0000	(0.7852)	(0.0927)	0.0000	1	(0.8780)	01/06/2025
603568.SH	12/26/2024	SDB3260123021	2,300.00	2.9027	6,528.61	6,676.10	0.0000	4.3300	50.0000	0.0000	(0.7852)	(0.0927)	0.0000	1	(0.8780)	01/06/2025
603568.SH	12/26/2024	SDB3260123021	1,200.00	2.9027	3,406.23	3,483.18	0.0000	4.3300	50.0000	0.0000	(0.4097)	(0.0484)	0.0000	1	(0.4581)	01/06/2025
603568.SH	12/24/2024	SDB3260123021	100.00	2.9027	296.14	290.27	0.0000	4.3300	50.0000	0.0000	(0.0712)	(0.0081)	0.0000	2	(0.0793)	01/06/2025
603568.SH	12/24/2024	SDB3260123021	800.00	2.9027	2,270.82	2,322.12	0.0000	4.3300	50.0000	0.0000	(0.5463)	(0.0645)	0.0000	2	(0.6108)	01/06/2025
603568.SH	12/24/2024	SDB3260123021	400.00	2.9027	1,135.41	1,161.06	0.0000	4.3300	50.0000	0.0000	(0.2731)	(0.0323)	0.0000	2	(0.3054)	01/06/2025
603568.SH	12/24/2024	SDB3260123021	6,200.00	2.9027	17,598.86	17,996.44	0.0000	4.3300	50.0000	0.0000	(4.2335)	(0.4999)	0.0000	2	(4.7334)	01/06/2025
603568.SH	12/24/2024	SDB3260123021	200.00	2.9027	567.71	580.53	0.0000	4.3300	50.0000	0.0000	(0.1366)	(0.0161)	0.0000	2	(0.1527)	01/06/2025
603568.SH	12/24/2024	SDB3260123021	100.00	2.9027	283.85	290.27	0.0000	4.3300	50.0000	0.0000	(0.0683)	(0.0081)	0.0000	2	(0.0763)	01/06/2025
603568.SH	12/24/2024	SDB3260123021	2,400.00	2.9027	6,812.46	6,966.36	0.0000	4.3300	50.0000	0.0000	(1.6388)	(0.1935)	0.0000	2	(1.8323)	01/06/2025
603568.SH	12/24/2024	SDB3260123021	4,600.00	2.9027	13,057.22	13,352.20	0.0000	4.3300	50.0000	0.0000	(3.1410)	(0.3709)	0.0000	2	(3.5119)	01/06/2025
603568.SH	12/24/2024	SDB3260123021	400.00	2.9027	1,135.41	1,161.06	0.0000	4.3300	50.0000	0.0000	(0.2731)	(0.0323)	0.0000	2	(0.3054)	01/06/2025
603568.SH	12/24/2024	SDB3260123021	700.00	2.9027	1,986.97	2,031.86	0.0000	4.3300	50.0000	0.0000	(0.4780)	(0.0564)	0.0000	2	(0.5344)	01/06/2025
603568.SH	12/24/2024	SDB3260123021	20,400.00	2.9027	57,905.93	59,214.10	0.0000	4.3300	50.0000	0.0000	(13.9296)	(1.6448)	0.0000	2	(15.5744)	01/06/2025
603568.SH	12/24/2024	SDB3260123021	7,100.00	2.9027	20,153.53	20,608.83	0.0000	4.3300	50.0000	0.0000	(4.8480)	(0.5725)	0.0000	2	(5.4205)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ZHEJIANG WEIMING ENVIRONMENT PROTECTION CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603568.SH	12/24/2024	SDB3260123021	5,400.00	2.9027	15,328.04	15,674.32	0.0000	4.3300	50.0000	0.0000	(3.6872)	(0.4354)	0.0000	2	(4.1226)	01/06/2025
603568.SH	12/24/2024	SDB3260123021	9,400.00	2.9027	26,682.14	27,284.93	0.0000	4.3300	50.0000	0.0000	(6.4185)	(0.7579)	0.0000	2	(7.1765)	01/06/2025
603568.SH	12/24/2024	SDB3260123021	300.00	2.9027	851.56	870.80	0.0000	4.3300	50.0000	0.0000	(0.2048)	(0.0242)	0.0000	2	(0.2290)	01/06/2025
603568.SH	12/24/2024	SDB3260123021	2,000.00	2.9027	5,677.05	5,805.30	0.0000	4.3300	50.0000	0.0000	(1.3656)	(0.1613)	0.0000	2	(1.5269)	01/06/2025
603568.SH	12/24/2024	SDB3260123021	100.00	2.9027	283.85	290.27	0.0000	4.3300	50.0000	0.0000	(0.0683)	(0.0081)	0.0000	2	(0.0763)	01/06/2025
603568.SH	12/24/2024	SDB3260123021	6,600.00	2.9027	18,734.27	19,157.50	0.0000	4.3300	50.0000	0.0000	(4.5066)	(0.5322)	0.0000	2	(5.0388)	01/06/2025
603568.SH	12/24/2024	SDB3260123021	2,900.00	2.9027	8,231.73	8,417.69	0.0000	4.3300	50.0000	0.0000	(1.9802)	(0.2338)	0.0000	2	(2.2140)	01/06/2025
603568.SH	12/24/2024	SDB3260123021	6,200.00	2.9027	17,598.86	17,996.44	0.0000	4.3300	50.0000	0.0000	(4.2335)	(0.4999)	0.0000	2	(4.7334)	01/06/2025
603568.SH	12/24/2024	SDB3260123021	2,300.00	2.9027	6,528.61	6,676.10	0.0000	4.3300	50.0000	0.0000	(1.5705)	(0.1854)	0.0000	2	(1.7559)	01/06/2025
603568.SH	12/24/2024	SDB3260123021	2,300.00	2.9027	6,528.61	6,676.10	0.0000	4.3300	50.0000	0.0000	(1.5705)	(0.1854)	0.0000	2	(1.7559)	01/06/2025
603568.SH	12/24/2024	SDB3260123021	1,200.00	2.9027	3,406.23	3,483.18	0.0000	4.3300	50.0000	0.0000	(0.8194)	(0.0968)	0.0000	2	(0.9161)	01/06/2025
603568.SH	12/23/2024	SDB3260123021	100.00	2.9230	296.14	292.30	0.0000	4.3300	50.0000	0.0000	(0.0356)	(0.0041)	0.0000	1	(0.0397)	01/06/2025
603568.SH	12/23/2024	SDB3260123021	800.00	2.9230	2,270.82	2,338.42	0.0000	4.3300	50.0000	0.0000	(0.2731)	(0.0325)	0.0000	1	(0.3056)	01/06/2025
603568.SH	12/23/2024	SDB3260123021	400.00	2.9230	1,135.41	1,169.21	0.0000	4.3300	50.0000	0.0000	(0.1366)	(0.0162)	0.0000	1	(0.1528)	01/06/2025
603568.SH	12/23/2024	SDB3260123021	6,200.00	2.9230	17,598.86	18,122.74	0.0000	4.3300	50.0000	0.0000	(2.1168)	(0.2517)	0.0000	1	(2.3685)	01/06/2025
603568.SH	12/23/2024	SDB3260123021	200.00	2.9230	567.71	584.60	0.0000	4.3300	50.0000	0.0000	(0.0683)	(0.0081)	0.0000	1	(0.0764)	01/06/2025
603568.SH	12/23/2024	SDB3260123021	100.00	2.9230	283.85	292.30	0.0000	4.3300	50.0000	0.0000	(0.0341)	(0.0041)	0.0000	1	(0.0382)	01/06/2025
603568.SH	12/23/2024	SDB3260123021	2,400.00	2.9230	6,812.46	7,015.25	0.0000	4.3300	50.0000	0.0000	(0.8194)	(0.0974)	0.0000	1	(0.9168)	01/06/2025
603568.SH	12/23/2024	SDB3260123021	4,600.00	2.9230	13,057.22	13,445.90	0.0000	4.3300	50.0000	0.0000	(1.5705)	(0.1867)	0.0000	1	(1.7572)	01/06/2025
603568.SH	12/23/2024	SDB3260123021	400.00	2.9230	1,135.41	1,169.21	0.0000	4.3300	50.0000	0.0000	(0.1366)	(0.0162)	0.0000	1	(0.1528)	01/06/2025
603568.SH	12/23/2024	SDB3260123021	700.00	2.9230	1,986.97	2,046.12	0.0000	4.3300	50.0000	0.0000	(0.2390)	(0.0284)	0.0000	1	(0.2674)	01/06/2025
603568.SH	12/23/2024	SDB3260123021	20,400.00	2.9230	57,905.93	59,629.65	0.0000	4.3300	50.0000	0.0000	(6.9648)	(0.8282)	0.0000	1	(7.7930)	01/06/2025
603568.SH	12/23/2024	SDB3260123021	7,100.00	2.9230	20,153.53	20,753.46	0.0000	4.3300	50.0000	0.0000	(2.4240)	(0.2882)	0.0000	1	(2.7123)	01/06/2025
603568.SH	12/23/2024	SDB3260123021	5,400.00	2.9230	15,328.04	15,784.32	0.0000	4.3300	50.0000	0.0000	(1.8436)	(0.2192)	0.0000	1	(2.0628)	01/06/2025
603568.SH	12/23/2024	SDB3260123021	9,400.00	2.9230	26,682.14	27,476.41	0.0000	4.3300	50.0000	0.0000	(3.2093)	(0.3816)	0.0000	1	(3.5909)	01/06/2025
603568.SH	12/23/2024	SDB3260123021	300.00	2.9230	851.56	876.91	0.0000	4.3300	50.0000	0.0000	(0.1024)	(0.0122)	0.0000	1	(0.1146)	01/06/2025
603568.SH	12/23/2024	SDB3260123021	2,000.00	2.9230	5,677.05	5,846.04	0.0000	4.3300	50.0000	0.0000	(0.6828)	(0.0812)	0.0000	1	(0.7640)	01/06/2025
603568.SH	12/23/2024	SDB3260123021	100.00	2.9230	283.85	292.30	0.0000	4.3300	50.0000	0.0000	(0.0341)	(0.0041)	0.0000	1	(0.0382)	01/06/2025
603568.SH	12/23/2024	SDB3260123021	6,800.00	2.9230	18,734.27	19,291.95	0.0000	4.3300	50.0000	0.0000	(2.2533)	(0.2679)	0.0000	1	(2.5213)	01/06/2025
603568.SH	12/23/2024	SDB3260123021	2,900.00	2.9230	8,231.73	8,476.76	0.0000	4.3300	50.0000	0.0000	(0.9901)	(0.1177)	0.0000	1	(1.1078)	01/06/2025
603568.SH	12/23/2024	SDB3260123021	6,200.00	2.9230	17,598.86	18,122.74	0.0000	4.3300	50.0000	0.0000	(2.1168)	(0.2517)	0.0000	1	(2.3685)	01/06/2025
603568.SH	12/23/2024	SDB3260123021	2,300.00	2.9230	6,528.61	6,722.95	0.0000	4.3300	50.0000	0.0000	(0.7852)	(0.0934)	0.0000	1	(0.8786)	01/06/2025
603568.SH	12/23/2024	SDB3260123021	2,300.00	2.9230	6,528.61	6,722.95	0.0000	4.3300	50.0000	0.0000	(0.7852)	(0.0934)	0.0000	1	(0.8786)	01/06/2025
603568.SH	12/23/2024	SDB3260123021	1,200.00	2.9230	3,406.23	3,507.63	0.0000	4.3300	50.0000	0.0000	(0.4097)	(0.0487)	0.0000	1	(0.4584)	01/06/2025
603568.SH	12/20/2024	SDB3260123021	100.00	2.9334	296.14	293.34	0.0000	4.3300	50.0000	0.0000	(0.1069)	(0.0122)	0.0000	3	(0.1191)	01/06/2025
603568.SH	12/20/2024	SDB3260123021	800.00	2.9334	2,270.82	2,346.73	0.0000	4.3300	50.0000	0.0000	(0.8194)	(0.0978)	0.0000	3	(0.9172)	01/06/2025
603568.SH	12/20/2024	SDB3260123021	400.00	2.9334	1,135.41	1,173.36	0.0000	4.3300	50.0000	0.0000	(0.4097)	(0.0489)	0.0000	3	(0.4586)	01/06/2025
603568.SH	12/20/2024	SDB3260123021	6,200.00	2.9334	17,598.86	18,187.15	0.0000	4.3300	50.0000	0.0000	(6.3503)	(0.7578)	0.0000	3	(7.1081)	01/06/2025
603568.SH	12/20/2024	SDB3260123021	200.00	2.9334	567.71	586.68	0.0000	4.3300	50.0000	0.0000	(0.2048)	(0.0244)	0.0000	3	(0.2293)	01/06/2025
603568.SH	12/20/2024	SDB3260123021	100.00	2.9334	283.85	293.34	0.0000	4.3300	50.0000	0.0000	(0.1024)	(0.0122)	0.0000	3	(0.1146)	01/06/2025
603568.SH	12/20/2024	SDB3260123021	2,400.00	2.9334	6,812.46	7,040.19	0.0000	4.3300	50.0000	0.0000	(2.4582)	(0.2933)	0.0000	3	(2.7515)	01/06/2025
603568.SH	12/20/2024	SDB3260123021	4,600.00	2.9334	13,057.22	13,493.70	0.0000	4.3300	50.0000	0.0000	(4.7115)	(0.5622)	0.0000	3	(5.2737)	01/06/2025
603568.SH	12/20/2024	SDB3260123021	400.00	2.9334	1,135.41	1,173.36	0.0000	4.3300	50.0000	0.0000	(0.4097)	(0.0489)	0.0000	3	(0.4586)	01/06/2025
603568.SH	12/20/2024	SDB3260123021	700.00	2.9334	1,986.97	2,053.39	0.0000	4.3300	50.0000	0.0000	(0.7170)	(0.0856)	0.0000	3	(0.8025)	01/06/2025
603568.SH	12/20/2024	SDB3260123021	20,400.00	2.9334	57,905.93	59,841.60	0.0000	4.3300	50.0000	0.0000	(20.8944)	(2.4934)	0.0000	3	(23.3878)	01/06/2025
603568.SH	12/20/2024	SDB3260123021	7,100.00	2.9334	20,153.53	20,827.23	0.0000	4.3300	50.0000	0.0000	(7.7271)	(0.8678)	0.0000	3	(8.1399)	01/06/2025
603568.SH	12/20/2024	SDB3260123021	5,400.00	2.9334	15,328.04	15,840.42	0.0000	4.3300	50.0000	0.0000	(5.5309)	(0.6600)	0.0000	3	(6.1909)	01/06/2025
603568.SH	12/20/2024	SDB3260123021	9,400.00	2.9334	26,682.14	27,574.07	0.0000	4.3300	50.0000	0.0000	(9.6278)	(1.1489)	0.0000	3	(10.7767)	01/06/2025
603568.SH	12/20/2024	SDB3260123021	300.00	2.9334	851.56	880.02	0.0000	4.3300	50.0000	0.0000	(0.3073)	(0.0367)	0.0000	3	(0.3439)	01/06/2025
603568.SH	12/20/2024	SDB3260123021	2,000.00	2.9334	5,677.05	5,866.82	0.0000	4.3300	50.0000	0.0000	(2.0485)	(0.2445)	0.0000	3	(2.2929)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ZHEJIANG WEIMING ENVIRONMENT PROTECTION CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603568.SH	12/20/2024	SDB3260123021	100.00	2.9334	283.85	293.34	0.0000	4.3300	50.0000	0.0000	(0.1024)	(0.0122)	0.0000	3	(0.1146)	01/06/2025
603568.SH	12/20/2024	SDB3260123021	6,600.00	2.9334	18,734.27	19,360.52	0.0000	4.3300	50.0000	0.0000	(6.7599)	(0.8067)	0.0000	3	(7.5666)	01/06/2025
603568.SH	12/20/2024	SDB3260123021	2,900.00	2.9334	8,231.73	8,506.89	0.0000	4.3300	50.0000	0.0000	(2.9703)	(0.3545)	0.0000	3	(3.3247)	01/06/2025
603568.SH	12/20/2024	SDB3260123021	6,200.00	2.9334	17,598.86	18,187.15	0.0000	4.3300	50.0000	0.0000	(6.3503)	(0.7578)	0.0000	3	(7.1081)	01/06/2025
603568.SH	12/20/2024	SDB3260123021	2,300.00	2.9334	6,528.61	6,746.85	0.0000	4.3300	50.0000	0.0000	(2.3557)	(0.2811)	0.0000	3	(2.6369)	01/06/2025
603568.SH	12/20/2024	SDB3260123021	2,300.00	2.9334	6,528.61	6,746.85	0.0000	4.3300	50.0000	0.0000	(2.3557)	(0.2811)	0.0000	3	(2.6369)	01/06/2025
603568.SH	12/20/2024	SDB3260123021	1,200.00	2.9334	3,406.23	3,520.09	0.0000	4.3300	50.0000	0.0000	(1.2291)	(0.1467)	0.0000	3	(1.3758)	01/06/2025
603568.SH	12/19/2024	SDB3260123021	100.00	2.9146	296.14	291.46	0.0000	4.5800	50.0000	0.0000	(0.0377)	(0.0040)	0.0000	1	(0.0417)	01/06/2025
603568.SH	12/19/2024	SDB3260123021	800.00	2.9146	2,270.82	2,331.71	0.0000	4.5800	50.0000	0.0000	(0.2889)	(0.0324)	0.0000	1	(0.3213)	01/06/2025
603568.SH	12/19/2024	SDB3260123021	400.00	2.9146	1,135.41	1,165.86	0.0000	4.5800	50.0000	0.0000	(0.1444)	(0.0162)	0.0000	1	(0.1606)	01/06/2025
603568.SH	12/19/2024	SDB3260123021	6,200.00	2.9146	17,598.86	18,070.77	0.0000	4.5800	50.0000	0.0000	(2.2390)	(0.2510)	0.0000	1	(2.4899)	01/06/2025
603568.SH	12/19/2024	SDB3260123021	200.00	2.9146	567.71	582.93	0.0000	4.5800	50.0000	0.0000	(0.0722)	(0.0081)	0.0000	1	(0.0803)	01/06/2025
603568.SH	12/19/2024	SDB3260123021	100.00	2.9146	283.85	291.46	0.0000	4.5800	50.0000	0.0000	(0.0361)	(0.0040)	0.0000	1	(0.0402)	01/06/2025
603568.SH	12/19/2024	SDB3260123021	2,400.00	2.9146	6,812.46	6,995.14	0.0000	4.5800	50.0000	0.0000	(0.8667)	(0.0972)	0.0000	1	(0.9639)	01/06/2025
603568.SH	12/19/2024	SDB3260123021	4,600.00	2.9146	13,057.22	13,407.34	0.0000	4.5800	50.0000	0.0000	(1.6612)	(0.1862)	0.0000	1	(1.8474)	01/06/2025
603568.SH	12/19/2024	SDB3260123021	400.00	2.9146	1,135.41	1,165.86	0.0000	4.5800	50.0000	0.0000	(0.1444)	(0.0162)	0.0000	1	(0.1606)	01/06/2025
603568.SH	12/19/2024	SDB3260123021	700.00	2.9146	1,986.97	2,040.25	0.0000	4.5800	50.0000	0.0000	(0.2528)	(0.0283)	0.0000	1	(0.2811)	01/06/2025
603568.SH	12/19/2024	SDB3260123021	20,400.00	2.9146	57,905.93	59,458.66	0.0000	4.5800	50.0000	0.0000	(7.3669)	(0.8258)	0.0000	1	(8.1927)	01/06/2025
603568.SH	12/19/2024	SDB3260123021	7,100.00	2.9146	20,153.53	20,693.94	0.0000	4.5800	50.0000	0.0000	(2.5640)	(0.2874)	0.0000	1	(2.8514)	01/06/2025
603568.SH	12/19/2024	SDB3260123021	5,400.00	2.9146	15,328.04	15,739.06	0.0000	4.5800	50.0000	0.0000	(1.9501)	(0.2186)	0.0000	1	(2.1687)	01/06/2025
603568.SH	12/19/2024	SDB3260123021	9,400.00	2.9146	26,682.14	27,397.62	0.0000	4.5800	50.0000	0.0000	(3.3946)	(0.3805)	0.0000	1	(3.7751)	01/06/2025
603568.SH	12/19/2024	SDB3260123021	300.00	2.9146	851.56	874.39	0.0000	4.5800	50.0000	0.0000	(0.1083)	(0.0121)	0.0000	1	(0.1205)	01/06/2025
603568.SH	12/19/2024	SDB3260123021	2,000.00	2.9146	5,677.05	5,829.28	0.0000	4.5800	50.0000	0.0000	(0.7222)	(0.0810)	0.0000	1	(0.8032)	01/06/2025
603568.SH	12/19/2024	SDB3260123021	100.00	2.9146	283.85	291.46	0.0000	4.5800	50.0000	0.0000	(0.0361)	(0.0040)	0.0000	1	(0.0402)	01/06/2025
603568.SH	12/19/2024	SDB3260123021	6,600.00	2.9146	18,734.27	19,236.62	0.0000	4.5800	50.0000	0.0000	(2.3834)	(0.2672)	0.0000	1	(2.6506)	01/06/2025
603568.SH	12/19/2024	SDB3260123021	2,900.00	2.9146	8,231.73	8,452.46	0.0000	4.5800	50.0000	0.0000	(1.0473)	(0.1174)	0.0000	1	(1.1647)	01/06/2025
603568.SH	12/19/2024	SDB3260123021	6,200.00	2.9146	17,598.86	18,070.77	0.0000	4.5800	50.0000	0.0000	(2.2390)	(0.2510)	0.0000	1	(2.4899)	01/06/2025
603568.SH	12/19/2024	SDB3260123021	2,300.00	2.9146	6,528.61	6,703.67	0.0000	4.5800	50.0000	0.0000	(0.8306)	(0.0931)	0.0000	1	(0.9237)	01/06/2025
603568.SH	12/19/2024	SDB3260123021	2,300.00	2.9146	6,528.61	6,703.67	0.0000	4.5800	50.0000	0.0000	(0.8306)	(0.0931)	0.0000	1	(0.9237)	01/06/2025
603568.SH	12/19/2024	SDB3260123021	1,200.00	2.9146	3,406.23	3,497.57	0.0000	4.5800	50.0000	0.0000	(0.4333)	(0.0486)	0.0000	1	(0.4819)	01/06/2025
603568.SH	12/18/2024	SDB3260123021	100.00	2.9237	296.14	292.37	0.0000	4.5800	50.0000	0.0000	(0.0377)	(0.0041)	0.0000	1	(0.0417)	01/06/2025
603568.SH	12/18/2024	SDB3260123021	800.00	2.9237	2,270.82	2,338.98	0.0000	4.5800	50.0000	0.0000	(0.2889)	(0.0325)	0.0000	1	(0.3214)	01/06/2025
603568.SH	12/18/2024	SDB3260123021	400.00	2.9237	1,135.41	1,169.49	0.0000	4.5800	50.0000	0.0000	(0.1444)	(0.0162)	0.0000	1	(0.1607)	01/06/2025
603568.SH	12/18/2024	SDB3260123021	6,200.00	2.9237	17,598.86	18,127.09	0.0000	4.5800	50.0000	0.0000	(2.2390)	(0.2518)	0.0000	1	(2.4907)	01/06/2025
603568.SH	12/18/2024	SDB3260123021	200.00	2.9237	567.71	584.74	0.0000	4.5800	50.0000	0.0000	(0.0722)	(0.0081)	0.0000	1	(0.0803)	01/06/2025
603568.SH	12/18/2024	SDB3260123021	100.00	2.9237	283.85	292.37	0.0000	4.5800	50.0000	0.0000	(0.0361)	(0.0041)	0.0000	1	(0.0402)	01/06/2025
603568.SH	12/18/2024	SDB3260123021	2,400.00	2.9237	6,812.46	7,016.94	0.0000	4.5800	50.0000	0.0000	(0.8667)	(0.0975)	0.0000	1	(0.9642)	01/06/2025
603568.SH	12/18/2024	SDB3260123021	4,600.00	2.9237	13,057.22	13,449.13	0.0000	4.5800	50.0000	0.0000	(1.6612)	(0.1868)	0.0000	1	(1.8480)	01/06/2025
603568.SH	12/18/2024	SDB3260123021	400.00	2.9237	1,135.41	1,169.49	0.0000	4.5800	50.0000	0.0000	(0.1444)	(0.0162)	0.0000	1	(0.1607)	01/06/2025
603568.SH	12/18/2024	SDB3260123021	700.00	2.9237	1,986.97	2,046.61	0.0000	4.5800	50.0000	0.0000	(0.2528)	(0.0284)	0.0000	1	(0.2812)	01/06/2025
603568.SH	12/18/2024	SDB3260123021	20,400.00	2.9237	57,905.93	59,643.97	0.0000	4.5800	50.0000	0.0000	(7.3669)	(0.8284)	0.0000	1	(8.1953)	01/06/2025
603568.SH	12/18/2024	SDB3260123021	7,100.00	2.9237	20,153.53	20,758.44	0.0000	4.5800	50.0000	0.0000	(2.5640)	(0.2883)	0.0000	1	(2.8523)	01/06/2025
603568.SH	12/18/2024	SDB3260123021	5,400.00	2.9237	15,328.04	15,788.11	0.0000	4.5800	50.0000	0.0000	(1.9501)	(0.2193)	0.0000	1	(2.1693)	01/06/2025
603568.SH	12/18/2024	SDB3260123021	9,400.00	2.9237	26,682.14	27,483.01	0.0000	4.5800	50.0000	0.0000	(3.3946)	(0.3817)	0.0000	1	(3.7763)	01/06/2025
603568.SH	12/18/2024	SDB3260123021	300.00	2.9237	851.56	877.12	0.0000	4.5800	50.0000	0.0000	(0.1083)	(0.0122)	0.0000	1	(0.1205)	01/06/2025
603568.SH	12/18/2024	SDB3260123021	2,000.00	2.9237	5,677.05	5,847.45	0.0000	4.5800	50.0000	0.0000	(0.7222)	(0.0812)	0.0000	1	(0.8035)	01/06/2025
603568.SH	12/18/2024	SDB3260123021	100.00	2.9237	283.85	292.37	0.0000	4.5800	50.0000	0.0000	(0.0361)	(0.0041)	0.0000	1	(0.0402)	01/06/2025
603568.SH	12/18/2024	SDB3260123021	6,600.00	2.9237	18,734.27	19,296.58	0.0000	4.5800	50.0000	0.0000	(2.3834)	(0.2680)	0.0000	1	(2.6514)	01/06/2025
603568.SH	12/18/2024	SDB3260123021	2,900.00	2.9237	8,231.73	8,478.80	0.0000	4.5800	50.0000	0.0000	(1.0473)	(0.1178)	0.0000	1	(1.1650)	01/06/2025
603568.SH	12/18/2024	SDB3260123021	6,200.00	2.9237	17,598.86	18,127.09	0.0000	4.5800	50.0000	0.0000	(2.2390)	(0.2518)	0.0000	1	(2.4907)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ZHEJIANG WEIMING ENVIRONMENT PROTECTION CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603568.SH	12/18/2024	SDB3260123021	2,300.00	2.9237	6,528.61	6,724.57	0.0000	4.5800	50.0000	0.0000	(0.8306)	(0.0934)	0.0000	1	(0.9240)	01/06/2025
603568.SH	12/18/2024	SDB3260123021	2,300.00	2.9237	6,528.61	6,724.57	0.0000	4.5800	50.0000	0.0000	(0.8306)	(0.0934)	0.0000	1	(0.9240)	01/06/2025
603568.SH	12/18/2024	SDB3260123021	1,200.00	2.9237	3,406.23	3,508.47	0.0000	4.5800	50.0000	0.0000	(0.4333)	(0.0487)	0.0000	1	(0.4821)	01/06/2025
603568.SH	12/17/2024	SDB3260123021	100.00	2.9383	296.14	293.83	0.0000	4.5800	50.0000	0.0000	(0.0377)	(0.0041)	0.0000	1	(0.0418)	01/06/2025
603568.SH	12/17/2024	SDB3260123021	800.00	2.9383	2,270.82	2,350.63	0.0000	4.5800	50.0000	0.0000	(0.2889)	(0.0326)	0.0000	1	(0.3215)	01/06/2025
603568.SH	12/17/2024	SDB3260123021	400.00	2.9383	1,135.41	1,175.31	0.0000	4.5800	50.0000	0.0000	(0.1444)	(0.0163)	0.0000	1	(0.1608)	01/06/2025
603568.SH	12/17/2024	SDB3260123021	6,200.00	2.9383	17,598.86	18,217.35	0.0000	4.5800	50.0000	0.0000	(2.2390)	(0.2530)	0.0000	1	(2.4920)	01/06/2025
603568.SH	12/17/2024	SDB3260123021	200.00	2.9383	567.71	587.66	0.0000	4.5800	50.0000	0.0000	(0.0722)	(0.0082)	0.0000	1	(0.0804)	01/06/2025
603568.SH	12/17/2024	SDB3260123021	100.00	2.9383	283.85	293.83	0.0000	4.5800	50.0000	0.0000	(0.0361)	(0.0041)	0.0000	1	(0.0402)	01/06/2025
603568.SH	12/17/2024	SDB3260123021	2,400.00	2.9383	6,812.46	7,051.88	0.0000	4.5800	50.0000	0.0000	(0.8667)	(0.0979)	0.0000	1	(0.9646)	01/06/2025
603568.SH	12/17/2024	SDB3260123021	4,600.00	2.9383	13,057.22	13,516.10	0.0000	4.5800	50.0000	0.0000	(1.6612)	(0.1877)	0.0000	1	(1.8489)	01/06/2025
603568.SH	12/17/2024	SDB3260123021	400.00	2.9383	1,135.41	1,175.31	0.0000	4.5800	50.0000	0.0000	(0.1444)	(0.0163)	0.0000	1	(0.1608)	01/06/2025
603568.SH	12/17/2024	SDB3260123021	700.00	2.9383	1,986.97	2,056.80	0.0000	4.5800	50.0000	0.0000	(0.2528)	(0.0286)	0.0000	1	(0.2814)	01/06/2025
603568.SH	12/17/2024	SDB3260123021	20,400.00	2.9383	57,905.93	59,940.95	0.0000	4.5800	50.0000	0.0000	(7.3669)	(0.8325)	0.0000	1	(8.1994)	01/06/2025
603568.SH	12/17/2024	SDB3260123021	7,100.00	2.9383	20,153.53	20,861.80	0.0000	4.5800	50.0000	0.0000	(2.5640)	(0.2897)	0.0000	1	(2.8537)	01/06/2025
603568.SH	12/17/2024	SDB3260123021	5,400.00	2.9383	15,328.04	15,866.72	0.0000	4.5800	50.0000	0.0000	(1.9501)	(0.2204)	0.0000	1	(2.1704)	01/06/2025
603568.SH	12/17/2024	SDB3260123021	9,400.00	2.9383	26,682.14	27,619.85	0.0000	4.5800	50.0000	0.0000	(3.3946)	(0.3836)	0.0000	1	(3.7782)	01/06/2025
603568.SH	12/17/2024	SDB3260123021	300.00	2.9383	851.56	881.48	0.0000	4.5800	50.0000	0.0000	(0.1083)	(0.0122)	0.0000	1	(0.1206)	01/06/2025
603568.SH	12/17/2024	SDB3260123021	2,000.00	2.9383	5,677.05	5,876.56	0.0000	4.5800	50.0000	0.0000	(0.7222)	(0.0816)	0.0000	1	(0.8039)	01/06/2025
603568.SH	12/17/2024	SDB3260123021	100.00	2.9383	283.85	293.83	0.0000	4.5800	50.0000	0.0000	(0.0361)	(0.0041)	0.0000	1	(0.0402)	01/06/2025
603568.SH	12/17/2024	SDB3260123021	6,600.00	2.9383	18,734.27	19,392.66	0.0000	4.5800	50.0000	0.0000	(2.3834)	(0.2693)	0.0000	1	(2.6528)	01/06/2025
603568.SH	12/17/2024	SDB3260123021	2,900.00	2.9383	8,231.73	8,521.02	0.0000	4.5800	50.0000	0.0000	(1.0473)	(0.1183)	0.0000	1	(1.1656)	01/06/2025
603568.SH	12/17/2024	SDB3260123021	6,200.00	2.9383	17,598.86	18,217.35	0.0000	4.5800	50.0000	0.0000	(2.2390)	(0.2530)	0.0000	1	(2.4920)	01/06/2025
603568.SH	12/17/2024	SDB3260123021	2,300.00	2.9383	6,528.61	6,758.05	0.0000	4.5800	50.0000	0.0000	(0.8306)	(0.0939)	0.0000	1	(0.9244)	01/06/2025
603568.SH	12/17/2024	SDB3260123021	2,300.00	2.9383	6,528.61	6,758.05	0.0000	4.5800	50.0000	0.0000	(0.8306)	(0.0939)	0.0000	1	(0.9244)	01/06/2025
603568.SH	12/17/2024	SDB3260123021	1,200.00	2.9383	3,406.23	3,525.94	0.0000	4.5800	50.0000	0.0000	(0.4333)	(0.0490)	0.0000	1	(0.4823)	01/06/2025
603568.SH	12/16/2024	SDB3260123021	100.00	2.9091	296.14	290.91	0.0000	4.5800	50.0000	0.0000	(0.0377)	(0.0040)	0.0000	1	(0.0417)	01/06/2025
603568.SH	12/16/2024	SDB3260123021	800.00	2.9091	2,270.82	2,327.24	0.0000	4.5800	50.0000	0.0000	(0.2889)	(0.0323)	0.0000	1	(0.3212)	01/06/2025
603568.SH	12/16/2024	SDB3260123021	400.00	2.9091	1,135.41	1,163.62	0.0000	4.5800	50.0000	0.0000	(0.1444)	(0.0162)	0.0000	1	(0.1606)	01/06/2025
603568.SH	12/16/2024	SDB3260123021	6,200.00	2.9091	17,598.86	18,036.15	0.0000	4.5800	50.0000	0.0000	(2.2390)	(0.2505)	0.0000	1	(2.4895)	01/06/2025
603568.SH	12/16/2024	SDB3260123021	200.00	2.9091	567.71	581.81	0.0000	4.5800	50.0000	0.0000	(0.0722)	(0.0081)	0.0000	1	(0.0803)	01/06/2025
603568.SH	12/16/2024	SDB3260123021	100.00	2.9091	283.85	290.91	0.0000	4.5800	50.0000	0.0000	(0.0361)	(0.0040)	0.0000	1	(0.0402)	01/06/2025
603568.SH	12/16/2024	SDB3260123021	2,400.00	2.9091	6,812.46	6,981.73	0.0000	4.5800	50.0000	0.0000	(0.8667)	(0.0970)	0.0000	1	(0.9637)	01/06/2025
603568.SH	12/16/2024	SDB3260123021	4,600.00	2.9091	13,057.22	13,381.66	0.0000	4.5800	50.0000	0.0000	(1.6612)	(0.1859)	0.0000	1	(1.8470)	01/06/2025
603568.SH	12/16/2024	SDB3260123021	400.00	2.9091	1,135.41	1,163.62	0.0000	4.5800	50.0000	0.0000	(0.1444)	(0.0162)	0.0000	1	(0.1606)	01/06/2025
603568.SH	12/16/2024	SDB3260123021	700.00	2.9091	1,986.97	2,036.34	0.0000	4.5800	50.0000	0.0000	(0.2528)	(0.0283)	0.0000	1	(0.2811)	01/06/2025
603568.SH	12/16/2024	SDB3260123021	20,400.00	2.9091	57,905.93	59,344.74	0.0000	4.5800	50.0000	0.0000	(7.3669)	(0.8242)	0.0000	1	(8.1912)	01/06/2025
603568.SH	12/16/2024	SDB3260123021	7,100.00	2.9091	20,153.53	20,654.30	0.0000	4.5800	50.0000	0.0000	(2.5640)	(0.2869)	0.0000	1	(2.8508)	01/06/2025
603568.SH	12/16/2024	SDB3260123021	5,400.00	2.9091	15,328.04	15,708.90	0.0000	4.5800	50.0000	0.0000	(1.9501)	(0.2182)	0.0000	1	(2.1682)	01/06/2025
603568.SH	12/16/2024	SDB3260123021	9,400.00	2.9091	26,682.14	27,345.13	0.0000	4.5800	50.0000	0.0000	(3.3946)	(0.3798)	0.0000	1	(3.7744)	01/06/2025
603568.SH	12/16/2024	SDB3260123021	300.00	2.9091	851.56	872.72	0.0000	4.5800	50.0000	0.0000	(0.1083)	(0.0121)	0.0000	1	(0.1205)	01/06/2025
603568.SH	12/16/2024	SDB3260123021	2,000.00	2.9091	5,677.05	5,818.11	0.0000	4.5800	50.0000	0.0000	(0.7222)	(0.0808)	0.0000	1	(0.8031)	01/06/2025
603568.SH	12/16/2024	SDB3260123021	100.00	2.9091	283.85	290.91	0.0000	4.5800	50.0000	0.0000	(0.0361)	(0.0040)	0.0000	1	(0.0402)	01/06/2025
603568.SH	12/16/2024	SDB3260123021	6,600.00	2.9091	18,734.27	19,199.77	0.0000	4.5800	50.0000	0.0000	(2.3834)	(0.2667)	0.0000	1	(2.6501)	01/06/2025
603568.SH	12/16/2024	SDB3260123021	2,900.00	2.9091	8,231.73	8,436.26	0.0000	4.5800	50.0000	0.0000	(1.0473)	(0.1172)	0.0000	1	(1.1644)	01/06/2025
603568.SH	12/16/2024	SDB3260123021	6,200.00	2.9091	17,598.86	18,036.15	0.0000	4.5800	50.0000	0.0000	(2.2390)	(0.2505)	0.0000	1	(2.4895)	01/06/2025
603568.SH	12/16/2024	SDB3260123021	2,300.00	2.9091	6,528.61	6,690.83	0.0000	4.5800	50.0000	0.0000	(0.8306)	(0.0929)	0.0000	1	(0.9235)	01/06/2025
603568.SH	12/16/2024	SDB3260123021	2,300.00	2.9091	6,528.61	6,690.83	0.0000	4.5800	50.0000	0.0000	(0.8306)	(0.0929)	0.0000	1	(0.9235)	01/06/2025
603568.SH	12/16/2024	SDB3260123021	1,200.00	2.9091	3,406.23	3,490.87	0.0000	4.5800	50.0000	0.0000	(0.4333)	(0.0485)	0.0000	1	(0.4818)	01/06/2025
603568.SH	12/13/2024	SDB3260123021	100.00	2.9142	296.14	291.42	0.0000	4.5800	50.0000	0.0000	(0.1130)	(0.0121)	0.0000	3	(0.1252)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ZHEJIANG WEIMING ENVIRONMENT PROTECTION CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603568.SH	12/13/2024	SDB3260123021	800.00	2.9142	2,270.82	2,331.39	0.0000	4.5800	50.0000	0.0000	(0.8667)	(0.0971)	0.0000	3	(0.9638)	01/06/2025
603568.SH	12/13/2024	SDB3260123021	400.00	2.9142	1,135.41	1,165.69	0.0000	4.5800	50.0000	0.0000	(0.4333)	(0.0486)	0.0000	3	(0.4819)	01/06/2025
603568.SH	12/13/2024	SDB3260123021	6,200.00	2.9142	17,598.86	18,068.26	0.0000	4.5800	50.0000	0.0000	(6.7169)	(0.7528)	0.0000	3	(7.4697)	01/06/2025
603568.SH	12/13/2024	SDB3260123021	200.00	2.9142	567.71	582.85	0.0000	4.5800	50.0000	0.0000	(0.2167)	(0.0243)	0.0000	3	(0.2410)	01/06/2025
603568.SH	12/13/2024	SDB3260123021	100.00	2.9142	283.85	291.42	0.0000	4.5800	50.0000	0.0000	(0.1083)	(0.0121)	0.0000	3	(0.1205)	01/06/2025
603568.SH	12/13/2024	SDB3260123021	2,400.00	2.9142	6,812.46	6,994.17	0.0000	4.5800	50.0000	0.0000	(2.6001)	(0.2914)	0.0000	3	(2.8915)	01/06/2025
603568.SH	12/13/2024	SDB3260123021	4,600.00	2.9142	13,057.22	13,405.49	0.0000	4.5800	50.0000	0.0000	(4.9835)	(0.5586)	0.0000	3	(5.5421)	01/06/2025
603568.SH	12/13/2024	SDB3260123021	400.00	2.9142	1,135.41	1,165.69	0.0000	4.5800	50.0000	0.0000	(0.4333)	(0.0486)	0.0000	3	(0.4819)	01/06/2025
603568.SH	12/13/2024	SDB3260123021	700.00	2.9142	1,986.97	2,039.97	0.0000	4.5800	50.0000	0.0000	(0.7584)	(0.0850)	0.0000	3	(0.8434)	01/06/2025
603568.SH	12/13/2024	SDB3260123021	20,400.00	2.9142	57,905.93	59,450.41	0.0000	4.5800	50.0000	0.0000	(22.1008)	(2.4771)	0.0000	3	(24.5779)	01/06/2025
603568.SH	12/13/2024	SDB3260123021	7,100.00	2.9142	20,153.53	20,691.08	0.0000	4.5800	50.0000	0.0000	(7.6919)	(0.8621)	0.0000	3	(8.5541)	01/06/2025
603568.SH	12/13/2024	SDB3260123021	5,400.00	2.9142	15,328.04	15,736.87	0.0000	4.5800	50.0000	0.0000	(5.8502)	(0.6557)	0.0000	3	(6.5059)	01/06/2025
603568.SH	12/13/2024	SDB3260123021	9,400.00	2.9142	26,682.14	27,393.82	0.0000	4.5800	50.0000	0.0000	(10.1837)	(1.1414)	0.0000	3	(11.3251)	01/06/2025
603568.SH	12/13/2024	SDB3260123021	300.00	2.9142	851.56	874.27	0.0000	4.5800	50.0000	0.0000	(0.3250)	(0.0364)	0.0000	3	(0.3614)	01/06/2025
603568.SH	12/13/2024	SDB3260123021	2,000.00	2.9142	5,677.05	5,828.47	0.0000	4.5800	50.0000	0.0000	(2.1667)	(0.2429)	0.0000	3	(2.4096)	01/06/2025
603568.SH	12/13/2024	SDB3260123021	100.00	2.9142	283.85	291.42	0.0000	4.5800	50.0000	0.0000	(0.1083)	(0.0121)	0.0000	3	(0.1205)	01/06/2025
603568.SH	12/13/2024	SDB3260123021	6,600.00	2.9142	18,734.27	19,233.96	0.0000	4.5800	50.0000	0.0000	(7.1502)	(0.8014)	0.0000	3	(7.9517)	01/06/2025
603568.SH	12/13/2024	SDB3260123021	2,900.00	2.9142	8,231.73	8,451.28	0.0000	4.5800	50.0000	0.0000	(3.1418)	(0.3521)	0.0000	3	(3.4939)	01/06/2025
603568.SH	12/13/2024	SDB3260123021	6,200.00	2.9142	17,598.86	18,068.26	0.0000	4.5800	50.0000	0.0000	(6.7169)	(0.7528)	0.0000	3	(7.4697)	01/06/2025
603568.SH	12/13/2024	SDB3260123021	2,300.00	2.9142	6,528.61	6,702.74	0.0000	4.5800	50.0000	0.0000	(2.4918)	(0.2793)	0.0000	3	(2.7710)	01/06/2025
603568.SH	12/13/2024	SDB3260123021	2,300.00	2.9142	6,528.61	6,702.74	0.0000	4.5800	50.0000	0.0000	(2.4918)	(0.2793)	0.0000	3	(2.7710)	01/06/2025
603568.SH	12/13/2024	SDB3260123021	1,200.00	2.9142	3,406.23	3,497.08	0.0000	4.5800	50.0000	0.0000	(1.3000)	(0.1457)	0.0000	3	(1.4458)	01/06/2025
603568.SH	12/12/2024	SDB3260123021	100.00	2.8937	296.14	289.37	0.0000	4.5800	50.0000	0.0000	(0.0377)	(0.0040)	0.0000	1	(0.0417)	01/06/2025
603568.SH	12/12/2024	SDB3260123021	800.00	2.8937	2,270.82	2,314.96	0.0000	4.5800	50.0000	0.0000	(0.2889)	(0.0322)	0.0000	1	(0.3211)	01/06/2025
603568.SH	12/12/2024	SDB3260123021	400.00	2.8937	1,135.41	1,157.48	0.0000	4.5800	50.0000	0.0000	(0.1444)	(0.0161)	0.0000	1	(0.1605)	01/06/2025
603568.SH	12/12/2024	SDB3260123021	6,200.00	2.8937	17,598.86	17,940.95	0.0000	4.5800	50.0000	0.0000	(2.2390)	(0.2492)	0.0000	1	(2.4881)	01/06/2025
603568.SH	12/12/2024	SDB3260123021	200.00	2.8937	567.71	578.74	0.0000	4.5800	50.0000	0.0000	(0.0722)	(0.0080)	0.0000	1	(0.0803)	01/06/2025
603568.SH	12/12/2024	SDB3260123021	100.00	2.8937	283.85	289.37	0.0000	4.5800	50.0000	0.0000	(0.0361)	(0.0040)	0.0000	1	(0.0401)	01/06/2025
603568.SH	12/12/2024	SDB3260123021	2,400.00	2.8937	6,812.46	6,944.88	0.0000	4.5800	50.0000	0.0000	(0.8667)	(0.0965)	0.0000	1	(0.9632)	01/06/2025
603568.SH	12/12/2024	SDB3260123021	4,600.00	2.8937	13,057.22	13,311.02	0.0000	4.5800	50.0000	0.0000	(1.6612)	(0.1849)	0.0000	1	(1.8460)	01/06/2025
603568.SH	12/12/2024	SDB3260123021	400.00	2.8937	1,135.41	1,157.48	0.0000	4.5800	50.0000	0.0000	(0.1444)	(0.0161)	0.0000	1	(0.1605)	01/06/2025
603568.SH	12/12/2024	SDB3260123021	700.00	2.8937	1,986.97	2,025.59	0.0000	4.5800	50.0000	0.0000	(0.2528)	(0.0281)	0.0000	1	(0.2809)	01/06/2025
603568.SH	12/12/2024	SDB3260123021	20,400.00	2.8937	57,905.93	59,031.50	0.0000	4.5800	50.0000	0.0000	(7.3669)	(0.8199)	0.0000	1	(8.1868)	01/06/2025
603568.SH	12/12/2024	SDB3260123021	7,100.00	2.8937	20,153.53	20,545.28	0.0000	4.5800	50.0000	0.0000	(2.5640)	(0.2854)	0.0000	1	(2.8493)	01/06/2025
603568.SH	12/12/2024	SDB3260123021	5,400.00	2.8937	15,328.04	15,625.99	0.0000	4.5800	50.0000	0.0000	(1.9501)	(0.2170)	0.0000	1	(2.1671)	01/06/2025
603568.SH	12/12/2024	SDB3260123021	9,400.00	2.8937	26,682.14	27,200.79	0.0000	4.5800	50.0000	0.0000	(3.3946)	(0.3778)	0.0000	1	(3.7724)	01/06/2025
603568.SH	12/12/2024	SDB3260123021	300.00	2.8937	851.56	868.11	0.0000	4.5800	50.0000	0.0000	(0.1083)	(0.0121)	0.0000	1	(0.1204)	01/06/2025
603568.SH	12/12/2024	SDB3260123021	2,000.00	2.8937	5,677.05	5,787.40	0.0000	4.5800	50.0000	0.0000	(0.7222)	(0.0804)	0.0000	1	(0.8026)	01/06/2025
603568.SH	12/12/2024	SDB3260123021	100.00	2.8937	283.85	289.37	0.0000	4.5800	50.0000	0.0000	(0.0361)	(0.0040)	0.0000	1	(0.0401)	01/06/2025
603568.SH	12/12/2024	SDB3260123021	6,600.00	2.8937	18,734.27	19,098.43	0.0000	4.5800	50.0000	0.0000	(2.3834)	(0.2653)	0.0000	1	(2.6487)	01/06/2025
603568.SH	12/12/2024	SDB3260123021	2,900.00	2.8937	8,231.73	8,391.73	0.0000	4.5800	50.0000	0.0000	(1.0473)	(0.1166)	0.0000	1	(1.1638)	01/06/2025
603568.SH	12/12/2024	SDB3260123021	6,200.00	2.8937	17,598.86	17,940.95	0.0000	4.5800	50.0000	0.0000	(2.2390)	(0.2492)	0.0000	1	(2.4881)	01/06/2025
603568.SH	12/12/2024	SDB3260123021	2,300.00	2.8937	6,528.61	6,655.51	0.0000	4.5800	50.0000	0.0000	(0.8306)	(0.0924)	0.0000	1	(0.9230)	01/06/2025
603568.SH	12/12/2024	SDB3260123021	2,300.00	2.8937	6,528.61	6,655.51	0.0000	4.5800	50.0000	0.0000	(0.8306)	(0.0924)	0.0000	1	(0.9230)	01/06/2025
603568.SH	12/12/2024	SDB3260123021	1,200.00	2.8937	3,406.23	3,472.44	0.0000	4.5800	50.0000	0.0000	(0.4333)	(0.0482)	0.0000	1	(0.4816)	01/06/2025
603568.SH	12/11/2024	SDB3260123021	100.00	2.9147	296.14	291.47	0.0000	4.5800	50.0000	0.0000	(0.0377)	(0.0040)	0.0000	1	(0.0417)	01/06/2025
603568.SH	12/11/2024	SDB3260123021	800.00	2.9147	2,270.82	2,331.72	0.0000	4.5800	50.0000	0.0000	(0.2889)	(0.0324)	0.0000	1	(0.3213)	01/06/2025
603568.SH	12/11/2024	SDB3260123021	400.00	2.9147	1,135.41	1,165.86	0.0000	4.5800	50.0000	0.0000	(0.1444)	(0.0162)	0.0000	1	(0.1606)	01/06/2025
603568.SH	12/11/2024	SDB3260123021	6,200.00	2.9147	17,598.86	18,070.85	0.0000	4.5800	50.0000	0.0000	(2.2390)	(0.2510)	0.0000	1	(2.4900)	01/06/2025
603568.SH	12/11/2024	SDB3260123021	200.00	2.9147	567.71	582.93	0.0000	4.5800	50.0000	0.0000	(0.0722)	(0.0081)	0.0000	1	(0.0803)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ZHEJIANG WEIMING ENVIRONMENT PROTECTION CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603568.SH	12/11/2024	SDB3260123021	100.00	2.9147	283.85	291.47	0.0000	4.5800	50.0000	0.0000	(0.0361)	(0.0040)	0.0000	1	(0.0402)	01/06/2025
603568.SH	12/11/2024	SDB3260123021	2,400.00	2.9147	6,812.46	6,995.17	0.0000	4.5800	50.0000	0.0000	(0.8667)	(0.0972)	0.0000	1	(0.9639)	01/06/2025
603568.SH	12/11/2024	SDB3260123021	4,600.00	2.9147	13,057.22	13,407.40	0.0000	4.5800	50.0000	0.0000	(1.6612)	(0.1862)	0.0000	1	(1.8474)	01/06/2025
603568.SH	12/11/2024	SDB3260123021	400.00	2.9147	1,135.41	1,165.86	0.0000	4.5800	50.0000	0.0000	(0.1444)	(0.0162)	0.0000	1	(0.1606)	01/06/2025
603568.SH	12/11/2024	SDB3260123021	700.00	2.9147	1,986.97	2,040.26	0.0000	4.5800	50.0000	0.0000	(0.2528)	(0.0283)	0.0000	1	(0.2811)	01/06/2025
603568.SH	12/11/2024	SDB3260123021	20,400.00	2.9147	57,905.93	59,458.92	0.0000	4.5800	50.0000	0.0000	(7.3669)	(0.8258)	0.0000	1	(8.1927)	01/06/2025
603568.SH	12/11/2024	SDB3260123021	7,100.00	2.9147	20,153.53	20,694.04	0.0000	4.5800	50.0000	0.0000	(2.5640)	(0.2874)	0.0000	1	(2.8514)	01/06/2025
603568.SH	12/11/2024	SDB3260123021	5,400.00	2.9147	15,328.04	15,739.13	0.0000	4.5800	50.0000	0.0000	(1.9501)	(0.2186)	0.0000	1	(2.1687)	01/06/2025
603568.SH	12/11/2024	SDB3260123021	9,400.00	2.9147	26,682.14	27,397.74	0.0000	4.5800	50.0000	0.0000	(3.3946)	(0.3805)	0.0000	1	(3.7751)	01/06/2025
603568.SH	12/11/2024	SDB3260123021	300.00	2.9147	851.56	874.40	0.0000	4.5800	50.0000	0.0000	(0.1083)	(0.0121)	0.0000	1	(0.1205)	01/06/2025
603568.SH	12/11/2024	SDB3260123021	2,000.00	2.9147	5,677.05	5,829.31	0.0000	4.5800	50.0000	0.0000	(0.7222)	(0.0810)	0.0000	1	(0.8032)	01/06/2025
603568.SH	12/11/2024	SDB3260123021	100.00	2.9147	283.85	291.47	0.0000	4.5800	50.0000	0.0000	(0.0361)	(0.0040)	0.0000	1	(0.0402)	01/06/2025
603568.SH	12/11/2024	SDB3260123021	6,600.00	2.9147	18,734.27	19,236.71	0.0000	4.5800	50.0000	0.0000	(2.3834)	(0.2672)	0.0000	1	(2.6506)	01/06/2025
603568.SH	12/11/2024	SDB3260123021	2,900.00	2.9147	8,231.73	8,452.49	0.0000	4.5800	50.0000	0.0000	(1.0473)	(0.1174)	0.0000	1	(1.1647)	01/06/2025
603568.SH	12/11/2024	SDB3260123021	6,200.00	2.9147	17,598.86	18,070.85	0.0000	4.5800	50.0000	0.0000	(2.2390)	(0.2510)	0.0000	1	(2.4900)	01/06/2025
603568.SH	12/11/2024	SDB3260123021	2,300.00	2.9147	6,528.61	6,703.70	0.0000	4.5800	50.0000	0.0000	(0.8306)	(0.0931)	0.0000	1	(0.9237)	01/06/2025
603568.SH	12/11/2024	SDB3260123021	2,300.00	2.9147	6,528.61	6,703.70	0.0000	4.5800	50.0000	0.0000	(0.8306)	(0.0931)	0.0000	1	(0.9237)	01/06/2025
603568.SH	12/11/2024	SDB3260123021	1,200.00	2.9147	3,406.23	3,497.58	0.0000	4.5800	50.0000	0.0000	(0.4333)	(0.0486)	0.0000	1	(0.4819)	01/06/2025
603568.SH	12/10/2024	SDB3260123021	100.00	2.8822	296.14	288.22	0.0000	4.5800	50.0000	0.0000	(0.0377)	(0.0040)	0.0000	1	(0.0417)	01/06/2025
603568.SH	12/10/2024	SDB3260123021	800.00	2.8822	2,270.82	2,305.79	0.0000	4.5800	50.0000	0.0000	(0.2889)	(0.0320)	0.0000	1	(0.3209)	01/06/2025
603568.SH	12/10/2024	SDB3260123021	400.00	2.8822	1,135.41	1,152.89	0.0000	4.5800	50.0000	0.0000	(0.1444)	(0.0160)	0.0000	1	(0.1605)	01/06/2025
603568.SH	12/10/2024	SDB3260123021	6,200.00	2.8822	17,598.86	17,869.87	0.0000	4.5800	50.0000	0.0000	(2.2390)	(0.2482)	0.0000	1	(2.4872)	01/06/2025
603568.SH	12/10/2024	SDB3260123021	200.00	2.8822	567.71	576.45	0.0000	4.5800	50.0000	0.0000	(0.0722)	(0.0080)	0.0000	1	(0.0802)	01/06/2025
603568.SH	12/10/2024	SDB3260123021	100.00	2.8822	283.85	288.22	0.0000	4.5800	50.0000	0.0000	(0.0361)	(0.0040)	0.0000	1	(0.0401)	01/06/2025
603568.SH	12/10/2024	SDB3260123021	2,400.00	2.8822	6,812.46	6,917.37	0.0000	4.5800	50.0000	0.0000	(0.8667)	(0.0961)	0.0000	1	(0.9628)	01/06/2025
603568.SH	12/10/2024	SDB3260123021	4,600.00	2.8822	13,057.22	13,258.29	0.0000	4.5800	50.0000	0.0000	(1.6612)	(0.1841)	0.0000	1	(1.8453)	01/06/2025
603568.SH	12/10/2024	SDB3260123021	400.00	2.8822	1,135.41	1,152.89	0.0000	4.5800	50.0000	0.0000	(0.1444)	(0.0160)	0.0000	1	(0.1605)	01/06/2025
603568.SH	12/10/2024	SDB3260123021	700.00	2.8822	1,986.97	2,017.57	0.0000	4.5800	50.0000	0.0000	(0.2528)	(0.0280)	0.0000	1	(0.2808)	01/06/2025
603568.SH	12/10/2024	SDB3260123021	20,400.00	2.8822	57,905.93	58,797.63	0.0000	4.5800	50.0000	0.0000	(7.3669)	(0.8166)	0.0000	1	(8.1836)	01/06/2025
603568.SH	12/10/2024	SDB3260123021	7,100.00	2.8822	20,153.53	20,463.88	0.0000	4.5800	50.0000	0.0000	(2.5640)	(0.2842)	0.0000	1	(2.8482)	01/06/2025
603568.SH	12/10/2024	SDB3260123021	5,400.00	2.8822	15,328.04	15,564.08	0.0000	4.5800	50.0000	0.0000	(1.9501)	(0.2162)	0.0000	1	(2.1662)	01/06/2025
603568.SH	12/10/2024	SDB3260123021	9,400.00	2.8822	26,682.14	27,093.03	0.0000	4.5800	50.0000	0.0000	(3.3946)	(0.3763)	0.0000	1	(3.7709)	01/06/2025
603568.SH	12/10/2024	SDB3260123021	300.00	2.8822	851.56	864.67	0.0000	4.5800	50.0000	0.0000	(0.1083)	(0.0120)	0.0000	1	(0.1203)	01/06/2025
603568.SH	12/10/2024	SDB3260123021	2,000.00	2.8822	5,677.05	5,764.47	0.0000	4.5800	50.0000	0.0000	(0.7222)	(0.0801)	0.0000	1	(0.8023)	01/06/2025
603568.SH	12/10/2024	SDB3260123021	100.00	2.8822	283.85	288.22	0.0000	4.5800	50.0000	0.0000	(0.0361)	(0.0040)	0.0000	1	(0.0401)	01/06/2025
603568.SH	12/10/2024	SDB3260123021	6,600.00	2.8822	18,734.27	19,022.76	0.0000	4.5800	50.0000	0.0000	(2.3834)	(0.2642)	0.0000	1	(2.6476)	01/06/2025
603568.SH	12/10/2024	SDB3260123021	2,900.00	2.8822	8,231.73	8,358.49	0.0000	4.5800	50.0000	0.0000	(1.0473)	(0.1161)	0.0000	1	(1.1633)	01/06/2025
603568.SH	12/10/2024	SDB3260123021	6,200.00	2.8822	17,598.86	17,869.87	0.0000	4.5800	50.0000	0.0000	(2.2390)	(0.2482)	0.0000	1	(2.4872)	01/06/2025
603568.SH	12/10/2024	SDB3260123021	2,300.00	2.8822	6,528.61	6,629.15	0.0000	4.5800	50.0000	0.0000	(0.8306)	(0.0921)	0.0000	1	(0.9227)	01/06/2025
603568.SH	12/10/2024	SDB3260123021	2,300.00	2.8822	6,528.61	6,629.15	0.0000	4.5800	50.0000	0.0000	(0.8306)	(0.0921)	0.0000	1	(0.9227)	01/06/2025
603568.SH	12/10/2024	SDB3260123021	1,200.00	2.8822	3,406.23	3,458.68	0.0000	4.5800	50.0000	0.0000	(0.4333)	(0.0480)	0.0000	1	(0.4814)	01/06/2025
603568.SH	12/09/2024	SDB3260123021	100.00	2.9224	296.14	292.24	0.0000	4.5800	50.0000	0.0000	(0.0377)	(0.0041)	0.0000	1	(0.0417)	01/06/2025
603568.SH	12/09/2024	SDB3260123021	800.00	2.9224	2,270.82	2,337.95	0.0000	4.5800	50.0000	0.0000	(0.2889)	(0.0325)	0.0000	1	(0.3214)	01/06/2025
603568.SH	12/09/2024	SDB3260123021	400.00	2.9224	1,135.41	1,168.98	0.0000	4.5800	50.0000	0.0000	(0.1444)	(0.0162)	0.0000	1	(0.1607)	01/06/2025
603568.SH	12/09/2024	SDB3260123021	6,200.00	2.9224	17,598.86	18,119.15	0.0000	4.5800	50.0000	0.0000	(2.2390)	(0.2517)	0.0000	1	(2.4906)	01/06/2025
603568.SH	12/09/2024	SDB3260123021	200.00	2.9224	567.71	584.49	0.0000	4.5800	50.0000	0.0000	(0.0722)	(0.0081)	0.0000	1	(0.0803)	01/06/2025
603568.SH	12/09/2024	SDB3260123021	100.00	2.9224	283.85	292.24	0.0000	4.5800	50.0000	0.0000	(0.0361)	(0.0041)	0.0000	1	(0.0402)	01/06/2025
603568.SH	12/09/2024	SDB3260123021	2,400.00	2.9224	6,812.46	7,013.86	0.0000	4.5800	50.0000	0.0000	(0.8667)	(0.0974)	0.0000	1	(0.9641)	01/06/2025
603568.SH	12/09/2024	SDB3260123021	4,600.00	2.9224	13,057.22	13,443.24	0.0000	4.5800	50.0000	0.0000	(1.6612)	(0.1867)	0.0000	1	(1.8479)	01/06/2025
603568.SH	12/09/2024	SDB3260123021	400.00	2.9224	1,135.41	1,168.98	0.0000	4.5800	50.0000	0.0000	(0.1444)	(0.0162)	0.0000	1	(0.1607)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6



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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ZHEJIANG WEIMING ENVIRONMENT PROTECTION CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603568.SH	12/09/2024	SDB3260123021	700.00	2.9224	1,986.97	2,045.71	0.0000	4.5800	50.0000	0.0000	(0.2528)	(0.0284)	0.0000	1	(0.2812)	01/06/2025
603568.SH	12/09/2024	SDB3260123021	20,400.00	2.9224	57,905.93	59,617.84	0.0000	4.5800	50.0000	0.0000	(7.3669)	(0.8280)	0.0000	1	(8.1949)	01/06/2025
603568.SH	12/09/2024	SDB3260123021	7,100.00	2.9224	20,153.53	20,749.35	0.0000	4.5800	50.0000	0.0000	(2.5640)	(0.2882)	0.0000	1	(2.8522)	01/06/2025
603568.SH	12/09/2024	SDB3260123021	5,400.00	2.9224	15,328.04	15,781.19	0.0000	4.5800	50.0000	0.0000	(1.9501)	(0.2192)	0.0000	1	(2.1693)	01/06/2025
603568.SH	12/09/2024	SDB3260123021	9,400.00	2.9224	26,682.14	27,470.96	0.0000	4.5800	50.0000	0.0000	(3.3946)	(0.3815)	0.0000	1	(3.7761)	01/06/2025
603568.SH	12/09/2024	SDB3260123021	300.00	2.9224	851.56	876.73	0.0000	4.5800	50.0000	0.0000	(0.1083)	(0.0122)	0.0000	1	(0.1205)	01/06/2025
603568.SH	12/09/2024	SDB3260123021	2,000.00	2.9224	5,677.05	5,844.89	0.0000	4.5800	50.0000	0.0000	(0.7222)	(0.0812)	0.0000	1	(0.8034)	01/06/2025
603568.SH	12/09/2024	SDB3260123021	100.00	2.9224	283.85	292.24	0.0000	4.5800	50.0000	0.0000	(0.0361)	(0.0041)	0.0000	1	(0.0402)	01/06/2025
603568.SH	12/09/2024	SDB3260123021	6,600.00	2.9224	18,734.27	19,288.12	0.0000	4.5800	50.0000	0.0000	(2.3834)	(0.2679)	0.0000	1	(2.6513)	01/06/2025
603568.SH	12/09/2024	SDB3260123021	2,900.00	2.9224	8,231.73	8,475.08	0.0000	4.5800	50.0000	0.0000	(1.0473)	(0.1177)	0.0000	1	(1.1650)	01/06/2025
603568.SH	12/09/2024	SDB3260123021	6,200.00	2.9224	17,598.86	18,119.15	0.0000	4.5800	50.0000	0.0000	(2.2390)	(0.2517)	0.0000	1	(2.4906)	01/06/2025
603568.SH	12/09/2024	SDB3260123021	2,300.00	2.9224	6,528.61	6,721.62	0.0000	4.5800	50.0000	0.0000	(0.8306)	(0.0934)	0.0000	1	(0.9239)	01/06/2025
603568.SH	12/09/2024	SDB3260123021	2,300.00	2.9224	6,528.61	6,721.62	0.0000	4.5800	50.0000	0.0000	(0.8306)	(0.0934)	0.0000	1	(0.9239)	01/06/2025
603568.SH	12/09/2024	SDB3260123021	1,200.00	2.9224	3,406.23	3,506.93	0.0000	4.5800	50.0000	0.0000	(0.4333)	(0.0487)	0.0000	1	(0.4821)	01/06/2025
603568.SH	12/06/2024	SDB3260123021	100.00	2.9728	296.14	297.28	0.0000	4.5800	50.0000	0.0000	(0.1130)	(0.0124)	0.0000	3	(0.1254)	01/06/2025
603568.SH	12/06/2024	SDB3260123021	800.00	2.9728	2,270.82	2,378.24	0.0000	4.5800	50.0000	0.0000	(0.8667)	(0.0991)	0.0000	3	(0.9658)	01/06/2025
603568.SH	12/06/2024	SDB3260123021	400.00	2.9728	1,135.41	1,189.12	0.0000	4.5800	50.0000	0.0000	(0.4333)	(0.0495)	0.0000	3	(0.4829)	01/06/2025
603568.SH	12/06/2024	SDB3260123021	6,200.00	2.9728	17,598.86	18,431.40	0.0000	4.5800	50.0000	0.0000	(6.7169)	(0.7680)	0.0000	3	(7.4849)	01/06/2025
603568.SH	12/06/2024	SDB3260123021	200.00	2.9728	567.71	594.56	0.0000	4.5800	50.0000	0.0000	(0.2167)	(0.0248)	0.0000	3	(0.2414)	01/06/2025
603568.SH	12/06/2024	SDB3260123021	100.00	2.9728	283.85	297.28	0.0000	4.5800	50.0000	0.0000	(0.1083)	(0.0124)	0.0000	3	(0.1207)	01/06/2025
603568.SH	12/06/2024	SDB3260123021	2,400.00	2.9728	6,812.46	7,134.73	0.0000	4.5800	50.0000	0.0000	(2.6001)	(0.2973)	0.0000	3	(2.8974)	01/06/2025
603568.SH	12/06/2024	SDB3260123021	4,600.00	2.9728	13,057.22	13,674.91	0.0000	4.5800	50.0000	0.0000	(4.9835)	(0.5698)	0.0000	3	(5.5533)	01/06/2025
603568.SH	12/06/2024	SDB3260123021	400.00	2.9728	1,135.41	1,189.12	0.0000	4.5800	50.0000	0.0000	(0.4333)	(0.0495)	0.0000	3	(0.4829)	01/06/2025
603568.SH	12/06/2024	SDB3260123021	700.00	2.9728	1,986.97	2,080.96	0.0000	4.5800	50.0000	0.0000	(0.7584)	(0.0867)	0.0000	3	(0.8451)	01/06/2025
603568.SH	12/06/2024	SDB3260123021	20,400.00	2.9728	57,905.93	60,645.24	0.0000	4.5800	50.0000	0.0000	(22.1008)	(2.5269)	0.0000	3	(24.6276)	01/06/2025
603568.SH	12/06/2024	SDB3260123021	7,100.00	2.9728	20,153.53	21,106.92	0.0000	4.5800	50.0000	0.0000	(7.6919)	(0.8795)	0.0000	3	(8.5714)	01/06/2025
603568.SH	12/06/2024	SDB3260123021	5,400.00	2.9728	15,328.04	16,053.15	0.0000	4.5800	50.0000	0.0000	(5.8502)	(0.6689)	0.0000	3	(6.5191)	01/06/2025
603568.SH	12/06/2024	SDB3260123021	9,400.00	2.9728	26,682.14	27,944.38	0.0000	4.5800	50.0000	0.0000	(10.1837)	(1.1643)	0.0000	3	(11.3480)	01/06/2025
603568.SH	12/06/2024	SDB3260123021	300.00	2.9728	851.56	891.84	0.0000	4.5800	50.0000	0.0000	(0.3250)	(0.0372)	0.0000	3	(0.3622)	01/06/2025
603568.SH	12/06/2024	SDB3260123021	2,000.00	2.9728	5,677.05	5,945.61	0.0000	4.5800	50.0000	0.0000	(2.1667)	(0.2477)	0.0000	3	(2.4145)	01/06/2025
603568.SH	12/06/2024	SDB3260123021	100.00	2.9728	283.85	297.28	0.0000	4.5800	50.0000	0.0000	(0.1083)	(0.0124)	0.0000	3	(0.1207)	01/06/2025
603568.SH	12/06/2024	SDB3260123021	6,600.00	2.9728	18,734.27	19,620.52	0.0000	4.5800	50.0000	0.0000	(7.1502)	(0.8175)	0.0000	3	(7.9678)	01/06/2025
603568.SH	12/06/2024	SDB3260123021	2,900.00	2.9728	8,231.73	8,621.14	0.0000	4.5800	50.0000	0.0000	(3.1418)	(0.3592)	0.0000	3	(3.5010)	01/06/2025
603568.SH	12/06/2024	SDB3260123021	6,200.00	2.9728	17,598.86	18,431.40	0.0000	4.5800	50.0000	0.0000	(6.7169)	(0.7680)	0.0000	3	(7.4849)	01/06/2025
603568.SH	12/06/2024	SDB3260123021	2,300.00	2.9728	6,528.61	6,837.45	0.0000	4.5800	50.0000	0.0000	(2.4918)	(0.2849)	0.0000	3	(2.7766)	01/06/2025
603568.SH	12/06/2024	SDB3260123021	2,300.00	2.9728	6,528.61	6,837.45	0.0000	4.5800	50.0000	0.0000	(2.4918)	(0.2849)	0.0000	3	(2.7766)	01/06/2025
603568.SH	12/06/2024	SDB3260123021	1,200.00	2.9728	3,406.23	3,567.37	0.0000	4.5800	50.0000	0.0000	(1.3000)	(0.1486)	0.0000	3	(1.4487)	01/06/2025
603568.SH	12/05/2024	SDB3260123021	100.00	2.9589	296.14	295.89	0.0000	4.5800	50.0000	0.0000	(0.0377)	(0.0041)	0.0000	1	(0.0418)	01/06/2025
603568.SH	12/05/2024	SDB3260123021	800.00	2.9589	2,270.82	2,367.10	0.0000	4.5800	50.0000	0.0000	(0.2889)	(0.0329)	0.0000	1	(0.3218)	01/06/2025
603568.SH	12/05/2024	SDB3260123021	400.00	2.9589	1,135.41	1,183.55	0.0000	4.5800	50.0000	0.0000	(0.1444)	(0.0164)	0.0000	1	(0.1609)	01/06/2025
603568.SH	12/05/2024	SDB3260123021	6,200.00	2.9589	17,598.86	18,345.03	0.0000	4.5800	50.0000	0.0000	(2.2390)	(0.2548)	0.0000	1	(2.4938)	01/06/2025
603568.SH	12/05/2024	SDB3260123021	200.00	2.9589	567.71	591.78	0.0000	4.5800	50.0000	0.0000	(0.0722)	(0.0082)	0.0000	1	(0.0804)	01/06/2025
603568.SH	12/05/2024	SDB3260123021	100.00	2.9589	283.85	295.89	0.0000	4.5800	50.0000	0.0000	(0.0361)	(0.0041)	0.0000	1	(0.0402)	01/06/2025
603568.SH	12/05/2024	SDB3260123021	2,400.00	2.9589	6,812.46	7,101.30	0.0000	4.5800	50.0000	0.0000	(0.8667)	(0.0986)	0.0000	1	(0.9653)	01/06/2025
603568.SH	12/05/2024	SDB3260123021	4,600.00	2.9589	13,057.22	13,610.83	0.0000	4.5800	50.0000	0.0000	(1.6612)	(0.1890)	0.0000	1	(1.8502)	01/06/2025
603568.SH	12/05/2024	SDB3260123021	400.00	2.9589	1,135.41	1,183.55	0.0000	4.5800	50.0000	0.0000	(0.1444)	(0.0164)	0.0000	1	(0.1609)	01/06/2025
603568.SH	12/05/2024	SDB3260123021	700.00	2.9589	1,986.97	2,071.21	0.0000	4.5800	50.0000	0.0000	(0.2528)	(0.0288)	0.0000	1	(0.2816)	01/06/2025
603568.SH	12/05/2024	SDB3260123021	20,400.00	2.9589	57,905.93	60,361.07	0.0000	4.5800	50.0000	0.0000	(7.3669)	(0.8383)	0.0000	1	(8.2053)	01/06/2025
603568.SH	12/05/2024	SDB3260123021	7,100.00	2.9589	20,153.53	21,008.02	0.0000	4.5800	50.0000	0.0000	(2.5640)	(0.2918)	0.0000	1	(2.8558)	01/06/2025
603568.SH	12/05/2024	SDB3260123021	5,400.00	2.9589	15,328.04	15,977.93	0.0000	4.5800	50.0000	0.0000	(1.9501)	(0.2219)	0.0000	1	(2.1720)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ZHEJIANG WEIMING ENVIRONMENT PROTECTION CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603568.SH	12/05/2024	SDB3260123021	9,400.00	2.9589	26,682.14	27,813.43	0.0000	4.5800	50.0000	0.0000	(3.3946)	(0.3863)	0.0000	1	(3.7809)	01/06/2025
603568.SH	12/05/2024	SDB3260123021	300.00	2.9589	851.56	887.66	0.0000	4.5800	50.0000	0.0000	(0.1083)	(0.0123)	0.0000	1	(0.1207)	01/06/2025
603568.SH	12/05/2024	SDB3260123021	2,000.00	2.9589	5,677.05	5,917.75	0.0000	4.5800	50.0000	0.0000	(0.7222)	(0.0822)	0.0000	1	(0.8044)	01/06/2025
603568.SH	12/05/2024	SDB3260123021	100.00	2.9589	283.85	295.89	0.0000	4.5800	50.0000	0.0000	(0.0361)	(0.0041)	0.0000	1	(0.0402)	01/06/2025
603568.SH	12/05/2024	SDB3260123021	6,600.00	2.9589	18,734.27	19,528.58	0.0000	4.5800	50.0000	0.0000	(2.3834)	(0.2712)	0.0000	1	(2.6546)	01/06/2025
603568.SH	12/05/2024	SDB3260123021	2,900.00	2.9589	8,231.73	8,580.74	0.0000	4.5800	50.0000	0.0000	(1.0473)	(0.1192)	0.0000	1	(1.1664)	01/06/2025
603568.SH	12/05/2024	SDB3260123021	6,200.00	2.9589	17,598.86	18,345.03	0.0000	4.5800	50.0000	0.0000	(2.2390)	(0.2548)	0.0000	1	(2.4938)	01/06/2025
603568.SH	12/05/2024	SDB3260123021	2,300.00	2.9589	6,528.61	6,805.41	0.0000	4.5800	50.0000	0.0000	(0.8306)	(0.0945)	0.0000	1	(0.9251)	01/06/2025
603568.SH	12/05/2024	SDB3260123021	2,300.00	2.9589	6,528.61	6,805.41	0.0000	4.5800	50.0000	0.0000	(0.8306)	(0.0945)	0.0000	1	(0.9251)	01/06/2025
603568.SH	12/05/2024	SDB3260123021	1,200.00	2.9589	3,406.23	3,550.65	0.0000	4.5800	50.0000	0.0000	(0.4333)	(0.0493)	0.0000	1	(0.4827)	01/06/2025
603568.SH	12/04/2024	SDB3260123021	800.00	2.8385	2,270.82	2,270.82	0.0000	4.5800	50.0000	0.0000	(0.2889)	(0.0315)	0.0000	1	(0.3204)	01/06/2025
603568.SH	12/04/2024	SDB3260123021	400.00	2.8385	1,135.41	1,135.41	0.0000	4.5800	50.0000	0.0000	(0.1444)	(0.0158)	0.0000	1	(0.1602)	01/06/2025
603568.SH	12/04/2024	SDB3260123021	6,200.00	2.8385	17,598.86	17,598.86	0.0000	4.5800	50.0000	0.0000	(2.2390)	(0.2444)	0.0000	1	(2.4834)	01/06/2025
603568.SH	12/04/2024	SDB3260123021	200.00	2.8385	567.71	567.71	0.0000	4.5800	50.0000	0.0000	(0.0722)	(0.0079)	0.0000	1	(0.0801)	01/06/2025
603568.SH	12/04/2024	SDB3260123021	100.00	2.8385	283.85	283.85	0.0000	4.5800	50.0000	0.0000	(0.0361)	(0.0039)	0.0000	1	(0.0401)	01/06/2025
603568.SH	12/04/2024	SDB3260123021	2,400.00	2.8385	6,812.46	6,812.46	0.0000	4.5800	50.0000	0.0000	(0.8667)	(0.0946)	0.0000	1	(0.9613)	01/06/2025
603568.SH	12/04/2024	SDB3260123021	4,600.00	2.8385	13,057.22	13,057.22	0.0000	4.5800	50.0000	0.0000	(1.6612)	(0.1814)	0.0000	1	(1.8425)	01/06/2025
603568.SH	12/04/2024	SDB3260123021	400.00	2.8385	1,135.41	1,135.41	0.0000	4.5800	50.0000	0.0000	(0.1444)	(0.0158)	0.0000	1	(0.1602)	01/06/2025
603568.SH	12/04/2024	SDB3260123021	700.00	2.8385	1,986.97	1,986.97	0.0000	4.5800	50.0000	0.0000	(0.2528)	(0.0276)	0.0000	1	(0.2804)	01/06/2025
603568.SH	12/04/2024	SDB3260123021	20,400.00	2.8385	57,905.93	57,905.93	0.0000	4.5800	50.0000	0.0000	(7.3669)	(0.8042)	0.0000	1	(8.1712)	01/06/2025
603568.SH	12/04/2024	SDB3260123021	7,100.00	2.8385	20,153.53	20,153.53	0.0000	4.5800	50.0000	0.0000	(2.5640)	(0.2799)	0.0000	1	(2.8439)	01/06/2025
603568.SH	12/04/2024	SDB3260123021	5,400.00	2.8385	15,328.04	15,328.04	0.0000	4.5800	50.0000	0.0000	(1.9501)	(0.2129)	0.0000	1	(2.1630)	01/06/2025
603568.SH	12/04/2024	SDB3260123021	9,400.00	2.8385	26,682.14	26,682.14	0.0000	4.5800	50.0000	0.0000	(3.3946)	(0.3706)	0.0000	1	(3.7651)	01/06/2025
603568.SH	12/04/2024	SDB3260123021	300.00	2.8385	851.56	851.56	0.0000	4.5800	50.0000	0.0000	(0.1083)	(0.0118)	0.0000	1	(0.1202)	01/06/2025
603568.SH	12/04/2024	SDB3260123021	2,000.00	2.8385	5,677.05	5,677.05	0.0000	4.5800	50.0000	0.0000	(0.7222)	(0.0788)	0.0000	1	(0.8011)	01/06/2025
603568.SH	12/04/2024	SDB3260123021	100.00	2.8385	283.85	283.85	0.0000	4.5800	50.0000	0.0000	(0.0361)	(0.0039)	0.0000	1	(0.0401)	01/06/2025
603568.SH	12/04/2024	SDB3260123021	6,600.00	2.8385	18,734.27	18,734.27	0.0000	4.5800	50.0000	0.0000	(2.3834)	(0.2602)	0.0000	1	(2.6436)	01/06/2025
603568.SH	12/04/2024	SDB3260123021	2,900.00	2.8385	8,231.73	8,231.73	0.0000	4.5800	50.0000	0.0000	(1.0473)	(0.1143)	0.0000	1	(1.1616)	01/06/2025
603568.SH	12/04/2024	SDB3260123021	6,200.00	2.8385	17,598.86	17,598.86	0.0000	4.5800	50.0000	0.0000	(2.2390)	(0.2444)	0.0000	1	(2.4834)	01/06/2025
603568.SH	12/04/2024	SDB3260123021	2,300.00	2.8385	6,528.61	6,528.61	0.0000	4.5800	50.0000	0.0000	(0.8306)	(0.0907)	0.0000	1	(0.9213)	01/06/2025
603568.SH	12/04/2024	SDB3260123021	2,300.00	2.8385	6,528.61	6,528.61	0.0000	4.5800	50.0000	0.0000	(0.8306)	(0.0907)	0.0000	1	(0.9213)	01/06/2025
603568.SH	12/04/2024	SDB3260123021	1,200.00	2.8385	3,406.23	3,406.23	0.0000	4.5800	50.0000	0.0000	(0.4333)	(0.0473)	0.0000	1	(0.4807)	01/06/2025
TOTAL ZHEJIANG WEIMING ENVIRONMENT PROTECTION CO., LTD. CMN CLASS A SERIES NORTHBOUND												(950.8926)	(109.9786)	0.0000	(1,060.8712)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ZHEJIANG WEIXING NEW BUILDING MATERIALS CO., LTD CMN CLASS A SERIES NORTHBOUND																
002372.ZK	01/03/2025	SDB3260427177	26,900.00	1.7553	47,012.62	47,216.22	0.0000	4.3300	50.0000	0.0000	(16.9637)	(1.9673)	0.0000	3	(18.9311)	01/06/2025
002372.ZK	01/03/2025	SDB3260427177	1,700.00	1.7553	2,982.58	2,983.93	0.0000	4.3300	50.0000	0.0000	(1.0762)	(0.1243)	0.0000	3	(1.2005)	01/06/2025
002372.ZK	01/03/2025	SDB3260427177	12,500.00	1.7553	21,733.75	21,940.63	0.0000	4.3300	50.0000	0.0000	(7.8423)	(0.9142)	0.0000	3	(8.7565)	01/06/2025
002372.ZK	01/03/2025	SDB3260427177	300.00	1.7553	522.81	526.58	0.0000	4.3300	50.0000	0.0000	(0.1886)	(0.0219)	0.0000	3	(0.2106)	01/06/2025
002372.ZK	01/03/2025	SDB3260427177	1,400.00	1.7553	2,423.17	2,457.35	0.0000	4.3300	50.0000	0.0000	(0.8744)	(0.1024)	0.0000	3	(0.9767)	01/06/2025
002372.ZK	01/03/2025	SDB3260427177	2,700.00	1.7553	4,672.91	4,739.18	0.0000	4.3300	50.0000	0.0000	(1.6861)	(0.1975)	0.0000	3	(1.8836)	01/06/2025
002372.ZK	01/03/2025	SDB3260427177	1,500.00	1.7553	2,593.39	2,632.88	0.0000	4.3300	50.0000	0.0000	(0.9358)	(0.1097)	0.0000	3	(1.0455)	01/06/2025
002372.ZK	01/03/2025	SDB3260427177	600.00	1.7553	1,038.09	1,053.15	0.0000	4.3300	50.0000	0.0000	(0.3746)	(0.0439)	0.0000	3	(0.4185)	01/06/2025
002372.ZK	01/03/2025	SDB3260427177	600.00	1.7553	1,040.20	1,053.15	0.0000	4.3300	50.0000	0.0000	(0.3753)	(0.0439)	0.0000	3	(0.4192)	01/06/2025
002372.ZK	01/03/2025	SDB3260427177	3,200.00	1.7553	5,522.62	5,616.80	0.0000	4.3300	50.0000	0.0000	(1.9927)	(0.2340)	0.0000	3	(2.2268)	01/06/2025
002372.ZK	01/03/2025	SDB3260427177	1,800.00	1.7553	3,087.37	3,159.45	0.0000	4.3300	50.0000	0.0000	(1.1140)	(0.1316)	0.0000	3	(1.2457)	01/06/2025
002372.ZK	01/03/2025	SDB3260427177	1,000.00	1.7553	1,715.61	1,755.25	0.0000	4.3300	50.0000	0.0000	(0.6190)	(0.0731)	0.0000	3	(0.6922)	01/06/2025
002372.ZK	01/03/2025	SDB3260427177	500.00	1.7553	871.94	877.63	0.0000	4.3300	50.0000	0.0000	(0.3146)	(0.0366)	0.0000	3	(0.3512)	01/06/2025
002372.ZK	01/03/2025	SDB3260427177	3,700.00	1.7553	6,432.13	6,494.43	0.0000	4.3300	50.0000	0.0000	(2.3209)	(0.2706)	0.0000	3	(2.5915)	01/06/2025
002372.ZK	01/03/2025	SDB3260427177	2,200.00	1.7553	3,821.14	3,861.55	0.0000	4.3300	50.0000	0.0000	(1.3788)	(0.1609)	0.0000	3	(1.5397)	01/06/2025
002372.ZK	01/03/2025	SDB3260427177	100.00	1.7553	172.66	175.53	0.0000	4.3300	50.0000	0.0000	(0.0623)	(0.0073)	0.0000	3	(0.0696)	01/06/2025
002372.ZK	01/03/2025	SDB3260427177	400.00	1.7553	723.15	702.10	0.0000	4.3300	50.0000	0.0000	(0.2609)	(0.0293)	0.0000	3	(0.2902)	01/06/2025
002372.ZK	01/03/2025	SDB3260427177	2,100.00	1.7553	3,761.16	3,686.03	0.0000	4.3300	50.0000	0.0000	(1.3572)	(0.1536)	0.0000	3	(1.5107)	01/06/2025
002372.ZK	01/03/2025	SDB3260427177	400.00	1.7553	721.91	702.10	0.0000	4.3300	50.0000	0.0000	(0.2605)	(0.0293)	0.0000	3	(0.2897)	01/06/2025
002372.ZK	01/03/2025	SDB3260427177	400.00	1.7553	718.61	702.10	0.0000	4.3300	50.0000	0.0000	(0.2593)	(0.0293)	0.0000	3	(0.2886)	01/06/2025
002372.ZK	01/03/2025	SDB3260427177	1,400.00	1.7553	2,515.15	2,457.35	0.0000	4.3300	50.0000	0.0000	(0.9075)	(0.1024)	0.0000	3	(1.0099)	01/06/2025
002372.ZK	01/03/2025	SDB3260427177	11,300.00	1.7553	20,300.85	19,834.33	0.0000	4.3300	50.0000	0.0000	(7.3252)	(0.8264)	0.0000	3	(8.1517)	01/06/2025
002372.ZK	01/03/2025	SDB3260427177	1,500.00	1.7553	2,694.80	2,632.88	0.0000	4.3300	50.0000	0.0000	(0.9724)	(0.1097)	0.0000	3	(1.0821)	01/06/2025
002372.ZK	01/03/2025	SDB3260427177	100.00	1.7553	179.65	175.53	0.0000	4.3300	50.0000	0.0000	(0.0648)	(0.0073)	0.0000	3	(0.0721)	01/06/2025
002372.ZK	01/03/2025	SDB3260427177	100.00	1.7553	179.65	175.53	0.0000	4.3300	50.0000	0.0000	(0.0648)	(0.0073)	0.0000	3	(0.0721)	01/06/2025
002372.ZK	01/03/2025	SDB3260427177	100.00	1.7553	179.65	175.53	0.0000	4.3300	50.0000	0.0000	(0.0648)	(0.0073)	0.0000	3	(0.0721)	01/06/2025
002372.ZK	01/03/2025	SDB3260427177	2,000.00	1.7553	3,593.07	3,510.50	0.0000	4.3300	50.0000	0.0000	(1.2965)	(0.1463)	0.0000	3	(1.4428)	01/06/2025
002372.ZK	01/03/2025	SDB3260427177	3,800.00	1.7553	6,826.83	6,669.95	0.0000	4.3300	50.0000	0.0000	(2.4633)	(0.2779)	0.0000	3	(2.7413)	01/06/2025
002372.ZK	01/03/2025	SDB3260427177	1,300.00	1.7553	2,335.50	2,281.82	0.0000	4.3300	50.0000	0.0000	(0.8427)	(0.0951)	0.0000	3	(0.9378)	01/06/2025
002372.ZK	01/03/2025	SDB3260427177	700.00	1.7553	1,257.57	1,228.67	0.0000	4.3300	50.0000	0.0000	(0.4538)	(0.0512)	0.0000	3	(0.5050)	01/06/2025
002372.ZK	01/03/2025	SDB3260427177	800.00	1.7553	1,437.23	1,404.20	0.0000	4.3300	50.0000	0.0000	(0.5186)	(0.0585)	0.0000	3	(0.5771)	01/06/2025
002372.ZK	01/03/2025	SDB3260427177	400.00	1.7553	718.61	702.10	0.0000	4.3300	50.0000	0.0000	(0.2593)	(0.0293)	0.0000	3	(0.2886)	01/06/2025
002372.ZK	01/03/2025	SDB3260427177	100.00	1.7553	179.65	175.53	0.0000	4.3300	50.0000	0.0000	(0.0648)	(0.0073)	0.0000	3	(0.0721)	01/06/2025
002372.ZK	01/03/2025	SDB3260427177	400.00	1.7553	718.61	702.10	0.0000	4.3300	50.0000	0.0000	(0.2593)	(0.0293)	0.0000	3	(0.2886)	01/06/2025
002372.ZK	01/03/2025	SDB3260427177	400.00	1.7553	718.61	702.10	0.0000	4.3300	50.0000	0.0000	(0.2593)	(0.0293)	0.0000	3	(0.2886)	01/06/2025
002372.ZK	01/03/2025	SDB3260427177	2,700.00	1.7553	4,850.64	4,739.18	0.0000	4.3300	50.0000	0.0000	(1.7503)	(0.1975)	0.0000	3	(1.9477)	01/06/2025
002372.ZK	01/03/2025	SDB3260427177	3,100.00	1.7553	5,569.26	5,441.27	0.0000	4.3300	50.0000	0.0000	(2.0096)	(0.2267)	0.0000	3	(2.2363)	01/06/2025
002372.ZK	01/03/2025	SDB3260427177	200.00	1.7553	359.31	351.05	0.0000	4.3300	50.0000	0.0000	(0.1296)	(0.0146)	0.0000	3	(0.1443)	01/06/2025
002372.ZK	01/03/2025	SDB3260427177	300.00	1.7553	538.96	526.58	0.0000	4.3300	50.0000	0.0000	(0.1945)	(0.0219)	0.0000	3	(0.2164)	01/06/2025
002372.ZK	01/03/2025	SDB3260427177	100.00	1.7553	179.65	175.53	0.0000	4.3300	50.0000	0.0000	(0.0648)	(0.0073)	0.0000	3	(0.0721)	01/06/2025
002372.ZK	01/03/2025	SDB3260427177	9,800.00	1.7553	17,606.04	17,201.45	0.0000	4.3300	50.0000	0.0000	(6.3528)	(0.7167)	0.0000	3	(7.0696)	01/06/2025
002372.ZK	01/03/2025	SDB3260427177	100.00	1.7553	179.65	175.53	0.0000	4.3300	50.0000	0.0000	(0.0648)	(0.0073)	0.0000	3	(0.0721)	01/06/2025
002372.ZK	01/03/2025	SDB3260427177	2,200.00	1.7553	3,952.38	3,861.55	0.0000	4.3300	50.0000	0.0000	(1.4261)	(0.1609)	0.0000	3	(1.5870)	01/06/2025
002372.ZK	01/02/2025	SDB3260427177	12,500.00	1.7389	21,733.75	21,736.30	0.0000	4.3300	50.0000	0.0000	(2.6141)	(0.3019)	0.0000	1	(2.9160)	01/06/2025
002372.ZK	01/02/2025	SDB3260427177	300.00	1.7389	522.81	521.67	0.0000	4.3300	50.0000	0.0000	(0.0629)	(0.0072)	0.0000	1	(0.0701)	01/06/2025
002372.ZK	01/02/2025	SDB3260427177	1,400.00	1.7389	2,423.17	2,434.47	0.0000	4.3300	50.0000	0.0000	(0.2915)	(0.0338)	0.0000	1	(0.3253)	01/06/2025
002372.ZK	01/02/2025	SDB3260427177	2,700.00	1.7389	4,672.91	4,695.04	0.0000	4.3300	50.0000	0.0000	(0.5620)	(0.0652)	0.0000	1	(0.6273)	01/06/2025
002372.ZK	01/02/2025	SDB3260427177	1,500.00	1.7389	2,593.39	2,608.36	0.0000	4.3300	50.0000	0.0000	(0.3119)	(0.0362)	0.0000	1	(0.3482)	01/06/2025
002372.ZK	01/02/2025	SDB3260427177	600.00	1.7389	1,038.09	1,043.34	0.0000	4.3300	50.0000	0.0000	(0.1249)	(0.0145)	0.0000	1	(0.1394)	01/06/2025
002372.ZK	01/02/2025	SDB3260427177	600.00	1.7389	1,040.20	1,043.34	0.0000	4.3300	50.0000	0.0000	(0.1251)	(0.0145)	0.0000	1	(0.1396)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ZHEJIANG WEIXING NEW BUILDING MATERIALS CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002372.ZK	01/02/2025	SDB3260427177	3,200.00	1.7389	5,522.62	5,564.49	0.0000	4.3300	50.0000	0.0000	(0.6642)	(0.0773)	0.0000	1	(0.7415)	01/06/2025
002372.ZK	01/02/2025	SDB3260427177	1,800.00	1.7389	3,087.37	3,130.03	0.0000	4.3300	50.0000	0.0000	(0.3713)	(0.0435)	0.0000	1	(0.4148)	01/06/2025
002372.ZK	01/02/2025	SDB3260427177	1,000.00	1.7389	1,715.61	1,738.90	0.0000	4.3300	50.0000	0.0000	(0.2063)	(0.0242)	0.0000	1	(0.2305)	01/06/2025
002372.ZK	01/02/2025	SDB3260427177	500.00	1.7389	871.94	869.45	0.0000	4.3300	50.0000	0.0000	(0.1049)	(0.0121)	0.0000	1	(0.1170)	01/06/2025
002372.ZK	01/02/2025	SDB3260427177	3,700.00	1.7389	6,432.13	6,433.94	0.0000	4.3300	50.0000	0.0000	(0.7736)	(0.0894)	0.0000	1	(0.8630)	01/06/2025
002372.ZK	01/02/2025	SDB3260427177	2,200.00	1.7389	3,821.14	3,825.59	0.0000	4.3300	50.0000	0.0000	(0.4596)	(0.0531)	0.0000	1	(0.5127)	01/06/2025
002372.ZK	01/02/2025	SDB3260427177	100.00	1.7389	172.66	173.89	0.0000	4.3300	50.0000	0.0000	(0.0208)	(0.0024)	0.0000	1	(0.0232)	01/06/2025
002372.ZK	01/02/2025	SDB3260427177	400.00	1.7389	723.15	695.56	0.0000	4.3300	50.0000	0.0000	(0.0870)	(0.0097)	0.0000	1	(0.0966)	01/06/2025
002372.ZK	01/02/2025	SDB3260427177	2,100.00	1.7389	3,761.16	3,651.70	0.0000	4.3300	50.0000	0.0000	(0.4524)	(0.0507)	0.0000	1	(0.5031)	01/06/2025
002372.ZK	01/02/2025	SDB3260427177	400.00	1.7389	721.91	695.56	0.0000	4.3300	50.0000	0.0000	(0.0868)	(0.0097)	0.0000	1	(0.0965)	01/06/2025
002372.ZK	01/02/2025	SDB3260427177	400.00	1.7389	718.61	695.56	0.0000	4.3300	50.0000	0.0000	(0.0864)	(0.0097)	0.0000	1	(0.0961)	01/06/2025
002372.ZK	01/02/2025	SDB3260427177	1,400.00	1.7389	2,515.15	2,434.47	0.0000	4.3300	50.0000	0.0000	(0.3025)	(0.0338)	0.0000	1	(0.3363)	01/06/2025
002372.ZK	01/02/2025	SDB3260427177	11,300.00	1.7389	20,300.85	19,649.62	0.0000	4.3300	50.0000	0.0000	(2.4417)	(0.2729)	0.0000	1	(2.7147)	01/06/2025
002372.ZK	01/02/2025	SDB3260427177	1,500.00	1.7389	2,694.80	2,608.36	0.0000	4.3300	50.0000	0.0000	(0.3241)	(0.0362)	0.0000	1	(0.3604)	01/06/2025
002372.ZK	01/02/2025	SDB3260427177	100.00	1.7389	179.65	173.89	0.0000	4.3300	50.0000	0.0000	(0.0216)	(0.0024)	0.0000	1	(0.0240)	01/06/2025
002372.ZK	01/02/2025	SDB3260427177	100.00	1.7389	179.65	173.89	0.0000	4.3300	50.0000	0.0000	(0.0216)	(0.0024)	0.0000	1	(0.0240)	01/06/2025
002372.ZK	01/02/2025	SDB3260427177	100.00	1.7389	179.65	173.89	0.0000	4.3300	50.0000	0.0000	(0.0216)	(0.0024)	0.0000	1	(0.0240)	01/06/2025
002372.ZK	01/02/2025	SDB3260427177	2,000.00	1.7389	3,593.07	3,477.81	0.0000	4.3300	50.0000	0.0000	(0.4322)	(0.0483)	0.0000	1	(0.4805)	01/06/2025
002372.ZK	01/02/2025	SDB3260427177	3,800.00	1.7389	6,826.83	6,607.84	0.0000	4.3300	50.0000	0.0000	(0.8211)	(0.0918)	0.0000	1	(0.9129)	01/06/2025
002372.ZK	01/02/2025	SDB3260427177	1,300.00	1.7389	2,335.50	2,260.58	0.0000	4.3300	50.0000	0.0000	(0.2809)	(0.0314)	0.0000	1	(0.3123)	01/06/2025
002372.ZK	01/02/2025	SDB3260427177	700.00	1.7389	1,257.57	1,217.23	0.0000	4.3300	50.0000	0.0000	(0.1513)	(0.0169)	0.0000	1	(0.1682)	01/06/2025
002372.ZK	01/02/2025	SDB3260427177	800.00	1.7389	1,437.23	1,391.12	0.0000	4.3300	50.0000	0.0000	(0.1729)	(0.0193)	0.0000	1	(0.1922)	01/06/2025
002372.ZK	01/02/2025	SDB3260427177	400.00	1.7389	718.61	695.56	0.0000	4.3300	50.0000	0.0000	(0.0864)	(0.0097)	0.0000	1	(0.0961)	01/06/2025
002372.ZK	01/02/2025	SDB3260427177	100.00	1.7389	179.65	173.89	0.0000	4.3300	50.0000	0.0000	(0.0216)	(0.0024)	0.0000	1	(0.0240)	01/06/2025
002372.ZK	01/02/2025	SDB3260427177	400.00	1.7389	718.61	695.56	0.0000	4.3300	50.0000	0.0000	(0.0864)	(0.0097)	0.0000	1	(0.0961)	01/06/2025
002372.ZK	01/02/2025	SDB3260427177	400.00	1.7389	718.61	695.56	0.0000	4.3300	50.0000	0.0000	(0.0864)	(0.0097)	0.0000	1	(0.0961)	01/06/2025
002372.ZK	01/02/2025	SDB3260427177	2,700.00	1.7389	4,850.64	4,695.04	0.0000	4.3300	50.0000	0.0000	(0.5834)	(0.0652)	0.0000	1	(0.6486)	01/06/2025
002372.ZK	01/02/2025	SDB3260427177	3,100.00	1.7389	5,569.26	5,390.60	0.0000	4.3300	50.0000	0.0000	(0.6699)	(0.0749)	0.0000	1	(0.7447)	01/06/2025
002372.ZK	01/02/2025	SDB3260427177	200.00	1.7389	359.31	347.78	0.0000	4.3300	50.0000	0.0000	(0.0432)	(0.0048)	0.0000	1	(0.0480)	01/06/2025
002372.ZK	01/02/2025	SDB3260427177	300.00	1.7389	538.96	521.67	0.0000	4.3300	50.0000	0.0000	(0.0648)	(0.0072)	0.0000	1	(0.0721)	01/06/2025
002372.ZK	01/02/2025	SDB3260427177	100.00	1.7389	179.65	173.89	0.0000	4.3300	50.0000	0.0000	(0.0216)	(0.0024)	0.0000	1	(0.0240)	01/06/2025
002372.ZK	01/02/2025	SDB3260427177	9,800.00	1.7389	17,606.04	17,041.26	0.0000	4.3300	50.0000	0.0000	(2.1176)	(0.2367)	0.0000	1	(2.3543)	01/06/2025
002372.ZK	01/02/2025	SDB3260427177	100.00	1.7389	179.65	173.89	0.0000	4.3300	50.0000	0.0000	(0.0216)	(0.0024)	0.0000	1	(0.0240)	01/06/2025
002372.ZK	01/02/2025	SDB3260427177	2,200.00	1.7389	3,952.38	3,825.59	0.0000	4.3300	50.0000	0.0000	(0.4754)	(0.0531)	0.0000	1	(0.5285)	01/06/2025
002372.ZK	12/31/2024	SDB3260427177	1,400.00	1.7374	2,423.17	2,432.35	0.0000	4.3300	50.0000	0.0000	(0.5829)	(0.0676)	0.0000	2	(0.6505)	01/06/2025
002372.ZK	12/31/2024	SDB3260427177	2,700.00	1.7374	4,672.91	4,690.96	0.0000	4.3300	50.0000	0.0000	(1.1241)	(0.1303)	0.0000	2	(1.2544)	01/06/2025
002372.ZK	12/31/2024	SDB3260427177	1,500.00	1.7374	2,593.39	2,606.09	0.0000	4.3300	50.0000	0.0000	(0.6239)	(0.0724)	0.0000	2	(0.6962)	01/06/2025
002372.ZK	12/31/2024	SDB3260427177	600.00	1.7374	1,038.09	1,042.44	0.0000	4.3300	50.0000	0.0000	(0.2497)	(0.0290)	0.0000	2	(0.2787)	01/06/2025
002372.ZK	12/31/2024	SDB3260427177	600.00	1.7374	1,040.20	1,042.44	0.0000	4.3300	50.0000	0.0000	(0.2502)	(0.0290)	0.0000	2	(0.2792)	01/06/2025
002372.ZK	12/31/2024	SDB3260427177	3,200.00	1.7374	5,522.62	5,559.65	0.0000	4.3300	50.0000	0.0000	(1.3285)	(0.1544)	0.0000	2	(1.4829)	01/06/2025
002372.ZK	12/31/2024	SDB3260427177	1,800.00	1.7374	3,087.37	3,127.31	0.0000	4.3300	50.0000	0.0000	(0.7427)	(0.0869)	0.0000	2	(0.8296)	01/06/2025
002372.ZK	12/31/2024	SDB3260427177	1,000.00	1.7374	1,715.61	1,737.39	0.0000	4.3300	50.0000	0.0000	(0.4127)	(0.0483)	0.0000	2	(0.4610)	01/06/2025
002372.ZK	12/31/2024	SDB3260427177	500.00	1.7374	871.94	868.70	0.0000	4.3300	50.0000	0.0000	(0.2098)	(0.0241)	0.0000	2	(0.2339)	01/06/2025
002372.ZK	12/31/2024	SDB3260427177	3,700.00	1.7374	6,432.13	6,428.35	0.0000	4.3300	50.0000	0.0000	(1.5473)	(0.1786)	0.0000	2	(1.7259)	01/06/2025
002372.ZK	12/31/2024	SDB3260427177	2,200.00	1.7374	3,821.14	3,822.26	0.0000	4.3300	50.0000	0.0000	(0.9192)	(0.1062)	0.0000	2	(1.0254)	01/06/2025
002372.ZK	12/31/2024	SDB3260427177	100.00	1.7374	172.66	173.74	0.0000	4.3300	50.0000	0.0000	(0.0415)	(0.0048)	0.0000	2	(0.0464)	01/06/2025
002372.ZK	12/31/2024	SDB3260427177	400.00	1.7374	723.15	694.96	0.0000	4.3300	50.0000	0.0000	(0.1740)	(0.0193)	0.0000	2	(0.1933)	01/06/2025
002372.ZK	12/31/2024	SDB3260427177	2,100.00	1.7374	3,761.16	3,648.52	0.0000	4.3300	50.0000	0.0000	(0.9048)	(0.1013)	0.0000	2	(1.0061)	01/06/2025
002372.ZK	12/31/2024	SDB3260427177	400.00	1.7374	721.91	694.96	0.0000	4.3300	50.0000	0.0000	(0.1737)	(0.0193)	0.0000	2	(0.1930)	01/06/2025
002372.ZK	12/31/2024	SDB3260427177	400.00	1.7374	718.61	694.96	0.0000	4.3300	50.0000	0.0000	(0.1729)	(0.0193)	0.0000	2	(0.1922)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ZHEJIANG WEIXING NEW BUILDING MATERIALS CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002372.ZK	12/31/2024	SDB3260427177	1,400.00	1.7374	2,515.15	2,432.35	0.0000	4.3300	50.0000	0.0000	(0.6050)	(0.0676)	0.0000	2	(0.6726)	01/06/2025
002372.ZK	12/31/2024	SDB3260427177	11,300.00	1.7374	20,300.85	19,632.53	0.0000	4.3300	50.0000	0.0000	(4.8835)	(0.5453)	0.0000	2	(5.4288)	01/06/2025
002372.ZK	12/31/2024	SDB3260427177	1,500.00	1.7374	2,694.80	2,606.09	0.0000	4.3300	50.0000	0.0000	(0.6482)	(0.0724)	0.0000	2	(0.7206)	01/06/2025
002372.ZK	12/31/2024	SDB3260427177	100.00	1.7374	179.65	173.74	0.0000	4.3300	50.0000	0.0000	(0.0432)	(0.0048)	0.0000	2	(0.0480)	01/06/2025
002372.ZK	12/31/2024	SDB3260427177	100.00	1.7374	179.65	173.74	0.0000	4.3300	50.0000	0.0000	(0.0432)	(0.0048)	0.0000	2	(0.0480)	01/06/2025
002372.ZK	12/31/2024	SDB3260427177	100.00	1.7374	179.65	173.74	0.0000	4.3300	50.0000	0.0000	(0.0432)	(0.0048)	0.0000	2	(0.0480)	01/06/2025
002372.ZK	12/31/2024	SDB3260427177	2,000.00	1.7374	3,593.07	3,474.78	0.0000	4.3300	50.0000	0.0000	(0.8643)	(0.0965)	0.0000	2	(0.9609)	01/06/2025
002372.ZK	12/31/2024	SDB3260427177	3,800.00	1.7374	6,826.83	6,602.09	0.0000	4.3300	50.0000	0.0000	(1.6422)	(0.1834)	0.0000	2	(1.8256)	01/06/2025
002372.ZK	12/31/2024	SDB3260427177	1,300.00	1.7374	2,335.50	2,258.61	0.0000	4.3300	50.0000	0.0000	(0.5618)	(0.0627)	0.0000	2	(0.6246)	01/06/2025
002372.ZK	12/31/2024	SDB3260427177	700.00	1.7374	1,257.57	1,216.17	0.0000	4.3300	50.0000	0.0000	(0.3025)	(0.0338)	0.0000	2	(0.3363)	01/06/2025
002372.ZK	12/31/2024	SDB3260427177	800.00	1.7374	1,437.23	1,389.91	0.0000	4.3300	50.0000	0.0000	(0.3457)	(0.0386)	0.0000	2	(0.3843)	01/06/2025
002372.ZK	12/31/2024	SDB3260427177	400.00	1.7374	718.61	694.96	0.0000	4.3300	50.0000	0.0000	(0.1729)	(0.0193)	0.0000	2	(0.1922)	01/06/2025
002372.ZK	12/31/2024	SDB3260427177	100.00	1.7374	179.65	173.74	0.0000	4.3300	50.0000	0.0000	(0.0432)	(0.0048)	0.0000	2	(0.0480)	01/06/2025
002372.ZK	12/31/2024	SDB3260427177	400.00	1.7374	718.61	694.96	0.0000	4.3300	50.0000	0.0000	(0.1729)	(0.0193)	0.0000	2	(0.1922)	01/06/2025
002372.ZK	12/31/2024	SDB3260427177	400.00	1.7374	718.61	694.96	0.0000	4.3300	50.0000	0.0000	(0.1729)	(0.0193)	0.0000	2	(0.1922)	01/06/2025
002372.ZK	12/31/2024	SDB3260427177	2,700.00	1.7374	4,850.64	4,690.96	0.0000	4.3300	50.0000	0.0000	(1.1668)	(0.1303)	0.0000	2	(1.2972)	01/06/2025
002372.ZK	12/31/2024	SDB3260427177	3,100.00	1.7374	5,569.26	5,385.92	0.0000	4.3300	50.0000	0.0000	(1.3397)	(0.1496)	0.0000	2	(1.4893)	01/06/2025
002372.ZK	12/31/2024	SDB3260427177	200.00	1.7374	359.31	347.48	0.0000	4.3300	50.0000	0.0000	(0.0864)	(0.0097)	0.0000	2	(0.0961)	01/06/2025
002372.ZK	12/31/2024	SDB3260427177	300.00	1.7374	538.96	521.22	0.0000	4.3300	50.0000	0.0000	(0.1296)	(0.0145)	0.0000	2	(0.1441)	01/06/2025
002372.ZK	12/31/2024	SDB3260427177	100.00	1.7374	179.65	173.74	0.0000	4.3300	50.0000	0.0000	(0.0432)	(0.0048)	0.0000	2	(0.0480)	01/06/2025
002372.ZK	12/31/2024	SDB3260427177	9,800.00	1.7374	17,606.04	17,026.44	0.0000	4.3300	50.0000	0.0000	(4.2352)	(0.4730)	0.0000	2	(4.7082)	01/06/2025
002372.ZK	12/31/2024	SDB3260427177	100.00	1.7374	179.65	173.74	0.0000	4.3300	50.0000	0.0000	(0.0432)	(0.0048)	0.0000	2	(0.0480)	01/06/2025
002372.ZK	12/31/2024	SDB3260427177	2,200.00	1.7374	3,952.38	3,822.26	0.0000	4.3300	50.0000	0.0000	(0.9508)	(0.1062)	0.0000	2	(1.0569)	01/06/2025
002372.ZK	12/30/2024	SDB3260427177	1,500.00	1.7193	2,593.39	2,578.93	0.0000	4.3300	50.0000	0.0000	(0.3119)	(0.0358)	0.0000	1	(0.3477)	01/06/2025
002372.ZK	12/30/2024	SDB3260427177	600.00	1.7193	1,038.09	1,031.57	0.0000	4.3300	50.0000	0.0000	(0.1249)	(0.0143)	0.0000	1	(0.1392)	01/06/2025
002372.ZK	12/30/2024	SDB3260427177	600.00	1.7193	1,040.20	1,031.57	0.0000	4.3300	50.0000	0.0000	(0.1251)	(0.0143)	0.0000	1	(0.1394)	01/06/2025
002372.ZK	12/30/2024	SDB3260427177	3,200.00	1.7193	5,522.62	5,501.72	0.0000	4.3300	50.0000	0.0000	(0.6642)	(0.0764)	0.0000	1	(0.7407)	01/06/2025
002372.ZK	12/30/2024	SDB3260427177	1,800.00	1.7193	3,087.37	3,094.72	0.0000	4.3300	50.0000	0.0000	(0.3713)	(0.0430)	0.0000	1	(0.4143)	01/06/2025
002372.ZK	12/30/2024	SDB3260427177	1,000.00	1.7193	1,715.61	1,719.29	0.0000	4.3300	50.0000	0.0000	(0.2063)	(0.0239)	0.0000	1	(0.2302)	01/06/2025
002372.ZK	12/30/2024	SDB3260427177	500.00	1.7193	871.94	859.64	0.0000	4.3300	50.0000	0.0000	(0.1049)	(0.0119)	0.0000	1	(0.1168)	01/06/2025
002372.ZK	12/30/2024	SDB3260427177	3,700.00	1.7193	6,432.13	6,361.37	0.0000	4.3300	50.0000	0.0000	(0.7736)	(0.0884)	0.0000	1	(0.8620)	01/06/2025
002372.ZK	12/30/2024	SDB3260427177	2,200.00	1.7193	3,821.14	3,782.43	0.0000	4.3300	50.0000	0.0000	(0.4596)	(0.0525)	0.0000	1	(0.5121)	01/06/2025
002372.ZK	12/30/2024	SDB3260427177	100.00	1.7193	172.66	171.93	0.0000	4.3300	50.0000	0.0000	(0.0208)	(0.0024)	0.0000	1	(0.0232)	01/06/2025
002372.ZK	12/30/2024	SDB3260427177	400.00	1.7193	723.15	687.72	0.0000	4.3300	50.0000	0.0000	(0.0870)	(0.0096)	0.0000	1	(0.0965)	01/06/2025
002372.ZK	12/30/2024	SDB3260427177	2,100.00	1.7193	3,761.16	3,610.50	0.0000	4.3300	50.0000	0.0000	(0.4524)	(0.0501)	0.0000	1	(0.5025)	01/06/2025
002372.ZK	12/30/2024	SDB3260427177	400.00	1.7193	721.91	687.72	0.0000	4.3300	50.0000	0.0000	(0.0868)	(0.0096)	0.0000	1	(0.0964)	01/06/2025
002372.ZK	12/30/2024	SDB3260427177	400.00	1.7193	718.61	687.72	0.0000	4.3300	50.0000	0.0000	(0.0864)	(0.0096)	0.0000	1	(0.0960)	01/06/2025
002372.ZK	12/30/2024	SDB3260427177	1,400.00	1.7193	2,515.15	2,407.00	0.0000	4.3300	50.0000	0.0000	(0.3025)	(0.0334)	0.0000	1	(0.3359)	01/06/2025
002372.ZK	12/30/2024	SDB3260427177	11,300.00	1.7193	20,300.85	19,427.95	0.0000	4.3300	50.0000	0.0000	(2.4417)	(0.2698)	0.0000	1	(2.7116)	01/06/2025
002372.ZK	12/30/2024	SDB3260427177	1,500.00	1.7193	2,694.80	2,578.93	0.0000	4.3300	50.0000	0.0000	(0.3241)	(0.0358)	0.0000	1	(0.3599)	01/06/2025
002372.ZK	12/30/2024	SDB3260427177	100.00	1.7193	179.65	171.93	0.0000	4.3300	50.0000	0.0000	(0.0216)	(0.0024)	0.0000	1	(0.0240)	01/06/2025
002372.ZK	12/30/2024	SDB3260427177	100.00	1.7193	179.65	171.93	0.0000	4.3300	50.0000	0.0000	(0.0216)	(0.0024)	0.0000	1	(0.0240)	01/06/2025
002372.ZK	12/30/2024	SDB3260427177	2,000.00	1.7193	3,593.07	3,438.58	0.0000	4.3300	50.0000	0.0000	(0.4322)	(0.0478)	0.0000	1	(0.4799)	01/06/2025
002372.ZK	12/30/2024	SDB3260427177	3,800.00	1.7193	6,826.83	6,533.29	0.0000	4.3300	50.0000	0.0000	(0.8211)	(0.0907)	0.0000	1	(0.9119)	01/06/2025
002372.ZK	12/30/2024	SDB3260427177	1,300.00	1.7193	2,335.50	2,235.07	0.0000	4.3300	50.0000	0.0000	(0.2809)	(0.0310)	0.0000	1	(0.3120)	01/06/2025
002372.ZK	12/30/2024	SDB3260427177	700.00	1.7193	1,257.57	1,203.50	0.0000	4.3300	50.0000	0.0000	(0.1513)	(0.0167)	0.0000	1	(0.1680)	01/06/2025
002372.ZK	12/30/2024	SDB3260427177	800.00	1.7193	1,437.23	1,375.43	0.0000	4.3300	50.0000	0.0000	(0.1729)	(0.0191)	0.0000	1	(0.1920)	01/06/2025
002372.ZK	12/30/2024	SDB3260427177	400.00	1.7193	718.61	687.72	0.0000	4.3300	50.0000	0.0000	(0.0864)	(0.0096)	0.0000	1	(0.0960)	01/06/2025
002372.ZK	12/30/2024	SDB3260427177	100.00	1.7193	179.65	171.93	0.0000	4.3300	50.0000	0.0000	(0.0216)	(0.0024)	0.0000	1	(0.0240)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ZHEJIANG WEIXING NEW BUILDING MATERIALS CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002372.ZK	12/30/2024	SDB3260427177	400.00	1.7193	718.61	687.72	0.0000	4.3300	50.0000	0.0000	(0.0864)	(0.0096)	0.0000	1	(0.0960)	01/06/2025
002372.ZK	12/30/2024	SDB3260427177	400.00	1.7193	718.61	687.72	0.0000	4.3300	50.0000	0.0000	(0.0864)	(0.0096)	0.0000	1	(0.0960)	01/06/2025
002372.ZK	12/30/2024	SDB3260427177	2,700.00	1.7193	4,850.64	4,642.08	0.0000	4.3300	50.0000	0.0000	(0.5834)	(0.0645)	0.0000	1	(0.6479)	01/06/2025
002372.ZK	12/30/2024	SDB3260427177	3,100.00	1.7193	5,569.26	5,329.79	0.0000	4.3300	50.0000	0.0000	(0.6699)	(0.0740)	0.0000	1	(0.7439)	01/06/2025
002372.ZK	12/30/2024	SDB3260427177	200.00	1.7193	359.31	343.86	0.0000	4.3300	50.0000	0.0000	(0.0432)	(0.0048)	0.0000	1	(0.0480)	01/06/2025
002372.ZK	12/30/2024	SDB3260427177	300.00	1.7193	538.96	515.79	0.0000	4.3300	50.0000	0.0000	(0.0648)	(0.0072)	0.0000	1	(0.0720)	01/06/2025
002372.ZK	12/30/2024	SDB3260427177	100.00	1.7193	179.65	171.93	0.0000	4.3300	50.0000	0.0000	(0.0216)	(0.0024)	0.0000	1	(0.0240)	01/06/2025
002372.ZK	12/30/2024	SDB3260427177	9,800.00	1.7193	17,606.04	16,849.02	0.0000	4.3300	50.0000	0.0000	(2.1176)	(0.2340)	0.0000	1	(2.3516)	01/06/2025
002372.ZK	12/30/2024	SDB3260427177	100.00	1.7193	179.65	171.93	0.0000	4.3300	50.0000	0.0000	(0.0216)	(0.0024)	0.0000	1	(0.0240)	01/06/2025
002372.ZK	12/30/2024	SDB3260427177	2,200.00	1.7193	3,952.38	3,782.43	0.0000	4.3300	50.0000	0.0000	(0.4754)	(0.0525)	0.0000	1	(0.5279)	01/06/2025
002372.ZK	12/27/2024	SDB3260427177	600.00	1.7159	1,040.20	1,029.56	0.0000	4.3300	50.0000	0.0000	(0.3753)	(0.0429)	0.0000	3	(0.4182)	01/06/2025
002372.ZK	12/27/2024	SDB3260427177	3,200.00	1.7159	5,522.62	5,490.97	0.0000	4.3300	50.0000	0.0000	(1.9927)	(0.2288)	0.0000	3	(2.2215)	01/06/2025
002372.ZK	12/27/2024	SDB3260427177	1,800.00	1.7159	3,087.37	3,088.67	0.0000	4.3300	50.0000	0.0000	(1.1140)	(0.1287)	0.0000	3	(1.2427)	01/06/2025
002372.ZK	12/27/2024	SDB3260427177	1,000.00	1.7159	1,715.61	1,715.93	0.0000	4.3300	50.0000	0.0000	(0.6190)	(0.0715)	0.0000	3	(0.6905)	01/06/2025
002372.ZK	12/27/2024	SDB3260427177	500.00	1.7159	871.94	857.96	0.0000	4.3300	50.0000	0.0000	(0.3146)	(0.0357)	0.0000	3	(0.3504)	01/06/2025
002372.ZK	12/27/2024	SDB3260427177	3,700.00	1.7159	6,432.13	6,348.93	0.0000	4.3300	50.0000	0.0000	(2.3209)	(0.2645)	0.0000	3	(2.5855)	01/06/2025
002372.ZK	12/27/2024	SDB3260427177	2,200.00	1.7159	3,821.14	3,775.04	0.0000	4.3300	50.0000	0.0000	(1.3788)	(0.1573)	0.0000	3	(1.5361)	01/06/2025
002372.ZK	12/27/2024	SDB3260427177	100.00	1.7159	172.66	171.59	0.0000	4.3300	50.0000	0.0000	(0.0623)	(0.0071)	0.0000	3	(0.0695)	01/06/2025
002372.ZK	12/27/2024	SDB3260427177	400.00	1.7159	723.15	686.37	0.0000	4.3300	50.0000	0.0000	(0.2609)	(0.0286)	0.0000	3	(0.2895)	01/06/2025
002372.ZK	12/27/2024	SDB3260427177	2,100.00	1.7159	3,761.16	3,603.45	0.0000	4.3300	50.0000	0.0000	(1.3572)	(0.1501)	0.0000	3	(1.5073)	01/06/2025
002372.ZK	12/27/2024	SDB3260427177	400.00	1.7159	721.91	686.37	0.0000	4.3300	50.0000	0.0000	(0.2605)	(0.0286)	0.0000	3	(0.2891)	01/06/2025
002372.ZK	12/27/2024	SDB3260427177	400.00	1.7159	718.61	686.37	0.0000	4.3300	50.0000	0.0000	(0.2593)	(0.0286)	0.0000	3	(0.2879)	01/06/2025
002372.ZK	12/27/2024	SDB3260427177	1,400.00	1.7159	2,515.15	2,402.30	0.0000	4.3300	50.0000	0.0000	(0.9075)	(0.1001)	0.0000	3	(1.0076)	01/06/2025
002372.ZK	12/27/2024	SDB3260427177	11,300.00	1.7159	20,300.85	19,389.99	0.0000	4.3300	50.0000	0.0000	(7.3252)	(0.8079)	0.0000	3	(8.1331)	01/06/2025
002372.ZK	12/27/2024	SDB3260427177	1,500.00	1.7159	2,694.80	2,573.89	0.0000	4.3300	50.0000	0.0000	(0.9724)	(0.1072)	0.0000	3	(1.0796)	01/06/2025
002372.ZK	12/27/2024	SDB3260427177	100.00	1.7159	179.65	171.59	0.0000	4.3300	50.0000	0.0000	(0.0648)	(0.0071)	0.0000	3	(0.0720)	01/06/2025
002372.ZK	12/27/2024	SDB3260427177	100.00	1.7159	179.65	171.59	0.0000	4.3300	50.0000	0.0000	(0.0648)	(0.0071)	0.0000	3	(0.0720)	01/06/2025
002372.ZK	12/27/2024	SDB3260427177	100.00	1.7159	179.65	171.59	0.0000	4.3300	50.0000	0.0000	(0.0648)	(0.0071)	0.0000	3	(0.0720)	01/06/2025
002372.ZK	12/27/2024	SDB3260427177	2,000.00	1.7159	3,593.07	3,431.86	0.0000	4.3300	50.0000	0.0000	(1.2965)	(0.1430)	0.0000	3	(1.4395)	01/06/2025
002372.ZK	12/27/2024	SDB3260427177	3,800.00	1.7159	6,826.83	6,520.53	0.0000	4.3300	50.0000	0.0000	(2.4633)	(0.2717)	0.0000	3	(2.7350)	01/06/2025
002372.ZK	12/27/2024	SDB3260427177	1,300.00	1.7159	2,335.50	2,230.71	0.0000	4.3300	50.0000	0.0000	(0.8427)	(0.0929)	0.0000	3	(0.9357)	01/06/2025
002372.ZK	12/27/2024	SDB3260427177	700.00	1.7159	1,257.57	1,201.15	0.0000	4.3300	50.0000	0.0000	(0.4538)	(0.0500)	0.0000	3	(0.5038)	01/06/2025
002372.ZK	12/27/2024	SDB3260427177	800.00	1.7159	1,437.23	1,372.74	0.0000	4.3300	50.0000	0.0000	(0.5186)	(0.0572)	0.0000	3	(0.5758)	01/06/2025
002372.ZK	12/27/2024	SDB3260427177	400.00	1.7159	718.61	686.37	0.0000	4.3300	50.0000	0.0000	(0.2593)	(0.0286)	0.0000	3	(0.2879)	01/06/2025
002372.ZK	12/27/2024	SDB3260427177	100.00	1.7159	179.65	171.59	0.0000	4.3300	50.0000	0.0000	(0.0648)	(0.0071)	0.0000	3	(0.0720)	01/06/2025
002372.ZK	12/27/2024	SDB3260427177	400.00	1.7159	718.61	686.37	0.0000	4.3300	50.0000	0.0000	(0.2593)	(0.0286)	0.0000	3	(0.2879)	01/06/2025
002372.ZK	12/27/2024	SDB3260427177	400.00	1.7159	718.61	686.37	0.0000	4.3300	50.0000	0.0000	(0.2593)	(0.0286)	0.0000	3	(0.2879)	01/06/2025
002372.ZK	12/27/2024	SDB3260427177	2,700.00	1.7159	4,850.64	4,633.01	0.0000	4.3300	50.0000	0.0000	(1.7503)	(0.1930)	0.0000	3	(1.9433)	01/06/2025
002372.ZK	12/27/2024	SDB3260427177	3,100.00	1.7159	5,569.26	5,319.38	0.0000	4.3300	50.0000	0.0000	(2.0096)	(0.2216)	0.0000	3	(2.2312)	01/06/2025
002372.ZK	12/27/2024	SDB3260427177	200.00	1.7159	359.31	343.19	0.0000	4.3300	50.0000	0.0000	(0.1296)	(0.0143)	0.0000	3	(0.1439)	01/06/2025
002372.ZK	12/27/2024	SDB3260427177	300.00	1.7159	538.96	514.78	0.0000	4.3300	50.0000	0.0000	(0.1945)	(0.0214)	0.0000	3	(0.2159)	01/06/2025
002372.ZK	12/27/2024	SDB3260427177	100.00	1.7159	179.65	171.59	0.0000	4.3300	50.0000	0.0000	(0.0648)	(0.0071)	0.0000	3	(0.0720)	01/06/2025
002372.ZK	12/27/2024	SDB3260427177	9,800.00	1.7159	17,606.04	16,816.09	0.0000	4.3300	50.0000	0.0000	(6.3528)	(0.7007)	0.0000	3	(7.0535)	01/06/2025
002372.ZK	12/27/2024	SDB3260427177	100.00	1.7159	179.65	171.59	0.0000	4.3300	50.0000	0.0000	(0.0648)	(0.0071)	0.0000	3	(0.0720)	01/06/2025
002372.ZK	12/27/2024	SDB3260427177	2,200.00	1.7159	3,952.38	3,775.04	0.0000	4.3300	50.0000	0.0000	(1.4261)	(0.1573)	0.0000	3	(1.5834)	01/06/2025
002372.ZK	12/26/2024	SDB3260427177	1,800.00	1.7337	3,087.37	3,120.59	0.0000	4.3300	50.0000	0.0000	(0.3713)	(0.0433)	0.0000	1	(0.4147)	01/06/2025
002372.ZK	12/26/2024	SDB3260427177	1,000.00	1.7337	1,715.61	1,733.66	0.0000	4.3300	50.0000	0.0000	(0.2063)	(0.0241)	0.0000	1	(0.2304)	01/06/2025
002372.ZK	12/26/2024	SDB3260427177	500.00	1.7337	871.94	866.83	0.0000	4.3300	50.0000	0.0000	(0.1049)	(0.0120)	0.0000	1	(0.1169)	01/06/2025
002372.ZK	12/26/2024	SDB3260427177	3,700.00	1.7337	6,432.13	6,414.55	0.0000	4.3300	50.0000	0.0000	(0.7736)	(0.0891)	0.0000	1	(0.8627)	01/06/2025
002372.ZK	12/26/2024	SDB3260427177	2,200.00	1.7337	3,821.14	3,814.05	0.0000	4.3300	50.0000	0.0000	(0.4596)	(0.0530)	0.0000	1	(0.5126)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ZHEJIANG WEIXING NEW BUILDING MATERIALS CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002372.ZK	12/26/2024	SDB3260427177	100.00	1.7337	172.66	173.37	0.0000	4.3300	50.0000	0.0000	(0.0208)	(0.0024)	0.0000	1	(0.0232)	01/06/2025
002372.ZK	12/26/2024	SDB3260427177	400.00	1.7337	723.15	693.46	0.0000	4.3300	50.0000	0.0000	(0.0870)	(0.0096)	0.0000	1	(0.0966)	01/06/2025
002372.ZK	12/26/2024	SDB3260427177	2,100.00	1.7337	3,761.16	3,640.69	0.0000	4.3300	50.0000	0.0000	(0.4524)	(0.0506)	0.0000	1	(0.5029)	01/06/2025
002372.ZK	12/26/2024	SDB3260427177	400.00	1.7337	721.91	693.46	0.0000	4.3300	50.0000	0.0000	(0.0868)	(0.0096)	0.0000	1	(0.0965)	01/06/2025
002372.ZK	12/26/2024	SDB3260427177	400.00	1.7337	718.61	693.46	0.0000	4.3300	50.0000	0.0000	(0.0864)	(0.0096)	0.0000	1	(0.0961)	01/06/2025
002372.ZK	12/26/2024	SDB3260427177	1,400.00	1.7337	2,515.15	2,427.13	0.0000	4.3300	50.0000	0.0000	(0.3025)	(0.0337)	0.0000	1	(0.3362)	01/06/2025
002372.ZK	12/26/2024	SDB3260427177	11,300.00	1.7337	20,300.85	19,590.37	0.0000	4.3300	50.0000	0.0000	(2.4417)	(0.2721)	0.0000	1	(2.7138)	01/06/2025
002372.ZK	12/26/2024	SDB3260427177	1,500.00	1.7337	2,694.80	2,600.49	0.0000	4.3300	50.0000	0.0000	(0.3241)	(0.0361)	0.0000	1	(0.3602)	01/06/2025
002372.ZK	12/26/2024	SDB3260427177	100.00	1.7337	179.65	173.37	0.0000	4.3300	50.0000	0.0000	(0.0216)	(0.0024)	0.0000	1	(0.0240)	01/06/2025
002372.ZK	12/26/2024	SDB3260427177	100.00	1.7337	179.65	173.37	0.0000	4.3300	50.0000	0.0000	(0.0216)	(0.0024)	0.0000	1	(0.0240)	01/06/2025
002372.ZK	12/26/2024	SDB3260427177	100.00	1.7337	179.65	173.37	0.0000	4.3300	50.0000	0.0000	(0.0216)	(0.0024)	0.0000	1	(0.0240)	01/06/2025
002372.ZK	12/26/2024	SDB3260427177	2,000.00	1.7337	3,593.07	3,467.32	0.0000	4.3300	50.0000	0.0000	(0.4322)	(0.0482)	0.0000	1	(0.4803)	01/06/2025
002372.ZK	12/26/2024	SDB3260427177	3,800.00	1.7337	6,826.83	6,587.91	0.0000	4.3300	50.0000	0.0000	(0.8211)	(0.0915)	0.0000	1	(0.9126)	01/06/2025
002372.ZK	12/26/2024	SDB3260427177	1,300.00	1.7337	2,335.50	2,253.76	0.0000	4.3300	50.0000	0.0000	(0.2809)	(0.0313)	0.0000	1	(0.3122)	01/06/2025
002372.ZK	12/26/2024	SDB3260427177	700.00	1.7337	1,257.57	1,213.56	0.0000	4.3300	50.0000	0.0000	(0.1513)	(0.0169)	0.0000	1	(0.1681)	01/06/2025
002372.ZK	12/26/2024	SDB3260427177	800.00	1.7337	1,437.23	1,386.93	0.0000	4.3300	50.0000	0.0000	(0.1729)	(0.0193)	0.0000	1	(0.1921)	01/06/2025
002372.ZK	12/26/2024	SDB3260427177	400.00	1.7337	718.61	693.46	0.0000	4.3300	50.0000	0.0000	(0.0864)	(0.0096)	0.0000	1	(0.0961)	01/06/2025
002372.ZK	12/26/2024	SDB3260427177	100.00	1.7337	179.65	173.37	0.0000	4.3300	50.0000	0.0000	(0.0216)	(0.0024)	0.0000	1	(0.0240)	01/06/2025
002372.ZK	12/26/2024	SDB3260427177	400.00	1.7337	718.61	693.46	0.0000	4.3300	50.0000	0.0000	(0.0864)	(0.0096)	0.0000	1	(0.0961)	01/06/2025
002372.ZK	12/26/2024	SDB3260427177	400.00	1.7337	718.61	693.46	0.0000	4.3300	50.0000	0.0000	(0.0864)	(0.0096)	0.0000	1	(0.0961)	01/06/2025
002372.ZK	12/26/2024	SDB3260427177	2,700.00	1.7337	4,850.64	4,680.88	0.0000	4.3300	50.0000	0.0000	(0.5834)	(0.0650)	0.0000	1	(0.6484)	01/06/2025
002372.ZK	12/26/2024	SDB3260427177	3,100.00	1.7337	5,569.26	5,374.35	0.0000	4.3300	50.0000	0.0000	(0.6699)	(0.0746)	0.0000	1	(0.7445)	01/06/2025
002372.ZK	12/26/2024	SDB3260427177	200.00	1.7337	359.31	346.73	0.0000	4.3300	50.0000	0.0000	(0.0432)	(0.0048)	0.0000	1	(0.0480)	01/06/2025
002372.ZK	12/26/2024	SDB3260427177	300.00	1.7337	538.96	520.10	0.0000	4.3300	50.0000	0.0000	(0.0648)	(0.0072)	0.0000	1	(0.0720)	01/06/2025
002372.ZK	12/26/2024	SDB3260427177	100.00	1.7337	179.65	173.37	0.0000	4.3300	50.0000	0.0000	(0.0216)	(0.0024)	0.0000	1	(0.0240)	01/06/2025
002372.ZK	12/26/2024	SDB3260427177	9,800.00	1.7337	17,606.04	16,989.88	0.0000	4.3300	50.0000	0.0000	(2.1176)	(0.2360)	0.0000	1	(2.3536)	01/06/2025
002372.ZK	12/26/2024	SDB3260427177	100.00	1.7337	179.65	173.37	0.0000	4.3300	50.0000	0.0000	(0.0216)	(0.0024)	0.0000	1	(0.0240)	01/06/2025
002372.ZK	12/26/2024	SDB3260427177	2,200.00	1.7337	3,952.38	3,814.05	0.0000	4.3300	50.0000	0.0000	(0.4754)	(0.0530)	0.0000	1	(0.5284)	01/06/2025
002372.ZK	12/24/2024	SDB3260427177	1,800.00	1.7337	3,087.37	3,120.59	0.0000	4.3300	50.0000	0.0000	(0.7427)	(0.0867)	0.0000	2	(0.8294)	01/06/2025
002372.ZK	12/24/2024	SDB3260427177	1,000.00	1.7337	1,715.61	1,733.66	0.0000	4.3300	50.0000	0.0000	(0.4127)	(0.0482)	0.0000	2	(0.4609)	01/06/2025
002372.ZK	12/24/2024	SDB3260427177	500.00	1.7337	871.94	866.83	0.0000	4.3300	50.0000	0.0000	(0.2098)	(0.0241)	0.0000	2	(0.2338)	01/06/2025
002372.ZK	12/24/2024	SDB3260427177	3,700.00	1.7337	6,432.13	6,414.55	0.0000	4.3300	50.0000	0.0000	(1.5473)	(0.1782)	0.0000	2	(1.7255)	01/06/2025
002372.ZK	12/24/2024	SDB3260427177	2,200.00	1.7337	3,821.14	3,814.05	0.0000	4.3300	50.0000	0.0000	(0.9192)	(0.1059)	0.0000	2	(1.0251)	01/06/2025
002372.ZK	12/24/2024	SDB3260427177	100.00	1.7337	172.66	173.37	0.0000	4.3300	50.0000	0.0000	(0.0415)	(0.0048)	0.0000	2	(0.0464)	01/06/2025
002372.ZK	12/24/2024	SDB3260427177	400.00	1.7337	723.15	693.46	0.0000	4.3300	50.0000	0.0000	(0.1740)	(0.0193)	0.0000	2	(0.1932)	01/06/2025
002372.ZK	12/24/2024	SDB3260427177	2,100.00	1.7337	3,761.16	3,640.69	0.0000	4.3300	50.0000	0.0000	(0.9048)	(0.1011)	0.0000	2	(1.0059)	01/06/2025
002372.ZK	12/24/2024	SDB3260427177	400.00	1.7337	721.91	693.46	0.0000	4.3300	50.0000	0.0000	(0.1737)	(0.0193)	0.0000	2	(0.1929)	01/06/2025
002372.ZK	12/24/2024	SDB3260427177	400.00	1.7337	718.61	693.46	0.0000	4.3300	50.0000	0.0000	(0.1729)	(0.0193)	0.0000	2	(0.1921)	01/06/2025
002372.ZK	12/24/2024	SDB3260427177	1,400.00	1.7337	2,515.15	2,427.13	0.0000	4.3300	50.0000	0.0000	(0.6050)	(0.0674)	0.0000	2	(0.6725)	01/06/2025
002372.ZK	12/24/2024	SDB3260427177	11,300.00	1.7337	20,300.85	19,590.37	0.0000	4.3300	50.0000	0.0000	(4.8835)	(0.5442)	0.0000	2	(5.4277)	01/06/2025
002372.ZK	12/24/2024	SDB3260427177	1,500.00	1.7337	2,694.80	2,600.49	0.0000	4.3300	50.0000	0.0000	(0.6482)	(0.0722)	0.0000	2	(0.7205)	01/06/2025
002372.ZK	12/24/2024	SDB3260427177	100.00	1.7337	179.65	173.37	0.0000	4.3300	50.0000	0.0000	(0.0432)	(0.0048)	0.0000	2	(0.0480)	01/06/2025
002372.ZK	12/24/2024	SDB3260427177	100.00	1.7337	179.65	173.37	0.0000	4.3300	50.0000	0.0000	(0.0432)	(0.0048)	0.0000	2	(0.0480)	01/06/2025
002372.ZK	12/24/2024	SDB3260427177	100.00	1.7337	179.65	173.37	0.0000	4.3300	50.0000	0.0000	(0.0432)	(0.0048)	0.0000	2	(0.0480)	01/06/2025
002372.ZK	12/24/2024	SDB3260427177	2,000.00	1.7337	3,593.07	3,467.32	0.0000	4.3300	50.0000	0.0000	(0.8643)	(0.0963)	0.0000	2	(0.9606)	01/06/2025
002372.ZK	12/24/2024	SDB3260427177	3,800.00	1.7337	6,826.83	6,587.91	0.0000	4.3300	50.0000	0.0000	(1.6422)	(0.1830)	0.0000	2	(1.8252)	01/06/2025
002372.ZK	12/24/2024	SDB3260427177	1,300.00	1.7337	2,335.50	2,253.76	0.0000	4.3300	50.0000	0.0000	(0.5618)	(0.0626)	0.0000	2	(0.6244)	01/06/2025
002372.ZK	12/24/2024	SDB3260427177	700.00	1.7337	1,257.57	1,213.56	0.0000	4.3300	50.0000	0.0000	(0.3025)	(0.0337)	0.0000	2	(0.3362)	01/06/2025
002372.ZK	12/24/2024	SDB3260427177	800.00	1.7337	1,437.23	1,386.93	0.0000	4.3300	50.0000	0.0000	(0.3457)	(0.0385)	0.0000	2	(0.3843)	01/06/2025
002372.ZK	12/24/2024	SDB3260427177	400.00	1.7337	718.61	693.46	0.0000	4.3300	50.0000	0.0000	(0.1729)	(0.0193)	0.0000	2	(0.1921)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ZHEJIANG WEIXING NEW BUILDING MATERIALS CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002372.ZK	12/24/2024	SDB3260427177	100.00	1.7337	179.65	173.37	0.0000	4.3300	50.0000	0.0000	(0.0432)	(0.0048)	0.0000	2	(0.0480)	01/06/2025
002372.ZK	12/24/2024	SDB3260427177	400.00	1.7337	718.61	693.46	0.0000	4.3300	50.0000	0.0000	(0.1729)	(0.0193)	0.0000	2	(0.1921)	01/06/2025
002372.ZK	12/24/2024	SDB3260427177	400.00	1.7337	718.61	693.46	0.0000	4.3300	50.0000	0.0000	(0.1729)	(0.0193)	0.0000	2	(0.1921)	01/06/2025
002372.ZK	12/24/2024	SDB3260427177	2,700.00	1.7337	4,850.64	4,680.88	0.0000	4.3300	50.0000	0.0000	(1.1668)	(0.1300)	0.0000	2	(1.2969)	01/06/2025
002372.ZK	12/24/2024	SDB3260427177	3,100.00	1.7337	5,569.26	5,374.35	0.0000	4.3300	50.0000	0.0000	(1.3397)	(0.1493)	0.0000	2	(1.4890)	01/06/2025
002372.ZK	12/24/2024	SDB3260427177	200.00	1.7337	359.31	346.73	0.0000	4.3300	50.0000	0.0000	(0.0864)	(0.0096)	0.0000	2	(0.0961)	01/06/2025
002372.ZK	12/24/2024	SDB3260427177	300.00	1.7337	538.96	520.10	0.0000	4.3300	50.0000	0.0000	(0.1296)	(0.0144)	0.0000	2	(0.1441)	01/06/2025
002372.ZK	12/24/2024	SDB3260427177	100.00	1.7337	179.65	173.37	0.0000	4.3300	50.0000	0.0000	(0.0432)	(0.0048)	0.0000	2	(0.0480)	01/06/2025
002372.ZK	12/24/2024	SDB3260427177	9,800.00	1.7337	17,606.04	16,989.88	0.0000	4.3300	50.0000	0.0000	(4.2352)	(0.4719)	0.0000	2	(4.7072)	01/06/2025
002372.ZK	12/24/2024	SDB3260427177	100.00	1.7337	179.65	173.37	0.0000	4.3300	50.0000	0.0000	(0.0432)	(0.0048)	0.0000	2	(0.0480)	01/06/2025
002372.ZK	12/24/2024	SDB3260427177	2,200.00	1.7337	3,952.38	3,814.05	0.0000	4.3300	50.0000	0.0000	(0.9508)	(0.1059)	0.0000	2	(1.0567)	01/06/2025
002372.ZK	12/23/2024	SDB3260427177	500.00	1.7324	871.94	866.21	0.0000	4.3300	50.0000	0.0000	(0.1049)	(0.0120)	0.0000	1	(0.1169)	01/06/2025
002372.ZK	12/23/2024	SDB3260427177	3,700.00	1.7324	6,432.13	6,409.94	0.0000	4.3300	50.0000	0.0000	(0.7736)	(0.0890)	0.0000	1	(0.8627)	01/06/2025
002372.ZK	12/23/2024	SDB3260427177	2,200.00	1.7324	3,821.14	3,811.31	0.0000	4.3300	50.0000	0.0000	(0.4596)	(0.0529)	0.0000	1	(0.5125)	01/06/2025
002372.ZK	12/23/2024	SDB3260427177	100.00	1.7324	172.66	173.24	0.0000	4.3300	50.0000	0.0000	(0.0208)	(0.0024)	0.0000	1	(0.0232)	01/06/2025
002372.ZK	12/23/2024	SDB3260427177	400.00	1.7324	723.15	692.97	0.0000	4.3300	50.0000	0.0000	(0.0870)	(0.0096)	0.0000	1	(0.0966)	01/06/2025
002372.ZK	12/23/2024	SDB3260427177	2,100.00	1.7324	3,761.16	3,638.07	0.0000	4.3300	50.0000	0.0000	(0.4524)	(0.0505)	0.0000	1	(0.5029)	01/06/2025
002372.ZK	12/23/2024	SDB3260427177	400.00	1.7324	721.91	692.97	0.0000	4.3300	50.0000	0.0000	(0.0868)	(0.0096)	0.0000	1	(0.0965)	01/06/2025
002372.ZK	12/23/2024	SDB3260427177	400.00	1.7324	718.61	692.97	0.0000	4.3300	50.0000	0.0000	(0.0864)	(0.0096)	0.0000	1	(0.0961)	01/06/2025
002372.ZK	12/23/2024	SDB3260427177	1,400.00	1.7324	2,515.15	2,425.38	0.0000	4.3300	50.0000	0.0000	(0.3025)	(0.0337)	0.0000	1	(0.3362)	01/06/2025
002372.ZK	12/23/2024	SDB3260427177	11,300.00	1.7324	20,300.85	19,576.29	0.0000	4.3300	50.0000	0.0000	(2.4417)	(0.2719)	0.0000	1	(2.7136)	01/06/2025
002372.ZK	12/23/2024	SDB3260427177	1,500.00	1.7324	2,694.80	2,598.62	0.0000	4.3300	50.0000	0.0000	(0.3241)	(0.0361)	0.0000	1	(0.3602)	01/06/2025
002372.ZK	12/23/2024	SDB3260427177	100.00	1.7324	179.65	173.24	0.0000	4.3300	50.0000	0.0000	(0.0216)	(0.0024)	0.0000	1	(0.0240)	01/06/2025
002372.ZK	12/23/2024	SDB3260427177	100.00	1.7324	179.65	173.24	0.0000	4.3300	50.0000	0.0000	(0.0216)	(0.0024)	0.0000	1	(0.0240)	01/06/2025
002372.ZK	12/23/2024	SDB3260427177	100.00	1.7324	179.65	173.24	0.0000	4.3300	50.0000	0.0000	(0.0216)	(0.0024)	0.0000	1	(0.0240)	01/06/2025
002372.ZK	12/23/2024	SDB3260427177	2,000.00	1.7324	3,593.07	3,464.83	0.0000	4.3300	50.0000	0.0000	(0.4322)	(0.0481)	0.0000	1	(0.4803)	01/06/2025
002372.ZK	12/23/2024	SDB3260427177	3,800.00	1.7324	6,826.83	6,583.18	0.0000	4.3300	50.0000	0.0000	(0.8211)	(0.0914)	0.0000	1	(0.9125)	01/06/2025
002372.ZK	12/23/2024	SDB3260427177	1,300.00	1.7324	2,335.50	2,252.14	0.0000	4.3300	50.0000	0.0000	(0.2809)	(0.0313)	0.0000	1	(0.3122)	01/06/2025
002372.ZK	12/23/2024	SDB3260427177	700.00	1.7324	1,257.57	1,212.69	0.0000	4.3300	50.0000	0.0000	(0.1513)	(0.0168)	0.0000	1	(0.1681)	01/06/2025
002372.ZK	12/23/2024	SDB3260427177	800.00	1.7324	1,437.23	1,385.93	0.0000	4.3300	50.0000	0.0000	(0.1729)	(0.0192)	0.0000	1	(0.1921)	01/06/2025
002372.ZK	12/23/2024	SDB3260427177	400.00	1.7324	718.61	692.97	0.0000	4.3300	50.0000	0.0000	(0.0864)	(0.0096)	0.0000	1	(0.0961)	01/06/2025
002372.ZK	12/23/2024	SDB3260427177	100.00	1.7324	179.65	173.24	0.0000	4.3300	50.0000	0.0000	(0.0216)	(0.0024)	0.0000	1	(0.0240)	01/06/2025
002372.ZK	12/23/2024	SDB3260427177	400.00	1.7324	718.61	692.97	0.0000	4.3300	50.0000	0.0000	(0.0864)	(0.0096)	0.0000	1	(0.0961)	01/06/2025
002372.ZK	12/23/2024	SDB3260427177	400.00	1.7324	718.61	692.97	0.0000	4.3300	50.0000	0.0000	(0.0864)	(0.0096)	0.0000	1	(0.0961)	01/06/2025
002372.ZK	12/23/2024	SDB3260427177	2,700.00	1.7324	4,850.64	4,677.52	0.0000	4.3300	50.0000	0.0000	(0.5834)	(0.0650)	0.0000	1	(0.6484)	01/06/2025
002372.ZK	12/23/2024	SDB3260427177	3,100.00	1.7324	5,569.26	5,370.49	0.0000	4.3300	50.0000	0.0000	(0.6699)	(0.0746)	0.0000	1	(0.7444)	01/06/2025
002372.ZK	12/23/2024	SDB3260427177	200.00	1.7324	359.31	346.48	0.0000	4.3300	50.0000	0.0000	(0.0432)	(0.0048)	0.0000	1	(0.0480)	01/06/2025
002372.ZK	12/23/2024	SDB3260427177	300.00	1.7324	538.96	519.72	0.0000	4.3300	50.0000	0.0000	(0.0648)	(0.0072)	0.0000	1	(0.0720)	01/06/2025
002372.ZK	12/23/2024	SDB3260427177	100.00	1.7324	179.65	173.24	0.0000	4.3300	50.0000	0.0000	(0.0216)	(0.0024)	0.0000	1	(0.0240)	01/06/2025
002372.ZK	12/23/2024	SDB3260427177	9,800.00	1.7324	17,606.04	16,977.67	0.0000	4.3300	50.0000	0.0000	(2.1176)	(0.2358)	0.0000	1	(2.3534)	01/06/2025
002372.ZK	12/23/2024	SDB3260427177	100.00	1.7324	179.65	173.24	0.0000	4.3300	50.0000	0.0000	(0.0216)	(0.0024)	0.0000	1	(0.0240)	01/06/2025
002372.ZK	12/23/2024	SDB3260427177	2,200.00	1.7324	3,952.38	3,811.31	0.0000	4.3300	50.0000	0.0000	(0.4754)	(0.0529)	0.0000	1	(0.5283)	01/06/2025
002372.ZK	12/20/2024	SDB3260427177	2,200.00	1.7280	3,821.14	3,801.51	0.0000	4.3300	50.0000	0.0000	(1.3788)	(0.1584)	0.0000	3	(1.5372)	01/06/2025
002372.ZK	12/20/2024	SDB3260427177	100.00	1.7280	172.66	172.80	0.0000	4.3300	50.0000	0.0000	(0.0623)	(0.0072)	0.0000	3	(0.0695)	01/06/2025
002372.ZK	12/20/2024	SDB3260427177	400.00	1.7280	723.15	691.18	0.0000	4.3300	50.0000	0.0000	(0.2609)	(0.0288)	0.0000	3	(0.2897)	01/06/2025
002372.ZK	12/20/2024	SDB3260427177	2,100.00	1.7280	3,761.16	3,628.71	0.0000	4.3300	50.0000	0.0000	(1.3572)	(0.1512)	0.0000	3	(1.5083)	01/06/2025
002372.ZK	12/20/2024	SDB3260427177	400.00	1.7280	721.91	691.18	0.0000	4.3300	50.0000	0.0000	(0.2605)	(0.0288)	0.0000	3	(0.2893)	01/06/2025
002372.ZK	12/20/2024	SDB3260427177	400.00	1.7280	718.61	691.18	0.0000	4.3300	50.0000	0.0000	(0.2593)	(0.0288)	0.0000	3	(0.2881)	01/06/2025
002372.ZK	12/20/2024	SDB3260427177	1,400.00	1.7280	2,515.15	2,419.14	0.0000	4.3300	50.0000	0.0000	(0.9075)	(0.1008)	0.0000	3	(1.0083)	01/06/2025
002372.ZK	12/20/2024	SDB3260427177	11,300.00	1.7280	20,300.85	19,525.91	0.0000	4.3300	50.0000	0.0000	(7.3252)	(0.8136)	0.0000	3	(8.1388)	01/06/2025

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

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ZHEJIANG WEIXING NEW BUILDING MATERIALS CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002372.ZK	12/20/2024	SDB3260427177	1,500.00	1.7280	2,694.80	2,591.94	0.0000	4.3300	50.0000	0.0000	(0.9724)	(0.1080)	0.0000	3	(1.0804)	01/06/2025
002372.ZK	12/20/2024	SDB3260427177	100.00	1.7280	179.65	172.80	0.0000	4.3300	50.0000	0.0000	(0.0648)	(0.0072)	0.0000	3	(0.0720)	01/06/2025
002372.ZK	12/20/2024	SDB3260427177	100.00	1.7280	179.65	172.80	0.0000	4.3300	50.0000	0.0000	(0.0648)	(0.0072)	0.0000	3	(0.0720)	01/06/2025
002372.ZK	12/20/2024	SDB3260427177	100.00	1.7280	179.65	172.80	0.0000	4.3300	50.0000	0.0000	(0.0648)	(0.0072)	0.0000	3	(0.0720)	01/06/2025
002372.ZK	12/20/2024	SDB3260427177	2,000.00	1.7280	3,593.07	3,455.91	0.0000	4.3300	50.0000	0.0000	(1.2965)	(0.1440)	0.0000	3	(1.4405)	01/06/2025
002372.ZK	12/20/2024	SDB3260427177	3,800.00	1.7280	6,826.83	6,566.24	0.0000	4.3300	50.0000	0.0000	(2.4633)	(0.2736)	0.0000	3	(2.7369)	01/06/2025
002372.ZK	12/20/2024	SDB3260427177	1,300.00	1.7280	2,335.50	2,246.34	0.0000	4.3300	50.0000	0.0000	(0.8427)	(0.0936)	0.0000	3	(0.9363)	01/06/2025
002372.ZK	12/20/2024	SDB3260427177	700.00	1.7280	1,257.57	1,209.57	0.0000	4.3300	50.0000	0.0000	(0.4538)	(0.0504)	0.0000	3	(0.5042)	01/06/2025
002372.ZK	12/20/2024	SDB3260427177	800.00	1.7280	1,437.23	1,382.37	0.0000	4.3300	50.0000	0.0000	(0.5186)	(0.0576)	0.0000	3	(0.5762)	01/06/2025
002372.ZK	12/20/2024	SDB3260427177	400.00	1.7280	718.61	691.18	0.0000	4.3300	50.0000	0.0000	(0.2593)	(0.0288)	0.0000	3	(0.2881)	01/06/2025
002372.ZK	12/20/2024	SDB3260427177	100.00	1.7280	179.65	172.80	0.0000	4.3300	50.0000	0.0000	(0.0648)	(0.0072)	0.0000	3	(0.0720)	01/06/2025
002372.ZK	12/20/2024	SDB3260427177	400.00	1.7280	718.61	691.18	0.0000	4.3300	50.0000	0.0000	(0.2593)	(0.0288)	0.0000	3	(0.2881)	01/06/2025
002372.ZK	12/20/2024	SDB3260427177	400.00	1.7280	718.61	691.18	0.0000	4.3300	50.0000	0.0000	(0.2593)	(0.0288)	0.0000	3	(0.2881)	01/06/2025
002372.ZK	12/20/2024	SDB3260427177	2,700.00	1.7280	4,850.64	4,665.48	0.0000	4.3300	50.0000	0.0000	(1.7503)	(0.1944)	0.0000	3	(1.9447)	01/06/2025
002372.ZK	12/20/2024	SDB3260427177	3,100.00	1.7280	5,569.26	5,356.67	0.0000	4.3300	50.0000	0.0000	(2.0096)	(0.2232)	0.0000	3	(2.2328)	01/06/2025
002372.ZK	12/20/2024	SDB3260427177	200.00	1.7280	359.31	345.59	0.0000	4.3300	50.0000	0.0000	(0.1296)	(0.0144)	0.0000	3	(0.1440)	01/06/2025
002372.ZK	12/20/2024	SDB3260427177	300.00	1.7280	538.96	518.39	0.0000	4.3300	50.0000	0.0000	(0.1945)	(0.0216)	0.0000	3	(0.2161)	01/06/2025
002372.ZK	12/20/2024	SDB3260427177	100.00	1.7280	179.65	172.80	0.0000	4.3300	50.0000	0.0000	(0.0648)	(0.0072)	0.0000	3	(0.0720)	01/06/2025
002372.ZK	12/20/2024	SDB3260427177	9,800.00	1.7280	17,606.04	16,933.98	0.0000	4.3300	50.0000	0.0000	(6.3528)	(0.7056)	0.0000	3	(7.0584)	01/06/2025
002372.ZK	12/20/2024	SDB3260427177	100.00	1.7280	179.65	172.80	0.0000	4.3300	50.0000	0.0000	(0.0648)	(0.0072)	0.0000	3	(0.0720)	01/06/2025
002372.ZK	12/20/2024	SDB3260427177	2,200.00	1.7280	3,952.38	3,801.51	0.0000	4.3300	50.0000	0.0000	(1.4261)	(0.1584)	0.0000	3	(1.5845)	01/06/2025
002372.ZK	12/19/2024	SDB3260427177	2,200.00	1.7345	3,821.14	3,815.93	0.0000	4.5800	50.0000	0.0000	(0.4861)	(0.0530)	0.0000	1	(0.5391)	01/06/2025
002372.ZK	12/19/2024	SDB3260427177	100.00	1.7345	172.66	173.45	0.0000	4.5800	50.0000	0.0000	(0.0220)	(0.0024)	0.0000	1	(0.0244)	01/06/2025
002372.ZK	12/19/2024	SDB3260427177	400.00	1.7345	723.15	693.81	0.0000	4.5800	50.0000	0.0000	(0.0920)	(0.0096)	0.0000	1	(0.1016)	01/06/2025
002372.ZK	12/19/2024	SDB3260427177	2,100.00	1.7345	3,761.16	3,642.48	0.0000	4.5800	50.0000	0.0000	(0.4785)	(0.0506)	0.0000	1	(0.5291)	01/06/2025
002372.ZK	12/19/2024	SDB3260427177	400.00	1.7345	721.91	693.81	0.0000	4.5800	50.0000	0.0000	(0.0918)	(0.0096)	0.0000	1	(0.1015)	01/06/2025
002372.ZK	12/19/2024	SDB3260427177	400.00	1.7345	718.61	693.81	0.0000	4.5800	50.0000	0.0000	(0.0914)	(0.0096)	0.0000	1	(0.1011)	01/06/2025
002372.ZK	12/19/2024	SDB3260427177	1,400.00	1.7345	2,515.15	2,428.32	0.0000	4.5800	50.0000	0.0000	(0.3200)	(0.0337)	0.0000	1	(0.3537)	01/06/2025
002372.ZK	12/19/2024	SDB3260427177	11,300.00	1.7345	20,300.85	19,600.00	0.0000	4.5800	50.0000	0.0000	(2.5827)	(0.2722)	0.0000	1	(2.8549)	01/06/2025
002372.ZK	12/19/2024	SDB3260427177	1,500.00	1.7345	2,694.80	2,601.77	0.0000	4.5800	50.0000	0.0000	(0.3428)	(0.0361)	0.0000	1	(0.3790)	01/06/2025
002372.ZK	12/19/2024	SDB3260427177	100.00	1.7345	179.65	173.45	0.0000	4.5800	50.0000	0.0000	(0.0229)	(0.0024)	0.0000	1	(0.0253)	01/06/2025
002372.ZK	12/19/2024	SDB3260427177	100.00	1.7345	179.65	173.45	0.0000	4.5800	50.0000	0.0000	(0.0229)	(0.0024)	0.0000	1	(0.0253)	01/06/2025
002372.ZK	12/19/2024	SDB3260427177	100.00	1.7345	179.65	173.45	0.0000	4.5800	50.0000	0.0000	(0.0229)	(0.0024)	0.0000	1	(0.0253)	01/06/2025
002372.ZK	12/19/2024	SDB3260427177	2,000.00	1.7345	3,593.07	3,469.03	0.0000	4.5800	50.0000	0.0000	(0.4571)	(0.0482)	0.0000	1	(0.5053)	01/06/2025
002372.ZK	12/19/2024	SDB3260427177	3,800.00	1.7345	6,826.83	6,591.15	0.0000	4.5800	50.0000	0.0000	(0.8685)	(0.0915)	0.0000	1	(0.9601)	01/06/2025
002372.ZK	12/19/2024	SDB3260427177	1,300.00	1.7345	2,335.50	2,254.87	0.0000	4.5800	50.0000	0.0000	(0.2971)	(0.0313)	0.0000	1	(0.3284)	01/06/2025
002372.ZK	12/19/2024	SDB3260427177	700.00	1.7345	1,257.57	1,214.16	0.0000	4.5800	50.0000	0.0000	(0.1600)	(0.0169)	0.0000	1	(0.1769)	01/06/2025
002372.ZK	12/19/2024	SDB3260427177	800.00	1.7345	1,437.23	1,387.61	0.0000	4.5800	50.0000	0.0000	(0.1828)	(0.0193)	0.0000	1	(0.2021)	01/06/2025
002372.ZK	12/19/2024	SDB3260427177	400.00	1.7345	718.61	693.81	0.0000	4.5800	50.0000	0.0000	(0.0914)	(0.0096)	0.0000	1	(0.1011)	01/06/2025
002372.ZK	12/19/2024	SDB3260427177	100.00	1.7345	179.65	173.45	0.0000	4.5800	50.0000	0.0000	(0.0229)	(0.0024)	0.0000	1	(0.0253)	01/06/2025
002372.ZK	12/19/2024	SDB3260427177	400.00	1.7345	718.61	693.81	0.0000	4.5800	50.0000	0.0000	(0.0914)	(0.0096)	0.0000	1	(0.1011)	01/06/2025
002372.ZK	12/19/2024	SDB3260427177	400.00	1.7345	718.61	693.81	0.0000	4.5800	50.0000	0.0000	(0.0914)	(0.0096)	0.0000	1	(0.1011)	01/06/2025
002372.ZK	12/19/2024	SDB3260427177	2,700.00	1.7345	4,850.64	4,683.19	0.0000	4.5800	50.0000	0.0000	(0.6171)	(0.0650)	0.0000	1	(0.6822)	01/06/2025
002372.ZK	12/19/2024	SDB3260427177	3,100.00	1.7345	5,569.26	5,376.99	0.0000	4.5800	50.0000	0.0000	(0.7085)	(0.0747)	0.0000	1	(0.7832)	01/06/2025
002372.ZK	12/19/2024	SDB3260427177	200.00	1.7345	359.31	346.90	0.0000	4.5800	50.0000	0.0000	(0.0457)	(0.0048)	0.0000	1	(0.0505)	01/06/2025
002372.ZK	12/19/2024	SDB3260427177	300.00	1.7345	538.96	520.35	0.0000	4.5800	50.0000	0.0000	(0.0686)	(0.0072)	0.0000	1	(0.0758)	01/06/2025
002372.ZK	12/19/2024	SDB3260427177	100.00	1.7345	179.65	173.45	0.0000	4.5800	50.0000	0.0000	(0.0229)	(0.0024)	0.0000	1	(0.0253)	01/06/2025
002372.ZK	12/19/2024	SDB3260427177	9,800.00	1.7345	17,606.04	16,998.23	0.0000	4.5800	50.0000	0.0000	(2.2399)	(0.2361)	0.0000	1	(2.4760)	01/06/2025
002372.ZK	12/19/2024	SDB3260427177	100.00	1.7345	179.65	173.45	0.0000	4.5800	50.0000	0.0000	(0.0229)	(0.0024)	0.0000	1	(0.0253)	01/06/2025
002372.ZK	12/19/2024	SDB3260427177	2,200.00	1.7345	3,952.38	3,815.93	0.0000	4.5800	50.0000	0.0000	(0.5028)	(0.0530)	0.0000	1	(0.5558)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ZHEJIANG WEIXING NEW BUILDING MATERIALS CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002372.ZK	12/18/2024	SDB3260427177	400.00	1.7589	723.15	703.56	0.0000	4.5800	50.0000	0.0000	(0.0920)	(0.0098)	0.0000	1	(0.1018)	01/06/2025
002372.ZK	12/18/2024	SDB3260427177	2,100.00	1.7589	3,761.16	3,693.69	0.0000	4.5800	50.0000	0.0000	(0.4785)	(0.0513)	0.0000	1	(0.5298)	01/06/2025
002372.ZK	12/18/2024	SDB3260427177	400.00	1.7589	721.91	703.56	0.0000	4.5800	50.0000	0.0000	(0.0918)	(0.0098)	0.0000	1	(0.1016)	01/06/2025
002372.ZK	12/18/2024	SDB3260427177	400.00	1.7589	718.61	703.56	0.0000	4.5800	50.0000	0.0000	(0.0914)	(0.0098)	0.0000	1	(0.1012)	01/06/2025
002372.ZK	12/18/2024	SDB3260427177	1,400.00	1.7589	2,515.15	2,462.46	0.0000	4.5800	50.0000	0.0000	(0.3200)	(0.0342)	0.0000	1	(0.3542)	01/06/2025
002372.ZK	12/18/2024	SDB3260427177	11,300.00	1.7589	20,300.85	19,875.56	0.0000	4.5800	50.0000	0.0000	(2.5827)	(0.2760)	0.0000	1	(2.8588)	01/06/2025
002372.ZK	12/18/2024	SDB3260427177	1,500.00	1.7589	2,694.80	2,638.35	0.0000	4.5800	50.0000	0.0000	(0.3428)	(0.0366)	0.0000	1	(0.3795)	01/06/2025
002372.ZK	12/18/2024	SDB3260427177	100.00	1.7589	179.65	175.89	0.0000	4.5800	50.0000	0.0000	(0.0229)	(0.0024)	0.0000	1	(0.0253)	01/06/2025
002372.ZK	12/18/2024	SDB3260427177	100.00	1.7589	179.65	175.89	0.0000	4.5800	50.0000	0.0000	(0.0229)	(0.0024)	0.0000	1	(0.0253)	01/06/2025
002372.ZK	12/18/2024	SDB3260427177	100.00	1.7589	179.65	175.89	0.0000	4.5800	50.0000	0.0000	(0.0229)	(0.0024)	0.0000	1	(0.0253)	01/06/2025
002372.ZK	12/18/2024	SDB3260427177	2,000.00	1.7589	3,593.07	3,517.80	0.0000	4.5800	50.0000	0.0000	(0.4571)	(0.0489)	0.0000	1	(0.5060)	01/06/2025
002372.ZK	12/18/2024	SDB3260427177	3,800.00	1.7589	6,826.83	6,683.82	0.0000	4.5800	50.0000	0.0000	(0.8685)	(0.0928)	0.0000	1	(0.9614)	01/06/2025
002372.ZK	12/18/2024	SDB3260427177	1,300.00	1.7589	2,335.50	2,286.57	0.0000	4.5800	50.0000	0.0000	(0.2971)	(0.0318)	0.0000	1	(0.3289)	01/06/2025
002372.ZK	12/18/2024	SDB3260427177	700.00	1.7589	1,257.57	1,231.23	0.0000	4.5800	50.0000	0.0000	(0.1600)	(0.0171)	0.0000	1	(0.1771)	01/06/2025
002372.ZK	12/18/2024	SDB3260427177	800.00	1.7589	1,437.23	1,407.12	0.0000	4.5800	50.0000	0.0000	(0.1828)	(0.0195)	0.0000	1	(0.2024)	01/06/2025
002372.ZK	12/18/2024	SDB3260427177	400.00	1.7589	718.61	703.56	0.0000	4.5800	50.0000	0.0000	(0.0914)	(0.0098)	0.0000	1	(0.1012)	01/06/2025
002372.ZK	12/18/2024	SDB3260427177	100.00	1.7589	179.65	175.89	0.0000	4.5800	50.0000	0.0000	(0.0229)	(0.0024)	0.0000	1	(0.0253)	01/06/2025
002372.ZK	12/18/2024	SDB3260427177	400.00	1.7589	718.61	703.56	0.0000	4.5800	50.0000	0.0000	(0.0914)	(0.0098)	0.0000	1	(0.1012)	01/06/2025
002372.ZK	12/18/2024	SDB3260427177	400.00	1.7589	718.61	703.56	0.0000	4.5800	50.0000	0.0000	(0.0914)	(0.0098)	0.0000	1	(0.1012)	01/06/2025
002372.ZK	12/18/2024	SDB3260427177	2,700.00	1.7589	4,850.64	4,749.03	0.0000	4.5800	50.0000	0.0000	(0.6171)	(0.0660)	0.0000	1	(0.6831)	01/06/2025
002372.ZK	12/18/2024	SDB3260427177	3,100.00	1.7589	5,569.26	5,452.59	0.0000	4.5800	50.0000	0.0000	(0.7085)	(0.0757)	0.0000	1	(0.7843)	01/06/2025
002372.ZK	12/18/2024	SDB3260427177	200.00	1.7589	359.31	351.78	0.0000	4.5800	50.0000	0.0000	(0.0457)	(0.0049)	0.0000	1	(0.0506)	01/06/2025
002372.ZK	12/18/2024	SDB3260427177	300.00	1.7589	538.96	527.67	0.0000	4.5800	50.0000	0.0000	(0.0686)	(0.0073)	0.0000	1	(0.0759)	01/06/2025
002372.ZK	12/18/2024	SDB3260427177	100.00	1.7589	179.65	175.89	0.0000	4.5800	50.0000	0.0000	(0.0229)	(0.0024)	0.0000	1	(0.0253)	01/06/2025
002372.ZK	12/18/2024	SDB3260427177	9,800.00	1.7589	17,606.04	17,237.21	0.0000	4.5800	50.0000	0.0000	(2.2399)	(0.2394)	0.0000	1	(2.4793)	01/06/2025
002372.ZK	12/18/2024	SDB3260427177	100.00	1.7589	179.65	175.89	0.0000	4.5800	50.0000	0.0000	(0.0229)	(0.0024)	0.0000	1	(0.0253)	01/06/2025
002372.ZK	12/18/2024	SDB3260427177	2,200.00	1.7589	3,952.38	3,869.58	0.0000	4.5800	50.0000	0.0000	(0.5028)	(0.0537)	0.0000	1	(0.5566)	01/06/2025
002372.ZK	12/17/2024	SDB3260427177	400.00	1.8332	723.15	733.26	0.0000	4.5800	50.0000	0.0000	(0.0920)	(0.0102)	0.0000	1	(0.1022)	01/06/2025
002372.ZK	12/17/2024	SDB3260427177	2,100.00	1.8332	3,761.16	3,849.63	0.0000	4.5800	50.0000	0.0000	(0.4785)	(0.0535)	0.0000	1	(0.5320)	01/06/2025
002372.ZK	12/17/2024	SDB3260427177	400.00	1.8332	721.91	733.26	0.0000	4.5800	50.0000	0.0000	(0.0918)	(0.0102)	0.0000	1	(0.1020)	01/06/2025
002372.ZK	12/17/2024	SDB3260427177	400.00	1.8332	718.61	733.26	0.0000	4.5800	50.0000	0.0000	(0.0914)	(0.0102)	0.0000	1	(0.1016)	01/06/2025
002372.ZK	12/17/2024	SDB3260427177	1,400.00	1.8332	2,515.15	2,566.42	0.0000	4.5800	50.0000	0.0000	(0.3200)	(0.0356)	0.0000	1	(0.3556)	01/06/2025
002372.ZK	12/17/2024	SDB3260427177	11,300.00	1.8332	20,300.85	20,714.69	0.0000	4.5800	50.0000	0.0000	(2.5827)	(0.2877)	0.0000	1	(2.8704)	01/06/2025
002372.ZK	12/17/2024	SDB3260427177	1,500.00	1.8332	2,694.80	2,749.74	0.0000	4.5800	50.0000	0.0000	(0.3428)	(0.0382)	0.0000	1	(0.3810)	01/06/2025
002372.ZK	12/17/2024	SDB3260427177	100.00	1.8332	179.65	183.32	0.0000	4.5800	50.0000	0.0000	(0.0229)	(0.0025)	0.0000	1	(0.0254)	01/06/2025
002372.ZK	12/17/2024	SDB3260427177	100.00	1.8332	179.65	183.32	0.0000	4.5800	50.0000	0.0000	(0.0229)	(0.0025)	0.0000	1	(0.0254)	01/06/2025
002372.ZK	12/17/2024	SDB3260427177	100.00	1.8332	179.65	183.32	0.0000	4.5800	50.0000	0.0000	(0.0229)	(0.0025)	0.0000	1	(0.0254)	01/06/2025
002372.ZK	12/17/2024	SDB3260427177	2,000.00	1.8332	3,593.07	3,666.32	0.0000	4.5800	50.0000	0.0000	(0.4571)	(0.0509)	0.0000	1	(0.5080)	01/06/2025
002372.ZK	12/17/2024	SDB3260427177	3,800.00	1.8332	6,826.83	6,966.00	0.0000	4.5800	50.0000	0.0000	(0.8685)	(0.0968)	0.0000	1	(0.9653)	01/06/2025
002372.ZK	12/17/2024	SDB3260427177	1,300.00	1.8332	2,335.50	2,383.11	0.0000	4.5800	50.0000	0.0000	(0.2971)	(0.0331)	0.0000	1	(0.3302)	01/06/2025
002372.ZK	12/17/2024	SDB3260427177	700.00	1.8332	1,257.57	1,283.21	0.0000	4.5800	50.0000	0.0000	(0.1600)	(0.0178)	0.0000	1	(0.1778)	01/06/2025
002372.ZK	12/17/2024	SDB3260427177	800.00	1.8332	1,437.23	1,466.53	0.0000	4.5800	50.0000	0.0000	(0.1828)	(0.0204)	0.0000	1	(0.2032)	01/06/2025
002372.ZK	12/17/2024	SDB3260427177	400.00	1.8332	718.61	733.26	0.0000	4.5800	50.0000	0.0000	(0.0914)	(0.0102)	0.0000	1	(0.1016)	01/06/2025
002372.ZK	12/17/2024	SDB3260427177	100.00	1.8332	179.65	183.32	0.0000	4.5800	50.0000	0.0000	(0.0229)	(0.0025)	0.0000	1	(0.0254)	01/06/2025
002372.ZK	12/17/2024	SDB3260427177	400.00	1.8332	718.61	733.26	0.0000	4.5800	50.0000	0.0000	(0.0914)	(0.0102)	0.0000	1	(0.1016)	01/06/2025
002372.ZK	12/17/2024	SDB3260427177	400.00	1.8332	718.61	733.26	0.0000	4.5800	50.0000	0.0000	(0.0914)	(0.0102)	0.0000	1	(0.1016)	01/06/2025
002372.ZK	12/17/2024	SDB3260427177	2,700.00	1.8332	4,850.64	4,949.53	0.0000	4.5800	50.0000	0.0000	(0.6171)	(0.0687)	0.0000	1	(0.6859)	01/06/2025
002372.ZK	12/17/2024	SDB3260427177	3,100.00	1.8332	5,569.26	5,682.79	0.0000	4.5800	50.0000	0.0000	(0.7085)	(0.0789)	0.0000	1	(0.7875)	01/06/2025
002372.ZK	12/17/2024	SDB3260427177	200.00	1.8332	359.31	366.63	0.0000	4.5800	50.0000	0.0000	(0.0457)	(0.0051)	0.0000	1	(0.0508)	01/06/2025
002372.ZK	12/17/2024	SDB3260427177	300.00	1.8332	538.96	549.95	0.0000	4.5800	50.0000	0.0000	(0.0686)	(0.0076)	0.0000	1	(0.0762)	01/06/2025

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

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ZHEJIANG WEIXING NEW BUILDING MATERIALS CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002372.ZK	12/17/2024	SDB3260427177	100.00	1.8332	179.65	183.32	0.0000	4.5800	50.0000	0.0000	(0.0229)	(0.0025)	0.0000	1	(0.0254)	01/06/2025
002372.ZK	12/17/2024	SDB3260427177	9,800.00	1.8332	17,606.04	17,964.95	0.0000	4.5800	50.0000	0.0000	(2.2399)	(0.2495)	0.0000	1	(2.4894)	01/06/2025
002372.ZK	12/17/2024	SDB3260427177	100.00	1.8332	179.65	183.32	0.0000	4.5800	50.0000	0.0000	(0.0229)	(0.0025)	0.0000	1	(0.0254)	01/06/2025
002372.ZK	12/17/2024	SDB3260427177	2,200.00	1.8332	3,952.38	4,032.95	0.0000	4.5800	50.0000	0.0000	(0.5028)	(0.0560)	0.0000	1	(0.5588)	01/06/2025
002372.ZK	12/16/2024	SDB3260427177	2,100.00	1.7735	3,761.16	3,724.45	0.0000	4.5800	50.0000	0.0000	(0.4785)	(0.0517)	0.0000	1	(0.5302)	01/06/2025
002372.ZK	12/16/2024	SDB3260427177	400.00	1.7735	721.91	709.42	0.0000	4.5800	50.0000	0.0000	(0.0918)	(0.0099)	0.0000	1	(0.1017)	01/06/2025
002372.ZK	12/16/2024	SDB3260427177	400.00	1.7735	718.61	709.42	0.0000	4.5800	50.0000	0.0000	(0.0914)	(0.0099)	0.0000	1	(0.1013)	01/06/2025
002372.ZK	12/16/2024	SDB3260427177	1,400.00	1.7735	2,515.15	2,482.96	0.0000	4.5800	50.0000	0.0000	(0.3200)	(0.0345)	0.0000	1	(0.3545)	01/06/2025
002372.ZK	12/16/2024	SDB3260427177	11,300.00	1.7735	20,300.85	20,041.07	0.0000	4.5800	50.0000	0.0000	(2.5827)	(0.2783)	0.0000	1	(2.8611)	01/06/2025
002372.ZK	12/16/2024	SDB3260427177	1,500.00	1.7735	2,694.80	2,660.32	0.0000	4.5800	50.0000	0.0000	(0.3428)	(0.0369)	0.0000	1	(0.3798)	01/06/2025
002372.ZK	12/16/2024	SDB3260427177	100.00	1.7735	179.65	177.35	0.0000	4.5800	50.0000	0.0000	(0.0229)	(0.0025)	0.0000	1	(0.0253)	01/06/2025
002372.ZK	12/16/2024	SDB3260427177	100.00	1.7735	179.65	177.35	0.0000	4.5800	50.0000	0.0000	(0.0229)	(0.0025)	0.0000	1	(0.0253)	01/06/2025
002372.ZK	12/16/2024	SDB3260427177	100.00	1.7735	179.65	177.35	0.0000	4.5800	50.0000	0.0000	(0.0229)	(0.0025)	0.0000	1	(0.0253)	01/06/2025
002372.ZK	12/16/2024	SDB3260427177	2,000.00	1.7735	3,593.07	3,547.09	0.0000	4.5800	50.0000	0.0000	(0.4571)	(0.0493)	0.0000	1	(0.5064)	01/06/2025
002372.ZK	12/16/2024	SDB3260427177	3,800.00	1.7735	6,826.83	6,739.47	0.0000	4.5800	50.0000	0.0000	(0.8685)	(0.0938)	0.0000	1	(0.9621)	01/06/2025
002372.ZK	12/16/2024	SDB3260427177	1,300.00	1.7735	2,335.50	2,305.61	0.0000	4.5800	50.0000	0.0000	(0.2971)	(0.0320)	0.0000	1	(0.3291)	01/06/2025
002372.ZK	12/16/2024	SDB3260427177	700.00	1.7735	1,257.57	1,241.48	0.0000	4.5800	50.0000	0.0000	(0.1600)	(0.0172)	0.0000	1	(0.1772)	01/06/2025
002372.ZK	12/16/2024	SDB3260427177	800.00	1.7735	1,437.23	1,418.84	0.0000	4.5800	50.0000	0.0000	(0.1828)	(0.0197)	0.0000	1	(0.2026)	01/06/2025
002372.ZK	12/16/2024	SDB3260427177	400.00	1.7735	718.61	709.42	0.0000	4.5800	50.0000	0.0000	(0.0914)	(0.0099)	0.0000	1	(0.1013)	01/06/2025
002372.ZK	12/16/2024	SDB3260427177	100.00	1.7735	179.65	177.35	0.0000	4.5800	50.0000	0.0000	(0.0229)	(0.0025)	0.0000	1	(0.0253)	01/06/2025
002372.ZK	12/16/2024	SDB3260427177	400.00	1.7735	718.61	709.42	0.0000	4.5800	50.0000	0.0000	(0.0914)	(0.0099)	0.0000	1	(0.1013)	01/06/2025
002372.ZK	12/16/2024	SDB3260427177	400.00	1.7735	718.61	709.42	0.0000	4.5800	50.0000	0.0000	(0.0914)	(0.0099)	0.0000	1	(0.1013)	01/06/2025
002372.ZK	12/16/2024	SDB3260427177	2,700.00	1.7735	4,850.64	4,788.57	0.0000	4.5800	50.0000	0.0000	(0.6171)	(0.0665)	0.0000	1	(0.6836)	01/06/2025
002372.ZK	12/16/2024	SDB3260427177	3,100.00	1.7735	5,569.26	5,497.99	0.0000	4.5800	50.0000	0.0000	(0.7085)	(0.0764)	0.0000	1	(0.7849)	01/06/2025
002372.ZK	12/16/2024	SDB3260427177	200.00	1.7735	359.31	354.71	0.0000	4.5800	50.0000	0.0000	(0.0457)	(0.0049)	0.0000	1	(0.0506)	01/06/2025
002372.ZK	12/16/2024	SDB3260427177	300.00	1.7735	538.96	532.06	0.0000	4.5800	50.0000	0.0000	(0.0686)	(0.0074)	0.0000	1	(0.0760)	01/06/2025
002372.ZK	12/16/2024	SDB3260427177	100.00	1.7735	179.65	177.35	0.0000	4.5800	50.0000	0.0000	(0.0229)	(0.0025)	0.0000	1	(0.0253)	01/06/2025
002372.ZK	12/16/2024	SDB3260427177	9,800.00	1.7735	17,606.04	17,380.75	0.0000	4.5800	50.0000	0.0000	(2.2399)	(0.2414)	0.0000	1	(2.4813)	01/06/2025
002372.ZK	12/16/2024	SDB3260427177	100.00	1.7735	179.65	177.35	0.0000	4.5800	50.0000	0.0000	(0.0229)	(0.0025)	0.0000	1	(0.0253)	01/06/2025
002372.ZK	12/16/2024	SDB3260427177	2,200.00	1.7735	3,952.38	3,901.80	0.0000	4.5800	50.0000	0.0000	(0.5028)	(0.0542)	0.0000	1	(0.5570)	01/06/2025
002372.ZK	12/13/2024	SDB3260427177	2,100.00	1.7684	3,761.16	3,713.68	0.0000	4.5800	50.0000	0.0000	(1.4355)	(0.1547)	0.0000	3	(1.5902)	01/06/2025
002372.ZK	12/13/2024	SDB3260427177	400.00	1.7684	721.91	707.37	0.0000	4.5800	50.0000	0.0000	(0.2755)	(0.0295)	0.0000	3	(0.3050)	01/06/2025
002372.ZK	12/13/2024	SDB3260427177	400.00	1.7684	718.61	707.37	0.0000	4.5800	50.0000	0.0000	(0.2743)	(0.0295)	0.0000	3	(0.3037)	01/06/2025
002372.ZK	12/13/2024	SDB3260427177	1,400.00	1.7684	2,515.15	2,475.79	0.0000	4.5800	50.0000	0.0000	(0.9599)	(0.1032)	0.0000	3	(1.0631)	01/06/2025
002372.ZK	12/13/2024	SDB3260427177	11,300.00	1.7684	20,300.85	19,983.16	0.0000	4.5800	50.0000	0.0000	(7.7482)	(0.8326)	0.0000	3	(8.5808)	01/06/2025
002372.ZK	12/13/2024	SDB3260427177	1,500.00	1.7684	2,694.80	2,652.63	0.0000	4.5800	50.0000	0.0000	(1.0285)	(0.1105)	0.0000	3	(1.1390)	01/06/2025
002372.ZK	12/13/2024	SDB3260427177	100.00	1.7684	179.65	176.84	0.0000	4.5800	50.0000	0.0000	(0.0686)	(0.0074)	0.0000	3	(0.0759)	01/06/2025
002372.ZK	12/13/2024	SDB3260427177	100.00	1.7684	179.65	176.84	0.0000	4.5800	50.0000	0.0000	(0.0686)	(0.0074)	0.0000	3	(0.0759)	01/06/2025
002372.ZK	12/13/2024	SDB3260427177	100.00	1.7684	179.65	176.84	0.0000	4.5800	50.0000	0.0000	(0.0686)	(0.0074)	0.0000	3	(0.0759)	01/06/2025
002372.ZK	12/13/2024	SDB3260427177	2,000.00	1.7684	3,593.07	3,536.84	0.0000	4.5800	50.0000	0.0000	(1.3714)	(0.1474)	0.0000	3	(1.5187)	01/06/2025
002372.ZK	12/13/2024	SDB3260427177	3,800.00	1.7684	6,826.83	6,720.00	0.0000	4.5800	50.0000	0.0000	(2.6056)	(0.2800)	0.0000	3	(2.8856)	01/06/2025
002372.ZK	12/13/2024	SDB3260427177	1,300.00	1.7684	2,335.50	2,298.95	0.0000	4.5800	50.0000	0.0000	(0.8914)	(0.0958)	0.0000	3	(0.9872)	01/06/2025
002372.ZK	12/13/2024	SDB3260427177	700.00	1.7684	1,257.57	1,237.89	0.0000	4.5800	50.0000	0.0000	(0.4800)	(0.0516)	0.0000	3	(0.5316)	01/06/2025
002372.ZK	12/13/2024	SDB3260427177	800.00	1.7684	1,437.23	1,414.74	0.0000	4.5800	50.0000	0.0000	(0.5485)	(0.0589)	0.0000	3	(0.6075)	01/06/2025
002372.ZK	12/13/2024	SDB3260427177	400.00	1.7684	718.61	707.37	0.0000	4.5800	50.0000	0.0000	(0.2743)	(0.0295)	0.0000	3	(0.3037)	01/06/2025
002372.ZK	12/13/2024	SDB3260427177	100.00	1.7684	179.65	176.84	0.0000	4.5800	50.0000	0.0000	(0.0686)	(0.0074)	0.0000	3	(0.0759)	01/06/2025
002372.ZK	12/13/2024	SDB3260427177	400.00	1.7684	718.61	707.37	0.0000	4.5800	50.0000	0.0000	(0.2743)	(0.0295)	0.0000	3	(0.3037)	01/06/2025
002372.ZK	12/13/2024	SDB3260427177	400.00	1.7684	718.61	707.37	0.0000	4.5800	50.0000	0.0000	(0.2743)	(0.0295)	0.0000	3	(0.3037)	01/06/2025
002372.ZK	12/13/2024	SDB3260427177	2,700.00	1.7684	4,850.64	4,774.74	0.0000	4.5800	50.0000	0.0000	(1.8513)	(0.1989)	0.0000	3	(2.0503)	01/06/2025
002372.ZK	12/13/2024	SDB3260427177	3,100.00	1.7684	5,569.26	5,482.11	0.0000	4.5800	50.0000	0.0000	(2.1256)	(0.2284)	0.0000	3	(2.3540)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ZHEJIANG WEIXING NEW BUILDING MATERIALS CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002372.ZK	12/13/2024	SDB3260427177	200.00	1.7684	359.31	353.68	0.0000	4.5800	50.0000	0.0000	(0.1371)	(0.0147)	0.0000	3	(0.1519)	01/06/2025
002372.ZK	12/13/2024	SDB3260427177	300.00	1.7684	538.96	530.53	0.0000	4.5800	50.0000	0.0000	(0.2057)	(0.0221)	0.0000	3	(0.2278)	01/06/2025
002372.ZK	12/13/2024	SDB3260427177	100.00	1.7684	179.65	176.84	0.0000	4.5800	50.0000	0.0000	(0.0686)	(0.0074)	0.0000	3	(0.0759)	01/06/2025
002372.ZK	12/13/2024	SDB3260427177	9,800.00	1.7684	17,606.04	17,330.53	0.0000	4.5800	50.0000	0.0000	(6.7196)	(0.7221)	0.0000	3	(7.4417)	01/06/2025
002372.ZK	12/13/2024	SDB3260427177	100.00	1.7684	179.65	176.84	0.0000	4.5800	50.0000	0.0000	(0.0686)	(0.0074)	0.0000	3	(0.0759)	01/06/2025
002372.ZK	12/13/2024	SDB3260427177	2,200.00	1.7684	3,952.38	3,890.53	0.0000	4.5800	50.0000	0.0000	(1.5085)	(0.1621)	0.0000	3	(1.6706)	01/06/2025
002372.ZK	12/12/2024	SDB3260427177	400.00	1.7403	718.61	696.13	0.0000	4.5800	50.0000	0.0000	(0.0914)	(0.0097)	0.0000	1	(0.1011)	01/06/2025
002372.ZK	12/12/2024	SDB3260427177	1,400.00	1.7403	2,515.15	2,436.47	0.0000	4.5800	50.0000	0.0000	(0.3200)	(0.0338)	0.0000	1	(0.3538)	01/06/2025
002372.ZK	12/12/2024	SDB3260427177	11,300.00	1.7403	20,300.85	19,665.79	0.0000	4.5800	50.0000	0.0000	(2.5827)	(0.2731)	0.0000	1	(2.8559)	01/06/2025
002372.ZK	12/12/2024	SDB3260427177	1,500.00	1.7403	2,694.80	2,610.50	0.0000	4.5800	50.0000	0.0000	(0.3428)	(0.0363)	0.0000	1	(0.3791)	01/06/2025
002372.ZK	12/12/2024	SDB3260427177	100.00	1.7403	179.65	174.03	0.0000	4.5800	50.0000	0.0000	(0.0229)	(0.0024)	0.0000	1	(0.0253)	01/06/2025
002372.ZK	12/12/2024	SDB3260427177	100.00	1.7403	179.65	174.03	0.0000	4.5800	50.0000	0.0000	(0.0229)	(0.0024)	0.0000	1	(0.0253)	01/06/2025
002372.ZK	12/12/2024	SDB3260427177	100.00	1.7403	179.65	174.03	0.0000	4.5800	50.0000	0.0000	(0.0229)	(0.0024)	0.0000	1	(0.0253)	01/06/2025
002372.ZK	12/12/2024	SDB3260427177	2,000.00	1.7403	3,593.07	3,480.67	0.0000	4.5800	50.0000	0.0000	(0.4571)	(0.0483)	0.0000	1	(0.5055)	01/06/2025
002372.ZK	12/12/2024	SDB3260427177	3,800.00	1.7403	6,826.83	6,613.27	0.0000	4.5800	50.0000	0.0000	(0.8685)	(0.0919)	0.0000	1	(0.9604)	01/06/2025
002372.ZK	12/12/2024	SDB3260427177	1,300.00	1.7403	2,335.50	2,262.44	0.0000	4.5800	50.0000	0.0000	(0.2971)	(0.0314)	0.0000	1	(0.3285)	01/06/2025
002372.ZK	12/12/2024	SDB3260427177	700.00	1.7403	1,257.57	1,218.23	0.0000	4.5800	50.0000	0.0000	(0.1600)	(0.0169)	0.0000	1	(0.1769)	01/06/2025
002372.ZK	12/12/2024	SDB3260427177	800.00	1.7403	1,437.23	1,392.27	0.0000	4.5800	50.0000	0.0000	(0.1828)	(0.0193)	0.0000	1	(0.2022)	01/06/2025
002372.ZK	12/12/2024	SDB3260427177	400.00	1.7403	718.61	696.13	0.0000	4.5800	50.0000	0.0000	(0.0914)	(0.0097)	0.0000	1	(0.1011)	01/06/2025
002372.ZK	12/12/2024	SDB3260427177	100.00	1.7403	179.65	174.03	0.0000	4.5800	50.0000	0.0000	(0.0229)	(0.0024)	0.0000	1	(0.0253)	01/06/2025
002372.ZK	12/12/2024	SDB3260427177	400.00	1.7403	718.61	696.13	0.0000	4.5800	50.0000	0.0000	(0.0914)	(0.0097)	0.0000	1	(0.1011)	01/06/2025
002372.ZK	12/12/2024	SDB3260427177	400.00	1.7403	718.61	696.13	0.0000	4.5800	50.0000	0.0000	(0.0914)	(0.0097)	0.0000	1	(0.1011)	01/06/2025
002372.ZK	12/12/2024	SDB3260427177	2,700.00	1.7403	4,850.64	4,698.90	0.0000	4.5800	50.0000	0.0000	(0.6171)	(0.0653)	0.0000	1	(0.6824)	01/06/2025
002372.ZK	12/12/2024	SDB3260427177	3,100.00	1.7403	5,569.26	5,395.04	0.0000	4.5800	50.0000	0.0000	(0.7085)	(0.0749)	0.0000	1	(0.7835)	01/06/2025
002372.ZK	12/12/2024	SDB3260427177	200.00	1.7403	359.31	348.07	0.0000	4.5800	50.0000	0.0000	(0.0457)	(0.0048)	0.0000	1	(0.0505)	01/06/2025
002372.ZK	12/12/2024	SDB3260427177	300.00	1.7403	538.96	522.10	0.0000	4.5800	50.0000	0.0000	(0.0686)	(0.0073)	0.0000	1	(0.0758)	01/06/2025
002372.ZK	12/12/2024	SDB3260427177	100.00	1.7403	179.65	174.03	0.0000	4.5800	50.0000	0.0000	(0.0229)	(0.0024)	0.0000	1	(0.0253)	01/06/2025
002372.ZK	12/12/2024	SDB3260427177	9,800.00	1.7403	17,606.04	17,055.28	0.0000	4.5800	50.0000	0.0000	(2.2399)	(0.2369)	0.0000	1	(2.4768)	01/06/2025
002372.ZK	12/12/2024	SDB3260427177	100.00	1.7403	179.65	174.03	0.0000	4.5800	50.0000	0.0000	(0.0229)	(0.0024)	0.0000	1	(0.0253)	01/06/2025
002372.ZK	12/12/2024	SDB3260427177	2,200.00	1.7403	3,952.38	3,828.74	0.0000	4.5800	50.0000	0.0000	(0.5028)	(0.0532)	0.0000	1	(0.5560)	01/06/2025
002372.ZK	12/11/2024	SDB3260427177	400.00	1.7637	718.61	705.46	0.0000	4.5800	50.0000	0.0000	(0.0914)	(0.0098)	0.0000	1	(0.1012)	01/06/2025
002372.ZK	12/11/2024	SDB3260427177	1,400.00	1.7637	2,515.15	2,469.13	0.0000	4.5800	50.0000	0.0000	(0.3200)	(0.0343)	0.0000	1	(0.3543)	01/06/2025
002372.ZK	12/11/2024	SDB3260427177	11,300.00	1.7637	20,300.85	19,929.37	0.0000	4.5800	50.0000	0.0000	(2.5827)	(0.2768)	0.0000	1	(2.8595)	01/06/2025
002372.ZK	12/11/2024	SDB3260427177	1,500.00	1.7637	2,694.80	2,645.49	0.0000	4.5800	50.0000	0.0000	(0.3428)	(0.0367)	0.0000	1	(0.3796)	01/06/2025
002372.ZK	12/11/2024	SDB3260427177	100.00	1.7637	179.65	176.37	0.0000	4.5800	50.0000	0.0000	(0.0229)	(0.0024)	0.0000	1	(0.0253)	01/06/2025
002372.ZK	12/11/2024	SDB3260427177	100.00	1.7637	179.65	176.37	0.0000	4.5800	50.0000	0.0000	(0.0229)	(0.0024)	0.0000	1	(0.0253)	01/06/2025
002372.ZK	12/11/2024	SDB3260427177	100.00	1.7637	179.65	176.37	0.0000	4.5800	50.0000	0.0000	(0.0229)	(0.0024)	0.0000	1	(0.0253)	01/06/2025
002372.ZK	12/11/2024	SDB3260427177	2,000.00	1.7637	3,593.07	3,527.32	0.0000	4.5800	50.0000	0.0000	(0.4571)	(0.0490)	0.0000	1	(0.5061)	01/06/2025
002372.ZK	12/11/2024	SDB3260427177	3,800.00	1.7637	6,826.83	6,701.91	0.0000	4.5800	50.0000	0.0000	(0.8685)	(0.0931)	0.0000	1	(0.9616)	01/06/2025
002372.ZK	12/11/2024	SDB3260427177	1,300.00	1.7637	2,335.50	2,292.76	0.0000	4.5800	50.0000	0.0000	(0.2971)	(0.0318)	0.0000	1	(0.3290)	01/06/2025
002372.ZK	12/11/2024	SDB3260427177	700.00	1.7637	1,257.57	1,234.56	0.0000	4.5800	50.0000	0.0000	(0.1600)	(0.0171)	0.0000	1	(0.1771)	01/06/2025
002372.ZK	12/11/2024	SDB3260427177	800.00	1.7637	1,437.23	1,410.93	0.0000	4.5800	50.0000	0.0000	(0.1828)	(0.0196)	0.0000	1	(0.2024)	01/06/2025
002372.ZK	12/11/2024	SDB3260427177	400.00	1.7637	718.61	705.46	0.0000	4.5800	50.0000	0.0000	(0.0914)	(0.0098)	0.0000	1	(0.1012)	01/06/2025
002372.ZK	12/11/2024	SDB3260427177	100.00	1.7637	179.65	176.37	0.0000	4.5800	50.0000	0.0000	(0.0229)	(0.0024)	0.0000	1	(0.0253)	01/06/2025
002372.ZK	12/11/2024	SDB3260427177	400.00	1.7637	718.61	705.46	0.0000	4.5800	50.0000	0.0000	(0.0914)	(0.0098)	0.0000	1	(0.1012)	01/06/2025
002372.ZK	12/11/2024	SDB3260427177	400.00	1.7637	718.61	705.46	0.0000	4.5800	50.0000	0.0000	(0.0914)	(0.0098)	0.0000	1	(0.1012)	01/06/2025
002372.ZK	12/11/2024	SDB3260427177	2,700.00	1.7637	4,850.64	4,761.88	0.0000	4.5800	50.0000	0.0000	(0.6171)	(0.0661)	0.0000	1	(0.6832)	01/06/2025
002372.ZK	12/11/2024	SDB3260427177	3,100.00	1.7637	5,569.26	5,467.35	0.0000	4.5800	50.0000	0.0000	(0.7085)	(0.0759)	0.0000	1	(0.7845)	01/06/2025
002372.ZK	12/11/2024	SDB3260427177	200.00	1.7637	359.31	352.73	0.0000	4.5800	50.0000	0.0000	(0.0457)	(0.0049)	0.0000	1	(0.0506)	01/06/2025
002372.ZK	12/11/2024	SDB3260427177	300.00	1.7637	538.96	529.10	0.0000	4.5800	50.0000	0.0000	(0.0686)	(0.0073)	0.0000	1	(0.0759)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ZHEJIANG WEIXING NEW BUILDING MATERIALS CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002372.ZK	12/11/2024	SDB3260427177	100.00	1.7637	179.65	176.37	0.0000	4.5800	50.0000	0.0000	(0.0229)	(0.0024)	0.0000	1	(0.0253)	01/06/2025
002372.ZK	12/11/2024	SDB3260427177	9,800.00	1.7637	17,606.04	17,283.88	0.0000	4.5800	50.0000	0.0000	(2.2399)	(0.2401)	0.0000	1	(2.4799)	01/06/2025
002372.ZK	12/11/2024	SDB3260427177	100.00	1.7637	179.65	176.37	0.0000	4.5800	50.0000	0.0000	(0.0229)	(0.0024)	0.0000	1	(0.0253)	01/06/2025
002372.ZK	12/11/2024	SDB3260427177	2,200.00	1.7637	3,952.38	3,880.05	0.0000	4.5800	50.0000	0.0000	(0.5028)	(0.0539)	0.0000	1	(0.5567)	01/06/2025
002372.ZK	12/10/2024	SDB3260427177	400.00	1.7387	718.61	695.48	0.0000	4.5800	50.0000	0.0000	(0.0914)	(0.0097)	0.0000	1	(0.1011)	01/06/2025
002372.ZK	12/10/2024	SDB3260427177	1,400.00	1.7387	2,515.15	2,434.16	0.0000	4.5800	50.0000	0.0000	(0.3200)	(0.0338)	0.0000	1	(0.3538)	01/06/2025
002372.ZK	12/10/2024	SDB3260427177	11,300.00	1.7387	20,300.85	19,647.17	0.0000	4.5800	50.0000	0.0000	(2.5827)	(0.2729)	0.0000	1	(2.8556)	01/06/2025
002372.ZK	12/10/2024	SDB3260427177	1,500.00	1.7387	2,694.80	2,608.03	0.0000	4.5800	50.0000	0.0000	(0.3428)	(0.0362)	0.0000	1	(0.3791)	01/06/2025
002372.ZK	12/10/2024	SDB3260427177	100.00	1.7387	179.65	173.87	0.0000	4.5800	50.0000	0.0000	(0.0229)	(0.0024)	0.0000	1	(0.0253)	01/06/2025
002372.ZK	12/10/2024	SDB3260427177	100.00	1.7387	179.65	173.87	0.0000	4.5800	50.0000	0.0000	(0.0229)	(0.0024)	0.0000	1	(0.0253)	01/06/2025
002372.ZK	12/10/2024	SDB3260427177	100.00	1.7387	179.65	173.87	0.0000	4.5800	50.0000	0.0000	(0.0229)	(0.0024)	0.0000	1	(0.0253)	01/06/2025
002372.ZK	12/10/2024	SDB3260427177	2,000.00	1.7387	3,593.07	3,477.38	0.0000	4.5800	50.0000	0.0000	(0.4571)	(0.0483)	0.0000	1	(0.5054)	01/06/2025
002372.ZK	12/10/2024	SDB3260427177	3,800.00	1.7387	6,826.83	6,607.01	0.0000	4.5800	50.0000	0.0000	(0.8685)	(0.0918)	0.0000	1	(0.9603)	01/06/2025
002372.ZK	12/10/2024	SDB3260427177	1,300.00	1.7387	2,335.50	2,260.29	0.0000	4.5800	50.0000	0.0000	(0.2971)	(0.0314)	0.0000	1	(0.3285)	01/06/2025
002372.ZK	12/10/2024	SDB3260427177	700.00	1.7387	1,257.57	1,217.08	0.0000	4.5800	50.0000	0.0000	(0.1600)	(0.0169)	0.0000	1	(0.1769)	01/06/2025
002372.ZK	12/10/2024	SDB3260427177	800.00	1.7387	1,437.23	1,390.95	0.0000	4.5800	50.0000	0.0000	(0.1828)	(0.0193)	0.0000	1	(0.2022)	01/06/2025
002372.ZK	12/10/2024	SDB3260427177	400.00	1.7387	718.61	695.48	0.0000	4.5800	50.0000	0.0000	(0.0914)	(0.0097)	0.0000	1	(0.1011)	01/06/2025
002372.ZK	12/10/2024	SDB3260427177	100.00	1.7387	179.65	173.87	0.0000	4.5800	50.0000	0.0000	(0.0229)	(0.0024)	0.0000	1	(0.0253)	01/06/2025
002372.ZK	12/10/2024	SDB3260427177	400.00	1.7387	718.61	695.48	0.0000	4.5800	50.0000	0.0000	(0.0914)	(0.0097)	0.0000	1	(0.1011)	01/06/2025
002372.ZK	12/10/2024	SDB3260427177	400.00	1.7387	718.61	695.48	0.0000	4.5800	50.0000	0.0000	(0.0914)	(0.0097)	0.0000	1	(0.1011)	01/06/2025
002372.ZK	12/10/2024	SDB3260427177	2,700.00	1.7387	4,850.64	4,694.46	0.0000	4.5800	50.0000	0.0000	(0.6171)	(0.0652)	0.0000	1	(0.6823)	01/06/2025
002372.ZK	12/10/2024	SDB3260427177	3,100.00	1.7387	5,569.26	5,389.93	0.0000	4.5800	50.0000	0.0000	(0.7085)	(0.0749)	0.0000	1	(0.7834)	01/06/2025
002372.ZK	12/10/2024	SDB3260427177	200.00	1.7387	359.31	347.74	0.0000	4.5800	50.0000	0.0000	(0.0457)	(0.0048)	0.0000	1	(0.0505)	01/06/2025
002372.ZK	12/10/2024	SDB3260427177	300.00	1.7387	538.96	521.61	0.0000	4.5800	50.0000	0.0000	(0.0686)	(0.0072)	0.0000	1	(0.0758)	01/06/2025
002372.ZK	12/10/2024	SDB3260427177	100.00	1.7387	179.65	173.87	0.0000	4.5800	50.0000	0.0000	(0.0229)	(0.0024)	0.0000	1	(0.0253)	01/06/2025
002372.ZK	12/10/2024	SDB3260427177	9,800.00	1.7387	17,606.04	17,039.14	0.0000	4.5800	50.0000	0.0000	(2.2399)	(0.2367)	0.0000	1	(2.4765)	01/06/2025
002372.ZK	12/10/2024	SDB3260427177	100.00	1.7387	179.65	173.87	0.0000	4.5800	50.0000	0.0000	(0.0229)	(0.0024)	0.0000	1	(0.0253)	01/06/2025
002372.ZK	12/10/2024	SDB3260427177	2,200.00	1.7387	3,952.38	3,825.11	0.0000	4.5800	50.0000	0.0000	(0.5028)	(0.0531)	0.0000	1	(0.5560)	01/06/2025
002372.ZK	12/09/2024	SDB3260427177	400.00	1.7488	718.61	699.52	0.0000	4.5800	50.0000	0.0000	(0.0914)	(0.0097)	0.0000	1	(0.1011)	01/06/2025
002372.ZK	12/09/2024	SDB3260427177	1,400.00	1.7488	2,515.15	2,448.32	0.0000	4.5800	50.0000	0.0000	(0.3200)	(0.0340)	0.0000	1	(0.3540)	01/06/2025
002372.ZK	12/09/2024	SDB3260427177	11,300.00	1.7488	20,300.85	19,761.43	0.0000	4.5800	50.0000	0.0000	(2.5827)	(0.2745)	0.0000	1	(2.8572)	01/06/2025
002372.ZK	12/09/2024	SDB3260427177	1,500.00	1.7488	2,694.80	2,623.20	0.0000	4.5800	50.0000	0.0000	(0.3428)	(0.0364)	0.0000	1	(0.3793)	01/06/2025
002372.ZK	12/09/2024	SDB3260427177	100.00	1.7488	179.65	174.88	0.0000	4.5800	50.0000	0.0000	(0.0229)	(0.0024)	0.0000	1	(0.0253)	01/06/2025
002372.ZK	12/09/2024	SDB3260427177	100.00	1.7488	179.65	174.88	0.0000	4.5800	50.0000	0.0000	(0.0229)	(0.0024)	0.0000	1	(0.0253)	01/06/2025
002372.ZK	12/09/2024	SDB3260427177	100.00	1.7488	179.65	174.88	0.0000	4.5800	50.0000	0.0000	(0.0229)	(0.0024)	0.0000	1	(0.0253)	01/06/2025
002372.ZK	12/09/2024	SDB3260427177	2,000.00	1.7488	3,593.07	3,497.60	0.0000	4.5800	50.0000	0.0000	(0.4571)	(0.0486)	0.0000	1	(0.5057)	01/06/2025
002372.ZK	12/09/2024	SDB3260427177	3,800.00	1.7488	6,826.83	6,645.44	0.0000	4.5800	50.0000	0.0000	(0.8685)	(0.0923)	0.0000	1	(0.9608)	01/06/2025
002372.ZK	12/09/2024	SDB3260427177	1,300.00	1.7488	2,335.50	2,273.44	0.0000	4.5800	50.0000	0.0000	(0.2971)	(0.0316)	0.0000	1	(0.3287)	01/06/2025
002372.ZK	12/09/2024	SDB3260427177	700.00	1.7488	1,257.57	1,224.16	0.0000	4.5800	50.0000	0.0000	(0.1600)	(0.0170)	0.0000	1	(0.1770)	01/06/2025
002372.ZK	12/09/2024	SDB3260427177	800.00	1.7488	1,437.23	1,399.04	0.0000	4.5800	50.0000	0.0000	(0.1828)	(0.0194)	0.0000	1	(0.2023)	01/06/2025
002372.ZK	12/09/2024	SDB3260427177	400.00	1.7488	718.61	699.52	0.0000	4.5800	50.0000	0.0000	(0.0914)	(0.0097)	0.0000	1	(0.1011)	01/06/2025
002372.ZK	12/09/2024	SDB3260427177	100.00	1.7488	179.65	174.88	0.0000	4.5800	50.0000	0.0000	(0.0229)	(0.0024)	0.0000	1	(0.0253)	01/06/2025
002372.ZK	12/09/2024	SDB3260427177	400.00	1.7488	718.61	699.52	0.0000	4.5800	50.0000	0.0000	(0.0914)	(0.0097)	0.0000	1	(0.1011)	01/06/2025
002372.ZK	12/09/2024	SDB3260427177	400.00	1.7488	718.61	699.52	0.0000	4.5800	50.0000	0.0000	(0.0914)	(0.0097)	0.0000	1	(0.1011)	01/06/2025
002372.ZK	12/09/2024	SDB3260427177	2,700.00	1.7488	4,850.64	4,721.76	0.0000	4.5800	50.0000	0.0000	(0.6171)	(0.0656)	0.0000	1	(0.6827)	01/06/2025
002372.ZK	12/09/2024	SDB3260427177	3,100.00	1.7488	5,569.26	5,421.28	0.0000	4.5800	50.0000	0.0000	(0.7085)	(0.0753)	0.0000	1	(0.7838)	01/06/2025
002372.ZK	12/09/2024	SDB3260427177	200.00	1.7488	359.31	349.76	0.0000	4.5800	50.0000	0.0000	(0.0457)	(0.0049)	0.0000	1	(0.0506)	01/06/2025
002372.ZK	12/09/2024	SDB3260427177	300.00	1.7488	538.96	524.64	0.0000	4.5800	50.0000	0.0000	(0.0686)	(0.0073)	0.0000	1	(0.0759)	01/06/2025
002372.ZK	12/09/2024	SDB3260427177	100.00	1.7488	179.65	174.88	0.0000	4.5800	50.0000	0.0000	(0.0229)	(0.0024)	0.0000	1	(0.0253)	01/06/2025
002372.ZK	12/09/2024	SDB3260427177	9,800.00	1.7488	17,606.04	17,138.23	0.0000	4.5800	50.0000	0.0000	(2.2399)	(0.2380)	0.0000	1	(2.4779)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ZHEJIANG WEIXING NEW BUILDING MATERIALS CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002372.ZK	12/09/2024	SDB3260427177	100.00	1.7488	179.65	174.88	0.0000	4.5800	50.0000	0.0000	(0.0229)	(0.0024)	0.0000	1	(0.0253)	01/06/2025
002372.ZK	12/09/2024	SDB3260427177	2,200.00	1.7488	3,952.38	3,847.36	0.0000	4.5800	50.0000	0.0000	(0.5028)	(0.0534)	0.0000	1	(0.5563)	01/06/2025
002372.ZK	12/06/2024	SDB3260427177	400.00	1.7700	718.61	707.99	0.0000	4.5800	50.0000	0.0000	(0.2743)	(0.0295)	0.0000	3	(0.3038)	01/06/2025
002372.ZK	12/06/2024	SDB3260427177	1,400.00	1.7700	2,515.15	2,477.98	0.0000	4.5800	50.0000	0.0000	(0.9599)	(0.1032)	0.0000	3	(1.0632)	01/06/2025
002372.ZK	12/06/2024	SDB3260427177	11,300.00	1.7700	20,300.85	20,000.82	0.0000	4.5800	50.0000	0.0000	(7.7482)	(0.8334)	0.0000	3	(8.5815)	01/06/2025
002372.ZK	12/06/2024	SDB3260427177	1,500.00	1.7700	2,694.80	2,654.98	0.0000	4.5800	50.0000	0.0000	(1.0285)	(0.1106)	0.0000	3	(1.1391)	01/06/2025
002372.ZK	12/06/2024	SDB3260427177	100.00	1.7700	179.65	177.00	0.0000	4.5800	50.0000	0.0000	(0.0686)	(0.0074)	0.0000	3	(0.0759)	01/06/2025
002372.ZK	12/06/2024	SDB3260427177	100.00	1.7700	179.65	177.00	0.0000	4.5800	50.0000	0.0000	(0.0686)	(0.0074)	0.0000	3	(0.0759)	01/06/2025
002372.ZK	12/06/2024	SDB3260427177	100.00	1.7700	179.65	177.00	0.0000	4.5800	50.0000	0.0000	(0.0686)	(0.0074)	0.0000	3	(0.0759)	01/06/2025
002372.ZK	12/06/2024	SDB3260427177	2,000.00	1.7700	3,593.07	3,539.97	0.0000	4.5800	50.0000	0.0000	(1.3714)	(0.1475)	0.0000	3	(1.5189)	01/06/2025
002372.ZK	12/06/2024	SDB3260427177	3,800.00	1.7700	6,826.83	6,725.94	0.0000	4.5800	50.0000	0.0000	(2.6056)	(0.2802)	0.0000	3	(2.8858)	01/06/2025
002372.ZK	12/06/2024	SDB3260427177	1,300.00	1.7700	2,335.50	2,300.98	0.0000	4.5800	50.0000	0.0000	(0.8914)	(0.0959)	0.0000	3	(0.9873)	01/06/2025
002372.ZK	12/06/2024	SDB3260427177	700.00	1.7700	1,257.57	1,238.99	0.0000	4.5800	50.0000	0.0000	(0.4800)	(0.0516)	0.0000	3	(0.5316)	01/06/2025
002372.ZK	12/06/2024	SDB3260427177	800.00	1.7700	1,437.23	1,415.99	0.0000	4.5800	50.0000	0.0000	(0.5485)	(0.0590)	0.0000	3	(0.6075)	01/06/2025
002372.ZK	12/06/2024	SDB3260427177	400.00	1.7700	718.61	707.99	0.0000	4.5800	50.0000	0.0000	(0.2743)	(0.0295)	0.0000	3	(0.3038)	01/06/2025
002372.ZK	12/06/2024	SDB3260427177	100.00	1.7700	179.65	177.00	0.0000	4.5800	50.0000	0.0000	(0.0686)	(0.0074)	0.0000	3	(0.0759)	01/06/2025
002372.ZK	12/06/2024	SDB3260427177	400.00	1.7700	718.61	707.99	0.0000	4.5800	50.0000	0.0000	(0.2743)	(0.0295)	0.0000	3	(0.3038)	01/06/2025
002372.ZK	12/06/2024	SDB3260427177	400.00	1.7700	718.61	707.99	0.0000	4.5800	50.0000	0.0000	(0.2743)	(0.0295)	0.0000	3	(0.3038)	01/06/2025
002372.ZK	12/06/2024	SDB3260427177	2,700.00	1.7700	4,850.64	4,778.96	0.0000	4.5800	50.0000	0.0000	(1.8513)	(0.1991)	0.0000	3	(2.0505)	01/06/2025
002372.ZK	12/06/2024	SDB3260427177	3,100.00	1.7700	5,569.26	5,486.95	0.0000	4.5800	50.0000	0.0000	(2.1256)	(0.2286)	0.0000	3	(2.3542)	01/06/2025
002372.ZK	12/06/2024	SDB3260427177	200.00	1.7700	359.31	354.00	0.0000	4.5800	50.0000	0.0000	(0.1371)	(0.0147)	0.0000	3	(0.1519)	01/06/2025
002372.ZK	12/06/2024	SDB3260427177	300.00	1.7700	538.96	531.00	0.0000	4.5800	50.0000	0.0000	(0.2057)	(0.0221)	0.0000	3	(0.2278)	01/06/2025
002372.ZK	12/06/2024	SDB3260427177	100.00	1.7700	179.65	177.00	0.0000	4.5800	50.0000	0.0000	(0.0686)	(0.0074)	0.0000	3	(0.0759)	01/06/2025
002372.ZK	12/06/2024	SDB3260427177	9,800.00	1.7700	17,606.04	17,345.84	0.0000	4.5800	50.0000	0.0000	(6.7196)	(0.7227)	0.0000	3	(7.4424)	01/06/2025
002372.ZK	12/06/2024	SDB3260427177	100.00	1.7700	179.65	177.00	0.0000	4.5800	50.0000	0.0000	(0.0686)	(0.0074)	0.0000	3	(0.0759)	01/06/2025
002372.ZK	12/06/2024	SDB3260427177	2,200.00	1.7700	3,952.38	3,893.96	0.0000	4.5800	50.0000	0.0000	(1.5085)	(0.1622)	0.0000	3	(1.6707)	01/06/2025
002372.ZK	12/05/2024	SDB3260427177	400.00	1.7594	718.61	703.76	0.0000	4.5800	50.0000	0.0000	(0.0914)	(0.0098)	0.0000	1	(0.1012)	01/06/2025
002372.ZK	12/05/2024	SDB3260427177	1,400.00	1.7594	2,515.15	2,463.17	0.0000	4.5800	50.0000	0.0000	(0.3200)	(0.0342)	0.0000	1	(0.3542)	01/06/2025
002372.ZK	12/05/2024	SDB3260427177	11,300.00	1.7594	20,300.85	19,881.29	0.0000	4.5800	50.0000	0.0000	(2.5827)	(0.2761)	0.0000	1	(2.8588)	01/06/2025
002372.ZK	12/05/2024	SDB3260427177	1,500.00	1.7594	2,694.80	2,639.11	0.0000	4.5800	50.0000	0.0000	(0.3428)	(0.0367)	0.0000	1	(0.3795)	01/06/2025
002372.ZK	12/05/2024	SDB3260427177	100.00	1.7594	179.65	175.94	0.0000	4.5800	50.0000	0.0000	(0.0229)	(0.0024)	0.0000	1	(0.0253)	01/06/2025
002372.ZK	12/05/2024	SDB3260427177	100.00	1.7594	179.65	175.94	0.0000	4.5800	50.0000	0.0000	(0.0229)	(0.0024)	0.0000	1	(0.0253)	01/06/2025
002372.ZK	12/05/2024	SDB3260427177	100.00	1.7594	179.65	175.94	0.0000	4.5800	50.0000	0.0000	(0.0229)	(0.0024)	0.0000	1	(0.0253)	01/06/2025
002372.ZK	12/05/2024	SDB3260427177	2,000.00	1.7594	3,593.07	3,518.81	0.0000	4.5800	50.0000	0.0000	(0.4571)	(0.0489)	0.0000	1	(0.5060)	01/06/2025
002372.ZK	12/05/2024	SDB3260427177	3,800.00	1.7594	6,826.83	6,685.74	0.0000	4.5800	50.0000	0.0000	(0.8685)	(0.0929)	0.0000	1	(0.9614)	01/06/2025
002372.ZK	12/05/2024	SDB3260427177	1,300.00	1.7594	2,335.50	2,287.23	0.0000	4.5800	50.0000	0.0000	(0.2971)	(0.0318)	0.0000	1	(0.3289)	01/06/2025
002372.ZK	12/05/2024	SDB3260427177	700.00	1.7594	1,257.57	1,231.58	0.0000	4.5800	50.0000	0.0000	(0.1600)	(0.0171)	0.0000	1	(0.1771)	01/06/2025
002372.ZK	12/05/2024	SDB3260427177	800.00	1.7594	1,437.23	1,407.52	0.0000	4.5800	50.0000	0.0000	(0.1828)	(0.0195)	0.0000	1	(0.2024)	01/06/2025
002372.ZK	12/05/2024	SDB3260427177	400.00	1.7594	718.61	703.76	0.0000	4.5800	50.0000	0.0000	(0.0914)	(0.0098)	0.0000	1	(0.1012)	01/06/2025
002372.ZK	12/05/2024	SDB3260427177	100.00	1.7594	179.65	175.94	0.0000	4.5800	50.0000	0.0000	(0.0229)	(0.0024)	0.0000	1	(0.0253)	01/06/2025
002372.ZK	12/05/2024	SDB3260427177	400.00	1.7594	718.61	703.76	0.0000	4.5800	50.0000	0.0000	(0.0914)	(0.0098)	0.0000	1	(0.1012)	01/06/2025
002372.ZK	12/05/2024	SDB3260427177	400.00	1.7594	718.61	703.76	0.0000	4.5800	50.0000	0.0000	(0.0914)	(0.0098)	0.0000	1	(0.1012)	01/06/2025
002372.ZK	12/05/2024	SDB3260427177	2,700.00	1.7594	4,850.64	4,750.40	0.0000	4.5800	50.0000	0.0000	(0.6171)	(0.0660)	0.0000	1	(0.6831)	01/06/2025
002372.ZK	12/05/2024	SDB3260427177	3,100.00	1.7594	5,569.26	5,454.16	0.0000	4.5800	50.0000	0.0000	(0.7085)	(0.0758)	0.0000	1	(0.7843)	01/06/2025
002372.ZK	12/05/2024	SDB3260427177	200.00	1.7594	359.31	351.88	0.0000	4.5800	50.0000	0.0000	(0.0457)	(0.0049)	0.0000	1	(0.0506)	01/06/2025
002372.ZK	12/05/2024	SDB3260427177	300.00	1.7594	538.96	527.82	0.0000	4.5800	50.0000	0.0000	(0.0686)	(0.0073)	0.0000	1	(0.0759)	01/06/2025
002372.ZK	12/05/2024	SDB3260427177	100.00	1.7594	179.65	175.94	0.0000	4.5800	50.0000	0.0000	(0.0229)	(0.0024)	0.0000	1	(0.0253)	01/06/2025
002372.ZK	12/05/2024	SDB3260427177	9,800.00	1.7594	17,606.04	17,242.18	0.0000	4.5800	50.0000	0.0000	(2.2399)	(0.2395)	0.0000	1	(2.4794)	01/06/2025
002372.ZK	12/05/2024	SDB3260427177	100.00	1.7594	179.65	175.94	0.0000	4.5800	50.0000	0.0000	(0.0229)	(0.0024)	0.0000	1	(0.0253)	01/06/2025
002372.ZK	12/05/2024	SDB3260427177	2,200.00	1.7594	3,952.38	3,870.69	0.0000	4.5800	50.0000	0.0000	(0.5028)	(0.0538)	0.0000	1	(0.5566)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ZHEJIANG WEIXING NEW BUILDING MATERIALS CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002372.ZK	12/04/2024	SDB3260427177	400.00	1.7965	718.61	718.61	0.0000	4.5800	50.0000	0.0000	(0.0914)	(0.0100)	0.0000	1	(0.1014)	01/06/2025
002372.ZK	12/04/2024	SDB3260427177	1,400.00	1.7965	2,515.15	2,515.15	0.0000	4.5800	50.0000	0.0000	(0.3200)	(0.0349)	0.0000	1	(0.3549)	01/06/2025
002372.ZK	12/04/2024	SDB3260427177	11,300.00	1.7965	20,300.85	20,300.85	0.0000	4.5800	50.0000	0.0000	(2.5827)	(0.2820)	0.0000	1	(2.8647)	01/06/2025
002372.ZK	12/04/2024	SDB3260427177	1,500.00	1.7965	2,694.80	2,694.80	0.0000	4.5800	50.0000	0.0000	(0.3428)	(0.0374)	0.0000	1	(0.3803)	01/06/2025
002372.ZK	12/04/2024	SDB3260427177	100.00	1.7965	179.65	179.65	0.0000	4.5800	50.0000	0.0000	(0.0229)	(0.0025)	0.0000	1	(0.0254)	01/06/2025
002372.ZK	12/04/2024	SDB3260427177	100.00	1.7965	179.65	179.65	0.0000	4.5800	50.0000	0.0000	(0.0229)	(0.0025)	0.0000	1	(0.0254)	01/06/2025
002372.ZK	12/04/2024	SDB3260427177	100.00	1.7965	179.65	179.65	0.0000	4.5800	50.0000	0.0000	(0.0229)	(0.0025)	0.0000	1	(0.0254)	01/06/2025
002372.ZK	12/04/2024	SDB3260427177	2,000.00	1.7965	3,593.07	3,593.07	0.0000	4.5800	50.0000	0.0000	(0.4571)	(0.0499)	0.0000	1	(0.5070)	01/06/2025
002372.ZK	12/04/2024	SDB3260427177	3,800.00	1.7965	6,826.83	6,826.83	0.0000	4.5800	50.0000	0.0000	(0.8685)	(0.0948)	0.0000	1	(0.9633)	01/06/2025
002372.ZK	12/04/2024	SDB3260427177	1,300.00	1.7965	2,335.50	2,335.50	0.0000	4.5800	50.0000	0.0000	(0.2971)	(0.0324)	0.0000	1	(0.3296)	01/06/2025
002372.ZK	12/04/2024	SDB3260427177	700.00	1.7965	1,257.57	1,257.57	0.0000	4.5800	50.0000	0.0000	(0.1600)	(0.0175)	0.0000	1	(0.1775)	01/06/2025
002372.ZK	12/04/2024	SDB3260427177	800.00	1.7965	1,437.23	1,437.23	0.0000	4.5800	50.0000	0.0000	(0.1828)	(0.0200)	0.0000	1	(0.2028)	01/06/2025
002372.ZK	12/04/2024	SDB3260427177	400.00	1.7965	718.61	718.61	0.0000	4.5800	50.0000	0.0000	(0.0914)	(0.0100)	0.0000	1	(0.1014)	01/06/2025
002372.ZK	12/04/2024	SDB3260427177	100.00	1.7965	179.65	179.65	0.0000	4.5800	50.0000	0.0000	(0.0229)	(0.0025)	0.0000	1	(0.0254)	01/06/2025
002372.ZK	12/04/2024	SDB3260427177	400.00	1.7965	718.61	718.61	0.0000	4.5800	50.0000	0.0000	(0.0914)	(0.0100)	0.0000	1	(0.1014)	01/06/2025
002372.ZK	12/04/2024	SDB3260427177	400.00	1.7965	718.61	718.61	0.0000	4.5800	50.0000	0.0000	(0.0914)	(0.0100)	0.0000	1	(0.1014)	01/06/2025
002372.ZK	12/04/2024	SDB3260427177	2,700.00	1.7965	4,850.64	4,850.64	0.0000	4.5800	50.0000	0.0000	(0.6171)	(0.0674)	0.0000	1	(0.6845)	01/06/2025
002372.ZK	12/04/2024	SDB3260427177	3,100.00	1.7965	5,569.26	5,569.26	0.0000	4.5800	50.0000	0.0000	(0.7085)	(0.0774)	0.0000	1	(0.7859)	01/06/2025
002372.ZK	12/04/2024	SDB3260427177	200.00	1.7965	359.31	359.31	0.0000	4.5800	50.0000	0.0000	(0.0457)	(0.0050)	0.0000	1	(0.0507)	01/06/2025
002372.ZK	12/04/2024	SDB3260427177	300.00	1.7965	538.96	538.96	0.0000	4.5800	50.0000	0.0000	(0.0686)	(0.0075)	0.0000	1	(0.0761)	01/06/2025
002372.ZK	12/04/2024	SDB3260427177	100.00	1.7965	179.65	179.65	0.0000	4.5800	50.0000	0.0000	(0.0229)	(0.0025)	0.0000	1	(0.0254)	01/06/2025
002372.ZK	12/04/2024	SDB3260427177	9,800.00	1.7965	17,606.04	17,606.04	0.0000	4.5800	50.0000	0.0000	(2.2399)	(0.2445)	0.0000	1	(2.4844)	01/06/2025
002372.ZK	12/04/2024	SDB3260427177	100.00	1.7965	179.65	179.65	0.0000	4.5800	50.0000	0.0000	(0.0229)	(0.0025)	0.0000	1	(0.0254)	01/06/2025
002372.ZK	12/04/2024	SDB3260427177	2,200.00	1.7965	3,952.38	3,952.38	0.0000	4.5800	50.0000	0.0000	(0.5028)	(0.0549)	0.0000	1	(0.5577)	01/06/2025
TOTAL ZHEJIANG WEIXING NEW BUILDING MATERIALS CO., LTD CMN CLASS A SERIES NORTHBOUND												(405.6218)	(44.8580)	0.0000	(450.4798)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6



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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ZHEJIANG WOLWO BIO-PHARMACEUTICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND																
300357.ZK	01/03/2025	SDB3260123135	900.00	2.8798	2,599.69	2,591.83	0.0000	4.3300	50.0000	0.0000	(0.9381)	(0.1080)	0.0000	3	(1.0460)	01/06/2025
300357.ZK	01/03/2025	SDB3260123135	2,900.00	2.8798	8,384.83	8,351.46	0.0000	4.3300	50.0000	0.0000	(3.0255)	(0.3480)	0.0000	3	(3.3735)	01/06/2025
300357.ZK	01/03/2025	SDB3260123135	100.00	2.8798	290.41	287.98	0.0000	4.3300	50.0000	0.0000	(0.1048)	(0.0120)	0.0000	3	(0.1168)	01/06/2025
300357.ZK	01/03/2025	SDB3260123135	200.00	2.8798	579.52	575.96	0.0000	4.3300	50.0000	0.0000	(0.2091)	(0.0240)	0.0000	3	(0.2331)	01/06/2025
300357.ZK	01/03/2025	SDB3260123135	8,300.00	2.8798	24,420.52	23,902.46	0.0000	4.3300	50.0000	0.0000	(8.8117)	(0.9959)	0.0000	3	(9.8077)	01/06/2025
300357.ZK	01/03/2025	SDB3260123135	300.00	2.8798	884.14	863.94	0.0000	4.3300	50.0000	0.0000	(0.3190)	(0.0360)	0.0000	3	(0.3550)	01/06/2025
300357.ZK	01/03/2025	SDB3260123135	200.00	2.8798	590.52	575.96	0.0000	4.3300	50.0000	0.0000	(0.2131)	(0.0240)	0.0000	3	(0.2371)	01/06/2025
300357.ZK	01/03/2025	SDB3260123135	2,700.00	2.8798	7,933.22	7,775.50	0.0000	4.3300	50.0000	0.0000	(2.8626)	(0.3240)	0.0000	3	(3.1865)	01/06/2025
300357.ZK	01/03/2025	SDB3260123135	1,300.00	2.8798	3,858.37	3,743.76	0.0000	4.3300	50.0000	0.0000	(1.3922)	(0.1560)	0.0000	3	(1.5482)	01/06/2025
300357.ZK	01/03/2025	SDB3260123135	7,600.00	2.8798	22,533.54	21,886.59	0.0000	4.3300	50.0000	0.0000	(8.1309)	(0.9119)	0.0000	3	(9.0428)	01/06/2025
300357.ZK	01/03/2025	SDB3260123135	900.00	2.8798	2,647.32	2,591.83	0.0000	4.3300	50.0000	0.0000	(0.9552)	(0.1080)	0.0000	3	(1.0632)	01/06/2025
300357.ZK	01/03/2025	SDB3260123135	6,400.00	2.8798	18,732.80	18,430.81	0.0000	4.3300	50.0000	0.0000	(6.7594)	(0.7680)	0.0000	3	(7.5274)	01/06/2025
300357.ZK	01/03/2025	SDB3260123135	8,200.00	2.8798	24,359.36	23,614.47	0.0000	4.3300	50.0000	0.0000	(8.7897)	(0.9839)	0.0000	3	(9.7736)	01/06/2025
300357.ZK	01/03/2025	SDB3260123135	100.00	2.8798	296.36	287.98	0.0000	4.3300	50.0000	0.0000	(0.1069)	(0.0120)	0.0000	3	(0.1189)	01/06/2025
300357.ZK	01/03/2025	SDB3260123135	1,300.00	2.8798	3,884.27	3,743.76	0.0000	4.3300	50.0000	0.0000	(1.4016)	(0.1560)	0.0000	3	(1.5576)	01/06/2025
300357.ZK	01/03/2025	SDB3260123135	300.00	2.8798	890.93	863.94	0.0000	4.3300	50.0000	0.0000	(0.3215)	(0.0360)	0.0000	3	(0.3575)	01/06/2025
300357.ZK	01/03/2025	SDB3260123135	7,100.00	2.8798	21,330.47	20,446.68	0.0000	4.3300	50.0000	0.0000	(7.6967)	(0.8519)	0.0000	3	(8.5487)	01/06/2025
300357.ZK	01/03/2025	SDB3260123135	3,400.00	2.8798	10,197.08	9,791.37	0.0000	4.3300	50.0000	0.0000	(3.6794)	(0.4080)	0.0000	3	(4.0874)	01/06/2025
300357.ZK	01/03/2025	SDB3260123135	100.00	2.8798	307.38	287.98	0.0000	4.3300	50.0000	0.0000	(0.1109)	(0.0120)	0.0000	3	(0.1229)	01/06/2025
300357.ZK	01/03/2025	SDB3260123135	1,900.00	2.8798	5,787.86	5,471.65	0.0000	4.3300	50.0000	0.0000	(2.0885)	(0.2280)	0.0000	3	(2.3164)	01/06/2025
300357.ZK	01/03/2025	SDB3260123135	200.00	2.8798	627.07	575.96	0.0000	4.3300	50.0000	0.0000	(0.2263)	(0.0240)	0.0000	3	(0.2503)	01/06/2025
300357.ZK	01/03/2025	SDB3260123135	900.00	2.8798	2,815.31	2,591.83	0.0000	4.3300	50.0000	0.0000	(1.0159)	(0.1080)	0.0000	3	(1.1239)	01/06/2025
300357.ZK	01/03/2025	SDB3260123135	1,300.00	2.8798	4,161.08	3,743.76	0.0000	4.3300	50.0000	0.0000	(1.5015)	(0.1560)	0.0000	3	(1.6574)	01/06/2025
300357.ZK	01/03/2025	SDB3260123135	2,200.00	2.8798	6,937.94	6,335.59	0.0000	4.3300	50.0000	0.0000	(2.5034)	(0.2640)	0.0000	3	(2.7674)	01/06/2025
300357.ZK	01/03/2025	SDB3260123135	100.00	2.8798	315.36	287.98	0.0000	4.3300	50.0000	0.0000	(0.1138)	(0.0120)	0.0000	3	(0.1258)	01/06/2025
300357.ZK	01/03/2025	SDB3260123135	400.00	2.8798	1,261.44	1,151.93	0.0000	4.3300	50.0000	0.0000	(0.4552)	(0.0480)	0.0000	3	(0.5032)	01/06/2025
300357.ZK	01/03/2025	SDB3260123135	200.00	2.8798	630.72	575.96	0.0000	4.3300	50.0000	0.0000	(0.2276)	(0.0240)	0.0000	3	(0.2516)	01/06/2025
300357.ZK	01/03/2025	SDB3260123135	1,100.00	2.8798	3,468.97	3,167.80	0.0000	4.3300	50.0000	0.0000	(1.2517)	(0.1320)	0.0000	3	(1.3837)	01/06/2025
300357.ZK	01/03/2025	SDB3260123135	200.00	2.8798	630.72	575.96	0.0000	4.3300	50.0000	0.0000	(0.2276)	(0.0240)	0.0000	3	(0.2516)	01/06/2025
300357.ZK	01/03/2025	SDB3260123135	200.00	2.8798	630.72	575.96	0.0000	4.3300	50.0000	0.0000	(0.2276)	(0.0240)	0.0000	3	(0.2516)	01/06/2025
300357.ZK	01/03/2025	SDB3260123135	300.00	2.8798	946.08	863.94	0.0000	4.3300	50.0000	0.0000	(0.3414)	(0.0360)	0.0000	3	(0.3774)	01/06/2025
300357.ZK	01/03/2025	SDB3260123135	100.00	2.8798	315.36	287.98	0.0000	4.3300	50.0000	0.0000	(0.1138)	(0.0120)	0.0000	3	(0.1258)	01/06/2025
300357.ZK	01/03/2025	SDB3260123135	1,000.00	2.8798	3,153.61	2,879.81	0.0000	4.3300	50.0000	0.0000	(1.1379)	(0.1200)	0.0000	3	(1.2579)	01/06/2025
300357.ZK	01/03/2025	SDB3260123135	200.00	2.8798	630.72	575.96	0.0000	4.3300	50.0000	0.0000	(0.2276)	(0.0240)	0.0000	3	(0.2516)	01/06/2025
300357.ZK	01/03/2025	SDB3260123135	3,100.00	2.8798	9,776.19	8,927.42	0.0000	4.3300	50.0000	0.0000	(3.5276)	(0.3720)	0.0000	3	(3.8996)	01/06/2025
300357.ZK	01/03/2025	SDB3260123135	31,600.00	2.8798	99,654.11	91,002.12	0.0000	4.3300	50.0000	0.0000	(36.9585)	(3.7918)	0.0000	3	(39.7503)	01/06/2025
300357.ZK	01/03/2025	SDB3260123135	100.00	2.8798	315.36	287.98	0.0000	4.3300	50.0000	0.0000	(0.1138)	(0.0120)	0.0000	3	(0.1258)	01/06/2025
300357.ZK	01/03/2025	SDB3260123135	1,900.00	2.8798	5,991.86	5,471.65	0.0000	4.3300	50.0000	0.0000	(2.1621)	(0.2280)	0.0000	3	(2.3900)	01/06/2025
300357.ZK	01/03/2025	SDB3260123135	600.00	2.8798	1,892.17	1,727.89	0.0000	4.3300	50.0000	0.0000	(0.6828)	(0.0720)	0.0000	3	(0.7548)	01/06/2025
300357.ZK	01/03/2025	SDB3260123135	400.00	2.8798	1,261.44	1,151.93	0.0000	4.3300	50.0000	0.0000	(0.4552)	(0.0480)	0.0000	3	(0.5032)	01/06/2025
300357.ZK	01/03/2025	SDB3260123135	2,200.00	2.8798	6,937.94	6,335.59	0.0000	4.3300	50.0000	0.0000	(2.5034)	(0.2640)	0.0000	3	(2.7674)	01/06/2025
300357.ZK	01/03/2025	SDB3260123135	600.00	2.8798	1,892.17	1,727.89	0.0000	4.3300	50.0000	0.0000	(0.6828)	(0.0720)	0.0000	3	(0.7548)	01/06/2025
300357.ZK	01/03/2025	SDB3260123135	8,200.00	2.8798	25,859.61	23,614.47	0.0000	4.3300	50.0000	0.0000	(9.3310)	(0.9839)	0.0000	3	(10.3149)	01/06/2025
300357.ZK	01/03/2025	SDB3260123135	400.00	2.8798	1,261.44	1,151.93	0.0000	4.3300	50.0000	0.0000	(0.4552)	(0.0480)	0.0000	3	(0.5032)	01/06/2025
300357.ZK	01/03/2025	SDB3260123135	2,100.00	2.8798	6,622.58	6,047.61	0.0000	4.3300	50.0000	0.0000	(2.3896)	(0.2520)	0.0000	3	(2.6416)	01/06/2025
300357.ZK	01/03/2025	SDB3260123135	200.00	2.8798	630.72	575.96	0.0000	4.3300	50.0000	0.0000	(0.2276)	(0.0240)	0.0000	3	(0.2516)	01/06/2025
300357.ZK	01/03/2025	SDB3260123135	100.00	2.8798	315.36	287.98	0.0000	4.3300	50.0000	0.0000	(0.1138)	(0.0120)	0.0000	3	(0.1258)	01/06/2025
300357.ZK	01/03/2025	SDB3260123135	200.00	2.8798	630.72	575.96	0.0000	4.3300	50.0000	0.0000	(0.2276)	(0.0240)	0.0000	3	(0.2516)	01/06/2025
300357.ZK	01/03/2025	SDB3260123135	400.00	2.8798	1,261.44	1,151.93	0.0000	4.3300	50.0000	0.0000	(0.4552)	(0.0480)	0.0000	3	(0.5032)	01/06/2025
300357.ZK	01/03/2025	SDB3260123135	200.00	2.8798	630.72	575.96	0.0000	4.3300	50.0000	0.0000	(0.2276)	(0.0240)	0.0000	3	(0.2516)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ZHEJIANG WOLWO BIO-PHARMACEUTICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300357.ZK	01/03/2025	SDB3260123135	400.00	2.8798	1,261.44	1,151.93	0.0000	4.3300	50.0000	0.0000	(0.4552)	(0.0480)	0.0000	3	(0.5032)	01/06/2025
300357.ZK	01/02/2025	SDB3260123135	100.00	2.9041	290.41	290.41	0.0000	4.3300	50.0000	0.0000	(0.0349)	(0.0040)	0.0000	1	(0.0390)	01/06/2025
300357.ZK	01/02/2025	SDB3260123135	200.00	2.9041	579.52	580.82	0.0000	4.3300	50.0000	0.0000	(0.0697)	(0.0081)	0.0000	1	(0.0778)	01/06/2025
300357.ZK	01/02/2025	SDB3260123135	8,300.00	2.9041	24,420.52	24,104.09	0.0000	4.3300	50.0000	0.0000	(2.9372)	(0.3348)	0.0000	1	(3.2720)	01/06/2025
300357.ZK	01/02/2025	SDB3260123135	300.00	2.9041	884.14	871.23	0.0000	4.3300	50.0000	0.0000	(0.1063)	(0.0121)	0.0000	1	(0.1184)	01/06/2025
300357.ZK	01/02/2025	SDB3260123135	200.00	2.9041	590.52	580.82	0.0000	4.3300	50.0000	0.0000	(0.0710)	(0.0081)	0.0000	1	(0.0791)	01/06/2025
300357.ZK	01/02/2025	SDB3260123135	2,700.00	2.9041	7,933.22	7,841.09	0.0000	4.3300	50.0000	0.0000	(0.9542)	(0.1089)	0.0000	1	(1.0631)	01/06/2025
300357.ZK	01/02/2025	SDB3260123135	1,300.00	2.9041	3,858.37	3,775.34	0.0000	4.3300	50.0000	0.0000	(0.4641)	(0.0524)	0.0000	1	(0.5165)	01/06/2025
300357.ZK	01/02/2025	SDB3260123135	7,600.00	2.9041	22,533.54	22,071.21	0.0000	4.3300	50.0000	0.0000	(2.7103)	(0.3065)	0.0000	1	(3.0168)	01/06/2025
300357.ZK	01/02/2025	SDB3260123135	900.00	2.9041	2,647.32	2,613.70	0.0000	4.3300	50.0000	0.0000	(0.3184)	(0.0363)	0.0000	1	(0.3547)	01/06/2025
300357.ZK	01/02/2025	SDB3260123135	6,400.00	2.9041	18,732.80	18,586.28	0.0000	4.3300	50.0000	0.0000	(2.2531)	(0.2581)	0.0000	1	(2.5113)	01/06/2025
300357.ZK	01/02/2025	SDB3260123135	8,200.00	2.9041	24,359.36	23,813.68	0.0000	4.3300	50.0000	0.0000	(2.9299)	(0.3307)	0.0000	1	(3.2606)	01/06/2025
300357.ZK	01/02/2025	SDB3260123135	100.00	2.9041	296.36	290.41	0.0000	4.3300	50.0000	0.0000	(0.0356)	(0.0040)	0.0000	1	(0.0397)	01/06/2025
300357.ZK	01/02/2025	SDB3260123135	1,300.00	2.9041	3,884.27	3,775.34	0.0000	4.3300	50.0000	0.0000	(0.4672)	(0.0524)	0.0000	1	(0.5196)	01/06/2025
300357.ZK	01/02/2025	SDB3260123135	300.00	2.9041	890.93	871.23	0.0000	4.3300	50.0000	0.0000	(0.1072)	(0.0121)	0.0000	1	(0.1193)	01/06/2025
300357.ZK	01/02/2025	SDB3260123135	7,100.00	2.9041	21,330.47	20,619.16	0.0000	4.3300	50.0000	0.0000	(2.5656)	(0.2864)	0.0000	1	(2.8520)	01/06/2025
300357.ZK	01/02/2025	SDB3260123135	3,400.00	2.9041	10,197.08	9,873.96	0.0000	4.3300	50.0000	0.0000	(1.2265)	(0.1371)	0.0000	1	(1.3636)	01/06/2025
300357.ZK	01/02/2025	SDB3260123135	100.00	2.9041	307.38	290.41	0.0000	4.3300	50.0000	0.0000	(0.0370)	(0.0040)	0.0000	1	(0.0410)	01/06/2025
300357.ZK	01/02/2025	SDB3260123135	1,900.00	2.9041	5,787.86	5,517.80	0.0000	4.3300	50.0000	0.0000	(0.6962)	(0.0766)	0.0000	1	(0.7728)	01/06/2025
300357.ZK	01/02/2025	SDB3260123135	200.00	2.9041	627.07	580.82	0.0000	4.3300	50.0000	0.0000	(0.0754)	(0.0081)	0.0000	1	(0.0835)	01/06/2025
300357.ZK	01/02/2025	SDB3260123135	900.00	2.9041	2,815.31	2,613.70	0.0000	4.3300	50.0000	0.0000	(0.3386)	(0.0363)	0.0000	1	(0.3749)	01/06/2025
300357.ZK	01/02/2025	SDB3260123135	1,300.00	2.9041	4,161.08	3,775.34	0.0000	4.3300	50.0000	0.0000	(0.5005)	(0.0524)	0.0000	1	(0.5529)	01/06/2025
300357.ZK	01/02/2025	SDB3260123135	2,200.00	2.9041	6,937.94	6,389.04	0.0000	4.3300	50.0000	0.0000	(0.8345)	(0.0887)	0.0000	1	(0.9232)	01/06/2025
300357.ZK	01/02/2025	SDB3260123135	100.00	2.9041	315.36	290.41	0.0000	4.3300	50.0000	0.0000	(0.0379)	(0.0040)	0.0000	1	(0.0420)	01/06/2025
300357.ZK	01/02/2025	SDB3260123135	400.00	2.9041	1,261.44	1,161.64	0.0000	4.3300	50.0000	0.0000	(0.1517)	(0.0161)	0.0000	1	(0.1679)	01/06/2025
300357.ZK	01/02/2025	SDB3260123135	200.00	2.9041	630.72	580.82	0.0000	4.3300	50.0000	0.0000	(0.0759)	(0.0081)	0.0000	1	(0.0839)	01/06/2025
300357.ZK	01/02/2025	SDB3260123135	1,100.00	2.9041	3,468.97	3,194.52	0.0000	4.3300	50.0000	0.0000	(0.4172)	(0.0444)	0.0000	1	(0.4616)	01/06/2025
300357.ZK	01/02/2025	SDB3260123135	200.00	2.9041	630.72	580.82	0.0000	4.3300	50.0000	0.0000	(0.0759)	(0.0081)	0.0000	1	(0.0839)	01/06/2025
300357.ZK	01/02/2025	SDB3260123135	200.00	2.9041	630.72	580.82	0.0000	4.3300	50.0000	0.0000	(0.0759)	(0.0081)	0.0000	1	(0.0839)	01/06/2025
300357.ZK	01/02/2025	SDB3260123135	300.00	2.9041	946.08	871.23	0.0000	4.3300	50.0000	0.0000	(0.1138)	(0.0121)	0.0000	1	(0.1259)	01/06/2025
300357.ZK	01/02/2025	SDB3260123135	100.00	2.9041	315.36	290.41	0.0000	4.3300	50.0000	0.0000	(0.0379)	(0.0040)	0.0000	1	(0.0420)	01/06/2025
300357.ZK	01/02/2025	SDB3260123135	1,000.00	2.9041	3,153.61	2,904.11	0.0000	4.3300	50.0000	0.0000	(0.3793)	(0.0403)	0.0000	1	(0.4196)	01/06/2025
300357.ZK	01/02/2025	SDB3260123135	200.00	2.9041	630.72	580.82	0.0000	4.3300	50.0000	0.0000	(0.0759)	(0.0081)	0.0000	1	(0.0839)	01/06/2025
300357.ZK	01/02/2025	SDB3260123135	3,100.00	2.9041	9,776.19	9,002.73	0.0000	4.3300	50.0000	0.0000	(1.1759)	(0.1250)	0.0000	1	(1.3009)	01/06/2025
300357.ZK	01/02/2025	SDB3260123135	31,600.00	2.9041	99,654.11	91,769.78	0.0000	4.3300	50.0000	0.0000	(11.9862)	(1.2746)	0.0000	1	(13.2608)	01/06/2025
300357.ZK	01/02/2025	SDB3260123135	100.00	2.9041	315.36	290.41	0.0000	4.3300	50.0000	0.0000	(0.0379)	(0.0040)	0.0000	1	(0.0420)	01/06/2025
300357.ZK	01/02/2025	SDB3260123135	1,900.00	2.9041	5,991.86	5,517.80	0.0000	4.3300	50.0000	0.0000	(0.7207)	(0.0766)	0.0000	1	(0.7973)	01/06/2025
300357.ZK	01/02/2025	SDB3260123135	600.00	2.9041	1,892.17	1,742.46	0.0000	4.3300	50.0000	0.0000	(0.2276)	(0.0242)	0.0000	1	(0.2518)	01/06/2025
300357.ZK	01/02/2025	SDB3260123135	400.00	2.9041	1,261.44	1,161.64	0.0000	4.3300	50.0000	0.0000	(0.1517)	(0.0161)	0.0000	1	(0.1679)	01/06/2025
300357.ZK	01/02/2025	SDB3260123135	2,200.00	2.9041	6,937.94	6,389.04	0.0000	4.3300	50.0000	0.0000	(0.8345)	(0.0887)	0.0000	1	(0.9232)	01/06/2025
300357.ZK	01/02/2025	SDB3260123135	600.00	2.9041	1,892.17	1,742.46	0.0000	4.3300	50.0000	0.0000	(0.2276)	(0.0242)	0.0000	1	(0.2518)	01/06/2025
300357.ZK	01/02/2025	SDB3260123135	8,200.00	2.9041	25,859.61	23,813.68	0.0000	4.3300	50.0000	0.0000	(3.1103)	(0.3307)	0.0000	1	(3.4411)	01/06/2025
300357.ZK	01/02/2025	SDB3260123135	400.00	2.9041	1,261.44	1,161.64	0.0000	4.3300	50.0000	0.0000	(0.1517)	(0.0161)	0.0000	1	(0.1679)	01/06/2025
300357.ZK	01/02/2025	SDB3260123135	2,100.00	2.9041	6,622.58	6,098.62	0.0000	4.3300	50.0000	0.0000	(0.7965)	(0.0847)	0.0000	1	(0.8813)	01/06/2025
300357.ZK	01/02/2025	SDB3260123135	200.00	2.9041	630.72	580.82	0.0000	4.3300	50.0000	0.0000	(0.0759)	(0.0081)	0.0000	1	(0.0839)	01/06/2025
300357.ZK	01/02/2025	SDB3260123135	100.00	2.9041	315.36	290.41	0.0000	4.3300	50.0000	0.0000	(0.0379)	(0.0040)	0.0000	1	(0.0420)	01/06/2025
300357.ZK	01/02/2025	SDB3260123135	200.00	2.9041	630.72	580.82	0.0000	4.3300	50.0000	0.0000	(0.0759)	(0.0081)	0.0000	1	(0.0839)	01/06/2025
300357.ZK	01/02/2025	SDB3260123135	400.00	2.9041	1,261.44	1,161.64	0.0000	4.3300	50.0000	0.0000	(0.1517)	(0.0161)	0.0000	1	(0.1679)	01/06/2025
300357.ZK	01/02/2025	SDB3260123135	200.00	2.9041	630.72	580.82	0.0000	4.3300	50.0000	0.0000	(0.0759)	(0.0081)	0.0000	1	(0.0839)	01/06/2025
300357.ZK	01/02/2025	SDB3260123135	400.00	2.9041	1,261.44	1,161.64	0.0000	4.3300	50.0000	0.0000	(0.1517)	(0.0161)	0.0000	1	(0.1679)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ZHEJIANG WOLWO BIO-PHARMACEUTICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300357.ZK	12/31/2024	SDB3260123135	8,300.00	2.9449	24,420.52	24,443.02	0.0000	4.3300	50.0000	0.0000	(5.8745)	(0.6790)	0.0000	2	(6.5535)	01/06/2025
300357.ZK	12/31/2024	SDB3260123135	300.00	2.9449	884.14	883.48	0.0000	4.3300	50.0000	0.0000	(0.2127)	(0.0245)	0.0000	2	(0.2372)	01/06/2025
300357.ZK	12/31/2024	SDB3260123135	200.00	2.9449	590.52	588.99	0.0000	4.3300	50.0000	0.0000	(0.1421)	(0.0164)	0.0000	2	(0.1584)	01/06/2025
300357.ZK	12/31/2024	SDB3260123135	2,700.00	2.9449	7,933.22	7,951.34	0.0000	4.3300	50.0000	0.0000	(1.9084)	(0.2209)	0.0000	2	(2.1293)	01/06/2025
300357.ZK	12/31/2024	SDB3260123135	1,300.00	2.9449	3,858.37	3,828.42	0.0000	4.3300	50.0000	0.0000	(0.9282)	(0.1063)	0.0000	2	(1.0345)	01/06/2025
300357.ZK	12/31/2024	SDB3260123135	7,600.00	2.9449	22,533.54	22,381.56	0.0000	4.3300	50.0000	0.0000	(5.4206)	(0.6217)	0.0000	2	(6.0423)	01/06/2025
300357.ZK	12/31/2024	SDB3260123135	900.00	2.9449	2,647.32	2,650.45	0.0000	4.3300	50.0000	0.0000	(0.6368)	(0.0736)	0.0000	2	(0.7105)	01/06/2025
300357.ZK	12/31/2024	SDB3260123135	6,400.00	2.9449	18,732.80	18,847.63	0.0000	4.3300	50.0000	0.0000	(4.5063)	(0.5235)	0.0000	2	(5.0298)	01/06/2025
300357.ZK	12/31/2024	SDB3260123135	8,200.00	2.9449	24,359.36	24,148.52	0.0000	4.3300	50.0000	0.0000	(5.8598)	(0.6708)	0.0000	2	(6.5306)	01/06/2025
300357.ZK	12/31/2024	SDB3260123135	100.00	2.9449	296.36	294.49	0.0000	4.3300	50.0000	0.0000	(0.0713)	(0.0082)	0.0000	2	(0.0795)	01/06/2025
300357.ZK	12/31/2024	SDB3260123135	1,300.00	2.9449	3,884.27	3,828.42	0.0000	4.3300	50.0000	0.0000	(0.9344)	(0.1063)	0.0000	2	(1.0407)	01/06/2025
300357.ZK	12/31/2024	SDB3260123135	300.00	2.9449	890.93	883.48	0.0000	4.3300	50.0000	0.0000	(0.2143)	(0.0245)	0.0000	2	(0.2389)	01/06/2025
300357.ZK	12/31/2024	SDB3260123135	7,100.00	2.9449	21,330.47	20,909.09	0.0000	4.3300	50.0000	0.0000	(5.1312)	(0.5808)	0.0000	2	(5.7120)	01/06/2025
300357.ZK	12/31/2024	SDB3260123135	3,400.00	2.9449	10,197.08	10,012.80	0.0000	4.3300	50.0000	0.0000	(2.4530)	(0.2781)	0.0000	2	(2.7311)	01/06/2025
300357.ZK	12/31/2024	SDB3260123135	100.00	2.9449	307.38	294.49	0.0000	4.3300	50.0000	0.0000	(0.0739)	(0.0082)	0.0000	2	(0.0821)	01/06/2025
300357.ZK	12/31/2024	SDB3260123135	1,900.00	2.9449	5,787.86	5,595.39	0.0000	4.3300	50.0000	0.0000	(1.3923)	(0.1554)	0.0000	2	(1.5477)	01/06/2025
300357.ZK	12/31/2024	SDB3260123135	200.00	2.9449	627.07	588.99	0.0000	4.3300	50.0000	0.0000	(0.1508)	(0.0164)	0.0000	2	(0.1672)	01/06/2025
300357.ZK	12/31/2024	SDB3260123135	900.00	2.9449	2,815.31	2,650.45	0.0000	4.3300	50.0000	0.0000	(0.6772)	(0.0736)	0.0000	2	(0.7509)	01/06/2025
300357.ZK	12/31/2024	SDB3260123135	1,300.00	2.9449	4,161.08	3,828.42	0.0000	4.3300	50.0000	0.0000	(1.0010)	(0.1063)	0.0000	2	(1.1073)	01/06/2025
300357.ZK	12/31/2024	SDB3260123135	2,200.00	2.9449	6,937.94	6,478.87	0.0000	4.3300	50.0000	0.0000	(1.6690)	(0.1800)	0.0000	2	(1.8489)	01/06/2025
300357.ZK	12/31/2024	SDB3260123135	100.00	2.9449	315.36	294.49	0.0000	4.3300	50.0000	0.0000	(0.0759)	(0.0082)	0.0000	2	(0.0840)	01/06/2025
300357.ZK	12/31/2024	SDB3260123135	400.00	2.9449	1,261.44	1,177.98	0.0000	4.3300	50.0000	0.0000	(0.3034)	(0.0327)	0.0000	2	(0.3362)	01/06/2025
300357.ZK	12/31/2024	SDB3260123135	200.00	2.9449	630.72	588.99	0.0000	4.3300	50.0000	0.0000	(0.1517)	(0.0164)	0.0000	2	(0.1681)	01/06/2025
300357.ZK	12/31/2024	SDB3260123135	1,100.00	2.9449	3,468.97	3,239.44	0.0000	4.3300	50.0000	0.0000	(0.8345)	(0.0900)	0.0000	2	(0.9245)	01/06/2025
300357.ZK	12/31/2024	SDB3260123135	200.00	2.9449	630.72	588.99	0.0000	4.3300	50.0000	0.0000	(0.1517)	(0.0164)	0.0000	2	(0.1681)	01/06/2025
300357.ZK	12/31/2024	SDB3260123135	200.00	2.9449	630.72	588.99	0.0000	4.3300	50.0000	0.0000	(0.1517)	(0.0164)	0.0000	2	(0.1681)	01/06/2025
300357.ZK	12/31/2024	SDB3260123135	300.00	2.9449	946.08	883.48	0.0000	4.3300	50.0000	0.0000	(0.2276)	(0.0245)	0.0000	2	(0.2521)	01/06/2025
300357.ZK	12/31/2024	SDB3260123135	100.00	2.9449	315.36	294.49	0.0000	4.3300	50.0000	0.0000	(0.0759)	(0.0082)	0.0000	2	(0.0840)	01/06/2025
300357.ZK	12/31/2024	SDB3260123135	1,000.00	2.9449	3,153.61	2,944.94	0.0000	4.3300	50.0000	0.0000	(0.7586)	(0.0818)	0.0000	2	(0.8404)	01/06/2025
300357.ZK	12/31/2024	SDB3260123135	200.00	2.9449	630.72	588.99	0.0000	4.3300	50.0000	0.0000	(0.1517)	(0.0164)	0.0000	2	(0.1681)	01/06/2025
300357.ZK	12/31/2024	SDB3260123135	3,100.00	2.9449	9,776.19	9,129.32	0.0000	4.3300	50.0000	0.0000	(2.3517)	(0.2536)	0.0000	2	(2.6053)	01/06/2025
300357.ZK	12/31/2024	SDB3260123135	31,600.00	2.9449	99,654.11	93,060.17	0.0000	4.3300	50.0000	0.0000	(23.9723)	(2.5850)	0.0000	2	(26.5574)	01/06/2025
300357.ZK	12/31/2024	SDB3260123135	100.00	2.9449	315.36	294.49	0.0000	4.3300	50.0000	0.0000	(0.0759)	(0.0082)	0.0000	2	(0.0840)	01/06/2025
300357.ZK	12/31/2024	SDB3260123135	1,900.00	2.9449	5,991.86	5,595.39	0.0000	4.3300	50.0000	0.0000	(1.4414)	(0.1554)	0.0000	2	(1.5968)	01/06/2025
300357.ZK	12/31/2024	SDB3260123135	600.00	2.9449	1,892.17	1,766.97	0.0000	4.3300	50.0000	0.0000	(0.4552)	(0.0491)	0.0000	2	(0.5043)	01/06/2025
300357.ZK	12/31/2024	SDB3260123135	400.00	2.9449	1,261.44	1,177.98	0.0000	4.3300	50.0000	0.0000	(0.3034)	(0.0327)	0.0000	2	(0.3362)	01/06/2025
300357.ZK	12/31/2024	SDB3260123135	2,200.00	2.9449	6,937.94	6,478.87	0.0000	4.3300	50.0000	0.0000	(1.6690)	(0.1800)	0.0000	2	(1.8489)	01/06/2025
300357.ZK	12/31/2024	SDB3260123135	600.00	2.9449	1,892.17	1,766.97	0.0000	4.3300	50.0000	0.0000	(0.4552)	(0.0491)	0.0000	2	(0.5043)	01/06/2025
300357.ZK	12/31/2024	SDB3260123135	8,200.00	2.9449	25,859.61	24,148.52	0.0000	4.3300	50.0000	0.0000	(6.2207)	(0.6708)	0.0000	2	(6.8915)	01/06/2025
300357.ZK	12/31/2024	SDB3260123135	400.00	2.9449	1,261.44	1,177.98	0.0000	4.3300	50.0000	0.0000	(0.3034)	(0.0327)	0.0000	2	(0.3362)	01/06/2025
300357.ZK	12/31/2024	SDB3260123135	2,100.00	2.9449	6,622.58	6,184.38	0.0000	4.3300	50.0000	0.0000	(1.5931)	(0.1718)	0.0000	2	(1.7649)	01/06/2025
300357.ZK	12/31/2024	SDB3260123135	200.00	2.9449	630.72	588.99	0.0000	4.3300	50.0000	0.0000	(0.1517)	(0.0164)	0.0000	2	(0.1681)	01/06/2025
300357.ZK	12/31/2024	SDB3260123135	100.00	2.9449	315.36	294.49	0.0000	4.3300	50.0000	0.0000	(0.0759)	(0.0082)	0.0000	2	(0.0840)	01/06/2025
300357.ZK	12/31/2024	SDB3260123135	200.00	2.9449	630.72	588.99	0.0000	4.3300	50.0000	0.0000	(0.1517)	(0.0164)	0.0000	2	(0.1681)	01/06/2025
300357.ZK	12/31/2024	SDB3260123135	400.00	2.9449	1,261.44	1,177.98	0.0000	4.3300	50.0000	0.0000	(0.3034)	(0.0327)	0.0000	2	(0.3362)	01/06/2025
300357.ZK	12/31/2024	SDB3260123135	200.00	2.9449	630.72	588.99	0.0000	4.3300	50.0000	0.0000	(0.1517)	(0.0164)	0.0000	2	(0.1681)	01/06/2025
300357.ZK	12/31/2024	SDB3260123135	400.00	2.9449	1,261.44	1,177.98	0.0000	4.3300	50.0000	0.0000	(0.3034)	(0.0327)	0.0000	2	(0.3362)	01/06/2025
300357.ZK	12/30/2024	SDB3260123135	200.00	2.9116	590.52	582.31	0.0000	4.3300	50.0000	0.0000	(0.0710)	(0.0081)	0.0000	1	(0.0791)	01/06/2025
300357.ZK	12/30/2024	SDB3260123135	2,700.00	2.9116	7,933.22	7,861.23	0.0000	4.3300	50.0000	0.0000	(0.9542)	(0.1092)	0.0000	1	(1.0634)	01/06/2025
300357.ZK	12/30/2024	SDB3260123135	1,300.00	2.9116	3,858.37	3,785.03	0.0000	4.3300	50.0000	0.0000	(0.4641)	(0.0526)	0.0000	1	(0.5166)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ZHEJIANG WOLWO BIO-PHARMACEUTICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300357.ZK	12/30/2024	SDB3260123135	7,600.00	2.9116	22,533.54	22,127.89	0.0000	4.3300	50.0000	0.0000	(2.7103)	(0.3073)	0.0000	1	(3.0176)	01/06/2025
300357.ZK	12/30/2024	SDB3260123135	900.00	2.9116	2,647.32	2,620.41	0.0000	4.3300	50.0000	0.0000	(0.3184)	(0.0364)	0.0000	1	(0.3548)	01/06/2025
300357.ZK	12/30/2024	SDB3260123135	6,400.00	2.9116	18,732.80	18,634.02	0.0000	4.3300	50.0000	0.0000	(2.2531)	(0.2588)	0.0000	1	(2.5119)	01/06/2025
300357.ZK	12/30/2024	SDB3260123135	8,200.00	2.9116	24,359.36	23,874.83	0.0000	4.3300	50.0000	0.0000	(2.9299)	(0.3316)	0.0000	1	(3.2615)	01/06/2025
300357.ZK	12/30/2024	SDB3260123135	100.00	2.9116	296.36	291.16	0.0000	4.3300	50.0000	0.0000	(0.0356)	(0.0040)	0.0000	1	(0.0397)	01/06/2025
300357.ZK	12/30/2024	SDB3260123135	1,300.00	2.9116	3,884.27	3,785.03	0.0000	4.3300	50.0000	0.0000	(0.4672)	(0.0526)	0.0000	1	(0.5198)	01/06/2025
300357.ZK	12/30/2024	SDB3260123135	300.00	2.9116	890.93	873.47	0.0000	4.3300	50.0000	0.0000	(0.1072)	(0.0121)	0.0000	1	(0.1193)	01/06/2025
300357.ZK	12/30/2024	SDB3260123135	7,100.00	2.9116	21,330.47	20,672.11	0.0000	4.3300	50.0000	0.0000	(2.5656)	(0.2871)	0.0000	1	(2.8527)	01/06/2025
300357.ZK	12/30/2024	SDB3260123135	3,400.00	2.9116	10,197.08	9,899.32	0.0000	4.3300	50.0000	0.0000	(1.2265)	(0.1375)	0.0000	1	(1.3640)	01/06/2025
300357.ZK	12/30/2024	SDB3260123135	100.00	2.9116	307.38	291.16	0.0000	4.3300	50.0000	0.0000	(0.0370)	(0.0040)	0.0000	1	(0.0410)	01/06/2025
300357.ZK	12/30/2024	SDB3260123135	1,900.00	2.9116	5,787.86	5,531.97	0.0000	4.3300	50.0000	0.0000	(0.6962)	(0.0768)	0.0000	1	(0.7730)	01/06/2025
300357.ZK	12/30/2024	SDB3260123135	200.00	2.9116	627.07	582.31	0.0000	4.3300	50.0000	0.0000	(0.0754)	(0.0081)	0.0000	1	(0.0835)	01/06/2025
300357.ZK	12/30/2024	SDB3260123135	900.00	2.9116	2,815.31	2,620.41	0.0000	4.3300	50.0000	0.0000	(0.3386)	(0.0364)	0.0000	1	(0.3750)	01/06/2025
300357.ZK	12/30/2024	SDB3260123135	1,300.00	2.9116	4,161.08	3,785.03	0.0000	4.3300	50.0000	0.0000	(0.5005)	(0.0526)	0.0000	1	(0.5531)	01/06/2025
300357.ZK	12/30/2024	SDB3260123135	2,200.00	2.9116	6,937.94	6,405.44	0.0000	4.3300	50.0000	0.0000	(0.8345)	(0.0890)	0.0000	1	(0.9234)	01/06/2025
300357.ZK	12/30/2024	SDB3260123135	100.00	2.9116	315.36	291.16	0.0000	4.3300	50.0000	0.0000	(0.0379)	(0.0040)	0.0000	1	(0.0420)	01/06/2025
300357.ZK	12/30/2024	SDB3260123135	400.00	2.9116	1,261.44	1,164.63	0.0000	4.3300	50.0000	0.0000	(0.1517)	(0.0162)	0.0000	1	(0.1679)	01/06/2025
300357.ZK	12/30/2024	SDB3260123135	200.00	2.9116	630.72	582.31	0.0000	4.3300	50.0000	0.0000	(0.0759)	(0.0081)	0.0000	1	(0.0839)	01/06/2025
300357.ZK	12/30/2024	SDB3260123135	1,100.00	2.9116	3,468.97	3,202.72	0.0000	4.3300	50.0000	0.0000	(0.4172)	(0.0445)	0.0000	1	(0.4617)	01/06/2025
300357.ZK	12/30/2024	SDB3260123135	200.00	2.9116	630.72	582.31	0.0000	4.3300	50.0000	0.0000	(0.0759)	(0.0081)	0.0000	1	(0.0839)	01/06/2025
300357.ZK	12/30/2024	SDB3260123135	200.00	2.9116	630.72	582.31	0.0000	4.3300	50.0000	0.0000	(0.0759)	(0.0081)	0.0000	1	(0.0839)	01/06/2025
300357.ZK	12/30/2024	SDB3260123135	300.00	2.9116	946.08	873.47	0.0000	4.3300	50.0000	0.0000	(0.1138)	(0.0121)	0.0000	1	(0.1259)	01/06/2025
300357.ZK	12/30/2024	SDB3260123135	100.00	2.9116	315.36	291.16	0.0000	4.3300	50.0000	0.0000	(0.0379)	(0.0040)	0.0000	1	(0.0420)	01/06/2025
300357.ZK	12/30/2024	SDB3260123135	1,000.00	2.9116	3,153.61	2,911.57	0.0000	4.3300	50.0000	0.0000	(0.3793)	(0.0404)	0.0000	1	(0.4197)	01/06/2025
300357.ZK	12/30/2024	SDB3260123135	200.00	2.9116	630.72	582.31	0.0000	4.3300	50.0000	0.0000	(0.0759)	(0.0081)	0.0000	1	(0.0839)	01/06/2025
300357.ZK	12/30/2024	SDB3260123135	3,100.00	2.9116	9,776.19	9,025.85	0.0000	4.3300	50.0000	0.0000	(1.1759)	(0.1254)	0.0000	1	(1.3012)	01/06/2025
300357.ZK	12/30/2024	SDB3260123135	31,600.00	2.9116	99,654.11	92,005.45	0.0000	4.3300	50.0000	0.0000	(11.9862)	(1.2779)	0.0000	1	(13.2640)	01/06/2025
300357.ZK	12/30/2024	SDB3260123135	100.00	2.9116	315.36	291.16	0.0000	4.3300	50.0000	0.0000	(0.0379)	(0.0040)	0.0000	1	(0.0420)	01/06/2025
300357.ZK	12/30/2024	SDB3260123135	1,900.00	2.9116	5,991.86	5,531.97	0.0000	4.3300	50.0000	0.0000	(0.7207)	(0.0768)	0.0000	1	(0.7975)	01/06/2025
300357.ZK	12/30/2024	SDB3260123135	600.00	2.9116	1,892.17	1,746.94	0.0000	4.3300	50.0000	0.0000	(0.2276)	(0.0243)	0.0000	1	(0.2518)	01/06/2025
300357.ZK	12/30/2024	SDB3260123135	400.00	2.9116	1,261.44	1,164.63	0.0000	4.3300	50.0000	0.0000	(0.1517)	(0.0162)	0.0000	1	(0.1679)	01/06/2025
300357.ZK	12/30/2024	SDB3260123135	2,200.00	2.9116	6,937.94	6,405.44	0.0000	4.3300	50.0000	0.0000	(0.8345)	(0.0890)	0.0000	1	(0.9234)	01/06/2025
300357.ZK	12/30/2024	SDB3260123135	600.00	2.9116	1,892.17	1,746.94	0.0000	4.3300	50.0000	0.0000	(0.2276)	(0.0243)	0.0000	1	(0.2518)	01/06/2025
300357.ZK	12/30/2024	SDB3260123135	8,200.00	2.9116	25,859.61	23,874.83	0.0000	4.3300	50.0000	0.0000	(3.1103)	(0.3316)	0.0000	1	(3.4419)	01/06/2025
300357.ZK	12/30/2024	SDB3260123135	400.00	2.9116	1,261.44	1,164.63	0.0000	4.3300	50.0000	0.0000	(0.1517)	(0.0162)	0.0000	1	(0.1679)	01/06/2025
300357.ZK	12/30/2024	SDB3260123135	2,100.00	2.9116	6,622.58	6,114.29	0.0000	4.3300	50.0000	0.0000	(0.7965)	(0.0849)	0.0000	1	(0.8815)	01/06/2025
300357.ZK	12/30/2024	SDB3260123135	200.00	2.9116	630.72	582.31	0.0000	4.3300	50.0000	0.0000	(0.0759)	(0.0081)	0.0000	1	(0.0839)	01/06/2025
300357.ZK	12/30/2024	SDB3260123135	100.00	2.9116	315.36	291.16	0.0000	4.3300	50.0000	0.0000	(0.0379)	(0.0040)	0.0000	1	(0.0420)	01/06/2025
300357.ZK	12/30/2024	SDB3260123135	200.00	2.9116	630.72	582.31	0.0000	4.3300	50.0000	0.0000	(0.0759)	(0.0081)	0.0000	1	(0.0839)	01/06/2025
300357.ZK	12/30/2024	SDB3260123135	400.00	2.9116	1,261.44	1,164.63	0.0000	4.3300	50.0000	0.0000	(0.1517)	(0.0162)	0.0000	1	(0.1679)	01/06/2025
300357.ZK	12/30/2024	SDB3260123135	200.00	2.9116	630.72	582.31	0.0000	4.3300	50.0000	0.0000	(0.0759)	(0.0081)	0.0000	1	(0.0839)	01/06/2025
300357.ZK	12/30/2024	SDB3260123135	400.00	2.9116	1,261.44	1,164.63	0.0000	4.3300	50.0000	0.0000	(0.1517)	(0.0162)	0.0000	1	(0.1679)	01/06/2025
300357.ZK	12/27/2024	SDB3260123135	1,300.00	2.9639	3,858.37	3,853.04	0.0000	4.3300	50.0000	0.0000	(1.3922)	(0.1605)	0.0000	3	(1.5528)	01/06/2025
300357.ZK	12/27/2024	SDB3260123135	7,600.00	2.9639	22,533.54	22,525.45	0.0000	4.3300	50.0000	0.0000	(8.1309)	(0.9386)	0.0000	3	(9.0694)	01/06/2025
300357.ZK	12/27/2024	SDB3260123135	900.00	2.9639	2,647.32	2,667.49	0.0000	4.3300	50.0000	0.0000	(0.9552)	(0.1111)	0.0000	3	(1.0664)	01/06/2025
300357.ZK	12/27/2024	SDB3260123135	6,400.00	2.9639	18,732.80	18,968.80	0.0000	4.3300	50.0000	0.0000	(6.7594)	(0.7904)	0.0000	3	(7.5498)	01/06/2025
300357.ZK	12/27/2024	SDB3260123135	8,200.00	2.9639	24,359.36	24,303.77	0.0000	4.3300	50.0000	0.0000	(8.7897)	(1.0127)	0.0000	3	(9.8023)	01/06/2025
300357.ZK	12/27/2024	SDB3260123135	100.00	2.9639	296.36	296.39	0.0000	4.3300	50.0000	0.0000	(0.1069)	(0.0123)	0.0000	3	(0.1193)	01/06/2025
300357.ZK	12/27/2024	SDB3260123135	1,300.00	2.9639	3,884.27	3,853.04	0.0000	4.3300	50.0000	0.0000	(1.4061)	(0.1605)	0.0000	3	(1.5621)	01/06/2025
300357.ZK	12/27/2024	SDB3260123135	300.00	2.9639	890.93	889.16	0.0000	4.3300	50.0000	0.0000	(0.3215)	(0.0370)	0.0000	3	(0.3585)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ZHEJIANG WOLWO BIO-PHARMACEUTICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300357.ZK	12/27/2024	SDB3260123135	7,100.00	2.9639	21,330.47	21,043.51	0.0000	4.3300	50.0000	0.0000	(7.6967)	(0.8768)	0.0000	3	(8.5736)	01/06/2025
300357.ZK	12/27/2024	SDB3260123135	3,400.00	2.9639	10,197.08	10,077.17	0.0000	4.3300	50.0000	0.0000	(3.6794)	(0.4199)	0.0000	3	(4.0993)	01/06/2025
300357.ZK	12/27/2024	SDB3260123135	100.00	2.9639	307.38	296.39	0.0000	4.3300	50.0000	0.0000	(0.1109)	(0.0123)	0.0000	3	(0.1233)	01/06/2025
300357.ZK	12/27/2024	SDB3260123135	1,900.00	2.9639	5,787.86	5,631.36	0.0000	4.3300	50.0000	0.0000	(2.0885)	(0.2346)	0.0000	3	(2.3231)	01/06/2025
300357.ZK	12/27/2024	SDB3260123135	200.00	2.9639	627.07	592.77	0.0000	4.3300	50.0000	0.0000	(0.2263)	(0.0247)	0.0000	3	(0.2510)	01/06/2025
300357.ZK	12/27/2024	SDB3260123135	900.00	2.9639	2,815.31	2,667.49	0.0000	4.3300	50.0000	0.0000	(1.0159)	(0.1111)	0.0000	3	(1.1270)	01/06/2025
300357.ZK	12/27/2024	SDB3260123135	1,300.00	2.9639	4,161.08	3,853.04	0.0000	4.3300	50.0000	0.0000	(1.5015)	(0.1605)	0.0000	3	(1.6620)	01/06/2025
300357.ZK	12/27/2024	SDB3260123135	2,200.00	2.9639	6,937.94	6,520.52	0.0000	4.3300	50.0000	0.0000	(2.5034)	(0.2717)	0.0000	3	(2.7751)	01/06/2025
300357.ZK	12/27/2024	SDB3260123135	100.00	2.9639	315.36	296.39	0.0000	4.3300	50.0000	0.0000	(0.1138)	(0.0123)	0.0000	3	(0.1261)	01/06/2025
300357.ZK	12/27/2024	SDB3260123135	400.00	2.9639	1,261.44	1,185.55	0.0000	4.3300	50.0000	0.0000	(0.4552)	(0.0494)	0.0000	3	(0.5046)	01/06/2025
300357.ZK	12/27/2024	SDB3260123135	200.00	2.9639	630.72	592.77	0.0000	4.3300	50.0000	0.0000	(0.2276)	(0.0247)	0.0000	3	(0.2523)	01/06/2025
300357.ZK	12/27/2024	SDB3260123135	1,100.00	2.9639	3,468.97	3,260.26	0.0000	4.3300	50.0000	0.0000	(1.2517)	(0.1358)	0.0000	3	(1.3876)	01/06/2025
300357.ZK	12/27/2024	SDB3260123135	200.00	2.9639	630.72	592.77	0.0000	4.3300	50.0000	0.0000	(0.2276)	(0.0247)	0.0000	3	(0.2523)	01/06/2025
300357.ZK	12/27/2024	SDB3260123135	200.00	2.9639	630.72	592.77	0.0000	4.3300	50.0000	0.0000	(0.2276)	(0.0247)	0.0000	3	(0.2523)	01/06/2025
300357.ZK	12/27/2024	SDB3260123135	300.00	2.9639	946.08	889.16	0.0000	4.3300	50.0000	0.0000	(0.3414)	(0.0370)	0.0000	3	(0.3784)	01/06/2025
300357.ZK	12/27/2024	SDB3260123135	100.00	2.9639	315.36	296.39	0.0000	4.3300	50.0000	0.0000	(0.1138)	(0.0123)	0.0000	3	(0.1261)	01/06/2025
300357.ZK	12/27/2024	SDB3260123135	1,000.00	2.9639	3,153.61	2,963.88	0.0000	4.3300	50.0000	0.0000	(1.1379)	(0.1235)	0.0000	3	(1.2614)	01/06/2025
300357.ZK	12/27/2024	SDB3260123135	200.00	2.9639	630.72	592.77	0.0000	4.3300	50.0000	0.0000	(0.2276)	(0.0247)	0.0000	3	(0.2523)	01/06/2025
300357.ZK	12/27/2024	SDB3260123135	3,100.00	2.9639	9,776.19	9,188.01	0.0000	4.3300	50.0000	0.0000	(3.5276)	(0.3828)	0.0000	3	(3.9104)	01/06/2025
300357.ZK	12/27/2024	SDB3260123135	31,600.00	2.9639	99,654.11	93,658.45	0.0000	4.3300	50.0000	0.0000	(35.9585)	(3.9024)	0.0000	3	(39.8610)	01/06/2025
300357.ZK	12/27/2024	SDB3260123135	100.00	2.9639	315.36	296.39	0.0000	4.3300	50.0000	0.0000	(0.1138)	(0.0123)	0.0000	3	(0.1261)	01/06/2025
300357.ZK	12/27/2024	SDB3260123135	1,900.00	2.9639	5,991.86	5,631.36	0.0000	4.3300	50.0000	0.0000	(2.1621)	(0.2346)	0.0000	3	(2.3967)	01/06/2025
300357.ZK	12/27/2024	SDB3260123135	600.00	2.9639	1,892.17	1,778.33	0.0000	4.3300	50.0000	0.0000	(0.6828)	(0.0741)	0.0000	3	(0.7569)	01/06/2025
300357.ZK	12/27/2024	SDB3260123135	400.00	2.9639	1,261.44	1,185.55	0.0000	4.3300	50.0000	0.0000	(0.4552)	(0.0494)	0.0000	3	(0.5046)	01/06/2025
300357.ZK	12/27/2024	SDB3260123135	2,200.00	2.9639	6,937.94	6,520.52	0.0000	4.3300	50.0000	0.0000	(2.5034)	(0.2717)	0.0000	3	(2.7751)	01/06/2025
300357.ZK	12/27/2024	SDB3260123135	600.00	2.9639	1,892.17	1,778.33	0.0000	4.3300	50.0000	0.0000	(0.6828)	(0.0741)	0.0000	3	(0.7569)	01/06/2025
300357.ZK	12/27/2024	SDB3260123135	8,200.00	2.9639	25,859.61	24,303.77	0.0000	4.3300	50.0000	0.0000	(9.3310)	(1.0127)	0.0000	3	(10.3437)	01/06/2025
300357.ZK	12/27/2024	SDB3260123135	400.00	2.9639	1,261.44	1,185.55	0.0000	4.3300	50.0000	0.0000	(0.4552)	(0.0494)	0.0000	3	(0.5046)	01/06/2025
300357.ZK	12/27/2024	SDB3260123135	2,100.00	2.9639	6,622.58	6,224.14	0.0000	4.3300	50.0000	0.0000	(2.3896)	(0.2593)	0.0000	3	(2.6490)	01/06/2025
300357.ZK	12/27/2024	SDB3260123135	200.00	2.9639	630.72	592.77	0.0000	4.3300	50.0000	0.0000	(0.2276)	(0.0247)	0.0000	3	(0.2523)	01/06/2025
300357.ZK	12/27/2024	SDB3260123135	100.00	2.9639	315.36	296.39	0.0000	4.3300	50.0000	0.0000	(0.1138)	(0.0123)	0.0000	3	(0.1261)	01/06/2025
300357.ZK	12/27/2024	SDB3260123135	200.00	2.9639	630.72	592.77	0.0000	4.3300	50.0000	0.0000	(0.2276)	(0.0247)	0.0000	3	(0.2523)	01/06/2025
300357.ZK	12/27/2024	SDB3260123135	400.00	2.9639	1,261.44	1,185.55	0.0000	4.3300	50.0000	0.0000	(0.4552)	(0.0494)	0.0000	3	(0.5046)	01/06/2025
300357.ZK	12/27/2024	SDB3260123135	200.00	2.9639	630.72	592.77	0.0000	4.3300	50.0000	0.0000	(0.2276)	(0.0247)	0.0000	3	(0.2523)	01/06/2025
300357.ZK	12/27/2024	SDB3260123135	400.00	2.9639	1,261.44	1,185.55	0.0000	4.3300	50.0000	0.0000	(0.4552)	(0.0494)	0.0000	3	(0.5046)	01/06/2025
300357.ZK	12/26/2024	SDB3260123135	900.00	2.9450	2,647.32	2,650.53	0.0000	4.3300	50.0000	0.0000	(0.3184)	(0.0368)	0.0000	1	(0.3552)	01/06/2025
300357.ZK	12/26/2024	SDB3260123135	6,400.00	2.9450	18,732.80	18,848.24	0.0000	4.3300	50.0000	0.0000	(2.2531)	(0.2618)	0.0000	1	(2.5149)	01/06/2025
300357.ZK	12/26/2024	SDB3260123135	8,200.00	2.9450	24,359.36	24,149.30	0.0000	4.3300	50.0000	0.0000	(2.9299)	(0.3354)	0.0000	1	(3.2653)	01/06/2025
300357.ZK	12/26/2024	SDB3260123135	100.00	2.9450	296.36	294.50	0.0000	4.3300	50.0000	0.0000	(0.0356)	(0.0041)	0.0000	1	(0.0397)	01/06/2025
300357.ZK	12/26/2024	SDB3260123135	1,300.00	2.9450	3,884.27	3,828.55	0.0000	4.3300	50.0000	0.0000	(0.4672)	(0.0532)	0.0000	1	(0.5204)	01/06/2025
300357.ZK	12/26/2024	SDB3260123135	300.00	2.9450	890.93	883.51	0.0000	4.3300	50.0000	0.0000	(0.1072)	(0.0123)	0.0000	1	(0.1194)	01/06/2025
300357.ZK	12/26/2024	SDB3260123135	7,100.00	2.9450	21,330.47	20,909.76	0.0000	4.3300	50.0000	0.0000	(2.5656)	(0.2904)	0.0000	1	(2.8560)	01/06/2025
300357.ZK	12/26/2024	SDB3260123135	3,400.00	2.9450	10,197.08	10,013.13	0.0000	4.3300	50.0000	0.0000	(1.2265)	(0.1391)	0.0000	1	(1.3656)	01/06/2025
300357.ZK	12/26/2024	SDB3260123135	100.00	2.9450	307.38	294.50	0.0000	4.3300	50.0000	0.0000	(0.0370)	(0.0041)	0.0000	1	(0.0411)	01/06/2025
300357.ZK	12/26/2024	SDB3260123135	1,900.00	2.9450	5,787.86	5,595.57	0.0000	4.3300	50.0000	0.0000	(0.6962)	(0.0777)	0.0000	1	(0.7739)	01/06/2025
300357.ZK	12/26/2024	SDB3260123135	200.00	2.9450	627.07	589.01	0.0000	4.3300	50.0000	0.0000	(0.0754)	(0.0082)	0.0000	1	(0.0836)	01/06/2025
300357.ZK	12/26/2024	SDB3260123135	900.00	2.9450	2,815.31	2,650.53	0.0000	4.3300	50.0000	0.0000	(0.3386)	(0.0368)	0.0000	1	(0.3754)	01/06/2025
300357.ZK	12/26/2024	SDB3260123135	1,300.00	2.9450	4,161.08	3,828.55	0.0000	4.3300	50.0000	0.0000	(0.5005)	(0.0532)	0.0000	1	(0.5537)	01/06/2025
300357.ZK	12/26/2024	SDB3260123135	2,200.00	2.9450	6,937.94	6,479.08	0.0000	4.3300	50.0000	0.0000	(0.8345)	(0.0900)	0.0000	1	(0.9245)	01/06/2025
300357.ZK	12/26/2024	SDB3260123135	100.00	2.9450	315.36	294.50	0.0000	4.3300	50.0000	0.0000	(0.0379)	(0.0041)	0.0000	1	(0.0420)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ZHEJIANG WOLWO BIO-PHARMACEUTICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300357.ZK	12/26/2024	SDB3260123135	400.00	2.9450	1,261.44	1,178.01	0.0000	4.3300	50.0000	0.0000	(0.1517)	(0.0164)	0.0000	1	(0.1681)	01/06/2025
300357.ZK	12/26/2024	SDB3260123135	200.00	2.9450	630.72	589.01	0.0000	4.3300	50.0000	0.0000	(0.0759)	(0.0082)	0.0000	1	(0.0840)	01/06/2025
300357.ZK	12/26/2024	SDB3260123135	1,100.00	2.9450	3,468.97	3,239.54	0.0000	4.3300	50.0000	0.0000	(0.4172)	(0.0450)	0.0000	1	(0.4622)	01/06/2025
300357.ZK	12/26/2024	SDB3260123135	200.00	2.9450	630.72	589.01	0.0000	4.3300	50.0000	0.0000	(0.0759)	(0.0082)	0.0000	1	(0.0840)	01/06/2025
300357.ZK	12/26/2024	SDB3260123135	200.00	2.9450	630.72	589.01	0.0000	4.3300	50.0000	0.0000	(0.0759)	(0.0082)	0.0000	1	(0.0840)	01/06/2025
300357.ZK	12/26/2024	SDB3260123135	300.00	2.9450	946.08	883.51	0.0000	4.3300	50.0000	0.0000	(0.1138)	(0.0123)	0.0000	1	(0.1261)	01/06/2025
300357.ZK	12/26/2024	SDB3260123135	100.00	2.9450	315.36	294.50	0.0000	4.3300	50.0000	0.0000	(0.0379)	(0.0041)	0.0000	1	(0.0420)	01/06/2025
300357.ZK	12/26/2024	SDB3260123135	1,000.00	2.9450	3,153.61	2,945.04	0.0000	4.3300	50.0000	0.0000	(0.3793)	(0.0409)	0.0000	1	(0.4202)	01/06/2025
300357.ZK	12/26/2024	SDB3260123135	200.00	2.9450	630.72	589.01	0.0000	4.3300	50.0000	0.0000	(0.0759)	(0.0082)	0.0000	1	(0.0840)	01/06/2025
300357.ZK	12/26/2024	SDB3260123135	3,100.00	2.9450	9,776.19	9,129.61	0.0000	4.3300	50.0000	0.0000	(1.1759)	(0.1268)	0.0000	1	(1.3027)	01/06/2025
300357.ZK	12/26/2024	SDB3260123135	31,600.00	2.9450	99,654.11	93,063.17	0.0000	4.3300	50.0000	0.0000	(11.9862)	(1.2925)	0.0000	1	(13.2787)	01/06/2025
300357.ZK	12/26/2024	SDB3260123135	100.00	2.9450	315.36	294.50	0.0000	4.3300	50.0000	0.0000	(0.0379)	(0.0041)	0.0000	1	(0.0420)	01/06/2025
300357.ZK	12/26/2024	SDB3260123135	1,900.00	2.9450	5,991.86	5,595.57	0.0000	4.3300	50.0000	0.0000	(0.7207)	(0.0777)	0.0000	1	(0.7984)	01/06/2025
300357.ZK	12/26/2024	SDB3260123135	600.00	2.9450	1,892.17	1,767.02	0.0000	4.3300	50.0000	0.0000	(0.2276)	(0.0245)	0.0000	1	(0.2521)	01/06/2025
300357.ZK	12/26/2024	SDB3260123135	400.00	2.9450	1,261.44	1,178.01	0.0000	4.3300	50.0000	0.0000	(0.1517)	(0.0164)	0.0000	1	(0.1681)	01/06/2025
300357.ZK	12/26/2024	SDB3260123135	2,200.00	2.9450	6,937.94	6,479.08	0.0000	4.3300	50.0000	0.0000	(0.8345)	(0.0900)	0.0000	1	(0.9245)	01/06/2025
300357.ZK	12/26/2024	SDB3260123135	600.00	2.9450	1,892.17	1,767.02	0.0000	4.3300	50.0000	0.0000	(0.2276)	(0.0245)	0.0000	1	(0.2521)	01/06/2025
300357.ZK	12/26/2024	SDB3260123135	8,200.00	2.9450	25,859.61	24,149.30	0.0000	4.3300	50.0000	0.0000	(3.1103)	(0.3354)	0.0000	1	(3.4457)	01/06/2025
300357.ZK	12/26/2024	SDB3260123135	400.00	2.9450	1,261.44	1,178.01	0.0000	4.3300	50.0000	0.0000	(0.1517)	(0.0164)	0.0000	1	(0.1681)	01/06/2025
300357.ZK	12/26/2024	SDB3260123135	2,100.00	2.9450	6,622.58	6,184.58	0.0000	4.3300	50.0000	0.0000	(0.7965)	(0.0859)	0.0000	1	(0.8824)	01/06/2025
300357.ZK	12/26/2024	SDB3260123135	200.00	2.9450	630.72	589.01	0.0000	4.3300	50.0000	0.0000	(0.0759)	(0.0082)	0.0000	1	(0.0840)	01/06/2025
300357.ZK	12/26/2024	SDB3260123135	100.00	2.9450	315.36	294.50	0.0000	4.3300	50.0000	0.0000	(0.0379)	(0.0041)	0.0000	1	(0.0420)	01/06/2025
300357.ZK	12/26/2024	SDB3260123135	200.00	2.9450	630.72	589.01	0.0000	4.3300	50.0000	0.0000	(0.0759)	(0.0082)	0.0000	1	(0.0840)	01/06/2025
300357.ZK	12/26/2024	SDB3260123135	400.00	2.9450	1,261.44	1,178.01	0.0000	4.3300	50.0000	0.0000	(0.1517)	(0.0164)	0.0000	1	(0.1681)	01/06/2025
300357.ZK	12/26/2024	SDB3260123135	200.00	2.9450	630.72	589.01	0.0000	4.3300	50.0000	0.0000	(0.0759)	(0.0082)	0.0000	1	(0.0840)	01/06/2025
300357.ZK	12/26/2024	SDB3260123135	400.00	2.9450	1,261.44	1,178.01	0.0000	4.3300	50.0000	0.0000	(0.1517)	(0.0164)	0.0000	1	(0.1681)	01/06/2025
300357.ZK	12/24/2024	SDB3260123135	900.00	2.9450	2,647.32	2,650.53	0.0000	4.3300	50.0000	0.0000	(0.6368)	(0.0736)	0.0000	2	(0.7105)	01/06/2025
300357.ZK	12/24/2024	SDB3260123135	6,400.00	2.9450	18,732.80	18,848.24	0.0000	4.3300	50.0000	0.0000	(4.5063)	(0.5236)	0.0000	2	(5.0298)	01/06/2025
300357.ZK	12/24/2024	SDB3260123135	8,200.00	2.9450	24,359.36	24,149.30	0.0000	4.3300	50.0000	0.0000	(5.8598)	(0.6708)	0.0000	2	(6.5306)	01/06/2025
300357.ZK	12/24/2024	SDB3260123135	100.00	2.9450	296.36	294.50	0.0000	4.3300	50.0000	0.0000	(0.0713)	(0.0082)	0.0000	2	(0.0795)	01/06/2025
300357.ZK	12/24/2024	SDB3260123135	1,300.00	2.9450	3,884.27	3,828.55	0.0000	4.3300	50.0000	0.0000	(0.9344)	(0.1063)	0.0000	2	(1.0407)	01/06/2025
300357.ZK	12/24/2024	SDB3260123135	300.00	2.9450	890.93	883.51	0.0000	4.3300	50.0000	0.0000	(0.2143)	(0.0245)	0.0000	2	(0.2389)	01/06/2025
300357.ZK	12/24/2024	SDB3260123135	7,100.00	2.9450	21,330.47	20,909.76	0.0000	4.3300	50.0000	0.0000	(5.1312)	(0.5808)	0.0000	2	(5.7120)	01/06/2025
300357.ZK	12/24/2024	SDB3260123135	3,400.00	2.9450	10,197.08	10,013.13	0.0000	4.3300	50.0000	0.0000	(2.4530)	(0.2781)	0.0000	2	(2.7311)	01/06/2025
300357.ZK	12/24/2024	SDB3260123135	100.00	2.9450	307.38	294.50	0.0000	4.3300	50.0000	0.0000	(0.0739)	(0.0082)	0.0000	2	(0.0821)	01/06/2025
300357.ZK	12/24/2024	SDB3260123135	1,900.00	2.9450	5,787.86	5,595.57	0.0000	4.3300	50.0000	0.0000	(1.3923)	(0.1554)	0.0000	2	(1.5477)	01/06/2025
300357.ZK	12/24/2024	SDB3260123135	200.00	2.9450	627.07	589.01	0.0000	4.3300	50.0000	0.0000	(0.1508)	(0.0164)	0.0000	2	(0.1672)	01/06/2025
300357.ZK	12/24/2024	SDB3260123135	900.00	2.9450	2,815.31	2,650.53	0.0000	4.3300	50.0000	0.0000	(0.6772)	(0.0736)	0.0000	2	(0.7509)	01/06/2025
300357.ZK	12/24/2024	SDB3260123135	1,300.00	2.9450	4,161.08	3,828.55	0.0000	4.3300	50.0000	0.0000	(1.0010)	(0.1063)	0.0000	2	(1.1073)	01/06/2025
300357.ZK	12/24/2024	SDB3260123135	2,200.00	2.9450	6,937.94	6,479.08	0.0000	4.3300	50.0000	0.0000	(1.6690)	(0.1800)	0.0000	2	(1.8489)	01/06/2025
300357.ZK	12/24/2024	SDB3260123135	100.00	2.9450	315.36	294.50	0.0000	4.3300	50.0000	0.0000	(0.0759)	(0.0082)	0.0000	2	(0.0840)	01/06/2025
300357.ZK	12/24/2024	SDB3260123135	400.00	2.9450	1,261.44	1,178.01	0.0000	4.3300	50.0000	0.0000	(0.3034)	(0.0327)	0.0000	2	(0.3362)	01/06/2025
300357.ZK	12/24/2024	SDB3260123135	200.00	2.9450	630.72	589.01	0.0000	4.3300	50.0000	0.0000	(0.1517)	(0.0164)	0.0000	2	(0.1681)	01/06/2025
300357.ZK	12/24/2024	SDB3260123135	1,100.00	2.9450	3,468.97	3,239.54	0.0000	4.3300	50.0000	0.0000	(0.8345)	(0.0900)	0.0000	2	(0.9245)	01/06/2025
300357.ZK	12/24/2024	SDB3260123135	200.00	2.9450	630.72	589.01	0.0000	4.3300	50.0000	0.0000	(0.1517)	(0.0164)	0.0000	2	(0.1681)	01/06/2025
300357.ZK	12/24/2024	SDB3260123135	200.00	2.9450	630.72	589.01	0.0000	4.3300	50.0000	0.0000	(0.1517)	(0.0164)	0.0000	2	(0.1681)	01/06/2025
300357.ZK	12/24/2024	SDB3260123135	300.00	2.9450	946.08	883.51	0.0000	4.3300	50.0000	0.0000	(0.2276)	(0.0245)	0.0000	2	(0.2521)	01/06/2025
300357.ZK	12/24/2024	SDB3260123135	100.00	2.9450	315.36	294.50	0.0000	4.3300	50.0000	0.0000	(0.0759)	(0.0082)	0.0000	2	(0.0840)	01/06/2025
300357.ZK	12/24/2024	SDB3260123135	1,000.00	2.9450	3,153.61	2,945.04	0.0000	4.3300	50.0000	0.0000	(0.7586)	(0.0818)	0.0000	2	(0.8404)	01/06/2025
300357.ZK	12/24/2024	SDB3260123135	200.00	2.9450	630.72	589.01	0.0000	4.3300	50.0000	0.0000	(0.1517)	(0.0164)	0.0000	2	(0.1681)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ZHEJIANG WOLWO BIO-PHARMACEUTICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300357.ZK	12/24/2024	SDB3260123135	3,100.00	2.9450	9,776.19	9,129.61	0.0000	4.3300	50.0000	0.0000	(2.3517)	(0.2536)	0.0000	2	(2.6053)	01/06/2025
300357.ZK	12/24/2024	SDB3260123135	31,600.00	2.9450	99,654.11	93,063.17	0.0000	4.3300	50.0000	0.0000	(23.9723)	(2.5851)	0.0000	2	(26.5574)	01/06/2025
300357.ZK	12/24/2024	SDB3260123135	100.00	2.9450	315.36	294.50	0.0000	4.3300	50.0000	0.0000	(0.0759)	(0.0082)	0.0000	2	(0.0840)	01/06/2025
300357.ZK	12/24/2024	SDB3260123135	1,900.00	2.9450	5,991.86	5,595.57	0.0000	4.3300	50.0000	0.0000	(1.4414)	(0.1554)	0.0000	2	(1.5968)	01/06/2025
300357.ZK	12/24/2024	SDB3260123135	600.00	2.9450	1,892.17	1,767.02	0.0000	4.3300	50.0000	0.0000	(0.4552)	(0.0491)	0.0000	2	(0.5043)	01/06/2025
300357.ZK	12/24/2024	SDB3260123135	400.00	2.9450	1,261.44	1,178.01	0.0000	4.3300	50.0000	0.0000	(0.3034)	(0.0327)	0.0000	2	(0.3362)	01/06/2025
300357.ZK	12/24/2024	SDB3260123135	2,200.00	2.9450	6,937.94	6,479.08	0.0000	4.3300	50.0000	0.0000	(1.6690)	(0.1800)	0.0000	2	(1.8489)	01/06/2025
300357.ZK	12/24/2024	SDB3260123135	600.00	2.9450	1,892.17	1,767.02	0.0000	4.3300	50.0000	0.0000	(0.4552)	(0.0491)	0.0000	2	(0.5043)	01/06/2025
300357.ZK	12/24/2024	SDB3260123135	8,200.00	2.9450	25,859.61	24,149.30	0.0000	4.3300	50.0000	0.0000	(6.2207)	(0.6708)	0.0000	2	(6.8915)	01/06/2025
300357.ZK	12/24/2024	SDB3260123135	400.00	2.9450	1,261.44	1,178.01	0.0000	4.3300	50.0000	0.0000	(0.3034)	(0.0327)	0.0000	2	(0.3362)	01/06/2025
300357.ZK	12/24/2024	SDB3260123135	2,100.00	2.9450	6,622.58	6,184.58	0.0000	4.3300	50.0000	0.0000	(1.5931)	(0.1718)	0.0000	2	(1.7649)	01/06/2025
300357.ZK	12/24/2024	SDB3260123135	200.00	2.9450	630.72	589.01	0.0000	4.3300	50.0000	0.0000	(0.1517)	(0.0164)	0.0000	2	(0.1681)	01/06/2025
300357.ZK	12/24/2024	SDB3260123135	100.00	2.9450	315.36	294.50	0.0000	4.3300	50.0000	0.0000	(0.0759)	(0.0082)	0.0000	2	(0.0840)	01/06/2025
300357.ZK	12/24/2024	SDB3260123135	200.00	2.9450	630.72	589.01	0.0000	4.3300	50.0000	0.0000	(0.1517)	(0.0164)	0.0000	2	(0.1681)	01/06/2025
300357.ZK	12/24/2024	SDB3260123135	400.00	2.9450	1,261.44	1,178.01	0.0000	4.3300	50.0000	0.0000	(0.3034)	(0.0327)	0.0000	2	(0.3362)	01/06/2025
300357.ZK	12/24/2024	SDB3260123135	200.00	2.9450	630.72	589.01	0.0000	4.3300	50.0000	0.0000	(0.1517)	(0.0164)	0.0000	2	(0.1681)	01/06/2025
300357.ZK	12/24/2024	SDB3260123135	400.00	2.9450	1,261.44	1,178.01	0.0000	4.3300	50.0000	0.0000	(0.3034)	(0.0327)	0.0000	2	(0.3362)	01/06/2025
300357.ZK	12/23/2024	SDB3260123135	8,200.00	2.9628	24,359.36	24,294.96	0.0000	4.3300	50.0000	0.0000	(2.9299)	(0.3374)	0.0000	1	(3.2673)	01/06/2025
300357.ZK	12/23/2024	SDB3260123135	100.00	2.9628	296.36	296.28	0.0000	4.3300	50.0000	0.0000	(0.0356)	(0.0041)	0.0000	1	(0.0398)	01/06/2025
300357.ZK	12/23/2024	SDB3260123135	1,300.00	2.9628	3,884.27	3,851.64	0.0000	4.3300	50.0000	0.0000	(0.4672)	(0.0535)	0.0000	1	(0.5207)	01/06/2025
300357.ZK	12/23/2024	SDB3260123135	300.00	2.9628	890.93	888.84	0.0000	4.3300	50.0000	0.0000	(0.1072)	(0.0123)	0.0000	1	(0.1195)	01/06/2025
300357.ZK	12/23/2024	SDB3260123135	7,100.00	2.9628	21,330.47	21,035.88	0.0000	4.3300	50.0000	0.0000	(2.5656)	(0.2922)	0.0000	1	(2.8577)	01/06/2025
300357.ZK	12/23/2024	SDB3260123135	3,400.00	2.9628	10,197.08	10,073.52	0.0000	4.3300	50.0000	0.0000	(1.2265)	(0.1399)	0.0000	1	(1.3664)	01/06/2025
300357.ZK	12/23/2024	SDB3260123135	100.00	2.9628	307.38	296.28	0.0000	4.3300	50.0000	0.0000	(0.0370)	(0.0041)	0.0000	1	(0.0411)	01/06/2025
300357.ZK	12/23/2024	SDB3260123135	1,900.00	2.9628	5,787.86	5,629.32	0.0000	4.3300	50.0000	0.0000	(0.6962)	(0.0782)	0.0000	1	(0.7743)	01/06/2025
300357.ZK	12/23/2024	SDB3260123135	200.00	2.9628	627.07	592.56	0.0000	4.3300	50.0000	0.0000	(0.0754)	(0.0082)	0.0000	1	(0.0837)	01/06/2025
300357.ZK	12/23/2024	SDB3260123135	900.00	2.9628	2,815.31	2,666.52	0.0000	4.3300	50.0000	0.0000	(0.3386)	(0.0370)	0.0000	1	(0.3757)	01/06/2025
300357.ZK	12/23/2024	SDB3260123135	1,300.00	2.9628	4,161.08	3,851.64	0.0000	4.3300	50.0000	0.0000	(0.5005)	(0.0535)	0.0000	1	(0.5540)	01/06/2025
300357.ZK	12/23/2024	SDB3260123135	2,200.00	2.9628	6,937.94	6,518.16	0.0000	4.3300	50.0000	0.0000	(0.8345)	(0.0905)	0.0000	1	(0.9250)	01/06/2025
300357.ZK	12/23/2024	SDB3260123135	100.00	2.9628	315.36	296.28	0.0000	4.3300	50.0000	0.0000	(0.0379)	(0.0041)	0.0000	1	(0.0420)	01/06/2025
300357.ZK	12/23/2024	SDB3260123135	400.00	2.9628	1,261.44	1,185.12	0.0000	4.3300	50.0000	0.0000	(0.1517)	(0.0165)	0.0000	1	(0.1682)	01/06/2025
300357.ZK	12/23/2024	SDB3260123135	200.00	2.9628	630.72	592.56	0.0000	4.3300	50.0000	0.0000	(0.0759)	(0.0082)	0.0000	1	(0.0841)	01/06/2025
300357.ZK	12/23/2024	SDB3260123135	1,100.00	2.9628	3,468.97	3,259.08	0.0000	4.3300	50.0000	0.0000	(0.4172)	(0.0453)	0.0000	1	(0.4625)	01/06/2025
300357.ZK	12/23/2024	SDB3260123135	200.00	2.9628	630.72	592.56	0.0000	4.3300	50.0000	0.0000	(0.0759)	(0.0082)	0.0000	1	(0.0841)	01/06/2025
300357.ZK	12/23/2024	SDB3260123135	200.00	2.9628	630.72	592.56	0.0000	4.3300	50.0000	0.0000	(0.0759)	(0.0082)	0.0000	1	(0.0841)	01/06/2025
300357.ZK	12/23/2024	SDB3260123135	300.00	2.9628	946.08	888.84	0.0000	4.3300	50.0000	0.0000	(0.1138)	(0.0123)	0.0000	1	(0.1261)	01/06/2025
300357.ZK	12/23/2024	SDB3260123135	100.00	2.9628	315.36	296.28	0.0000	4.3300	50.0000	0.0000	(0.0379)	(0.0041)	0.0000	1	(0.0420)	01/06/2025
300357.ZK	12/23/2024	SDB3260123135	1,000.00	2.9628	3,153.61	2,962.80	0.0000	4.3300	50.0000	0.0000	(0.3793)	(0.0412)	0.0000	1	(0.4205)	01/06/2025
300357.ZK	12/23/2024	SDB3260123135	200.00	2.9628	630.72	592.56	0.0000	4.3300	50.0000	0.0000	(0.0759)	(0.0082)	0.0000	1	(0.0841)	01/06/2025
300357.ZK	12/23/2024	SDB3260123135	3,100.00	2.9628	9,776.19	9,184.68	0.0000	4.3300	50.0000	0.0000	(1.1759)	(0.1276)	0.0000	1	(1.3034)	01/06/2025
300357.ZK	12/23/2024	SDB3260123135	31,600.00	2.9628	99,654.11	93,624.48	0.0000	4.3300	50.0000	0.0000	(11.9862)	(1.3003)	0.0000	1	(13.2865)	01/06/2025
300357.ZK	12/23/2024	SDB3260123135	100.00	2.9628	315.36	296.28	0.0000	4.3300	50.0000	0.0000	(0.0379)	(0.0041)	0.0000	1	(0.0420)	01/06/2025
300357.ZK	12/23/2024	SDB3260123135	1,900.00	2.9628	5,991.86	5,629.32	0.0000	4.3300	50.0000	0.0000	(0.7207)	(0.0782)	0.0000	1	(0.7989)	01/06/2025
300357.ZK	12/23/2024	SDB3260123135	600.00	2.9628	1,892.17	1,777.68	0.0000	4.3300	50.0000	0.0000	(0.2276)	(0.0247)	0.0000	1	(0.2523)	01/06/2025
300357.ZK	12/23/2024	SDB3260123135	400.00	2.9628	1,261.44	1,185.12	0.0000	4.3300	50.0000	0.0000	(0.1517)	(0.0165)	0.0000	1	(0.1682)	01/06/2025
300357.ZK	12/23/2024	SDB3260123135	2,200.00	2.9628	6,937.94	6,518.16	0.0000	4.3300	50.0000	0.0000	(0.8345)	(0.0905)	0.0000	1	(0.9250)	01/06/2025
300357.ZK	12/23/2024	SDB3260123135	600.00	2.9628	1,892.17	1,777.68	0.0000	4.3300	50.0000	0.0000	(0.2276)	(0.0247)	0.0000	1	(0.2523)	01/06/2025
300357.ZK	12/23/2024	SDB3260123135	8,200.00	2.9628	25,859.61	24,294.96	0.0000	4.3300	50.0000	0.0000	(3.1103)	(0.3374)	0.0000	1	(3.4478)	01/06/2025
300357.ZK	12/23/2024	SDB3260123135	400.00	2.9628	1,261.44	1,185.12	0.0000	4.3300	50.0000	0.0000	(0.1517)	(0.0165)	0.0000	1	(0.1682)	01/06/2025
300357.ZK	12/23/2024	SDB3260123135	2,100.00	2.9628	6,622.58	6,221.88	0.0000	4.3300	50.0000	0.0000	(0.7965)	(0.0864)	0.0000	1	(0.8830)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ZHEJIANG WOLWO BIO-PHARMACEUTICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300357.ZK	12/23/2024	SDB3260123135	200.00	2.9628	630.72	592.56	0.0000	4.3300	50.0000	0.0000	(0.0759)	(0.0082)	0.0000	1	(0.0841)	01/06/2025
300357.ZK	12/23/2024	SDB3260123135	100.00	2.9628	315.36	296.28	0.0000	4.3300	50.0000	0.0000	(0.0379)	(0.0041)	0.0000	1	(0.0420)	01/06/2025
300357.ZK	12/23/2024	SDB3260123135	200.00	2.9628	630.72	592.56	0.0000	4.3300	50.0000	0.0000	(0.0759)	(0.0082)	0.0000	1	(0.0841)	01/06/2025
300357.ZK	12/23/2024	SDB3260123135	400.00	2.9628	1,261.44	1,185.12	0.0000	4.3300	50.0000	0.0000	(0.1517)	(0.0165)	0.0000	1	(0.1682)	01/06/2025
300357.ZK	12/23/2024	SDB3260123135	200.00	2.9628	630.72	592.56	0.0000	4.3300	50.0000	0.0000	(0.0759)	(0.0082)	0.0000	1	(0.0841)	01/06/2025
300357.ZK	12/23/2024	SDB3260123135	400.00	2.9628	1,261.44	1,185.12	0.0000	4.3300	50.0000	0.0000	(0.1517)	(0.0165)	0.0000	1	(0.1682)	01/06/2025
300357.ZK	12/20/2024	SDB3260123135	1,300.00	2.9663	3,884.27	3,856.22	0.0000	4.3300	50.0000	0.0000	(1.4016)	(0.1607)	0.0000	3	(1.5622)	01/06/2025
300357.ZK	12/20/2024	SDB3260123135	300.00	2.9663	890.93	889.90	0.0000	4.3300	50.0000	0.0000	(0.3215)	(0.0371)	0.0000	3	(0.3586)	01/06/2025
300357.ZK	12/20/2024	SDB3260123135	7,100.00	2.9663	21,330.47	21,060.91	0.0000	4.3300	50.0000	0.0000	(7.6967)	(0.8775)	0.0000	3	(8.5743)	01/06/2025
300357.ZK	12/20/2024	SDB3260123135	3,400.00	2.9663	10,197.08	10,085.50	0.0000	4.3300	50.0000	0.0000	(3.6794)	(0.4202)	0.0000	3	(4.0997)	01/06/2025
300357.ZK	12/20/2024	SDB3260123135	100.00	2.9663	307.38	296.63	0.0000	4.3300	50.0000	0.0000	(0.1109)	(0.0124)	0.0000	3	(0.1233)	01/06/2025
300357.ZK	12/20/2024	SDB3260123135	1,900.00	2.9663	5,787.86	5,636.02	0.0000	4.3300	50.0000	0.0000	(2.0885)	(0.2348)	0.0000	3	(2.3233)	01/06/2025
300357.ZK	12/20/2024	SDB3260123135	200.00	2.9663	627.07	593.26	0.0000	4.3300	50.0000	0.0000	(0.2263)	(0.0247)	0.0000	3	(0.2510)	01/06/2025
300357.ZK	12/20/2024	SDB3260123135	900.00	2.9663	2,815.31	2,669.69	0.0000	4.3300	50.0000	0.0000	(1.0159)	(0.1112)	0.0000	3	(1.1271)	01/06/2025
300357.ZK	12/20/2024	SDB3260123135	1,300.00	2.9663	4,161.08	3,856.22	0.0000	4.3300	50.0000	0.0000	(1.5015)	(0.1607)	0.0000	3	(1.6621)	01/06/2025
300357.ZK	12/20/2024	SDB3260123135	2,200.00	2.9663	6,937.94	6,525.91	0.0000	4.3300	50.0000	0.0000	(2.5034)	(0.2719)	0.0000	3	(2.7754)	01/06/2025
300357.ZK	12/20/2024	SDB3260123135	100.00	2.9663	315.36	296.63	0.0000	4.3300	50.0000	0.0000	(0.1138)	(0.0124)	0.0000	3	(0.1262)	01/06/2025
300357.ZK	12/20/2024	SDB3260123135	400.00	2.9663	1,261.44	1,186.53	0.0000	4.3300	50.0000	0.0000	(0.4552)	(0.0494)	0.0000	3	(0.5046)	01/06/2025
300357.ZK	12/20/2024	SDB3260123135	200.00	2.9663	630.72	593.26	0.0000	4.3300	50.0000	0.0000	(0.2276)	(0.0247)	0.0000	3	(0.2523)	01/06/2025
300357.ZK	12/20/2024	SDB3260123135	1,100.00	2.9663	3,468.97	3,262.96	0.0000	4.3300	50.0000	0.0000	(1.2517)	(0.1360)	0.0000	3	(1.3877)	01/06/2025
300357.ZK	12/20/2024	SDB3260123135	200.00	2.9663	630.72	593.26	0.0000	4.3300	50.0000	0.0000	(0.2276)	(0.0247)	0.0000	3	(0.2523)	01/06/2025
300357.ZK	12/20/2024	SDB3260123135	200.00	2.9663	630.72	593.26	0.0000	4.3300	50.0000	0.0000	(0.2276)	(0.0247)	0.0000	3	(0.2523)	01/06/2025
300357.ZK	12/20/2024	SDB3260123135	300.00	2.9663	946.08	889.90	0.0000	4.3300	50.0000	0.0000	(0.3414)	(0.0371)	0.0000	3	(0.3785)	01/06/2025
300357.ZK	12/20/2024	SDB3260123135	100.00	2.9663	315.36	296.63	0.0000	4.3300	50.0000	0.0000	(0.1138)	(0.0124)	0.0000	3	(0.1262)	01/06/2025
300357.ZK	12/20/2024	SDB3260123135	1,000.00	2.9663	3,153.61	2,966.32	0.0000	4.3300	50.0000	0.0000	(1.1379)	(0.1236)	0.0000	3	(1.2615)	01/06/2025
300357.ZK	12/20/2024	SDB3260123135	200.00	2.9663	630.72	593.26	0.0000	4.3300	50.0000	0.0000	(0.2276)	(0.0247)	0.0000	3	(0.2523)	01/06/2025
300357.ZK	12/20/2024	SDB3260123135	3,100.00	2.9663	9,776.19	9,195.61	0.0000	4.3300	50.0000	0.0000	(3.5276)	(0.3832)	0.0000	3	(3.9107)	01/06/2025
300357.ZK	12/20/2024	SDB3260123135	31,600.00	2.9663	99,654.11	93,735.87	0.0000	4.3300	50.0000	0.0000	(35.9585)	(3.9057)	0.0000	3	(39.8642)	01/06/2025
300357.ZK	12/20/2024	SDB3260123135	100.00	2.9663	315.36	296.63	0.0000	4.3300	50.0000	0.0000	(0.1138)	(0.0124)	0.0000	3	(0.1262)	01/06/2025
300357.ZK	12/20/2024	SDB3260123135	1,900.00	2.9663	5,991.86	5,636.02	0.0000	4.3300	50.0000	0.0000	(2.1621)	(0.2348)	0.0000	3	(2.3969)	01/06/2025
300357.ZK	12/20/2024	SDB3260123135	600.00	2.9663	1,892.17	1,779.80	0.0000	4.3300	50.0000	0.0000	(0.6828)	(0.0742)	0.0000	3	(0.7569)	01/06/2025
300357.ZK	12/20/2024	SDB3260123135	400.00	2.9663	1,261.44	1,186.53	0.0000	4.3300	50.0000	0.0000	(0.4552)	(0.0494)	0.0000	3	(0.5046)	01/06/2025
300357.ZK	12/20/2024	SDB3260123135	2,200.00	2.9663	6,937.94	6,525.91	0.0000	4.3300	50.0000	0.0000	(2.5034)	(0.2719)	0.0000	3	(2.7754)	01/06/2025
300357.ZK	12/20/2024	SDB3260123135	600.00	2.9663	1,892.17	1,779.80	0.0000	4.3300	50.0000	0.0000	(0.6828)	(0.0742)	0.0000	3	(0.7569)	01/06/2025
300357.ZK	12/20/2024	SDB3260123135	8,200.00	2.9663	25,859.61	24,323.86	0.0000	4.3300	50.0000	0.0000	(9.3310)	(1.0135)	0.0000	3	(10.3445)	01/06/2025
300357.ZK	12/20/2024	SDB3260123135	400.00	2.9663	1,261.44	1,186.53	0.0000	4.3300	50.0000	0.0000	(0.4552)	(0.0494)	0.0000	3	(0.5046)	01/06/2025
300357.ZK	12/20/2024	SDB3260123135	2,100.00	2.9663	6,622.58	6,229.28	0.0000	4.3300	50.0000	0.0000	(2.3896)	(0.2596)	0.0000	3	(2.6492)	01/06/2025
300357.ZK	12/20/2024	SDB3260123135	200.00	2.9663	630.72	593.26	0.0000	4.3300	50.0000	0.0000	(0.2276)	(0.0247)	0.0000	3	(0.2523)	01/06/2025
300357.ZK	12/20/2024	SDB3260123135	100.00	2.9663	315.36	296.63	0.0000	4.3300	50.0000	0.0000	(0.1138)	(0.0124)	0.0000	3	(0.1262)	01/06/2025
300357.ZK	12/20/2024	SDB3260123135	200.00	2.9663	630.72	593.26	0.0000	4.3300	50.0000	0.0000	(0.2276)	(0.0247)	0.0000	3	(0.2523)	01/06/2025
300357.ZK	12/20/2024	SDB3260123135	400.00	2.9663	1,261.44	1,186.53	0.0000	4.3300	50.0000	0.0000	(0.4552)	(0.0494)	0.0000	3	(0.5046)	01/06/2025
300357.ZK	12/20/2024	SDB3260123135	200.00	2.9663	630.72	593.26	0.0000	4.3300	50.0000	0.0000	(0.2276)	(0.0247)	0.0000	3	(0.2523)	01/06/2025
300357.ZK	12/20/2024	SDB3260123135	400.00	2.9663	1,261.44	1,186.53	0.0000	4.3300	50.0000	0.0000	(0.4552)	(0.0494)	0.0000	3	(0.5046)	01/06/2025
300357.ZK	12/19/2024	SDB3260123135	7,100.00	3.0121	21,330.47	21,385.69	0.0000	4.5800	50.0000	0.0000	(2.7137)	(0.2970)	0.0000	1	(3.0107)	01/06/2025
300357.ZK	12/19/2024	SDB3260123135	3,400.00	3.0121	10,197.08	10,241.03	0.0000	4.5800	50.0000	0.0000	(1.2973)	(0.1422)	0.0000	1	(1.4395)	01/06/2025
300357.ZK	12/19/2024	SDB3260123135	100.00	3.0121	307.38	301.21	0.0000	4.5800	50.0000	0.0000	(0.0391)	(0.0042)	0.0000	1	(0.0433)	01/06/2025
300357.ZK	12/19/2024	SDB3260123135	1,900.00	3.0121	5,787.86	5,722.93	0.0000	4.5800	50.0000	0.0000	(0.7363)	(0.0795)	0.0000	1	(0.8158)	01/06/2025
300357.ZK	12/19/2024	SDB3260123135	200.00	3.0121	627.07	602.41	0.0000	4.5800	50.0000	0.0000	(0.0798)	(0.0084)	0.0000	1	(0.0881)	01/06/2025
300357.ZK	12/19/2024	SDB3260123135	900.00	3.0121	2,815.31	2,710.86	0.0000	4.5800	50.0000	0.0000	(0.3582)	(0.0377)	0.0000	1	(0.3958)	01/06/2025
300357.ZK	12/19/2024	SDB3260123135	1,300.00	3.0121	4,161.08	3,915.69	0.0000	4.5800	50.0000	0.0000	(0.5294)	(0.0544)	0.0000	1	(0.5838)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6



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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ZHEJIANG WOLWO BIO-PHARMACEUTICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300357.ZK	12/19/2024	SDB3260123135	2,200.00	3.0121	6,937.94	6,626.55	0.0000	4.5800	50.0000	0.0000	(0.8827)	(0.0920)	0.0000	1	(0.9747)	01/06/2025
300357.ZK	12/19/2024	SDB3260123135	100.00	3.0121	315.36	301.21	0.0000	4.5800	50.0000	0.0000	(0.0401)	(0.0042)	0.0000	1	(0.0443)	01/06/2025
300357.ZK	12/19/2024	SDB3260123135	400.00	3.0121	1,261.44	1,204.83	0.0000	4.5800	50.0000	0.0000	(0.1605)	(0.0167)	0.0000	1	(0.1772)	01/06/2025
300357.ZK	12/19/2024	SDB3260123135	200.00	3.0121	630.72	602.41	0.0000	4.5800	50.0000	0.0000	(0.0802)	(0.0084)	0.0000	1	(0.0886)	01/06/2025
300357.ZK	12/19/2024	SDB3260123135	1,100.00	3.0121	3,468.97	3,313.28	0.0000	4.5800	50.0000	0.0000	(0.4413)	(0.0460)	0.0000	1	(0.4873)	01/06/2025
300357.ZK	12/19/2024	SDB3260123135	200.00	3.0121	630.72	602.41	0.0000	4.5800	50.0000	0.0000	(0.0802)	(0.0084)	0.0000	1	(0.0886)	01/06/2025
300357.ZK	12/19/2024	SDB3260123135	200.00	3.0121	630.72	602.41	0.0000	4.5800	50.0000	0.0000	(0.0802)	(0.0084)	0.0000	1	(0.0886)	01/06/2025
300357.ZK	12/19/2024	SDB3260123135	300.00	3.0121	946.08	903.62	0.0000	4.5800	50.0000	0.0000	(0.1204)	(0.0126)	0.0000	1	(0.1329)	01/06/2025
300357.ZK	12/19/2024	SDB3260123135	100.00	3.0121	315.36	301.21	0.0000	4.5800	50.0000	0.0000	(0.0401)	(0.0042)	0.0000	1	(0.0443)	01/06/2025
300357.ZK	12/19/2024	SDB3260123135	1,000.00	3.0121	3,153.61	3,012.07	0.0000	4.5800	50.0000	0.0000	(0.4012)	(0.0418)	0.0000	1	(0.4430)	01/06/2025
300357.ZK	12/19/2024	SDB3260123135	200.00	3.0121	630.72	602.41	0.0000	4.5800	50.0000	0.0000	(0.0802)	(0.0084)	0.0000	1	(0.0886)	01/06/2025
300357.ZK	12/19/2024	SDB3260123135	3,100.00	3.0121	9,776.19	9,337.41	0.0000	4.5800	50.0000	0.0000	(1.2437)	(0.1297)	0.0000	1	(1.3734)	01/06/2025
300357.ZK	12/19/2024	SDB3260123135	31,600.00	3.0121	99,654.11	95,181.38	0.0000	4.5800	50.0000	0.0000	(12.6782)	(1.3220)	0.0000	1	(14.0002)	01/06/2025
300357.ZK	12/19/2024	SDB3260123135	100.00	3.0121	315.36	301.21	0.0000	4.5800	50.0000	0.0000	(0.0401)	(0.0042)	0.0000	1	(0.0443)	01/06/2025
300357.ZK	12/19/2024	SDB3260123135	1,900.00	3.0121	5,991.86	5,722.93	0.0000	4.5800	50.0000	0.0000	(0.7623)	(0.0795)	0.0000	1	(0.8418)	01/06/2025
300357.ZK	12/19/2024	SDB3260123135	600.00	3.0121	1,892.17	1,807.24	0.0000	4.5800	50.0000	0.0000	(0.2407)	(0.0251)	0.0000	1	(0.2658)	01/06/2025
300357.ZK	12/19/2024	SDB3260123135	400.00	3.0121	1,261.44	1,204.83	0.0000	4.5800	50.0000	0.0000	(0.1605)	(0.0167)	0.0000	1	(0.1772)	01/06/2025
300357.ZK	12/19/2024	SDB3260123135	2,100.00	3.0121	6,622.58	6,325.34	0.0000	4.5800	50.0000	0.0000	(0.8425)	(0.0879)	0.0000	1	(0.9304)	01/06/2025
300357.ZK	12/19/2024	SDB3260123135	200.00	3.0121	630.72	602.41	0.0000	4.5800	50.0000	0.0000	(0.0802)	(0.0084)	0.0000	1	(0.0886)	01/06/2025
300357.ZK	12/19/2024	SDB3260123135	100.00	3.0121	315.36	301.21	0.0000	4.5800	50.0000	0.0000	(0.0401)	(0.0042)	0.0000	1	(0.0443)	01/06/2025
300357.ZK	12/19/2024	SDB3260123135	200.00	3.0121	630.72	602.41	0.0000	4.5800	50.0000	0.0000	(0.0802)	(0.0084)	0.0000	1	(0.0886)	01/06/2025
300357.ZK	12/19/2024	SDB3260123135	400.00	3.0121	1,261.44	1,204.83	0.0000	4.5800	50.0000	0.0000	(0.1605)	(0.0167)	0.0000	1	(0.1772)	01/06/2025
300357.ZK	12/19/2024	SDB3260123135	200.00	3.0121	630.72	602.41	0.0000	4.5800	50.0000	0.0000	(0.0802)	(0.0084)	0.0000	1	(0.0886)	01/06/2025
300357.ZK	12/19/2024	SDB3260123135	400.00	3.0121	1,261.44	1,204.83	0.0000	4.5800	50.0000	0.0000	(0.1605)	(0.0167)	0.0000	1	(0.1772)	01/06/2025
300357.ZK	12/18/2024	SDB3260123135	100.00	3.0362	307.38	303.62	0.0000	4.5800	50.0000	0.0000	(0.0391)	(0.0042)	0.0000	1	(0.0433)	01/06/2025
300357.ZK	12/18/2024	SDB3260123135	1,900.00	3.0362	5,787.86	5,768.83	0.0000	4.5800	50.0000	0.0000	(0.7363)	(0.0801)	0.0000	1	(0.8165)	01/06/2025
300357.ZK	12/18/2024	SDB3260123135	200.00	3.0362	627.07	607.25	0.0000	4.5800	50.0000	0.0000	(0.0798)	(0.0084)	0.0000	1	(0.0882)	01/06/2025
300357.ZK	12/18/2024	SDB3260123135	900.00	3.0362	2,815.31	2,732.61	0.0000	4.5800	50.0000	0.0000	(0.3582)	(0.0380)	0.0000	1	(0.3961)	01/06/2025
300357.ZK	12/18/2024	SDB3260123135	1,300.00	3.0362	4,161.08	3,947.10	0.0000	4.5800	50.0000	0.0000	(0.5294)	(0.0548)	0.0000	1	(0.5842)	01/06/2025
300357.ZK	12/18/2024	SDB3260123135	2,200.00	3.0362	6,937.94	6,679.70	0.0000	4.5800	50.0000	0.0000	(0.8827)	(0.0928)	0.0000	1	(0.9754)	01/06/2025
300357.ZK	12/18/2024	SDB3260123135	100.00	3.0362	315.36	303.62	0.0000	4.5800	50.0000	0.0000	(0.0401)	(0.0042)	0.0000	1	(0.0443)	01/06/2025
300357.ZK	12/18/2024	SDB3260123135	400.00	3.0362	1,261.44	1,214.49	0.0000	4.5800	50.0000	0.0000	(0.1605)	(0.0169)	0.0000	1	(0.1774)	01/06/2025
300357.ZK	12/18/2024	SDB3260123135	200.00	3.0362	630.72	607.25	0.0000	4.5800	50.0000	0.0000	(0.0802)	(0.0084)	0.0000	1	(0.0887)	01/06/2025
300357.ZK	12/18/2024	SDB3260123135	1,100.00	3.0362	3,468.97	3,339.85	0.0000	4.5800	50.0000	0.0000	(0.4413)	(0.0464)	0.0000	1	(0.4877)	01/06/2025
300357.ZK	12/18/2024	SDB3260123135	200.00	3.0362	630.72	607.25	0.0000	4.5800	50.0000	0.0000	(0.0802)	(0.0084)	0.0000	1	(0.0887)	01/06/2025
300357.ZK	12/18/2024	SDB3260123135	200.00	3.0362	630.72	607.25	0.0000	4.5800	50.0000	0.0000	(0.0802)	(0.0084)	0.0000	1	(0.0887)	01/06/2025
300357.ZK	12/18/2024	SDB3260123135	300.00	3.0362	946.08	910.87	0.0000	4.5800	50.0000	0.0000	(0.1204)	(0.0127)	0.0000	1	(0.1330)	01/06/2025
300357.ZK	12/18/2024	SDB3260123135	100.00	3.0362	315.36	303.62	0.0000	4.5800	50.0000	0.0000	(0.0401)	(0.0042)	0.0000	1	(0.0443)	01/06/2025
300357.ZK	12/18/2024	SDB3260123135	1,000.00	3.0362	3,153.61	3,036.23	0.0000	4.5800	50.0000	0.0000	(0.4012)	(0.0422)	0.0000	1	(0.4434)	01/06/2025
300357.ZK	12/18/2024	SDB3260123135	200.00	3.0362	630.72	607.25	0.0000	4.5800	50.0000	0.0000	(0.0802)	(0.0084)	0.0000	1	(0.0887)	01/06/2025
300357.ZK	12/18/2024	SDB3260123135	3,100.00	3.0362	9,776.19	9,412.31	0.0000	4.5800	50.0000	0.0000	(1.2437)	(0.1307)	0.0000	1	(1.3745)	01/06/2025
300357.ZK	12/18/2024	SDB3260123135	31,600.00	3.0362	99,654.11	95,944.80	0.0000	4.5800	50.0000	0.0000	(12.6782)	(1.3326)	0.0000	1	(14.0108)	01/06/2025
300357.ZK	12/18/2024	SDB3260123135	100.00	3.0362	315.36	303.62	0.0000	4.5800	50.0000	0.0000	(0.0401)	(0.0042)	0.0000	1	(0.0443)	01/06/2025
300357.ZK	12/18/2024	SDB3260123135	1,900.00	3.0362	5,991.86	5,768.83	0.0000	4.5800	50.0000	0.0000	(0.7623)	(0.0801)	0.0000	1	(0.8424)	01/06/2025
300357.ZK	12/18/2024	SDB3260123135	600.00	3.0362	1,892.17	1,821.74	0.0000	4.5800	50.0000	0.0000	(0.2407)	(0.0253)	0.0000	1	(0.2660)	01/06/2025
300357.ZK	12/18/2024	SDB3260123135	400.00	3.0362	1,261.44	1,214.49	0.0000	4.5800	50.0000	0.0000	(0.1605)	(0.0169)	0.0000	1	(0.1774)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ZHEJIANG WOLWO BIO-PHARMACEUTICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300357.ZK	12/18/2024	SDB3260123135	2,200.00	3.0362	6,937.94	6,679.70	0.0000	4.5800	50.0000	0.0000	(0.8827)	(0.0928)	0.0000	1	(0.9754)	01/06/2025
300357.ZK	12/18/2024	SDB3260123135	600.00	3.0362	1,892.17	1,821.74	0.0000	4.5800	50.0000	0.0000	(0.2407)	(0.0253)	0.0000	1	(0.2660)	01/06/2025
300357.ZK	12/18/2024	SDB3260123135	8,200.00	3.0362	25,859.61	24,897.07	0.0000	4.5800	50.0000	0.0000	(3.2899)	(0.3458)	0.0000	1	(3.6357)	01/06/2025
300357.ZK	12/18/2024	SDB3260123135	400.00	3.0362	1,261.44	1,214.49	0.0000	4.5800	50.0000	0.0000	(0.1605)	(0.0169)	0.0000	1	(0.1774)	01/06/2025
300357.ZK	12/18/2024	SDB3260123135	2,100.00	3.0362	6,622.58	6,376.08	0.0000	4.5800	50.0000	0.0000	(0.8425)	(0.0886)	0.0000	1	(0.9311)	01/06/2025
300357.ZK	12/18/2024	SDB3260123135	200.00	3.0362	630.72	607.25	0.0000	4.5800	50.0000	0.0000	(0.0802)	(0.0084)	0.0000	1	(0.0887)	01/06/2025
300357.ZK	12/18/2024	SDB3260123135	100.00	3.0362	315.36	303.62	0.0000	4.5800	50.0000	0.0000	(0.0401)	(0.0042)	0.0000	1	(0.0443)	01/06/2025
300357.ZK	12/18/2024	SDB3260123135	200.00	3.0362	630.72	607.25	0.0000	4.5800	50.0000	0.0000	(0.0802)	(0.0084)	0.0000	1	(0.0887)	01/06/2025
300357.ZK	12/18/2024	SDB3260123135	400.00	3.0362	1,261.44	1,214.49	0.0000	4.5800	50.0000	0.0000	(0.1605)	(0.0169)	0.0000	1	(0.1774)	01/06/2025
300357.ZK	12/18/2024	SDB3260123135	200.00	3.0362	630.72	607.25	0.0000	4.5800	50.0000	0.0000	(0.0802)	(0.0084)	0.0000	1	(0.0887)	01/06/2025
300357.ZK	12/18/2024	SDB3260123135	400.00	3.0362	1,261.44	1,214.49	0.0000	4.5800	50.0000	0.0000	(0.1605)	(0.0169)	0.0000	1	(0.1774)	01/06/2025
300357.ZK	12/17/2024	SDB3260123135	200.00	3.1378	627.07	627.57	0.0000	4.5800	50.0000	0.0000	(0.0798)	(0.0087)	0.0000	1	(0.0885)	01/06/2025
300357.ZK	12/17/2024	SDB3260123135	900.00	3.1378	2,815.31	2,824.05	0.0000	4.5800	50.0000	0.0000	(0.3582)	(0.0392)	0.0000	1	(0.3974)	01/06/2025
300357.ZK	12/17/2024	SDB3260123135	1,300.00	3.1378	4,161.08	4,079.19	0.0000	4.5800	50.0000	0.0000	(0.5294)	(0.0567)	0.0000	1	(0.5860)	01/06/2025
300357.ZK	12/17/2024	SDB3260123135	2,200.00	3.1378	6,937.94	6,903.24	0.0000	4.5800	50.0000	0.0000	(0.8827)	(0.0959)	0.0000	1	(0.9785)	01/06/2025
300357.ZK	12/17/2024	SDB3260123135	100.00	3.1378	315.36	313.78	0.0000	4.5800	50.0000	0.0000	(0.0401)	(0.0044)	0.0000	1	(0.0445)	01/06/2025
300357.ZK	12/17/2024	SDB3260123135	400.00	3.1378	1,261.44	1,255.14	0.0000	4.5800	50.0000	0.0000	(0.1605)	(0.0174)	0.0000	1	(0.1779)	01/06/2025
300357.ZK	12/17/2024	SDB3260123135	200.00	3.1378	630.72	627.57	0.0000	4.5800	50.0000	0.0000	(0.0802)	(0.0087)	0.0000	1	(0.0890)	01/06/2025
300357.ZK	12/17/2024	SDB3260123135	1,100.00	3.1378	3,468.97	3,451.62	0.0000	4.5800	50.0000	0.0000	(0.4413)	(0.0479)	0.0000	1	(0.4893)	01/06/2025
300357.ZK	12/17/2024	SDB3260123135	200.00	3.1378	630.72	627.57	0.0000	4.5800	50.0000	0.0000	(0.0802)	(0.0087)	0.0000	1	(0.0890)	01/06/2025
300357.ZK	12/17/2024	SDB3260123135	200.00	3.1378	630.72	627.57	0.0000	4.5800	50.0000	0.0000	(0.0802)	(0.0087)	0.0000	1	(0.0890)	01/06/2025
300357.ZK	12/17/2024	SDB3260123135	300.00	3.1378	946.08	941.35	0.0000	4.5800	50.0000	0.0000	(0.1204)	(0.0131)	0.0000	1	(0.1334)	01/06/2025
300357.ZK	12/17/2024	SDB3260123135	100.00	3.1378	315.36	313.78	0.0000	4.5800	50.0000	0.0000	(0.0401)	(0.0044)	0.0000	1	(0.0445)	01/06/2025
300357.ZK	12/17/2024	SDB3260123135	1,000.00	3.1378	3,153.61	3,137.84	0.0000	4.5800	50.0000	0.0000	(0.4012)	(0.0436)	0.0000	1	(0.4448)	01/06/2025
300357.ZK	12/17/2024	SDB3260123135	200.00	3.1378	630.72	627.57	0.0000	4.5800	50.0000	0.0000	(0.0802)	(0.0087)	0.0000	1	(0.0890)	01/06/2025
300357.ZK	12/17/2024	SDB3260123135	3,100.00	3.1378	9,776.19	9,727.30	0.0000	4.5800	50.0000	0.0000	(1.2437)	(0.1351)	0.0000	1	(1.3789)	01/06/2025
300357.ZK	12/17/2024	SDB3260123135	31,600.00	3.1378	99,654.11	99,155.68	0.0000	4.5800	50.0000	0.0000	(12.6782)	(1.3772)	0.0000	1	(14.0554)	01/06/2025
300357.ZK	12/17/2024	SDB3260123135	100.00	3.1378	315.36	313.78	0.0000	4.5800	50.0000	0.0000	(0.0401)	(0.0044)	0.0000	1	(0.0445)	01/06/2025
300357.ZK	12/17/2024	SDB3260123135	1,900.00	3.1378	5,991.86	5,961.89	0.0000	4.5800	50.0000	0.0000	(0.7623)	(0.0828)	0.0000	1	(0.8451)	01/06/2025
300357.ZK	12/17/2024	SDB3260123135	600.00	3.1378	1,892.17	1,882.70	0.0000	4.5800	50.0000	0.0000	(0.2407)	(0.0261)	0.0000	1	(0.2669)	01/06/2025
300357.ZK	12/17/2024	SDB3260123135	400.00	3.1378	1,261.44	1,255.14	0.0000	4.5800	50.0000	0.0000	(0.1605)	(0.0174)	0.0000	1	(0.1779)	01/06/2025
300357.ZK	12/17/2024	SDB3260123135	2,200.00	3.1378	6,937.94	6,903.24	0.0000	4.5800	50.0000	0.0000	(0.8827)	(0.0959)	0.0000	1	(0.9785)	01/06/2025
300357.ZK	12/17/2024	SDB3260123135	600.00	3.1378	1,892.17	1,882.70	0.0000	4.5800	50.0000	0.0000	(0.2407)	(0.0261)	0.0000	1	(0.2669)	01/06/2025
300357.ZK	12/17/2024	SDB3260123135	8,200.00	3.1378	25,859.61	25,730.27	0.0000	4.5800	50.0000	0.0000	(3.2899)	(0.3574)	0.0000	1	(3.6473)	01/06/2025
300357.ZK	12/17/2024	SDB3260123135	400.00	3.1378	1,261.44	1,255.14	0.0000	4.5800	50.0000	0.0000	(0.1605)	(0.0174)	0.0000	1	(0.1779)	01/06/2025
300357.ZK	12/17/2024	SDB3260123135	2,100.00	3.1378	6,622.58	6,589.46	0.0000	4.5800	50.0000	0.0000	(0.8425)	(0.0915)	0.0000	1	(0.9341)	01/06/2025
300357.ZK	12/17/2024	SDB3260123135	200.00	3.1378	630.72	627.57	0.0000	4.5800	50.0000	0.0000	(0.0802)	(0.0087)	0.0000	1	(0.0890)	01/06/2025
300357.ZK	12/17/2024	SDB3260123135	100.00	3.1378	315.36	313.78	0.0000	4.5800	50.0000	0.0000	(0.0401)	(0.0044)	0.0000	1	(0.0445)	01/06/2025
300357.ZK	12/17/2024	SDB3260123135	200.00	3.1378	630.72	627.57	0.0000	4.5800	50.0000	0.0000	(0.0802)	(0.0087)	0.0000	1	(0.0890)	01/06/2025
300357.ZK	12/17/2024	SDB3260123135	400.00	3.1378	1,261.44	1,255.14	0.0000	4.5800	50.0000	0.0000	(0.1605)	(0.0174)	0.0000	1	(0.1779)	01/06/2025
300357.ZK	12/17/2024	SDB3260123135	200.00	3.1378	630.72	627.57	0.0000	4.5800	50.0000	0.0000	(0.0802)	(0.0087)	0.0000	1	(0.0890)	01/06/2025
300357.ZK	12/17/2024	SDB3260123135	400.00	3.1378	1,261.44	1,255.14	0.0000	4.5800	50.0000	0.0000	(0.1605)	(0.0174)	0.0000	1	(0.1779)	01/06/2025
300357.ZK	12/16/2024	SDB3260123135	1,300.00	3.1351	4,161.08	4,075.57	0.0000	4.5800	50.0000	0.0000	(0.5294)	(0.0566)	0.0000	1	(0.5860)	01/06/2025
300357.ZK	12/16/2024	SDB3260123135	2,200.00	3.1351	6,937.94	6,897.12	0.0000	4.5800	50.0000	0.0000	(0.8827)	(0.0958)	0.0000	1	(0.9785)	01/06/2025
300357.ZK	12/16/2024	SDB3260123135	100.00	3.1351	315.36	313.51	0.0000	4.5800	50.0000	0.0000	(0.0401)	(0.0044)	0.0000	1	(0.0445)	01/06/2025
300357.ZK	12/16/2024	SDB3260123135	400.00	3.1351	1,261.44	1,254.02	0.0000	4.5800	50.0000	0.0000	(0.1605)	(0.0174)	0.0000	1	(0.1779)	01/06/2025
300357.ZK	12/16/2024	SDB3260123135	200.00	3.1351	630.72	627.01	0.0000	4.5800	50.0000	0.0000	(0.0802)	(0.0087)	0.0000	1	(0.0890)	01/06/2025
300357.ZK	12/16/2024	SDB3260123135	1,100.00	3.1351	3,468.97	3,448.56	0.0000	4.5800	50.0000	0.0000	(0.4413)	(0.0479)	0.0000	1	(0.4892)	01/06/2025
300357.ZK	12/16/2024	SDB3260123135	200.00	3.1351	630.72	627.01	0.0000	4.5800	50.0000	0.0000	(0.0802)	(0.0087)	0.0000	1	(0.0890)	01/06/2025
300357.ZK	12/16/2024	SDB3260123135	200.00	3.1351	630.72	627.01	0.0000	4.5800	50.0000	0.0000	(0.0802)	(0.0087)	0.0000	1	(0.0890)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ZHEJIANG WOLWO BIO-PHARMACEUTICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300357.ZK	12/16/2024	SDB3260123135	300.00	3.1351	946.08	940.52	0.0000	4.5800	50.0000	0.0000	(0.1204)	(0.0131)	0.0000	1	(0.1334)	01/06/2025
300357.ZK	12/16/2024	SDB3260123135	100.00	3.1351	315.36	313.51	0.0000	4.5800	50.0000	0.0000	(0.0401)	(0.0044)	0.0000	1	(0.0445)	01/06/2025
300357.ZK	12/16/2024	SDB3260123135	1,000.00	3.1351	3,153.61	3,135.05	0.0000	4.5800	50.0000	0.0000	(0.4012)	(0.0435)	0.0000	1	(0.4448)	01/06/2025
300357.ZK	12/16/2024	SDB3260123135	200.00	3.1351	630.72	627.01	0.0000	4.5800	50.0000	0.0000	(0.0802)	(0.0087)	0.0000	1	(0.0890)	01/06/2025
300357.ZK	12/16/2024	SDB3260123135	3,100.00	3.1351	9,776.19	9,718.67	0.0000	4.5800	50.0000	0.0000	(1.2437)	(0.1350)	0.0000	1	(1.3787)	01/06/2025
300357.ZK	12/16/2024	SDB3260123135	31,600.00	3.1351	99,654.11	99,067.74	0.0000	4.5800	50.0000	0.0000	(12.6782)	(1.3759)	0.0000	1	(14.0542)	01/06/2025
300357.ZK	12/16/2024	SDB3260123135	100.00	3.1351	315.36	313.51	0.0000	4.5800	50.0000	0.0000	(0.0401)	(0.0044)	0.0000	1	(0.0445)	01/06/2025
300357.ZK	12/16/2024	SDB3260123135	1,900.00	3.1351	5,991.86	5,956.60	0.0000	4.5800	50.0000	0.0000	(0.7623)	(0.0827)	0.0000	1	(0.8450)	01/06/2025
300357.ZK	12/16/2024	SDB3260123135	600.00	3.1351	1,892.17	1,881.03	0.0000	4.5800	50.0000	0.0000	(0.2407)	(0.0261)	0.0000	1	(0.2669)	01/06/2025
300357.ZK	12/16/2024	SDB3260123135	400.00	3.1351	1,261.44	1,254.02	0.0000	4.5800	50.0000	0.0000	(0.1605)	(0.0174)	0.0000	1	(0.1779)	01/06/2025
300357.ZK	12/16/2024	SDB3260123135	2,200.00	3.1351	6,937.94	6,897.12	0.0000	4.5800	50.0000	0.0000	(0.8827)	(0.0958)	0.0000	1	(0.9785)	01/06/2025
300357.ZK	12/16/2024	SDB3260123135	600.00	3.1351	1,892.17	1,881.03	0.0000	4.5800	50.0000	0.0000	(0.2407)	(0.0261)	0.0000	1	(0.2669)	01/06/2025
300357.ZK	12/16/2024	SDB3260123135	8,200.00	3.1351	25,859.61	25,707.45	0.0000	4.5800	50.0000	0.0000	(3.2899)	(0.3570)	0.0000	1	(3.6470)	01/06/2025
300357.ZK	12/16/2024	SDB3260123135	400.00	3.1351	1,261.44	1,254.02	0.0000	4.5800	50.0000	0.0000	(0.1605)	(0.0174)	0.0000	1	(0.1779)	01/06/2025
300357.ZK	12/16/2024	SDB3260123135	2,100.00	3.1351	6,622.58	6,583.62	0.0000	4.5800	50.0000	0.0000	(0.8425)	(0.0914)	0.0000	1	(0.9340)	01/06/2025
300357.ZK	12/16/2024	SDB3260123135	200.00	3.1351	630.72	627.01	0.0000	4.5800	50.0000	0.0000	(0.0802)	(0.0087)	0.0000	1	(0.0890)	01/06/2025
300357.ZK	12/16/2024	SDB3260123135	100.00	3.1351	315.36	313.51	0.0000	4.5800	50.0000	0.0000	(0.0401)	(0.0044)	0.0000	1	(0.0445)	01/06/2025
300357.ZK	12/16/2024	SDB3260123135	200.00	3.1351	630.72	627.01	0.0000	4.5800	50.0000	0.0000	(0.0802)	(0.0087)	0.0000	1	(0.0890)	01/06/2025
300357.ZK	12/16/2024	SDB3260123135	400.00	3.1351	1,261.44	1,254.02	0.0000	4.5800	50.0000	0.0000	(0.1605)	(0.0174)	0.0000	1	(0.1779)	01/06/2025
300357.ZK	12/16/2024	SDB3260123135	200.00	3.1351	630.72	627.01	0.0000	4.5800	50.0000	0.0000	(0.0802)	(0.0087)	0.0000	1	(0.0890)	01/06/2025
300357.ZK	12/16/2024	SDB3260123135	400.00	3.1351	1,261.44	1,254.02	0.0000	4.5800	50.0000	0.0000	(0.1605)	(0.0174)	0.0000	1	(0.1779)	01/06/2025
300357.ZK	12/13/2024	SDB3260123135	1,300.00	3.1682	4,161.08	4,118.72	0.0000	4.5800	50.0000	0.0000	(1.5881)	(0.1716)	0.0000	3	(1.7598)	01/06/2025
300357.ZK	12/13/2024	SDB3260123135	2,200.00	3.1682	6,937.94	6,970.15	0.0000	4.5800	50.0000	0.0000	(2.6480)	(0.2904)	0.0000	3	(2.9384)	01/06/2025
300357.ZK	12/13/2024	SDB3260123135	100.00	3.1682	315.36	316.82	0.0000	4.5800	50.0000	0.0000	(0.1204)	(0.0132)	0.0000	3	(0.1336)	01/06/2025
300357.ZK	12/13/2024	SDB3260123135	400.00	3.1682	1,261.44	1,267.30	0.0000	4.5800	50.0000	0.0000	(0.4815)	(0.0528)	0.0000	3	(0.5343)	01/06/2025
300357.ZK	12/13/2024	SDB3260123135	200.00	3.1682	630.72	633.65	0.0000	4.5800	50.0000	0.0000	(0.2407)	(0.0264)	0.0000	3	(0.2671)	01/06/2025
300357.ZK	12/13/2024	SDB3260123135	1,100.00	3.1682	3,468.97	3,485.07	0.0000	4.5800	50.0000	0.0000	(1.3240)	(0.1452)	0.0000	3	(1.4692)	01/06/2025
300357.ZK	12/13/2024	SDB3260123135	200.00	3.1682	630.72	633.65	0.0000	4.5800	50.0000	0.0000	(0.2407)	(0.0264)	0.0000	3	(0.2671)	01/06/2025
300357.ZK	12/13/2024	SDB3260123135	200.00	3.1682	630.72	633.65	0.0000	4.5800	50.0000	0.0000	(0.2407)	(0.0264)	0.0000	3	(0.2671)	01/06/2025
300357.ZK	12/13/2024	SDB3260123135	300.00	3.1682	946.08	950.47	0.0000	4.5800	50.0000	0.0000	(0.3611)	(0.0396)	0.0000	3	(0.4007)	01/06/2025
300357.ZK	12/13/2024	SDB3260123135	100.00	3.1682	315.36	316.82	0.0000	4.5800	50.0000	0.0000	(0.1204)	(0.0132)	0.0000	3	(0.1336)	01/06/2025
300357.ZK	12/13/2024	SDB3260123135	1,000.00	3.1682	3,153.61	3,168.25	0.0000	4.5800	50.0000	0.0000	(1.2036)	(0.1320)	0.0000	3	(1.3356)	01/06/2025
300357.ZK	12/13/2024	SDB3260123135	200.00	3.1682	630.72	633.65	0.0000	4.5800	50.0000	0.0000	(0.2407)	(0.0264)	0.0000	3	(0.2671)	01/06/2025
300357.ZK	12/13/2024	SDB3260123135	3,100.00	3.1682	9,776.19	9,821.57	0.0000	4.5800	50.0000	0.0000	(3.7312)	(0.4092)	0.0000	3	(4.1405)	01/06/2025
300357.ZK	12/13/2024	SDB3260123135	31,600.00	3.1682	99,654.11	100,116.64	0.0000	4.5800	50.0000	0.0000	(38.0347)	(4.1715)	0.0000	3	(42.2062)	01/06/2025
300357.ZK	12/13/2024	SDB3260123135	100.00	3.1682	315.36	316.82	0.0000	4.5800	50.0000	0.0000	(0.1204)	(0.0132)	0.0000	3	(0.1336)	01/06/2025
300357.ZK	12/13/2024	SDB3260123135	1,900.00	3.1682	5,991.86	6,019.67	0.0000	4.5800	50.0000	0.0000	(2.2869)	(0.2508)	0.0000	3	(2.5377)	01/06/2025
300357.ZK	12/13/2024	SDB3260123135	600.00	3.1682	1,892.17	1,900.95	0.0000	4.5800	50.0000	0.0000	(0.7222)	(0.0792)	0.0000	3	(0.8014)	01/06/2025
300357.ZK	12/13/2024	SDB3260123135	400.00	3.1682	1,261.44	1,267.30	0.0000	4.5800	50.0000	0.0000	(0.4815)	(0.0528)	0.0000	3	(0.5343)	01/06/2025
300357.ZK	12/13/2024	SDB3260123135	2,200.00	3.1682	6,937.94	6,970.15	0.0000	4.5800	50.0000	0.0000	(2.6480)	(0.2904)	0.0000	3	(2.9384)	01/06/2025
300357.ZK	12/13/2024	SDB3260123135	600.00	3.1682	1,892.17	1,900.95	0.0000	4.5800	50.0000	0.0000	(0.7222)	(0.0792)	0.0000	3	(0.8014)	01/06/2025
300357.ZK	12/13/2024	SDB3260123135	8,200.00	3.1682	25,859.61	25,979.63	0.0000	4.5800	50.0000	0.0000	(9.8698)	(1.0825)	0.0000	3	(10.9522)	01/06/2025
300357.ZK	12/13/2024	SDB3260123135	400.00	3.1682	1,261.44	1,267.30	0.0000	4.5800	50.0000	0.0000	(0.4815)	(0.0528)	0.0000	3	(0.5343)	01/06/2025
300357.ZK	12/13/2024	SDB3260123135	2,100.00	3.1682	6,622.58	6,653.32	0.0000	4.5800	50.0000	0.0000	(2.5276)	(0.2772)	0.0000	3	(2.8048)	01/06/2025
300357.ZK	12/13/2024	SDB3260123135	200.00	3.1682	630.72	633.65	0.0000	4.5800	50.0000	0.0000	(0.2407)	(0.0264)	0.0000	3	(0.2671)	01/06/2025
300357.ZK	12/13/2024	SDB3260123135	100.00	3.1682	315.36	316.82	0.0000	4.5800	50.0000	0.0000	(0.1204)	(0.0132)	0.0000	3	(0.1336)	01/06/2025
300357.ZK	12/13/2024	SDB3260123135	200.00	3.1682	630.72	633.65	0.0000	4.5800	50.0000	0.0000	(0.2407)	(0.0264)	0.0000	3	(0.2671)	01/06/2025
300357.ZK	12/13/2024	SDB3260123135	400.00	3.1682	1,261.44	1,267.30	0.0000	4.5800	50.0000	0.0000	(0.4815)	(0.0528)	0.0000	3	(0.5343)	01/06/2025
300357.ZK	12/13/2024	SDB3260123135	200.00	3.1682	630.72	633.65	0.0000	4.5800	50.0000	0.0000	(0.2407)	(0.0264)	0.0000	3	(0.2671)	01/06/2025
300357.ZK	12/13/2024	SDB3260123135	400.00	3.1682	1,261.44	1,267.30	0.0000	4.5800	50.0000	0.0000	(0.4815)	(0.0528)	0.0000	3	(0.5343)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ZHEJIANG WOLWO BIO-PHARMACEUTICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300357.ZK	12/12/2024	SDB3260123135	2,200.00	3.1131	6,937.94	6,848.88	0.0000	4.5800	50.0000	0.0000	(0.8827)	(0.0951)	0.0000	1	(0.9778)	01/06/2025
300357.ZK	12/12/2024	SDB3260123135	100.00	3.1131	315.36	311.31	0.0000	4.5800	50.0000	0.0000	(0.0401)	(0.0043)	0.0000	1	(0.0444)	01/06/2025
300357.ZK	12/12/2024	SDB3260123135	400.00	3.1131	1,261.44	1,245.25	0.0000	4.5800	50.0000	0.0000	(0.1605)	(0.0173)	0.0000	1	(0.1778)	01/06/2025
300357.ZK	12/12/2024	SDB3260123135	200.00	3.1131	630.72	622.63	0.0000	4.5800	50.0000	0.0000	(0.0802)	(0.0086)	0.0000	1	(0.0889)	01/06/2025
300357.ZK	12/12/2024	SDB3260123135	1,100.00	3.1131	3,468.97	3,424.44	0.0000	4.5800	50.0000	0.0000	(0.4413)	(0.0476)	0.0000	1	(0.4889)	01/06/2025
300357.ZK	12/12/2024	SDB3260123135	200.00	3.1131	630.72	622.63	0.0000	4.5800	50.0000	0.0000	(0.0802)	(0.0086)	0.0000	1	(0.0889)	01/06/2025
300357.ZK	12/12/2024	SDB3260123135	200.00	3.1131	630.72	622.63	0.0000	4.5800	50.0000	0.0000	(0.0802)	(0.0086)	0.0000	1	(0.0889)	01/06/2025
300357.ZK	12/12/2024	SDB3260123135	300.00	3.1131	946.08	933.94	0.0000	4.5800	50.0000	0.0000	(0.1204)	(0.0130)	0.0000	1	(0.1333)	01/06/2025
300357.ZK	12/12/2024	SDB3260123135	100.00	3.1131	315.36	311.31	0.0000	4.5800	50.0000	0.0000	(0.0401)	(0.0043)	0.0000	1	(0.0444)	01/06/2025
300357.ZK	12/12/2024	SDB3260123135	1,000.00	3.1131	3,153.61	3,113.13	0.0000	4.5800	50.0000	0.0000	(0.4012)	(0.0432)	0.0000	1	(0.4444)	01/06/2025
300357.ZK	12/12/2024	SDB3260123135	200.00	3.1131	630.72	622.63	0.0000	4.5800	50.0000	0.0000	(0.0802)	(0.0086)	0.0000	1	(0.0889)	01/06/2025
300357.ZK	12/12/2024	SDB3260123135	3,100.00	3.1131	9,776.19	9,650.70	0.0000	4.5800	50.0000	0.0000	(1.2437)	(0.1340)	0.0000	1	(1.3778)	01/06/2025
300357.ZK	12/12/2024	SDB3260123135	31,600.00	3.1131	99,654.11	98,374.88	0.0000	4.5800	50.0000	0.0000	(12.6782)	(1.3663)	0.0000	1	(14.0445)	01/06/2025
300357.ZK	12/12/2024	SDB3260123135	100.00	3.1131	315.36	311.31	0.0000	4.5800	50.0000	0.0000	(0.0401)	(0.0043)	0.0000	1	(0.0444)	01/06/2025
300357.ZK	12/12/2024	SDB3260123135	1,900.00	3.1131	5,991.86	5,914.95	0.0000	4.5800	50.0000	0.0000	(0.7623)	(0.0822)	0.0000	1	(0.8444)	01/06/2025
300357.ZK	12/12/2024	SDB3260123135	600.00	3.1131	1,892.17	1,867.88	0.0000	4.5800	50.0000	0.0000	(0.2407)	(0.0259)	0.0000	1	(0.2667)	01/06/2025
300357.ZK	12/12/2024	SDB3260123135	400.00	3.1131	1,261.44	1,245.25	0.0000	4.5800	50.0000	0.0000	(0.1605)	(0.0173)	0.0000	1	(0.1778)	01/06/2025
300357.ZK	12/12/2024	SDB3260123135	2,200.00	3.1131	6,937.94	6,848.88	0.0000	4.5800	50.0000	0.0000	(0.8827)	(0.0951)	0.0000	1	(0.9778)	01/06/2025
300357.ZK	12/12/2024	SDB3260123135	600.00	3.1131	1,892.17	1,867.88	0.0000	4.5800	50.0000	0.0000	(0.2407)	(0.0259)	0.0000	1	(0.2667)	01/06/2025
300357.ZK	12/12/2024	SDB3260123135	8,200.00	3.1131	25,859.61	25,527.66	0.0000	4.5800	50.0000	0.0000	(3.2899)	(0.3546)	0.0000	1	(3.6445)	01/06/2025
300357.ZK	12/12/2024	SDB3260123135	400.00	3.1131	1,261.44	1,245.25	0.0000	4.5800	50.0000	0.0000	(0.1605)	(0.0173)	0.0000	1	(0.1778)	01/06/2025
300357.ZK	12/12/2024	SDB3260123135	2,100.00	3.1131	6,622.58	6,537.57	0.0000	4.5800	50.0000	0.0000	(0.8425)	(0.0908)	0.0000	1	(0.9333)	01/06/2025
300357.ZK	12/12/2024	SDB3260123135	200.00	3.1131	630.72	622.63	0.0000	4.5800	50.0000	0.0000	(0.0802)	(0.0086)	0.0000	1	(0.0889)	01/06/2025
300357.ZK	12/12/2024	SDB3260123135	100.00	3.1131	315.36	311.31	0.0000	4.5800	50.0000	0.0000	(0.0401)	(0.0043)	0.0000	1	(0.0444)	01/06/2025
300357.ZK	12/12/2024	SDB3260123135	200.00	3.1131	630.72	622.63	0.0000	4.5800	50.0000	0.0000	(0.0802)	(0.0086)	0.0000	1	(0.0889)	01/06/2025
300357.ZK	12/12/2024	SDB3260123135	400.00	3.1131	1,261.44	1,245.25	0.0000	4.5800	50.0000	0.0000	(0.1605)	(0.0173)	0.0000	1	(0.1778)	01/06/2025
300357.ZK	12/12/2024	SDB3260123135	200.00	3.1131	630.72	622.63	0.0000	4.5800	50.0000	0.0000	(0.0802)	(0.0086)	0.0000	1	(0.0889)	01/06/2025
300357.ZK	12/12/2024	SDB3260123135	400.00	3.1131	1,261.44	1,245.25	0.0000	4.5800	50.0000	0.0000	(0.1605)	(0.0173)	0.0000	1	(0.1778)	01/06/2025
300357.ZK	12/11/2024	SDB3260123135	2,200.00	3.1446	6,937.94	6,918.07	0.0000	4.5800	50.0000	0.0000	(0.8827)	(0.0961)	0.0000	1	(0.9787)	01/06/2025
300357.ZK	12/11/2024	SDB3260123135	100.00	3.1446	315.36	314.46	0.0000	4.5800	50.0000	0.0000	(0.0401)	(0.0044)	0.0000	1	(0.0445)	01/06/2025
300357.ZK	12/11/2024	SDB3260123135	400.00	3.1446	1,261.44	1,257.83	0.0000	4.5800	50.0000	0.0000	(0.1605)	(0.0175)	0.0000	1	(0.1780)	01/06/2025
300357.ZK	12/11/2024	SDB3260123135	200.00	3.1446	630.72	628.92	0.0000	4.5800	50.0000	0.0000	(0.0802)	(0.0087)	0.0000	1	(0.0890)	01/06/2025
300357.ZK	12/11/2024	SDB3260123135	1,100.00	3.1446	3,468.97	3,459.03	0.0000	4.5800	50.0000	0.0000	(0.4413)	(0.0480)	0.0000	1	(0.4894)	01/06/2025
300357.ZK	12/11/2024	SDB3260123135	200.00	3.1446	630.72	628.92	0.0000	4.5800	50.0000	0.0000	(0.0802)	(0.0087)	0.0000	1	(0.0890)	01/06/2025
300357.ZK	12/11/2024	SDB3260123135	200.00	3.1446	630.72	628.92	0.0000	4.5800	50.0000	0.0000	(0.0802)	(0.0087)	0.0000	1	(0.0890)	01/06/2025
300357.ZK	12/11/2024	SDB3260123135	300.00	3.1446	946.08	943.37	0.0000	4.5800	50.0000	0.0000	(0.1204)	(0.0131)	0.0000	1	(0.1335)	01/06/2025
300357.ZK	12/11/2024	SDB3260123135	100.00	3.1446	315.36	314.46	0.0000	4.5800	50.0000	0.0000	(0.0401)	(0.0044)	0.0000	1	(0.0445)	01/06/2025
300357.ZK	12/11/2024	SDB3260123135	1,000.00	3.1446	3,153.61	3,144.58	0.0000	4.5800	50.0000	0.0000	(0.4012)	(0.0437)	0.0000	1	(0.4449)	01/06/2025
300357.ZK	12/11/2024	SDB3260123135	200.00	3.1446	630.72	628.92	0.0000	4.5800	50.0000	0.0000	(0.0802)	(0.0087)	0.0000	1	(0.0890)	01/06/2025
300357.ZK	12/11/2024	SDB3260123135	3,100.00	3.1446	9,776.19	9,748.19	0.0000	4.5800	50.0000	0.0000	(1.2437)	(0.1354)	0.0000	1	(1.3791)	01/06/2025
300357.ZK	12/11/2024	SDB3260123135	31,600.00	3.1446	99,654.11	99,368.60	0.0000	4.5800	50.0000	0.0000	(12.6782)	(1.3801)	0.0000	1	(14.0583)	01/06/2025
300357.ZK	12/11/2024	SDB3260123135	100.00	3.1446	315.36	314.46	0.0000	4.5800	50.0000	0.0000	(0.0401)	(0.0044)	0.0000	1	(0.0445)	01/06/2025
300357.ZK	12/11/2024	SDB3260123135	1,900.00	3.1446	5,991.86	5,974.69	0.0000	4.5800	50.0000	0.0000	(0.7623)	(0.0830)	0.0000	1	(0.8453)	01/06/2025
300357.ZK	12/11/2024	SDB3260123135	600.00	3.1446	1,892.17	1,886.75	0.0000	4.5800	50.0000	0.0000	(0.2407)	(0.0262)	0.0000	1	(0.2669)	01/06/2025
300357.ZK	12/11/2024	SDB3260123135	400.00	3.1446	1,261.44	1,257.83	0.0000	4.5800	50.0000	0.0000	(0.1605)	(0.0175)	0.0000	1	(0.1780)	01/06/2025
300357.ZK	12/11/2024	SDB3260123135	2,200.00	3.1446	6,937.94	6,918.07	0.0000	4.5800	50.0000	0.0000	(0.8827)	(0.0961)	0.0000	1	(0.9787)	01/06/2025
300357.ZK	12/11/2024	SDB3260123135	600.00	3.1446	1,892.17	1,886.75	0.0000	4.5800	50.0000	0.0000	(0.2407)	(0.0262)	0.0000	1	(0.2669)	01/06/2025
300357.ZK	12/11/2024	SDB3260123135	8,200.00	3.1446	25,859.61	25,785.52	0.0000	4.5800	50.0000	0.0000	(3.2899)	(0.3581)	0.0000	1	(3.6480)	01/06/2025
300357.ZK	12/11/2024	SDB3260123135	400.00	3.1446	1,261.44	1,257.83	0.0000	4.5800	50.0000	0.0000	(0.1605)	(0.0175)	0.0000	1	(0.1780)	01/06/2025
300357.ZK	12/11/2024	SDB3260123135	2,100.00	3.1446	6,622.58	6,603.61	0.0000	4.5800	50.0000	0.0000	(0.8425)	(0.0917)	0.0000	1	(0.9343)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ZHEJIANG WOLWO BIO-PHARMACEUTICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300357.ZK	12/11/2024	SDB3260123135	200.00	3.1446	630.72	628.92	0.0000	4.5800	50.0000	0.0000	(0.0802)	(0.0087)	0.0000	1	(0.0890)	01/06/2025
300357.ZK	12/11/2024	SDB3260123135	100.00	3.1446	315.36	314.46	0.0000	4.5800	50.0000	0.0000	(0.0401)	(0.0044)	0.0000	1	(0.0445)	01/06/2025
300357.ZK	12/11/2024	SDB3260123135	200.00	3.1446	630.72	628.92	0.0000	4.5800	50.0000	0.0000	(0.0802)	(0.0087)	0.0000	1	(0.0890)	01/06/2025
300357.ZK	12/11/2024	SDB3260123135	400.00	3.1446	1,261.44	1,257.83	0.0000	4.5800	50.0000	0.0000	(0.1605)	(0.0175)	0.0000	1	(0.1780)	01/06/2025
300357.ZK	12/11/2024	SDB3260123135	200.00	3.1446	630.72	628.92	0.0000	4.5800	50.0000	0.0000	(0.0802)	(0.0087)	0.0000	1	(0.0890)	01/06/2025
300357.ZK	12/11/2024	SDB3260123135	400.00	3.1446	1,261.44	1,257.83	0.0000	4.5800	50.0000	0.0000	(0.1605)	(0.0175)	0.0000	1	(0.1780)	01/06/2025
300357.ZK	12/10/2024	SDB3260123135	2,200.00	3.0870	6,937.94	6,791.47	0.0000	4.5800	50.0000	0.0000	(0.8827)	(0.0943)	0.0000	1	(0.9770)	01/06/2025
300357.ZK	12/10/2024	SDB3260123135	100.00	3.0870	315.36	308.70	0.0000	4.5800	50.0000	0.0000	(0.0401)	(0.0043)	0.0000	1	(0.0444)	01/06/2025
300357.ZK	12/10/2024	SDB3260123135	400.00	3.0870	1,261.44	1,234.81	0.0000	4.5800	50.0000	0.0000	(0.1605)	(0.0172)	0.0000	1	(0.1776)	01/06/2025
300357.ZK	12/10/2024	SDB3260123135	200.00	3.0870	630.72	617.41	0.0000	4.5800	50.0000	0.0000	(0.0802)	(0.0086)	0.0000	1	(0.0888)	01/06/2025
300357.ZK	12/10/2024	SDB3260123135	1,100.00	3.0870	3,468.97	3,395.73	0.0000	4.5800	50.0000	0.0000	(0.4413)	(0.0472)	0.0000	1	(0.4885)	01/06/2025
300357.ZK	12/10/2024	SDB3260123135	200.00	3.0870	630.72	617.41	0.0000	4.5800	50.0000	0.0000	(0.0802)	(0.0086)	0.0000	1	(0.0888)	01/06/2025
300357.ZK	12/10/2024	SDB3260123135	200.00	3.0870	630.72	617.41	0.0000	4.5800	50.0000	0.0000	(0.0802)	(0.0086)	0.0000	1	(0.0888)	01/06/2025
300357.ZK	12/10/2024	SDB3260123135	300.00	3.0870	946.08	926.11	0.0000	4.5800	50.0000	0.0000	(0.1204)	(0.0129)	0.0000	1	(0.1332)	01/06/2025
300357.ZK	12/10/2024	SDB3260123135	100.00	3.0870	315.36	308.70	0.0000	4.5800	50.0000	0.0000	(0.0401)	(0.0043)	0.0000	1	(0.0444)	01/06/2025
300357.ZK	12/10/2024	SDB3260123135	1,000.00	3.0870	3,153.61	3,087.03	0.0000	4.5800	50.0000	0.0000	(0.4012)	(0.0429)	0.0000	1	(0.4441)	01/06/2025
300357.ZK	12/10/2024	SDB3260123135	200.00	3.0870	630.72	617.41	0.0000	4.5800	50.0000	0.0000	(0.0802)	(0.0086)	0.0000	1	(0.0888)	01/06/2025
300357.ZK	12/10/2024	SDB3260123135	3,100.00	3.0870	9,776.19	9,569.80	0.0000	4.5800	50.0000	0.0000	(1.2437)	(0.1329)	0.0000	1	(1.3767)	01/06/2025
300357.ZK	12/10/2024	SDB3260123135	31,600.00	3.0870	99,654.11	97,550.18	0.0000	4.5800	50.0000	0.0000	(12.6782)	(1.3549)	0.0000	1	(14.0331)	01/06/2025
300357.ZK	12/10/2024	SDB3260123135	100.00	3.0870	315.36	308.70	0.0000	4.5800	50.0000	0.0000	(0.0401)	(0.0043)	0.0000	1	(0.0444)	01/06/2025
300357.ZK	12/10/2024	SDB3260123135	1,900.00	3.0870	5,991.86	5,865.36	0.0000	4.5800	50.0000	0.0000	(0.7623)	(0.0815)	0.0000	1	(0.8438)	01/06/2025
300357.ZK	12/10/2024	SDB3260123135	600.00	3.0870	1,892.17	1,852.22	0.0000	4.5800	50.0000	0.0000	(0.2407)	(0.0257)	0.0000	1	(0.2665)	01/06/2025
300357.ZK	12/10/2024	SDB3260123135	400.00	3.0870	1,261.44	1,234.81	0.0000	4.5800	50.0000	0.0000	(0.1605)	(0.0172)	0.0000	1	(0.1776)	01/06/2025
300357.ZK	12/10/2024	SDB3260123135	2,200.00	3.0870	6,937.94	6,791.47	0.0000	4.5800	50.0000	0.0000	(0.8827)	(0.0943)	0.0000	1	(0.9770)	01/06/2025
300357.ZK	12/10/2024	SDB3260123135	600.00	3.0870	1,892.17	1,852.22	0.0000	4.5800	50.0000	0.0000	(0.2407)	(0.0257)	0.0000	1	(0.2665)	01/06/2025
300357.ZK	12/10/2024	SDB3260123135	8,200.00	3.0870	25,859.61	25,313.65	0.0000	4.5800	50.0000	0.0000	(3.2899)	(0.3516)	0.0000	1	(3.6415)	01/06/2025
300357.ZK	12/10/2024	SDB3260123135	400.00	3.0870	1,261.44	1,234.81	0.0000	4.5800	50.0000	0.0000	(0.1605)	(0.0172)	0.0000	1	(0.1776)	01/06/2025
300357.ZK	12/10/2024	SDB3260123135	2,100.00	3.0870	6,622.58	6,482.77	0.0000	4.5800	50.0000	0.0000	(0.8425)	(0.0900)	0.0000	1	(0.9326)	01/06/2025
300357.ZK	12/10/2024	SDB3260123135	200.00	3.0870	630.72	617.41	0.0000	4.5800	50.0000	0.0000	(0.0802)	(0.0086)	0.0000	1	(0.0888)	01/06/2025
300357.ZK	12/10/2024	SDB3260123135	100.00	3.0870	315.36	308.70	0.0000	4.5800	50.0000	0.0000	(0.0401)	(0.0043)	0.0000	1	(0.0444)	01/06/2025
300357.ZK	12/10/2024	SDB3260123135	200.00	3.0870	630.72	617.41	0.0000	4.5800	50.0000	0.0000	(0.0802)	(0.0086)	0.0000	1	(0.0888)	01/06/2025
300357.ZK	12/10/2024	SDB3260123135	400.00	3.0870	1,261.44	1,234.81	0.0000	4.5800	50.0000	0.0000	(0.1605)	(0.0172)	0.0000	1	(0.1776)	01/06/2025
300357.ZK	12/10/2024	SDB3260123135	200.00	3.0870	630.72	617.41	0.0000	4.5800	50.0000	0.0000	(0.0802)	(0.0086)	0.0000	1	(0.0888)	01/06/2025
300357.ZK	12/10/2024	SDB3260123135	400.00	3.0870	1,261.44	1,234.81	0.0000	4.5800	50.0000	0.0000	(0.1605)	(0.0172)	0.0000	1	(0.1776)	01/06/2025
300357.ZK	12/09/2024	SDB3260123135	2,200.00	3.0707	6,937.94	6,755.52	0.0000	4.5800	50.0000	0.0000	(0.8827)	(0.0938)	0.0000	1	(0.9765)	01/06/2025
300357.ZK	12/09/2024	SDB3260123135	100.00	3.0707	315.36	307.07	0.0000	4.5800	50.0000	0.0000	(0.0401)	(0.0043)	0.0000	1	(0.0444)	01/06/2025
300357.ZK	12/09/2024	SDB3260123135	400.00	3.0707	1,261.44	1,228.28	0.0000	4.5800	50.0000	0.0000	(0.1605)	(0.0171)	0.0000	1	(0.1775)	01/06/2025
300357.ZK	12/09/2024	SDB3260123135	200.00	3.0707	630.72	614.14	0.0000	4.5800	50.0000	0.0000	(0.0802)	(0.0085)	0.0000	1	(0.0888)	01/06/2025
300357.ZK	12/09/2024	SDB3260123135	1,100.00	3.0707	3,468.97	3,377.76	0.0000	4.5800	50.0000	0.0000	(0.4413)	(0.0469)	0.0000	1	(0.4882)	01/06/2025
300357.ZK	12/09/2024	SDB3260123135	200.00	3.0707	630.72	614.14	0.0000	4.5800	50.0000	0.0000	(0.0802)	(0.0085)	0.0000	1	(0.0888)	01/06/2025
300357.ZK	12/09/2024	SDB3260123135	200.00	3.0707	630.72	614.14	0.0000	4.5800	50.0000	0.0000	(0.0802)	(0.0085)	0.0000	1	(0.0888)	01/06/2025
300357.ZK	12/09/2024	SDB3260123135	300.00	3.0707	946.08	921.21	0.0000	4.5800	50.0000	0.0000	(0.1204)	(0.0128)	0.0000	1	(0.1332)	01/06/2025
300357.ZK	12/09/2024	SDB3260123135	100.00	3.0707	315.36	307.07	0.0000	4.5800	50.0000	0.0000	(0.0401)	(0.0043)	0.0000	1	(0.0444)	01/06/2025
300357.ZK	12/09/2024	SDB3260123135	1,000.00	3.0707	3,153.61	3,070.69	0.0000	4.5800	50.0000	0.0000	(0.4012)	(0.0426)	0.0000	1	(0.4439)	01/06/2025
300357.ZK	12/09/2024	SDB3260123135	200.00	3.0707	630.72	614.14	0.0000	4.5800	50.0000	0.0000	(0.0802)	(0.0085)	0.0000	1	(0.0888)	01/06/2025
300357.ZK	12/09/2024	SDB3260123135	3,100.00	3.0707	9,776.19	9,519.15	0.0000	4.5800	50.0000	0.0000	(1.2437)	(0.1322)	0.0000	1	(1.3760)	01/06/2025
300357.ZK	12/09/2024	SDB3260123135	31,600.00	3.0707	99,654.11	97,033.90	0.0000	4.5800	50.0000	0.0000	(12.6782)	(1.3477)	0.0000	1	(14.0259)	01/06/2025
300357.ZK	12/09/2024	SDB3260123135	100.00	3.0707	315.36	307.07	0.0000	4.5800	50.0000	0.0000	(0.0401)	(0.0043)	0.0000	1	(0.0444)	01/06/2025
300357.ZK	12/09/2024	SDB3260123135	1,900.00	3.0707	5,991.86	5,834.32	0.0000	4.5800	50.0000	0.0000	(0.7623)	(0.0810)	0.0000	1	(0.8433)	01/06/2025
300357.ZK	12/09/2024	SDB3260123135	600.00	3.0707	1,892.17	1,842.42	0.0000	4.5800	50.0000	0.0000	(0.2407)	(0.0256)	0.0000	1	(0.2663)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6



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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ZHEJIANG WOLWO BIO-PHARMACEUTICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300357.ZK	12/09/2024	SDB3260123135	400.00	3.0707	1,261.44	1,228.28	0.0000	4.5800	50.0000	0.0000	(0.1605)	(0.0171)	0.0000	1	(0.1775)	01/06/2025
300357.ZK	12/09/2024	SDB3260123135	2,200.00	3.0707	6,937.94	6,755.52	0.0000	4.5800	50.0000	0.0000	(0.8827)	(0.0938)	0.0000	1	(0.9765)	01/06/2025
300357.ZK	12/09/2024	SDB3260123135	600.00	3.0707	1,892.17	1,842.42	0.0000	4.5800	50.0000	0.0000	(0.2407)	(0.0256)	0.0000	1	(0.2663)	01/06/2025
300357.ZK	12/09/2024	SDB3260123135	8,200.00	3.0707	25,859.61	25,179.68	0.0000	4.5800	50.0000	0.0000	(3.2899)	(0.3497)	0.0000	1	(3.6396)	01/06/2025
300357.ZK	12/09/2024	SDB3260123135	400.00	3.0707	1,261.44	1,228.28	0.0000	4.5800	50.0000	0.0000	(0.1605)	(0.0171)	0.0000	1	(0.1775)	01/06/2025
300357.ZK	12/09/2024	SDB3260123135	2,100.00	3.0707	6,622.58	6,448.46	0.0000	4.5800	50.0000	0.0000	(0.8425)	(0.0896)	0.0000	1	(0.9321)	01/06/2025
300357.ZK	12/09/2024	SDB3260123135	200.00	3.0707	630.72	614.14	0.0000	4.5800	50.0000	0.0000	(0.0802)	(0.0085)	0.0000	1	(0.0888)	01/06/2025
300357.ZK	12/09/2024	SDB3260123135	100.00	3.0707	315.36	307.07	0.0000	4.5800	50.0000	0.0000	(0.0401)	(0.0043)	0.0000	1	(0.0444)	01/06/2025
300357.ZK	12/09/2024	SDB3260123135	200.00	3.0707	630.72	614.14	0.0000	4.5800	50.0000	0.0000	(0.0802)	(0.0085)	0.0000	1	(0.0888)	01/06/2025
300357.ZK	12/09/2024	SDB3260123135	400.00	3.0707	1,261.44	1,228.28	0.0000	4.5800	50.0000	0.0000	(0.1605)	(0.0171)	0.0000	1	(0.1775)	01/06/2025
300357.ZK	12/09/2024	SDB3260123135	200.00	3.0707	630.72	614.14	0.0000	4.5800	50.0000	0.0000	(0.0802)	(0.0085)	0.0000	1	(0.0888)	01/06/2025
300357.ZK	12/09/2024	SDB3260123135	400.00	3.0707	1,261.44	1,228.28	0.0000	4.5800	50.0000	0.0000	(0.1605)	(0.0171)	0.0000	1	(0.1775)	01/06/2025
300357.ZK	12/06/2024	SDB3260123135	2,200.00	3.1208	6,937.94	6,865.68	0.0000	4.5800	50.0000	0.0000	(2.6480)	(0.2861)	0.0000	3	(2.9341)	01/06/2025
300357.ZK	12/06/2024	SDB3260123135	100.00	3.1208	315.36	312.08	0.0000	4.5800	50.0000	0.0000	(0.1204)	(0.0130)	0.0000	3	(0.1334)	01/06/2025
300357.ZK	12/06/2024	SDB3260123135	400.00	3.1208	1,261.44	1,248.30	0.0000	4.5800	50.0000	0.0000	(0.4815)	(0.0520)	0.0000	3	(0.5335)	01/06/2025
300357.ZK	12/06/2024	SDB3260123135	200.00	3.1208	630.72	624.15	0.0000	4.5800	50.0000	0.0000	(0.0260)	(0.0026)	0.0000	3	(0.2667)	01/06/2025
300357.ZK	12/06/2024	SDB3260123135	1,100.00	3.1208	3,468.97	3,432.84	0.0000	4.5800	50.0000	0.0000	(1.3240)	(0.1430)	0.0000	3	(1.4670)	01/06/2025
300357.ZK	12/06/2024	SDB3260123135	200.00	3.1208	630.72	624.15	0.0000	4.5800	50.0000	0.0000	(0.2407)	(0.0260)	0.0000	3	(0.2667)	01/06/2025
300357.ZK	12/06/2024	SDB3260123135	200.00	3.1208	630.72	624.15	0.0000	4.5800	50.0000	0.0000	(0.2407)	(0.0260)	0.0000	3	(0.2667)	01/06/2025
300357.ZK	12/06/2024	SDB3260123135	300.00	3.1208	946.08	936.23	0.0000	4.5800	50.0000	0.0000	(0.3611)	(0.0390)	0.0000	3	(0.4001)	01/06/2025
300357.ZK	12/06/2024	SDB3260123135	100.00	3.1208	315.36	312.08	0.0000	4.5800	50.0000	0.0000	(0.1204)	(0.0130)	0.0000	3	(0.1334)	01/06/2025
300357.ZK	12/06/2024	SDB3260123135	1,000.00	3.1208	3,153.61	3,120.76	0.0000	4.5800	50.0000	0.0000	(1.2036)	(0.1300)	0.0000	3	(1.3337)	01/06/2025
300357.ZK	12/06/2024	SDB3260123135	200.00	3.1208	630.72	624.15	0.0000	4.5800	50.0000	0.0000	(0.2407)	(0.0260)	0.0000	3	(0.2667)	01/06/2025
300357.ZK	12/06/2024	SDB3260123135	3,100.00	3.1208	9,776.19	9,674.36	0.0000	4.5800	50.0000	0.0000	(3.7312)	(0.4031)	0.0000	3	(4.1343)	01/06/2025
300357.ZK	12/06/2024	SDB3260123135	31,600.00	3.1208	99,654.11	98,616.08	0.0000	4.5800	50.0000	0.0000	(38.0347)	(4.1090)	0.0000	3	(42.1437)	01/06/2025
300357.ZK	12/06/2024	SDB3260123135	100.00	3.1208	315.36	312.08	0.0000	4.5800	50.0000	0.0000	(0.1204)	(0.0130)	0.0000	3	(0.1334)	01/06/2025
300357.ZK	12/06/2024	SDB3260123135	1,900.00	3.1208	5,991.86	5,929.45	0.0000	4.5800	50.0000	0.0000	(2.2869)	(0.2471)	0.0000	3	(2.5340)	01/06/2025
300357.ZK	12/06/2024	SDB3260123135	600.00	3.1208	1,892.17	1,872.46	0.0000	4.5800	50.0000	0.0000	(0.7222)	(0.0780)	0.0000	3	(0.8002)	01/06/2025
300357.ZK	12/06/2024	SDB3260123135	400.00	3.1208	1,261.44	1,248.30	0.0000	4.5800	50.0000	0.0000	(0.4815)	(0.0520)	0.0000	3	(0.5335)	01/06/2025
300357.ZK	12/06/2024	SDB3260123135	2,200.00	3.1208	6,937.94	6,865.68	0.0000	4.5800	50.0000	0.0000	(2.6480)	(0.2861)	0.0000	3	(2.9341)	01/06/2025
300357.ZK	12/06/2024	SDB3260123135	600.00	3.1208	1,892.17	1,872.46	0.0000	4.5800	50.0000	0.0000	(0.7222)	(0.0780)	0.0000	3	(0.8002)	01/06/2025
300357.ZK	12/06/2024	SDB3260123135	8,200.00	3.1208	25,859.61	25,590.25	0.0000	4.5800	50.0000	0.0000	(9.8698)	(1.0663)	0.0000	3	(10.9360)	01/06/2025
300357.ZK	12/06/2024	SDB3260123135	400.00	3.1208	1,261.44	1,248.30	0.0000	4.5800	50.0000	0.0000	(0.4815)	(0.0520)	0.0000	3	(0.5335)	01/06/2025
300357.ZK	12/06/2024	SDB3260123135	2,100.00	3.1208	6,622.58	6,553.60	0.0000	4.5800	50.0000	0.0000	(2.5276)	(0.2731)	0.0000	3	(2.8007)	01/06/2025
300357.ZK	12/06/2024	SDB3260123135	200.00	3.1208	630.72	624.15	0.0000	4.5800	50.0000	0.0000	(0.2407)	(0.0260)	0.0000	3	(0.2667)	01/06/2025
300357.ZK	12/06/2024	SDB3260123135	100.00	3.1208	315.36	312.08	0.0000	4.5800	50.0000	0.0000	(0.1204)	(0.0130)	0.0000	3	(0.1334)	01/06/2025
300357.ZK	12/06/2024	SDB3260123135	200.00	3.1208	630.72	624.15	0.0000	4.5800	50.0000	0.0000	(0.2407)	(0.0260)	0.0000	3	(0.2667)	01/06/2025
300357.ZK	12/06/2024	SDB3260123135	400.00	3.1208	1,261.44	1,248.30	0.0000	4.5800	50.0000	0.0000	(0.4815)	(0.0520)	0.0000	3	(0.5335)	01/06/2025
300357.ZK	12/06/2024	SDB3260123135	200.00	3.1208	630.72	624.15	0.0000	4.5800	50.0000	0.0000	(0.2407)	(0.0260)	0.0000	3	(0.2667)	01/06/2025
300357.ZK	12/06/2024	SDB3260123135	400.00	3.1208	1,261.44	1,248.30	0.0000	4.5800	50.0000	0.0000	(0.4815)	(0.0520)	0.0000	3	(0.5335)	01/06/2025
300357.ZK	12/05/2024	SDB3260123135	2,200.00	3.1702	6,937.94	6,974.49	0.0000	4.5800	50.0000	0.0000	(0.8827)	(0.0969)	0.0000	1	(0.9795)	01/06/2025
300357.ZK	12/05/2024	SDB3260123135	100.00	3.1702	315.36	317.02	0.0000	4.5800	50.0000	0.0000	(0.0401)	(0.0044)	0.0000	1	(0.0445)	01/06/2025
300357.ZK	12/05/2024	SDB3260123135	400.00	3.1702	1,261.44	1,268.09	0.0000	4.5800	50.0000	0.0000	(0.1605)	(0.0176)	0.0000	1	(0.1781)	01/06/2025
300357.ZK	12/05/2024	SDB3260123135	200.00	3.1702	630.72	634.04	0.0000	4.5800	50.0000	0.0000	(0.0802)	(0.0088)	0.0000	1	(0.0890)	01/06/2025
300357.ZK	12/05/2024	SDB3260123135	1,100.00	3.1702	3,468.97	3,487.25	0.0000	4.5800	50.0000	0.0000	(0.4413)	(0.0484)	0.0000	1	(0.4898)	01/06/2025
300357.ZK	12/05/2024	SDB3260123135	200.00	3.1702	630.72	634.04	0.0000	4.5800	50.0000	0.0000	(0.0802)	(0.0088)	0.0000	1	(0.0890)	01/06/2025
300357.ZK	12/05/2024	SDB3260123135	200.00	3.1702	630.72	634.04	0.0000	4.5800	50.0000	0.0000	(0.0802)	(0.0088)	0.0000	1	(0.0890)	01/06/2025
300357.ZK	12/05/2024	SDB3260123135	300.00	3.1702	946.08	951.07	0.0000	4.5800	50.0000	0.0000	(0.1204)	(0.0132)	0.0000	1	(0.1336)	01/06/2025
300357.ZK	12/05/2024	SDB3260123135	100.00	3.1702	315.36	317.02	0.0000	4.5800	50.0000	0.0000	(0.0401)	(0.0044)	0.0000	1	(0.0445)	01/06/2025
300357.ZK	12/05/2024	SDB3260123135	1,000.00	3.1702	3,153.61	3,170.22	0.0000	4.5800	50.0000	0.0000	(0.4012)	(0.0440)	0.0000	1	(0.4452)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6



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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ZHEJIANG WOLWO BIO-PHARMACEUTICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300357.ZK	12/05/2024	SDB3260123135	200.00	3.1702	630.72	634.04	0.0000	4.5800	50.0000	0.0000	(0.0802)	(0.0088)	0.0000	1	(0.0890)	01/06/2025
300357.ZK	12/05/2024	SDB3260123135	3,100.00	3.1702	9,776.19	9,827.70	0.0000	4.5800	50.0000	0.0000	(1.2437)	(0.1365)	0.0000	1	(1.3802)	01/06/2025
300357.ZK	12/05/2024	SDB3260123135	31,600.00	3.1702	99,654.11	100,179.11	0.0000	4.5800	50.0000	0.0000	(12.6782)	(1.3914)	0.0000	1	(14.0696)	01/06/2025
300357.ZK	12/05/2024	SDB3260123135	100.00	3.1702	315.36	317.02	0.0000	4.5800	50.0000	0.0000	(0.0401)	(0.0044)	0.0000	1	(0.0445)	01/06/2025
300357.ZK	12/05/2024	SDB3260123135	1,900.00	3.1702	5,991.86	6,023.43	0.0000	4.5800	50.0000	0.0000	(0.7623)	(0.0837)	0.0000	1	(0.8460)	01/06/2025
300357.ZK	12/05/2024	SDB3260123135	600.00	3.1702	1,892.17	1,902.13	0.0000	4.5800	50.0000	0.0000	(0.2407)	(0.0264)	0.0000	1	(0.2671)	01/06/2025
300357.ZK	12/05/2024	SDB3260123135	400.00	3.1702	1,261.44	1,268.09	0.0000	4.5800	50.0000	0.0000	(0.1605)	(0.0176)	0.0000	1	(0.1781)	01/06/2025
300357.ZK	12/05/2024	SDB3260123135	2,200.00	3.1702	6,937.94	6,974.49	0.0000	4.5800	50.0000	0.0000	(0.8827)	(0.0969)	0.0000	1	(0.9795)	01/06/2025
300357.ZK	12/05/2024	SDB3260123135	600.00	3.1702	1,892.17	1,902.13	0.0000	4.5800	50.0000	0.0000	(0.2407)	(0.0264)	0.0000	1	(0.2671)	01/06/2025
300357.ZK	12/05/2024	SDB3260123135	8,200.00	3.1702	25,859.61	25,995.84	0.0000	4.5800	50.0000	0.0000	(3.2899)	(0.3611)	0.0000	1	(3.6510)	01/06/2025
300357.ZK	12/05/2024	SDB3260123135	400.00	3.1702	1,261.44	1,268.09	0.0000	4.5800	50.0000	0.0000	(0.1605)	(0.0176)	0.0000	1	(0.1781)	01/06/2025
300357.ZK	12/05/2024	SDB3260123135	2,100.00	3.1702	6,622.58	6,657.47	0.0000	4.5800	50.0000	0.0000	(0.8425)	(0.0925)	0.0000	1	(0.9350)	01/06/2025
300357.ZK	12/05/2024	SDB3260123135	200.00	3.1702	630.72	634.04	0.0000	4.5800	50.0000	0.0000	(0.0802)	(0.0088)	0.0000	1	(0.0890)	01/06/2025
300357.ZK	12/05/2024	SDB3260123135	100.00	3.1702	315.36	317.02	0.0000	4.5800	50.0000	0.0000	(0.0401)	(0.0044)	0.0000	1	(0.0445)	01/06/2025
300357.ZK	12/05/2024	SDB3260123135	200.00	3.1702	630.72	634.04	0.0000	4.5800	50.0000	0.0000	(0.0802)	(0.0088)	0.0000	1	(0.0890)	01/06/2025
300357.ZK	12/05/2024	SDB3260123135	400.00	3.1702	1,261.44	1,268.09	0.0000	4.5800	50.0000	0.0000	(0.1605)	(0.0176)	0.0000	1	(0.1781)	01/06/2025
300357.ZK	12/05/2024	SDB3260123135	200.00	3.1702	630.72	634.04	0.0000	4.5800	50.0000	0.0000	(0.0802)	(0.0088)	0.0000	1	(0.0890)	01/06/2025
300357.ZK	12/05/2024	SDB3260123135	400.00	3.1702	1,261.44	1,268.09	0.0000	4.5800	50.0000	0.0000	(0.1605)	(0.0176)	0.0000	1	(0.1781)	01/06/2025
300357.ZK	12/04/2024	SDB3260123135	2,200.00	3.1536	6,937.94	6,937.94	0.0000	4.5800	50.0000	0.0000	(0.8827)	(0.0964)	0.0000	1	(0.9790)	01/06/2025
300357.ZK	12/04/2024	SDB3260123135	100.00	3.1536	315.36	315.36	0.0000	4.5800	50.0000	0.0000	(0.0401)	(0.0044)	0.0000	1	(0.0445)	01/06/2025
300357.ZK	12/04/2024	SDB3260123135	400.00	3.1536	1,261.44	1,261.44	0.0000	4.5800	50.0000	0.0000	(0.1605)	(0.0175)	0.0000	1	(0.1780)	01/06/2025
300357.ZK	12/04/2024	SDB3260123135	200.00	3.1536	630.72	630.72	0.0000	4.5800	50.0000	0.0000	(0.0802)	(0.0088)	0.0000	1	(0.0890)	01/06/2025
300357.ZK	12/04/2024	SDB3260123135	1,100.00	3.1536	3,468.97	3,468.97	0.0000	4.5800	50.0000	0.0000	(0.4413)	(0.0482)	0.0000	1	(0.4895)	01/06/2025
300357.ZK	12/04/2024	SDB3260123135	200.00	3.1536	630.72	630.72	0.0000	4.5800	50.0000	0.0000	(0.0802)	(0.0088)	0.0000	1	(0.0890)	01/06/2025
300357.ZK	12/04/2024	SDB3260123135	200.00	3.1536	630.72	630.72	0.0000	4.5800	50.0000	0.0000	(0.0802)	(0.0088)	0.0000	1	(0.0890)	01/06/2025
300357.ZK	12/04/2024	SDB3260123135	300.00	3.1536	946.08	946.08	0.0000	4.5800	50.0000	0.0000	(0.1204)	(0.0131)	0.0000	1	(0.1335)	01/06/2025
300357.ZK	12/04/2024	SDB3260123135	100.00	3.1536	315.36	315.36	0.0000	4.5800	50.0000	0.0000	(0.0401)	(0.0044)	0.0000	1	(0.0445)	01/06/2025
300357.ZK	12/04/2024	SDB3260123135	1,000.00	3.1536	3,153.61	3,153.61	0.0000	4.5800	50.0000	0.0000	(0.4012)	(0.0438)	0.0000	1	(0.4450)	01/06/2025
300357.ZK	12/04/2024	SDB3260123135	200.00	3.1536	630.72	630.72	0.0000	4.5800	50.0000	0.0000	(0.0802)	(0.0088)	0.0000	1	(0.0890)	01/06/2025
300357.ZK	12/04/2024	SDB3260123135	3,100.00	3.1536	9,776.19	9,776.19	0.0000	4.5800	50.0000	0.0000	(1.2437)	(0.1358)	0.0000	1	(1.3795)	01/06/2025
300357.ZK	12/04/2024	SDB3260123135	31,600.00	3.1536	99,654.11	99,654.11	0.0000	4.5800	50.0000	0.0000	(12.6782)	(1.3841)	0.0000	1	(14.0623)	01/06/2025
300357.ZK	12/04/2024	SDB3260123135	100.00	3.1536	315.36	315.36	0.0000	4.5800	50.0000	0.0000	(0.0401)	(0.0044)	0.0000	1	(0.0445)	01/06/2025
300357.ZK	12/04/2024	SDB3260123135	1,900.00	3.1536	5,991.86	5,991.86	0.0000	4.5800	50.0000	0.0000	(0.7623)	(0.0832)	0.0000	1	(0.8455)	01/06/2025
300357.ZK	12/04/2024	SDB3260123135	600.00	3.1536	1,892.17	1,892.17	0.0000	4.5800	50.0000	0.0000	(0.2407)	(0.0263)	0.0000	1	(0.2670)	01/06/2025
300357.ZK	12/04/2024	SDB3260123135	400.00	3.1536	1,261.44	1,261.44	0.0000	4.5800	50.0000	0.0000	(0.1605)	(0.0175)	0.0000	1	(0.1780)	01/06/2025
300357.ZK	12/04/2024	SDB3260123135	2,200.00	3.1536	6,937.94	6,937.94	0.0000	4.5800	50.0000	0.0000	(0.8827)	(0.0964)	0.0000	1	(0.9790)	01/06/2025
300357.ZK	12/04/2024	SDB3260123135	600.00	3.1536	1,892.17	1,892.17	0.0000	4.5800	50.0000	0.0000	(0.2407)	(0.0263)	0.0000	1	(0.2670)	01/06/2025
300357.ZK	12/04/2024	SDB3260123135	8,200.00	3.1536	25,859.61	25,859.61	0.0000	4.5800	50.0000	0.0000	(3.2899)	(0.3592)	0.0000	1	(3.6491)	01/06/2025
300357.ZK	12/04/2024	SDB3260123135	400.00	3.1536	1,261.44	1,261.44	0.0000	4.5800	50.0000	0.0000	(0.1605)	(0.0175)	0.0000	1	(0.1780)	01/06/2025
300357.ZK	12/04/2024	SDB3260123135	2,100.00	3.1536	6,622.58	6,622.58	0.0000	4.5800	50.0000	0.0000	(0.8425)	(0.0920)	0.0000	1	(0.9345)	01/06/2025
300357.ZK	12/04/2024	SDB3260123135	200.00	3.1536	630.72	630.72	0.0000	4.5800	50.0000	0.0000	(0.0802)	(0.0088)	0.0000	1	(0.0890)	01/06/2025
300357.ZK	12/04/2024	SDB3260123135	100.00	3.1536	315.36	315.36	0.0000	4.5800	50.0000	0.0000	(0.0401)	(0.0044)	0.0000	1	(0.0445)	01/06/2025
300357.ZK	12/04/2024	SDB3260123135	200.00	3.1536	630.72	630.72	0.0000	4.5800	50.0000	0.0000	(0.0802)	(0.0088)	0.0000	1	(0.0890)	01/06/2025
300357.ZK	12/04/2024	SDB3260123135	400.00	3.1536	1,261.44	1,261.44	0.0000	4.5800	50.0000	0.0000	(0.1605)	(0.0175)	0.0000	1	(0.1780)	01/06/2025
300357.ZK	12/04/2024	SDB3260123135	200.00	3.1536	630.72	630.72	0.0000	4.5800	50.0000	0.0000	(0.0802)	(0.0088)	0.0000	1	(0.0890)	01/06/2025
300357.ZK	12/04/2024	SDB3260123135	400.00	3.1536	1,261.44	1,261.44	0.0000	4.5800	50.0000	0.0000	(0.1605)	(0.0175)	0.0000	1	(0.1780)	01/06/2025
TOTAL ZHEJIANG WOLWO BIO-PHARMACEUTICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND											(1,004.6606)	(109.6095)	0.0000	(1,114.2700)		

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ZHEJIANG XCC GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND																
603667.SH	12/06/2024	SDB3260122857	200.00	3.0317	505.52	606.34	0.0000	4.5800	50.0000	0.0000	(0.1929)	(0.0253)	0.0000	3	(0.2182)	01/06/2025
603667.SH	12/06/2024	SDB3260122857	100.00	3.0317	252.76	303.17	0.0000	4.5800	50.0000	0.0000	(0.0965)	(0.0126)	0.0000	3	(0.1091)	01/06/2025
603667.SH	12/06/2024	SDB3260122857	100.00	3.0317	252.76	303.17	0.0000	4.5800	50.0000	0.0000	(0.0965)	(0.0126)	0.0000	3	(0.1091)	01/06/2025
603667.SH	12/06/2024	SDB3260122857	100.00	3.0317	252.76	303.17	0.0000	4.5800	50.0000	0.0000	(0.0965)	(0.0126)	0.0000	3	(0.1091)	01/06/2025
603667.SH	12/06/2024	SDB3260122857	1,200.00	3.0317	3,033.10	3,638.06	0.0000	4.5800	50.0000	0.0000	(1.1576)	(0.1516)	0.0000	3	(1.3092)	01/06/2025
603667.SH	12/06/2024	SDB3260122857	1,300.00	3.0317	3,285.86	3,941.23	0.0000	4.5800	50.0000	0.0000	(1.2541)	(0.1642)	0.0000	3	(1.4183)	01/06/2025
603667.SH	12/05/2024	SDB3260122857	200.00	2.7613	505.52	552.25	0.0000	4.5800	50.0000	0.0000	(0.0643)	(0.0077)	0.0000	1	(0.0720)	01/06/2025
603667.SH	12/05/2024	SDB3260122857	100.00	2.7613	252.76	276.13	0.0000	4.5800	50.0000	0.0000	(0.0322)	(0.0038)	0.0000	1	(0.0360)	01/06/2025
603667.SH	12/05/2024	SDB3260122857	100.00	2.7613	252.76	276.13	0.0000	4.5800	50.0000	0.0000	(0.0322)	(0.0038)	0.0000	1	(0.0360)	01/06/2025
603667.SH	12/05/2024	SDB3260122857	100.00	2.7613	252.76	276.13	0.0000	4.5800	50.0000	0.0000	(0.0322)	(0.0038)	0.0000	1	(0.0360)	01/06/2025
603667.SH	12/05/2024	SDB3260122857	400.00	2.7613	1,011.03	1,104.50	0.0000	4.5800	50.0000	0.0000	(0.1286)	(0.0153)	0.0000	1	(0.1440)	01/06/2025
603667.SH	12/05/2024	SDB3260122857	2,500.00	2.7613	6,318.97	6,903.13	0.0000	4.5800	50.0000	0.0000	(0.8039)	(0.0959)	0.0000	1	(0.8998)	01/06/2025
603667.SH	12/05/2024	SDB3260122857	1,400.00	2.7613	3,538.62	3,865.75	0.0000	4.5800	50.0000	0.0000	(0.4502)	(0.0537)	0.0000	1	(0.5039)	01/06/2025
603667.SH	12/05/2024	SDB3260122857	1,300.00	2.7613	3,285.86	3,589.63	0.0000	4.5800	50.0000	0.0000	(0.4180)	(0.0499)	0.0000	1	(0.4679)	01/06/2025
603667.SH	12/04/2024	SDB3260122857	200.00	2.5276	505.52	505.52	0.0000	4.5800	50.0000	0.0000	(0.0643)	(0.0070)	0.0000	1	(0.0713)	01/06/2025
603667.SH	12/04/2024	SDB3260122857	100.00	2.5276	252.76	252.76	0.0000	4.5800	50.0000	0.0000	(0.0322)	(0.0035)	0.0000	1	(0.0357)	01/06/2025
603667.SH	12/04/2024	SDB3260122857	100.00	2.5276	252.76	252.76	0.0000	4.5800	50.0000	0.0000	(0.0322)	(0.0035)	0.0000	1	(0.0357)	01/06/2025
603667.SH	12/04/2024	SDB3260122857	100.00	2.5276	252.76	252.76	0.0000	4.5800	50.0000	0.0000	(0.0322)	(0.0035)	0.0000	1	(0.0357)	01/06/2025
603667.SH	12/04/2024	SDB3260122857	400.00	2.5276	1,011.03	1,011.03	0.0000	4.5800	50.0000	0.0000	(0.1286)	(0.0140)	0.0000	1	(0.1427)	01/06/2025
603667.SH	12/04/2024	SDB3260122857	2,500.00	2.5276	6,318.97	6,318.97	0.0000	4.5800	50.0000	0.0000	(0.8039)	(0.0878)	0.0000	1	(0.8917)	01/06/2025
603667.SH	12/04/2024	SDB3260122857	1,400.00	2.5276	3,538.62	3,538.62	0.0000	4.5800	50.0000	0.0000	(0.4502)	(0.0491)	0.0000	1	(0.4993)	01/06/2025
603667.SH	12/04/2024	SDB3260122857	1,300.00	2.5276	3,285.86	3,285.86	0.0000	4.5800	50.0000	0.0000	(0.4180)	(0.0456)	0.0000	1	(0.4637)	01/06/2025
TOTAL ZHEJIANG XCC GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND											(6.8172)	(0.8270)	0.0000		(7.6442)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ZHEJIANG XIANJU PHARMACEUTICAL CO.,LTD CMN CLASS A SERIES NORTHBOUND																
002332.ZK	01/03/2025	SDB3264520303	3,800.00	1.3804	5,414.44	5,245.50	0.0000	4.3300	50.0000	0.0000	(1.9537)	(0.2186)	0.0000	3	(2.1723)	01/06/2025
002332.ZK	01/03/2025	SDB3264520303	3,100.00	1.3804	4,419.22	4,279.22	0.0000	4.3300	50.0000	0.0000	(1.5946)	(0.1783)	0.0000	3	(1.7729)	01/06/2025
002332.ZK	01/03/2025	SDB3264520303	400.00	1.3804	577.91	552.16	0.0000	4.3300	50.0000	0.0000	(0.2085)	(0.0230)	0.0000	3	(0.2315)	01/06/2025
002332.ZK	01/03/2025	SDB3264520303	1,100.00	1.3804	1,585.72	1,518.43	0.0000	4.3300	50.0000	0.0000	(0.5722)	(0.0633)	0.0000	3	(0.6354)	01/06/2025
002332.ZK	01/03/2025	SDB3264520303	5,400.00	1.3804	7,842.86	7,454.13	0.0000	4.3300	50.0000	0.0000	(2.8300)	(0.3106)	0.0000	3	(3.1406)	01/06/2025
002332.ZK	01/03/2025	SDB3264520303	900.00	1.3804	1,308.78	1,242.36	0.0000	4.3300	50.0000	0.0000	(0.4723)	(0.0518)	0.0000	3	(0.5240)	01/06/2025
002332.ZK	01/02/2025	SDB3264520303	3,800.00	1.3952	5,414.44	5,301.88	0.0000	4.3300	50.0000	0.0000	(0.6512)	(0.0736)	0.0000	1	(0.7249)	01/06/2025
002332.ZK	01/02/2025	SDB3264520303	3,100.00	1.3952	4,419.22	4,325.22	0.0000	4.3300	50.0000	0.0000	(0.5315)	(0.0601)	0.0000	1	(0.5916)	01/06/2025
002332.ZK	01/02/2025	SDB3264520303	400.00	1.3952	577.91	558.09	0.0000	4.3300	50.0000	0.0000	(0.0695)	(0.0078)	0.0000	1	(0.0773)	01/06/2025
002332.ZK	01/02/2025	SDB3264520303	1,100.00	1.3952	1,585.72	1,534.75	0.0000	4.3300	50.0000	0.0000	(0.1907)	(0.0213)	0.0000	1	(0.2120)	01/06/2025
002332.ZK	01/02/2025	SDB3264520303	5,400.00	1.3952	7,842.86	7,534.25	0.0000	4.3300	50.0000	0.0000	(0.9433)	(0.1046)	0.0000	1	(1.0480)	01/06/2025
002332.ZK	01/02/2025	SDB3264520303	900.00	1.3952	1,308.78	1,255.71	0.0000	4.3300	50.0000	0.0000	(0.1574)	(0.0174)	0.0000	1	(0.1749)	01/06/2025
002332.ZK	12/31/2024	SDB3264520303	3,800.00	1.4198	5,414.44	5,395.09	0.0000	4.3300	50.0000	0.0000	(1.3025)	(0.1499)	0.0000	2	(1.4523)	01/06/2025
002332.ZK	12/31/2024	SDB3264520303	3,100.00	1.4198	4,419.22	4,401.26	0.0000	4.3300	50.0000	0.0000	(1.0631)	(0.1223)	0.0000	2	(1.1853)	01/06/2025
002332.ZK	12/31/2024	SDB3264520303	400.00	1.4198	577.91	567.90	0.0000	4.3300	50.0000	0.0000	(0.1390)	(0.0158)	0.0000	2	(0.1548)	01/06/2025
002332.ZK	12/31/2024	SDB3264520303	1,100.00	1.4198	1,585.72	1,561.74	0.0000	4.3300	50.0000	0.0000	(0.3815)	(0.0434)	0.0000	2	(0.4248)	01/06/2025
002332.ZK	12/31/2024	SDB3264520303	5,400.00	1.4198	7,842.86	7,666.70	0.0000	4.3300	50.0000	0.0000	(1.8866)	(0.2130)	0.0000	2	(2.0996)	01/06/2025
002332.ZK	12/31/2024	SDB3264520303	900.00	1.4198	1,308.78	1,277.78	0.0000	4.3300	50.0000	0.0000	(0.3148)	(0.0355)	0.0000	2	(0.3503)	01/06/2025
002332.ZK	12/30/2024	SDB3264520303	3,800.00	1.4168	5,414.44	5,383.73	0.0000	4.3300	50.0000	0.0000	(0.6512)	(0.0748)	0.0000	1	(0.7260)	01/06/2025
002332.ZK	12/30/2024	SDB3264520303	3,100.00	1.4168	4,419.22	4,391.99	0.0000	4.3300	50.0000	0.0000	(0.5315)	(0.0610)	0.0000	1	(0.5925)	01/06/2025
002332.ZK	12/30/2024	SDB3264520303	400.00	1.4168	577.91	566.71	0.0000	4.3300	50.0000	0.0000	(0.0695)	(0.0079)	0.0000	1	(0.0774)	01/06/2025
002332.ZK	12/30/2024	SDB3264520303	1,100.00	1.4168	1,585.72	1,558.45	0.0000	4.3300	50.0000	0.0000	(0.1907)	(0.0216)	0.0000	1	(0.2124)	01/06/2025
002332.ZK	12/30/2024	SDB3264520303	5,400.00	1.4168	7,842.86	7,650.56	0.0000	4.3300	50.0000	0.0000	(0.9433)	(0.1063)	0.0000	1	(1.0496)	01/06/2025
002332.ZK	12/30/2024	SDB3264520303	900.00	1.4168	1,308.78	1,275.09	0.0000	4.3300	50.0000	0.0000	(0.1574)	(0.0177)	0.0000	1	(0.1751)	01/06/2025
002332.ZK	12/27/2024	SDB3264520303	400.00	1.4299	577.91	571.98	0.0000	4.3300	50.0000	0.0000	(0.2085)	(0.0238)	0.0000	3	(0.2324)	01/06/2025
002332.ZK	12/27/2024	SDB3264520303	1,100.00	1.4299	1,585.72	1,572.93	0.0000	4.3300	50.0000	0.0000	(0.5722)	(0.0655)	0.0000	3	(0.6377)	01/06/2025
002332.ZK	12/27/2024	SDB3264520303	5,400.00	1.4299	7,842.86	7,721.68	0.0000	4.3300	50.0000	0.0000	(2.8300)	(0.3217)	0.0000	3	(3.1517)	01/06/2025
002332.ZK	12/27/2024	SDB3264520303	900.00	1.4299	1,308.78	1,286.95	0.0000	4.3300	50.0000	0.0000	(0.4723)	(0.0536)	0.0000	3	(0.5259)	01/06/2025
002332.ZK	12/26/2024	SDB3264520303	5,400.00	1.4524	7,842.86	7,842.86	0.0000	4.3300	50.0000	0.0000	(0.9433)	(0.1089)	0.0000	1	(1.0523)	01/06/2025
002332.ZK	12/26/2024	SDB3264520303	900.00	1.4542	1,308.78	1,308.78	0.0000	4.3300	50.0000	0.0000	(0.1574)	(0.0182)	0.0000	1	(0.1756)	01/06/2025
002332.ZK	12/24/2024	SDB3264520303	5,400.00	1.4524	7,842.86	7,842.86	0.0000	4.3300	50.0000	0.0000	(1.8866)	(0.2179)	0.0000	2	(2.1045)	01/06/2025
002332.ZK	12/24/2024	SDB3264520303	900.00	1.4542	1,308.78	1,308.78	0.0000	4.3300	50.0000	0.0000	(0.3148)	(0.0364)	0.0000	2	(0.3512)	01/06/2025
TOTAL ZHEJIANG XIANJU PHARMACEUTICAL CO.,LTD CMN CLASS A SERIES NORTHBOUND												(25.1914)	(2.8454)	0.0000	(28.0368)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ZHONGJIN GOLD CORP CMN CLASS A SERIES NORTHBOUND																
600489.SH	12/13/2024	SDB3260962013	3,500.00	1.7588	6,060.54	6,155.65	0.0000	4.5800	50.0000	0.0000	(2.3131)	(0.2565)	0.0000	3	(2.5696)	01/06/2025
600489.SH	12/13/2024	SDB3260962013	400.00	1.7588	692.63	703.50	0.0000	4.5800	50.0000	0.0000	(0.2644)	(0.0293)	0.0000	3	(0.2937)	01/06/2025
600489.SH	12/13/2024	SDB3260962013	100.00	1.7588	173.16	175.88	0.0000	4.5800	50.0000	0.0000	(0.0661)	(0.0073)	0.0000	3	(0.0734)	01/06/2025
600489.SH	12/13/2024	SDB3260962013	700.00	1.7588	1,212.11	1,231.13	0.0000	4.5800	50.0000	0.0000	(0.4626)	(0.0513)	0.0000	3	(0.5139)	01/06/2025
600489.SH	12/12/2024	SDB3260962013	4,500.00	1.7554	7,792.13	7,899.39	0.0000	4.5800	50.0000	0.0000	(0.9913)	(0.1097)	0.0000	1	(1.1010)	01/06/2025
600489.SH	12/12/2024	SDB3260962013	400.00	1.7554	692.63	702.17	0.0000	4.5800	50.0000	0.0000	(0.0881)	(0.0098)	0.0000	1	(0.0979)	01/06/2025
600489.SH	12/12/2024	SDB3260962013	100.00	1.7554	173.16	175.54	0.0000	4.5800	50.0000	0.0000	(0.0220)	(0.0024)	0.0000	1	(0.0245)	01/06/2025
600489.SH	12/12/2024	SDB3260962013	700.00	1.7554	1,212.11	1,228.79	0.0000	4.5800	50.0000	0.0000	(0.1542)	(0.0171)	0.0000	1	(0.1713)	01/06/2025
600489.SH	12/11/2024	SDB3260962013	4,500.00	1.7237	7,792.13	7,756.80	0.0000	4.5800	50.0000	0.0000	(0.9913)	(0.1077)	0.0000	1	(1.0991)	01/06/2025
600489.SH	12/11/2024	SDB3260962013	400.00	1.7237	692.63	689.49	0.0000	4.5800	50.0000	0.0000	(0.0881)	(0.0096)	0.0000	1	(0.0977)	01/06/2025
600489.SH	12/11/2024	SDB3260962013	100.00	1.7237	173.16	172.37	0.0000	4.5800	50.0000	0.0000	(0.0220)	(0.0024)	0.0000	1	(0.0244)	01/06/2025
600489.SH	12/11/2024	SDB3260962013	700.00	1.7237	1,212.11	1,206.61	0.0000	4.5800	50.0000	0.0000	(0.1542)	(0.0168)	0.0000	1	(0.1710)	01/06/2025
600489.SH	12/10/2024	SDB3260962013	4,500.00	1.7208	7,792.13	7,743.69	0.0000	4.5800	50.0000	0.0000	(0.9913)	(0.1076)	0.0000	1	(1.0989)	01/06/2025
600489.SH	12/10/2024	SDB3260962013	400.00	1.7208	692.63	688.33	0.0000	4.5800	50.0000	0.0000	(0.0881)	(0.0096)	0.0000	1	(0.0977)	01/06/2025
600489.SH	12/10/2024	SDB3260962013	100.00	1.7208	173.16	172.08	0.0000	4.5800	50.0000	0.0000	(0.0220)	(0.0024)	0.0000	1	(0.0244)	01/06/2025
600489.SH	12/10/2024	SDB3260962013	700.00	1.7208	1,212.11	1,204.57	0.0000	4.5800	50.0000	0.0000	(0.1542)	(0.0167)	0.0000	1	(0.1709)	01/06/2025
600489.SH	12/09/2024	SDB3260962013	4,500.00	1.7364	7,792.13	7,814.00	0.0000	4.5800	50.0000	0.0000	(0.9913)	(0.1085)	0.0000	1	(1.0999)	01/06/2025
600489.SH	12/09/2024	SDB3260962013	400.00	1.7364	692.63	694.58	0.0000	4.5800	50.0000	0.0000	(0.0881)	(0.0096)	0.0000	1	(0.0978)	01/06/2025
600489.SH	12/09/2024	SDB3260962013	100.00	1.7364	173.16	173.64	0.0000	4.5800	50.0000	0.0000	(0.0220)	(0.0024)	0.0000	1	(0.0244)	01/06/2025
600489.SH	12/09/2024	SDB3260962013	700.00	1.7364	1,212.11	1,215.51	0.0000	4.5800	50.0000	0.0000	(0.1542)	(0.0169)	0.0000	1	(0.1711)	01/06/2025
600489.SH	12/06/2024	SDB3260962013	4,500.00	1.7289	7,792.13	7,779.99	0.0000	4.5800	50.0000	0.0000	(2.9740)	(0.3242)	0.0000	3	(3.2982)	01/06/2025
600489.SH	12/06/2024	SDB3260962013	400.00	1.7289	692.63	691.55	0.0000	4.5800	50.0000	0.0000	(0.2644)	(0.0288)	0.0000	3	(0.2932)	01/06/2025
600489.SH	12/06/2024	SDB3260962013	100.00	1.7289	173.16	172.89	0.0000	4.5800	50.0000	0.0000	(0.0661)	(0.0072)	0.0000	3	(0.0733)	01/06/2025
600489.SH	12/06/2024	SDB3260962013	700.00	1.7289	1,212.11	1,210.22	0.0000	4.5800	50.0000	0.0000	(0.4626)	(0.0504)	0.0000	3	(0.5130)	01/06/2025
600489.SH	12/05/2024	SDB3260962013	4,500.00	1.7210	7,792.13	7,744.41	0.0000	4.5800	50.0000	0.0000	(0.9913)	(0.1076)	0.0000	1	(1.0989)	01/06/2025
600489.SH	12/05/2024	SDB3260962013	400.00	1.7210	692.63	688.39	0.0000	4.5800	50.0000	0.0000	(0.0881)	(0.0096)	0.0000	1	(0.0977)	01/06/2025
600489.SH	12/05/2024	SDB3260962013	100.00	1.7210	173.16	172.10	0.0000	4.5800	50.0000	0.0000	(0.0220)	(0.0024)	0.0000	1	(0.0244)	01/06/2025
600489.SH	12/05/2024	SDB3260962013	700.00	1.7210	1,212.11	1,204.69	0.0000	4.5800	50.0000	0.0000	(0.1542)	(0.0167)	0.0000	1	(0.1709)	01/06/2025
600489.SH	12/04/2024	SDB3260962013	4,500.00	1.7316	7,792.13	7,792.13	0.0000	4.5800	50.0000	0.0000	(0.9913)	(0.1082)	0.0000	1	(1.0996)	01/06/2025
600489.SH	12/04/2024	SDB3260962013	400.00	1.7316	692.63	692.63	0.0000	4.5800	50.0000	0.0000	(0.0881)	(0.0096)	0.0000	1	(0.0977)	01/06/2025
600489.SH	12/04/2024	SDB3260962013	100.00	1.7316	173.16	173.16	0.0000	4.5800	50.0000	0.0000	(0.0220)	(0.0024)	0.0000	1	(0.0244)	01/06/2025
600489.SH	12/04/2024	SDB3260962013	700.00	1.7316	1,212.11	1,212.11	0.0000	4.5800	50.0000	0.0000	(0.1542)	(0.0168)	0.0000	1	(0.1710)	01/06/2025
TOTAL ZHONGJIN GOLD CORP CMN CLASS A SERIES NORTHBOUND												(14.4074)	(1.5775)	0.0000	(15.9849)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ZHONGMIN ENERGY CO LTD CMN CLASS A SERIES NORTHBOUND																
600163.SH	01/03/2025	SDB3260122823	13,400.00	0.8427	11,264.84	11,292.70	0.0000	4.3300	50.0000	0.0000	(4.0647)	(0.4705)	0.0000	3	(4.5353)	01/06/2025
600163.SH	01/03/2025	SDB3260122823	6,500.00	0.8427	5,482.39	5,477.80	0.0000	4.3300	50.0000	0.0000	(1.9782)	(0.2282)	0.0000	3	(2.2065)	01/06/2025
600163.SH	01/03/2025	SDB3260122823	5,000.00	0.8427	4,186.45	4,213.69	0.0000	4.3300	50.0000	0.0000	(1.5106)	(0.1756)	0.0000	3	(1.6862)	01/06/2025
600163.SH	01/03/2025	SDB3260122823	21,400.00	0.8427	17,949.34	18,034.61	0.0000	4.3300	50.0000	0.0000	(6.4767)	(0.7514)	0.0000	3	(7.2282)	01/06/2025
600163.SH	01/03/2025	SDB3260122823	31,700.00	0.8427	26,056.39	26,714.83	0.0000	4.3300	50.0000	0.0000	(9.4020)	(1.1131)	0.0000	3	(10.5151)	01/06/2025
600163.SH	01/03/2025	SDB3260122823	2,700.00	0.8427	2,224.83	2,275.40	0.0000	4.3300	50.0000	0.0000	(0.8028)	(0.0948)	0.0000	3	(0.8976)	01/06/2025
600163.SH	01/03/2025	SDB3260122823	2,200.00	0.8427	1,781.81	1,854.03	0.0000	4.3300	50.0000	0.0000	(0.6429)	(0.0773)	0.0000	3	(0.7202)	01/06/2025
600163.SH	01/03/2025	SDB3260122823	5,200.00	0.8427	4,202.69	4,382.24	0.0000	4.3300	50.0000	0.0000	(1.5165)	(0.1826)	0.0000	3	(1.6991)	01/06/2025
600163.SH	01/03/2025	SDB3260122823	1,600.00	0.8427	1,294.99	1,348.38	0.0000	4.3300	50.0000	0.0000	(0.4673)	(0.0562)	0.0000	3	(0.5235)	01/06/2025
600163.SH	01/03/2025	SDB3260122823	300.00	0.8427	243.35	252.82	0.0000	4.3300	50.0000	0.0000	(0.0878)	(0.0105)	0.0000	3	(0.0983)	01/06/2025
600163.SH	01/03/2025	SDB3260122823	600.00	0.8427	489.33	505.64	0.0000	4.3300	50.0000	0.0000	(0.1766)	(0.0211)	0.0000	3	(0.1976)	01/06/2025
600163.SH	01/03/2025	SDB3260122823	12,300.00	0.8427	10,050.12	10,365.69	0.0000	4.3300	50.0000	0.0000	(3.6264)	(0.4319)	0.0000	3	(4.0583)	01/06/2025
600163.SH	01/03/2025	SDB3260122823	400.00	0.8427	332.54	337.10	0.0000	4.3300	50.0000	0.0000	(0.1200)	(0.0140)	0.0000	3	(0.1340)	01/06/2025
600163.SH	01/03/2025	SDB3260122823	4,600.00	0.8427	3,837.34	3,876.60	0.0000	4.3300	50.0000	0.0000	(1.3846)	(0.1615)	0.0000	3	(1.5462)	01/06/2025
600163.SH	01/03/2025	SDB3260122823	1,000.00	0.8427	884.45	842.74	0.0000	4.3300	50.0000	0.0000	(0.3191)	(0.0351)	0.0000	3	(0.3543)	01/06/2025
600163.SH	01/03/2025	SDB3260122823	600.00	0.8427	530.67	505.64	0.0000	4.3300	50.0000	0.0000	(0.1915)	(0.0211)	0.0000	3	(0.2126)	01/06/2025
600163.SH	01/03/2025	SDB3260122823	18,500.00	0.8427	16,362.29	15,590.67	0.0000	4.3300	50.0000	0.0000	(5.9041)	(0.6496)	0.0000	3	(6.5537)	01/06/2025
600163.SH	01/03/2025	SDB3260122823	8,500.00	0.8427	7,517.81	7,163.28	0.0000	4.3300	50.0000	0.0000	(2.7127)	(0.2985)	0.0000	3	(3.0111)	01/06/2025
600163.SH	01/03/2025	SDB3260122823	3,900.00	0.8427	3,449.35	3,286.68	0.0000	4.3300	50.0000	0.0000	(1.2446)	(0.1369)	0.0000	3	(1.3816)	01/06/2025
600163.SH	01/03/2025	SDB3260122823	3,500.00	0.8427	3,095.57	2,949.59	0.0000	4.3300	50.0000	0.0000	(1.1170)	(0.1229)	0.0000	3	(1.2399)	01/06/2025
600163.SH	01/03/2025	SDB3260122823	1,600.00	0.8427	1,415.12	1,348.38	0.0000	4.3300	50.0000	0.0000	(0.5106)	(0.0562)	0.0000	3	(0.5668)	01/06/2025
600163.SH	01/03/2025	SDB3260122823	4,500.00	0.8427	3,980.02	3,792.33	0.0000	4.3300	50.0000	0.0000	(1.4361)	(0.1580)	0.0000	3	(1.5941)	01/06/2025
600163.SH	01/03/2025	SDB3260122823	8,500.00	0.8427	7,517.81	7,163.28	0.0000	4.3300	50.0000	0.0000	(2.7127)	(0.2985)	0.0000	3	(3.0111)	01/06/2025
600163.SH	01/03/2025	SDB3260122823	12,100.00	0.8427	10,701.82	10,197.14	0.0000	4.3300	50.0000	0.0000	(3.8616)	(0.4249)	0.0000	3	(4.2865)	01/06/2025
600163.SH	01/03/2025	SDB3260122823	82,700.00	0.8427	73,143.85	69,694.52	0.0000	4.3300	50.0000	0.0000	(26.3927)	(2.9039)	0.0000	3	(29.2967)	01/06/2025
600163.SH	01/03/2025	SDB3260122823	1,300.00	0.8427	1,149.78	1,095.56	0.0000	4.3300	50.0000	0.0000	(0.4149)	(0.0456)	0.0000	3	(0.4605)	01/06/2025
600163.SH	01/03/2025	SDB3260122823	4,800.00	0.8427	4,245.35	4,045.15	0.0000	4.3300	50.0000	0.0000	(1.5319)	(0.1685)	0.0000	3	(1.7004)	01/06/2025
600163.SH	01/03/2025	SDB3260122823	21,900.00	0.8427	19,369.41	18,455.98	0.0000	4.3300	50.0000	0.0000	(6.9891)	(0.7690)	0.0000	3	(7.7581)	01/06/2025
600163.SH	01/03/2025	SDB3260122823	11,600.00	0.8427	10,259.60	9,775.77	0.0000	4.3300	50.0000	0.0000	(3.7020)	(0.4073)	0.0000	3	(4.1093)	01/06/2025
600163.SH	01/03/2025	SDB3260122823	12,100.00	0.8427	10,701.82	10,197.14	0.0000	4.3300	50.0000	0.0000	(3.8616)	(0.4249)	0.0000	3	(4.2865)	01/06/2025
600163.SH	01/03/2025	SDB3260122823	5,900.00	0.8427	5,218.24	4,972.16	0.0000	4.3300	50.0000	0.0000	(1.8829)	(0.2072)	0.0000	3	(2.0901)	01/06/2025
600163.SH	01/03/2025	SDB3260122823	6,600.00	0.8427	5,837.36	5,562.08	0.0000	4.3300	50.0000	0.0000	(2.1063)	(0.2318)	0.0000	3	(2.3381)	01/06/2025
600163.SH	01/03/2025	SDB3260122823	16,300.00	0.8427	14,416.50	13,736.65	0.0000	4.3300	50.0000	0.0000	(5.2020)	(0.5724)	0.0000	3	(5.7743)	01/06/2025
600163.SH	01/03/2025	SDB3260122823	14,400.00	0.8427	12,736.05	12,135.44	0.0000	4.3300	50.0000	0.0000	(4.5956)	(0.5056)	0.0000	3	(5.1012)	01/06/2025
600163.SH	01/03/2025	SDB3260122823	10,500.00	0.8427	9,286.70	8,848.76	0.0000	4.3300	50.0000	0.0000	(3.3510)	(0.3687)	0.0000	3	(3.7197)	01/06/2025
600163.SH	01/03/2025	SDB3260122823	31,700.00	0.8427	28,037.00	26,714.83	0.0000	4.3300	50.0000	0.0000	(10.1167)	(1.1131)	0.0000	3	(11.2298)	01/06/2025
600163.SH	01/03/2025	SDB3260122823	400.00	0.8427	353.78	337.10	0.0000	4.3300	50.0000	0.0000	(0.1277)	(0.0140)	0.0000	3	(0.1417)	01/06/2025
600163.SH	01/03/2025	SDB3260122823	3,900.00	0.8427	3,449.35	3,286.68	0.0000	4.3300	50.0000	0.0000	(1.2446)	(0.1369)	0.0000	3	(1.3816)	01/06/2025
600163.SH	01/03/2025	SDB3260122823	300.00	0.8427	265.33	252.82	0.0000	4.3300	50.0000	0.0000	(0.0957)	(0.0105)	0.0000	3	(0.1063)	01/06/2025
600163.SH	01/03/2025	SDB3260122823	1,200.00	0.8427	1,061.34	1,011.29	0.0000	4.3300	50.0000	0.0000	(0.3830)	(0.0421)	0.0000	3	(0.4251)	01/06/2025
600163.SH	01/03/2025	SDB3260122823	100.00	0.8427	88.44	84.27	0.0000	4.3300	50.0000	0.0000	(0.0319)	(0.0035)	0.0000	3	(0.0354)	01/06/2025
600163.SH	01/03/2025	SDB3260122823	500.00	0.8427	442.22	421.37	0.0000	4.3300	50.0000	0.0000	(0.1596)	(0.0176)	0.0000	3	(0.1771)	01/06/2025
600163.SH	01/03/2025	SDB3260122823	20,400.00	0.8427	18,042.74	17,191.88	0.0000	4.3300	50.0000	0.0000	(6.5104)	(0.7163)	0.0000	3	(7.2267)	01/06/2025
600163.SH	01/03/2025	SDB3260122823	4,300.00	0.8427	3,803.13	3,623.78	0.0000	4.3300	50.0000	0.0000	(1.3723)	(0.1510)	0.0000	3	(1.5233)	01/06/2025
600163.SH	01/02/2025	SDB3260122823	5,000.00	0.8407	4,186.45	4,203.49	0.0000	4.3300	50.0000	0.0000	(0.5035)	(0.0584)	0.0000	1	(0.5619)	01/06/2025
600163.SH	01/02/2025	SDB3260122823	21,400.00	0.8407	17,949.34	17,990.96	0.0000	4.3300	50.0000	0.0000	(2.1589)	(0.2499)	0.0000	1	(2.4088)	01/06/2025
600163.SH	01/02/2025	SDB3260122823	31,700.00	0.8407	26,056.39	26,650.16	0.0000	4.3300	50.0000	0.0000	(3.1340)	(0.3701)	0.0000	1	(3.5041)	01/06/2025
600163.SH	01/02/2025	SDB3260122823	2,700.00	0.8407	2,224.83	2,269.89	0.0000	4.3300	50.0000	0.0000	(0.2676)	(0.0315)	0.0000	1	(0.2991)	01/06/2025
600163.SH	01/02/2025	SDB3260122823	2,200.00	0.8407	1,781.81	1,849.54	0.0000	4.3300	50.0000	0.0000	(0.2143)	(0.0257)	0.0000	1	(0.2400)	01/06/2025
600163.SH	01/02/2025	SDB3260122823	5,200.00	0.8407	4,202.69	4,371.63	0.0000	4.3300	50.0000	0.0000	(0.5055)	(0.0607)	0.0000	1	(0.5662)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ZHONGMIN ENERGY CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600163.SH	01/02/2025	SDB3260122823	1,600.00	0.8407	1,294.99	1,345.12	0.0000	4.3300	50.0000	0.0000	(0.1558)	(0.0187)	0.0000	1	(0.1744)	01/06/2025
600163.SH	01/02/2025	SDB3260122823	300.00	0.8407	243.35	252.21	0.0000	4.3300	50.0000	0.0000	(0.0293)	(0.0035)	0.0000	1	(0.0328)	01/06/2025
600163.SH	01/02/2025	SDB3260122823	600.00	0.8407	489.33	504.42	0.0000	4.3300	50.0000	0.0000	(0.0589)	(0.0070)	0.0000	1	(0.0659)	01/06/2025
600163.SH	01/02/2025	SDB3260122823	12,300.00	0.8407	10,050.12	10,340.60	0.0000	4.3300	50.0000	0.0000	(1.2088)	(0.1436)	0.0000	1	(1.3524)	01/06/2025
600163.SH	01/02/2025	SDB3260122823	400.00	0.8407	332.54	336.28	0.0000	4.3300	50.0000	0.0000	(0.0400)	(0.0047)	0.0000	1	(0.0447)	01/06/2025
600163.SH	01/02/2025	SDB3260122823	4,600.00	0.8407	3,837.34	3,867.22	0.0000	4.3300	50.0000	0.0000	(0.4615)	(0.0537)	0.0000	1	(0.5153)	01/06/2025
600163.SH	01/02/2025	SDB3260122823	1,000.00	0.8407	884.45	840.70	0.0000	4.3300	50.0000	0.0000	(0.1064)	(0.0117)	0.0000	1	(0.1181)	01/06/2025
600163.SH	01/02/2025	SDB3260122823	600.00	0.8407	530.67	504.42	0.0000	4.3300	50.0000	0.0000	(0.0638)	(0.0070)	0.0000	1	(0.0708)	01/06/2025
600163.SH	01/02/2025	SDB3260122823	18,500.00	0.8407	16,362.29	15,552.93	0.0000	4.3300	50.0000	0.0000	(1.9680)	(0.2160)	0.0000	1	(2.1840)	01/06/2025
600163.SH	01/02/2025	SDB3260122823	8,500.00	0.8407	7,517.81	7,145.94	0.0000	4.3300	50.0000	0.0000	(0.9042)	(0.0992)	0.0000	1	(1.0035)	01/06/2025
600163.SH	01/02/2025	SDB3260122823	3,900.00	0.8407	3,449.35	3,278.73	0.0000	4.3300	50.0000	0.0000	(0.4149)	(0.0455)	0.0000	1	(0.4604)	01/06/2025
600163.SH	01/02/2025	SDB3260122823	3,500.00	0.8407	3,095.57	2,942.45	0.0000	4.3300	50.0000	0.0000	(0.3723)	(0.0409)	0.0000	1	(0.4132)	01/06/2025
600163.SH	01/02/2025	SDB3260122823	1,600.00	0.8407	1,415.12	1,345.12	0.0000	4.3300	50.0000	0.0000	(0.1702)	(0.0187)	0.0000	1	(0.1889)	01/06/2025
600163.SH	01/02/2025	SDB3260122823	4,500.00	0.8407	3,980.02	3,783.15	0.0000	4.3300	50.0000	0.0000	(0.4787)	(0.0525)	0.0000	1	(0.5313)	01/06/2025
600163.SH	01/02/2025	SDB3260122823	8,500.00	0.8407	7,517.81	7,145.94	0.0000	4.3300	50.0000	0.0000	(0.9042)	(0.0992)	0.0000	1	(1.0035)	01/06/2025
600163.SH	01/02/2025	SDB3260122823	12,100.00	0.8407	10,701.82	10,172.46	0.0000	4.3300	50.0000	0.0000	(1.2872)	(0.1413)	0.0000	1	(1.4285)	01/06/2025
600163.SH	01/02/2025	SDB3260122823	82,700.00	0.8407	73,143.85	69,525.81	0.0000	4.3300	50.0000	0.0000	(8.7976)	(0.9656)	0.0000	1	(9.7632)	01/06/2025
600163.SH	01/02/2025	SDB3260122823	1,300.00	0.8407	1,149.78	1,092.91	0.0000	4.3300	50.0000	0.0000	(0.1383)	(0.0152)	0.0000	1	(0.1535)	01/06/2025
600163.SH	01/02/2025	SDB3260122823	4,800.00	0.8407	4,245.35	4,035.36	0.0000	4.3300	50.0000	0.0000	(0.5106)	(0.0560)	0.0000	1	(0.5667)	01/06/2025
600163.SH	01/02/2025	SDB3260122823	21,900.00	0.8407	19,369.41	18,411.31	0.0000	4.3300	50.0000	0.0000	(2.3297)	(0.2557)	0.0000	1	(2.5854)	01/06/2025
600163.SH	01/02/2025	SDB3260122823	11,600.00	0.8407	10,259.60	9,752.11	0.0000	4.3300	50.0000	0.0000	(1.2340)	(0.1354)	0.0000	1	(1.3694)	01/06/2025
600163.SH	01/02/2025	SDB3260122823	12,100.00	0.8407	10,701.82	10,172.46	0.0000	4.3300	50.0000	0.0000	(1.2872)	(0.1413)	0.0000	1	(1.4285)	01/06/2025
600163.SH	01/02/2025	SDB3260122823	5,900.00	0.8407	5,218.24	4,960.12	0.0000	4.3300	50.0000	0.0000	(0.6276)	(0.0689)	0.0000	1	(0.6965)	01/06/2025
600163.SH	01/02/2025	SDB3260122823	6,600.00	0.8407	5,837.36	5,548.61	0.0000	4.3300	50.0000	0.0000	(0.7021)	(0.0771)	0.0000	1	(0.7792)	01/06/2025
600163.SH	01/02/2025	SDB3260122823	16,300.00	0.8407	14,416.50	13,703.39	0.0000	4.3300	50.0000	0.0000	(1.7340)	(0.1903)	0.0000	1	(1.9243)	01/06/2025
600163.SH	01/02/2025	SDB3260122823	14,400.00	0.8407	12,736.05	12,106.07	0.0000	4.3300	50.0000	0.0000	(1.5319)	(0.1681)	0.0000	1	(1.7000)	01/06/2025
600163.SH	01/02/2025	SDB3260122823	10,500.00	0.8407	9,286.70	8,827.34	0.0000	4.3300	50.0000	0.0000	(1.1170)	(0.1226)	0.0000	1	(1.2396)	01/06/2025
600163.SH	01/02/2025	SDB3260122823	31,700.00	0.8407	28,037.00	26,650.16	0.0000	4.3300	50.0000	0.0000	(3.3722)	(0.3701)	0.0000	1	(3.7424)	01/06/2025
600163.SH	01/02/2025	SDB3260122823	400.00	0.8407	353.78	336.28	0.0000	4.3300	50.0000	0.0000	(0.0426)	(0.0047)	0.0000	1	(0.0472)	01/06/2025
600163.SH	01/02/2025	SDB3260122823	3,900.00	0.8407	3,449.35	3,278.73	0.0000	4.3300	50.0000	0.0000	(0.4149)	(0.0455)	0.0000	1	(0.4604)	01/06/2025
600163.SH	01/02/2025	SDB3260122823	300.00	0.8407	265.33	252.21	0.0000	4.3300	50.0000	0.0000	(0.0319)	(0.0035)	0.0000	1	(0.0354)	01/06/2025
600163.SH	01/02/2025	SDB3260122823	1,200.00	0.8407	1,061.34	1,008.84	0.0000	4.3300	50.0000	0.0000	(0.1277)	(0.0140)	0.0000	1	(0.1417)	01/06/2025
600163.SH	01/02/2025	SDB3260122823	100.00	0.8407	88.44	84.07	0.0000	4.3300	50.0000	0.0000	(0.0106)	(0.0012)	0.0000	1	(0.0118)	01/06/2025
600163.SH	01/02/2025	SDB3260122823	500.00	0.8407	442.22	420.35	0.0000	4.3300	50.0000	0.0000	(0.0532)	(0.0058)	0.0000	1	(0.0590)	01/06/2025
600163.SH	01/02/2025	SDB3260122823	20,400.00	0.8407	18,042.74	17,150.26	0.0000	4.3300	50.0000	0.0000	(2.1701)	(0.2382)	0.0000	1	(2.4083)	01/06/2025
600163.SH	01/02/2025	SDB3260122823	4,300.00	0.8407	3,803.13	3,615.01	0.0000	4.3300	50.0000	0.0000	(0.4574)	(0.0502)	0.0000	1	(0.5076)	01/06/2025
600163.SH	12/31/2024	SDB3260122823	31,700.00	0.8844	26,056.39	28,036.78	0.0000	4.3300	50.0000	0.0000	(6.2680)	(0.7788)	0.0000	2	(7.0468)	01/06/2025
600163.SH	12/31/2024	SDB3260122823	2,700.00	0.8844	2,224.83	2,387.99	0.0000	4.3300	50.0000	0.0000	(0.5352)	(0.0663)	0.0000	2	(0.6015)	01/06/2025
600163.SH	12/31/2024	SDB3260122823	2,200.00	0.8844	1,781.81	1,945.77	0.0000	4.3300	50.0000	0.0000	(0.4286)	(0.0540)	0.0000	2	(0.4827)	01/06/2025
600163.SH	12/31/2024	SDB3260122823	5,200.00	0.8844	4,202.69	4,599.09	0.0000	4.3300	50.0000	0.0000	(0.1010)	(0.1278)	0.0000	2	(1.1387)	01/06/2025
600163.SH	12/31/2024	SDB3260122823	1,600.00	0.8844	1,294.99	1,415.11	0.0000	4.3300	50.0000	0.0000	(0.3115)	(0.0393)	0.0000	2	(0.3508)	01/06/2025
600163.SH	12/31/2024	SDB3260122823	300.00	0.8844	243.35	265.33	0.0000	4.3300	50.0000	0.0000	(0.0585)	(0.0074)	0.0000	2	(0.0659)	01/06/2025
600163.SH	12/31/2024	SDB3260122823	600.00	0.8844	489.33	530.66	0.0000	4.3300	50.0000	0.0000	(0.1177)	(0.0147)	0.0000	2	(0.1325)	01/06/2025
600163.SH	12/31/2024	SDB3260122823	12,300.00	0.8844	10,050.12	10,878.62	0.0000	4.3300	50.0000	0.0000	(2.4176)	(0.3022)	0.0000	2	(2.7198)	01/06/2025
600163.SH	12/31/2024	SDB3260122823	400.00	0.8844	332.54	353.78	0.0000	4.3300	50.0000	0.0000	(0.0800)	(0.0098)	0.0000	2	(0.0898)	01/06/2025
600163.SH	12/31/2024	SDB3260122823	4,600.00	0.8844	3,837.34	4,068.43	0.0000	4.3300	50.0000	0.0000	(0.9231)	(0.1130)	0.0000	2	(1.0361)	01/06/2025
600163.SH	12/31/2024	SDB3260122823	1,000.00	0.8844	884.45	884.44	0.0000	4.3300	50.0000	0.0000	(0.2128)	(0.0246)	0.0000	2	(0.2373)	01/06/2025
600163.SH	12/31/2024	SDB3260122823	600.00	0.8844	530.67	530.66	0.0000	4.3300	50.0000	0.0000	(0.1277)	(0.0147)	0.0000	2	(0.1424)	01/06/2025
600163.SH	12/31/2024	SDB3260122823	18,500.00	0.8844	16,362.29	16,362.16	0.0000	4.3300	50.0000	0.0000	(3.9360)	(0.4545)	0.0000	2	(4.3905)	01/06/2025
600163.SH	12/31/2024	SDB3260122823	8,500.00	0.8844	7,517.81	7,517.75	0.0000	4.3300	50.0000	0.0000	(1.8085)	(0.2088)	0.0000	2	(2.0173)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ZHONGMIN ENERGY CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600163.SH	12/31/2024	SDB3260122823	3,900.00	0.8844	3,449.35	3,449.32	0.0000	4.3300	50.0000	0.0000	(0.8298)	(0.0958)	0.0000	2	(0.9256)	01/06/2025
600163.SH	12/31/2024	SDB3260122823	3,500.00	0.8844	3,095.57	3,095.54	0.0000	4.3300	50.0000	0.0000	(0.7447)	(0.0860)	0.0000	2	(0.8306)	01/06/2025
600163.SH	12/31/2024	SDB3260122823	1,600.00	0.8844	1,415.12	1,415.11	0.0000	4.3300	50.0000	0.0000	(0.3404)	(0.0393)	0.0000	2	(0.3797)	01/06/2025
600163.SH	12/31/2024	SDB3260122823	4,500.00	0.8844	3,980.02	3,979.98	0.0000	4.3300	50.0000	0.0000	(0.9574)	(0.1106)	0.0000	2	(1.0680)	01/06/2025
600163.SH	12/31/2024	SDB3260122823	8,500.00	0.8844	7,517.81	7,517.75	0.0000	4.3300	50.0000	0.0000	(1.8085)	(0.2088)	0.0000	2	(2.0173)	01/06/2025
600163.SH	12/31/2024	SDB3260122823	12,100.00	0.8844	10,701.82	10,701.74	0.0000	4.3300	50.0000	0.0000	(2.5744)	(0.2973)	0.0000	2	(2.8717)	01/06/2025
600163.SH	12/31/2024	SDB3260122823	82,700.00	0.8844	73,143.85	73,143.27	0.0000	4.3300	50.0000	0.0000	(17.5952)	(2.0318)	0.0000	2	(19.6269)	01/06/2025
600163.SH	12/31/2024	SDB3260122823	1,300.00	0.8844	1,149.78	1,149.77	0.0000	4.3300	50.0000	0.0000	(0.2766)	(0.0319)	0.0000	2	(0.3085)	01/06/2025
600163.SH	12/31/2024	SDB3260122823	4,800.00	0.8844	4,245.35	4,245.32	0.0000	4.3300	50.0000	0.0000	(1.0212)	(0.1179)	0.0000	2	(1.1392)	01/06/2025
600163.SH	12/31/2024	SDB3260122823	21,900.00	0.8844	19,369.41	19,369.26	0.0000	4.3300	50.0000	0.0000	(4.6594)	(0.5380)	0.0000	2	(5.1975)	01/06/2025
600163.SH	12/31/2024	SDB3260122823	11,600.00	0.8844	10,259.60	10,259.52	0.0000	4.3300	50.0000	0.0000	(2.4680)	(0.2850)	0.0000	2	(2.7530)	01/06/2025
600163.SH	12/31/2024	SDB3260122823	12,100.00	0.8844	10,701.82	10,701.74	0.0000	4.3300	50.0000	0.0000	(2.5744)	(0.2973)	0.0000	2	(2.8717)	01/06/2025
600163.SH	12/31/2024	SDB3260122823	5,900.00	0.8844	5,218.24	5,218.20	0.0000	4.3300	50.0000	0.0000	(1.2553)	(0.1450)	0.0000	2	(1.4002)	01/06/2025
600163.SH	12/31/2024	SDB3260122823	6,600.00	0.8844	5,837.36	5,837.31	0.0000	4.3300	50.0000	0.0000	(1.4042)	(0.1621)	0.0000	2	(1.5664)	01/06/2025
600163.SH	12/31/2024	SDB3260122823	16,300.00	0.8844	14,416.50	14,416.39	0.0000	4.3300	50.0000	0.0000	(3.4680)	(0.4005)	0.0000	2	(3.8684)	01/06/2025
600163.SH	12/31/2024	SDB3260122823	14,400.00	0.8844	12,736.05	12,735.95	0.0000	4.3300	50.0000	0.0000	(3.0637)	(0.3538)	0.0000	2	(3.4175)	01/06/2025
600163.SH	12/31/2024	SDB3260122823	10,500.00	0.8844	9,286.70	9,286.63	0.0000	4.3300	50.0000	0.0000	(2.2340)	(0.2580)	0.0000	2	(2.4919)	01/06/2025
600163.SH	12/31/2024	SDB3260122823	31,700.00	0.8844	28,037.00	28,036.78	0.0000	4.3300	50.0000	0.0000	(6.7445)	(0.7788)	0.0000	2	(7.5233)	01/06/2025
600163.SH	12/31/2024	SDB3260122823	400.00	0.8844	353.78	353.78	0.0000	4.3300	50.0000	0.0000	(0.0851)	(0.0098)	0.0000	2	(0.0949)	01/06/2025
600163.SH	12/31/2024	SDB3260122823	3,900.00	0.8844	3,449.35	3,449.32	0.0000	4.3300	50.0000	0.0000	(0.8298)	(0.0958)	0.0000	2	(0.9256)	01/06/2025
600163.SH	12/31/2024	SDB3260122823	300.00	0.8844	265.33	265.33	0.0000	4.3300	50.0000	0.0000	(0.0638)	(0.0074)	0.0000	2	(0.0712)	01/06/2025
600163.SH	12/31/2024	SDB3260122823	1,200.00	0.8844	1,061.34	1,061.33	0.0000	4.3300	50.0000	0.0000	(0.2553)	(0.0295)	0.0000	2	(0.2848)	01/06/2025
600163.SH	12/31/2024	SDB3260122823	100.00	0.8844	88.44	88.44	0.0000	4.3300	50.0000	0.0000	(0.0213)	(0.0025)	0.0000	2	(0.0237)	01/06/2025
600163.SH	12/31/2024	SDB3260122823	500.00	0.8844	442.22	442.22	0.0000	4.3300	50.0000	0.0000	(0.1064)	(0.0123)	0.0000	2	(0.1187)	01/06/2025
600163.SH	12/31/2024	SDB3260122823	20,400.00	0.8844	18,042.74	18,042.60	0.0000	4.3300	50.0000	0.0000	(4.3403)	(0.5012)	0.0000	2	(4.8415)	01/06/2025
600163.SH	12/31/2024	SDB3260122823	4,300.00	0.8844	3,803.13	3,803.10	0.0000	4.3300	50.0000	0.0000	(0.9149)	(0.1056)	0.0000	2	(1.0205)	01/06/2025
600163.SH	12/30/2024	SDB3260122823	31,700.00	0.8774	26,056.39	27,814.82	0.0000	4.3300	50.0000	0.0000	(3.1340)	(0.3863)	0.0000	1	(3.5203)	01/06/2025
600163.SH	12/30/2024	SDB3260122823	2,700.00	0.8774	2,224.83	2,369.09	0.0000	4.3300	50.0000	0.0000	(0.2676)	(0.0329)	0.0000	1	(0.3005)	01/06/2025
600163.SH	12/30/2024	SDB3260122823	2,200.00	0.8774	1,781.81	1,930.37	0.0000	4.3300	50.0000	0.0000	(0.2143)	(0.0268)	0.0000	1	(0.2411)	01/06/2025
600163.SH	12/30/2024	SDB3260122823	5,200.00	0.8774	4,202.69	4,562.68	0.0000	4.3300	50.0000	0.0000	(0.5055)	(0.0634)	0.0000	1	(0.5689)	01/06/2025
600163.SH	12/30/2024	SDB3260122823	1,600.00	0.8774	1,294.99	1,403.90	0.0000	4.3300	50.0000	0.0000	(0.1558)	(0.0195)	0.0000	1	(0.1753)	01/06/2025
600163.SH	12/30/2024	SDB3260122823	300.00	0.8774	243.35	263.23	0.0000	4.3300	50.0000	0.0000	(0.0293)	(0.0037)	0.0000	1	(0.0329)	01/06/2025
600163.SH	12/30/2024	SDB3260122823	600.00	0.8774	489.33	526.46	0.0000	4.3300	50.0000	0.0000	(0.0589)	(0.0073)	0.0000	1	(0.0662)	01/06/2025
600163.SH	12/30/2024	SDB3260122823	12,300.00	0.8774	10,050.12	10,792.50	0.0000	4.3300	50.0000	0.0000	(1.2088)	(0.1499)	0.0000	1	(1.3587)	01/06/2025
600163.SH	12/30/2024	SDB3260122823	400.00	0.8774	332.54	350.98	0.0000	4.3300	50.0000	0.0000	(0.0400)	(0.0049)	0.0000	1	(0.0449)	01/06/2025
600163.SH	12/30/2024	SDB3260122823	4,600.00	0.8774	3,837.34	4,036.22	0.0000	4.3300	50.0000	0.0000	(0.4615)	(0.0561)	0.0000	1	(0.5176)	01/06/2025
600163.SH	12/30/2024	SDB3260122823	1,000.00	0.8774	884.45	877.44	0.0000	4.3300	50.0000	0.0000	(0.1064)	(0.0122)	0.0000	1	(0.1186)	01/06/2025
600163.SH	12/30/2024	SDB3260122823	600.00	0.8774	530.67	526.46	0.0000	4.3300	50.0000	0.0000	(0.0638)	(0.0073)	0.0000	1	(0.0711)	01/06/2025
600163.SH	12/30/2024	SDB3260122823	18,500.00	0.8774	16,362.29	16,232.62	0.0000	4.3300	50.0000	0.0000	(1.9680)	(0.2255)	0.0000	1	(2.1935)	01/06/2025
600163.SH	12/30/2024	SDB3260122823	8,500.00	0.8774	7,517.81	7,458.23	0.0000	4.3300	50.0000	0.0000	(0.9042)	(0.1036)	0.0000	1	(1.0078)	01/06/2025
600163.SH	12/30/2024	SDB3260122823	3,900.00	0.8774	3,449.35	3,422.01	0.0000	4.3300	50.0000	0.0000	(0.0419)	(0.0475)	0.0000	1	(0.4624)	01/06/2025
600163.SH	12/30/2024	SDB3260122823	3,500.00	0.8774	3,095.57	3,071.04	0.0000	4.3300	50.0000	0.0000	(0.3723)	(0.0427)	0.0000	1	(0.4150)	01/06/2025
600163.SH	12/30/2024	SDB3260122823	1,600.00	0.8774	1,415.12	1,403.90	0.0000	4.3300	50.0000	0.0000	(0.1702)	(0.0195)	0.0000	1	(0.1897)	01/06/2025
600163.SH	12/30/2024	SDB3260122823	4,500.00	0.8774	3,980.02	3,948.48	0.0000	4.3300	50.0000	0.0000	(0.4787)	(0.0548)	0.0000	1	(0.5335)	01/06/2025
600163.SH	12/30/2024	SDB3260122823	8,500.00	0.8774	7,517.81	7,458.23	0.0000	4.3300	50.0000	0.0000	(0.9042)	(0.1036)	0.0000	1	(1.0078)	01/06/2025
600163.SH	12/30/2024	SDB3260122823	12,100.00	0.8774	10,701.82	10,617.01	0.0000	4.3300	50.0000	0.0000	(1.2872)	(0.1475)	0.0000	1	(1.4346)	01/06/2025
600163.SH	12/30/2024	SDB3260122823	82,700.00	0.8774	73,143.85	72,564.21	0.0000	4.3300	50.0000	0.0000	(8.7976)	(1.0078)	0.0000	1	(9.8054)	01/06/2025
600163.SH	12/30/2024	SDB3260122823	1,300.00	0.8774	1,149.78	1,140.67	0.0000	4.3300	50.0000	0.0000	(0.1383)	(0.0158)	0.0000	1	(0.1541)	01/06/2025
600163.SH	12/30/2024	SDB3260122823	4,800.00	0.8774	4,245.35	4,211.71	0.0000	4.3300	50.0000	0.0000	(0.5106)	(0.0585)	0.0000	1	(0.5691)	01/06/2025
600163.SH	12/30/2024	SDB3260122823	21,900.00	0.8774	19,369.41	19,215.91	0.0000	4.3300	50.0000	0.0000	(2.3297)	(0.2669)	0.0000	1	(2.5966)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ZHONGMIN ENERGY CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600163.SH	12/30/2024	SDB3260122823	11,600.00	0.8774	10,259.60	10,178.29	0.0000	4.3300	50.0000	0.0000	(1.2340)	(0.1414)	0.0000	1	(1.3754)	01/06/2025
600163.SH	12/30/2024	SDB3260122823	12,100.00	0.8774	10,701.82	10,617.01	0.0000	4.3300	50.0000	0.0000	(1.2872)	(0.1475)	0.0000	1	(1.4346)	01/06/2025
600163.SH	12/30/2024	SDB3260122823	5,900.00	0.8774	5,218.24	5,176.89	0.0000	4.3300	50.0000	0.0000	(0.6276)	(0.0719)	0.0000	1	(0.6995)	01/06/2025
600163.SH	12/30/2024	SDB3260122823	6,600.00	0.8774	5,837.36	5,791.10	0.0000	4.3300	50.0000	0.0000	(0.7021)	(0.0804)	0.0000	1	(0.7825)	01/06/2025
600163.SH	12/30/2024	SDB3260122823	16,300.00	0.8774	14,416.50	14,302.26	0.0000	4.3300	50.0000	0.0000	(1.7340)	(0.1986)	0.0000	1	(1.9326)	01/06/2025
600163.SH	12/30/2024	SDB3260122823	14,400.00	0.8774	12,736.05	12,635.12	0.0000	4.3300	50.0000	0.0000	(1.5319)	(0.1755)	0.0000	1	(1.7074)	01/06/2025
600163.SH	12/30/2024	SDB3260122823	10,500.00	0.8774	9,286.70	9,213.11	0.0000	4.3300	50.0000	0.0000	(1.1170)	(0.1280)	0.0000	1	(1.2449)	01/06/2025
600163.SH	12/30/2024	SDB3260122823	31,700.00	0.8774	28,037.00	27,814.82	0.0000	4.3300	50.0000	0.0000	(3.3722)	(0.3863)	0.0000	1	(3.7585)	01/06/2025
600163.SH	12/30/2024	SDB3260122823	400.00	0.8774	353.78	350.98	0.0000	4.3300	50.0000	0.0000	(0.0426)	(0.0049)	0.0000	1	(0.0474)	01/06/2025
600163.SH	12/30/2024	SDB3260122823	3,900.00	0.8774	3,449.35	3,422.01	0.0000	4.3300	50.0000	0.0000	(0.4149)	(0.0475)	0.0000	1	(0.4624)	01/06/2025
600163.SH	12/30/2024	SDB3260122823	300.00	0.8774	265.33	263.23	0.0000	4.3300	50.0000	0.0000	(0.0319)	(0.0037)	0.0000	1	(0.0356)	01/06/2025
600163.SH	12/30/2024	SDB3260122823	1,200.00	0.8774	1,061.34	1,052.93	0.0000	4.3300	50.0000	0.0000	(0.1277)	(0.0146)	0.0000	1	(0.1423)	01/06/2025
600163.SH	12/30/2024	SDB3260122823	100.00	0.8774	88.44	87.74	0.0000	4.3300	50.0000	0.0000	(0.0106)	(0.0012)	0.0000	1	(0.0119)	01/06/2025
600163.SH	12/30/2024	SDB3260122823	500.00	0.8774	442.22	438.72	0.0000	4.3300	50.0000	0.0000	(0.0532)	(0.0061)	0.0000	1	(0.0593)	01/06/2025
600163.SH	12/30/2024	SDB3260122823	20,400.00	0.8774	18,042.74	17,899.76	0.0000	4.3300	50.0000	0.0000	(2.1701)	(0.2488)	0.0000	1	(2.4187)	01/06/2025
600163.SH	12/30/2024	SDB3260122823	4,300.00	0.8774	3,803.13	3,772.99	0.0000	4.3300	50.0000	0.0000	(0.4574)	(0.0524)	0.0000	1	(0.5098)	01/06/2025
600163.SH	12/27/2024	SDB3260122823	31,700.00	0.8634	26,056.39	27,370.95	0.0000	4.3300	50.0000	0.0000	(9.4020)	(1.1405)	0.0000	3	(10.5425)	01/06/2025
600163.SH	12/27/2024	SDB3260122823	2,700.00	0.8634	2,224.83	2,331.28	0.0000	4.3300	50.0000	0.0000	(0.8028)	(0.0971)	0.0000	3	(0.8999)	01/06/2025
600163.SH	12/27/2024	SDB3260122823	2,200.00	0.8634	1,781.81	1,899.56	0.0000	4.3300	50.0000	0.0000	(0.6429)	(0.0791)	0.0000	3	(0.7221)	01/06/2025
600163.SH	12/27/2024	SDB3260122823	5,200.00	0.8634	4,202.69	4,489.87	0.0000	4.3300	50.0000	0.0000	(1.5165)	(0.1871)	0.0000	3	(1.7035)	01/06/2025
600163.SH	12/27/2024	SDB3260122823	1,600.00	0.8634	1,294.99	1,381.50	0.0000	4.3300	50.0000	0.0000	(0.4673)	(0.0576)	0.0000	3	(0.5248)	01/06/2025
600163.SH	12/27/2024	SDB3260122823	300.00	0.8634	243.35	259.03	0.0000	4.3300	50.0000	0.0000	(0.0878)	(0.0108)	0.0000	3	(0.0986)	01/06/2025
600163.SH	12/27/2024	SDB3260122823	600.00	0.8634	489.33	518.06	0.0000	4.3300	50.0000	0.0000	(0.1766)	(0.0216)	0.0000	3	(0.1982)	01/06/2025
600163.SH	12/27/2024	SDB3260122823	12,300.00	0.8634	10,050.12	10,620.28	0.0000	4.3300	50.0000	0.0000	(3.6264)	(0.4425)	0.0000	3	(4.0689)	01/06/2025
600163.SH	12/27/2024	SDB3260122823	400.00	0.8634	332.54	345.37	0.0000	4.3300	50.0000	0.0000	(0.1200)	(0.0144)	0.0000	3	(0.1344)	01/06/2025
600163.SH	12/27/2024	SDB3260122823	4,600.00	0.8634	3,837.34	3,971.81	0.0000	4.3300	50.0000	0.0000	(1.3846)	(0.1655)	0.0000	3	(1.5501)	01/06/2025
600163.SH	12/27/2024	SDB3260122823	1,000.00	0.8634	884.45	863.44	0.0000	4.3300	50.0000	0.0000	(0.3191)	(0.0360)	0.0000	3	(0.3551)	01/06/2025
600163.SH	12/27/2024	SDB3260122823	600.00	0.8634	530.67	518.06	0.0000	4.3300	50.0000	0.0000	(0.1915)	(0.0216)	0.0000	3	(0.2131)	01/06/2025
600163.SH	12/27/2024	SDB3260122823	18,500.00	0.8634	16,362.29	15,973.58	0.0000	4.3300	50.0000	0.0000	(5.9041)	(0.6656)	0.0000	3	(6.5896)	01/06/2025
600163.SH	12/27/2024	SDB3260122823	8,500.00	0.8634	7,517.81	7,339.21	0.0000	4.3300	50.0000	0.0000	(2.7127)	(0.3058)	0.0000	3	(3.0185)	01/06/2025
600163.SH	12/27/2024	SDB3260122823	3,900.00	0.8634	3,449.35	3,367.40	0.0000	4.3300	50.0000	0.0000	(1.2446)	(0.1403)	0.0000	3	(1.3849)	01/06/2025
600163.SH	12/27/2024	SDB3260122823	3,500.00	0.8634	3,095.57	3,022.03	0.0000	4.3300	50.0000	0.0000	(1.1170)	(0.1259)	0.0000	3	(1.2429)	01/06/2025
600163.SH	12/27/2024	SDB3260122823	1,600.00	0.8634	1,415.12	1,381.50	0.0000	4.3300	50.0000	0.0000	(0.5106)	(0.0576)	0.0000	3	(0.5682)	01/06/2025
600163.SH	12/27/2024	SDB3260122823	4,500.00	0.8634	3,980.02	3,885.47	0.0000	4.3300	50.0000	0.0000	(1.4361)	(0.1619)	0.0000	3	(1.5980)	01/06/2025
600163.SH	12/27/2024	SDB3260122823	8,500.00	0.8634	7,517.81	7,339.21	0.0000	4.3300	50.0000	0.0000	(2.7127)	(0.3058)	0.0000	3	(3.0185)	01/06/2025
600163.SH	12/27/2024	SDB3260122823	12,100.00	0.8634	10,701.82	10,447.59	0.0000	4.3300	50.0000	0.0000	(3.8616)	(0.4353)	0.0000	3	(4.2969)	01/06/2025
600163.SH	12/27/2024	SDB3260122823	82,700.00	0.8634	73,143.85	71,406.24	0.0000	4.3300	50.0000	0.0000	(26.3927)	(2.9753)	0.0000	3	(29.3680)	01/06/2025
600163.SH	12/27/2024	SDB3260122823	1,300.00	0.8634	1,149.78	1,122.47	0.0000	4.3300	50.0000	0.0000	(0.4149)	(0.0468)	0.0000	3	(0.4616)	01/06/2025
600163.SH	12/27/2024	SDB3260122823	4,800.00	0.8634	4,245.35	4,144.50	0.0000	4.3300	50.0000	0.0000	(1.5319)	(0.1727)	0.0000	3	(1.7046)	01/06/2025
600163.SH	12/27/2024	SDB3260122823	21,900.00	0.8634	19,369.41	18,909.27	0.0000	4.3300	50.0000	0.0000	(6.9891)	(0.7879)	0.0000	3	(7.7770)	01/06/2025
600163.SH	12/27/2024	SDB3260122823	11,600.00	0.8634	10,259.60	10,015.87	0.0000	4.3300	50.0000	0.0000	(3.7020)	(0.4173)	0.0000	3	(4.1193)	01/06/2025
600163.SH	12/27/2024	SDB3260122823	12,100.00	0.8634	10,701.82	10,447.59	0.0000	4.3300	50.0000	0.0000	(3.8616)	(0.4353)	0.0000	3	(4.2969)	01/06/2025
600163.SH	12/27/2024	SDB3260122823	5,900.00	0.8634	5,218.24	5,094.28	0.0000	4.3300	50.0000	0.0000	(1.8829)	(0.2123)	0.0000	3	(2.0952)	01/06/2025
600163.SH	12/27/2024	SDB3260122823	6,600.00	0.8634	5,837.36	5,698.68	0.0000	4.3300	50.0000	0.0000	(2.1063)	(0.2374)	0.0000	3	(2.3438)	01/06/2025
600163.SH	12/27/2024	SDB3260122823	16,300.00	0.8634	14,416.50	14,074.02	0.0000	4.3300	50.0000	0.0000	(5.2020)	(0.5864)	0.0000	3	(5.7884)	01/06/2025
600163.SH	12/27/2024	SDB3260122823	14,400.00	0.8634	12,736.05	12,433.49	0.0000	4.3300	50.0000	0.0000	(4.5956)	(0.5181)	0.0000	3	(5.1137)	01/06/2025
600163.SH	12/27/2024	SDB3260122823	10,500.00	0.8634	9,286.70	9,066.09	0.0000	4.3300	50.0000	0.0000	(3.3510)	(0.3778)	0.0000	3	(3.7287)	01/06/2025
600163.SH	12/27/2024	SDB3260122823	31,700.00	0.8634	28,037.00	27,370.95	0.0000	4.3300	50.0000	0.0000	(10.1167)	(1.1405)	0.0000	3	(11.2571)	01/06/2025
600163.SH	12/27/2024	SDB3260122823	400.00	0.8634	353.78	345.37	0.0000	4.3300	50.0000	0.0000	(0.1277)	(0.0144)	0.0000	3	(0.1420)	01/06/2025
600163.SH	12/27/2024	SDB3260122823	3,900.00	0.8634	3,449.35	3,367.40	0.0000	4.3300	50.0000	0.0000	(1.2446)	(0.1403)	0.0000	3	(1.3849)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ZHONGMIN ENERGY CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600163.SH	12/27/2024	SDB3260122823	300.00	0.8634	265.33	259.03	0.0000	4.3300	50.0000	0.0000	(0.0957)	(0.0108)	0.0000	3	(0.1065)	01/06/2025
600163.SH	12/27/2024	SDB3260122823	1,200.00	0.8634	1,061.34	1,036.12	0.0000	4.3300	50.0000	0.0000	(0.3830)	(0.0432)	0.0000	3	(0.4261)	01/06/2025
600163.SH	12/27/2024	SDB3260122823	100.00	0.8634	88.44	86.34	0.0000	4.3300	50.0000	0.0000	(0.0319)	(0.0036)	0.0000	3	(0.0355)	01/06/2025
600163.SH	12/27/2024	SDB3260122823	500.00	0.8634	442.22	431.72	0.0000	4.3300	50.0000	0.0000	(0.1596)	(0.0180)	0.0000	3	(0.1776)	01/06/2025
600163.SH	12/27/2024	SDB3260122823	20,400.00	0.8634	18,042.74	17,614.11	0.0000	4.3300	50.0000	0.0000	(6.5104)	(0.7339)	0.0000	3	(7.2443)	01/06/2025
600163.SH	12/27/2024	SDB3260122823	4,300.00	0.8634	3,803.13	3,712.78	0.0000	4.3300	50.0000	0.0000	(1.3723)	(0.1547)	0.0000	3	(1.5270)	01/06/2025
600163.SH	12/26/2024	SDB3260122823	31,700.00	0.8682	26,056.39	27,521.88	0.0000	4.3300	50.0000	0.0000	(3.1340)	(0.3822)	0.0000	1	(3.5163)	01/06/2025
600163.SH	12/26/2024	SDB3260122823	2,700.00	0.8682	2,224.83	2,344.13	0.0000	4.3300	50.0000	0.0000	(0.2676)	(0.0326)	0.0000	1	(0.3002)	01/06/2025
600163.SH	12/26/2024	SDB3260122823	2,200.00	0.8682	1,781.81	1,910.04	0.0000	4.3300	50.0000	0.0000	(0.2143)	(0.0265)	0.0000	1	(0.2408)	01/06/2025
600163.SH	12/26/2024	SDB3260122823	5,200.00	0.8682	4,202.69	4,514.63	0.0000	4.3300	50.0000	0.0000	(0.5055)	(0.0627)	0.0000	1	(0.5682)	01/06/2025
600163.SH	12/26/2024	SDB3260122823	1,600.00	0.8682	1,294.99	1,389.12	0.0000	4.3300	50.0000	0.0000	(0.1558)	(0.0193)	0.0000	1	(0.1751)	01/06/2025
600163.SH	12/26/2024	SDB3260122823	300.00	0.8682	243.35	260.46	0.0000	4.3300	50.0000	0.0000	(0.0293)	(0.0036)	0.0000	1	(0.0329)	01/06/2025
600163.SH	12/26/2024	SDB3260122823	600.00	0.8682	489.33	520.92	0.0000	4.3300	50.0000	0.0000	(0.0589)	(0.0072)	0.0000	1	(0.0661)	01/06/2025
600163.SH	12/26/2024	SDB3260122823	12,300.00	0.8682	10,050.12	10,678.84	0.0000	4.3300	50.0000	0.0000	(1.2088)	(0.1483)	0.0000	1	(1.3571)	01/06/2025
600163.SH	12/26/2024	SDB3260122823	400.00	0.8682	332.54	347.28	0.0000	4.3300	50.0000	0.0000	(0.0400)	(0.0048)	0.0000	1	(0.0448)	01/06/2025
600163.SH	12/26/2024	SDB3260122823	4,600.00	0.8682	3,837.34	3,993.71	0.0000	4.3300	50.0000	0.0000	(0.4615)	(0.0555)	0.0000	1	(0.5170)	01/06/2025
600163.SH	12/26/2024	SDB3260122823	1,000.00	0.8682	884.45	868.20	0.0000	4.3300	50.0000	0.0000	(0.1064)	(0.0121)	0.0000	1	(0.1184)	01/06/2025
600163.SH	12/26/2024	SDB3260122823	600.00	0.8682	530.67	520.92	0.0000	4.3300	50.0000	0.0000	(0.0638)	(0.0072)	0.0000	1	(0.0711)	01/06/2025
600163.SH	12/26/2024	SDB3260122823	18,500.00	0.8682	16,362.29	16,061.66	0.0000	4.3300	50.0000	0.0000	(1.9680)	(0.2231)	0.0000	1	(2.1911)	01/06/2025
600163.SH	12/26/2024	SDB3260122823	8,500.00	0.8682	7,517.81	7,379.68	0.0000	4.3300	50.0000	0.0000	(0.9042)	(0.1025)	0.0000	1	(1.0067)	01/06/2025
600163.SH	12/26/2024	SDB3260122823	3,900.00	0.8682	3,449.35	3,385.97	0.0000	4.3300	50.0000	0.0000	(0.4149)	(0.0470)	0.0000	1	(0.4619)	01/06/2025
600163.SH	12/26/2024	SDB3260122823	3,500.00	0.8682	3,095.57	3,038.69	0.0000	4.3300	50.0000	0.0000	(0.3723)	(0.0422)	0.0000	1	(0.4145)	01/06/2025
600163.SH	12/26/2024	SDB3260122823	1,600.00	0.8682	1,415.12	1,389.12	0.0000	4.3300	50.0000	0.0000	(0.1932)	(0.0193)	0.0000	1	(0.1895)	01/06/2025
600163.SH	12/26/2024	SDB3260122823	4,500.00	0.8682	3,980.02	3,906.89	0.0000	4.3300	50.0000	0.0000	(0.4787)	(0.0543)	0.0000	1	(0.5330)	01/06/2025
600163.SH	12/26/2024	SDB3260122823	8,500.00	0.8682	7,517.81	7,379.68	0.0000	4.3300	50.0000	0.0000	(0.9042)	(0.1025)	0.0000	1	(1.0067)	01/06/2025
600163.SH	12/26/2024	SDB3260122823	12,100.00	0.8682	10,701.82	10,505.20	0.0000	4.3300	50.0000	0.0000	(1.2872)	(0.1459)	0.0000	1	(1.4331)	01/06/2025
600163.SH	12/26/2024	SDB3260122823	82,700.00	0.8682	73,143.85	71,799.97	0.0000	4.3300	50.0000	0.0000	(8.7976)	(0.9972)	0.0000	1	(9.7948)	01/06/2025
600163.SH	12/26/2024	SDB3260122823	1,300.00	0.8682	1,149.78	1,128.66	0.0000	4.3300	50.0000	0.0000	(0.1383)	(0.0157)	0.0000	1	(0.1540)	01/06/2025
600163.SH	12/26/2024	SDB3260122823	4,800.00	0.8682	4,245.35	4,167.35	0.0000	4.3300	50.0000	0.0000	(0.5106)	(0.0579)	0.0000	1	(0.5685)	01/06/2025
600163.SH	12/26/2024	SDB3260122823	21,900.00	0.8682	19,369.41	19,013.54	0.0000	4.3300	50.0000	0.0000	(2.3297)	(0.2641)	0.0000	1	(2.5938)	01/06/2025
600163.SH	12/26/2024	SDB3260122823	11,600.00	0.8682	10,259.60	10,071.10	0.0000	4.3300	50.0000	0.0000	(1.2340)	(0.1399)	0.0000	1	(1.3739)	01/06/2025
600163.SH	12/26/2024	SDB3260122823	12,100.00	0.8682	10,701.82	10,505.20	0.0000	4.3300	50.0000	0.0000	(1.2872)	(0.1459)	0.0000	1	(1.4331)	01/06/2025
600163.SH	12/26/2024	SDB3260122823	5,900.00	0.8682	5,218.24	5,122.37	0.0000	4.3300	50.0000	0.0000	(0.6276)	(0.0711)	0.0000	1	(0.6988)	01/06/2025
600163.SH	12/26/2024	SDB3260122823	6,600.00	0.8682	5,837.36	5,730.11	0.0000	4.3300	50.0000	0.0000	(0.7021)	(0.0796)	0.0000	1	(0.7817)	01/06/2025
600163.SH	12/26/2024	SDB3260122823	16,300.00	0.8682	14,416.50	14,151.63	0.0000	4.3300	50.0000	0.0000	(1.7340)	(0.1966)	0.0000	1	(1.9305)	01/06/2025
600163.SH	12/26/2024	SDB3260122823	14,400.00	0.8682	12,736.05	12,502.05	0.0000	4.3300	50.0000	0.0000	(1.5319)	(0.1736)	0.0000	1	(1.7055)	01/06/2025
600163.SH	12/26/2024	SDB3260122823	10,500.00	0.8682	9,286.70	9,116.08	0.0000	4.3300	50.0000	0.0000	(1.1170)	(0.1266)	0.0000	1	(1.2436)	01/06/2025
600163.SH	12/26/2024	SDB3260122823	31,700.00	0.8682	28,037.00	27,521.88	0.0000	4.3300	50.0000	0.0000	(3.3722)	(0.3822)	0.0000	1	(3.7545)	01/06/2025
600163.SH	12/26/2024	SDB3260122823	400.00	0.8682	353.78	347.28	0.0000	4.3300	50.0000	0.0000	(0.0426)	(0.0048)	0.0000	1	(0.0474)	01/06/2025
600163.SH	12/26/2024	SDB3260122823	3,900.00	0.8682	3,449.35	3,385.97	0.0000	4.3300	50.0000	0.0000	(0.4149)	(0.0470)	0.0000	1	(0.4619)	01/06/2025
600163.SH	12/26/2024	SDB3260122823	300.00	0.8682	265.33	260.46	0.0000	4.3300	50.0000	0.0000	(0.0319)	(0.0036)	0.0000	1	(0.0355)	01/06/2025
600163.SH	12/26/2024	SDB3260122823	1,200.00	0.8682	1,061.34	1,041.84	0.0000	4.3300	50.0000	0.0000	(0.1277)	(0.0145)	0.0000	1	(0.1421)	01/06/2025
600163.SH	12/26/2024	SDB3260122823	100.00	0.8682	88.44	86.82	0.0000	4.3300	50.0000	0.0000	(0.0106)	(0.0012)	0.0000	1	(0.0118)	01/06/2025
600163.SH	12/26/2024	SDB3260122823	500.00	0.8682	442.22	434.10	0.0000	4.3300	50.0000	0.0000	(0.0532)	(0.0060)	0.0000	1	(0.0592)	01/06/2025
600163.SH	12/26/2024	SDB3260122823	20,400.00	0.8682	18,042.74	17,711.24	0.0000	4.3300	50.0000	0.0000	(2.1701)	(0.2460)	0.0000	1	(2.4161)	01/06/2025
600163.SH	12/26/2024	SDB3260122823	4,300.00	0.8682	3,803.13	3,733.25	0.0000	4.3300	50.0000	0.0000	(0.4574)	(0.0519)	0.0000	1	(0.5093)	01/06/2025
600163.SH	12/24/2024	SDB3260122823	31,700.00	0.8682	26,056.39	27,521.88	0.0000	4.3300	50.0000	0.0000	(6.2680)	(0.7645)	0.0000	2	(7.0325)	01/06/2025
600163.SH	12/24/2024	SDB3260122823	2,700.00	0.8682	2,224.83	2,344.13	0.0000	4.3300	50.0000	0.0000	(0.5352)	(0.0651)	0.0000	2	(0.6003)	01/06/2025
600163.SH	12/24/2024	SDB3260122823	2,200.00	0.8682	1,781.81	1,910.04	0.0000	4.3300	50.0000	0.0000	(0.4286)	(0.0531)	0.0000	2	(0.4817)	01/06/2025
600163.SH	12/24/2024	SDB3260122823	5,200.00	0.8682	4,202.69	4,514.63	0.0000	4.3300	50.0000	0.0000	(1.0110)	(0.1254)	0.0000	2	(1.1364)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ZHONGMIN ENERGY CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600163.SH	12/24/2024	SDB3260122823	1,600.00	0.8682	1,294.99	1,389.12	0.0000	4.3300	50.0000	0.0000	(0.3115)	(0.0386)	0.0000	2	(0.3501)	01/06/2025
600163.SH	12/24/2024	SDB3260122823	300.00	0.8682	243.35	260.46	0.0000	4.3300	50.0000	0.0000	(0.0585)	(0.0072)	0.0000	2	(0.0658)	01/06/2025
600163.SH	12/24/2024	SDB3260122823	600.00	0.8682	489.33	520.92	0.0000	4.3300	50.0000	0.0000	(0.1177)	(0.0145)	0.0000	2	(0.1322)	01/06/2025
600163.SH	12/24/2024	SDB3260122823	12,300.00	0.8682	10,050.12	10,678.84	0.0000	4.3300	50.0000	0.0000	(2.4176)	(0.2966)	0.0000	2	(2.7142)	01/06/2025
600163.SH	12/24/2024	SDB3260122823	400.00	0.8682	332.54	347.28	0.0000	4.3300	50.0000	0.0000	(0.0800)	(0.0096)	0.0000	2	(0.0896)	01/06/2025
600163.SH	12/24/2024	SDB3260122823	4,600.00	0.8682	3,837.34	3,993.71	0.0000	4.3300	50.0000	0.0000	(0.9231)	(0.1109)	0.0000	2	(1.0340)	01/06/2025
600163.SH	12/24/2024	SDB3260122823	1,000.00	0.8682	884.45	868.20	0.0000	4.3300	50.0000	0.0000	(0.2128)	(0.0241)	0.0000	2	(0.2369)	01/06/2025
600163.SH	12/24/2024	SDB3260122823	600.00	0.8682	530.67	520.92	0.0000	4.3300	50.0000	0.0000	(0.1277)	(0.0145)	0.0000	2	(0.1421)	01/06/2025
600163.SH	12/24/2024	SDB3260122823	18,500.00	0.8682	16,362.29	16,061.66	0.0000	4.3300	50.0000	0.0000	(3.9360)	(0.4462)	0.0000	2	(4.3822)	01/06/2025
600163.SH	12/24/2024	SDB3260122823	8,500.00	0.8682	7,517.81	7,379.68	0.0000	4.3300	50.0000	0.0000	(1.8085)	(0.2050)	0.0000	2	(2.0134)	01/06/2025
600163.SH	12/24/2024	SDB3260122823	3,900.00	0.8682	3,449.35	3,385.97	0.0000	4.3300	50.0000	0.0000	(0.8298)	(0.0941)	0.0000	2	(0.9238)	01/06/2025
600163.SH	12/24/2024	SDB3260122823	3,500.00	0.8682	3,095.57	3,038.69	0.0000	4.3300	50.0000	0.0000	(0.7447)	(0.0844)	0.0000	2	(0.8291)	01/06/2025
600163.SH	12/24/2024	SDB3260122823	1,600.00	0.8682	1,415.12	1,389.12	0.0000	4.3300	50.0000	0.0000	(0.3404)	(0.0386)	0.0000	2	(0.3790)	01/06/2025
600163.SH	12/24/2024	SDB3260122823	4,500.00	0.8682	3,980.02	3,906.89	0.0000	4.3300	50.0000	0.0000	(0.9574)	(0.1085)	0.0000	2	(1.0659)	01/06/2025
600163.SH	12/24/2024	SDB3260122823	8,500.00	0.8682	7,517.81	7,379.68	0.0000	4.3300	50.0000	0.0000	(1.8085)	(0.2050)	0.0000	2	(2.0134)	01/06/2025
600163.SH	12/24/2024	SDB3260122823	12,100.00	0.8682	10,701.82	10,505.20	0.0000	4.3300	50.0000	0.0000	(2.5744)	(0.2918)	0.0000	2	(2.8662)	01/06/2025
600163.SH	12/24/2024	SDB3260122823	82,700.00	0.8682	73,143.85	71,799.97	0.0000	4.3300	50.0000	0.0000	(17.5952)	(1.9944)	0.0000	2	(19.5896)	01/06/2025
600163.SH	12/24/2024	SDB3260122823	1,300.00	0.8682	1,149.78	1,128.66	0.0000	4.3300	50.0000	0.0000	(0.2766)	(0.0314)	0.0000	2	(0.3079)	01/06/2025
600163.SH	12/24/2024	SDB3260122823	4,800.00	0.8682	4,245.35	4,167.35	0.0000	4.3300	50.0000	0.0000	(1.0212)	(0.1158)	0.0000	2	(1.1370)	01/06/2025
600163.SH	12/24/2024	SDB3260122823	21,900.00	0.8682	19,369.41	19,013.54	0.0000	4.3300	50.0000	0.0000	(4.6594)	(0.5282)	0.0000	2	(5.1876)	01/06/2025
600163.SH	12/24/2024	SDB3260122823	11,600.00	0.8682	10,259.60	10,071.10	0.0000	4.3300	50.0000	0.0000	(2.4680)	(0.2798)	0.0000	2	(2.7478)	01/06/2025
600163.SH	12/24/2024	SDB3260122823	12,100.00	0.8682	10,701.82	10,505.20	0.0000	4.3300	50.0000	0.0000	(2.5744)	(0.2918)	0.0000	2	(2.8662)	01/06/2025
600163.SH	12/24/2024	SDB3260122823	5,900.00	0.8682	5,218.24	5,122.37	0.0000	4.3300	50.0000	0.0000	(1.2553)	(0.1423)	0.0000	2	(1.3976)	01/06/2025
600163.SH	12/24/2024	SDB3260122823	6,600.00	0.8682	5,837.36	5,730.11	0.0000	4.3300	50.0000	0.0000	(1.4042)	(0.1592)	0.0000	2	(1.5634)	01/06/2025
600163.SH	12/24/2024	SDB3260122823	16,300.00	0.8682	14,416.50	14,151.63	0.0000	4.3300	50.0000	0.0000	(3.4680)	(0.3931)	0.0000	2	(3.8611)	01/06/2025
600163.SH	12/24/2024	SDB3260122823	14,400.00	0.8682	12,736.05	12,502.05	0.0000	4.3300	50.0000	0.0000	(3.0637)	(0.3473)	0.0000	2	(3.4110)	01/06/2025
600163.SH	12/24/2024	SDB3260122823	10,500.00	0.8682	9,286.70	9,116.08	0.0000	4.3300	50.0000	0.0000	(2.2340)	(0.2532)	0.0000	2	(2.4872)	01/06/2025
600163.SH	12/24/2024	SDB3260122823	31,700.00	0.8682	28,037.00	27,521.88	0.0000	4.3300	50.0000	0.0000	(6.7445)	(0.7645)	0.0000	2	(7.5090)	01/06/2025
600163.SH	12/24/2024	SDB3260122823	400.00	0.8682	353.78	347.28	0.0000	4.3300	50.0000	0.0000	(0.0851)	(0.0096)	0.0000	2	(0.0948)	01/06/2025
600163.SH	12/24/2024	SDB3260122823	3,900.00	0.8682	3,449.35	3,385.97	0.0000	4.3300	50.0000	0.0000	(0.8298)	(0.0941)	0.0000	2	(0.9238)	01/06/2025
600163.SH	12/24/2024	SDB3260122823	300.00	0.8682	265.33	260.46	0.0000	4.3300	50.0000	0.0000	(0.0638)	(0.0072)	0.0000	2	(0.0711)	01/06/2025
600163.SH	12/24/2024	SDB3260122823	1,200.00	0.8682	1,061.34	1,041.84	0.0000	4.3300	50.0000	0.0000	(0.2553)	(0.0289)	0.0000	2	(0.2843)	01/06/2025
600163.SH	12/24/2024	SDB3260122823	100.00	0.8682	88.44	86.82	0.0000	4.3300	50.0000	0.0000	(0.0213)	(0.0024)	0.0000	2	(0.0237)	01/06/2025
600163.SH	12/24/2024	SDB3260122823	500.00	0.8682	442.22	434.10	0.0000	4.3300	50.0000	0.0000	(0.1064)	(0.0121)	0.0000	2	(0.1184)	01/06/2025
600163.SH	12/24/2024	SDB3260122823	20,400.00	0.8682	18,042.74	17,711.24	0.0000	4.3300	50.0000	0.0000	(4.3403)	(0.4920)	0.0000	2	(4.8323)	01/06/2025
600163.SH	12/24/2024	SDB3260122823	4,300.00	0.8682	3,803.13	3,733.25	0.0000	4.3300	50.0000	0.0000	(0.9149)	(0.1037)	0.0000	2	(1.0186)	01/06/2025
600163.SH	12/23/2024	SDB3260122823	31,700.00	0.8669	26,056.39	27,480.51	0.0000	4.3300	50.0000	0.0000	(3.1340)	(0.3817)	0.0000	1	(3.5157)	01/06/2025
600163.SH	12/23/2024	SDB3260122823	2,700.00	0.8669	2,224.83	2,340.61	0.0000	4.3300	50.0000	0.0000	(0.2676)	(0.0325)	0.0000	1	(0.3001)	01/06/2025
600163.SH	12/23/2024	SDB3260122823	2,200.00	0.8669	1,781.81	1,907.16	0.0000	4.3300	50.0000	0.0000	(0.2143)	(0.0265)	0.0000	1	(0.2408)	01/06/2025
600163.SH	12/23/2024	SDB3260122823	5,200.00	0.8669	4,202.69	4,507.84	0.0000	4.3300	50.0000	0.0000	(0.5055)	(0.0626)	0.0000	1	(0.5681)	01/06/2025
600163.SH	12/23/2024	SDB3260122823	1,600.00	0.8669	1,294.99	1,387.03	0.0000	4.3300	50.0000	0.0000	(0.1558)	(0.0193)	0.0000	1	(0.1750)	01/06/2025
600163.SH	12/23/2024	SDB3260122823	300.00	0.8669	243.35	260.07	0.0000	4.3300	50.0000	0.0000	(0.0293)	(0.0036)	0.0000	1	(0.0329)	01/06/2025
600163.SH	12/23/2024	SDB3260122823	600.00	0.8669	489.33	520.14	0.0000	4.3300	50.0000	0.0000	(0.0589)	(0.0072)	0.0000	1	(0.0661)	01/06/2025
600163.SH	12/23/2024	SDB3260122823	12,300.00	0.8669	10,050.12	10,662.78	0.0000	4.3300	50.0000	0.0000	(1.2088)	(0.1481)	0.0000	1	(1.3569)	01/06/2025
600163.SH	12/23/2024	SDB3260122823	400.00	0.8669	332.54	346.76	0.0000	4.3300	50.0000	0.0000	(0.0400)	(0.0048)	0.0000	1	(0.0448)	01/06/2025
600163.SH	12/23/2024	SDB3260122823	4,600.00	0.8669	3,837.34	3,987.71	0.0000	4.3300	50.0000	0.0000	(0.4615)	(0.0554)	0.0000	1	(0.5169)	01/06/2025
600163.SH	12/23/2024	SDB3260122823	1,000.00	0.8669	884.45	866.89	0.0000	4.3300	50.0000	0.0000	(0.1064)	(0.0120)	0.0000	1	(0.1184)	01/06/2025
600163.SH	12/23/2024	SDB3260122823	600.00	0.8669	530.67	520.14	0.0000	4.3300	50.0000	0.0000	(0.0638)	(0.0072)	0.0000	1	(0.0711)	01/06/2025
600163.SH	12/23/2024	SDB3260122823	18,500.00	0.8669	16,362.29	16,037.52	0.0000	4.3300	50.0000	0.0000	(1.9680)	(0.2227)	0.0000	1	(2.1908)	01/06/2025
600163.SH	12/23/2024	SDB3260122823	8,500.00	0.8669	7,517.81	7,368.59	0.0000	4.3300	50.0000	0.0000	(0.9042)	(0.1023)	0.0000	1	(1.0066)	01/06/2025

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Fund: ALL
Business Date: Jan 6, 2025
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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ZHONGMIN ENERGY CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600163.SH	12/23/2024	SDB3260122823	3,900.00	0.8669	3,449.35	3,380.88	0.0000	4.3300	50.0000	0.0000	(0.4149)	(0.0470)	0.0000	1	(0.4618)	01/06/2025
600163.SH	12/23/2024	SDB3260122823	3,500.00	0.8669	3,095.57	3,034.13	0.0000	4.3300	50.0000	0.0000	(0.3723)	(0.0421)	0.0000	1	(0.4145)	01/06/2025
600163.SH	12/23/2024	SDB3260122823	1,600.00	0.8669	1,415.12	1,387.03	0.0000	4.3300	50.0000	0.0000	(0.1702)	(0.0193)	0.0000	1	(0.1895)	01/06/2025
600163.SH	12/23/2024	SDB3260122823	4,500.00	0.8669	3,980.02	3,901.02	0.0000	4.3300	50.0000	0.0000	(0.4787)	(0.0542)	0.0000	1	(0.5329)	01/06/2025
600163.SH	12/23/2024	SDB3260122823	8,500.00	0.8669	7,517.81	7,368.59	0.0000	4.3300	50.0000	0.0000	(0.9042)	(0.1023)	0.0000	1	(1.0066)	01/06/2025
600163.SH	12/23/2024	SDB3260122823	12,100.00	0.8669	10,701.82	10,489.41	0.0000	4.3300	50.0000	0.0000	(1.2872)	(0.1457)	0.0000	1	(1.4329)	01/06/2025
600163.SH	12/23/2024	SDB3260122823	82,700.00	0.8669	73,143.85	71,692.05	0.0000	4.3300	50.0000	0.0000	(8.7976)	(0.9957)	0.0000	1	(9.7933)	01/06/2025
600163.SH	12/23/2024	SDB3260122823	1,300.00	0.8669	1,149.78	1,126.96	0.0000	4.3300	50.0000	0.0000	(0.1383)	(0.0157)	0.0000	1	(0.1539)	01/06/2025
600163.SH	12/23/2024	SDB3260122823	4,800.00	0.8669	4,245.35	4,161.09	0.0000	4.3300	50.0000	0.0000	(0.5106)	(0.0578)	0.0000	1	(0.5684)	01/06/2025
600163.SH	12/23/2024	SDB3260122823	21,900.00	0.8669	19,369.41	18,984.96	0.0000	4.3300	50.0000	0.0000	(2.3297)	(0.2637)	0.0000	1	(2.5934)	01/06/2025
600163.SH	12/23/2024	SDB3260122823	11,600.00	0.8669	10,259.60	10,055.96	0.0000	4.3300	50.0000	0.0000	(1.2340)	(0.1397)	0.0000	1	(1.3737)	01/06/2025
600163.SH	12/23/2024	SDB3260122823	12,100.00	0.8669	10,701.82	10,489.41	0.0000	4.3300	50.0000	0.0000	(1.2872)	(0.1457)	0.0000	1	(1.4329)	01/06/2025
600163.SH	12/23/2024	SDB3260122823	5,900.00	0.8669	5,218.24	5,114.67	0.0000	4.3300	50.0000	0.0000	(0.6276)	(0.0710)	0.0000	1	(0.6987)	01/06/2025
600163.SH	12/23/2024	SDB3260122823	6,600.00	0.8669	5,837.36	5,721.49	0.0000	4.3300	50.0000	0.0000	(0.7021)	(0.0795)	0.0000	1	(0.7816)	01/06/2025
600163.SH	12/23/2024	SDB3260122823	16,300.00	0.8669	14,416.50	14,130.36	0.0000	4.3300	50.0000	0.0000	(1.7340)	(0.1963)	0.0000	1	(1.9302)	01/06/2025
600163.SH	12/23/2024	SDB3260122823	14,400.00	0.8669	12,736.05	12,483.26	0.0000	4.3300	50.0000	0.0000	(1.5319)	(0.1734)	0.0000	1	(1.7052)	01/06/2025
600163.SH	12/23/2024	SDB3260122823	10,500.00	0.8669	9,286.70	9,102.38	0.0000	4.3300	50.0000	0.0000	(1.1170)	(0.1264)	0.0000	1	(1.2434)	01/06/2025
600163.SH	12/23/2024	SDB3260122823	31,700.00	0.8669	28,037.00	27,480.51	0.0000	4.3300	50.0000	0.0000	(3.3722)	(0.3817)	0.0000	1	(3.7539)	01/06/2025
600163.SH	12/23/2024	SDB3260122823	400.00	0.8669	353.78	346.76	0.0000	4.3300	50.0000	0.0000	(0.0426)	(0.0048)	0.0000	1	(0.0474)	01/06/2025
600163.SH	12/23/2024	SDB3260122823	3,900.00	0.8669	3,449.35	3,380.88	0.0000	4.3300	50.0000	0.0000	(0.4149)	(0.0470)	0.0000	1	(0.4618)	01/06/2025
600163.SH	12/23/2024	SDB3260122823	300.00	0.8669	265.33	260.07	0.0000	4.3300	50.0000	0.0000	(0.0319)	(0.0036)	0.0000	1	(0.0355)	01/06/2025
600163.SH	12/23/2024	SDB3260122823	1,200.00	0.8669	1,061.34	1,040.27	0.0000	4.3300	50.0000	0.0000	(0.1277)	(0.0144)	0.0000	1	(0.1421)	01/06/2025
600163.SH	12/23/2024	SDB3260122823	100.00	0.8669	88.44	86.69	0.0000	4.3300	50.0000	0.0000	(0.0106)	(0.0012)	0.0000	1	(0.0118)	01/06/2025
600163.SH	12/23/2024	SDB3260122823	500.00	0.8669	442.22	433.45	0.0000	4.3300	50.0000	0.0000	(0.0532)	(0.0060)	0.0000	1	(0.0592)	01/06/2025
600163.SH	12/23/2024	SDB3260122823	20,400.00	0.8669	18,042.74	17,684.62	0.0000	4.3300	50.0000	0.0000	(2.1701)	(0.2456)	0.0000	1	(2.4158)	01/06/2025
600163.SH	12/23/2024	SDB3260122823	4,300.00	0.8669	3,803.13	3,727.64	0.0000	4.3300	50.0000	0.0000	(0.4574)	(0.0518)	0.0000	1	(0.5092)	01/06/2025
600163.SH	12/20/2024	SDB3260122823	31,700.00	0.8654	26,056.39	27,431.59	0.0000	4.3300	50.0000	0.0000	(9.4020)	(1.1430)	0.0000	3	(10.5450)	01/06/2025
600163.SH	12/20/2024	SDB3260122823	2,700.00	0.8654	2,224.83	2,336.45	0.0000	4.3300	50.0000	0.0000	(0.8028)	(0.0974)	0.0000	3	(0.9001)	01/06/2025
600163.SH	12/20/2024	SDB3260122823	2,200.00	0.8654	1,781.81	1,903.77	0.0000	4.3300	50.0000	0.0000	(0.6429)	(0.0793)	0.0000	3	(0.7223)	01/06/2025
600163.SH	12/20/2024	SDB3260122823	5,200.00	0.8654	4,202.69	4,499.82	0.0000	4.3300	50.0000	0.0000	(1.5165)	(0.1875)	0.0000	3	(1.7040)	01/06/2025
600163.SH	12/20/2024	SDB3260122823	1,600.00	0.8654	1,294.99	1,384.56	0.0000	4.3300	50.0000	0.0000	(0.4673)	(0.0577)	0.0000	3	(0.5250)	01/06/2025
600163.SH	12/20/2024	SDB3260122823	300.00	0.8654	243.35	259.61	0.0000	4.3300	50.0000	0.0000	(0.0878)	(0.0108)	0.0000	3	(0.0986)	01/06/2025
600163.SH	12/20/2024	SDB3260122823	600.00	0.8654	489.33	519.21	0.0000	4.3300	50.0000	0.0000	(0.1766)	(0.0216)	0.0000	3	(0.1982)	01/06/2025
600163.SH	12/20/2024	SDB3260122823	12,300.00	0.8654	10,050.12	10,643.81	0.0000	4.3300	50.0000	0.0000	(3.6264)	(0.4435)	0.0000	3	(4.0699)	01/06/2025
600163.SH	12/20/2024	SDB3260122823	400.00	0.8654	332.54	346.14	0.0000	4.3300	50.0000	0.0000	(0.1200)	(0.0144)	0.0000	3	(0.1344)	01/06/2025
600163.SH	12/20/2024	SDB3260122823	4,600.00	0.8654	3,837.34	3,980.61	0.0000	4.3300	50.0000	0.0000	(1.3846)	(0.1659)	0.0000	3	(1.5505)	01/06/2025
600163.SH	12/20/2024	SDB3260122823	1,000.00	0.8654	884.45	865.35	0.0000	4.3300	50.0000	0.0000	(0.3191)	(0.0361)	0.0000	3	(0.3552)	01/06/2025
600163.SH	12/20/2024	SDB3260122823	600.00	0.8654	530.67	519.21	0.0000	4.3300	50.0000	0.0000	(0.1915)	(0.0216)	0.0000	3	(0.2131)	01/06/2025
600163.SH	12/20/2024	SDB3260122823	18,500.00	0.8654	16,362.29	16,008.97	0.0000	4.3300	50.0000	0.0000	(5.9041)	(0.6670)	0.0000	3	(6.5711)	01/06/2025
600163.SH	12/20/2024	SDB3260122823	8,500.00	0.8654	7,517.81	7,355.47	0.0000	4.3300	50.0000	0.0000	(2.7127)	(0.3065)	0.0000	3	(3.0192)	01/06/2025
600163.SH	12/20/2024	SDB3260122823	3,900.00	0.8654	3,449.35	3,374.86	0.0000	4.3300	50.0000	0.0000	(1.2446)	(0.1406)	0.0000	3	(1.3853)	01/06/2025
600163.SH	12/20/2024	SDB3260122823	3,500.00	0.8654	3,095.57	3,028.72	0.0000	4.3300	50.0000	0.0000	(1.1170)	(0.1262)	0.0000	3	(1.2432)	01/06/2025
600163.SH	12/20/2024	SDB3260122823	1,600.00	0.8654	1,415.12	1,384.56	0.0000	4.3300	50.0000	0.0000	(0.5106)	(0.0577)	0.0000	3	(0.5683)	01/06/2025
600163.SH	12/20/2024	SDB3260122823	4,500.00	0.8654	3,980.02	3,894.07	0.0000	4.3300	50.0000	0.0000	(1.4361)	(0.1623)	0.0000	3	(1.5984)	01/06/2025
600163.SH	12/20/2024	SDB3260122823	8,500.00	0.8654	7,517.81	7,355.47	0.0000	4.3300	50.0000	0.0000	(2.7127)	(0.3065)	0.0000	3	(3.0192)	01/06/2025
600163.SH	12/20/2024	SDB3260122823	12,100.00	0.8654	10,701.82	10,470.73	0.0000	4.3300	50.0000	0.0000	(3.8616)	(0.4363)	0.0000	3	(4.2979)	01/06/2025
600163.SH	12/20/2024	SDB3260122823	82,700.00	0.8654	73,143.85	71,564.44	0.0000	4.3300	50.0000	0.0000	(26.3927)	(2.9819)	0.0000	3	(29.3746)	01/06/2025
600163.SH	12/20/2024	SDB3260122823	1,300.00	0.8654	1,149.78	1,124.95	0.0000	4.3300	50.0000	0.0000	(0.4149)	(0.0469)	0.0000	3	(0.4618)	01/06/2025
600163.SH	12/20/2024	SDB3260122823	4,800.00	0.8654	4,245.35	4,153.68	0.0000	4.3300	50.0000	0.0000	(1.5319)	(0.1731)	0.0000	3	(1.7049)	01/06/2025
600163.SH	12/20/2024	SDB3260122823	21,900.00	0.8654	19,369.41	18,951.16	0.0000	4.3300	50.0000	0.0000	(6.9891)	(0.7896)	0.0000	3	(7.7788)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ZHONGMIN ENERGY CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600163.SH	12/20/2024	SDB3260122823	11,600.00	0.8654	10,259.60	10,038.06	0.0000	4.3300	50.0000	0.0000	(3.7020)	(0.4183)	0.0000	3	(4.1203)	01/06/2025
600163.SH	12/20/2024	SDB3260122823	12,100.00	0.8654	10,701.82	10,470.73	0.0000	4.3300	50.0000	0.0000	(3.8616)	(0.4363)	0.0000	3	(4.2979)	01/06/2025
600163.SH	12/20/2024	SDB3260122823	5,900.00	0.8654	5,218.24	5,105.56	0.0000	4.3300	50.0000	0.0000	(1.8829)	(0.2127)	0.0000	3	(2.0956)	01/06/2025
600163.SH	12/20/2024	SDB3260122823	6,600.00	0.8654	5,837.36	5,711.31	0.0000	4.3300	50.0000	0.0000	(2.1063)	(0.2380)	0.0000	3	(2.3443)	01/06/2025
600163.SH	12/20/2024	SDB3260122823	16,300.00	0.8654	14,416.50	14,105.20	0.0000	4.3300	50.0000	0.0000	(5.2020)	(0.5877)	0.0000	3	(5.7897)	01/06/2025
600163.SH	12/20/2024	SDB3260122823	14,400.00	0.8654	12,736.05	12,461.04	0.0000	4.3300	50.0000	0.0000	(4.5956)	(0.5192)	0.0000	3	(5.1148)	01/06/2025
600163.SH	12/20/2024	SDB3260122823	10,500.00	0.8654	9,286.70	9,086.17	0.0000	4.3300	50.0000	0.0000	(3.3510)	(0.3786)	0.0000	3	(3.7295)	01/06/2025
600163.SH	12/20/2024	SDB3260122823	31,700.00	0.8654	28,037.00	27,431.59	0.0000	4.3300	50.0000	0.0000	(10.1167)	(1.1430)	0.0000	3	(11.2597)	01/06/2025
600163.SH	12/20/2024	SDB3260122823	400.00	0.8654	353.78	346.14	0.0000	4.3300	50.0000	0.0000	(0.1277)	(0.0144)	0.0000	3	(0.1421)	01/06/2025
600163.SH	12/20/2024	SDB3260122823	3,900.00	0.8654	3,449.35	3,374.86	0.0000	4.3300	50.0000	0.0000	(1.2446)	(0.1408)	0.0000	3	(1.3853)	01/06/2025
600163.SH	12/20/2024	SDB3260122823	300.00	0.8654	265.33	259.61	0.0000	4.3300	50.0000	0.0000	(0.0957)	(0.0108)	0.0000	3	(0.1066)	01/06/2025
600163.SH	12/20/2024	SDB3260122823	1,200.00	0.8654	1,061.34	1,038.42	0.0000	4.3300	50.0000	0.0000	(0.3830)	(0.0433)	0.0000	3	(0.4262)	01/06/2025
600163.SH	12/20/2024	SDB3260122823	100.00	0.8654	88.44	86.53	0.0000	4.3300	50.0000	0.0000	(0.0319)	(0.0036)	0.0000	3	(0.0355)	01/06/2025
600163.SH	12/20/2024	SDB3260122823	500.00	0.8654	442.22	432.68	0.0000	4.3300	50.0000	0.0000	(0.1596)	(0.0180)	0.0000	3	(0.1776)	01/06/2025
600163.SH	12/20/2024	SDB3260122823	20,400.00	0.8654	18,042.74	17,653.14	0.0000	4.3300	50.0000	0.0000	(6.5104)	(0.7355)	0.0000	3	(7.2460)	01/06/2025
600163.SH	12/20/2024	SDB3260122823	4,300.00	0.8654	3,803.13	3,721.01	0.0000	4.3300	50.0000	0.0000	(1.3723)	(0.1550)	0.0000	3	(1.5273)	01/06/2025
600163.SH	12/19/2024	SDB3260122823	31,700.00	0.8824	26,056.39	27,970.53	0.0000	4.5800	50.0000	0.0000	(3.3150)	(0.3885)	0.0000	1	(3.7034)	01/06/2025
600163.SH	12/19/2024	SDB3260122823	2,700.00	0.8824	2,224.83	2,382.35	0.0000	4.5800	50.0000	0.0000	(0.2830)	(0.0331)	0.0000	1	(0.3161)	01/06/2025
600163.SH	12/19/2024	SDB3260122823	2,200.00	0.8824	1,781.81	1,941.17	0.0000	4.5800	50.0000	0.0000	(0.2267)	(0.0270)	0.0000	1	(0.2536)	01/06/2025
600163.SH	12/19/2024	SDB3260122823	5,200.00	0.8824	4,202.69	4,588.23	0.0000	4.5800	50.0000	0.0000	(0.5347)	(0.0637)	0.0000	1	(0.5984)	01/06/2025
600163.SH	12/19/2024	SDB3260122823	1,600.00	0.8824	1,294.99	1,411.76	0.0000	4.5800	50.0000	0.0000	(0.1648)	(0.0196)	0.0000	1	(0.1844)	01/06/2025
600163.SH	12/19/2024	SDB3260122823	300.00	0.8824	243.35	264.71	0.0000	4.5800	50.0000	0.0000	(0.0310)	(0.0037)	0.0000	1	(0.0346)	01/06/2025
600163.SH	12/19/2024	SDB3260122823	600.00	0.8824	489.33	529.41	0.0000	4.5800	50.0000	0.0000	(0.0623)	(0.0074)	0.0000	1	(0.0696)	01/06/2025
600163.SH	12/19/2024	SDB3260122823	12,300.00	0.8824	10,050.12	10,852.92	0.0000	4.5800	50.0000	0.0000	(1.2786)	(0.1507)	0.0000	1	(1.4293)	01/06/2025
600163.SH	12/19/2024	SDB3260122823	400.00	0.8824	332.54	352.94	0.0000	4.5800	50.0000	0.0000	(0.0423)	(0.0049)	0.0000	1	(0.0472)	01/06/2025
600163.SH	12/19/2024	SDB3260122823	4,600.00	0.8824	3,837.34	4,058.81	0.0000	4.5800	50.0000	0.0000	(0.4882)	(0.0564)	0.0000	1	(0.5446)	01/06/2025
600163.SH	12/19/2024	SDB3260122823	1,000.00	0.8824	884.45	882.35	0.0000	4.5800	50.0000	0.0000	(0.1125)	(0.0123)	0.0000	1	(0.1248)	01/06/2025
600163.SH	12/19/2024	SDB3260122823	600.00	0.8824	530.67	529.41	0.0000	4.5800	50.0000	0.0000	(0.0675)	(0.0074)	0.0000	1	(0.0749)	01/06/2025
600163.SH	12/19/2024	SDB3260122823	18,500.00	0.8824	16,362.29	16,323.49	0.0000	4.5800	50.0000	0.0000	(2.0816)	(0.2267)	0.0000	1	(2.3084)	01/06/2025
600163.SH	12/19/2024	SDB3260122823	8,500.00	0.8824	7,517.81	7,499.98	0.0000	4.5800	50.0000	0.0000	(0.9564)	(0.1042)	0.0000	1	(1.0606)	01/06/2025
600163.SH	12/19/2024	SDB3260122823	3,900.00	0.8824	3,449.35	3,441.17	0.0000	4.5800	50.0000	0.0000	(0.4388)	(0.0478)	0.0000	1	(0.4866)	01/06/2025
600163.SH	12/19/2024	SDB3260122823	3,500.00	0.8824	3,095.57	3,088.23	0.0000	4.5800	50.0000	0.0000	(0.3938)	(0.0429)	0.0000	1	(0.4367)	01/06/2025
600163.SH	12/19/2024	SDB3260122823	1,600.00	0.8824	1,415.12	1,411.76	0.0000	4.5800	50.0000	0.0000	(0.1800)	(0.0196)	0.0000	1	(0.1996)	01/06/2025
600163.SH	12/19/2024	SDB3260122823	4,500.00	0.8824	3,980.02	3,970.58	0.0000	4.5800	50.0000	0.0000	(0.5063)	(0.0551)	0.0000	1	(0.5615)	01/06/2025
600163.SH	12/19/2024	SDB3260122823	8,500.00	0.8824	7,517.81	7,499.98	0.0000	4.5800	50.0000	0.0000	(0.9564)	(0.1042)	0.0000	1	(1.0606)	01/06/2025
600163.SH	12/19/2024	SDB3260122823	12,100.00	0.8824	10,701.82	10,676.45	0.0000	4.5800	50.0000	0.0000	(1.3615)	(0.1483)	0.0000	1	(1.5098)	01/06/2025
600163.SH	12/19/2024	SDB3260122823	82,700.00	0.8824	73,143.85	72,970.43	0.0000	4.5800	50.0000	0.0000	(9.3055)	(1.0135)	0.0000	1	(10.3190)	01/06/2025
600163.SH	12/19/2024	SDB3260122823	1,300.00	0.8824	1,149.78	1,147.06	0.0000	4.5800	50.0000	0.0000	(0.1463)	(0.0159)	0.0000	1	(0.1622)	01/06/2025
600163.SH	12/19/2024	SDB3260122823	4,800.00	0.8824	4,245.35	4,235.28	0.0000	4.5800	50.0000	0.0000	(0.5401)	(0.0588)	0.0000	1	(0.5989)	01/06/2025
600163.SH	12/19/2024	SDB3260122823	21,900.00	0.8824	19,369.41	19,323.49	0.0000	4.5800	50.0000	0.0000	(2.4642)	(0.2684)	0.0000	1	(2.7326)	01/06/2025
600163.SH	12/19/2024	SDB3260122823	11,600.00	0.8824	10,259.60	10,235.27	0.0000	4.5800	50.0000	0.0000	(1.3052)	(0.1422)	0.0000	1	(1.4474)	01/06/2025
600163.SH	12/19/2024	SDB3260122823	12,100.00	0.8824	10,701.82	10,676.45	0.0000	4.5800	50.0000	0.0000	(1.3615)	(0.1483)	0.0000	1	(1.5098)	01/06/2025
600163.SH	12/19/2024	SDB3260122823	5,900.00	0.8824	5,218.24	5,205.87	0.0000	4.5800	50.0000	0.0000	(0.6639)	(0.0723)	0.0000	1	(0.7362)	01/06/2025
600163.SH	12/19/2024	SDB3260122823	6,600.00	0.8824	5,837.36	5,823.52	0.0000	4.5800	50.0000	0.0000	(0.7426)	(0.0809)	0.0000	1	(0.8235)	01/06/2025
600163.SH	12/19/2024	SDB3260122823	16,300.00	0.8824	14,416.50	14,382.32	0.0000	4.5800	50.0000	0.0000	(1.8341)	(0.1998)	0.0000	1	(2.0339)	01/06/2025
600163.SH	12/19/2024	SDB3260122823	14,400.00	0.8824	12,736.05	12,705.85	0.0000	4.5800	50.0000	0.0000	(1.6203)	(0.1765)	0.0000	1	(1.7968)	01/06/2025
600163.SH	12/19/2024	SDB3260122823	10,500.00	0.8824	9,286.70	9,264.69	0.0000	4.5800	50.0000	0.0000	(1.1815)	(0.1287)	0.0000	1	(1.3102)	01/06/2025
600163.SH	12/19/2024	SDB3260122823	31,700.00	0.8824	28,037.00	27,970.53	0.0000	4.5800	50.0000	0.0000	(3.5669)	(0.3885)	0.0000	1	(3.9554)	01/06/2025
600163.SH	12/19/2024	SDB3260122823	400.00	0.8824	353.78	352.94	0.0000	4.5800	50.0000	0.0000	(0.0450)	(0.0049)	0.0000	1	(0.0499)	01/06/2025
600163.SH	12/19/2024	SDB3260122823	3,900.00	0.8824	3,449.35	3,441.17	0.0000	4.5800	50.0000	0.0000	(0.4388)	(0.0478)	0.0000	1	(0.4866)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ZHONGMIN ENERGY CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600163.SH	12/19/2024	SDB3260122823	300.00	0.8824	265.33	264.71	0.0000	4.5800	50.0000	0.0000	(0.0338)	(0.0037)	0.0000	1	(0.0374)	01/06/2025
600163.SH	12/19/2024	SDB3260122823	1,200.00	0.8824	1,061.34	1,058.82	0.0000	4.5800	50.0000	0.0000	(0.1350)	(0.0147)	0.0000	1	(0.1497)	01/06/2025
600163.SH	12/19/2024	SDB3260122823	100.00	0.8824	88.44	88.24	0.0000	4.5800	50.0000	0.0000	(0.0113)	(0.0012)	0.0000	1	(0.0125)	01/06/2025
600163.SH	12/19/2024	SDB3260122823	500.00	0.8824	442.22	441.18	0.0000	4.5800	50.0000	0.0000	(0.0563)	(0.0061)	0.0000	1	(0.0624)	01/06/2025
600163.SH	12/19/2024	SDB3260122823	20,400.00	0.8824	18,042.74	17,999.96	0.0000	4.5800	50.0000	0.0000	(2.2954)	(0.2500)	0.0000	1	(2.5454)	01/06/2025
600163.SH	12/19/2024	SDB3260122823	4,300.00	0.8824	3,803.13	3,794.11	0.0000	4.5800	50.0000	0.0000	(0.4838)	(0.0527)	0.0000	1	(0.5365)	01/06/2025
600163.SH	12/18/2024	SDB3260122823	31,700.00	0.8520	26,056.39	27,008.72	0.0000	4.5800	50.0000	0.0000	(3.3150)	(0.3751)	0.0000	1	(3.6901)	01/06/2025
600163.SH	12/18/2024	SDB3260122823	2,700.00	0.8520	2,224.83	2,300.43	0.0000	4.5800	50.0000	0.0000	(0.2830)	(0.0320)	0.0000	1	(0.3150)	01/06/2025
600163.SH	12/18/2024	SDB3260122823	2,200.00	0.8520	1,781.81	1,874.42	0.0000	4.5800	50.0000	0.0000	(0.2267)	(0.0260)	0.0000	1	(0.2527)	01/06/2025
600163.SH	12/18/2024	SDB3260122823	5,200.00	0.8520	4,202.69	4,430.45	0.0000	4.5800	50.0000	0.0000	(0.5347)	(0.0615)	0.0000	1	(0.5962)	01/06/2025
600163.SH	12/18/2024	SDB3260122823	1,600.00	0.8520	1,294.99	1,363.22	0.0000	4.5800	50.0000	0.0000	(0.1648)	(0.0189)	0.0000	1	(0.1837)	01/06/2025
600163.SH	12/18/2024	SDB3260122823	300.00	0.8520	243.35	255.60	0.0000	4.5800	50.0000	0.0000	(0.0310)	(0.0036)	0.0000	1	(0.0345)	01/06/2025
600163.SH	12/18/2024	SDB3260122823	600.00	0.8520	489.33	511.21	0.0000	4.5800	50.0000	0.0000	(0.0623)	(0.0071)	0.0000	1	(0.0694)	01/06/2025
600163.SH	12/18/2024	SDB3260122823	12,300.00	0.8520	10,050.12	10,479.72	0.0000	4.5800	50.0000	0.0000	(1.2786)	(0.1456)	0.0000	1	(1.4242)	01/06/2025
600163.SH	12/18/2024	SDB3260122823	400.00	0.8520	332.54	340.80	0.0000	4.5800	50.0000	0.0000	(0.0423)	(0.0047)	0.0000	1	(0.0470)	01/06/2025
600163.SH	12/18/2024	SDB3260122823	4,600.00	0.8520	3,837.34	3,919.25	0.0000	4.5800	50.0000	0.0000	(0.4882)	(0.0544)	0.0000	1	(0.5426)	01/06/2025
600163.SH	12/18/2024	SDB3260122823	1,000.00	0.8520	884.45	852.01	0.0000	4.5800	50.0000	0.0000	(0.1125)	(0.0118)	0.0000	1	(0.1244)	01/06/2025
600163.SH	12/18/2024	SDB3260122823	600.00	0.8520	530.67	511.21	0.0000	4.5800	50.0000	0.0000	(0.0675)	(0.0071)	0.0000	1	(0.0746)	01/06/2025
600163.SH	12/18/2024	SDB3260122823	18,500.00	0.8520	16,362.29	15,762.19	0.0000	4.5800	50.0000	0.0000	(2.0816)	(0.2189)	0.0000	1	(2.3006)	01/06/2025
600163.SH	12/18/2024	SDB3260122823	8,500.00	0.8520	7,517.81	7,242.09	0.0000	4.5800	50.0000	0.0000	(0.9564)	(0.1006)	0.0000	1	(1.0570)	01/06/2025
600163.SH	12/18/2024	SDB3260122823	3,900.00	0.8520	3,449.35	3,322.84	0.0000	4.5800	50.0000	0.0000	(0.4388)	(0.0462)	0.0000	1	(0.4850)	01/06/2025
600163.SH	12/18/2024	SDB3260122823	3,500.00	0.8520	3,095.57	2,982.03	0.0000	4.5800	50.0000	0.0000	(0.3938)	(0.0414)	0.0000	1	(0.4352)	01/06/2025
600163.SH	12/18/2024	SDB3260122823	1,600.00	0.8520	1,415.12	1,363.22	0.0000	4.5800	50.0000	0.0000	(0.1800)	(0.0189)	0.0000	1	(0.1990)	01/06/2025
600163.SH	12/18/2024	SDB3260122823	4,500.00	0.8520	3,980.02	3,834.05	0.0000	4.5800	50.0000	0.0000	(0.5063)	(0.0533)	0.0000	1	(0.5596)	01/06/2025
600163.SH	12/18/2024	SDB3260122823	8,500.00	0.8520	7,517.81	7,242.09	0.0000	4.5800	50.0000	0.0000	(0.9564)	(0.1006)	0.0000	1	(1.0570)	01/06/2025
600163.SH	12/18/2024	SDB3260122823	12,100.00	0.8520	10,701.82	10,309.32	0.0000	4.5800	50.0000	0.0000	(1.3615)	(0.1432)	0.0000	1	(1.5047)	01/06/2025
600163.SH	12/18/2024	SDB3260122823	82,700.00	0.8520	73,143.85	70,461.23	0.0000	4.5800	50.0000	0.0000	(9.3055)	(0.9786)	0.0000	1	(10.2842)	01/06/2025
600163.SH	12/18/2024	SDB3260122823	1,300.00	0.8520	1,149.78	1,107.61	0.0000	4.5800	50.0000	0.0000	(0.1463)	(0.0154)	0.0000	1	(0.1617)	01/06/2025
600163.SH	12/18/2024	SDB3260122823	4,800.00	0.8520	4,245.35	4,089.65	0.0000	4.5800	50.0000	0.0000	(0.5401)	(0.0568)	0.0000	1	(0.5969)	01/06/2025
600163.SH	12/18/2024	SDB3260122823	21,900.00	0.8520	19,369.41	18,659.02	0.0000	4.5800	50.0000	0.0000	(2.4642)	(0.2592)	0.0000	1	(2.7234)	01/06/2025
600163.SH	12/18/2024	SDB3260122823	11,600.00	0.8520	10,259.60	9,883.32	0.0000	4.5800	50.0000	0.0000	(1.3052)	(0.1373)	0.0000	1	(1.4425)	01/06/2025
600163.SH	12/18/2024	SDB3260122823	12,100.00	0.8520	10,701.82	10,309.32	0.0000	4.5800	50.0000	0.0000	(1.3615)	(0.1432)	0.0000	1	(1.5047)	01/06/2025
600163.SH	12/18/2024	SDB3260122823	5,900.00	0.8520	5,218.24	5,026.86	0.0000	4.5800	50.0000	0.0000	(0.6639)	(0.0698)	0.0000	1	(0.7337)	01/06/2025
600163.SH	12/18/2024	SDB3260122823	6,600.00	0.8520	5,837.36	5,623.27	0.0000	4.5800	50.0000	0.0000	(0.7426)	(0.0781)	0.0000	1	(0.8207)	01/06/2025
600163.SH	12/18/2024	SDB3260122823	16,300.00	0.8520	14,416.50	13,887.76	0.0000	4.5800	50.0000	0.0000	(1.8341)	(0.1929)	0.0000	1	(2.0270)	01/06/2025
600163.SH	12/18/2024	SDB3260122823	14,400.00	0.8520	12,736.05	12,268.94	0.0000	4.5800	50.0000	0.0000	(1.6203)	(0.1704)	0.0000	1	(1.7907)	01/06/2025
600163.SH	12/18/2024	SDB3260122823	10,500.00	0.8520	9,286.70	8,946.11	0.0000	4.5800	50.0000	0.0000	(1.1815)	(0.1243)	0.0000	1	(1.3057)	01/06/2025
600163.SH	12/18/2024	SDB3260122823	31,700.00	0.8520	28,037.00	27,008.72	0.0000	4.5800	50.0000	0.0000	(3.5669)	(0.3751)	0.0000	1	(3.9421)	01/06/2025
600163.SH	12/18/2024	SDB3260122823	400.00	0.8520	353.78	340.80	0.0000	4.5800	50.0000	0.0000	(0.0450)	(0.0047)	0.0000	1	(0.0497)	01/06/2025
600163.SH	12/18/2024	SDB3260122823	3,900.00	0.8520	3,449.35	3,322.84	0.0000	4.5800	50.0000	0.0000	(0.4388)	(0.0462)	0.0000	1	(0.4850)	01/06/2025
600163.SH	12/18/2024	SDB3260122823	300.00	0.8520	265.33	255.60	0.0000	4.5800	50.0000	0.0000	(0.0338)	(0.0036)	0.0000	1	(0.0373)	01/06/2025
600163.SH	12/18/2024	SDB3260122823	1,200.00	0.8520	1,061.34	1,022.41	0.0000	4.5800	50.0000	0.0000	(0.1350)	(0.0142)	0.0000	1	(0.1492)	01/06/2025
600163.SH	12/18/2024	SDB3260122823	100.00	0.8520	88.44	85.20	0.0000	4.5800	50.0000	0.0000	(0.0113)	(0.0012)	0.0000	1	(0.0124)	01/06/2025
600163.SH	12/18/2024	SDB3260122823	500.00	0.8520	442.22	426.00	0.0000	4.5800	50.0000	0.0000	(0.0563)	(0.0059)	0.0000	1	(0.0622)	01/06/2025
600163.SH	12/18/2024	SDB3260122823	20,400.00	0.8520	18,042.74	17,381.00	0.0000	4.5800	50.0000	0.0000	(2.2954)	(0.2414)	0.0000	1	(2.5368)	01/06/2025
600163.SH	12/18/2024	SDB3260122823	4,300.00	0.8520	3,803.13	3,663.64	0.0000	4.5800	50.0000	0.0000	(0.4838)	(0.0509)	0.0000	1	(0.5347)	01/06/2025
600163.SH	12/17/2024	SDB3260122823	31,700.00	0.8505	26,056.39	26,961.45	0.0000	4.5800	50.0000	0.0000	(3.3150)	(0.3745)	0.0000	1	(3.6894)	01/06/2025
600163.SH	12/17/2024	SDB3260122823	2,700.00	0.8505	2,224.83	2,296.40	0.0000	4.5800	50.0000	0.0000	(0.2830)	(0.0319)	0.0000	1	(0.3149)	01/06/2025
600163.SH	12/17/2024	SDB3260122823	2,200.00	0.8505	1,781.81	1,871.14	0.0000	4.5800	50.0000	0.0000	(0.2267)	(0.0260)	0.0000	1	(0.2527)	01/06/2025
600163.SH	12/17/2024	SDB3260122823	5,200.00	0.8505	4,202.69	4,422.70	0.0000	4.5800	50.0000	0.0000	(0.5347)	(0.0614)	0.0000	1	(0.5961)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ZHONGMIN ENERGY CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600163.SH	12/17/2024	SDB3260122823	1,600.00	0.8505	1,294.99	1,360.83	0.0000	4.5800	50.0000	0.0000	(0.1648)	(0.0189)	0.0000	1	(0.1837)	01/06/2025
600163.SH	12/17/2024	SDB3260122823	300.00	0.8505	243.35	255.16	0.0000	4.5800	50.0000	0.0000	(0.0310)	(0.0035)	0.0000	1	(0.0345)	01/06/2025
600163.SH	12/17/2024	SDB3260122823	600.00	0.8505	489.33	510.31	0.0000	4.5800	50.0000	0.0000	(0.0623)	(0.0071)	0.0000	1	(0.0693)	01/06/2025
600163.SH	12/17/2024	SDB3260122823	12,300.00	0.8505	10,050.12	10,461.38	0.0000	4.5800	50.0000	0.0000	(1.2786)	(0.1453)	0.0000	1	(1.4239)	01/06/2025
600163.SH	12/17/2024	SDB3260122823	400.00	0.8505	332.54	340.21	0.0000	4.5800	50.0000	0.0000	(0.0423)	(0.0047)	0.0000	1	(0.0470)	01/06/2025
600163.SH	12/17/2024	SDB3260122823	4,600.00	0.8505	3,837.34	3,912.39	0.0000	4.5800	50.0000	0.0000	(0.4882)	(0.0543)	0.0000	1	(0.5425)	01/06/2025
600163.SH	12/17/2024	SDB3260122823	1,000.00	0.8505	884.45	850.52	0.0000	4.5800	50.0000	0.0000	(0.1125)	(0.0118)	0.0000	1	(0.1243)	01/06/2025
600163.SH	12/17/2024	SDB3260122823	600.00	0.8505	530.67	510.31	0.0000	4.5800	50.0000	0.0000	(0.0675)	(0.0071)	0.0000	1	(0.0746)	01/06/2025
600163.SH	12/17/2024	SDB3260122823	18,500.00	0.8505	16,362.29	15,734.60	0.0000	4.5800	50.0000	0.0000	(2.0816)	(0.2185)	0.0000	1	(2.3002)	01/06/2025
600163.SH	12/17/2024	SDB3260122823	8,500.00	0.8505	7,517.81	7,229.41	0.0000	4.5800	50.0000	0.0000	(0.9564)	(0.1004)	0.0000	1	(1.0568)	01/06/2025
600163.SH	12/17/2024	SDB3260122823	3,900.00	0.8505	3,449.35	3,317.02	0.0000	4.5800	50.0000	0.0000	(0.4388)	(0.0461)	0.0000	1	(0.4849)	01/06/2025
600163.SH	12/17/2024	SDB3260122823	3,500.00	0.8505	3,095.57	2,976.82	0.0000	4.5800	50.0000	0.0000	(0.3938)	(0.0413)	0.0000	1	(0.4352)	01/06/2025
600163.SH	12/17/2024	SDB3260122823	1,600.00	0.8505	1,415.12	1,360.83	0.0000	4.5800	50.0000	0.0000	(0.1800)	(0.0189)	0.0000	1	(0.1989)	01/06/2025
600163.SH	12/17/2024	SDB3260122823	4,500.00	0.8505	3,980.02	3,827.34	0.0000	4.5800	50.0000	0.0000	(0.5063)	(0.0532)	0.0000	1	(0.5595)	01/06/2025
600163.SH	12/17/2024	SDB3260122823	8,500.00	0.8505	7,517.81	7,229.41	0.0000	4.5800	50.0000	0.0000	(0.9564)	(0.1004)	0.0000	1	(1.0568)	01/06/2025
600163.SH	12/17/2024	SDB3260122823	12,100.00	0.8505	10,701.82	10,291.28	0.0000	4.5800	50.0000	0.0000	(1.3615)	(0.1429)	0.0000	1	(1.5044)	01/06/2025
600163.SH	12/17/2024	SDB3260122823	82,700.00	0.8505	73,143.85	70,337.92	0.0000	4.5800	50.0000	0.0000	(9.3055)	(0.9769)	0.0000	1	(10.2824)	01/06/2025
600163.SH	12/17/2024	SDB3260122823	1,300.00	0.8505	1,149.78	1,105.67	0.0000	4.5800	50.0000	0.0000	(0.1463)	(0.0154)	0.0000	1	(0.1616)	01/06/2025
600163.SH	12/17/2024	SDB3260122823	4,800.00	0.8505	4,245.35	4,082.49	0.0000	4.5800	50.0000	0.0000	(0.5401)	(0.0567)	0.0000	1	(0.5968)	01/06/2025
600163.SH	12/17/2024	SDB3260122823	21,900.00	0.8505	19,369.41	18,626.37	0.0000	4.5800	50.0000	0.0000	(2.4642)	(0.2587)	0.0000	1	(2.7229)	01/06/2025
600163.SH	12/17/2024	SDB3260122823	11,600.00	0.8505	10,259.60	9,866.02	0.0000	4.5800	50.0000	0.0000	(1.3052)	(0.1370)	0.0000	1	(1.4423)	01/06/2025
600163.SH	12/17/2024	SDB3260122823	12,100.00	0.8505	10,701.82	10,291.28	0.0000	4.5800	50.0000	0.0000	(1.3615)	(0.1429)	0.0000	1	(1.5044)	01/06/2025
600163.SH	12/17/2024	SDB3260122823	5,900.00	0.8505	5,218.24	5,018.06	0.0000	4.5800	50.0000	0.0000	(0.6639)	(0.0697)	0.0000	1	(0.7336)	01/06/2025
600163.SH	12/17/2024	SDB3260122823	6,600.00	0.8505	5,837.36	5,613.43	0.0000	4.5800	50.0000	0.0000	(0.7426)	(0.0780)	0.0000	1	(0.8206)	01/06/2025
600163.SH	12/17/2024	SDB3260122823	16,300.00	0.8505	14,416.50	13,863.46	0.0000	4.5800	50.0000	0.0000	(1.8341)	(0.1925)	0.0000	1	(2.0266)	01/06/2025
600163.SH	12/17/2024	SDB3260122823	14,400.00	0.8505	12,736.05	12,247.47	0.0000	4.5800	50.0000	0.0000	(1.6203)	(0.1701)	0.0000	1	(1.7904)	01/06/2025
600163.SH	12/17/2024	SDB3260122823	10,500.00	0.8505	9,286.70	8,930.45	0.0000	4.5800	50.0000	0.0000	(1.1815)	(0.1240)	0.0000	1	(1.3055)	01/06/2025
600163.SH	12/17/2024	SDB3260122823	31,700.00	0.8505	28,037.00	26,961.45	0.0000	4.5800	50.0000	0.0000	(3.5669)	(0.3745)	0.0000	1	(3.9414)	01/06/2025
600163.SH	12/17/2024	SDB3260122823	400.00	0.8505	353.78	340.21	0.0000	4.5800	50.0000	0.0000	(0.0450)	(0.0047)	0.0000	1	(0.0497)	01/06/2025
600163.SH	12/17/2024	SDB3260122823	3,900.00	0.8505	3,449.35	3,317.02	0.0000	4.5800	50.0000	0.0000	(0.4388)	(0.0461)	0.0000	1	(0.4849)	01/06/2025
600163.SH	12/17/2024	SDB3260122823	300.00	0.8505	265.33	255.16	0.0000	4.5800	50.0000	0.0000	(0.0338)	(0.0035)	0.0000	1	(0.0373)	01/06/2025
600163.SH	12/17/2024	SDB3260122823	1,200.00	0.8505	1,061.34	1,020.62	0.0000	4.5800	50.0000	0.0000	(0.1350)	(0.0142)	0.0000	1	(0.1492)	01/06/2025
600163.SH	12/17/2024	SDB3260122823	100.00	0.8505	88.44	85.05	0.0000	4.5800	50.0000	0.0000	(0.0113)	(0.0012)	0.0000	1	(0.0124)	01/06/2025
600163.SH	12/17/2024	SDB3260122823	500.00	0.8505	442.22	425.26	0.0000	4.5800	50.0000	0.0000	(0.0563)	(0.0059)	0.0000	1	(0.0622)	01/06/2025
600163.SH	12/17/2024	SDB3260122823	20,400.00	0.8505	18,042.74	17,350.59	0.0000	4.5800	50.0000	0.0000	(2.2954)	(0.2410)	0.0000	1	(2.5364)	01/06/2025
600163.SH	12/17/2024	SDB3260122823	4,300.00	0.8505	3,803.13	3,657.23	0.0000	4.5800	50.0000	0.0000	(0.4838)	(0.0508)	0.0000	1	(0.5346)	01/06/2025
600163.SH	12/16/2024	SDB3260122823	31,700.00	0.8627	26,056.39	27,346.23	0.0000	4.5800	50.0000	0.0000	(3.3150)	(0.3798)	0.0000	1	(3.6948)	01/06/2025
600163.SH	12/16/2024	SDB3260122823	2,700.00	0.8627	2,224.83	2,329.17	0.0000	4.5800	50.0000	0.0000	(0.2830)	(0.0323)	0.0000	1	(0.3154)	01/06/2025
600163.SH	12/16/2024	SDB3260122823	2,200.00	0.8627	1,781.81	1,897.85	0.0000	4.5800	50.0000	0.0000	(0.2267)	(0.0264)	0.0000	1	(0.2530)	01/06/2025
600163.SH	12/16/2024	SDB3260122823	5,200.00	0.8627	4,202.69	4,485.82	0.0000	4.5800	50.0000	0.0000	(0.5347)	(0.0623)	0.0000	1	(0.5970)	01/06/2025
600163.SH	12/16/2024	SDB3260122823	1,600.00	0.8627	1,294.99	1,380.25	0.0000	4.5800	50.0000	0.0000	(0.1648)	(0.0192)	0.0000	1	(0.1839)	01/06/2025
600163.SH	12/16/2024	SDB3260122823	300.00	0.8627	243.35	258.80	0.0000	4.5800	50.0000	0.0000	(0.0310)	(0.0036)	0.0000	1	(0.0346)	01/06/2025
600163.SH	12/16/2024	SDB3260122823	600.00	0.8627	489.33	517.59	0.0000	4.5800	50.0000	0.0000	(0.0623)	(0.0072)	0.0000	1	(0.0694)	01/06/2025
600163.SH	12/16/2024	SDB3260122823	12,300.00	0.8627	10,050.12	10,610.68	0.0000	4.5800	50.0000	0.0000	(1.2786)	(0.1474)	0.0000	1	(1.4260)	01/06/2025
600163.SH	12/16/2024	SDB3260122823	400.00	0.8627	332.54	345.06	0.0000	4.5800	50.0000	0.0000	(0.0423)	(0.0048)	0.0000	1	(0.0471)	01/06/2025
600163.SH	12/16/2024	SDB3260122823	4,600.00	0.8627	3,837.34	3,968.22	0.0000	4.5800	50.0000	0.0000	(0.4882)	(0.0551)	0.0000	1	(0.5433)	01/06/2025
600163.SH	12/16/2024	SDB3260122823	1,000.00	0.8627	884.45	862.66	0.0000	4.5800	50.0000	0.0000	(0.1125)	(0.0120)	0.0000	1	(0.1245)	01/06/2025
600163.SH	12/16/2024	SDB3260122823	600.00	0.8627	530.67	517.59	0.0000	4.5800	50.0000	0.0000	(0.0675)	(0.0072)	0.0000	1	(0.0747)	01/06/2025
600163.SH	12/16/2024	SDB3260122823	18,500.00	0.8627	16,362.29	15,959.15	0.0000	4.5800	50.0000	0.0000	(2.0816)	(0.2217)	0.0000	1	(2.3033)	01/06/2025
600163.SH	12/16/2024	SDB3260122823	8,500.00	0.8627	7,517.81	7,332.58	0.0000	4.5800	50.0000	0.0000	(0.9564)	(0.1018)	0.0000	1	(1.0583)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ZHONGMIN ENERGY CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600163.SH	12/16/2024	SDB3260122823	3,900.00	0.8627	3,449.35	3,364.36	0.0000	4.5800	50.0000	0.0000	(0.4388)	(0.0467)	0.0000	1	(0.4856)	01/06/2025
600163.SH	12/16/2024	SDB3260122823	3,500.00	0.8627	3,095.57	3,019.30	0.0000	4.5800	50.0000	0.0000	(0.3938)	(0.0419)	0.0000	1	(0.4358)	01/06/2025
600163.SH	12/16/2024	SDB3260122823	1,600.00	0.8627	1,415.12	1,380.25	0.0000	4.5800	50.0000	0.0000	(0.1800)	(0.0192)	0.0000	1	(0.1992)	01/06/2025
600163.SH	12/16/2024	SDB3260122823	4,500.00	0.8627	3,980.02	3,881.96	0.0000	4.5800	50.0000	0.0000	(0.5063)	(0.0539)	0.0000	1	(0.5603)	01/06/2025
600163.SH	12/16/2024	SDB3260122823	8,500.00	0.8627	7,517.81	7,332.58	0.0000	4.5800	50.0000	0.0000	(0.9564)	(0.1018)	0.0000	1	(1.0583)	01/06/2025
600163.SH	12/16/2024	SDB3260122823	12,100.00	0.8627	10,701.82	10,438.15	0.0000	4.5800	50.0000	0.0000	(1.3615)	(0.1450)	0.0000	1	(1.5065)	01/06/2025
600163.SH	12/16/2024	SDB3260122823	82,700.00	0.8627	73,143.85	71,341.73	0.0000	4.5800	50.0000	0.0000	(9.3055)	(0.9909)	0.0000	1	(10.2964)	01/06/2025
600163.SH	12/16/2024	SDB3260122823	1,300.00	0.8627	1,149.78	1,121.45	0.0000	4.5800	50.0000	0.0000	(0.1463)	(0.0156)	0.0000	1	(0.1619)	01/06/2025
600163.SH	12/16/2024	SDB3260122823	4,800.00	0.8627	4,245.35	4,140.75	0.0000	4.5800	50.0000	0.0000	(0.5401)	(0.0575)	0.0000	1	(0.5976)	01/06/2025
600163.SH	12/16/2024	SDB3260122823	21,900.00	0.8627	19,369.41	18,892.19	0.0000	4.5800	50.0000	0.0000	(2.4642)	(0.2624)	0.0000	1	(2.7266)	01/06/2025
600163.SH	12/16/2024	SDB3260122823	11,600.00	0.8627	10,259.60	10,006.82	0.0000	4.5800	50.0000	0.0000	(1.3052)	(0.1390)	0.0000	1	(1.4442)	01/06/2025
600163.SH	12/16/2024	SDB3260122823	12,100.00	0.8627	10,701.82	10,438.15	0.0000	4.5800	50.0000	0.0000	(1.3615)	(0.1450)	0.0000	1	(1.5065)	01/06/2025
600163.SH	12/16/2024	SDB3260122823	5,900.00	0.8627	5,218.24	5,089.68	0.0000	4.5800	50.0000	0.0000	(0.6639)	(0.0707)	0.0000	1	(0.7346)	01/06/2025
600163.SH	12/16/2024	SDB3260122823	6,600.00	0.8627	5,837.36	5,693.54	0.0000	4.5800	50.0000	0.0000	(0.7426)	(0.0791)	0.0000	1	(0.8217)	01/06/2025
600163.SH	12/16/2024	SDB3260122823	16,300.00	0.8627	14,416.50	14,061.31	0.0000	4.5800	50.0000	0.0000	(1.8341)	(0.1953)	0.0000	1	(2.0294)	01/06/2025
600163.SH	12/16/2024	SDB3260122823	14,400.00	0.8627	12,736.05	12,422.26	0.0000	4.5800	50.0000	0.0000	(1.6203)	(0.1725)	0.0000	1	(1.7928)	01/06/2025
600163.SH	12/16/2024	SDB3260122823	10,500.00	0.8627	9,286.70	9,057.90	0.0000	4.5800	50.0000	0.0000	(1.1815)	(0.1258)	0.0000	1	(1.3073)	01/06/2025
600163.SH	12/16/2024	SDB3260122823	31,700.00	0.8627	28,037.00	27,346.23	0.0000	4.5800	50.0000	0.0000	(3.5669)	(0.3798)	0.0000	1	(3.9467)	01/06/2025
600163.SH	12/16/2024	SDB3260122823	400.00	0.8627	353.78	345.06	0.0000	4.5800	50.0000	0.0000	(0.0450)	(0.0048)	0.0000	1	(0.0498)	01/06/2025
600163.SH	12/16/2024	SDB3260122823	3,900.00	0.8627	3,449.35	3,364.36	0.0000	4.5800	50.0000	0.0000	(0.4388)	(0.0467)	0.0000	1	(0.4856)	01/06/2025
600163.SH	12/16/2024	SDB3260122823	300.00	0.8627	265.33	258.80	0.0000	4.5800	50.0000	0.0000	(0.0338)	(0.0036)	0.0000	1	(0.0374)	01/06/2025
600163.SH	12/16/2024	SDB3260122823	1,200.00	0.8627	1,061.34	1,035.19	0.0000	4.5800	50.0000	0.0000	(0.1350)	(0.0144)	0.0000	1	(0.1494)	01/06/2025
600163.SH	12/16/2024	SDB3260122823	100.00	0.8627	88.44	86.27	0.0000	4.5800	50.0000	0.0000	(0.0113)	(0.0012)	0.0000	1	(0.0125)	01/06/2025
600163.SH	12/16/2024	SDB3260122823	500.00	0.8627	442.22	431.33	0.0000	4.5800	50.0000	0.0000	(0.0563)	(0.0060)	0.0000	1	(0.0623)	01/06/2025
600163.SH	12/16/2024	SDB3260122823	20,400.00	0.8627	18,042.74	17,598.20	0.0000	4.5800	50.0000	0.0000	(2.2954)	(0.2444)	0.0000	1	(2.5399)	01/06/2025
600163.SH	12/16/2024	SDB3260122823	4,300.00	0.8627	3,803.13	3,709.43	0.0000	4.5800	50.0000	0.0000	(0.4838)	(0.0515)	0.0000	1	(0.5354)	01/06/2025
600163.SH	12/13/2024	SDB3260122823	31,700.00	0.8311	26,056.39	26,344.63	0.0000	4.5800	50.0000	0.0000	(9.9449)	(1.0977)	0.0000	3	(11.0425)	01/06/2025
600163.SH	12/13/2024	SDB3260122823	2,700.00	0.8311	2,224.83	2,243.86	0.0000	4.5800	50.0000	0.0000	(0.8491)	(0.0935)	0.0000	3	(0.9426)	01/06/2025
600163.SH	12/13/2024	SDB3260122823	2,200.00	0.8311	1,781.81	1,828.33	0.0000	4.5800	50.0000	0.0000	(0.6801)	(0.0762)	0.0000	3	(0.7562)	01/06/2025
600163.SH	12/13/2024	SDB3260122823	5,200.00	0.8311	4,202.69	4,321.52	0.0000	4.5800	50.0000	0.0000	(1.6040)	(0.1801)	0.0000	3	(1.7841)	01/06/2025
600163.SH	12/13/2024	SDB3260122823	1,600.00	0.8311	1,294.99	1,329.70	0.0000	4.5800	50.0000	0.0000	(0.4943)	(0.0554)	0.0000	3	(0.5497)	01/06/2025
600163.SH	12/13/2024	SDB3260122823	300.00	0.8311	243.35	249.32	0.0000	4.5800	50.0000	0.0000	(0.0929)	(0.0104)	0.0000	3	(0.1033)	01/06/2025
600163.SH	12/13/2024	SDB3260122823	600.00	0.8311	489.33	498.64	0.0000	4.5800	50.0000	0.0000	(0.1868)	(0.0208)	0.0000	3	(0.2075)	01/06/2025
600163.SH	12/13/2024	SDB3260122823	12,300.00	0.8311	10,050.12	10,222.05	0.0000	4.5800	50.0000	0.0000	(3.8358)	(0.4259)	0.0000	3	(4.2617)	01/06/2025
600163.SH	12/13/2024	SDB3260122823	400.00	0.8311	332.54	332.42	0.0000	4.5800	50.0000	0.0000	(0.1269)	(0.0139)	0.0000	3	(0.1408)	01/06/2025
600163.SH	12/13/2024	SDB3260122823	4,600.00	0.8311	3,837.34	3,822.88	0.0000	4.5800	50.0000	0.0000	(1.4646)	(0.1593)	0.0000	3	(1.6239)	01/06/2025
600163.SH	12/13/2024	SDB3260122823	1,000.00	0.8311	884.45	831.06	0.0000	4.5800	50.0000	0.0000	(0.3376)	(0.0346)	0.0000	3	(0.3722)	01/06/2025
600163.SH	12/13/2024	SDB3260122823	600.00	0.8311	530.67	498.64	0.0000	4.5800	50.0000	0.0000	(0.2025)	(0.0208)	0.0000	3	(0.2233)	01/06/2025
600163.SH	12/13/2024	SDB3260122823	18,500.00	0.8311	16,362.29	15,374.63	0.0000	4.5800	50.0000	0.0000	(6.2449)	(0.6406)	0.0000	3	(6.8855)	01/06/2025
600163.SH	12/13/2024	SDB3260122823	8,500.00	0.8311	7,517.81	7,064.02	0.0000	4.5800	50.0000	0.0000	(2.8693)	(0.2943)	0.0000	3	(3.1636)	01/06/2025
600163.SH	12/13/2024	SDB3260122823	3,900.00	0.8311	3,449.35	3,241.14	0.0000	4.5800	50.0000	0.0000	(1.3165)	(0.1350)	0.0000	3	(1.4515)	01/06/2025
600163.SH	12/13/2024	SDB3260122823	3,500.00	0.8311	3,095.57	2,908.71	0.0000	4.5800	50.0000	0.0000	(1.1815)	(0.1212)	0.0000	3	(1.3027)	01/06/2025
600163.SH	12/13/2024	SDB3260122823	1,600.00	0.8311	1,415.12	1,329.70	0.0000	4.5800	50.0000	0.0000	(0.5401)	(0.0554)	0.0000	3	(0.5955)	01/06/2025
600163.SH	12/13/2024	SDB3260122823	4,500.00	0.8311	3,980.02	3,739.77	0.0000	4.5800	50.0000	0.0000	(1.5190)	(0.1558)	0.0000	3	(1.6749)	01/06/2025
600163.SH	12/13/2024	SDB3260122823	8,500.00	0.8311	7,517.81	7,064.02	0.0000	4.5800	50.0000	0.0000	(2.8693)	(0.2943)	0.0000	3	(3.1636)	01/06/2025
600163.SH	12/13/2024	SDB3260122823	12,100.00	0.8311	10,701.82	10,055.84	0.0000	4.5800	50.0000	0.0000	(4.0845)	(0.4190)	0.0000	3	(4.5035)	01/06/2025
600163.SH	12/13/2024	SDB3260122823	82,700.00	0.8311	73,143.85	68,728.74	0.0000	4.5800	50.0000	0.0000	(27.9166)	(2.8637)	0.0000	3	(30.7803)	01/06/2025
600163.SH	12/13/2024	SDB3260122823	1,300.00	0.8311	1,149.78	1,080.38	0.0000	4.5800	50.0000	0.0000	(0.4388)	(0.0450)	0.0000	3	(0.4838)	01/06/2025
600163.SH	12/13/2024	SDB3260122823	4,800.00	0.8311	4,245.35	3,989.09	0.0000	4.5800	50.0000	0.0000	(1.6203)	(0.1662)	0.0000	3	(1.7865)	01/06/2025
600163.SH	12/13/2024	SDB3260122823	21,900.00	0.8311	19,369.41	18,200.24	0.0000	4.5800	50.0000	0.0000	(7.3927)	(0.7583)	0.0000	3	(8.1510)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ZHONGMIN ENERGY CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600163.SH	12/13/2024	SDB3260122823	11,600.00	0.8311	10,259.60	9,640.31	0.0000	4.5800	50.0000	0.0000	(3.9157)	(0.4017)	0.0000	3	(4.3174)	01/06/2025
600163.SH	12/13/2024	SDB3260122823	12,100.00	0.8311	10,701.82	10,055.84	0.0000	4.5800	50.0000	0.0000	(4.0845)	(0.4190)	0.0000	3	(4.5035)	01/06/2025
600163.SH	12/13/2024	SDB3260122823	5,900.00	0.8311	5,218.24	4,903.26	0.0000	4.5800	50.0000	0.0000	(1.9916)	(0.2043)	0.0000	3	(2.1959)	01/06/2025
600163.SH	12/13/2024	SDB3260122823	6,600.00	0.8311	5,837.36	5,485.00	0.0000	4.5800	50.0000	0.0000	(2.2279)	(0.2285)	0.0000	3	(2.4565)	01/06/2025
600163.SH	12/13/2024	SDB3260122823	16,300.00	0.8311	14,416.50	13,546.29	0.0000	4.5800	50.0000	0.0000	(5.5023)	(0.5644)	0.0000	3	(6.0667)	01/06/2025
600163.SH	12/13/2024	SDB3260122823	14,400.00	0.8311	12,736.05	11,967.28	0.0000	4.5800	50.0000	0.0000	(4.8609)	(0.4986)	0.0000	3	(5.3596)	01/06/2025
600163.SH	12/13/2024	SDB3260122823	10,500.00	0.8311	9,286.70	8,726.14	0.0000	4.5800	50.0000	0.0000	(3.5444)	(0.3636)	0.0000	3	(3.9080)	01/06/2025
600163.SH	12/13/2024	SDB3260122823	31,700.00	0.8311	28,037.00	26,344.63	0.0000	4.5800	50.0000	0.0000	(10.7008)	(1.0977)	0.0000	3	(11.7985)	01/06/2025
600163.SH	12/13/2024	SDB3260122823	400.00	0.8311	353.78	332.42	0.0000	4.5800	50.0000	0.0000	(0.1350)	(0.0139)	0.0000	3	(0.1489)	01/06/2025
600163.SH	12/13/2024	SDB3260122823	3,900.00	0.8311	3,449.35	3,241.14	0.0000	4.5800	50.0000	0.0000	(1.3165)	(0.1350)	0.0000	3	(1.4515)	01/06/2025
600163.SH	12/13/2024	SDB3260122823	300.00	0.8311	265.33	249.32	0.0000	4.5800	50.0000	0.0000	(0.1013)	(0.0104)	0.0000	3	(0.1117)	01/06/2025
600163.SH	12/13/2024	SDB3260122823	1,200.00	0.8311	1,061.34	997.27	0.0000	4.5800	50.0000	0.0000	(0.4051)	(0.0416)	0.0000	3	(0.4466)	01/06/2025
600163.SH	12/13/2024	SDB3260122823	100.00	0.8311	88.44	83.11	0.0000	4.5800	50.0000	0.0000	(0.0338)	(0.0035)	0.0000	3	(0.0372)	01/06/2025
600163.SH	12/13/2024	SDB3260122823	500.00	0.8311	442.22	415.53	0.0000	4.5800	50.0000	0.0000	(0.1688)	(0.0173)	0.0000	3	(0.1861)	01/06/2025
600163.SH	12/13/2024	SDB3260122823	20,400.00	0.8311	18,042.74	16,953.64	0.0000	4.5800	50.0000	0.0000	(6.8863)	(0.7064)	0.0000	3	(7.5927)	01/06/2025
600163.SH	12/13/2024	SDB3260122823	4,300.00	0.8311	3,803.13	3,573.56	0.0000	4.5800	50.0000	0.0000	(1.4515)	(0.1489)	0.0000	3	(1.6004)	01/06/2025
600163.SH	12/12/2024	SDB3260122823	2,200.00	0.8037	1,781.81	1,768.04	0.0000	4.5800	50.0000	0.0000	(0.2267)	(0.0246)	0.0000	1	(0.2512)	01/06/2025
600163.SH	12/12/2024	SDB3260122823	5,200.00	0.8037	4,202.69	4,179.00	0.0000	4.5800	50.0000	0.0000	(0.5347)	(0.0580)	0.0000	1	(0.5927)	01/06/2025
600163.SH	12/12/2024	SDB3260122823	1,600.00	0.8037	1,294.99	1,285.84	0.0000	4.5800	50.0000	0.0000	(0.1648)	(0.0179)	0.0000	1	(0.1826)	01/06/2025
600163.SH	12/12/2024	SDB3260122823	300.00	0.8037	243.35	241.10	0.0000	4.5800	50.0000	0.0000	(0.0310)	(0.0033)	0.0000	1	(0.0343)	01/06/2025
600163.SH	12/12/2024	SDB3260122823	600.00	0.8037	489.33	482.19	0.0000	4.5800	50.0000	0.0000	(0.0623)	(0.0067)	0.0000	1	(0.0690)	01/06/2025
600163.SH	12/12/2024	SDB3260122823	12,300.00	0.8037	10,050.12	9,884.93	0.0000	4.5800	50.0000	0.0000	(1.2786)	(0.1373)	0.0000	1	(1.4159)	01/06/2025
600163.SH	12/12/2024	SDB3260122823	400.00	0.8037	332.54	321.46	0.0000	4.5800	50.0000	0.0000	(0.0423)	(0.0045)	0.0000	1	(0.0468)	01/06/2025
600163.SH	12/12/2024	SDB3260122823	4,600.00	0.8037	3,837.34	3,696.80	0.0000	4.5800	50.0000	0.0000	(0.4882)	(0.0513)	0.0000	1	(0.5395)	01/06/2025
600163.SH	12/12/2024	SDB3260122823	1,000.00	0.8037	884.45	803.65	0.0000	4.5800	50.0000	0.0000	(0.1125)	(0.0112)	0.0000	1	(0.1237)	01/06/2025
600163.SH	12/12/2024	SDB3260122823	600.00	0.8037	530.67	482.19	0.0000	4.5800	50.0000	0.0000	(0.0675)	(0.0067)	0.0000	1	(0.0742)	01/06/2025
600163.SH	12/12/2024	SDB3260122823	18,500.00	0.8037	16,362.29	14,867.58	0.0000	4.5800	50.0000	0.0000	(2.0816)	(0.2065)	0.0000	1	(2.2881)	01/06/2025
600163.SH	12/12/2024	SDB3260122823	8,500.00	0.8037	7,517.81	6,831.05	0.0000	4.5800	50.0000	0.0000	(0.9564)	(0.0949)	0.0000	1	(1.0513)	01/06/2025
600163.SH	12/12/2024	SDB3260122823	3,900.00	0.8037	3,449.35	3,134.25	0.0000	4.5800	50.0000	0.0000	(0.4388)	(0.0435)	0.0000	1	(0.4824)	01/06/2025
600163.SH	12/12/2024	SDB3260122823	3,500.00	0.8037	3,095.57	2,812.79	0.0000	4.5800	50.0000	0.0000	(0.3938)	(0.0391)	0.0000	1	(0.4329)	01/06/2025
600163.SH	12/12/2024	SDB3260122823	1,600.00	0.8037	1,415.12	1,285.84	0.0000	4.5800	50.0000	0.0000	(0.1800)	(0.0179)	0.0000	1	(0.1979)	01/06/2025
600163.SH	12/12/2024	SDB3260122823	4,500.00	0.8037	3,980.02	3,616.44	0.0000	4.5800	50.0000	0.0000	(0.5063)	(0.0502)	0.0000	1	(0.5566)	01/06/2025
600163.SH	12/12/2024	SDB3260122823	8,500.00	0.8037	7,517.81	6,831.05	0.0000	4.5800	50.0000	0.0000	(0.9564)	(0.0949)	0.0000	1	(1.0513)	01/06/2025
600163.SH	12/12/2024	SDB3260122823	12,100.00	0.8037	10,701.82	9,724.20	0.0000	4.5800	50.0000	0.0000	(1.3615)	(0.1351)	0.0000	1	(1.4966)	01/06/2025
600163.SH	12/12/2024	SDB3260122823	82,700.00	0.8037	73,143.85	66,462.10	0.0000	4.5800	50.0000	0.0000	(9.3055)	(0.9231)	0.0000	1	(10.2286)	01/06/2025
600163.SH	12/12/2024	SDB3260122823	1,300.00	0.8037	1,149.78	1,044.75	0.0000	4.5800	50.0000	0.0000	(0.1463)	(0.0145)	0.0000	1	(0.1608)	01/06/2025
600163.SH	12/12/2024	SDB3260122823	4,800.00	0.8037	4,245.35	3,857.53	0.0000	4.5800	50.0000	0.0000	(0.5401)	(0.0536)	0.0000	1	(0.5937)	01/06/2025
600163.SH	12/12/2024	SDB3260122823	21,900.00	0.8037	19,369.41	17,600.00	0.0000	4.5800	50.0000	0.0000	(2.4642)	(0.2444)	0.0000	1	(2.7087)	01/06/2025
600163.SH	12/12/2024	SDB3260122823	11,600.00	0.8037	10,259.60	9,322.37	0.0000	4.5800	50.0000	0.0000	(1.3052)	(0.1295)	0.0000	1	(1.4347)	01/06/2025
600163.SH	12/12/2024	SDB3260122823	12,100.00	0.8037	10,701.82	9,724.20	0.0000	4.5800	50.0000	0.0000	(1.3615)	(0.1351)	0.0000	1	(1.4966)	01/06/2025
600163.SH	12/12/2024	SDB3260122823	5,900.00	0.8037	5,218.24	4,741.55	0.0000	4.5800	50.0000	0.0000	(0.6639)	(0.0659)	0.0000	1	(0.7297)	01/06/2025
600163.SH	12/12/2024	SDB3260122823	6,600.00	0.8037	5,837.36	5,304.11	0.0000	4.5800	50.0000	0.0000	(0.7426)	(0.0737)	0.0000	1	(0.8163)	01/06/2025
600163.SH	12/12/2024	SDB3260122823	16,300.00	0.8037	14,416.50	13,099.54	0.0000	4.5800	50.0000	0.0000	(1.8341)	(0.1819)	0.0000	1	(2.0160)	01/06/2025
600163.SH	12/12/2024	SDB3260122823	14,400.00	0.8037	12,736.05	11,572.60	0.0000	4.5800	50.0000	0.0000	(1.6203)	(0.1607)	0.0000	1	(1.7810)	01/06/2025
600163.SH	12/12/2024	SDB3260122823	10,500.00	0.8037	9,286.70	8,438.36	0.0000	4.5800	50.0000	0.0000	(1.1815)	(0.1172)	0.0000	1	(1.2987)	01/06/2025
600163.SH	12/12/2024	SDB3260122823	31,700.00	0.8037	28,037.00	25,475.80	0.0000	4.5800	50.0000	0.0000	(3.5669)	(0.3538)	0.0000	1	(3.9208)	01/06/2025
600163.SH	12/12/2024	SDB3260122823	400.00	0.8037	353.78	321.46	0.0000	4.5800	50.0000	0.0000	(0.0450)	(0.0045)	0.0000	1	(0.0495)	01/06/2025
600163.SH	12/12/2024	SDB3260122823	3,900.00	0.8037	3,449.35	3,134.25	0.0000	4.5800	50.0000	0.0000	(0.4388)	(0.0435)	0.0000	1	(0.4824)	01/06/2025
600163.SH	12/12/2024	SDB3260122823	300.00	0.8037	265.33	241.10	0.0000	4.5800	50.0000	0.0000	(0.0338)	(0.0033)	0.0000	1	(0.0371)	01/06/2025
600163.SH	12/12/2024	SDB3260122823	1,200.00	0.8037	1,061.34	964.38	0.0000	4.5800	50.0000	0.0000	(0.1350)	(0.0134)	0.0000	1	(0.1484)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ZHONGMIN ENERGY CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600163.SH	12/12/2024	SDB3260122823	100.00	0.8037	88.44	80.37	0.0000	4.5800	50.0000	0.0000	(0.0113)	(0.0011)	0.0000	1	(0.0124)	01/06/2025
600163.SH	12/12/2024	SDB3260122823	500.00	0.8037	442.22	401.83	0.0000	4.5800	50.0000	0.0000	(0.0563)	(0.0056)	0.0000	1	(0.0618)	01/06/2025
600163.SH	12/12/2024	SDB3260122823	20,400.00	0.8037	18,042.74	16,394.52	0.0000	4.5800	50.0000	0.0000	(2.2954)	(0.2277)	0.0000	1	(2.5231)	01/06/2025
600163.SH	12/12/2024	SDB3260122823	4,300.00	0.8037	3,803.13	3,455.71	0.0000	4.5800	50.0000	0.0000	(0.4838)	(0.0480)	0.0000	1	(0.5318)	01/06/2025
600163.SH	12/11/2024	SDB3260122823	1,600.00	0.8109	1,294.99	1,297.48	0.0000	4.5800	50.0000	0.0000	(0.1648)	(0.0180)	0.0000	1	(0.1828)	01/06/2025
600163.SH	12/11/2024	SDB3260122823	300.00	0.8109	243.35	243.28	0.0000	4.5800	50.0000	0.0000	(0.0310)	(0.0034)	0.0000	1	(0.0343)	01/06/2025
600163.SH	12/11/2024	SDB3260122823	600.00	0.8109	489.33	486.56	0.0000	4.5800	50.0000	0.0000	(0.0623)	(0.0068)	0.0000	1	(0.0690)	01/06/2025
600163.SH	12/11/2024	SDB3260122823	12,300.00	0.8109	10,050.12	9,974.39	0.0000	4.5800	50.0000	0.0000	(1.2786)	(0.1385)	0.0000	1	(1.4171)	01/06/2025
600163.SH	12/11/2024	SDB3260122823	400.00	0.8109	332.54	324.37	0.0000	4.5800	50.0000	0.0000	(0.0423)	(0.0045)	0.0000	1	(0.0468)	01/06/2025
600163.SH	12/11/2024	SDB3260122823	4,600.00	0.8109	3,837.34	3,730.26	0.0000	4.5800	50.0000	0.0000	(0.4882)	(0.0518)	0.0000	1	(0.5400)	01/06/2025
600163.SH	12/11/2024	SDB3260122823	1,000.00	0.8109	884.45	810.93	0.0000	4.5800	50.0000	0.0000	(0.1125)	(0.0113)	0.0000	1	(0.1238)	01/06/2025
600163.SH	12/11/2024	SDB3260122823	600.00	0.8109	530.67	486.56	0.0000	4.5800	50.0000	0.0000	(0.0675)	(0.0068)	0.0000	1	(0.0743)	01/06/2025
600163.SH	12/11/2024	SDB3260122823	18,500.00	0.8109	16,362.29	15,002.13	0.0000	4.5800	50.0000	0.0000	(2.0816)	(0.2084)	0.0000	1	(2.2900)	01/06/2025
600163.SH	12/11/2024	SDB3260122823	8,500.00	0.8109	7,517.81	6,892.87	0.0000	4.5800	50.0000	0.0000	(0.9564)	(0.0957)	0.0000	1	(1.0522)	01/06/2025
600163.SH	12/11/2024	SDB3260122823	3,900.00	0.8109	3,449.35	3,162.61	0.0000	4.5800	50.0000	0.0000	(0.4388)	(0.0439)	0.0000	1	(0.4828)	01/06/2025
600163.SH	12/11/2024	SDB3260122823	3,500.00	0.8109	3,095.57	2,838.24	0.0000	4.5800	50.0000	0.0000	(0.3938)	(0.0394)	0.0000	1	(0.4332)	01/06/2025
600163.SH	12/11/2024	SDB3260122823	1,600.00	0.8109	1,415.12	1,297.48	0.0000	4.5800	50.0000	0.0000	(0.1800)	(0.0180)	0.0000	1	(0.1981)	01/06/2025
600163.SH	12/11/2024	SDB3260122823	4,500.00	0.8109	3,980.02	3,649.17	0.0000	4.5800	50.0000	0.0000	(0.5063)	(0.0507)	0.0000	1	(0.5570)	01/06/2025
600163.SH	12/11/2024	SDB3260122823	8,500.00	0.8109	7,517.81	6,892.87	0.0000	4.5800	50.0000	0.0000	(0.9564)	(0.0957)	0.0000	1	(1.0522)	01/06/2025
600163.SH	12/11/2024	SDB3260122823	12,100.00	0.8109	10,701.82	9,812.20	0.0000	4.5800	50.0000	0.0000	(1.3615)	(0.1363)	0.0000	1	(1.4978)	01/06/2025
600163.SH	12/11/2024	SDB3260122823	82,700.00	0.8109	73,143.85	67,063.58	0.0000	4.5800	50.0000	0.0000	(9.3055)	(0.9314)	0.0000	1	(10.2370)	01/06/2025
600163.SH	12/11/2024	SDB3260122823	1,300.00	0.8109	1,149.78	1,054.20	0.0000	4.5800	50.0000	0.0000	(0.1463)	(0.0146)	0.0000	1	(0.1609)	01/06/2025
600163.SH	12/11/2024	SDB3260122823	4,800.00	0.8109	4,245.35	3,892.44	0.0000	4.5800	50.0000	0.0000	(0.5401)	(0.0541)	0.0000	1	(0.5942)	01/06/2025
600163.SH	12/11/2024	SDB3260122823	21,900.00	0.8109	19,369.41	17,759.28	0.0000	4.5800	50.0000	0.0000	(2.4642)	(0.2467)	0.0000	1	(2.7109)	01/06/2025
600163.SH	12/11/2024	SDB3260122823	11,600.00	0.8109	10,259.60	9,406.74	0.0000	4.5800	50.0000	0.0000	(1.3052)	(0.1306)	0.0000	1	(1.4359)	01/06/2025
600163.SH	12/11/2024	SDB3260122823	12,100.00	0.8109	10,701.82	9,812.20	0.0000	4.5800	50.0000	0.0000	(1.3615)	(0.1363)	0.0000	1	(1.4978)	01/06/2025
600163.SH	12/11/2024	SDB3260122823	5,900.00	0.8109	5,218.24	4,784.46	0.0000	4.5800	50.0000	0.0000	(0.6639)	(0.0665)	0.0000	1	(0.7303)	01/06/2025
600163.SH	12/11/2024	SDB3260122823	6,600.00	0.8109	5,837.36	5,352.11	0.0000	4.5800	50.0000	0.0000	(0.7426)	(0.0743)	0.0000	1	(0.8170)	01/06/2025
600163.SH	12/11/2024	SDB3260122823	16,300.00	0.8109	14,416.50	13,218.09	0.0000	4.5800	50.0000	0.0000	(1.8341)	(0.1836)	0.0000	1	(2.0177)	01/06/2025
600163.SH	12/11/2024	SDB3260122823	14,400.00	0.8109	12,736.05	11,677.33	0.0000	4.5800	50.0000	0.0000	(1.6203)	(0.1622)	0.0000	1	(1.7825)	01/06/2025
600163.SH	12/11/2024	SDB3260122823	10,500.00	0.8109	9,286.70	8,514.72	0.0000	4.5800	50.0000	0.0000	(1.1815)	(0.1183)	0.0000	1	(1.2997)	01/06/2025
600163.SH	12/11/2024	SDB3260122823	31,700.00	0.8109	28,037.00	25,706.35	0.0000	4.5800	50.0000	0.0000	(3.5669)	(0.3570)	0.0000	1	(3.9240)	01/06/2025
600163.SH	12/11/2024	SDB3260122823	400.00	0.8109	353.78	324.37	0.0000	4.5800	50.0000	0.0000	(0.0450)	(0.0045)	0.0000	1	(0.0495)	01/06/2025
600163.SH	12/11/2024	SDB3260122823	3,900.00	0.8109	3,449.35	3,162.61	0.0000	4.5800	50.0000	0.0000	(0.4388)	(0.0439)	0.0000	1	(0.4828)	01/06/2025
600163.SH	12/11/2024	SDB3260122823	300.00	0.8109	265.33	243.28	0.0000	4.5800	50.0000	0.0000	(0.0338)	(0.0034)	0.0000	1	(0.0371)	01/06/2025
600163.SH	12/11/2024	SDB3260122823	1,200.00	0.8109	1,061.34	973.11	0.0000	4.5800	50.0000	0.0000	(0.1350)	(0.0135)	0.0000	1	(0.1485)	01/06/2025
600163.SH	12/11/2024	SDB3260122823	100.00	0.8109	88.44	81.09	0.0000	4.5800	50.0000	0.0000	(0.0113)	(0.0011)	0.0000	1	(0.0124)	01/06/2025
600163.SH	12/11/2024	SDB3260122823	500.00	0.8109	442.22	405.46	0.0000	4.5800	50.0000	0.0000	(0.0563)	(0.0056)	0.0000	1	(0.0619)	01/06/2025
600163.SH	12/11/2024	SDB3260122823	20,400.00	0.8109	18,042.74	16,542.89	0.0000	4.5800	50.0000	0.0000	(2.2954)	(0.2298)	0.0000	1	(2.5252)	01/06/2025
600163.SH	12/11/2024	SDB3260122823	4,300.00	0.8109	3,803.13	3,486.98	0.0000	4.5800	50.0000	0.0000	(0.4838)	(0.0484)	0.0000	1	(0.5323)	01/06/2025
600163.SH	12/10/2024	SDB3260122823	600.00	0.8096	489.33	485.73	0.0000	4.5800	50.0000	0.0000	(0.0623)	(0.0067)	0.0000	1	(0.0690)	01/06/2025
600163.SH	12/10/2024	SDB3260122823	12,300.00	0.8096	10,050.12	9,957.53	0.0000	4.5800	50.0000	0.0000	(1.2786)	(0.1383)	0.0000	1	(1.4169)	01/06/2025
600163.SH	12/10/2024	SDB3260122823	400.00	0.8096	332.54	323.82	0.0000	4.5800	50.0000	0.0000	(0.0423)	(0.0045)	0.0000	1	(0.0468)	01/06/2025
600163.SH	12/10/2024	SDB3260122823	4,600.00	0.8096	3,837.34	3,723.95	0.0000	4.5800	50.0000	0.0000	(0.4882)	(0.0517)	0.0000	1	(0.5399)	01/06/2025
600163.SH	12/10/2024	SDB3260122823	1,000.00	0.8096	884.45	809.55	0.0000	4.5800	50.0000	0.0000	(0.1125)	(0.0112)	0.0000	1	(0.1238)	01/06/2025
600163.SH	12/10/2024	SDB3260122823	600.00	0.8096	530.67	485.73	0.0000	4.5800	50.0000	0.0000	(0.0675)	(0.0067)	0.0000	1	(0.0743)	01/06/2025
600163.SH	12/10/2024	SDB3260122823	18,500.00	0.8096	16,362.29	14,976.77	0.0000	4.5800	50.0000	0.0000	(2.0816)	(0.2080)	0.0000	1	(2.2897)	01/06/2025
600163.SH	12/10/2024	SDB3260122823	8,500.00	0.8096	7,517.81	6,881.22	0.0000	4.5800	50.0000	0.0000	(0.9564)	(0.0956)	0.0000	1	(1.0520)	01/06/2025
600163.SH	12/10/2024	SDB3260122823	3,900.00	0.8096	3,449.35	3,157.26	0.0000	4.5800	50.0000	0.0000	(0.4388)	(0.0439)	0.0000	1	(0.4827)	01/06/2025
600163.SH	12/10/2024	SDB3260122823	3,500.00	0.8096	3,095.57	2,833.44	0.0000	4.5800	50.0000	0.0000	(0.3938)	(0.0394)	0.0000	1	(0.4332)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ZHONGMIN ENERGY CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600163.SH	12/10/2024	SDB3260122823	1,600.00	0.8096	1,415.12	1,295.29	0.0000	4.5800	50.0000	0.0000	(0.1800)	(0.0180)	0.0000	1	(0.1980)	01/06/2025
600163.SH	12/10/2024	SDB3260122823	4,500.00	0.8096	3,980.02	3,643.00	0.0000	4.5800	50.0000	0.0000	(0.5063)	(0.0506)	0.0000	1	(0.5569)	01/06/2025
600163.SH	12/10/2024	SDB3260122823	8,500.00	0.8096	7,517.81	6,881.22	0.0000	4.5800	50.0000	0.0000	(0.9564)	(0.0956)	0.0000	1	(1.0520)	01/06/2025
600163.SH	12/10/2024	SDB3260122823	12,100.00	0.8096	10,701.82	9,795.62	0.0000	4.5800	50.0000	0.0000	(1.3615)	(0.1361)	0.0000	1	(1.4976)	01/06/2025
600163.SH	12/10/2024	SDB3260122823	82,700.00	0.8096	73,143.85	66,950.20	0.0000	4.5800	50.0000	0.0000	(9.3055)	(0.9299)	0.0000	1	(10.2354)	01/06/2025
600163.SH	12/10/2024	SDB3260122823	1,300.00	0.8096	1,149.78	1,052.42	0.0000	4.5800	50.0000	0.0000	(0.1463)	(0.0146)	0.0000	1	(0.1609)	01/06/2025
600163.SH	12/10/2024	SDB3260122823	4,800.00	0.8096	4,245.35	3,885.86	0.0000	4.5800	50.0000	0.0000	(0.5401)	(0.0540)	0.0000	1	(0.5941)	01/06/2025
600163.SH	12/10/2024	SDB3260122823	21,900.00	0.8096	19,369.41	17,729.25	0.0000	4.5800	50.0000	0.0000	(2.4642)	(0.2462)	0.0000	1	(2.7105)	01/06/2025
600163.SH	12/10/2024	SDB3260122823	11,600.00	0.8096	10,259.60	9,390.84	0.0000	4.5800	50.0000	0.0000	(1.3052)	(0.1304)	0.0000	1	(1.4357)	01/06/2025
600163.SH	12/10/2024	SDB3260122823	12,100.00	0.8096	10,701.82	9,795.62	0.0000	4.5800	50.0000	0.0000	(1.3615)	(0.1361)	0.0000	1	(1.4976)	01/06/2025
600163.SH	12/10/2024	SDB3260122823	5,900.00	0.8096	5,218.24	4,776.37	0.0000	4.5800	50.0000	0.0000	(0.6639)	(0.0663)	0.0000	1	(0.7302)	01/06/2025
600163.SH	12/10/2024	SDB3260122823	6,600.00	0.8096	5,837.36	5,343.06	0.0000	4.5800	50.0000	0.0000	(0.7426)	(0.0742)	0.0000	1	(0.8169)	01/06/2025
600163.SH	12/10/2024	SDB3260122823	16,300.00	0.8096	14,416.50	13,195.75	0.0000	4.5800	50.0000	0.0000	(1.8341)	(0.1833)	0.0000	1	(2.0174)	01/06/2025
600163.SH	12/10/2024	SDB3260122823	14,400.00	0.8096	12,736.05	11,657.59	0.0000	4.5800	50.0000	0.0000	(1.6203)	(0.1619)	0.0000	1	(1.7822)	01/06/2025
600163.SH	12/10/2024	SDB3260122823	10,500.00	0.8096	9,286.70	8,500.33	0.0000	4.5800	50.0000	0.0000	(1.1815)	(0.1181)	0.0000	1	(1.2995)	01/06/2025
600163.SH	12/10/2024	SDB3260122823	31,700.00	0.8096	28,037.00	25,662.89	0.0000	4.5800	50.0000	0.0000	(3.5669)	(0.3564)	0.0000	1	(3.9234)	01/06/2025
600163.SH	12/10/2024	SDB3260122823	400.00	0.8096	353.78	323.82	0.0000	4.5800	50.0000	0.0000	(0.0450)	(0.0045)	0.0000	1	(0.0495)	01/06/2025
600163.SH	12/10/2024	SDB3260122823	3,900.00	0.8096	3,449.35	3,157.26	0.0000	4.5800	50.0000	0.0000	(0.4388)	(0.0439)	0.0000	1	(0.4827)	01/06/2025
600163.SH	12/10/2024	SDB3260122823	300.00	0.8096	265.33	242.87	0.0000	4.5800	50.0000	0.0000	(0.0338)	(0.0034)	0.0000	1	(0.0371)	01/06/2025
600163.SH	12/10/2024	SDB3260122823	1,200.00	0.8096	1,061.34	971.47	0.0000	4.5800	50.0000	0.0000	(0.1350)	(0.0135)	0.0000	1	(0.1485)	01/06/2025
600163.SH	12/10/2024	SDB3260122823	100.00	0.8096	88.44	80.96	0.0000	4.5800	50.0000	0.0000	(0.0113)	(0.0011)	0.0000	1	(0.0124)	01/06/2025
600163.SH	12/10/2024	SDB3260122823	500.00	0.8096	442.22	404.78	0.0000	4.5800	50.0000	0.0000	(0.0563)	(0.0056)	0.0000	1	(0.0619)	01/06/2025
600163.SH	12/10/2024	SDB3260122823	20,400.00	0.8096	18,042.74	16,514.92	0.0000	4.5800	50.0000	0.0000	(2.2954)	(0.2294)	0.0000	1	(2.5248)	01/06/2025
600163.SH	12/10/2024	SDB3260122823	4,300.00	0.8096	3,803.13	3,481.09	0.0000	4.5800	50.0000	0.0000	(0.4838)	(0.0483)	0.0000	1	(0.5322)	01/06/2025
600163.SH	12/09/2024	SDB3260122823	400.00	0.8264	332.54	330.54	0.0000	4.5800	50.0000	0.0000	(0.0423)	(0.0046)	0.0000	1	(0.0469)	01/06/2025
600163.SH	12/09/2024	SDB3260122823	4,600.00	0.8264	3,837.34	3,801.24	0.0000	4.5800	50.0000	0.0000	(0.4882)	(0.0528)	0.0000	1	(0.5410)	01/06/2025
600163.SH	12/09/2024	SDB3260122823	1,000.00	0.8264	884.45	826.36	0.0000	4.5800	50.0000	0.0000	(0.1125)	(0.0115)	0.0000	1	(0.1240)	01/06/2025
600163.SH	12/09/2024	SDB3260122823	600.00	0.8264	530.67	495.81	0.0000	4.5800	50.0000	0.0000	(0.0675)	(0.0069)	0.0000	1	(0.0744)	01/06/2025
600163.SH	12/09/2024	SDB3260122823	18,500.00	0.8264	16,362.29	15,287.59	0.0000	4.5800	50.0000	0.0000	(2.0816)	(0.2123)	0.0000	1	(2.2940)	01/06/2025
600163.SH	12/09/2024	SDB3260122823	8,500.00	0.8264	7,517.81	7,024.03	0.0000	4.5800	50.0000	0.0000	(0.9564)	(0.0976)	0.0000	1	(1.0540)	01/06/2025
600163.SH	12/09/2024	SDB3260122823	3,900.00	0.8264	3,449.35	3,222.79	0.0000	4.5800	50.0000	0.0000	(0.4388)	(0.0448)	0.0000	1	(0.4836)	01/06/2025
600163.SH	12/09/2024	SDB3260122823	3,500.00	0.8264	3,095.57	2,892.25	0.0000	4.5800	50.0000	0.0000	(0.3938)	(0.0402)	0.0000	1	(0.4340)	01/06/2025
600163.SH	12/09/2024	SDB3260122823	1,600.00	0.8264	1,415.12	1,322.17	0.0000	4.5800	50.0000	0.0000	(0.1800)	(0.0184)	0.0000	1	(0.1984)	01/06/2025
600163.SH	12/09/2024	SDB3260122823	4,500.00	0.8264	3,980.02	3,718.60	0.0000	4.5800	50.0000	0.0000	(0.5063)	(0.0516)	0.0000	1	(0.5580)	01/06/2025
600163.SH	12/09/2024	SDB3260122823	8,500.00	0.8264	7,517.81	7,024.03	0.0000	4.5800	50.0000	0.0000	(0.9564)	(0.0976)	0.0000	1	(1.0540)	01/06/2025
600163.SH	12/09/2024	SDB3260122823	12,100.00	0.8264	10,701.82	9,998.91	0.0000	4.5800	50.0000	0.0000	(1.3615)	(0.1389)	0.0000	1	(1.5004)	01/06/2025
600163.SH	12/09/2024	SDB3260122823	82,700.00	0.8264	73,143.85	68,339.64	0.0000	4.5800	50.0000	0.0000	(9.3055)	(0.9492)	0.0000	1	(10.2547)	01/06/2025
600163.SH	12/09/2024	SDB3260122823	1,300.00	0.8264	1,149.78	1,074.26	0.0000	4.5800	50.0000	0.0000	(0.1463)	(0.0149)	0.0000	1	(0.1612)	01/06/2025
600163.SH	12/09/2024	SDB3260122823	4,800.00	0.8264	4,245.35	3,966.51	0.0000	4.5800	50.0000	0.0000	(0.5401)	(0.0551)	0.0000	1	(0.5952)	01/06/2025
600163.SH	12/09/2024	SDB3260122823	21,900.00	0.8264	19,369.41	18,097.20	0.0000	4.5800	50.0000	0.0000	(2.4642)	(0.2513)	0.0000	1	(2.7156)	01/06/2025
600163.SH	12/09/2024	SDB3260122823	11,600.00	0.8264	10,259.60	9,585.73	0.0000	4.5800	50.0000	0.0000	(1.3052)	(0.1331)	0.0000	1	(1.4384)	01/06/2025
600163.SH	12/09/2024	SDB3260122823	12,100.00	0.8264	10,701.82	9,998.91	0.0000	4.5800	50.0000	0.0000	(1.3615)	(0.1389)	0.0000	1	(1.5004)	01/06/2025
600163.SH	12/09/2024	SDB3260122823	5,900.00	0.8264	5,218.24	4,875.50	0.0000	4.5800	50.0000	0.0000	(0.6639)	(0.0677)	0.0000	1	(0.7316)	01/06/2025
600163.SH	12/09/2024	SDB3260122823	6,600.00	0.8264	5,837.36	5,453.95	0.0000	4.5800	50.0000	0.0000	(0.7426)	(0.0757)	0.0000	1	(0.8184)	01/06/2025
600163.SH	12/09/2024	SDB3260122823	16,300.00	0.8264	14,416.50	13,469.60	0.0000	4.5800	50.0000	0.0000	(1.8341)	(0.1871)	0.0000	1	(2.0212)	01/06/2025
600163.SH	12/09/2024	SDB3260122823	14,400.00	0.8264	12,736.05	11,899.53	0.0000	4.5800	50.0000	0.0000	(1.6203)	(0.1653)	0.0000	1	(1.7856)	01/06/2025
600163.SH	12/09/2024	SDB3260122823	10,500.00	0.8264	9,286.70	8,676.74	0.0000	4.5800	50.0000	0.0000	(1.1815)	(0.1205)	0.0000	1	(1.3020)	01/06/2025
600163.SH	12/09/2024	SDB3260122823	31,700.00	0.8264	28,037.00	26,195.49	0.0000	4.5800	50.0000	0.0000	(3.5669)	(0.3638)	0.0000	1	(3.9308)	01/06/2025
600163.SH	12/09/2024	SDB3260122823	400.00	0.8264	353.78	330.54	0.0000	4.5800	50.0000	0.0000	(0.0450)	(0.0046)	0.0000	1	(0.0496)	01/06/2025
600163.SH	12/09/2024	SDB3260122823	3,900.00	0.8264	3,449.35	3,222.79	0.0000	4.5800	50.0000	0.0000	(0.4388)	(0.0448)	0.0000	1	(0.4836)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ZHONGMIN ENERGY CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600163.SH	12/09/2024	SDB3260122823	300.00	0.8264	265.33	247.91	0.0000	4.5800	50.0000	0.0000	(0.0338)	(0.0034)	0.0000	1	(0.0372)	01/06/2025
600163.SH	12/09/2024	SDB3260122823	1,200.00	0.8264	1,061.34	991.63	0.0000	4.5800	50.0000	0.0000	(0.1350)	(0.0138)	0.0000	1	(0.1488)	01/06/2025
600163.SH	12/09/2024	SDB3260122823	100.00	0.8264	88.44	82.64	0.0000	4.5800	50.0000	0.0000	(0.0113)	(0.0011)	0.0000	1	(0.0124)	01/06/2025
600163.SH	12/09/2024	SDB3260122823	500.00	0.8264	442.22	413.18	0.0000	4.5800	50.0000	0.0000	(0.0563)	(0.0057)	0.0000	1	(0.0620)	01/06/2025
600163.SH	12/09/2024	SDB3260122823	20,400.00	0.8264	18,042.74	16,857.66	0.0000	4.5800	50.0000	0.0000	(2.2954)	(0.2341)	0.0000	1	(2.5296)	01/06/2025
600163.SH	12/09/2024	SDB3260122823	4,300.00	0.8264	3,803.13	3,553.33	0.0000	4.5800	50.0000	0.0000	(0.4838)	(0.0494)	0.0000	1	(0.5332)	01/06/2025
600163.SH	12/06/2024	SDB3260122823	1,000.00	0.8494	884.45	849.37	0.0000	4.5800	50.0000	0.0000	(0.3376)	(0.0354)	0.0000	3	(0.3730)	01/06/2025
600163.SH	12/06/2024	SDB3260122823	600.00	0.8494	530.67	509.62	0.0000	4.5800	50.0000	0.0000	(0.2025)	(0.0212)	0.0000	3	(0.2238)	01/06/2025
600163.SH	12/06/2024	SDB3260122823	18,500.00	0.8494	16,362.29	15,713.40	0.0000	4.5800	50.0000	0.0000	(6.2449)	(0.6547)	0.0000	3	(6.8997)	01/06/2025
600163.SH	12/06/2024	SDB3260122823	8,500.00	0.8494	7,517.81	7,219.67	0.0000	4.5800	50.0000	0.0000	(2.8693)	(0.3008)	0.0000	3	(3.1701)	01/06/2025
600163.SH	12/06/2024	SDB3260122823	3,900.00	0.8494	3,449.35	3,312.55	0.0000	4.5800	50.0000	0.0000	(1.3165)	(0.1380)	0.0000	3	(1.4545)	01/06/2025
600163.SH	12/06/2024	SDB3260122823	3,500.00	0.8494	3,095.57	2,972.81	0.0000	4.5800	50.0000	0.0000	(1.1815)	(0.1239)	0.0000	3	(1.3053)	01/06/2025
600163.SH	12/06/2024	SDB3260122823	1,600.00	0.8494	1,415.12	1,359.00	0.0000	4.5800	50.0000	0.0000	(0.5401)	(0.0566)	0.0000	3	(0.5967)	01/06/2025
600163.SH	12/06/2024	SDB3260122823	4,500.00	0.8494	3,980.02	3,822.18	0.0000	4.5800	50.0000	0.0000	(1.5190)	(0.1593)	0.0000	3	(1.6783)	01/06/2025
600163.SH	12/06/2024	SDB3260122823	8,500.00	0.8494	7,517.81	7,219.67	0.0000	4.5800	50.0000	0.0000	(2.8693)	(0.3008)	0.0000	3	(3.1701)	01/06/2025
600163.SH	12/06/2024	SDB3260122823	12,100.00	0.8494	10,701.82	10,277.41	0.0000	4.5800	50.0000	0.0000	(4.0845)	(0.4282)	0.0000	3	(4.5128)	01/06/2025
600163.SH	12/06/2024	SDB3260122823	82,700.00	0.8494	73,143.85	70,243.15	0.0000	4.5800	50.0000	0.0000	(27.9166)	(2.9268)	0.0000	3	(30.8434)	01/06/2025
600163.SH	12/06/2024	SDB3260122823	1,300.00	0.8494	1,149.78	1,104.18	0.0000	4.5800	50.0000	0.0000	(0.4388)	(0.0460)	0.0000	3	(0.4848)	01/06/2025
600163.SH	12/06/2024	SDB3260122823	4,800.00	0.8494	4,245.35	4,076.99	0.0000	4.5800	50.0000	0.0000	(1.6203)	(0.1699)	0.0000	3	(1.7902)	01/06/2025
600163.SH	12/06/2024	SDB3260122823	21,900.00	0.8494	19,369.41	18,601.27	0.0000	4.5800	50.0000	0.0000	(7.3927)	(0.7751)	0.0000	3	(8.1677)	01/06/2025
600163.SH	12/06/2024	SDB3260122823	11,600.00	0.8494	10,259.60	9,852.73	0.0000	4.5800	50.0000	0.0000	(3.9157)	(0.4105)	0.0000	3	(4.3263)	01/06/2025
600163.SH	12/06/2024	SDB3260122823	12,100.00	0.8494	10,701.82	10,277.41	0.0000	4.5800	50.0000	0.0000	(4.0845)	(0.4282)	0.0000	3	(4.5128)	01/06/2025
600163.SH	12/06/2024	SDB3260122823	5,900.00	0.8494	5,218.24	5,011.30	0.0000	4.5800	50.0000	0.0000	(1.9916)	(0.2088)	0.0000	3	(2.2004)	01/06/2025
600163.SH	12/06/2024	SDB3260122823	6,600.00	0.8494	5,837.36	5,605.86	0.0000	4.5800	50.0000	0.0000	(2.2279)	(0.2336)	0.0000	3	(2.4615)	01/06/2025
600163.SH	12/06/2024	SDB3260122823	16,300.00	0.8494	14,416.50	13,844.78	0.0000	4.5800	50.0000	0.0000	(5.5023)	(0.5769)	0.0000	3	(6.0792)	01/06/2025
600163.SH	12/06/2024	SDB3260122823	14,400.00	0.8494	12,736.05	12,230.97	0.0000	4.5800	50.0000	0.0000	(4.8609)	(0.5096)	0.0000	3	(5.3706)	01/06/2025
600163.SH	12/06/2024	SDB3260122823	10,500.00	0.8494	9,286.70	8,918.42	0.0000	4.5800	50.0000	0.0000	(3.5444)	(0.3716)	0.0000	3	(3.9160)	01/06/2025
600163.SH	12/06/2024	SDB3260122823	31,700.00	0.8494	28,037.00	26,925.12	0.0000	4.5800	50.0000	0.0000	(10.7008)	(1.1219)	0.0000	3	(11.8227)	01/06/2025
600163.SH	12/06/2024	SDB3260122823	400.00	0.8494	353.78	339.75	0.0000	4.5800	50.0000	0.0000	(0.1350)	(0.0142)	0.0000	3	(0.1492)	01/06/2025
600163.SH	12/06/2024	SDB3260122823	3,900.00	0.8494	3,449.35	3,312.55	0.0000	4.5800	50.0000	0.0000	(1.3165)	(0.1380)	0.0000	3	(1.4545)	01/06/2025
600163.SH	12/06/2024	SDB3260122823	300.00	0.8494	265.33	254.81	0.0000	4.5800	50.0000	0.0000	(0.1013)	(0.0106)	0.0000	3	(0.1119)	01/06/2025
600163.SH	12/06/2024	SDB3260122823	1,200.00	0.8494	1,061.34	1,019.25	0.0000	4.5800	50.0000	0.0000	(0.4051)	(0.0425)	0.0000	3	(0.4475)	01/06/2025
600163.SH	12/06/2024	SDB3260122823	100.00	0.8494	88.44	84.94	0.0000	4.5800	50.0000	0.0000	(0.0338)	(0.0035)	0.0000	3	(0.0373)	01/06/2025
600163.SH	12/06/2024	SDB3260122823	500.00	0.8494	442.22	424.69	0.0000	4.5800	50.0000	0.0000	(0.1688)	(0.0177)	0.0000	3	(0.1865)	01/06/2025
600163.SH	12/06/2024	SDB3260122823	20,400.00	0.8494	18,042.74	17,327.21	0.0000	4.5800	50.0000	0.0000	(6.8863)	(0.7220)	0.0000	3	(7.6083)	01/06/2025
600163.SH	12/06/2024	SDB3260122823	4,300.00	0.8494	3,803.13	3,652.30	0.0000	4.5800	50.0000	0.0000	(1.4515)	(0.1522)	0.0000	3	(1.6037)	01/06/2025
600163.SH	12/05/2024	SDB3260122823	1,000.00	0.8454	884.45	845.39	0.0000	4.5800	50.0000	0.0000	(0.1125)	(0.0117)	0.0000	1	(0.1243)	01/06/2025
600163.SH	12/05/2024	SDB3260122823	600.00	0.8454	530.67	507.24	0.0000	4.5800	50.0000	0.0000	(0.0675)	(0.0070)	0.0000	1	(0.0746)	01/06/2025
600163.SH	12/05/2024	SDB3260122823	18,500.00	0.8454	16,362.29	15,639.77	0.0000	4.5800	50.0000	0.0000	(2.0816)	(0.2172)	0.0000	1	(2.2989)	01/06/2025
600163.SH	12/05/2024	SDB3260122823	8,500.00	0.8454	7,517.81	7,185.84	0.0000	4.5800	50.0000	0.0000	(0.9564)	(0.0998)	0.0000	1	(1.0562)	01/06/2025
600163.SH	12/05/2024	SDB3260122823	3,900.00	0.8454	3,449.35	3,297.03	0.0000	4.5800	50.0000	0.0000	(0.4388)	(0.0458)	0.0000	1	(0.4846)	01/06/2025
600163.SH	12/05/2024	SDB3260122823	3,500.00	0.8454	3,095.57	2,958.88	0.0000	4.5800	50.0000	0.0000	(0.3938)	(0.0411)	0.0000	1	(0.4349)	01/06/2025
600163.SH	12/05/2024	SDB3260122823	1,600.00	0.8454	1,415.12	1,352.63	0.0000	4.5800	50.0000	0.0000	(0.1800)	(0.0188)	0.0000	1	(0.1988)	01/06/2025
600163.SH	12/05/2024	SDB3260122823	4,500.00	0.8454	3,980.02	3,804.27	0.0000	4.5800	50.0000	0.0000	(0.5063)	(0.0528)	0.0000	1	(0.5592)	01/06/2025
600163.SH	12/05/2024	SDB3260122823	8,500.00	0.8454	7,517.81	7,185.84	0.0000	4.5800	50.0000	0.0000	(0.9564)	(0.0998)	0.0000	1	(1.0562)	01/06/2025
600163.SH	12/05/2024	SDB3260122823	12,100.00	0.8454	10,701.82	10,229.26	0.0000	4.5800	50.0000	0.0000	(1.3615)	(0.1421)	0.0000	1	(1.5036)	01/06/2025
600163.SH	12/05/2024	SDB3260122823	82,700.00	0.8454	73,143.85	69,914.00	0.0000	4.5800	50.0000	0.0000	(9.3055)	(0.9710)	0.0000	1	(10.2766)	01/06/2025
600163.SH	12/05/2024	SDB3260122823	1,300.00	0.8454	1,149.78	1,099.01	0.0000	4.5800	50.0000	0.0000	(0.1463)	(0.0153)	0.0000	1	(0.1615)	01/06/2025
600163.SH	12/05/2024	SDB3260122823	4,800.00	0.8454	4,245.35	4,057.89	0.0000	4.5800	50.0000	0.0000	(0.5401)	(0.0564)	0.0000	1	(0.5965)	01/06/2025
600163.SH	12/05/2024	SDB3260122823	21,900.00	0.8454	19,369.41	18,514.11	0.0000	4.5800	50.0000	0.0000	(2.4642)	(0.2571)	0.0000	1	(2.7214)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ZHONGMIN ENERGY CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600163.SH	12/05/2024	SDB3260122823	11,600.00	0.8454	10,259.60	9,806.56	0.0000	4.5800	50.0000	0.0000	(1.3052)	(0.1362)	0.0000	1	(1.4415)	01/06/2025
600163.SH	12/05/2024	SDB3260122823	12,100.00	0.8454	10,701.82	10,229.26	0.0000	4.5800	50.0000	0.0000	(1.3615)	(0.1421)	0.0000	1	(1.5036)	01/06/2025
600163.SH	12/05/2024	SDB3260122823	5,900.00	0.8454	5,218.24	4,987.82	0.0000	4.5800	50.0000	0.0000	(0.6639)	(0.0693)	0.0000	1	(0.7332)	01/06/2025
600163.SH	12/05/2024	SDB3260122823	6,600.00	0.8454	5,837.36	5,579.59	0.0000	4.5800	50.0000	0.0000	(0.7426)	(0.0775)	0.0000	1	(0.8201)	01/06/2025
600163.SH	12/05/2024	SDB3260122823	16,300.00	0.8454	14,416.50	13,779.91	0.0000	4.5800	50.0000	0.0000	(1.8341)	(0.1914)	0.0000	1	(2.0255)	01/06/2025
600163.SH	12/05/2024	SDB3260122823	14,400.00	0.8454	12,736.05	12,173.66	0.0000	4.5800	50.0000	0.0000	(1.6203)	(0.1691)	0.0000	1	(1.7894)	01/06/2025
600163.SH	12/05/2024	SDB3260122823	10,500.00	0.8454	9,286.70	8,876.63	0.0000	4.5800	50.0000	0.0000	(1.1815)	(0.1233)	0.0000	1	(1.3048)	01/06/2025
600163.SH	12/05/2024	SDB3260122823	31,700.00	0.8454	28,037.00	26,798.96	0.0000	4.5800	50.0000	0.0000	(3.5669)	(0.3722)	0.0000	1	(3.9391)	01/06/2025
600163.SH	12/05/2024	SDB3260122823	400.00	0.8454	353.78	338.16	0.0000	4.5800	50.0000	0.0000	(0.0450)	(0.0047)	0.0000	1	(0.0497)	01/06/2025
600163.SH	12/05/2024	SDB3260122823	3,900.00	0.8454	3,449.35	3,297.03	0.0000	4.5800	50.0000	0.0000	(0.4388)	(0.0458)	0.0000	1	(0.4846)	01/06/2025
600163.SH	12/05/2024	SDB3260122823	300.00	0.8454	265.33	253.62	0.0000	4.5800	50.0000	0.0000	(0.0338)	(0.0035)	0.0000	1	(0.0373)	01/06/2025
600163.SH	12/05/2024	SDB3260122823	1,200.00	0.8454	1,061.34	1,014.47	0.0000	4.5800	50.0000	0.0000	(0.1350)	(0.0141)	0.0000	1	(0.1491)	01/06/2025
600163.SH	12/05/2024	SDB3260122823	100.00	0.8454	88.44	84.54	0.0000	4.5800	50.0000	0.0000	(0.0113)	(0.0012)	0.0000	1	(0.0124)	01/06/2025
600163.SH	12/05/2024	SDB3260122823	500.00	0.8454	442.22	422.70	0.0000	4.5800	50.0000	0.0000	(0.0563)	(0.0059)	0.0000	1	(0.0621)	01/06/2025
600163.SH	12/05/2024	SDB3260122823	20,400.00	0.8454	18,042.74	17,246.02	0.0000	4.5800	50.0000	0.0000	(2.2954)	(0.2395)	0.0000	1	(2.5350)	01/06/2025
600163.SH	12/05/2024	SDB3260122823	4,300.00	0.8454	3,803.13	3,635.19	0.0000	4.5800	50.0000	0.0000	(0.4838)	(0.0505)	0.0000	1	(0.5343)	01/06/2025
600163.SH	12/04/2024	SDB3260122823	1,000.00	0.8844	884.45	884.45	0.0000	4.5800	50.0000	0.0000	(0.1125)	(0.0123)	0.0000	1	(0.1248)	01/06/2025
600163.SH	12/04/2024	SDB3260122823	600.00	0.8844	530.67	530.67	0.0000	4.5800	50.0000	0.0000	(0.0675)	(0.0074)	0.0000	1	(0.0749)	01/06/2025
600163.SH	12/04/2024	SDB3260122823	18,500.00	0.8844	16,362.29	16,362.29	0.0000	4.5800	50.0000	0.0000	(2.0816)	(0.2273)	0.0000	1	(2.3089)	01/06/2025
600163.SH	12/04/2024	SDB3260122823	8,500.00	0.8844	7,517.81	7,517.81	0.0000	4.5800	50.0000	0.0000	(0.9564)	(0.1044)	0.0000	1	(1.0608)	01/06/2025
600163.SH	12/04/2024	SDB3260122823	3,900.00	0.8844	3,449.35	3,449.35	0.0000	4.5800	50.0000	0.0000	(0.4388)	(0.0479)	0.0000	1	(0.4867)	01/06/2025
600163.SH	12/04/2024	SDB3260122823	3,500.00	0.8844	3,095.57	3,095.57	0.0000	4.5800	50.0000	0.0000	(0.3938)	(0.0430)	0.0000	1	(0.4368)	01/06/2025
600163.SH	12/04/2024	SDB3260122823	1,600.00	0.8844	1,415.12	1,415.12	0.0000	4.5800	50.0000	0.0000	(0.0197)	(0.0197)	0.0000	1	(0.1997)	01/06/2025
600163.SH	12/04/2024	SDB3260122823	4,500.00	0.8844	3,980.02	3,980.02	0.0000	4.5800	50.0000	0.0000	(0.5063)	(0.0553)	0.0000	1	(0.5616)	01/06/2025
600163.SH	12/04/2024	SDB3260122823	8,500.00	0.8844	7,517.81	7,517.81	0.0000	4.5800	50.0000	0.0000	(0.9564)	(0.1044)	0.0000	1	(1.0608)	01/06/2025
600163.SH	12/04/2024	SDB3260122823	12,100.00	0.8844	10,701.82	10,701.82	0.0000	4.5800	50.0000	0.0000	(1.3615)	(0.1486)	0.0000	1	(1.5101)	01/06/2025
600163.SH	12/04/2024	SDB3260122823	82,700.00	0.8844	73,143.85	73,143.85	0.0000	4.5800	50.0000	0.0000	(9.3055)	(1.0159)	0.0000	1	(10.3214)	01/06/2025
600163.SH	12/04/2024	SDB3260122823	1,300.00	0.8844	1,149.78	1,149.78	0.0000	4.5800	50.0000	0.0000	(0.1463)	(0.0160)	0.0000	1	(0.1622)	01/06/2025
600163.SH	12/04/2024	SDB3260122823	4,800.00	0.8844	4,245.35	4,245.35	0.0000	4.5800	50.0000	0.0000	(0.5401)	(0.0590)	0.0000	1	(0.5991)	01/06/2025
600163.SH	12/04/2024	SDB3260122823	21,900.00	0.8844	19,369.41	19,369.41	0.0000	4.5800	50.0000	0.0000	(2.4642)	(0.2690)	0.0000	1	(2.7332)	01/06/2025
600163.SH	12/04/2024	SDB3260122823	11,600.00	0.8844	10,259.60	10,259.60	0.0000	4.5800	50.0000	0.0000	(1.3052)	(0.1425)	0.0000	1	(1.4477)	01/06/2025
600163.SH	12/04/2024	SDB3260122823	12,100.00	0.8844	10,701.82	10,701.82	0.0000	4.5800	50.0000	0.0000	(1.3615)	(0.1486)	0.0000	1	(1.5101)	01/06/2025
600163.SH	12/04/2024	SDB3260122823	5,900.00	0.8844	5,218.24	5,218.24	0.0000	4.5800	50.0000	0.0000	(0.6639)	(0.0725)	0.0000	1	(0.7364)	01/06/2025
600163.SH	12/04/2024	SDB3260122823	6,600.00	0.8844	5,837.36	5,837.36	0.0000	4.5800	50.0000	0.0000	(0.7426)	(0.0811)	0.0000	1	(0.8237)	01/06/2025
600163.SH	12/04/2024	SDB3260122823	16,300.00	0.8844	14,416.50	14,416.50	0.0000	4.5800	50.0000	0.0000	(1.8341)	(0.2002)	0.0000	1	(2.0343)	01/06/2025
600163.SH	12/04/2024	SDB3260122823	14,400.00	0.8844	12,736.05	12,736.05	0.0000	4.5800	50.0000	0.0000	(1.6203)	(0.1769)	0.0000	1	(1.7972)	01/06/2025
600163.SH	12/04/2024	SDB3260122823	10,500.00	0.8844	9,286.70	9,286.70	0.0000	4.5800	50.0000	0.0000	(1.1815)	(0.1290)	0.0000	1	(1.3105)	01/06/2025
600163.SH	12/04/2024	SDB3260122823	31,700.00	0.8844	28,037.00	28,037.00	0.0000	4.5800	50.0000	0.0000	(3.5669)	(0.3894)	0.0000	1	(3.9563)	01/06/2025
600163.SH	12/04/2024	SDB3260122823	400.00	0.8844	353.78	353.78	0.0000	4.5800	50.0000	0.0000	(0.0450)	(0.0049)	0.0000	1	(0.0499)	01/06/2025
600163.SH	12/04/2024	SDB3260122823	3,900.00	0.8844	3,449.35	3,449.35	0.0000	4.5800	50.0000	0.0000	(0.4388)	(0.0479)	0.0000	1	(0.4867)	01/06/2025
600163.SH	12/04/2024	SDB3260122823	300.00	0.8844	265.33	265.33	0.0000	4.5800	50.0000	0.0000	(0.0338)	(0.0037)	0.0000	1	(0.0374)	01/06/2025
600163.SH	12/04/2024	SDB3260122823	1,200.00	0.8844	1,061.34	1,061.34	0.0000	4.5800	50.0000	0.0000	(0.1350)	(0.0147)	0.0000	1	(0.1498)	01/06/2025
600163.SH	12/04/2024	SDB3260122823	100.00	0.8844	88.44	88.44	0.0000	4.5800	50.0000	0.0000	(0.0113)	(0.0012)	0.0000	1	(0.0125)	01/06/2025
600163.SH	12/04/2024	SDB3260122823	500.00	0.8844	442.22	442.22	0.0000	4.5800	50.0000	0.0000	(0.0563)	(0.0061)	0.0000	1	(0.0624)	01/06/2025
600163.SH	12/04/2024	SDB3260122823	20,400.00	0.8844	18,042.74	18,042.74	0.0000	4.5800	50.0000	0.0000	(2.2954)	(0.2506)	0.0000	1	(2.5460)	01/06/2025
600163.SH	12/04/2024	SDB3260122823	4,300.00	0.8844	3,803.13	3,803.13	0.0000	4.5800	50.0000	0.0000	(0.4838)	(0.0528)	0.0000	1	(0.5367)	01/06/2025
TOTAL ZHONGMIN ENERGY CO LTD CMN CLASS A SERIES NORTHBOUND											(1,303.9785)	(142.9307)	0.0000	(1,446.9092)		

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ZHONGTAI SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND																
600918.SH	01/03/2025	SDB3262115493	900.00	0.9426	865.65	848.35	0.0000	4.3300	50.0000	0.0000	(0.3124)	(0.0353)	0.0000	3	(0.3477)	01/06/2025
600918.SH	01/03/2025	SDB3262115493	400.00	0.9426	384.73	377.04	0.0000	4.3300	50.0000	0.0000	(0.1388)	(0.0157)	0.0000	3	(0.1545)	01/06/2025
600918.SH	01/03/2025	SDB3262115493	100.00	0.9426	96.18	94.26	0.0000	4.3300	50.0000	0.0000	(0.0347)	(0.0039)	0.0000	3	(0.0386)	01/06/2025
600918.SH	01/03/2025	SDB3262115493	27,300.00	0.9426	26,258.15	25,733.23	0.0000	4.3300	50.0000	0.0000	(9.4748)	(1.0722)	0.0000	3	(10.5470)	01/06/2025
600918.SH	01/03/2025	SDB3262115493	100.00	0.9426	96.18	94.26	0.0000	4.3300	50.0000	0.0000	(0.0347)	(0.0039)	0.0000	3	(0.0386)	01/06/2025
600918.SH	01/03/2025	SDB3262115493	200.00	0.9426	192.37	188.52	0.0000	4.3300	50.0000	0.0000	(0.0694)	(0.0079)	0.0000	3	(0.0773)	01/06/2025
600918.SH	01/03/2025	SDB3262115493	400.00	0.9426	384.73	377.04	0.0000	4.3300	50.0000	0.0000	(0.1388)	(0.0157)	0.0000	3	(0.1545)	01/06/2025
600918.SH	01/03/2025	SDB3262115493	100.00	0.9426	96.18	94.26	0.0000	4.3300	50.0000	0.0000	(0.0347)	(0.0039)	0.0000	3	(0.0386)	01/06/2025
600918.SH	01/03/2025	SDB3262115493	100.00	0.9426	96.18	94.26	0.0000	4.3300	50.0000	0.0000	(0.0347)	(0.0039)	0.0000	3	(0.0386)	01/06/2025
600918.SH	01/03/2025	SDB3262115493	900.00	0.9426	865.65	848.35	0.0000	4.3300	50.0000	0.0000	(0.3124)	(0.0353)	0.0000	3	(0.3477)	01/06/2025
600918.SH	01/03/2025	SDB3262115493	100.00	0.9426	96.18	94.26	0.0000	4.3300	50.0000	0.0000	(0.0347)	(0.0039)	0.0000	3	(0.0386)	01/06/2025
600918.SH	01/02/2025	SDB3262115493	900.00	0.9420	865.65	847.82	0.0000	4.3300	50.0000	0.0000	(0.1041)	(0.0118)	0.0000	1	(0.1159)	01/06/2025
600918.SH	01/02/2025	SDB3262115493	400.00	0.9420	384.73	376.81	0.0000	4.3300	50.0000	0.0000	(0.0463)	(0.0052)	0.0000	1	(0.0515)	01/06/2025
600918.SH	01/02/2025	SDB3262115493	100.00	0.9420	96.18	94.20	0.0000	4.3300	50.0000	0.0000	(0.0116)	(0.0013)	0.0000	1	(0.0129)	01/06/2025
600918.SH	01/02/2025	SDB3262115493	27,300.00	0.9420	26,258.15	25,717.17	0.0000	4.3300	50.0000	0.0000	(3.1583)	(0.3572)	0.0000	1	(3.5155)	01/06/2025
600918.SH	01/02/2025	SDB3262115493	100.00	0.9420	96.18	94.20	0.0000	4.3300	50.0000	0.0000	(0.0116)	(0.0013)	0.0000	1	(0.0129)	01/06/2025
600918.SH	01/02/2025	SDB3262115493	200.00	0.9420	192.37	188.40	0.0000	4.3300	50.0000	0.0000	(0.0231)	(0.0026)	0.0000	1	(0.0258)	01/06/2025
600918.SH	01/02/2025	SDB3262115493	400.00	0.9420	384.73	376.81	0.0000	4.3300	50.0000	0.0000	(0.0463)	(0.0052)	0.0000	1	(0.0515)	01/06/2025
600918.SH	01/02/2025	SDB3262115493	100.00	0.9420	96.18	94.20	0.0000	4.3300	50.0000	0.0000	(0.0116)	(0.0013)	0.0000	1	(0.0129)	01/06/2025
600918.SH	01/02/2025	SDB3262115493	100.00	0.9420	96.18	94.20	0.0000	4.3300	50.0000	0.0000	(0.0116)	(0.0013)	0.0000	1	(0.0129)	01/06/2025
600918.SH	01/02/2025	SDB3262115493	900.00	0.9420	865.65	847.82	0.0000	4.3300	50.0000	0.0000	(0.1041)	(0.0118)	0.0000	1	(0.1159)	01/06/2025
600918.SH	01/02/2025	SDB3262115493	100.00	0.9420	96.18	94.20	0.0000	4.3300	50.0000	0.0000	(0.0116)	(0.0013)	0.0000	1	(0.0129)	01/06/2025
600918.SH	12/31/2024	SDB3262115493	900.00	0.9406	865.65	846.52	0.0000	4.3300	50.0000	0.0000	(0.2082)	(0.0235)	0.0000	2	(0.2318)	01/06/2025
600918.SH	12/31/2024	SDB3262115493	400.00	0.9406	384.73	376.23	0.0000	4.3300	50.0000	0.0000	(0.0926)	(0.0105)	0.0000	2	(0.1030)	01/06/2025
600918.SH	12/31/2024	SDB3262115493	100.00	0.9406	96.18	94.06	0.0000	4.3300	50.0000	0.0000	(0.0231)	(0.0026)	0.0000	2	(0.0258)	01/06/2025
600918.SH	12/31/2024	SDB3262115493	27,300.00	0.9406	26,258.15	25,677.67	0.0000	4.3300	50.0000	0.0000	(6.3165)	(0.7133)	0.0000	2	(7.0298)	01/06/2025
600918.SH	12/31/2024	SDB3262115493	100.00	0.9406	96.18	94.06	0.0000	4.3300	50.0000	0.0000	(0.0231)	(0.0026)	0.0000	2	(0.0258)	01/06/2025
600918.SH	12/31/2024	SDB3262115493	200.00	0.9406	192.37	188.11	0.0000	4.3300	50.0000	0.0000	(0.0463)	(0.0052)	0.0000	2	(0.0515)	01/06/2025
600918.SH	12/31/2024	SDB3262115493	400.00	0.9406	384.73	376.23	0.0000	4.3300	50.0000	0.0000	(0.0926)	(0.0105)	0.0000	2	(0.1030)	01/06/2025
600918.SH	12/31/2024	SDB3262115493	100.00	0.9406	96.18	94.06	0.0000	4.3300	50.0000	0.0000	(0.0231)	(0.0026)	0.0000	2	(0.0258)	01/06/2025
600918.SH	12/31/2024	SDB3262115493	100.00	0.9406	96.18	94.06	0.0000	4.3300	50.0000	0.0000	(0.0231)	(0.0026)	0.0000	2	(0.0258)	01/06/2025
600918.SH	12/31/2024	SDB3262115493	900.00	0.9406	865.65	846.52	0.0000	4.3300	50.0000	0.0000	(0.2082)	(0.0235)	0.0000	2	(0.2318)	01/06/2025
600918.SH	12/31/2024	SDB3262115493	100.00	0.9406	96.18	94.06	0.0000	4.3300	50.0000	0.0000	(0.0231)	(0.0026)	0.0000	2	(0.0258)	01/06/2025
600918.SH	12/30/2024	SDB3262115493	900.00	0.9240	865.65	831.58	0.0000	4.3300	50.0000	0.0000	(0.1041)	(0.0115)	0.0000	1	(0.1157)	01/06/2025
600918.SH	12/30/2024	SDB3262115493	400.00	0.9240	384.73	369.59	0.0000	4.3300	50.0000	0.0000	(0.0463)	(0.0051)	0.0000	1	(0.0514)	01/06/2025
600918.SH	12/30/2024	SDB3262115493	100.00	0.9240	96.18	92.40	0.0000	4.3300	50.0000	0.0000	(0.0116)	(0.0013)	0.0000	1	(0.0129)	01/06/2025
600918.SH	12/30/2024	SDB3262115493	27,300.00	0.9240	26,258.15	25,224.65	0.0000	4.3300	50.0000	0.0000	(3.1583)	(0.3503)	0.0000	1	(3.5086)	01/06/2025
600918.SH	12/30/2024	SDB3262115493	100.00	0.9240	96.18	92.40	0.0000	4.3300	50.0000	0.0000	(0.0116)	(0.0013)	0.0000	1	(0.0129)	01/06/2025
600918.SH	12/30/2024	SDB3262115493	200.00	0.9240	192.37	184.80	0.0000	4.3300	50.0000	0.0000	(0.0231)	(0.0026)	0.0000	1	(0.0257)	01/06/2025
600918.SH	12/30/2024	SDB3262115493	400.00	0.9240	384.73	369.59	0.0000	4.3300	50.0000	0.0000	(0.0463)	(0.0051)	0.0000	1	(0.0514)	01/06/2025
600918.SH	12/30/2024	SDB3262115493	100.00	0.9240	96.18	92.40	0.0000	4.3300	50.0000	0.0000	(0.0116)	(0.0013)	0.0000	1	(0.0129)	01/06/2025
600918.SH	12/30/2024	SDB3262115493	100.00	0.9240	96.18	92.40	0.0000	4.3300	50.0000	0.0000	(0.0116)	(0.0013)	0.0000	1	(0.0129)	01/06/2025
600918.SH	12/30/2024	SDB3262115493	900.00	0.9240	865.65	831.58	0.0000	4.3300	50.0000	0.0000	(0.1041)	(0.0115)	0.0000	1	(0.1157)	01/06/2025
600918.SH	12/30/2024	SDB3262115493	100.00	0.9240	96.18	92.40	0.0000	4.3300	50.0000	0.0000	(0.0116)	(0.0013)	0.0000	1	(0.0129)	01/06/2025
600918.SH	12/27/2024	SDB3262115493	900.00	0.9442	865.65	849.75	0.0000	4.3300	50.0000	0.0000	(0.3124)	(0.0354)	0.0000	3	(0.3478)	01/06/2025
600918.SH	12/27/2024	SDB3262115493	400.00	0.9442	384.73	377.67	0.0000	4.3300	50.0000	0.0000	(0.1388)	(0.0157)	0.0000	3	(0.1546)	01/06/2025
600918.SH	12/27/2024	SDB3262115493	100.00	0.9442	96.18	94.42	0.0000	4.3300	50.0000	0.0000	(0.0347)	(0.0039)	0.0000	3	(0.0386)	01/06/2025
600918.SH	12/27/2024	SDB3262115493	27,300.00	0.9442	26,258.15	25,775.87	0.0000	4.3300	50.0000	0.0000	(9.4748)	(1.0740)	0.0000	3	(10.5488)	01/06/2025
600918.SH	12/27/2024	SDB3262115493	100.00	0.9442	96.18	94.42	0.0000	4.3300	50.0000	0.0000	(0.0347)	(0.0039)	0.0000	3	(0.0386)	01/06/2025
600918.SH	12/27/2024	SDB3262115493	200.00	0.9442	192.37	188.83	0.0000	4.3300	50.0000	0.0000	(0.0694)	(0.0079)	0.0000	3	(0.0773)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ZHONGTAI SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600918.SH	12/27/2024	SDB3262115493	400.00	0.9442	384.73	377.67	0.0000	4.3300	50.0000	0.0000	(0.1388)	(0.0157)	0.0000	3	(0.1546)	01/06/2025
600918.SH	12/27/2024	SDB3262115493	100.00	0.9442	96.18	94.42	0.0000	4.3300	50.0000	0.0000	(0.0347)	(0.0039)	0.0000	3	(0.0386)	01/06/2025
600918.SH	12/27/2024	SDB3262115493	100.00	0.9442	96.18	94.42	0.0000	4.3300	50.0000	0.0000	(0.0347)	(0.0039)	0.0000	3	(0.0386)	01/06/2025
600918.SH	12/27/2024	SDB3262115493	900.00	0.9442	865.65	849.75	0.0000	4.3300	50.0000	0.0000	(0.3124)	(0.0354)	0.0000	3	(0.3478)	01/06/2025
600918.SH	12/27/2024	SDB3262115493	100.00	0.9442	96.18	94.42	0.0000	4.3300	50.0000	0.0000	(0.0347)	(0.0039)	0.0000	3	(0.0386)	01/06/2025
600918.SH	12/26/2024	SDB3262115493	900.00	0.9338	865.65	840.44	0.0000	4.3300	50.0000	0.0000	(0.1041)	(0.0117)	0.0000	1	(0.1158)	01/06/2025
600918.SH	12/26/2024	SDB3262115493	400.00	0.9338	384.73	373.53	0.0000	4.3300	50.0000	0.0000	(0.0463)	(0.0052)	0.0000	1	(0.0515)	01/06/2025
600918.SH	12/26/2024	SDB3262115493	100.00	0.9338	96.18	93.38	0.0000	4.3300	50.0000	0.0000	(0.0116)	(0.0013)	0.0000	1	(0.0129)	01/06/2025
600918.SH	12/26/2024	SDB3262115493	27,300.00	0.9338	26,258.15	25,493.45	0.0000	4.3300	50.0000	0.0000	(3.1583)	(0.3541)	0.0000	1	(3.5123)	01/06/2025
600918.SH	12/26/2024	SDB3262115493	100.00	0.9338	96.18	93.38	0.0000	4.3300	50.0000	0.0000	(0.0116)	(0.0013)	0.0000	1	(0.0129)	01/06/2025
600918.SH	12/26/2024	SDB3262115493	200.00	0.9338	192.37	186.77	0.0000	4.3300	50.0000	0.0000	(0.0231)	(0.0026)	0.0000	1	(0.0257)	01/06/2025
600918.SH	12/26/2024	SDB3262115493	400.00	0.9338	384.73	373.53	0.0000	4.3300	50.0000	0.0000	(0.0463)	(0.0052)	0.0000	1	(0.0515)	01/06/2025
600918.SH	12/26/2024	SDB3262115493	100.00	0.9338	96.18	93.38	0.0000	4.3300	50.0000	0.0000	(0.0116)	(0.0013)	0.0000	1	(0.0129)	01/06/2025
600918.SH	12/26/2024	SDB3262115493	100.00	0.9338	96.18	93.38	0.0000	4.3300	50.0000	0.0000	(0.0116)	(0.0013)	0.0000	1	(0.0129)	01/06/2025
600918.SH	12/26/2024	SDB3262115493	900.00	0.9338	865.65	840.44	0.0000	4.3300	50.0000	0.0000	(0.1041)	(0.0117)	0.0000	1	(0.1158)	01/06/2025
600918.SH	12/26/2024	SDB3262115493	100.00	0.9338	96.18	93.38	0.0000	4.3300	50.0000	0.0000	(0.0116)	(0.0013)	0.0000	1	(0.0129)	01/06/2025
600918.SH	12/24/2024	SDB3262115493	900.00	0.9338	865.65	840.44	0.0000	4.3300	50.0000	0.0000	(0.2082)	(0.0233)	0.0000	2	(0.2316)	01/06/2025
600918.SH	12/24/2024	SDB3262115493	400.00	0.9338	384.73	373.53	0.0000	4.3300	50.0000	0.0000	(0.0926)	(0.0104)	0.0000	2	(0.1029)	01/06/2025
600918.SH	12/24/2024	SDB3262115493	100.00	0.9338	96.18	93.38	0.0000	4.3300	50.0000	0.0000	(0.0231)	(0.0026)	0.0000	2	(0.0257)	01/06/2025
600918.SH	12/24/2024	SDB3262115493	27,300.00	0.9338	26,258.15	25,493.45	0.0000	4.3300	50.0000	0.0000	(6.3165)	(0.7082)	0.0000	2	(7.0247)	01/06/2025
600918.SH	12/24/2024	SDB3262115493	100.00	0.9338	96.18	93.38	0.0000	4.3300	50.0000	0.0000	(0.0231)	(0.0026)	0.0000	2	(0.0257)	01/06/2025
600918.SH	12/24/2024	SDB3262115493	200.00	0.9338	192.37	186.77	0.0000	4.3300	50.0000	0.0000	(0.0463)	(0.0052)	0.0000	2	(0.0515)	01/06/2025
600918.SH	12/24/2024	SDB3262115493	400.00	0.9338	384.73	373.53	0.0000	4.3300	50.0000	0.0000	(0.0926)	(0.0104)	0.0000	2	(0.1029)	01/06/2025
600918.SH	12/24/2024	SDB3262115493	100.00	0.9338	96.18	93.38	0.0000	4.3300	50.0000	0.0000	(0.0231)	(0.0026)	0.0000	2	(0.0257)	01/06/2025
600918.SH	12/24/2024	SDB3262115493	100.00	0.9338	96.18	93.38	0.0000	4.3300	50.0000	0.0000	(0.0231)	(0.0026)	0.0000	2	(0.0257)	01/06/2025
600918.SH	12/24/2024	SDB3262115493	900.00	0.9338	865.65	840.44	0.0000	4.3300	50.0000	0.0000	(0.2082)	(0.0233)	0.0000	2	(0.2316)	01/06/2025
600918.SH	12/24/2024	SDB3262115493	100.00	0.9338	96.18	93.38	0.0000	4.3300	50.0000	0.0000	(0.0231)	(0.0026)	0.0000	2	(0.0257)	01/06/2025
600918.SH	12/23/2024	SDB3262115493	900.00	0.9423	865.65	848.10	0.0000	4.3300	50.0000	0.0000	(0.1041)	(0.0118)	0.0000	1	(0.1159)	01/06/2025
600918.SH	12/23/2024	SDB3262115493	400.00	0.9423	384.73	376.93	0.0000	4.3300	50.0000	0.0000	(0.0463)	(0.0052)	0.0000	1	(0.0515)	01/06/2025
600918.SH	12/23/2024	SDB3262115493	100.00	0.9423	96.18	94.23	0.0000	4.3300	50.0000	0.0000	(0.0116)	(0.0013)	0.0000	1	(0.0129)	01/06/2025
600918.SH	12/23/2024	SDB3262115493	27,300.00	0.9423	26,258.15	25,725.75	0.0000	4.3300	50.0000	0.0000	(3.1583)	(0.3573)	0.0000	1	(3.5156)	01/06/2025
600918.SH	12/23/2024	SDB3262115493	100.00	0.9423	96.18	94.23	0.0000	4.3300	50.0000	0.0000	(0.0116)	(0.0013)	0.0000	1	(0.0129)	01/06/2025
600918.SH	12/23/2024	SDB3262115493	200.00	0.9423	192.37	188.47	0.0000	4.3300	50.0000	0.0000	(0.0231)	(0.0026)	0.0000	1	(0.0258)	01/06/2025
600918.SH	12/23/2024	SDB3262115493	400.00	0.9423	384.73	376.93	0.0000	4.3300	50.0000	0.0000	(0.0463)	(0.0052)	0.0000	1	(0.0515)	01/06/2025
600918.SH	12/23/2024	SDB3262115493	100.00	0.9423	96.18	94.23	0.0000	4.3300	50.0000	0.0000	(0.0116)	(0.0013)	0.0000	1	(0.0129)	01/06/2025
600918.SH	12/23/2024	SDB3262115493	100.00	0.9423	96.18	94.23	0.0000	4.3300	50.0000	0.0000	(0.0116)	(0.0013)	0.0000	1	(0.0129)	01/06/2025
600918.SH	12/23/2024	SDB3262115493	900.00	0.9423	865.65	848.10	0.0000	4.3300	50.0000	0.0000	(0.1041)	(0.0118)	0.0000	1	(0.1159)	01/06/2025
600918.SH	12/23/2024	SDB3262115493	100.00	0.9423	96.18	94.23	0.0000	4.3300	50.0000	0.0000	(0.0116)	(0.0013)	0.0000	1	(0.0129)	01/06/2025
600918.SH	12/20/2024	SDB3262115493	900.00	0.9476	865.65	852.87	0.0000	4.3300	50.0000	0.0000	(0.3124)	(0.0355)	0.0000	3	(0.3479)	01/06/2025
600918.SH	12/20/2024	SDB3262115493	400.00	0.9476	384.73	379.05	0.0000	4.3300	50.0000	0.0000	(0.1388)	(0.0158)	0.0000	3	(0.1546)	01/06/2025
600918.SH	12/20/2024	SDB3262115493	100.00	0.9476	96.18	94.76	0.0000	4.3300	50.0000	0.0000	(0.0347)	(0.0039)	0.0000	3	(0.0387)	01/06/2025
600918.SH	12/20/2024	SDB3262115493	27,300.00	0.9476	26,258.15	25,870.38	0.0000	4.3300	50.0000	0.0000	(9.4748)	(1.0779)	0.0000	3	(10.5527)	01/06/2025
600918.SH	12/20/2024	SDB3262115493	100.00	0.9476	96.18	94.76	0.0000	4.3300	50.0000	0.0000	(0.0347)	(0.0039)	0.0000	3	(0.0387)	01/06/2025
600918.SH	12/20/2024	SDB3262115493	200.00	0.9476	192.37	189.53	0.0000	4.3300	50.0000	0.0000	(0.0694)	(0.0079)	0.0000	3	(0.0773)	01/06/2025
600918.SH	12/20/2024	SDB3262115493	400.00	0.9476	384.73	379.05	0.0000	4.3300	50.0000	0.0000	(0.1388)	(0.0158)	0.0000	3	(0.1546)	01/06/2025
600918.SH	12/20/2024	SDB3262115493	100.00	0.9476	96.18	94.76	0.0000	4.3300	50.0000	0.0000	(0.0347)	(0.0039)	0.0000	3	(0.0387)	01/06/2025
600918.SH	12/20/2024	SDB3262115493	100.00	0.9476	96.18	94.76	0.0000	4.3300	50.0000	0.0000	(0.0347)	(0.0039)	0.0000	3	(0.0387)	01/06/2025
600918.SH	12/20/2024	SDB3262115493	900.00	0.9476	865.65	852.87	0.0000	4.3300	50.0000	0.0000	(0.3124)	(0.0355)	0.0000	3	(0.3479)	01/06/2025
600918.SH	12/20/2024	SDB3262115493	100.00	0.9476	96.18	94.76	0.0000	4.3300	50.0000	0.0000	(0.0347)	(0.0039)	0.0000	3	(0.0387)	01/06/2025
600918.SH	12/19/2024	SDB3262115493	900.00	0.9482	865.65	853.40	0.0000	4.5800	50.0000	0.0000	(0.1101)	(0.0119)	0.0000	1	(0.1220)	01/06/2025

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Fund: ALL
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ZHONGTAI SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600918.SH	12/19/2024	SDB3262115493	400.00	0.9482	384.73	379.29	0.0000	4.5800	50.0000	0.0000	(0.0489)	(0.0053)	0.0000	1	(0.0542)	01/06/2025
600918.SH	12/19/2024	SDB3262115493	100.00	0.9482	96.18	94.82	0.0000	4.5800	50.0000	0.0000	(0.0122)	(0.0013)	0.0000	1	(0.0136)	01/06/2025
600918.SH	12/19/2024	SDB3262115493	27,300.00	0.9482	26,258.15	25,886.35	0.0000	4.5800	50.0000	0.0000	(3.3406)	(0.3595)	0.0000	1	(3.7002)	01/06/2025
600918.SH	12/19/2024	SDB3262115493	100.00	0.9482	96.18	94.82	0.0000	4.5800	50.0000	0.0000	(0.0122)	(0.0013)	0.0000	1	(0.0136)	01/06/2025
600918.SH	12/19/2024	SDB3262115493	200.00	0.9482	192.37	189.64	0.0000	4.5800	50.0000	0.0000	(0.0245)	(0.0026)	0.0000	1	(0.0271)	01/06/2025
600918.SH	12/19/2024	SDB3262115493	400.00	0.9482	384.73	379.29	0.0000	4.5800	50.0000	0.0000	(0.0489)	(0.0053)	0.0000	1	(0.0542)	01/06/2025
600918.SH	12/19/2024	SDB3262115493	100.00	0.9482	96.18	94.82	0.0000	4.5800	50.0000	0.0000	(0.0122)	(0.0013)	0.0000	1	(0.0136)	01/06/2025
600918.SH	12/19/2024	SDB3262115493	100.00	0.9482	96.18	94.82	0.0000	4.5800	50.0000	0.0000	(0.0122)	(0.0013)	0.0000	1	(0.0136)	01/06/2025
600918.SH	12/19/2024	SDB3262115493	900.00	0.9482	865.65	853.40	0.0000	4.5800	50.0000	0.0000	(0.1101)	(0.0119)	0.0000	1	(0.1220)	01/06/2025
600918.SH	12/19/2024	SDB3262115493	100.00	0.9482	96.18	94.82	0.0000	4.5800	50.0000	0.0000	(0.0122)	(0.0013)	0.0000	1	(0.0136)	01/06/2025
600918.SH	12/18/2024	SDB3262115493	900.00	0.9604	865.65	864.36	0.0000	4.5800	50.0000	0.0000	(0.1101)	(0.0120)	0.0000	1	(0.1221)	01/06/2025
600918.SH	12/18/2024	SDB3262115493	400.00	0.9604	384.73	384.16	0.0000	4.5800	50.0000	0.0000	(0.0489)	(0.0053)	0.0000	1	(0.0543)	01/06/2025
600918.SH	12/18/2024	SDB3262115493	100.00	0.9604	96.18	96.04	0.0000	4.5800	50.0000	0.0000	(0.0122)	(0.0013)	0.0000	1	(0.0136)	01/06/2025
600918.SH	12/18/2024	SDB3262115493	27,300.00	0.9604	26,258.15	26,218.84	0.0000	4.5800	50.0000	0.0000	(3.3406)	(0.3642)	0.0000	1	(3.7048)	01/06/2025
600918.SH	12/18/2024	SDB3262115493	100.00	0.9604	96.18	96.04	0.0000	4.5800	50.0000	0.0000	(0.0122)	(0.0013)	0.0000	1	(0.0136)	01/06/2025
600918.SH	12/18/2024	SDB3262115493	200.00	0.9604	192.37	192.08	0.0000	4.5800	50.0000	0.0000	(0.0245)	(0.0027)	0.0000	1	(0.0271)	01/06/2025
600918.SH	12/18/2024	SDB3262115493	400.00	0.9604	384.73	384.16	0.0000	4.5800	50.0000	0.0000	(0.0489)	(0.0053)	0.0000	1	(0.0543)	01/06/2025
600918.SH	12/18/2024	SDB3262115493	100.00	0.9604	96.18	96.04	0.0000	4.5800	50.0000	0.0000	(0.0122)	(0.0013)	0.0000	1	(0.0136)	01/06/2025
600918.SH	12/18/2024	SDB3262115493	100.00	0.9604	96.18	96.04	0.0000	4.5800	50.0000	0.0000	(0.0122)	(0.0013)	0.0000	1	(0.0136)	01/06/2025
600918.SH	12/18/2024	SDB3262115493	900.00	0.9604	865.65	864.36	0.0000	4.5800	50.0000	0.0000	(0.1101)	(0.0120)	0.0000	1	(0.1221)	01/06/2025
600918.SH	12/18/2024	SDB3262115493	100.00	0.9604	96.18	96.04	0.0000	4.5800	50.0000	0.0000	(0.0122)	(0.0013)	0.0000	1	(0.0136)	01/06/2025
600918.SH	12/17/2024	SDB3262115493	900.00	0.9840	865.65	885.61	0.0000	4.5800	50.0000	0.0000	(0.1101)	(0.0123)	0.0000	1	(0.1224)	01/06/2025
600918.SH	12/17/2024	SDB3262115493	400.00	0.9840	384.73	393.61	0.0000	4.5800	50.0000	0.0000	(0.0489)	(0.0055)	0.0000	1	(0.0544)	01/06/2025
600918.SH	12/17/2024	SDB3262115493	100.00	0.9840	96.18	98.40	0.0000	4.5800	50.0000	0.0000	(0.0122)	(0.0014)	0.0000	1	(0.0136)	01/06/2025
600918.SH	12/17/2024	SDB3262115493	27,300.00	0.9840	26,258.15	26,863.61	0.0000	4.5800	50.0000	0.0000	(3.3406)	(0.3731)	0.0000	1	(3.7137)	01/06/2025
600918.SH	12/17/2024	SDB3262115493	100.00	0.9840	96.18	98.40	0.0000	4.5800	50.0000	0.0000	(0.0122)	(0.0014)	0.0000	1	(0.0136)	01/06/2025
600918.SH	12/17/2024	SDB3262115493	200.00	0.9840	192.37	196.80	0.0000	4.5800	50.0000	0.0000	(0.0245)	(0.0027)	0.0000	1	(0.0272)	01/06/2025
600918.SH	12/17/2024	SDB3262115493	400.00	0.9840	384.73	393.61	0.0000	4.5800	50.0000	0.0000	(0.0489)	(0.0055)	0.0000	1	(0.0544)	01/06/2025
600918.SH	12/17/2024	SDB3262115493	100.00	0.9840	96.18	98.40	0.0000	4.5800	50.0000	0.0000	(0.0122)	(0.0014)	0.0000	1	(0.0136)	01/06/2025
600918.SH	12/17/2024	SDB3262115493	100.00	0.9840	96.18	98.40	0.0000	4.5800	50.0000	0.0000	(0.0122)	(0.0014)	0.0000	1	(0.0136)	01/06/2025
600918.SH	12/17/2024	SDB3262115493	900.00	0.9840	865.65	885.61	0.0000	4.5800	50.0000	0.0000	(0.1101)	(0.0123)	0.0000	1	(0.1224)	01/06/2025
600918.SH	12/17/2024	SDB3262115493	100.00	0.9840	96.18	98.40	0.0000	4.5800	50.0000	0.0000	(0.0122)	(0.0014)	0.0000	1	(0.0136)	01/06/2025
600918.SH	12/16/2024	SDB3262115493	900.00	0.9757	865.65	878.09	0.0000	4.5800	50.0000	0.0000	(0.1101)	(0.0122)	0.0000	1	(0.1223)	01/06/2025
600918.SH	12/16/2024	SDB3262115493	400.00	0.9757	384.73	390.26	0.0000	4.5800	50.0000	0.0000	(0.0489)	(0.0054)	0.0000	1	(0.0544)	01/06/2025
600918.SH	12/16/2024	SDB3262115493	100.00	0.9757	96.18	97.57	0.0000	4.5800	50.0000	0.0000	(0.0122)	(0.0014)	0.0000	1	(0.0136)	01/06/2025
600918.SH	12/16/2024	SDB3262115493	27,300.00	0.9757	26,258.15	26,635.44	0.0000	4.5800	50.0000	0.0000	(3.3406)	(0.3699)	0.0000	1	(3.7106)	01/06/2025
600918.SH	12/16/2024	SDB3262115493	100.00	0.9757	96.18	97.57	0.0000	4.5800	50.0000	0.0000	(0.0122)	(0.0014)	0.0000	1	(0.0136)	01/06/2025
600918.SH	12/16/2024	SDB3262115493	200.00	0.9757	192.37	195.13	0.0000	4.5800	50.0000	0.0000	(0.0245)	(0.0027)	0.0000	1	(0.0272)	01/06/2025
600918.SH	12/16/2024	SDB3262115493	400.00	0.9757	384.73	390.26	0.0000	4.5800	50.0000	0.0000	(0.0489)	(0.0054)	0.0000	1	(0.0544)	01/06/2025
600918.SH	12/16/2024	SDB3262115493	100.00	0.9757	96.18	97.57	0.0000	4.5800	50.0000	0.0000	(0.0122)	(0.0014)	0.0000	1	(0.0136)	01/06/2025
600918.SH	12/16/2024	SDB3262115493	100.00	0.9757	96.18	97.57	0.0000	4.5800	50.0000	0.0000	(0.0122)	(0.0014)	0.0000	1	(0.0136)	01/06/2025
600918.SH	12/16/2024	SDB3262115493	900.00	0.9757	865.65	878.09	0.0000	4.5800	50.0000	0.0000	(0.1101)	(0.0122)	0.0000	1	(0.1223)	01/06/2025
600918.SH	12/16/2024	SDB3262115493	100.00	0.9757	96.18	97.57	0.0000	4.5800	50.0000	0.0000	(0.0122)	(0.0014)	0.0000	1	(0.0136)	01/06/2025
600918.SH	12/13/2024	SDB3262115493	900.00	0.9733	865.65	875.93	0.0000	4.5800	50.0000	0.0000	(0.3304)	(0.0365)	0.0000	3	(0.3669)	01/06/2025
600918.SH	12/13/2024	SDB3262115493	400.00	0.9733	384.73	389.30	0.0000	4.5800	50.0000	0.0000	(0.1468)	(0.0162)	0.0000	3	(0.1631)	01/06/2025
600918.SH	12/13/2024	SDB3262115493	100.00	0.9733	96.18	97.33	0.0000	4.5800	50.0000	0.0000	(0.0367)	(0.0041)	0.0000	3	(0.0408)	01/06/2025
600918.SH	12/13/2024	SDB3262115493	27,300.00	0.9733	26,258.15	26,569.81	0.0000	4.5800	50.0000	0.0000	(10.0219)	(1.1071)	0.0000	3	(11.1289)	01/06/2025
600918.SH	12/13/2024	SDB3262115493	100.00	0.9733	96.18	97.33	0.0000	4.5800	50.0000	0.0000	(0.0367)	(0.0041)	0.0000	3	(0.0408)	01/06/2025
600918.SH	12/13/2024	SDB3262115493	200.00	0.9733	192.37	194.65	0.0000	4.5800	50.0000	0.0000	(0.0734)	(0.0081)	0.0000	3	(0.0815)	01/06/2025
600918.SH	12/13/2024	SDB3262115493	400.00	0.9733	384.73	389.30	0.0000	4.5800	50.0000	0.0000	(0.1468)	(0.0162)	0.0000	3	(0.1631)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ZHONGTAI SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600918.SH	12/13/2024	SDB3262115493	100.00	0.9733	96.18	97.33	0.0000	4.5800	50.0000	0.0000	(0.0367)	(0.0041)	0.0000	3	(0.0408)	01/06/2025
600918.SH	12/13/2024	SDB3262115493	100.00	0.9733	96.18	97.33	0.0000	4.5800	50.0000	0.0000	(0.0367)	(0.0041)	0.0000	3	(0.0408)	01/06/2025
600918.SH	12/13/2024	SDB3262115493	900.00	0.9733	865.65	875.93	0.0000	4.5800	50.0000	0.0000	(0.3304)	(0.0365)	0.0000	3	(0.3669)	01/06/2025
600918.SH	12/13/2024	SDB3262115493	100.00	0.9733	96.18	97.33	0.0000	4.5800	50.0000	0.0000	(0.0367)	(0.0041)	0.0000	3	(0.0408)	01/06/2025
600918.SH	12/12/2024	SDB3262115493	900.00	0.9600	865.65	864.00	0.0000	4.5800	50.0000	0.0000	(0.1101)	(0.0120)	0.0000	1	(0.1221)	01/06/2025
600918.SH	12/12/2024	SDB3262115493	400.00	0.9600	384.73	384.00	0.0000	4.5800	50.0000	0.0000	(0.0489)	(0.0053)	0.0000	1	(0.0543)	01/06/2025
600918.SH	12/12/2024	SDB3262115493	100.00	0.9600	96.18	96.00	0.0000	4.5800	50.0000	0.0000	(0.0122)	(0.0013)	0.0000	1	(0.0136)	01/06/2025
600918.SH	12/12/2024	SDB3262115493	27,300.00	0.9600	26,258.15	26,207.89	0.0000	4.5800	50.0000	0.0000	(3.3406)	(0.3640)	0.0000	1	(3.7046)	01/06/2025
600918.SH	12/12/2024	SDB3262115493	100.00	0.9600	96.18	96.00	0.0000	4.5800	50.0000	0.0000	(0.0122)	(0.0013)	0.0000	1	(0.0136)	01/06/2025
600918.SH	12/12/2024	SDB3262115493	200.00	0.9600	192.37	192.00	0.0000	4.5800	50.0000	0.0000	(0.0245)	(0.0027)	0.0000	1	(0.0271)	01/06/2025
600918.SH	12/12/2024	SDB3262115493	400.00	0.9600	384.73	384.00	0.0000	4.5800	50.0000	0.0000	(0.0489)	(0.0053)	0.0000	1	(0.0543)	01/06/2025
600918.SH	12/12/2024	SDB3262115493	100.00	0.9600	96.18	96.00	0.0000	4.5800	50.0000	0.0000	(0.0122)	(0.0013)	0.0000	1	(0.0136)	01/06/2025
600918.SH	12/12/2024	SDB3262115493	100.00	0.9600	96.18	96.00	0.0000	4.5800	50.0000	0.0000	(0.0122)	(0.0013)	0.0000	1	(0.0136)	01/06/2025
600918.SH	12/12/2024	SDB3262115493	900.00	0.9600	865.65	864.00	0.0000	4.5800	50.0000	0.0000	(0.1101)	(0.0120)	0.0000	1	(0.1221)	01/06/2025
600918.SH	12/12/2024	SDB3262115493	100.00	0.9600	96.18	96.00	0.0000	4.5800	50.0000	0.0000	(0.0122)	(0.0013)	0.0000	1	(0.0136)	01/06/2025
600918.SH	12/11/2024	SDB3262115493	900.00	0.9761	865.65	878.53	0.0000	4.5800	50.0000	0.0000	(0.1101)	(0.0122)	0.0000	1	(0.1223)	01/06/2025
600918.SH	12/11/2024	SDB3262115493	400.00	0.9761	384.73	390.46	0.0000	4.5800	50.0000	0.0000	(0.0489)	(0.0054)	0.0000	1	(0.0544)	01/06/2025
600918.SH	12/11/2024	SDB3262115493	100.00	0.9761	96.18	97.61	0.0000	4.5800	50.0000	0.0000	(0.0122)	(0.0014)	0.0000	1	(0.0136)	01/06/2025
600918.SH	12/11/2024	SDB3262115493	27,300.00	0.9761	26,258.15	26,648.62	0.0000	4.5800	50.0000	0.0000	(3.3406)	(0.3701)	0.0000	1	(3.7107)	01/06/2025
600918.SH	12/11/2024	SDB3262115493	100.00	0.9761	96.18	97.61	0.0000	4.5800	50.0000	0.0000	(0.0122)	(0.0014)	0.0000	1	(0.0136)	01/06/2025
600918.SH	12/11/2024	SDB3262115493	200.00	0.9761	192.37	195.23	0.0000	4.5800	50.0000	0.0000	(0.0245)	(0.0027)	0.0000	1	(0.0272)	01/06/2025
600918.SH	12/11/2024	SDB3262115493	400.00	0.9761	384.73	390.46	0.0000	4.5800	50.0000	0.0000	(0.0489)	(0.0054)	0.0000	1	(0.0544)	01/06/2025
600918.SH	12/11/2024	SDB3262115493	100.00	0.9761	96.18	97.61	0.0000	4.5800	50.0000	0.0000	(0.0122)	(0.0014)	0.0000	1	(0.0136)	01/06/2025
600918.SH	12/11/2024	SDB3262115493	100.00	0.9761	96.18	97.61	0.0000	4.5800	50.0000	0.0000	(0.0122)	(0.0014)	0.0000	1	(0.0136)	01/06/2025
600918.SH	12/11/2024	SDB3262115493	900.00	0.9761	865.65	878.53	0.0000	4.5800	50.0000	0.0000	(0.1101)	(0.0122)	0.0000	1	(0.1223)	01/06/2025
600918.SH	12/11/2024	SDB3262115493	100.00	0.9761	96.18	97.61	0.0000	4.5800	50.0000	0.0000	(0.0122)	(0.0014)	0.0000	1	(0.0136)	01/06/2025
600918.SH	12/10/2024	SDB3262115493	900.00	0.9649	865.65	868.38	0.0000	4.5800	50.0000	0.0000	(0.1101)	(0.0121)	0.0000	1	(0.1222)	01/06/2025
600918.SH	12/10/2024	SDB3262115493	400.00	0.9649	384.73	385.95	0.0000	4.5800	50.0000	0.0000	(0.0489)	(0.0054)	0.0000	1	(0.0543)	01/06/2025
600918.SH	12/10/2024	SDB3262115493	100.00	0.9649	96.18	96.49	0.0000	4.5800	50.0000	0.0000	(0.0122)	(0.0013)	0.0000	1	(0.0136)	01/06/2025
600918.SH	12/10/2024	SDB3262115493	27,300.00	0.9649	26,258.15	26,340.92	0.0000	4.5800	50.0000	0.0000	(3.3406)	(0.3658)	0.0000	1	(3.7065)	01/06/2025
600918.SH	12/10/2024	SDB3262115493	100.00	0.9649	96.18	96.49	0.0000	4.5800	50.0000	0.0000	(0.0122)	(0.0013)	0.0000	1	(0.0136)	01/06/2025
600918.SH	12/10/2024	SDB3262115493	200.00	0.9649	192.37	192.97	0.0000	4.5800	50.0000	0.0000	(0.0245)	(0.0027)	0.0000	1	(0.0272)	01/06/2025
600918.SH	12/10/2024	SDB3262115493	400.00	0.9649	384.73	385.95	0.0000	4.5800	50.0000	0.0000	(0.0489)	(0.0054)	0.0000	1	(0.0543)	01/06/2025
600918.SH	12/10/2024	SDB3262115493	100.00	0.9649	96.18	96.49	0.0000	4.5800	50.0000	0.0000	(0.0122)	(0.0013)	0.0000	1	(0.0136)	01/06/2025
600918.SH	12/10/2024	SDB3262115493	100.00	0.9649	96.18	96.49	0.0000	4.5800	50.0000	0.0000	(0.0122)	(0.0013)	0.0000	1	(0.0136)	01/06/2025
600918.SH	12/10/2024	SDB3262115493	900.00	0.9649	865.65	868.38	0.0000	4.5800	50.0000	0.0000	(0.1101)	(0.0121)	0.0000	1	(0.1222)	01/06/2025
600918.SH	12/10/2024	SDB3262115493	100.00	0.9649	96.18	96.49	0.0000	4.5800	50.0000	0.0000	(0.0122)	(0.0013)	0.0000	1	(0.0136)	01/06/2025
600918.SH	12/09/2024	SDB3262115493	900.00	0.9526	865.65	857.38	0.0000	4.5800	50.0000	0.0000	(0.1101)	(0.0119)	0.0000	1	(0.1220)	01/06/2025
600918.SH	12/09/2024	SDB3262115493	400.00	0.9526	384.73	381.06	0.0000	4.5800	50.0000	0.0000	(0.0489)	(0.0053)	0.0000	1	(0.0542)	01/06/2025
600918.SH	12/09/2024	SDB3262115493	100.00	0.9526	96.18	95.26	0.0000	4.5800	50.0000	0.0000	(0.0122)	(0.0013)	0.0000	1	(0.0136)	01/06/2025
600918.SH	12/09/2024	SDB3262115493	27,300.00	0.9526	26,258.15	26,007.13	0.0000	4.5800	50.0000	0.0000	(3.3406)	(0.3612)	0.0000	1	(3.7018)	01/06/2025
600918.SH	12/09/2024	SDB3262115493	100.00	0.9526	96.18	95.26	0.0000	4.5800	50.0000	0.0000	(0.0122)	(0.0013)	0.0000	1	(0.0136)	01/06/2025
600918.SH	12/09/2024	SDB3262115493	200.00	0.9526	192.37	190.53	0.0000	4.5800	50.0000	0.0000	(0.0245)	(0.0026)	0.0000	1	(0.0271)	01/06/2025
600918.SH	12/09/2024	SDB3262115493	400.00	0.9526	384.73	381.06	0.0000	4.5800	50.0000	0.0000	(0.0489)	(0.0053)	0.0000	1	(0.0542)	01/06/2025
600918.SH	12/09/2024	SDB3262115493	100.00	0.9526	96.18	95.26	0.0000	4.5800	50.0000	0.0000	(0.0122)	(0.0013)	0.0000	1	(0.0136)	01/06/2025
600918.SH	12/09/2024	SDB3262115493	100.00	0.9526	96.18	95.26	0.0000	4.5800	50.0000	0.0000	(0.0122)	(0.0013)	0.0000	1	(0.0136)	01/06/2025
600918.SH	12/09/2024	SDB3262115493	900.00	0.9526	865.65	857.38	0.0000	4.5800	50.0000	0.0000	(0.1101)	(0.0119)	0.0000	1	(0.1220)	01/06/2025
600918.SH	12/09/2024	SDB3262115493	100.00	0.9526	96.18	95.26	0.0000	4.5800	50.0000	0.0000	(0.0122)	(0.0013)	0.0000	1	(0.0136)	01/06/2025
600918.SH	12/06/2024	SDB3262115493	900.00	0.9631	865.65	866.77	0.0000	4.5800	50.0000	0.0000	(0.3304)	(0.0361)	0.0000	3	(0.3665)	01/06/2025
600918.SH	12/06/2024	SDB3262115493	400.00	0.9631	384.73	385.23	0.0000	4.5800	50.0000	0.0000	(0.1468)	(0.0161)	0.0000	3	(0.1629)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ZHONGTAI SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600918.SH	12/06/2024	SDB3262115493	100.00	0.9631	96.18	96.31	0.0000	4.5800	50.0000	0.0000	(0.0367)	(0.0040)	0.0000	3	(0.0407)	01/06/2025
600918.SH	12/06/2024	SDB3262115493	27,300.00	0.9631	26,258.15	26,292.08	0.0000	4.5800	50.0000	0.0000	(10.0219)	(1.0955)	0.0000	3	(11.1174)	01/06/2025
600918.SH	12/06/2024	SDB3262115493	100.00	0.9631	96.18	96.31	0.0000	4.5800	50.0000	0.0000	(0.0367)	(0.0040)	0.0000	3	(0.0407)	01/06/2025
600918.SH	12/06/2024	SDB3262115493	200.00	0.9631	192.37	192.62	0.0000	4.5800	50.0000	0.0000	(0.0734)	(0.0080)	0.0000	3	(0.0814)	01/06/2025
600918.SH	12/06/2024	SDB3262115493	400.00	0.9631	384.73	385.23	0.0000	4.5800	50.0000	0.0000	(0.1468)	(0.0161)	0.0000	3	(0.1629)	01/06/2025
600918.SH	12/06/2024	SDB3262115493	100.00	0.9631	96.18	96.31	0.0000	4.5800	50.0000	0.0000	(0.0367)	(0.0040)	0.0000	3	(0.0407)	01/06/2025
600918.SH	12/06/2024	SDB3262115493	100.00	0.9631	96.18	96.31	0.0000	4.5800	50.0000	0.0000	(0.0367)	(0.0040)	0.0000	3	(0.0407)	01/06/2025
600918.SH	12/06/2024	SDB3262115493	900.00	0.9631	865.65	866.77	0.0000	4.5800	50.0000	0.0000	(0.3304)	(0.0361)	0.0000	3	(0.3665)	01/06/2025
600918.SH	12/06/2024	SDB3262115493	100.00	0.9631	96.18	96.31	0.0000	4.5800	50.0000	0.0000	(0.0367)	(0.0040)	0.0000	3	(0.0407)	01/06/2025
600918.SH	12/05/2024	SDB3262115493	900.00	0.9648	865.65	868.31	0.0000	4.5800	50.0000	0.0000	(0.1101)	(0.0121)	0.0000	1	(0.1222)	01/06/2025
600918.SH	12/05/2024	SDB3262115493	400.00	0.9648	384.73	385.92	0.0000	4.5800	50.0000	0.0000	(0.0489)	(0.0054)	0.0000	1	(0.0543)	01/06/2025
600918.SH	12/05/2024	SDB3262115493	100.00	0.9648	96.18	96.48	0.0000	4.5800	50.0000	0.0000	(0.0122)	(0.0013)	0.0000	1	(0.0136)	01/06/2025
600918.SH	12/05/2024	SDB3262115493	27,300.00	0.9648	26,258.15	26,338.79	0.0000	4.5800	50.0000	0.0000	(3.3406)	(0.3658)	0.0000	1	(3.7064)	01/06/2025
600918.SH	12/05/2024	SDB3262115493	100.00	0.9648	96.18	96.48	0.0000	4.5800	50.0000	0.0000	(0.0122)	(0.0013)	0.0000	1	(0.0136)	01/06/2025
600918.SH	12/05/2024	SDB3262115493	200.00	0.9648	192.37	192.96	0.0000	4.5800	50.0000	0.0000	(0.0245)	(0.0027)	0.0000	1	(0.0272)	01/06/2025
600918.SH	12/05/2024	SDB3262115493	400.00	0.9648	384.73	385.92	0.0000	4.5800	50.0000	0.0000	(0.0489)	(0.0054)	0.0000	1	(0.0543)	01/06/2025
600918.SH	12/05/2024	SDB3262115493	100.00	0.9648	96.18	96.48	0.0000	4.5800	50.0000	0.0000	(0.0122)	(0.0013)	0.0000	1	(0.0136)	01/06/2025
600918.SH	12/05/2024	SDB3262115493	100.00	0.9648	96.18	96.48	0.0000	4.5800	50.0000	0.0000	(0.0122)	(0.0013)	0.0000	1	(0.0136)	01/06/2025
600918.SH	12/05/2024	SDB3262115493	900.00	0.9648	865.65	868.31	0.0000	4.5800	50.0000	0.0000	(0.1101)	(0.0121)	0.0000	1	(0.1222)	01/06/2025
600918.SH	12/05/2024	SDB3262115493	100.00	0.9648	96.18	96.48	0.0000	4.5800	50.0000	0.0000	(0.0122)	(0.0013)	0.0000	1	(0.0136)	01/06/2025
600918.SH	12/04/2024	SDB3262115493	900.00	0.9618	865.65	865.65	0.0000	4.5800	50.0000	0.0000	(0.1101)	(0.0120)	0.0000	1	(0.1222)	01/06/2025
600918.SH	12/04/2024	SDB3262115493	400.00	0.9618	384.73	384.73	0.0000	4.5800	50.0000	0.0000	(0.0489)	(0.0053)	0.0000	1	(0.0543)	01/06/2025
600918.SH	12/04/2024	SDB3262115493	100.00	0.9618	96.18	96.18	0.0000	4.5800	50.0000	0.0000	(0.0122)	(0.0013)	0.0000	1	(0.0136)	01/06/2025
600918.SH	12/04/2024	SDB3262115493	27,300.00	0.9618	26,258.15	26,258.15	0.0000	4.5800	50.0000	0.0000	(3.3406)	(0.3647)	0.0000	1	(3.7053)	01/06/2025
600918.SH	12/04/2024	SDB3262115493	100.00	0.9618	96.18	96.18	0.0000	4.5800	50.0000	0.0000	(0.0122)	(0.0013)	0.0000	1	(0.0136)	01/06/2025
600918.SH	12/04/2024	SDB3262115493	200.00	0.9618	192.37	192.37	0.0000	4.5800	50.0000	0.0000	(0.0245)	(0.0027)	0.0000	1	(0.0271)	01/06/2025
600918.SH	12/04/2024	SDB3262115493	400.00	0.9618	384.73	384.73	0.0000	4.5800	50.0000	0.0000	(0.0489)	(0.0053)	0.0000	1	(0.0543)	01/06/2025
600918.SH	12/04/2024	SDB3262115493	100.00	0.9618	96.18	96.18	0.0000	4.5800	50.0000	0.0000	(0.0122)	(0.0013)	0.0000	1	(0.0136)	01/06/2025
600918.SH	12/04/2024	SDB3262115493	100.00	0.9618	96.18	96.18	0.0000	4.5800	50.0000	0.0000	(0.0122)	(0.0013)	0.0000	1	(0.0136)	01/06/2025
600918.SH	12/04/2024	SDB3262115493	900.00	0.9618	865.65	865.65	0.0000	4.5800	50.0000	0.0000	(0.1101)	(0.0120)	0.0000	1	(0.1222)	01/06/2025
600918.SH	12/04/2024	SDB3262115493	100.00	0.9618	96.18	96.18	0.0000	4.5800	50.0000	0.0000	(0.0122)	(0.0013)	0.0000	1	(0.0136)	01/06/2025
TOTAL ZHONGTAI SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND												(120.0916)	(13.3670)	0.0000	(133.4586)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ZHONGYUAN SPECIAL STEEL CO.,LTD. CMN CLASS A SERIES NORTHBOUND																
002423.ZK	01/03/2025	SDB3260760885	500.00	1.9139	956.75	956.97	0.0000	4.3300	50.0000	0.0000	(0.3452)	(0.0399)	0.0000	3	(0.3851)	01/06/2025
002423.ZK	01/03/2025	SDB3260760885	600.00	1.9139	1,143.14	1,148.37	0.0000	4.3300	50.0000	0.0000	(0.4125)	(0.0478)	0.0000	3	(0.4603)	01/06/2025
002423.ZK	01/03/2025	SDB3260760885	400.00	1.9139	779.57	765.58	0.0000	4.3300	50.0000	0.0000	(0.2813)	(0.0319)	0.0000	3	(0.3132)	01/06/2025
002423.ZK	01/03/2025	SDB3260760885	300.00	1.9139	583.39	574.18	0.0000	4.3300	50.0000	0.0000	(0.2105)	(0.0239)	0.0000	3	(0.2344)	01/06/2025
002423.ZK	01/03/2025	SDB3260760885	300.00	1.9139	643.02	574.18	0.0000	4.3300	50.0000	0.0000	(0.2320)	(0.0239)	0.0000	3	(0.2559)	01/06/2025
002423.ZK	01/03/2025	SDB3260760885	400.00	1.9139	857.36	765.58	0.0000	4.3300	50.0000	0.0000	(0.3094)	(0.0319)	0.0000	3	(0.3413)	01/06/2025
002423.ZK	01/03/2025	SDB3260760885	6,300.00	1.9139	13,503.45	12,057.87	0.0000	4.3300	50.0000	0.0000	(4.8725)	(0.5024)	0.0000	3	(5.3749)	01/06/2025
002423.ZK	01/03/2025	SDB3260760885	800.00	1.9139	1,714.72	1,531.16	0.0000	4.3300	50.0000	0.0000	(0.6187)	(0.0638)	0.0000	3	(0.6825)	01/06/2025
002423.ZK	01/03/2025	SDB3260760885	1,000.00	1.9139	2,143.41	1,913.95	0.0000	4.3300	50.0000	0.0000	(0.7734)	(0.0797)	0.0000	3	(0.8532)	01/06/2025
002423.ZK	01/03/2025	SDB3260760885	100.00	1.9139	214.34	191.39	0.0000	4.3300	50.0000	0.0000	(0.0773)	(0.0080)	0.0000	3	(0.0853)	01/06/2025
002423.ZK	01/03/2025	SDB3260760885	500.00	1.9139	1,071.70	956.97	0.0000	4.3300	50.0000	0.0000	(0.3867)	(0.0399)	0.0000	3	(0.4266)	01/06/2025
002423.ZK	01/03/2025	SDB3260760885	400.00	1.9139	857.36	765.58	0.0000	4.3300	50.0000	0.0000	(0.3094)	(0.0319)	0.0000	3	(0.3413)	01/06/2025
002423.ZK	01/03/2025	SDB3260760885	100.00	1.9139	214.34	191.39	0.0000	4.3300	50.0000	0.0000	(0.0773)	(0.0080)	0.0000	3	(0.0853)	01/06/2025
002423.ZK	01/03/2025	SDB3260760885	600.00	1.9139	1,286.04	1,148.37	0.0000	4.3300	50.0000	0.0000	(0.4640)	(0.0478)	0.0000	3	(0.5119)	01/06/2025
002423.ZK	01/03/2025	SDB3260760885	2,700.00	1.9139	5,787.19	5,167.66	0.0000	4.3300	50.0000	0.0000	(2.0882)	(0.2153)	0.0000	3	(2.3035)	01/06/2025
002423.ZK	01/03/2025	SDB3260760885	100.00	1.9139	214.34	191.39	0.0000	4.3300	50.0000	0.0000	(0.0773)	(0.0080)	0.0000	3	(0.0853)	01/06/2025
002423.ZK	01/03/2025	SDB3260760885	800.00	1.9139	1,714.72	1,531.16	0.0000	4.3300	50.0000	0.0000	(0.6187)	(0.0638)	0.0000	3	(0.6825)	01/06/2025
002423.ZK	01/03/2025	SDB3260760885	900.00	1.9139	1,929.06	1,722.55	0.0000	4.3300	50.0000	0.0000	(0.6961)	(0.0718)	0.0000	3	(0.7678)	01/06/2025
002423.ZK	01/03/2025	SDB3260760885	2,100.00	1.9139	4,501.15	4,019.29	0.0000	4.3300	50.0000	0.0000	(1.6242)	(0.1675)	0.0000	3	(1.7916)	01/06/2025
002423.ZK	01/03/2025	SDB3260760885	100.00	1.9139	214.34	191.39	0.0000	4.3300	50.0000	0.0000	(0.0773)	(0.0080)	0.0000	3	(0.0853)	01/06/2025
002423.ZK	01/03/2025	SDB3260760885	1,500.00	1.9139	3,215.11	2,870.92	0.0000	4.3300	50.0000	0.0000	(1.1601)	(0.1196)	0.0000	3	(1.2797)	01/06/2025
002423.ZK	01/03/2025	SDB3260760885	100.00	1.9139	214.34	191.39	0.0000	4.3300	50.0000	0.0000	(0.0773)	(0.0080)	0.0000	3	(0.0853)	01/06/2025
002423.ZK	01/03/2025	SDB3260760885	2,000.00	1.9139	4,286.81	3,827.90	0.0000	4.3300	50.0000	0.0000	(1.5468)	(0.1595)	0.0000	3	(1.7063)	01/06/2025
002423.ZK	01/02/2025	SDB3260760885	500.00	1.9059	956.75	952.97	0.0000	4.3300	50.0000	0.0000	(0.1151)	(0.0132)	0.0000	1	(0.1283)	01/06/2025
002423.ZK	01/02/2025	SDB3260760885	600.00	1.9059	1,143.14	1,143.57	0.0000	4.3300	50.0000	0.0000	(0.1375)	(0.0159)	0.0000	1	(0.1534)	01/06/2025
002423.ZK	01/02/2025	SDB3260760885	400.00	1.9059	779.57	762.38	0.0000	4.3300	50.0000	0.0000	(0.0938)	(0.0106)	0.0000	1	(0.1044)	01/06/2025
002423.ZK	01/02/2025	SDB3260760885	300.00	1.9059	583.39	571.78	0.0000	4.3300	50.0000	0.0000	(0.0702)	(0.0079)	0.0000	1	(0.0781)	01/06/2025
002423.ZK	01/02/2025	SDB3260760885	300.00	1.9059	643.02	571.78	0.0000	4.3300	50.0000	0.0000	(0.0773)	(0.0079)	0.0000	1	(0.0853)	01/06/2025
002423.ZK	01/02/2025	SDB3260760885	400.00	1.9059	857.36	762.38	0.0000	4.3300	50.0000	0.0000	(0.1031)	(0.0106)	0.0000	1	(0.1137)	01/06/2025
002423.ZK	01/02/2025	SDB3260760885	6,300.00	1.9059	13,503.45	12,007.48	0.0000	4.3300	50.0000	0.0000	(1.6242)	(0.1668)	0.0000	1	(1.7909)	01/06/2025
002423.ZK	01/02/2025	SDB3260760885	800.00	1.9059	1,714.72	1,524.76	0.0000	4.3300	50.0000	0.0000	(0.2062)	(0.0212)	0.0000	1	(0.2274)	01/06/2025
002423.ZK	01/02/2025	SDB3260760885	1,000.00	1.9059	2,143.41	1,905.95	0.0000	4.3300	50.0000	0.0000	(0.2578)	(0.0265)	0.0000	1	(0.2843)	01/06/2025
002423.ZK	01/02/2025	SDB3260760885	100.00	1.9059	214.34	190.59	0.0000	4.3300	50.0000	0.0000	(0.0258)	(0.0026)	0.0000	1	(0.0284)	01/06/2025
002423.ZK	01/02/2025	SDB3260760885	500.00	1.9059	1,071.70	952.97	0.0000	4.3300	50.0000	0.0000	(0.1289)	(0.0132)	0.0000	1	(0.1421)	01/06/2025
002423.ZK	01/02/2025	SDB3260760885	400.00	1.9059	857.36	762.38	0.0000	4.3300	50.0000	0.0000	(0.1031)	(0.0106)	0.0000	1	(0.1137)	01/06/2025
002423.ZK	01/02/2025	SDB3260760885	100.00	1.9059	214.34	190.59	0.0000	4.3300	50.0000	0.0000	(0.0258)	(0.0026)	0.0000	1	(0.0284)	01/06/2025
002423.ZK	01/02/2025	SDB3260760885	600.00	1.9059	1,286.04	1,143.57	0.0000	4.3300	50.0000	0.0000	(0.1547)	(0.0159)	0.0000	1	(0.1706)	01/06/2025
002423.ZK	01/02/2025	SDB3260760885	2,700.00	1.9059	5,787.19	5,146.06	0.0000	4.3300	50.0000	0.0000	(0.6961)	(0.0715)	0.0000	1	(0.7675)	01/06/2025
002423.ZK	01/02/2025	SDB3260760885	100.00	1.9059	214.34	190.59	0.0000	4.3300	50.0000	0.0000	(0.0258)	(0.0026)	0.0000	1	(0.0284)	01/06/2025
002423.ZK	01/02/2025	SDB3260760885	800.00	1.9059	1,714.72	1,524.76	0.0000	4.3300	50.0000	0.0000	(0.2062)	(0.0212)	0.0000	1	(0.2274)	01/06/2025
002423.ZK	01/02/2025	SDB3260760885	900.00	1.9059	1,929.06	1,715.35	0.0000	4.3300	50.0000	0.0000	(0.2320)	(0.0238)	0.0000	1	(0.2558)	01/06/2025
002423.ZK	01/02/2025	SDB3260760885	2,100.00	1.9059	4,501.15	4,002.49	0.0000	4.3300	50.0000	0.0000	(0.5414)	(0.0556)	0.0000	1	(0.5970)	01/06/2025
002423.ZK	01/02/2025	SDB3260760885	100.00	1.9059	214.34	190.59	0.0000	4.3300	50.0000	0.0000	(0.0258)	(0.0026)	0.0000	1	(0.0284)	01/06/2025
002423.ZK	01/02/2025	SDB3260760885	1,500.00	1.9059	3,215.11	2,858.92	0.0000	4.3300	50.0000	0.0000	(0.3867)	(0.0397)	0.0000	1	(0.4264)	01/06/2025
002423.ZK	01/02/2025	SDB3260760885	100.00	1.9059	214.34	190.59	0.0000	4.3300	50.0000	0.0000	(0.0258)	(0.0026)	0.0000	1	(0.0284)	01/06/2025
002423.ZK	01/02/2025	SDB3260760885	2,000.00	1.9059	4,286.81	3,811.90	0.0000	4.3300	50.0000	0.0000	(0.5156)	(0.0529)	0.0000	1	(0.5686)	01/06/2025
002423.ZK	12/31/2024	SDB3260760885	400.00	1.9181	779.57	767.25	0.0000	4.3300	50.0000	0.0000	(0.1875)	(0.0213)	0.0000	2	(0.2088)	01/06/2025
002423.ZK	12/31/2024	SDB3260760885	300.00	1.9181	583.39	575.43	0.0000	4.3300	50.0000	0.0000	(0.1403)	(0.0160)	0.0000	2	(0.1563)	01/06/2025
002423.ZK	12/31/2024	SDB3260760885	300.00	1.9181	643.02	575.43	0.0000	4.3300	50.0000	0.0000	(0.1547)	(0.0160)	0.0000	2	(0.1707)	01/06/2025
002423.ZK	12/31/2024	SDB3260760885	400.00	1.9181	857.36	767.25	0.0000	4.3300	50.0000	0.0000	(0.2062)	(0.0213)	0.0000	2	(0.2276)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ZHONGYUAN SPECIAL STEEL CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002423.ZK	12/31/2024	SDB3260760885	6,300.00	1.9181	13,503.45	12,084.12	0.0000	4.3300	50.0000	0.0000	(3.2483)	(0.3357)	0.0000	2	(3.5840)	01/06/2025
002423.ZK	12/31/2024	SDB3260760885	800.00	1.9181	1,714.72	1,534.49	0.0000	4.3300	50.0000	0.0000	(0.4125)	(0.0426)	0.0000	2	(0.4551)	01/06/2025
002423.ZK	12/31/2024	SDB3260760885	1,000.00	1.9181	2,143.41	1,918.11	0.0000	4.3300	50.0000	0.0000	(0.5156)	(0.0533)	0.0000	2	(0.5689)	01/06/2025
002423.ZK	12/31/2024	SDB3260760885	100.00	1.9181	214.34	191.81	0.0000	4.3300	50.0000	0.0000	(0.0516)	(0.0053)	0.0000	2	(0.0569)	01/06/2025
002423.ZK	12/31/2024	SDB3260760885	500.00	1.9181	1,071.70	959.06	0.0000	4.3300	50.0000	0.0000	(0.2578)	(0.0266)	0.0000	2	(0.2844)	01/06/2025
002423.ZK	12/31/2024	SDB3260760885	400.00	1.9181	857.36	767.25	0.0000	4.3300	50.0000	0.0000	(0.2062)	(0.0213)	0.0000	2	(0.2276)	01/06/2025
002423.ZK	12/31/2024	SDB3260760885	100.00	1.9181	214.34	191.81	0.0000	4.3300	50.0000	0.0000	(0.0516)	(0.0053)	0.0000	2	(0.0569)	01/06/2025
002423.ZK	12/31/2024	SDB3260760885	600.00	1.9181	1,286.04	1,150.87	0.0000	4.3300	50.0000	0.0000	(0.3094)	(0.0320)	0.0000	2	(0.3413)	01/06/2025
002423.ZK	12/31/2024	SDB3260760885	2,700.00	1.9181	5,787.19	5,178.91	0.0000	4.3300	50.0000	0.0000	(1.3921)	(0.1439)	0.0000	2	(1.5360)	01/06/2025
002423.ZK	12/31/2024	SDB3260760885	100.00	1.9181	214.34	191.81	0.0000	4.3300	50.0000	0.0000	(0.0516)	(0.0053)	0.0000	2	(0.0569)	01/06/2025
002423.ZK	12/31/2024	SDB3260760885	800.00	1.9181	1,714.72	1,534.49	0.0000	4.3300	50.0000	0.0000	(0.4125)	(0.0426)	0.0000	2	(0.4551)	01/06/2025
002423.ZK	12/31/2024	SDB3260760885	900.00	1.9181	1,929.06	1,726.30	0.0000	4.3300	50.0000	0.0000	(0.4640)	(0.0480)	0.0000	2	(0.5120)	01/06/2025
002423.ZK	12/31/2024	SDB3260760885	2,100.00	1.9181	4,501.15	4,028.04	0.0000	4.3300	50.0000	0.0000	(0.1119)	(0.0828)	0.0000	2	(1.1947)	01/06/2025
002423.ZK	12/31/2024	SDB3260760885	100.00	1.9181	214.34	191.81	0.0000	4.3300	50.0000	0.0000	(0.0516)	(0.0053)	0.0000	2	(0.0569)	01/06/2025
002423.ZK	12/31/2024	SDB3260760885	1,500.00	1.9181	3,215.11	2,877.17	0.0000	4.3300	50.0000	0.0000	(0.7734)	(0.0799)	0.0000	2	(0.8533)	01/06/2025
002423.ZK	12/31/2024	SDB3260760885	100.00	1.9181	214.34	191.81	0.0000	4.3300	50.0000	0.0000	(0.0516)	(0.0053)	0.0000	2	(0.0569)	01/06/2025
002423.ZK	12/31/2024	SDB3260760885	2,000.00	1.9181	4,286.81	3,836.23	0.0000	4.3300	50.0000	0.0000	(1.0312)	(0.1066)	0.0000	2	(1.1378)	01/06/2025
002423.ZK	12/30/2024	SDB3260760885	400.00	1.9068	779.57	762.73	0.0000	4.3300	50.0000	0.0000	(0.0938)	(0.0106)	0.0000	1	(0.1044)	01/06/2025
002423.ZK	12/30/2024	SDB3260760885	300.00	1.9068	583.39	572.05	0.0000	4.3300	50.0000	0.0000	(0.0702)	(0.0079)	0.0000	1	(0.0781)	01/06/2025
002423.ZK	12/30/2024	SDB3260760885	300.00	1.9068	643.02	572.05	0.0000	4.3300	50.0000	0.0000	(0.0773)	(0.0079)	0.0000	1	(0.0853)	01/06/2025
002423.ZK	12/30/2024	SDB3260760885	400.00	1.9068	857.36	762.73	0.0000	4.3300	50.0000	0.0000	(0.1031)	(0.0106)	0.0000	1	(0.1137)	01/06/2025
002423.ZK	12/30/2024	SDB3260760885	6,300.00	1.9068	13,503.45	12,012.98	0.0000	4.3300	50.0000	0.0000	(1.6242)	(0.1668)	0.0000	1	(1.7910)	01/06/2025
002423.ZK	12/30/2024	SDB3260760885	800.00	1.9068	1,714.72	1,525.46	0.0000	4.3300	50.0000	0.0000	(0.2062)	(0.0212)	0.0000	1	(0.2274)	01/06/2025
002423.ZK	12/30/2024	SDB3260760885	1,000.00	1.9068	2,143.41	1,906.82	0.0000	4.3300	50.0000	0.0000	(0.2578)	(0.0265)	0.0000	1	(0.2843)	01/06/2025
002423.ZK	12/30/2024	SDB3260760885	100.00	1.9068	214.34	190.68	0.0000	4.3300	50.0000	0.0000	(0.0258)	(0.0026)	0.0000	1	(0.0284)	01/06/2025
002423.ZK	12/30/2024	SDB3260760885	500.00	1.9068	1,071.70	953.41	0.0000	4.3300	50.0000	0.0000	(0.1289)	(0.0132)	0.0000	1	(0.1421)	01/06/2025
002423.ZK	12/30/2024	SDB3260760885	400.00	1.9068	857.36	762.73	0.0000	4.3300	50.0000	0.0000	(0.1031)	(0.0106)	0.0000	1	(0.1137)	01/06/2025
002423.ZK	12/30/2024	SDB3260760885	100.00	1.9068	214.34	190.68	0.0000	4.3300	50.0000	0.0000	(0.0258)	(0.0026)	0.0000	1	(0.0284)	01/06/2025
002423.ZK	12/30/2024	SDB3260760885	600.00	1.9068	1,286.04	1,144.09	0.0000	4.3300	50.0000	0.0000	(0.1547)	(0.0159)	0.0000	1	(0.1706)	01/06/2025
002423.ZK	12/30/2024	SDB3260760885	2,700.00	1.9068	5,787.19	5,148.42	0.0000	4.3300	50.0000	0.0000	(0.6961)	(0.0715)	0.0000	1	(0.7676)	01/06/2025
002423.ZK	12/30/2024	SDB3260760885	100.00	1.9068	214.34	190.68	0.0000	4.3300	50.0000	0.0000	(0.0258)	(0.0026)	0.0000	1	(0.0284)	01/06/2025
002423.ZK	12/30/2024	SDB3260760885	800.00	1.9068	1,714.72	1,525.46	0.0000	4.3300	50.0000	0.0000	(0.2062)	(0.0212)	0.0000	1	(0.2274)	01/06/2025
002423.ZK	12/30/2024	SDB3260760885	900.00	1.9068	1,929.06	1,716.14	0.0000	4.3300	50.0000	0.0000	(0.2320)	(0.0238)	0.0000	1	(0.2559)	01/06/2025
002423.ZK	12/30/2024	SDB3260760885	2,100.00	1.9068	4,501.15	4,004.33	0.0000	4.3300	50.0000	0.0000	(0.5414)	(0.0556)	0.0000	1	(0.5970)	01/06/2025
002423.ZK	12/30/2024	SDB3260760885	100.00	1.9068	214.34	190.68	0.0000	4.3300	50.0000	0.0000	(0.0258)	(0.0026)	0.0000	1	(0.0284)	01/06/2025
002423.ZK	12/30/2024	SDB3260760885	1,500.00	1.9068	3,215.11	2,860.23	0.0000	4.3300	50.0000	0.0000	(0.3867)	(0.0397)	0.0000	1	(0.4264)	01/06/2025
002423.ZK	12/30/2024	SDB3260760885	100.00	1.9068	214.34	190.68	0.0000	4.3300	50.0000	0.0000	(0.0258)	(0.0026)	0.0000	1	(0.0284)	01/06/2025
002423.ZK	12/30/2024	SDB3260760885	2,000.00	1.9068	4,286.81	3,813.64	0.0000	4.3300	50.0000	0.0000	(0.5156)	(0.0530)	0.0000	1	(0.5686)	01/06/2025
002423.ZK	12/27/2024	SDB3260760885	400.00	1.9390	779.57	775.59	0.0000	4.3300	50.0000	0.0000	(0.2813)	(0.0323)	0.0000	3	(0.3136)	01/06/2025
002423.ZK	12/27/2024	SDB3260760885	300.00	1.9390	583.39	581.69	0.0000	4.3300	50.0000	0.0000	(0.2105)	(0.0242)	0.0000	3	(0.2347)	01/06/2025
002423.ZK	12/27/2024	SDB3260760885	300.00	1.9390	643.02	581.69	0.0000	4.3300	50.0000	0.0000	(0.2320)	(0.0242)	0.0000	3	(0.2563)	01/06/2025
002423.ZK	12/27/2024	SDB3260760885	400.00	1.9390	857.36	775.59	0.0000	4.3300	50.0000	0.0000	(0.3094)	(0.0323)	0.0000	3	(0.3417)	01/06/2025
002423.ZK	12/27/2024	SDB3260760885	6,300.00	1.9390	13,503.45	12,215.52	0.0000	4.3300	50.0000	0.0000	(4.8725)	(0.5090)	0.0000	3	(5.3815)	01/06/2025
002423.ZK	12/27/2024	SDB3260760885	800.00	1.9390	1,714.72	1,551.18	0.0000	4.3300	50.0000	0.0000	(0.6187)	(0.0646)	0.0000	3	(0.6834)	01/06/2025
002423.ZK	12/27/2024	SDB3260760885	1,000.00	1.9390	2,143.41	1,938.97	0.0000	4.3300	50.0000	0.0000	(0.7734)	(0.0808)	0.0000	3	(0.8542)	01/06/2025
002423.ZK	12/27/2024	SDB3260760885	100.00	1.9390	214.34	193.90	0.0000	4.3300	50.0000	0.0000	(0.0773)	(0.0081)	0.0000	3	(0.0854)	01/06/2025
002423.ZK	12/27/2024	SDB3260760885	500.00	1.9390	1,071.70	969.49	0.0000	4.3300	50.0000	0.0000	(0.3867)	(0.0404)	0.0000	3	(0.4271)	01/06/2025
002423.ZK	12/27/2024	SDB3260760885	400.00	1.9390	857.36	775.59	0.0000	4.3300	50.0000	0.0000	(0.3094)	(0.0323)	0.0000	3	(0.3417)	01/06/2025
002423.ZK	12/27/2024	SDB3260760885	100.00	1.9390	214.34	193.90	0.0000	4.3300	50.0000	0.0000	(0.0773)	(0.0081)	0.0000	3	(0.0854)	01/06/2025
002423.ZK	12/27/2024	SDB3260760885	600.00	1.9390	1,286.04	1,163.38	0.0000	4.3300	50.0000	0.0000	(0.4640)	(0.0485)	0.0000	3	(0.5125)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ZHONGYUAN SPECIAL STEEL CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002423.ZK	12/27/2024	SDB3260760885	2,700.00	1.9390	5,787.19	5,235.22	0.0000	4.3300	50.0000	0.0000	(2.0882)	(0.2181)	0.0000	3	(2.3063)	01/06/2025
002423.ZK	12/27/2024	SDB3260760885	100.00	1.9390	214.34	193.90	0.0000	4.3300	50.0000	0.0000	(0.0773)	(0.0081)	0.0000	3	(0.0854)	01/06/2025
002423.ZK	12/27/2024	SDB3260760885	800.00	1.9390	1,714.72	1,551.18	0.0000	4.3300	50.0000	0.0000	(0.6187)	(0.0646)	0.0000	3	(0.6834)	01/06/2025
002423.ZK	12/27/2024	SDB3260760885	900.00	1.9390	1,929.06	1,745.07	0.0000	4.3300	50.0000	0.0000	(0.6961)	(0.0727)	0.0000	3	(0.7688)	01/06/2025
002423.ZK	12/27/2024	SDB3260760885	2,100.00	1.9390	4,501.15	4,071.84	0.0000	4.3300	50.0000	0.0000	(1.6242)	(0.1697)	0.0000	3	(1.7938)	01/06/2025
002423.ZK	12/27/2024	SDB3260760885	100.00	1.9390	214.34	193.90	0.0000	4.3300	50.0000	0.0000	(0.0773)	(0.0081)	0.0000	3	(0.0854)	01/06/2025
002423.ZK	12/27/2024	SDB3260760885	1,500.00	1.9390	3,215.11	2,908.46	0.0000	4.3300	50.0000	0.0000	(1.1601)	(0.1212)	0.0000	3	(1.2813)	01/06/2025
002423.ZK	12/27/2024	SDB3260760885	100.00	1.9390	214.34	193.90	0.0000	4.3300	50.0000	0.0000	(0.0773)	(0.0081)	0.0000	3	(0.0854)	01/06/2025
002423.ZK	12/27/2024	SDB3260760885	2,000.00	1.9390	4,286.81	3,877.94	0.0000	4.3300	50.0000	0.0000	(1.5468)	(0.1616)	0.0000	3	(1.7084)	01/06/2025
002423.ZK	12/26/2024	SDB3260760885	300.00	1.9511	643.02	585.32	0.0000	4.3300	50.0000	0.0000	(0.0773)	(0.0081)	0.0000	1	(0.0855)	01/06/2025
002423.ZK	12/26/2024	SDB3260760885	400.00	1.9511	857.36	780.42	0.0000	4.3300	50.0000	0.0000	(0.1031)	(0.0108)	0.0000	1	(0.1140)	01/06/2025
002423.ZK	12/26/2024	SDB3260760885	6,300.00	1.9511	13,503.45	12,291.63	0.0000	4.3300	50.0000	0.0000	(1.6242)	(0.1707)	0.0000	1	(1.7949)	01/06/2025
002423.ZK	12/26/2024	SDB3260760885	800.00	1.9511	1,714.72	1,560.84	0.0000	4.3300	50.0000	0.0000	(0.2062)	(0.0217)	0.0000	1	(0.2279)	01/06/2025
002423.ZK	12/26/2024	SDB3260760885	1,000.00	1.9511	2,143.41	1,951.05	0.0000	4.3300	50.0000	0.0000	(0.2578)	(0.0271)	0.0000	1	(0.2849)	01/06/2025
002423.ZK	12/26/2024	SDB3260760885	100.00	1.9511	214.34	195.11	0.0000	4.3300	50.0000	0.0000	(0.0258)	(0.0027)	0.0000	1	(0.0285)	01/06/2025
002423.ZK	12/26/2024	SDB3260760885	500.00	1.9511	1,071.70	975.53	0.0000	4.3300	50.0000	0.0000	(0.1289)	(0.0135)	0.0000	1	(0.1425)	01/06/2025
002423.ZK	12/26/2024	SDB3260760885	400.00	1.9511	857.36	780.42	0.0000	4.3300	50.0000	0.0000	(0.1031)	(0.0108)	0.0000	1	(0.1140)	01/06/2025
002423.ZK	12/26/2024	SDB3260760885	100.00	1.9511	214.34	195.11	0.0000	4.3300	50.0000	0.0000	(0.0258)	(0.0027)	0.0000	1	(0.0285)	01/06/2025
002423.ZK	12/26/2024	SDB3260760885	600.00	1.9511	1,286.04	1,170.63	0.0000	4.3300	50.0000	0.0000	(0.1547)	(0.0163)	0.0000	1	(0.1709)	01/06/2025
002423.ZK	12/26/2024	SDB3260760885	2,700.00	1.9511	5,787.19	5,267.84	0.0000	4.3300	50.0000	0.0000	(0.6961)	(0.0732)	0.0000	1	(0.7692)	01/06/2025
002423.ZK	12/26/2024	SDB3260760885	100.00	1.9511	214.34	195.11	0.0000	4.3300	50.0000	0.0000	(0.0258)	(0.0027)	0.0000	1	(0.0285)	01/06/2025
002423.ZK	12/26/2024	SDB3260760885	800.00	1.9511	1,714.72	1,560.84	0.0000	4.3300	50.0000	0.0000	(0.2062)	(0.0217)	0.0000	1	(0.2279)	01/06/2025
002423.ZK	12/26/2024	SDB3260760885	900.00	1.9511	1,929.06	1,755.95	0.0000	4.3300	50.0000	0.0000	(0.2320)	(0.0244)	0.0000	1	(0.2564)	01/06/2025
002423.ZK	12/26/2024	SDB3260760885	2,100.00	1.9511	4,501.15	4,097.21	0.0000	4.3300	50.0000	0.0000	(0.5414)	(0.0569)	0.0000	1	(0.5983)	01/06/2025
002423.ZK	12/26/2024	SDB3260760885	100.00	1.9511	214.34	195.11	0.0000	4.3300	50.0000	0.0000	(0.0258)	(0.0027)	0.0000	1	(0.0285)	01/06/2025
002423.ZK	12/26/2024	SDB3260760885	1,500.00	1.9511	3,215.11	2,926.58	0.0000	4.3300	50.0000	0.0000	(0.3867)	(0.0406)	0.0000	1	(0.4274)	01/06/2025
002423.ZK	12/26/2024	SDB3260760885	100.00	1.9511	214.34	195.11	0.0000	4.3300	50.0000	0.0000	(0.0258)	(0.0027)	0.0000	1	(0.0285)	01/06/2025
002423.ZK	12/26/2024	SDB3260760885	2,000.00	1.9511	4,286.81	3,902.11	0.0000	4.3300	50.0000	0.0000	(0.5156)	(0.0542)	0.0000	1	(0.5698)	01/06/2025
002423.ZK	12/24/2024	SDB3260760885	300.00	1.9511	643.02	585.32	0.0000	4.3300	50.0000	0.0000	(0.1547)	(0.0163)	0.0000	2	(0.1709)	01/06/2025
002423.ZK	12/24/2024	SDB3260760885	400.00	1.9511	857.36	780.42	0.0000	4.3300	50.0000	0.0000	(0.2062)	(0.0217)	0.0000	2	(0.2279)	01/06/2025
002423.ZK	12/24/2024	SDB3260760885	6,300.00	1.9511	13,503.45	12,291.63	0.0000	4.3300	50.0000	0.0000	(3.2483)	(0.3414)	0.0000	2	(3.5898)	01/06/2025
002423.ZK	12/24/2024	SDB3260760885	800.00	1.9511	1,714.72	1,560.84	0.0000	4.3300	50.0000	0.0000	(0.4125)	(0.0434)	0.0000	2	(0.4558)	01/06/2025
002423.ZK	12/24/2024	SDB3260760885	1,000.00	1.9511	2,143.41	1,951.05	0.0000	4.3300	50.0000	0.0000	(0.5156)	(0.0542)	0.0000	2	(0.5698)	01/06/2025
002423.ZK	12/24/2024	SDB3260760885	100.00	1.9511	214.34	195.11	0.0000	4.3300	50.0000	0.0000	(0.0516)	(0.0054)	0.0000	2	(0.0570)	01/06/2025
002423.ZK	12/24/2024	SDB3260760885	500.00	1.9511	1,071.70	975.53	0.0000	4.3300	50.0000	0.0000	(0.2578)	(0.0271)	0.0000	2	(0.2849)	01/06/2025
002423.ZK	12/24/2024	SDB3260760885	400.00	1.9511	857.36	780.42	0.0000	4.3300	50.0000	0.0000	(0.2062)	(0.0217)	0.0000	2	(0.2279)	01/06/2025
002423.ZK	12/24/2024	SDB3260760885	100.00	1.9511	214.34	195.11	0.0000	4.3300	50.0000	0.0000	(0.0516)	(0.0054)	0.0000	2	(0.0570)	01/06/2025
002423.ZK	12/24/2024	SDB3260760885	600.00	1.9511	1,286.04	1,170.63	0.0000	4.3300	50.0000	0.0000	(0.3094)	(0.0325)	0.0000	2	(0.3419)	01/06/2025
002423.ZK	12/24/2024	SDB3260760885	2,700.00	1.9511	5,787.19	5,267.84	0.0000	4.3300	50.0000	0.0000	(1.3921)	(0.1463)	0.0000	2	(1.5385)	01/06/2025
002423.ZK	12/24/2024	SDB3260760885	100.00	1.9511	214.34	195.11	0.0000	4.3300	50.0000	0.0000	(0.0516)	(0.0054)	0.0000	2	(0.0570)	01/06/2025
002423.ZK	12/24/2024	SDB3260760885	800.00	1.9511	1,714.72	1,560.84	0.0000	4.3300	50.0000	0.0000	(0.4125)	(0.0434)	0.0000	2	(0.4558)	01/06/2025
002423.ZK	12/24/2024	SDB3260760885	900.00	1.9511	1,929.06	1,755.95	0.0000	4.3300	50.0000	0.0000	(0.4640)	(0.0488)	0.0000	2	(0.5128)	01/06/2025
002423.ZK	12/24/2024	SDB3260760885	2,100.00	1.9511	4,501.15	4,097.21	0.0000	4.3300	50.0000	0.0000	(1.0828)	(0.1138)	0.0000	2	(1.1966)	01/06/2025
002423.ZK	12/24/2024	SDB3260760885	100.00	1.9511	214.34	195.11	0.0000	4.3300	50.0000	0.0000	(0.0516)	(0.0054)	0.0000	2	(0.0570)	01/06/2025
002423.ZK	12/24/2024	SDB3260760885	1,500.00	1.9511	3,215.11	2,926.58	0.0000	4.3300	50.0000	0.0000	(0.7734)	(0.0813)	0.0000	2	(0.8547)	01/06/2025
002423.ZK	12/24/2024	SDB3260760885	100.00	1.9511	214.34	195.11	0.0000	4.3300	50.0000	0.0000	(0.0516)	(0.0054)	0.0000	2	(0.0570)	01/06/2025
002423.ZK	12/24/2024	SDB3260760885	2,000.00	1.9511	4,286.81	3,902.11	0.0000	4.3300	50.0000	0.0000	(1.0312)	(0.1084)	0.0000	2	(1.1396)	01/06/2025
002423.ZK	12/23/2024	SDB3260760885	300.00	1.9601	643.02	588.03	0.0000	4.3300	50.0000	0.0000	(0.0773)	(0.0082)	0.0000	1	(0.0855)	01/06/2025
002423.ZK	12/23/2024	SDB3260760885	400.00	1.9601	857.36	784.04	0.0000	4.3300	50.0000	0.0000	(0.1031)	(0.0109)	0.0000	1	(0.1140)	01/06/2025
002423.ZK	12/23/2024	SDB3260760885	6,300.00	1.9601	13,503.45	12,348.71	0.0000	4.3300	50.0000	0.0000	(1.6242)	(0.1715)	0.0000	1	(1.7957)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ZHONGYUAN SPECIAL STEEL CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002423.ZK	12/23/2024	SDB3260760885	800.00	1.9601	1,714.72	1,568.09	0.0000	4.3300	50.0000	0.0000	(0.2062)	(0.0218)	0.0000	1	(0.2280)	01/06/2025
002423.ZK	12/23/2024	SDB3260760885	1,000.00	1.9601	2,143.41	1,960.11	0.0000	4.3300	50.0000	0.0000	(0.2578)	(0.0272)	0.0000	1	(0.2850)	01/06/2025
002423.ZK	12/23/2024	SDB3260760885	100.00	1.9601	214.34	196.01	0.0000	4.3300	50.0000	0.0000	(0.0258)	(0.0027)	0.0000	1	(0.0285)	01/06/2025
002423.ZK	12/23/2024	SDB3260760885	500.00	1.9601	1,071.70	980.06	0.0000	4.3300	50.0000	0.0000	(0.1289)	(0.0136)	0.0000	1	(0.1425)	01/06/2025
002423.ZK	12/23/2024	SDB3260760885	400.00	1.9601	857.36	784.04	0.0000	4.3300	50.0000	0.0000	(0.1031)	(0.0109)	0.0000	1	(0.1140)	01/06/2025
002423.ZK	12/23/2024	SDB3260760885	100.00	1.9601	214.34	196.01	0.0000	4.3300	50.0000	0.0000	(0.0258)	(0.0027)	0.0000	1	(0.0285)	01/06/2025
002423.ZK	12/23/2024	SDB3260760885	600.00	1.9601	1,286.04	1,176.07	0.0000	4.3300	50.0000	0.0000	(0.1547)	(0.0163)	0.0000	1	(0.1710)	01/06/2025
002423.ZK	12/23/2024	SDB3260760885	2,700.00	1.9601	5,787.19	5,292.30	0.0000	4.3300	50.0000	0.0000	(0.6961)	(0.0735)	0.0000	1	(0.7696)	01/06/2025
002423.ZK	12/23/2024	SDB3260760885	100.00	1.9601	214.34	196.01	0.0000	4.3300	50.0000	0.0000	(0.0258)	(0.0027)	0.0000	1	(0.0285)	01/06/2025
002423.ZK	12/23/2024	SDB3260760885	800.00	1.9601	1,714.72	1,568.09	0.0000	4.3300	50.0000	0.0000	(0.2062)	(0.0218)	0.0000	1	(0.2280)	01/06/2025
002423.ZK	12/23/2024	SDB3260760885	900.00	1.9601	1,929.06	1,764.10	0.0000	4.3300	50.0000	0.0000	(0.2320)	(0.0245)	0.0000	1	(0.2565)	01/06/2025
002423.ZK	12/23/2024	SDB3260760885	2,100.00	1.9601	4,501.15	4,116.24	0.0000	4.3300	50.0000	0.0000	(0.5414)	(0.0572)	0.0000	1	(0.5986)	01/06/2025
002423.ZK	12/23/2024	SDB3260760885	100.00	1.9601	214.34	196.01	0.0000	4.3300	50.0000	0.0000	(0.0258)	(0.0027)	0.0000	1	(0.0285)	01/06/2025
002423.ZK	12/23/2024	SDB3260760885	1,500.00	1.9601	3,215.11	2,940.17	0.0000	4.3300	50.0000	0.0000	(0.3867)	(0.0408)	0.0000	1	(0.4275)	01/06/2025
002423.ZK	12/23/2024	SDB3260760885	100.00	1.9601	214.34	196.01	0.0000	4.3300	50.0000	0.0000	(0.0258)	(0.0027)	0.0000	1	(0.0285)	01/06/2025
002423.ZK	12/23/2024	SDB3260760885	2,000.00	1.9601	4,286.81	3,920.22	0.0000	4.3300	50.0000	0.0000	(0.5156)	(0.0544)	0.0000	1	(0.5701)	01/06/2025
002423.ZK	12/20/2024	SDB3260760885	300.00	1.9392	643.02	581.75	0.0000	4.3300	50.0000	0.0000	(0.2320)	(0.0242)	0.0000	3	(0.2563)	01/06/2025
002423.ZK	12/20/2024	SDB3260760885	400.00	1.9392	857.36	775.66	0.0000	4.3300	50.0000	0.0000	(0.3094)	(0.0323)	0.0000	3	(0.3417)	01/06/2025
002423.ZK	12/20/2024	SDB3260760885	6,300.00	1.9392	13,503.45	12,216.65	0.0000	4.3300	50.0000	0.0000	(4.8725)	(0.5090)	0.0000	3	(5.3815)	01/06/2025
002423.ZK	12/20/2024	SDB3260760885	800.00	1.9392	1,714.72	1,551.32	0.0000	4.3300	50.0000	0.0000	(0.6187)	(0.0646)	0.0000	3	(0.6834)	01/06/2025
002423.ZK	12/20/2024	SDB3260760885	1,000.00	1.9392	2,143.41	1,939.15	0.0000	4.3300	50.0000	0.0000	(0.7734)	(0.0808)	0.0000	3	(0.8542)	01/06/2025
002423.ZK	12/20/2024	SDB3260760885	100.00	1.9392	214.34	193.92	0.0000	4.3300	50.0000	0.0000	(0.0773)	(0.0081)	0.0000	3	(0.0854)	01/06/2025
002423.ZK	12/20/2024	SDB3260760885	500.00	1.9392	1,071.70	969.58	0.0000	4.3300	50.0000	0.0000	(0.3867)	(0.0404)	0.0000	3	(0.4271)	01/06/2025
002423.ZK	12/20/2024	SDB3260760885	400.00	1.9392	857.36	775.66	0.0000	4.3300	50.0000	0.0000	(0.3094)	(0.0323)	0.0000	3	(0.3417)	01/06/2025
002423.ZK	12/20/2024	SDB3260760885	100.00	1.9392	214.34	193.92	0.0000	4.3300	50.0000	0.0000	(0.0773)	(0.0081)	0.0000	3	(0.0854)	01/06/2025
002423.ZK	12/20/2024	SDB3260760885	600.00	1.9392	1,286.04	1,163.49	0.0000	4.3300	50.0000	0.0000	(0.4640)	(0.0485)	0.0000	3	(0.5125)	01/06/2025
002423.ZK	12/20/2024	SDB3260760885	2,700.00	1.9392	5,787.19	5,235.71	0.0000	4.3300	50.0000	0.0000	(2.0882)	(0.2182)	0.0000	3	(2.3064)	01/06/2025
002423.ZK	12/20/2024	SDB3260760885	100.00	1.9392	214.34	193.92	0.0000	4.3300	50.0000	0.0000	(0.0773)	(0.0081)	0.0000	3	(0.0854)	01/06/2025
002423.ZK	12/20/2024	SDB3260760885	800.00	1.9392	1,714.72	1,551.32	0.0000	4.3300	50.0000	0.0000	(0.6187)	(0.0646)	0.0000	3	(0.6834)	01/06/2025
002423.ZK	12/20/2024	SDB3260760885	900.00	1.9392	1,929.06	1,745.24	0.0000	4.3300	50.0000	0.0000	(0.6961)	(0.0727)	0.0000	3	(0.7688)	01/06/2025
002423.ZK	12/20/2024	SDB3260760885	2,100.00	1.9392	4,501.15	4,072.22	0.0000	4.3300	50.0000	0.0000	(1.6242)	(0.1697)	0.0000	3	(1.7938)	01/06/2025
002423.ZK	12/20/2024	SDB3260760885	100.00	1.9392	214.34	193.92	0.0000	4.3300	50.0000	0.0000	(0.0773)	(0.0081)	0.0000	3	(0.0854)	01/06/2025
002423.ZK	12/20/2024	SDB3260760885	1,500.00	1.9392	3,215.11	2,908.73	0.0000	4.3300	50.0000	0.0000	(1.1601)	(0.1212)	0.0000	3	(1.2813)	01/06/2025
002423.ZK	12/20/2024	SDB3260760885	100.00	1.9392	214.34	193.92	0.0000	4.3300	50.0000	0.0000	(0.0773)	(0.0081)	0.0000	3	(0.0854)	01/06/2025
002423.ZK	12/20/2024	SDB3260760885	2,000.00	1.9392	4,286.81	3,878.30	0.0000	4.3300	50.0000	0.0000	(1.5468)	(0.1616)	0.0000	3	(1.7084)	01/06/2025
002423.ZK	12/19/2024	SDB3260760885	300.00	1.9705	643.02	591.16	0.0000	4.5800	50.0000	0.0000	(0.0818)	(0.0082)	0.0000	1	(0.0900)	01/06/2025
002423.ZK	12/19/2024	SDB3260760885	400.00	1.9705	857.36	788.22	0.0000	4.5800	50.0000	0.0000	(0.1091)	(0.0109)	0.0000	1	(0.1200)	01/06/2025
002423.ZK	12/19/2024	SDB3260760885	6,300.00	1.9705	13,503.45	12,414.39	0.0000	4.5800	50.0000	0.0000	(1.7179)	(0.1724)	0.0000	1	(1.8904)	01/06/2025
002423.ZK	12/19/2024	SDB3260760885	800.00	1.9705	1,714.72	1,576.43	0.0000	4.5800	50.0000	0.0000	(0.2182)	(0.0219)	0.0000	1	(0.2400)	01/06/2025
002423.ZK	12/19/2024	SDB3260760885	1,000.00	1.9705	2,143.41	1,970.54	0.0000	4.5800	50.0000	0.0000	(0.2727)	(0.0274)	0.0000	1	(0.3001)	01/06/2025
002423.ZK	12/19/2024	SDB3260760885	100.00	1.9705	214.34	197.05	0.0000	4.5800	50.0000	0.0000	(0.0273)	(0.0027)	0.0000	1	(0.0300)	01/06/2025
002423.ZK	12/19/2024	SDB3260760885	500.00	1.9705	1,071.70	985.27	0.0000	4.5800	50.0000	0.0000	(0.1363)	(0.0137)	0.0000	1	(0.1500)	01/06/2025
002423.ZK	12/19/2024	SDB3260760885	400.00	1.9705	857.36	788.22	0.0000	4.5800	50.0000	0.0000	(0.1091)	(0.0109)	0.0000	1	(0.1200)	01/06/2025
002423.ZK	12/19/2024	SDB3260760885	100.00	1.9705	214.34	197.05	0.0000	4.5800	50.0000	0.0000	(0.0273)	(0.0027)	0.0000	1	(0.0300)	01/06/2025
002423.ZK	12/19/2024	SDB3260760885	600.00	1.9705	1,286.04	1,182.32	0.0000	4.5800	50.0000	0.0000	(0.1636)	(0.0164)	0.0000	1	(0.1800)	01/06/2025
002423.ZK	12/19/2024	SDB3260760885	2,700.00	1.9705	5,787.19	5,320.45	0.0000	4.5800	50.0000	0.0000	(0.7363)	(0.0739)	0.0000	1	(0.8102)	01/06/2025
002423.ZK	12/19/2024	SDB3260760885	100.00	1.9705	214.34	197.05	0.0000	4.5800	50.0000	0.0000	(0.0273)	(0.0027)	0.0000	1	(0.0300)	01/06/2025
002423.ZK	12/19/2024	SDB3260760885	800.00	1.9705	1,714.72	1,576.43	0.0000	4.5800	50.0000	0.0000	(0.2182)	(0.0219)	0.0000	1	(0.2400)	01/06/2025
002423.ZK	12/19/2024	SDB3260760885	900.00	1.9705	1,929.06	1,773.48	0.0000	4.5800	50.0000	0.0000	(0.2454)	(0.0246)	0.0000	1	(0.2701)	01/06/2025
002423.ZK	12/19/2024	SDB3260760885	2,100.00	1.9705	4,501.15	4,138.13	0.0000	4.5800	50.0000	0.0000	(0.5726)	(0.0575)	0.0000	1	(0.6301)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ZHONGYUAN SPECIAL STEEL CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002423.ZK	12/19/2024	SDB3260760885	100.00	1.9705	214.34	197.05	0.0000	4.5800	50.0000	0.0000	(0.0273)	(0.0027)	0.0000	1	(0.0300)	01/06/2025
002423.ZK	12/19/2024	SDB3260760885	1,500.00	1.9705	3,215.11	2,955.81	0.0000	4.5800	50.0000	0.0000	(0.4090)	(0.0411)	0.0000	1	(0.4501)	01/06/2025
002423.ZK	12/19/2024	SDB3260760885	100.00	1.9705	214.34	197.05	0.0000	4.5800	50.0000	0.0000	(0.0273)	(0.0027)	0.0000	1	(0.0300)	01/06/2025
002423.ZK	12/19/2024	SDB3260760885	2,000.00	1.9705	4,286.81	3,941.08	0.0000	4.5800	50.0000	0.0000	(0.5454)	(0.0547)	0.0000	1	(0.6001)	01/06/2025
002423.ZK	12/18/2024	SDB3260760885	300.00	2.0210	643.02	606.28	0.0000	4.5800	50.0000	0.0000	(0.0818)	(0.0084)	0.0000	1	(0.0902)	01/06/2025
002423.ZK	12/18/2024	SDB3260760885	400.00	2.0210	857.36	808.38	0.0000	4.5800	50.0000	0.0000	(0.1091)	(0.0112)	0.0000	1	(0.1203)	01/06/2025
002423.ZK	12/18/2024	SDB3260760885	6,300.00	2.0210	13,503.45	12,731.99	0.0000	4.5800	50.0000	0.0000	(1.7179)	(0.1768)	0.0000	1	(1.8948)	01/06/2025
002423.ZK	12/18/2024	SDB3260760885	800.00	2.0210	1,714.72	1,616.76	0.0000	4.5800	50.0000	0.0000	(0.2182)	(0.0225)	0.0000	1	(0.2406)	01/06/2025
002423.ZK	12/18/2024	SDB3260760885	1,000.00	2.0210	2,143.41	2,020.95	0.0000	4.5800	50.0000	0.0000	(0.2727)	(0.0281)	0.0000	1	(0.3008)	01/06/2025
002423.ZK	12/18/2024	SDB3260760885	100.00	2.0210	214.34	202.09	0.0000	4.5800	50.0000	0.0000	(0.0273)	(0.0028)	0.0000	1	(0.0301)	01/06/2025
002423.ZK	12/18/2024	SDB3260760885	500.00	2.0210	1,071.70	1,010.48	0.0000	4.5800	50.0000	0.0000	(0.1363)	(0.0140)	0.0000	1	(0.1504)	01/06/2025
002423.ZK	12/18/2024	SDB3260760885	400.00	2.0210	857.36	808.38	0.0000	4.5800	50.0000	0.0000	(0.1091)	(0.0112)	0.0000	1	(0.1203)	01/06/2025
002423.ZK	12/18/2024	SDB3260760885	100.00	2.0210	214.34	202.09	0.0000	4.5800	50.0000	0.0000	(0.0273)	(0.0028)	0.0000	1	(0.0301)	01/06/2025
002423.ZK	12/18/2024	SDB3260760885	600.00	2.0210	1,286.04	1,212.57	0.0000	4.5800	50.0000	0.0000	(0.1636)	(0.0168)	0.0000	1	(0.1805)	01/06/2025
002423.ZK	12/18/2024	SDB3260760885	2,700.00	2.0210	5,787.19	5,456.57	0.0000	4.5800	50.0000	0.0000	(0.7363)	(0.0758)	0.0000	1	(0.8120)	01/06/2025
002423.ZK	12/18/2024	SDB3260760885	100.00	2.0210	214.34	202.09	0.0000	4.5800	50.0000	0.0000	(0.0273)	(0.0028)	0.0000	1	(0.0301)	01/06/2025
002423.ZK	12/18/2024	SDB3260760885	800.00	2.0210	1,714.72	1,616.76	0.0000	4.5800	50.0000	0.0000	(0.2182)	(0.0225)	0.0000	1	(0.2406)	01/06/2025
002423.ZK	12/18/2024	SDB3260760885	900.00	2.0210	1,929.06	1,818.86	0.0000	4.5800	50.0000	0.0000	(0.2454)	(0.0253)	0.0000	1	(0.2707)	01/06/2025
002423.ZK	12/18/2024	SDB3260760885	2,100.00	2.0210	4,501.15	4,243.99	0.0000	4.5800	50.0000	0.0000	(0.5726)	(0.0589)	0.0000	1	(0.6316)	01/06/2025
002423.ZK	12/18/2024	SDB3260760885	100.00	2.0210	214.34	202.09	0.0000	4.5800	50.0000	0.0000	(0.0273)	(0.0028)	0.0000	1	(0.0301)	01/06/2025
002423.ZK	12/18/2024	SDB3260760885	1,500.00	2.0210	3,215.11	3,031.43	0.0000	4.5800	50.0000	0.0000	(0.4090)	(0.0421)	0.0000	1	(0.4511)	01/06/2025
002423.ZK	12/18/2024	SDB3260760885	100.00	2.0210	214.34	202.09	0.0000	4.5800	50.0000	0.0000	(0.0273)	(0.0028)	0.0000	1	(0.0301)	01/06/2025
002423.ZK	12/18/2024	SDB3260760885	2,000.00	2.0210	4,286.81	4,041.90	0.0000	4.5800	50.0000	0.0000	(0.5454)	(0.0561)	0.0000	1	(0.6015)	01/06/2025
002423.ZK	12/17/2024	SDB3260760885	300.00	2.1057	643.02	631.70	0.0000	4.5800	50.0000	0.0000	(0.0818)	(0.0088)	0.0000	1	(0.0906)	01/06/2025
002423.ZK	12/17/2024	SDB3260760885	400.00	2.1057	857.36	842.26	0.0000	4.5800	50.0000	0.0000	(0.1091)	(0.0117)	0.0000	1	(0.1208)	01/06/2025
002423.ZK	12/17/2024	SDB3260760885	6,300.00	2.1057	13,503.45	13,265.62	0.0000	4.5800	50.0000	0.0000	(1.7179)	(0.1842)	0.0000	1	(1.9022)	01/06/2025
002423.ZK	12/17/2024	SDB3260760885	800.00	2.1057	1,714.72	1,684.52	0.0000	4.5800	50.0000	0.0000	(0.2182)	(0.0234)	0.0000	1	(0.2415)	01/06/2025
002423.ZK	12/17/2024	SDB3260760885	1,000.00	2.1057	2,143.41	2,105.65	0.0000	4.5800	50.0000	0.0000	(0.2727)	(0.0292)	0.0000	1	(0.3019)	01/06/2025
002423.ZK	12/17/2024	SDB3260760885	100.00	2.1057	214.34	210.57	0.0000	4.5800	50.0000	0.0000	(0.0273)	(0.0029)	0.0000	1	(0.0302)	01/06/2025
002423.ZK	12/17/2024	SDB3260760885	500.00	2.1057	1,071.70	1,052.83	0.0000	4.5800	50.0000	0.0000	(0.1363)	(0.0146)	0.0000	1	(0.1510)	01/06/2025
002423.ZK	12/17/2024	SDB3260760885	400.00	2.1057	857.36	842.26	0.0000	4.5800	50.0000	0.0000	(0.1091)	(0.0117)	0.0000	1	(0.1208)	01/06/2025
002423.ZK	12/17/2024	SDB3260760885	100.00	2.1057	214.34	210.57	0.0000	4.5800	50.0000	0.0000	(0.0273)	(0.0029)	0.0000	1	(0.0302)	01/06/2025
002423.ZK	12/17/2024	SDB3260760885	600.00	2.1057	1,286.04	1,263.39	0.0000	4.5800	50.0000	0.0000	(0.1636)	(0.0175)	0.0000	1	(0.1812)	01/06/2025
002423.ZK	12/17/2024	SDB3260760885	2,700.00	2.1057	5,787.19	5,685.27	0.0000	4.5800	50.0000	0.0000	(0.7363)	(0.0790)	0.0000	1	(0.8152)	01/06/2025
002423.ZK	12/17/2024	SDB3260760885	100.00	2.1057	214.34	210.57	0.0000	4.5800	50.0000	0.0000	(0.0273)	(0.0029)	0.0000	1	(0.0302)	01/06/2025
002423.ZK	12/17/2024	SDB3260760885	800.00	2.1057	1,714.72	1,684.52	0.0000	4.5800	50.0000	0.0000	(0.2182)	(0.0234)	0.0000	1	(0.2415)	01/06/2025
002423.ZK	12/17/2024	SDB3260760885	900.00	2.1057	1,929.06	1,895.09	0.0000	4.5800	50.0000	0.0000	(0.2454)	(0.0263)	0.0000	1	(0.2717)	01/06/2025
002423.ZK	12/17/2024	SDB3260760885	2,100.00	2.1057	4,501.15	4,421.87	0.0000	4.5800	50.0000	0.0000	(0.5726)	(0.0614)	0.0000	1	(0.6341)	01/06/2025
002423.ZK	12/17/2024	SDB3260760885	100.00	2.1057	214.34	210.57	0.0000	4.5800	50.0000	0.0000	(0.0273)	(0.0029)	0.0000	1	(0.0302)	01/06/2025
002423.ZK	12/17/2024	SDB3260760885	1,500.00	2.1057	3,215.11	3,158.48	0.0000	4.5800	50.0000	0.0000	(0.4090)	(0.0439)	0.0000	1	(0.4529)	01/06/2025
002423.ZK	12/17/2024	SDB3260760885	100.00	2.1057	214.34	210.57	0.0000	4.5800	50.0000	0.0000	(0.0273)	(0.0029)	0.0000	1	(0.0302)	01/06/2025
002423.ZK	12/17/2024	SDB3260760885	2,000.00	2.1057	4,286.81	4,211.31	0.0000	4.5800	50.0000	0.0000	(0.5454)	(0.0585)	0.0000	1	(0.6039)	01/06/2025
002423.ZK	12/16/2024	SDB3260760885	300.00	2.1015	643.02	630.46	0.0000	4.5800	50.0000	0.0000	(0.0818)	(0.0088)	0.0000	1	(0.0906)	01/06/2025
002423.ZK	12/16/2024	SDB3260760885	400.00	2.1015	857.36	840.61	0.0000	4.5800	50.0000	0.0000	(0.1091)	(0.0117)	0.0000	1	(0.1208)	01/06/2025
002423.ZK	12/16/2024	SDB3260760885	6,300.00	2.1015	13,503.45	13,239.58	0.0000	4.5800	50.0000	0.0000	(1.7179)	(0.1839)	0.0000	1	(1.9018)	01/06/2025
002423.ZK	12/16/2024	SDB3260760885	800.00	2.1015	1,714.72	1,681.22	0.0000	4.5800	50.0000	0.0000	(0.2182)	(0.0234)	0.0000	1	(0.2415)	01/06/2025
002423.ZK	12/16/2024	SDB3260760885	1,000.00	2.1015	2,143.41	2,101.52	0.0000	4.5800	50.0000	0.0000	(0.2727)	(0.0292)	0.0000	1	(0.3019)	01/06/2025
002423.ZK	12/16/2024	SDB3260760885	100.00	2.1015	214.34	210.15	0.0000	4.5800	50.0000	0.0000	(0.0273)	(0.0029)	0.0000	1	(0.0302)	01/06/2025
002423.ZK	12/16/2024	SDB3260760885	500.00	2.1015	1,071.70	1,050.76	0.0000	4.5800	50.0000	0.0000	(0.1363)	(0.0146)	0.0000	1	(0.1509)	01/06/2025
002423.ZK	12/16/2024	SDB3260760885	400.00	2.1015	857.36	840.61	0.0000	4.5800	50.0000	0.0000	(0.1091)	(0.0117)	0.0000	1	(0.1208)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ZHONGYUAN SPECIAL STEEL CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002423.ZK	12/16/2024	SDB3260760885	100.00	2.1015	214.34	210.15	0.0000	4.5800	50.0000	0.0000	(0.0273)	(0.0029)	0.0000	1	(0.0302)	01/06/2025
002423.ZK	12/16/2024	SDB3260760885	600.00	2.1015	1,286.04	1,260.91	0.0000	4.5800	50.0000	0.0000	(0.1636)	(0.0175)	0.0000	1	(0.1811)	01/06/2025
002423.ZK	12/16/2024	SDB3260760885	2,700.00	2.1015	5,787.19	5,674.11	0.0000	4.5800	50.0000	0.0000	(0.7363)	(0.0788)	0.0000	1	(0.8151)	01/06/2025
002423.ZK	12/16/2024	SDB3260760885	100.00	2.1015	214.34	210.15	0.0000	4.5800	50.0000	0.0000	(0.0273)	(0.0029)	0.0000	1	(0.0302)	01/06/2025
002423.ZK	12/16/2024	SDB3260760885	800.00	2.1015	1,714.72	1,681.22	0.0000	4.5800	50.0000	0.0000	(0.2182)	(0.0234)	0.0000	1	(0.2415)	01/06/2025
002423.ZK	12/16/2024	SDB3260760885	900.00	2.1015	1,929.06	1,891.37	0.0000	4.5800	50.0000	0.0000	(0.2454)	(0.0263)	0.0000	1	(0.2717)	01/06/2025
002423.ZK	12/16/2024	SDB3260760885	2,100.00	2.1015	4,501.15	4,413.19	0.0000	4.5800	50.0000	0.0000	(0.5726)	(0.0613)	0.0000	1	(0.6339)	01/06/2025
002423.ZK	12/16/2024	SDB3260760885	100.00	2.1015	214.34	210.15	0.0000	4.5800	50.0000	0.0000	(0.0273)	(0.0029)	0.0000	1	(0.0302)	01/06/2025
002423.ZK	12/16/2024	SDB3260760885	1,500.00	2.1015	3,215.11	3,152.28	0.0000	4.5800	50.0000	0.0000	(0.4090)	(0.0438)	0.0000	1	(0.4528)	01/06/2025
002423.ZK	12/16/2024	SDB3260760885	100.00	2.1015	214.34	210.15	0.0000	4.5800	50.0000	0.0000	(0.0273)	(0.0029)	0.0000	1	(0.0302)	01/06/2025
002423.ZK	12/16/2024	SDB3260760885	2,000.00	2.1015	4,286.81	4,203.04	0.0000	4.5800	50.0000	0.0000	(0.5454)	(0.0584)	0.0000	1	(0.6038)	01/06/2025
002423.ZK	12/13/2024	SDB3260760885	300.00	2.1122	643.02	633.65	0.0000	4.5800	50.0000	0.0000	(0.2454)	(0.0264)	0.0000	3	(0.2718)	01/06/2025
002423.ZK	12/13/2024	SDB3260760885	400.00	2.1122	857.36	844.87	0.0000	4.5800	50.0000	0.0000	(0.3272)	(0.0352)	0.0000	3	(0.3624)	01/06/2025
002423.ZK	12/13/2024	SDB3260760885	6,300.00	2.1122	13,503.45	13,306.65	0.0000	4.5800	50.0000	0.0000	(5.1538)	(0.5544)	0.0000	3	(5.7083)	01/06/2025
002423.ZK	12/13/2024	SDB3260760885	800.00	2.1122	1,714.72	1,689.73	0.0000	4.5800	50.0000	0.0000	(0.6545)	(0.0704)	0.0000	3	(0.7249)	01/06/2025
002423.ZK	12/13/2024	SDB3260760885	1,000.00	2.1122	2,143.41	2,112.17	0.0000	4.5800	50.0000	0.0000	(0.0880)	(0.0080)	0.0000	3	(0.9061)	01/06/2025
002423.ZK	12/13/2024	SDB3260760885	100.00	2.1122	214.34	211.22	0.0000	4.5800	50.0000	0.0000	(0.0818)	(0.0088)	0.0000	3	(0.0906)	01/06/2025
002423.ZK	12/13/2024	SDB3260760885	500.00	2.1122	1,071.70	1,056.08	0.0000	4.5800	50.0000	0.0000	(0.4090)	(0.0440)	0.0000	3	(0.4530)	01/06/2025
002423.ZK	12/13/2024	SDB3260760885	400.00	2.1122	857.36	844.87	0.0000	4.5800	50.0000	0.0000	(0.3272)	(0.0352)	0.0000	3	(0.3624)	01/06/2025
002423.ZK	12/13/2024	SDB3260760885	100.00	2.1122	214.34	211.22	0.0000	4.5800	50.0000	0.0000	(0.0818)	(0.0088)	0.0000	3	(0.0906)	01/06/2025
002423.ZK	12/13/2024	SDB3260760885	600.00	2.1122	1,286.04	1,267.30	0.0000	4.5800	50.0000	0.0000	(0.4908)	(0.0528)	0.0000	3	(0.5436)	01/06/2025
002423.ZK	12/13/2024	SDB3260760885	2,700.00	2.1122	5,787.19	5,702.85	0.0000	4.5800	50.0000	0.0000	(2.2088)	(0.2376)	0.0000	3	(2.4464)	01/06/2025
002423.ZK	12/13/2024	SDB3260760885	100.00	2.1122	214.34	211.22	0.0000	4.5800	50.0000	0.0000	(0.0818)	(0.0088)	0.0000	3	(0.0906)	01/06/2025
002423.ZK	12/13/2024	SDB3260760885	800.00	2.1122	1,714.72	1,689.73	0.0000	4.5800	50.0000	0.0000	(0.6545)	(0.0704)	0.0000	3	(0.7249)	01/06/2025
002423.ZK	12/13/2024	SDB3260760885	900.00	2.1122	1,929.06	1,900.95	0.0000	4.5800	50.0000	0.0000	(0.7363)	(0.0792)	0.0000	3	(0.8155)	01/06/2025
002423.ZK	12/13/2024	SDB3260760885	2,100.00	2.1122	4,501.15	4,435.55	0.0000	4.5800	50.0000	0.0000	(1.7179)	(0.1848)	0.0000	3	(1.9028)	01/06/2025
002423.ZK	12/13/2024	SDB3260760885	100.00	2.1122	214.34	211.22	0.0000	4.5800	50.0000	0.0000	(0.0818)	(0.0088)	0.0000	3	(0.0906)	01/06/2025
002423.ZK	12/13/2024	SDB3260760885	1,500.00	2.1122	3,215.11	3,168.25	0.0000	4.5800	50.0000	0.0000	(1.2271)	(0.1320)	0.0000	3	(1.3591)	01/06/2025
002423.ZK	12/13/2024	SDB3260760885	100.00	2.1122	214.34	211.22	0.0000	4.5800	50.0000	0.0000	(0.0818)	(0.0088)	0.0000	3	(0.0906)	01/06/2025
002423.ZK	12/13/2024	SDB3260760885	2,000.00	2.1122	4,286.81	4,224.33	0.0000	4.5800	50.0000	0.0000	(1.6361)	(0.1760)	0.0000	3	(1.8121)	01/06/2025
002423.ZK	12/12/2024	SDB3260760885	300.00	2.1065	643.02	631.95	0.0000	4.5800	50.0000	0.0000	(0.0818)	(0.0088)	0.0000	1	(0.0906)	01/06/2025
002423.ZK	12/12/2024	SDB3260760885	400.00	2.1065	857.36	842.60	0.0000	4.5800	50.0000	0.0000	(0.1091)	(0.0117)	0.0000	1	(0.1208)	01/06/2025
002423.ZK	12/12/2024	SDB3260760885	6,300.00	2.1065	13,503.45	13,270.98	0.0000	4.5800	50.0000	0.0000	(1.7179)	(0.1843)	0.0000	1	(1.9023)	01/06/2025
002423.ZK	12/12/2024	SDB3260760885	800.00	2.1065	1,714.72	1,685.20	0.0000	4.5800	50.0000	0.0000	(0.2182)	(0.0234)	0.0000	1	(0.2416)	01/06/2025
002423.ZK	12/12/2024	SDB3260760885	1,000.00	2.1065	2,143.41	2,106.51	0.0000	4.5800	50.0000	0.0000	(0.2727)	(0.0293)	0.0000	1	(0.3019)	01/06/2025
002423.ZK	12/12/2024	SDB3260760885	100.00	2.1065	214.34	210.65	0.0000	4.5800	50.0000	0.0000	(0.0273)	(0.0029)	0.0000	1	(0.0302)	01/06/2025
002423.ZK	12/12/2024	SDB3260760885	500.00	2.1065	1,071.70	1,053.25	0.0000	4.5800	50.0000	0.0000	(0.1363)	(0.0146)	0.0000	1	(0.1510)	01/06/2025
002423.ZK	12/12/2024	SDB3260760885	400.00	2.1065	857.36	842.60	0.0000	4.5800	50.0000	0.0000	(0.1091)	(0.0117)	0.0000	1	(0.1208)	01/06/2025
002423.ZK	12/12/2024	SDB3260760885	100.00	2.1065	214.34	210.65	0.0000	4.5800	50.0000	0.0000	(0.0273)	(0.0029)	0.0000	1	(0.0302)	01/06/2025
002423.ZK	12/12/2024	SDB3260760885	600.00	2.1065	1,286.04	1,263.90	0.0000	4.5800	50.0000	0.0000	(0.1636)	(0.0176)	0.0000	1	(0.1812)	01/06/2025
002423.ZK	12/12/2024	SDB3260760885	2,700.00	2.1065	5,787.19	5,687.56	0.0000	4.5800	50.0000	0.0000	(0.7363)	(0.0790)	0.0000	1	(0.8153)	01/06/2025
002423.ZK	12/12/2024	SDB3260760885	100.00	2.1065	214.34	210.65	0.0000	4.5800	50.0000	0.0000	(0.0273)	(0.0029)	0.0000	1	(0.0302)	01/06/2025
002423.ZK	12/12/2024	SDB3260760885	800.00	2.1065	1,714.72	1,685.20	0.0000	4.5800	50.0000	0.0000	(0.2182)	(0.0234)	0.0000	1	(0.2416)	01/06/2025
002423.ZK	12/12/2024	SDB3260760885	900.00	2.1065	1,929.06	1,895.85	0.0000	4.5800	50.0000	0.0000	(0.2454)	(0.0263)	0.0000	1	(0.2718)	01/06/2025
002423.ZK	12/12/2024	SDB3260760885	2,100.00	2.1065	4,501.15	4,423.66	0.0000	4.5800	50.0000	0.0000	(0.5726)	(0.0614)	0.0000	1	(0.6341)	01/06/2025
002423.ZK	12/12/2024	SDB3260760885	100.00	2.1065	214.34	210.65	0.0000	4.5800	50.0000	0.0000	(0.0273)	(0.0029)	0.0000	1	(0.0302)	01/06/2025
002423.ZK	12/12/2024	SDB3260760885	1,500.00	2.1065	3,215.11	3,159.76	0.0000	4.5800	50.0000	0.0000	(0.4090)	(0.0439)	0.0000	1	(0.4529)	01/06/2025
002423.ZK	12/12/2024	SDB3260760885	100.00	2.1065	214.34	210.65	0.0000	4.5800	50.0000	0.0000	(0.0273)	(0.0029)	0.0000	1	(0.0302)	01/06/2025
002423.ZK	12/12/2024	SDB3260760885	2,000.00	2.1065	4,286.81	4,213.01	0.0000	4.5800	50.0000	0.0000	(0.5454)	(0.0585)	0.0000	1	(0.6039)	01/06/2025
002423.ZK	12/11/2024	SDB3260760885	300.00	2.1464	643.02	643.92	0.0000	4.5800	50.0000	0.0000	(0.0818)	(0.0089)	0.0000	1	(0.0907)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ZHONGYUAN SPECIAL STEEL CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002423.ZK	12/11/2024	SDB3260760885	400.00	2.1464	857.36	858.56	0.0000	4.5800	50.0000	0.0000	(0.1091)	(0.0119)	0.0000	1	(0.1210)	01/06/2025
002423.ZK	12/11/2024	SDB3260760885	6,300.00	2.1464	13,503.45	13,522.36	0.0000	4.5800	50.0000	0.0000	(1.7179)	(0.1878)	0.0000	1	(1.9057)	01/06/2025
002423.ZK	12/11/2024	SDB3260760885	800.00	2.1464	1,714.72	1,717.13	0.0000	4.5800	50.0000	0.0000	(0.2182)	(0.0238)	0.0000	1	(0.2420)	01/06/2025
002423.ZK	12/11/2024	SDB3260760885	1,000.00	2.1464	2,143.41	2,146.41	0.0000	4.5800	50.0000	0.0000	(0.2727)	(0.0298)	0.0000	1	(0.3025)	01/06/2025
002423.ZK	12/11/2024	SDB3260760885	100.00	2.1464	214.34	214.64	0.0000	4.5800	50.0000	0.0000	(0.0273)	(0.0030)	0.0000	1	(0.0302)	01/06/2025
002423.ZK	12/11/2024	SDB3260760885	500.00	2.1464	1,071.70	1,073.20	0.0000	4.5800	50.0000	0.0000	(0.1363)	(0.0149)	0.0000	1	(0.1512)	01/06/2025
002423.ZK	12/11/2024	SDB3260760885	400.00	2.1464	857.36	858.56	0.0000	4.5800	50.0000	0.0000	(0.1091)	(0.0119)	0.0000	1	(0.1210)	01/06/2025
002423.ZK	12/11/2024	SDB3260760885	100.00	2.1464	214.34	214.64	0.0000	4.5800	50.0000	0.0000	(0.0273)	(0.0030)	0.0000	1	(0.0302)	01/06/2025
002423.ZK	12/11/2024	SDB3260760885	600.00	2.1464	1,286.04	1,287.84	0.0000	4.5800	50.0000	0.0000	(0.1636)	(0.0179)	0.0000	1	(0.1815)	01/06/2025
002423.ZK	12/11/2024	SDB3260760885	2,700.00	2.1464	5,787.19	5,795.30	0.0000	4.5800	50.0000	0.0000	(0.7363)	(0.0805)	0.0000	1	(0.8167)	01/06/2025
002423.ZK	12/11/2024	SDB3260760885	100.00	2.1464	214.34	214.64	0.0000	4.5800	50.0000	0.0000	(0.0273)	(0.0030)	0.0000	1	(0.0302)	01/06/2025
002423.ZK	12/11/2024	SDB3260760885	800.00	2.1464	1,714.72	1,717.13	0.0000	4.5800	50.0000	0.0000	(0.2182)	(0.0238)	0.0000	1	(0.2420)	01/06/2025
002423.ZK	12/11/2024	SDB3260760885	900.00	2.1464	1,929.06	1,931.77	0.0000	4.5800	50.0000	0.0000	(0.2454)	(0.0268)	0.0000	1	(0.2722)	01/06/2025
002423.ZK	12/11/2024	SDB3260760885	2,100.00	2.1464	4,501.15	4,507.45	0.0000	4.5800	50.0000	0.0000	(0.5726)	(0.0626)	0.0000	1	(0.6352)	01/06/2025
002423.ZK	12/11/2024	SDB3260760885	100.00	2.1464	214.34	214.64	0.0000	4.5800	50.0000	0.0000	(0.0273)	(0.0030)	0.0000	1	(0.0302)	01/06/2025
002423.ZK	12/11/2024	SDB3260760885	1,500.00	2.1464	3,215.11	3,219.61	0.0000	4.5800	50.0000	0.0000	(0.4090)	(0.0447)	0.0000	1	(0.4537)	01/06/2025
002423.ZK	12/11/2024	SDB3260760885	100.00	2.1464	214.34	214.64	0.0000	4.5800	50.0000	0.0000	(0.0273)	(0.0030)	0.0000	1	(0.0302)	01/06/2025
002423.ZK	12/11/2024	SDB3260760885	2,000.00	2.1464	4,286.81	4,292.81	0.0000	4.5800	50.0000	0.0000	(0.5454)	(0.0596)	0.0000	1	(0.6050)	01/06/2025
002423.ZK	12/10/2024	SDB3260760885	300.00	2.1400	643.02	642.01	0.0000	4.5800	50.0000	0.0000	(0.0818)	(0.0089)	0.0000	1	(0.0907)	01/06/2025
002423.ZK	12/10/2024	SDB3260760885	400.00	2.1400	857.36	856.01	0.0000	4.5800	50.0000	0.0000	(0.1091)	(0.0119)	0.0000	1	(0.1210)	01/06/2025
002423.ZK	12/10/2024	SDB3260760885	6,300.00	2.1400	13,503.45	13,482.19	0.0000	4.5800	50.0000	0.0000	(1.7179)	(0.1873)	0.0000	1	(1.9052)	01/06/2025
002423.ZK	12/10/2024	SDB3260760885	800.00	2.1400	1,714.72	1,712.02	0.0000	4.5800	50.0000	0.0000	(0.2182)	(0.0238)	0.0000	1	(0.2419)	01/06/2025
002423.ZK	12/10/2024	SDB3260760885	1,000.00	2.1400	2,143.41	2,140.03	0.0000	4.5800	50.0000	0.0000	(0.2727)	(0.0297)	0.0000	1	(0.3024)	01/06/2025
002423.ZK	12/10/2024	SDB3260760885	100.00	2.1400	214.34	214.00	0.0000	4.5800	50.0000	0.0000	(0.0273)	(0.0030)	0.0000	1	(0.0302)	01/06/2025
002423.ZK	12/10/2024	SDB3260760885	500.00	2.1400	1,071.70	1,070.02	0.0000	4.5800	50.0000	0.0000	(0.1363)	(0.0149)	0.0000	1	(0.1512)	01/06/2025
002423.ZK	12/10/2024	SDB3260760885	400.00	2.1400	857.36	856.01	0.0000	4.5800	50.0000	0.0000	(0.1091)	(0.0119)	0.0000	1	(0.1210)	01/06/2025
002423.ZK	12/10/2024	SDB3260760885	100.00	2.1400	214.34	214.00	0.0000	4.5800	50.0000	0.0000	(0.0273)	(0.0030)	0.0000	1	(0.0302)	01/06/2025
002423.ZK	12/10/2024	SDB3260760885	600.00	2.1400	1,286.04	1,284.02	0.0000	4.5800	50.0000	0.0000	(0.1636)	(0.0178)	0.0000	1	(0.1814)	01/06/2025
002423.ZK	12/10/2024	SDB3260760885	2,700.00	2.1400	5,787.19	5,778.08	0.0000	4.5800	50.0000	0.0000	(0.7363)	(0.0803)	0.0000	1	(0.8165)	01/06/2025
002423.ZK	12/10/2024	SDB3260760885	100.00	2.1400	214.34	214.00	0.0000	4.5800	50.0000	0.0000	(0.0273)	(0.0030)	0.0000	1	(0.0302)	01/06/2025
002423.ZK	12/10/2024	SDB3260760885	800.00	2.1400	1,714.72	1,712.02	0.0000	4.5800	50.0000	0.0000	(0.2182)	(0.0238)	0.0000	1	(0.2419)	01/06/2025
002423.ZK	12/10/2024	SDB3260760885	900.00	2.1400	1,929.06	1,926.03	0.0000	4.5800	50.0000	0.0000	(0.2454)	(0.0268)	0.0000	1	(0.2722)	01/06/2025
002423.ZK	12/10/2024	SDB3260760885	2,100.00	2.1400	4,501.15	4,494.06	0.0000	4.5800	50.0000	0.0000	(0.5726)	(0.0624)	0.0000	1	(0.6351)	01/06/2025
002423.ZK	12/10/2024	SDB3260760885	100.00	2.1400	214.34	214.00	0.0000	4.5800	50.0000	0.0000	(0.0273)	(0.0030)	0.0000	1	(0.0302)	01/06/2025
002423.ZK	12/10/2024	SDB3260760885	1,500.00	2.1400	3,215.11	3,210.05	0.0000	4.5800	50.0000	0.0000	(0.4090)	(0.0446)	0.0000	1	(0.4536)	01/06/2025
002423.ZK	12/10/2024	SDB3260760885	100.00	2.1400	214.34	214.00	0.0000	4.5800	50.0000	0.0000	(0.0273)	(0.0030)	0.0000	1	(0.0302)	01/06/2025
002423.ZK	12/10/2024	SDB3260760885	2,000.00	2.1400	4,286.81	4,280.06	0.0000	4.5800	50.0000	0.0000	(0.5454)	(0.0594)	0.0000	1	(0.6048)	01/06/2025
002423.ZK	12/09/2024	SDB3260760885	300.00	2.1126	643.02	633.77	0.0000	4.5800	50.0000	0.0000	(0.0818)	(0.0088)	0.0000	1	(0.0906)	01/06/2025
002423.ZK	12/09/2024	SDB3260760885	400.00	2.1126	857.36	845.02	0.0000	4.5800	50.0000	0.0000	(0.1091)	(0.0117)	0.0000	1	(0.1208)	01/06/2025
002423.ZK	12/09/2024	SDB3260760885	6,300.00	2.1126	13,503.45	13,309.13	0.0000	4.5800	50.0000	0.0000	(1.7179)	(0.1848)	0.0000	1	(1.9028)	01/06/2025
002423.ZK	12/09/2024	SDB3260760885	800.00	2.1126	1,714.72	1,690.05	0.0000	4.5800	50.0000	0.0000	(0.2182)	(0.0235)	0.0000	1	(0.2416)	01/06/2025
002423.ZK	12/09/2024	SDB3260760885	1,000.00	2.1126	2,143.41	2,112.56	0.0000	4.5800	50.0000	0.0000	(0.2727)	(0.0293)	0.0000	1	(0.3020)	01/06/2025
002423.ZK	12/09/2024	SDB3260760885	100.00	2.1126	214.34	211.26	0.0000	4.5800	50.0000	0.0000	(0.0273)	(0.0029)	0.0000	1	(0.0302)	01/06/2025
002423.ZK	12/09/2024	SDB3260760885	500.00	2.1126	1,071.70	1,056.28	0.0000	4.5800	50.0000	0.0000	(0.1363)	(0.0147)	0.0000	1	(0.1510)	01/06/2025
002423.ZK	12/09/2024	SDB3260760885	400.00	2.1126	857.36	845.02	0.0000	4.5800	50.0000	0.0000	(0.1091)	(0.0117)	0.0000	1	(0.1208)	01/06/2025
002423.ZK	12/09/2024	SDB3260760885	100.00	2.1126	214.34	211.26	0.0000	4.5800	50.0000	0.0000	(0.0273)	(0.0029)	0.0000	1	(0.0302)	01/06/2025
002423.ZK	12/09/2024	SDB3260760885	600.00	2.1126	1,286.04	1,267.54	0.0000	4.5800	50.0000	0.0000	(0.1636)	(0.0176)	0.0000	1	(0.1812)	01/06/2025
002423.ZK	12/09/2024	SDB3260760885	2,700.00	2.1126	5,787.19	5,703.91	0.0000	4.5800	50.0000	0.0000	(0.7363)	(0.0792)	0.0000	1	(0.8155)	01/06/2025
002423.ZK	12/09/2024	SDB3260760885	100.00	2.1126	214.34	211.26	0.0000	4.5800	50.0000	0.0000	(0.0273)	(0.0029)	0.0000	1	(0.0302)	01/06/2025
002423.ZK	12/09/2024	SDB3260760885	800.00	2.1126	1,714.72	1,690.05	0.0000	4.5800	50.0000	0.0000	(0.2182)	(0.0235)	0.0000	1	(0.2416)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ZHONGYUAN SPECIAL STEEL CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002423.ZK	12/09/2024	SDB3260760885	900.00	2.1126	1,929.06	1,901.30	0.0000	4.5800	50.0000	0.0000	(0.2454)	(0.0264)	0.0000	1	(0.2718)	01/06/2025
002423.ZK	12/09/2024	SDB3260760885	2,100.00	2.1126	4,501.15	4,436.38	0.0000	4.5800	50.0000	0.0000	(0.5726)	(0.0616)	0.0000	1	(0.6343)	01/06/2025
002423.ZK	12/09/2024	SDB3260760885	100.00	2.1126	214.34	211.26	0.0000	4.5800	50.0000	0.0000	(0.0273)	(0.0029)	0.0000	1	(0.0302)	01/06/2025
002423.ZK	12/09/2024	SDB3260760885	1,500.00	2.1126	3,215.11	3,168.84	0.0000	4.5800	50.0000	0.0000	(0.4090)	(0.0440)	0.0000	1	(0.4530)	01/06/2025
002423.ZK	12/09/2024	SDB3260760885	100.00	2.1126	214.34	211.26	0.0000	4.5800	50.0000	0.0000	(0.0273)	(0.0029)	0.0000	1	(0.0302)	01/06/2025
002423.ZK	12/09/2024	SDB3260760885	2,000.00	2.1126	4,286.81	4,225.12	0.0000	4.5800	50.0000	0.0000	(0.5454)	(0.0587)	0.0000	1	(0.6041)	01/06/2025
002423.ZK	12/06/2024	SDB3260760885	300.00	2.1317	643.02	639.50	0.0000	4.5800	50.0000	0.0000	(0.2454)	(0.0266)	0.0000	3	(0.2721)	01/06/2025
002423.ZK	12/06/2024	SDB3260760885	400.00	2.1317	857.36	852.66	0.0000	4.5800	50.0000	0.0000	(0.3272)	(0.0355)	0.0000	3	(0.3628)	01/06/2025
002423.ZK	12/06/2024	SDB3260760885	6,300.00	2.1317	13,503.45	13,429.41	0.0000	4.5800	50.0000	0.0000	(5.1538)	(0.5596)	0.0000	3	(5.7134)	01/06/2025
002423.ZK	12/06/2024	SDB3260760885	800.00	2.1317	1,714.72	1,705.32	0.0000	4.5800	50.0000	0.0000	(0.6545)	(0.0711)	0.0000	3	(0.7255)	01/06/2025
002423.ZK	12/06/2024	SDB3260760885	1,000.00	2.1317	2,143.41	2,131.65	0.0000	4.5800	50.0000	0.0000	(0.8181)	(0.0888)	0.0000	3	(0.9069)	01/06/2025
002423.ZK	12/06/2024	SDB3260760885	100.00	2.1317	214.34	213.17	0.0000	4.5800	50.0000	0.0000	(0.0818)	(0.0089)	0.0000	3	(0.0907)	01/06/2025
002423.ZK	12/06/2024	SDB3260760885	500.00	2.1317	1,071.70	1,065.83	0.0000	4.5800	50.0000	0.0000	(0.4090)	(0.0444)	0.0000	3	(0.4534)	01/06/2025
002423.ZK	12/06/2024	SDB3260760885	400.00	2.1317	857.36	852.66	0.0000	4.5800	50.0000	0.0000	(0.3272)	(0.0355)	0.0000	3	(0.3628)	01/06/2025
002423.ZK	12/06/2024	SDB3260760885	100.00	2.1317	214.34	213.17	0.0000	4.5800	50.0000	0.0000	(0.0818)	(0.0089)	0.0000	3	(0.0907)	01/06/2025
002423.ZK	12/06/2024	SDB3260760885	600.00	2.1317	1,286.04	1,278.99	0.0000	4.5800	50.0000	0.0000	(0.4908)	(0.0533)	0.0000	3	(0.5441)	01/06/2025
002423.ZK	12/06/2024	SDB3260760885	2,700.00	2.1317	5,787.19	5,755.46	0.0000	4.5800	50.0000	0.0000	(2.2088)	(0.2398)	0.0000	3	(2.4486)	01/06/2025
002423.ZK	12/06/2024	SDB3260760885	100.00	2.1317	214.34	213.17	0.0000	4.5800	50.0000	0.0000	(0.0818)	(0.0089)	0.0000	3	(0.0907)	01/06/2025
002423.ZK	12/06/2024	SDB3260760885	800.00	2.1317	1,714.72	1,705.32	0.0000	4.5800	50.0000	0.0000	(0.6545)	(0.0711)	0.0000	3	(0.7255)	01/06/2025
002423.ZK	12/06/2024	SDB3260760885	900.00	2.1317	1,929.06	1,918.49	0.0000	4.5800	50.0000	0.0000	(0.7363)	(0.0799)	0.0000	3	(0.8162)	01/06/2025
002423.ZK	12/06/2024	SDB3260760885	2,100.00	2.1317	4,501.15	4,476.47	0.0000	4.5800	50.0000	0.0000	(1.7179)	(0.1865)	0.0000	3	(1.9045)	01/06/2025
002423.ZK	12/06/2024	SDB3260760885	100.00	2.1317	214.34	213.17	0.0000	4.5800	50.0000	0.0000	(0.0818)	(0.0089)	0.0000	3	(0.0907)	01/06/2025
002423.ZK	12/06/2024	SDB3260760885	1,500.00	2.1317	3,215.11	3,197.48	0.0000	4.5800	50.0000	0.0000	(1.2271)	(0.1332)	0.0000	3	(1.3603)	01/06/2025
002423.ZK	12/06/2024	SDB3260760885	100.00	2.1317	214.34	213.17	0.0000	4.5800	50.0000	0.0000	(0.0818)	(0.0089)	0.0000	3	(0.0907)	01/06/2025
002423.ZK	12/06/2024	SDB3260760885	2,000.00	2.1317	4,286.81	4,263.31	0.0000	4.5800	50.0000	0.0000	(1.6361)	(0.1776)	0.0000	3	(1.8138)	01/06/2025
002423.ZK	12/05/2024	SDB3260760885	300.00	2.1354	643.02	640.63	0.0000	4.5800	50.0000	0.0000	(0.0818)	(0.0089)	0.0000	1	(0.0907)	01/06/2025
002423.ZK	12/05/2024	SDB3260760885	400.00	2.1354	857.36	854.18	0.0000	4.5800	50.0000	0.0000	(0.1091)	(0.0119)	0.0000	1	(0.1209)	01/06/2025
002423.ZK	12/05/2024	SDB3260760885	6,300.00	2.1354	13,503.45	13,453.28	0.0000	4.5800	50.0000	0.0000	(1.7179)	(0.1869)	0.0000	1	(1.9048)	01/06/2025
002423.ZK	12/05/2024	SDB3260760885	800.00	2.1354	1,714.72	1,708.35	0.0000	4.5800	50.0000	0.0000	(0.2182)	(0.0237)	0.0000	1	(0.2419)	01/06/2025
002423.ZK	12/05/2024	SDB3260760885	1,000.00	2.1354	2,143.41	2,135.44	0.0000	4.5800	50.0000	0.0000	(0.2727)	(0.0297)	0.0000	1	(0.3023)	01/06/2025
002423.ZK	12/05/2024	SDB3260760885	100.00	2.1354	214.34	213.54	0.0000	4.5800	50.0000	0.0000	(0.0273)	(0.0030)	0.0000	1	(0.0302)	01/06/2025
002423.ZK	12/05/2024	SDB3260760885	500.00	2.1354	1,071.70	1,067.72	0.0000	4.5800	50.0000	0.0000	(0.1363)	(0.0148)	0.0000	1	(0.1512)	01/06/2025
002423.ZK	12/05/2024	SDB3260760885	400.00	2.1354	857.36	854.18	0.0000	4.5800	50.0000	0.0000	(0.1091)	(0.0119)	0.0000	1	(0.1209)	01/06/2025
002423.ZK	12/05/2024	SDB3260760885	100.00	2.1354	214.34	213.54	0.0000	4.5800	50.0000	0.0000	(0.0273)	(0.0030)	0.0000	1	(0.0302)	01/06/2025
002423.ZK	12/05/2024	SDB3260760885	600.00	2.1354	1,286.04	1,281.26	0.0000	4.5800	50.0000	0.0000	(0.1636)	(0.0178)	0.0000	1	(0.1814)	01/06/2025
002423.ZK	12/05/2024	SDB3260760885	2,700.00	2.1354	5,787.19	5,765.69	0.0000	4.5800	50.0000	0.0000	(0.7363)	(0.0801)	0.0000	1	(0.8163)	01/06/2025
002423.ZK	12/05/2024	SDB3260760885	100.00	2.1354	214.34	213.54	0.0000	4.5800	50.0000	0.0000	(0.0273)	(0.0030)	0.0000	1	(0.0302)	01/06/2025
002423.ZK	12/05/2024	SDB3260760885	800.00	2.1354	1,714.72	1,708.35	0.0000	4.5800	50.0000	0.0000	(0.2182)	(0.0237)	0.0000	1	(0.2419)	01/06/2025
002423.ZK	12/05/2024	SDB3260760885	900.00	2.1354	1,929.06	1,921.90	0.0000	4.5800	50.0000	0.0000	(0.2454)	(0.0267)	0.0000	1	(0.2721)	01/06/2025
002423.ZK	12/05/2024	SDB3260760885	2,100.00	2.1354	4,501.15	4,484.43	0.0000	4.5800	50.0000	0.0000	(0.5726)	(0.0623)	0.0000	1	(0.6349)	01/06/2025
002423.ZK	12/05/2024	SDB3260760885	100.00	2.1354	214.34	213.54	0.0000	4.5800	50.0000	0.0000	(0.0273)	(0.0030)	0.0000	1	(0.0302)	01/06/2025
002423.ZK	12/05/2024	SDB3260760885	1,500.00	2.1354	3,215.11	3,203.16	0.0000	4.5800	50.0000	0.0000	(0.4090)	(0.0445)	0.0000	1	(0.4535)	01/06/2025
002423.ZK	12/05/2024	SDB3260760885	100.00	2.1354	214.34	213.54	0.0000	4.5800	50.0000	0.0000	(0.0273)	(0.0030)	0.0000	1	(0.0302)	01/06/2025
002423.ZK	12/05/2024	SDB3260760885	2,000.00	2.1354	4,286.81	4,270.88	0.0000	4.5800	50.0000	0.0000	(0.5454)	(0.0593)	0.0000	1	(0.6047)	01/06/2025
002423.ZK	12/04/2024	SDB3260760885	300.00	2.1434	643.02	643.02	0.0000	4.5800	50.0000	0.0000	(0.0818)	(0.0089)	0.0000	1	(0.0907)	01/06/2025
002423.ZK	12/04/2024	SDB3260760885	400.00	2.1434	857.36	857.36	0.0000	4.5800	50.0000	0.0000	(0.1091)	(0.0119)	0.0000	1	(0.1210)	01/06/2025
002423.ZK	12/04/2024	SDB3260760885	6,300.00	2.1434	13,503.45	13,503.45	0.0000	4.5800	50.0000	0.0000	(1.7179)	(0.1875)	0.0000	1	(1.9055)	01/06/2025
002423.ZK	12/04/2024	SDB3260760885	800.00	2.1434	1,714.72	1,714.72	0.0000	4.5800	50.0000	0.0000	(0.2182)	(0.0238)	0.0000	1	(0.2420)	01/06/2025
002423.ZK	12/04/2024	SDB3260760885	1,000.00	2.1434	2,143.41	2,143.41	0.0000	4.5800	50.0000	0.0000	(0.2727)	(0.0298)	0.0000	1	(0.3025)	01/06/2025
002423.ZK	12/04/2024	SDB3260760885	100.00	2.1434	214.34	214.34	0.0000	4.5800	50.0000	0.0000	(0.0273)	(0.0030)	0.0000	1	(0.0302)	01/06/2025

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ZHONGYUAN SPECIAL STEEL CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002423.ZK	12/04/2024	SDB3260760885	500.00	2.1434	1,071.70	1,071.70	0.0000	4.5800	50.0000	0.0000	(0.1363)	(0.0149)	0.0000	1	(0.1512)	01/06/2025
002423.ZK	12/04/2024	SDB3260760885	400.00	2.1434	857.36	857.36	0.0000	4.5800	50.0000	0.0000	(0.1091)	(0.0119)	0.0000	1	(0.1210)	01/06/2025
002423.ZK	12/04/2024	SDB3260760885	100.00	2.1434	214.34	214.34	0.0000	4.5800	50.0000	0.0000	(0.0273)	(0.0030)	0.0000	1	(0.0302)	01/06/2025
002423.ZK	12/04/2024	SDB3260760885	600.00	2.1434	1,286.04	1,286.04	0.0000	4.5800	50.0000	0.0000	(0.1636)	(0.0179)	0.0000	1	(0.1815)	01/06/2025
002423.ZK	12/04/2024	SDB3260760885	2,700.00	2.1434	5,787.19	5,787.19	0.0000	4.5800	50.0000	0.0000	(0.7363)	(0.0804)	0.0000	1	(0.8166)	01/06/2025
002423.ZK	12/04/2024	SDB3260760885	100.00	2.1434	214.34	214.34	0.0000	4.5800	50.0000	0.0000	(0.0273)	(0.0030)	0.0000	1	(0.0302)	01/06/2025
002423.ZK	12/04/2024	SDB3260760885	800.00	2.1434	1,714.72	1,714.72	0.0000	4.5800	50.0000	0.0000	(0.2182)	(0.0238)	0.0000	1	(0.2420)	01/06/2025
002423.ZK	12/04/2024	SDB3260760885	900.00	2.1434	1,929.06	1,929.06	0.0000	4.5800	50.0000	0.0000	(0.2454)	(0.0268)	0.0000	1	(0.2722)	01/06/2025
002423.ZK	12/04/2024	SDB3260760885	2,100.00	2.1434	4,501.15	4,501.15	0.0000	4.5800	50.0000	0.0000	(0.5726)	(0.0625)	0.0000	1	(0.6352)	01/06/2025
002423.ZK	12/04/2024	SDB3260760885	100.00	2.1434	214.34	214.34	0.0000	4.5800	50.0000	0.0000	(0.0273)	(0.0030)	0.0000	1	(0.0302)	01/06/2025
002423.ZK	12/04/2024	SDB3260760885	1,500.00	2.1434	3,215.11	3,215.11	0.0000	4.5800	50.0000	0.0000	(0.4090)	(0.0447)	0.0000	1	(0.4537)	01/06/2025
002423.ZK	12/04/2024	SDB3260760885	100.00	2.1434	214.34	214.34	0.0000	4.5800	50.0000	0.0000	(0.0273)	(0.0030)	0.0000	1	(0.0302)	01/06/2025
002423.ZK	12/04/2024	SDB3260760885	2,000.00	2.1434	4,286.81	4,286.81	0.0000	4.5800	50.0000	0.0000	(0.5454)	(0.0595)	0.0000	1	(0.6049)	01/06/2025
TOTAL ZHONGYUAN SPECIAL STEEL CO.,LTD. CMN CLASS A SERIES NORTHBOUND											(184.5599)	(19.5300)	0.0000		(204.0899)	

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066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ZHUHAI COSMX BATTERY CO., LTD. CMN CLASS A SERIES NORTHBOUND																
688772.SH	01/03/2025	SDB3260122849	68.00	2.2177	154.68	150.80	0.0000	4.3300	50.0000	0.0000	(0.0558)	(0.0063)	0.0000	3	(0.0621)	01/06/2025
688772.SH	01/02/2025	SDB3260122849	68.00	2.2263	154.68	151.39	0.0000	4.3300	50.0000	0.0000	(0.0186)	(0.0021)	0.0000	1	(0.0207)	01/06/2025
688772.SH	12/31/2024	SDB3260122849	68.00	2.3028	154.68	156.59	0.0000	4.3300	50.0000	0.0000	(0.0372)	(0.0043)	0.0000	2	(0.0416)	01/06/2025
688772.SH	12/30/2024	SDB3260122849	68.00	2.2846	154.68	155.35	0.0000	4.3300	50.0000	0.0000	(0.0186)	(0.0022)	0.0000	1	(0.0208)	01/06/2025
688772.SH	12/27/2024	SDB3260122849	68.00	2.3632	154.68	160.70	0.0000	4.3300	50.0000	0.0000	(0.0558)	(0.0067)	0.0000	3	(0.0625)	01/06/2025
688772.SH	12/26/2024	SDB3260122849	68.00	2.3517	154.68	159.91	0.0000	4.3300	50.0000	0.0000	(0.0186)	(0.0022)	0.0000	1	(0.0208)	01/06/2025
688772.SH	12/24/2024	SDB3260122849	68.00	2.3517	154.68	159.91	0.0000	4.3300	50.0000	0.0000	(0.0372)	(0.0044)	0.0000	2	(0.0417)	01/06/2025
688772.SH	12/23/2024	SDB3260122849	68.00	2.3497	154.68	159.78	0.0000	4.3300	50.0000	0.0000	(0.0186)	(0.0022)	0.0000	1	(0.0208)	01/06/2025
688772.SH	12/20/2024	SDB3260122849	68.00	2.3286	154.68	158.35	0.0000	4.3300	50.0000	0.0000	(0.0558)	(0.0066)	0.0000	3	(0.0624)	01/06/2025
688772.SH	12/19/2024	SDB3260122849	68.00	2.3218	154.68	157.88	0.0000	4.5800	50.0000	0.0000	(0.0197)	(0.0022)	0.0000	1	(0.0219)	01/06/2025
688772.SH	12/18/2024	SDB3260122849	68.00	2.3022	154.68	156.55	0.0000	4.5800	50.0000	0.0000	(0.0197)	(0.0022)	0.0000	1	(0.0219)	01/06/2025
688772.SH	12/17/2024	SDB3260122849	68.00	2.3506	154.68	159.84	0.0000	4.5800	50.0000	0.0000	(0.0197)	(0.0022)	0.0000	1	(0.0219)	01/06/2025
688772.SH	12/16/2024	SDB3260122849	68.00	2.3537	154.68	160.05	0.0000	4.5800	50.0000	0.0000	(0.0197)	(0.0022)	0.0000	1	(0.0219)	01/06/2025
688772.SH	12/13/2024	SDB3260122849	68.00	2.3441	154.68	159.40	0.0000	4.5800	50.0000	0.0000	(0.0590)	(0.0066)	0.0000	3	(0.0657)	01/06/2025
688772.SH	12/12/2024	SDB3260122849	68.00	2.2944	154.68	156.02	0.0000	4.5800	50.0000	0.0000	(0.0197)	(0.0022)	0.0000	1	(0.0218)	01/06/2025
688772.SH	12/11/2024	SDB3260122849	68.00	2.3158	154.68	157.47	0.0000	4.5800	50.0000	0.0000	(0.0197)	(0.0022)	0.0000	1	(0.0219)	01/06/2025
688772.SH	12/10/2024	SDB3260122849	68.00	2.2940	154.68	155.99	0.0000	4.5800	50.0000	0.0000	(0.0197)	(0.0022)	0.0000	1	(0.0218)	01/06/2025
688772.SH	12/09/2024	SDB3260122849	68.00	2.2979	154.68	156.26	0.0000	4.5800	50.0000	0.0000	(0.0197)	(0.0022)	0.0000	1	(0.0218)	01/06/2025
688772.SH	12/06/2024	SDB3260122849	68.00	2.3344	154.68	158.74	0.0000	4.5800	50.0000	0.0000	(0.0590)	(0.0066)	0.0000	3	(0.0656)	01/06/2025
688772.SH	12/05/2024	SDB3260122849	68.00	2.3880	154.68	162.38	0.0000	4.5800	50.0000	0.0000	(0.0197)	(0.0023)	0.0000	1	(0.0219)	01/06/2025
688772.SH	12/04/2024	SDB3260122849	68.00	2.2747	154.68	154.68	0.0000	4.5800	50.0000	0.0000	(0.0197)	(0.0021)	0.0000	1	(0.0218)	01/06/2025
TOTAL ZHUHAI COSMX BATTERY CO., LTD. CMN CLASS A SERIES NORTHBOUND												(0.6311)	(0.0722)	0.0000	(0.7034)	

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066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ZHUSHOU CRRC TIMES ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND																
688187.SH	01/03/2025	SDB3260123097	6,585.00	6.5422	42,197.36	43,080.20	0.0000	4.3300	50.0000	0.0000	(15.2262)	(1.7950)	0.0000	3	(17.0212)	01/06/2025
688187.SH	01/03/2025	SDB3260123097	1,015.00	6.5422	6,504.23	6,640.30	0.0000	4.3300	50.0000	0.0000	(2.3469)	(0.2767)	0.0000	3	(2.6236)	01/06/2025
688187.SH	01/03/2025	SDB3260123097	425.00	6.5422	2,723.44	2,780.42	0.0000	4.3300	50.0000	0.0000	(0.9827)	(0.1159)	0.0000	3	(1.0986)	01/06/2025
688187.SH	01/03/2025	SDB3260123097	1,375.00	6.5422	8,811.14	8,995.49	0.0000	4.3300	50.0000	0.0000	(3.1794)	(0.3748)	0.0000	3	(3.5542)	01/06/2025
688187.SH	01/03/2025	SDB3260123097	1,300.00	6.5422	8,330.54	8,504.82	0.0000	4.3300	50.0000	0.0000	(3.0059)	(0.3544)	0.0000	3	(3.3603)	01/06/2025
688187.SH	01/03/2025	SDB3260123097	1,000.00	6.5422	6,408.10	6,542.17	0.0000	4.3300	50.0000	0.0000	(2.3123)	(0.2726)	0.0000	3	(2.5848)	01/06/2025
688187.SH	01/03/2025	SDB3260123097	400.00	6.5422	2,563.24	2,616.87	0.0000	4.3300	50.0000	0.0000	(0.9249)	(0.1090)	0.0000	3	(1.0339)	01/06/2025
688187.SH	01/03/2025	SDB3260123097	584.00	6.5422	3,742.33	3,820.63	0.0000	4.3300	50.0000	0.0000	(1.3504)	(0.1592)	0.0000	3	(1.5096)	01/06/2025
688187.SH	01/03/2025	SDB3260123097	800.00	6.5422	5,126.48	5,233.74	0.0000	4.3300	50.0000	0.0000	(1.8498)	(0.2181)	0.0000	3	(2.0679)	01/06/2025
688187.SH	01/03/2025	SDB3260123097	483.00	6.5422	3,095.11	3,159.87	0.0000	4.3300	50.0000	0.0000	(1.1168)	(0.1317)	0.0000	3	(1.2485)	01/06/2025
688187.SH	01/03/2025	SDB3260123097	413.00	6.5422	2,646.55	2,701.92	0.0000	4.3300	50.0000	0.0000	(0.9550)	(0.1126)	0.0000	3	(1.0675)	01/06/2025
688187.SH	01/03/2025	SDB3260123097	2,003.00	6.5422	12,835.43	13,103.97	0.0000	4.3300	50.0000	0.0000	(4.6315)	(0.5460)	0.0000	3	(5.1775)	01/06/2025
688187.SH	01/03/2025	SDB3260123097	1,100.00	6.5422	7,048.91	7,196.39	0.0000	4.3300	50.0000	0.0000	(2.5435)	(0.2998)	0.0000	3	(2.8433)	01/06/2025
688187.SH	01/03/2025	SDB3260123097	400.00	6.5422	2,563.24	2,616.87	0.0000	4.3300	50.0000	0.0000	(0.9249)	(0.1090)	0.0000	3	(1.0339)	01/06/2025
688187.SH	01/03/2025	SDB3260123097	200.00	6.5422	1,281.62	1,308.43	0.0000	4.3300	50.0000	0.0000	(0.4625)	(0.0545)	0.0000	3	(0.5170)	01/06/2025
688187.SH	01/03/2025	SDB3260123097	200.00	6.5422	1,281.62	1,308.43	0.0000	4.3300	50.0000	0.0000	(0.4625)	(0.0545)	0.0000	3	(0.5170)	01/06/2025
688187.SH	01/03/2025	SDB3260123097	1,600.00	6.5422	10,252.97	10,467.47	0.0000	4.3300	50.0000	0.0000	(3.6996)	(0.4361)	0.0000	3	(4.1358)	01/06/2025
688187.SH	01/03/2025	SDB3260123097	300.00	6.5422	1,922.43	1,962.65	0.0000	4.3300	50.0000	0.0000	(0.6937)	(0.0818)	0.0000	3	(0.7755)	01/06/2025
688187.SH	01/02/2025	SDB3260123097	6,585.00	6.3614	42,197.36	41,889.67	0.0000	4.3300	50.0000	0.0000	(5.0754)	(0.5818)	0.0000	1	(5.6572)	01/06/2025
688187.SH	01/02/2025	SDB3260123097	1,015.00	6.3614	6,504.23	6,456.80	0.0000	4.3300	50.0000	0.0000	(0.7823)	(0.0897)	0.0000	1	(0.8720)	01/06/2025
688187.SH	01/02/2025	SDB3260123097	425.00	6.3614	2,723.44	2,703.59	0.0000	4.3300	50.0000	0.0000	(0.3276)	(0.0375)	0.0000	1	(0.3651)	01/06/2025
688187.SH	01/02/2025	SDB3260123097	1,375.00	6.3614	8,811.14	8,746.89	0.0000	4.3300	50.0000	0.0000	(1.0598)	(0.1215)	0.0000	1	(1.1813)	01/06/2025
688187.SH	01/02/2025	SDB3260123097	1,300.00	6.3614	8,330.54	8,269.79	0.0000	4.3300	50.0000	0.0000	(1.0020)	(0.1149)	0.0000	1	(1.1168)	01/06/2025
688187.SH	01/02/2025	SDB3260123097	1,000.00	6.3614	6,408.10	6,361.38	0.0000	4.3300	50.0000	0.0000	(0.7708)	(0.0884)	0.0000	1	(0.8591)	01/06/2025
688187.SH	01/02/2025	SDB3260123097	400.00	6.3614	2,563.24	2,544.55	0.0000	4.3300	50.0000	0.0000	(0.3083)	(0.0353)	0.0000	1	(0.3436)	01/06/2025
688187.SH	01/02/2025	SDB3260123097	584.00	6.3614	3,742.33	3,715.04	0.0000	4.3300	50.0000	0.0000	(0.4501)	(0.0516)	0.0000	1	(0.5017)	01/06/2025
688187.SH	01/02/2025	SDB3260123097	800.00	6.3614	5,126.48	5,089.10	0.0000	4.3300	50.0000	0.0000	(0.6166)	(0.0707)	0.0000	1	(0.6873)	01/06/2025
688187.SH	01/02/2025	SDB3260123097	483.00	6.3614	3,095.11	3,072.55	0.0000	4.3300	50.0000	0.0000	(0.3723)	(0.0427)	0.0000	1	(0.4149)	01/06/2025
688187.SH	01/02/2025	SDB3260123097	413.00	6.3614	2,646.55	2,627.25	0.0000	4.3300	50.0000	0.0000	(0.3183)	(0.0365)	0.0000	1	(0.3548)	01/06/2025
688187.SH	01/02/2025	SDB3260123097	2,003.00	6.3614	12,835.43	12,741.84	0.0000	4.3300	50.0000	0.0000	(1.5438)	(0.1770)	0.0000	1	(1.7208)	01/06/2025
688187.SH	01/02/2025	SDB3260123097	1,100.00	6.3614	7,048.91	6,997.51	0.0000	4.3300	50.0000	0.0000	(0.8478)	(0.0972)	0.0000	1	(0.9450)	01/06/2025
688187.SH	01/02/2025	SDB3260123097	400.00	6.3614	2,563.24	2,544.55	0.0000	4.3300	50.0000	0.0000	(0.3083)	(0.0353)	0.0000	1	(0.3436)	01/06/2025
688187.SH	01/02/2025	SDB3260123097	200.00	6.3614	1,281.62	1,272.28	0.0000	4.3300	50.0000	0.0000	(0.1542)	(0.0177)	0.0000	1	(0.1718)	01/06/2025
688187.SH	01/02/2025	SDB3260123097	200.00	6.3614	1,281.62	1,272.28	0.0000	4.3300	50.0000	0.0000	(0.1542)	(0.0177)	0.0000	1	(0.1718)	01/06/2025
688187.SH	01/02/2025	SDB3260123097	1,600.00	6.3614	10,252.97	10,178.20	0.0000	4.3300	50.0000	0.0000	(1.2332)	(0.1414)	0.0000	1	(1.3746)	01/06/2025
688187.SH	01/02/2025	SDB3260123097	300.00	6.3614	1,922.43	1,908.41	0.0000	4.3300	50.0000	0.0000	(0.2312)	(0.0265)	0.0000	1	(0.2577)	01/06/2025
688187.SH	12/31/2024	SDB3260123097	6,585.00	6.5539	42,197.36	43,157.42	0.0000	4.3300	50.0000	0.0000	(10.1508)	(1.1988)	0.0000	2	(11.3496)	01/06/2025
688187.SH	12/31/2024	SDB3260123097	1,015.00	6.5539	6,504.23	6,652.21	0.0000	4.3300	50.0000	0.0000	(1.5646)	(0.1848)	0.0000	2	(1.7494)	01/06/2025
688187.SH	12/31/2024	SDB3260123097	425.00	6.5539	2,723.44	2,785.41	0.0000	4.3300	50.0000	0.0000	(0.6551)	(0.0774)	0.0000	2	(0.7325)	01/06/2025
688187.SH	12/31/2024	SDB3260123097	1,375.00	6.5539	8,811.14	9,011.61	0.0000	4.3300	50.0000	0.0000	(2.1196)	(0.2503)	0.0000	2	(2.3699)	01/06/2025
688187.SH	12/31/2024	SDB3260123097	1,300.00	6.5539	8,330.54	8,520.07	0.0000	4.3300	50.0000	0.0000	(2.0040)	(0.2367)	0.0000	2	(2.2406)	01/06/2025
688187.SH	12/31/2024	SDB3260123097	1,000.00	6.5539	6,408.10	6,553.90	0.0000	4.3300	50.0000	0.0000	(1.5415)	(0.1821)	0.0000	2	(1.7236)	01/06/2025
688187.SH	12/31/2024	SDB3260123097	400.00	6.5539	2,563.24	2,621.56	0.0000	4.3300	50.0000	0.0000	(0.6166)	(0.0728)	0.0000	2	(0.6894)	01/06/2025
688187.SH	12/31/2024	SDB3260123097	584.00	6.5539	3,742.33	3,827.48	0.0000	4.3300	50.0000	0.0000	(0.9002)	(0.1063)	0.0000	2	(1.0066)	01/06/2025
688187.SH	12/31/2024	SDB3260123097	800.00	6.5539	5,126.48	5,243.12	0.0000	4.3300	50.0000	0.0000	(1.2332)	(0.1456)	0.0000	2	(1.3788)	01/06/2025
688187.SH	12/31/2024	SDB3260123097	483.00	6.5539	3,095.11	3,165.53	0.0000	4.3300	50.0000	0.0000	(0.7445)	(0.0879)	0.0000	2	(0.8325)	01/06/2025
688187.SH	12/31/2024	SDB3260123097	413.00	6.5539	2,646.55	2,706.76	0.0000	4.3300	50.0000	0.0000	(0.6366)	(0.0752)	0.0000	2	(0.7118)	01/06/2025
688187.SH	12/31/2024	SDB3260123097	2,003.00	6.5539	12,835.43	13,127.46	0.0000	4.3300	50.0000	0.0000	(3.0876)	(0.3647)	0.0000	2	(3.4523)	01/06/2025
688187.SH	12/31/2024	SDB3260123097	1,100.00	6.5539	7,048.91	7,209.29	0.0000	4.3300	50.0000	0.0000	(1.6957)	(0.2003)	0.0000	2	(1.8959)	01/06/2025
688187.SH	12/31/2024	SDB3260123097	400.00	6.5539	2,563.24	2,621.56	0.0000	4.3300	50.0000	0.0000	(0.6166)	(0.0728)	0.0000	2	(0.6894)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6



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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ZHUZHOU CRRC TIMES ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
688187.SH	12/31/2024	SDB3260123097	200.00	6.5539	1,281.62	1,310.78	0.0000	4.3300	50.0000	0.0000	(0.3083)	(0.0364)	0.0000	2	(0.3447)	01/06/2025
688187.SH	12/31/2024	SDB3260123097	200.00	6.5539	1,281.62	1,310.78	0.0000	4.3300	50.0000	0.0000	(0.3083)	(0.0364)	0.0000	2	(0.3447)	01/06/2025
688187.SH	12/31/2024	SDB3260123097	1,600.00	6.5539	10,252.97	10,486.24	0.0000	4.3300	50.0000	0.0000	(2.4664)	(0.2913)	0.0000	2	(2.7577)	01/06/2025
688187.SH	12/31/2024	SDB3260123097	300.00	6.5539	1,922.43	1,966.17	0.0000	4.3300	50.0000	0.0000	(0.4625)	(0.0546)	0.0000	2	(0.5171)	01/06/2025
688187.SH	12/30/2024	SDB3260123097	6,585.00	6.5308	42,197.36	43,005.52	0.0000	4.3300	50.0000	0.0000	(5.0754)	(0.5973)	0.0000	1	(5.6727)	01/06/2025
688187.SH	12/30/2024	SDB3260123097	1,015.00	6.5308	6,504.23	6,628.79	0.0000	4.3300	50.0000	0.0000	(0.7823)	(0.0921)	0.0000	1	(0.8744)	01/06/2025
688187.SH	12/30/2024	SDB3260123097	425.00	6.5308	2,723.44	2,775.60	0.0000	4.3300	50.0000	0.0000	(0.3276)	(0.0386)	0.0000	1	(0.3661)	01/06/2025
688187.SH	12/30/2024	SDB3260123097	1,375.00	6.5308	8,811.14	8,979.89	0.0000	4.3300	50.0000	0.0000	(1.0598)	(0.1247)	0.0000	1	(1.1845)	01/06/2025
688187.SH	12/30/2024	SDB3260123097	1,300.00	6.5308	8,330.54	8,490.08	0.0000	4.3300	50.0000	0.0000	(1.0020)	(0.1179)	0.0000	1	(1.1199)	01/06/2025
688187.SH	12/30/2024	SDB3260123097	1,000.00	6.5308	6,408.10	6,530.83	0.0000	4.3300	50.0000	0.0000	(0.7708)	(0.0907)	0.0000	1	(0.8615)	01/06/2025
688187.SH	12/30/2024	SDB3260123097	400.00	6.5308	2,563.24	2,612.33	0.0000	4.3300	50.0000	0.0000	(0.3083)	(0.0363)	0.0000	1	(0.3446)	01/06/2025
688187.SH	12/30/2024	SDB3260123097	584.00	6.5308	3,742.33	3,814.00	0.0000	4.3300	50.0000	0.0000	(0.4501)	(0.0530)	0.0000	1	(0.5031)	01/06/2025
688187.SH	12/30/2024	SDB3260123097	800.00	6.5308	5,126.48	5,224.66	0.0000	4.3300	50.0000	0.0000	(0.6166)	(0.0726)	0.0000	1	(0.6892)	01/06/2025
688187.SH	12/30/2024	SDB3260123097	483.00	6.5308	3,095.11	3,154.39	0.0000	4.3300	50.0000	0.0000	(0.3723)	(0.0438)	0.0000	1	(0.4161)	01/06/2025
688187.SH	12/30/2024	SDB3260123097	413.00	6.5308	2,646.55	2,697.23	0.0000	4.3300	50.0000	0.0000	(0.3183)	(0.0375)	0.0000	1	(0.3558)	01/06/2025
688187.SH	12/30/2024	SDB3260123097	2,003.00	6.5308	12,835.43	13,081.25	0.0000	4.3300	50.0000	0.0000	(1.5438)	(0.1817)	0.0000	1	(1.7255)	01/06/2025
688187.SH	12/30/2024	SDB3260123097	1,100.00	6.5308	7,048.91	7,183.91	0.0000	4.3300	50.0000	0.0000	(0.8478)	(0.0998)	0.0000	1	(0.9476)	01/06/2025
688187.SH	12/30/2024	SDB3260123097	400.00	6.5308	2,563.24	2,612.33	0.0000	4.3300	50.0000	0.0000	(0.3083)	(0.0363)	0.0000	1	(0.3446)	01/06/2025
688187.SH	12/30/2024	SDB3260123097	200.00	6.5308	1,281.62	1,306.17	0.0000	4.3300	50.0000	0.0000	(0.1542)	(0.0181)	0.0000	1	(0.1723)	01/06/2025
688187.SH	12/30/2024	SDB3260123097	200.00	6.5308	1,281.62	1,306.17	0.0000	4.3300	50.0000	0.0000	(0.1542)	(0.0181)	0.0000	1	(0.1723)	01/06/2025
688187.SH	12/30/2024	SDB3260123097	1,600.00	6.5308	10,252.97	10,449.33	0.0000	4.3300	50.0000	0.0000	(1.2332)	(0.1451)	0.0000	1	(1.3783)	01/06/2025
688187.SH	12/30/2024	SDB3260123097	300.00	6.5308	1,922.43	1,959.25	0.0000	4.3300	50.0000	0.0000	(0.2312)	(0.0272)	0.0000	1	(0.2584)	01/06/2025
688187.SH	12/27/2024	SDB3260123097	6,585.00	6.4724	42,197.36	42,620.48	0.0000	4.3300	50.0000	0.0000	(15.2262)	(1.7759)	0.0000	3	(17.0021)	01/06/2025
688187.SH	12/27/2024	SDB3260123097	1,015.00	6.4724	6,504.23	6,569.44	0.0000	4.3300	50.0000	0.0000	(2.3469)	(0.2737)	0.0000	3	(2.6207)	01/06/2025
688187.SH	12/27/2024	SDB3260123097	425.00	6.4724	2,723.44	2,750.75	0.0000	4.3300	50.0000	0.0000	(0.9827)	(0.1146)	0.0000	3	(1.0973)	01/06/2025
688187.SH	12/27/2024	SDB3260123097	1,375.00	6.4724	8,811.14	8,899.49	0.0000	4.3300	50.0000	0.0000	(3.1794)	(0.3708)	0.0000	3	(3.5502)	01/06/2025
688187.SH	12/27/2024	SDB3260123097	1,300.00	6.4724	8,330.54	8,414.07	0.0000	4.3300	50.0000	0.0000	(3.0059)	(0.3506)	0.0000	3	(3.3565)	01/06/2025
688187.SH	12/27/2024	SDB3260123097	1,000.00	6.4724	6,408.10	6,472.36	0.0000	4.3300	50.0000	0.0000	(2.3123)	(0.2697)	0.0000	3	(2.5819)	01/06/2025
688187.SH	12/27/2024	SDB3260123097	400.00	6.4724	2,563.24	2,588.94	0.0000	4.3300	50.0000	0.0000	(0.9249)	(0.1079)	0.0000	3	(1.0328)	01/06/2025
688187.SH	12/27/2024	SDB3260123097	584.00	6.4724	3,742.33	3,779.86	0.0000	4.3300	50.0000	0.0000	(1.3504)	(0.1575)	0.0000	3	(1.5079)	01/06/2025
688187.SH	12/27/2024	SDB3260123097	800.00	6.4724	5,126.48	5,177.89	0.0000	4.3300	50.0000	0.0000	(1.8498)	(0.2157)	0.0000	3	(2.0656)	01/06/2025
688187.SH	12/27/2024	SDB3260123097	483.00	6.4724	3,095.11	3,126.15	0.0000	4.3300	50.0000	0.0000	(1.1168)	(0.1303)	0.0000	3	(1.2471)	01/06/2025
688187.SH	12/27/2024	SDB3260123097	413.00	6.4724	2,646.55	2,673.08	0.0000	4.3300	50.0000	0.0000	(0.9550)	(0.1114)	0.0000	3	(1.0663)	01/06/2025
688187.SH	12/27/2024	SDB3260123097	2,003.00	6.4724	12,835.43	12,964.14	0.0000	4.3300	50.0000	0.0000	(4.6315)	(0.5402)	0.0000	3	(5.1716)	01/06/2025
688187.SH	12/27/2024	SDB3260123097	1,100.00	6.4724	7,048.91	7,119.59	0.0000	4.3300	50.0000	0.0000	(2.5435)	(0.2966)	0.0000	3	(2.8401)	01/06/2025
688187.SH	12/27/2024	SDB3260123097	400.00	6.4724	2,563.24	2,588.94	0.0000	4.3300	50.0000	0.0000	(0.9249)	(0.1079)	0.0000	3	(1.0328)	01/06/2025
688187.SH	12/27/2024	SDB3260123097	200.00	6.4724	1,281.62	1,294.47	0.0000	4.3300	50.0000	0.0000	(0.4625)	(0.0539)	0.0000	3	(0.5164)	01/06/2025
688187.SH	12/27/2024	SDB3260123097	200.00	6.4724	1,281.62	1,294.47	0.0000	4.3300	50.0000	0.0000	(0.4625)	(0.0539)	0.0000	3	(0.5164)	01/06/2025
688187.SH	12/27/2024	SDB3260123097	1,600.00	6.4724	10,252.97	10,355.77	0.0000	4.3300	50.0000	0.0000	(3.6996)	(0.4315)	0.0000	3	(4.1311)	01/06/2025
688187.SH	12/27/2024	SDB3260123097	300.00	6.4724	1,922.43	1,941.71	0.0000	4.3300	50.0000	0.0000	(0.6937)	(0.0809)	0.0000	3	(0.7746)	01/06/2025
688187.SH	12/26/2024	SDB3260123097	6,585.00	6.4397	42,197.36	42,405.46	0.0000	4.3300	50.0000	0.0000	(5.0754)	(0.5890)	0.0000	1	(5.6644)	01/06/2025
688187.SH	12/26/2024	SDB3260123097	1,015.00	6.4397	6,504.23	6,536.30	0.0000	4.3300	50.0000	0.0000	(0.7823)	(0.0908)	0.0000	1	(0.8731)	01/06/2025
688187.SH	12/26/2024	SDB3260123097	425.00	6.4397	2,723.44	2,736.87	0.0000	4.3300	50.0000	0.0000	(0.3276)	(0.0380)	0.0000	1	(0.3656)	01/06/2025
688187.SH	12/26/2024	SDB3260123097	1,375.00	6.4397	8,811.14	8,854.59	0.0000	4.3300	50.0000	0.0000	(1.0598)	(0.1230)	0.0000	1	(1.1828)	01/06/2025
688187.SH	12/26/2024	SDB3260123097	1,300.00	6.4397	8,330.54	8,371.62	0.0000	4.3300	50.0000	0.0000	(1.0020)	(0.1163)	0.0000	1	(1.1183)	01/06/2025
688187.SH	12/26/2024	SDB3260123097	1,000.00	6.4397	6,408.10	6,439.70	0.0000	4.3300	50.0000	0.0000	(0.7708)	(0.0894)	0.0000	1	(0.8602)	01/06/2025
688187.SH	12/26/2024	SDB3260123097	400.00	6.4397	2,563.24	2,575.88	0.0000	4.3300	50.0000	0.0000	(0.3083)	(0.0358)	0.0000	1	(0.3441)	01/06/2025
688187.SH	12/26/2024	SDB3260123097	584.00	6.4397	3,742.33	3,760.79	0.0000	4.3300	50.0000	0.0000	(0.4501)	(0.0522)	0.0000	1	(0.5024)	01/06/2025
688187.SH	12/26/2024	SDB3260123097	800.00	6.4397	5,126.48	5,151.76	0.0000	4.3300	50.0000	0.0000	(0.6166)	(0.0716)	0.0000	1	(0.6882)	01/06/2025
688187.SH	12/26/2024	SDB3260123097	483.00	6.4397	3,095.11	3,110.38	0.0000	4.3300	50.0000	0.0000	(0.3723)	(0.0432)	0.0000	1	(0.4155)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ZHUZHOU CRRC TIMES ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
688187.SH	12/26/2024	SDB3260123097	413.00	6.4397	2,646.55	2,659.60	0.0000	4.3300	50.0000	0.0000	(0.3183)	(0.0369)	0.0000	1	(0.3553)	01/06/2025
688187.SH	12/26/2024	SDB3260123097	2,003.00	6.4397	12,835.43	12,898.73	0.0000	4.3300	50.0000	0.0000	(1.5438)	(0.1791)	0.0000	1	(1.7230)	01/06/2025
688187.SH	12/26/2024	SDB3260123097	1,100.00	6.4397	7,048.91	7,083.68	0.0000	4.3300	50.0000	0.0000	(0.8478)	(0.0984)	0.0000	1	(0.9462)	01/06/2025
688187.SH	12/26/2024	SDB3260123097	400.00	6.4397	2,563.24	2,575.88	0.0000	4.3300	50.0000	0.0000	(0.3083)	(0.0358)	0.0000	1	(0.3441)	01/06/2025
688187.SH	12/26/2024	SDB3260123097	200.00	6.4397	1,281.62	1,287.94	0.0000	4.3300	50.0000	0.0000	(0.1542)	(0.0179)	0.0000	1	(0.1720)	01/06/2025
688187.SH	12/26/2024	SDB3260123097	200.00	6.4397	1,281.62	1,287.94	0.0000	4.3300	50.0000	0.0000	(0.1542)	(0.0179)	0.0000	1	(0.1720)	01/06/2025
688187.SH	12/26/2024	SDB3260123097	1,600.00	6.4397	10,252.97	10,303.53	0.0000	4.3300	50.0000	0.0000	(1.2332)	(0.1431)	0.0000	1	(1.3763)	01/06/2025
688187.SH	12/26/2024	SDB3260123097	300.00	6.4397	1,922.43	1,931.91	0.0000	4.3300	50.0000	0.0000	(0.2312)	(0.0268)	0.0000	1	(0.2581)	01/06/2025
688187.SH	12/24/2024	SDB3260123097	6,585.00	6.4397	42,197.36	42,405.46	0.0000	4.3300	50.0000	0.0000	(10.1508)	(1.1779)	0.0000	2	(11.3287)	01/06/2025
688187.SH	12/24/2024	SDB3260123097	1,015.00	6.4397	6,504.23	6,536.30	0.0000	4.3300	50.0000	0.0000	(1.5646)	(0.1816)	0.0000	2	(1.7462)	01/06/2025
688187.SH	12/24/2024	SDB3260123097	425.00	6.4397	2,723.44	2,736.87	0.0000	4.3300	50.0000	0.0000	(0.6551)	(0.0760)	0.0000	2	(0.7312)	01/06/2025
688187.SH	12/24/2024	SDB3260123097	1,375.00	6.4397	8,811.14	8,854.59	0.0000	4.3300	50.0000	0.0000	(2.1196)	(0.2460)	0.0000	2	(2.3655)	01/06/2025
688187.SH	12/24/2024	SDB3260123097	1,300.00	6.4397	8,330.54	8,371.62	0.0000	4.3300	50.0000	0.0000	(2.0040)	(0.2325)	0.0000	2	(2.2365)	01/06/2025
688187.SH	12/24/2024	SDB3260123097	1,000.00	6.4397	6,408.10	6,439.70	0.0000	4.3300	50.0000	0.0000	(1.5415)	(0.1789)	0.0000	2	(1.7204)	01/06/2025
688187.SH	12/24/2024	SDB3260123097	400.00	6.4397	2,563.24	2,575.88	0.0000	4.3300	50.0000	0.0000	(0.6166)	(0.0716)	0.0000	2	(0.6882)	01/06/2025
688187.SH	12/24/2024	SDB3260123097	584.00	6.4397	3,742.33	3,760.79	0.0000	4.3300	50.0000	0.0000	(0.9002)	(0.1045)	0.0000	2	(1.0047)	01/06/2025
688187.SH	12/24/2024	SDB3260123097	800.00	6.4397	5,126.48	5,151.76	0.0000	4.3300	50.0000	0.0000	(1.2332)	(0.1431)	0.0000	2	(1.3763)	01/06/2025
688187.SH	12/24/2024	SDB3260123097	483.00	6.4397	3,095.11	3,110.38	0.0000	4.3300	50.0000	0.0000	(0.0864)	(0.0745)	0.0000	2	(0.8309)	01/06/2025
688187.SH	12/24/2024	SDB3260123097	413.00	6.4397	2,646.55	2,659.60	0.0000	4.3300	50.0000	0.0000	(0.6366)	(0.0739)	0.0000	2	(0.7105)	01/06/2025
688187.SH	12/24/2024	SDB3260123097	2,003.00	6.4397	12,835.43	12,898.73	0.0000	4.3300	50.0000	0.0000	(3.0876)	(0.3583)	0.0000	2	(3.4459)	01/06/2025
688187.SH	12/24/2024	SDB3260123097	1,100.00	6.4397	7,048.91	7,083.68	0.0000	4.3300	50.0000	0.0000	(1.6957)	(0.1968)	0.0000	2	(1.8924)	01/06/2025
688187.SH	12/24/2024	SDB3260123097	400.00	6.4397	2,563.24	2,575.88	0.0000	4.3300	50.0000	0.0000	(0.6166)	(0.0716)	0.0000	2	(0.6882)	01/06/2025
688187.SH	12/24/2024	SDB3260123097	200.00	6.4397	1,281.62	1,287.94	0.0000	4.3300	50.0000	0.0000	(0.3083)	(0.0358)	0.0000	2	(0.3441)	01/06/2025
688187.SH	12/24/2024	SDB3260123097	200.00	6.4397	1,281.62	1,287.94	0.0000	4.3300	50.0000	0.0000	(0.3083)	(0.0358)	0.0000	2	(0.3441)	01/06/2025
688187.SH	12/24/2024	SDB3260123097	1,600.00	6.4397	10,252.97	10,303.53	0.0000	4.3300	50.0000	0.0000	(2.4664)	(0.2862)	0.0000	2	(2.7526)	01/06/2025
688187.SH	12/24/2024	SDB3260123097	300.00	6.4397	1,922.43	1,931.91	0.0000	4.3300	50.0000	0.0000	(0.4625)	(0.0537)	0.0000	2	(0.5161)	01/06/2025
688187.SH	12/23/2024	SDB3260123097	6,585.00	6.5621	42,197.36	43,211.13	0.0000	4.3300	50.0000	0.0000	(5.0754)	(0.6002)	0.0000	1	(5.6756)	01/06/2025
688187.SH	12/23/2024	SDB3260123097	1,015.00	6.5621	6,504.23	6,660.48	0.0000	4.3300	50.0000	0.0000	(0.7823)	(0.0925)	0.0000	1	(0.8748)	01/06/2025
688187.SH	12/23/2024	SDB3260123097	425.00	6.5621	2,723.44	2,788.87	0.0000	4.3300	50.0000	0.0000	(0.3276)	(0.0387)	0.0000	1	(0.3663)	01/06/2025
688187.SH	12/23/2024	SDB3260123097	1,375.00	6.5621	8,811.14	9,022.82	0.0000	4.3300	50.0000	0.0000	(1.0598)	(0.1253)	0.0000	1	(1.1851)	01/06/2025
688187.SH	12/23/2024	SDB3260123097	1,300.00	6.5621	8,330.54	8,530.67	0.0000	4.3300	50.0000	0.0000	(1.0100)	(0.1185)	0.0000	1	(1.1205)	01/06/2025
688187.SH	12/23/2024	SDB3260123097	1,000.00	6.5621	6,408.10	6,562.05	0.0000	4.3300	50.0000	0.0000	(0.7708)	(0.0911)	0.0000	1	(0.8619)	01/06/2025
688187.SH	12/23/2024	SDB3260123097	400.00	6.5621	2,563.24	2,624.82	0.0000	4.3300	50.0000	0.0000	(0.3083)	(0.0365)	0.0000	1	(0.3448)	01/06/2025
688187.SH	12/23/2024	SDB3260123097	584.00	6.5621	3,742.33	3,832.24	0.0000	4.3300	50.0000	0.0000	(0.4501)	(0.0532)	0.0000	1	(0.5033)	01/06/2025
688187.SH	12/23/2024	SDB3260123097	800.00	6.5621	5,126.48	5,249.64	0.0000	4.3300	50.0000	0.0000	(0.6166)	(0.0729)	0.0000	1	(0.6895)	01/06/2025
688187.SH	12/23/2024	SDB3260123097	483.00	6.5621	3,095.11	3,169.47	0.0000	4.3300	50.0000	0.0000	(0.3723)	(0.0440)	0.0000	1	(0.4163)	01/06/2025
688187.SH	12/23/2024	SDB3260123097	413.00	6.5621	2,646.55	2,710.13	0.0000	4.3300	50.0000	0.0000	(0.3183)	(0.0376)	0.0000	1	(0.3560)	01/06/2025
688187.SH	12/23/2024	SDB3260123097	2,003.00	6.5621	12,835.43	13,143.79	0.0000	4.3300	50.0000	0.0000	(1.5438)	(0.1826)	0.0000	1	(1.7264)	01/06/2025
688187.SH	12/23/2024	SDB3260123097	1,100.00	6.5621	7,048.91	7,218.26	0.0000	4.3300	50.0000	0.0000	(0.8478)	(0.1003)	0.0000	1	(0.9481)	01/06/2025
688187.SH	12/23/2024	SDB3260123097	400.00	6.5621	2,563.24	2,624.82	0.0000	4.3300	50.0000	0.0000	(0.3083)	(0.0365)	0.0000	1	(0.3448)	01/06/2025
688187.SH	12/23/2024	SDB3260123097	200.00	6.5621	1,281.62	1,312.41	0.0000	4.3300	50.0000	0.0000	(0.1842)	(0.0182)	0.0000	1	(0.1724)	01/06/2025
688187.SH	12/23/2024	SDB3260123097	200.00	6.5621	1,281.62	1,312.41	0.0000	4.3300	50.0000	0.0000	(0.1542)	(0.0182)	0.0000	1	(0.1724)	01/06/2025
688187.SH	12/23/2024	SDB3260123097	1,600.00	6.5621	10,252.97	10,499.29	0.0000	4.3300	50.0000	0.0000	(1.2332)	(0.1458)	0.0000	1	(1.3790)	01/06/2025
688187.SH	12/23/2024	SDB3260123097	300.00	6.5621	1,922.43	1,968.62	0.0000	4.3300	50.0000	0.0000	(0.2312)	(0.0273)	0.0000	1	(0.2586)	01/06/2025
688187.SH	12/20/2024	SDB3260123097	6,585.00	6.6019	42,197.36	43,473.45	0.0000	4.3300	50.0000	0.0000	(15.2262)	(1.8114)	0.0000	3	(17.0376)	01/06/2025
688187.SH	12/20/2024	SDB3260123097	1,015.00	6.6019	6,504.23	6,700.92	0.0000	4.3300	50.0000	0.0000	(2.3469)	(0.2792)	0.0000	3	(2.6261)	01/06/2025
688187.SH	12/20/2024	SDB3260123097	425.00	6.6019	2,723.44	2,805.80	0.0000	4.3300	50.0000	0.0000	(0.9827)	(0.1169)	0.0000	3	(1.0996)	01/06/2025
688187.SH	12/20/2024	SDB3260123097	1,375.00	6.6019	8,811.14	9,077.60	0.0000	4.3300	50.0000	0.0000	(3.1794)	(0.3782)	0.0000	3	(3.5576)	01/06/2025
688187.SH	12/20/2024	SDB3260123097	1,300.00	6.6019	8,330.54	8,582.46	0.0000	4.3300	50.0000	0.0000	(3.0059)	(0.3576)	0.0000	3	(3.3635)	01/06/2025
688187.SH	12/20/2024	SDB3260123097	1,000.00	6.6019	6,408.10	6,601.89	0.0000	4.3300	50.0000	0.0000	(2.3123)	(0.2751)	0.0000	3	(2.5873)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ZHUSHOU CRRC TIMES ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
688187.SH	12/20/2024	SDB3260123097	400.00	6.6019	2,563.24	2,640.76	0.0000	4.3300	50.0000	0.0000	(0.9249)	(0.1100)	0.0000	3	(1.0349)	01/06/2025
688187.SH	12/20/2024	SDB3260123097	584.00	6.6019	3,742.33	3,855.50	0.0000	4.3300	50.0000	0.0000	(1.3504)	(0.1606)	0.0000	3	(1.5110)	01/06/2025
688187.SH	12/20/2024	SDB3260123097	800.00	6.6019	5,126.48	5,281.51	0.0000	4.3300	50.0000	0.0000	(1.8498)	(0.2201)	0.0000	3	(2.0699)	01/06/2025
688187.SH	12/20/2024	SDB3260123097	483.00	6.6019	3,095.11	3,188.71	0.0000	4.3300	50.0000	0.0000	(1.1168)	(0.1329)	0.0000	3	(1.2497)	01/06/2025
688187.SH	12/20/2024	SDB3260123097	413.00	6.6019	2,646.55	2,726.58	0.0000	4.3300	50.0000	0.0000	(0.9550)	(0.1136)	0.0000	3	(1.0686)	01/06/2025
688187.SH	12/20/2024	SDB3260123097	2,003.00	6.6019	12,835.43	13,223.59	0.0000	4.3300	50.0000	0.0000	(4.6315)	(0.5510)	0.0000	3	(5.1824)	01/06/2025
688187.SH	12/20/2024	SDB3260123097	1,100.00	6.6019	7,048.91	7,262.08	0.0000	4.3300	50.0000	0.0000	(2.5435)	(0.3026)	0.0000	3	(2.8461)	01/06/2025
688187.SH	12/20/2024	SDB3260123097	400.00	6.6019	2,563.24	2,640.76	0.0000	4.3300	50.0000	0.0000	(0.9249)	(0.1100)	0.0000	3	(1.0349)	01/06/2025
688187.SH	12/20/2024	SDB3260123097	200.00	6.6019	1,281.62	1,320.38	0.0000	4.3300	50.0000	0.0000	(0.4625)	(0.0550)	0.0000	3	(0.5175)	01/06/2025
688187.SH	12/20/2024	SDB3260123097	200.00	6.6019	1,281.62	1,320.38	0.0000	4.3300	50.0000	0.0000	(0.4625)	(0.0550)	0.0000	3	(0.5175)	01/06/2025
688187.SH	12/20/2024	SDB3260123097	1,600.00	6.6019	10,252.97	10,563.03	0.0000	4.3300	50.0000	0.0000	(3.6996)	(0.4401)	0.0000	3	(4.1397)	01/06/2025
688187.SH	12/20/2024	SDB3260123097	300.00	6.6019	1,922.43	1,980.57	0.0000	4.3300	50.0000	0.0000	(0.6937)	(0.0825)	0.0000	3	(0.7762)	01/06/2025
688187.SH	12/19/2024	SDB3260123097	6,585.00	6.5799	42,197.36	43,328.61	0.0000	4.5800	50.0000	0.0000	(5.3684)	(0.6018)	0.0000	1	(5.9702)	01/06/2025
688187.SH	12/19/2024	SDB3260123097	1,015.00	6.5799	6,504.23	6,678.59	0.0000	4.5800	50.0000	0.0000	(0.8275)	(0.0928)	0.0000	1	(0.9202)	01/06/2025
688187.SH	12/19/2024	SDB3260123097	425.00	6.5799	2,723.44	2,796.46	0.0000	4.5800	50.0000	0.0000	(0.3465)	(0.0388)	0.0000	1	(0.3853)	01/06/2025
688187.SH	12/19/2024	SDB3260123097	1,375.00	6.5799	8,811.14	9,047.36	0.0000	4.5800	50.0000	0.0000	(1.1210)	(0.1257)	0.0000	1	(1.2466)	01/06/2025
688187.SH	12/19/2024	SDB3260123097	1,300.00	6.5799	8,330.54	8,553.86	0.0000	4.5800	50.0000	0.0000	(1.0598)	(0.1188)	0.0000	1	(1.1786)	01/06/2025
688187.SH	12/19/2024	SDB3260123097	1,000.00	6.5799	6,408.10	6,579.90	0.0000	4.5800	50.0000	0.0000	(0.8153)	(0.0914)	0.0000	1	(0.9066)	01/06/2025
688187.SH	12/19/2024	SDB3260123097	400.00	6.5799	2,563.24	2,631.96	0.0000	4.5800	50.0000	0.0000	(0.3261)	(0.0366)	0.0000	1	(0.3627)	01/06/2025
688187.SH	12/19/2024	SDB3260123097	584.00	6.5799	3,742.33	3,842.66	0.0000	4.5800	50.0000	0.0000	(0.4761)	(0.0534)	0.0000	1	(0.5295)	01/06/2025
688187.SH	12/19/2024	SDB3260123097	800.00	6.5799	5,126.48	5,263.92	0.0000	4.5800	50.0000	0.0000	(0.6522)	(0.0731)	0.0000	1	(0.7253)	01/06/2025
688187.SH	12/19/2024	SDB3260123097	483.00	6.5799	3,095.11	3,178.09	0.0000	4.5800	50.0000	0.0000	(0.3938)	(0.0441)	0.0000	1	(0.4379)	01/06/2025
688187.SH	12/19/2024	SDB3260123097	413.00	6.5799	2,646.55	2,717.50	0.0000	4.5800	50.0000	0.0000	(0.3367)	(0.0377)	0.0000	1	(0.3744)	01/06/2025
688187.SH	12/19/2024	SDB3260123097	2,003.00	6.5799	12,835.43	13,179.53	0.0000	4.5800	50.0000	0.0000	(1.6330)	(0.1830)	0.0000	1	(1.8160)	01/06/2025
688187.SH	12/19/2024	SDB3260123097	1,100.00	6.5799	7,048.91	7,237.88	0.0000	4.5800	50.0000	0.0000	(0.8968)	(0.1005)	0.0000	1	(0.9973)	01/06/2025
688187.SH	12/19/2024	SDB3260123097	400.00	6.5799	2,563.24	2,631.96	0.0000	4.5800	50.0000	0.0000	(0.3261)	(0.0366)	0.0000	1	(0.3627)	01/06/2025
688187.SH	12/19/2024	SDB3260123097	200.00	6.5799	1,281.62	1,315.98	0.0000	4.5800	50.0000	0.0000	(0.1631)	(0.0183)	0.0000	1	(0.1813)	01/06/2025
688187.SH	12/19/2024	SDB3260123097	200.00	6.5799	1,281.62	1,315.98	0.0000	4.5800	50.0000	0.0000	(0.1631)	(0.0183)	0.0000	1	(0.1813)	01/06/2025
688187.SH	12/19/2024	SDB3260123097	1,600.00	6.5799	10,252.97	10,527.83	0.0000	4.5800	50.0000	0.0000	(1.3044)	(0.1462)	0.0000	1	(1.4506)	01/06/2025
688187.SH	12/19/2024	SDB3260123097	300.00	6.5799	1,922.43	1,973.97	0.0000	4.5800	50.0000	0.0000	(0.2446)	(0.0274)	0.0000	1	(0.2720)	01/06/2025
688187.SH	12/18/2024	SDB3260123097	6,585.00	6.5005	42,197.36	42,805.91	0.0000	4.5800	50.0000	0.0000	(5.3684)	(0.5945)	0.0000	1	(5.9630)	01/06/2025
688187.SH	12/18/2024	SDB3260123097	1,015.00	6.5005	6,504.23	6,598.03	0.0000	4.5800	50.0000	0.0000	(0.8275)	(0.0916)	0.0000	1	(0.9191)	01/06/2025
688187.SH	12/18/2024	SDB3260123097	425.00	6.5005	2,723.44	2,762.72	0.0000	4.5800	50.0000	0.0000	(0.3465)	(0.0384)	0.0000	1	(0.3849)	01/06/2025
688187.SH	12/18/2024	SDB3260123097	1,375.00	6.5005	8,811.14	8,938.21	0.0000	4.5800	50.0000	0.0000	(1.1210)	(0.1241)	0.0000	1	(1.2451)	01/06/2025
688187.SH	12/18/2024	SDB3260123097	1,300.00	6.5005	8,330.54	8,450.67	0.0000	4.5800	50.0000	0.0000	(1.0598)	(0.1174)	0.0000	1	(1.1772)	01/06/2025
688187.SH	12/18/2024	SDB3260123097	1,000.00	6.5005	6,408.10	6,500.52	0.0000	4.5800	50.0000	0.0000	(0.8153)	(0.0903)	0.0000	1	(0.9055)	01/06/2025
688187.SH	12/18/2024	SDB3260123097	400.00	6.5005	2,563.24	2,600.21	0.0000	4.5800	50.0000	0.0000	(0.3261)	(0.0361)	0.0000	1	(0.3622)	01/06/2025
688187.SH	12/18/2024	SDB3260123097	584.00	6.5005	3,742.33	3,796.30	0.0000	4.5800	50.0000	0.0000	(0.4761)	(0.0527)	0.0000	1	(0.5288)	01/06/2025
688187.SH	12/18/2024	SDB3260123097	800.00	6.5005	5,126.48	5,200.41	0.0000	4.5800	50.0000	0.0000	(0.6522)	(0.0722)	0.0000	1	(0.7244)	01/06/2025
688187.SH	12/18/2024	SDB3260123097	483.00	6.5005	3,095.11	3,139.75	0.0000	4.5800	50.0000	0.0000	(0.3938)	(0.0436)	0.0000	1	(0.4374)	01/06/2025
688187.SH	12/18/2024	SDB3260123097	413.00	6.5005	2,646.55	2,684.71	0.0000	4.5800	50.0000	0.0000	(0.3367)	(0.0373)	0.0000	1	(0.3740)	01/06/2025
688187.SH	12/18/2024	SDB3260123097	2,003.00	6.5005	12,835.43	13,020.54	0.0000	4.5800	50.0000	0.0000	(1.6330)	(0.1808)	0.0000	1	(1.8138)	01/06/2025
688187.SH	12/18/2024	SDB3260123097	1,100.00	6.5005	7,048.91	7,150.57	0.0000	4.5800	50.0000	0.0000	(0.8968)	(0.0993)	0.0000	1	(0.9961)	01/06/2025
688187.SH	12/18/2024	SDB3260123097	400.00	6.5005	2,563.24	2,600.21	0.0000	4.5800	50.0000	0.0000	(0.3261)	(0.0361)	0.0000	1	(0.3622)	01/06/2025
688187.SH	12/18/2024	SDB3260123097	200.00	6.5005	1,281.62	1,300.10	0.0000	4.5800	50.0000	0.0000	(0.1631)	(0.0181)	0.0000	1	(0.1811)	01/06/2025
688187.SH	12/18/2024	SDB3260123097	200.00	6.5005	1,281.62	1,300.10	0.0000	4.5800	50.0000	0.0000	(0.1631)	(0.0181)	0.0000	1	(0.1811)	01/06/2025
688187.SH	12/18/2024	SDB3260123097	1,600.00	6.5005	10,252.97	10,400.83	0.0000	4.5800	50.0000	0.0000	(1.3044)	(0.1445)	0.0000	1	(1.4489)	01/06/2025
688187.SH	12/18/2024	SDB3260123097	300.00	6.5005	1,922.43	1,950.16	0.0000	4.5800	50.0000	0.0000	(0.2446)	(0.0271)	0.0000	1	(0.2717)	01/06/2025
688187.SH	12/17/2024	SDB3260123097	6,585.00	6.6431	42,197.36	43,745.03	0.0000	4.5800	50.0000	0.0000	(5.3684)	(0.6076)	0.0000	1	(5.9760)	01/06/2025
688187.SH	12/17/2024	SDB3260123097	1,015.00	6.6431	6,504.23	6,742.78	0.0000	4.5800	50.0000	0.0000	(0.8275)	(0.0936)	0.0000	1	(0.9211)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ZHUSHOU CRRC TIMES ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
688187.SH	12/17/2024	SDB3260123097	425.00	6.6431	2,723.44	2,823.33	0.0000	4.5800	50.0000	0.0000	(0.3465)	(0.0392)	0.0000	1	(0.3857)	01/06/2025
688187.SH	12/17/2024	SDB3260123097	1,375.00	6.6431	8,811.14	9,134.31	0.0000	4.5800	50.0000	0.0000	(1.1210)	(0.1269)	0.0000	1	(1.2478)	01/06/2025
688187.SH	12/17/2024	SDB3260123097	1,300.00	6.6431	8,330.54	8,636.07	0.0000	4.5800	50.0000	0.0000	(1.0598)	(0.1199)	0.0000	1	(1.1798)	01/06/2025
688187.SH	12/17/2024	SDB3260123097	1,000.00	6.6431	6,408.10	6,643.13	0.0000	4.5800	50.0000	0.0000	(0.8153)	(0.0923)	0.0000	1	(0.9075)	01/06/2025
688187.SH	12/17/2024	SDB3260123097	400.00	6.6431	2,563.24	2,657.25	0.0000	4.5800	50.0000	0.0000	(0.3261)	(0.0369)	0.0000	1	(0.3630)	01/06/2025
688187.SH	12/17/2024	SDB3260123097	584.00	6.6431	3,742.33	3,879.59	0.0000	4.5800	50.0000	0.0000	(0.4761)	(0.0539)	0.0000	1	(0.5300)	01/06/2025
688187.SH	12/17/2024	SDB3260123097	800.00	6.6431	5,126.48	5,314.51	0.0000	4.5800	50.0000	0.0000	(0.6522)	(0.0738)	0.0000	1	(0.7260)	01/06/2025
688187.SH	12/17/2024	SDB3260123097	483.00	6.6431	3,095.11	3,208.63	0.0000	4.5800	50.0000	0.0000	(0.3938)	(0.0446)	0.0000	1	(0.4383)	01/06/2025
688187.SH	12/17/2024	SDB3260123097	413.00	6.6431	2,646.55	2,743.61	0.0000	4.5800	50.0000	0.0000	(0.3367)	(0.0381)	0.0000	1	(0.3748)	01/06/2025
688187.SH	12/17/2024	SDB3260123097	2,003.00	6.6431	12,835.43	13,306.20	0.0000	4.5800	50.0000	0.0000	(1.6330)	(0.1848)	0.0000	1	(1.8178)	01/06/2025
688187.SH	12/17/2024	SDB3260123097	1,100.00	6.6431	7,048.91	7,307.45	0.0000	4.5800	50.0000	0.0000	(0.8968)	(0.1015)	0.0000	1	(0.9983)	01/06/2025
688187.SH	12/17/2024	SDB3260123097	400.00	6.6431	2,563.24	2,657.25	0.0000	4.5800	50.0000	0.0000	(0.3261)	(0.0369)	0.0000	1	(0.3630)	01/06/2025
688187.SH	12/17/2024	SDB3260123097	200.00	6.6431	1,281.62	1,328.63	0.0000	4.5800	50.0000	0.0000	(0.1631)	(0.0185)	0.0000	1	(0.1815)	01/06/2025
688187.SH	12/17/2024	SDB3260123097	200.00	6.6431	1,281.62	1,328.63	0.0000	4.5800	50.0000	0.0000	(0.1631)	(0.0185)	0.0000	1	(0.1815)	01/06/2025
688187.SH	12/17/2024	SDB3260123097	1,600.00	6.6431	10,252.97	10,629.01	0.0000	4.5800	50.0000	0.0000	(1.3044)	(0.1476)	0.0000	1	(1.4520)	01/06/2025
688187.SH	12/17/2024	SDB3260123097	300.00	6.6431	1,922.43	1,992.94	0.0000	4.5800	50.0000	0.0000	(0.2446)	(0.0277)	0.0000	1	(0.2723)	01/06/2025
688187.SH	12/16/2024	SDB3260123097	6,585.00	6.5747	42,197.36	43,294.13	0.0000	4.5800	50.0000	0.0000	(5.3684)	(0.6013)	0.0000	1	(5.9697)	01/06/2025
688187.SH	12/16/2024	SDB3260123097	1,015.00	6.5747	6,504.23	6,673.28	0.0000	4.5800	50.0000	0.0000	(0.8275)	(0.0927)	0.0000	1	(0.9202)	01/06/2025
688187.SH	12/16/2024	SDB3260123097	425.00	6.5747	2,723.44	2,794.23	0.0000	4.5800	50.0000	0.0000	(0.3465)	(0.0388)	0.0000	1	(0.3853)	01/06/2025
688187.SH	12/16/2024	SDB3260123097	1,375.00	6.5747	8,811.14	9,040.16	0.0000	4.5800	50.0000	0.0000	(1.1210)	(0.1256)	0.0000	1	(1.2465)	01/06/2025
688187.SH	12/16/2024	SDB3260123097	1,300.00	6.5747	8,330.54	8,547.06	0.0000	4.5800	50.0000	0.0000	(1.0598)	(0.1187)	0.0000	1	(1.1785)	01/06/2025
688187.SH	12/16/2024	SDB3260123097	1,000.00	6.5747	6,408.10	6,574.66	0.0000	4.5800	50.0000	0.0000	(0.8153)	(0.0913)	0.0000	1	(0.9066)	01/06/2025
688187.SH	12/16/2024	SDB3260123097	400.00	6.5747	2,563.24	2,629.86	0.0000	4.5800	50.0000	0.0000	(0.3261)	(0.0365)	0.0000	1	(0.3626)	01/06/2025
688187.SH	12/16/2024	SDB3260123097	584.00	6.5747	3,742.33	3,839.60	0.0000	4.5800	50.0000	0.0000	(0.4761)	(0.0533)	0.0000	1	(0.5294)	01/06/2025
688187.SH	12/16/2024	SDB3260123097	800.00	6.5747	5,126.48	5,259.73	0.0000	4.5800	50.0000	0.0000	(0.6522)	(0.0731)	0.0000	1	(0.7253)	01/06/2025
688187.SH	12/16/2024	SDB3260123097	483.00	6.5747	3,095.11	3,175.56	0.0000	4.5800	50.0000	0.0000	(0.3938)	(0.0441)	0.0000	1	(0.4379)	01/06/2025
688187.SH	12/16/2024	SDB3260123097	413.00	6.5747	2,646.55	2,715.33	0.0000	4.5800	50.0000	0.0000	(0.3367)	(0.0377)	0.0000	1	(0.3744)	01/06/2025
688187.SH	12/16/2024	SDB3260123097	2,003.00	6.5747	12,835.43	13,169.04	0.0000	4.5800	50.0000	0.0000	(1.6330)	(0.1829)	0.0000	1	(1.8159)	01/06/2025
688187.SH	12/16/2024	SDB3260123097	1,100.00	6.5747	7,048.91	7,232.12	0.0000	4.5800	50.0000	0.0000	(0.8968)	(0.1004)	0.0000	1	(0.9972)	01/06/2025
688187.SH	12/16/2024	SDB3260123097	400.00	6.5747	2,563.24	2,629.86	0.0000	4.5800	50.0000	0.0000	(0.3261)	(0.0365)	0.0000	1	(0.3626)	01/06/2025
688187.SH	12/16/2024	SDB3260123097	200.00	6.5747	1,281.62	1,314.93	0.0000	4.5800	50.0000	0.0000	(0.1631)	(0.0183)	0.0000	1	(0.1813)	01/06/2025
688187.SH	12/16/2024	SDB3260123097	200.00	6.5747	1,281.62	1,314.93	0.0000	4.5800	50.0000	0.0000	(0.1631)	(0.0183)	0.0000	1	(0.1813)	01/06/2025
688187.SH	12/16/2024	SDB3260123097	1,600.00	6.5747	10,252.97	10,519.45	0.0000	4.5800	50.0000	0.0000	(1.3044)	(0.1461)	0.0000	1	(1.4505)	01/06/2025
688187.SH	12/16/2024	SDB3260123097	300.00	6.5747	1,922.43	1,972.40	0.0000	4.5800	50.0000	0.0000	(0.2446)	(0.0274)	0.0000	1	(0.2720)	01/06/2025
688187.SH	12/13/2024	SDB3260123097	6,585.00	6.5988	42,197.36	43,453.05	0.0000	4.5800	50.0000	0.0000	(16.1053)	(1.8105)	0.0000	3	(17.9159)	01/06/2025
688187.SH	12/13/2024	SDB3260123097	1,015.00	6.5988	6,504.23	6,697.77	0.0000	4.5800	50.0000	0.0000	(2.4824)	(0.2791)	0.0000	3	(2.7615)	01/06/2025
688187.SH	12/13/2024	SDB3260123097	425.00	6.5988	2,723.44	2,804.49	0.0000	4.5800	50.0000	0.0000	(1.0394)	(0.1169)	0.0000	3	(1.1563)	01/06/2025
688187.SH	12/13/2024	SDB3260123097	1,375.00	6.5988	8,811.14	9,073.34	0.0000	4.5800	50.0000	0.0000	(3.3629)	(0.3781)	0.0000	3	(3.7410)	01/06/2025
688187.SH	12/13/2024	SDB3260123097	1,300.00	6.5988	8,330.54	8,578.43	0.0000	4.5800	50.0000	0.0000	(3.1795)	(0.3574)	0.0000	3	(3.5369)	01/06/2025
688187.SH	12/13/2024	SDB3260123097	1,000.00	6.5988	6,408.10	6,598.79	0.0000	4.5800	50.0000	0.0000	(2.4458)	(0.2749)	0.0000	3	(2.7207)	01/06/2025
688187.SH	12/13/2024	SDB3260123097	400.00	6.5988	2,563.24	2,639.52	0.0000	4.5800	50.0000	0.0000	(0.9783)	(0.1100)	0.0000	3	(1.0883)	01/06/2025
688187.SH	12/13/2024	SDB3260123097	584.00	6.5988	3,742.33	3,853.69	0.0000	4.5800	50.0000	0.0000	(1.4283)	(0.1606)	0.0000	3	(1.5889)	01/06/2025
688187.SH	12/13/2024	SDB3260123097	800.00	6.5988	5,126.48	5,279.03	0.0000	4.5800	50.0000	0.0000	(1.9566)	(0.2200)	0.0000	3	(2.1766)	01/06/2025
688187.SH	12/13/2024	SDB3260123097	483.00	6.5988	3,095.11	3,187.22	0.0000	4.5800	50.0000	0.0000	(1.1813)	(0.1328)	0.0000	3	(1.3141)	01/06/2025
688187.SH	12/13/2024	SDB3260123097	413.00	6.5988	2,646.55	2,725.30	0.0000	4.5800	50.0000	0.0000	(1.0101)	(0.1136)	0.0000	3	(1.1237)	01/06/2025
688187.SH	12/13/2024	SDB3260123097	2,003.00	6.5988	12,835.43	13,217.38	0.0000	4.5800	50.0000	0.0000	(4.8989)	(0.5507)	0.0000	3	(5.4496)	01/06/2025
688187.SH	12/13/2024	SDB3260123097	1,100.00	6.5988	7,048.91	7,258.67	0.0000	4.5800	50.0000	0.0000	(2.6903)	(0.3024)	0.0000	3	(2.9928)	01/06/2025
688187.SH	12/13/2024	SDB3260123097	400.00	6.5988	2,563.24	2,639.52	0.0000	4.5800	50.0000	0.0000	(0.9783)	(0.1100)	0.0000	3	(1.0883)	01/06/2025
688187.SH	12/13/2024	SDB3260123097	200.00	6.5988	1,281.62	1,319.76	0.0000	4.5800	50.0000	0.0000	(0.4892)	(0.0550)	0.0000	3	(0.5441)	01/06/2025
688187.SH	12/13/2024	SDB3260123097	200.00	6.5988	1,281.62	1,319.76	0.0000	4.5800	50.0000	0.0000	(0.4892)	(0.0550)	0.0000	3	(0.5441)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ZHUSHOU CRRC TIMES ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
688187.SH	12/13/2024	SDB3260123097	1,600.00	6.5988	10,252.97	10,558.07	0.0000	4.5800	50.0000	0.0000	(3.9132)	(0.4399)	0.0000	3	(4.3531)	01/06/2025
688187.SH	12/13/2024	SDB3260123097	300.00	6.5988	1,922.43	1,979.64	0.0000	4.5800	50.0000	0.0000	(0.7337)	(0.0825)	0.0000	3	(0.8162)	01/06/2025
688187.SH	12/12/2024	SDB3260123097	6,585.00	6.6212	42,197.36	43,600.78	0.0000	4.5800	50.0000	0.0000	(5.3684)	(6.6056)	0.0000	1	(5.9740)	01/06/2025
688187.SH	12/12/2024	SDB3260123097	1,015.00	6.6212	6,504.23	6,720.55	0.0000	4.5800	50.0000	0.0000	(0.8275)	(0.0933)	0.0000	1	(0.9208)	01/06/2025
688187.SH	12/12/2024	SDB3260123097	425.00	6.6212	2,723.44	2,814.02	0.0000	4.5800	50.0000	0.0000	(0.3465)	(0.0391)	0.0000	1	(0.3856)	01/06/2025
688187.SH	12/12/2024	SDB3260123097	1,375.00	6.6212	8,811.14	9,104.19	0.0000	4.5800	50.0000	0.0000	(1.1210)	(0.1264)	0.0000	1	(1.2474)	01/06/2025
688187.SH	12/12/2024	SDB3260123097	1,300.00	6.6212	8,330.54	8,607.60	0.0000	4.5800	50.0000	0.0000	(1.0598)	(0.1195)	0.0000	1	(1.1794)	01/06/2025
688187.SH	12/12/2024	SDB3260123097	1,000.00	6.6212	6,408.10	6,621.23	0.0000	4.5800	50.0000	0.0000	(0.8153)	(0.0920)	0.0000	1	(0.9072)	01/06/2025
688187.SH	12/12/2024	SDB3260123097	400.00	6.6212	2,563.24	2,648.49	0.0000	4.5800	50.0000	0.0000	(0.3261)	(0.0368)	0.0000	1	(0.3629)	01/06/2025
688187.SH	12/12/2024	SDB3260123097	584.00	6.6212	3,742.33	3,866.80	0.0000	4.5800	50.0000	0.0000	(0.4761)	(0.0537)	0.0000	1	(0.5298)	01/06/2025
688187.SH	12/12/2024	SDB3260123097	800.00	6.6212	5,126.48	5,296.98	0.0000	4.5800	50.0000	0.0000	(0.6522)	(0.0736)	0.0000	1	(0.7258)	01/06/2025
688187.SH	12/12/2024	SDB3260123097	483.00	6.6212	3,095.11	3,198.05	0.0000	4.5800	50.0000	0.0000	(0.3938)	(0.0444)	0.0000	1	(0.4382)	01/06/2025
688187.SH	12/12/2024	SDB3260123097	413.00	6.6212	2,646.55	2,734.57	0.0000	4.5800	50.0000	0.0000	(0.3367)	(0.0380)	0.0000	1	(0.3747)	01/06/2025
688187.SH	12/12/2024	SDB3260123097	2,003.00	6.6212	12,835.43	13,262.32	0.0000	4.5800	50.0000	0.0000	(1.6330)	(0.1842)	0.0000	1	(1.8172)	01/06/2025
688187.SH	12/12/2024	SDB3260123097	1,100.00	6.6212	7,048.91	7,283.35	0.0000	4.5800	50.0000	0.0000	(0.8968)	(0.1012)	0.0000	1	(0.9979)	01/06/2025
688187.SH	12/12/2024	SDB3260123097	400.00	6.6212	2,563.24	2,648.49	0.0000	4.5800	50.0000	0.0000	(0.3261)	(0.0368)	0.0000	1	(0.3629)	01/06/2025
688187.SH	12/12/2024	SDB3260123097	200.00	6.6212	1,281.62	1,324.25	0.0000	4.5800	50.0000	0.0000	(0.1631)	(0.0184)	0.0000	1	(0.1814)	01/06/2025
688187.SH	12/12/2024	SDB3260123097	200.00	6.6212	1,281.62	1,324.25	0.0000	4.5800	50.0000	0.0000	(0.1631)	(0.0184)	0.0000	1	(0.1814)	01/06/2025
688187.SH	12/12/2024	SDB3260123097	1,600.00	6.6212	10,252.97	10,593.96	0.0000	4.5800	50.0000	0.0000	(1.3044)	(0.1471)	0.0000	1	(1.4515)	01/06/2025
688187.SH	12/12/2024	SDB3260123097	300.00	6.6212	1,922.43	1,986.37	0.0000	4.5800	50.0000	0.0000	(0.2446)	(0.0276)	0.0000	1	(0.2722)	01/06/2025
688187.SH	12/11/2024	SDB3260123097	6,585.00	6.5026	42,197.36	42,819.32	0.0000	4.5800	50.0000	0.0000	(5.3684)	(6.5947)	0.0000	1	(5.9632)	01/06/2025
688187.SH	12/11/2024	SDB3260123097	1,015.00	6.5026	6,504.23	6,600.09	0.0000	4.5800	50.0000	0.0000	(0.8275)	(0.0917)	0.0000	1	(0.9191)	01/06/2025
688187.SH	12/11/2024	SDB3260123097	425.00	6.5026	2,723.44	2,763.59	0.0000	4.5800	50.0000	0.0000	(0.3465)	(0.0384)	0.0000	1	(0.3849)	01/06/2025
688187.SH	12/11/2024	SDB3260123097	1,375.00	6.5026	8,811.14	8,941.01	0.0000	4.5800	50.0000	0.0000	(1.1210)	(0.1242)	0.0000	1	(1.2452)	01/06/2025
688187.SH	12/11/2024	SDB3260123097	1,300.00	6.5026	8,330.54	8,453.32	0.0000	4.5800	50.0000	0.0000	(1.0598)	(0.1174)	0.0000	1	(1.1772)	01/06/2025
688187.SH	12/11/2024	SDB3260123097	1,000.00	6.5026	6,408.10	6,502.55	0.0000	4.5800	50.0000	0.0000	(0.8153)	(0.0903)	0.0000	1	(0.9056)	01/06/2025
688187.SH	12/11/2024	SDB3260123097	400.00	6.5026	2,563.24	2,601.02	0.0000	4.5800	50.0000	0.0000	(0.3261)	(0.0361)	0.0000	1	(0.3622)	01/06/2025
688187.SH	12/11/2024	SDB3260123097	584.00	6.5026	3,742.33	3,797.49	0.0000	4.5800	50.0000	0.0000	(0.4761)	(0.0527)	0.0000	1	(0.5289)	01/06/2025
688187.SH	12/11/2024	SDB3260123097	800.00	6.5026	5,126.48	5,202.04	0.0000	4.5800	50.0000	0.0000	(0.6522)	(0.0723)	0.0000	1	(0.7245)	01/06/2025
688187.SH	12/11/2024	SDB3260123097	483.00	6.5026	3,095.11	3,140.73	0.0000	4.5800	50.0000	0.0000	(0.3938)	(0.0436)	0.0000	1	(0.4374)	01/06/2025
688187.SH	12/11/2024	SDB3260123097	413.00	6.5026	2,646.55	2,685.55	0.0000	4.5800	50.0000	0.0000	(0.3367)	(0.0373)	0.0000	1	(0.3740)	01/06/2025
688187.SH	12/11/2024	SDB3260123097	2,003.00	6.5026	12,835.43	13,024.62	0.0000	4.5800	50.0000	0.0000	(1.6330)	(0.1809)	0.0000	1	(1.8138)	01/06/2025
688187.SH	12/11/2024	SDB3260123097	1,100.00	6.5026	7,048.91	7,152.81	0.0000	4.5800	50.0000	0.0000	(0.8968)	(0.0993)	0.0000	1	(0.9961)	01/06/2025
688187.SH	12/11/2024	SDB3260123097	400.00	6.5026	2,563.24	2,601.02	0.0000	4.5800	50.0000	0.0000	(0.3261)	(0.0361)	0.0000	1	(0.3622)	01/06/2025
688187.SH	12/11/2024	SDB3260123097	200.00	6.5026	1,281.62	1,300.51	0.0000	4.5800	50.0000	0.0000	(0.1631)	(0.0181)	0.0000	1	(0.1811)	01/06/2025
688187.SH	12/11/2024	SDB3260123097	200.00	6.5026	1,281.62	1,300.51	0.0000	4.5800	50.0000	0.0000	(0.1631)	(0.0181)	0.0000	1	(0.1811)	01/06/2025
688187.SH	12/11/2024	SDB3260123097	1,600.00	6.5026	10,252.97	10,404.09	0.0000	4.5800	50.0000	0.0000	(1.3044)	(0.1445)	0.0000	1	(1.4489)	01/06/2025
688187.SH	12/11/2024	SDB3260123097	300.00	6.5026	1,922.43	1,950.77	0.0000	4.5800	50.0000	0.0000	(0.2446)	(0.0271)	0.0000	1	(0.2717)	01/06/2025
688187.SH	12/10/2024	SDB3260123097	6,585.00	6.4517	42,197.36	42,484.46	0.0000	4.5800	50.0000	0.0000	(5.3684)	(6.5901)	0.0000	1	(5.9585)	01/06/2025
688187.SH	12/10/2024	SDB3260123097	1,015.00	6.4517	6,504.23	6,548.48	0.0000	4.5800	50.0000	0.0000	(0.8275)	(0.0910)	0.0000	1	(0.9184)	01/06/2025
688187.SH	12/10/2024	SDB3260123097	425.00	6.4517	2,723.44	2,741.97	0.0000	4.5800	50.0000	0.0000	(0.3465)	(0.0381)	0.0000	1	(0.3846)	01/06/2025
688187.SH	12/10/2024	SDB3260123097	1,375.00	6.4517	8,811.14	8,871.09	0.0000	4.5800	50.0000	0.0000	(1.1210)	(0.1232)	0.0000	1	(1.2442)	01/06/2025
688187.SH	12/10/2024	SDB3260123097	1,300.00	6.4517	8,330.54	8,387.21	0.0000	4.5800	50.0000	0.0000	(1.0598)	(0.1165)	0.0000	1	(1.1763)	01/06/2025
688187.SH	12/10/2024	SDB3260123097	1,000.00	6.4517	6,408.10	6,451.70	0.0000	4.5800	50.0000	0.0000	(0.8153)	(0.0896)	0.0000	1	(0.9049)	01/06/2025
688187.SH	12/10/2024	SDB3260123097	400.00	6.4517	2,563.24	2,580.68	0.0000	4.5800	50.0000	0.0000	(0.3261)	(0.0358)	0.0000	1	(0.3619)	01/06/2025
688187.SH	12/10/2024	SDB3260123097	584.00	6.4517	3,742.33	3,767.79	0.0000	4.5800	50.0000	0.0000	(0.4761)	(0.0523)	0.0000	1	(0.5284)	01/06/2025
688187.SH	12/10/2024	SDB3260123097	800.00	6.4517	5,126.48	5,161.36	0.0000	4.5800	50.0000	0.0000	(0.6522)	(0.0717)	0.0000	1	(0.7239)	01/06/2025
688187.SH	12/10/2024	SDB3260123097	483.00	6.4517	3,095.11	3,116.17	0.0000	4.5800	50.0000	0.0000	(0.3938)	(0.0433)	0.0000	1	(0.4370)	01/06/2025
688187.SH	12/10/2024	SDB3260123097	413.00	6.4517	2,646.55	2,664.55	0.0000	4.5800	50.0000	0.0000	(0.3367)	(0.0370)	0.0000	1	(0.3737)	01/06/2025
688187.SH	12/10/2024	SDB3260123097	2,003.00	6.4517	12,835.43	12,922.76	0.0000	4.5800	50.0000	0.0000	(1.6330)	(0.1795)	0.0000	1	(1.8124)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ZHUZHOU CRRC TIMES ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
688187.SH	12/10/2024	SDB3260123097	1,100.00	6.4517	7,048.91	7,096.87	0.0000	4.5800	50.0000	0.0000	(0.8968)	(0.0986)	0.0000	1	(0.9953)	01/06/2025
688187.SH	12/10/2024	SDB3260123097	400.00	6.4517	2,563.24	2,580.68	0.0000	4.5800	50.0000	0.0000	(0.3261)	(0.0358)	0.0000	1	(0.3619)	01/06/2025
688187.SH	12/10/2024	SDB3260123097	200.00	6.4517	1,281.62	1,290.34	0.0000	4.5800	50.0000	0.0000	(0.1631)	(0.0179)	0.0000	1	(0.1810)	01/06/2025
688187.SH	12/10/2024	SDB3260123097	200.00	6.4517	1,281.62	1,290.34	0.0000	4.5800	50.0000	0.0000	(0.1631)	(0.0179)	0.0000	1	(0.1810)	01/06/2025
688187.SH	12/10/2024	SDB3260123097	1,600.00	6.4517	10,252.97	10,322.72	0.0000	4.5800	50.0000	0.0000	(1.3044)	(0.1434)	0.0000	1	(1.4478)	01/06/2025
688187.SH	12/10/2024	SDB3260123097	300.00	6.4517	1,922.43	1,935.51	0.0000	4.5800	50.0000	0.0000	(0.2446)	(0.0269)	0.0000	1	(0.2715)	01/06/2025
688187.SH	12/09/2024	SDB3260123097	6,585.00	6.5120	42,197.36	42,881.59	0.0000	4.5800	50.0000	0.0000	(5.3684)	(0.5956)	0.0000	1	(5.9640)	01/06/2025
688187.SH	12/09/2024	SDB3260123097	1,015.00	6.5120	6,504.23	6,609.69	0.0000	4.5800	50.0000	0.0000	(0.8275)	(0.0918)	0.0000	1	(0.9193)	01/06/2025
688187.SH	12/09/2024	SDB3260123097	425.00	6.5120	2,723.44	2,767.60	0.0000	4.5800	50.0000	0.0000	(0.3465)	(0.0384)	0.0000	1	(0.3849)	01/06/2025
688187.SH	12/09/2024	SDB3260123097	1,375.00	6.5120	8,811.14	8,954.02	0.0000	4.5800	50.0000	0.0000	(1.1210)	(0.1244)	0.0000	1	(1.2453)	01/06/2025
688187.SH	12/09/2024	SDB3260123097	1,300.00	6.5120	8,330.54	8,465.61	0.0000	4.5800	50.0000	0.0000	(1.0598)	(0.1176)	0.0000	1	(1.1774)	01/06/2025
688187.SH	12/09/2024	SDB3260123097	1,000.00	6.5120	6,408.10	6,512.01	0.0000	4.5800	50.0000	0.0000	(0.8153)	(0.0904)	0.0000	1	(0.9057)	01/06/2025
688187.SH	12/09/2024	SDB3260123097	400.00	6.5120	2,563.24	2,604.80	0.0000	4.5800	50.0000	0.0000	(0.3261)	(0.0362)	0.0000	1	(0.3623)	01/06/2025
688187.SH	12/09/2024	SDB3260123097	584.00	6.5120	3,742.33	3,803.01	0.0000	4.5800	50.0000	0.0000	(0.4761)	(0.0528)	0.0000	1	(0.5289)	01/06/2025
688187.SH	12/09/2024	SDB3260123097	800.00	6.5120	5,126.48	5,209.61	0.0000	4.5800	50.0000	0.0000	(0.6522)	(0.0724)	0.0000	1	(0.7246)	01/06/2025
688187.SH	12/09/2024	SDB3260123097	483.00	6.5120	3,095.11	3,145.30	0.0000	4.5800	50.0000	0.0000	(0.3938)	(0.0437)	0.0000	1	(0.4375)	01/06/2025
688187.SH	12/09/2024	SDB3260123097	413.00	6.5120	2,646.55	2,689.46	0.0000	4.5800	50.0000	0.0000	(0.3367)	(0.0374)	0.0000	1	(0.3741)	01/06/2025
688187.SH	12/09/2024	SDB3260123097	2,003.00	6.5120	12,835.43	13,043.56	0.0000	4.5800	50.0000	0.0000	(1.6330)	(0.1812)	0.0000	1	(1.8141)	01/06/2025
688187.SH	12/09/2024	SDB3260123097	1,100.00	6.5120	7,048.91	7,163.21	0.0000	4.5800	50.0000	0.0000	(0.8968)	(0.0995)	0.0000	1	(0.9963)	01/06/2025
688187.SH	12/09/2024	SDB3260123097	400.00	6.5120	2,563.24	2,604.80	0.0000	4.5800	50.0000	0.0000	(0.3261)	(0.0362)	0.0000	1	(0.3623)	01/06/2025
688187.SH	12/09/2024	SDB3260123097	200.00	6.5120	1,281.62	1,302.40	0.0000	4.5800	50.0000	0.0000	(0.1631)	(0.0181)	0.0000	1	(0.1811)	01/06/2025
688187.SH	12/09/2024	SDB3260123097	200.00	6.5120	1,281.62	1,302.40	0.0000	4.5800	50.0000	0.0000	(0.1631)	(0.0181)	0.0000	1	(0.1811)	01/06/2025
688187.SH	12/09/2024	SDB3260123097	1,600.00	6.5120	10,252.97	10,419.22	0.0000	4.5800	50.0000	0.0000	(1.3044)	(0.1447)	0.0000	1	(1.4491)	01/06/2025
688187.SH	12/09/2024	SDB3260123097	300.00	6.5120	1,922.43	1,953.60	0.0000	4.5800	50.0000	0.0000	(0.2446)	(0.0271)	0.0000	1	(0.2717)	01/06/2025
688187.SH	12/06/2024	SDB3260123097	6,585.00	6.4511	42,197.36	42,480.67	0.0000	4.5800	50.0000	0.0000	(16.1053)	(1.7700)	0.0000	3	(17.8754)	01/06/2025
688187.SH	12/06/2024	SDB3260123097	1,015.00	6.4511	6,504.23	6,547.89	0.0000	4.5800	50.0000	0.0000	(2.4824)	(0.2728)	0.0000	3	(2.7553)	01/06/2025
688187.SH	12/06/2024	SDB3260123097	425.00	6.4511	2,723.44	2,741.73	0.0000	4.5800	50.0000	0.0000	(1.0394)	(0.1142)	0.0000	3	(1.1537)	01/06/2025
688187.SH	12/06/2024	SDB3260123097	1,375.00	6.4511	8,811.14	8,870.30	0.0000	4.5800	50.0000	0.0000	(3.3629)	(0.3696)	0.0000	3	(3.7325)	01/06/2025
688187.SH	12/06/2024	SDB3260123097	1,300.00	6.4511	8,330.54	8,386.47	0.0000	4.5800	50.0000	0.0000	(3.1795)	(0.3494)	0.0000	3	(3.5289)	01/06/2025
688187.SH	12/06/2024	SDB3260123097	1,000.00	6.4511	6,408.10	6,451.13	0.0000	4.5800	50.0000	0.0000	(2.4458)	(0.2688)	0.0000	3	(2.7146)	01/06/2025
688187.SH	12/06/2024	SDB3260123097	400.00	6.4511	2,563.24	2,580.45	0.0000	4.5800	50.0000	0.0000	(0.9783)	(0.1075)	0.0000	3	(1.0858)	01/06/2025
688187.SH	12/06/2024	SDB3260123097	584.00	6.4511	3,742.33	3,767.46	0.0000	4.5800	50.0000	0.0000	(1.4283)	(0.1570)	0.0000	3	(1.5853)	01/06/2025
688187.SH	12/06/2024	SDB3260123097	800.00	6.4511	5,126.48	5,160.90	0.0000	4.5800	50.0000	0.0000	(1.9566)	(0.2150)	0.0000	3	(2.1716)	01/06/2025
688187.SH	12/06/2024	SDB3260123097	483.00	6.4511	3,095.11	3,115.89	0.0000	4.5800	50.0000	0.0000	(1.1813)	(0.1298)	0.0000	3	(1.3111)	01/06/2025
688187.SH	12/06/2024	SDB3260123097	413.00	6.4511	2,646.55	2,664.32	0.0000	4.5800	50.0000	0.0000	(1.0101)	(0.1110)	0.0000	3	(1.1211)	01/06/2025
688187.SH	12/06/2024	SDB3260123097	2,003.00	6.4511	12,835.43	12,921.61	0.0000	4.5800	50.0000	0.0000	(4.8989)	(0.5384)	0.0000	3	(5.4373)	01/06/2025
688187.SH	12/06/2024	SDB3260123097	1,100.00	6.4511	7,048.91	7,096.24	0.0000	4.5800	50.0000	0.0000	(2.6903)	(0.2957)	0.0000	3	(2.9860)	01/06/2025
688187.SH	12/06/2024	SDB3260123097	400.00	6.4511	2,563.24	2,580.45	0.0000	4.5800	50.0000	0.0000	(0.9783)	(0.1075)	0.0000	3	(1.0858)	01/06/2025
688187.SH	12/06/2024	SDB3260123097	200.00	6.4511	1,281.62	1,290.23	0.0000	4.5800	50.0000	0.0000	(0.4892)	(0.0538)	0.0000	3	(0.5429)	01/06/2025
688187.SH	12/06/2024	SDB3260123097	200.00	6.4511	1,281.62	1,290.23	0.0000	4.5800	50.0000	0.0000	(0.4892)	(0.0538)	0.0000	3	(0.5429)	01/06/2025
688187.SH	12/06/2024	SDB3260123097	1,600.00	6.4511	10,252.97	10,321.80	0.0000	4.5800	50.0000	0.0000	(3.9132)	(0.4301)	0.0000	3	(4.3433)	01/06/2025
688187.SH	12/06/2024	SDB3260123097	300.00	6.4511	1,922.43	1,935.34	0.0000	4.5800	50.0000	0.0000	(0.7337)	(0.0806)	0.0000	3	(0.8144)	01/06/2025
688187.SH	12/05/2024	SDB3260123097	6,585.00	6.4585	42,197.36	42,529.06	0.0000	4.5800	50.0000	0.0000	(5.3684)	(0.5907)	0.0000	1	(5.9591)	01/06/2025
688187.SH	12/05/2024	SDB3260123097	1,015.00	6.4585	6,504.23	6,555.35	0.0000	4.5800	50.0000	0.0000	(0.8275)	(0.0910)	0.0000	1	(0.9185)	01/06/2025
688187.SH	12/05/2024	SDB3260123097	425.00	6.4585	2,723.44	2,744.85	0.0000	4.5800	50.0000	0.0000	(0.3465)	(0.0381)	0.0000	1	(0.3846)	01/06/2025
688187.SH	12/05/2024	SDB3260123097	1,375.00	6.4585	8,811.14	8,880.40	0.0000	4.5800	50.0000	0.0000	(1.1210)	(0.1233)	0.0000	1	(1.2443)	01/06/2025
688187.SH	12/05/2024	SDB3260123097	1,300.00	6.4585	8,330.54	8,396.02	0.0000	4.5800	50.0000	0.0000	(1.0598)	(0.1166)	0.0000	1	(1.1764)	01/06/2025
688187.SH	12/05/2024	SDB3260123097	1,000.00	6.4585	6,408.10	6,458.48	0.0000	4.5800	50.0000	0.0000	(0.8153)	(0.0897)	0.0000	1	(0.9050)	01/06/2025
688187.SH	12/05/2024	SDB3260123097	400.00	6.4585	2,563.24	2,583.39	0.0000	4.5800	50.0000	0.0000	(0.3261)	(0.0359)	0.0000	1	(0.3620)	01/06/2025
688187.SH	12/05/2024	SDB3260123097	584.00	6.4585	3,742.33	3,771.75	0.0000	4.5800	50.0000	0.0000	(0.4761)	(0.0524)	0.0000	1	(0.5285)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ZHUZHOU CRRC TIMES ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
688187.SH	12/05/2024	SDB3260123097	800.00	6.4585	5,126.48	5,166.78	0.0000	4.5800	50.0000	0.0000	(0.6522)	(0.0718)	0.0000	1	(0.7240)	01/06/2025
688187.SH	12/05/2024	SDB3260123097	483.00	6.4585	3,095.11	3,119.44	0.0000	4.5800	50.0000	0.0000	(0.3938)	(0.0433)	0.0000	1	(0.4371)	01/06/2025
688187.SH	12/05/2024	SDB3260123097	413.00	6.4585	2,646.55	2,667.35	0.0000	4.5800	50.0000	0.0000	(0.3367)	(0.0370)	0.0000	1	(0.3737)	01/06/2025
688187.SH	12/05/2024	SDB3260123097	2,003.00	6.4585	12,835.43	12,936.33	0.0000	4.5800	50.0000	0.0000	(1.6330)	(0.1797)	0.0000	1	(1.8126)	01/06/2025
688187.SH	12/05/2024	SDB3260123097	1,100.00	6.4585	7,048.91	7,104.32	0.0000	4.5800	50.0000	0.0000	(0.8968)	(0.0987)	0.0000	1	(0.9954)	01/06/2025
688187.SH	12/05/2024	SDB3260123097	400.00	6.4585	2,563.24	2,583.39	0.0000	4.5800	50.0000	0.0000	(0.3261)	(0.0359)	0.0000	1	(0.3620)	01/06/2025
688187.SH	12/05/2024	SDB3260123097	200.00	6.4585	1,281.62	1,291.69	0.0000	4.5800	50.0000	0.0000	(0.1631)	(0.0179)	0.0000	1	(0.1810)	01/06/2025
688187.SH	12/05/2024	SDB3260123097	200.00	6.4585	1,281.62	1,291.69	0.0000	4.5800	50.0000	0.0000	(0.1631)	(0.0179)	0.0000	1	(0.1810)	01/06/2025
688187.SH	12/05/2024	SDB3260123097	1,600.00	6.4585	10,252.97	10,333.56	0.0000	4.5800	50.0000	0.0000	(1.3044)	(0.1435)	0.0000	1	(1.4479)	01/06/2025
688187.SH	12/05/2024	SDB3260123097	300.00	6.4585	1,922.43	1,937.54	0.0000	4.5800	50.0000	0.0000	(0.2446)	(0.0269)	0.0000	1	(0.2715)	01/06/2025
688187.SH	12/04/2024	SDB3260123097	6,585.00	6.4081	42,197.36	42,197.36	0.0000	4.5800	50.0000	0.0000	(5.3684)	(0.5861)	0.0000	1	(5.9545)	01/06/2025
688187.SH	12/04/2024	SDB3260123097	1,015.00	6.4081	6,504.23	6,504.23	0.0000	4.5800	50.0000	0.0000	(0.8275)	(0.0903)	0.0000	1	(0.9178)	01/06/2025
688187.SH	12/04/2024	SDB3260123097	425.00	6.4081	2,723.44	2,723.44	0.0000	4.5800	50.0000	0.0000	(0.3465)	(0.0378)	0.0000	1	(0.3843)	01/06/2025
688187.SH	12/04/2024	SDB3260123097	1,375.00	6.4081	8,811.14	8,811.14	0.0000	4.5800	50.0000	0.0000	(1.1210)	(0.1224)	0.0000	1	(1.2434)	01/06/2025
688187.SH	12/04/2024	SDB3260123097	1,300.00	6.4081	8,330.54	8,330.54	0.0000	4.5800	50.0000	0.0000	(1.0598)	(0.1157)	0.0000	1	(1.1755)	01/06/2025
688187.SH	12/04/2024	SDB3260123097	1,000.00	6.4081	6,408.10	6,408.10	0.0000	4.5800	50.0000	0.0000	(0.8153)	(0.0890)	0.0000	1	(0.9043)	01/06/2025
688187.SH	12/04/2024	SDB3260123097	400.00	6.4081	2,563.24	2,563.24	0.0000	4.5800	50.0000	0.0000	(0.3261)	(0.0356)	0.0000	1	(0.3617)	01/06/2025
688187.SH	12/04/2024	SDB3260123097	584.00	6.4081	3,742.33	3,742.33	0.0000	4.5800	50.0000	0.0000	(0.4761)	(0.0520)	0.0000	1	(0.5281)	01/06/2025
688187.SH	12/04/2024	SDB3260123097	800.00	6.4081	5,126.48	5,126.48	0.0000	4.5800	50.0000	0.0000	(0.6522)	(0.0712)	0.0000	1	(0.7234)	01/06/2025
688187.SH	12/04/2024	SDB3260123097	483.00	6.4081	3,095.11	3,095.11	0.0000	4.5800	50.0000	0.0000	(0.3938)	(0.0430)	0.0000	1	(0.4368)	01/06/2025
688187.SH	12/04/2024	SDB3260123097	413.00	6.4081	2,646.55	2,646.55	0.0000	4.5800	50.0000	0.0000	(0.3367)	(0.0368)	0.0000	1	(0.3735)	01/06/2025
688187.SH	12/04/2024	SDB3260123097	2,003.00	6.4081	12,835.43	12,835.43	0.0000	4.5800	50.0000	0.0000	(1.6330)	(0.1783)	0.0000	1	(1.8112)	01/06/2025
688187.SH	12/04/2024	SDB3260123097	1,100.00	6.4081	7,048.91	7,048.91	0.0000	4.5800	50.0000	0.0000	(0.8968)	(0.0979)	0.0000	1	(0.9947)	01/06/2025
688187.SH	12/04/2024	SDB3260123097	400.00	6.4081	2,563.24	2,563.24	0.0000	4.5800	50.0000	0.0000	(0.3261)	(0.0356)	0.0000	1	(0.3617)	01/06/2025
688187.SH	12/04/2024	SDB3260123097	200.00	6.4081	1,281.62	1,281.62	0.0000	4.5800	50.0000	0.0000	(0.1631)	(0.0178)	0.0000	1	(0.1809)	01/06/2025
688187.SH	12/04/2024	SDB3260123097	200.00	6.4081	1,281.62	1,281.62	0.0000	4.5800	50.0000	0.0000	(0.1631)	(0.0178)	0.0000	1	(0.1809)	01/06/2025
688187.SH	12/04/2024	SDB3260123097	1,600.00	6.4081	10,252.97	10,252.97	0.0000	4.5800	50.0000	0.0000	(1.3044)	(0.1424)	0.0000	1	(1.4468)	01/06/2025
688187.SH	12/04/2024	SDB3260123097	300.00	6.4081	1,922.43	1,922.43	0.0000	4.5800	50.0000	0.0000	(0.2446)	(0.0267)	0.0000	1	(0.2713)	01/06/2025
TOTAL ZHUZHOU CRRC TIMES ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND											(527.7218)	(60.3058)	0.0000		(588.0276)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ZHUSHOU HONGDA ELECTRONIC CORP., LTD CMN CLASS A SERIES NORTHBOUND																
300726.ZK	01/03/2025	SDB3260123508	200.00	4.4353	901.03	887.06	0.0000	4.3300	50.0000	0.0000	(0.3251)	(0.0370)	0.0000	3	(0.3621)	01/06/2025
300726.ZK	01/03/2025	SDB3260123508	100.00	4.4353	450.52	443.53	0.0000	4.3300	50.0000	0.0000	(0.1626)	(0.0185)	0.0000	3	(0.1810)	01/06/2025
300726.ZK	01/03/2025	SDB3260123508	1,100.00	4.4353	4,955.67	4,878.86	0.0000	4.3300	50.0000	0.0000	(1.7882)	(0.2033)	0.0000	3	(1.9915)	01/06/2025
300726.ZK	01/03/2025	SDB3260123508	300.00	4.4353	1,351.55	1,330.60	0.0000	4.3300	50.0000	0.0000	(0.4877)	(0.0554)	0.0000	3	(0.5431)	01/06/2025
300726.ZK	01/03/2025	SDB3260123508	100.00	4.4353	450.52	443.53	0.0000	4.3300	50.0000	0.0000	(0.1626)	(0.0185)	0.0000	3	(0.1810)	01/06/2025
300726.ZK	01/03/2025	SDB3260123508	200.00	4.4353	901.03	887.06	0.0000	4.3300	50.0000	0.0000	(0.3251)	(0.0370)	0.0000	3	(0.3621)	01/06/2025
300726.ZK	01/03/2025	SDB3260123508	100.00	4.4353	450.52	443.53	0.0000	4.3300	50.0000	0.0000	(0.1626)	(0.0185)	0.0000	3	(0.1810)	01/06/2025
300726.ZK	01/02/2025	SDB3260123508	200.00	4.4842	901.03	896.84	0.0000	4.3300	50.0000	0.0000	(0.1084)	(0.0125)	0.0000	1	(0.1208)	01/06/2025
300726.ZK	01/02/2025	SDB3260123508	100.00	4.4842	450.52	448.42	0.0000	4.3300	50.0000	0.0000	(0.0542)	(0.0062)	0.0000	1	(0.0604)	01/06/2025
300726.ZK	01/02/2025	SDB3260123508	1,100.00	4.4842	4,955.67	4,932.60	0.0000	4.3300	50.0000	0.0000	(0.5961)	(0.0685)	0.0000	1	(0.6646)	01/06/2025
300726.ZK	01/02/2025	SDB3260123508	300.00	4.4842	1,351.55	1,345.25	0.0000	4.3300	50.0000	0.0000	(0.1626)	(0.0187)	0.0000	1	(0.1812)	01/06/2025
300726.ZK	01/02/2025	SDB3260123508	100.00	4.4842	450.52	448.42	0.0000	4.3300	50.0000	0.0000	(0.0542)	(0.0062)	0.0000	1	(0.0604)	01/06/2025
300726.ZK	01/02/2025	SDB3260123508	200.00	4.4842	901.03	896.84	0.0000	4.3300	50.0000	0.0000	(0.1084)	(0.0125)	0.0000	1	(0.1208)	01/06/2025
300726.ZK	01/02/2025	SDB3260123508	100.00	4.4842	450.52	448.42	0.0000	4.3300	50.0000	0.0000	(0.0542)	(0.0062)	0.0000	1	(0.0604)	01/06/2025
300726.ZK	12/31/2024	SDB3260123508	200.00	4.3962	901.03	879.24	0.0000	4.3300	50.0000	0.0000	(0.2167)	(0.0244)	0.0000	2	(0.2412)	01/06/2025
300726.ZK	12/31/2024	SDB3260123508	100.00	4.3962	450.52	439.62	0.0000	4.3300	50.0000	0.0000	(0.1084)	(0.0122)	0.0000	2	(0.1206)	01/06/2025
300726.ZK	12/31/2024	SDB3260123508	1,100.00	4.3962	4,955.67	4,835.81	0.0000	4.3300	50.0000	0.0000	(1.1921)	(0.1343)	0.0000	2	(1.3264)	01/06/2025
300726.ZK	12/31/2024	SDB3260123508	300.00	4.3962	1,351.55	1,318.86	0.0000	4.3300	50.0000	0.0000	(0.3251)	(0.0366)	0.0000	2	(0.3618)	01/06/2025
300726.ZK	12/31/2024	SDB3260123508	100.00	4.3962	450.52	439.62	0.0000	4.3300	50.0000	0.0000	(0.1084)	(0.0122)	0.0000	2	(0.1206)	01/06/2025
300726.ZK	12/31/2024	SDB3260123508	200.00	4.3962	901.03	879.24	0.0000	4.3300	50.0000	0.0000	(0.2167)	(0.0244)	0.0000	2	(0.2412)	01/06/2025
300726.ZK	12/31/2024	SDB3260123508	100.00	4.3962	450.52	439.62	0.0000	4.3300	50.0000	0.0000	(0.1084)	(0.0122)	0.0000	2	(0.1206)	01/06/2025
300726.ZK	12/30/2024	SDB3260123508	200.00	4.2818	901.03	856.36	0.0000	4.3300	50.0000	0.0000	(0.1084)	(0.0119)	0.0000	1	(0.1203)	01/06/2025
300726.ZK	12/30/2024	SDB3260123508	100.00	4.2818	450.52	428.18	0.0000	4.3300	50.0000	0.0000	(0.0542)	(0.0059)	0.0000	1	(0.0601)	01/06/2025
300726.ZK	12/30/2024	SDB3260123508	1,100.00	4.2818	4,955.67	4,709.97	0.0000	4.3300	50.0000	0.0000	(0.5961)	(0.0654)	0.0000	1	(0.6615)	01/06/2025
300726.ZK	12/30/2024	SDB3260123508	300.00	4.2818	1,351.55	1,284.54	0.0000	4.3300	50.0000	0.0000	(0.1626)	(0.0178)	0.0000	1	(0.1804)	01/06/2025
300726.ZK	12/30/2024	SDB3260123508	100.00	4.2818	450.52	428.18	0.0000	4.3300	50.0000	0.0000	(0.0542)	(0.0059)	0.0000	1	(0.0601)	01/06/2025
300726.ZK	12/30/2024	SDB3260123508	200.00	4.2818	901.03	856.36	0.0000	4.3300	50.0000	0.0000	(0.1084)	(0.0119)	0.0000	1	(0.1203)	01/06/2025
300726.ZK	12/30/2024	SDB3260123508	100.00	4.2818	450.52	428.18	0.0000	4.3300	50.0000	0.0000	(0.0542)	(0.0059)	0.0000	1	(0.0601)	01/06/2025
300726.ZK	12/27/2024	SDB3260123508	200.00	4.4253	901.03	885.06	0.0000	4.3300	50.0000	0.0000	(0.3251)	(0.0369)	0.0000	3	(0.3620)	01/06/2025
300726.ZK	12/27/2024	SDB3260123508	100.00	4.4253	450.52	442.53	0.0000	4.3300	50.0000	0.0000	(0.1626)	(0.0184)	0.0000	3	(0.1810)	01/06/2025
300726.ZK	12/27/2024	SDB3260123508	1,100.00	4.4253	4,955.67	4,867.82	0.0000	4.3300	50.0000	0.0000	(1.7882)	(0.2028)	0.0000	3	(1.9910)	01/06/2025
300726.ZK	12/27/2024	SDB3260123508	300.00	4.4253	1,351.55	1,327.59	0.0000	4.3300	50.0000	0.0000	(0.4877)	(0.0553)	0.0000	3	(0.5430)	01/06/2025
300726.ZK	12/27/2024	SDB3260123508	100.00	4.4253	450.52	442.53	0.0000	4.3300	50.0000	0.0000	(0.1626)	(0.0184)	0.0000	3	(0.1810)	01/06/2025
300726.ZK	12/27/2024	SDB3260123508	200.00	4.4253	901.03	885.06	0.0000	4.3300	50.0000	0.0000	(0.3251)	(0.0369)	0.0000	3	(0.3620)	01/06/2025
300726.ZK	12/27/2024	SDB3260123508	100.00	4.4253	450.52	442.53	0.0000	4.3300	50.0000	0.0000	(0.1626)	(0.0184)	0.0000	3	(0.1810)	01/06/2025
300726.ZK	12/26/2024	SDB3260123508	200.00	4.3642	901.03	872.85	0.0000	4.3300	50.0000	0.0000	(0.1084)	(0.0121)	0.0000	1	(0.1205)	01/06/2025
300726.ZK	12/26/2024	SDB3260123508	100.00	4.3642	450.52	436.42	0.0000	4.3300	50.0000	0.0000	(0.0542)	(0.0061)	0.0000	1	(0.0602)	01/06/2025
300726.ZK	12/26/2024	SDB3260123508	1,100.00	4.3642	4,955.67	4,800.66	0.0000	4.3300	50.0000	0.0000	(0.5961)	(0.0667)	0.0000	1	(0.6627)	01/06/2025
300726.ZK	12/26/2024	SDB3260123508	300.00	4.3642	1,351.55	1,309.27	0.0000	4.3300	50.0000	0.0000	(0.1626)	(0.0182)	0.0000	1	(0.1807)	01/06/2025
300726.ZK	12/26/2024	SDB3260123508	100.00	4.3642	450.52	436.42	0.0000	4.3300	50.0000	0.0000	(0.0542)	(0.0061)	0.0000	1	(0.0602)	01/06/2025
300726.ZK	12/26/2024	SDB3260123508	200.00	4.3642	901.03	872.85	0.0000	4.3300	50.0000	0.0000	(0.1084)	(0.0121)	0.0000	1	(0.1205)	01/06/2025
300726.ZK	12/26/2024	SDB3260123508	100.00	4.3642	450.52	436.42	0.0000	4.3300	50.0000	0.0000	(0.0542)	(0.0061)	0.0000	1	(0.0602)	01/06/2025
300726.ZK	12/24/2024	SDB3260123508	200.00	4.3642	901.03	872.85	0.0000	4.3300	50.0000	0.0000	(0.2167)	(0.0242)	0.0000	2	(0.2410)	01/06/2025
300726.ZK	12/24/2024	SDB3260123508	100.00	4.3642	450.52	436.42	0.0000	4.3300	50.0000	0.0000	(0.1084)	(0.0121)	0.0000	2	(0.1205)	01/06/2025
300726.ZK	12/24/2024	SDB3260123508	1,100.00	4.3642	4,955.67	4,800.66	0.0000	4.3300	50.0000	0.0000	(1.1921)	(0.1334)	0.0000	2	(1.3255)	01/06/2025
300726.ZK	12/24/2024	SDB3260123508	300.00	4.3642	1,351.55	1,309.27	0.0000	4.3300	50.0000	0.0000	(0.3251)	(0.0364)	0.0000	2	(0.3615)	01/06/2025
300726.ZK	12/24/2024	SDB3260123508	100.00	4.3642	450.52	436.42	0.0000	4.3300	50.0000	0.0000	(0.1084)	(0.0121)	0.0000	2	(0.1205)	01/06/2025
300726.ZK	12/24/2024	SDB3260123508	200.00	4.3642	901.03	872.85	0.0000	4.3300	50.0000	0.0000	(0.2167)	(0.0242)	0.0000	2	(0.2410)	01/06/2025
300726.ZK	12/24/2024	SDB3260123508	100.00	4.3642	450.52	436.42	0.0000	4.3300	50.0000	0.0000	(0.1084)	(0.0121)	0.0000	2	(0.1205)	01/06/2025
300726.ZK	12/23/2024	SDB3260123508	200.00	4.3509	901.03	870.19	0.0000	4.3300	50.0000	0.0000	(0.1084)	(0.0121)	0.0000	1	(0.1205)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ZHUSHOU HONGDA ELECTRONIC CORP., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
300726.ZK	12/23/2024	SDB3260123508	100.00	4.3509	450.52	435.09	0.0000	4.3300	50.0000	0.0000	(0.0542)	(0.0060)	0.0000	1	(0.0602)	01/06/2025
300726.ZK	12/23/2024	SDB3260123508	1,100.00	4.3509	4,955.67	4,786.02	0.0000	4.3300	50.0000	0.0000	(0.5961)	(0.0665)	0.0000	1	(0.6625)	01/06/2025
300726.ZK	12/23/2024	SDB3260123508	300.00	4.3509	1,351.55	1,305.28	0.0000	4.3300	50.0000	0.0000	(0.1626)	(0.0181)	0.0000	1	(0.1807)	01/06/2025
300726.ZK	12/23/2024	SDB3260123508	100.00	4.3509	450.52	435.09	0.0000	4.3300	50.0000	0.0000	(0.0542)	(0.0060)	0.0000	1	(0.0602)	01/06/2025
300726.ZK	12/23/2024	SDB3260123508	200.00	4.3509	901.03	870.19	0.0000	4.3300	50.0000	0.0000	(0.1084)	(0.0121)	0.0000	1	(0.1205)	01/06/2025
300726.ZK	12/23/2024	SDB3260123508	100.00	4.3509	450.52	435.09	0.0000	4.3300	50.0000	0.0000	(0.0542)	(0.0060)	0.0000	1	(0.0602)	01/06/2025
300726.ZK	12/20/2024	SDB3260123508	200.00	4.3062	901.03	861.24	0.0000	4.3300	50.0000	0.0000	(0.3251)	(0.0359)	0.0000	3	(0.3610)	01/06/2025
300726.ZK	12/20/2024	SDB3260123508	100.00	4.3062	450.52	430.62	0.0000	4.3300	50.0000	0.0000	(0.1626)	(0.0179)	0.0000	3	(0.1805)	01/06/2025
300726.ZK	12/20/2024	SDB3260123508	1,100.00	4.3062	4,955.67	4,736.79	0.0000	4.3300	50.0000	0.0000	(1.7882)	(0.1974)	0.0000	3	(1.9855)	01/06/2025
300726.ZK	12/20/2024	SDB3260123508	300.00	4.3062	1,351.55	1,291.85	0.0000	4.3300	50.0000	0.0000	(0.4877)	(0.0538)	0.0000	3	(0.5415)	01/06/2025
300726.ZK	12/20/2024	SDB3260123508	100.00	4.3062	450.52	430.62	0.0000	4.3300	50.0000	0.0000	(0.1626)	(0.0179)	0.0000	3	(0.1805)	01/06/2025
300726.ZK	12/20/2024	SDB3260123508	200.00	4.3062	901.03	861.24	0.0000	4.3300	50.0000	0.0000	(0.3251)	(0.0359)	0.0000	3	(0.3610)	01/06/2025
300726.ZK	12/20/2024	SDB3260123508	100.00	4.3062	450.52	430.62	0.0000	4.3300	50.0000	0.0000	(0.1626)	(0.0179)	0.0000	3	(0.1805)	01/06/2025
300726.ZK	12/19/2024	SDB3260123508	200.00	4.4090	901.03	881.80	0.0000	4.5800	50.0000	0.0000	(0.1146)	(0.0122)	0.0000	1	(0.1269)	01/06/2025
300726.ZK	12/19/2024	SDB3260123508	100.00	4.4090	450.52	440.90	0.0000	4.5800	50.0000	0.0000	(0.0573)	(0.0061)	0.0000	1	(0.0634)	01/06/2025
300726.ZK	12/19/2024	SDB3260123508	1,100.00	4.4090	4,955.67	4,849.91	0.0000	4.5800	50.0000	0.0000	(0.6305)	(0.0674)	0.0000	1	(0.6978)	01/06/2025
300726.ZK	12/19/2024	SDB3260123508	300.00	4.4090	1,351.55	1,322.70	0.0000	4.5800	50.0000	0.0000	(0.1719)	(0.0184)	0.0000	1	(0.1903)	01/06/2025
300726.ZK	12/19/2024	SDB3260123508	100.00	4.4090	450.52	440.90	0.0000	4.5800	50.0000	0.0000	(0.0573)	(0.0061)	0.0000	1	(0.0634)	01/06/2025
300726.ZK	12/19/2024	SDB3260123508	200.00	4.4090	901.03	881.80	0.0000	4.5800	50.0000	0.0000	(0.1146)	(0.0122)	0.0000	1	(0.1269)	01/06/2025
300726.ZK	12/19/2024	SDB3260123508	100.00	4.4090	450.52	440.90	0.0000	4.5800	50.0000	0.0000	(0.0573)	(0.0061)	0.0000	1	(0.0634)	01/06/2025
300726.ZK	12/18/2024	SDB3260123508	200.00	4.5056	901.03	901.13	0.0000	4.5800	50.0000	0.0000	(0.1146)	(0.0125)	0.0000	1	(0.1271)	01/06/2025
300726.ZK	12/18/2024	SDB3260123508	100.00	4.5056	450.52	450.56	0.0000	4.5800	50.0000	0.0000	(0.0573)	(0.0063)	0.0000	1	(0.0636)	01/06/2025
300726.ZK	12/18/2024	SDB3260123508	1,100.00	4.5056	4,955.67	4,956.20	0.0000	4.5800	50.0000	0.0000	(0.6305)	(0.0688)	0.0000	1	(0.6993)	01/06/2025
300726.ZK	12/18/2024	SDB3260123508	300.00	4.5056	1,351.55	1,351.69	0.0000	4.5800	50.0000	0.0000	(0.1719)	(0.0188)	0.0000	1	(0.1907)	01/06/2025
300726.ZK	12/18/2024	SDB3260123508	100.00	4.5056	450.52	450.56	0.0000	4.5800	50.0000	0.0000	(0.0573)	(0.0063)	0.0000	1	(0.0636)	01/06/2025
300726.ZK	12/18/2024	SDB3260123508	200.00	4.5056	901.03	901.13	0.0000	4.5800	50.0000	0.0000	(0.1146)	(0.0125)	0.0000	1	(0.1271)	01/06/2025
300726.ZK	12/18/2024	SDB3260123508	100.00	4.5056	450.52	450.56	0.0000	4.5800	50.0000	0.0000	(0.0573)	(0.0063)	0.0000	1	(0.0636)	01/06/2025
300726.ZK	12/17/2024	SDB3260123508	200.00	4.6352	901.03	927.04	0.0000	4.5800	50.0000	0.0000	(0.1146)	(0.0129)	0.0000	1	(0.1275)	01/06/2025
300726.ZK	12/17/2024	SDB3260123508	100.00	4.6352	450.52	463.52	0.0000	4.5800	50.0000	0.0000	(0.0573)	(0.0064)	0.0000	1	(0.0638)	01/06/2025
300726.ZK	12/17/2024	SDB3260123508	1,100.00	4.6352	4,955.67	5,098.71	0.0000	4.5800	50.0000	0.0000	(0.6305)	(0.0708)	0.0000	1	(0.7013)	01/06/2025
300726.ZK	12/17/2024	SDB3260123508	300.00	4.6352	1,351.55	1,390.56	0.0000	4.5800	50.0000	0.0000	(0.1719)	(0.0193)	0.0000	1	(0.1913)	01/06/2025
300726.ZK	12/17/2024	SDB3260123508	100.00	4.6352	450.52	463.52	0.0000	4.5800	50.0000	0.0000	(0.0573)	(0.0064)	0.0000	1	(0.0638)	01/06/2025
300726.ZK	12/17/2024	SDB3260123508	200.00	4.6352	901.03	927.04	0.0000	4.5800	50.0000	0.0000	(0.1146)	(0.0129)	0.0000	1	(0.1275)	01/06/2025
300726.ZK	12/17/2024	SDB3260123508	100.00	4.6352	450.52	463.52	0.0000	4.5800	50.0000	0.0000	(0.0573)	(0.0064)	0.0000	1	(0.0638)	01/06/2025
300726.ZK	12/16/2024	SDB3260123508	200.00	4.5779	901.03	915.57	0.0000	4.5800	50.0000	0.0000	(0.1146)	(0.0127)	0.0000	1	(0.1273)	01/06/2025
300726.ZK	12/16/2024	SDB3260123508	100.00	4.5779	450.52	457.79	0.0000	4.5800	50.0000	0.0000	(0.0573)	(0.0064)	0.0000	1	(0.0637)	01/06/2025
300726.ZK	12/16/2024	SDB3260123508	1,100.00	4.5779	4,955.67	5,035.66	0.0000	4.5800	50.0000	0.0000	(0.6305)	(0.0699)	0.0000	1	(0.7004)	01/06/2025
300726.ZK	12/16/2024	SDB3260123508	300.00	4.5779	1,351.55	1,373.36	0.0000	4.5800	50.0000	0.0000	(0.1719)	(0.0191)	0.0000	1	(0.1910)	01/06/2025
300726.ZK	12/16/2024	SDB3260123508	100.00	4.5779	450.52	457.79	0.0000	4.5800	50.0000	0.0000	(0.0573)	(0.0064)	0.0000	1	(0.0637)	01/06/2025
300726.ZK	12/16/2024	SDB3260123508	200.00	4.5779	901.03	915.57	0.0000	4.5800	50.0000	0.0000	(0.1146)	(0.0127)	0.0000	1	(0.1273)	01/06/2025
300726.ZK	12/16/2024	SDB3260123508	100.00	4.5779	450.52	457.79	0.0000	4.5800	50.0000	0.0000	(0.0573)	(0.0064)	0.0000	1	(0.0637)	01/06/2025
300726.ZK	12/13/2024	SDB3260123508	200.00	4.5253	901.03	905.06	0.0000	4.5800	50.0000	0.0000	(0.3439)	(0.0377)	0.0000	3	(0.3816)	01/06/2025
300726.ZK	12/13/2024	SDB3260123508	100.00	4.5253	450.52	452.53	0.0000	4.5800	50.0000	0.0000	(0.1719)	(0.0189)	0.0000	3	(0.1908)	01/06/2025
300726.ZK	12/13/2024	SDB3260123508	1,100.00	4.5253	4,955.67	4,977.81	0.0000	4.5800	50.0000	0.0000	(1.8914)	(0.2074)	0.0000	3	(2.0988)	01/06/2025
300726.ZK	12/13/2024	SDB3260123508	300.00	4.5253	1,351.55	1,357.58	0.0000	4.5800	50.0000	0.0000	(0.5158)	(0.0566)	0.0000	3	(0.5724)	01/06/2025
300726.ZK	12/13/2024	SDB3260123508	100.00	4.5253	450.52	452.53	0.0000	4.5800	50.0000	0.0000	(0.1719)	(0.0189)	0.0000	3	(0.1908)	01/06/2025
300726.ZK	12/13/2024	SDB3260123508	200.00	4.5253	901.03	905.06	0.0000	4.5800	50.0000	0.0000	(0.3439)	(0.0377)	0.0000	3	(0.3816)	01/06/2025
300726.ZK	12/13/2024	SDB3260123508	100.00	4.5253	450.52	452.53	0.0000	4.5800	50.0000	0.0000	(0.1719)	(0.0189)	0.0000	3	(0.1908)	01/06/2025
300726.ZK	12/12/2024	SDB3260123508	200.00	4.3762	901.03	875.24	0.0000	4.5800	50.0000	0.0000	(0.1146)	(0.0122)	0.0000	1	(0.1268)	01/06/2025
300726.ZK	12/12/2024	SDB3260123508	100.00	4.3762	450.52	437.62	0.0000	4.5800	50.0000	0.0000	(0.0573)	(0.0061)	0.0000	1	(0.0634)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ZHUSHOU HONGDA ELECTRONIC CORP., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
300726.ZK	12/12/2024	SDB3260123508	1,100.00	4.3762	4,955.67	4,813.83	0.0000	4.5800	50.0000	0.0000	(0.6305)	(0.0669)	0.0000	1	(0.6973)	01/06/2025
300726.ZK	12/12/2024	SDB3260123508	300.00	4.3762	1,351.55	1,312.86	0.0000	4.5800	50.0000	0.0000	(0.1719)	(0.0182)	0.0000	1	(0.1902)	01/06/2025
300726.ZK	12/12/2024	SDB3260123508	100.00	4.3762	450.52	437.62	0.0000	4.5800	50.0000	0.0000	(0.0573)	(0.0061)	0.0000	1	(0.0634)	01/06/2025
300726.ZK	12/12/2024	SDB3260123508	200.00	4.3762	901.03	875.24	0.0000	4.5800	50.0000	0.0000	(0.1146)	(0.0122)	0.0000	1	(0.1268)	01/06/2025
300726.ZK	12/12/2024	SDB3260123508	100.00	4.3762	450.52	437.62	0.0000	4.5800	50.0000	0.0000	(0.0573)	(0.0061)	0.0000	1	(0.0634)	01/06/2025
300726.ZK	12/11/2024	SDB3260123508	200.00	4.5214	901.03	904.27	0.0000	4.5800	50.0000	0.0000	(0.1146)	(0.0126)	0.0000	1	(0.1272)	01/06/2025
300726.ZK	12/11/2024	SDB3260123508	100.00	4.5214	450.52	452.14	0.0000	4.5800	50.0000	0.0000	(0.0573)	(0.0063)	0.0000	1	(0.0636)	01/06/2025
300726.ZK	12/11/2024	SDB3260123508	1,100.00	4.5214	4,955.67	4,973.50	0.0000	4.5800	50.0000	0.0000	(0.6305)	(0.0691)	0.0000	1	(0.6995)	01/06/2025
300726.ZK	12/11/2024	SDB3260123508	300.00	4.5214	1,351.55	1,356.41	0.0000	4.5800	50.0000	0.0000	(0.1719)	(0.0188)	0.0000	1	(0.1908)	01/06/2025
300726.ZK	12/11/2024	SDB3260123508	100.00	4.5214	450.52	452.14	0.0000	4.5800	50.0000	0.0000	(0.0573)	(0.0063)	0.0000	1	(0.0636)	01/06/2025
300726.ZK	12/11/2024	SDB3260123508	200.00	4.5214	901.03	904.27	0.0000	4.5800	50.0000	0.0000	(0.1146)	(0.0126)	0.0000	1	(0.1272)	01/06/2025
300726.ZK	12/11/2024	SDB3260123508	100.00	4.5214	450.52	452.14	0.0000	4.5800	50.0000	0.0000	(0.0573)	(0.0063)	0.0000	1	(0.0636)	01/06/2025
300726.ZK	12/10/2024	SDB3260123508	200.00	4.4670	901.03	893.40	0.0000	4.5800	50.0000	0.0000	(0.1146)	(0.0124)	0.0000	1	(0.1270)	01/06/2025
300726.ZK	12/10/2024	SDB3260123508	100.00	4.4670	450.52	446.70	0.0000	4.5800	50.0000	0.0000	(0.0573)	(0.0062)	0.0000	1	(0.0635)	01/06/2025
300726.ZK	12/10/2024	SDB3260123508	1,100.00	4.4670	4,955.67	4,913.68	0.0000	4.5800	50.0000	0.0000	(0.6305)	(0.0682)	0.0000	1	(0.6987)	01/06/2025
300726.ZK	12/10/2024	SDB3260123508	300.00	4.4670	1,351.55	1,340.10	0.0000	4.5800	50.0000	0.0000	(0.1719)	(0.0186)	0.0000	1	(0.1906)	01/06/2025
300726.ZK	12/10/2024	SDB3260123508	100.00	4.4670	450.52	446.70	0.0000	4.5800	50.0000	0.0000	(0.0573)	(0.0062)	0.0000	1	(0.0635)	01/06/2025
300726.ZK	12/10/2024	SDB3260123508	200.00	4.4670	901.03	893.40	0.0000	4.5800	50.0000	0.0000	(0.1146)	(0.0124)	0.0000	1	(0.1270)	01/06/2025
300726.ZK	12/10/2024	SDB3260123508	100.00	4.4670	450.52	446.70	0.0000	4.5800	50.0000	0.0000	(0.0573)	(0.0062)	0.0000	1	(0.0635)	01/06/2025
300726.ZK	12/09/2024	SDB3260123508	200.00	4.4489	901.03	889.77	0.0000	4.5800	50.0000	0.0000	(0.1146)	(0.0124)	0.0000	1	(0.1270)	01/06/2025
300726.ZK	12/09/2024	SDB3260123508	100.00	4.4489	450.52	444.89	0.0000	4.5800	50.0000	0.0000	(0.0573)	(0.0062)	0.0000	1	(0.0635)	01/06/2025
300726.ZK	12/09/2024	SDB3260123508	1,100.00	4.4489	4,955.67	4,893.75	0.0000	4.5800	50.0000	0.0000	(0.6305)	(0.0680)	0.0000	1	(0.6984)	01/06/2025
300726.ZK	12/09/2024	SDB3260123508	300.00	4.4489	1,351.55	1,334.66	0.0000	4.5800	50.0000	0.0000	(0.1719)	(0.0185)	0.0000	1	(0.1905)	01/06/2025
300726.ZK	12/09/2024	SDB3260123508	100.00	4.4489	450.52	444.89	0.0000	4.5800	50.0000	0.0000	(0.0573)	(0.0062)	0.0000	1	(0.0635)	01/06/2025
300726.ZK	12/09/2024	SDB3260123508	200.00	4.4489	901.03	889.77	0.0000	4.5800	50.0000	0.0000	(0.1146)	(0.0124)	0.0000	1	(0.1270)	01/06/2025
300726.ZK	12/09/2024	SDB3260123508	100.00	4.4489	450.52	444.89	0.0000	4.5800	50.0000	0.0000	(0.0573)	(0.0062)	0.0000	1	(0.0635)	01/06/2025
300726.ZK	12/06/2024	SDB3260123508	200.00	4.5825	901.03	916.50	0.0000	4.5800	50.0000	0.0000	(0.3439)	(0.0382)	0.0000	3	(0.3821)	01/06/2025
300726.ZK	12/06/2024	SDB3260123508	100.00	4.5825	450.52	458.25	0.0000	4.5800	50.0000	0.0000	(0.1719)	(0.0191)	0.0000	3	(0.1910)	01/06/2025
300726.ZK	12/06/2024	SDB3260123508	1,100.00	4.5825	4,955.67	5,040.76	0.0000	4.5800	50.0000	0.0000	(1.8914)	(0.2100)	0.0000	3	(2.1014)	01/06/2025
300726.ZK	12/06/2024	SDB3260123508	300.00	4.5825	1,351.55	1,374.75	0.0000	4.5800	50.0000	0.0000	(0.5158)	(0.0573)	0.0000	3	(0.5731)	01/06/2025
300726.ZK	12/06/2024	SDB3260123508	100.00	4.5825	450.52	458.25	0.0000	4.5800	50.0000	0.0000	(0.1719)	(0.0191)	0.0000	3	(0.1910)	01/06/2025
300726.ZK	12/06/2024	SDB3260123508	200.00	4.5825	901.03	916.50	0.0000	4.5800	50.0000	0.0000	(0.3439)	(0.0382)	0.0000	3	(0.3821)	01/06/2025
300726.ZK	12/06/2024	SDB3260123508	100.00	4.5825	450.52	458.25	0.0000	4.5800	50.0000	0.0000	(0.1719)	(0.0191)	0.0000	3	(0.1910)	01/06/2025
300726.ZK	12/05/2024	SDB3260123508	200.00	4.4863	901.03	897.27	0.0000	4.5800	50.0000	0.0000	(0.1146)	(0.0125)	0.0000	1	(0.1271)	01/06/2025
300726.ZK	12/05/2024	SDB3260123508	100.00	4.4863	450.52	448.63	0.0000	4.5800	50.0000	0.0000	(0.0573)	(0.0062)	0.0000	1	(0.0635)	01/06/2025
300726.ZK	12/05/2024	SDB3260123508	1,100.00	4.4863	4,955.67	4,934.98	0.0000	4.5800	50.0000	0.0000	(0.6305)	(0.0685)	0.0000	1	(0.6990)	01/06/2025
300726.ZK	12/05/2024	SDB3260123508	300.00	4.4863	1,351.55	1,345.90	0.0000	4.5800	50.0000	0.0000	(0.1719)	(0.0187)	0.0000	1	(0.1906)	01/06/2025
300726.ZK	12/05/2024	SDB3260123508	100.00	4.4863	450.52	448.63	0.0000	4.5800	50.0000	0.0000	(0.0573)	(0.0062)	0.0000	1	(0.0635)	01/06/2025
300726.ZK	12/05/2024	SDB3260123508	200.00	4.4863	901.03	897.27	0.0000	4.5800	50.0000	0.0000	(0.1146)	(0.0125)	0.0000	1	(0.1271)	01/06/2025
300726.ZK	12/05/2024	SDB3260123508	100.00	4.4863	450.52	448.63	0.0000	4.5800	50.0000	0.0000	(0.0573)	(0.0062)	0.0000	1	(0.0635)	01/06/2025
300726.ZK	12/04/2024	SDB3260123508	200.00	4.5052	901.03	901.03	0.0000	4.5800	50.0000	0.0000	(0.1146)	(0.0125)	0.0000	1	(0.1271)	01/06/2025
300726.ZK	12/04/2024	SDB3260123508	100.00	4.5052	450.52	450.52	0.0000	4.5800	50.0000	0.0000	(0.0573)	(0.0063)	0.0000	1	(0.0636)	01/06/2025
300726.ZK	12/04/2024	SDB3260123508	1,100.00	4.5052	4,955.67	4,955.67	0.0000	4.5800	50.0000	0.0000	(0.6305)	(0.0688)	0.0000	1	(0.6993)	01/06/2025
300726.ZK	12/04/2024	SDB3260123508	200.00	4.5052	901.03	901.03	0.0000	4.5800	50.0000	0.0000	(0.1146)	(0.0125)	0.0000	1	(0.1271)	01/06/2025
300726.ZK	12/04/2024	SDB3260123508	100.00	4.5052	450.52	450.52	0.0000	4.5800	50.0000	0.0000	(0.0573)	(0.0063)	0.0000	1	(0.0636)	01/06/2025
300726.ZK	12/04/2024	SDB3260123508	300.00	4.5052	1,351.55	1,351.55	0.0000	4.5800	50.0000	0.0000	(0.1719)	(0.0188)	0.0000	1	(0.1907)	01/06/2025
300726.ZK	12/04/2024	SDB3260123508	100.00	4.5052	450.52	450.52	0.0000	4.5800	50.0000	0.0000	(0.0573)	(0.0063)	0.0000	1	(0.0636)	01/06/2025
300726.ZK	12/04/2024	SDB3260123508	200.00	4.5052	901.03	901.03	0.0000	4.5800	50.0000	0.0000	(0.1146)	(0.0125)	0.0000	1	(0.1271)	01/06/2025
300726.ZK	12/04/2024	SDB3260123508	100.00	4.5052	450.52	450.52	0.0000	4.5800	50.0000	0.0000	(0.0573)	(0.0063)	0.0000	1	(0.0636)	01/06/2025
TOTAL ZHUSHOU HONGDA ELECTRONIC CORP., LTD CMN CLASS A SERIES NORTHBOUND												(38.7748)	(4.2992)	0.0000	(43.0740)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ZIBO QIXIANG TENGDA CHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND																
002408.ZK	01/03/2025	SDB3260123645	1,000.00	0.7155	731.05	715.51	0.0000	4.3300	50.0000	0.0000	(0.2638)	(0.0298)	0.0000	3	(0.2936)	01/06/2025
002408.ZK	01/03/2025	SDB3260123645	800.00	0.7155	584.84	572.41	0.0000	4.3300	50.0000	0.0000	(0.2110)	(0.0239)	0.0000	3	(0.2349)	01/06/2025
002408.ZK	01/03/2025	SDB3260123645	2,200.00	0.7155	1,608.31	1,574.12	0.0000	4.3300	50.0000	0.0000	(0.5803)	(0.0656)	0.0000	3	(0.6459)	01/06/2025
002408.ZK	01/03/2025	SDB3260123645	1,000.00	0.7155	731.05	715.51	0.0000	4.3300	50.0000	0.0000	(0.2638)	(0.0298)	0.0000	3	(0.2936)	01/06/2025
002408.ZK	01/03/2025	SDB3260123645	100.00	0.7155	73.11	71.55	0.0000	4.3300	50.0000	0.0000	(0.0264)	(0.0030)	0.0000	3	(0.0294)	01/06/2025
002408.ZK	01/03/2025	SDB3260123645	100.00	0.7155	73.11	71.55	0.0000	4.3300	50.0000	0.0000	(0.0264)	(0.0030)	0.0000	3	(0.0294)	01/06/2025
002408.ZK	01/03/2025	SDB3260123645	2,000.00	0.7155	1,462.10	1,431.01	0.0000	4.3300	50.0000	0.0000	(0.5276)	(0.0596)	0.0000	3	(0.5872)	01/06/2025
002408.ZK	01/03/2025	SDB3260123645	500.00	0.7155	365.53	357.75	0.0000	4.3300	50.0000	0.0000	(0.1319)	(0.0149)	0.0000	3	(0.1468)	01/06/2025
002408.ZK	01/03/2025	SDB3260123645	1,800.00	0.7155	1,315.89	1,287.91	0.0000	4.3300	50.0000	0.0000	(0.4748)	(0.0537)	0.0000	3	(0.5285)	01/06/2025
002408.ZK	01/03/2025	SDB3260123645	10,300.00	0.7155	7,529.84	7,369.72	0.0000	4.3300	50.0000	0.0000	(2.7170)	(0.3071)	0.0000	3	(3.0241)	01/06/2025
002408.ZK	01/03/2025	SDB3260123645	300.00	0.7155	219.32	214.65	0.0000	4.3300	50.0000	0.0000	(0.0791)	(0.0089)	0.0000	3	(0.0881)	01/06/2025
002408.ZK	01/03/2025	SDB3260123645	600.00	0.7155	438.63	429.30	0.0000	4.3300	50.0000	0.0000	(0.1583)	(0.0179)	0.0000	3	(0.1762)	01/06/2025
002408.ZK	01/03/2025	SDB3260123645	21,300.00	0.7155	15,571.41	15,240.30	0.0000	4.3300	50.0000	0.0000	(5.6187)	(0.6350)	0.0000	3	(6.2537)	01/06/2025
002408.ZK	01/03/2025	SDB3260123645	5,700.00	0.7155	4,167.00	4,078.39	0.0000	4.3300	50.0000	0.0000	(1.5036)	(0.1699)	0.0000	3	(1.6735)	01/06/2025
002408.ZK	01/03/2025	SDB3260123645	2,300.00	0.7155	1,681.42	1,645.67	0.0000	4.3300	50.0000	0.0000	(0.6067)	(0.0686)	0.0000	3	(0.6753)	01/06/2025
002408.ZK	01/03/2025	SDB3260123645	3,800.00	0.7155	2,778.00	2,718.93	0.0000	4.3300	50.0000	0.0000	(1.1332)	(0.1103)	0.0000	3	(1.1157)	01/06/2025
002408.ZK	01/03/2025	SDB3260123645	12,600.00	0.7155	9,211.26	9,015.39	0.0000	4.3300	50.0000	0.0000	(3.3237)	(0.3756)	0.0000	3	(3.6994)	01/06/2025
002408.ZK	01/03/2025	SDB3260123645	3,500.00	0.7155	2,558.68	2,504.27	0.0000	4.3300	50.0000	0.0000	(0.9233)	(0.1043)	0.0000	3	(1.0276)	01/06/2025
002408.ZK	01/03/2025	SDB3260123645	1,100.00	0.7155	804.16	787.06	0.0000	4.3300	50.0000	0.0000	(0.2902)	(0.0328)	0.0000	3	(0.3230)	01/06/2025
002408.ZK	01/03/2025	SDB3260123645	800.00	0.7155	584.84	572.41	0.0000	4.3300	50.0000	0.0000	(0.2110)	(0.0239)	0.0000	3	(0.2349)	01/06/2025
002408.ZK	01/03/2025	SDB3260123645	3,700.00	0.7155	2,704.89	2,647.38	0.0000	4.3300	50.0000	0.0000	(0.9760)	(0.1103)	0.0000	3	(1.0863)	01/06/2025
002408.ZK	01/03/2025	SDB3260123645	4,400.00	0.7155	3,216.63	3,148.23	0.0000	4.3300	50.0000	0.0000	(1.1607)	(0.1312)	0.0000	3	(1.2918)	01/06/2025
002408.ZK	01/03/2025	SDB3260123645	4,300.00	0.7155	3,143.52	3,076.68	0.0000	4.3300	50.0000	0.0000	(1.1343)	(0.1282)	0.0000	3	(1.2625)	01/06/2025
002408.ZK	01/03/2025	SDB3260123645	200.00	0.7155	146.21	143.10	0.0000	4.3300	50.0000	0.0000	(0.0528)	(0.0060)	0.0000	3	(0.0587)	01/06/2025
002408.ZK	01/03/2025	SDB3260123645	1,000.00	0.7155	731.05	715.51	0.0000	4.3300	50.0000	0.0000	(0.2638)	(0.0298)	0.0000	3	(0.2936)	01/06/2025
002408.ZK	01/03/2025	SDB3260123645	100.00	0.7155	73.11	71.55	0.0000	4.3300	50.0000	0.0000	(0.0264)	(0.0030)	0.0000	3	(0.0294)	01/06/2025
002408.ZK	01/03/2025	SDB3260123645	300.00	0.7155	219.32	214.65	0.0000	4.3300	50.0000	0.0000	(0.0791)	(0.0089)	0.0000	3	(0.0881)	01/06/2025
002408.ZK	01/03/2025	SDB3260123645	1,300.00	0.7155	950.37	930.16	0.0000	4.3300	50.0000	0.0000	(0.3429)	(0.0388)	0.0000	3	(0.3817)	01/06/2025
002408.ZK	01/03/2025	SDB3260123645	100.00	0.7155	73.11	71.55	0.0000	4.3300	50.0000	0.0000	(0.0264)	(0.0030)	0.0000	3	(0.0294)	01/06/2025
002408.ZK	01/02/2025	SDB3260123645	1,000.00	0.7202	731.05	720.21	0.0000	4.3300	50.0000	0.0000	(0.0879)	(0.0100)	0.0000	1	(0.0979)	01/06/2025
002408.ZK	01/02/2025	SDB3260123645	800.00	0.7202	584.84	576.17	0.0000	4.3300	50.0000	0.0000	(0.0703)	(0.0080)	0.0000	1	(0.0783)	01/06/2025
002408.ZK	01/02/2025	SDB3260123645	2,200.00	0.7202	1,608.31	1,584.46	0.0000	4.3300	50.0000	0.0000	(0.1934)	(0.0220)	0.0000	1	(0.2155)	01/06/2025
002408.ZK	01/02/2025	SDB3260123645	1,000.00	0.7202	731.05	720.21	0.0000	4.3300	50.0000	0.0000	(0.0879)	(0.0100)	0.0000	1	(0.0979)	01/06/2025
002408.ZK	01/02/2025	SDB3260123645	100.00	0.7202	73.11	72.02	0.0000	4.3300	50.0000	0.0000	(0.0088)	(0.0010)	0.0000	1	(0.0098)	01/06/2025
002408.ZK	01/02/2025	SDB3260123645	100.00	0.7202	73.11	72.02	0.0000	4.3300	50.0000	0.0000	(0.0088)	(0.0010)	0.0000	1	(0.0098)	01/06/2025
002408.ZK	01/02/2025	SDB3260123645	2,000.00	0.7202	1,462.10	1,440.42	0.0000	4.3300	50.0000	0.0000	(0.1759)	(0.0200)	0.0000	1	(0.1959)	01/06/2025
002408.ZK	01/02/2025	SDB3260123645	500.00	0.7202	365.53	360.10	0.0000	4.3300	50.0000	0.0000	(0.0440)	(0.0050)	0.0000	1	(0.0490)	01/06/2025
002408.ZK	01/02/2025	SDB3260123645	1,800.00	0.7202	1,315.89	1,296.37	0.0000	4.3300	50.0000	0.0000	(0.1583)	(0.0180)	0.0000	1	(0.1763)	01/06/2025
002408.ZK	01/02/2025	SDB3260123645	10,300.00	0.7202	7,529.84	7,418.14	0.0000	4.3300	50.0000	0.0000	(0.9057)	(0.1030)	0.0000	1	(1.0087)	01/06/2025
002408.ZK	01/02/2025	SDB3260123645	300.00	0.7202	219.32	216.06	0.0000	4.3300	50.0000	0.0000	(0.0264)	(0.0030)	0.0000	1	(0.0294)	01/06/2025
002408.ZK	01/02/2025	SDB3260123645	600.00	0.7202	438.63	432.12	0.0000	4.3300	50.0000	0.0000	(0.0528)	(0.0060)	0.0000	1	(0.0588)	01/06/2025
002408.ZK	01/02/2025	SDB3260123645	21,300.00	0.7202	15,571.41	15,340.43	0.0000	4.3300	50.0000	0.0000	(1.8729)	(0.2131)	0.0000	1	(2.0860)	01/06/2025
002408.ZK	01/02/2025	SDB3260123645	5,700.00	0.7202	4,167.00	4,105.19	0.0000	4.3300	50.0000	0.0000	(0.5012)	(0.0570)	0.0000	1	(0.5582)	01/06/2025
002408.ZK	01/02/2025	SDB3260123645	2,300.00	0.7202	1,681.42	1,656.48	0.0000	4.3300	50.0000	0.0000	(0.2022)	(0.0230)	0.0000	1	(0.2252)	01/06/2025
002408.ZK	01/02/2025	SDB3260123645	3,800.00	0.7202	2,778.00	2,736.79	0.0000	4.3300	50.0000	0.0000	(0.3341)	(0.0380)	0.0000	1	(0.3721)	01/06/2025
002408.ZK	01/02/2025	SDB3260123645	12,600.00	0.7202	9,211.26	9,074.62	0.0000	4.3300	50.0000	0.0000	(1.1079)	(0.1260)	0.0000	1	(1.2339)	01/06/2025
002408.ZK	01/02/2025	SDB3260123645	3,500.00	0.7202	2,558.68	2,520.73	0.0000	4.3300	50.0000	0.0000	(0.3078)	(0.0350)	0.0000	1	(0.3428)	01/06/2025
002408.ZK	01/02/2025	SDB3260123645	1,100.00	0.7202	804.16	792.23	0.0000	4.3300	50.0000	0.0000	(0.0967)	(0.0110)	0.0000	1	(0.1077)	01/06/2025
002408.ZK	01/02/2025	SDB3260123645	800.00	0.7202	584.84	576.17	0.0000	4.3300	50.0000	0.0000	(0.0703)	(0.0080)	0.0000	1	(0.0783)	01/06/2025
002408.ZK	01/02/2025	SDB3260123645	3,700.00	0.7202	2,704.89	2,664.77	0.0000	4.3300	50.0000	0.0000	(0.3253)	(0.0370)	0.0000	1	(0.3623)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ZIBO QIXIANG TENGDA CHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002408.ZK	01/02/2025	SDB3260123645	4,400.00	0.7202	3,216.63	3,168.92	0.0000	4.3300	50.0000	0.0000	(0.3869)	(0.0440)	0.0000	1	(0.4309)	01/06/2025
002408.ZK	01/02/2025	SDB3260123645	4,300.00	0.7202	3,143.52	3,096.89	0.0000	4.3300	50.0000	0.0000	(0.3781)	(0.0430)	0.0000	1	(0.4211)	01/06/2025
002408.ZK	01/02/2025	SDB3260123645	200.00	0.7202	146.21	144.04	0.0000	4.3300	50.0000	0.0000	(0.0176)	(0.0020)	0.0000	1	(0.0196)	01/06/2025
002408.ZK	01/02/2025	SDB3260123645	1,000.00	0.7202	731.05	720.21	0.0000	4.3300	50.0000	0.0000	(0.0879)	(0.0100)	0.0000	1	(0.0979)	01/06/2025
002408.ZK	01/02/2025	SDB3260123645	100.00	0.7202	73.11	72.02	0.0000	4.3300	50.0000	0.0000	(0.0088)	(0.0010)	0.0000	1	(0.0098)	01/06/2025
002408.ZK	01/02/2025	SDB3260123645	300.00	0.7202	219.32	216.06	0.0000	4.3300	50.0000	0.0000	(0.0264)	(0.0030)	0.0000	1	(0.0294)	01/06/2025
002408.ZK	01/02/2025	SDB3260123645	1,300.00	0.7202	950.37	936.27	0.0000	4.3300	50.0000	0.0000	(0.1143)	(0.0130)	0.0000	1	(0.1273)	01/06/2025
002408.ZK	01/02/2025	SDB3260123645	100.00	0.7202	73.11	72.02	0.0000	4.3300	50.0000	0.0000	(0.0088)	(0.0010)	0.0000	1	(0.0098)	01/06/2025
002408.ZK	12/31/2024	SDB3260123645	1,000.00	0.7188	731.05	718.78	0.0000	4.3300	50.0000	0.0000	(0.1759)	(0.0200)	0.0000	2	(0.1958)	01/06/2025
002408.ZK	12/31/2024	SDB3260123645	800.00	0.7188	584.84	575.02	0.0000	4.3300	50.0000	0.0000	(0.1407)	(0.0160)	0.0000	2	(0.1567)	01/06/2025
002408.ZK	12/31/2024	SDB3260123645	2,200.00	0.7188	1,608.31	1,581.31	0.0000	4.3300	50.0000	0.0000	(0.3869)	(0.0439)	0.0000	2	(0.4308)	01/06/2025
002408.ZK	12/31/2024	SDB3260123645	1,000.00	0.7188	731.05	718.78	0.0000	4.3300	50.0000	0.0000	(0.1759)	(0.0200)	0.0000	2	(0.1958)	01/06/2025
002408.ZK	12/31/2024	SDB3260123645	100.00	0.7188	73.11	71.88	0.0000	4.3300	50.0000	0.0000	(0.0176)	(0.0020)	0.0000	2	(0.0196)	01/06/2025
002408.ZK	12/31/2024	SDB3260123645	100.00	0.7188	73.11	71.88	0.0000	4.3300	50.0000	0.0000	(0.0176)	(0.0020)	0.0000	2	(0.0196)	01/06/2025
002408.ZK	12/31/2024	SDB3260123645	2,000.00	0.7188	1,462.10	1,437.56	0.0000	4.3300	50.0000	0.0000	(0.3517)	(0.0399)	0.0000	2	(0.3916)	01/06/2025
002408.ZK	12/31/2024	SDB3260123645	500.00	0.7188	365.53	359.39	0.0000	4.3300	50.0000	0.0000	(0.0879)	(0.0100)	0.0000	2	(0.0979)	01/06/2025
002408.ZK	12/31/2024	SDB3260123645	1,800.00	0.7188	1,315.89	1,293.80	0.0000	4.3300	50.0000	0.0000	(0.3165)	(0.0359)	0.0000	2	(0.3525)	01/06/2025
002408.ZK	12/31/2024	SDB3260123645	10,300.00	0.7188	7,529.84	7,403.42	0.0000	4.3300	50.0000	0.0000	(1.8113)	(0.2057)	0.0000	2	(2.0170)	01/06/2025
002408.ZK	12/31/2024	SDB3260123645	300.00	0.7188	219.32	215.63	0.0000	4.3300	50.0000	0.0000	(0.0528)	(0.0060)	0.0000	2	(0.0587)	01/06/2025
002408.ZK	12/31/2024	SDB3260123645	600.00	0.7188	438.63	431.27	0.0000	4.3300	50.0000	0.0000	(0.1055)	(0.0120)	0.0000	2	(0.1175)	01/06/2025
002408.ZK	12/31/2024	SDB3260123645	21,300.00	0.7188	15,571.41	15,309.99	0.0000	4.3300	50.0000	0.0000	(3.7458)	(0.4253)	0.0000	2	(4.1711)	01/06/2025
002408.ZK	12/31/2024	SDB3260123645	5,700.00	0.7188	4,167.00	4,097.04	0.0000	4.3300	50.0000	0.0000	(1.0024)	(0.1138)	0.0000	2	(1.1162)	01/06/2025
002408.ZK	12/31/2024	SDB3260123645	2,300.00	0.7188	1,681.42	1,653.19	0.0000	4.3300	50.0000	0.0000	(0.4045)	(0.0459)	0.0000	2	(0.4504)	01/06/2025
002408.ZK	12/31/2024	SDB3260123645	3,800.00	0.7188	2,778.00	2,731.36	0.0000	4.3300	50.0000	0.0000	(0.6683)	(0.0759)	0.0000	2	(0.7441)	01/06/2025
002408.ZK	12/31/2024	SDB3260123645	12,600.00	0.7188	9,211.26	9,056.62	0.0000	4.3300	50.0000	0.0000	(2.2158)	(0.2516)	0.0000	2	(2.4674)	01/06/2025
002408.ZK	12/31/2024	SDB3260123645	3,500.00	0.7188	2,558.68	2,515.73	0.0000	4.3300	50.0000	0.0000	(0.6155)	(0.0699)	0.0000	2	(0.6854)	01/06/2025
002408.ZK	12/31/2024	SDB3260123645	1,100.00	0.7188	804.16	790.66	0.0000	4.3300	50.0000	0.0000	(0.1934)	(0.0220)	0.0000	2	(0.2154)	01/06/2025
002408.ZK	12/31/2024	SDB3260123645	800.00	0.7188	584.84	575.02	0.0000	4.3300	50.0000	0.0000	(0.1407)	(0.0160)	0.0000	2	(0.1567)	01/06/2025
002408.ZK	12/31/2024	SDB3260123645	3,700.00	0.7188	2,704.89	2,659.48	0.0000	4.3300	50.0000	0.0000	(0.6507)	(0.0739)	0.0000	2	(0.7246)	01/06/2025
002408.ZK	12/31/2024	SDB3260123645	4,400.00	0.7188	3,216.63	3,162.63	0.0000	4.3300	50.0000	0.0000	(0.7738)	(0.0879)	0.0000	2	(0.8616)	01/06/2025
002408.ZK	12/31/2024	SDB3260123645	4,300.00	0.7188	3,143.52	3,090.75	0.0000	4.3300	50.0000	0.0000	(0.7562)	(0.0859)	0.0000	2	(0.8420)	01/06/2025
002408.ZK	12/31/2024	SDB3260123645	200.00	0.7188	146.21	143.76	0.0000	4.3300	50.0000	0.0000	(0.0352)	(0.0040)	0.0000	2	(0.0392)	01/06/2025
002408.ZK	12/31/2024	SDB3260123645	1,000.00	0.7188	731.05	718.78	0.0000	4.3300	50.0000	0.0000	(0.1759)	(0.0200)	0.0000	2	(0.1958)	01/06/2025
002408.ZK	12/31/2024	SDB3260123645	100.00	0.7188	73.11	71.88	0.0000	4.3300	50.0000	0.0000	(0.0176)	(0.0020)	0.0000	2	(0.0196)	01/06/2025
002408.ZK	12/31/2024	SDB3260123645	300.00	0.7188	219.32	215.63	0.0000	4.3300	50.0000	0.0000	(0.0528)	(0.0060)	0.0000	2	(0.0587)	01/06/2025
002408.ZK	12/31/2024	SDB3260123645	1,300.00	0.7188	950.37	934.41	0.0000	4.3300	50.0000	0.0000	(0.2286)	(0.0260)	0.0000	2	(0.2546)	01/06/2025
002408.ZK	12/31/2024	SDB3260123645	100.00	0.7188	73.11	71.88	0.0000	4.3300	50.0000	0.0000	(0.0176)	(0.0020)	0.0000	2	(0.0196)	01/06/2025
002408.ZK	12/30/2024	SDB3260123645	1,000.00	0.7077	731.05	707.70	0.0000	4.3300	50.0000	0.0000	(0.0879)	(0.0098)	0.0000	1	(0.0978)	01/06/2025
002408.ZK	12/30/2024	SDB3260123645	800.00	0.7077	584.84	566.16	0.0000	4.3300	50.0000	0.0000	(0.0703)	(0.0079)	0.0000	1	(0.0782)	01/06/2025
002408.ZK	12/30/2024	SDB3260123645	2,200.00	0.7077	1,608.31	1,556.94	0.0000	4.3300	50.0000	0.0000	(0.1934)	(0.0216)	0.0000	1	(0.2151)	01/06/2025
002408.ZK	12/30/2024	SDB3260123645	1,000.00	0.7077	731.05	707.70	0.0000	4.3300	50.0000	0.0000	(0.0879)	(0.0098)	0.0000	1	(0.0978)	01/06/2025
002408.ZK	12/30/2024	SDB3260123645	100.00	0.7077	73.11	70.77	0.0000	4.3300	50.0000	0.0000	(0.0088)	(0.0010)	0.0000	1	(0.0098)	01/06/2025
002408.ZK	12/30/2024	SDB3260123645	100.00	0.7077	73.11	70.77	0.0000	4.3300	50.0000	0.0000	(0.0088)	(0.0010)	0.0000	1	(0.0098)	01/06/2025
002408.ZK	12/30/2024	SDB3260123645	2,000.00	0.7077	1,462.10	1,415.40	0.0000	4.3300	50.0000	0.0000	(0.1759)	(0.0197)	0.0000	1	(0.1955)	01/06/2025
002408.ZK	12/30/2024	SDB3260123645	500.00	0.7077	365.53	353.85	0.0000	4.3300	50.0000	0.0000	(0.0440)	(0.0049)	0.0000	1	(0.0489)	01/06/2025
002408.ZK	12/30/2024	SDB3260123645	1,800.00	0.7077	1,315.89	1,273.86	0.0000	4.3300	50.0000	0.0000	(0.1583)	(0.0177)	0.0000	1	(0.1760)	01/06/2025
002408.ZK	12/30/2024	SDB3260123645	10,300.00	0.7077	7,529.84	7,289.32	0.0000	4.3300	50.0000	0.0000	(0.9057)	(0.1012)	0.0000	1	(1.0069)	01/06/2025
002408.ZK	12/30/2024	SDB3260123645	300.00	0.7077	219.32	212.31	0.0000	4.3300	50.0000	0.0000	(0.0264)	(0.0029)	0.0000	1	(0.0293)	01/06/2025
002408.ZK	12/30/2024	SDB3260123645	600.00	0.7077	438.63	424.62	0.0000	4.3300	50.0000	0.0000	(0.0528)	(0.0059)	0.0000	1	(0.0587)	01/06/2025
002408.ZK	12/30/2024	SDB3260123645	21,300.00	0.7077	15,571.41	15,074.03	0.0000	4.3300	50.0000	0.0000	(1.8729)	(0.2094)	0.0000	1	(2.0823)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ZIBO QIXIANG TENGDA CHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002408.ZK	12/30/2024	SDB3260123645	5,700.00	0.7077	4,167.00	4,033.90	0.0000	4.3300	50.0000	0.0000	(0.5012)	(0.0560)	0.0000	1	(0.5572)	01/06/2025
002408.ZK	12/30/2024	SDB3260123645	2,300.00	0.7077	1,681.42	1,627.71	0.0000	4.3300	50.0000	0.0000	(0.2022)	(0.0226)	0.0000	1	(0.2248)	01/06/2025
002408.ZK	12/30/2024	SDB3260123645	3,800.00	0.7077	2,778.00	2,689.26	0.0000	4.3300	50.0000	0.0000	(0.3341)	(0.0374)	0.0000	1	(0.3715)	01/06/2025
002408.ZK	12/30/2024	SDB3260123645	12,600.00	0.7077	9,211.26	8,917.03	0.0000	4.3300	50.0000	0.0000	(1.1079)	(0.1238)	0.0000	1	(1.2318)	01/06/2025
002408.ZK	12/30/2024	SDB3260123645	3,500.00	0.7077	2,558.68	2,476.95	0.0000	4.3300	50.0000	0.0000	(0.3078)	(0.0344)	0.0000	1	(0.3422)	01/06/2025
002408.ZK	12/30/2024	SDB3260123645	1,100.00	0.7077	804.16	778.47	0.0000	4.3300	50.0000	0.0000	(0.0967)	(0.0108)	0.0000	1	(0.1075)	01/06/2025
002408.ZK	12/30/2024	SDB3260123645	800.00	0.7077	584.84	566.16	0.0000	4.3300	50.0000	0.0000	(0.0703)	(0.0079)	0.0000	1	(0.0782)	01/06/2025
002408.ZK	12/30/2024	SDB3260123645	3,700.00	0.7077	2,704.89	2,618.49	0.0000	4.3300	50.0000	0.0000	(0.3253)	(0.0364)	0.0000	1	(0.3617)	01/06/2025
002408.ZK	12/30/2024	SDB3260123645	4,400.00	0.7077	3,216.63	3,113.88	0.0000	4.3300	50.0000	0.0000	(0.3869)	(0.0432)	0.0000	1	(0.4301)	01/06/2025
002408.ZK	12/30/2024	SDB3260123645	4,300.00	0.7077	3,143.52	3,043.11	0.0000	4.3300	50.0000	0.0000	(0.3781)	(0.0423)	0.0000	1	(0.4204)	01/06/2025
002408.ZK	12/30/2024	SDB3260123645	200.00	0.7077	146.21	141.54	0.0000	4.3300	50.0000	0.0000	(0.0176)	(0.0020)	0.0000	1	(0.0196)	01/06/2025
002408.ZK	12/30/2024	SDB3260123645	1,000.00	0.7077	731.05	707.70	0.0000	4.3300	50.0000	0.0000	(0.0879)	(0.0098)	0.0000	1	(0.0978)	01/06/2025
002408.ZK	12/30/2024	SDB3260123645	100.00	0.7077	73.11	70.77	0.0000	4.3300	50.0000	0.0000	(0.0088)	(0.0010)	0.0000	1	(0.0098)	01/06/2025
002408.ZK	12/30/2024	SDB3260123645	300.00	0.7077	219.32	212.31	0.0000	4.3300	50.0000	0.0000	(0.0264)	(0.0029)	0.0000	1	(0.0293)	01/06/2025
002408.ZK	12/30/2024	SDB3260123645	1,300.00	0.7077	950.37	920.01	0.0000	4.3300	50.0000	0.0000	(0.1143)	(0.0128)	0.0000	1	(0.1271)	01/06/2025
002408.ZK	12/30/2024	SDB3260123645	100.00	0.7077	73.11	70.77	0.0000	4.3300	50.0000	0.0000	(0.0088)	(0.0010)	0.0000	1	(0.0098)	01/06/2025
002408.ZK	12/27/2024	SDB3260123645	1,000.00	0.7239	731.05	723.86	0.0000	4.3300	50.0000	0.0000	(0.2638)	(0.0302)	0.0000	3	(0.2939)	01/06/2025
002408.ZK	12/27/2024	SDB3260123645	800.00	0.7239	584.84	579.09	0.0000	4.3300	50.0000	0.0000	(0.2110)	(0.0241)	0.0000	3	(0.2352)	01/06/2025
002408.ZK	12/27/2024	SDB3260123645	2,200.00	0.7239	1,608.31	1,592.50	0.0000	4.3300	50.0000	0.0000	(0.5803)	(0.0664)	0.0000	3	(0.6467)	01/06/2025
002408.ZK	12/27/2024	SDB3260123645	1,000.00	0.7239	731.05	723.86	0.0000	4.3300	50.0000	0.0000	(0.2638)	(0.0302)	0.0000	3	(0.2939)	01/06/2025
002408.ZK	12/27/2024	SDB3260123645	100.00	0.7239	73.11	72.39	0.0000	4.3300	50.0000	0.0000	(0.0264)	(0.0030)	0.0000	3	(0.0294)	01/06/2025
002408.ZK	12/27/2024	SDB3260123645	100.00	0.7239	73.11	72.39	0.0000	4.3300	50.0000	0.0000	(0.0264)	(0.0030)	0.0000	3	(0.0294)	01/06/2025
002408.ZK	12/27/2024	SDB3260123645	2,000.00	0.7239	1,462.10	1,447.73	0.0000	4.3300	50.0000	0.0000	(0.5276)	(0.0603)	0.0000	3	(0.5879)	01/06/2025
002408.ZK	12/27/2024	SDB3260123645	500.00	0.7239	365.53	361.93	0.0000	4.3300	50.0000	0.0000	(0.1319)	(0.0151)	0.0000	3	(0.1470)	01/06/2025
002408.ZK	12/27/2024	SDB3260123645	1,800.00	0.7239	1,315.89	1,302.96	0.0000	4.3300	50.0000	0.0000	(0.4748)	(0.0543)	0.0000	3	(0.5291)	01/06/2025
002408.ZK	12/27/2024	SDB3260123645	10,300.00	0.7239	7,529.84	7,455.80	0.0000	4.3300	50.0000	0.0000	(2.7170)	(0.3107)	0.0000	3	(3.0277)	01/06/2025
002408.ZK	12/27/2024	SDB3260123645	300.00	0.7239	219.32	217.16	0.0000	4.3300	50.0000	0.0000	(0.0791)	(0.0090)	0.0000	3	(0.0882)	01/06/2025
002408.ZK	12/27/2024	SDB3260123645	600.00	0.7239	438.63	434.32	0.0000	4.3300	50.0000	0.0000	(0.1583)	(0.0181)	0.0000	3	(0.1764)	01/06/2025
002408.ZK	12/27/2024	SDB3260123645	21,300.00	0.7239	15,571.41	15,418.30	0.0000	4.3300	50.0000	0.0000	(5.6187)	(0.6424)	0.0000	3	(6.2611)	01/06/2025
002408.ZK	12/27/2024	SDB3260123645	5,700.00	0.7239	4,167.00	4,126.02	0.0000	4.3300	50.0000	0.0000	(1.5036)	(0.1719)	0.0000	3	(1.6755)	01/06/2025
002408.ZK	12/27/2024	SDB3260123645	2,300.00	0.7239	1,681.42	1,664.89	0.0000	4.3300	50.0000	0.0000	(0.0677)	(0.0694)	0.0000	3	(0.6761)	01/06/2025
002408.ZK	12/27/2024	SDB3260123645	3,800.00	0.7239	2,778.00	2,750.68	0.0000	4.3300	50.0000	0.0000	(1.0024)	(0.1146)	0.0000	3	(1.1170)	01/06/2025
002408.ZK	12/27/2024	SDB3260123645	12,600.00	0.7239	9,211.26	9,120.69	0.0000	4.3300	50.0000	0.0000	(3.3237)	(0.3800)	0.0000	3	(3.7038)	01/06/2025
002408.ZK	12/27/2024	SDB3260123645	3,500.00	0.7239	2,558.68	2,533.52	0.0000	4.3300	50.0000	0.0000	(0.9233)	(0.1056)	0.0000	3	(1.0288)	01/06/2025
002408.ZK	12/27/2024	SDB3260123645	1,100.00	0.7239	804.16	796.25	0.0000	4.3300	50.0000	0.0000	(0.2902)	(0.0332)	0.0000	3	(0.3233)	01/06/2025
002408.ZK	12/27/2024	SDB3260123645	800.00	0.7239	584.84	579.09	0.0000	4.3300	50.0000	0.0000	(0.2110)	(0.0241)	0.0000	3	(0.2352)	01/06/2025
002408.ZK	12/27/2024	SDB3260123645	3,700.00	0.7239	2,704.89	2,678.30	0.0000	4.3300	50.0000	0.0000	(0.9760)	(0.1116)	0.0000	3	(1.0876)	01/06/2025
002408.ZK	12/27/2024	SDB3260123645	4,400.00	0.7239	3,216.63	3,185.00	0.0000	4.3300	50.0000	0.0000	(1.1607)	(0.1327)	0.0000	3	(1.2934)	01/06/2025
002408.ZK	12/27/2024	SDB3260123645	4,300.00	0.7239	3,143.52	3,112.62	0.0000	4.3300	50.0000	0.0000	(1.1343)	(0.1297)	0.0000	3	(1.2640)	01/06/2025
002408.ZK	12/27/2024	SDB3260123645	200.00	0.7239	146.21	144.77	0.0000	4.3300	50.0000	0.0000	(0.0528)	(0.0060)	0.0000	3	(0.0588)	01/06/2025
002408.ZK	12/27/2024	SDB3260123645	1,000.00	0.7239	731.05	723.86	0.0000	4.3300	50.0000	0.0000	(0.2638)	(0.0302)	0.0000	3	(0.2939)	01/06/2025
002408.ZK	12/27/2024	SDB3260123645	100.00	0.7239	73.11	72.39	0.0000	4.3300	50.0000	0.0000	(0.0264)	(0.0030)	0.0000	3	(0.0294)	01/06/2025
002408.ZK	12/27/2024	SDB3260123645	300.00	0.7239	219.32	217.16	0.0000	4.3300	50.0000	0.0000	(0.0791)	(0.0090)	0.0000	3	(0.0882)	01/06/2025
002408.ZK	12/27/2024	SDB3260123645	1,300.00	0.7239	950.37	941.02	0.0000	4.3300	50.0000	0.0000	(0.3429)	(0.0392)	0.0000	3	(0.3821)	01/06/2025
002408.ZK	12/27/2024	SDB3260123645	100.00	0.7239	73.11	72.39	0.0000	4.3300	50.0000	0.0000	(0.0264)	(0.0030)	0.0000	3	(0.0294)	01/06/2025
002408.ZK	12/26/2024	SDB3260123645	1,000.00	0.7328	731.05	732.84	0.0000	4.3300	50.0000	0.0000	(0.0879)	(0.0102)	0.0000	1	(0.0981)	01/06/2025
002408.ZK	12/26/2024	SDB3260123645	800.00	0.7328	584.84	586.27	0.0000	4.3300	50.0000	0.0000	(0.0703)	(0.0081)	0.0000	1	(0.0785)	01/06/2025
002408.ZK	12/26/2024	SDB3260123645	2,200.00	0.7328	1,608.31	1,612.25	0.0000	4.3300	50.0000	0.0000	(0.1934)	(0.0224)	0.0000	1	(0.2158)	01/06/2025
002408.ZK	12/26/2024	SDB3260123645	1,000.00	0.7328	731.05	732.84	0.0000	4.3300	50.0000	0.0000	(0.0879)	(0.0102)	0.0000	1	(0.0981)	01/06/2025
002408.ZK	12/26/2024	SDB3260123645	100.00	0.7328	73.11	73.28	0.0000	4.3300	50.0000	0.0000	(0.0088)	(0.0010)	0.0000	1	(0.0098)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ZIBO QIXIANG TENGDA CHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002408.ZK	12/26/2024	SDB3260123645	100.00	0.7328	73.11	73.28	0.0000	4.3300	50.0000	0.0000	(0.0088)	(0.0010)	0.0000	1	(0.0098)	01/06/2025
002408.ZK	12/26/2024	SDB3260123645	2,000.00	0.7328	1,462.10	1,465.68	0.0000	4.3300	50.0000	0.0000	(0.1759)	(0.0204)	0.0000	1	(0.1962)	01/06/2025
002408.ZK	12/26/2024	SDB3260123645	500.00	0.7328	365.53	366.42	0.0000	4.3300	50.0000	0.0000	(0.0440)	(0.0051)	0.0000	1	(0.0491)	01/06/2025
002408.ZK	12/26/2024	SDB3260123645	1,800.00	0.7328	1,315.89	1,319.11	0.0000	4.3300	50.0000	0.0000	(0.1583)	(0.0183)	0.0000	1	(0.1766)	01/06/2025
002408.ZK	12/26/2024	SDB3260123645	10,300.00	0.7328	7,529.84	7,548.26	0.0000	4.3300	50.0000	0.0000	(0.9057)	(0.1048)	0.0000	1	(1.0105)	01/06/2025
002408.ZK	12/26/2024	SDB3260123645	300.00	0.7328	219.32	219.85	0.0000	4.3300	50.0000	0.0000	(0.0264)	(0.0031)	0.0000	1	(0.0294)	01/06/2025
002408.ZK	12/26/2024	SDB3260123645	600.00	0.7328	438.63	439.70	0.0000	4.3300	50.0000	0.0000	(0.0528)	(0.0061)	0.0000	1	(0.0589)	01/06/2025
002408.ZK	12/26/2024	SDB3260123645	21,300.00	0.7328	15,571.41	15,609.51	0.0000	4.3300	50.0000	0.0000	(1.8729)	(0.2168)	0.0000	1	(2.0897)	01/06/2025
002408.ZK	12/26/2024	SDB3260123645	5,700.00	0.7328	4,167.00	4,177.19	0.0000	4.3300	50.0000	0.0000	(0.5012)	(0.0580)	0.0000	1	(0.5592)	01/06/2025
002408.ZK	12/26/2024	SDB3260123645	2,300.00	0.7328	1,681.42	1,685.53	0.0000	4.3300	50.0000	0.0000	(0.2022)	(0.0234)	0.0000	1	(0.2256)	01/06/2025
002408.ZK	12/26/2024	SDB3260123645	3,800.00	0.7328	2,778.00	2,784.80	0.0000	4.3300	50.0000	0.0000	(0.3341)	(0.0387)	0.0000	1	(0.3728)	01/06/2025
002408.ZK	12/26/2024	SDB3260123645	12,600.00	0.7328	9,211.26	9,233.80	0.0000	4.3300	50.0000	0.0000	(1.1079)	(0.1282)	0.0000	1	(1.2362)	01/06/2025
002408.ZK	12/26/2024	SDB3260123645	3,500.00	0.7328	2,558.68	2,564.94	0.0000	4.3300	50.0000	0.0000	(0.3078)	(0.0356)	0.0000	1	(0.3434)	01/06/2025
002408.ZK	12/26/2024	SDB3260123645	1,100.00	0.7328	804.16	806.13	0.0000	4.3300	50.0000	0.0000	(0.0967)	(0.0112)	0.0000	1	(0.1079)	01/06/2025
002408.ZK	12/26/2024	SDB3260123645	800.00	0.7328	584.84	586.27	0.0000	4.3300	50.0000	0.0000	(0.0703)	(0.0081)	0.0000	1	(0.0785)	01/06/2025
002408.ZK	12/26/2024	SDB3260123645	3,700.00	0.7328	2,704.89	2,711.51	0.0000	4.3300	50.0000	0.0000	(0.3253)	(0.0377)	0.0000	1	(0.3630)	01/06/2025
002408.ZK	12/26/2024	SDB3260123645	4,400.00	0.7328	3,216.63	3,224.50	0.0000	4.3300	50.0000	0.0000	(0.3869)	(0.0448)	0.0000	1	(0.4317)	01/06/2025
002408.ZK	12/26/2024	SDB3260123645	4,300.00	0.7328	3,143.52	3,151.22	0.0000	4.3300	50.0000	0.0000	(0.3781)	(0.0438)	0.0000	1	(0.4219)	01/06/2025
002408.ZK	12/26/2024	SDB3260123645	200.00	0.7328	146.21	146.57	0.0000	4.3300	50.0000	0.0000	(0.0176)	(0.0020)	0.0000	1	(0.0196)	01/06/2025
002408.ZK	12/26/2024	SDB3260123645	1,000.00	0.7328	731.05	732.84	0.0000	4.3300	50.0000	0.0000	(0.0879)	(0.0102)	0.0000	1	(0.0981)	01/06/2025
002408.ZK	12/26/2024	SDB3260123645	100.00	0.7328	73.11	73.28	0.0000	4.3300	50.0000	0.0000	(0.0088)	(0.0010)	0.0000	1	(0.0098)	01/06/2025
002408.ZK	12/26/2024	SDB3260123645	300.00	0.7328	219.32	219.85	0.0000	4.3300	50.0000	0.0000	(0.0264)	(0.0031)	0.0000	1	(0.0294)	01/06/2025
002408.ZK	12/26/2024	SDB3260123645	1,300.00	0.7328	950.37	952.69	0.0000	4.3300	50.0000	0.0000	(0.1143)	(0.0132)	0.0000	1	(0.1275)	01/06/2025
002408.ZK	12/26/2024	SDB3260123645	100.00	0.7328	73.11	73.28	0.0000	4.3300	50.0000	0.0000	(0.0088)	(0.0010)	0.0000	1	(0.0098)	01/06/2025
002408.ZK	12/24/2024	SDB3260123645	1,000.00	0.7328	731.05	732.84	0.0000	4.3300	50.0000	0.0000	(0.1759)	(0.0204)	0.0000	2	(0.1962)	01/06/2025
002408.ZK	12/24/2024	SDB3260123645	800.00	0.7328	584.84	586.27	0.0000	4.3300	50.0000	0.0000	(0.1407)	(0.0163)	0.0000	2	(0.1570)	01/06/2025
002408.ZK	12/24/2024	SDB3260123645	2,200.00	0.7328	1,608.31	1,612.25	0.0000	4.3300	50.0000	0.0000	(0.3869)	(0.0448)	0.0000	2	(0.4317)	01/06/2025
002408.ZK	12/24/2024	SDB3260123645	1,000.00	0.7328	731.05	732.84	0.0000	4.3300	50.0000	0.0000	(0.1759)	(0.0204)	0.0000	2	(0.1962)	01/06/2025
002408.ZK	12/24/2024	SDB3260123645	100.00	0.7328	73.11	73.28	0.0000	4.3300	50.0000	0.0000	(0.0176)	(0.0020)	0.0000	2	(0.0196)	01/06/2025
002408.ZK	12/24/2024	SDB3260123645	100.00	0.7328	73.11	73.28	0.0000	4.3300	50.0000	0.0000	(0.0176)	(0.0020)	0.0000	2	(0.0196)	01/06/2025
002408.ZK	12/24/2024	SDB3260123645	2,000.00	0.7328	1,462.10	1,465.68	0.0000	4.3300	50.0000	0.0000	(0.3517)	(0.0407)	0.0000	2	(0.3924)	01/06/2025
002408.ZK	12/24/2024	SDB3260123645	500.00	0.7328	365.53	366.42	0.0000	4.3300	50.0000	0.0000	(0.0879)	(0.0102)	0.0000	2	(0.0981)	01/06/2025
002408.ZK	12/24/2024	SDB3260123645	1,800.00	0.7328	1,315.89	1,319.11	0.0000	4.3300	50.0000	0.0000	(0.3165)	(0.0366)	0.0000	2	(0.3532)	01/06/2025
002408.ZK	12/24/2024	SDB3260123645	10,300.00	0.7328	7,529.84	7,548.26	0.0000	4.3300	50.0000	0.0000	(1.8113)	(0.2097)	0.0000	2	(2.0210)	01/06/2025
002408.ZK	12/24/2024	SDB3260123645	300.00	0.7328	219.32	219.85	0.0000	4.3300	50.0000	0.0000	(0.0528)	(0.0061)	0.0000	2	(0.0589)	01/06/2025
002408.ZK	12/24/2024	SDB3260123645	600.00	0.7328	438.63	439.70	0.0000	4.3300	50.0000	0.0000	(0.1055)	(0.0122)	0.0000	2	(0.1177)	01/06/2025
002408.ZK	12/24/2024	SDB3260123645	21,300.00	0.7328	15,571.41	15,609.51	0.0000	4.3300	50.0000	0.0000	(3.7458)	(0.4336)	0.0000	2	(4.1794)	01/06/2025
002408.ZK	12/24/2024	SDB3260123645	5,700.00	0.7328	4,167.00	4,177.19	0.0000	4.3300	50.0000	0.0000	(1.0024)	(0.1160)	0.0000	2	(1.1184)	01/06/2025
002408.ZK	12/24/2024	SDB3260123645	2,300.00	0.7328	1,681.42	1,685.53	0.0000	4.3300	50.0000	0.0000	(0.4045)	(0.0468)	0.0000	2	(0.4513)	01/06/2025
002408.ZK	12/24/2024	SDB3260123645	3,800.00	0.7328	2,778.00	2,784.80	0.0000	4.3300	50.0000	0.0000	(0.6683)	(0.0774)	0.0000	2	(0.7456)	01/06/2025
002408.ZK	12/24/2024	SDB3260123645	12,600.00	0.7328	9,211.26	9,233.80	0.0000	4.3300	50.0000	0.0000	(2.2158)	(0.2565)	0.0000	2	(2.4723)	01/06/2025
002408.ZK	12/24/2024	SDB3260123645	3,500.00	0.7328	2,558.68	2,564.94	0.0000	4.3300	50.0000	0.0000	(0.6155)	(0.0712)	0.0000	2	(0.6868)	01/06/2025
002408.ZK	12/24/2024	SDB3260123645	1,100.00	0.7328	804.16	806.13	0.0000	4.3300	50.0000	0.0000	(0.1934)	(0.0224)	0.0000	2	(0.2158)	01/06/2025
002408.ZK	12/24/2024	SDB3260123645	800.00	0.7328	584.84	586.27	0.0000	4.3300	50.0000	0.0000	(0.1407)	(0.0163)	0.0000	2	(0.1570)	01/06/2025
002408.ZK	12/24/2024	SDB3260123645	3,700.00	0.7328	2,704.89	2,711.51	0.0000	4.3300	50.0000	0.0000	(0.6507)	(0.0753)	0.0000	2	(0.7260)	01/06/2025
002408.ZK	12/24/2024	SDB3260123645	4,400.00	0.7328	3,216.63	3,224.50	0.0000	4.3300	50.0000	0.0000	(0.7738)	(0.0896)	0.0000	2	(0.8633)	01/06/2025
002408.ZK	12/24/2024	SDB3260123645	4,300.00	0.7328	3,143.52	3,151.22	0.0000	4.3300	50.0000	0.0000	(0.7562)	(0.0875)	0.0000	2	(0.8437)	01/06/2025
002408.ZK	12/24/2024	SDB3260123645	200.00	0.7328	146.21	146.57	0.0000	4.3300	50.0000	0.0000	(0.0352)	(0.0041)	0.0000	2	(0.0392)	01/06/2025
002408.ZK	12/24/2024	SDB3260123645	1,000.00	0.7328	731.05	732.84	0.0000	4.3300	50.0000	0.0000	(0.1759)	(0.0204)	0.0000	2	(0.1962)	01/06/2025
002408.ZK	12/24/2024	SDB3260123645	100.00	0.7328	73.11	73.28	0.0000	4.3300	50.0000	0.0000	(0.0176)	(0.0020)	0.0000	2	(0.0196)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ZIBO QIXIANG TENGDA CHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002408.ZK	12/24/2024	SDB3260123645	300.00	0.7328	219.32	219.85	0.0000	4.3300	50.0000	0.0000	(0.0528)	(0.0061)	0.0000	2	(0.0589)	01/06/2025
002408.ZK	12/24/2024	SDB3260123645	1,300.00	0.7328	950.37	952.69	0.0000	4.3300	50.0000	0.0000	(0.2286)	(0.0265)	0.0000	2	(0.2551)	01/06/2025
002408.ZK	12/24/2024	SDB3260123645	100.00	0.7328	73.11	73.28	0.0000	4.3300	50.0000	0.0000	(0.0176)	(0.0020)	0.0000	2	(0.0196)	01/06/2025
002408.ZK	12/23/2024	SDB3260123645	1,000.00	0.7366	731.05	736.59	0.0000	4.3300	50.0000	0.0000	(0.0879)	(0.0102)	0.0000	1	(0.0982)	01/06/2025
002408.ZK	12/23/2024	SDB3260123645	800.00	0.7366	584.84	589.27	0.0000	4.3300	50.0000	0.0000	(0.0703)	(0.0082)	0.0000	1	(0.0785)	01/06/2025
002408.ZK	12/23/2024	SDB3260123645	2,200.00	0.7366	1,608.31	1,620.49	0.0000	4.3300	50.0000	0.0000	(0.1934)	(0.0225)	0.0000	1	(0.2160)	01/06/2025
002408.ZK	12/23/2024	SDB3260123645	1,000.00	0.7366	731.05	736.59	0.0000	4.3300	50.0000	0.0000	(0.0879)	(0.0102)	0.0000	1	(0.0982)	01/06/2025
002408.ZK	12/23/2024	SDB3260123645	100.00	0.7366	73.11	73.66	0.0000	4.3300	50.0000	0.0000	(0.0088)	(0.0010)	0.0000	1	(0.0098)	01/06/2025
002408.ZK	12/23/2024	SDB3260123645	100.00	0.7366	73.11	73.66	0.0000	4.3300	50.0000	0.0000	(0.0088)	(0.0010)	0.0000	1	(0.0098)	01/06/2025
002408.ZK	12/23/2024	SDB3260123645	2,000.00	0.7366	1,462.10	1,473.17	0.0000	4.3300	50.0000	0.0000	(0.1759)	(0.0205)	0.0000	1	(0.1963)	01/06/2025
002408.ZK	12/23/2024	SDB3260123645	500.00	0.7366	365.53	368.29	0.0000	4.3300	50.0000	0.0000	(0.0440)	(0.0051)	0.0000	1	(0.0491)	01/06/2025
002408.ZK	12/23/2024	SDB3260123645	1,800.00	0.7366	1,315.89	1,325.85	0.0000	4.3300	50.0000	0.0000	(0.1583)	(0.0184)	0.0000	1	(0.1767)	01/06/2025
002408.ZK	12/23/2024	SDB3260123645	10,300.00	0.7366	7,529.84	7,586.83	0.0000	4.3300	50.0000	0.0000	(0.9057)	(0.1054)	0.0000	1	(1.0110)	01/06/2025
002408.ZK	12/23/2024	SDB3260123645	300.00	0.7366	219.32	220.98	0.0000	4.3300	50.0000	0.0000	(0.0264)	(0.0031)	0.0000	1	(0.0294)	01/06/2025
002408.ZK	12/23/2024	SDB3260123645	600.00	0.7366	438.63	441.95	0.0000	4.3300	50.0000	0.0000	(0.0528)	(0.0061)	0.0000	1	(0.0589)	01/06/2025
002408.ZK	12/23/2024	SDB3260123645	21,300.00	0.7366	15,571.41	15,689.26	0.0000	4.3300	50.0000	0.0000	(1.8729)	(0.2179)	0.0000	1	(2.0908)	01/06/2025
002408.ZK	12/23/2024	SDB3260123645	5,700.00	0.7366	4,167.00	4,198.53	0.0000	4.3300	50.0000	0.0000	(0.5012)	(0.0583)	0.0000	1	(0.5595)	01/06/2025
002408.ZK	12/23/2024	SDB3260123645	2,300.00	0.7366	1,681.42	1,694.15	0.0000	4.3300	50.0000	0.0000	(0.2022)	(0.0235)	0.0000	1	(0.2258)	01/06/2025
002408.ZK	12/23/2024	SDB3260123645	3,800.00	0.7366	2,778.00	2,799.02	0.0000	4.3300	50.0000	0.0000	(0.3341)	(0.0389)	0.0000	1	(0.3730)	01/06/2025
002408.ZK	12/23/2024	SDB3260123645	12,600.00	0.7366	9,211.26	9,280.97	0.0000	4.3300	50.0000	0.0000	(1.1079)	(0.1289)	0.0000	1	(1.2368)	01/06/2025
002408.ZK	12/23/2024	SDB3260123645	3,500.00	0.7366	2,558.68	2,578.05	0.0000	4.3300	50.0000	0.0000	(0.3078)	(0.0358)	0.0000	1	(0.3436)	01/06/2025
002408.ZK	12/23/2024	SDB3260123645	1,100.00	0.7366	804.16	810.24	0.0000	4.3300	50.0000	0.0000	(0.0967)	(0.0113)	0.0000	1	(0.1080)	01/06/2025
002408.ZK	12/23/2024	SDB3260123645	800.00	0.7366	584.84	589.27	0.0000	4.3300	50.0000	0.0000	(0.0703)	(0.0082)	0.0000	1	(0.0785)	01/06/2025
002408.ZK	12/23/2024	SDB3260123645	3,700.00	0.7366	2,704.89	2,725.36	0.0000	4.3300	50.0000	0.0000	(0.3253)	(0.0379)	0.0000	1	(0.3632)	01/06/2025
002408.ZK	12/23/2024	SDB3260123645	4,400.00	0.7366	3,216.63	3,240.97	0.0000	4.3300	50.0000	0.0000	(0.3869)	(0.0450)	0.0000	1	(0.4319)	01/06/2025
002408.ZK	12/23/2024	SDB3260123645	4,300.00	0.7366	3,143.52	3,167.32	0.0000	4.3300	50.0000	0.0000	(0.3781)	(0.0440)	0.0000	1	(0.4221)	01/06/2025
002408.ZK	12/23/2024	SDB3260123645	200.00	0.7366	146.21	147.32	0.0000	4.3300	50.0000	0.0000	(0.0176)	(0.0020)	0.0000	1	(0.0196)	01/06/2025
002408.ZK	12/23/2024	SDB3260123645	1,000.00	0.7366	731.05	736.59	0.0000	4.3300	50.0000	0.0000	(0.0879)	(0.0102)	0.0000	1	(0.0982)	01/06/2025
002408.ZK	12/23/2024	SDB3260123645	100.00	0.7366	73.11	73.66	0.0000	4.3300	50.0000	0.0000	(0.0088)	(0.0010)	0.0000	1	(0.0098)	01/06/2025
002408.ZK	12/23/2024	SDB3260123645	300.00	0.7366	219.32	220.98	0.0000	4.3300	50.0000	0.0000	(0.0264)	(0.0031)	0.0000	1	(0.0294)	01/06/2025
002408.ZK	12/23/2024	SDB3260123645	1,300.00	0.7366	950.37	957.56	0.0000	4.3300	50.0000	0.0000	(0.1143)	(0.0133)	0.0000	1	(0.1276)	01/06/2025
002408.ZK	12/23/2024	SDB3260123645	100.00	0.7366	73.11	73.66	0.0000	4.3300	50.0000	0.0000	(0.0088)	(0.0010)	0.0000	1	(0.0098)	01/06/2025
002408.ZK	12/20/2024	SDB3260123645	1,000.00	0.7460	731.05	746.04	0.0000	4.3300	50.0000	0.0000	(0.2638)	(0.0311)	0.0000	3	(0.2949)	01/06/2025
002408.ZK	12/20/2024	SDB3260123645	800.00	0.7460	584.84	596.83	0.0000	4.3300	50.0000	0.0000	(0.2110)	(0.0249)	0.0000	3	(0.2359)	01/06/2025
002408.ZK	12/20/2024	SDB3260123645	2,200.00	0.7460	1,608.31	1,641.28	0.0000	4.3300	50.0000	0.0000	(0.5803)	(0.0684)	0.0000	3	(0.6487)	01/06/2025
002408.ZK	12/20/2024	SDB3260123645	1,000.00	0.7460	731.05	746.04	0.0000	4.3300	50.0000	0.0000	(0.2638)	(0.0311)	0.0000	3	(0.2949)	01/06/2025
002408.ZK	12/20/2024	SDB3260123645	100.00	0.7460	73.11	74.60	0.0000	4.3300	50.0000	0.0000	(0.0264)	(0.0031)	0.0000	3	(0.0295)	01/06/2025
002408.ZK	12/20/2024	SDB3260123645	100.00	0.7460	73.11	74.60	0.0000	4.3300	50.0000	0.0000	(0.0264)	(0.0031)	0.0000	3	(0.0295)	01/06/2025
002408.ZK	12/20/2024	SDB3260123645	2,000.00	0.7460	1,462.10	1,492.08	0.0000	4.3300	50.0000	0.0000	(0.5276)	(0.0622)	0.0000	3	(0.5897)	01/06/2025
002408.ZK	12/20/2024	SDB3260123645	500.00	0.7460	365.53	373.02	0.0000	4.3300	50.0000	0.0000	(0.1319)	(0.0155)	0.0000	3	(0.1474)	01/06/2025
002408.ZK	12/20/2024	SDB3260123645	1,800.00	0.7460	1,315.89	1,342.87	0.0000	4.3300	50.0000	0.0000	(0.4748)	(0.0560)	0.0000	3	(0.5308)	01/06/2025
002408.ZK	12/20/2024	SDB3260123645	10,300.00	0.7460	7,529.84	7,684.19	0.0000	4.3300	50.0000	0.0000	(2.7170)	(0.3202)	0.0000	3	(3.0372)	01/06/2025
002408.ZK	12/20/2024	SDB3260123645	300.00	0.7460	219.32	223.81	0.0000	4.3300	50.0000	0.0000	(0.0791)	(0.0093)	0.0000	3	(0.0885)	01/06/2025
002408.ZK	12/20/2024	SDB3260123645	600.00	0.7460	438.63	447.62	0.0000	4.3300	50.0000	0.0000	(0.1583)	(0.0187)	0.0000	3	(0.1769)	01/06/2025
002408.ZK	12/20/2024	SDB3260123645	21,300.00	0.7460	15,571.41	15,890.61	0.0000	4.3300	50.0000	0.0000	(5.6187)	(0.6621)	0.0000	3	(6.2808)	01/06/2025
002408.ZK	12/20/2024	SDB3260123645	5,700.00	0.7460	4,167.00	4,252.42	0.0000	4.3300	50.0000	0.0000	(1.5036)	(0.1772)	0.0000	3	(1.6808)	01/06/2025
002408.ZK	12/20/2024	SDB3260123645	2,300.00	0.7460	1,681.42	1,715.89	0.0000	4.3300	50.0000	0.0000	(0.6067)	(0.0715)	0.0000	3	(0.6782)	01/06/2025
002408.ZK	12/20/2024	SDB3260123645	3,800.00	0.7460	2,778.00	2,834.94	0.0000	4.3300	50.0000	0.0000	(1.0024)	(0.1181)	0.0000	3	(1.1205)	01/06/2025
002408.ZK	12/20/2024	SDB3260123645	12,600.00	0.7460	9,211.26	9,400.08	0.0000	4.3300	50.0000	0.0000	(3.3237)	(0.3917)	0.0000	3	(3.7154)	01/06/2025
002408.ZK	12/20/2024	SDB3260123645	3,500.00	0.7460	2,558.68	2,611.13	0.0000	4.3300	50.0000	0.0000	(0.9233)	(0.1088)	0.0000	3	(1.0321)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ZIBO QIXIANG TENGDA CHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002408.ZK	12/20/2024	SDB3260123645	1,100.00	0.7460	804.16	820.64	0.0000	4.3300	50.0000	0.0000	(0.2902)	(0.0342)	0.0000	3	(0.3244)	01/06/2025
002408.ZK	12/20/2024	SDB3260123645	800.00	0.7460	584.84	596.83	0.0000	4.3300	50.0000	0.0000	(0.2110)	(0.0249)	0.0000	3	(0.2359)	01/06/2025
002408.ZK	12/20/2024	SDB3260123645	3,700.00	0.7460	2,704.89	2,760.34	0.0000	4.3300	50.0000	0.0000	(0.9760)	(0.1150)	0.0000	3	(1.0910)	01/06/2025
002408.ZK	12/20/2024	SDB3260123645	4,400.00	0.7460	3,216.63	3,282.57	0.0000	4.3300	50.0000	0.0000	(1.1607)	(0.1368)	0.0000	3	(1.2974)	01/06/2025
002408.ZK	12/20/2024	SDB3260123645	4,300.00	0.7460	3,143.52	3,207.96	0.0000	4.3300	50.0000	0.0000	(1.1343)	(0.1337)	0.0000	3	(1.2680)	01/06/2025
002408.ZK	12/20/2024	SDB3260123645	200.00	0.7460	146.21	149.21	0.0000	4.3300	50.0000	0.0000	(0.0528)	(0.0062)	0.0000	3	(0.0590)	01/06/2025
002408.ZK	12/20/2024	SDB3260123645	1,000.00	0.7460	731.05	746.04	0.0000	4.3300	50.0000	0.0000	(0.2638)	(0.0311)	0.0000	3	(0.2949)	01/06/2025
002408.ZK	12/20/2024	SDB3260123645	100.00	0.7460	73.11	74.60	0.0000	4.3300	50.0000	0.0000	(0.0264)	(0.0031)	0.0000	3	(0.0295)	01/06/2025
002408.ZK	12/20/2024	SDB3260123645	300.00	0.7460	219.32	223.81	0.0000	4.3300	50.0000	0.0000	(0.0791)	(0.0093)	0.0000	3	(0.0885)	01/06/2025
002408.ZK	12/20/2024	SDB3260123645	1,300.00	0.7460	950.37	969.85	0.0000	4.3300	50.0000	0.0000	(0.3429)	(0.0404)	0.0000	3	(0.3833)	01/06/2025
002408.ZK	12/20/2024	SDB3260123645	100.00	0.7460	73.11	74.60	0.0000	4.3300	50.0000	0.0000	(0.0264)	(0.0031)	0.0000	3	(0.0295)	01/06/2025
002408.ZK	12/19/2024	SDB3260123645	1,000.00	0.7712	731.05	771.20	0.0000	4.5800	50.0000	0.0000	(0.0930)	(0.0107)	0.0000	1	(0.1037)	01/06/2025
002408.ZK	12/19/2024	SDB3260123645	800.00	0.7712	584.84	616.96	0.0000	4.5800	50.0000	0.0000	(0.0744)	(0.0086)	0.0000	1	(0.0830)	01/06/2025
002408.ZK	12/19/2024	SDB3260123645	2,200.00	0.7712	1,608.31	1,696.64	0.0000	4.5800	50.0000	0.0000	(0.2046)	(0.0236)	0.0000	1	(0.2282)	01/06/2025
002408.ZK	12/19/2024	SDB3260123645	1,000.00	0.7712	731.05	771.20	0.0000	4.5800	50.0000	0.0000	(0.0930)	(0.0107)	0.0000	1	(0.1037)	01/06/2025
002408.ZK	12/19/2024	SDB3260123645	100.00	0.7712	73.11	77.12	0.0000	4.5800	50.0000	0.0000	(0.0093)	(0.0011)	0.0000	1	(0.0104)	01/06/2025
002408.ZK	12/19/2024	SDB3260123645	100.00	0.7712	73.11	77.12	0.0000	4.5800	50.0000	0.0000	(0.0093)	(0.0011)	0.0000	1	(0.0104)	01/06/2025
002408.ZK	12/19/2024	SDB3260123645	2,000.00	0.7712	1,462.10	1,542.40	0.0000	4.5800	50.0000	0.0000	(0.1860)	(0.0214)	0.0000	1	(0.2074)	01/06/2025
002408.ZK	12/19/2024	SDB3260123645	500.00	0.7712	365.53	385.60	0.0000	4.5800	50.0000	0.0000	(0.0465)	(0.0054)	0.0000	1	(0.0519)	01/06/2025
002408.ZK	12/19/2024	SDB3260123645	1,800.00	0.7712	1,315.89	1,388.16	0.0000	4.5800	50.0000	0.0000	(0.1674)	(0.0193)	0.0000	1	(0.1867)	01/06/2025
002408.ZK	12/19/2024	SDB3260123645	10,300.00	0.7712	7,529.84	7,943.35	0.0000	4.5800	50.0000	0.0000	(0.1103)	(0.0580)	0.0000	1	(1.0683)	01/06/2025
002408.ZK	12/19/2024	SDB3260123645	300.00	0.7712	219.32	231.36	0.0000	4.5800	50.0000	0.0000	(0.0279)	(0.0032)	0.0000	1	(0.0311)	01/06/2025
002408.ZK	12/19/2024	SDB3260123645	600.00	0.7712	438.63	462.72	0.0000	4.5800	50.0000	0.0000	(0.0558)	(0.0064)	0.0000	1	(0.0622)	01/06/2025
002408.ZK	12/19/2024	SDB3260123645	21,300.00	0.7712	15,571.41	16,426.54	0.0000	4.5800	50.0000	0.0000	(1.9810)	(0.2281)	0.0000	1	(2.2092)	01/06/2025
002408.ZK	12/19/2024	SDB3260123645	5,700.00	0.7712	4,167.00	4,395.83	0.0000	4.5800	50.0000	0.0000	(0.5301)	(0.0611)	0.0000	1	(0.5912)	01/06/2025
002408.ZK	12/19/2024	SDB3260123645	2,300.00	0.7712	1,681.42	1,773.76	0.0000	4.5800	50.0000	0.0000	(0.2139)	(0.0246)	0.0000	1	(0.2385)	01/06/2025
002408.ZK	12/19/2024	SDB3260123645	3,800.00	0.7712	2,778.00	2,930.56	0.0000	4.5800	50.0000	0.0000	(0.3534)	(0.0407)	0.0000	1	(0.3941)	01/06/2025
002408.ZK	12/19/2024	SDB3260123645	12,600.00	0.7712	9,211.26	9,717.11	0.0000	4.5800	50.0000	0.0000	(1.1719)	(0.1350)	0.0000	1	(1.3068)	01/06/2025
002408.ZK	12/19/2024	SDB3260123645	3,500.00	0.7712	2,558.68	2,699.20	0.0000	4.5800	50.0000	0.0000	(0.3255)	(0.0375)	0.0000	1	(0.3630)	01/06/2025
002408.ZK	12/19/2024	SDB3260123645	1,100.00	0.7712	804.16	848.32	0.0000	4.5800	50.0000	0.0000	(0.1023)	(0.0118)	0.0000	1	(0.1141)	01/06/2025
002408.ZK	12/19/2024	SDB3260123645	800.00	0.7712	584.84	616.96	0.0000	4.5800	50.0000	0.0000	(0.0744)	(0.0086)	0.0000	1	(0.0830)	01/06/2025
002408.ZK	12/19/2024	SDB3260123645	3,700.00	0.7712	2,704.89	2,853.44	0.0000	4.5800	50.0000	0.0000	(0.3441)	(0.0396)	0.0000	1	(0.3838)	01/06/2025
002408.ZK	12/19/2024	SDB3260123645	4,400.00	0.7712	3,216.63	3,393.28	0.0000	4.5800	50.0000	0.0000	(0.4092)	(0.0471)	0.0000	1	(0.4564)	01/06/2025
002408.ZK	12/19/2024	SDB3260123645	4,300.00	0.7712	3,143.52	3,316.16	0.0000	4.5800	50.0000	0.0000	(0.3999)	(0.0461)	0.0000	1	(0.4460)	01/06/2025
002408.ZK	12/19/2024	SDB3260123645	200.00	0.7712	146.21	154.24	0.0000	4.5800	50.0000	0.0000	(0.0186)	(0.0021)	0.0000	1	(0.0207)	01/06/2025
002408.ZK	12/19/2024	SDB3260123645	1,000.00	0.7712	731.05	771.20	0.0000	4.5800	50.0000	0.0000	(0.0930)	(0.0107)	0.0000	1	(0.1037)	01/06/2025
002408.ZK	12/19/2024	SDB3260123645	100.00	0.7712	73.11	77.12	0.0000	4.5800	50.0000	0.0000	(0.0093)	(0.0011)	0.0000	1	(0.0104)	01/06/2025
002408.ZK	12/19/2024	SDB3260123645	300.00	0.7712	219.32	231.36	0.0000	4.5800	50.0000	0.0000	(0.0279)	(0.0032)	0.0000	1	(0.0311)	01/06/2025
002408.ZK	12/19/2024	SDB3260123645	1,300.00	0.7712	950.37	1,002.56	0.0000	4.5800	50.0000	0.0000	(0.1209)	(0.0139)	0.0000	1	(0.1348)	01/06/2025
002408.ZK	12/19/2024	SDB3260123645	100.00	0.7712	73.11	77.12	0.0000	4.5800	50.0000	0.0000	(0.0093)	(0.0011)	0.0000	1	(0.0104)	01/06/2025
002408.ZK	12/18/2024	SDB3260123645	1,000.00	0.7423	731.05	742.25	0.0000	4.5800	50.0000	0.0000	(0.0930)	(0.0103)	0.0000	1	(0.1033)	01/06/2025
002408.ZK	12/18/2024	SDB3260123645	800.00	0.7423	584.84	593.80	0.0000	4.5800	50.0000	0.0000	(0.0744)	(0.0082)	0.0000	1	(0.0827)	01/06/2025
002408.ZK	12/18/2024	SDB3260123645	2,200.00	0.7423	1,608.31	1,632.95	0.0000	4.5800	50.0000	0.0000	(0.2046)	(0.0227)	0.0000	1	(0.2273)	01/06/2025
002408.ZK	12/18/2024	SDB3260123645	1,000.00	0.7423	731.05	742.25	0.0000	4.5800	50.0000	0.0000	(0.0930)	(0.0103)	0.0000	1	(0.1033)	01/06/2025
002408.ZK	12/18/2024	SDB3260123645	100.00	0.7423	73.11	74.22	0.0000	4.5800	50.0000	0.0000	(0.0093)	(0.0010)	0.0000	1	(0.0103)	01/06/2025
002408.ZK	12/18/2024	SDB3260123645	100.00	0.7423	73.11	74.22	0.0000	4.5800	50.0000	0.0000	(0.0093)	(0.0010)	0.0000	1	(0.0103)	01/06/2025
002408.ZK	12/18/2024	SDB3260123645	2,000.00	0.7423	1,462.10	1,484.50	0.0000	4.5800	50.0000	0.0000	(0.1860)	(0.0206)	0.0000	1	(0.2066)	01/06/2025
002408.ZK	12/18/2024	SDB3260123645	500.00	0.7423	365.53	371.13	0.0000	4.5800	50.0000	0.0000	(0.0465)	(0.0052)	0.0000	1	(0.0517)	01/06/2025
002408.ZK	12/18/2024	SDB3260123645	1,800.00	0.7423	1,315.89	1,336.05	0.0000	4.5800	50.0000	0.0000	(0.1674)	(0.0186)	0.0000	1	(0.1860)	01/06/2025
002408.ZK	12/18/2024	SDB3260123645	10,300.00	0.7423	7,529.84	7,645.17	0.0000	4.5800	50.0000	0.0000	(0.9580)	(0.1062)	0.0000	1	(1.0641)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ZIBO QIXIANG TENGDA CHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002408.ZK	12/18/2024	SDB3260123645	300.00	0.7423	219.32	222.68	0.0000	4.5800	50.0000	0.0000	(0.0279)	(0.0031)	0.0000	1	(0.0310)	01/06/2025
002408.ZK	12/18/2024	SDB3260123645	600.00	0.7423	438.63	445.35	0.0000	4.5800	50.0000	0.0000	(0.0558)	(0.0062)	0.0000	1	(0.0620)	01/06/2025
002408.ZK	12/18/2024	SDB3260123645	21,300.00	0.7423	15,571.41	15,809.92	0.0000	4.5800	50.0000	0.0000	(1.9810)	(0.2196)	0.0000	1	(2.2006)	01/06/2025
002408.ZK	12/18/2024	SDB3260123645	5,700.00	0.7423	4,167.00	4,230.82	0.0000	4.5800	50.0000	0.0000	(0.5301)	(0.0588)	0.0000	1	(0.5889)	01/06/2025
002408.ZK	12/18/2024	SDB3260123645	2,300.00	0.7423	1,681.42	1,707.17	0.0000	4.5800	50.0000	0.0000	(0.2139)	(0.0237)	0.0000	1	(0.2376)	01/06/2025
002408.ZK	12/18/2024	SDB3260123645	3,800.00	0.7423	2,778.00	2,820.55	0.0000	4.5800	50.0000	0.0000	(0.3534)	(0.0392)	0.0000	1	(0.3926)	01/06/2025
002408.ZK	12/18/2024	SDB3260123645	12,600.00	0.7423	9,211.26	9,352.35	0.0000	4.5800	50.0000	0.0000	(1.1719)	(0.1299)	0.0000	1	(1.3018)	01/06/2025
002408.ZK	12/18/2024	SDB3260123645	3,500.00	0.7423	2,558.68	2,597.88	0.0000	4.5800	50.0000	0.0000	(0.3255)	(0.0361)	0.0000	1	(0.3616)	01/06/2025
002408.ZK	12/18/2024	SDB3260123645	1,100.00	0.7423	804.16	816.48	0.0000	4.5800	50.0000	0.0000	(0.1023)	(0.0113)	0.0000	1	(0.1136)	01/06/2025
002408.ZK	12/18/2024	SDB3260123645	800.00	0.7423	584.84	593.80	0.0000	4.5800	50.0000	0.0000	(0.0744)	(0.0082)	0.0000	1	(0.0827)	01/06/2025
002408.ZK	12/18/2024	SDB3260123645	3,700.00	0.7423	2,704.89	2,746.32	0.0000	4.5800	50.0000	0.0000	(0.3441)	(0.0381)	0.0000	1	(0.3823)	01/06/2025
002408.ZK	12/18/2024	SDB3260123645	4,400.00	0.7423	3,216.63	3,265.90	0.0000	4.5800	50.0000	0.0000	(0.4092)	(0.0454)	0.0000	1	(0.4546)	01/06/2025
002408.ZK	12/18/2024	SDB3260123645	4,300.00	0.7423	3,143.52	3,191.68	0.0000	4.5800	50.0000	0.0000	(0.3999)	(0.0443)	0.0000	1	(0.4443)	01/06/2025
002408.ZK	12/18/2024	SDB3260123645	200.00	0.7423	146.21	148.45	0.0000	4.5800	50.0000	0.0000	(0.0186)	(0.0021)	0.0000	1	(0.0207)	01/06/2025
002408.ZK	12/18/2024	SDB3260123645	1,000.00	0.7423	731.05	742.25	0.0000	4.5800	50.0000	0.0000	(0.0930)	(0.0103)	0.0000	1	(0.1033)	01/06/2025
002408.ZK	12/18/2024	SDB3260123645	100.00	0.7423	73.11	74.22	0.0000	4.5800	50.0000	0.0000	(0.0093)	(0.0010)	0.0000	1	(0.0103)	01/06/2025
002408.ZK	12/18/2024	SDB3260123645	300.00	0.7423	219.32	222.68	0.0000	4.5800	50.0000	0.0000	(0.0279)	(0.0031)	0.0000	1	(0.0310)	01/06/2025
002408.ZK	12/18/2024	SDB3260123645	1,300.00	0.7423	950.37	964.92	0.0000	4.5800	50.0000	0.0000	(0.1209)	(0.0134)	0.0000	1	(0.1343)	01/06/2025
002408.ZK	12/18/2024	SDB3260123645	100.00	0.7423	73.11	74.22	0.0000	4.5800	50.0000	0.0000	(0.0093)	(0.0010)	0.0000	1	(0.0103)	01/06/2025
002408.ZK	12/17/2024	SDB3260123645	1,000.00	0.7652	731.05	765.19	0.0000	4.5800	50.0000	0.0000	(0.0930)	(0.0106)	0.0000	1	(0.1036)	01/06/2025
002408.ZK	12/17/2024	SDB3260123645	800.00	0.7652	584.84	612.15	0.0000	4.5800	50.0000	0.0000	(0.0744)	(0.0085)	0.0000	1	(0.0829)	01/06/2025
002408.ZK	12/17/2024	SDB3260123645	2,200.00	0.7652	1,608.31	1,683.42	0.0000	4.5800	50.0000	0.0000	(0.2046)	(0.0234)	0.0000	1	(0.2280)	01/06/2025
002408.ZK	12/17/2024	SDB3260123645	1,000.00	0.7652	731.05	765.19	0.0000	4.5800	50.0000	0.0000	(0.0930)	(0.0106)	0.0000	1	(0.1036)	01/06/2025
002408.ZK	12/17/2024	SDB3260123645	100.00	0.7652	73.11	76.52	0.0000	4.5800	50.0000	0.0000	(0.0093)	(0.0011)	0.0000	1	(0.0104)	01/06/2025
002408.ZK	12/17/2024	SDB3260123645	100.00	0.7652	73.11	76.52	0.0000	4.5800	50.0000	0.0000	(0.0093)	(0.0011)	0.0000	1	(0.0104)	01/06/2025
002408.ZK	12/17/2024	SDB3260123645	2,000.00	0.7652	1,462.10	1,530.38	0.0000	4.5800	50.0000	0.0000	(0.1860)	(0.0213)	0.0000	1	(0.2073)	01/06/2025
002408.ZK	12/17/2024	SDB3260123645	500.00	0.7652	365.53	382.60	0.0000	4.5800	50.0000	0.0000	(0.0465)	(0.0053)	0.0000	1	(0.0518)	01/06/2025
002408.ZK	12/17/2024	SDB3260123645	1,800.00	0.7652	1,315.89	1,377.35	0.0000	4.5800	50.0000	0.0000	(0.1674)	(0.0191)	0.0000	1	(0.1865)	01/06/2025
002408.ZK	12/17/2024	SDB3260123645	10,300.00	0.7652	7,529.84	7,881.48	0.0000	4.5800	50.0000	0.0000	(0.9580)	(0.1095)	0.0000	1	(1.0674)	01/06/2025
002408.ZK	12/17/2024	SDB3260123645	300.00	0.7652	219.32	229.56	0.0000	4.5800	50.0000	0.0000	(0.0279)	(0.0032)	0.0000	1	(0.0311)	01/06/2025
002408.ZK	12/17/2024	SDB3260123645	600.00	0.7652	438.63	459.12	0.0000	4.5800	50.0000	0.0000	(0.0558)	(0.0064)	0.0000	1	(0.0622)	01/06/2025
002408.ZK	12/17/2024	SDB3260123645	21,300.00	0.7652	15,571.41	16,298.59	0.0000	4.5800	50.0000	0.0000	(1.9810)	(0.2264)	0.0000	1	(2.2074)	01/06/2025
002408.ZK	12/17/2024	SDB3260123645	5,700.00	0.7652	4,167.00	4,361.59	0.0000	4.5800	50.0000	0.0000	(0.5301)	(0.0606)	0.0000	1	(0.5907)	01/06/2025
002408.ZK	12/17/2024	SDB3260123645	2,300.00	0.7652	1,681.42	1,759.94	0.0000	4.5800	50.0000	0.0000	(0.2139)	(0.0244)	0.0000	1	(0.2384)	01/06/2025
002408.ZK	12/17/2024	SDB3260123645	3,800.00	0.7652	2,778.00	2,907.73	0.0000	4.5800	50.0000	0.0000	(0.3534)	(0.0404)	0.0000	1	(0.3938)	01/06/2025
002408.ZK	12/17/2024	SDB3260123645	12,600.00	0.7652	9,211.26	9,641.42	0.0000	4.5800	50.0000	0.0000	(1.1719)	(0.1339)	0.0000	1	(1.3058)	01/06/2025
002408.ZK	12/17/2024	SDB3260123645	3,500.00	0.7652	2,558.68	2,678.17	0.0000	4.5800	50.0000	0.0000	(0.3255)	(0.0372)	0.0000	1	(0.3627)	01/06/2025
002408.ZK	12/17/2024	SDB3260123645	1,100.00	0.7652	804.16	841.71	0.0000	4.5800	50.0000	0.0000	(0.1023)	(0.0117)	0.0000	1	(0.1140)	01/06/2025
002408.ZK	12/17/2024	SDB3260123645	800.00	0.7652	584.84	612.15	0.0000	4.5800	50.0000	0.0000	(0.0744)	(0.0085)	0.0000	1	(0.0829)	01/06/2025
002408.ZK	12/17/2024	SDB3260123645	3,700.00	0.7652	2,704.89	2,831.21	0.0000	4.5800	50.0000	0.0000	(0.3441)	(0.0393)	0.0000	1	(0.3834)	01/06/2025
002408.ZK	12/17/2024	SDB3260123645	4,400.00	0.7652	3,216.63	3,366.84	0.0000	4.5800	50.0000	0.0000	(0.4092)	(0.0468)	0.0000	1	(0.4560)	01/06/2025
002408.ZK	12/17/2024	SDB3260123645	4,300.00	0.7652	3,143.52	3,290.33	0.0000	4.5800	50.0000	0.0000	(0.3999)	(0.0457)	0.0000	1	(0.4456)	01/06/2025
002408.ZK	12/17/2024	SDB3260123645	200.00	0.7652	146.21	153.04	0.0000	4.5800	50.0000	0.0000	(0.0186)	(0.0021)	0.0000	1	(0.0207)	01/06/2025
002408.ZK	12/17/2024	SDB3260123645	1,000.00	0.7652	731.05	765.19	0.0000	4.5800	50.0000	0.0000	(0.0930)	(0.0106)	0.0000	1	(0.1036)	01/06/2025
002408.ZK	12/17/2024	SDB3260123645	100.00	0.7652	73.11	76.52	0.0000	4.5800	50.0000	0.0000	(0.0093)	(0.0011)	0.0000	1	(0.0104)	01/06/2025
002408.ZK	12/17/2024	SDB3260123645	300.00	0.7652	219.32	229.56	0.0000	4.5800	50.0000	0.0000	(0.0279)	(0.0032)	0.0000	1	(0.0311)	01/06/2025
002408.ZK	12/17/2024	SDB3260123645	1,300.00	0.7652	950.37	994.75	0.0000	4.5800	50.0000	0.0000	(0.1209)	(0.0138)	0.0000	1	(0.1347)	01/06/2025
002408.ZK	12/17/2024	SDB3260123645	100.00	0.7652	73.11	76.52	0.0000	4.5800	50.0000	0.0000	(0.0093)	(0.0011)	0.0000	1	(0.0104)	01/06/2025
002408.ZK	12/16/2024	SDB3260123645	1,000.00	0.7634	731.05	763.44	0.0000	4.5800	50.0000	0.0000	(0.0930)	(0.0106)	0.0000	1	(0.1036)	01/06/2025
002408.ZK	12/16/2024	SDB3260123645	800.00	0.7634	584.84	610.75	0.0000	4.5800	50.0000	0.0000	(0.0744)	(0.0085)	0.0000	1	(0.0829)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ZIBO QIXIANG TENGDA CHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002408.ZK	12/16/2024	SDB3260123645	2,200.00	0.7634	1,608.31	1,679.56	0.0000	4.5800	50.0000	0.0000	(0.2046)	(0.0233)	0.0000	1	(0.2279)	01/06/2025
002408.ZK	12/16/2024	SDB3260123645	1,000.00	0.7634	731.05	763.44	0.0000	4.5800	50.0000	0.0000	(0.0930)	(0.0106)	0.0000	1	(0.1036)	01/06/2025
002408.ZK	12/16/2024	SDB3260123645	100.00	0.7634	73.11	76.34	0.0000	4.5800	50.0000	0.0000	(0.0093)	(0.0011)	0.0000	1	(0.0104)	01/06/2025
002408.ZK	12/16/2024	SDB3260123645	100.00	0.7634	73.11	76.34	0.0000	4.5800	50.0000	0.0000	(0.0093)	(0.0011)	0.0000	1	(0.0104)	01/06/2025
002408.ZK	12/16/2024	SDB3260123645	2,000.00	0.7634	1,462.10	1,526.88	0.0000	4.5800	50.0000	0.0000	(0.1860)	(0.0212)	0.0000	1	(0.2072)	01/06/2025
002408.ZK	12/16/2024	SDB3260123645	500.00	0.7634	365.53	381.72	0.0000	4.5800	50.0000	0.0000	(0.0465)	(0.0053)	0.0000	1	(0.0518)	01/06/2025
002408.ZK	12/16/2024	SDB3260123645	1,800.00	0.7634	1,315.89	1,374.19	0.0000	4.5800	50.0000	0.0000	(0.1674)	(0.0191)	0.0000	1	(0.1865)	01/06/2025
002408.ZK	12/16/2024	SDB3260123645	10,300.00	0.7634	7,529.84	7,863.41	0.0000	4.5800	50.0000	0.0000	(0.9580)	(0.1092)	0.0000	1	(1.0672)	01/06/2025
002408.ZK	12/16/2024	SDB3260123645	300.00	0.7634	219.32	229.03	0.0000	4.5800	50.0000	0.0000	(0.0279)	(0.0032)	0.0000	1	(0.0311)	01/06/2025
002408.ZK	12/16/2024	SDB3260123645	600.00	0.7634	438.63	458.06	0.0000	4.5800	50.0000	0.0000	(0.0558)	(0.0064)	0.0000	1	(0.0622)	01/06/2025
002408.ZK	12/16/2024	SDB3260123645	21,300.00	0.7634	15,571.41	16,261.23	0.0000	4.5800	50.0000	0.0000	(1.9810)	(0.2259)	0.0000	1	(2.2069)	01/06/2025
002408.ZK	12/16/2024	SDB3260123645	5,700.00	0.7634	4,167.00	4,351.60	0.0000	4.5800	50.0000	0.0000	(0.5301)	(0.0604)	0.0000	1	(0.5906)	01/06/2025
002408.ZK	12/16/2024	SDB3260123645	2,300.00	0.7634	1,681.42	1,755.91	0.0000	4.5800	50.0000	0.0000	(0.2139)	(0.0244)	0.0000	1	(0.2383)	01/06/2025
002408.ZK	12/16/2024	SDB3260123645	3,800.00	0.7634	2,778.00	2,901.06	0.0000	4.5800	50.0000	0.0000	(0.3534)	(0.0403)	0.0000	1	(0.3937)	01/06/2025
002408.ZK	12/16/2024	SDB3260123645	12,600.00	0.7634	9,211.26	9,619.32	0.0000	4.5800	50.0000	0.0000	(1.1719)	(0.1336)	0.0000	1	(1.3055)	01/06/2025
002408.ZK	12/16/2024	SDB3260123645	3,500.00	0.7634	2,558.68	2,672.03	0.0000	4.5800	50.0000	0.0000	(0.3255)	(0.0371)	0.0000	1	(0.3626)	01/06/2025
002408.ZK	12/16/2024	SDB3260123645	1,100.00	0.7634	804.16	839.78	0.0000	4.5800	50.0000	0.0000	(0.1023)	(0.0117)	0.0000	1	(0.1140)	01/06/2025
002408.ZK	12/16/2024	SDB3260123645	800.00	0.7634	584.84	610.75	0.0000	4.5800	50.0000	0.0000	(0.0744)	(0.0085)	0.0000	1	(0.0829)	01/06/2025
002408.ZK	12/16/2024	SDB3260123645	3,700.00	0.7634	2,704.89	2,824.72	0.0000	4.5800	50.0000	0.0000	(0.3441)	(0.0392)	0.0000	1	(0.3834)	01/06/2025
002408.ZK	12/16/2024	SDB3260123645	4,400.00	0.7634	3,216.63	3,359.13	0.0000	4.5800	50.0000	0.0000	(0.4092)	(0.0467)	0.0000	1	(0.4559)	01/06/2025
002408.ZK	12/16/2024	SDB3260123645	4,300.00	0.7634	3,143.52	3,282.78	0.0000	4.5800	50.0000	0.0000	(0.3999)	(0.0456)	0.0000	1	(0.4455)	01/06/2025
002408.ZK	12/16/2024	SDB3260123645	200.00	0.7634	146.21	152.69	0.0000	4.5800	50.0000	0.0000	(0.0186)	(0.0021)	0.0000	1	(0.0207)	01/06/2025
002408.ZK	12/16/2024	SDB3260123645	1,000.00	0.7634	731.05	763.44	0.0000	4.5800	50.0000	0.0000	(0.0930)	(0.0106)	0.0000	1	(0.1036)	01/06/2025
002408.ZK	12/16/2024	SDB3260123645	100.00	0.7634	73.11	76.34	0.0000	4.5800	50.0000	0.0000	(0.0093)	(0.0011)	0.0000	1	(0.0104)	01/06/2025
002408.ZK	12/16/2024	SDB3260123645	300.00	0.7634	219.32	229.03	0.0000	4.5800	50.0000	0.0000	(0.0279)	(0.0032)	0.0000	1	(0.0311)	01/06/2025
002408.ZK	12/16/2024	SDB3260123645	1,300.00	0.7634	950.37	992.47	0.0000	4.5800	50.0000	0.0000	(0.1209)	(0.0138)	0.0000	1	(0.1347)	01/06/2025
002408.ZK	12/16/2024	SDB3260123645	100.00	0.7634	73.11	76.34	0.0000	4.5800	50.0000	0.0000	(0.0093)	(0.0011)	0.0000	1	(0.0104)	01/06/2025
002408.ZK	12/13/2024	SDB3260123645	1,000.00	0.7607	731.05	760.66	0.0000	4.5800	50.0000	0.0000	(0.2790)	(0.0317)	0.0000	3	(0.3107)	01/06/2025
002408.ZK	12/13/2024	SDB3260123645	800.00	0.7607	584.84	608.52	0.0000	4.5800	50.0000	0.0000	(0.2232)	(0.0254)	0.0000	3	(0.2486)	01/06/2025
002408.ZK	12/13/2024	SDB3260123645	2,200.00	0.7607	1,608.31	1,673.44	0.0000	4.5800	50.0000	0.0000	(0.6138)	(0.0697)	0.0000	3	(0.6836)	01/06/2025
002408.ZK	12/13/2024	SDB3260123645	1,000.00	0.7607	731.05	760.66	0.0000	4.5800	50.0000	0.0000	(0.2790)	(0.0317)	0.0000	3	(0.3107)	01/06/2025
002408.ZK	12/13/2024	SDB3260123645	100.00	0.7607	73.11	76.07	0.0000	4.5800	50.0000	0.0000	(0.0279)	(0.0032)	0.0000	3	(0.0311)	01/06/2025
002408.ZK	12/13/2024	SDB3260123645	100.00	0.7607	73.11	76.07	0.0000	4.5800	50.0000	0.0000	(0.0279)	(0.0032)	0.0000	3	(0.0311)	01/06/2025
002408.ZK	12/13/2024	SDB3260123645	2,000.00	0.7607	1,462.10	1,521.31	0.0000	4.5800	50.0000	0.0000	(0.5580)	(0.0634)	0.0000	3	(0.6214)	01/06/2025
002408.ZK	12/13/2024	SDB3260123645	500.00	0.7607	365.53	380.33	0.0000	4.5800	50.0000	0.0000	(0.1395)	(0.0158)	0.0000	3	(0.1554)	01/06/2025
002408.ZK	12/13/2024	SDB3260123645	1,800.00	0.7607	1,315.89	1,369.18	0.0000	4.5800	50.0000	0.0000	(0.5022)	(0.0570)	0.0000	3	(0.5593)	01/06/2025
002408.ZK	12/13/2024	SDB3260123645	10,300.00	0.7607	7,529.84	7,834.76	0.0000	4.5800	50.0000	0.0000	(2.8739)	(0.3264)	0.0000	3	(3.2003)	01/06/2025
002408.ZK	12/13/2024	SDB3260123645	300.00	0.7607	219.32	228.20	0.0000	4.5800	50.0000	0.0000	(0.0837)	(0.0095)	0.0000	3	(0.0932)	01/06/2025
002408.ZK	12/13/2024	SDB3260123645	600.00	0.7607	438.63	456.39	0.0000	4.5800	50.0000	0.0000	(0.1674)	(0.0190)	0.0000	3	(0.1864)	01/06/2025
002408.ZK	12/13/2024	SDB3260123645	21,300.00	0.7607	15,571.41	16,201.97	0.0000	4.5800	50.0000	0.0000	(5.9431)	(0.6751)	0.0000	3	(6.6182)	01/06/2025
002408.ZK	12/13/2024	SDB3260123645	5,700.00	0.7607	4,167.00	4,335.74	0.0000	4.5800	50.0000	0.0000	(1.5904)	(0.1807)	0.0000	3	(1.7111)	01/06/2025
002408.ZK	12/13/2024	SDB3260123645	2,300.00	0.7607	1,681.42	1,749.51	0.0000	4.5800	50.0000	0.0000	(0.6417)	(0.0729)	0.0000	3	(0.7146)	01/06/2025
002408.ZK	12/13/2024	SDB3260123645	3,800.00	0.7607	2,778.00	2,890.49	0.0000	4.5800	50.0000	0.0000	(1.0603)	(0.1204)	0.0000	3	(1.1807)	01/06/2025
002408.ZK	12/13/2024	SDB3260123645	12,600.00	0.7607	9,211.26	9,584.27	0.0000	4.5800	50.0000	0.0000	(3.5156)	(0.3993)	0.0000	3	(3.9150)	01/06/2025
002408.ZK	12/13/2024	SDB3260123645	3,500.00	0.7607	2,558.68	2,662.30	0.0000	4.5800	50.0000	0.0000	(0.9766)	(0.1109)	0.0000	3	(1.0875)	01/06/2025
002408.ZK	12/13/2024	SDB3260123645	1,100.00	0.7607	804.16	836.72	0.0000	4.5800	50.0000	0.0000	(0.3069)	(0.0349)	0.0000	3	(0.3418)	01/06/2025
002408.ZK	12/13/2024	SDB3260123645	800.00	0.7607	584.84	608.52	0.0000	4.5800	50.0000	0.0000	(0.2232)	(0.0254)	0.0000	3	(0.2486)	01/06/2025
002408.ZK	12/13/2024	SDB3260123645	3,700.00	0.7607	2,704.89	2,814.43	0.0000	4.5800	50.0000	0.0000	(1.0324)	(0.1173)	0.0000	3	(1.1496)	01/06/2025
002408.ZK	12/13/2024	SDB3260123645	4,400.00	0.7607	3,216.63	3,346.89	0.0000	4.5800	50.0000	0.0000	(1.2277)	(0.1395)	0.0000	3	(1.3671)	01/06/2025
002408.ZK	12/13/2024	SDB3260123645	4,300.00	0.7607	3,143.52	3,270.82	0.0000	4.5800	50.0000	0.0000	(1.1998)	(0.1363)	0.0000	3	(1.3361)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ZIBO QIXIANG TENGDA CHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002408.ZK	12/13/2024	SDB3260123645	200.00	0.7607	146.21	152.13	0.0000	4.5800	50.0000	0.0000	(0.0558)	(0.0063)	0.0000	3	(0.0621)	01/06/2025
002408.ZK	12/13/2024	SDB3260123645	1,000.00	0.7607	731.05	760.66	0.0000	4.5800	50.0000	0.0000	(0.2790)	(0.0317)	0.0000	3	(0.3107)	01/06/2025
002408.ZK	12/13/2024	SDB3260123645	100.00	0.7607	73.11	76.07	0.0000	4.5800	50.0000	0.0000	(0.0279)	(0.0032)	0.0000	3	(0.0311)	01/06/2025
002408.ZK	12/13/2024	SDB3260123645	300.00	0.7607	219.32	228.20	0.0000	4.5800	50.0000	0.0000	(0.0837)	(0.0095)	0.0000	3	(0.0932)	01/06/2025
002408.ZK	12/13/2024	SDB3260123645	1,300.00	0.7607	950.37	988.85	0.0000	4.5800	50.0000	0.0000	(0.3627)	(0.0412)	0.0000	3	(0.4039)	01/06/2025
002408.ZK	12/13/2024	SDB3260123645	100.00	0.7607	73.11	76.07	0.0000	4.5800	50.0000	0.0000	(0.0279)	(0.0032)	0.0000	3	(0.0311)	01/06/2025
002408.ZK	12/12/2024	SDB3260123645	1,000.00	0.7611	731.05	761.14	0.0000	4.5800	50.0000	0.0000	(0.0930)	(0.0106)	0.0000	1	(0.1036)	01/06/2025
002408.ZK	12/12/2024	SDB3260123645	800.00	0.7611	584.84	608.91	0.0000	4.5800	50.0000	0.0000	(0.0744)	(0.0085)	0.0000	1	(0.0829)	01/06/2025
002408.ZK	12/12/2024	SDB3260123645	2,200.00	0.7611	1,608.31	1,674.51	0.0000	4.5800	50.0000	0.0000	(0.2046)	(0.0233)	0.0000	1	(0.2279)	01/06/2025
002408.ZK	12/12/2024	SDB3260123645	1,000.00	0.7611	731.05	761.14	0.0000	4.5800	50.0000	0.0000	(0.0930)	(0.0106)	0.0000	1	(0.1036)	01/06/2025
002408.ZK	12/12/2024	SDB3260123645	100.00	0.7611	73.11	76.11	0.0000	4.5800	50.0000	0.0000	(0.0093)	(0.0011)	0.0000	1	(0.0104)	01/06/2025
002408.ZK	12/12/2024	SDB3260123645	100.00	0.7611	73.11	76.11	0.0000	4.5800	50.0000	0.0000	(0.0093)	(0.0011)	0.0000	1	(0.0104)	01/06/2025
002408.ZK	12/12/2024	SDB3260123645	2,000.00	0.7611	1,462.10	1,522.28	0.0000	4.5800	50.0000	0.0000	(0.1860)	(0.0211)	0.0000	1	(0.2072)	01/06/2025
002408.ZK	12/12/2024	SDB3260123645	500.00	0.7611	365.53	380.57	0.0000	4.5800	50.0000	0.0000	(0.0465)	(0.0053)	0.0000	1	(0.0518)	01/06/2025
002408.ZK	12/12/2024	SDB3260123645	1,800.00	0.7611	1,315.89	1,370.05	0.0000	4.5800	50.0000	0.0000	(0.1674)	(0.0190)	0.0000	1	(0.1864)	01/06/2025
002408.ZK	12/12/2024	SDB3260123645	10,300.00	0.7611	7,529.84	7,839.73	0.0000	4.5800	50.0000	0.0000	(0.9580)	(0.1089)	0.0000	1	(1.0668)	01/06/2025
002408.ZK	12/12/2024	SDB3260123645	300.00	0.7611	219.32	228.34	0.0000	4.5800	50.0000	0.0000	(0.0279)	(0.0032)	0.0000	1	(0.0311)	01/06/2025
002408.ZK	12/12/2024	SDB3260123645	600.00	0.7611	438.63	456.68	0.0000	4.5800	50.0000	0.0000	(0.0558)	(0.0063)	0.0000	1	(0.0621)	01/06/2025
002408.ZK	12/12/2024	SDB3260123645	21,300.00	0.7611	15,571.41	16,212.26	0.0000	4.5800	50.0000	0.0000	(1.9810)	(0.2252)	0.0000	1	(2.2062)	01/06/2025
002408.ZK	12/12/2024	SDB3260123645	5,700.00	0.7611	4,167.00	4,338.49	0.0000	4.5800	50.0000	0.0000	(0.5301)	(0.0603)	0.0000	1	(0.5904)	01/06/2025
002408.ZK	12/12/2024	SDB3260123645	2,300.00	0.7611	1,681.42	1,750.62	0.0000	4.5800	50.0000	0.0000	(0.2139)	(0.0243)	0.0000	1	(0.2382)	01/06/2025
002408.ZK	12/12/2024	SDB3260123645	3,800.00	0.7611	2,778.00	2,892.33	0.0000	4.5800	50.0000	0.0000	(0.3534)	(0.0402)	0.0000	1	(0.3936)	01/06/2025
002408.ZK	12/12/2024	SDB3260123645	12,600.00	0.7611	9,211.26	9,590.35	0.0000	4.5800	50.0000	0.0000	(1.1719)	(0.1332)	0.0000	1	(1.3051)	01/06/2025
002408.ZK	12/12/2024	SDB3260123645	3,500.00	0.7611	2,558.68	2,663.99	0.0000	4.5800	50.0000	0.0000	(0.3255)	(0.0370)	0.0000	1	(0.3625)	01/06/2025
002408.ZK	12/12/2024	SDB3260123645	1,100.00	0.7611	804.16	837.25	0.0000	4.5800	50.0000	0.0000	(0.1023)	(0.0116)	0.0000	1	(0.1139)	01/06/2025
002408.ZK	12/12/2024	SDB3260123645	800.00	0.7611	584.84	608.91	0.0000	4.5800	50.0000	0.0000	(0.0744)	(0.0085)	0.0000	1	(0.0829)	01/06/2025
002408.ZK	12/12/2024	SDB3260123645	3,700.00	0.7611	2,704.89	2,816.21	0.0000	4.5800	50.0000	0.0000	(0.3441)	(0.0391)	0.0000	1	(0.3832)	01/06/2025
002408.ZK	12/12/2024	SDB3260123645	4,400.00	0.7611	3,216.63	3,349.01	0.0000	4.5800	50.0000	0.0000	(0.4092)	(0.0465)	0.0000	1	(0.4557)	01/06/2025
002408.ZK	12/12/2024	SDB3260123645	4,300.00	0.7611	3,143.52	3,272.90	0.0000	4.5800	50.0000	0.0000	(0.3999)	(0.0455)	0.0000	1	(0.4454)	01/06/2025
002408.ZK	12/12/2024	SDB3260123645	200.00	0.7611	146.21	152.23	0.0000	4.5800	50.0000	0.0000	(0.0186)	(0.0021)	0.0000	1	(0.0207)	01/06/2025
002408.ZK	12/12/2024	SDB3260123645	1,000.00	0.7611	731.05	761.14	0.0000	4.5800	50.0000	0.0000	(0.0930)	(0.0106)	0.0000	1	(0.1036)	01/06/2025
002408.ZK	12/12/2024	SDB3260123645	100.00	0.7611	73.11	76.11	0.0000	4.5800	50.0000	0.0000	(0.0093)	(0.0011)	0.0000	1	(0.0104)	01/06/2025
002408.ZK	12/12/2024	SDB3260123645	300.00	0.7611	219.32	228.34	0.0000	4.5800	50.0000	0.0000	(0.0279)	(0.0032)	0.0000	1	(0.0311)	01/06/2025
002408.ZK	12/12/2024	SDB3260123645	1,300.00	0.7611	950.37	989.48	0.0000	4.5800	50.0000	0.0000	(0.1209)	(0.0137)	0.0000	1	(0.1347)	01/06/2025
002408.ZK	12/12/2024	SDB3260123645	100.00	0.7611	73.11	76.11	0.0000	4.5800	50.0000	0.0000	(0.0093)	(0.0011)	0.0000	1	(0.0104)	01/06/2025
002408.ZK	12/11/2024	SDB3260123645	1,000.00	0.7559	731.05	755.86	0.0000	4.5800	50.0000	0.0000	(0.0930)	(0.0105)	0.0000	1	(0.1035)	01/06/2025
002408.ZK	12/11/2024	SDB3260123645	800.00	0.7559	584.84	604.68	0.0000	4.5800	50.0000	0.0000	(0.0744)	(0.0084)	0.0000	1	(0.0828)	01/06/2025
002408.ZK	12/11/2024	SDB3260123645	2,200.00	0.7559	1,608.31	1,662.88	0.0000	4.5800	50.0000	0.0000	(0.2046)	(0.0231)	0.0000	1	(0.2277)	01/06/2025
002408.ZK	12/11/2024	SDB3260123645	1,000.00	0.7559	731.05	755.86	0.0000	4.5800	50.0000	0.0000	(0.0930)	(0.0105)	0.0000	1	(0.1035)	01/06/2025
002408.ZK	12/11/2024	SDB3260123645	100.00	0.7559	73.11	75.59	0.0000	4.5800	50.0000	0.0000	(0.0093)	(0.0010)	0.0000	1	(0.0104)	01/06/2025
002408.ZK	12/11/2024	SDB3260123645	100.00	0.7559	73.11	75.59	0.0000	4.5800	50.0000	0.0000	(0.0093)	(0.0010)	0.0000	1	(0.0104)	01/06/2025
002408.ZK	12/11/2024	SDB3260123645	2,000.00	0.7559	1,462.10	1,511.71	0.0000	4.5800	50.0000	0.0000	(0.1860)	(0.0210)	0.0000	1	(0.2070)	01/06/2025
002408.ZK	12/11/2024	SDB3260123645	500.00	0.7559	365.53	377.93	0.0000	4.5800	50.0000	0.0000	(0.0465)	(0.0052)	0.0000	1	(0.0518)	01/06/2025
002408.ZK	12/11/2024	SDB3260123645	1,800.00	0.7559	1,315.89	1,360.54	0.0000	4.5800	50.0000	0.0000	(0.1674)	(0.0189)	0.0000	1	(0.1863)	01/06/2025
002408.ZK	12/11/2024	SDB3260123645	10,300.00	0.7559	7,529.84	7,785.31	0.0000	4.5800	50.0000	0.0000	(0.9580)	(0.1081)	0.0000	1	(1.0661)	01/06/2025
002408.ZK	12/11/2024	SDB3260123645	300.00	0.7559	219.32	226.76	0.0000	4.5800	50.0000	0.0000	(0.0279)	(0.0031)	0.0000	1	(0.0311)	01/06/2025
002408.ZK	12/11/2024	SDB3260123645	600.00	0.7559	438.63	453.51	0.0000	4.5800	50.0000	0.0000	(0.0558)	(0.0063)	0.0000	1	(0.0621)	01/06/2025
002408.ZK	12/11/2024	SDB3260123645	21,300.00	0.7559	15,571.41	16,099.71	0.0000	4.5800	50.0000	0.0000	(1.9810)	(0.2238)	0.0000	1	(2.2046)	01/06/2025
002408.ZK	12/11/2024	SDB3260123645	5,700.00	0.7559	4,167.00	4,308.37	0.0000	4.5800	50.0000	0.0000	(0.5301)	(0.0598)	0.0000	1	(0.5900)	01/06/2025
002408.ZK	12/11/2024	SDB3260123645	2,300.00	0.7559	1,681.42	1,738.47	0.0000	4.5800	50.0000	0.0000	(0.2139)	(0.0241)	0.0000	1	(0.2381)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ZIBO QIXIANG TENGDA CHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002408.ZK	12/11/2024	SDB3260123645	3,800.00	0.7559	2,778.00	2,872.25	0.0000	4.5800	50.0000	0.0000	(0.3534)	(0.0399)	0.0000	1	(0.3933)	01/06/2025
002408.ZK	12/11/2024	SDB3260123645	12,600.00	0.7559	9,211.26	9,523.77	0.0000	4.5800	50.0000	0.0000	(1.1719)	(0.1323)	0.0000	1	(1.3042)	01/06/2025
002408.ZK	12/11/2024	SDB3260123645	3,500.00	0.7559	2,558.68	2,645.49	0.0000	4.5800	50.0000	0.0000	(0.3255)	(0.0367)	0.0000	1	(0.3623)	01/06/2025
002408.ZK	12/11/2024	SDB3260123645	1,100.00	0.7559	804.16	831.44	0.0000	4.5800	50.0000	0.0000	(0.1023)	(0.0115)	0.0000	1	(0.1139)	01/06/2025
002408.ZK	12/11/2024	SDB3260123645	800.00	0.7559	584.84	604.68	0.0000	4.5800	50.0000	0.0000	(0.0744)	(0.0084)	0.0000	1	(0.0828)	01/06/2025
002408.ZK	12/11/2024	SDB3260123645	3,700.00	0.7559	2,704.89	2,796.66	0.0000	4.5800	50.0000	0.0000	(0.3441)	(0.0388)	0.0000	1	(0.3830)	01/06/2025
002408.ZK	12/11/2024	SDB3260123645	4,400.00	0.7559	3,216.63	3,325.76	0.0000	4.5800	50.0000	0.0000	(0.4092)	(0.0462)	0.0000	1	(0.4554)	01/06/2025
002408.ZK	12/11/2024	SDB3260123645	4,300.00	0.7559	3,143.52	3,250.18	0.0000	4.5800	50.0000	0.0000	(0.3999)	(0.0451)	0.0000	1	(0.4451)	01/06/2025
002408.ZK	12/11/2024	SDB3260123645	200.00	0.7559	146.21	151.17	0.0000	4.5800	50.0000	0.0000	(0.0186)	(0.0021)	0.0000	1	(0.0207)	01/06/2025
002408.ZK	12/11/2024	SDB3260123645	1,000.00	0.7559	731.05	755.86	0.0000	4.5800	50.0000	0.0000	(0.0930)	(0.0105)	0.0000	1	(0.1035)	01/06/2025
002408.ZK	12/11/2024	SDB3260123645	100.00	0.7559	73.11	75.59	0.0000	4.5800	50.0000	0.0000	(0.0093)	(0.0010)	0.0000	1	(0.0104)	01/06/2025
002408.ZK	12/11/2024	SDB3260123645	300.00	0.7559	219.32	226.76	0.0000	4.5800	50.0000	0.0000	(0.0279)	(0.0031)	0.0000	1	(0.0311)	01/06/2025
002408.ZK	12/11/2024	SDB3260123645	1,300.00	0.7559	950.37	982.61	0.0000	4.5800	50.0000	0.0000	(0.1209)	(0.0136)	0.0000	1	(0.1346)	01/06/2025
002408.ZK	12/11/2024	SDB3260123645	100.00	0.7559	73.11	75.59	0.0000	4.5800	50.0000	0.0000	(0.0093)	(0.0010)	0.0000	1	(0.0104)	01/06/2025
002408.ZK	12/10/2024	SDB3260123645	1,000.00	0.7271	731.05	727.09	0.0000	4.5800	50.0000	0.0000	(0.0930)	(0.0101)	0.0000	1	(0.1031)	01/06/2025
002408.ZK	12/10/2024	SDB3260123645	800.00	0.7271	584.84	581.67	0.0000	4.5800	50.0000	0.0000	(0.0744)	(0.0081)	0.0000	1	(0.0825)	01/06/2025
002408.ZK	12/10/2024	SDB3260123645	2,200.00	0.7271	1,608.31	1,599.59	0.0000	4.5800	50.0000	0.0000	(0.2046)	(0.0222)	0.0000	1	(0.2268)	01/06/2025
002408.ZK	12/10/2024	SDB3260123645	1,000.00	0.7271	731.05	727.09	0.0000	4.5800	50.0000	0.0000	(0.0930)	(0.0101)	0.0000	1	(0.1031)	01/06/2025
002408.ZK	12/10/2024	SDB3260123645	100.00	0.7271	73.11	72.71	0.0000	4.5800	50.0000	0.0000	(0.0093)	(0.0010)	0.0000	1	(0.0103)	01/06/2025
002408.ZK	12/10/2024	SDB3260123645	100.00	0.7271	73.11	72.71	0.0000	4.5800	50.0000	0.0000	(0.0093)	(0.0010)	0.0000	1	(0.0103)	01/06/2025
002408.ZK	12/10/2024	SDB3260123645	2,000.00	0.7271	1,462.10	1,454.18	0.0000	4.5800	50.0000	0.0000	(0.1860)	(0.0202)	0.0000	1	(0.2062)	01/06/2025
002408.ZK	12/10/2024	SDB3260123645	500.00	0.7271	365.53	363.54	0.0000	4.5800	50.0000	0.0000	(0.0465)	(0.0050)	0.0000	1	(0.0516)	01/06/2025
002408.ZK	12/10/2024	SDB3260123645	1,800.00	0.7271	1,315.89	1,308.76	0.0000	4.5800	50.0000	0.0000	(0.1674)	(0.0182)	0.0000	1	(0.1856)	01/06/2025
002408.ZK	12/10/2024	SDB3260123645	10,300.00	0.7271	7,529.84	7,489.01	0.0000	4.5800	50.0000	0.0000	(0.9580)	(0.1040)	0.0000	1	(1.0620)	01/06/2025
002408.ZK	12/10/2024	SDB3260123645	300.00	0.7271	219.32	218.13	0.0000	4.5800	50.0000	0.0000	(0.0279)	(0.0030)	0.0000	1	(0.0309)	01/06/2025
002408.ZK	12/10/2024	SDB3260123645	600.00	0.7271	438.63	436.25	0.0000	4.5800	50.0000	0.0000	(0.0558)	(0.0061)	0.0000	1	(0.0619)	01/06/2025
002408.ZK	12/10/2024	SDB3260123645	21,300.00	0.7271	15,571.41	15,486.97	0.0000	4.5800	50.0000	0.0000	(1.9810)	(0.2151)	0.0000	1	(2.1961)	01/06/2025
002408.ZK	12/10/2024	SDB3260123645	5,700.00	0.7271	4,167.00	4,144.40	0.0000	4.5800	50.0000	0.0000	(0.5301)	(0.0576)	0.0000	1	(0.5877)	01/06/2025
002408.ZK	12/10/2024	SDB3260123645	2,300.00	0.7271	1,681.42	1,672.30	0.0000	4.5800	50.0000	0.0000	(0.2139)	(0.0232)	0.0000	1	(0.2371)	01/06/2025
002408.ZK	12/10/2024	SDB3260123645	3,800.00	0.7271	2,778.00	2,762.93	0.0000	4.5800	50.0000	0.0000	(0.3534)	(0.0384)	0.0000	1	(0.3918)	01/06/2025
002408.ZK	12/10/2024	SDB3260123645	12,600.00	0.7271	9,211.26	9,161.31	0.0000	4.5800	50.0000	0.0000	(1.1719)	(0.1272)	0.0000	1	(1.2991)	01/06/2025
002408.ZK	12/10/2024	SDB3260123645	3,500.00	0.7271	2,558.68	2,544.81	0.0000	4.5800	50.0000	0.0000	(0.3255)	(0.0353)	0.0000	1	(0.3609)	01/06/2025
002408.ZK	12/10/2024	SDB3260123645	1,100.00	0.7271	804.16	799.80	0.0000	4.5800	50.0000	0.0000	(0.1023)	(0.0111)	0.0000	1	(0.1134)	01/06/2025
002408.ZK	12/10/2024	SDB3260123645	800.00	0.7271	584.84	581.67	0.0000	4.5800	50.0000	0.0000	(0.0744)	(0.0081)	0.0000	1	(0.0825)	01/06/2025
002408.ZK	12/10/2024	SDB3260123645	3,700.00	0.7271	2,704.89	2,690.23	0.0000	4.5800	50.0000	0.0000	(0.3441)	(0.0374)	0.0000	1	(0.3815)	01/06/2025
002408.ZK	12/10/2024	SDB3260123645	4,400.00	0.7271	3,216.63	3,199.19	0.0000	4.5800	50.0000	0.0000	(0.4092)	(0.0444)	0.0000	1	(0.4537)	01/06/2025
002408.ZK	12/10/2024	SDB3260123645	4,300.00	0.7271	3,143.52	3,126.48	0.0000	4.5800	50.0000	0.0000	(0.3999)	(0.0434)	0.0000	1	(0.4433)	01/06/2025
002408.ZK	12/10/2024	SDB3260123645	200.00	0.7271	146.21	145.42	0.0000	4.5800	50.0000	0.0000	(0.0186)	(0.0020)	0.0000	1	(0.0206)	01/06/2025
002408.ZK	12/10/2024	SDB3260123645	1,000.00	0.7271	731.05	727.09	0.0000	4.5800	50.0000	0.0000	(0.0930)	(0.0101)	0.0000	1	(0.1031)	01/06/2025
002408.ZK	12/10/2024	SDB3260123645	100.00	0.7271	73.11	72.71	0.0000	4.5800	50.0000	0.0000	(0.0093)	(0.0010)	0.0000	1	(0.0103)	01/06/2025
002408.ZK	12/10/2024	SDB3260123645	300.00	0.7271	219.32	218.13	0.0000	4.5800	50.0000	0.0000	(0.0279)	(0.0030)	0.0000	1	(0.0309)	01/06/2025
002408.ZK	12/10/2024	SDB3260123645	1,300.00	0.7271	950.37	945.21	0.0000	4.5800	50.0000	0.0000	(0.1209)	(0.0131)	0.0000	1	(0.1340)	01/06/2025
002408.ZK	12/10/2024	SDB3260123645	100.00	0.7271	73.11	72.71	0.0000	4.5800	50.0000	0.0000	(0.0093)	(0.0010)	0.0000	1	(0.0103)	01/06/2025
002408.ZK	12/09/2024	SDB3260123645	1,000.00	0.7303	731.05	730.27	0.0000	4.5800	50.0000	0.0000	(0.0930)	(0.0101)	0.0000	1	(0.1031)	01/06/2025
002408.ZK	12/09/2024	SDB3260123645	800.00	0.7303	584.84	584.21	0.0000	4.5800	50.0000	0.0000	(0.0744)	(0.0081)	0.0000	1	(0.0825)	01/06/2025
002408.ZK	12/09/2024	SDB3260123645	2,200.00	0.7303	1,608.31	1,606.59	0.0000	4.5800	50.0000	0.0000	(0.2046)	(0.0223)	0.0000	1	(0.2269)	01/06/2025
002408.ZK	12/09/2024	SDB3260123645	1,000.00	0.7303	731.05	730.27	0.0000	4.5800	50.0000	0.0000	(0.0930)	(0.0101)	0.0000	1	(0.1031)	01/06/2025
002408.ZK	12/09/2024	SDB3260123645	100.00	0.7303	73.11	73.03	0.0000	4.5800	50.0000	0.0000	(0.0093)	(0.0010)	0.0000	1	(0.0103)	01/06/2025
002408.ZK	12/09/2024	SDB3260123645	100.00	0.7303	73.11	73.03	0.0000	4.5800	50.0000	0.0000	(0.0093)	(0.0010)	0.0000	1	(0.0103)	01/06/2025
002408.ZK	12/09/2024	SDB3260123645	2,000.00	0.7303	1,462.10	1,460.54	0.0000	4.5800	50.0000	0.0000	(0.1860)	(0.0203)	0.0000	1	(0.2063)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ZIBO QIXIANG TENGDA CHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002408.ZK	12/09/2024	SDB3260123645	500.00	0.7303	365.53	365.13	0.0000	4.5800	50.0000	0.0000	(0.0465)	(0.0051)	0.0000	1	(0.0516)	01/06/2025
002408.ZK	12/09/2024	SDB3260123645	1,800.00	0.7303	1,315.89	1,314.48	0.0000	4.5800	50.0000	0.0000	(0.1674)	(0.0183)	0.0000	1	(0.1857)	01/06/2025
002408.ZK	12/09/2024	SDB3260123645	10,300.00	0.7303	7,529.84	7,521.76	0.0000	4.5800	50.0000	0.0000	(0.9580)	(0.1045)	0.0000	1	(1.0624)	01/06/2025
002408.ZK	12/09/2024	SDB3260123645	300.00	0.7303	219.32	219.08	0.0000	4.5800	50.0000	0.0000	(0.0279)	(0.0030)	0.0000	1	(0.0309)	01/06/2025
002408.ZK	12/09/2024	SDB3260123645	600.00	0.7303	438.63	438.16	0.0000	4.5800	50.0000	0.0000	(0.0558)	(0.0061)	0.0000	1	(0.0619)	01/06/2025
002408.ZK	12/09/2024	SDB3260123645	21,300.00	0.7303	15,571.41	15,554.71	0.0000	4.5800	50.0000	0.0000	(1.9810)	(0.2160)	0.0000	1	(2.1971)	01/06/2025
002408.ZK	12/09/2024	SDB3260123645	5,700.00	0.7303	4,167.00	4,162.53	0.0000	4.5800	50.0000	0.0000	(0.5301)	(0.0578)	0.0000	1	(0.5879)	01/06/2025
002408.ZK	12/09/2024	SDB3260123645	2,300.00	0.7303	1,681.42	1,679.62	0.0000	4.5800	50.0000	0.0000	(0.2139)	(0.0233)	0.0000	1	(0.2372)	01/06/2025
002408.ZK	12/09/2024	SDB3260123645	3,800.00	0.7303	2,778.00	2,775.02	0.0000	4.5800	50.0000	0.0000	(0.3534)	(0.0385)	0.0000	1	(0.3920)	01/06/2025
002408.ZK	12/09/2024	SDB3260123645	12,600.00	0.7303	9,211.26	9,201.38	0.0000	4.5800	50.0000	0.0000	(1.1719)	(0.1278)	0.0000	1	(1.2997)	01/06/2025
002408.ZK	12/09/2024	SDB3260123645	3,500.00	0.7303	2,558.68	2,555.94	0.0000	4.5800	50.0000	0.0000	(0.3255)	(0.0355)	0.0000	1	(0.3610)	01/06/2025
002408.ZK	12/09/2024	SDB3260123645	1,100.00	0.7303	804.16	803.29	0.0000	4.5800	50.0000	0.0000	(0.1023)	(0.0112)	0.0000	1	(0.1135)	01/06/2025
002408.ZK	12/09/2024	SDB3260123645	800.00	0.7303	584.84	584.21	0.0000	4.5800	50.0000	0.0000	(0.0744)	(0.0081)	0.0000	1	(0.0825)	01/06/2025
002408.ZK	12/09/2024	SDB3260123645	3,700.00	0.7303	2,704.89	2,701.99	0.0000	4.5800	50.0000	0.0000	(0.3441)	(0.0375)	0.0000	1	(0.3817)	01/06/2025
002408.ZK	12/09/2024	SDB3260123645	4,400.00	0.7303	3,216.63	3,213.18	0.0000	4.5800	50.0000	0.0000	(0.4092)	(0.0446)	0.0000	1	(0.4539)	01/06/2025
002408.ZK	12/09/2024	SDB3260123645	4,300.00	0.7303	3,143.52	3,140.15	0.0000	4.5800	50.0000	0.0000	(0.3999)	(0.0436)	0.0000	1	(0.4435)	01/06/2025
002408.ZK	12/09/2024	SDB3260123645	200.00	0.7303	146.21	146.05	0.0000	4.5800	50.0000	0.0000	(0.0186)	(0.0020)	0.0000	1	(0.0206)	01/06/2025
002408.ZK	12/09/2024	SDB3260123645	1,000.00	0.7303	731.05	730.27	0.0000	4.5800	50.0000	0.0000	(0.0930)	(0.0101)	0.0000	1	(0.1031)	01/06/2025
002408.ZK	12/09/2024	SDB3260123645	100.00	0.7303	73.11	73.03	0.0000	4.5800	50.0000	0.0000	(0.0093)	(0.0010)	0.0000	1	(0.0103)	01/06/2025
002408.ZK	12/09/2024	SDB3260123645	300.00	0.7303	219.32	219.08	0.0000	4.5800	50.0000	0.0000	(0.0279)	(0.0030)	0.0000	1	(0.0309)	01/06/2025
002408.ZK	12/09/2024	SDB3260123645	1,300.00	0.7303	950.37	949.35	0.0000	4.5800	50.0000	0.0000	(0.1209)	(0.0132)	0.0000	1	(0.1341)	01/06/2025
002408.ZK	12/09/2024	SDB3260123645	100.00	0.7303	73.11	73.03	0.0000	4.5800	50.0000	0.0000	(0.0093)	(0.0010)	0.0000	1	(0.0103)	01/06/2025
002408.ZK	12/06/2024	SDB3260123645	1,000.00	0.7425	731.05	742.52	0.0000	4.5800	50.0000	0.0000	(0.2790)	(0.0309)	0.0000	3	(0.3100)	01/06/2025
002408.ZK	12/06/2024	SDB3260123645	800.00	0.7425	584.84	594.01	0.0000	4.5800	50.0000	0.0000	(0.2232)	(0.0248)	0.0000	3	(0.2480)	01/06/2025
002408.ZK	12/06/2024	SDB3260123645	2,200.00	0.7425	1,608.31	1,633.54	0.0000	4.5800	50.0000	0.0000	(0.6138)	(0.0681)	0.0000	3	(0.6819)	01/06/2025
002408.ZK	12/06/2024	SDB3260123645	1,000.00	0.7425	731.05	742.52	0.0000	4.5800	50.0000	0.0000	(0.2790)	(0.0309)	0.0000	3	(0.3100)	01/06/2025
002408.ZK	12/06/2024	SDB3260123645	100.00	0.7425	73.11	74.25	0.0000	4.5800	50.0000	0.0000	(0.0279)	(0.0031)	0.0000	3	(0.0310)	01/06/2025
002408.ZK	12/06/2024	SDB3260123645	100.00	0.7425	73.11	74.25	0.0000	4.5800	50.0000	0.0000	(0.0279)	(0.0031)	0.0000	3	(0.0310)	01/06/2025
002408.ZK	12/06/2024	SDB3260123645	2,000.00	0.7425	1,462.10	1,485.03	0.0000	4.5800	50.0000	0.0000	(0.5580)	(0.0619)	0.0000	3	(0.6199)	01/06/2025
002408.ZK	12/06/2024	SDB3260123645	500.00	0.7425	365.53	371.26	0.0000	4.5800	50.0000	0.0000	(0.1395)	(0.0155)	0.0000	3	(0.1550)	01/06/2025
002408.ZK	12/06/2024	SDB3260123645	1,800.00	0.7425	1,315.89	1,336.53	0.0000	4.5800	50.0000	0.0000	(0.5022)	(0.0557)	0.0000	3	(0.5579)	01/06/2025
002408.ZK	12/06/2024	SDB3260123645	10,300.00	0.7425	7,529.84	7,647.93	0.0000	4.5800	50.0000	0.0000	(2.8739)	(0.3187)	0.0000	3	(3.1926)	01/06/2025
002408.ZK	12/06/2024	SDB3260123645	300.00	0.7425	219.32	222.76	0.0000	4.5800	50.0000	0.0000	(0.0837)	(0.0093)	0.0000	3	(0.0930)	01/06/2025
002408.ZK	12/06/2024	SDB3260123645	600.00	0.7425	438.63	445.51	0.0000	4.5800	50.0000	0.0000	(0.1674)	(0.0186)	0.0000	3	(0.1860)	01/06/2025
002408.ZK	12/06/2024	SDB3260123645	21,300.00	0.7425	15,571.41	15,815.61	0.0000	4.5800	50.0000	0.0000	(5.9431)	(0.6590)	0.0000	3	(6.6021)	01/06/2025
002408.ZK	12/06/2024	SDB3260123645	5,700.00	0.7425	4,167.00	4,232.35	0.0000	4.5800	50.0000	0.0000	(1.5904)	(0.1763)	0.0000	3	(1.7668)	01/06/2025
002408.ZK	12/06/2024	SDB3260123645	2,300.00	0.7425	1,681.42	1,707.79	0.0000	4.5800	50.0000	0.0000	(0.6417)	(0.0712)	0.0000	3	(0.7129)	01/06/2025
002408.ZK	12/06/2024	SDB3260123645	3,800.00	0.7425	2,778.00	2,821.56	0.0000	4.5800	50.0000	0.0000	(1.0603)	(0.1176)	0.0000	3	(1.1778)	01/06/2025
002408.ZK	12/06/2024	SDB3260123645	12,600.00	0.7425	9,211.26	9,355.71	0.0000	4.5800	50.0000	0.0000	(3.5156)	(0.3898)	0.0000	3	(3.9055)	01/06/2025
002408.ZK	12/06/2024	SDB3260123645	3,500.00	0.7425	2,558.68	2,598.81	0.0000	4.5800	50.0000	0.0000	(0.9766)	(0.1083)	0.0000	3	(1.0848)	01/06/2025
002408.ZK	12/06/2024	SDB3260123645	1,100.00	0.7425	804.16	816.77	0.0000	4.5800	50.0000	0.0000	(0.3069)	(0.0340)	0.0000	3	(0.3410)	01/06/2025
002408.ZK	12/06/2024	SDB3260123645	800.00	0.7425	584.84	594.01	0.0000	4.5800	50.0000	0.0000	(0.2232)	(0.0248)	0.0000	3	(0.2480)	01/06/2025
002408.ZK	12/06/2024	SDB3260123645	3,700.00	0.7425	2,704.89	2,747.31	0.0000	4.5800	50.0000	0.0000	(1.0324)	(0.1145)	0.0000	3	(1.1468)	01/06/2025
002408.ZK	12/06/2024	SDB3260123645	4,400.00	0.7425	3,216.63	3,267.07	0.0000	4.5800	50.0000	0.0000	(1.2277)	(0.1361)	0.0000	3	(1.3638)	01/06/2025
002408.ZK	12/06/2024	SDB3260123645	4,300.00	0.7425	3,143.52	3,192.82	0.0000	4.5800	50.0000	0.0000	(1.1998)	(0.1330)	0.0000	3	(1.3328)	01/06/2025
002408.ZK	12/06/2024	SDB3260123645	200.00	0.7425	146.21	148.50	0.0000	4.5800	50.0000	0.0000	(0.0558)	(0.0062)	0.0000	3	(0.0620)	01/06/2025
002408.ZK	12/06/2024	SDB3260123645	1,000.00	0.7425	731.05	742.52	0.0000	4.5800	50.0000	0.0000	(0.2790)	(0.0309)	0.0000	3	(0.3100)	01/06/2025
002408.ZK	12/06/2024	SDB3260123645	100.00	0.7425	73.11	74.25	0.0000	4.5800	50.0000	0.0000	(0.0279)	(0.0031)	0.0000	3	(0.0310)	01/06/2025
002408.ZK	12/06/2024	SDB3260123645	300.00	0.7425	219.32	222.76	0.0000	4.5800	50.0000	0.0000	(0.0837)	(0.0093)	0.0000	3	(0.0930)	01/06/2025
002408.ZK	12/06/2024	SDB3260123645	1,300.00	0.7425	950.37	965.27	0.0000	4.5800	50.0000	0.0000	(0.3627)	(0.0402)	0.0000	3	(0.4029)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ZIBO QIXIANG TENGDA CHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002408.ZK	12/06/2024	SDB3260123645	100.00	0.7425	73.11	74.25	0.0000	4.5800	50.0000	0.0000	(0.0279)	(0.0031)	0.0000	3	(0.0310)	01/06/2025
002408.ZK	12/05/2024	SDB3260123645	1,000.00	0.7425	731.05	742.46	0.0000	4.5800	50.0000	0.0000	(0.0930)	(0.0103)	0.0000	1	(0.1033)	01/06/2025
002408.ZK	12/05/2024	SDB3260123645	800.00	0.7425	584.84	593.97	0.0000	4.5800	50.0000	0.0000	(0.0744)	(0.0082)	0.0000	1	(0.0827)	01/06/2025
002408.ZK	12/05/2024	SDB3260123645	2,200.00	0.7425	1,608.31	1,633.42	0.0000	4.5800	50.0000	0.0000	(0.2046)	(0.0227)	0.0000	1	(0.2273)	01/06/2025
002408.ZK	12/05/2024	SDB3260123645	1,000.00	0.7425	731.05	742.46	0.0000	4.5800	50.0000	0.0000	(0.0930)	(0.0103)	0.0000	1	(0.1033)	01/06/2025
002408.ZK	12/05/2024	SDB3260123645	100.00	0.7425	73.11	74.25	0.0000	4.5800	50.0000	0.0000	(0.0093)	(0.0010)	0.0000	1	(0.0103)	01/06/2025
002408.ZK	12/05/2024	SDB3260123645	100.00	0.7425	73.11	74.25	0.0000	4.5800	50.0000	0.0000	(0.0093)	(0.0010)	0.0000	1	(0.0103)	01/06/2025
002408.ZK	12/05/2024	SDB3260123645	2,000.00	0.7425	1,462.10	1,484.93	0.0000	4.5800	50.0000	0.0000	(0.1860)	(0.0206)	0.0000	1	(0.2066)	01/06/2025
002408.ZK	12/05/2024	SDB3260123645	500.00	0.7425	365.53	371.23	0.0000	4.5800	50.0000	0.0000	(0.0465)	(0.0052)	0.0000	1	(0.0517)	01/06/2025
002408.ZK	12/05/2024	SDB3260123645	1,800.00	0.7425	1,315.89	1,336.44	0.0000	4.5800	50.0000	0.0000	(0.1674)	(0.0186)	0.0000	1	(0.1860)	01/06/2025
002408.ZK	12/05/2024	SDB3260123645	10,300.00	0.7425	7,529.84	7,647.38	0.0000	4.5800	50.0000	0.0000	(0.9580)	(0.1062)	0.0000	1	(1.0642)	01/06/2025
002408.ZK	12/05/2024	SDB3260123645	300.00	0.7425	219.32	222.74	0.0000	4.5800	50.0000	0.0000	(0.0279)	(0.0031)	0.0000	1	(0.0310)	01/06/2025
002408.ZK	12/05/2024	SDB3260123645	600.00	0.7425	438.63	445.48	0.0000	4.5800	50.0000	0.0000	(0.0558)	(0.0061)	0.0000	1	(0.0620)	01/06/2025
002408.ZK	12/05/2024	SDB3260123645	21,300.00	0.7425	15,571.41	15,814.48	0.0000	4.5800	50.0000	0.0000	(1.9810)	(0.2196)	0.0000	1	(2.2007)	01/06/2025
002408.ZK	12/05/2024	SDB3260123645	5,700.00	0.7425	4,167.00	4,232.04	0.0000	4.5800	50.0000	0.0000	(0.5301)	(0.0588)	0.0000	1	(0.5889)	01/06/2025
002408.ZK	12/05/2024	SDB3260123645	2,300.00	0.7425	1,681.42	1,707.67	0.0000	4.5800	50.0000	0.0000	(0.2139)	(0.0237)	0.0000	1	(0.2376)	01/06/2025
002408.ZK	12/05/2024	SDB3260123645	3,800.00	0.7425	2,778.00	2,821.36	0.0000	4.5800	50.0000	0.0000	(0.3534)	(0.0392)	0.0000	1	(0.3926)	01/06/2025
002408.ZK	12/05/2024	SDB3260123645	12,600.00	0.7425	9,211.26	9,355.05	0.0000	4.5800	50.0000	0.0000	(1.1719)	(0.1299)	0.0000	1	(1.3018)	01/06/2025
002408.ZK	12/05/2024	SDB3260123645	3,500.00	0.7425	2,558.68	2,598.62	0.0000	4.5800	50.0000	0.0000	(0.3255)	(0.0361)	0.0000	1	(0.3616)	01/06/2025
002408.ZK	12/05/2024	SDB3260123645	1,100.00	0.7425	804.16	816.71	0.0000	4.5800	50.0000	0.0000	(0.1023)	(0.0113)	0.0000	1	(0.1136)	01/06/2025
002408.ZK	12/05/2024	SDB3260123645	800.00	0.7425	584.84	593.97	0.0000	4.5800	50.0000	0.0000	(0.0744)	(0.0082)	0.0000	1	(0.0827)	01/06/2025
002408.ZK	12/05/2024	SDB3260123645	3,700.00	0.7425	2,704.89	2,747.12	0.0000	4.5800	50.0000	0.0000	(0.3441)	(0.0382)	0.0000	1	(0.3823)	01/06/2025
002408.ZK	12/05/2024	SDB3260123645	4,400.00	0.7425	3,216.63	3,266.84	0.0000	4.5800	50.0000	0.0000	(0.4092)	(0.0454)	0.0000	1	(0.4546)	01/06/2025
002408.ZK	12/05/2024	SDB3260123645	4,300.00	0.7425	3,143.52	3,192.60	0.0000	4.5800	50.0000	0.0000	(0.3999)	(0.0443)	0.0000	1	(0.4443)	01/06/2025
002408.ZK	12/05/2024	SDB3260123645	200.00	0.7425	146.21	148.49	0.0000	4.5800	50.0000	0.0000	(0.0186)	(0.0021)	0.0000	1	(0.0207)	01/06/2025
002408.ZK	12/05/2024	SDB3260123645	1,000.00	0.7425	731.05	742.46	0.0000	4.5800	50.0000	0.0000	(0.0930)	(0.0103)	0.0000	1	(0.1033)	01/06/2025
002408.ZK	12/05/2024	SDB3260123645	100.00	0.7425	73.11	74.25	0.0000	4.5800	50.0000	0.0000	(0.0093)	(0.0010)	0.0000	1	(0.0103)	01/06/2025
002408.ZK	12/05/2024	SDB3260123645	300.00	0.7425	219.32	222.74	0.0000	4.5800	50.0000	0.0000	(0.0279)	(0.0031)	0.0000	1	(0.0310)	01/06/2025
002408.ZK	12/05/2024	SDB3260123645	1,300.00	0.7425	950.37	965.20	0.0000	4.5800	50.0000	0.0000	(0.1209)	(0.0134)	0.0000	1	(0.1343)	01/06/2025
002408.ZK	12/05/2024	SDB3260123645	100.00	0.7425	73.11	74.25	0.0000	4.5800	50.0000	0.0000	(0.0093)	(0.0010)	0.0000	1	(0.0103)	01/06/2025
002408.ZK	12/04/2024	SDB3260123645	1,000.00	0.7311	731.05	731.05	0.0000	4.5800	50.0000	0.0000	(0.0930)	(0.0102)	0.0000	1	(0.1032)	01/06/2025
002408.ZK	12/04/2024	SDB3260123645	800.00	0.7311	584.84	584.84	0.0000	4.5800	50.0000	0.0000	(0.0744)	(0.0081)	0.0000	1	(0.0825)	01/06/2025
002408.ZK	12/04/2024	SDB3260123645	2,200.00	0.7311	1,608.31	1,608.31	0.0000	4.5800	50.0000	0.0000	(0.2046)	(0.0223)	0.0000	1	(0.2270)	01/06/2025
002408.ZK	12/04/2024	SDB3260123645	1,000.00	0.7311	731.05	731.05	0.0000	4.5800	50.0000	0.0000	(0.0930)	(0.0102)	0.0000	1	(0.1032)	01/06/2025
002408.ZK	12/04/2024	SDB3260123645	100.00	0.7311	73.11	73.11	0.0000	4.5800	50.0000	0.0000	(0.0093)	(0.0010)	0.0000	1	(0.0103)	01/06/2025
002408.ZK	12/04/2024	SDB3260123645	100.00	0.7311	73.11	73.11	0.0000	4.5800	50.0000	0.0000	(0.0093)	(0.0010)	0.0000	1	(0.0103)	01/06/2025
002408.ZK	12/04/2024	SDB3260123645	2,000.00	0.7311	1,462.10	1,462.10	0.0000	4.5800	50.0000	0.0000	(0.1860)	(0.0203)	0.0000	1	(0.2063)	01/06/2025
002408.ZK	12/04/2024	SDB3260123645	500.00	0.7311	365.53	365.53	0.0000	4.5800	50.0000	0.0000	(0.0465)	(0.0051)	0.0000	1	(0.0516)	01/06/2025
002408.ZK	12/04/2024	SDB3260123645	1,800.00	0.7311	1,315.89	1,315.89	0.0000	4.5800	50.0000	0.0000	(0.1674)	(0.0183)	0.0000	1	(0.1857)	01/06/2025
002408.ZK	12/04/2024	SDB3260123645	10,300.00	0.7311	7,529.84	7,529.84	0.0000	4.5800	50.0000	0.0000	(0.9580)	(0.1046)	0.0000	1	(1.0625)	01/06/2025
002408.ZK	12/04/2024	SDB3260123645	300.00	0.7311	219.32	219.32	0.0000	4.5800	50.0000	0.0000	(0.0279)	(0.0030)	0.0000	1	(0.0309)	01/06/2025
002408.ZK	12/04/2024	SDB3260123645	600.00	0.7311	438.63	438.63	0.0000	4.5800	50.0000	0.0000	(0.0558)	(0.0061)	0.0000	1	(0.0619)	01/06/2025
002408.ZK	12/04/2024	SDB3260123645	21,300.00	0.7311	15,571.41	15,571.41	0.0000	4.5800	50.0000	0.0000	(1.9810)	(0.2163)	0.0000	1	(2.1973)	01/06/2025
002408.ZK	12/04/2024	SDB3260123645	5,700.00	0.7311	4,167.00	4,167.00	0.0000	4.5800	50.0000	0.0000	(0.5301)	(0.0579)	0.0000	1	(0.5880)	01/06/2025
002408.ZK	12/04/2024	SDB3260123645	2,300.00	0.7311	1,681.42	1,681.42	0.0000	4.5800	50.0000	0.0000	(0.2139)	(0.0234)	0.0000	1	(0.2373)	01/06/2025
002408.ZK	12/04/2024	SDB3260123645	3,800.00	0.7311	2,778.00	2,778.00	0.0000	4.5800	50.0000	0.0000	(0.3534)	(0.0386)	0.0000	1	(0.3920)	01/06/2025
002408.ZK	12/04/2024	SDB3260123645	12,600.00	0.7311	9,211.26	9,211.26	0.0000	4.5800	50.0000	0.0000	(1.1719)	(0.1279)	0.0000	1	(1.2998)	01/06/2025
002408.ZK	12/04/2024	SDB3260123645	3,500.00	0.7311	2,558.68	2,558.68	0.0000	4.5800	50.0000	0.0000	(0.3255)	(0.0355)	0.0000	1	(0.3611)	01/06/2025
002408.ZK	12/04/2024	SDB3260123645	1,100.00	0.7311	804.16	804.16	0.0000	4.5800	50.0000	0.0000	(0.1023)	(0.0112)	0.0000	1	(0.1135)	01/06/2025
002408.ZK	12/04/2024	SDB3260123645	800.00	0.7311	584.84	584.84	0.0000	4.5800	50.0000	0.0000	(0.0744)	(0.0081)	0.0000	1	(0.0825)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlier RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ZIBO QIXIANG TENGDA CHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002408.ZK	12/04/2024	SDB3260123645	3,700.00	0.7311	2,704.89	2,704.89	0.0000	4.5800	50.0000	0.0000	(0.3441)	(0.0376)	0.0000	1	(0.3817)	01/06/2025
002408.ZK	12/04/2024	SDB3260123645	4,400.00	0.7311	3,216.63	3,216.63	0.0000	4.5800	50.0000	0.0000	(0.4092)	(0.0447)	0.0000	1	(0.4539)	01/06/2025
002408.ZK	12/04/2024	SDB3260123645	4,300.00	0.7311	3,143.52	3,143.52	0.0000	4.5800	50.0000	0.0000	(0.3999)	(0.0437)	0.0000	1	(0.4436)	01/06/2025
002408.ZK	12/04/2024	SDB3260123645	200.00	0.7311	146.21	146.21	0.0000	4.5800	50.0000	0.0000	(0.0186)	(0.0020)	0.0000	1	(0.0206)	01/06/2025
002408.ZK	12/04/2024	SDB3260123645	1,000.00	0.7311	731.05	731.05	0.0000	4.5800	50.0000	0.0000	(0.0930)	(0.0102)	0.0000	1	(0.1032)	01/06/2025
002408.ZK	12/04/2024	SDB3260123645	100.00	0.7311	73.11	73.11	0.0000	4.5800	50.0000	0.0000	(0.0093)	(0.0010)	0.0000	1	(0.0103)	01/06/2025
002408.ZK	12/04/2024	SDB3260123645	300.00	0.7311	219.32	219.32	0.0000	4.5800	50.0000	0.0000	(0.0279)	(0.0030)	0.0000	1	(0.0309)	01/06/2025
002408.ZK	12/04/2024	SDB3260123645	1,300.00	0.7311	950.37	950.37	0.0000	4.5800	50.0000	0.0000	(0.1209)	(0.0132)	0.0000	1	(0.1341)	01/06/2025
002408.ZK	12/04/2024	SDB3260123645	100.00	0.7311	73.11	73.11	0.0000	4.5800	50.0000	0.0000	(0.0093)	(0.0010)	0.0000	1	(0.0103)	01/06/2025
TOTAL ZIBO QIXIANG TENGDA CHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND												(260.1085)	(29.4981)	0.0000	(289.6066)	
TOTAL Long												(206,958.3473)	(23,385.5920)	0.0000	(230,343.9393)	
Short																
3PEAK INCORPORATED CMN CLASS A SERIES NORTHBOUND																
688536.SH	01/03/2025	SDB3260962153	(3.00)	13.7096	(44.33)	(41.13)	0.0000	4.3300	(1,200.0000)	0.0000	0.0160	(0.0411)	0.0000	3	(0.0251)	01/06/2025
688536.SH	01/02/2025	SDB3260962153	(3.00)	13.7360	(44.33)	(41.21)	0.0000	4.3300	(1,200.0000)	0.0000	0.0053	(0.0137)	0.0000	1	(0.0084)	01/06/2025
688536.SH	12/31/2024	SDB3260962153	(3.00)	13.9115	(44.33)	(41.73)	0.0000	4.3300	(1,200.0000)	0.0000	0.0107	(0.0278)	0.0000	2	(0.0172)	01/06/2025
688536.SH	12/30/2024	SDB3260962153	(3.00)	13.4011	(44.33)	(40.20)	0.0000	4.3300	(1,200.0000)	0.0000	0.0053	(0.0134)	0.0000	1	(0.0081)	01/06/2025
688536.SH	12/27/2024	SDB3260962153	(3.00)	14.1804	(44.33)	(42.54)	0.0000	4.3300	(1,200.0000)	0.0000	0.0160	(0.0425)	0.0000	3	(0.0265)	01/06/2025
688536.SH	12/26/2024	SDB3260962153	(3.00)	13.9609	(44.33)	(41.88)	0.0000	4.3300	(1,200.0000)	0.0000	0.0053	(0.0140)	0.0000	1	(0.0086)	01/06/2025
688536.SH	12/24/2024	SDB3260962153	(3.00)	13.9609	(44.33)	(41.88)	0.0000	4.3300	(1,200.0000)	0.0000	0.0107	(0.0279)	0.0000	2	(0.0173)	01/06/2025
688536.SH	12/23/2024	SDB3260962153	(3.00)	13.9787	(44.33)	(41.94)	0.0000	4.3300	(1,200.0000)	0.0000	0.0053	(0.0140)	0.0000	1	(0.0086)	01/06/2025
688536.SH	12/20/2024	SDB3260962153	(3.00)	13.8758	(44.33)	(41.63)	0.0000	4.3300	(1,200.0000)	0.0000	0.0160	(0.0416)	0.0000	3	(0.0256)	01/06/2025
688536.SH	12/19/2024	SDB3260962153	(3.00)	14.0010	(44.33)	(42.00)	0.0000	4.5800	(1,200.0000)	0.0000	0.0056	(0.0140)	0.0000	1	(0.0084)	01/06/2025
688536.SH	12/18/2024	SDB3260962153	(3.00)	14.5267	(44.33)	(43.58)	0.0000	4.5800	(1,200.0000)	0.0000	0.0056	(0.0145)	0.0000	1	(0.0089)	01/06/2025
688536.SH	12/17/2024	SDB3260962153	(3.00)	15.0602	(44.33)	(45.18)	0.0000	4.5800	(1,200.0000)	0.0000	0.0056	(0.0151)	0.0000	1	(0.0094)	01/06/2025
688536.SH	12/16/2024	SDB3260962153	(3.00)	15.3115	(44.33)	(45.93)	0.0000	4.5800	(1,220.0149)	0.0000	0.0056	(0.0156)	0.0000	1	(0.0099)	01/06/2025
688536.SH	12/16/2024	SDB3260962153	(197.00)	15.3115	(2,910.84)	(3,016.36)	0.0000	4.5800	(1,220.0149)	0.0000	0.3703	(1.0222)	0.0000	1	(0.6519)	01/06/2025
688536.SH	12/16/2024	SDB3260962153	(200.00)	15.3115	(2,955.16)	(3,062.29)	0.0000	4.5800	(1,220.0149)	0.0000	0.3760	(1.0378)	0.0000	1	(0.6618)	01/06/2025
688536.SH	12/16/2024	SDB3260962153	(200.00)	15.3115	(2,955.16)	(3,062.29)	0.0000	4.5800	(1,220.0149)	0.0000	0.3760	(1.0378)	0.0000	1	(0.6618)	01/06/2025
688536.SH	12/16/2024	SDB3260962153	(403.00)	15.3115	(5,954.65)	(6,170.52)	0.0000	4.5800	(1,220.0149)	0.0000	0.7576	(2.0911)	0.0000	1	(1.3336)	01/06/2025
688536.SH	12/13/2024	SDB3260962153	(3.00)	15.2780	(44.33)	(45.83)	0.0000	4.5800	(1,220.0149)	0.0000	0.0169	(0.0466)	0.0000	3	(0.0297)	01/06/2025
688536.SH	12/13/2024	SDB3260962153	(197.00)	15.2780	(2,910.84)	(3,009.77)	0.0000	4.5800	(1,220.0149)	0.0000	1.1110	(3.0600)	0.0000	3	(1.9490)	01/06/2025
688536.SH	12/13/2024	SDB3260962153	(200.00)	15.2780	(2,955.16)	(3,055.60)	0.0000	4.5800	(1,220.0149)	0.0000	1.1279	(3.1066)	0.0000	3	(1.9787)	01/06/2025
688536.SH	12/13/2024	SDB3260962153	(200.00)	15.2780	(2,955.16)	(3,055.60)	0.0000	4.5800	(1,220.0149)	0.0000	1.1279	(3.1066)	0.0000	3	(1.9787)	01/06/2025
688536.SH	12/13/2024	SDB3260962153	(403.00)	15.2780	(5,954.65)	(6,157.03)	0.0000	4.5800	(1,220.0149)	0.0000	2.2727	(6.2597)	0.0000	3	(3.9870)	01/06/2025
688536.SH	12/12/2024	SDB3260962153	(3.00)	14.7675	(44.33)	(44.30)	0.0000	4.5800	(1,220.0149)	0.0000	0.0056	(0.0150)	0.0000	1	(0.0094)	01/06/2025
688536.SH	12/12/2024	SDB3260962153	(197.00)	14.7675	(2,910.84)	(2,909.19)	0.0000	4.5800	(1,220.0149)	0.0000	0.3703	(0.9859)	0.0000	1	(0.6156)	01/06/2025
688536.SH	12/12/2024	SDB3260962153	(200.00)	14.7675	(2,955.16)	(2,953.49)	0.0000	4.5800	(1,220.0149)	0.0000	0.3760	(1.0009)	0.0000	1	(0.6250)	01/06/2025
688536.SH	12/12/2024	SDB3260962153	(200.00)	14.7675	(2,955.16)	(2,953.49)	0.0000	4.5800	(1,220.0149)	0.0000	0.3760	(1.0009)	0.0000	1	(0.6250)	01/06/2025
688536.SH	12/12/2024	SDB3260962153	(403.00)	14.7675	(5,954.65)	(5,951.29)	0.0000	4.5800	(1,220.0149)	0.0000	0.7576	(2.0169)	0.0000	1	(1.2593)	01/06/2025
688536.SH	12/11/2024	SDB3260962153	(3.00)	14.9794	(44.33)	(44.34)	0.0000	4.5800	(1,220.0149)	0.0000	0.0056	(0.0152)	0.0000	1	(0.0096)	01/06/2025
688536.SH	12/11/2024	SDB3260962153	(197.00)	14.9794	(2,910.84)	(2,950.95)	0.0000	4.5800	(1,220.0149)	0.0000	0.3703	(1.0001)	0.0000	1	(0.6297)	01/06/2025
688536.SH	12/11/2024	SDB3260962153	(200.00)	14.9794	(2,955.16)	(2,995.88)	0.0000	4.5800	(1,220.0149)	0.0000	0.3760	(1.0153)	0.0000	1	(0.6393)	01/06/2025
688536.SH	12/11/2024	SDB3260962153	(200.00)	14.9794	(2,955.16)	(2,995.88)	0.0000	4.5800	(1,220.0149)	0.0000	0.3760	(1.0153)	0.0000	1	(0.6393)	01/06/2025
688536.SH	12/11/2024	SDB3260962153	(403.00)	14.9794	(5,954.65)	(6,036.71)	0.0000	4.5800	(1,220.0149)	0.0000	0.7576	(2.0458)	0.0000	1	(1.2882)	01/06/2025
688536.SH	12/10/2024	SDB3260962153	(3.00)	14.3562	(44.33)	(43.07)	0.0000	4.5800	(1,220.0149)	0.0000	0.0056	(0.0146)	0.0000	1	(0.0090)	01/06/2025
688536.SH	12/10/2024	SDB3260962153	(197.00)	14.3562	(2,910.84)	(2,828.17)	0.0000	4.5800	(1,220.0149)	0.0000	0.3703	(0.9584)	0.0000	1	(0.5881)	01/06/2025
688536.SH	12/10/2024	SDB3260962153	(200.00)	14.3562	(2,955.16)	(2,871.24)	0.0000	4.5800	(1,220.0149)	0.0000	0.3760	(0.9730)	0.0000	1	(0.5971)	01/06/2025
688536.SH	12/10/2024	SDB3260962153	(200.00)	14.3562	(2,955.16)	(2,871.24)	0.0000	4.5800	(1,220.0149)	0.0000	0.3760	(0.9730)	0.0000	1	(0.5971)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
3PEAK INCORPORATED CMN CLASS A SERIES NORTHBOUND (Cont.)																
688536.SH	12/10/2024	SDB3260962153	(403.00)	14.3562	(5,954.65)	(5,785.55)	0.0000	4.5800	(1,220.0149)	0.0000	0.7576	(1.9607)	0.0000	1	(1.2031)	01/06/2025
688536.SH	12/09/2024	SDB3260962153	(3.00)	14.2636	(44.33)	(42.79)	0.0000	4.5800	(1,220.0149)	0.0000	0.0056	(0.0145)	0.0000	1	(0.0089)	01/06/2025
688536.SH	12/09/2024	SDB3260962153	(197.00)	14.2636	(2,910.84)	(2,809.92)	0.0000	4.5800	(1,220.0149)	0.0000	0.3703	(0.9523)	0.0000	1	(0.5819)	01/06/2025
688536.SH	12/09/2024	SDB3260962153	(200.00)	14.2636	(2,955.16)	(2,852.71)	0.0000	4.5800	(1,220.0149)	0.0000	0.3760	(0.9668)	0.0000	1	(0.5908)	01/06/2025
688536.SH	12/09/2024	SDB3260962153	(200.00)	14.2636	(2,955.16)	(2,852.71)	0.0000	4.5800	(1,220.0149)	0.0000	0.3760	(0.9668)	0.0000	1	(0.5908)	01/06/2025
688536.SH	12/09/2024	SDB3260962153	(403.00)	14.2636	(5,954.65)	(5,748.21)	0.0000	4.5800	(1,220.0149)	0.0000	0.7576	(1.9480)	0.0000	1	(1.1905)	01/06/2025
688536.SH	12/06/2024	SDB3260962153	(3.00)	14.1229	(44.33)	(42.37)	0.0000	4.5800	(1,220.0149)	0.0000	0.0169	(0.0431)	0.0000	3	(0.0262)	01/06/2025
688536.SH	12/06/2024	SDB3260962153	(197.00)	14.1229	(2,910.84)	(2,782.21)	0.0000	4.5800	(1,220.0149)	0.0000	1.1110	(2.8286)	0.0000	3	(1.7176)	01/06/2025
688536.SH	12/06/2024	SDB3260962153	(200.00)	14.1229	(2,955.16)	(2,824.58)	0.0000	4.5800	(1,220.0149)	0.0000	1.1279	(2.8717)	0.0000	3	(1.7438)	01/06/2025
688536.SH	12/06/2024	SDB3260962153	(200.00)	14.1229	(2,955.16)	(2,824.58)	0.0000	4.5800	(1,220.0149)	0.0000	1.1279	(2.8717)	0.0000	3	(1.7438)	01/06/2025
688536.SH	12/06/2024	SDB3260962153	(403.00)	14.1229	(5,954.65)	(5,691.52)	0.0000	4.5800	(1,220.0149)	0.0000	2.2727	(5.7865)	0.0000	3	(3.5138)	01/06/2025
688536.SH	12/05/2024	SDB3260962153	(3.00)	14.4856	(44.33)	(43.46)	0.0000	4.5800	(1,220.0149)	0.0000	0.0056	(0.0147)	0.0000	1	(0.0091)	01/06/2025
688536.SH	12/05/2024	SDB3260962153	(197.00)	14.4856	(2,910.84)	(2,853.66)	0.0000	4.5800	(1,220.0149)	0.0000	0.3703	(0.9671)	0.0000	1	(0.5968)	01/06/2025
688536.SH	12/05/2024	SDB3260962153	(200.00)	14.4856	(2,955.16)	(2,897.12)	0.0000	4.5800	(1,220.0149)	0.0000	0.3760	(0.9818)	0.0000	1	(0.6059)	01/06/2025
688536.SH	12/05/2024	SDB3260962153	(200.00)	14.4856	(2,955.16)	(2,897.12)	0.0000	4.5800	(1,220.0149)	0.0000	0.3760	(0.9818)	0.0000	1	(0.6059)	01/06/2025
688536.SH	12/05/2024	SDB3260962153	(403.00)	14.4856	(5,954.65)	(5,837.69)	0.0000	4.5800	(1,220.0149)	0.0000	0.7576	(1.9784)	0.0000	1	(1.2208)	01/06/2025
688536.SH	12/04/2024	SDB3260962153	(3.00)	14.7758	(44.33)	(44.33)	0.0000	4.5800	(1,220.0149)	0.0000	0.0056	(0.0150)	0.0000	1	(0.0094)	01/06/2025
688536.SH	12/04/2024	SDB3260962153	(197.00)	14.7758	(2,910.84)	(2,910.84)	0.0000	4.5800	(1,220.0149)	0.0000	0.3703	(0.9865)	0.0000	1	(0.6161)	01/06/2025
688536.SH	12/04/2024	SDB3260962153	(200.00)	14.7758	(2,955.16)	(2,955.16)	0.0000	4.5800	(1,220.0149)	0.0000	0.3760	(1.0015)	0.0000	1	(0.6255)	01/06/2025
688536.SH	12/04/2024	SDB3260962153	(200.00)	14.7758	(2,955.16)	(2,955.16)	0.0000	4.5800	(1,220.0149)	0.0000	0.3760	(1.0015)	0.0000	1	(0.6255)	01/06/2025
688536.SH	12/04/2024	SDB3260962153	(403.00)	14.7758	(5,954.65)	(5,954.65)	0.0000	4.5800	(1,220.0149)	0.0000	0.7576	(2.0180)	0.0000	1	(1.2604)	01/06/2025
TOTAL 3PEAK INCORPORATED CMN CLASS A SERIES NORTHBOUND												24.6184	(65.2508)	0.0000	(40.6324)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
ADVANCED MICRO-FABRICATION EQUIPMENT INC. CHINA CMN CLASS A SERIES NORTHBOUND																
688012.SH	01/03/2025	SDB3260123606	(99.00)	27.0880	(3,006.53)	(2,681.72)	0.0000	4.3300	(725.0000)	0.0000	1.0849	(1.6202)	0.0000	3	(0.5353)	01/06/2025
688012.SH	01/02/2025	SDB3260123606	(99.00)	27.0215	(3,006.53)	(2,675.13)	0.0000	4.3300	(725.0000)	0.0000	0.3616	(0.5387)	0.0000	1	(0.1771)	01/06/2025
688012.SH	12/31/2024	SDB3260123606	(99.00)	27.3656	(3,006.53)	(2,709.20)	0.0000	4.3300	(725.0000)	0.0000	0.7232	(1.0912)	0.0000	2	(0.3680)	01/06/2025
688012.SH	12/30/2024	SDB3260123606	(99.00)	26.9665	(3,006.53)	(2,669.69)	0.0000	4.3300	(725.0000)	0.0000	0.3616	(0.5376)	0.0000	1	(0.1760)	01/06/2025
688012.SH	12/27/2024	SDB3260123606	(99.00)	26.9362	(3,006.53)	(2,666.69)	0.0000	4.3300	(725.0000)	0.0000	1.0849	(1.6111)	0.0000	3	(0.5263)	01/06/2025
688012.SH	12/26/2024	SDB3260123606	(99.00)	26.6448	(3,006.53)	(2,637.83)	0.0000	4.3300	(725.0000)	0.0000	0.3616	(0.5312)	0.0000	1	(0.1696)	01/06/2025
688012.SH	12/24/2024	SDB3260123606	(99.00)	26.6448	(3,006.53)	(2,637.83)	0.0000	4.3300	(725.0000)	0.0000	0.7232	(1.0625)	0.0000	2	(0.3392)	01/06/2025
688012.SH	12/23/2024	SDB3260123606	(99.00)	26.6515	(3,006.53)	(2,638.50)	0.0000	4.3300	(725.0000)	0.0000	0.3616	(0.5314)	0.0000	1	(0.1697)	01/06/2025
688012.SH	12/20/2024	SDB3260123606	(99.00)	26.1799	(3,006.53)	(2,591.81)	0.0000	4.3300	(725.0000)	0.0000	1.0849	(1.5659)	0.0000	3	(0.4810)	01/06/2025
688012.SH	12/19/2024	SDB3260123606	(99.00)	26.3470	(3,006.53)	(2,608.36)	0.0000	4.5800	(725.0000)	0.0000	0.3825	(0.5253)	0.0000	1	(0.1428)	01/06/2025
688012.SH	12/18/2024	SDB3260123606	(99.00)	27.5099	(3,006.53)	(2,723.48)	0.0000	4.5800	(725.0000)	0.0000	0.3825	(0.5485)	0.0000	1	(0.1660)	01/06/2025
688012.SH	12/17/2024	SDB3260123606	(99.00)	28.3369	(3,006.53)	(2,805.35)	0.0000	4.5800	(725.0000)	0.0000	0.3825	(0.5650)	0.0000	1	(0.1825)	01/06/2025
688012.SH	12/16/2024	SDB3260123606	(99.00)	28.3602	(3,006.53)	(2,807.66)	0.0000	4.5800	(725.0000)	0.0000	0.3825	(0.5654)	0.0000	1	(0.1829)	01/06/2025
688012.SH	12/16/2024	SDB3260123606	(319.00)	28.3602	(9,687.72)	(9,046.90)	0.0000	4.5800	(725.0000)	0.0000	1.2325	(1.8219)	0.0000	1	(0.5895)	01/06/2025
688012.SH	12/16/2024	SDB3260123606	(882.00)	28.3602	(26,586.65)	(25,013.69)	0.0000	4.5800	(725.0000)	0.0000	3.3824	(5.0375)	0.0000	1	(1.6551)	01/06/2025
688012.SH	12/16/2024	SDB3260123606	(799.00)	28.3602	(24,512.76)	(22,659.80)	0.0000	4.5800	(725.0000)	0.0000	3.1186	(4.5634)	0.0000	1	(1.4449)	01/06/2025
688012.SH	12/16/2024	SDB3260123606	(413.00)	28.3602	(12,670.55)	(11,712.76)	0.0000	4.5800	(725.0000)	0.0000	1.6120	(2.3588)	0.0000	1	(0.7468)	01/06/2025
688012.SH	12/16/2024	SDB3260123606	(1,587.00)	28.3602	(48,688.05)	(45,007.63)	0.0000	4.5800	(725.0000)	0.0000	6.1942	(9.0640)	0.0000	1	(2.8698)	01/06/2025
688012.SH	12/13/2024	SDB3260123606	(99.00)	29.9596	(3,006.53)	(2,966.00)	0.0000	4.5800	(725.0000)	0.0000	1.1475	(1.7920)	0.0000	3	(0.6445)	01/06/2025
688012.SH	12/13/2024	SDB3260123606	(319.00)	29.9596	(9,687.72)	(9,557.12)	0.0000	4.5800	(725.0000)	0.0000	3.6975	(5.7741)	0.0000	3	(2.0766)	01/06/2025
688012.SH	12/13/2024	SDB3260123606	(882.00)	29.9596	(26,586.65)	(26,424.38)	0.0000	4.5800	(725.0000)	0.0000	10.1472	(15.9647)	0.0000	3	(5.8175)	01/06/2025
688012.SH	12/13/2024	SDB3260123606	(799.00)	29.9596	(24,512.76)	(23,937.74)	0.0000	4.5800	(725.0000)	0.0000	9.3557	(14.4624)	0.0000	3	(5.1067)	01/06/2025
688012.SH	12/13/2024	SDB3260123606	(413.00)	29.9596	(12,670.55)	(12,373.32)	0.0000	4.5800	(725.0000)	0.0000	4.8359	(7.4755)	0.0000	3	(2.6396)	01/06/2025
688012.SH	12/13/2024	SDB3260123606	(1,587.00)	29.9596	(48,688.05)	(47,545.92)	0.0000	4.5800	(725.0000)	0.0000	18.5826	(28.7257)	0.0000	3	(10.1431)	01/06/2025
688012.SH	12/12/2024	SDB3260123606	(99.00)	29.3539	(3,006.53)	(2,906.04)	0.0000	4.5800	(725.0000)	0.0000	0.3825	(0.5852)	0.0000	1	(0.2027)	01/06/2025
688012.SH	12/12/2024	SDB3260123606	(319.00)	29.3539	(9,687.72)	(9,363.90)	0.0000	4.5800	(725.0000)	0.0000	1.2325	(1.8858)	0.0000	1	(0.6533)	01/06/2025
688012.SH	12/12/2024	SDB3260123606	(882.00)	29.3539	(26,586.65)	(25,890.16)	0.0000	4.5800	(725.0000)	0.0000	3.3824	(5.2140)	0.0000	1	(1.8316)	01/06/2025
688012.SH	12/12/2024	SDB3260123606	(799.00)	29.3539	(24,512.76)	(23,453.78)	0.0000	4.5800	(725.0000)	0.0000	3.1186	(4.7233)	0.0000	1	(1.6048)	01/06/2025
688012.SH	12/12/2024	SDB3260123606	(413.00)	29.3539	(12,670.55)	(12,123.17)	0.0000	4.5800	(725.0000)	0.0000	1.6120	(2.4415)	0.0000	1	(0.8295)	01/06/2025
688012.SH	12/12/2024	SDB3260123606	(1,587.00)	29.3539	(48,688.05)	(46,584.68)	0.0000	4.5800	(725.0000)	0.0000	6.1942	(9.3816)	0.0000	1	(3.1874)	01/06/2025
688012.SH	12/11/2024	SDB3260123606	(99.00)	29.7509	(3,006.53)	(2,545.34)	0.0000	4.5800	(725.0000)	0.0000	0.3825	(0.5932)	0.0000	1	(0.2107)	01/06/2025
688012.SH	12/11/2024	SDB3260123606	(319.00)	29.7509	(9,687.72)	(9,490.55)	0.0000	4.5800	(725.0000)	0.0000	1.2325	(1.9113)	0.0000	1	(0.6788)	01/06/2025
688012.SH	12/11/2024	SDB3260123606	(882.00)	29.7509	(26,586.65)	(26,240.33)	0.0000	4.5800	(725.0000)	0.0000	3.3824	(5.2845)	0.0000	1	(1.9021)	01/06/2025
688012.SH	12/11/2024	SDB3260123606	(1,100.00)	29.7509	(33,747.23)	(32,726.03)	0.0000	4.5800	(725.0000)	0.0000	4.2934	(6.5907)	0.0000	1	(2.2973)	01/06/2025
688012.SH	12/11/2024	SDB3260123606	(413.00)	29.7509	(12,670.55)	(12,287.14)	0.0000	4.5800	(725.0000)	0.0000	1.6120	(2.4745)	0.0000	1	(0.8625)	01/06/2025
688012.SH	12/11/2024	SDB3260123606	(1,587.00)	29.7509	(48,688.05)	(47,214.74)	0.0000	4.5800	(725.0000)	0.0000	6.1942	(9.5085)	0.0000	1	(3.3143)	01/06/2025
688012.SH	12/11/2024	SDB3260123606	(699.00)	29.7509	(21,444.83)	(20,795.91)	0.0000	4.5800	(725.0000)	0.0000	2.7283	(4.1881)	0.0000	1	(1.4598)	01/06/2025
688012.SH	12/10/2024	SDB3260123606	(99.00)	29.2031	(3,006.53)	(2,891.11)	0.0000	4.5800	(735.7537)	0.0000	0.3825	(0.5909)	0.0000	1	(0.2084)	01/06/2025
688012.SH	12/10/2024	SDB3260123606	(319.00)	29.2031	(9,687.72)	(9,315.79)	0.0000	4.5800	(735.7537)	0.0000	1.2325	(1.9039)	0.0000	1	(0.6714)	01/06/2025
688012.SH	12/10/2024	SDB3260123606	(882.00)	29.2031	(26,586.65)	(25,757.13)	0.0000	4.5800	(735.7537)	0.0000	3.3824	(5.2641)	0.0000	1	(1.8817)	01/06/2025
688012.SH	12/10/2024	SDB3260123606	(1,100.00)	29.2031	(33,747.23)	(32,123.40)	0.0000	4.5800	(735.7537)	0.0000	4.2934	(6.5653)	0.0000	1	(2.2719)	01/06/2025
688012.SH	12/10/2024	SDB3260123606	(413.00)	29.2031	(12,670.55)	(12,060.88)	0.0000	4.5800	(735.7537)	0.0000	1.6120	(2.4650)	0.0000	1	(0.8530)	01/06/2025
688012.SH	12/10/2024	SDB3260123606	(1,587.00)	29.2031	(48,688.05)	(46,345.30)	0.0000	4.5800	(735.7537)	0.0000	6.1942	(9.4719)	0.0000	1	(3.2777)	01/06/2025
688012.SH	12/10/2024	SDB3260123606	(199.00)	29.2031	(6,105.18)	(5,811.41)	0.0000	4.5800	(735.7537)	0.0000	0.7767	(1.1877)	0.0000	1	(0.4110)	01/06/2025
688012.SH	12/10/2024	SDB3260123606	(452.00)	29.2031	(13,867.04)	(13,199.80)	0.0000	4.5800	(735.7537)	0.0000	1.7642	(2.6977)	0.0000	1	(0.9335)	01/06/2025
688012.SH	12/10/2024	SDB3260123606	(2,848.00)	29.2031	(87,374.64)	(83,170.40)	0.0000	4.5800	(735.7537)	0.0000	11.1160	(16.9980)	0.0000	1	(5.8820)	01/06/2025
688012.SH	12/10/2024	SDB3260123606	(1,600.00)	29.2031	(49,086.88)	(46,724.94)	0.0000	4.5800	(735.7537)	0.0000	6.2449	(9.5495)	0.0000	1	(3.3045)	01/06/2025
688012.SH	12/09/2024	SDB3260123606	(99.00)	29.3356	(3,006.53)	(2,904.23)	0.0000	4.5800	(797.1743)	0.0000	0.3825	(0.6431)	0.0000	1	(0.2606)	01/06/2025
688012.SH	12/09/2024	SDB3260123606	(319.00)	29.3356	(9,687.72)	(9,358.06)	0.0000	4.5800	(797.1743)	0.0000	1.2325	(2.0722)	0.0000	1	(0.8397)	01/06/2025
688012.SH	12/09/2024	SDB3260123606	(882.00)	29.3356	(26,586.65)	(25,874.02)	0.0000	4.5800	(797.1743)	0.0000	3.3824	(5.7295)	0.0000	1	(2.3471)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
ADVANCED MICRO-FABRICATION EQUIPMENT INC. CHINA CMN CLASS A SERIES NORTHBOUND (Cont.)																
688012.SH	12/09/2024	SDB3260123606	(1,100.00)	29.3356	(33,747.23)	(32,269.18)	0.0000	4.5800	(797.1743)	0.0000	4.2934	(7.1456)	0.0000	1	(2.8522)	01/06/2025
688012.SH	12/09/2024	SDB3260123606	(413.00)	29.3356	(12,670.55)	(12,115.61)	0.0000	4.5800	(797.1743)	0.0000	1.6120	(2.6828)	0.0000	1	(1.0709)	01/06/2025
688012.SH	12/09/2024	SDB3260123606	(1,587.00)	29.3356	(48,688.05)	(46,555.63)	0.0000	4.5800	(797.1743)	0.0000	6.1942	(10.3092)	0.0000	1	(4.1150)	01/06/2025
688012.SH	12/09/2024	SDB3260123606	(599.00)	29.3356	(18,376.90)	(17,572.04)	0.0000	4.5800	(797.1743)	0.0000	2.3379	(3.8911)	0.0000	1	(1.5532)	01/06/2025
688012.SH	12/09/2024	SDB3260123606	(200.00)	29.3356	(6,135.86)	(5,867.12)	0.0000	4.5800	(797.1743)	0.0000	0.7806	(1.2992)	0.0000	1	(0.5186)	01/06/2025
688012.SH	12/09/2024	SDB3260123606	(1,500.00)	29.3356	(46,018.95)	(44,003.43)	0.0000	4.5800	(797.1743)	0.0000	5.8546	(9.7440)	0.0000	1	(3.8894)	01/06/2025
688012.SH	12/09/2024	SDB3260123606	(452.00)	29.3356	(13,867.04)	(13,259.70)	0.0000	4.5800	(797.1743)	0.0000	1.7642	(2.9362)	0.0000	1	(1.1720)	01/06/2025
688012.SH	12/09/2024	SDB3260123606	(2,848.00)	29.3356	(87,374.64)	(83,547.85)	0.0000	4.5800	(797.1743)	0.0000	11.1160	(18.5006)	0.0000	1	(7.3846)	01/06/2025
688012.SH	12/09/2024	SDB3260123606	(1,600.00)	29.3356	(49,086.88)	(46,936.99)	0.0000	4.5800	(797.1743)	0.0000	6.2449	(10.3936)	0.0000	1	(4.1487)	01/06/2025
688012.SH	12/06/2024	SDB3260123606	(99.00)	29.1650	(3,006.53)	(2,887.34)	0.0000	4.5800	(848.0473)	0.0000	1.1475	(2.0405)	0.0000	3	(0.8930)	01/06/2025
688012.SH	12/06/2024	SDB3260123606	(319.00)	29.1650	(9,687.72)	(9,303.64)	0.0000	4.5800	(848.0473)	0.0000	3.6975	(6.5749)	0.0000	3	(2.8775)	01/06/2025
688012.SH	12/06/2024	SDB3260123606	(882.00)	29.1650	(26,586.65)	(25,723.54)	0.0000	4.5800	(848.0473)	0.0000	10.1472	(18.1790)	0.0000	3	(8.0317)	01/06/2025
688012.SH	12/06/2024	SDB3260123606	(1,100.00)	29.1650	(33,747.23)	(32,081.51)	0.0000	4.5800	(848.0473)	0.0000	12.8802	(22.6722)	0.0000	3	(9.7920)	01/06/2025
688012.SH	12/06/2024	SDB3260123606	(413.00)	29.1650	(12,670.55)	(12,045.15)	0.0000	4.5800	(848.0473)	0.0000	4.8359	(8.5124)	0.0000	3	(3.6765)	01/06/2025
688012.SH	12/06/2024	SDB3260123606	(1,587.00)	29.1650	(48,688.05)	(46,284.87)	0.0000	4.5800	(848.0473)	0.0000	18.5826	(32.7098)	0.0000	3	(14.1272)	01/06/2025
688012.SH	12/06/2024	SDB3260123606	(3,199.00)	29.1650	(98,143.07)	(93,298.87)	0.0000	4.5800	(848.0473)	0.0000	37.4579	(65.9349)	0.0000	3	(28.4769)	01/06/2025
688012.SH	12/06/2024	SDB3260123606	(200.00)	29.1650	(6,135.86)	(5,833.00)	0.0000	4.5800	(848.0473)	0.0000	2.3419	(4.1222)	0.0000	3	(1.7804)	01/06/2025
688012.SH	12/06/2024	SDB3260123606	(1,500.00)	29.1650	(46,018.95)	(43,747.52)	0.0000	4.5800	(848.0473)	0.0000	17.5639	(30.9166)	0.0000	3	(13.3527)	01/06/2025
688012.SH	12/06/2024	SDB3260123606	(452.00)	29.1650	(13,867.04)	(13,182.58)	0.0000	4.5800	(848.0473)	0.0000	5.2926	(9.3162)	0.0000	3	(4.0236)	01/06/2025
688012.SH	12/06/2024	SDB3260123606	(2,848.00)	29.1650	(87,374.64)	(83,061.95)	0.0000	4.5800	(848.0473)	0.0000	33.3480	(58.7004)	0.0000	3	(25.3524)	01/06/2025
688012.SH	12/06/2024	SDB3260123606	(1,600.00)	29.1650	(49,086.88)	(46,664.02)	0.0000	4.5800	(848.0473)	0.0000	18.7348	(32.9777)	0.0000	3	(14.2429)	01/06/2025
688012.SH	12/05/2024	SDB3260123606	(99.00)	30.1926	(3,006.53)	(2,989.07)	0.0000	4.5800	(848.0473)	0.0000	0.3825	(0.7041)	0.0000	1	(0.3216)	01/06/2025
688012.SH	12/05/2024	SDB3260123606	(319.00)	30.1926	(9,687.72)	(9,631.44)	0.0000	4.5800	(848.0473)	0.0000	1.2325	(2.2689)	0.0000	1	(1.0364)	01/06/2025
688012.SH	12/05/2024	SDB3260123606	(882.00)	30.1926	(26,586.65)	(26,629.89)	0.0000	4.5800	(848.0473)	0.0000	3.3824	(6.2732)	0.0000	1	(2.8908)	01/06/2025
688012.SH	12/05/2024	SDB3260123606	(1,100.00)	30.1926	(33,747.23)	(33,211.88)	0.0000	4.5800	(848.0473)	0.0000	4.2934	(7.8237)	0.0000	1	(3.5303)	01/06/2025
688012.SH	12/05/2024	SDB3260123606	(413.00)	30.1926	(12,670.55)	(12,469.55)	0.0000	4.5800	(848.0473)	0.0000	1.6120	(2.9374)	0.0000	1	(1.3255)	01/06/2025
688012.SH	12/05/2024	SDB3260123606	(1,587.00)	30.1926	(48,688.05)	(47,915.68)	0.0000	4.5800	(848.0473)	0.0000	6.1942	(11.2874)	0.0000	1	(5.0932)	01/06/2025
688012.SH	12/05/2024	SDB3260123606	(3,199.00)	30.1926	(98,143.07)	(96,586.18)	0.0000	4.5800	(848.0473)	0.0000	12.4860	(22.7527)	0.0000	1	(10.2667)	01/06/2025
688012.SH	12/05/2024	SDB3260123606	(200.00)	30.1926	(6,135.86)	(6,038.52)	0.0000	4.5800	(848.0473)	0.0000	0.7806	(1.4225)	0.0000	1	(0.6419)	01/06/2025
688012.SH	12/05/2024	SDB3260123606	(1,500.00)	30.1926	(46,018.95)	(45,288.92)	0.0000	4.5800	(848.0473)	0.0000	5.8546	(10.6687)	0.0000	1	(4.8140)	01/06/2025
688012.SH	12/05/2024	SDB3260123606	(452.00)	30.1926	(13,867.04)	(13,647.06)	0.0000	4.5800	(848.0473)	0.0000	1.7642	(3.2148)	0.0000	1	(1.4506)	01/06/2025
688012.SH	12/05/2024	SDB3260123606	(2,848.00)	30.1926	(87,374.64)	(85,988.57)	0.0000	4.5800	(848.0473)	0.0000	11.1160	(20.2562)	0.0000	1	(9.1402)	01/06/2025
688012.SH	12/05/2024	SDB3260123606	(1,600.00)	30.1926	(49,086.88)	(48,308.18)	0.0000	4.5800	(848.0473)	0.0000	6.2449	(11.3799)	0.0000	1	(5.1350)	01/06/2025
688012.SH	12/04/2024	SDB3260123606	(1,100.00)	30.6793	(33,747.23)	(33,747.23)	0.0000	4.5800	(857.9289)	0.0000	4.2934	(8.0424)	0.0000	1	(3.7490)	01/06/2025
688012.SH	12/04/2024	SDB3260123606	(413.00)	30.6793	(12,670.55)	(12,670.55)	0.0000	4.5800	(857.9289)	0.0000	1.6120	(3.0196)	0.0000	1	(1.4076)	01/06/2025
688012.SH	12/04/2024	SDB3260123606	(1,587.00)	30.6793	(48,688.05)	(48,688.05)	0.0000	4.5800	(857.9289)	0.0000	6.1942	(11.6030)	0.0000	1	(5.4088)	01/06/2025
688012.SH	12/04/2024	SDB3260123606	(3,199.00)	30.6793	(98,143.07)	(98,143.07)	0.0000	4.5800	(857.9289)	0.0000	12.4860	(23.3888)	0.0000	1	(10.9028)	01/06/2025
688012.SH	12/04/2024	SDB3260123606	(200.00)	30.6793	(6,135.86)	(6,135.86)	0.0000	4.5800	(857.9289)	0.0000	0.7806	(1.4623)	0.0000	1	(0.6816)	01/06/2025
688012.SH	12/04/2024	SDB3260123606	(1,500.00)	30.6793	(46,018.95)	(46,018.95)	0.0000	4.5800	(857.9289)	0.0000	5.8546	(10.9669)	0.0000	1	(5.1123)	01/06/2025
688012.SH	12/04/2024	SDB3260123606	(452.00)	30.6793	(13,867.04)	(13,867.04)	0.0000	4.5800	(857.9289)	0.0000	1.7642	(3.3047)	0.0000	1	(1.5405)	01/06/2025
688012.SH	12/04/2024	SDB3260123606	(2,848.00)	30.6793	(87,374.64)	(87,374.64)	0.0000	4.5800	(857.9289)	0.0000	11.1160	(20.8226)	0.0000	1	(9.7066)	01/06/2025
688012.SH	12/04/2024	SDB3260123606	(1,600.00)	30.6793	(49,086.88)	(49,086.88)	0.0000	4.5800	(857.9289)	0.0000	6.2449	(11.6981)	0.0000	1	(5.4531)	01/06/2025
TOTAL ADVANCED MICRO-FABRICATION EQUIPMENT INC. CHINA CMN CLASS A SERIES NORTHBOUND												460.6444	(783.1120)	0.0000	(322.4676)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
AGRICULTURAL BANK OF CHINA LIMITED CMN CLASS A SERIES NORTHBOUND																
601288.SH	01/03/2025	SDB3264857817	(273,400.00)	0.7347	(196,946.42)	(200,856.04)	0.0000	4.3300	(175.0000)	0.0000	71.0648	(29.2915)	0.0000	3	41.7733	01/06/2025
601288.SH	01/03/2025	SDB3264857817	(525,000.00)	0.7347	(378,189.00)	(385,696.50)	0.0000	4.3300	(175.0000)	0.0000	136.4632	(56.2474)	0.0000	3	80.2158	01/06/2025
601288.SH	01/03/2025	SDB3264857817	(135,700.00)	0.7347	(97,784.47)	(99,693.36)	0.0000	4.3300	(175.0000)	0.0000	35.2839	(14.5386)	0.0000	3	20.7453	01/06/2025
601288.SH	01/02/2025	SDB3264857817	(273,400.00)	0.7204	(196,946.42)	(196,946.42)	0.0000	4.3300	(175.0000)	0.0000	23.6883	(9.5738)	0.0000	1	14.1145	01/06/2025
601288.SH	01/02/2025	SDB3264857817	(525,000.00)	0.7204	(378,189.00)	(378,189.00)	0.0000	4.3300	(175.0000)	0.0000	45.4877	(18.3842)	0.0000	1	27.1035	01/06/2025
601288.SH	01/02/2025	SDB3264857817	(135,700.00)	0.7206	(97,784.47)	(97,784.47)	0.0000	4.3300	(175.0000)	0.0000	11.7613	(4.7534)	0.0000	1	7.0079	01/06/2025
601288.SH	12/05/2024	SDB3263308441	(232,700.00)	0.6615	(154,679.88)	(153,929.42)	0.0000	4.5800	(450.0000)	0.0000	19.6787	(19.2412)	0.0000	1	0.4375	01/06/2025
601288.SH	12/04/2024	SDB3263308441	(435,600.00)	0.6647	(289,551.16)	(289,551.16)	0.0000	4.5800	(450.0000)	0.0000	36.8373	(36.1939)	0.0000	1	0.6434	01/06/2025
601288.SH	12/04/2024	SDB3263308441	(42,100.00)	0.6647	(27,984.63)	(27,984.63)	0.0000	4.5800	(450.0000)	0.0000	3.5603	(3.4981)	0.0000	1	0.0622	01/06/2025
601288.SH	12/04/2024	SDB3263308441	(638,800.00)	0.6647	(424,621.86)	(424,621.86)	0.0000	4.5800	(450.0000)	0.0000	54.0213	(53.0777)	0.0000	1	0.9436	01/06/2025
601288.SH	12/04/2024	SDB3263308441	(176,400.00)	0.6647	(117,256.26)	(117,256.26)	0.0000	4.5800	(450.0000)	0.0000	14.9176	(14.6570)	0.0000	1	0.2606	01/06/2025
601288.SH	12/04/2024	SDB3263308441	(4,100.00)	0.6647	(2,725.34)	(2,725.34)	0.0000	4.5800	(450.0000)	0.0000	0.3467	(0.3407)	0.0000	1	0.0061	01/06/2025
TOTAL AGRICULTURAL BANK OF CHINA LIMITED CMN CLASS A SERIES NORTHBOUND											453.1112	(259.7975)	0.0000		193.3137	

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
AIMA TECHNOLOGY GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND																
603529.SH	01/03/2025	SDB3262800220	(3,500.00)	5.4614	(20,612.44)	(19,114.85)	0.0000	4.3300	(1,448.3333)	0.0000	7.4377	(23.0706)	0.0000	3	(15.6329)	01/06/2025
603529.SH	01/03/2025	SDB3262800220	(300.00)	5.4614	(1,537.70)	(1,638.42)	0.0000	4.3300	(1,448.3333)	0.0000	0.5549	(1.9775)	0.0000	3	(1.4226)	01/06/2025
603529.SH	01/03/2025	SDB3262800220	(1,700.00)	5.4614	(8,713.61)	(9,284.36)	0.0000	4.3300	(1,448.3333)	0.0000	3.1442	(11.2057)	0.0000	3	(8.0615)	01/06/2025
603529.SH	01/03/2025	SDB3262800220	(2,000.00)	5.4614	(10,251.31)	(10,922.77)	0.0000	4.3300	(1,448.3333)	0.0000	3.6990	(13.1832)	0.0000	3	(9.4842)	01/06/2025
603529.SH	01/02/2025	SDB3262800220	(3,500.00)	5.6220	(20,612.44)	(19,677.00)	0.0000	4.3300	(1,448.3333)	0.0000	2.4792	(7.9163)	0.0000	1	(5.4371)	01/06/2025
603529.SH	01/02/2025	SDB3262800220	(300.00)	5.6220	(1,537.70)	(1,686.60)	0.0000	4.3300	(1,448.3333)	0.0000	0.1850	(0.6785)	0.0000	1	(0.4936)	01/06/2025
603529.SH	01/02/2025	SDB3262800220	(1,700.00)	5.6220	(8,713.61)	(9,557.40)	0.0000	4.3300	(1,448.3333)	0.0000	1.0481	(3.8451)	0.0000	1	(2.7970)	01/06/2025
603529.SH	01/02/2025	SDB3262800220	(2,000.00)	5.6220	(10,251.31)	(11,244.00)	0.0000	4.3300	(1,448.3333)	0.0000	1.2330	(4.5236)	0.0000	1	(3.2906)	01/06/2025
603529.SH	12/31/2024	SDB3262800220	(3,500.00)	5.5599	(20,612.44)	(19,459.75)	0.0000	4.3300	(1,448.3333)	0.0000	4.9584	(15.6579)	0.0000	2	(10.6995)	01/06/2025
603529.SH	12/31/2024	SDB3262800220	(300.00)	5.5599	(1,537.70)	(1,667.98)	0.0000	4.3300	(1,448.3333)	0.0000	0.3699	(1.3421)	0.0000	2	(0.9722)	01/06/2025
603529.SH	12/31/2024	SDB3262800220	(1,700.00)	5.5599	(8,713.61)	(9,451.88)	0.0000	4.3300	(1,448.3333)	0.0000	2.0961	(7.6053)	0.0000	2	(5.5092)	01/06/2025
603529.SH	12/31/2024	SDB3262800220	(2,000.00)	5.5599	(10,251.31)	(11,119.86)	0.0000	4.3300	(1,448.3333)	0.0000	2.4660	(8.9474)	0.0000	2	(6.4814)	01/06/2025
603529.SH	12/30/2024	SDB3262800220	(3,500.00)	5.6534	(20,612.44)	(19,786.87)	0.0000	4.3300	(1,448.3333)	0.0000	2.4792	(7.9606)	0.0000	1	(5.4813)	01/06/2025
603529.SH	12/30/2024	SDB3262800220	(300.00)	5.6534	(1,537.70)	(1,696.02)	0.0000	4.3300	(1,448.3333)	0.0000	0.1850	(0.6823)	0.0000	1	(0.4974)	01/06/2025
603529.SH	12/30/2024	SDB3262800220	(1,700.00)	5.6534	(8,713.61)	(9,610.76)	0.0000	4.3300	(1,448.3333)	0.0000	1.0481	(3.8666)	0.0000	1	(2.8185)	01/06/2025
603529.SH	12/30/2024	SDB3262800220	(2,000.00)	5.6534	(10,251.31)	(11,306.78)	0.0000	4.3300	(1,448.3333)	0.0000	1.2330	(4.5489)	0.0000	1	(3.3159)	01/06/2025
603529.SH	12/27/2024	SDB3262800220	(3,500.00)	5.5556	(20,612.44)	(19,444.45)	0.0000	4.3300	(1,448.3333)	0.0000	7.4377	(23.4684)	0.0000	3	(16.0307)	01/06/2025
603529.SH	12/27/2024	SDB3262800220	(300.00)	5.5556	(1,537.70)	(1,666.67)	0.0000	4.3300	(1,448.3333)	0.0000	0.5549	(2.0116)	0.0000	3	(1.4567)	01/06/2025
603529.SH	12/27/2024	SDB3262800220	(1,700.00)	5.5556	(8,713.61)	(9,444.45)	0.0000	4.3300	(1,448.3333)	0.0000	3.1442	(11.3989)	0.0000	3	(8.2548)	01/06/2025
603529.SH	12/27/2024	SDB3262800220	(2,000.00)	5.5556	(10,251.31)	(11,111.11)	0.0000	4.3300	(1,448.3333)	0.0000	3.6990	(13.4105)	0.0000	3	(9.7115)	01/06/2025
603529.SH	12/26/2024	SDB3262800220	(3,500.00)	5.4977	(20,612.44)	(19,241.87)	0.0000	4.3300	(1,448.3333)	0.0000	2.4792	(7.7413)	0.0000	1	(5.2621)	01/06/2025
603529.SH	12/26/2024	SDB3262800220	(300.00)	5.4977	(1,537.70)	(1,649.30)	0.0000	4.3300	(1,448.3333)	0.0000	0.1850	(0.6635)	0.0000	1	(0.4786)	01/06/2025
603529.SH	12/26/2024	SDB3262800220	(1,700.00)	5.4977	(8,713.61)	(9,346.05)	0.0000	4.3300	(1,448.3333)	0.0000	1.0481	(3.7601)	0.0000	1	(2.7120)	01/06/2025
603529.SH	12/26/2024	SDB3262800220	(2,000.00)	5.4977	(10,251.31)	(10,995.35)	0.0000	4.3300	(1,448.3333)	0.0000	1.2330	(4.4236)	0.0000	1	(3.1906)	01/06/2025
603529.SH	12/24/2024	SDB3262800220	(3,500.00)	5.4977	(20,612.44)	(19,241.87)	0.0000	4.3300	(1,448.3333)	0.0000	4.9584	(15.4826)	0.0000	2	(10.5241)	01/06/2025
603529.SH	12/24/2024	SDB3262800220	(300.00)	5.4977	(1,537.70)	(1,649.30)	0.0000	4.3300	(1,448.3333)	0.0000	0.3699	(1.3271)	0.0000	2	(0.9572)	01/06/2025
603529.SH	12/24/2024	SDB3262800220	(1,700.00)	5.4977	(8,713.61)	(9,346.05)	0.0000	4.3300	(1,448.3333)	0.0000	2.0961	(7.5201)	0.0000	2	(5.4240)	01/06/2025
603529.SH	12/24/2024	SDB3262800220	(2,000.00)	5.4977	(10,251.31)	(10,995.35)	0.0000	4.3300	(1,448.3333)	0.0000	2.4660	(8.8472)	0.0000	2	(6.3812)	01/06/2025
603529.SH	12/23/2024	SDB3262800220	(3,500.00)	5.5511	(20,612.44)	(19,428.98)	0.0000	4.3300	(1,467.1875)	0.0000	2.4792	(7.9183)	0.0000	1	(5.4391)	01/06/2025
603529.SH	12/23/2024	SDB3262800220	(300.00)	5.5511	(1,537.70)	(1,665.34)	0.0000	4.3300	(1,467.1875)	0.0000	0.1850	(0.6787)	0.0000	1	(0.4938)	01/06/2025
603529.SH	12/23/2024	SDB3262800220	(1,700.00)	5.5511	(8,713.61)	(9,436.93)	0.0000	4.3300	(1,467.1875)	0.0000	1.0481	(3.8460)	0.0000	1	(2.7980)	01/06/2025
603529.SH	12/23/2024	SDB3262800220	(500.00)	5.5511	(2,562.83)	(2,775.57)	0.0000	4.3300	(1,467.1875)	0.0000	0.3083	(1.1312)	0.0000	1	(0.8229)	01/06/2025
603529.SH	12/23/2024	SDB3262800220	(2,000.00)	5.5511	(10,251.31)	(11,102.27)	0.0000	4.3300	(1,467.1875)	0.0000	1.2330	(4.5248)	0.0000	1	(3.2917)	01/06/2025
603529.SH	12/20/2024	SDB3262800220	(3,500.00)	5.5802	(20,612.44)	(19,530.71)	0.0000	4.3300	(1,504.0760)	0.0000	7.4377	(24.4797)	0.0000	3	(17.0421)	01/06/2025
603529.SH	12/20/2024	SDB3262800220	(300.00)	5.5802	(1,537.70)	(1,674.06)	0.0000	4.3300	(1,504.0760)	0.0000	0.5549	(2.0983)	0.0000	3	(1.5434)	01/06/2025
603529.SH	12/20/2024	SDB3262800220	(1,700.00)	5.5802	(8,713.61)	(9,486.35)	0.0000	4.3300	(1,504.0760)	0.0000	3.1442	(11.8902)	0.0000	3	(8.7460)	01/06/2025
603529.SH	12/20/2024	SDB3262800220	(1,700.00)	5.5802	(8,713.61)	(9,486.35)	0.0000	4.3300	(1,504.0760)	0.0000	3.1442	(11.8902)	0.0000	3	(8.7460)	01/06/2025
603529.SH	12/20/2024	SDB3262800220	(2,000.00)	5.5802	(10,251.31)	(11,160.41)	0.0000	4.3300	(1,504.0760)	0.0000	3.6990	(13.9884)	0.0000	3	(10.2894)	01/06/2025
603529.SH	12/19/2024	SDB3262800220	(3,500.00)	5.5576	(20,612.44)	(19,451.52)	0.0000	4.5800	(1,504.0760)	0.0000	2.6224	(8.1268)	0.0000	1	(5.5045)	01/06/2025
603529.SH	12/19/2024	SDB3262800220	(300.00)	5.5576	(1,537.70)	(1,667.27)	0.0000	4.5800	(1,504.0760)	0.0000	0.1956	(0.6966)	0.0000	1	(0.5010)	01/06/2025
603529.SH	12/19/2024	SDB3262800220	(1,700.00)	5.5576	(8,713.61)	(9,447.88)	0.0000	4.5800	(1,504.0760)	0.0000	1.1086	(3.9473)	0.0000	1	(2.8387)	01/06/2025
603529.SH	12/19/2024	SDB3262800220	(1,700.00)	5.5576	(8,713.61)	(9,447.88)	0.0000	4.5800	(1,504.0760)	0.0000	1.1086	(3.9473)	0.0000	1	(2.8387)	01/06/2025
603529.SH	12/19/2024	SDB3262800220	(2,000.00)	5.5576	(10,251.31)	(11,115.15)	0.0000	4.5800	(1,504.0760)	0.0000	1.3042	(4.6439)	0.0000	1	(3.3397)	01/06/2025
603529.SH	12/18/2024	SDB3262800220	(3,500.00)	5.8420	(20,612.44)	(20,446.86)	0.0000	4.5800	(1,504.0760)	0.0000	2.6224	(8.5427)	0.0000	1	(5.9203)	01/06/2025
603529.SH	12/18/2024	SDB3262800220	(300.00)	5.8420	(1,537.70)	(1,752.59)	0.0000	4.5800	(1,504.0760)	0.0000	0.1956	(0.7322)	0.0000	1	(0.5366)	01/06/2025
603529.SH	12/18/2024	SDB3262800220	(1,700.00)	5.8420	(8,713.61)	(9,931.33)	0.0000	4.5800	(1,504.0760)	0.0000	1.1086	(4.1493)	0.0000	1	(3.0407)	01/06/2025
603529.SH	12/18/2024	SDB3262800220	(1,700.00)	5.8420	(8,713.61)	(9,931.33)	0.0000	4.5800	(1,504.0760)	0.0000	1.1086	(4.1493)	0.0000	1	(3.0407)	01/06/2025
603529.SH	12/18/2024	SDB3262800220	(2,000.00)	5.8420	(10,251.31)	(11,683.92)	0.0000	4.5800	(1,504.0760)	0.0000	1.3042	(4.8815)	0.0000	1	(3.5773)	01/06/2025
603529.SH	12/17/2024	SDB3262800220	(3,500.00)	5.9330	(20,612.44)	(20,765.47)	0.0000	4.5800	(1,504.0760)	0.0000	2.6224	(8.6758)	0.0000	1	(6.0534)	01/06/2025
603529.SH	12/17/2024	SDB3262800220	(300.00)	5.9330	(1,537.70)	(1,779.90)	0.0000	4.5800	(1,504.0760)	0.0000	0.1956	(0.7436)	0.0000	1	(0.5480)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
AIMA TECHNOLOGY GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603529.SH	12/17/2024	SDB3262800220	(1,700.00)	5.9330	(8,713.61)	(10,086.08)	0.0000	4.5800	(1,504.0760)	0.0000	1.1086	(4.2140)	0.0000	1	(3.1054)	01/06/2025
603529.SH	12/17/2024	SDB3262800220	(1,700.00)	5.9330	(8,713.61)	(10,086.08)	0.0000	4.5800	(1,504.0760)	0.0000	1.1086	(4.2140)	0.0000	1	(3.1054)	01/06/2025
603529.SH	12/17/2024	SDB3262800220	(2,000.00)	5.9330	(10,251.31)	(11,865.98)	0.0000	4.5800	(1,504.0760)	0.0000	1.3042	(4.9576)	0.0000	1	(3.6534)	01/06/2025
603529.SH	12/16/2024	SDB3262800220	(300.00)	5.9862	(1,537.70)	(1,795.87)	0.0000	4.5800	(1,353.0701)	0.0000	0.1956	(0.6750)	0.0000	1	(0.4794)	01/06/2025
603529.SH	12/16/2024	SDB3262800220	(1,700.00)	5.9862	(8,713.61)	(10,176.60)	0.0000	4.5800	(1,353.0701)	0.0000	1.1086	(3.8249)	0.0000	1	(2.7163)	01/06/2025
603529.SH	12/16/2024	SDB3262800220	(1,700.00)	5.9862	(8,713.61)	(10,176.60)	0.0000	4.5800	(1,353.0701)	0.0000	1.1086	(3.8249)	0.0000	1	(2.7163)	01/06/2025
603529.SH	12/16/2024	SDB3262800220	(2,000.00)	5.9862	(10,251.31)	(11,972.47)	0.0000	4.5800	(1,353.0701)	0.0000	1.3042	(4.4999)	0.0000	1	(3.1957)	01/06/2025
603529.SH	12/13/2024	SDB3262800220	(300.00)	5.8533	(1,537.70)	(1,756.00)	0.0000	4.5800	(1,353.0701)	0.0000	0.5869	(1.9800)	0.0000	3	(1.3931)	01/06/2025
603529.SH	12/13/2024	SDB3262800220	(1,700.00)	5.8533	(8,713.61)	(9,950.65)	0.0000	4.5800	(1,353.0701)	0.0000	3.3257	(11.2199)	0.0000	3	(7.8942)	01/06/2025
603529.SH	12/13/2024	SDB3262800220	(1,700.00)	5.8533	(8,713.61)	(9,950.65)	0.0000	4.5800	(1,353.0701)	0.0000	3.3257	(11.2199)	0.0000	3	(7.8942)	01/06/2025
603529.SH	12/13/2024	SDB3262800220	(2,000.00)	5.8533	(10,251.31)	(11,706.64)	0.0000	4.5800	(1,353.0701)	0.0000	3.9126	(13.1999)	0.0000	3	(9.2873)	01/06/2025
603529.SH	12/12/2024	SDB3262800220	(300.00)	5.4199	(1,537.70)	(1,625.96)	0.0000	4.5800	(1,353.0701)	0.0000	0.1956	(0.6111)	0.0000	1	(0.4155)	01/06/2025
603529.SH	12/12/2024	SDB3262800220	(1,700.00)	5.4199	(8,713.61)	(9,213.76)	0.0000	4.5800	(1,353.0701)	0.0000	1.1086	(3.4630)	0.0000	1	(2.3545)	01/06/2025
603529.SH	12/12/2024	SDB3262800220	(1,700.00)	5.4199	(8,713.61)	(9,213.76)	0.0000	4.5800	(1,353.0701)	0.0000	1.1086	(3.4630)	0.0000	1	(2.3545)	01/06/2025
603529.SH	12/12/2024	SDB3262800220	(2,000.00)	5.4199	(10,251.31)	(10,839.72)	0.0000	4.5800	(1,353.0701)	0.0000	1.3042	(4.0741)	0.0000	1	(2.7699)	01/06/2025
603529.SH	12/11/2024	SDB3262800220	(300.00)	5.2992	(1,537.70)	(1,589.77)	0.0000	4.5800	(1,353.0701)	0.0000	0.1956	(0.5975)	0.0000	1	(0.4019)	01/06/2025
603529.SH	12/11/2024	SDB3262800220	(1,700.00)	5.2992	(8,713.61)	(9,008.71)	0.0000	4.5800	(1,353.0701)	0.0000	1.1086	(3.3860)	0.0000	1	(2.2774)	01/06/2025
603529.SH	12/11/2024	SDB3262800220	(1,700.00)	5.2992	(8,713.61)	(9,008.71)	0.0000	4.5800	(1,353.0701)	0.0000	1.1086	(3.3860)	0.0000	1	(2.2774)	01/06/2025
603529.SH	12/11/2024	SDB3262800220	(2,000.00)	5.2992	(10,251.31)	(10,598.49)	0.0000	4.5800	(1,353.0701)	0.0000	1.3042	(3.9835)	0.0000	1	(2.6793)	01/06/2025
603529.SH	12/10/2024	SDB3262800220	(300.00)	5.3274	(1,537.70)	(1,598.22)	0.0000	4.5800	(1,353.0701)	0.0000	0.1956	(0.6007)	0.0000	1	(0.4051)	01/06/2025
603529.SH	12/10/2024	SDB3262800220	(1,700.00)	5.3274	(8,713.61)	(9,056.57)	0.0000	4.5800	(1,353.0701)	0.0000	1.1086	(3.4039)	0.0000	1	(2.2954)	01/06/2025
603529.SH	12/10/2024	SDB3262800220	(1,700.00)	5.3274	(8,713.61)	(9,056.57)	0.0000	4.5800	(1,353.0701)	0.0000	1.1086	(3.4039)	0.0000	1	(2.2954)	01/06/2025
603529.SH	12/10/2024	SDB3262800220	(2,000.00)	5.3274	(10,251.31)	(10,654.79)	0.0000	4.5800	(1,353.0701)	0.0000	1.3042	(4.0046)	0.0000	1	(2.7004)	01/06/2025
603529.SH	12/09/2024	SDB3262800220	(300.00)	5.4317	(1,537.70)	(1,629.51)	0.0000	4.5800	(1,364.7058)	0.0000	0.1956	(0.6177)	0.0000	1	(0.4221)	01/06/2025
603529.SH	12/09/2024	SDB3262800220	(1,700.00)	5.4317	(8,713.61)	(9,233.91)	0.0000	4.5800	(1,364.7058)	0.0000	1.1086	(3.5004)	0.0000	1	(2.3919)	01/06/2025
603529.SH	12/09/2024	SDB3262800220	(2,800.00)	5.4317	(14,351.83)	(15,208.79)	0.0000	4.5800	(1,364.7058)	0.0000	1.8259	(5.7654)	0.0000	1	(3.9395)	01/06/2025
603529.SH	12/09/2024	SDB3262800220	(2,000.00)	5.4317	(10,251.31)	(10,863.42)	0.0000	4.5800	(1,364.7058)	0.0000	1.3042	(4.1182)	0.0000	1	(2.8140)	01/06/2025
603529.SH	12/06/2024	SDB3262800220	(300.00)	5.4469	(1,537.70)	(1,634.08)	0.0000	4.5800	(1,364.7058)	0.0000	0.5869	(1.8584)	0.0000	3	(1.2715)	01/06/2025
603529.SH	12/06/2024	SDB3262800220	(1,700.00)	5.4469	(8,713.61)	(9,259.81)	0.0000	4.5800	(1,364.7058)	0.0000	3.3257	(10.5308)	0.0000	3	(7.2051)	01/06/2025
603529.SH	12/06/2024	SDB3262800220	(2,800.00)	5.4469	(14,351.83)	(15,251.45)	0.0000	4.5800	(1,364.7058)	0.0000	5.4776	(17.3448)	0.0000	3	(11.8672)	01/06/2025
603529.SH	12/06/2024	SDB3262800220	(2,000.00)	5.4469	(10,251.31)	(10,893.90)	0.0000	4.5800	(1,364.7058)	0.0000	3.9126	(12.3891)	0.0000	3	(8.4766)	01/06/2025
603529.SH	12/05/2024	SDB3262800220	(300.00)	5.1204	(1,537.70)	(1,536.12)	0.0000	4.5800	(1,368.0555)	0.0000	0.1956	(0.5837)	0.0000	1	(0.3881)	01/06/2025
603529.SH	12/05/2024	SDB3262800220	(1,700.00)	5.1204	(8,713.61)	(8,704.67)	0.0000	4.5800	(1,368.0555)	0.0000	1.1086	(3.3079)	0.0000	1	(2.1993)	01/06/2025
603529.SH	12/05/2024	SDB3262800220	(3,200.00)	5.1204	(16,402.09)	(16,385.26)	0.0000	4.5800	(1,368.0555)	0.0000	2.0867	(6.2267)	0.0000	1	(4.1399)	01/06/2025
603529.SH	12/05/2024	SDB3262800220	(2,000.00)	5.1204	(10,251.31)	(10,240.79)	0.0000	4.5800	(1,368.0555)	0.0000	1.3042	(3.8917)	0.0000	1	(2.5875)	01/06/2025
603529.SH	12/04/2024	SDB3262800220	(300.00)	5.1257	(1,537.70)	(1,537.70)	0.0000	4.5800	(1,388.0630)	0.0000	0.1956	(0.5929)	0.0000	1	(0.3973)	01/06/2025
603529.SH	12/04/2024	SDB3262800220	(3,000.00)	5.1257	(15,376.96)	(15,376.96)	0.0000	4.5800	(1,388.0630)	0.0000	1.9563	(5.9289)	0.0000	1	(3.9727)	01/06/2025
603529.SH	12/04/2024	SDB3262800220	(1,700.00)	5.1257	(8,713.61)	(8,713.61)	0.0000	4.5800	(1,388.0630)	0.0000	1.1086	(3.3597)	0.0000	1	(2.2512)	01/06/2025
603529.SH	12/04/2024	SDB3262800220	(4,100.00)	5.1257	(21,015.18)	(21,015.18)	0.0000	4.5800	(1,388.0630)	0.0000	2.6736	(8.1029)	0.0000	1	(5.4293)	01/06/2025
603529.SH	12/04/2024	SDB3262800220	(2,000.00)	5.1257	(10,251.31)	(10,251.31)	0.0000	4.5800	(1,388.0630)	0.0000	1.3042	(3.9526)	0.0000	1	(2.6484)	01/06/2025
TOTAL AIMA TECHNOLOGY GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND												162.2283	(543.0276)	0.0000	(380.7993)	

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Fund: ALL
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
AN HUI WENERGY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND																
000543.ZK	01/03/2025	SDB3263985553	(5,800.00)	1.0808	(6,402.45)	(6,268.55)	0.0000	4.3300	(1,830.6609)	0.0000	2.3102	(9.5630)	0.0000	3	(7.2528)	01/06/2025
000543.ZK	01/03/2025	SDB3263985553	(3,300.00)	1.0808	(3,631.62)	(3,566.59)	0.0000	4.3300	(1,830.6609)	0.0000	1.3104	(5.4410)	0.0000	3	(4.1306)	01/06/2025
000543.ZK	01/03/2025	SDB3263985553	(900.00)	1.0808	(1,043.54)	(972.71)	0.0000	4.3300	(1,830.6609)	0.0000	0.3765	(1.4839)	0.0000	3	(1.1074)	01/06/2025
000543.ZK	01/03/2025	SDB3263985553	(5,700.00)	1.0808	(6,637.04)	(6,160.47)	0.0000	4.3300	(1,830.6609)	0.0000	2.3949	(9.3981)	0.0000	3	(7.0033)	01/06/2025
000543.ZK	01/03/2025	SDB3263985553	(32,000.00)	1.0808	(36,821.66)	(34,585.12)	0.0000	4.3300	(1,830.6609)	0.0000	13.2865	(52.7614)	0.0000	3	(39.4749)	01/06/2025
000543.ZK	01/03/2025	SDB3263985553	(13,600.00)	1.0808	(15,630.18)	(14,698.68)	0.0000	4.3300	(1,830.6609)	0.0000	5.6399	(22.4236)	0.0000	3	(16.7837)	01/06/2025
000543.ZK	01/03/2025	SDB3263985553	(300.00)	1.0808	(335.37)	(324.24)	0.0000	4.3300	(1,830.6609)	0.0000	0.1210	(0.4946)	0.0000	3	(0.3736)	01/06/2025
000543.ZK	01/03/2025	SDB3263985553	(2,100.00)	1.0808	(2,332.60)	(2,269.65)	0.0000	4.3300	(1,830.6609)	0.0000	0.8417	(3.4625)	0.0000	3	(2.6208)	01/06/2025
000543.ZK	01/03/2025	SDB3263985553	(7,700.00)	1.0808	(8,686.83)	(8,322.04)	0.0000	4.3300	(1,830.6609)	0.0000	3.1345	(12.6957)	0.0000	3	(9.5612)	01/06/2025
000543.ZK	01/03/2025	SDB3263985553	(4,000.00)	1.0808	(4,518.68)	(4,323.14)	0.0000	4.3300	(1,830.6609)	0.0000	1.6305	(6.5952)	0.0000	3	(4.9647)	01/06/2025
000543.ZK	01/03/2025	SDB3263985553	(10,300.00)	1.0808	(11,891.70)	(11,132.09)	0.0000	4.3300	(1,830.6609)	0.0000	4.2909	(16.9826)	0.0000	3	(12.6916)	01/06/2025
000543.ZK	01/03/2025	SDB3263985553	(1,300.00)	1.0808	(1,500.46)	(1,405.02)	0.0000	4.3300	(1,830.6609)	0.0000	0.5414	(2.1434)	0.0000	3	(1.6020)	01/06/2025
000543.ZK	01/02/2025	SDB3263985553	(5,800.00)	1.0885	(6,402.45)	(6,313.46)	0.0000	4.3300	(1,830.6609)	0.0000	0.7701	(3.2105)	0.0000	1	(2.4404)	01/06/2025
000543.ZK	01/02/2025	SDB3263985553	(3,300.00)	1.0885	(3,631.62)	(3,592.14)	0.0000	4.3300	(1,830.6609)	0.0000	0.4368	(1.8267)	0.0000	1	(1.3899)	01/06/2025
000543.ZK	01/02/2025	SDB3263985553	(900.00)	1.0885	(1,043.54)	(979.67)	0.0000	4.3300	(1,830.6609)	0.0000	0.1255	(0.4982)	0.0000	1	(0.3727)	01/06/2025
000543.ZK	01/02/2025	SDB3263985553	(5,700.00)	1.0885	(6,637.04)	(6,204.60)	0.0000	4.3300	(1,830.6609)	0.0000	0.7983	(3.1551)	0.0000	1	(2.3569)	01/06/2025
000543.ZK	01/02/2025	SDB3263985553	(32,000.00)	1.0885	(36,821.66)	(34,832.86)	0.0000	4.3300	(1,830.6609)	0.0000	4.4288	(17.7131)	0.0000	1	(13.2843)	01/06/2025
000543.ZK	01/02/2025	SDB3263985553	(13,600.00)	1.0885	(15,630.18)	(14,803.97)	0.0000	4.3300	(1,830.6609)	0.0000	1.8800	(7.5281)	0.0000	1	(5.6481)	01/06/2025
000543.ZK	01/02/2025	SDB3263985553	(300.00)	1.0885	(335.37)	(326.56)	0.0000	4.3300	(1,830.6609)	0.0000	0.0403	(0.1661)	0.0000	1	(0.1257)	01/06/2025
000543.ZK	01/02/2025	SDB3263985553	(2,100.00)	1.0885	(2,332.60)	(2,285.91)	0.0000	4.3300	(1,830.6609)	0.0000	0.2806	(1.1624)	0.0000	1	(0.8819)	01/06/2025
000543.ZK	01/02/2025	SDB3263985553	(7,700.00)	1.0885	(8,686.83)	(8,381.66)	0.0000	4.3300	(1,830.6609)	0.0000	1.0448	(4.2622)	0.0000	1	(3.2174)	01/06/2025
000543.ZK	01/02/2025	SDB3263985553	(4,000.00)	1.0885	(4,518.68)	(4,354.11)	0.0000	4.3300	(1,830.6609)	0.0000	0.5435	(2.2141)	0.0000	1	(1.6706)	01/06/2025
000543.ZK	01/02/2025	SDB3263985553	(10,300.00)	1.0885	(11,891.70)	(11,211.83)	0.0000	4.3300	(1,830.6609)	0.0000	1.4303	(5.7014)	0.0000	1	(4.2711)	01/06/2025
000543.ZK	01/02/2025	SDB3263985553	(1,300.00)	1.0885	(1,500.46)	(1,415.09)	0.0000	4.3300	(1,830.6609)	0.0000	0.1805	(0.7196)	0.0000	1	(0.5391)	01/06/2025
000543.ZK	12/31/2024	SDB3263985553	(5,800.00)	1.1295	(6,402.45)	(6,551.16)	0.0000	4.3300	(1,830.6609)	0.0000	1.5401	(6.6627)	0.0000	2	(5.1226)	01/06/2025
000543.ZK	12/31/2024	SDB3263985553	(3,300.00)	1.1295	(3,631.62)	(3,727.38)	0.0000	4.3300	(1,830.6609)	0.0000	0.8736	(3.7909)	0.0000	2	(2.9173)	01/06/2025
000543.ZK	12/31/2024	SDB3263985553	(900.00)	1.1295	(1,043.54)	(1,016.56)	0.0000	4.3300	(1,830.6609)	0.0000	0.2510	(1.0339)	0.0000	2	(0.7828)	01/06/2025
000543.ZK	12/31/2024	SDB3263985553	(5,700.00)	1.1295	(6,637.04)	(6,438.21)	0.0000	4.3300	(1,830.6609)	0.0000	1.5966	(6.5479)	0.0000	2	(4.9513)	01/06/2025
000543.ZK	12/31/2024	SDB3263985553	(32,000.00)	1.1295	(36,821.66)	(36,144.32)	0.0000	4.3300	(1,830.6609)	0.0000	8.8577	(36.7600)	0.0000	2	(27.9023)	01/06/2025
000543.ZK	12/31/2024	SDB3263985553	(13,600.00)	1.1295	(15,630.18)	(15,361.34)	0.0000	4.3300	(1,830.6609)	0.0000	3.7599	(15.6230)	0.0000	2	(11.8631)	01/06/2025
000543.ZK	12/31/2024	SDB3263985553	(300.00)	1.1295	(335.37)	(338.85)	0.0000	4.3300	(1,830.6609)	0.0000	0.0807	(0.3446)	0.0000	2	(0.2640)	01/06/2025
000543.ZK	12/31/2024	SDB3263985553	(2,100.00)	1.1295	(2,332.60)	(2,371.97)	0.0000	4.3300	(1,830.6609)	0.0000	0.5611	(2.4124)	0.0000	2	(1.8513)	01/06/2025
000543.ZK	12/31/2024	SDB3263985553	(7,700.00)	1.1295	(8,686.83)	(8,697.23)	0.0000	4.3300	(1,830.6609)	0.0000	2.0897	(8.8454)	0.0000	2	(6.7557)	01/06/2025
000543.ZK	12/31/2024	SDB3263985553	(4,000.00)	1.1295	(4,518.68)	(4,518.04)	0.0000	4.3300	(1,830.6609)	0.0000	1.0870	(4.5950)	0.0000	2	(3.5080)	01/06/2025
000543.ZK	12/31/2024	SDB3263985553	(10,300.00)	1.1295	(11,891.70)	(11,633.95)	0.0000	4.3300	(1,830.6609)	0.0000	2.8606	(11.8321)	0.0000	2	(8.9715)	01/06/2025
000543.ZK	12/31/2024	SDB3263985553	(1,300.00)	1.1295	(1,500.46)	(1,468.36)	0.0000	4.3300	(1,830.6609)	0.0000	0.3609	(1.4934)	0.0000	2	(1.1324)	01/06/2025
000543.ZK	12/30/2024	SDB3263985553	(5,800.00)	1.1170	(6,402.45)	(6,478.54)	0.0000	4.3300	(1,830.6609)	0.0000	0.7701	(3.2944)	0.0000	1	(2.5244)	01/06/2025
000543.ZK	12/30/2024	SDB3263985553	(3,300.00)	1.1170	(3,631.62)	(3,686.07)	0.0000	4.3300	(1,830.6609)	0.0000	0.4368	(1.8744)	0.0000	1	(1.4376)	01/06/2025
000543.ZK	12/30/2024	SDB3263985553	(900.00)	1.1170	(1,043.54)	(1,005.29)	0.0000	4.3300	(1,830.6609)	0.0000	0.1255	(0.5112)	0.0000	1	(0.3857)	01/06/2025
000543.ZK	12/30/2024	SDB3263985553	(5,700.00)	1.1170	(6,637.04)	(6,366.84)	0.0000	4.3300	(1,830.6609)	0.0000	0.7983	(3.2376)	0.0000	1	(2.4394)	01/06/2025
000543.ZK	12/30/2024	SDB3263985553	(32,000.00)	1.1170	(36,821.66)	(35,743.68)	0.0000	4.3300	(1,830.6609)	0.0000	4.4288	(18.1763)	0.0000	1	(13.7474)	01/06/2025
000543.ZK	12/30/2024	SDB3263985553	(13,600.00)	1.1170	(15,630.18)	(15,191.06)	0.0000	4.3300	(1,830.6609)	0.0000	1.8800	(7.7249)	0.0000	1	(5.8449)	01/06/2025
000543.ZK	12/30/2024	SDB3263985553	(300.00)	1.1170	(335.37)	(335.10)	0.0000	4.3300	(1,830.6609)	0.0000	0.0403	(0.1704)	0.0000	1	(0.1301)	01/06/2025
000543.ZK	12/30/2024	SDB3263985553	(2,100.00)	1.1170	(2,332.60)	(2,345.68)	0.0000	4.3300	(1,830.6609)	0.0000	0.2806	(1.1928)	0.0000	1	(0.9123)	01/06/2025
000543.ZK	12/30/2024	SDB3263985553	(7,700.00)	1.1170	(8,686.83)	(8,600.82)	0.0000	4.3300	(1,830.6609)	0.0000	1.0448	(4.3737)	0.0000	1	(3.3288)	01/06/2025
000543.ZK	12/30/2024	SDB3263985553	(4,000.00)	1.1170	(4,518.68)	(4,467.96)	0.0000	4.3300	(1,830.6609)	0.0000	0.5435	(2.2720)	0.0000	1	(1.7285)	01/06/2025
000543.ZK	12/30/2024	SDB3263985553	(10,300.00)	1.1170	(11,891.70)	(11,505.00)	0.0000	4.3300	(1,830.6609)	0.0000	1.4303	(5.8505)	0.0000	1	(4.4202)	01/06/2025
000543.ZK	12/30/2024	SDB3263985553	(1,300.00)	1.1170	(1,500.46)	(1,452.09)	0.0000	4.3300	(1,830.6609)	0.0000	0.1805	(0.7384)	0.0000	1	(0.5579)	01/06/2025
000543.ZK	12/27/2024	SDB3263985553	(5,800.00)	1.0933	(6,402.45)	(6,341.27)	0.0000	4.3300	(1,830.6609)	0.0000	2.3102	(9.6739)	0.0000	3	(7.3637)	01/06/2025
000543.ZK	12/27/2024	SDB3263985553	(3,300.00)	1.0933	(3,631.62)	(3,607.96)	0.0000	4.3300	(1,830.6609)	0.0000	1.3104	(5.5041)	0.0000	3	(4.1937)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
AN HUI WENERGY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
000543.ZK	12/27/2024	SDB3263985553	(900.00)	1.0933	(1,043.54)	(983.99)	0.0000	4.3300	(1,830.6609)	0.0000	0.3765	(1.5011)	0.0000	3	(1.1246)	01/06/2025
000543.ZK	12/27/2024	SDB3263985553	(5,700.00)	1.0933	(6,637.04)	(6,231.94)	0.0000	4.3300	(1,830.6609)	0.0000	2.3949	(9.5071)	0.0000	3	(7.1123)	01/06/2025
000543.ZK	12/27/2024	SDB3263985553	(32,000.00)	1.0933	(36,821.66)	(34,986.30)	0.0000	4.3300	(1,830.6609)	0.0000	13.2865	(53.3734)	0.0000	3	(40.0869)	01/06/2025
000543.ZK	12/27/2024	SDB3263985553	(13,600.00)	1.0933	(15,630.18)	(14,869.18)	0.0000	4.3300	(1,830.6609)	0.0000	5.6399	(22.6837)	0.0000	3	(17.0438)	01/06/2025
000543.ZK	12/27/2024	SDB3263985553	(300.00)	1.0933	(335.37)	(328.00)	0.0000	4.3300	(1,830.6609)	0.0000	0.1210	(0.5004)	0.0000	3	(0.3794)	01/06/2025
000543.ZK	12/27/2024	SDB3263985553	(2,100.00)	1.0933	(2,332.60)	(2,295.98)	0.0000	4.3300	(1,830.6609)	0.0000	0.8417	(3.5026)	0.0000	3	(2.6609)	01/06/2025
000543.ZK	12/27/2024	SDB3263985553	(7,700.00)	1.0933	(8,686.83)	(8,418.58)	0.0000	4.3300	(1,830.6609)	0.0000	3.1345	(12.8430)	0.0000	3	(9.7085)	01/06/2025
000543.ZK	12/27/2024	SDB3263985553	(4,000.00)	1.0933	(4,518.68)	(4,373.29)	0.0000	4.3300	(1,830.6609)	0.0000	1.6305	(6.6717)	0.0000	3	(5.0412)	01/06/2025
000543.ZK	12/27/2024	SDB3263985553	(10,300.00)	1.0933	(11,891.70)	(11,261.22)	0.0000	4.3300	(1,830.6609)	0.0000	4.2909	(17.1796)	0.0000	3	(12.8886)	01/06/2025
000543.ZK	12/27/2024	SDB3263985553	(1,300.00)	1.0933	(1,500.46)	(1,421.32)	0.0000	4.3300	(1,830.6609)	0.0000	0.5414	(2.1683)	0.0000	3	(1.6269)	01/06/2025
000543.ZK	12/26/2024	SDB3263985553	(900.00)	1.1348	(1,043.54)	(1,021.33)	0.0000	4.3300	(1,866.3671)	0.0000	0.1255	(0.5295)	0.0000	1	(0.4040)	01/06/2025
000543.ZK	12/26/2024	SDB3263985553	(5,700.00)	1.1348	(6,637.04)	(6,468.42)	0.0000	4.3300	(1,866.3671)	0.0000	0.7983	(3.3535)	0.0000	1	(2.5552)	01/06/2025
000543.ZK	12/26/2024	SDB3263985553	(32,000.00)	1.1348	(36,821.66)	(36,313.92)	0.0000	4.3300	(1,866.3671)	0.0000	4.4288	(18.8264)	0.0000	1	(14.3976)	01/06/2025
000543.ZK	12/26/2024	SDB3263985553	(13,600.00)	1.1348	(15,630.18)	(15,433.42)	0.0000	4.3300	(1,866.3671)	0.0000	1.8800	(8.0012)	0.0000	1	(6.1213)	01/06/2025
000543.ZK	12/26/2024	SDB3263985553	(300.00)	1.1348	(335.37)	(340.44)	0.0000	4.3300	(1,866.3671)	0.0000	0.0403	(0.1765)	0.0000	1	(0.1362)	01/06/2025
000543.ZK	12/26/2024	SDB3263985553	(2,100.00)	1.1348	(2,332.60)	(2,383.10)	0.0000	4.3300	(1,866.3671)	0.0000	0.2806	(1.2355)	0.0000	1	(0.9549)	01/06/2025
000543.ZK	12/26/2024	SDB3263985553	(7,700.00)	1.1348	(8,686.83)	(8,738.04)	0.0000	4.3300	(1,866.3671)	0.0000	1.0448	(4.5301)	0.0000	1	(3.4853)	01/06/2025
000543.ZK	12/26/2024	SDB3263985553	(4,000.00)	1.1348	(4,518.68)	(4,539.24)	0.0000	4.3300	(1,866.3671)	0.0000	0.5435	(2.3533)	0.0000	1	(1.8098)	01/06/2025
000543.ZK	12/26/2024	SDB3263985553	(10,300.00)	1.1348	(11,891.70)	(11,688.54)	0.0000	4.3300	(1,866.3671)	0.0000	1.4303	(6.0598)	0.0000	1	(4.6294)	01/06/2025
000543.ZK	12/26/2024	SDB3263985553	(1,300.00)	1.1348	(1,500.46)	(1,475.25)	0.0000	4.3300	(1,866.3671)	0.0000	0.1805	(0.7648)	0.0000	1	(0.5844)	01/06/2025
000543.ZK	12/24/2024	SDB3263985553	(900.00)	1.1348	(1,043.54)	(1,021.33)	0.0000	4.3300	(1,866.3671)	0.0000	0.2510	(1.0590)	0.0000	2	(0.8080)	01/06/2025
000543.ZK	12/24/2024	SDB3263985553	(5,700.00)	1.1348	(6,637.04)	(6,468.42)	0.0000	4.3300	(1,866.3671)	0.0000	1.5966	(6.7069)	0.0000	2	(5.1103)	01/06/2025
000543.ZK	12/24/2024	SDB3263985553	(32,000.00)	1.1348	(36,821.66)	(36,313.92)	0.0000	4.3300	(1,866.3671)	0.0000	8.8577	(37.6528)	0.0000	2	(28.7952)	01/06/2025
000543.ZK	12/24/2024	SDB3263985553	(13,600.00)	1.1348	(15,630.18)	(15,433.42)	0.0000	4.3300	(1,866.3671)	0.0000	3.7599	(16.0025)	0.0000	2	(12.2425)	01/06/2025
000543.ZK	12/24/2024	SDB3263985553	(300.00)	1.1348	(335.37)	(340.44)	0.0000	4.3300	(1,866.3671)	0.0000	0.0807	(0.3530)	0.0000	2	(0.2723)	01/06/2025
000543.ZK	12/24/2024	SDB3263985553	(2,100.00)	1.1348	(2,332.60)	(2,383.10)	0.0000	4.3300	(1,866.3671)	0.0000	0.5611	(2.4710)	0.0000	2	(1.9098)	01/06/2025
000543.ZK	12/24/2024	SDB3263985553	(7,700.00)	1.1348	(8,686.83)	(8,738.04)	0.0000	4.3300	(1,866.3671)	0.0000	2.0897	(9.0602)	0.0000	2	(6.9705)	01/06/2025
000543.ZK	12/24/2024	SDB3263985553	(4,000.00)	1.1348	(4,518.68)	(4,539.24)	0.0000	4.3300	(1,866.3671)	0.0000	1.0870	(4.7066)	0.0000	2	(3.6196)	01/06/2025
000543.ZK	12/24/2024	SDB3263985553	(10,300.00)	1.1348	(11,891.70)	(11,688.54)	0.0000	4.3300	(1,866.3671)	0.0000	2.8606	(12.1195)	0.0000	2	(9.2589)	01/06/2025
000543.ZK	12/24/2024	SDB3263985553	(1,300.00)	1.1348	(1,500.46)	(1,475.25)	0.0000	4.3300	(1,866.3671)	0.0000	0.3609	(1.5296)	0.0000	2	(1.1687)	01/06/2025
000543.ZK	12/23/2024	SDB3263985553	(900.00)	1.1591	(1,043.54)	(1,043.15)	0.0000	4.3300	(1,866.3671)	0.0000	0.1255	(0.5408)	0.0000	1	(0.4153)	01/06/2025
000543.ZK	12/23/2024	SDB3263985553	(5,700.00)	1.1591	(6,637.04)	(6,606.63)	0.0000	4.3300	(1,866.3671)	0.0000	0.7983	(3.4251)	0.0000	1	(2.6268)	01/06/2025
000543.ZK	12/23/2024	SDB3263985553	(32,000.00)	1.1591	(36,821.66)	(37,089.86)	0.0000	4.3300	(1,866.3671)	0.0000	4.4288	(19.2287)	0.0000	1	(14.7999)	01/06/2025
000543.ZK	12/23/2024	SDB3263985553	(13,600.00)	1.1591	(15,630.18)	(15,763.19)	0.0000	4.3300	(1,866.3671)	0.0000	1.8800	(8.1722)	0.0000	1	(6.2922)	01/06/2025
000543.ZK	12/23/2024	SDB3263985553	(300.00)	1.1591	(335.37)	(347.72)	0.0000	4.3300	(1,866.3671)	0.0000	0.0403	(0.1803)	0.0000	1	(0.1399)	01/06/2025
000543.ZK	12/23/2024	SDB3263985553	(2,100.00)	1.1591	(2,332.60)	(2,434.02)	0.0000	4.3300	(1,866.3671)	0.0000	0.2806	(1.2619)	0.0000	1	(0.9813)	01/06/2025
000543.ZK	12/23/2024	SDB3263985553	(7,700.00)	1.1591	(8,686.83)	(8,924.75)	0.0000	4.3300	(1,866.3671)	0.0000	1.0448	(4.6269)	0.0000	1	(3.5821)	01/06/2025
000543.ZK	12/23/2024	SDB3263985553	(4,000.00)	1.1591	(4,518.68)	(4,636.23)	0.0000	4.3300	(1,866.3671)	0.0000	0.5435	(2.4036)	0.0000	1	(1.8601)	01/06/2025
000543.ZK	12/23/2024	SDB3263985553	(10,300.00)	1.1591	(11,891.70)	(11,938.30)	0.0000	4.3300	(1,866.3671)	0.0000	1.4303	(6.1892)	0.0000	1	(4.7589)	01/06/2025
000543.ZK	12/23/2024	SDB3263985553	(1,300.00)	1.1591	(1,500.46)	(1,506.78)	0.0000	4.3300	(1,866.3671)	0.0000	0.1805	(0.7812)	0.0000	1	(0.6007)	01/06/2025
000543.ZK	12/20/2024	SDB3263985553	(32,000.00)	1.1479	(36,821.66)	(36,731.42)	0.0000	4.3300	(1,893.3380)	0.0000	13.2865	(57.9542)	0.0000	3	(44.6677)	01/06/2025
000543.ZK	12/20/2024	SDB3263985553	(13,600.00)	1.1479	(15,630.18)	(15,610.86)	0.0000	4.3300	(1,893.3380)	0.0000	5.6399	(24.6305)	0.0000	3	(18.9906)	01/06/2025
000543.ZK	12/20/2024	SDB3263985553	(300.00)	1.1479	(335.37)	(344.36)	0.0000	4.3300	(1,893.3380)	0.0000	0.1210	(0.5433)	0.0000	3	(0.4223)	01/06/2025
000543.ZK	12/20/2024	SDB3263985553	(2,100.00)	1.1479	(2,332.60)	(2,410.50)	0.0000	4.3300	(1,893.3380)	0.0000	0.8417	(3.8032)	0.0000	3	(2.9616)	01/06/2025
000543.ZK	12/20/2024	SDB3263985553	(7,700.00)	1.1479	(8,686.83)	(8,838.50)	0.0000	4.3300	(1,893.3380)	0.0000	3.1345	(13.9452)	0.0000	3	(10.8107)	01/06/2025
000543.ZK	12/20/2024	SDB3263985553	(4,000.00)	1.1479	(4,518.68)	(4,591.43)	0.0000	4.3300	(1,893.3380)	0.0000	1.6305	(7.2443)	0.0000	3	(5.6138)	01/06/2025
000543.ZK	12/20/2024	SDB3263985553	(10,300.00)	1.1479	(11,891.70)	(11,822.93)	0.0000	4.3300	(1,893.3380)	0.0000	4.2909	(18.6540)	0.0000	3	(14.3631)	01/06/2025
000543.ZK	12/20/2024	SDB3263985553	(1,300.00)	1.1479	(1,500.46)	(1,492.21)	0.0000	4.3300	(1,893.3380)	0.0000	0.5414	(2.3544)	0.0000	3	(1.8130)	01/06/2025
000543.ZK	12/19/2024	SDB3263985553	(300.00)	1.1403	(335.37)	(342.10)	0.0000	4.5800	(2,192.0233)	0.0000	0.0427	(0.2083)	0.0000	1	(0.1656)	01/06/2025
000543.ZK	12/19/2024	SDB3263985553	(2,100.00)	1.1403	(2,332.60)	(2,394.70)	0.0000	4.5800	(2,192.0233)	0.0000	0.2968	(1.4581)	0.0000	1	(1.1614)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
AN HUI WENERGY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
000543.ZK	12/19/2024	SDB3263985553	(7,700.00)	1.1403	(8,686.83)	(8,780.56)	0.0000	4.5800	(2,192.0233)	0.0000	1.1052	(5.3464)	0.0000	1	(4.2413)	01/06/2025
000543.ZK	12/19/2024	SDB3263985553	(4,000.00)	1.1403	(4,518.68)	(4,561.33)	0.0000	4.5800	(2,192.0233)	0.0000	0.5749	(2.7774)	0.0000	1	(2.2025)	01/06/2025
000543.ZK	12/19/2024	SDB3263985553	(10,300.00)	1.1403	(11,891.70)	(11,745.42)	0.0000	4.5800	(2,192.0233)	0.0000	1.5129	(7.1517)	0.0000	1	(5.6388)	01/06/2025
000543.ZK	12/19/2024	SDB3263985553	(1,300.00)	1.1403	(1,500.46)	(1,482.43)	0.0000	4.5800	(2,192.0233)	0.0000	0.1909	(0.9026)	0.0000	1	(0.7118)	01/06/2025
000543.ZK	12/18/2024	SDB3263985553	(300.00)	1.1017	(335.37)	(330.51)	0.0000	4.5800	(2,192.0233)	0.0000	0.0427	(0.2012)	0.0000	1	(0.1586)	01/06/2025
000543.ZK	12/18/2024	SDB3263985553	(2,100.00)	1.1017	(2,332.60)	(2,313.60)	0.0000	4.5800	(2,192.0233)	0.0000	0.2968	(1.4087)	0.0000	1	(1.1120)	01/06/2025
000543.ZK	12/18/2024	SDB3263985553	(7,700.00)	1.1017	(8,686.83)	(8,483.19)	0.0000	4.5800	(2,192.0233)	0.0000	1.1052	(5.1654)	0.0000	1	(4.0602)	01/06/2025
000543.ZK	12/18/2024	SDB3263985553	(4,000.00)	1.1017	(4,518.68)	(4,406.85)	0.0000	4.5800	(2,192.0233)	0.0000	0.5749	(2.6833)	0.0000	1	(2.1084)	01/06/2025
000543.ZK	12/18/2024	SDB3263985553	(10,300.00)	1.1017	(11,891.70)	(11,347.64)	0.0000	4.5800	(2,192.0233)	0.0000	1.5129	(6.9095)	0.0000	1	(5.3966)	01/06/2025
000543.ZK	12/18/2024	SDB3263985553	(1,300.00)	1.1017	(1,500.46)	(1,432.23)	0.0000	4.5800	(2,192.0233)	0.0000	0.1909	(0.8721)	0.0000	1	(0.6812)	01/06/2025
000543.ZK	12/17/2024	SDB3263985553	(7,700.00)	1.1216	(8,686.83)	(8,636.62)	0.0000	4.5800	(2,237.5536)	0.0000	1.1052	(5.3680)	0.0000	1	(4.2629)	01/06/2025
000543.ZK	12/17/2024	SDB3263985553	(4,000.00)	1.1216	(4,518.68)	(4,486.56)	0.0000	4.5800	(2,237.5536)	0.0000	0.5749	(2.7886)	0.0000	1	(2.2137)	01/06/2025
000543.ZK	12/17/2024	SDB3263985553	(10,300.00)	1.1216	(11,891.70)	(11,552.88)	0.0000	4.5800	(2,237.5536)	0.0000	1.5129	(7.1806)	0.0000	1	(5.6677)	01/06/2025
000543.ZK	12/17/2024	SDB3263985553	(1,300.00)	1.1216	(1,500.46)	(1,458.13)	0.0000	4.5800	(2,237.5536)	0.0000	0.1909	(0.9063)	0.0000	1	(0.7154)	01/06/2025
000543.ZK	12/16/2024	SDB3263985553	(7,700.00)	1.1272	(8,686.83)	(8,679.76)	0.0000	4.5800	(2,237.5536)	0.0000	1.1052	(5.3948)	0.0000	1	(4.2897)	01/06/2025
000543.ZK	12/16/2024	SDB3263985553	(4,000.00)	1.1272	(4,518.68)	(4,508.97)	0.0000	4.5800	(2,237.5536)	0.0000	0.5749	(2.8025)	0.0000	1	(2.2276)	01/06/2025
000543.ZK	12/16/2024	SDB3263985553	(10,300.00)	1.1272	(11,891.70)	(11,610.59)	0.0000	4.5800	(2,237.5536)	0.0000	1.5129	(7.2165)	0.0000	1	(5.7036)	01/06/2025
000543.ZK	12/16/2024	SDB3263985553	(1,300.00)	1.1272	(1,500.46)	(1,465.41)	0.0000	4.5800	(2,237.5536)	0.0000	0.1909	(0.9108)	0.0000	1	(0.7199)	01/06/2025
000543.ZK	12/13/2024	SDB3263985553	(10,300.00)	1.1362	(11,891.70)	(11,702.37)	0.0000	4.5800	(2,225.0000)	0.0000	4.5387	(21.6981)	0.0000	3	(17.1595)	01/06/2025
000543.ZK	12/13/2024	SDB3263985553	(1,300.00)	1.1362	(1,500.46)	(1,477.00)	0.0000	4.5800	(2,225.0000)	0.0000	0.5727	(2.7386)	0.0000	3	(2.1659)	01/06/2025
000543.ZK	12/12/2024	SDB3263985553	(10,300.00)	1.1545	(11,891.70)	(11,891.70)	0.0000	4.5800	(2,225.0000)	0.0000	1.5129	(7.3497)	0.0000	1	(5.8368)	01/06/2025
000543.ZK	12/12/2024	SDB3263985553	(1,300.00)	1.1542	(1,500.46)	(1,500.46)	0.0000	4.5800	(2,225.0000)	0.0000	0.1909	(0.9274)	0.0000	1	(0.7365)	01/06/2025
TOTAL AN HUI WENERGY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND											213.1208	(899.8668)	0.0000		(686.7460)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
ANDON HEALTH CO.,LTD. CMN CLASS A SERIES NORTHBOUND																
002432.ZK	01/03/2025	SDB3260123442	(900.00)	5.7200	(5,380.49)	(5,147.96)	0.0000	4.3300	(1,245.3125)	0.0000	1.9415	(5.3423)	0.0000	3	(3.4009)	01/06/2025
002432.ZK	01/03/2025	SDB3260123442	(1,800.00)	5.7200	(10,760.97)	(10,295.92)	0.0000	4.3300	(1,245.3125)	0.0000	3.8829	(10.6847)	0.0000	3	(6.8018)	01/06/2025
002432.ZK	01/03/2025	SDB3260123442	(300.00)	5.7200	(1,793.50)	(1,715.99)	0.0000	4.3300	(1,245.3125)	0.0000	0.6472	(1.7808)	0.0000	3	(1.1336)	01/06/2025
002432.ZK	01/03/2025	SDB3260123442	(100.00)	5.7200	(597.83)	(572.00)	0.0000	4.3300	(1,245.3125)	0.0000	0.2157	(0.5936)	0.0000	3	(0.3779)	01/06/2025
002432.ZK	01/03/2025	SDB3260123442	(100.00)	5.7200	(597.83)	(572.00)	0.0000	4.3300	(1,245.3125)	0.0000	0.2157	(0.5936)	0.0000	3	(0.3779)	01/06/2025
002432.ZK	01/02/2025	SDB3260123442	(900.00)	5.7644	(5,380.49)	(5,187.96)	0.0000	4.3300	(1,245.3125)	0.0000	0.6472	(1.7946)	0.0000	1	(1.1475)	01/06/2025
002432.ZK	01/02/2025	SDB3260123442	(1,800.00)	5.7644	(10,760.97)	(10,375.92)	0.0000	4.3300	(1,245.3125)	0.0000	1.2943	(3.5892)	0.0000	1	(2.2949)	01/06/2025
002432.ZK	01/02/2025	SDB3260123442	(300.00)	5.7644	(1,793.50)	(1,729.32)	0.0000	4.3300	(1,245.3125)	0.0000	0.2157	(0.5982)	0.0000	1	(0.3825)	01/06/2025
002432.ZK	01/02/2025	SDB3260123442	(100.00)	5.7644	(597.83)	(576.44)	0.0000	4.3300	(1,245.3125)	0.0000	0.0719	(0.1994)	0.0000	1	(0.1275)	01/06/2025
002432.ZK	01/02/2025	SDB3260123442	(100.00)	5.7644	(597.83)	(576.44)	0.0000	4.3300	(1,245.3125)	0.0000	0.0719	(0.1994)	0.0000	1	(0.1275)	01/06/2025
002432.ZK	12/31/2024	SDB3260123442	(900.00)	5.7886	(5,380.49)	(5,209.71)	0.0000	4.3300	(1,245.3125)	0.0000	1.2943	(3.6043)	0.0000	2	(2.3100)	01/06/2025
002432.ZK	12/31/2024	SDB3260123442	(1,800.00)	5.7886	(10,760.97)	(10,419.42)	0.0000	4.3300	(1,245.3125)	0.0000	2.5886	(7.2086)	0.0000	2	(4.6200)	01/06/2025
002432.ZK	12/31/2024	SDB3260123442	(300.00)	5.7886	(1,793.50)	(1,736.57)	0.0000	4.3300	(1,245.3125)	0.0000	0.4314	(1.2014)	0.0000	2	(0.7700)	01/06/2025
002432.ZK	12/31/2024	SDB3260123442	(100.00)	5.7886	(597.83)	(578.86)	0.0000	4.3300	(1,245.3125)	0.0000	0.1438	(0.4005)	0.0000	2	(0.2567)	01/06/2025
002432.ZK	12/31/2024	SDB3260123442	(100.00)	5.7886	(597.83)	(578.86)	0.0000	4.3300	(1,245.3125)	0.0000	0.1438	(0.4005)	0.0000	2	(0.2567)	01/06/2025
002432.ZK	12/30/2024	SDB3260123442	(900.00)	5.7287	(5,380.49)	(5,155.81)	0.0000	4.3300	(1,245.3125)	0.0000	0.6472	(1.7835)	0.0000	1	(1.1363)	01/06/2025
002432.ZK	12/30/2024	SDB3260123442	(1,800.00)	5.7287	(10,760.97)	(10,311.62)	0.0000	4.3300	(1,245.3125)	0.0000	1.2943	(3.5670)	0.0000	1	(2.2727)	01/06/2025
002432.ZK	12/30/2024	SDB3260123442	(300.00)	5.7287	(1,793.50)	(1,718.60)	0.0000	4.3300	(1,245.3125)	0.0000	0.2157	(0.5945)	0.0000	1	(0.3788)	01/06/2025
002432.ZK	12/30/2024	SDB3260123442	(100.00)	5.7287	(597.83)	(572.87)	0.0000	4.3300	(1,245.3125)	0.0000	0.0719	(0.1982)	0.0000	1	(0.1263)	01/06/2025
002432.ZK	12/30/2024	SDB3260123442	(100.00)	5.7287	(597.83)	(572.87)	0.0000	4.3300	(1,245.3125)	0.0000	0.0719	(0.1982)	0.0000	1	(0.1263)	01/06/2025
002432.ZK	12/27/2024	SDB3260123442	(900.00)	5.8251	(5,380.49)	(5,242.61)	0.0000	4.3300	(1,245.3125)	0.0000	1.9415	(5.4406)	0.0000	3	(3.4991)	01/06/2025
002432.ZK	12/27/2024	SDB3260123442	(1,800.00)	5.8251	(10,760.97)	(10,485.22)	0.0000	4.3300	(1,245.3125)	0.0000	3.8829	(10.8811)	0.0000	3	(6.9982)	01/06/2025
002432.ZK	12/27/2024	SDB3260123442	(300.00)	5.8251	(1,793.50)	(1,747.54)	0.0000	4.3300	(1,245.3125)	0.0000	0.6472	(1.8135)	0.0000	3	(1.1664)	01/06/2025
002432.ZK	12/27/2024	SDB3260123442	(100.00)	5.8251	(597.83)	(582.51)	0.0000	4.3300	(1,245.3125)	0.0000	0.2157	(0.6045)	0.0000	3	(0.3888)	01/06/2025
002432.ZK	12/27/2024	SDB3260123442	(100.00)	5.8251	(597.83)	(582.51)	0.0000	4.3300	(1,245.3125)	0.0000	0.2157	(0.6045)	0.0000	3	(0.3888)	01/06/2025
002432.ZK	12/26/2024	SDB3260123442	(900.00)	5.7684	(5,380.49)	(5,191.55)	0.0000	4.3300	(1,245.3125)	0.0000	0.6472	(1.7959)	0.0000	1	(1.1487)	01/06/2025
002432.ZK	12/26/2024	SDB3260123442	(1,800.00)	5.7684	(10,760.97)	(10,383.10)	0.0000	4.3300	(1,245.3125)	0.0000	1.2943	(3.5917)	0.0000	1	(2.2974)	01/06/2025
002432.ZK	12/26/2024	SDB3260123442	(300.00)	5.7684	(1,793.50)	(1,730.52)	0.0000	4.3300	(1,245.3125)	0.0000	0.2157	(0.5986)	0.0000	1	(0.3829)	01/06/2025
002432.ZK	12/26/2024	SDB3260123442	(100.00)	5.7684	(597.83)	(576.84)	0.0000	4.3300	(1,245.3125)	0.0000	0.0719	(0.1995)	0.0000	1	(0.1276)	01/06/2025
002432.ZK	12/26/2024	SDB3260123442	(100.00)	5.7684	(597.83)	(576.84)	0.0000	4.3300	(1,245.3125)	0.0000	0.0719	(0.1995)	0.0000	1	(0.1276)	01/06/2025
002432.ZK	12/24/2024	SDB3260123442	(900.00)	5.7684	(5,380.49)	(5,191.55)	0.0000	4.3300	(1,245.3125)	0.0000	1.2943	(3.5917)	0.0000	2	(2.2974)	01/06/2025
002432.ZK	12/24/2024	SDB3260123442	(1,800.00)	5.7684	(10,760.97)	(10,383.10)	0.0000	4.3300	(1,245.3125)	0.0000	2.5886	(7.1834)	0.0000	2	(4.5948)	01/06/2025
002432.ZK	12/24/2024	SDB3260123442	(300.00)	5.7684	(1,793.50)	(1,730.52)	0.0000	4.3300	(1,245.3125)	0.0000	0.4314	(1.1972)	0.0000	2	(0.7658)	01/06/2025
002432.ZK	12/24/2024	SDB3260123442	(100.00)	5.7684	(597.83)	(576.84)	0.0000	4.3300	(1,245.3125)	0.0000	0.1438	(0.3991)	0.0000	2	(0.2553)	01/06/2025
002432.ZK	12/24/2024	SDB3260123442	(100.00)	5.7684	(597.83)	(576.84)	0.0000	4.3300	(1,245.3125)	0.0000	0.1438	(0.3991)	0.0000	2	(0.2553)	01/06/2025
002432.ZK	12/23/2024	SDB3260123442	(900.00)	5.8090	(5,380.49)	(5,228.11)	0.0000	4.3300	(1,245.3125)	0.0000	0.6472	(1.8085)	0.0000	1	(1.1614)	01/06/2025
002432.ZK	12/23/2024	SDB3260123442	(1,800.00)	5.8090	(10,760.97)	(10,456.22)	0.0000	4.3300	(1,245.3125)	0.0000	1.2943	(3.6170)	0.0000	1	(2.3227)	01/06/2025
002432.ZK	12/23/2024	SDB3260123442	(300.00)	5.8090	(1,793.50)	(1,742.70)	0.0000	4.3300	(1,245.3125)	0.0000	0.2157	(0.6028)	0.0000	1	(0.3871)	01/06/2025
002432.ZK	12/23/2024	SDB3260123442	(100.00)	5.8090	(597.83)	(580.90)	0.0000	4.3300	(1,245.3125)	0.0000	0.0719	(0.2009)	0.0000	1	(0.1290)	01/06/2025
002432.ZK	12/23/2024	SDB3260123442	(100.00)	5.8090	(597.83)	(580.90)	0.0000	4.3300	(1,245.3125)	0.0000	0.0719	(0.2009)	0.0000	1	(0.1290)	01/06/2025
002432.ZK	12/20/2024	SDB3260123442	(900.00)	5.7983	(5,380.49)	(5,218.43)	0.0000	4.3300	(1,245.3125)	0.0000	1.9415	(5.4155)	0.0000	3	(3.4740)	01/06/2025
002432.ZK	12/20/2024	SDB3260123442	(1,800.00)	5.7983	(10,760.97)	(10,436.86)	0.0000	4.3300	(1,245.3125)	0.0000	3.8829	(10.8310)	0.0000	3	(6.9480)	01/06/2025
002432.ZK	12/20/2024	SDB3260123442	(300.00)	5.7983	(1,793.50)	(1,739.48)	0.0000	4.3300	(1,245.3125)	0.0000	0.6472	(1.8052)	0.0000	3	(1.1580)	01/06/2025
002432.ZK	12/20/2024	SDB3260123442	(100.00)	5.7983	(597.83)	(579.83)	0.0000	4.3300	(1,245.3125)	0.0000	0.2157	(0.6017)	0.0000	3	(0.3860)	01/06/2025
002432.ZK	12/20/2024	SDB3260123442	(100.00)	5.7983	(597.83)	(579.83)	0.0000	4.3300	(1,245.3125)	0.0000	0.2157	(0.6017)	0.0000	3	(0.3860)	01/06/2025
002432.ZK	12/19/2024	SDB3260123442	(900.00)	5.9418	(5,380.49)	(5,347.62)	0.0000	4.5800	(1,245.3125)	0.0000	0.6845	(1.8499)	0.0000	1	(1.1653)	01/06/2025
002432.ZK	12/19/2024	SDB3260123442	(1,800.00)	5.9418	(10,760.97)	(10,695.25)	0.0000	4.5800	(1,245.3125)	0.0000	1.3690	(3.6997)	0.0000	1	(2.3307)	01/06/2025
002432.ZK	12/19/2024	SDB3260123442	(300.00)	5.9418	(1,793.50)	(1,782.54)	0.0000	4.5800	(1,245.3125)	0.0000	0.2282	(0.6166)	0.0000	1	(0.3884)	01/06/2025
002432.ZK	12/19/2024	SDB3260123442	(100.00)	5.9418	(597.83)	(594.18)	0.0000	4.5800	(1,245.3125)	0.0000	0.0761	(0.2055)	0.0000	1	(0.1295)	01/06/2025
002432.ZK	12/19/2024	SDB3260123442	(100.00)	5.9418	(597.83)	(594.18)	0.0000	4.5800	(1,245.3125)	0.0000	0.0761	(0.2055)	0.0000	1	(0.1295)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
ANDON HEALTH CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002432.ZK	12/18/2024	SDB3260123442	(900.00)	5.8996	(5,380.49)	(5,309.63)	0.0000	4.5800	(1,245.3125)	0.0000	0.6845	(1.8367)	0.0000	1	(1.1522)	01/06/2025
002432.ZK	12/18/2024	SDB3260123442	(1,800.00)	5.8996	(10,760.97)	(10,619.25)	0.0000	4.5800	(1,245.3125)	0.0000	1.3690	(3.6734)	0.0000	1	(2.3044)	01/06/2025
002432.ZK	12/18/2024	SDB3260123442	(300.00)	5.8996	(1,793.50)	(1,769.88)	0.0000	4.5800	(1,245.3125)	0.0000	0.2282	(0.6122)	0.0000	1	(0.3841)	01/06/2025
002432.ZK	12/18/2024	SDB3260123442	(100.00)	5.8996	(597.83)	(589.96)	0.0000	4.5800	(1,245.3125)	0.0000	0.0761	(0.2041)	0.0000	1	(0.1280)	01/06/2025
002432.ZK	12/18/2024	SDB3260123442	(100.00)	5.8996	(597.83)	(589.96)	0.0000	4.5800	(1,245.3125)	0.0000	0.0761	(0.2041)	0.0000	1	(0.1280)	01/06/2025
002432.ZK	12/17/2024	SDB3260123442	(900.00)	5.9330	(5,380.49)	(5,339.69)	0.0000	4.5800	(1,245.3125)	0.0000	0.6845	(1.8471)	0.0000	1	(1.1626)	01/06/2025
002432.ZK	12/17/2024	SDB3260123442	(1,800.00)	5.9330	(10,760.97)	(10,679.38)	0.0000	4.5800	(1,245.3125)	0.0000	1.3690	(3.6942)	0.0000	1	(2.3252)	01/06/2025
002432.ZK	12/17/2024	SDB3260123442	(300.00)	5.9330	(1,793.50)	(1,779.90)	0.0000	4.5800	(1,245.3125)	0.0000	0.2282	(0.6157)	0.0000	1	(0.3875)	01/06/2025
002432.ZK	12/17/2024	SDB3260123442	(100.00)	5.9330	(597.83)	(593.30)	0.0000	4.5800	(1,245.3125)	0.0000	0.0761	(0.2052)	0.0000	1	(0.1292)	01/06/2025
002432.ZK	12/17/2024	SDB3260123442	(100.00)	5.9330	(597.83)	(593.30)	0.0000	4.5800	(1,245.3125)	0.0000	0.0761	(0.2052)	0.0000	1	(0.1292)	01/06/2025
002432.ZK	12/16/2024	SDB3260123442	(900.00)	5.9049	(5,380.49)	(5,314.44)	0.0000	4.5800	(1,245.3125)	0.0000	0.6845	(1.8384)	0.0000	1	(1.1539)	01/06/2025
002432.ZK	12/16/2024	SDB3260123442	(1,800.00)	5.9049	(10,760.97)	(10,628.87)	0.0000	4.5800	(1,245.3125)	0.0000	1.3690	(3.6767)	0.0000	1	(2.3077)	01/06/2025
002432.ZK	12/16/2024	SDB3260123442	(300.00)	5.9049	(1,793.50)	(1,771.48)	0.0000	4.5800	(1,245.3125)	0.0000	0.2282	(0.6128)	0.0000	1	(0.3846)	01/06/2025
002432.ZK	12/16/2024	SDB3260123442	(100.00)	5.9049	(597.83)	(590.49)	0.0000	4.5800	(1,245.3125)	0.0000	0.0761	(0.2043)	0.0000	1	(0.1282)	01/06/2025
002432.ZK	12/16/2024	SDB3260123442	(100.00)	5.9049	(597.83)	(590.49)	0.0000	4.5800	(1,245.3125)	0.0000	0.0761	(0.2043)	0.0000	1	(0.1282)	01/06/2025
002432.ZK	12/13/2024	SDB3260123442	(900.00)	5.8961	(5,380.49)	(5,306.51)	0.0000	4.5800	(1,245.3125)	0.0000	2.0536	(5.5069)	0.0000	3	(3.4533)	01/06/2025
002432.ZK	12/13/2024	SDB3260123442	(1,800.00)	5.8961	(10,760.97)	(10,613.01)	0.0000	4.5800	(1,245.3125)	0.0000	4.1071	(11.0138)	0.0000	3	(6.9077)	01/06/2025
002432.ZK	12/13/2024	SDB3260123442	(300.00)	5.8961	(1,793.50)	(1,768.84)	0.0000	4.5800	(1,245.3125)	0.0000	0.6845	(1.8356)	0.0000	3	(1.1511)	01/06/2025
002432.ZK	12/13/2024	SDB3260123442	(100.00)	5.8961	(597.83)	(589.61)	0.0000	4.5800	(1,245.3125)	0.0000	0.2282	(0.6119)	0.0000	3	(0.3837)	01/06/2025
002432.ZK	12/13/2024	SDB3260123442	(100.00)	5.8961	(597.83)	(589.61)	0.0000	4.5800	(1,245.3125)	0.0000	0.2282	(0.6119)	0.0000	3	(0.3837)	01/06/2025
002432.ZK	12/12/2024	SDB3260123442	(900.00)	5.8327	(5,380.49)	(5,249.39)	0.0000	4.5800	(1,245.3125)	0.0000	0.6845	(1.8159)	0.0000	1	(1.1314)	01/06/2025
002432.ZK	12/12/2024	SDB3260123442	(1,800.00)	5.8327	(10,760.97)	(10,498.79)	0.0000	4.5800	(1,245.3125)	0.0000	1.3690	(3.6317)	0.0000	1	(2.2627)	01/06/2025
002432.ZK	12/12/2024	SDB3260123442	(300.00)	5.8327	(1,793.50)	(1,749.80)	0.0000	4.5800	(1,245.3125)	0.0000	0.2282	(0.6053)	0.0000	1	(0.3771)	01/06/2025
002432.ZK	12/12/2024	SDB3260123442	(100.00)	5.8327	(597.83)	(583.27)	0.0000	4.5800	(1,245.3125)	0.0000	0.0761	(0.2018)	0.0000	1	(0.1257)	01/06/2025
002432.ZK	12/12/2024	SDB3260123442	(100.00)	5.8327	(597.83)	(583.27)	0.0000	4.5800	(1,245.3125)	0.0000	0.0761	(0.2018)	0.0000	1	(0.1257)	01/06/2025
002432.ZK	12/11/2024	SDB3260123442	(900.00)	5.8899	(5,380.49)	(5,300.90)	0.0000	4.5800	(1,245.3125)	0.0000	0.6845	(1.8337)	0.0000	1	(1.1492)	01/06/2025
002432.ZK	12/11/2024	SDB3260123442	(1,800.00)	5.8899	(10,760.97)	(10,601.79)	0.0000	4.5800	(1,245.3125)	0.0000	1.3690	(3.6674)	0.0000	1	(2.2983)	01/06/2025
002432.ZK	12/11/2024	SDB3260123442	(300.00)	5.8899	(1,793.50)	(1,766.97)	0.0000	4.5800	(1,245.3125)	0.0000	0.2282	(0.6112)	0.0000	1	(0.3831)	01/06/2025
002432.ZK	12/11/2024	SDB3260123442	(100.00)	5.8899	(597.83)	(588.99)	0.0000	4.5800	(1,245.3125)	0.0000	0.0761	(0.2037)	0.0000	1	(0.1277)	01/06/2025
002432.ZK	12/11/2024	SDB3260123442	(100.00)	5.8899	(597.83)	(588.99)	0.0000	4.5800	(1,245.3125)	0.0000	0.0761	(0.2037)	0.0000	1	(0.1277)	01/06/2025
002432.ZK	12/10/2024	SDB3260123442	(900.00)	5.8277	(5,380.49)	(5,244.93)	0.0000	4.5800	(1,245.3125)	0.0000	0.6845	(1.8143)	0.0000	1	(1.1298)	01/06/2025
002432.ZK	12/10/2024	SDB3260123442	(1,800.00)	5.8277	(10,760.97)	(10,489.86)	0.0000	4.5800	(1,245.3125)	0.0000	1.3690	(3.6287)	0.0000	1	(2.2596)	01/06/2025
002432.ZK	12/10/2024	SDB3260123442	(300.00)	5.8277	(1,793.50)	(1,748.31)	0.0000	4.5800	(1,245.3125)	0.0000	0.2282	(0.6048)	0.0000	1	(0.3766)	01/06/2025
002432.ZK	12/10/2024	SDB3260123442	(100.00)	5.8277	(597.83)	(582.77)	0.0000	4.5800	(1,245.3125)	0.0000	0.0761	(0.2016)	0.0000	1	(0.1255)	01/06/2025
002432.ZK	12/10/2024	SDB3260123442	(100.00)	5.8277	(597.83)	(582.77)	0.0000	4.5800	(1,245.3125)	0.0000	0.0761	(0.2016)	0.0000	1	(0.1255)	01/06/2025
002432.ZK	12/09/2024	SDB3260123442	(900.00)	5.8051	(5,380.49)	(5,224.57)	0.0000	4.5800	(1,245.3125)	0.0000	0.6845	(1.8073)	0.0000	1	(1.1228)	01/06/2025
002432.ZK	12/09/2024	SDB3260123442	(1,800.00)	5.8051	(10,760.97)	(10,449.14)	0.0000	4.5800	(1,245.3125)	0.0000	1.3690	(3.6146)	0.0000	1	(2.2455)	01/06/2025
002432.ZK	12/09/2024	SDB3260123442	(300.00)	5.8051	(1,793.50)	(1,741.52)	0.0000	4.5800	(1,245.3125)	0.0000	0.2282	(0.6024)	0.0000	1	(0.3743)	01/06/2025
002432.ZK	12/09/2024	SDB3260123442	(100.00)	5.8051	(597.83)	(580.51)	0.0000	4.5800	(1,245.3125)	0.0000	0.0761	(0.2008)	0.0000	1	(0.1248)	01/06/2025
002432.ZK	12/09/2024	SDB3260123442	(100.00)	5.8051	(597.83)	(580.51)	0.0000	4.5800	(1,245.3125)	0.0000	0.0761	(0.2008)	0.0000	1	(0.1248)	01/06/2025
002432.ZK	12/06/2024	SDB3260123442	(900.00)	5.8552	(5,380.49)	(5,269.68)	0.0000	4.5800	(1,245.3125)	0.0000	2.0536	(5.4687)	0.0000	3	(3.4151)	01/06/2025
002432.ZK	12/06/2024	SDB3260123442	(1,800.00)	5.8552	(10,760.97)	(10,539.35)	0.0000	4.5800	(1,245.3125)	0.0000	4.1071	(10.9373)	0.0000	3	(6.8302)	01/06/2025
002432.ZK	12/06/2024	SDB3260123442	(300.00)	5.8552	(1,793.50)	(1,756.56)	0.0000	4.5800	(1,245.3125)	0.0000	0.6845	(1.8229)	0.0000	3	(1.1384)	01/06/2025
002432.ZK	12/06/2024	SDB3260123442	(100.00)	5.8552	(597.83)	(585.52)	0.0000	4.5800	(1,245.3125)	0.0000	0.2282	(0.6076)	0.0000	3	(0.3795)	01/06/2025
002432.ZK	12/06/2024	SDB3260123442	(100.00)	5.8552	(597.83)	(585.52)	0.0000	4.5800	(1,245.3125)	0.0000	0.2282	(0.6076)	0.0000	3	(0.3795)	01/06/2025
002432.ZK	12/05/2024	SDB3260123442	(900.00)	5.9836	(5,380.49)	(5,385.26)	0.0000	4.5800	(1,245.3125)	0.0000	0.6845	(1.8629)	0.0000	1	(1.1784)	01/06/2025
002432.ZK	12/05/2024	SDB3260123442	(1,800.00)	5.9836	(10,760.97)	(10,770.53)	0.0000	4.5800	(1,245.3125)	0.0000	1.3690	(3.7257)	0.0000	1	(2.3567)	01/06/2025
002432.ZK	12/05/2024	SDB3260123442	(300.00)	5.9836	(1,793.50)	(1,795.09)	0.0000	4.5800	(1,245.3125)	0.0000	0.2282	(0.6210)	0.0000	1	(0.3928)	01/06/2025
002432.ZK	12/05/2024	SDB3260123442	(100.00)	5.9836	(597.83)	(598.36)	0.0000	4.5800	(1,245.3125)	0.0000	0.0761	(0.2070)	0.0000	1	(0.1309)	01/06/2025
002432.ZK	12/05/2024	SDB3260123442	(100.00)	5.9836	(597.83)	(598.36)	0.0000	4.5800	(1,245.3125)	0.0000	0.0761	(0.2070)	0.0000	1	(0.1309)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
ANDON HEALTH CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002432.ZK	12/04/2024	SDB3260123442	(900.00)	5.9783	(5,380.49)	(5,380.49)	0.0000	4.5800	(1,245.3125)	0.0000	0.6845	(1.8612)	0.0000	1	(1.1767)	01/06/2025
002432.ZK	12/04/2024	SDB3260123442	(1,800.00)	5.9783	(10,760.97)	(10,760.97)	0.0000	4.5800	(1,245.3125)	0.0000	1.3690	(3.7224)	0.0000	1	(2.3534)	01/06/2025
002432.ZK	12/04/2024	SDB3260123442	(300.00)	5.9783	(1,793.50)	(1,793.50)	0.0000	4.5800	(1,245.3125)	0.0000	0.2282	(0.6204)	0.0000	1	(0.3922)	01/06/2025
002432.ZK	12/04/2024	SDB3260123442	(100.00)	5.9783	(597.83)	(597.83)	0.0000	4.5800	(1,245.3125)	0.0000	0.0761	(0.2068)	0.0000	1	(0.1307)	01/06/2025
002432.ZK	12/04/2024	SDB3260123442	(100.00)	5.9783	(597.83)	(597.83)	0.0000	4.5800	(1,245.3125)	0.0000	0.0761	(0.2068)	0.0000	1	(0.1307)	01/06/2025
TOTAL ANDON HEALTH CO.,LTD. CMN CLASS A SERIES NORTHBOUND											78.0582	(213.0479)	0.0000		(134.9897)	

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066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
ANGANG STEEL COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND																
000898.ZK	01/03/2025	SDB3262800206	(31,600.00)	0.3352	(11,619.92)	(10,591.69)	0.0000	4.3300	(1,217.1592)	0.0000	4.1929	(10.7431)	0.0000	3	(6.5503)	01/06/2025
000898.ZK	01/03/2025	SDB3262800206	(27,800.00)	0.3352	(10,229.40)	(9,318.00)	0.0000	4.3300	(1,217.1592)	0.0000	3.6911	(9.4512)	0.0000	3	(5.7601)	01/06/2025
000898.ZK	01/03/2025	SDB3262800206	(300.00)	0.3352	(110.14)	(100.55)	0.0000	4.3300	(1,217.1592)	0.0000	0.0397	(0.1020)	0.0000	3	(0.0623)	01/06/2025
000898.ZK	01/03/2025	SDB3262800206	(60,600.00)	0.3352	(21,703.53)	(20,311.91)	0.0000	4.3300	(1,217.1592)	0.0000	7.8314	(20.6024)	0.0000	3	(12.7710)	01/06/2025
000898.ZK	01/03/2025	SDB3262800206	(5,500.00)	0.3352	(1,991.70)	(1,843.49)	0.0000	4.3300	(1,217.1592)	0.0000	0.7187	(1.8699)	0.0000	3	(1.1512)	01/06/2025
000898.ZK	01/03/2025	SDB3262800206	(7,700.00)	0.3352	(2,708.93)	(2,580.89)	0.0000	4.3300	(1,217.1592)	0.0000	0.9775	(2.6178)	0.0000	3	(1.6403)	01/06/2025
000898.ZK	01/03/2025	SDB3262800206	(32,300.00)	0.3352	(10,802.15)	(10,826.31)	0.0000	4.3300	(1,217.1592)	0.0000	3.8978	(10.9811)	0.0000	3	(7.0833)	01/06/2025
000898.ZK	01/02/2025	SDB3262800206	(31,600.00)	0.3396	(11,619.92)	(10,730.29)	0.0000	4.3300	(1,217.1592)	0.0000	1.3976	(3.6279)	0.0000	1	(2.2303)	01/06/2025
000898.ZK	01/02/2025	SDB3262800206	(27,800.00)	0.3396	(10,229.40)	(9,439.93)	0.0000	4.3300	(1,217.1592)	0.0000	1.2304	(3.1916)	0.0000	1	(1.9613)	01/06/2025
000898.ZK	01/02/2025	SDB3262800206	(300.00)	0.3396	(110.14)	(101.87)	0.0000	4.3300	(1,217.1592)	0.0000	0.0132	(0.0344)	0.0000	1	(0.0212)	01/06/2025
000898.ZK	01/02/2025	SDB3262800206	(60,600.00)	0.3396	(21,703.53)	(20,577.70)	0.0000	4.3300	(1,217.1592)	0.0000	2.6105	(6.9573)	0.0000	1	(4.3469)	01/06/2025
000898.ZK	01/02/2025	SDB3262800206	(5,500.00)	0.3396	(1,991.70)	(1,867.61)	0.0000	4.3300	(1,217.1592)	0.0000	0.2396	(0.6314)	0.0000	1	(0.3919)	01/06/2025
000898.ZK	01/02/2025	SDB3262800206	(7,700.00)	0.3396	(2,708.93)	(2,614.66)	0.0000	4.3300	(1,217.1592)	0.0000	0.3258	(0.8840)	0.0000	1	(0.5582)	01/06/2025
000898.ZK	01/02/2025	SDB3262800206	(32,300.00)	0.3396	(10,802.15)	(10,967.98)	0.0000	4.3300	(1,217.1592)	0.0000	1.2993	(3.7083)	0.0000	1	(2.4090)	01/06/2025
000898.ZK	12/31/2024	SDB3262800206	(31,600.00)	0.3409	(11,619.92)	(10,772.66)	0.0000	4.3300	(1,217.1592)	0.0000	2.7952	(7.2845)	0.0000	2	(4.4892)	01/06/2025
000898.ZK	12/31/2024	SDB3262800206	(27,800.00)	0.3409	(10,229.40)	(9,477.21)	0.0000	4.3300	(1,217.1592)	0.0000	2.4607	(6.4085)	0.0000	2	(3.9477)	01/06/2025
000898.ZK	12/31/2024	SDB3262800206	(300.00)	0.3409	(110.14)	(102.27)	0.0000	4.3300	(1,217.1592)	0.0000	0.0265	(0.0692)	0.0000	2	(0.0427)	01/06/2025
000898.ZK	12/31/2024	SDB3262800206	(60,600.00)	0.3409	(21,703.53)	(20,658.96)	0.0000	4.3300	(1,217.1592)	0.0000	5.2209	(13.9696)	0.0000	2	(8.7487)	01/06/2025
000898.ZK	12/31/2024	SDB3262800206	(5,500.00)	0.3409	(1,991.70)	(1,874.99)	0.0000	4.3300	(1,217.1592)	0.0000	0.4791	(1.2679)	0.0000	2	(0.7888)	01/06/2025
000898.ZK	12/31/2024	SDB3262800206	(7,700.00)	0.3409	(2,708.93)	(2,624.98)	0.0000	4.3300	(1,217.1592)	0.0000	0.6516	(1.7750)	0.0000	2	(1.1234)	01/06/2025
000898.ZK	12/31/2024	SDB3262800206	(32,300.00)	0.3409	(10,802.15)	(11,011.30)	0.0000	4.3300	(1,217.1592)	0.0000	2.5985	(7.4458)	0.0000	2	(4.8473)	01/06/2025
000898.ZK	12/30/2024	SDB3262800206	(31,600.00)	0.3354	(11,619.92)	(10,597.72)	0.0000	4.3300	(1,217.1592)	0.0000	1.3976	(3.5831)	0.0000	1	(2.1855)	01/06/2025
000898.ZK	12/30/2024	SDB3262800206	(27,800.00)	0.3354	(10,229.40)	(9,323.31)	0.0000	4.3300	(1,217.1592)	0.0000	1.2304	(3.1522)	0.0000	1	(1.9218)	01/06/2025
000898.ZK	12/30/2024	SDB3262800206	(300.00)	0.3354	(110.14)	(100.61)	0.0000	4.3300	(1,217.1592)	0.0000	0.0132	(0.0340)	0.0000	1	(0.0208)	01/06/2025
000898.ZK	12/30/2024	SDB3262800206	(60,600.00)	0.3354	(21,703.53)	(20,323.48)	0.0000	4.3300	(1,217.1592)	0.0000	2.6105	(6.8714)	0.0000	1	(4.2609)	01/06/2025
000898.ZK	12/30/2024	SDB3262800206	(5,500.00)	0.3354	(1,991.70)	(1,844.54)	0.0000	4.3300	(1,217.1592)	0.0000	0.2396	(0.6236)	0.0000	1	(0.3841)	01/06/2025
000898.ZK	12/30/2024	SDB3262800206	(7,700.00)	0.3354	(2,708.93)	(2,582.36)	0.0000	4.3300	(1,217.1592)	0.0000	0.3258	(0.8731)	0.0000	1	(0.5473)	01/06/2025
000898.ZK	12/30/2024	SDB3262800206	(32,300.00)	0.3354	(10,802.15)	(10,832.48)	0.0000	4.3300	(1,217.1592)	0.0000	1.2993	(3.6625)	0.0000	1	(2.3632)	01/06/2025
000898.ZK	12/27/2024	SDB3262800206	(31,600.00)	0.3394	(11,619.92)	(10,723.59)	0.0000	4.3300	(1,217.1592)	0.0000	4.1929	(10.8769)	0.0000	3	(6.6841)	01/06/2025
000898.ZK	12/27/2024	SDB3262800206	(27,800.00)	0.3394	(10,229.40)	(9,434.04)	0.0000	4.3300	(1,217.1592)	0.0000	3.6911	(9.5689)	0.0000	3	(5.8778)	01/06/2025
000898.ZK	12/27/2024	SDB3262800206	(300.00)	0.3394	(110.14)	(101.81)	0.0000	4.3300	(1,217.1592)	0.0000	0.0397	(0.1033)	0.0000	3	(0.0635)	01/06/2025
000898.ZK	12/27/2024	SDB3262800206	(60,600.00)	0.3394	(21,703.53)	(20,564.85)	0.0000	4.3300	(1,217.1592)	0.0000	7.8314	(20.8589)	0.0000	3	(13.0276)	01/06/2025
000898.ZK	12/27/2024	SDB3262800206	(5,500.00)	0.3394	(1,991.70)	(1,866.45)	0.0000	4.3300	(1,217.1592)	0.0000	0.7187	(1.8931)	0.0000	3	(1.1745)	01/06/2025
000898.ZK	12/27/2024	SDB3262800206	(7,700.00)	0.3394	(2,708.93)	(2,613.03)	0.0000	4.3300	(1,217.1592)	0.0000	0.9775	(2.6504)	0.0000	3	(1.6729)	01/06/2025
000898.ZK	12/27/2024	SDB3262800206	(32,300.00)	0.3394	(10,802.15)	(10,961.13)	0.0000	4.3300	(1,217.1592)	0.0000	3.8978	(11.1179)	0.0000	3	(7.2201)	01/06/2025
000898.ZK	12/26/2024	SDB3262800206	(31,600.00)	0.3514	(11,619.92)	(11,103.64)	0.0000	4.3300	(1,217.1592)	0.0000	1.3976	(3.7541)	0.0000	1	(2.3565)	01/06/2025
000898.ZK	12/26/2024	SDB3262800206	(27,800.00)	0.3514	(10,229.40)	(9,768.39)	0.0000	4.3300	(1,217.1592)	0.0000	1.2304	(3.3027)	0.0000	1	(2.0723)	01/06/2025
000898.ZK	12/26/2024	SDB3262800206	(300.00)	0.3514	(110.14)	(105.41)	0.0000	4.3300	(1,217.1592)	0.0000	0.0132	(0.0356)	0.0000	1	(0.0224)	01/06/2025
000898.ZK	12/26/2024	SDB3262800206	(60,600.00)	0.3514	(21,703.53)	(21,293.69)	0.0000	4.3300	(1,217.1592)	0.0000	2.6105	(7.1994)	0.0000	1	(4.5889)	01/06/2025
000898.ZK	12/26/2024	SDB3262800206	(5,500.00)	0.3514	(1,991.70)	(1,932.60)	0.0000	4.3300	(1,217.1592)	0.0000	0.2396	(0.6534)	0.0000	1	(0.4139)	01/06/2025
000898.ZK	12/26/2024	SDB3262800206	(7,700.00)	0.3514	(2,708.93)	(2,705.63)	0.0000	4.3300	(1,217.1592)	0.0000	0.3258	(0.9148)	0.0000	1	(0.5890)	01/06/2025
000898.ZK	12/26/2024	SDB3262800206	(32,300.00)	0.3514	(10,802.15)	(11,349.61)	0.0000	4.3300	(1,217.1592)	0.0000	1.2993	(3.8373)	0.0000	1	(2.5380)	01/06/2025
000898.ZK	12/24/2024	SDB3262800206	(31,600.00)	0.3514	(11,619.92)	(11,103.64)	0.0000	4.3300	(1,217.1592)	0.0000	2.7952	(7.5083)	0.0000	2	(4.7130)	01/06/2025
000898.ZK	12/24/2024	SDB3262800206	(27,800.00)	0.3514	(10,229.40)	(9,768.39)	0.0000	4.3300	(1,217.1592)	0.0000	2.4607	(6.6054)	0.0000	2	(4.1446)	01/06/2025
000898.ZK	12/24/2024	SDB3262800206	(300.00)	0.3514	(110.14)	(105.41)	0.0000	4.3300	(1,217.1592)	0.0000	0.0265	(0.0713)	0.0000	2	(0.0448)	01/06/2025
000898.ZK	12/24/2024	SDB3262800206	(60,600.00)	0.3514	(21,703.53)	(21,293.69)	0.0000	4.3300	(1,217.1592)	0.0000	5.2209	(14.3988)	0.0000	2	(9.1779)	01/06/2025
000898.ZK	12/24/2024	SDB3262800206	(5,500.00)	0.3514	(1,991.70)	(1,932.60)	0.0000	4.3300	(1,217.1592)	0.0000	0.4791	(1.3068)	0.0000	2	(0.8277)	01/06/2025
000898.ZK	12/24/2024	SDB3262800206	(7,700.00)	0.3514	(2,708.93)	(2,705.63)	0.0000	4.3300	(1,217.1592)	0.0000	0.6516	(1.8295)	0.0000	2	(1.1779)	01/06/2025
000898.ZK	12/24/2024	SDB3262800206	(32,300.00)	0.3514	(10,802.15)	(11,349.61)	0.0000	4.3300	(1,217.1592)	0.0000	2.5985	(7.6746)	0.0000	2	(5.0761)	01/06/2025
000898.ZK	12/23/2024	SDB3262800206	(31,600.00)	0.3525	(11,619.92)	(11,139.57)	0.0000	4.3300	(1,217.1592)	0.0000	1.3976	(3.7663)	0.0000	1	(2.3687)	01/06/2025

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Short (Cont.)																
ANGANG STEEL COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
000898.ZK	12/23/2024	SDB3262800206	(27,800.00)	0.3525	(10,229.40)	(9,800.00)	0.0000	4.3300	(1,217.1592)	0.0000	1.2304	(3.3134)	0.0000	1	(2.0830)	01/06/2025
000898.ZK	12/23/2024	SDB3262800206	(300.00)	0.3525	(110.14)	(105.76)	0.0000	4.3300	(1,217.1592)	0.0000	0.0132	(0.0358)	0.0000	1	(0.0225)	01/06/2025
000898.ZK	12/23/2024	SDB3262800206	(60,600.00)	0.3525	(21,703.53)	(21,362.59)	0.0000	4.3300	(1,217.1592)	0.0000	2.6105	(7.2227)	0.0000	1	(4.6122)	01/06/2025
000898.ZK	12/23/2024	SDB3262800206	(5,500.00)	0.3525	(1,991.70)	(1,938.85)	0.0000	4.3300	(1,217.1592)	0.0000	0.2396	(0.6555)	0.0000	1	(0.4160)	01/06/2025
000898.ZK	12/23/2024	SDB3262800206	(7,700.00)	0.3525	(2,708.93)	(2,714.39)	0.0000	4.3300	(1,217.1592)	0.0000	0.3258	(0.9177)	0.0000	1	(0.5919)	01/06/2025
000898.ZK	12/23/2024	SDB3262800206	(32,300.00)	0.3525	(10,802.15)	(11,386.33)	0.0000	4.3300	(1,217.1592)	0.0000	1.2993	(3.8497)	0.0000	1	(2.5505)	01/06/2025
000898.ZK	12/20/2024	SDB3262800206	(31,600.00)	0.3483	(11,619.92)	(11,007.35)	0.0000	4.3300	(1,217.1592)	0.0000	4.1929	(11.1648)	0.0000	3	(6.9719)	01/06/2025
000898.ZK	12/20/2024	SDB3262800206	(27,800.00)	0.3483	(10,229.40)	(9,683.69)	0.0000	4.3300	(1,217.1592)	0.0000	3.6911	(9.8222)	0.0000	3	(6.1310)	01/06/2025
000898.ZK	12/20/2024	SDB3262800206	(300.00)	0.3483	(110.14)	(104.50)	0.0000	4.3300	(1,217.1592)	0.0000	0.0397	(0.1060)	0.0000	3	(0.0663)	01/06/2025
000898.ZK	12/20/2024	SDB3262800206	(60,600.00)	0.3483	(21,703.53)	(21,109.04)	0.0000	4.3300	(1,217.1592)	0.0000	7.8314	(21.4109)	0.0000	3	(13.5795)	01/06/2025
000898.ZK	12/20/2024	SDB3262800206	(5,500.00)	0.3483	(1,991.70)	(1,915.84)	0.0000	4.3300	(1,217.1592)	0.0000	0.7187	(1.9432)	0.0000	3	(1.2246)	01/06/2025
000898.ZK	12/20/2024	SDB3262800206	(7,700.00)	0.3483	(2,708.93)	(2,682.17)	0.0000	4.3300	(1,217.1592)	0.0000	0.9775	(2.7205)	0.0000	3	(1.7431)	01/06/2025
000898.ZK	12/20/2024	SDB3262800206	(32,300.00)	0.3483	(10,802.15)	(11,251.19)	0.0000	4.3300	(1,217.1592)	0.0000	3.8978	(11.4121)	0.0000	3	(7.5143)	01/06/2025
000898.ZK	12/19/2024	SDB3262800206	(31,600.00)	0.3527	(11,619.92)	(11,144.25)	0.0000	4.5800	(1,217.1592)	0.0000	1.4783	(3.7679)	0.0000	1	(2.2896)	01/06/2025
000898.ZK	12/19/2024	SDB3262800206	(27,800.00)	0.3527	(10,229.40)	(9,804.11)	0.0000	4.5800	(1,217.1592)	0.0000	1.3014	(3.3148)	0.0000	1	(2.0134)	01/06/2025
000898.ZK	12/19/2024	SDB3262800206	(300.00)	0.3527	(110.14)	(105.80)	0.0000	4.5800	(1,217.1592)	0.0000	0.0140	(0.0358)	0.0000	1	(0.0218)	01/06/2025
000898.ZK	12/19/2024	SDB3262800206	(60,600.00)	0.3527	(21,703.53)	(21,371.55)	0.0000	4.5800	(1,217.1592)	0.0000	2.7612	(7.2257)	0.0000	1	(4.4645)	01/06/2025
000898.ZK	12/19/2024	SDB3262800206	(5,500.00)	0.3527	(1,991.70)	(1,939.66)	0.0000	4.5800	(1,217.1592)	0.0000	0.2534	(0.6558)	0.0000	1	(0.4024)	01/06/2025
000898.ZK	12/19/2024	SDB3262800206	(7,700.00)	0.3527	(2,708.93)	(2,715.53)	0.0000	4.5800	(1,217.1592)	0.0000	0.3446	(0.9181)	0.0000	1	(0.5735)	01/06/2025
000898.ZK	12/19/2024	SDB3262800206	(32,300.00)	0.3527	(10,802.15)	(11,391.11)	0.0000	4.5800	(1,217.1592)	0.0000	1.3743	(3.8513)	0.0000	1	(2.4771)	01/06/2025
000898.ZK	12/18/2024	SDB3262800206	(31,600.00)	0.3553	(11,619.92)	(11,228.97)	0.0000	4.5800	(1,217.1592)	0.0000	1.4783	(3.7965)	0.0000	1	(2.3182)	01/06/2025
000898.ZK	12/18/2024	SDB3262800206	(27,800.00)	0.3553	(10,229.40)	(9,878.65)	0.0000	4.5800	(1,217.1592)	0.0000	1.3014	(3.3400)	0.0000	1	(2.0386)	01/06/2025
000898.ZK	12/18/2024	SDB3262800206	(300.00)	0.3553	(110.14)	(106.60)	0.0000	4.5800	(1,217.1592)	0.0000	0.0140	(0.0360)	0.0000	1	(0.0220)	01/06/2025
000898.ZK	12/18/2024	SDB3262800206	(60,600.00)	0.3553	(21,703.53)	(21,534.03)	0.0000	4.5800	(1,217.1592)	0.0000	2.7612	(7.2807)	0.0000	1	(4.5195)	01/06/2025
000898.ZK	12/18/2024	SDB3262800206	(5,500.00)	0.3553	(1,991.70)	(1,954.41)	0.0000	4.5800	(1,217.1592)	0.0000	0.2534	(0.6608)	0.0000	1	(0.4074)	01/06/2025
000898.ZK	12/18/2024	SDB3262800206	(7,700.00)	0.3553	(2,708.93)	(2,736.17)	0.0000	4.5800	(1,217.1592)	0.0000	0.3446	(0.9251)	0.0000	1	(0.5805)	01/06/2025
000898.ZK	12/18/2024	SDB3262800206	(32,300.00)	0.3553	(10,802.15)	(11,477.71)	0.0000	4.5800	(1,217.1592)	0.0000	1.3743	(3.8806)	0.0000	1	(2.5063)	01/06/2025
000898.ZK	12/17/2024	SDB3262800206	(31,600.00)	0.3688	(11,619.92)	(11,655.15)	0.0000	4.5800	(1,217.1592)	0.0000	1.4783	(3.9406)	0.0000	1	(2.4623)	01/06/2025
000898.ZK	12/17/2024	SDB3262800206	(27,800.00)	0.3688	(10,229.40)	(10,253.59)	0.0000	4.5800	(1,217.1592)	0.0000	1.3014	(3.4667)	0.0000	1	(2.1653)	01/06/2025
000898.ZK	12/17/2024	SDB3262800206	(300.00)	0.3688	(110.14)	(110.65)	0.0000	4.5800	(1,217.1592)	0.0000	0.0140	(0.0374)	0.0000	1	(0.0234)	01/06/2025
000898.ZK	12/17/2024	SDB3262800206	(60,600.00)	0.3688	(21,703.53)	(22,351.34)	0.0000	4.5800	(1,217.1592)	0.0000	2.7612	(7.5570)	0.0000	1	(4.7958)	01/06/2025
000898.ZK	12/17/2024	SDB3262800206	(5,500.00)	0.3688	(1,991.70)	(2,028.59)	0.0000	4.5800	(1,217.1592)	0.0000	0.2534	(0.6859)	0.0000	1	(0.4325)	01/06/2025
000898.ZK	12/17/2024	SDB3262800206	(7,700.00)	0.3688	(2,708.93)	(2,840.02)	0.0000	4.5800	(1,217.1592)	0.0000	0.3446	(0.9602)	0.0000	1	(0.6156)	01/06/2025
000898.ZK	12/17/2024	SDB3262800206	(32,300.00)	0.3688	(10,802.15)	(11,913.34)	0.0000	4.5800	(1,217.1592)	0.0000	1.3743	(4.0279)	0.0000	1	(2.6536)	01/06/2025
000898.ZK	12/16/2024	SDB3262800206	(31,600.00)	0.3776	(11,619.92)	(11,931.69)	0.0000	4.5800	(1,217.1592)	0.0000	1.4783	(4.0341)	0.0000	1	(2.5558)	01/06/2025
000898.ZK	12/16/2024	SDB3262800206	(27,800.00)	0.3776	(10,229.40)	(10,496.86)	0.0000	4.5800	(1,217.1592)	0.0000	1.3014	(3.5490)	0.0000	1	(2.2476)	01/06/2025
000898.ZK	12/16/2024	SDB3262800206	(300.00)	0.3776	(110.14)	(113.28)	0.0000	4.5800	(1,217.1592)	0.0000	0.0140	(0.0383)	0.0000	1	(0.0243)	01/06/2025
000898.ZK	12/16/2024	SDB3262800206	(60,600.00)	0.3776	(21,703.53)	(22,881.65)	0.0000	4.5800	(1,217.1592)	0.0000	2.7612	(7.7363)	0.0000	1	(4.9751)	01/06/2025
000898.ZK	12/16/2024	SDB3262800206	(5,500.00)	0.3776	(1,991.70)	(2,076.72)	0.0000	4.5800	(1,217.1592)	0.0000	0.2534	(0.7021)	0.0000	1	(0.4487)	01/06/2025
000898.ZK	12/16/2024	SDB3262800206	(7,700.00)	0.3776	(2,708.93)	(2,907.40)	0.0000	4.5800	(1,217.1592)	0.0000	0.3446	(0.9830)	0.0000	1	(0.6384)	01/06/2025
000898.ZK	12/16/2024	SDB3262800206	(32,300.00)	0.3776	(10,802.15)	(12,196.00)	0.0000	4.5800	(1,217.1592)	0.0000	1.3743	(4.1235)	0.0000	1	(2.7492)	01/06/2025
000898.ZK	12/13/2024	SDB3262800206	(31,600.00)	0.3631	(11,619.92)	(11,473.08)	0.0000	4.5800	(1,217.1592)	0.0000	4.4349	(11.6371)	0.0000	3	(7.2022)	01/06/2025
000898.ZK	12/13/2024	SDB3262800206	(27,800.00)	0.3631	(10,229.40)	(10,093.40)	0.0000	4.5800	(1,217.1592)	0.0000	3.9042	(10.2377)	0.0000	3	(6.3335)	01/06/2025
000898.ZK	12/13/2024	SDB3262800206	(300.00)	0.3631	(110.14)	(108.92)	0.0000	4.5800	(1,217.1592)	0.0000	0.0420	(0.1105)	0.0000	3	(0.0684)	01/06/2025
000898.ZK	12/13/2024	SDB3262800206	(60,600.00)	0.3631	(21,703.53)	(22,002.16)	0.0000	4.5800	(1,217.1592)	0.0000	8.2835	(22.3168)	0.0000	3	(14.0333)	01/06/2025
000898.ZK	12/13/2024	SDB3262800206	(5,500.00)	0.3631	(1,991.70)	(1,996.90)	0.0000	4.5800	(1,217.1592)	0.0000	0.7602	(2.0255)	0.0000	3	(1.2653)	01/06/2025
000898.ZK	12/13/2024	SDB3262800206	(7,700.00)	0.3631	(2,708.93)	(2,795.65)	0.0000	4.5800	(1,217.1592)	0.0000	1.0339	(2.8356)	0.0000	3	(1.8017)	01/06/2025
000898.ZK	12/13/2024	SDB3262800206	(32,300.00)	0.3631	(10,802.15)	(11,727.23)	0.0000	4.5800	(1,217.1592)	0.0000	4.1228	(11.8949)	0.0000	3	(7.7721)	01/06/2025
000898.ZK	12/12/2024	SDB3262800206	(31,600.00)	0.3634	(11,619.92)	(11,484.29)	0.0000	4.5800	(1,217.1592)	0.0000	1.4783	(3.8828)	0.0000	1	(2.4045)	01/06/2025
000898.ZK	12/12/2024	SDB3262800206	(27,800.00)	0.3634	(10,229.40)	(10,103.27)	0.0000	4.5800	(1,217.1592)	0.0000	1.3014	(3.4159)	0.0000	1	(2.1145)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
ANGANG STEEL COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
000898.ZK	12/12/2024	SDB3262800206	(300.00)	0.3634	(110.14)	(109.03)	0.0000	4.5800	(1,217.1592)	0.0000	0.0140	(0.0369)	0.0000	1	(0.0229)	01/06/2025
000898.ZK	12/12/2024	SDB3262800206	(60,600.00)	0.3634	(21,703.53)	(22,023.68)	0.0000	4.5800	(1,217.1592)	0.0000	2.7612	(7.4462)	0.0000	1	(4.6850)	01/06/2025
000898.ZK	12/12/2024	SDB3262800206	(5,500.00)	0.3634	(1,991.70)	(1,998.85)	0.0000	4.5800	(1,217.1592)	0.0000	0.2534	(0.6758)	0.0000	1	(0.4224)	01/06/2025
000898.ZK	12/12/2024	SDB3262800206	(7,700.00)	0.3634	(2,708.93)	(2,798.39)	0.0000	4.5800	(1,217.1592)	0.0000	0.3446	(0.9461)	0.0000	1	(0.6015)	01/06/2025
000898.ZK	12/12/2024	SDB3262800206	(32,300.00)	0.3634	(10,802.15)	(11,738.69)	0.0000	4.5800	(1,217.1592)	0.0000	1.3743	(3.9688)	0.0000	1	(2.5946)	01/06/2025
000898.ZK	12/11/2024	SDB3262800206	(27,800.00)	0.3676	(10,229.40)	(10,219.34)	0.0000	4.5800	(1,221.1997)	0.0000	1.3014	(3.4666)	0.0000	1	(2.1652)	01/06/2025
000898.ZK	12/11/2024	SDB3262800206	(300.00)	0.3676	(110.14)	(110.28)	0.0000	4.5800	(1,221.1997)	0.0000	0.0140	(0.0374)	0.0000	1	(0.0234)	01/06/2025
000898.ZK	12/11/2024	SDB3262800206	(60,600.00)	0.3676	(21,703.53)	(22,276.68)	0.0000	4.5800	(1,221.1997)	0.0000	2.7612	(7.5567)	0.0000	1	(4.7956)	01/06/2025
000898.ZK	12/11/2024	SDB3262800206	(5,500.00)	0.3676	(1,991.70)	(2,021.81)	0.0000	4.5800	(1,221.1997)	0.0000	0.2534	(0.6858)	0.0000	1	(0.4325)	01/06/2025
000898.ZK	12/11/2024	SDB3262800206	(7,700.00)	0.3676	(2,708.93)	(2,830.54)	0.0000	4.5800	(1,221.1997)	0.0000	0.3446	(0.9602)	0.0000	1	(0.6155)	01/06/2025
000898.ZK	12/11/2024	SDB3262800206	(32,300.00)	0.3676	(10,802.15)	(11,873.54)	0.0000	4.5800	(1,221.1997)	0.0000	1.3743	(4.0278)	0.0000	1	(2.6535)	01/06/2025
000898.ZK	12/10/2024	SDB3262800206	(60,600.00)	0.3656	(21,703.53)	(22,155.72)	0.0000	4.5800	(1,173.8454)	0.0000	2.7612	(7.2243)	0.0000	1	(4.4631)	01/06/2025
000898.ZK	12/10/2024	SDB3262800206	(5,500.00)	0.3656	(1,991.70)	(2,010.83)	0.0000	4.5800	(1,173.8454)	0.0000	0.2534	(0.6557)	0.0000	1	(0.4023)	01/06/2025
000898.ZK	12/10/2024	SDB3262800206	(7,700.00)	0.3656	(2,708.93)	(2,815.17)	0.0000	4.5800	(1,173.8454)	0.0000	0.3446	(0.9179)	0.0000	1	(0.5733)	01/06/2025
000898.ZK	12/10/2024	SDB3262800206	(32,300.00)	0.3656	(10,802.15)	(11,809.07)	0.0000	4.5800	(1,173.8454)	0.0000	1.3743	(3.8506)	0.0000	1	(2.4763)	01/06/2025
000898.ZK	12/09/2024	SDB3262800206	(7,700.00)	0.3528	(2,708.93)	(2,716.41)	0.0000	4.5800	(676.1875)	0.0000	0.3446	(0.5102)	0.0000	1	(0.1656)	01/06/2025
000898.ZK	12/09/2024	SDB3262800206	(32,300.00)	0.3528	(10,802.15)	(11,394.79)	0.0000	4.5800	(676.1875)	0.0000	1.3743	(2.1403)	0.0000	1	(0.7660)	01/06/2025
000898.ZK	12/06/2024	SDB3262800206	(32,300.00)	0.3493	(10,802.15)	(11,283.65)	0.0000	4.5800	(450.0000)	0.0000	4.1228	(4.2314)	0.0000	3	(0.1085)	01/06/2025
000898.ZK	12/05/2024	SDB3262800206	(32,300.00)	0.3458	(10,802.15)	(11,170.73)	0.0000	4.5800	(450.0000)	0.0000	1.3743	(1.3963)	0.0000	1	(0.0221)	01/06/2025
000898.ZK	12/04/2024	SDB3262800206	(32,300.00)	0.3344	(10,802.15)	(10,802.15)	0.0000	4.5800	(450.0000)	0.0000	1.3743	(1.3503)	0.0000	1	0.0240	01/06/2025
TOTAL ANGANG STEEL COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND											200.5678	(528.8982)	0.0000		(328.3304)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
ANHUI ANFU BATTERY TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND																
603031.SH	01/03/2025	SDB3263426667	(8,500.00)	3.8758	(32,767.91)	(32,944.11)	0.0000	4.3300	(1,730.3289)	0.0000	11.8238	(47.5035)	0.0000	3	(35.6797)	01/06/2025
603031.SH	01/03/2025	SDB3263426667	(503.00)	3.8758	(1,933.78)	(1,949.52)	0.0000	4.3300	(1,730.3289)	0.0000	0.6978	(2.8111)	0.0000	3	(2.1133)	01/06/2025
603031.SH	01/03/2025	SDB3263426667	(5,697.00)	3.8758	(21,902.12)	(22,080.31)	0.0000	4.3300	(1,730.3289)	0.0000	7.9030	(31.8385)	0.0000	3	(23.9355)	01/06/2025
603031.SH	01/03/2025	SDB3263426667	(100.00)	3.8758	(389.53)	(387.58)	0.0000	4.3300	(1,730.3289)	0.0000	0.1406	(0.5589)	0.0000	3	(0.4183)	01/06/2025
603031.SH	01/03/2025	SDB3263426667	(100.00)	3.8758	(371.95)	(387.58)	0.0000	4.3300	(1,730.3289)	0.0000	0.1342	(0.5589)	0.0000	3	(0.4247)	01/06/2025
603031.SH	01/03/2025	SDB3263426667	(2,003.00)	3.8758	(7,612.92)	(7,763.18)	0.0000	4.3300	(1,730.3289)	0.0000	2.7470	(11.1941)	0.0000	3	(8.4471)	01/06/2025
603031.SH	01/02/2025	SDB3263426667	(100.00)	3.8968	(389.53)	(389.68)	0.0000	4.3300	(1,599.0694)	0.0000	0.0469	(0.1731)	0.0000	1	(0.1262)	01/06/2025
603031.SH	01/02/2025	SDB3263426667	(100.00)	3.8968	(371.95)	(389.68)	0.0000	4.3300	(1,599.0694)	0.0000	0.0447	(0.1731)	0.0000	1	(0.1284)	01/06/2025
603031.SH	01/02/2025	SDB3263426667	(2,003.00)	3.8968	(7,612.92)	(7,805.27)	0.0000	4.3300	(1,599.0694)	0.0000	0.9157	(3.4670)	0.0000	1	(2.5513)	01/06/2025
603031.SH	12/31/2024	SDB3263426667	(100.00)	3.7500	(371.95)	(375.00)	0.0000	4.3300	(1,722.7459)	0.0000	0.0895	(0.3589)	0.0000	2	(0.2694)	01/06/2025
603031.SH	12/31/2024	SDB3263426667	(6,400.00)	3.7500	(24,324.86)	(23,999.83)	0.0000	4.3300	(1,722.7459)	0.0000	5.8515	(22.9698)	0.0000	2	(17.1183)	01/06/2025
603031.SH	12/31/2024	SDB3263426667	(1,800.00)	3.7500	(6,839.53)	(6,749.95)	0.0000	4.3300	(1,722.7459)	0.0000	1.6453	(6.4603)	0.0000	2	(4.8150)	01/06/2025
603031.SH	12/31/2024	SDB3263426667	(400.00)	3.7500	(1,572.27)	(1,499.99)	0.0000	4.3300	(1,722.7459)	0.0000	0.3782	(1.4356)	0.0000	2	(1.0574)	01/06/2025
603031.SH	12/31/2024	SDB3263426667	(600.00)	3.7500	(2,360.31)	(2,249.98)	0.0000	4.3300	(1,722.7459)	0.0000	0.5678	(2.1534)	0.0000	2	(1.5856)	01/06/2025
603031.SH	12/31/2024	SDB3263426667	(100.00)	3.7500	(394.71)	(375.00)	0.0000	4.3300	(1,722.7459)	0.0000	0.0949	(0.3589)	0.0000	2	(0.2640)	01/06/2025
603031.SH	12/31/2024	SDB3263426667	(1,400.00)	3.7500	(5,630.91)	(5,249.96)	0.0000	4.3300	(1,722.7459)	0.0000	1.3545	(5.0246)	0.0000	2	(3.6701)	01/06/2025
603031.SH	12/31/2024	SDB3263426667	(100.00)	3.7500	(397.98)	(375.00)	0.0000	4.3300	(1,722.7459)	0.0000	0.0957	(0.3589)	0.0000	2	(0.2632)	01/06/2025
603031.SH	12/31/2024	SDB3263426667	(200.00)	3.7500	(813.71)	(749.99)	0.0000	4.3300	(1,722.7459)	0.0000	0.1957	(0.7178)	0.0000	2	(0.5221)	01/06/2025
603031.SH	12/31/2024	SDB3263426667	(1,100.00)	3.7500	(4,762.28)	(4,124.97)	0.0000	4.3300	(1,722.7459)	0.0000	1.1456	(3.9479)	0.0000	2	(2.8023)	01/06/2025
603031.SH	12/30/2024	SDB3263426667	(100.00)	3.7219	(371.95)	(372.19)	0.0000	4.3300	(1,722.7459)	0.0000	0.0447	(0.1781)	0.0000	1	(0.1334)	01/06/2025
603031.SH	12/30/2024	SDB3263426667	(6,400.00)	3.7219	(24,324.86)	(23,820.35)	0.0000	4.3300	(1,722.7459)	0.0000	2.9257	(11.3990)	0.0000	1	(8.4733)	01/06/2025
603031.SH	12/30/2024	SDB3263426667	(1,800.00)	3.7219	(6,839.53)	(6,699.47)	0.0000	4.3300	(1,722.7459)	0.0000	0.8226	(3.2060)	0.0000	1	(2.3833)	01/06/2025
603031.SH	12/30/2024	SDB3263426667	(400.00)	3.7219	(1,572.27)	(1,488.77)	0.0000	4.3300	(1,722.7459)	0.0000	0.1891	(0.7124)	0.0000	1	(0.5233)	01/06/2025
603031.SH	12/30/2024	SDB3263426667	(600.00)	3.7219	(2,360.31)	(2,233.16)	0.0000	4.3300	(1,722.7459)	0.0000	0.2839	(1.0687)	0.0000	1	(0.7848)	01/06/2025
603031.SH	12/30/2024	SDB3263426667	(100.00)	3.7219	(394.71)	(372.19)	0.0000	4.3300	(1,722.7459)	0.0000	0.0475	(0.1781)	0.0000	1	(0.1306)	01/06/2025
603031.SH	12/30/2024	SDB3263426667	(1,400.00)	3.7219	(5,630.91)	(5,210.70)	0.0000	4.3300	(1,722.7459)	0.0000	0.6773	(2.4935)	0.0000	1	(1.8163)	01/06/2025
603031.SH	12/30/2024	SDB3263426667	(100.00)	3.7219	(397.98)	(372.19)	0.0000	4.3300	(1,722.7459)	0.0000	0.0479	(0.1781)	0.0000	1	(0.1302)	01/06/2025
603031.SH	12/30/2024	SDB3263426667	(200.00)	3.7219	(813.71)	(744.39)	0.0000	4.3300	(1,722.7459)	0.0000	0.0979	(0.3562)	0.0000	1	(0.2583)	01/06/2025
603031.SH	12/30/2024	SDB3263426667	(1,100.00)	3.7219	(4,762.28)	(4,094.12)	0.0000	4.3300	(1,722.7459)	0.0000	0.5728	(1.9592)	0.0000	1	(1.3864)	01/06/2025
603031.SH	12/27/2024	SDB3263426667	(6,400.00)	3.7972	(24,324.86)	(24,302.14)	0.0000	4.3300	(1,722.5206)	0.0000	8.7772	(34.8841)	0.0000	3	(26.1069)	01/06/2025
603031.SH	12/27/2024	SDB3263426667	(1,800.00)	3.7972	(6,839.53)	(6,834.98)	0.0000	4.3300	(1,722.5206)	0.0000	2.4679	(9.8112)	0.0000	3	(7.3432)	01/06/2025
603031.SH	12/27/2024	SDB3263426667	(400.00)	3.7972	(1,572.27)	(1,518.88)	0.0000	4.3300	(1,722.5206)	0.0000	0.5673	(2.1803)	0.0000	3	(1.6129)	01/06/2025
603031.SH	12/27/2024	SDB3263426667	(600.00)	3.7972	(2,360.31)	(2,278.33)	0.0000	4.3300	(1,722.5206)	0.0000	0.8517	(3.2704)	0.0000	3	(2.4187)	01/06/2025
603031.SH	12/27/2024	SDB3263426667	(100.00)	3.7972	(394.71)	(379.72)	0.0000	4.3300	(1,722.5206)	0.0000	0.1424	(0.5451)	0.0000	3	(0.4026)	01/06/2025
603031.SH	12/27/2024	SDB3263426667	(1,400.00)	3.7972	(5,630.91)	(5,316.09)	0.0000	4.3300	(1,722.5206)	0.0000	2.0318	(7.6309)	0.0000	3	(5.5991)	01/06/2025
603031.SH	12/27/2024	SDB3263426667	(100.00)	3.7972	(397.98)	(379.72)	0.0000	4.3300	(1,722.5206)	0.0000	0.1436	(0.5451)	0.0000	3	(0.4015)	01/06/2025
603031.SH	12/27/2024	SDB3263426667	(200.00)	3.7972	(813.71)	(759.44)	0.0000	4.3300	(1,722.5206)	0.0000	0.2936	(1.0901)	0.0000	3	(0.7965)	01/06/2025
603031.SH	12/27/2024	SDB3263426667	(1,100.00)	3.7972	(4,762.28)	(4,176.93)	0.0000	4.3300	(1,722.5206)	0.0000	1.7184	(5.9957)	0.0000	3	(4.2773)	01/06/2025
603031.SH	12/26/2024	SDB3263426667	(400.00)	3.8269	(1,572.27)	(1,530.76)	0.0000	4.3300	(1,664.7435)	0.0000	0.1891	(0.7079)	0.0000	1	(0.5188)	01/06/2025
603031.SH	12/26/2024	SDB3263426667	(600.00)	3.8269	(2,360.31)	(2,296.14)	0.0000	4.3300	(1,664.7435)	0.0000	0.2839	(1.0618)	0.0000	1	(0.7779)	01/06/2025
603031.SH	12/26/2024	SDB3263426667	(100.00)	3.8269	(394.71)	(382.69)	0.0000	4.3300	(1,664.7435)	0.0000	0.0475	(0.1770)	0.0000	1	(0.1295)	01/06/2025
603031.SH	12/26/2024	SDB3263426667	(1,400.00)	3.8269	(5,630.91)	(5,357.67)	0.0000	4.3300	(1,664.7435)	0.0000	0.6773	(2.4775)	0.0000	1	(1.8003)	01/06/2025
603031.SH	12/26/2024	SDB3263426667	(100.00)	3.8269	(397.98)	(382.69)	0.0000	4.3300	(1,664.7435)	0.0000	0.0479	(0.1770)	0.0000	1	(0.1291)	01/06/2025
603031.SH	12/26/2024	SDB3263426667	(200.00)	3.8269	(813.71)	(765.38)	0.0000	4.3300	(1,664.7435)	0.0000	0.0979	(0.3539)	0.0000	1	(0.2561)	01/06/2025
603031.SH	12/26/2024	SDB3263426667	(1,100.00)	3.8269	(4,762.28)	(4,209.60)	0.0000	4.3300	(1,664.7435)	0.0000	0.5728	(1.9466)	0.0000	1	(1.3738)	01/06/2025
603031.SH	12/24/2024	SDB3263426667	(400.00)	3.8269	(1,572.27)	(1,530.76)	0.0000	4.3300	(1,664.7435)	0.0000	0.3782	(1.4157)	0.0000	2	(1.0375)	01/06/2025
603031.SH	12/24/2024	SDB3263426667	(600.00)	3.8269	(2,360.31)	(2,296.14)	0.0000	4.3300	(1,664.7435)	0.0000	0.5678	(2.1236)	0.0000	2	(1.5558)	01/06/2025
603031.SH	12/24/2024	SDB3263426667	(100.00)	3.8269	(394.71)	(382.69)	0.0000	4.3300	(1,664.7435)	0.0000	0.0949	(0.3539)	0.0000	2	(0.2590)	01/06/2025
603031.SH	12/24/2024	SDB3263426667	(1,400.00)	3.8269	(5,630.91)	(5,357.67)	0.0000	4.3300	(1,664.7435)	0.0000	1.3545	(4.9551)	0.0000	2	(3.6005)	01/06/2025
603031.SH	12/24/2024	SDB3263426667	(100.00)	3.8269	(397.98)	(382.69)	0.0000	4.3300	(1,664.7435)	0.0000	0.0957	(0.3539)	0.0000	2	(0.2582)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
ANHUI ANFU BATTERY TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
603031.SH	12/24/2024	SDB3263426667	(200.00)	3.8269	(813.71)	(765.38)	0.0000	4.3300	(1,664.7435)	0.0000	0.1957	(0.7079)	0.0000	2	(0.5121)	01/06/2025
603031.SH	12/24/2024	SDB3263426667	(1,100.00)	3.8269	(4,762.28)	(4,209.60)	0.0000	4.3300	(1,664.7435)	0.0000	1.1456	(3.8933)	0.0000	2	(2.7477)	01/06/2025
603031.SH	12/23/2024	SDB3263426667	(400.00)	3.7721	(1,572.27)	(1,508.83)	0.0000	4.3300	(1,664.7435)	0.0000	0.1891	(0.6977)	0.0000	1	(0.5086)	01/06/2025
603031.SH	12/23/2024	SDB3263426667	(600.00)	3.7721	(2,360.31)	(2,263.25)	0.0000	4.3300	(1,664.7435)	0.0000	0.2839	(1.0466)	0.0000	1	(0.7627)	01/06/2025
603031.SH	12/23/2024	SDB3263426667	(100.00)	3.7721	(394.71)	(377.21)	0.0000	4.3300	(1,664.7435)	0.0000	0.0475	(0.1744)	0.0000	1	(0.1270)	01/06/2025
603031.SH	12/23/2024	SDB3263426667	(1,400.00)	3.7721	(5,630.91)	(5,280.92)	0.0000	4.3300	(1,664.7435)	0.0000	0.6773	(2.4420)	0.0000	1	(1.7648)	01/06/2025
603031.SH	12/23/2024	SDB3263426667	(100.00)	3.7721	(397.98)	(377.21)	0.0000	4.3300	(1,664.7435)	0.0000	0.0479	(0.1744)	0.0000	1	(0.1266)	01/06/2025
603031.SH	12/23/2024	SDB3263426667	(200.00)	3.7721	(813.71)	(754.42)	0.0000	4.3300	(1,664.7435)	0.0000	0.0979	(0.3489)	0.0000	1	(0.2510)	01/06/2025
603031.SH	12/23/2024	SDB3263426667	(1,100.00)	3.7721	(4,762.28)	(4,149.29)	0.0000	4.3300	(1,664.7435)	0.0000	0.5728	(1.9188)	0.0000	1	(1.3460)	01/06/2025
603031.SH	12/20/2024	SDB3263426667	(400.00)	3.7892	(1,572.27)	(1,515.66)	0.0000	4.3300	(1,664.7435)	0.0000	0.5673	(2.1027)	0.0000	3	(1.5353)	01/06/2025
603031.SH	12/20/2024	SDB3263426667	(600.00)	3.7892	(2,360.31)	(2,273.50)	0.0000	4.3300	(1,664.7435)	0.0000	0.8517	(3.1540)	0.0000	3	(2.3023)	01/06/2025
603031.SH	12/20/2024	SDB3263426667	(100.00)	3.7892	(394.71)	(378.92)	0.0000	4.3300	(1,664.7435)	0.0000	0.1424	(0.5257)	0.0000	3	(0.3832)	01/06/2025
603031.SH	12/20/2024	SDB3263426667	(1,400.00)	3.7892	(5,630.91)	(5,304.83)	0.0000	4.3300	(1,664.7435)	0.0000	2.0318	(7.3593)	0.0000	3	(5.3275)	01/06/2025
603031.SH	12/20/2024	SDB3263426667	(100.00)	3.7892	(397.98)	(378.92)	0.0000	4.3300	(1,664.7435)	0.0000	0.1436	(0.5257)	0.0000	3	(0.3821)	01/06/2025
603031.SH	12/20/2024	SDB3263426667	(200.00)	3.7892	(813.71)	(757.83)	0.0000	4.3300	(1,664.7435)	0.0000	0.2936	(1.0513)	0.0000	3	(0.7577)	01/06/2025
603031.SH	12/20/2024	SDB3263426667	(1,100.00)	3.7892	(4,762.28)	(4,168.08)	0.0000	4.3300	(1,664.7435)	0.0000	1.7184	(5.7823)	0.0000	3	(4.0639)	01/06/2025
603031.SH	12/19/2024	SDB3263426667	(400.00)	3.9054	(1,572.27)	(1,562.16)	0.0000	4.5800	(1,664.7435)	0.0000	0.2000	(0.7224)	0.0000	1	(0.5224)	01/06/2025
603031.SH	12/19/2024	SDB3263426667	(600.00)	3.9054	(2,360.31)	(2,343.24)	0.0000	4.5800	(1,664.7435)	0.0000	0.3003	(1.0836)	0.0000	1	(0.7833)	01/06/2025
603031.SH	12/19/2024	SDB3263426667	(100.00)	3.9054	(394.71)	(390.54)	0.0000	4.5800	(1,664.7435)	0.0000	0.0502	(0.1806)	0.0000	1	(0.1304)	01/06/2025
603031.SH	12/19/2024	SDB3263426667	(1,400.00)	3.9054	(5,630.91)	(5,467.56)	0.0000	4.5800	(1,664.7435)	0.0000	0.7164	(2.5284)	0.0000	1	(1.8120)	01/06/2025
603031.SH	12/19/2024	SDB3263426667	(100.00)	3.9054	(397.98)	(390.54)	0.0000	4.5800	(1,664.7435)	0.0000	0.0506	(0.1806)	0.0000	1	(0.1300)	01/06/2025
603031.SH	12/19/2024	SDB3263426667	(200.00)	3.9054	(813.71)	(781.08)	0.0000	4.5800	(1,664.7435)	0.0000	0.1035	(0.3612)	0.0000	1	(0.2577)	01/06/2025
603031.SH	12/19/2024	SDB3263426667	(1,100.00)	3.9054	(4,762.28)	(4,295.94)	0.0000	4.5800	(1,664.7435)	0.0000	0.6059	(1.9866)	0.0000	1	(1.3807)	01/06/2025
603031.SH	12/18/2024	SDB3263426667	(400.00)	3.9102	(1,572.27)	(1,564.08)	0.0000	4.5800	(1,664.7435)	0.0000	0.2000	(0.7233)	0.0000	1	(0.5232)	01/06/2025
603031.SH	12/18/2024	SDB3263426667	(600.00)	3.9102	(2,360.31)	(2,346.11)	0.0000	4.5800	(1,664.7435)	0.0000	0.3003	(1.0849)	0.0000	1	(0.7846)	01/06/2025
603031.SH	12/18/2024	SDB3263426667	(100.00)	3.9102	(394.71)	(391.02)	0.0000	4.5800	(1,664.7435)	0.0000	0.0502	(0.1808)	0.0000	1	(0.1306)	01/06/2025
603031.SH	12/18/2024	SDB3263426667	(1,400.00)	3.9102	(5,630.91)	(5,474.26)	0.0000	4.5800	(1,664.7435)	0.0000	0.7164	(2.5315)	0.0000	1	(1.8151)	01/06/2025
603031.SH	12/18/2024	SDB3263426667	(100.00)	3.9102	(397.98)	(391.02)	0.0000	4.5800	(1,664.7435)	0.0000	0.0506	(0.1808)	0.0000	1	(0.1302)	01/06/2025
603031.SH	12/18/2024	SDB3263426667	(200.00)	3.9102	(813.71)	(782.04)	0.0000	4.5800	(1,664.7435)	0.0000	0.1035	(0.3616)	0.0000	1	(0.2581)	01/06/2025
603031.SH	12/18/2024	SDB3263426667	(1,100.00)	3.9102	(4,762.28)	(4,301.21)	0.0000	4.5800	(1,664.7435)	0.0000	0.6059	(1.9890)	0.0000	1	(1.3831)	01/06/2025
603031.SH	12/17/2024	SDB3263426667	(400.00)	3.9540	(1,572.27)	(1,581.58)	0.0000	4.5800	(1,664.7435)	0.0000	0.2000	(0.7314)	0.0000	1	(0.5313)	01/06/2025
603031.SH	12/17/2024	SDB3263426667	(600.00)	3.9540	(2,360.31)	(2,372.37)	0.0000	4.5800	(1,664.7435)	0.0000	0.3003	(1.0971)	0.0000	1	(0.7968)	01/06/2025
603031.SH	12/17/2024	SDB3263426667	(100.00)	3.9540	(394.71)	(395.40)	0.0000	4.5800	(1,664.7435)	0.0000	0.0502	(0.1828)	0.0000	1	(0.1326)	01/06/2025
603031.SH	12/17/2024	SDB3263426667	(1,400.00)	3.9540	(5,630.91)	(5,535.53)	0.0000	4.5800	(1,664.7435)	0.0000	0.7164	(2.5598)	0.0000	1	(1.8434)	01/06/2025
603031.SH	12/17/2024	SDB3263426667	(100.00)	3.9540	(397.98)	(395.40)	0.0000	4.5800	(1,664.7435)	0.0000	0.0506	(0.1828)	0.0000	1	(0.1322)	01/06/2025
603031.SH	12/17/2024	SDB3263426667	(200.00)	3.9540	(813.71)	(790.79)	0.0000	4.5800	(1,664.7435)	0.0000	0.1035	(0.3657)	0.0000	1	(0.2622)	01/06/2025
603031.SH	12/17/2024	SDB3263426667	(1,100.00)	3.9540	(4,762.28)	(4,349.35)	0.0000	4.5800	(1,664.7435)	0.0000	0.6059	(2.0113)	0.0000	1	(1.4054)	01/06/2025
603031.SH	12/16/2024	SDB3263426667	(100.00)	3.9619	(394.71)	(396.19)	0.0000	4.5800	(1,747.4137)	0.0000	0.0502	(0.1923)	0.0000	1	(0.1421)	01/06/2025
603031.SH	12/16/2024	SDB3263426667	(1,400.00)	3.9619	(5,630.91)	(5,546.64)	0.0000	4.5800	(1,747.4137)	0.0000	0.7164	(2.6923)	0.0000	1	(1.9759)	01/06/2025
603031.SH	12/16/2024	SDB3263426667	(100.00)	3.9619	(397.98)	(396.19)	0.0000	4.5800	(1,747.4137)	0.0000	0.0506	(0.1923)	0.0000	1	(0.1417)	01/06/2025
603031.SH	12/16/2024	SDB3263426667	(200.00)	3.9619	(813.71)	(792.38)	0.0000	4.5800	(1,747.4137)	0.0000	0.1035	(0.3846)	0.0000	1	(0.2811)	01/06/2025
603031.SH	12/16/2024	SDB3263426667	(1,100.00)	3.9619	(4,762.28)	(4,358.07)	0.0000	4.5800	(1,747.4137)	0.0000	0.6059	(2.1154)	0.0000	1	(1.5095)	01/06/2025
603031.SH	12/13/2024	SDB3263426667	(1,400.00)	3.9965	(5,630.91)	(5,595.17)	0.0000	4.5800	(1,750.0000)	0.0000	2.1491	(8.1596)	0.0000	3	(6.0105)	01/06/2025
603031.SH	12/13/2024	SDB3263426667	(100.00)	3.9965	(397.98)	(399.65)	0.0000	4.5800	(1,750.0000)	0.0000	0.1519	(0.5828)	0.0000	3	(0.4309)	01/06/2025
603031.SH	12/13/2024	SDB3263426667	(200.00)	3.9965	(813.71)	(799.31)	0.0000	4.5800	(1,750.0000)	0.0000	0.3106	(1.1657)	0.0000	3	(0.8551)	01/06/2025
603031.SH	12/13/2024	SDB3263426667	(1,100.00)	3.9965	(4,762.28)	(4,396.20)	0.0000	4.5800	(1,750.0000)	0.0000	1.8176	(6.4111)	0.0000	3	(4.5935)	01/06/2025
603031.SH	12/12/2024	SDB3263426667	(200.00)	3.9908	(813.71)	(798.17)	0.0000	4.5800	(1,750.0000)	0.0000	0.1035	(0.3880)	0.0000	1	(0.2845)	01/06/2025
603031.SH	12/12/2024	SDB3263426667	(1,100.00)	3.9908	(4,762.28)	(4,389.92)	0.0000	4.5800	(1,750.0000)	0.0000	0.6059	(2.1340)	0.0000	1	(1.5281)	01/06/2025
603031.SH	12/11/2024	SDB3263426667	(200.00)	3.9927	(813.71)	(798.54)	0.0000	4.5800	(1,750.0000)	0.0000	0.1035	(0.3882)	0.0000	1	(0.2847)	01/06/2025
603031.SH	12/11/2024	SDB3263426667	(1,100.00)	3.9927	(4,762.28)	(4,391.94)	0.0000	4.5800	(1,750.0000)	0.0000	0.6059	(2.1350)	0.0000	1	(1.5291)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
ANHUI ANFU BATTERY TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
603031.SH	12/10/2024	SDB3263426667	(200.00)	4.0546	(813.71)	(810.93)	0.0000	4.5800	(1,750.0000)	0.0000	0.1035	(0.3942)	0.0000	1	(0.2907)	01/06/2025
603031.SH	12/10/2024	SDB3263426667	(1,100.00)	4.0546	(4,762.28)	(4,460.11)	0.0000	4.5800	(1,750.0000)	0.0000	0.6059	(2.1681)	0.0000	1	(1.5622)	01/06/2025
603031.SH	12/09/2024	SDB3263426667	(200.00)	4.0302	(813.71)	(806.04)	0.0000	4.5800	(1,750.0000)	0.0000	0.1035	(0.3918)	0.0000	1	(0.2883)	01/06/2025
603031.SH	12/09/2024	SDB3263426667	(1,100.00)	4.0302	(4,762.28)	(4,433.22)	0.0000	4.5800	(1,750.0000)	0.0000	0.6059	(2.1550)	0.0000	1	(1.5492)	01/06/2025
603031.SH	12/06/2024	SDB3263426667	(200.00)	4.0729	(813.71)	(814.58)	0.0000	4.5800	(1,750.0000)	0.0000	0.3106	(1.1879)	0.0000	3	(0.8774)	01/06/2025
603031.SH	12/06/2024	SDB3263426667	(2,200.00)	4.0729	(9,524.55)	(8,960.34)	0.0000	4.5800	(1,750.0000)	0.0000	3.6352	(13.0672)	0.0000	3	(9.4320)	01/06/2025
603031.SH	12/05/2024	SDB3263426667	(6,000.00)	4.3532	(25,976.05)	(26,119.36)	0.0000	4.5800	(1,869.9186)	0.0000	3.3047	(13.5670)	0.0000	1	(10.2622)	01/06/2025
603031.SH	12/05/2024	SDB3263426667	(400.00)	4.3532	(1,723.40)	(1,741.29)	0.0000	4.5800	(1,869.9186)	0.0000	0.2193	(0.9045)	0.0000	1	(0.6852)	01/06/2025
603031.SH	12/05/2024	SDB3263426667	(1,000.00)	4.3532	(4,364.20)	(4,353.23)	0.0000	4.5800	(1,869.9186)	0.0000	0.5552	(2.2612)	0.0000	1	(1.7059)	01/06/2025
603031.SH	12/05/2024	SDB3263426667	(4,900.00)	4.3532	(21,384.58)	(21,330.81)	0.0000	4.5800	(1,869.9186)	0.0000	2.7206	(11.0797)	0.0000	1	(8.3591)	01/06/2025
603031.SH	12/04/2024	SDB3263426667	(1,000.00)	4.2697	(4,364.20)	(4,269.67)	0.0000	4.5800	(2,000.0000)	0.0000	0.5552	(2.3720)	0.0000	1	(1.8168)	01/06/2025
603031.SH	12/04/2024	SDB3263426667	(4,900.00)	4.3277	(21,384.58)	(21,205.61)	0.0000	4.5800	(2,000.0000)	0.0000	2.7206	(11.7809)	0.0000	1	(9.0603)	01/06/2025
TOTAL ANHUI ANFU BATTERY TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND											100.8853	(387.2520)	0.0000		(286.3667)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
ANHUI CONCH CEMENT COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND																
600585.SH	12/16/2024	SDB3261985899	(300.00)	3.5347	(1,063.83)	(1,060.41)	0.0000	4.5800	(491.0000)	0.0000	0.1353	(0.1446)	0.0000	1	(0.0093)	01/06/2025
600585.SH	12/16/2024	SDB3261985899	(200.00)	3.5347	(709.22)	(706.94)	0.0000	4.5800	(491.0000)	0.0000	0.0902	(0.0964)	0.0000	1	(0.0062)	01/06/2025
600585.SH	12/16/2024	SDB3261985899	(2,800.00)	3.5347	(9,929.04)	(9,897.13)	0.0000	4.5800	(491.0000)	0.0000	1.2632	(1.3499)	0.0000	1	(0.0867)	01/06/2025
600585.SH	12/16/2024	SDB3261985899	(600.00)	3.5347	(2,127.65)	(2,120.81)	0.0000	4.5800	(491.0000)	0.0000	0.2707	(0.2893)	0.0000	1	(0.0186)	01/06/2025
600585.SH	12/16/2024	SDB3261985899	(100.00)	3.5347	(354.61)	(353.47)	0.0000	4.5800	(491.0000)	0.0000	0.0451	(0.0482)	0.0000	1	(0.0031)	01/06/2025
600585.SH	12/16/2024	SDB3261985899	(1,000.00)	3.5347	(3,546.09)	(3,534.69)	0.0000	4.5800	(491.0000)	0.0000	0.4511	(0.4821)	0.0000	1	(0.0310)	01/06/2025
600585.SH	12/13/2024	SDB3261985899	(300.00)	3.5520	(1,063.83)	(1,065.61)	0.0000	4.5800	(491.0000)	0.0000	0.4060	(0.4360)	0.0000	3	(0.0300)	01/06/2025
600585.SH	12/13/2024	SDB3261985899	(200.00)	3.5520	(709.22)	(710.41)	0.0000	4.5800	(491.0000)	0.0000	0.2707	(0.2907)	0.0000	3	(0.0200)	01/06/2025
600585.SH	12/13/2024	SDB3261985899	(2,800.00)	3.5520	(9,929.04)	(9,945.68)	0.0000	4.5800	(491.0000)	0.0000	3.7896	(4.0694)	0.0000	3	(0.2799)	01/06/2025
600585.SH	12/13/2024	SDB3261985899	(600.00)	3.5520	(2,127.65)	(2,131.22)	0.0000	4.5800	(491.0000)	0.0000	0.8121	(0.8720)	0.0000	3	(0.0600)	01/06/2025
600585.SH	12/13/2024	SDB3261985899	(100.00)	3.5520	(354.61)	(355.20)	0.0000	4.5800	(491.0000)	0.0000	0.1353	(0.1453)	0.0000	3	(0.0100)	01/06/2025
600585.SH	12/13/2024	SDB3261985899	(1,000.00)	3.5520	(3,546.09)	(3,552.03)	0.0000	4.5800	(491.0000)	0.0000	1.3534	(1.4534)	0.0000	3	(0.0999)	01/06/2025
600585.SH	12/12/2024	SDB3261985899	(300.00)	3.4971	(1,063.83)	(1,049.14)	0.0000	4.5800	(491.0000)	0.0000	0.1353	(0.1431)	0.0000	1	(0.0077)	01/06/2025
600585.SH	12/12/2024	SDB3261985899	(200.00)	3.4971	(709.22)	(699.43)	0.0000	4.5800	(491.0000)	0.0000	0.0902	(0.0954)	0.0000	1	(0.0052)	01/06/2025
600585.SH	12/12/2024	SDB3261985899	(2,800.00)	3.4971	(9,929.04)	(9,791.96)	0.0000	4.5800	(491.0000)	0.0000	1.2632	(1.3355)	0.0000	1	(0.0723)	01/06/2025
600585.SH	12/12/2024	SDB3261985899	(600.00)	3.4971	(2,127.65)	(2,098.28)	0.0000	4.5800	(491.0000)	0.0000	0.2707	(0.2862)	0.0000	1	(0.0155)	01/06/2025
600585.SH	12/12/2024	SDB3261985899	(100.00)	3.4971	(354.61)	(349.71)	0.0000	4.5800	(491.0000)	0.0000	0.0451	(0.0477)	0.0000	1	(0.0026)	01/06/2025
600585.SH	12/12/2024	SDB3261985899	(1,000.00)	3.4971	(3,546.09)	(3,497.13)	0.0000	4.5800	(491.0000)	0.0000	0.4511	(0.4770)	0.0000	1	(0.0258)	01/06/2025
600585.SH	12/11/2024	SDB3261985899	(300.00)	3.5590	(1,063.83)	(1,067.70)	0.0000	4.5800	(491.0000)	0.0000	0.1353	(0.1456)	0.0000	1	(0.0103)	01/06/2025
600585.SH	12/11/2024	SDB3261985899	(200.00)	3.5590	(709.22)	(711.80)	0.0000	4.5800	(491.0000)	0.0000	0.0902	(0.0971)	0.0000	1	(0.0069)	01/06/2025
600585.SH	12/11/2024	SDB3261985899	(2,800.00)	3.5590	(9,929.04)	(9,965.17)	0.0000	4.5800	(491.0000)	0.0000	1.2632	(1.3591)	0.0000	1	(0.0959)	01/06/2025
600585.SH	12/11/2024	SDB3261985899	(600.00)	3.5590	(2,127.65)	(2,135.39)	0.0000	4.5800	(491.0000)	0.0000	0.2707	(0.2912)	0.0000	1	(0.0206)	01/06/2025
600585.SH	12/11/2024	SDB3261985899	(100.00)	3.5590	(354.61)	(355.90)	0.0000	4.5800	(491.0000)	0.0000	0.0451	(0.0485)	0.0000	1	(0.0034)	01/06/2025
600585.SH	12/11/2024	SDB3261985899	(1,000.00)	3.5590	(3,546.09)	(3,558.99)	0.0000	4.5800	(491.0000)	0.0000	0.4511	(0.4854)	0.0000	1	(0.0343)	01/06/2025
600585.SH	12/10/2024	SDB3261985899	(300.00)	3.5186	(1,063.83)	(1,055.58)	0.0000	4.5800	(491.0000)	0.0000	0.1353	(0.1440)	0.0000	1	(0.0086)	01/06/2025
600585.SH	12/10/2024	SDB3261985899	(200.00)	3.5186	(709.22)	(703.72)	0.0000	4.5800	(491.0000)	0.0000	0.0902	(0.0960)	0.0000	1	(0.0058)	01/06/2025
600585.SH	12/10/2024	SDB3261985899	(2,800.00)	3.5186	(9,929.04)	(9,852.11)	0.0000	4.5800	(491.0000)	0.0000	1.2632	(1.3437)	0.0000	1	(0.0805)	01/06/2025
600585.SH	12/10/2024	SDB3261985899	(600.00)	3.5186	(2,127.65)	(2,111.17)	0.0000	4.5800	(491.0000)	0.0000	0.2707	(0.2879)	0.0000	1	(0.0173)	01/06/2025
600585.SH	12/10/2024	SDB3261985899	(100.00)	3.5186	(354.61)	(351.86)	0.0000	4.5800	(491.0000)	0.0000	0.0451	(0.0480)	0.0000	1	(0.0029)	01/06/2025
600585.SH	12/10/2024	SDB3261985899	(1,000.00)	3.5186	(3,546.09)	(3,518.61)	0.0000	4.5800	(491.0000)	0.0000	0.4511	(0.4799)	0.0000	1	(0.0288)	01/06/2025
600585.SH	12/09/2024	SDB3261985899	(300.00)	3.5498	(1,063.83)	(1,064.93)	0.0000	4.5800	(491.0000)	0.0000	0.1353	(0.1452)	0.0000	1	(0.0099)	01/06/2025
600585.SH	12/09/2024	SDB3261985899	(200.00)	3.5498	(709.22)	(709.95)	0.0000	4.5800	(491.0000)	0.0000	0.0902	(0.0968)	0.0000	1	(0.0066)	01/06/2025
600585.SH	12/09/2024	SDB3261985899	(2,800.00)	3.5498	(9,929.04)	(9,939.33)	0.0000	4.5800	(491.0000)	0.0000	1.2632	(1.3556)	0.0000	1	(0.0924)	01/06/2025
600585.SH	12/09/2024	SDB3261985899	(600.00)	3.5498	(2,127.65)	(2,129.86)	0.0000	4.5800	(491.0000)	0.0000	0.2707	(0.2905)	0.0000	1	(0.0198)	01/06/2025
600585.SH	12/09/2024	SDB3261985899	(100.00)	3.5498	(354.61)	(354.98)	0.0000	4.5800	(491.0000)	0.0000	0.0451	(0.0484)	0.0000	1	(0.0033)	01/06/2025
600585.SH	12/09/2024	SDB3261985899	(1,000.00)	3.5498	(3,546.09)	(3,549.76)	0.0000	4.5800	(491.0000)	0.0000	0.4511	(0.4841)	0.0000	1	(0.0330)	01/06/2025
600585.SH	12/06/2024	SDB3261985899	(300.00)	3.5660	(1,063.83)	(1,069.80)	0.0000	4.5800	(491.0000)	0.0000	0.4060	(0.4377)	0.0000	3	(0.0317)	01/06/2025
600585.SH	12/06/2024	SDB3261985899	(200.00)	3.5660	(709.22)	(713.20)	0.0000	4.5800	(491.0000)	0.0000	0.2707	(0.2918)	0.0000	3	(0.0211)	01/06/2025
600585.SH	12/06/2024	SDB3261985899	(2,800.00)	3.5660	(9,929.04)	(9,984.79)	0.0000	4.5800	(491.0000)	0.0000	3.7896	(4.0854)	0.0000	3	(0.2959)	01/06/2025
600585.SH	12/06/2024	SDB3261985899	(600.00)	3.5660	(2,127.65)	(2,139.60)	0.0000	4.5800	(491.0000)	0.0000	0.8121	(0.8755)	0.0000	3	(0.0634)	01/06/2025
600585.SH	12/06/2024	SDB3261985899	(100.00)	3.5660	(354.61)	(356.60)	0.0000	4.5800	(491.0000)	0.0000	0.1353	(0.1459)	0.0000	3	(0.0106)	01/06/2025
600585.SH	12/06/2024	SDB3261985899	(1,000.00)	3.5660	(3,546.09)	(3,566.00)	0.0000	4.5800	(491.0000)	0.0000	1.3534	(1.4591)	0.0000	3	(0.1057)	01/06/2025
600585.SH	12/05/2024	SDB3261985899	(300.00)	3.5188	(1,063.83)	(1,055.64)	0.0000	4.5800	(506.1111)	0.0000	0.1353	(0.1484)	0.0000	1	(0.0131)	01/06/2025
600585.SH	12/05/2024	SDB3261985899	(200.00)	3.5188	(709.22)	(703.76)	0.0000	4.5800	(506.1111)	0.0000	0.0902	(0.0989)	0.0000	1	(0.0087)	01/06/2025
600585.SH	12/05/2024	SDB3261985899	(6,800.00)	3.5188	(24,113.38)	(23,927.92)	0.0000	4.5800	(506.1111)	0.0000	3.0678	(3.3639)	0.0000	1	(0.2962)	01/06/2025
600585.SH	12/05/2024	SDB3261985899	(600.00)	3.5188	(2,127.65)	(2,111.29)	0.0000	4.5800	(506.1111)	0.0000	0.2707	(0.2968)	0.0000	1	(0.0261)	01/06/2025
600585.SH	12/05/2024	SDB3261985899	(100.00)	3.5188	(354.61)	(351.88)	0.0000	4.5800	(506.1111)	0.0000	0.0451	(0.0495)	0.0000	1	(0.0044)	01/06/2025
600585.SH	12/05/2024	SDB3261985899	(1,000.00)	3.5188	(3,546.09)	(3,518.81)	0.0000	4.5800	(506.1111)	0.0000	0.4511	(0.4947)	0.0000	1	(0.0436)	01/06/2025
600585.SH	12/04/2024	SDB3261985899	(300.00)	3.5461	(1,063.83)	(1,063.83)	0.0000	4.5800	(506.1111)	0.0000	0.1353	(0.1496)	0.0000	1	(0.0142)	01/06/2025
600585.SH	12/04/2024	SDB3261985899	(200.00)	3.5461	(709.22)	(709.22)	0.0000	4.5800	(506.1111)	0.0000	0.0902	(0.0997)	0.0000	1	(0.0095)	01/06/2025

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Fund: ALL
Business Date: Jan 6, 2025
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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
ANHUI CONCH CEMENT COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
600585.SH	12/04/2024	SDB3261985899	(6,800.00)	3.5461	(24,113.38)	(24,113.38)	0.0000	4.5800	(506.1111)	0.0000	3.0678	(3.3900)	0.0000	1	(0.3223)	01/06/2025
600585.SH	12/04/2024	SDB3261985899	(600.00)	3.5461	(2,127.65)	(2,127.65)	0.0000	4.5800	(506.1111)	0.0000	0.2707	(0.2991)	0.0000	1	(0.0284)	01/06/2025
600585.SH	12/04/2024	SDB3261985899	(100.00)	3.5461	(354.61)	(354.61)	0.0000	4.5800	(506.1111)	0.0000	0.0451	(0.0499)	0.0000	1	(0.0047)	01/06/2025
600585.SH	12/04/2024	SDB3261985899	(1,000.00)	3.5461	(3,546.09)	(3,546.09)	0.0000	4.5800	(506.1111)	0.0000	0.4511	(0.4985)	0.0000	1	(0.0474)	01/06/2025
TOTAL ANHUI CONCH CEMENT COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND											32.9333	(35.5439)	0.0000		(2.6106)	

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066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
ANHUI GOLDEN SEED WINERY COMPANY, LTD. CMN CLASS A SERIES NORTHBOUND																
600199.SH	12/19/2024	SDB3264255574	(17,900.00)	2.0035	(35,866.86)	(35,862.15)	0.0000	4.5800	(2,000.0000)	0.0000	4.5631	(19.9234)	0.0000	1	(15.3604)	01/06/2025
600199.SH	12/19/2024	SDB3264255574	(800.00)	2.0035	(1,601.09)	(1,602.78)	0.0000	4.5800	(2,000.0000)	0.0000	0.2037	(0.8904)	0.0000	1	(0.6867)	01/06/2025
600199.SH	12/19/2024	SDB3264255574	(29,500.00)	2.0035	(60,859.27)	(59,102.42)	0.0000	4.5800	(2,000.0000)	0.0000	7.7427	(32.8347)	0.0000	1	(25.0920)	01/06/2025
600199.SH	12/18/2024	SDB3264255574	(71,100.00)	2.0630	(146,681.15)	(146,681.15)	0.0000	4.5800	(2,003.1206)	0.0000	18.6611	(81.6167)	0.0000	1	(62.9556)	01/06/2025
600199.SH	12/18/2024	SDB3264255574	(1,000.00)	2.0575	(2,057.53)	(2,057.53)	0.0000	4.5800	(2,003.1206)	0.0000	0.2618	(1.1449)	0.0000	1	(0.8831)	01/06/2025
600199.SH	12/17/2024	SDB3264178835	(900.00)	2.1065	(1,895.86)	(1,895.86)	0.0000	4.5800	(2,250.0000)	0.0000	0.2412	(1.1849)	0.0000	1	(0.9437)	01/06/2025
TOTAL ANHUI GOLDEN SEED WINERY COMPANY, LTD. CMN CLASS A SERIES NORTHBOUND											31.6735	(137.5950)	0.0000		(105.9215)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
ANHUI HUAHENG BIOTECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND																
688639.SH	01/03/2025	SDB3260121441	(78.00)	4.3861	(385.68)	(342.11)	0.0000	4.3300	(975.0000)	0.0000	0.1392	(0.2780)	0.0000	3	(0.1388)	01/06/2025
688639.SH	01/02/2025	SDB3260121441	(78.00)	4.4650	(385.68)	(348.27)	0.0000	4.3300	(975.0000)	0.0000	0.0464	(0.0943)	0.0000	1	(0.0479)	01/06/2025
688639.SH	12/31/2024	SDB3260121441	(78.00)	4.4359	(385.68)	(346.00)	0.0000	4.3300	(975.0000)	0.0000	0.0928	(0.1874)	0.0000	2	(0.0946)	01/06/2025
688639.SH	12/30/2024	SDB3260121441	(78.00)	4.3927	(385.68)	(342.63)	0.0000	4.3300	(975.0000)	0.0000	0.0464	(0.0928)	0.0000	1	(0.0464)	01/06/2025
688639.SH	12/27/2024	SDB3260121441	(78.00)	4.5799	(385.68)	(357.23)	0.0000	4.3300	(975.0000)	0.0000	0.1392	(0.2903)	0.0000	3	(0.1511)	01/06/2025
688639.SH	12/26/2024	SDB3260121441	(78.00)	4.6090	(385.68)	(359.50)	0.0000	4.3300	(975.0000)	0.0000	0.0464	(0.0974)	0.0000	1	(0.0510)	01/06/2025
688639.SH	12/24/2024	SDB3260121441	(78.00)	4.6090	(385.68)	(359.50)	0.0000	4.3300	(975.0000)	0.0000	0.0928	(0.1947)	0.0000	2	(0.1020)	01/06/2025
688639.SH	12/23/2024	SDB3260121441	(78.00)	4.8667	(385.68)	(379.60)	0.0000	4.3300	(975.0000)	0.0000	0.0464	(0.1028)	0.0000	1	(0.0564)	01/06/2025
688639.SH	12/20/2024	SDB3260121441	(78.00)	4.8520	(385.68)	(378.46)	0.0000	4.3300	(975.0000)	0.0000	0.1392	(0.3075)	0.0000	3	(0.1683)	01/06/2025
688639.SH	12/19/2024	SDB3260121441	(78.00)	4.8687	(385.68)	(379.76)	0.0000	4.5800	(975.0000)	0.0000	0.0491	(0.1029)	0.0000	1	(0.0538)	01/06/2025
688639.SH	12/18/2024	SDB3260121441	(78.00)	4.9145	(385.68)	(383.33)	0.0000	4.5800	(975.0000)	0.0000	0.0491	(0.1038)	0.0000	1	(0.0548)	01/06/2025
688639.SH	12/17/2024	SDB3260121441	(78.00)	5.0935	(385.68)	(397.29)	0.0000	4.5800	(975.0000)	0.0000	0.0491	(0.1076)	0.0000	1	(0.0585)	01/06/2025
688639.SH	12/16/2024	SDB3260121441	(78.00)	5.1263	(385.68)	(399.85)	0.0000	4.5800	(975.0000)	0.0000	0.0491	(0.1083)	0.0000	1	(0.0592)	01/06/2025
688639.SH	12/13/2024	SDB3260121441	(78.00)	4.9712	(385.68)	(387.75)	0.0000	4.5800	(975.0000)	0.0000	0.1472	(0.3150)	0.0000	3	(0.1678)	01/06/2025
688639.SH	12/12/2024	SDB3260121441	(78.00)	4.8411	(385.68)	(377.61)	0.0000	4.5800	(975.0000)	0.0000	0.0491	(0.1023)	0.0000	1	(0.0532)	01/06/2025
688639.SH	12/11/2024	SDB3260121441	(78.00)	4.9248	(385.68)	(384.13)	0.0000	4.5800	(975.0000)	0.0000	0.0491	(0.1040)	0.0000	1	(0.0550)	01/06/2025
688639.SH	12/10/2024	SDB3260121441	(78.00)	4.8518	(385.68)	(378.44)	0.0000	4.5800	(975.0000)	0.0000	0.0491	(0.1025)	0.0000	1	(0.0534)	01/06/2025
688639.SH	12/09/2024	SDB3260121441	(78.00)	4.9032	(385.68)	(382.45)	0.0000	4.5800	(975.0000)	0.0000	0.0491	(0.1036)	0.0000	1	(0.0545)	01/06/2025
688639.SH	12/06/2024	SDB3260121441	(78.00)	4.9880	(385.68)	(389.07)	0.0000	4.5800	(975.0000)	0.0000	0.1472	(0.3161)	0.0000	3	(0.1689)	01/06/2025
688639.SH	12/05/2024	SDB3260121441	(78.00)	4.9818	(385.68)	(388.58)	0.0000	4.5800	(975.0000)	0.0000	0.0491	(0.1052)	0.0000	1	(0.0562)	01/06/2025
688639.SH	12/04/2024	SDB3260121441	(78.00)	4.9446	(385.68)	(385.68)	0.0000	4.5800	(975.0000)	0.0000	0.0491	(0.1045)	0.0000	1	(0.0554)	01/06/2025
TOTAL ANHUI HUAHENG BIOTECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND												1.5737	(3.3210)	0.0000	(1.7473)	

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066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
ANHUI KOUZI DISTILLERY CO., LTD. CMN CLASS A SERIES NORTHBOUND																
603589.SH	01/03/2025	SDB3264390138	(5,000.00)	5.4436	(27,888.17)	(27,218.01)	0.0000	4.3300	(1,850.0000)	0.0000	10.0630	(41.9611)	0.0000	3	(31.8981)	01/06/2025
603589.SH	01/03/2025	SDB3264390138	(2,200.00)	5.4436	(12,205.48)	(11,975.92)	0.0000	4.3300	(1,850.0000)	0.0000	4.4041	(18.4629)	0.0000	3	(14.0587)	01/06/2025
603589.SH	01/02/2025	SDB3264390138	(5,000.00)	5.4618	(27,888.17)	(27,309.01)	0.0000	4.3300	(1,850.0000)	0.0000	3.3543	(14.0338)	0.0000	1	(10.6795)	01/06/2025
603589.SH	01/02/2025	SDB3264390138	(2,200.00)	5.4618	(12,205.48)	(12,015.96)	0.0000	4.3300	(1,850.0000)	0.0000	1.4680	(6.1749)	0.0000	1	(4.7068)	01/06/2025
603589.SH	12/31/2024	SDB3264390138	(5,000.00)	5.4080	(27,888.17)	(27,039.79)	0.0000	4.3300	(1,850.0000)	0.0000	6.7087	(27.7909)	0.0000	2	(21.0822)	01/06/2025
603589.SH	12/31/2024	SDB3264390138	(2,200.00)	5.4080	(12,205.48)	(11,897.51)	0.0000	4.3300	(1,850.0000)	0.0000	2.9361	(12.2280)	0.0000	2	(9.2919)	01/06/2025
603589.SH	12/30/2024	SDB3264390138	(5,000.00)	5.3317	(27,888.17)	(26,658.55)	0.0000	4.3300	(1,850.0000)	0.0000	3.3543	(13.6995)	0.0000	1	(10.3452)	01/06/2025
603589.SH	12/30/2024	SDB3264390138	(2,200.00)	5.3317	(12,205.48)	(11,729.76)	0.0000	4.3300	(1,850.0000)	0.0000	1.4680	(6.0278)	0.0000	1	(4.5597)	01/06/2025
603589.SH	12/27/2024	SDB3264390138	(5,000.00)	5.3886	(27,888.17)	(26,943.07)	0.0000	4.3300	(1,850.0000)	0.0000	10.0630	(41.5372)	0.0000	3	(31.4743)	01/06/2025
603589.SH	12/27/2024	SDB3264390138	(2,200.00)	5.3886	(12,205.48)	(11,854.95)	0.0000	4.3300	(1,850.0000)	0.0000	4.4041	(18.2764)	0.0000	3	(13.8722)	01/06/2025
603589.SH	12/26/2024	SDB3264390138	(5,000.00)	5.3760	(27,888.17)	(26,879.95)	0.0000	4.3300	(1,850.0000)	0.0000	3.3543	(13.8133)	0.0000	1	(10.4590)	01/06/2025
603589.SH	12/26/2024	SDB3264390138	(2,200.00)	5.3760	(12,205.48)	(11,827.18)	0.0000	4.3300	(1,850.0000)	0.0000	1.4680	(6.0779)	0.0000	1	(4.6098)	01/06/2025
603589.SH	12/24/2024	SDB3264390138	(5,000.00)	5.3760	(27,888.17)	(26,879.95)	0.0000	4.3300	(1,850.0000)	0.0000	6.7087	(27.6266)	0.0000	2	(20.9180)	01/06/2025
603589.SH	12/24/2024	SDB3264390138	(2,200.00)	5.3760	(12,205.48)	(11,827.18)	0.0000	4.3300	(1,850.0000)	0.0000	2.9361	(12.1557)	0.0000	2	(9.2196)	01/06/2025
603589.SH	12/23/2024	SDB3264390138	(5,000.00)	5.4839	(27,888.17)	(27,419.62)	0.0000	4.3300	(1,850.0000)	0.0000	3.3543	(14.0906)	0.0000	1	(10.7363)	01/06/2025
603589.SH	12/23/2024	SDB3264390138	(2,200.00)	5.4839	(12,205.48)	(12,064.63)	0.0000	4.3300	(1,850.0000)	0.0000	1.4680	(6.1999)	0.0000	1	(4.7318)	01/06/2025
603589.SH	12/23/2024	SDB3264390138	(1,200.00)	5.4839	(6,657.53)	(6,580.71)	0.0000	4.3300	(1,850.0000)	0.0000	8.0008	(3.3818)	0.0000	1	(2.5810)	01/06/2025
603589.SH	12/20/2024	SDB3264390138	(5,000.00)	5.5776	(27,888.17)	(27,888.17)	0.0000	4.3300	(1,850.0000)	0.0000	10.0630	(42.9943)	0.0000	3	(32.9313)	01/06/2025
603589.SH	12/20/2024	SDB3264390138	(2,200.00)	5.5479	(12,205.48)	(12,205.48)	0.0000	4.3300	(1,850.0000)	0.0000	4.4041	(18.8168)	0.0000	3	(14.4126)	01/06/2025
603589.SH	12/20/2024	SDB3264390138	(1,200.00)	5.5479	(6,657.53)	(6,657.53)	0.0000	4.3300	(1,850.0000)	0.0000	2.4023	(10.2637)	0.0000	3	(7.8614)	01/06/2025
TOTAL ANHUI KOUZI DISTILLERY CO., LTD. CMN CLASS A SERIES NORTHBOUND											85.1834	(355.6130)	0.0000		(270.4296)	

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066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
ANHUI TONGGUAN COPPER FOIL GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND																
301217.ZK	01/03/2025	SDB3264649867	(8,500.00)	1.5856	(13,448.92)	(13,477.67)	0.0000	4.3300	(1,576.2396)	0.0000	4.8528	(17.7034)	0.0000	3	(12.8505)	01/06/2025
301217.ZK	01/03/2025	SDB3264649867	(1,300.00)	1.5856	(2,051.68)	(2,061.29)	0.0000	4.3300	(1,576.2396)	0.0000	0.7403	(2.7076)	0.0000	3	(1.9673)	01/06/2025
301217.ZK	01/03/2025	SDB3264649867	(11,300.00)	1.5856	(16,670.83)	(17,917.37)	0.0000	4.3300	(1,576.2396)	0.0000	6.0154	(23.5351)	0.0000	3	(17.5197)	01/06/2025
301217.ZK	01/03/2025	SDB3264649867	(3,100.00)	1.5856	(4,534.42)	(4,915.38)	0.0000	4.3300	(1,576.2396)	0.0000	1.6362	(6.4565)	0.0000	3	(4.8204)	01/06/2025
301217.ZK	01/02/2025	SDB3264649867	(11,300.00)	1.5513	(16,670.83)	(17,529.94)	0.0000	4.3300	(1,475.0000)	0.0000	2.0051	(7.1824)	0.0000	1	(5.1773)	01/06/2025
301217.ZK	01/02/2025	SDB3264649867	(3,100.00)	1.5513	(4,534.42)	(4,809.10)	0.0000	4.3300	(1,475.0000)	0.0000	0.5454	(1.9704)	0.0000	1	(1.4250)	01/06/2025
301217.ZK	12/31/2024	SDB3264649867	(11,300.00)	1.4417	(16,670.83)	(16,290.83)	0.0000	4.3300	(1,475.0000)	0.0000	4.0103	(13.3494)	0.0000	2	(9.3392)	01/06/2025
301217.ZK	12/31/2024	SDB3264649867	(3,100.00)	1.4417	(4,534.42)	(4,469.16)	0.0000	4.3300	(1,475.0000)	0.0000	1.0908	(3.6622)	0.0000	2	(2.5715)	01/06/2025
301217.ZK	12/30/2024	SDB3264649867	(11,300.00)	1.4753	(16,670.83)	(16,670.83)	0.0000	4.3300	(1,475.0000)	0.0000	2.0051	(6.8304)	0.0000	1	(4.8253)	01/06/2025
301217.ZK	12/30/2024	SDB3264649867	(3,100.00)	1.4627	(4,534.42)	(4,534.42)	0.0000	4.3300	(1,475.0000)	0.0000	0.5454	(1.8579)	0.0000	1	(1.3125)	01/06/2025
TOTAL ANHUI TONGGUAN COPPER FOIL GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND											23.4468	(85.2552)	0.0000		(61.8085)	

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066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
ANHUI XINBO ALUMINUM CO., LTD. CMN CLASS A SERIES NORTHBOUND																
003038.ZK	12/18/2024	SDB3264255578	(1,800.00)	2.6734	(4,812.07)	(4,812.07)	0.0000	4.5800	(2,250.0000)	0.0000	0.6122	(3.0075)	0.0000	1	(2.3953)	01/06/2025

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066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
ANYANG IRON & STEEL INC CMN CLASS A SERIES NORTHBOUND																
600569.SH	12/19/2024	SDB3264328841	(300.00)	0.3164	(94.91)	(94.91)	0.0000	4.5800	(50.0000)	0.0000	0.0121	(0.0013)	0.0000	1	0.0108	01/06/2025

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066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
ASR MICROELECTRONICS CO., LTD. CMN CLASS A SERIES NORTHBOUND																
688220.SH	12/19/2024	SDB3260123321	(800.00)	6.1422	(4,320.53)	(4,913.72)	0.0000	4.5800	(1,015.9205)	0.0000	0.5497	(1.3867)	0.0000	1	(0.8370)	01/06/2025
688220.SH	12/19/2024	SDB3260123321	(302.00)	6.1422	(1,631.00)	(1,854.93)	0.0000	4.5800	(1,015.9205)	0.0000	0.2075	(0.5235)	0.0000	1	(0.3160)	01/06/2025
688220.SH	12/19/2024	SDB3260123321	(2,100.00)	6.1422	(11,341.39)	(12,898.51)	0.0000	4.5800	(1,015.9205)	0.0000	1.4429	(3.6400)	0.0000	1	(2.1971)	01/06/2025
688220.SH	12/19/2024	SDB3260123321	(305.00)	6.1422	(1,647.20)	(1,873.36)	0.0000	4.5800	(1,015.9205)	0.0000	0.2096	(0.5287)	0.0000	1	(0.3191)	01/06/2025
688220.SH	12/19/2024	SDB3260123321	(3,200.00)	6.1422	(17,282.12)	(19,654.88)	0.0000	4.5800	(1,015.9205)	0.0000	2.1987	(5.5466)	0.0000	1	(3.3479)	01/06/2025
688220.SH	12/19/2024	SDB3260123321	(1,000.00)	6.1422	(5,400.66)	(6,142.15)	0.0000	4.5800	(1,015.9205)	0.0000	0.6871	(1.7333)	0.0000	1	(1.0462)	01/06/2025
688220.SH	12/18/2024	SDB3260123321	(800.00)	6.3386	(4,320.53)	(5,070.90)	0.0000	4.5800	(1,015.9205)	0.0000	0.5497	(1.4310)	0.0000	1	(0.8813)	01/06/2025
688220.SH	12/18/2024	SDB3260123321	(302.00)	6.3386	(1,631.00)	(1,914.26)	0.0000	4.5800	(1,015.9205)	0.0000	0.2075	(0.5402)	0.0000	1	(0.3327)	01/06/2025
688220.SH	12/18/2024	SDB3260123321	(2,100.00)	6.3386	(11,341.39)	(13,311.11)	0.0000	4.5800	(1,015.9205)	0.0000	1.4429	(3.7564)	0.0000	1	(2.3135)	01/06/2025
688220.SH	12/18/2024	SDB3260123321	(305.00)	6.3386	(1,647.20)	(1,933.28)	0.0000	4.5800	(1,015.9205)	0.0000	0.2096	(0.5456)	0.0000	1	(0.3360)	01/06/2025
688220.SH	12/18/2024	SDB3260123321	(3,200.00)	6.3386	(17,282.12)	(20,283.59)	0.0000	4.5800	(1,015.9205)	0.0000	2.1987	(5.7240)	0.0000	1	(3.5254)	01/06/2025
688220.SH	12/18/2024	SDB3260123321	(1,000.00)	6.3386	(5,400.66)	(6,338.62)	0.0000	4.5800	(1,015.9205)	0.0000	0.6871	(1.7888)	0.0000	1	(1.1017)	01/06/2025
688220.SH	12/17/2024	SDB3260123321	(800.00)	6.4064	(4,320.53)	(5,125.14)	0.0000	4.5800	(1,015.9205)	0.0000	0.5497	(1.4463)	0.0000	1	(0.8966)	01/06/2025
688220.SH	12/17/2024	SDB3260123321	(302.00)	6.4064	(1,631.00)	(1,934.74)	0.0000	4.5800	(1,015.9205)	0.0000	0.2075	(0.5460)	0.0000	1	(0.3385)	01/06/2025
688220.SH	12/17/2024	SDB3260123321	(2,100.00)	6.4064	(11,341.39)	(13,453.48)	0.0000	4.5800	(1,015.9205)	0.0000	1.4429	(3.7966)	0.0000	1	(2.3537)	01/06/2025
688220.SH	12/17/2024	SDB3260123321	(305.00)	6.4064	(1,647.20)	(1,953.96)	0.0000	4.5800	(1,015.9205)	0.0000	0.2096	(0.5514)	0.0000	1	(0.3418)	01/06/2025
688220.SH	12/17/2024	SDB3260123321	(3,200.00)	6.4064	(17,282.12)	(20,500.54)	0.0000	4.5800	(1,015.9205)	0.0000	2.1987	(5.7853)	0.0000	1	(3.5866)	01/06/2025
688220.SH	12/17/2024	SDB3260123321	(1,000.00)	6.4064	(5,400.66)	(6,406.42)	0.0000	4.5800	(1,015.9205)	0.0000	0.6871	(1.8079)	0.0000	1	(1.1208)	01/06/2025
688220.SH	12/16/2024	SDB3260123321	(800.00)	6.6215	(4,320.53)	(5,297.21)	0.0000	4.5800	(1,015.9205)	0.0000	0.5497	(1.4949)	0.0000	1	(0.9452)	01/06/2025
688220.SH	12/16/2024	SDB3260123321	(302.00)	6.6215	(1,631.00)	(1,999.70)	0.0000	4.5800	(1,015.9205)	0.0000	0.2075	(0.5643)	0.0000	1	(0.3568)	01/06/2025
688220.SH	12/16/2024	SDB3260123321	(2,100.00)	6.6215	(11,341.39)	(13,905.18)	0.0000	4.5800	(1,015.9205)	0.0000	1.4429	(3.9240)	0.0000	1	(2.4812)	01/06/2025
688220.SH	12/16/2024	SDB3260123321	(305.00)	6.6215	(1,647.20)	(2,019.56)	0.0000	4.5800	(1,015.9205)	0.0000	0.2096	(0.5699)	0.0000	1	(0.3604)	01/06/2025
688220.SH	12/16/2024	SDB3260123321	(3,200.00)	6.6215	(17,282.12)	(21,188.84)	0.0000	4.5800	(1,015.9205)	0.0000	2.1987	(5.9795)	0.0000	1	(3.7808)	01/06/2025
688220.SH	12/16/2024	SDB3260123321	(1,000.00)	6.6215	(5,400.66)	(6,621.51)	0.0000	4.5800	(1,015.9205)	0.0000	0.6871	(1.8686)	0.0000	1	(1.1815)	01/06/2025
688220.SH	12/13/2024	SDB3260123321	(800.00)	5.5275	(4,320.53)	(4,422.02)	0.0000	4.5800	(1,015.9205)	0.0000	1.6490	(3.7437)	0.0000	3	(2.0947)	01/06/2025
688220.SH	12/13/2024	SDB3260123321	(302.00)	5.5275	(1,631.00)	(1,669.31)	0.0000	4.5800	(1,015.9205)	0.0000	0.6225	(1.4132)	0.0000	3	(0.7907)	01/06/2025
688220.SH	12/13/2024	SDB3260123321	(2,100.00)	5.5275	(11,341.39)	(11,607.80)	0.0000	4.5800	(1,015.9205)	0.0000	4.3286	(9.8272)	0.0000	3	(5.4985)	01/06/2025
688220.SH	12/13/2024	SDB3260123321	(305.00)	5.5275	(1,647.20)	(1,685.89)	0.0000	4.5800	(1,015.9205)	0.0000	0.6287	(1.4273)	0.0000	3	(0.7986)	01/06/2025
688220.SH	12/13/2024	SDB3260123321	(3,200.00)	5.5275	(17,282.12)	(17,688.08)	0.0000	4.5800	(1,015.9205)	0.0000	6.5960	(14.9747)	0.0000	3	(8.3787)	01/06/2025
688220.SH	12/13/2024	SDB3260123321	(1,000.00)	5.5275	(5,400.66)	(5,527.52)	0.0000	4.5800	(1,015.9205)	0.0000	2.0613	(4.6796)	0.0000	3	(2.6184)	01/06/2025
688220.SH	12/12/2024	SDB3260123321	(800.00)	5.4007	(4,320.53)	(4,320.53)	0.0000	4.5800	(1,015.9205)	0.0000	0.5497	(1.2193)	0.0000	1	(0.6696)	01/06/2025
688220.SH	12/12/2024	SDB3260123321	(302.00)	5.4007	(1,631.00)	(1,631.00)	0.0000	4.5800	(1,015.9205)	0.0000	0.2075	(0.4603)	0.0000	1	(0.2528)	01/06/2025
688220.SH	12/12/2024	SDB3260123321	(2,100.00)	5.4007	(11,341.39)	(11,341.39)	0.0000	4.5800	(1,015.9205)	0.0000	1.4429	(3.2005)	0.0000	1	(1.7577)	01/06/2025
688220.SH	12/12/2024	SDB3260123321	(305.00)	5.4007	(1,647.20)	(1,647.20)	0.0000	4.5800	(1,015.9205)	0.0000	0.2096	(0.4648)	0.0000	1	(0.2553)	01/06/2025
688220.SH	12/12/2024	SDB3260123321	(3,200.00)	5.4007	(17,282.12)	(17,282.12)	0.0000	4.5800	(1,015.9205)	0.0000	2.1987	(4.8770)	0.0000	1	(2.6783)	01/06/2025
688220.SH	12/12/2024	SDB3260123321	(1,000.00)	5.4007	(5,400.66)	(5,400.66)	0.0000	4.5800	(1,015.9205)	0.0000	0.6871	(1.5241)	0.0000	1	(0.8370)	01/06/2025
688220.SH	12/11/2024	SDB3260123321	(800.00)	5.5416	(4,320.53)	(4,433.25)	0.0000	4.5800	(1,179.5107)	0.0000	0.5497	(1.4525)	0.0000	1	(0.9028)	01/06/2025
688220.SH	12/11/2024	SDB3260123321	(800.00)	5.5416	(4,320.53)	(4,433.25)	0.0000	4.5800	(1,179.5107)	0.0000	0.5497	(1.4525)	0.0000	1	(0.9028)	01/06/2025
688220.SH	12/11/2024	SDB3260123321	(400.00)	5.5416	(2,160.26)	(2,216.62)	0.0000	4.5800	(1,179.5107)	0.0000	0.2748	(0.7263)	0.0000	1	(0.4514)	01/06/2025
688220.SH	12/11/2024	SDB3260123321	(2,100.00)	5.5416	(11,341.39)	(11,637.27)	0.0000	4.5800	(1,179.5107)	0.0000	1.4429	(3.8129)	0.0000	1	(2.3700)	01/06/2025
688220.SH	12/11/2024	SDB3260123321	(305.00)	5.5416	(1,647.20)	(1,690.18)	0.0000	4.5800	(1,179.5107)	0.0000	0.2096	(0.5538)	0.0000	1	(0.3442)	01/06/2025
688220.SH	12/11/2024	SDB3260123321	(3,106.00)	5.5416	(16,774.46)	(17,212.08)	0.0000	4.5800	(1,179.5107)	0.0000	2.1341	(5.6394)	0.0000	1	(3.5053)	01/06/2025
688220.SH	12/11/2024	SDB3260123321	(3,200.00)	5.5416	(17,282.12)	(17,732.99)	0.0000	4.5800	(1,179.5107)	0.0000	2.1987	(5.8101)	0.0000	1	(3.6114)	01/06/2025
688220.SH	12/11/2024	SDB3260123321	(1,000.00)	5.5416	(5,400.66)	(5,541.56)	0.0000	4.5800	(1,179.5107)	0.0000	0.6871	(1.8156)	0.0000	1	(1.1286)	01/06/2025
688220.SH	12/10/2024	SDB3260123321	(800.00)	5.4332	(4,320.53)	(4,346.58)	0.0000	4.5800	(1,179.5107)	0.0000	0.5497	(1.4241)	0.0000	1	(0.8745)	01/06/2025
688220.SH	12/10/2024	SDB3260123321	(800.00)	5.4332	(4,320.53)	(4,346.58)	0.0000	4.5800	(1,179.5107)	0.0000	0.5497	(1.4241)	0.0000	1	(0.8745)	01/06/2025
688220.SH	12/10/2024	SDB3260123321	(400.00)	5.4332	(2,160.26)	(2,173.29)	0.0000	4.5800	(1,179.5107)	0.0000	0.2748	(0.7121)	0.0000	1	(0.4372)	01/06/2025
688220.SH	12/10/2024	SDB3260123321	(2,100.00)	5.4332	(11,341.39)	(11,409.78)	0.0000	4.5800	(1,179.5107)	0.0000	1.4429	(3.7383)	0.0000	1	(2.2954)	01/06/2025
688220.SH	12/10/2024	SDB3260123321	(305.00)	5.4332	(1,647.20)	(1,657.13)	0.0000	4.5800	(1,179.5107)	0.0000	0.2096	(0.5429)	0.0000	1	(0.3334)	01/06/2025
688220.SH	12/10/2024	SDB3260123321	(3,106.00)	5.4332	(16,774.46)	(16,875.61)	0.0000	4.5800	(1,179.5107)	0.0000	2.1341	(5.5292)	0.0000	1	(3.3951)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
ASR MICROELECTRONICS CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
688220.SH	12/10/2024	SDB3260123321	(3,200.00)	5.4332	(17,282.12)	(17,386.33)	0.0000	4.5800	(1,179.5107)	0.0000	2.1987	(5.6965)	0.0000	1	(3.4978)	01/06/2025
688220.SH	12/10/2024	SDB3260123321	(1,000.00)	5.4332	(5,400.66)	(5,433.23)	0.0000	4.5800	(1,179.5107)	0.0000	0.6871	(1.7802)	0.0000	1	(1.0931)	01/06/2025
688220.SH	12/09/2024	SDB3260123321	(800.00)	5.4166	(4,320.53)	(4,333.29)	0.0000	4.5800	(1,179.5107)	0.0000	0.5497	(1.4198)	0.0000	1	(0.8701)	01/06/2025
688220.SH	12/09/2024	SDB3260123321	(800.00)	5.4166	(4,320.53)	(4,333.29)	0.0000	4.5800	(1,179.5107)	0.0000	0.5497	(1.4198)	0.0000	1	(0.8701)	01/06/2025
688220.SH	12/09/2024	SDB3260123321	(400.00)	5.4166	(2,160.26)	(2,166.64)	0.0000	4.5800	(1,179.5107)	0.0000	0.2748	(0.7099)	0.0000	1	(0.4350)	01/06/2025
688220.SH	12/09/2024	SDB3260123321	(2,100.00)	5.4166	(11,341.39)	(11,374.88)	0.0000	4.5800	(1,179.5107)	0.0000	1.4429	(3.7269)	0.0000	1	(2.2840)	01/06/2025
688220.SH	12/09/2024	SDB3260123321	(305.00)	5.4166	(1,647.20)	(1,652.07)	0.0000	4.5800	(1,179.5107)	0.0000	0.2096	(0.5413)	0.0000	1	(0.3317)	01/06/2025
688220.SH	12/09/2024	SDB3260123321	(3,106.00)	5.4166	(16,774.46)	(16,823.99)	0.0000	4.5800	(1,179.5107)	0.0000	2.1341	(5.5122)	0.0000	1	(3.3782)	01/06/2025
688220.SH	12/09/2024	SDB3260123321	(3,200.00)	5.4166	(17,282.12)	(17,333.15)	0.0000	4.5800	(1,179.5107)	0.0000	2.1987	(5.6791)	0.0000	1	(3.4804)	01/06/2025
688220.SH	12/09/2024	SDB3260123321	(1,000.00)	5.4166	(5,400.66)	(5,416.61)	0.0000	4.5800	(1,179.5107)	0.0000	0.6871	(1.7747)	0.0000	1	(1.0876)	01/06/2025
688220.SH	12/06/2024	SDB3260123321	(800.00)	5.4100	(4,320.53)	(4,327.97)	0.0000	4.5800	(1,214.4080)	0.0000	1.6490	(4.3799)	0.0000	3	(2.7309)	01/06/2025
688220.SH	12/06/2024	SDB3260123321	(800.00)	5.4100	(4,320.53)	(4,327.97)	0.0000	4.5800	(1,214.4080)	0.0000	1.6490	(4.3799)	0.0000	3	(2.7309)	01/06/2025
688220.SH	12/06/2024	SDB3260123321	(400.00)	5.4100	(2,160.26)	(2,163.98)	0.0000	4.5800	(1,214.4080)	0.0000	0.8245	(2.1900)	0.0000	3	(1.3655)	01/06/2025
688220.SH	12/06/2024	SDB3260123321	(2,100.00)	5.4100	(11,341.39)	(11,360.92)	0.0000	4.5800	(1,214.4080)	0.0000	4.3286	(11.4973)	0.0000	3	(7.1687)	01/06/2025
688220.SH	12/06/2024	SDB3260123321	(305.00)	5.4100	(1,647.20)	(1,650.04)	0.0000	4.5800	(1,214.4080)	0.0000	0.6287	(1.6698)	0.0000	3	(1.0412)	01/06/2025
688220.SH	12/06/2024	SDB3260123321	(225.00)	5.4100	(1,215.15)	(1,217.24)	0.0000	4.5800	(1,214.4080)	0.0000	0.4638	(1.2319)	0.0000	3	(0.7681)	01/06/2025
688220.SH	12/06/2024	SDB3260123321	(4,312.00)	5.4100	(23,287.65)	(23,327.75)	0.0000	4.5800	(1,214.4080)	0.0000	8.8881	(23.6078)	0.0000	3	(14.7197)	01/06/2025
688220.SH	12/06/2024	SDB3260123321	(3,200.00)	5.4100	(17,282.12)	(17,311.87)	0.0000	4.5800	(1,214.4080)	0.0000	6.5960	(17.5197)	0.0000	3	(10.9237)	01/06/2025
688220.SH	12/06/2024	SDB3260123321	(1,000.00)	5.4100	(5,400.66)	(5,409.96)	0.0000	4.5800	(1,214.4080)	0.0000	2.0613	(5.4749)	0.0000	3	(3.4137)	01/06/2025
688220.SH	12/05/2024	SDB3260123321	(800.00)	5.3976	(4,320.53)	(4,318.09)	0.0000	4.5800	(1,214.4080)	0.0000	0.5497	(1.4566)	0.0000	1	(0.9070)	01/06/2025
688220.SH	12/05/2024	SDB3260123321	(800.00)	5.3976	(4,320.53)	(4,318.09)	0.0000	4.5800	(1,214.4080)	0.0000	0.5497	(1.4566)	0.0000	1	(0.9070)	01/06/2025
688220.SH	12/05/2024	SDB3260123321	(400.00)	5.3976	(2,160.26)	(2,159.05)	0.0000	4.5800	(1,214.4080)	0.0000	0.2748	(0.7283)	0.0000	1	(0.4535)	01/06/2025
688220.SH	12/05/2024	SDB3260123321	(2,100.00)	5.3976	(11,341.39)	(11,334.99)	0.0000	4.5800	(1,214.4080)	0.0000	1.4429	(3.8237)	0.0000	1	(2.3808)	01/06/2025
688220.SH	12/05/2024	SDB3260123321	(305.00)	5.3976	(1,647.20)	(1,646.27)	0.0000	4.5800	(1,214.4080)	0.0000	0.2096	(0.5553)	0.0000	1	(0.3458)	01/06/2025
688220.SH	12/05/2024	SDB3260123321	(225.00)	5.3976	(1,215.15)	(1,214.46)	0.0000	4.5800	(1,214.4080)	0.0000	0.1546	(0.4097)	0.0000	1	(0.2551)	01/06/2025
688220.SH	12/05/2024	SDB3260123321	(4,312.00)	5.3976	(23,287.65)	(23,274.52)	0.0000	4.5800	(1,214.4080)	0.0000	2.9627	(7.8513)	0.0000	1	(4.8886)	01/06/2025
688220.SH	12/05/2024	SDB3260123321	(3,200.00)	5.3976	(17,282.12)	(17,272.37)	0.0000	4.5800	(1,214.4080)	0.0000	2.1987	(5.8266)	0.0000	1	(3.6279)	01/06/2025
688220.SH	12/05/2024	SDB3260123321	(1,000.00)	5.3976	(5,400.66)	(5,397.62)	0.0000	4.5800	(1,214.4080)	0.0000	0.6871	(1.8208)	0.0000	1	(1.1337)	01/06/2025
688220.SH	12/04/2024	SDB3260123321	(800.00)	5.4007	(4,320.53)	(4,320.53)	0.0000	4.5800	(1,214.4080)	0.0000	0.5497	(1.4575)	0.0000	1	(0.9078)	01/06/2025
688220.SH	12/04/2024	SDB3260123321	(800.00)	5.4007	(4,320.53)	(4,320.53)	0.0000	4.5800	(1,214.4080)	0.0000	0.5497	(1.4575)	0.0000	1	(0.9078)	01/06/2025
688220.SH	12/04/2024	SDB3260123321	(400.00)	5.4007	(2,160.26)	(2,160.26)	0.0000	4.5800	(1,214.4080)	0.0000	0.2748	(0.7287)	0.0000	1	(0.4539)	01/06/2025
688220.SH	12/04/2024	SDB3260123321	(2,100.00)	5.4007	(11,341.39)	(11,341.39)	0.0000	4.5800	(1,214.4080)	0.0000	1.4429	(3.8259)	0.0000	1	(2.3830)	01/06/2025
688220.SH	12/04/2024	SDB3260123321	(305.00)	5.4007	(1,647.20)	(1,647.20)	0.0000	4.5800	(1,214.4080)	0.0000	0.2096	(0.5557)	0.0000	1	(0.3461)	01/06/2025
688220.SH	12/04/2024	SDB3260123321	(225.00)	5.4007	(1,215.15)	(1,215.15)	0.0000	4.5800	(1,214.4080)	0.0000	0.1546	(0.4099)	0.0000	1	(0.2553)	01/06/2025
688220.SH	12/04/2024	SDB3260123321	(4,312.00)	5.4007	(23,287.65)	(23,287.65)	0.0000	4.5800	(1,214.4080)	0.0000	2.9627	(7.8558)	0.0000	1	(4.8930)	01/06/2025
688220.SH	12/04/2024	SDB3260123321	(3,200.00)	5.4007	(17,282.12)	(17,282.12)	0.0000	4.5800	(1,214.4080)	0.0000	2.1987	(5.8299)	0.0000	1	(3.6312)	01/06/2025
688220.SH	12/04/2024	SDB3260123321	(1,000.00)	5.4007	(5,400.66)	(5,400.66)	0.0000	4.5800	(1,214.4080)	0.0000	0.6871	(1.8218)	0.0000	1	(1.1348)	01/06/2025
TOTAL ASR MICROELECTRONICS CO., LTD. CMN CLASS A SERIES NORTHBOUND												111.6505	(286.0080)	0.0000	(174.3575)	

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Fund: ALL
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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
AUTEL INTELLIGENT TECHNOLOGY CORP LTD CMN CLASS A SERIES NORTHBOUND																
688208.SH	01/03/2025	SDB3260963914	(39.00)	5.4080	(199.31)	(210.91)	0.0000	4.3300	(1,125.0000)	0.0000	0.0719	(0.1977)	0.0000	3	(0.1258)	01/06/2025
688208.SH	01/02/2025	SDB3260963914	(39.00)	5.4372	(199.31)	(212.05)	0.0000	4.3300	(1,125.0000)	0.0000	0.0240	(0.0663)	0.0000	1	(0.0423)	01/06/2025
688208.SH	12/31/2024	SDB3260963914	(39.00)	4.9685	(199.31)	(193.77)	0.0000	4.3300	(1,125.0000)	0.0000	0.0479	(0.1211)	0.0000	2	(0.0732)	01/06/2025
688208.SH	12/30/2024	SDB3260963914	(39.00)	4.9621	(199.31)	(193.52)	0.0000	4.3300	(1,125.0000)	0.0000	0.0240	(0.0605)	0.0000	1	(0.0365)	01/06/2025
688208.SH	12/27/2024	SDB3260963914	(39.00)	4.9685	(199.31)	(193.77)	0.0000	4.3300	(1,125.0000)	0.0000	0.0719	(0.1817)	0.0000	3	(0.1097)	01/06/2025
688208.SH	12/26/2024	SDB3260963914	(39.00)	4.7867	(199.31)	(186.68)	0.0000	4.3300	(1,125.0000)	0.0000	0.0240	(0.0583)	0.0000	1	(0.0344)	01/06/2025
688208.SH	12/24/2024	SDB3260963914	(39.00)	4.7867	(199.31)	(186.68)	0.0000	4.3300	(1,125.0000)	0.0000	0.0479	(0.1167)	0.0000	2	(0.0687)	01/06/2025
688208.SH	12/23/2024	SDB3260963914	(39.00)	4.7405	(199.31)	(184.88)	0.0000	4.3300	(1,125.0000)	0.0000	0.0240	(0.0578)	0.0000	1	(0.0338)	01/06/2025
688208.SH	12/20/2024	SDB3260963914	(39.00)	4.7135	(199.31)	(183.83)	0.0000	4.3300	(1,125.0000)	0.0000	0.0719	(0.1723)	0.0000	3	(0.1004)	01/06/2025
688208.SH	12/19/2024	SDB3260963914	(39.00)	4.7932	(199.31)	(186.94)	0.0000	4.5800	(1,125.0000)	0.0000	0.0254	(0.0584)	0.0000	1	(0.0331)	01/06/2025
688208.SH	12/18/2024	SDB3260963914	(39.00)	4.9104	(199.31)	(191.50)	0.0000	4.5800	(1,125.0000)	0.0000	0.0254	(0.0598)	0.0000	1	(0.0345)	01/06/2025
688208.SH	12/17/2024	SDB3260963914	(39.00)	4.9600	(199.31)	(193.44)	0.0000	4.5800	(1,125.0000)	0.0000	0.0254	(0.0604)	0.0000	1	(0.0351)	01/06/2025
688208.SH	12/16/2024	SDB3260963914	(39.00)	4.9899	(199.31)	(194.61)	0.0000	4.5800	(1,125.0000)	0.0000	0.0254	(0.0608)	0.0000	1	(0.0355)	01/06/2025
688208.SH	12/13/2024	SDB3260963914	(39.00)	5.0305	(199.31)	(196.19)	0.0000	4.5800	(1,125.0000)	0.0000	0.0761	(0.1839)	0.0000	3	(0.1079)	01/06/2025
688208.SH	12/12/2024	SDB3260963914	(39.00)	5.0715	(199.31)	(197.79)	0.0000	4.5800	(1,125.0000)	0.0000	0.0254	(0.0618)	0.0000	1	(0.0365)	01/06/2025
688208.SH	12/11/2024	SDB3260963914	(39.00)	5.1698	(199.31)	(201.62)	0.0000	4.5800	(1,125.0000)	0.0000	0.0254	(0.0630)	0.0000	1	(0.0377)	01/06/2025
688208.SH	12/10/2024	SDB3260963914	(39.00)	5.1707	(199.31)	(201.66)	0.0000	4.5800	(1,125.0000)	0.0000	0.0254	(0.0630)	0.0000	1	(0.0377)	01/06/2025
688208.SH	12/09/2024	SDB3260963914	(39.00)	4.9705	(199.31)	(193.85)	0.0000	4.5800	(1,125.0000)	0.0000	0.0254	(0.0606)	0.0000	1	(0.0352)	01/06/2025
688208.SH	12/06/2024	SDB3260963914	(39.00)	4.9592	(199.31)	(193.41)	0.0000	4.5800	(1,125.0000)	0.0000	0.0761	(0.1813)	0.0000	3	(0.1053)	01/06/2025
688208.SH	12/05/2024	SDB3260963914	(39.00)	5.1163	(199.31)	(199.53)	0.0000	4.5800	(1,125.0000)	0.0000	0.0254	(0.0624)	0.0000	1	(0.0370)	01/06/2025
688208.SH	12/04/2024	SDB3260963914	(39.00)	5.1105	(199.31)	(199.31)	0.0000	4.5800	(1,125.0000)	0.0000	0.0254	(0.0623)	0.0000	1	(0.0369)	01/06/2025
TOTAL AUTEL INTELLIGENT TECHNOLOGY CORP LTD CMN CLASS A SERIES NORTHBOUND												0.8132	(2.0102)	0.0000	(1.1970)	

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066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
AVIC SANXIN CO LTD CMN CLASS A SERIES NORTHBOUND																
002163.ZK	12/16/2024	SDB3263645045	(7,900.00)	1.5159	(12,414.17)	(11,975.22)	0.0000	4.5800	(2,225.0000)	0.0000	1.5794	(7.4014)	0.0000	1	(5.8220)	01/06/2025
002163.ZK	12/13/2024	SDB3263645045	(19,500.00)	1.3805	(30,642.57)	(26,919.75)	0.0000	4.5800	(2,225.0000)	0.0000	11.6952	(49.9137)	0.0000	3	(38.2185)	01/06/2025
002163.ZK	12/12/2024	SDB3263645045	(26,000.00)	1.3769	(40,856.76)	(35,799.61)	0.0000	4.5800	(2,225.0000)	0.0000	5.1979	(22.1261)	0.0000	1	(16.9283)	01/06/2025
002163.ZK	12/12/2024	SDB3263645045	(200.00)	1.3769	(297.10)	(275.38)	0.0000	4.5800	(2,225.0000)	0.0000	0.0378	(0.1702)	0.0000	1	(0.1324)	01/06/2025
002163.ZK	12/12/2024	SDB3263645045	(400.00)	1.3769	(634.87)	(550.76)	0.0000	4.5800	(2,225.0000)	0.0000	0.0808	(0.3404)	0.0000	1	(0.2596)	01/06/2025
002163.ZK	12/12/2024	SDB3263645045	(3,400.00)	1.3769	(5,494.60)	(4,681.49)	0.0000	4.5800	(2,225.0000)	0.0000	0.6990	(2.8934)	0.0000	1	(2.1944)	01/06/2025
002163.ZK	12/11/2024	SDB3263645045	(26,000.00)	1.4594	(40,856.76)	(37,944.19)	0.0000	4.5800	(2,225.0000)	0.0000	5.1979	(23.4516)	0.0000	1	(18.2537)	01/06/2025
002163.ZK	12/11/2024	SDB3263645045	(200.00)	1.4594	(297.10)	(291.88)	0.0000	4.5800	(2,225.0000)	0.0000	0.0378	(0.1804)	0.0000	1	(0.1426)	01/06/2025
002163.ZK	12/11/2024	SDB3263645045	(400.00)	1.4594	(634.87)	(583.76)	0.0000	4.5800	(2,225.0000)	0.0000	0.0808	(0.3608)	0.0000	1	(0.2800)	01/06/2025
002163.ZK	12/11/2024	SDB3263645045	(3,400.00)	1.4594	(5,494.60)	(4,961.93)	0.0000	4.5800	(2,225.0000)	0.0000	0.6990	(3.0668)	0.0000	1	(2.3677)	01/06/2025
002163.ZK	12/10/2024	SDB3263645045	(26,000.00)	1.6150	(40,856.76)	(41,989.66)	0.0000	4.5800	(2,225.0000)	0.0000	5.1979	(25.9519)	0.0000	1	(20.7541)	01/06/2025
002163.ZK	12/10/2024	SDB3263645045	(200.00)	1.6150	(297.10)	(323.00)	0.0000	4.5800	(2,225.0000)	0.0000	0.0378	(0.1996)	0.0000	1	(0.1618)	01/06/2025
002163.ZK	12/10/2024	SDB3263645045	(400.00)	1.6150	(634.87)	(645.99)	0.0000	4.5800	(2,225.0000)	0.0000	0.0808	(0.3993)	0.0000	1	(0.3185)	01/06/2025
002163.ZK	12/10/2024	SDB3263645045	(3,400.00)	1.6150	(5,494.60)	(5,490.96)	0.0000	4.5800	(2,225.0000)	0.0000	0.6990	(3.3937)	0.0000	1	(2.6947)	01/06/2025
002163.ZK	12/09/2024	SDB3263645045	(400.00)	1.5872	(634.87)	(634.87)	0.0000	4.5800	(2,225.0000)	0.0000	0.0808	(0.3924)	0.0000	1	(0.3116)	01/06/2025
002163.ZK	12/09/2024	SDB3263645045	(3,400.00)	1.6161	(5,494.60)	(5,494.60)	0.0000	4.5800	(2,225.0000)	0.0000	0.6990	(3.3960)	0.0000	1	(2.6969)	01/06/2025
TOTAL AVIC SANXIN CO LTD CMN CLASS A SERIES NORTHBOUND											32.1009	(143.6377)	0.0000		(111.5368)	

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066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
BAIC BLUEPARK NEW ENERGY TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND																
600733.SH	01/03/2025	SDB3261588073	(20,900.00)	1.1177	(26,398.85)	(23,360.43)	0.0000	4.3300	(1,994.1767)	0.0000	9.5256	(38.8207)	0.0000	3	(29.2951)	01/06/2025
600733.SH	01/03/2025	SDB3261588073	(700.00)	1.1177	(884.17)	(782.41)	0.0000	4.3300	(1,994.1767)	0.0000	0.3190	(1.3002)	0.0000	3	(0.9812)	01/06/2025
600733.SH	01/03/2025	SDB3261588073	(5,700.00)	1.1177	(7,199.69)	(6,371.03)	0.0000	4.3300	(1,994.1767)	0.0000	2.5979	(10.5875)	0.0000	3	(7.9896)	01/06/2025
600733.SH	01/03/2025	SDB3261588073	(700.00)	1.1177	(884.17)	(782.41)	0.0000	4.3300	(1,994.1767)	0.0000	0.3190	(1.3002)	0.0000	3	(0.9812)	01/06/2025
600733.SH	01/03/2025	SDB3261588073	(2,900.00)	1.1177	(3,663.00)	(3,241.40)	0.0000	4.3300	(1,994.1767)	0.0000	1.3217	(5.3866)	0.0000	3	(4.0649)	01/06/2025
600733.SH	01/03/2025	SDB3261588073	(2,600.00)	1.1177	(3,284.07)	(2,906.08)	0.0000	4.3300	(1,994.1767)	0.0000	1.1850	(4.8294)	0.0000	3	(3.6444)	01/06/2025
600733.SH	01/03/2025	SDB3261588073	(7,100.00)	1.1177	(8,968.03)	(7,935.84)	0.0000	4.3300	(1,994.1767)	0.0000	3.2360	(13.1879)	0.0000	3	(9.9519)	01/06/2025
600733.SH	01/03/2025	SDB3261588073	(2,600.00)	1.1177	(3,284.07)	(2,906.08)	0.0000	4.3300	(1,994.1767)	0.0000	1.1850	(4.8294)	0.0000	3	(3.6444)	01/06/2025
600733.SH	01/03/2025	SDB3261588073	(4,400.00)	1.1177	(5,557.65)	(4,917.99)	0.0000	4.3300	(1,994.1767)	0.0000	2.0054	(8.1728)	0.0000	3	(6.1674)	01/06/2025
600733.SH	01/03/2025	SDB3261588073	(52,000.00)	1.1177	(65,681.36)	(58,121.65)	0.0000	4.3300	(1,994.1767)	0.0000	23.7000	(96.5874)	0.0000	3	(72.8873)	01/06/2025
600733.SH	01/02/2025	SDB3261588073	(20,900.00)	1.1406	(26,398.85)	(23,837.64)	0.0000	4.3300	(1,994.1767)	0.0000	3.1752	(13.2046)	0.0000	1	(10.0294)	01/06/2025
600733.SH	01/02/2025	SDB3261588073	(700.00)	1.1406	(884.17)	(798.39)	0.0000	4.3300	(1,994.1767)	0.0000	0.1063	(0.4423)	0.0000	1	(0.3359)	01/06/2025
600733.SH	01/02/2025	SDB3261588073	(5,700.00)	1.1406	(7,199.69)	(6,501.17)	0.0000	4.3300	(1,994.1767)	0.0000	0.8660	(3.6012)	0.0000	1	(2.7353)	01/06/2025
600733.SH	01/02/2025	SDB3261588073	(700.00)	1.1406	(884.17)	(798.39)	0.0000	4.3300	(1,994.1767)	0.0000	0.1063	(0.4423)	0.0000	1	(0.3359)	01/06/2025
600733.SH	01/02/2025	SDB3261588073	(2,900.00)	1.1406	(3,663.00)	(3,307.62)	0.0000	4.3300	(1,994.1767)	0.0000	0.4406	(1.8322)	0.0000	1	(1.3916)	01/06/2025
600733.SH	01/02/2025	SDB3261588073	(2,600.00)	1.1406	(3,284.07)	(2,965.45)	0.0000	4.3300	(1,994.1767)	0.0000	0.3950	(1.6427)	0.0000	1	(1.2477)	01/06/2025
600733.SH	01/02/2025	SDB3261588073	(7,100.00)	1.1406	(8,968.03)	(8,097.95)	0.0000	4.3300	(1,994.1767)	0.0000	1.0787	(4.4858)	0.0000	1	(3.4071)	01/06/2025
600733.SH	01/02/2025	SDB3261588073	(2,600.00)	1.1406	(3,284.07)	(2,965.45)	0.0000	4.3300	(1,994.1767)	0.0000	0.3950	(1.6427)	0.0000	1	(1.2477)	01/06/2025
600733.SH	01/02/2025	SDB3261588073	(4,400.00)	1.1406	(5,557.65)	(5,018.45)	0.0000	4.3300	(1,994.1767)	0.0000	0.6685	(2.7799)	0.0000	1	(2.1114)	01/06/2025
600733.SH	01/02/2025	SDB3261588073	(52,000.00)	1.1406	(65,681.36)	(59,308.96)	0.0000	4.3300	(1,994.1767)	0.0000	7.9000	(32.8535)	0.0000	1	(24.9535)	01/06/2025
600733.SH	12/31/2024	SDB3261588073	(20,900.00)	1.0884	(26,398.85)	(22,748.33)	0.0000	4.3300	(1,994.1767)	0.0000	6.3504	(25.2023)	0.0000	2	(18.8519)	01/06/2025
600733.SH	12/31/2024	SDB3261588073	(700.00)	1.0884	(884.17)	(761.91)	0.0000	4.3300	(1,994.1767)	0.0000	0.2127	(0.8441)	0.0000	2	(0.6314)	01/06/2025
600733.SH	12/31/2024	SDB3261588073	(5,700.00)	1.0884	(7,199.69)	(6,204.09)	0.0000	4.3300	(1,994.1767)	0.0000	1.7319	(6.8734)	0.0000	2	(5.1414)	01/06/2025
600733.SH	12/31/2024	SDB3261588073	(700.00)	1.0884	(884.17)	(761.91)	0.0000	4.3300	(1,994.1767)	0.0000	0.2127	(0.8441)	0.0000	2	(0.6314)	01/06/2025
600733.SH	12/31/2024	SDB3261588073	(2,900.00)	1.0884	(3,663.00)	(3,156.47)	0.0000	4.3300	(1,994.1767)	0.0000	0.8812	(3.4970)	0.0000	2	(2.6158)	01/06/2025
600733.SH	12/31/2024	SDB3261588073	(2,600.00)	1.0884	(3,284.07)	(2,829.94)	0.0000	4.3300	(1,994.1767)	0.0000	0.7900	(3.1352)	0.0000	2	(2.3452)	01/06/2025
600733.SH	12/31/2024	SDB3261588073	(7,100.00)	1.0884	(8,968.03)	(7,727.90)	0.0000	4.3300	(1,994.1767)	0.0000	2.1573	(8.5616)	0.0000	2	(6.4042)	01/06/2025
600733.SH	12/31/2024	SDB3261588073	(2,600.00)	1.0884	(3,284.07)	(2,829.94)	0.0000	4.3300	(1,994.1767)	0.0000	0.7900	(3.1352)	0.0000	2	(2.3452)	01/06/2025
600733.SH	12/31/2024	SDB3261588073	(4,400.00)	1.0884	(5,557.65)	(4,789.12)	0.0000	4.3300	(1,994.1767)	0.0000	1.3369	(5.3058)	0.0000	2	(3.9688)	01/06/2025
600733.SH	12/31/2024	SDB3261588073	(52,000.00)	1.0884	(65,681.36)	(56,598.72)	0.0000	4.3300	(1,994.1767)	0.0000	15.8000	(62.7044)	0.0000	2	(46.9043)	01/06/2025
600733.SH	12/30/2024	SDB3261588073	(20,900.00)	1.0841	(26,398.85)	(22,558.46)	0.0000	4.3300	(1,994.1767)	0.0000	3.1752	(12.5514)	0.0000	1	(9.3762)	01/06/2025
600733.SH	12/30/2024	SDB3261588073	(700.00)	1.0841	(884.17)	(758.90)	0.0000	4.3300	(1,994.1767)	0.0000	0.1063	(0.4204)	0.0000	1	(0.3140)	01/06/2025
600733.SH	12/30/2024	SDB3261588073	(5,700.00)	1.0841	(7,199.69)	(6,179.58)	0.0000	4.3300	(1,994.1767)	0.0000	0.8660	(3.4231)	0.0000	1	(2.5571)	01/06/2025
600733.SH	12/30/2024	SDB3261588073	(700.00)	1.0841	(884.17)	(758.90)	0.0000	4.3300	(1,994.1767)	0.0000	0.1063	(0.4204)	0.0000	1	(0.3140)	01/06/2025
600733.SH	12/30/2024	SDB3261588073	(2,900.00)	1.0841	(3,663.00)	(3,144.00)	0.0000	4.3300	(1,994.1767)	0.0000	0.4406	(1.7416)	0.0000	1	(1.3010)	01/06/2025
600733.SH	12/30/2024	SDB3261588073	(2,600.00)	1.0841	(3,284.07)	(2,818.76)	0.0000	4.3300	(1,994.1767)	0.0000	0.3950	(1.5614)	0.0000	1	(1.1664)	01/06/2025
600733.SH	12/30/2024	SDB3261588073	(7,100.00)	1.0841	(8,968.03)	(7,697.37)	0.0000	4.3300	(1,994.1767)	0.0000	1.0787	(4.2639)	0.0000	1	(3.1852)	01/06/2025
600733.SH	12/30/2024	SDB3261588073	(2,600.00)	1.0841	(3,284.07)	(2,818.76)	0.0000	4.3300	(1,994.1767)	0.0000	0.3950	(1.5614)	0.0000	1	(1.1664)	01/06/2025
600733.SH	12/30/2024	SDB3261588073	(4,400.00)	1.0841	(5,557.65)	(4,770.20)	0.0000	4.3300	(1,994.1767)	0.0000	0.6685	(2.6424)	0.0000	1	(1.9739)	01/06/2025
600733.SH	12/30/2024	SDB3261588073	(52,000.00)	1.0841	(65,681.36)	(56,375.12)	0.0000	4.3300	(1,994.1767)	0.0000	7.9000	(31.2283)	0.0000	1	(23.3283)	01/06/2025
600733.SH	12/27/2024	SDB3261588073	(20,900.00)	1.1262	(26,398.85)	(23,536.81)	0.0000	4.3300	(1,994.1767)	0.0000	9.5256	(39.1138)	0.0000	3	(29.5882)	01/06/2025
600733.SH	12/27/2024	SDB3261588073	(700.00)	1.1262	(884.17)	(788.31)	0.0000	4.3300	(1,994.1767)	0.0000	0.3190	(1.3100)	0.0000	3	(0.9910)	01/06/2025
600733.SH	12/27/2024	SDB3261588073	(5,700.00)	1.1262	(7,199.69)	(6,419.13)	0.0000	4.3300	(1,994.1767)	0.0000	2.5979	(10.6674)	0.0000	3	(8.0695)	01/06/2025
600733.SH	12/27/2024	SDB3261588073	(700.00)	1.1262	(884.17)	(788.31)	0.0000	4.3300	(1,994.1767)	0.0000	0.3190	(1.3100)	0.0000	3	(0.9910)	01/06/2025
600733.SH	12/27/2024	SDB3261588073	(2,900.00)	1.1262	(3,663.00)	(3,265.87)	0.0000	4.3300	(1,994.1767)	0.0000	1.3217	(5.4273)	0.0000	3	(4.1055)	01/06/2025
600733.SH	12/27/2024	SDB3261588073	(2,600.00)	1.1262	(3,284.07)	(2,928.02)	0.0000	4.3300	(1,994.1767)	0.0000	1.1850	(4.8658)	0.0000	3	(3.6808)	01/06/2025
600733.SH	12/27/2024	SDB3261588073	(7,100.00)	1.1262	(8,968.03)	(7,995.76)	0.0000	4.3300	(1,994.1767)	0.0000	3.2360	(13.2875)	0.0000	3	(10.0515)	01/06/2025
600733.SH	12/27/2024	SDB3261588073	(2,600.00)	1.1262	(3,284.07)	(2,928.02)	0.0000	4.3300	(1,994.1767)	0.0000	1.1850	(4.8658)	0.0000	3	(3.6808)	01/06/2025
600733.SH	12/27/2024	SDB3261588073	(4,400.00)	1.1262	(5,557.65)	(4,955.12)	0.0000	4.3300	(1,994.1767)	0.0000	2.0054	(8.2345)	0.0000	3	(6.2291)	01/06/2025
600733.SH	12/27/2024	SDB3261588073	(52,000.00)	1.1262	(65,681.36)	(58,560.48)	0.0000	4.3300	(1,994.1767)	0.0000	23.7000	(97.3166)	0.0000	3	(73.6166)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
BAIC BLUEPARK NEW ENERGY TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600733.SH	12/26/2024	SDB3261588073	(20,900.00)	1.1499	(26,398.85)	(24,031.87)	0.0000	4.3300	(1,994.1767)	0.0000	3.1752	(13.3122)	0.0000	1	(10.1370)	01/06/2025
600733.SH	12/26/2024	SDB3261588073	(700.00)	1.1499	(884.17)	(804.89)	0.0000	4.3300	(1,994.1767)	0.0000	0.1063	(0.4459)	0.0000	1	(0.3395)	01/06/2025
600733.SH	12/26/2024	SDB3261588073	(5,700.00)	1.1499	(7,199.69)	(6,554.15)	0.0000	4.3300	(1,994.1767)	0.0000	0.8660	(3.6306)	0.0000	1	(2.7646)	01/06/2025
600733.SH	12/26/2024	SDB3261588073	(700.00)	1.1499	(884.17)	(804.89)	0.0000	4.3300	(1,994.1767)	0.0000	0.1063	(0.4459)	0.0000	1	(0.3395)	01/06/2025
600733.SH	12/26/2024	SDB3261588073	(2,900.00)	1.1499	(3,663.00)	(3,334.57)	0.0000	4.3300	(1,994.1767)	0.0000	0.4406	(1.8471)	0.0000	1	(1.4066)	01/06/2025
600733.SH	12/26/2024	SDB3261588073	(2,600.00)	1.1499	(3,284.07)	(2,989.61)	0.0000	4.3300	(1,994.1767)	0.0000	0.3950	(1.6561)	0.0000	1	(1.2611)	01/06/2025
600733.SH	12/26/2024	SDB3261588073	(7,100.00)	1.1499	(8,968.03)	(8,163.94)	0.0000	4.3300	(1,994.1767)	0.0000	1.0787	(4.5223)	0.0000	1	(3.4437)	01/06/2025
600733.SH	12/26/2024	SDB3261588073	(2,600.00)	1.1499	(3,284.07)	(2,989.61)	0.0000	4.3300	(1,994.1767)	0.0000	0.3950	(1.6561)	0.0000	1	(1.2611)	01/06/2025
600733.SH	12/26/2024	SDB3261588073	(4,400.00)	1.1499	(5,557.65)	(5,059.34)	0.0000	4.3300	(1,994.1767)	0.0000	0.6685	(2.8026)	0.0000	1	(2.1341)	01/06/2025
600733.SH	12/26/2024	SDB3261588073	(52,000.00)	1.1499	(65,681.36)	(59,792.20)	0.0000	4.3300	(1,994.1767)	0.0000	7.9000	(33.1212)	0.0000	1	(25.2212)	01/06/2025
600733.SH	12/24/2024	SDB3261588073	(20,900.00)	1.1499	(26,398.85)	(24,031.87)	0.0000	4.3300	(1,994.1767)	0.0000	6.3504	(26.6243)	0.0000	2	(20.2739)	01/06/2025
600733.SH	12/24/2024	SDB3261588073	(700.00)	1.1499	(884.17)	(804.89)	0.0000	4.3300	(1,994.1767)	0.0000	0.2127	(0.8917)	0.0000	2	(0.6790)	01/06/2025
600733.SH	12/24/2024	SDB3261588073	(5,700.00)	1.1499	(7,199.69)	(6,554.15)	0.0000	4.3300	(1,994.1767)	0.0000	1.7319	(7.2612)	0.0000	2	(5.5293)	01/06/2025
600733.SH	12/24/2024	SDB3261588073	(700.00)	1.1499	(884.17)	(804.89)	0.0000	4.3300	(1,994.1767)	0.0000	0.2127	(0.8917)	0.0000	2	(0.6790)	01/06/2025
600733.SH	12/24/2024	SDB3261588073	(2,900.00)	1.1499	(3,663.00)	(3,334.57)	0.0000	4.3300	(1,994.1767)	0.0000	0.8812	(3.6943)	0.0000	2	(2.8131)	01/06/2025
600733.SH	12/24/2024	SDB3261588073	(2,600.00)	1.1499	(3,284.07)	(2,989.61)	0.0000	4.3300	(1,994.1767)	0.0000	0.7900	(3.3121)	0.0000	2	(2.5221)	01/06/2025
600733.SH	12/24/2024	SDB3261588073	(7,100.00)	1.1499	(8,968.03)	(8,163.94)	0.0000	4.3300	(1,994.1767)	0.0000	2.1573	(9.0446)	0.0000	2	(6.8873)	01/06/2025
600733.SH	12/24/2024	SDB3261588073	(2,600.00)	1.1499	(3,284.07)	(2,989.61)	0.0000	4.3300	(1,994.1767)	0.0000	0.7900	(3.3121)	0.0000	2	(2.5221)	01/06/2025
600733.SH	12/24/2024	SDB3261588073	(4,400.00)	1.1499	(5,557.65)	(5,059.34)	0.0000	4.3300	(1,994.1767)	0.0000	1.3369	(5.6051)	0.0000	2	(4.2682)	01/06/2025
600733.SH	12/24/2024	SDB3261588073	(52,000.00)	1.1499	(65,681.36)	(59,792.20)	0.0000	4.3300	(1,994.1767)	0.0000	15.8000	(66.2423)	0.0000	2	(50.4423)	01/06/2025
600733.SH	12/23/2024	SDB3261588073	(20,900.00)	1.1728	(26,398.85)	(24,511.00)	0.0000	4.3300	(1,994.1767)	0.0000	3.1752	(13.5776)	0.0000	1	(10.4024)	01/06/2025
600733.SH	12/23/2024	SDB3261588073	(700.00)	1.1728	(884.17)	(820.94)	0.0000	4.3300	(1,994.1767)	0.0000	0.1063	(0.4548)	0.0000	1	(0.3484)	01/06/2025
600733.SH	12/23/2024	SDB3261588073	(5,700.00)	1.1728	(7,199.69)	(6,684.82)	0.0000	4.3300	(1,994.1767)	0.0000	0.8660	(3.7030)	0.0000	1	(2.8370)	01/06/2025
600733.SH	12/23/2024	SDB3261588073	(700.00)	1.1728	(884.17)	(820.94)	0.0000	4.3300	(1,994.1767)	0.0000	0.1063	(0.4548)	0.0000	1	(0.3484)	01/06/2025
600733.SH	12/23/2024	SDB3261588073	(2,900.00)	1.1728	(3,663.00)	(3,401.05)	0.0000	4.3300	(1,994.1767)	0.0000	0.4406	(1.8840)	0.0000	1	(1.4434)	01/06/2025
600733.SH	12/23/2024	SDB3261588073	(2,600.00)	1.1728	(3,284.07)	(3,049.22)	0.0000	4.3300	(1,994.1767)	0.0000	0.3950	(1.6891)	0.0000	1	(1.2941)	01/06/2025
600733.SH	12/23/2024	SDB3261588073	(7,100.00)	1.1728	(8,968.03)	(8,326.70)	0.0000	4.3300	(1,994.1767)	0.0000	1.0787	(4.6125)	0.0000	1	(3.5338)	01/06/2025
600733.SH	12/23/2024	SDB3261588073	(2,600.00)	1.1728	(3,284.07)	(3,049.22)	0.0000	4.3300	(1,994.1767)	0.0000	0.3950	(1.6891)	0.0000	1	(1.2941)	01/06/2025
600733.SH	12/23/2024	SDB3261588073	(4,400.00)	1.1728	(5,557.65)	(5,160.21)	0.0000	4.3300	(1,994.1767)	0.0000	0.6685	(2.8584)	0.0000	1	(2.1900)	01/06/2025
600733.SH	12/23/2024	SDB3261588073	(52,000.00)	1.1728	(65,681.36)	(60,984.30)	0.0000	4.3300	(1,994.1767)	0.0000	7.9000	(33.7815)	0.0000	1	(25.8815)	01/06/2025
600733.SH	12/20/2024	SDB3261588073	(20,900.00)	1.1561	(26,398.85)	(24,162.18)	0.0000	4.3300	(1,994.1767)	0.0000	9.5256	(40.1530)	0.0000	3	(30.6275)	01/06/2025
600733.SH	12/20/2024	SDB3261588073	(700.00)	1.1561	(884.17)	(809.26)	0.0000	4.3300	(1,994.1767)	0.0000	0.3190	(1.3448)	0.0000	3	(1.0258)	01/06/2025
600733.SH	12/20/2024	SDB3261588073	(5,700.00)	1.1561	(7,199.69)	(6,589.68)	0.0000	4.3300	(1,994.1767)	0.0000	2.5979	(10.9508)	0.0000	3	(8.3529)	01/06/2025
600733.SH	12/20/2024	SDB3261588073	(700.00)	1.1561	(884.17)	(809.26)	0.0000	4.3300	(1,994.1767)	0.0000	0.3190	(1.3448)	0.0000	3	(1.0258)	01/06/2025
600733.SH	12/20/2024	SDB3261588073	(2,900.00)	1.1561	(3,663.00)	(3,352.65)	0.0000	4.3300	(1,994.1767)	0.0000	1.3217	(5.5715)	0.0000	3	(4.2497)	01/06/2025
600733.SH	12/20/2024	SDB3261588073	(2,600.00)	1.1561	(3,284.07)	(3,005.82)	0.0000	4.3300	(1,994.1767)	0.0000	1.1850	(4.9951)	0.0000	3	(3.8101)	01/06/2025
600733.SH	12/20/2024	SDB3261588073	(7,100.00)	1.1561	(8,968.03)	(8,208.20)	0.0000	4.3300	(1,994.1767)	0.0000	3.2360	(13.6405)	0.0000	3	(10.4045)	01/06/2025
600733.SH	12/20/2024	SDB3261588073	(2,600.00)	1.1561	(3,284.07)	(3,005.82)	0.0000	4.3300	(1,994.1767)	0.0000	1.1850	(4.9951)	0.0000	3	(3.8101)	01/06/2025
600733.SH	12/20/2024	SDB3261588073	(4,400.00)	1.1561	(5,557.65)	(5,086.77)	0.0000	4.3300	(1,994.1767)	0.0000	2.0054	(8.4533)	0.0000	3	(6.4479)	01/06/2025
600733.SH	12/20/2024	SDB3261588073	(52,000.00)	1.1561	(65,681.36)	(60,116.42)	0.0000	4.3300	(1,994.1767)	0.0000	23.7000	(99.9023)	0.0000	3	(76.2023)	01/06/2025
600733.SH	12/19/2024	SDB3261588073	(20,900.00)	1.1376	(26,398.85)	(23,775.59)	0.0000	4.5800	(1,994.1767)	0.0000	3.3585	(13.1702)	0.0000	1	(9.8117)	01/06/2025
600733.SH	12/19/2024	SDB3261588073	(700.00)	1.1376	(884.17)	(796.31)	0.0000	4.5800	(1,994.1767)	0.0000	0.1125	(0.4411)	0.0000	1	(0.3286)	01/06/2025
600733.SH	12/19/2024	SDB3261588073	(5,700.00)	1.1376	(7,199.69)	(6,484.25)	0.0000	4.5800	(1,994.1767)	0.0000	0.9160	(3.5919)	0.0000	1	(2.6759)	01/06/2025
600733.SH	12/19/2024	SDB3261588073	(700.00)	1.1376	(884.17)	(796.31)	0.0000	4.5800	(1,994.1767)	0.0000	0.1125	(0.4411)	0.0000	1	(0.3286)	01/06/2025
600733.SH	12/19/2024	SDB3261588073	(2,900.00)	1.1376	(3,663.00)	(3,299.01)	0.0000	4.5800	(1,994.1767)	0.0000	0.4660	(1.8274)	0.0000	1	(1.3614)	01/06/2025
600733.SH	12/19/2024	SDB3261588073	(2,600.00)	1.1376	(3,284.07)	(2,957.73)	0.0000	4.5800	(1,994.1767)	0.0000	0.4178	(1.6384)	0.0000	1	(1.2206)	01/06/2025
600733.SH	12/19/2024	SDB3261588073	(7,100.00)	1.1376	(8,968.03)	(8,076.87)	0.0000	4.5800	(1,994.1767)	0.0000	1.1409	(4.4741)	0.0000	1	(3.3332)	01/06/2025
600733.SH	12/19/2024	SDB3261588073	(2,600.00)	1.1376	(3,284.07)	(2,957.73)	0.0000	4.5800	(1,994.1767)	0.0000	0.4178	(1.6384)	0.0000	1	(1.2206)	01/06/2025
600733.SH	12/19/2024	SDB3261588073	(4,400.00)	1.1376	(5,557.65)	(5,005.39)	0.0000	4.5800	(1,994.1767)	0.0000	0.7071	(2.7727)	0.0000	1	(2.0656)	01/06/2025
600733.SH	12/19/2024	SDB3261588073	(52,000.00)	1.1376	(65,681.36)	(59,154.58)	0.0000	4.5800	(1,994.1767)	0.0000	8.3561	(32.7680)	0.0000	1	(24.4118)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
BAIC BLUEPARK NEW ENERGY TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600733.SH	12/18/2024	SDB3261588073	(20,900.00)	1.1689	(26,398.85)	(24,430.87)	0.0000	4.5800	(1,994.1767)	0.0000	3.3585	(13.5332)	0.0000	1	(10.1747)	01/06/2025
600733.SH	12/18/2024	SDB3261588073	(700.00)	1.1689	(884.17)	(818.26)	0.0000	4.5800	(1,994.1767)	0.0000	0.1125	(0.4533)	0.0000	1	(0.3408)	01/06/2025
600733.SH	12/18/2024	SDB3261588073	(5,700.00)	1.1689	(7,199.69)	(6,662.96)	0.0000	4.5800	(1,994.1767)	0.0000	0.9160	(3.6909)	0.0000	1	(2.7749)	01/06/2025
600733.SH	12/18/2024	SDB3261588073	(700.00)	1.1689	(884.17)	(818.26)	0.0000	4.5800	(1,994.1767)	0.0000	0.1125	(0.4533)	0.0000	1	(0.3408)	01/06/2025
600733.SH	12/18/2024	SDB3261588073	(2,900.00)	1.1689	(3,663.00)	(3,389.93)	0.0000	4.5800	(1,994.1767)	0.0000	0.4660	(1.8778)	0.0000	1	(1.4118)	01/06/2025
600733.SH	12/18/2024	SDB3261588073	(2,600.00)	1.1689	(3,284.07)	(3,039.25)	0.0000	4.5800	(1,994.1767)	0.0000	0.4178	(1.6836)	0.0000	1	(1.2657)	01/06/2025
600733.SH	12/18/2024	SDB3261588073	(7,100.00)	1.1689	(8,968.03)	(8,299.48)	0.0000	4.5800	(1,994.1767)	0.0000	1.1409	(4.5974)	0.0000	1	(3.4565)	01/06/2025
600733.SH	12/18/2024	SDB3261588073	(2,600.00)	1.1689	(3,284.07)	(3,039.25)	0.0000	4.5800	(1,994.1767)	0.0000	0.4178	(1.6836)	0.0000	1	(1.2657)	01/06/2025
600733.SH	12/18/2024	SDB3261588073	(4,400.00)	1.1689	(5,557.65)	(5,143.34)	0.0000	4.5800	(1,994.1767)	0.0000	0.7071	(2.8491)	0.0000	1	(2.1420)	01/06/2025
600733.SH	12/18/2024	SDB3261588073	(52,000.00)	1.1689	(65,681.36)	(60,784.93)	0.0000	4.5800	(1,994.1767)	0.0000	8.3561	(33.6711)	0.0000	1	(25.3150)	01/06/2025
600733.SH	12/17/2024	SDB3261588073	(20,900.00)	1.2166	(26,398.85)	(25,426.94)	0.0000	4.5800	(1,994.1767)	0.0000	3.3585	(14.0849)	0.0000	1	(10.7264)	01/06/2025
600733.SH	12/17/2024	SDB3261588073	(700.00)	1.2166	(884.17)	(851.62)	0.0000	4.5800	(1,994.1767)	0.0000	0.1125	(0.4717)	0.0000	1	(0.3593)	01/06/2025
600733.SH	12/17/2024	SDB3261588073	(5,700.00)	1.2166	(7,199.69)	(6,934.62)	0.0000	4.5800	(1,994.1767)	0.0000	0.9160	(3.8413)	0.0000	1	(2.9254)	01/06/2025
600733.SH	12/17/2024	SDB3261588073	(700.00)	1.2166	(884.17)	(851.62)	0.0000	4.5800	(1,994.1767)	0.0000	0.1125	(0.4717)	0.0000	1	(0.3593)	01/06/2025
600733.SH	12/17/2024	SDB3261588073	(2,900.00)	1.2166	(3,663.00)	(3,528.14)	0.0000	4.5800	(1,994.1767)	0.0000	0.4660	(1.9544)	0.0000	1	(1.4884)	01/06/2025
600733.SH	12/17/2024	SDB3261588073	(2,600.00)	1.2166	(3,284.07)	(3,163.16)	0.0000	4.5800	(1,994.1767)	0.0000	0.4178	(1.7522)	0.0000	1	(1.3344)	01/06/2025
600733.SH	12/17/2024	SDB3261588073	(7,100.00)	1.2166	(8,968.03)	(8,637.86)	0.0000	4.5800	(1,994.1767)	0.0000	1.1409	(4.7848)	0.0000	1	(3.6439)	01/06/2025
600733.SH	12/17/2024	SDB3261588073	(2,600.00)	1.2166	(3,284.07)	(3,163.16)	0.0000	4.5800	(1,994.1767)	0.0000	0.4178	(1.7522)	0.0000	1	(1.3344)	01/06/2025
600733.SH	12/17/2024	SDB3261588073	(4,400.00)	1.2166	(5,557.65)	(5,353.04)	0.0000	4.5800	(1,994.1767)	0.0000	0.7071	(2.9653)	0.0000	1	(2.2582)	01/06/2025
600733.SH	12/17/2024	SDB3261588073	(52,000.00)	1.2166	(65,681.36)	(63,263.20)	0.0000	4.5800	(1,994.1767)	0.0000	8.3561	(35.0439)	0.0000	1	(26.6878)	01/06/2025
600733.SH	12/16/2024	SDB3261588073	(20,900.00)	1.2196	(26,398.85)	(25,489.03)	0.0000	4.5800	(1,994.1767)	0.0000	3.3585	(14.1193)	0.0000	1	(10.7608)	01/06/2025
600733.SH	12/16/2024	SDB3261588073	(700.00)	1.2196	(884.17)	(853.70)	0.0000	4.5800	(1,994.1767)	0.0000	0.1125	(0.4729)	0.0000	1	(0.3604)	01/06/2025
600733.SH	12/16/2024	SDB3261588073	(5,700.00)	1.2196	(7,199.69)	(6,951.55)	0.0000	4.5800	(1,994.1767)	0.0000	0.9160	(3.8507)	0.0000	1	(2.9348)	01/06/2025
600733.SH	12/16/2024	SDB3261588073	(700.00)	1.2196	(884.17)	(853.70)	0.0000	4.5800	(1,994.1767)	0.0000	0.1125	(0.4729)	0.0000	1	(0.3604)	01/06/2025
600733.SH	12/16/2024	SDB3261588073	(2,900.00)	1.2196	(3,663.00)	(3,536.76)	0.0000	4.5800	(1,994.1767)	0.0000	0.4660	(1.9591)	0.0000	1	(1.4931)	01/06/2025
600733.SH	12/16/2024	SDB3261588073	(2,600.00)	1.2196	(3,284.07)	(3,170.88)	0.0000	4.5800	(1,994.1767)	0.0000	0.4178	(1.7565)	0.0000	1	(1.3387)	01/06/2025
600733.SH	12/16/2024	SDB3261588073	(7,100.00)	1.2196	(8,968.03)	(8,658.95)	0.0000	4.5800	(1,994.1767)	0.0000	1.1409	(4.7965)	0.0000	1	(3.6556)	01/06/2025
600733.SH	12/16/2024	SDB3261588073	(2,600.00)	1.2196	(3,284.07)	(3,170.88)	0.0000	4.5800	(1,994.1767)	0.0000	0.4178	(1.7565)	0.0000	1	(1.3387)	01/06/2025
600733.SH	12/16/2024	SDB3261588073	(4,400.00)	1.2196	(5,557.65)	(5,366.11)	0.0000	4.5800	(1,994.1767)	0.0000	0.7071	(2.9725)	0.0000	1	(2.2654)	01/06/2025
600733.SH	12/16/2024	SDB3261588073	(52,000.00)	1.2196	(65,681.36)	(63,417.69)	0.0000	4.5800	(1,994.1767)	0.0000	8.3561	(35.1295)	0.0000	1	(26.7733)	01/06/2025
600733.SH	12/13/2024	SDB3261588073	(20,900.00)	1.2024	(26,398.85)	(25,130.49)	0.0000	4.5800	(1,994.1767)	0.0000	10.0756	(41.7622)	0.0000	3	(31.6866)	01/06/2025
600733.SH	12/13/2024	SDB3261588073	(700.00)	1.2024	(884.17)	(841.69)	0.0000	4.5800	(1,994.1767)	0.0000	0.3375	(1.3987)	0.0000	3	(1.0613)	01/06/2025
600733.SH	12/13/2024	SDB3261588073	(5,700.00)	1.2024	(7,199.69)	(6,853.77)	0.0000	4.5800	(1,994.1767)	0.0000	2.7479	(11.3897)	0.0000	3	(8.6418)	01/06/2025
600733.SH	12/13/2024	SDB3261588073	(700.00)	1.2024	(884.17)	(841.69)	0.0000	4.5800	(1,994.1767)	0.0000	0.3375	(1.3987)	0.0000	3	(1.0613)	01/06/2025
600733.SH	12/13/2024	SDB3261588073	(2,900.00)	1.2024	(3,663.00)	(3,487.01)	0.0000	4.5800	(1,994.1767)	0.0000	1.3980	(5.7948)	0.0000	3	(4.3967)	01/06/2025
600733.SH	12/13/2024	SDB3261588073	(2,600.00)	1.2024	(3,284.07)	(3,126.28)	0.0000	4.5800	(1,994.1767)	0.0000	1.2534	(5.1953)	0.0000	3	(3.9419)	01/06/2025
600733.SH	12/13/2024	SDB3261588073	(7,100.00)	1.2024	(8,968.03)	(8,537.15)	0.0000	4.5800	(1,994.1767)	0.0000	3.4228	(14.1872)	0.0000	3	(10.7644)	01/06/2025
600733.SH	12/13/2024	SDB3261588073	(2,600.00)	1.2024	(3,284.07)	(3,126.28)	0.0000	4.5800	(1,994.1767)	0.0000	1.2534	(5.1953)	0.0000	3	(3.9419)	01/06/2025
600733.SH	12/13/2024	SDB3261588073	(4,400.00)	1.2024	(5,557.65)	(5,290.63)	0.0000	4.5800	(1,994.1767)	0.0000	2.1212	(8.7920)	0.0000	3	(6.6709)	01/06/2025
600733.SH	12/13/2024	SDB3261588073	(52,000.00)	1.2024	(65,681.36)	(62,525.63)	0.0000	4.5800	(1,994.1767)	0.0000	25.0684	(103.9060)	0.0000	3	(78.8376)	01/06/2025
600733.SH	12/12/2024	SDB3261588073	(20,900.00)	1.2041	(26,398.85)	(25,165.88)	0.0000	4.5800	(1,994.1767)	0.0000	3.3585	(13.9403)	0.0000	1	(10.5818)	01/06/2025
600733.SH	12/12/2024	SDB3261588073	(700.00)	1.2041	(884.17)	(842.88)	0.0000	4.5800	(1,994.1767)	0.0000	0.1125	(0.4669)	0.0000	1	(0.3544)	01/06/2025
600733.SH	12/12/2024	SDB3261588073	(5,700.00)	1.2041	(7,199.69)	(6,863.42)	0.0000	4.5800	(1,994.1767)	0.0000	0.9160	(3.8019)	0.0000	1	(2.8859)	01/06/2025
600733.SH	12/12/2024	SDB3261588073	(700.00)	1.2041	(884.17)	(842.88)	0.0000	4.5800	(1,994.1767)	0.0000	0.1125	(0.4669)	0.0000	1	(0.3544)	01/06/2025
600733.SH	12/12/2024	SDB3261588073	(2,900.00)	1.2041	(3,663.00)	(3,491.92)	0.0000	4.5800	(1,994.1767)	0.0000	0.4660	(1.9343)	0.0000	1	(1.4683)	01/06/2025
600733.SH	12/12/2024	SDB3261588073	(2,600.00)	1.2041	(3,284.07)	(3,130.68)	0.0000	4.5800	(1,994.1767)	0.0000	0.4178	(1.7342)	0.0000	1	(1.3164)	01/06/2025
600733.SH	12/12/2024	SDB3261588073	(7,100.00)	1.2041	(8,968.03)	(8,549.17)	0.0000	4.5800	(1,994.1767)	0.0000	1.1409	(4.7357)	0.0000	1	(3.5948)	01/06/2025
600733.SH	12/12/2024	SDB3261588073	(2,600.00)	1.2041	(3,284.07)	(3,130.68)	0.0000	4.5800	(1,994.1767)	0.0000	0.4178	(1.7342)	0.0000	1	(1.3164)	01/06/2025
600733.SH	12/12/2024	SDB3261588073	(4,400.00)	1.2041	(5,557.65)	(5,298.08)	0.0000	4.5800	(1,994.1767)	0.0000	0.7071	(2.9348)	0.0000	1	(2.2278)	01/06/2025
600733.SH	12/12/2024	SDB3261588073	(52,000.00)	1.2041	(65,681.36)	(62,613.67)	0.0000	4.5800	(1,994.1767)	0.0000	8.3561	(34.6841)	0.0000	1	(26.3280)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
BAIC BLUEPARK NEW ENERGY TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600733.SH	12/11/2024	SDB3261588073	(20,900.00)	1.2116	(26,398.85)	(25,321.81)	0.0000	4.5800	(1,994.1767)	0.0000	3.3585	(14.0267)	0.0000	1	(10.6682)	01/06/2025
600733.SH	12/11/2024	SDB3261588073	(700.00)	1.2116	(884.17)	(848.10)	0.0000	4.5800	(1,994.1767)	0.0000	0.1125	(0.4698)	0.0000	1	(0.3573)	01/06/2025
600733.SH	12/11/2024	SDB3261588073	(5,700.00)	1.2116	(7,199.69)	(6,905.95)	0.0000	4.5800	(1,994.1767)	0.0000	0.9160	(3.8255)	0.0000	1	(2.9095)	01/06/2025
600733.SH	12/11/2024	SDB3261588073	(700.00)	1.2116	(884.17)	(848.10)	0.0000	4.5800	(1,994.1767)	0.0000	0.1125	(0.4698)	0.0000	1	(0.3573)	01/06/2025
600733.SH	12/11/2024	SDB3261588073	(2,900.00)	1.2116	(3,663.00)	(3,513.55)	0.0000	4.5800	(1,994.1767)	0.0000	0.4660	(1.9463)	0.0000	1	(1.4803)	01/06/2025
600733.SH	12/11/2024	SDB3261588073	(2,600.00)	1.2116	(3,284.07)	(3,150.08)	0.0000	4.5800	(1,994.1767)	0.0000	0.4178	(1.7450)	0.0000	1	(1.3271)	01/06/2025
600733.SH	12/11/2024	SDB3261588073	(7,100.00)	1.2116	(8,968.03)	(8,602.15)	0.0000	4.5800	(1,994.1767)	0.0000	1.1409	(4.7651)	0.0000	1	(3.6241)	01/06/2025
600733.SH	12/11/2024	SDB3261588073	(2,600.00)	1.2116	(3,284.07)	(3,150.08)	0.0000	4.5800	(1,994.1767)	0.0000	0.4178	(1.7450)	0.0000	1	(1.3271)	01/06/2025
600733.SH	12/11/2024	SDB3261588073	(4,400.00)	1.2116	(5,557.65)	(5,330.91)	0.0000	4.5800	(1,994.1767)	0.0000	0.7071	(2.9530)	0.0000	1	(2.2459)	01/06/2025
600733.SH	12/11/2024	SDB3261588073	(52,000.00)	1.2116	(65,681.36)	(63,001.64)	0.0000	4.5800	(1,994.1767)	0.0000	8.3561	(34.8990)	0.0000	1	(26.5429)	01/06/2025
600733.SH	12/10/2024	SDB3261588073	(20,900.00)	1.2191	(26,398.85)	(25,480.09)	0.0000	4.5800	(1,994.1767)	0.0000	3.3585	(14.1144)	0.0000	1	(10.7559)	01/06/2025
600733.SH	12/10/2024	SDB3261588073	(700.00)	1.2191	(884.17)	(853.40)	0.0000	4.5800	(1,994.1767)	0.0000	0.1125	(0.4727)	0.0000	1	(0.3602)	01/06/2025
600733.SH	12/10/2024	SDB3261588073	(5,700.00)	1.2191	(7,199.69)	(6,949.12)	0.0000	4.5800	(1,994.1767)	0.0000	0.9160	(3.8494)	0.0000	1	(2.9334)	01/06/2025
600733.SH	12/10/2024	SDB3261588073	(700.00)	1.2191	(884.17)	(853.40)	0.0000	4.5800	(1,994.1767)	0.0000	0.1125	(0.4727)	0.0000	1	(0.3602)	01/06/2025
600733.SH	12/10/2024	SDB3261588073	(2,900.00)	1.2191	(3,663.00)	(3,535.51)	0.0000	4.5800	(1,994.1767)	0.0000	0.4660	(1.9585)	0.0000	1	(1.4924)	01/06/2025
600733.SH	12/10/2024	SDB3261588073	(2,600.00)	1.2191	(3,284.07)	(3,169.77)	0.0000	4.5800	(1,994.1767)	0.0000	0.4178	(1.7559)	0.0000	1	(1.3381)	01/06/2025
600733.SH	12/10/2024	SDB3261588073	(7,100.00)	1.2191	(8,968.03)	(8,655.92)	0.0000	4.5800	(1,994.1767)	0.0000	1.1409	(4.7948)	0.0000	1	(3.6539)	01/06/2025
600733.SH	12/10/2024	SDB3261588073	(2,600.00)	1.2191	(3,284.07)	(3,169.77)	0.0000	4.5800	(1,994.1767)	0.0000	0.4178	(1.7559)	0.0000	1	(1.3381)	01/06/2025
600733.SH	12/10/2024	SDB3261588073	(4,400.00)	1.2191	(5,557.65)	(5,364.23)	0.0000	4.5800	(1,994.1767)	0.0000	0.7071	(2.9715)	0.0000	1	(2.2644)	01/06/2025
600733.SH	12/10/2024	SDB3261588073	(52,000.00)	1.2191	(65,681.36)	(63,395.44)	0.0000	4.5800	(1,994.1767)	0.0000	8.3561	(35.1171)	0.0000	1	(26.7610)	01/06/2025
600733.SH	12/09/2024	SDB3261588073	(20,900.00)	1.1997	(26,398.85)	(25,074.25)	0.0000	4.5800	(1,994.1767)	0.0000	3.3585	(13.8896)	0.0000	1	(10.5311)	01/06/2025
600733.SH	12/09/2024	SDB3261588073	(700.00)	1.1997	(884.17)	(839.81)	0.0000	4.5800	(1,994.1767)	0.0000	0.1125	(0.4652)	0.0000	1	(0.3527)	01/06/2025
600733.SH	12/09/2024	SDB3261588073	(5,700.00)	1.1997	(7,199.69)	(6,838.43)	0.0000	4.5800	(1,994.1767)	0.0000	0.9160	(3.7881)	0.0000	1	(2.8721)	01/06/2025
600733.SH	12/09/2024	SDB3261588073	(700.00)	1.1997	(884.17)	(839.81)	0.0000	4.5800	(1,994.1767)	0.0000	0.1125	(0.4652)	0.0000	1	(0.3527)	01/06/2025
600733.SH	12/09/2024	SDB3261588073	(2,900.00)	1.1997	(3,663.00)	(3,479.20)	0.0000	4.5800	(1,994.1767)	0.0000	0.4660	(1.9273)	0.0000	1	(1.4612)	01/06/2025
600733.SH	12/09/2024	SDB3261588073	(2,600.00)	1.1997	(3,284.07)	(3,119.28)	0.0000	4.5800	(1,994.1767)	0.0000	0.4178	(1.7279)	0.0000	1	(1.3101)	01/06/2025
600733.SH	12/09/2024	SDB3261588073	(7,100.00)	1.1997	(8,968.03)	(8,518.05)	0.0000	4.5800	(1,994.1767)	0.0000	1.1409	(4.7185)	0.0000	1	(3.5775)	01/06/2025
600733.SH	12/09/2024	SDB3261588073	(2,600.00)	1.1997	(3,284.07)	(3,119.28)	0.0000	4.5800	(1,994.1767)	0.0000	0.4178	(1.7279)	0.0000	1	(1.3101)	01/06/2025
600733.SH	12/09/2024	SDB3261588073	(4,400.00)	1.1997	(5,557.65)	(5,278.79)	0.0000	4.5800	(1,994.1767)	0.0000	0.7071	(2.9241)	0.0000	1	(2.2171)	01/06/2025
600733.SH	12/09/2024	SDB3261588073	(52,000.00)	1.1997	(65,681.36)	(62,385.70)	0.0000	4.5800	(1,994.1767)	0.0000	8.3561	(34.5578)	0.0000	1	(26.2017)	01/06/2025
600733.SH	12/06/2024	SDB3261588073	(20,900.00)	1.2467	(26,398.85)	(25,055.21)	0.0000	4.5800	(1,994.1767)	0.0000	10.0756	(43.2989)	0.0000	3	(33.2234)	01/06/2025
600733.SH	12/06/2024	SDB3261588073	(700.00)	1.2467	(884.17)	(872.66)	0.0000	4.5800	(1,994.1767)	0.0000	0.3375	(1.4502)	0.0000	3	(1.1127)	01/06/2025
600733.SH	12/06/2024	SDB3261588073	(5,700.00)	1.2467	(7,199.69)	(7,105.97)	0.0000	4.5800	(1,994.1767)	0.0000	2.7479	(11.8088)	0.0000	3	(9.0609)	01/06/2025
600733.SH	12/06/2024	SDB3261588073	(700.00)	1.2467	(884.17)	(872.66)	0.0000	4.5800	(1,994.1767)	0.0000	0.3375	(1.4502)	0.0000	3	(1.1127)	01/06/2025
600733.SH	12/06/2024	SDB3261588073	(2,900.00)	1.2467	(3,663.00)	(3,615.32)	0.0000	4.5800	(1,994.1767)	0.0000	1.3980	(6.0080)	0.0000	3	(4.6099)	01/06/2025
600733.SH	12/06/2024	SDB3261588073	(2,600.00)	1.2467	(3,284.07)	(3,241.32)	0.0000	4.5800	(1,994.1767)	0.0000	1.2534	(5.3865)	0.0000	3	(4.1330)	01/06/2025
600733.SH	12/06/2024	SDB3261588073	(7,100.00)	1.2467	(8,968.03)	(8,851.29)	0.0000	4.5800	(1,994.1767)	0.0000	3.4228	(14.7092)	0.0000	3	(11.2864)	01/06/2025
600733.SH	12/06/2024	SDB3261588073	(2,600.00)	1.2467	(3,284.07)	(3,241.32)	0.0000	4.5800	(1,994.1767)	0.0000	1.2534	(5.3865)	0.0000	3	(4.1330)	01/06/2025
600733.SH	12/06/2024	SDB3261588073	(4,400.00)	1.2467	(5,557.65)	(5,485.31)	0.0000	4.5800	(1,994.1767)	0.0000	2.1212	(9.1156)	0.0000	3	(6.9944)	01/06/2025
600733.SH	12/06/2024	SDB3261588073	(52,000.00)	1.2467	(65,681.36)	(64,826.37)	0.0000	4.5800	(1,994.1767)	0.0000	25.0684	(107.7294)	0.0000	3	(82.6610)	01/06/2025
600733.SH	12/05/2024	SDB3261588073	(20,900.00)	1.2708	(26,398.85)	(26,560.45)	0.0000	4.5800	(1,994.1767)	0.0000	3.3585	(14.7128)	0.0000	1	(11.3543)	01/06/2025
600733.SH	12/05/2024	SDB3261588073	(700.00)	1.2708	(884.17)	(889.58)	0.0000	4.5800	(1,994.1767)	0.0000	0.1125	(0.4928)	0.0000	1	(0.3803)	01/06/2025
600733.SH	12/05/2024	SDB3261588073	(5,700.00)	1.2708	(7,199.69)	(7,243.76)	0.0000	4.5800	(1,994.1767)	0.0000	0.9160	(4.0126)	0.0000	1	(3.0966)	01/06/2025
600733.SH	12/05/2024	SDB3261588073	(700.00)	1.2708	(884.17)	(889.58)	0.0000	4.5800	(1,994.1767)	0.0000	0.1125	(0.4928)	0.0000	1	(0.3803)	01/06/2025
600733.SH	12/05/2024	SDB3261588073	(2,900.00)	1.2708	(3,663.00)	(3,685.42)	0.0000	4.5800	(1,994.1767)	0.0000	0.4660	(2.0415)	0.0000	1	(1.5755)	01/06/2025
600733.SH	12/05/2024	SDB3261588073	(2,600.00)	1.2708	(3,284.07)	(3,304.17)	0.0000	4.5800	(1,994.1767)	0.0000	0.4178	(1.8303)	0.0000	1	(1.4125)	01/06/2025
600733.SH	12/05/2024	SDB3261588073	(7,100.00)	1.2708	(8,968.03)	(9,022.93)	0.0000	4.5800	(1,994.1767)	0.0000	1.1409	(4.9981)	0.0000	1	(3.8572)	01/06/2025
600733.SH	12/05/2024	SDB3261588073	(2,600.00)	1.2708	(3,284.07)	(3,304.17)	0.0000	4.5800	(1,994.1767)	0.0000	0.4178	(1.8303)	0.0000	1	(1.4125)	01/06/2025
600733.SH	12/05/2024	SDB3261588073	(4,400.00)	1.2708	(5,557.65)	(5,591.67)	0.0000	4.5800	(1,994.1767)	0.0000	0.7071	(3.0974)	0.0000	1	(2.3904)	01/06/2025
600733.SH	12/05/2024	SDB3261588073	(52,000.00)	1.2708	(65,681.36)	(66,083.42)	0.0000	4.5800	(1,994.1767)	0.0000	8.3561	(36.6061)	0.0000	1	(28.2500)	01/06/2025

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
BAIC BLUEPARK NEW ENERGY TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600733.SH	12/04/2024	SDB3261588073	(20,900.00)	1.2631	(26,398.85)	(26,398.85)	0.0000	4.5800	(1,994.1767)	0.0000	3.3585	(14.6233)	0.0000	1	(11.2648)	01/06/2025
600733.SH	12/04/2024	SDB3261588073	(700.00)	1.2631	(884.17)	(884.17)	0.0000	4.5800	(1,994.1767)	0.0000	0.1125	(0.4898)	0.0000	1	(0.3773)	01/06/2025
600733.SH	12/04/2024	SDB3261588073	(5,700.00)	1.2631	(7,199.69)	(7,199.69)	0.0000	4.5800	(1,994.1767)	0.0000	0.9160	(3.9882)	0.0000	1	(3.0722)	01/06/2025
600733.SH	12/04/2024	SDB3261588073	(700.00)	1.2631	(884.17)	(884.17)	0.0000	4.5800	(1,994.1767)	0.0000	0.1125	(0.4898)	0.0000	1	(0.3773)	01/06/2025
600733.SH	12/04/2024	SDB3261588073	(2,900.00)	1.2631	(3,663.00)	(3,663.00)	0.0000	4.5800	(1,994.1767)	0.0000	0.4660	(2.0291)	0.0000	1	(1.5631)	01/06/2025
600733.SH	12/04/2024	SDB3261588073	(2,600.00)	1.2631	(3,284.07)	(3,284.07)	0.0000	4.5800	(1,994.1767)	0.0000	0.4178	(1.8192)	0.0000	1	(1.4014)	01/06/2025
600733.SH	12/04/2024	SDB3261588073	(7,100.00)	1.2631	(8,968.03)	(8,968.03)	0.0000	4.5800	(1,994.1767)	0.0000	1.1409	(4.9677)	0.0000	1	(3.8268)	01/06/2025
600733.SH	12/04/2024	SDB3261588073	(2,600.00)	1.2631	(3,284.07)	(3,284.07)	0.0000	4.5800	(1,994.1767)	0.0000	0.4178	(1.8192)	0.0000	1	(1.4014)	01/06/2025
600733.SH	12/04/2024	SDB3261588073	(4,400.00)	1.2631	(5,557.65)	(5,557.65)	0.0000	4.5800	(1,994.1767)	0.0000	0.7071	(3.0786)	0.0000	1	(2.3715)	01/06/2025
600733.SH	12/04/2024	SDB3261588073	(52,000.00)	1.2631	(65,681.36)	(65,681.36)	0.0000	4.5800	(1,994.1767)	0.0000	8.3561	(36.3834)	0.0000	1	(28.0273)	01/06/2025
TOTAL BAIC BLUEPARK NEW ENERGY TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND											513.3196	(2,134.1843)	0.0000		(1,620.8647)	

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
BAIMTEC MATERIAL CO., LTD. CMN CLASS A SERIES NORTHBOUND																
688563.SH	12/16/2024	SDB3263040674	(1,100.00)	8.2338	(9,060.07)	(9,057.21)	0.0000	4.5800	(875.0000)	0.0000	1.1526	(2.2014)	0.0000	1	(1.0488)	01/06/2025
688563.SH	12/13/2024	SDB3263040674	(1,100.00)	8.4224	(9,060.07)	(9,264.68)	0.0000	4.5800	(875.0000)	0.0000	3.4579	(6.7555)	0.0000	3	(3.2976)	01/06/2025
688563.SH	12/12/2024	SDB3263040674	(1,100.00)	8.5248	(9,060.07)	(9,377.24)	0.0000	4.5800	(875.0000)	0.0000	1.1526	(2.2792)	0.0000	1	(1.1265)	01/06/2025
688563.SH	12/11/2024	SDB3263040674	(1,100.00)	8.5911	(9,060.07)	(9,450.25)	0.0000	4.5800	(875.0000)	0.0000	1.1526	(2.2969)	0.0000	1	(1.1443)	01/06/2025
688563.SH	12/10/2024	SDB3263040674	(1,100.00)	8.4722	(9,060.07)	(9,319.37)	0.0000	4.5800	(875.0000)	0.0000	1.1526	(2.2651)	0.0000	1	(1.1125)	01/06/2025
688563.SH	12/09/2024	SDB3263040674	(1,100.00)	8.2745	(9,060.07)	(9,101.99)	0.0000	4.5800	(875.0000)	0.0000	1.1526	(2.2123)	0.0000	1	(1.0596)	01/06/2025
688563.SH	12/06/2024	SDB3263040674	(1,100.00)	8.3608	(9,060.07)	(9,196.93)	0.0000	4.5800	(875.0000)	0.0000	3.4579	(6.7061)	0.0000	3	(3.2482)	01/06/2025
688563.SH	12/05/2024	SDB3263040674	(1,100.00)	8.3935	(9,060.07)	(9,232.90)	0.0000	4.5800	(875.0000)	0.0000	1.1526	(2.2441)	0.0000	1	(1.0915)	01/06/2025
688563.SH	12/04/2024	SDB3263040674	(1,100.00)	8.2364	(9,060.07)	(9,060.07)	0.0000	4.5800	(875.0000)	0.0000	1.1526	(2.2021)	0.0000	1	(1.0495)	01/06/2025
TOTAL BAIMTEC MATERIAL CO., LTD. CMN CLASS A SERIES NORTHBOUND											14.9843	(29.1627)	0.0000		(14.1784)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
BANBAO CO.,LTD. CMN CLASS A SERIES NORTHBOUND																
603398.SH	01/03/2025	SDB3262179005	(200.00)	3.1110	(710.00)	(622.20)	0.0000	4.3300	(2,164.8241)	0.0000	0.2562	(1.1225)	0.0000	3	(0.8663)	01/06/2025
603398.SH	01/03/2025	SDB3262179005	(2,600.00)	3.1110	(9,743.21)	(8,088.65)	0.0000	4.3300	(2,164.8241)	0.0000	3.5157	(14.5921)	0.0000	3	(11.0764)	01/06/2025
603398.SH	01/03/2025	SDB3262179005	(1,300.00)	3.1110	(5,077.21)	(4,044.33)	0.0000	4.3300	(2,164.8241)	0.0000	1.8320	(7.2960)	0.0000	3	(5.4640)	01/06/2025
603398.SH	01/03/2025	SDB3262179005	(7,600.00)	3.1110	(30,106.92)	(23,643.75)	0.0000	4.3300	(2,164.8241)	0.0000	10.8636	(42.6538)	0.0000	3	(31.7902)	01/06/2025
603398.SH	01/03/2025	SDB3262179005	(100.00)	3.1110	(374.09)	(311.10)	0.0000	4.3300	(2,164.8241)	0.0000	0.1350	(0.5612)	0.0000	3	(0.4262)	01/06/2025
603398.SH	01/03/2025	SDB3262179005	(400.00)	3.1110	(1,496.38)	(1,244.41)	0.0000	4.3300	(2,164.8241)	0.0000	0.5399	(2.2449)	0.0000	3	(1.7050)	01/06/2025
603398.SH	01/03/2025	SDB3262179005	(1,100.00)	3.1110	(4,115.03)	(3,422.12)	0.0000	4.3300	(2,164.8241)	0.0000	1.4848	(6.1736)	0.0000	3	(4.6887)	01/06/2025
603398.SH	01/03/2025	SDB3262179005	(200.00)	3.1110	(748.19)	(622.20)	0.0000	4.3300	(2,164.8241)	0.0000	0.2700	(1.1225)	0.0000	3	(0.8525)	01/06/2025
603398.SH	01/03/2025	SDB3262179005	(100.00)	3.1110	(374.09)	(311.10)	0.0000	4.3300	(2,164.8241)	0.0000	0.1350	(0.5612)	0.0000	3	(0.4262)	01/06/2025
603398.SH	01/03/2025	SDB3262179005	(600.00)	3.1110	(2,244.56)	(1,866.61)	0.0000	4.3300	(2,164.8241)	0.0000	0.8099	(3.3674)	0.0000	3	(2.5575)	01/06/2025
603398.SH	01/03/2025	SDB3262179005	(300.00)	3.1110	(1,122.28)	(933.31)	0.0000	4.3300	(2,164.8241)	0.0000	0.4050	(1.6837)	0.0000	3	(1.2787)	01/06/2025
603398.SH	01/03/2025	SDB3262179005	(500.00)	3.1110	(1,870.47)	(1,555.51)	0.0000	4.3300	(2,164.8241)	0.0000	0.6749	(2.8062)	0.0000	3	(2.1312)	01/06/2025
603398.SH	01/03/2025	SDB3262179005	(1,300.00)	3.1110	(4,863.22)	(4,044.33)	0.0000	4.3300	(2,164.8241)	0.0000	1.7548	(7.2960)	0.0000	3	(5.5412)	01/06/2025
603398.SH	01/03/2025	SDB3262179005	(3,400.00)	3.1110	(12,719.20)	(10,577.47)	0.0000	4.3300	(2,164.8241)	0.0000	4.5895	(19.0820)	0.0000	3	(14.4925)	01/06/2025
603398.SH	01/03/2025	SDB3262179005	(200.00)	3.1110	(748.19)	(622.20)	0.0000	4.3300	(2,164.8241)	0.0000	0.2700	(1.1225)	0.0000	3	(0.8525)	01/06/2025
603398.SH	01/02/2025	SDB3262179005	(200.00)	3.1615	(710.00)	(632.30)	0.0000	4.3300	(2,164.8241)	0.0000	0.0854	(0.3802)	0.0000	1	(0.2948)	01/06/2025
603398.SH	01/02/2025	SDB3262179005	(2,600.00)	3.1615	(9,743.21)	(8,219.95)	0.0000	4.3300	(2,164.8241)	0.0000	1.1719	(4.9430)	0.0000	1	(3.7711)	01/06/2025
603398.SH	01/02/2025	SDB3262179005	(1,300.00)	3.1615	(5,077.21)	(4,109.98)	0.0000	4.3300	(2,164.8241)	0.0000	0.6107	(2.4715)	0.0000	1	(1.8608)	01/06/2025
603398.SH	01/02/2025	SDB3262179005	(7,600.00)	3.1615	(30,106.92)	(24,027.55)	0.0000	4.3300	(2,164.8241)	0.0000	3.6212	(14.4487)	0.0000	1	(10.8275)	01/06/2025
603398.SH	01/02/2025	SDB3262179005	(100.00)	3.1615	(374.09)	(316.15)	0.0000	4.3300	(2,164.8241)	0.0000	0.0450	(0.1901)	0.0000	1	(0.1451)	01/06/2025
603398.SH	01/02/2025	SDB3262179005	(400.00)	3.1615	(1,496.38)	(1,264.61)	0.0000	4.3300	(2,164.8241)	0.0000	0.1800	(0.7605)	0.0000	1	(0.5805)	01/06/2025
603398.SH	01/02/2025	SDB3262179005	(1,100.00)	3.1615	(4,115.03)	(3,477.67)	0.0000	4.3300	(2,164.8241)	0.0000	0.4949	(2.0913)	0.0000	1	(1.5963)	01/06/2025
603398.SH	01/02/2025	SDB3262179005	(200.00)	3.1615	(748.19)	(632.30)	0.0000	4.3300	(2,164.8241)	0.0000	0.0900	(0.3802)	0.0000	1	(0.2902)	01/06/2025
603398.SH	01/02/2025	SDB3262179005	(100.00)	3.1615	(374.09)	(316.15)	0.0000	4.3300	(2,164.8241)	0.0000	0.0450	(0.1901)	0.0000	1	(0.1451)	01/06/2025
603398.SH	01/02/2025	SDB3262179005	(600.00)	3.1615	(2,244.56)	(1,896.91)	0.0000	4.3300	(2,164.8241)	0.0000	0.2700	(1.1407)	0.0000	1	(0.8707)	01/06/2025
603398.SH	01/02/2025	SDB3262179005	(300.00)	3.1615	(1,122.28)	(948.46)	0.0000	4.3300	(2,164.8241)	0.0000	0.1350	(0.5703)	0.0000	1	(0.4354)	01/06/2025
603398.SH	01/02/2025	SDB3262179005	(500.00)	3.1615	(1,870.47)	(1,580.76)	0.0000	4.3300	(2,164.8241)	0.0000	0.2250	(0.9506)	0.0000	1	(0.7256)	01/06/2025
603398.SH	01/02/2025	SDB3262179005	(1,300.00)	3.1615	(4,863.22)	(4,109.98)	0.0000	4.3300	(2,164.8241)	0.0000	0.5849	(2.4715)	0.0000	1	(1.8866)	01/06/2025
603398.SH	01/02/2025	SDB3262179005	(3,400.00)	3.1615	(12,719.20)	(10,749.17)	0.0000	4.3300	(2,164.8241)	0.0000	1.5298	(6.4639)	0.0000	1	(4.9341)	01/06/2025
603398.SH	01/02/2025	SDB3262179005	(200.00)	3.1615	(748.19)	(632.30)	0.0000	4.3300	(2,164.8241)	0.0000	0.0900	(0.3802)	0.0000	1	(0.2902)	01/06/2025
603398.SH	12/31/2024	SDB3262179005	(200.00)	3.0736	(710.00)	(614.73)	0.0000	4.3300	(2,164.8241)	0.0000	0.1708	(0.7393)	0.0000	2	(0.5685)	01/06/2025
603398.SH	12/31/2024	SDB3262179005	(2,600.00)	3.0736	(9,743.21)	(7,991.46)	0.0000	4.3300	(2,164.8241)	0.0000	2.3438	(9.6112)	0.0000	2	(7.2674)	01/06/2025
603398.SH	12/31/2024	SDB3262179005	(1,300.00)	3.0736	(5,077.21)	(3,995.73)	0.0000	4.3300	(2,164.8241)	0.0000	1.2214	(4.8056)	0.0000	2	(3.5842)	01/06/2025
603398.SH	12/31/2024	SDB3262179005	(7,600.00)	3.0736	(30,106.92)	(23,359.64)	0.0000	4.3300	(2,164.8241)	0.0000	7.2424	(28.0942)	0.0000	2	(20.8518)	01/06/2025
603398.SH	12/31/2024	SDB3262179005	(100.00)	3.0736	(374.09)	(307.36)	0.0000	4.3300	(2,164.8241)	0.0000	0.0900	(0.3697)	0.0000	2	(0.2797)	01/06/2025
603398.SH	12/31/2024	SDB3262179005	(400.00)	3.0736	(1,496.38)	(1,229.45)	0.0000	4.3300	(2,164.8241)	0.0000	0.3600	(1.4786)	0.0000	2	(1.1187)	01/06/2025
603398.SH	12/31/2024	SDB3262179005	(1,100.00)	3.0736	(4,115.03)	(3,381.00)	0.0000	4.3300	(2,164.8241)	0.0000	0.9899	(4.0663)	0.0000	2	(3.0764)	01/06/2025
603398.SH	12/31/2024	SDB3262179005	(200.00)	3.0736	(748.19)	(614.73)	0.0000	4.3300	(2,164.8241)	0.0000	0.1800	(0.7393)	0.0000	2	(0.5593)	01/06/2025
603398.SH	12/31/2024	SDB3262179005	(100.00)	3.0736	(374.09)	(307.36)	0.0000	4.3300	(2,164.8241)	0.0000	0.0900	(0.3697)	0.0000	2	(0.2797)	01/06/2025
603398.SH	12/31/2024	SDB3262179005	(600.00)	3.0736	(2,244.56)	(1,844.18)	0.0000	4.3300	(2,164.8241)	0.0000	0.5399	(2.2180)	0.0000	2	(1.6780)	01/06/2025
603398.SH	12/31/2024	SDB3262179005	(300.00)	3.0736	(1,122.28)	(922.09)	0.0000	4.3300	(2,164.8241)	0.0000	0.2700	(1.1090)	0.0000	2	(0.8390)	01/06/2025
603398.SH	12/31/2024	SDB3262179005	(500.00)	3.0736	(1,870.47)	(1,536.82)	0.0000	4.3300	(2,164.8241)	0.0000	0.4500	(1.8483)	0.0000	2	(1.3983)	01/06/2025
603398.SH	12/31/2024	SDB3262179005	(1,300.00)	3.0736	(4,863.22)	(3,995.73)	0.0000	4.3300	(2,164.8241)	0.0000	1.1699	(4.8056)	0.0000	2	(3.6357)	01/06/2025
603398.SH	12/31/2024	SDB3262179005	(3,400.00)	3.0736	(12,719.20)	(10,450.37)	0.0000	4.3300	(2,164.8241)	0.0000	3.0597	(12.5684)	0.0000	2	(9.5088)	01/06/2025
603398.SH	12/31/2024	SDB3262179005	(200.00)	3.0736	(748.19)	(614.73)	0.0000	4.3300	(2,164.8241)	0.0000	0.1800	(0.7393)	0.0000	2	(0.5593)	01/06/2025
603398.SH	12/30/2024	SDB3262179005	(200.00)	3.0375	(710.00)	(607.50)	0.0000	4.3300	(2,164.8241)	0.0000	0.0854	(0.3653)	0.0000	1	(0.2799)	01/06/2025
603398.SH	12/30/2024	SDB3262179005	(2,600.00)	3.0375	(9,743.21)	(7,897.50)	0.0000	4.3300	(2,164.8241)	0.0000	1.1719	(4.7491)	0.0000	1	(3.5772)	01/06/2025
603398.SH	12/30/2024	SDB3262179005	(1,300.00)	3.0375	(5,077.21)	(3,948.75)	0.0000	4.3300	(2,164.8241)	0.0000	0.6107	(2.3745)	0.0000	1	(1.7639)	01/06/2025
603398.SH	12/30/2024	SDB3262179005	(7,600.00)	3.0375	(30,106.92)	(23,085.00)	0.0000	4.3300	(2,164.8241)	0.0000	3.6212	(13.8819)	0.0000	1	(10.2607)	01/06/2025
603398.SH	12/30/2024	SDB3262179005	(100.00)	3.0375	(374.09)	(303.75)	0.0000	4.3300	(2,164.8241)	0.0000	0.0450	(0.1827)	0.0000	1	(0.1377)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
BANBAO CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603398.SH	12/30/2024	SDB3262179005	(400.00)	3.0375	(1,496.38)	(1,215.00)	0.0000	4.3300	(2,164.8241)	0.0000	0.1800	(0.7306)	0.0000	1	(0.5506)	01/06/2025
603398.SH	12/30/2024	SDB3262179005	(1,100.00)	3.0375	(4,115.03)	(3,341.25)	0.0000	4.3300	(2,164.8241)	0.0000	0.4949	(2.0092)	0.0000	1	(1.5143)	01/06/2025
603398.SH	12/30/2024	SDB3262179005	(200.00)	3.0375	(748.19)	(607.50)	0.0000	4.3300	(2,164.8241)	0.0000	0.0900	(0.3653)	0.0000	1	(0.2753)	01/06/2025
603398.SH	12/30/2024	SDB3262179005	(100.00)	3.0375	(374.09)	(303.75)	0.0000	4.3300	(2,164.8241)	0.0000	0.0450	(0.1827)	0.0000	1	(0.1377)	01/06/2025
603398.SH	12/30/2024	SDB3262179005	(600.00)	3.0375	(2,244.56)	(1,822.50)	0.0000	4.3300	(2,164.8241)	0.0000	0.2700	(1.0959)	0.0000	1	(0.8260)	01/06/2025
603398.SH	12/30/2024	SDB3262179005	(300.00)	3.0375	(1,122.28)	(911.25)	0.0000	4.3300	(2,164.8241)	0.0000	0.1350	(0.5480)	0.0000	1	(0.4130)	01/06/2025
603398.SH	12/30/2024	SDB3262179005	(500.00)	3.0375	(1,870.47)	(1,518.75)	0.0000	4.3300	(2,164.8241)	0.0000	0.2250	(0.9133)	0.0000	1	(0.6883)	01/06/2025
603398.SH	12/30/2024	SDB3262179005	(1,300.00)	3.0375	(4,863.22)	(3,948.75)	0.0000	4.3300	(2,164.8241)	0.0000	0.5849	(2.3745)	0.0000	1	(1.7896)	01/06/2025
603398.SH	12/30/2024	SDB3262179005	(3,400.00)	3.0375	(12,719.20)	(10,327.50)	0.0000	4.3300	(2,164.8241)	0.0000	1.5298	(6.2103)	0.0000	1	(4.6805)	01/06/2025
603398.SH	12/30/2024	SDB3262179005	(200.00)	3.0375	(748.19)	(607.50)	0.0000	4.3300	(2,164.8241)	0.0000	0.0900	(0.3653)	0.0000	1	(0.2753)	01/06/2025
603398.SH	12/27/2024	SDB3262179005	(200.00)	3.2307	(710.00)	(646.14)	0.0000	4.3300	(2,164.8241)	0.0000	0.2562	(1.1657)	0.0000	3	(0.9095)	01/06/2025
603398.SH	12/27/2024	SDB3262179005	(2,600.00)	3.2307	(9,743.21)	(8,399.84)	0.0000	4.3300	(2,164.8241)	0.0000	3.5157	(15.1535)	0.0000	3	(11.6378)	01/06/2025
603398.SH	12/27/2024	SDB3262179005	(1,300.00)	3.2307	(5,077.21)	(4,199.92)	0.0000	4.3300	(2,164.8241)	0.0000	1.8320	(7.5767)	0.0000	3	(5.7447)	01/06/2025
603398.SH	12/27/2024	SDB3262179005	(7,600.00)	3.2307	(30,106.92)	(24,553.37)	0.0000	4.3300	(2,164.8241)	0.0000	10.8636	(44.2948)	0.0000	3	(33.4312)	01/06/2025
603398.SH	12/27/2024	SDB3262179005	(100.00)	3.2307	(374.09)	(323.07)	0.0000	4.3300	(2,164.8241)	0.0000	0.1350	(0.5828)	0.0000	3	(0.4478)	01/06/2025
603398.SH	12/27/2024	SDB3262179005	(400.00)	3.2307	(1,496.38)	(1,292.28)	0.0000	4.3300	(2,164.8241)	0.0000	0.5399	(2.3313)	0.0000	3	(1.7914)	01/06/2025
603398.SH	12/27/2024	SDB3262179005	(1,100.00)	3.2307	(4,115.03)	(3,553.78)	0.0000	4.3300	(2,164.8241)	0.0000	1.4848	(6.4111)	0.0000	3	(4.9262)	01/06/2025
603398.SH	12/27/2024	SDB3262179005	(200.00)	3.2307	(748.19)	(646.14)	0.0000	4.3300	(2,164.8241)	0.0000	0.2700	(1.1657)	0.0000	3	(0.8957)	01/06/2025
603398.SH	12/27/2024	SDB3262179005	(100.00)	3.2307	(374.09)	(323.07)	0.0000	4.3300	(2,164.8241)	0.0000	0.1350	(0.5828)	0.0000	3	(0.4478)	01/06/2025
603398.SH	12/27/2024	SDB3262179005	(600.00)	3.2307	(2,244.56)	(1,938.42)	0.0000	4.3300	(2,164.8241)	0.0000	0.8099	(3.4970)	0.0000	3	(2.6870)	01/06/2025
603398.SH	12/27/2024	SDB3262179005	(300.00)	3.2307	(1,122.28)	(969.21)	0.0000	4.3300	(2,164.8241)	0.0000	0.4050	(1.7485)	0.0000	3	(1.3435)	01/06/2025
603398.SH	12/27/2024	SDB3262179005	(500.00)	3.2307	(1,870.47)	(1,615.35)	0.0000	4.3300	(2,164.8241)	0.0000	0.6749	(2.9141)	0.0000	3	(2.2392)	01/06/2025
603398.SH	12/27/2024	SDB3262179005	(1,300.00)	3.2307	(4,863.22)	(4,199.92)	0.0000	4.3300	(2,164.8241)	0.0000	1.7548	(7.5767)	0.0000	3	(5.8219)	01/06/2025
603398.SH	12/27/2024	SDB3262179005	(3,400.00)	3.2307	(12,719.20)	(10,984.40)	0.0000	4.3300	(2,164.8241)	0.0000	4.5895	(19.8161)	0.0000	3	(15.2266)	01/06/2025
603398.SH	12/27/2024	SDB3262179005	(200.00)	3.2307	(748.19)	(646.14)	0.0000	4.3300	(2,164.8241)	0.0000	0.2700	(1.1657)	0.0000	3	(0.8957)	01/06/2025
603398.SH	12/26/2024	SDB3262179005	(200.00)	3.1966	(710.00)	(639.32)	0.0000	4.3300	(2,164.8241)	0.0000	0.0854	(0.3844)	0.0000	1	(0.2991)	01/06/2025
603398.SH	12/26/2024	SDB3262179005	(2,600.00)	3.1966	(9,743.21)	(8,311.18)	0.0000	4.3300	(2,164.8241)	0.0000	1.1719	(4.9978)	0.0000	1	(3.8260)	01/06/2025
603398.SH	12/26/2024	SDB3262179005	(1,300.00)	3.1966	(5,077.21)	(4,155.59)	0.0000	4.3300	(2,164.8241)	0.0000	0.6107	(2.4989)	0.0000	1	(1.8882)	01/06/2025
603398.SH	12/26/2024	SDB3262179005	(7,600.00)	3.1966	(30,106.92)	(24,294.23)	0.0000	4.3300	(2,164.8241)	0.0000	3.6212	(14.6091)	0.0000	1	(10.9879)	01/06/2025
603398.SH	12/26/2024	SDB3262179005	(100.00)	3.1966	(374.09)	(319.66)	0.0000	4.3300	(2,164.8241)	0.0000	0.0450	(0.1922)	0.0000	1	(0.1472)	01/06/2025
603398.SH	12/26/2024	SDB3262179005	(400.00)	3.1966	(1,496.38)	(1,278.64)	0.0000	4.3300	(2,164.8241)	0.0000	0.1800	(0.7689)	0.0000	1	(0.5889)	01/06/2025
603398.SH	12/26/2024	SDB3262179005	(1,100.00)	3.1966	(4,115.03)	(3,516.27)	0.0000	4.3300	(2,164.8241)	0.0000	0.4949	(2.1145)	0.0000	1	(1.6195)	01/06/2025
603398.SH	12/26/2024	SDB3262179005	(200.00)	3.1966	(748.19)	(639.32)	0.0000	4.3300	(2,164.8241)	0.0000	0.0900	(0.3844)	0.0000	1	(0.2945)	01/06/2025
603398.SH	12/26/2024	SDB3262179005	(100.00)	3.1966	(374.09)	(319.66)	0.0000	4.3300	(2,164.8241)	0.0000	0.0450	(0.1922)	0.0000	1	(0.1472)	01/06/2025
603398.SH	12/26/2024	SDB3262179005	(600.00)	3.1966	(2,244.56)	(1,917.97)	0.0000	4.3300	(2,164.8241)	0.0000	0.2700	(1.1533)	0.0000	1	(0.8834)	01/06/2025
603398.SH	12/26/2024	SDB3262179005	(300.00)	3.1966	(1,122.28)	(958.98)	0.0000	4.3300	(2,164.8241)	0.0000	0.1350	(0.5767)	0.0000	1	(0.4417)	01/06/2025
603398.SH	12/26/2024	SDB3262179005	(500.00)	3.1966	(1,870.47)	(1,598.30)	0.0000	4.3300	(2,164.8241)	0.0000	0.2250	(0.9611)	0.0000	1	(0.7361)	01/06/2025
603398.SH	12/26/2024	SDB3262179005	(1,300.00)	3.1966	(4,863.22)	(4,155.59)	0.0000	4.3300	(2,164.8241)	0.0000	0.5849	(2.4989)	0.0000	1	(1.9140)	01/06/2025
603398.SH	12/26/2024	SDB3262179005	(3,400.00)	3.1966	(12,719.20)	(10,868.47)	0.0000	4.3300	(2,164.8241)	0.0000	1.5298	(6.5356)	0.0000	1	(5.0058)	01/06/2025
603398.SH	12/26/2024	SDB3262179005	(200.00)	3.1966	(748.19)	(639.32)	0.0000	4.3300	(2,164.8241)	0.0000	0.0900	(0.3844)	0.0000	1	(0.2945)	01/06/2025
603398.SH	12/24/2024	SDB3262179005	(200.00)	3.1966	(710.00)	(639.32)	0.0000	4.3300	(2,164.8241)	0.0000	0.1708	(0.7689)	0.0000	2	(0.5981)	01/06/2025
603398.SH	12/24/2024	SDB3262179005	(2,600.00)	3.1966	(9,743.21)	(8,311.18)	0.0000	4.3300	(2,164.8241)	0.0000	2.3438	(9.9957)	0.0000	2	(7.6519)	01/06/2025
603398.SH	12/24/2024	SDB3262179005	(1,300.00)	3.1966	(5,077.21)	(4,155.59)	0.0000	4.3300	(2,164.8241)	0.0000	1.2214	(4.9978)	0.0000	2	(3.7765)	01/06/2025
603398.SH	12/24/2024	SDB3262179005	(7,600.00)	3.1966	(30,106.92)	(24,294.23)	0.0000	4.3300	(2,164.8241)	0.0000	7.2424	(29.2182)	0.0000	2	(21.9758)	01/06/2025
603398.SH	12/24/2024	SDB3262179005	(100.00)	3.1966	(374.09)	(319.66)	0.0000	4.3300	(2,164.8241)	0.0000	0.0900	(0.3844)	0.0000	2	(0.2945)	01/06/2025
603398.SH	12/24/2024	SDB3262179005	(400.00)	3.1966	(1,496.38)	(1,278.64)	0.0000	4.3300	(2,164.8241)	0.0000	0.3600	(1.5378)	0.0000	2	(1.1778)	01/06/2025
603398.SH	12/24/2024	SDB3262179005	(1,100.00)	3.1966	(4,115.03)	(3,516.27)	0.0000	4.3300	(2,164.8241)	0.0000	0.9899	(4.2289)	0.0000	2	(3.2391)	01/06/2025
603398.SH	12/24/2024	SDB3262179005	(200.00)	3.1966	(748.19)	(639.32)	0.0000	4.3300	(2,164.8241)	0.0000	0.1800	(0.7689)	0.0000	2	(0.5889)	01/06/2025
603398.SH	12/24/2024	SDB3262179005	(100.00)	3.1966	(374.09)	(319.66)	0.0000	4.3300	(2,164.8241)	0.0000	0.0900	(0.3844)	0.0000	2	(0.2945)	01/06/2025
603398.SH	12/24/2024	SDB3262179005	(600.00)	3.1966	(2,244.56)	(1,917.97)	0.0000	4.3300	(2,164.8241)	0.0000	0.5399	(2.3067)	0.0000	2	(1.7668)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
BANBAO CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603398.SH	12/24/2024	SDB3262179005	(300.00)	3.1966	(1,122.28)	(958.98)	0.0000	4.3300	(2,164.8241)	0.0000	0.2700	(1.1533)	0.0000	2	(0.8834)	01/06/2025
603398.SH	12/24/2024	SDB3262179005	(500.00)	3.1966	(1,870.47)	(1,598.30)	0.0000	4.3300	(2,164.8241)	0.0000	0.4500	(1.9222)	0.0000	2	(1.4723)	01/06/2025
603398.SH	12/24/2024	SDB3262179005	(1,300.00)	3.1966	(4,863.22)	(4,155.59)	0.0000	4.3300	(2,164.8241)	0.0000	1.1699	(4.9978)	0.0000	2	(3.8280)	01/06/2025
603398.SH	12/24/2024	SDB3262179005	(3,400.00)	3.1966	(12,719.20)	(10,868.47)	0.0000	4.3300	(2,164.8241)	0.0000	3.0597	(13.0713)	0.0000	2	(10.0116)	01/06/2025
603398.SH	12/24/2024	SDB3262179005	(200.00)	3.1966	(748.19)	(639.32)	0.0000	4.3300	(2,164.8241)	0.0000	0.1800	(0.7689)	0.0000	2	(0.5889)	01/06/2025
603398.SH	12/23/2024	SDB3262179005	(200.00)	3.3606	(710.00)	(672.12)	0.0000	4.3300	(2,164.8241)	0.0000	0.0854	(0.4042)	0.0000	1	(0.3188)	01/06/2025
603398.SH	12/23/2024	SDB3262179005	(2,600.00)	3.3606	(9,743.21)	(8,737.52)	0.0000	4.3300	(2,164.8241)	0.0000	1.1719	(5.2542)	0.0000	1	(4.0823)	01/06/2025
603398.SH	12/23/2024	SDB3262179005	(1,300.00)	3.3606	(5,077.21)	(4,368.76)	0.0000	4.3300	(2,164.8241)	0.0000	0.6107	(2.6271)	0.0000	1	(2.0164)	01/06/2025
603398.SH	12/23/2024	SDB3262179005	(7,600.00)	3.3606	(30,106.92)	(25,540.44)	0.0000	4.3300	(2,164.8241)	0.0000	3.6212	(15.3585)	0.0000	1	(11.7373)	01/06/2025
603398.SH	12/23/2024	SDB3262179005	(100.00)	3.3606	(374.09)	(336.06)	0.0000	4.3300	(2,164.8241)	0.0000	0.0450	(0.2021)	0.0000	1	(0.1571)	01/06/2025
603398.SH	12/23/2024	SDB3262179005	(400.00)	3.3606	(1,496.38)	(1,344.23)	0.0000	4.3300	(2,164.8241)	0.0000	0.1800	(0.8083)	0.0000	1	(0.6284)	01/06/2025
603398.SH	12/23/2024	SDB3262179005	(1,100.00)	3.3606	(4,115.03)	(3,696.64)	0.0000	4.3300	(2,164.8241)	0.0000	0.4949	(2.2229)	0.0000	1	(1.7280)	01/06/2025
603398.SH	12/23/2024	SDB3262179005	(200.00)	3.3606	(748.19)	(672.12)	0.0000	4.3300	(2,164.8241)	0.0000	0.0900	(0.4042)	0.0000	1	(0.3142)	01/06/2025
603398.SH	12/23/2024	SDB3262179005	(100.00)	3.3606	(374.09)	(336.06)	0.0000	4.3300	(2,164.8241)	0.0000	0.0450	(0.2021)	0.0000	1	(0.1571)	01/06/2025
603398.SH	12/23/2024	SDB3262179005	(600.00)	3.3606	(2,244.56)	(2,016.35)	0.0000	4.3300	(2,164.8241)	0.0000	0.2700	(1.2125)	0.0000	1	(0.9425)	01/06/2025
603398.SH	12/23/2024	SDB3262179005	(300.00)	3.3606	(1,122.28)	(1,008.18)	0.0000	4.3300	(2,164.8241)	0.0000	0.1350	(0.6063)	0.0000	1	(0.4713)	01/06/2025
603398.SH	12/23/2024	SDB3262179005	(500.00)	3.3606	(1,870.47)	(1,680.29)	0.0000	4.3300	(2,164.8241)	0.0000	0.2250	(1.0104)	0.0000	1	(0.7855)	01/06/2025
603398.SH	12/23/2024	SDB3262179005	(1,300.00)	3.3606	(4,863.22)	(4,368.76)	0.0000	4.3300	(2,164.8241)	0.0000	0.5849	(2.6271)	0.0000	1	(2.0422)	01/06/2025
603398.SH	12/23/2024	SDB3262179005	(3,400.00)	3.3606	(12,719.20)	(11,425.99)	0.0000	4.3300	(2,164.8241)	0.0000	1.5298	(6.8709)	0.0000	1	(5.3411)	01/06/2025
603398.SH	12/23/2024	SDB3262179005	(200.00)	3.3606	(748.19)	(672.12)	0.0000	4.3300	(2,164.8241)	0.0000	0.0900	(0.4042)	0.0000	1	(0.3142)	01/06/2025
603398.SH	12/20/2024	SDB3262179005	(200.00)	3.2612	(710.00)	(652.24)	0.0000	4.3300	(2,164.8241)	0.0000	0.2562	(1.1766)	0.0000	3	(0.9205)	01/06/2025
603398.SH	12/20/2024	SDB3262179005	(2,600.00)	3.2612	(9,743.21)	(8,479.06)	0.0000	4.3300	(2,164.8241)	0.0000	3.5157	(15.2964)	0.0000	3	(11.7807)	01/06/2025
603398.SH	12/20/2024	SDB3262179005	(1,300.00)	3.2612	(5,077.21)	(4,239.53)	0.0000	4.3300	(2,164.8241)	0.0000	1.8320	(7.6482)	0.0000	3	(5.8162)	01/06/2025
603398.SH	12/20/2024	SDB3262179005	(7,600.00)	3.2612	(30,106.92)	(24,784.93)	0.0000	4.3300	(2,164.8241)	0.0000	10.8636	(44.7125)	0.0000	3	(33.8489)	01/06/2025
603398.SH	12/20/2024	SDB3262179005	(100.00)	3.2612	(374.09)	(326.12)	0.0000	4.3300	(2,164.8241)	0.0000	0.1350	(0.5883)	0.0000	3	(0.4533)	01/06/2025
603398.SH	12/20/2024	SDB3262179005	(400.00)	3.2612	(1,496.38)	(1,304.47)	0.0000	4.3300	(2,164.8241)	0.0000	0.5399	(2.3533)	0.0000	3	(1.8133)	01/06/2025
603398.SH	12/20/2024	SDB3262179005	(1,100.00)	3.2612	(4,115.03)	(3,587.29)	0.0000	4.3300	(2,164.8241)	0.0000	1.4848	(6.4715)	0.0000	3	(4.9867)	01/06/2025
603398.SH	12/20/2024	SDB3262179005	(200.00)	3.2612	(748.19)	(652.24)	0.0000	4.3300	(2,164.8241)	0.0000	0.2700	(1.1766)	0.0000	3	(0.9067)	01/06/2025
603398.SH	12/20/2024	SDB3262179005	(100.00)	3.2612	(374.09)	(326.12)	0.0000	4.3300	(2,164.8241)	0.0000	0.1350	(0.5883)	0.0000	3	(0.4533)	01/06/2025
603398.SH	12/20/2024	SDB3262179005	(600.00)	3.2612	(2,244.56)	(1,956.70)	0.0000	4.3300	(2,164.8241)	0.0000	0.8099	(3.5299)	0.0000	3	(2.7200)	01/06/2025
603398.SH	12/20/2024	SDB3262179005	(300.00)	3.2612	(1,122.28)	(978.35)	0.0000	4.3300	(2,164.8241)	0.0000	0.4050	(1.7650)	0.0000	3	(1.3600)	01/06/2025
603398.SH	12/20/2024	SDB3262179005	(500.00)	3.2612	(1,870.47)	(1,630.59)	0.0000	4.3300	(2,164.8241)	0.0000	0.6749	(2.9416)	0.0000	3	(2.2667)	01/06/2025
603398.SH	12/20/2024	SDB3262179005	(1,300.00)	3.2612	(4,863.22)	(4,239.53)	0.0000	4.3300	(2,164.8241)	0.0000	1.7548	(7.6482)	0.0000	3	(5.8934)	01/06/2025
603398.SH	12/20/2024	SDB3262179005	(3,400.00)	3.2612	(12,719.20)	(11,088.00)	0.0000	4.3300	(2,164.8241)	0.0000	4.5895	(20.0030)	0.0000	3	(15.4135)	01/06/2025
603398.SH	12/20/2024	SDB3262179005	(200.00)	3.2612	(748.19)	(652.24)	0.0000	4.3300	(2,164.8241)	0.0000	0.2700	(1.1766)	0.0000	3	(0.9067)	01/06/2025
603398.SH	12/19/2024	SDB3262179005	(200.00)	3.3894	(710.00)	(677.89)	0.0000	4.5800	(2,164.8241)	0.0000	0.0903	(0.4076)	0.0000	1	(0.3173)	01/06/2025
603398.SH	12/19/2024	SDB3262179005	(2,600.00)	3.3894	(9,743.21)	(8,812.53)	0.0000	4.5800	(2,164.8241)	0.0000	1.2396	(5.2993)	0.0000	1	(4.0598)	01/06/2025
603398.SH	12/19/2024	SDB3262179005	(1,300.00)	3.3894	(5,077.21)	(4,406.27)	0.0000	4.5800	(2,164.8241)	0.0000	0.6459	(2.6497)	0.0000	1	(2.0037)	01/06/2025
603398.SH	12/19/2024	SDB3262179005	(7,600.00)	3.3894	(30,106.92)	(25,759.71)	0.0000	4.5800	(2,164.8241)	0.0000	3.8303	(15.4903)	0.0000	1	(11.6601)	01/06/2025
603398.SH	12/19/2024	SDB3262179005	(100.00)	3.3894	(374.09)	(338.94)	0.0000	4.5800	(2,164.8241)	0.0000	0.0476	(0.2038)	0.0000	1	(0.1562)	01/06/2025
603398.SH	12/19/2024	SDB3262179005	(400.00)	3.3894	(1,496.38)	(1,355.77)	0.0000	4.5800	(2,164.8241)	0.0000	0.1904	(0.8153)	0.0000	1	(0.6249)	01/06/2025
603398.SH	12/19/2024	SDB3262179005	(1,100.00)	3.3894	(4,115.03)	(3,728.38)	0.0000	4.5800	(2,164.8241)	0.0000	0.5235	(2.2420)	0.0000	1	(1.7185)	01/06/2025
603398.SH	12/19/2024	SDB3262179005	(200.00)	3.3894	(748.19)	(677.89)	0.0000	4.5800	(2,164.8241)	0.0000	0.0952	(0.4076)	0.0000	1	(0.3125)	01/06/2025
603398.SH	12/19/2024	SDB3262179005	(100.00)	3.3894	(374.09)	(338.94)	0.0000	4.5800	(2,164.8241)	0.0000	0.0476	(0.2038)	0.0000	1	(0.1562)	01/06/2025
603398.SH	12/19/2024	SDB3262179005	(600.00)	3.3894	(2,244.56)	(2,033.66)	0.0000	4.5800	(2,164.8241)	0.0000	0.2856	(1.2229)	0.0000	1	(0.9374)	01/06/2025
603398.SH	12/19/2024	SDB3262179005	(300.00)	3.3894	(1,122.28)	(1,016.83)	0.0000	4.5800	(2,164.8241)	0.0000	0.1428	(0.6115)	0.0000	1	(0.4687)	01/06/2025
603398.SH	12/19/2024	SDB3262179005	(500.00)	3.3894	(1,870.47)	(1,694.72)	0.0000	4.5800	(2,164.8241)	0.0000	0.2380	(1.0191)	0.0000	1	(0.7811)	01/06/2025
603398.SH	12/19/2024	SDB3262179005	(1,300.00)	3.3894	(4,863.22)	(4,406.27)	0.0000	4.5800	(2,164.8241)	0.0000	0.6187	(2.6497)	0.0000	1	(2.0310)	01/06/2025
603398.SH	12/19/2024	SDB3262179005	(3,400.00)	3.3894	(12,719.20)	(11,524.08)	0.0000	4.5800	(2,164.8241)	0.0000	1.6182	(6.9299)	0.0000	1	(5.3117)	01/06/2025
603398.SH	12/19/2024	SDB3262179005	(200.00)	3.3894	(748.19)	(677.89)	0.0000	4.5800	(2,164.8241)	0.0000	0.0952	(0.4076)	0.0000	1	(0.3125)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
BANBAO CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603398.SH	12/18/2024	SDB3262179005	(200.00)	3.6015	(710.00)	(720.30)	0.0000	4.5800	(2,164.8241)	0.0000	0.0903	(0.4331)	0.0000	1	(0.3428)	01/06/2025
603398.SH	12/18/2024	SDB3262179005	(2,600.00)	3.6015	(9,743.21)	(9,363.87)	0.0000	4.5800	(2,164.8241)	0.0000	1.2396	(5.6309)	0.0000	1	(4.3913)	01/06/2025
603398.SH	12/18/2024	SDB3262179005	(1,300.00)	3.6015	(5,077.21)	(4,681.94)	0.0000	4.5800	(2,164.8241)	0.0000	0.6459	(2.8154)	0.0000	1	(2.1695)	01/06/2025
603398.SH	12/18/2024	SDB3262179005	(7,600.00)	3.6015	(30,106.92)	(27,371.32)	0.0000	4.5800	(2,164.8241)	0.0000	3.8303	(16.4595)	0.0000	1	(12.6292)	01/06/2025
603398.SH	12/18/2024	SDB3262179005	(100.00)	3.6015	(374.09)	(360.15)	0.0000	4.5800	(2,164.8241)	0.0000	0.0476	(0.2166)	0.0000	1	(0.1690)	01/06/2025
603398.SH	12/18/2024	SDB3262179005	(400.00)	3.6015	(1,496.38)	(1,440.60)	0.0000	4.5800	(2,164.8241)	0.0000	0.1904	(0.8663)	0.0000	1	(0.6759)	01/06/2025
603398.SH	12/18/2024	SDB3262179005	(1,100.00)	3.6015	(4,115.03)	(3,961.64)	0.0000	4.5800	(2,164.8241)	0.0000	0.5235	(2.3823)	0.0000	1	(1.8588)	01/06/2025
603398.SH	12/18/2024	SDB3262179005	(200.00)	3.6015	(748.19)	(720.30)	0.0000	4.5800	(2,164.8241)	0.0000	0.0952	(0.4331)	0.0000	1	(0.3380)	01/06/2025
603398.SH	12/18/2024	SDB3262179005	(100.00)	3.6015	(374.09)	(360.15)	0.0000	4.5800	(2,164.8241)	0.0000	0.0476	(0.2166)	0.0000	1	(0.1690)	01/06/2025
603398.SH	12/18/2024	SDB3262179005	(600.00)	3.6015	(2,244.56)	(2,160.89)	0.0000	4.5800	(2,164.8241)	0.0000	0.2856	(1.2994)	0.0000	1	(1.0139)	01/06/2025
603398.SH	12/18/2024	SDB3262179005	(300.00)	3.6015	(1,122.28)	(1,080.45)	0.0000	4.5800	(2,164.8241)	0.0000	0.1428	(0.6497)	0.0000	1	(0.5069)	01/06/2025
603398.SH	12/18/2024	SDB3262179005	(500.00)	3.6015	(1,870.47)	(1,800.74)	0.0000	4.5800	(2,164.8241)	0.0000	0.2380	(1.0829)	0.0000	1	(0.8449)	01/06/2025
603398.SH	12/18/2024	SDB3262179005	(1,300.00)	3.6015	(4,863.22)	(4,681.94)	0.0000	4.5800	(2,164.8241)	0.0000	0.6187	(2.8154)	0.0000	1	(2.1967)	01/06/2025
603398.SH	12/18/2024	SDB3262179005	(3,400.00)	3.6015	(12,719.20)	(12,245.07)	0.0000	4.5800	(2,164.8241)	0.0000	1.6182	(7.3634)	0.0000	1	(5.7453)	01/06/2025
603398.SH	12/18/2024	SDB3262179005	(200.00)	3.6015	(748.19)	(720.30)	0.0000	4.5800	(2,164.8241)	0.0000	0.0952	(0.4331)	0.0000	1	(0.3380)	01/06/2025
603398.SH	12/17/2024	SDB3262179005	(200.00)	3.7021	(710.00)	(740.42)	0.0000	4.5800	(2,164.8241)	0.0000	0.0903	(0.4452)	0.0000	1	(0.3549)	01/06/2025
603398.SH	12/17/2024	SDB3262179005	(2,600.00)	3.7021	(9,743.21)	(9,625.45)	0.0000	4.5800	(2,164.8241)	0.0000	1.2396	(5.7882)	0.0000	1	(4.5486)	01/06/2025
603398.SH	12/17/2024	SDB3262179005	(1,300.00)	3.7021	(5,077.21)	(4,812.73)	0.0000	4.5800	(2,164.8241)	0.0000	0.6459	(2.8941)	0.0000	1	(2.2482)	01/06/2025
603398.SH	12/17/2024	SDB3262179005	(7,600.00)	3.7021	(30,106.92)	(28,135.94)	0.0000	4.5800	(2,164.8241)	0.0000	3.8303	(16.9193)	0.0000	1	(13.0890)	01/06/2025
603398.SH	12/17/2024	SDB3262179005	(100.00)	3.7021	(374.09)	(370.21)	0.0000	4.5800	(2,164.8241)	0.0000	0.0476	(0.2226)	0.0000	1	(0.1750)	01/06/2025
603398.SH	12/17/2024	SDB3262179005	(400.00)	3.7021	(1,496.38)	(1,480.84)	0.0000	4.5800	(2,164.8241)	0.0000	0.1904	(0.8905)	0.0000	1	(0.7001)	01/06/2025
603398.SH	12/17/2024	SDB3262179005	(1,100.00)	3.7021	(4,115.03)	(4,072.31)	0.0000	4.5800	(2,164.8241)	0.0000	0.5235	(2.4488)	0.0000	1	(1.9253)	01/06/2025
603398.SH	12/17/2024	SDB3262179005	(200.00)	3.7021	(748.19)	(740.42)	0.0000	4.5800	(2,164.8241)	0.0000	0.0952	(0.4452)	0.0000	1	(0.3501)	01/06/2025
603398.SH	12/17/2024	SDB3262179005	(100.00)	3.7021	(374.09)	(370.21)	0.0000	4.5800	(2,164.8241)	0.0000	0.0476	(0.2226)	0.0000	1	(0.1750)	01/06/2025
603398.SH	12/17/2024	SDB3262179005	(600.00)	3.7021	(2,244.56)	(2,221.26)	0.0000	4.5800	(2,164.8241)	0.0000	0.2856	(1.3357)	0.0000	1	(1.0502)	01/06/2025
603398.SH	12/17/2024	SDB3262179005	(300.00)	3.7021	(1,122.28)	(1,110.63)	0.0000	4.5800	(2,164.8241)	0.0000	0.1428	(0.6679)	0.0000	1	(0.5251)	01/06/2025
603398.SH	12/17/2024	SDB3262179005	(500.00)	3.7021	(1,870.47)	(1,851.05)	0.0000	4.5800	(2,164.8241)	0.0000	0.2380	(1.1131)	0.0000	1	(0.8751)	01/06/2025
603398.SH	12/17/2024	SDB3262179005	(1,300.00)	3.7021	(4,863.22)	(4,812.73)	0.0000	4.5800	(2,164.8241)	0.0000	0.6187	(2.8941)	0.0000	1	(2.2754)	01/06/2025
603398.SH	12/17/2024	SDB3262179005	(3,400.00)	3.7021	(12,719.20)	(12,587.13)	0.0000	4.5800	(2,164.8241)	0.0000	1.6182	(7.5691)	0.0000	1	(5.9510)	01/06/2025
603398.SH	12/17/2024	SDB3262179005	(200.00)	3.7021	(748.19)	(740.42)	0.0000	4.5800	(2,164.8241)	0.0000	0.0952	(0.4452)	0.0000	1	(0.3501)	01/06/2025
603398.SH	12/16/2024	SDB3262179005	(200.00)	3.7786	(710.00)	(755.72)	0.0000	4.5800	(2,164.8241)	0.0000	0.0903	(0.4544)	0.0000	1	(0.3641)	01/06/2025
603398.SH	12/16/2024	SDB3262179005	(2,600.00)	3.7786	(9,743.21)	(9,824.37)	0.0000	4.5800	(2,164.8241)	0.0000	1.2396	(5.9078)	0.0000	1	(4.6682)	01/06/2025
603398.SH	12/16/2024	SDB3262179005	(1,300.00)	3.7786	(5,077.21)	(4,912.18)	0.0000	4.5800	(2,164.8241)	0.0000	0.6459	(2.9539)	0.0000	1	(2.3080)	01/06/2025
603398.SH	12/16/2024	SDB3262179005	(7,600.00)	3.7786	(30,106.92)	(28,717.38)	0.0000	4.5800	(2,164.8241)	0.0000	3.8303	(17.2689)	0.0000	1	(13.4386)	01/06/2025
603398.SH	12/16/2024	SDB3262179005	(100.00)	3.7786	(374.09)	(377.86)	0.0000	4.5800	(2,164.8241)	0.0000	0.0476	(0.2272)	0.0000	1	(0.1796)	01/06/2025
603398.SH	12/16/2024	SDB3262179005	(400.00)	3.7786	(1,496.38)	(1,511.44)	0.0000	4.5800	(2,164.8241)	0.0000	0.1904	(0.9089)	0.0000	1	(0.7185)	01/06/2025
603398.SH	12/16/2024	SDB3262179005	(1,100.00)	3.7786	(4,115.03)	(4,156.46)	0.0000	4.5800	(2,164.8241)	0.0000	0.5235	(2.4994)	0.0000	1	(1.9759)	01/06/2025
603398.SH	12/16/2024	SDB3262179005	(200.00)	3.7786	(748.19)	(755.72)	0.0000	4.5800	(2,164.8241)	0.0000	0.0952	(0.4544)	0.0000	1	(0.3593)	01/06/2025
603398.SH	12/16/2024	SDB3262179005	(100.00)	3.7786	(374.09)	(377.86)	0.0000	4.5800	(2,164.8241)	0.0000	0.0476	(0.2272)	0.0000	1	(0.1796)	01/06/2025
603398.SH	12/16/2024	SDB3262179005	(600.00)	3.7786	(2,244.56)	(2,267.16)	0.0000	4.5800	(2,164.8241)	0.0000	0.2856	(1.3633)	0.0000	1	(1.0778)	01/06/2025
603398.SH	12/16/2024	SDB3262179005	(300.00)	3.7786	(1,122.28)	(1,133.58)	0.0000	4.5800	(2,164.8241)	0.0000	0.1428	(0.6817)	0.0000	1	(0.5389)	01/06/2025
603398.SH	12/16/2024	SDB3262179005	(500.00)	3.7786	(1,870.47)	(1,889.30)	0.0000	4.5800	(2,164.8241)	0.0000	0.2380	(1.1361)	0.0000	1	(0.8981)	01/06/2025
603398.SH	12/16/2024	SDB3262179005	(1,300.00)	3.7786	(4,863.22)	(4,912.18)	0.0000	4.5800	(2,164.8241)	0.0000	0.6187	(2.9539)	0.0000	1	(2.3352)	01/06/2025
603398.SH	12/16/2024	SDB3262179005	(3,400.00)	3.7786	(12,719.20)	(12,847.25)	0.0000	4.5800	(2,164.8241)	0.0000	1.6182	(7.7256)	0.0000	1	(6.1074)	01/06/2025
603398.SH	12/16/2024	SDB3262179005	(200.00)	3.7786	(748.19)	(755.72)	0.0000	4.5800	(2,164.8241)	0.0000	0.0952	(0.4544)	0.0000	1	(0.3593)	01/06/2025
603398.SH	12/13/2024	SDB3262179005	(200.00)	3.6224	(710.00)	(724.49)	0.0000	4.5800	(2,164.8241)	0.0000	0.2710	(1.3070)	0.0000	3	(1.0360)	01/06/2025
603398.SH	12/13/2024	SDB3262179005	(2,600.00)	3.6224	(9,743.21)	(9,418.33)	0.0000	4.5800	(2,164.8241)	0.0000	3.7187	(16.9908)	0.0000	3	(13.2722)	01/06/2025
603398.SH	12/13/2024	SDB3262179005	(1,300.00)	3.6224	(5,077.21)	(4,709.16)	0.0000	4.5800	(2,164.8241)	0.0000	1.9378	(8.4954)	0.0000	3	(6.5576)	01/06/2025
603398.SH	12/13/2024	SDB3262179005	(7,600.00)	3.6224	(30,106.92)	(27,530.49)	0.0000	4.5800	(2,164.8241)	0.0000	11.4908	(49.6656)	0.0000	3	(38.1748)	01/06/2025
603398.SH	12/13/2024	SDB3262179005	(100.00)	3.6224	(374.09)	(362.24)	0.0000	4.5800	(2,164.8241)	0.0000	0.1428	(0.6535)	0.0000	3	(0.5107)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
BANBAO CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603398.SH	12/13/2024	SDB3262179005	(400.00)	3.6224	(1,496.38)	(1,448.97)	0.0000	4.5800	(2,164.8241)	0.0000	0.5711	(2,6140)	0.0000	3	(2,0429)	01/06/2025
603398.SH	12/13/2024	SDB3262179005	(1,100.00)	3.6224	(4,115.03)	(3,984.68)	0.0000	4.5800	(2,164.8241)	0.0000	1.5706	(7,1884)	0.0000	3	(5,6179)	01/06/2025
603398.SH	12/13/2024	SDB3262179005	(200.00)	3.6224	(748.19)	(724.49)	0.0000	4.5800	(2,164.8241)	0.0000	0.2856	(1,3070)	0.0000	3	(1,0214)	01/06/2025
603398.SH	12/13/2024	SDB3262179005	(100.00)	3.6224	(374.09)	(362.24)	0.0000	4.5800	(2,164.8241)	0.0000	0.1428	(0,6535)	0.0000	3	(0,5107)	01/06/2025
603398.SH	12/13/2024	SDB3262179005	(600.00)	3.6224	(2,244.56)	(2,173.46)	0.0000	4.5800	(2,164.8241)	0.0000	0.8567	(3,9210)	0.0000	3	(3,0643)	01/06/2025
603398.SH	12/13/2024	SDB3262179005	(300.00)	3.6224	(1,122.28)	(1,086.73)	0.0000	4.5800	(2,164.8241)	0.0000	0.4283	(1,9605)	0.0000	3	(1,5321)	01/06/2025
603398.SH	12/13/2024	SDB3262179005	(500.00)	3.6224	(1,870.47)	(1,811.22)	0.0000	4.5800	(2,164.8241)	0.0000	0.7139	(3,2675)	0.0000	3	(2,5536)	01/06/2025
603398.SH	12/13/2024	SDB3262179005	(1,300.00)	3.6224	(4,863.22)	(4,709.16)	0.0000	4.5800	(2,164.8241)	0.0000	1.8561	(8,4954)	0.0000	3	(6,6393)	01/06/2025
603398.SH	12/13/2024	SDB3262179005	(3,400.00)	3.6224	(12,719.20)	(12,316.27)	0.0000	4.5800	(2,164.8241)	0.0000	4.8545	(22,2188)	0.0000	3	(17,3643)	01/06/2025
603398.SH	12/13/2024	SDB3262179005	(200.00)	3.6224	(748.19)	(724.49)	0.0000	4.5800	(2,164.8241)	0.0000	0.2856	(1,3070)	0.0000	3	(1,0214)	01/06/2025
603398.SH	12/12/2024	SDB3262179005	(200.00)	3.5876	(710.00)	(717.53)	0.0000	4.5800	(2,164.8241)	0.0000	0.0903	(0,4315)	0.0000	1	(0,3412)	01/06/2025
603398.SH	12/12/2024	SDB3262179005	(2,600.00)	3.5876	(9,743.21)	(9,327.87)	0.0000	4.5800	(2,164.8241)	0.0000	1.2396	(5,6092)	0.0000	1	(4,3697)	01/06/2025
603398.SH	12/12/2024	SDB3262179005	(1,300.00)	3.5876	(5,077.21)	(4,663.93)	0.0000	4.5800	(2,164.8241)	0.0000	0.6459	(2,8046)	0.0000	1	(2,1587)	01/06/2025
603398.SH	12/12/2024	SDB3262179005	(7,600.00)	3.5876	(30,106.92)	(27,266.07)	0.0000	4.5800	(2,164.8241)	0.0000	3.8303	(16,3962)	0.0000	1	(12,5659)	01/06/2025
603398.SH	12/12/2024	SDB3262179005	(100.00)	3.5876	(374.09)	(358.76)	0.0000	4.5800	(2,164.8241)	0.0000	0.0476	(0,2157)	0.0000	1	(0,1681)	01/06/2025
603398.SH	12/12/2024	SDB3262179005	(400.00)	3.5876	(1,496.38)	(1,435.06)	0.0000	4.5800	(2,164.8241)	0.0000	0.1904	(0,8630)	0.0000	1	(0,6726)	01/06/2025
603398.SH	12/12/2024	SDB3262179005	(1,100.00)	3.5876	(4,115.03)	(3,946.41)	0.0000	4.5800	(2,164.8241)	0.0000	0.5235	(2,3731)	0.0000	1	(1,8496)	01/06/2025
603398.SH	12/12/2024	SDB3262179005	(200.00)	3.5876	(748.19)	(717.53)	0.0000	4.5800	(2,164.8241)	0.0000	0.0952	(0,4315)	0.0000	1	(0,3363)	01/06/2025
603398.SH	12/12/2024	SDB3262179005	(100.00)	3.5876	(374.09)	(358.76)	0.0000	4.5800	(2,164.8241)	0.0000	0.0476	(0,2157)	0.0000	1	(0,1681)	01/06/2025
603398.SH	12/12/2024	SDB3262179005	(600.00)	3.5876	(2,244.56)	(2,152.58)	0.0000	4.5800	(2,164.8241)	0.0000	0.2856	(1,2944)	0.0000	1	(1,0089)	01/06/2025
603398.SH	12/12/2024	SDB3262179005	(300.00)	3.5876	(1,122.28)	(1,076.29)	0.0000	4.5800	(2,164.8241)	0.0000	0.1428	(0,6472)	0.0000	1	(0,5044)	01/06/2025
603398.SH	12/12/2024	SDB3262179005	(500.00)	3.5876	(1,870.47)	(1,793.82)	0.0000	4.5800	(2,164.8241)	0.0000	0.2380	(1,0787)	0.0000	1	(0,8407)	01/06/2025
603398.SH	12/12/2024	SDB3262179005	(1,300.00)	3.5876	(4,863.22)	(4,663.93)	0.0000	4.5800	(2,164.8241)	0.0000	0.6187	(2,8046)	0.0000	1	(2,1859)	01/06/2025
603398.SH	12/12/2024	SDB3262179005	(3,400.00)	3.5876	(12,719.20)	(12,197.98)	0.0000	4.5800	(2,164.8241)	0.0000	1.6182	(7,3351)	0.0000	1	(5,7170)	01/06/2025
603398.SH	12/12/2024	SDB3262179005	(200.00)	3.5876	(748.19)	(717.53)	0.0000	4.5800	(2,164.8241)	0.0000	0.0952	(0,4315)	0.0000	1	(0,3363)	01/06/2025
603398.SH	12/11/2024	SDB3262179005	(200.00)	3.8440	(710.00)	(768.80)	0.0000	4.5800	(2,164.8241)	0.0000	0.0903	(0,4623)	0.0000	1	(0,3720)	01/06/2025
603398.SH	12/11/2024	SDB3262179005	(2,600.00)	3.8440	(9,743.21)	(9,994.36)	0.0000	4.5800	(2,164.8241)	0.0000	1.2396	(6,0100)	0.0000	1	(4,7705)	01/06/2025
603398.SH	12/11/2024	SDB3262179005	(1,300.00)	3.8440	(5,077.21)	(4,997.18)	0.0000	4.5800	(2,164.8241)	0.0000	0.6459	(3,0050)	0.0000	1	(2,3591)	01/06/2025
603398.SH	12/11/2024	SDB3262179005	(7,600.00)	3.8440	(30,106.92)	(29,214.27)	0.0000	4.5800	(2,164.8241)	0.0000	3.8303	(17,5677)	0.0000	1	(13,7374)	01/06/2025
603398.SH	12/11/2024	SDB3262179005	(100.00)	3.8440	(374.09)	(384.40)	0.0000	4.5800	(2,164.8241)	0.0000	0.0476	(0,2312)	0.0000	1	(0,1836)	01/06/2025
603398.SH	12/11/2024	SDB3262179005	(400.00)	3.8440	(1,496.38)	(1,537.59)	0.0000	4.5800	(2,164.8241)	0.0000	0.1904	(0,9246)	0.0000	1	(0,7342)	01/06/2025
603398.SH	12/11/2024	SDB3262179005	(1,100.00)	3.8440	(4,115.03)	(4,228.38)	0.0000	4.5800	(2,164.8241)	0.0000	0.5235	(2,5427)	0.0000	1	(2,0192)	01/06/2025
603398.SH	12/11/2024	SDB3262179005	(200.00)	3.8440	(748.19)	(768.80)	0.0000	4.5800	(2,164.8241)	0.0000	0.0952	(0,4623)	0.0000	1	(0,3671)	01/06/2025
603398.SH	12/11/2024	SDB3262179005	(100.00)	3.8440	(374.09)	(384.40)	0.0000	4.5800	(2,164.8241)	0.0000	0.0476	(0,2312)	0.0000	1	(0,1836)	01/06/2025
603398.SH	12/11/2024	SDB3262179005	(600.00)	3.8440	(2,244.56)	(2,306.39)	0.0000	4.5800	(2,164.8241)	0.0000	0.2856	(1,3869)	0.0000	1	(1,1014)	01/06/2025
603398.SH	12/11/2024	SDB3262179005	(300.00)	3.8440	(1,122.28)	(1,153.19)	0.0000	4.5800	(2,164.8241)	0.0000	0.1428	(0,6935)	0.0000	1	(0,5507)	01/06/2025
603398.SH	12/11/2024	SDB3262179005	(500.00)	3.8440	(1,870.47)	(1,921.99)	0.0000	4.5800	(2,164.8241)	0.0000	0.2380	(1,1558)	0.0000	1	(0,9178)	01/06/2025
603398.SH	12/11/2024	SDB3262179005	(1,300.00)	3.8440	(4,863.22)	(4,997.18)	0.0000	4.5800	(2,164.8241)	0.0000	0.6187	(3,0050)	0.0000	1	(2,3863)	01/06/2025
603398.SH	12/11/2024	SDB3262179005	(3,400.00)	3.8440	(12,719.20)	(13,069.54)	0.0000	4.5800	(2,164.8241)	0.0000	1.6182	(7,8592)	0.0000	1	(6,2411)	01/06/2025
603398.SH	12/11/2024	SDB3262179005	(200.00)	3.8440	(748.19)	(768.80)	0.0000	4.5800	(2,164.8241)	0.0000	0.0952	(0,4623)	0.0000	1	(0,3671)	01/06/2025
603398.SH	12/10/2024	SDB3262179005	(200.00)	3.8292	(710.00)	(765.85)	0.0000	4.5800	(2,164.8241)	0.0000	0.0903	(0,4605)	0.0000	1	(0,3702)	01/06/2025
603398.SH	12/10/2024	SDB3262179005	(2,600.00)	3.8292	(9,743.21)	(9,956.02)	0.0000	4.5800	(2,164.8241)	0.0000	1.2396	(5,9870)	0.0000	1	(4,7474)	01/06/2025
603398.SH	12/10/2024	SDB3262179005	(1,300.00)	3.8292	(5,077.21)	(4,978.01)	0.0000	4.5800	(2,164.8241)	0.0000	0.6459	(2,9935)	0.0000	1	(2,3475)	01/06/2025
603398.SH	12/10/2024	SDB3262179005	(7,600.00)	3.8292	(30,106.92)	(29,102.20)	0.0000	4.5800	(2,164.8241)	0.0000	3.8303	(17,5003)	0.0000	1	(13,6700)	01/06/2025
603398.SH	12/10/2024	SDB3262179005	(100.00)	3.8292	(374.09)	(382.92)	0.0000	4.5800	(2,164.8241)	0.0000	0.0476	(0,2303)	0.0000	1	(0,1827)	01/06/2025
603398.SH	12/10/2024	SDB3262179005	(400.00)	3.8292	(1,496.38)	(1,531.69)	0.0000	4.5800	(2,164.8241)	0.0000	0.1904	(0,9211)	0.0000	1	(0,7307)	01/06/2025
603398.SH	12/10/2024	SDB3262179005	(1,100.00)	3.8292	(4,115.03)	(4,212.16)	0.0000	4.5800	(2,164.8241)	0.0000	0.5235	(2,5329)	0.0000	1	(2,0094)	01/06/2025
603398.SH	12/10/2024	SDB3262179005	(200.00)	3.8292	(748.19)	(765.85)	0.0000	4.5800	(2,164.8241)	0.0000	0.0952	(0,4605)	0.0000	1	(0,3653)	01/06/2025
603398.SH	12/10/2024	SDB3262179005	(100.00)	3.8292	(374.09)	(382.92)	0.0000	4.5800	(2,164.8241)	0.0000	0.0476	(0,2303)	0.0000	1	(0,1827)	01/06/2025
603398.SH	12/10/2024	SDB3262179005	(600.00)	3.8292	(2,244.56)	(2,297.54)	0.0000	4.5800	(2,164.8241)	0.0000	0.2856	(1,3816)	0.0000	1	(1,0960)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
BANBAO CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603398.SH	12/10/2024	SDB3262179005	(300.00)	3.8292	(1,122.28)	(1,148.77)	0.0000	4.5800	(2,164.8241)	0.0000	0.1428	(0.6908)	0.0000	1	(0.5480)	01/06/2025
603398.SH	12/10/2024	SDB3262179005	(500.00)	3.8292	(1,870.47)	(1,914.62)	0.0000	4.5800	(2,164.8241)	0.0000	0.2380	(1.1513)	0.0000	1	(0.9134)	01/06/2025
603398.SH	12/10/2024	SDB3262179005	(1,300.00)	3.8292	(4,863.22)	(4,978.01)	0.0000	4.5800	(2,164.8241)	0.0000	0.6187	(2.9935)	0.0000	1	(2.3748)	01/06/2025
603398.SH	12/10/2024	SDB3262179005	(3,400.00)	3.8292	(12,719.20)	(13,019.41)	0.0000	4.5800	(2,164.8241)	0.0000	1.6182	(7.8291)	0.0000	1	(6.2109)	01/06/2025
603398.SH	12/10/2024	SDB3262179005	(200.00)	3.8292	(748.19)	(765.85)	0.0000	4.5800	(2,164.8241)	0.0000	0.0952	(0.4605)	0.0000	1	(0.3653)	01/06/2025
603398.SH	12/09/2024	SDB3262179005	(1,300.00)	3.5443	(5,077.21)	(4,607.55)	0.0000	4.5800	(2,179.5321)	0.0000	0.6459	(2.7895)	0.0000	1	(2.1436)	01/06/2025
603398.SH	12/09/2024	SDB3262179005	(7,600.00)	3.5443	(30,106.92)	(26,936.44)	0.0000	4.5800	(2,179.5321)	0.0000	3.8303	(16.3080)	0.0000	1	(12.4777)	01/06/2025
603398.SH	12/09/2024	SDB3262179005	(100.00)	3.5443	(374.09)	(354.43)	0.0000	4.5800	(2,179.5321)	0.0000	0.0476	(0.2146)	0.0000	1	(0.1670)	01/06/2025
603398.SH	12/09/2024	SDB3262179005	(400.00)	3.5443	(1,496.38)	(1,417.71)	0.0000	4.5800	(2,179.5321)	0.0000	0.1904	(0.8583)	0.0000	1	(0.6679)	01/06/2025
603398.SH	12/09/2024	SDB3262179005	(1,100.00)	3.5443	(4,115.03)	(3,898.70)	0.0000	4.5800	(2,179.5321)	0.0000	0.5235	(2.3604)	0.0000	1	(1.8368)	01/06/2025
603398.SH	12/09/2024	SDB3262179005	(200.00)	3.5443	(748.19)	(708.85)	0.0000	4.5800	(2,179.5321)	0.0000	0.0952	(0.4292)	0.0000	1	(0.3340)	01/06/2025
603398.SH	12/09/2024	SDB3262179005	(100.00)	3.5443	(374.09)	(354.43)	0.0000	4.5800	(2,179.5321)	0.0000	0.0476	(0.2146)	0.0000	1	(0.1670)	01/06/2025
603398.SH	12/09/2024	SDB3262179005	(600.00)	3.5443	(2,244.56)	(2,126.56)	0.0000	4.5800	(2,179.5321)	0.0000	0.2856	(1.2875)	0.0000	1	(1.0019)	01/06/2025
603398.SH	12/09/2024	SDB3262179005	(300.00)	3.5443	(1,122.28)	(1,063.28)	0.0000	4.5800	(2,179.5321)	0.0000	0.1428	(0.6437)	0.0000	1	(0.5010)	01/06/2025
603398.SH	12/09/2024	SDB3262179005	(500.00)	3.5443	(1,870.47)	(1,772.13)	0.0000	4.5800	(2,179.5321)	0.0000	0.2380	(1.0729)	0.0000	1	(0.8349)	01/06/2025
603398.SH	12/09/2024	SDB3262179005	(1,300.00)	3.5443	(4,863.22)	(4,607.55)	0.0000	4.5800	(2,179.5321)	0.0000	0.6187	(2.7895)	0.0000	1	(2.1708)	01/06/2025
603398.SH	12/09/2024	SDB3262179005	(3,400.00)	3.5443	(12,719.20)	(12,050.51)	0.0000	4.5800	(2,179.5321)	0.0000	1.6182	(7.2957)	0.0000	1	(5.6775)	01/06/2025
603398.SH	12/09/2024	SDB3262179005	(200.00)	3.5443	(748.19)	(708.85)	0.0000	4.5800	(2,179.5321)	0.0000	0.0952	(0.4292)	0.0000	1	(0.3340)	01/06/2025
603398.SH	12/06/2024	SDB3262179005	(100.00)	3.9304	(374.09)	(393.04)	0.0000	4.5800	(2,021.6463)	0.0000	0.1428	(0.6622)	0.0000	3	(0.5194)	01/06/2025
603398.SH	12/06/2024	SDB3262179005	(400.00)	3.9304	(1,496.38)	(1,572.16)	0.0000	4.5800	(2,021.6463)	0.0000	0.5711	(2.6486)	0.0000	3	(2.0775)	01/06/2025
603398.SH	12/06/2024	SDB3262179005	(1,100.00)	3.9304	(4,115.03)	(4,323.45)	0.0000	4.5800	(2,021.6463)	0.0000	1.5706	(7.2837)	0.0000	3	(5.7132)	01/06/2025
603398.SH	12/06/2024	SDB3262179005	(200.00)	3.9304	(748.19)	(786.08)	0.0000	4.5800	(2,021.6463)	0.0000	0.2856	(1.3243)	0.0000	3	(1.0388)	01/06/2025
603398.SH	12/06/2024	SDB3262179005	(100.00)	3.9304	(374.09)	(393.04)	0.0000	4.5800	(2,021.6463)	0.0000	0.1428	(0.6622)	0.0000	3	(0.5194)	01/06/2025
603398.SH	12/06/2024	SDB3262179005	(600.00)	3.9304	(2,244.56)	(2,358.24)	0.0000	4.5800	(2,021.6463)	0.0000	0.8567	(3.9729)	0.0000	3	(3.1163)	01/06/2025
603398.SH	12/06/2024	SDB3262179005	(300.00)	3.9304	(1,122.28)	(1,179.12)	0.0000	4.5800	(2,021.6463)	0.0000	0.4283	(1.9865)	0.0000	3	(1.5581)	01/06/2025
603398.SH	12/06/2024	SDB3262179005	(500.00)	3.9304	(1,870.47)	(1,965.20)	0.0000	4.5800	(2,021.6463)	0.0000	0.7139	(3.3108)	0.0000	3	(2.5969)	01/06/2025
603398.SH	12/06/2024	SDB3262179005	(1,300.00)	3.9304	(4,863.22)	(5,109.53)	0.0000	4.5800	(2,021.6463)	0.0000	1.8561	(8.6080)	0.0000	3	(6.7519)	01/06/2025
603398.SH	12/06/2024	SDB3262179005	(3,400.00)	3.9304	(12,719.20)	(13,363.38)	0.0000	4.5800	(2,021.6463)	0.0000	4.8545	(22.5134)	0.0000	3	(17.6589)	01/06/2025
603398.SH	12/06/2024	SDB3262179005	(200.00)	3.9304	(748.19)	(786.08)	0.0000	4.5800	(2,021.6463)	0.0000	0.2856	(1.3243)	0.0000	3	(1.0388)	01/06/2025
603398.SH	12/05/2024	SDB3262179005	(100.00)	3.8605	(374.09)	(386.05)	0.0000	4.5800	(2,021.6463)	0.0000	0.0476	(0.2168)	0.0000	1	(0.1692)	01/06/2025
603398.SH	12/05/2024	SDB3262179005	(400.00)	3.8605	(1,496.38)	(1,544.22)	0.0000	4.5800	(2,021.6463)	0.0000	0.1904	(0.8672)	0.0000	1	(0.6768)	01/06/2025
603398.SH	12/05/2024	SDB3262179005	(1,100.00)	3.8605	(4,115.03)	(4,246.59)	0.0000	4.5800	(2,021.6463)	0.0000	0.5235	(2.3848)	0.0000	1	(1.8612)	01/06/2025
603398.SH	12/05/2024	SDB3262179005	(200.00)	3.8605	(748.19)	(772.11)	0.0000	4.5800	(2,021.6463)	0.0000	0.0952	(0.4336)	0.0000	1	(0.3384)	01/06/2025
603398.SH	12/05/2024	SDB3262179005	(100.00)	3.8605	(374.09)	(386.05)	0.0000	4.5800	(2,021.6463)	0.0000	0.0476	(0.2168)	0.0000	1	(0.1692)	01/06/2025
603398.SH	12/05/2024	SDB3262179005	(600.00)	3.8605	(2,244.56)	(2,316.32)	0.0000	4.5800	(2,021.6463)	0.0000	0.2856	(1.3008)	0.0000	1	(1.0152)	01/06/2025
603398.SH	12/05/2024	SDB3262179005	(300.00)	3.8605	(1,122.28)	(1,158.16)	0.0000	4.5800	(2,021.6463)	0.0000	0.1428	(0.6504)	0.0000	1	(0.5076)	01/06/2025
603398.SH	12/05/2024	SDB3262179005	(500.00)	3.8605	(1,870.47)	(1,930.27)	0.0000	4.5800	(2,021.6463)	0.0000	0.2380	(1.0840)	0.0000	1	(0.8460)	01/06/2025
603398.SH	12/05/2024	SDB3262179005	(1,300.00)	3.8605	(4,863.22)	(5,018.70)	0.0000	4.5800	(2,021.6463)	0.0000	0.6187	(2.8183)	0.0000	1	(2.1996)	01/06/2025
603398.SH	12/05/2024	SDB3262179005	(3,400.00)	3.8605	(12,719.20)	(13,125.83)	0.0000	4.5800	(2,021.6463)	0.0000	1.6182	(7.3711)	0.0000	1	(5.7529)	01/06/2025
603398.SH	12/05/2024	SDB3262179005	(200.00)	3.8605	(748.19)	(772.11)	0.0000	4.5800	(2,021.6463)	0.0000	0.0952	(0.4336)	0.0000	1	(0.3384)	01/06/2025
603398.SH	12/04/2024	SDB3262179005	(100.00)	3.7409	(374.09)	(374.09)	0.0000	4.5800	(2,021.6463)	0.0000	0.0476	(0.2101)	0.0000	1	(0.1625)	01/06/2025
603398.SH	12/04/2024	SDB3262179005	(400.00)	3.7409	(1,496.38)	(1,496.38)	0.0000	4.5800	(2,021.6463)	0.0000	0.1904	(0.8403)	0.0000	1	(0.6499)	01/06/2025
603398.SH	12/04/2024	SDB3262179005	(1,100.00)	3.7409	(4,115.03)	(4,115.03)	0.0000	4.5800	(2,021.6463)	0.0000	0.5235	(2.3109)	0.0000	1	(1.7873)	01/06/2025
603398.SH	12/04/2024	SDB3262179005	(200.00)	3.7409	(748.19)	(748.19)	0.0000	4.5800	(2,021.6463)	0.0000	0.0952	(0.4202)	0.0000	1	(0.3250)	01/06/2025
603398.SH	12/04/2024	SDB3262179005	(100.00)	3.7409	(374.09)	(374.09)	0.0000	4.5800	(2,021.6463)	0.0000	0.0476	(0.2101)	0.0000	1	(0.1625)	01/06/2025
603398.SH	12/04/2024	SDB3262179005	(600.00)	3.7409	(2,244.56)	(2,244.56)	0.0000	4.5800	(2,021.6463)	0.0000	0.2856	(1.2605)	0.0000	1	(0.9749)	01/06/2025
603398.SH	12/04/2024	SDB3262179005	(300.00)	3.7409	(1,122.28)	(1,122.28)	0.0000	4.5800	(2,021.6463)	0.0000	0.1428	(0.6302)	0.0000	1	(0.4875)	01/06/2025
603398.SH	12/04/2024	SDB3262179005	(500.00)	3.7409	(1,870.47)	(1,870.47)	0.0000	4.5800	(2,021.6463)	0.0000	0.2380	(1.0504)	0.0000	1	(0.8124)	01/06/2025
603398.SH	12/04/2024	SDB3262179005	(1,300.00)	3.7409	(4,863.22)	(4,863.22)	0.0000	4.5800	(2,021.6463)	0.0000	0.6187	(2.7310)	0.0000	1	(2.1123)	01/06/2025
603398.SH	12/04/2024	SDB3262179005	(3,400.00)	3.7409	(12,719.20)	(12,719.20)	0.0000	4.5800	(2,021.6463)	0.0000	1.6182	(7.1427)	0.0000	1	(5.5245)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
BANBAO CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603398.SH	12/04/2024	SDB3262179005	(200.00)	3.7409	(748.19)	(748.19)	0.0000	4.5800	(2,021.6463)	0.0000	0.0952	(0.4202)	0.0000	1	(0.3250)	01/06/2025
TOTAL BANBAO CO.,LTD. CMN CLASS A SERIES NORTHBOUND											281.0182	(1,211.4325)	0.0000		(930.4143)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
BANK OF BEIJING CO., LTD. CMN CLASS A SERIES NORTHBOUND																
601169.SH	01/03/2025	SDB3264054670	(113,600.00)	0.8564	(95,372.88)	(97,289.31)	0.0000	4.3300	(560.5901)	0.0000	34.4137	(45.4495)	0.0000	3	(11.0358)	01/06/2025
601169.SH	01/03/2025	SDB3264054670	(14,600.00)	0.8564	(12,286.34)	(12,503.73)	0.0000	4.3300	(560.5901)	0.0000	4.4333	(5.8412)	0.0000	3	(1.4079)	01/06/2025
601169.SH	01/03/2025	SDB3264054670	(897,600.00)	0.8564	(752,898.80)	(768,722.59)	0.0000	4.3300	(560.5901)	0.0000	271.6710	(359.1152)	0.0000	3	(87.4442)	01/06/2025
601169.SH	01/03/2025	SDB3264054670	(227,500.00)	0.8564	(185,238.69)	(194,835.55)	0.0000	4.3300	(560.5901)	0.0000	66.8403	(91.0191)	0.0000	3	(24.1788)	01/06/2025
601169.SH	01/03/2025	SDB3264054670	(473,300.00)	0.8564	(384,897.97)	(405,343.59)	0.0000	4.3300	(560.5901)	0.0000	138.8840	(189.3597)	0.0000	3	(50.4756)	01/06/2025
601169.SH	01/02/2025	SDB3264054670	(113,600.00)	0.8421	(95,372.88)	(95,658.92)	0.0000	4.3300	(560.5901)	0.0000	11.4712	(14.8960)	0.0000	1	(3.4247)	01/06/2025
601169.SH	01/02/2025	SDB3264054670	(14,600.00)	0.8421	(12,286.34)	(12,294.19)	0.0000	4.3300	(560.5901)	0.0000	1.4778	(1.9144)	0.0000	1	(0.4367)	01/06/2025
601169.SH	01/02/2025	SDB3264054670	(897,600.00)	0.8421	(752,898.80)	(755,840.24)	0.0000	4.3300	(560.5901)	0.0000	90.5570	(117.6990)	0.0000	1	(27.1420)	01/06/2025
601169.SH	01/02/2025	SDB3264054670	(227,500.00)	0.8421	(185,238.69)	(191,570.47)	0.0000	4.3300	(560.5901)	0.0000	22.2801	(29.8313)	0.0000	1	(7.5512)	01/06/2025
601169.SH	01/02/2025	SDB3264054670	(473,300.00)	0.8421	(384,897.97)	(398,550.78)	0.0000	4.3300	(560.5901)	0.0000	46.2947	(62.0621)	0.0000	1	(15.7674)	01/06/2025
601169.SH	12/31/2024	SDB3264054670	(227,500.00)	0.8283	(185,238.69)	(188,440.07)	0.0000	4.3300	(1,125.0000)	0.0000	44.5602	(117.7750)	0.0000	2	(73.2148)	01/06/2025
601169.SH	12/31/2024	SDB3264054670	(473,300.00)	0.8283	(384,897.97)	(392,038.18)	0.0000	4.3300	(1,125.0000)	0.0000	92.5893	(245.0239)	0.0000	2	(152.4345)	01/06/2025
601169.SH	12/30/2024	SDB3264054670	(227,500.00)	0.8117	(185,238.69)	(184,669.48)	0.0000	4.3300	(1,125.0000)	0.0000	22.2801	(57.7092)	0.0000	1	(35.4291)	01/06/2025
601169.SH	12/30/2024	SDB3264054670	(473,300.00)	0.8117	(384,897.97)	(384,193.70)	0.0000	4.3300	(1,125.0000)	0.0000	46.2947	(120.0605)	0.0000	1	(73.7659)	01/06/2025
601169.SH	12/30/2024	SDB3264054670	(55,000.00)	0.8117	(44,727.21)	(44,645.37)	0.0000	4.3300	(1,125.0000)	0.0000	5.3797	(13.9517)	0.0000	1	(8.5720)	01/06/2025
601169.SH	12/27/2024	SDB3264054670	(227,500.00)	0.8019	(185,238.69)	(182,423.38)	0.0000	4.3300	(1,125.0000)	0.0000	66.8403	(171.0219)	0.0000	3	(104.1816)	01/06/2025
601169.SH	12/27/2024	SDB3264054670	(473,300.00)	0.8019	(384,897.97)	(379,520.81)	0.0000	4.3300	(1,125.0000)	0.0000	138.8840	(355.8008)	0.0000	3	(216.9167)	01/06/2025
601169.SH	12/27/2024	SDB3264054670	(55,000.00)	0.8019	(44,727.21)	(44,102.35)	0.0000	4.3300	(1,125.0000)	0.0000	16.1391	(41.3460)	0.0000	3	(25.2069)	01/06/2025
601169.SH	12/26/2024	SDB3264054670	(227,500.00)	0.8067	(185,238.69)	(183,517.88)	0.0000	4.3300	(1,125.0000)	0.0000	22.2801	(57.3493)	0.0000	1	(35.0692)	01/06/2025
601169.SH	12/26/2024	SDB3264054670	(473,300.00)	0.8067	(384,897.97)	(381,797.86)	0.0000	4.3300	(1,125.0000)	0.0000	46.2947	(119.3118)	0.0000	1	(73.0172)	01/06/2025
601169.SH	12/26/2024	SDB3264054670	(55,000.00)	0.8067	(44,727.21)	(44,366.96)	0.0000	4.3300	(1,125.0000)	0.0000	5.3797	(13.8647)	0.0000	1	(8.4850)	01/06/2025
601169.SH	12/24/2024	SDB3264054670	(227,500.00)	0.8067	(185,238.69)	(183,517.88)	0.0000	4.3300	(1,125.0000)	0.0000	44.5602	(114.6987)	0.0000	2	(70.1385)	01/06/2025
601169.SH	12/24/2024	SDB3264054670	(473,300.00)	0.8067	(384,897.97)	(381,797.86)	0.0000	4.3300	(1,125.0000)	0.0000	92.5893	(238.6237)	0.0000	2	(146.0343)	01/06/2025
601169.SH	12/24/2024	SDB3264054670	(55,000.00)	0.8067	(44,727.21)	(44,366.96)	0.0000	4.3300	(1,125.0000)	0.0000	10.7594	(27.7294)	0.0000	2	(16.9700)	01/06/2025
601169.SH	12/23/2024	SDB3264054670	(227,500.00)	0.8175	(185,238.69)	(185,984.21)	0.0000	4.3300	(1,125.0000)	0.0000	22.2801	(58.1201)	0.0000	1	(35.8400)	01/06/2025
601169.SH	12/23/2024	SDB3264054670	(473,300.00)	0.8175	(384,897.97)	(386,928.90)	0.0000	4.3300	(1,125.0000)	0.0000	46.2947	(120.9153)	0.0000	1	(74.6206)	01/06/2025
601169.SH	12/23/2024	SDB3264054670	(55,000.00)	0.8175	(44,727.21)	(44,963.22)	0.0000	4.3300	(1,125.0000)	0.0000	5.3797	(14.0510)	0.0000	1	(8.6713)	01/06/2025
601169.SH	12/20/2024	SDB3264054670	(227,500.00)	0.8036	(185,238.69)	(182,827.42)	0.0000	4.3300	(1,125.0000)	0.0000	66.8403	(171.4007)	0.0000	3	(104.5604)	01/06/2025
601169.SH	12/20/2024	SDB3264054670	(473,300.00)	0.8036	(384,897.97)	(380,361.39)	0.0000	4.3300	(1,125.0000)	0.0000	138.8840	(356.5888)	0.0000	3	(217.7048)	01/06/2025
601169.SH	12/20/2024	SDB3264054670	(55,000.00)	0.8036	(44,727.21)	(44,200.04)	0.0000	4.3300	(1,125.0000)	0.0000	16.1391	(41.4375)	0.0000	3	(25.2985)	01/06/2025
601169.SH	12/19/2024	SDB3264054670	(227,500.00)	0.8137	(185,238.69)	(185,125.62)	0.0000	4.5800	(1,125.0000)	0.0000	23.5665	(57.8518)	0.0000	1	(34.2853)	01/06/2025
601169.SH	12/19/2024	SDB3264054670	(473,300.00)	0.8137	(384,897.97)	(385,142.67)	0.0000	4.5800	(1,125.0000)	0.0000	48.9676	(120.3571)	0.0000	1	(71.3895)	01/06/2025
601169.SH	12/19/2024	SDB3264054670	(55,000.00)	0.8137	(44,727.21)	(44,755.65)	0.0000	4.5800	(1,125.0000)	0.0000	5.6903	(13.9861)	0.0000	1	(8.2958)	01/06/2025
601169.SH	12/18/2024	SDB3264054670	(227,500.00)	0.8054	(185,238.69)	(183,219.86)	0.0000	4.5800	(1,125.0000)	0.0000	23.5665	(57.2562)	0.0000	1	(33.6897)	01/06/2025
601169.SH	12/18/2024	SDB3264054670	(473,300.00)	0.8054	(384,897.97)	(381,177.83)	0.0000	4.5800	(1,125.0000)	0.0000	48.9676	(119.1181)	0.0000	1	(70.1505)	01/06/2025
601169.SH	12/18/2024	SDB3264054670	(55,000.00)	0.8054	(44,727.21)	(44,294.91)	0.0000	4.5800	(1,125.0000)	0.0000	5.6903	(13.8422)	0.0000	1	(8.1519)	01/06/2025
601169.SH	12/17/2024	SDB3264054670	(227,500.00)	0.8106	(185,238.69)	(184,413.32)	0.0000	4.5800	(1,125.0000)	0.0000	23.5665	(57.6292)	0.0000	1	(34.0627)	01/06/2025
601169.SH	12/17/2024	SDB3264054670	(473,300.00)	0.8106	(384,897.97)	(383,660.77)	0.0000	4.5800	(1,125.0000)	0.0000	48.9676	(119.8940)	0.0000	1	(70.9264)	01/06/2025
601169.SH	12/17/2024	SDB3264054670	(64,300.00)	0.8106	(52,290.17)	(52,122.09)	0.0000	4.5800	(1,125.0000)	0.0000	6.6525	(16.2882)	0.0000	1	(9.6357)	01/06/2025
601169.SH	12/16/2024	SDB3264054670	(227,500.00)	0.8020	(185,238.69)	(182,460.23)	0.0000	4.5800	(1,125.0000)	0.0000	23.5665	(57.0188)	0.0000	1	(33.4523)	01/06/2025
601169.SH	12/16/2024	SDB3264054670	(473,300.00)	0.8020	(384,897.97)	(379,597.49)	0.0000	4.5800	(1,125.0000)	0.0000	48.9676	(118.6242)	0.0000	1	(69.6566)	01/06/2025
601169.SH	12/16/2024	SDB3264054670	(64,300.00)	0.8020	(52,290.17)	(51,570.08)	0.0000	4.5800	(1,125.0000)	0.0000	6.6525	(16.1156)	0.0000	1	(9.4632)	01/06/2025
601169.SH	12/13/2024	SDB3264054670	(227,500.00)	0.8142	(185,238.69)	(185,238.69)	0.0000	4.5800	(1,125.0000)	0.0000	70.6994	(173.6613)	0.0000	3	(102.9618)	01/06/2025
601169.SH	12/13/2024	SDB3264054670	(473,300.00)	0.8132	(384,897.97)	(384,897.97)	0.0000	4.5800	(1,125.0000)	0.0000	146.9027	(360.8418)	0.0000	3	(213.9391)	01/06/2025
601169.SH	12/13/2024	SDB3264054670	(64,300.00)	0.8132	(52,290.17)	(52,290.17)	0.0000	4.5800	(1,125.0000)	0.0000	19.9574	(49.0220)	0.0000	3	(29.0646)	01/06/2025
TOTAL BANK OF BEIJING CO., LTD. CMN CLASS A SERIES NORTHBOUND											2,191.3530	(4,725.4740)	0.0000		(2,534.1209)	

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
BANK OF CHINA LIMITED CMN CLASS A SERIES NORTHBOUND																
601988.SH	01/03/2025	SDB3264857844	(125,600.00)	0.7565	(93,942.39)	(95,022.68)	0.0000	4.3300	(325.0000)	0.0000	33.8975	(25.7353)	0.0000	3	8.1622	01/06/2025
601988.SH	01/02/2025	SDB3264857844	(210,600.00)	0.7479	(157,518.06)	(157,518.06)	0.0000	4.3300	(325.0000)	0.0000	18.9459	(14.2204)	0.0000	1	4.7255	01/06/2025
601988.SH	01/02/2025	SDB3264857844	(42,300.00)	0.7485	(31,660.83)	(31,660.83)	0.0000	4.3300	(325.0000)	0.0000	3.8081	(2.8583)	0.0000	1	0.9498	01/06/2025
601988.SH	01/02/2025	SDB3264857844	(243,100.00)	0.7437	(180,793.96)	(180,793.96)	0.0000	4.3300	(325.0000)	0.0000	21.7455	(16.3217)	0.0000	1	5.4238	01/06/2025
TOTAL BANK OF CHINA LIMITED CMN CLASS A SERIES NORTHBOUND											78.3971	(59.1356)	0.0000		19.2614	

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
BANK OF COMMUNICATIONS CO., LTD. CMN CLASS A SERIES NORTHBOUND																
601328.SH	01/03/2025	SDB3264649828	(169,200.00)	1.0698	(178,336.97)	(181,017.10)	0.0000	4.3300	(825.0000)	0.0000	64.3499	(124.4493)	0.0000	3	(60.0993)	01/06/2025
601328.SH	01/02/2025	SDB3264649828	(202,000.00)	1.0557	(212,908.20)	(213,244.33)	0.0000	4.3300	(825.0000)	0.0000	25.6081	(48.8685)	0.0000	1	(23.2604)	01/06/2025
601328.SH	12/31/2024	SDB3264649828	(287,000.00)	1.0583	(302,498.29)	(303,736.98)	0.0000	4.3300	(825.0000)	0.0000	72.7676	(139.2128)	0.0000	2	(66.4451)	01/06/2025
601328.SH	12/31/2024	SDB3264649828	(71,200.00)	1.0583	(74,610.20)	(75,352.17)	0.0000	4.3300	(825.0000)	0.0000	17.9479	(34.5364)	0.0000	2	(16.5885)	01/06/2025
601328.SH	12/31/2024	SDB3264649828	(3,300.00)	1.0583	(3,485.27)	(3,492.45)	0.0000	4.3300	(825.0000)	0.0000	0.8384	(1.6007)	0.0000	2	(0.7623)	01/06/2025
601328.SH	12/31/2024	SDB3264649828	(5,000.00)	1.0583	(5,209.27)	(5,291.59)	0.0000	4.3300	(825.0000)	0.0000	1.2531	(2.4253)	0.0000	2	(1.1722)	01/06/2025
601328.SH	12/31/2024	SDB3264649828	(7,600.00)	1.0583	(7,940.67)	(8,043.21)	0.0000	4.3300	(825.0000)	0.0000	1.9102	(3.6865)	0.0000	2	(1.7763)	01/06/2025
601328.SH	12/30/2024	SDB3264649828	(5,000.00)	1.0419	(5,209.27)	(5,209.27)	0.0000	4.3300	(825.0000)	0.0000	0.6266	(1.1938)	0.0000	1	(0.5672)	01/06/2025
601328.SH	12/30/2024	SDB3264649828	(7,600.00)	1.0448	(7,940.67)	(7,940.67)	0.0000	4.3300	(825.0000)	0.0000	0.9551	(1.8197)	0.0000	1	(0.8647)	01/06/2025
601328.SH	12/05/2024	SDB3263426673	(79,000.00)	0.9936	(80,024.63)	(78,495.35)	0.0000	4.5800	(900.0000)	0.0000	10.1809	(19.6238)	0.0000	1	(9.4429)	01/06/2025
601328.SH	12/05/2024	SDB3263426673	(205,500.00)	0.9936	(208,165.33)	(204,187.27)	0.0000	4.5800	(900.0000)	0.0000	26.4833	(51.0468)	0.0000	1	(24.5636)	01/06/2025
601328.SH	12/05/2024	SDB3263426673	(2,700.00)	0.9936	(2,735.02)	(2,682.75)	0.0000	4.5800	(900.0000)	0.0000	0.3480	(0.6707)	0.0000	1	(0.3227)	01/06/2025
601328.SH	12/04/2024	SDB3263426673	(79,000.00)	1.0217	(80,024.63)	(80,717.85)	0.0000	4.5800	(900.0000)	0.0000	10.1809	(20.1795)	0.0000	1	(9.9986)	01/06/2025
601328.SH	12/04/2024	SDB3263426673	(205,500.00)	1.0250	(208,165.33)	(210,635.03)	0.0000	4.5800	(900.0000)	0.0000	26.4833	(52.6588)	0.0000	1	(26.1755)	01/06/2025
601328.SH	12/04/2024	SDB3263426673	(2,700.00)	1.0124	(2,735.02)	(2,733.54)	0.0000	4.5800	(900.0000)	0.0000	0.3480	(0.6834)	0.0000	1	(0.3354)	01/06/2025
TOTAL BANK OF COMMUNICATIONS CO., LTD. CMN CLASS A SERIES NORTHBOUND												260.2812	(502.6559)	0.0000	(242.3747)	

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
BANK OF NANJING CO., LTD. CMN CLASS A SERIES NORTHBOUND																
601009.SH	12/06/2024	SDB3263308444	(21,600.00)	1.4563	(31,551.60)	(31,455.30)	0.0000	4.5800	(800.0000)	0.0000	12.0422	(20.9702)	0.0000	3	(8.9280)	01/06/2025
601009.SH	12/06/2024	SDB3263308444	(184,500.00)	1.4563	(269,503.21)	(268,680.71)	0.0000	4.5800	(800.0000)	0.0000	102.8604	(179.1205)	0.0000	3	(76.2601)	01/06/2025
601009.SH	12/05/2024	SDB3263308444	(21,600.00)	1.4341	(31,551.60)	(30,977.62)	0.0000	4.5800	(832.6126)	0.0000	4.0141	(7.1645)	0.0000	1	(3.1505)	01/06/2025
601009.SH	12/05/2024	SDB3263308444	(262,400.00)	1.4341	(383,293.45)	(376,320.70)	0.0000	4.5800	(832.6126)	0.0000	48.7634	(87.0359)	0.0000	1	(38.2725)	01/06/2025
601009.SH	12/05/2024	SDB3263308444	(123,600.00)	1.4341	(180,545.24)	(177,260.82)	0.0000	4.5800	(832.6126)	0.0000	22.9694	(40.9971)	0.0000	1	(18.0277)	01/06/2025
601009.SH	12/05/2024	SDB3263308444	(138,200.00)	1.4341	(201,871.78)	(198,199.39)	0.0000	4.5800	(832.6126)	0.0000	25.6826	(45.8398)	0.0000	1	(20.1572)	01/06/2025
601009.SH	12/04/2024	SDB3263308444	(21,600.00)	1.4607	(31,551.60)	(31,551.60)	0.0000	4.5800	(843.5716)	0.0000	4.0141	(7.3933)	0.0000	1	(3.3793)	01/06/2025
601009.SH	12/04/2024	SDB3263308444	(262,400.00)	1.4607	(383,293.45)	(383,293.45)	0.0000	4.5800	(843.5716)	0.0000	48.7634	(89.8154)	0.0000	1	(41.0520)	01/06/2025
601009.SH	12/04/2024	SDB3263308444	(123,600.00)	1.4607	(180,545.24)	(180,545.24)	0.0000	4.5800	(843.5716)	0.0000	22.9694	(42.3063)	0.0000	1	(19.3370)	01/06/2025
601009.SH	12/04/2024	SDB3263308444	(244,200.00)	1.4607	(356,708.31)	(356,708.31)	0.0000	4.5800	(843.5716)	0.0000	45.3812	(83.5858)	0.0000	1	(38.2046)	01/06/2025
TOTAL BANK OF NANJING CO., LTD. CMN CLASS A SERIES NORTHBOUND											337.4601	(604.2290)	0.0000		(266.7689)	

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
BANK OF SHANGHAI CO., LTD. CMN CLASS A SERIES NORTHBOUND																
601229.SH	01/03/2025	SDB3263242822	(84,800.00)	1.2627	(101,476.34)	(107,080.35)	0.0000	4.3300	(150.0000)	0.0000	36.6160	(13.3850)	0.0000	3	23.2310	01/06/2025
601229.SH	01/03/2025	SDB3263242822	(106,800.00)	1.2627	(128,334.40)	(134,860.63)	0.0000	4.3300	(150.0000)	0.0000	46.3073	(16.8576)	0.0000	3	29.4498	01/06/2025
601229.SH	01/03/2025	SDB3263242822	(15,100.00)	1.2627	(17,606.09)	(19,067.37)	0.0000	4.3300	(150.0000)	0.0000	6.3529	(2.3834)	0.0000	3	3.9694	01/06/2025
601229.SH	01/03/2025	SDB3263242822	(22,800.00)	1.2627	(26,625.73)	(28,790.47)	0.0000	4.3300	(150.0000)	0.0000	9.6074	(3.5988)	0.0000	3	6.0086	01/06/2025
601229.SH	01/03/2025	SDB3263242822	(183,204.00)	1.2627	(214,254.33)	(231,339.02)	0.0000	4.3300	(150.0000)	0.0000	77.3101	(28.9174)	0.0000	3	48.3927	01/06/2025
601229.SH	01/02/2025	SDB3263242822	(84,800.00)	1.2405	(101,476.34)	(105,195.25)	0.0000	4.3300	(150.0000)	0.0000	12.2053	(4.3831)	0.0000	1	7.8222	01/06/2025
601229.SH	01/02/2025	SDB3263242822	(106,800.00)	1.2405	(128,334.40)	(132,486.47)	0.0000	4.3300	(150.0000)	0.0000	15.4358	(5.5203)	0.0000	1	9.9155	01/06/2025
601229.SH	01/02/2025	SDB3263242822	(15,100.00)	1.2405	(17,606.09)	(18,731.70)	0.0000	4.3300	(150.0000)	0.0000	2.1176	(0.7805)	0.0000	1	1.3371	01/06/2025
601229.SH	01/02/2025	SDB3263242822	(22,800.00)	1.2405	(26,625.73)	(28,283.63)	0.0000	4.3300	(150.0000)	0.0000	3.2025	(1.1785)	0.0000	1	2.0240	01/06/2025
601229.SH	01/02/2025	SDB3263242822	(183,204.00)	1.2405	(214,254.33)	(227,266.39)	0.0000	4.3300	(150.0000)	0.0000	25.7700	(9.4694)	0.0000	1	16.3006	01/06/2025
601229.SH	12/31/2024	SDB3263242822	(84,800.00)	1.2199	(101,476.34)	(103,445.06)	0.0000	4.3300	(150.0000)	0.0000	24.4107	(8.6204)	0.0000	2	15.7903	01/06/2025
601229.SH	12/31/2024	SDB3263242822	(106,800.00)	1.2199	(128,334.40)	(130,282.22)	0.0000	4.3300	(150.0000)	0.0000	30.8716	(10.8569)	0.0000	2	20.0147	01/06/2025
601229.SH	12/31/2024	SDB3263242822	(15,100.00)	1.2199	(17,606.09)	(18,420.05)	0.0000	4.3300	(150.0000)	0.0000	4.2352	(1.5350)	0.0000	2	2.7002	01/06/2025
601229.SH	12/31/2024	SDB3263242822	(22,800.00)	1.2199	(26,625.73)	(27,813.06)	0.0000	4.3300	(150.0000)	0.0000	6.4050	(2.3178)	0.0000	2	4.0872	01/06/2025
601229.SH	12/31/2024	SDB3263242822	(183,204.00)	1.2199	(214,254.33)	(223,485.25)	0.0000	4.3300	(150.0000)	0.0000	51.5401	(18.6238)	0.0000	2	32.9163	01/06/2025
601229.SH	12/30/2024	SDB3263242822	(84,800.00)	1.2060	(101,476.34)	(102,265.83)	0.0000	4.3300	(150.0000)	0.0000	12.2053	(4.2611)	0.0000	1	7.9443	01/06/2025
601229.SH	12/30/2024	SDB3263242822	(106,800.00)	1.2060	(128,334.40)	(128,797.06)	0.0000	4.3300	(150.0000)	0.0000	15.4358	(5.3665)	0.0000	1	10.0692	01/06/2025
601229.SH	12/30/2024	SDB3263242822	(15,100.00)	1.2060	(17,606.09)	(18,210.07)	0.0000	4.3300	(150.0000)	0.0000	2.1176	(0.7588)	0.0000	1	1.3589	01/06/2025
601229.SH	12/30/2024	SDB3263242822	(22,800.00)	1.2060	(26,625.73)	(27,496.00)	0.0000	4.3300	(150.0000)	0.0000	3.2025	(1.1457)	0.0000	1	2.0568	01/06/2025
601229.SH	12/30/2024	SDB3263242822	(183,204.00)	1.2060	(214,254.33)	(220,937.61)	0.0000	4.3300	(150.0000)	0.0000	25.7700	(9.2057)	0.0000	1	16.5643	01/06/2025
601229.SH	12/27/2024	SDB3263242822	(84,800.00)	1.1850	(101,476.34)	(100,488.25)	0.0000	4.3300	(150.0000)	0.0000	36.6160	(12.5610)	0.0000	3	24.0550	01/06/2025
601229.SH	12/27/2024	SDB3263242822	(106,800.00)	1.1850	(128,334.40)	(126,558.32)	0.0000	4.3300	(150.0000)	0.0000	46.3073	(15.8198)	0.0000	3	30.4875	01/06/2025
601229.SH	12/27/2024	SDB3263242822	(15,100.00)	1.1850	(17,606.09)	(17,893.55)	0.0000	4.3300	(150.0000)	0.0000	6.3529	(2.2367)	0.0000	3	4.1162	01/06/2025
601229.SH	12/27/2024	SDB3263242822	(22,800.00)	1.1850	(26,625.73)	(27,018.07)	0.0000	4.3300	(150.0000)	0.0000	9.6074	(3.3773)	0.0000	3	6.2302	01/06/2025
601229.SH	12/27/2024	SDB3263242822	(183,204.00)	1.1850	(214,254.33)	(217,097.29)	0.0000	4.3300	(150.0000)	0.0000	77.3101	(27.1372)	0.0000	3	50.1729	01/06/2025
601229.SH	12/26/2024	SDB3263242822	(84,800.00)	1.1977	(101,476.34)	(101,565.21)	0.0000	4.3300	(150.0000)	0.0000	12.2053	(4.2319)	0.0000	1	7.9735	01/06/2025
601229.SH	12/26/2024	SDB3263242822	(106,800.00)	1.1977	(128,334.40)	(127,914.68)	0.0000	4.3300	(150.0000)	0.0000	15.4358	(5.3298)	0.0000	1	10.1060	01/06/2025
601229.SH	12/26/2024	SDB3263242822	(15,100.00)	1.1977	(17,606.09)	(18,085.32)	0.0000	4.3300	(150.0000)	0.0000	2.1176	(0.7536)	0.0000	1	1.3641	01/06/2025
601229.SH	12/26/2024	SDB3263242822	(22,800.00)	1.1977	(26,625.73)	(27,307.63)	0.0000	4.3300	(150.0000)	0.0000	3.2025	(1.1378)	0.0000	1	2.0647	01/06/2025
601229.SH	12/26/2024	SDB3263242822	(183,204.00)	1.1977	(214,254.33)	(219,423.98)	0.0000	4.3300	(150.0000)	0.0000	25.7700	(9.1427)	0.0000	1	16.6274	01/06/2025
601229.SH	12/24/2024	SDB3263242822	(84,800.00)	1.1977	(101,476.34)	(101,565.21)	0.0000	4.3300	(150.0000)	0.0000	24.4107	(8.4638)	0.0000	2	15.9469	01/06/2025
601229.SH	12/24/2024	SDB3263242822	(106,800.00)	1.1977	(128,334.40)	(127,914.68)	0.0000	4.3300	(150.0000)	0.0000	30.8716	(10.6596)	0.0000	2	20.2120	01/06/2025
601229.SH	12/24/2024	SDB3263242822	(15,100.00)	1.1977	(17,606.09)	(18,085.32)	0.0000	4.3300	(150.0000)	0.0000	4.2352	(1.5071)	0.0000	2	2.7281	01/06/2025
601229.SH	12/24/2024	SDB3263242822	(22,800.00)	1.1977	(26,625.73)	(27,307.63)	0.0000	4.3300	(150.0000)	0.0000	6.4050	(2.2756)	0.0000	2	4.1293	01/06/2025
601229.SH	12/24/2024	SDB3263242822	(183,204.00)	1.1977	(214,254.33)	(219,423.98)	0.0000	4.3300	(150.0000)	0.0000	51.5401	(18.2853)	0.0000	2	33.2547	01/06/2025
601229.SH	12/23/2024	SDB3263242822	(84,800.00)	1.2139	(101,476.34)	(102,940.84)	0.0000	4.3300	(150.0000)	0.0000	12.2053	(4.2892)	0.0000	1	7.9161	01/06/2025
601229.SH	12/23/2024	SDB3263242822	(106,800.00)	1.2139	(128,334.40)	(129,647.19)	0.0000	4.3300	(150.0000)	0.0000	15.4358	(5.4020)	0.0000	1	10.0338	01/06/2025
601229.SH	12/23/2024	SDB3263242822	(15,100.00)	1.2139	(17,606.09)	(18,330.27)	0.0000	4.3300	(150.0000)	0.0000	2.1176	(0.7638)	0.0000	1	1.3539	01/06/2025
601229.SH	12/23/2024	SDB3263242822	(22,800.00)	1.2139	(26,625.73)	(27,677.49)	0.0000	4.3300	(150.0000)	0.0000	3.2025	(1.1532)	0.0000	1	2.0493	01/06/2025
601229.SH	12/23/2024	SDB3263242822	(183,204.00)	1.2139	(214,254.33)	(222,395.92)	0.0000	4.3300	(150.0000)	0.0000	25.7700	(9.2665)	0.0000	1	16.5035	01/06/2025
601229.SH	12/20/2024	SDB3263242822	(84,800.00)	1.1794	(101,476.34)	(100,013.04)	0.0000	4.3300	(150.0000)	0.0000	36.6160	(12.5016)	0.0000	3	24.1144	01/06/2025
601229.SH	12/20/2024	SDB3263242822	(106,800.00)	1.1794	(128,334.40)	(125,959.81)	0.0000	4.3300	(150.0000)	0.0000	46.3073	(15.7450)	0.0000	3	30.5624	01/06/2025
601229.SH	12/20/2024	SDB3263242822	(15,100.00)	1.1794	(17,606.09)	(17,808.92)	0.0000	4.3300	(150.0000)	0.0000	6.3529	(2.2261)	0.0000	3	4.1267	01/06/2025
601229.SH	12/20/2024	SDB3263242822	(22,800.00)	1.1794	(26,625.73)	(26,890.30)	0.0000	4.3300	(150.0000)	0.0000	9.6074	(3.3613)	0.0000	3	6.2462	01/06/2025
601229.SH	12/20/2024	SDB3263242822	(183,204.00)	1.1794	(214,254.33)	(216,070.61)	0.0000	4.3300	(150.0000)	0.0000	77.3101	(27.0088)	0.0000	3	50.3013	01/06/2025
601229.SH	12/19/2024	SDB3263242822	(84,800.00)	1.1829	(101,476.34)	(100,307.55)	0.0000	4.5800	(150.0000)	0.0000	12.9100	(4.1795)	0.0000	1	8.7306	01/06/2025
601229.SH	12/19/2024	SDB3263242822	(106,800.00)	1.1829	(128,334.40)	(126,330.73)	0.0000	4.5800	(150.0000)	0.0000	16.3270	(5.2638)	0.0000	1	11.0632	01/06/2025
601229.SH	12/19/2024	SDB3263242822	(15,100.00)	1.1829	(17,606.09)	(17,861.37)	0.0000	4.5800	(150.0000)	0.0000	2.2399	(0.7442)	0.0000	1	1.4957	01/06/2025
601229.SH	12/19/2024	SDB3263242822	(22,800.00)	1.1829	(26,625.73)	(26,969.48)	0.0000	4.5800	(150.0000)	0.0000	3.3874	(1.1237)	0.0000	1	2.2637	01/06/2025
601229.SH	12/19/2024	SDB3263242822	(183,204.00)	1.1829	(214,254.33)	(216,706.88)	0.0000	4.5800	(150.0000)	0.0000	27.2579	(9.0295)	0.0000	1	18.2285	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
BANK OF SHANGHAI CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
601229.SH	12/18/2024	SDB3263242822	(84,800.00)	1.1538	(101,476.34)	(97,846.40)	0.0000	4.5800	(150.0000)	0.0000	12.9100	(4.0769)	0.0000	1	8.8331	01/06/2025
601229.SH	12/18/2024	SDB3263242822	(106,800.00)	1.1538	(128,334.40)	(123,231.07)	0.0000	4.5800	(150.0000)	0.0000	16.3270	(5.1346)	0.0000	1	11.1924	01/06/2025
601229.SH	12/18/2024	SDB3263242822	(15,100.00)	1.1538	(17,606.09)	(17,423.12)	0.0000	4.5800	(150.0000)	0.0000	2.2399	(0.7260)	0.0000	1	1.5139	01/06/2025
601229.SH	12/18/2024	SDB3263242822	(22,800.00)	1.1538	(26,625.73)	(26,307.76)	0.0000	4.5800	(150.0000)	0.0000	3.3874	(1.0962)	0.0000	1	2.2912	01/06/2025
601229.SH	12/18/2024	SDB3263242822	(183,204.00)	1.1538	(214,254.33)	(211,389.75)	0.0000	4.5800	(150.0000)	0.0000	27.2579	(8.8079)	0.0000	1	18.4500	01/06/2025
601229.SH	12/18/2024	SDB3263242822	(98,996.00)	1.1538	(115,774.34)	(114,226.44)	0.0000	4.5800	(150.0000)	0.0000	14.7291	(4.7594)	0.0000	1	9.9696	01/06/2025
601229.SH	12/18/2024	SDB3263242822	(82,200.00)	1.1538	(96,103.39)	(94,846.39)	0.0000	4.5800	(150.0000)	0.0000	12.2265	(3.9519)	0.0000	1	8.2746	01/06/2025
601229.SH	12/18/2024	SDB3263242822	(6,900.00)	1.1538	(8,044.52)	(7,961.56)	0.0000	4.5800	(150.0000)	0.0000	1.0234	(0.3317)	0.0000	1	0.6917	01/06/2025
601229.SH	12/18/2024	SDB3263242822	(40,800.00)	1.1538	(47,259.99)	(47,077.04)	0.0000	4.5800	(150.0000)	0.0000	6.0125	(1.9615)	0.0000	1	4.0510	01/06/2025
601229.SH	12/18/2024	SDB3263242822	(100.00)	1.1538	(116.45)	(115.38)	0.0000	4.5800	(150.0000)	0.0000	0.0148	(0.0048)	0.0000	1	0.0100	01/06/2025
601229.SH	12/18/2024	SDB3263242822	(74,200.00)	1.1538	(86,229.90)	(85,615.60)	0.0000	4.5800	(150.0000)	0.0000	10.9704	(3.5673)	0.0000	1	7.4030	01/06/2025
601229.SH	12/18/2024	SDB3263242822	(47,900.00)	1.1538	(53,625.77)	(55,269.37)	0.0000	4.5800	(150.0000)	0.0000	6.8224	(2.3029)	0.0000	1	4.5195	01/06/2025
601229.SH	12/18/2024	SDB3263242822	(12,000.00)	1.1538	(13,492.44)	(13,846.19)	0.0000	4.5800	(150.0000)	0.0000	1.7165	(0.5769)	0.0000	1	1.1396	01/06/2025
601229.SH	12/18/2024	SDB3263242822	(100.00)	1.1538	(111.46)	(115.38)	0.0000	4.5800	(150.0000)	0.0000	0.0142	(0.0048)	0.0000	1	0.0094	01/06/2025
601229.SH	12/18/2024	SDB3263242822	(27,300.00)	1.1538	(30,936.33)	(31,500.08)	0.0000	4.5800	(150.0000)	0.0000	3.9358	(1.3125)	0.0000	1	2.6233	01/06/2025
601229.SH	12/18/2024	SDB3263242822	(131,300.00)	1.1538	(148,789.03)	(151,500.37)	0.0000	4.5800	(150.0000)	0.0000	18.9293	(6.3125)	0.0000	1	12.6168	01/06/2025
601229.SH	12/18/2024	SDB3263242822	(77,500.00)	1.1538	(87,822.92)	(89,423.30)	0.0000	4.5800	(150.0000)	0.0000	11.1730	(3.7260)	0.0000	1	7.4471	01/06/2025
601229.SH	12/18/2024	SDB3263242822	(52,100.00)	1.1538	(59,039.67)	(60,115.53)	0.0000	4.5800	(150.0000)	0.0000	7.5112	(2.5048)	0.0000	1	5.0063	01/06/2025
601229.SH	12/18/2024	SDB3263242822	(87,900.00)	1.1538	(99,608.19)	(101,423.33)	0.0000	4.5800	(150.0000)	0.0000	12.6724	(4.2260)	0.0000	1	8.4464	01/06/2025
601229.SH	12/17/2024	SDB3263242822	(84,800.00)	1.1891	(101,476.34)	(100,833.56)	0.0000	4.5800	(150.0000)	0.0000	12.9100	(4.2014)	0.0000	1	8.7086	01/06/2025
601229.SH	12/17/2024	SDB3263242822	(106,800.00)	1.1891	(128,334.40)	(126,993.21)	0.0000	4.5800	(150.0000)	0.0000	16.3270	(5.2914)	0.0000	1	11.0356	01/06/2025
601229.SH	12/17/2024	SDB3263242822	(15,100.00)	1.1891	(17,606.09)	(17,955.03)	0.0000	4.5800	(150.0000)	0.0000	2.2399	(0.7481)	0.0000	1	1.4918	01/06/2025
601229.SH	12/17/2024	SDB3263242822	(22,800.00)	1.1891	(26,625.73)	(27,110.91)	0.0000	4.5800	(150.0000)	0.0000	3.3874	(1.1296)	0.0000	1	2.2578	01/06/2025
601229.SH	12/17/2024	SDB3263242822	(183,204.00)	1.1891	(214,254.33)	(217,843.30)	0.0000	4.5800	(150.0000)	0.0000	27.2579	(9.0768)	0.0000	1	18.1811	01/06/2025
601229.SH	12/17/2024	SDB3263242822	(98,996.00)	1.1891	(115,774.34)	(117,713.67)	0.0000	4.5800	(150.0000)	0.0000	14.7291	(4.9047)	0.0000	1	9.8243	01/06/2025
601229.SH	12/17/2024	SDB3263242822	(82,200.00)	1.1891	(96,103.39)	(97,741.97)	0.0000	4.5800	(150.0000)	0.0000	12.2265	(4.0726)	0.0000	1	8.1539	01/06/2025
601229.SH	12/17/2024	SDB3263242822	(6,900.00)	1.1891	(8,044.52)	(8,204.62)	0.0000	4.5800	(150.0000)	0.0000	1.0234	(0.3419)	0.0000	1	0.6816	01/06/2025
601229.SH	12/17/2024	SDB3263242822	(40,800.00)	1.1891	(47,259.99)	(48,514.26)	0.0000	4.5800	(150.0000)	0.0000	6.0125	(2.0214)	0.0000	1	3.9911	01/06/2025
601229.SH	12/17/2024	SDB3263242822	(100.00)	1.1891	(116.45)	(118.91)	0.0000	4.5800	(150.0000)	0.0000	0.0148	(0.0050)	0.0000	1	0.0099	01/06/2025
601229.SH	12/17/2024	SDB3263242822	(74,200.00)	1.1891	(86,229.90)	(88,229.37)	0.0000	4.5800	(150.0000)	0.0000	10.9704	(3.6762)	0.0000	1	7.2941	01/06/2025
601229.SH	12/17/2024	SDB3263242822	(47,900.00)	1.1891	(53,625.77)	(56,956.69)	0.0000	4.5800	(150.0000)	0.0000	6.8224	(2.3732)	0.0000	1	4.4492	01/06/2025
601229.SH	12/17/2024	SDB3263242822	(12,000.00)	1.1891	(13,492.44)	(14,268.90)	0.0000	4.5800	(150.0000)	0.0000	1.7165	(0.5945)	0.0000	1	1.1220	01/06/2025
601229.SH	12/17/2024	SDB3263242822	(100.00)	1.1891	(111.46)	(118.91)	0.0000	4.5800	(150.0000)	0.0000	0.0142	(0.0050)	0.0000	1	0.0092	01/06/2025
601229.SH	12/17/2024	SDB3263242822	(27,300.00)	1.1891	(30,936.33)	(32,461.75)	0.0000	4.5800	(150.0000)	0.0000	3.9358	(1.3526)	0.0000	1	2.5832	01/06/2025
601229.SH	12/17/2024	SDB3263242822	(131,300.00)	1.1891	(148,789.03)	(156,125.55)	0.0000	4.5800	(150.0000)	0.0000	18.9293	(6.5052)	0.0000	1	12.4240	01/06/2025
601229.SH	12/17/2024	SDB3263242822	(77,500.00)	1.1891	(87,822.92)	(92,153.31)	0.0000	4.5800	(150.0000)	0.0000	11.1730	(3.8397)	0.0000	1	7.3333	01/06/2025
601229.SH	12/17/2024	SDB3263242822	(52,100.00)	1.1891	(59,039.67)	(61,950.81)	0.0000	4.5800	(150.0000)	0.0000	7.5112	(2.5813)	0.0000	1	4.9299	01/06/2025
601229.SH	12/17/2024	SDB3263242822	(88,900.00)	1.1891	(100,741.39)	(105,708.77)	0.0000	4.5800	(150.0000)	0.0000	12.8165	(4.4045)	0.0000	1	8.4120	01/06/2025
601229.SH	12/17/2024	SDB3263242822	(30,000.00)	1.1891	(33,995.97)	(35,672.25)	0.0000	4.5800	(150.0000)	0.0000	4.3250	(1.4863)	0.0000	1	2.8387	01/06/2025
601229.SH	12/17/2024	SDB3263242822	(168,100.00)	1.1891	(190,490.75)	(199,883.51)	0.0000	4.5800	(150.0000)	0.0000	24.2347	(8.3285)	0.0000	1	15.9062	01/06/2025
601229.SH	12/17/2024	SDB3263242822	(3,800.00)	1.1891	(4,306.16)	(4,184.49)	0.0000	4.5800	(150.0000)	0.0000	0.5478	(0.1883)	0.0000	1	0.3596	01/06/2025
601229.SH	12/16/2024	SDB3263242822	(84,800.00)	1.1948	(101,476.34)	(101,316.16)	0.0000	4.5800	(150.0000)	0.0000	12.9100	(4.2215)	0.0000	1	8.6885	01/06/2025
601229.SH	12/16/2024	SDB3263242822	(106,800.00)	1.1948	(128,334.40)	(127,601.01)	0.0000	4.5800	(150.0000)	0.0000	16.3270	(5.3167)	0.0000	1	11.0103	01/06/2025
601229.SH	12/16/2024	SDB3263242822	(15,100.00)	1.1948	(17,606.09)	(18,040.97)	0.0000	4.5800	(150.0000)	0.0000	2.2399	(0.7517)	0.0000	1	1.4882	01/06/2025
601229.SH	12/16/2024	SDB3263242822	(22,800.00)	1.1948	(26,625.73)	(27,240.66)	0.0000	4.5800	(150.0000)	0.0000	3.3874	(1.1350)	0.0000	1	2.2524	01/06/2025
601229.SH	12/16/2024	SDB3263242822	(183,204.00)	1.1948	(214,254.33)	(218,885.91)	0.0000	4.5800	(150.0000)	0.0000	27.2579	(9.1202)	0.0000	1	18.1377	01/06/2025
601229.SH	12/16/2024	SDB3263242822	(98,996.00)	1.1948	(115,774.34)	(118,277.05)	0.0000	4.5800	(150.0000)	0.0000	14.7291	(4.9282)	0.0000	1	9.8009	01/06/2025
601229.SH	12/16/2024	SDB3263242822	(82,200.00)	1.1948	(96,103.39)	(98,209.77)	0.0000	4.5800	(150.0000)	0.0000	12.2265	(4.0921)	0.0000	1	8.1344	01/06/2025
601229.SH	12/16/2024	SDB3263242822	(6,900.00)	1.1948	(8,044.52)	(8,343.89)	0.0000	4.5800	(150.0000)	0.0000	1.0234	(0.3435)	0.0000	1	0.6799	01/06/2025
601229.SH	12/16/2024	SDB3263242822	(40,800.00)	1.1948	(47,259.99)	(48,746.45)	0.0000	4.5800	(150.0000)	0.0000	6.0125	(2.0311)	0.0000	1	3.9814	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
BANK OF SHANGHAI CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
601229.SH	12/16/2024	SDB3263242822	(100.00)	1.1948	(116.45)	(119.48)	0.0000	4.5800	(150.0000)	0.0000	0.0148	(0.0050)	0.0000	1	0.0098	01/06/2025
601229.SH	12/16/2024	SDB3263242822	(74,200.00)	1.1948	(86,229.90)	(88,651.64)	0.0000	4.5800	(150.0000)	0.0000	10.9704	(3.6938)	0.0000	1	7.2765	01/06/2025
601229.SH	12/16/2024	SDB3263242822	(47,900.00)	1.1948	(53,625.77)	(57,229.29)	0.0000	4.5800	(150.0000)	0.0000	6.8224	(2.3846)	0.0000	1	4.4378	01/06/2025
601229.SH	12/16/2024	SDB3263242822	(12,000.00)	1.1948	(13,492.44)	(14,337.19)	0.0000	4.5800	(150.0000)	0.0000	1.7165	(0.5974)	0.0000	1	1.1192	01/06/2025
601229.SH	12/16/2024	SDB3263242822	(100.00)	1.1948	(111.46)	(119.48)	0.0000	4.5800	(150.0000)	0.0000	0.0142	(0.0050)	0.0000	1	0.0092	01/06/2025
601229.SH	12/16/2024	SDB3263242822	(27,300.00)	1.1948	(30,936.33)	(32,617.11)	0.0000	4.5800	(150.0000)	0.0000	3.9358	(1.3590)	0.0000	1	2.5767	01/06/2025
601229.SH	12/16/2024	SDB3263242822	(131,300.00)	1.1948	(148,789.03)	(156,872.78)	0.0000	4.5800	(150.0000)	0.0000	18.9293	(6.5364)	0.0000	1	12.3929	01/06/2025
601229.SH	12/16/2024	SDB3263242822	(77,500.00)	1.1948	(87,822.92)	(92,594.37)	0.0000	4.5800	(150.0000)	0.0000	11.1730	(3.8581)	0.0000	1	7.3149	01/06/2025
601229.SH	12/16/2024	SDB3263242822	(52,100.00)	1.1948	(59,039.67)	(62,247.31)	0.0000	4.5800	(150.0000)	0.0000	7.5112	(2.5936)	0.0000	1	4.9175	01/06/2025
601229.SH	12/16/2024	SDB3263242822	(88,900.00)	1.1948	(100,741.39)	(106,214.70)	0.0000	4.5800	(150.0000)	0.0000	12.8165	(4.4256)	0.0000	1	8.3909	01/06/2025
601229.SH	12/16/2024	SDB3263242822	(30,000.00)	1.1948	(33,995.97)	(35,842.98)	0.0000	4.5800	(150.0000)	0.0000	4.3250	(1.4935)	0.0000	1	2.8316	01/06/2025
601229.SH	12/16/2024	SDB3263242822	(168,100.00)	1.1948	(190,490.75)	(200,840.16)	0.0000	4.5800	(150.0000)	0.0000	24.2347	(8.3683)	0.0000	1	15.8663	01/06/2025
601229.SH	12/16/2024	SDB3263242822	(3,800.00)	1.1948	(4,306.16)	(4,540.11)	0.0000	4.5800	(150.0000)	0.0000	0.5478	(0.1892)	0.0000	1	0.3587	01/06/2025
601229.SH	12/13/2024	SDB3263242822	(84,800.00)	1.2066	(101,476.34)	(102,316.03)	0.0000	4.5800	(150.0000)	0.0000	38.7301	(12.7895)	0.0000	3	25.9406	01/06/2025
601229.SH	12/13/2024	SDB3263242822	(106,800.00)	1.2066	(128,334.40)	(128,860.29)	0.0000	4.5800	(150.0000)	0.0000	48.9810	(16.1075)	0.0000	3	32.8734	01/06/2025
601229.SH	12/13/2024	SDB3263242822	(15,100.00)	1.2066	(17,606.09)	(18,219.01)	0.0000	4.5800	(150.0000)	0.0000	6.7197	(2.2774)	0.0000	3	4.4423	01/06/2025
601229.SH	12/13/2024	SDB3263242822	(22,800.00)	1.2066	(26,625.73)	(27,509.50)	0.0000	4.5800	(150.0000)	0.0000	10.1622	(3.4387)	0.0000	3	6.7235	01/06/2025
601229.SH	12/13/2024	SDB3263242822	(183,204.00)	1.2066	(214,254.33)	(221,046.07)	0.0000	4.5800	(150.0000)	0.0000	81.7737	(27.6308)	0.0000	3	54.1430	01/06/2025
601229.SH	12/13/2024	SDB3263242822	(98,996.00)	1.2066	(115,774.34)	(119,444.32)	0.0000	4.5800	(150.0000)	0.0000	44.1872	(14.9305)	0.0000	3	29.2567	01/06/2025
601229.SH	12/13/2024	SDB3263242822	(82,200.00)	1.2066	(96,103.39)	(99,178.99)	0.0000	4.5800	(150.0000)	0.0000	36.6795	(12.3974)	0.0000	3	24.2821	01/06/2025
601229.SH	12/13/2024	SDB3263242822	(6,900.00)	1.2066	(8,044.52)	(8,325.24)	0.0000	4.5800	(150.0000)	0.0000	3.0703	(1.0407)	0.0000	3	2.0297	01/06/2025
601229.SH	12/13/2024	SDB3263242822	(40,800.00)	1.2066	(47,259.99)	(49,227.53)	0.0000	4.5800	(150.0000)	0.0000	18.0376	(6.1534)	0.0000	3	11.8841	01/06/2025
601229.SH	12/13/2024	SDB3263242822	(100.00)	1.2066	(116.45)	(120.66)	0.0000	4.5800	(150.0000)	0.0000	0.0444	(0.0151)	0.0000	3	0.0294	01/06/2025
601229.SH	12/13/2024	SDB3263242822	(74,200.00)	1.2066	(86,229.90)	(89,526.53)	0.0000	4.5800	(150.0000)	0.0000	32.9111	(11.1908)	0.0000	3	21.7203	01/06/2025
601229.SH	12/13/2024	SDB3263242822	(47,900.00)	1.2066	(53,625.77)	(57,794.08)	0.0000	4.5800	(150.0000)	0.0000	20.4672	(7.2243)	0.0000	3	13.2429	01/06/2025
601229.SH	12/13/2024	SDB3263242822	(12,000.00)	1.2066	(13,492.44)	(14,478.68)	0.0000	4.5800	(150.0000)	0.0000	5.1496	(1.8098)	0.0000	3	3.3398	01/06/2025
601229.SH	12/13/2024	SDB3263242822	(100.00)	1.2066	(111.46)	(120.66)	0.0000	4.5800	(150.0000)	0.0000	0.0425	(0.0151)	0.0000	3	0.0275	01/06/2025
601229.SH	12/13/2024	SDB3263242822	(27,300.00)	1.2066	(30,936.33)	(32,939.01)	0.0000	4.5800	(150.0000)	0.0000	11.8074	(4.1174)	0.0000	3	7.6900	01/06/2025
601229.SH	12/13/2024	SDB3263242822	(131,300.00)	1.2066	(148,789.03)	(158,420.93)	0.0000	4.5800	(150.0000)	0.0000	56.7878	(19.8026)	0.0000	3	36.9852	01/06/2025
601229.SH	12/13/2024	SDB3263242822	(77,500.00)	1.2066	(87,822.92)	(93,508.17)	0.0000	4.5800	(150.0000)	0.0000	33.5191	(11.6885)	0.0000	3	21.8306	01/06/2025
601229.SH	12/13/2024	SDB3263242822	(52,100.00)	1.2066	(59,039.67)	(62,861.62)	0.0000	4.5800	(150.0000)	0.0000	22.5335	(7.8577)	0.0000	3	14.6758	01/06/2025
601229.SH	12/13/2024	SDB3263242822	(88,900.00)	1.2066	(100,741.39)	(107,262.92)	0.0000	4.5800	(150.0000)	0.0000	38.4496	(13.4079)	0.0000	3	25.0418	01/06/2025
601229.SH	12/13/2024	SDB3263242822	(30,000.00)	1.2066	(33,995.97)	(36,196.71)	0.0000	4.5800	(150.0000)	0.0000	12.9751	(4.5246)	0.0000	3	8.4505	01/06/2025
601229.SH	12/13/2024	SDB3263242822	(168,100.00)	1.2066	(190,490.75)	(202,822.23)	0.0000	4.5800	(150.0000)	0.0000	72.7040	(25.3528)	0.0000	3	47.3512	01/06/2025
601229.SH	12/13/2024	SDB3263242822	(101,900.00)	1.2066	(115,472.98)	(122,948.16)	0.0000	4.5800	(150.0000)	0.0000	44.0722	(15.3685)	0.0000	3	28.7037	01/06/2025
601229.SH	12/12/2024	SDB3263242822	(15,100.00)	1.1863	(17,606.09)	(17,912.83)	0.0000	4.5800	(150.0000)	0.0000	2.2399	(0.7464)	0.0000	1	1.4935	01/06/2025
601229.SH	12/12/2024	SDB3263242822	(22,800.00)	1.1863	(26,625.73)	(27,047.18)	0.0000	4.5800	(150.0000)	0.0000	3.3874	(1.1270)	0.0000	1	2.2604	01/06/2025
601229.SH	12/12/2024	SDB3263242822	(183,204.00)	1.1863	(214,254.33)	(217,331.24)	0.0000	4.5800	(150.0000)	0.0000	27.2579	(9.0555)	0.0000	1	18.2024	01/06/2025
601229.SH	12/12/2024	SDB3263242822	(98,996.00)	1.1863	(115,774.34)	(117,436.97)	0.0000	4.5800	(150.0000)	0.0000	14.7291	(4.8932)	0.0000	1	9.8359	01/06/2025
601229.SH	12/12/2024	SDB3263242822	(82,200.00)	1.1863	(96,103.39)	(97,512.22)	0.0000	4.5800	(150.0000)	0.0000	12.2265	(4.0630)	0.0000	1	8.1635	01/06/2025
601229.SH	12/12/2024	SDB3263242822	(6,900.00)	1.1863	(8,044.52)	(8,385.33)	0.0000	4.5800	(150.0000)	0.0000	1.0234	(0.3411)	0.0000	1	0.6824	01/06/2025
601229.SH	12/12/2024	SDB3263242822	(40,800.00)	1.1863	(47,259.99)	(48,400.22)	0.0000	4.5800	(150.0000)	0.0000	6.0125	(2.0167)	0.0000	1	3.9958	01/06/2025
601229.SH	12/12/2024	SDB3263242822	(100.00)	1.1863	(116.45)	(118.63)	0.0000	4.5800	(150.0000)	0.0000	0.0148	(0.0049)	0.0000	1	0.0099	01/06/2025
601229.SH	12/12/2024	SDB3263242822	(74,200.00)	1.1863	(86,229.90)	(88,021.98)	0.0000	4.5800	(150.0000)	0.0000	10.9704	(3.6676)	0.0000	1	7.3028	01/06/2025
601229.SH	12/12/2024	SDB3263242822	(47,900.00)	1.1863	(53,625.77)	(56,822.81)	0.0000	4.5800	(150.0000)	0.0000	6.8224	(2.3676)	0.0000	1	4.4548	01/06/2025
601229.SH	12/12/2024	SDB3263242822	(12,000.00)	1.1863	(13,492.44)	(14,235.36)	0.0000	4.5800	(150.0000)	0.0000	1.7165	(0.5931)	0.0000	1	1.1234	01/06/2025
601229.SH	12/12/2024	SDB3263242822	(100.00)	1.1863	(111.46)	(118.63)	0.0000	4.5800	(150.0000)	0.0000	0.0142	(0.0049)	0.0000	1	0.0092	01/06/2025
601229.SH	12/12/2024	SDB3263242822	(27,300.00)	1.1863	(30,936.33)	(32,385.44)	0.0000	4.5800	(150.0000)	0.0000	3.9358	(1.3494)	0.0000	1	2.5864	01/06/2025
601229.SH	12/12/2024	SDB3263242822	(131,300.00)	1.1863	(148,789.03)	(155,758.56)	0.0000	4.5800	(150.0000)	0.0000	18.9293	(6.4899)	0.0000	1	12.4393	01/06/2025
601229.SH	12/12/2024	SDB3263242822	(77,500.00)	1.1863	(87,822.92)	(91,936.70)	0.0000	4.5800	(150.0000)	0.0000	11.1730	(3.8307)	0.0000	1	7.3423	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
BANK OF SHANGHAI CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
601229.SH	12/12/2024	SDB3263242822	(52,100.00)	1.1863	(59,039.67)	(61,805.19)	0.0000	4.5800	(150.0000)	0.0000	7.5112	(2.5752)	0.0000	1	4.9359	01/06/2025
601229.SH	12/12/2024	SDB3263242822	(88,900.00)	1.1863	(100,741.39)	(105,460.29)	0.0000	4.5800	(150.0000)	0.0000	12.8165	(4.3942)	0.0000	1	8.4224	01/06/2025
601229.SH	12/12/2024	SDB3263242822	(30,000.00)	1.1863	(33,995.97)	(35,588.40)	0.0000	4.5800	(150.0000)	0.0000	4.3250	(1.4829)	0.0000	1	2.8422	01/06/2025
601229.SH	12/12/2024	SDB3263242822	(168,100.00)	1.1863	(190,490.75)	(199,413.67)	0.0000	4.5800	(150.0000)	0.0000	24.2347	(8.3089)	0.0000	1	15.9258	01/06/2025
601229.SH	12/12/2024	SDB3263242822	(101,900.00)	1.1863	(115,472.98)	(120,881.93)	0.0000	4.5800	(150.0000)	0.0000	14.6907	(5.0367)	0.0000	1	9.6540	01/06/2025
601229.SH	12/11/2024	SDB3263242822	(15,100.00)	1.1703	(17,606.09)	(17,671.03)	0.0000	4.5800	(150.0000)	0.0000	2.2399	(0.7363)	0.0000	1	1.5036	01/06/2025
601229.SH	12/11/2024	SDB3263242822	(22,800.00)	1.1703	(26,625.73)	(26,682.09)	0.0000	4.5800	(150.0000)	0.0000	3.3874	(1.1118)	0.0000	1	2.2756	01/06/2025
601229.SH	12/11/2024	SDB3263242822	(183,204.00)	1.1703	(214,254.33)	(214,397.60)	0.0000	4.5800	(150.0000)	0.0000	27.2579	(8.9332)	0.0000	1	18.3247	01/06/2025
601229.SH	12/11/2024	SDB3263242822	(98,996.00)	1.1703	(115,774.34)	(115,851.75)	0.0000	4.5800	(150.0000)	0.0000	14.7291	(4.8272)	0.0000	1	9.9019	01/06/2025
601229.SH	12/11/2024	SDB3263242822	(82,200.00)	1.1703	(96,103.39)	(96,195.95)	0.0000	4.5800	(150.0000)	0.0000	12.2265	(4.0082)	0.0000	1	8.2183	01/06/2025
601229.SH	12/11/2024	SDB3263242822	(6,900.00)	1.1703	(8,044.52)	(8,074.84)	0.0000	4.5800	(150.0000)	0.0000	1.0234	(0.3365)	0.0000	1	0.6870	01/06/2025
601229.SH	12/11/2024	SDB3263242822	(40,800.00)	1.1703	(47,259.99)	(47,746.89)	0.0000	4.5800	(150.0000)	0.0000	6.0125	(1.9895)	0.0000	1	4.0231	01/06/2025
601229.SH	12/11/2024	SDB3263242822	(100.00)	1.1703	(116.45)	(117.03)	0.0000	4.5800	(150.0000)	0.0000	0.0148	(0.0049)	0.0000	1	0.0099	01/06/2025
601229.SH	12/11/2024	SDB3263242822	(74,200.00)	1.1703	(86,229.90)	(86,833.81)	0.0000	4.5800	(150.0000)	0.0000	10.9704	(3.6181)	0.0000	1	7.3523	01/06/2025
601229.SH	12/11/2024	SDB3263242822	(47,900.00)	1.1703	(53,625.77)	(56,055.79)	0.0000	4.5800	(150.0000)	0.0000	6.8224	(2.3357)	0.0000	1	4.4867	01/06/2025
601229.SH	12/11/2024	SDB3263242822	(12,000.00)	1.1703	(13,492.44)	(14,019.47)	0.0000	4.5800	(150.0000)	0.0000	1.7165	(0.5851)	0.0000	1	1.1314	01/06/2025
601229.SH	12/11/2024	SDB3263242822	(100.00)	1.1703	(111.46)	(117.03)	0.0000	4.5800	(150.0000)	0.0000	0.0142	(0.0049)	0.0000	1	0.0093	01/06/2025
601229.SH	12/11/2024	SDB3263242822	(27,300.00)	1.1703	(30,936.33)	(31,948.29)	0.0000	4.5800	(150.0000)	0.0000	3.9358	(1.3312)	0.0000	1	2.6046	01/06/2025
601229.SH	12/11/2024	SDB3263242822	(131,300.00)	1.1703	(148,789.03)	(153,656.06)	0.0000	4.5800	(150.0000)	0.0000	18.9293	(6.4023)	0.0000	1	12.5269	01/06/2025
601229.SH	12/11/2024	SDB3263242822	(77,500.00)	1.1703	(87,822.92)	(90,695.69)	0.0000	4.5800	(150.0000)	0.0000	11.1730	(3.7790)	0.0000	1	7.3940	01/06/2025
601229.SH	12/11/2024	SDB3263242822	(52,100.00)	1.1703	(59,039.67)	(60,970.91)	0.0000	4.5800	(150.0000)	0.0000	7.5112	(2.5405)	0.0000	1	4.9707	01/06/2025
601229.SH	12/11/2024	SDB3263242822	(88,900.00)	1.1703	(100,741.39)	(104,036.74)	0.0000	4.5800	(150.0000)	0.0000	12.8165	(4.3349)	0.0000	1	8.4817	01/06/2025
601229.SH	12/11/2024	SDB3263242822	(30,000.00)	1.1703	(33,995.97)	(35,108.01)	0.0000	4.5800	(150.0000)	0.0000	4.3250	(1.4628)	0.0000	1	2.8622	01/06/2025
601229.SH	12/11/2024	SDB3263242822	(168,100.00)	1.1703	(190,490.75)	(196,721.88)	0.0000	4.5800	(150.0000)	0.0000	24.2347	(8.1967)	0.0000	1	16.0379	01/06/2025
601229.SH	12/11/2024	SDB3263242822	(101,900.00)	1.1703	(115,472.98)	(119,250.21)	0.0000	4.5800	(150.0000)	0.0000	14.6907	(4.9688)	0.0000	1	9.7220	01/06/2025
601229.SH	12/10/2024	SDB3263242822	(183,204.00)	1.1683	(214,254.33)	(214,035.22)	0.0000	4.5800	(150.0000)	0.0000	27.2579	(8.9181)	0.0000	1	18.3398	01/06/2025
601229.SH	12/10/2024	SDB3263242822	(98,996.00)	1.1683	(115,774.34)	(115,655.94)	0.0000	4.5800	(150.0000)	0.0000	14.7291	(4.8190)	0.0000	1	9.9101	01/06/2025
601229.SH	12/10/2024	SDB3263242822	(82,200.00)	1.1683	(96,103.39)	(96,033.36)	0.0000	4.5800	(150.0000)	0.0000	12.2265	(4.0014)	0.0000	1	8.2251	01/06/2025
601229.SH	12/10/2024	SDB3263242822	(6,900.00)	1.1683	(8,044.52)	(8,061.19)	0.0000	4.5800	(150.0000)	0.0000	1.0234	(0.3359)	0.0000	1	0.6876	01/06/2025
601229.SH	12/10/2024	SDB3263242822	(40,800.00)	1.1683	(47,259.99)	(47,666.19)	0.0000	4.5800	(150.0000)	0.0000	6.0125	(1.9861)	0.0000	1	4.0264	01/06/2025
601229.SH	12/10/2024	SDB3263242822	(100.00)	1.1683	(116.45)	(116.83)	0.0000	4.5800	(150.0000)	0.0000	0.0148	(0.0049)	0.0000	1	0.0099	01/06/2025
601229.SH	12/10/2024	SDB3263242822	(74,200.00)	1.1683	(86,229.90)	(86,687.04)	0.0000	4.5800	(150.0000)	0.0000	10.9704	(3.6120)	0.0000	1	7.3584	01/06/2025
601229.SH	12/10/2024	SDB3263242822	(47,900.00)	1.1683	(53,625.77)	(55,961.04)	0.0000	4.5800	(150.0000)	0.0000	6.8224	(2.3317)	0.0000	1	4.4907	01/06/2025
601229.SH	12/10/2024	SDB3263242822	(12,000.00)	1.1683	(13,492.44)	(14,019.47)	0.0000	4.5800	(150.0000)	0.0000	1.7165	(0.5841)	0.0000	1	1.1324	01/06/2025
601229.SH	12/10/2024	SDB3263242822	(100.00)	1.1683	(111.46)	(116.83)	0.0000	4.5800	(150.0000)	0.0000	0.0142	(0.0049)	0.0000	1	0.0093	01/06/2025
601229.SH	12/10/2024	SDB3263242822	(27,300.00)	1.1683	(30,936.33)	(31,894.29)	0.0000	4.5800	(150.0000)	0.0000	3.9358	(1.3289)	0.0000	1	2.6069	01/06/2025
601229.SH	12/10/2024	SDB3263242822	(131,300.00)	1.1683	(148,789.03)	(153,396.35)	0.0000	4.5800	(150.0000)	0.0000	18.9293	(6.3915)	0.0000	1	12.5378	01/06/2025
601229.SH	12/10/2024	SDB3263242822	(77,500.00)	1.1683	(87,822.92)	(90,542.40)	0.0000	4.5800	(150.0000)	0.0000	11.1730	(3.7726)	0.0000	1	7.4004	01/06/2025
601229.SH	12/10/2024	SDB3263242822	(52,100.00)	1.1683	(59,039.67)	(60,867.86)	0.0000	4.5800	(150.0000)	0.0000	7.5112	(2.5362)	0.0000	1	4.9750	01/06/2025
601229.SH	12/10/2024	SDB3263242822	(88,900.00)	1.1683	(100,741.39)	(103,860.89)	0.0000	4.5800	(150.0000)	0.0000	12.8165	(4.3275)	0.0000	1	8.4890	01/06/2025
601229.SH	12/10/2024	SDB3263242822	(30,000.00)	1.1683	(33,995.97)	(35,048.67)	0.0000	4.5800	(150.0000)	0.0000	4.3250	(1.4604)	0.0000	1	2.8647	01/06/2025
601229.SH	12/10/2024	SDB3263242822	(168,100.00)	1.1683	(190,490.75)	(196,389.38)	0.0000	4.5800	(150.0000)	0.0000	24.2347	(8.1829)	0.0000	1	16.0518	01/06/2025
601229.SH	12/10/2024	SDB3263242822	(101,900.00)	1.1683	(115,472.98)	(119,048.65)	0.0000	4.5800	(150.0000)	0.0000	14.6907	(4.9604)	0.0000	1	9.7304	01/06/2025
601229.SH	12/09/2024	SDB3263242822	(40,800.00)	1.1654	(47,259.99)	(47,548.65)	0.0000	4.5800	(150.0000)	0.0000	6.0125	(1.9812)	0.0000	1	4.0313	01/06/2025
601229.SH	12/09/2024	SDB3263242822	(100.00)	1.1654	(116.45)	(116.54)	0.0000	4.5800	(150.0000)	0.0000	0.0148	(0.0049)	0.0000	1	0.0100	01/06/2025
601229.SH	12/09/2024	SDB3263242822	(74,200.00)	1.1654	(86,229.90)	(86,473.27)	0.0000	4.5800	(150.0000)	0.0000	10.9704	(3.6031)	0.0000	1	7.3673	01/06/2025
601229.SH	12/09/2024	SDB3263242822	(47,900.00)	1.1654	(53,625.77)	(55,823.04)	0.0000	4.5800	(150.0000)	0.0000	6.8224	(2.3260)	0.0000	1	4.4964	01/06/2025
601229.SH	12/09/2024	SDB3263242822	(12,000.00)	1.1654	(13,492.44)	(13,984.90)	0.0000	4.5800	(150.0000)	0.0000	1.7165	(0.5827)	0.0000	1	1.1338	01/06/2025
601229.SH	12/09/2024	SDB3263242822	(100.00)	1.1654	(111.46)	(116.54)	0.0000	4.5800	(150.0000)	0.0000	0.0142	(0.0049)	0.0000	1	0.0093	01/06/2025
601229.SH	12/09/2024	SDB3263242822	(27,300.00)	1.1654	(30,936.33)	(31,815.64)	0.0000	4.5800	(150.0000)	0.0000	3.9358	(1.3257)	0.0000	1	2.6101	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
BANK OF SHANGHAI CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
601229.SH	12/09/2024	SDB3263242822	(131,300.00)	1.1654	(148,789.03)	(153,018.07)	0.0000	4.5800	(150.0000)	0.0000	18.9293	(6.3758)	0.0000	1	12.5535	01/06/2025
601229.SH	12/09/2024	SDB3263242822	(77,500.00)	1.1654	(87,822.92)	(90,319.12)	0.0000	4.5800	(150.0000)	0.0000	11.1730	(3.7633)	0.0000	1	7.4097	01/06/2025
601229.SH	12/09/2024	SDB3263242822	(52,100.00)	1.1654	(59,039.67)	(60,717.76)	0.0000	4.5800	(150.0000)	0.0000	7.5112	(2.5299)	0.0000	1	4.9813	01/06/2025
601229.SH	12/09/2024	SDB3263242822	(88,900.00)	1.1654	(100,741.39)	(103,604.77)	0.0000	4.5800	(150.0000)	0.0000	12.8165	(4.3169)	0.0000	1	8.4997	01/06/2025
601229.SH	12/09/2024	SDB3263242822	(30,000.00)	1.1654	(33,995.97)	(34,962.24)	0.0000	4.5800	(150.0000)	0.0000	4.3250	(1.4568)	0.0000	1	2.8683	01/06/2025
601229.SH	12/09/2024	SDB3263242822	(168,100.00)	1.1654	(190,490.75)	(195,905.08)	0.0000	4.5800	(150.0000)	0.0000	24.2347	(8.1627)	0.0000	1	16.0719	01/06/2025
601229.SH	12/09/2024	SDB3263242822	(101,900.00)	1.1654	(115,472.98)	(118,755.08)	0.0000	4.5800	(150.0000)	0.0000	14.6907	(4.9481)	0.0000	1	9.7426	01/06/2025
601229.SH	12/06/2024	SDB3263242822	(47,900.00)	1.1508	(53,625.77)	(55,121.60)	0.0000	4.5800	(150.0000)	0.0000	20.4672	(6.8902)	0.0000	3	13.5770	01/06/2025
601229.SH	12/06/2024	SDB3263242822	(12,000.00)	1.1508	(13,492.44)	(13,809.17)	0.0000	4.5800	(150.0000)	0.0000	5.1496	(1.7261)	0.0000	3	3.4235	01/06/2025
601229.SH	12/06/2024	SDB3263242822	(100.00)	1.1508	(111.46)	(115.08)	0.0000	4.5800	(150.0000)	0.0000	0.0425	(0.0144)	0.0000	3	0.0282	01/06/2025
601229.SH	12/06/2024	SDB3263242822	(27,300.00)	1.1508	(30,936.33)	(31,415.86)	0.0000	4.5800	(150.0000)	0.0000	11.8074	(3.9270)	0.0000	3	7.8804	01/06/2025
601229.SH	12/06/2024	SDB3263242822	(131,300.00)	1.1508	(148,789.03)	(151,095.31)	0.0000	4.5800	(150.0000)	0.0000	56.7878	(18.8869)	0.0000	3	37.9009	01/06/2025
601229.SH	12/06/2024	SDB3263242822	(77,500.00)	1.1508	(87,822.92)	(89,184.21)	0.0000	4.5800	(150.0000)	0.0000	33.5191	(11.1480)	0.0000	3	22.3711	01/06/2025
601229.SH	12/06/2024	SDB3263242822	(52,100.00)	1.1508	(59,039.67)	(59,954.80)	0.0000	4.5800	(150.0000)	0.0000	22.5335	(7.4944)	0.0000	3	15.0391	01/06/2025
601229.SH	12/06/2024	SDB3263242822	(88,900.00)	1.1508	(100,741.39)	(102,302.92)	0.0000	4.5800	(150.0000)	0.0000	38.4496	(12.7879)	0.0000	3	25.6618	01/06/2025
601229.SH	12/06/2024	SDB3263242822	(30,000.00)	1.1508	(33,995.97)	(34,522.92)	0.0000	4.5800	(150.0000)	0.0000	12.9751	(4.3154)	0.0000	3	8.6598	01/06/2025
601229.SH	12/06/2024	SDB3263242822	(168,100.00)	1.1508	(190,490.75)	(193,443.43)	0.0000	4.5800	(150.0000)	0.0000	72.7040	(24.1804)	0.0000	3	48.5235	01/06/2025
601229.SH	12/06/2024	SDB3263242822	(101,900.00)	1.1508	(115,472.98)	(117,262.85)	0.0000	4.5800	(150.0000)	0.0000	44.0722	(14.6579)	0.0000	3	29.4143	01/06/2025
601229.SH	12/05/2024	SDB3263242822	(47,900.00)	1.1130	(53,625.77)	(53,313.18)	0.0000	4.5800	(150.0000)	0.0000	6.8224	(2.2214)	0.0000	1	4.6010	01/06/2025
601229.SH	12/05/2024	SDB3263242822	(12,000.00)	1.1130	(13,492.44)	(13,356.12)	0.0000	4.5800	(150.0000)	0.0000	1.7165	(0.5565)	0.0000	1	1.1600	01/06/2025
601229.SH	12/05/2024	SDB3263242822	(100.00)	1.1130	(111.46)	(111.30)	0.0000	4.5800	(150.0000)	0.0000	0.0142	(0.0046)	0.0000	1	0.0095	01/06/2025
601229.SH	12/05/2024	SDB3263242822	(27,300.00)	1.1130	(30,936.33)	(30,385.17)	0.0000	4.5800	(150.0000)	0.0000	3.9358	(1.2660)	0.0000	1	2.6697	01/06/2025
601229.SH	12/05/2024	SDB3263242822	(131,300.00)	1.1130	(148,789.03)	(146,138.21)	0.0000	4.5800	(150.0000)	0.0000	18.9293	(6.0891)	0.0000	1	12.8402	01/06/2025
601229.SH	12/05/2024	SDB3263242822	(77,500.00)	1.1130	(87,822.92)	(86,258.28)	0.0000	4.5800	(150.0000)	0.0000	11.1730	(3.5941)	0.0000	1	7.5789	01/06/2025
601229.SH	12/05/2024	SDB3263242822	(52,100.00)	1.1130	(59,039.67)	(57,987.82)	0.0000	4.5800	(150.0000)	0.0000	7.5112	(2.4162)	0.0000	1	5.0950	01/06/2025
601229.SH	12/05/2024	SDB3263242822	(88,900.00)	1.1130	(100,741.39)	(98,946.59)	0.0000	4.5800	(150.0000)	0.0000	12.8165	(4.1228)	0.0000	1	8.6938	01/06/2025
601229.SH	12/05/2024	SDB3263242822	(30,000.00)	1.1130	(33,995.97)	(33,390.30)	0.0000	4.5800	(150.0000)	0.0000	4.3250	(1.3913)	0.0000	1	2.9338	01/06/2025
601229.SH	12/05/2024	SDB3263242822	(168,100.00)	1.1130	(190,490.75)	(187,096.98)	0.0000	4.5800	(150.0000)	0.0000	24.2347	(7.7957)	0.0000	1	16.4389	01/06/2025
601229.SH	12/05/2024	SDB3263242822	(101,900.00)	1.1130	(115,472.98)	(113,415.72)	0.0000	4.5800	(150.0000)	0.0000	14.6907	(4.7257)	0.0000	1	9.9651	01/06/2025
601229.SH	12/04/2024	SDB3263242822	(27,300.00)	1.1332	(30,936.33)	(30,936.33)	0.0000	4.5800	(150.0000)	0.0000	3.9358	(1.2890)	0.0000	1	2.6468	01/06/2025
601229.SH	12/04/2024	SDB3263242822	(131,300.00)	1.1332	(148,789.03)	(148,789.03)	0.0000	4.5800	(150.0000)	0.0000	18.9293	(6.1995)	0.0000	1	12.7297	01/06/2025
601229.SH	12/04/2024	SDB3263242822	(77,500.00)	1.1332	(87,822.92)	(87,822.92)	0.0000	4.5800	(150.0000)	0.0000	11.1730	(3.6593)	0.0000	1	7.5137	01/06/2025
601229.SH	12/04/2024	SDB3263242822	(52,100.00)	1.1332	(59,039.67)	(59,039.67)	0.0000	4.5800	(150.0000)	0.0000	7.5112	(2.4600)	0.0000	1	5.0512	01/06/2025
601229.SH	12/04/2024	SDB3263242822	(88,900.00)	1.1332	(100,741.39)	(100,741.39)	0.0000	4.5800	(150.0000)	0.0000	12.8165	(4.1976)	0.0000	1	8.6190	01/06/2025
601229.SH	12/04/2024	SDB3263242822	(30,000.00)	1.1332	(33,995.97)	(33,995.97)	0.0000	4.5800	(150.0000)	0.0000	4.3250	(1.4165)	0.0000	1	2.9085	01/06/2025
601229.SH	12/04/2024	SDB3263242822	(168,100.00)	1.1332	(190,490.75)	(190,490.75)	0.0000	4.5800	(150.0000)	0.0000	24.2347	(7.9371)	0.0000	1	16.2975	01/06/2025
601229.SH	12/04/2024	SDB3263242822	(101,900.00)	1.1332	(115,472.98)	(115,472.98)	0.0000	4.5800	(150.0000)	0.0000	14.6907	(4.8114)	0.0000	1	9.8794	01/06/2025
TOTAL BANK OF SHANGHAI CO., LTD. CMN CLASS A SERIES NORTHBOUND											3,460.4096	(1,180.2247)	0.0000		2,280.1849	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
BAODING LUCKY INNOVATIVE MATERIALS CO LTD CMN CLASS A SERIES NORTHBOUND																
300446.ZK	12/04/2024	SDB3262179013	(400.00)	2.3949	(957.97)	(957.97)	0.0000	4.5800	(1,884.1836)	0.0000	0.1219	(0.5014)	0.0000	1	(0.3795)	01/06/2025
300446.ZK	12/04/2024	SDB3262179013	(500.00)	2.3949	(1,197.46)	(1,197.46)	0.0000	4.5800	(1,884.1836)	0.0000	0.1523	(0.6267)	0.0000	1	(0.4744)	01/06/2025
300446.ZK	12/04/2024	SDB3262179013	(500.00)	2.3949	(1,197.46)	(1,197.46)	0.0000	4.5800	(1,884.1836)	0.0000	0.1523	(0.6267)	0.0000	1	(0.4744)	01/06/2025
300446.ZK	12/04/2024	SDB3262179013	(100.00)	2.3949	(239.49)	(239.49)	0.0000	4.5800	(1,884.1836)	0.0000	0.0305	(0.1253)	0.0000	1	(0.0949)	01/06/2025
300446.ZK	12/04/2024	SDB3262179013	(600.00)	2.3949	(1,436.95)	(1,436.95)	0.0000	4.5800	(1,884.1836)	0.0000	0.1828	(0.7521)	0.0000	1	(0.5693)	01/06/2025
300446.ZK	12/04/2024	SDB3262179013	(2,000.00)	2.3949	(4,789.84)	(4,789.84)	0.0000	4.5800	(1,884.1836)	0.0000	0.6094	(2.5069)	0.0000	1	(1.8976)	01/06/2025
300446.ZK	12/04/2024	SDB3262179013	(2,500.00)	2.3949	(5,987.30)	(5,987.30)	0.0000	4.5800	(1,884.1836)	0.0000	0.7617	(3.1337)	0.0000	1	(2.3719)	01/06/2025
300446.ZK	12/04/2024	SDB3262179013	(1,200.00)	2.3949	(2,873.90)	(2,873.90)	0.0000	4.5800	(1,884.1836)	0.0000	0.3656	(1.5042)	0.0000	1	(1.1385)	01/06/2025
300446.ZK	12/04/2024	SDB3262179013	(2,000.00)	2.3949	(4,789.84)	(4,789.84)	0.0000	4.5800	(1,884.1836)	0.0000	0.6094	(2.5069)	0.0000	1	(1.8976)	01/06/2025
TOTAL BAODING LUCKY INNOVATIVE MATERIALS CO LTD CMN CLASS A SERIES NORTHBOUND											2.9859	(12.2839)	0.0000		(9.2980)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
BAODING TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND																
002552.ZK	01/03/2025	SDB3264649802	(1,000.00)	1.8606	(1,719.13)	(1,860.59)	0.0000	4.3300	(1,750.0000)	0.0000	0.6203	(2.7134)	0.0000	3	(2.0930)	01/06/2025
002552.ZK	01/03/2025	SDB3264649802	(3,700.00)	1.8606	(6,365.92)	(6,884.19)	0.0000	4.3300	(1,750.0000)	0.0000	2.2970	(10.0394)	0.0000	3	(7.7424)	01/06/2025
002552.ZK	01/02/2025	SDB3264649802	(1,000.00)	1.8662	(1,719.13)	(1,866.24)	0.0000	4.3300	(1,750.0000)	0.0000	0.2068	(0.9072)	0.0000	1	(0.7004)	01/06/2025
002552.ZK	01/02/2025	SDB3264649802	(3,700.00)	1.8662	(6,365.92)	(6,905.09)	0.0000	4.3300	(1,750.0000)	0.0000	0.7657	(3.3566)	0.0000	1	(2.5910)	01/06/2025
002552.ZK	12/31/2024	SDB3264649802	(1,000.00)	1.7141	(1,719.13)	(1,714.12)	0.0000	4.3300	(1,750.0000)	0.0000	0.4135	(1.6665)	0.0000	2	(1.2530)	01/06/2025
002552.ZK	12/31/2024	SDB3264649802	(3,700.00)	1.7141	(6,365.92)	(6,342.24)	0.0000	4.3300	(1,750.0000)	0.0000	1.5314	(6.1661)	0.0000	2	(4.6347)	01/06/2025
002552.ZK	12/30/2024	SDB3264649802	(1,000.00)	1.7191	(1,719.13)	(1,719.13)	0.0000	4.3300	(1,750.0000)	0.0000	0.2068	(0.8357)	0.0000	1	(0.6289)	01/06/2025
002552.ZK	12/30/2024	SDB3264649802	(3,700.00)	1.7205	(6,365.92)	(6,365.92)	0.0000	4.3300	(1,750.0000)	0.0000	0.7657	(3.0945)	0.0000	1	(2.3289)	01/06/2025
002552.ZK	12/19/2024	SDB3262612819	(4,900.00)	1.8045	(8,749.00)	(8,842.04)	0.0000	4.5800	(750.0000)	0.0000	1.1131	(1.8421)	0.0000	1	(0.7290)	01/06/2025
002552.ZK	12/19/2024	SDB3262612819	(1,900.00)	1.8045	(3,377.32)	(3,428.54)	0.0000	4.5800	(750.0000)	0.0000	0.4297	(0.7143)	0.0000	1	(0.2846)	01/06/2025
002552.ZK	12/19/2024	SDB3262612819	(5,900.00)	1.8045	(10,789.80)	(10,646.53)	0.0000	4.5800	(750.0000)	0.0000	1.3727	(2.2180)	0.0000	1	(0.8453)	01/06/2025
002552.ZK	12/18/2024	SDB3262612819	(4,900.00)	1.9071	(8,749.00)	(9,344.67)	0.0000	4.5800	(1,028.1755)	0.0000	1.1131	(2.6689)	0.0000	1	(1.5558)	01/06/2025
002552.ZK	12/18/2024	SDB3262612819	(1,900.00)	1.9071	(3,377.32)	(3,623.47)	0.0000	4.5800	(1,028.1755)	0.0000	0.4297	(1.0349)	0.0000	1	(0.6052)	01/06/2025
002552.ZK	12/18/2024	SDB3262612819	(6,500.00)	1.9071	(11,887.06)	(12,395.99)	0.0000	4.5800	(1,028.1755)	0.0000	1.5123	(3.5403)	0.0000	1	(2.0280)	01/06/2025
002552.ZK	12/18/2024	SDB3262612819	(12,200.00)	1.9071	(22,154.82)	(23,266.32)	0.0000	4.5800	(1,028.1755)	0.0000	2.8186	(6.6450)	0.0000	1	(3.8264)	01/06/2025
002552.ZK	12/18/2024	SDB3262612819	(2,400.00)	1.9071	(4,210.92)	(4,576.98)	0.0000	4.5800	(1,028.1755)	0.0000	0.5357	(1.3072)	0.0000	1	(0.7715)	01/06/2025
002552.ZK	12/18/2024	SDB3262612819	(2,600.00)	1.9071	(4,570.16)	(4,958.40)	0.0000	4.5800	(1,028.1755)	0.0000	0.5814	(1.4161)	0.0000	1	(0.8347)	01/06/2025
002552.ZK	12/18/2024	SDB3262612819	(100.00)	1.9071	(172.98)	(190.71)	0.0000	4.5800	(1,028.1755)	0.0000	0.0220	(0.0545)	0.0000	1	(0.0325)	01/06/2025
002552.ZK	12/18/2024	SDB3262612819	(200.00)	1.9071	(338.38)	(381.42)	0.0000	4.5800	(1,028.1755)	0.0000	0.0430	(0.1089)	0.0000	1	(0.0659)	01/06/2025
002552.ZK	12/18/2024	SDB3262612819	(1,200.00)	1.9071	(2,051.98)	(2,288.49)	0.0000	4.5800	(1,028.1755)	0.0000	0.2611	(0.6536)	0.0000	1	(0.3925)	01/06/2025
002552.ZK	12/18/2024	SDB3262612819	(700.00)	1.9071	(1,194.27)	(1,334.95)	0.0000	4.5800	(1,028.1755)	0.0000	0.1519	(0.3813)	0.0000	1	(0.2293)	01/06/2025
002552.ZK	12/18/2024	SDB3262612819	(2,100.00)	1.9071	(3,586.63)	(4,004.86)	0.0000	4.5800	(1,028.1755)	0.0000	0.4563	(1.1438)	0.0000	1	(0.6875)	01/06/2025
002552.ZK	12/18/2024	SDB3262612819	(600.00)	1.9071	(1,031.08)	(1,144.24)	0.0000	4.5800	(1,028.1755)	0.0000	0.1312	(0.3268)	0.0000	1	(0.1956)	01/06/2025
002552.ZK	12/18/2024	SDB3262612819	(700.00)	1.9071	(1,179.22)	(1,334.95)	0.0000	4.5800	(1,028.1755)	0.0000	0.1500	(0.3813)	0.0000	1	(0.2312)	01/06/2025
002552.ZK	12/18/2024	SDB3262612819	(2,600.00)	1.9071	(4,379.95)	(4,958.40)	0.0000	4.5800	(1,028.1755)	0.0000	0.5572	(1.4161)	0.0000	1	(0.8589)	01/06/2025
002552.ZK	12/18/2024	SDB3262612819	(3,300.00)	1.9071	(5,559.17)	(6,293.35)	0.0000	4.5800	(1,028.1755)	0.0000	0.7072	(1.7974)	0.0000	1	(1.0902)	01/06/2025
002552.ZK	12/18/2024	SDB3262612819	(900.00)	1.9071	(1,516.14)	(1,716.37)	0.0000	4.5800	(1,028.1755)	0.0000	0.1929	(0.4902)	0.0000	1	(0.2973)	01/06/2025
002552.ZK	12/18/2024	SDB3262612819	(100.00)	1.9071	(168.46)	(190.71)	0.0000	4.5800	(1,028.1755)	0.0000	0.0214	(0.0545)	0.0000	1	(0.0330)	01/06/2025
002552.ZK	12/18/2024	SDB3262612819	(300.00)	1.9071	(505.38)	(572.12)	0.0000	4.5800	(1,028.1755)	0.0000	0.0643	(0.1634)	0.0000	1	(0.0991)	01/06/2025
002552.ZK	12/17/2024	SDB3262612819	(4,900.00)	1.8235	(8,749.00)	(8,935.27)	0.0000	4.5800	(1,028.1755)	0.0000	1.1131	(2.5520)	0.0000	1	(1.4389)	01/06/2025
002552.ZK	12/17/2024	SDB3262612819	(1,900.00)	1.8235	(3,377.32)	(3,464.70)	0.0000	4.5800	(1,028.1755)	0.0000	0.4297	(0.9895)	0.0000	1	(0.5599)	01/06/2025
002552.ZK	12/17/2024	SDB3262612819	(6,500.00)	1.8235	(11,887.06)	(11,852.91)	0.0000	4.5800	(1,028.1755)	0.0000	1.5123	(3.3852)	0.0000	1	(1.8729)	01/06/2025
002552.ZK	12/17/2024	SDB3262612819	(12,200.00)	1.8235	(22,154.82)	(22,246.99)	0.0000	4.5800	(1,028.1755)	0.0000	2.8186	(6.3538)	0.0000	1	(3.5353)	01/06/2025
002552.ZK	12/17/2024	SDB3262612819	(2,400.00)	1.8235	(4,210.92)	(4,376.46)	0.0000	4.5800	(1,028.1755)	0.0000	0.5357	(1.2499)	0.0000	1	(0.7142)	01/06/2025
002552.ZK	12/17/2024	SDB3262612819	(2,600.00)	1.8235	(4,570.16)	(4,741.16)	0.0000	4.5800	(1,028.1755)	0.0000	0.5814	(1.3541)	0.0000	1	(0.7727)	01/06/2025
002552.ZK	12/17/2024	SDB3262612819	(100.00)	1.8235	(172.98)	(182.35)	0.0000	4.5800	(1,028.1755)	0.0000	0.0220	(0.0521)	0.0000	1	(0.0301)	01/06/2025
002552.ZK	12/17/2024	SDB3262612819	(200.00)	1.8235	(338.38)	(364.70)	0.0000	4.5800	(1,028.1755)	0.0000	0.0430	(0.1042)	0.0000	1	(0.0611)	01/06/2025
002552.ZK	12/17/2024	SDB3262612819	(1,200.00)	1.8235	(2,051.98)	(2,188.23)	0.0000	4.5800	(1,028.1755)	0.0000	0.2611	(0.6250)	0.0000	1	(0.3639)	01/06/2025
002552.ZK	12/17/2024	SDB3262612819	(700.00)	1.8235	(1,194.27)	(1,276.47)	0.0000	4.5800	(1,028.1755)	0.0000	0.1519	(0.3646)	0.0000	1	(0.2126)	01/06/2025
002552.ZK	12/17/2024	SDB3262612819	(2,100.00)	1.8235	(3,586.63)	(3,829.40)	0.0000	4.5800	(1,028.1755)	0.0000	0.4563	(1.0937)	0.0000	1	(0.6374)	01/06/2025
002552.ZK	12/17/2024	SDB3262612819	(600.00)	1.8235	(1,031.08)	(1,094.11)	0.0000	4.5800	(1,028.1755)	0.0000	0.1312	(0.3125)	0.0000	1	(0.1813)	01/06/2025
002552.ZK	12/17/2024	SDB3262612819	(700.00)	1.8235	(1,179.22)	(1,276.47)	0.0000	4.5800	(1,028.1755)	0.0000	0.1500	(0.3646)	0.0000	1	(0.2145)	01/06/2025
002552.ZK	12/17/2024	SDB3262612819	(2,600.00)	1.8235	(4,379.95)	(4,741.16)	0.0000	4.5800	(1,028.1755)	0.0000	0.5572	(1.3541)	0.0000	1	(0.7969)	01/06/2025
002552.ZK	12/17/2024	SDB3262612819	(3,300.00)	1.8235	(5,559.17)	(6,017.63)	0.0000	4.5800	(1,028.1755)	0.0000	0.7072	(1.7187)	0.0000	1	(1.0114)	01/06/2025
002552.ZK	12/17/2024	SDB3262612819	(900.00)	1.8235	(1,516.14)	(1,641.17)	0.0000	4.5800	(1,028.1755)	0.0000	0.1929	(0.4687)	0.0000	1	(0.2758)	01/06/2025
002552.ZK	12/17/2024	SDB3262612819	(100.00)	1.8235	(168.46)	(182.35)	0.0000	4.5800	(1,028.1755)	0.0000	0.0214	(0.0521)	0.0000	1	(0.0306)	01/06/2025
002552.ZK	12/17/2024	SDB3262612819	(300.00)	1.8235	(505.38)	(547.06)	0.0000	4.5800	(1,028.1755)	0.0000	0.0643	(0.1562)	0.0000	1	(0.0919)	01/06/2025
002552.ZK	12/16/2024	SDB3262612819	(4,900.00)	1.7956	(8,749.00)	(8,798.41)	0.0000	4.5800	(1,028.1755)	0.0000	1.1131	(2.5129)	0.0000	1	(1.3998)	01/06/2025
002552.ZK	12/16/2024	SDB3262612819	(1,900.00)	1.7956	(3,377.32)	(3,411.63)	0.0000	4.5800	(1,028.1755)	0.0000	0.4297	(0.9744)	0.0000	1	(0.5447)	01/06/2025
002552.ZK	12/16/2024	SDB3262612819	(6,500.00)	1.7956	(11,887.06)	(11,671.36)	0.0000	4.5800	(1,028.1755)	0.0000	1.5123	(3.3334)	0.0000	1	(1.8211)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
BAODING TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002552.ZK	12/16/2024	SDB3262612819	(12,200.00)	1.7956	(22,154.82)	(21,906.25)	0.0000	4.5800	(1,028.1755)	0.0000	2.8186	(6.2565)	0.0000	1	(3.4379)	01/06/2025
002552.ZK	12/16/2024	SDB3262612819	(2,400.00)	1.7956	(4,210.92)	(4,309.43)	0.0000	4.5800	(1,028.1755)	0.0000	0.5357	(1.2308)	0.0000	1	(0.6951)	01/06/2025
002552.ZK	12/16/2024	SDB3262612819	(2,600.00)	1.7956	(4,570.16)	(4,668.54)	0.0000	4.5800	(1,028.1755)	0.0000	0.5814	(1.3334)	0.0000	1	(0.7519)	01/06/2025
002552.ZK	12/16/2024	SDB3262612819	(100.00)	1.7956	(172.98)	(179.56)	0.0000	4.5800	(1,028.1755)	0.0000	0.0220	(0.0513)	0.0000	1	(0.0293)	01/06/2025
002552.ZK	12/16/2024	SDB3262612819	(200.00)	1.7956	(338.38)	(359.12)	0.0000	4.5800	(1,028.1755)	0.0000	0.0430	(0.1026)	0.0000	1	(0.0595)	01/06/2025
002552.ZK	12/16/2024	SDB3262612819	(1,200.00)	1.7956	(2,051.98)	(2,154.71)	0.0000	4.5800	(1,028.1755)	0.0000	0.2611	(0.6154)	0.0000	1	(0.3543)	01/06/2025
002552.ZK	12/16/2024	SDB3262612819	(700.00)	1.7956	(1,194.27)	(1,256.92)	0.0000	4.5800	(1,028.1755)	0.0000	0.1519	(0.3590)	0.0000	1	(0.2070)	01/06/2025
002552.ZK	12/16/2024	SDB3262612819	(2,100.00)	1.7956	(3,586.63)	(3,770.75)	0.0000	4.5800	(1,028.1755)	0.0000	0.4563	(1.0769)	0.0000	1	(0.6206)	01/06/2025
002552.ZK	12/16/2024	SDB3262612819	(600.00)	1.7956	(1,031.08)	(1,077.36)	0.0000	4.5800	(1,028.1755)	0.0000	0.1312	(0.3077)	0.0000	1	(0.1765)	01/06/2025
002552.ZK	12/16/2024	SDB3262612819	(700.00)	1.7956	(1,179.22)	(1,256.92)	0.0000	4.5800	(1,028.1755)	0.0000	0.1500	(0.3590)	0.0000	1	(0.2090)	01/06/2025
002552.ZK	12/16/2024	SDB3262612819	(2,600.00)	1.7956	(4,379.95)	(4,668.54)	0.0000	4.5800	(1,028.1755)	0.0000	0.5572	(1.3334)	0.0000	1	(0.7761)	01/06/2025
002552.ZK	12/16/2024	SDB3262612819	(3,300.00)	1.7956	(5,559.17)	(5,925.46)	0.0000	4.5800	(1,028.1755)	0.0000	0.7072	(1.6923)	0.0000	1	(0.9851)	01/06/2025
002552.ZK	12/16/2024	SDB3262612819	(900.00)	1.7956	(1,516.14)	(1,616.03)	0.0000	4.5800	(1,028.1755)	0.0000	0.1929	(0.4615)	0.0000	1	(0.2687)	01/06/2025
002552.ZK	12/16/2024	SDB3262612819	(100.00)	1.7956	(168.46)	(179.56)	0.0000	4.5800	(1,028.1755)	0.0000	0.0214	(0.0513)	0.0000	1	(0.0299)	01/06/2025
002552.ZK	12/16/2024	SDB3262612819	(300.00)	1.7956	(505.38)	(538.68)	0.0000	4.5800	(1,028.1755)	0.0000	0.0643	(0.1538)	0.0000	1	(0.0896)	01/06/2025
002552.ZK	12/13/2024	SDB3262612819	(6,500.00)	1.7933	(11,887.06)	(11,656.25)	0.0000	4.5800	(1,061.3698)	0.0000	4.5369	(10.3097)	0.0000	3	(5.7728)	01/06/2025
002552.ZK	12/13/2024	SDB3262612819	(12,200.00)	1.7933	(22,154.82)	(21,877.89)	0.0000	4.5800	(1,061.3698)	0.0000	8.4558	(19.3504)	0.0000	3	(10.8947)	01/06/2025
002552.ZK	12/13/2024	SDB3262612819	(2,400.00)	1.7933	(4,210.92)	(4,303.85)	0.0000	4.5800	(1,061.3698)	0.0000	1.6072	(3.8066)	0.0000	3	(2.1995)	01/06/2025
002552.ZK	12/13/2024	SDB3262612819	(2,600.00)	1.7933	(4,570.16)	(4,662.50)	0.0000	4.5800	(1,061.3698)	0.0000	1.7443	(4.1239)	0.0000	3	(2.3796)	01/06/2025
002552.ZK	12/13/2024	SDB3262612819	(100.00)	1.7933	(172.98)	(179.33)	0.0000	4.5800	(1,061.3698)	0.0000	0.0660	(0.1586)	0.0000	3	(0.0926)	01/06/2025
002552.ZK	12/13/2024	SDB3262612819	(200.00)	1.7933	(338.38)	(358.65)	0.0000	4.5800	(1,061.3698)	0.0000	0.1291	(0.3172)	0.0000	3	(0.1881)	01/06/2025
002552.ZK	12/13/2024	SDB3262612819	(1,200.00)	1.7933	(2,051.98)	(2,151.92)	0.0000	4.5800	(1,061.3698)	0.0000	0.7832	(1.9033)	0.0000	3	(1.1201)	01/06/2025
002552.ZK	12/13/2024	SDB3262612819	(700.00)	1.7933	(1,194.27)	(1,255.29)	0.0000	4.5800	(1,061.3698)	0.0000	0.4558	(1.1103)	0.0000	3	(0.6545)	01/06/2025
002552.ZK	12/13/2024	SDB3262612819	(2,100.00)	1.7933	(3,586.63)	(3,765.87)	0.0000	4.5800	(1,061.3698)	0.0000	1.3689	(3.3308)	0.0000	3	(1.9619)	01/06/2025
002552.ZK	12/13/2024	SDB3262612819	(600.00)	1.7933	(1,031.08)	(1,075.96)	0.0000	4.5800	(1,061.3698)	0.0000	0.3935	(0.9517)	0.0000	3	(0.5581)	01/06/2025
002552.ZK	12/13/2024	SDB3262612819	(700.00)	1.7933	(1,179.22)	(1,255.29)	0.0000	4.5800	(1,061.3698)	0.0000	0.4501	(1.1103)	0.0000	3	(0.6602)	01/06/2025
002552.ZK	12/13/2024	SDB3262612819	(2,600.00)	1.7933	(4,379.95)	(4,662.50)	0.0000	4.5800	(1,061.3698)	0.0000	1.6717	(4.1239)	0.0000	3	(2.4522)	01/06/2025
002552.ZK	12/13/2024	SDB3262612819	(3,300.00)	1.7933	(5,559.17)	(5,917.79)	0.0000	4.5800	(1,061.3698)	0.0000	2.1217	(5.2341)	0.0000	3	(3.1124)	01/06/2025
002552.ZK	12/13/2024	SDB3262612819	(900.00)	1.7933	(1,516.14)	(1,613.94)	0.0000	4.5800	(1,061.3698)	0.0000	0.5787	(1.4275)	0.0000	3	(0.8488)	01/06/2025
002552.ZK	12/13/2024	SDB3262612819	(100.00)	1.7933	(168.46)	(179.33)	0.0000	4.5800	(1,061.3698)	0.0000	0.0643	(0.1586)	0.0000	3	(0.0943)	01/06/2025
002552.ZK	12/13/2024	SDB3262612819	(300.00)	1.7933	(505.38)	(537.98)	0.0000	4.5800	(1,061.3698)	0.0000	0.1929	(0.4758)	0.0000	3	(0.2829)	01/06/2025
002552.ZK	12/12/2024	SDB3262612819	(2,400.00)	1.8089	(4,210.92)	(4,341.37)	0.0000	4.5800	(1,388.4831)	0.0000	0.5357	(1.6744)	0.0000	1	(1.1387)	01/06/2025
002552.ZK	12/12/2024	SDB3262612819	(2,600.00)	1.8089	(4,570.16)	(4,703.16)	0.0000	4.5800	(1,388.4831)	0.0000	0.5814	(1.8140)	0.0000	1	(1.2325)	01/06/2025
002552.ZK	12/12/2024	SDB3262612819	(100.00)	1.8089	(172.98)	(180.89)	0.0000	4.5800	(1,388.4831)	0.0000	0.0220	(0.0698)	0.0000	1	(0.0478)	01/06/2025
002552.ZK	12/12/2024	SDB3262612819	(200.00)	1.8089	(338.38)	(361.78)	0.0000	4.5800	(1,388.4831)	0.0000	0.0430	(0.1395)	0.0000	1	(0.0965)	01/06/2025
002552.ZK	12/12/2024	SDB3262612819	(1,200.00)	1.8089	(2,051.98)	(2,170.69)	0.0000	4.5800	(1,388.4831)	0.0000	0.2611	(0.8372)	0.0000	1	(0.5762)	01/06/2025
002552.ZK	12/12/2024	SDB3262612819	(700.00)	1.8089	(1,194.27)	(1,266.23)	0.0000	4.5800	(1,388.4831)	0.0000	0.1519	(0.4884)	0.0000	1	(0.3364)	01/06/2025
002552.ZK	12/12/2024	SDB3262612819	(2,100.00)	1.8089	(3,586.63)	(3,798.70)	0.0000	4.5800	(1,388.4831)	0.0000	0.4563	(1.4651)	0.0000	1	(1.0088)	01/06/2025
002552.ZK	12/12/2024	SDB3262612819	(600.00)	1.8089	(1,031.08)	(1,085.34)	0.0000	4.5800	(1,388.4831)	0.0000	0.1312	(0.4186)	0.0000	1	(0.2874)	01/06/2025
002552.ZK	12/12/2024	SDB3262612819	(700.00)	1.8089	(1,179.22)	(1,266.23)	0.0000	4.5800	(1,388.4831)	0.0000	0.1500	(0.4884)	0.0000	1	(0.3384)	01/06/2025
002552.ZK	12/12/2024	SDB3262612819	(2,600.00)	1.8089	(4,379.95)	(4,703.16)	0.0000	4.5800	(1,388.4831)	0.0000	0.5572	(1.8140)	0.0000	1	(1.2567)	01/06/2025
002552.ZK	12/12/2024	SDB3262612819	(3,300.00)	1.8089	(5,559.17)	(5,969.39)	0.0000	4.5800	(1,388.4831)	0.0000	0.7072	(2.3023)	0.0000	1	(1.5951)	01/06/2025
002552.ZK	12/12/2024	SDB3262612819	(900.00)	1.8089	(1,516.14)	(1,628.02)	0.0000	4.5800	(1,388.4831)	0.0000	0.1929	(0.6279)	0.0000	1	(0.4350)	01/06/2025
002552.ZK	12/12/2024	SDB3262612819	(100.00)	1.8089	(168.46)	(180.89)	0.0000	4.5800	(1,388.4831)	0.0000	0.0214	(0.0698)	0.0000	1	(0.0483)	01/06/2025
002552.ZK	12/12/2024	SDB3262612819	(300.00)	1.8089	(505.38)	(542.67)	0.0000	4.5800	(1,388.4831)	0.0000	0.0643	(0.2093)	0.0000	1	(0.1450)	01/06/2025
002552.ZK	12/11/2024	SDB3262612819	(100.00)	1.7347	(172.98)	(173.47)	0.0000	4.5800	(1,637.8906)	0.0000	0.0220	(0.0789)	0.0000	1	(0.0569)	01/06/2025
002552.ZK	12/11/2024	SDB3262612819	(200.00)	1.7347	(338.38)	(346.95)	0.0000	4.5800	(1,637.8906)	0.0000	0.0430	(0.1579)	0.0000	1	(0.1148)	01/06/2025
002552.ZK	12/11/2024	SDB3262612819	(1,200.00)	1.7347	(2,051.98)	(2,081.70)	0.0000	4.5800	(1,637.8906)	0.0000	0.2611	(0.9471)	0.0000	1	(0.6861)	01/06/2025
002552.ZK	12/11/2024	SDB3262612819	(700.00)	1.7347	(1,194.27)	(1,214.32)	0.0000	4.5800	(1,637.8906)	0.0000	0.1519	(0.5525)	0.0000	1	(0.4005)	01/06/2025
002552.ZK	12/11/2024	SDB3262612819	(2,100.00)	1.7347	(3,586.63)	(3,642.97)	0.0000	4.5800	(1,637.8906)	0.0000	0.4563	(1.6574)	0.0000	1	(1.2011)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
BAODING TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002552.ZK	12/11/2024	SDB3262612819	(600.00)	1.7347	(1,031.08)	(1,040.85)	0.0000	4.5800	(1,637.8906)	0.0000	0.1312	(0.4736)	0.0000	1	(0.3424)	01/06/2025
002552.ZK	12/11/2024	SDB3262612819	(700.00)	1.7347	(1,179.22)	(1,214.32)	0.0000	4.5800	(1,637.8906)	0.0000	0.1500	(0.5525)	0.0000	1	(0.4025)	01/06/2025
002552.ZK	12/11/2024	SDB3262612819	(2,600.00)	1.7347	(4,379.95)	(4,510.35)	0.0000	4.5800	(1,637.8906)	0.0000	0.5572	(2.0521)	0.0000	1	(1.4948)	01/06/2025
002552.ZK	12/11/2024	SDB3262612819	(3,300.00)	1.7347	(5,559.17)	(5,724.67)	0.0000	4.5800	(1,637.8906)	0.0000	0.7072	(2.6046)	0.0000	1	(1.8973)	01/06/2025
002552.ZK	12/11/2024	SDB3262612819	(900.00)	1.7347	(1,516.14)	(1,561.27)	0.0000	4.5800	(1,637.8906)	0.0000	0.1929	(0.7103)	0.0000	1	(0.5174)	01/06/2025
002552.ZK	12/11/2024	SDB3262612819	(100.00)	1.7347	(168.46)	(173.47)	0.0000	4.5800	(1,637.8906)	0.0000	0.0214	(0.0789)	0.0000	1	(0.0575)	01/06/2025
002552.ZK	12/11/2024	SDB3262612819	(300.00)	1.7347	(505.38)	(520.42)	0.0000	4.5800	(1,637.8906)	0.0000	0.0643	(0.2368)	0.0000	1	(0.1725)	01/06/2025
002552.ZK	12/10/2024	SDB3262612819	(200.00)	1.7181	(338.38)	(343.61)	0.0000	4.5800	(1,642.9133)	0.0000	0.0430	(0.1568)	0.0000	1	(0.1138)	01/06/2025
002552.ZK	12/10/2024	SDB3262612819	(1,200.00)	1.7181	(2,051.98)	(2,061.69)	0.0000	4.5800	(1,642.9133)	0.0000	0.2611	(0.9409)	0.0000	1	(0.6798)	01/06/2025
002552.ZK	12/10/2024	SDB3262612819	(700.00)	1.7181	(1,194.27)	(1,202.65)	0.0000	4.5800	(1,642.9133)	0.0000	0.1519	(0.5488)	0.0000	1	(0.3969)	01/06/2025
002552.ZK	12/10/2024	SDB3262612819	(2,100.00)	1.7181	(3,586.63)	(3,607.95)	0.0000	4.5800	(1,642.9133)	0.0000	0.4563	(1.6465)	0.0000	1	(1.1902)	01/06/2025
002552.ZK	12/10/2024	SDB3262612819	(600.00)	1.7181	(1,031.08)	(1,030.84)	0.0000	4.5800	(1,642.9133)	0.0000	0.1312	(0.4704)	0.0000	1	(0.3393)	01/06/2025
002552.ZK	12/10/2024	SDB3262612819	(700.00)	1.7181	(1,179.22)	(1,202.65)	0.0000	4.5800	(1,642.9133)	0.0000	0.1500	(0.5488)	0.0000	1	(0.3988)	01/06/2025
002552.ZK	12/10/2024	SDB3262612819	(2,600.00)	1.7181	(4,379.95)	(4,466.98)	0.0000	4.5800	(1,642.9133)	0.0000	0.5572	(2.0386)	0.0000	1	(1.4813)	01/06/2025
002552.ZK	12/10/2024	SDB3262612819	(3,300.00)	1.7181	(5,559.17)	(5,669.63)	0.0000	4.5800	(1,642.9133)	0.0000	0.7072	(2.5874)	0.0000	1	(1.8802)	01/06/2025
002552.ZK	12/10/2024	SDB3262612819	(900.00)	1.7181	(1,516.14)	(1,546.26)	0.0000	4.5800	(1,642.9133)	0.0000	0.1929	(0.7057)	0.0000	1	(0.5128)	01/06/2025
002552.ZK	12/10/2024	SDB3262612819	(100.00)	1.7181	(168.46)	(171.81)	0.0000	4.5800	(1,642.9133)	0.0000	0.0214	(0.0784)	0.0000	1	(0.0570)	01/06/2025
002552.ZK	12/10/2024	SDB3262612819	(300.00)	1.7181	(505.38)	(515.42)	0.0000	4.5800	(1,642.9133)	0.0000	0.0643	(0.2352)	0.0000	1	(0.1709)	01/06/2025
002552.ZK	12/09/2024	SDB3262612819	(700.00)	1.6911	(1,194.27)	(1,183.80)	0.0000	4.5800	(1,691.5929)	0.0000	0.1519	(0.5563)	0.0000	1	(0.4043)	01/06/2025
002552.ZK	12/09/2024	SDB3262612819	(2,100.00)	1.6911	(3,586.63)	(3,551.41)	0.0000	4.5800	(1,691.5929)	0.0000	0.4563	(1.6688)	0.0000	1	(1.2125)	01/06/2025
002552.ZK	12/09/2024	SDB3262612819	(600.00)	1.6911	(1,031.08)	(1,014.69)	0.0000	4.5800	(1,691.5929)	0.0000	0.1312	(0.4768)	0.0000	1	(0.3456)	01/06/2025
002552.ZK	12/09/2024	SDB3262612819	(700.00)	1.6911	(1,179.22)	(1,183.80)	0.0000	4.5800	(1,691.5929)	0.0000	0.1500	(0.5563)	0.0000	1	(0.4062)	01/06/2025
002552.ZK	12/09/2024	SDB3262612819	(2,600.00)	1.6911	(4,379.95)	(4,396.98)	0.0000	4.5800	(1,691.5929)	0.0000	0.5572	(2.0661)	0.0000	1	(1.5089)	01/06/2025
002552.ZK	12/09/2024	SDB3262612819	(3,300.00)	1.6911	(5,559.17)	(5,580.78)	0.0000	4.5800	(1,691.5929)	0.0000	0.7072	(2.6223)	0.0000	1	(1.9151)	01/06/2025
002552.ZK	12/09/2024	SDB3262612819	(900.00)	1.6911	(1,516.14)	(1,522.03)	0.0000	4.5800	(1,691.5929)	0.0000	0.1929	(0.7152)	0.0000	1	(0.5223)	01/06/2025
002552.ZK	12/09/2024	SDB3262612819	(100.00)	1.6911	(168.46)	(169.11)	0.0000	4.5800	(1,691.5929)	0.0000	0.0214	(0.0795)	0.0000	1	(0.0580)	01/06/2025
002552.ZK	12/09/2024	SDB3262612819	(300.00)	1.6911	(505.38)	(507.34)	0.0000	4.5800	(1,691.5929)	0.0000	0.0643	(0.2384)	0.0000	1	(0.1741)	01/06/2025
002552.ZK	12/06/2024	SDB3262612819	(600.00)	1.7234	(1,031.08)	(1,034.04)	0.0000	4.5800	(1,754.7058)	0.0000	0.3935	(1.5120)	0.0000	3	(1.1185)	01/06/2025
002552.ZK	12/06/2024	SDB3262612819	(700.00)	1.7234	(1,179.22)	(1,206.38)	0.0000	4.5800	(1,754.7058)	0.0000	0.4501	(1.7640)	0.0000	3	(1.3140)	01/06/2025
002552.ZK	12/06/2024	SDB3262612819	(2,600.00)	1.7234	(4,379.95)	(4,480.86)	0.0000	4.5800	(1,754.7058)	0.0000	1.6717	(6.5522)	0.0000	3	(4.8805)	01/06/2025
002552.ZK	12/06/2024	SDB3262612819	(3,300.00)	1.7234	(5,559.17)	(5,687.24)	0.0000	4.5800	(1,754.7058)	0.0000	2.1217	(8.3162)	0.0000	3	(6.1944)	01/06/2025
002552.ZK	12/06/2024	SDB3262612819	(900.00)	1.7234	(1,516.14)	(1,551.07)	0.0000	4.5800	(1,754.7058)	0.0000	0.5787	(2.2681)	0.0000	3	(1.6894)	01/06/2025
002552.ZK	12/06/2024	SDB3262612819	(100.00)	1.7234	(168.46)	(172.34)	0.0000	4.5800	(1,754.7058)	0.0000	0.0643	(0.2520)	0.0000	3	(0.1877)	01/06/2025
002552.ZK	12/06/2024	SDB3262612819	(300.00)	1.7234	(505.38)	(517.02)	0.0000	4.5800	(1,754.7058)	0.0000	0.1929	(0.7560)	0.0000	3	(0.5631)	01/06/2025
002552.ZK	12/05/2024	SDB3262612819	(700.00)	1.7265	(1,179.22)	(1,208.53)	0.0000	4.5800	(1,755.0632)	0.0000	0.1500	(0.5892)	0.0000	1	(0.4392)	01/06/2025
002552.ZK	12/05/2024	SDB3262612819	(2,600.00)	1.7265	(4,379.95)	(4,488.82)	0.0000	4.5800	(1,755.0632)	0.0000	0.5572	(2.1884)	0.0000	1	(1.6312)	01/06/2025
002552.ZK	12/05/2024	SDB3262612819	(3,300.00)	1.7265	(5,559.17)	(5,697.35)	0.0000	4.5800	(1,755.0632)	0.0000	0.7072	(2.7776)	0.0000	1	(2.0703)	01/06/2025
002552.ZK	12/05/2024	SDB3262612819	(900.00)	1.7265	(1,516.14)	(1,553.82)	0.0000	4.5800	(1,755.0632)	0.0000	0.1929	(0.7575)	0.0000	1	(0.5646)	01/06/2025
002552.ZK	12/05/2024	SDB3262612819	(100.00)	1.7265	(168.46)	(172.65)	0.0000	4.5800	(1,755.0632)	0.0000	0.0214	(0.0842)	0.0000	1	(0.0627)	01/06/2025
002552.ZK	12/05/2024	SDB3262612819	(300.00)	1.7265	(505.38)	(517.94)	0.0000	4.5800	(1,755.0632)	0.0000	0.0643	(0.2525)	0.0000	1	(0.1882)	01/06/2025
002552.ZK	12/04/2024	SDB3262612819	(700.00)	1.6846	(1,179.22)	(1,179.22)	0.0000	4.5800	(1,755.0632)	0.0000	0.1500	(0.5749)	0.0000	1	(0.4249)	01/06/2025
002552.ZK	12/04/2024	SDB3262612819	(2,600.00)	1.6846	(4,379.95)	(4,379.95)	0.0000	4.5800	(1,755.0632)	0.0000	0.5572	(2.1353)	0.0000	1	(1.5781)	01/06/2025
002552.ZK	12/04/2024	SDB3262612819	(3,300.00)	1.6846	(5,559.17)	(5,559.17)	0.0000	4.5800	(1,755.0632)	0.0000	0.7072	(2.7102)	0.0000	1	(2.0029)	01/06/2025
002552.ZK	12/04/2024	SDB3262612819	(900.00)	1.6846	(1,516.14)	(1,516.14)	0.0000	4.5800	(1,755.0632)	0.0000	0.1929	(0.7391)	0.0000	1	(0.5463)	01/06/2025
002552.ZK	12/04/2024	SDB3262612819	(100.00)	1.6846	(168.46)	(168.46)	0.0000	4.5800	(1,755.0632)	0.0000	0.0214	(0.0821)	0.0000	1	(0.0607)	01/06/2025
002552.ZK	12/04/2024	SDB3262612819	(300.00)	1.6846	(505.38)	(505.38)	0.0000	4.5800	(1,755.0632)	0.0000	0.0643	(0.2464)	0.0000	1	(0.1821)	01/06/2025
TOTAL BAODING TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND												84.2535	(235.8033)	0.0000	(151.5498)	

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066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
BAOTA INDUSTRY CO LTD CMN CLASS A SERIES NORTHBOUND																
000595.ZK	12/09/2024	SDB3263589500	(1,800.00)	1.3260	(2,350.70)	(2,386.82)	0.0000	4.5800	(1,750.0000)	0.0000	0.2991	(1.1603)	0.0000	1	(0.8612)	01/06/2025
000595.ZK	12/09/2024	SDB3263589500	(5,500.00)	1.3260	(7,269.34)	(7,293.07)	0.0000	4.5800	(1,750.0000)	0.0000	0.9248	(3.5452)	0.0000	1	(2.6204)	01/06/2025
000595.ZK	12/06/2024	SDB3263589500	(1,800.00)	1.3059	(2,350.70)	(2,350.70)	0.0000	4.5800	(1,750.0000)	0.0000	0.8972	(3.4281)	0.0000	3	(2.5309)	01/06/2025
000595.ZK	12/06/2024	SDB3263589500	(5,500.00)	1.3217	(7,269.34)	(7,269.34)	0.0000	4.5800	(1,750.0000)	0.0000	2.7745	(10.6011)	0.0000	3	(7.8267)	01/06/2025
TOTAL BAOTA INDUSTRY CO LTD CMN CLASS A SERIES NORTHBOUND											4.8955	(18.7347)	0.0000		(13.8392)	

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
BAOTAILONG NEW MATERIALS CO.,LTD. CMN CLASS A SERIES NORTHBOUND																
601011.SH	12/26/2024	SDB3260963304	(1,100.00)	0.3883	(408.92)	(427.13)	0.0000	4.3300	(1,533.2239)	0.0000	0.0492	(0.1819)	0.0000	1	(0.1327)	01/06/2025
601011.SH	12/26/2024	SDB3260963304	(6,000.00)	0.3883	(2,230.47)	(2,329.78)	0.0000	4.3300	(1,533.2239)	0.0000	0.2683	(0.9922)	0.0000	1	(0.7240)	01/06/2025
601011.SH	12/26/2024	SDB3260963304	(13,300.00)	0.3883	(4,944.21)	(5,164.34)	0.0000	4.3300	(1,533.2239)	0.0000	0.5947	(2.1995)	0.0000	1	(1.6048)	01/06/2025
601011.SH	12/26/2024	SDB3260963304	(500.00)	0.3883	(185.87)	(194.15)	0.0000	4.3300	(1,533.2239)	0.0000	0.0224	(0.0827)	0.0000	1	(0.0603)	01/06/2025
601011.SH	12/26/2024	SDB3260963304	(100.00)	0.3883	(37.17)	(38.83)	0.0000	4.3300	(1,533.2239)	0.0000	0.0045	(0.0165)	0.0000	1	(0.0121)	01/06/2025
601011.SH	12/26/2024	SDB3260963304	(31,500.00)	0.3883	(11,709.97)	(12,231.32)	0.0000	4.3300	(1,533.2239)	0.0000	1.4084	(5.2093)	0.0000	1	(3.8008)	01/06/2025
601011.SH	12/26/2024	SDB3260963304	(2,400.00)	0.3883	(892.19)	(931.91)	0.0000	4.3300	(1,533.2239)	0.0000	0.1073	(0.3969)	0.0000	1	(0.2896)	01/06/2025
601011.SH	12/26/2024	SDB3260963304	(74,600.00)	0.3883	(27,732.18)	(28,966.88)	0.0000	4.3300	(1,533.2239)	0.0000	3.3356	(12.3369)	0.0000	1	(9.0013)	01/06/2025
601011.SH	12/26/2024	SDB3260963304	(11,100.00)	0.3883	(4,126.37)	(4,310.09)	0.0000	4.3300	(1,533.2239)	0.0000	0.4963	(1.8356)	0.0000	1	(1.3393)	01/06/2025
601011.SH	12/26/2024	SDB3260963304	(54,900.00)	0.3883	(20,408.80)	(21,317.45)	0.0000	4.3300	(1,533.2239)	0.0000	2.4547	(9.0790)	0.0000	1	(6.6243)	01/06/2025
601011.SH	12/26/2024	SDB3260963304	(3,200.00)	0.3883	(1,189.58)	(1,242.55)	0.0000	4.3300	(1,533.2239)	0.0000	0.1431	(0.5292)	0.0000	1	(0.3861)	01/06/2025
601011.SH	12/26/2024	SDB3260963304	(14,700.00)	0.3883	(5,464.65)	(5,707.95)	0.0000	4.3300	(1,533.2239)	0.0000	0.6573	(2.4310)	0.0000	1	(1.7737)	01/06/2025
601011.SH	12/24/2024	SDB3260963304	(1,100.00)	0.3883	(408.92)	(427.13)	0.0000	4.3300	(1,533.2239)	0.0000	0.0984	(0.3638)	0.0000	2	(0.2655)	01/06/2025
601011.SH	12/24/2024	SDB3260963304	(6,000.00)	0.3883	(2,230.47)	(2,329.78)	0.0000	4.3300	(1,533.2239)	0.0000	0.5366	(1.9845)	0.0000	2	(1.4479)	01/06/2025
601011.SH	12/24/2024	SDB3260963304	(13,300.00)	0.3883	(4,944.21)	(5,164.34)	0.0000	4.3300	(1,533.2239)	0.0000	1.1894	(4.3989)	0.0000	2	(3.2096)	01/06/2025
601011.SH	12/24/2024	SDB3260963304	(500.00)	0.3883	(185.87)	(194.15)	0.0000	4.3300	(1,533.2239)	0.0000	0.0447	(0.1654)	0.0000	2	(0.1207)	01/06/2025
601011.SH	12/24/2024	SDB3260963304	(100.00)	0.3883	(37.17)	(38.83)	0.0000	4.3300	(1,533.2239)	0.0000	0.0089	(0.0331)	0.0000	2	(0.0241)	01/06/2025
601011.SH	12/24/2024	SDB3260963304	(31,500.00)	0.3883	(11,709.97)	(12,231.32)	0.0000	4.3300	(1,533.2239)	0.0000	2.8169	(10.4185)	0.0000	2	(7.6016)	01/06/2025
601011.SH	12/24/2024	SDB3260963304	(2,400.00)	0.3883	(892.19)	(931.91)	0.0000	4.3300	(1,533.2239)	0.0000	0.2146	(0.7938)	0.0000	2	(0.5792)	01/06/2025
601011.SH	12/24/2024	SDB3260963304	(74,600.00)	0.3883	(27,732.18)	(28,966.88)	0.0000	4.3300	(1,533.2239)	0.0000	6.6711	(24.6737)	0.0000	2	(18.0026)	01/06/2025
601011.SH	12/24/2024	SDB3260963304	(11,100.00)	0.3883	(4,126.37)	(4,310.09)	0.0000	4.3300	(1,533.2239)	0.0000	0.9926	(3.6713)	0.0000	2	(2.6787)	01/06/2025
601011.SH	12/24/2024	SDB3260963304	(54,900.00)	0.3883	(20,408.80)	(21,317.45)	0.0000	4.3300	(1,533.2239)	0.0000	4.9095	(18.1580)	0.0000	2	(13.2486)	01/06/2025
601011.SH	12/24/2024	SDB3260963304	(3,200.00)	0.3883	(1,189.58)	(1,242.55)	0.0000	4.3300	(1,533.2239)	0.0000	0.2862	(1.0584)	0.0000	2	(0.7722)	01/06/2025
601011.SH	12/24/2024	SDB3260963304	(14,700.00)	0.3883	(5,464.65)	(5,707.95)	0.0000	4.3300	(1,533.2239)	0.0000	1.3146	(4.8620)	0.0000	2	(3.5474)	01/06/2025
601011.SH	12/23/2024	SDB3260963304	(1,100.00)	0.4101	(408.92)	(451.14)	0.0000	4.3300	(1,533.2239)	0.0000	0.0492	(0.1921)	0.0000	1	(0.1430)	01/06/2025
601011.SH	12/23/2024	SDB3260963304	(6,000.00)	0.4101	(2,230.47)	(2,460.77)	0.0000	4.3300	(1,533.2239)	0.0000	0.2683	(1.0480)	0.0000	1	(0.7798)	01/06/2025
601011.SH	12/23/2024	SDB3260963304	(13,300.00)	0.4101	(4,944.21)	(5,454.70)	0.0000	4.3300	(1,533.2239)	0.0000	0.5947	(2.3231)	0.0000	1	(1.7285)	01/06/2025
601011.SH	12/23/2024	SDB3260963304	(500.00)	0.4101	(185.87)	(205.06)	0.0000	4.3300	(1,533.2239)	0.0000	0.0224	(0.0873)	0.0000	1	(0.0650)	01/06/2025
601011.SH	12/23/2024	SDB3260963304	(100.00)	0.4101	(37.17)	(41.01)	0.0000	4.3300	(1,533.2239)	0.0000	0.0045	(0.0175)	0.0000	1	(0.0130)	01/06/2025
601011.SH	12/23/2024	SDB3260963304	(31,500.00)	0.4101	(11,709.97)	(12,919.03)	0.0000	4.3300	(1,533.2239)	0.0000	1.4084	(5.5022)	0.0000	1	(4.0937)	01/06/2025
601011.SH	12/23/2024	SDB3260963304	(2,400.00)	0.4101	(892.19)	(984.31)	0.0000	4.3300	(1,533.2239)	0.0000	0.1073	(0.4192)	0.0000	1	(0.3119)	01/06/2025
601011.SH	12/23/2024	SDB3260963304	(74,600.00)	0.4101	(27,732.18)	(30,595.55)	0.0000	4.3300	(1,533.2239)	0.0000	3.3356	(13.0305)	0.0000	1	(9.6949)	01/06/2025
601011.SH	12/23/2024	SDB3260963304	(11,100.00)	0.4101	(4,126.37)	(4,552.42)	0.0000	4.3300	(1,533.2239)	0.0000	0.4963	(1.9389)	0.0000	1	(1.4425)	01/06/2025
601011.SH	12/23/2024	SDB3260963304	(54,900.00)	0.4101	(20,408.80)	(22,516.03)	0.0000	4.3300	(1,533.2239)	0.0000	2.4547	(9.5895)	0.0000	1	(7.1348)	01/06/2025
601011.SH	12/23/2024	SDB3260963304	(3,200.00)	0.4101	(1,189.58)	(1,312.41)	0.0000	4.3300	(1,533.2239)	0.0000	0.1431	(0.5589)	0.0000	1	(0.4159)	01/06/2025
601011.SH	12/23/2024	SDB3260963304	(14,700.00)	0.4101	(5,464.65)	(6,028.88)	0.0000	4.3300	(1,533.2239)	0.0000	0.6573	(2.5677)	0.0000	1	(1.9104)	01/06/2025
601011.SH	12/20/2024	SDB3260963304	(1,100.00)	0.4087	(408.92)	(449.54)	0.0000	4.3300	(1,533.2239)	0.0000	0.1476	(0.5744)	0.0000	3	(0.4268)	01/06/2025
601011.SH	12/20/2024	SDB3260963304	(6,000.00)	0.4087	(2,230.47)	(2,452.05)	0.0000	4.3300	(1,533.2239)	0.0000	0.8048	(3.1330)	0.0000	3	(2.3281)	01/06/2025
601011.SH	12/20/2024	SDB3260963304	(13,300.00)	0.4087	(4,944.21)	(5,435.38)	0.0000	4.3300	(1,533.2239)	0.0000	1.7840	(6.9447)	0.0000	3	(5.1607)	01/06/2025
601011.SH	12/20/2024	SDB3260963304	(500.00)	0.4087	(185.87)	(204.34)	0.0000	4.3300	(1,533.2239)	0.0000	0.0671	(0.2611)	0.0000	3	(0.1940)	01/06/2025
601011.SH	12/20/2024	SDB3260963304	(100.00)	0.4087	(37.17)	(40.87)	0.0000	4.3300	(1,533.2239)	0.0000	0.0134	(0.0522)	0.0000	3	(0.0388)	01/06/2025
601011.SH	12/20/2024	SDB3260963304	(31,500.00)	0.4087	(11,709.97)	(12,873.26)	0.0000	4.3300	(1,533.2239)	0.0000	4.2253	(16.4480)	0.0000	3	(12.2226)	01/06/2025
601011.SH	12/20/2024	SDB3260963304	(2,400.00)	0.4087	(892.19)	(980.82)	0.0000	4.3300	(1,533.2239)	0.0000	0.3219	(1.2532)	0.0000	3	(0.9312)	01/06/2025
601011.SH	12/20/2024	SDB3260963304	(74,600.00)	0.4087	(27,732.18)	(30,487.16)	0.0000	4.3300	(1,533.2239)	0.0000	10.0067	(38.9530)	0.0000	3	(28.9463)	01/06/2025
601011.SH	12/20/2024	SDB3260963304	(11,100.00)	0.4087	(4,126.37)	(4,536.29)	0.0000	4.3300	(1,533.2239)	0.0000	1.4889	(5.7960)	0.0000	3	(4.3070)	01/06/2025
601011.SH	12/20/2024	SDB3260963304	(54,900.00)	0.4087	(20,408.80)	(22,436.26)	0.0000	4.3300	(1,533.2239)	0.0000	7.3642	(28.6665)	0.0000	3	(21.3023)	01/06/2025
601011.SH	12/20/2024	SDB3260963304	(3,200.00)	0.4087	(1,189.58)	(1,307.76)	0.0000	4.3300	(1,533.2239)	0.0000	0.4292	(1.6709)	0.0000	3	(1.2417)	01/06/2025
601011.SH	12/20/2024	SDB3260963304	(14,700.00)	0.4087	(5,464.65)	(6,007.52)	0.0000	4.3300	(1,533.2239)	0.0000	1.9718	(7.6757)	0.0000	3	(5.7039)	01/06/2025
601011.SH	12/19/2024	SDB3260963304	(1,100.00)	0.4350	(408.92)	(478.50)	0.0000	4.5800	(1,533.2239)	0.0000	0.0520	(0.2038)	0.0000	1	(0.1518)	01/06/2025
601011.SH	12/19/2024	SDB3260963304	(6,000.00)	0.4350	(2,230.47)	(2,610.00)	0.0000	4.5800	(1,533.2239)	0.0000	0.2838	(1.1116)	0.0000	1	(0.8278)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
BAOTAILONG NEW MATERIALS CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
601011.SH	12/19/2024	SDB3260963304	(13,300.00)	0.4350	(4,944.21)	(5,785.50)	0.0000	4.5800	(1,533.2239)	0.0000	0.6290	(2.4640)	0.0000	1	(1.8350)	01/06/2025
601011.SH	12/19/2024	SDB3260963304	(500.00)	0.4350	(185.87)	(217.50)	0.0000	4.5800	(1,533.2239)	0.0000	0.0236	(0.0926)	0.0000	1	(0.0690)	01/06/2025
601011.SH	12/19/2024	SDB3260963304	(100.00)	0.4350	(37.17)	(43.50)	0.0000	4.5800	(1,533.2239)	0.0000	0.0047	(0.0185)	0.0000	1	(0.0138)	01/06/2025
601011.SH	12/19/2024	SDB3260963304	(31,500.00)	0.4350	(11,709.97)	(13,702.50)	0.0000	4.5800	(1,533.2239)	0.0000	1.4898	(5.8358)	0.0000	1	(4.3461)	01/06/2025
601011.SH	12/19/2024	SDB3260963304	(2,400.00)	0.4350	(892.19)	(1,044.00)	0.0000	4.5800	(1,533.2239)	0.0000	0.1135	(0.4446)	0.0000	1	(0.3311)	01/06/2025
601011.SH	12/19/2024	SDB3260963304	(74,600.00)	0.4350	(27,732.18)	(32,451.00)	0.0000	4.5800	(1,533.2239)	0.0000	3.5281	(13.8207)	0.0000	1	(10.2926)	01/06/2025
601011.SH	12/19/2024	SDB3260963304	(11,100.00)	0.4350	(4,126.37)	(4,828.50)	0.0000	4.5800	(1,533.2239)	0.0000	0.5250	(2.0564)	0.0000	1	(1.5315)	01/06/2025
601011.SH	12/19/2024	SDB3260963304	(54,900.00)	0.4350	(20,408.80)	(23,881.50)	0.0000	4.5800	(1,533.2239)	0.0000	2.5965	(10.1710)	0.0000	1	(7.5746)	01/06/2025
601011.SH	12/19/2024	SDB3260963304	(3,200.00)	0.4350	(1,189.58)	(1,392.00)	0.0000	4.5800	(1,533.2239)	0.0000	0.1513	(0.5928)	0.0000	1	(0.4415)	01/06/2025
601011.SH	12/19/2024	SDB3260963304	(14,700.00)	0.4350	(5,464.65)	(6,394.50)	0.0000	4.5800	(1,533.2239)	0.0000	0.6952	(2.7234)	0.0000	1	(2.0282)	01/06/2025
601011.SH	12/18/2024	SDB3260963304	(1,100.00)	0.4089	(408.92)	(449.74)	0.0000	4.5800	(1,533.2239)	0.0000	0.0520	(0.1915)	0.0000	1	(0.1395)	01/06/2025
601011.SH	12/18/2024	SDB3260963304	(6,000.00)	0.4089	(2,230.47)	(2,453.13)	0.0000	4.5800	(1,533.2239)	0.0000	0.2838	(1.0448)	0.0000	1	(0.7610)	01/06/2025
601011.SH	12/18/2024	SDB3260963304	(13,300.00)	0.4089	(4,944.21)	(5,437.77)	0.0000	4.5800	(1,533.2239)	0.0000	0.6290	(2.3159)	0.0000	1	(1.6869)	01/06/2025
601011.SH	12/18/2024	SDB3260963304	(500.00)	0.4089	(185.87)	(204.43)	0.0000	4.5800	(1,533.2239)	0.0000	0.0236	(0.0871)	0.0000	1	(0.0634)	01/06/2025
601011.SH	12/18/2024	SDB3260963304	(100.00)	0.4089	(37.17)	(40.89)	0.0000	4.5800	(1,533.2239)	0.0000	0.0047	(0.0174)	0.0000	1	(0.0127)	01/06/2025
601011.SH	12/18/2024	SDB3260963304	(31,500.00)	0.4089	(11,709.97)	(12,878.93)	0.0000	4.5800	(1,533.2239)	0.0000	1.4898	(5.4851)	0.0000	1	(3.9953)	01/06/2025
601011.SH	12/18/2024	SDB3260963304	(2,400.00)	0.4089	(892.19)	(981.25)	0.0000	4.5800	(1,533.2239)	0.0000	0.1135	(0.4179)	0.0000	1	(0.3044)	01/06/2025
601011.SH	12/18/2024	SDB3260963304	(74,600.00)	0.4089	(27,732.18)	(30,500.58)	0.0000	4.5800	(1,533.2239)	0.0000	3.5281	(12.9901)	0.0000	1	(9.4619)	01/06/2025
601011.SH	12/18/2024	SDB3260963304	(11,100.00)	0.4089	(4,126.37)	(4,538.29)	0.0000	4.5800	(1,533.2239)	0.0000	0.5250	(1.9328)	0.0000	1	(1.4079)	01/06/2025
601011.SH	12/18/2024	SDB3260963304	(54,900.00)	0.4089	(20,408.80)	(22,446.14)	0.0000	4.5800	(1,533.2239)	0.0000	2.5965	(9.5597)	0.0000	1	(6.9633)	01/06/2025
601011.SH	12/18/2024	SDB3260963304	(3,200.00)	0.4089	(1,189.58)	(1,308.34)	0.0000	4.5800	(1,533.2239)	0.0000	0.1513	(0.5572)	0.0000	1	(0.4059)	01/06/2025
601011.SH	12/18/2024	SDB3260963304	(14,700.00)	0.4089	(5,464.65)	(6,010.17)	0.0000	4.5800	(1,533.2239)	0.0000	0.6952	(2.5597)	0.0000	1	(1.8645)	01/06/2025
601011.SH	12/17/2024	SDB3260963304	(1,100.00)	0.4280	(408.92)	(470.81)	0.0000	4.5800	(1,533.2239)	0.0000	0.0520	(0.2005)	0.0000	1	(0.1485)	01/06/2025
601011.SH	12/17/2024	SDB3260963304	(6,000.00)	0.4280	(2,230.47)	(2,568.07)	0.0000	4.5800	(1,533.2239)	0.0000	0.2838	(1.0937)	0.0000	1	(0.8100)	01/06/2025
601011.SH	12/17/2024	SDB3260963304	(13,300.00)	0.4280	(4,944.21)	(5,692.56)	0.0000	4.5800	(1,533.2239)	0.0000	0.6290	(2.4244)	0.0000	1	(1.7954)	01/06/2025
601011.SH	12/17/2024	SDB3260963304	(500.00)	0.4280	(185.87)	(214.01)	0.0000	4.5800	(1,533.2239)	0.0000	0.0236	(0.0911)	0.0000	1	(0.0675)	01/06/2025
601011.SH	12/17/2024	SDB3260963304	(100.00)	0.4280	(37.17)	(42.80)	0.0000	4.5800	(1,533.2239)	0.0000	0.0047	(0.0182)	0.0000	1	(0.0135)	01/06/2025
601011.SH	12/17/2024	SDB3260963304	(31,500.00)	0.4280	(11,709.97)	(13,482.38)	0.0000	4.5800	(1,533.2239)	0.0000	1.4898	(5.7421)	0.0000	1	(4.2523)	01/06/2025
601011.SH	12/17/2024	SDB3260963304	(2,400.00)	0.4280	(892.19)	(1,027.23)	0.0000	4.5800	(1,533.2239)	0.0000	0.1135	(0.4375)	0.0000	1	(0.3240)	01/06/2025
601011.SH	12/17/2024	SDB3260963304	(74,600.00)	0.4280	(27,732.18)	(31,929.70)	0.0000	4.5800	(1,533.2239)	0.0000	3.5281	(13.5987)	0.0000	1	(10.0706)	01/06/2025
601011.SH	12/17/2024	SDB3260963304	(11,100.00)	0.4280	(4,126.37)	(4,750.93)	0.0000	4.5800	(1,533.2239)	0.0000	0.5250	(2.0234)	0.0000	1	(1.4984)	01/06/2025
601011.SH	12/17/2024	SDB3260963304	(54,900.00)	0.4280	(20,408.80)	(23,497.86)	0.0000	4.5800	(1,533.2239)	0.0000	2.5965	(10.0076)	0.0000	1	(7.4112)	01/06/2025
601011.SH	12/17/2024	SDB3260963304	(3,200.00)	0.4280	(1,189.58)	(1,369.64)	0.0000	4.5800	(1,533.2239)	0.0000	0.1513	(0.5833)	0.0000	1	(0.4320)	01/06/2025
601011.SH	12/17/2024	SDB3260963304	(14,700.00)	0.4280	(5,464.65)	(6,291.78)	0.0000	4.5800	(1,533.2239)	0.0000	0.6952	(2.6796)	0.0000	1	(1.9844)	01/06/2025
601011.SH	12/16/2024	SDB3260963304	(1,100.00)	0.4300	(408.92)	(472.94)	0.0000	4.5800	(1,533.2239)	0.0000	0.0520	(0.2014)	0.0000	1	(0.1494)	01/06/2025
601011.SH	12/16/2024	SDB3260963304	(6,000.00)	0.4300	(2,230.47)	(2,579.70)	0.0000	4.5800	(1,533.2239)	0.0000	0.2838	(1.0987)	0.0000	1	(0.8149)	01/06/2025
601011.SH	12/16/2024	SDB3260963304	(13,300.00)	0.4300	(4,944.21)	(5,718.34)	0.0000	4.5800	(1,533.2239)	0.0000	0.6290	(2.4354)	0.0000	1	(1.8064)	01/06/2025
601011.SH	12/16/2024	SDB3260963304	(500.00)	0.4300	(185.87)	(214.97)	0.0000	4.5800	(1,533.2239)	0.0000	0.0236	(0.0916)	0.0000	1	(0.0679)	01/06/2025
601011.SH	12/16/2024	SDB3260963304	(100.00)	0.4300	(37.17)	(42.99)	0.0000	4.5800	(1,533.2239)	0.0000	0.0047	(0.0183)	0.0000	1	(0.0136)	01/06/2025
601011.SH	12/16/2024	SDB3260963304	(31,500.00)	0.4300	(11,709.97)	(13,543.42)	0.0000	4.5800	(1,533.2239)	0.0000	1.4898	(5.7681)	0.0000	1	(4.2783)	01/06/2025
601011.SH	12/16/2024	SDB3260963304	(2,400.00)	0.4300	(892.19)	(1,031.88)	0.0000	4.5800	(1,533.2239)	0.0000	0.1135	(0.4395)	0.0000	1	(0.3260)	01/06/2025
601011.SH	12/16/2024	SDB3260963304	(74,600.00)	0.4300	(27,732.18)	(32,074.27)	0.0000	4.5800	(1,533.2239)	0.0000	3.5281	(13.6603)	0.0000	1	(10.1321)	01/06/2025
601011.SH	12/16/2024	SDB3260963304	(11,100.00)	0.4300	(4,126.37)	(4,772.44)	0.0000	4.5800	(1,533.2239)	0.0000	0.5250	(2.0326)	0.0000	1	(1.5076)	01/06/2025
601011.SH	12/16/2024	SDB3260963304	(54,900.00)	0.4300	(20,408.80)	(23,604.26)	0.0000	4.5800	(1,533.2239)	0.0000	2.5965	(10.0529)	0.0000	1	(7.4565)	01/06/2025
601011.SH	12/16/2024	SDB3260963304	(3,200.00)	0.4300	(1,189.58)	(1,375.84)	0.0000	4.5800	(1,533.2239)	0.0000	0.1513	(0.5860)	0.0000	1	(0.4346)	01/06/2025
601011.SH	12/16/2024	SDB3260963304	(14,700.00)	0.4300	(5,464.65)	(6,320.26)	0.0000	4.5800	(1,533.2239)	0.0000	0.6952	(2.6918)	0.0000	1	(1.9965)	01/06/2025
601011.SH	12/13/2024	SDB3260963304	(1,100.00)	0.4169	(408.92)	(458.60)	0.0000	4.5800	(1,533.2239)	0.0000	0.1561	(0.5859)	0.0000	3	(0.4299)	01/06/2025
601011.SH	12/13/2024	SDB3260963304	(6,000.00)	0.4169	(2,230.47)	(2,501.47)	0.0000	4.5800	(1,533.2239)	0.0000	0.8513	(3.1961)	0.0000	3	(2.3448)	01/06/2025
601011.SH	12/13/2024	SDB3260963304	(13,300.00)	0.4169	(4,944.21)	(5,544.92)	0.0000	4.5800	(1,533.2239)	0.0000	1.8870	(7.0847)	0.0000	3	(5.1976)	01/06/2025
601011.SH	12/13/2024	SDB3260963304	(500.00)	0.4169	(185.87)	(208.46)	0.0000	4.5800	(1,533.2239)	0.0000	0.0709	(0.2663)	0.0000	3	(0.1954)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
BAOTAILONG NEW MATERIALS CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
601011.SH	12/13/2024	SDB3260963304	(100.00)	0.4169	(37.17)	(41.69)	0.0000	4.5800	(1,533.2239)	0.0000	0.0142	(0.0533)	0.0000	3	(0.0391)	01/06/2025
601011.SH	12/13/2024	SDB3260963304	(31,500.00)	0.4169	(11,709.97)	(13,132.70)	0.0000	4.5800	(1,533.2239)	0.0000	4.4693	(16.7795)	0.0000	3	(12.3102)	01/06/2025
601011.SH	12/13/2024	SDB3260963304	(2,400.00)	0.4169	(892.19)	(1,000.59)	0.0000	4.5800	(1,533.2239)	0.0000	0.3405	(1.2784)	0.0000	3	(0.9379)	01/06/2025
601011.SH	12/13/2024	SDB3260963304	(74,600.00)	0.4169	(27,732.18)	(31,101.56)	0.0000	4.5800	(1,533.2239)	0.0000	10.5844	(39.7380)	0.0000	3	(29.1536)	01/06/2025
601011.SH	12/13/2024	SDB3260963304	(11,100.00)	0.4169	(4,126.37)	(4,627.71)	0.0000	4.5800	(1,533.2239)	0.0000	1.5749	(5.9128)	0.0000	3	(4.3379)	01/06/2025
601011.SH	12/13/2024	SDB3260963304	(54,900.00)	0.4169	(20,408.80)	(22,888.41)	0.0000	4.5800	(1,533.2239)	0.0000	7.7894	(29.2442)	0.0000	3	(21.4549)	01/06/2025
601011.SH	12/13/2024	SDB3260963304	(3,200.00)	0.4169	(1,189.58)	(1,334.12)	0.0000	4.5800	(1,533.2239)	0.0000	0.4540	(1.7046)	0.0000	3	(1.2506)	01/06/2025
601011.SH	12/13/2024	SDB3260963304	(14,700.00)	0.4169	(5,464.65)	(6,128.59)	0.0000	4.5800	(1,533.2239)	0.0000	2.0857	(7.8304)	0.0000	3	(5.7447)	01/06/2025
601011.SH	12/12/2024	SDB3260963304	(1,100.00)	0.4224	(408.92)	(464.64)	0.0000	4.5800	(1,533.2239)	0.0000	0.0520	(0.1979)	0.0000	1	(0.1459)	01/06/2025
601011.SH	12/12/2024	SDB3260963304	(6,000.00)	0.4224	(2,230.47)	(2,534.39)	0.0000	4.5800	(1,533.2239)	0.0000	0.2838	(1.0794)	0.0000	1	(0.7956)	01/06/2025
601011.SH	12/12/2024	SDB3260963304	(13,300.00)	0.4224	(4,944.21)	(5,617.89)	0.0000	4.5800	(1,533.2239)	0.0000	0.6290	(2.3926)	0.0000	1	(1.7636)	01/06/2025
601011.SH	12/12/2024	SDB3260963304	(500.00)	0.4224	(185.87)	(211.20)	0.0000	4.5800	(1,533.2239)	0.0000	0.0236	(0.0899)	0.0000	1	(0.0663)	01/06/2025
601011.SH	12/12/2024	SDB3260963304	(100.00)	0.4224	(37.17)	(42.24)	0.0000	4.5800	(1,533.2239)	0.0000	0.0047	(0.0180)	0.0000	1	(0.0133)	01/06/2025
601011.SH	12/12/2024	SDB3260963304	(31,500.00)	0.4224	(11,709.97)	(13,305.54)	0.0000	4.5800	(1,533.2239)	0.0000	1.4898	(5.6668)	0.0000	1	(4.1770)	01/06/2025
601011.SH	12/12/2024	SDB3260963304	(2,400.00)	0.4224	(892.19)	(1,013.76)	0.0000	4.5800	(1,533.2239)	0.0000	0.1135	(0.4318)	0.0000	1	(0.3182)	01/06/2025
601011.SH	12/12/2024	SDB3260963304	(74,600.00)	0.4224	(27,732.18)	(31,510.89)	0.0000	4.5800	(1,533.2239)	0.0000	3.5281	(13.4203)	0.0000	1	(9.8922)	01/06/2025
601011.SH	12/12/2024	SDB3260963304	(11,100.00)	0.4224	(4,126.37)	(4,688.62)	0.0000	4.5800	(1,533.2239)	0.0000	0.5250	(1.9969)	0.0000	1	(1.4719)	01/06/2025
601011.SH	12/12/2024	SDB3260963304	(54,900.00)	0.4224	(20,408.80)	(23,189.65)	0.0000	4.5800	(1,533.2239)	0.0000	2.5965	(9.8764)	0.0000	1	(7.2799)	01/06/2025
601011.SH	12/12/2024	SDB3260963304	(3,200.00)	0.4224	(1,189.58)	(1,351.67)	0.0000	4.5800	(1,533.2239)	0.0000	0.1513	(0.5757)	0.0000	1	(0.4243)	01/06/2025
601011.SH	12/12/2024	SDB3260963304	(14,700.00)	0.4224	(5,464.65)	(6,209.25)	0.0000	4.5800	(1,533.2239)	0.0000	0.6952	(2.6445)	0.0000	1	(1.9493)	01/06/2025
601011.SH	12/11/2024	SDB3260963304	(1,100.00)	0.4709	(408.92)	(517.95)	0.0000	4.5800	(1,533.2239)	0.0000	0.0520	(0.2206)	0.0000	1	(0.1686)	01/06/2025
601011.SH	12/11/2024	SDB3260963304	(6,000.00)	0.4709	(2,230.47)	(2,825.16)	0.0000	4.5800	(1,533.2239)	0.0000	0.2838	(1.2032)	0.0000	1	(0.9195)	01/06/2025
601011.SH	12/11/2024	SDB3260963304	(13,300.00)	0.4709	(4,944.21)	(6,262.44)	0.0000	4.5800	(1,533.2239)	0.0000	0.6290	(2.6671)	0.0000	1	(2.0381)	01/06/2025
601011.SH	12/11/2024	SDB3260963304	(500.00)	0.4709	(185.87)	(235.43)	0.0000	4.5800	(1,533.2239)	0.0000	0.0236	(0.1003)	0.0000	1	(0.0766)	01/06/2025
601011.SH	12/11/2024	SDB3260963304	(100.00)	0.4709	(37.17)	(47.09)	0.0000	4.5800	(1,533.2239)	0.0000	0.0047	(0.0201)	0.0000	1	(0.0153)	01/06/2025
601011.SH	12/11/2024	SDB3260963304	(31,500.00)	0.4709	(11,709.97)	(14,832.09)	0.0000	4.5800	(1,533.2239)	0.0000	1.4898	(6.3169)	0.0000	1	(4.8272)	01/06/2025
601011.SH	12/11/2024	SDB3260963304	(2,400.00)	0.4709	(892.19)	(1,130.06)	0.0000	4.5800	(1,533.2239)	0.0000	0.1135	(0.4813)	0.0000	1	(0.3678)	01/06/2025
601011.SH	12/11/2024	SDB3260963304	(74,600.00)	0.4709	(27,732.18)	(35,126.16)	0.0000	4.5800	(1,533.2239)	0.0000	3.5281	(14.9601)	0.0000	1	(11.4319)	01/06/2025
601011.SH	12/11/2024	SDB3260963304	(11,100.00)	0.4709	(4,126.37)	(5,226.55)	0.0000	4.5800	(1,533.2239)	0.0000	0.5250	(2.2260)	0.0000	1	(1.7010)	01/06/2025
601011.SH	12/11/2024	SDB3260963304	(54,900.00)	0.4709	(20,408.80)	(25,850.21)	0.0000	4.5800	(1,533.2239)	0.0000	2.5965	(11.0095)	0.0000	1	(8.4130)	01/06/2025
601011.SH	12/11/2024	SDB3260963304	(3,200.00)	0.4709	(1,189.58)	(1,506.75)	0.0000	4.5800	(1,533.2239)	0.0000	0.1513	(0.6417)	0.0000	1	(0.4904)	01/06/2025
601011.SH	12/11/2024	SDB3260963304	(14,700.00)	0.4709	(5,464.65)	(6,921.64)	0.0000	4.5800	(1,533.2239)	0.0000	0.6952	(2.9479)	0.0000	1	(2.2527)	01/06/2025
601011.SH	12/10/2024	SDB3260963304	(1,100.00)	0.4618	(408.92)	(508.00)	0.0000	4.5800	(1,533.2239)	0.0000	0.0520	(0.2164)	0.0000	1	(0.1643)	01/06/2025
601011.SH	12/10/2024	SDB3260963304	(6,000.00)	0.4618	(2,230.47)	(2,770.91)	0.0000	4.5800	(1,533.2239)	0.0000	0.2838	(1.1801)	0.0000	1	(0.8964)	01/06/2025
601011.SH	12/10/2024	SDB3260963304	(13,300.00)	0.4618	(4,944.21)	(6,142.18)	0.0000	4.5800	(1,533.2239)	0.0000	0.6290	(2.6159)	0.0000	1	(1.9869)	01/06/2025
601011.SH	12/10/2024	SDB3260963304	(500.00)	0.4618	(185.87)	(230.91)	0.0000	4.5800	(1,533.2239)	0.0000	0.0236	(0.0983)	0.0000	1	(0.0747)	01/06/2025
601011.SH	12/10/2024	SDB3260963304	(100.00)	0.4618	(37.17)	(46.18)	0.0000	4.5800	(1,533.2239)	0.0000	0.0047	(0.0197)	0.0000	1	(0.0149)	01/06/2025
601011.SH	12/10/2024	SDB3260963304	(31,500.00)	0.4618	(11,709.97)	(14,547.27)	0.0000	4.5800	(1,533.2239)	0.0000	1.4898	(6.1956)	0.0000	1	(4.7058)	01/06/2025
601011.SH	12/10/2024	SDB3260963304	(2,400.00)	0.4618	(892.19)	(1,108.36)	0.0000	4.5800	(1,533.2239)	0.0000	0.1135	(0.4720)	0.0000	1	(0.3585)	01/06/2025
601011.SH	12/10/2024	SDB3260963304	(74,600.00)	0.4618	(27,732.18)	(34,451.62)	0.0000	4.5800	(1,533.2239)	0.0000	3.5281	(14.6728)	0.0000	1	(11.1446)	01/06/2025
601011.SH	12/10/2024	SDB3260963304	(11,100.00)	0.4618	(4,126.37)	(5,130.00)	0.0000	4.5800	(1,533.2239)	0.0000	0.5250	(2.1832)	0.0000	1	(1.6583)	01/06/2025
601011.SH	12/10/2024	SDB3260963304	(54,900.00)	0.4618	(20,408.80)	(25,353.81)	0.0000	4.5800	(1,533.2239)	0.0000	2.5965	(10.7981)	0.0000	1	(8.2016)	01/06/2025
601011.SH	12/10/2024	SDB3260963304	(3,200.00)	0.4618	(1,189.58)	(1,477.82)	0.0000	4.5800	(1,533.2239)	0.0000	0.1513	(0.6294)	0.0000	1	(0.4781)	01/06/2025
601011.SH	12/10/2024	SDB3260963304	(14,700.00)	0.4618	(5,464.65)	(6,788.72)	0.0000	4.5800	(1,533.2239)	0.0000	0.6952	(2.8913)	0.0000	1	(2.1961)	01/06/2025
601011.SH	12/09/2024	SDB3260963304	(1,100.00)	0.4187	(408.92)	(460.53)	0.0000	4.5800	(1,533.2239)	0.0000	0.0520	(0.1961)	0.0000	1	(0.1441)	01/06/2025
601011.SH	12/09/2024	SDB3260963304	(6,000.00)	0.4187	(2,230.47)	(2,512.01)	0.0000	4.5800	(1,533.2239)	0.0000	0.2838	(1.0699)	0.0000	1	(0.7861)	01/06/2025
601011.SH	12/09/2024	SDB3260963304	(13,300.00)	0.4187	(4,944.21)	(5,568.28)	0.0000	4.5800	(1,533.2239)	0.0000	0.6290	(2.3715)	0.0000	1	(1.7425)	01/06/2025
601011.SH	12/09/2024	SDB3260963304	(500.00)	0.4187	(185.87)	(209.33)	0.0000	4.5800	(1,533.2239)	0.0000	0.0236	(0.0892)	0.0000	1	(0.0655)	01/06/2025
601011.SH	12/09/2024	SDB3260963304	(100.00)	0.4187	(37.17)	(41.87)	0.0000	4.5800	(1,533.2239)	0.0000	0.0047	(0.0178)	0.0000	1	(0.0131)	01/06/2025
601011.SH	12/09/2024	SDB3260963304	(31,500.00)	0.4187	(11,709.97)	(13,188.04)	0.0000	4.5800	(1,533.2239)	0.0000	1.4898	(5.6167)	0.0000	1	(4.1270)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
BAOTAILONG NEW MATERIALS CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
601011.SH	12/09/2024	SDB3260963304	(2,400.00)	0.4187	(892.19)	(1,004.80)	0.0000	4.5800	(1,533.2239)	0.0000	0.1135	(0.4279)	0.0000	1	(0.3144)	01/06/2025
601011.SH	12/09/2024	SDB3260963304	(74,600.00)	0.4187	(27,732.18)	(31,232.63)	0.0000	4.5800	(1,533.2239)	0.0000	3.5281	(13.3018)	0.0000	1	(9.7737)	01/06/2025
601011.SH	12/09/2024	SDB3260963304	(11,100.00)	0.4187	(4,126.37)	(4,647.21)	0.0000	4.5800	(1,533.2239)	0.0000	0.5250	(1.9792)	0.0000	1	(1.4543)	01/06/2025
601011.SH	12/09/2024	SDB3260963304	(54,900.00)	0.4187	(20,408.80)	(22,984.87)	0.0000	4.5800	(1,533.2239)	0.0000	2.5965	(9.7892)	0.0000	1	(7.1927)	01/06/2025
601011.SH	12/09/2024	SDB3260963304	(3,200.00)	0.4187	(1,189.58)	(1,339.74)	0.0000	4.5800	(1,533.2239)	0.0000	0.1513	(0.5706)	0.0000	1	(0.4192)	01/06/2025
601011.SH	12/09/2024	SDB3260963304	(14,700.00)	0.4187	(5,464.65)	(6,154.42)	0.0000	4.5800	(1,533.2239)	0.0000	0.6952	(2.6211)	0.0000	1	(1.9259)	01/06/2025
601011.SH	12/06/2024	SDB3260963304	(1,100.00)	0.3795	(408.92)	(417.43)	0.0000	4.5800	(1,533.2239)	0.0000	0.1561	(0.5333)	0.0000	3	(0.3773)	01/06/2025
601011.SH	12/06/2024	SDB3260963304	(6,000.00)	0.3795	(2,230.47)	(2,276.87)	0.0000	4.5800	(1,533.2239)	0.0000	0.8513	(2.9091)	0.0000	3	(2.0578)	01/06/2025
601011.SH	12/06/2024	SDB3260963304	(13,300.00)	0.3795	(4,944.21)	(5,047.06)	0.0000	4.5800	(1,533.2239)	0.0000	1.8870	(6.4486)	0.0000	3	(4.5615)	01/06/2025
601011.SH	12/06/2024	SDB3260963304	(500.00)	0.3795	(185.87)	(189.74)	0.0000	4.5800	(1,533.2239)	0.0000	0.0709	(0.2424)	0.0000	3	(0.1715)	01/06/2025
601011.SH	12/06/2024	SDB3260963304	(100.00)	0.3795	(37.17)	(37.95)	0.0000	4.5800	(1,533.2239)	0.0000	0.0142	(0.0485)	0.0000	3	(0.0343)	01/06/2025
601011.SH	12/06/2024	SDB3260963304	(31,500.00)	0.3795	(11,709.97)	(11,953.56)	0.0000	4.5800	(1,533.2239)	0.0000	4.4693	(15.2729)	0.0000	3	(10.8036)	01/06/2025
601011.SH	12/06/2024	SDB3260963304	(2,400.00)	0.3795	(892.19)	(910.75)	0.0000	4.5800	(1,533.2239)	0.0000	0.3405	(1.1636)	0.0000	3	(0.8231)	01/06/2025
601011.SH	12/06/2024	SDB3260963304	(74,600.00)	0.3795	(27,732.18)	(28,309.06)	0.0000	4.5800	(1,533.2239)	0.0000	10.5844	(36.1701)	0.0000	3	(25.5857)	01/06/2025
601011.SH	12/06/2024	SDB3260963304	(11,100.00)	0.3795	(4,126.37)	(4,212.21)	0.0000	4.5800	(1,533.2239)	0.0000	1.5749	(5.3819)	0.0000	3	(3.8070)	01/06/2025
601011.SH	12/06/2024	SDB3260963304	(54,900.00)	0.3795	(20,408.80)	(20,833.34)	0.0000	4.5800	(1,533.2239)	0.0000	7.7894	(26.6185)	0.0000	3	(18.8291)	01/06/2025
601011.SH	12/06/2024	SDB3260963304	(3,200.00)	0.3795	(1,189.58)	(1,214.33)	0.0000	4.5800	(1,533.2239)	0.0000	0.4540	(1.5515)	0.0000	3	(1.0975)	01/06/2025
601011.SH	12/06/2024	SDB3260963304	(14,700.00)	0.3795	(5,464.65)	(5,578.33)	0.0000	4.5800	(1,533.2239)	0.0000	2.0857	(7.1274)	0.0000	3	(5.0417)	01/06/2025
601011.SH	12/05/2024	SDB3260963304	(1,100.00)	0.3788	(408.92)	(416.66)	0.0000	4.5800	(1,533.2239)	0.0000	0.0520	(0.1775)	0.0000	1	(0.1254)	01/06/2025
601011.SH	12/05/2024	SDB3260963304	(6,000.00)	0.3788	(2,230.47)	(2,272.68)	0.0000	4.5800	(1,533.2239)	0.0000	0.2838	(0.9679)	0.0000	1	(0.6842)	01/06/2025
601011.SH	12/05/2024	SDB3260963304	(13,300.00)	0.3788	(4,944.21)	(5,037.77)	0.0000	4.5800	(1,533.2239)	0.0000	0.6290	(2.1456)	0.0000	1	(1.5166)	01/06/2025
601011.SH	12/05/2024	SDB3260963304	(500.00)	0.3788	(185.87)	(189.39)	0.0000	4.5800	(1,533.2239)	0.0000	0.0236	(0.0807)	0.0000	1	(0.0570)	01/06/2025
601011.SH	12/05/2024	SDB3260963304	(100.00)	0.3788	(37.17)	(37.88)	0.0000	4.5800	(1,533.2239)	0.0000	0.0047	(0.0161)	0.0000	1	(0.0114)	01/06/2025
601011.SH	12/05/2024	SDB3260963304	(31,500.00)	0.3788	(11,709.97)	(11,931.57)	0.0000	4.5800	(1,533.2239)	0.0000	1.4898	(5.0816)	0.0000	1	(3.5918)	01/06/2025
601011.SH	12/05/2024	SDB3260963304	(2,400.00)	0.3788	(892.19)	(909.07)	0.0000	4.5800	(1,533.2239)	0.0000	0.1135	(0.3872)	0.0000	1	(0.2737)	01/06/2025
601011.SH	12/05/2024	SDB3260963304	(74,600.00)	0.3788	(27,732.18)	(28,256.99)	0.0000	4.5800	(1,533.2239)	0.0000	3.5281	(12.0345)	0.0000	1	(8.5064)	01/06/2025
601011.SH	12/05/2024	SDB3260963304	(11,100.00)	0.3788	(4,126.37)	(4,204.46)	0.0000	4.5800	(1,533.2239)	0.0000	0.5250	(1.7907)	0.0000	1	(1.2657)	01/06/2025
601011.SH	12/05/2024	SDB3260963304	(54,900.00)	0.3788	(20,408.80)	(20,795.02)	0.0000	4.5800	(1,533.2239)	0.0000	2.5965	(8.8565)	0.0000	1	(6.2601)	01/06/2025
601011.SH	12/05/2024	SDB3260963304	(3,200.00)	0.3788	(1,189.58)	(1,212.10)	0.0000	4.5800	(1,533.2239)	0.0000	0.1513	(0.5162)	0.0000	1	(0.3649)	01/06/2025
601011.SH	12/05/2024	SDB3260963304	(14,700.00)	0.3788	(5,464.65)	(5,568.07)	0.0000	4.5800	(1,533.2239)	0.0000	0.6952	(2.3714)	0.0000	1	(1.6762)	01/06/2025
601011.SH	12/04/2024	SDB3260963304	(1,100.00)	0.3717	(408.92)	(408.92)	0.0000	4.5800	(1,533.2239)	0.0000	0.0520	(0.1742)	0.0000	1	(0.1221)	01/06/2025
601011.SH	12/04/2024	SDB3260963304	(6,000.00)	0.3717	(2,230.47)	(2,230.47)	0.0000	4.5800	(1,533.2239)	0.0000	0.2838	(0.9499)	0.0000	1	(0.6662)	01/06/2025
601011.SH	12/04/2024	SDB3260963304	(13,300.00)	0.3717	(4,944.21)	(4,944.21)	0.0000	4.5800	(1,533.2239)	0.0000	0.6290	(2.1057)	0.0000	1	(1.4767)	01/06/2025
601011.SH	12/04/2024	SDB3260963304	(500.00)	0.3717	(185.87)	(185.87)	0.0000	4.5800	(1,533.2239)	0.0000	0.0236	(0.0792)	0.0000	1	(0.0555)	01/06/2025
601011.SH	12/04/2024	SDB3260963304	(100.00)	0.3717	(37.17)	(37.17)	0.0000	4.5800	(1,533.2239)	0.0000	0.0047	(0.0158)	0.0000	1	(0.0111)	01/06/2025
601011.SH	12/04/2024	SDB3260963304	(31,500.00)	0.3717	(11,709.97)	(11,709.97)	0.0000	4.5800	(1,533.2239)	0.0000	1.4898	(4.9872)	0.0000	1	(3.4975)	01/06/2025
601011.SH	12/04/2024	SDB3260963304	(2,400.00)	0.3717	(892.19)	(892.19)	0.0000	4.5800	(1,533.2239)	0.0000	0.1135	(0.3800)	0.0000	1	(0.2665)	01/06/2025
601011.SH	12/04/2024	SDB3260963304	(74,600.00)	0.3717	(27,732.18)	(27,732.18)	0.0000	4.5800	(1,533.2239)	0.0000	3.5281	(11.8110)	0.0000	1	(8.2829)	01/06/2025
601011.SH	12/04/2024	SDB3260963304	(11,100.00)	0.3717	(4,126.37)	(4,126.37)	0.0000	4.5800	(1,533.2239)	0.0000	0.5250	(1.7574)	0.0000	1	(1.2324)	01/06/2025
601011.SH	12/04/2024	SDB3260963304	(54,900.00)	0.3717	(20,408.80)	(20,408.80)	0.0000	4.5800	(1,533.2239)	0.0000	2.5965	(8.6920)	0.0000	1	(6.0956)	01/06/2025
601011.SH	12/04/2024	SDB3260963304	(3,200.00)	0.3717	(1,189.58)	(1,189.58)	0.0000	4.5800	(1,533.2239)	0.0000	0.1513	(0.5066)	0.0000	1	(0.3553)	01/06/2025
601011.SH	12/04/2024	SDB3260963304	(14,700.00)	0.3717	(5,464.65)	(5,464.65)	0.0000	4.5800	(1,533.2239)	0.0000	0.6952	(2.3274)	0.0000	1	(1.6321)	01/06/2025
TOTAL BAOTAILONG NEW MATERIALS CO.,LTD. CMN CLASS A SERIES NORTHBOUND												228.2732	(855.8103)	0.0000	(627.5371)	

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066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
BEAR ELECTRIC APPLIANCE CO., LTD. CMN CLASS A SERIES NORTHBOUND																
002959.ZK	12/04/2024	SDB3262322911	(8,600.00)	6.0737	(52,233.58)	(52,233.58)	0.0000	4.5800	(1,782.9608)	0.0000	6.6453	(25.8696)	0.0000	1	(19.2243)	01/06/2025
002959.ZK	12/04/2024	SDB3262322911	(1,000.00)	6.0737	(6,073.67)	(6,073.67)	0.0000	4.5800	(1,782.9608)	0.0000	0.7727	(3.0081)	0.0000	1	(2.2354)	01/06/2025
002959.ZK	12/04/2024	SDB3262322911	(3,500.00)	6.0737	(21,257.85)	(21,257.85)	0.0000	4.5800	(1,782.9608)	0.0000	2.7045	(10.5283)	0.0000	1	(7.8238)	01/06/2025
002959.ZK	12/04/2024	SDB3262322911	(4,800.00)	6.0737	(29,153.63)	(29,153.63)	0.0000	4.5800	(1,782.9608)	0.0000	3.7090	(14.4388)	0.0000	1	(10.7298)	01/06/2025
TOTAL BEAR ELECTRIC APPLIANCE CO., LTD. CMN CLASS A SERIES NORTHBOUND											13.8314	(53.8448)	0.0000		(40.0133)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
BEIJING BEI MO GAO KE FRICTION MATERIAL CO., LTD. CMN CLASS A SERIES NORTHBOUND																
002985.ZK	01/03/2025	SDB3260427162	(400.00)	3.3874	(1,320.37)	(1,354.95)	0.0000	4.3300	(1,681.6313)	0.0000	0.4764	(1.8988)	0.0000	3	(1.4223)	01/06/2025
002985.ZK	01/03/2025	SDB3260427162	(800.00)	3.3874	(2,629.18)	(2,709.90)	0.0000	4.3300	(1,681.6313)	0.0000	0.9487	(3.7975)	0.0000	3	(2.8488)	01/06/2025
002985.ZK	01/03/2025	SDB3260427162	(300.00)	3.3874	(1,013.69)	(1,016.21)	0.0000	4.3300	(1,681.6313)	0.0000	0.3658	(1.4241)	0.0000	3	(1.0583)	01/06/2025
002985.ZK	01/03/2025	SDB3260427162	(300.00)	3.3874	(1,022.43)	(1,016.21)	0.0000	4.3300	(1,681.6313)	0.0000	0.3689	(1.4241)	0.0000	3	(1.0552)	01/06/2025
002985.ZK	01/03/2025	SDB3260427162	(400.00)	3.3874	(1,365.88)	(1,354.95)	0.0000	4.3300	(1,681.6313)	0.0000	0.4929	(1.8988)	0.0000	3	(1.4059)	01/06/2025
002985.ZK	01/03/2025	SDB3260427162	(800.00)	3.3874	(2,606.91)	(2,709.90)	0.0000	4.3300	(1,681.6313)	0.0000	0.9407	(3.7975)	0.0000	3	(2.8569)	01/06/2025
002985.ZK	01/03/2025	SDB3260427162	(4,100.00)	3.3874	(13,360.42)	(13,888.23)	0.0000	4.3300	(1,681.6313)	0.0000	4.8209	(19.4624)	0.0000	3	(14.6415)	01/06/2025
002985.ZK	01/03/2025	SDB3260427162	(4,300.00)	3.3874	(14,012.15)	(14,565.70)	0.0000	4.3300	(1,681.6313)	0.0000	5.0560	(20.4118)	0.0000	3	(15.3557)	01/06/2025
002985.ZK	01/03/2025	SDB3260427162	(1,744.00)	3.3874	(5,683.07)	(5,907.58)	0.0000	4.3300	(1,681.6313)	0.0000	2.0506	(8.2786)	0.0000	3	(6.2280)	01/06/2025
002985.ZK	01/03/2025	SDB3260427162	(18,356.00)	3.3874	(59,815.58)	(62,178.62)	0.0000	4.3300	(1,681.6313)	0.0000	21.5835	(87.1346)	0.0000	3	(65.5511)	01/06/2025
002985.ZK	01/03/2025	SDB3260427162	(3,400.00)	3.3874	(11,079.37)	(11,517.07)	0.0000	4.3300	(1,681.6313)	0.0000	3.9978	(16.1396)	0.0000	3	(12.1417)	01/06/2025
002985.ZK	01/03/2025	SDB3260427162	(12,044.00)	3.3874	(39,247.05)	(40,797.52)	0.0000	4.3300	(1,681.6313)	0.0000	14.1616	(57.1720)	0.0000	3	(43.0103)	01/06/2025
002985.ZK	01/02/2025	SDB3260427162	(400.00)	3.3779	(1,320.37)	(1,351.14)	0.0000	4.3300	(1,837.4361)	0.0000	0.1588	(0.6896)	0.0000	1	(0.5308)	01/06/2025
002985.ZK	01/02/2025	SDB3260427162	(800.00)	3.3779	(2,629.18)	(2,702.28)	0.0000	4.3300	(1,837.4361)	0.0000	0.3162	(1.3792)	0.0000	1	(1.0630)	01/06/2025
002985.ZK	01/02/2025	SDB3260427162	(300.00)	3.3779	(1,013.69)	(1,013.36)	0.0000	4.3300	(1,837.4361)	0.0000	0.1219	(0.5172)	0.0000	1	(0.3953)	01/06/2025
002985.ZK	01/02/2025	SDB3260427162	(300.00)	3.3779	(1,022.43)	(1,013.36)	0.0000	4.3300	(1,837.4361)	0.0000	0.1230	(0.5172)	0.0000	1	(0.3942)	01/06/2025
002985.ZK	01/02/2025	SDB3260427162	(400.00)	3.3779	(1,365.88)	(1,351.14)	0.0000	4.3300	(1,837.4361)	0.0000	0.1643	(0.6896)	0.0000	1	(0.5253)	01/06/2025
002985.ZK	01/02/2025	SDB3260427162	(800.00)	3.3779	(2,606.91)	(2,702.28)	0.0000	4.3300	(1,837.4361)	0.0000	0.3136	(1.3792)	0.0000	1	(1.0657)	01/06/2025
002985.ZK	01/02/2025	SDB3260427162	(4,100.00)	3.3779	(13,360.42)	(13,849.21)	0.0000	4.3300	(1,837.4361)	0.0000	1.6070	(7.0686)	0.0000	1	(5.4617)	01/06/2025
002985.ZK	01/02/2025	SDB3260427162	(4,300.00)	3.3779	(14,012.15)	(14,524.78)	0.0000	4.3300	(1,837.4361)	0.0000	1.6853	(7.4134)	0.0000	1	(5.7281)	01/06/2025
002985.ZK	01/02/2025	SDB3260427162	(1,744.00)	3.3779	(5,683.07)	(5,890.98)	0.0000	4.3300	(1,837.4361)	0.0000	0.6835	(3.0068)	0.0000	1	(2.3232)	01/06/2025
002985.ZK	01/02/2025	SDB3260427162	(18,356.00)	3.3779	(59,815.58)	(62,003.92)	0.0000	4.3300	(1,837.4361)	0.0000	7.1945	(31.6467)	0.0000	1	(24.4523)	01/06/2025
002985.ZK	01/02/2025	SDB3260427162	(3,400.00)	3.3779	(11,079.37)	(11,484.71)	0.0000	4.3300	(1,837.4361)	0.0000	1.3326	(5.8618)	0.0000	1	(4.5292)	01/06/2025
002985.ZK	01/02/2025	SDB3260427162	(14,300.00)	3.3779	(46,598.54)	(48,303.34)	0.0000	4.3300	(1,837.4361)	0.0000	5.6048	(24.6540)	0.0000	1	(19.0492)	01/06/2025
002985.ZK	01/02/2025	SDB3260427162	(1,500.00)	3.3779	(4,887.96)	(5,066.78)	0.0000	4.3300	(1,837.4361)	0.0000	0.5879	(2.5861)	0.0000	1	(1.9982)	01/06/2025
002985.ZK	01/02/2025	SDB3260427162	(200.00)	3.3779	(651.73)	(675.57)	0.0000	4.3300	(1,837.4361)	0.0000	0.0784	(0.3448)	0.0000	1	(0.2664)	01/06/2025
002985.ZK	01/02/2025	SDB3260427162	(4,000.00)	3.3779	(13,034.56)	(13,511.42)	0.0000	4.3300	(1,837.4361)	0.0000	1.5678	(6.8962)	0.0000	1	(5.3284)	01/06/2025
002985.ZK	01/02/2025	SDB3260427162	(6,200.00)	3.3779	(20,203.56)	(20,942.71)	0.0000	4.3300	(1,837.4361)	0.0000	2.4300	(10.6891)	0.0000	1	(8.2591)	01/06/2025
002985.ZK	01/02/2025	SDB3260427162	(4,716.00)	3.3779	(15,367.74)	(15,929.97)	0.0000	4.3300	(1,837.4361)	0.0000	1.8484	(8.1306)	0.0000	1	(6.2822)	01/06/2025
002985.ZK	12/31/2024	SDB3260427162	(400.00)	3.2804	(1,320.37)	(1,312.15)	0.0000	4.3300	(1,837.4361)	0.0000	0.3176	(1.3394)	0.0000	2	(1.0218)	01/06/2025
002985.ZK	12/31/2024	SDB3260427162	(800.00)	3.2804	(2,629.18)	(2,624.30)	0.0000	4.3300	(1,837.4361)	0.0000	0.6325	(2.6789)	0.0000	2	(2.0464)	01/06/2025
002985.ZK	12/31/2024	SDB3260427162	(300.00)	3.2804	(1,013.69)	(984.11)	0.0000	4.3300	(1,837.4361)	0.0000	0.2438	(1.0046)	0.0000	2	(0.7607)	01/06/2025
002985.ZK	12/31/2024	SDB3260427162	(300.00)	3.2804	(1,022.43)	(984.11)	0.0000	4.3300	(1,837.4361)	0.0000	0.2460	(1.0046)	0.0000	2	(0.7586)	01/06/2025
002985.ZK	12/31/2024	SDB3260427162	(400.00)	3.2804	(1,365.88)	(1,312.15)	0.0000	4.3300	(1,837.4361)	0.0000	0.3286	(1.3394)	0.0000	2	(1.0109)	01/06/2025
002985.ZK	12/31/2024	SDB3260427162	(800.00)	3.2804	(2,606.91)	(2,624.30)	0.0000	4.3300	(1,837.4361)	0.0000	0.6271	(2.6789)	0.0000	2	(2.0518)	01/06/2025
002985.ZK	12/31/2024	SDB3260427162	(4,100.00)	3.2804	(13,360.42)	(13,449.53)	0.0000	4.3300	(1,837.4361)	0.0000	3.2139	(13.7292)	0.0000	2	(10.5153)	01/06/2025
002985.ZK	12/31/2024	SDB3260427162	(4,300.00)	3.2804	(14,012.15)	(14,105.60)	0.0000	4.3300	(1,837.4361)	0.0000	3.3707	(14.3990)	0.0000	2	(11.0283)	01/06/2025
002985.ZK	12/31/2024	SDB3260427162	(1,744.00)	3.2804	(5,683.07)	(5,720.97)	0.0000	4.3300	(1,837.4361)	0.0000	1.3671	(5.8400)	0.0000	2	(4.4729)	01/06/2025
002985.ZK	12/31/2024	SDB3260427162	(18,356.00)	3.2804	(59,815.58)	(60,214.51)	0.0000	4.3300	(1,837.4361)	0.0000	14.3890	(61.4668)	0.0000	2	(47.0779)	01/06/2025
002985.ZK	12/31/2024	SDB3260427162	(3,400.00)	3.2804	(11,079.37)	(11,153.26)	0.0000	4.3300	(1,837.4361)	0.0000	2.6652	(11.3852)	0.0000	2	(8.7200)	01/06/2025
002985.ZK	12/31/2024	SDB3260427162	(14,300.00)	3.2804	(46,598.54)	(46,909.32)	0.0000	4.3300	(1,837.4361)	0.0000	11.2095	(47.8849)	0.0000	2	(36.6754)	01/06/2025
002985.ZK	12/31/2024	SDB3260427162	(1,500.00)	3.2804	(4,887.96)	(4,920.56)	0.0000	4.3300	(1,837.4361)	0.0000	1.1758	(5.0229)	0.0000	2	(3.8471)	01/06/2025
002985.ZK	12/31/2024	SDB3260427162	(200.00)	3.2804	(651.73)	(656.07)	0.0000	4.3300	(1,837.4361)	0.0000	0.1568	(0.6697)	0.0000	2	(0.5129)	01/06/2025
002985.ZK	12/31/2024	SDB3260427162	(4,000.00)	3.2804	(13,034.56)	(13,121.49)	0.0000	4.3300	(1,837.4361)	0.0000	3.1355	(13.3944)	0.0000	2	(10.2589)	01/06/2025
002985.ZK	12/31/2024	SDB3260427162	(6,200.00)	3.2804	(20,203.56)	(20,338.31)	0.0000	4.3300	(1,837.4361)	0.0000	4.8601	(20.7613)	0.0000	2	(15.9012)	01/06/2025
002985.ZK	12/31/2024	SDB3260427162	(4,716.00)	3.2804	(15,367.74)	(15,470.23)	0.0000	4.3300	(1,837.4361)	0.0000	3.6968	(15.7920)	0.0000	2	(12.0952)	01/06/2025
002985.ZK	12/30/2024	SDB3260427162	(400.00)	3.2442	(1,320.37)	(1,297.68)	0.0000	4.3300	(1,837.4361)	0.0000	0.1588	(0.6623)	0.0000	1	(0.5035)	01/06/2025
002985.ZK	12/30/2024	SDB3260427162	(800.00)	3.2442	(2,629.18)	(2,595.36)	0.0000	4.3300	(1,837.4361)	0.0000	0.3162	(1.3247)	0.0000	1	(1.0084)	01/06/2025
002985.ZK	12/30/2024	SDB3260427162	(300.00)	3.2442	(1,013.69)	(973.26)	0.0000	4.3300	(1,837.4361)	0.0000	0.1219	(0.4968)	0.0000	1	(0.3748)	01/06/2025
002985.ZK	12/30/2024	SDB3260427162	(300.00)	3.2442	(1,022.43)	(973.26)	0.0000	4.3300	(1,837.4361)	0.0000	0.1230	(0.4968)	0.0000	1	(0.3738)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
BEIJING BEI MO GAO KE FRICTION MATERIAL CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002985.ZK	12/30/2024	SDB3260427162	(400.00)	3.2442	(1,365.88)	(1,297.68)	0.0000	4.3300	(1,837.4361)	0.0000	0.1643	(0.6623)	0.0000	1	(0.4980)	01/06/2025
002985.ZK	12/30/2024	SDB3260427162	(800.00)	3.2442	(2,606.91)	(2,595.36)	0.0000	4.3300	(1,837.4361)	0.0000	0.3136	(1.3247)	0.0000	1	(1.0111)	01/06/2025
002985.ZK	12/30/2024	SDB3260427162	(4,100.00)	3.2442	(13,360.42)	(13,301.21)	0.0000	4.3300	(1,837.4361)	0.0000	1.6070	(6.7889)	0.0000	1	(5.1820)	01/06/2025
002985.ZK	12/30/2024	SDB3260427162	(4,300.00)	3.2442	(14,012.15)	(13,950.05)	0.0000	4.3300	(1,837.4361)	0.0000	1.6853	(7.1201)	0.0000	1	(5.4347)	01/06/2025
002985.ZK	12/30/2024	SDB3260427162	(1,744.00)	3.2442	(5,683.07)	(5,657.88)	0.0000	4.3300	(1,837.4361)	0.0000	0.6835	(2.8878)	0.0000	1	(2.2042)	01/06/2025
002985.ZK	12/30/2024	SDB3260427162	(18,356.00)	3.2442	(59,815.58)	(59,550.50)	0.0000	4.3300	(1,837.4361)	0.0000	7.1945	(30.3945)	0.0000	1	(23.2000)	01/06/2025
002985.ZK	12/30/2024	SDB3260427162	(3,400.00)	3.2442	(11,079.37)	(11,030.27)	0.0000	4.3300	(1,837.4361)	0.0000	1.3326	(5.6298)	0.0000	1	(4.2972)	01/06/2025
002985.ZK	12/30/2024	SDB3260427162	(14,300.00)	3.2442	(46,598.54)	(46,392.03)	0.0000	4.3300	(1,837.4361)	0.0000	5.6048	(23.6784)	0.0000	1	(18.0737)	01/06/2025
002985.ZK	12/30/2024	SDB3260427162	(1,500.00)	3.2442	(4,887.96)	(4,866.30)	0.0000	4.3300	(1,837.4361)	0.0000	0.5879	(2.4838)	0.0000	1	(1.8958)	01/06/2025
002985.ZK	12/30/2024	SDB3260427162	(200.00)	3.2442	(651.73)	(648.84)	0.0000	4.3300	(1,837.4361)	0.0000	0.0784	(0.3312)	0.0000	1	(0.2528)	01/06/2025
002985.ZK	12/30/2024	SDB3260427162	(4,000.00)	3.2442	(13,034.56)	(12,976.79)	0.0000	4.3300	(1,837.4361)	0.0000	1.5678	(6.6233)	0.0000	1	(5.0556)	01/06/2025
002985.ZK	12/30/2024	SDB3260427162	(6,200.00)	3.2442	(20,203.56)	(20,114.03)	0.0000	4.3300	(1,837.4361)	0.0000	2.4300	(10.2662)	0.0000	1	(7.8361)	01/06/2025
002985.ZK	12/30/2024	SDB3260427162	(4,716.00)	3.2442	(15,367.74)	(15,299.64)	0.0000	4.3300	(1,837.4361)	0.0000	1.8484	(7.8089)	0.0000	1	(5.9605)	01/06/2025
002985.ZK	12/27/2024	SDB3260427162	(300.00)	3.3593	(1,013.69)	(1,007.80)	0.0000	4.3300	(1,835.8100)	0.0000	0.3658	(1.5418)	0.0000	3	(1.1760)	01/06/2025
002985.ZK	12/27/2024	SDB3260427162	(300.00)	3.3593	(1,022.43)	(1,007.80)	0.0000	4.3300	(1,835.8100)	0.0000	0.3689	(1.5418)	0.0000	3	(1.1728)	01/06/2025
002985.ZK	12/27/2024	SDB3260427162	(400.00)	3.3593	(1,365.88)	(1,343.73)	0.0000	4.3300	(1,835.8100)	0.0000	0.4929	(2.0557)	0.0000	3	(1.5628)	01/06/2025
002985.ZK	12/27/2024	SDB3260427162	(800.00)	3.3593	(2,606.91)	(2,687.47)	0.0000	4.3300	(1,835.8100)	0.0000	0.9407	(4.1114)	0.0000	3	(3.1707)	01/06/2025
002985.ZK	12/27/2024	SDB3260427162	(4,100.00)	3.3593	(13,360.42)	(13,773.26)	0.0000	4.3300	(1,835.8100)	0.0000	4.8209	(21.0709)	0.0000	3	(16.2500)	01/06/2025
002985.ZK	12/27/2024	SDB3260427162	(4,300.00)	3.3593	(14,012.15)	(14,445.13)	0.0000	4.3300	(1,835.8100)	0.0000	5.0560	(22.0988)	0.0000	3	(17.0427)	01/06/2025
002985.ZK	12/27/2024	SDB3260427162	(1,744.00)	3.3593	(5,683.07)	(5,858.68)	0.0000	4.3300	(1,835.8100)	0.0000	2.0506	(8.9628)	0.0000	3	(6.9122)	01/06/2025
002985.ZK	12/27/2024	SDB3260427162	(18,356.00)	3.3593	(59,815.58)	(61,663.90)	0.0000	4.3300	(1,835.8100)	0.0000	21.5835	(94.3360)	0.0000	3	(72.7525)	01/06/2025
002985.ZK	12/27/2024	SDB3260427162	(3,400.00)	3.3593	(11,079.37)	(11,421.73)	0.0000	4.3300	(1,835.8100)	0.0000	3.9978	(17.4734)	0.0000	3	(13.4756)	01/06/2025
002985.ZK	12/27/2024	SDB3260427162	(14,300.00)	3.3593	(46,598.54)	(48,038.45)	0.0000	4.3300	(1,835.8100)	0.0000	16.8143	(73.4912)	0.0000	3	(56.6769)	01/06/2025
002985.ZK	12/27/2024	SDB3260427162	(1,500.00)	3.3593	(4,887.96)	(5,039.00)	0.0000	4.3300	(1,835.8100)	0.0000	1.7637	(7.7089)	0.0000	3	(5.9451)	01/06/2025
002985.ZK	12/27/2024	SDB3260427162	(200.00)	3.3593	(651.73)	(671.87)	0.0000	4.3300	(1,835.8100)	0.0000	0.2352	(1.0278)	0.0000	3	(0.7927)	01/06/2025
002985.ZK	12/27/2024	SDB3260427162	(4,000.00)	3.3593	(13,034.56)	(13,437.33)	0.0000	4.3300	(1,835.8100)	0.0000	4.7033	(20.5570)	0.0000	3	(15.8537)	01/06/2025
002985.ZK	12/27/2024	SDB3260427162	(6,200.00)	3.3593	(20,203.56)	(20,827.86)	0.0000	4.3300	(1,835.8100)	0.0000	7.2901	(31.8633)	0.0000	3	(24.5732)	01/06/2025
002985.ZK	12/27/2024	SDB3260427162	(4,716.00)	3.3593	(15,367.74)	(15,842.61)	0.0000	4.3300	(1,835.8100)	0.0000	5.5452	(24.2367)	0.0000	3	(18.6915)	01/06/2025
002985.ZK	12/26/2024	SDB3260427162	(300.00)	3.3060	(1,013.69)	(991.80)	0.0000	4.3300	(1,835.8100)	0.0000	0.1219	(0.5058)	0.0000	1	(0.3838)	01/06/2025
002985.ZK	12/26/2024	SDB3260427162	(300.00)	3.3060	(1,022.43)	(991.80)	0.0000	4.3300	(1,835.8100)	0.0000	0.1230	(0.5058)	0.0000	1	(0.3828)	01/06/2025
002985.ZK	12/26/2024	SDB3260427162	(400.00)	3.3060	(1,365.88)	(1,322.40)	0.0000	4.3300	(1,835.8100)	0.0000	0.1643	(0.6744)	0.0000	1	(0.5101)	01/06/2025
002985.ZK	12/26/2024	SDB3260427162	(800.00)	3.3060	(2,606.91)	(2,644.79)	0.0000	4.3300	(1,835.8100)	0.0000	0.3136	(1.3487)	0.0000	1	(1.0352)	01/06/2025
002985.ZK	12/26/2024	SDB3260427162	(4,100.00)	3.3060	(13,360.42)	(13,554.55)	0.0000	4.3300	(1,835.8100)	0.0000	1.6070	(6.9121)	0.0000	1	(5.3051)	01/06/2025
002985.ZK	12/26/2024	SDB3260427162	(4,300.00)	3.3060	(14,012.15)	(14,215.75)	0.0000	4.3300	(1,835.8100)	0.0000	1.6853	(7.2493)	0.0000	1	(5.5639)	01/06/2025
002985.ZK	12/26/2024	SDB3260427162	(1,744.00)	3.3060	(5,683.07)	(5,765.64)	0.0000	4.3300	(1,835.8100)	0.0000	0.6835	(2.9402)	0.0000	1	(2.2566)	01/06/2025
002985.ZK	12/26/2024	SDB3260427162	(18,356.00)	3.3060	(59,815.58)	(60,684.73)	0.0000	4.3300	(1,835.8100)	0.0000	7.1945	(30.9460)	0.0000	1	(23.7515)	01/06/2025
002985.ZK	12/26/2024	SDB3260427162	(3,400.00)	3.3060	(11,079.37)	(11,240.36)	0.0000	4.3300	(1,835.8100)	0.0000	1.3326	(5.7320)	0.0000	1	(4.3994)	01/06/2025
002985.ZK	12/26/2024	SDB3260427162	(14,300.00)	3.3060	(46,598.54)	(47,275.64)	0.0000	4.3300	(1,835.8100)	0.0000	5.6048	(24.1081)	0.0000	1	(18.5033)	01/06/2025
002985.ZK	12/26/2024	SDB3260427162	(1,500.00)	3.3060	(4,887.96)	(4,958.98)	0.0000	4.3300	(1,835.8100)	0.0000	0.5879	(2.5288)	0.0000	1	(1.9409)	01/06/2025
002985.ZK	12/26/2024	SDB3260427162	(200.00)	3.3060	(651.73)	(661.20)	0.0000	4.3300	(1,835.8100)	0.0000	0.0784	(0.3372)	0.0000	1	(0.2588)	01/06/2025
002985.ZK	12/26/2024	SDB3260427162	(4,000.00)	3.3060	(13,034.56)	(13,223.96)	0.0000	4.3300	(1,835.8100)	0.0000	1.5678	(6.7435)	0.0000	1	(5.1758)	01/06/2025
002985.ZK	12/26/2024	SDB3260427162	(6,200.00)	3.3060	(20,203.56)	(20,497.13)	0.0000	4.3300	(1,835.8100)	0.0000	2.4300	(10.4525)	0.0000	1	(8.0224)	01/06/2025
002985.ZK	12/26/2024	SDB3260427162	(4,716.00)	3.3060	(15,367.74)	(15,591.04)	0.0000	4.3300	(1,835.8100)	0.0000	1.8484	(7.9506)	0.0000	1	(6.1022)	01/06/2025
002985.ZK	12/24/2024	SDB3260427162	(300.00)	3.3060	(1,013.69)	(991.80)	0.0000	4.3300	(1,835.8100)	0.0000	0.2438	(1.0115)	0.0000	2	(0.7677)	01/06/2025
002985.ZK	12/24/2024	SDB3260427162	(300.00)	3.3060	(1,022.43)	(991.80)	0.0000	4.3300	(1,835.8100)	0.0000	0.2460	(1.0115)	0.0000	2	(0.7656)	01/06/2025
002985.ZK	12/24/2024	SDB3260427162	(400.00)	3.3060	(1,365.88)	(1,322.40)	0.0000	4.3300	(1,835.8100)	0.0000	0.3286	(1.3487)	0.0000	2	(1.0201)	01/06/2025
002985.ZK	12/24/2024	SDB3260427162	(800.00)	3.3060	(2,606.91)	(2,644.79)	0.0000	4.3300	(1,835.8100)	0.0000	0.6271	(2.6974)	0.0000	2	(2.0703)	01/06/2025
002985.ZK	12/24/2024	SDB3260427162	(4,100.00)	3.3060	(13,360.42)	(13,554.55)	0.0000	4.3300	(1,835.8100)	0.0000	3.2139	(13.8242)	0.0000	2	(10.6103)	01/06/2025
002985.ZK	12/24/2024	SDB3260427162	(4,300.00)	3.3060	(14,012.15)	(14,215.75)	0.0000	4.3300	(1,835.8100)	0.0000	3.3707	(14.4986)	0.0000	2	(11.1279)	01/06/2025
002985.ZK	12/24/2024	SDB3260427162	(1,744.00)	3.3060	(5,683.07)	(5,765.64)	0.0000	4.3300	(1,835.8100)	0.0000	1.3671	(5.8803)	0.0000	2	(4.5133)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
BEIJING BEI MO GAO KE FRICTION MATERIAL CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002985.ZK	12/24/2024	SDB3260427162	(18,356.00)	3.3060	(59,815.58)	(60,684.73)	0.0000	4.3300	(1,835.8100)	0.0000	14.3890	(61.8920)	0.0000	2	(47.5031)	01/06/2025
002985.ZK	12/24/2024	SDB3260427162	(3,400.00)	3.3060	(11,079.37)	(11,240.36)	0.0000	4.3300	(1,835.8100)	0.0000	2.6652	(11.4640)	0.0000	2	(8.7988)	01/06/2025
002985.ZK	12/24/2024	SDB3260427162	(14,300.00)	3.3060	(46,598.54)	(47,275.64)	0.0000	4.3300	(1,835.8100)	0.0000	11.2095	(48.2162)	0.0000	2	(37.0066)	01/06/2025
002985.ZK	12/24/2024	SDB3260427162	(1,500.00)	3.3060	(4,887.96)	(4,958.98)	0.0000	4.3300	(1,835.8100)	0.0000	1.1758	(5.0576)	0.0000	2	(3.8818)	01/06/2025
002985.ZK	12/24/2024	SDB3260427162	(200.00)	3.3060	(651.73)	(661.20)	0.0000	4.3300	(1,835.8100)	0.0000	0.1568	(0.6744)	0.0000	2	(0.5176)	01/06/2025
002985.ZK	12/24/2024	SDB3260427162	(4,000.00)	3.3060	(13,034.56)	(13,223.96)	0.0000	4.3300	(1,835.8100)	0.0000	3.1355	(13.4870)	0.0000	2	(10.3515)	01/06/2025
002985.ZK	12/24/2024	SDB3260427162	(6,200.00)	3.3060	(20,203.56)	(20,497.13)	0.0000	4.3300	(1,835.8100)	0.0000	4.8601	(20.9049)	0.0000	2	(16.0448)	01/06/2025
002985.ZK	12/24/2024	SDB3260427162	(4,716.00)	3.3060	(15,367.74)	(15,591.04)	0.0000	4.3300	(1,835.8100)	0.0000	3.6968	(15.9012)	0.0000	2	(12.2044)	01/06/2025
002985.ZK	12/23/2024	SDB3260427162	(300.00)	3.3359	(1,013.69)	(1,000.77)	0.0000	4.3300	(1,835.8100)	0.0000	0.1219	(0.5103)	0.0000	1	(0.3884)	01/06/2025
002985.ZK	12/23/2024	SDB3260427162	(300.00)	3.3359	(1,022.43)	(1,000.77)	0.0000	4.3300	(1,835.8100)	0.0000	0.1230	(0.5103)	0.0000	1	(0.3874)	01/06/2025
002985.ZK	12/23/2024	SDB3260427162	(400.00)	3.3359	(1,365.88)	(1,334.36)	0.0000	4.3300	(1,835.8100)	0.0000	0.1643	(0.6805)	0.0000	1	(0.5162)	01/06/2025
002985.ZK	12/23/2024	SDB3260427162	(800.00)	3.3359	(2,606.91)	(2,668.72)	0.0000	4.3300	(1,835.8100)	0.0000	0.3136	(1.3609)	0.0000	1	(1.0474)	01/06/2025
002985.ZK	12/23/2024	SDB3260427162	(4,100.00)	3.3359	(13,360.42)	(13,677.17)	0.0000	4.3300	(1,835.8100)	0.0000	1.6070	(6.9746)	0.0000	1	(5.3677)	01/06/2025
002985.ZK	12/23/2024	SDB3260427162	(4,300.00)	3.3359	(14,012.15)	(14,344.34)	0.0000	4.3300	(1,835.8100)	0.0000	1.6853	(7.3149)	0.0000	1	(5.6295)	01/06/2025
002985.ZK	12/23/2024	SDB3260427162	(1,744.00)	3.3359	(5,683.07)	(5,817.80)	0.0000	4.3300	(1,835.8100)	0.0000	0.6835	(2.9668)	0.0000	1	(2.2832)	01/06/2025
002985.ZK	12/23/2024	SDB3260427162	(18,356.00)	3.3359	(59,815.58)	(61,233.67)	0.0000	4.3300	(1,835.8100)	0.0000	7.1945	(31.2259)	0.0000	1	(24.0315)	01/06/2025
002985.ZK	12/23/2024	SDB3260427162	(3,400.00)	3.3359	(11,079.37)	(11,342.04)	0.0000	4.3300	(1,835.8100)	0.0000	1.3326	(5.7838)	0.0000	1	(4.4512)	01/06/2025
002985.ZK	12/23/2024	SDB3260427162	(14,300.00)	3.3359	(46,598.54)	(47,703.28)	0.0000	4.3300	(1,835.8100)	0.0000	5.6048	(24.3262)	0.0000	1	(18.7214)	01/06/2025
002985.ZK	12/23/2024	SDB3260427162	(1,500.00)	3.3359	(4,887.96)	(5,003.84)	0.0000	4.3300	(1,835.8100)	0.0000	0.5879	(2.5517)	0.0000	1	(1.9638)	01/06/2025
002985.ZK	12/23/2024	SDB3260427162	(200.00)	3.3359	(651.73)	(667.18)	0.0000	4.3300	(1,835.8100)	0.0000	0.0784	(0.3402)	0.0000	1	(0.2618)	01/06/2025
002985.ZK	12/23/2024	SDB3260427162	(4,000.00)	3.3359	(13,034.56)	(13,343.58)	0.0000	4.3300	(1,835.8100)	0.0000	1.5678	(6.8045)	0.0000	1	(5.2368)	01/06/2025
002985.ZK	12/23/2024	SDB3260427162	(6,200.00)	3.3359	(20,203.56)	(20,682.54)	0.0000	4.3300	(1,835.8100)	0.0000	2.4300	(10.5470)	0.0000	1	(8.1170)	01/06/2025
002985.ZK	12/23/2024	SDB3260427162	(4,716.00)	3.3359	(15,367.74)	(15,732.08)	0.0000	4.3300	(1,835.8100)	0.0000	1.8484	(8.0225)	0.0000	1	(6.1741)	01/06/2025
002985.ZK	12/20/2024	SDB3260427162	(300.00)	3.3147	(1,013.69)	(994.40)	0.0000	4.3300	(1,835.8100)	0.0000	0.3658	(1.5213)	0.0000	3	(1.1555)	01/06/2025
002985.ZK	12/20/2024	SDB3260427162	(300.00)	3.3147	(1,022.43)	(994.40)	0.0000	4.3300	(1,835.8100)	0.0000	0.3689	(1.5213)	0.0000	3	(1.1523)	01/06/2025
002985.ZK	12/20/2024	SDB3260427162	(400.00)	3.3147	(1,365.88)	(1,325.86)	0.0000	4.3300	(1,835.8100)	0.0000	0.4929	(2.0284)	0.0000	3	(1.5355)	01/06/2025
002985.ZK	12/20/2024	SDB3260427162	(800.00)	3.3147	(2,606.91)	(2,651.73)	0.0000	4.3300	(1,835.8100)	0.0000	0.9407	(4.0567)	0.0000	3	(3.1161)	01/06/2025
002985.ZK	12/20/2024	SDB3260427162	(4,100.00)	3.3147	(13,360.42)	(13,590.11)	0.0000	4.3300	(1,835.8100)	0.0000	4.8209	(20.7907)	0.0000	3	(15.9698)	01/06/2025
002985.ZK	12/20/2024	SDB3260427162	(4,300.00)	3.3147	(14,012.15)	(14,253.04)	0.0000	4.3300	(1,835.8100)	0.0000	5.0560	(21.8049)	0.0000	3	(16.7488)	01/06/2025
002985.ZK	12/20/2024	SDB3260427162	(1,744.00)	3.3147	(5,683.07)	(5,780.77)	0.0000	4.3300	(1,835.8100)	0.0000	2.0506	(8.8437)	0.0000	3	(6.7930)	01/06/2025
002985.ZK	12/20/2024	SDB3260427162	(18,356.00)	3.3147	(59,815.58)	(60,843.90)	0.0000	4.3300	(1,835.8100)	0.0000	21.5835	(93.0815)	0.0000	3	(71.4981)	01/06/2025
002985.ZK	12/20/2024	SDB3260427162	(3,400.00)	3.3147	(11,079.37)	(11,269.84)	0.0000	4.3300	(1,835.8100)	0.0000	3.9978	(17.2411)	0.0000	3	(13.2433)	01/06/2025
002985.ZK	12/20/2024	SDB3260427162	(14,300.00)	3.3147	(46,598.54)	(47,399.64)	0.0000	4.3300	(1,835.8100)	0.0000	16.8143	(72.5139)	0.0000	3	(55.6996)	01/06/2025
002985.ZK	12/20/2024	SDB3260427162	(1,500.00)	3.3147	(4,887.96)	(4,971.99)	0.0000	4.3300	(1,835.8100)	0.0000	1.7637	(7.6064)	0.0000	3	(5.8426)	01/06/2025
002985.ZK	12/20/2024	SDB3260427162	(200.00)	3.3147	(651.73)	(662.93)	0.0000	4.3300	(1,835.8100)	0.0000	0.2352	(1.0142)	0.0000	3	(0.7790)	01/06/2025
002985.ZK	12/20/2024	SDB3260427162	(4,000.00)	3.3147	(13,034.56)	(13,258.64)	0.0000	4.3300	(1,835.8100)	0.0000	4.7033	(20.2836)	0.0000	3	(15.5803)	01/06/2025
002985.ZK	12/20/2024	SDB3260427162	(6,200.00)	3.3147	(20,203.56)	(20,550.89)	0.0000	4.3300	(1,835.8100)	0.0000	7.2901	(31.4396)	0.0000	3	(24.1495)	01/06/2025
002985.ZK	12/20/2024	SDB3260427162	(4,716.00)	3.3147	(15,367.74)	(15,631.94)	0.0000	4.3300	(1,835.8100)	0.0000	5.5452	(23.9144)	0.0000	3	(18.3692)	01/06/2025
002985.ZK	12/19/2024	SDB3260427162	(300.00)	3.3771	(1,013.69)	(1,013.13)	0.0000	4.5800	(1,861.1493)	0.0000	0.1290	(0.5238)	0.0000	1	(0.3948)	01/06/2025
002985.ZK	12/19/2024	SDB3260427162	(300.00)	3.3771	(1,022.43)	(1,013.13)	0.0000	4.5800	(1,861.1493)	0.0000	0.1301	(0.5238)	0.0000	1	(0.3937)	01/06/2025
002985.ZK	12/19/2024	SDB3260427162	(400.00)	3.3771	(1,365.88)	(1,350.83)	0.0000	4.5800	(1,861.1493)	0.0000	0.1738	(0.6984)	0.0000	1	(0.5246)	01/06/2025
002985.ZK	12/19/2024	SDB3260427162	(800.00)	3.3771	(2,606.91)	(2,701.67)	0.0000	4.5800	(1,861.1493)	0.0000	0.3317	(1.3967)	0.0000	1	(1.0651)	01/06/2025
002985.ZK	12/19/2024	SDB3260427162	(4,100.00)	3.3771	(13,360.42)	(13,846.05)	0.0000	4.5800	(1,861.1493)	0.0000	1.6997	(7.1582)	0.0000	1	(5.4585)	01/06/2025
002985.ZK	12/19/2024	SDB3260427162	(4,300.00)	3.3771	(14,012.15)	(14,521.47)	0.0000	4.5800	(1,861.1493)	0.0000	1.7827	(7.5074)	0.0000	1	(5.7247)	01/06/2025
002985.ZK	12/19/2024	SDB3260427162	(1,744.00)	3.3771	(5,683.07)	(5,889.64)	0.0000	4.5800	(1,861.1493)	0.0000	0.7230	(3.0449)	0.0000	1	(2.3218)	01/06/2025
002985.ZK	12/19/2024	SDB3260427162	(18,356.00)	3.3771	(59,815.58)	(61,989.77)	0.0000	4.5800	(1,861.1493)	0.0000	7.6099	(32.0478)	0.0000	1	(24.4380)	01/06/2025
002985.ZK	12/19/2024	SDB3260427162	(3,400.00)	3.3771	(11,079.37)	(11,482.09)	0.0000	4.5800	(1,861.1493)	0.0000	1.4095	(5.9361)	0.0000	1	(4.5265)	01/06/2025
002985.ZK	12/19/2024	SDB3260427162	(14,300.00)	3.3771	(46,598.54)	(48,292.32)	0.0000	4.5800	(1,861.1493)	0.0000	5.9284	(24.9664)	0.0000	1	(19.0381)	01/06/2025
002985.ZK	12/19/2024	SDB3260427162	(1,500.00)	3.3771	(4,887.96)	(5,065.63)	0.0000	4.5800	(1,861.1493)	0.0000	0.6219	(2.6189)	0.0000	1	(1.9970)	01/06/2025
002985.ZK	12/19/2024	SDB3260427162	(200.00)	3.3771	(651.73)	(675.42)	0.0000	4.5800	(1,861.1493)	0.0000	0.0829	(0.3492)	0.0000	1	(0.2663)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
BEIJING BEI MO GAO KE FRICTION MATERIAL CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002985.ZK	12/19/2024	SDB3260427162	(4,000.00)	3.3771	(13,034.56)	(13,508.34)	0.0000	4.5800	(1,861.1493)	0.0000	1.6583	(6.9836)	0.0000	1	(5.3253)	01/06/2025
002985.ZK	12/19/2024	SDB3260427162	(6,200.00)	3.3771	(20,203.56)	(20,937.93)	0.0000	4.5800	(1,861.1493)	0.0000	2.5703	(10.8246)	0.0000	1	(8.2543)	01/06/2025
002985.ZK	12/19/2024	SDB3260427162	(1,316.00)	3.3771	(4,288.37)	(4,444.24)	0.0000	4.5800	(1,861.1493)	0.0000	0.5456	(2.2976)	0.0000	1	(1.7520)	01/06/2025
002985.ZK	12/19/2024	SDB3260427162	(7,900.00)	3.3771	(25,743.25)	(26,678.97)	0.0000	4.5800	(1,861.1493)	0.0000	3.2751	(13.7927)	0.0000	1	(10.5175)	01/06/2025
002985.ZK	12/18/2024	SDB3260427162	(300.00)	3.4108	(1,022.43)	(1,023.23)	0.0000	4.5800	(1,861.7429)	0.0000	0.1301	(0.5292)	0.0000	1	(0.3991)	01/06/2025
002985.ZK	12/18/2024	SDB3260427162	(400.00)	3.4108	(1,365.88)	(1,364.31)	0.0000	4.5800	(1,861.7429)	0.0000	0.1738	(0.7056)	0.0000	1	(0.5318)	01/06/2025
002985.ZK	12/18/2024	SDB3260427162	(800.00)	3.4108	(2,606.91)	(2,728.63)	0.0000	4.5800	(1,861.7429)	0.0000	0.3317	(1.4111)	0.0000	1	(1.0795)	01/06/2025
002985.ZK	12/18/2024	SDB3260427162	(4,100.00)	3.4108	(13,360.42)	(13,984.21)	0.0000	4.5800	(1,861.7429)	0.0000	1.6997	(7.2319)	0.0000	1	(5.5322)	01/06/2025
002985.ZK	12/18/2024	SDB3260427162	(4,300.00)	3.4108	(14,012.15)	(14,666.37)	0.0000	4.5800	(1,861.7429)	0.0000	1.7827	(7.5847)	0.0000	1	(5.8021)	01/06/2025
002985.ZK	12/18/2024	SDB3260427162	(1,744.00)	3.4108	(5,683.07)	(5,948.41)	0.0000	4.5800	(1,861.7429)	0.0000	0.7230	(3.0762)	0.0000	1	(2.3532)	01/06/2025
002985.ZK	12/18/2024	SDB3260427162	(18,356.00)	3.4108	(59,815.58)	(62,608.33)	0.0000	4.5800	(1,861.7429)	0.0000	7.6099	(32.3779)	0.0000	1	(24.7681)	01/06/2025
002985.ZK	12/18/2024	SDB3260427162	(3,400.00)	3.4108	(11,079.37)	(11,596.66)	0.0000	4.5800	(1,861.7429)	0.0000	1.4095	(5.9972)	0.0000	1	(4.5877)	01/06/2025
002985.ZK	12/18/2024	SDB3260427162	(14,300.00)	3.4108	(46,598.54)	(48,774.20)	0.0000	4.5800	(1,861.7429)	0.0000	5.9284	(25.2236)	0.0000	1	(19.2952)	01/06/2025
002985.ZK	12/18/2024	SDB3260427162	(1,500.00)	3.4108	(4,887.96)	(5,116.17)	0.0000	4.5800	(1,861.7429)	0.0000	0.6219	(2.6458)	0.0000	1	(2.0240)	01/06/2025
002985.ZK	12/18/2024	SDB3260427162	(200.00)	3.4108	(651.73)	(682.16)	0.0000	4.5800	(1,861.7429)	0.0000	0.0829	(0.3528)	0.0000	1	(0.2699)	01/06/2025
002985.ZK	12/18/2024	SDB3260427162	(4,000.00)	3.4108	(13,034.56)	(13,643.13)	0.0000	4.5800	(1,861.7429)	0.0000	1.6583	(7.0556)	0.0000	1	(5.3973)	01/06/2025
002985.ZK	12/18/2024	SDB3260427162	(6,200.00)	3.4108	(20,203.56)	(21,146.85)	0.0000	4.5800	(1,861.7429)	0.0000	2.5703	(10.9361)	0.0000	1	(8.3658)	01/06/2025
002985.ZK	12/18/2024	SDB3260427162	(1,316.00)	3.4108	(4,288.37)	(4,488.59)	0.0000	4.5800	(1,861.7429)	0.0000	0.5456	(2.3213)	0.0000	1	(1.7757)	01/06/2025
002985.ZK	12/18/2024	SDB3260427162	(7,900.00)	3.4108	(25,743.25)	(26,945.19)	0.0000	4.5800	(1,861.7429)	0.0000	3.2751	(13.9347)	0.0000	1	(10.6596)	01/06/2025
002985.ZK	12/17/2024	SDB3260427162	(800.00)	3.4805	(2,606.91)	(2,784.42)	0.0000	4.5800	(1,863.4050)	0.0000	0.3317	(1.4412)	0.0000	1	(1.1096)	01/06/2025
002985.ZK	12/17/2024	SDB3260427162	(4,100.00)	3.4805	(13,360.42)	(14,270.14)	0.0000	4.5800	(1,863.4050)	0.0000	1.6997	(7.3864)	0.0000	1	(5.6867)	01/06/2025
002985.ZK	12/17/2024	SDB3260427162	(4,300.00)	3.4805	(14,012.15)	(14,966.25)	0.0000	4.5800	(1,863.4050)	0.0000	1.7827	(7.7467)	0.0000	1	(5.9641)	01/06/2025
002985.ZK	12/17/2024	SDB3260427162	(1,744.00)	3.4805	(5,683.07)	(6,076.03)	0.0000	4.5800	(1,863.4050)	0.0000	0.7230	(3.1419)	0.0000	1	(2.4189)	01/06/2025
002985.ZK	12/17/2024	SDB3260427162	(18,356.00)	3.4805	(59,815.58)	(63,888.48)	0.0000	4.5800	(1,863.4050)	0.0000	7.6099	(33.0695)	0.0000	1	(25.4596)	01/06/2025
002985.ZK	12/17/2024	SDB3260427162	(3,400.00)	3.4805	(11,079.37)	(11,833.78)	0.0000	4.5800	(1,863.4050)	0.0000	1.4095	(6.1253)	0.0000	1	(4.7158)	01/06/2025
002985.ZK	12/17/2024	SDB3260427162	(14,300.00)	3.4805	(46,598.54)	(49,771.48)	0.0000	4.5800	(1,863.4050)	0.0000	5.9284	(25.7623)	0.0000	1	(19.8340)	01/06/2025
002985.ZK	12/17/2024	SDB3260427162	(1,500.00)	3.4805	(4,887.96)	(5,220.78)	0.0000	4.5800	(1,863.4050)	0.0000	0.6219	(2.7023)	0.0000	1	(2.0805)	01/06/2025
002985.ZK	12/17/2024	SDB3260427162	(200.00)	3.4805	(651.73)	(696.10)	0.0000	4.5800	(1,863.4050)	0.0000	0.0829	(0.3603)	0.0000	1	(0.2774)	01/06/2025
002985.ZK	12/17/2024	SDB3260427162	(4,000.00)	3.4805	(13,034.56)	(13,922.09)	0.0000	4.5800	(1,863.4050)	0.0000	1.6583	(7.2062)	0.0000	1	(5.5480)	01/06/2025
002985.ZK	12/17/2024	SDB3260427162	(6,200.00)	3.4805	(20,203.56)	(21,579.24)	0.0000	4.5800	(1,863.4050)	0.0000	2.5703	(11.1697)	0.0000	1	(8.5993)	01/06/2025
002985.ZK	12/17/2024	SDB3260427162	(1,316.00)	3.4805	(4,288.37)	(4,580.37)	0.0000	4.5800	(1,863.4050)	0.0000	0.5456	(2.3709)	0.0000	1	(1.8253)	01/06/2025
002985.ZK	12/17/2024	SDB3260427162	(7,900.00)	3.4805	(25,743.25)	(27,496.13)	0.0000	4.5800	(1,863.4050)	0.0000	3.2751	(14.2323)	0.0000	1	(10.9572)	01/06/2025
002985.ZK	12/16/2024	SDB3260427162	(800.00)	3.4217	(2,606.91)	(2,737.35)	0.0000	4.5800	(1,863.4050)	0.0000	0.3317	(1.4169)	0.0000	1	(1.0852)	01/06/2025
002985.ZK	12/16/2024	SDB3260427162	(4,100.00)	3.4217	(13,360.42)	(14,028.92)	0.0000	4.5800	(1,863.4050)	0.0000	1.6997	(7.2615)	0.0000	1	(5.5618)	01/06/2025
002985.ZK	12/16/2024	SDB3260427162	(4,300.00)	3.4217	(14,012.15)	(14,713.26)	0.0000	4.5800	(1,863.4050)	0.0000	1.7827	(7.6158)	0.0000	1	(5.8331)	01/06/2025
002985.ZK	12/16/2024	SDB3260427162	(1,744.00)	3.4217	(5,683.07)	(5,967.43)	0.0000	4.5800	(1,863.4050)	0.0000	0.7230	(3.0888)	0.0000	1	(2.3658)	01/06/2025
002985.ZK	12/16/2024	SDB3260427162	(18,356.00)	3.4217	(59,815.58)	(62,808.52)	0.0000	4.5800	(1,863.4050)	0.0000	7.6099	(32.5105)	0.0000	1	(24.9006)	01/06/2025
002985.ZK	12/16/2024	SDB3260427162	(3,400.00)	3.4217	(11,079.37)	(11,633.74)	0.0000	4.5800	(1,863.4050)	0.0000	1.4095	(6.0218)	0.0000	1	(4.6122)	01/06/2025
002985.ZK	12/16/2024	SDB3260427162	(14,300.00)	3.4217	(46,598.54)	(48,930.15)	0.0000	4.5800	(1,863.4050)	0.0000	5.9284	(25.3269)	0.0000	1	(19.3985)	01/06/2025
002985.ZK	12/16/2024	SDB3260427162	(1,500.00)	3.4217	(4,887.96)	(5,132.53)	0.0000	4.5800	(1,863.4050)	0.0000	0.6219	(2.6567)	0.0000	1	(2.0348)	01/06/2025
002985.ZK	12/16/2024	SDB3260427162	(200.00)	3.4217	(651.73)	(684.34)	0.0000	4.5800	(1,863.4050)	0.0000	0.0829	(0.3542)	0.0000	1	(0.2713)	01/06/2025
002985.ZK	12/16/2024	SDB3260427162	(4,000.00)	3.4217	(13,034.56)	(13,686.76)	0.0000	4.5800	(1,863.4050)	0.0000	1.6583	(7.0844)	0.0000	1	(5.4262)	01/06/2025
002985.ZK	12/16/2024	SDB3260427162	(6,200.00)	3.4217	(20,203.56)	(21,214.47)	0.0000	4.5800	(1,863.4050)	0.0000	2.5703	(10.9809)	0.0000	1	(8.4105)	01/06/2025
002985.ZK	12/16/2024	SDB3260427162	(1,316.00)	3.4217	(4,288.37)	(4,502.94)	0.0000	4.5800	(1,863.4050)	0.0000	0.5456	(2.3308)	0.0000	1	(1.7852)	01/06/2025
002985.ZK	12/16/2024	SDB3260427162	(7,900.00)	3.4217	(25,743.25)	(27,093.34)	0.0000	4.5800	(1,863.4050)	0.0000	3.2751	(13.9918)	0.0000	1	(10.7166)	01/06/2025
002985.ZK	12/13/2024	SDB3260427162	(800.00)	3.3670	(2,606.91)	(2,693.63)	0.0000	4.5800	(1,863.4050)	0.0000	0.9950	(4.1828)	0.0000	3	(3.1878)	01/06/2025
002985.ZK	12/13/2024	SDB3260427162	(4,100.00)	3.3670	(13,360.42)	(13,804.87)	0.0000	4.5800	(1,863.4050)	0.0000	5.0992	(21.4367)	0.0000	3	(16.3375)	01/06/2025
002985.ZK	12/13/2024	SDB3260427162	(4,300.00)	3.3670	(14,012.15)	(14,478.28)	0.0000	4.5800	(1,863.4050)	0.0000	5.3480	(22.4824)	0.0000	3	(17.1344)	01/06/2025
002985.ZK	12/13/2024	SDB3260427162	(1,744.00)	3.3670	(5,683.07)	(5,872.12)	0.0000	4.5800	(1,863.4050)	0.0000	2.1690	(9.1184)	0.0000	3	(6.9494)	01/06/2025
002985.ZK	12/13/2024	SDB3260427162	(18,356.00)	3.3670	(59,815.58)	(61,805.40)	0.0000	4.5800	(1,863.4050)	0.0000	22.8296	(95.9737)	0.0000	3	(73.1441)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
BEIJING BEI MO GAO KE FRICTION MATERIAL CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002985.ZK	12/13/2024	SDB3260427162	(3,400.00)	3.3670	(11,079.37)	(11,447.94)	0.0000	4.5800	(1,863.4050)	0.0000	4.2286	(17.7768)	0.0000	3	(13.5482)	01/06/2025
002985.ZK	12/13/2024	SDB3260427162	(14,300.00)	3.3670	(46,598.54)	(48,148.69)	0.0000	4.5800	(1,863.4050)	0.0000	17.7851	(74.7671)	0.0000	3	(56.9820)	01/06/2025
002985.ZK	12/13/2024	SDB3260427162	(1,500.00)	3.3670	(4,887.96)	(5,050.56)	0.0000	4.5800	(1,863.4050)	0.0000	1.8656	(7.8427)	0.0000	3	(5.9771)	01/06/2025
002985.ZK	12/13/2024	SDB3260427162	(200.00)	3.3670	(651.73)	(673.41)	0.0000	4.5800	(1,863.4050)	0.0000	0.2487	(1.0457)	0.0000	3	(0.7970)	01/06/2025
002985.ZK	12/13/2024	SDB3260427162	(4,000.00)	3.3670	(13,034.56)	(13,468.16)	0.0000	4.5800	(1,863.4050)	0.0000	4.9749	(20.9139)	0.0000	3	(15.9390)	01/06/2025
002985.ZK	12/13/2024	SDB3260427162	(6,200.00)	3.3670	(20,203.56)	(20,875.65)	0.0000	4.5800	(1,863.4050)	0.0000	7.7110	(32.4165)	0.0000	3	(24.7055)	01/06/2025
002985.ZK	12/13/2024	SDB3260427162	(1,316.00)	3.3670	(4,288.37)	(4,431.03)	0.0000	4.5800	(1,863.4050)	0.0000	1.6367	(6.8807)	0.0000	3	(5.2439)	01/06/2025
002985.ZK	12/13/2024	SDB3260427162	(7,900.00)	3.3670	(25,743.25)	(26,599.62)	0.0000	4.5800	(1,863.4050)	0.0000	9.8253	(41.3049)	0.0000	3	(31.4796)	01/06/2025
002985.ZK	12/12/2024	SDB3260427162	(800.00)	3.2804	(2,606.91)	(2,624.35)	0.0000	4.5800	(1,863.4050)	0.0000	0.3317	(1.3584)	0.0000	1	(1.0267)	01/06/2025
002985.ZK	12/12/2024	SDB3260427162	(4,100.00)	3.2804	(13,360.42)	(13,449.81)	0.0000	4.5800	(1,863.4050)	0.0000	1.6997	(6.9618)	0.0000	1	(5.2620)	01/06/2025
002985.ZK	12/12/2024	SDB3260427162	(4,300.00)	3.2804	(14,012.15)	(14,105.90)	0.0000	4.5800	(1,863.4050)	0.0000	1.7827	(7.3014)	0.0000	1	(5.5187)	01/06/2025
002985.ZK	12/12/2024	SDB3260427162	(1,744.00)	3.2804	(5,683.07)	(5,721.09)	0.0000	4.5800	(1,863.4050)	0.0000	0.7230	(2.9613)	0.0000	1	(2.2383)	01/06/2025
002985.ZK	12/12/2024	SDB3260427162	(18,356.00)	3.2804	(59,815.58)	(60,215.79)	0.0000	4.5800	(1,863.4050)	0.0000	7.6099	(31.1684)	0.0000	1	(23.5586)	01/06/2025
002985.ZK	12/12/2024	SDB3260427162	(3,400.00)	3.2804	(11,079.37)	(11,153.50)	0.0000	4.5800	(1,863.4050)	0.0000	1.4095	(5.7732)	0.0000	1	(4.3637)	01/06/2025
002985.ZK	12/12/2024	SDB3260427162	(14,300.00)	3.2804	(46,598.54)	(46,910.32)	0.0000	4.5800	(1,863.4050)	0.0000	5.9284	(24.2814)	0.0000	1	(18.3530)	01/06/2025
002985.ZK	12/12/2024	SDB3260427162	(1,500.00)	3.2804	(4,887.96)	(4,920.66)	0.0000	4.5800	(1,863.4050)	0.0000	0.6219	(2.5470)	0.0000	1	(1.9251)	01/06/2025
002985.ZK	12/12/2024	SDB3260427162	(200.00)	3.2804	(651.73)	(656.09)	0.0000	4.5800	(1,863.4050)	0.0000	0.0829	(0.3396)	0.0000	1	(0.2567)	01/06/2025
002985.ZK	12/12/2024	SDB3260427162	(4,000.00)	3.2804	(13,034.56)	(13,121.77)	0.0000	4.5800	(1,863.4050)	0.0000	1.6583	(6.7920)	0.0000	1	(5.1337)	01/06/2025
002985.ZK	12/12/2024	SDB3260427162	(6,200.00)	3.2804	(20,203.56)	(20,338.74)	0.0000	4.5800	(1,863.4050)	0.0000	2.5703	(10.5276)	0.0000	1	(7.9572)	01/06/2025
002985.ZK	12/12/2024	SDB3260427162	(1,316.00)	3.2804	(4,288.37)	(4,317.06)	0.0000	4.5800	(1,863.4050)	0.0000	0.5456	(2.2346)	0.0000	1	(1.6890)	01/06/2025
002985.ZK	12/12/2024	SDB3260427162	(7,900.00)	3.2804	(25,743.25)	(25,915.49)	0.0000	4.5800	(1,863.4050)	0.0000	3.2751	(13.4142)	0.0000	1	(10.1391)	01/06/2025
002985.ZK	12/11/2024	SDB3260427162	(800.00)	3.3236	(2,606.91)	(2,658.85)	0.0000	4.5800	(1,863.4050)	0.0000	0.3317	(1.3763)	0.0000	1	(1.0446)	01/06/2025
002985.ZK	12/11/2024	SDB3260427162	(4,100.00)	3.3236	(13,360.42)	(13,626.59)	0.0000	4.5800	(1,863.4050)	0.0000	1.6997	(7.0533)	0.0000	1	(5.3535)	01/06/2025
002985.ZK	12/11/2024	SDB3260427162	(4,300.00)	3.3236	(14,012.15)	(14,291.30)	0.0000	4.5800	(1,863.4050)	0.0000	1.7827	(7.3974)	0.0000	1	(5.6147)	01/06/2025
002985.ZK	12/11/2024	SDB3260427162	(1,744.00)	3.3236	(5,683.07)	(5,796.29)	0.0000	4.5800	(1,863.4050)	0.0000	0.7230	(3.0002)	0.0000	1	(2.2772)	01/06/2025
002985.ZK	12/11/2024	SDB3260427162	(18,356.00)	3.3236	(59,815.58)	(61,007.23)	0.0000	4.5800	(1,863.4050)	0.0000	7.6099	(31.5781)	0.0000	1	(23.9682)	01/06/2025
002985.ZK	12/11/2024	SDB3260427162	(3,400.00)	3.3236	(11,079.37)	(11,300.10)	0.0000	4.5800	(1,863.4050)	0.0000	1.4095	(5.8491)	0.0000	1	(4.4395)	01/06/2025
002985.ZK	12/11/2024	SDB3260427162	(14,300.00)	3.3236	(46,598.54)	(47,526.88)	0.0000	4.5800	(1,863.4050)	0.0000	5.9284	(24.6005)	0.0000	1	(18.6721)	01/06/2025
002985.ZK	12/11/2024	SDB3260427162	(1,500.00)	3.3236	(4,887.96)	(4,985.34)	0.0000	4.5800	(1,863.4050)	0.0000	0.6219	(2.5805)	0.0000	1	(1.9586)	01/06/2025
002985.ZK	12/11/2024	SDB3260427162	(200.00)	3.3236	(651.73)	(664.71)	0.0000	4.5800	(1,863.4050)	0.0000	0.0829	(0.3441)	0.0000	1	(0.2611)	01/06/2025
002985.ZK	12/11/2024	SDB3260427162	(4,000.00)	3.3236	(13,034.56)	(13,294.23)	0.0000	4.5800	(1,863.4050)	0.0000	1.6583	(6.8813)	0.0000	1	(5.2230)	01/06/2025
002985.ZK	12/11/2024	SDB3260427162	(6,200.00)	3.3236	(20,203.56)	(20,606.06)	0.0000	4.5800	(1,863.4050)	0.0000	2.5703	(10.6660)	0.0000	1	(8.0956)	01/06/2025
002985.ZK	12/11/2024	SDB3260427162	(1,316.00)	3.3236	(4,288.37)	(4,373.80)	0.0000	4.5800	(1,863.4050)	0.0000	0.5456	(2.2639)	0.0000	1	(1.7184)	01/06/2025
002985.ZK	12/11/2024	SDB3260427162	(7,900.00)	3.3236	(25,743.25)	(26,256.11)	0.0000	4.5800	(1,863.4050)	0.0000	3.2751	(13.5905)	0.0000	1	(10.3154)	01/06/2025
002985.ZK	12/10/2024	SDB3260427162	(800.00)	3.2946	(2,606.91)	(2,635.66)	0.0000	4.5800	(1,863.4050)	0.0000	0.3317	(1.3643)	0.0000	1	(1.0326)	01/06/2025
002985.ZK	12/10/2024	SDB3260427162	(4,100.00)	3.2946	(13,360.42)	(13,507.75)	0.0000	4.5800	(1,863.4050)	0.0000	1.6997	(6.9918)	0.0000	1	(5.2920)	01/06/2025
002985.ZK	12/10/2024	SDB3260427162	(4,300.00)	3.2946	(14,012.15)	(14,166.67)	0.0000	4.5800	(1,863.4050)	0.0000	1.7827	(7.3328)	0.0000	1	(5.5502)	01/06/2025
002985.ZK	12/10/2024	SDB3260427162	(1,744.00)	3.2946	(5,683.07)	(5,745.74)	0.0000	4.5800	(1,863.4050)	0.0000	0.7230	(2.9741)	0.0000	1	(2.2511)	01/06/2025
002985.ZK	12/10/2024	SDB3260427162	(18,356.00)	3.2946	(59,815.58)	(60,475.20)	0.0000	4.5800	(1,863.4050)	0.0000	7.6099	(31.3027)	0.0000	1	(23.6928)	01/06/2025
002985.ZK	12/10/2024	SDB3260427162	(3,400.00)	3.2946	(11,079.37)	(11,201.55)	0.0000	4.5800	(1,863.4050)	0.0000	1.4095	(5.7981)	0.0000	1	(4.3885)	01/06/2025
002985.ZK	12/10/2024	SDB3260427162	(14,300.00)	3.2946	(46,598.54)	(47,112.41)	0.0000	4.5800	(1,863.4050)	0.0000	5.9284	(24.3860)	0.0000	1	(18.4576)	01/06/2025
002985.ZK	12/10/2024	SDB3260427162	(1,500.00)	3.2946	(4,887.96)	(4,941.86)	0.0000	4.5800	(1,863.4050)	0.0000	0.6219	(2.5580)	0.0000	1	(1.9361)	01/06/2025
002985.ZK	12/10/2024	SDB3260427162	(200.00)	3.2946	(651.73)	(658.91)	0.0000	4.5800	(1,863.4050)	0.0000	0.0829	(0.3411)	0.0000	1	(0.2581)	01/06/2025
002985.ZK	12/10/2024	SDB3260427162	(4,000.00)	3.2946	(13,034.56)	(13,178.30)	0.0000	4.5800	(1,863.4050)	0.0000	1.6583	(6.8213)	0.0000	1	(5.1630)	01/06/2025
002985.ZK	12/10/2024	SDB3260427162	(6,200.00)	3.2946	(20,203.56)	(20,426.36)	0.0000	4.5800	(1,863.4050)	0.0000	2.5703	(10.5729)	0.0000	1	(8.0026)	01/06/2025
002985.ZK	12/10/2024	SDB3260427162	(1,316.00)	3.2946	(4,288.37)	(4,335.66)	0.0000	4.5800	(1,863.4050)	0.0000	0.5456	(2.2442)	0.0000	1	(1.6986)	01/06/2025
002985.ZK	12/10/2024	SDB3260427162	(7,900.00)	3.2946	(25,743.25)	(26,027.13)	0.0000	4.5800	(1,863.4050)	0.0000	3.2751	(13.4720)	0.0000	1	(10.1969)	01/06/2025
002985.ZK	12/09/2024	SDB3260427162	(800.00)	3.2382	(2,606.91)	(2,590.53)	0.0000	4.5800	(1,863.4050)	0.0000	0.3317	(1.3409)	0.0000	1	(1.0092)	01/06/2025
002985.ZK	12/09/2024	SDB3260427162	(4,100.00)	3.2382	(13,360.42)	(13,276.46)	0.0000	4.5800	(1,863.4050)	0.0000	1.6997	(6.8721)	0.0000	1	(5.1723)	01/06/2025
002985.ZK	12/09/2024	SDB3260427162	(4,300.00)	3.2382	(14,012.15)	(13,924.09)	0.0000	4.5800	(1,863.4050)	0.0000	1.7827	(7.2073)	0.0000	1	(5.4246)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
BEIJING BEI MO GAO KE FRICTION MATERIAL CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002985.ZK	12/09/2024	SDB3260427162	(1,744.00)	3.2382	(5,683.07)	(5,647.35)	0.0000	4.5800	(1,863.4050)	0.0000	0.7230	(2.9231)	0.0000	1	(2.2001)	01/06/2025
002985.ZK	12/09/2024	SDB3260427162	(18,356.00)	3.2382	(59,815.58)	(59,439.68)	0.0000	4.5800	(1,863.4050)	0.0000	7.6099	(30.7667)	0.0000	1	(23.1569)	01/06/2025
002985.ZK	12/09/2024	SDB3260427162	(3,400.00)	3.2382	(11,079.37)	(11,009.75)	0.0000	4.5800	(1,863.4050)	0.0000	1.4095	(5.6988)	0.0000	1	(4.2892)	01/06/2025
002985.ZK	12/09/2024	SDB3260427162	(14,300.00)	3.2382	(46,598.54)	(46,305.70)	0.0000	4.5800	(1,863.4050)	0.0000	5.9284	(23.9684)	0.0000	1	(18.0400)	01/06/2025
002985.ZK	12/09/2024	SDB3260427162	(1,500.00)	3.2382	(4,887.96)	(4,857.24)	0.0000	4.5800	(1,863.4050)	0.0000	0.6219	(2.5142)	0.0000	1	(1.8923)	01/06/2025
002985.ZK	12/09/2024	SDB3260427162	(200.00)	3.2382	(651.73)	(647.63)	0.0000	4.5800	(1,863.4050)	0.0000	0.0829	(0.3352)	0.0000	1	(0.2523)	01/06/2025
002985.ZK	12/09/2024	SDB3260427162	(4,000.00)	3.2382	(13,034.56)	(12,952.64)	0.0000	4.5800	(1,863.4050)	0.0000	1.6583	(6.7045)	0.0000	1	(5.0462)	01/06/2025
002985.ZK	12/09/2024	SDB3260427162	(6,200.00)	3.2382	(20,203.56)	(20,076.60)	0.0000	4.5800	(1,863.4050)	0.0000	2.5703	(10.3919)	0.0000	1	(7.8216)	01/06/2025
002985.ZK	12/09/2024	SDB3260427162	(1,316.00)	3.2382	(4,288.37)	(4,261.42)	0.0000	4.5800	(1,863.4050)	0.0000	0.5456	(2.2058)	0.0000	1	(1.6602)	01/06/2025
002985.ZK	12/09/2024	SDB3260427162	(7,900.00)	3.2382	(25,743.25)	(25,581.47)	0.0000	4.5800	(1,863.4050)	0.0000	3.2751	(13.2413)	0.0000	1	(9.9662)	01/06/2025
002985.ZK	12/06/2024	SDB3260427162	(800.00)	3.2797	(2,606.91)	(2,623.74)	0.0000	4.5800	(1,863.4050)	0.0000	0.9950	(4.0742)	0.0000	3	(3.0793)	01/06/2025
002985.ZK	12/06/2024	SDB3260427162	(4,100.00)	3.2797	(13,360.42)	(13,446.68)	0.0000	4.5800	(1,863.4050)	0.0000	5.0992	(20.8805)	0.0000	3	(15.7813)	01/06/2025
002985.ZK	12/06/2024	SDB3260427162	(4,300.00)	3.2797	(14,012.15)	(14,102.61)	0.0000	4.5800	(1,863.4050)	0.0000	5.3480	(21.8991)	0.0000	3	(16.5511)	01/06/2025
002985.ZK	12/06/2024	SDB3260427162	(1,744.00)	3.2797	(5,683.07)	(5,719.76)	0.0000	4.5800	(1,863.4050)	0.0000	2.1690	(8.8819)	0.0000	3	(6.7128)	01/06/2025
002985.ZK	12/06/2024	SDB3260427162	(18,356.00)	3.2797	(59,815.58)	(60,201.75)	0.0000	4.5800	(1,863.4050)	0.0000	22.8296	(93.4835)	0.0000	3	(70.6539)	01/06/2025
002985.ZK	12/06/2024	SDB3260427162	(3,400.00)	3.2797	(11,079.37)	(11,150.90)	0.0000	4.5800	(1,863.4050)	0.0000	4.2286	(17.3155)	0.0000	3	(13.0869)	01/06/2025
002985.ZK	12/06/2024	SDB3260427162	(14,300.00)	3.2797	(46,598.54)	(46,899.38)	0.0000	4.5800	(1,863.4050)	0.0000	17.7851	(72.8271)	0.0000	3	(55.0420)	01/06/2025
002985.ZK	12/06/2024	SDB3260427162	(1,500.00)	3.2797	(4,887.96)	(4,919.52)	0.0000	4.5800	(1,863.4050)	0.0000	1.8656	(7.6392)	0.0000	3	(5.7736)	01/06/2025
002985.ZK	12/06/2024	SDB3260427162	(200.00)	3.2797	(651.73)	(655.94)	0.0000	4.5800	(1,863.4050)	0.0000	0.2487	(1.0186)	0.0000	3	(0.7698)	01/06/2025
002985.ZK	12/06/2024	SDB3260427162	(4,000.00)	3.2797	(13,034.56)	(13,118.71)	0.0000	4.5800	(1,863.4050)	0.0000	4.9749	(20.3712)	0.0000	3	(15.3964)	01/06/2025
002985.ZK	12/06/2024	SDB3260427162	(6,200.00)	3.2797	(20,203.56)	(20,334.00)	0.0000	4.5800	(1,863.4050)	0.0000	7.7110	(31.5754)	0.0000	3	(23.8644)	01/06/2025
002985.ZK	12/06/2024	SDB3260427162	(1,316.00)	3.2797	(4,288.37)	(4,316.05)	0.0000	4.5800	(1,863.4050)	0.0000	1.6367	(6.7021)	0.0000	3	(5.0654)	01/06/2025
002985.ZK	12/06/2024	SDB3260427162	(7,900.00)	3.2797	(25,743.25)	(25,909.45)	0.0000	4.5800	(1,863.4050)	0.0000	9.8253	(40.2332)	0.0000	3	(30.4078)	01/06/2025
002985.ZK	12/05/2024	SDB3260427162	(800.00)	3.3226	(2,606.91)	(2,658.05)	0.0000	4.5800	(1,863.4050)	0.0000	0.3317	(1.3758)	0.0000	1	(1.0442)	01/06/2025
002985.ZK	12/05/2024	SDB3260427162	(4,100.00)	3.3226	(13,360.42)	(13,622.50)	0.0000	4.5800	(1,863.4050)	0.0000	1.6997	(7.0512)	0.0000	1	(5.3514)	01/06/2025
002985.ZK	12/05/2024	SDB3260427162	(4,300.00)	3.3226	(14,012.15)	(14,287.01)	0.0000	4.5800	(1,863.4050)	0.0000	1.7827	(7.3951)	0.0000	1	(5.6125)	01/06/2025
002985.ZK	12/05/2024	SDB3260427162	(1,744.00)	3.3226	(5,683.07)	(5,794.54)	0.0000	4.5800	(1,863.4050)	0.0000	0.7230	(2.9993)	0.0000	1	(2.2763)	01/06/2025
002985.ZK	12/05/2024	SDB3260427162	(18,356.00)	3.3226	(59,815.58)	(60,988.91)	0.0000	4.5800	(1,863.4050)	0.0000	7.6099	(31.5686)	0.0000	1	(23.9588)	01/06/2025
002985.ZK	12/05/2024	SDB3260427162	(3,400.00)	3.3226	(11,079.37)	(11,296.70)	0.0000	4.5800	(1,863.4050)	0.0000	1.4095	(5.8473)	0.0000	1	(4.4378)	01/06/2025
002985.ZK	12/05/2024	SDB3260427162	(14,300.00)	3.3226	(46,598.54)	(47,512.61)	0.0000	4.5800	(1,863.4050)	0.0000	5.9284	(24.5931)	0.0000	1	(18.6648)	01/06/2025
002985.ZK	12/05/2024	SDB3260427162	(1,500.00)	3.3226	(4,887.96)	(4,983.84)	0.0000	4.5800	(1,863.4050)	0.0000	0.6219	(2.5797)	0.0000	1	(1.9578)	01/06/2025
002985.ZK	12/05/2024	SDB3260427162	(200.00)	3.3226	(651.73)	(664.51)	0.0000	4.5800	(1,863.4050)	0.0000	0.0829	(0.3440)	0.0000	1	(0.2610)	01/06/2025
002985.ZK	12/05/2024	SDB3260427162	(4,000.00)	3.3226	(13,034.56)	(13,290.24)	0.0000	4.5800	(1,863.4050)	0.0000	1.6583	(6.8792)	0.0000	1	(5.2209)	01/06/2025
002985.ZK	12/05/2024	SDB3260427162	(6,200.00)	3.3226	(20,203.56)	(20,599.87)	0.0000	4.5800	(1,863.4050)	0.0000	2.5703	(10.6628)	0.0000	1	(8.0924)	01/06/2025
002985.ZK	12/05/2024	SDB3260427162	(1,316.00)	3.3226	(4,288.37)	(4,372.49)	0.0000	4.5800	(1,863.4050)	0.0000	0.5456	(2.2633)	0.0000	1	(1.7177)	01/06/2025
002985.ZK	12/05/2024	SDB3260427162	(7,900.00)	3.3226	(25,743.25)	(26,248.22)	0.0000	4.5800	(1,863.4050)	0.0000	3.2751	(13.5864)	0.0000	1	(10.3113)	01/06/2025
002985.ZK	12/04/2024	SDB3260427162	(800.00)	3.2586	(2,606.91)	(2,606.91)	0.0000	4.5800	(1,863.4050)	0.0000	0.3317	(1.3494)	0.0000	1	(1.0177)	01/06/2025
002985.ZK	12/04/2024	SDB3260427162	(4,100.00)	3.2586	(13,360.42)	(13,360.42)	0.0000	4.5800	(1,863.4050)	0.0000	1.6997	(6.9155)	0.0000	1	(5.2158)	01/06/2025
002985.ZK	12/04/2024	SDB3260427162	(4,300.00)	3.2586	(14,012.15)	(14,012.15)	0.0000	4.5800	(1,863.4050)	0.0000	1.7827	(7.2529)	0.0000	1	(5.4702)	01/06/2025
002985.ZK	12/04/2024	SDB3260427162	(1,744.00)	3.2586	(5,683.07)	(5,683.07)	0.0000	4.5800	(1,863.4050)	0.0000	0.7230	(2.9416)	0.0000	1	(2.2186)	01/06/2025
002985.ZK	12/04/2024	SDB3260427162	(18,356.00)	3.2586	(59,815.58)	(59,815.58)	0.0000	4.5800	(1,863.4050)	0.0000	7.6099	(30.9613)	0.0000	1	(23.3514)	01/06/2025
002985.ZK	12/04/2024	SDB3260427162	(3,400.00)	3.2586	(11,079.37)	(11,079.37)	0.0000	4.5800	(1,863.4050)	0.0000	1.4095	(5.7348)	0.0000	1	(4.3253)	01/06/2025
002985.ZK	12/04/2024	SDB3260427162	(14,300.00)	3.2586	(46,598.54)	(46,598.54)	0.0000	4.5800	(1,863.4050)	0.0000	5.9284	(24.1200)	0.0000	1	(18.1916)	01/06/2025
002985.ZK	12/04/2024	SDB3260427162	(1,500.00)	3.2586	(4,887.96)	(4,887.96)	0.0000	4.5800	(1,863.4050)	0.0000	0.6219	(2.5301)	0.0000	1	(1.9082)	01/06/2025
002985.ZK	12/04/2024	SDB3260427162	(200.00)	3.2586	(651.73)	(651.73)	0.0000	4.5800	(1,863.4050)	0.0000	0.0829	(0.3373)	0.0000	1	(0.2544)	01/06/2025
002985.ZK	12/04/2024	SDB3260427162	(4,000.00)	3.2586	(13,034.56)	(13,034.56)	0.0000	4.5800	(1,863.4050)	0.0000	1.6583	(6.7468)	0.0000	1	(5.0886)	01/06/2025
002985.ZK	12/04/2024	SDB3260427162	(6,200.00)	3.2586	(20,203.56)	(20,203.56)	0.0000	4.5800	(1,863.4050)	0.0000	2.5703	(10.4576)	0.0000	1	(7.8873)	01/06/2025
002985.ZK	12/04/2024	SDB3260427162	(1,316.00)	3.2586	(4,288.37)	(4,288.37)	0.0000	4.5800	(1,863.4050)	0.0000	0.5456	(2.2197)	0.0000	1	(1.6741)	01/06/2025
002985.ZK	12/04/2024	SDB3260427162	(7,900.00)	3.2586	(25,743.25)	(25,743.25)	0.0000	4.5800	(1,863.4050)	0.0000	3.2751	(13.3250)	0.0000	1	(10.0499)	01/06/2025
TOTAL BEIJING BEI MO GAO KE FRICTION MATERIAL CO., LTD. CMN CLASS A SERIES NORTHBOUND												864.5251	(3,645.8081)	0.0000	(2,781.2830)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
BEIJING CERTIFICATE AUTHORITY CO LTD CMN CLASS A SERIES NORTHBOUND																
300579.ZK	12/05/2024	SDB3263530607	(1,000.00)	4.8178	(4,817.77)	(4,817.77)	0.0000	4.5800	(1,725.0000)	0.0000	0.6129	(2.3085)	0.0000	1	(1.6956)	01/06/2025

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066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
BEIJING CHANGJIU LOGISTICS CORP. CMN CLASS A SERIES NORTHBOUND																
603569.SH	12/30/2024	SDB3264649826	(2,400.00)	1.0774	(2,585.83)	(2,585.83)	0.0000	4.3300	(2,250.0000)	0.0000	0.3110	(1.6161)	0.0000	1	(1.3051)	01/06/2025
603569.SH	12/30/2024	SDB3264649826	(100.00)	1.1087	(110.87)	(110.87)	0.0000	4.3300	(2,250.0000)	0.0000	0.0133	(0.0693)	0.0000	1	(0.0560)	01/06/2025
TOTAL BEIJING CHANGJIU LOGISTICS CORP. CMN CLASS A SERIES NORTHBOUND												0.3244	(1.6854)	0.0000	(1.3611)	

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Advisor: ENGINEERS GATE - GQAS
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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
BEIJING E-HUALU INFO TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND																
300212.ZK	01/03/2025	SDB3263372435	(3,100.00)	3.3463	(10,309.06)	(10,373.62)	0.0000	4.3300	(1,891.3574)	0.0000	3.7199	(16.3502)	0.0000	3	(12.6303)	01/06/2025
300212.ZK	01/03/2025	SDB3263372435	(5,300.00)	3.3463	(17,729.85)	(17,735.55)	0.0000	4.3300	(1,891.3574)	0.0000	6.3975	(27.9536)	0.0000	3	(21.5560)	01/06/2025
300212.ZK	01/03/2025	SDB3263372435	(2,500.00)	3.3463	(8,411.72)	(8,365.83)	0.0000	4.3300	(1,891.3574)	0.0000	3.0352	(13.1856)	0.0000	3	(10.1504)	01/06/2025
300212.ZK	01/03/2025	SDB3263372435	(2,200.00)	3.3463	(7,400.13)	(7,361.93)	0.0000	4.3300	(1,891.3574)	0.0000	2.6702	(11.6034)	0.0000	3	(8.9331)	01/06/2025
300212.ZK	01/03/2025	SDB3263372435	(2,900.00)	3.3463	(9,958.97)	(9,704.36)	0.0000	4.3300	(1,891.3574)	0.0000	3.5935	(15.2953)	0.0000	3	(11.7018)	01/06/2025
300212.ZK	01/03/2025	SDB3263372435	(6,000.00)	3.3463	(20,611.33)	(20,077.98)	0.0000	4.3300	(1,891.3574)	0.0000	7.4373	(31.6455)	0.0000	3	(24.2083)	01/06/2025
300212.ZK	01/03/2025	SDB3263372435	(5,000.00)	3.3463	(17,624.83)	(16,731.65)	0.0000	4.3300	(1,891.3574)	0.0000	6.3596	(26.3713)	0.0000	3	(20.0116)	01/06/2025
300212.ZK	01/03/2025	SDB3263372435	(3,400.00)	3.3463	(12,016.02)	(11,377.52)	0.0000	4.3300	(1,891.3574)	0.0000	4.3358	(17.9325)	0.0000	3	(13.5967)	01/06/2025
300212.ZK	01/03/2025	SDB3263372435	(400.00)	3.3463	(1,372.60)	(1,338.53)	0.0000	4.3300	(1,891.3574)	0.0000	0.4953	(2.1097)	0.0000	3	(1.6144)	01/06/2025
300212.ZK	01/03/2025	SDB3263372435	(1,000.00)	3.3463	(3,471.16)	(3,346.33)	0.0000	4.3300	(1,891.3574)	0.0000	1.2525	(5.2743)	0.0000	3	(4.0217)	01/06/2025
300212.ZK	01/03/2025	SDB3263372435	(16,600.00)	3.3463	(57,358.05)	(55,549.08)	0.0000	4.3300	(1,891.3574)	0.0000	20.6967	(87.5526)	0.0000	3	(66.8559)	01/06/2025
300212.ZK	01/03/2025	SDB3263372435	(3,500.00)	3.3463	(12,137.35)	(11,712.16)	0.0000	4.3300	(1,891.3574)	0.0000	4.3796	(18.4599)	0.0000	3	(14.0803)	01/06/2025
300212.ZK	01/03/2025	SDB3263372435	(3,000.00)	3.3463	(10,995.78)	(10,038.99)	0.0000	4.3300	(1,891.3574)	0.0000	3.9676	(15.8228)	0.0000	3	(11.8551)	01/06/2025
300212.ZK	01/03/2025	SDB3263372435	(18,700.00)	3.3463	(68,300.01)	(62,576.37)	0.0000	4.3300	(1,891.3574)	0.0000	24.6449	(98.6286)	0.0000	3	(73.9836)	01/06/2025
300212.ZK	01/03/2025	SDB3263372435	(2,900.00)	3.3463	(10,953.69)	(9,704.36)	0.0000	4.3300	(1,891.3574)	0.0000	3.9525	(15.2953)	0.0000	3	(11.3429)	01/06/2025
300212.ZK	01/03/2025	SDB3263372435	(4,200.00)	3.3463	(15,744.98)	(14,054.59)	0.0000	4.3300	(1,891.3574)	0.0000	5.6813	(22.1519)	0.0000	3	(16.4706)	01/06/2025
300212.ZK	01/03/2025	SDB3263372435	(7,300.00)	3.3463	(27,197.89)	(24,428.21)	0.0000	4.3300	(1,891.3574)	0.0000	9.8139	(38.5021)	0.0000	3	(28.6882)	01/06/2025
300212.ZK	01/03/2025	SDB3263372435	(22,500.00)	3.3463	(83,829.11)	(75,292.43)	0.0000	4.3300	(1,891.3574)	0.0000	30.2483	(118.6707)	0.0000	3	(88.4224)	01/06/2025
300212.ZK	01/02/2025	SDB3263372435	(2,500.00)	3.3025	(8,411.72)	(8,256.37)	0.0000	4.3300	(1,896.8168)	0.0000	1.0117	(4.3502)	0.0000	1	(3.3385)	01/06/2025
300212.ZK	01/02/2025	SDB3263372435	(2,200.00)	3.3025	(7,400.13)	(7,265.61)	0.0000	4.3300	(1,896.8168)	0.0000	0.8901	(3.8282)	0.0000	1	(2.9381)	01/06/2025
300212.ZK	01/02/2025	SDB3263372435	(2,900.00)	3.3025	(9,958.97)	(9,577.39)	0.0000	4.3300	(1,896.8168)	0.0000	1.1978	(5.0463)	0.0000	1	(3.8484)	01/06/2025
300212.ZK	01/02/2025	SDB3263372435	(6,000.00)	3.3025	(20,611.33)	(19,815.29)	0.0000	4.3300	(1,896.8168)	0.0000	2.4791	(10.4406)	0.0000	1	(7.9615)	01/06/2025
300212.ZK	01/02/2025	SDB3263372435	(5,000.00)	3.3025	(17,624.83)	(16,512.74)	0.0000	4.3300	(1,896.8168)	0.0000	2.1199	(8.7005)	0.0000	1	(6.5806)	01/06/2025
300212.ZK	01/02/2025	SDB3263372435	(3,400.00)	3.3025	(12,016.02)	(11,228.67)	0.0000	4.3300	(1,896.8168)	0.0000	1.4453	(5.9163)	0.0000	1	(4.4711)	01/06/2025
300212.ZK	01/02/2025	SDB3263372435	(400.00)	3.3025	(1,372.60)	(1,321.02)	0.0000	4.3300	(1,896.8168)	0.0000	0.1651	(0.6960)	0.0000	1	(0.5309)	01/06/2025
300212.ZK	01/02/2025	SDB3263372435	(1,000.00)	3.3025	(3,471.16)	(3,302.55)	0.0000	4.3300	(1,896.8168)	0.0000	0.4175	(1.7401)	0.0000	1	(1.3226)	01/06/2025
300212.ZK	01/02/2025	SDB3263372435	(16,600.00)	3.3025	(57,358.05)	(54,822.31)	0.0000	4.3300	(1,896.8168)	0.0000	6.8989	(28.8855)	0.0000	1	(21.9866)	01/06/2025
300212.ZK	01/02/2025	SDB3263372435	(3,500.00)	3.3025	(12,137.35)	(11,558.92)	0.0000	4.3300	(1,896.8168)	0.0000	1.4599	(6.0903)	0.0000	1	(4.6305)	01/06/2025
300212.ZK	01/02/2025	SDB3263372435	(3,000.00)	3.3025	(10,995.78)	(9,907.65)	0.0000	4.3300	(1,896.8168)	0.0000	1.3225	(5.2203)	0.0000	1	(3.8977)	01/06/2025
300212.ZK	01/02/2025	SDB3263372435	(18,700.00)	3.3025	(68,300.01)	(61,757.67)	0.0000	4.3300	(1,896.8168)	0.0000	8.2150	(32.5397)	0.0000	1	(24.3247)	01/06/2025
300212.ZK	01/02/2025	SDB3263372435	(2,900.00)	3.3025	(10,953.69)	(9,577.39)	0.0000	4.3300	(1,896.8168)	0.0000	1.3175	(5.0463)	0.0000	1	(3.7288)	01/06/2025
300212.ZK	01/02/2025	SDB3263372435	(4,200.00)	3.3025	(15,744.98)	(13,870.71)	0.0000	4.3300	(1,896.8168)	0.0000	1.8938	(7.3084)	0.0000	1	(5.4146)	01/06/2025
300212.ZK	01/02/2025	SDB3263372435	(7,300.00)	3.3025	(27,197.89)	(24,108.61)	0.0000	4.3300	(1,896.8168)	0.0000	3.2713	(12.7027)	0.0000	1	(9.4314)	01/06/2025
300212.ZK	01/02/2025	SDB3263372435	(22,500.00)	3.3025	(83,829.11)	(74,307.35)	0.0000	4.3300	(1,896.8168)	0.0000	10.0828	(39.1521)	0.0000	1	(29.0693)	01/06/2025
300212.ZK	12/31/2024	SDB3263372435	(2,900.00)	3.3365	(9,958.97)	(9,675.86)	0.0000	4.3300	(1,900.2823)	0.0000	2.3957	(10.2149)	0.0000	2	(7.8192)	01/06/2025
300212.ZK	12/31/2024	SDB3263372435	(6,000.00)	3.3365	(20,611.33)	(20,019.03)	0.0000	4.3300	(1,900.2823)	0.0000	4.9582	(21.1343)	0.0000	2	(16.1762)	01/06/2025
300212.ZK	12/31/2024	SDB3263372435	(5,000.00)	3.3365	(17,624.83)	(16,682.52)	0.0000	4.3300	(1,900.2823)	0.0000	4.2398	(17.6119)	0.0000	2	(13.3722)	01/06/2025
300212.ZK	12/31/2024	SDB3263372435	(3,400.00)	3.3365	(12,016.02)	(11,344.12)	0.0000	4.3300	(1,900.2823)	0.0000	2.8905	(11.9761)	0.0000	2	(9.0856)	01/06/2025
300212.ZK	12/31/2024	SDB3263372435	(400.00)	3.3365	(1,372.60)	(1,334.60)	0.0000	4.3300	(1,900.2823)	0.0000	0.3302	(1.4090)	0.0000	2	(1.0788)	01/06/2025
300212.ZK	12/31/2024	SDB3263372435	(1,000.00)	3.3365	(3,471.16)	(3,336.51)	0.0000	4.3300	(1,900.2823)	0.0000	0.8350	(3.5224)	0.0000	2	(2.6874)	01/06/2025
300212.ZK	12/31/2024	SDB3263372435	(16,600.00)	3.3365	(57,358.05)	(55,385.98)	0.0000	4.3300	(1,900.2823)	0.0000	13.7978	(58.4717)	0.0000	2	(44.6739)	01/06/2025
300212.ZK	12/31/2024	SDB3263372435	(3,500.00)	3.3365	(12,137.35)	(11,677.77)	0.0000	4.3300	(1,900.2823)	0.0000	2.9197	(12.3284)	0.0000	2	(9.4087)	01/06/2025
300212.ZK	12/31/2024	SDB3263372435	(3,000.00)	3.3365	(10,995.78)	(10,009.51)	0.0000	4.3300	(1,900.2823)	0.0000	2.6451	(10.5672)	0.0000	2	(7.9221)	01/06/2025
300212.ZK	12/31/2024	SDB3263372435	(18,700.00)	3.3365	(68,300.01)	(62,392.64)	0.0000	4.3300	(1,900.2823)	0.0000	16.4299	(65.8687)	0.0000	2	(49.4387)	01/06/2025
300212.ZK	12/31/2024	SDB3263372435	(2,900.00)	3.3365	(10,953.69)	(9,675.86)	0.0000	4.3300	(1,900.2823)	0.0000	2.6350	(10.2149)	0.0000	2	(7.5800)	01/06/2025
300212.ZK	12/31/2024	SDB3263372435	(4,200.00)	3.3365	(15,744.98)	(14,013.32)	0.0000	4.3300	(1,900.2823)	0.0000	3.7875	(14.7940)	0.0000	2	(11.0065)	01/06/2025
300212.ZK	12/31/2024	SDB3263372435	(7,300.00)	3.3365	(27,197.89)	(24,356.49)	0.0000	4.3300	(1,900.2823)	0.0000	6.5426	(25.7134)	0.0000	2	(19.1708)	01/06/2025
300212.ZK	12/31/2024	SDB3263372435	(22,500.00)	3.3365	(83,829.11)	(75,071.36)	0.0000	4.3300	(1,900.2823)	0.0000	20.1656	(79.2538)	0.0000	2	(59.0882)	01/06/2025
300212.ZK	12/30/2024	SDB3263372435	(2,900.00)	3.3647	(9,958.97)	(9,757.51)	0.0000	4.3300	(1,900.2823)	0.0000	1.1978	(5.1506)	0.0000	1	(3.9527)	01/06/2025
300212.ZK	12/30/2024	SDB3263372435	(6,000.00)	3.3647	(20,611.33)	(20,187.94)	0.0000	4.3300	(1,900.2823)	0.0000	2.4791	(10.6563)	0.0000	1	(8.1772)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
BEIJING E-HUALU INFO TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300212.ZK	12/30/2024	SDB3263372435	(5,000.00)	3.3647	(17,624.83)	(16,823.28)	0.0000	4.3300	(1,900.2823)	0.0000	2.1199	(8.8803)	0.0000	1	(6.7604)	01/06/2025
300212.ZK	12/30/2024	SDB3263372435	(3,400.00)	3.3647	(12,016.02)	(11,439.83)	0.0000	4.3300	(1,900.2823)	0.0000	1.4453	(6.0386)	0.0000	1	(4.5933)	01/06/2025
300212.ZK	12/30/2024	SDB3263372435	(400.00)	3.3647	(1,372.60)	(1,345.86)	0.0000	4.3300	(1,900.2823)	0.0000	0.1651	(0.7104)	0.0000	1	(0.5453)	01/06/2025
300212.ZK	12/30/2024	SDB3263372435	(1,000.00)	3.3647	(3,471.16)	(3,364.66)	0.0000	4.3300	(1,900.2823)	0.0000	0.4175	(1.7761)	0.0000	1	(1.3586)	01/06/2025
300212.ZK	12/30/2024	SDB3263372435	(16,600.00)	3.3647	(57,358.05)	(55,853.31)	0.0000	4.3300	(1,900.2823)	0.0000	6.8989	(29.4825)	0.0000	1	(22.5836)	01/06/2025
300212.ZK	12/30/2024	SDB3263372435	(3,500.00)	3.3647	(12,137.35)	(11,776.30)	0.0000	4.3300	(1,900.2823)	0.0000	1.4599	(6.2162)	0.0000	1	(4.7563)	01/06/2025
300212.ZK	12/30/2024	SDB3263372435	(3,000.00)	3.3647	(10,995.78)	(10,093.97)	0.0000	4.3300	(1,900.2823)	0.0000	1.3225	(5.3282)	0.0000	1	(4.0056)	01/06/2025
300212.ZK	12/30/2024	SDB3263372435	(18,700.00)	3.3647	(68,300.01)	(62,919.09)	0.0000	4.3300	(1,900.2823)	0.0000	8.2150	(33.2122)	0.0000	1	(24.9973)	01/06/2025
300212.ZK	12/30/2024	SDB3263372435	(2,900.00)	3.3647	(10,953.69)	(9,757.51)	0.0000	4.3300	(1,900.2823)	0.0000	1.3175	(5.1506)	0.0000	1	(3.8331)	01/06/2025
300212.ZK	12/30/2024	SDB3263372435	(4,200.00)	3.3647	(15,744.98)	(14,131.56)	0.0000	4.3300	(1,900.2823)	0.0000	1.8938	(7.4594)	0.0000	1	(5.5657)	01/06/2025
300212.ZK	12/30/2024	SDB3263372435	(7,300.00)	3.3647	(27,197.89)	(24,562.00)	0.0000	4.3300	(1,900.2823)	0.0000	3.2713	(12.9652)	0.0000	1	(9.6939)	01/06/2025
300212.ZK	12/30/2024	SDB3263372435	(22,500.00)	3.3647	(83,829.11)	(75,704.78)	0.0000	4.3300	(1,900.2823)	0.0000	10.0828	(39.9612)	0.0000	1	(29.8785)	01/06/2025
300212.ZK	12/27/2024	SDB3263372435	(5,000.00)	3.5564	(17,624.83)	(17,781.88)	0.0000	4.3300	(1,907.8531)	0.0000	6.3596	(28.2710)	0.0000	3	(21.9114)	01/06/2025
300212.ZK	12/27/2024	SDB3263372435	(3,400.00)	3.5564	(12,016.02)	(12,091.68)	0.0000	4.3300	(1,907.8531)	0.0000	4.3358	(19.2243)	0.0000	3	(14.8885)	01/06/2025
300212.ZK	12/27/2024	SDB3263372435	(400.00)	3.5564	(1,372.60)	(1,422.55)	0.0000	4.3300	(1,907.8531)	0.0000	0.4953	(2.2617)	0.0000	3	(1.7664)	01/06/2025
300212.ZK	12/27/2024	SDB3263372435	(1,000.00)	3.5564	(3,471.16)	(3,556.38)	0.0000	4.3300	(1,907.8531)	0.0000	1.2525	(5.6542)	0.0000	3	(4.4017)	01/06/2025
300212.ZK	12/27/2024	SDB3263372435	(16,600.00)	3.5564	(57,358.05)	(59,035.86)	0.0000	4.3300	(1,907.8531)	0.0000	20.6967	(93.8598)	0.0000	3	(73.1631)	01/06/2025
300212.ZK	12/27/2024	SDB3263372435	(3,500.00)	3.5564	(12,137.35)	(12,447.32)	0.0000	4.3300	(1,907.8531)	0.0000	4.3796	(19.7897)	0.0000	3	(15.4102)	01/06/2025
300212.ZK	12/27/2024	SDB3263372435	(3,000.00)	3.5564	(10,995.78)	(10,669.13)	0.0000	4.3300	(1,907.8531)	0.0000	3.9676	(16.9626)	0.0000	3	(12.9950)	01/06/2025
300212.ZK	12/27/2024	SDB3263372435	(18,700.00)	3.5564	(68,300.01)	(66,504.25)	0.0000	4.3300	(1,907.8531)	0.0000	24.6449	(105.7336)	0.0000	3	(81.0887)	01/06/2025
300212.ZK	12/27/2024	SDB3263372435	(2,900.00)	3.5564	(10,953.69)	(10,313.49)	0.0000	4.3300	(1,907.8531)	0.0000	3.9525	(16.3972)	0.0000	3	(12.4447)	01/06/2025
300212.ZK	12/27/2024	SDB3263372435	(4,200.00)	3.5564	(15,744.98)	(14,936.78)	0.0000	4.3300	(1,907.8531)	0.0000	5.6813	(23.7477)	0.0000	3	(18.0663)	01/06/2025
300212.ZK	12/27/2024	SDB3263372435	(7,300.00)	3.5564	(27,197.89)	(25,961.55)	0.0000	4.3300	(1,907.8531)	0.0000	9.8139	(41.2757)	0.0000	3	(31.4618)	01/06/2025
300212.ZK	12/27/2024	SDB3263372435	(22,500.00)	3.5564	(83,829.11)	(80,018.48)	0.0000	4.3300	(1,907.8531)	0.0000	30.2483	(127.2196)	0.0000	3	(96.9713)	01/06/2025
300212.ZK	12/26/2024	SDB3263372435	(400.00)	3.5165	(1,372.60)	(1,406.62)	0.0000	4.3300	(1,919.1635)	0.0000	0.1651	(0.7499)	0.0000	1	(0.5848)	01/06/2025
300212.ZK	12/26/2024	SDB3263372435	(1,000.00)	3.5165	(3,471.16)	(3,516.54)	0.0000	4.3300	(1,919.1635)	0.0000	0.4175	(1.8747)	0.0000	1	(1.4572)	01/06/2025
300212.ZK	12/26/2024	SDB3263372435	(16,600.00)	3.5165	(57,358.05)	(58,374.63)	0.0000	4.3300	(1,919.1635)	0.0000	6.8989	(31.1196)	0.0000	1	(24.2207)	01/06/2025
300212.ZK	12/26/2024	SDB3263372435	(3,500.00)	3.5165	(12,137.35)	(12,307.90)	0.0000	4.3300	(1,919.1635)	0.0000	1.4599	(6.5614)	0.0000	1	(5.1015)	01/06/2025
300212.ZK	12/26/2024	SDB3263372435	(3,000.00)	3.5165	(10,995.78)	(10,549.63)	0.0000	4.3300	(1,919.1635)	0.0000	1.3225	(5.6240)	0.0000	1	(4.3015)	01/06/2025
300212.ZK	12/26/2024	SDB3263372435	(18,700.00)	3.5165	(68,300.01)	(65,759.37)	0.0000	4.3300	(1,919.1635)	0.0000	8.2150	(35.0564)	0.0000	1	(26.8414)	01/06/2025
300212.ZK	12/26/2024	SDB3263372435	(2,900.00)	3.5165	(10,953.69)	(10,197.98)	0.0000	4.3300	(1,919.1635)	0.0000	1.3175	(5.4366)	0.0000	1	(4.1191)	01/06/2025
300212.ZK	12/26/2024	SDB3263372435	(4,200.00)	3.5165	(15,744.98)	(14,769.48)	0.0000	4.3300	(1,919.1635)	0.0000	1.8938	(7.8736)	0.0000	1	(5.9799)	01/06/2025
300212.ZK	12/26/2024	SDB3263372435	(7,300.00)	3.5165	(27,197.89)	(25,670.77)	0.0000	4.3300	(1,919.1635)	0.0000	3.2713	(13.6851)	0.0000	1	(10.4138)	01/06/2025
300212.ZK	12/26/2024	SDB3263372435	(22,500.00)	3.5165	(83,829.11)	(79,122.24)	0.0000	4.3300	(1,919.1635)	0.0000	10.0828	(42.1801)	0.0000	1	(32.0974)	01/06/2025
300212.ZK	12/24/2024	SDB3263372435	(400.00)	3.5165	(1,372.60)	(1,406.62)	0.0000	4.3300	(1,919.1635)	0.0000	0.3302	(1.4997)	0.0000	2	(1.1696)	01/06/2025
300212.ZK	12/24/2024	SDB3263372435	(1,000.00)	3.5165	(3,471.16)	(3,516.54)	0.0000	4.3300	(1,919.1635)	0.0000	0.8350	(3.7493)	0.0000	2	(2.9143)	01/06/2025
300212.ZK	12/24/2024	SDB3263372435	(16,600.00)	3.5165	(57,358.05)	(58,374.63)	0.0000	4.3300	(1,919.1635)	0.0000	13.7978	(62.2391)	0.0000	2	(48.4413)	01/06/2025
300212.ZK	12/24/2024	SDB3263372435	(3,500.00)	3.5165	(12,137.35)	(12,307.90)	0.0000	4.3300	(1,919.1635)	0.0000	2.9197	(13.1227)	0.0000	2	(10.2030)	01/06/2025
300212.ZK	12/24/2024	SDB3263372435	(3,000.00)	3.5165	(10,995.78)	(10,549.63)	0.0000	4.3300	(1,919.1635)	0.0000	2.6451	(11.2480)	0.0000	2	(8.6029)	01/06/2025
300212.ZK	12/24/2024	SDB3263372435	(18,700.00)	3.5165	(68,300.01)	(65,759.37)	0.0000	4.3300	(1,919.1635)	0.0000	16.4299	(70.1128)	0.0000	2	(53.6828)	01/06/2025
300212.ZK	12/24/2024	SDB3263372435	(2,900.00)	3.5165	(10,953.69)	(10,197.98)	0.0000	4.3300	(1,919.1635)	0.0000	2.6350	(10.8731)	0.0000	2	(8.2381)	01/06/2025
300212.ZK	12/24/2024	SDB3263372435	(4,200.00)	3.5165	(15,744.98)	(14,769.48)	0.0000	4.3300	(1,919.1635)	0.0000	3.7875	(15.7473)	0.0000	2	(11.9597)	01/06/2025
300212.ZK	12/24/2024	SDB3263372435	(7,300.00)	3.5165	(27,197.89)	(25,670.77)	0.0000	4.3300	(1,919.1635)	0.0000	6.5426	(27.3702)	0.0000	2	(20.8276)	01/06/2025
300212.ZK	12/24/2024	SDB3263372435	(22,500.00)	3.5165	(83,829.11)	(79,122.24)	0.0000	4.3300	(1,919.1635)	0.0000	20.1656	(84.3603)	0.0000	2	(64.1947)	01/06/2025
300212.ZK	12/23/2024	SDB3263372435	(16,600.00)	3.4744	(57,358.05)	(57,675.57)	0.0000	4.3300	(1,920.8386)	0.0000	6.8989	(30.7737)	0.0000	1	(23.8748)	01/06/2025
300212.ZK	12/23/2024	SDB3263372435	(3,500.00)	3.4744	(12,137.35)	(12,160.51)	0.0000	4.3300	(1,920.8386)	0.0000	1.4599	(6.4884)	0.0000	1	(5.0286)	01/06/2025
300212.ZK	12/23/2024	SDB3263372435	(3,000.00)	3.4744	(10,995.78)	(10,423.30)	0.0000	4.3300	(1,920.8386)	0.0000	1.3225	(5.5615)	0.0000	1	(4.2390)	01/06/2025
300212.ZK	12/23/2024	SDB3263372435	(18,700.00)	3.4744	(68,300.01)	(64,971.88)	0.0000	4.3300	(1,920.8386)	0.0000	8.2150	(34.6668)	0.0000	1	(26.4518)	01/06/2025
300212.ZK	12/23/2024	SDB3263372435	(2,900.00)	3.4744	(10,953.69)	(10,075.85)	0.0000	4.3300	(1,920.8386)	0.0000	1.3175	(5.3761)	0.0000	1	(4.0586)	01/06/2025
300212.ZK	12/23/2024	SDB3263372435	(4,200.00)	3.4744	(15,744.98)	(14,592.61)	0.0000	4.3300	(1,920.8386)	0.0000	1.8938	(7.7861)	0.0000	1	(5.8924)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
BEIJING E-HUALU INFO TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300212.ZK	12/23/2024	SDB3263372435	(7,300.00)	3.4744	(27,197.89)	(25,363.35)	0.0000	4.3300	(1,920.8386)	0.0000	3.2713	(13.5330)	0.0000	1	(10.2617)	01/06/2025
300212.ZK	12/23/2024	SDB3263372435	(22,500.00)	3.4744	(83,829.11)	(78,174.72)	0.0000	4.3300	(1,920.8386)	0.0000	10.0828	(41.7114)	0.0000	1	(31.6286)	01/06/2025
300212.ZK	12/20/2024	SDB3263372435	(3,000.00)	3.3983	(10,995.78)	(10,194.94)	0.0000	4.3300	(1,979.4368)	0.0000	3.9676	(16.8169)	0.0000	3	(12.8492)	01/06/2025
300212.ZK	12/20/2024	SDB3263372435	(18,700.00)	3.3983	(68,300.01)	(63,548.49)	0.0000	4.3300	(1,979.4368)	0.0000	24.6449	(104.8252)	0.0000	3	(80.1803)	01/06/2025
300212.ZK	12/20/2024	SDB3263372435	(2,900.00)	3.3983	(10,953.69)	(9,855.11)	0.0000	4.3300	(1,979.4368)	0.0000	3.9525	(16.2563)	0.0000	3	(12.3039)	01/06/2025
300212.ZK	12/20/2024	SDB3263372435	(4,200.00)	3.3983	(15,744.98)	(14,272.92)	0.0000	4.3300	(1,979.4368)	0.0000	5.6813	(23.5436)	0.0000	3	(17.8623)	01/06/2025
300212.ZK	12/20/2024	SDB3263372435	(7,300.00)	3.3983	(27,197.89)	(24,807.70)	0.0000	4.3300	(1,979.4368)	0.0000	9.8139	(40.9211)	0.0000	3	(31.1072)	01/06/2025
300212.ZK	12/20/2024	SDB3263372435	(22,500.00)	3.3983	(83,829.11)	(76,462.09)	0.0000	4.3300	(1,979.4368)	0.0000	30.2483	(126.1266)	0.0000	3	(95.8782)	01/06/2025
300212.ZK	12/19/2024	SDB3263372435	(3,000.00)	3.4882	(10,995.78)	(10,464.71)	0.0000	4.5800	(1,979.4368)	0.0000	1.3989	(5.7540)	0.0000	1	(4.3550)	01/06/2025
300212.ZK	12/19/2024	SDB3263372435	(18,700.00)	3.4882	(68,300.01)	(65,230.01)	0.0000	4.5800	(1,979.4368)	0.0000	8.6893	(35.8663)	0.0000	1	(27.1770)	01/06/2025
300212.ZK	12/19/2024	SDB3263372435	(2,900.00)	3.4882	(10,953.69)	(10,115.88)	0.0000	4.5800	(1,979.4368)	0.0000	1.3936	(5.5622)	0.0000	1	(4.1686)	01/06/2025
300212.ZK	12/19/2024	SDB3263372435	(4,200.00)	3.4882	(15,744.98)	(14,650.59)	0.0000	4.5800	(1,979.4368)	0.0000	2.0031	(8.0555)	0.0000	1	(6.0524)	01/06/2025
300212.ZK	12/19/2024	SDB3263372435	(7,300.00)	3.4882	(27,197.89)	(25,464.12)	0.0000	4.5800	(1,979.4368)	0.0000	3.4602	(14.0013)	0.0000	1	(10.5411)	01/06/2025
300212.ZK	12/19/2024	SDB3263372435	(22,500.00)	3.4882	(83,829.11)	(78,485.31)	0.0000	4.5800	(1,979.4368)	0.0000	10.6649	(43.1546)	0.0000	1	(32.4897)	01/06/2025
300212.ZK	12/18/2024	SDB3263372435	(3,000.00)	3.5946	(10,995.78)	(10,783.89)	0.0000	4.5800	(1,979.4368)	0.0000	1.3989	(5.9295)	0.0000	1	(4.5305)	01/06/2025
300212.ZK	12/18/2024	SDB3263372435	(18,700.00)	3.5946	(68,300.01)	(67,219.58)	0.0000	4.5800	(1,979.4368)	0.0000	8.6893	(36.9603)	0.0000	1	(28.2710)	01/06/2025
300212.ZK	12/18/2024	SDB3263372435	(2,900.00)	3.5946	(10,953.69)	(10,424.43)	0.0000	4.5800	(1,979.4368)	0.0000	1.3936	(5.7318)	0.0000	1	(4.3383)	01/06/2025
300212.ZK	12/18/2024	SDB3263372435	(4,200.00)	3.5946	(15,744.98)	(15,097.45)	0.0000	4.5800	(1,979.4368)	0.0000	2.0031	(8.3012)	0.0000	1	(6.2981)	01/06/2025
300212.ZK	12/18/2024	SDB3263372435	(7,300.00)	3.5946	(27,197.89)	(26,240.80)	0.0000	4.5800	(1,979.4368)	0.0000	3.4602	(14.4283)	0.0000	1	(10.9682)	01/06/2025
300212.ZK	12/18/2024	SDB3263372435	(22,500.00)	3.5946	(83,829.11)	(80,879.18)	0.0000	4.5800	(1,979.4368)	0.0000	10.6649	(44.4709)	0.0000	1	(33.8060)	01/06/2025
300212.ZK	12/17/2024	SDB3263372435	(2,900.00)	3.7544	(10,953.69)	(10,887.75)	0.0000	4.5800	(1,967.3441)	0.0000	1.3936	(5.9500)	0.0000	1	(4.5564)	01/06/2025
300212.ZK	12/17/2024	SDB3263372435	(4,200.00)	3.7544	(15,744.98)	(15,768.46)	0.0000	4.5800	(1,967.3441)	0.0000	2.0031	(8.6172)	0.0000	1	(6.6141)	01/06/2025
300212.ZK	12/17/2024	SDB3263372435	(7,300.00)	3.7544	(27,197.89)	(27,407.08)	0.0000	4.5800	(1,967.3441)	0.0000	3.4602	(14.9775)	0.0000	1	(11.5174)	01/06/2025
300212.ZK	12/17/2024	SDB3263372435	(22,500.00)	3.7544	(83,829.11)	(84,473.89)	0.0000	4.5800	(1,967.3441)	0.0000	10.6649	(46.1637)	0.0000	1	(35.4987)	01/06/2025
300212.ZK	12/16/2024	SDB3263372435	(7,300.00)	3.7855	(27,197.89)	(27,634.10)	0.0000	4.5800	(1,900.0000)	0.0000	3.4602	(14.5847)	0.0000	1	(11.1245)	01/06/2025
300212.ZK	12/16/2024	SDB3263372435	(22,500.00)	3.7855	(83,829.11)	(85,173.59)	0.0000	4.5800	(1,900.0000)	0.0000	10.6649	(44.9527)	0.0000	1	(34.2878)	01/06/2025
300212.ZK	12/13/2024	SDB3263372435	(7,300.00)	3.7853	(27,197.89)	(27,632.92)	0.0000	4.5800	(1,900.0000)	0.0000	10.3805	(43.7521)	0.0000	3	(33.3716)	01/06/2025
300212.ZK	12/13/2024	SDB3263372435	(22,500.00)	3.7853	(83,829.11)	(85,169.97)	0.0000	4.5800	(1,900.0000)	0.0000	31.9948	(134.8525)	0.0000	3	(102.8577)	01/06/2025
300212.ZK	12/12/2024	SDB3263372435	(7,300.00)	3.6782	(27,197.89)	(26,850.53)	0.0000	4.5800	(1,900.0000)	0.0000	3.4602	(14.1711)	0.0000	1	(10.7109)	01/06/2025
300212.ZK	12/12/2024	SDB3263372435	(22,500.00)	3.6782	(83,829.11)	(82,758.49)	0.0000	4.5800	(1,900.0000)	0.0000	10.6649	(43.6781)	0.0000	1	(33.0132)	01/06/2025
300212.ZK	12/11/2024	SDB3263372435	(7,300.00)	3.7889	(27,197.89)	(27,659.05)	0.0000	4.5800	(1,900.0000)	0.0000	3.4602	(14.5978)	0.0000	1	(11.1377)	01/06/2025
300212.ZK	12/11/2024	SDB3263372435	(22,500.00)	3.7889	(83,829.11)	(85,250.50)	0.0000	4.5800	(1,900.0000)	0.0000	10.6649	(44.9933)	0.0000	1	(34.3284)	01/06/2025
300212.ZK	12/10/2024	SDB3263372435	(7,300.00)	3.6904	(27,197.89)	(26,940.04)	0.0000	4.5800	(1,900.0000)	0.0000	3.4602	(14.2184)	0.0000	1	(10.7582)	01/06/2025
300212.ZK	12/10/2024	SDB3263372435	(22,500.00)	3.6904	(83,829.11)	(83,034.38)	0.0000	4.5800	(1,900.0000)	0.0000	10.6649	(43.8237)	0.0000	1	(33.1588)	01/06/2025
300212.ZK	12/09/2024	SDB3263372435	(7,300.00)	3.6033	(27,197.89)	(26,304.05)	0.0000	4.5800	(1,900.0000)	0.0000	3.4602	(13.8827)	0.0000	1	(10.4225)	01/06/2025
300212.ZK	12/09/2024	SDB3263372435	(22,500.00)	3.6033	(83,829.11)	(81,074.12)	0.0000	4.5800	(1,900.0000)	0.0000	10.6649	(42.7891)	0.0000	1	(32.1242)	01/06/2025
300212.ZK	12/06/2024	SDB3263372435	(7,300.00)	3.6975	(27,197.89)	(26,991.85)	0.0000	4.5800	(1,900.0000)	0.0000	10.3805	(42.7371)	0.0000	3	(32.3566)	01/06/2025
300212.ZK	12/06/2024	SDB3263372435	(22,500.00)	3.6975	(83,829.11)	(83,194.07)	0.0000	4.5800	(1,900.0000)	0.0000	31.9948	(131.7239)	0.0000	3	(99.7292)	01/06/2025
300212.ZK	12/05/2024	SDB3263372435	(7,300.00)	3.7109	(27,197.89)	(27,089.91)	0.0000	4.5800	(1,900.0000)	0.0000	3.4602	(14.2975)	0.0000	1	(10.8373)	01/06/2025
300212.ZK	12/05/2024	SDB3263372435	(22,500.00)	3.7109	(83,829.11)	(83,496.31)	0.0000	4.5800	(1,900.0000)	0.0000	10.6649	(44.0675)	0.0000	1	(33.4026)	01/06/2025
300212.ZK	12/04/2024	SDB3263372435	(7,300.00)	3.7257	(27,197.89)	(27,197.89)	0.0000	4.5800	(1,900.0000)	0.0000	3.4602	(14.3544)	0.0000	1	(10.8943)	01/06/2025
300212.ZK	12/04/2024	SDB3263372435	(22,500.00)	3.7257	(83,829.11)	(83,829.11)	0.0000	4.5800	(1,900.0000)	0.0000	10.6649	(44.2431)	0.0000	1	(33.5782)	01/06/2025
TOTAL BEIJING E-HUALU INFO TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND												903.8273	(3,767.4489)	0.0000	(2,863.6215)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
BEIJING ESAPRING MATERIAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND																
300073.ZK	01/03/2025	SDB3260123656	(2,500.00)	5.7610	(15,847.52)	(14,402.49)	0.0000	4.3300	(1,821.7741)	0.0000	5.7183	(21.8651)	0.0000	3	(16.1468)	01/06/2025
300073.ZK	01/03/2025	SDB3260123656	(200.00)	5.7610	(1,267.80)	(1,152.20)	0.0000	4.3300	(1,821.7741)	0.0000	0.4575	(1.7492)	0.0000	3	(1.2917)	01/06/2025
300073.ZK	01/03/2025	SDB3260123656	(1,200.00)	5.7610	(7,606.81)	(6,913.20)	0.0000	4.3300	(1,821.7741)	0.0000	2.7448	(10.4952)	0.0000	3	(7.7504)	01/06/2025
300073.ZK	01/03/2025	SDB3260123656	(3,100.00)	5.7610	(19,650.92)	(17,859.09)	0.0000	4.3300	(1,821.7741)	0.0000	7.0907	(27.1127)	0.0000	3	(20.0220)	01/06/2025
300073.ZK	01/03/2025	SDB3260123656	(1,900.00)	5.7610	(12,044.11)	(10,945.89)	0.0000	4.3300	(1,821.7741)	0.0000	4.3459	(16.6175)	0.0000	3	(12.2715)	01/06/2025
300073.ZK	01/03/2025	SDB3260123656	(200.00)	5.7610	(1,267.80)	(1,152.20)	0.0000	4.3300	(1,821.7741)	0.0000	0.4575	(1.7492)	0.0000	3	(1.2917)	01/06/2025
300073.ZK	01/03/2025	SDB3260123656	(200.00)	5.7610	(1,267.80)	(1,152.20)	0.0000	4.3300	(1,821.7741)	0.0000	0.4575	(1.7492)	0.0000	3	(1.2917)	01/06/2025
300073.ZK	01/03/2025	SDB3260123656	(1,300.00)	5.7610	(8,240.71)	(7,489.29)	0.0000	4.3300	(1,821.7741)	0.0000	2.9735	(11.3698)	0.0000	3	(8.3963)	01/06/2025
300073.ZK	01/03/2025	SDB3260123656	(1,100.00)	5.7610	(6,972.91)	(6,337.10)	0.0000	4.3300	(1,821.7741)	0.0000	2.5161	(9.6206)	0.0000	3	(7.1046)	01/06/2025
300073.ZK	01/03/2025	SDB3260123656	(7,000.00)	5.7610	(44,373.04)	(40,326.97)	0.0000	4.3300	(1,821.7741)	0.0000	16.0113	(61.2222)	0.0000	3	(45.2109)	01/06/2025
300073.ZK	01/03/2025	SDB3260123656	(100.00)	5.7610	(633.90)	(576.10)	0.0000	4.3300	(1,821.7741)	0.0000	0.2287	(0.8746)	0.0000	3	(0.6459)	01/06/2025
300073.ZK	01/03/2025	SDB3260123656	(400.00)	5.7610	(2,535.60)	(2,304.40)	0.0000	4.3300	(1,821.7741)	0.0000	0.9149	(3.4984)	0.0000	3	(2.5835)	01/06/2025
300073.ZK	01/03/2025	SDB3260123656	(300.00)	5.7610	(1,901.70)	(1,728.30)	0.0000	4.3300	(1,821.7741)	0.0000	0.6862	(2.6238)	0.0000	3	(1.9376)	01/06/2025
300073.ZK	01/03/2025	SDB3260123656	(200.00)	5.7610	(1,267.80)	(1,152.20)	0.0000	4.3300	(1,821.7741)	0.0000	0.4575	(1.7492)	0.0000	3	(1.2917)	01/06/2025
300073.ZK	01/03/2025	SDB3260123656	(6,900.00)	5.7610	(43,739.14)	(39,750.87)	0.0000	4.3300	(1,821.7741)	0.0000	15.7825	(60.3476)	0.0000	3	(44.5651)	01/06/2025
300073.ZK	01/03/2025	SDB3260123656	(5,700.00)	5.7610	(36,132.33)	(32,837.68)	0.0000	4.3300	(1,821.7741)	0.0000	13.0378	(49.8524)	0.0000	3	(36.8146)	01/06/2025
300073.ZK	01/03/2025	SDB3260123656	(4,900.00)	5.7610	(31,061.13)	(28,228.88)	0.0000	4.3300	(1,821.7741)	0.0000	11.2079	(42.8555)	0.0000	3	(31.6476)	01/06/2025
300073.ZK	01/02/2025	SDB3260123656	(2,500.00)	5.7096	(15,847.52)	(14,274.07)	0.0000	4.3300	(1,821.7741)	0.0000	1.9061	(7.2234)	0.0000	1	(5.3173)	01/06/2025
300073.ZK	01/02/2025	SDB3260123656	(200.00)	5.7096	(1,267.80)	(1,141.93)	0.0000	4.3300	(1,821.7741)	0.0000	0.1525	(0.5779)	0.0000	1	(0.4254)	01/06/2025
300073.ZK	01/02/2025	SDB3260123656	(1,200.00)	5.7096	(7,606.81)	(6,851.56)	0.0000	4.3300	(1,821.7741)	0.0000	0.9149	(3.4672)	0.0000	1	(2.5523)	01/06/2025
300073.ZK	01/02/2025	SDB3260123656	(3,100.00)	5.7096	(19,650.92)	(17,699.85)	0.0000	4.3300	(1,821.7741)	0.0000	2.3636	(8.9570)	0.0000	1	(6.5934)	01/06/2025
300073.ZK	01/02/2025	SDB3260123656	(1,900.00)	5.7096	(12,044.11)	(10,848.30)	0.0000	4.3300	(1,821.7741)	0.0000	1.4486	(5.4898)	0.0000	1	(4.0411)	01/06/2025
300073.ZK	01/02/2025	SDB3260123656	(200.00)	5.7096	(1,267.80)	(1,141.93)	0.0000	4.3300	(1,821.7741)	0.0000	0.1525	(0.5779)	0.0000	1	(0.4254)	01/06/2025
300073.ZK	01/02/2025	SDB3260123656	(200.00)	5.7096	(1,267.80)	(1,141.93)	0.0000	4.3300	(1,821.7741)	0.0000	0.1525	(0.5779)	0.0000	1	(0.4254)	01/06/2025
300073.ZK	01/02/2025	SDB3260123656	(1,300.00)	5.7096	(8,240.71)	(7,422.52)	0.0000	4.3300	(1,821.7741)	0.0000	0.9912	(3.7562)	0.0000	1	(2.7650)	01/06/2025
300073.ZK	01/02/2025	SDB3260123656	(1,100.00)	5.7096	(6,972.91)	(6,280.59)	0.0000	4.3300	(1,821.7741)	0.0000	0.8387	(3.1783)	0.0000	1	(2.3396)	01/06/2025
300073.ZK	01/02/2025	SDB3260123656	(7,000.00)	5.7096	(44,373.04)	(39,967.41)	0.0000	4.3300	(1,821.7741)	0.0000	5.3371	(20.2254)	0.0000	1	(14.8884)	01/06/2025
300073.ZK	01/02/2025	SDB3260123656	(100.00)	5.7096	(633.90)	(570.96)	0.0000	4.3300	(1,821.7741)	0.0000	0.0762	(0.2889)	0.0000	1	(0.2127)	01/06/2025
300073.ZK	01/02/2025	SDB3260123656	(400.00)	5.7096	(2,535.60)	(2,283.85)	0.0000	4.3300	(1,821.7741)	0.0000	0.3050	(1.1557)	0.0000	1	(0.8508)	01/06/2025
300073.ZK	01/02/2025	SDB3260123656	(300.00)	5.7096	(1,901.70)	(1,712.89)	0.0000	4.3300	(1,821.7741)	0.0000	0.2287	(0.8668)	0.0000	1	(0.6381)	01/06/2025
300073.ZK	01/02/2025	SDB3260123656	(200.00)	5.7096	(1,267.80)	(1,141.93)	0.0000	4.3300	(1,821.7741)	0.0000	0.1525	(0.5779)	0.0000	1	(0.4254)	01/06/2025
300073.ZK	01/02/2025	SDB3260123656	(6,900.00)	5.7096	(43,739.14)	(39,396.45)	0.0000	4.3300	(1,821.7741)	0.0000	5.2608	(19.9365)	0.0000	1	(14.6757)	01/06/2025
300073.ZK	01/02/2025	SDB3260123656	(5,700.00)	5.7096	(36,132.33)	(32,544.89)	0.0000	4.3300	(1,821.7741)	0.0000	4.3459	(16.4693)	0.0000	1	(12.1234)	01/06/2025
300073.ZK	01/02/2025	SDB3260123656	(4,900.00)	5.7096	(31,061.13)	(27,977.19)	0.0000	4.3300	(1,821.7741)	0.0000	3.7360	(14.1578)	0.0000	1	(10.4218)	01/06/2025
300073.ZK	12/31/2024	SDB3260123656	(2,500.00)	5.8077	(15,847.52)	(14,519.34)	0.0000	4.3300	(1,821.7741)	0.0000	3.8122	(14.6950)	0.0000	2	(10.8828)	01/06/2025
300073.ZK	12/31/2024	SDB3260123656	(200.00)	5.8077	(1,267.80)	(1,161.55)	0.0000	4.3300	(1,821.7741)	0.0000	0.3050	(1.1756)	0.0000	2	(0.8706)	01/06/2025
300073.ZK	12/31/2024	SDB3260123656	(1,200.00)	5.8077	(7,606.81)	(6,969.28)	0.0000	4.3300	(1,821.7741)	0.0000	1.8299	(7.0536)	0.0000	2	(5.2237)	01/06/2025
300073.ZK	12/31/2024	SDB3260123656	(3,100.00)	5.8077	(19,650.92)	(18,003.98)	0.0000	4.3300	(1,821.7741)	0.0000	4.7271	(18.2218)	0.0000	2	(13.4946)	01/06/2025
300073.ZK	12/31/2024	SDB3260123656	(1,900.00)	5.8077	(12,044.11)	(11,034.70)	0.0000	4.3300	(1,821.7741)	0.0000	2.8973	(11.1682)	0.0000	2	(8.2709)	01/06/2025
300073.ZK	12/31/2024	SDB3260123656	(200.00)	5.8077	(1,267.80)	(1,161.55)	0.0000	4.3300	(1,821.7741)	0.0000	0.3050	(1.1756)	0.0000	2	(0.8706)	01/06/2025
300073.ZK	12/31/2024	SDB3260123656	(200.00)	5.8077	(1,267.80)	(1,161.55)	0.0000	4.3300	(1,821.7741)	0.0000	0.3050	(1.1756)	0.0000	2	(0.8706)	01/06/2025
300073.ZK	12/31/2024	SDB3260123656	(1,300.00)	5.8077	(8,240.71)	(7,550.06)	0.0000	4.3300	(1,821.7741)	0.0000	1.9823	(7.6414)	0.0000	2	(5.6590)	01/06/2025
300073.ZK	12/31/2024	SDB3260123656	(1,100.00)	5.8077	(6,972.91)	(6,388.51)	0.0000	4.3300	(1,821.7741)	0.0000	1.6774	(6.4658)	0.0000	2	(4.7884)	01/06/2025
300073.ZK	12/31/2024	SDB3260123656	(7,000.00)	5.8077	(44,373.04)	(40,654.16)	0.0000	4.3300	(1,821.7741)	0.0000	10.6742	(41.1459)	0.0000	2	(30.4718)	01/06/2025
300073.ZK	12/31/2024	SDB3260123656	(100.00)	5.8077	(633.90)	(580.77)	0.0000	4.3300	(1,821.7741)	0.0000	0.1525	(0.5878)	0.0000	2	(0.4353)	01/06/2025
300073.ZK	12/31/2024	SDB3260123656	(400.00)	5.8077	(2,535.60)	(2,323.09)	0.0000	4.3300	(1,821.7741)	0.0000	0.6100	(2.3512)	0.0000	2	(1.7412)	01/06/2025
300073.ZK	12/31/2024	SDB3260123656	(300.00)	5.8077	(1,901.70)	(1,742.32)	0.0000	4.3300	(1,821.7741)	0.0000	0.4575	(1.7634)	0.0000	2	(1.3059)	01/06/2025
300073.ZK	12/31/2024	SDB3260123656	(200.00)	5.8077	(1,267.80)	(1,161.55)	0.0000	4.3300	(1,821.7741)	0.0000	0.3050	(1.1756)	0.0000	2	(0.8706)	01/06/2025
300073.ZK	12/31/2024	SDB3260123656	(6,900.00)	5.8077	(43,739.14)	(40,073.39)	0.0000	4.3300	(1,821.7741)	0.0000	10.5217	(40.5581)	0.0000	2	(30.0364)	01/06/2025
300073.ZK	12/31/2024	SDB3260123656	(5,700.00)	5.8077	(36,132.33)	(33,104.10)	0.0000	4.3300	(1,821.7741)	0.0000	8.6918	(33.5046)	0.0000	2	(24.8127)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
BEIJING EASPRING MATERIAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300073.ZK	12/31/2024	SDB3260123656	(4,900.00)	5.8077	(31,061.13)	(28,457.91)	0.0000	4.3300	(1,821.7741)	0.0000	7.4719	(28.8022)	0.0000	2	(21.3302)	01/06/2025
300073.ZK	12/30/2024	SDB3260123656	(2,500.00)	5.7492	(15,847.52)	(14,373.03)	0.0000	4.3300	(1,821.7741)	0.0000	1.9061	(7.2734)	0.0000	1	(5.3673)	01/06/2025
300073.ZK	12/30/2024	SDB3260123656	(200.00)	5.7492	(1,267.80)	(1,149.84)	0.0000	4.3300	(1,821.7741)	0.0000	0.1525	(0.5819)	0.0000	1	(0.4294)	01/06/2025
300073.ZK	12/30/2024	SDB3260123656	(1,200.00)	5.7492	(7,606.81)	(6,899.05)	0.0000	4.3300	(1,821.7741)	0.0000	0.9149	(3.4913)	0.0000	1	(2.5763)	01/06/2025
300073.ZK	12/30/2024	SDB3260123656	(3,100.00)	5.7492	(19,650.92)	(17,822.55)	0.0000	4.3300	(1,821.7741)	0.0000	2.3636	(9.0191)	0.0000	1	(6.6555)	01/06/2025
300073.ZK	12/30/2024	SDB3260123656	(1,900.00)	5.7492	(12,044.11)	(10,923.50)	0.0000	4.3300	(1,821.7741)	0.0000	1.4486	(5.5278)	0.0000	1	(4.0792)	01/06/2025
300073.ZK	12/30/2024	SDB3260123656	(200.00)	5.7492	(1,267.80)	(1,149.84)	0.0000	4.3300	(1,821.7741)	0.0000	0.1525	(0.5819)	0.0000	1	(0.4294)	01/06/2025
300073.ZK	12/30/2024	SDB3260123656	(200.00)	5.7492	(1,267.80)	(1,149.84)	0.0000	4.3300	(1,821.7741)	0.0000	0.1525	(0.5819)	0.0000	1	(0.4294)	01/06/2025
300073.ZK	12/30/2024	SDB3260123656	(1,300.00)	5.7492	(8,240.71)	(7,473.97)	0.0000	4.3300	(1,821.7741)	0.0000	0.9912	(3.7822)	0.0000	1	(2.7910)	01/06/2025
300073.ZK	12/30/2024	SDB3260123656	(1,100.00)	5.7492	(6,972.91)	(6,324.13)	0.0000	4.3300	(1,821.7741)	0.0000	0.8387	(3.2003)	0.0000	1	(2.3616)	01/06/2025
300073.ZK	12/30/2024	SDB3260123656	(7,000.00)	5.7492	(44,373.04)	(40,244.48)	0.0000	4.3300	(1,821.7741)	0.0000	5.3371	(20.3657)	0.0000	1	(15.0286)	01/06/2025
300073.ZK	12/30/2024	SDB3260123656	(100.00)	5.7492	(633.90)	(574.92)	0.0000	4.3300	(1,821.7741)	0.0000	0.0762	(0.2909)	0.0000	1	(0.2147)	01/06/2025
300073.ZK	12/30/2024	SDB3260123656	(400.00)	5.7492	(2,535.60)	(2,299.68)	0.0000	4.3300	(1,821.7741)	0.0000	0.3050	(1.1638)	0.0000	1	(0.8588)	01/06/2025
300073.ZK	12/30/2024	SDB3260123656	(300.00)	5.7492	(1,901.70)	(1,724.76)	0.0000	4.3300	(1,821.7741)	0.0000	0.2287	(0.8728)	0.0000	1	(0.6441)	01/06/2025
300073.ZK	12/30/2024	SDB3260123656	(200.00)	5.7492	(1,267.80)	(1,149.84)	0.0000	4.3300	(1,821.7741)	0.0000	0.1525	(0.5819)	0.0000	1	(0.4294)	01/06/2025
300073.ZK	12/30/2024	SDB3260123656	(6,900.00)	5.7492	(43,739.14)	(39,669.56)	0.0000	4.3300	(1,821.7741)	0.0000	5.2608	(20.0747)	0.0000	1	(14.8139)	01/06/2025
300073.ZK	12/30/2024	SDB3260123656	(5,700.00)	5.7492	(36,132.33)	(32,770.50)	0.0000	4.3300	(1,821.7741)	0.0000	4.3459	(16.5835)	0.0000	1	(12.2375)	01/06/2025
300073.ZK	12/30/2024	SDB3260123656	(4,900.00)	5.7492	(31,061.13)	(28,171.13)	0.0000	4.3300	(1,821.7741)	0.0000	3.7360	(14.2560)	0.0000	1	(10.5200)	01/06/2025
300073.ZK	12/27/2024	SDB3260123656	(2,500.00)	5.7403	(15,847.52)	(14,350.71)	0.0000	4.3300	(1,821.7741)	0.0000	5.7183	(21.7865)	0.0000	3	(16.0682)	01/06/2025
300073.ZK	12/27/2024	SDB3260123656	(200.00)	5.7403	(1,267.80)	(1,148.06)	0.0000	4.3300	(1,821.7741)	0.0000	0.4575	(1.7429)	0.0000	3	(1.2855)	01/06/2025
300073.ZK	12/27/2024	SDB3260123656	(1,200.00)	5.7403	(7,606.81)	(6,888.34)	0.0000	4.3300	(1,821.7741)	0.0000	2.7448	(10.4575)	0.0000	3	(7.7127)	01/06/2025
300073.ZK	12/27/2024	SDB3260123656	(3,100.00)	5.7403	(19,650.92)	(17,794.88)	0.0000	4.3300	(1,821.7741)	0.0000	7.0907	(27.0152)	0.0000	3	(19.9245)	01/06/2025
300073.ZK	12/27/2024	SDB3260123656	(1,900.00)	5.7403	(12,044.11)	(10,906.54)	0.0000	4.3300	(1,821.7741)	0.0000	4.3459	(16.5577)	0.0000	3	(12.2118)	01/06/2025
300073.ZK	12/27/2024	SDB3260123656	(200.00)	5.7403	(1,267.80)	(1,148.06)	0.0000	4.3300	(1,821.7741)	0.0000	0.4575	(1.7429)	0.0000	3	(1.2855)	01/06/2025
300073.ZK	12/27/2024	SDB3260123656	(200.00)	5.7403	(1,267.80)	(1,148.06)	0.0000	4.3300	(1,821.7741)	0.0000	0.4575	(1.7429)	0.0000	3	(1.2855)	01/06/2025
300073.ZK	12/27/2024	SDB3260123656	(1,300.00)	5.7403	(8,240.71)	(7,462.37)	0.0000	4.3300	(1,821.7741)	0.0000	2.9735	(11.3290)	0.0000	3	(8.3554)	01/06/2025
300073.ZK	12/27/2024	SDB3260123656	(1,100.00)	5.7403	(6,972.91)	(6,314.31)	0.0000	4.3300	(1,821.7741)	0.0000	2.5161	(9.5860)	0.0000	3	(7.0700)	01/06/2025
300073.ZK	12/27/2024	SDB3260123656	(7,000.00)	5.7403	(44,373.04)	(40,182.00)	0.0000	4.3300	(1,821.7741)	0.0000	16.0113	(61.0021)	0.0000	3	(44.9908)	01/06/2025
300073.ZK	12/27/2024	SDB3260123656	(100.00)	5.7403	(633.90)	(574.03)	0.0000	4.3300	(1,821.7741)	0.0000	0.2287	(0.8715)	0.0000	3	(0.6427)	01/06/2025
300073.ZK	12/27/2024	SDB3260123656	(400.00)	5.7403	(2,535.60)	(2,296.11)	0.0000	4.3300	(1,821.7741)	0.0000	0.9149	(3.4858)	0.0000	3	(2.5709)	01/06/2025
300073.ZK	12/27/2024	SDB3260123656	(300.00)	5.7403	(1,901.70)	(1,722.09)	0.0000	4.3300	(1,821.7741)	0.0000	0.6862	(2.6144)	0.0000	3	(1.9282)	01/06/2025
300073.ZK	12/27/2024	SDB3260123656	(200.00)	5.7403	(1,267.80)	(1,148.06)	0.0000	4.3300	(1,821.7741)	0.0000	0.4575	(1.7429)	0.0000	3	(1.2855)	01/06/2025
300073.ZK	12/27/2024	SDB3260123656	(6,900.00)	5.7403	(43,739.14)	(39,607.97)	0.0000	4.3300	(1,821.7741)	0.0000	15.7825	(60.1306)	0.0000	3	(44.3481)	01/06/2025
300073.ZK	12/27/2024	SDB3260123656	(5,700.00)	5.7403	(36,132.33)	(32,719.62)	0.0000	4.3300	(1,821.7741)	0.0000	13.0378	(49.6731)	0.0000	3	(36.6354)	01/06/2025
300073.ZK	12/27/2024	SDB3260123656	(4,900.00)	5.7403	(31,061.13)	(28,127.40)	0.0000	4.3300	(1,821.7741)	0.0000	11.2079	(42.7015)	0.0000	3	(31.4936)	01/06/2025
300073.ZK	12/26/2024	SDB3260123656	(2,500.00)	5.7082	(15,847.52)	(14,270.58)	0.0000	4.3300	(1,821.7741)	0.0000	1.9061	(7.2216)	0.0000	1	(5.3155)	01/06/2025
300073.ZK	12/26/2024	SDB3260123656	(200.00)	5.7082	(1,267.80)	(1,141.65)	0.0000	4.3300	(1,821.7741)	0.0000	0.1525	(0.5777)	0.0000	1	(0.4252)	01/06/2025
300073.ZK	12/26/2024	SDB3260123656	(1,200.00)	5.7082	(7,606.81)	(6,849.88)	0.0000	4.3300	(1,821.7741)	0.0000	0.9149	(3.4664)	0.0000	1	(2.5514)	01/06/2025
300073.ZK	12/26/2024	SDB3260123656	(3,100.00)	5.7082	(19,650.92)	(17,695.52)	0.0000	4.3300	(1,821.7741)	0.0000	2.3636	(8.9548)	0.0000	1	(6.5912)	01/06/2025
300073.ZK	12/26/2024	SDB3260123656	(1,900.00)	5.7082	(12,044.11)	(10,845.64)	0.0000	4.3300	(1,821.7741)	0.0000	1.4486	(5.4884)	0.0000	1	(4.0398)	01/06/2025
300073.ZK	12/26/2024	SDB3260123656	(200.00)	5.7082	(1,267.80)	(1,141.65)	0.0000	4.3300	(1,821.7741)	0.0000	0.1525	(0.5777)	0.0000	1	(0.4252)	01/06/2025
300073.ZK	12/26/2024	SDB3260123656	(200.00)	5.7082	(1,267.80)	(1,141.65)	0.0000	4.3300	(1,821.7741)	0.0000	0.1525	(0.5777)	0.0000	1	(0.4252)	01/06/2025
300073.ZK	12/26/2024	SDB3260123656	(1,300.00)	5.7082	(8,240.71)	(7,420.70)	0.0000	4.3300	(1,821.7741)	0.0000	0.9912	(3.7552)	0.0000	1	(2.7641)	01/06/2025
300073.ZK	12/26/2024	SDB3260123656	(1,100.00)	5.7082	(6,972.91)	(6,279.05)	0.0000	4.3300	(1,821.7741)	0.0000	0.8387	(3.1775)	0.0000	1	(2.3388)	01/06/2025
300073.ZK	12/26/2024	SDB3260123656	(7,000.00)	5.7082	(44,373.04)	(39,957.62)	0.0000	4.3300	(1,821.7741)	0.0000	5.3371	(20.2205)	0.0000	1	(14.8834)	01/06/2025
300073.ZK	12/26/2024	SDB3260123656	(100.00)	5.7082	(633.90)	(570.82)	0.0000	4.3300	(1,821.7741)	0.0000	0.0762	(0.2889)	0.0000	1	(0.2126)	01/06/2025
300073.ZK	12/26/2024	SDB3260123656	(400.00)	5.7082	(2,535.60)	(2,283.29)	0.0000	4.3300	(1,821.7741)	0.0000	0.3050	(1.1555)	0.0000	1	(0.8505)	01/06/2025
300073.ZK	12/26/2024	SDB3260123656	(300.00)	5.7082	(1,901.70)	(1,712.47)	0.0000	4.3300	(1,821.7741)	0.0000	0.2287	(0.8666)	0.0000	1	(0.6379)	01/06/2025
300073.ZK	12/26/2024	SDB3260123656	(200.00)	5.7082	(1,267.80)	(1,141.65)	0.0000	4.3300	(1,821.7741)	0.0000	0.1525	(0.5777)	0.0000	1	(0.4252)	01/06/2025
300073.ZK	12/26/2024	SDB3260123656	(6,900.00)	5.7082	(43,739.14)	(39,386.79)	0.0000	4.3300	(1,821.7741)	0.0000	5.2608	(19.9316)	0.0000	1	(14.6708)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
BEIJING EASPRING MATERIAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300073.ZK	12/26/2024	SDB3260123656	(5,700.00)	5.7082	(36,132.33)	(32,536.92)	0.0000	4.3300	(1,821.7741)	0.0000	4.3459	(16.4653)	0.0000	1	(12.1193)	01/06/2025
300073.ZK	12/26/2024	SDB3260123656	(4,900.00)	5.7082	(31,061.13)	(27,970.33)	0.0000	4.3300	(1,821.7741)	0.0000	3.7360	(14.1543)	0.0000	1	(10.4184)	01/06/2025
300073.ZK	12/24/2024	SDB3260123656	(2,500.00)	5.7082	(15,847.52)	(14,270.58)	0.0000	4.3300	(1,821.7741)	0.0000	3.8122	(14.4432)	0.0000	2	(10.6310)	01/06/2025
300073.ZK	12/24/2024	SDB3260123656	(200.00)	5.7082	(1,267.80)	(1,141.65)	0.0000	4.3300	(1,821.7741)	0.0000	0.3050	(1.1555)	0.0000	2	(0.8505)	01/06/2025
300073.ZK	12/24/2024	SDB3260123656	(1,200.00)	5.7082	(7,606.81)	(6,849.88)	0.0000	4.3300	(1,821.7741)	0.0000	1.8299	(6.9327)	0.0000	2	(5.1029)	01/06/2025
300073.ZK	12/24/2024	SDB3260123656	(3,100.00)	5.7082	(19,650.92)	(17,695.52)	0.0000	4.3300	(1,821.7741)	0.0000	4.7271	(17.9096)	0.0000	2	(13.1824)	01/06/2025
300073.ZK	12/24/2024	SDB3260123656	(1,900.00)	5.7082	(12,044.11)	(10,845.64)	0.0000	4.3300	(1,821.7741)	0.0000	2.8973	(10.9768)	0.0000	2	(8.0796)	01/06/2025
300073.ZK	12/24/2024	SDB3260123656	(200.00)	5.7082	(1,267.80)	(1,141.65)	0.0000	4.3300	(1,821.7741)	0.0000	0.3050	(1.1555)	0.0000	2	(0.8505)	01/06/2025
300073.ZK	12/24/2024	SDB3260123656	(200.00)	5.7082	(1,267.80)	(1,141.65)	0.0000	4.3300	(1,821.7741)	0.0000	0.3050	(1.1555)	0.0000	2	(0.8505)	01/06/2025
300073.ZK	12/24/2024	SDB3260123656	(1,300.00)	5.7082	(8,240.71)	(7,420.70)	0.0000	4.3300	(1,821.7741)	0.0000	1.9823	(7.5105)	0.0000	2	(5.5281)	01/06/2025
300073.ZK	12/24/2024	SDB3260123656	(1,100.00)	5.7082	(6,972.91)	(6,279.05)	0.0000	4.3300	(1,821.7741)	0.0000	1.6774	(6.3550)	0.0000	2	(4.6776)	01/06/2025
300073.ZK	12/24/2024	SDB3260123656	(7,000.00)	5.7082	(44,373.04)	(39,957.62)	0.0000	4.3300	(1,821.7741)	0.0000	10.6742	(40.4410)	0.0000	2	(29.7668)	01/06/2025
300073.ZK	12/24/2024	SDB3260123656	(100.00)	5.7082	(633.90)	(570.82)	0.0000	4.3300	(1,821.7741)	0.0000	0.1525	(0.5777)	0.0000	2	(0.4252)	01/06/2025
300073.ZK	12/24/2024	SDB3260123656	(400.00)	5.7082	(2,535.60)	(2,283.29)	0.0000	4.3300	(1,821.7741)	0.0000	0.6100	(2.3109)	0.0000	2	(1.7010)	01/06/2025
300073.ZK	12/24/2024	SDB3260123656	(300.00)	5.7082	(1,901.70)	(1,712.47)	0.0000	4.3300	(1,821.7741)	0.0000	0.4575	(1.7332)	0.0000	2	(1.2757)	01/06/2025
300073.ZK	12/24/2024	SDB3260123656	(200.00)	5.7082	(1,267.80)	(1,141.65)	0.0000	4.3300	(1,821.7741)	0.0000	0.3050	(1.1555)	0.0000	2	(0.8505)	01/06/2025
300073.ZK	12/24/2024	SDB3260123656	(6,900.00)	5.7082	(43,739.14)	(39,386.79)	0.0000	4.3300	(1,821.7741)	0.0000	10.5217	(39.8632)	0.0000	2	(29.3416)	01/06/2025
300073.ZK	12/24/2024	SDB3260123656	(5,700.00)	5.7082	(36,132.33)	(32,536.92)	0.0000	4.3300	(1,821.7741)	0.0000	8.6918	(32.9305)	0.0000	2	(24.2387)	01/06/2025
300073.ZK	12/24/2024	SDB3260123656	(4,900.00)	5.7082	(31,061.13)	(27,970.33)	0.0000	4.3300	(1,821.7741)	0.0000	7.4719	(28.3087)	0.0000	2	(20.8368)	01/06/2025
300073.ZK	12/23/2024	SDB3260123656	(2,500.00)	5.7253	(15,847.52)	(14,313.34)	0.0000	4.3300	(1,821.7741)	0.0000	1.9061	(7.2432)	0.0000	1	(5.3371)	01/06/2025
300073.ZK	12/23/2024	SDB3260123656	(200.00)	5.7253	(1,267.80)	(1,145.07)	0.0000	4.3300	(1,821.7741)	0.0000	0.1525	(0.5795)	0.0000	1	(0.4270)	01/06/2025
300073.ZK	12/23/2024	SDB3260123656	(1,200.00)	5.7253	(7,606.81)	(6,870.40)	0.0000	4.3300	(1,821.7741)	0.0000	0.9149	(3.4768)	0.0000	1	(2.5618)	01/06/2025
300073.ZK	12/23/2024	SDB3260123656	(3,100.00)	5.7253	(19,650.92)	(17,748.54)	0.0000	4.3300	(1,821.7741)	0.0000	2.3636	(8.9816)	0.0000	1	(6.6181)	01/06/2025
300073.ZK	12/23/2024	SDB3260123656	(1,900.00)	5.7253	(12,044.11)	(10,878.14)	0.0000	4.3300	(1,821.7741)	0.0000	1.4486	(5.5049)	0.0000	1	(4.0562)	01/06/2025
300073.ZK	12/23/2024	SDB3260123656	(200.00)	5.7253	(1,267.80)	(1,145.07)	0.0000	4.3300	(1,821.7741)	0.0000	0.1525	(0.5795)	0.0000	1	(0.4270)	01/06/2025
300073.ZK	12/23/2024	SDB3260123656	(200.00)	5.7253	(1,267.80)	(1,145.07)	0.0000	4.3300	(1,821.7741)	0.0000	0.1525	(0.5795)	0.0000	1	(0.4270)	01/06/2025
300073.ZK	12/23/2024	SDB3260123656	(1,300.00)	5.7253	(8,240.71)	(7,442.94)	0.0000	4.3300	(1,821.7741)	0.0000	0.9912	(3.7665)	0.0000	1	(2.7753)	01/06/2025
300073.ZK	12/23/2024	SDB3260123656	(1,100.00)	5.7253	(6,972.91)	(6,297.87)	0.0000	4.3300	(1,821.7741)	0.0000	0.8387	(3.1870)	0.0000	1	(2.3483)	01/06/2025
300073.ZK	12/23/2024	SDB3260123656	(7,000.00)	5.7253	(44,373.04)	(40,077.36)	0.0000	4.3300	(1,821.7741)	0.0000	5.3371	(20.2811)	0.0000	1	(14.9440)	01/06/2025
300073.ZK	12/23/2024	SDB3260123656	(100.00)	5.7253	(633.90)	(572.53)	0.0000	4.3300	(1,821.7741)	0.0000	0.0762	(0.2897)	0.0000	1	(0.2135)	01/06/2025
300073.ZK	12/23/2024	SDB3260123656	(400.00)	5.7253	(2,535.60)	(2,290.13)	0.0000	4.3300	(1,821.7741)	0.0000	0.3050	(1.1589)	0.0000	1	(0.8539)	01/06/2025
300073.ZK	12/23/2024	SDB3260123656	(300.00)	5.7253	(1,901.70)	(1,717.60)	0.0000	4.3300	(1,821.7741)	0.0000	0.2287	(0.8692)	0.0000	1	(0.6405)	01/06/2025
300073.ZK	12/23/2024	SDB3260123656	(200.00)	5.7253	(1,267.80)	(1,145.07)	0.0000	4.3300	(1,821.7741)	0.0000	0.1525	(0.5795)	0.0000	1	(0.4270)	01/06/2025
300073.ZK	12/23/2024	SDB3260123656	(6,900.00)	5.7253	(43,739.14)	(39,504.83)	0.0000	4.3300	(1,821.7741)	0.0000	5.2608	(19.9914)	0.0000	1	(14.7305)	01/06/2025
300073.ZK	12/23/2024	SDB3260123656	(5,700.00)	5.7253	(36,132.33)	(32,634.42)	0.0000	4.3300	(1,821.7741)	0.0000	4.3459	(16.5146)	0.0000	1	(12.1687)	01/06/2025
300073.ZK	12/23/2024	SDB3260123656	(4,900.00)	5.7253	(31,061.13)	(28,054.15)	0.0000	4.3300	(1,821.7741)	0.0000	3.7360	(14.1968)	0.0000	1	(10.4608)	01/06/2025
300073.ZK	12/20/2024	SDB3260123656	(2,500.00)	5.7571	(15,847.52)	(14,392.78)	0.0000	4.3300	(1,821.7741)	0.0000	5.7183	(21.8503)	0.0000	3	(16.1320)	01/06/2025
300073.ZK	12/20/2024	SDB3260123656	(200.00)	5.7571	(1,267.80)	(1,151.42)	0.0000	4.3300	(1,821.7741)	0.0000	0.4575	(1.7480)	0.0000	3	(1.2906)	01/06/2025
300073.ZK	12/20/2024	SDB3260123656	(1,200.00)	5.7571	(7,606.81)	(6,908.53)	0.0000	4.3300	(1,821.7741)	0.0000	2.7448	(10.4882)	0.0000	3	(7.7434)	01/06/2025
300073.ZK	12/20/2024	SDB3260123656	(3,100.00)	5.7571	(19,650.92)	(17,847.05)	0.0000	4.3300	(1,821.7741)	0.0000	7.0907	(27.0944)	0.0000	3	(20.0037)	01/06/2025
300073.ZK	12/20/2024	SDB3260123656	(1,900.00)	5.7571	(12,044.11)	(10,938.51)	0.0000	4.3300	(1,821.7741)	0.0000	4.3459	(16.6062)	0.0000	3	(12.2603)	01/06/2025
300073.ZK	12/20/2024	SDB3260123656	(200.00)	5.7571	(1,267.80)	(1,151.42)	0.0000	4.3300	(1,821.7741)	0.0000	0.4575	(1.7480)	0.0000	3	(1.2906)	01/06/2025
300073.ZK	12/20/2024	SDB3260123656	(200.00)	5.7571	(1,267.80)	(1,151.42)	0.0000	4.3300	(1,821.7741)	0.0000	0.4575	(1.7480)	0.0000	3	(1.2906)	01/06/2025
300073.ZK	12/20/2024	SDB3260123656	(1,300.00)	5.7571	(8,240.71)	(7,484.25)	0.0000	4.3300	(1,821.7741)	0.0000	2.9735	(11.3622)	0.0000	3	(8.3886)	01/06/2025
300073.ZK	12/20/2024	SDB3260123656	(1,100.00)	5.7571	(6,972.91)	(6,332.82)	0.0000	4.3300	(1,821.7741)	0.0000	2.5161	(9.6141)	0.0000	3	(7.0981)	01/06/2025
300073.ZK	12/20/2024	SDB3260123656	(7,000.00)	5.7571	(44,373.04)	(40,299.78)	0.0000	4.3300	(1,821.7741)	0.0000	16.0113	(61.1809)	0.0000	3	(45.1696)	01/06/2025
300073.ZK	12/20/2024	SDB3260123656	(100.00)	5.7571	(633.90)	(575.71)	0.0000	4.3300	(1,821.7741)	0.0000	0.2287	(0.8740)	0.0000	3	(0.6453)	01/06/2025
300073.ZK	12/20/2024	SDB3260123656	(400.00)	5.7571	(2,535.60)	(2,302.84)	0.0000	4.3300	(1,821.7741)	0.0000	0.9149	(3.4961)	0.0000	3	(2.5811)	01/06/2025
300073.ZK	12/20/2024	SDB3260123656	(300.00)	5.7571	(1,901.70)	(1,727.13)	0.0000	4.3300	(1,821.7741)	0.0000	0.6862	(2.6220)	0.0000	3	(1.9358)	01/06/2025
300073.ZK	12/20/2024	SDB3260123656	(200.00)	5.7571	(1,267.80)	(1,151.42)	0.0000	4.3300	(1,821.7741)	0.0000	0.4575	(1.7480)	0.0000	3	(1.2906)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
BEIJING ESAPRING MATERIAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300073.ZK	12/20/2024	SDB3260123656	(6,900.00)	5.7571	(43,739.14)	(39,724.07)	0.0000	4.3300	(1,821.7741)	0.0000	15.7825	(60.3069)	0.0000	3	(44.5244)	01/06/2025
300073.ZK	12/20/2024	SDB3260123656	(5,700.00)	5.7571	(36,132.33)	(32,815.54)	0.0000	4.3300	(1,821.7741)	0.0000	13.0378	(49.8187)	0.0000	3	(36.7810)	01/06/2025
300073.ZK	12/20/2024	SDB3260123656	(4,900.00)	5.7571	(31,061.13)	(28,209.85)	0.0000	4.3300	(1,821.7741)	0.0000	11.2079	(42.8266)	0.0000	3	(31.6188)	01/06/2025
300073.ZK	12/19/2024	SDB3260123656	(2,500.00)	5.7716	(15,847.52)	(14,429.11)	0.0000	4.5800	(1,821.7741)	0.0000	2.0162	(7.3018)	0.0000	1	(5.2857)	01/06/2025
300073.ZK	12/19/2024	SDB3260123656	(200.00)	5.7716	(1,267.80)	(1,154.33)	0.0000	4.5800	(1,821.7741)	0.0000	0.1613	(0.5841)	0.0000	1	(0.4229)	01/06/2025
300073.ZK	12/19/2024	SDB3260123656	(1,200.00)	5.7716	(7,606.81)	(6,925.97)	0.0000	4.5800	(1,821.7741)	0.0000	0.9678	(3.5049)	0.0000	1	(2.5371)	01/06/2025
300073.ZK	12/19/2024	SDB3260123656	(3,100.00)	5.7716	(19,650.92)	(17,892.10)	0.0000	4.5800	(1,821.7741)	0.0000	2.5000	(9.0543)	0.0000	1	(6.5542)	01/06/2025
300073.ZK	12/19/2024	SDB3260123656	(1,900.00)	5.7716	(12,044.11)	(10,966.13)	0.0000	4.5800	(1,821.7741)	0.0000	1.5323	(5.5494)	0.0000	1	(4.0171)	01/06/2025
300073.ZK	12/19/2024	SDB3260123656	(200.00)	5.7716	(1,267.80)	(1,154.33)	0.0000	4.5800	(1,821.7741)	0.0000	0.1613	(0.5841)	0.0000	1	(0.4229)	01/06/2025
300073.ZK	12/19/2024	SDB3260123656	(200.00)	5.7716	(1,267.80)	(1,154.33)	0.0000	4.5800	(1,821.7741)	0.0000	0.1613	(0.5841)	0.0000	1	(0.4229)	01/06/2025
300073.ZK	12/19/2024	SDB3260123656	(1,300.00)	5.7716	(8,240.71)	(7,503.14)	0.0000	4.5800	(1,821.7741)	0.0000	1.0484	(3.7970)	0.0000	1	(2.7485)	01/06/2025
300073.ZK	12/19/2024	SDB3260123656	(1,100.00)	5.7716	(6,972.91)	(6,348.81)	0.0000	4.5800	(1,821.7741)	0.0000	0.8871	(3.2128)	0.0000	1	(2.3257)	01/06/2025
300073.ZK	12/19/2024	SDB3260123656	(7,000.00)	5.7716	(44,373.04)	(40,401.51)	0.0000	4.5800	(1,821.7741)	0.0000	5.6452	(20.4451)	0.0000	1	(14.7999)	01/06/2025
300073.ZK	12/19/2024	SDB3260123656	(100.00)	5.7716	(633.90)	(577.16)	0.0000	4.5800	(1,821.7741)	0.0000	0.0806	(0.2921)	0.0000	1	(0.2114)	01/06/2025
300073.ZK	12/19/2024	SDB3260123656	(400.00)	5.7716	(2,535.60)	(2,308.66)	0.0000	4.5800	(1,821.7741)	0.0000	0.3226	(1.1683)	0.0000	1	(0.8457)	01/06/2025
300073.ZK	12/19/2024	SDB3260123656	(300.00)	5.7716	(1,901.70)	(1,731.49)	0.0000	4.5800	(1,821.7741)	0.0000	0.2419	(0.8762)	0.0000	1	(0.6343)	01/06/2025
300073.ZK	12/19/2024	SDB3260123656	(200.00)	5.7716	(1,267.80)	(1,154.33)	0.0000	4.5800	(1,821.7741)	0.0000	0.1613	(0.5841)	0.0000	1	(0.4229)	01/06/2025
300073.ZK	12/19/2024	SDB3260123656	(6,900.00)	5.7716	(43,739.14)	(39,824.35)	0.0000	4.5800	(1,821.7741)	0.0000	5.5646	(20.1530)	0.0000	1	(14.5885)	01/06/2025
300073.ZK	12/19/2024	SDB3260123656	(5,700.00)	5.7716	(36,132.33)	(32,898.38)	0.0000	4.5800	(1,821.7741)	0.0000	4.5968	(16.6482)	0.0000	1	(12.0513)	01/06/2025
300073.ZK	12/19/2024	SDB3260123656	(4,900.00)	5.7716	(31,061.13)	(28,281.06)	0.0000	4.5800	(1,821.7741)	0.0000	3.9517	(14.3116)	0.0000	1	(10.3599)	01/06/2025
300073.ZK	12/18/2024	SDB3260123656	(2,500.00)	5.8694	(15,847.52)	(14,673.50)	0.0000	4.5800	(1,821.7741)	0.0000	2.0162	(7.4255)	0.0000	1	(5.4093)	01/06/2025
300073.ZK	12/18/2024	SDB3260123656	(200.00)	5.8694	(1,267.80)	(1,173.88)	0.0000	4.5800	(1,821.7741)	0.0000	0.1613	(0.5940)	0.0000	1	(0.4327)	01/06/2025
300073.ZK	12/18/2024	SDB3260123656	(1,200.00)	5.8694	(7,606.81)	(7,043.28)	0.0000	4.5800	(1,821.7741)	0.0000	0.9678	(3.5642)	0.0000	1	(2.5965)	01/06/2025
300073.ZK	12/18/2024	SDB3260123656	(3,100.00)	5.8694	(19,650.92)	(18,195.14)	0.0000	4.5800	(1,821.7741)	0.0000	2.5000	(9.2076)	0.0000	1	(6.7076)	01/06/2025
300073.ZK	12/18/2024	SDB3260123656	(1,900.00)	5.8694	(12,044.11)	(11,151.86)	0.0000	4.5800	(1,821.7741)	0.0000	1.5323	(5.6434)	0.0000	1	(4.1111)	01/06/2025
300073.ZK	12/18/2024	SDB3260123656	(200.00)	5.8694	(1,267.80)	(1,173.88)	0.0000	4.5800	(1,821.7741)	0.0000	0.1613	(0.5940)	0.0000	1	(0.4327)	01/06/2025
300073.ZK	12/18/2024	SDB3260123656	(200.00)	5.8694	(1,267.80)	(1,173.88)	0.0000	4.5800	(1,821.7741)	0.0000	0.1613	(0.5940)	0.0000	1	(0.4327)	01/06/2025
300073.ZK	12/18/2024	SDB3260123656	(1,300.00)	5.8694	(8,240.71)	(7,630.22)	0.0000	4.5800	(1,821.7741)	0.0000	1.0484	(3.8613)	0.0000	1	(2.8129)	01/06/2025
300073.ZK	12/18/2024	SDB3260123656	(1,100.00)	5.8694	(6,972.91)	(6,456.34)	0.0000	4.5800	(1,821.7741)	0.0000	0.8871	(3.2672)	0.0000	1	(2.3801)	01/06/2025
300073.ZK	12/18/2024	SDB3260123656	(7,000.00)	5.8694	(44,373.04)	(41,085.80)	0.0000	4.5800	(1,821.7741)	0.0000	5.6452	(20.7914)	0.0000	1	(15.1462)	01/06/2025
300073.ZK	12/18/2024	SDB3260123656	(100.00)	5.8694	(633.90)	(586.94)	0.0000	4.5800	(1,821.7741)	0.0000	0.0806	(0.2970)	0.0000	1	(0.2164)	01/06/2025
300073.ZK	12/18/2024	SDB3260123656	(400.00)	5.8694	(2,535.60)	(2,347.76)	0.0000	4.5800	(1,821.7741)	0.0000	0.3226	(1.1881)	0.0000	1	(0.8655)	01/06/2025
300073.ZK	12/18/2024	SDB3260123656	(300.00)	5.8694	(1,901.70)	(1,760.82)	0.0000	4.5800	(1,821.7741)	0.0000	0.2419	(0.8911)	0.0000	1	(0.6491)	01/06/2025
300073.ZK	12/18/2024	SDB3260123656	(200.00)	5.8694	(1,267.80)	(1,173.88)	0.0000	4.5800	(1,821.7741)	0.0000	0.1613	(0.5940)	0.0000	1	(0.4327)	01/06/2025
300073.ZK	12/18/2024	SDB3260123656	(6,900.00)	5.8694	(43,739.14)	(40,498.86)	0.0000	4.5800	(1,821.7741)	0.0000	5.5646	(20.4944)	0.0000	1	(14.9298)	01/06/2025
300073.ZK	12/18/2024	SDB3260123656	(5,700.00)	5.8694	(36,132.33)	(33,455.58)	0.0000	4.5800	(1,821.7741)	0.0000	4.5968	(16.9301)	0.0000	1	(12.3333)	01/06/2025
300073.ZK	12/18/2024	SDB3260123656	(4,900.00)	5.8694	(31,061.13)	(28,760.06)	0.0000	4.5800	(1,821.7741)	0.0000	3.9517	(14.5540)	0.0000	1	(10.6023)	01/06/2025
300073.ZK	12/17/2024	SDB3260123656	(2,500.00)	6.0624	(15,847.52)	(15,155.89)	0.0000	4.5800	(1,821.7741)	0.0000	2.0162	(7.6696)	0.0000	1	(5.6535)	01/06/2025
300073.ZK	12/17/2024	SDB3260123656	(200.00)	6.0624	(1,267.80)	(1,212.47)	0.0000	4.5800	(1,821.7741)	0.0000	0.1613	(0.6136)	0.0000	1	(0.4523)	01/06/2025
300073.ZK	12/17/2024	SDB3260123656	(1,200.00)	6.0624	(7,606.81)	(7,274.83)	0.0000	4.5800	(1,821.7741)	0.0000	0.9678	(3.6814)	0.0000	1	(2.7137)	01/06/2025
300073.ZK	12/17/2024	SDB3260123656	(3,100.00)	6.0624	(19,650.92)	(18,793.31)	0.0000	4.5800	(1,821.7741)	0.0000	2.5000	(9.5103)	0.0000	1	(7.0103)	01/06/2025
300073.ZK	12/17/2024	SDB3260123656	(1,900.00)	6.0624	(12,044.11)	(11,518.48)	0.0000	4.5800	(1,821.7741)	0.0000	1.5323	(5.8289)	0.0000	1	(4.2966)	01/06/2025
300073.ZK	12/17/2024	SDB3260123656	(200.00)	6.0624	(1,267.80)	(1,212.47)	0.0000	4.5800	(1,821.7741)	0.0000	0.1613	(0.6136)	0.0000	1	(0.4523)	01/06/2025
300073.ZK	12/17/2024	SDB3260123656	(200.00)	6.0624	(1,267.80)	(1,212.47)	0.0000	4.5800	(1,821.7741)	0.0000	0.1613	(0.6136)	0.0000	1	(0.4523)	01/06/2025
300073.ZK	12/17/2024	SDB3260123656	(1,300.00)	6.0624	(8,240.71)	(7,881.07)	0.0000	4.5800	(1,821.7741)	0.0000	1.0484	(3.9882)	0.0000	1	(2.9398)	01/06/2025
300073.ZK	12/17/2024	SDB3260123656	(1,100.00)	6.0624	(6,972.91)	(6,668.59)	0.0000	4.5800	(1,821.7741)	0.0000	0.8871	(3.3746)	0.0000	1	(2.4875)	01/06/2025
300073.ZK	12/17/2024	SDB3260123656	(7,000.00)	6.0624	(44,373.04)	(42,436.51)	0.0000	4.5800	(1,821.7741)	0.0000	5.6452	(21.4749)	0.0000	1	(15.8297)	01/06/2025
300073.ZK	12/17/2024	SDB3260123656	(100.00)	6.0624	(633.90)	(606.24)	0.0000	4.5800	(1,821.7741)	0.0000	0.0806	(0.3068)	0.0000	1	(0.2261)	01/06/2025
300073.ZK	12/17/2024	SDB3260123656	(400.00)	6.0624	(2,535.60)	(2,424.94)	0.0000	4.5800	(1,821.7741)	0.0000	0.3226	(1.2271)	0.0000	1	(0.9046)	01/06/2025
300073.ZK	12/17/2024	SDB3260123656	(300.00)	6.0624	(1,901.70)	(1,818.71)	0.0000	4.5800	(1,821.7741)	0.0000	0.2419	(0.9204)	0.0000	1	(0.6784)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
BEIJING EASPRING MATERIAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300073.ZK	12/17/2024	SDB3260123656	(200.00)	6.0624	(1,267.80)	(1,212.47)	0.0000	4.5800	(1,821.7741)	0.0000	0.1613	(0.6136)	0.0000	1	(0.4523)	01/06/2025
300073.ZK	12/17/2024	SDB3260123656	(6,900.00)	6.0624	(43,739.14)	(41,830.27)	0.0000	4.5800	(1,821.7741)	0.0000	5.5646	(21.1681)	0.0000	1	(15.6035)	01/06/2025
300073.ZK	12/17/2024	SDB3260123656	(5,700.00)	6.0624	(36,132.33)	(34,555.44)	0.0000	4.5800	(1,821.7741)	0.0000	4.5968	(17.4867)	0.0000	1	(12.8899)	01/06/2025
300073.ZK	12/17/2024	SDB3260123656	(4,900.00)	6.0624	(31,061.13)	(29,705.55)	0.0000	4.5800	(1,821.7741)	0.0000	3.9517	(15.0324)	0.0000	1	(11.0808)	01/06/2025
300073.ZK	12/16/2024	SDB3260123656	(2,500.00)	6.0579	(15,847.52)	(15,144.73)	0.0000	4.5800	(1,821.7741)	0.0000	2.0162	(7.6640)	0.0000	1	(5.6478)	01/06/2025
300073.ZK	12/16/2024	SDB3260123656	(200.00)	6.0579	(1,267.80)	(1,211.58)	0.0000	4.5800	(1,821.7741)	0.0000	0.1613	(0.6131)	0.0000	1	(0.4518)	01/06/2025
300073.ZK	12/16/2024	SDB3260123656	(1,200.00)	6.0579	(7,606.81)	(7,269.47)	0.0000	4.5800	(1,821.7741)	0.0000	0.9678	(3.6787)	0.0000	1	(2.7109)	01/06/2025
300073.ZK	12/16/2024	SDB3260123656	(3,100.00)	6.0579	(19,650.92)	(18,779.47)	0.0000	4.5800	(1,821.7741)	0.0000	2.5000	(9.5033)	0.0000	1	(7.0033)	01/06/2025
300073.ZK	12/16/2024	SDB3260123656	(1,900.00)	6.0579	(12,044.11)	(11,509.99)	0.0000	4.5800	(1,821.7741)	0.0000	1.5323	(5.8246)	0.0000	1	(4.2923)	01/06/2025
300073.ZK	12/16/2024	SDB3260123656	(200.00)	6.0579	(1,267.80)	(1,211.58)	0.0000	4.5800	(1,821.7741)	0.0000	0.1613	(0.6131)	0.0000	1	(0.4518)	01/06/2025
300073.ZK	12/16/2024	SDB3260123656	(200.00)	6.0579	(1,267.80)	(1,211.58)	0.0000	4.5800	(1,821.7741)	0.0000	0.1613	(0.6131)	0.0000	1	(0.4518)	01/06/2025
300073.ZK	12/16/2024	SDB3260123656	(1,300.00)	6.0579	(8,240.71)	(7,875.26)	0.0000	4.5800	(1,821.7741)	0.0000	1.0484	(3.9853)	0.0000	1	(2.9369)	01/06/2025
300073.ZK	12/16/2024	SDB3260123656	(1,100.00)	6.0579	(6,972.91)	(6,663.68)	0.0000	4.5800	(1,821.7741)	0.0000	0.8871	(3.3721)	0.0000	1	(2.4850)	01/06/2025
300073.ZK	12/16/2024	SDB3260123656	(7,000.00)	6.0579	(44,373.04)	(42,405.24)	0.0000	4.5800	(1,821.7741)	0.0000	5.6452	(21.4591)	0.0000	1	(15.8139)	01/06/2025
300073.ZK	12/16/2024	SDB3260123656	(100.00)	6.0579	(633.90)	(605.79)	0.0000	4.5800	(1,821.7741)	0.0000	0.0806	(0.3066)	0.0000	1	(0.2259)	01/06/2025
300073.ZK	12/16/2024	SDB3260123656	(400.00)	6.0579	(2,535.60)	(2,423.16)	0.0000	4.5800	(1,821.7741)	0.0000	0.3226	(1.2262)	0.0000	1	(0.9036)	01/06/2025
300073.ZK	12/16/2024	SDB3260123656	(300.00)	6.0579	(1,901.70)	(1,817.37)	0.0000	4.5800	(1,821.7741)	0.0000	0.2419	(0.9197)	0.0000	1	(0.6777)	01/06/2025
300073.ZK	12/16/2024	SDB3260123656	(200.00)	6.0579	(1,267.80)	(1,211.58)	0.0000	4.5800	(1,821.7741)	0.0000	0.1613	(0.6131)	0.0000	1	(0.4518)	01/06/2025
300073.ZK	12/16/2024	SDB3260123656	(6,900.00)	6.0579	(43,739.14)	(41,799.45)	0.0000	4.5800	(1,821.7741)	0.0000	5.5646	(21.1525)	0.0000	1	(15.5880)	01/06/2025
300073.ZK	12/16/2024	SDB3260123656	(5,700.00)	6.0579	(36,132.33)	(34,529.98)	0.0000	4.5800	(1,821.7741)	0.0000	4.5968	(17.4738)	0.0000	1	(12.8770)	01/06/2025
300073.ZK	12/16/2024	SDB3260123656	(4,900.00)	6.0579	(31,061.13)	(29,683.67)	0.0000	4.5800	(1,821.7741)	0.0000	3.9517	(15.0214)	0.0000	1	(11.0697)	01/06/2025
300073.ZK	12/13/2024	SDB3260123656	(2,500.00)	6.1101	(15,847.52)	(15,275.24)	0.0000	4.5800	(1,821.7741)	0.0000	6.0485	(23.1900)	0.0000	3	(17.1416)	01/06/2025
300073.ZK	12/13/2024	SDB3260123656	(200.00)	6.1101	(1,267.80)	(1,222.02)	0.0000	4.5800	(1,821.7741)	0.0000	0.4839	(1.8552)	0.0000	3	(1.3713)	01/06/2025
300073.ZK	12/13/2024	SDB3260123656	(1,200.00)	6.1101	(7,606.81)	(7,332.11)	0.0000	4.5800	(1,821.7741)	0.0000	2.9033	(11.1312)	0.0000	3	(8.2279)	01/06/2025
300073.ZK	12/13/2024	SDB3260123656	(3,100.00)	6.1101	(19,650.92)	(18,941.29)	0.0000	4.5800	(1,821.7741)	0.0000	7.5001	(28.7556)	0.0000	3	(21.2555)	01/06/2025
300073.ZK	12/13/2024	SDB3260123656	(1,900.00)	6.1101	(12,044.11)	(11,609.18)	0.0000	4.5800	(1,821.7741)	0.0000	4.5968	(17.6244)	0.0000	3	(13.0276)	01/06/2025
300073.ZK	12/13/2024	SDB3260123656	(200.00)	6.1101	(1,267.80)	(1,222.02)	0.0000	4.5800	(1,821.7741)	0.0000	0.4839	(1.8552)	0.0000	3	(1.3713)	01/06/2025
300073.ZK	12/13/2024	SDB3260123656	(200.00)	6.1101	(1,267.80)	(1,222.02)	0.0000	4.5800	(1,821.7741)	0.0000	0.4839	(1.8552)	0.0000	3	(1.3713)	01/06/2025
300073.ZK	12/13/2024	SDB3260123656	(1,300.00)	6.1101	(8,240.71)	(7,943.12)	0.0000	4.5800	(1,821.7741)	0.0000	3.1452	(12.0588)	0.0000	3	(8.9136)	01/06/2025
300073.ZK	12/13/2024	SDB3260123656	(1,100.00)	6.1101	(6,972.91)	(6,721.10)	0.0000	4.5800	(1,821.7741)	0.0000	2.6613	(10.2036)	0.0000	3	(7.5423)	01/06/2025
300073.ZK	12/13/2024	SDB3260123656	(7,000.00)	6.1101	(44,373.04)	(42,770.67)	0.0000	4.5800	(1,821.7741)	0.0000	16.9357	(64.9321)	0.0000	3	(47.9964)	01/06/2025
300073.ZK	12/13/2024	SDB3260123656	(100.00)	6.1101	(633.90)	(611.01)	0.0000	4.5800	(1,821.7741)	0.0000	0.2419	(0.9276)	0.0000	3	(0.6857)	01/06/2025
300073.ZK	12/13/2024	SDB3260123656	(400.00)	6.1101	(2,535.60)	(2,444.04)	0.0000	4.5800	(1,821.7741)	0.0000	0.9678	(3.7104)	0.0000	3	(2.7426)	01/06/2025
300073.ZK	12/13/2024	SDB3260123656	(300.00)	6.1101	(1,901.70)	(1,833.03)	0.0000	4.5800	(1,821.7741)	0.0000	0.7258	(2.7828)	0.0000	3	(2.0570)	01/06/2025
300073.ZK	12/13/2024	SDB3260123656	(200.00)	6.1101	(1,267.80)	(1,222.02)	0.0000	4.5800	(1,821.7741)	0.0000	0.4839	(1.8552)	0.0000	3	(1.3713)	01/06/2025
300073.ZK	12/13/2024	SDB3260123656	(6,900.00)	6.1101	(43,739.14)	(42,159.66)	0.0000	4.5800	(1,821.7741)	0.0000	16.6938	(64.0045)	0.0000	3	(47.3107)	01/06/2025
300073.ZK	12/13/2024	SDB3260123656	(5,700.00)	6.1101	(36,132.33)	(34,827.54)	0.0000	4.5800	(1,821.7741)	0.0000	13.7905	(52.8733)	0.0000	3	(39.0828)	01/06/2025
300073.ZK	12/13/2024	SDB3260123656	(4,900.00)	6.1101	(31,061.13)	(29,939.47)	0.0000	4.5800	(1,821.7741)	0.0000	11.8550	(45.4525)	0.0000	3	(33.5975)	01/06/2025
300073.ZK	12/12/2024	SDB3260123656	(2,500.00)	6.2057	(15,847.52)	(15,514.22)	0.0000	4.5800	(1,821.7741)	0.0000	2.0162	(7.8509)	0.0000	1	(5.8348)	01/06/2025
300073.ZK	12/12/2024	SDB3260123656	(200.00)	6.2057	(1,267.80)	(1,241.14)	0.0000	4.5800	(1,821.7741)	0.0000	0.1613	(0.6281)	0.0000	1	(0.4668)	01/06/2025
300073.ZK	12/12/2024	SDB3260123656	(1,200.00)	6.2057	(7,606.81)	(7,446.82)	0.0000	4.5800	(1,821.7741)	0.0000	0.9678	(3.7685)	0.0000	1	(2.8007)	01/06/2025
300073.ZK	12/12/2024	SDB3260123656	(3,100.00)	6.2057	(19,650.92)	(19,237.63)	0.0000	4.5800	(1,821.7741)	0.0000	2.5000	(9.7352)	0.0000	1	(7.2351)	01/06/2025
300073.ZK	12/12/2024	SDB3260123656	(1,900.00)	6.2057	(12,044.11)	(11,790.80)	0.0000	4.5800	(1,821.7741)	0.0000	1.5323	(5.9667)	0.0000	1	(4.4344)	01/06/2025
300073.ZK	12/12/2024	SDB3260123656	(200.00)	6.2057	(1,267.80)	(1,241.14)	0.0000	4.5800	(1,821.7741)	0.0000	0.1613	(0.6281)	0.0000	1	(0.4668)	01/06/2025
300073.ZK	12/12/2024	SDB3260123656	(200.00)	6.2057	(1,267.80)	(1,241.14)	0.0000	4.5800	(1,821.7741)	0.0000	0.1613	(0.6281)	0.0000	1	(0.4668)	01/06/2025
300073.ZK	12/12/2024	SDB3260123656	(1,300.00)	6.2057	(8,240.71)	(8,067.39)	0.0000	4.5800	(1,821.7741)	0.0000	1.0484	(4.0825)	0.0000	1	(3.0341)	01/06/2025
300073.ZK	12/12/2024	SDB3260123656	(1,100.00)	6.2057	(6,972.91)	(6,826.25)	0.0000	4.5800	(1,821.7741)	0.0000	0.8871	(3.4544)	0.0000	1	(2.5673)	01/06/2025
300073.ZK	12/12/2024	SDB3260123656	(7,000.00)	6.2057	(44,373.04)	(43,439.80)	0.0000	4.5800	(1,821.7741)	0.0000	5.6452	(21.9826)	0.0000	1	(16.3374)	01/06/2025
300073.ZK	12/12/2024	SDB3260123656	(100.00)	6.2057	(633.90)	(620.57)	0.0000	4.5800	(1,821.7741)	0.0000	0.0806	(0.3140)	0.0000	1	(0.2334)	01/06/2025
300073.ZK	12/12/2024	SDB3260123656	(400.00)	6.2057	(2,535.60)	(2,482.27)	0.0000	4.5800	(1,821.7741)	0.0000	0.3226	(1.2562)	0.0000	1	(0.9336)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
BEIJING EASPRING MATERIAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300073.ZK	12/12/2024	SDB3260123656	(300.00)	6.2057	(1,901.70)	(1,861.71)	0.0000	4.5800	(1,821.7741)	0.0000	0.2419	(0.9421)	0.0000	1	(0.7002)	01/06/2025
300073.ZK	12/12/2024	SDB3260123656	(200.00)	6.2057	(1,267.80)	(1,241.14)	0.0000	4.5800	(1,821.7741)	0.0000	0.1613	(0.6281)	0.0000	1	(0.4668)	01/06/2025
300073.ZK	12/12/2024	SDB3260123656	(6,900.00)	6.2057	(43,739.14)	(42,819.23)	0.0000	4.5800	(1,821.7741)	0.0000	5.5646	(21.6686)	0.0000	1	(16.1040)	01/06/2025
300073.ZK	12/12/2024	SDB3260123656	(5,700.00)	6.2057	(36,132.33)	(35,372.41)	0.0000	4.5800	(1,821.7741)	0.0000	4.5968	(17.9002)	0.0000	1	(13.3033)	01/06/2025
300073.ZK	12/12/2024	SDB3260123656	(4,900.00)	6.2057	(31,061.13)	(30,407.86)	0.0000	4.5800	(1,821.7741)	0.0000	3.9517	(15.3878)	0.0000	1	(11.4362)	01/06/2025
300073.ZK	12/11/2024	SDB3260123656	(2,500.00)	6.3112	(15,847.52)	(15,777.95)	0.0000	4.5800	(1,821.7741)	0.0000	2.0162	(7.9844)	0.0000	1	(5.9683)	01/06/2025
300073.ZK	12/11/2024	SDB3260123656	(200.00)	6.3112	(1,267.80)	(1,262.24)	0.0000	4.5800	(1,821.7741)	0.0000	0.1613	(0.6388)	0.0000	1	(0.4775)	01/06/2025
300073.ZK	12/11/2024	SDB3260123656	(1,200.00)	6.3112	(7,606.81)	(7,573.42)	0.0000	4.5800	(1,821.7741)	0.0000	0.9678	(3.8325)	0.0000	1	(2.8648)	01/06/2025
300073.ZK	12/11/2024	SDB3260123656	(3,100.00)	6.3112	(19,650.92)	(19,564.66)	0.0000	4.5800	(1,821.7741)	0.0000	2.5000	(9.9007)	0.0000	1	(7.4006)	01/06/2025
300073.ZK	12/11/2024	SDB3260123656	(1,900.00)	6.3112	(12,044.11)	(11,991.24)	0.0000	4.5800	(1,821.7741)	0.0000	1.5323	(6.0681)	0.0000	1	(4.5359)	01/06/2025
300073.ZK	12/11/2024	SDB3260123656	(200.00)	6.3112	(1,267.80)	(1,262.24)	0.0000	4.5800	(1,821.7741)	0.0000	0.1613	(0.6388)	0.0000	1	(0.4775)	01/06/2025
300073.ZK	12/11/2024	SDB3260123656	(200.00)	6.3112	(1,267.80)	(1,262.24)	0.0000	4.5800	(1,821.7741)	0.0000	0.1613	(0.6388)	0.0000	1	(0.4775)	01/06/2025
300073.ZK	12/11/2024	SDB3260123656	(1,300.00)	6.3112	(8,240.71)	(8,204.54)	0.0000	4.5800	(1,821.7741)	0.0000	1.0484	(4.1519)	0.0000	1	(3.1035)	01/06/2025
300073.ZK	12/11/2024	SDB3260123656	(1,100.00)	6.3112	(6,972.91)	(6,942.30)	0.0000	4.5800	(1,821.7741)	0.0000	0.8871	(3.5131)	0.0000	1	(2.6260)	01/06/2025
300073.ZK	12/11/2024	SDB3260123656	(7,000.00)	6.3112	(44,373.04)	(44,178.27)	0.0000	4.5800	(1,821.7741)	0.0000	5.6452	(22.3563)	0.0000	1	(16.7111)	01/06/2025
300073.ZK	12/11/2024	SDB3260123656	(100.00)	6.3112	(633.90)	(631.12)	0.0000	4.5800	(1,821.7741)	0.0000	0.0806	(0.3194)	0.0000	1	(0.2387)	01/06/2025
300073.ZK	12/11/2024	SDB3260123656	(400.00)	6.3112	(2,535.60)	(2,524.47)	0.0000	4.5800	(1,821.7741)	0.0000	0.3226	(1.2775)	0.0000	1	(0.9549)	01/06/2025
300073.ZK	12/11/2024	SDB3260123656	(300.00)	6.3112	(1,901.70)	(1,893.35)	0.0000	4.5800	(1,821.7741)	0.0000	0.2419	(0.9581)	0.0000	1	(0.7162)	01/06/2025
300073.ZK	12/11/2024	SDB3260123656	(200.00)	6.3112	(1,267.80)	(1,262.24)	0.0000	4.5800	(1,821.7741)	0.0000	0.1613	(0.6388)	0.0000	1	(0.4775)	01/06/2025
300073.ZK	12/11/2024	SDB3260123656	(6,900.00)	6.3112	(43,739.14)	(43,547.15)	0.0000	4.5800	(1,821.7741)	0.0000	5.5646	(22.0370)	0.0000	1	(16.4724)	01/06/2025
300073.ZK	12/11/2024	SDB3260123656	(5,700.00)	6.3112	(36,132.33)	(35,973.73)	0.0000	4.5800	(1,821.7741)	0.0000	4.5968	(18.2044)	0.0000	1	(13.6076)	01/06/2025
300073.ZK	12/11/2024	SDB3260123656	(4,900.00)	6.3112	(31,061.13)	(30,924.79)	0.0000	4.5800	(1,821.7741)	0.0000	3.9517	(15.6494)	0.0000	1	(11.6978)	01/06/2025
300073.ZK	12/10/2024	SDB3260123656	(2,500.00)	6.2084	(15,847.52)	(15,521.06)	0.0000	4.5800	(1,821.7741)	0.0000	2.0162	(7.8544)	0.0000	1	(5.8382)	01/06/2025
300073.ZK	12/10/2024	SDB3260123656	(200.00)	6.2084	(1,267.80)	(1,241.68)	0.0000	4.5800	(1,821.7741)	0.0000	0.1613	(0.6284)	0.0000	1	(0.4671)	01/06/2025
300073.ZK	12/10/2024	SDB3260123656	(1,200.00)	6.2084	(7,606.81)	(7,450.11)	0.0000	4.5800	(1,821.7741)	0.0000	0.9678	(3.7701)	0.0000	1	(2.8024)	01/06/2025
300073.ZK	12/10/2024	SDB3260123656	(3,100.00)	6.2084	(19,650.92)	(19,246.11)	0.0000	4.5800	(1,821.7741)	0.0000	2.5000	(9.7395)	0.0000	1	(7.2394)	01/06/2025
300073.ZK	12/10/2024	SDB3260123656	(1,900.00)	6.2084	(12,044.11)	(11,796.00)	0.0000	4.5800	(1,821.7741)	0.0000	1.5323	(5.9693)	0.0000	1	(4.4371)	01/06/2025
300073.ZK	12/10/2024	SDB3260123656	(200.00)	6.2084	(1,267.80)	(1,241.68)	0.0000	4.5800	(1,821.7741)	0.0000	0.1613	(0.6284)	0.0000	1	(0.4671)	01/06/2025
300073.ZK	12/10/2024	SDB3260123656	(200.00)	6.2084	(1,267.80)	(1,241.68)	0.0000	4.5800	(1,821.7741)	0.0000	0.1613	(0.6284)	0.0000	1	(0.4671)	01/06/2025
300073.ZK	12/10/2024	SDB3260123656	(1,300.00)	6.2084	(8,240.71)	(8,070.95)	0.0000	4.5800	(1,821.7741)	0.0000	1.0484	(4.0843)	0.0000	1	(3.0359)	01/06/2025
300073.ZK	12/10/2024	SDB3260123656	(1,100.00)	6.2084	(6,972.91)	(6,829.27)	0.0000	4.5800	(1,821.7741)	0.0000	0.8871	(3.4559)	0.0000	1	(2.5688)	01/06/2025
300073.ZK	12/10/2024	SDB3260123656	(7,000.00)	6.2084	(44,373.04)	(43,458.96)	0.0000	4.5800	(1,821.7741)	0.0000	5.6452	(21.9923)	0.0000	1	(16.3471)	01/06/2025
300073.ZK	12/10/2024	SDB3260123656	(100.00)	6.2084	(633.90)	(620.84)	0.0000	4.5800	(1,821.7741)	0.0000	0.0806	(0.3142)	0.0000	1	(0.2335)	01/06/2025
300073.ZK	12/10/2024	SDB3260123656	(400.00)	6.2084	(2,535.60)	(2,483.37)	0.0000	4.5800	(1,821.7741)	0.0000	0.3226	(1.2567)	0.0000	1	(0.9341)	01/06/2025
300073.ZK	12/10/2024	SDB3260123656	(300.00)	6.2084	(1,901.70)	(1,862.53)	0.0000	4.5800	(1,821.7741)	0.0000	0.2419	(0.9425)	0.0000	1	(0.7006)	01/06/2025
300073.ZK	12/10/2024	SDB3260123656	(200.00)	6.2084	(1,267.80)	(1,241.68)	0.0000	4.5800	(1,821.7741)	0.0000	0.1613	(0.6284)	0.0000	1	(0.4671)	01/06/2025
300073.ZK	12/10/2024	SDB3260123656	(6,900.00)	6.2084	(43,739.14)	(42,838.12)	0.0000	4.5800	(1,821.7741)	0.0000	5.5646	(21.6782)	0.0000	1	(16.1136)	01/06/2025
300073.ZK	12/10/2024	SDB3260123656	(5,700.00)	6.2084	(36,132.33)	(35,388.01)	0.0000	4.5800	(1,821.7741)	0.0000	4.5968	(17.9080)	0.0000	1	(13.3112)	01/06/2025
300073.ZK	12/10/2024	SDB3260123656	(4,900.00)	6.2084	(31,061.13)	(30,421.27)	0.0000	4.5800	(1,821.7741)	0.0000	3.9517	(15.3946)	0.0000	1	(11.4430)	01/06/2025
300073.ZK	12/09/2024	SDB3260123656	(2,500.00)	6.1428	(15,847.52)	(15,356.90)	0.0000	4.5800	(1,821.7741)	0.0000	2.0162	(7.7713)	0.0000	1	(5.7552)	01/06/2025
300073.ZK	12/09/2024	SDB3260123656	(200.00)	6.1428	(1,267.80)	(1,228.55)	0.0000	4.5800	(1,821.7741)	0.0000	0.1613	(0.6217)	0.0000	1	(0.4604)	01/06/2025
300073.ZK	12/09/2024	SDB3260123656	(1,200.00)	6.1428	(7,606.81)	(7,371.31)	0.0000	4.5800	(1,821.7741)	0.0000	0.9678	(3.7302)	0.0000	1	(2.7625)	01/06/2025
300073.ZK	12/09/2024	SDB3260123656	(3,100.00)	6.1428	(19,650.92)	(19,042.55)	0.0000	4.5800	(1,821.7741)	0.0000	2.5000	(9.6365)	0.0000	1	(7.1364)	01/06/2025
300073.ZK	12/09/2024	SDB3260123656	(1,900.00)	6.1428	(12,044.11)	(11,671.24)	0.0000	4.5800	(1,821.7741)	0.0000	1.5323	(5.9062)	0.0000	1	(4.3739)	01/06/2025
300073.ZK	12/09/2024	SDB3260123656	(200.00)	6.1428	(1,267.80)	(1,228.55)	0.0000	4.5800	(1,821.7741)	0.0000	0.1613	(0.6217)	0.0000	1	(0.4604)	01/06/2025
300073.ZK	12/09/2024	SDB3260123656	(200.00)	6.1428	(1,267.80)	(1,228.55)	0.0000	4.5800	(1,821.7741)	0.0000	0.1613	(0.6217)	0.0000	1	(0.4604)	01/06/2025
300073.ZK	12/09/2024	SDB3260123656	(1,300.00)	6.1428	(8,240.71)	(7,985.59)	0.0000	4.5800	(1,821.7741)	0.0000	1.0484	(4.0411)	0.0000	1	(2.9927)	01/06/2025
300073.ZK	12/09/2024	SDB3260123656	(1,100.00)	6.1428	(6,972.91)	(6,757.03)	0.0000	4.5800	(1,821.7741)	0.0000	0.8871	(3.4194)	0.0000	1	(2.5323)	01/06/2025
300073.ZK	12/09/2024	SDB3260123656	(7,000.00)	6.1428	(44,373.04)	(42,999.31)	0.0000	4.5800	(1,821.7741)	0.0000	5.6452	(21.7597)	0.0000	1	(16.1145)	01/06/2025
300073.ZK	12/09/2024	SDB3260123656	(100.00)	6.1428	(633.90)	(614.28)	0.0000	4.5800	(1,821.7741)	0.0000	0.0806	(0.3109)	0.0000	1	(0.2302)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
BEIJING EASPRING MATERIAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300073.ZK	12/09/2024	SDB3260123656	(400.00)	6.1428	(2,535.60)	(2,457.10)	0.0000	4.5800	(1,821.7741)	0.0000	0.3226	(1.2434)	0.0000	1	(0.9208)	01/06/2025
300073.ZK	12/09/2024	SDB3260123656	(300.00)	6.1428	(1,901.70)	(1,842.83)	0.0000	4.5800	(1,821.7741)	0.0000	0.2419	(0.9326)	0.0000	1	(0.6906)	01/06/2025
300073.ZK	12/09/2024	SDB3260123656	(200.00)	6.1428	(1,267.80)	(1,228.55)	0.0000	4.5800	(1,821.7741)	0.0000	0.1613	(0.6217)	0.0000	1	(0.4604)	01/06/2025
300073.ZK	12/09/2024	SDB3260123656	(6,900.00)	6.1428	(43,739.14)	(42,385.04)	0.0000	4.5800	(1,821.7741)	0.0000	5.5646	(21.4489)	0.0000	1	(15.8843)	01/06/2025
300073.ZK	12/09/2024	SDB3260123656	(5,700.00)	6.1428	(36,132.33)	(35,013.73)	0.0000	4.5800	(1,821.7741)	0.0000	4.5968	(17.7186)	0.0000	1	(13.1218)	01/06/2025
300073.ZK	12/09/2024	SDB3260123656	(4,900.00)	6.1428	(31,061.13)	(30,099.52)	0.0000	4.5800	(1,821.7741)	0.0000	3.9517	(15.2318)	0.0000	1	(11.2801)	01/06/2025
300073.ZK	12/06/2024	SDB3260123656	(2,500.00)	6.2730	(15,847.52)	(15,682.58)	0.0000	4.5800	(1,821.7741)	0.0000	6.0485	(23.8084)	0.0000	3	(17.7600)	01/06/2025
300073.ZK	12/06/2024	SDB3260123656	(200.00)	6.2730	(1,267.80)	(1,254.61)	0.0000	4.5800	(1,821.7741)	0.0000	0.4839	(1.9047)	0.0000	3	(1.4208)	01/06/2025
300073.ZK	12/06/2024	SDB3260123656	(1,200.00)	6.2730	(7,606.81)	(7,527.64)	0.0000	4.5800	(1,821.7741)	0.0000	2.9033	(11.4280)	0.0000	3	(8.5248)	01/06/2025
300073.ZK	12/06/2024	SDB3260123656	(3,100.00)	6.2730	(19,650.92)	(19,446.40)	0.0000	4.5800	(1,821.7741)	0.0000	7.5001	(29.5225)	0.0000	3	(22.0224)	01/06/2025
300073.ZK	12/06/2024	SDB3260123656	(1,900.00)	6.2730	(12,044.11)	(11,918.76)	0.0000	4.5800	(1,821.7741)	0.0000	4.5968	(18.0944)	0.0000	3	(13.4976)	01/06/2025
300073.ZK	12/06/2024	SDB3260123656	(200.00)	6.2730	(1,267.80)	(1,254.61)	0.0000	4.5800	(1,821.7741)	0.0000	0.4839	(1.9047)	0.0000	3	(1.4208)	01/06/2025
300073.ZK	12/06/2024	SDB3260123656	(200.00)	6.2730	(1,267.80)	(1,254.61)	0.0000	4.5800	(1,821.7741)	0.0000	0.4839	(1.9047)	0.0000	3	(1.4208)	01/06/2025
300073.ZK	12/06/2024	SDB3260123656	(1,300.00)	6.2730	(8,240.71)	(8,154.94)	0.0000	4.5800	(1,821.7741)	0.0000	3.1452	(12.3804)	0.0000	3	(9.2352)	01/06/2025
300073.ZK	12/06/2024	SDB3260123656	(1,100.00)	6.2730	(6,972.91)	(6,900.34)	0.0000	4.5800	(1,821.7741)	0.0000	2.6613	(10.4757)	0.0000	3	(7.8144)	01/06/2025
300073.ZK	12/06/2024	SDB3260123656	(7,000.00)	6.2730	(44,373.04)	(43,911.22)	0.0000	4.5800	(1,821.7741)	0.0000	16.9357	(66.6636)	0.0000	3	(49.7279)	01/06/2025
300073.ZK	12/06/2024	SDB3260123656	(100.00)	6.2730	(633.90)	(627.30)	0.0000	4.5800	(1,821.7741)	0.0000	0.2419	(0.9523)	0.0000	3	(0.7104)	01/06/2025
300073.ZK	12/06/2024	SDB3260123656	(400.00)	6.2730	(2,535.60)	(2,509.21)	0.0000	4.5800	(1,821.7741)	0.0000	0.9678	(3.8093)	0.0000	3	(2.8416)	01/06/2025
300073.ZK	12/06/2024	SDB3260123656	(300.00)	6.2730	(1,901.70)	(1,881.91)	0.0000	4.5800	(1,821.7741)	0.0000	0.7258	(2.8570)	0.0000	3	(2.1312)	01/06/2025
300073.ZK	12/06/2024	SDB3260123656	(200.00)	6.2730	(1,267.80)	(1,254.61)	0.0000	4.5800	(1,821.7741)	0.0000	0.4839	(1.9047)	0.0000	3	(1.4208)	01/06/2025
300073.ZK	12/06/2024	SDB3260123656	(6,900.00)	6.2730	(43,739.14)	(43,283.92)	0.0000	4.5800	(1,821.7741)	0.0000	16.6938	(65.7113)	0.0000	3	(49.0175)	01/06/2025
300073.ZK	12/06/2024	SDB3260123656	(5,700.00)	6.2730	(36,132.33)	(35,756.28)	0.0000	4.5800	(1,821.7741)	0.0000	13.7905	(54.2832)	0.0000	3	(40.4927)	01/06/2025
300073.ZK	12/06/2024	SDB3260123656	(4,900.00)	6.2730	(31,061.13)	(30,737.86)	0.0000	4.5800	(1,821.7741)	0.0000	11.8550	(46.6645)	0.0000	3	(34.8095)	01/06/2025
300073.ZK	12/05/2024	SDB3260123656	(2,500.00)	6.3761	(15,847.52)	(15,940.33)	0.0000	4.5800	(1,821.7741)	0.0000	2.0162	(8.0666)	0.0000	1	(6.0504)	01/06/2025
300073.ZK	12/05/2024	SDB3260123656	(200.00)	6.3761	(1,267.80)	(1,275.23)	0.0000	4.5800	(1,821.7741)	0.0000	0.1613	(0.6453)	0.0000	1	(0.4840)	01/06/2025
300073.ZK	12/05/2024	SDB3260123656	(1,200.00)	6.3761	(7,606.81)	(7,651.36)	0.0000	4.5800	(1,821.7741)	0.0000	0.9678	(3.8720)	0.0000	1	(2.9042)	01/06/2025
300073.ZK	12/05/2024	SDB3260123656	(3,100.00)	6.3761	(19,650.92)	(19,766.01)	0.0000	4.5800	(1,821.7741)	0.0000	2.5000	(10.0026)	0.0000	1	(7.5025)	01/06/2025
300073.ZK	12/05/2024	SDB3260123656	(1,900.00)	6.3761	(12,044.11)	(12,114.65)	0.0000	4.5800	(1,821.7741)	0.0000	1.5323	(6.1306)	0.0000	1	(4.5983)	01/06/2025
300073.ZK	12/05/2024	SDB3260123656	(200.00)	6.3761	(1,267.80)	(1,275.23)	0.0000	4.5800	(1,821.7741)	0.0000	0.1613	(0.6453)	0.0000	1	(0.4840)	01/06/2025
300073.ZK	12/05/2024	SDB3260123656	(200.00)	6.3761	(1,267.80)	(1,275.23)	0.0000	4.5800	(1,821.7741)	0.0000	0.1613	(0.6453)	0.0000	1	(0.4840)	01/06/2025
300073.ZK	12/05/2024	SDB3260123656	(1,300.00)	6.3761	(8,240.71)	(8,288.97)	0.0000	4.5800	(1,821.7741)	0.0000	1.0484	(4.1946)	0.0000	1	(3.1462)	01/06/2025
300073.ZK	12/05/2024	SDB3260123656	(1,100.00)	6.3761	(6,972.91)	(7,013.74)	0.0000	4.5800	(1,821.7741)	0.0000	0.8871	(3.5493)	0.0000	1	(2.6622)	01/06/2025
300073.ZK	12/05/2024	SDB3260123656	(7,000.00)	6.3761	(44,373.04)	(44,632.92)	0.0000	4.5800	(1,821.7741)	0.0000	5.6452	(22.5864)	0.0000	1	(16.9412)	01/06/2025
300073.ZK	12/05/2024	SDB3260123656	(100.00)	6.3761	(633.90)	(637.61)	0.0000	4.5800	(1,821.7741)	0.0000	0.0806	(0.3227)	0.0000	1	(0.2420)	01/06/2025
300073.ZK	12/05/2024	SDB3260123656	(400.00)	6.3761	(2,535.60)	(2,550.45)	0.0000	4.5800	(1,821.7741)	0.0000	0.3226	(1.2907)	0.0000	1	(0.9681)	01/06/2025
300073.ZK	12/05/2024	SDB3260123656	(300.00)	6.3761	(1,901.70)	(1,912.84)	0.0000	4.5800	(1,821.7741)	0.0000	0.2419	(0.9680)	0.0000	1	(0.7261)	01/06/2025
300073.ZK	12/05/2024	SDB3260123656	(200.00)	6.3761	(1,267.80)	(1,275.23)	0.0000	4.5800	(1,821.7741)	0.0000	0.1613	(0.6453)	0.0000	1	(0.4840)	01/06/2025
300073.ZK	12/05/2024	SDB3260123656	(6,900.00)	6.3761	(43,739.14)	(43,995.30)	0.0000	4.5800	(1,821.7741)	0.0000	5.5646	(22.2638)	0.0000	1	(16.6992)	01/06/2025
300073.ZK	12/05/2024	SDB3260123656	(5,700.00)	6.3761	(36,132.33)	(36,343.95)	0.0000	4.5800	(1,821.7741)	0.0000	4.5968	(18.3918)	0.0000	1	(13.7950)	01/06/2025
300073.ZK	12/05/2024	SDB3260123656	(4,900.00)	6.3761	(31,061.13)	(31,243.04)	0.0000	4.5800	(1,821.7741)	0.0000	3.9517	(15.8105)	0.0000	1	(11.8588)	01/06/2025
300073.ZK	12/04/2024	SDB3260123656	(2,500.00)	6.3390	(15,847.52)	(15,847.52)	0.0000	4.5800	(1,821.7741)	0.0000	2.0162	(8.0196)	0.0000	1	(6.0035)	01/06/2025
300073.ZK	12/04/2024	SDB3260123656	(200.00)	6.3390	(1,267.80)	(1,267.80)	0.0000	4.5800	(1,821.7741)	0.0000	0.1613	(0.6416)	0.0000	1	(0.4803)	01/06/2025
300073.ZK	12/04/2024	SDB3260123656	(1,200.00)	6.3390	(7,606.81)	(7,606.81)	0.0000	4.5800	(1,821.7741)	0.0000	0.9678	(3.8494)	0.0000	1	(2.8817)	01/06/2025
300073.ZK	12/04/2024	SDB3260123656	(3,100.00)	6.3390	(19,650.92)	(19,650.92)	0.0000	4.5800	(1,821.7741)	0.0000	2.5000	(9.9443)	0.0000	1	(7.4443)	01/06/2025
300073.ZK	12/04/2024	SDB3260123656	(1,900.00)	6.3390	(12,044.11)	(12,044.11)	0.0000	4.5800	(1,821.7741)	0.0000	1.5323	(6.0949)	0.0000	1	(4.5626)	01/06/2025
300073.ZK	12/04/2024	SDB3260123656	(200.00)	6.3390	(1,267.80)	(1,267.80)	0.0000	4.5800	(1,821.7741)	0.0000	0.1613	(0.6416)	0.0000	1	(0.4803)	01/06/2025
300073.ZK	12/04/2024	SDB3260123656	(200.00)	6.3390	(1,267.80)	(1,267.80)	0.0000	4.5800	(1,821.7741)	0.0000	0.1613	(0.6416)	0.0000	1	(0.4803)	01/06/2025
300073.ZK	12/04/2024	SDB3260123656	(1,300.00)	6.3390	(8,240.71)	(8,240.71)	0.0000	4.5800	(1,821.7741)	0.0000	1.0484	(4.1702)	0.0000	1	(3.1218)	01/06/2025
300073.ZK	12/04/2024	SDB3260123656	(1,100.00)	6.3390	(6,972.91)	(6,972.91)	0.0000	4.5800	(1,821.7741)	0.0000	0.8871	(3.5286)	0.0000	1	(2.6415)	01/06/2025
300073.ZK	12/04/2024	SDB3260123656	(7,000.00)	6.3390	(44,373.04)	(44,373.04)	0.0000	4.5800	(1,821.7741)	0.0000	5.6452	(22.4549)	0.0000	1	(16.8097)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
BEIJING EASPRING MATERIAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300073.ZK	12/04/2024	SDB3260123656	(100.00)	6.3390	(633.90)	(633.90)	0.0000	4.5800	(1,821.7741)	0.0000	0.0806	(0.3208)	0.0000	1	(0.2401)	01/06/2025
300073.ZK	12/04/2024	SDB3260123656	(400.00)	6.3390	(2,535.60)	(2,535.60)	0.0000	4.5800	(1,821.7741)	0.0000	0.3226	(1.2831)	0.0000	1	(0.9606)	01/06/2025
300073.ZK	12/04/2024	SDB3260123656	(300.00)	6.3390	(1,901.70)	(1,901.70)	0.0000	4.5800	(1,821.7741)	0.0000	0.2419	(0.9624)	0.0000	1	(0.7204)	01/06/2025
300073.ZK	12/04/2024	SDB3260123656	(200.00)	6.3390	(1,267.80)	(1,267.80)	0.0000	4.5800	(1,821.7741)	0.0000	0.1613	(0.6416)	0.0000	1	(0.4803)	01/06/2025
300073.ZK	12/04/2024	SDB3260123656	(6,900.00)	6.3390	(43,739.14)	(43,739.14)	0.0000	4.5800	(1,821.7741)	0.0000	5.5646	(22.1341)	0.0000	1	(16.5695)	01/06/2025
300073.ZK	12/04/2024	SDB3260123656	(5,700.00)	6.3390	(36,132.33)	(36,132.33)	0.0000	4.5800	(1,821.7741)	0.0000	4.5968	(18.2847)	0.0000	1	(13.6879)	01/06/2025
300073.ZK	12/04/2024	SDB3260123656	(4,900.00)	6.3390	(31,061.13)	(31,061.13)	0.0000	4.5800	(1,821.7741)	0.0000	3.9517	(15.7184)	0.0000	1	(11.7668)	01/06/2025
TOTAL BEIJING EASPRING MATERIAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND											962.1745	(3,693.3403)	0.0000	(2,731.1658)		

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
BEIJING ENLIGHT MEDIA CO., LTD. CMN CLASS A SERIES NORTHBOUND																
300251.ZK	01/03/2025	SDB3264921700	(15,300.00)	1.2984	(19,865.12)	(19,865.12)	0.0000	4.3300	(1,800.0000)	0.0000	7.1680	(29.7977)	0.0000	3	(22.6297)	01/06/2025
300251.ZK	01/03/2025	SDB3264921700	(7,600.00)	1.2939	(9,833.80)	(9,833.80)	0.0000	4.3300	(1,800.0000)	0.0000	3.5484	(14.7507)	0.0000	3	(11.2023)	01/06/2025
TOTAL BEIJING ENLIGHT MEDIA CO., LTD. CMN CLASS A SERIES NORTHBOUND											10.7164	(44.5484)	0.0000		(33.8320)	

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Advisor: ENGINEERS GATE - GQAS
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066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
BEIJING GEOENVIRON ENGINEERING & TECHNOLOGY, INC. CMN CLASS A SERIES NORTHBOUND																
603588.SH	01/03/2025	SDB3260123352	(8,400.00)	0.7401	(6,226.49)	(6,217.12)	0.0000	4.3300	(1,577.1409)	0.0000	2.2467	(8.1711)	0.0000	3	(5.9243)	01/06/2025
603588.SH	01/03/2025	SDB3260123352	(7,200.00)	0.7401	(5,321.09)	(5,328.96)	0.0000	4.3300	(1,577.1409)	0.0000	1.9200	(7.0038)	0.0000	3	(5.0837)	01/06/2025
603588.SH	01/03/2025	SDB3260123352	(18,900.00)	0.7401	(14,066.04)	(13,988.51)	0.0000	4.3300	(1,577.1409)	0.0000	5.0755	(18.3849)	0.0000	3	(13.3094)	01/06/2025
603588.SH	01/03/2025	SDB3260123352	(21,600.00)	0.7401	(17,115.45)	(15,966.87)	0.0000	4.3300	(1,577.1409)	0.0000	6.1758	(21.0113)	0.0000	3	(14.8355)	01/06/2025
603588.SH	01/03/2025	SDB3260123352	(13,400.00)	0.7401	(10,489.98)	(9,917.78)	0.0000	4.3300	(1,577.1409)	0.0000	3.7851	(13.0348)	0.0000	3	(9.2497)	01/06/2025
603588.SH	01/03/2025	SDB3260123352	(20,900.00)	0.7401	(16,382.90)	(15,468.78)	0.0000	4.3300	(1,577.1409)	0.0000	5.9115	(20.3304)	0.0000	3	(14.4189)	01/06/2025
603588.SH	01/03/2025	SDB3260123352	(11,600.00)	0.7401	(9,021.23)	(8,585.54)	0.0000	4.3300	(1,577.1409)	0.0000	3.2552	(11.2838)	0.0000	3	(8.0287)	01/06/2025
603588.SH	01/03/2025	SDB3260123352	(65,400.00)	0.7401	(50,614.89)	(48,404.70)	0.0000	4.3300	(1,577.1409)	0.0000	18.2635	(63.6175)	0.0000	3	(45.3540)	01/06/2025
603588.SH	01/03/2025	SDB3260123352	(59,900.00)	0.7401	(46,677.25)	(44,333.97)	0.0000	4.3300	(1,577.1409)	0.0000	16.8427	(58.2674)	0.0000	3	(41.4247)	01/06/2025
603588.SH	01/03/2025	SDB3260123352	(1,834.00)	0.7401	(1,401.65)	(1,357.40)	0.0000	4.3300	(1,577.1409)	0.0000	0.5058	(1.7840)	0.0000	3	(1.2783)	01/06/2025
603588.SH	01/03/2025	SDB3260123352	(25,866.00)	0.7401	(19,768.35)	(19,144.28)	0.0000	4.3300	(1,577.1409)	0.0000	7.1331	(25.1610)	0.0000	3	(18.0279)	01/06/2025
603588.SH	01/03/2025	SDB3260123352	(54,200.00)	0.7401	(41,504.19)	(40,115.21)	0.0000	4.3300	(1,577.1409)	0.0000	14.9761	(52.7228)	0.0000	3	(37.7467)	01/06/2025
603588.SH	01/03/2025	SDB3260123352	(50,600.00)	0.7401	(38,896.98)	(37,450.73)	0.0000	4.3300	(1,577.1409)	0.0000	14.0353	(49.2209)	0.0000	3	(35.1856)	01/06/2025
603588.SH	01/03/2025	SDB3260123352	(39,300.00)	0.7401	(30,066.94)	(29,087.23)	0.0000	4.3300	(1,577.1409)	0.0000	10.8492	(38.2289)	0.0000	3	(27.3797)	01/06/2025
603588.SH	01/03/2025	SDB3260123352	(25,334.00)	0.7401	(18,590.49)	(18,750.53)	0.0000	4.3300	(1,577.1409)	0.0000	6.7081	(24.6435)	0.0000	3	(17.9355)	01/06/2025
603588.SH	01/03/2025	SDB3260123352	(15,800.00)	0.7401	(11,594.29)	(11,694.10)	0.0000	4.3300	(1,577.1409)	0.0000	4.1836	(15.3694)	0.0000	3	(11.1858)	01/06/2025
603588.SH	01/02/2025	SDB3260123352	(18,900.00)	0.7435	(14,066.04)	(14,051.85)	0.0000	4.3300	(1,553.3401)	0.0000	1.6918	(6.0631)	0.0000	1	(4.3713)	01/06/2025
603588.SH	01/02/2025	SDB3260123352	(21,600.00)	0.7435	(17,115.45)	(16,059.25)	0.0000	4.3300	(1,553.3401)	0.0000	2.0586	(6.9293)	0.0000	1	(4.8707)	01/06/2025
603588.SH	01/02/2025	SDB3260123352	(13,400.00)	0.7435	(10,489.98)	(9,962.69)	0.0000	4.3300	(1,553.3401)	0.0000	1.2617	(4.2987)	0.0000	1	(3.0370)	01/06/2025
603588.SH	01/02/2025	SDB3260123352	(20,900.00)	0.7435	(16,382.90)	(15,538.82)	0.0000	4.3300	(1,553.3401)	0.0000	1.9705	(6.7047)	0.0000	1	(4.7342)	01/06/2025
603588.SH	01/02/2025	SDB3260123352	(11,600.00)	0.7435	(9,021.23)	(8,624.41)	0.0000	4.3300	(1,553.3401)	0.0000	1.0851	(3.7213)	0.0000	1	(2.6362)	01/06/2025
603588.SH	01/02/2025	SDB3260123352	(65,400.00)	0.7435	(50,614.89)	(48,623.85)	0.0000	4.3300	(1,553.3401)	0.0000	6.0878	(20.9804)	0.0000	1	(14.8925)	01/06/2025
603588.SH	01/02/2025	SDB3260123352	(59,900.00)	0.7435	(46,677.25)	(44,534.69)	0.0000	4.3300	(1,553.3401)	0.0000	5.6142	(19.2160)	0.0000	1	(13.6017)	01/06/2025
603588.SH	01/02/2025	SDB3260123352	(1,834.00)	0.7435	(1,401.65)	(1,363.55)	0.0000	4.3300	(1,553.3401)	0.0000	0.1686	(0.5883)	0.0000	1	(0.4198)	01/06/2025
603588.SH	01/02/2025	SDB3260123352	(25,866.00)	0.7435	(19,768.35)	(19,230.96)	0.0000	4.3300	(1,553.3401)	0.0000	2.3777	(8.2978)	0.0000	1	(5.9201)	01/06/2025
603588.SH	01/02/2025	SDB3260123352	(54,200.00)	0.7435	(41,504.19)	(40,296.83)	0.0000	4.3300	(1,553.3401)	0.0000	4.9920	(17.3874)	0.0000	1	(12.3954)	01/06/2025
603588.SH	01/02/2025	SDB3260123352	(50,600.00)	0.7435	(38,896.98)	(37,620.29)	0.0000	4.3300	(1,553.3401)	0.0000	4.6784	(16.2325)	0.0000	1	(11.5541)	01/06/2025
603588.SH	01/02/2025	SDB3260123352	(39,300.00)	0.7435	(30,066.94)	(29,218.92)	0.0000	4.3300	(1,553.3401)	0.0000	3.6164	(12.6075)	0.0000	1	(8.9911)	01/06/2025
603588.SH	01/02/2025	SDB3260123352	(25,334.00)	0.7435	(18,590.49)	(18,835.42)	0.0000	4.3300	(1,553.3401)	0.0000	2.2360	(8.1272)	0.0000	1	(5.8911)	01/06/2025
603588.SH	01/02/2025	SDB3260123352	(15,800.00)	0.7435	(11,594.29)	(11,747.05)	0.0000	4.3300	(1,553.3401)	0.0000	1.3945	(5.0687)	0.0000	1	(3.6741)	01/06/2025
603588.SH	12/31/2024	SDB3260123352	(18,900.00)	0.7393	(14,066.04)	(13,973.07)	0.0000	4.3300	(1,553.3401)	0.0000	3.3837	(12.0583)	0.0000	2	(8.6746)	01/06/2025
603588.SH	12/31/2024	SDB3260123352	(21,600.00)	0.7393	(17,115.45)	(15,969.23)	0.0000	4.3300	(1,553.3401)	0.0000	4.1172	(13.7809)	0.0000	2	(9.6637)	01/06/2025
603588.SH	12/31/2024	SDB3260123352	(13,400.00)	0.7393	(10,489.98)	(9,906.83)	0.0000	4.3300	(1,553.3401)	0.0000	2.5234	(8.5493)	0.0000	2	(6.0258)	01/06/2025
603588.SH	12/31/2024	SDB3260123352	(20,900.00)	0.7393	(16,382.90)	(15,451.70)	0.0000	4.3300	(1,553.3401)	0.0000	3.9410	(13.3343)	0.0000	2	(9.3933)	01/06/2025
603588.SH	12/31/2024	SDB3260123352	(11,600.00)	0.7393	(9,021.23)	(8,576.07)	0.0000	4.3300	(1,553.3401)	0.0000	2.1701	(7.4009)	0.0000	2	(5.2308)	01/06/2025
603588.SH	12/31/2024	SDB3260123352	(65,400.00)	0.7393	(50,614.89)	(48,351.27)	0.0000	4.3300	(1,553.3401)	0.0000	12.1757	(41.7255)	0.0000	2	(29.5498)	01/06/2025
603588.SH	12/31/2024	SDB3260123352	(59,900.00)	0.7393	(46,677.25)	(44,285.03)	0.0000	4.3300	(1,553.3401)	0.0000	11.2285	(38.2165)	0.0000	2	(26.9880)	01/06/2025
603588.SH	12/31/2024	SDB3260123352	(1,834.00)	0.7393	(1,401.65)	(1,355.91)	0.0000	4.3300	(1,553.3401)	0.0000	0.3372	(1.1701)	0.0000	2	(0.8329)	01/06/2025
603588.SH	12/31/2024	SDB3260123352	(25,866.00)	0.7393	(19,768.35)	(19,123.15)	0.0000	4.3300	(1,553.3401)	0.0000	4.7554	(16.5026)	0.0000	2	(11.7473)	01/06/2025
603588.SH	12/31/2024	SDB3260123352	(54,200.00)	0.7393	(41,504.19)	(40,070.93)	0.0000	4.3300	(1,553.3401)	0.0000	9.9841	(34.5799)	0.0000	2	(24.5958)	01/06/2025
603588.SH	12/31/2024	SDB3260123352	(50,600.00)	0.7393	(38,896.98)	(37,409.39)	0.0000	4.3300	(1,553.3401)	0.0000	9.3569	(32.2831)	0.0000	2	(22.9262)	01/06/2025
603588.SH	12/31/2024	SDB3260123352	(39,300.00)	0.7393	(30,066.94)	(29,055.12)	0.0000	4.3300	(1,553.3401)	0.0000	7.2328	(25.0736)	0.0000	2	(17.8408)	01/06/2025
603588.SH	12/31/2024	SDB3260123352	(25,334.00)	0.7393	(18,590.49)	(18,729.83)	0.0000	4.3300	(1,553.3401)	0.0000	4.4720	(16.1632)	0.0000	2	(11.6912)	01/06/2025
603588.SH	12/31/2024	SDB3260123352	(15,800.00)	0.7393	(11,594.29)	(11,681.19)	0.0000	4.3300	(1,553.3401)	0.0000	2.7891	(10.0805)	0.0000	2	(7.2914)	01/06/2025
603588.SH	12/30/2024	SDB3260123352	(18,900.00)	0.7296	(14,066.04)	(13,789.48)	0.0000	4.3300	(1,553.3401)	0.0000	1.6918	(5.9499)	0.0000	1	(4.2581)	01/06/2025
603588.SH	12/30/2024	SDB3260123352	(21,600.00)	0.7296	(17,115.45)	(15,759.40)	0.0000	4.3300	(1,553.3401)	0.0000	2.0586	(6.7999)	0.0000	1	(4.7413)	01/06/2025
603588.SH	12/30/2024	SDB3260123352	(13,400.00)	0.7296	(10,489.98)	(9,776.67)	0.0000	4.3300	(1,553.3401)	0.0000	1.2617	(4.2185)	0.0000	1	(2.9568)	01/06/2025
603588.SH	12/30/2024	SDB3260123352	(20,900.00)	0.7296	(16,382.90)	(15,248.68)	0.0000	4.3300	(1,553.3401)	0.0000	1.9705	(6.5798)	0.0000	1	(4.6091)	01/06/2025
603588.SH	12/30/2024	SDB3260123352	(11,600.00)	0.7296	(9,021.23)	(8,463.38)	0.0000	4.3300	(1,553.3401)	0.0000	1.0851	(3.6518)	0.0000	1	(2.5668)	01/06/2025
603588.SH	12/30/2024	SDB3260123352	(65,400.00)	0.7296	(50,614.89)	(47,715.97)	0.0000	4.3300	(1,553.3401)	0.0000	6.0878	(20.5886)	0.0000	1	(14.5008)	01/06/2025

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066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
BEIJING GEOENVIRON ENGINEERING & TECHNOLOGY, INC. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603588.SH	12/30/2024	SDB3260123352	(59,900.00)	0.7296	(46,677.25)	(43,703.16)	0.0000	4.3300	(1,553.3401)	0.0000	5.6142	(18.8572)	0.0000	1	(13.2429)	01/06/2025
603588.SH	12/30/2024	SDB3260123352	(1,834.00)	0.7296	(1,401.65)	(1,338.09)	0.0000	4.3300	(1,553.3401)	0.0000	0.1686	(0.5774)	0.0000	1	(0.4088)	01/06/2025
603588.SH	12/30/2024	SDB3260123352	(25,866.00)	0.7296	(19,768.35)	(18,871.89)	0.0000	4.3300	(1,553.3401)	0.0000	2.3777	(8.1429)	0.0000	1	(5.7652)	01/06/2025
603588.SH	12/30/2024	SDB3260123352	(54,200.00)	0.7296	(41,504.19)	(39,544.43)	0.0000	4.3300	(1,553.3401)	0.0000	4.9920	(17.0628)	0.0000	1	(12.0707)	01/06/2025
603588.SH	12/30/2024	SDB3260123352	(50,600.00)	0.7296	(38,896.98)	(36,917.86)	0.0000	4.3300	(1,553.3401)	0.0000	4.6784	(15.9294)	0.0000	1	(11.2510)	01/06/2025
603588.SH	12/30/2024	SDB3260123352	(39,300.00)	0.7296	(30,066.94)	(28,673.36)	0.0000	4.3300	(1,553.3401)	0.0000	3.6164	(12.3721)	0.0000	1	(8.7557)	01/06/2025
603588.SH	12/30/2024	SDB3260123352	(25,334.00)	0.7296	(18,590.49)	(18,483.74)	0.0000	4.3300	(1,553.3401)	0.0000	2.2360	(7.9754)	0.0000	1	(5.7394)	01/06/2025
603588.SH	12/30/2024	SDB3260123352	(15,800.00)	0.7296	(11,594.29)	(11,527.71)	0.0000	4.3300	(1,553.3401)	0.0000	1.3945	(4.9740)	0.0000	1	(3.5795)	01/06/2025
603588.SH	12/27/2024	SDB3260123352	(18,900.00)	0.7458	(14,066.04)	(14,094.83)	0.0000	4.3300	(1,553.3401)	0.0000	5.0755	(18.2450)	0.0000	3	(13.1696)	01/06/2025
603588.SH	12/27/2024	SDB3260123352	(21,600.00)	0.7458	(17,115.45)	(16,108.37)	0.0000	4.3300	(1,553.3401)	0.0000	6.1758	(20.8515)	0.0000	3	(14.6757)	01/06/2025
603588.SH	12/27/2024	SDB3260123352	(13,400.00)	0.7458	(10,489.98)	(9,993.16)	0.0000	4.3300	(1,553.3401)	0.0000	3.7851	(12.9356)	0.0000	3	(9.1505)	01/06/2025
603588.SH	12/27/2024	SDB3260123352	(20,900.00)	0.7458	(16,382.90)	(15,586.90)	0.0000	4.3300	(1,553.3401)	0.0000	5.9115	(20.1757)	0.0000	3	(14.2642)	01/06/2025
603588.SH	12/27/2024	SDB3260123352	(11,600.00)	0.7458	(9,021.23)	(8,650.79)	0.0000	4.3300	(1,553.3401)	0.0000	3.2552	(11.1980)	0.0000	3	(7.9429)	01/06/2025
603588.SH	12/27/2024	SDB3260123352	(65,400.00)	0.7458	(50,614.89)	(48,772.57)	0.0000	4.3300	(1,553.3401)	0.0000	18.2635	(63.1337)	0.0000	3	(44.8701)	01/06/2025
603588.SH	12/27/2024	SDB3260123352	(59,900.00)	0.7458	(46,677.25)	(44,670.90)	0.0000	4.3300	(1,553.3401)	0.0000	16.8427	(57.8243)	0.0000	3	(40.9815)	01/06/2025
603588.SH	12/27/2024	SDB3260123352	(1,834.00)	0.7458	(1,401.65)	(1,367.72)	0.0000	4.3300	(1,553.3401)	0.0000	0.5058	(1.7704)	0.0000	3	(1.2647)	01/06/2025
603588.SH	12/27/2024	SDB3260123352	(25,866.00)	0.7458	(19,768.35)	(19,289.78)	0.0000	4.3300	(1,553.3401)	0.0000	7.1331	(24.9697)	0.0000	3	(17.8366)	01/06/2025
603588.SH	12/27/2024	SDB3260123352	(54,200.00)	0.7458	(41,504.19)	(40,420.08)	0.0000	4.3300	(1,553.3401)	0.0000	14.9761	(52.3218)	0.0000	3	(37.3457)	01/06/2025
603588.SH	12/27/2024	SDB3260123352	(50,600.00)	0.7458	(38,896.98)	(37,735.35)	0.0000	4.3300	(1,553.3401)	0.0000	14.0353	(48.8465)	0.0000	3	(34.8112)	01/06/2025
603588.SH	12/27/2024	SDB3260123352	(39,300.00)	0.7458	(30,066.94)	(29,308.29)	0.0000	4.3300	(1,553.3401)	0.0000	10.8492	(37.9381)	0.0000	3	(27.0890)	01/06/2025
603588.SH	12/27/2024	SDB3260123352	(25,334.00)	0.7458	(18,590.49)	(18,893.03)	0.0000	4.3300	(1,553.3401)	0.0000	6.7081	(24.4561)	0.0000	3	(17.7480)	01/06/2025
603588.SH	12/27/2024	SDB3260123352	(15,800.00)	0.7458	(11,594.29)	(11,782.98)	0.0000	4.3300	(1,553.3401)	0.0000	4.1836	(15.2525)	0.0000	3	(11.0689)	01/06/2025
603588.SH	12/26/2024	SDB3260123352	(21,600.00)	0.7438	(17,115.45)	(16,065.63)	0.0000	4.3300	(1,545.3438)	0.0000	2.0586	(6.8964)	0.0000	1	(4.8378)	01/06/2025
603588.SH	12/26/2024	SDB3260123352	(13,400.00)	0.7438	(10,489.98)	(9,966.64)	0.0000	4.3300	(1,545.3438)	0.0000	1.2617	(4.2783)	0.0000	1	(3.0166)	01/06/2025
603588.SH	12/26/2024	SDB3260123352	(20,900.00)	0.7438	(16,382.90)	(15,544.98)	0.0000	4.3300	(1,545.3438)	0.0000	1.9705	(6.6729)	0.0000	1	(4.7024)	01/06/2025
603588.SH	12/26/2024	SDB3260123352	(11,600.00)	0.7438	(9,021.23)	(8,627.84)	0.0000	4.3300	(1,545.3438)	0.0000	1.0851	(3.7036)	0.0000	1	(2.6186)	01/06/2025
603588.SH	12/26/2024	SDB3260123352	(65,400.00)	0.7438	(50,614.89)	(48,643.15)	0.0000	4.3300	(1,545.3438)	0.0000	6.0878	(20.8807)	0.0000	1	(14.7928)	01/06/2025
603588.SH	12/26/2024	SDB3260123352	(59,900.00)	0.7438	(46,677.25)	(44,552.36)	0.0000	4.3300	(1,545.3438)	0.0000	5.6142	(19.1246)	0.0000	1	(13.5104)	01/06/2025
603588.SH	12/26/2024	SDB3260123352	(1,834.00)	0.7438	(1,401.65)	(1,364.09)	0.0000	4.3300	(1,545.3438)	0.0000	0.1686	(0.5856)	0.0000	1	(0.4170)	01/06/2025
603588.SH	12/26/2024	SDB3260123352	(25,866.00)	0.7438	(19,768.35)	(19,238.59)	0.0000	4.3300	(1,545.3438)	0.0000	2.3777	(8.2584)	0.0000	1	(5.8807)	01/06/2025
603588.SH	12/26/2024	SDB3260123352	(54,200.00)	0.7438	(41,504.19)	(40,312.82)	0.0000	4.3300	(1,545.3438)	0.0000	4.9920	(17.3048)	0.0000	1	(12.3127)	01/06/2025
603588.SH	12/26/2024	SDB3260123352	(50,600.00)	0.7438	(38,896.98)	(37,635.22)	0.0000	4.3300	(1,545.3438)	0.0000	4.6784	(16.1554)	0.0000	1	(11.4769)	01/06/2025
603588.SH	12/26/2024	SDB3260123352	(39,300.00)	0.7438	(30,066.94)	(29,230.51)	0.0000	4.3300	(1,545.3438)	0.0000	3.6164	(12.5476)	0.0000	1	(8.9312)	01/06/2025
603588.SH	12/26/2024	SDB3260123352	(25,334.00)	0.7438	(18,590.49)	(18,842.90)	0.0000	4.3300	(1,545.3438)	0.0000	2.2360	(8.0885)	0.0000	1	(5.8525)	01/06/2025
603588.SH	12/26/2024	SDB3260123352	(15,800.00)	0.7438	(11,594.29)	(11,751.71)	0.0000	4.3300	(1,545.3438)	0.0000	1.3945	(5.0446)	0.0000	1	(3.6500)	01/06/2025
603588.SH	12/24/2024	SDB3260123352	(21,600.00)	0.7438	(17,115.45)	(16,065.63)	0.0000	4.3300	(1,545.3438)	0.0000	4.1172	(13.7927)	0.0000	2	(9.6755)	01/06/2025
603588.SH	12/24/2024	SDB3260123352	(13,400.00)	0.7438	(10,489.98)	(9,966.64)	0.0000	4.3300	(1,545.3438)	0.0000	2.5234	(8.5566)	0.0000	2	(6.0332)	01/06/2025
603588.SH	12/24/2024	SDB3260123352	(20,900.00)	0.7438	(16,382.90)	(15,544.98)	0.0000	4.3300	(1,545.3438)	0.0000	3.9410	(13.3457)	0.0000	2	(9.4047)	01/06/2025
603588.SH	12/24/2024	SDB3260123352	(11,600.00)	0.7438	(9,021.23)	(8,627.84)	0.0000	4.3300	(1,545.3438)	0.0000	2.1701	(7.4072)	0.0000	2	(5.2371)	01/06/2025
603588.SH	12/24/2024	SDB3260123352	(65,400.00)	0.7438	(50,614.89)	(48,643.15)	0.0000	4.3300	(1,545.3438)	0.0000	12.1757	(41.7613)	0.0000	2	(29.5856)	01/06/2025
603588.SH	12/24/2024	SDB3260123352	(59,900.00)	0.7438	(46,677.25)	(44,552.36)	0.0000	4.3300	(1,545.3438)	0.0000	11.2285	(38.2493)	0.0000	2	(27.0208)	01/06/2025
603588.SH	12/24/2024	SDB3260123352	(1,834.00)	0.7438	(1,401.65)	(1,364.09)	0.0000	4.3300	(1,545.3438)	0.0000	0.3372	(1.1711)	0.0000	2	(0.8339)	01/06/2025
603588.SH	12/24/2024	SDB3260123352	(25,866.00)	0.7438	(19,768.35)	(19,238.59)	0.0000	4.3300	(1,545.3438)	0.0000	4.7554	(16.5168)	0.0000	2	(11.7614)	01/06/2025
603588.SH	12/24/2024	SDB3260123352	(54,200.00)	0.7438	(41,504.19)	(40,312.82)	0.0000	4.3300	(1,545.3438)	0.0000	9.9841	(34.6095)	0.0000	2	(24.6255)	01/06/2025
603588.SH	12/24/2024	SDB3260123352	(50,600.00)	0.7438	(38,896.98)	(37,635.22)	0.0000	4.3300	(1,545.3438)	0.0000	9.3569	(32.3107)	0.0000	2	(22.9539)	01/06/2025
603588.SH	12/24/2024	SDB3260123352	(39,300.00)	0.7438	(30,066.94)	(29,230.51)	0.0000	4.3300	(1,545.3438)	0.0000	7.2328	(25.0951)	0.0000	2	(17.8623)	01/06/2025
603588.SH	12/24/2024	SDB3260123352	(25,334.00)	0.7438	(18,590.49)	(18,842.90)	0.0000	4.3300	(1,545.3438)	0.0000	4.4720	(16.1771)	0.0000	2	(11.7050)	01/06/2025
603588.SH	12/24/2024	SDB3260123352	(15,800.00)	0.7438	(11,594.29)	(11,751.71)	0.0000	4.3300	(1,545.3438)	0.0000	2.7891	(10.0891)	0.0000	2	(7.3001)	01/06/2025
603588.SH	12/23/2024	SDB3260123352	(21,600.00)	0.7448	(17,115.45)	(16,088.00)	0.0000	4.3300	(1,545.3438)	0.0000	2.0586	(6.9060)	0.0000	1	(4.8474)	01/06/2025
603588.SH	12/23/2024	SDB3260123352	(13,400.00)	0.7448	(10,489.98)	(9,980.52)	0.0000	4.3300	(1,545.3438)	0.0000	1.2617	(4.2843)	0.0000	1	(3.0225)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
BEIJING GEOENVIRON ENGINEERING & TECHNOLOGY, INC. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603588.SH	12/23/2024	SDB3260123352	(20,900.00)	0.7448	(16,382.90)	(15,566.63)	0.0000	4.3300	(1,545.3438)	0.0000	1.9705	(6.6822)	0.0000	1	(4.7117)	01/06/2025
603588.SH	12/23/2024	SDB3260123352	(11,600.00)	0.7448	(9,021.23)	(8,639.85)	0.0000	4.3300	(1,545.3438)	0.0000	1.0851	(3.7088)	0.0000	1	(2.6237)	01/06/2025
603588.SH	12/23/2024	SDB3260123352	(65,400.00)	0.7448	(50,614.89)	(48,710.90)	0.0000	4.3300	(1,545.3438)	0.0000	6.0878	(20.9097)	0.0000	1	(14.8219)	01/06/2025
603588.SH	12/23/2024	SDB3260123352	(59,900.00)	0.7448	(46,677.25)	(44,614.42)	0.0000	4.3300	(1,545.3438)	0.0000	5.6142	(19.1513)	0.0000	1	(13.5370)	01/06/2025
603588.SH	12/23/2024	SDB3260123352	(1,834.00)	0.7448	(1,401.65)	(1,365.99)	0.0000	4.3300	(1,545.3438)	0.0000	0.1686	(0.5864)	0.0000	1	(0.4178)	01/06/2025
603588.SH	12/23/2024	SDB3260123352	(25,866.00)	0.7448	(19,768.35)	(19,265.38)	0.0000	4.3300	(1,545.3438)	0.0000	2.3777	(8.2699)	0.0000	1	(5.8922)	01/06/2025
603588.SH	12/23/2024	SDB3260123352	(54,200.00)	0.7448	(41,504.19)	(40,368.97)	0.0000	4.3300	(1,545.3438)	0.0000	4.9920	(17.3289)	0.0000	1	(12.3368)	01/06/2025
603588.SH	12/23/2024	SDB3260123352	(50,600.00)	0.7448	(38,896.98)	(37,687.64)	0.0000	4.3300	(1,545.3438)	0.0000	4.6784	(16.1779)	0.0000	1	(11.4994)	01/06/2025
603588.SH	12/23/2024	SDB3260123352	(39,300.00)	0.7448	(30,066.94)	(29,271.23)	0.0000	4.3300	(1,545.3438)	0.0000	3.6164	(12.5650)	0.0000	1	(8.9486)	01/06/2025
603588.SH	12/23/2024	SDB3260123352	(25,334.00)	0.7448	(18,590.49)	(18,869.14)	0.0000	4.3300	(1,545.3438)	0.0000	2.2360	(8.0998)	0.0000	1	(5.8638)	01/06/2025
603588.SH	12/23/2024	SDB3260123352	(15,800.00)	0.7448	(11,594.29)	(11,768.08)	0.0000	4.3300	(1,545.3438)	0.0000	1.3945	(5.0516)	0.0000	1	(3.6571)	01/06/2025
603588.SH	12/20/2024	SDB3260123352	(21,600.00)	0.7502	(17,115.45)	(16,203.30)	0.0000	4.3300	(1,545.3438)	0.0000	6.1758	(20.8664)	0.0000	3	(14.6906)	01/06/2025
603588.SH	12/20/2024	SDB3260123352	(13,400.00)	0.7502	(10,489.98)	(10,052.05)	0.0000	4.3300	(1,545.3438)	0.0000	3.7851	(12.9449)	0.0000	3	(9.1598)	01/06/2025
603588.SH	12/20/2024	SDB3260123352	(20,900.00)	0.7502	(16,382.90)	(15,678.20)	0.0000	4.3300	(1,545.3438)	0.0000	5.9115	(20.1902)	0.0000	3	(14.2787)	01/06/2025
603588.SH	12/20/2024	SDB3260123352	(11,600.00)	0.7502	(9,021.23)	(8,701.77)	0.0000	4.3300	(1,545.3438)	0.0000	3.2552	(11.2060)	0.0000	3	(7.9509)	01/06/2025
603588.SH	12/20/2024	SDB3260123352	(65,400.00)	0.7502	(50,614.89)	(49,060.01)	0.0000	4.3300	(1,545.3438)	0.0000	18.2635	(63.1788)	0.0000	3	(44.9153)	01/06/2025
603588.SH	12/20/2024	SDB3260123352	(59,900.00)	0.7502	(46,677.25)	(44,934.16)	0.0000	4.3300	(1,545.3438)	0.0000	16.8427	(57.8656)	0.0000	3	(41.0229)	01/06/2025
603588.SH	12/20/2024	SDB3260123352	(1,834.00)	0.7502	(1,401.65)	(1,375.78)	0.0000	4.3300	(1,545.3438)	0.0000	0.5058	(1.7717)	0.0000	3	(1.2659)	01/06/2025
603588.SH	12/20/2024	SDB3260123352	(25,866.00)	0.7502	(19,768.35)	(19,403.46)	0.0000	4.3300	(1,545.3438)	0.0000	7.1331	(24.9875)	0.0000	3	(17.8544)	01/06/2025
603588.SH	12/20/2024	SDB3260123352	(54,200.00)	0.7502	(41,504.19)	(40,658.29)	0.0000	4.3300	(1,545.3438)	0.0000	14.9761	(52.3592)	0.0000	3	(37.3831)	01/06/2025
603588.SH	12/20/2024	SDB3260123352	(50,600.00)	0.7502	(38,896.98)	(37,957.74)	0.0000	4.3300	(1,545.3438)	0.0000	14.0353	(48.8815)	0.0000	3	(34.8461)	01/06/2025
603588.SH	12/20/2024	SDB3260123352	(39,300.00)	0.7502	(30,066.94)	(29,481.01)	0.0000	4.3300	(1,545.3438)	0.0000	10.8492	(37.9653)	0.0000	3	(27.1161)	01/06/2025
603588.SH	12/20/2024	SDB3260123352	(25,334.00)	0.7502	(18,590.49)	(19,004.38)	0.0000	4.3300	(1,545.3438)	0.0000	6.7081	(24.4736)	0.0000	3	(17.7655)	01/06/2025
603588.SH	12/20/2024	SDB3260123352	(15,800.00)	0.7502	(11,594.29)	(11,852.42)	0.0000	4.3300	(1,545.3438)	0.0000	4.1836	(15.2634)	0.0000	3	(11.0798)	01/06/2025
603588.SH	12/19/2024	SDB3260123352	(21,600.00)	0.7698	(17,115.45)	(16,628.26)	0.0000	4.5800	(1,560.7335)	0.0000	2.1775	(7.2090)	0.0000	1	(5.0315)	01/06/2025
603588.SH	12/19/2024	SDB3260123352	(13,400.00)	0.7698	(10,489.98)	(10,315.68)	0.0000	4.5800	(1,560.7335)	0.0000	1.3346	(4.4722)	0.0000	1	(3.1377)	01/06/2025
603588.SH	12/19/2024	SDB3260123352	(20,900.00)	0.7698	(16,382.90)	(16,089.38)	0.0000	4.5800	(1,560.7335)	0.0000	2.0843	(6.9753)	0.0000	1	(4.8911)	01/06/2025
603588.SH	12/19/2024	SDB3260123352	(11,600.00)	0.7698	(9,021.23)	(8,929.99)	0.0000	4.5800	(1,560.7335)	0.0000	1.1477	(3.8715)	0.0000	1	(2.7238)	01/06/2025
603588.SH	12/19/2024	SDB3260123352	(65,400.00)	0.7698	(50,614.89)	(50,346.69)	0.0000	4.5800	(1,560.7335)	0.0000	6.4393	(21.8272)	0.0000	1	(15.3878)	01/06/2025
603588.SH	12/19/2024	SDB3260123352	(59,900.00)	0.7698	(46,677.25)	(46,112.64)	0.0000	4.5800	(1,560.7335)	0.0000	5.9384	(19.9915)	0.0000	1	(14.0532)	01/06/2025
603588.SH	12/19/2024	SDB3260123352	(1,834.00)	0.7698	(1,401.65)	(1,411.86)	0.0000	4.5800	(1,560.7335)	0.0000	0.1783	(0.6121)	0.0000	1	(0.4338)	01/06/2025
603588.SH	12/19/2024	SDB3260123352	(25,866.00)	0.7698	(19,768.35)	(19,912.35)	0.0000	4.5800	(1,560.7335)	0.0000	2.5150	(8.6327)	0.0000	1	(6.1178)	01/06/2025
603588.SH	12/19/2024	SDB3260123352	(54,200.00)	0.7698	(41,504.19)	(41,724.62)	0.0000	4.5800	(1,560.7335)	0.0000	5.2803	(18.0892)	0.0000	1	(12.8089)	01/06/2025
603588.SH	12/19/2024	SDB3260123352	(50,600.00)	0.7698	(38,896.98)	(38,953.25)	0.0000	4.5800	(1,560.7335)	0.0000	4.9486	(16.8877)	0.0000	1	(11.9391)	01/06/2025
603588.SH	12/19/2024	SDB3260123352	(39,300.00)	0.7698	(30,066.94)	(30,254.20)	0.0000	4.5800	(1,560.7335)	0.0000	3.8252	(13.1163)	0.0000	1	(9.2911)	01/06/2025
603588.SH	12/19/2024	SDB3260123352	(34,734.00)	0.7698	(25,488.36)	(26,739.17)	0.0000	4.5800	(1,560.7335)	0.0000	3.2427	(11.5924)	0.0000	1	(8.3497)	01/06/2025
603588.SH	12/19/2024	SDB3260123352	(15,800.00)	0.7698	(11,594.29)	(12,163.27)	0.0000	4.5800	(1,560.7335)	0.0000	1.4751	(5.2732)	0.0000	1	(3.7982)	01/06/2025
603588.SH	12/18/2024	SDB3260123352	(21,600.00)	0.7766	(17,115.45)	(16,773.48)	0.0000	4.5800	(1,560.7335)	0.0000	2.1775	(7.2719)	0.0000	1	(5.0945)	01/06/2025
603588.SH	12/18/2024	SDB3260123352	(13,400.00)	0.7766	(10,489.98)	(10,405.77)	0.0000	4.5800	(1,560.7335)	0.0000	1.3346	(4.5113)	0.0000	1	(3.1767)	01/06/2025
603588.SH	12/18/2024	SDB3260123352	(20,900.00)	0.7766	(16,382.90)	(16,229.89)	0.0000	4.5800	(1,560.7335)	0.0000	2.0843	(7.0363)	0.0000	1	(4.9520)	01/06/2025
603588.SH	12/18/2024	SDB3260123352	(11,600.00)	0.7766	(9,021.23)	(9,007.98)	0.0000	4.5800	(1,560.7335)	0.0000	1.1477	(3.9053)	0.0000	1	(2.7576)	01/06/2025
603588.SH	12/18/2024	SDB3260123352	(65,400.00)	0.7766	(50,614.89)	(50,786.37)	0.0000	4.5800	(1,560.7335)	0.0000	6.4393	(22.0178)	0.0000	1	(15.5784)	01/06/2025
603588.SH	12/18/2024	SDB3260123352	(59,900.00)	0.7766	(46,677.25)	(46,515.35)	0.0000	4.5800	(1,560.7335)	0.0000	5.9384	(20.1661)	0.0000	1	(14.2277)	01/06/2025
603588.SH	12/18/2024	SDB3260123352	(1,834.00)	0.7766	(1,401.65)	(1,424.19)	0.0000	4.5800	(1,560.7335)	0.0000	0.1783	(0.6174)	0.0000	1	(0.4391)	01/06/2025
603588.SH	12/18/2024	SDB3260123352	(25,866.00)	0.7766	(19,768.35)	(20,086.24)	0.0000	4.5800	(1,560.7335)	0.0000	2.5150	(8.7081)	0.0000	1	(6.1932)	01/06/2025
603588.SH	12/18/2024	SDB3260123352	(54,200.00)	0.7766	(41,504.19)	(42,089.01)	0.0000	4.5800	(1,560.7335)	0.0000	5.2803	(18.2471)	0.0000	1	(12.9669)	01/06/2025
603588.SH	12/18/2024	SDB3260123352	(50,600.00)	0.7766	(38,896.98)	(39,293.43)	0.0000	4.5800	(1,560.7335)	0.0000	4.9486	(17.0352)	0.0000	1	(12.0866)	01/06/2025
603588.SH	12/18/2024	SDB3260123352	(39,300.00)	0.7766	(30,066.94)	(30,518.42)	0.0000	4.5800	(1,560.7335)	0.0000	3.8252	(13.2309)	0.0000	1	(9.4057)	01/06/2025
603588.SH	12/18/2024	SDB3260123352	(34,734.00)	0.7766	(25,488.36)	(26,972.69)	0.0000	4.5800	(1,560.7335)	0.0000	3.2427	(11.6937)	0.0000	1	(8.4510)	01/06/2025
603588.SH	12/18/2024	SDB3260123352	(15,800.00)	0.7766	(11,594.29)	(12,269.49)	0.0000	4.5800	(1,560.7335)	0.0000	1.4751	(5.3193)	0.0000	1	(3.8442)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
BEIJING GEOENVIRON ENGINEERING & TECHNOLOGY, INC. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603588.SH	12/17/2024	SDB3260123352	(21,600.00)	0.8079	(17,115.45)	(17,449.69)	0.0000	4.5800	(1,560.7335)	0.0000	2.1775	(7.5651)	0.0000	1	(5.3876)	01/06/2025
603588.SH	12/17/2024	SDB3260123352	(13,400.00)	0.8079	(10,489.98)	(10,825.27)	0.0000	4.5800	(1,560.7335)	0.0000	1.3346	(4.6932)	0.0000	1	(3.3586)	01/06/2025
603588.SH	12/17/2024	SDB3260123352	(20,900.00)	0.8079	(16,382.90)	(16,884.19)	0.0000	4.5800	(1,560.7335)	0.0000	2.0843	(7.3199)	0.0000	1	(5.2357)	01/06/2025
603588.SH	12/17/2024	SDB3260123352	(11,600.00)	0.8079	(9,021.23)	(9,371.13)	0.0000	4.5800	(1,560.7335)	0.0000	1.1477	(4.0627)	0.0000	1	(2.9150)	01/06/2025
603588.SH	12/17/2024	SDB3260123352	(65,400.00)	0.8079	(50,614.89)	(52,833.78)	0.0000	4.5800	(1,560.7335)	0.0000	6.4393	(22.9054)	0.0000	1	(16.4661)	01/06/2025
603588.SH	12/17/2024	SDB3260123352	(59,900.00)	0.8079	(46,677.25)	(48,390.57)	0.0000	4.5800	(1,560.7335)	0.0000	5.9384	(20.9791)	0.0000	1	(15.0407)	01/06/2025
603588.SH	12/17/2024	SDB3260123352	(1,834.00)	0.8079	(1,401.65)	(1,481.61)	0.0000	4.5800	(1,560.7335)	0.0000	0.1783	(0.6423)	0.0000	1	(0.4640)	01/06/2025
603588.SH	12/17/2024	SDB3260123352	(25,866.00)	0.8079	(19,768.35)	(20,896.00)	0.0000	4.5800	(1,560.7335)	0.0000	2.5150	(9.0592)	0.0000	1	(6.5442)	01/06/2025
603588.SH	12/17/2024	SDB3260123352	(54,200.00)	0.8079	(41,504.19)	(43,785.80)	0.0000	4.5800	(1,560.7335)	0.0000	5.2803	(18.9828)	0.0000	1	(13.7025)	01/06/2025
603588.SH	12/17/2024	SDB3260123352	(50,600.00)	0.8079	(38,896.98)	(40,877.51)	0.0000	4.5800	(1,560.7335)	0.0000	4.9486	(17.7219)	0.0000	1	(12.7734)	01/06/2025
603588.SH	12/17/2024	SDB3260123352	(39,300.00)	0.8079	(30,066.94)	(31,748.74)	0.0000	4.5800	(1,560.7335)	0.0000	3.8252	(13.7643)	0.0000	1	(9.9391)	01/06/2025
603588.SH	12/17/2024	SDB3260123352	(34,734.00)	0.8079	(25,488.36)	(28,060.07)	0.0000	4.5800	(1,560.7335)	0.0000	3.2427	(12.1651)	0.0000	1	(8.9242)	01/06/2025
603588.SH	12/17/2024	SDB3260123352	(15,800.00)	0.8079	(11,594.29)	(12,764.12)	0.0000	4.5800	(1,560.7335)	0.0000	1.4751	(5.5337)	0.0000	1	(4.0587)	01/06/2025
603588.SH	12/16/2024	SDB3260123352	(20,900.00)	0.7882	(16,382.90)	(16,474.28)	0.0000	4.5800	(1,550.2126)	0.0000	2.0843	(7.0941)	0.0000	1	(5.0098)	01/06/2025
603588.SH	12/16/2024	SDB3260123352	(11,600.00)	0.7882	(9,021.23)	(9,143.62)	0.0000	4.5800	(1,550.2126)	0.0000	1.1477	(3.9374)	0.0000	1	(2.7897)	01/06/2025
603588.SH	12/16/2024	SDB3260123352	(65,400.00)	0.7882	(50,614.89)	(51,551.09)	0.0000	4.5800	(1,550.2126)	0.0000	6.4393	(22.1987)	0.0000	1	(15.7593)	01/06/2025
603588.SH	12/16/2024	SDB3260123352	(59,900.00)	0.7882	(46,677.25)	(47,215.76)	0.0000	4.5800	(1,550.2126)	0.0000	5.9384	(20.3318)	0.0000	1	(14.3934)	01/06/2025
603588.SH	12/16/2024	SDB3260123352	(1,834.00)	0.7882	(1,401.65)	(1,445.64)	0.0000	4.5800	(1,550.2126)	0.0000	0.1783	(0.6225)	0.0000	1	(0.4442)	01/06/2025
603588.SH	12/16/2024	SDB3260123352	(25,866.00)	0.7882	(19,768.35)	(20,388.69)	0.0000	4.5800	(1,550.2126)	0.0000	2.5150	(8.7797)	0.0000	1	(6.2647)	01/06/2025
603588.SH	12/16/2024	SDB3260123352	(54,200.00)	0.7882	(41,504.19)	(42,722.77)	0.0000	4.5800	(1,550.2126)	0.0000	5.2803	(18.3970)	0.0000	1	(13.1168)	01/06/2025
603588.SH	12/16/2024	SDB3260123352	(50,600.00)	0.7882	(38,896.98)	(39,885.10)	0.0000	4.5800	(1,550.2126)	0.0000	4.9486	(17.1751)	0.0000	1	(12.2265)	01/06/2025
603588.SH	12/16/2024	SDB3260123352	(39,300.00)	0.7882	(30,066.94)	(30,977.95)	0.0000	4.5800	(1,550.2126)	0.0000	3.8252	(13.3396)	0.0000	1	(9.5144)	01/06/2025
603588.SH	12/16/2024	SDB3260123352	(34,734.00)	0.7882	(25,488.36)	(27,378.83)	0.0000	4.5800	(1,550.2126)	0.0000	3.2427	(11.7897)	0.0000	1	(8.5470)	01/06/2025
603588.SH	12/16/2024	SDB3260123352	(15,800.00)	0.7882	(11,594.29)	(12,454.24)	0.0000	4.5800	(1,550.2126)	0.0000	1.4751	(5.3630)	0.0000	1	(3.8879)	01/06/2025
603588.SH	12/13/2024	SDB3260123352	(65,400.00)	0.7703	(50,614.89)	(50,378.86)	0.0000	4.5800	(1,538.5464)	0.0000	19.3180	(64.5918)	0.0000	3	(45.2738)	01/06/2025
603588.SH	12/13/2024	SDB3260123352	(59,900.00)	0.7703	(46,677.25)	(46,142.11)	0.0000	4.5800	(1,538.5464)	0.0000	17.8152	(59.1598)	0.0000	3	(41.3447)	01/06/2025
603588.SH	12/13/2024	SDB3260123352	(1,834.00)	0.7703	(1,401.65)	(1,412.77)	0.0000	4.5800	(1,538.5464)	0.0000	0.5350	(1.8113)	0.0000	3	(1.2764)	01/06/2025
603588.SH	12/13/2024	SDB3260123352	(25,866.00)	0.7703	(19,768.35)	(19,925.07)	0.0000	4.5800	(1,538.5464)	0.0000	7.5449	(25.5464)	0.0000	3	(18.0015)	01/06/2025
603588.SH	12/13/2024	SDB3260123352	(54,200.00)	0.7703	(41,504.19)	(41,751.29)	0.0000	4.5800	(1,538.5464)	0.0000	15.8408	(53.5302)	0.0000	3	(37.6895)	01/06/2025
603588.SH	12/13/2024	SDB3260123352	(50,600.00)	0.7703	(38,896.98)	(38,978.14)	0.0000	4.5800	(1,538.5464)	0.0000	14.8457	(49.9747)	0.0000	3	(35.1291)	01/06/2025
603588.SH	12/13/2024	SDB3260123352	(39,300.00)	0.7703	(30,066.94)	(30,273.54)	0.0000	4.5800	(1,538.5464)	0.0000	11.4755	(38.8144)	0.0000	3	(27.3388)	01/06/2025
603588.SH	12/13/2024	SDB3260123352	(34,734.00)	0.7703	(25,488.36)	(26,756.26)	0.0000	4.5800	(1,538.5464)	0.0000	9.7281	(34.3048)	0.0000	3	(24.5767)	01/06/2025
603588.SH	12/13/2024	SDB3260123352	(15,800.00)	0.7703	(11,594.29)	(12,171.04)	0.0000	4.5800	(1,538.5464)	0.0000	4.4252	(15.6048)	0.0000	3	(11.1796)	01/06/2025
603588.SH	12/12/2024	SDB3260123352	(1,834.00)	0.7653	(1,401.65)	(1,403.48)	0.0000	4.5800	(1,433.4674)	0.0000	0.1783	(0.5588)	0.0000	1	(0.3805)	01/06/2025
603588.SH	12/12/2024	SDB3260123352	(25,866.00)	0.7653	(19,768.35)	(19,794.06)	0.0000	4.5800	(1,433.4674)	0.0000	2.5150	(7.8817)	0.0000	1	(5.3667)	01/06/2025
603588.SH	12/12/2024	SDB3260123352	(54,200.00)	0.7653	(41,504.19)	(42,476.77)	0.0000	4.5800	(1,433.4674)	0.0000	5.2803	(16.5154)	0.0000	1	(11.2352)	01/06/2025
603588.SH	12/12/2024	SDB3260123352	(50,600.00)	0.7653	(38,896.98)	(38,721.85)	0.0000	4.5800	(1,433.4674)	0.0000	4.9486	(15.4185)	0.0000	1	(10.4699)	01/06/2025
603588.SH	12/12/2024	SDB3260123352	(39,300.00)	0.7653	(30,066.94)	(30,074.48)	0.0000	4.5800	(1,433.4674)	0.0000	3.8252	(11.9752)	0.0000	1	(8.1500)	01/06/2025
603588.SH	12/12/2024	SDB3260123352	(34,734.00)	0.7653	(25,488.36)	(26,580.33)	0.0000	4.5800	(1,433.4674)	0.0000	3.2427	(10.5839)	0.0000	1	(7.3412)	01/06/2025
603588.SH	12/12/2024	SDB3260123352	(15,800.00)	0.7653	(11,594.29)	(12,091.01)	0.0000	4.5800	(1,433.4674)	0.0000	1.4751	(4.8145)	0.0000	1	(3.3394)	01/06/2025
603588.SH	12/11/2024	SDB3260123352	(50,600.00)	0.7751	(38,896.98)	(39,221.58)	0.0000	4.5800	(1,117.6499)	0.0000	4.9486	(12.1767)	0.0000	1	(7.2281)	01/06/2025
603588.SH	12/11/2024	SDB3260123352	(39,300.00)	0.7751	(30,066.94)	(30,462.61)	0.0000	4.5800	(1,117.6499)	0.0000	3.8252	(9.4574)	0.0000	1	(5.6322)	01/06/2025
603588.SH	12/11/2024	SDB3260123352	(34,734.00)	0.7751	(25,488.36)	(26,923.37)	0.0000	4.5800	(1,117.6499)	0.0000	3.2427	(8.3586)	0.0000	1	(5.1159)	01/06/2025
603588.SH	12/11/2024	SDB3260123352	(15,800.00)	0.7751	(11,594.29)	(12,247.05)	0.0000	4.5800	(1,117.6499)	0.0000	1.4751	(3.8022)	0.0000	1	(2.3271)	01/06/2025
603588.SH	12/10/2024	SDB3260123352	(3,934.00)	0.7381	(2,886.83)	(2,903.62)	0.0000	4.5800	(875.4885)	0.0000	0.3673	(0.7061)	0.0000	1	(0.3389)	01/06/2025
603588.SH	12/10/2024	SDB3260123352	(30,600.00)	0.7381	(22,454.77)	(22,585.34)	0.0000	4.5800	(875.4885)	0.0000	2.8567	(5.4926)	0.0000	1	(2.6358)	01/06/2025
603588.SH	12/10/2024	SDB3260123352	(12,000.00)	0.7381	(8,805.79)	(8,857.00)	0.0000	4.5800	(875.4885)	0.0000	1.1203	(2.1539)	0.0000	1	(1.0337)	01/06/2025
603588.SH	12/10/2024	SDB3260123352	(14,100.00)	0.7381	(10,346.81)	(10,406.97)	0.0000	4.5800	(875.4885)	0.0000	1.3163	(2.5309)	0.0000	1	(1.2145)	01/06/2025
603588.SH	12/10/2024	SDB3260123352	(1,400.00)	0.7381	(1,027.34)	(1,033.32)	0.0000	4.5800	(875.4885)	0.0000	0.1307	(0.2513)	0.0000	1	(0.1206)	01/06/2025
603588.SH	12/10/2024	SDB3260123352	(37,400.00)	0.7381	(27,444.72)	(27,604.30)	0.0000	4.5800	(875.4885)	0.0000	3.4916	(6.7131)	0.0000	1	(3.2215)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
BEIJING GEOENVIRON ENGINEERING & TECHNOLOGY, INC. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603588.SH	12/10/2024	SDB3260123352	(15,800.00)	0.7381	(11,594.29)	(11,661.71)	0.0000	4.5800	(875.4885)	0.0000	1.4751	(2.8360)	0.0000	1	(1.3610)	01/06/2025
603588.SH	12/09/2024	SDB3260123352	(8,634.00)	0.7358	(6,335.77)	(6,352.53)	0.0000	4.5800	(881.3476)	0.0000	0.8061	(1.5552)	0.0000	1	(0.7492)	01/06/2025
603588.SH	12/09/2024	SDB3260123352	(30,600.00)	0.7358	(22,454.77)	(22,514.19)	0.0000	4.5800	(881.3476)	0.0000	2.8567	(5.5119)	0.0000	1	(2.6552)	01/06/2025
603588.SH	12/09/2024	SDB3260123352	(12,000.00)	0.7358	(8,805.79)	(8,829.10)	0.0000	4.5800	(881.3476)	0.0000	1.1203	(2.1615)	0.0000	1	(1.0412)	01/06/2025
603588.SH	12/09/2024	SDB3260123352	(14,100.00)	0.7358	(10,346.81)	(10,374.19)	0.0000	4.5800	(881.3476)	0.0000	1.3163	(2.5398)	0.0000	1	(1.2235)	01/06/2025
603588.SH	12/09/2024	SDB3260123352	(1,400.00)	0.7358	(1,027.34)	(1,030.06)	0.0000	4.5800	(881.3476)	0.0000	0.1307	(0.2522)	0.0000	1	(0.1215)	01/06/2025
603588.SH	12/09/2024	SDB3260123352	(37,400.00)	0.7358	(27,444.72)	(27,517.35)	0.0000	4.5800	(881.3476)	0.0000	3.4916	(6.7368)	0.0000	1	(3.2452)	01/06/2025
603588.SH	12/09/2024	SDB3260123352	(15,800.00)	0.7358	(11,594.29)	(11,624.98)	0.0000	4.5800	(881.3476)	0.0000	1.4751	(2.8460)	0.0000	1	(1.3710)	01/06/2025
603588.SH	12/06/2024	SDB3260123352	(9,200.00)	0.7425	(6,751.11)	(6,831.16)	0.0000	4.5800	(900.9504)	0.0000	2.5767	(5.1288)	0.0000	3	(2.5521)	01/06/2025
603588.SH	12/06/2024	SDB3260123352	(13,900.00)	0.7425	(10,200.04)	(10,320.99)	0.0000	4.5800	(900.9504)	0.0000	3.8930	(7.7489)	0.0000	3	(3.8559)	01/06/2025
603588.SH	12/06/2024	SDB3260123352	(30,600.00)	0.7425	(22,454.77)	(22,721.02)	0.0000	4.5800	(900.9504)	0.0000	8.5702	(17.0588)	0.0000	3	(8.4885)	01/06/2025
603588.SH	12/06/2024	SDB3260123352	(12,000.00)	0.7425	(8,805.79)	(8,910.20)	0.0000	4.5800	(900.9504)	0.0000	3.3609	(6.6897)	0.0000	3	(3.3288)	01/06/2025
603588.SH	12/06/2024	SDB3260123352	(14,100.00)	0.7425	(10,346.81)	(10,469.49)	0.0000	4.5800	(900.9504)	0.0000	3.9490	(7.8604)	0.0000	3	(3.9114)	01/06/2025
603588.SH	12/06/2024	SDB3260123352	(1,400.00)	0.7425	(1,027.34)	(1,039.52)	0.0000	4.5800	(900.9504)	0.0000	0.3921	(0.7805)	0.0000	3	(0.3884)	01/06/2025
603588.SH	12/06/2024	SDB3260123352	(2,534.00)	0.7425	(1,859.49)	(1,881.54)	0.0000	4.5800	(900.9504)	0.0000	0.7097	(1.4126)	0.0000	3	(0.7029)	01/06/2025
603588.SH	12/06/2024	SDB3260123352	(37,400.00)	0.7425	(27,444.72)	(27,770.14)	0.0000	4.5800	(900.9504)	0.0000	10.4747	(20.8496)	0.0000	3	(10.3749)	01/06/2025
603588.SH	12/06/2024	SDB3260123352	(15,800.00)	0.7425	(11,594.29)	(11,731.77)	0.0000	4.5800	(900.9504)	0.0000	4.4252	(8.8081)	0.0000	3	(4.3830)	01/06/2025
603588.SH	12/05/2024	SDB3260123352	(9,200.00)	0.7383	(6,751.11)	(6,792.79)	0.0000	4.5800	(900.9504)	0.0000	0.8589	(1.7000)	0.0000	1	(0.8411)	01/06/2025
603588.SH	12/05/2024	SDB3260123352	(13,900.00)	0.7383	(10,200.04)	(10,263.02)	0.0000	4.5800	(900.9504)	0.0000	1.2977	(2.5685)	0.0000	1	(1.2708)	01/06/2025
603588.SH	12/05/2024	SDB3260123352	(30,600.00)	0.7383	(22,454.77)	(22,593.42)	0.0000	4.5800	(900.9504)	0.0000	2.8567	(5.6543)	0.0000	1	(2.7976)	01/06/2025
603588.SH	12/05/2024	SDB3260123352	(12,000.00)	0.7383	(8,805.79)	(8,860.16)	0.0000	4.5800	(900.9504)	0.0000	1.1203	(2.2174)	0.0000	1	(1.0971)	01/06/2025
603588.SH	12/05/2024	SDB3260123352	(14,100.00)	0.7383	(10,346.81)	(10,410.69)	0.0000	4.5800	(900.9504)	0.0000	1.3163	(2.6054)	0.0000	1	(1.2891)	01/06/2025
603588.SH	12/05/2024	SDB3260123352	(1,400.00)	0.7383	(1,027.34)	(1,033.69)	0.0000	4.5800	(900.9504)	0.0000	0.1307	(0.2587)	0.0000	1	(0.1280)	01/06/2025
603588.SH	12/05/2024	SDB3260123352	(2,534.00)	0.7383	(1,859.49)	(1,870.97)	0.0000	4.5800	(900.9504)	0.0000	0.2366	(0.4682)	0.0000	1	(0.2317)	01/06/2025
603588.SH	12/05/2024	SDB3260123352	(37,400.00)	0.7383	(27,444.72)	(27,614.18)	0.0000	4.5800	(900.9504)	0.0000	3.4916	(6.9108)	0.0000	1	(3.4193)	01/06/2025
603588.SH	12/05/2024	SDB3260123352	(15,800.00)	0.7383	(11,594.29)	(11,665.88)	0.0000	4.5800	(900.9504)	0.0000	1.4751	(2.9196)	0.0000	1	(1.4445)	01/06/2025
603588.SH	12/04/2024	SDB3260123352	(9,200.00)	0.7338	(6,751.11)	(6,751.11)	0.0000	4.5800	(900.9504)	0.0000	0.8589	(1.6896)	0.0000	1	(0.8307)	01/06/2025
603588.SH	12/04/2024	SDB3260123352	(13,900.00)	0.7338	(10,200.04)	(10,200.04)	0.0000	4.5800	(900.9504)	0.0000	1.2977	(2.5527)	0.0000	1	(1.2550)	01/06/2025
603588.SH	12/04/2024	SDB3260123352	(30,600.00)	0.7338	(22,454.77)	(22,454.77)	0.0000	4.5800	(900.9504)	0.0000	2.8567	(5.6196)	0.0000	1	(2.7629)	01/06/2025
603588.SH	12/04/2024	SDB3260123352	(12,000.00)	0.7338	(8,805.79)	(8,805.79)	0.0000	4.5800	(900.9504)	0.0000	1.1203	(2.2038)	0.0000	1	(1.0835)	01/06/2025
603588.SH	12/04/2024	SDB3260123352	(14,100.00)	0.7338	(10,346.81)	(10,346.81)	0.0000	4.5800	(900.9504)	0.0000	1.3163	(2.5894)	0.0000	1	(1.2731)	01/06/2025
603588.SH	12/04/2024	SDB3260123352	(1,400.00)	0.7338	(1,027.34)	(1,027.34)	0.0000	4.5800	(900.9504)	0.0000	0.1307	(0.2571)	0.0000	1	(0.1264)	01/06/2025
603588.SH	12/04/2024	SDB3260123352	(2,534.00)	0.7338	(1,859.49)	(1,859.49)	0.0000	4.5800	(900.9504)	0.0000	0.2366	(0.4654)	0.0000	1	(0.2288)	01/06/2025
603588.SH	12/04/2024	SDB3260123352	(37,400.00)	0.7338	(27,444.72)	(27,444.72)	0.0000	4.5800	(900.9504)	0.0000	3.4916	(6.8684)	0.0000	1	(3.3768)	01/06/2025
603588.SH	12/04/2024	SDB3260123352	(15,800.00)	0.7338	(11,594.29)	(11,594.29)	0.0000	4.5800	(900.9504)	0.0000	1.4751	(2.9016)	0.0000	1	(1.4266)	01/06/2025
TOTAL BEIJING GEOENVIRON ENGINEERING & TECHNOLOGY, INC. CMN CLASS A SERIES NORTHBOUND											1,040.4869	(3,455.9651)	0.0000		(2,415.4782)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
BEIJING GLOBAL SAFETY TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND																
300523.ZK	01/03/2025	SDB3263530575	(6,700.00)	2.7909	(19,776.87)	(18,698.96)	0.0000	4.3300	(881.3993)	0.0000	7.1362	(13.7344)	0.0000	3	(6.5982)	01/06/2025
300523.ZK	01/03/2025	SDB3263530575	(2,200.00)	2.7909	(6,472.90)	(6,139.96)	0.0000	4.3300	(881.3993)	0.0000	2.3356	(4.5098)	0.0000	3	(2.1742)	01/06/2025
300523.ZK	01/03/2025	SDB3263530575	(3,300.00)	2.7909	(10,970.53)	(9,209.93)	0.0000	4.3300	(881.3993)	0.0000	3.9585	(6.7647)	0.0000	3	(2.8062)	01/06/2025
300523.ZK	01/03/2025	SDB3263530575	(3,300.00)	2.7909	(10,942.71)	(9,209.93)	0.0000	4.3300	(881.3993)	0.0000	3.9485	(6.7647)	0.0000	3	(2.8162)	01/06/2025
300523.ZK	01/03/2025	SDB3263530575	(1,500.00)	2.7909	(5,138.46)	(4,186.33)	0.0000	4.3300	(881.3993)	0.0000	1.8541	(3.0749)	0.0000	3	(1.2207)	01/06/2025
300523.ZK	01/03/2025	SDB3263530575	(5,600.00)	2.7909	(19,192.45)	(15,628.98)	0.0000	4.3300	(881.3993)	0.0000	6.9253	(11.4795)	0.0000	3	(4.5542)	01/06/2025
300523.ZK	01/03/2025	SDB3263530575	(1,800.00)	2.7909	(5,892.36)	(5,023.60)	0.0000	4.3300	(881.3993)	0.0000	2.1262	(3.6898)	0.0000	3	(1.5637)	01/06/2025
300523.ZK	01/03/2025	SDB3263530575	(1,000.00)	2.7909	(3,268.33)	(2,790.89)	0.0000	4.3300	(881.3993)	0.0000	1.1793	(2.0499)	0.0000	3	(0.8706)	01/06/2025
300523.ZK	01/03/2025	SDB3263530575	(1,700.00)	2.7909	(5,551.14)	(4,744.51)	0.0000	4.3300	(881.3993)	0.0000	2.0030	(3.4848)	0.0000	3	(1.4818)	01/06/2025
300523.ZK	01/03/2025	SDB3263530575	(2,200.00)	2.7909	(7,176.78)	(6,139.96)	0.0000	4.3300	(881.3993)	0.0000	2.5896	(4.5098)	0.0000	3	(1.9202)	01/06/2025
300523.ZK	01/02/2025	SDB3263530575	(6,700.00)	2.8151	(19,776.87)	(18,861.22)	0.0000	4.3300	(881.3993)	0.0000	2.3787	(4.6179)	0.0000	1	(2.2391)	01/06/2025
300523.ZK	01/02/2025	SDB3263530575	(2,200.00)	2.8151	(6,472.90)	(6,193.24)	0.0000	4.3300	(881.3993)	0.0000	0.7785	(1.5163)	0.0000	1	(0.7378)	01/06/2025
300523.ZK	01/02/2025	SDB3263530575	(3,300.00)	2.8151	(10,970.53)	(9,289.86)	0.0000	4.3300	(881.3993)	0.0000	1.3195	(2.2745)	0.0000	1	(0.9550)	01/06/2025
300523.ZK	01/02/2025	SDB3263530575	(3,300.00)	2.8151	(10,942.71)	(9,289.86)	0.0000	4.3300	(881.3993)	0.0000	1.3162	(2.2745)	0.0000	1	(0.9583)	01/06/2025
300523.ZK	01/02/2025	SDB3263530575	(1,500.00)	2.8151	(5,138.46)	(4,222.66)	0.0000	4.3300	(881.3993)	0.0000	0.6180	(1.0338)	0.0000	1	(0.4158)	01/06/2025
300523.ZK	01/02/2025	SDB3263530575	(5,600.00)	2.8151	(19,192.45)	(15,764.60)	0.0000	4.3300	(881.3993)	0.0000	2.3084	(3.8597)	0.0000	1	(1.5513)	01/06/2025
300523.ZK	01/02/2025	SDB3263530575	(1,800.00)	2.8151	(5,892.36)	(5,067.19)	0.0000	4.3300	(881.3993)	0.0000	0.7087	(1.2406)	0.0000	1	(0.5319)	01/06/2025
300523.ZK	01/02/2025	SDB3263530575	(1,000.00)	2.8151	(3,268.33)	(2,815.11)	0.0000	4.3300	(881.3993)	0.0000	0.3931	(0.6892)	0.0000	1	(0.2961)	01/06/2025
300523.ZK	01/02/2025	SDB3263530575	(1,700.00)	2.8151	(5,551.14)	(4,785.68)	0.0000	4.3300	(881.3993)	0.0000	0.6677	(1.1717)	0.0000	1	(0.5040)	01/06/2025
300523.ZK	01/02/2025	SDB3263530575	(2,200.00)	2.8151	(7,176.78)	(6,193.24)	0.0000	4.3300	(881.3993)	0.0000	0.8632	(1.5163)	0.0000	1	(0.6531)	01/06/2025
300523.ZK	12/31/2024	SDB3263530575	(6,700.00)	2.9080	(19,776.87)	(19,483.44)	0.0000	4.3300	(881.3993)	0.0000	4.7574	(9.5404)	0.0000	2	(4.7829)	01/06/2025
300523.ZK	12/31/2024	SDB3263530575	(2,200.00)	2.9080	(6,472.90)	(6,397.55)	0.0000	4.3300	(881.3993)	0.0000	1.5571	(3.1327)	0.0000	2	(1.5756)	01/06/2025
300523.ZK	12/31/2024	SDB3263530575	(3,300.00)	2.9080	(10,970.53)	(9,596.32)	0.0000	4.3300	(881.3993)	0.0000	2.6390	(4.6990)	0.0000	2	(2.0600)	01/06/2025
300523.ZK	12/31/2024	SDB3263530575	(3,300.00)	2.9080	(10,942.71)	(9,596.32)	0.0000	4.3300	(881.3993)	0.0000	2.6323	(4.6990)	0.0000	2	(2.0667)	01/06/2025
300523.ZK	12/31/2024	SDB3263530575	(1,500.00)	2.9080	(5,138.46)	(4,361.96)	0.0000	4.3300	(881.3993)	0.0000	1.2361	(2.1359)	0.0000	2	(0.8998)	01/06/2025
300523.ZK	12/31/2024	SDB3263530575	(5,600.00)	2.9080	(19,192.45)	(16,284.67)	0.0000	4.3300	(881.3993)	0.0000	4.6169	(7.9741)	0.0000	2	(3.3572)	01/06/2025
300523.ZK	12/31/2024	SDB3263530575	(1,800.00)	2.9080	(5,892.36)	(5,234.36)	0.0000	4.3300	(881.3993)	0.0000	1.4174	(2.5631)	0.0000	2	(1.1456)	01/06/2025
300523.ZK	12/31/2024	SDB3263530575	(1,000.00)	2.9080	(3,268.33)	(2,907.98)	0.0000	4.3300	(881.3993)	0.0000	0.7862	(1.4239)	0.0000	2	(0.6377)	01/06/2025
300523.ZK	12/31/2024	SDB3263530575	(1,700.00)	2.9080	(5,551.14)	(4,943.56)	0.0000	4.3300	(881.3993)	0.0000	1.3354	(2.4207)	0.0000	2	(1.0853)	01/06/2025
300523.ZK	12/31/2024	SDB3263530575	(2,200.00)	2.9080	(7,176.78)	(6,397.55)	0.0000	4.3300	(881.3993)	0.0000	1.7264	(3.1327)	0.0000	2	(1.4062)	01/06/2025
300523.ZK	12/30/2024	SDB3263530575	(6,700.00)	2.8746	(19,776.87)	(19,259.86)	0.0000	4.3300	(881.3993)	0.0000	2.3787	(4.7155)	0.0000	1	(2.3367)	01/06/2025
300523.ZK	12/30/2024	SDB3263530575	(2,200.00)	2.8746	(6,472.90)	(6,324.13)	0.0000	4.3300	(881.3993)	0.0000	0.7785	(1.5484)	0.0000	1	(0.7698)	01/06/2025
300523.ZK	12/30/2024	SDB3263530575	(3,300.00)	2.8746	(10,970.53)	(9,486.20)	0.0000	4.3300	(881.3993)	0.0000	1.3195	(2.3225)	0.0000	1	(1.0030)	01/06/2025
300523.ZK	12/30/2024	SDB3263530575	(3,300.00)	2.8746	(10,942.71)	(9,486.20)	0.0000	4.3300	(881.3993)	0.0000	1.3162	(2.3225)	0.0000	1	(1.0064)	01/06/2025
300523.ZK	12/30/2024	SDB3263530575	(1,500.00)	2.8746	(5,138.46)	(4,311.91)	0.0000	4.3300	(881.3993)	0.0000	0.6180	(1.0557)	0.0000	1	(0.4377)	01/06/2025
300523.ZK	12/30/2024	SDB3263530575	(5,600.00)	2.8746	(19,192.45)	(16,097.79)	0.0000	4.3300	(881.3993)	0.0000	2.3084	(3.9413)	0.0000	1	(1.6328)	01/06/2025
300523.ZK	12/30/2024	SDB3263530575	(1,800.00)	2.8746	(5,892.36)	(5,174.29)	0.0000	4.3300	(881.3993)	0.0000	0.7087	(1.2668)	0.0000	1	(0.5581)	01/06/2025
300523.ZK	12/30/2024	SDB3263530575	(1,000.00)	2.8746	(3,268.33)	(2,874.61)	0.0000	4.3300	(881.3993)	0.0000	0.3931	(0.7038)	0.0000	1	(0.3107)	01/06/2025
300523.ZK	12/30/2024	SDB3263530575	(1,700.00)	2.8746	(5,551.14)	(4,886.83)	0.0000	4.3300	(881.3993)	0.0000	0.6677	(1.1965)	0.0000	1	(0.5288)	01/06/2025
300523.ZK	12/30/2024	SDB3263530575	(2,200.00)	2.8746	(7,176.78)	(6,324.13)	0.0000	4.3300	(881.3993)	0.0000	0.8632	(1.5484)	0.0000	1	(0.6851)	01/06/2025
300523.ZK	12/27/2024	SDB3263530575	(3,300.00)	3.0638	(10,970.53)	(10,110.43)	0.0000	4.3300	(676.9607)	0.0000	3.9585	(5.7036)	0.0000	3	(1.7451)	01/06/2025
300523.ZK	12/27/2024	SDB3263530575	(3,300.00)	3.0638	(10,942.71)	(10,110.43)	0.0000	4.3300	(676.9607)	0.0000	3.9485	(5.7036)	0.0000	3	(1.7551)	01/06/2025
300523.ZK	12/27/2024	SDB3263530575	(1,500.00)	3.0638	(5,138.46)	(4,595.65)	0.0000	4.3300	(676.9607)	0.0000	1.8541	(2.5926)	0.0000	3	(0.7384)	01/06/2025
300523.ZK	12/27/2024	SDB3263530575	(5,600.00)	3.0638	(19,192.45)	(17,157.09)	0.0000	4.3300	(676.9607)	0.0000	6.9253	(9.6789)	0.0000	3	(2.7536)	01/06/2025
300523.ZK	12/27/2024	SDB3263530575	(1,800.00)	3.0638	(5,892.36)	(5,514.78)	0.0000	4.3300	(676.9607)	0.0000	2.1262	(3.1111)	0.0000	3	(0.9849)	01/06/2025
300523.ZK	12/27/2024	SDB3263530575	(1,000.00)	3.0638	(3,268.33)	(3,063.77)	0.0000	4.3300	(676.9607)	0.0000	1.1793	(1.7284)	0.0000	3	(0.5491)	01/06/2025
300523.ZK	12/27/2024	SDB3263530575	(1,700.00)	3.0638	(5,551.14)	(5,208.40)	0.0000	4.3300	(676.9607)	0.0000	2.0030	(2.9382)	0.0000	3	(0.9352)	01/06/2025
300523.ZK	12/27/2024	SDB3263530575	(2,200.00)	3.0638	(7,176.78)	(6,740.29)	0.0000	4.3300	(676.9607)	0.0000	2.5896	(3.8024)	0.0000	3	(1.2128)	01/06/2025
300523.ZK	12/26/2024	SDB3263530575	(3,300.00)	3.0312	(10,970.53)	(10,002.87)	0.0000	4.3300	(676.9607)	0.0000	1.3195	(1.8810)	0.0000	1	(0.5615)	01/06/2025
300523.ZK	12/26/2024	SDB3263530575	(3,300.00)	3.0312	(10,942.71)	(10,002.87)	0.0000	4.3300	(676.9607)	0.0000	1.3162	(1.8810)	0.0000	1	(0.5648)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
BEIJING GLOBAL SAFETY TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300523.ZK	12/26/2024	SDB3263530575	(1,500.00)	3.0312	(5,138.46)	(4,546.76)	0.0000	4.3300	(676.9607)	0.0000	0.6180	(0.8550)	0.0000	1	(0.2370)	01/06/2025
300523.ZK	12/26/2024	SDB3263530575	(5,600.00)	3.0312	(19,192.45)	(16,974.57)	0.0000	4.3300	(676.9607)	0.0000	2.3084	(3.1920)	0.0000	1	(0.8836)	01/06/2025
300523.ZK	12/26/2024	SDB3263530575	(1,800.00)	3.0312	(5,892.36)	(5,456.11)	0.0000	4.3300	(676.9607)	0.0000	0.7087	(1.0260)	0.0000	1	(0.3173)	01/06/2025
300523.ZK	12/26/2024	SDB3263530575	(1,000.00)	3.0312	(3,268.33)	(3,031.17)	0.0000	4.3300	(676.9607)	0.0000	0.3931	(0.5700)	0.0000	1	(0.1769)	01/06/2025
300523.ZK	12/26/2024	SDB3263530575	(1,700.00)	3.0312	(5,551.14)	(5,152.99)	0.0000	4.3300	(676.9607)	0.0000	0.6677	(0.9690)	0.0000	1	(0.3013)	01/06/2025
300523.ZK	12/26/2024	SDB3263530575	(2,200.00)	3.0312	(7,176.78)	(6,668.58)	0.0000	4.3300	(676.9607)	0.0000	0.8632	(1.2540)	0.0000	1	(0.3908)	01/06/2025
300523.ZK	12/24/2024	SDB3263530575	(3,300.00)	3.0312	(10,970.53)	(10,002.87)	0.0000	4.3300	(676.9607)	0.0000	2.6390	(3.7620)	0.0000	2	(1.1230)	01/06/2025
300523.ZK	12/24/2024	SDB3263530575	(3,300.00)	3.0312	(10,942.71)	(10,002.87)	0.0000	4.3300	(676.9607)	0.0000	2.6323	(3.7620)	0.0000	2	(1.1296)	01/06/2025
300523.ZK	12/24/2024	SDB3263530575	(1,500.00)	3.0312	(5,138.46)	(4,546.76)	0.0000	4.3300	(676.9607)	0.0000	1.2361	(1.7100)	0.0000	2	(0.4739)	01/06/2025
300523.ZK	12/24/2024	SDB3263530575	(5,600.00)	3.0312	(19,192.45)	(16,974.57)	0.0000	4.3300	(676.9607)	0.0000	4.6169	(6.3840)	0.0000	2	(1.7671)	01/06/2025
300523.ZK	12/24/2024	SDB3263530575	(1,800.00)	3.0312	(5,892.36)	(5,456.11)	0.0000	4.3300	(676.9607)	0.0000	1.4174	(2.0520)	0.0000	2	(0.6345)	01/06/2025
300523.ZK	12/24/2024	SDB3263530575	(1,000.00)	3.0312	(3,268.33)	(3,031.17)	0.0000	4.3300	(676.9607)	0.0000	0.7862	(1.1400)	0.0000	2	(0.3538)	01/06/2025
300523.ZK	12/24/2024	SDB3263530575	(1,700.00)	3.0312	(5,551.14)	(5,152.99)	0.0000	4.3300	(676.9607)	0.0000	1.3354	(1.9380)	0.0000	2	(0.6026)	01/06/2025
300523.ZK	12/24/2024	SDB3263530575	(2,200.00)	3.0312	(7,176.78)	(6,668.58)	0.0000	4.3300	(676.9607)	0.0000	1.7264	(2.5080)	0.0000	2	(0.7816)	01/06/2025
300523.ZK	12/23/2024	SDB3263530575	(3,300.00)	3.0108	(10,970.53)	(9,935.67)	0.0000	4.3300	(676.9607)	0.0000	1.3195	(1.8683)	0.0000	1	(0.5488)	01/06/2025
300523.ZK	12/23/2024	SDB3263530575	(3,300.00)	3.0108	(10,942.71)	(9,935.67)	0.0000	4.3300	(676.9607)	0.0000	1.3162	(1.8683)	0.0000	1	(0.5522)	01/06/2025
300523.ZK	12/23/2024	SDB3263530575	(1,500.00)	3.0108	(5,138.46)	(4,516.21)	0.0000	4.3300	(676.9607)	0.0000	0.6180	(0.8492)	0.0000	1	(0.2312)	01/06/2025
300523.ZK	12/23/2024	SDB3263530575	(5,600.00)	3.0108	(19,192.45)	(16,860.53)	0.0000	4.3300	(676.9607)	0.0000	2.3084	(3.1705)	0.0000	1	(0.8621)	01/06/2025
300523.ZK	12/23/2024	SDB3263530575	(1,800.00)	3.0108	(5,892.36)	(5,419.46)	0.0000	4.3300	(676.9607)	0.0000	0.7087	(1.0191)	0.0000	1	(0.3104)	01/06/2025
300523.ZK	12/23/2024	SDB3263530575	(1,000.00)	3.0108	(3,268.33)	(3,010.81)	0.0000	4.3300	(676.9607)	0.0000	0.3931	(0.5662)	0.0000	1	(0.1731)	01/06/2025
300523.ZK	12/23/2024	SDB3263530575	(1,700.00)	3.0108	(5,551.14)	(5,118.38)	0.0000	4.3300	(676.9607)	0.0000	0.6777	(0.9625)	0.0000	1	(0.2948)	01/06/2025
300523.ZK	12/23/2024	SDB3263530575	(2,200.00)	3.0108	(7,176.78)	(6,623.78)	0.0000	4.3300	(676.9607)	0.0000	0.8632	(1.2456)	0.0000	1	(0.3824)	01/06/2025
300523.ZK	12/20/2024	SDB3263530575	(3,300.00)	2.9389	(10,970.53)	(9,698.36)	0.0000	4.3300	(676.9607)	0.0000	3.9585	(5.4712)	0.0000	3	(1.5126)	01/06/2025
300523.ZK	12/20/2024	SDB3263530575	(3,300.00)	2.9389	(10,942.71)	(9,698.36)	0.0000	4.3300	(676.9607)	0.0000	3.9485	(5.4712)	0.0000	3	(1.5227)	01/06/2025
300523.ZK	12/20/2024	SDB3263530575	(1,500.00)	2.9389	(5,138.46)	(4,408.35)	0.0000	4.3300	(676.9607)	0.0000	1.8541	(2.4869)	0.0000	3	(0.6328)	01/06/2025
300523.ZK	12/20/2024	SDB3263530575	(5,600.00)	2.9389	(19,192.45)	(16,457.83)	0.0000	4.3300	(676.9607)	0.0000	6.9253	(9.2844)	0.0000	3	(2.3591)	01/06/2025
300523.ZK	12/20/2024	SDB3263530575	(1,800.00)	2.9389	(5,892.36)	(5,290.02)	0.0000	4.3300	(676.9607)	0.0000	2.1262	(2.9843)	0.0000	3	(0.8581)	01/06/2025
300523.ZK	12/20/2024	SDB3263530575	(1,000.00)	2.9389	(3,268.33)	(2,938.90)	0.0000	4.3300	(676.9607)	0.0000	1.1793	(1.6579)	0.0000	3	(0.4786)	01/06/2025
300523.ZK	12/20/2024	SDB3263530575	(1,700.00)	2.9389	(5,551.14)	(4,996.13)	0.0000	4.3300	(676.9607)	0.0000	2.0030	(2.8185)	0.0000	3	(0.8154)	01/06/2025
300523.ZK	12/20/2024	SDB3263530575	(2,200.00)	2.9389	(7,176.78)	(6,465.58)	0.0000	4.3300	(676.9607)	0.0000	2.5896	(3.6475)	0.0000	3	(1.0578)	01/06/2025
300523.ZK	12/19/2024	SDB3263530575	(3,300.00)	3.0587	(10,970.53)	(10,093.79)	0.0000	4.5800	(676.9607)	0.0000	1.3957	(1.8981)	0.0000	1	(0.5024)	01/06/2025
300523.ZK	12/19/2024	SDB3263530575	(3,300.00)	3.0587	(10,942.71)	(10,093.79)	0.0000	4.5800	(676.9607)	0.0000	1.3922	(1.8981)	0.0000	1	(0.5059)	01/06/2025
300523.ZK	12/19/2024	SDB3263530575	(1,500.00)	3.0587	(5,138.46)	(4,588.09)	0.0000	4.5800	(676.9607)	0.0000	0.6537	(0.8628)	0.0000	1	(0.2090)	01/06/2025
300523.ZK	12/19/2024	SDB3263530575	(5,600.00)	3.0587	(19,192.45)	(17,128.86)	0.0000	4.5800	(676.9607)	0.0000	2.4417	(3.2210)	0.0000	1	(0.7793)	01/06/2025
300523.ZK	12/19/2024	SDB3263530575	(1,800.00)	3.0587	(5,892.36)	(5,505.70)	0.0000	4.5800	(676.9607)	0.0000	0.7496	(1.0353)	0.0000	1	(0.2857)	01/06/2025
300523.ZK	12/19/2024	SDB3263530575	(1,000.00)	3.0587	(3,268.33)	(3,058.72)	0.0000	4.5800	(676.9607)	0.0000	0.4158	(0.5752)	0.0000	1	(0.1594)	01/06/2025
300523.ZK	12/19/2024	SDB3263530575	(1,700.00)	3.0587	(5,551.14)	(5,199.83)	0.0000	4.5800	(676.9607)	0.0000	0.7062	(0.9778)	0.0000	1	(0.2716)	01/06/2025
300523.ZK	12/19/2024	SDB3263530575	(2,200.00)	3.0587	(7,176.78)	(6,729.19)	0.0000	4.5800	(676.9607)	0.0000	0.9130	(1.2654)	0.0000	1	(0.3523)	01/06/2025
300523.ZK	12/18/2024	SDB3263530575	(3,300.00)	3.1144	(10,970.53)	(10,277.62)	0.0000	4.5800	(676.9607)	0.0000	1.3957	(1.9327)	0.0000	1	(0.5370)	01/06/2025
300523.ZK	12/18/2024	SDB3263530575	(3,300.00)	3.1144	(10,942.71)	(10,277.62)	0.0000	4.5800	(676.9607)	0.0000	1.3922	(1.9327)	0.0000	1	(0.5405)	01/06/2025
300523.ZK	12/18/2024	SDB3263530575	(1,500.00)	3.1144	(5,138.46)	(4,671.65)	0.0000	4.5800	(676.9607)	0.0000	0.6537	(0.8785)	0.0000	1	(0.2248)	01/06/2025
300523.ZK	12/18/2024	SDB3263530575	(5,600.00)	3.1144	(19,192.45)	(17,440.81)	0.0000	4.5800	(676.9607)	0.0000	2.4417	(3.2797)	0.0000	1	(0.8379)	01/06/2025
300523.ZK	12/18/2024	SDB3263530575	(1,800.00)	3.1144	(5,892.36)	(5,605.98)	0.0000	4.5800	(676.9607)	0.0000	0.7496	(1.0542)	0.0000	1	(0.3045)	01/06/2025
300523.ZK	12/18/2024	SDB3263530575	(1,000.00)	3.1144	(3,268.33)	(3,114.43)	0.0000	4.5800	(676.9607)	0.0000	0.4158	(0.5857)	0.0000	1	(0.1698)	01/06/2025
300523.ZK	12/18/2024	SDB3263530575	(1,700.00)	3.1144	(5,551.14)	(5,294.53)	0.0000	4.5800	(676.9607)	0.0000	0.7062	(0.9956)	0.0000	1	(0.2894)	01/06/2025
300523.ZK	12/18/2024	SDB3263530575	(2,200.00)	3.1144	(7,176.78)	(6,851.75)	0.0000	4.5800	(676.9607)	0.0000	0.9130	(1.2884)	0.0000	1	(0.3754)	01/06/2025
300523.ZK	12/17/2024	SDB3263530575	(3,300.00)	3.2975	(10,970.53)	(10,881.69)	0.0000	4.5800	(676.9607)	0.0000	1.3957	(2.0462)	0.0000	1	(0.6505)	01/06/2025
300523.ZK	12/17/2024	SDB3263530575	(3,300.00)	3.2975	(10,942.71)	(10,881.69)	0.0000	4.5800	(676.9607)	0.0000	1.3922	(2.0462)	0.0000	1	(0.6541)	01/06/2025
300523.ZK	12/17/2024	SDB3263530575	(1,500.00)	3.2975	(5,138.46)	(4,946.22)	0.0000	4.5800	(676.9607)	0.0000	0.6537	(0.9301)	0.0000	1	(0.2764)	01/06/2025
300523.ZK	12/17/2024	SDB3263530575	(5,600.00)	3.2975	(19,192.45)	(18,465.90)	0.0000	4.5800	(676.9607)	0.0000	2.4417	(3.4724)	0.0000	1	(1.0307)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
BEIJING GLOBAL SAFETY TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300523.ZK	12/17/2024	SDB3263530575	(1,800.00)	3.2975	(5,892.36)	(5,935.47)	0.0000	4.5800	(676.9607)	0.0000	0.7496	(1.1161)	0.0000	1	(0.3665)	01/06/2025
300523.ZK	12/17/2024	SDB3263530575	(1,000.00)	3.2975	(3,268.33)	(3,297.48)	0.0000	4.5800	(676.9607)	0.0000	0.4158	(0.6201)	0.0000	1	(0.2043)	01/06/2025
300523.ZK	12/17/2024	SDB3263530575	(1,700.00)	3.2975	(5,551.14)	(5,605.72)	0.0000	4.5800	(676.9607)	0.0000	0.7062	(1.0541)	0.0000	1	(0.3479)	01/06/2025
300523.ZK	12/17/2024	SDB3263530575	(2,200.00)	3.2975	(7,176.78)	(7,254.46)	0.0000	4.5800	(676.9607)	0.0000	0.9130	(1.3642)	0.0000	1	(0.4511)	01/06/2025
300523.ZK	12/16/2024	SDB3263530575	(3,300.00)	3.3266	(10,970.53)	(10,977.79)	0.0000	4.5800	(676.9607)	0.0000	1.3957	(2.0643)	0.0000	1	(0.6686)	01/06/2025
300523.ZK	12/16/2024	SDB3263530575	(3,300.00)	3.3266	(10,942.71)	(10,977.79)	0.0000	4.5800	(676.9607)	0.0000	1.3922	(2.0643)	0.0000	1	(0.6722)	01/06/2025
300523.ZK	12/16/2024	SDB3263530575	(1,500.00)	3.3266	(5,138.46)	(4,989.91)	0.0000	4.5800	(676.9607)	0.0000	0.6537	(0.9383)	0.0000	1	(0.2846)	01/06/2025
300523.ZK	12/16/2024	SDB3263530575	(5,600.00)	3.3266	(19,192.45)	(18,628.98)	0.0000	4.5800	(676.9607)	0.0000	2.4417	(3.5031)	0.0000	1	(1.0614)	01/06/2025
300523.ZK	12/16/2024	SDB3263530575	(1,800.00)	3.3266	(5,892.36)	(5,987.89)	0.0000	4.5800	(676.9607)	0.0000	0.7496	(1.1260)	0.0000	1	(0.3764)	01/06/2025
300523.ZK	12/16/2024	SDB3263530575	(1,000.00)	3.3266	(3,268.33)	(3,326.60)	0.0000	4.5800	(676.9607)	0.0000	0.4158	(0.6256)	0.0000	1	(0.2097)	01/06/2025
300523.ZK	12/16/2024	SDB3263530575	(1,700.00)	3.3266	(5,551.14)	(5,655.23)	0.0000	4.5800	(676.9607)	0.0000	0.7062	(1.0634)	0.0000	1	(0.3572)	01/06/2025
300523.ZK	12/16/2024	SDB3263530575	(2,200.00)	3.3266	(7,176.78)	(7,318.53)	0.0000	4.5800	(676.9607)	0.0000	0.9130	(1.3762)	0.0000	1	(0.4632)	01/06/2025
300523.ZK	12/13/2024	SDB3263530575	(1,500.00)	3.3767	(5,138.46)	(5,065.06)	0.0000	4.5800	(534.4202)	0.0000	1.9612	(2.2557)	0.0000	3	(0.2945)	01/06/2025
300523.ZK	12/13/2024	SDB3263530575	(5,600.00)	3.3767	(19,192.45)	(18,909.54)	0.0000	4.5800	(534.4202)	0.0000	7.3251	(8.4214)	0.0000	3	(1.0962)	01/06/2025
300523.ZK	12/13/2024	SDB3263530575	(1,800.00)	3.3767	(5,892.36)	(6,078.07)	0.0000	4.5800	(534.4202)	0.0000	2.2489	(2.7069)	0.0000	3	(0.4579)	01/06/2025
300523.ZK	12/13/2024	SDB3263530575	(1,000.00)	3.3767	(3,268.33)	(3,376.70)	0.0000	4.5800	(534.4202)	0.0000	1.2474	(1.5038)	0.0000	3	(0.2564)	01/06/2025
300523.ZK	12/13/2024	SDB3263530575	(1,700.00)	3.3767	(5,551.14)	(5,740.40)	0.0000	4.5800	(534.4202)	0.0000	2.1187	(2.5565)	0.0000	3	(0.4378)	01/06/2025
300523.ZK	12/13/2024	SDB3263530575	(2,200.00)	3.3767	(7,176.78)	(7,428.75)	0.0000	4.5800	(534.4202)	0.0000	2.7391	(3.3084)	0.0000	3	(0.5693)	01/06/2025
300523.ZK	12/12/2024	SDB3263530575	(1,500.00)	3.3641	(5,138.46)	(5,046.15)	0.0000	4.5800	(534.4202)	0.0000	0.6537	(0.7491)	0.0000	1	(0.0954)	01/06/2025
300523.ZK	12/12/2024	SDB3263530575	(5,600.00)	3.3641	(19,192.45)	(18,838.95)	0.0000	4.5800	(534.4202)	0.0000	2.4417	(2.7966)	0.0000	1	(0.3549)	01/06/2025
300523.ZK	12/12/2024	SDB3263530575	(1,800.00)	3.3641	(5,892.36)	(6,055.38)	0.0000	4.5800	(534.4202)	0.0000	0.7496	(0.8989)	0.0000	1	(0.1493)	01/06/2025
300523.ZK	12/12/2024	SDB3263530575	(1,000.00)	3.3641	(3,268.33)	(3,364.10)	0.0000	4.5800	(534.4202)	0.0000	0.4158	(0.4994)	0.0000	1	(0.0836)	01/06/2025
300523.ZK	12/12/2024	SDB3263530575	(1,700.00)	3.3641	(5,551.14)	(5,718.97)	0.0000	4.5800	(534.4202)	0.0000	0.7062	(0.8490)	0.0000	1	(0.1428)	01/06/2025
300523.ZK	12/12/2024	SDB3263530575	(2,200.00)	3.3641	(7,176.78)	(7,401.02)	0.0000	4.5800	(534.4202)	0.0000	0.9130	(1.0987)	0.0000	1	(0.1856)	01/06/2025
300523.ZK	12/11/2024	SDB3263530575	(1,500.00)	3.4599	(5,138.46)	(5,189.79)	0.0000	4.5800	(534.4202)	0.0000	0.6537	(0.7704)	0.0000	1	(0.1167)	01/06/2025
300523.ZK	12/11/2024	SDB3263530575	(5,600.00)	3.4599	(19,192.45)	(19,375.22)	0.0000	4.5800	(534.4202)	0.0000	2.4417	(2.8763)	0.0000	1	(0.4345)	01/06/2025
300523.ZK	12/11/2024	SDB3263530575	(1,800.00)	3.4599	(5,892.36)	(6,227.75)	0.0000	4.5800	(534.4202)	0.0000	0.7496	(0.9245)	0.0000	1	(0.1749)	01/06/2025
300523.ZK	12/11/2024	SDB3263530575	(1,000.00)	3.4599	(3,268.33)	(3,459.86)	0.0000	4.5800	(534.4202)	0.0000	0.4158	(0.5136)	0.0000	1	(0.0978)	01/06/2025
300523.ZK	12/11/2024	SDB3263530575	(1,700.00)	3.4599	(5,551.14)	(5,881.76)	0.0000	4.5800	(534.4202)	0.0000	0.7062	(0.8731)	0.0000	1	(0.1669)	01/06/2025
300523.ZK	12/11/2024	SDB3263530575	(2,200.00)	3.4599	(7,176.78)	(7,611.69)	0.0000	4.5800	(534.4202)	0.0000	0.9130	(1.1300)	0.0000	1	(0.2169)	01/06/2025
300523.ZK	12/10/2024	SDB3263530575	(1,800.00)	3.3825	(5,892.36)	(6,088.57)	0.0000	4.5800	(385.4477)	0.0000	0.7496	(0.6519)	0.0000	1	0.0977	01/06/2025
300523.ZK	12/10/2024	SDB3263530575	(1,000.00)	3.3825	(3,268.33)	(3,382.54)	0.0000	4.5800	(385.4477)	0.0000	0.4158	(0.3622)	0.0000	1	0.0536	01/06/2025
300523.ZK	12/10/2024	SDB3263530575	(1,700.00)	3.3825	(5,551.14)	(5,750.32)	0.0000	4.5800	(385.4477)	0.0000	0.7062	(0.6157)	0.0000	1	0.0905	01/06/2025
300523.ZK	12/10/2024	SDB3263530575	(2,200.00)	3.3825	(7,176.78)	(7,441.59)	0.0000	4.5800	(385.4477)	0.0000	0.9130	(0.7968)	0.0000	1	0.1163	01/06/2025
300523.ZK	12/09/2024	SDB3263530575	(1,800.00)	3.2752	(5,892.36)	(5,895.40)	0.0000	4.5800	(385.4477)	0.0000	0.7496	(0.6312)	0.0000	1	0.1184	01/06/2025
300523.ZK	12/09/2024	SDB3263530575	(1,000.00)	3.2752	(3,268.33)	(3,275.22)	0.0000	4.5800	(385.4477)	0.0000	0.4158	(0.3507)	0.0000	1	0.0651	01/06/2025
300523.ZK	12/09/2024	SDB3263530575	(1,700.00)	3.2752	(5,551.14)	(5,567.88)	0.0000	4.5800	(385.4477)	0.0000	0.7062	(0.5961)	0.0000	1	0.1101	01/06/2025
300523.ZK	12/09/2024	SDB3263530575	(2,200.00)	3.2752	(7,176.78)	(7,205.49)	0.0000	4.5800	(385.4477)	0.0000	0.9130	(0.7715)	0.0000	1	0.1416	01/06/2025
300523.ZK	12/06/2024	SDB3263530575	(1,800.00)	3.2756	(5,892.36)	(5,896.02)	0.0000	4.5800	(385.4477)	0.0000	2.2489	(1.8938)	0.0000	3	0.3551	01/06/2025
300523.ZK	12/06/2024	SDB3263530575	(1,000.00)	3.2756	(3,268.33)	(3,275.57)	0.0000	4.5800	(385.4477)	0.0000	1.2474	(1.0521)	0.0000	3	0.1953	01/06/2025
300523.ZK	12/06/2024	SDB3263530575	(1,700.00)	3.2756	(5,551.14)	(5,568.46)	0.0000	4.5800	(385.4477)	0.0000	2.1187	(1.7886)	0.0000	3	0.3301	01/06/2025
300523.ZK	12/06/2024	SDB3263530575	(2,200.00)	3.2756	(7,176.78)	(7,206.25)	0.0000	4.5800	(385.4477)	0.0000	2.7391	(2.3147)	0.0000	3	0.4244	01/06/2025
300523.ZK	12/05/2024	SDB3263530575	(1,700.00)	3.2654	(5,551.14)	(5,551.14)	0.0000	4.5800	(375.0000)	0.0000	0.7062	(0.5782)	0.0000	1	0.1280	01/06/2025
300523.ZK	12/05/2024	SDB3263530575	(2,200.00)	3.2622	(7,176.78)	(7,176.78)	0.0000	4.5800	(375.0000)	0.0000	0.9130	(0.7476)	0.0000	1	0.1655	01/06/2025
TOTAL BEIJING GLOBAL SAFETY TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND												241.0291	(355.0887)	0.0000	(114.0596)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
BEIJING HUALIAN HYPERMARKET CO LTD CMN CLASS A SERIES NORTHBOUND																
600361.SH	01/03/2025	SDB3261439318	(28,800.00)	0.5486	(16,293.57)	(15,799.71)	0.0000	4.3300	(1,782.8061)	0.0000	5.8793	(23.4732)	0.0000	3	(17.5939)	01/06/2025
600361.SH	01/03/2025	SDB3261439318	(14,200.00)	0.5486	(8,053.23)	(7,790.13)	0.0000	4.3300	(1,782.8061)	0.0000	2.9059	(11.5736)	0.0000	3	(8.6677)	01/06/2025
600361.SH	01/03/2025	SDB3261439318	(22,600.00)	0.5486	(13,163.37)	(12,398.38)	0.0000	4.3300	(1,782.8061)	0.0000	4.7498	(18.4199)	0.0000	3	(13.6701)	01/06/2025
600361.SH	01/03/2025	SDB3261439318	(58,400.00)	0.5486	(33,951.13)	(32,038.30)	0.0000	4.3300	(1,782.8061)	0.0000	12.2507	(47.5984)	0.0000	3	(35.3477)	01/06/2025
600361.SH	01/03/2025	SDB3261439318	(32,000.00)	0.5486	(18,867.84)	(17,555.23)	0.0000	4.3300	(1,782.8061)	0.0000	6.8081	(26.0813)	0.0000	3	(19.2732)	01/06/2025
600361.SH	01/03/2025	SDB3261439318	(29,900.00)	0.5486	(17,600.37)	(16,403.17)	0.0000	4.3300	(1,782.8061)	0.0000	6.3508	(24.3697)	0.0000	3	(18.0189)	01/06/2025
600361.SH	01/03/2025	SDB3261439318	(23,400.00)	0.5486	(13,906.88)	(12,837.26)	0.0000	4.3300	(1,782.8061)	0.0000	5.0181	(19.0720)	0.0000	3	(14.0539)	01/06/2025
600361.SH	01/03/2025	SDB3261439318	(100.00)	0.5486	(60.00)	(54.86)	0.0000	4.3300	(1,782.8061)	0.0000	0.0216	(0.0815)	0.0000	3	(0.0599)	01/06/2025
600361.SH	01/03/2025	SDB3261439318	(26,200.00)	0.5486	(15,608.10)	(14,373.35)	0.0000	4.3300	(1,782.8061)	0.0000	5.6319	(21.3541)	0.0000	3	(15.7222)	01/06/2025
600361.SH	01/03/2025	SDB3261439318	(11,100.00)	0.5486	(6,524.29)	(6,089.47)	0.0000	4.3300	(1,782.8061)	0.0000	2.3542	(9.0470)	0.0000	3	(6.6928)	01/06/2025
600361.SH	01/03/2025	SDB3261439318	(16,000.00)	0.5486	(9,352.64)	(8,777.62)	0.0000	4.3300	(1,782.8061)	0.0000	3.3747	(13.0407)	0.0000	3	(9.6659)	01/06/2025
600361.SH	01/03/2025	SDB3261439318	(57,100.00)	0.5486	(33,117.66)	(31,325.12)	0.0000	4.3300	(1,782.8061)	0.0000	11.9500	(46.5388)	0.0000	3	(34.5889)	01/06/2025
600361.SH	01/03/2025	SDB3261439318	(41,000.00)	0.5486	(23,665.77)	(22,492.64)	0.0000	4.3300	(1,782.8061)	0.0000	8.5394	(33.4167)	0.0000	3	(24.8773)	01/06/2025
600361.SH	01/03/2025	SDB3261439318	(43,400.00)	0.5486	(23,870.69)	(23,809.28)	0.0000	4.3300	(1,782.8061)	0.0000	8.6133	(35.3728)	0.0000	3	(26.7594)	01/06/2025
600361.SH	01/03/2025	SDB3261439318	(43,500.00)	0.5486	(23,925.70)	(23,864.14)	0.0000	4.3300	(1,782.8061)	0.0000	8.6332	(35.4543)	0.0000	3	(26.8211)	01/06/2025
600361.SH	01/03/2025	SDB3261439318	(101,300.00)	0.5486	(55,716.62)	(55,573.28)	0.0000	4.3300	(1,782.8061)	0.0000	20.1044	(82.5637)	0.0000	3	(62.4592)	01/06/2025
600361.SH	01/03/2025	SDB3261439318	(10,300.00)	0.5486	(5,665.16)	(5,650.59)	0.0000	4.3300	(1,782.8061)	0.0000	2.0442	(8.3949)	0.0000	3	(6.3507)	01/06/2025
600361.SH	01/03/2025	SDB3261439318	(100.00)	0.5486	(55.00)	(54.86)	0.0000	4.3300	(1,782.8061)	0.0000	0.0198	(0.0815)	0.0000	3	(0.0617)	01/06/2025
600361.SH	01/03/2025	SDB3261439318	(23,100.00)	0.5486	(12,705.37)	(12,672.68)	0.0000	4.3300	(1,782.8061)	0.0000	4.5845	(18.8274)	0.0000	3	(14.2429)	01/06/2025
600361.SH	01/03/2025	SDB3261439318	(25,600.00)	0.5486	(14,080.41)	(14,044.19)	0.0000	4.3300	(1,782.8061)	0.0000	5.0807	(20.8650)	0.0000	3	(15.7844)	01/06/2025
600361.SH	01/03/2025	SDB3261439318	(12,800.00)	0.5486	(7,040.20)	(7,022.09)	0.0000	4.3300	(1,782.8061)	0.0000	2.5403	(10.4325)	0.0000	3	(7.8922)	01/06/2025
600361.SH	01/03/2025	SDB3261439318	(118,861.00)	0.5486	(65,375.45)	(65,207.26)	0.0000	4.3300	(1,782.8061)	0.0000	23.5896	(96.8766)	0.0000	3	(73.2869)	01/06/2025
600361.SH	01/03/2025	SDB3261439318	(27,900.00)	0.5486	(15,345.45)	(15,305.97)	0.0000	4.3300	(1,782.8061)	0.0000	5.5371	(22.7396)	0.0000	3	(17.2025)	01/06/2025
600361.SH	01/02/2025	SDB3261439318	(28,800.00)	0.5573	(16,293.57)	(16,049.40)	0.0000	4.3300	(1,782.8061)	0.0000	1.9598	(7.9480)	0.0000	1	(5.9883)	01/06/2025
600361.SH	01/02/2025	SDB3261439318	(14,200.00)	0.5573	(8,053.23)	(7,913.25)	0.0000	4.3300	(1,782.8061)	0.0000	0.9686	(3.9188)	0.0000	1	(2.9502)	01/06/2025
600361.SH	01/02/2025	SDB3261439318	(22,600.00)	0.5573	(13,163.37)	(12,594.32)	0.0000	4.3300	(1,782.8061)	0.0000	1.5833	(6.2370)	0.0000	1	(4.6537)	01/06/2025
600361.SH	01/02/2025	SDB3261439318	(58,400.00)	0.5573	(33,951.13)	(32,544.63)	0.0000	4.3300	(1,782.8061)	0.0000	4.0836	(16.1169)	0.0000	1	(12.0333)	01/06/2025
600361.SH	01/02/2025	SDB3261439318	(32,000.00)	0.5573	(18,867.84)	(17,832.67)	0.0000	4.3300	(1,782.8061)	0.0000	2.2694	(8.8312)	0.0000	1	(6.5618)	01/06/2025
600361.SH	01/02/2025	SDB3261439318	(29,900.00)	0.5573	(17,600.37)	(16,662.40)	0.0000	4.3300	(1,782.8061)	0.0000	2.1169	(8.2516)	0.0000	1	(6.1347)	01/06/2025
600361.SH	01/02/2025	SDB3261439318	(23,400.00)	0.5573	(13,906.88)	(13,040.14)	0.0000	4.3300	(1,782.8061)	0.0000	1.6727	(6.4578)	0.0000	1	(4.7851)	01/06/2025
600361.SH	01/02/2025	SDB3261439318	(100.00)	0.5573	(60.00)	(55.73)	0.0000	4.3300	(1,782.8061)	0.0000	0.0072	(0.0276)	0.0000	1	(0.0204)	01/06/2025
600361.SH	01/02/2025	SDB3261439318	(26,200.00)	0.5573	(15,608.10)	(14,600.50)	0.0000	4.3300	(1,782.8061)	0.0000	1.8773	(7.2305)	0.0000	1	(5.3532)	01/06/2025
600361.SH	01/02/2025	SDB3261439318	(11,100.00)	0.5573	(6,524.29)	(6,185.71)	0.0000	4.3300	(1,782.8061)	0.0000	0.7847	(3.0633)	0.0000	1	(2.2786)	01/06/2025
600361.SH	01/02/2025	SDB3261439318	(16,000.00)	0.5573	(9,352.64)	(8,916.34)	0.0000	4.3300	(1,782.8061)	0.0000	1.1249	(4.4156)	0.0000	1	(3.2907)	01/06/2025
600361.SH	01/02/2025	SDB3261439318	(57,100.00)	0.5573	(33,117.66)	(31,820.17)	0.0000	4.3300	(1,782.8061)	0.0000	3.9833	(15.7581)	0.0000	1	(11.7748)	01/06/2025
600361.SH	01/02/2025	SDB3261439318	(41,000.00)	0.5573	(23,665.77)	(22,848.11)	0.0000	4.3300	(1,782.8061)	0.0000	2.8465	(11.3149)	0.0000	1	(8.4685)	01/06/2025
600361.SH	01/02/2025	SDB3261439318	(43,400.00)	0.5573	(23,870.69)	(24,185.56)	0.0000	4.3300	(1,782.8061)	0.0000	2.8711	(11.9773)	0.0000	1	(9.1062)	01/06/2025
600361.SH	01/02/2025	SDB3261439318	(43,500.00)	0.5573	(23,925.70)	(24,241.29)	0.0000	4.3300	(1,782.8061)	0.0000	2.8777	(12.0049)	0.0000	1	(9.1271)	01/06/2025
600361.SH	01/02/2025	SDB3261439318	(101,300.00)	0.5573	(55,716.62)	(56,451.55)	0.0000	4.3300	(1,782.8061)	0.0000	6.7015	(27.9562)	0.0000	1	(21.2547)	01/06/2025
600361.SH	01/02/2025	SDB3261439318	(10,300.00)	0.5573	(5,665.16)	(5,739.89)	0.0000	4.3300	(1,782.8061)	0.0000	0.6814	(2.8425)	0.0000	1	(2.1611)	01/06/2025
600361.SH	01/02/2025	SDB3261439318	(100.00)	0.5573	(55.00)	(55.73)	0.0000	4.3300	(1,782.8061)	0.0000	0.0066	(0.0276)	0.0000	1	(0.0210)	01/06/2025
600361.SH	01/02/2025	SDB3261439318	(23,100.00)	0.5573	(12,705.37)	(12,872.96)	0.0000	4.3300	(1,782.8061)	0.0000	1.5282	(6.3750)	0.0000	1	(4.8468)	01/06/2025
600361.SH	01/02/2025	SDB3261439318	(25,600.00)	0.5573	(14,080.41)	(14,266.14)	0.0000	4.3300	(1,782.8061)	0.0000	1.6936	(7.0649)	0.0000	1	(5.3714)	01/06/2025
600361.SH	01/02/2025	SDB3261439318	(12,800.00)	0.5573	(7,040.20)	(7,133.07)	0.0000	4.3300	(1,782.8061)	0.0000	0.8468	(3.5325)	0.0000	1	(2.6857)	01/06/2025
600361.SH	01/02/2025	SDB3261439318	(118,861.00)	0.5573	(65,375.45)	(66,237.79)	0.0000	4.3300	(1,782.8061)	0.0000	7.8632	(32.8025)	0.0000	1	(24.9393)	01/06/2025
600361.SH	01/02/2025	SDB3261439318	(27,900.00)	0.5573	(15,345.45)	(15,447.86)	0.0000	4.3300	(1,782.8061)	0.0000	1.8457	(7.6997)	0.0000	1	(5.8540)	01/06/2025
600361.SH	12/31/2024	SDB3261439318	(28,800.00)	0.5531	(16,293.57)	(15,929.80)	0.0000	4.3300	(1,782.8061)	0.0000	3.9195	(15.7776)	0.0000	2	(11.8581)	01/06/2025
600361.SH	12/31/2024	SDB3261439318	(14,200.00)	0.5531	(8,053.23)	(7,854.28)	0.0000	4.3300	(1,782.8061)	0.0000	1.9372	(7.7793)	0.0000	2	(5.8420)	01/06/2025
600361.SH	12/31/2024	SDB3261439318	(22,600.00)	0.5531	(13,163.37)	(12,500.47)	0.0000	4.3300	(1,782.8061)	0.0000	3.1665	(12.3811)	0.0000	2	(9.2145)	01/06/2025
600361.SH	12/31/2024	SDB3261439318	(58,400.00)	0.5531	(33,951.13)	(32,302.09)	0.0000	4.3300	(1,782.8061)	0.0000	8.1671	(31.9935)	0.0000	2	(23.8264)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
BEIJING HUALIAN HYPERMARKET CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600361.SH	12/31/2024	SDB3261439318	(32,000.00)	0.5531	(18,867.84)	(17,699.78)	0.0000	4.3300	(1,782.8061)	0.0000	4.5388	(17.5307)	0.0000	2	(12.9919)	01/06/2025
600361.SH	12/31/2024	SDB3261439318	(29,900.00)	0.5531	(17,600.37)	(16,538.23)	0.0000	4.3300	(1,782.8061)	0.0000	4.2339	(16.3803)	0.0000	2	(12.1464)	01/06/2025
600361.SH	12/31/2024	SDB3261439318	(23,400.00)	0.5531	(13,906.88)	(12,942.96)	0.0000	4.3300	(1,782.8061)	0.0000	3.3454	(12.8193)	0.0000	2	(9.4740)	01/06/2025
600361.SH	12/31/2024	SDB3261439318	(100.00)	0.5531	(60.00)	(55.31)	0.0000	4.3300	(1,782.8061)	0.0000	0.0144	(0.0548)	0.0000	2	(0.0404)	01/06/2025
600361.SH	12/31/2024	SDB3261439318	(26,200.00)	0.5531	(15,608.10)	(14,491.69)	0.0000	4.3300	(1,782.8061)	0.0000	3.7546	(14.3533)	0.0000	2	(10.5986)	01/06/2025
600361.SH	12/31/2024	SDB3261439318	(11,100.00)	0.5531	(6,524.29)	(6,139.61)	0.0000	4.3300	(1,782.8061)	0.0000	1.5695	(6.0810)	0.0000	2	(4.5115)	01/06/2025
600361.SH	12/31/2024	SDB3261439318	(16,000.00)	0.5531	(9,352.64)	(8,849.89)	0.0000	4.3300	(1,782.8061)	0.0000	2.2498	(8.7654)	0.0000	2	(6.5155)	01/06/2025
600361.SH	12/31/2024	SDB3261439318	(57,100.00)	0.5531	(33,117.66)	(31,583.04)	0.0000	4.3300	(1,782.8061)	0.0000	7.9666	(31.2814)	0.0000	2	(23.3147)	01/06/2025
600361.SH	12/31/2024	SDB3261439318	(41,000.00)	0.5531	(23,665.77)	(22,677.84)	0.0000	4.3300	(1,782.8061)	0.0000	5.6929	(22.4612)	0.0000	2	(16.7683)	01/06/2025
600361.SH	12/31/2024	SDB3261439318	(43,400.00)	0.5531	(23,870.69)	(24,005.32)	0.0000	4.3300	(1,782.8061)	0.0000	5.7422	(23.7760)	0.0000	2	(18.0338)	01/06/2025
600361.SH	12/31/2024	SDB3261439318	(43,500.00)	0.5531	(23,925.70)	(24,060.63)	0.0000	4.3300	(1,782.8061)	0.0000	5.7555	(23.8308)	0.0000	2	(18.0753)	01/06/2025
600361.SH	12/31/2024	SDB3261439318	(101,300.00)	0.5531	(55,716.62)	(56,030.85)	0.0000	4.3300	(1,782.8061)	0.0000	13.4029	(55.4956)	0.0000	2	(42.0927)	01/06/2025
600361.SH	12/31/2024	SDB3261439318	(10,300.00)	0.5531	(5,665.16)	(5,697.12)	0.0000	4.3300	(1,782.8061)	0.0000	1.3628	(5.6427)	0.0000	2	(4.2799)	01/06/2025
600361.SH	12/31/2024	SDB3261439318	(100.00)	0.5531	(55.00)	(55.31)	0.0000	4.3300	(1,782.8061)	0.0000	0.0132	(0.0548)	0.0000	2	(0.0416)	01/06/2025
600361.SH	12/31/2024	SDB3261439318	(23,100.00)	0.5531	(12,705.37)	(12,777.03)	0.0000	4.3300	(1,782.8061)	0.0000	3.0563	(12.6550)	0.0000	2	(9.5986)	01/06/2025
600361.SH	12/31/2024	SDB3261439318	(25,600.00)	0.5531	(14,080.41)	(14,159.82)	0.0000	4.3300	(1,782.8061)	0.0000	3.3871	(14.0246)	0.0000	2	(10.6374)	01/06/2025
600361.SH	12/31/2024	SDB3261439318	(12,800.00)	0.5531	(7,040.20)	(7,079.91)	0.0000	4.3300	(1,782.8061)	0.0000	1.6936	(7.0123)	0.0000	2	(5.3187)	01/06/2025
600361.SH	12/31/2024	SDB3261439318	(118,861.00)	0.5531	(65,375.45)	(65,744.16)	0.0000	4.3300	(1,782.8061)	0.0000	15.7264	(65.1162)	0.0000	2	(49.3897)	01/06/2025
600361.SH	12/31/2024	SDB3261439318	(27,900.00)	0.5531	(15,345.45)	(15,431.99)	0.0000	4.3300	(1,782.8061)	0.0000	3.6914	(15.2846)	0.0000	2	(11.5932)	01/06/2025
600361.SH	12/30/2024	SDB3261439318	(28,800.00)	0.5393	(16,293.57)	(15,532.73)	0.0000	4.3300	(1,782.8061)	0.0000	1.9598	(7.6922)	0.0000	1	(5.7324)	01/06/2025
600361.SH	12/30/2024	SDB3261439318	(14,200.00)	0.5393	(8,053.23)	(7,658.50)	0.0000	4.3300	(1,782.8061)	0.0000	0.9686	(3.7927)	0.0000	1	(2.8240)	01/06/2025
600361.SH	12/30/2024	SDB3261439318	(22,600.00)	0.5393	(13,163.37)	(12,188.88)	0.0000	4.3300	(1,782.8061)	0.0000	1.5833	(6.0362)	0.0000	1	(4.4530)	01/06/2025
600361.SH	12/30/2024	SDB3261439318	(58,400.00)	0.5393	(33,951.13)	(31,496.93)	0.0000	4.3300	(1,782.8061)	0.0000	4.0836	(15.5980)	0.0000	1	(11.5145)	01/06/2025
600361.SH	12/30/2024	SDB3261439318	(32,000.00)	0.5393	(18,867.84)	(17,258.59)	0.0000	4.3300	(1,782.8061)	0.0000	2.2694	(8.5469)	0.0000	1	(6.2775)	01/06/2025
600361.SH	12/30/2024	SDB3261439318	(29,900.00)	0.5393	(17,600.37)	(16,126.00)	0.0000	4.3300	(1,782.8061)	0.0000	2.1169	(7.9860)	0.0000	1	(5.8690)	01/06/2025
600361.SH	12/30/2024	SDB3261439318	(23,400.00)	0.5393	(13,906.88)	(12,620.35)	0.0000	4.3300	(1,782.8061)	0.0000	1.6727	(6.2499)	0.0000	1	(4.5772)	01/06/2025
600361.SH	12/30/2024	SDB3261439318	(100.00)	0.5393	(60.00)	(53.93)	0.0000	4.3300	(1,782.8061)	0.0000	0.0072	(0.0267)	0.0000	1	(0.0195)	01/06/2025
600361.SH	12/30/2024	SDB3261439318	(26,200.00)	0.5393	(15,608.10)	(14,130.47)	0.0000	4.3300	(1,782.8061)	0.0000	1.8773	(6.9977)	0.0000	1	(5.1204)	01/06/2025
600361.SH	12/30/2024	SDB3261439318	(11,100.00)	0.5393	(6,524.29)	(5,986.57)	0.0000	4.3300	(1,782.8061)	0.0000	0.7847	(2.9647)	0.0000	1	(2.1800)	01/06/2025
600361.SH	12/30/2024	SDB3261439318	(16,000.00)	0.5393	(9,352.64)	(8,629.30)	0.0000	4.3300	(1,782.8061)	0.0000	1.1249	(4.2734)	0.0000	1	(3.1485)	01/06/2025
600361.SH	12/30/2024	SDB3261439318	(57,100.00)	0.5393	(33,117.66)	(30,795.80)	0.0000	4.3300	(1,782.8061)	0.0000	3.9833	(15.2508)	0.0000	1	(11.2675)	01/06/2025
600361.SH	12/30/2024	SDB3261439318	(41,000.00)	0.5393	(23,665.77)	(22,112.57)	0.0000	4.3300	(1,782.8061)	0.0000	2.8465	(10.9507)	0.0000	1	(8.1042)	01/06/2025
600361.SH	12/30/2024	SDB3261439318	(43,400.00)	0.5393	(23,870.69)	(23,406.97)	0.0000	4.3300	(1,782.8061)	0.0000	2.8711	(11.5917)	0.0000	1	(8.7206)	01/06/2025
600361.SH	12/30/2024	SDB3261439318	(43,500.00)	0.5393	(23,925.70)	(23,460.90)	0.0000	4.3300	(1,782.8061)	0.0000	2.8777	(11.6184)	0.0000	1	(8.7407)	01/06/2025
600361.SH	12/30/2024	SDB3261439318	(101,300.00)	0.5393	(55,716.62)	(54,634.23)	0.0000	4.3300	(1,782.8061)	0.0000	6.7015	(27.0562)	0.0000	1	(20.3547)	01/06/2025
600361.SH	12/30/2024	SDB3261439318	(10,300.00)	0.5393	(5,665.16)	(5,555.11)	0.0000	4.3300	(1,782.8061)	0.0000	0.6814	(2.7510)	0.0000	1	(2.0696)	01/06/2025
600361.SH	12/30/2024	SDB3261439318	(100.00)	0.5393	(55.00)	(53.93)	0.0000	4.3300	(1,782.8061)	0.0000	0.0066	(0.0267)	0.0000	1	(0.0201)	01/06/2025
600361.SH	12/30/2024	SDB3261439318	(23,100.00)	0.5393	(12,705.37)	(12,458.55)	0.0000	4.3300	(1,782.8061)	0.0000	1.5282	(6.1698)	0.0000	1	(4.6416)	01/06/2025
600361.SH	12/30/2024	SDB3261439318	(25,600.00)	0.5393	(14,080.41)	(13,806.87)	0.0000	4.3300	(1,782.8061)	0.0000	1.6936	(6.8375)	0.0000	1	(5.1439)	01/06/2025
600361.SH	12/30/2024	SDB3261439318	(12,800.00)	0.5393	(7,040.20)	(6,903.44)	0.0000	4.3300	(1,782.8061)	0.0000	0.8468	(3.4187)	0.0000	1	(2.5720)	01/06/2025
600361.SH	12/30/2024	SDB3261439318	(118,861.00)	0.5393	(65,375.45)	(64,105.42)	0.0000	4.3300	(1,782.8061)	0.0000	7.8632	(31.7465)	0.0000	1	(23.8833)	01/06/2025
600361.SH	12/30/2024	SDB3261439318	(27,900.00)	0.5393	(15,345.45)	(15,047.33)	0.0000	4.3300	(1,782.8061)	0.0000	1.8457	(7.4518)	0.0000	1	(5.6061)	01/06/2025
600361.SH	12/27/2024	SDB3261439318	(28,800.00)	0.5624	(16,293.57)	(16,197.03)	0.0000	4.3300	(1,782.8061)	0.0000	5.8793	(24.0635)	0.0000	3	(18.1842)	01/06/2025
600361.SH	12/27/2024	SDB3261439318	(14,200.00)	0.5624	(8,053.23)	(7,986.04)	0.0000	4.3300	(1,782.8061)	0.0000	2.9059	(11.8646)	0.0000	3	(8.9588)	01/06/2025
600361.SH	12/27/2024	SDB3261439318	(22,600.00)	0.5624	(13,163.37)	(12,710.17)	0.0000	4.3300	(1,782.8061)	0.0000	4.7498	(18.8831)	0.0000	3	(14.1334)	01/06/2025
600361.SH	12/27/2024	SDB3261439318	(58,400.00)	0.5624	(33,951.13)	(32,843.98)	0.0000	4.3300	(1,782.8061)	0.0000	12.2507	(48.7954)	0.0000	3	(36.5447)	01/06/2025
600361.SH	12/27/2024	SDB3261439318	(32,000.00)	0.5624	(18,867.84)	(17,996.70)	0.0000	4.3300	(1,782.8061)	0.0000	6.8081	(26.7372)	0.0000	3	(19.9290)	01/06/2025
600361.SH	12/27/2024	SDB3261439318	(29,900.00)	0.5624	(17,600.37)	(16,815.67)	0.0000	4.3300	(1,782.8061)	0.0000	6.3508	(24.9826)	0.0000	3	(18.6318)	01/06/2025
600361.SH	12/27/2024	SDB3261439318	(23,400.00)	0.5624	(13,906.88)	(13,160.09)	0.0000	4.3300	(1,782.8061)	0.0000	5.0181	(19.5516)	0.0000	3	(14.5335)	01/06/2025
600361.SH	12/27/2024	SDB3261439318	(100.00)	0.5624	(60.00)	(56.24)	0.0000	4.3300	(1,782.8061)	0.0000	0.0216	(0.0836)	0.0000	3	(0.0619)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
BEIJING HUALIAN HYPERMARKET CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600361.SH	12/27/2024	SDB3261439318	(26,200.00)	0.5624	(15,608.10)	(14,734.80)	0.0000	4.3300	(1,782.8061)	0.0000	5.6319	(21.8911)	0.0000	3	(16.2592)	01/06/2025
600361.SH	12/27/2024	SDB3261439318	(11,100.00)	0.5624	(6,524.29)	(6,242.61)	0.0000	4.3300	(1,782.8061)	0.0000	2.3542	(9.2745)	0.0000	3	(6.9203)	01/06/2025
600361.SH	12/27/2024	SDB3261439318	(16,000.00)	0.5624	(9,352.64)	(8,998.35)	0.0000	4.3300	(1,782.8061)	0.0000	3.3747	(13.3686)	0.0000	3	(9.9939)	01/06/2025
600361.SH	12/27/2024	SDB3261439318	(57,100.00)	0.5624	(33,117.66)	(32,112.87)	0.0000	4.3300	(1,782.8061)	0.0000	11.9500	(47.7092)	0.0000	3	(35.7592)	01/06/2025
600361.SH	12/27/2024	SDB3261439318	(41,000.00)	0.5624	(23,665.77)	(23,058.28)	0.0000	4.3300	(1,782.8061)	0.0000	8.5394	(34.2570)	0.0000	3	(25.7176)	01/06/2025
600361.SH	12/27/2024	SDB3261439318	(43,400.00)	0.5624	(23,870.69)	(24,408.03)	0.0000	4.3300	(1,782.8061)	0.0000	8.6133	(36.2623)	0.0000	3	(27.6490)	01/06/2025
600361.SH	12/27/2024	SDB3261439318	(43,500.00)	0.5624	(23,925.70)	(24,464.27)	0.0000	4.3300	(1,782.8061)	0.0000	8.6332	(36.3459)	0.0000	3	(27.7127)	01/06/2025
600361.SH	12/27/2024	SDB3261439318	(101,300.00)	0.5624	(55,716.62)	(56,970.82)	0.0000	4.3300	(1,782.8061)	0.0000	20.1044	(84.6399)	0.0000	3	(64.5355)	01/06/2025
600361.SH	12/27/2024	SDB3261439318	(10,300.00)	0.5624	(5,665.16)	(5,792.69)	0.0000	4.3300	(1,782.8061)	0.0000	2.0442	(8.6060)	0.0000	3	(6.5619)	01/06/2025
600361.SH	12/27/2024	SDB3261439318	(100.00)	0.5624	(55.00)	(56.24)	0.0000	4.3300	(1,782.8061)	0.0000	0.0198	(0.0836)	0.0000	3	(0.0637)	01/06/2025
600361.SH	12/27/2024	SDB3261439318	(23,100.00)	0.5624	(12,705.37)	(12,991.37)	0.0000	4.3300	(1,782.8061)	0.0000	4.5845	(19.3009)	0.0000	3	(14.7164)	01/06/2025
600361.SH	12/27/2024	SDB3261439318	(25,600.00)	0.5624	(14,080.41)	(14,397.36)	0.0000	4.3300	(1,782.8061)	0.0000	5.0807	(21.3898)	0.0000	3	(16.3091)	01/06/2025
600361.SH	12/27/2024	SDB3261439318	(12,800.00)	0.5624	(7,040.20)	(7,198.68)	0.0000	4.3300	(1,782.8061)	0.0000	2.5403	(10.6949)	0.0000	3	(8.1545)	01/06/2025
600361.SH	12/27/2024	SDB3261439318	(118,861.00)	0.5624	(65,375.45)	(66,847.07)	0.0000	4.3300	(1,782.8061)	0.0000	23.5896	(99.3128)	0.0000	3	(75.7232)	01/06/2025
600361.SH	12/27/2024	SDB3261439318	(27,900.00)	0.5624	(15,345.45)	(15,690.88)	0.0000	4.3300	(1,782.8061)	0.0000	5.5371	(23.3115)	0.0000	3	(17.7743)	01/06/2025
600361.SH	12/26/2024	SDB3261439318	(28,800.00)	0.5606	(16,293.57)	(16,144.39)	0.0000	4.3300	(1,782.8061)	0.0000	1.9598	(7.9951)	0.0000	1	(6.0353)	01/06/2025
600361.SH	12/26/2024	SDB3261439318	(14,200.00)	0.5606	(8,053.23)	(7,960.08)	0.0000	4.3300	(1,782.8061)	0.0000	0.9686	(3.9420)	0.0000	1	(2.9734)	01/06/2025
600361.SH	12/26/2024	SDB3261439318	(22,600.00)	0.5606	(13,163.37)	(12,668.86)	0.0000	4.3300	(1,782.8061)	0.0000	1.5833	(6.2739)	0.0000	1	(4.6907)	01/06/2025
600361.SH	12/26/2024	SDB3261439318	(58,400.00)	0.5606	(33,951.13)	(32,737.23)	0.0000	4.3300	(1,782.8061)	0.0000	4.0836	(16.2123)	0.0000	1	(12.1287)	01/06/2025
600361.SH	12/26/2024	SDB3261439318	(32,000.00)	0.5606	(18,867.84)	(17,938.21)	0.0000	4.3300	(1,782.8061)	0.0000	2.2694	(8.8834)	0.0000	1	(6.6140)	01/06/2025
600361.SH	12/26/2024	SDB3261439318	(29,900.00)	0.5606	(17,600.37)	(16,761.01)	0.0000	4.3300	(1,782.8061)	0.0000	2.1169	(8.3005)	0.0000	1	(6.1835)	01/06/2025
600361.SH	12/26/2024	SDB3261439318	(23,400.00)	0.5606	(13,906.88)	(13,117.31)	0.0000	4.3300	(1,782.8061)	0.0000	1.6727	(6.4960)	0.0000	1	(4.8233)	01/06/2025
600361.SH	12/26/2024	SDB3261439318	(100.00)	0.5606	(60.00)	(56.06)	0.0000	4.3300	(1,782.8061)	0.0000	0.0072	(0.0278)	0.0000	1	(0.0205)	01/06/2025
600361.SH	12/26/2024	SDB3261439318	(26,200.00)	0.5606	(15,608.10)	(14,686.91)	0.0000	4.3300	(1,782.8061)	0.0000	1.8773	(7.2733)	0.0000	1	(5.3960)	01/06/2025
600361.SH	12/26/2024	SDB3261439318	(11,100.00)	0.5606	(6,524.29)	(6,222.32)	0.0000	4.3300	(1,782.8061)	0.0000	0.7847	(3.0814)	0.0000	1	(2.2967)	01/06/2025
600361.SH	12/26/2024	SDB3261439318	(16,000.00)	0.5606	(9,352.64)	(8,969.10)	0.0000	4.3300	(1,782.8061)	0.0000	1.1249	(4.4417)	0.0000	1	(3.3168)	01/06/2025
600361.SH	12/26/2024	SDB3261439318	(57,100.00)	0.5606	(33,117.66)	(32,008.49)	0.0000	4.3300	(1,782.8061)	0.0000	3.9833	(15.8514)	0.0000	1	(11.8681)	01/06/2025
600361.SH	12/26/2024	SDB3261439318	(41,000.00)	0.5606	(23,665.77)	(22,983.33)	0.0000	4.3300	(1,782.8061)	0.0000	2.8465	(11.3819)	0.0000	1	(8.5354)	01/06/2025
600361.SH	12/26/2024	SDB3261439318	(43,400.00)	0.5606	(23,870.69)	(24,328.69)	0.0000	4.3300	(1,782.8061)	0.0000	2.8711	(12.0482)	0.0000	1	(9.1770)	01/06/2025
600361.SH	12/26/2024	SDB3261439318	(43,500.00)	0.5606	(23,925.70)	(24,384.75)	0.0000	4.3300	(1,782.8061)	0.0000	2.8777	(12.0759)	0.0000	1	(9.1982)	01/06/2025
600361.SH	12/26/2024	SDB3261439318	(101,300.00)	0.5606	(55,716.62)	(56,785.64)	0.0000	4.3300	(1,782.8061)	0.0000	6.7015	(28.1216)	0.0000	1	(21.4201)	01/06/2025
600361.SH	12/26/2024	SDB3261439318	(10,300.00)	0.5606	(5,665.16)	(5,773.86)	0.0000	4.3300	(1,782.8061)	0.0000	0.6814	(2.8594)	0.0000	1	(2.1780)	01/06/2025
600361.SH	12/26/2024	SDB3261439318	(100.00)	0.5606	(55.00)	(56.06)	0.0000	4.3300	(1,782.8061)	0.0000	0.0066	(0.0278)	0.0000	1	(0.0211)	01/06/2025
600361.SH	12/26/2024	SDB3261439318	(23,100.00)	0.5606	(12,705.37)	(12,949.14)	0.0000	4.3300	(1,782.8061)	0.0000	1.5282	(6.4127)	0.0000	1	(4.8846)	01/06/2025
600361.SH	12/26/2024	SDB3261439318	(25,600.00)	0.5606	(14,080.41)	(14,350.57)	0.0000	4.3300	(1,782.8061)	0.0000	1.6936	(7.1067)	0.0000	1	(5.4132)	01/06/2025
600361.SH	12/26/2024	SDB3261439318	(12,800.00)	0.5606	(7,040.20)	(7,175.28)	0.0000	4.3300	(1,782.8061)	0.0000	0.8468	(3.5534)	0.0000	1	(2.7066)	01/06/2025
600361.SH	12/26/2024	SDB3261439318	(118,861.00)	0.5606	(65,375.45)	(66,629.79)	0.0000	4.3300	(1,782.8061)	0.0000	7.8632	(32.9967)	0.0000	1	(25.1335)	01/06/2025
600361.SH	12/26/2024	SDB3261439318	(27,900.00)	0.5606	(15,345.45)	(15,639.88)	0.0000	4.3300	(1,782.8061)	0.0000	1.8457	(7.7452)	0.0000	1	(5.8995)	01/06/2025
600361.SH	12/24/2024	SDB3261439318	(28,800.00)	0.5606	(16,293.57)	(16,144.39)	0.0000	4.3300	(1,782.8061)	0.0000	3.9195	(15.9902)	0.0000	2	(12.0707)	01/06/2025
600361.SH	12/24/2024	SDB3261439318	(14,200.00)	0.5606	(8,053.23)	(7,960.08)	0.0000	4.3300	(1,782.8061)	0.0000	1.9372	(7.8840)	0.0000	2	(5.9468)	01/06/2025
600361.SH	12/24/2024	SDB3261439318	(22,600.00)	0.5606	(13,163.37)	(12,668.86)	0.0000	4.3300	(1,782.8061)	0.0000	3.1665	(12.5478)	0.0000	2	(9.3813)	01/06/2025
600361.SH	12/24/2024	SDB3261439318	(58,400.00)	0.5606	(33,951.13)	(32,737.23)	0.0000	4.3300	(1,782.8061)	0.0000	8.1671	(32.4245)	0.0000	2	(24.2574)	01/06/2025
600361.SH	12/24/2024	SDB3261439318	(32,000.00)	0.5606	(18,867.84)	(17,938.21)	0.0000	4.3300	(1,782.8061)	0.0000	4.5388	(17.7669)	0.0000	2	(13.2281)	01/06/2025
600361.SH	12/24/2024	SDB3261439318	(29,900.00)	0.5606	(17,600.37)	(16,761.01)	0.0000	4.3300	(1,782.8061)	0.0000	4.2339	(16.6009)	0.0000	2	(12.3670)	01/06/2025
600361.SH	12/24/2024	SDB3261439318	(23,400.00)	0.5606	(13,906.88)	(13,117.31)	0.0000	4.3300	(1,782.8061)	0.0000	3.3454	(12.9920)	0.0000	2	(9.6466)	01/06/2025
600361.SH	12/24/2024	SDB3261439318	(100.00)	0.5606	(60.00)	(56.06)	0.0000	4.3300	(1,782.8061)	0.0000	0.0144	(0.0555)	0.0000	2	(0.0411)	01/06/2025
600361.SH	12/24/2024	SDB3261439318	(26,200.00)	0.5606	(15,608.10)	(14,686.91)	0.0000	4.3300	(1,782.8061)	0.0000	3.7546	(14.5466)	0.0000	2	(10.7920)	01/06/2025
600361.SH	12/24/2024	SDB3261439318	(11,100.00)	0.5606	(6,524.29)	(6,222.32)	0.0000	4.3300	(1,782.8061)	0.0000	1.5695	(6.1629)	0.0000	2	(4.5934)	01/06/2025
600361.SH	12/24/2024	SDB3261439318	(16,000.00)	0.5606	(9,352.64)	(8,969.10)	0.0000	4.3300	(1,782.8061)	0.0000	2.2498	(8.8834)	0.0000	2	(6.6336)	01/06/2025
600361.SH	12/24/2024	SDB3261439318	(57,100.00)	0.5606	(33,117.66)	(32,008.49)	0.0000	4.3300	(1,782.8061)	0.0000	7.9666	(31.7027)	0.0000	2	(23.7361)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
BEIJING HUALIAN HYPERMARKET CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600361.SH	12/24/2024	SDB3261439318	(41,000.00)	0.5606	(23,665.77)	(22,983.33)	0.0000	4.3300	(1,782.8061)	0.0000	5.6929	(22.7638)	0.0000	2	(17.0709)	01/06/2025
600361.SH	12/24/2024	SDB3261439318	(43,400.00)	0.5606	(23,870.69)	(24,328.69)	0.0000	4.3300	(1,782.8061)	0.0000	5.7422	(24.0963)	0.0000	2	(18.3541)	01/06/2025
600361.SH	12/24/2024	SDB3261439318	(43,500.00)	0.5606	(23,925.70)	(24,384.75)	0.0000	4.3300	(1,782.8061)	0.0000	5.7555	(24.1518)	0.0000	2	(18.3964)	01/06/2025
600361.SH	12/24/2024	SDB3261439318	(101,300.00)	0.5606	(55,716.62)	(56,785.64)	0.0000	4.3300	(1,782.8061)	0.0000	13.4029	(56.2432)	0.0000	2	(42.8403)	01/06/2025
600361.SH	12/24/2024	SDB3261439318	(10,300.00)	0.5606	(5,665.16)	(5,773.86)	0.0000	4.3300	(1,782.8061)	0.0000	1.3628	(5.7187)	0.0000	2	(4.3559)	01/06/2025
600361.SH	12/24/2024	SDB3261439318	(100.00)	0.5606	(55.00)	(56.06)	0.0000	4.3300	(1,782.8061)	0.0000	0.0132	(0.0555)	0.0000	2	(0.0423)	01/06/2025
600361.SH	12/24/2024	SDB3261439318	(23,100.00)	0.5606	(12,705.37)	(12,949.14)	0.0000	4.3300	(1,782.8061)	0.0000	3.0563	(12.8255)	0.0000	2	(9.7691)	01/06/2025
600361.SH	12/24/2024	SDB3261439318	(25,600.00)	0.5606	(14,080.41)	(14,350.57)	0.0000	4.3300	(1,782.8061)	0.0000	3.3871	(14.2135)	0.0000	2	(10.8264)	01/06/2025
600361.SH	12/24/2024	SDB3261439318	(12,800.00)	0.5606	(7,040.20)	(7,175.28)	0.0000	4.3300	(1,782.8061)	0.0000	1.6936	(7.1067)	0.0000	2	(5.4132)	01/06/2025
600361.SH	12/24/2024	SDB3261439318	(118,861.00)	0.5606	(65,375.45)	(66,629.79)	0.0000	4.3300	(1,782.8061)	0.0000	15.7264	(65.9933)	0.0000	2	(50.2669)	01/06/2025
600361.SH	12/24/2024	SDB3261439318	(27,900.00)	0.5606	(15,345.45)	(15,639.88)	0.0000	4.3300	(1,782.8061)	0.0000	3.6914	(15.4905)	0.0000	2	(11.7990)	01/06/2025
600361.SH	12/23/2024	SDB3261439318	(28,800.00)	0.5638	(16,293.57)	(16,236.14)	0.0000	4.3300	(1,782.8061)	0.0000	1.9598	(8.0405)	0.0000	1	(6.0808)	01/06/2025
600361.SH	12/23/2024	SDB3261439318	(14,200.00)	0.5638	(8,053.23)	(8,005.32)	0.0000	4.3300	(1,782.8061)	0.0000	0.9686	(3.9644)	0.0000	1	(2.9958)	01/06/2025
600361.SH	12/23/2024	SDB3261439318	(22,600.00)	0.5638	(13,163.37)	(12,740.86)	0.0000	4.3300	(1,782.8061)	0.0000	1.5833	(6.3096)	0.0000	1	(4.7263)	01/06/2025
600361.SH	12/23/2024	SDB3261439318	(58,400.00)	0.5638	(33,951.13)	(32,923.29)	0.0000	4.3300	(1,782.8061)	0.0000	4.0836	(16.3044)	0.0000	1	(12.2208)	01/06/2025
600361.SH	12/23/2024	SDB3261439318	(32,000.00)	0.5638	(18,867.84)	(18,040.16)	0.0000	4.3300	(1,782.8061)	0.0000	2.2694	(8.9339)	0.0000	1	(6.6645)	01/06/2025
600361.SH	12/23/2024	SDB3261439318	(29,900.00)	0.5638	(17,600.37)	(16,856.27)	0.0000	4.3300	(1,782.8061)	0.0000	2.1169	(8.3476)	0.0000	1	(6.2307)	01/06/2025
600361.SH	12/23/2024	SDB3261439318	(23,400.00)	0.5638	(13,906.88)	(13,191.87)	0.0000	4.3300	(1,782.8061)	0.0000	1.6727	(6.5329)	0.0000	1	(4.8602)	01/06/2025
600361.SH	12/23/2024	SDB3261439318	(100.00)	0.5638	(60.00)	(56.38)	0.0000	4.3300	(1,782.8061)	0.0000	0.0072	(0.0279)	0.0000	1	(0.0207)	01/06/2025
600361.SH	12/23/2024	SDB3261439318	(26,200.00)	0.5638	(15,608.10)	(14,770.38)	0.0000	4.3300	(1,782.8061)	0.0000	1.8773	(7.3146)	0.0000	1	(5.4373)	01/06/2025
600361.SH	12/23/2024	SDB3261439318	(11,100.00)	0.5638	(6,524.29)	(6,257.68)	0.0000	4.3300	(1,782.8061)	0.0000	0.7847	(3.0990)	0.0000	1	(2.3142)	01/06/2025
600361.SH	12/23/2024	SDB3261439318	(16,000.00)	0.5638	(9,352.64)	(9,020.08)	0.0000	4.3300	(1,782.8061)	0.0000	1.1249	(4.4670)	0.0000	1	(3.3420)	01/06/2025
600361.SH	12/23/2024	SDB3261439318	(57,100.00)	0.5638	(33,117.66)	(32,190.41)	0.0000	4.3300	(1,782.8061)	0.0000	3.9833	(15.9415)	0.0000	1	(11.9581)	01/06/2025
600361.SH	12/23/2024	SDB3261439318	(41,000.00)	0.5638	(23,665.77)	(23,113.96)	0.0000	4.3300	(1,782.8061)	0.0000	2.8465	(11.4466)	0.0000	1	(8.6001)	01/06/2025
600361.SH	12/23/2024	SDB3261439318	(43,400.00)	0.5638	(23,870.69)	(24,466.97)	0.0000	4.3300	(1,782.8061)	0.0000	2.8711	(12.1166)	0.0000	1	(9.2455)	01/06/2025
600361.SH	12/23/2024	SDB3261439318	(43,500.00)	0.5638	(23,925.70)	(24,523.34)	0.0000	4.3300	(1,782.8061)	0.0000	2.8777	(12.1445)	0.0000	1	(9.2668)	01/06/2025
600361.SH	12/23/2024	SDB3261439318	(101,300.00)	0.5638	(55,716.62)	(57,108.38)	0.0000	4.3300	(1,782.8061)	0.0000	6.7015	(28.2814)	0.0000	1	(21.5800)	01/06/2025
600361.SH	12/23/2024	SDB3261439318	(10,300.00)	0.5638	(5,665.16)	(5,806.68)	0.0000	4.3300	(1,782.8061)	0.0000	0.6814	(2.8756)	0.0000	1	(2.1942)	01/06/2025
600361.SH	12/23/2024	SDB3261439318	(100.00)	0.5638	(55.00)	(56.38)	0.0000	4.3300	(1,782.8061)	0.0000	0.0066	(0.0279)	0.0000	1	(0.0213)	01/06/2025
600361.SH	12/23/2024	SDB3261439318	(23,100.00)	0.5638	(12,705.37)	(13,022.74)	0.0000	4.3300	(1,782.8061)	0.0000	1.5282	(6.4492)	0.0000	1	(4.9210)	01/06/2025
600361.SH	12/23/2024	SDB3261439318	(25,600.00)	0.5638	(14,080.41)	(14,432.13)	0.0000	4.3300	(1,782.8061)	0.0000	1.6936	(7.1471)	0.0000	1	(5.4536)	01/06/2025
600361.SH	12/23/2024	SDB3261439318	(12,800.00)	0.5638	(7,040.20)	(7,216.06)	0.0000	4.3300	(1,782.8061)	0.0000	0.8468	(3.5736)	0.0000	1	(2.7268)	01/06/2025
600361.SH	12/23/2024	SDB3261439318	(118,861.00)	0.5638	(65,375.45)	(67,008.48)	0.0000	4.3300	(1,782.8061)	0.0000	7.8632	(33.1842)	0.0000	1	(25.3210)	01/06/2025
600361.SH	12/23/2024	SDB3261439318	(27,900.00)	0.5638	(15,345.45)	(15,728.76)	0.0000	4.3300	(1,782.8061)	0.0000	1.8457	(7.7893)	0.0000	1	(5.9435)	01/06/2025
600361.SH	12/20/2024	SDB3261439318	(28,800.00)	0.5623	(16,293.57)	(16,193.43)	0.0000	4.3300	(1,782.8061)	0.0000	5.8793	(24.0581)	0.0000	3	(18.1789)	01/06/2025
600361.SH	12/20/2024	SDB3261439318	(14,200.00)	0.5623	(8,053.23)	(7,984.26)	0.0000	4.3300	(1,782.8061)	0.0000	2.9059	(11.8620)	0.0000	3	(8.9561)	01/06/2025
600361.SH	12/20/2024	SDB3261439318	(22,600.00)	0.5623	(13,163.37)	(12,707.35)	0.0000	4.3300	(1,782.8061)	0.0000	4.7498	(18.8789)	0.0000	3	(14.1292)	01/06/2025
600361.SH	12/20/2024	SDB3261439318	(58,400.00)	0.5623	(33,951.13)	(32,836.68)	0.0000	4.3300	(1,782.8061)	0.0000	12.2507	(48.7845)	0.0000	3	(36.5338)	01/06/2025
600361.SH	12/20/2024	SDB3261439318	(32,000.00)	0.5623	(18,867.84)	(17,992.70)	0.0000	4.3300	(1,782.8061)	0.0000	6.8081	(26.7313)	0.0000	3	(19.9231)	01/06/2025
600361.SH	12/20/2024	SDB3261439318	(29,900.00)	0.5623	(17,600.37)	(16,811.93)	0.0000	4.3300	(1,782.8061)	0.0000	6.3508	(24.9770)	0.0000	3	(18.6262)	01/06/2025
600361.SH	12/20/2024	SDB3261439318	(23,400.00)	0.5623	(13,906.88)	(13,157.16)	0.0000	4.3300	(1,782.8061)	0.0000	5.0181	(19.5472)	0.0000	3	(14.5292)	01/06/2025
600361.SH	12/20/2024	SDB3261439318	(100.00)	0.5623	(60.00)	(56.23)	0.0000	4.3300	(1,782.8061)	0.0000	0.0216	(0.0835)	0.0000	3	(0.0619)	01/06/2025
600361.SH	12/20/2024	SDB3261439318	(26,200.00)	0.5623	(15,608.10)	(14,731.53)	0.0000	4.3300	(1,782.8061)	0.0000	5.6319	(21.8862)	0.0000	3	(16.2543)	01/06/2025
600361.SH	12/20/2024	SDB3261439318	(11,100.00)	0.5623	(6,524.29)	(6,241.22)	0.0000	4.3300	(1,782.8061)	0.0000	2.3542	(9.2724)	0.0000	3	(6.9182)	01/06/2025
600361.SH	12/20/2024	SDB3261439318	(16,000.00)	0.5623	(9,352.64)	(8,996.35)	0.0000	4.3300	(1,782.8061)	0.0000	3.3747	(13.3656)	0.0000	3	(9.9909)	01/06/2025
600361.SH	12/20/2024	SDB3261439318	(57,100.00)	0.5623	(33,117.66)	(32,105.73)	0.0000	4.3300	(1,782.8061)	0.0000	11.9500	(47.6986)	0.0000	3	(35.7486)	01/06/2025
600361.SH	12/20/2024	SDB3261439318	(41,000.00)	0.5623	(23,665.77)	(23,053.15)	0.0000	4.3300	(1,782.8061)	0.0000	8.5394	(34.2494)	0.0000	3	(25.7100)	01/06/2025
600361.SH	12/20/2024	SDB3261439318	(43,400.00)	0.5623	(23,870.69)	(24,402.60)	0.0000	4.3300	(1,782.8061)	0.0000	8.6133	(36.2543)	0.0000	3	(27.6409)	01/06/2025
600361.SH	12/20/2024	SDB3261439318	(43,500.00)	0.5623	(23,925.70)	(24,458.83)	0.0000	4.3300	(1,782.8061)	0.0000	8.6332	(36.3378)	0.0000	3	(27.7046)	01/06/2025
600361.SH	12/20/2024	SDB3261439318	(101,300.00)	0.5623	(55,716.62)	(56,958.15)	0.0000	4.3300	(1,782.8061)	0.0000	20.1044	(84.6211)	0.0000	3	(64.5167)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
BEIJING HUALIAN HYPERMARKET CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600361.SH	12/20/2024	SDB3261439318	(10,300.00)	0.5623	(5,665.16)	(5,791.40)	0.0000	4.3300	(1,782.8061)	0.0000	2.0442	(8.6041)	0.0000	3	(6.5599)	01/06/2025
600361.SH	12/20/2024	SDB3261439318	(100.00)	0.5623	(55.00)	(56.23)	0.0000	4.3300	(1,782.8061)	0.0000	0.0198	(0.0835)	0.0000	3	(0.0637)	01/06/2025
600361.SH	12/20/2024	SDB3261439318	(23,100.00)	0.5623	(12,705.37)	(12,988.48)	0.0000	4.3300	(1,782.8061)	0.0000	4.5845	(19.2966)	0.0000	3	(14.7121)	01/06/2025
600361.SH	12/20/2024	SDB3261439318	(25,600.00)	0.5623	(14,080.41)	(14,394.16)	0.0000	4.3300	(1,782.8061)	0.0000	5.0807	(21.3850)	0.0000	3	(16.3043)	01/06/2025
600361.SH	12/20/2024	SDB3261439318	(12,800.00)	0.5623	(7,040.20)	(7,197.08)	0.0000	4.3300	(1,782.8061)	0.0000	2.5403	(10.6925)	0.0000	3	(8.1522)	01/06/2025
600361.SH	12/20/2024	SDB3261439318	(118,861.00)	0.5623	(65,375.45)	(66,832.21)	0.0000	4.3300	(1,782.8061)	0.0000	23.5896	(99.2907)	0.0000	3	(75.7011)	01/06/2025
600361.SH	12/20/2024	SDB3261439318	(27,900.00)	0.5623	(15,345.45)	(15,687.39)	0.0000	4.3300	(1,782.8061)	0.0000	5.5371	(23.3063)	0.0000	3	(17.7692)	01/06/2025
600361.SH	12/19/2024	SDB3261439318	(22,600.00)	0.5791	(13,163.37)	(13,087.34)	0.0000	4.5800	(1,787.7197)	0.0000	1.6747	(6.4990)	0.0000	1	(4.8244)	01/06/2025
600361.SH	12/19/2024	SDB3261439318	(58,400.00)	0.5791	(33,951.13)	(33,818.62)	0.0000	4.5800	(1,787.7197)	0.0000	4.3193	(16.7939)	0.0000	1	(12.4746)	01/06/2025
600361.SH	12/19/2024	SDB3261439318	(32,000.00)	0.5791	(18,867.84)	(18,530.75)	0.0000	4.5800	(1,787.7197)	0.0000	2.4004	(9.2022)	0.0000	1	(6.8018)	01/06/2025
600361.SH	12/19/2024	SDB3261439318	(29,900.00)	0.5791	(17,600.37)	(17,314.67)	0.0000	4.5800	(1,787.7197)	0.0000	2.2392	(8.5983)	0.0000	1	(6.3591)	01/06/2025
600361.SH	12/19/2024	SDB3261439318	(23,400.00)	0.5791	(13,906.88)	(13,550.61)	0.0000	4.5800	(1,787.7197)	0.0000	1.7693	(6.7291)	0.0000	1	(4.9598)	01/06/2025
600361.SH	12/19/2024	SDB3261439318	(100.00)	0.5791	(60.00)	(57.91)	0.0000	4.5800	(1,787.7197)	0.0000	0.0076	(0.0288)	0.0000	1	(0.0211)	01/06/2025
600361.SH	12/19/2024	SDB3261439318	(26,200.00)	0.5791	(15,608.10)	(15,172.05)	0.0000	4.5800	(1,787.7197)	0.0000	1.9857	(7.5343)	0.0000	1	(5.5486)	01/06/2025
600361.SH	12/19/2024	SDB3261439318	(11,100.00)	0.5791	(6,524.29)	(6,427.85)	0.0000	4.5800	(1,787.7197)	0.0000	0.8300	(3.1920)	0.0000	1	(2.3620)	01/06/2025
600361.SH	12/19/2024	SDB3261439318	(16,000.00)	0.5791	(9,352.64)	(9,356.38)	0.0000	4.5800	(1,787.7197)	0.0000	1.1899	(4.6011)	0.0000	1	(3.4112)	01/06/2025
600361.SH	12/19/2024	SDB3261439318	(57,100.00)	0.5791	(33,117.66)	(33,065.81)	0.0000	4.5800	(1,787.7197)	0.0000	4.2133	(16.4201)	0.0000	1	(12.2068)	01/06/2025
600361.SH	12/19/2024	SDB3261439318	(41,000.00)	0.5791	(23,665.77)	(23,742.53)	0.0000	4.5800	(1,787.7197)	0.0000	3.0108	(11.7903)	0.0000	1	(8.7795)	01/06/2025
600361.SH	12/19/2024	SDB3261439318	(43,400.00)	0.5791	(23,870.69)	(25,132.33)	0.0000	4.5800	(1,787.7197)	0.0000	3.0369	(12.4804)	0.0000	1	(9.4436)	01/06/2025
600361.SH	12/19/2024	SDB3261439318	(43,500.00)	0.5791	(23,925.70)	(25,190.24)	0.0000	4.5800	(1,787.7197)	0.0000	3.0439	(12.5092)	0.0000	1	(9.4653)	01/06/2025
600361.SH	12/19/2024	SDB3261439318	(101,300.00)	0.5791	(55,716.62)	(58,661.41)	0.0000	4.5800	(1,787.7197)	0.0000	7.0884	(29.1306)	0.0000	1	(22.0422)	01/06/2025
600361.SH	12/19/2024	SDB3261439318	(10,300.00)	0.5791	(5,665.16)	(5,964.59)	0.0000	4.5800	(1,787.7197)	0.0000	0.7207	(2.9619)	0.0000	1	(2.2412)	01/06/2025
600361.SH	12/19/2024	SDB3261439318	(100.00)	0.5791	(55.00)	(57.91)	0.0000	4.5800	(1,787.7197)	0.0000	0.0070	(0.0288)	0.0000	1	(0.0218)	01/06/2025
600361.SH	12/19/2024	SDB3261439318	(23,100.00)	0.5791	(12,705.37)	(13,376.89)	0.0000	4.5800	(1,787.7197)	0.0000	1.6164	(6.6428)	0.0000	1	(5.0264)	01/06/2025
600361.SH	12/19/2024	SDB3261439318	(25,600.00)	0.5791	(14,080.41)	(14,824.60)	0.0000	4.5800	(1,787.7197)	0.0000	1.7913	(7.3617)	0.0000	1	(5.5704)	01/06/2025
600361.SH	12/19/2024	SDB3261439318	(12,800.00)	0.5791	(7,040.20)	(7,412.30)	0.0000	4.5800	(1,787.7197)	0.0000	0.8957	(3.6809)	0.0000	1	(2.7852)	01/06/2025
600361.SH	12/19/2024	SDB3261439318	(118,861.00)	0.5791	(65,375.45)	(68,830.74)	0.0000	4.5800	(1,787.7197)	0.0000	8.3172	(34.1806)	0.0000	1	(25.8634)	01/06/2025
600361.SH	12/19/2024	SDB3261439318	(27,900.00)	0.5791	(15,345.45)	(16,156.50)	0.0000	4.5800	(1,787.7197)	0.0000	1.9523	(8.0231)	0.0000	1	(6.0709)	01/06/2025
600361.SH	12/18/2024	SDB3261439318	(32,000.00)	0.5872	(18,867.84)	(18,790.85)	0.0000	4.5800	(1,798.7586)	0.0000	2.4004	(9.3889)	0.0000	1	(6.9885)	01/06/2025
600361.SH	12/18/2024	SDB3261439318	(29,900.00)	0.5872	(17,600.37)	(17,557.70)	0.0000	4.5800	(1,798.7586)	0.0000	2.2392	(8.7728)	0.0000	1	(6.5336)	01/06/2025
600361.SH	12/18/2024	SDB3261439318	(23,400.00)	0.5872	(13,906.88)	(13,740.81)	0.0000	4.5800	(1,798.7586)	0.0000	1.7693	(6.8657)	0.0000	1	(5.0964)	01/06/2025
600361.SH	12/18/2024	SDB3261439318	(100.00)	0.5872	(60.00)	(58.72)	0.0000	4.5800	(1,798.7586)	0.0000	0.0076	(0.0293)	0.0000	1	(0.0217)	01/06/2025
600361.SH	12/18/2024	SDB3261439318	(26,200.00)	0.5872	(15,608.10)	(15,385.01)	0.0000	4.5800	(1,798.7586)	0.0000	1.9857	(7.6872)	0.0000	1	(5.7015)	01/06/2025
600361.SH	12/18/2024	SDB3261439318	(11,100.00)	0.5872	(6,524.29)	(6,518.08)	0.0000	4.5800	(1,798.7586)	0.0000	0.8300	(3.2568)	0.0000	1	(2.4268)	01/06/2025
600361.SH	12/18/2024	SDB3261439318	(16,000.00)	0.5872	(9,352.64)	(9,395.42)	0.0000	4.5800	(1,798.7586)	0.0000	1.1899	(4.6945)	0.0000	1	(3.5046)	01/06/2025
600361.SH	12/18/2024	SDB3261439318	(57,100.00)	0.5872	(33,117.66)	(33,529.92)	0.0000	4.5800	(1,798.7586)	0.0000	4.2133	(16.7534)	0.0000	1	(12.5401)	01/06/2025
600361.SH	12/18/2024	SDB3261439318	(41,000.00)	0.5872	(23,665.77)	(24,075.77)	0.0000	4.5800	(1,798.7586)	0.0000	3.0108	(12.0296)	0.0000	1	(9.0188)	01/06/2025
600361.SH	12/18/2024	SDB3261439318	(43,400.00)	0.5872	(23,870.69)	(25,485.09)	0.0000	4.5800	(1,798.7586)	0.0000	3.0369	(12.7338)	0.0000	1	(9.6969)	01/06/2025
600361.SH	12/18/2024	SDB3261439318	(43,500.00)	0.5872	(23,925.70)	(25,543.81)	0.0000	4.5800	(1,798.7586)	0.0000	3.0439	(12.7631)	0.0000	1	(9.7192)	01/06/2025
600361.SH	12/18/2024	SDB3261439318	(101,300.00)	0.5872	(55,716.62)	(59,484.78)	0.0000	4.5800	(1,798.7586)	0.0000	7.0884	(29.7219)	0.0000	1	(22.6335)	01/06/2025
600361.SH	12/18/2024	SDB3261439318	(10,300.00)	0.5872	(5,665.16)	(6,048.30)	0.0000	4.5800	(1,798.7586)	0.0000	0.7207	(3.0221)	0.0000	1	(2.3013)	01/06/2025
600361.SH	12/18/2024	SDB3261439318	(100.00)	0.5872	(55.00)	(58.72)	0.0000	4.5800	(1,798.7586)	0.0000	0.0070	(0.0293)	0.0000	1	(0.0223)	01/06/2025
600361.SH	12/18/2024	SDB3261439318	(23,100.00)	0.5872	(12,705.37)	(13,564.64)	0.0000	4.5800	(1,798.7586)	0.0000	1.6164	(6.7776)	0.0000	1	(5.1612)	01/06/2025
600361.SH	12/18/2024	SDB3261439318	(25,600.00)	0.5872	(14,080.41)	(15,032.68)	0.0000	4.5800	(1,798.7586)	0.0000	1.7913	(7.5112)	0.0000	1	(5.7198)	01/06/2025
600361.SH	12/18/2024	SDB3261439318	(12,800.00)	0.5872	(7,040.20)	(7,516.34)	0.0000	4.5800	(1,798.7586)	0.0000	0.8957	(3.7556)	0.0000	1	(2.8599)	01/06/2025
600361.SH	12/18/2024	SDB3261439318	(118,861.00)	0.5872	(65,375.45)	(69,796.84)	0.0000	4.5800	(1,798.7586)	0.0000	8.3172	(34.8744)	0.0000	1	(26.5571)	01/06/2025
600361.SH	12/18/2024	SDB3261439318	(27,900.00)	0.5872	(15,345.45)	(16,383.27)	0.0000	4.5800	(1,798.7586)	0.0000	1.9523	(8.1860)	0.0000	1	(6.2337)	01/06/2025
600361.SH	12/17/2024	SDB3261439318	(23,400.00)	0.6014	(13,906.88)	(14,073.20)	0.0000	4.5800	(1,803.9465)	0.0000	1.7693	(7.0520)	0.0000	1	(5.2828)	01/06/2025
600361.SH	12/17/2024	SDB3261439318	(100.00)	0.6014	(60.00)	(60.14)	0.0000	4.5800	(1,803.9465)	0.0000	0.0076	(0.0301)	0.0000	1	(0.0225)	01/06/2025
600361.SH	12/17/2024	SDB3261439318	(26,200.00)	0.6014	(15,608.10)	(15,757.18)	0.0000	4.5800	(1,803.9465)	0.0000	1.9857	(7.8959)	0.0000	1	(5.9102)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
BEIJING HUALIAN HYPERMARKET CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600361.SH	12/17/2024	SDB3261439318	(11,100.00)	0.6014	(6,524.29)	(6,675.75)	0.0000	4.5800	(1,803.9465)	0.0000	0.8300	(3.3452)	0.0000	1	(2.5152)	01/06/2025
600361.SH	12/17/2024	SDB3261439318	(16,000.00)	0.6014	(9,352.64)	(9,622.70)	0.0000	4.5800	(1,803.9465)	0.0000	1.1899	(4.8219)	0.0000	1	(3.6320)	01/06/2025
600361.SH	12/17/2024	SDB3261439318	(57,100.00)	0.6014	(33,117.66)	(34,341.02)	0.0000	4.5800	(1,803.9465)	0.0000	4.2133	(17.2082)	0.0000	1	(12.9949)	01/06/2025
600361.SH	12/17/2024	SDB3261439318	(41,000.00)	0.6014	(23,665.77)	(24,658.18)	0.0000	4.5800	(1,803.9465)	0.0000	3.0108	(12.3561)	0.0000	1	(9.3453)	01/06/2025
600361.SH	12/17/2024	SDB3261439318	(43,400.00)	0.6014	(23,870.69)	(26,101.58)	0.0000	4.5800	(1,803.9465)	0.0000	3.0369	(13.0794)	0.0000	1	(10.0425)	01/06/2025
600361.SH	12/17/2024	SDB3261439318	(43,500.00)	0.6014	(23,925.70)	(26,161.73)	0.0000	4.5800	(1,803.9465)	0.0000	3.0439	(13.1095)	0.0000	1	(10.0657)	01/06/2025
600361.SH	12/17/2024	SDB3261439318	(101,300.00)	0.6014	(55,716.62)	(60,923.74)	0.0000	4.5800	(1,803.9465)	0.0000	7.0884	(30.5287)	0.0000	1	(23.4403)	01/06/2025
600361.SH	12/17/2024	SDB3261439318	(10,300.00)	0.6014	(5,665.16)	(6,194.62)	0.0000	4.5800	(1,803.9465)	0.0000	0.7207	(3.1041)	0.0000	1	(2.3834)	01/06/2025
600361.SH	12/17/2024	SDB3261439318	(100.00)	0.6014	(55.00)	(60.14)	0.0000	4.5800	(1,803.9465)	0.0000	0.0070	(0.0301)	0.0000	1	(0.0231)	01/06/2025
600361.SH	12/17/2024	SDB3261439318	(23,100.00)	0.6014	(12,705.37)	(13,892.78)	0.0000	4.5800	(1,803.9465)	0.0000	1.6164	(6.9616)	0.0000	1	(5.3452)	01/06/2025
600361.SH	12/17/2024	SDB3261439318	(25,600.00)	0.6014	(14,080.41)	(15,396.33)	0.0000	4.5800	(1,803.9465)	0.0000	1.7913	(7.7150)	0.0000	1	(5.9237)	01/06/2025
600361.SH	12/17/2024	SDB3261439318	(12,800.00)	0.6014	(7,040.20)	(7,698.16)	0.0000	4.5800	(1,803.9465)	0.0000	0.8957	(3.8575)	0.0000	1	(2.9619)	01/06/2025
600361.SH	12/17/2024	SDB3261439318	(118,861.00)	0.6014	(65,375.45)	(71,485.26)	0.0000	4.5800	(1,803.9465)	0.0000	8.3172	(35.8210)	0.0000	1	(27.5038)	01/06/2025
600361.SH	12/17/2024	SDB3261439318	(27,900.00)	0.6014	(15,345.45)	(16,779.59)	0.0000	4.5800	(1,803.9465)	0.0000	1.9523	(8.4082)	0.0000	1	(6.4559)	01/06/2025
600361.SH	12/16/2024	SDB3261439318	(11,100.00)	0.5939	(6,524.29)	(6,592.71)	0.0000	4.5800	(1,785.6331)	0.0000	0.8300	(3.2700)	0.0000	1	(2.4400)	01/06/2025
600361.SH	12/16/2024	SDB3261439318	(16,000.00)	0.5939	(9,352.64)	(9,503.01)	0.0000	4.5800	(1,785.6331)	0.0000	1.1899	(4.7136)	0.0000	1	(3.5237)	01/06/2025
600361.SH	12/16/2024	SDB3261439318	(57,100.00)	0.5939	(33,117.66)	(33,913.86)	0.0000	4.5800	(1,785.6331)	0.0000	4.2133	(16.8216)	0.0000	1	(12.6083)	01/06/2025
600361.SH	12/16/2024	SDB3261439318	(41,000.00)	0.5939	(23,665.77)	(24,351.46)	0.0000	4.5800	(1,785.6331)	0.0000	3.0108	(12.0785)	0.0000	1	(9.0677)	01/06/2025
600361.SH	12/16/2024	SDB3261439318	(43,400.00)	0.5939	(23,870.69)	(25,776.91)	0.0000	4.5800	(1,785.6331)	0.0000	3.0369	(12.7856)	0.0000	1	(9.7487)	01/06/2025
600361.SH	12/16/2024	SDB3261439318	(43,500.00)	0.5939	(23,925.70)	(25,836.30)	0.0000	4.5800	(1,785.6331)	0.0000	3.0439	(12.8150)	0.0000	1	(9.7712)	01/06/2025
600361.SH	12/16/2024	SDB3261439318	(101,300.00)	0.5939	(55,716.62)	(60,165.92)	0.0000	4.5800	(1,785.6331)	0.0000	7.0884	(29.8428)	0.0000	1	(22.7545)	01/06/2025
600361.SH	12/16/2024	SDB3261439318	(10,300.00)	0.5939	(5,665.16)	(6,117.56)	0.0000	4.5800	(1,785.6331)	0.0000	0.7207	(3.0344)	0.0000	1	(2.3136)	01/06/2025
600361.SH	12/16/2024	SDB3261439318	(100.00)	0.5939	(55.00)	(59.39)	0.0000	4.5800	(1,785.6331)	0.0000	0.0070	(0.0295)	0.0000	1	(0.0225)	01/06/2025
600361.SH	12/16/2024	SDB3261439318	(23,100.00)	0.5939	(12,705.37)	(13,719.97)	0.0000	4.5800	(1,785.6331)	0.0000	1.6164	(6.8052)	0.0000	1	(5.1888)	01/06/2025
600361.SH	12/16/2024	SDB3261439318	(25,600.00)	0.5939	(14,080.41)	(15,204.81)	0.0000	4.5800	(1,785.6331)	0.0000	1.7913	(7.5417)	0.0000	1	(5.7504)	01/06/2025
600361.SH	12/16/2024	SDB3261439318	(12,800.00)	0.5939	(7,040.20)	(7,602.41)	0.0000	4.5800	(1,785.6331)	0.0000	0.8957	(3.7709)	0.0000	1	(2.8752)	01/06/2025
600361.SH	12/16/2024	SDB3261439318	(118,861.00)	0.5939	(65,375.45)	(70,596.06)	0.0000	4.5800	(1,785.6331)	0.0000	8.3172	(35.0163)	0.0000	1	(26.6991)	01/06/2025
600361.SH	12/16/2024	SDB3261439318	(27,900.00)	0.5939	(15,345.45)	(16,570.87)	0.0000	4.5800	(1,785.6331)	0.0000	1.9523	(8.2193)	0.0000	1	(6.2670)	01/06/2025
600361.SH	12/13/2024	SDB3261439318	(57,100.00)	0.5743	(33,117.66)	(32,791.84)	0.0000	4.5800	(1,760.7117)	0.0000	12.6399	(48.1142)	0.0000	3	(35.4742)	01/06/2025
600361.SH	12/13/2024	SDB3261439318	(41,000.00)	0.5743	(23,665.77)	(23,545.81)	0.0000	4.5800	(1,760.7117)	0.0000	9.0324	(34.5478)	0.0000	3	(25.5154)	01/06/2025
600361.SH	12/13/2024	SDB3261439318	(43,400.00)	0.5743	(23,870.69)	(24,924.10)	0.0000	4.5800	(1,760.7117)	0.0000	9.1106	(36.5701)	0.0000	3	(27.4595)	01/06/2025
600361.SH	12/13/2024	SDB3261439318	(43,500.00)	0.5743	(23,925.70)	(24,981.53)	0.0000	4.5800	(1,760.7117)	0.0000	9.1316	(36.6544)	0.0000	3	(27.5227)	01/06/2025
600361.SH	12/13/2024	SDB3261439318	(101,300.00)	0.5743	(55,716.62)	(58,175.37)	0.0000	4.5800	(1,760.7117)	0.0000	21.2652	(85.3584)	0.0000	3	(64.0932)	01/06/2025
600361.SH	12/13/2024	SDB3261439318	(10,300.00)	0.5743	(5,665.16)	(5,915.17)	0.0000	4.5800	(1,760.7117)	0.0000	2.1622	(8.6791)	0.0000	3	(6.5169)	01/06/2025
600361.SH	12/13/2024	SDB3261439318	(100.00)	0.5743	(55.00)	(57.43)	0.0000	4.5800	(1,760.7117)	0.0000	0.0210	(0.0843)	0.0000	3	(0.0633)	01/06/2025
600361.SH	12/13/2024	SDB3261439318	(23,100.00)	0.5743	(12,705.37)	(13,266.05)	0.0000	4.5800	(1,760.7117)	0.0000	4.8492	(19.4647)	0.0000	3	(14.6155)	01/06/2025
600361.SH	12/13/2024	SDB3261439318	(25,600.00)	0.5743	(14,080.41)	(14,701.77)	0.0000	4.5800	(1,760.7117)	0.0000	5.3740	(21.5713)	0.0000	3	(16.1973)	01/06/2025
600361.SH	12/13/2024	SDB3261439318	(12,800.00)	0.5743	(7,040.20)	(7,350.89)	0.0000	4.5800	(1,760.7117)	0.0000	2.6870	(10.7857)	0.0000	3	(8.0986)	01/06/2025
600361.SH	12/13/2024	SDB3261439318	(118,861.00)	0.5743	(65,375.45)	(68,260.45)	0.0000	4.5800	(1,760.7117)	0.0000	24.9516	(100.1558)	0.0000	3	(75.2042)	01/06/2025
600361.SH	12/13/2024	SDB3261439318	(27,900.00)	0.5743	(15,345.45)	(16,022.64)	0.0000	4.5800	(1,760.7117)	0.0000	5.8568	(23.5094)	0.0000	3	(17.6525)	01/06/2025
600361.SH	12/12/2024	SDB3261439318	(43,400.00)	0.5678	(23,870.69)	(24,641.17)	0.0000	4.5800	(1,642.7373)	0.0000	3.0369	(11.2442)	0.0000	1	(8.2073)	01/06/2025
600361.SH	12/12/2024	SDB3261439318	(43,500.00)	0.5678	(23,925.70)	(24,697.95)	0.0000	4.5800	(1,642.7373)	0.0000	3.0439	(11.2701)	0.0000	1	(8.2262)	01/06/2025
600361.SH	12/12/2024	SDB3261439318	(101,300.00)	0.5678	(55,716.62)	(57,515.00)	0.0000	4.5800	(1,642.7373)	0.0000	7.0884	(26.2450)	0.0000	1	(19.1566)	01/06/2025
600361.SH	12/12/2024	SDB3261439318	(10,300.00)	0.5678	(5,665.16)	(5,848.02)	0.0000	4.5800	(1,642.7373)	0.0000	0.7207	(2.6685)	0.0000	1	(1.9478)	01/06/2025
600361.SH	12/12/2024	SDB3261439318	(100.00)	0.5678	(55.00)	(56.78)	0.0000	4.5800	(1,642.7373)	0.0000	0.0070	(0.0259)	0.0000	1	(0.0189)	01/06/2025
600361.SH	12/12/2024	SDB3261439318	(23,100.00)	0.5678	(12,705.37)	(13,115.46)	0.0000	4.5800	(1,642.7373)	0.0000	1.6164	(5.9848)	0.0000	1	(4.3684)	01/06/2025
600361.SH	12/12/2024	SDB3261439318	(25,600.00)	0.5678	(14,080.41)	(14,534.89)	0.0000	4.5800	(1,642.7373)	0.0000	1.7913	(6.6325)	0.0000	1	(4.8412)	01/06/2025
600361.SH	12/12/2024	SDB3261439318	(12,800.00)	0.5678	(7,040.20)	(7,267.44)	0.0000	4.5800	(1,642.7373)	0.0000	0.8957	(3.3163)	0.0000	1	(2.4206)	01/06/2025
600361.SH	12/12/2024	SDB3261439318	(118,861.00)	0.5678	(65,375.45)	(67,485.59)	0.0000	4.5800	(1,642.7373)	0.0000	8.3172	(30.7947)	0.0000	1	(22.4775)	01/06/2025
600361.SH	12/12/2024	SDB3261439318	(27,900.00)	0.5678	(15,345.45)	(15,840.76)	0.0000	4.5800	(1,642.7373)	0.0000	1.9523	(7.2284)	0.0000	1	(5.2761)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
BEIJING HUALIAN HYPERMARKET CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600361.SH	12/11/2024	SDB3261439318	(43,400.00)	0.5727	(23,870.69)	(24,857.00)	0.0000	4.5800	(1,642.7373)	0.0000	3.0369	(11.3426)	0.0000	1	(8.3058)	01/06/2025
600361.SH	12/11/2024	SDB3261439318	(43,500.00)	0.5727	(23,925.70)	(24,914.28)	0.0000	4.5800	(1,642.7373)	0.0000	3.0439	(11.3688)	0.0000	1	(8.3249)	01/06/2025
600361.SH	12/11/2024	SDB3261439318	(101,300.00)	0.5727	(55,716.62)	(58,018.76)	0.0000	4.5800	(1,642.7373)	0.0000	7.0884	(26.4749)	0.0000	1	(19.3865)	01/06/2025
600361.SH	12/11/2024	SDB3261439318	(10,300.00)	0.5727	(5,665.16)	(5,899.24)	0.0000	4.5800	(1,642.7373)	0.0000	0.7207	(2.6919)	0.0000	1	(1.9712)	01/06/2025
600361.SH	12/11/2024	SDB3261439318	(100.00)	0.5727	(55.00)	(57.27)	0.0000	4.5800	(1,642.7373)	0.0000	0.0070	(0.0261)	0.0000	1	(0.0191)	01/06/2025
600361.SH	12/11/2024	SDB3261439318	(23,100.00)	0.5727	(12,705.37)	(13,230.34)	0.0000	4.5800	(1,642.7373)	0.0000	1.6164	(6.0372)	0.0000	1	(4.4208)	01/06/2025
600361.SH	12/11/2024	SDB3261439318	(25,600.00)	0.5727	(14,080.41)	(14,662.20)	0.0000	4.5800	(1,642.7373)	0.0000	1.7913	(6.6906)	0.0000	1	(4.8993)	01/06/2025
600361.SH	12/11/2024	SDB3261439318	(12,800.00)	0.5727	(7,040.20)	(7,331.10)	0.0000	4.5800	(1,642.7373)	0.0000	0.8957	(3.3453)	0.0000	1	(2.4496)	01/06/2025
600361.SH	12/11/2024	SDB3261439318	(118,861.00)	0.5727	(65,375.45)	(68,076.69)	0.0000	4.5800	(1,642.7373)	0.0000	8.3172	(31.0645)	0.0000	1	(22.7473)	01/06/2025
600361.SH	12/11/2024	SDB3261439318	(27,900.00)	0.5727	(15,345.45)	(15,979.50)	0.0000	4.5800	(1,642.7373)	0.0000	1.9523	(7.2917)	0.0000	1	(5.3394)	01/06/2025
600361.SH	12/10/2024	SDB3261439318	(43,400.00)	0.5594	(23,870.69)	(24,278.13)	0.0000	4.5800	(1,642.7373)	0.0000	3.0369	(11.0785)	0.0000	1	(8.0416)	01/06/2025
600361.SH	12/10/2024	SDB3261439318	(43,500.00)	0.5594	(23,925.70)	(24,334.07)	0.0000	4.5800	(1,642.7373)	0.0000	3.0439	(11.1040)	0.0000	1	(8.0601)	01/06/2025
600361.SH	12/10/2024	SDB3261439318	(101,300.00)	0.5594	(55,716.62)	(56,667.63)	0.0000	4.5800	(1,642.7373)	0.0000	7.0884	(25.8583)	0.0000	1	(18.7699)	01/06/2025
600361.SH	12/10/2024	SDB3261439318	(10,300.00)	0.5594	(5,665.16)	(5,761.86)	0.0000	4.5800	(1,642.7373)	0.0000	0.7207	(2.6292)	0.0000	1	(1.9085)	01/06/2025
600361.SH	12/10/2024	SDB3261439318	(100.00)	0.5594	(55.00)	(55.94)	0.0000	4.5800	(1,642.7373)	0.0000	0.0070	(0.0255)	0.0000	1	(0.0185)	01/06/2025
600361.SH	12/10/2024	SDB3261439318	(23,100.00)	0.5594	(12,705.37)	(12,922.23)	0.0000	4.5800	(1,642.7373)	0.0000	1.6164	(5.8966)	0.0000	1	(4.2802)	01/06/2025
600361.SH	12/10/2024	SDB3261439318	(25,600.00)	0.5594	(14,080.41)	(14,320.74)	0.0000	4.5800	(1,642.7373)	0.0000	1.7913	(6.5348)	0.0000	1	(4.7434)	01/06/2025
600361.SH	12/10/2024	SDB3261439318	(12,800.00)	0.5594	(7,040.20)	(7,160.37)	0.0000	4.5800	(1,642.7373)	0.0000	0.8957	(3.2674)	0.0000	1	(2.3717)	01/06/2025
600361.SH	12/10/2024	SDB3261439318	(118,861.00)	0.5594	(65,375.45)	(66,491.32)	0.0000	4.5800	(1,642.7373)	0.0000	8.3172	(30.3410)	0.0000	1	(22.0238)	01/06/2025
600361.SH	12/10/2024	SDB3261439318	(27,900.00)	0.5594	(15,345.45)	(15,607.37)	0.0000	4.5800	(1,642.7373)	0.0000	1.9523	(7.1219)	0.0000	1	(5.1696)	01/06/2025
600361.SH	12/09/2024	SDB3261439318	(43,400.00)	0.5546	(23,870.69)	(24,068.08)	0.0000	4.5800	(1,642.7373)	0.0000	3.0369	(10.9826)	0.0000	1	(7.9458)	01/06/2025
600361.SH	12/09/2024	SDB3261439318	(43,500.00)	0.5546	(23,925.70)	(24,123.53)	0.0000	4.5800	(1,642.7373)	0.0000	3.0439	(11.0080)	0.0000	1	(7.9641)	01/06/2025
600361.SH	12/09/2024	SDB3261439318	(101,300.00)	0.5546	(55,716.62)	(56,177.33)	0.0000	4.5800	(1,642.7373)	0.0000	7.0884	(25.6346)	0.0000	1	(18.5462)	01/06/2025
600361.SH	12/09/2024	SDB3261439318	(10,300.00)	0.5546	(5,665.16)	(5,712.01)	0.0000	4.5800	(1,642.7373)	0.0000	0.7207	(2.6065)	0.0000	1	(1.8857)	01/06/2025
600361.SH	12/09/2024	SDB3261439318	(100.00)	0.5546	(55.00)	(55.46)	0.0000	4.5800	(1,642.7373)	0.0000	0.0070	(0.0253)	0.0000	1	(0.0183)	01/06/2025
600361.SH	12/09/2024	SDB3261439318	(23,100.00)	0.5546	(12,705.37)	(12,810.43)	0.0000	4.5800	(1,642.7373)	0.0000	1.6164	(5.8456)	0.0000	1	(4.2292)	01/06/2025
600361.SH	12/09/2024	SDB3261439318	(25,600.00)	0.5546	(14,080.41)	(14,196.84)	0.0000	4.5800	(1,642.7373)	0.0000	1.7913	(6.4782)	0.0000	1	(4.6869)	01/06/2025
600361.SH	12/09/2024	SDB3261439318	(12,800.00)	0.5546	(7,040.20)	(7,098.42)	0.0000	4.5800	(1,642.7373)	0.0000	0.8957	(3.2391)	0.0000	1	(2.3435)	01/06/2025
600361.SH	12/09/2024	SDB3261439318	(118,861.00)	0.5546	(65,375.45)	(65,916.03)	0.0000	4.5800	(1,642.7373)	0.0000	8.3172	(30.0785)	0.0000	1	(21.7613)	01/06/2025
600361.SH	12/09/2024	SDB3261439318	(27,900.00)	0.5546	(15,345.45)	(15,472.34)	0.0000	4.5800	(1,642.7373)	0.0000	1.9523	(7.0603)	0.0000	1	(5.1080)	01/06/2025
600361.SH	12/06/2024	SDB3261439318	(43,400.00)	0.5617	(23,870.69)	(24,377.00)	0.0000	4.5800	(1,642.7373)	0.0000	9.1106	(33.3708)	0.0000	3	(24.2602)	01/06/2025
600361.SH	12/06/2024	SDB3261439318	(43,500.00)	0.5617	(23,925.70)	(24,433.17)	0.0000	4.5800	(1,642.7373)	0.0000	9.1316	(33.4477)	0.0000	3	(24.3161)	01/06/2025
600361.SH	12/06/2024	SDB3261439318	(101,300.00)	0.5617	(55,716.62)	(56,898.39)	0.0000	4.5800	(1,642.7373)	0.0000	21.2652	(77.8909)	0.0000	3	(56.6257)	01/06/2025
600361.SH	12/06/2024	SDB3261439318	(10,300.00)	0.5617	(5,665.16)	(5,785.32)	0.0000	4.5800	(1,642.7373)	0.0000	2.1622	(7.9198)	0.0000	3	(5.7576)	01/06/2025
600361.SH	12/06/2024	SDB3261439318	(100.00)	0.5617	(55.00)	(56.17)	0.0000	4.5800	(1,642.7373)	0.0000	0.0210	(0.0769)	0.0000	3	(0.0559)	01/06/2025
600361.SH	12/06/2024	SDB3261439318	(23,100.00)	0.5617	(12,705.37)	(12,974.85)	0.0000	4.5800	(1,642.7373)	0.0000	4.8492	(17.7619)	0.0000	3	(12.9127)	01/06/2025
600361.SH	12/06/2024	SDB3261439318	(25,600.00)	0.5617	(14,080.41)	(14,379.06)	0.0000	4.5800	(1,642.7373)	0.0000	5.3740	(19.6842)	0.0000	3	(14.3102)	01/06/2025
600361.SH	12/06/2024	SDB3261439318	(12,800.00)	0.5617	(7,040.20)	(7,189.53)	0.0000	4.5800	(1,642.7373)	0.0000	2.6870	(9.8421)	0.0000	3	(7.1551)	01/06/2025
600361.SH	12/06/2024	SDB3261439318	(118,861.00)	0.5617	(65,375.45)	(66,762.08)	0.0000	4.5800	(1,642.7373)	0.0000	24.9516	(91.3938)	0.0000	3	(66.4422)	01/06/2025
600361.SH	12/06/2024	SDB3261439318	(27,900.00)	0.5617	(15,345.45)	(15,670.93)	0.0000	4.5800	(1,642.7373)	0.0000	5.8568	(21.4527)	0.0000	3	(15.5958)	01/06/2025
600361.SH	12/05/2024	SDB3261439318	(43,400.00)	0.5641	(23,870.69)	(24,479.90)	0.0000	4.5800	(1,642.7373)	0.0000	3.0369	(11.1706)	0.0000	1	(8.1337)	01/06/2025
600361.SH	12/05/2024	SDB3261439318	(43,500.00)	0.5641	(23,925.70)	(24,536.31)	0.0000	4.5800	(1,642.7373)	0.0000	3.0439	(11.1963)	0.0000	1	(8.1524)	01/06/2025
600361.SH	12/05/2024	SDB3261439318	(101,300.00)	0.5641	(55,716.62)	(57,138.57)	0.0000	4.5800	(1,642.7373)	0.0000	7.0884	(26.0732)	0.0000	1	(18.9848)	01/06/2025
600361.SH	12/05/2024	SDB3261439318	(10,300.00)	0.5641	(5,665.16)	(5,809.75)	0.0000	4.5800	(1,642.7373)	0.0000	0.7207	(2.6511)	0.0000	1	(1.9303)	01/06/2025
600361.SH	12/05/2024	SDB3261439318	(100.00)	0.5641	(55.00)	(56.41)	0.0000	4.5800	(1,642.7373)	0.0000	0.0070	(0.0257)	0.0000	1	(0.0187)	01/06/2025
600361.SH	12/05/2024	SDB3261439318	(23,100.00)	0.5641	(12,705.37)	(13,029.62)	0.0000	4.5800	(1,642.7373)	0.0000	1.6164	(5.9456)	0.0000	1	(4.3292)	01/06/2025
600361.SH	12/05/2024	SDB3261439318	(25,600.00)	0.5641	(14,080.41)	(14,439.76)	0.0000	4.5800	(1,642.7373)	0.0000	1.7913	(6.5891)	0.0000	1	(4.7977)	01/06/2025
600361.SH	12/05/2024	SDB3261439318	(12,800.00)	0.5641	(7,040.20)	(7,219.88)	0.0000	4.5800	(1,642.7373)	0.0000	0.8957	(3.2945)	0.0000	1	(2.3989)	01/06/2025
600361.SH	12/05/2024	SDB3261439318	(118,861.00)	0.5641	(65,375.45)	(67,043.90)	0.0000	4.5800	(1,642.7373)	0.0000	8.3172	(30.5932)	0.0000	1	(22.2760)	01/06/2025
600361.SH	12/05/2024	SDB3261439318	(27,900.00)	0.5641	(15,345.45)	(15,737.08)	0.0000	4.5800	(1,642.7373)	0.0000	1.9523	(7.1811)	0.0000	1	(5.2288)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
BEIJING HUALIAN HYPERMARKET CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600361.SH	12/04/2024	SDB3261439318	(43,400.00)	0.5500	(23,870.69)	(23,870.69)	0.0000	4.5800	(1,642.7373)	0.0000	3.0369	(10.8926)	0.0000	1	(7.8557)	01/06/2025
600361.SH	12/04/2024	SDB3261439318	(43,500.00)	0.5500	(23,925.70)	(23,925.70)	0.0000	4.5800	(1,642.7373)	0.0000	3.0439	(10.9177)	0.0000	1	(7.8738)	01/06/2025
600361.SH	12/04/2024	SDB3261439318	(101,300.00)	0.5500	(55,716.62)	(55,716.62)	0.0000	4.5800	(1,642.7373)	0.0000	7.0884	(25.4244)	0.0000	1	(18.3360)	01/06/2025
600361.SH	12/04/2024	SDB3261439318	(10,300.00)	0.5500	(5,665.16)	(5,665.16)	0.0000	4.5800	(1,642.7373)	0.0000	0.7207	(2.5851)	0.0000	1	(1.8644)	01/06/2025
600361.SH	12/04/2024	SDB3261439318	(100.00)	0.5500	(55.00)	(55.00)	0.0000	4.5800	(1,642.7373)	0.0000	0.0070	(0.0251)	0.0000	1	(0.0181)	01/06/2025
600361.SH	12/04/2024	SDB3261439318	(23,100.00)	0.5500	(12,705.37)	(12,705.37)	0.0000	4.5800	(1,642.7373)	0.0000	1.6164	(5.7977)	0.0000	1	(4.1813)	01/06/2025
600361.SH	12/04/2024	SDB3261439318	(25,600.00)	0.5500	(14,080.41)	(14,080.41)	0.0000	4.5800	(1,642.7373)	0.0000	1.7913	(6.4251)	0.0000	1	(4.6338)	01/06/2025
600361.SH	12/04/2024	SDB3261439318	(12,800.00)	0.5500	(7,040.20)	(7,040.20)	0.0000	4.5800	(1,642.7373)	0.0000	0.8957	(3.2126)	0.0000	1	(2.3169)	01/06/2025
600361.SH	12/04/2024	SDB3261439318	(118,861.00)	0.5500	(65,375.45)	(65,375.45)	0.0000	4.5800	(1,642.7373)	0.0000	8.3172	(29.8319)	0.0000	1	(21.5146)	01/06/2025
600361.SH	12/04/2024	SDB3261439318	(27,900.00)	0.5500	(15,345.45)	(15,345.45)	0.0000	4.5800	(1,642.7373)	0.0000	1.9523	(7.0024)	0.0000	1	(5.0501)	01/06/2025
TOTAL BEIJING HUALIAN HYPERMARKET CO LTD CMN CLASS A SERIES NORTHBOUND											1,428.0229	(5,692.4776)	0.0000		(4,264.4547)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
BEIJING JOIN-CHEER SOFTWARE CO LTD CMN CLASS A SERIES NORTHBOUND																
002279.ZK	12/09/2024	SDB3263645029	(3,400.00)	1.1151	(3,791.23)	(3,791.23)	0.0000	4.5800	(2,125.0000)	0.0000	0.4823	(2.2379)	0.0000	1	(1.7555)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
BEIJING KUNLUN TECH CO.,LTD. CMN CLASS A SERIES NORTHBOUND																
300418.ZK	01/03/2025	SDB3263116843	(5,000.00)	5.5284	(33,594.85)	(27,642.11)	0.0000	4.3300	(1,925.0000)	0.0000	12.1221	(44.3426)	0.0000	3	(32.2204)	01/06/2025
300418.ZK	01/03/2025	SDB3263116843	(2,600.00)	5.5284	(17,485.75)	(14,373.90)	0.0000	4.3300	(1,925.0000)	0.0000	6.3094	(23.0581)	0.0000	3	(16.7487)	01/06/2025
300418.ZK	01/02/2025	SDB3263116843	(5,000.00)	5.5070	(33,594.85)	(27,534.93)	0.0000	4.3300	(1,925.0000)	0.0000	4.0407	(14.7235)	0.0000	1	(10.6828)	01/06/2025
300418.ZK	01/02/2025	SDB3263116843	(2,600.00)	5.5070	(17,485.75)	(14,318.16)	0.0000	4.3300	(1,925.0000)	0.0000	2.1031	(7.6562)	0.0000	1	(5.5531)	01/06/2025
300418.ZK	12/31/2024	SDB3263116843	(5,000.00)	5.6421	(33,594.85)	(28,210.38)	0.0000	4.3300	(1,925.0000)	0.0000	8.0814	(30.1694)	0.0000	2	(22.0880)	01/06/2025
300418.ZK	12/31/2024	SDB3263116843	(2,600.00)	5.6421	(17,485.75)	(14,669.40)	0.0000	4.3300	(1,925.0000)	0.0000	4.2063	(15.6881)	0.0000	2	(11.4818)	01/06/2025
300418.ZK	12/30/2024	SDB3263116843	(5,000.00)	5.6780	(33,594.85)	(28,390.15)	0.0000	4.3300	(1,925.0000)	0.0000	4.0407	(15.1808)	0.0000	1	(11.1401)	01/06/2025
300418.ZK	12/30/2024	SDB3263116843	(2,600.00)	5.6780	(17,485.75)	(14,762.88)	0.0000	4.3300	(1,925.0000)	0.0000	2.1031	(7.8940)	0.0000	1	(5.7909)	01/06/2025
300418.ZK	12/30/2024	SDB3263116843	(16,400.00)	5.6780	(110,294.74)	(93,119.69)	0.0000	4.3300	(1,925.0000)	0.0000	13.2660	(49.7932)	0.0000	1	(36.5272)	01/06/2025
300418.ZK	12/27/2024	SDB3263116843	(5,000.00)	6.0099	(33,594.85)	(30,049.26)	0.0000	4.3300	(1,925.0000)	0.0000	12.1221	(48.2040)	0.0000	3	(36.0819)	01/06/2025
300418.ZK	12/27/2024	SDB3263116843	(2,600.00)	6.0099	(17,485.75)	(15,625.62)	0.0000	4.3300	(1,925.0000)	0.0000	6.3094	(25.0661)	0.0000	3	(18.7566)	01/06/2025
300418.ZK	12/27/2024	SDB3263116843	(16,400.00)	6.0099	(110,294.74)	(98,561.57)	0.0000	4.3300	(1,925.0000)	0.0000	39.7980	(158.1092)	0.0000	3	(118.3112)	01/06/2025
300418.ZK	12/26/2024	SDB3263116843	(5,000.00)	5.9625	(33,594.85)	(29,812.69)	0.0000	4.3300	(1,925.0000)	0.0000	4.0407	(15.9415)	0.0000	1	(11.9008)	01/06/2025
300418.ZK	12/26/2024	SDB3263116843	(2,600.00)	5.9625	(17,485.75)	(15,502.60)	0.0000	4.3300	(1,925.0000)	0.0000	2.1031	(8.2896)	0.0000	1	(6.1864)	01/06/2025
300418.ZK	12/26/2024	SDB3263116843	(20,000.00)	5.9625	(134,505.78)	(119,250.76)	0.0000	4.3300	(1,925.0000)	0.0000	16.1781	(63.7660)	0.0000	1	(47.5880)	01/06/2025
300418.ZK	12/24/2024	SDB3263116843	(5,000.00)	5.9625	(33,594.85)	(29,812.69)	0.0000	4.3300	(1,925.0000)	0.0000	6.0814	(31.8830)	0.0000	2	(23.8016)	01/06/2025
300418.ZK	12/24/2024	SDB3263116843	(2,600.00)	5.9625	(17,485.75)	(15,502.60)	0.0000	4.3300	(1,925.0000)	0.0000	4.2063	(16.5792)	0.0000	2	(12.3729)	01/06/2025
300418.ZK	12/24/2024	SDB3263116843	(20,000.00)	5.9625	(134,505.78)	(119,250.76)	0.0000	4.3300	(1,925.0000)	0.0000	32.3561	(127.5321)	0.0000	2	(95.1760)	01/06/2025
300418.ZK	12/23/2024	SDB3263116843	(5,000.00)	5.8995	(33,594.85)	(29,497.69)	0.0000	4.3300	(1,941.8067)	0.0000	4.0407	(15.9108)	0.0000	1	(11.8701)	01/06/2025
300418.ZK	12/23/2024	SDB3263116843	(2,600.00)	5.8995	(17,485.75)	(15,338.80)	0.0000	4.3300	(1,941.8067)	0.0000	2.1031	(8.2736)	0.0000	1	(6.1705)	01/06/2025
300418.ZK	12/23/2024	SDB3263116843	(27,900.00)	5.8995	(187,635.56)	(164,597.14)	0.0000	4.3300	(1,941.8067)	0.0000	22.5684	(88.7822)	0.0000	1	(66.2138)	01/06/2025
300418.ZK	12/23/2024	SDB3263116843	(200.00)	5.8995	(1,343.35)	(1,179.91)	0.0000	4.3300	(1,941.8067)	0.0000	0.1616	(0.6364)	0.0000	1	(0.4749)	01/06/2025
300418.ZK	12/20/2024	SDB3263116843	(5,000.00)	5.8559	(33,594.85)	(29,279.26)	0.0000	4.3300	(1,946.3178)	0.0000	12.1221	(47.4890)	0.0000	3	(35.3668)	01/06/2025
300418.ZK	12/20/2024	SDB3263116843	(2,600.00)	5.8559	(17,485.75)	(15,225.22)	0.0000	4.3300	(1,946.3178)	0.0000	6.3094	(24.6943)	0.0000	3	(18.3848)	01/06/2025
300418.ZK	12/20/2024	SDB3263116843	(27,900.00)	5.8559	(187,635.56)	(163,378.30)	0.0000	4.3300	(1,946.3178)	0.0000	67.7052	(264.9884)	0.0000	3	(197.2832)	01/06/2025
300418.ZK	12/20/2024	SDB3263116843	(900.00)	5.8559	(6,045.07)	(5,270.27)	0.0000	4.3300	(1,946.3178)	0.0000	2.1813	(8.5480)	0.0000	3	(6.3668)	01/06/2025
300418.ZK	12/20/2024	SDB3263116843	(100.00)	5.8559	(670.33)	(585.59)	0.0000	4.3300	(1,946.3178)	0.0000	0.2419	(0.9498)	0.0000	3	(0.7079)	01/06/2025
300418.ZK	12/20/2024	SDB3263116843	(2,200.00)	5.8559	(13,633.97)	(12,882.88)	0.0000	4.3300	(1,946.3178)	0.0000	4.9196	(20.8951)	0.0000	3	(15.9756)	01/06/2025
300418.ZK	12/19/2024	SDB3263116843	(5,000.00)	6.0077	(33,594.85)	(30,038.35)	0.0000	4.5800	(1,951.9097)	0.0000	4.2740	(16.2867)	0.0000	1	(12.0127)	01/06/2025
300418.ZK	12/19/2024	SDB3263116843	(2,600.00)	6.0077	(17,485.75)	(15,619.94)	0.0000	4.5800	(1,951.9097)	0.0000	2.2246	(8.4691)	0.0000	1	(6.2445)	01/06/2025
300418.ZK	12/19/2024	SDB3263116843	(27,900.00)	6.0077	(187,635.56)	(167,614.02)	0.0000	4.5800	(1,951.9097)	0.0000	23.8714	(90.8798)	0.0000	1	(67.0084)	01/06/2025
300418.ZK	12/19/2024	SDB3263116843	(900.00)	6.0077	(6,045.07)	(5,406.90)	0.0000	4.5800	(1,951.9097)	0.0000	0.7691	(2.9316)	0.0000	1	(2.1625)	01/06/2025
300418.ZK	12/19/2024	SDB3263116843	(100.00)	6.0077	(670.33)	(600.77)	0.0000	4.5800	(1,951.9097)	0.0000	0.0853	(0.3257)	0.0000	1	(0.2405)	01/06/2025
300418.ZK	12/19/2024	SDB3263116843	(6,700.00)	6.0077	(41,521.63)	(40,251.40)	0.0000	4.5800	(1,951.9097)	0.0000	5.2825	(21.8242)	0.0000	1	(16.5417)	01/06/2025
300418.ZK	12/18/2024	SDB3263116843	(5,000.00)	6.2330	(33,594.85)	(31,164.90)	0.0000	4.5800	(1,951.9097)	0.0000	4.2740	(16.8975)	0.0000	1	(12.6235)	01/06/2025
300418.ZK	12/18/2024	SDB3263116843	(2,600.00)	6.2330	(17,485.75)	(16,205.75)	0.0000	4.5800	(1,951.9097)	0.0000	2.2246	(8.7867)	0.0000	1	(6.5621)	01/06/2025
300418.ZK	12/18/2024	SDB3263116843	(27,900.00)	6.2330	(187,635.56)	(173,900.11)	0.0000	4.5800	(1,951.9097)	0.0000	23.8714	(94.2881)	0.0000	1	(70.4167)	01/06/2025
300418.ZK	12/18/2024	SDB3263116843	(900.00)	6.2330	(6,045.07)	(5,609.68)	0.0000	4.5800	(1,951.9097)	0.0000	0.7691	(3.0416)	0.0000	1	(2.2725)	01/06/2025
300418.ZK	12/18/2024	SDB3263116843	(100.00)	6.2330	(670.33)	(623.30)	0.0000	4.5800	(1,951.9097)	0.0000	0.0853	(0.3380)	0.0000	1	(0.2527)	01/06/2025
300418.ZK	12/18/2024	SDB3263116843	(6,700.00)	6.2330	(41,521.63)	(41,760.96)	0.0000	4.5800	(1,951.9097)	0.0000	5.2825	(22.6427)	0.0000	1	(17.3602)	01/06/2025
300418.ZK	12/17/2024	SDB3263116843	(5,000.00)	6.4752	(33,594.85)	(32,376.15)	0.0000	4.5800	(1,982.2983)	0.0000	4.2740	(17.8276)	0.0000	1	(13.5535)	01/06/2025
300418.ZK	12/17/2024	SDB3263116843	(2,600.00)	6.4752	(17,485.75)	(16,835.60)	0.0000	4.5800	(1,982.2983)	0.0000	2.2246	(9.2703)	0.0000	1	(7.0458)	01/06/2025
300418.ZK	12/17/2024	SDB3263116843	(27,900.00)	6.4752	(187,635.56)	(180,658.94)	0.0000	4.5800	(1,982.2983)	0.0000	23.8714	(99.4778)	0.0000	1	(75.6063)	01/06/2025
300418.ZK	12/17/2024	SDB3263116843	(900.00)	6.4752	(6,045.07)	(5,827.71)	0.0000	4.5800	(1,982.2983)	0.0000	0.7691	(3.2090)	0.0000	1	(2.4399)	01/06/2025
300418.ZK	12/17/2024	SDB3263116843	(100.00)	6.4752	(670.33)	(647.52)	0.0000	4.5800	(1,982.2983)	0.0000	0.0853	(0.3566)	0.0000	1	(0.2713)	01/06/2025
300418.ZK	12/17/2024	SDB3263116843	(8,700.00)	6.4752	(53,916.14)	(56,334.51)	0.0000	4.5800	(1,982.2983)	0.0000	6.8593	(31.0199)	0.0000	1	(24.1606)	01/06/2025
300418.ZK	12/17/2024	SDB3263116843	(18,400.00)	6.4752	(116,527.03)	(119,144.25)	0.0000	4.5800	(1,982.2983)	0.0000	14.8248	(65.6054)	0.0000	1	(50.7806)	01/06/2025
300418.ZK	12/17/2024	SDB3263116843	(600.00)	6.4752	(3,679.76)	(3,885.14)	0.0000	4.5800	(1,982.2983)	0.0000	0.4681	(2.1393)	0.0000	1	(1.6712)	01/06/2025
300418.ZK	12/17/2024	SDB3263116843	(200.00)	6.4752	(1,288.15)	(1,295.05)	0.0000	4.5800	(1,982.2983)	0.0000	0.1639	(0.7131)	0.0000	1	(0.5492)	01/06/2025
300418.ZK	12/17/2024	SDB3263116843	(1,300.00)	6.4752	(8,332.53)	(8,417.80)	0.0000	4.5800	(1,982.2983)	0.0000	1.0601	(4.6352)	0.0000	1	(3.5751)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
BEIJING KUNLUN TECH CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300418.ZK	12/17/2024	SDB3263116843	(100.00)	6.4752	(636.14)	(647.52)	0.0000	4.5800	(1,982.2983)	0.0000	0.0809	(0.3566)	0.0000	1	(0.2756)	01/06/2025
300418.ZK	12/17/2024	SDB3263116843	(2,600.00)	6.4752	(16,688.30)	(16,835.60)	0.0000	4.5800	(1,982.2983)	0.0000	2.1231	(9.2703)	0.0000	1	(7.1472)	01/06/2025
300418.ZK	12/17/2024	SDB3263116843	(100.00)	6.4752	(649.00)	(647.52)	0.0000	4.5800	(1,982.2983)	0.0000	0.0826	(0.3566)	0.0000	1	(0.2740)	01/06/2025
300418.ZK	12/17/2024	SDB3263116843	(2,200.00)	6.4752	(14,230.04)	(14,245.51)	0.0000	4.5800	(1,982.2983)	0.0000	1.8104	(7.8441)	0.0000	1	(6.0337)	01/06/2025
300418.ZK	12/17/2024	SDB3263116843	(800.00)	6.4752	(5,097.74)	(5,180.18)	0.0000	4.5800	(1,982.2983)	0.0000	0.6485	(2.8524)	0.0000	1	(2.2039)	01/06/2025
300418.ZK	12/17/2024	SDB3263116843	(4,700.00)	6.4752	(29,949.21)	(30,433.59)	0.0000	4.5800	(1,982.2983)	0.0000	3.8102	(16.7579)	0.0000	1	(12.9477)	01/06/2025
300418.ZK	12/17/2024	SDB3263116843	(1,900.00)	6.4752	(12,107.13)	(12,302.94)	0.0000	4.5800	(1,982.2983)	0.0000	1.5403	(6.7745)	0.0000	1	(5.2342)	01/06/2025
300418.ZK	12/16/2024	SDB3263116843	(5,000.00)	6.5113	(33,594.85)	(32,556.35)	0.0000	4.5800	(1,986.5783)	0.0000	4.2740	(17.9655)	0.0000	1	(13.6915)	01/06/2025
300418.ZK	12/16/2024	SDB3263116843	(2,600.00)	6.5113	(17,485.75)	(16,929.30)	0.0000	4.5800	(1,986.5783)	0.0000	2.2246	(9.3420)	0.0000	1	(7.1175)	01/06/2025
300418.ZK	12/16/2024	SDB3263116843	(27,900.00)	6.5113	(187,635.56)	(181,664.41)	0.0000	4.5800	(1,986.5783)	0.0000	23.8714	(100.2474)	0.0000	1	(76.3760)	01/06/2025
300418.ZK	12/16/2024	SDB3263116843	(900.00)	6.5113	(6,045.07)	(5,860.14)	0.0000	4.5800	(1,986.5783)	0.0000	0.7691	(3.2338)	0.0000	1	(2.4647)	01/06/2025
300418.ZK	12/16/2024	SDB3263116843	(100.00)	6.5113	(670.33)	(651.13)	0.0000	4.5800	(1,986.5783)	0.0000	0.0853	(0.3593)	0.0000	1	(0.2740)	01/06/2025
300418.ZK	12/16/2024	SDB3263116843	(8,700.00)	6.5113	(53,916.14)	(56,648.04)	0.0000	4.5800	(1,986.5783)	0.0000	6.8593	(31.2599)	0.0000	1	(24.4006)	01/06/2025
300418.ZK	12/16/2024	SDB3263116843	(18,400.00)	6.5113	(116,527.03)	(119,807.35)	0.0000	4.5800	(1,986.5783)	0.0000	14.8248	(66.1130)	0.0000	1	(51.2881)	01/06/2025
300418.ZK	12/16/2024	SDB3263116843	(600.00)	6.5113	(3,679.76)	(3,906.76)	0.0000	4.5800	(1,986.5783)	0.0000	0.4681	(2.1559)	0.0000	1	(1.6877)	01/06/2025
300418.ZK	12/16/2024	SDB3263116843	(200.00)	6.5113	(1,288.15)	(1,302.25)	0.0000	4.5800	(1,986.5783)	0.0000	0.1639	(0.7186)	0.0000	1	(0.5547)	01/06/2025
300418.ZK	12/16/2024	SDB3263116843	(1,300.00)	6.5113	(8,332.53)	(8,464.65)	0.0000	4.5800	(1,986.5783)	0.0000	1.0601	(4.6710)	0.0000	1	(3.6109)	01/06/2025
300418.ZK	12/16/2024	SDB3263116843	(100.00)	6.5113	(636.14)	(661.13)	0.0000	4.5800	(1,986.5783)	0.0000	0.0809	(0.3593)	0.0000	1	(0.2784)	01/06/2025
300418.ZK	12/16/2024	SDB3263116843	(2,600.00)	6.5113	(16,688.30)	(16,929.30)	0.0000	4.5800	(1,986.5783)	0.0000	2.1231	(9.3420)	0.0000	1	(7.2189)	01/06/2025
300418.ZK	12/16/2024	SDB3263116843	(100.00)	6.5113	(649.00)	(651.13)	0.0000	4.5800	(1,986.5783)	0.0000	0.0826	(0.3593)	0.0000	1	(0.2767)	01/06/2025
300418.ZK	12/16/2024	SDB3263116843	(2,200.00)	6.5113	(14,230.04)	(14,324.79)	0.0000	4.5800	(1,986.5783)	0.0000	1.8104	(7.9048)	0.0000	1	(6.0944)	01/06/2025
300418.ZK	12/16/2024	SDB3263116843	(800.00)	6.5113	(5,097.74)	(5,209.02)	0.0000	4.5800	(1,986.5783)	0.0000	0.6485	(2.8745)	0.0000	1	(2.2259)	01/06/2025
300418.ZK	12/16/2024	SDB3263116843	(4,700.00)	6.5113	(29,949.21)	(30,602.96)	0.0000	4.5800	(1,986.5783)	0.0000	3.8102	(16.8876)	0.0000	1	(13.0773)	01/06/2025
300418.ZK	12/16/2024	SDB3263116843	(9,600.00)	6.5113	(61,172.86)	(62,508.18)	0.0000	4.5800	(1,986.5783)	0.0000	7.7825	(34.4937)	0.0000	1	(26.7112)	01/06/2025
300418.ZK	12/16/2024	SDB3263116843	(400.00)	6.5113	(2,548.87)	(2,604.51)	0.0000	4.5800	(1,986.5783)	0.0000	0.3243	(1.4372)	0.0000	1	(1.1130)	01/06/2025
300418.ZK	12/16/2024	SDB3263116843	(600.00)	6.5113	(3,823.30)	(3,906.76)	0.0000	4.5800	(1,986.5783)	0.0000	0.4864	(2.1559)	0.0000	1	(1.6694)	01/06/2025
300418.ZK	12/13/2024	SDB3263116843	(5,000.00)	6.6568	(33,594.85)	(33,283.86)	0.0000	4.5800	(1,986.5783)	0.0000	12.8220	(55.1008)	0.0000	3	(42.2788)	01/06/2025
300418.ZK	12/13/2024	SDB3263116843	(2,600.00)	6.6568	(17,485.75)	(17,307.61)	0.0000	4.5800	(1,986.5783)	0.0000	6.6737	(28.6524)	0.0000	3	(21.9787)	01/06/2025
300418.ZK	12/13/2024	SDB3263116843	(27,900.00)	6.6568	(187,635.56)	(185,723.97)	0.0000	4.5800	(1,986.5783)	0.0000	71.6142	(307.4627)	0.0000	3	(235.8484)	01/06/2025
300418.ZK	12/13/2024	SDB3263116843	(900.00)	6.6568	(6,045.07)	(5,991.10)	0.0000	4.5800	(1,986.5783)	0.0000	2.3072	(9.9182)	0.0000	3	(7.6109)	01/06/2025
300418.ZK	12/13/2024	SDB3263116843	(100.00)	6.6568	(670.33)	(665.68)	0.0000	4.5800	(1,986.5783)	0.0000	0.2558	(1.1020)	0.0000	3	(0.8462)	01/06/2025
300418.ZK	12/13/2024	SDB3263116843	(8,700.00)	6.6568	(53,916.14)	(57,913.93)	0.0000	4.5800	(1,986.5783)	0.0000	20.5780	(95.8755)	0.0000	3	(75.2975)	01/06/2025
300418.ZK	12/13/2024	SDB3263116843	(18,400.00)	6.6568	(116,527.03)	(122,484.62)	0.0000	4.5800	(1,986.5783)	0.0000	44.4745	(202.7711)	0.0000	3	(158.2966)	01/06/2025
300418.ZK	12/13/2024	SDB3263116843	(600.00)	6.6568	(3,679.76)	(3,994.06)	0.0000	4.5800	(1,986.5783)	0.0000	1.4044	(6.6121)	0.0000	3	(5.2077)	01/06/2025
300418.ZK	12/13/2024	SDB3263116843	(200.00)	6.6568	(1,288.15)	(1,331.35)	0.0000	4.5800	(1,986.5783)	0.0000	0.4916	(2.2040)	0.0000	3	(1.7124)	01/06/2025
300418.ZK	12/13/2024	SDB3263116843	(1,300.00)	6.6568	(8,332.53)	(8,653.80)	0.0000	4.5800	(1,986.5783)	0.0000	3.1803	(14.3262)	0.0000	3	(11.1460)	01/06/2025
300418.ZK	12/13/2024	SDB3263116843	(100.00)	6.6568	(636.14)	(665.68)	0.0000	4.5800	(1,986.5783)	0.0000	0.2428	(1.1020)	0.0000	3	(0.8592)	01/06/2025
300418.ZK	12/13/2024	SDB3263116843	(2,600.00)	6.6568	(16,688.30)	(17,307.61)	0.0000	4.5800	(1,986.5783)	0.0000	6.3694	(28.6524)	0.0000	3	(22.2831)	01/06/2025
300418.ZK	12/13/2024	SDB3263116843	(100.00)	6.6568	(649.00)	(665.68)	0.0000	4.5800	(1,986.5783)	0.0000	0.2477	(1.1020)	0.0000	3	(0.8543)	01/06/2025
300418.ZK	12/13/2024	SDB3263116843	(2,200.00)	6.6568	(14,230.04)	(14,644.90)	0.0000	4.5800	(1,986.5783)	0.0000	5.4311	(24.2444)	0.0000	3	(18.8132)	01/06/2025
300418.ZK	12/13/2024	SDB3263116843	(800.00)	6.6568	(5,097.74)	(5,325.42)	0.0000	4.5800	(1,986.5783)	0.0000	1.9456	(8.8161)	0.0000	3	(6.8705)	01/06/2025
300418.ZK	12/13/2024	SDB3263116843	(4,700.00)	6.6568	(29,949.21)	(31,286.83)	0.0000	4.5800	(1,986.5783)	0.0000	11.4306	(51.7948)	0.0000	3	(40.3642)	01/06/2025
300418.ZK	12/13/2024	SDB3263116843	(9,600.00)	6.6568	(61,172.86)	(63,905.02)	0.0000	4.5800	(1,986.5783)	0.0000	23.3476	(105.7936)	0.0000	3	(82.4460)	01/06/2025
300418.ZK	12/13/2024	SDB3263116843	(400.00)	6.6568	(2,548.87)	(2,662.71)	0.0000	4.5800	(1,986.5783)	0.0000	0.9728	(4.4081)	0.0000	3	(3.4352)	01/06/2025
300418.ZK	12/13/2024	SDB3263116843	(600.00)	6.6568	(3,823.30)	(3,994.06)	0.0000	4.5800	(1,986.5783)	0.0000	1.4592	(6.6121)	0.0000	3	(5.1529)	01/06/2025
300418.ZK	12/12/2024	SDB3263116843	(5,000.00)	6.8489	(33,594.85)	(34,244.42)	0.0000	4.5800	(1,986.5783)	0.0000	4.2740	(18.8970)	0.0000	1	(14.6230)	01/06/2025
300418.ZK	12/12/2024	SDB3263116843	(2,600.00)	6.8489	(17,485.75)	(17,807.10)	0.0000	4.5800	(1,986.5783)	0.0000	2.2246	(9.8264)	0.0000	1	(7.6019)	01/06/2025
300418.ZK	12/12/2024	SDB3263116843	(27,900.00)	6.8489	(187,635.56)	(191,083.84)	0.0000	4.5800	(1,986.5783)	0.0000	23.8714	(105.4453)	0.0000	1	(81.5739)	01/06/2025
300418.ZK	12/12/2024	SDB3263116843	(900.00)	6.8489	(6,045.07)	(6,163.99)	0.0000	4.5800	(1,986.5783)	0.0000	0.7691	(3.4015)	0.0000	1	(2.6324)	01/06/2025
300418.ZK	12/12/2024	SDB3263116843	(100.00)	6.8489	(670.33)	(684.89)	0.0000	4.5800	(1,986.5783)	0.0000	0.0853	(0.3779)	0.0000	1	(0.2927)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
BEIJING KUNLUN TECH CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300418.ZK	12/12/2024	SDB3263116843	(8,700.00)	6.8489	(53,916.14)	(59,585.28)	0.0000	4.5800	(1,986.5783)	0.0000	6.8593	(32.8808)	0.0000	1	(26.0215)	01/06/2025
300418.ZK	12/12/2024	SDB3263116843	(18,400.00)	6.8489	(116,527.03)	(126,019.45)	0.0000	4.5800	(1,986.5783)	0.0000	14.8248	(69.5410)	0.0000	1	(54.7161)	01/06/2025
300418.ZK	12/12/2024	SDB3263116843	(600.00)	6.8489	(3,679.76)	(4,109.33)	0.0000	4.5800	(1,986.5783)	0.0000	0.4681	(2.2676)	0.0000	1	(1.7995)	01/06/2025
300418.ZK	12/12/2024	SDB3263116843	(200.00)	6.8489	(1,288.15)	(1,369.78)	0.0000	4.5800	(1,986.5783)	0.0000	0.1639	(0.7559)	0.0000	1	(0.5920)	01/06/2025
300418.ZK	12/12/2024	SDB3263116843	(1,300.00)	6.8489	(8,332.53)	(8,903.55)	0.0000	4.5800	(1,986.5783)	0.0000	1.0601	(4.9132)	0.0000	1	(3.8531)	01/06/2025
300418.ZK	12/12/2024	SDB3263116843	(100.00)	6.8489	(636.14)	(684.89)	0.0000	4.5800	(1,986.5783)	0.0000	0.0809	(0.3779)	0.0000	1	(0.2970)	01/06/2025
300418.ZK	12/12/2024	SDB3263116843	(2,600.00)	6.8489	(16,688.30)	(17,807.10)	0.0000	4.5800	(1,986.5783)	0.0000	2.1231	(9.8264)	0.0000	1	(7.7033)	01/06/2025
300418.ZK	12/12/2024	SDB3263116843	(100.00)	6.8489	(649.00)	(684.89)	0.0000	4.5800	(1,986.5783)	0.0000	0.0826	(0.3779)	0.0000	1	(0.2954)	01/06/2025
300418.ZK	12/12/2024	SDB3263116843	(2,200.00)	6.8489	(14,230.04)	(15,067.54)	0.0000	4.5800	(1,986.5783)	0.0000	1.8104	(8.3147)	0.0000	1	(6.5043)	01/06/2025
300418.ZK	12/12/2024	SDB3263116843	(800.00)	6.8489	(5,097.74)	(5,479.11)	0.0000	4.5800	(1,986.5783)	0.0000	0.6485	(3.0235)	0.0000	1	(2.3750)	01/06/2025
300418.ZK	12/12/2024	SDB3263116843	(4,700.00)	6.8489	(29,949.21)	(32,189.75)	0.0000	4.5800	(1,986.5783)	0.0000	3.8102	(17.7632)	0.0000	1	(13.9530)	01/06/2025
300418.ZK	12/12/2024	SDB3263116843	(9,600.00)	6.8489	(61,172.86)	(65,749.28)	0.0000	4.5800	(1,986.5783)	0.0000	7.7825	(36.2822)	0.0000	1	(28.4997)	01/06/2025
300418.ZK	12/12/2024	SDB3263116843	(400.00)	6.8489	(2,548.87)	(2,739.55)	0.0000	4.5800	(1,986.5783)	0.0000	0.3243	(1.5118)	0.0000	1	(1.1875)	01/06/2025
300418.ZK	12/12/2024	SDB3263116843	(600.00)	6.8489	(3,823.30)	(4,109.33)	0.0000	4.5800	(1,986.5783)	0.0000	0.4864	(2.2676)	0.0000	1	(1.7812)	01/06/2025
300418.ZK	12/11/2024	SDB3263116843	(900.00)	6.7352	(6,045.07)	(6,061.71)	0.0000	4.5800	(1,959.9902)	0.0000	0.7691	(3.3002)	0.0000	1	(2.5312)	01/06/2025
300418.ZK	12/11/2024	SDB3263116843	(100.00)	6.7352	(670.33)	(673.52)	0.0000	4.5800	(1,959.9902)	0.0000	0.0853	(0.3667)	0.0000	1	(0.2814)	01/06/2025
300418.ZK	12/11/2024	SDB3263116843	(8,700.00)	6.7352	(53,916.14)	(58,596.51)	0.0000	4.5800	(1,959.9902)	0.0000	6.8593	(31.9024)	0.0000	1	(25.0431)	01/06/2025
300418.ZK	12/11/2024	SDB3263116843	(18,400.00)	6.7352	(116,527.03)	(123,928.25)	0.0000	4.5800	(1,959.9902)	0.0000	14.8248	(67.4717)	0.0000	1	(52.6469)	01/06/2025
300418.ZK	12/11/2024	SDB3263116843	(600.00)	6.7352	(3,679.76)	(4,041.14)	0.0000	4.5800	(1,959.9902)	0.0000	0.4681	(2.2002)	0.0000	1	(1.7320)	01/06/2025
300418.ZK	12/11/2024	SDB3263116843	(200.00)	6.7352	(1,288.15)	(1,347.05)	0.0000	4.5800	(1,959.9902)	0.0000	0.1639	(0.7334)	0.0000	1	(0.5695)	01/06/2025
300418.ZK	12/11/2024	SDB3263116843	(1,300.00)	6.7352	(8,332.53)	(8,755.80)	0.0000	4.5800	(1,959.9902)	0.0000	1.0601	(4.7670)	0.0000	1	(3.7069)	01/06/2025
300418.ZK	12/11/2024	SDB3263116843	(100.00)	6.7352	(636.14)	(673.52)	0.0000	4.5800	(1,959.9902)	0.0000	0.0809	(0.3667)	0.0000	1	(0.2858)	01/06/2025
300418.ZK	12/11/2024	SDB3263116843	(2,600.00)	6.7352	(16,688.30)	(17,511.60)	0.0000	4.5800	(1,959.9902)	0.0000	2.1231	(9.5340)	0.0000	1	(7.4109)	01/06/2025
300418.ZK	12/11/2024	SDB3263116843	(100.00)	6.7352	(649.00)	(673.52)	0.0000	4.5800	(1,959.9902)	0.0000	0.0826	(0.3667)	0.0000	1	(0.2841)	01/06/2025
300418.ZK	12/11/2024	SDB3263116843	(2,200.00)	6.7352	(14,230.04)	(14,817.51)	0.0000	4.5800	(1,959.9902)	0.0000	1.8104	(8.0673)	0.0000	1	(6.2569)	01/06/2025
300418.ZK	12/11/2024	SDB3263116843	(800.00)	6.7352	(5,097.74)	(5,388.18)	0.0000	4.5800	(1,959.9902)	0.0000	0.6485	(2.9336)	0.0000	1	(2.2850)	01/06/2025
300418.ZK	12/11/2024	SDB3263116843	(4,700.00)	6.7352	(29,949.21)	(31,655.59)	0.0000	4.5800	(1,959.9902)	0.0000	3.8102	(17.2346)	0.0000	1	(13.4244)	01/06/2025
300418.ZK	12/11/2024	SDB3263116843	(9,600.00)	6.7352	(61,172.86)	(64,658.22)	0.0000	4.5800	(1,959.9902)	0.0000	7.7825	(35.2026)	0.0000	1	(27.4201)	01/06/2025
300418.ZK	12/11/2024	SDB3263116843	(400.00)	6.7352	(2,548.87)	(2,694.09)	0.0000	4.5800	(1,959.9902)	0.0000	0.3243	(1.4668)	0.0000	1	(1.1425)	01/06/2025
300418.ZK	12/11/2024	SDB3263116843	(600.00)	6.7352	(3,823.30)	(4,041.14)	0.0000	4.5800	(1,959.9902)	0.0000	0.4864	(2.2002)	0.0000	1	(1.7138)	01/06/2025
300418.ZK	12/10/2024	SDB3263116843	(8,700.00)	6.5562	(53,916.14)	(57,038.59)	0.0000	4.5800	(1,958.6978)	0.0000	6.8593	(31.0337)	0.0000	1	(24.1744)	01/06/2025
300418.ZK	12/10/2024	SDB3263116843	(18,400.00)	6.5562	(116,527.03)	(120,633.34)	0.0000	4.5800	(1,958.6978)	0.0000	14.8248	(65.6345)	0.0000	1	(50.8097)	01/06/2025
300418.ZK	12/10/2024	SDB3263116843	(600.00)	6.5562	(3,679.76)	(3,933.70)	0.0000	4.5800	(1,958.6978)	0.0000	0.4681	(2.1403)	0.0000	1	(1.6721)	01/06/2025
300418.ZK	12/10/2024	SDB3263116843	(200.00)	6.5562	(1,288.15)	(1,311.23)	0.0000	4.5800	(1,958.6978)	0.0000	0.1639	(0.7134)	0.0000	1	(0.5495)	01/06/2025
300418.ZK	12/10/2024	SDB3263116843	(1,300.00)	6.5562	(8,332.53)	(8,523.01)	0.0000	4.5800	(1,958.6978)	0.0000	1.0601	(4.6372)	0.0000	1	(3.5771)	01/06/2025
300418.ZK	12/10/2024	SDB3263116843	(100.00)	6.5562	(636.14)	(655.62)	0.0000	4.5800	(1,958.6978)	0.0000	0.0809	(0.3567)	0.0000	1	(0.2758)	01/06/2025
300418.ZK	12/10/2024	SDB3263116843	(2,600.00)	6.5562	(16,688.30)	(17,046.02)	0.0000	4.5800	(1,958.6978)	0.0000	2.1231	(9.2744)	0.0000	1	(7.1513)	01/06/2025
300418.ZK	12/10/2024	SDB3263116843	(100.00)	6.5562	(649.00)	(655.62)	0.0000	4.5800	(1,958.6978)	0.0000	0.0826	(0.3567)	0.0000	1	(0.2741)	01/06/2025
300418.ZK	12/10/2024	SDB3263116843	(2,200.00)	6.5562	(14,230.04)	(14,423.55)	0.0000	4.5800	(1,958.6978)	0.0000	1.8104	(7.8476)	0.0000	1	(6.0372)	01/06/2025
300418.ZK	12/10/2024	SDB3263116843	(800.00)	6.5562	(5,097.74)	(5,244.93)	0.0000	4.5800	(1,958.6978)	0.0000	0.6485	(2.8537)	0.0000	1	(2.2051)	01/06/2025
300418.ZK	12/10/2024	SDB3263116843	(4,700.00)	6.5562	(29,949.21)	(30,813.95)	0.0000	4.5800	(1,958.6978)	0.0000	3.8102	(16.7653)	0.0000	1	(12.9551)	01/06/2025
300418.ZK	12/10/2024	SDB3263116843	(9,600.00)	6.5562	(61,172.86)	(62,939.14)	0.0000	4.5800	(1,958.6978)	0.0000	7.7825	(34.2441)	0.0000	1	(26.4615)	01/06/2025
300418.ZK	12/10/2024	SDB3263116843	(400.00)	6.5562	(2,548.87)	(2,622.46)	0.0000	4.5800	(1,958.6978)	0.0000	0.3243	(1.4268)	0.0000	1	(1.1026)	01/06/2025
300418.ZK	12/10/2024	SDB3263116843	(600.00)	6.5562	(3,823.30)	(3,933.70)	0.0000	4.5800	(1,958.6978)	0.0000	0.4864	(2.1403)	0.0000	1	(1.6538)	01/06/2025
300418.ZK	12/09/2024	SDB3263116843	(8,700.00)	6.1331	(53,916.14)	(53,358.40)	0.0000	4.5800	(1,958.6978)	0.0000	6.8593	(29.0314)	0.0000	1	(22.1721)	01/06/2025
300418.ZK	12/09/2024	SDB3263116843	(18,400.00)	6.1331	(116,527.03)	(112,849.96)	0.0000	4.5800	(1,958.6978)	0.0000	14.8248	(61.3997)	0.0000	1	(46.5749)	01/06/2025
300418.ZK	12/09/2024	SDB3263116843	(600.00)	6.1331	(3,679.76)	(3,679.89)	0.0000	4.5800	(1,958.6978)	0.0000	0.4681	(2.0022)	0.0000	1	(1.5340)	01/06/2025
300418.ZK	12/09/2024	SDB3263116843	(200.00)	6.1331	(1,288.15)	(1,226.63)	0.0000	4.5800	(1,958.6978)	0.0000	0.1639	(0.6674)	0.0000	1	(0.5035)	01/06/2025
300418.ZK	12/09/2024	SDB3263116843	(1,300.00)	6.1331	(8,332.53)	(7,973.09)	0.0000	4.5800	(1,958.6978)	0.0000	1.0601	(4.3380)	0.0000	1	(3.2779)	01/06/2025
300418.ZK	12/09/2024	SDB3263116843	(100.00)	6.1331	(636.14)	(613.32)	0.0000	4.5800	(1,958.6978)	0.0000	0.0809	(0.3337)	0.0000	1	(0.2528)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
BEIJING KUNLUN TECH CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300418.ZK	12/09/2024	SDB3263116843	(2,600.00)	6.1331	(16,688.30)	(15,946.19)	0.0000	4.5800	(1,958.6978)	0.0000	2.1231	(8.6760)	0.0000	1	(6.5529)	01/06/2025
300418.ZK	12/09/2024	SDB3263116843	(100.00)	6.1331	(649.00)	(613.32)	0.0000	4.5800	(1,958.6978)	0.0000	0.0826	(0.3337)	0.0000	1	(0.2511)	01/06/2025
300418.ZK	12/09/2024	SDB3263116843	(2,200.00)	6.1331	(14,230.04)	(13,492.93)	0.0000	4.5800	(1,958.6978)	0.0000	1.8104	(7.3413)	0.0000	1	(5.5309)	01/06/2025
300418.ZK	12/09/2024	SDB3263116843	(800.00)	6.1331	(5,097.74)	(4,906.52)	0.0000	4.5800	(1,958.6978)	0.0000	0.6485	(2.6696)	0.0000	1	(2.0210)	01/06/2025
300418.ZK	12/09/2024	SDB3263116843	(4,700.00)	6.1331	(29,949.21)	(28,825.80)	0.0000	4.5800	(1,958.6978)	0.0000	3.8102	(15.6836)	0.0000	1	(11.8734)	01/06/2025
300418.ZK	12/09/2024	SDB3263116843	(9,600.00)	6.1331	(61,172.86)	(58,878.24)	0.0000	4.5800	(1,958.6978)	0.0000	7.7825	(32.0346)	0.0000	1	(24.2521)	01/06/2025
300418.ZK	12/09/2024	SDB3263116843	(400.00)	6.1331	(2,548.87)	(2,453.26)	0.0000	4.5800	(1,958.6978)	0.0000	0.3243	(1.3348)	0.0000	1	(1.0105)	01/06/2025
300418.ZK	12/09/2024	SDB3263116843	(600.00)	6.1331	(3,823.30)	(3,679.89)	0.0000	4.5800	(1,958.6978)	0.0000	0.4864	(2.0022)	0.0000	1	(1.5158)	01/06/2025
300418.ZK	12/06/2024	SDB3263116843	(200.00)	6.3566	(1,288.15)	(1,271.32)	0.0000	4.5800	(2,000.0000)	0.0000	0.4916	(2.1189)	0.0000	3	(1.6272)	01/06/2025
300418.ZK	12/06/2024	SDB3263116843	(1,300.00)	6.3566	(8,332.53)	(8,263.58)	0.0000	4.5800	(2,000.0000)	0.0000	3.1803	(13.7726)	0.0000	3	(10.5924)	01/06/2025
300418.ZK	12/06/2024	SDB3263116843	(100.00)	6.3566	(636.14)	(635.66)	0.0000	4.5800	(2,000.0000)	0.0000	0.2428	(1.0594)	0.0000	3	(0.8166)	01/06/2025
300418.ZK	12/06/2024	SDB3263116843	(2,600.00)	6.3566	(16,688.30)	(16,527.16)	0.0000	4.5800	(2,000.0000)	0.0000	6.3694	(27.5453)	0.0000	3	(21.1759)	01/06/2025
300418.ZK	12/06/2024	SDB3263116843	(100.00)	6.3566	(649.00)	(635.66)	0.0000	4.5800	(2,000.0000)	0.0000	0.2477	(1.0594)	0.0000	3	(0.8117)	01/06/2025
300418.ZK	12/06/2024	SDB3263116843	(2,200.00)	6.3566	(14,230.04)	(13,984.52)	0.0000	4.5800	(2,000.0000)	0.0000	5.4311	(23.3075)	0.0000	3	(17.8764)	01/06/2025
300418.ZK	12/06/2024	SDB3263116843	(800.00)	6.3566	(5,097.74)	(5,085.28)	0.0000	4.5800	(2,000.0000)	0.0000	1.9456	(8.4755)	0.0000	3	(6.5298)	01/06/2025
300418.ZK	12/06/2024	SDB3263116843	(4,700.00)	6.3566	(29,949.21)	(29,876.02)	0.0000	4.5800	(2,000.0000)	0.0000	11.4306	(49.7934)	0.0000	3	(38.3628)	01/06/2025
300418.ZK	12/06/2024	SDB3263116843	(9,600.00)	6.3566	(61,172.86)	(61,023.36)	0.0000	4.5800	(2,000.0000)	0.0000	23.3476	(101.7056)	0.0000	3	(78.3580)	01/06/2025
300418.ZK	12/06/2024	SDB3263116843	(400.00)	6.3566	(2,548.87)	(2,542.64)	0.0000	4.5800	(2,000.0000)	0.0000	0.9728	(4.2377)	0.0000	3	(3.2649)	01/06/2025
300418.ZK	12/06/2024	SDB3263116843	(600.00)	6.3566	(3,823.30)	(3,813.96)	0.0000	4.5800	(2,000.0000)	0.0000	1.4592	(6.3566)	0.0000	3	(4.8974)	01/06/2025
300418.ZK	12/05/2024	SDB3263116843	(2,600.00)	6.4900	(16,688.30)	(16,874.10)	0.0000	4.5800	(2,000.0000)	0.0000	2.1231	(9.3745)	0.0000	1	(7.2514)	01/06/2025
300418.ZK	12/05/2024	SDB3263116843	(100.00)	6.4900	(649.00)	(649.00)	0.0000	4.5800	(2,000.0000)	0.0000	0.0826	(0.3606)	0.0000	1	(0.2780)	01/06/2025
300418.ZK	12/05/2024	SDB3263116843	(2,200.00)	6.4900	(14,230.04)	(14,278.09)	0.0000	4.5800	(2,000.0000)	0.0000	1.8104	(7.9323)	0.0000	1	(6.1219)	01/06/2025
300418.ZK	12/05/2024	SDB3263116843	(800.00)	6.4900	(5,097.74)	(5,192.03)	0.0000	4.5800	(2,000.0000)	0.0000	0.6485	(2.8845)	0.0000	1	(2.2359)	01/06/2025
300418.ZK	12/05/2024	SDB3263116843	(4,700.00)	6.4900	(29,949.21)	(30,503.19)	0.0000	4.5800	(2,000.0000)	0.0000	3.8102	(16.9462)	0.0000	1	(13.1360)	01/06/2025
300418.ZK	12/05/2024	SDB3263116843	(9,600.00)	6.4900	(61,172.86)	(62,304.38)	0.0000	4.5800	(2,000.0000)	0.0000	7.7825	(34.6135)	0.0000	1	(26.8310)	01/06/2025
300418.ZK	12/05/2024	SDB3263116843	(400.00)	6.4900	(2,548.87)	(2,596.02)	0.0000	4.5800	(2,000.0000)	0.0000	0.3243	(1.4422)	0.0000	1	(1.1180)	01/06/2025
300418.ZK	12/05/2024	SDB3263116843	(600.00)	6.4900	(3,823.30)	(3,894.02)	0.0000	4.5800	(2,000.0000)	0.0000	0.4864	(2.1633)	0.0000	1	(1.6769)	01/06/2025
300418.ZK	12/04/2024	SDB3263116843	(800.00)	6.3722	(5,097.74)	(5,097.74)	0.0000	4.5800	(2,000.0000)	0.0000	0.6485	(2.8321)	0.0000	1	(2.1835)	01/06/2025
300418.ZK	12/04/2024	SDB3263116843	(4,700.00)	6.3722	(29,949.21)	(29,949.21)	0.0000	4.5800	(2,000.0000)	0.0000	3.8102	(16.6385)	0.0000	1	(12.8282)	01/06/2025
300418.ZK	12/04/2024	SDB3263116843	(9,600.00)	6.3722	(61,172.86)	(61,172.86)	0.0000	4.5800	(2,000.0000)	0.0000	7.7825	(33.9849)	0.0000	1	(26.2024)	01/06/2025
300418.ZK	12/04/2024	SDB3263116843	(400.00)	6.3722	(2,548.87)	(2,548.87)	0.0000	4.5800	(2,000.0000)	0.0000	0.3243	(1.4160)	0.0000	1	(1.0918)	01/06/2025
300418.ZK	12/04/2024	SDB3263116843	(600.00)	6.3722	(3,823.30)	(3,823.30)	0.0000	4.5800	(2,000.0000)	0.0000	0.4864	(2.1241)	0.0000	1	(1.6376)	01/06/2025
TOTAL BEIJING KUNLUN TECH CO.,LTD. CMN CLASS A SERIES NORTHBOUND											1,007.9490	(4,254.2372)	0.0000		(3,246.2883)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
BEIJING ORIENT NATIONAL COMMUNICATION SCIENCE & TECH CO LTD CMN CLASS A SERIES NORTHBOUND																
300166.ZK	01/03/2025	SDB3263589510	(5,100.00)	1.3544	(7,709.00)	(6,907.45)	0.0000	4.3300	(1,542.2807)	0.0000	2.7817	(8.8777)	0.0000	3	(6.0960)	01/06/2025
300166.ZK	01/03/2025	SDB3263589510	(8,700.00)	1.3544	(13,101.78)	(11,783.30)	0.0000	4.3300	(1,542.2807)	0.0000	4.7276	(15.1443)	0.0000	3	(10.4167)	01/06/2025
300166.ZK	01/03/2025	SDB3263589510	(5,200.00)	1.3544	(8,489.62)	(7,042.89)	0.0000	4.3300	(1,542.2807)	0.0000	3.0633	(9.0518)	0.0000	3	(5.9884)	01/06/2025
300166.ZK	01/03/2025	SDB3263589510	(9,500.00)	1.3544	(14,325.44)	(12,866.82)	0.0000	4.3300	(1,542.2807)	0.0000	5.1691	(16.5369)	0.0000	3	(11.3678)	01/06/2025
300166.ZK	01/02/2025	SDB3263589510	(5,100.00)	1.3322	(7,709.00)	(6,794.46)	0.0000	4.3300	(1,542.2807)	0.0000	0.9272	(2.9108)	0.0000	1	(1.9836)	01/06/2025
300166.ZK	01/02/2025	SDB3263589510	(8,700.00)	1.3322	(13,101.78)	(11,590.55)	0.0000	4.3300	(1,542.2807)	0.0000	1.5759	(4.9655)	0.0000	1	(3.3897)	01/06/2025
300166.ZK	01/02/2025	SDB3263589510	(5,200.00)	1.3322	(8,489.62)	(6,927.68)	0.0000	4.3300	(1,542.2807)	0.0000	1.0211	(2.9679)	0.0000	1	(1.9468)	01/06/2025
300166.ZK	01/02/2025	SDB3263589510	(9,500.00)	1.3322	(14,325.44)	(12,656.35)	0.0000	4.3300	(1,542.2807)	0.0000	1.7230	(5.4221)	0.0000	1	(3.6991)	01/06/2025
300166.ZK	12/31/2024	SDB3263589510	(5,100.00)	1.3540	(7,709.00)	(6,905.62)	0.0000	4.3300	(1,542.2807)	0.0000	1.8544	(5.9169)	0.0000	2	(4.0624)	01/06/2025
300166.ZK	12/31/2024	SDB3263589510	(8,700.00)	1.3540	(13,101.78)	(11,780.17)	0.0000	4.3300	(1,542.2807)	0.0000	3.1517	(10.0935)	0.0000	2	(6.9418)	01/06/2025
300166.ZK	12/31/2024	SDB3263589510	(5,200.00)	1.3540	(8,489.62)	(7,041.02)	0.0000	4.3300	(1,542.2807)	0.0000	2.0422	(6.0329)	0.0000	2	(3.9907)	01/06/2025
300166.ZK	12/31/2024	SDB3263589510	(9,500.00)	1.3540	(14,325.44)	(12,863.41)	0.0000	4.3300	(1,542.2807)	0.0000	3.4461	(11.0217)	0.0000	2	(7.5756)	01/06/2025
300166.ZK	12/30/2024	SDB3263589510	(5,100.00)	1.3689	(7,709.00)	(6,981.19)	0.0000	4.3300	(1,542.2807)	0.0000	0.9272	(2.9908)	0.0000	1	(2.0636)	01/06/2025
300166.ZK	12/30/2024	SDB3263589510	(8,700.00)	1.3689	(13,101.78)	(11,909.08)	0.0000	4.3300	(1,542.2807)	0.0000	1.5759	(5.1020)	0.0000	1	(3.5261)	01/06/2025
300166.ZK	12/30/2024	SDB3263589510	(5,200.00)	1.3689	(8,489.62)	(7,118.07)	0.0000	4.3300	(1,542.2807)	0.0000	1.0211	(3.0495)	0.0000	1	(2.0284)	01/06/2025
300166.ZK	12/30/2024	SDB3263589510	(9,500.00)	1.3689	(14,325.44)	(13,004.17)	0.0000	4.3300	(1,542.2807)	0.0000	1.7230	(5.5711)	0.0000	1	(3.8481)	01/06/2025
300166.ZK	12/27/2024	SDB3263589510	(5,100.00)	1.4587	(7,709.00)	(7,439.24)	0.0000	4.3300	(1,542.2807)	0.0000	2.7817	(9.5612)	0.0000	3	(6.7795)	01/06/2025
300166.ZK	12/27/2024	SDB3263589510	(8,700.00)	1.4587	(13,101.78)	(12,690.47)	0.0000	4.3300	(1,542.2807)	0.0000	4.7276	(16.3102)	0.0000	3	(11.5827)	01/06/2025
300166.ZK	12/27/2024	SDB3263589510	(5,200.00)	1.4587	(8,489.62)	(7,585.11)	0.0000	4.3300	(1,542.2807)	0.0000	3.0633	(9.7486)	0.0000	3	(6.6853)	01/06/2025
300166.ZK	12/27/2024	SDB3263589510	(9,500.00)	1.4587	(14,325.44)	(13,857.41)	0.0000	4.3300	(1,542.2807)	0.0000	5.1691	(17.8100)	0.0000	3	(12.6409)	01/06/2025
300166.ZK	12/26/2024	SDB3263589510	(5,100.00)	1.4588	(7,709.00)	(7,440.11)	0.0000	4.3300	(1,542.2807)	0.0000	0.9272	(3.1874)	0.0000	1	(2.2602)	01/06/2025
300166.ZK	12/26/2024	SDB3263589510	(8,700.00)	1.4588	(13,101.78)	(12,691.96)	0.0000	4.3300	(1,542.2807)	0.0000	1.5759	(5.4374)	0.0000	1	(3.8615)	01/06/2025
300166.ZK	12/26/2024	SDB3263589510	(5,200.00)	1.4588	(8,489.62)	(7,586.00)	0.0000	4.3300	(1,542.2807)	0.0000	1.0211	(3.2499)	0.0000	1	(2.2288)	01/06/2025
300166.ZK	12/26/2024	SDB3263589510	(9,500.00)	1.4588	(14,325.44)	(13,859.04)	0.0000	4.3300	(1,542.2807)	0.0000	1.7230	(5.9374)	0.0000	1	(4.2143)	01/06/2025
300166.ZK	12/24/2024	SDB3263589510	(5,100.00)	1.4588	(7,709.00)	(7,440.11)	0.0000	4.3300	(1,542.2807)	0.0000	1.8544	(6.3749)	0.0000	2	(4.5204)	01/06/2025
300166.ZK	12/24/2024	SDB3263589510	(8,700.00)	1.4588	(13,101.78)	(12,691.96)	0.0000	4.3300	(1,542.2807)	0.0000	3.1517	(10.8748)	0.0000	2	(7.7231)	01/06/2025
300166.ZK	12/24/2024	SDB3263589510	(5,200.00)	1.4588	(8,489.62)	(7,586.00)	0.0000	4.3300	(1,542.2807)	0.0000	2.0422	(6.4999)	0.0000	2	(4.4576)	01/06/2025
300166.ZK	12/24/2024	SDB3263589510	(9,500.00)	1.4588	(14,325.44)	(13,859.04)	0.0000	4.3300	(1,542.2807)	0.0000	3.4461	(11.8747)	0.0000	2	(8.4287)	01/06/2025
300166.ZK	12/23/2024	SDB3263589510	(5,100.00)	1.4348	(7,709.00)	(7,317.30)	0.0000	4.3300	(1,542.2807)	0.0000	0.9272	(3.1348)	0.0000	1	(2.2076)	01/06/2025
300166.ZK	12/23/2024	SDB3263589510	(8,700.00)	1.4348	(13,101.78)	(12,482.45)	0.0000	4.3300	(1,542.2807)	0.0000	1.5759	(5.3476)	0.0000	1	(3.7718)	01/06/2025
300166.ZK	12/23/2024	SDB3263589510	(5,200.00)	1.4348	(8,489.62)	(7,460.77)	0.0000	4.3300	(1,542.2807)	0.0000	1.0211	(3.1963)	0.0000	1	(2.1752)	01/06/2025
300166.ZK	12/23/2024	SDB3263589510	(9,500.00)	1.4348	(14,325.44)	(13,630.26)	0.0000	4.3300	(1,542.2807)	0.0000	1.7230	(5.8394)	0.0000	1	(4.1163)	01/06/2025
300166.ZK	12/20/2024	SDB3263589510	(5,100.00)	1.4249	(7,709.00)	(7,266.88)	0.0000	4.3300	(1,542.2807)	0.0000	2.7817	(9.3396)	0.0000	3	(6.5580)	01/06/2025
300166.ZK	12/20/2024	SDB3263589510	(8,700.00)	1.4249	(13,101.78)	(12,396.44)	0.0000	4.3300	(1,542.2807)	0.0000	4.7276	(15.9323)	0.0000	3	(11.2048)	01/06/2025
300166.ZK	12/20/2024	SDB3263589510	(5,200.00)	1.4249	(8,489.62)	(7,409.37)	0.0000	4.3300	(1,542.2807)	0.0000	3.0633	(9.5228)	0.0000	3	(6.4594)	01/06/2025
300166.ZK	12/20/2024	SDB3263589510	(9,500.00)	1.4249	(14,325.44)	(13,536.34)	0.0000	4.3300	(1,542.2807)	0.0000	5.1691	(17.3974)	0.0000	3	(12.2283)	01/06/2025
300166.ZK	12/19/2024	SDB3263589510	(5,100.00)	1.4985	(7,709.00)	(7,642.28)	0.0000	4.5800	(1,542.2807)	0.0000	0.9808	(3.2740)	0.0000	1	(2.2933)	01/06/2025
300166.ZK	12/19/2024	SDB3263589510	(8,700.00)	1.4985	(13,101.78)	(13,036.84)	0.0000	4.5800	(1,542.2807)	0.0000	1.6668	(5.5851)	0.0000	1	(3.9183)	01/06/2025
300166.ZK	12/19/2024	SDB3263589510	(5,200.00)	1.4985	(8,489.62)	(7,792.13)	0.0000	4.5800	(1,542.2807)	0.0000	1.0801	(3.3382)	0.0000	1	(2.2582)	01/06/2025
300166.ZK	12/19/2024	SDB3263589510	(9,500.00)	1.4985	(14,325.44)	(14,235.63)	0.0000	4.5800	(1,542.2807)	0.0000	1.8225	(6.0987)	0.0000	1	(4.2762)	01/06/2025
300166.ZK	12/18/2024	SDB3263589510	(5,200.00)	1.5682	(8,489.62)	(8,154.60)	0.0000	4.5800	(1,628.9115)	0.0000	1.0801	(3.6898)	0.0000	1	(2.6097)	01/06/2025
300166.ZK	12/18/2024	SDB3263589510	(9,500.00)	1.5682	(14,325.44)	(14,897.82)	0.0000	4.5800	(1,628.9115)	0.0000	1.8225	(6.7409)	0.0000	1	(4.9184)	01/06/2025
300166.ZK	12/17/2024	SDB3263589510	(5,200.00)	1.6364	(8,489.62)	(8,509.05)	0.0000	4.5800	(1,628.9115)	0.0000	1.0801	(3.8501)	0.0000	1	(2.7701)	01/06/2025
300166.ZK	12/17/2024	SDB3263589510	(9,500.00)	1.6364	(14,325.44)	(15,545.37)	0.0000	4.5800	(1,628.9115)	0.0000	1.8225	(7.0339)	0.0000	1	(5.2114)	01/06/2025
300166.ZK	12/16/2024	SDB3263589510	(9,500.00)	1.6688	(14,325.44)	(15,853.73)	0.0000	4.5800	(1,699.4736)	0.0000	1.8225	(7.4842)	0.0000	1	(5.6617)	01/06/2025
300166.ZK	12/13/2024	SDB3263589510	(9,500.00)	1.5793	(14,325.44)	(15,003.27)	0.0000	4.5800	(1,699.4736)	0.0000	5.4675	(21.2481)	0.0000	3	(15.7805)	01/06/2025
300166.ZK	12/12/2024	SDB3263589510	(9,500.00)	1.4907	(14,325.44)	(14,161.99)	0.0000	4.5800	(1,705.0314)	0.0000	1.8225	(6.7074)	0.0000	1	(4.8849)	01/06/2025
300166.ZK	12/12/2024	SDB3263589510	(6,400.00)	1.4907	(9,650.82)	(9,540.71)	0.0000	4.5800	(1,705.0314)	0.0000	1.2278	(4.5187)	0.0000	1	(3.2909)	01/06/2025
300166.ZK	12/11/2024	SDB3263589510	(9,500.00)	1.4952	(14,325.44)	(14,204.29)	0.0000	4.5800	(1,705.0314)	0.0000	1.8225	(6.7274)	0.0000	1	(4.9049)	01/06/2025
300166.ZK	12/11/2024	SDB3263589510	(6,400.00)	1.4952	(9,650.82)	(9,569.20)	0.0000	4.5800	(1,705.0314)	0.0000	1.2278	(4.5322)	0.0000	1	(3.3044)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
BEIJING ORIENT NATIONAL COMMUNICATION SCIENCE & TECH CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
300166.ZK	12/10/2024	SDB3263589510	(9,500.00)	1.4762	(14,325.44)	(14,023.59)	0.0000	4.5800	(1,705.0314)	0.0000	1.8225	(6.6418)	0.0000	1	(4.8193)	01/06/2025
300166.ZK	12/10/2024	SDB3263589510	(6,400.00)	1.4762	(9,650.82)	(9,447.47)	0.0000	4.5800	(1,705.0314)	0.0000	1.2278	(4.4745)	0.0000	1	(3.2467)	01/06/2025
300166.ZK	12/09/2024	SDB3263589510	(9,500.00)	1.4482	(14,325.44)	(13,757.72)	0.0000	4.5800	(1,705.0314)	0.0000	1.8225	(6.5159)	0.0000	1	(4.6934)	01/06/2025
300166.ZK	12/09/2024	SDB3263589510	(6,400.00)	1.4482	(9,650.82)	(9,268.36)	0.0000	4.5800	(1,705.0314)	0.0000	1.2278	(4.3897)	0.0000	1	(3.1619)	01/06/2025
300166.ZK	12/06/2024	SDB3263589510	(9,500.00)	1.5079	(14,325.44)	(14,325.44)	0.0000	4.5800	(1,705.0314)	0.0000	5.4675	(20.3544)	0.0000	3	(14.8869)	01/06/2025
300166.ZK	12/06/2024	SDB3263589510	(6,400.00)	1.5079	(9,650.82)	(9,650.82)	0.0000	4.5800	(1,705.0314)	0.0000	3.6834	(13.7125)	0.0000	3	(10.0291)	01/06/2025
300166.ZK	12/05/2024	SDB3263530604	(3,600.00)	1.5227	(5,481.59)	(5,481.59)	0.0000	4.5800	(1,722.2222)	0.0000	0.6974	(2.6224)	0.0000	1	(1.9250)	01/06/2025
300166.ZK	12/04/2024	SDB3263426711	(1,700.00)	1.4599	(2,513.77)	(2,481.88)	0.0000	4.5800	(1,725.0000)	0.0000	0.3198	(1.1892)	0.0000	1	(0.8694)	01/06/2025
300166.ZK	12/04/2024	SDB3263426711	(1,700.00)	1.4631	(2,513.77)	(2,487.27)	0.0000	4.5800	(1,725.0000)	0.0000	0.3198	(1.1918)	0.0000	1	(0.8720)	01/06/2025
TOTAL BEIJING ORIENT NATIONAL COMMUNICATION SCIENCE & TECH CO LTD CMN CLASS A SERIES NORTHBOUND											130.5373	(444.1529)	0.0000		(313.6155)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
BEIJING ORIENTAL JICHENG CO LTD CMN CLASS A SERIES NORTHBOUND																
002819.ZK	01/03/2025	SDB3264054759	(91.00)	3.8785	(436.21)	(352.94)	0.0000	4.3300	(2,250.0000)	0.0000	0.1574	(0.6618)	0.0000	3	(0.5044)	01/06/2025
002819.ZK	01/02/2025	SDB3264054759	(91.00)	3.9625	(436.21)	(360.59)	0.0000	4.3300	(2,250.0000)	0.0000	0.0525	(0.2254)	0.0000	1	(0.1729)	01/06/2025
002819.ZK	12/31/2024	SDB3264054759	(91.00)	3.9992	(436.21)	(363.92)	0.0000	4.3300	(2,250.0000)	0.0000	0.1049	(0.4549)	0.0000	2	(0.3500)	01/06/2025
002819.ZK	12/30/2024	SDB3264054759	(91.00)	4.1408	(436.21)	(376.81)	0.0000	4.3300	(2,250.0000)	0.0000	0.0525	(0.2355)	0.0000	1	(0.1830)	01/06/2025
002819.ZK	12/27/2024	SDB3264054759	(91.00)	4.3883	(436.21)	(399.34)	0.0000	4.3300	(2,250.0000)	0.0000	0.1574	(0.7488)	0.0000	3	(0.5914)	01/06/2025
002819.ZK	12/26/2024	SDB3264054759	(91.00)	4.4080	(436.21)	(401.13)	0.0000	4.3300	(2,250.0000)	0.0000	0.0525	(0.2507)	0.0000	1	(0.1982)	01/06/2025
002819.ZK	12/24/2024	SDB3264054759	(91.00)	4.4080	(436.21)	(401.13)	0.0000	4.3300	(2,250.0000)	0.0000	0.1049	(0.5014)	0.0000	2	(0.3965)	01/06/2025
002819.ZK	12/23/2024	SDB3264054759	(91.00)	4.4524	(436.21)	(405.17)	0.0000	4.3300	(2,250.0000)	0.0000	0.0525	(0.2532)	0.0000	1	(0.2008)	01/06/2025
002819.ZK	12/20/2024	SDB3264054759	(91.00)	4.2678	(436.21)	(388.37)	0.0000	4.3300	(2,250.0000)	0.0000	0.1574	(0.7282)	0.0000	3	(0.5708)	01/06/2025
002819.ZK	12/19/2024	SDB3264054759	(91.00)	4.5668	(436.21)	(415.58)	0.0000	4.5800	(2,250.0000)	0.0000	0.0555	(0.2597)	0.0000	1	(0.2042)	01/06/2025
002819.ZK	12/18/2024	SDB3264054759	(91.00)	4.5811	(436.21)	(416.88)	0.0000	4.5800	(2,250.0000)	0.0000	0.0555	(0.2605)	0.0000	1	(0.2051)	01/06/2025
002819.ZK	12/17/2024	SDB3264054759	(91.00)	4.7013	(436.21)	(427.81)	0.0000	4.5800	(2,250.0000)	0.0000	0.0555	(0.2674)	0.0000	1	(0.2119)	01/06/2025
002819.ZK	12/16/2024	SDB3264054759	(91.00)	4.7019	(436.21)	(427.87)	0.0000	4.5800	(2,250.0000)	0.0000	0.0555	(0.2674)	0.0000	1	(0.2119)	01/06/2025
002819.ZK	12/13/2024	SDB3264054759	(91.00)	4.7935	(436.21)	(436.21)	0.0000	4.5800	(2,250.0000)	0.0000	0.1665	(0.8179)	0.0000	3	(0.6514)	01/06/2025
002819.ZK	12/13/2024	SDB3264054759	(800.00)	4.7935	(3,834.79)	(3,834.79)	0.0000	4.5800	(2,250.0000)	0.0000	1.4636	(7.1902)	0.0000	3	(5.7266)	01/06/2025
TOTAL BEIJING ORIENTAL JICHENG CO LTD CMN CLASS A SERIES NORTHBOUND											2.7440	(13.1231)	0.0000		(10.3791)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
BEIJING PIESAT INFORMATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND																
688066.SH	01/03/2025	SDB3261588083	(13.00)	2.8976	(46.06)	(37.67)	0.0000	4.3300	(1,725.0000)	0.0000	0.0166	(0.0541)	0.0000	3	(0.0375)	01/06/2025
688066.SH	01/02/2025	SDB3261588083	(13.00)	2.8863	(46.06)	(37.52)	0.0000	4.3300	(1,725.0000)	0.0000	0.0055	(0.0180)	0.0000	1	(0.0124)	01/06/2025
688066.SH	12/31/2024	SDB3261588083	(13.00)	2.8888	(46.06)	(37.55)	0.0000	4.3300	(1,725.0000)	0.0000	0.0111	(0.0360)	0.0000	2	(0.0249)	01/06/2025
688066.SH	12/30/2024	SDB3261588083	(13.00)	2.9499	(46.06)	(38.35)	0.0000	4.3300	(1,725.0000)	0.0000	0.0055	(0.0184)	0.0000	1	(0.0128)	01/06/2025
688066.SH	12/27/2024	SDB3261588083	(13.00)	3.0939	(46.06)	(40.22)	0.0000	4.3300	(1,725.0000)	0.0000	0.0166	(0.0578)	0.0000	3	(0.0412)	01/06/2025
688066.SH	12/26/2024	SDB3261588083	(13.00)	3.0503	(46.06)	(39.65)	0.0000	4.3300	(1,725.0000)	0.0000	0.0055	(0.0190)	0.0000	1	(0.0135)	01/06/2025
688066.SH	12/24/2024	SDB3261588083	(13.00)	3.0503	(46.06)	(39.65)	0.0000	4.3300	(1,725.0000)	0.0000	0.0111	(0.0380)	0.0000	2	(0.0269)	01/06/2025
688066.SH	12/23/2024	SDB3261588083	(13.00)	2.9930	(46.06)	(38.91)	0.0000	4.3300	(1,725.0000)	0.0000	0.0055	(0.0186)	0.0000	1	(0.0131)	01/06/2025
688066.SH	12/20/2024	SDB3261588083	(13.00)	3.0184	(46.06)	(39.24)	0.0000	4.3300	(1,725.0000)	0.0000	0.0166	(0.0564)	0.0000	3	(0.0398)	01/06/2025
688066.SH	12/19/2024	SDB3261588083	(13.00)	3.1548	(46.06)	(41.01)	0.0000	4.5800	(1,725.0000)	0.0000	0.0059	(0.0197)	0.0000	1	(0.0138)	01/06/2025
688066.SH	12/18/2024	SDB3261588083	(13.00)	3.3038	(46.06)	(42.95)	0.0000	4.5800	(1,725.0000)	0.0000	0.0059	(0.0206)	0.0000	1	(0.0147)	01/06/2025
688066.SH	12/17/2024	SDB3261588083	(13.00)	3.3154	(46.06)	(43.10)	0.0000	4.5800	(1,725.0000)	0.0000	0.0059	(0.0207)	0.0000	1	(0.0148)	01/06/2025
688066.SH	12/16/2024	SDB3261588083	(13.00)	3.3735	(46.06)	(43.85)	0.0000	4.5800	(2,018.0592)	0.0000	0.0059	(0.0246)	0.0000	1	(0.0187)	01/06/2025
688066.SH	12/16/2024	SDB3261588083	(6,887.00)	3.3735	(24,402.85)	(23,233.00)	0.0000	4.5800	(2,018.0592)	0.0000	3.1046	(13.0238)	0.0000	1	(9.9192)	01/06/2025
688066.SH	12/16/2024	SDB3261588083	(200.00)	3.3735	(708.66)	(674.69)	0.0000	4.5800	(2,018.0592)	0.0000	0.0902	(0.3782)	0.0000	1	(0.2881)	01/06/2025
688066.SH	12/16/2024	SDB3261588083	(400.00)	3.3735	(1,417.33)	(1,349.38)	0.0000	4.5800	(2,018.0592)	0.0000	0.1803	(0.7564)	0.0000	1	(0.5761)	01/06/2025
688066.SH	12/16/2024	SDB3261588083	(400.00)	3.3735	(1,417.33)	(1,349.38)	0.0000	4.5800	(2,018.0592)	0.0000	0.1803	(0.7564)	0.0000	1	(0.5761)	01/06/2025
688066.SH	12/16/2024	SDB3261588083	(2,800.00)	3.3735	(9,921.30)	(9,445.68)	0.0000	4.5800	(2,018.0592)	0.0000	1.2622	(5.2950)	0.0000	1	(4.0328)	01/06/2025
688066.SH	12/16/2024	SDB3261588083	(1,000.00)	3.3735	(3,543.32)	(3,373.46)	0.0000	4.5800	(2,018.0592)	0.0000	0.4508	(1.8911)	0.0000	1	(1.4403)	01/06/2025
688066.SH	12/16/2024	SDB3261588083	(200.00)	3.3735	(708.66)	(674.69)	0.0000	4.5800	(2,018.0592)	0.0000	0.0902	(0.3782)	0.0000	1	(0.2881)	01/06/2025
688066.SH	12/16/2024	SDB3261588083	(5,819.00)	3.3735	(20,618.58)	(19,630.15)	0.0000	4.5800	(2,018.0592)	0.0000	2.6231	(11.0041)	0.0000	1	(8.3810)	01/06/2025
688066.SH	12/16/2024	SDB3261588083	(1,981.00)	3.3735	(7,019.32)	(6,682.82)	0.0000	4.5800	(2,018.0592)	0.0000	0.8930	(3.7462)	0.0000	1	(2.8532)	01/06/2025
688066.SH	12/16/2024	SDB3261588083	(9,613.00)	3.3735	(34,061.94)	(32,429.04)	0.0000	4.5800	(2,018.0592)	0.0000	4.3334	(18.1788)	0.0000	1	(13.8454)	01/06/2025
688066.SH	12/16/2024	SDB3261588083	(309.00)	3.3735	(1,094.89)	(1,042.40)	0.0000	4.5800	(2,018.0592)	0.0000	0.1393	(0.5843)	0.0000	1	(0.4450)	01/06/2025
688066.SH	12/16/2024	SDB3261588083	(7,491.00)	3.3735	(26,543.02)	(25,270.57)	0.0000	4.5800	(2,018.0592)	0.0000	3.3769	(14.1660)	0.0000	1	(10.7891)	01/06/2025
688066.SH	12/16/2024	SDB3261588083	(300.00)	3.3735	(1,063.00)	(1,012.04)	0.0000	4.5800	(2,018.0592)	0.0000	0.1352	(0.5673)	0.0000	1	(0.4321)	01/06/2025
688066.SH	12/13/2024	SDB3261588083	(13.00)	3.4582	(46.06)	(44.96)	0.0000	4.5800	(2,018.0592)	0.0000	0.0176	(0.0756)	0.0000	3	(0.0580)	01/06/2025
688066.SH	12/13/2024	SDB3261588083	(6,887.00)	3.4582	(24,402.85)	(23,816.31)	0.0000	4.5800	(2,018.0592)	0.0000	9.3138	(40.0523)	0.0000	3	(30.7385)	01/06/2025
688066.SH	12/13/2024	SDB3261588083	(200.00)	3.4582	(708.66)	(691.63)	0.0000	4.5800	(2,018.0592)	0.0000	0.2705	(1.1631)	0.0000	3	(0.8927)	01/06/2025
688066.SH	12/13/2024	SDB3261588083	(400.00)	3.4582	(1,417.33)	(1,383.26)	0.0000	4.5800	(2,018.0592)	0.0000	0.5409	(2.3263)	0.0000	3	(1.7853)	01/06/2025
688066.SH	12/13/2024	SDB3261588083	(400.00)	3.4582	(1,417.33)	(1,383.26)	0.0000	4.5800	(2,018.0592)	0.0000	0.5409	(2.3263)	0.0000	3	(1.7853)	01/06/2025
688066.SH	12/13/2024	SDB3261588083	(2,800.00)	3.4582	(9,921.30)	(9,682.83)	0.0000	4.5800	(2,018.0592)	0.0000	3.7866	(16.2838)	0.0000	3	(12.4971)	01/06/2025
688066.SH	12/13/2024	SDB3261588083	(1,000.00)	3.4582	(3,543.32)	(3,458.15)	0.0000	4.5800	(2,018.0592)	0.0000	1.3524	(5.8156)	0.0000	3	(4.4633)	01/06/2025
688066.SH	12/13/2024	SDB3261588083	(200.00)	3.4582	(708.66)	(691.63)	0.0000	4.5800	(2,018.0592)	0.0000	0.2705	(1.1631)	0.0000	3	(0.8927)	01/06/2025
688066.SH	12/13/2024	SDB3261588083	(5,819.00)	3.4582	(20,618.58)	(20,123.00)	0.0000	4.5800	(2,018.0592)	0.0000	7.8694	(33.8412)	0.0000	3	(25.9717)	01/06/2025
688066.SH	12/13/2024	SDB3261588083	(1,981.00)	3.4582	(7,019.32)	(6,850.60)	0.0000	4.5800	(2,018.0592)	0.0000	2.6790	(11.5208)	0.0000	3	(8.8417)	01/06/2025
688066.SH	12/13/2024	SDB3261588083	(9,613.00)	3.4582	(34,061.94)	(33,243.23)	0.0000	4.5800	(2,018.0592)	0.0000	13.0003	(55.9057)	0.0000	3	(42.9054)	01/06/2025
688066.SH	12/13/2024	SDB3261588083	(309.00)	3.4582	(1,094.89)	(1,068.57)	0.0000	4.5800	(2,018.0592)	0.0000	0.4179	(1.7970)	0.0000	3	(1.3791)	01/06/2025
688066.SH	12/13/2024	SDB3261588083	(7,491.00)	3.4582	(26,543.02)	(25,905.03)	0.0000	4.5800	(2,018.0592)	0.0000	10.1306	(43.5649)	0.0000	3	(33.4343)	01/06/2025
688066.SH	12/13/2024	SDB3261588083	(300.00)	3.4582	(1,063.00)	(1,037.45)	0.0000	4.5800	(2,018.0592)	0.0000	0.4057	(1.7447)	0.0000	3	(1.3390)	01/06/2025
688066.SH	12/12/2024	SDB3261588083	(13.00)	3.3476	(46.06)	(43.52)	0.0000	4.5800	(2,018.0592)	0.0000	0.0059	(0.0244)	0.0000	1	(0.0185)	01/06/2025
688066.SH	12/12/2024	SDB3261588083	(6,887.00)	3.3476	(24,402.85)	(23,055.21)	0.0000	4.5800	(2,018.0592)	0.0000	3.1046	(12.9241)	0.0000	1	(9.8195)	01/06/2025
688066.SH	12/12/2024	SDB3261588083	(200.00)	3.3476	(708.66)	(669.53)	0.0000	4.5800	(2,018.0592)	0.0000	0.0902	(0.3753)	0.0000	1	(0.2852)	01/06/2025
688066.SH	12/12/2024	SDB3261588083	(400.00)	3.3476	(1,417.33)	(1,339.06)	0.0000	4.5800	(2,018.0592)	0.0000	0.1803	(0.7506)	0.0000	1	(0.5703)	01/06/2025
688066.SH	12/12/2024	SDB3261588083	(400.00)	3.3476	(1,417.33)	(1,339.06)	0.0000	4.5800	(2,018.0592)	0.0000	0.1803	(0.7506)	0.0000	1	(0.5703)	01/06/2025
688066.SH	12/12/2024	SDB3261588083	(2,800.00)	3.3476	(9,921.30)	(9,373.40)	0.0000	4.5800	(2,018.0592)	0.0000	1.2622	(5.2545)	0.0000	1	(3.9923)	01/06/2025
688066.SH	12/12/2024	SDB3261588083	(1,000.00)	3.3476	(3,543.32)	(3,347.64)	0.0000	4.5800	(2,018.0592)	0.0000	0.4508	(1.8766)	0.0000	1	(1.4258)	01/06/2025
688066.SH	12/12/2024	SDB3261588083	(200.00)	3.3476	(708.66)	(669.53)	0.0000	4.5800	(2,018.0592)	0.0000	0.0902	(0.3753)	0.0000	1	(0.2852)	01/06/2025
688066.SH	12/12/2024	SDB3261588083	(5,819.00)	3.3476	(20,618.58)	(19,479.93)	0.0000	4.5800	(2,018.0592)	0.0000	2.6231	(10.9199)	0.0000	1	(8.2968)	01/06/2025
688066.SH	12/12/2024	SDB3261588083	(1,981.00)	3.3476	(7,019.32)	(6,631.68)	0.0000	4.5800	(2,018.0592)	0.0000	0.8930	(3.7175)	0.0000	1	(2.8245)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
BEIJING PIESAT INFORMATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
688066.SH	12/12/2024	SDB3261588083	(9,613.00)	3.3476	(34,061.94)	(32,180.88)	0.0000	4.5800	(2,018.0592)	0.0000	4.3334	(18.0397)	0.0000	1	(13.7063)	01/06/2025
688066.SH	12/12/2024	SDB3261588083	(309.00)	3.3476	(1,094.89)	(1,034.42)	0.0000	4.5800	(2,018.0592)	0.0000	0.1393	(0.5799)	0.0000	1	(0.4406)	01/06/2025
688066.SH	12/12/2024	SDB3261588083	(7,491.00)	3.3476	(26,543.02)	(25,077.19)	0.0000	4.5800	(2,018.0592)	0.0000	3.3769	(14.0576)	0.0000	1	(10.6807)	01/06/2025
688066.SH	12/12/2024	SDB3261588083	(300.00)	3.3476	(1,063.00)	(1,004.29)	0.0000	4.5800	(2,018.0592)	0.0000	0.1352	(0.5630)	0.0000	1	(0.4277)	01/06/2025
688066.SH	12/11/2024	SDB3261588083	(13.00)	3.4351	(46.06)	(44.66)	0.0000	4.5800	(2,018.0592)	0.0000	0.0059	(0.0250)	0.0000	1	(0.0192)	01/06/2025
688066.SH	12/11/2024	SDB3261588083	(6,887.00)	3.4351	(24,402.85)	(23,657.38)	0.0000	4.5800	(2,018.0592)	0.0000	3.1046	(13.2617)	0.0000	1	(10.1571)	01/06/2025
688066.SH	12/11/2024	SDB3261588083	(200.00)	3.4351	(708.66)	(687.02)	0.0000	4.5800	(2,018.0592)	0.0000	0.0902	(0.3851)	0.0000	1	(0.2950)	01/06/2025
688066.SH	12/11/2024	SDB3261588083	(400.00)	3.4351	(1,417.33)	(1,374.03)	0.0000	4.5800	(2,018.0592)	0.0000	0.1803	(0.7702)	0.0000	1	(0.5899)	01/06/2025
688066.SH	12/11/2024	SDB3261588083	(400.00)	3.4351	(1,417.33)	(1,374.03)	0.0000	4.5800	(2,018.0592)	0.0000	0.1803	(0.7702)	0.0000	1	(0.5899)	01/06/2025
688066.SH	12/11/2024	SDB3261588083	(2,800.00)	3.4351	(9,921.30)	(9,618.22)	0.0000	4.5800	(2,018.0592)	0.0000	1.2622	(5.3917)	0.0000	1	(4.1295)	01/06/2025
688066.SH	12/11/2024	SDB3261588083	(1,000.00)	3.4351	(3,543.32)	(3,435.08)	0.0000	4.5800	(2,018.0592)	0.0000	0.4508	(1.9256)	0.0000	1	(1.4748)	01/06/2025
688066.SH	12/11/2024	SDB3261588083	(200.00)	3.4351	(708.66)	(687.02)	0.0000	4.5800	(2,018.0592)	0.0000	0.0902	(0.3851)	0.0000	1	(0.2950)	01/06/2025
688066.SH	12/11/2024	SDB3261588083	(5,819.00)	3.4351	(20,618.58)	(19,988.72)	0.0000	4.5800	(2,018.0592)	0.0000	2.6231	(11.2051)	0.0000	1	(8.5820)	01/06/2025
688066.SH	12/11/2024	SDB3261588083	(1,981.00)	3.4351	(7,019.32)	(6,804.89)	0.0000	4.5800	(2,018.0592)	0.0000	0.8930	(3.8146)	0.0000	1	(2.9216)	01/06/2025
688066.SH	12/11/2024	SDB3261588083	(9,613.00)	3.4351	(34,061.94)	(33,021.40)	0.0000	4.5800	(2,018.0592)	0.0000	4.3334	(18.5109)	0.0000	1	(14.1774)	01/06/2025
688066.SH	12/11/2024	SDB3261588083	(309.00)	3.4351	(1,094.89)	(1,061.44)	0.0000	4.5800	(2,018.0592)	0.0000	0.1393	(0.5950)	0.0000	1	(0.4557)	01/06/2025
688066.SH	12/11/2024	SDB3261588083	(7,491.00)	3.4351	(26,543.02)	(25,732.17)	0.0000	4.5800	(2,018.0592)	0.0000	3.3769	(14.4247)	0.0000	1	(11.0479)	01/06/2025
688066.SH	12/11/2024	SDB3261588083	(300.00)	3.4351	(1,063.00)	(1,030.52)	0.0000	4.5800	(2,018.0592)	0.0000	0.1352	(0.5777)	0.0000	1	(0.4424)	01/06/2025
688066.SH	12/10/2024	SDB3261588083	(13.00)	3.4471	(46.06)	(44.81)	0.0000	4.5800	(2,018.0592)	0.0000	0.0059	(0.0251)	0.0000	1	(0.0193)	01/06/2025
688066.SH	12/10/2024	SDB3261588083	(6,887.00)	3.4471	(24,402.85)	(23,740.44)	0.0000	4.5800	(2,018.0592)	0.0000	3.1046	(13.3082)	0.0000	1	(10.2036)	01/06/2025
688066.SH	12/10/2024	SDB3261588083	(200.00)	3.4471	(708.66)	(689.43)	0.0000	4.5800	(2,018.0592)	0.0000	0.0902	(0.3865)	0.0000	1	(0.2963)	01/06/2025
688066.SH	12/10/2024	SDB3261588083	(400.00)	3.4471	(1,417.33)	(1,378.86)	0.0000	4.5800	(2,018.0592)	0.0000	0.1803	(0.7729)	0.0000	1	(0.5926)	01/06/2025
688066.SH	12/10/2024	SDB3261588083	(400.00)	3.4471	(1,417.33)	(1,378.86)	0.0000	4.5800	(2,018.0592)	0.0000	0.1803	(0.7729)	0.0000	1	(0.5926)	01/06/2025
688066.SH	12/10/2024	SDB3261588083	(2,800.00)	3.4471	(9,921.30)	(9,651.99)	0.0000	4.5800	(2,018.0592)	0.0000	1.2622	(5.4106)	0.0000	1	(4.1484)	01/06/2025
688066.SH	12/10/2024	SDB3261588083	(1,000.00)	3.4471	(3,543.32)	(3,447.14)	0.0000	4.5800	(2,018.0592)	0.0000	0.4508	(1.9324)	0.0000	1	(1.4816)	01/06/2025
688066.SH	12/10/2024	SDB3261588083	(200.00)	3.4471	(708.66)	(689.43)	0.0000	4.5800	(2,018.0592)	0.0000	0.0902	(0.3865)	0.0000	1	(0.2963)	01/06/2025
688066.SH	12/10/2024	SDB3261588083	(5,819.00)	3.4471	(20,618.58)	(20,058.90)	0.0000	4.5800	(2,018.0592)	0.0000	2.6231	(11.2445)	0.0000	1	(8.6213)	01/06/2025
688066.SH	12/10/2024	SDB3261588083	(1,981.00)	3.4471	(7,019.32)	(6,828.78)	0.0000	4.5800	(2,018.0592)	0.0000	0.8930	(3.8280)	0.0000	1	(2.9350)	01/06/2025
688066.SH	12/10/2024	SDB3261588083	(9,613.00)	3.4471	(34,061.94)	(33,137.34)	0.0000	4.5800	(2,018.0592)	0.0000	4.3334	(18.5759)	0.0000	1	(14.2424)	01/06/2025
688066.SH	12/10/2024	SDB3261588083	(309.00)	3.4471	(1,094.89)	(1,065.17)	0.0000	4.5800	(2,018.0592)	0.0000	0.1393	(0.5971)	0.0000	1	(0.4578)	01/06/2025
688066.SH	12/10/2024	SDB3261588083	(7,491.00)	3.4471	(26,543.02)	(25,822.51)	0.0000	4.5800	(2,018.0592)	0.0000	3.3769	(14.4754)	0.0000	1	(11.0985)	01/06/2025
688066.SH	12/10/2024	SDB3261588083	(300.00)	3.4471	(1,063.00)	(1,034.14)	0.0000	4.5800	(2,018.0592)	0.0000	0.1352	(0.5797)	0.0000	1	(0.4445)	01/06/2025
688066.SH	12/09/2024	SDB3261588083	(13.00)	3.3686	(46.06)	(43.79)	0.0000	4.5800	(2,018.0592)	0.0000	0.0059	(0.0245)	0.0000	1	(0.0187)	01/06/2025
688066.SH	12/09/2024	SDB3261588083	(6,887.00)	3.3686	(24,402.85)	(23,199.31)	0.0000	4.5800	(2,018.0592)	0.0000	3.1046	(13.0049)	0.0000	1	(9.9003)	01/06/2025
688066.SH	12/09/2024	SDB3261588083	(200.00)	3.3686	(708.66)	(673.71)	0.0000	4.5800	(2,018.0592)	0.0000	0.0902	(0.3777)	0.0000	1	(0.2875)	01/06/2025
688066.SH	12/09/2024	SDB3261588083	(400.00)	3.3686	(1,417.33)	(1,347.43)	0.0000	4.5800	(2,018.0592)	0.0000	0.1803	(0.7553)	0.0000	1	(0.5750)	01/06/2025
688066.SH	12/09/2024	SDB3261588083	(400.00)	3.3686	(1,417.33)	(1,347.43)	0.0000	4.5800	(2,018.0592)	0.0000	0.1803	(0.7553)	0.0000	1	(0.5750)	01/06/2025
688066.SH	12/09/2024	SDB3261588083	(2,800.00)	3.3686	(9,921.30)	(9,431.98)	0.0000	4.5800	(2,018.0592)	0.0000	1.2622	(5.2873)	0.0000	1	(4.0251)	01/06/2025
688066.SH	12/09/2024	SDB3261588083	(1,000.00)	3.3686	(3,543.32)	(3,368.57)	0.0000	4.5800	(2,018.0592)	0.0000	0.4508	(1.8883)	0.0000	1	(1.4375)	01/06/2025
688066.SH	12/09/2024	SDB3261588083	(200.00)	3.3686	(708.66)	(673.71)	0.0000	4.5800	(2,018.0592)	0.0000	0.0902	(0.3777)	0.0000	1	(0.2875)	01/06/2025
688066.SH	12/09/2024	SDB3261588083	(5,819.00)	3.3686	(20,618.58)	(19,601.69)	0.0000	4.5800	(2,018.0592)	0.0000	2.6231	(10.9882)	0.0000	1	(8.3650)	01/06/2025
688066.SH	12/09/2024	SDB3261588083	(1,981.00)	3.3686	(7,019.32)	(6,673.13)	0.0000	4.5800	(2,018.0592)	0.0000	0.8930	(3.7408)	0.0000	1	(2.8478)	01/06/2025
688066.SH	12/09/2024	SDB3261588083	(9,613.00)	3.3686	(34,061.94)	(32,382.02)	0.0000	4.5800	(2,018.0592)	0.0000	4.3334	(18.1525)	0.0000	1	(13.8190)	01/06/2025
688066.SH	12/09/2024	SDB3261588083	(309.00)	3.3686	(1,094.89)	(1,040.89)	0.0000	4.5800	(2,018.0592)	0.0000	0.1393	(0.5835)	0.0000	1	(0.4442)	01/06/2025
688066.SH	12/09/2024	SDB3261588083	(7,491.00)	3.3686	(26,543.02)	(25,233.93)	0.0000	4.5800	(2,018.0592)	0.0000	3.3769	(14.1454)	0.0000	1	(10.7686)	01/06/2025
688066.SH	12/09/2024	SDB3261588083	(300.00)	3.3686	(1,063.00)	(1,010.57)	0.0000	4.5800	(2,018.0592)	0.0000	0.1352	(0.5665)	0.0000	1	(0.4313)	01/06/2025
688066.SH	12/06/2024	SDB3261588083	(13.00)	3.5057	(46.06)	(45.57)	0.0000	4.5800	(2,018.0592)	0.0000	0.0176	(0.0766)	0.0000	3	(0.0591)	01/06/2025
688066.SH	12/06/2024	SDB3261588083	(6,887.00)	3.5057	(24,402.85)	(24,143.89)	0.0000	4.5800	(2,018.0592)	0.0000	9.3138	(40.6032)	0.0000	3	(31.2894)	01/06/2025
688066.SH	12/06/2024	SDB3261588083	(200.00)	3.5057	(708.66)	(701.14)	0.0000	4.5800	(2,018.0592)	0.0000	0.2705	(1.1791)	0.0000	3	(0.9087)	01/06/2025
688066.SH	12/06/2024	SDB3261588083	(400.00)	3.5057	(1,417.33)	(1,402.29)	0.0000	4.5800	(2,018.0592)	0.0000	0.5409	(2.3583)	0.0000	3	(1.8173)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
BEIJING PIESAT INFORMATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
688066.SH	12/06/2024	SDB3261588083	(400.00)	3.5057	(1,417.33)	(1,402.29)	0.0000	4.5800	(2,018.0592)	0.0000	0.5409	(2.3583)	0.0000	3	(1.8173)	01/06/2025
688066.SH	12/06/2024	SDB3261588083	(2,800.00)	3.5057	(9,921.30)	(9,816.02)	0.0000	4.5800	(2,018.0592)	0.0000	3.7866	(16.5078)	0.0000	3	(12.7211)	01/06/2025
688066.SH	12/06/2024	SDB3261588083	(1,000.00)	3.5057	(3,543.32)	(3,505.72)	0.0000	4.5800	(2,018.0592)	0.0000	1.3524	(5.8956)	0.0000	3	(4.5433)	01/06/2025
688066.SH	12/06/2024	SDB3261588083	(200.00)	3.5057	(708.66)	(701.14)	0.0000	4.5800	(2,018.0592)	0.0000	0.2705	(1.1791)	0.0000	3	(0.9087)	01/06/2025
688066.SH	12/06/2024	SDB3261588083	(5,819.00)	3.5057	(20,618.58)	(20,399.78)	0.0000	4.5800	(2,018.0592)	0.0000	7.8694	(34.3066)	0.0000	3	(26.4372)	01/06/2025
688066.SH	12/06/2024	SDB3261588083	(1,981.00)	3.5057	(7,019.32)	(6,944.83)	0.0000	4.5800	(2,018.0592)	0.0000	2.6790	(11.6792)	0.0000	3	(9.0002)	01/06/2025
688066.SH	12/06/2024	SDB3261588083	(9,613.00)	3.5057	(34,061.94)	(33,700.49)	0.0000	4.5800	(2,018.0592)	0.0000	13.0003	(56.6746)	0.0000	3	(43.6743)	01/06/2025
688066.SH	12/06/2024	SDB3261588083	(309.00)	3.5057	(1,094.89)	(1,083.27)	0.0000	4.5800	(2,018.0592)	0.0000	0.4179	(1.8217)	0.0000	3	(1.4039)	01/06/2025
688066.SH	12/06/2024	SDB3261588083	(7,491.00)	3.5057	(26,543.02)	(26,261.35)	0.0000	4.5800	(2,018.0592)	0.0000	10.1306	(44.1641)	0.0000	3	(34.0335)	01/06/2025
688066.SH	12/06/2024	SDB3261588083	(300.00)	3.5057	(1,063.00)	(1,051.72)	0.0000	4.5800	(2,018.0592)	0.0000	0.4057	(1.7687)	0.0000	3	(1.3630)	01/06/2025
688066.SH	12/05/2024	SDB3261588083	(13.00)	3.6121	(46.06)	(46.96)	0.0000	4.5800	(2,018.0592)	0.0000	0.0059	(0.0263)	0.0000	1	(0.0205)	01/06/2025
688066.SH	12/05/2024	SDB3261588083	(6,887.00)	3.6121	(24,402.85)	(24,876.77)	0.0000	4.5800	(2,018.0592)	0.0000	3.1046	(13.9452)	0.0000	1	(10.8406)	01/06/2025
688066.SH	12/05/2024	SDB3261588083	(200.00)	3.6121	(708.66)	(722.43)	0.0000	4.5800	(2,018.0592)	0.0000	0.0902	(0.4050)	0.0000	1	(0.3148)	01/06/2025
688066.SH	12/05/2024	SDB3261588083	(400.00)	3.6121	(1,417.33)	(1,444.85)	0.0000	4.5800	(2,018.0592)	0.0000	0.1803	(0.8099)	0.0000	1	(0.6296)	01/06/2025
688066.SH	12/05/2024	SDB3261588083	(400.00)	3.6121	(1,417.33)	(1,444.85)	0.0000	4.5800	(2,018.0592)	0.0000	0.1803	(0.8099)	0.0000	1	(0.6296)	01/06/2025
688066.SH	12/05/2024	SDB3261588083	(2,800.00)	3.6121	(9,921.30)	(10,113.98)	0.0000	4.5800	(2,018.0592)	0.0000	1.2622	(5.6696)	0.0000	1	(4.4074)	01/06/2025
688066.SH	12/05/2024	SDB3261588083	(1,000.00)	3.6121	(3,543.32)	(3,612.14)	0.0000	4.5800	(2,018.0592)	0.0000	0.4508	(2.0249)	0.0000	1	(1.5741)	01/06/2025
688066.SH	12/05/2024	SDB3261588083	(200.00)	3.6121	(708.66)	(722.43)	0.0000	4.5800	(2,018.0592)	0.0000	0.0902	(0.4050)	0.0000	1	(0.3148)	01/06/2025
688066.SH	12/05/2024	SDB3261588083	(5,819.00)	3.6121	(20,618.58)	(21,019.01)	0.0000	4.5800	(2,018.0592)	0.0000	2.6231	(11.7827)	0.0000	1	(9.1595)	01/06/2025
688066.SH	12/05/2024	SDB3261588083	(1,981.00)	3.6121	(7,019.32)	(7,155.64)	0.0000	4.5800	(2,018.0592)	0.0000	0.8930	(4.0113)	0.0000	1	(3.1182)	01/06/2025
688066.SH	12/05/2024	SDB3261588083	(9,613.00)	3.6121	(34,061.94)	(34,723.45)	0.0000	4.5800	(2,018.0592)	0.0000	4.3334	(19.4650)	0.0000	1	(15.1316)	01/06/2025
688066.SH	12/05/2024	SDB3261588083	(309.00)	3.6121	(1,094.89)	(1,116.15)	0.0000	4.5800	(2,018.0592)	0.0000	0.1393	(0.6257)	0.0000	1	(0.4864)	01/06/2025
688066.SH	12/05/2024	SDB3261588083	(7,491.00)	3.6121	(26,543.02)	(27,058.50)	0.0000	4.5800	(2,018.0592)	0.0000	3.3769	(15.1682)	0.0000	1	(11.7914)	01/06/2025
688066.SH	12/05/2024	SDB3261588083	(300.00)	3.6121	(1,063.00)	(1,083.64)	0.0000	4.5800	(2,018.0592)	0.0000	0.1352	(0.6075)	0.0000	1	(0.4722)	01/06/2025
688066.SH	12/04/2024	SDB3261588083	(13.00)	3.5433	(46.06)	(46.06)	0.0000	4.5800	(2,018.0592)	0.0000	0.0059	(0.0258)	0.0000	1	(0.0200)	01/06/2025
688066.SH	12/04/2024	SDB3261588083	(6,887.00)	3.5433	(24,402.85)	(24,402.85)	0.0000	4.5800	(2,018.0592)	0.0000	3.1046	(13.6796)	0.0000	1	(10.5750)	01/06/2025
688066.SH	12/04/2024	SDB3261588083	(200.00)	3.5433	(708.66)	(708.66)	0.0000	4.5800	(2,018.0592)	0.0000	0.0902	(0.3973)	0.0000	1	(0.3071)	01/06/2025
688066.SH	12/04/2024	SDB3261588083	(400.00)	3.5433	(1,417.33)	(1,417.33)	0.0000	4.5800	(2,018.0592)	0.0000	0.1803	(0.7945)	0.0000	1	(0.6142)	01/06/2025
688066.SH	12/04/2024	SDB3261588083	(400.00)	3.5433	(1,417.33)	(1,417.33)	0.0000	4.5800	(2,018.0592)	0.0000	0.1803	(0.7945)	0.0000	1	(0.6142)	01/06/2025
688066.SH	12/04/2024	SDB3261588083	(2,800.00)	3.5433	(9,921.30)	(9,921.30)	0.0000	4.5800	(2,018.0592)	0.0000	1.2622	(5.5616)	0.0000	1	(4.2994)	01/06/2025
688066.SH	12/04/2024	SDB3261588083	(1,000.00)	3.5433	(3,543.32)	(3,543.32)	0.0000	4.5800	(2,018.0592)	0.0000	0.4508	(1.9863)	0.0000	1	(1.5355)	01/06/2025
688066.SH	12/04/2024	SDB3261588083	(200.00)	3.5433	(708.66)	(708.66)	0.0000	4.5800	(2,018.0592)	0.0000	0.0902	(0.3973)	0.0000	1	(0.3071)	01/06/2025
688066.SH	12/04/2024	SDB3261588083	(5,819.00)	3.5433	(20,618.58)	(20,618.58)	0.0000	4.5800	(2,018.0592)	0.0000	2.6231	(11.5582)	0.0000	1	(8.9351)	01/06/2025
688066.SH	12/04/2024	SDB3261588083	(1,981.00)	3.5433	(7,019.32)	(7,019.32)	0.0000	4.5800	(2,018.0592)	0.0000	0.8930	(3.9348)	0.0000	1	(3.0418)	01/06/2025
688066.SH	12/04/2024	SDB3261588083	(9,613.00)	3.5433	(34,061.94)	(34,061.94)	0.0000	4.5800	(2,018.0592)	0.0000	4.3334	(19.0942)	0.0000	1	(14.7607)	01/06/2025
688066.SH	12/04/2024	SDB3261588083	(309.00)	3.5433	(1,094.89)	(1,094.89)	0.0000	4.5800	(2,018.0592)	0.0000	0.1393	(0.6138)	0.0000	1	(0.4745)	01/06/2025
688066.SH	12/04/2024	SDB3261588083	(7,491.00)	3.5433	(26,543.02)	(26,543.02)	0.0000	4.5800	(2,018.0592)	0.0000	3.3769	(14.8793)	0.0000	1	(11.5024)	01/06/2025
688066.SH	12/04/2024	SDB3261588083	(300.00)	3.5433	(1,063.00)	(1,063.00)	0.0000	4.5800	(2,018.0592)	0.0000	0.1352	(0.5959)	0.0000	1	(0.4606)	01/06/2025
TOTAL BEIJING PIESAT INFORMATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND											219.3616	(944.5455)	0.0000		(725.1838)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
BEIJING ROBOROCK TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND																
688169.SH	01/03/2025	SDB3260760892	(99.00)	30.4645	(2,934.64)	(3,015.98)	0.0000	4.3300	(550.0000)	0.0000	1.0589	(1.3823)	0.0000	3	(0.3234)	01/06/2025
688169.SH	01/02/2025	SDB3260760892	(99.00)	28.8932	(2,934.64)	(2,860.43)	0.0000	4.3300	(550.0000)	0.0000	0.3530	(0.4370)	0.0000	1	(0.0840)	01/06/2025
688169.SH	12/31/2024	SDB3260760892	(99.00)	29.5672	(2,934.64)	(2,927.15)	0.0000	4.3300	(550.0000)	0.0000	0.7059	(0.8944)	0.0000	2	(0.1885)	01/06/2025
688169.SH	12/30/2024	SDB3260760892	(99.00)	29.4852	(2,934.64)	(2,919.04)	0.0000	4.3300	(550.0000)	0.0000	0.3530	(0.4460)	0.0000	1	(0.0930)	01/06/2025
688169.SH	12/27/2024	SDB3260760892	(99.00)	29.5594	(2,934.64)	(2,926.38)	0.0000	4.3300	(550.0000)	0.0000	1.0589	(1.3413)	0.0000	3	(0.2823)	01/06/2025
688169.SH	12/26/2024	SDB3260760892	(99.00)	29.8359	(2,934.64)	(2,953.76)	0.0000	4.3300	(550.0000)	0.0000	0.3530	(0.4513)	0.0000	1	(0.0983)	01/06/2025
688169.SH	12/24/2024	SDB3260760892	(99.00)	29.8359	(2,934.64)	(2,953.76)	0.0000	4.3300	(550.0000)	0.0000	0.7059	(0.9025)	0.0000	2	(0.1966)	01/06/2025
688169.SH	12/23/2024	SDB3260760892	(99.00)	30.3660	(2,934.64)	(3,006.23)	0.0000	4.3300	(550.0000)	0.0000	0.3530	(0.4593)	0.0000	1	(0.1063)	01/06/2025
688169.SH	12/20/2024	SDB3260760892	(99.00)	30.7617	(2,934.64)	(3,045.41)	0.0000	4.3300	(550.0000)	0.0000	1.0589	(1.3958)	0.0000	3	(0.3369)	01/06/2025
688169.SH	12/19/2024	SDB3260760892	(99.00)	30.5927	(2,934.64)	(3,028.68)	0.0000	4.5800	(550.0000)	0.0000	0.3734	(0.4627)	0.0000	1	(0.0894)	01/06/2025
688169.SH	12/18/2024	SDB3260760892	(99.00)	30.6120	(2,934.64)	(3,030.59)	0.0000	4.5800	(550.0000)	0.0000	1.1276	(1.4133)	0.0000	1	(0.0897)	01/06/2025
688169.SH	12/17/2024	SDB3260760892	(99.00)	30.7068	(2,934.64)	(3,039.97)	0.0000	4.5800	(550.0000)	0.0000	0.3734	(0.4644)	0.0000	1	(0.0911)	01/06/2025
688169.SH	12/16/2024	SDB3260760892	(298.00)	30.9385	(8,833.56)	(9,219.68)	0.0000	4.5800	(550.0000)	0.0000	1.1238	(1.4086)	0.0000	1	(0.2847)	01/06/2025
688169.SH	12/16/2024	SDB3260760892	(99.00)	30.9385	(2,934.64)	(3,062.91)	0.0000	4.5800	(550.0000)	0.0000	0.3734	(0.4679)	0.0000	1	(0.0946)	01/06/2025
688169.SH	12/16/2024	SDB3260760892	(103.00)	30.9385	(3,053.21)	(3,186.67)	0.0000	4.5800	(550.0000)	0.0000	0.3884	(0.4869)	0.0000	1	(0.0984)	01/06/2025
688169.SH	12/16/2024	SDB3260760892	(299.00)	30.9385	(8,863.21)	(9,250.62)	0.0000	4.5800	(550.0000)	0.0000	1.1276	(1.4133)	0.0000	1	(0.2857)	01/06/2025
688169.SH	12/16/2024	SDB3260760892	(208.00)	30.9385	(6,165.71)	(6,435.21)	0.0000	4.5800	(550.0000)	0.0000	0.7844	(0.9832)	0.0000	1	(0.1987)	01/06/2025
688169.SH	12/16/2024	SDB3260760892	(792.00)	30.9385	(23,477.13)	(24,503.31)	0.0000	4.5800	(550.0000)	0.0000	2.9868	(3.7436)	0.0000	1	(0.7567)	01/06/2025
688169.SH	12/13/2024	SDB3260760892	(298.00)	31.9779	(8,833.56)	(9,529.42)	0.0000	4.5800	(652.8354)	0.0000	3.3715	(5.1843)	0.0000	3	(1.8128)	01/06/2025
688169.SH	12/13/2024	SDB3260760892	(99.00)	31.9779	(2,934.64)	(3,165.81)	0.0000	4.5800	(652.8354)	0.0000	1.1201	(1.7223)	0.0000	3	(0.6022)	01/06/2025
688169.SH	12/13/2024	SDB3260760892	(103.00)	31.9779	(3,053.21)	(3,293.72)	0.0000	4.5800	(652.8354)	0.0000	1.1653	(1.7919)	0.0000	3	(0.6266)	01/06/2025
688169.SH	12/13/2024	SDB3260760892	(1,200.00)	31.9779	(35,571.40)	(38,373.49)	0.0000	4.5800	(652.8354)	0.0000	13.5764	(20.8763)	0.0000	3	(7.2999)	01/06/2025
688169.SH	12/13/2024	SDB3260760892	(2,599.00)	31.9779	(77,041.73)	(83,110.59)	0.0000	4.5800	(652.8354)	0.0000	29.4043	(45.2146)	0.0000	3	(15.8104)	01/06/2025
688169.SH	12/13/2024	SDB3260760892	(208.00)	31.9779	(6,165.71)	(6,651.41)	0.0000	4.5800	(652.8354)	0.0000	2.3532	(3.6186)	0.0000	3	(1.2653)	01/06/2025
688169.SH	12/13/2024	SDB3260760892	(792.00)	31.9779	(23,477.13)	(25,326.51)	0.0000	4.5800	(652.8354)	0.0000	8.9604	(13.7784)	0.0000	3	(4.8179)	01/06/2025
688169.SH	12/12/2024	SDB3260760892	(298.00)	31.0641	(8,833.56)	(9,257.10)	0.0000	4.5800	(652.8354)	0.0000	1.1238	(1.6787)	0.0000	1	(0.5549)	01/06/2025
688169.SH	12/12/2024	SDB3260760892	(99.00)	31.0641	(2,934.64)	(3,075.34)	0.0000	4.5800	(652.8354)	0.0000	0.3734	(0.5577)	0.0000	1	(0.1843)	01/06/2025
688169.SH	12/12/2024	SDB3260760892	(103.00)	31.0641	(3,053.21)	(3,199.60)	0.0000	4.5800	(652.8354)	0.0000	0.3884	(0.5802)	0.0000	1	(0.1918)	01/06/2025
688169.SH	12/12/2024	SDB3260760892	(1,200.00)	31.0641	(35,571.40)	(37,276.90)	0.0000	4.5800	(652.8354)	0.0000	4.5255	(6.7599)	0.0000	1	(2.2344)	01/06/2025
688169.SH	12/12/2024	SDB3260760892	(2,599.00)	31.0641	(77,041.73)	(80,735.56)	0.0000	4.5800	(652.8354)	0.0000	9.8014	(14.6408)	0.0000	1	(4.8394)	01/06/2025
688169.SH	12/12/2024	SDB3260760892	(208.00)	31.0641	(6,165.71)	(6,461.33)	0.0000	4.5800	(652.8354)	0.0000	1.1717	(1.7177)	0.0000	1	(0.3873)	01/06/2025
688169.SH	12/12/2024	SDB3260760892	(792.00)	31.0641	(23,477.13)	(24,602.76)	0.0000	4.5800	(652.8354)	0.0000	2.9868	(4.4615)	0.0000	1	(1.4747)	01/06/2025
688169.SH	12/11/2024	SDB3260760892	(298.00)	31.1153	(8,833.56)	(9,272.37)	0.0000	4.5800	(652.8354)	0.0000	1.1238	(1.6815)	0.0000	1	(0.5577)	01/06/2025
688169.SH	12/11/2024	SDB3260760892	(99.00)	31.1153	(2,934.64)	(3,080.42)	0.0000	4.5800	(652.8354)	0.0000	0.3734	(0.5586)	0.0000	1	(0.1853)	01/06/2025
688169.SH	12/11/2024	SDB3260760892	(103.00)	31.1153	(3,053.21)	(3,204.88)	0.0000	4.5800	(652.8354)	0.0000	0.3884	(0.5812)	0.0000	1	(0.1927)	01/06/2025
688169.SH	12/11/2024	SDB3260760892	(1,200.00)	31.1153	(35,571.40)	(37,338.40)	0.0000	4.5800	(652.8354)	0.0000	4.5255	(6.7711)	0.0000	1	(2.2456)	01/06/2025
688169.SH	12/11/2024	SDB3260760892	(2,599.00)	31.1153	(77,041.73)	(80,868.75)	0.0000	4.5800	(652.8354)	0.0000	9.8014	(14.6650)	0.0000	1	(4.8636)	01/06/2025
688169.SH	12/11/2024	SDB3260760892	(208.00)	31.1153	(6,165.71)	(6,471.99)	0.0000	4.5800	(652.8354)	0.0000	0.7844	(1.1737)	0.0000	1	(0.3892)	01/06/2025
688169.SH	12/11/2024	SDB3260760892	(792.00)	31.1153	(23,477.13)	(24,643.34)	0.0000	4.5800	(652.8354)	0.0000	2.9868	(4.4689)	0.0000	1	(1.4821)	01/06/2025
688169.SH	12/10/2024	SDB3260760892	(298.00)	29.9783	(8,833.56)	(8,933.53)	0.0000	4.5800	(652.8354)	0.0000	1.1238	(1.6200)	0.0000	1	(0.4962)	01/06/2025
688169.SH	12/10/2024	SDB3260760892	(99.00)	29.9783	(2,934.64)	(2,967.85)	0.0000	4.5800	(652.8354)	0.0000	0.3734	(0.5382)	0.0000	1	(0.1648)	01/06/2025
688169.SH	12/10/2024	SDB3260760892	(103.00)	29.9783	(3,053.21)	(3,087.76)	0.0000	4.5800	(652.8354)	0.0000	0.3884	(0.5599)	0.0000	1	(0.1715)	01/06/2025
688169.SH	12/10/2024	SDB3260760892	(1,200.00)	29.9783	(35,571.40)	(35,973.94)	0.0000	4.5800	(652.8354)	0.0000	4.5255	(6.5236)	0.0000	1	(1.9982)	01/06/2025
688169.SH	12/10/2024	SDB3260760892	(2,599.00)	29.9783	(77,041.73)	(77,913.56)	0.0000	4.5800	(652.8354)	0.0000	9.8014	(14.1291)	0.0000	1	(4.3277)	01/06/2025
688169.SH	12/10/2024	SDB3260760892	(208.00)	29.9783	(6,165.71)	(6,235.48)	0.0000	4.5800	(652.8354)	0.0000	0.7844	(1.1308)	0.0000	1	(0.3463)	01/06/2025
688169.SH	12/10/2024	SDB3260760892	(792.00)	29.9783	(23,477.13)	(23,742.80)	0.0000	4.5800	(652.8354)	0.0000	2.9868	(4.3056)	0.0000	1	(1.3188)	01/06/2025
688169.SH	12/09/2024	SDB3260760892	(298.00)	29.8970	(8,833.56)	(8,909.32)	0.0000	4.5800	(652.8354)	0.0000	1.1238	(1.6156)	0.0000	1	(0.4918)	01/06/2025
688169.SH	12/09/2024	SDB3260760892	(99.00)	29.8970	(2,934.64)	(2,959.81)	0.0000	4.5800	(652.8354)	0.0000	0.3734	(0.5367)	0.0000	1	(0.1634)	01/06/2025
688169.SH	12/09/2024	SDB3260760892	(103.00)	29.8970	(3,053.21)	(3,079.40)	0.0000	4.5800	(652.8354)	0.0000	0.3884	(0.5584)	0.0000	1	(0.1700)	01/06/2025
688169.SH	12/09/2024	SDB3260760892	(1,200.00)	29.8970	(35,571.40)	(35,876.46)	0.0000	4.5800	(652.8354)	0.0000	4.5255	(6.5060)	0.0000	1	(1.9805)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
BEIJING ROBOROCK TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
688169.SH	12/09/2024	SDB3260760892	(2,599.00)	29.8970	(77,041.73)	(77,702.43)	0.0000	4.5800	(652.8354)	0.0000	9.8014	(14.0908)	0.0000	1	(4.2894)	01/06/2025
688169.SH	12/09/2024	SDB3260760892	(208.00)	29.8970	(6,165.71)	(6,218.59)	0.0000	4.5800	(652.8354)	0.0000	0.7844	(1.1277)	0.0000	1	(0.3433)	01/06/2025
688169.SH	12/09/2024	SDB3260760892	(792.00)	29.8970	(23,477.13)	(23,678.46)	0.0000	4.5800	(652.8354)	0.0000	2.9868	(4.2939)	0.0000	1	(1.3071)	01/06/2025
688169.SH	12/06/2024	SDB3260760892	(298.00)	30.4870	(8,833.56)	(9,085.13)	0.0000	4.5800	(652.8354)	0.0000	3.3715	(4.9426)	0.0000	3	(1.5711)	01/06/2025
688169.SH	12/06/2024	SDB3260760892	(99.00)	30.4870	(2,934.64)	(3,018.21)	0.0000	4.5800	(652.8354)	0.0000	1.1201	(1.6420)	0.0000	3	(0.5219)	01/06/2025
688169.SH	12/06/2024	SDB3260760892	(103.00)	30.4870	(3,053.21)	(3,140.16)	0.0000	4.5800	(652.8354)	0.0000	1.1653	(1.7083)	0.0000	3	(0.5430)	01/06/2025
688169.SH	12/06/2024	SDB3260760892	(1,200.00)	30.4870	(35,571.40)	(36,584.42)	0.0000	4.5800	(652.8354)	0.0000	13.5764	(19.9030)	0.0000	3	(6.3266)	01/06/2025
688169.SH	12/06/2024	SDB3260760892	(2,599.00)	30.4870	(77,041.73)	(79,235.76)	0.0000	4.5800	(652.8354)	0.0000	29.4043	(43.1066)	0.0000	3	(13.7023)	01/06/2025
688169.SH	12/06/2024	SDB3260760892	(208.00)	30.4870	(6,165.71)	(6,341.30)	0.0000	4.5800	(652.8354)	0.0000	2.3532	(3.4499)	0.0000	3	(1.0966)	01/06/2025
688169.SH	12/06/2024	SDB3260760892	(792.00)	30.4870	(23,477.13)	(24,145.72)	0.0000	4.5800	(652.8354)	0.0000	8.9604	(13.1360)	0.0000	3	(4.1755)	01/06/2025
688169.SH	12/05/2024	SDB3260760892	(298.00)	30.5371	(8,833.56)	(9,100.05)	0.0000	4.5800	(652.8354)	0.0000	1.1238	(1.6502)	0.0000	1	(0.5264)	01/06/2025
688169.SH	12/05/2024	SDB3260760892	(99.00)	30.5371	(2,934.64)	(3,023.17)	0.0000	4.5800	(652.8354)	0.0000	0.3734	(0.5482)	0.0000	1	(0.1749)	01/06/2025
688169.SH	12/05/2024	SDB3260760892	(103.00)	30.5371	(3,053.21)	(3,145.32)	0.0000	4.5800	(652.8354)	0.0000	0.3884	(0.5704)	0.0000	1	(0.1819)	01/06/2025
688169.SH	12/05/2024	SDB3260760892	(1,200.00)	30.5371	(35,571.40)	(36,644.50)	0.0000	4.5800	(652.8354)	0.0000	4.5255	(6.6452)	0.0000	1	(2.1198)	01/06/2025
688169.SH	12/05/2024	SDB3260760892	(2,599.00)	30.5371	(77,041.73)	(79,365.88)	0.0000	4.5800	(652.8354)	0.0000	9.8014	(14.3925)	0.0000	1	(4.5910)	01/06/2025
688169.SH	12/05/2024	SDB3260760892	(208.00)	30.5371	(6,165.71)	(6,351.71)	0.0000	4.5800	(652.8354)	0.0000	0.7844	(1.1518)	0.0000	1	(0.3674)	01/06/2025
688169.SH	12/05/2024	SDB3260760892	(792.00)	30.5371	(23,477.13)	(24,185.37)	0.0000	4.5800	(652.8354)	0.0000	2.9868	(4.3859)	0.0000	1	(1.3990)	01/06/2025
688169.SH	12/04/2024	SDB3260760892	(298.00)	29.6428	(8,833.56)	(8,833.56)	0.0000	4.5800	(652.8354)	0.0000	1.1238	(1.6019)	0.0000	1	(0.4781)	01/06/2025
688169.SH	12/04/2024	SDB3260760892	(99.00)	29.6428	(2,934.64)	(2,934.64)	0.0000	4.5800	(652.8354)	0.0000	0.3734	(0.5322)	0.0000	1	(0.1588)	01/06/2025
688169.SH	12/04/2024	SDB3260760892	(103.00)	29.6428	(3,053.21)	(3,053.21)	0.0000	4.5800	(652.8354)	0.0000	0.3884	(0.5537)	0.0000	1	(0.1652)	01/06/2025
688169.SH	12/04/2024	SDB3260760892	(1,200.00)	29.6428	(35,571.40)	(35,571.40)	0.0000	4.5800	(652.8354)	0.0000	4.5255	(6.4506)	0.0000	1	(1.9252)	01/06/2025
688169.SH	12/04/2024	SDB3260760892	(2,599.00)	29.6428	(77,041.73)	(77,041.73)	0.0000	4.5800	(652.8354)	0.0000	9.8014	(13.9710)	0.0000	1	(4.1696)	01/06/2025
688169.SH	12/04/2024	SDB3260760892	(208.00)	29.6428	(6,165.71)	(6,165.71)	0.0000	4.5800	(652.8354)	0.0000	0.7844	(1.1181)	0.0000	1	(0.3337)	01/06/2025
688169.SH	12/04/2024	SDB3260760892	(792.00)	29.6428	(23,477.13)	(23,477.13)	0.0000	4.5800	(652.8354)	0.0000	2.9868	(4.2574)	0.0000	1	(1.2706)	01/06/2025
TOTAL BEIJING ROBOROCK TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND												253.7098	(372.7942)	0.0000	(119.0844)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
BEIJING SHUNXIN AGRICULTURE CO., LTD CMN CLASS A SERIES NORTHBOUND																
000860.ZK	01/03/2025	SDB3264054753	(38,400.00)	2.6541	(101,134.96)	(101,916.67)	0.0000	4.3300	(1,868.5057)	0.0000	36.4929	(158.6932)	0.0000	3	(122.2004)	01/06/2025
000860.ZK	01/03/2025	SDB3264054753	(6,000.00)	2.6541	(15,775.44)	(15,924.48)	0.0000	4.3300	(1,868.5057)	0.0000	5.6923	(24.7958)	0.0000	3	(19.1035)	01/06/2025
000860.ZK	01/03/2025	SDB3264054753	(1,300.00)	2.6541	(3,400.73)	(3,450.30)	0.0000	4.3300	(1,868.5057)	0.0000	1.2271	(5.3724)	0.0000	3	(4.1453)	01/06/2025
000860.ZK	01/03/2025	SDB3264054753	(8,000.00)	2.6541	(20,912.72)	(21,232.64)	0.0000	4.3300	(1,868.5057)	0.0000	7.5460	(33.0611)	0.0000	3	(25.5151)	01/06/2025
000860.ZK	01/03/2025	SDB3264054753	(2,600.00)	2.6541	(6,781.86)	(6,900.61)	0.0000	4.3300	(1,868.5057)	0.0000	2.4471	(10.7449)	0.0000	3	(8.2977)	01/06/2025
000860.ZK	01/03/2025	SDB3264054753	(13,000.00)	2.6541	(35,048.01)	(34,503.04)	0.0000	4.3300	(1,868.5057)	0.0000	12.6465	(53.7243)	0.0000	3	(41.0778)	01/06/2025
000860.ZK	01/03/2025	SDB3264054753	(1,700.00)	2.6541	(4,568.16)	(4,511.94)	0.0000	4.3300	(1,868.5057)	0.0000	1.6483	(7.0255)	0.0000	3	(5.3771)	01/06/2025
000860.ZK	01/03/2025	SDB3264054753	(1,700.00)	2.6541	(4,630.74)	(4,511.94)	0.0000	4.3300	(1,868.5057)	0.0000	1.6709	(7.0255)	0.0000	3	(5.3546)	01/06/2025
000860.ZK	01/03/2025	SDB3264054753	(500.00)	2.6541	(1,352.03)	(1,327.04)	0.0000	4.3300	(1,868.5057)	0.0000	0.4879	(2.0663)	0.0000	3	(1.5785)	01/06/2025
000860.ZK	01/03/2025	SDB3264054753	(3,729.00)	2.6541	(10,191.17)	(9,897.06)	0.0000	4.3300	(1,868.5057)	0.0000	3.6773	(15.4106)	0.0000	3	(11.7333)	01/06/2025
000860.ZK	01/02/2025	SDB3264054753	(1,300.00)	2.6412	(3,400.73)	(3,433.58)	0.0000	4.3300	(1,859.6413)	0.0000	0.4090	(1.7737)	0.0000	1	(1.3646)	01/06/2025
000860.ZK	01/02/2025	SDB3264054753	(8,000.00)	2.6412	(20,912.72)	(21,129.74)	0.0000	4.3300	(1,859.6413)	0.0000	2.5153	(10.9149)	0.0000	1	(8.3996)	01/06/2025
000860.ZK	01/02/2025	SDB3264054753	(2,600.00)	2.6412	(6,781.86)	(6,867.17)	0.0000	4.3300	(1,859.6413)	0.0000	0.8157	(3.5474)	0.0000	1	(2.7316)	01/06/2025
000860.ZK	01/02/2025	SDB3264054753	(13,000.00)	2.6412	(35,048.01)	(34,335.83)	0.0000	4.3300	(1,859.6413)	0.0000	4.2155	(17.7368)	0.0000	1	(13.5213)	01/06/2025
000860.ZK	01/02/2025	SDB3264054753	(1,700.00)	2.6412	(4,568.16)	(4,490.07)	0.0000	4.3300	(1,859.6413)	0.0000	0.5494	(2.3194)	0.0000	1	(1.7700)	01/06/2025
000860.ZK	01/02/2025	SDB3264054753	(1,700.00)	2.6412	(4,630.74)	(4,490.07)	0.0000	4.3300	(1,859.6413)	0.0000	0.5570	(2.3194)	0.0000	1	(1.7624)	01/06/2025
000860.ZK	01/02/2025	SDB3264054753	(500.00)	2.6412	(1,352.03)	(1,320.61)	0.0000	4.3300	(1,859.6413)	0.0000	0.1626	(0.6822)	0.0000	1	(0.5196)	01/06/2025
000860.ZK	01/02/2025	SDB3264054753	(3,729.00)	2.6412	(10,191.17)	(9,849.10)	0.0000	4.3300	(1,859.6413)	0.0000	1.2258	(5.0877)	0.0000	1	(3.8619)	01/06/2025
000860.ZK	12/31/2024	SDB3264054753	(8,000.00)	2.6410	(20,912.72)	(21,128.01)	0.0000	4.3300	(1,863.1648)	0.0000	5.0307	(21.8694)	0.0000	2	(16.8388)	01/06/2025
000860.ZK	12/31/2024	SDB3264054753	(2,600.00)	2.6410	(6,781.86)	(6,866.60)	0.0000	4.3300	(1,863.1648)	0.0000	1.6314	(7.1076)	0.0000	2	(5.4761)	01/06/2025
000860.ZK	12/31/2024	SDB3264054753	(13,000.00)	2.6410	(35,048.01)	(34,333.01)	0.0000	4.3300	(1,863.1648)	0.0000	8.4310	(35.5378)	0.0000	2	(27.1068)	01/06/2025
000860.ZK	12/31/2024	SDB3264054753	(1,700.00)	2.6410	(4,568.16)	(4,489.70)	0.0000	4.3300	(1,863.1648)	0.0000	1.0989	(4.6473)	0.0000	2	(3.5484)	01/06/2025
000860.ZK	12/31/2024	SDB3264054753	(1,700.00)	2.6410	(4,630.74)	(4,489.70)	0.0000	4.3300	(1,863.1648)	0.0000	1.1139	(4.6473)	0.0000	2	(3.5333)	01/06/2025
000860.ZK	12/31/2024	SDB3264054753	(500.00)	2.6410	(1,352.03)	(1,320.50)	0.0000	4.3300	(1,863.1648)	0.0000	0.3252	(1.3668)	0.0000	2	(1.0416)	01/06/2025
000860.ZK	12/31/2024	SDB3264054753	(3,729.00)	2.6410	(10,191.17)	(9,848.29)	0.0000	4.3300	(1,863.1648)	0.0000	2.4515	(10.1939)	0.0000	2	(7.7423)	01/06/2025
000860.ZK	12/30/2024	SDB3264054753	(8,000.00)	2.5803	(20,912.72)	(20,642.41)	0.0000	4.3300	(1,863.1648)	0.0000	2.5153	(10.6834)	0.0000	1	(8.1681)	01/06/2025
000860.ZK	12/30/2024	SDB3264054753	(2,600.00)	2.5803	(6,781.86)	(6,708.78)	0.0000	4.3300	(1,863.1648)	0.0000	0.8157	(3.4721)	0.0000	1	(2.6564)	01/06/2025
000860.ZK	12/30/2024	SDB3264054753	(13,000.00)	2.5803	(35,048.01)	(33,543.91)	0.0000	4.3300	(1,863.1648)	0.0000	4.2155	(17.3605)	0.0000	1	(13.1450)	01/06/2025
000860.ZK	12/30/2024	SDB3264054753	(1,700.00)	2.5803	(4,568.16)	(4,386.51)	0.0000	4.3300	(1,863.1648)	0.0000	0.5494	(2.2702)	0.0000	1	(1.7208)	01/06/2025
000860.ZK	12/30/2024	SDB3264054753	(1,700.00)	2.5803	(4,630.74)	(4,386.51)	0.0000	4.3300	(1,863.1648)	0.0000	0.5570	(2.2702)	0.0000	1	(1.7132)	01/06/2025
000860.ZK	12/30/2024	SDB3264054753	(500.00)	2.5803	(1,352.03)	(1,290.15)	0.0000	4.3300	(1,863.1648)	0.0000	0.1626	(0.6677)	0.0000	1	(0.5051)	01/06/2025
000860.ZK	12/30/2024	SDB3264054753	(3,729.00)	2.5803	(10,191.17)	(9,621.94)	0.0000	4.3300	(1,863.1648)	0.0000	1.2258	(4.9798)	0.0000	1	(3.7540)	01/06/2025
000860.ZK	12/27/2024	SDB3264054753	(13,000.00)	2.6368	(35,048.01)	(34,278.87)	0.0000	4.3300	(1,868.6154)	0.0000	12.6465	(53.3784)	0.0000	3	(40.7319)	01/06/2025
000860.ZK	12/27/2024	SDB3264054753	(1,700.00)	2.6368	(4,568.16)	(4,482.62)	0.0000	4.3300	(1,868.6154)	0.0000	1.6483	(6.9802)	0.0000	3	(5.3319)	01/06/2025
000860.ZK	12/27/2024	SDB3264054753	(1,700.00)	2.6368	(4,630.74)	(4,482.62)	0.0000	4.3300	(1,868.6154)	0.0000	1.6709	(6.9802)	0.0000	3	(5.3093)	01/06/2025
000860.ZK	12/27/2024	SDB3264054753	(500.00)	2.6368	(1,352.03)	(1,318.42)	0.0000	4.3300	(1,868.6154)	0.0000	0.4879	(2.0530)	0.0000	3	(1.5652)	01/06/2025
000860.ZK	12/27/2024	SDB3264054753	(3,729.00)	2.6368	(10,191.17)	(9,832.76)	0.0000	4.3300	(1,868.6154)	0.0000	3.6773	(15.3114)	0.0000	3	(11.6341)	01/06/2025
000860.ZK	12/27/2024	SDB3264054753	(12,200.00)	2.6368	(33,341.99)	(32,169.40)	0.0000	4.3300	(1,868.6154)	0.0000	12.0309	(50.0935)	0.0000	3	(38.0626)	01/06/2025
000860.ZK	12/26/2024	SDB3264054753	(13,000.00)	2.6401	(35,048.01)	(34,321.85)	0.0000	4.3300	(1,868.6154)	0.0000	4.2155	(17.8151)	0.0000	1	(13.5996)	01/06/2025
000860.ZK	12/26/2024	SDB3264054753	(1,700.00)	2.6401	(4,568.16)	(4,488.24)	0.0000	4.3300	(1,868.6154)	0.0000	0.5494	(2.3297)	0.0000	1	(1.7802)	01/06/2025
000860.ZK	12/26/2024	SDB3264054753	(1,700.00)	2.6401	(4,630.74)	(4,488.24)	0.0000	4.3300	(1,868.6154)	0.0000	0.5570	(2.3297)	0.0000	1	(1.7727)	01/06/2025
000860.ZK	12/26/2024	SDB3264054753	(500.00)	2.6401	(1,352.03)	(1,320.07)	0.0000	4.3300	(1,868.6154)	0.0000	0.1626	(0.6852)	0.0000	1	(0.5226)	01/06/2025
000860.ZK	12/26/2024	SDB3264054753	(3,729.00)	2.6401	(10,191.17)	(9,845.09)	0.0000	4.3300	(1,868.6154)	0.0000	1.2258	(5.1102)	0.0000	1	(3.8844)	01/06/2025
000860.ZK	12/26/2024	SDB3264054753	(12,200.00)	2.6401	(33,341.99)	(32,209.73)	0.0000	4.3300	(1,868.6154)	0.0000	4.0103	(16.7188)	0.0000	1	(12.7085)	01/06/2025
000860.ZK	12/24/2024	SDB3264054753	(13,000.00)	2.6401	(35,048.01)	(34,321.85)	0.0000	4.3300	(1,868.6154)	0.0000	8.4310	(35.6302)	0.0000	2	(27.1992)	01/06/2025
000860.ZK	12/24/2024	SDB3264054753	(1,700.00)	2.6401	(4,568.16)	(4,488.24)	0.0000	4.3300	(1,868.6154)	0.0000	1.0989	(4.6593)	0.0000	2	(3.5604)	01/06/2025
000860.ZK	12/24/2024	SDB3264054753	(1,700.00)	2.6401	(4,630.74)	(4,488.24)	0.0000	4.3300	(1,868.6154)	0.0000	1.1139	(4.6593)	0.0000	2	(3.5454)	01/06/2025
000860.ZK	12/24/2024	SDB3264054753	(500.00)	2.6401	(1,352.03)	(1,320.07)	0.0000	4.3300	(1,868.6154)	0.0000	0.3252	(1.3704)	0.0000	2	(1.0452)	01/06/2025
000860.ZK	12/24/2024	SDB3264054753	(3,729.00)	2.6401	(10,191.17)	(9,845.09)	0.0000	4.3300	(1,868.6154)	0.0000	2.4515	(10.2204)	0.0000	2	(7.7688)	01/06/2025
000860.ZK	12/24/2024	SDB3264054753	(12,200.00)	2.6401	(33,341.99)	(32,209.73)	0.0000	4.3300	(1,868.6154)	0.0000	8.0206	(33.4376)	0.0000	2	(25.4170)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
BEIJING SHUNXIN AGRICULTURE CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
000860.ZK	12/23/2024	SDB3264054753	(13,000.00)	2.6816	(35,048.01)	(34,860.92)	0.0000	4.3300	(1,868.6154)	0.0000	4.2155	(18.0949)	0.0000	1	(13.8794)	01/06/2025
000860.ZK	12/23/2024	SDB3264054753	(1,700.00)	2.6816	(4,568.16)	(4,558.74)	0.0000	4.3300	(1,868.6154)	0.0000	0.5494	(2.3663)	0.0000	1	(1.8168)	01/06/2025
000860.ZK	12/23/2024	SDB3264054753	(1,700.00)	2.6816	(4,630.74)	(4,558.74)	0.0000	4.3300	(1,868.6154)	0.0000	0.5570	(2.3663)	0.0000	1	(1.8093)	01/06/2025
000860.ZK	12/23/2024	SDB3264054753	(500.00)	2.6816	(1,352.03)	(1,340.80)	0.0000	4.3300	(1,868.6154)	0.0000	0.1626	(0.6960)	0.0000	1	(0.5333)	01/06/2025
000860.ZK	12/23/2024	SDB3264054753	(3,729.00)	2.6816	(10,191.17)	(9,999.72)	0.0000	4.3300	(1,868.6154)	0.0000	1.2258	(5.1905)	0.0000	1	(3.9647)	01/06/2025
000860.ZK	12/23/2024	SDB3264054753	(12,200.00)	2.6816	(33,341.99)	(32,715.63)	0.0000	4.3300	(1,868.6154)	0.0000	4.0103	(16.9814)	0.0000	1	(12.9711)	01/06/2025
000860.ZK	12/20/2024	SDB3264054753	(1,700.00)	2.7181	(4,630.74)	(4,620.78)	0.0000	4.3300	(1,883.7098)	0.0000	1.6709	(7.2535)	0.0000	3	(5.5826)	01/06/2025
000860.ZK	12/20/2024	SDB3264054753	(500.00)	2.7181	(1,352.03)	(1,359.05)	0.0000	4.3300	(1,883.7098)	0.0000	0.4879	(2.1334)	0.0000	3	(1.6455)	01/06/2025
000860.ZK	12/20/2024	SDB3264054753	(3,729.00)	2.7181	(10,191.17)	(10,135.81)	0.0000	4.3300	(1,883.7098)	0.0000	3.6773	(15.9108)	0.0000	3	(12.2335)	01/06/2025
000860.ZK	12/20/2024	SDB3264054753	(12,200.00)	2.7181	(33,341.99)	(33,160.86)	0.0000	4.3300	(1,883.7098)	0.0000	12.0309	(52.0545)	0.0000	3	(40.0236)	01/06/2025
000860.ZK	12/19/2024	SDB3264054753	(1,700.00)	2.7555	(4,630.74)	(4,684.28)	0.0000	4.5800	(1,883.7098)	0.0000	0.5891	(2.4511)	0.0000	1	(1.8619)	01/06/2025
000860.ZK	12/19/2024	SDB3264054753	(500.00)	2.7555	(1,352.03)	(1,377.73)	0.0000	4.5800	(1,883.7098)	0.0000	0.1720	(0.7209)	0.0000	1	(0.5489)	01/06/2025
000860.ZK	12/19/2024	SDB3264054753	(3,729.00)	2.7555	(10,191.17)	(10,275.11)	0.0000	4.5800	(1,883.7098)	0.0000	1.2965	(5.3765)	0.0000	1	(4.0799)	01/06/2025
000860.ZK	12/19/2024	SDB3264054753	(12,200.00)	2.7555	(33,341.99)	(33,616.61)	0.0000	4.5800	(1,883.7098)	0.0000	4.2418	(17.5900)	0.0000	1	(13.3481)	01/06/2025
000860.ZK	12/18/2024	SDB3264054753	(1,700.00)	2.7893	(4,630.74)	(4,741.76)	0.0000	4.5800	(1,883.7098)	0.0000	0.5891	(2.4811)	0.0000	1	(1.8920)	01/06/2025
000860.ZK	12/18/2024	SDB3264054753	(500.00)	2.7893	(1,352.03)	(1,394.63)	0.0000	4.5800	(1,883.7098)	0.0000	0.1720	(0.7297)	0.0000	1	(0.5577)	01/06/2025
000860.ZK	12/18/2024	SDB3264054753	(3,729.00)	2.7893	(10,191.17)	(10,401.18)	0.0000	4.5800	(1,883.7098)	0.0000	1.2965	(5.4424)	0.0000	1	(4.1459)	01/06/2025
000860.ZK	12/18/2024	SDB3264054753	(12,200.00)	2.7893	(33,341.99)	(34,029.07)	0.0000	4.5800	(1,883.7098)	0.0000	4.2418	(17.8058)	0.0000	1	(13.5640)	01/06/2025
000860.ZK	12/17/2024	SDB3264054753	(1,700.00)	2.8874	(4,630.74)	(4,908.51)	0.0000	4.5800	(1,883.7098)	0.0000	0.5891	(2.5684)	0.0000	1	(1.9793)	01/06/2025
000860.ZK	12/17/2024	SDB3264054753	(500.00)	2.8874	(1,352.03)	(1,443.68)	0.0000	4.5800	(1,883.7098)	0.0000	0.1720	(0.7554)	0.0000	1	(0.5834)	01/06/2025
000860.ZK	12/17/2024	SDB3264054753	(3,729.00)	2.8874	(10,191.17)	(10,766.97)	0.0000	4.5800	(1,883.7098)	0.0000	1.2965	(5.6338)	0.0000	1	(4.3373)	01/06/2025
000860.ZK	12/17/2024	SDB3264054753	(12,200.00)	2.8874	(33,341.99)	(35,225.80)	0.0000	4.5800	(1,883.7098)	0.0000	4.2418	(18.4320)	0.0000	1	(14.1902)	01/06/2025
000860.ZK	12/16/2024	SDB3264054753	(1,700.00)	2.7368	(4,630.74)	(4,652.56)	0.0000	4.5800	(1,883.7098)	0.0000	0.5891	(2.4345)	0.0000	1	(1.8453)	01/06/2025
000860.ZK	12/16/2024	SDB3264054753	(500.00)	2.7368	(1,352.03)	(1,368.40)	0.0000	4.5800	(1,883.7098)	0.0000	0.1720	(0.7160)	0.0000	1	(0.5440)	01/06/2025
000860.ZK	12/16/2024	SDB3264054753	(3,729.00)	2.7368	(10,191.17)	(10,205.53)	0.0000	4.5800	(1,883.7098)	0.0000	1.2965	(5.3401)	0.0000	1	(4.0435)	01/06/2025
000860.ZK	12/16/2024	SDB3264054753	(12,200.00)	2.7368	(33,341.99)	(33,388.96)	0.0000	4.5800	(1,883.7098)	0.0000	4.2418	(17.4709)	0.0000	1	(13.2290)	01/06/2025
000860.ZK	12/13/2024	SDB3264054753	(3,729.00)	2.7330	(10,191.17)	(10,191.17)	0.0000	4.5800	(1,884.9127)	0.0000	3.8896	(16.0079)	0.0000	3	(12.1183)	01/06/2025
000860.ZK	12/13/2024	SDB3264054753	(12,200.00)	2.7330	(33,341.99)	(33,341.99)	0.0000	4.5800	(1,884.9127)	0.0000	12.7255	(52.3723)	0.0000	3	(39.6468)	01/06/2025
000860.ZK	12/12/2024	SDB3263372425	(600.00)	2.6674	(1,587.92)	(1,600.45)	0.0000	4.5800	(1,960.9447)	0.0000	0.2020	(0.8718)	0.0000	1	(0.6698)	01/06/2025
000860.ZK	12/12/2024	SDB3263372425	(3,600.00)	2.6674	(9,567.26)	(9,602.70)	0.0000	4.5800	(1,960.9447)	0.0000	1.2172	(5.2307)	0.0000	1	(4.0135)	01/06/2025
000860.ZK	12/12/2024	SDB3263372425	(400.00)	2.6674	(1,043.43)	(1,066.97)	0.0000	4.5800	(1,960.9447)	0.0000	0.1327	(0.5812)	0.0000	1	(0.4484)	01/06/2025
000860.ZK	12/12/2024	SDB3263372425	(1,800.00)	2.6674	(4,717.50)	(4,801.35)	0.0000	4.5800	(1,960.9447)	0.0000	0.6002	(2.6153)	0.0000	1	(2.0152)	01/06/2025
000860.ZK	12/12/2024	SDB3263372425	(1,100.00)	2.6674	(2,844.78)	(2,934.16)	0.0000	4.5800	(1,960.9447)	0.0000	0.3619	(1.5983)	0.0000	1	(1.2363)	01/06/2025
000860.ZK	12/12/2024	SDB3263372425	(5,900.00)	2.6674	(15,256.34)	(15,737.75)	0.0000	4.5800	(1,960.9447)	0.0000	1.9409	(8.5725)	0.0000	1	(6.6315)	01/06/2025
000860.ZK	12/12/2024	SDB3263372425	(4,400.00)	2.6674	(11,608.17)	(11,736.63)	0.0000	4.5800	(1,960.9447)	0.0000	1.4768	(6.3930)	0.0000	1	(4.9162)	01/06/2025
000860.ZK	12/12/2024	SDB3263372425	(24,300.00)	2.6674	(64,164.08)	(64,818.21)	0.0000	4.5800	(1,960.9447)	0.0000	8.1631	(35.3069)	0.0000	1	(27.1438)	01/06/2025
000860.ZK	12/12/2024	SDB3263372425	(1,300.00)	2.6674	(3,451.15)	(3,467.64)	0.0000	4.5800	(1,960.9447)	0.0000	0.4391	(1.8888)	0.0000	1	(1.4498)	01/06/2025
000860.ZK	12/11/2024	SDB3263372425	(400.00)	2.6434	(1,043.43)	(1,057.37)	0.0000	4.5800	(2,020.6011)	0.0000	0.1327	(0.5935)	0.0000	1	(0.4607)	01/06/2025
000860.ZK	12/11/2024	SDB3263372425	(1,800.00)	2.6434	(4,717.50)	(4,758.17)	0.0000	4.5800	(2,020.6011)	0.0000	0.6002	(2.6707)	0.0000	1	(2.0705)	01/06/2025
000860.ZK	12/11/2024	SDB3263372425	(1,100.00)	2.6434	(2,844.78)	(2,907.77)	0.0000	4.5800	(2,020.6011)	0.0000	0.3619	(1.6321)	0.0000	1	(1.2701)	01/06/2025
000860.ZK	12/11/2024	SDB3263372425	(5,900.00)	2.6434	(15,256.34)	(15,556.22)	0.0000	4.5800	(2,020.6011)	0.0000	1.9409	(8.7538)	0.0000	1	(6.8129)	01/06/2025
000860.ZK	12/11/2024	SDB3263372425	(4,400.00)	2.6434	(11,608.17)	(11,631.08)	0.0000	4.5800	(2,020.6011)	0.0000	1.4768	(6.5283)	0.0000	1	(5.0515)	01/06/2025
000860.ZK	12/11/2024	SDB3263372425	(24,300.00)	2.6434	(64,164.08)	(64,235.28)	0.0000	4.5800	(2,020.6011)	0.0000	8.1631	(36.0539)	0.0000	1	(27.8908)	01/06/2025
000860.ZK	12/11/2024	SDB3263372425	(30,300.00)	2.6434	(80,438.23)	(80,095.84)	0.0000	4.5800	(2,020.6011)	0.0000	10.2335	(44.9560)	0.0000	1	(34.7225)	01/06/2025
000860.ZK	12/10/2024	SDB3263372425	(1,100.00)	2.5730	(2,844.78)	(2,830.28)	0.0000	4.5800	(2,027.9545)	0.0000	0.3619	(1.5944)	0.0000	1	(1.2324)	01/06/2025
000860.ZK	12/10/2024	SDB3263372425	(5,900.00)	2.5730	(15,256.34)	(15,180.61)	0.0000	4.5800	(2,027.9545)	0.0000	1.9409	(8.5515)	0.0000	1	(6.6106)	01/06/2025
000860.ZK	12/10/2024	SDB3263372425	(4,400.00)	2.5730	(11,608.17)	(11,321.13)	0.0000	4.5800	(2,027.9545)	0.0000	1.4768	(6.3774)	0.0000	1	(4.9006)	01/06/2025
000860.ZK	12/10/2024	SDB3263372425	(24,300.00)	2.5730	(64,164.08)	(62,523.51)	0.0000	4.5800	(2,027.9545)	0.0000	8.1631	(35.2208)	0.0000	1	(27.0577)	01/06/2025
000860.ZK	12/10/2024	SDB3263372425	(30,300.00)	2.5730	(80,438.23)	(77,961.42)	0.0000	4.5800	(2,027.9545)	0.0000	10.2335	(43.9173)	0.0000	1	(33.6837)	01/06/2025
000860.ZK	12/09/2024	SDB3263372425	(1,100.00)	2.5683	(2,844.78)	(2,825.12)	0.0000	4.5800	(2,027.9545)	0.0000	0.3619	(1.5914)	0.0000	1	(1.2295)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
BEIJING SHUNXIN AGRICULTURE CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
000860.ZK	12/09/2024	SDB3263372425	(5,900.00)	2.5683	(15,256.34)	(15,152.92)	0.0000	4.5800	(2,027.9545)	0.0000	1.9409	(8.5360)	0.0000	1	(6.5950)	01/06/2025
000860.ZK	12/09/2024	SDB3263372425	(4,400.00)	2.5683	(11,608.17)	(11,300.48)	0.0000	4.5800	(2,027.9545)	0.0000	1.4768	(6.3658)	0.0000	1	(4.8890)	01/06/2025
000860.ZK	12/09/2024	SDB3263372425	(24,300.00)	2.5683	(64,164.08)	(62,409.47)	0.0000	4.5800	(2,027.9545)	0.0000	8.1631	(35.1565)	0.0000	1	(26.9935)	01/06/2025
000860.ZK	12/09/2024	SDB3263372425	(30,300.00)	2.5683	(80,438.23)	(77,819.22)	0.0000	4.5800	(2,027.9545)	0.0000	10.2335	(43.8372)	0.0000	1	(33.6036)	01/06/2025
000860.ZK	12/06/2024	SDB3263372425	(4,400.00)	2.6098	(11,608.17)	(11,482.98)	0.0000	4.5800	(2,052.0338)	0.0000	4.4305	(19.6362)	0.0000	3	(15.2058)	01/06/2025
000860.ZK	12/06/2024	SDB3263372425	(24,300.00)	2.6098	(64,164.08)	(63,417.36)	0.0000	4.5800	(2,052.0338)	0.0000	24.4893	(108.4455)	0.0000	3	(83.9562)	01/06/2025
000860.ZK	12/06/2024	SDB3263372425	(30,300.00)	2.6098	(80,438.23)	(79,075.97)	0.0000	4.5800	(2,052.0338)	0.0000	30.7006	(135.2221)	0.0000	3	(104.5215)	01/06/2025
000860.ZK	12/05/2024	SDB3263372425	(4,400.00)	2.6419	(11,608.17)	(11,624.16)	0.0000	4.5800	(2,052.0338)	0.0000	1.4768	(6.6259)	0.0000	1	(5.1491)	01/06/2025
000860.ZK	12/05/2024	SDB3263372425	(24,300.00)	2.6419	(64,164.08)	(64,197.05)	0.0000	4.5800	(2,052.0338)	0.0000	8.1631	(36.5929)	0.0000	1	(28.4298)	01/06/2025
000860.ZK	12/05/2024	SDB3263372425	(30,300.00)	2.6419	(80,438.23)	(80,048.18)	0.0000	4.5800	(2,052.0338)	0.0000	10.2335	(45.6282)	0.0000	1	(35.3947)	01/06/2025
000860.ZK	12/04/2024	SDB3263372425	(30,300.00)	2.6547	(80,438.23)	(80,438.23)	0.0000	4.5800	(2,125.0000)	0.0000	10.2335	(47.4809)	0.0000	1	(37.2474)	01/06/2025
TOTAL BEIJING SHUNXIN AGRICULTURE CO., LTD CMN CLASS A SERIES NORTHBOUND											420.3584	(1,811.5404)	0.0000		(1,391.1820)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
BEIJING SOJO ELECTRIC CO LTD CMN CLASS A SERIES NORTHBOUND																
300444.ZK	12/23/2024	SDB3262800197	(5,500.00)	0.9958	(5,761.35)	(5,477.06)	0.0000	4.3300	(2,200.0000)	0.0000	0.6930	(3.3471)	0.0000	1	(2.6541)	01/06/2025
300444.ZK	12/20/2024	SDB3262800197	(5,500.00)	0.9888	(5,761.35)	(5,438.26)	0.0000	4.3300	(2,200.0000)	0.0000	2.0789	(9.9701)	0.0000	3	(7.8913)	01/06/2025
300444.ZK	12/19/2024	SDB3262800197	(5,500.00)	1.0223	(5,761.35)	(5,622.75)	0.0000	4.5800	(2,200.0000)	0.0000	0.7330	(3.4361)	0.0000	1	(2.7032)	01/06/2025
300444.ZK	12/18/2024	SDB3262800197	(5,500.00)	1.0331	(5,761.35)	(5,682.12)	0.0000	4.5800	(2,200.0000)	0.0000	0.7330	(3.4724)	0.0000	1	(2.7394)	01/06/2025
300444.ZK	12/17/2024	SDB3262800197	(5,500.00)	1.0680	(5,761.35)	(5,873.81)	0.0000	4.5800	(2,200.0000)	0.0000	0.7330	(3.5896)	0.0000	1	(2.8566)	01/06/2025
300444.ZK	12/16/2024	SDB3262800197	(5,500.00)	1.0776	(5,761.35)	(5,926.98)	0.0000	4.5800	(2,200.0000)	0.0000	0.7330	(3.6220)	0.0000	1	(2.8891)	01/06/2025
300444.ZK	12/13/2024	SDB3262800197	(5,500.00)	1.0920	(5,761.35)	(6,005.87)	0.0000	4.5800	(2,200.0000)	0.0000	2.1989	(11.0108)	0.0000	3	(8.8118)	01/06/2025
300444.ZK	12/12/2024	SDB3262800197	(5,500.00)	1.0875	(5,761.35)	(5,981.46)	0.0000	4.5800	(2,200.0000)	0.0000	0.7330	(3.6553)	0.0000	1	(2.9224)	01/06/2025
300444.ZK	12/11/2024	SDB3262800197	(5,500.00)	1.0849	(5,761.35)	(5,966.98)	0.0000	4.5800	(2,200.0000)	0.0000	0.7330	(3.6465)	0.0000	1	(2.9135)	01/06/2025
300444.ZK	12/10/2024	SDB3262800197	(5,500.00)	1.1051	(5,761.35)	(6,077.85)	0.0000	4.5800	(2,200.0000)	0.0000	0.7330	(3.7142)	0.0000	1	(2.9813)	01/06/2025
300444.ZK	12/09/2024	SDB3262800197	(5,500.00)	1.0611	(5,761.35)	(5,835.96)	0.0000	4.5800	(2,200.0000)	0.0000	0.7330	(3.5664)	0.0000	1	(2.8334)	01/06/2025
300444.ZK	12/06/2024	SDB3262800197	(5,500.00)	1.0521	(5,761.35)	(5,786.70)	0.0000	4.5800	(2,200.0000)	0.0000	2.1989	(10.6089)	0.0000	3	(8.4100)	01/06/2025
300444.ZK	12/05/2024	SDB3262800197	(5,500.00)	1.0609	(5,761.35)	(5,834.72)	0.0000	4.5800	(2,200.0000)	0.0000	0.7330	(3.5657)	0.0000	1	(2.8327)	01/06/2025
300444.ZK	12/04/2024	SDB3262800197	(5,500.00)	1.0475	(5,761.35)	(5,761.35)	0.0000	4.5800	(2,200.0000)	0.0000	0.7330	(3.5208)	0.0000	1	(2.7879)	01/06/2025
TOTAL BEIJING SOJO ELECTRIC CO LTD CMN CLASS A SERIES NORTHBOUND											14.4994	(70.7261)	0.0000		(56.2267)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
BEIJING TONGRENTANG CO., LTD. CMN CLASS A SERIES NORTHBOUND																
600085.SH	01/03/2025	SDB3262800223	(400.00)	5.6721	(2,253.13)	(2,268.83)	0.0000	4.3300	(1,395.0000)	0.0000	0.8130	(2.6375)	0.0000	3	(1.8245)	01/06/2025
600085.SH	01/03/2025	SDB3262800223	(1,700.00)	5.6721	(9,575.81)	(9,642.52)	0.0000	4.3300	(1,395.0000)	0.0000	3.4553	(11.2094)	0.0000	3	(7.7542)	01/06/2025
600085.SH	01/03/2025	SDB3262800223	(100.00)	5.6721	(563.28)	(567.21)	0.0000	4.3300	(1,395.0000)	0.0000	0.2033	(0.6594)	0.0000	3	(0.4561)	01/06/2025
600085.SH	01/03/2025	SDB3262800223	(100.00)	5.6721	(563.28)	(567.21)	0.0000	4.3300	(1,395.0000)	0.0000	0.2033	(0.6594)	0.0000	3	(0.4561)	01/06/2025
600085.SH	01/03/2025	SDB3262800223	(1,300.00)	5.6721	(7,322.68)	(7,373.69)	0.0000	4.3300	(1,395.0000)	0.0000	2.6423	(8.5719)	0.0000	3	(5.9297)	01/06/2025
600085.SH	01/03/2025	SDB3262800223	(5,400.00)	5.6721	(30,417.28)	(30,629.18)	0.0000	4.3300	(1,395.0000)	0.0000	10.9756	(35.6064)	0.0000	3	(24.6309)	01/06/2025
600085.SH	01/02/2025	SDB3262800223	(400.00)	5.6549	(2,253.13)	(2,261.94)	0.0000	4.3300	(1,395.0000)	0.0000	0.2710	(0.8765)	0.0000	1	(0.6055)	01/06/2025
600085.SH	01/02/2025	SDB3262800223	(1,700.00)	5.6549	(9,575.81)	(9,613.27)	0.0000	4.3300	(1,395.0000)	0.0000	1.1518	(3.7251)	0.0000	1	(2.5734)	01/06/2025
600085.SH	01/02/2025	SDB3262800223	(100.00)	5.6549	(563.28)	(565.49)	0.0000	4.3300	(1,395.0000)	0.0000	0.0678	(0.2191)	0.0000	1	(0.1514)	01/06/2025
600085.SH	01/02/2025	SDB3262800223	(100.00)	5.6549	(563.28)	(565.49)	0.0000	4.3300	(1,395.0000)	0.0000	0.0678	(0.2191)	0.0000	1	(0.1514)	01/06/2025
600085.SH	01/02/2025	SDB3262800223	(1,300.00)	5.6549	(7,322.68)	(7,351.32)	0.0000	4.3300	(1,395.0000)	0.0000	0.8808	(2.8486)	0.0000	1	(1.9679)	01/06/2025
600085.SH	01/02/2025	SDB3262800223	(5,400.00)	5.6549	(30,417.28)	(30,536.25)	0.0000	4.3300	(1,395.0000)	0.0000	3.6585	(11.8328)	0.0000	1	(8.1743)	01/06/2025
600085.SH	12/31/2024	SDB3262800223	(400.00)	5.6927	(2,253.13)	(2,277.09)	0.0000	4.3300	(1,395.0000)	0.0000	0.5420	(1.7647)	0.0000	2	(1.2227)	01/06/2025
600085.SH	12/31/2024	SDB3262800223	(1,700.00)	5.6927	(9,575.81)	(9,677.64)	0.0000	4.3300	(1,395.0000)	0.0000	2.3035	(7.5002)	0.0000	2	(5.1967)	01/06/2025
600085.SH	12/31/2024	SDB3262800223	(100.00)	5.6927	(563.28)	(569.27)	0.0000	4.3300	(1,395.0000)	0.0000	0.1355	(0.4412)	0.0000	2	(0.3057)	01/06/2025
600085.SH	12/31/2024	SDB3262800223	(100.00)	5.6927	(563.28)	(569.27)	0.0000	4.3300	(1,395.0000)	0.0000	0.1355	(0.4412)	0.0000	2	(0.3057)	01/06/2025
600085.SH	12/31/2024	SDB3262800223	(1,300.00)	5.6927	(7,322.68)	(7,400.55)	0.0000	4.3300	(1,395.0000)	0.0000	1.7615	(5.7354)	0.0000	2	(3.9739)	01/06/2025
600085.SH	12/31/2024	SDB3262800223	(5,400.00)	5.6927	(30,417.28)	(30,740.75)	0.0000	4.3300	(1,395.0000)	0.0000	7.3170	(23.8241)	0.0000	2	(16.5070)	01/06/2025
600085.SH	12/30/2024	SDB3262800223	(400.00)	5.7081	(2,253.13)	(2,283.26)	0.0000	4.3300	(1,395.0000)	0.0000	0.2710	(0.8848)	0.0000	1	(0.6138)	01/06/2025
600085.SH	12/30/2024	SDB3262800223	(1,700.00)	5.7081	(9,575.81)	(9,703.85)	0.0000	4.3300	(1,395.0000)	0.0000	1.1518	(3.7602)	0.0000	1	(2.6085)	01/06/2025
600085.SH	12/30/2024	SDB3262800223	(100.00)	5.7081	(563.28)	(570.81)	0.0000	4.3300	(1,395.0000)	0.0000	0.0678	(0.2212)	0.0000	1	(0.1534)	01/06/2025
600085.SH	12/30/2024	SDB3262800223	(100.00)	5.7081	(563.28)	(570.81)	0.0000	4.3300	(1,395.0000)	0.0000	0.0678	(0.2212)	0.0000	1	(0.1534)	01/06/2025
600085.SH	12/30/2024	SDB3262800223	(1,300.00)	5.7081	(7,322.68)	(7,420.59)	0.0000	4.3300	(1,395.0000)	0.0000	0.8808	(2.8755)	0.0000	1	(1.9947)	01/06/2025
600085.SH	12/30/2024	SDB3262800223	(5,400.00)	5.7081	(30,417.28)	(30,823.98)	0.0000	4.3300	(1,395.0000)	0.0000	3.6585	(11.9443)	0.0000	1	(8.2858)	01/06/2025
600085.SH	12/27/2024	SDB3262800223	(400.00)	5.7759	(2,253.13)	(2,310.34)	0.0000	4.3300	(1,395.0000)	0.0000	0.8130	(2.6858)	0.0000	3	(1.8728)	01/06/2025
600085.SH	12/27/2024	SDB3262800223	(1,700.00)	5.7759	(9,575.81)	(9,818.97)	0.0000	4.3300	(1,395.0000)	0.0000	3.4553	(11.4145)	0.0000	3	(7.9593)	01/06/2025
600085.SH	12/27/2024	SDB3262800223	(100.00)	5.7759	(563.28)	(577.59)	0.0000	4.3300	(1,395.0000)	0.0000	0.2033	(0.6714)	0.0000	3	(0.4682)	01/06/2025
600085.SH	12/27/2024	SDB3262800223	(100.00)	5.7759	(563.28)	(577.59)	0.0000	4.3300	(1,395.0000)	0.0000	0.2033	(0.6714)	0.0000	3	(0.4682)	01/06/2025
600085.SH	12/27/2024	SDB3262800223	(1,300.00)	5.7759	(7,322.68)	(7,508.62)	0.0000	4.3300	(1,395.0000)	0.0000	2.6423	(8.7288)	0.0000	3	(6.0865)	01/06/2025
600085.SH	12/27/2024	SDB3262800223	(5,400.00)	5.7759	(30,417.28)	(31,189.65)	0.0000	4.3300	(1,395.0000)	0.0000	10.9756	(36.2580)	0.0000	3	(25.2824)	01/06/2025
600085.SH	12/26/2024	SDB3262800223	(400.00)	5.6877	(2,253.13)	(2,275.09)	0.0000	4.3300	(1,395.0000)	0.0000	0.2710	(0.8816)	0.0000	1	(0.6106)	01/06/2025
600085.SH	12/26/2024	SDB3262800223	(1,700.00)	5.6877	(9,575.81)	(9,669.13)	0.0000	4.3300	(1,395.0000)	0.0000	1.1518	(3.7468)	0.0000	1	(2.5950)	01/06/2025
600085.SH	12/26/2024	SDB3262800223	(100.00)	5.6877	(563.28)	(568.77)	0.0000	4.3300	(1,395.0000)	0.0000	0.0678	(0.2204)	0.0000	1	(0.1526)	01/06/2025
600085.SH	12/26/2024	SDB3262800223	(100.00)	5.6877	(563.28)	(568.77)	0.0000	4.3300	(1,395.0000)	0.0000	0.0678	(0.2204)	0.0000	1	(0.1526)	01/06/2025
600085.SH	12/26/2024	SDB3262800223	(1,300.00)	5.6877	(7,322.68)	(7,394.04)	0.0000	4.3300	(1,395.0000)	0.0000	0.8808	(2.8652)	0.0000	1	(1.9844)	01/06/2025
600085.SH	12/26/2024	SDB3262800223	(5,400.00)	5.6877	(30,417.28)	(30,713.70)	0.0000	4.3300	(1,395.0000)	0.0000	3.6585	(11.9016)	0.0000	1	(8.2430)	01/06/2025
600085.SH	12/24/2024	SDB3262800223	(400.00)	5.6877	(2,253.13)	(2,275.09)	0.0000	4.3300	(1,395.0000)	0.0000	0.5420	(1.7632)	0.0000	2	(1.2212)	01/06/2025
600085.SH	12/24/2024	SDB3262800223	(1,700.00)	5.6877	(9,575.81)	(9,669.13)	0.0000	4.3300	(1,395.0000)	0.0000	2.3035	(7.4936)	0.0000	2	(5.1901)	01/06/2025
600085.SH	12/24/2024	SDB3262800223	(100.00)	5.6877	(563.28)	(568.77)	0.0000	4.3300	(1,395.0000)	0.0000	0.1355	(0.4408)	0.0000	2	(0.3053)	01/06/2025
600085.SH	12/24/2024	SDB3262800223	(100.00)	5.6877	(563.28)	(568.77)	0.0000	4.3300	(1,395.0000)	0.0000	0.1355	(0.4408)	0.0000	2	(0.3053)	01/06/2025
600085.SH	12/24/2024	SDB3262800223	(1,300.00)	5.6877	(7,322.68)	(7,394.04)	0.0000	4.3300	(1,395.0000)	0.0000	1.7615	(5.7304)	0.0000	2	(3.9689)	01/06/2025
600085.SH	12/24/2024	SDB3262800223	(5,400.00)	5.6877	(30,417.28)	(30,713.70)	0.0000	4.3300	(1,395.0000)	0.0000	7.3170	(23.8031)	0.0000	2	(16.4861)	01/06/2025
600085.SH	12/23/2024	SDB3262800223	(400.00)	5.4867	(2,253.13)	(2,194.67)	0.0000	4.3300	(1,395.0000)	0.0000	0.2710	(0.8504)	0.0000	1	(0.5794)	01/06/2025
600085.SH	12/23/2024	SDB3262800223	(1,700.00)	5.4867	(9,575.81)	(9,327.33)	0.0000	4.3300	(1,395.0000)	0.0000	1.1518	(3.6143)	0.0000	1	(2.4626)	01/06/2025
600085.SH	12/23/2024	SDB3262800223	(100.00)	5.4867	(563.28)	(548.67)	0.0000	4.3300	(1,395.0000)	0.0000	0.0678	(0.2126)	0.0000	1	(0.1449)	01/06/2025
600085.SH	12/23/2024	SDB3262800223	(100.00)	5.4867	(563.28)	(548.67)	0.0000	4.3300	(1,395.0000)	0.0000	0.0678	(0.2126)	0.0000	1	(0.1449)	01/06/2025
600085.SH	12/23/2024	SDB3262800223	(1,300.00)	5.4867	(7,322.68)	(7,132.67)	0.0000	4.3300	(1,395.0000)	0.0000	0.8808	(2.7639)	0.0000	1	(1.8832)	01/06/2025
600085.SH	12/23/2024	SDB3262800223	(5,400.00)	5.4867	(30,417.28)	(29,628.00)	0.0000	4.3300	(1,395.0000)	0.0000	3.6585	(11.4809)	0.0000	1	(7.8223)	01/06/2025
600085.SH	12/20/2024	SDB3262800223	(400.00)	5.4787	(2,253.13)	(2,191.49)	0.0000	4.3300	(1,395.0000)	0.0000	0.8130	(2.5476)	0.0000	3	(1.7346)	01/06/2025
600085.SH	12/20/2024	SDB3262800223	(1,700.00)	5.4787	(9,575.81)	(9,313.82)	0.0000	4.3300	(1,395.0000)	0.0000	3.4553	(10.8273)	0.0000	3	(7.3720)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
BEIJING TONGRENTANG CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600085.SH	12/20/2024	SDB3262800223	(100.00)	5.4787	(563.28)	(547.87)	0.0000	4.3300	(1,395.0000)	0.0000	0.2033	(0.6369)	0.0000	3	(0.4336)	01/06/2025
600085.SH	12/20/2024	SDB3262800223	(100.00)	5.4787	(563.28)	(547.87)	0.0000	4.3300	(1,395.0000)	0.0000	0.2033	(0.6369)	0.0000	3	(0.4336)	01/06/2025
600085.SH	12/20/2024	SDB3262800223	(1,300.00)	5.4787	(7,322.68)	(7,122.33)	0.0000	4.3300	(1,395.0000)	0.0000	2.6423	(8.2797)	0.0000	3	(5.6374)	01/06/2025
600085.SH	12/20/2024	SDB3262800223	(5,400.00)	5.4787	(30,417.28)	(29,585.08)	0.0000	4.3300	(1,395.0000)	0.0000	10.9756	(34.3927)	0.0000	3	(23.4171)	01/06/2025
600085.SH	12/19/2024	SDB3262800223	(400.00)	5.5246	(2,253.13)	(2,209.86)	0.0000	4.5800	(1,395.0000)	0.0000	0.2866	(0.8563)	0.0000	1	(0.5697)	01/06/2025
600085.SH	12/19/2024	SDB3262800223	(1,700.00)	5.5246	(9,575.81)	(9,391.89)	0.0000	4.5800	(1,395.0000)	0.0000	1.2183	(3.6394)	0.0000	1	(2.4211)	01/06/2025
600085.SH	12/19/2024	SDB3262800223	(100.00)	5.5246	(563.28)	(552.46)	0.0000	4.5800	(1,395.0000)	0.0000	0.0717	(0.2141)	0.0000	1	(0.1424)	01/06/2025
600085.SH	12/19/2024	SDB3262800223	(100.00)	5.5246	(563.28)	(552.46)	0.0000	4.5800	(1,395.0000)	0.0000	0.0717	(0.2141)	0.0000	1	(0.1424)	01/06/2025
600085.SH	12/19/2024	SDB3262800223	(1,300.00)	5.5246	(7,322.68)	(7,182.03)	0.0000	4.5800	(1,395.0000)	0.0000	0.9316	(2.7830)	0.0000	1	(1.8514)	01/06/2025
600085.SH	12/19/2024	SDB3262800223	(5,400.00)	5.5246	(30,417.28)	(29,833.07)	0.0000	4.5800	(1,395.0000)	0.0000	3.8698	(11.5603)	0.0000	1	(7.6906)	01/06/2025
600085.SH	12/18/2024	SDB3262800223	(400.00)	5.6115	(2,253.13)	(2,244.59)	0.0000	4.5800	(1,395.0000)	0.0000	0.2866	(0.8698)	0.0000	1	(0.5831)	01/06/2025
600085.SH	12/18/2024	SDB3262800223	(1,700.00)	5.6115	(9,575.81)	(9,539.49)	0.0000	4.5800	(1,395.0000)	0.0000	1.2183	(3.6966)	0.0000	1	(2.4783)	01/06/2025
600085.SH	12/18/2024	SDB3262800223	(100.00)	5.6115	(563.28)	(561.15)	0.0000	4.5800	(1,395.0000)	0.0000	0.0717	(0.2174)	0.0000	1	(0.1458)	01/06/2025
600085.SH	12/18/2024	SDB3262800223	(100.00)	5.6115	(563.28)	(561.15)	0.0000	4.5800	(1,395.0000)	0.0000	0.0717	(0.2174)	0.0000	1	(0.1458)	01/06/2025
600085.SH	12/18/2024	SDB3262800223	(1,300.00)	5.6115	(7,322.68)	(7,294.90)	0.0000	4.5800	(1,395.0000)	0.0000	0.9316	(2.8268)	0.0000	1	(1.8952)	01/06/2025
600085.SH	12/18/2024	SDB3262800223	(5,400.00)	5.6115	(30,417.28)	(30,301.91)	0.0000	4.5800	(1,395.0000)	0.0000	3.8698	(11.7420)	0.0000	1	(7.8722)	01/06/2025
600085.SH	12/17/2024	SDB3262800223	(400.00)	5.7321	(2,253.13)	(2,292.82)	0.0000	4.5800	(1,395.0000)	0.0000	0.2866	(0.8885)	0.0000	1	(0.6018)	01/06/2025
600085.SH	12/17/2024	SDB3262800223	(1,700.00)	5.7321	(9,575.81)	(9,744.50)	0.0000	4.5800	(1,395.0000)	0.0000	1.2183	(3.7760)	0.0000	1	(2.5577)	01/06/2025
600085.SH	12/17/2024	SDB3262800223	(100.00)	5.7321	(563.28)	(573.21)	0.0000	4.5800	(1,395.0000)	0.0000	0.0717	(0.2221)	0.0000	1	(0.1505)	01/06/2025
600085.SH	12/17/2024	SDB3262800223	(100.00)	5.7321	(563.28)	(573.21)	0.0000	4.5800	(1,395.0000)	0.0000	0.0717	(0.2221)	0.0000	1	(0.1505)	01/06/2025
600085.SH	12/17/2024	SDB3262800223	(1,300.00)	5.7321	(7,322.68)	(7,451.68)	0.0000	4.5800	(1,395.0000)	0.0000	0.9316	(2.8875)	0.0000	1	(1.9559)	01/06/2025
600085.SH	12/17/2024	SDB3262800223	(5,400.00)	5.7321	(30,417.28)	(30,953.12)	0.0000	4.5800	(1,395.0000)	0.0000	3.8698	(11.9943)	0.0000	1	(8.1246)	01/06/2025
600085.SH	12/16/2024	SDB3262800223	(400.00)	5.6789	(2,253.13)	(2,271.57)	0.0000	4.5800	(1,395.0000)	0.0000	0.2866	(0.8802)	0.0000	1	(0.5936)	01/06/2025
600085.SH	12/16/2024	SDB3262800223	(1,700.00)	5.6789	(9,575.81)	(9,654.18)	0.0000	4.5800	(1,395.0000)	0.0000	1.2183	(3.7410)	0.0000	1	(2.5227)	01/06/2025
600085.SH	12/16/2024	SDB3262800223	(100.00)	5.6789	(563.28)	(567.89)	0.0000	4.5800	(1,395.0000)	0.0000	0.0717	(0.2201)	0.0000	1	(0.1484)	01/06/2025
600085.SH	12/16/2024	SDB3262800223	(100.00)	5.6789	(563.28)	(567.89)	0.0000	4.5800	(1,395.0000)	0.0000	0.0717	(0.2201)	0.0000	1	(0.1484)	01/06/2025
600085.SH	12/16/2024	SDB3262800223	(1,300.00)	5.6789	(7,322.68)	(7,382.61)	0.0000	4.5800	(1,395.0000)	0.0000	0.9316	(2.8608)	0.0000	1	(1.9292)	01/06/2025
600085.SH	12/16/2024	SDB3262800223	(5,400.00)	5.6789	(30,417.28)	(30,666.22)	0.0000	4.5800	(1,395.0000)	0.0000	3.8698	(11.8832)	0.0000	1	(8.0134)	01/06/2025
600085.SH	12/13/2024	SDB3262800223	(400.00)	5.6200	(2,253.13)	(2,248.01)	0.0000	4.5800	(1,395.0000)	0.0000	0.8599	(2.6133)	0.0000	3	(1.7534)	01/06/2025
600085.SH	12/13/2024	SDB3262800223	(1,700.00)	5.6200	(9,575.81)	(9,554.03)	0.0000	4.5800	(1,395.0000)	0.0000	3.6548	(11.1066)	0.0000	3	(7.4518)	01/06/2025
600085.SH	12/13/2024	SDB3262800223	(100.00)	5.6200	(563.28)	(562.00)	0.0000	4.5800	(1,395.0000)	0.0000	0.2150	(0.6533)	0.0000	3	(0.4383)	01/06/2025
600085.SH	12/13/2024	SDB3262800223	(100.00)	5.6200	(563.28)	(562.00)	0.0000	4.5800	(1,395.0000)	0.0000	0.2150	(0.6533)	0.0000	3	(0.4383)	01/06/2025
600085.SH	12/13/2024	SDB3262800223	(1,300.00)	5.6200	(7,322.68)	(7,306.02)	0.0000	4.5800	(1,395.0000)	0.0000	2.7948	(8.4933)	0.0000	3	(5.6984)	01/06/2025
600085.SH	12/13/2024	SDB3262800223	(5,400.00)	5.6200	(30,417.28)	(30,348.09)	0.0000	4.5800	(1,395.0000)	0.0000	11.6093	(35.2797)	0.0000	3	(23.6704)	01/06/2025
600085.SH	12/12/2024	SDB3262800223	(400.00)	5.5117	(2,253.13)	(2,204.70)	0.0000	4.5800	(1,395.0000)	0.0000	0.2866	(0.8543)	0.0000	1	(0.5677)	01/06/2025
600085.SH	12/12/2024	SDB3262800223	(1,700.00)	5.5117	(9,575.81)	(9,369.97)	0.0000	4.5800	(1,395.0000)	0.0000	1.2183	(3.6309)	0.0000	1	(2.4126)	01/06/2025
600085.SH	12/12/2024	SDB3262800223	(100.00)	5.5117	(563.28)	(551.17)	0.0000	4.5800	(1,395.0000)	0.0000	0.0717	(0.2136)	0.0000	1	(0.1419)	01/06/2025
600085.SH	12/12/2024	SDB3262800223	(100.00)	5.5117	(563.28)	(551.17)	0.0000	4.5800	(1,395.0000)	0.0000	0.0717	(0.2136)	0.0000	1	(0.1419)	01/06/2025
600085.SH	12/12/2024	SDB3262800223	(1,300.00)	5.5117	(7,322.68)	(7,165.27)	0.0000	4.5800	(1,395.0000)	0.0000	0.9316	(2.7765)	0.0000	1	(1.8449)	01/06/2025
600085.SH	12/12/2024	SDB3262800223	(5,400.00)	5.5117	(30,417.28)	(29,763.43)	0.0000	4.5800	(1,395.0000)	0.0000	3.8698	(11.5333)	0.0000	1	(7.6636)	01/06/2025
600085.SH	12/11/2024	SDB3262800223	(400.00)	5.5911	(2,253.13)	(2,236.45)	0.0000	4.5800	(1,395.0000)	0.0000	0.2866	(0.8666)	0.0000	1	(0.5800)	01/06/2025
600085.SH	12/11/2024	SDB3262800223	(1,700.00)	5.5911	(9,575.81)	(9,504.91)	0.0000	4.5800	(1,395.0000)	0.0000	1.2183	(3.6832)	0.0000	1	(2.4649)	01/06/2025
600085.SH	12/11/2024	SDB3262800223	(100.00)	5.5911	(563.28)	(559.11)	0.0000	4.5800	(1,395.0000)	0.0000	0.0717	(0.2167)	0.0000	1	(0.1450)	01/06/2025
600085.SH	12/11/2024	SDB3262800223	(100.00)	5.5911	(563.28)	(559.11)	0.0000	4.5800	(1,395.0000)	0.0000	0.0717	(0.2167)	0.0000	1	(0.1450)	01/06/2025
600085.SH	12/11/2024	SDB3262800223	(1,300.00)	5.5911	(7,322.68)	(7,268.46)	0.0000	4.5800	(1,395.0000)	0.0000	0.9316	(2.8165)	0.0000	1	(1.8849)	01/06/2025
600085.SH	12/11/2024	SDB3262800223	(5,400.00)	5.5911	(30,417.28)	(30,192.06)	0.0000	4.5800	(1,395.0000)	0.0000	3.8698	(11.6994)	0.0000	1	(7.8297)	01/06/2025
600085.SH	12/10/2024	SDB3262800223	(400.00)	5.6023	(2,253.13)	(2,240.91)	0.0000	4.5800	(1,395.0000)	0.0000	0.2866	(0.8684)	0.0000	1	(0.5817)	01/06/2025
600085.SH	12/10/2024	SDB3262800223	(1,700.00)	5.6023	(9,575.81)	(9,523.89)	0.0000	4.5800	(1,395.0000)	0.0000	1.2183	(3.6905)	0.0000	1	(2.4723)	01/06/2025
600085.SH	12/10/2024	SDB3262800223	(100.00)	5.6023	(563.28)	(560.23)	0.0000	4.5800	(1,395.0000)	0.0000	0.0717	(0.2171)	0.0000	1	(0.1454)	01/06/2025
600085.SH	12/10/2024	SDB3262800223	(100.00)	5.6023	(563.28)	(560.23)	0.0000	4.5800	(1,395.0000)	0.0000	0.0717	(0.2171)	0.0000	1	(0.1454)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
BEIJING TONGRENTANG CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600085.SH	12/10/2024	SDB3262800223	(1,300.00)	5.6023	(7,322.68)	(7,282.97)	0.0000	4.5800	(1,395.0000)	0.0000	0.9316	(2.8222)	0.0000	1	(1.8905)	01/06/2025
600085.SH	12/10/2024	SDB3262800223	(5,400.00)	5.6023	(30,417.28)	(30,252.35)	0.0000	4.5800	(1,395.0000)	0.0000	3.8698	(11.7228)	0.0000	1	(7.8530)	01/06/2025
600085.SH	12/09/2024	SDB3262800223	(400.00)	5.5951	(2,253.13)	(2,238.02)	0.0000	4.5800	(1,395.0000)	0.0000	0.2866	(0.8672)	0.0000	1	(0.5806)	01/06/2025
600085.SH	12/09/2024	SDB3262800223	(1,700.00)	5.5951	(9,575.81)	(9,511.60)	0.0000	4.5800	(1,395.0000)	0.0000	1.2183	(3.6857)	0.0000	1	(2.4675)	01/06/2025
600085.SH	12/09/2024	SDB3262800223	(100.00)	5.5951	(563.28)	(559.51)	0.0000	4.5800	(1,395.0000)	0.0000	0.0717	(0.2168)	0.0000	1	(0.1451)	01/06/2025
600085.SH	12/09/2024	SDB3262800223	(100.00)	5.5951	(563.28)	(559.51)	0.0000	4.5800	(1,395.0000)	0.0000	0.0717	(0.2168)	0.0000	1	(0.1451)	01/06/2025
600085.SH	12/09/2024	SDB3262800223	(1,300.00)	5.5951	(7,322.68)	(7,273.58)	0.0000	4.5800	(1,395.0000)	0.0000	0.9316	(2.8185)	0.0000	1	(1.8869)	01/06/2025
600085.SH	12/09/2024	SDB3262800223	(5,400.00)	5.5951	(30,417.28)	(30,213.31)	0.0000	4.5800	(1,395.0000)	0.0000	3.8698	(11.7077)	0.0000	1	(7.8379)	01/06/2025
600085.SH	12/06/2024	SDB3262800223	(400.00)	5.6100	(2,253.13)	(2,243.99)	0.0000	4.5800	(1,395.0000)	0.0000	0.8599	(2.6086)	0.0000	3	(1.7487)	01/06/2025
600085.SH	12/06/2024	SDB3262800223	(1,700.00)	5.6100	(9,575.81)	(9,536.95)	0.0000	4.5800	(1,395.0000)	0.0000	3.6548	(11.0867)	0.0000	3	(7.4319)	01/06/2025
600085.SH	12/06/2024	SDB3262800223	(100.00)	5.6100	(563.28)	(561.00)	0.0000	4.5800	(1,395.0000)	0.0000	0.2150	(0.6522)	0.0000	3	(0.4372)	01/06/2025
600085.SH	12/06/2024	SDB3262800223	(100.00)	5.6100	(563.28)	(561.00)	0.0000	4.5800	(1,395.0000)	0.0000	0.2150	(0.6522)	0.0000	3	(0.4372)	01/06/2025
600085.SH	12/06/2024	SDB3262800223	(1,300.00)	5.6100	(7,322.68)	(7,292.96)	0.0000	4.5800	(1,395.0000)	0.0000	2.7948	(8.4781)	0.0000	3	(5.6832)	01/06/2025
600085.SH	12/06/2024	SDB3262800223	(5,400.00)	5.6100	(30,417.28)	(30,293.85)	0.0000	4.5800	(1,395.0000)	0.0000	11.6093	(35.2166)	0.0000	3	(23.6073)	01/06/2025
600085.SH	12/05/2024	SDB3262800223	(400.00)	5.6611	(2,253.13)	(2,264.45)	0.0000	4.5800	(1,395.0000)	0.0000	0.2866	(0.8775)	0.0000	1	(0.5908)	01/06/2025
600085.SH	12/05/2024	SDB3262800223	(1,700.00)	5.6611	(9,575.81)	(9,623.90)	0.0000	4.5800	(1,395.0000)	0.0000	1.2183	(3.7293)	0.0000	1	(2.5110)	01/06/2025
600085.SH	12/05/2024	SDB3262800223	(100.00)	5.6611	(563.28)	(566.11)	0.0000	4.5800	(1,395.0000)	0.0000	0.0717	(0.2194)	0.0000	1	(0.1477)	01/06/2025
600085.SH	12/05/2024	SDB3262800223	(100.00)	5.6611	(563.28)	(566.11)	0.0000	4.5800	(1,395.0000)	0.0000	0.0717	(0.2194)	0.0000	1	(0.1477)	01/06/2025
600085.SH	12/05/2024	SDB3262800223	(1,300.00)	5.6611	(7,322.68)	(7,359.45)	0.0000	4.5800	(1,395.0000)	0.0000	0.9316	(2.8518)	0.0000	1	(1.9202)	01/06/2025
600085.SH	12/05/2024	SDB3262800223	(5,400.00)	5.6611	(30,417.28)	(30,570.02)	0.0000	4.5800	(1,395.0000)	0.0000	3.8698	(11.8459)	0.0000	1	(7.9761)	01/06/2025
600085.SH	12/04/2024	SDB3262800223	(400.00)	5.6328	(2,253.13)	(2,253.13)	0.0000	4.5800	(1,395.0000)	0.0000	0.2866	(0.8731)	0.0000	1	(0.5864)	01/06/2025
600085.SH	12/04/2024	SDB3262800223	(1,700.00)	5.6328	(9,575.81)	(9,575.81)	0.0000	4.5800	(1,395.0000)	0.0000	1.2183	(3.7106)	0.0000	1	(2.4924)	01/06/2025
600085.SH	12/04/2024	SDB3262800223	(100.00)	5.6328	(563.28)	(563.28)	0.0000	4.5800	(1,395.0000)	0.0000	0.0717	(0.2183)	0.0000	1	(0.1466)	01/06/2025
600085.SH	12/04/2024	SDB3262800223	(100.00)	5.6328	(563.28)	(563.28)	0.0000	4.5800	(1,395.0000)	0.0000	0.0717	(0.2183)	0.0000	1	(0.1466)	01/06/2025
600085.SH	12/04/2024	SDB3262800223	(1,300.00)	5.6328	(7,322.68)	(7,322.68)	0.0000	4.5800	(1,395.0000)	0.0000	0.9316	(2.8375)	0.0000	1	(1.9059)	01/06/2025
600085.SH	12/04/2024	SDB3262800223	(5,400.00)	5.6328	(30,417.28)	(30,417.28)	0.0000	4.5800	(1,395.0000)	0.0000	3.8698	(11.7867)	0.0000	1	(7.9169)	01/06/2025
TOTAL BEIJING TONGRENTANG CO., LTD. CMN CLASS A SERIES NORTHBOUND												206.8516	(648.3593)	0.0000	(441.5077)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
BEIJING TONGTECH CO., LTD. CMN CLASS A SERIES NORTHBOUND																
300379.ZK	01/03/2025	SDB3262540455	(3,900.00)	2.1794	(10,501.03)	(8,499.49)	0.0000	4.3300	(1,733.0011)	0.0000	3.7891	(12.2747)	0.0000	3	(8.4856)	01/06/2025
300379.ZK	01/03/2025	SDB3262540455	(7,600.00)	2.1794	(20,682.15)	(16,563.11)	0.0000	4.3300	(1,733.0011)	0.0000	7.4628	(23.9199)	0.0000	3	(16.4571)	01/06/2025
300379.ZK	01/03/2025	SDB3262540455	(500.00)	2.1794	(1,380.80)	(1,089.68)	0.0000	4.3300	(1,733.0011)	0.0000	0.4982	(1.5737)	0.0000	3	(1.0754)	01/06/2025
300379.ZK	01/03/2025	SDB3262540455	(6,400.00)	2.1794	(17,138.32)	(13,947.88)	0.0000	4.3300	(1,733.0011)	0.0000	6.1841	(20.1431)	0.0000	3	(13.9590)	01/06/2025
300379.ZK	01/03/2025	SDB3262540455	(1,000.00)	2.1794	(2,584.87)	(2,179.36)	0.0000	4.3300	(1,733.0011)	0.0000	0.9327	(3.1474)	0.0000	3	(2.2146)	01/06/2025
300379.ZK	01/03/2025	SDB3262540455	(1,600.00)	2.1794	(4,091.84)	(3,486.97)	0.0000	4.3300	(1,733.0011)	0.0000	1.4765	(5.0358)	0.0000	3	(3.5593)	01/06/2025
300379.ZK	01/03/2025	SDB3262540455	(9,100.00)	2.1794	(23,445.34)	(19,832.14)	0.0000	4.3300	(1,733.0011)	0.0000	8.4599	(28.6409)	0.0000	3	(20.1811)	01/06/2025
300379.ZK	01/03/2025	SDB3262540455	(500.00)	2.1794	(1,290.05)	(1,089.68)	0.0000	4.3300	(1,733.0011)	0.0000	0.4655	(1.5737)	0.0000	3	(1.1082)	01/06/2025
300379.ZK	01/03/2025	SDB3262540455	(3,700.00)	2.1794	(9,546.37)	(8,063.62)	0.0000	4.3300	(1,733.0011)	0.0000	3.4446	(11.6452)	0.0000	3	(8.2006)	01/06/2025
300379.ZK	01/03/2025	SDB3262540455	(200.00)	2.1794	(516.02)	(435.87)	0.0000	4.3300	(1,733.0011)	0.0000	0.1862	(0.6295)	0.0000	3	(0.4433)	01/06/2025
300379.ZK	01/03/2025	SDB3262540455	(4,900.00)	2.1794	(12,642.49)	(10,678.84)	0.0000	4.3300	(1,733.0011)	0.0000	4.5618	(15.4220)	0.0000	3	(10.8602)	01/06/2025
300379.ZK	01/03/2025	SDB3262540455	(1,809.00)	2.1794	(4,667.40)	(3,942.46)	0.0000	4.3300	(1,733.0011)	0.0000	1.6842	(5.6936)	0.0000	3	(4.0094)	01/06/2025
300379.ZK	01/03/2025	SDB3262540455	(6,000.00)	2.1794	(15,480.61)	(13,076.14)	0.0000	4.3300	(1,733.0011)	0.0000	5.5859	(18.8841)	0.0000	3	(13.2982)	01/06/2025
300379.ZK	01/02/2025	SDB3262540455	(3,900.00)	2.1880	(10,501.03)	(8,533.23)	0.0000	4.3300	(1,733.0011)	0.0000	1.2630	(4.1078)	0.0000	1	(2.8448)	01/06/2025
300379.ZK	01/02/2025	SDB3262540455	(7,600.00)	2.1880	(20,682.15)	(16,628.85)	0.0000	4.3300	(1,733.0011)	0.0000	2.4876	(8.0050)	0.0000	1	(5.5173)	01/06/2025
300379.ZK	01/02/2025	SDB3262540455	(500.00)	2.1880	(1,380.80)	(1,094.00)	0.0000	4.3300	(1,733.0011)	0.0000	0.1661	(0.5266)	0.0000	1	(0.3606)	01/06/2025
300379.ZK	01/02/2025	SDB3262540455	(6,400.00)	2.1880	(17,138.32)	(14,003.24)	0.0000	4.3300	(1,733.0011)	0.0000	2.0614	(6.7410)	0.0000	1	(4.6797)	01/06/2025
300379.ZK	01/02/2025	SDB3262540455	(1,000.00)	2.1880	(2,584.87)	(2,188.01)	0.0000	4.3300	(1,733.0011)	0.0000	0.3109	(1.0533)	0.0000	1	(0.7424)	01/06/2025
300379.ZK	01/02/2025	SDB3262540455	(1,600.00)	2.1880	(4,091.84)	(3,500.81)	0.0000	4.3300	(1,733.0011)	0.0000	0.4922	(1.6853)	0.0000	1	(1.1931)	01/06/2025
300379.ZK	01/02/2025	SDB3262540455	(9,100.00)	2.1880	(23,445.34)	(19,910.86)	0.0000	4.3300	(1,733.0011)	0.0000	2.8200	(9.5849)	0.0000	1	(6.7649)	01/06/2025
300379.ZK	01/02/2025	SDB3262540455	(500.00)	2.1880	(1,290.05)	(1,094.00)	0.0000	4.3300	(1,733.0011)	0.0000	0.1552	(0.5266)	0.0000	1	(0.3715)	01/06/2025
300379.ZK	01/02/2025	SDB3262540455	(3,700.00)	2.1880	(9,546.37)	(8,095.63)	0.0000	4.3300	(1,733.0011)	0.0000	1.1482	(3.8971)	0.0000	1	(2.7489)	01/06/2025
300379.ZK	01/02/2025	SDB3262540455	(200.00)	2.1880	(516.02)	(437.60)	0.0000	4.3300	(1,733.0011)	0.0000	0.0621	(0.2107)	0.0000	1	(0.1486)	01/06/2025
300379.ZK	01/02/2025	SDB3262540455	(4,900.00)	2.1880	(12,642.49)	(10,721.23)	0.0000	4.3300	(1,733.0011)	0.0000	1.5206	(5.1611)	0.0000	1	(3.6405)	01/06/2025
300379.ZK	01/02/2025	SDB3262540455	(1,809.00)	2.1880	(4,667.40)	(3,958.10)	0.0000	4.3300	(1,733.0011)	0.0000	0.5614	(1.9054)	0.0000	1	(1.3440)	01/06/2025
300379.ZK	01/02/2025	SDB3262540455	(6,000.00)	2.1880	(15,480.61)	(13,128.04)	0.0000	4.3300	(1,733.0011)	0.0000	1.8620	(6.3197)	0.0000	1	(4.4577)	01/06/2025
300379.ZK	12/31/2024	SDB3262540455	(3,900.00)	2.2535	(10,501.03)	(8,788.82)	0.0000	4.3300	(1,733.0011)	0.0000	2.5261	(8.4617)	0.0000	2	(5.9356)	01/06/2025
300379.ZK	12/31/2024	SDB3262540455	(7,600.00)	2.2535	(20,682.15)	(17,126.93)	0.0000	4.3300	(1,733.0011)	0.0000	4.9752	(16.4894)	0.0000	2	(11.5142)	01/06/2025
300379.ZK	12/31/2024	SDB3262540455	(500.00)	2.2535	(1,380.80)	(1,126.77)	0.0000	4.3300	(1,733.0011)	0.0000	0.3322	(1.0848)	0.0000	2	(0.7527)	01/06/2025
300379.ZK	12/31/2024	SDB3262540455	(6,400.00)	2.2535	(17,138.32)	(14,422.68)	0.0000	4.3300	(1,733.0011)	0.0000	4.1227	(13.8858)	0.0000	2	(9.7631)	01/06/2025
300379.ZK	12/31/2024	SDB3262540455	(1,000.00)	2.2535	(2,584.87)	(2,253.54)	0.0000	4.3300	(1,733.0011)	0.0000	0.6218	(2.1697)	0.0000	2	(1.5479)	01/06/2025
300379.ZK	12/31/2024	SDB3262540455	(1,600.00)	2.2535	(4,091.84)	(3,605.67)	0.0000	4.3300	(1,733.0011)	0.0000	0.9843	(3.4715)	0.0000	2	(2.4871)	01/06/2025
300379.ZK	12/31/2024	SDB3262540455	(9,100.00)	2.2535	(23,445.34)	(20,507.25)	0.0000	4.3300	(1,733.0011)	0.0000	5.6399	(19.7439)	0.0000	2	(14.1040)	01/06/2025
300379.ZK	12/31/2024	SDB3262540455	(500.00)	2.2535	(1,290.05)	(1,126.77)	0.0000	4.3300	(1,733.0011)	0.0000	0.3103	(1.0848)	0.0000	2	(0.7745)	01/06/2025
300379.ZK	12/31/2024	SDB3262540455	(3,700.00)	2.2535	(9,546.37)	(8,338.11)	0.0000	4.3300	(1,733.0011)	0.0000	2.2964	(8.0278)	0.0000	2	(5.7313)	01/06/2025
300379.ZK	12/31/2024	SDB3262540455	(200.00)	2.2535	(516.02)	(450.71)	0.0000	4.3300	(1,733.0011)	0.0000	0.1241	(0.4339)	0.0000	2	(0.3098)	01/06/2025
300379.ZK	12/31/2024	SDB3262540455	(4,900.00)	2.2535	(12,642.49)	(11,042.37)	0.0000	4.3300	(1,733.0011)	0.0000	3.0412	(10.6314)	0.0000	2	(7.5901)	01/06/2025
300379.ZK	12/31/2024	SDB3262540455	(1,809.00)	2.2535	(4,667.40)	(4,076.66)	0.0000	4.3300	(1,733.0011)	0.0000	1.1228	(3.9249)	0.0000	2	(2.8022)	01/06/2025
300379.ZK	12/31/2024	SDB3262540455	(6,000.00)	2.2535	(15,480.61)	(13,521.26)	0.0000	4.3300	(1,733.0011)	0.0000	3.7239	(13.0180)	0.0000	2	(9.2940)	01/06/2025
300379.ZK	12/30/2024	SDB3262540455	(3,900.00)	2.2983	(10,501.03)	(8,963.43)	0.0000	4.3300	(1,733.0011)	0.0000	1.2630	(4.3149)	0.0000	1	(3.0519)	01/06/2025
300379.ZK	12/30/2024	SDB3262540455	(7,600.00)	2.2983	(20,682.15)	(17,467.20)	0.0000	4.3300	(1,733.0011)	0.0000	2.4876	(8.4085)	0.0000	1	(5.9209)	01/06/2025
300379.ZK	12/30/2024	SDB3262540455	(500.00)	2.2983	(1,380.80)	(1,149.16)	0.0000	4.3300	(1,733.0011)	0.0000	0.1661	(0.5532)	0.0000	1	(0.3871)	01/06/2025
300379.ZK	12/30/2024	SDB3262540455	(6,400.00)	2.2983	(17,138.32)	(14,709.22)	0.0000	4.3300	(1,733.0011)	0.0000	2.0614	(7.0809)	0.0000	1	(5.0195)	01/06/2025
300379.ZK	12/30/2024	SDB3262540455	(1,000.00)	2.2983	(2,584.87)	(2,298.32)	0.0000	4.3300	(1,733.0011)	0.0000	0.3109	(1.1064)	0.0000	1	(0.7955)	01/06/2025
300379.ZK	12/30/2024	SDB3262540455	(1,600.00)	2.2983	(4,091.84)	(3,677.31)	0.0000	4.3300	(1,733.0011)	0.0000	0.4922	(1.7702)	0.0000	1	(1.2781)	01/06/2025
300379.ZK	12/30/2024	SDB3262540455	(9,100.00)	2.2983	(23,445.34)	(20,914.68)	0.0000	4.3300	(1,733.0011)	0.0000	2.8200	(10.0681)	0.0000	1	(7.2481)	01/06/2025
300379.ZK	12/30/2024	SDB3262540455	(500.00)	2.2983	(1,290.05)	(1,149.16)	0.0000	4.3300	(1,733.0011)	0.0000	0.1552	(0.5532)	0.0000	1	(0.3980)	01/06/2025
300379.ZK	12/30/2024	SDB3262540455	(3,700.00)	2.2983	(9,546.37)	(8,503.77)	0.0000	4.3300	(1,733.0011)	0.0000	1.1482	(4.0936)	0.0000	1	(2.9454)	01/06/2025
300379.ZK	12/30/2024	SDB3262540455	(200.00)	2.2983	(516.02)	(459.66)	0.0000	4.3300	(1,733.0011)	0.0000	0.0621	(0.2213)	0.0000	1	(0.1592)	01/06/2025
300379.ZK	12/30/2024	SDB3262540455	(4,900.00)	2.2983	(12,642.49)	(11,261.75)	0.0000	4.3300	(1,733.0011)	0.0000	1.5206	(5.4213)	0.0000	1	(3.9007)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
BEIJING TONGTECH CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300379.ZK	12/30/2024	SDB3262540455	(1,809.00)	2.2983	(4,667.40)	(4,157.65)	0.0000	4.3300	(1,733.0011)	0.0000	0.5614	(2.0014)	0.0000	1	(1.4401)	01/06/2025
300379.ZK	12/30/2024	SDB3262540455	(6,000.00)	2.2983	(15,480.61)	(13,789.90)	0.0000	4.3300	(1,733.0011)	0.0000	1.8620	(6.6383)	0.0000	1	(4.7763)	01/06/2025
300379.ZK	12/27/2024	SDB3262540455	(3,900.00)	2.4685	(10,501.03)	(9,627.26)	0.0000	4.3300	(1,733.0011)	0.0000	3.7891	(13.9034)	0.0000	3	(10.1143)	01/06/2025
300379.ZK	12/27/2024	SDB3262540455	(7,600.00)	2.4685	(20,682.15)	(18,760.81)	0.0000	4.3300	(1,733.0011)	0.0000	7.4628	(27.0938)	0.0000	3	(19.6310)	01/06/2025
300379.ZK	12/27/2024	SDB3262540455	(500.00)	2.4685	(1,380.80)	(1,234.26)	0.0000	4.3300	(1,733.0011)	0.0000	0.4982	(1.7825)	0.0000	3	(1.2842)	01/06/2025
300379.ZK	12/27/2024	SDB3262540455	(6,400.00)	2.4685	(17,138.32)	(15,798.58)	0.0000	4.3300	(1,733.0011)	0.0000	6.1841	(22.8158)	0.0000	3	(16.6317)	01/06/2025
300379.ZK	12/27/2024	SDB3262540455	(1,000.00)	2.4685	(2,584.87)	(2,468.53)	0.0000	4.3300	(1,733.0011)	0.0000	0.9327	(3.5650)	0.0000	3	(2.6323)	01/06/2025
300379.ZK	12/27/2024	SDB3262540455	(1,600.00)	2.4685	(4,091.84)	(3,949.64)	0.0000	4.3300	(1,733.0011)	0.0000	1.4765	(5.7039)	0.0000	3	(4.2275)	01/06/2025
300379.ZK	12/27/2024	SDB3262540455	(9,100.00)	2.4685	(23,445.34)	(22,463.60)	0.0000	4.3300	(1,733.0011)	0.0000	8.4599	(32.4412)	0.0000	3	(23.9813)	01/06/2025
300379.ZK	12/27/2024	SDB3262540455	(500.00)	2.4685	(1,290.05)	(1,234.26)	0.0000	4.3300	(1,733.0011)	0.0000	0.4655	(1.7825)	0.0000	3	(1.3170)	01/06/2025
300379.ZK	12/27/2024	SDB3262540455	(3,700.00)	2.4685	(9,546.37)	(9,133.55)	0.0000	4.3300	(1,733.0011)	0.0000	3.4446	(13.1904)	0.0000	3	(9.7457)	01/06/2025
300379.ZK	12/27/2024	SDB3262540455	(200.00)	2.4685	(516.02)	(493.71)	0.0000	4.3300	(1,733.0011)	0.0000	0.1862	(0.7130)	0.0000	3	(0.5268)	01/06/2025
300379.ZK	12/27/2024	SDB3262540455	(4,900.00)	2.4685	(12,642.49)	(12,095.79)	0.0000	4.3300	(1,733.0011)	0.0000	4.5618	(17.4683)	0.0000	3	(12.9065)	01/06/2025
300379.ZK	12/27/2024	SDB3262540455	(1,809.00)	2.4685	(4,667.40)	(4,465.57)	0.0000	4.3300	(1,733.0011)	0.0000	1.6842	(6.4490)	0.0000	3	(4.7649)	01/06/2025
300379.ZK	12/27/2024	SDB3262540455	(6,000.00)	2.4685	(15,480.61)	(14,811.17)	0.0000	4.3300	(1,733.0011)	0.0000	5.5859	(21.3898)	0.0000	3	(15.8039)	01/06/2025
300379.ZK	12/26/2024	SDB3262540455	(3,900.00)	2.4132	(10,501.03)	(9,411.40)	0.0000	4.3300	(1,733.0011)	0.0000	1.2630	(4.5305)	0.0000	1	(3.2675)	01/06/2025
300379.ZK	12/26/2024	SDB3262540455	(7,600.00)	2.4132	(20,682.15)	(18,340.17)	0.0000	4.3300	(1,733.0011)	0.0000	2.4876	(8.8288)	0.0000	1	(6.3412)	01/06/2025
300379.ZK	12/26/2024	SDB3262540455	(500.00)	2.4132	(1,380.80)	(1,206.59)	0.0000	4.3300	(1,733.0011)	0.0000	0.1661	(0.5808)	0.0000	1	(0.4148)	01/06/2025
300379.ZK	12/26/2024	SDB3262540455	(6,400.00)	2.4132	(17,138.32)	(15,444.35)	0.0000	4.3300	(1,733.0011)	0.0000	2.0614	(7.4347)	0.0000	1	(5.3734)	01/06/2025
300379.ZK	12/26/2024	SDB3262540455	(1,000.00)	2.4132	(2,584.87)	(2,413.18)	0.0000	4.3300	(1,733.0011)	0.0000	0.3109	(1.1617)	0.0000	1	(0.8508)	01/06/2025
300379.ZK	12/26/2024	SDB3262540455	(1,600.00)	2.4132	(4,091.84)	(3,861.09)	0.0000	4.3300	(1,733.0011)	0.0000	0.4922	(1.8587)	0.0000	1	(1.3665)	01/06/2025
300379.ZK	12/26/2024	SDB3262540455	(9,100.00)	2.4132	(23,445.34)	(21,959.94)	0.0000	4.3300	(1,733.0011)	0.0000	2.8200	(10.5713)	0.0000	1	(7.7513)	01/06/2025
300379.ZK	12/26/2024	SDB3262540455	(500.00)	2.4132	(1,290.05)	(1,206.59)	0.0000	4.3300	(1,733.0011)	0.0000	0.1552	(0.5808)	0.0000	1	(0.4257)	01/06/2025
300379.ZK	12/26/2024	SDB3262540455	(3,700.00)	2.4132	(9,546.37)	(8,928.77)	0.0000	4.3300	(1,733.0011)	0.0000	1.1482	(4.2982)	0.0000	1	(3.1500)	01/06/2025
300379.ZK	12/26/2024	SDB3262540455	(200.00)	2.4132	(516.02)	(482.64)	0.0000	4.3300	(1,733.0011)	0.0000	0.0621	(0.2323)	0.0000	1	(0.1703)	01/06/2025
300379.ZK	12/26/2024	SDB3262540455	(4,900.00)	2.4132	(12,642.49)	(11,824.58)	0.0000	4.3300	(1,733.0011)	0.0000	1.5206	(5.6922)	0.0000	1	(4.1716)	01/06/2025
300379.ZK	12/26/2024	SDB3262540455	(1,809.00)	2.4132	(4,667.40)	(4,365.44)	0.0000	4.3300	(1,733.0011)	0.0000	0.5614	(2.1015)	0.0000	1	(1.5401)	01/06/2025
300379.ZK	12/26/2024	SDB3262540455	(6,000.00)	2.4132	(15,480.61)	(14,479.08)	0.0000	4.3300	(1,733.0011)	0.0000	1.8620	(6.9701)	0.0000	1	(5.1081)	01/06/2025
300379.ZK	12/24/2024	SDB3262540455	(3,900.00)	2.4132	(10,501.03)	(9,411.40)	0.0000	4.3300	(1,733.0011)	0.0000	2.5261	(9.0611)	0.0000	2	(6.5350)	01/06/2025
300379.ZK	12/24/2024	SDB3262540455	(7,600.00)	2.4132	(20,682.15)	(18,340.17)	0.0000	4.3300	(1,733.0011)	0.0000	4.9752	(17.6575)	0.0000	2	(12.6823)	01/06/2025
300379.ZK	12/24/2024	SDB3262540455	(500.00)	2.4132	(1,380.80)	(1,206.59)	0.0000	4.3300	(1,733.0011)	0.0000	0.3322	(1.1617)	0.0000	2	(0.8295)	01/06/2025
300379.ZK	12/24/2024	SDB3262540455	(6,400.00)	2.4132	(17,138.32)	(15,444.35)	0.0000	4.3300	(1,733.0011)	0.0000	4.1227	(14.8695)	0.0000	2	(10.7468)	01/06/2025
300379.ZK	12/24/2024	SDB3262540455	(1,000.00)	2.4132	(2,584.87)	(2,413.18)	0.0000	4.3300	(1,733.0011)	0.0000	0.6218	(2.3234)	0.0000	2	(1.7016)	01/06/2025
300379.ZK	12/24/2024	SDB3262540455	(1,600.00)	2.4132	(4,091.84)	(3,861.09)	0.0000	4.3300	(1,733.0011)	0.0000	0.9843	(3.7174)	0.0000	2	(2.7331)	01/06/2025
300379.ZK	12/24/2024	SDB3262540455	(9,100.00)	2.4132	(23,445.34)	(21,959.94)	0.0000	4.3300	(1,733.0011)	0.0000	5.6399	(21.1426)	0.0000	2	(15.5026)	01/06/2025
300379.ZK	12/24/2024	SDB3262540455	(500.00)	2.4132	(1,290.05)	(1,206.59)	0.0000	4.3300	(1,733.0011)	0.0000	0.3103	(1.1617)	0.0000	2	(0.8513)	01/06/2025
300379.ZK	12/24/2024	SDB3262540455	(3,700.00)	2.4132	(9,546.37)	(8,928.77)	0.0000	4.3300	(1,733.0011)	0.0000	2.2964	(8.5964)	0.0000	2	(6.3000)	01/06/2025
300379.ZK	12/24/2024	SDB3262540455	(200.00)	2.4132	(516.02)	(482.64)	0.0000	4.3300	(1,733.0011)	0.0000	0.1241	(0.4647)	0.0000	2	(0.3405)	01/06/2025
300379.ZK	12/24/2024	SDB3262540455	(4,900.00)	2.4132	(12,642.49)	(11,824.58)	0.0000	4.3300	(1,733.0011)	0.0000	3.0412	(11.3845)	0.0000	2	(8.3432)	01/06/2025
300379.ZK	12/24/2024	SDB3262540455	(1,809.00)	2.4132	(4,667.40)	(4,365.44)	0.0000	4.3300	(1,733.0011)	0.0000	1.1228	(4.2030)	0.0000	2	(3.0802)	01/06/2025
300379.ZK	12/24/2024	SDB3262540455	(6,000.00)	2.4132	(15,480.61)	(14,479.08)	0.0000	4.3300	(1,733.0011)	0.0000	3.7239	(13.9401)	0.0000	2	(10.2162)	01/06/2025
300379.ZK	12/23/2024	SDB3262540455	(3,900.00)	2.4128	(10,501.03)	(9,409.77)	0.0000	4.3300	(1,733.0011)	0.0000	1.2630	(4.5298)	0.0000	1	(3.2667)	01/06/2025
300379.ZK	12/23/2024	SDB3262540455	(7,600.00)	2.4128	(20,682.15)	(18,336.99)	0.0000	4.3300	(1,733.0011)	0.0000	2.4876	(8.8272)	0.0000	1	(6.3396)	01/06/2025
300379.ZK	12/23/2024	SDB3262540455	(500.00)	2.4128	(1,380.80)	(1,206.38)	0.0000	4.3300	(1,733.0011)	0.0000	0.1661	(0.5807)	0.0000	1	(0.4147)	01/06/2025
300379.ZK	12/23/2024	SDB3262540455	(6,400.00)	2.4128	(17,138.32)	(15,441.66)	0.0000	4.3300	(1,733.0011)	0.0000	2.0614	(7.4335)	0.0000	1	(5.3721)	01/06/2025
300379.ZK	12/23/2024	SDB3262540455	(1,000.00)	2.4128	(2,584.87)	(2,412.76)	0.0000	4.3300	(1,733.0011)	0.0000	0.3109	(1.1615)	0.0000	1	(0.8506)	01/06/2025
300379.ZK	12/23/2024	SDB3262540455	(1,600.00)	2.4128	(4,091.84)	(3,860.42)	0.0000	4.3300	(1,733.0011)	0.0000	0.4922	(1.8584)	0.0000	1	(1.3662)	01/06/2025
300379.ZK	12/23/2024	SDB3262540455	(9,100.00)	2.4128	(23,445.34)	(21,956.94)	0.0000	4.3300	(1,733.0011)	0.0000	2.8200	(10.5694)	0.0000	1	(7.7495)	01/06/2025
300379.ZK	12/23/2024	SDB3262540455	(500.00)	2.4128	(1,290.05)	(1,206.38)	0.0000	4.3300	(1,733.0011)	0.0000	0.1552	(0.5807)	0.0000	1	(0.4256)	01/06/2025
300379.ZK	12/23/2024	SDB3262540455	(3,700.00)	2.4128	(9,546.37)	(8,927.22)	0.0000	4.3300	(1,733.0011)	0.0000	1.1482	(4.2975)	0.0000	1	(3.1493)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
BEIJING TONGTECH CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300379.ZK	12/23/2024	SDB3262540455	(200.00)	2.4128	(516.02)	(482.55)	0.0000	4.3300	(1,733.0011)	0.0000	0.0621	(0.2323)	0.0000	1	(0.1702)	01/06/2025
300379.ZK	12/23/2024	SDB3262540455	(4,900.00)	2.4128	(12,642.49)	(11,822.53)	0.0000	4.3300	(1,733.0011)	0.0000	1.5206	(5.6912)	0.0000	1	(4.1706)	01/06/2025
300379.ZK	12/23/2024	SDB3262540455	(1,809.00)	2.4128	(4,667.40)	(4,364.69)	0.0000	4.3300	(1,733.0011)	0.0000	0.5614	(2.1011)	0.0000	1	(1.5397)	01/06/2025
300379.ZK	12/23/2024	SDB3262540455	(6,000.00)	2.4128	(15,480.61)	(14,476.57)	0.0000	4.3300	(1,733.0011)	0.0000	1.8620	(6.9689)	0.0000	1	(5.1069)	01/06/2025
300379.ZK	12/20/2024	SDB3262540455	(3,900.00)	2.3766	(10,501.03)	(9,268.84)	0.0000	4.3300	(1,733.0011)	0.0000	3.7891	(13.3858)	0.0000	3	(9.5966)	01/06/2025
300379.ZK	12/20/2024	SDB3262540455	(7,600.00)	2.3766	(20,682.15)	(18,062.36)	0.0000	4.3300	(1,733.0011)	0.0000	7.4628	(26.0851)	0.0000	3	(18.6223)	01/06/2025
300379.ZK	12/20/2024	SDB3262540455	(500.00)	2.3766	(1,380.80)	(1,188.31)	0.0000	4.3300	(1,733.0011)	0.0000	0.4982	(1.7161)	0.0000	3	(1.2179)	01/06/2025
300379.ZK	12/20/2024	SDB3262540455	(6,400.00)	2.3766	(17,138.32)	(15,210.41)	0.0000	4.3300	(1,733.0011)	0.0000	6.1841	(21.9664)	0.0000	3	(15.7823)	01/06/2025
300379.ZK	12/20/2024	SDB3262540455	(1,000.00)	2.3766	(2,584.87)	(2,376.63)	0.0000	4.3300	(1,733.0011)	0.0000	0.9327	(3.4322)	0.0000	3	(2.4995)	01/06/2025
300379.ZK	12/20/2024	SDB3262540455	(1,600.00)	2.3766	(4,091.84)	(3,802.60)	0.0000	4.3300	(1,733.0011)	0.0000	1.4765	(5.4916)	0.0000	3	(4.0151)	01/06/2025
300379.ZK	12/20/2024	SDB3262540455	(9,100.00)	2.3766	(23,445.34)	(21,627.30)	0.0000	4.3300	(1,733.0011)	0.0000	8.4599	(31.2334)	0.0000	3	(22.7736)	01/06/2025
300379.ZK	12/20/2024	SDB3262540455	(500.00)	2.3766	(1,290.05)	(1,188.31)	0.0000	4.3300	(1,733.0011)	0.0000	0.4655	(1.7161)	0.0000	3	(1.2506)	01/06/2025
300379.ZK	12/20/2024	SDB3262540455	(3,700.00)	2.3766	(9,546.37)	(8,793.52)	0.0000	4.3300	(1,733.0011)	0.0000	3.4446	(12.6993)	0.0000	3	(9.2547)	01/06/2025
300379.ZK	12/20/2024	SDB3262540455	(200.00)	2.3766	(516.02)	(475.33)	0.0000	4.3300	(1,733.0011)	0.0000	0.1862	(0.6864)	0.0000	3	(0.5003)	01/06/2025
300379.ZK	12/20/2024	SDB3262540455	(4,900.00)	2.3766	(12,642.49)	(11,645.47)	0.0000	4.3300	(1,733.0011)	0.0000	4.5618	(16.8180)	0.0000	3	(12.2562)	01/06/2025
300379.ZK	12/20/2024	SDB3262540455	(1,809.00)	2.3766	(4,667.40)	(4,299.32)	0.0000	4.3300	(1,733.0011)	0.0000	1.6842	(6.2089)	0.0000	3	(4.5248)	01/06/2025
300379.ZK	12/20/2024	SDB3262540455	(6,000.00)	2.3766	(15,480.61)	(14,259.61)	0.0000	4.3300	(1,733.0011)	0.0000	5.5859	(20.5935)	0.0000	3	(15.0076)	01/06/2025
300379.ZK	12/19/2024	SDB3262540455	(3,900.00)	2.4549	(10,501.03)	(9,574.26)	0.0000	4.5800	(1,733.0011)	0.0000	1.3360	(4.6089)	0.0000	1	(3.2730)	01/06/2025
300379.ZK	12/19/2024	SDB3262540455	(7,600.00)	2.4549	(20,682.15)	(18,657.54)	0.0000	4.5800	(1,733.0011)	0.0000	2.6312	(8.9815)	0.0000	1	(6.3503)	01/06/2025
300379.ZK	12/19/2024	SDB3262540455	(500.00)	2.4549	(1,380.80)	(1,227.47)	0.0000	4.5800	(1,733.0011)	0.0000	0.1757	(0.5909)	0.0000	1	(0.4152)	01/06/2025
300379.ZK	12/19/2024	SDB3262540455	(6,400.00)	2.4549	(17,138.32)	(15,711.61)	0.0000	4.5800	(1,733.0011)	0.0000	2.1804	(7.5634)	0.0000	1	(5.3830)	01/06/2025
300379.ZK	12/19/2024	SDB3262540455	(1,000.00)	2.4549	(2,584.87)	(2,454.94)	0.0000	4.5800	(1,733.0011)	0.0000	0.3289	(1.1818)	0.0000	1	(0.8529)	01/06/2025
300379.ZK	12/19/2024	SDB3262540455	(1,600.00)	2.4549	(4,091.84)	(3,927.90)	0.0000	4.5800	(1,733.0011)	0.0000	0.5206	(1.8908)	0.0000	1	(1.3703)	01/06/2025
300379.ZK	12/19/2024	SDB3262540455	(9,100.00)	2.4549	(23,445.34)	(22,339.94)	0.0000	4.5800	(1,733.0011)	0.0000	2.9828	(10.7542)	0.0000	1	(7.7714)	01/06/2025
300379.ZK	12/19/2024	SDB3262540455	(500.00)	2.4549	(1,290.05)	(1,227.47)	0.0000	4.5800	(1,733.0011)	0.0000	0.1641	(0.5909)	0.0000	1	(0.4268)	01/06/2025
300379.ZK	12/19/2024	SDB3262540455	(3,700.00)	2.4549	(9,546.37)	(9,083.27)	0.0000	4.5800	(1,733.0011)	0.0000	1.2145	(4.3726)	0.0000	1	(3.1581)	01/06/2025
300379.ZK	12/19/2024	SDB3262540455	(200.00)	2.4549	(516.02)	(490.99)	0.0000	4.5800	(1,733.0011)	0.0000	0.0656	(0.2364)	0.0000	1	(0.1707)	01/06/2025
300379.ZK	12/19/2024	SDB3262540455	(4,900.00)	2.4549	(12,642.49)	(12,029.20)	0.0000	4.5800	(1,733.0011)	0.0000	1.6084	(5.7907)	0.0000	1	(4.1823)	01/06/2025
300379.ZK	12/19/2024	SDB3262540455	(1,809.00)	2.4549	(4,667.40)	(4,440.98)	0.0000	4.5800	(1,733.0011)	0.0000	0.5938	(2.1378)	0.0000	1	(1.5440)	01/06/2025
300379.ZK	12/19/2024	SDB3262540455	(6,000.00)	2.4549	(15,480.61)	(14,729.63)	0.0000	4.5800	(1,733.0011)	0.0000	1.9695	(7.0907)	0.0000	1	(5.1212)	01/06/2025
300379.ZK	12/18/2024	SDB3262540455	(3,900.00)	2.5711	(10,501.03)	(10,027.37)	0.0000	4.5800	(1,733.0011)	0.0000	1.3360	(4.8271)	0.0000	1	(3.4911)	01/06/2025
300379.ZK	12/18/2024	SDB3262540455	(7,600.00)	2.5711	(20,682.15)	(19,540.52)	0.0000	4.5800	(1,733.0011)	0.0000	2.6312	(9.4066)	0.0000	1	(6.7754)	01/06/2025
300379.ZK	12/18/2024	SDB3262540455	(500.00)	2.5711	(1,380.80)	(1,285.56)	0.0000	4.5800	(1,733.0011)	0.0000	0.1757	(0.6189)	0.0000	1	(0.4432)	01/06/2025
300379.ZK	12/18/2024	SDB3262540455	(6,400.00)	2.5711	(17,138.32)	(16,455.17)	0.0000	4.5800	(1,733.0011)	0.0000	2.1804	(7.9213)	0.0000	1	(5.7410)	01/06/2025
300379.ZK	12/18/2024	SDB3262540455	(1,000.00)	2.5711	(2,584.87)	(2,571.12)	0.0000	4.5800	(1,733.0011)	0.0000	0.3289	(1.2377)	0.0000	1	(0.9089)	01/06/2025
300379.ZK	12/18/2024	SDB3262540455	(1,600.00)	2.5711	(4,091.84)	(4,113.79)	0.0000	4.5800	(1,733.0011)	0.0000	0.5206	(1.9803)	0.0000	1	(1.4598)	01/06/2025
300379.ZK	12/18/2024	SDB3262540455	(9,100.00)	2.5711	(23,445.34)	(23,397.20)	0.0000	4.5800	(1,733.0011)	0.0000	2.9828	(11.2632)	0.0000	1	(8.2804)	01/06/2025
300379.ZK	12/18/2024	SDB3262540455	(500.00)	2.5711	(1,290.05)	(1,285.56)	0.0000	4.5800	(1,733.0011)	0.0000	0.1641	(0.6189)	0.0000	1	(0.4547)	01/06/2025
300379.ZK	12/18/2024	SDB3262540455	(3,700.00)	2.5711	(9,546.37)	(9,513.15)	0.0000	4.5800	(1,733.0011)	0.0000	1.2145	(4.5795)	0.0000	1	(3.3650)	01/06/2025
300379.ZK	12/18/2024	SDB3262540455	(200.00)	2.5711	(516.02)	(514.22)	0.0000	4.5800	(1,733.0011)	0.0000	0.0656	(0.2475)	0.0000	1	(0.1819)	01/06/2025
300379.ZK	12/18/2024	SDB3262540455	(4,900.00)	2.5711	(12,642.49)	(12,598.49)	0.0000	4.5800	(1,733.0011)	0.0000	1.6084	(6.0648)	0.0000	1	(4.4564)	01/06/2025
300379.ZK	12/18/2024	SDB3262540455	(1,809.00)	2.5711	(4,667.40)	(4,651.16)	0.0000	4.5800	(1,733.0011)	0.0000	0.5938	(2.2390)	0.0000	1	(1.6452)	01/06/2025
300379.ZK	12/18/2024	SDB3262540455	(6,000.00)	2.5711	(15,480.61)	(15,426.73)	0.0000	4.5800	(1,733.0011)	0.0000	1.9695	(7.4263)	0.0000	1	(5.4568)	01/06/2025
300379.ZK	12/17/2024	SDB3262540455	(3,900.00)	2.6768	(10,501.03)	(10,439.50)	0.0000	4.5800	(1,733.0011)	0.0000	1.3360	(5.0255)	0.0000	1	(3.6895)	01/06/2025
300379.ZK	12/17/2024	SDB3262540455	(7,600.00)	2.6768	(20,682.15)	(20,343.65)	0.0000	4.5800	(1,733.0011)	0.0000	2.6312	(9.7932)	0.0000	1	(7.1620)	01/06/2025
300379.ZK	12/17/2024	SDB3262540455	(500.00)	2.6768	(1,380.80)	(1,338.40)	0.0000	4.5800	(1,733.0011)	0.0000	0.1757	(0.6443)	0.0000	1	(0.4686)	01/06/2025
300379.ZK	12/17/2024	SDB3262540455	(6,400.00)	2.6768	(17,138.32)	(17,131.49)	0.0000	4.5800	(1,733.0011)	0.0000	2.1804	(8.2469)	0.0000	1	(6.0665)	01/06/2025
300379.ZK	12/17/2024	SDB3262540455	(1,000.00)	2.6768	(2,584.87)	(2,676.80)	0.0000	4.5800	(1,733.0011)	0.0000	0.3289	(1.2886)	0.0000	1	(0.9597)	01/06/2025
300379.ZK	12/17/2024	SDB3262540455	(1,600.00)	2.6768	(4,091.84)	(4,282.87)	0.0000	4.5800	(1,733.0011)	0.0000	0.5206	(2.0617)	0.0000	1	(1.5412)	01/06/2025
300379.ZK	12/17/2024	SDB3262540455	(9,100.00)	2.6768	(23,445.34)	(24,358.84)	0.0000	4.5800	(1,733.0011)	0.0000	2.9828	(11.7261)	0.0000	1	(8.7433)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
BEIJING TONGTECH CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300379.ZK	12/17/2024	SDB3262540455	(500.00)	2.6768	(1,290.05)	(1,338.40)	0.0000	4.5800	(1,733.0011)	0.0000	0.1641	(0.6443)	0.0000	1	(0.4802)	01/06/2025
300379.ZK	12/17/2024	SDB3262540455	(3,700.00)	2.6768	(9,546.37)	(9,904.15)	0.0000	4.5800	(1,733.0011)	0.0000	1.2145	(4.7677)	0.0000	1	(3.5532)	01/06/2025
300379.ZK	12/17/2024	SDB3262540455	(200.00)	2.6768	(516.02)	(535.36)	0.0000	4.5800	(1,733.0011)	0.0000	0.0656	(0.2577)	0.0000	1	(0.1921)	01/06/2025
300379.ZK	12/17/2024	SDB3262540455	(4,900.00)	2.6768	(12,642.49)	(13,116.30)	0.0000	4.5800	(1,733.0011)	0.0000	1.6084	(6.3140)	0.0000	1	(4.7056)	01/06/2025
300379.ZK	12/17/2024	SDB3262540455	(1,809.00)	2.6768	(4,667.40)	(4,842.32)	0.0000	4.5800	(1,733.0011)	0.0000	0.5938	(2.3310)	0.0000	1	(1.7372)	01/06/2025
300379.ZK	12/17/2024	SDB3262540455	(6,000.00)	2.6768	(15,480.61)	(16,060.78)	0.0000	4.5800	(1,733.0011)	0.0000	1.9695	(7.7315)	0.0000	1	(5.7620)	01/06/2025
300379.ZK	12/16/2024	SDB3262540455	(3,900.00)	2.5577	(10,501.03)	(9,974.85)	0.0000	4.5800	(1,733.0011)	0.0000	1.3360	(4.8018)	0.0000	1	(3.4658)	01/06/2025
300379.ZK	12/16/2024	SDB3262540455	(7,600.00)	2.5577	(20,682.15)	(19,438.17)	0.0000	4.5800	(1,733.0011)	0.0000	2.6312	(9.3573)	0.0000	1	(6.7261)	01/06/2025
300379.ZK	12/16/2024	SDB3262540455	(500.00)	2.5577	(1,380.80)	(1,278.83)	0.0000	4.5800	(1,733.0011)	0.0000	0.1757	(0.6156)	0.0000	1	(0.4399)	01/06/2025
300379.ZK	12/16/2024	SDB3262540455	(6,400.00)	2.5577	(17,138.32)	(16,368.99)	0.0000	4.5800	(1,733.0011)	0.0000	2.1804	(7.8799)	0.0000	1	(5.6995)	01/06/2025
300379.ZK	12/16/2024	SDB3262540455	(1,000.00)	2.5577	(2,584.87)	(2,557.65)	0.0000	4.5800	(1,733.0011)	0.0000	0.3289	(1.2312)	0.0000	1	(0.9024)	01/06/2025
300379.ZK	12/16/2024	SDB3262540455	(1,600.00)	2.5577	(4,091.84)	(4,092.25)	0.0000	4.5800	(1,733.0011)	0.0000	0.5206	(1.9700)	0.0000	1	(1.4494)	01/06/2025
300379.ZK	12/16/2024	SDB3262540455	(9,100.00)	2.5577	(23,445.34)	(23,274.65)	0.0000	4.5800	(1,733.0011)	0.0000	2.9828	(11.2042)	0.0000	1	(8.2214)	01/06/2025
300379.ZK	12/16/2024	SDB3262540455	(500.00)	2.5577	(1,290.05)	(1,278.83)	0.0000	4.5800	(1,733.0011)	0.0000	0.1641	(0.6156)	0.0000	1	(0.4515)	01/06/2025
300379.ZK	12/16/2024	SDB3262540455	(3,700.00)	2.5577	(9,546.37)	(9,463.32)	0.0000	4.5800	(1,733.0011)	0.0000	1.2145	(4.5555)	0.0000	1	(3.3410)	01/06/2025
300379.ZK	12/16/2024	SDB3262540455	(200.00)	2.5577	(516.02)	(511.53)	0.0000	4.5800	(1,733.0011)	0.0000	0.0656	(0.2462)	0.0000	1	(0.1806)	01/06/2025
300379.ZK	12/16/2024	SDB3262540455	(4,900.00)	2.5577	(12,642.49)	(12,532.50)	0.0000	4.5800	(1,733.0011)	0.0000	1.6084	(6.0330)	0.0000	1	(4.4246)	01/06/2025
300379.ZK	12/16/2024	SDB3262540455	(1,809.00)	2.5577	(4,667.40)	(4,626.80)	0.0000	4.5800	(1,733.0011)	0.0000	0.5938	(2.2273)	0.0000	1	(1.6335)	01/06/2025
300379.ZK	12/16/2024	SDB3262540455	(6,000.00)	2.5577	(15,480.61)	(15,345.92)	0.0000	4.5800	(1,733.0011)	0.0000	1.9695	(7.3874)	0.0000	1	(5.4179)	01/06/2025
300379.ZK	12/13/2024	SDB3262540455	(3,900.00)	2.5567	(10,501.03)	(9,971.08)	0.0000	4.5800	(1,733.0011)	0.0000	4.0079	(14.3999)	0.0000	3	(10.3920)	01/06/2025
300379.ZK	12/13/2024	SDB3262540455	(7,600.00)	2.5567	(20,682.15)	(19,430.82)	0.0000	4.5800	(1,733.0011)	0.0000	7.8937	(28.0614)	0.0000	3	(20.1677)	01/06/2025
300379.ZK	12/13/2024	SDB3262540455	(500.00)	2.5567	(1,380.80)	(1,278.34)	0.0000	4.5800	(1,733.0011)	0.0000	0.5270	(1.8461)	0.0000	3	(1.3191)	01/06/2025
300379.ZK	12/13/2024	SDB3262540455	(6,400.00)	2.5567	(17,138.32)	(16,362.80)	0.0000	4.5800	(1,733.0011)	0.0000	6.5411	(23.6306)	0.0000	3	(17.0895)	01/06/2025
300379.ZK	12/13/2024	SDB3262540455	(1,000.00)	2.5567	(2,584.87)	(2,556.69)	0.0000	4.5800	(1,733.0011)	0.0000	0.9866	(3.6923)	0.0000	3	(2.7057)	01/06/2025
300379.ZK	12/13/2024	SDB3262540455	(1,600.00)	2.5567	(4,091.84)	(4,090.70)	0.0000	4.5800	(1,733.0011)	0.0000	1.5617	(5.9077)	0.0000	3	(4.3459)	01/06/2025
300379.ZK	12/13/2024	SDB3262540455	(9,100.00)	2.5567	(23,445.34)	(23,265.85)	0.0000	4.5800	(1,733.0011)	0.0000	8.9483	(33.5998)	0.0000	3	(24.6515)	01/06/2025
300379.ZK	12/13/2024	SDB3262540455	(500.00)	2.5567	(1,290.05)	(1,278.34)	0.0000	4.5800	(1,733.0011)	0.0000	0.4924	(1.8461)	0.0000	3	(1.3538)	01/06/2025
300379.ZK	12/13/2024	SDB3262540455	(3,700.00)	2.5567	(9,546.37)	(9,459.74)	0.0000	4.5800	(1,733.0011)	0.0000	3.6435	(13.6615)	0.0000	3	(10.0179)	01/06/2025
300379.ZK	12/13/2024	SDB3262540455	(200.00)	2.5567	(516.02)	(511.34)	0.0000	4.5800	(1,733.0011)	0.0000	0.1969	(0.7385)	0.0000	3	(0.5415)	01/06/2025
300379.ZK	12/13/2024	SDB3262540455	(4,900.00)	2.5567	(12,642.49)	(12,527.77)	0.0000	4.5800	(1,733.0011)	0.0000	4.8252	(18.0922)	0.0000	3	(13.2670)	01/06/2025
300379.ZK	12/13/2024	SDB3262540455	(1,809.00)	2.5567	(4,667.40)	(4,625.05)	0.0000	4.5800	(1,733.0011)	0.0000	1.7814	(6.6793)	0.0000	3	(4.8980)	01/06/2025
300379.ZK	12/13/2024	SDB3262540455	(6,000.00)	2.5567	(15,480.61)	(15,340.12)	0.0000	4.5800	(1,733.0011)	0.0000	5.9084	(22.1537)	0.0000	3	(16.2453)	01/06/2025
300379.ZK	12/12/2024	SDB3262540455	(3,900.00)	2.5358	(10,501.03)	(9,889.46)	0.0000	4.5800	(1,733.0011)	0.0000	1.3360	(4.7607)	0.0000	1	(3.4247)	01/06/2025
300379.ZK	12/12/2024	SDB3262540455	(7,600.00)	2.5358	(20,682.15)	(19,271.78)	0.0000	4.5800	(1,733.0011)	0.0000	2.6312	(9.2772)	0.0000	1	(6.6460)	01/06/2025
300379.ZK	12/12/2024	SDB3262540455	(500.00)	2.5358	(1,380.80)	(1,267.88)	0.0000	4.5800	(1,733.0011)	0.0000	0.1757	(0.6103)	0.0000	1	(0.4347)	01/06/2025
300379.ZK	12/12/2024	SDB3262540455	(6,400.00)	2.5358	(17,138.32)	(16,228.86)	0.0000	4.5800	(1,733.0011)	0.0000	2.1804	(7.8124)	0.0000	1	(5.6320)	01/06/2025
300379.ZK	12/12/2024	SDB3262540455	(1,000.00)	2.5358	(2,584.87)	(2,535.76)	0.0000	4.5800	(1,733.0011)	0.0000	0.3289	(1.2207)	0.0000	1	(0.8918)	01/06/2025
300379.ZK	12/12/2024	SDB3262540455	(1,600.00)	2.5358	(4,091.84)	(4,057.22)	0.0000	4.5800	(1,733.0011)	0.0000	0.5206	(1.9531)	0.0000	1	(1.4325)	01/06/2025
300379.ZK	12/12/2024	SDB3262540455	(9,100.00)	2.5358	(23,445.34)	(23,075.42)	0.0000	4.5800	(1,733.0011)	0.0000	2.9828	(11.1083)	0.0000	1	(8.1255)	01/06/2025
300379.ZK	12/12/2024	SDB3262540455	(500.00)	2.5358	(1,290.05)	(1,267.88)	0.0000	4.5800	(1,733.0011)	0.0000	0.1641	(0.6103)	0.0000	1	(0.4462)	01/06/2025
300379.ZK	12/12/2024	SDB3262540455	(3,700.00)	2.5358	(9,546.37)	(9,382.31)	0.0000	4.5800	(1,733.0011)	0.0000	1.2145	(4.5165)	0.0000	1	(3.3020)	01/06/2025
300379.ZK	12/12/2024	SDB3262540455	(200.00)	2.5358	(516.02)	(507.15)	0.0000	4.5800	(1,733.0011)	0.0000	0.0656	(0.2441)	0.0000	1	(0.1785)	01/06/2025
300379.ZK	12/12/2024	SDB3262540455	(4,900.00)	2.5358	(12,642.49)	(12,425.22)	0.0000	4.5800	(1,733.0011)	0.0000	1.6084	(5.9814)	0.0000	1	(4.3730)	01/06/2025
300379.ZK	12/12/2024	SDB3262540455	(1,809.00)	2.5358	(4,667.40)	(4,587.19)	0.0000	4.5800	(1,733.0011)	0.0000	0.5938	(2.2082)	0.0000	1	(1.6144)	01/06/2025
300379.ZK	12/12/2024	SDB3262540455	(6,000.00)	2.5358	(15,480.61)	(15,214.56)	0.0000	4.5800	(1,733.0011)	0.0000	1.9695	(7.3241)	0.0000	1	(5.3546)	01/06/2025
300379.ZK	12/11/2024	SDB3262540455	(3,900.00)	2.6352	(10,501.03)	(10,277.15)	0.0000	4.5800	(1,733.0011)	0.0000	1.3360	(4.9473)	0.0000	1	(3.6113)	01/06/2025
300379.ZK	12/11/2024	SDB3262540455	(7,600.00)	2.6352	(20,682.15)	(20,027.26)	0.0000	4.5800	(1,733.0011)	0.0000	2.6312	(9.6409)	0.0000	1	(7.0097)	01/06/2025
300379.ZK	12/11/2024	SDB3262540455	(500.00)	2.6352	(1,380.80)	(1,317.58)	0.0000	4.5800	(1,733.0011)	0.0000	0.1757	(0.6343)	0.0000	1	(0.4586)	01/06/2025
300379.ZK	12/11/2024	SDB3262540455	(6,400.00)	2.6352	(17,138.32)	(16,865.06)	0.0000	4.5800	(1,733.0011)	0.0000	2.1804	(8.1187)	0.0000	1	(5.9383)	01/06/2025
300379.ZK	12/11/2024	SDB3262540455	(1,000.00)	2.6352	(2,584.87)	(2,635.17)	0.0000	4.5800	(1,733.0011)	0.0000	0.3289	(1.2685)	0.0000	1	(0.9397)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
BEIJING TONGTECH CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300379.ZK	12/11/2024	SDB3262540455	(1,600.00)	2.6352	(4,091.84)	(4,216.27)	0.0000	4.5800	(1,733.0011)	0.0000	0.5206	(2.0297)	0.0000	1	(1.5091)	01/06/2025
300379.ZK	12/11/2024	SDB3262540455	(9,100.00)	2.6352	(23,445.34)	(23,980.01)	0.0000	4.5800	(1,733.0011)	0.0000	2.9828	(11.5437)	0.0000	1	(8.5609)	01/06/2025
300379.ZK	12/11/2024	SDB3262540455	(500.00)	2.6352	(1,290.05)	(1,317.58)	0.0000	4.5800	(1,733.0011)	0.0000	0.1641	(0.6343)	0.0000	1	(0.4701)	01/06/2025
300379.ZK	12/11/2024	SDB3262540455	(3,700.00)	2.6352	(9,546.37)	(9,750.11)	0.0000	4.5800	(1,733.0011)	0.0000	1.2145	(4.6936)	0.0000	1	(3.4791)	01/06/2025
300379.ZK	12/11/2024	SDB3262540455	(200.00)	2.6352	(516.02)	(527.03)	0.0000	4.5800	(1,733.0011)	0.0000	0.0656	(0.2537)	0.0000	1	(0.1881)	01/06/2025
300379.ZK	12/11/2024	SDB3262540455	(4,900.00)	2.6352	(12,642.49)	(12,912.31)	0.0000	4.5800	(1,733.0011)	0.0000	1.6084	(6.2158)	0.0000	1	(4.6074)	01/06/2025
300379.ZK	12/11/2024	SDB3262540455	(1,809.00)	2.6352	(4,667.40)	(4,767.02)	0.0000	4.5800	(1,733.0011)	0.0000	0.5938	(2.2948)	0.0000	1	(1.7010)	01/06/2025
300379.ZK	12/11/2024	SDB3262540455	(6,000.00)	2.6352	(15,480.61)	(15,811.00)	0.0000	4.5800	(1,733.0011)	0.0000	1.9695	(7.6112)	0.0000	1	(5.6418)	01/06/2025
300379.ZK	12/10/2024	SDB3262540455	(3,900.00)	2.6816	(10,501.03)	(10,458.11)	0.0000	4.5800	(1,733.0011)	0.0000	1.3360	(5.0344)	0.0000	1	(3.6985)	01/06/2025
300379.ZK	12/10/2024	SDB3262540455	(7,600.00)	2.6816	(20,682.15)	(20,379.90)	0.0000	4.5800	(1,733.0011)	0.0000	2.6312	(9.8107)	0.0000	1	(7.1794)	01/06/2025
300379.ZK	12/10/2024	SDB3262540455	(500.00)	2.6816	(1,380.80)	(1,340.78)	0.0000	4.5800	(1,733.0011)	0.0000	0.1757	(0.6454)	0.0000	1	(0.4698)	01/06/2025
300379.ZK	12/10/2024	SDB3262540455	(6,400.00)	2.6816	(17,138.32)	(17,162.02)	0.0000	4.5800	(1,733.0011)	0.0000	2.1804	(8.2616)	0.0000	1	(6.0812)	01/06/2025
300379.ZK	12/10/2024	SDB3262540455	(1,000.00)	2.6816	(2,584.87)	(2,681.57)	0.0000	4.5800	(1,733.0011)	0.0000	0.3289	(1.2909)	0.0000	1	(0.9620)	01/06/2025
300379.ZK	12/10/2024	SDB3262540455	(1,600.00)	2.6816	(4,091.84)	(4,290.51)	0.0000	4.5800	(1,733.0011)	0.0000	0.5206	(2.0654)	0.0000	1	(1.5448)	01/06/2025
300379.ZK	12/10/2024	SDB3262540455	(9,100.00)	2.6816	(23,445.34)	(24,402.25)	0.0000	4.5800	(1,733.0011)	0.0000	2.9828	(11.7470)	0.0000	1	(8.7642)	01/06/2025
300379.ZK	12/10/2024	SDB3262540455	(500.00)	2.6816	(1,290.05)	(1,340.78)	0.0000	4.5800	(1,733.0011)	0.0000	0.1641	(0.6454)	0.0000	1	(0.4813)	01/06/2025
300379.ZK	12/10/2024	SDB3262540455	(3,700.00)	2.6816	(9,546.37)	(9,921.79)	0.0000	4.5800	(1,733.0011)	0.0000	1.2145	(4.7762)	0.0000	1	(3.5617)	01/06/2025
300379.ZK	12/10/2024	SDB3262540455	(200.00)	2.6816	(516.02)	(536.31)	0.0000	4.5800	(1,733.0011)	0.0000	0.0656	(0.2582)	0.0000	1	(0.1925)	01/06/2025
300379.ZK	12/10/2024	SDB3262540455	(4,900.00)	2.6816	(12,642.49)	(13,139.67)	0.0000	4.5800	(1,733.0011)	0.0000	1.6084	(6.3253)	0.0000	1	(4.7169)	01/06/2025
300379.ZK	12/10/2024	SDB3262540455	(1,809.00)	2.6816	(4,667.40)	(4,850.95)	0.0000	4.5800	(1,733.0011)	0.0000	0.5938	(2.3352)	0.0000	1	(1.7414)	01/06/2025
300379.ZK	12/10/2024	SDB3262540455	(6,000.00)	2.6816	(15,480.61)	(16,089.40)	0.0000	4.5800	(1,733.0011)	0.0000	1.9695	(7.7453)	0.0000	1	(5.7758)	01/06/2025
300379.ZK	12/09/2024	SDB3262540455	(7,600.00)	2.6383	(20,682.15)	(20,051.06)	0.0000	4.5800	(1,715.7115)	0.0000	2.6312	(9.5561)	0.0000	1	(6.9248)	01/06/2025
300379.ZK	12/09/2024	SDB3262540455	(500.00)	2.6383	(1,380.80)	(1,319.15)	0.0000	4.5800	(1,715.7115)	0.0000	0.1757	(0.6287)	0.0000	1	(0.4530)	01/06/2025
300379.ZK	12/09/2024	SDB3262540455	(6,400.00)	2.6383	(17,138.32)	(16,885.11)	0.0000	4.5800	(1,715.7115)	0.0000	2.1804	(8.0472)	0.0000	1	(5.8668)	01/06/2025
300379.ZK	12/09/2024	SDB3262540455	(1,000.00)	2.6383	(2,584.87)	(2,638.30)	0.0000	4.5800	(1,715.7115)	0.0000	0.3289	(1.2574)	0.0000	1	(0.9285)	01/06/2025
300379.ZK	12/09/2024	SDB3262540455	(1,600.00)	2.6383	(4,091.84)	(4,221.28)	0.0000	4.5800	(1,715.7115)	0.0000	0.5206	(2.0118)	0.0000	1	(1.4912)	01/06/2025
300379.ZK	12/09/2024	SDB3262540455	(9,100.00)	2.6383	(23,445.34)	(24,008.51)	0.0000	4.5800	(1,715.7115)	0.0000	2.9828	(11.4421)	0.0000	1	(8.4594)	01/06/2025
300379.ZK	12/09/2024	SDB3262540455	(500.00)	2.6383	(1,290.05)	(1,319.15)	0.0000	4.5800	(1,715.7115)	0.0000	0.1641	(0.6287)	0.0000	1	(0.4646)	01/06/2025
300379.ZK	12/09/2024	SDB3262540455	(3,700.00)	2.6383	(9,546.37)	(9,761.70)	0.0000	4.5800	(1,715.7115)	0.0000	1.2145	(4.6523)	0.0000	1	(3.4378)	01/06/2025
300379.ZK	12/09/2024	SDB3262540455	(200.00)	2.6383	(516.02)	(527.66)	0.0000	4.5800	(1,715.7115)	0.0000	0.0656	(0.2515)	0.0000	1	(0.1858)	01/06/2025
300379.ZK	12/09/2024	SDB3262540455	(4,900.00)	2.6383	(12,642.49)	(12,927.66)	0.0000	4.5800	(1,715.7115)	0.0000	1.6084	(6.1611)	0.0000	1	(4.5527)	01/06/2025
300379.ZK	12/09/2024	SDB3262540455	(1,809.00)	2.6383	(4,667.40)	(4,772.68)	0.0000	4.5800	(1,715.7115)	0.0000	0.5938	(2.2746)	0.0000	1	(1.6808)	01/06/2025
300379.ZK	12/09/2024	SDB3262540455	(6,000.00)	2.6383	(15,480.61)	(15,829.79)	0.0000	4.5800	(1,715.7115)	0.0000	1.9695	(7.5443)	0.0000	1	(5.5748)	01/06/2025
300379.ZK	12/06/2024	SDB3262540455	(6,400.00)	2.7413	(17,138.32)	(17,544.22)	0.0000	4.5800	(1,644.5582)	0.0000	6.5411	(24.0437)	0.0000	3	(17.5026)	01/06/2025
300379.ZK	12/06/2024	SDB3262540455	(1,000.00)	2.7413	(2,584.87)	(2,741.28)	0.0000	4.5800	(1,644.5582)	0.0000	0.9866	(3.7568)	0.0000	3	(2.7703)	01/06/2025
300379.ZK	12/06/2024	SDB3262540455	(1,600.00)	2.7413	(4,091.84)	(4,386.05)	0.0000	4.5800	(1,644.5582)	0.0000	1.5617	(6.0199)	0.0000	3	(4.4492)	01/06/2025
300379.ZK	12/06/2024	SDB3262540455	(9,100.00)	2.7413	(23,445.34)	(24,945.68)	0.0000	4.5800	(1,644.5582)	0.0000	8.9483	(34.1872)	0.0000	3	(25.2389)	01/06/2025
300379.ZK	12/06/2024	SDB3262540455	(500.00)	2.7413	(1,290.05)	(1,370.64)	0.0000	4.5800	(1,644.5582)	0.0000	0.4924	(1.8784)	0.0000	3	(1.3860)	01/06/2025
300379.ZK	12/06/2024	SDB3262540455	(3,700.00)	2.7413	(9,546.37)	(10,142.75)	0.0000	4.5800	(1,644.5582)	0.0000	3.6435	(13.9003)	0.0000	3	(10.2568)	01/06/2025
300379.ZK	12/06/2024	SDB3262540455	(200.00)	2.7413	(516.02)	(548.26)	0.0000	4.5800	(1,644.5582)	0.0000	0.1969	(0.7514)	0.0000	3	(0.5544)	01/06/2025
300379.ZK	12/06/2024	SDB3262540455	(4,900.00)	2.7413	(12,642.49)	(13,432.29)	0.0000	4.5800	(1,644.5582)	0.0000	4.8252	(18.4085)	0.0000	3	(13.5833)	01/06/2025
300379.ZK	12/06/2024	SDB3262540455	(1,809.00)	2.7413	(4,667.40)	(4,958.98)	0.0000	4.5800	(1,644.5582)	0.0000	1.7814	(6.7961)	0.0000	3	(5.0147)	01/06/2025
300379.ZK	12/06/2024	SDB3262540455	(6,000.00)	2.7413	(15,480.61)	(16,447.70)	0.0000	4.5800	(1,644.5582)	0.0000	5.9804	(22.5410)	0.0000	3	(16.6326)	01/06/2025
300379.ZK	12/05/2024	SDB3262540455	(1,600.00)	2.6350	(4,091.84)	(4,215.99)	0.0000	4.5800	(1,536.6697)	0.0000	0.5206	(1.7996)	0.0000	1	(1.2790)	01/06/2025
300379.ZK	12/05/2024	SDB3262540455	(9,100.00)	2.6350	(23,445.34)	(23,978.43)	0.0000	4.5800	(1,536.6697)	0.0000	2.9828	(10.2353)	0.0000	1	(7.2525)	01/06/2025
300379.ZK	12/05/2024	SDB3262540455	(500.00)	2.6350	(1,290.05)	(1,317.50)	0.0000	4.5800	(1,536.6697)	0.0000	0.1641	(0.5624)	0.0000	1	(0.3983)	01/06/2025
300379.ZK	12/05/2024	SDB3262540455	(3,700.00)	2.6350	(9,546.37)	(9,749.47)	0.0000	4.5800	(1,536.6697)	0.0000	1.2145	(4.1616)	0.0000	1	(2.9471)	01/06/2025
300379.ZK	12/05/2024	SDB3262540455	(200.00)	2.6350	(516.02)	(527.00)	0.0000	4.5800	(1,536.6697)	0.0000	0.0656	(0.2250)	0.0000	1	(0.1593)	01/06/2025
300379.ZK	12/05/2024	SDB3262540455	(4,900.00)	2.6350	(12,642.49)	(12,911.46)	0.0000	4.5800	(1,536.6697)	0.0000	1.6084	(5.5113)	0.0000	1	(3.9029)	01/06/2025
300379.ZK	12/05/2024	SDB3262540455	(1,809.00)	2.6350	(4,667.40)	(4,766.70)	0.0000	4.5800	(1,536.6697)	0.0000	0.5938	(2.0347)	0.0000	1	(1.4409)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
BEIJING TONGTECH CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300379.ZK	12/05/2024	SDB3262540455	(6,000.00)	2.6350	(15,480.61)	(15,809.95)	0.0000	4.5800	(1,536.6697)	0.0000	1.9695	(6.7485)	0.0000	1	(4.7790)	01/06/2025
300379.ZK	12/04/2024	SDB3262540455	(500.00)	2.5801	(1,290.05)	(1,290.05)	0.0000	4.5800	(1,629.2944)	0.0000	0.1641	(0.5839)	0.0000	1	(0.4197)	01/06/2025
300379.ZK	12/04/2024	SDB3262540455	(3,700.00)	2.5801	(9,546.37)	(9,546.37)	0.0000	4.5800	(1,629.2944)	0.0000	1.2145	(4.3205)	0.0000	1	(3.1060)	01/06/2025
300379.ZK	12/04/2024	SDB3262540455	(200.00)	2.5801	(516.02)	(516.02)	0.0000	4.5800	(1,629.2944)	0.0000	0.0656	(0.2335)	0.0000	1	(0.1679)	01/06/2025
300379.ZK	12/04/2024	SDB3262540455	(4,900.00)	2.5801	(12,642.49)	(12,642.49)	0.0000	4.5800	(1,629.2944)	0.0000	1.6084	(5.7218)	0.0000	1	(4.1134)	01/06/2025
300379.ZK	12/04/2024	SDB3262540455	(1,609.00)	2.5801	(4,151.38)	(4,151.38)	0.0000	4.5800	(1,629.2944)	0.0000	0.5281	(1.8788)	0.0000	1	(1.3507)	01/06/2025
300379.ZK	12/04/2024	SDB3262540455	(5,200.00)	2.5801	(13,416.53)	(13,416.53)	0.0000	4.5800	(1,629.2944)	0.0000	1.7069	(6.0721)	0.0000	1	(4.3652)	01/06/2025
300379.ZK	12/04/2024	SDB3262540455	(6,300.00)	2.5801	(16,254.64)	(16,254.64)	0.0000	4.5800	(1,629.2944)	0.0000	2.0680	(7.3566)	0.0000	1	(5.2886)	01/06/2025
300379.ZK	12/04/2024	SDB3262540455	(1,809.00)	2.5801	(4,667.40)	(4,667.40)	0.0000	4.5800	(1,629.2944)	0.0000	0.5938	(2.1124)	0.0000	1	(1.5186)	01/06/2025
300379.ZK	12/04/2024	SDB3262540455	(4,391.00)	2.5801	(11,329.22)	(11,329.22)	0.0000	4.5800	(1,629.2944)	0.0000	1.4413	(5.1274)	0.0000	1	(3.6861)	01/06/2025
300379.ZK	12/04/2024	SDB3262540455	(6,000.00)	2.5801	(15,480.61)	(15,480.61)	0.0000	4.5800	(1,629.2944)	0.0000	1.9695	(7.0062)	0.0000	1	(5.0368)	01/06/2025
TOTAL BEIJING TONGTECH CO., LTD. CMN CLASS A SERIES NORTHBOUND											480.9933	(1,747.0206)	0.0000		(1,266.0273)	

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

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
BEIJING TRS INFORMATION TECHNOLOGY CO. LTD CMN CLASS A SERIES NORTHBOUND																
300229.ZK	01/03/2025	SDB3263707306	(1,100.00)	2.8278	(3,521.53)	(3,110.61)	0.0000	4.3300	(1,725.0000)	0.0000	1.2707	(4.4715)	0.0000	3	(3.2008)	01/06/2025
300229.ZK	01/03/2025	SDB3263707306	(3,200.00)	2.8278	(10,162.93)	(9,049.05)	0.0000	4.3300	(1,725.0000)	0.0000	3.6671	(13.0080)	0.0000	3	(9.3409)	01/06/2025
300229.ZK	01/02/2025	SDB3263707306	(1,100.00)	2.8014	(3,521.53)	(3,081.56)	0.0000	4.3300	(1,725.0000)	0.0000	0.4236	(1.4766)	0.0000	1	(1.0530)	01/06/2025
300229.ZK	01/02/2025	SDB3263707306	(3,200.00)	2.8014	(10,162.93)	(8,964.53)	0.0000	4.3300	(1,725.0000)	0.0000	1.2224	(4.2955)	0.0000	1	(3.0731)	01/06/2025
300229.ZK	12/31/2024	SDB3263707306	(1,100.00)	2.6985	(3,521.53)	(2,968.35)	0.0000	4.3300	(1,725.0000)	0.0000	0.8471	(2.8447)	0.0000	2	(1.9975)	01/06/2025
300229.ZK	12/31/2024	SDB3263707306	(3,200.00)	2.6985	(10,162.93)	(8,635.21)	0.0000	4.3300	(1,725.0000)	0.0000	2.4447	(8.2754)	0.0000	2	(5.8307)	01/06/2025
300229.ZK	12/30/2024	SDB3263707306	(1,100.00)	2.7076	(3,521.53)	(2,978.37)	0.0000	4.3300	(1,725.0000)	0.0000	0.4236	(1.4271)	0.0000	1	(1.0036)	01/06/2025
300229.ZK	12/30/2024	SDB3263707306	(3,200.00)	2.7076	(10,162.93)	(8,664.34)	0.0000	4.3300	(1,725.0000)	0.0000	1.2224	(4.1517)	0.0000	1	(2.9293)	01/06/2025
300229.ZK	12/27/2024	SDB3263707306	(1,100.00)	2.9160	(3,521.53)	(3,207.58)	0.0000	4.3300	(1,725.0000)	0.0000	1.2707	(4.6109)	0.0000	3	(3.3402)	01/06/2025
300229.ZK	12/27/2024	SDB3263707306	(3,200.00)	2.9160	(10,162.93)	(9,331.14)	0.0000	4.3300	(1,725.0000)	0.0000	3.6671	(13.4135)	0.0000	3	(9.7464)	01/06/2025
300229.ZK	12/26/2024	SDB3263707306	(1,100.00)	2.8411	(3,521.53)	(3,125.24)	0.0000	4.3300	(1,725.0000)	0.0000	0.4236	(1.4975)	0.0000	1	(1.0739)	01/06/2025
300229.ZK	12/26/2024	SDB3263707306	(3,200.00)	2.8411	(10,162.93)	(9,091.61)	0.0000	4.3300	(1,725.0000)	0.0000	1.2224	(4.3564)	0.0000	1	(3.1340)	01/06/2025
300229.ZK	12/24/2024	SDB3263707306	(1,100.00)	2.8411	(3,521.53)	(3,125.24)	0.0000	4.3300	(1,725.0000)	0.0000	0.8471	(2.9950)	0.0000	2	(2.1479)	01/06/2025
300229.ZK	12/24/2024	SDB3263707306	(3,200.00)	2.8411	(10,162.93)	(9,091.61)	0.0000	4.3300	(1,725.0000)	0.0000	2.4447	(8.7128)	0.0000	2	(6.2680)	01/06/2025
300229.ZK	12/23/2024	SDB3263707306	(1,100.00)	2.8051	(3,521.53)	(3,085.56)	0.0000	4.3300	(1,725.0000)	0.0000	0.4236	(1.4785)	0.0000	1	(1.0549)	01/06/2025
300229.ZK	12/23/2024	SDB3263707306	(3,200.00)	2.8051	(10,162.93)	(8,976.19)	0.0000	4.3300	(1,725.0000)	0.0000	1.2224	(4.3011)	0.0000	1	(3.0787)	01/06/2025
300229.ZK	12/20/2024	SDB3263707306	(1,100.00)	2.7743	(3,521.53)	(3,051.76)	0.0000	4.3300	(1,725.0000)	0.0000	1.2707	(4.3869)	0.0000	3	(3.1162)	01/06/2025
300229.ZK	12/20/2024	SDB3263707306	(3,200.00)	2.7743	(10,162.93)	(8,877.86)	0.0000	4.3300	(1,725.0000)	0.0000	3.6671	(12.7619)	0.0000	3	(9.0948)	01/06/2025
300229.ZK	12/19/2024	SDB3263707306	(1,100.00)	2.9242	(3,521.53)	(3,216.67)	0.0000	4.5800	(1,725.0000)	0.0000	0.4480	(1.5413)	0.0000	1	(1.0933)	01/06/2025
300229.ZK	12/19/2024	SDB3263707306	(3,200.00)	2.9242	(10,162.93)	(9,357.58)	0.0000	4.5800	(1,725.0000)	0.0000	1.2930	(4.4838)	0.0000	1	(3.1909)	01/06/2025
300229.ZK	12/18/2024	SDB3263707306	(1,100.00)	2.9676	(3,521.53)	(3,264.39)	0.0000	4.5800	(1,756.9318)	0.0000	0.4480	(1.5931)	0.0000	1	(1.1451)	01/06/2025
300229.ZK	12/18/2024	SDB3263707306	(3,200.00)	2.9676	(10,162.93)	(9,496.41)	0.0000	4.5800	(1,756.9318)	0.0000	1.2930	(4.6346)	0.0000	1	(3.3416)	01/06/2025
300229.ZK	12/18/2024	SDB3263707306	(3,000.00)	2.9676	(9,527.75)	(8,902.88)	0.0000	4.5800	(1,756.9318)	0.0000	1.2121	(4.3449)	0.0000	1	(3.1328)	01/06/2025
300229.ZK	12/18/2024	SDB3263707306	(900.00)	2.9676	(2,814.11)	(2,670.87)	0.0000	4.5800	(1,756.9318)	0.0000	0.3580	(1.3035)	0.0000	1	(0.9455)	01/06/2025
300229.ZK	12/18/2024	SDB3263707306	(13,800.00)	2.9676	(43,711.56)	(40,953.27)	0.0000	4.5800	(1,756.9318)	0.0000	5.5611	(19.9867)	0.0000	1	(14.4256)	01/06/2025
300229.ZK	12/17/2024	SDB3263707306	(1,100.00)	3.1310	(3,521.53)	(3,444.05)	0.0000	4.5800	(1,756.9318)	0.0000	0.4480	(1.6808)	0.0000	1	(1.2328)	01/06/2025
300229.ZK	12/17/2024	SDB3263707306	(3,200.00)	3.1310	(10,162.93)	(10,019.06)	0.0000	4.5800	(1,756.9318)	0.0000	1.2930	(4.8897)	0.0000	1	(3.5967)	01/06/2025
300229.ZK	12/17/2024	SDB3263707306	(3,000.00)	3.1310	(9,527.75)	(9,392.87)	0.0000	4.5800	(1,756.9318)	0.0000	1.2121	(4.5841)	0.0000	1	(3.3719)	01/06/2025
300229.ZK	12/17/2024	SDB3263707306	(900.00)	3.1310	(2,814.11)	(2,817.86)	0.0000	4.5800	(1,756.9318)	0.0000	0.3580	(1.3752)	0.0000	1	(1.0172)	01/06/2025
300229.ZK	12/17/2024	SDB3263707306	(13,800.00)	3.1310	(43,711.56)	(43,207.21)	0.0000	4.5800	(1,756.9318)	0.0000	5.5611	(21.0867)	0.0000	1	(15.5256)	01/06/2025
300229.ZK	12/16/2024	SDB3263707306	(1,100.00)	3.2012	(3,521.53)	(3,251.32)	0.0000	4.5800	(1,756.9318)	0.0000	0.4480	(1.7185)	0.0000	1	(1.2705)	01/06/2025
300229.ZK	12/16/2024	SDB3263707306	(3,200.00)	3.2012	(10,162.93)	(10,243.85)	0.0000	4.5800	(1,756.9318)	0.0000	1.2930	(4.9994)	0.0000	1	(3.7064)	01/06/2025
300229.ZK	12/16/2024	SDB3263707306	(3,000.00)	3.2012	(9,527.75)	(9,603.61)	0.0000	4.5800	(1,756.9318)	0.0000	1.2121	(4.6869)	0.0000	1	(3.4748)	01/06/2025
300229.ZK	12/16/2024	SDB3263707306	(900.00)	3.2012	(2,814.11)	(2,881.08)	0.0000	4.5800	(1,756.9318)	0.0000	0.3580	(1.4061)	0.0000	1	(1.0481)	01/06/2025
300229.ZK	12/16/2024	SDB3263707306	(13,800.00)	3.2012	(43,711.56)	(44,176.59)	0.0000	4.5800	(1,756.9318)	0.0000	5.5611	(21.5598)	0.0000	1	(15.9987)	01/06/2025
300229.ZK	12/13/2024	SDB3263707306	(900.00)	3.3091	(2,814.11)	(2,978.15)	0.0000	4.5800	(1,747.9591)	0.0000	1.0741	(4.3381)	0.0000	3	(3.2640)	01/06/2025
300229.ZK	12/13/2024	SDB3263707306	(13,800.00)	3.3091	(43,711.56)	(45,665.03)	0.0000	4.5800	(1,747.9591)	0.0000	16.6832	(66.5172)	0.0000	3	(49.8339)	01/06/2025
300229.ZK	12/12/2024	SDB3263707306	(900.00)	3.0843	(2,814.11)	(2,775.90)	0.0000	4.5800	(1,747.9591)	0.0000	0.3580	(1.3478)	0.0000	1	(0.9898)	01/06/2025
300229.ZK	12/12/2024	SDB3263707306	(13,800.00)	3.0843	(43,711.56)	(42,563.74)	0.0000	4.5800	(1,747.9591)	0.0000	5.5611	(20.6666)	0.0000	1	(15.1055)	01/06/2025
300229.ZK	12/11/2024	SDB3263707306	(900.00)	3.1418	(2,814.11)	(2,827.64)	0.0000	4.5800	(1,747.9591)	0.0000	0.3580	(1.3729)	0.0000	1	(1.0149)	01/06/2025
300229.ZK	12/11/2024	SDB3263707306	(13,800.00)	3.1418	(43,711.56)	(43,357.16)	0.0000	4.5800	(1,747.9591)	0.0000	5.5611	(21.0518)	0.0000	1	(15.4907)	01/06/2025
300229.ZK	12/10/2024	SDB3263707306	(900.00)	3.1268	(2,814.11)	(2,814.11)	0.0000	4.5800	(1,747.9591)	0.0000	0.3580	(1.3664)	0.0000	1	(1.0084)	01/06/2025
300229.ZK	12/10/2024	SDB3263707306	(13,800.00)	3.1675	(43,711.56)	(43,711.56)	0.0000	4.5800	(1,747.9591)	0.0000	5.5611	(21.2239)	0.0000	1	(15.6628)	01/06/2025
300229.ZK	12/09/2024	SDB3263530610	(10,200.00)	2.9815	(30,954.69)	(30,410.98)	0.0000	4.5800	(1,883.5937)	0.0000	3.9381	(15.9116)	0.0000	1	(11.9735)	01/06/2025
300229.ZK	12/09/2024	SDB3263530610	(1,800.00)	2.9815	(5,431.60)	(5,366.64)	0.0000	4.5800	(1,883.5937)	0.0000	0.6910	(2.8079)	0.0000	1	(2.1169)	01/06/2025
300229.ZK	12/09/2024	SDB3263530610	(13,600.00)	2.9815	(43,920.21)	(40,547.98)	0.0000	4.5800	(1,883.5937)	0.0000	5.5876	(21.2155)	0.0000	1	(15.6279)	01/06/2025
300229.ZK	12/06/2024	SDB3263530610	(13,600.00)	3.0262	(43,920.21)	(41,156.80)	0.0000	4.5800	(2,023.5294)	0.0000	16.7629	(69.4017)	0.0000	3	(52.6388)	01/06/2025
300229.ZK	12/05/2024	SDB3263530610	(13,600.00)	3.2294	(43,920.21)	(43,920.21)	0.0000	4.5800	(2,023.5294)	0.0000	5.5876	(24.6872)	0.0000	1	(19.0995)	01/06/2025
300229.ZK	12/04/2024	SDB3263372428	(5,900.00)	3.1868	(18,801.98)	(18,801.98)	0.0000	4.5800	(2,250.0000)	0.0000	2.3920	(11.7512)	0.0000	1	(9.3592)	01/06/2025
TOTAL BEIJING TRS INFORMATION TECHNOLOGY CO. LTD CMN CLASS A SERIES NORTHBOUND												126.8124	(488.0000)	0.0000	(361.1876)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
BEIJING URBAN-RURAL COMMERCIAL GROUP CO LTD CMN CLASS A SERIES NORTHBOUND																
600861.SH	01/03/2025	SDB3260123499	(1,200.00)	2.6869	(3,406.27)	(3,224.30)	0.0000	4.3300	(2,077.9112)	0.0000	1.2291	(5.5832)	0.0000	3	(4.3541)	01/06/2025
600861.SH	01/03/2025	SDB3260123499	(3,300.00)	2.6869	(9,408.34)	(8,866.82)	0.0000	4.3300	(2,077.9112)	0.0000	3.3948	(15.3537)	0.0000	3	(11.9589)	01/06/2025
600861.SH	01/03/2025	SDB3260123499	(3,100.00)	2.6869	(8,793.67)	(8,329.43)	0.0000	4.3300	(2,077.9112)	0.0000	3.1730	(14.4232)	0.0000	3	(11.2501)	01/06/2025
600861.SH	01/03/2025	SDB3260123499	(12,800.00)	2.6869	(36,215.99)	(34,392.50)	0.0000	4.3300	(2,077.9112)	0.0000	13.0679	(59.5538)	0.0000	3	(46.4859)	01/06/2025
600861.SH	01/03/2025	SDB3260123499	(500.00)	2.6869	(1,419.46)	(1,343.46)	0.0000	4.3300	(2,077.9112)	0.0000	0.5122	(2.3263)	0.0000	3	(1.8141)	01/06/2025
600861.SH	01/03/2025	SDB3260123499	(100.00)	2.6869	(283.86)	(268.69)	0.0000	4.3300	(2,077.9112)	0.0000	0.1024	(0.4653)	0.0000	3	(0.3628)	01/06/2025
600861.SH	01/03/2025	SDB3260123499	(300.00)	2.6869	(814.54)	(806.07)	0.0000	4.3300	(2,077.9112)	0.0000	0.2939	(1.3958)	0.0000	3	(1.1019)	01/06/2025
600861.SH	01/03/2025	SDB3260123499	(700.00)	2.6869	(1,904.62)	(1,880.84)	0.0000	4.3300	(2,077.9112)	0.0000	0.6873	(3.2568)	0.0000	3	(2.5696)	01/06/2025
600861.SH	01/03/2025	SDB3260123499	(600.00)	2.6869	(1,644.37)	(1,612.15)	0.0000	4.3300	(2,077.9112)	0.0000	0.5933	(2.7916)	0.0000	3	(2.1982)	01/06/2025
600861.SH	01/03/2025	SDB3260123499	(800.00)	2.6869	(2,133.73)	(2,149.53)	0.0000	4.3300	(2,077.9112)	0.0000	0.7699	(3.7221)	0.0000	3	(2.9522)	01/06/2025
600861.SH	01/03/2025	SDB3260123499	(200.00)	2.6869	(533.43)	(537.38)	0.0000	4.3300	(2,077.9112)	0.0000	0.1925	(0.9305)	0.0000	3	(0.7380)	01/06/2025
600861.SH	01/03/2025	SDB3260123499	(1,300.00)	2.6869	(3,467.31)	(3,492.99)	0.0000	4.3300	(2,077.9112)	0.0000	1.2511	(6.0484)	0.0000	3	(4.7973)	01/06/2025
600861.SH	01/03/2025	SDB3260123499	(5,100.00)	2.6869	(13,602.54)	(13,703.26)	0.0000	4.3300	(2,077.9112)	0.0000	4.9082	(23.7285)	0.0000	3	(18.8202)	01/06/2025
600861.SH	01/03/2025	SDB3260123499	(2,666.00)	2.6869	(7,110.66)	(7,163.31)	0.0000	4.3300	(2,077.9112)	0.0000	2.5658	(12.4039)	0.0000	3	(9.8382)	01/06/2025
600861.SH	01/02/2025	SDB3260123499	(1,200.00)	2.7371	(3,406.27)	(3,284.48)	0.0000	4.3300	(2,077.9112)	0.0000	0.4097	(1.8958)	0.0000	1	(1.4861)	01/06/2025
600861.SH	01/02/2025	SDB3260123499	(3,300.00)	2.7371	(9,408.34)	(9,032.31)	0.0000	4.3300	(2,077.9112)	0.0000	1.1316	(5.2134)	0.0000	1	(4.0818)	01/06/2025
600861.SH	01/02/2025	SDB3260123499	(3,100.00)	2.7371	(8,793.67)	(8,484.90)	0.0000	4.3300	(2,077.9112)	0.0000	1.0577	(4.8975)	0.0000	1	(3.8398)	01/06/2025
600861.SH	01/02/2025	SDB3260123499	(12,800.00)	2.7371	(36,215.99)	(35,034.41)	0.0000	4.3300	(2,077.9112)	0.0000	4.3560	(20.2218)	0.0000	1	(15.8658)	01/06/2025
600861.SH	01/02/2025	SDB3260123499	(500.00)	2.7371	(1,419.46)	(1,368.53)	0.0000	4.3300	(2,077.9112)	0.0000	0.1707	(0.7899)	0.0000	1	(0.6192)	01/06/2025
600861.SH	01/02/2025	SDB3260123499	(100.00)	2.7371	(283.86)	(273.71)	0.0000	4.3300	(2,077.9112)	0.0000	0.0341	(0.1580)	0.0000	1	(0.1238)	01/06/2025
600861.SH	01/02/2025	SDB3260123499	(300.00)	2.7371	(814.54)	(821.12)	0.0000	4.3300	(2,077.9112)	0.0000	0.0980	(0.4739)	0.0000	1	(0.3760)	01/06/2025
600861.SH	01/02/2025	SDB3260123499	(700.00)	2.7371	(1,904.62)	(1,915.94)	0.0000	4.3300	(2,077.9112)	0.0000	0.2291	(1.1059)	0.0000	1	(0.8768)	01/06/2025
600861.SH	01/02/2025	SDB3260123499	(600.00)	2.7371	(1,644.37)	(1,642.24)	0.0000	4.3300	(2,077.9112)	0.0000	0.1978	(0.9479)	0.0000	1	(0.7501)	01/06/2025
600861.SH	01/02/2025	SDB3260123499	(800.00)	2.7371	(2,133.73)	(2,189.65)	0.0000	4.3300	(2,077.9112)	0.0000	0.2566	(1.2639)	0.0000	1	(1.0072)	01/06/2025
600861.SH	01/02/2025	SDB3260123499	(200.00)	2.7371	(533.43)	(547.41)	0.0000	4.3300	(2,077.9112)	0.0000	0.0642	(0.3160)	0.0000	1	(0.2518)	01/06/2025
600861.SH	01/02/2025	SDB3260123499	(1,300.00)	2.7371	(3,467.31)	(3,558.18)	0.0000	4.3300	(2,077.9112)	0.0000	0.4170	(2.0538)	0.0000	1	(1.6367)	01/06/2025
600861.SH	01/02/2025	SDB3260123499	(5,100.00)	2.7371	(13,602.54)	(13,959.02)	0.0000	4.3300	(2,077.9112)	0.0000	1.6361	(8.0571)	0.0000	1	(6.4210)	01/06/2025
600861.SH	01/02/2025	SDB3260123499	(2,666.00)	2.7371	(7,110.66)	(7,297.01)	0.0000	4.3300	(2,077.9112)	0.0000	0.8553	(4.2118)	0.0000	1	(3.3566)	01/06/2025
600861.SH	12/31/2024	SDB3260123499	(1,200.00)	2.6437	(3,406.27)	(3,172.49)	0.0000	4.3300	(2,077.9112)	0.0000	0.8194	(3.6623)	0.0000	2	(2.8429)	01/06/2025
600861.SH	12/31/2024	SDB3260123499	(3,300.00)	2.6437	(9,408.34)	(8,724.34)	0.0000	4.3300	(2,077.9112)	0.0000	2.2632	(10.0713)	0.0000	2	(7.8081)	01/06/2025
600861.SH	12/31/2024	SDB3260123499	(3,100.00)	2.6437	(8,793.67)	(8,195.59)	0.0000	4.3300	(2,077.9112)	0.0000	2.1154	(9.4610)	0.0000	2	(7.3456)	01/06/2025
600861.SH	12/31/2024	SDB3260123499	(12,800.00)	2.6437	(36,215.99)	(33,839.86)	0.0000	4.3300	(2,077.9112)	0.0000	8.7120	(39.0646)	0.0000	2	(30.3526)	01/06/2025
600861.SH	12/31/2024	SDB3260123499	(500.00)	2.6437	(1,419.46)	(1,321.87)	0.0000	4.3300	(2,077.9112)	0.0000	0.3415	(1.5260)	0.0000	2	(1.1845)	01/06/2025
600861.SH	12/31/2024	SDB3260123499	(100.00)	2.6437	(283.86)	(264.37)	0.0000	4.3300	(2,077.9112)	0.0000	0.0683	(0.3052)	0.0000	2	(0.2369)	01/06/2025
600861.SH	12/31/2024	SDB3260123499	(300.00)	2.6437	(814.54)	(793.12)	0.0000	4.3300	(2,077.9112)	0.0000	0.1959	(0.9156)	0.0000	2	(0.7196)	01/06/2025
600861.SH	12/31/2024	SDB3260123499	(700.00)	2.6437	(1,904.62)	(1,850.62)	0.0000	4.3300	(2,077.9112)	0.0000	0.4582	(2.1363)	0.0000	2	(1.6782)	01/06/2025
600861.SH	12/31/2024	SDB3260123499	(600.00)	2.6437	(1,644.37)	(1,586.24)	0.0000	4.3300	(2,077.9112)	0.0000	0.3956	(1.8312)	0.0000	2	(1.4356)	01/06/2025
600861.SH	12/31/2024	SDB3260123499	(800.00)	2.6437	(2,133.73)	(2,114.99)	0.0000	4.3300	(2,077.9112)	0.0000	0.5133	(2.4415)	0.0000	2	(1.9283)	01/06/2025
600861.SH	12/31/2024	SDB3260123499	(200.00)	2.6437	(533.43)	(528.75)	0.0000	4.3300	(2,077.9112)	0.0000	0.1283	(0.6104)	0.0000	2	(0.4821)	01/06/2025
600861.SH	12/31/2024	SDB3260123499	(1,300.00)	2.6437	(3,467.31)	(3,436.86)	0.0000	4.3300	(2,077.9112)	0.0000	0.8341	(3.9675)	0.0000	2	(3.1334)	01/06/2025
600861.SH	12/31/2024	SDB3260123499	(5,100.00)	2.6437	(13,602.54)	(13,483.07)	0.0000	4.3300	(2,077.9112)	0.0000	3.2722	(15.5648)	0.0000	2	(12.2926)	01/06/2025
600861.SH	12/31/2024	SDB3260123499	(2,666.00)	2.6437	(7,110.66)	(7,048.21)	0.0000	4.3300	(2,077.9112)	0.0000	1.7105	(8.1364)	0.0000	2	(6.4259)	01/06/2025
600861.SH	12/30/2024	SDB3260123499	(1,200.00)	2.6309	(3,406.27)	(3,157.14)	0.0000	4.3300	(2,077.9112)	0.0000	0.4097	(1.8223)	0.0000	1	(1.4126)	01/06/2025
600861.SH	12/30/2024	SDB3260123499	(3,300.00)	2.6309	(9,408.34)	(8,682.13)	0.0000	4.3300	(2,077.9112)	0.0000	1.1316	(5.0113)	0.0000	1	(3.8797)	01/06/2025
600861.SH	12/30/2024	SDB3260123499	(3,100.00)	2.6309	(8,793.67)	(8,155.94)	0.0000	4.3300	(2,077.9112)	0.0000	1.0577	(4.7076)	0.0000	1	(3.6499)	01/06/2025
600861.SH	12/30/2024	SDB3260123499	(12,800.00)	2.6309	(36,215.99)	(33,676.15)	0.0000	4.3300	(2,077.9112)	0.0000	4.3560	(19.4378)	0.0000	1	(15.0818)	01/06/2025
600861.SH	12/30/2024	SDB3260123499	(500.00)	2.6309	(1,419.46)	(1,315.47)	0.0000	4.3300	(2,077.9112)	0.0000	0.1707	(0.7593)	0.0000	1	(0.5886)	01/06/2025
600861.SH	12/30/2024	SDB3260123499	(100.00)	2.6309	(283.86)	(263.09)	0.0000	4.3300	(2,077.9112)	0.0000	0.0341	(0.1519)	0.0000	1	(0.1177)	01/06/2025
600861.SH	12/30/2024	SDB3260123499	(300.00)	2.6309	(814.54)	(789.28)	0.0000	4.3300	(2,077.9112)	0.0000	0.0980	(0.4556)	0.0000	1	(0.3576)	01/06/2025
600861.SH	12/30/2024	SDB3260123499	(700.00)	2.6309	(1,904.62)	(1,841.66)	0.0000	4.3300	(2,077.9112)	0.0000	0.2291	(1.0630)	0.0000	1	(0.8339)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6



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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
BEIJING URBAN-RURAL COMMERCIAL GROUP CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600861.SH	12/30/2024	SDB3260123499	(600.00)	2.6309	(1,644.37)	(1,578.57)	0.0000	4.3300	(2,077.9112)	0.0000	0.1978	(0.9111)	0.0000	1	(0.7134)	01/06/2025
600861.SH	12/30/2024	SDB3260123499	(800.00)	2.6309	(2,133.73)	(2,104.76)	0.0000	4.3300	(2,077.9112)	0.0000	0.2566	(1.2149)	0.0000	1	(0.9582)	01/06/2025
600861.SH	12/30/2024	SDB3260123499	(200.00)	2.6309	(533.43)	(526.19)	0.0000	4.3300	(2,077.9112)	0.0000	0.0642	(0.3037)	0.0000	1	(0.2396)	01/06/2025
600861.SH	12/30/2024	SDB3260123499	(1,300.00)	2.6309	(3,467.31)	(3,420.23)	0.0000	4.3300	(2,077.9112)	0.0000	0.4170	(1.9742)	0.0000	1	(1.5571)	01/06/2025
600861.SH	12/30/2024	SDB3260123499	(5,100.00)	2.6309	(13,602.54)	(13,417.84)	0.0000	4.3300	(2,077.9112)	0.0000	1.6361	(7.7447)	0.0000	1	(6.1087)	01/06/2025
600861.SH	12/30/2024	SDB3260123499	(2,666.00)	2.6309	(7,110.66)	(7,014.11)	0.0000	4.3300	(2,077.9112)	0.0000	0.8553	(4.0485)	0.0000	1	(3.1933)	01/06/2025
600861.SH	12/27/2024	SDB3260123499	(1,200.00)	2.7162	(3,406.27)	(3,259.44)	0.0000	4.3300	(2,077.9112)	0.0000	1.2291	(5.6440)	0.0000	3	(4.4149)	01/06/2025
600861.SH	12/27/2024	SDB3260123499	(3,300.00)	2.7162	(9,408.34)	(8,963.46)	0.0000	4.3300	(2,077.9112)	0.0000	3.3948	(15.5211)	0.0000	3	(12.1262)	01/06/2025
600861.SH	12/27/2024	SDB3260123499	(3,100.00)	2.7162	(8,793.67)	(8,420.22)	0.0000	4.3300	(2,077.9112)	0.0000	3.1730	(14.5804)	0.0000	3	(11.4073)	01/06/2025
600861.SH	12/27/2024	SDB3260123499	(12,800.00)	2.7162	(36,215.99)	(34,767.37)	0.0000	4.3300	(2,077.9112)	0.0000	13.0679	(60.2029)	0.0000	3	(47.1350)	01/06/2025
600861.SH	12/27/2024	SDB3260123499	(500.00)	2.7162	(1,419.46)	(1,358.10)	0.0000	4.3300	(2,077.9112)	0.0000	0.5122	(2.3517)	0.0000	3	(1.8395)	01/06/2025
600861.SH	12/27/2024	SDB3260123499	(100.00)	2.7162	(283.86)	(271.62)	0.0000	4.3300	(2,077.9112)	0.0000	0.1024	(0.4703)	0.0000	3	(0.3679)	01/06/2025
600861.SH	12/27/2024	SDB3260123499	(300.00)	2.7162	(814.54)	(814.86)	0.0000	4.3300	(2,077.9112)	0.0000	0.2939	(1.4110)	0.0000	3	(1.1171)	01/06/2025
600861.SH	12/27/2024	SDB3260123499	(700.00)	2.7162	(1,904.62)	(1,901.34)	0.0000	4.3300	(2,077.9112)	0.0000	0.6873	(3.2923)	0.0000	3	(2.6051)	01/06/2025
600861.SH	12/27/2024	SDB3260123499	(600.00)	2.7162	(1,644.37)	(1,629.72)	0.0000	4.3300	(2,077.9112)	0.0000	0.5933	(2.8220)	0.0000	3	(2.2287)	01/06/2025
600861.SH	12/27/2024	SDB3260123499	(800.00)	2.7162	(2,133.73)	(2,172.96)	0.0000	4.3300	(2,077.9112)	0.0000	0.7699	(3.7627)	0.0000	3	(2.9928)	01/06/2025
600861.SH	12/27/2024	SDB3260123499	(200.00)	2.7162	(533.43)	(543.24)	0.0000	4.3300	(2,077.9112)	0.0000	0.1925	(0.9407)	0.0000	3	(0.7482)	01/06/2025
600861.SH	12/27/2024	SDB3260123499	(1,300.00)	2.7162	(3,467.31)	(3,531.06)	0.0000	4.3300	(2,077.9112)	0.0000	1.2511	(6.1144)	0.0000	3	(4.8632)	01/06/2025
600861.SH	12/27/2024	SDB3260123499	(5,100.00)	2.7162	(13,602.54)	(13,852.63)	0.0000	4.3300	(2,077.9112)	0.0000	4.9082	(23.9871)	0.0000	3	(19.0789)	01/06/2025
600861.SH	12/27/2024	SDB3260123499	(2,666.00)	2.7162	(7,110.66)	(7,241.39)	0.0000	4.3300	(2,077.9112)	0.0000	2.5658	(12.5391)	0.0000	3	(9.9734)	01/06/2025
600861.SH	12/26/2024	SDB3260123499	(1,200.00)	2.7386	(3,406.27)	(3,286.30)	0.0000	4.3300	(2,077.9112)	0.0000	0.4097	(1.8968)	0.0000	1	(1.4871)	01/06/2025
600861.SH	12/26/2024	SDB3260123499	(3,300.00)	2.7386	(9,408.34)	(9,037.33)	0.0000	4.3300	(2,077.9112)	0.0000	1.1316	(5.2163)	0.0000	1	(4.0847)	01/06/2025
600861.SH	12/26/2024	SDB3260123499	(3,100.00)	2.7386	(8,793.67)	(8,489.61)	0.0000	4.3300	(2,077.9112)	0.0000	1.0577	(4.9002)	0.0000	1	(3.8425)	01/06/2025
600861.SH	12/26/2024	SDB3260123499	(12,800.00)	2.7386	(36,215.99)	(35,053.88)	0.0000	4.3300	(2,077.9112)	0.0000	4.3560	(20.2330)	0.0000	1	(15.8770)	01/06/2025
600861.SH	12/26/2024	SDB3260123499	(500.00)	2.7386	(1,419.46)	(1,369.29)	0.0000	4.3300	(2,077.9112)	0.0000	0.1707	(0.7904)	0.0000	1	(0.6196)	01/06/2025
600861.SH	12/26/2024	SDB3260123499	(100.00)	2.7386	(283.86)	(273.86)	0.0000	4.3300	(2,077.9112)	0.0000	0.0341	(0.1581)	0.0000	1	(0.1239)	01/06/2025
600861.SH	12/26/2024	SDB3260123499	(300.00)	2.7386	(814.54)	(821.58)	0.0000	4.3300	(2,077.9112)	0.0000	0.0980	(0.4742)	0.0000	1	(0.3762)	01/06/2025
600861.SH	12/26/2024	SDB3260123499	(700.00)	2.7386	(1,904.62)	(1,917.01)	0.0000	4.3300	(2,077.9112)	0.0000	0.2291	(1.1065)	0.0000	1	(0.8774)	01/06/2025
600861.SH	12/26/2024	SDB3260123499	(600.00)	2.7386	(1,644.37)	(1,643.15)	0.0000	4.3300	(2,077.9112)	0.0000	0.1978	(0.9484)	0.0000	1	(0.7506)	01/06/2025
600861.SH	12/26/2024	SDB3260123499	(800.00)	2.7386	(2,133.73)	(2,190.87)	0.0000	4.3300	(2,077.9112)	0.0000	0.2566	(1.2646)	0.0000	1	(1.0079)	01/06/2025
600861.SH	12/26/2024	SDB3260123499	(200.00)	2.7386	(533.43)	(547.72)	0.0000	4.3300	(2,077.9112)	0.0000	0.0642	(0.3161)	0.0000	1	(0.2520)	01/06/2025
600861.SH	12/26/2024	SDB3260123499	(1,300.00)	2.7386	(3,467.31)	(3,560.16)	0.0000	4.3300	(2,077.9112)	0.0000	0.4170	(2.0549)	0.0000	1	(1.6379)	01/06/2025
600861.SH	12/26/2024	SDB3260123499	(5,100.00)	2.7386	(13,602.54)	(13,966.78)	0.0000	4.3300	(2,077.9112)	0.0000	1.6361	(8.0616)	0.0000	1	(6.4255)	01/06/2025
600861.SH	12/26/2024	SDB3260123499	(2,666.00)	2.7386	(7,110.66)	(7,301.06)	0.0000	4.3300	(2,077.9112)	0.0000	0.8553	(4.2142)	0.0000	1	(3.3589)	01/06/2025
600861.SH	12/24/2024	SDB3260123499	(1,200.00)	2.7386	(3,406.27)	(3,286.30)	0.0000	4.3300	(2,077.9112)	0.0000	0.8194	(3.7937)	0.0000	2	(2.9743)	01/06/2025
600861.SH	12/24/2024	SDB3260123499	(3,300.00)	2.7386	(9,408.34)	(9,037.33)	0.0000	4.3300	(2,077.9112)	0.0000	2.2632	(10.4326)	0.0000	2	(8.1694)	01/06/2025
600861.SH	12/24/2024	SDB3260123499	(3,100.00)	2.7386	(8,793.67)	(8,489.61)	0.0000	4.3300	(2,077.9112)	0.0000	2.1154	(9.8004)	0.0000	2	(7.6850)	01/06/2025
600861.SH	12/24/2024	SDB3260123499	(12,800.00)	2.7386	(36,215.99)	(35,053.88)	0.0000	4.3300	(2,077.9112)	0.0000	8.7120	(40.4660)	0.0000	2	(31.7541)	01/06/2025
600861.SH	12/24/2024	SDB3260123499	(500.00)	2.7386	(1,419.46)	(1,369.29)	0.0000	4.3300	(2,077.9112)	0.0000	0.3415	(1.5807)	0.0000	2	(1.2392)	01/06/2025
600861.SH	12/24/2024	SDB3260123499	(100.00)	2.7386	(283.86)	(273.86)	0.0000	4.3300	(2,077.9112)	0.0000	0.0683	(0.3161)	0.0000	2	(0.2479)	01/06/2025
600861.SH	12/24/2024	SDB3260123499	(300.00)	2.7386	(814.54)	(821.58)	0.0000	4.3300	(2,077.9112)	0.0000	0.1959	(0.9484)	0.0000	2	(0.7525)	01/06/2025
600861.SH	12/24/2024	SDB3260123499	(700.00)	2.7386	(1,904.62)	(1,917.01)	0.0000	4.3300	(2,077.9112)	0.0000	0.4582	(2.2130)	0.0000	2	(1.7548)	01/06/2025
600861.SH	12/24/2024	SDB3260123499	(600.00)	2.7386	(1,644.37)	(1,643.15)	0.0000	4.3300	(2,077.9112)	0.0000	0.3956	(1.8968)	0.0000	2	(1.5013)	01/06/2025
600861.SH	12/24/2024	SDB3260123499	(800.00)	2.7386	(2,133.73)	(2,190.87)	0.0000	4.3300	(2,077.9112)	0.0000	0.5133	(2.5291)	0.0000	2	(2.0158)	01/06/2025
600861.SH	12/24/2024	SDB3260123499	(200.00)	2.7386	(533.43)	(547.72)	0.0000	4.3300	(2,077.9112)	0.0000	0.1283	(0.6323)	0.0000	2	(0.5040)	01/06/2025
600861.SH	12/24/2024	SDB3260123499	(1,300.00)	2.7386	(3,467.31)	(3,560.16)	0.0000	4.3300	(2,077.9112)	0.0000	0.8341	(4.1098)	0.0000	2	(3.2757)	01/06/2025
600861.SH	12/24/2024	SDB3260123499	(5,100.00)	2.7386	(13,602.54)	(13,966.78)	0.0000	4.3300	(2,077.9112)	0.0000	3.2722	(16.1232)	0.0000	2	(12.8510)	01/06/2025
600861.SH	12/24/2024	SDB3260123499	(2,666.00)	2.7386	(7,110.66)	(7,301.06)	0.0000	4.3300	(2,077.9112)	0.0000	1.7105	(8.4283)	0.0000	2	(6.7178)	01/06/2025
600861.SH	12/23/2024	SDB3260123499	(1,200.00)	2.7571	(3,406.27)	(3,308.46)	0.0000	4.3300	(2,077.9112)	0.0000	0.4097	(1.9096)	0.0000	1	(1.4999)	01/06/2025
600861.SH	12/23/2024	SDB3260123499	(3,300.00)	2.7571	(9,408.34)	(9,098.26)	0.0000	4.3300	(2,077.9112)	0.0000	1.1316	(5.2515)	0.0000	1	(4.1199)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
BEIJING URBAN-RURAL COMMERCIAL GROUP CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600861.SH	12/23/2024	SDB3260123499	(3,100.00)	2.7571	(8,793.67)	(8,546.85)	0.0000	4.3300	(2,077.9112)	0.0000	1.0577	(4.9332)	0.0000	1	(3.8755)	01/06/2025
600861.SH	12/23/2024	SDB3260123499	(12,800.00)	2.7571	(36,215.99)	(35,290.24)	0.0000	4.3300	(2,077.9112)	0.0000	4.3560	(20.3694)	0.0000	1	(16.0135)	01/06/2025
600861.SH	12/23/2024	SDB3260123499	(500.00)	2.7571	(1,419.46)	(1,378.53)	0.0000	4.3300	(2,077.9112)	0.0000	0.1707	(0.7957)	0.0000	1	(0.6250)	01/06/2025
600861.SH	12/23/2024	SDB3260123499	(100.00)	2.7571	(283.86)	(275.70)	0.0000	4.3300	(2,077.9112)	0.0000	0.0341	(0.1591)	0.0000	1	(0.1250)	01/06/2025
600861.SH	12/23/2024	SDB3260123499	(300.00)	2.7571	(814.54)	(827.12)	0.0000	4.3300	(2,077.9112)	0.0000	0.0980	(0.4774)	0.0000	1	(0.3794)	01/06/2025
600861.SH	12/23/2024	SDB3260123499	(700.00)	2.7571	(1,904.62)	(1,929.93)	0.0000	4.3300	(2,077.9112)	0.0000	0.2291	(1.1140)	0.0000	1	(0.8849)	01/06/2025
600861.SH	12/23/2024	SDB3260123499	(600.00)	2.7571	(1,644.37)	(1,654.23)	0.0000	4.3300	(2,077.9112)	0.0000	0.1978	(0.9548)	0.0000	1	(0.7570)	01/06/2025
600861.SH	12/23/2024	SDB3260123499	(800.00)	2.7571	(2,133.73)	(2,205.64)	0.0000	4.3300	(2,077.9112)	0.0000	0.2566	(1.2731)	0.0000	1	(1.0164)	01/06/2025
600861.SH	12/23/2024	SDB3260123499	(200.00)	2.7571	(533.43)	(551.41)	0.0000	4.3300	(2,077.9112)	0.0000	0.0642	(0.3183)	0.0000	1	(0.2541)	01/06/2025
600861.SH	12/23/2024	SDB3260123499	(1,300.00)	2.7571	(3,467.31)	(3,584.16)	0.0000	4.3300	(2,077.9112)	0.0000	0.4170	(2.0688)	0.0000	1	(1.6517)	01/06/2025
600861.SH	12/23/2024	SDB3260123499	(5,100.00)	2.7571	(13,602.54)	(14,060.95)	0.0000	4.3300	(2,077.9112)	0.0000	1.6361	(8.1159)	0.0000	1	(6.4799)	01/06/2025
600861.SH	12/23/2024	SDB3260123499	(2,666.00)	2.7571	(7,110.66)	(7,350.30)	0.0000	4.3300	(2,077.9112)	0.0000	0.8553	(4.2426)	0.0000	1	(3.3873)	01/06/2025
600861.SH	12/20/2024	SDB3260123499	(1,200.00)	2.7442	(3,406.27)	(3,292.99)	0.0000	4.3300	(2,077.9112)	0.0000	1.2291	(5.7021)	0.0000	3	(4.4730)	01/06/2025
600861.SH	12/20/2024	SDB3260123499	(3,300.00)	2.7442	(9,408.34)	(9,055.73)	0.0000	4.3300	(2,077.9112)	0.0000	3.3948	(15.6808)	0.0000	3	(12.2860)	01/06/2025
600861.SH	12/20/2024	SDB3260123499	(3,100.00)	2.7442	(8,793.67)	(8,506.90)	0.0000	4.3300	(2,077.9112)	0.0000	3.1730	(14.7305)	0.0000	3	(11.5574)	01/06/2025
600861.SH	12/20/2024	SDB3260123499	(12,800.00)	2.7442	(36,215.99)	(35,125.25)	0.0000	4.3300	(2,077.9112)	0.0000	13.0679	(60.8226)	0.0000	3	(47.7547)	01/06/2025
600861.SH	12/20/2024	SDB3260123499	(500.00)	2.7442	(1,419.46)	(1,372.08)	0.0000	4.3300	(2,077.9112)	0.0000	0.5122	(2.3759)	0.0000	3	(1.8637)	01/06/2025
600861.SH	12/20/2024	SDB3260123499	(100.00)	2.7442	(283.86)	(274.42)	0.0000	4.3300	(2,077.9112)	0.0000	0.1024	(0.4752)	0.0000	3	(0.3727)	01/06/2025
600861.SH	12/20/2024	SDB3260123499	(300.00)	2.7442	(814.54)	(823.25)	0.0000	4.3300	(2,077.9112)	0.0000	0.2939	(1.4255)	0.0000	3	(1.1316)	01/06/2025
600861.SH	12/20/2024	SDB3260123499	(700.00)	2.7442	(1,904.62)	(1,920.91)	0.0000	4.3300	(2,077.9112)	0.0000	0.6873	(3.3262)	0.0000	3	(2.6390)	01/06/2025
600861.SH	12/20/2024	SDB3260123499	(600.00)	2.7442	(1,644.37)	(1,646.50)	0.0000	4.3300	(2,077.9112)	0.0000	0.5933	(2.8511)	0.0000	3	(2.2577)	01/06/2025
600861.SH	12/20/2024	SDB3260123499	(800.00)	2.7442	(2,133.73)	(2,195.33)	0.0000	4.3300	(2,077.9112)	0.0000	0.7699	(3.8014)	0.0000	3	(3.0315)	01/06/2025
600861.SH	12/20/2024	SDB3260123499	(200.00)	2.7442	(533.43)	(548.83)	0.0000	4.3300	(2,077.9112)	0.0000	0.1925	(0.9504)	0.0000	3	(0.7579)	01/06/2025
600861.SH	12/20/2024	SDB3260123499	(1,300.00)	2.7442	(3,467.31)	(3,567.41)	0.0000	4.3300	(2,077.9112)	0.0000	1.2511	(6.1773)	0.0000	3	(4.9262)	01/06/2025
600861.SH	12/20/2024	SDB3260123499	(5,100.00)	2.7442	(13,602.54)	(13,995.22)	0.0000	4.3300	(2,077.9112)	0.0000	4.9082	(24.2340)	0.0000	3	(19.3258)	01/06/2025
600861.SH	12/20/2024	SDB3260123499	(2,666.00)	2.7442	(7,110.66)	(7,315.93)	0.0000	4.3300	(2,077.9112)	0.0000	2.5658	(12.6682)	0.0000	3	(10.1024)	01/06/2025
600861.SH	12/19/2024	SDB3260123499	(1,200.00)	2.8035	(3,406.27)	(3,364.19)	0.0000	4.5800	(2,077.9112)	0.0000	0.4334	(1.9418)	0.0000	1	(1.5084)	01/06/2025
600861.SH	12/19/2024	SDB3260123499	(3,300.00)	2.8035	(9,408.34)	(9,251.51)	0.0000	4.5800	(2,077.9112)	0.0000	1.1970	(5.3399)	0.0000	1	(4.1430)	01/06/2025
600861.SH	12/19/2024	SDB3260123499	(3,100.00)	2.8035	(8,793.67)	(8,690.81)	0.0000	4.5800	(2,077.9112)	0.0000	1.1187	(5.0163)	0.0000	1	(3.8976)	01/06/2025
600861.SH	12/19/2024	SDB3260123499	(12,800.00)	2.8035	(36,215.99)	(35,884.65)	0.0000	4.5800	(2,077.9112)	0.0000	4.6075	(20.7125)	0.0000	1	(16.1051)	01/06/2025
600861.SH	12/19/2024	SDB3260123499	(500.00)	2.8035	(1,419.46)	(1,401.74)	0.0000	4.5800	(2,077.9112)	0.0000	0.1806	(0.8091)	0.0000	1	(0.6285)	01/06/2025
600861.SH	12/19/2024	SDB3260123499	(100.00)	2.8035	(283.86)	(280.35)	0.0000	4.5800	(2,077.9112)	0.0000	0.0361	(0.1618)	0.0000	1	(0.1257)	01/06/2025
600861.SH	12/19/2024	SDB3260123499	(300.00)	2.8035	(814.54)	(841.05)	0.0000	4.5800	(2,077.9112)	0.0000	0.1036	(0.4854)	0.0000	1	(0.3818)	01/06/2025
600861.SH	12/19/2024	SDB3260123499	(700.00)	2.8035	(1,904.62)	(1,962.44)	0.0000	4.5800	(2,077.9112)	0.0000	0.2423	(1.1327)	0.0000	1	(0.8904)	01/06/2025
600861.SH	12/19/2024	SDB3260123499	(600.00)	2.8035	(1,644.37)	(1,682.09)	0.0000	4.5800	(2,077.9112)	0.0000	0.2092	(0.9709)	0.0000	1	(0.7617)	01/06/2025
600861.SH	12/19/2024	SDB3260123499	(800.00)	2.8035	(2,133.73)	(2,242.79)	0.0000	4.5800	(2,077.9112)	0.0000	0.2715	(1.2945)	0.0000	1	(1.0231)	01/06/2025
600861.SH	12/19/2024	SDB3260123499	(200.00)	2.8035	(533.43)	(560.70)	0.0000	4.5800	(2,077.9112)	0.0000	0.0679	(0.3236)	0.0000	1	(0.2558)	01/06/2025
600861.SH	12/19/2024	SDB3260123499	(1,300.00)	2.8035	(3,467.31)	(3,644.53)	0.0000	4.5800	(2,077.9112)	0.0000	0.4411	(2.1036)	0.0000	1	(1.6625)	01/06/2025
600861.SH	12/19/2024	SDB3260123499	(5,100.00)	2.8035	(13,602.54)	(14,297.79)	0.0000	4.5800	(2,077.9112)	0.0000	1.7305	(8.2526)	0.0000	1	(6.5221)	01/06/2025
600861.SH	12/19/2024	SDB3260123499	(2,666.00)	2.8035	(7,110.66)	(7,474.10)	0.0000	4.5800	(2,077.9112)	0.0000	0.9046	(4.3140)	0.0000	1	(3.4094)	01/06/2025
600861.SH	12/18/2024	SDB3260123499	(1,200.00)	2.8935	(3,406.27)	(3,472.25)	0.0000	4.5800	(2,077.9112)	0.0000	0.4334	(2.0042)	0.0000	1	(1.5708)	01/06/2025
600861.SH	12/18/2024	SDB3260123499	(3,300.00)	2.8935	(9,408.34)	(9,548.68)	0.0000	4.5800	(2,077.9112)	0.0000	1.1970	(5.5115)	0.0000	1	(4.3145)	01/06/2025
600861.SH	12/18/2024	SDB3260123499	(3,100.00)	2.8935	(8,793.67)	(8,969.97)	0.0000	4.5800	(2,077.9112)	0.0000	1.1187	(5.1774)	0.0000	1	(4.0587)	01/06/2025
600861.SH	12/18/2024	SDB3260123499	(12,800.00)	2.8935	(36,215.99)	(37,037.31)	0.0000	4.5800	(2,077.9112)	0.0000	4.6075	(21.3778)	0.0000	1	(16.7704)	01/06/2025
600861.SH	12/18/2024	SDB3260123499	(500.00)	2.8935	(1,419.46)	(1,446.77)	0.0000	4.5800	(2,077.9112)	0.0000	0.1806	(0.8351)	0.0000	1	(0.6545)	01/06/2025
600861.SH	12/18/2024	SDB3260123499	(100.00)	2.8935	(283.86)	(289.35)	0.0000	4.5800	(2,077.9112)	0.0000	0.0361	(0.1670)	0.0000	1	(0.1309)	01/06/2025
600861.SH	12/18/2024	SDB3260123499	(300.00)	2.8935	(814.54)	(868.06)	0.0000	4.5800	(2,077.9112)	0.0000	0.1036	(0.5010)	0.0000	1	(0.3974)	01/06/2025
600861.SH	12/18/2024	SDB3260123499	(700.00)	2.8935	(1,904.62)	(2,025.48)	0.0000	4.5800	(2,077.9112)	0.0000	0.2423	(1.1691)	0.0000	1	(0.9268)	01/06/2025
600861.SH	12/18/2024	SDB3260123499	(600.00)	2.8935	(1,644.37)	(1,736.12)	0.0000	4.5800	(2,077.9112)	0.0000	0.2092	(1.0021)	0.0000	1	(0.7929)	01/06/2025
600861.SH	12/18/2024	SDB3260123499	(800.00)	2.8935	(2,133.73)	(2,314.83)	0.0000	4.5800	(2,077.9112)	0.0000	0.2715	(1.3361)	0.0000	1	(1.0647)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
BEIJING URBAN-RURAL COMMERCIAL GROUP CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600861.SH	12/18/2024	SDB3260123499	(200.00)	2.8935	(533.43)	(578.71)	0.0000	4.5800	(2,077.9112)	0.0000	0.0679	(0.3340)	0.0000	1	(0.2662)	01/06/2025
600861.SH	12/18/2024	SDB3260123499	(1,300.00)	2.8935	(3,467.31)	(3,761.60)	0.0000	4.5800	(2,077.9112)	0.0000	0.4411	(2.1712)	0.0000	1	(1.7301)	01/06/2025
600861.SH	12/18/2024	SDB3260123499	(5,100.00)	2.8935	(13,602.54)	(14,757.05)	0.0000	4.5800	(2,077.9112)	0.0000	1.7305	(8.5177)	0.0000	1	(6.7872)	01/06/2025
600861.SH	12/18/2024	SDB3260123499	(2,666.00)	2.8935	(7,110.66)	(7,714.18)	0.0000	4.5800	(2,077.9112)	0.0000	0.9046	(4.4526)	0.0000	1	(3.5480)	01/06/2025
600861.SH	12/17/2024	SDB3260123499	(1,200.00)	2.8956	(3,406.27)	(3,474.74)	0.0000	4.5800	(2,077.9112)	0.0000	0.4334	(2.0056)	0.0000	1	(1.5723)	01/06/2025
600861.SH	12/17/2024	SDB3260123499	(3,300.00)	2.8956	(9,408.34)	(9,555.54)	0.0000	4.5800	(2,077.9112)	0.0000	1.1970	(5.5154)	0.0000	1	(4.3185)	01/06/2025
600861.SH	12/17/2024	SDB3260123499	(3,100.00)	2.8956	(8,793.67)	(8,976.42)	0.0000	4.5800	(2,077.9112)	0.0000	1.1187	(5.1812)	0.0000	1	(4.0624)	01/06/2025
600861.SH	12/17/2024	SDB3260123499	(12,800.00)	2.8956	(36,215.99)	(37,063.92)	0.0000	4.5800	(2,077.9112)	0.0000	4.6075	(21.3932)	0.0000	1	(16.7857)	01/06/2025
600861.SH	12/17/2024	SDB3260123499	(500.00)	2.8956	(1,419.46)	(1,447.81)	0.0000	4.5800	(2,077.9112)	0.0000	0.1806	(0.8357)	0.0000	1	(0.6551)	01/06/2025
600861.SH	12/17/2024	SDB3260123499	(100.00)	2.8956	(283.86)	(289.56)	0.0000	4.5800	(2,077.9112)	0.0000	0.0361	(0.1671)	0.0000	1	(0.1310)	01/06/2025
600861.SH	12/17/2024	SDB3260123499	(300.00)	2.8956	(814.54)	(868.69)	0.0000	4.5800	(2,077.9112)	0.0000	0.1036	(0.5014)	0.0000	1	(0.3978)	01/06/2025
600861.SH	12/17/2024	SDB3260123499	(700.00)	2.8956	(1,904.62)	(2,026.93)	0.0000	4.5800	(2,077.9112)	0.0000	0.2423	(1.1699)	0.0000	1	(0.9276)	01/06/2025
600861.SH	12/17/2024	SDB3260123499	(600.00)	2.8956	(1,644.37)	(1,737.37)	0.0000	4.5800	(2,077.9112)	0.0000	0.2092	(1.0028)	0.0000	1	(0.7936)	01/06/2025
600861.SH	12/17/2024	SDB3260123499	(800.00)	2.8956	(2,133.73)	(2,316.50)	0.0000	4.5800	(2,077.9112)	0.0000	0.2715	(1.3371)	0.0000	1	(1.0656)	01/06/2025
600861.SH	12/17/2024	SDB3260123499	(200.00)	2.8956	(533.43)	(579.12)	0.0000	4.5800	(2,077.9112)	0.0000	0.0679	(0.3343)	0.0000	1	(0.2664)	01/06/2025
600861.SH	12/17/2024	SDB3260123499	(1,300.00)	2.8956	(3,467.31)	(3,764.30)	0.0000	4.5800	(2,077.9112)	0.0000	0.4411	(2.1727)	0.0000	1	(1.7316)	01/06/2025
600861.SH	12/17/2024	SDB3260123499	(5,100.00)	2.8956	(13,602.54)	(14,767.62)	0.0000	4.5800	(2,077.9112)	0.0000	1.7305	(8.5239)	0.0000	1	(6.7933)	01/06/2025
600861.SH	12/17/2024	SDB3260123499	(2,666.00)	2.8956	(7,110.66)	(7,719.72)	0.0000	4.5800	(2,077.9112)	0.0000	0.9046	(4.4558)	0.0000	1	(3.5512)	01/06/2025
600861.SH	12/16/2024	SDB3260123499	(3,100.00)	2.8415	(8,793.67)	(8,808.75)	0.0000	4.5800	(2,094.3531)	0.0000	1.1187	(5.1246)	0.0000	1	(4.0059)	01/06/2025
600861.SH	12/16/2024	SDB3260123499	(12,800.00)	2.8415	(36,215.99)	(36,371.61)	0.0000	4.5800	(2,094.3531)	0.0000	4.6075	(21.1597)	0.0000	1	(16.5522)	01/06/2025
600861.SH	12/16/2024	SDB3260123499	(500.00)	2.8415	(1,419.46)	(1,420.77)	0.0000	4.5800	(2,094.3531)	0.0000	0.1806	(0.8266)	0.0000	1	(0.6460)	01/06/2025
600861.SH	12/16/2024	SDB3260123499	(100.00)	2.8415	(283.86)	(284.15)	0.0000	4.5800	(2,094.3531)	0.0000	0.0361	(0.1653)	0.0000	1	(0.1292)	01/06/2025
600861.SH	12/16/2024	SDB3260123499	(300.00)	2.8415	(814.54)	(852.46)	0.0000	4.5800	(2,094.3531)	0.0000	0.1036	(0.4959)	0.0000	1	(0.3923)	01/06/2025
600861.SH	12/16/2024	SDB3260123499	(700.00)	2.8415	(1,904.62)	(1,989.07)	0.0000	4.5800	(2,094.3531)	0.0000	0.2423	(1.1572)	0.0000	1	(0.9149)	01/06/2025
600861.SH	12/16/2024	SDB3260123499	(600.00)	2.8415	(1,644.37)	(1,704.92)	0.0000	4.5800	(2,094.3531)	0.0000	0.2092	(0.9919)	0.0000	1	(0.7827)	01/06/2025
600861.SH	12/16/2024	SDB3260123499	(800.00)	2.8415	(2,133.73)	(2,273.23)	0.0000	4.5800	(2,094.3531)	0.0000	0.2715	(1.3225)	0.0000	1	(1.0510)	01/06/2025
600861.SH	12/16/2024	SDB3260123499	(200.00)	2.8415	(533.43)	(568.31)	0.0000	4.5800	(2,094.3531)	0.0000	0.0679	(0.3306)	0.0000	1	(0.2628)	01/06/2025
600861.SH	12/16/2024	SDB3260123499	(1,300.00)	2.8415	(3,467.31)	(3,693.99)	0.0000	4.5800	(2,094.3531)	0.0000	0.4411	(2.1490)	0.0000	1	(1.7079)	01/06/2025
600861.SH	12/16/2024	SDB3260123499	(5,100.00)	2.8415	(13,602.54)	(14,491.81)	0.0000	4.5800	(2,094.3531)	0.0000	1.7305	(8.4308)	0.0000	1	(6.7003)	01/06/2025
600861.SH	12/16/2024	SDB3260123499	(2,666.00)	2.8415	(7,110.66)	(7,575.52)	0.0000	4.5800	(2,094.3531)	0.0000	0.9046	(4.4072)	0.0000	1	(3.5025)	01/06/2025
600861.SH	12/13/2024	SDB3260123499	(500.00)	2.8369	(1,419.46)	(1,418.46)	0.0000	4.5800	(1,925.0000)	0.0000	0.5418	(2.2755)	0.0000	3	(1.7337)	01/06/2025
600861.SH	12/13/2024	SDB3260123499	(100.00)	2.8369	(283.86)	(283.69)	0.0000	4.5800	(1,925.0000)	0.0000	0.1083	(0.4551)	0.0000	3	(0.3467)	01/06/2025
600861.SH	12/13/2024	SDB3260123499	(300.00)	2.8369	(814.54)	(851.08)	0.0000	4.5800	(1,925.0000)	0.0000	0.3109	(1.3653)	0.0000	3	(1.0544)	01/06/2025
600861.SH	12/13/2024	SDB3260123499	(700.00)	2.8369	(1,904.62)	(1,985.85)	0.0000	4.5800	(1,925.0000)	0.0000	0.7269	(3.1856)	0.0000	3	(2.4587)	01/06/2025
600861.SH	12/13/2024	SDB3260123499	(600.00)	2.8369	(1,644.37)	(1,702.16)	0.0000	4.5800	(1,925.0000)	0.0000	0.6276	(2.7305)	0.0000	3	(2.1029)	01/06/2025
600861.SH	12/13/2024	SDB3260123499	(800.00)	2.8369	(2,133.73)	(2,269.54)	0.0000	4.5800	(1,925.0000)	0.0000	0.8144	(3.6407)	0.0000	3	(2.8264)	01/06/2025
600861.SH	12/13/2024	SDB3260123499	(200.00)	2.8369	(533.43)	(567.39)	0.0000	4.5800	(1,925.0000)	0.0000	0.2036	(0.9102)	0.0000	3	(0.7066)	01/06/2025
600861.SH	12/13/2024	SDB3260123499	(1,300.00)	2.8369	(3,467.31)	(3,688.01)	0.0000	4.5800	(1,925.0000)	0.0000	1.3234	(5.9162)	0.0000	3	(4.5928)	01/06/2025
600861.SH	12/13/2024	SDB3260123499	(5,100.00)	2.8369	(13,602.54)	(14,468.33)	0.0000	4.5800	(1,925.0000)	0.0000	5.1916	(23.2096)	0.0000	3	(18.0180)	01/06/2025
600861.SH	12/13/2024	SDB3260123499	(2,666.00)	2.8369	(7,110.66)	(7,563.25)	0.0000	4.5800	(1,925.0000)	0.0000	2.7139	(12.1327)	0.0000	3	(9.4188)	01/06/2025
600861.SH	12/12/2024	SDB3260123499	(300.00)	2.6866	(814.54)	(805.98)	0.0000	4.5800	(1,937.4461)	0.0000	0.1036	(0.4338)	0.0000	1	(0.3301)	01/06/2025
600861.SH	12/12/2024	SDB3260123499	(700.00)	2.6866	(1,904.62)	(1,880.63)	0.0000	4.5800	(1,937.4461)	0.0000	0.2423	(1.0121)	0.0000	1	(0.7698)	01/06/2025
600861.SH	12/12/2024	SDB3260123499	(600.00)	2.6866	(1,644.37)	(1,611.97)	0.0000	4.5800	(1,937.4461)	0.0000	0.2092	(0.8675)	0.0000	1	(0.6583)	01/06/2025
600861.SH	12/12/2024	SDB3260123499	(800.00)	2.6866	(2,133.73)	(2,149.29)	0.0000	4.5800	(1,937.4461)	0.0000	0.2715	(1.1567)	0.0000	1	(0.8852)	01/06/2025
600861.SH	12/12/2024	SDB3260123499	(200.00)	2.6866	(533.43)	(537.32)	0.0000	4.5800	(1,937.4461)	0.0000	0.0679	(0.2892)	0.0000	1	(0.2213)	01/06/2025
600861.SH	12/12/2024	SDB3260123499	(1,300.00)	2.6866	(3,467.31)	(3,492.60)	0.0000	4.5800	(1,937.4461)	0.0000	0.4411	(1.8796)	0.0000	1	(1.4385)	01/06/2025
600861.SH	12/12/2024	SDB3260123499	(5,100.00)	2.6866	(13,602.54)	(13,701.74)	0.0000	4.5800	(1,937.4461)	0.0000	1.7305	(7.3740)	0.0000	1	(5.6435)	01/06/2025
600861.SH	12/12/2024	SDB3260123499	(5,066.00)	2.6866	(13,511.85)	(13,610.40)	0.0000	4.5800	(1,937.4461)	0.0000	1.7190	(7.3248)	0.0000	1	(5.6058)	01/06/2025
600861.SH	12/12/2024	SDB3260123499	(12,500.00)	2.6866	(33,339.55)	(33,582.70)	0.0000	4.5800	(1,937.4461)	0.0000	4.2415	(18.0735)	0.0000	1	(13.8320)	01/06/2025
600861.SH	12/12/2024	SDB3260123499	(2,100.00)	2.6866	(5,601.04)	(5,641.89)	0.0000	4.5800	(1,937.4461)	0.0000	0.7126	(3.0364)	0.0000	1	(2.3238)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
BEIJING URBAN-RURAL COMMERCIAL GROUP CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600861.SH	12/12/2024	SDB3260123499	(1,000.00)	2.6866	(2,667.16)	(2,686.62)	0.0000	4.5800	(1,937.4461)	0.0000	0.3393	(1.4459)	0.0000	1	(1.1066)	01/06/2025
600861.SH	12/12/2024	SDB3260123499	(2,666.00)	2.6866	(7,110.66)	(7,162.52)	0.0000	4.5800	(1,937.4461)	0.0000	0.9046	(3.8547)	0.0000	1	(2.9501)	01/06/2025
600861.SH	12/12/2024	SDB3260123499	(234.00)	2.6866	(624.12)	(628.67)	0.0000	4.5800	(1,937.4461)	0.0000	0.0794	(0.3383)	0.0000	1	(0.2589)	01/06/2025
600861.SH	12/12/2024	SDB3260123499	(3,100.00)	2.6866	(8,268.21)	(8,328.51)	0.0000	4.5800	(1,937.4461)	0.0000	1.0519	(4.4822)	0.0000	1	(3.4303)	01/06/2025
600861.SH	12/12/2024	SDB3260123499	(2,900.00)	2.6866	(7,734.78)	(7,791.19)	0.0000	4.5800	(1,937.4461)	0.0000	0.9840	(4.1931)	0.0000	1	(3.2090)	01/06/2025
600861.SH	12/11/2024	SDB3260123499	(600.00)	2.7660	(1,644.37)	(1,659.58)	0.0000	4.5800	(1,929.7915)	0.0000	0.2092	(0.8896)	0.0000	1	(0.6804)	01/06/2025
600861.SH	12/11/2024	SDB3260123499	(800.00)	2.7660	(2,133.73)	(2,212.77)	0.0000	4.5800	(1,929.7915)	0.0000	0.2715	(1.1862)	0.0000	1	(0.9147)	01/06/2025
600861.SH	12/11/2024	SDB3260123499	(200.00)	2.7660	(533.43)	(553.19)	0.0000	4.5800	(1,929.7915)	0.0000	0.0679	(0.2965)	0.0000	1	(0.2287)	01/06/2025
600861.SH	12/11/2024	SDB3260123499	(1,300.00)	2.7660	(3,467.31)	(3,595.75)	0.0000	4.5800	(1,929.7915)	0.0000	0.4411	(1.9275)	0.0000	1	(1.4864)	01/06/2025
600861.SH	12/11/2024	SDB3260123499	(5,100.00)	2.7660	(13,602.54)	(14,106.40)	0.0000	4.5800	(1,929.7915)	0.0000	1.7305	(7.5618)	0.0000	1	(5.8312)	01/06/2025
600861.SH	12/11/2024	SDB3260123499	(5,066.00)	2.7660	(13,511.85)	(14,012.35)	0.0000	4.5800	(1,929.7915)	0.0000	1.7190	(7.5114)	0.0000	1	(5.7924)	01/06/2025
600861.SH	12/11/2024	SDB3260123499	(12,500.00)	2.7660	(33,339.55)	(34,574.50)	0.0000	4.5800	(1,929.7915)	0.0000	4.2415	(18.5338)	0.0000	1	(14.2922)	01/06/2025
600861.SH	12/11/2024	SDB3260123499	(2,100.00)	2.7660	(5,601.04)	(5,808.52)	0.0000	4.5800	(1,929.7915)	0.0000	0.7126	(3.1137)	0.0000	1	(2.4011)	01/06/2025
600861.SH	12/11/2024	SDB3260123499	(1,000.00)	2.7660	(2,667.16)	(2,765.96)	0.0000	4.5800	(1,929.7915)	0.0000	0.3393	(1.4827)	0.0000	1	(1.1434)	01/06/2025
600861.SH	12/11/2024	SDB3260123499	(2,666.00)	2.7660	(7,110.66)	(7,374.05)	0.0000	4.5800	(1,929.7915)	0.0000	0.9046	(3.9529)	0.0000	1	(3.0482)	01/06/2025
600861.SH	12/11/2024	SDB3260123499	(234.00)	2.7660	(624.12)	(647.23)	0.0000	4.5800	(1,929.7915)	0.0000	0.0794	(0.3470)	0.0000	1	(0.2676)	01/06/2025
600861.SH	12/11/2024	SDB3260123499	(3,100.00)	2.7660	(8,268.21)	(8,574.48)	0.0000	4.5800	(1,929.7915)	0.0000	1.0519	(4.5964)	0.0000	1	(3.5445)	01/06/2025
600861.SH	12/11/2024	SDB3260123499	(2,900.00)	2.7660	(7,734.78)	(8,021.28)	0.0000	4.5800	(1,929.7915)	0.0000	0.9840	(4.2998)	0.0000	1	(3.3158)	01/06/2025
600861.SH	12/10/2024	SDB3260123499	(800.00)	2.7242	(2,133.73)	(2,179.34)	0.0000	4.5800	(1,925.0000)	0.0000	0.2715	(1.1653)	0.0000	1	(0.8939)	01/06/2025
600861.SH	12/10/2024	SDB3260123499	(200.00)	2.7242	(533.43)	(544.83)	0.0000	4.5800	(1,925.0000)	0.0000	0.0679	(0.2913)	0.0000	1	(0.2235)	01/06/2025
600861.SH	12/10/2024	SDB3260123499	(1,300.00)	2.7242	(3,467.31)	(3,541.43)	0.0000	4.5800	(1,925.0000)	0.0000	0.4411	(1.8937)	0.0000	1	(1.4526)	01/06/2025
600861.SH	12/10/2024	SDB3260123499	(5,100.00)	2.7242	(13,602.54)	(13,893.29)	0.0000	4.5800	(1,925.0000)	0.0000	1.7305	(7.4290)	0.0000	1	(5.6985)	01/06/2025
600861.SH	12/10/2024	SDB3260123499	(5,066.00)	2.7242	(13,511.85)	(13,800.67)	0.0000	4.5800	(1,925.0000)	0.0000	1.7190	(7.3795)	0.0000	1	(5.6605)	01/06/2025
600861.SH	12/10/2024	SDB3260123499	(12,500.00)	2.7242	(33,339.55)	(34,052.18)	0.0000	4.5800	(1,925.0000)	0.0000	4.2415	(18.2085)	0.0000	1	(13.9669)	01/06/2025
600861.SH	12/10/2024	SDB3260123499	(2,100.00)	2.7242	(5,601.04)	(5,720.77)	0.0000	4.5800	(1,925.0000)	0.0000	0.7126	(3.0590)	0.0000	1	(2.3464)	01/06/2025
600861.SH	12/10/2024	SDB3260123499	(1,000.00)	2.7242	(2,667.16)	(2,724.17)	0.0000	4.5800	(1,925.0000)	0.0000	0.3393	(1.4567)	0.0000	1	(1.1174)	01/06/2025
600861.SH	12/10/2024	SDB3260123499	(2,666.00)	2.7242	(7,110.66)	(7,262.65)	0.0000	4.5800	(1,925.0000)	0.0000	0.9046	(3.8835)	0.0000	1	(2.9789)	01/06/2025
600861.SH	12/10/2024	SDB3260123499	(234.00)	2.7242	(624.12)	(637.46)	0.0000	4.5800	(1,925.0000)	0.0000	0.0794	(0.3409)	0.0000	1	(0.2615)	01/06/2025
600861.SH	12/10/2024	SDB3260123499	(3,100.00)	2.7242	(8,268.21)	(8,444.94)	0.0000	4.5800	(1,925.0000)	0.0000	1.0519	(4.5157)	0.0000	1	(3.4638)	01/06/2025
600861.SH	12/10/2024	SDB3260123499	(2,900.00)	2.7242	(7,734.78)	(7,900.10)	0.0000	4.5800	(1,925.0000)	0.0000	0.9840	(4.2244)	0.0000	1	(3.2403)	01/06/2025
600861.SH	12/09/2024	SDB3260123499	(800.00)	2.7742	(2,133.73)	(2,219.36)	0.0000	4.5800	(1,925.0000)	0.0000	0.2715	(1.1867)	0.0000	1	(0.9153)	01/06/2025
600861.SH	12/09/2024	SDB3260123499	(200.00)	2.7742	(533.43)	(554.84)	0.0000	4.5800	(1,925.0000)	0.0000	0.0679	(0.2967)	0.0000	1	(0.2288)	01/06/2025
600861.SH	12/09/2024	SDB3260123499	(966.00)	2.7742	(2,576.48)	(2,679.87)	0.0000	4.5800	(1,925.0000)	0.0000	0.3278	(1.4330)	0.0000	1	(1.1052)	01/06/2025
600861.SH	12/09/2024	SDB3260123499	(1,300.00)	2.7742	(3,467.31)	(3,606.45)	0.0000	4.5800	(1,925.0000)	0.0000	0.4411	(1.9285)	0.0000	1	(1.4873)	01/06/2025
600861.SH	12/09/2024	SDB3260123499	(5,100.00)	2.7742	(13,602.54)	(14,148.39)	0.0000	4.5800	(1,925.0000)	0.0000	1.7305	(7.5655)	0.0000	1	(5.8349)	01/06/2025
600861.SH	12/09/2024	SDB3260123499	(7,300.00)	2.7742	(19,470.30)	(20,251.62)	0.0000	4.5800	(1,925.0000)	0.0000	2.4771	(10.8290)	0.0000	1	(8.3519)	01/06/2025
600861.SH	12/09/2024	SDB3260123499	(12,500.00)	2.7742	(33,339.55)	(34,677.43)	0.0000	4.5800	(1,925.0000)	0.0000	4.2415	(18.5428)	0.0000	1	(14.3013)	01/06/2025
600861.SH	12/09/2024	SDB3260123499	(2,100.00)	2.7742	(5,601.04)	(5,825.81)	0.0000	4.5800	(1,925.0000)	0.0000	0.7126	(3.1152)	0.0000	1	(2.4026)	01/06/2025
600861.SH	12/09/2024	SDB3260123499	(1,000.00)	2.7742	(2,667.16)	(2,774.19)	0.0000	4.5800	(1,925.0000)	0.0000	0.3393	(1.4834)	0.0000	1	(1.1441)	01/06/2025
600861.SH	12/09/2024	SDB3260123499	(2,666.00)	2.7742	(7,110.66)	(7,396.00)	0.0000	4.5800	(1,925.0000)	0.0000	0.9046	(3.9548)	0.0000	1	(3.0502)	01/06/2025
600861.SH	12/09/2024	SDB3260123499	(234.00)	2.7742	(624.12)	(649.16)	0.0000	4.5800	(1,925.0000)	0.0000	0.0794	(0.3471)	0.0000	1	(0.2677)	01/06/2025
600861.SH	12/09/2024	SDB3260123499	(3,100.00)	2.7742	(8,268.21)	(8,600.00)	0.0000	4.5800	(1,925.0000)	0.0000	1.0519	(4.5986)	0.0000	1	(3.5467)	01/06/2025
600861.SH	12/09/2024	SDB3260123499	(2,900.00)	2.7742	(7,734.78)	(8,045.16)	0.0000	4.5800	(1,925.0000)	0.0000	0.9840	(4.3019)	0.0000	1	(3.3179)	01/06/2025
600861.SH	12/06/2024	SDB3260123499	(800.00)	2.7221	(2,133.73)	(2,177.68)	0.0000	4.5800	(1,925.0000)	0.0000	0.8144	(3.4934)	0.0000	3	(2.6790)	01/06/2025
600861.SH	12/06/2024	SDB3260123499	(200.00)	2.7221	(533.43)	(544.42)	0.0000	4.5800	(1,925.0000)	0.0000	0.2036	(0.8733)	0.0000	3	(0.6697)	01/06/2025
600861.SH	12/06/2024	SDB3260123499	(4,966.00)	2.7221	(13,245.14)	(13,517.97)	0.0000	4.5800	(1,925.0000)	0.0000	5.0552	(21.6851)	0.0000	3	(16.6298)	01/06/2025
600861.SH	12/06/2024	SDB3260123499	(1,300.00)	2.7221	(3,467.31)	(3,538.74)	0.0000	4.5800	(1,925.0000)	0.0000	1.3234	(5.6767)	0.0000	3	(4.3534)	01/06/2025
600861.SH	12/06/2024	SDB3260123499	(5,100.00)	2.7221	(13,602.54)	(13,882.73)	0.0000	4.5800	(1,925.0000)	0.0000	5.1916	(22.2702)	0.0000	3	(17.0786)	01/06/2025
600861.SH	12/06/2024	SDB3260123499	(7,300.00)	2.7221	(19,470.30)	(19,871.36)	0.0000	4.5800	(1,925.0000)	0.0000	7.4312	(31.8770)	0.0000	3	(24.4458)	01/06/2025
600861.SH	12/06/2024	SDB3260123499	(12,500.00)	2.7221	(33,339.55)	(34,026.30)	0.0000	4.5800	(1,925.0000)	0.0000	12.7246	(54.5839)	0.0000	3	(41.8593)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
BEIJING URBAN-RURAL COMMERCIAL GROUP CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600861.SH	12/06/2024	SDB3260123499	(2,100.00)	2.7221	(5,601.04)	(5,716.42)	0.0000	4.5800	(1,925.0000)	0.0000	2.1377	(9.1701)	0.0000	3	(7.0324)	01/06/2025
600861.SH	12/06/2024	SDB3260123499	(1,000.00)	2.7221	(2,667.16)	(2,722.10)	0.0000	4.5800	(1,925.0000)	0.0000	1.0180	(4.3667)	0.0000	3	(3.3487)	01/06/2025
600861.SH	12/06/2024	SDB3260123499	(2,666.00)	2.7221	(7,110.66)	(7,257.13)	0.0000	4.5800	(1,925.0000)	0.0000	2.7139	(11.6416)	0.0000	3	(8.9277)	01/06/2025
600861.SH	12/06/2024	SDB3260123499	(234.00)	2.7221	(624.12)	(636.97)	0.0000	4.5800	(1,925.0000)	0.0000	0.2382	(1.0218)	0.0000	3	(0.7836)	01/06/2025
600861.SH	12/06/2024	SDB3260123499	(3,100.00)	2.7221	(8,268.21)	(8,438.52)	0.0000	4.5800	(1,925.0000)	0.0000	3.1557	(13.5368)	0.0000	3	(10.3811)	01/06/2025
600861.SH	12/06/2024	SDB3260123499	(2,900.00)	2.7221	(7,734.78)	(7,894.10)	0.0000	4.5800	(1,925.0000)	0.0000	2.9521	(12.6635)	0.0000	3	(9.7113)	01/06/2025
600861.SH	12/05/2024	SDB3260123499	(800.00)	2.7064	(2,133.73)	(2,165.08)	0.0000	4.5800	(1,925.0000)	0.0000	0.2715	(1.1577)	0.0000	1	(0.8863)	01/06/2025
600861.SH	12/05/2024	SDB3260123499	(200.00)	2.7064	(533.43)	(541.27)	0.0000	4.5800	(1,925.0000)	0.0000	0.0679	(0.2894)	0.0000	1	(0.2216)	01/06/2025
600861.SH	12/05/2024	SDB3260123499	(7,766.00)	2.7064	(20,713.20)	(21,017.56)	0.0000	4.5800	(1,925.0000)	0.0000	2.6352	(11.2386)	0.0000	1	(8.6034)	01/06/2025
600861.SH	12/05/2024	SDB3260123499	(1,300.00)	2.7064	(3,467.31)	(3,518.26)	0.0000	4.5800	(1,925.0000)	0.0000	0.4411	(1.8813)	0.0000	1	(1.4402)	01/06/2025
600861.SH	12/05/2024	SDB3260123499	(5,100.00)	2.7064	(13,602.54)	(13,802.42)	0.0000	4.5800	(1,925.0000)	0.0000	1.7305	(7.3805)	0.0000	1	(5.6499)	01/06/2025
600861.SH	12/05/2024	SDB3260123499	(7,300.00)	2.7064	(19,470.30)	(19,756.40)	0.0000	4.5800	(1,925.0000)	0.0000	2.4771	(10.5642)	0.0000	1	(8.0871)	01/06/2025
600861.SH	12/05/2024	SDB3260123499	(12,500.00)	2.7064	(33,339.55)	(33,829.45)	0.0000	4.5800	(1,925.0000)	0.0000	4.2415	(18.0894)	0.0000	1	(13.8478)	01/06/2025
600861.SH	12/05/2024	SDB3260123499	(2,100.00)	2.7064	(5,601.04)	(5,683.35)	0.0000	4.5800	(1,925.0000)	0.0000	0.7126	(3.0390)	0.0000	1	(2.3264)	01/06/2025
600861.SH	12/05/2024	SDB3260123499	(1,000.00)	2.7064	(2,667.16)	(2,706.36)	0.0000	4.5800	(1,925.0000)	0.0000	0.3393	(1.4471)	0.0000	1	(1.1078)	01/06/2025
600861.SH	12/05/2024	SDB3260123499	(2,666.00)	2.7064	(7,110.66)	(7,215.15)	0.0000	4.5800	(1,925.0000)	0.0000	0.9046	(3.8581)	0.0000	1	(2.9535)	01/06/2025
600861.SH	12/05/2024	SDB3260123499	(234.00)	2.7064	(624.12)	(633.29)	0.0000	4.5800	(1,925.0000)	0.0000	0.0794	(0.3386)	0.0000	1	(0.2592)	01/06/2025
600861.SH	12/05/2024	SDB3260123499	(3,100.00)	2.7064	(8,268.21)	(8,389.70)	0.0000	4.5800	(1,925.0000)	0.0000	1.0519	(4.4862)	0.0000	1	(3.4343)	01/06/2025
600861.SH	12/05/2024	SDB3260123499	(2,900.00)	2.7064	(7,734.78)	(7,848.43)	0.0000	4.5800	(1,925.0000)	0.0000	0.9840	(4.1967)	0.0000	1	(3.2127)	01/06/2025
600861.SH	12/04/2024	SDB3260123499	(800.00)	2.6672	(2,133.73)	(2,133.73)	0.0000	4.5800	(1,930.3989)	0.0000	0.2715	(1.1442)	0.0000	1	(0.8727)	01/06/2025
600861.SH	12/04/2024	SDB3260123499	(200.00)	2.6672	(533.43)	(533.43)	0.0000	4.5800	(1,930.3989)	0.0000	0.0679	(0.2860)	0.0000	1	(0.2182)	01/06/2025
600861.SH	12/04/2024	SDB3260123499	(16,200.00)	2.6672	(43,208.06)	(43,208.06)	0.0000	4.5800	(1,930.3989)	0.0000	5.4970	(23.1691)	0.0000	1	(17.6721)	01/06/2025
600861.SH	12/04/2024	SDB3260123499	(1,300.00)	2.6672	(3,467.31)	(3,467.31)	0.0000	4.5800	(1,930.3989)	0.0000	0.4411	(1.8592)	0.0000	1	(1.4181)	01/06/2025
600861.SH	12/04/2024	SDB3260123499	(5,100.00)	2.6672	(13,602.54)	(13,602.54)	0.0000	4.5800	(1,930.3989)	0.0000	1.7305	(7.2940)	0.0000	1	(5.5634)	01/06/2025
600861.SH	12/04/2024	SDB3260123499	(7,300.00)	2.6672	(19,470.30)	(19,470.30)	0.0000	4.5800	(1,930.3989)	0.0000	2.4771	(10.4404)	0.0000	1	(7.9633)	01/06/2025
600861.SH	12/04/2024	SDB3260123499	(12,500.00)	2.6672	(33,339.55)	(33,339.55)	0.0000	4.5800	(1,930.3989)	0.0000	4.2415	(17.8774)	0.0000	1	(13.6359)	01/06/2025
600861.SH	12/04/2024	SDB3260123499	(2,100.00)	2.6672	(5,601.04)	(5,601.04)	0.0000	4.5800	(1,930.3989)	0.0000	0.7126	(3.0034)	0.0000	1	(2.2908)	01/06/2025
600861.SH	12/04/2024	SDB3260123499	(1,000.00)	2.6672	(2,667.16)	(2,667.16)	0.0000	4.5800	(1,930.3989)	0.0000	0.3393	(1.4302)	0.0000	1	(1.0909)	01/06/2025
600861.SH	12/04/2024	SDB3260123499	(2,666.00)	2.6672	(7,110.66)	(7,110.66)	0.0000	4.5800	(1,930.3989)	0.0000	0.9046	(3.8129)	0.0000	1	(2.9083)	01/06/2025
600861.SH	12/04/2024	SDB3260123499	(234.00)	2.6672	(624.12)	(624.12)	0.0000	4.5800	(1,930.3989)	0.0000	0.0794	(0.3347)	0.0000	1	(0.2553)	01/06/2025
600861.SH	12/04/2024	SDB3260123499	(3,100.00)	2.6672	(8,268.21)	(8,268.21)	0.0000	4.5800	(1,930.3989)	0.0000	1.0519	(4.4336)	0.0000	1	(3.3817)	01/06/2025
600861.SH	12/04/2024	SDB3260123499	(2,900.00)	2.6672	(7,734.78)	(7,734.78)	0.0000	4.5800	(1,930.3989)	0.0000	0.9840	(4.1476)	0.0000	1	(3.1635)	01/06/2025
600861.SH	12/04/2024	SDB3260123499	(166.00)	2.6672	(442.75)	(442.75)	0.0000	4.5800	(1,930.3989)	0.0000	0.0563	(0.2374)	0.0000	1	(0.1811)	01/06/2025
TOTAL BEIJING URBAN-RURAL COMMERCIAL GROUP CO LTD CMN CLASS A SERIES NORTHBOUND											374.4184	(1,698.2232)	0.0000		(1,323.8049)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
BEIJING VRV SOFTWARE CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND																
300352.ZK	12/13/2024	SDB3263186000	(900.00)	0.9401	(865.10)	(846.11)	0.0000	4.5800	(2,200.0000)	0.0000	0.3302	(1.5512)	0.0000	3	(1.2210)	01/06/2025
300352.ZK	12/13/2024	SDB3263186000	(1,900.00)	0.9401	(1,818.42)	(1,786.23)	0.0000	4.5800	(2,200.0000)	0.0000	0.6940	(3.2748)	0.0000	3	(2.5807)	01/06/2025
300352.ZK	12/12/2024	SDB3263186000	(5,200.00)	0.9312	(5,067.31)	(4,842.22)	0.0000	4.5800	(2,215.1894)	0.0000	0.6447	(2.9796)	0.0000	1	(2.3349)	01/06/2025
300352.ZK	12/12/2024	SDB3263186000	(8,051.00)	0.9312	(6,947.74)	(7,497.06)	0.0000	4.5800	(2,215.1894)	0.0000	0.8839	(4.6132)	0.0000	1	(3.7293)	01/06/2025
300352.ZK	12/11/2024	SDB3263186000	(5,200.00)	1.0188	(5,067.31)	(5,297.87)	0.0000	4.5800	(2,222.2399)	0.0000	0.6447	(3.2703)	0.0000	1	(2.6256)	01/06/2025
300352.ZK	12/11/2024	SDB3263186000	(27,700.00)	1.0188	(23,904.16)	(28,221.34)	0.0000	4.5800	(2,222.2399)	0.0000	3.0411	(17.4207)	0.0000	1	(14.3796)	01/06/2025
300352.ZK	12/11/2024	SDB3263186000	(5,700.00)	1.0188	(4,890.95)	(5,807.28)	0.0000	4.5800	(2,222.2399)	0.0000	0.6222	(3.5848)	0.0000	1	(2.9625)	01/06/2025
300352.ZK	12/11/2024	SDB3263186000	(1,300.00)	1.0188	(1,088.70)	(1,324.47)	0.0000	4.5800	(2,222.2399)	0.0000	0.1385	(0.8176)	0.0000	1	(0.6791)	01/06/2025
300352.ZK	12/11/2024	SDB3263186000	(7,200.00)	1.0188	(6,029.73)	(7,335.51)	0.0000	4.5800	(2,222.2399)	0.0000	0.7671	(4.5281)	0.0000	1	(3.7610)	01/06/2025
300352.ZK	12/10/2024	SDB3263186000	(27,700.00)	0.8687	(23,904.16)	(24,061.80)	0.0000	4.5800	(2,225.0000)	0.0000	3.0411	(14.8715)	0.0000	1	(11.8304)	01/06/2025
300352.ZK	12/10/2024	SDB3263186000	(5,700.00)	0.8687	(4,890.95)	(4,951.34)	0.0000	4.5800	(2,225.0000)	0.0000	0.6222	(3.0602)	0.0000	1	(2.4380)	01/06/2025
300352.ZK	12/10/2024	SDB3263186000	(1,300.00)	0.8687	(1,088.70)	(1,129.25)	0.0000	4.5800	(2,225.0000)	0.0000	0.1385	(0.6979)	0.0000	1	(0.5594)	01/06/2025
300352.ZK	12/10/2024	SDB3263186000	(7,200.00)	0.8687	(6,029.73)	(6,254.33)	0.0000	4.5800	(2,225.0000)	0.0000	0.7671	(3.8655)	0.0000	1	(3.0984)	01/06/2025
300352.ZK	12/09/2024	SDB3263186000	(1,300.00)	0.8442	(1,088.70)	(1,097.46)	0.0000	4.5800	(2,225.0000)	0.0000	0.1385	(0.6783)	0.0000	1	(0.5398)	01/06/2025
300352.ZK	12/09/2024	SDB3263186000	(7,200.00)	0.8442	(6,029.73)	(6,078.24)	0.0000	4.5800	(2,225.0000)	0.0000	0.7671	(3.7567)	0.0000	1	(2.9896)	01/06/2025
300352.ZK	12/06/2024	SDB3263186000	(1,300.00)	0.8658	(1,088.70)	(1,125.56)	0.0000	4.5800	(2,225.0000)	0.0000	0.4155	(2.0870)	0.0000	3	(1.6714)	01/06/2025
300352.ZK	12/06/2024	SDB3263186000	(7,200.00)	0.8658	(6,029.73)	(6,233.85)	0.0000	4.5800	(2,225.0000)	0.0000	2.3013	(11.5586)	0.0000	3	(9.2573)	01/06/2025
300352.ZK	12/05/2024	SDB3263186000	(1,300.00)	0.8660	(1,088.70)	(1,125.77)	0.0000	4.5800	(2,225.0000)	0.0000	0.1385	(0.6958)	0.0000	1	(0.5573)	01/06/2025
300352.ZK	12/05/2024	SDB3263186000	(7,200.00)	0.8660	(6,029.73)	(6,235.05)	0.0000	4.5800	(2,225.0000)	0.0000	0.7671	(3.8536)	0.0000	1	(3.0865)	01/06/2025
300352.ZK	12/04/2024	SDB3263186000	(1,300.00)	0.8375	(1,088.70)	(1,088.70)	0.0000	4.5800	(2,225.0000)	0.0000	0.1385	(0.6729)	0.0000	1	(0.5344)	01/06/2025
300352.ZK	12/04/2024	SDB3263186000	(7,200.00)	0.8375	(6,029.73)	(6,029.73)	0.0000	4.5800	(2,225.0000)	0.0000	0.7671	(3.7267)	0.0000	1	(2.9596)	01/06/2025
TOTAL BEIJING VRV SOFTWARE CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND											17.7692	(91.5649)	0.0000		(73.7957)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
BEIJING WANTAI BIOLOGICAL PHARMACY ENTERPRISECO., LTD. CMN CLASS A SERIES NORTHBOUND																
603392.SH	01/03/2025	SDB3260123644	(2,400.00)	9.8570	(25,119.53)	(23,656.88)	0.0000	4.3300	(2,072.3684)	0.0000	9.0640	(40.8548)	0.0000	3	(31.7909)	01/06/2025
603392.SH	01/03/2025	SDB3260123644	(5,000.00)	9.8570	(52,151.39)	(49,285.17)	0.0000	4.3300	(2,072.3684)	0.0000	18.8180	(85.1142)	0.0000	3	(66.2962)	01/06/2025
603392.SH	01/03/2025	SDB3260123644	(11,100.00)	9.8570	(116,146.73)	(109,413.09)	0.0000	4.3300	(2,072.3684)	0.0000	41.9096	(188.9535)	0.0000	3	(147.0439)	01/06/2025
603392.SH	01/03/2025	SDB3260123644	(6,500.00)	9.8570	(68,739.23)	(64,070.73)	0.0000	4.3300	(2,072.3684)	0.0000	24.8034	(110.6485)	0.0000	3	(85.8451)	01/06/2025
603392.SH	01/03/2025	SDB3260123644	(900.00)	9.8570	(9,380.82)	(8,871.33)	0.0000	4.3300	(2,072.3684)	0.0000	3.3849	(15.3206)	0.0000	3	(11.9356)	01/06/2025
603392.SH	01/03/2025	SDB3260123644	(100.00)	9.8570	(1,057.13)	(985.70)	0.0000	4.3300	(2,072.3684)	0.0000	0.3814	(1.7023)	0.0000	3	(1.3208)	01/06/2025
603392.SH	01/03/2025	SDB3260123644	(100.00)	9.8570	(1,007.99)	(985.70)	0.0000	4.3300	(2,072.3684)	0.0000	0.3637	(1.7023)	0.0000	3	(1.3386)	01/06/2025
603392.SH	01/03/2025	SDB3260123644	(200.00)	9.8570	(2,015.99)	(1,971.41)	0.0000	4.3300	(2,072.3684)	0.0000	0.7274	(3.4046)	0.0000	3	(2.6771)	01/06/2025
603392.SH	01/03/2025	SDB3260123644	(300.00)	9.8570	(3,023.98)	(2,957.11)	0.0000	4.3300	(2,072.3684)	0.0000	1.0912	(5.1069)	0.0000	3	(4.0157)	01/06/2025
603392.SH	01/03/2025	SDB3260123644	(500.00)	9.8570	(5,039.97)	(4,928.52)	0.0000	4.3300	(2,072.3684)	0.0000	1.8186	(8.5114)	0.0000	3	(6.6928)	01/06/2025
603392.SH	01/03/2025	SDB3260123644	(300.00)	9.8570	(3,023.98)	(2,957.11)	0.0000	4.3300	(2,072.3684)	0.0000	1.0912	(5.1069)	0.0000	3	(4.0157)	01/06/2025
603392.SH	01/03/2025	SDB3260123644	(1,600.00)	9.8570	(16,127.91)	(15,771.26)	0.0000	4.3300	(2,072.3684)	0.0000	5.8195	(27.2365)	0.0000	3	(21.4171)	01/06/2025
603392.SH	01/03/2025	SDB3260123644	(100.00)	9.8570	(1,007.99)	(985.70)	0.0000	4.3300	(2,072.3684)	0.0000	0.3637	(1.7023)	0.0000	3	(1.3386)	01/06/2025
603392.SH	01/03/2025	SDB3260123644	(400.00)	9.8570	(4,031.98)	(3,942.81)	0.0000	4.3300	(2,072.3684)	0.0000	1.4549	(6.8091)	0.0000	3	(5.3543)	01/06/2025
603392.SH	01/03/2025	SDB3260123644	(300.00)	9.8570	(3,023.98)	(2,957.11)	0.0000	4.3300	(2,072.3684)	0.0000	1.0912	(5.1069)	0.0000	3	(4.0157)	01/06/2025
603392.SH	01/03/2025	SDB3260123644	(1,700.00)	9.8570	(17,135.91)	(16,756.96)	0.0000	4.3300	(2,072.3684)	0.0000	6.1832	(28.9388)	0.0000	3	(22.7556)	01/06/2025
603392.SH	01/03/2025	SDB3260123644	(700.00)	9.8570	(7,055.96)	(6,899.92)	0.0000	4.3300	(2,072.3684)	0.0000	2.5460	(11.9160)	0.0000	3	(9.3700)	01/06/2025
603392.SH	01/03/2025	SDB3260123644	(1,200.00)	9.8570	(12,095.94)	(11,828.44)	0.0000	4.3300	(2,072.3684)	0.0000	4.3646	(20.4274)	0.0000	3	(16.0628)	01/06/2025
603392.SH	01/03/2025	SDB3260123644	(700.00)	9.8570	(7,055.96)	(6,899.92)	0.0000	4.3300	(2,072.3684)	0.0000	2.5460	(11.9160)	0.0000	3	(9.3700)	01/06/2025
603392.SH	01/03/2025	SDB3260123644	(100.00)	9.8570	(1,007.99)	(985.70)	0.0000	4.3300	(2,072.3684)	0.0000	0.3637	(1.7023)	0.0000	3	(1.3386)	01/06/2025
603392.SH	01/03/2025	SDB3260123644	(200.00)	9.8570	(2,015.99)	(1,971.41)	0.0000	4.3300	(2,072.3684)	0.0000	0.7274	(3.4046)	0.0000	3	(2.6771)	01/06/2025
603392.SH	01/03/2025	SDB3260123644	(300.00)	9.8570	(3,023.98)	(2,957.11)	0.0000	4.3300	(2,072.3684)	0.0000	1.0912	(5.1069)	0.0000	3	(4.0157)	01/06/2025
603392.SH	01/03/2025	SDB3260123644	(1,800.00)	9.8570	(18,143.90)	(17,742.66)	0.0000	4.3300	(2,072.3684)	0.0000	6.5469	(30.6411)	0.0000	3	(24.0942)	01/06/2025
603392.SH	01/03/2025	SDB3260123644	(1,500.00)	9.8570	(15,119.92)	(14,785.55)	0.0000	4.3300	(2,072.3684)	0.0000	5.4558	(25.5343)	0.0000	3	(20.0785)	01/06/2025
603392.SH	01/02/2025	SDB3260123644	(2,400.00)	9.8857	(25,119.53)	(23,725.77)	0.0000	4.3300	(2,072.3684)	0.0000	3.0213	(13.6579)	0.0000	1	(10.6366)	01/06/2025
603392.SH	01/02/2025	SDB3260123644	(5,000.00)	9.8857	(52,151.39)	(49,428.69)	0.0000	4.3300	(2,072.3684)	0.0000	6.2727	(28.4540)	0.0000	1	(22.1814)	01/06/2025
603392.SH	01/02/2025	SDB3260123644	(11,100.00)	9.8857	(116,146.73)	(109,731.70)	0.0000	4.3300	(2,072.3684)	0.0000	13.9699	(63.1679)	0.0000	1	(49.1981)	01/06/2025
603392.SH	01/02/2025	SDB3260123644	(6,500.00)	9.8857	(68,739.23)	(64,257.30)	0.0000	4.3300	(2,072.3684)	0.0000	8.2678	(36.9902)	0.0000	1	(28.7224)	01/06/2025
603392.SH	01/02/2025	SDB3260123644	(900.00)	9.8857	(9,380.82)	(8,897.17)	0.0000	4.3300	(2,072.3684)	0.0000	1.1283	(5.1217)	0.0000	1	(3.9934)	01/06/2025
603392.SH	01/02/2025	SDB3260123644	(100.00)	9.8857	(1,057.13)	(988.57)	0.0000	4.3300	(2,072.3684)	0.0000	0.1271	(0.5691)	0.0000	1	(0.4419)	01/06/2025
603392.SH	01/02/2025	SDB3260123644	(100.00)	9.8857	(1,007.99)	(988.57)	0.0000	4.3300	(2,072.3684)	0.0000	0.1212	(0.5691)	0.0000	1	(0.4478)	01/06/2025
603392.SH	01/02/2025	SDB3260123644	(200.00)	9.8857	(2,015.99)	(1,977.15)	0.0000	4.3300	(2,072.3684)	0.0000	0.2425	(1.1382)	0.0000	1	(0.8957)	01/06/2025
603392.SH	01/02/2025	SDB3260123644	(300.00)	9.8857	(3,023.98)	(2,965.72)	0.0000	4.3300	(2,072.3684)	0.0000	0.3637	(1.7072)	0.0000	1	(1.3435)	01/06/2025
603392.SH	01/02/2025	SDB3260123644	(500.00)	9.8857	(5,039.97)	(4,942.87)	0.0000	4.3300	(2,072.3684)	0.0000	0.6062	(2.8454)	0.0000	1	(2.2392)	01/06/2025
603392.SH	01/02/2025	SDB3260123644	(300.00)	9.8857	(3,023.98)	(2,965.72)	0.0000	4.3300	(2,072.3684)	0.0000	0.3637	(1.7072)	0.0000	1	(1.3435)	01/06/2025
603392.SH	01/02/2025	SDB3260123644	(1,600.00)	9.8857	(16,127.91)	(15,817.18)	0.0000	4.3300	(2,072.3684)	0.0000	1.9398	(9.1053)	0.0000	1	(7.1655)	01/06/2025
603392.SH	01/02/2025	SDB3260123644	(100.00)	9.8857	(1,007.99)	(988.57)	0.0000	4.3300	(2,072.3684)	0.0000	0.1212	(0.5691)	0.0000	1	(0.4478)	01/06/2025
603392.SH	01/02/2025	SDB3260123644	(400.00)	9.8857	(4,031.98)	(3,954.30)	0.0000	4.3300	(2,072.3684)	0.0000	0.4850	(2.2763)	0.0000	1	(1.7914)	01/06/2025
603392.SH	01/02/2025	SDB3260123644	(300.00)	9.8857	(3,023.98)	(2,965.72)	0.0000	4.3300	(2,072.3684)	0.0000	0.3637	(1.7072)	0.0000	1	(1.3435)	01/06/2025
603392.SH	01/02/2025	SDB3260123644	(1,700.00)	9.8857	(17,135.91)	(16,805.76)	0.0000	4.3300	(2,072.3684)	0.0000	2.0611	(9.6744)	0.0000	1	(7.6133)	01/06/2025
603392.SH	01/02/2025	SDB3260123644	(700.00)	9.8857	(7,055.96)	(6,920.02)	0.0000	4.3300	(2,072.3684)	0.0000	0.8487	(3.9836)	0.0000	1	(3.1349)	01/06/2025
603392.SH	01/02/2025	SDB3260123644	(1,200.00)	9.8857	(12,095.94)	(11,862.89)	0.0000	4.3300	(2,072.3684)	0.0000	1.4549	(6.8290)	0.0000	1	(5.3741)	01/06/2025
603392.SH	01/02/2025	SDB3260123644	(700.00)	9.8857	(7,055.96)	(6,920.02)	0.0000	4.3300	(2,072.3684)	0.0000	0.8487	(3.9836)	0.0000	1	(3.1349)	01/06/2025
603392.SH	01/02/2025	SDB3260123644	(100.00)	9.8857	(1,007.99)	(988.57)	0.0000	4.3300	(2,072.3684)	0.0000	0.1212	(0.5691)	0.0000	1	(0.4478)	01/06/2025
603392.SH	01/02/2025	SDB3260123644	(200.00)	9.8857	(2,015.99)	(1,977.15)	0.0000	4.3300	(2,072.3684)	0.0000	0.2425	(1.1382)	0.0000	1	(0.8957)	01/06/2025
603392.SH	01/02/2025	SDB3260123644	(300.00)	9.8857	(3,023.98)	(2,965.72)	0.0000	4.3300	(2,072.3684)	0.0000	0.3637	(1.7072)	0.0000	1	(1.3435)	01/06/2025
603392.SH	01/02/2025	SDB3260123644	(1,800.00)	9.8857	(18,143.90)	(17,794.33)	0.0000	4.3300	(2,072.3684)	0.0000	2.1823	(10.2434)	0.0000	1	(8.0611)	01/06/2025
603392.SH	01/02/2025	SDB3260123644	(1,500.00)	9.8857	(15,119.92)	(14,828.61)	0.0000	4.3300	(2,072.3684)	0.0000	1.8186	(8.5362)	0.0000	1	(6.7176)	01/06/2025
603392.SH	12/31/2024	SDB3260123644	(2,400.00)	10.2395	(25,119.53)	(24,574.86)	0.0000	4.3300	(2,072.3684)	0.0000	6.0426	(28.2934)	0.0000	2	(22.2508)	01/06/2025
603392.SH	12/31/2024	SDB3260123644	(5,000.00)	10.2395	(52,151.39)	(51,197.63)	0.0000	4.3300	(2,072.3684)	0.0000	12.5453	(58.9446)	0.0000	2	(46.3993)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
BEIJING WANTAI BIOLOGICAL PHARMACY ENTERPRISECO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603392.SH	12/31/2024	SDB3260123644	(11,100.00)	10.2395	(116,146.73)	(113,658.73)	0.0000	4.3300	(2,072.3684)	0.0000	27.9397	(130.8571)	0.0000	2	(102.9173)	01/06/2025
603392.SH	12/31/2024	SDB3260123644	(6,500.00)	10.2395	(68,739.23)	(66,556.91)	0.0000	4.3300	(2,072.3684)	0.0000	16.5356	(76.6280)	0.0000	2	(60.0924)	01/06/2025
603392.SH	12/31/2024	SDB3260123644	(900.00)	10.2395	(9,380.82)	(9,215.57)	0.0000	4.3300	(2,072.3684)	0.0000	2.2566	(10.6100)	0.0000	2	(8.3534)	01/06/2025
603392.SH	12/31/2024	SDB3260123644	(100.00)	10.2395	(1,057.13)	(1,023.95)	0.0000	4.3300	(2,072.3684)	0.0000	0.2543	(1.1789)	0.0000	2	(0.9246)	01/06/2025
603392.SH	12/31/2024	SDB3260123644	(100.00)	10.2395	(1,007.99)	(1,023.95)	0.0000	4.3300	(2,072.3684)	0.0000	0.2425	(1.1789)	0.0000	2	(0.9364)	01/06/2025
603392.SH	12/31/2024	SDB3260123644	(200.00)	10.2395	(2,015.99)	(2,047.90)	0.0000	4.3300	(2,072.3684)	0.0000	0.4850	(2.3578)	0.0000	2	(1.8728)	01/06/2025
603392.SH	12/31/2024	SDB3260123644	(300.00)	10.2395	(3,023.98)	(3,071.86)	0.0000	4.3300	(2,072.3684)	0.0000	0.7274	(3.5367)	0.0000	2	(2.8092)	01/06/2025
603392.SH	12/31/2024	SDB3260123644	(500.00)	10.2395	(5,039.97)	(5,119.76)	0.0000	4.3300	(2,072.3684)	0.0000	1.2124	(5.8945)	0.0000	2	(4.6821)	01/06/2025
603392.SH	12/31/2024	SDB3260123644	(300.00)	10.2395	(3,023.98)	(3,071.86)	0.0000	4.3300	(2,072.3684)	0.0000	0.7274	(3.5367)	0.0000	2	(2.8092)	01/06/2025
603392.SH	12/31/2024	SDB3260123644	(1,600.00)	10.2395	(16,127.91)	(16,383.24)	0.0000	4.3300	(2,072.3684)	0.0000	3.8797	(18.8623)	0.0000	2	(14.9826)	01/06/2025
603392.SH	12/31/2024	SDB3260123644	(100.00)	10.2395	(1,007.99)	(1,023.95)	0.0000	4.3300	(2,072.3684)	0.0000	0.2425	(1.1789)	0.0000	2	(0.9364)	01/06/2025
603392.SH	12/31/2024	SDB3260123644	(400.00)	10.2395	(4,031.98)	(4,095.81)	0.0000	4.3300	(2,072.3684)	0.0000	0.9699	(4.7156)	0.0000	2	(3.7457)	01/06/2025
603392.SH	12/31/2024	SDB3260123644	(300.00)	10.2395	(3,023.98)	(3,071.86)	0.0000	4.3300	(2,072.3684)	0.0000	0.7274	(3.5367)	0.0000	2	(2.8092)	01/06/2025
603392.SH	12/31/2024	SDB3260123644	(1,700.00)	10.2395	(17,135.91)	(17,407.19)	0.0000	4.3300	(2,072.3684)	0.0000	4.1221	(20.0412)	0.0000	2	(15.9190)	01/06/2025
603392.SH	12/31/2024	SDB3260123644	(700.00)	10.2395	(7,055.96)	(7,167.67)	0.0000	4.3300	(2,072.3684)	0.0000	1.6974	(8.2522)	0.0000	2	(6.5549)	01/06/2025
603392.SH	12/31/2024	SDB3260123644	(1,200.00)	10.2395	(12,095.94)	(12,287.43)	0.0000	4.3300	(2,072.3684)	0.0000	2.9097	(14.1467)	0.0000	2	(11.2370)	01/06/2025
603392.SH	12/31/2024	SDB3260123644	(700.00)	10.2395	(7,055.96)	(7,167.67)	0.0000	4.3300	(2,072.3684)	0.0000	1.6974	(8.2522)	0.0000	2	(6.5549)	01/06/2025
603392.SH	12/31/2024	SDB3260123644	(100.00)	10.2395	(1,007.99)	(1,023.95)	0.0000	4.3300	(2,072.3684)	0.0000	0.2425	(1.1789)	0.0000	2	(0.9364)	01/06/2025
603392.SH	12/31/2024	SDB3260123644	(200.00)	10.2395	(2,015.99)	(2,047.90)	0.0000	4.3300	(2,072.3684)	0.0000	0.4850	(2.3578)	0.0000	2	(1.8728)	01/06/2025
603392.SH	12/31/2024	SDB3260123644	(300.00)	10.2395	(3,023.98)	(3,071.86)	0.0000	4.3300	(2,072.3684)	0.0000	0.7274	(3.5367)	0.0000	2	(2.8092)	01/06/2025
603392.SH	12/31/2024	SDB3260123644	(1,800.00)	10.2395	(18,143.90)	(18,431.15)	0.0000	4.3300	(2,072.3684)	0.0000	4.3646	(21.2201)	0.0000	2	(16.8555)	01/06/2025
603392.SH	12/31/2024	SDB3260123644	(1,500.00)	10.2395	(15,119.92)	(15,359.29)	0.0000	4.3300	(2,072.3684)	0.0000	3.6372	(17.6834)	0.0000	2	(14.0462)	01/06/2025
603392.SH	12/30/2024	SDB3260123644	(2,400.00)	10.1227	(25,119.53)	(24,294.52)	0.0000	4.3300	(2,072.3753)	0.0000	3.0213	(13.9854)	0.0000	1	(10.9641)	01/06/2025
603392.SH	12/30/2024	SDB3260123644	(5,000.00)	10.1227	(52,151.39)	(50,613.59)	0.0000	4.3300	(2,072.3753)	0.0000	6.2727	(29.1362)	0.0000	1	(22.8636)	01/06/2025
603392.SH	12/30/2024	SDB3260123644	(11,100.00)	10.1227	(116,146.73)	(112,362.17)	0.0000	4.3300	(2,072.3753)	0.0000	13.9699	(64.6824)	0.0000	1	(50.7125)	01/06/2025
603392.SH	12/30/2024	SDB3260123644	(6,500.00)	10.1227	(68,739.23)	(65,797.67)	0.0000	4.3300	(2,072.3753)	0.0000	8.2678	(37.8771)	0.0000	1	(29.6093)	01/06/2025
603392.SH	12/30/2024	SDB3260123644	(900.00)	10.1227	(9,380.82)	(9,110.45)	0.0000	4.3300	(2,072.3753)	0.0000	1.1283	(5.2445)	0.0000	1	(4.1162)	01/06/2025
603392.SH	12/30/2024	SDB3260123644	(100.00)	10.1227	(1,057.13)	(1,012.27)	0.0000	4.3300	(2,072.3753)	0.0000	0.1271	(0.5827)	0.0000	1	(0.4556)	01/06/2025
603392.SH	12/30/2024	SDB3260123644	(100.00)	10.1227	(1,007.99)	(1,012.27)	0.0000	4.3300	(2,072.3753)	0.0000	0.1212	(0.5827)	0.0000	1	(0.4615)	01/06/2025
603392.SH	12/30/2024	SDB3260123644	(200.00)	10.1227	(2,015.99)	(2,024.54)	0.0000	4.3300	(2,072.3753)	0.0000	0.2425	(1.1654)	0.0000	1	(0.9230)	01/06/2025
603392.SH	12/30/2024	SDB3260123644	(300.00)	10.1227	(3,023.98)	(3,036.82)	0.0000	4.3300	(2,072.3753)	0.0000	0.3637	(1.7482)	0.0000	1	(1.3845)	01/06/2025
603392.SH	12/30/2024	SDB3260123644	(500.00)	10.1227	(5,039.97)	(5,061.36)	0.0000	4.3300	(2,072.3753)	0.0000	0.6062	(2.9136)	0.0000	1	(2.3074)	01/06/2025
603392.SH	12/30/2024	SDB3260123644	(300.00)	10.1227	(3,023.98)	(3,036.82)	0.0000	4.3300	(2,072.3753)	0.0000	0.3637	(1.7482)	0.0000	1	(1.3845)	01/06/2025
603392.SH	12/30/2024	SDB3260123644	(1,600.00)	10.1227	(16,127.91)	(16,196.35)	0.0000	4.3300	(2,072.3753)	0.0000	1.9398	(9.3236)	0.0000	1	(7.3838)	01/06/2025
603392.SH	12/30/2024	SDB3260123644	(100.00)	10.1227	(1,007.99)	(1,012.27)	0.0000	4.3300	(2,072.3753)	0.0000	0.1212	(0.5827)	0.0000	1	(0.4615)	01/06/2025
603392.SH	12/30/2024	SDB3260123644	(500.00)	10.1227	(5,039.97)	(5,061.36)	0.0000	4.3300	(2,072.3753)	0.0000	0.6062	(2.9136)	0.0000	1	(2.3074)	01/06/2025
603392.SH	12/30/2024	SDB3260123644	(300.00)	10.1227	(3,023.98)	(3,036.82)	0.0000	4.3300	(2,072.3753)	0.0000	0.3637	(1.7482)	0.0000	1	(1.3845)	01/06/2025
603392.SH	12/30/2024	SDB3260123644	(1,700.00)	10.1227	(17,135.91)	(17,208.62)	0.0000	4.3300	(2,072.3753)	0.0000	2.0611	(9.9063)	0.0000	1	(7.8452)	01/06/2025
603392.SH	12/30/2024	SDB3260123644	(700.00)	10.1227	(7,055.96)	(7,085.90)	0.0000	4.3300	(2,072.3753)	0.0000	0.8487	(4.0791)	0.0000	1	(3.2304)	01/06/2025
603392.SH	12/30/2024	SDB3260123644	(1,200.00)	10.1227	(12,095.94)	(12,147.26)	0.0000	4.3300	(2,072.3753)	0.0000	1.4549	(6.9927)	0.0000	1	(5.5378)	01/06/2025
603392.SH	12/30/2024	SDB3260123644	(700.00)	10.1227	(7,055.96)	(7,085.90)	0.0000	4.3300	(2,072.3753)	0.0000	0.8487	(4.0791)	0.0000	1	(3.2304)	01/06/2025
603392.SH	12/30/2024	SDB3260123644	(100.00)	10.1227	(1,007.99)	(1,012.27)	0.0000	4.3300	(2,072.3753)	0.0000	0.1212	(0.5827)	0.0000	1	(0.4615)	01/06/2025
603392.SH	12/30/2024	SDB3260123644	(200.00)	10.1227	(2,015.99)	(2,024.54)	0.0000	4.3300	(2,072.3753)	0.0000	0.2425	(1.1654)	0.0000	1	(0.9230)	01/06/2025
603392.SH	12/30/2024	SDB3260123644	(300.00)	10.1227	(3,023.98)	(3,036.82)	0.0000	4.3300	(2,072.3753)	0.0000	0.3637	(1.7482)	0.0000	1	(1.3845)	01/06/2025
603392.SH	12/30/2024	SDB3260123644	(1,800.00)	10.1227	(18,143.90)	(18,220.89)	0.0000	4.3300	(2,072.3753)	0.0000	2.1823	(10.4890)	0.0000	1	(8.3067)	01/06/2025
603392.SH	12/30/2024	SDB3260123644	(1,500.00)	10.1227	(15,119.92)	(15,184.08)	0.0000	4.3300	(2,072.3753)	0.0000	1.8186	(8.7409)	0.0000	1	(6.9223)	01/06/2025
603392.SH	12/27/2024	SDB3260123644	(2,400.00)	10.4406	(25,119.53)	(25,057.47)	0.0000	4.3300	(2,072.3753)	0.0000	9.0640	(43.2737)	0.0000	3	(34.2098)	01/06/2025
603392.SH	12/27/2024	SDB3260123644	(5,000.00)	10.4406	(52,151.39)	(52,203.07)	0.0000	4.3300	(2,072.3753)	0.0000	18.8180	(90.1536)	0.0000	3	(71.3357)	01/06/2025
603392.SH	12/27/2024	SDB3260123644	(11,100.00)	10.4406	(116,146.73)	(115,890.80)	0.0000	4.3300	(2,072.3753)	0.0000	41.9096	(200.1410)	0.0000	3	(158.2314)	01/06/2025
603392.SH	12/27/2024	SDB3260123644	(6,500.00)	10.4406	(68,739.23)	(67,863.98)	0.0000	4.3300	(2,072.3753)	0.0000	24.8034	(117.1997)	0.0000	3	(92.3963)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
BEIJING WANTAI BIOLOGICAL PHARMACY ENTERPRISECO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603392.SH	12/27/2024	SDB3260123644	(900.00)	10.4406	(9,380.82)	(9,396.55)	0.0000	4.3300	(2,072.3753)	0.0000	3.3849	(16.2277)	0.0000	3	(12.8427)	01/06/2025
603392.SH	12/27/2024	SDB3260123644	(100.00)	10.4406	(1,057.13)	(1,044.06)	0.0000	4.3300	(2,072.3753)	0.0000	0.3814	(1.8031)	0.0000	3	(1.4216)	01/06/2025
603392.SH	12/27/2024	SDB3260123644	(100.00)	10.4406	(1,007.99)	(1,044.06)	0.0000	4.3300	(2,072.3753)	0.0000	0.3637	(1.8031)	0.0000	3	(1.4394)	01/06/2025
603392.SH	12/27/2024	SDB3260123644	(200.00)	10.4406	(2,015.99)	(2,088.12)	0.0000	4.3300	(2,072.3753)	0.0000	0.7274	(3.6061)	0.0000	3	(2.8787)	01/06/2025
603392.SH	12/27/2024	SDB3260123644	(300.00)	10.4406	(3,023.98)	(3,132.18)	0.0000	4.3300	(2,072.3753)	0.0000	1.0912	(5.4092)	0.0000	3	(4.3181)	01/06/2025
603392.SH	12/27/2024	SDB3260123644	(500.00)	10.4406	(5,039.97)	(5,220.31)	0.0000	4.3300	(2,072.3753)	0.0000	1.8186	(9.0154)	0.0000	3	(7.1968)	01/06/2025
603392.SH	12/27/2024	SDB3260123644	(300.00)	10.4406	(3,023.98)	(3,132.18)	0.0000	4.3300	(2,072.3753)	0.0000	1.0912	(5.4092)	0.0000	3	(4.3181)	01/06/2025
603392.SH	12/27/2024	SDB3260123644	(1,600.00)	10.4406	(16,127.91)	(16,704.98)	0.0000	4.3300	(2,072.3753)	0.0000	5.8195	(28.8492)	0.0000	3	(23.0297)	01/06/2025
603392.SH	12/27/2024	SDB3260123644	(100.00)	10.4406	(1,007.99)	(1,044.06)	0.0000	4.3300	(2,072.3753)	0.0000	0.3637	(1.8031)	0.0000	3	(1.4394)	01/06/2025
603392.SH	12/27/2024	SDB3260123644	(500.00)	10.4406	(5,039.97)	(5,220.31)	0.0000	4.3300	(2,072.3753)	0.0000	1.8186	(9.0154)	0.0000	3	(7.1968)	01/06/2025
603392.SH	12/27/2024	SDB3260123644	(300.00)	10.4406	(3,023.98)	(3,132.18)	0.0000	4.3300	(2,072.3753)	0.0000	1.0912	(5.4092)	0.0000	3	(4.3181)	01/06/2025
603392.SH	12/27/2024	SDB3260123644	(1,700.00)	10.4406	(17,135.91)	(17,749.04)	0.0000	4.3300	(2,072.3753)	0.0000	6.1832	(30.6522)	0.0000	3	(24.4690)	01/06/2025
603392.SH	12/27/2024	SDB3260123644	(700.00)	10.4406	(7,055.96)	(7,308.43)	0.0000	4.3300	(2,072.3753)	0.0000	2.5460	(12.6215)	0.0000	3	(10.0755)	01/06/2025
603392.SH	12/27/2024	SDB3260123644	(1,200.00)	10.4406	(12,095.94)	(12,528.74)	0.0000	4.3300	(2,072.3753)	0.0000	4.3646	(21.6369)	0.0000	3	(17.2723)	01/06/2025
603392.SH	12/27/2024	SDB3260123644	(700.00)	10.4406	(7,055.96)	(7,308.43)	0.0000	4.3300	(2,072.3753)	0.0000	2.5460	(12.6215)	0.0000	3	(10.0755)	01/06/2025
603392.SH	12/27/2024	SDB3260123644	(100.00)	10.4406	(1,007.99)	(1,044.06)	0.0000	4.3300	(2,072.3753)	0.0000	0.3637	(1.8031)	0.0000	3	(1.4394)	01/06/2025
603392.SH	12/27/2024	SDB3260123644	(200.00)	10.4406	(2,015.99)	(2,088.12)	0.0000	4.3300	(2,072.3753)	0.0000	0.7274	(3.6061)	0.0000	3	(2.8787)	01/06/2025
603392.SH	12/27/2024	SDB3260123644	(300.00)	10.4406	(3,023.98)	(3,132.18)	0.0000	4.3300	(2,072.3753)	0.0000	1.0912	(5.4092)	0.0000	3	(4.3181)	01/06/2025
603392.SH	12/27/2024	SDB3260123644	(1,800.00)	10.4406	(18,143.90)	(18,793.10)	0.0000	4.3300	(2,072.3753)	0.0000	6.5469	(32.4553)	0.0000	3	(25.9084)	01/06/2025
603392.SH	12/27/2024	SDB3260123644	(1,500.00)	10.4406	(15,119.92)	(15,660.92)	0.0000	4.3300	(2,072.3753)	0.0000	5.4558	(27.0461)	0.0000	3	(21.5903)	01/06/2025
603392.SH	12/26/2024	SDB3260123644	(2,400.00)	10.3035	(25,119.53)	(24,728.46)	0.0000	4.3300	(2,072.3753)	0.0000	3.0213	(14.2352)	0.0000	1	(11.2139)	01/06/2025
603392.SH	12/26/2024	SDB3260123644	(5,000.00)	10.3035	(52,151.39)	(51,517.64)	0.0000	4.3300	(2,072.3753)	0.0000	6.2727	(29.6566)	0.0000	1	(23.3840)	01/06/2025
603392.SH	12/26/2024	SDB3260123644	(11,100.00)	10.3035	(116,146.73)	(114,369.15)	0.0000	4.3300	(2,072.3753)	0.0000	13.9699	(65.8377)	0.0000	1	(51.8679)	01/06/2025
603392.SH	12/26/2024	SDB3260123644	(6,500.00)	10.3035	(68,739.23)	(66,972.93)	0.0000	4.3300	(2,072.3753)	0.0000	8.2678	(38.5536)	0.0000	1	(30.2858)	01/06/2025
603392.SH	12/26/2024	SDB3260123644	(900.00)	10.3035	(9,380.82)	(9,273.17)	0.0000	4.3300	(2,072.3753)	0.0000	1.1283	(5.3382)	0.0000	1	(4.2099)	01/06/2025
603392.SH	12/26/2024	SDB3260123644	(100.00)	10.3035	(1,057.13)	(1,030.35)	0.0000	4.3300	(2,072.3753)	0.0000	0.1271	(0.5931)	0.0000	1	(0.4660)	01/06/2025
603392.SH	12/26/2024	SDB3260123644	(100.00)	10.3035	(1,007.99)	(1,030.35)	0.0000	4.3300	(2,072.3753)	0.0000	0.1212	(0.5931)	0.0000	1	(0.4719)	01/06/2025
603392.SH	12/26/2024	SDB3260123644	(200.00)	10.3035	(2,015.99)	(2,060.71)	0.0000	4.3300	(2,072.3753)	0.0000	0.2425	(1.1863)	0.0000	1	(0.9438)	01/06/2025
603392.SH	12/26/2024	SDB3260123644	(300.00)	10.3035	(3,023.98)	(3,091.06)	0.0000	4.3300	(2,072.3753)	0.0000	0.3637	(1.7794)	0.0000	1	(1.4157)	01/06/2025
603392.SH	12/26/2024	SDB3260123644	(500.00)	10.3035	(5,039.97)	(5,151.76)	0.0000	4.3300	(2,072.3753)	0.0000	0.6062	(2.9657)	0.0000	1	(2.3595)	01/06/2025
603392.SH	12/26/2024	SDB3260123644	(300.00)	10.3035	(3,023.98)	(3,091.06)	0.0000	4.3300	(2,072.3753)	0.0000	0.3637	(1.7794)	0.0000	1	(1.4157)	01/06/2025
603392.SH	12/26/2024	SDB3260123644	(1,600.00)	10.3035	(16,127.91)	(16,485.64)	0.0000	4.3300	(2,072.3753)	0.0000	1.9398	(9.4901)	0.0000	1	(7.5503)	01/06/2025
603392.SH	12/26/2024	SDB3260123644	(100.00)	10.3035	(1,007.99)	(1,030.35)	0.0000	4.3300	(2,072.3753)	0.0000	0.1212	(0.5931)	0.0000	1	(0.4719)	01/06/2025
603392.SH	12/26/2024	SDB3260123644	(500.00)	10.3035	(5,039.97)	(5,151.76)	0.0000	4.3300	(2,072.3753)	0.0000	0.6062	(2.9657)	0.0000	1	(2.3595)	01/06/2025
603392.SH	12/26/2024	SDB3260123644	(300.00)	10.3035	(3,023.98)	(3,091.06)	0.0000	4.3300	(2,072.3753)	0.0000	0.3637	(1.7794)	0.0000	1	(1.4157)	01/06/2025
603392.SH	12/26/2024	SDB3260123644	(1,700.00)	10.3035	(17,135.91)	(17,516.00)	0.0000	4.3300	(2,072.3753)	0.0000	2.0611	(10.0833)	0.0000	1	(8.0222)	01/06/2025
603392.SH	12/26/2024	SDB3260123644	(700.00)	10.3035	(7,055.96)	(7,212.47)	0.0000	4.3300	(2,072.3753)	0.0000	0.8487	(4.1519)	0.0000	1	(3.3033)	01/06/2025
603392.SH	12/26/2024	SDB3260123644	(1,200.00)	10.3035	(12,095.94)	(12,364.23)	0.0000	4.3300	(2,072.3753)	0.0000	1.4549	(7.1176)	0.0000	1	(5.6627)	01/06/2025
603392.SH	12/26/2024	SDB3260123644	(700.00)	10.3035	(7,055.96)	(7,212.47)	0.0000	4.3300	(2,072.3753)	0.0000	0.8487	(4.1519)	0.0000	1	(3.3033)	01/06/2025
603392.SH	12/26/2024	SDB3260123644	(100.00)	10.3035	(1,007.99)	(1,030.35)	0.0000	4.3300	(2,072.3753)	0.0000	0.1212	(0.5931)	0.0000	1	(0.4719)	01/06/2025
603392.SH	12/26/2024	SDB3260123644	(200.00)	10.3035	(2,015.99)	(2,060.71)	0.0000	4.3300	(2,072.3753)	0.0000	0.2425	(1.1863)	0.0000	1	(0.9438)	01/06/2025
603392.SH	12/26/2024	SDB3260123644	(300.00)	10.3035	(3,023.98)	(3,091.06)	0.0000	4.3300	(2,072.3753)	0.0000	0.3637	(1.7794)	0.0000	1	(1.4157)	01/06/2025
603392.SH	12/26/2024	SDB3260123644	(1,800.00)	10.3035	(18,143.90)	(18,546.35)	0.0000	4.3300	(2,072.3753)	0.0000	2.1823	(10.6764)	0.0000	1	(8.4941)	01/06/2025
603392.SH	12/26/2024	SDB3260123644	(1,500.00)	10.3035	(15,119.92)	(15,455.29)	0.0000	4.3300	(2,072.3753)	0.0000	1.8186	(8.8970)	0.0000	1	(7.0784)	01/06/2025
603392.SH	12/24/2024	SDB3260123644	(2,400.00)	10.3035	(25,119.53)	(24,728.46)	0.0000	4.3300	(2,072.3753)	0.0000	6.0426	(28.4704)	0.0000	2	(22.4277)	01/06/2025
603392.SH	12/24/2024	SDB3260123644	(5,000.00)	10.3035	(52,151.39)	(51,517.64)	0.0000	4.3300	(2,072.3753)	0.0000	12.5453	(59.3133)	0.0000	2	(46.7680)	01/06/2025
603392.SH	12/24/2024	SDB3260123644	(11,100.00)	10.3035	(116,146.73)	(114,369.15)	0.0000	4.3300	(2,072.3753)	0.0000	27.9397	(131.6754)	0.0000	2	(103.7357)	01/06/2025
603392.SH	12/24/2024	SDB3260123644	(6,500.00)	10.3035	(68,739.23)	(66,972.93)	0.0000	4.3300	(2,072.3753)	0.0000	16.5356	(77.1072)	0.0000	2	(60.5716)	01/06/2025
603392.SH	12/24/2024	SDB3260123644	(900.00)	10.3035	(9,380.82)	(9,273.17)	0.0000	4.3300	(2,072.3753)	0.0000	2.2566	(10.6764)	0.0000	2	(8.4198)	01/06/2025
603392.SH	12/24/2024	SDB3260123644	(100.00)	10.3035	(1,057.13)	(1,030.35)	0.0000	4.3300	(2,072.3753)	0.0000	0.2543	(1.1863)	0.0000	2	(0.9320)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
BEIJING WANTAI BIOLOGICAL PHARMACY ENTERPRISECO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603392.SH	12/24/2024	SDB3260123644	(100.00)	10.3035	(1,007.99)	(1,030.35)	0.0000	4.3300	(2,072.3753)	0.0000	0.2425	(1.1863)	0.0000	2	(0.9438)	01/06/2025
603392.SH	12/24/2024	SDB3260123644	(200.00)	10.3035	(2,015.99)	(2,060.71)	0.0000	4.3300	(2,072.3753)	0.0000	0.4850	(2.3725)	0.0000	2	(1.8876)	01/06/2025
603392.SH	12/24/2024	SDB3260123644	(300.00)	10.3035	(3,023.98)	(3,091.06)	0.0000	4.3300	(2,072.3753)	0.0000	0.7274	(3.5588)	0.0000	2	(2.8314)	01/06/2025
603392.SH	12/24/2024	SDB3260123644	(500.00)	10.3035	(5,039.97)	(5,151.76)	0.0000	4.3300	(2,072.3753)	0.0000	1.2124	(5.9313)	0.0000	2	(4.7189)	01/06/2025
603392.SH	12/24/2024	SDB3260123644	(300.00)	10.3035	(3,023.98)	(3,091.06)	0.0000	4.3300	(2,072.3753)	0.0000	0.7274	(3.5588)	0.0000	2	(2.8314)	01/06/2025
603392.SH	12/24/2024	SDB3260123644	(1,600.00)	10.3035	(16,127.91)	(16,485.64)	0.0000	4.3300	(2,072.3753)	0.0000	3.8797	(18.9802)	0.0000	2	(15.1006)	01/06/2025
603392.SH	12/24/2024	SDB3260123644	(100.00)	10.3035	(1,007.99)	(1,030.35)	0.0000	4.3300	(2,072.3753)	0.0000	0.2425	(1.1863)	0.0000	2	(0.9438)	01/06/2025
603392.SH	12/24/2024	SDB3260123644	(500.00)	10.3035	(5,039.97)	(5,151.76)	0.0000	4.3300	(2,072.3753)	0.0000	1.2124	(5.9313)	0.0000	2	(4.7189)	01/06/2025
603392.SH	12/24/2024	SDB3260123644	(300.00)	10.3035	(3,023.98)	(3,091.06)	0.0000	4.3300	(2,072.3753)	0.0000	0.7274	(3.5588)	0.0000	2	(2.8314)	01/06/2025
603392.SH	12/24/2024	SDB3260123644	(1,700.00)	10.3035	(17,135.91)	(17,516.00)	0.0000	4.3300	(2,072.3753)	0.0000	4.1221	(20.1665)	0.0000	2	(16.0444)	01/06/2025
603392.SH	12/24/2024	SDB3260123644	(700.00)	10.3035	(7,055.96)	(7,212.47)	0.0000	4.3300	(2,072.3753)	0.0000	1.6974	(8.3039)	0.0000	2	(6.6065)	01/06/2025
603392.SH	12/24/2024	SDB3260123644	(1,200.00)	10.3035	(12,095.94)	(12,364.23)	0.0000	4.3300	(2,072.3753)	0.0000	2.9097	(14.2352)	0.0000	2	(11.3254)	01/06/2025
603392.SH	12/24/2024	SDB3260123644	(700.00)	10.3035	(7,055.96)	(7,212.47)	0.0000	4.3300	(2,072.3753)	0.0000	1.6974	(8.3039)	0.0000	2	(6.6065)	01/06/2025
603392.SH	12/24/2024	SDB3260123644	(100.00)	10.3035	(1,007.99)	(1,030.35)	0.0000	4.3300	(2,072.3753)	0.0000	0.2425	(1.1863)	0.0000	2	(0.9438)	01/06/2025
603392.SH	12/24/2024	SDB3260123644	(200.00)	10.3035	(2,015.99)	(2,060.71)	0.0000	4.3300	(2,072.3753)	0.0000	0.4850	(2.3725)	0.0000	2	(1.8876)	01/06/2025
603392.SH	12/24/2024	SDB3260123644	(300.00)	10.3035	(3,023.98)	(3,091.06)	0.0000	4.3300	(2,072.3753)	0.0000	0.7274	(3.5588)	0.0000	2	(2.8314)	01/06/2025
603392.SH	12/24/2024	SDB3260123644	(1,800.00)	10.3035	(18,143.90)	(18,546.35)	0.0000	4.3300	(2,072.3753)	0.0000	4.3646	(21.3528)	0.0000	2	(16.9882)	01/06/2025
603392.SH	12/24/2024	SDB3260123644	(1,500.00)	10.3035	(15,119.92)	(15,455.29)	0.0000	4.3300	(2,072.3753)	0.0000	3.6372	(17.7940)	0.0000	2	(14.1568)	01/06/2025
603392.SH	12/23/2024	SDB3260123644	(2,400.00)	10.3835	(25,119.53)	(24,920.44)	0.0000	4.3300	(2,072.3753)	0.0000	3.0213	(14.3457)	0.0000	1	(11.3244)	01/06/2025
603392.SH	12/23/2024	SDB3260123644	(5,000.00)	10.3835	(52,151.39)	(51,917.59)	0.0000	4.3300	(2,072.3753)	0.0000	6.2727	(29.8869)	0.0000	1	(23.6142)	01/06/2025
603392.SH	12/23/2024	SDB3260123644	(11,100.00)	10.3835	(116,146.73)	(115,257.05)	0.0000	4.3300	(2,072.3753)	0.0000	13.9699	(66.3489)	0.0000	1	(52.3790)	01/06/2025
603392.SH	12/23/2024	SDB3260123644	(6,500.00)	10.3835	(68,739.23)	(67,492.87)	0.0000	4.3300	(2,072.3753)	0.0000	8.2678	(38.8529)	0.0000	1	(30.5851)	01/06/2025
603392.SH	12/23/2024	SDB3260123644	(900.00)	10.3835	(9,380.82)	(9,345.17)	0.0000	4.3300	(2,072.3753)	0.0000	1.1283	(5.3796)	0.0000	1	(4.2513)	01/06/2025
603392.SH	12/23/2024	SDB3260123644	(100.00)	10.3835	(1,057.13)	(1,038.35)	0.0000	4.3300	(2,072.3753)	0.0000	0.1271	(0.5977)	0.0000	1	(0.4706)	01/06/2025
603392.SH	12/23/2024	SDB3260123644	(100.00)	10.3835	(1,007.99)	(1,038.35)	0.0000	4.3300	(2,072.3753)	0.0000	0.1212	(0.5977)	0.0000	1	(0.4765)	01/06/2025
603392.SH	12/23/2024	SDB3260123644	(200.00)	10.3835	(2,015.99)	(2,076.70)	0.0000	4.3300	(2,072.3753)	0.0000	0.2425	(1.1955)	0.0000	1	(0.9530)	01/06/2025
603392.SH	12/23/2024	SDB3260123644	(300.00)	10.3835	(3,023.98)	(3,115.06)	0.0000	4.3300	(2,072.3753)	0.0000	0.3637	(1.7932)	0.0000	1	(1.4295)	01/06/2025
603392.SH	12/23/2024	SDB3260123644	(500.00)	10.3835	(5,039.97)	(5,191.76)	0.0000	4.3300	(2,072.3753)	0.0000	0.6062	(2.9887)	0.0000	1	(2.3825)	01/06/2025
603392.SH	12/23/2024	SDB3260123644	(300.00)	10.3835	(3,023.98)	(3,115.06)	0.0000	4.3300	(2,072.3753)	0.0000	0.3637	(1.7932)	0.0000	1	(1.4295)	01/06/2025
603392.SH	12/23/2024	SDB3260123644	(1,600.00)	10.3835	(16,127.91)	(16,613.63)	0.0000	4.3300	(2,072.3753)	0.0000	1.9398	(9.5638)	0.0000	1	(7.6240)	01/06/2025
603392.SH	12/23/2024	SDB3260123644	(100.00)	10.3835	(1,007.99)	(1,038.35)	0.0000	4.3300	(2,072.3753)	0.0000	0.1212	(0.5977)	0.0000	1	(0.4765)	01/06/2025
603392.SH	12/23/2024	SDB3260123644	(500.00)	10.3835	(5,039.97)	(5,191.76)	0.0000	4.3300	(2,072.3753)	0.0000	0.6062	(2.9887)	0.0000	1	(2.3825)	01/06/2025
603392.SH	12/23/2024	SDB3260123644	(300.00)	10.3835	(3,023.98)	(3,115.06)	0.0000	4.3300	(2,072.3753)	0.0000	0.3637	(1.7932)	0.0000	1	(1.4295)	01/06/2025
603392.SH	12/23/2024	SDB3260123644	(1,700.00)	10.3835	(17,135.91)	(17,651.98)	0.0000	4.3300	(2,072.3753)	0.0000	2.0611	(10.1615)	0.0000	1	(8.1005)	01/06/2025
603392.SH	12/23/2024	SDB3260123644	(700.00)	10.3835	(7,055.96)	(7,268.46)	0.0000	4.3300	(2,072.3753)	0.0000	0.8487	(4.1842)	0.0000	1	(3.3355)	01/06/2025
603392.SH	12/23/2024	SDB3260123644	(1,200.00)	10.3835	(12,095.94)	(12,460.22)	0.0000	4.3300	(2,072.3753)	0.0000	1.4549	(7.1728)	0.0000	1	(5.7180)	01/06/2025
603392.SH	12/23/2024	SDB3260123644	(700.00)	10.3835	(7,055.96)	(7,268.46)	0.0000	4.3300	(2,072.3753)	0.0000	0.8487	(4.1842)	0.0000	1	(3.3355)	01/06/2025
603392.SH	12/23/2024	SDB3260123644	(100.00)	10.3835	(1,007.99)	(1,038.35)	0.0000	4.3300	(2,072.3753)	0.0000	0.1212	(0.5977)	0.0000	1	(0.4765)	01/06/2025
603392.SH	12/23/2024	SDB3260123644	(200.00)	10.3835	(2,015.99)	(2,076.70)	0.0000	4.3300	(2,072.3753)	0.0000	0.2425	(1.1955)	0.0000	1	(0.9530)	01/06/2025
603392.SH	12/23/2024	SDB3260123644	(300.00)	10.3835	(3,023.98)	(3,115.06)	0.0000	4.3300	(2,072.3753)	0.0000	0.3637	(1.7932)	0.0000	1	(1.4295)	01/06/2025
603392.SH	12/23/2024	SDB3260123644	(1,800.00)	10.3835	(18,143.90)	(18,690.33)	0.0000	4.3300	(2,072.3753)	0.0000	2.1823	(10.7593)	0.0000	1	(8.5770)	01/06/2025
603392.SH	12/23/2024	SDB3260123644	(1,500.00)	10.3835	(15,119.92)	(15,575.28)	0.0000	4.3300	(2,072.3753)	0.0000	1.8186	(8.9661)	0.0000	1	(7.1475)	01/06/2025
603392.SH	12/20/2024	SDB3260123644	(2,400.00)	10.2237	(25,119.53)	(24,536.98)	0.0000	4.3300	(2,072.3753)	0.0000	9.0640	(42.3749)	0.0000	3	(33.3109)	01/06/2025
603392.SH	12/20/2024	SDB3260123644	(5,000.00)	10.2237	(52,151.39)	(51,118.72)	0.0000	4.3300	(2,072.3753)	0.0000	18.8180	(88.2810)	0.0000	3	(69.4630)	01/06/2025
603392.SH	12/20/2024	SDB3260123644	(11,100.00)	10.2237	(116,146.73)	(113,483.55)	0.0000	4.3300	(2,072.3753)	0.0000	41.9096	(195.9838)	0.0000	3	(154.0741)	01/06/2025
603392.SH	12/20/2024	SDB3260123644	(6,500.00)	10.2237	(68,739.23)	(66,454.33)	0.0000	4.3300	(2,072.3753)	0.0000	24.8034	(114.7653)	0.0000	3	(89.9619)	01/06/2025
603392.SH	12/20/2024	SDB3260123644	(900.00)	10.2237	(9,380.82)	(9,201.37)	0.0000	4.3300	(2,072.3753)	0.0000	3.3849	(15.8906)	0.0000	3	(12.5057)	01/06/2025
603392.SH	12/20/2024	SDB3260123644	(100.00)	10.2237	(1,057.13)	(1,022.37)	0.0000	4.3300	(2,072.3753)	0.0000	0.3814	(1.7656)	0.0000	3	(1.3842)	01/06/2025
603392.SH	12/20/2024	SDB3260123644	(100.00)	10.2237	(1,007.99)	(1,022.37)	0.0000	4.3300	(2,072.3753)	0.0000	0.3637	(1.7656)	0.0000	3	(1.4019)	01/06/2025
603392.SH	12/20/2024	SDB3260123644	(200.00)	10.2237	(2,015.99)	(2,044.75)	0.0000	4.3300	(2,072.3753)	0.0000	0.7274	(3.5312)	0.0000	3	(2.8038)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
BEIJING WANTAI BIOLOGICAL PHARMACY ENTERPRISECO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603392.SH	12/20/2024	SDB3260123644	(300.00)	10.2237	(3,023.98)	(3,067.12)	0.0000	4.3300	(2,072.3753)	0.0000	1.0912	(5.2969)	0.0000	3	(4.2057)	01/06/2025
603392.SH	12/20/2024	SDB3260123644	(500.00)	10.2237	(5,039.97)	(5,111.87)	0.0000	4.3300	(2,072.3753)	0.0000	1.8186	(8.8281)	0.0000	3	(7.0095)	01/06/2025
603392.SH	12/20/2024	SDB3260123644	(300.00)	10.2237	(3,023.98)	(3,067.12)	0.0000	4.3300	(2,072.3753)	0.0000	1.0912	(5.2969)	0.0000	3	(4.2057)	01/06/2025
603392.SH	12/20/2024	SDB3260123644	(1,600.00)	10.2237	(16,127.91)	(16,357.99)	0.0000	4.3300	(2,072.3753)	0.0000	5.8195	(28.2499)	0.0000	3	(22.4304)	01/06/2025
603392.SH	12/20/2024	SDB3260123644	(100.00)	10.2237	(1,007.99)	(1,022.37)	0.0000	4.3300	(2,072.3753)	0.0000	0.3637	(1.7656)	0.0000	3	(1.4019)	01/06/2025
603392.SH	12/20/2024	SDB3260123644	(500.00)	10.2237	(5,039.97)	(5,111.87)	0.0000	4.3300	(2,072.3753)	0.0000	1.8186	(8.8281)	0.0000	3	(7.0095)	01/06/2025
603392.SH	12/20/2024	SDB3260123644	(300.00)	10.2237	(3,023.98)	(3,067.12)	0.0000	4.3300	(2,072.3753)	0.0000	1.0912	(5.2969)	0.0000	3	(4.2057)	01/06/2025
603392.SH	12/20/2024	SDB3260123644	(1,700.00)	10.2237	(17,135.91)	(17,380.36)	0.0000	4.3300	(2,072.3753)	0.0000	6.1832	(30.0155)	0.0000	3	(23.8323)	01/06/2025
603392.SH	12/20/2024	SDB3260123644	(700.00)	10.2237	(7,055.96)	(7,156.62)	0.0000	4.3300	(2,072.3753)	0.0000	2.5460	(12.3593)	0.0000	3	(9.8133)	01/06/2025
603392.SH	12/20/2024	SDB3260123644	(1,200.00)	10.2237	(12,095.94)	(12,268.49)	0.0000	4.3300	(2,072.3753)	0.0000	4.3646	(21.1874)	0.0000	3	(16.8228)	01/06/2025
603392.SH	12/20/2024	SDB3260123644	(700.00)	10.2237	(7,055.96)	(7,156.62)	0.0000	4.3300	(2,072.3753)	0.0000	2.5460	(12.3593)	0.0000	3	(9.8133)	01/06/2025
603392.SH	12/20/2024	SDB3260123644	(100.00)	10.2237	(1,007.99)	(1,022.37)	0.0000	4.3300	(2,072.3753)	0.0000	0.3637	(1.7656)	0.0000	3	(1.4019)	01/06/2025
603392.SH	12/20/2024	SDB3260123644	(200.00)	10.2237	(2,015.99)	(2,044.75)	0.0000	4.3300	(2,072.3753)	0.0000	0.7274	(3.5312)	0.0000	3	(2.8038)	01/06/2025
603392.SH	12/20/2024	SDB3260123644	(300.00)	10.2237	(3,023.98)	(3,067.12)	0.0000	4.3300	(2,072.3753)	0.0000	1.0912	(5.2969)	0.0000	3	(4.2057)	01/06/2025
603392.SH	12/20/2024	SDB3260123644	(1,800.00)	10.2237	(18,143.90)	(18,402.74)	0.0000	4.3300	(2,072.3753)	0.0000	6.5469	(31.7811)	0.0000	3	(25.2342)	01/06/2025
603392.SH	12/20/2024	SDB3260123644	(1,500.00)	10.2237	(15,119.92)	(15,335.61)	0.0000	4.3300	(2,072.3753)	0.0000	5.4558	(26.4843)	0.0000	3	(21.0285)	01/06/2025
603392.SH	12/19/2024	SDB3260123644	(2,400.00)	10.2644	(25,119.53)	(24,634.47)	0.0000	4.5800	(2,072.3753)	0.0000	3.1958	(14.1811)	0.0000	1	(10.9853)	01/06/2025
603392.SH	12/19/2024	SDB3260123644	(5,000.00)	10.2644	(52,151.39)	(51,321.81)	0.0000	4.5800	(2,072.3753)	0.0000	6.6348	(29.5439)	0.0000	1	(22.9091)	01/06/2025
603392.SH	12/19/2024	SDB3260123644	(11,100.00)	10.2644	(116,146.73)	(113,934.42)	0.0000	4.5800	(2,072.3753)	0.0000	14.7764	(65.5875)	0.0000	1	(50.8110)	01/06/2025
603392.SH	12/19/2024	SDB3260123644	(6,500.00)	10.2644	(68,739.23)	(66,718.35)	0.0000	4.5800	(2,072.3753)	0.0000	8.7452	(38.4071)	0.0000	1	(29.6619)	01/06/2025
603392.SH	12/19/2024	SDB3260123644	(900.00)	10.2644	(9,380.82)	(9,237.93)	0.0000	4.5800	(2,072.3753)	0.0000	1.1934	(5.3179)	0.0000	1	(4.1245)	01/06/2025
603392.SH	12/19/2024	SDB3260123644	(100.00)	10.2644	(1,057.13)	(1,026.44)	0.0000	4.5800	(2,072.3753)	0.0000	0.1345	(0.5909)	0.0000	1	(0.4564)	01/06/2025
603392.SH	12/19/2024	SDB3260123644	(100.00)	10.2644	(1,007.99)	(1,026.44)	0.0000	4.5800	(2,072.3753)	0.0000	0.1282	(0.5909)	0.0000	1	(0.4626)	01/06/2025
603392.SH	12/19/2024	SDB3260123644	(200.00)	10.2644	(2,015.99)	(2,052.87)	0.0000	4.5800	(2,072.3753)	0.0000	0.2565	(1.1818)	0.0000	1	(0.9253)	01/06/2025
603392.SH	12/19/2024	SDB3260123644	(300.00)	10.2644	(3,023.98)	(3,079.31)	0.0000	4.5800	(2,072.3753)	0.0000	0.3847	(1.7726)	0.0000	1	(1.3879)	01/06/2025
603392.SH	12/19/2024	SDB3260123644	(500.00)	10.2644	(5,039.97)	(5,132.18)	0.0000	4.5800	(2,072.3753)	0.0000	0.6412	(2.9544)	0.0000	1	(2.3132)	01/06/2025
603392.SH	12/19/2024	SDB3260123644	(300.00)	10.2644	(3,023.98)	(3,079.31)	0.0000	4.5800	(2,072.3753)	0.0000	0.3847	(1.7726)	0.0000	1	(1.3879)	01/06/2025
603392.SH	12/19/2024	SDB3260123644	(1,600.00)	10.2644	(16,127.91)	(16,422.98)	0.0000	4.5800	(2,072.3753)	0.0000	2.0518	(9.4540)	0.0000	1	(7.4022)	01/06/2025
603392.SH	12/19/2024	SDB3260123644	(100.00)	10.2644	(1,007.99)	(1,026.44)	0.0000	4.5800	(2,072.3753)	0.0000	0.1282	(0.5909)	0.0000	1	(0.4626)	01/06/2025
603392.SH	12/19/2024	SDB3260123644	(500.00)	10.2644	(5,039.97)	(5,132.18)	0.0000	4.5800	(2,072.3753)	0.0000	0.6412	(2.9544)	0.0000	1	(2.3132)	01/06/2025
603392.SH	12/19/2024	SDB3260123644	(300.00)	10.2644	(3,023.98)	(3,079.31)	0.0000	4.5800	(2,072.3753)	0.0000	0.3847	(1.7726)	0.0000	1	(1.3879)	01/06/2025
603392.SH	12/19/2024	SDB3260123644	(1,700.00)	10.2644	(17,135.91)	(17,449.42)	0.0000	4.5800	(2,072.3753)	0.0000	2.1801	(10.0449)	0.0000	1	(7.8649)	01/06/2025
603392.SH	12/19/2024	SDB3260123644	(700.00)	10.2644	(7,055.96)	(7,185.05)	0.0000	4.5800	(2,072.3753)	0.0000	0.8977	(4.1361)	0.0000	1	(3.2385)	01/06/2025
603392.SH	12/19/2024	SDB3260123644	(1,200.00)	10.2644	(12,095.94)	(12,317.23)	0.0000	4.5800	(2,072.3753)	0.0000	1.5389	(7.0905)	0.0000	1	(5.5517)	01/06/2025
603392.SH	12/19/2024	SDB3260123644	(700.00)	10.2644	(7,055.96)	(7,185.05)	0.0000	4.5800	(2,072.3753)	0.0000	0.8977	(4.1361)	0.0000	1	(3.2385)	01/06/2025
603392.SH	12/19/2024	SDB3260123644	(100.00)	10.2644	(1,007.99)	(1,026.44)	0.0000	4.5800	(2,072.3753)	0.0000	0.1282	(0.5909)	0.0000	1	(0.4626)	01/06/2025
603392.SH	12/19/2024	SDB3260123644	(200.00)	10.2644	(2,015.99)	(2,052.87)	0.0000	4.5800	(2,072.3753)	0.0000	0.2565	(1.1818)	0.0000	1	(0.9253)	01/06/2025
603392.SH	12/19/2024	SDB3260123644	(300.00)	10.2644	(3,023.98)	(3,079.31)	0.0000	4.5800	(2,072.3753)	0.0000	0.3847	(1.7726)	0.0000	1	(1.3879)	01/06/2025
603392.SH	12/19/2024	SDB3260123644	(1,800.00)	10.2644	(18,143.90)	(18,475.85)	0.0000	4.5800	(2,072.3753)	0.0000	2.3083	(10.6358)	0.0000	1	(8.3275)	01/06/2025
603392.SH	12/19/2024	SDB3260123644	(1,500.00)	10.2644	(15,119.92)	(15,396.54)	0.0000	4.5800	(2,072.3753)	0.0000	1.9236	(8.8632)	0.0000	1	(6.9396)	01/06/2025
603392.SH	12/18/2024	SDB3260123644	(2,400.00)	10.3407	(25,119.53)	(24,817.76)	0.0000	4.5800	(2,072.3753)	0.0000	3.1958	(14.2866)	0.0000	1	(11.0908)	01/06/2025
603392.SH	12/18/2024	SDB3260123644	(5,000.00)	10.3407	(52,151.39)	(51,703.68)	0.0000	4.5800	(2,072.3753)	0.0000	6.6348	(29.7637)	0.0000	1	(23.1289)	01/06/2025
603392.SH	12/18/2024	SDB3260123644	(11,100.00)	10.3407	(116,146.73)	(114,782.16)	0.0000	4.5800	(2,072.3753)	0.0000	14.7764	(66.0755)	0.0000	1	(51.2990)	01/06/2025
603392.SH	12/18/2024	SDB3260123644	(6,500.00)	10.3407	(68,739.23)	(67,214.78)	0.0000	4.5800	(2,072.3753)	0.0000	8.7452	(38.6928)	0.0000	1	(29.9477)	01/06/2025
603392.SH	12/18/2024	SDB3260123644	(900.00)	10.3407	(9,380.82)	(9,306.66)	0.0000	4.5800	(2,072.3753)	0.0000	1.1934	(5.3575)	0.0000	1	(4.1640)	01/06/2025
603392.SH	12/18/2024	SDB3260123644	(100.00)	10.3407	(1,057.13)	(1,034.07)	0.0000	4.5800	(2,072.3753)	0.0000	0.1345	(0.5953)	0.0000	1	(0.4608)	01/06/2025
603392.SH	12/18/2024	SDB3260123644	(100.00)	10.3407	(1,007.99)	(1,034.07)	0.0000	4.5800	(2,072.3753)	0.0000	0.1282	(0.5953)	0.0000	1	(0.4670)	01/06/2025
603392.SH	12/18/2024	SDB3260123644	(200.00)	10.3407	(2,015.99)	(2,068.15)	0.0000	4.5800	(2,072.3753)	0.0000	0.2565	(1.1905)	0.0000	1	(0.9341)	01/06/2025
603392.SH	12/18/2024	SDB3260123644	(300.00)	10.3407	(3,023.98)	(3,102.22)	0.0000	4.5800	(2,072.3753)	0.0000	0.3847	(1.7858)	0.0000	1	(1.4011)	01/06/2025
603392.SH	12/18/2024	SDB3260123644	(500.00)	10.3407	(5,039.97)	(5,170.37)	0.0000	4.5800	(2,072.3753)	0.0000	0.6412	(2.9764)	0.0000	1	(2.3352)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
BEIJING WANTAI BIOLOGICAL PHARMACY ENTERPRISECO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603392.SH	12/18/2024	SDB3260123644	(300.00)	10.3407	(3,023.98)	(3,102.22)	0.0000	4.5800	(2,072.3753)	0.0000	0.3847	(1.7858)	0.0000	1	(1.4011)	01/06/2025
603392.SH	12/18/2024	SDB3260123644	(1,600.00)	10.3407	(16,127.91)	(16,545.18)	0.0000	4.5800	(2,072.3753)	0.0000	2.0518	(9.5244)	0.0000	1	(7.4726)	01/06/2025
603392.SH	12/18/2024	SDB3260123644	(100.00)	10.3407	(1,007.99)	(1,034.07)	0.0000	4.5800	(2,072.3753)	0.0000	0.1282	(0.5953)	0.0000	1	(0.4670)	01/06/2025
603392.SH	12/18/2024	SDB3260123644	(500.00)	10.3407	(5,039.97)	(5,170.37)	0.0000	4.5800	(2,072.3753)	0.0000	0.6412	(2.9764)	0.0000	1	(2.3352)	01/06/2025
603392.SH	12/18/2024	SDB3260123644	(300.00)	10.3407	(3,023.98)	(3,102.22)	0.0000	4.5800	(2,072.3753)	0.0000	0.3847	(1.7858)	0.0000	1	(1.4011)	01/06/2025
603392.SH	12/18/2024	SDB3260123644	(1,700.00)	10.3407	(17,135.91)	(17,579.25)	0.0000	4.5800	(2,072.3753)	0.0000	2.1801	(10.1197)	0.0000	1	(7.9396)	01/06/2025
603392.SH	12/18/2024	SDB3260123644	(700.00)	10.3407	(7,055.96)	(7,238.51)	0.0000	4.5800	(2,072.3753)	0.0000	0.8977	(4.1669)	0.0000	1	(3.2692)	01/06/2025
603392.SH	12/18/2024	SDB3260123644	(1,200.00)	10.3407	(12,095.94)	(12,408.88)	0.0000	4.5800	(2,072.3753)	0.0000	1.5389	(7.1433)	0.0000	1	(5.6044)	01/06/2025
603392.SH	12/18/2024	SDB3260123644	(700.00)	10.3407	(7,055.96)	(7,238.51)	0.0000	4.5800	(2,072.3753)	0.0000	0.8977	(4.1669)	0.0000	1	(3.2692)	01/06/2025
603392.SH	12/18/2024	SDB3260123644	(100.00)	10.3407	(1,007.99)	(1,034.07)	0.0000	4.5800	(2,072.3753)	0.0000	0.1282	(0.5953)	0.0000	1	(0.4670)	01/06/2025
603392.SH	12/18/2024	SDB3260123644	(200.00)	10.3407	(2,015.99)	(2,068.15)	0.0000	4.5800	(2,072.3753)	0.0000	0.2565	(1.1905)	0.0000	1	(0.9341)	01/06/2025
603392.SH	12/18/2024	SDB3260123644	(300.00)	10.3407	(3,023.98)	(3,102.22)	0.0000	4.5800	(2,072.3753)	0.0000	0.3847	(1.7858)	0.0000	1	(1.4011)	01/06/2025
603392.SH	12/18/2024	SDB3260123644	(1,800.00)	10.3407	(18,143.90)	(18,613.32)	0.0000	4.5800	(2,072.3753)	0.0000	2.3083	(10.7149)	0.0000	1	(8.4066)	01/06/2025
603392.SH	12/18/2024	SDB3260123644	(1,500.00)	10.3407	(15,119.92)	(15,511.10)	0.0000	4.5800	(2,072.3753)	0.0000	1.9236	(8.9291)	0.0000	1	(7.0055)	01/06/2025
603392.SH	12/17/2024	SDB3260123644	(2,400.00)	10.5448	(25,119.53)	(25,307.49)	0.0000	4.5800	(2,072.3753)	0.0000	3.1958	(14.5685)	0.0000	1	(11.3727)	01/06/2025
603392.SH	12/17/2024	SDB3260123644	(5,000.00)	10.5448	(52,151.39)	(52,723.93)	0.0000	4.5800	(2,072.3753)	0.0000	6.6348	(30.3510)	0.0000	1	(23.7162)	01/06/2025
603392.SH	12/17/2024	SDB3260123644	(11,100.00)	10.5448	(116,146.73)	(117,047.12)	0.0000	4.5800	(2,072.3753)	0.0000	14.7764	(67.3793)	0.0000	1	(52.6029)	01/06/2025
603392.SH	12/17/2024	SDB3260123644	(6,500.00)	10.5448	(68,739.23)	(68,541.11)	0.0000	4.5800	(2,072.3753)	0.0000	8.7452	(39.4564)	0.0000	1	(30.7112)	01/06/2025
603392.SH	12/17/2024	SDB3260123644	(900.00)	10.5448	(9,380.82)	(9,490.31)	0.0000	4.5800	(2,072.3753)	0.0000	1.1934	(5.4632)	0.0000	1	(4.2697)	01/06/2025
603392.SH	12/17/2024	SDB3260123644	(100.00)	10.5448	(1,057.13)	(1,054.48)	0.0000	4.5800	(2,072.3753)	0.0000	0.1345	(0.6070)	0.0000	1	(0.4725)	01/06/2025
603392.SH	12/17/2024	SDB3260123644	(100.00)	10.5448	(1,007.99)	(1,054.48)	0.0000	4.5800	(2,072.3753)	0.0000	0.1282	(0.6070)	0.0000	1	(0.4788)	01/06/2025
603392.SH	12/17/2024	SDB3260123644	(200.00)	10.5448	(2,015.99)	(2,108.96)	0.0000	4.5800	(2,072.3753)	0.0000	0.2565	(1.2140)	0.0000	1	(0.9576)	01/06/2025
603392.SH	12/17/2024	SDB3260123644	(300.00)	10.5448	(3,023.98)	(3,163.44)	0.0000	4.5800	(2,072.3753)	0.0000	0.3847	(1.8211)	0.0000	1	(1.4363)	01/06/2025
603392.SH	12/17/2024	SDB3260123644	(500.00)	10.5448	(5,039.97)	(5,272.39)	0.0000	4.5800	(2,072.3753)	0.0000	0.6412	(3.0351)	0.0000	1	(2.3939)	01/06/2025
603392.SH	12/17/2024	SDB3260123644	(300.00)	10.5448	(3,023.98)	(3,163.44)	0.0000	4.5800	(2,072.3753)	0.0000	0.3847	(1.8211)	0.0000	1	(1.4363)	01/06/2025
603392.SH	12/17/2024	SDB3260123644	(1,600.00)	10.5448	(16,127.91)	(16,871.66)	0.0000	4.5800	(2,072.3753)	0.0000	2.0518	(9.7123)	0.0000	1	(7.6605)	01/06/2025
603392.SH	12/17/2024	SDB3260123644	(100.00)	10.5448	(1,007.99)	(1,054.48)	0.0000	4.5800	(2,072.3753)	0.0000	0.1282	(0.6070)	0.0000	1	(0.4788)	01/06/2025
603392.SH	12/17/2024	SDB3260123644	(500.00)	10.5448	(5,039.97)	(5,272.39)	0.0000	4.5800	(2,072.3753)	0.0000	0.6412	(3.0351)	0.0000	1	(2.3939)	01/06/2025
603392.SH	12/17/2024	SDB3260123644	(300.00)	10.5448	(3,023.98)	(3,163.44)	0.0000	4.5800	(2,072.3753)	0.0000	0.3847	(1.8211)	0.0000	1	(1.4363)	01/06/2025
603392.SH	12/17/2024	SDB3260123644	(1,700.00)	10.5448	(17,135.91)	(17,926.14)	0.0000	4.5800	(2,072.3753)	0.0000	2.1801	(10.3194)	0.0000	1	(8.1393)	01/06/2025
603392.SH	12/17/2024	SDB3260123644	(700.00)	10.5448	(7,055.96)	(7,381.35)	0.0000	4.5800	(2,072.3753)	0.0000	0.8977	(4.2491)	0.0000	1	(3.3515)	01/06/2025
603392.SH	12/17/2024	SDB3260123644	(1,200.00)	10.5448	(12,095.94)	(12,653.74)	0.0000	4.5800	(2,072.3753)	0.0000	1.5389	(7.2843)	0.0000	1	(5.7454)	01/06/2025
603392.SH	12/17/2024	SDB3260123644	(700.00)	10.5448	(7,055.96)	(7,381.35)	0.0000	4.5800	(2,072.3753)	0.0000	0.8977	(4.2491)	0.0000	1	(3.3515)	01/06/2025
603392.SH	12/17/2024	SDB3260123644	(100.00)	10.5448	(1,007.99)	(1,054.48)	0.0000	4.5800	(2,072.3753)	0.0000	0.1282	(0.6070)	0.0000	1	(0.4788)	01/06/2025
603392.SH	12/17/2024	SDB3260123644	(200.00)	10.5448	(2,015.99)	(2,108.96)	0.0000	4.5800	(2,072.3753)	0.0000	0.2565	(1.2140)	0.0000	1	(0.9576)	01/06/2025
603392.SH	12/17/2024	SDB3260123644	(300.00)	10.5448	(3,023.98)	(3,163.44)	0.0000	4.5800	(2,072.3753)	0.0000	0.3847	(1.8211)	0.0000	1	(1.4363)	01/06/2025
603392.SH	12/17/2024	SDB3260123644	(1,800.00)	10.5448	(18,143.90)	(18,980.61)	0.0000	4.5800	(2,072.3753)	0.0000	2.3083	(10.9264)	0.0000	1	(8.6181)	01/06/2025
603392.SH	12/17/2024	SDB3260123644	(1,500.00)	10.5448	(15,119.92)	(15,817.18)	0.0000	4.5800	(2,072.3753)	0.0000	1.9236	(9.1053)	0.0000	1	(7.1817)	01/06/2025
603392.SH	12/16/2024	SDB3260123644	(2,400.00)	10.4759	(25,119.53)	(25,142.18)	0.0000	4.5800	(2,072.3753)	0.0000	3.1958	(14.4733)	0.0000	1	(11.2776)	01/06/2025
603392.SH	12/16/2024	SDB3260123644	(5,000.00)	10.4759	(52,151.39)	(52,379.54)	0.0000	4.5800	(2,072.3753)	0.0000	6.6348	(30.1528)	0.0000	1	(23.5180)	01/06/2025
603392.SH	12/16/2024	SDB3260123644	(11,100.00)	10.4759	(116,146.73)	(116,282.58)	0.0000	4.5800	(2,072.3753)	0.0000	14.7764	(66.9392)	0.0000	1	(52.1628)	01/06/2025
603392.SH	12/16/2024	SDB3260123644	(6,500.00)	10.4759	(68,739.23)	(68,093.40)	0.0000	4.5800	(2,072.3753)	0.0000	8.7452	(39.1986)	0.0000	1	(30.4535)	01/06/2025
603392.SH	12/16/2024	SDB3260123644	(900.00)	10.4759	(9,380.82)	(9,428.32)	0.0000	4.5800	(2,072.3753)	0.0000	1.1934	(5.4275)	0.0000	1	(4.2341)	01/06/2025
603392.SH	12/16/2024	SDB3260123644	(100.00)	10.4759	(1,057.13)	(1,047.59)	0.0000	4.5800	(2,072.3753)	0.0000	0.1345	(0.6031)	0.0000	1	(0.4686)	01/06/2025
603392.SH	12/16/2024	SDB3260123644	(100.00)	10.4759	(1,007.99)	(1,047.59)	0.0000	4.5800	(2,072.3753)	0.0000	0.1282	(0.6031)	0.0000	1	(0.4748)	01/06/2025
603392.SH	12/16/2024	SDB3260123644	(200.00)	10.4759	(2,015.99)	(2,095.18)	0.0000	4.5800	(2,072.3753)	0.0000	0.2565	(1.2061)	0.0000	1	(0.9496)	01/06/2025
603392.SH	12/16/2024	SDB3260123644	(300.00)	10.4759	(3,023.98)	(3,142.77)	0.0000	4.5800	(2,072.3753)	0.0000	0.3847	(1.8092)	0.0000	1	(1.4244)	01/06/2025
603392.SH	12/16/2024	SDB3260123644	(500.00)	10.4759	(5,039.97)	(5,237.95)	0.0000	4.5800	(2,072.3753)	0.0000	0.6412	(3.0153)	0.0000	1	(2.3741)	01/06/2025
603392.SH	12/16/2024	SDB3260123644	(300.00)	10.4759	(3,023.98)	(3,142.77)	0.0000	4.5800	(2,072.3753)	0.0000	0.3847	(1.8092)	0.0000	1	(1.4244)	01/06/2025
603392.SH	12/16/2024	SDB3260123644	(1,600.00)	10.4759	(16,127.91)	(16,761.45)	0.0000	4.5800	(2,072.3753)	0.0000	2.0518	(9.6489)	0.0000	1	(7.5971)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
BEIJING WANTAI BIOLOGICAL PHARMACY ENTERPRISECO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603392.SH	12/16/2024	SDB3260123644	(100.00)	10.4759	(1,007.99)	(1,047.59)	0.0000	4.5800	(2,072.3753)	0.0000	0.1282	(0.6031)	0.0000	1	(0.4748)	01/06/2025
603392.SH	12/16/2024	SDB3260123644	(500.00)	10.4759	(5,039.97)	(5,237.95)	0.0000	4.5800	(2,072.3753)	0.0000	0.6412	(3.0153)	0.0000	1	(2.3741)	01/06/2025
603392.SH	12/16/2024	SDB3260123644	(300.00)	10.4759	(3,023.98)	(3,142.77)	0.0000	4.5800	(2,072.3753)	0.0000	0.3847	(1.8092)	0.0000	1	(1.4244)	01/06/2025
603392.SH	12/16/2024	SDB3260123644	(1,700.00)	10.4759	(17,135.91)	(17,809.04)	0.0000	4.5800	(2,072.3753)	0.0000	2.1801	(10.2520)	0.0000	1	(8.0719)	01/06/2025
603392.SH	12/16/2024	SDB3260123644	(700.00)	10.4759	(7,055.96)	(7,333.14)	0.0000	4.5800	(2,072.3753)	0.0000	0.8977	(4.2214)	0.0000	1	(3.3237)	01/06/2025
603392.SH	12/16/2024	SDB3260123644	(1,200.00)	10.4759	(12,095.94)	(12,571.09)	0.0000	4.5800	(2,072.3753)	0.0000	1.5389	(7.2367)	0.0000	1	(5.6978)	01/06/2025
603392.SH	12/16/2024	SDB3260123644	(700.00)	10.4759	(7,055.96)	(7,333.14)	0.0000	4.5800	(2,072.3753)	0.0000	0.8977	(4.2214)	0.0000	1	(3.3237)	01/06/2025
603392.SH	12/16/2024	SDB3260123644	(100.00)	10.4759	(1,007.99)	(1,047.59)	0.0000	4.5800	(2,072.3753)	0.0000	0.1282	(0.6031)	0.0000	1	(0.4748)	01/06/2025
603392.SH	12/16/2024	SDB3260123644	(200.00)	10.4759	(2,015.99)	(2,095.18)	0.0000	4.5800	(2,072.3753)	0.0000	0.2565	(1.2061)	0.0000	1	(0.9496)	01/06/2025
603392.SH	12/16/2024	SDB3260123644	(300.00)	10.4759	(3,023.98)	(3,142.77)	0.0000	4.5800	(2,072.3753)	0.0000	0.3847	(1.8092)	0.0000	1	(1.4244)	01/06/2025
603392.SH	12/16/2024	SDB3260123644	(1,800.00)	10.4759	(18,143.90)	(18,856.63)	0.0000	4.5800	(2,072.3753)	0.0000	2.3083	(10.8550)	0.0000	1	(8.5467)	01/06/2025
603392.SH	12/16/2024	SDB3260123644	(1,500.00)	10.4759	(15,119.92)	(15,713.86)	0.0000	4.5800	(2,072.3753)	0.0000	1.9236	(9.0458)	0.0000	1	(7.1222)	01/06/2025
603392.SH	12/13/2024	SDB3260123644	(2,400.00)	10.5815	(25,119.53)	(25,395.69)	0.0000	4.5800	(2,072.3753)	0.0000	9.5873	(43.8578)	0.0000	3	(34.2705)	01/06/2025
603392.SH	12/13/2024	SDB3260123644	(5,000.00)	10.5815	(52,151.39)	(52,907.68)	0.0000	4.5800	(2,072.3753)	0.0000	19.9044	(91.3705)	0.0000	3	(71.4660)	01/06/2025
603392.SH	12/13/2024	SDB3260123644	(11,100.00)	10.5815	(116,146.73)	(117,455.05)	0.0000	4.5800	(2,072.3753)	0.0000	44.3293	(202.8425)	0.0000	3	(158.5131)	01/06/2025
603392.SH	12/13/2024	SDB3260123644	(6,500.00)	10.5815	(68,739.23)	(68,779.98)	0.0000	4.5800	(2,072.3753)	0.0000	26.2355	(118.7816)	0.0000	3	(92.5461)	01/06/2025
603392.SH	12/13/2024	SDB3260123644	(900.00)	10.5815	(9,380.82)	(9,523.38)	0.0000	4.5800	(2,072.3753)	0.0000	3.5803	(16.4467)	0.0000	3	(12.8663)	01/06/2025
603392.SH	12/13/2024	SDB3260123644	(100.00)	10.5815	(1,057.13)	(1,058.15)	0.0000	4.5800	(2,072.3753)	0.0000	0.4035	(1.8274)	0.0000	3	(1.4239)	01/06/2025
603392.SH	12/13/2024	SDB3260123644	(100.00)	10.5815	(1,007.99)	(1,058.15)	0.0000	4.5800	(2,072.3753)	0.0000	0.3847	(1.8274)	0.0000	3	(1.4427)	01/06/2025
603392.SH	12/13/2024	SDB3260123644	(200.00)	10.5815	(2,015.99)	(2,116.31)	0.0000	4.5800	(2,072.3753)	0.0000	0.7694	(3.6548)	0.0000	3	(2.8854)	01/06/2025
603392.SH	12/13/2024	SDB3260123644	(300.00)	10.5815	(3,023.98)	(3,174.46)	0.0000	4.5800	(2,072.3753)	0.0000	1.1542	(5.4822)	0.0000	3	(4.3281)	01/06/2025
603392.SH	12/13/2024	SDB3260123644	(500.00)	10.5815	(5,039.97)	(5,290.77)	0.0000	4.5800	(2,072.3753)	0.0000	1.9236	(9.1370)	0.0000	3	(7.2135)	01/06/2025
603392.SH	12/13/2024	SDB3260123644	(300.00)	10.5815	(3,023.98)	(3,174.46)	0.0000	4.5800	(2,072.3753)	0.0000	1.1542	(5.4822)	0.0000	3	(4.3281)	01/06/2025
603392.SH	12/13/2024	SDB3260123644	(1,600.00)	10.5815	(16,127.91)	(16,930.46)	0.0000	4.5800	(2,072.3753)	0.0000	6.1555	(29.2386)	0.0000	3	(23.0831)	01/06/2025
603392.SH	12/13/2024	SDB3260123644	(100.00)	10.5815	(1,007.99)	(1,058.15)	0.0000	4.5800	(2,072.3753)	0.0000	0.3847	(1.8274)	0.0000	3	(1.4427)	01/06/2025
603392.SH	12/13/2024	SDB3260123644	(500.00)	10.5815	(5,039.97)	(5,290.77)	0.0000	4.5800	(2,072.3753)	0.0000	1.9236	(9.1370)	0.0000	3	(7.2135)	01/06/2025
603392.SH	12/13/2024	SDB3260123644	(300.00)	10.5815	(3,023.98)	(3,174.46)	0.0000	4.5800	(2,072.3753)	0.0000	1.1542	(5.4822)	0.0000	3	(4.3281)	01/06/2025
603392.SH	12/13/2024	SDB3260123644	(1,700.00)	10.5815	(17,135.91)	(17,988.61)	0.0000	4.5800	(2,072.3753)	0.0000	6.5402	(31.0660)	0.0000	3	(24.5258)	01/06/2025
603392.SH	12/13/2024	SDB3260123644	(700.00)	10.5815	(7,055.96)	(7,407.08)	0.0000	4.5800	(2,072.3753)	0.0000	2.6930	(12.7919)	0.0000	3	(10.0988)	01/06/2025
603392.SH	12/13/2024	SDB3260123644	(1,200.00)	10.5815	(12,095.94)	(12,697.84)	0.0000	4.5800	(2,072.3753)	0.0000	4.6166	(21.9289)	0.0000	3	(17.3123)	01/06/2025
603392.SH	12/13/2024	SDB3260123644	(700.00)	10.5815	(7,055.96)	(7,407.08)	0.0000	4.5800	(2,072.3753)	0.0000	2.6930	(12.7919)	0.0000	3	(10.0988)	01/06/2025
603392.SH	12/13/2024	SDB3260123644	(100.00)	10.5815	(1,007.99)	(1,058.15)	0.0000	4.5800	(2,072.3753)	0.0000	0.3847	(1.8274)	0.0000	3	(1.4427)	01/06/2025
603392.SH	12/13/2024	SDB3260123644	(200.00)	10.5815	(2,015.99)	(2,116.31)	0.0000	4.5800	(2,072.3753)	0.0000	0.7694	(3.6548)	0.0000	3	(2.8854)	01/06/2025
603392.SH	12/13/2024	SDB3260123644	(300.00)	10.5815	(3,023.98)	(3,174.46)	0.0000	4.5800	(2,072.3753)	0.0000	1.1542	(5.4822)	0.0000	3	(4.3281)	01/06/2025
603392.SH	12/13/2024	SDB3260123644	(1,800.00)	10.5815	(18,143.90)	(19,046.76)	0.0000	4.5800	(2,072.3753)	0.0000	6.9249	(32.8934)	0.0000	3	(25.9684)	01/06/2025
603392.SH	12/13/2024	SDB3260123644	(1,500.00)	10.5815	(15,119.92)	(15,872.30)	0.0000	4.5800	(2,072.3753)	0.0000	5.7708	(27.4111)	0.0000	3	(21.6404)	01/06/2025
603392.SH	12/12/2024	SDB3260123644	(2,400.00)	10.5051	(25,119.53)	(25,212.23)	0.0000	4.5800	(2,072.3753)	0.0000	3.1958	(14.5137)	0.0000	1	(11.3179)	01/06/2025
603392.SH	12/12/2024	SDB3260123644	(5,000.00)	10.5051	(52,151.39)	(52,525.48)	0.0000	4.5800	(2,072.3753)	0.0000	6.6348	(30.2368)	0.0000	1	(23.6020)	01/06/2025
603392.SH	12/12/2024	SDB3260123644	(11,100.00)	10.5051	(116,146.73)	(116,606.55)	0.0000	4.5800	(2,072.3753)	0.0000	14.7764	(67.1257)	0.0000	1	(52.3493)	01/06/2025
603392.SH	12/12/2024	SDB3260123644	(6,500.00)	10.5051	(68,739.23)	(68,283.12)	0.0000	4.5800	(2,072.3753)	0.0000	8.7452	(39.3078)	0.0000	1	(30.5627)	01/06/2025
603392.SH	12/12/2024	SDB3260123644	(900.00)	10.5051	(9,380.82)	(9,454.59)	0.0000	4.5800	(2,072.3753)	0.0000	1.1934	(5.4426)	0.0000	1	(4.2492)	01/06/2025
603392.SH	12/12/2024	SDB3260123644	(100.00)	10.5051	(1,057.13)	(1,050.51)	0.0000	4.5800	(2,072.3753)	0.0000	0.1345	(0.6047)	0.0000	1	(0.4702)	01/06/2025
603392.SH	12/12/2024	SDB3260123644	(100.00)	10.5051	(1,007.99)	(1,050.51)	0.0000	4.5800	(2,072.3753)	0.0000	0.1282	(0.6047)	0.0000	1	(0.4765)	01/06/2025
603392.SH	12/12/2024	SDB3260123644	(200.00)	10.5051	(2,015.99)	(2,101.02)	0.0000	4.5800	(2,072.3753)	0.0000	0.2565	(1.2095)	0.0000	1	(0.9530)	01/06/2025
603392.SH	12/12/2024	SDB3260123644	(300.00)	10.5051	(3,023.98)	(3,151.53)	0.0000	4.5800	(2,072.3753)	0.0000	0.3847	(1.8142)	0.0000	1	(1.4295)	01/06/2025
603392.SH	12/12/2024	SDB3260123644	(500.00)	10.5051	(5,039.97)	(5,252.55)	0.0000	4.5800	(2,072.3753)	0.0000	0.6412	(3.0237)	0.0000	1	(2.3825)	01/06/2025
603392.SH	12/12/2024	SDB3260123644	(300.00)	10.5051	(3,023.98)	(3,151.53)	0.0000	4.5800	(2,072.3753)	0.0000	0.3847	(1.8142)	0.0000	1	(1.4295)	01/06/2025
603392.SH	12/12/2024	SDB3260123644	(1,600.00)	10.5051	(16,127.91)	(16,808.15)	0.0000	4.5800	(2,072.3753)	0.0000	2.0518	(9.6758)	0.0000	1	(7.6239)	01/06/2025
603392.SH	12/12/2024	SDB3260123644	(100.00)	10.5051	(1,007.99)	(1,050.51)	0.0000	4.5800	(2,072.3753)	0.0000	0.1282	(0.6047)	0.0000	1	(0.4765)	01/06/2025
603392.SH	12/12/2024	SDB3260123644	(500.00)	10.5051	(5,039.97)	(5,252.55)	0.0000	4.5800	(2,072.3753)	0.0000	0.6412	(3.0237)	0.0000	1	(2.3825)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
BEIJING WANTAI BIOLOGICAL PHARMACY ENTERPRISECO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603392.SH	12/12/2024	SDB3260123644	(300.00)	10.5051	(3,023.98)	(3,151.53)	0.0000	4.5800	(2,072.3753)	0.0000	0.3847	(1.8142)	0.0000	1	(1.4295)	01/06/2025
603392.SH	12/12/2024	SDB3260123644	(1,700.00)	10.5051	(17,135.91)	(17,858.66)	0.0000	4.5800	(2,072.3753)	0.0000	2.1801	(10.2805)	0.0000	1	(8.1004)	01/06/2025
603392.SH	12/12/2024	SDB3260123644	(700.00)	10.5051	(7,055.96)	(7,353.57)	0.0000	4.5800	(2,072.3753)	0.0000	0.8977	(4.2332)	0.0000	1	(3.3355)	01/06/2025
603392.SH	12/12/2024	SDB3260123644	(1,200.00)	10.5051	(12,095.94)	(12,606.11)	0.0000	4.5800	(2,072.3753)	0.0000	1.5389	(7.2568)	0.0000	1	(5.7180)	01/06/2025
603392.SH	12/12/2024	SDB3260123644	(700.00)	10.5051	(7,055.96)	(7,353.57)	0.0000	4.5800	(2,072.3753)	0.0000	0.8977	(4.2332)	0.0000	1	(3.3355)	01/06/2025
603392.SH	12/12/2024	SDB3260123644	(100.00)	10.5051	(1,007.99)	(1,050.51)	0.0000	4.5800	(2,072.3753)	0.0000	0.1282	(0.6047)	0.0000	1	(0.4765)	01/06/2025
603392.SH	12/12/2024	SDB3260123644	(200.00)	10.5051	(2,015.99)	(2,101.02)	0.0000	4.5800	(2,072.3753)	0.0000	0.2565	(1.2095)	0.0000	1	(0.9530)	01/06/2025
603392.SH	12/12/2024	SDB3260123644	(300.00)	10.5051	(3,023.98)	(3,151.53)	0.0000	4.5800	(2,072.3753)	0.0000	0.3847	(1.8142)	0.0000	1	(1.4295)	01/06/2025
603392.SH	12/12/2024	SDB3260123644	(1,800.00)	10.5051	(18,143.90)	(18,909.17)	0.0000	4.5800	(2,072.3753)	0.0000	2.3083	(10.8852)	0.0000	1	(8.5769)	01/06/2025
603392.SH	12/12/2024	SDB3260123644	(1,500.00)	10.5051	(15,119.92)	(15,757.64)	0.0000	4.5800	(2,072.3753)	0.0000	1.9236	(9.0710)	0.0000	1	(7.1475)	01/06/2025
603392.SH	12/11/2024	SDB3260123644	(2,400.00)	10.4498	(25,119.53)	(25,079.51)	0.0000	4.5800	(2,072.3753)	0.0000	3.1958	(14.4373)	0.0000	1	(11.2415)	01/06/2025
603392.SH	12/11/2024	SDB3260123644	(5,000.00)	10.4498	(52,151.39)	(52,248.98)	0.0000	4.5800	(2,072.3753)	0.0000	6.6348	(30.0776)	0.0000	1	(23.4428)	01/06/2025
603392.SH	12/11/2024	SDB3260123644	(11,100.00)	10.4498	(116,146.73)	(115,992.74)	0.0000	4.5800	(2,072.3753)	0.0000	14.7764	(66.7724)	0.0000	1	(51.9959)	01/06/2025
603392.SH	12/11/2024	SDB3260123644	(6,500.00)	10.4498	(68,739.23)	(67,923.67)	0.0000	4.5800	(2,072.3753)	0.0000	8.7452	(39.1009)	0.0000	1	(30.3558)	01/06/2025
603392.SH	12/11/2024	SDB3260123644	(900.00)	10.4498	(9,380.82)	(9,404.82)	0.0000	4.5800	(2,072.3753)	0.0000	1.1934	(5.4140)	0.0000	1	(4.2205)	01/06/2025
603392.SH	12/11/2024	SDB3260123644	(100.00)	10.4498	(1,057.13)	(1,044.98)	0.0000	4.5800	(2,072.3753)	0.0000	0.1345	(0.6016)	0.0000	1	(0.4671)	01/06/2025
603392.SH	12/11/2024	SDB3260123644	(100.00)	10.4498	(1,007.99)	(1,044.98)	0.0000	4.5800	(2,072.3753)	0.0000	0.1282	(0.6016)	0.0000	1	(0.4733)	01/06/2025
603392.SH	12/11/2024	SDB3260123644	(200.00)	10.4498	(2,015.99)	(2,089.96)	0.0000	4.5800	(2,072.3753)	0.0000	0.2565	(1.2031)	0.0000	1	(0.9466)	01/06/2025
603392.SH	12/11/2024	SDB3260123644	(300.00)	10.4498	(3,023.98)	(3,134.94)	0.0000	4.5800	(2,072.3753)	0.0000	0.3847	(1.8047)	0.0000	1	(1.4199)	01/06/2025
603392.SH	12/11/2024	SDB3260123644	(500.00)	10.4498	(5,039.97)	(5,224.90)	0.0000	4.5800	(2,072.3753)	0.0000	0.6412	(3.0078)	0.0000	1	(2.3666)	01/06/2025
603392.SH	12/11/2024	SDB3260123644	(300.00)	10.4498	(3,023.98)	(3,134.94)	0.0000	4.5800	(2,072.3753)	0.0000	0.3847	(1.8047)	0.0000	1	(1.4199)	01/06/2025
603392.SH	12/11/2024	SDB3260123644	(1,600.00)	10.4498	(16,127.91)	(16,719.67)	0.0000	4.5800	(2,072.3753)	0.0000	2.0518	(9.6248)	0.0000	1	(7.5730)	01/06/2025
603392.SH	12/11/2024	SDB3260123644	(100.00)	10.4498	(1,007.99)	(1,044.98)	0.0000	4.5800	(2,072.3753)	0.0000	0.1282	(0.6016)	0.0000	1	(0.4733)	01/06/2025
603392.SH	12/11/2024	SDB3260123644	(500.00)	10.4498	(5,039.97)	(5,224.90)	0.0000	4.5800	(2,072.3753)	0.0000	0.6412	(3.0078)	0.0000	1	(2.3666)	01/06/2025
603392.SH	12/11/2024	SDB3260123644	(300.00)	10.4498	(3,023.98)	(3,134.94)	0.0000	4.5800	(2,072.3753)	0.0000	0.3847	(1.8047)	0.0000	1	(1.4199)	01/06/2025
603392.SH	12/11/2024	SDB3260123644	(1,700.00)	10.4498	(17,135.91)	(17,764.65)	0.0000	4.5800	(2,072.3753)	0.0000	2.1801	(10.2264)	0.0000	1	(8.0463)	01/06/2025
603392.SH	12/11/2024	SDB3260123644	(700.00)	10.4498	(7,055.96)	(7,314.86)	0.0000	4.5800	(2,072.3753)	0.0000	0.8977	(4.2109)	0.0000	1	(3.3132)	01/06/2025
603392.SH	12/11/2024	SDB3260123644	(1,200.00)	10.4498	(12,095.94)	(12,539.76)	0.0000	4.5800	(2,072.3753)	0.0000	1.5389	(7.2186)	0.0000	1	(5.6798)	01/06/2025
603392.SH	12/11/2024	SDB3260123644	(700.00)	10.4498	(7,055.96)	(7,314.86)	0.0000	4.5800	(2,072.3753)	0.0000	0.8977	(4.2109)	0.0000	1	(3.3132)	01/06/2025
603392.SH	12/11/2024	SDB3260123644	(100.00)	10.4498	(1,007.99)	(1,044.98)	0.0000	4.5800	(2,072.3753)	0.0000	0.1282	(0.6016)	0.0000	1	(0.4733)	01/06/2025
603392.SH	12/11/2024	SDB3260123644	(200.00)	10.4498	(2,015.99)	(2,089.96)	0.0000	4.5800	(2,072.3753)	0.0000	0.2565	(1.2031)	0.0000	1	(0.9466)	01/06/2025
603392.SH	12/11/2024	SDB3260123644	(300.00)	10.4498	(3,023.98)	(3,134.94)	0.0000	4.5800	(2,072.3753)	0.0000	0.3847	(1.8047)	0.0000	1	(1.4199)	01/06/2025
603392.SH	12/11/2024	SDB3260123644	(1,800.00)	10.4498	(18,143.90)	(18,809.63)	0.0000	4.5800	(2,072.3753)	0.0000	2.3083	(10.8279)	0.0000	1	(8.5196)	01/06/2025
603392.SH	12/11/2024	SDB3260123644	(1,500.00)	10.4498	(15,119.92)	(15,674.69)	0.0000	4.5800	(2,072.3753)	0.0000	1.9236	(9.0233)	0.0000	1	(7.0997)	01/06/2025
603392.SH	12/10/2024	SDB3260123644	(2,400.00)	10.4857	(25,119.53)	(25,165.76)	0.0000	4.5800	(2,072.3753)	0.0000	3.1958	(14.4869)	0.0000	1	(11.2912)	01/06/2025
603392.SH	12/10/2024	SDB3260123644	(5,000.00)	10.4857	(52,151.39)	(52,428.67)	0.0000	4.5800	(2,072.3753)	0.0000	6.6348	(30.1811)	0.0000	1	(23.5463)	01/06/2025
603392.SH	12/10/2024	SDB3260123644	(11,100.00)	10.4857	(116,146.73)	(116,391.64)	0.0000	4.5800	(2,072.3753)	0.0000	14.7764	(67.0020)	0.0000	1	(52.2255)	01/06/2025
603392.SH	12/10/2024	SDB3260123644	(6,500.00)	10.4857	(68,739.23)	(68,157.26)	0.0000	4.5800	(2,072.3753)	0.0000	8.7452	(39.2354)	0.0000	1	(30.4902)	01/06/2025
603392.SH	12/10/2024	SDB3260123644	(900.00)	10.4857	(9,380.82)	(9,437.16)	0.0000	4.5800	(2,072.3753)	0.0000	1.1934	(5.4326)	0.0000	1	(4.2391)	01/06/2025
603392.SH	12/10/2024	SDB3260123644	(100.00)	10.4857	(1,057.13)	(1,048.57)	0.0000	4.5800	(2,072.3753)	0.0000	0.1345	(0.6036)	0.0000	1	(0.4691)	01/06/2025
603392.SH	12/10/2024	SDB3260123644	(100.00)	10.4857	(1,007.99)	(1,048.57)	0.0000	4.5800	(2,072.3753)	0.0000	0.1282	(0.6036)	0.0000	1	(0.4754)	01/06/2025
603392.SH	12/10/2024	SDB3260123644	(200.00)	10.4857	(2,015.99)	(2,097.15)	0.0000	4.5800	(2,072.3753)	0.0000	0.2565	(1.2072)	0.0000	1	(0.9508)	01/06/2025
603392.SH	12/10/2024	SDB3260123644	(300.00)	10.4857	(3,023.98)	(3,145.72)	0.0000	4.5800	(2,072.3753)	0.0000	0.3847	(1.8109)	0.0000	1	(1.4261)	01/06/2025
603392.SH	12/10/2024	SDB3260123644	(500.00)	10.4857	(5,039.97)	(5,242.87)	0.0000	4.5800	(2,072.3753)	0.0000	0.6412	(3.0181)	0.0000	1	(2.3769)	01/06/2025
603392.SH	12/10/2024	SDB3260123644	(300.00)	10.4857	(3,023.98)	(3,145.72)	0.0000	4.5800	(2,072.3753)	0.0000	0.3847	(1.8109)	0.0000	1	(1.4261)	01/06/2025
603392.SH	12/10/2024	SDB3260123644	(1,600.00)	10.4857	(16,127.91)	(16,777.17)	0.0000	4.5800	(2,072.3753)	0.0000	2.0518	(9.6579)	0.0000	1	(7.6061)	01/06/2025
603392.SH	12/10/2024	SDB3260123644	(100.00)	10.4857	(1,007.99)	(1,048.57)	0.0000	4.5800	(2,072.3753)	0.0000	0.1282	(0.6036)	0.0000	1	(0.4754)	01/06/2025
603392.SH	12/10/2024	SDB3260123644	(500.00)	10.4857	(5,039.97)	(5,242.87)	0.0000	4.5800	(2,072.3753)	0.0000	0.6412	(3.0181)	0.0000	1	(2.3769)	01/06/2025
603392.SH	12/10/2024	SDB3260123644	(300.00)	10.4857	(3,023.98)	(3,145.72)	0.0000	4.5800	(2,072.3753)	0.0000	0.3847	(1.8109)	0.0000	1	(1.4261)	01/06/2025
603392.SH	12/10/2024	SDB3260123644	(1,700.00)	10.4857	(17,135.91)	(17,825.75)	0.0000	4.5800	(2,072.3753)	0.0000	2.1801	(10.2616)	0.0000	1	(8.0815)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
BEIJING WANTAI BIOLOGICAL PHARMACY ENTERPRISECO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603392.SH	12/10/2024	SDB3260123644	(700.00)	10.4857	(7,055.96)	(7,340.01)	0.0000	4.5800	(2,072.3753)	0.0000	0.8977	(4.2254)	0.0000	1	(3.3277)	01/06/2025
603392.SH	12/10/2024	SDB3260123644	(1,200.00)	10.4857	(12,095.94)	(12,582.88)	0.0000	4.5800	(2,072.3753)	0.0000	1.5389	(7.2435)	0.0000	1	(5.7046)	01/06/2025
603392.SH	12/10/2024	SDB3260123644	(700.00)	10.4857	(7,055.96)	(7,340.01)	0.0000	4.5800	(2,072.3753)	0.0000	0.8977	(4.2254)	0.0000	1	(3.3277)	01/06/2025
603392.SH	12/10/2024	SDB3260123644	(100.00)	10.4857	(1,007.99)	(1,048.57)	0.0000	4.5800	(2,072.3753)	0.0000	0.1282	(0.6036)	0.0000	1	(0.4754)	01/06/2025
603392.SH	12/10/2024	SDB3260123644	(200.00)	10.4857	(2,015.99)	(2,097.15)	0.0000	4.5800	(2,072.3753)	0.0000	0.2565	(1.2072)	0.0000	1	(0.9508)	01/06/2025
603392.SH	12/10/2024	SDB3260123644	(300.00)	10.4857	(3,023.98)	(3,145.72)	0.0000	4.5800	(2,072.3753)	0.0000	0.3847	(1.8109)	0.0000	1	(1.4261)	01/06/2025
603392.SH	12/10/2024	SDB3260123644	(1,800.00)	10.4857	(18,143.90)	(18,874.32)	0.0000	4.5800	(2,072.3753)	0.0000	2.3083	(10.8652)	0.0000	1	(8.5569)	01/06/2025
603392.SH	12/10/2024	SDB3260123644	(1,500.00)	10.4857	(15,119.92)	(15,728.60)	0.0000	4.5800	(2,072.3753)	0.0000	1.9236	(9.0543)	0.0000	1	(7.1307)	01/06/2025
603392.SH	12/09/2024	SDB3260123644	(6,500.00)	10.5697	(68,739.23)	(68,702.82)	0.0000	4.5800	(2,069.8979)	0.0000	8.7452	(39.5022)	0.0000	1	(30.7570)	01/06/2025
603392.SH	12/09/2024	SDB3260123644	(900.00)	10.5697	(9,380.82)	(9,512.70)	0.0000	4.5800	(2,069.8979)	0.0000	1.1934	(5.4695)	0.0000	1	(4.2761)	01/06/2025
603392.SH	12/09/2024	SDB3260123644	(100.00)	10.5697	(1,057.13)	(1,056.97)	0.0000	4.5800	(2,069.8979)	0.0000	0.1345	(0.6077)	0.0000	1	(0.4732)	01/06/2025
603392.SH	12/09/2024	SDB3260123644	(100.00)	10.5697	(1,007.99)	(1,056.97)	0.0000	4.5800	(2,069.8979)	0.0000	0.1282	(0.6077)	0.0000	1	(0.4795)	01/06/2025
603392.SH	12/09/2024	SDB3260123644	(200.00)	10.5697	(2,015.99)	(2,113.93)	0.0000	4.5800	(2,069.8979)	0.0000	0.2565	(1.2155)	0.0000	1	(0.9590)	01/06/2025
603392.SH	12/09/2024	SDB3260123644	(300.00)	10.5697	(3,023.98)	(3,170.90)	0.0000	4.5800	(2,069.8979)	0.0000	0.3847	(1.8232)	0.0000	1	(1.4385)	01/06/2025
603392.SH	12/09/2024	SDB3260123644	(500.00)	10.5697	(5,039.97)	(5,284.83)	0.0000	4.5800	(2,069.8979)	0.0000	0.6412	(3.0386)	0.0000	1	(2.3974)	01/06/2025
603392.SH	12/09/2024	SDB3260123644	(300.00)	10.5697	(3,023.98)	(3,170.90)	0.0000	4.5800	(2,069.8979)	0.0000	0.3847	(1.8232)	0.0000	1	(1.4385)	01/06/2025
603392.SH	12/09/2024	SDB3260123644	(1,600.00)	10.5697	(16,127.91)	(16,911.46)	0.0000	4.5800	(2,069.8979)	0.0000	2.0518	(9.7236)	0.0000	1	(7.6718)	01/06/2025
603392.SH	12/09/2024	SDB3260123644	(100.00)	10.5697	(1,007.99)	(1,056.97)	0.0000	4.5800	(2,069.8979)	0.0000	0.1282	(0.6077)	0.0000	1	(0.4795)	01/06/2025
603392.SH	12/09/2024	SDB3260123644	(500.00)	10.5697	(5,039.97)	(5,284.83)	0.0000	4.5800	(2,069.8979)	0.0000	0.6412	(3.0386)	0.0000	1	(2.3974)	01/06/2025
603392.SH	12/09/2024	SDB3260123644	(300.00)	10.5697	(3,023.98)	(3,170.90)	0.0000	4.5800	(2,069.8979)	0.0000	0.3847	(1.8232)	0.0000	1	(1.4385)	01/06/2025
603392.SH	12/09/2024	SDB3260123644	(1,700.00)	10.5697	(17,135.91)	(17,968.43)	0.0000	4.5800	(2,069.8979)	0.0000	2.1801	(10.3313)	0.0000	1	(8.1513)	01/06/2025
603392.SH	12/09/2024	SDB3260123644	(700.00)	10.5697	(7,055.96)	(7,398.76)	0.0000	4.5800	(2,069.8979)	0.0000	0.8977	(4.2541)	0.0000	1	(3.3564)	01/06/2025
603392.SH	12/09/2024	SDB3260123644	(1,200.00)	10.5697	(12,095.94)	(12,683.60)	0.0000	4.5800	(2,069.8979)	0.0000	1.5389	(7.2927)	0.0000	1	(5.7538)	01/06/2025
603392.SH	12/09/2024	SDB3260123644	(700.00)	10.5697	(7,055.96)	(7,398.76)	0.0000	4.5800	(2,069.8979)	0.0000	0.8977	(4.2541)	0.0000	1	(3.3564)	01/06/2025
603392.SH	12/09/2024	SDB3260123644	(100.00)	10.5697	(1,007.99)	(1,056.97)	0.0000	4.5800	(2,069.8979)	0.0000	0.1282	(0.6077)	0.0000	1	(0.4795)	01/06/2025
603392.SH	12/09/2024	SDB3260123644	(200.00)	10.5697	(2,015.99)	(2,113.93)	0.0000	4.5800	(2,069.8979)	0.0000	0.2565	(1.2155)	0.0000	1	(0.9590)	01/06/2025
603392.SH	12/09/2024	SDB3260123644	(300.00)	10.5697	(3,023.98)	(3,170.90)	0.0000	4.5800	(2,069.8979)	0.0000	0.3847	(1.8232)	0.0000	1	(1.4385)	01/06/2025
603392.SH	12/09/2024	SDB3260123644	(1,800.00)	10.5697	(18,143.90)	(19,025.40)	0.0000	4.5800	(2,069.8979)	0.0000	2.3083	(10.9391)	0.0000	1	(8.6308)	01/06/2025
603392.SH	12/09/2024	SDB3260123644	(1,500.00)	10.5697	(15,119.92)	(15,854.50)	0.0000	4.5800	(2,069.8979)	0.0000	1.9236	(9.1159)	0.0000	1	(7.1923)	01/06/2025
603392.SH	12/06/2024	SDB3260123644	(100.00)	10.3158	(1,007.99)	(1,031.58)	0.0000	4.5800	(2,066.7355)	0.0000	0.3847	(1.7767)	0.0000	3	(1.3919)	01/06/2025
603392.SH	12/06/2024	SDB3260123644	(200.00)	10.3158	(2,015.99)	(2,063.16)	0.0000	4.5800	(2,066.7355)	0.0000	0.7694	(3.5533)	0.0000	3	(2.7839)	01/06/2025
603392.SH	12/06/2024	SDB3260123644	(300.00)	10.3158	(3,023.98)	(3,094.73)	0.0000	4.5800	(2,066.7355)	0.0000	1.1542	(5.3300)	0.0000	3	(4.1758)	01/06/2025
603392.SH	12/06/2024	SDB3260123644	(500.00)	10.3158	(5,039.97)	(5,157.89)	0.0000	4.5800	(2,066.7355)	0.0000	1.9236	(8.8833)	0.0000	3	(6.9597)	01/06/2025
603392.SH	12/06/2024	SDB3260123644	(300.00)	10.3158	(3,023.98)	(3,094.73)	0.0000	4.5800	(2,066.7355)	0.0000	1.1542	(5.3300)	0.0000	3	(4.1758)	01/06/2025
603392.SH	12/06/2024	SDB3260123644	(1,600.00)	10.3158	(16,127.91)	(16,505.24)	0.0000	4.5800	(2,066.7355)	0.0000	6.1555	(28.4266)	0.0000	3	(22.2712)	01/06/2025
603392.SH	12/06/2024	SDB3260123644	(100.00)	10.3158	(1,007.99)	(1,031.58)	0.0000	4.5800	(2,066.7355)	0.0000	0.3847	(1.7767)	0.0000	3	(1.3919)	01/06/2025
603392.SH	12/06/2024	SDB3260123644	(500.00)	10.3158	(5,039.97)	(5,157.89)	0.0000	4.5800	(2,066.7355)	0.0000	1.9236	(8.8833)	0.0000	3	(6.9597)	01/06/2025
603392.SH	12/06/2024	SDB3260123644	(300.00)	10.3158	(3,023.98)	(3,094.73)	0.0000	4.5800	(2,066.7355)	0.0000	1.1542	(5.3300)	0.0000	3	(4.1758)	01/06/2025
603392.SH	12/06/2024	SDB3260123644	(1,700.00)	10.3158	(17,135.91)	(17,536.82)	0.0000	4.5800	(2,066.7355)	0.0000	6.5402	(30.2033)	0.0000	3	(23.6631)	01/06/2025
603392.SH	12/06/2024	SDB3260123644	(700.00)	10.3158	(7,055.96)	(7,221.04)	0.0000	4.5800	(2,066.7355)	0.0000	2.6930	(12.4367)	0.0000	3	(9.7436)	01/06/2025
603392.SH	12/06/2024	SDB3260123644	(1,200.00)	10.3158	(12,095.94)	(12,378.93)	0.0000	4.5800	(2,066.7355)	0.0000	4.6166	(21.3200)	0.0000	3	(16.7034)	01/06/2025
603392.SH	12/06/2024	SDB3260123644	(700.00)	10.3158	(7,055.96)	(7,221.04)	0.0000	4.5800	(2,066.7355)	0.0000	2.6930	(12.4367)	0.0000	3	(9.7436)	01/06/2025
603392.SH	12/06/2024	SDB3260123644	(100.00)	10.3158	(1,007.99)	(1,031.58)	0.0000	4.5800	(2,066.7355)	0.0000	0.3847	(1.7767)	0.0000	3	(1.3919)	01/06/2025
603392.SH	12/06/2024	SDB3260123644	(200.00)	10.3158	(2,015.99)	(2,063.16)	0.0000	4.5800	(2,066.7355)	0.0000	0.7694	(3.5533)	0.0000	3	(2.7839)	01/06/2025
603392.SH	12/06/2024	SDB3260123644	(300.00)	10.3158	(3,023.98)	(3,094.73)	0.0000	4.5800	(2,066.7355)	0.0000	1.1542	(5.3300)	0.0000	3	(4.1758)	01/06/2025
603392.SH	12/06/2024	SDB3260123644	(1,800.00)	10.3158	(18,143.90)	(18,568.40)	0.0000	4.5800	(2,066.7355)	0.0000	6.9249	(31.9800)	0.0000	3	(25.0550)	01/06/2025
603392.SH	12/06/2024	SDB3260123644	(1,500.00)	10.3158	(15,119.92)	(15,473.66)	0.0000	4.5800	(2,066.7355)	0.0000	5.7708	(26.6500)	0.0000	3	(20.8792)	01/06/2025
603392.SH	12/05/2024	SDB3260123644	(100.00)	9.9498	(1,007.99)	(994.98)	0.0000	4.5800	(2,066.7355)	0.0000	0.1282	(0.5712)	0.0000	1	(0.4430)	01/06/2025
603392.SH	12/05/2024	SDB3260123644	(200.00)	9.9498	(2,015.99)	(1,989.97)	0.0000	4.5800	(2,066.7355)	0.0000	0.2565	(1.1424)	0.0000	1	(0.8859)	01/06/2025
603392.SH	12/05/2024	SDB3260123644	(300.00)	9.9498	(3,023.98)	(2,984.95)	0.0000	4.5800	(2,066.7355)	0.0000	0.3847	(1.7136)	0.0000	1	(1.3289)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
BEIJING WANTAI BIOLOGICAL PHARMACY ENTERPRISECO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603392.SH	12/05/2024	SDB3260123644	(500.00)	9.9498	(5,039.97)	(4,974.92)	0.0000	4.5800	(2,066.7355)	0.0000	0.6412	(2.8561)	0.0000	1	(2.2149)	01/06/2025
603392.SH	12/05/2024	SDB3260123644	(300.00)	9.9498	(3,023.98)	(2,984.95)	0.0000	4.5800	(2,066.7355)	0.0000	0.3847	(1.7136)	0.0000	1	(1.3289)	01/06/2025
603392.SH	12/05/2024	SDB3260123644	(1,600.00)	9.9498	(16,127.91)	(15,919.74)	0.0000	4.5800	(2,066.7355)	0.0000	2.0518	(9.1394)	0.0000	1	(7.0876)	01/06/2025
603392.SH	12/05/2024	SDB3260123644	(100.00)	9.9498	(1,007.99)	(994.98)	0.0000	4.5800	(2,066.7355)	0.0000	0.1282	(0.5712)	0.0000	1	(0.4430)	01/06/2025
603392.SH	12/05/2024	SDB3260123644	(500.00)	9.9498	(5,039.97)	(4,974.92)	0.0000	4.5800	(2,066.7355)	0.0000	0.6412	(2.8561)	0.0000	1	(2.2149)	01/06/2025
603392.SH	12/05/2024	SDB3260123644	(300.00)	9.9498	(3,023.98)	(2,984.95)	0.0000	4.5800	(2,066.7355)	0.0000	0.3847	(1.7136)	0.0000	1	(1.3289)	01/06/2025
603392.SH	12/05/2024	SDB3260123644	(1,700.00)	9.9498	(17,135.91)	(16,914.73)	0.0000	4.5800	(2,066.7355)	0.0000	2.1801	(9.7106)	0.0000	1	(7.5306)	01/06/2025
603392.SH	12/05/2024	SDB3260123644	(700.00)	9.9498	(7,055.96)	(6,964.89)	0.0000	4.5800	(2,066.7355)	0.0000	0.8977	(3.9985)	0.0000	1	(3.1008)	01/06/2025
603392.SH	12/05/2024	SDB3260123644	(1,200.00)	9.9498	(12,095.94)	(11,939.81)	0.0000	4.5800	(2,066.7355)	0.0000	1.5389	(6.8546)	0.0000	1	(5.3157)	01/06/2025
603392.SH	12/05/2024	SDB3260123644	(700.00)	9.9498	(7,055.96)	(6,964.89)	0.0000	4.5800	(2,066.7355)	0.0000	0.8977	(3.9985)	0.0000	1	(3.1008)	01/06/2025
603392.SH	12/05/2024	SDB3260123644	(100.00)	9.9498	(1,007.99)	(994.98)	0.0000	4.5800	(2,066.7355)	0.0000	0.1282	(0.5712)	0.0000	1	(0.4430)	01/06/2025
603392.SH	12/05/2024	SDB3260123644	(200.00)	9.9498	(2,015.99)	(1,989.97)	0.0000	4.5800	(2,066.7355)	0.0000	0.2565	(1.1424)	0.0000	1	(0.8859)	01/06/2025
603392.SH	12/05/2024	SDB3260123644	(300.00)	9.9498	(3,023.98)	(2,984.95)	0.0000	4.5800	(2,066.7355)	0.0000	0.3847	(1.7136)	0.0000	1	(1.3289)	01/06/2025
603392.SH	12/05/2024	SDB3260123644	(1,800.00)	9.9498	(18,143.90)	(17,909.71)	0.0000	4.5800	(2,066.7355)	0.0000	2.3083	(10.2818)	0.0000	1	(7.9735)	01/06/2025
603392.SH	12/05/2024	SDB3260123644	(1,500.00)	9.9498	(15,119.92)	(14,924.76)	0.0000	4.5800	(2,066.7355)	0.0000	1.9236	(8.5682)	0.0000	1	(6.6446)	01/06/2025
603392.SH	12/04/2024	SDB3260123644	(100.00)	10.0799	(1,007.99)	(1,007.99)	0.0000	4.5800	(2,066.7355)	0.0000	0.1282	(0.5787)	0.0000	1	(0.4504)	01/06/2025
603392.SH	12/04/2024	SDB3260123644	(200.00)	10.0799	(2,015.99)	(2,015.99)	0.0000	4.5800	(2,066.7355)	0.0000	0.2565	(1.1574)	0.0000	1	(0.9009)	01/06/2025
603392.SH	12/04/2024	SDB3260123644	(300.00)	10.0799	(3,023.98)	(3,023.98)	0.0000	4.5800	(2,066.7355)	0.0000	0.3847	(1.7360)	0.0000	1	(1.3513)	01/06/2025
603392.SH	12/04/2024	SDB3260123644	(500.00)	10.0799	(5,039.97)	(5,039.97)	0.0000	4.5800	(2,066.7355)	0.0000	0.6412	(2.8934)	0.0000	1	(2.2522)	01/06/2025
603392.SH	12/04/2024	SDB3260123644	(300.00)	10.0799	(3,023.98)	(3,023.98)	0.0000	4.5800	(2,066.7355)	0.0000	0.3847	(1.7360)	0.0000	1	(1.3513)	01/06/2025
603392.SH	12/04/2024	SDB3260123644	(1,600.00)	10.0799	(16,127.91)	(16,127.91)	0.0000	4.5800	(2,066.7355)	0.0000	2.0518	(9.2589)	0.0000	1	(7.2071)	01/06/2025
603392.SH	12/04/2024	SDB3260123644	(100.00)	10.0799	(1,007.99)	(1,007.99)	0.0000	4.5800	(2,066.7355)	0.0000	0.1282	(0.5787)	0.0000	1	(0.4504)	01/06/2025
603392.SH	12/04/2024	SDB3260123644	(500.00)	10.0799	(5,039.97)	(5,039.97)	0.0000	4.5800	(2,066.7355)	0.0000	0.6412	(2.8934)	0.0000	1	(2.2522)	01/06/2025
603392.SH	12/04/2024	SDB3260123644	(300.00)	10.0799	(3,023.98)	(3,023.98)	0.0000	4.5800	(2,066.7355)	0.0000	0.3847	(1.7360)	0.0000	1	(1.3513)	01/06/2025
603392.SH	12/04/2024	SDB3260123644	(1,700.00)	10.0799	(17,135.91)	(17,135.91)	0.0000	4.5800	(2,066.7355)	0.0000	2.1801	(9.8376)	0.0000	1	(7.6575)	01/06/2025
603392.SH	12/04/2024	SDB3260123644	(700.00)	10.0799	(7,055.96)	(7,055.96)	0.0000	4.5800	(2,066.7355)	0.0000	0.8977	(4.0508)	0.0000	1	(3.1531)	01/06/2025
603392.SH	12/04/2024	SDB3260123644	(1,200.00)	10.0799	(12,095.94)	(12,095.94)	0.0000	4.5800	(2,066.7355)	0.0000	1.5389	(6.9442)	0.0000	1	(5.4053)	01/06/2025
603392.SH	12/04/2024	SDB3260123644	(700.00)	10.0799	(7,055.96)	(7,055.96)	0.0000	4.5800	(2,066.7355)	0.0000	0.8977	(4.0508)	0.0000	1	(3.1531)	01/06/2025
603392.SH	12/04/2024	SDB3260123644	(100.00)	10.0799	(1,007.99)	(1,007.99)	0.0000	4.5800	(2,066.7355)	0.0000	0.1282	(0.5787)	0.0000	1	(0.4504)	01/06/2025
603392.SH	12/04/2024	SDB3260123644	(200.00)	10.0799	(2,015.99)	(2,015.99)	0.0000	4.5800	(2,066.7355)	0.0000	0.2565	(1.1574)	0.0000	1	(0.9009)	01/06/2025
603392.SH	12/04/2024	SDB3260123644	(300.00)	10.0799	(3,023.98)	(3,023.98)	0.0000	4.5800	(2,066.7355)	0.0000	0.3847	(1.7360)	0.0000	1	(1.3513)	01/06/2025
603392.SH	12/04/2024	SDB3260123644	(1,800.00)	10.0799	(18,143.90)	(18,143.90)	0.0000	4.5800	(2,066.7355)	0.0000	2.3083	(10.4163)	0.0000	1	(8.1080)	01/06/2025
603392.SH	12/04/2024	SDB3260123644	(1,500.00)	10.0799	(15,119.92)	(15,119.92)	0.0000	4.5800	(2,066.7355)	0.0000	1.9236	(8.6802)	0.0000	1	(6.7567)	01/06/2025
TOTAL BEIJING WANTAI BIOLOGICAL PHARMACY ENTERPRISECO., LTD. CMN CLASS A SERIES NORTHBOUND											1,411.1882	(6,570.4861)	0.0000		(5,159.2979)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
BEIJING-SHANGHAI HIGH SPEED RAILWAY CO LTD CMN CLASS A SERIES NORTHBOUND																
601816.SH	12/18/2024	SDB3263589466	(5,500.00)	0.8452	(4,726.79)	(4,648.32)	0.0000	4.5800	(408.1261)	0.0000	0.6014	(0.5270)	0.0000	1	0.0744	01/06/2025
601816.SH	12/18/2024	SDB3263589466	(16,000.00)	0.8452	(13,818.27)	(13,522.40)	0.0000	4.5800	(408.1261)	0.0000	1.7580	(1.5330)	0.0000	1	0.2250	01/06/2025
601816.SH	12/18/2024	SDB3263589466	(8,200.00)	0.8452	(7,043.60)	(6,930.23)	0.0000	4.5800	(408.1261)	0.0000	0.8961	(0.7857)	0.0000	1	0.1104	01/06/2025
601816.SH	12/18/2024	SDB3263589466	(10,000.00)	0.8452	(8,589.02)	(8,451.50)	0.0000	4.5800	(408.1261)	0.0000	1.0927	(0.9581)	0.0000	1	0.1346	01/06/2025
601816.SH	12/18/2024	SDB3263589466	(16,600.00)	0.8452	(14,179.60)	(14,029.49)	0.0000	4.5800	(408.1261)	0.0000	1.8040	(1.5905)	0.0000	1	0.2135	01/06/2025
601816.SH	12/17/2024	SDB3263589466	(5,500.00)	0.8767	(4,726.79)	(4,821.67)	0.0000	4.5800	(427.3969)	0.0000	0.6014	(0.5724)	0.0000	1	0.0289	01/06/2025
601816.SH	12/17/2024	SDB3263589466	(16,000.00)	0.8767	(13,818.27)	(14,026.69)	0.0000	4.5800	(427.3969)	0.0000	1.7580	(1.6653)	0.0000	1	0.0927	01/06/2025
601816.SH	12/17/2024	SDB3263589466	(8,200.00)	0.8767	(7,043.60)	(7,188.68)	0.0000	4.5800	(427.3969)	0.0000	0.8961	(0.8534)	0.0000	1	0.0427	01/06/2025
601816.SH	12/17/2024	SDB3263589466	(10,000.00)	0.8767	(8,589.02)	(8,766.68)	0.0000	4.5800	(427.3969)	0.0000	1.0927	(1.0408)	0.0000	1	0.0519	01/06/2025
601816.SH	12/17/2024	SDB3263589466	(63,100.00)	0.8767	(53,899.58)	(55,317.75)	0.0000	4.5800	(427.3969)	0.0000	6.8572	(6.5674)	0.0000	1	0.2898	01/06/2025
601816.SH	12/17/2024	SDB3263589466	(1,500.00)	0.8767	(1,282.37)	(1,315.00)	0.0000	4.5800	(427.3969)	0.0000	0.1631	(0.1561)	0.0000	1	0.0070	01/06/2025
601816.SH	12/16/2024	SDB3263589466	(5,500.00)	0.8571	(4,726.79)	(4,714.30)	0.0000	4.5800	(448.6243)	0.0000	0.6014	(0.5875)	0.0000	1	0.0139	01/06/2025
601816.SH	12/16/2024	SDB3263589466	(16,000.00)	0.8571	(13,818.27)	(13,714.32)	0.0000	4.5800	(448.6243)	0.0000	1.7580	(1.7090)	0.0000	1	0.0489	01/06/2025
601816.SH	12/16/2024	SDB3263589466	(8,200.00)	0.8571	(7,043.60)	(7,028.59)	0.0000	4.5800	(448.6243)	0.0000	0.8961	(0.8759)	0.0000	1	0.0202	01/06/2025
601816.SH	12/16/2024	SDB3263589466	(10,000.00)	0.8571	(8,589.02)	(8,571.45)	0.0000	4.5800	(448.6243)	0.0000	1.0927	(1.0682)	0.0000	1	0.0246	01/06/2025
601816.SH	12/16/2024	SDB3263589466	(63,100.00)	0.8571	(53,899.58)	(54,085.85)	0.0000	4.5800	(448.6243)	0.0000	6.8572	(6.7401)	0.0000	1	0.1172	01/06/2025
601816.SH	12/16/2024	SDB3263589466	(4,100.00)	0.8571	(3,505.16)	(3,514.29)	0.0000	4.5800	(448.6243)	0.0000	0.4459	(0.4379)	0.0000	1	0.0080	01/06/2025
601816.SH	12/16/2024	SDB3263589466	(8,900.00)	0.8571	(7,490.45)	(7,628.59)	0.0000	4.5800	(448.6243)	0.0000	0.9530	(0.9507)	0.0000	1	0.0023	01/06/2025
601816.SH	12/16/2024	SDB3263589466	(376,700.00)	0.8571	(317,499.71)	(322,886.52)	0.0000	4.5800	(448.6243)	0.0000	40.3930	(40.2374)	0.0000	1	0.1556	01/06/2025
601816.SH	12/13/2024	SDB3263589466	(5,500.00)	0.8725	(4,726.79)	(4,798.62)	0.0000	4.5800	(448.6243)	0.0000	1.8041	(1.7940)	0.0000	3	0.0101	01/06/2025
601816.SH	12/13/2024	SDB3263589466	(16,000.00)	0.8725	(13,818.27)	(13,959.62)	0.0000	4.5800	(448.6243)	0.0000	5.2740	(5.2189)	0.0000	3	0.0551	01/06/2025
601816.SH	12/13/2024	SDB3263589466	(8,200.00)	0.8725	(7,043.60)	(7,154.30)	0.0000	4.5800	(448.6243)	0.0000	2.6883	(2.6747)	0.0000	3	0.0136	01/06/2025
601816.SH	12/13/2024	SDB3263589466	(10,000.00)	0.8725	(8,589.02)	(8,724.76)	0.0000	4.5800	(448.6243)	0.0000	3.2781	(3.2618)	0.0000	3	0.0164	01/06/2025
601816.SH	12/13/2024	SDB3263589466	(63,100.00)	0.8725	(53,899.58)	(55,053.24)	0.0000	4.5800	(448.6243)	0.0000	20.5717	(20.5818)	0.0000	3	(0.0102)	01/06/2025
601816.SH	12/13/2024	SDB3263589466	(4,100.00)	0.8725	(3,505.16)	(3,577.15)	0.0000	4.5800	(448.6243)	0.0000	1.3378	(1.3373)	0.0000	3	0.0005	01/06/2025
601816.SH	12/13/2024	SDB3263589466	(8,900.00)	0.8725	(7,490.45)	(7,765.04)	0.0000	4.5800	(448.6243)	0.0000	2.8589	(2.9030)	0.0000	3	(0.0441)	01/06/2025
601816.SH	12/13/2024	SDB3263589466	(376,700.00)	0.8725	(317,499.71)	(328,661.71)	0.0000	4.5800	(448.6243)	0.0000	121.1791	(122.8714)	0.0000	3	(1.6923)	01/06/2025
601816.SH	12/12/2024	SDB3263589466	(5,500.00)	0.8722	(4,726.79)	(4,797.24)	0.0000	4.5800	(448.6243)	0.0000	0.6014	(0.5978)	0.0000	1	0.0035	01/06/2025
601816.SH	12/12/2024	SDB3263589466	(16,000.00)	0.8722	(13,818.27)	(13,955.60)	0.0000	4.5800	(448.6243)	0.0000	1.7580	(1.7391)	0.0000	1	0.0189	01/06/2025
601816.SH	12/12/2024	SDB3263589466	(8,200.00)	0.8722	(7,043.60)	(7,152.24)	0.0000	4.5800	(448.6243)	0.0000	0.8961	(0.8913)	0.0000	1	0.0048	01/06/2025
601816.SH	12/12/2024	SDB3263589466	(10,000.00)	0.8722	(8,589.02)	(8,722.25)	0.0000	4.5800	(448.6243)	0.0000	1.0927	(1.0869)	0.0000	1	0.0058	01/06/2025
601816.SH	12/12/2024	SDB3263589466	(63,100.00)	0.8722	(53,899.58)	(55,037.40)	0.0000	4.5800	(448.6243)	0.0000	6.8572	(6.8586)	0.0000	1	(0.0014)	01/06/2025
601816.SH	12/12/2024	SDB3263589466	(4,100.00)	0.8722	(3,505.16)	(3,576.12)	0.0000	4.5800	(448.6243)	0.0000	0.4459	(0.4456)	0.0000	1	0.0003	01/06/2025
601816.SH	12/12/2024	SDB3263589466	(8,900.00)	0.8722	(7,490.45)	(7,762.80)	0.0000	4.5800	(448.6243)	0.0000	0.9530	(0.9674)	0.0000	1	(0.0144)	01/06/2025
601816.SH	12/12/2024	SDB3263589466	(376,700.00)	0.8722	(317,499.71)	(328,567.16)	0.0000	4.5800	(448.6243)	0.0000	40.3930	(40.9453)	0.0000	1	(0.5523)	01/06/2025
601816.SH	12/11/2024	SDB3263589466	(8,200.00)	0.8605	(7,043.60)	(7,056.02)	0.0000	4.5800	(449.7027)	0.0000	0.8961	(0.8814)	0.0000	1	0.0147	01/06/2025
601816.SH	12/11/2024	SDB3263589466	(10,000.00)	0.8605	(8,589.02)	(8,604.90)	0.0000	4.5800	(449.7027)	0.0000	1.0927	(1.0749)	0.0000	1	0.0178	01/06/2025
601816.SH	12/11/2024	SDB3263589466	(63,100.00)	0.8605	(53,899.58)	(54,296.92)	0.0000	4.5800	(449.7027)	0.0000	6.8572	(6.7826)	0.0000	1	0.0746	01/06/2025
601816.SH	12/11/2024	SDB3263589466	(4,100.00)	0.8605	(3,505.16)	(3,528.01)	0.0000	4.5800	(449.7027)	0.0000	0.4459	(0.4407)	0.0000	1	0.0052	01/06/2025
601816.SH	12/11/2024	SDB3263589466	(8,900.00)	0.8605	(7,490.45)	(7,658.36)	0.0000	4.5800	(449.7027)	0.0000	0.9530	(0.9567)	0.0000	1	(0.0037)	01/06/2025
601816.SH	12/11/2024	SDB3263589466	(376,700.00)	0.8605	(317,499.71)	(324,146.58)	0.0000	4.5800	(449.7027)	0.0000	40.3930	(40.4916)	0.0000	1	(0.0985)	01/06/2025
601816.SH	12/10/2024	SDB3263589466	(63,100.00)	0.8535	(53,899.58)	(53,858.25)	0.0000	4.5800	(453.7102)	0.0000	6.8572	(6.7878)	0.0000	1	0.0694	01/06/2025
601816.SH	12/10/2024	SDB3263589466	(4,100.00)	0.8535	(3,505.16)	(3,499.51)	0.0000	4.5800	(453.7102)	0.0000	0.4459	(0.4410)	0.0000	1	0.0049	01/06/2025
601816.SH	12/10/2024	SDB3263589466	(8,900.00)	0.8535	(7,490.45)	(7,596.49)	0.0000	4.5800	(453.7102)	0.0000	0.9530	(0.9574)	0.0000	1	(0.0044)	01/06/2025
601816.SH	12/10/2024	SDB3263589466	(376,700.00)	0.8535	(317,499.71)	(321,527.47)	0.0000	4.5800	(453.7102)	0.0000	40.3930	(40.5223)	0.0000	1	(0.1293)	01/06/2025
601816.SH	12/09/2024	SDB3263589466	(8,900.00)	0.8511	(7,490.45)	(7,574.47)	0.0000	4.5800	(450.0000)	0.0000	0.9530	(0.9468)	0.0000	1	0.0061	01/06/2025
601816.SH	12/09/2024	SDB3263589466	(376,700.00)	0.8511	(317,499.71)	(320,595.81)	0.0000	4.5800	(450.0000)	0.0000	40.3930	(40.0745)	0.0000	1	0.3185	01/06/2025
601816.SH	12/06/2024	SDB3263589466	(8,900.00)	0.8416	(7,490.45)	(7,490.45)	0.0000	4.5800	(450.0000)	0.0000	2.8589	(2.8089)	0.0000	3	0.0499	01/06/2025
601816.SH	12/06/2024	SDB3263589466	(376,700.00)	0.8428	(317,499.71)	(317,499.71)	0.0000	4.5800	(450.0000)	0.0000	121.1791	(119.0624)	0.0000	3	2.1167	01/06/2025
TOTAL BEIJING-SHANGHAI HIGH SPEED RAILWAY CO LTD CMN CLASS A SERIES NORTHBOUND												547.1781	(545.2605)	0.0000	1.9176	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
BESTECHNIC (SHANGHAI) CO., LTD. CMN CLASS A SERIES NORTHBOUND																
688608.SH	01/03/2025	SDB3262800208	(300.00)	44.7199	(11,566.92)	(13,415.97)	0.0000	4.3300	(1,288.4615)	0.0000	4.1737	(14.4050)	0.0000	3	(10.2312)	01/06/2025
688608.SH	01/03/2025	SDB3262800208	(400.00)	44.7199	(15,422.57)	(17,887.95)	0.0000	4.3300	(1,288.4615)	0.0000	5.5650	(19.2066)	0.0000	3	(13.6416)	01/06/2025
688608.SH	01/03/2025	SDB3262800208	(400.00)	44.7199	(15,422.57)	(17,887.95)	0.0000	4.3300	(1,288.4615)	0.0000	5.5650	(19.2066)	0.0000	3	(13.6416)	01/06/2025
688608.SH	01/03/2025	SDB3262800208	(200.00)	44.7199	(7,711.28)	(8,943.98)	0.0000	4.3300	(1,288.4615)	0.0000	2.7825	(9.6033)	0.0000	3	(6.8208)	01/06/2025
688608.SH	01/02/2025	SDB3262800208	(300.00)	45.5607	(11,566.92)	(13,668.20)	0.0000	4.3300	(1,288.4615)	0.0000	1.3912	(4.8919)	0.0000	1	(3.5007)	01/06/2025
688608.SH	01/02/2025	SDB3262800208	(400.00)	45.5607	(15,422.57)	(18,224.26)	0.0000	4.3300	(1,288.4615)	0.0000	1.8550	(6.5226)	0.0000	1	(4.6676)	01/06/2025
688608.SH	01/02/2025	SDB3262800208	(400.00)	45.5607	(15,422.57)	(18,224.26)	0.0000	4.3300	(1,288.4615)	0.0000	1.8550	(6.5226)	0.0000	1	(4.6676)	01/06/2025
688608.SH	01/02/2025	SDB3262800208	(200.00)	45.5607	(7,711.28)	(9,112.13)	0.0000	4.3300	(1,288.4615)	0.0000	0.9275	(3.2613)	0.0000	1	(2.3338)	01/06/2025
688608.SH	12/31/2024	SDB3262800208	(300.00)	46.0019	(11,566.92)	(13,800.56)	0.0000	4.3300	(1,288.4615)	0.0000	2.7825	(9.8786)	0.0000	2	(7.0961)	01/06/2025
688608.SH	12/31/2024	SDB3262800208	(400.00)	46.0019	(15,422.57)	(18,400.75)	0.0000	4.3300	(1,288.4615)	0.0000	3.7100	(13.1715)	0.0000	2	(9.4615)	01/06/2025
688608.SH	12/31/2024	SDB3262800208	(400.00)	46.0019	(15,422.57)	(18,400.75)	0.0000	4.3300	(1,288.4615)	0.0000	3.7100	(13.1715)	0.0000	2	(9.4615)	01/06/2025
688608.SH	12/31/2024	SDB3262800208	(200.00)	46.0019	(7,711.28)	(9,200.38)	0.0000	4.3300	(1,288.4615)	0.0000	1.8550	(6.5857)	0.0000	2	(4.7307)	01/06/2025
688608.SH	12/30/2024	SDB3262800208	(300.00)	45.0355	(11,566.92)	(13,510.65)	0.0000	4.3300	(1,288.4615)	0.0000	1.3912	(4.8355)	0.0000	1	(3.4443)	01/06/2025
688608.SH	12/30/2024	SDB3262800208	(400.00)	45.0355	(15,422.57)	(18,014.20)	0.0000	4.3300	(1,288.4615)	0.0000	1.8550	(6.4474)	0.0000	1	(4.5924)	01/06/2025
688608.SH	12/30/2024	SDB3262800208	(400.00)	45.0355	(15,422.57)	(18,014.20)	0.0000	4.3300	(1,288.4615)	0.0000	1.8550	(6.4474)	0.0000	1	(4.5924)	01/06/2025
688608.SH	12/30/2024	SDB3262800208	(200.00)	45.0355	(7,711.28)	(9,007.10)	0.0000	4.3300	(1,288.4615)	0.0000	0.9275	(3.2237)	0.0000	1	(2.2962)	01/06/2025
688608.SH	12/27/2024	SDB3262800208	(300.00)	47.6327	(11,566.92)	(14,289.82)	0.0000	4.3300	(1,288.4615)	0.0000	4.1737	(15.3432)	0.0000	3	(11.1695)	01/06/2025
688608.SH	12/27/2024	SDB3262800208	(400.00)	47.6327	(15,422.57)	(19,053.09)	0.0000	4.3300	(1,288.4615)	0.0000	5.5650	(20.4576)	0.0000	3	(14.8927)	01/06/2025
688608.SH	12/27/2024	SDB3262800208	(400.00)	47.6327	(15,422.57)	(19,053.09)	0.0000	4.3300	(1,288.4615)	0.0000	5.5650	(20.4576)	0.0000	3	(14.8927)	01/06/2025
688608.SH	12/27/2024	SDB3262800208	(200.00)	47.6327	(7,711.28)	(9,526.55)	0.0000	4.3300	(1,288.4615)	0.0000	2.7825	(10.2288)	0.0000	3	(7.4463)	01/06/2025
688608.SH	12/26/2024	SDB3262800208	(300.00)	45.6658	(11,566.92)	(13,699.75)	0.0000	4.3300	(1,288.4615)	0.0000	1.3912	(4.9032)	0.0000	1	(3.5120)	01/06/2025
688608.SH	12/26/2024	SDB3262800208	(400.00)	45.6658	(15,422.57)	(18,266.34)	0.0000	4.3300	(1,288.4615)	0.0000	1.8550	(6.5376)	0.0000	1	(4.6826)	01/06/2025
688608.SH	12/26/2024	SDB3262800208	(400.00)	45.6658	(15,422.57)	(18,266.34)	0.0000	4.3300	(1,288.4615)	0.0000	1.8550	(6.5376)	0.0000	1	(4.6826)	01/06/2025
688608.SH	12/26/2024	SDB3262800208	(200.00)	45.6658	(7,711.28)	(9,133.17)	0.0000	4.3300	(1,288.4615)	0.0000	0.9275	(3.2688)	0.0000	1	(2.3413)	01/06/2025
688608.SH	12/24/2024	SDB3262800208	(300.00)	45.6658	(11,566.92)	(13,699.75)	0.0000	4.3300	(1,288.4615)	0.0000	2.7825	(9.8064)	0.0000	2	(7.0240)	01/06/2025
688608.SH	12/24/2024	SDB3262800208	(400.00)	45.6658	(15,422.57)	(18,266.34)	0.0000	4.3300	(1,288.4615)	0.0000	3.7100	(13.0753)	0.0000	2	(9.3653)	01/06/2025
688608.SH	12/24/2024	SDB3262800208	(400.00)	45.6658	(15,422.57)	(18,266.34)	0.0000	4.3300	(1,288.4615)	0.0000	3.7100	(13.0753)	0.0000	2	(9.3653)	01/06/2025
688608.SH	12/24/2024	SDB3262800208	(200.00)	45.6658	(7,711.28)	(9,133.17)	0.0000	4.3300	(1,288.4615)	0.0000	1.8550	(6.5376)	0.0000	2	(4.6826)	01/06/2025
688608.SH	12/23/2024	SDB3262800208	(300.00)	45.2650	(11,566.92)	(13,579.50)	0.0000	4.3300	(1,288.4615)	0.0000	1.3912	(4.8602)	0.0000	1	(3.4689)	01/06/2025
688608.SH	12/23/2024	SDB3262800208	(400.00)	45.2650	(15,422.57)	(18,106.00)	0.0000	4.3300	(1,288.4615)	0.0000	1.8550	(6.4802)	0.0000	1	(4.6253)	01/06/2025
688608.SH	12/23/2024	SDB3262800208	(400.00)	45.2650	(15,422.57)	(18,106.00)	0.0000	4.3300	(1,288.4615)	0.0000	1.8550	(6.4802)	0.0000	1	(4.6253)	01/06/2025
688608.SH	12/23/2024	SDB3262800208	(200.00)	45.2650	(7,711.28)	(9,053.00)	0.0000	4.3300	(1,288.4615)	0.0000	0.9275	(3.2401)	0.0000	1	(2.3126)	01/06/2025
688608.SH	12/20/2024	SDB3262800208	(300.00)	39.4770	(11,566.92)	(11,843.09)	0.0000	4.3300	(1,288.4615)	0.0000	4.1737	(12.7161)	0.0000	3	(8.5424)	01/06/2025
688608.SH	12/20/2024	SDB3262800208	(400.00)	39.4770	(15,422.57)	(15,790.78)	0.0000	4.3300	(1,288.4615)	0.0000	5.5650	(16.9548)	0.0000	3	(11.3899)	01/06/2025
688608.SH	12/20/2024	SDB3262800208	(400.00)	39.4770	(15,422.57)	(15,790.78)	0.0000	4.3300	(1,288.4615)	0.0000	5.5650	(16.9548)	0.0000	3	(11.3899)	01/06/2025
688608.SH	12/20/2024	SDB3262800208	(200.00)	39.4770	(7,711.28)	(7,895.39)	0.0000	4.3300	(1,288.4615)	0.0000	2.7825	(8.4774)	0.0000	3	(5.6949)	01/06/2025
688608.SH	12/19/2024	SDB3262800208	(300.00)	41.6997	(11,566.92)	(12,509.90)	0.0000	4.5800	(1,288.4615)	0.0000	1.4716	(4.4774)	0.0000	1	(3.0058)	01/06/2025
688608.SH	12/19/2024	SDB3262800208	(400.00)	41.6997	(15,422.57)	(16,679.86)	0.0000	4.5800	(1,288.4615)	0.0000	1.9621	(5.9698)	0.0000	1	(4.0077)	01/06/2025
688608.SH	12/19/2024	SDB3262800208	(400.00)	41.6997	(15,422.57)	(16,679.86)	0.0000	4.5800	(1,288.4615)	0.0000	1.9621	(5.9698)	0.0000	1	(4.0077)	01/06/2025
688608.SH	12/19/2024	SDB3262800208	(200.00)	41.6997	(7,711.28)	(8,339.93)	0.0000	4.5800	(1,288.4615)	0.0000	0.9810	(2.9849)	0.0000	1	(2.0039)	01/06/2025
688608.SH	12/18/2024	SDB3262800208	(300.00)	43.2096	(11,566.92)	(12,962.89)	0.0000	4.5800	(1,288.4615)	0.0000	1.4716	(4.6395)	0.0000	1	(3.1679)	01/06/2025
688608.SH	12/18/2024	SDB3262800208	(400.00)	43.2096	(15,422.57)	(17,283.86)	0.0000	4.5800	(1,288.4615)	0.0000	1.9621	(6.1860)	0.0000	1	(4.2239)	01/06/2025
688608.SH	12/18/2024	SDB3262800208	(400.00)	43.2096	(15,422.57)	(17,283.86)	0.0000	4.5800	(1,288.4615)	0.0000	1.9621	(6.1860)	0.0000	1	(4.2239)	01/06/2025
688608.SH	12/18/2024	SDB3262800208	(200.00)	43.2096	(7,711.28)	(8,641.93)	0.0000	4.5800	(1,288.4615)	0.0000	0.9810	(3.0930)	0.0000	1	(2.1120)	01/06/2025
688608.SH	12/17/2024	SDB3262800208	(300.00)	41.4112	(11,566.92)	(12,423.36)	0.0000	4.5800	(1,288.4615)	0.0000	1.4716	(4.4464)	0.0000	1	(2.9748)	01/06/2025
688608.SH	12/17/2024	SDB3262800208	(400.00)	41.4112	(15,422.57)	(16,564.48)	0.0000	4.5800	(1,288.4615)	0.0000	1.9621	(5.9285)	0.0000	1	(3.9644)	01/06/2025
688608.SH	12/17/2024	SDB3262800208	(400.00)	41.4112	(15,422.57)	(16,564.48)	0.0000	4.5800	(1,288.4615)	0.0000	1.9621	(5.9285)	0.0000	1	(3.9644)	01/06/2025
688608.SH	12/17/2024	SDB3262800208	(200.00)	41.4112	(7,711.28)	(8,282.24)	0.0000	4.5800	(1,288.4615)	0.0000	0.9810	(2.9643)	0.0000	1	(1.9832)	01/06/2025
688608.SH	12/16/2024	SDB3262800208	(300.00)	41.0658	(11,566.92)	(12,319.73)	0.0000	4.5800	(1,288.4615)	0.0000	1.4716	(4.4093)	0.0000	1	(2.9377)	01/06/2025
688608.SH	12/16/2024	SDB3262800208	(400.00)	41.0658	(15,422.57)	(16,426.31)	0.0000	4.5800	(1,288.4615)	0.0000	1.9621	(5.8791)	0.0000	1	(3.9170)	01/06/2025

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Fund: ALL
Business Date: Jan 6, 2025
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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
BESTECHNIC (SHANGHAI) CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
688608.SH	12/16/2024	SDB3262800208	(400.00)	41.0658	(15,422.57)	(16,426.31)	0.0000	4.5800	(1,288.4615)	0.0000	1.9621	(5.8791)	0.0000	1	(3.9170)	01/06/2025
688608.SH	12/16/2024	SDB3262800208	(200.00)	41.0658	(7,711.28)	(8,213.16)	0.0000	4.5800	(1,288.4615)	0.0000	0.9810	(2.9395)	0.0000	1	(1.9585)	01/06/2025
688608.SH	12/13/2024	SDB3262800208	(300.00)	37.4157	(11,566.92)	(11,224.71)	0.0000	4.5800	(1,288.4615)	0.0000	4.4147	(12.0522)	0.0000	3	(7.6375)	01/06/2025
688608.SH	12/13/2024	SDB3262800208	(400.00)	37.4157	(15,422.57)	(14,966.28)	0.0000	4.5800	(1,288.4615)	0.0000	5.8863	(16.0696)	0.0000	3	(10.1833)	01/06/2025
688608.SH	12/13/2024	SDB3262800208	(400.00)	37.4157	(15,422.57)	(14,966.28)	0.0000	4.5800	(1,288.4615)	0.0000	5.8863	(16.0696)	0.0000	3	(10.1833)	01/06/2025
688608.SH	12/13/2024	SDB3262800208	(200.00)	37.4157	(7,711.28)	(7,483.14)	0.0000	4.5800	(1,288.4615)	0.0000	2.9431	(8.0348)	0.0000	3	(5.0916)	01/06/2025
688608.SH	12/12/2024	SDB3262800208	(300.00)	35.9971	(11,566.92)	(10,799.13)	0.0000	4.5800	(1,288.4615)	0.0000	1.4716	(3.8651)	0.0000	1	(2.3935)	01/06/2025
688608.SH	12/12/2024	SDB3262800208	(400.00)	35.9971	(15,422.57)	(14,398.84)	0.0000	4.5800	(1,288.4615)	0.0000	1.9621	(5.1534)	0.0000	1	(3.1913)	01/06/2025
688608.SH	12/12/2024	SDB3262800208	(400.00)	35.9971	(15,422.57)	(14,398.84)	0.0000	4.5800	(1,288.4615)	0.0000	1.9621	(5.1534)	0.0000	1	(3.1913)	01/06/2025
688608.SH	12/12/2024	SDB3262800208	(200.00)	35.9971	(7,711.28)	(7,199.42)	0.0000	4.5800	(1,288.4615)	0.0000	0.9810	(2.5767)	0.0000	1	(1.5957)	01/06/2025
688608.SH	12/11/2024	SDB3262800208	(300.00)	35.5128	(11,566.92)	(10,653.83)	0.0000	4.5800	(1,288.4615)	0.0000	1.4716	(3.8131)	0.0000	1	(2.3415)	01/06/2025
688608.SH	12/11/2024	SDB3262800208	(400.00)	35.5128	(15,422.57)	(14,205.11)	0.0000	4.5800	(1,288.4615)	0.0000	1.9621	(5.0841)	0.0000	1	(3.1220)	01/06/2025
688608.SH	12/11/2024	SDB3262800208	(400.00)	35.5128	(15,422.57)	(14,205.11)	0.0000	4.5800	(1,288.4615)	0.0000	1.9621	(5.0841)	0.0000	1	(3.1220)	01/06/2025
688608.SH	12/11/2024	SDB3262800208	(200.00)	35.5128	(7,711.28)	(7,102.56)	0.0000	4.5800	(1,288.4615)	0.0000	0.9810	(2.5420)	0.0000	1	(1.5610)	01/06/2025
688608.SH	12/10/2024	SDB3262800208	(300.00)	35.9750	(11,566.92)	(10,792.51)	0.0000	4.5800	(1,288.4615)	0.0000	1.4716	(3.8627)	0.0000	1	(2.3911)	01/06/2025
688608.SH	12/10/2024	SDB3262800208	(400.00)	35.9750	(15,422.57)	(14,390.02)	0.0000	4.5800	(1,288.4615)	0.0000	1.9621	(5.1503)	0.0000	1	(3.1882)	01/06/2025
688608.SH	12/10/2024	SDB3262800208	(400.00)	35.9750	(15,422.57)	(14,390.02)	0.0000	4.5800	(1,288.4615)	0.0000	1.9621	(5.1503)	0.0000	1	(3.1882)	01/06/2025
688608.SH	12/10/2024	SDB3262800208	(200.00)	35.9750	(7,711.28)	(7,195.01)	0.0000	4.5800	(1,288.4615)	0.0000	0.9810	(2.5751)	0.0000	1	(1.5941)	01/06/2025
688608.SH	12/09/2024	SDB3262800208	(300.00)	35.9314	(11,566.92)	(10,779.41)	0.0000	4.5800	(1,288.4615)	0.0000	1.4716	(3.8580)	0.0000	1	(2.3864)	01/06/2025
688608.SH	12/09/2024	SDB3262800208	(400.00)	35.9314	(15,422.57)	(14,372.55)	0.0000	4.5800	(1,288.4615)	0.0000	1.9621	(5.1440)	0.0000	1	(3.1819)	01/06/2025
688608.SH	12/09/2024	SDB3262800208	(400.00)	35.9314	(15,422.57)	(14,372.55)	0.0000	4.5800	(1,288.4615)	0.0000	1.9621	(5.1440)	0.0000	1	(3.1819)	01/06/2025
688608.SH	12/09/2024	SDB3262800208	(200.00)	35.9314	(7,711.28)	(7,186.27)	0.0000	4.5800	(1,288.4615)	0.0000	0.9810	(2.5720)	0.0000	1	(1.5910)	01/06/2025
688608.SH	12/06/2024	SDB3262800208	(300.00)	35.3435	(11,566.92)	(10,603.06)	0.0000	4.5800	(1,288.4615)	0.0000	4.4147	(11.3847)	0.0000	3	(6.9700)	01/06/2025
688608.SH	12/06/2024	SDB3262800208	(400.00)	35.3435	(15,422.57)	(14,137.41)	0.0000	4.5800	(1,288.4615)	0.0000	5.8863	(15.1796)	0.0000	3	(9.2933)	01/06/2025
688608.SH	12/06/2024	SDB3262800208	(400.00)	35.3435	(15,422.57)	(14,137.41)	0.0000	4.5800	(1,288.4615)	0.0000	5.8863	(15.1796)	0.0000	3	(9.2933)	01/06/2025
688608.SH	12/06/2024	SDB3262800208	(200.00)	35.3435	(7,711.28)	(7,068.70)	0.0000	4.5800	(1,288.4615)	0.0000	2.9431	(7.5898)	0.0000	3	(4.6467)	01/06/2025
688608.SH	12/05/2024	SDB3262800208	(300.00)	37.2604	(11,566.92)	(11,178.13)	0.0000	4.5800	(1,288.4615)	0.0000	1.4716	(4.0007)	0.0000	1	(2.5291)	01/06/2025
688608.SH	12/05/2024	SDB3262800208	(400.00)	37.2604	(15,422.57)	(14,904.17)	0.0000	4.5800	(1,288.4615)	0.0000	1.9621	(5.3343)	0.0000	1	(3.3722)	01/06/2025
688608.SH	12/05/2024	SDB3262800208	(400.00)	37.2604	(15,422.57)	(14,904.17)	0.0000	4.5800	(1,288.4615)	0.0000	1.9621	(5.3343)	0.0000	1	(3.3722)	01/06/2025
688608.SH	12/05/2024	SDB3262800208	(200.00)	37.2604	(7,711.28)	(7,452.09)	0.0000	4.5800	(1,288.4615)	0.0000	0.9810	(2.6671)	0.0000	1	(1.6861)	01/06/2025
688608.SH	12/04/2024	SDB3262800208	(300.00)	38.5564	(11,566.92)	(11,566.92)	0.0000	4.5800	(1,288.4615)	0.0000	1.4716	(4.1399)	0.0000	1	(2.6683)	01/06/2025
688608.SH	12/04/2024	SDB3262800208	(400.00)	38.5564	(15,422.57)	(15,422.57)	0.0000	4.5800	(1,288.4615)	0.0000	1.9621	(5.5198)	0.0000	1	(3.5577)	01/06/2025
688608.SH	12/04/2024	SDB3262800208	(400.00)	38.5564	(15,422.57)	(15,422.57)	0.0000	4.5800	(1,288.4615)	0.0000	1.9621	(5.5198)	0.0000	1	(3.5577)	01/06/2025
688608.SH	12/04/2024	SDB3262800208	(200.00)	38.5564	(7,711.28)	(7,711.28)	0.0000	4.5800	(1,288.4615)	0.0000	0.9810	(2.7599)	0.0000	1	(1.7789)	01/06/2025
TOTAL BESTECHNIC (SHANGHAI) CO., LTD. CMN CLASS A SERIES NORTHBOUND												204.5171	(635.2196)	0.0000	(430.7025)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
BESTORE CO LTD CMN CLASS A SERIES NORTHBOUND																
603719.SH	12/31/2024	SDB3264649879	(1,800.00)	2.0660	(3,468.84)	(3,718.76)	0.0000	4.3300	(2,250.0000)	0.0000	0.8344	(4.6484)	0.0000	2	(3.8140)	01/06/2025
603719.SH	12/31/2024	SDB3264649879	(3,700.00)	2.0660	(7,102.60)	(7,644.11)	0.0000	4.3300	(2,250.0000)	0.0000	1.7086	(9.5551)	0.0000	2	(7.8466)	01/06/2025
603719.SH	12/30/2024	SDB3264649879	(1,800.00)	1.9271	(3,468.84)	(3,468.84)	0.0000	4.3300	(2,250.0000)	0.0000	0.4172	(2.1680)	0.0000	1	(1.7508)	01/06/2025
603719.SH	12/30/2024	SDB3264649879	(3,700.00)	1.9196	(7,102.60)	(7,102.60)	0.0000	4.3300	(2,250.0000)	0.0000	0.8543	(4.4391)	0.0000	1	(3.5848)	01/06/2025
603719.SH	12/12/2024	SDB3263644953	(2,500.00)	1.8007	(4,473.79)	(4,501.69)	0.0000	4.5800	(2,200.0000)	0.0000	0.5692	(2.7510)	0.0000	1	(2.1819)	01/06/2025
603719.SH	12/12/2024	SDB3263644953	(5,700.00)	1.8007	(10,329.40)	(10,263.86)	0.0000	4.5800	(2,200.0000)	0.0000	1.3141	(6.2724)	0.0000	1	(4.9582)	01/06/2025
603719.SH	12/11/2024	SDB3263644953	(2,500.00)	1.8421	(4,473.79)	(4,605.35)	0.0000	4.5800	(2,200.0000)	0.0000	0.5692	(2.8144)	0.0000	1	(2.2452)	01/06/2025
603719.SH	12/11/2024	SDB3263644953	(5,700.00)	1.8421	(10,329.40)	(10,500.19)	0.0000	4.5800	(2,200.0000)	0.0000	1.3141	(6.4168)	0.0000	1	(5.1027)	01/06/2025
603719.SH	12/10/2024	SDB3263644953	(2,500.00)	1.8431	(4,473.79)	(4,607.87)	0.0000	4.5800	(2,200.0000)	0.0000	0.5692	(2.8159)	0.0000	1	(2.2468)	01/06/2025
603719.SH	12/10/2024	SDB3263644953	(5,700.00)	1.8431	(10,329.40)	(10,505.94)	0.0000	4.5800	(2,200.0000)	0.0000	1.3141	(6.4203)	0.0000	1	(5.1062)	01/06/2025
603719.SH	12/09/2024	SDB3263644953	(2,500.00)	1.7895	(4,473.79)	(4,473.79)	0.0000	4.5800	(2,200.0000)	0.0000	0.5692	(2.7340)	0.0000	1	(2.1648)	01/06/2025
603719.SH	12/09/2024	SDB3263644953	(5,700.00)	1.8122	(10,329.40)	(10,329.40)	0.0000	4.5800	(2,200.0000)	0.0000	1.3141	(6.3124)	0.0000	1	(4.9983)	01/06/2025
TOTAL BESTORE CO LTD CMN CLASS A SERIES NORTHBOUND											11.3477	(57.3479)	0.0000		(46.0002)	

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066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
BETTA PHARMACEUTICALS CO., LTD. CMN CLASS A SERIES NORTHBOUND																
300558.ZK	12/13/2024	SDB3263040684	(100.00)	7.4064	(764.91)	(740.64)	0.0000	4.5800	(1,992.1428)	0.0000	0.2919	(1.2295)	0.0000	3	(0.9376)	01/06/2025
300558.ZK	12/13/2024	SDB3263040684	(700.00)	7.4064	(5,354.37)	(5,184.47)	0.0000	4.5800	(1,992.1428)	0.0000	2.0436	(8.6068)	0.0000	3	(6.5633)	01/06/2025
300558.ZK	12/13/2024	SDB3263040684	(2,700.00)	7.4064	(20,652.56)	(19,997.24)	0.0000	4.5800	(1,992.1428)	0.0000	7.8824	(33.1978)	0.0000	3	(25.3154)	01/06/2025
300558.ZK	12/12/2024	SDB3263040684	(100.00)	7.6512	(764.91)	(765.12)	0.0000	4.5800	(1,992.1428)	0.0000	0.0973	(0.4234)	0.0000	1	(0.3261)	01/06/2025
300558.ZK	12/12/2024	SDB3263040684	(700.00)	7.6512	(5,354.37)	(5,355.82)	0.0000	4.5800	(1,992.1428)	0.0000	0.6812	(2.9638)	0.0000	1	(2.2826)	01/06/2025
300558.ZK	12/12/2024	SDB3263040684	(2,700.00)	7.6512	(20,652.56)	(20,658.15)	0.0000	4.5800	(1,992.1428)	0.0000	2.6275	(11.4317)	0.0000	1	(8.8042)	01/06/2025
300558.ZK	12/11/2024	SDB3263040684	(100.00)	7.9193	(764.91)	(791.93)	0.0000	4.5800	(1,992.1428)	0.0000	0.0973	(0.4382)	0.0000	1	(0.3409)	01/06/2025
300558.ZK	12/11/2024	SDB3263040684	(700.00)	7.9193	(5,354.37)	(5,543.49)	0.0000	4.5800	(1,992.1428)	0.0000	0.6812	(3.0676)	0.0000	1	(2.3864)	01/06/2025
300558.ZK	12/11/2024	SDB3263040684	(2,700.00)	7.9193	(20,652.56)	(21,382.02)	0.0000	4.5800	(1,992.1428)	0.0000	2.6275	(11.8322)	0.0000	1	(9.2048)	01/06/2025
300558.ZK	12/10/2024	SDB3263040684	(100.00)	7.6145	(764.91)	(761.45)	0.0000	4.5800	(1,992.1428)	0.0000	0.0973	(0.4214)	0.0000	1	(0.3241)	01/06/2025
300558.ZK	12/10/2024	SDB3263040684	(700.00)	7.6145	(5,354.37)	(5,330.14)	0.0000	4.5800	(1,992.1428)	0.0000	0.6812	(2.9496)	0.0000	1	(2.2684)	01/06/2025
300558.ZK	12/10/2024	SDB3263040684	(2,700.00)	7.6145	(20,652.56)	(20,559.13)	0.0000	4.5800	(1,992.1428)	0.0000	2.6275	(11.3769)	0.0000	1	(8.7494)	01/06/2025
300558.ZK	12/09/2024	SDB3263040684	(100.00)	7.6129	(764.91)	(761.29)	0.0000	4.5800	(1,992.1428)	0.0000	0.0973	(0.4213)	0.0000	1	(0.3240)	01/06/2025
300558.ZK	12/09/2024	SDB3263040684	(700.00)	7.6129	(5,354.37)	(5,329.03)	0.0000	4.5800	(1,992.1428)	0.0000	0.6812	(2.9489)	0.0000	1	(2.2677)	01/06/2025
300558.ZK	12/09/2024	SDB3263040684	(2,700.00)	7.6129	(20,652.56)	(20,554.84)	0.0000	4.5800	(1,992.1428)	0.0000	2.6275	(11.3745)	0.0000	1	(8.7470)	01/06/2025
300558.ZK	12/06/2024	SDB3263040684	(100.00)	7.8663	(764.91)	(786.63)	0.0000	4.5800	(1,992.1428)	0.0000	0.2919	(1.3059)	0.0000	3	(1.0140)	01/06/2025
300558.ZK	12/06/2024	SDB3263040684	(700.00)	7.8663	(5,354.37)	(5,506.40)	0.0000	4.5800	(1,992.1428)	0.0000	2.0436	(9.1413)	0.0000	3	(7.0977)	01/06/2025
300558.ZK	12/06/2024	SDB3263040684	(2,700.00)	7.8663	(20,652.56)	(21,238.99)	0.0000	4.5800	(1,992.1428)	0.0000	7.8824	(35.2592)	0.0000	3	(27.3769)	01/06/2025
300558.ZK	12/05/2024	SDB3263040684	(100.00)	7.8158	(764.91)	(781.58)	0.0000	4.5800	(1,992.1428)	0.0000	0.0973	(0.4325)	0.0000	1	(0.3352)	01/06/2025
300558.ZK	12/05/2024	SDB3263040684	(700.00)	7.8158	(5,354.37)	(5,471.04)	0.0000	4.5800	(1,992.1428)	0.0000	0.6812	(3.0275)	0.0000	1	(2.3463)	01/06/2025
300558.ZK	12/05/2024	SDB3263040684	(2,700.00)	7.8158	(20,652.56)	(21,102.58)	0.0000	4.5800	(1,992.1428)	0.0000	2.6275	(11.6776)	0.0000	1	(9.0501)	01/06/2025
300558.ZK	12/04/2024	SDB3263040684	(100.00)	7.6491	(764.91)	(764.91)	0.0000	4.5800	(1,992.1428)	0.0000	0.0973	(0.4233)	0.0000	1	(0.3260)	01/06/2025
300558.ZK	12/04/2024	SDB3263040684	(700.00)	7.6491	(5,354.37)	(5,354.37)	0.0000	4.5800	(1,992.1428)	0.0000	0.6812	(2.9630)	0.0000	1	(2.2818)	01/06/2025
300558.ZK	12/04/2024	SDB3263040684	(2,700.00)	7.6491	(20,652.56)	(20,652.56)	0.0000	4.5800	(1,992.1428)	0.0000	2.6275	(11.4286)	0.0000	1	(8.8011)	01/06/2025
TOTAL BETTA PHARMACEUTICALS CO., LTD. CMN CLASS A SERIES NORTHBOUND												40.8717	(178.3424)	0.0000	(137.4708)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
BIO-THERA SOLUTIONS LTD CMN CLASS A SERIES NORTHBOUND																
688177.SH	01/03/2025	SDB3260123369	(1,160.00)	2.7225	(3,217.13)	(3,158.08)	0.0000	4.3300	(1,300.2765)	0.0000	1.1608	(3.4220)	0.0000	3	(2.2611)	01/06/2025
688177.SH	01/03/2025	SDB3260123369	(2,440.00)	2.7225	(6,784.47)	(6,642.86)	0.0000	4.3300	(1,300.2765)	0.0000	2.4481	(7.1980)	0.0000	3	(4.7499)	01/06/2025
688177.SH	01/03/2025	SDB3260123369	(300.00)	2.7225	(861.75)	(816.75)	0.0000	4.3300	(1,300.2765)	0.0000	0.3109	(0.8850)	0.0000	3	(0.5740)	01/06/2025
688177.SH	01/03/2025	SDB3260123369	(200.00)	2.7225	(585.42)	(544.50)	0.0000	4.3300	(1,300.2765)	0.0000	0.2112	(0.5900)	0.0000	3	(0.3788)	01/06/2025
688177.SH	01/03/2025	SDB3260123369	(1,300.00)	2.7225	(3,806.01)	(3,539.23)	0.0000	4.3300	(1,300.2765)	0.0000	1.3733	(3.8350)	0.0000	3	(2.4616)	01/06/2025
688177.SH	01/03/2025	SDB3260123369	(416.00)	2.7225	(1,274.14)	(1,132.55)	0.0000	4.3300	(1,300.2765)	0.0000	0.4598	(1.2272)	0.0000	3	(0.7674)	01/06/2025
688177.SH	01/03/2025	SDB3260123369	(984.00)	2.7225	(2,983.34)	(2,678.92)	0.0000	4.3300	(1,300.2765)	0.0000	1.0765	(2.9028)	0.0000	3	(1.8263)	01/06/2025
688177.SH	01/03/2025	SDB3260123369	(600.00)	2.7225	(1,809.15)	(1,633.49)	0.0000	4.3300	(1,300.2765)	0.0000	0.6528	(1.7700)	0.0000	3	(1.1172)	01/06/2025
688177.SH	01/03/2025	SDB3260123369	(717.00)	2.7225	(2,191.29)	(1,952.02)	0.0000	4.3300	(1,300.2765)	0.0000	0.7907	(2.1151)	0.0000	3	(1.3244)	01/06/2025
688177.SH	01/03/2025	SDB3260123369	(400.00)	2.7225	(1,193.64)	(1,088.99)	0.0000	4.3300	(1,300.2765)	0.0000	0.4307	(1.1800)	0.0000	3	(0.7493)	01/06/2025
688177.SH	01/03/2025	SDB3260123369	(3,156.00)	2.7225	(9,519.41)	(8,592.16)	0.0000	4.3300	(1,300.2765)	0.0000	3.4349	(9.3102)	0.0000	3	(5.8752)	01/06/2025
688177.SH	01/03/2025	SDB3260123369	(5,297.00)	2.7225	(16,085.20)	(14,421.00)	0.0000	4.3300	(1,300.2765)	0.0000	5.8041	(15.6261)	0.0000	3	(9.8220)	01/06/2025
688177.SH	01/03/2025	SDB3260123369	(5,003.00)	2.7225	(15,196.99)	(13,620.59)	0.0000	4.3300	(1,300.2765)	0.0000	5.4836	(14.7588)	0.0000	3	(9.2752)	01/06/2025
688177.SH	01/03/2025	SDB3260123369	(220.00)	2.7225	(678.36)	(598.95)	0.0000	4.3300	(1,300.2765)	0.0000	0.2448	(0.6490)	0.0000	3	(0.4042)	01/06/2025
688177.SH	01/03/2025	SDB3260123369	(1,080.00)	2.7225	(3,313.49)	(2,940.28)	0.0000	4.3300	(1,300.2765)	0.0000	1.1956	(3.1860)	0.0000	3	(1.9904)	01/06/2025
688177.SH	01/03/2025	SDB3260123369	(1,470.00)	2.7225	(4,502.84)	(4,002.05)	0.0000	4.3300	(1,300.2765)	0.0000	1.6248	(4.3365)	0.0000	3	(2.7117)	01/06/2025
688177.SH	01/03/2025	SDB3260123369	(430.00)	2.7225	(1,325.35)	(1,170.67)	0.0000	4.3300	(1,300.2765)	0.0000	0.4782	(1.2685)	0.0000	3	(0.7903)	01/06/2025
688177.SH	01/03/2025	SDB3260123369	(3,600.00)	2.7225	(10,770.92)	(9,800.94)	0.0000	4.3300	(1,300.2765)	0.0000	3.8865	(10.6199)	0.0000	3	(6.7334)	01/06/2025
688177.SH	01/03/2025	SDB3260123369	(2,400.00)	2.7225	(7,180.62)	(6,533.96)	0.0000	4.3300	(1,300.2765)	0.0000	2.5910	(7.0800)	0.0000	3	(4.4890)	01/06/2025
688177.SH	01/03/2025	SDB3260123369	(898.00)	2.7225	(2,686.75)	(2,444.79)	0.0000	4.3300	(1,300.2765)	0.0000	0.9695	(2.6491)	0.0000	3	(1.6796)	01/06/2025
688177.SH	01/03/2025	SDB3260123369	(1,100.00)	2.7225	(3,291.12)	(2,994.73)	0.0000	4.3300	(1,300.2765)	0.0000	1.1875	(3.2450)	0.0000	3	(2.0574)	01/06/2025
688177.SH	01/03/2025	SDB3260123369	(1,000.00)	2.7225	(2,991.92)	(2,722.48)	0.0000	4.3300	(1,300.2765)	0.0000	1.0796	(2.9500)	0.0000	3	(1.8704)	01/06/2025
688177.SH	01/03/2025	SDB3260123369	(512.00)	2.7225	(1,531.86)	(1,393.91)	0.0000	4.3300	(1,300.2765)	0.0000	0.5527	(1.5104)	0.0000	3	(0.9576)	01/06/2025
688177.SH	01/03/2025	SDB3260123369	(1,087.00)	2.7225	(3,252.22)	(2,959.34)	0.0000	4.3300	(1,300.2765)	0.0000	1.1735	(3.2066)	0.0000	3	(2.0331)	01/06/2025
688177.SH	01/03/2025	SDB3260123369	(201.00)	2.7225	(601.38)	(547.22)	0.0000	4.3300	(1,300.2765)	0.0000	0.2170	(0.5929)	0.0000	3	(0.3760)	01/06/2025
688177.SH	01/03/2025	SDB3260123369	(900.00)	2.7225	(2,692.73)	(2,450.24)	0.0000	4.3300	(1,300.2765)	0.0000	0.9716	(2.6550)	0.0000	3	(1.6834)	01/06/2025
688177.SH	01/03/2025	SDB3260123369	(200.00)	2.7225	(598.38)	(544.50)	0.0000	4.3300	(1,300.2765)	0.0000	0.2159	(0.5900)	0.0000	3	(0.3741)	01/06/2025
688177.SH	01/03/2025	SDB3260123369	(3,700.00)	2.7225	(11,070.12)	(10,073.19)	0.0000	4.3300	(1,300.2765)	0.0000	3.9945	(10.9149)	0.0000	3	(6.9205)	01/06/2025
688177.SH	01/02/2025	SDB3260123369	(1,160.00)	2.7494	(3,217.13)	(3,189.29)	0.0000	4.3300	(1,366.8544)	0.0000	0.3869	(1.2109)	0.0000	1	(0.8240)	01/06/2025
688177.SH	01/02/2025	SDB3260123369	(2,440.00)	2.7494	(6,784.47)	(6,708.50)	0.0000	4.3300	(1,366.8544)	0.0000	0.8160	(2.5471)	0.0000	1	(1.7311)	01/06/2025
688177.SH	01/02/2025	SDB3260123369	(300.00)	2.7494	(861.75)	(824.82)	0.0000	4.3300	(1,366.8544)	0.0000	0.1036	(0.3132)	0.0000	1	(0.2095)	01/06/2025
688177.SH	01/02/2025	SDB3260123369	(200.00)	2.7494	(585.42)	(549.88)	0.0000	4.3300	(1,366.8544)	0.0000	0.0704	(0.2088)	0.0000	1	(0.1384)	01/06/2025
688177.SH	01/02/2025	SDB3260123369	(1,300.00)	2.7494	(3,806.01)	(3,574.20)	0.0000	4.3300	(1,366.8544)	0.0000	0.4578	(1.3571)	0.0000	1	(0.8993)	01/06/2025
688177.SH	01/02/2025	SDB3260123369	(416.00)	2.7494	(1,274.14)	(1,143.74)	0.0000	4.3300	(1,366.8544)	0.0000	0.1533	(0.4343)	0.0000	1	(0.2810)	01/06/2025
688177.SH	01/02/2025	SDB3260123369	(984.00)	2.7494	(2,983.34)	(2,705.40)	0.0000	4.3300	(1,366.8544)	0.0000	0.3588	(1.0272)	0.0000	1	(0.6684)	01/06/2025
688177.SH	01/02/2025	SDB3260123369	(600.00)	2.7494	(1,809.15)	(1,649.63)	0.0000	4.3300	(1,366.8544)	0.0000	0.2176	(0.6263)	0.0000	1	(0.4087)	01/06/2025
688177.SH	01/02/2025	SDB3260123369	(717.00)	2.7494	(2,191.29)	(1,971.31)	0.0000	4.3300	(1,366.8544)	0.0000	0.2636	(0.7485)	0.0000	1	(0.4849)	01/06/2025
688177.SH	01/02/2025	SDB3260123369	(400.00)	2.7494	(1,193.64)	(1,099.75)	0.0000	4.3300	(1,366.8544)	0.0000	0.1436	(0.4176)	0.0000	1	(0.2740)	01/06/2025
688177.SH	01/02/2025	SDB3260123369	(3,156.00)	2.7494	(9,519.41)	(8,677.06)	0.0000	4.3300	(1,366.8544)	0.0000	1.1450	(3.2945)	0.0000	1	(2.1495)	01/06/2025
688177.SH	01/02/2025	SDB3260123369	(5,297.00)	2.7494	(16,085.20)	(14,563.50)	0.0000	4.3300	(1,366.8544)	0.0000	1.9347	(5.5295)	0.0000	1	(3.5948)	01/06/2025
688177.SH	01/02/2025	SDB3260123369	(5,003.00)	2.7494	(15,196.99)	(13,755.18)	0.0000	4.3300	(1,366.8544)	0.0000	1.8279	(5.2226)	0.0000	1	(3.3947)	01/06/2025
688177.SH	01/02/2025	SDB3260123369	(220.00)	2.7494	(678.36)	(604.86)	0.0000	4.3300	(1,366.8544)	0.0000	0.0816	(0.2297)	0.0000	1	(0.1481)	01/06/2025
688177.SH	01/02/2025	SDB3260123369	(1,080.00)	2.7494	(3,313.49)	(2,969.34)	0.0000	4.3300	(1,366.8544)	0.0000	0.3985	(1.1274)	0.0000	1	(0.7289)	01/06/2025
688177.SH	01/02/2025	SDB3260123369	(1,470.00)	2.7494	(4,502.84)	(4,041.60)	0.0000	4.3300	(1,366.8544)	0.0000	0.5416	(1.5345)	0.0000	1	(0.9929)	01/06/2025
688177.SH	01/02/2025	SDB3260123369	(430.00)	2.7494	(1,325.35)	(1,182.24)	0.0000	4.3300	(1,366.8544)	0.0000	0.1594	(0.4489)	0.0000	1	(0.2895)	01/06/2025
688177.SH	01/02/2025	SDB3260123369	(3,600.00)	2.7494	(10,770.92)	(9,897.79)	0.0000	4.3300	(1,366.8544)	0.0000	1.2955	(3.7580)	0.0000	1	(2.4625)	01/06/2025
688177.SH	01/02/2025	SDB3260123369	(2,400.00)	2.7494	(7,180.62)	(6,598.53)	0.0000	4.3300	(1,366.8544)	0.0000	0.8637	(2.5053)	0.0000	1	(1.6417)	01/06/2025
688177.SH	01/02/2025	SDB3260123369	(1,982.00)	2.7494	(5,929.99)	(5,449.28)	0.0000	4.3300	(1,366.8544)	0.0000	0.7132	(2.0690)	0.0000	1	(1.3557)	01/06/2025
688177.SH	01/02/2025	SDB3260123369	(1,100.00)	2.7494	(3,291.12)	(3,224.32)	0.0000	4.3300	(1,366.8544)	0.0000	0.3958	(1.1483)	0.0000	1	(0.7524)	01/06/2025
688177.SH	01/02/2025	SDB3260123369	(1,000.00)	2.7494	(2,991.92)	(2,749.39)	0.0000	4.3300	(1,366.8544)	0.0000	0.3599	(1.0439)	0.0000	1	(0.6840)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
BIO-THERA SOLUTIONS LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
688177.SH	01/02/2025	SDB3260123369	(512.00)	2.7494	(1,531.86)	(1,407.69)	0.0000	4.3300	(1,366.8544)	0.0000	0.1842	(0.5345)	0.0000	1	(0.3502)	01/06/2025
688177.SH	01/02/2025	SDB3260123369	(1,087.00)	2.7494	(3,252.22)	(2,988.58)	0.0000	4.3300	(1,366.8544)	0.0000	0.3912	(1.1347)	0.0000	1	(0.7435)	01/06/2025
688177.SH	01/02/2025	SDB3260123369	(201.00)	2.7494	(601.38)	(552.63)	0.0000	4.3300	(1,366.8544)	0.0000	0.0723	(0.2098)	0.0000	1	(0.1375)	01/06/2025
688177.SH	01/02/2025	SDB3260123369	(900.00)	2.7494	(2,692.73)	(2,474.45)	0.0000	4.3300	(1,366.8544)	0.0000	0.3239	(0.9395)	0.0000	1	(0.6156)	01/06/2025
688177.SH	01/02/2025	SDB3260123369	(200.00)	2.7494	(598.38)	(549.88)	0.0000	4.3300	(1,366.8544)	0.0000	0.0720	(0.2088)	0.0000	1	(0.1368)	01/06/2025
688177.SH	01/02/2025	SDB3260123369	(3,700.00)	2.7494	(11,070.12)	(10,172.73)	0.0000	4.3300	(1,366.8544)	0.0000	1.3315	(3.8624)	0.0000	1	(2.5309)	01/06/2025
688177.SH	01/02/2025	SDB3260123369	(205.00)	2.7494	(613.34)	(563.62)	0.0000	4.3300	(1,366.8544)	0.0000	0.0738	(0.2140)	0.0000	1	(0.1402)	01/06/2025
688177.SH	01/02/2025	SDB3260123369	(1,700.00)	2.7494	(5,086.27)	(4,673.96)	0.0000	4.3300	(1,366.8544)	0.0000	0.6118	(1.7746)	0.0000	1	(1.1629)	01/06/2025
688177.SH	12/31/2024	SDB3260123369	(1,160.00)	2.7492	(3,217.13)	(3,189.03)	0.0000	4.3300	(1,366.8544)	0.0000	0.7739	(2.4216)	0.0000	2	(1.6477)	01/06/2025
688177.SH	12/31/2024	SDB3260123369	(2,440.00)	2.7492	(6,784.47)	(6,707.95)	0.0000	4.3300	(1,366.8544)	0.0000	1.6320	(5.0938)	0.0000	2	(3.4617)	01/06/2025
688177.SH	12/31/2024	SDB3260123369	(300.00)	2.7492	(861.75)	(824.75)	0.0000	4.3300	(1,366.8544)	0.0000	0.2073	(0.6263)	0.0000	2	(0.4190)	01/06/2025
688177.SH	12/31/2024	SDB3260123369	(200.00)	2.7492	(585.42)	(549.83)	0.0000	4.3300	(1,366.8544)	0.0000	0.1408	(0.4175)	0.0000	2	(0.2767)	01/06/2025
688177.SH	12/31/2024	SDB3260123369	(1,300.00)	2.7492	(3,806.01)	(3,573.91)	0.0000	4.3300	(1,366.8544)	0.0000	0.9156	(2.7139)	0.0000	2	(1.7983)	01/06/2025
688177.SH	12/31/2024	SDB3260123369	(416.00)	2.7492	(1,274.14)	(1,143.65)	0.0000	4.3300	(1,366.8544)	0.0000	0.3065	(0.8684)	0.0000	2	(0.5619)	01/06/2025
688177.SH	12/31/2024	SDB3260123369	(984.00)	2.7492	(2,983.34)	(2,705.17)	0.0000	4.3300	(1,366.8544)	0.0000	0.7177	(2.0542)	0.0000	2	(1.3366)	01/06/2025
688177.SH	12/31/2024	SDB3260123369	(600.00)	2.7492	(1,809.15)	(1,649.50)	0.0000	4.3300	(1,366.8544)	0.0000	0.4352	(1.2526)	0.0000	2	(0.8174)	01/06/2025
688177.SH	12/31/2024	SDB3260123369	(717.00)	2.7492	(2,191.29)	(1,971.15)	0.0000	4.3300	(1,366.8544)	0.0000	0.5271	(1.4968)	0.0000	2	(0.9697)	01/06/2025
688177.SH	12/31/2024	SDB3260123369	(400.00)	2.7492	(1,193.64)	(1,099.66)	0.0000	4.3300	(1,366.8544)	0.0000	0.2871	(0.8350)	0.0000	2	(0.5479)	01/06/2025
688177.SH	12/31/2024	SDB3260123369	(3,156.00)	2.7492	(9,519.41)	(8,676.35)	0.0000	4.3300	(1,366.8544)	0.0000	2.2899	(6.5885)	0.0000	2	(4.2986)	01/06/2025
688177.SH	12/31/2024	SDB3260123369	(5,297.00)	2.7492	(16,085.20)	(14,562.30)	0.0000	4.3300	(1,366.8544)	0.0000	3.8694	(11.0581)	0.0000	2	(7.1887)	01/06/2025
688177.SH	12/31/2024	SDB3260123369	(5,003.00)	2.7492	(15,196.99)	(13,754.05)	0.0000	4.3300	(1,366.8544)	0.0000	3.6557	(10.4443)	0.0000	2	(6.7886)	01/06/2025
688177.SH	12/31/2024	SDB3260123369	(220.00)	2.7492	(678.36)	(604.82)	0.0000	4.3300	(1,366.8544)	0.0000	0.1632	(0.4593)	0.0000	2	(0.2961)	01/06/2025
688177.SH	12/31/2024	SDB3260123369	(1,080.00)	2.7492	(3,313.49)	(2,969.09)	0.0000	4.3300	(1,366.8544)	0.0000	0.7971	(2.2546)	0.0000	2	(1.4575)	01/06/2025
688177.SH	12/31/2024	SDB3260123369	(1,470.00)	2.7492	(4,502.84)	(4,041.27)	0.0000	4.3300	(1,366.8544)	0.0000	1.0832	(3.0688)	0.0000	2	(1.9856)	01/06/2025
688177.SH	12/31/2024	SDB3260123369	(430.00)	2.7492	(1,325.35)	(1,182.14)	0.0000	4.3300	(1,366.8544)	0.0000	0.3188	(0.8977)	0.0000	2	(0.5789)	01/06/2025
688177.SH	12/31/2024	SDB3260123369	(3,600.00)	2.7492	(10,770.92)	(9,896.98)	0.0000	4.3300	(1,366.8544)	0.0000	2.5910	(7.5154)	0.0000	2	(4.9244)	01/06/2025
688177.SH	12/31/2024	SDB3260123369	(2,400.00)	2.7492	(7,180.62)	(6,597.98)	0.0000	4.3300	(1,366.8544)	0.0000	1.7273	(5.0103)	0.0000	2	(3.2829)	01/06/2025
688177.SH	12/31/2024	SDB3260123369	(1,982.00)	2.7492	(5,929.99)	(5,448.84)	0.0000	4.3300	(1,366.8544)	0.0000	1.4265	(4.1376)	0.0000	2	(2.7112)	01/06/2025
688177.SH	12/31/2024	SDB3260123369	(1,100.00)	2.7492	(3,291.12)	(3,024.08)	0.0000	4.3300	(1,366.8544)	0.0000	0.7917	(2.2964)	0.0000	2	(1.5047)	01/06/2025
688177.SH	12/31/2024	SDB3260123369	(1,000.00)	2.7492	(2,991.92)	(2,749.16)	0.0000	4.3300	(1,366.8544)	0.0000	0.7197	(2.0876)	0.0000	2	(1.3679)	01/06/2025
688177.SH	12/31/2024	SDB3260123369	(512.00)	2.7492	(1,531.86)	(1,407.57)	0.0000	4.3300	(1,366.8544)	0.0000	0.3685	(1.0689)	0.0000	2	(0.7004)	01/06/2025
688177.SH	12/31/2024	SDB3260123369	(1,087.00)	2.7492	(3,252.22)	(2,988.34)	0.0000	4.3300	(1,366.8544)	0.0000	0.7823	(2.2692)	0.0000	2	(1.4869)	01/06/2025
688177.SH	12/31/2024	SDB3260123369	(201.00)	2.7492	(601.38)	(552.58)	0.0000	4.3300	(1,366.8544)	0.0000	0.1447	(0.4196)	0.0000	2	(0.2749)	01/06/2025
688177.SH	12/31/2024	SDB3260123369	(900.00)	2.7492	(2,692.73)	(2,474.24)	0.0000	4.3300	(1,366.8544)	0.0000	0.6478	(1.8789)	0.0000	2	(1.2311)	01/06/2025
688177.SH	12/31/2024	SDB3260123369	(200.00)	2.7492	(598.38)	(549.83)	0.0000	4.3300	(1,366.8544)	0.0000	0.1439	(0.4175)	0.0000	2	(0.2736)	01/06/2025
688177.SH	12/31/2024	SDB3260123369	(3,700.00)	2.7492	(11,070.12)	(10,171.89)	0.0000	4.3300	(1,366.8544)	0.0000	2.6630	(7.7242)	0.0000	2	(5.0612)	01/06/2025
688177.SH	12/31/2024	SDB3260123369	(205.00)	2.7492	(613.34)	(563.58)	0.0000	4.3300	(1,366.8544)	0.0000	0.1475	(0.4280)	0.0000	2	(0.2804)	01/06/2025
688177.SH	12/31/2024	SDB3260123369	(1,700.00)	2.7492	(5,086.27)	(4,673.57)	0.0000	4.3300	(1,366.8544)	0.0000	1.2235	(3.5489)	0.0000	2	(2.3254)	01/06/2025
688177.SH	12/30/2024	SDB3260123369	(1,160.00)	2.7446	(3,217.13)	(3,183.69)	0.0000	4.3300	(1,366.8544)	0.0000	0.3869	(1.2088)	0.0000	1	(0.8218)	01/06/2025
688177.SH	12/30/2024	SDB3260123369	(2,440.00)	2.7446	(6,784.47)	(6,696.74)	0.0000	4.3300	(1,366.8544)	0.0000	0.8160	(2.5426)	0.0000	1	(1.7266)	01/06/2025
688177.SH	12/30/2024	SDB3260123369	(300.00)	2.7446	(861.75)	(823.37)	0.0000	4.3300	(1,366.8544)	0.0000	0.1036	(0.3126)	0.0000	1	(0.2090)	01/06/2025
688177.SH	12/30/2024	SDB3260123369	(200.00)	2.7446	(585.42)	(548.91)	0.0000	4.3300	(1,366.8544)	0.0000	0.0704	(0.2084)	0.0000	1	(0.1380)	01/06/2025
688177.SH	12/30/2024	SDB3260123369	(1,300.00)	2.7446	(3,806.01)	(3,567.93)	0.0000	4.3300	(1,366.8544)	0.0000	0.4578	(1.3547)	0.0000	1	(0.8969)	01/06/2025
688177.SH	12/30/2024	SDB3260123369	(416.00)	2.7446	(1,274.14)	(1,141.74)	0.0000	4.3300	(1,366.8544)	0.0000	0.1533	(0.4335)	0.0000	1	(0.2802)	01/06/2025
688177.SH	12/30/2024	SDB3260123369	(984.00)	2.7446	(2,983.34)	(2,700.65)	0.0000	4.3300	(1,366.8544)	0.0000	0.3588	(1.0254)	0.0000	1	(0.6666)	01/06/2025
688177.SH	12/30/2024	SDB3260123369	(600.00)	2.7446	(1,809.15)	(1,646.74)	0.0000	4.3300	(1,366.8544)	0.0000	0.2176	(0.6252)	0.0000	1	(0.4076)	01/06/2025
688177.SH	12/30/2024	SDB3260123369	(717.00)	2.7446	(2,191.29)	(1,967.85)	0.0000	4.3300	(1,366.8544)	0.0000	0.2636	(0.7472)	0.0000	1	(0.4836)	01/06/2025
688177.SH	12/30/2024	SDB3260123369	(400.00)	2.7446	(1,193.64)	(1,097.83)	0.0000	4.3300	(1,366.8544)	0.0000	0.1436	(0.4168)	0.0000	1	(0.2733)	01/06/2025
688177.SH	12/30/2024	SDB3260123369	(3,156.00)	2.7446	(9,519.41)	(8,661.84)	0.0000	4.3300	(1,366.8544)	0.0000	1.1450	(3.2887)	0.0000	1	(2.1438)	01/06/2025
688177.SH	12/30/2024	SDB3260123369	(5,297.00)	2.7446	(16,085.20)	(14,537.96)	0.0000	4.3300	(1,366.8544)	0.0000	1.9347	(5.5198)	0.0000	1	(3.5851)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
BIO-THERA SOLUTIONS LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
688177.SH	12/30/2024	SDB3260123369	(5,003.00)	2.7446	(15,196.99)	(13,731.05)	0.0000	4.3300	(1,366.8544)	0.0000	1.8279	(5.2134)	0.0000	1	(3.3856)	01/06/2025
688177.SH	12/30/2024	SDB3260123369	(220.00)	2.7446	(678.36)	(603.80)	0.0000	4.3300	(1,366.8544)	0.0000	0.0816	(0.2293)	0.0000	1	(0.1477)	01/06/2025
688177.SH	12/30/2024	SDB3260123369	(1,080.00)	2.7446	(3,313.49)	(2,964.13)	0.0000	4.3300	(1,366.8544)	0.0000	0.3985	(1.1254)	0.0000	1	(0.7269)	01/06/2025
688177.SH	12/30/2024	SDB3260123369	(1,470.00)	2.7446	(4,502.84)	(4,034.51)	0.0000	4.3300	(1,366.8544)	0.0000	0.5416	(1.5318)	0.0000	1	(0.9902)	01/06/2025
688177.SH	12/30/2024	SDB3260123369	(430.00)	2.7446	(1,325.35)	(1,180.16)	0.0000	4.3300	(1,366.8544)	0.0000	0.1594	(0.4481)	0.0000	1	(0.2887)	01/06/2025
688177.SH	12/30/2024	SDB3260123369	(3,600.00)	2.7446	(10,770.92)	(9,880.43)	0.0000	4.3300	(1,366.8544)	0.0000	1.2955	(3.7514)	0.0000	1	(2.4559)	01/06/2025
688177.SH	12/30/2024	SDB3260123369	(2,400.00)	2.7446	(7,180.62)	(6,586.95)	0.0000	4.3300	(1,366.8544)	0.0000	0.8637	(2.5009)	0.0000	1	(1.6373)	01/06/2025
688177.SH	12/30/2024	SDB3260123369	(1,982.00)	2.7446	(5,929.99)	(5,439.73)	0.0000	4.3300	(1,366.8544)	0.0000	0.7132	(2.0654)	0.0000	1	(1.3521)	01/06/2025
688177.SH	12/30/2024	SDB3260123369	(1,100.00)	2.7446	(3,291.12)	(3,019.02)	0.0000	4.3300	(1,366.8544)	0.0000	0.3958	(1.1463)	0.0000	1	(0.7504)	01/06/2025
688177.SH	12/30/2024	SDB3260123369	(1,000.00)	2.7446	(2,991.92)	(2,744.56)	0.0000	4.3300	(1,366.8544)	0.0000	0.3599	(1.0421)	0.0000	1	(0.6822)	01/06/2025
688177.SH	12/30/2024	SDB3260123369	(512.00)	2.7446	(1,531.86)	(1,405.22)	0.0000	4.3300	(1,366.8544)	0.0000	0.1842	(0.5335)	0.0000	1	(0.3493)	01/06/2025
688177.SH	12/30/2024	SDB3260123369	(1,087.00)	2.7446	(3,252.22)	(2,983.34)	0.0000	4.3300	(1,366.8544)	0.0000	0.3912	(1.1327)	0.0000	1	(0.7416)	01/06/2025
688177.SH	12/30/2024	SDB3260123369	(201.00)	2.7446	(601.38)	(551.66)	0.0000	4.3300	(1,366.8544)	0.0000	0.0723	(0.2095)	0.0000	1	(0.1371)	01/06/2025
688177.SH	12/30/2024	SDB3260123369	(900.00)	2.7446	(2,692.73)	(2,470.11)	0.0000	4.3300	(1,366.8544)	0.0000	0.3239	(0.9379)	0.0000	1	(0.6140)	01/06/2025
688177.SH	12/30/2024	SDB3260123369	(200.00)	2.7446	(598.38)	(548.91)	0.0000	4.3300	(1,366.8544)	0.0000	0.0720	(0.2084)	0.0000	1	(0.1364)	01/06/2025
688177.SH	12/30/2024	SDB3260123369	(3,700.00)	2.7446	(11,070.12)	(10,154.89)	0.0000	4.3300	(1,366.8544)	0.0000	1.3315	(3.8556)	0.0000	1	(2.5241)	01/06/2025
688177.SH	12/30/2024	SDB3260123369	(205.00)	2.7446	(613.34)	(562.64)	0.0000	4.3300	(1,366.8544)	0.0000	0.0738	(0.2136)	0.0000	1	(0.1399)	01/06/2025
688177.SH	12/30/2024	SDB3260123369	(1,700.00)	2.7446	(5,086.27)	(4,665.76)	0.0000	4.3300	(1,366.8544)	0.0000	0.6118	(1.7715)	0.0000	1	(1.1597)	01/06/2025
688177.SH	12/27/2024	SDB3260123369	(300.00)	2.8407	(861.75)	(852.22)	0.0000	4.3300	(1,321.3035)	0.0000	0.3109	(0.9384)	0.0000	3	(0.6274)	01/06/2025
688177.SH	12/27/2024	SDB3260123369	(200.00)	2.8407	(585.42)	(568.14)	0.0000	4.3300	(1,321.3035)	0.0000	0.2112	(0.6256)	0.0000	3	(0.4143)	01/06/2025
688177.SH	12/27/2024	SDB3260123369	(1,300.00)	2.8407	(3,806.01)	(3,692.94)	0.0000	4.3300	(1,321.3035)	0.0000	1.3733	(4.0662)	0.0000	3	(2.6929)	01/06/2025
688177.SH	12/27/2024	SDB3260123369	(416.00)	2.8407	(1,274.14)	(1,181.74)	0.0000	4.3300	(1,321.3035)	0.0000	0.4598	(1.3012)	0.0000	3	(0.8414)	01/06/2025
688177.SH	12/27/2024	SDB3260123369	(984.00)	2.8407	(2,983.34)	(2,795.27)	0.0000	4.3300	(1,321.3035)	0.0000	1.0765	(3.0778)	0.0000	3	(2.0013)	01/06/2025
688177.SH	12/27/2024	SDB3260123369	(600.00)	2.8407	(1,809.15)	(1,704.43)	0.0000	4.3300	(1,321.3035)	0.0000	0.6528	(1.8767)	0.0000	3	(1.2239)	01/06/2025
688177.SH	12/27/2024	SDB3260123369	(717.00)	2.8407	(2,191.29)	(2,036.80)	0.0000	4.3300	(1,321.3035)	0.0000	0.7907	(2.2427)	0.0000	3	(1.4520)	01/06/2025
688177.SH	12/27/2024	SDB3260123369	(400.00)	2.8407	(1,193.64)	(1,136.29)	0.0000	4.3300	(1,321.3035)	0.0000	0.4307	(1.2512)	0.0000	3	(0.8204)	01/06/2025
688177.SH	12/27/2024	SDB3260123369	(3,156.00)	2.8407	(9,519.41)	(8,965.32)	0.0000	4.3300	(1,321.3035)	0.0000	3.4349	(9.8716)	0.0000	3	(6.4367)	01/06/2025
688177.SH	12/27/2024	SDB3260123369	(5,297.00)	2.8407	(16,085.20)	(15,047.30)	0.0000	4.3300	(1,321.3035)	0.0000	5.8041	(16.5684)	0.0000	3	(10.7643)	01/06/2025
688177.SH	12/27/2024	SDB3260123369	(5,003.00)	2.8407	(15,196.99)	(14,212.13)	0.0000	4.3300	(1,321.3035)	0.0000	5.4836	(15.6488)	0.0000	3	(10.1652)	01/06/2025
688177.SH	12/27/2024	SDB3260123369	(220.00)	2.8407	(678.36)	(624.96)	0.0000	4.3300	(1,321.3035)	0.0000	0.2448	(0.6881)	0.0000	3	(0.4434)	01/06/2025
688177.SH	12/27/2024	SDB3260123369	(1,080.00)	2.8407	(3,313.49)	(3,067.98)	0.0000	4.3300	(1,321.3035)	0.0000	1.1956	(3.3781)	0.0000	3	(2.1825)	01/06/2025
688177.SH	12/27/2024	SDB3260123369	(1,470.00)	2.8407	(4,502.84)	(4,175.86)	0.0000	4.3300	(1,321.3035)	0.0000	1.6248	(4.5980)	0.0000	3	(2.9732)	01/06/2025
688177.SH	12/27/2024	SDB3260123369	(430.00)	2.8407	(1,325.35)	(1,221.51)	0.0000	4.3300	(1,321.3035)	0.0000	0.4782	(1.3450)	0.0000	3	(0.8668)	01/06/2025
688177.SH	12/27/2024	SDB3260123369	(3,600.00)	2.8407	(10,770.92)	(10,226.60)	0.0000	4.3300	(1,321.3035)	0.0000	3.8865	(11.2604)	0.0000	3	(7.3739)	01/06/2025
688177.SH	12/27/2024	SDB3260123369	(2,400.00)	2.8407	(7,180.62)	(6,817.73)	0.0000	4.3300	(1,321.3035)	0.0000	2.5910	(7.5069)	0.0000	3	(4.9159)	01/06/2025
688177.SH	12/27/2024	SDB3260123369	(1,982.00)	2.8407	(5,929.99)	(5,630.31)	0.0000	4.3300	(1,321.3035)	0.0000	2.1397	(6.1995)	0.0000	3	(4.0597)	01/06/2025
688177.SH	12/27/2024	SDB3260123369	(1,100.00)	2.8407	(3,291.12)	(3,124.79)	0.0000	4.3300	(1,321.3035)	0.0000	1.1875	(3.4407)	0.0000	3	(2.2531)	01/06/2025
688177.SH	12/27/2024	SDB3260123369	(1,000.00)	2.8407	(2,991.92)	(2,840.72)	0.0000	4.3300	(1,321.3035)	0.0000	1.0796	(3.1279)	0.0000	3	(2.0483)	01/06/2025
688177.SH	12/27/2024	SDB3260123369	(512.00)	2.8407	(1,531.86)	(1,454.45)	0.0000	4.3300	(1,321.3035)	0.0000	0.5527	(1.6015)	0.0000	3	(1.0487)	01/06/2025
688177.SH	12/27/2024	SDB3260123369	(1,087.00)	2.8407	(3,252.22)	(3,087.86)	0.0000	4.3300	(1,321.3035)	0.0000	1.1735	(3.4000)	0.0000	3	(2.2265)	01/06/2025
688177.SH	12/27/2024	SDB3260123369	(201.00)	2.8407	(601.38)	(570.99)	0.0000	4.3300	(1,321.3035)	0.0000	0.2170	(0.6287)	0.0000	3	(0.4117)	01/06/2025
688177.SH	12/27/2024	SDB3260123369	(900.00)	2.8407	(2,692.73)	(2,556.65)	0.0000	4.3300	(1,321.3035)	0.0000	0.9716	(2.8151)	0.0000	3	(1.8435)	01/06/2025
688177.SH	12/27/2024	SDB3260123369	(200.00)	2.8407	(598.38)	(568.14)	0.0000	4.3300	(1,321.3035)	0.0000	0.2159	(0.6256)	0.0000	3	(0.4097)	01/06/2025
688177.SH	12/27/2024	SDB3260123369	(3,700.00)	2.8407	(11,070.12)	(10,510.67)	0.0000	4.3300	(1,321.3035)	0.0000	3.9945	(11.5732)	0.0000	3	(7.5787)	01/06/2025
688177.SH	12/27/2024	SDB3260123369	(205.00)	2.8407	(613.34)	(582.35)	0.0000	4.3300	(1,321.3035)	0.0000	0.2213	(0.6412)	0.0000	3	(0.4199)	01/06/2025
688177.SH	12/27/2024	SDB3260123369	(1,700.00)	2.8407	(5,086.27)	(4,829.23)	0.0000	4.3300	(1,321.3035)	0.0000	1.8353	(5.3174)	0.0000	3	(3.4821)	01/06/2025
688177.SH	12/26/2024	SDB3260123369	(300.00)	2.8439	(861.75)	(853.16)	0.0000	4.3300	(1,321.3035)	0.0000	0.1036	(0.3131)	0.0000	1	(0.2095)	01/06/2025
688177.SH	12/26/2024	SDB3260123369	(200.00)	2.8439	(585.42)	(568.77)	0.0000	4.3300	(1,321.3035)	0.0000	0.0704	(0.2088)	0.0000	1	(0.1383)	01/06/2025
688177.SH	12/26/2024	SDB3260123369	(1,300.00)	2.8439	(3,806.01)	(3,697.02)	0.0000	4.3300	(1,321.3035)	0.0000	0.4578	(1.3569)	0.0000	1	(0.8991)	01/06/2025
688177.SH	12/26/2024	SDB3260123369	(416.00)	2.8439	(1,274.14)	(1,183.05)	0.0000	4.3300	(1,321.3035)	0.0000	0.1533	(0.4342)	0.0000	1	(0.2810)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
BIO-THERA SOLUTIONS LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
688177.SH	12/26/2024	SDB3260123369	(984.00)	2.8439	(2,983.34)	(2,798.36)	0.0000	4.3300	(1,321.3035)	0.0000	0.3588	(1.0271)	0.0000	1	(0.6682)	01/06/2025
688177.SH	12/26/2024	SDB3260123369	(600.00)	2.8439	(1,809.15)	(1,706.32)	0.0000	4.3300	(1,321.3035)	0.0000	0.2176	(0.6263)	0.0000	1	(0.4087)	01/06/2025
688177.SH	12/26/2024	SDB3260123369	(717.00)	2.8439	(2,191.29)	(2,039.05)	0.0000	4.3300	(1,321.3035)	0.0000	0.2636	(0.7484)	0.0000	1	(0.4848)	01/06/2025
688177.SH	12/26/2024	SDB3260123369	(400.00)	2.8439	(1,193.64)	(1,137.54)	0.0000	4.3300	(1,321.3035)	0.0000	0.1436	(0.4175)	0.0000	1	(0.2739)	01/06/2025
688177.SH	12/26/2024	SDB3260123369	(3,156.00)	2.8439	(9,519.41)	(8,975.23)	0.0000	4.3300	(1,321.3035)	0.0000	1.1450	(3.2942)	0.0000	1	(2.1492)	01/06/2025
688177.SH	12/26/2024	SDB3260123369	(5,297.00)	2.8439	(16,085.20)	(15,063.93)	0.0000	4.3300	(1,321.3035)	0.0000	1.9347	(5.5289)	0.0000	1	(3.5942)	01/06/2025
688177.SH	12/26/2024	SDB3260123369	(5,003.00)	2.8439	(15,196.99)	(14,227.84)	0.0000	4.3300	(1,321.3035)	0.0000	1.8279	(5.2220)	0.0000	1	(3.3942)	01/06/2025
688177.SH	12/26/2024	SDB3260123369	(220.00)	2.8439	(678.36)	(625.65)	0.0000	4.3300	(1,321.3035)	0.0000	0.0816	(0.2296)	0.0000	1	(0.1480)	01/06/2025
688177.SH	12/26/2024	SDB3260123369	(1,080.00)	2.8439	(3,313.49)	(3,071.37)	0.0000	4.3300	(1,321.3035)	0.0000	0.3985	(1.1273)	0.0000	1	(0.7287)	01/06/2025
688177.SH	12/26/2024	SDB3260123369	(1,470.00)	2.8439	(4,502.84)	(4,180.48)	0.0000	4.3300	(1,321.3035)	0.0000	0.5416	(1.5344)	0.0000	1	(0.9928)	01/06/2025
688177.SH	12/26/2024	SDB3260123369	(430.00)	2.8439	(1,325.35)	(1,222.86)	0.0000	4.3300	(1,321.3035)	0.0000	0.1594	(0.4488)	0.0000	1	(0.2894)	01/06/2025
688177.SH	12/26/2024	SDB3260123369	(3,600.00)	2.8439	(10,770.92)	(10,237.90)	0.0000	4.3300	(1,321.3035)	0.0000	1.2955	(3.7576)	0.0000	1	(2.4621)	01/06/2025
688177.SH	12/26/2024	SDB3260123369	(2,400.00)	2.8439	(7,180.62)	(6,825.27)	0.0000	4.3300	(1,321.3035)	0.0000	0.8637	(2.5051)	0.0000	1	(1.6414)	01/06/2025
688177.SH	12/26/2024	SDB3260123369	(1,982.00)	2.8439	(5,929.99)	(5,636.53)	0.0000	4.3300	(1,321.3035)	0.0000	0.7132	(2.0688)	0.0000	1	(1.3555)	01/06/2025
688177.SH	12/26/2024	SDB3260123369	(1,100.00)	2.8439	(3,291.12)	(3,128.25)	0.0000	4.3300	(1,321.3035)	0.0000	0.3958	(1.1482)	0.0000	1	(0.7523)	01/06/2025
688177.SH	12/26/2024	SDB3260123369	(1,000.00)	2.8439	(2,991.92)	(2,843.86)	0.0000	4.3300	(1,321.3035)	0.0000	0.3599	(1.0438)	0.0000	1	(0.6839)	01/06/2025
688177.SH	12/26/2024	SDB3260123369	(512.00)	2.8439	(1,531.86)	(1,456.06)	0.0000	4.3300	(1,321.3035)	0.0000	0.1842	(0.5344)	0.0000	1	(0.3502)	01/06/2025
688177.SH	12/26/2024	SDB3260123369	(1,087.00)	2.8439	(3,252.22)	(3,091.28)	0.0000	4.3300	(1,321.3035)	0.0000	0.3912	(1.1346)	0.0000	1	(0.7434)	01/06/2025
688177.SH	12/26/2024	SDB3260123369	(201.00)	2.8439	(601.38)	(571.62)	0.0000	4.3300	(1,321.3035)	0.0000	0.0723	(0.2098)	0.0000	1	(0.1375)	01/06/2025
688177.SH	12/26/2024	SDB3260123369	(900.00)	2.8439	(2,692.73)	(2,559.47)	0.0000	4.3300	(1,321.3035)	0.0000	0.3239	(0.9394)	0.0000	1	(0.6155)	01/06/2025
688177.SH	12/26/2024	SDB3260123369	(200.00)	2.8439	(598.38)	(568.77)	0.0000	4.3300	(1,321.3035)	0.0000	0.0720	(0.2088)	0.0000	1	(0.1368)	01/06/2025
688177.SH	12/26/2024	SDB3260123369	(3,700.00)	2.8439	(11,070.12)	(10,522.29)	0.0000	4.3300	(1,321.3035)	0.0000	1.3315	(3.8620)	0.0000	1	(2.5305)	01/06/2025
688177.SH	12/26/2024	SDB3260123369	(205.00)	2.8439	(613.34)	(582.99)	0.0000	4.3300	(1,321.3035)	0.0000	0.0738	(0.2140)	0.0000	1	(0.1402)	01/06/2025
688177.SH	12/26/2024	SDB3260123369	(1,700.00)	2.8439	(5,086.27)	(4,834.56)	0.0000	4.3300	(1,321.3035)	0.0000	0.6118	(1.7744)	0.0000	1	(1.1627)	01/06/2025
688177.SH	12/24/2024	SDB3260123369	(300.00)	2.8439	(861.75)	(853.16)	0.0000	4.3300	(1,321.3035)	0.0000	0.2073	(0.6263)	0.0000	2	(0.4190)	01/06/2025
688177.SH	12/24/2024	SDB3260123369	(200.00)	2.8439	(585.42)	(568.77)	0.0000	4.3300	(1,321.3035)	0.0000	0.1408	(0.4175)	0.0000	2	(0.2767)	01/06/2025
688177.SH	12/24/2024	SDB3260123369	(1,300.00)	2.8439	(3,806.01)	(3,697.02)	0.0000	4.3300	(1,321.3035)	0.0000	0.9156	(2.7138)	0.0000	2	(1.7983)	01/06/2025
688177.SH	12/24/2024	SDB3260123369	(416.00)	2.8439	(1,274.14)	(1,183.05)	0.0000	4.3300	(1,321.3035)	0.0000	0.3065	(0.8684)	0.0000	2	(0.5619)	01/06/2025
688177.SH	12/24/2024	SDB3260123369	(984.00)	2.8439	(2,983.34)	(2,798.36)	0.0000	4.3300	(1,321.3035)	0.0000	0.7177	(2.0542)	0.0000	2	(1.3365)	01/06/2025
688177.SH	12/24/2024	SDB3260123369	(600.00)	2.8439	(1,809.15)	(1,706.32)	0.0000	4.3300	(1,321.3035)	0.0000	0.4352	(1.2525)	0.0000	2	(0.8173)	01/06/2025
688177.SH	12/24/2024	SDB3260123369	(717.00)	2.8439	(2,191.29)	(2,039.05)	0.0000	4.3300	(1,321.3035)	0.0000	0.5271	(1.4968)	0.0000	2	(0.9697)	01/06/2025
688177.SH	12/24/2024	SDB3260123369	(400.00)	2.8439	(1,193.64)	(1,137.54)	0.0000	4.3300	(1,321.3035)	0.0000	0.2871	(0.8350)	0.0000	2	(0.5479)	01/06/2025
688177.SH	12/24/2024	SDB3260123369	(3,156.00)	2.8439	(9,519.41)	(8,975.23)	0.0000	4.3300	(1,321.3035)	0.0000	2.2899	(6.5883)	0.0000	2	(4.2984)	01/06/2025
688177.SH	12/24/2024	SDB3260123369	(5,297.00)	2.8439	(16,085.20)	(15,063.93)	0.0000	4.3300	(1,321.3035)	0.0000	3.8694	(11.0578)	0.0000	2	(7.1884)	01/06/2025
688177.SH	12/24/2024	SDB3260123369	(5,003.00)	2.8439	(15,196.99)	(14,227.84)	0.0000	4.3300	(1,321.3035)	0.0000	3.6557	(10.4441)	0.0000	2	(6.7883)	01/06/2025
688177.SH	12/24/2024	SDB3260123369	(220.00)	2.8439	(678.36)	(625.65)	0.0000	4.3300	(1,321.3035)	0.0000	0.1632	(0.4593)	0.0000	2	(0.2961)	01/06/2025
688177.SH	12/24/2024	SDB3260123369	(1,080.00)	2.8439	(3,313.49)	(3,071.37)	0.0000	4.3300	(1,321.3035)	0.0000	0.7971	(2.2546)	0.0000	2	(1.4575)	01/06/2025
688177.SH	12/24/2024	SDB3260123369	(1,470.00)	2.8439	(4,502.84)	(4,180.48)	0.0000	4.3300	(1,321.3035)	0.0000	1.0832	(3.0687)	0.0000	2	(1.9855)	01/06/2025
688177.SH	12/24/2024	SDB3260123369	(430.00)	2.8439	(1,325.35)	(1,222.86)	0.0000	4.3300	(1,321.3035)	0.0000	0.3188	(0.8976)	0.0000	2	(0.5788)	01/06/2025
688177.SH	12/24/2024	SDB3260123369	(3,600.00)	2.8439	(10,770.92)	(10,237.90)	0.0000	4.3300	(1,321.3035)	0.0000	2.5910	(7.5152)	0.0000	2	(4.9242)	01/06/2025
688177.SH	12/24/2024	SDB3260123369	(2,400.00)	2.8439	(7,180.62)	(6,825.27)	0.0000	4.3300	(1,321.3035)	0.0000	1.7273	(5.0101)	0.0000	2	(3.2828)	01/06/2025
688177.SH	12/24/2024	SDB3260123369	(1,982.00)	2.8439	(5,929.99)	(5,636.53)	0.0000	4.3300	(1,321.3035)	0.0000	1.4265	(4.1375)	0.0000	2	(2.7110)	01/06/2025
688177.SH	12/24/2024	SDB3260123369	(1,100.00)	2.8439	(3,291.12)	(3,128.25)	0.0000	4.3300	(1,321.3035)	0.0000	0.7917	(2.2963)	0.0000	2	(1.5046)	01/06/2025
688177.SH	12/24/2024	SDB3260123369	(1,000.00)	2.8439	(2,991.92)	(2,843.86)	0.0000	4.3300	(1,321.3035)	0.0000	0.7197	(2.0876)	0.0000	2	(1.3678)	01/06/2025
688177.SH	12/24/2024	SDB3260123369	(512.00)	2.8439	(1,531.86)	(1,456.06)	0.0000	4.3300	(1,321.3035)	0.0000	0.3685	(1.0688)	0.0000	2	(0.7003)	01/06/2025
688177.SH	12/24/2024	SDB3260123369	(1,087.00)	2.8439	(3,252.22)	(3,091.28)	0.0000	4.3300	(1,321.3035)	0.0000	0.7823	(2.2692)	0.0000	2	(1.4868)	01/06/2025
688177.SH	12/24/2024	SDB3260123369	(201.00)	2.8439	(601.38)	(571.62)	0.0000	4.3300	(1,321.3035)	0.0000	0.1447	(0.4196)	0.0000	2	(0.2749)	01/06/2025
688177.SH	12/24/2024	SDB3260123369	(900.00)	2.8439	(2,692.73)	(2,559.47)	0.0000	4.3300	(1,321.3035)	0.0000	0.6478	(1.8788)	0.0000	2	(1.2311)	01/06/2025
688177.SH	12/24/2024	SDB3260123369	(200.00)	2.8439	(598.38)	(568.77)	0.0000	4.3300	(1,321.3035)	0.0000	0.1439	(0.4175)	0.0000	2	(0.2736)	01/06/2025
688177.SH	12/24/2024	SDB3260123369	(3,700.00)	2.8439	(11,070.12)	(10,522.29)	0.0000	4.3300	(1,321.3035)	0.0000	2.6630	(7.7240)	0.0000	2	(5.0610)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
BIO-THERA SOLUTIONS LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
688177.SH	12/24/2024	SDB3260123369	(205.00)	2.8439	(613.34)	(582.99)	0.0000	4.3300	(1,321.3035)	0.0000	0.1475	(0.4279)	0.0000	2	(0.2804)	01/06/2025
688177.SH	12/24/2024	SDB3260123369	(1,700.00)	2.8439	(5,086.27)	(4,834.56)	0.0000	4.3300	(1,321.3035)	0.0000	1.2235	(3.5488)	0.0000	2	(2.3253)	01/06/2025
688177.SH	12/23/2024	SDB3260123369	(300.00)	2.8586	(861.75)	(857.57)	0.0000	4.3300	(1,321.3035)	0.0000	0.1036	(0.3148)	0.0000	1	(0.2111)	01/06/2025
688177.SH	12/23/2024	SDB3260123369	(200.00)	2.8586	(585.42)	(571.71)	0.0000	4.3300	(1,321.3035)	0.0000	0.0704	(0.2098)	0.0000	1	(0.1394)	01/06/2025
688177.SH	12/23/2024	SDB3260123369	(1,300.00)	2.8586	(3,806.01)	(3,716.12)	0.0000	4.3300	(1,321.3035)	0.0000	0.4578	(1.3639)	0.0000	1	(0.9061)	01/06/2025
688177.SH	12/23/2024	SDB3260123369	(416.00)	2.8586	(1,274.14)	(1,189.16)	0.0000	4.3300	(1,321.3035)	0.0000	0.1533	(0.4365)	0.0000	1	(0.2832)	01/06/2025
688177.SH	12/23/2024	SDB3260123369	(984.00)	2.8586	(2,983.34)	(2,812.82)	0.0000	4.3300	(1,321.3035)	0.0000	0.3588	(1.0324)	0.0000	1	(0.6736)	01/06/2025
688177.SH	12/23/2024	SDB3260123369	(600.00)	2.8586	(1,809.15)	(1,715.13)	0.0000	4.3300	(1,321.3035)	0.0000	0.2176	(0.6295)	0.0000	1	(0.4119)	01/06/2025
688177.SH	12/23/2024	SDB3260123369	(717.00)	2.8586	(2,191.29)	(2,049.58)	0.0000	4.3300	(1,321.3035)	0.0000	0.2636	(0.7523)	0.0000	1	(0.4887)	01/06/2025
688177.SH	12/23/2024	SDB3260123369	(400.00)	2.8586	(1,193.64)	(1,143.42)	0.0000	4.3300	(1,321.3035)	0.0000	0.1436	(0.4197)	0.0000	1	(0.2761)	01/06/2025
688177.SH	12/23/2024	SDB3260123369	(3,156.00)	2.8586	(9,519.41)	(9,021.60)	0.0000	4.3300	(1,321.3035)	0.0000	1.1450	(3.3112)	0.0000	1	(2.1662)	01/06/2025
688177.SH	12/23/2024	SDB3260123369	(5,297.00)	2.8586	(16,085.20)	(15,141.76)	0.0000	4.3300	(1,321.3035)	0.0000	1.9347	(5.5575)	0.0000	1	(3.6228)	01/06/2025
688177.SH	12/23/2024	SDB3260123369	(5,003.00)	2.8586	(15,196.99)	(14,301.35)	0.0000	4.3300	(1,321.3035)	0.0000	1.8279	(5.2490)	0.0000	1	(3.4211)	01/06/2025
688177.SH	12/23/2024	SDB3260123369	(220.00)	2.8586	(678.36)	(628.88)	0.0000	4.3300	(1,321.3035)	0.0000	0.0816	(0.2308)	0.0000	1	(0.1492)	01/06/2025
688177.SH	12/23/2024	SDB3260123369	(1,080.00)	2.8586	(3,313.49)	(3,087.24)	0.0000	4.3300	(1,321.3035)	0.0000	0.3985	(1.1331)	0.0000	1	(0.7346)	01/06/2025
688177.SH	12/23/2024	SDB3260123369	(1,470.00)	2.8586	(4,502.84)	(4,202.07)	0.0000	4.3300	(1,321.3035)	0.0000	0.5416	(1.5423)	0.0000	1	(1.0007)	01/06/2025
688177.SH	12/23/2024	SDB3260123369	(430.00)	2.8586	(1,325.35)	(1,229.18)	0.0000	4.3300	(1,321.3035)	0.0000	0.1594	(0.4511)	0.0000	1	(0.2917)	01/06/2025
688177.SH	12/23/2024	SDB3260123369	(3,600.00)	2.8586	(10,770.92)	(10,290.79)	0.0000	4.3300	(1,321.3035)	0.0000	1.2955	(3.7770)	0.0000	1	(2.4815)	01/06/2025
688177.SH	12/23/2024	SDB3260123369	(2,400.00)	2.8586	(7,180.62)	(6,860.53)	0.0000	4.3300	(1,321.3035)	0.0000	0.8637	(2.5180)	0.0000	1	(1.6543)	01/06/2025
688177.SH	12/23/2024	SDB3260123369	(1,982.00)	2.8586	(5,929.99)	(5,665.65)	0.0000	4.3300	(1,321.3035)	0.0000	0.7132	(2.0795)	0.0000	1	(1.3662)	01/06/2025
688177.SH	12/23/2024	SDB3260123369	(1,100.00)	2.8586	(3,291.12)	(3,144.41)	0.0000	4.3300	(1,321.3035)	0.0000	0.3958	(1.1541)	0.0000	1	(0.7582)	01/06/2025
688177.SH	12/23/2024	SDB3260123369	(1,000.00)	2.8586	(2,991.92)	(2,858.55)	0.0000	4.3300	(1,321.3035)	0.0000	0.3599	(1.0492)	0.0000	1	(0.6893)	01/06/2025
688177.SH	12/23/2024	SDB3260123369	(512.00)	2.8586	(1,531.86)	(1,463.58)	0.0000	4.3300	(1,321.3035)	0.0000	0.1842	(0.5372)	0.0000	1	(0.3529)	01/06/2025
688177.SH	12/23/2024	SDB3260123369	(1,087.00)	2.8586	(3,252.22)	(3,107.25)	0.0000	4.3300	(1,321.3035)	0.0000	0.3912	(1.1404)	0.0000	1	(0.7493)	01/06/2025
688177.SH	12/23/2024	SDB3260123369	(201.00)	2.8586	(601.38)	(574.57)	0.0000	4.3300	(1,321.3035)	0.0000	0.0723	(0.2109)	0.0000	1	(0.1386)	01/06/2025
688177.SH	12/23/2024	SDB3260123369	(900.00)	2.8586	(2,692.73)	(2,572.70)	0.0000	4.3300	(1,321.3035)	0.0000	0.3239	(0.9443)	0.0000	1	(0.6204)	01/06/2025
688177.SH	12/23/2024	SDB3260123369	(200.00)	2.8586	(598.38)	(571.71)	0.0000	4.3300	(1,321.3035)	0.0000	0.0720	(0.2098)	0.0000	1	(0.1379)	01/06/2025
688177.SH	12/23/2024	SDB3260123369	(3,700.00)	2.8586	(11,070.12)	(10,576.65)	0.0000	4.3300	(1,321.3035)	0.0000	1.3315	(3.8819)	0.0000	1	(2.5504)	01/06/2025
688177.SH	12/23/2024	SDB3260123369	(205.00)	2.8586	(613.34)	(586.00)	0.0000	4.3300	(1,321.3035)	0.0000	0.0738	(0.2151)	0.0000	1	(0.1413)	01/06/2025
688177.SH	12/23/2024	SDB3260123369	(1,700.00)	2.8586	(5,086.27)	(4,859.54)	0.0000	4.3300	(1,321.3035)	0.0000	0.6118	(1.7836)	0.0000	1	(1.1718)	01/06/2025
688177.SH	12/20/2024	SDB3260123369	(300.00)	2.8744	(861.75)	(862.33)	0.0000	4.3300	(1,321.3035)	0.0000	0.3109	(0.9495)	0.0000	3	(0.6386)	01/06/2025
688177.SH	12/20/2024	SDB3260123369	(200.00)	2.8744	(585.42)	(574.89)	0.0000	4.3300	(1,321.3035)	0.0000	0.2112	(0.6330)	0.0000	3	(0.4218)	01/06/2025
688177.SH	12/20/2024	SDB3260123369	(1,300.00)	2.8744	(3,806.01)	(3,736.77)	0.0000	4.3300	(1,321.3035)	0.0000	1.3733	(4.1145)	0.0000	3	(2.7412)	01/06/2025
688177.SH	12/20/2024	SDB3260123369	(416.00)	2.8744	(1,274.14)	(1,195.77)	0.0000	4.3300	(1,321.3035)	0.0000	0.4598	(1.3166)	0.0000	3	(0.8569)	01/06/2025
688177.SH	12/20/2024	SDB3260123369	(984.00)	2.8744	(2,983.34)	(2,828.45)	0.0000	4.3300	(1,321.3035)	0.0000	1.0765	(3.1144)	0.0000	3	(2.0379)	01/06/2025
688177.SH	12/20/2024	SDB3260123369	(600.00)	2.8744	(1,809.15)	(1,724.67)	0.0000	4.3300	(1,321.3035)	0.0000	0.6528	(1.8990)	0.0000	3	(1.2462)	01/06/2025
688177.SH	12/20/2024	SDB3260123369	(717.00)	2.8744	(2,191.29)	(2,060.97)	0.0000	4.3300	(1,321.3035)	0.0000	0.7907	(2.2693)	0.0000	3	(1.4786)	01/06/2025
688177.SH	12/20/2024	SDB3260123369	(400.00)	2.8744	(1,193.64)	(1,149.78)	0.0000	4.3300	(1,321.3035)	0.0000	0.4307	(1.2660)	0.0000	3	(0.8353)	01/06/2025
688177.SH	12/20/2024	SDB3260123369	(3,156.00)	2.8744	(9,519.41)	(9,071.74)	0.0000	4.3300	(1,321.3035)	0.0000	3.4349	(9.9888)	0.0000	3	(6.5538)	01/06/2025
688177.SH	12/20/2024	SDB3260123369	(5,297.00)	2.8744	(16,085.20)	(15,225.92)	0.0000	4.3300	(1,321.3035)	0.0000	5.8041	(16.7651)	0.0000	3	(10.9610)	01/06/2025
688177.SH	12/20/2024	SDB3260123369	(5,003.00)	2.8744	(15,196.99)	(14,380.83)	0.0000	4.3300	(1,321.3035)	0.0000	5.4836	(15.8345)	0.0000	3	(10.3510)	01/06/2025
688177.SH	12/20/2024	SDB3260123369	(220.00)	2.8744	(678.36)	(632.38)	0.0000	4.3300	(1,321.3035)	0.0000	0.2448	(0.6963)	0.0000	3	(0.4515)	01/06/2025
688177.SH	12/20/2024	SDB3260123369	(1,080.00)	2.8744	(3,313.49)	(3,104.40)	0.0000	4.3300	(1,321.3035)	0.0000	1.1956	(3.4182)	0.0000	3	(2.2226)	01/06/2025
688177.SH	12/20/2024	SDB3260123369	(1,470.00)	2.8744	(4,502.84)	(4,225.43)	0.0000	4.3300	(1,321.3035)	0.0000	1.6248	(4.6526)	0.0000	3	(3.0278)	01/06/2025
688177.SH	12/20/2024	SDB3260123369	(430.00)	2.8744	(1,325.35)	(1,236.01)	0.0000	4.3300	(1,321.3035)	0.0000	0.4782	(1.3610)	0.0000	3	(0.8827)	01/06/2025
688177.SH	12/20/2024	SDB3260123369	(3,600.00)	2.8744	(10,770.92)	(10,347.99)	0.0000	4.3300	(1,321.3035)	0.0000	3.8865	(11.3940)	0.0000	3	(7.5075)	01/06/2025
688177.SH	12/20/2024	SDB3260123369	(2,400.00)	2.8744	(7,180.62)	(6,898.66)	0.0000	4.3300	(1,321.3035)	0.0000	2.5910	(7.5960)	0.0000	3	(5.0050)	01/06/2025
688177.SH	12/20/2024	SDB3260123369	(1,982.00)	2.8744	(5,929.99)	(5,697.14)	0.0000	4.3300	(1,321.3035)	0.0000	2.1397	(6.2730)	0.0000	3	(4.1333)	01/06/2025
688177.SH	12/20/2024	SDB3260123369	(1,100.00)	2.8744	(3,291.12)	(3,161.89)	0.0000	4.3300	(1,321.3035)	0.0000	1.1875	(3.4815)	0.0000	3	(2.2940)	01/06/2025
688177.SH	12/20/2024	SDB3260123369	(1,000.00)	2.8744	(2,991.92)	(2,874.44)	0.0000	4.3300	(1,321.3035)	0.0000	1.0796	(3.1650)	0.0000	3	(2.0854)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
BIO-THERA SOLUTIONS LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
688177.SH	12/20/2024	SDB3260123369	(512.00)	2.8744	(1,531.86)	(1,471.71)	0.0000	4.3300	(1,321.3035)	0.0000	0.5527	(1.6205)	0.0000	3	(1.0677)	01/06/2025
688177.SH	12/20/2024	SDB3260123369	(1,087.00)	2.8744	(3,252.22)	(3,124.52)	0.0000	4.3300	(1,321.3035)	0.0000	1.1735	(3.4404)	0.0000	3	(2.2669)	01/06/2025
688177.SH	12/20/2024	SDB3260123369	(201.00)	2.8744	(601.38)	(577.76)	0.0000	4.3300	(1,321.3035)	0.0000	0.2170	(0.6362)	0.0000	3	(0.4192)	01/06/2025
688177.SH	12/20/2024	SDB3260123369	(900.00)	2.8744	(2,692.73)	(2,587.00)	0.0000	4.3300	(1,321.3035)	0.0000	0.9716	(2.8485)	0.0000	3	(1.8769)	01/06/2025
688177.SH	12/20/2024	SDB3260123369	(200.00)	2.8744	(598.38)	(574.89)	0.0000	4.3300	(1,321.3035)	0.0000	0.2159	(0.6330)	0.0000	3	(0.4171)	01/06/2025
688177.SH	12/20/2024	SDB3260123369	(3,700.00)	2.8744	(11,070.12)	(10,635.44)	0.0000	4.3300	(1,321.3035)	0.0000	3.9945	(11.7105)	0.0000	3	(7.7161)	01/06/2025
688177.SH	12/20/2024	SDB3260123369	(205.00)	2.8744	(613.34)	(589.26)	0.0000	4.3300	(1,321.3035)	0.0000	0.2213	(0.6488)	0.0000	3	(0.4275)	01/06/2025
688177.SH	12/20/2024	SDB3260123369	(1,700.00)	2.8744	(5,086.27)	(4,886.55)	0.0000	4.3300	(1,321.3035)	0.0000	1.8353	(5.3805)	0.0000	3	(3.5452)	01/06/2025
688177.SH	12/19/2024	SDB3260123369	(200.00)	2.8995	(585.42)	(579.91)	0.0000	4.5800	(1,317.8888)	0.0000	0.0745	(0.2123)	0.0000	1	(0.1378)	01/06/2025
688177.SH	12/19/2024	SDB3260123369	(1,300.00)	2.8995	(3,806.01)	(3,769.41)	0.0000	4.5800	(1,317.8888)	0.0000	0.4842	(1.3799)	0.0000	1	(0.8957)	01/06/2025
688177.SH	12/19/2024	SDB3260123369	(416.00)	2.8995	(1,274.14)	(1,206.21)	0.0000	4.5800	(1,317.8888)	0.0000	0.1621	(0.4416)	0.0000	1	(0.2795)	01/06/2025
688177.SH	12/19/2024	SDB3260123369	(984.00)	2.8995	(2,983.34)	(2,853.15)	0.0000	4.5800	(1,317.8888)	0.0000	0.3795	(1.0445)	0.0000	1	(0.6649)	01/06/2025
688177.SH	12/19/2024	SDB3260123369	(600.00)	2.8995	(1,809.15)	(1,739.73)	0.0000	4.5800	(1,317.8888)	0.0000	0.2302	(0.6369)	0.0000	1	(0.4067)	01/06/2025
688177.SH	12/19/2024	SDB3260123369	(717.00)	2.8995	(2,191.29)	(2,078.97)	0.0000	4.5800	(1,317.8888)	0.0000	0.2788	(0.7611)	0.0000	1	(0.4823)	01/06/2025
688177.SH	12/19/2024	SDB3260123369	(400.00)	2.8995	(1,193.64)	(1,159.82)	0.0000	4.5800	(1,317.8888)	0.0000	0.1519	(0.4246)	0.0000	1	(0.2727)	01/06/2025
688177.SH	12/19/2024	SDB3260123369	(3,156.00)	2.8995	(9,519.41)	(9,150.96)	0.0000	4.5800	(1,317.8888)	0.0000	1.2111	(3.3500)	0.0000	1	(2.1389)	01/06/2025
688177.SH	12/19/2024	SDB3260123369	(5,297.00)	2.8995	(16,085.20)	(15,358.89)	0.0000	4.5800	(1,317.8888)	0.0000	2.0464	(5.6226)	0.0000	1	(3.5762)	01/06/2025
688177.SH	12/19/2024	SDB3260123369	(5,003.00)	2.8995	(15,196.99)	(14,506.42)	0.0000	4.5800	(1,317.8888)	0.0000	1.9334	(5.3105)	0.0000	1	(3.3771)	01/06/2025
688177.SH	12/19/2024	SDB3260123369	(220.00)	2.8995	(678.36)	(637.90)	0.0000	4.5800	(1,317.8888)	0.0000	0.0863	(0.2335)	0.0000	1	(0.1472)	01/06/2025
688177.SH	12/19/2024	SDB3260123369	(1,080.00)	2.8995	(3,313.49)	(3,131.51)	0.0000	4.5800	(1,317.8888)	0.0000	0.4215	(1.1464)	0.0000	1	(0.7248)	01/06/2025
688177.SH	12/19/2024	SDB3260123369	(1,470.00)	2.8995	(4,502.84)	(4,262.33)	0.0000	4.5800	(1,317.8888)	0.0000	0.5729	(1.5604)	0.0000	1	(0.9875)	01/06/2025
688177.SH	12/19/2024	SDB3260123369	(430.00)	2.8995	(1,325.35)	(1,246.80)	0.0000	4.5800	(1,317.8888)	0.0000	0.1686	(0.4564)	0.0000	1	(0.2878)	01/06/2025
688177.SH	12/19/2024	SDB3260123369	(3,600.00)	2.8995	(10,770.92)	(10,438.36)	0.0000	4.5800	(1,317.8888)	0.0000	1.3703	(3.8213)	0.0000	1	(2.4510)	01/06/2025
688177.SH	12/19/2024	SDB3260123369	(2,400.00)	2.8995	(7,180.62)	(6,958.91)	0.0000	4.5800	(1,317.8888)	0.0000	0.9135	(2.5475)	0.0000	1	(1.6340)	01/06/2025
688177.SH	12/19/2024	SDB3260123369	(1,982.00)	2.8995	(5,929.99)	(5,746.90)	0.0000	4.5800	(1,317.8888)	0.0000	0.7544	(2.1038)	0.0000	1	(1.3494)	01/06/2025
688177.SH	12/19/2024	SDB3260123369	(1,100.00)	2.8995	(3,291.12)	(3,189.50)	0.0000	4.5800	(1,317.8888)	0.0000	0.4187	(1.1676)	0.0000	1	(0.7489)	01/06/2025
688177.SH	12/19/2024	SDB3260123369	(1,000.00)	2.8995	(2,991.92)	(2,899.55)	0.0000	4.5800	(1,317.8888)	0.0000	0.3806	(1.0615)	0.0000	1	(0.6808)	01/06/2025
688177.SH	12/19/2024	SDB3260123369	(512.00)	2.8995	(1,531.86)	(1,484.57)	0.0000	4.5800	(1,317.8888)	0.0000	0.1949	(0.5435)	0.0000	1	(0.3486)	01/06/2025
688177.SH	12/19/2024	SDB3260123369	(1,087.00)	2.8995	(3,252.22)	(3,151.81)	0.0000	4.5800	(1,317.8888)	0.0000	0.4138	(1.1538)	0.0000	1	(0.7401)	01/06/2025
688177.SH	12/19/2024	SDB3260123369	(201.00)	2.8995	(601.38)	(582.81)	0.0000	4.5800	(1,317.8888)	0.0000	0.0765	(0.2134)	0.0000	1	(0.1368)	01/06/2025
688177.SH	12/19/2024	SDB3260123369	(900.00)	2.8995	(2,692.73)	(2,609.59)	0.0000	4.5800	(1,317.8888)	0.0000	0.3426	(0.9553)	0.0000	1	(0.6127)	01/06/2025
688177.SH	12/19/2024	SDB3260123369	(200.00)	2.8995	(598.38)	(579.91)	0.0000	4.5800	(1,317.8888)	0.0000	0.0761	(0.2123)	0.0000	1	(0.1362)	01/06/2025
688177.SH	12/19/2024	SDB3260123369	(3,700.00)	2.8995	(11,070.12)	(10,728.32)	0.0000	4.5800	(1,317.8888)	0.0000	1.4084	(3.9274)	0.0000	1	(2.5191)	01/06/2025
688177.SH	12/19/2024	SDB3260123369	(205.00)	2.8995	(613.34)	(594.41)	0.0000	4.5800	(1,317.8888)	0.0000	0.0780	(0.2176)	0.0000	1	(0.1396)	01/06/2025
688177.SH	12/19/2024	SDB3260123369	(1,700.00)	2.8995	(5,086.27)	(4,929.23)	0.0000	4.5800	(1,317.8888)	0.0000	0.6471	(1.8045)	0.0000	1	(1.1574)	01/06/2025
688177.SH	12/18/2024	SDB3260123369	(416.00)	2.9690	(1,274.14)	(1,235.10)	0.0000	4.5800	(1,300.0143)	0.0000	0.1621	(0.4460)	0.0000	1	(0.2839)	01/06/2025
688177.SH	12/18/2024	SDB3260123369	(984.00)	2.9690	(2,983.34)	(2,921.50)	0.0000	4.5800	(1,300.0143)	0.0000	0.3795	(1.0550)	0.0000	1	(0.6754)	01/06/2025
688177.SH	12/18/2024	SDB3260123369	(600.00)	2.9690	(1,809.15)	(1,781.40)	0.0000	4.5800	(1,300.0143)	0.0000	0.2302	(0.6433)	0.0000	1	(0.4131)	01/06/2025
688177.SH	12/18/2024	SDB3260123369	(717.00)	2.9690	(2,191.29)	(2,128.77)	0.0000	4.5800	(1,300.0143)	0.0000	0.2788	(0.7687)	0.0000	1	(0.4900)	01/06/2025
688177.SH	12/18/2024	SDB3260123369	(400.00)	2.9690	(1,193.64)	(1,187.60)	0.0000	4.5800	(1,300.0143)	0.0000	0.1519	(0.4289)	0.0000	1	(0.2770)	01/06/2025
688177.SH	12/18/2024	SDB3260123369	(3,156.00)	2.9690	(9,519.41)	(9,370.16)	0.0000	4.5800	(1,300.0143)	0.0000	1.2111	(3.3837)	0.0000	1	(2.1726)	01/06/2025
688177.SH	12/18/2024	SDB3260123369	(5,297.00)	2.9690	(16,085.20)	(15,726.79)	0.0000	4.5800	(1,300.0143)	0.0000	2.0464	(5.6792)	0.0000	1	(3.6328)	01/06/2025
688177.SH	12/18/2024	SDB3260123369	(5,003.00)	2.9690	(15,196.99)	(14,853.91)	0.0000	4.5800	(1,300.0143)	0.0000	1.9334	(5.3640)	0.0000	1	(3.4306)	01/06/2025
688177.SH	12/18/2024	SDB3260123369	(220.00)	2.9690	(678.36)	(653.18)	0.0000	4.5800	(1,300.0143)	0.0000	0.0863	(0.2359)	0.0000	1	(0.1496)	01/06/2025
688177.SH	12/18/2024	SDB3260123369	(1,080.00)	2.9690	(3,313.49)	(3,206.52)	0.0000	4.5800	(1,300.0143)	0.0000	0.4215	(1.1579)	0.0000	1	(0.7364)	01/06/2025
688177.SH	12/18/2024	SDB3260123369	(1,470.00)	2.9690	(4,502.84)	(4,364.43)	0.0000	4.5800	(1,300.0143)	0.0000	0.5729	(1.5761)	0.0000	1	(1.0032)	01/06/2025
688177.SH	12/18/2024	SDB3260123369	(430.00)	2.9690	(1,325.35)	(1,276.67)	0.0000	4.5800	(1,300.0143)	0.0000	0.1686	(0.4610)	0.0000	1	(0.2924)	01/06/2025
688177.SH	12/18/2024	SDB3260123369	(3,600.00)	2.9690	(10,770.92)	(10,688.40)	0.0000	4.5800	(1,300.0143)	0.0000	1.3703	(3.8597)	0.0000	1	(2.4894)	01/06/2025
688177.SH	12/18/2024	SDB3260123369	(2,400.00)	2.9690	(7,180.62)	(7,125.60)	0.0000	4.5800	(1,300.0143)	0.0000	0.9135	(2.5732)	0.0000	1	(1.6596)	01/06/2025
688177.SH	12/18/2024	SDB3260123369	(1,982.00)	2.9690	(5,929.99)	(5,884.56)	0.0000	4.5800	(1,300.0143)	0.0000	0.7544	(2.1250)	0.0000	1	(1.3706)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
BIO-THERA SOLUTIONS LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
688177.SH	12/18/2024	SDB3260123369	(1,100.00)	2.9690	(3,291.12)	(3,265.90)	0.0000	4.5800	(1,300.0143)	0.0000	0.4187	(1.1794)	0.0000	1	(0.7607)	01/06/2025
688177.SH	12/18/2024	SDB3260123369	(1,000.00)	2.9690	(2,991.92)	(2,969.00)	0.0000	4.5800	(1,300.0143)	0.0000	0.3806	(1.0722)	0.0000	1	(0.6915)	01/06/2025
688177.SH	12/18/2024	SDB3260123369	(512.00)	2.9690	(1,531.86)	(1,520.13)	0.0000	4.5800	(1,300.0143)	0.0000	0.1949	(0.5489)	0.0000	1	(0.3541)	01/06/2025
688177.SH	12/18/2024	SDB3260123369	(1,087.00)	2.9690	(3,252.22)	(3,227.30)	0.0000	4.5800	(1,300.0143)	0.0000	0.4138	(1.1654)	0.0000	1	(0.7517)	01/06/2025
688177.SH	12/18/2024	SDB3260123369	(201.00)	2.9690	(601.38)	(596.77)	0.0000	4.5800	(1,300.0143)	0.0000	0.0765	(0.2155)	0.0000	1	(0.1390)	01/06/2025
688177.SH	12/18/2024	SDB3260123369	(900.00)	2.9690	(2,692.73)	(2,672.10)	0.0000	4.5800	(1,300.0143)	0.0000	0.3426	(0.9649)	0.0000	1	(0.6224)	01/06/2025
688177.SH	12/18/2024	SDB3260123369	(200.00)	2.9690	(598.38)	(593.80)	0.0000	4.5800	(1,300.0143)	0.0000	0.0761	(0.2144)	0.0000	1	(0.1383)	01/06/2025
688177.SH	12/18/2024	SDB3260123369	(3,700.00)	2.9690	(11,070.12)	(10,985.30)	0.0000	4.5800	(1,300.0143)	0.0000	1.4084	(3.9670)	0.0000	1	(2.5586)	01/06/2025
688177.SH	12/18/2024	SDB3260123369	(205.00)	2.9690	(613.34)	(608.64)	0.0000	4.5800	(1,300.0143)	0.0000	0.0780	(0.2198)	0.0000	1	(0.1418)	01/06/2025
688177.SH	12/18/2024	SDB3260123369	(1,700.00)	2.9690	(5,086.27)	(5,047.30)	0.0000	4.5800	(1,300.0143)	0.0000	0.6471	(1.8227)	0.0000	1	(1.1756)	01/06/2025
688177.SH	12/17/2024	SDB3260123369	(416.00)	3.0553	(1,274.14)	(1,270.99)	0.0000	4.5800	(1,300.0143)	0.0000	0.1621	(0.4590)	0.0000	1	(0.2969)	01/06/2025
688177.SH	12/17/2024	SDB3260123369	(984.00)	3.0553	(2,983.34)	(3,006.38)	0.0000	4.5800	(1,300.0143)	0.0000	0.3795	(1.0856)	0.0000	1	(0.7061)	01/06/2025
688177.SH	12/17/2024	SDB3260123369	(600.00)	3.0553	(1,809.15)	(1,833.16)	0.0000	4.5800	(1,300.0143)	0.0000	0.2302	(0.6620)	0.0000	1	(0.4318)	01/06/2025
688177.SH	12/17/2024	SDB3260123369	(717.00)	3.0553	(2,191.29)	(2,190.62)	0.0000	4.5800	(1,300.0143)	0.0000	0.2788	(0.7911)	0.0000	1	(0.5123)	01/06/2025
688177.SH	12/17/2024	SDB3260123369	(400.00)	3.0553	(1,193.64)	(1,222.11)	0.0000	4.5800	(1,300.0143)	0.0000	0.1519	(0.4413)	0.0000	1	(0.2895)	01/06/2025
688177.SH	12/17/2024	SDB3260123369	(3,156.00)	3.0553	(9,519.41)	(9,642.41)	0.0000	4.5800	(1,300.0143)	0.0000	1.2111	(3.4820)	0.0000	1	(2.2709)	01/06/2025
688177.SH	12/17/2024	SDB3260123369	(5,297.00)	3.0553	(16,085.20)	(16,183.73)	0.0000	4.5800	(1,300.0143)	0.0000	2.0464	(5.8442)	0.0000	1	(3.7978)	01/06/2025
688177.SH	12/17/2024	SDB3260123369	(5,003.00)	3.0553	(15,196.99)	(15,285.48)	0.0000	4.5800	(1,300.0143)	0.0000	1.9334	(5.5198)	0.0000	1	(3.5864)	01/06/2025
688177.SH	12/17/2024	SDB3260123369	(220.00)	3.0553	(678.36)	(672.16)	0.0000	4.5800	(1,300.0143)	0.0000	0.0863	(0.2427)	0.0000	1	(0.1564)	01/06/2025
688177.SH	12/17/2024	SDB3260123369	(1,080.00)	3.0553	(3,313.49)	(3,299.68)	0.0000	4.5800	(1,300.0143)	0.0000	0.4215	(1.1916)	0.0000	1	(0.7700)	01/06/2025
688177.SH	12/17/2024	SDB3260123369	(1,470.00)	3.0553	(4,502.84)	(4,491.24)	0.0000	4.5800	(1,300.0143)	0.0000	0.5729	(1.6219)	0.0000	1	(1.0490)	01/06/2025
688177.SH	12/17/2024	SDB3260123369	(430.00)	3.0553	(1,325.35)	(1,313.76)	0.0000	4.5800	(1,300.0143)	0.0000	0.1686	(0.4744)	0.0000	1	(0.3058)	01/06/2025
688177.SH	12/17/2024	SDB3260123369	(3,600.00)	3.0553	(10,770.92)	(10,998.95)	0.0000	4.5800	(1,300.0143)	0.0000	1.3703	(3.9719)	0.0000	1	(2.6016)	01/06/2025
688177.SH	12/17/2024	SDB3260123369	(2,400.00)	3.0553	(7,180.62)	(7,332.63)	0.0000	4.5800	(1,300.0143)	0.0000	0.9135	(2.6479)	0.0000	1	(1.7344)	01/06/2025
688177.SH	12/17/2024	SDB3260123369	(1,982.00)	3.0553	(5,929.99)	(6,055.53)	0.0000	4.5800	(1,300.0143)	0.0000	0.7544	(2.1867)	0.0000	1	(1.4323)	01/06/2025
688177.SH	12/17/2024	SDB3260123369	(1,100.00)	3.0553	(3,291.12)	(3,360.79)	0.0000	4.5800	(1,300.0143)	0.0000	0.4187	(1.2136)	0.0000	1	(0.7949)	01/06/2025
688177.SH	12/17/2024	SDB3260123369	(1,000.00)	3.0553	(2,991.92)	(3,055.26)	0.0000	4.5800	(1,300.0143)	0.0000	0.3806	(1.1033)	0.0000	1	(0.7227)	01/06/2025
688177.SH	12/17/2024	SDB3260123369	(512.00)	3.0553	(1,531.86)	(1,564.29)	0.0000	4.5800	(1,300.0143)	0.0000	0.1949	(0.5649)	0.0000	1	(0.3700)	01/06/2025
688177.SH	12/17/2024	SDB3260123369	(1,087.00)	3.0553	(3,252.22)	(3,321.07)	0.0000	4.5800	(1,300.0143)	0.0000	0.4138	(1.1993)	0.0000	1	(0.7855)	01/06/2025
688177.SH	12/17/2024	SDB3260123369	(201.00)	3.0553	(601.38)	(614.11)	0.0000	4.5800	(1,300.0143)	0.0000	0.0765	(0.2218)	0.0000	1	(0.1453)	01/06/2025
688177.SH	12/17/2024	SDB3260123369	(900.00)	3.0553	(2,692.73)	(2,749.74)	0.0000	4.5800	(1,300.0143)	0.0000	0.3426	(0.9930)	0.0000	1	(0.6504)	01/06/2025
688177.SH	12/17/2024	SDB3260123369	(200.00)	3.0553	(598.38)	(611.05)	0.0000	4.5800	(1,300.0143)	0.0000	0.0761	(0.2207)	0.0000	1	(0.1445)	01/06/2025
688177.SH	12/17/2024	SDB3260123369	(3,700.00)	3.0553	(11,070.12)	(11,304.47)	0.0000	4.5800	(1,300.0143)	0.0000	1.4084	(4.0822)	0.0000	1	(2.6739)	01/06/2025
688177.SH	12/17/2024	SDB3260123369	(205.00)	3.0553	(613.34)	(626.33)	0.0000	4.5800	(1,300.0143)	0.0000	0.0780	(0.2262)	0.0000	1	(0.1481)	01/06/2025
688177.SH	12/17/2024	SDB3260123369	(1,700.00)	3.0553	(5,086.27)	(5,193.95)	0.0000	4.5800	(1,300.0143)	0.0000	0.6471	(1.8756)	0.0000	1	(1.2285)	01/06/2025
688177.SH	12/16/2024	SDB3260123369	(416.00)	3.0689	(1,274.14)	(1,276.67)	0.0000	4.5800	(1,300.0143)	0.0000	0.1621	(0.4610)	0.0000	1	(0.2989)	01/06/2025
688177.SH	12/16/2024	SDB3260123369	(984.00)	3.0689	(2,983.34)	(3,019.81)	0.0000	4.5800	(1,300.0143)	0.0000	0.3795	(1.0905)	0.0000	1	(0.7110)	01/06/2025
688177.SH	12/16/2024	SDB3260123369	(600.00)	3.0689	(1,809.15)	(1,841.35)	0.0000	4.5800	(1,300.0143)	0.0000	0.2302	(0.6649)	0.0000	1	(0.4348)	01/06/2025
688177.SH	12/16/2024	SDB3260123369	(717.00)	3.0689	(2,191.29)	(2,200.41)	0.0000	4.5800	(1,300.0143)	0.0000	0.2788	(0.7946)	0.0000	1	(0.5158)	01/06/2025
688177.SH	12/16/2024	SDB3260123369	(400.00)	3.0689	(1,193.64)	(1,227.56)	0.0000	4.5800	(1,300.0143)	0.0000	0.1519	(0.4433)	0.0000	1	(0.2914)	01/06/2025
688177.SH	12/16/2024	SDB3260123369	(3,156.00)	3.0689	(9,519.41)	(9,685.48)	0.0000	4.5800	(1,300.0143)	0.0000	1.2111	(3.4976)	0.0000	1	(2.2865)	01/06/2025
688177.SH	12/16/2024	SDB3260123369	(5,297.00)	3.0689	(16,085.20)	(16,256.01)	0.0000	4.5800	(1,300.0143)	0.0000	2.0464	(5.8703)	0.0000	1	(3.8239)	01/06/2025
688177.SH	12/16/2024	SDB3260123369	(5,003.00)	3.0689	(15,196.99)	(15,353.75)	0.0000	4.5800	(1,300.0143)	0.0000	1.9334	(5.5445)	0.0000	1	(3.6111)	01/06/2025
688177.SH	12/16/2024	SDB3260123369	(220.00)	3.0689	(678.36)	(716.16)	0.0000	4.5800	(1,300.0143)	0.0000	0.0863	(0.2438)	0.0000	1	(0.1575)	01/06/2025
688177.SH	12/16/2024	SDB3260123369	(1,080.00)	3.0689	(3,313.49)	(3,314.42)	0.0000	4.5800	(1,300.0143)	0.0000	0.4215	(1.1969)	0.0000	1	(0.7753)	01/06/2025
688177.SH	12/16/2024	SDB3260123369	(1,470.00)	3.0689	(4,502.84)	(4,511.30)	0.0000	4.5800	(1,300.0143)	0.0000	0.5729	(1.6291)	0.0000	1	(1.0562)	01/06/2025
688177.SH	12/16/2024	SDB3260123369	(430.00)	3.0689	(1,325.35)	(1,319.63)	0.0000	4.5800	(1,300.0143)	0.0000	0.1686	(0.4765)	0.0000	1	(0.3079)	01/06/2025
688177.SH	12/16/2024	SDB3260123369	(3,600.00)	3.0689	(10,770.92)	(11,048.07)	0.0000	4.5800	(1,300.0143)	0.0000	1.3703	(3.9896)	0.0000	1	(2.6193)	01/06/2025
688177.SH	12/16/2024	SDB3260123369	(2,400.00)	3.0689	(7,180.62)	(7,365.38)	0.0000	4.5800	(1,300.0143)	0.0000	0.9135	(2.6598)	0.0000	1	(1.7462)	01/06/2025
688177.SH	12/16/2024	SDB3260123369	(1,982.00)	3.0689	(5,929.99)	(6,082.58)	0.0000	4.5800	(1,300.0143)	0.0000	0.7544	(2.1965)	0.0000	1	(1.4421)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
BIO-THERA SOLUTIONS LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
688177.SH	12/16/2024	SDB3260123369	(1,100.00)	3.0689	(3,291.12)	(3,375.80)	0.0000	4.5800	(1,300.0143)	0.0000	0.4187	(1.2191)	0.0000	1	(0.8003)	01/06/2025
688177.SH	12/16/2024	SDB3260123369	(1,000.00)	3.0689	(2,991.92)	(3,068.91)	0.0000	4.5800	(1,300.0143)	0.0000	0.3806	(1.1082)	0.0000	1	(0.7276)	01/06/2025
688177.SH	12/16/2024	SDB3260123369	(512.00)	3.0689	(1,531.86)	(1,571.28)	0.0000	4.5800	(1,300.0143)	0.0000	0.1949	(0.5674)	0.0000	1	(0.3725)	01/06/2025
688177.SH	12/16/2024	SDB3260123369	(1,087.00)	3.0689	(3,252.22)	(3,335.90)	0.0000	4.5800	(1,300.0143)	0.0000	0.4138	(1.2046)	0.0000	1	(0.7909)	01/06/2025
688177.SH	12/16/2024	SDB3260123369	(201.00)	3.0689	(601.38)	(616.85)	0.0000	4.5800	(1,300.0143)	0.0000	0.0765	(0.2228)	0.0000	1	(0.1462)	01/06/2025
688177.SH	12/16/2024	SDB3260123369	(900.00)	3.0689	(2,692.73)	(2,762.02)	0.0000	4.5800	(1,300.0143)	0.0000	0.3426	(0.9974)	0.0000	1	(0.6548)	01/06/2025
688177.SH	12/16/2024	SDB3260123369	(200.00)	3.0689	(598.38)	(613.78)	0.0000	4.5800	(1,300.0143)	0.0000	0.0761	(0.2216)	0.0000	1	(0.1455)	01/06/2025
688177.SH	12/16/2024	SDB3260123369	(3,700.00)	3.0689	(11,070.12)	(11,354.96)	0.0000	4.5800	(1,300.0143)	0.0000	1.4084	(4.1004)	0.0000	1	(2.6921)	01/06/2025
688177.SH	12/16/2024	SDB3260123369	(205.00)	3.0689	(613.34)	(629.13)	0.0000	4.5800	(1,300.0143)	0.0000	0.0780	(0.2272)	0.0000	1	(0.1492)	01/06/2025
688177.SH	12/16/2024	SDB3260123369	(1,700.00)	3.0689	(5,086.27)	(5,217.15)	0.0000	4.5800	(1,300.0143)	0.0000	0.6471	(1.8840)	0.0000	1	(1.2369)	01/06/2025
688177.SH	12/13/2024	SDB3260123369	(416.00)	3.0771	(1,274.14)	(1,280.09)	0.0000	4.5800	(1,300.0143)	0.0000	0.4863	(1.3868)	0.0000	3	(0.9005)	01/06/2025
688177.SH	12/13/2024	SDB3260123369	(984.00)	3.0771	(2,983.34)	(3,027.90)	0.0000	4.5800	(1,300.0143)	0.0000	1.1386	(3.2803)	0.0000	3	(2.1416)	01/06/2025
688177.SH	12/13/2024	SDB3260123369	(600.00)	3.0771	(1,809.15)	(1,846.28)	0.0000	4.5800	(1,300.0143)	0.0000	0.6905	(2.0002)	0.0000	3	(1.3097)	01/06/2025
688177.SH	12/13/2024	SDB3260123369	(717.00)	3.0771	(2,191.29)	(2,206.31)	0.0000	4.5800	(1,300.0143)	0.0000	0.8363	(2.3902)	0.0000	3	(1.5538)	01/06/2025
688177.SH	12/13/2024	SDB3260123369	(400.00)	3.0771	(1,193.64)	(1,230.85)	0.0000	4.5800	(1,300.0143)	0.0000	0.4556	(1.3334)	0.0000	3	(0.8779)	01/06/2025
688177.SH	12/13/2024	SDB3260123369	(3,156.00)	3.0771	(9,519.41)	(9,711.44)	0.0000	4.5800	(1,300.0143)	0.0000	3.6332	(10.5208)	0.0000	3	(6.8876)	01/06/2025
688177.SH	12/13/2024	SDB3260123369	(5,297.00)	3.0771	(16,085.20)	(16,299.58)	0.0000	4.5800	(1,300.0143)	0.0000	6.1392	(17.6581)	0.0000	3	(11.5189)	01/06/2025
688177.SH	12/13/2024	SDB3260123369	(5,003.00)	3.0771	(15,196.99)	(15,394.91)	0.0000	4.5800	(1,300.0143)	0.0000	5.8002	(16.6780)	0.0000	3	(10.8778)	01/06/2025
688177.SH	12/13/2024	SDB3260123369	(220.00)	3.0771	(678.36)	(676.97)	0.0000	4.5800	(1,300.0143)	0.0000	0.2589	(0.7334)	0.0000	3	(0.4745)	01/06/2025
688177.SH	12/13/2024	SDB3260123369	(1,080.00)	3.0771	(3,313.49)	(3,323.31)	0.0000	4.5800	(1,300.0143)	0.0000	1.2646	(3.6003)	0.0000	3	(2.3356)	01/06/2025
688177.SH	12/13/2024	SDB3260123369	(1,470.00)	3.0771	(4,502.84)	(4,523.39)	0.0000	4.5800	(1,300.0143)	0.0000	1.7186	(4.9004)	0.0000	3	(3.1818)	01/06/2025
688177.SH	12/13/2024	SDB3260123369	(430.00)	3.0771	(1,325.35)	(1,323.17)	0.0000	4.5800	(1,300.0143)	0.0000	0.5058	(1.4334)	0.0000	3	(0.9276)	01/06/2025
688177.SH	12/13/2024	SDB3260123369	(3,600.00)	3.0771	(10,770.92)	(11,077.69)	0.0000	4.5800	(1,300.0143)	0.0000	4.1109	(12.0010)	0.0000	3	(7.8901)	01/06/2025
688177.SH	12/13/2024	SDB3260123369	(2,400.00)	3.0771	(7,180.62)	(7,385.12)	0.0000	4.5800	(1,300.0143)	0.0000	2.7406	(8.0006)	0.0000	3	(5.2600)	01/06/2025
688177.SH	12/13/2024	SDB3260123369	(1,982.00)	3.0771	(5,929.99)	(6,098.88)	0.0000	4.5800	(1,300.0143)	0.0000	2.2633	(6.6072)	0.0000	3	(4.3439)	01/06/2025
688177.SH	12/13/2024	SDB3260123369	(1,100.00)	3.0771	(3,291.12)	(3,384.85)	0.0000	4.5800	(1,300.0143)	0.0000	1.2561	(3.6670)	0.0000	3	(2.4109)	01/06/2025
688177.SH	12/13/2024	SDB3260123369	(1,000.00)	3.0771	(2,991.92)	(3,077.14)	0.0000	4.5800	(1,300.0143)	0.0000	1.1419	(3.3336)	0.0000	3	(2.1917)	01/06/2025
688177.SH	12/13/2024	SDB3260123369	(512.00)	3.0771	(1,531.86)	(1,575.49)	0.0000	4.5800	(1,300.0143)	0.0000	0.5847	(1.7068)	0.0000	3	(1.1221)	01/06/2025
688177.SH	12/13/2024	SDB3260123369	(1,087.00)	3.0771	(3,252.22)	(3,344.85)	0.0000	4.5800	(1,300.0143)	0.0000	1.2413	(3.6236)	0.0000	3	(2.3824)	01/06/2025
688177.SH	12/13/2024	SDB3260123369	(201.00)	3.0771	(601.38)	(618.50)	0.0000	4.5800	(1,300.0143)	0.0000	0.2295	(0.6701)	0.0000	3	(0.4405)	01/06/2025
688177.SH	12/13/2024	SDB3260123369	(900.00)	3.0771	(2,692.73)	(2,769.42)	0.0000	4.5800	(1,300.0143)	0.0000	1.0277	(3.0002)	0.0000	3	(1.9725)	01/06/2025
688177.SH	12/13/2024	SDB3260123369	(200.00)	3.0771	(598.38)	(615.43)	0.0000	4.5800	(1,300.0143)	0.0000	0.2284	(0.6667)	0.0000	3	(0.4383)	01/06/2025
688177.SH	12/13/2024	SDB3260123369	(3,700.00)	3.0771	(11,070.12)	(11,385.40)	0.0000	4.5800	(1,300.0143)	0.0000	4.2251	(12.3343)	0.0000	3	(8.1092)	01/06/2025
688177.SH	12/13/2024	SDB3260123369	(205.00)	3.0771	(613.34)	(630.81)	0.0000	4.5800	(1,300.0143)	0.0000	0.2341	(0.6834)	0.0000	3	(0.4493)	01/06/2025
688177.SH	12/13/2024	SDB3260123369	(1,700.00)	3.0771	(5,086.27)	(5,231.13)	0.0000	4.5800	(1,300.0143)	0.0000	1.9413	(5.6671)	0.0000	3	(3.7259)	01/06/2025
688177.SH	12/12/2024	SDB3260123369	(416.00)	3.0171	(1,274.14)	(1,255.13)	0.0000	4.5800	(1,300.0143)	0.0000	0.1621	(0.4532)	0.0000	1	(0.2911)	01/06/2025
688177.SH	12/12/2024	SDB3260123369	(984.00)	3.0171	(2,983.34)	(2,968.85)	0.0000	4.5800	(1,300.0143)	0.0000	0.3795	(1.0721)	0.0000	1	(0.6926)	01/06/2025
688177.SH	12/12/2024	SDB3260123369	(600.00)	3.0171	(1,809.15)	(1,810.28)	0.0000	4.5800	(1,300.0143)	0.0000	0.2302	(0.6537)	0.0000	1	(0.4236)	01/06/2025
688177.SH	12/12/2024	SDB3260123369	(717.00)	3.0171	(2,191.29)	(2,163.28)	0.0000	4.5800	(1,300.0143)	0.0000	0.2788	(0.7812)	0.0000	1	(0.5024)	01/06/2025
688177.SH	12/12/2024	SDB3260123369	(400.00)	3.0171	(1,193.64)	(1,206.85)	0.0000	4.5800	(1,300.0143)	0.0000	0.1519	(0.4358)	0.0000	1	(0.2840)	01/06/2025
688177.SH	12/12/2024	SDB3260123369	(3,156.00)	3.0171	(9,519.41)	(9,522.06)	0.0000	4.5800	(1,300.0143)	0.0000	1.2111	(3.4386)	0.0000	1	(2.2275)	01/06/2025
688177.SH	12/12/2024	SDB3260123369	(5,297.00)	3.0171	(16,085.20)	(15,981.73)	0.0000	4.5800	(1,300.0143)	0.0000	2.0464	(5.7712)	0.0000	1	(3.7248)	01/06/2025
688177.SH	12/12/2024	SDB3260123369	(5,003.00)	3.0171	(15,196.99)	(15,094.70)	0.0000	4.5800	(1,300.0143)	0.0000	1.9334	(5.4509)	0.0000	1	(3.5175)	01/06/2025
688177.SH	12/12/2024	SDB3260123369	(220.00)	3.0171	(678.36)	(663.77)	0.0000	4.5800	(1,300.0143)	0.0000	0.0863	(0.2397)	0.0000	1	(0.1534)	01/06/2025
688177.SH	12/12/2024	SDB3260123369	(1,080.00)	3.0171	(3,313.49)	(3,258.50)	0.0000	4.5800	(1,300.0143)	0.0000	0.4215	(1.1767)	0.0000	1	(0.7551)	01/06/2025
688177.SH	12/12/2024	SDB3260123369	(1,470.00)	3.0171	(4,502.84)	(4,435.18)	0.0000	4.5800	(1,300.0143)	0.0000	0.5729	(1.6016)	0.0000	1	(1.0287)	01/06/2025
688177.SH	12/12/2024	SDB3260123369	(430.00)	3.0171	(1,325.35)	(1,297.37)	0.0000	4.5800	(1,300.0143)	0.0000	0.1686	(0.4685)	0.0000	1	(0.2999)	01/06/2025
688177.SH	12/12/2024	SDB3260123369	(3,600.00)	3.0171	(10,770.92)	(10,861.66)	0.0000	4.5800	(1,300.0143)	0.0000	1.3703	(3.9223)	0.0000	1	(2.5520)	01/06/2025
688177.SH	12/12/2024	SDB3260123369	(2,400.00)	3.0171	(7,180.62)	(7,241.11)	0.0000	4.5800	(1,300.0143)	0.0000	0.9135	(2.6149)	0.0000	1	(1.7013)	01/06/2025
688177.SH	12/12/2024	SDB3260123369	(1,982.00)	3.0171	(5,929.99)	(5,979.95)	0.0000	4.5800	(1,300.0143)	0.0000	0.7544	(2.1595)	0.0000	1	(1.4050)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
BIO-THERA SOLUTIONS LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
688177.SH	12/12/2024	SDB3260123369	(1,100.00)	3.0171	(3,291.12)	(3,318.84)	0.0000	4.5800	(1,300.0143)	0.0000	0.4187	(1.1985)	0.0000	1	(0.7798)	01/06/2025
688177.SH	12/12/2024	SDB3260123369	(1,000.00)	3.0171	(2,991.92)	(3,017.13)	0.0000	4.5800	(1,300.0143)	0.0000	0.3806	(1.0895)	0.0000	1	(0.7089)	01/06/2025
688177.SH	12/12/2024	SDB3260123369	(512.00)	3.0171	(1,531.86)	(1,544.77)	0.0000	4.5800	(1,300.0143)	0.0000	0.1949	(0.5578)	0.0000	1	(0.3630)	01/06/2025
688177.SH	12/12/2024	SDB3260123369	(1,087.00)	3.0171	(3,252.22)	(3,279.62)	0.0000	4.5800	(1,300.0143)	0.0000	0.4138	(1.1843)	0.0000	1	(0.7706)	01/06/2025
688177.SH	12/12/2024	SDB3260123369	(201.00)	3.0171	(601.38)	(606.44)	0.0000	4.5800	(1,300.0143)	0.0000	0.0765	(0.2190)	0.0000	1	(0.1425)	01/06/2025
688177.SH	12/12/2024	SDB3260123369	(900.00)	3.0171	(2,692.73)	(2,715.42)	0.0000	4.5800	(1,300.0143)	0.0000	0.3426	(0.9806)	0.0000	1	(0.6380)	01/06/2025
688177.SH	12/12/2024	SDB3260123369	(200.00)	3.0171	(598.38)	(603.43)	0.0000	4.5800	(1,300.0143)	0.0000	0.0761	(0.2179)	0.0000	1	(0.1418)	01/06/2025
688177.SH	12/12/2024	SDB3260123369	(3,700.00)	3.0171	(11,070.12)	(11,163.38)	0.0000	4.5800	(1,300.0143)	0.0000	1.4084	(4.0313)	0.0000	1	(2.6229)	01/06/2025
688177.SH	12/12/2024	SDB3260123369	(205.00)	3.0171	(613.34)	(618.51)	0.0000	4.5800	(1,300.0143)	0.0000	0.0780	(0.2234)	0.0000	1	(0.1453)	01/06/2025
688177.SH	12/12/2024	SDB3260123369	(1,700.00)	3.0171	(5,086.27)	(5,129.12)	0.0000	4.5800	(1,300.0143)	0.0000	0.6471	(1.8522)	0.0000	1	(1.2051)	01/06/2025
688177.SH	12/11/2024	SDB3260123369	(600.00)	3.0592	(1,809.15)	(1,835.53)	0.0000	4.5800	(1,283.9163)	0.0000	0.2302	(0.6546)	0.0000	1	(0.4245)	01/06/2025
688177.SH	12/11/2024	SDB3260123369	(717.00)	3.0592	(2,191.29)	(2,193.46)	0.0000	4.5800	(1,283.9163)	0.0000	0.2788	(0.7823)	0.0000	1	(0.5035)	01/06/2025
688177.SH	12/11/2024	SDB3260123369	(400.00)	3.0592	(1,193.64)	(1,223.69)	0.0000	4.5800	(1,283.9163)	0.0000	0.1519	(0.4364)	0.0000	1	(0.2846)	01/06/2025
688177.SH	12/11/2024	SDB3260123369	(3,156.00)	3.0592	(9,519.41)	(9,654.89)	0.0000	4.5800	(1,283.9163)	0.0000	1.2111	(3.4434)	0.0000	1	(2.2323)	01/06/2025
688177.SH	12/11/2024	SDB3260123369	(5,297.00)	3.0592	(16,085.20)	(16,204.67)	0.0000	4.5800	(1,283.9163)	0.0000	2.0464	(5.7793)	0.0000	1	(3.7329)	01/06/2025
688177.SH	12/11/2024	SDB3260123369	(5,003.00)	3.0592	(15,196.99)	(15,305.26)	0.0000	4.5800	(1,283.9163)	0.0000	1.9334	(5.4585)	0.0000	1	(3.5251)	01/06/2025
688177.SH	12/11/2024	SDB3260123369	(220.00)	3.0592	(678.36)	(673.03)	0.0000	4.5800	(1,283.9163)	0.0000	0.0863	(0.2400)	0.0000	1	(0.1537)	01/06/2025
688177.SH	12/11/2024	SDB3260123369	(1,080.00)	3.0592	(3,313.49)	(3,303.95)	0.0000	4.5800	(1,283.9163)	0.0000	0.4215	(1.1783)	0.0000	1	(0.7568)	01/06/2025
688177.SH	12/11/2024	SDB3260123369	(1,470.00)	3.0592	(4,502.84)	(4,497.05)	0.0000	4.5800	(1,283.9163)	0.0000	0.5729	(1.6038)	0.0000	1	(1.0310)	01/06/2025
688177.SH	12/11/2024	SDB3260123369	(430.00)	3.0592	(1,325.35)	(1,315.46)	0.0000	4.5800	(1,283.9163)	0.0000	0.1686	(0.4692)	0.0000	1	(0.3005)	01/06/2025
688177.SH	12/11/2024	SDB3260123369	(3,600.00)	3.0592	(10,770.92)	(11,013.18)	0.0000	4.5800	(1,283.9163)	0.0000	1.3703	(3.9278)	0.0000	1	(2.5575)	01/06/2025
688177.SH	12/11/2024	SDB3260123369	(2,400.00)	3.0592	(7,180.62)	(7,342.12)	0.0000	4.5800	(1,283.9163)	0.0000	0.9135	(2.6185)	0.0000	1	(1.7050)	01/06/2025
688177.SH	12/11/2024	SDB3260123369	(1,982.00)	3.0592	(5,929.99)	(6,063.37)	0.0000	4.5800	(1,283.9163)	0.0000	0.7544	(2.1625)	0.0000	1	(1.4080)	01/06/2025
688177.SH	12/11/2024	SDB3260123369	(1,100.00)	3.0592	(3,291.12)	(3,365.14)	0.0000	4.5800	(1,283.9163)	0.0000	0.4187	(1.2002)	0.0000	1	(0.7815)	01/06/2025
688177.SH	12/11/2024	SDB3260123369	(1,000.00)	3.0592	(2,991.92)	(3,059.22)	0.0000	4.5800	(1,283.9163)	0.0000	0.3806	(1.0910)	0.0000	1	(0.7104)	01/06/2025
688177.SH	12/11/2024	SDB3260123369	(512.00)	3.0592	(1,531.86)	(1,566.32)	0.0000	4.5800	(1,283.9163)	0.0000	0.1949	(0.5586)	0.0000	1	(0.3637)	01/06/2025
688177.SH	12/11/2024	SDB3260123369	(1,087.00)	3.0592	(3,252.22)	(3,325.37)	0.0000	4.5800	(1,283.9163)	0.0000	0.4138	(1.1860)	0.0000	1	(0.7722)	01/06/2025
688177.SH	12/11/2024	SDB3260123369	(201.00)	3.0592	(601.38)	(614.90)	0.0000	4.5800	(1,283.9163)	0.0000	0.0765	(0.2193)	0.0000	1	(0.1428)	01/06/2025
688177.SH	12/11/2024	SDB3260123369	(900.00)	3.0592	(2,692.73)	(2,753.29)	0.0000	4.5800	(1,283.9163)	0.0000	0.3426	(0.9819)	0.0000	1	(0.6394)	01/06/2025
688177.SH	12/11/2024	SDB3260123369	(200.00)	3.0592	(598.38)	(611.84)	0.0000	4.5800	(1,283.9163)	0.0000	0.0761	(0.2182)	0.0000	1	(0.1421)	01/06/2025
688177.SH	12/11/2024	SDB3260123369	(3,700.00)	3.0592	(11,070.12)	(11,319.10)	0.0000	4.5800	(1,283.9163)	0.0000	1.4084	(4.0369)	0.0000	1	(2.6285)	01/06/2025
688177.SH	12/11/2024	SDB3260123369	(205.00)	3.0592	(613.34)	(627.14)	0.0000	4.5800	(1,283.9163)	0.0000	0.0780	(0.2237)	0.0000	1	(0.1456)	01/06/2025
688177.SH	12/11/2024	SDB3260123369	(1,700.00)	3.0592	(5,086.27)	(5,200.67)	0.0000	4.5800	(1,283.9163)	0.0000	0.6471	(1.8548)	0.0000	1	(1.2077)	01/06/2025
688177.SH	12/10/2024	SDB3260123369	(400.00)	3.0197	(1,193.64)	(1,207.87)	0.0000	4.5800	(1,267.6184)	0.0000	0.1519	(0.4253)	0.0000	1	(0.2735)	01/06/2025
688177.SH	12/10/2024	SDB3260123369	(3,156.00)	3.0197	(9,519.41)	(9,530.12)	0.0000	4.5800	(1,267.6184)	0.0000	1.2111	(3.3557)	0.0000	1	(2.1446)	01/06/2025
688177.SH	12/10/2024	SDB3260123369	(5,297.00)	3.0197	(16,085.20)	(15,995.26)	0.0000	4.5800	(1,267.6184)	0.0000	2.0464	(5.6322)	0.0000	1	(3.5588)	01/06/2025
688177.SH	12/10/2024	SDB3260123369	(5,003.00)	3.0197	(15,196.99)	(15,107.47)	0.0000	4.5800	(1,267.6184)	0.0000	1.9334	(5.3196)	0.0000	1	(3.3862)	01/06/2025
688177.SH	12/10/2024	SDB3260123369	(220.00)	3.0197	(678.36)	(664.33)	0.0000	4.5800	(1,267.6184)	0.0000	0.0863	(0.2339)	0.0000	1	(0.1476)	01/06/2025
688177.SH	12/10/2024	SDB3260123369	(1,080.00)	3.0197	(3,313.49)	(3,261.26)	0.0000	4.5800	(1,267.6184)	0.0000	0.4215	(1.1483)	0.0000	1	(0.7268)	01/06/2025
688177.SH	12/10/2024	SDB3260123369	(1,470.00)	3.0197	(4,502.84)	(4,438.93)	0.0000	4.5800	(1,267.6184)	0.0000	0.5729	(1.5630)	0.0000	1	(0.9902)	01/06/2025
688177.SH	12/10/2024	SDB3260123369	(430.00)	3.0197	(1,325.35)	(1,298.46)	0.0000	4.5800	(1,267.6184)	0.0000	0.1686	(0.4572)	0.0000	1	(0.2886)	01/06/2025
688177.SH	12/10/2024	SDB3260123369	(3,600.00)	3.0197	(10,770.92)	(10,870.86)	0.0000	4.5800	(1,267.6184)	0.0000	1.3703	(3.8278)	0.0000	1	(2.4575)	01/06/2025
688177.SH	12/10/2024	SDB3260123369	(2,400.00)	3.0197	(7,180.62)	(7,247.24)	0.0000	4.5800	(1,267.6184)	0.0000	0.9135	(2.5519)	0.0000	1	(1.6383)	01/06/2025
688177.SH	12/10/2024	SDB3260123369	(1,982.00)	3.0197	(5,929.99)	(5,985.01)	0.0000	4.5800	(1,267.6184)	0.0000	0.7544	(2.1074)	0.0000	1	(1.3530)	01/06/2025
688177.SH	12/10/2024	SDB3260123369	(1,100.00)	3.0197	(3,291.12)	(3,321.65)	0.0000	4.5800	(1,267.6184)	0.0000	0.4187	(1.1696)	0.0000	1	(0.7509)	01/06/2025
688177.SH	12/10/2024	SDB3260123369	(1,000.00)	3.0197	(2,991.92)	(3,019.68)	0.0000	4.5800	(1,267.6184)	0.0000	0.3806	(1.0633)	0.0000	1	(0.6826)	01/06/2025
688177.SH	12/10/2024	SDB3260123369	(512.00)	3.0197	(1,531.86)	(1,546.08)	0.0000	4.5800	(1,267.6184)	0.0000	0.1949	(0.5444)	0.0000	1	(0.3495)	01/06/2025
688177.SH	12/10/2024	SDB3260123369	(1,087.00)	3.0197	(3,252.22)	(3,282.39)	0.0000	4.5800	(1,267.6184)	0.0000	0.4138	(1.1558)	0.0000	1	(0.7420)	01/06/2025
688177.SH	12/10/2024	SDB3260123369	(201.00)	3.0197	(601.38)	(606.96)	0.0000	4.5800	(1,267.6184)	0.0000	0.0765	(0.2137)	0.0000	1	(0.1372)	01/06/2025
688177.SH	12/10/2024	SDB3260123369	(900.00)	3.0197	(2,692.73)	(2,717.71)	0.0000	4.5800	(1,267.6184)	0.0000	0.3426	(0.9570)	0.0000	1	(0.6144)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
BIO-THERA SOLUTIONS LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
688177.SH	12/10/2024	SDB3260123369	(200.00)	3.0197	(598.38)	(603.94)	0.0000	4.5800	(1,267.6184)	0.0000	0.0761	(0.2127)	0.0000	1	(0.1365)	01/06/2025
688177.SH	12/10/2024	SDB3260123369	(3,700.00)	3.0197	(11,070.12)	(11,172.82)	0.0000	4.5800	(1,267.6184)	0.0000	1.4084	(3.9341)	0.0000	1	(2.5258)	01/06/2025
688177.SH	12/10/2024	SDB3260123369	(205.00)	3.0197	(613.34)	(619.03)	0.0000	4.5800	(1,267.6184)	0.0000	0.0780	(0.2180)	0.0000	1	(0.1399)	01/06/2025
688177.SH	12/10/2024	SDB3260123369	(1,700.00)	3.0197	(5,086.27)	(5,133.46)	0.0000	4.5800	(1,267.6184)	0.0000	0.6471	(1.8076)	0.0000	1	(1.1605)	01/06/2025
688177.SH	12/09/2024	SDB3260123369	(5,297.00)	2.9952	(16,085.20)	(15,865.55)	0.0000	4.5800	(1,216.9297)	0.0000	2.0464	(5.3631)	0.0000	1	(3.3167)	01/06/2025
688177.SH	12/09/2024	SDB3260123369	(5,003.00)	2.9952	(15,196.99)	(14,984.97)	0.0000	4.5800	(1,216.9297)	0.0000	1.9334	(5.0655)	0.0000	1	(3.1321)	01/06/2025
688177.SH	12/09/2024	SDB3260123369	(220.00)	2.9952	(678.36)	(658.94)	0.0000	4.5800	(1,216.9297)	0.0000	0.0863	(0.2227)	0.0000	1	(0.1364)	01/06/2025
688177.SH	12/09/2024	SDB3260123369	(1,080.00)	2.9952	(3,313.49)	(3,234.81)	0.0000	4.5800	(1,216.9297)	0.0000	0.4215	(1.0935)	0.0000	1	(0.6719)	01/06/2025
688177.SH	12/09/2024	SDB3260123369	(1,470.00)	2.9952	(4,502.84)	(4,402.94)	0.0000	4.5800	(1,216.9297)	0.0000	0.5729	(1.4884)	0.0000	1	(0.9155)	01/06/2025
688177.SH	12/09/2024	SDB3260123369	(430.00)	2.9952	(1,325.35)	(1,287.93)	0.0000	4.5800	(1,216.9297)	0.0000	0.1686	(0.4354)	0.0000	1	(0.2668)	01/06/2025
688177.SH	12/09/2024	SDB3260123369	(3,600.00)	2.9952	(10,770.92)	(10,782.71)	0.0000	4.5800	(1,216.9297)	0.0000	1.3703	(3.6449)	0.0000	1	(2.2746)	01/06/2025
688177.SH	12/09/2024	SDB3260123369	(2,400.00)	2.9952	(7,180.62)	(7,188.47)	0.0000	4.5800	(1,216.9297)	0.0000	0.9135	(2.4300)	0.0000	1	(1.5164)	01/06/2025
688177.SH	12/09/2024	SDB3260123369	(1,982.00)	2.9952	(5,929.99)	(5,936.48)	0.0000	4.5800	(1,216.9297)	0.0000	0.7544	(2.0067)	0.0000	1	(1.2523)	01/06/2025
688177.SH	12/09/2024	SDB3260123369	(1,100.00)	2.9952	(3,291.12)	(3,294.72)	0.0000	4.5800	(1,216.9297)	0.0000	0.4187	(1.1137)	0.0000	1	(0.6950)	01/06/2025
688177.SH	12/09/2024	SDB3260123369	(1,000.00)	2.9952	(2,991.92)	(2,995.20)	0.0000	4.5800	(1,216.9297)	0.0000	0.3806	(1.0125)	0.0000	1	(0.6318)	01/06/2025
688177.SH	12/09/2024	SDB3260123369	(512.00)	2.9952	(1,531.86)	(1,533.54)	0.0000	4.5800	(1,216.9297)	0.0000	0.1949	(0.5184)	0.0000	1	(0.3235)	01/06/2025
688177.SH	12/09/2024	SDB3260123369	(1,087.00)	2.9952	(3,252.22)	(3,255.78)	0.0000	4.5800	(1,216.9297)	0.0000	0.4138	(1.1006)	0.0000	1	(0.6868)	01/06/2025
688177.SH	12/09/2024	SDB3260123369	(201.00)	2.9952	(601.38)	(602.03)	0.0000	4.5800	(1,216.9297)	0.0000	0.0765	(0.2035)	0.0000	1	(0.1270)	01/06/2025
688177.SH	12/09/2024	SDB3260123369	(900.00)	2.9952	(2,692.73)	(2,695.68)	0.0000	4.5800	(1,216.9297)	0.0000	0.3426	(0.9112)	0.0000	1	(0.5687)	01/06/2025
688177.SH	12/09/2024	SDB3260123369	(200.00)	2.9952	(598.38)	(599.04)	0.0000	4.5800	(1,216.9297)	0.0000	0.0761	(0.2025)	0.0000	1	(0.1264)	01/06/2025
688177.SH	12/09/2024	SDB3260123369	(3,700.00)	2.9952	(11,070.12)	(11,082.23)	0.0000	4.5800	(1,216.9297)	0.0000	1.4084	(3.7462)	0.0000	1	(2.3378)	01/06/2025
688177.SH	12/09/2024	SDB3260123369	(205.00)	2.9952	(613.34)	(614.02)	0.0000	4.5800	(1,216.9297)	0.0000	0.0780	(0.2076)	0.0000	1	(0.1295)	01/06/2025
688177.SH	12/09/2024	SDB3260123369	(1,700.00)	2.9952	(5,086.27)	(5,091.83)	0.0000	4.5800	(1,216.9297)	0.0000	0.6471	(1.7212)	0.0000	1	(1.0741)	01/06/2025
688177.SH	12/06/2024	SDB3260123369	(220.00)	3.0673	(678.36)	(674.81)	0.0000	4.5800	(953.0970)	0.0000	0.2589	(0.5360)	0.0000	3	(0.2771)	01/06/2025
688177.SH	12/06/2024	SDB3260123369	(1,080.00)	3.0673	(3,313.49)	(3,312.72)	0.0000	4.5800	(953.0970)	0.0000	1.2646	(2.6311)	0.0000	3	(1.3665)	01/06/2025
688177.SH	12/06/2024	SDB3260123369	(1,470.00)	3.0673	(4,502.84)	(4,508.98)	0.0000	4.5800	(953.0970)	0.0000	1.7186	(3.5812)	0.0000	3	(1.8627)	01/06/2025
688177.SH	12/06/2024	SDB3260123369	(430.00)	3.0673	(1,325.35)	(1,318.95)	0.0000	4.5800	(953.0970)	0.0000	0.5058	(1.0476)	0.0000	3	(0.5417)	01/06/2025
688177.SH	12/06/2024	SDB3260123369	(3,600.00)	3.0673	(10,770.92)	(11,042.40)	0.0000	4.5800	(953.0970)	0.0000	4.1109	(8.7704)	0.0000	3	(4.6595)	01/06/2025
688177.SH	12/06/2024	SDB3260123369	(2,400.00)	3.0673	(7,180.62)	(7,361.60)	0.0000	4.5800	(953.0970)	0.0000	2.7406	(5.8469)	0.0000	3	(3.1063)	01/06/2025
688177.SH	12/06/2024	SDB3260123369	(1,982.00)	3.0673	(5,929.99)	(6,079.45)	0.0000	4.5800	(953.0970)	0.0000	2.2633	(4.8286)	0.0000	3	(2.5653)	01/06/2025
688177.SH	12/06/2024	SDB3260123369	(1,100.00)	3.0673	(3,291.12)	(3,374.07)	0.0000	4.5800	(953.0970)	0.0000	1.2561	(2.6798)	0.0000	3	(1.4237)	01/06/2025
688177.SH	12/06/2024	SDB3260123369	(1,000.00)	3.0673	(2,991.92)	(3,067.33)	0.0000	4.5800	(953.0970)	0.0000	1.1419	(2.4362)	0.0000	3	(1.2943)	01/06/2025
688177.SH	12/06/2024	SDB3260123369	(512.00)	3.0673	(1,531.86)	(1,570.47)	0.0000	4.5800	(953.0970)	0.0000	0.5847	(1.2473)	0.0000	3	(0.6627)	01/06/2025
688177.SH	12/06/2024	SDB3260123369	(1,087.00)	3.0673	(3,252.22)	(3,334.19)	0.0000	4.5800	(953.0970)	0.0000	1.2413	(2.6482)	0.0000	3	(1.4069)	01/06/2025
688177.SH	12/06/2024	SDB3260123369	(201.00)	3.0673	(601.38)	(616.53)	0.0000	4.5800	(953.0970)	0.0000	0.2295	(0.4897)	0.0000	3	(0.2602)	01/06/2025
688177.SH	12/06/2024	SDB3260123369	(900.00)	3.0673	(2,692.73)	(2,760.60)	0.0000	4.5800	(953.0970)	0.0000	1.0277	(2.1926)	0.0000	3	(1.1649)	01/06/2025
688177.SH	12/06/2024	SDB3260123369	(200.00)	3.0673	(598.38)	(613.47)	0.0000	4.5800	(953.0970)	0.0000	0.2284	(0.4872)	0.0000	3	(0.2589)	01/06/2025
688177.SH	12/06/2024	SDB3260123369	(3,700.00)	3.0673	(11,070.12)	(11,349.13)	0.0000	4.5800	(953.0970)	0.0000	4.2251	(9.0140)	0.0000	3	(4.7889)	01/06/2025
688177.SH	12/06/2024	SDB3260123369	(205.00)	3.0673	(613.34)	(628.80)	0.0000	4.5800	(953.0970)	0.0000	0.2341	(0.4994)	0.0000	3	(0.2653)	01/06/2025
688177.SH	12/06/2024	SDB3260123369	(1,700.00)	3.0673	(5,086.27)	(5,214.47)	0.0000	4.5800	(953.0970)	0.0000	1.9413	(4.1416)	0.0000	3	(2.2003)	01/06/2025
688177.SH	12/05/2024	SDB3260123369	(1,470.00)	3.0989	(4,502.84)	(4,555.32)	0.0000	4.5800	(885.0795)	0.0000	0.5729	(1.1200)	0.0000	1	(0.5471)	01/06/2025
688177.SH	12/05/2024	SDB3260123369	(430.00)	3.0989	(1,325.35)	(1,332.51)	0.0000	4.5800	(885.0795)	0.0000	0.1686	(0.3276)	0.0000	1	(0.1590)	01/06/2025
688177.SH	12/05/2024	SDB3260123369	(3,600.00)	3.0989	(10,770.92)	(11,155.90)	0.0000	4.5800	(885.0795)	0.0000	1.3703	(2.7427)	0.0000	1	(1.3724)	01/06/2025
688177.SH	12/05/2024	SDB3260123369	(2,400.00)	3.0989	(7,180.62)	(7,437.26)	0.0000	4.5800	(885.0795)	0.0000	0.9135	(1.8285)	0.0000	1	(0.9150)	01/06/2025
688177.SH	12/05/2024	SDB3260123369	(1,982.00)	3.0989	(5,929.99)	(6,141.94)	0.0000	4.5800	(885.0795)	0.0000	0.7544	(1.5100)	0.0000	1	(0.7556)	01/06/2025
688177.SH	12/05/2024	SDB3260123369	(1,100.00)	3.0989	(3,291.12)	(3,408.75)	0.0000	4.5800	(885.0795)	0.0000	0.4187	(0.8381)	0.0000	1	(0.4194)	01/06/2025
688177.SH	12/05/2024	SDB3260123369	(1,000.00)	3.0989	(2,991.92)	(3,098.86)	0.0000	4.5800	(885.0795)	0.0000	0.3806	(0.7619)	0.0000	1	(0.3812)	01/06/2025
688177.SH	12/05/2024	SDB3260123369	(512.00)	3.0989	(1,531.86)	(1,586.62)	0.0000	4.5800	(885.0795)	0.0000	0.1949	(0.3901)	0.0000	1	(0.1952)	01/06/2025
688177.SH	12/05/2024	SDB3260123369	(1,087.00)	3.0989	(3,252.22)	(3,368.46)	0.0000	4.5800	(885.0795)	0.0000	0.4138	(0.8282)	0.0000	1	(0.4144)	01/06/2025
688177.SH	12/05/2024	SDB3260123369	(201.00)	3.0989	(601.38)	(622.87)	0.0000	4.5800	(885.0795)	0.0000	0.0765	(0.1531)	0.0000	1	(0.0766)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
BIO-THERA SOLUTIONS LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
688177.SH	12/05/2024	SDB3260123369	(900.00)	3.0989	(2,692.73)	(2,788.97)	0.0000	4.5800	(885.0795)	0.0000	0.3426	(0.6857)	0.0000	1	(0.3431)	01/06/2025
688177.SH	12/05/2024	SDB3260123369	(200.00)	3.0989	(598.38)	(619.77)	0.0000	4.5800	(885.0795)	0.0000	0.0761	(0.1524)	0.0000	1	(0.0762)	01/06/2025
688177.SH	12/05/2024	SDB3260123369	(3,700.00)	3.0989	(11,070.12)	(11,465.78)	0.0000	4.5800	(885.0795)	0.0000	1.4084	(2.8189)	0.0000	1	(1.4106)	01/06/2025
688177.SH	12/05/2024	SDB3260123369	(205.00)	3.0989	(613.34)	(635.27)	0.0000	4.5800	(885.0795)	0.0000	0.0780	(0.1562)	0.0000	1	(0.0782)	01/06/2025
688177.SH	12/05/2024	SDB3260123369	(1,700.00)	3.0989	(5,086.27)	(5,268.06)	0.0000	4.5800	(885.0795)	0.0000	0.6471	(1.2952)	0.0000	1	(0.6481)	01/06/2025
688177.SH	12/04/2024	SDB3260123369	(3,600.00)	2.9919	(10,770.92)	(10,770.92)	0.0000	4.5800	(742.9991)	0.0000	1.3703	(2.2230)	0.0000	1	(0.8527)	01/06/2025
688177.SH	12/04/2024	SDB3260123369	(2,400.00)	2.9919	(7,180.62)	(7,180.62)	0.0000	4.5800	(742.9991)	0.0000	0.9135	(1.4820)	0.0000	1	(0.5685)	01/06/2025
688177.SH	12/04/2024	SDB3260123369	(1,982.00)	2.9919	(5,929.99)	(5,929.99)	0.0000	4.5800	(742.9991)	0.0000	0.7544	(1.2239)	0.0000	1	(0.4695)	01/06/2025
688177.SH	12/04/2024	SDB3260123369	(1,100.00)	2.9919	(3,291.12)	(3,291.12)	0.0000	4.5800	(742.9991)	0.0000	0.4187	(0.6792)	0.0000	1	(0.2805)	01/06/2025
688177.SH	12/04/2024	SDB3260123369	(1,000.00)	2.9919	(2,991.92)	(2,991.92)	0.0000	4.5800	(742.9991)	0.0000	0.3806	(0.6175)	0.0000	1	(0.2369)	01/06/2025
688177.SH	12/04/2024	SDB3260123369	(512.00)	2.9919	(1,531.86)	(1,531.86)	0.0000	4.5800	(742.9991)	0.0000	0.1949	(0.3162)	0.0000	1	(0.1213)	01/06/2025
688177.SH	12/04/2024	SDB3260123369	(1,087.00)	2.9919	(3,252.22)	(3,252.22)	0.0000	4.5800	(742.9991)	0.0000	0.4138	(0.6712)	0.0000	1	(0.2575)	01/06/2025
688177.SH	12/04/2024	SDB3260123369	(201.00)	2.9919	(601.38)	(601.38)	0.0000	4.5800	(742.9991)	0.0000	0.0765	(0.1241)	0.0000	1	(0.0476)	01/06/2025
688177.SH	12/04/2024	SDB3260123369	(900.00)	2.9919	(2,692.73)	(2,692.73)	0.0000	4.5800	(742.9991)	0.0000	0.3426	(0.5557)	0.0000	1	(0.2132)	01/06/2025
688177.SH	12/04/2024	SDB3260123369	(200.00)	2.9919	(598.38)	(598.38)	0.0000	4.5800	(742.9991)	0.0000	0.0761	(0.1235)	0.0000	1	(0.0474)	01/06/2025
688177.SH	12/04/2024	SDB3260123369	(3,700.00)	2.9919	(11,070.12)	(11,070.12)	0.0000	4.5800	(742.9991)	0.0000	1.4084	(2.2847)	0.0000	1	(0.8764)	01/06/2025
688177.SH	12/04/2024	SDB3260123369	(205.00)	2.9919	(613.34)	(613.34)	0.0000	4.5800	(742.9991)	0.0000	0.0780	(0.1266)	0.0000	1	(0.0486)	01/06/2025
688177.SH	12/04/2024	SDB3260123369	(1,700.00)	2.9919	(5,086.27)	(5,086.27)	0.0000	4.5800	(742.9991)	0.0000	0.6471	(1.0497)	0.0000	1	(0.4027)	01/06/2025
TOTAL BIO-THERA SOLUTIONS LTD CMN CLASS A SERIES NORTHBOUND											450.7875	(1,252.3390)	0.0000		(801.5516)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
BLUE SAIL MEDICAL CO. LTD. CMN CLASS A SERIES NORTHBOUND																
002382.ZK	01/03/2025	SDB3262867383	(4,100.00)	0.7128	(3,184.33)	(2,922.36)	0.0000	4.3300	(1,244.1543)	0.0000	1.1490	(3.0299)	0.0000	3	(1.8809)	01/06/2025
002382.ZK	01/03/2025	SDB3262867383	(1,100.00)	0.7128	(853.40)	(784.05)	0.0000	4.3300	(1,244.1543)	0.0000	0.3079	(0.8129)	0.0000	3	(0.5050)	01/06/2025
002382.ZK	01/03/2025	SDB3262867383	(100.00)	0.7128	(79.55)	(71.28)	0.0000	4.3300	(1,244.1543)	0.0000	0.0287	(0.0739)	0.0000	3	(0.0452)	01/06/2025
002382.ZK	01/03/2025	SDB3262867383	(700.00)	0.7128	(563.79)	(498.94)	0.0000	4.3300	(1,244.1543)	0.0000	0.2034	(0.5173)	0.0000	3	(0.3139)	01/06/2025
002382.ZK	01/03/2025	SDB3262867383	(2,900.00)	0.7128	(2,326.66)	(2,067.04)	0.0000	4.3300	(1,244.1543)	0.0000	0.8395	(2.1431)	0.0000	3	(1.3036)	01/06/2025
002382.ZK	01/03/2025	SDB3262867383	(1,700.00)	0.7128	(1,321.35)	(1,211.71)	0.0000	4.3300	(1,244.1543)	0.0000	0.4768	(1.2563)	0.0000	3	(0.7795)	01/06/2025
002382.ZK	01/03/2025	SDB3262867383	(2,500.00)	0.7128	(1,944.39)	(1,781.93)	0.0000	4.3300	(1,244.1543)	0.0000	0.7016	(1.8475)	0.0000	3	(1.1459)	01/06/2025
002382.ZK	01/03/2025	SDB3262867383	(9,300.00)	0.7128	(7,244.51)	(6,628.77)	0.0000	4.3300	(1,244.1543)	0.0000	2.6141	(6.8727)	0.0000	3	(4.2586)	01/06/2025
002382.ZK	01/03/2025	SDB3262867383	(200.00)	0.7128	(154.23)	(142.55)	0.0000	4.3300	(1,244.1543)	0.0000	0.0556	(0.1478)	0.0000	3	(0.0921)	01/06/2025
002382.ZK	01/03/2025	SDB3262867383	(15,700.00)	0.7128	(12,106.71)	(11,190.50)	0.0000	4.3300	(1,244.1543)	0.0000	4.3685	(11.6023)	0.0000	3	(7.2338)	01/06/2025
002382.ZK	01/03/2025	SDB3262867383	(600.00)	0.7128	(462.68)	(427.66)	0.0000	4.3300	(1,244.1543)	0.0000	0.1669	(0.4434)	0.0000	3	(0.2764)	01/06/2025
002382.ZK	01/03/2025	SDB3262867383	(2,100.00)	0.7128	(1,619.37)	(1,496.82)	0.0000	4.3300	(1,244.1543)	0.0000	0.5843	(1.5519)	0.0000	3	(0.9676)	01/06/2025
002382.ZK	01/03/2025	SDB3262867383	(10,200.00)	0.7128	(7,865.51)	(7,270.26)	0.0000	4.3300	(1,244.1543)	0.0000	2.8381	(7.5378)	0.0000	3	(4.6996)	01/06/2025
002382.ZK	01/03/2025	SDB3262867383	(6,800.00)	0.7128	(5,243.67)	(4,846.84)	0.0000	4.3300	(1,244.1543)	0.0000	1.8921	(5.0252)	0.0000	3	(3.1331)	01/06/2025
002382.ZK	01/03/2025	SDB3262867383	(8,900.00)	0.7128	(6,863.04)	(6,343.66)	0.0000	4.3300	(1,244.1543)	0.0000	2.4764	(6.5771)	0.0000	3	(4.1007)	01/06/2025
002382.ZK	01/03/2025	SDB3262867383	(84,100.00)	0.7128	(64,851.86)	(59,944.04)	0.0000	4.3300	(1,244.1543)	0.0000	23.4007	(62.1497)	0.0000	3	(38.7490)	01/06/2025
002382.ZK	01/03/2025	SDB3262867383	(3,600.00)	0.7128	(2,776.06)	(2,565.98)	0.0000	4.3300	(1,244.1543)	0.0000	1.0017	(2.6604)	0.0000	3	(1.6587)	01/06/2025
002382.ZK	01/03/2025	SDB3262867383	(5,000.00)	0.7128	(3,855.64)	(3,563.86)	0.0000	4.3300	(1,244.1543)	0.0000	1.3912	(3.6950)	0.0000	3	(2.3037)	01/06/2025
002382.ZK	01/03/2025	SDB3262867383	(15,800.00)	0.7128	(12,183.82)	(11,261.78)	0.0000	4.3300	(1,244.1543)	0.0000	4.3963	(11.6762)	0.0000	3	(7.2798)	01/06/2025
002382.ZK	01/03/2025	SDB3262867383	(11,500.00)	0.7128	(8,867.97)	(8,196.87)	0.0000	4.3300	(1,244.1543)	0.0000	3.1999	(8.4985)	0.0000	3	(5.2986)	01/06/2025
002382.ZK	01/03/2025	SDB3262867383	(100.00)	0.7128	(77.11)	(71.28)	0.0000	4.3300	(1,244.1543)	0.0000	0.0278	(0.0739)	0.0000	3	(0.0461)	01/06/2025
002382.ZK	01/03/2025	SDB3262867383	(3,300.00)	0.7128	(2,544.72)	(2,352.14)	0.0000	4.3300	(1,244.1543)	0.0000	0.9182	(2.4387)	0.0000	3	(1.5205)	01/06/2025
002382.ZK	01/03/2025	SDB3262867383	(6,000.00)	0.7128	(4,626.77)	(4,276.63)	0.0000	4.3300	(1,244.1543)	0.0000	1.6695	(4.4340)	0.0000	3	(2.7645)	01/06/2025
002382.ZK	01/02/2025	SDB3262867383	(4,100.00)	0.7229	(3,184.33)	(2,964.08)	0.0000	4.3300	(1,244.1543)	0.0000	0.3830	(1.0244)	0.0000	1	(0.6414)	01/06/2025
002382.ZK	01/02/2025	SDB3262867383	(1,100.00)	0.7229	(853.40)	(795.24)	0.0000	4.3300	(1,244.1543)	0.0000	0.1026	(0.2748)	0.0000	1	(0.1722)	01/06/2025
002382.ZK	01/02/2025	SDB3262867383	(100.00)	0.7229	(79.55)	(72.29)	0.0000	4.3300	(1,244.1543)	0.0000	0.0096	(0.0250)	0.0000	1	(0.0154)	01/06/2025
002382.ZK	01/02/2025	SDB3262867383	(700.00)	0.7229	(563.79)	(506.06)	0.0000	4.3300	(1,244.1543)	0.0000	0.0678	(0.1749)	0.0000	1	(0.1071)	01/06/2025
002382.ZK	01/02/2025	SDB3262867383	(2,900.00)	0.7229	(2,326.66)	(2,096.54)	0.0000	4.3300	(1,244.1543)	0.0000	0.2798	(0.7246)	0.0000	1	(0.4447)	01/06/2025
002382.ZK	01/02/2025	SDB3262867383	(1,700.00)	0.7229	(1,321.35)	(1,229.01)	0.0000	4.3300	(1,244.1543)	0.0000	0.1589	(0.4247)	0.0000	1	(0.2658)	01/06/2025
002382.ZK	01/02/2025	SDB3262867383	(2,500.00)	0.7229	(1,944.39)	(1,807.37)	0.0000	4.3300	(1,244.1543)	0.0000	0.2339	(0.6246)	0.0000	1	(0.3908)	01/06/2025
002382.ZK	01/02/2025	SDB3262867383	(9,300.00)	0.7229	(7,244.51)	(6,723.40)	0.0000	4.3300	(1,244.1543)	0.0000	0.8714	(2.3236)	0.0000	1	(1.4522)	01/06/2025
002382.ZK	01/02/2025	SDB3262867383	(200.00)	0.7229	(154.23)	(144.59)	0.0000	4.3300	(1,244.1543)	0.0000	0.0185	(0.0500)	0.0000	1	(0.0314)	01/06/2025
002382.ZK	01/02/2025	SDB3262867383	(15,700.00)	0.7229	(12,106.71)	(11,350.25)	0.0000	4.3300	(1,244.1543)	0.0000	1.4562	(3.9226)	0.0000	1	(2.4665)	01/06/2025
002382.ZK	01/02/2025	SDB3262867383	(600.00)	0.7229	(462.68)	(433.77)	0.0000	4.3300	(1,244.1543)	0.0000	0.0556	(0.1499)	0.0000	1	(0.0943)	01/06/2025
002382.ZK	01/02/2025	SDB3262867383	(2,100.00)	0.7229	(1,619.37)	(1,518.19)	0.0000	4.3300	(1,244.1543)	0.0000	0.1948	(0.5247)	0.0000	1	(0.3299)	01/06/2025
002382.ZK	01/02/2025	SDB3262867383	(10,200.00)	0.7229	(7,865.51)	(7,374.05)	0.0000	4.3300	(1,244.1543)	0.0000	0.9460	(2.5485)	0.0000	1	(1.6024)	01/06/2025
002382.ZK	01/02/2025	SDB3262867383	(6,800.00)	0.7229	(5,243.67)	(4,916.03)	0.0000	4.3300	(1,244.1543)	0.0000	0.6307	(1.6990)	0.0000	1	(1.0683)	01/06/2025
002382.ZK	01/02/2025	SDB3262867383	(8,900.00)	0.7229	(6,863.04)	(6,434.22)	0.0000	4.3300	(1,244.1543)	0.0000	0.8255	(2.2237)	0.0000	1	(1.3982)	01/06/2025
002382.ZK	01/02/2025	SDB3262867383	(84,100.00)	0.7229	(64,851.86)	(60,799.76)	0.0000	4.3300	(1,244.1543)	0.0000	7.8002	(21.0123)	0.0000	1	(13.2121)	01/06/2025
002382.ZK	01/02/2025	SDB3262867383	(3,600.00)	0.7229	(2,776.06)	(2,602.61)	0.0000	4.3300	(1,244.1543)	0.0000	0.3339	(0.8995)	0.0000	1	(0.5656)	01/06/2025
002382.ZK	01/02/2025	SDB3262867383	(5,000.00)	0.7229	(3,855.64)	(3,614.73)	0.0000	4.3300	(1,244.1543)	0.0000	0.4637	(1.2492)	0.0000	1	(0.7855)	01/06/2025
002382.ZK	01/02/2025	SDB3262867383	(15,800.00)	0.7229	(12,183.82)	(11,422.55)	0.0000	4.3300	(1,244.1543)	0.0000	1.4654	(3.9476)	0.0000	1	(2.4822)	01/06/2025
002382.ZK	01/02/2025	SDB3262867383	(11,500.00)	0.7229	(8,867.97)	(8,313.88)	0.0000	4.3300	(1,244.1543)	0.0000	1.0666	(2.8733)	0.0000	1	(1.8066)	01/06/2025
002382.ZK	01/02/2025	SDB3262867383	(100.00)	0.7229	(77.11)	(72.29)	0.0000	4.3300	(1,244.1543)	0.0000	0.0093	(0.0250)	0.0000	1	(0.0157)	01/06/2025
002382.ZK	01/02/2025	SDB3262867383	(3,300.00)	0.7229	(2,544.72)	(2,385.72)	0.0000	4.3300	(1,244.1543)	0.0000	0.3061	(0.8245)	0.0000	1	(0.5184)	01/06/2025
002382.ZK	01/02/2025	SDB3262867383	(6,000.00)	0.7229	(4,626.77)	(4,337.68)	0.0000	4.3300	(1,244.1543)	0.0000	0.5565	(1.4991)	0.0000	1	(0.9426)	01/06/2025
002382.ZK	12/31/2024	SDB3262867383	(4,100.00)	0.7229	(3,184.33)	(2,963.84)	0.0000	4.3300	(1,244.1543)	0.0000	0.7660	(2.0486)	0.0000	2	(1.2826)	01/06/2025
002382.ZK	12/31/2024	SDB3262867383	(1,100.00)	0.7229	(853.40)	(795.18)	0.0000	4.3300	(1,244.1543)	0.0000	0.2053	(0.5496)	0.0000	2	(0.3443)	01/06/2025
002382.ZK	12/31/2024	SDB3262867383	(100.00)	0.7229	(79.55)	(72.29)	0.0000	4.3300	(1,244.1543)	0.0000	0.0191	(0.0500)	0.0000	2	(0.0308)	01/06/2025
002382.ZK	12/31/2024	SDB3262867383	(700.00)	0.7229	(563.79)	(506.02)	0.0000	4.3300	(1,244.1543)	0.0000	0.1356	(0.3498)	0.0000	2	(0.2141)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
BLUE SAIL MEDICAL CO. LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002382.ZK	12/31/2024	SDB3262867383	(2,900.00)	0.7229	(2,326.66)	(2,096.37)	0.0000	4.3300	(1,244.1543)	0.0000	0.5597	(1.4490)	0.0000	2	(0.8893)	01/06/2025
002382.ZK	12/31/2024	SDB3262867383	(1,700.00)	0.7229	(1,321.35)	(1,228.91)	0.0000	4.3300	(1,244.1543)	0.0000	0.3179	(0.8494)	0.0000	2	(0.5316)	01/06/2025
002382.ZK	12/31/2024	SDB3262867383	(2,500.00)	0.7229	(1,944.39)	(1,807.22)	0.0000	4.3300	(1,244.1543)	0.0000	0.4677	(1.2491)	0.0000	2	(0.7814)	01/06/2025
002382.ZK	12/31/2024	SDB3262867383	(9,300.00)	0.7229	(7,244.51)	(6,722.85)	0.0000	4.3300	(1,244.1543)	0.0000	1.7427	(4.6468)	0.0000	2	(2.9041)	01/06/2025
002382.ZK	12/31/2024	SDB3262867383	(200.00)	0.7229	(154.23)	(144.58)	0.0000	4.3300	(1,244.1543)	0.0000	0.0371	(0.0999)	0.0000	2	(0.0628)	01/06/2025
002382.ZK	12/31/2024	SDB3262867383	(15,700.00)	0.7229	(12,106.71)	(11,349.33)	0.0000	4.3300	(1,244.1543)	0.0000	2.9123	(7.8446)	0.0000	2	(4.9323)	01/06/2025
002382.ZK	12/31/2024	SDB3262867383	(600.00)	0.7229	(462.68)	(433.73)	0.0000	4.3300	(1,244.1543)	0.0000	0.1113	(0.2998)	0.0000	2	(0.1885)	01/06/2025
002382.ZK	12/31/2024	SDB3262867383	(2,100.00)	0.7229	(1,619.37)	(1,518.06)	0.0000	4.3300	(1,244.1543)	0.0000	0.3895	(1.0493)	0.0000	2	(0.6597)	01/06/2025
002382.ZK	12/31/2024	SDB3262867383	(10,200.00)	0.7229	(7,865.51)	(7,373.45)	0.0000	4.3300	(1,244.1543)	0.0000	1.8921	(5.0965)	0.0000	2	(3.2044)	01/06/2025
002382.ZK	12/31/2024	SDB3262867383	(6,800.00)	0.7229	(5,243.67)	(4,915.63)	0.0000	4.3300	(1,244.1543)	0.0000	1.2614	(3.3977)	0.0000	2	(2.1363)	01/06/2025
002382.ZK	12/31/2024	SDB3262867383	(8,900.00)	0.7229	(6,863.04)	(6,433.69)	0.0000	4.3300	(1,244.1543)	0.0000	1.6509	(4.4469)	0.0000	2	(2.7960)	01/06/2025
002382.ZK	12/31/2024	SDB3262867383	(84,100.00)	0.7229	(64,851.86)	(60,794.80)	0.0000	4.3300	(1,244.1543)	0.0000	15.6005	(42.0212)	0.0000	2	(26.4207)	01/06/2025
002382.ZK	12/31/2024	SDB3262867383	(3,600.00)	0.7229	(2,776.06)	(2,602.39)	0.0000	4.3300	(1,244.1543)	0.0000	0.6678	(1.7988)	0.0000	2	(1.1310)	01/06/2025
002382.ZK	12/31/2024	SDB3262867383	(5,000.00)	0.7229	(3,855.64)	(3,614.43)	0.0000	4.3300	(1,244.1543)	0.0000	0.9275	(2.4983)	0.0000	2	(1.5708)	01/06/2025
002382.ZK	12/31/2024	SDB3262867383	(15,800.00)	0.7229	(12,183.82)	(11,421.61)	0.0000	4.3300	(1,244.1543)	0.0000	2.9309	(7.8946)	0.0000	2	(4.9637)	01/06/2025
002382.ZK	12/31/2024	SDB3262867383	(11,500.00)	0.7229	(8,867.97)	(8,313.20)	0.0000	4.3300	(1,244.1543)	0.0000	2.1332	(5.7461)	0.0000	2	(3.6128)	01/06/2025
002382.ZK	12/31/2024	SDB3262867383	(100.00)	0.7229	(77.11)	(72.29)	0.0000	4.3300	(1,244.1543)	0.0000	0.0185	(0.0500)	0.0000	2	(0.0314)	01/06/2025
002382.ZK	12/31/2024	SDB3262867383	(3,300.00)	0.7229	(2,544.72)	(2,385.53)	0.0000	4.3300	(1,244.1543)	0.0000	0.6121	(1.6489)	0.0000	2	(1.0367)	01/06/2025
002382.ZK	12/31/2024	SDB3262867383	(6,000.00)	0.7229	(4,626.77)	(4,337.32)	0.0000	4.3300	(1,244.1543)	0.0000	1.1130	(2.9979)	0.0000	2	(1.8849)	01/06/2025
002382.ZK	12/30/2024	SDB3262867383	(4,100.00)	0.7282	(3,184.33)	(2,985.76)	0.0000	4.3300	(1,244.1543)	0.0000	0.3830	(1.0319)	0.0000	1	(0.6489)	01/06/2025
002382.ZK	12/30/2024	SDB3262867383	(1,100.00)	0.7282	(853.40)	(801.06)	0.0000	4.3300	(1,244.1543)	0.0000	0.1026	(0.2768)	0.0000	1	(0.1742)	01/06/2025
002382.ZK	12/30/2024	SDB3262867383	(100.00)	0.7282	(79.55)	(72.82)	0.0000	4.3300	(1,244.1543)	0.0000	0.0096	(0.0252)	0.0000	1	(0.0156)	01/06/2025
002382.ZK	12/30/2024	SDB3262867383	(700.00)	0.7282	(563.79)	(509.76)	0.0000	4.3300	(1,244.1543)	0.0000	0.0678	(0.1762)	0.0000	1	(0.1084)	01/06/2025
002382.ZK	12/30/2024	SDB3262867383	(2,900.00)	0.7282	(2,326.66)	(2,111.88)	0.0000	4.3300	(1,244.1543)	0.0000	0.2798	(0.7299)	0.0000	1	(0.4500)	01/06/2025
002382.ZK	12/30/2024	SDB3262867383	(1,700.00)	0.7282	(1,321.35)	(1,238.00)	0.0000	4.3300	(1,244.1543)	0.0000	0.1589	(0.4278)	0.0000	1	(0.2689)	01/06/2025
002382.ZK	12/30/2024	SDB3262867383	(2,500.00)	0.7282	(1,944.39)	(1,820.58)	0.0000	4.3300	(1,244.1543)	0.0000	0.2339	(0.6292)	0.0000	1	(0.3953)	01/06/2025
002382.ZK	12/30/2024	SDB3262867383	(9,300.00)	0.7282	(7,244.51)	(6,772.57)	0.0000	4.3300	(1,244.1543)	0.0000	0.8714	(2.3406)	0.0000	1	(1.4692)	01/06/2025
002382.ZK	12/30/2024	SDB3262867383	(200.00)	0.7282	(154.23)	(145.65)	0.0000	4.3300	(1,244.1543)	0.0000	0.0185	(0.0503)	0.0000	1	(0.0318)	01/06/2025
002382.ZK	12/30/2024	SDB3262867383	(15,700.00)	0.7282	(12,106.71)	(11,433.26)	0.0000	4.3300	(1,244.1543)	0.0000	1.4562	(3.9513)	0.0000	1	(2.4951)	01/06/2025
002382.ZK	12/30/2024	SDB3262867383	(600.00)	0.7282	(462.68)	(436.94)	0.0000	4.3300	(1,244.1543)	0.0000	0.0556	(0.1510)	0.0000	1	(0.0954)	01/06/2025
002382.ZK	12/30/2024	SDB3262867383	(2,100.00)	0.7282	(1,619.37)	(1,529.29)	0.0000	4.3300	(1,244.1543)	0.0000	0.1948	(0.5285)	0.0000	1	(0.3337)	01/06/2025
002382.ZK	12/30/2024	SDB3262867383	(10,200.00)	0.7282	(7,865.51)	(7,427.98)	0.0000	4.3300	(1,244.1543)	0.0000	0.9460	(2.5671)	0.0000	1	(1.6211)	01/06/2025
002382.ZK	12/30/2024	SDB3262867383	(6,800.00)	0.7282	(5,243.67)	(4,951.98)	0.0000	4.3300	(1,244.1543)	0.0000	0.6307	(1.7114)	0.0000	1	(1.0807)	01/06/2025
002382.ZK	12/30/2024	SDB3262867383	(8,900.00)	0.7282	(6,863.04)	(6,481.27)	0.0000	4.3300	(1,244.1543)	0.0000	0.8255	(2.2399)	0.0000	1	(1.4144)	01/06/2025
002382.ZK	12/30/2024	SDB3262867383	(84,100.00)	0.7282	(64,851.86)	(61,244.40)	0.0000	4.3300	(1,244.1543)	0.0000	7.8002	(21.1660)	0.0000	1	(13.3657)	01/06/2025
002382.ZK	12/30/2024	SDB3262867383	(3,600.00)	0.7282	(2,776.06)	(2,621.64)	0.0000	4.3300	(1,244.1543)	0.0000	0.3339	(0.9060)	0.0000	1	(0.5721)	01/06/2025
002382.ZK	12/30/2024	SDB3262867383	(5,000.00)	0.7282	(3,855.64)	(3,641.16)	0.0000	4.3300	(1,244.1543)	0.0000	0.4637	(1.2584)	0.0000	1	(0.7946)	01/06/2025
002382.ZK	12/30/2024	SDB3262867383	(15,800.00)	0.7282	(12,183.82)	(11,506.08)	0.0000	4.3300	(1,244.1543)	0.0000	1.4654	(3.9765)	0.0000	1	(2.5110)	01/06/2025
002382.ZK	12/30/2024	SDB3262867383	(11,500.00)	0.7282	(8,867.97)	(8,374.68)	0.0000	4.3300	(1,244.1543)	0.0000	1.0666	(2.8943)	0.0000	1	(1.8277)	01/06/2025
002382.ZK	12/30/2024	SDB3262867383	(100.00)	0.7282	(77.11)	(72.82)	0.0000	4.3300	(1,244.1543)	0.0000	0.0093	(0.0252)	0.0000	1	(0.0159)	01/06/2025
002382.ZK	12/30/2024	SDB3262867383	(3,300.00)	0.7282	(2,544.72)	(2,403.17)	0.0000	4.3300	(1,244.1543)	0.0000	0.3061	(0.8305)	0.0000	1	(0.5245)	01/06/2025
002382.ZK	12/30/2024	SDB3262867383	(6,000.00)	0.7282	(4,626.77)	(4,369.40)	0.0000	4.3300	(1,244.1543)	0.0000	0.5565	(1.5101)	0.0000	1	(0.9536)	01/06/2025
002382.ZK	12/27/2024	SDB3262867383	(4,100.00)	0.7540	(3,184.33)	(3,091.27)	0.0000	4.3300	(1,244.1543)	0.0000	1.1490	(3.2050)	0.0000	3	(2.0560)	01/06/2025
002382.ZK	12/27/2024	SDB3262867383	(1,100.00)	0.7540	(853.40)	(829.36)	0.0000	4.3300	(1,244.1543)	0.0000	0.3079	(0.8599)	0.0000	3	(0.5519)	01/06/2025
002382.ZK	12/27/2024	SDB3262867383	(100.00)	0.7540	(79.55)	(75.40)	0.0000	4.3300	(1,244.1543)	0.0000	0.0287	(0.0782)	0.0000	3	(0.0495)	01/06/2025
002382.ZK	12/27/2024	SDB3262867383	(700.00)	0.7540	(563.79)	(527.78)	0.0000	4.3300	(1,244.1543)	0.0000	0.2034	(0.5472)	0.0000	3	(0.3438)	01/06/2025
002382.ZK	12/27/2024	SDB3262867383	(2,900.00)	0.7540	(2,326.66)	(2,186.51)	0.0000	4.3300	(1,244.1543)	0.0000	0.8395	(2.2670)	0.0000	3	(1.4274)	01/06/2025
002382.ZK	12/27/2024	SDB3262867383	(1,700.00)	0.7540	(1,321.35)	(1,281.75)	0.0000	4.3300	(1,244.1543)	0.0000	0.4768	(1.3289)	0.0000	3	(0.8521)	01/06/2025
002382.ZK	12/27/2024	SDB3262867383	(2,500.00)	0.7540	(1,944.39)	(1,884.92)	0.0000	4.3300	(1,244.1543)	0.0000	0.7016	(1.9543)	0.0000	3	(1.2527)	01/06/2025
002382.ZK	12/27/2024	SDB3262867383	(9,300.00)	0.7540	(7,244.51)	(7,011.90)	0.0000	4.3300	(1,244.1543)	0.0000	2.6141	(7.2699)	0.0000	3	(4.6558)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
BLUE SAIL MEDICAL CO. LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002382.ZK	12/27/2024	SDB3262867383	(200.00)	0.7540	(154.23)	(150.79)	0.0000	4.3300	(1,244.1543)	0.0000	0.0556	(0.1563)	0.0000	3	(0.1007)	01/06/2025
002382.ZK	12/27/2024	SDB3262867383	(15,700.00)	0.7540	(12,106.71)	(11,837.30)	0.0000	4.3300	(1,244.1543)	0.0000	4.3685	(12.2729)	0.0000	3	(7.9043)	01/06/2025
002382.ZK	12/27/2024	SDB3262867383	(600.00)	0.7540	(462.68)	(452.38)	0.0000	4.3300	(1,244.1543)	0.0000	0.1669	(0.4690)	0.0000	3	(0.3021)	01/06/2025
002382.ZK	12/27/2024	SDB3262867383	(2,100.00)	0.7540	(1,619.37)	(1,583.33)	0.0000	4.3300	(1,244.1543)	0.0000	0.5843	(1.6416)	0.0000	3	(1.0573)	01/06/2025
002382.ZK	12/27/2024	SDB3262867383	(10,200.00)	0.7540	(7,865.51)	(7,690.47)	0.0000	4.3300	(1,244.1543)	0.0000	2.8381	(7.9734)	0.0000	3	(5.1353)	01/06/2025
002382.ZK	12/27/2024	SDB3262867383	(6,800.00)	0.7540	(5,243.67)	(5,126.98)	0.0000	4.3300	(1,244.1543)	0.0000	1.8921	(5.3156)	0.0000	3	(3.4235)	01/06/2025
002382.ZK	12/27/2024	SDB3262867383	(8,900.00)	0.7540	(6,863.04)	(6,710.32)	0.0000	4.3300	(1,244.1543)	0.0000	2.4764	(6.9572)	0.0000	3	(4.4808)	01/06/2025
002382.ZK	12/27/2024	SDB3262867383	(84,100.00)	0.7540	(64,851.86)	(63,408.71)	0.0000	4.3300	(1,244.1543)	0.0000	23.4007	(65.7418)	0.0000	3	(42.3411)	01/06/2025
002382.ZK	12/27/2024	SDB3262867383	(3,600.00)	0.7540	(2,776.06)	(2,714.28)	0.0000	4.3300	(1,244.1543)	0.0000	1.0017	(2.8142)	0.0000	3	(1.8125)	01/06/2025
002382.ZK	12/27/2024	SDB3262867383	(5,000.00)	0.7540	(3,855.64)	(3,769.84)	0.0000	4.3300	(1,244.1543)	0.0000	1.3912	(3.9086)	0.0000	3	(2.5173)	01/06/2025
002382.ZK	12/27/2024	SDB3262867383	(15,800.00)	0.7540	(12,183.82)	(11,912.69)	0.0000	4.3300	(1,244.1543)	0.0000	4.3963	(12.3510)	0.0000	3	(7.9547)	01/06/2025
002382.ZK	12/27/2024	SDB3262867383	(11,500.00)	0.7540	(8,867.97)	(8,670.63)	0.0000	4.3300	(1,244.1543)	0.0000	3.1999	(8.9897)	0.0000	3	(5.7898)	01/06/2025
002382.ZK	12/27/2024	SDB3262867383	(100.00)	0.7540	(77.11)	(75.40)	0.0000	4.3300	(1,244.1543)	0.0000	0.0278	(0.0782)	0.0000	3	(0.0503)	01/06/2025
002382.ZK	12/27/2024	SDB3262867383	(3,300.00)	0.7540	(2,544.72)	(2,488.09)	0.0000	4.3300	(1,244.1543)	0.0000	0.9182	(2.5796)	0.0000	3	(1.6614)	01/06/2025
002382.ZK	12/27/2024	SDB3262867383	(6,000.00)	0.7540	(4,626.77)	(4,523.81)	0.0000	4.3300	(1,244.1543)	0.0000	1.6695	(4.6903)	0.0000	3	(3.0208)	01/06/2025
002382.ZK	12/26/2024	SDB3262867383	(4,100.00)	0.7547	(3,184.33)	(3,094.34)	0.0000	4.3300	(1,244.1543)	0.0000	0.3830	(1.0694)	0.0000	1	(0.6864)	01/06/2025
002382.ZK	12/26/2024	SDB3262867383	(1,100.00)	0.7547	(853.40)	(830.19)	0.0000	4.3300	(1,244.1543)	0.0000	0.1026	(0.2869)	0.0000	1	(0.1843)	01/06/2025
002382.ZK	12/26/2024	SDB3262867383	(100.00)	0.7547	(79.55)	(75.47)	0.0000	4.3300	(1,244.1543)	0.0000	0.0096	(0.0261)	0.0000	1	(0.0165)	01/06/2025
002382.ZK	12/26/2024	SDB3262867383	(700.00)	0.7547	(563.79)	(528.30)	0.0000	4.3300	(1,244.1543)	0.0000	0.0678	(0.1826)	0.0000	1	(0.1148)	01/06/2025
002382.ZK	12/26/2024	SDB3262867383	(2,900.00)	0.7547	(2,326.66)	(2,188.68)	0.0000	4.3300	(1,244.1543)	0.0000	0.2798	(0.7564)	0.0000	1	(0.4766)	01/06/2025
002382.ZK	12/26/2024	SDB3262867383	(1,700.00)	0.7547	(1,321.35)	(1,283.02)	0.0000	4.3300	(1,244.1543)	0.0000	0.1589	(0.4434)	0.0000	1	(0.2845)	01/06/2025
002382.ZK	12/26/2024	SDB3262867383	(2,500.00)	0.7547	(1,944.39)	(1,886.79)	0.0000	4.3300	(1,244.1543)	0.0000	0.2339	(0.6521)	0.0000	1	(0.4182)	01/06/2025
002382.ZK	12/26/2024	SDB3262867383	(9,300.00)	0.7547	(7,244.51)	(7,018.87)	0.0000	4.3300	(1,244.1543)	0.0000	0.8714	(2.4257)	0.0000	1	(1.5544)	01/06/2025
002382.ZK	12/26/2024	SDB3262867383	(200.00)	0.7547	(154.23)	(150.94)	0.0000	4.3300	(1,244.1543)	0.0000	0.0185	(0.0522)	0.0000	1	(0.0336)	01/06/2025
002382.ZK	12/26/2024	SDB3262867383	(15,700.00)	0.7547	(12,106.71)	(11,849.06)	0.0000	4.3300	(1,244.1543)	0.0000	1.4562	(4.0950)	0.0000	1	(2.6388)	01/06/2025
002382.ZK	12/26/2024	SDB3262867383	(600.00)	0.7547	(462.68)	(452.83)	0.0000	4.3300	(1,244.1543)	0.0000	0.0556	(0.1565)	0.0000	1	(0.1008)	01/06/2025
002382.ZK	12/26/2024	SDB3262867383	(2,100.00)	0.7547	(1,619.37)	(1,584.91)	0.0000	4.3300	(1,244.1543)	0.0000	0.1948	(0.5477)	0.0000	1	(0.3530)	01/06/2025
002382.ZK	12/26/2024	SDB3262867383	(10,200.00)	0.7547	(7,865.51)	(7,698.11)	0.0000	4.3300	(1,244.1543)	0.0000	0.9460	(2.6605)	0.0000	1	(1.7144)	01/06/2025
002382.ZK	12/26/2024	SDB3262867383	(6,800.00)	0.7547	(5,243.67)	(5,132.08)	0.0000	4.3300	(1,244.1543)	0.0000	0.6307	(1.7736)	0.0000	1	(1.1429)	01/06/2025
002382.ZK	12/26/2024	SDB3262867383	(8,900.00)	0.7547	(6,863.04)	(6,716.98)	0.0000	4.3300	(1,244.1543)	0.0000	0.8255	(2.3214)	0.0000	1	(1.4959)	01/06/2025
002382.ZK	12/26/2024	SDB3262867383	(84,100.00)	0.7547	(64,851.86)	(63,471.70)	0.0000	4.3300	(1,244.1543)	0.0000	7.8002	(21.9357)	0.0000	1	(14.1355)	01/06/2025
002382.ZK	12/26/2024	SDB3262867383	(3,600.00)	0.7547	(2,776.06)	(2,716.98)	0.0000	4.3300	(1,244.1543)	0.0000	0.3339	(0.9390)	0.0000	1	(0.6051)	01/06/2025
002382.ZK	12/26/2024	SDB3262867383	(5,000.00)	0.7547	(3,855.64)	(3,773.59)	0.0000	4.3300	(1,244.1543)	0.0000	0.4637	(1.3041)	0.0000	1	(0.8404)	01/06/2025
002382.ZK	12/26/2024	SDB3262867383	(15,800.00)	0.7547	(12,183.82)	(11,924.53)	0.0000	4.3300	(1,244.1543)	0.0000	1.4654	(4.1211)	0.0000	1	(2.6557)	01/06/2025
002382.ZK	12/26/2024	SDB3262867383	(11,500.00)	0.7547	(8,867.97)	(8,679.25)	0.0000	4.3300	(1,244.1543)	0.0000	1.0666	(2.9995)	0.0000	1	(1.9329)	01/06/2025
002382.ZK	12/26/2024	SDB3262867383	(100.00)	0.7547	(77.11)	(75.47)	0.0000	4.3300	(1,244.1543)	0.0000	0.0093	(0.0261)	0.0000	1	(0.0168)	01/06/2025
002382.ZK	12/26/2024	SDB3262867383	(3,300.00)	0.7547	(2,544.72)	(2,490.57)	0.0000	4.3300	(1,244.1543)	0.0000	0.3061	(0.8607)	0.0000	1	(0.5547)	01/06/2025
002382.ZK	12/26/2024	SDB3262867383	(6,000.00)	0.7547	(4,626.77)	(4,528.30)	0.0000	4.3300	(1,244.1543)	0.0000	0.5565	(1.5650)	0.0000	1	(1.0085)	01/06/2025
002382.ZK	12/24/2024	SDB3262867383	(4,100.00)	0.7547	(3,184.33)	(3,094.34)	0.0000	4.3300	(1,244.1543)	0.0000	0.7660	(2.1388)	0.0000	2	(1.3728)	01/06/2025
002382.ZK	12/24/2024	SDB3262867383	(1,100.00)	0.7547	(853.40)	(830.19)	0.0000	4.3300	(1,244.1543)	0.0000	0.2053	(0.5738)	0.0000	2	(0.3685)	01/06/2025
002382.ZK	12/24/2024	SDB3262867383	(100.00)	0.7547	(79.55)	(75.47)	0.0000	4.3300	(1,244.1543)	0.0000	0.0191	(0.0522)	0.0000	2	(0.0330)	01/06/2025
002382.ZK	12/24/2024	SDB3262867383	(700.00)	0.7547	(563.79)	(528.30)	0.0000	4.3300	(1,244.1543)	0.0000	0.1356	(0.3652)	0.0000	2	(0.2295)	01/06/2025
002382.ZK	12/24/2024	SDB3262867383	(2,900.00)	0.7547	(2,326.66)	(2,188.68)	0.0000	4.3300	(1,244.1543)	0.0000	0.5597	(1.5128)	0.0000	2	(0.9531)	01/06/2025
002382.ZK	12/24/2024	SDB3262867383	(1,700.00)	0.7547	(1,321.35)	(1,283.02)	0.0000	4.3300	(1,244.1543)	0.0000	0.3179	(0.8868)	0.0000	2	(0.5690)	01/06/2025
002382.ZK	12/24/2024	SDB3262867383	(2,500.00)	0.7547	(1,944.39)	(1,886.79)	0.0000	4.3300	(1,244.1543)	0.0000	0.4677	(1.3041)	0.0000	2	(0.8364)	01/06/2025
002382.ZK	12/24/2024	SDB3262867383	(9,300.00)	0.7547	(7,244.51)	(7,018.87)	0.0000	4.3300	(1,244.1543)	0.0000	1.7427	(4.8514)	0.0000	2	(3.1087)	01/06/2025
002382.ZK	12/24/2024	SDB3262867383	(200.00)	0.7547	(154.23)	(150.94)	0.0000	4.3300	(1,244.1543)	0.0000	0.0371	(0.1043)	0.0000	2	(0.0672)	01/06/2025
002382.ZK	12/24/2024	SDB3262867383	(15,700.00)	0.7547	(12,106.71)	(11,849.06)	0.0000	4.3300	(1,244.1543)	0.0000	2.9123	(8.1900)	0.0000	2	(5.2777)	01/06/2025
002382.ZK	12/24/2024	SDB3262867383	(600.00)	0.7547	(462.68)	(452.83)	0.0000	4.3300	(1,244.1543)	0.0000	0.1113	(0.3130)	0.0000	2	(0.2017)	01/06/2025
002382.ZK	12/24/2024	SDB3262867383	(2,100.00)	0.7547	(1,619.37)	(1,584.91)	0.0000	4.3300	(1,244.1543)	0.0000	0.3895	(1.0955)	0.0000	2	(0.7059)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
BLUE SAIL MEDICAL CO. LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002382.ZK	12/24/2024	SDB3262867383	(10,200.00)	0.7547	(7,865.51)	(7,698.11)	0.0000	4.3300	(1,244.1543)	0.0000	1.8921	(5.3209)	0.0000	2	(3.4288)	01/06/2025
002382.ZK	12/24/2024	SDB3262867383	(6,800.00)	0.7547	(5,243.67)	(5,132.08)	0.0000	4.3300	(1,244.1543)	0.0000	1.2614	(3.5473)	0.0000	2	(2.2859)	01/06/2025
002382.ZK	12/24/2024	SDB3262867383	(8,900.00)	0.7547	(6,863.04)	(6,716.98)	0.0000	4.3300	(1,244.1543)	0.0000	1.6509	(4.6428)	0.0000	2	(2.9918)	01/06/2025
002382.ZK	12/24/2024	SDB3262867383	(84,100.00)	0.7547	(64,851.86)	(63,471.70)	0.0000	4.3300	(1,244.1543)	0.0000	15.6005	(43.8714)	0.0000	2	(28.2710)	01/06/2025
002382.ZK	12/24/2024	SDB3262867383	(3,600.00)	0.7547	(2,776.06)	(2,716.98)	0.0000	4.3300	(1,244.1543)	0.0000	0.6678	(1.8780)	0.0000	2	(1.2102)	01/06/2025
002382.ZK	12/24/2024	SDB3262867383	(5,000.00)	0.7547	(3,855.64)	(3,773.59)	0.0000	4.3300	(1,244.1543)	0.0000	0.9275	(2.6083)	0.0000	2	(1.6808)	01/06/2025
002382.ZK	12/24/2024	SDB3262867383	(15,800.00)	0.7547	(12,183.82)	(11,924.53)	0.0000	4.3300	(1,244.1543)	0.0000	2.9309	(8.2422)	0.0000	2	(5.3113)	01/06/2025
002382.ZK	12/24/2024	SDB3262867383	(11,500.00)	0.7547	(8,867.97)	(8,679.25)	0.0000	4.3300	(1,244.1543)	0.0000	2.1332	(5.9991)	0.0000	2	(3.8658)	01/06/2025
002382.ZK	12/24/2024	SDB3262867383	(100.00)	0.7547	(77.11)	(75.47)	0.0000	4.3300	(1,244.1543)	0.0000	0.0185	(0.0522)	0.0000	2	(0.0336)	01/06/2025
002382.ZK	12/24/2024	SDB3262867383	(3,300.00)	0.7547	(2,544.72)	(2,490.57)	0.0000	4.3300	(1,244.1543)	0.0000	0.6121	(1.7215)	0.0000	2	(1.1093)	01/06/2025
002382.ZK	12/24/2024	SDB3262867383	(6,000.00)	0.7547	(4,626.77)	(4,528.30)	0.0000	4.3300	(1,244.1543)	0.0000	1.1130	(3.1299)	0.0000	2	(2.0170)	01/06/2025
002382.ZK	12/23/2024	SDB3262867383	(4,100.00)	0.7654	(3,184.33)	(3,138.10)	0.0000	4.3300	(1,244.1543)	0.0000	0.3830	(1.0845)	0.0000	1	(0.7015)	01/06/2025
002382.ZK	12/23/2024	SDB3262867383	(1,100.00)	0.7654	(853.40)	(841.93)	0.0000	4.3300	(1,244.1543)	0.0000	0.1026	(0.2910)	0.0000	1	(0.1883)	01/06/2025
002382.ZK	12/23/2024	SDB3262867383	(100.00)	0.7654	(79.55)	(76.54)	0.0000	4.3300	(1,244.1543)	0.0000	0.0096	(0.0265)	0.0000	1	(0.0169)	01/06/2025
002382.ZK	12/23/2024	SDB3262867383	(700.00)	0.7654	(563.79)	(535.77)	0.0000	4.3300	(1,244.1543)	0.0000	0.0678	(0.1852)	0.0000	1	(0.1174)	01/06/2025
002382.ZK	12/23/2024	SDB3262867383	(2,900.00)	0.7654	(2,326.66)	(2,219.63)	0.0000	4.3300	(1,244.1543)	0.0000	0.2798	(0.7671)	0.0000	1	(0.4873)	01/06/2025
002382.ZK	12/23/2024	SDB3262867383	(1,700.00)	0.7654	(1,321.35)	(1,301.16)	0.0000	4.3300	(1,244.1543)	0.0000	0.1589	(0.4497)	0.0000	1	(0.2908)	01/06/2025
002382.ZK	12/23/2024	SDB3262867383	(2,500.00)	0.7654	(1,944.39)	(1,913.47)	0.0000	4.3300	(1,244.1543)	0.0000	0.2339	(0.6613)	0.0000	1	(0.4274)	01/06/2025
002382.ZK	12/23/2024	SDB3262867383	(9,300.00)	0.7654	(7,244.51)	(7,118.13)	0.0000	4.3300	(1,244.1543)	0.0000	0.8714	(2.4600)	0.0000	1	(1.5887)	01/06/2025
002382.ZK	12/23/2024	SDB3262867383	(200.00)	0.7654	(154.23)	(153.08)	0.0000	4.3300	(1,244.1543)	0.0000	0.0185	(0.0529)	0.0000	1	(0.0344)	01/06/2025
002382.ZK	12/23/2024	SDB3262867383	(15,700.00)	0.7654	(12,106.71)	(12,016.62)	0.0000	4.3300	(1,244.1543)	0.0000	1.4562	(4.1529)	0.0000	1	(2.6968)	01/06/2025
002382.ZK	12/23/2024	SDB3262867383	(600.00)	0.7654	(462.68)	(459.23)	0.0000	4.3300	(1,244.1543)	0.0000	0.0556	(0.1587)	0.0000	1	(0.1031)	01/06/2025
002382.ZK	12/23/2024	SDB3262867383	(2,100.00)	0.7654	(1,619.37)	(1,607.32)	0.0000	4.3300	(1,244.1543)	0.0000	0.1948	(0.5555)	0.0000	1	(0.3607)	01/06/2025
002382.ZK	12/23/2024	SDB3262867383	(10,200.00)	0.7654	(7,865.51)	(7,806.98)	0.0000	4.3300	(1,244.1543)	0.0000	0.9460	(2.6981)	0.0000	1	(1.7520)	01/06/2025
002382.ZK	12/23/2024	SDB3262867383	(6,800.00)	0.7654	(5,243.67)	(5,204.65)	0.0000	4.3300	(1,244.1543)	0.0000	0.6307	(1.7987)	0.0000	1	(1.1680)	01/06/2025
002382.ZK	12/23/2024	SDB3262867383	(8,900.00)	0.7654	(6,863.04)	(6,811.97)	0.0000	4.3300	(1,244.1543)	0.0000	0.8255	(2.3542)	0.0000	1	(1.5287)	01/06/2025
002382.ZK	12/23/2024	SDB3262867383	(84,100.00)	0.7654	(64,851.86)	(64,369.30)	0.0000	4.3300	(1,244.1543)	0.0000	7.8002	(22.2459)	0.0000	1	(14.4457)	01/06/2025
002382.ZK	12/23/2024	SDB3262867383	(3,600.00)	0.7654	(2,776.06)	(2,755.40)	0.0000	4.3300	(1,244.1543)	0.0000	0.3339	(0.9523)	0.0000	1	(0.6184)	01/06/2025
002382.ZK	12/23/2024	SDB3262867383	(5,000.00)	0.7654	(3,855.64)	(3,826.95)	0.0000	4.3300	(1,244.1543)	0.0000	0.4637	(1.3226)	0.0000	1	(0.8588)	01/06/2025
002382.ZK	12/23/2024	SDB3262867383	(15,800.00)	0.7654	(12,183.82)	(12,093.16)	0.0000	4.3300	(1,244.1543)	0.0000	1.4654	(4.1794)	0.0000	1	(2.7139)	01/06/2025
002382.ZK	12/23/2024	SDB3262867383	(11,500.00)	0.7654	(8,867.97)	(8,801.99)	0.0000	4.3300	(1,244.1543)	0.0000	1.0666	(3.0420)	0.0000	1	(1.9753)	01/06/2025
002382.ZK	12/23/2024	SDB3262867383	(100.00)	0.7654	(77.11)	(76.54)	0.0000	4.3300	(1,244.1543)	0.0000	0.0093	(0.0265)	0.0000	1	(0.0172)	01/06/2025
002382.ZK	12/23/2024	SDB3262867383	(3,300.00)	0.7654	(2,544.72)	(2,525.79)	0.0000	4.3300	(1,244.1543)	0.0000	0.3061	(0.8729)	0.0000	1	(0.5668)	01/06/2025
002382.ZK	12/23/2024	SDB3262867383	(6,000.00)	0.7654	(4,626.77)	(4,592.34)	0.0000	4.3300	(1,244.1543)	0.0000	0.5565	(1.5871)	0.0000	1	(1.0306)	01/06/2025
002382.ZK	12/20/2024	SDB3262867383	(4,100.00)	0.7680	(3,184.33)	(3,148.72)	0.0000	4.3300	(1,244.1543)	0.0000	1.1490	(3.2646)	0.0000	3	(2.1156)	01/06/2025
002382.ZK	12/20/2024	SDB3262867383	(1,100.00)	0.7680	(853.40)	(844.78)	0.0000	4.3300	(1,244.1543)	0.0000	0.3079	(0.8759)	0.0000	3	(0.5679)	01/06/2025
002382.ZK	12/20/2024	SDB3262867383	(100.00)	0.7680	(79.55)	(76.80)	0.0000	4.3300	(1,244.1543)	0.0000	0.0287	(0.0796)	0.0000	3	(0.0509)	01/06/2025
002382.ZK	12/20/2024	SDB3262867383	(700.00)	0.7680	(563.79)	(537.59)	0.0000	4.3300	(1,244.1543)	0.0000	0.2034	(0.5574)	0.0000	3	(0.3539)	01/06/2025
002382.ZK	12/20/2024	SDB3262867383	(2,900.00)	0.7680	(2,326.66)	(2,227.14)	0.0000	4.3300	(1,244.1543)	0.0000	0.8395	(2.3091)	0.0000	3	(1.4696)	01/06/2025
002382.ZK	12/20/2024	SDB3262867383	(1,700.00)	0.7680	(1,321.35)	(1,305.57)	0.0000	4.3300	(1,244.1543)	0.0000	0.4768	(1.3536)	0.0000	3	(0.8768)	01/06/2025
002382.ZK	12/20/2024	SDB3262867383	(2,500.00)	0.7680	(1,944.39)	(1,919.95)	0.0000	4.3300	(1,244.1543)	0.0000	0.7016	(1.9906)	0.0000	3	(1.2890)	01/06/2025
002382.ZK	12/20/2024	SDB3262867383	(9,300.00)	0.7680	(7,244.51)	(7,142.22)	0.0000	4.3300	(1,244.1543)	0.0000	2.6141	(7.4050)	0.0000	3	(4.7910)	01/06/2025
002382.ZK	12/20/2024	SDB3262867383	(200.00)	0.7680	(154.23)	(153.60)	0.0000	4.3300	(1,244.1543)	0.0000	0.0556	(0.1592)	0.0000	3	(0.1036)	01/06/2025
002382.ZK	12/20/2024	SDB3262867383	(15,700.00)	0.7680	(12,106.71)	(12,057.30)	0.0000	4.3300	(1,244.1543)	0.0000	4.3685	(12.5010)	0.0000	3	(8.1324)	01/06/2025
002382.ZK	12/20/2024	SDB3262867383	(600.00)	0.7680	(462.68)	(460.79)	0.0000	4.3300	(1,244.1543)	0.0000	0.1669	(0.4777)	0.0000	3	(0.3108)	01/06/2025
002382.ZK	12/20/2024	SDB3262867383	(2,100.00)	0.7680	(1,619.37)	(1,612.76)	0.0000	4.3300	(1,244.1543)	0.0000	0.5843	(1.6721)	0.0000	3	(1.0878)	01/06/2025
002382.ZK	12/20/2024	SDB3262867383	(10,200.00)	0.7680	(7,865.51)	(7,833.41)	0.0000	4.3300	(1,244.1543)	0.0000	2.8381	(8.1216)	0.0000	3	(5.2835)	01/06/2025
002382.ZK	12/20/2024	SDB3262867383	(6,800.00)	0.7680	(5,243.67)	(5,222.27)	0.0000	4.3300	(1,244.1543)	0.0000	1.8921	(5.4144)	0.0000	3	(3.5223)	01/06/2025
002382.ZK	12/20/2024	SDB3262867383	(8,900.00)	0.7680	(6,863.04)	(6,835.03)	0.0000	4.3300	(1,244.1543)	0.0000	2.4764	(7.0865)	0.0000	3	(4.6101)	01/06/2025
002382.ZK	12/20/2024	SDB3262867383	(84,100.00)	0.7680	(64,851.86)	(64,587.20)	0.0000	4.3300	(1,244.1543)	0.0000	23.4007	(66.9637)	0.0000	3	(43.5630)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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SERVICES



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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
BLUE SAIL MEDICAL CO. LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002382.ZK	12/20/2024	SDB3262867383	(3,600.00)	0.7680	(2,776.06)	(2,764.73)	0.0000	4.3300	(1,244.1543)	0.0000	1.0017	(2.8665)	0.0000	3	(1.8648)	01/06/2025
002382.ZK	12/20/2024	SDB3262867383	(5,000.00)	0.7680	(3,855.64)	(3,839.91)	0.0000	4.3300	(1,244.1543)	0.0000	1.3912	(3.9812)	0.0000	3	(2.5900)	01/06/2025
002382.ZK	12/20/2024	SDB3262867383	(15,800.00)	0.7680	(12,183.82)	(12,134.10)	0.0000	4.3300	(1,244.1543)	0.0000	4.3963	(12.5806)	0.0000	3	(8.1842)	01/06/2025
002382.ZK	12/20/2024	SDB3262867383	(11,500.00)	0.7680	(8,867.97)	(8,831.78)	0.0000	4.3300	(1,244.1543)	0.0000	3.1999	(9.1567)	0.0000	3	(5.9569)	01/06/2025
002382.ZK	12/20/2024	SDB3262867383	(100.00)	0.7680	(77.11)	(76.80)	0.0000	4.3300	(1,244.1543)	0.0000	0.0278	(0.0796)	0.0000	3	(0.0518)	01/06/2025
002382.ZK	12/20/2024	SDB3262867383	(3,300.00)	0.7680	(2,544.72)	(2,534.34)	0.0000	4.3300	(1,244.1543)	0.0000	0.9182	(2.6276)	0.0000	3	(1.7094)	01/06/2025
002382.ZK	12/20/2024	SDB3262867383	(6,000.00)	0.7680	(4,626.77)	(4,607.89)	0.0000	4.3300	(1,244.1543)	0.0000	1.6695	(4.7774)	0.0000	3	(3.1079)	01/06/2025
002382.ZK	12/19/2024	SDB3262867383	(100.00)	0.7973	(79.55)	(79.73)	0.0000	4.5800	(1,233.1109)	0.0000	0.0101	(0.0273)	0.0000	1	(0.0172)	01/06/2025
002382.ZK	12/19/2024	SDB3262867383	(700.00)	0.7973	(563.79)	(558.09)	0.0000	4.5800	(1,233.1109)	0.0000	0.0717	(0.1912)	0.0000	1	(0.1194)	01/06/2025
002382.ZK	12/19/2024	SDB3262867383	(2,900.00)	0.7973	(2,326.66)	(2,312.09)	0.0000	4.5800	(1,233.1109)	0.0000	0.2960	(0.7920)	0.0000	1	(0.4960)	01/06/2025
002382.ZK	12/19/2024	SDB3262867383	(1,700.00)	0.7973	(1,321.35)	(1,355.36)	0.0000	4.5800	(1,233.1109)	0.0000	0.1681	(0.4643)	0.0000	1	(0.2961)	01/06/2025
002382.ZK	12/19/2024	SDB3262867383	(2,500.00)	0.7973	(1,944.39)	(1,993.18)	0.0000	4.5800	(1,233.1109)	0.0000	0.2474	(0.6827)	0.0000	1	(0.4354)	01/06/2025
002382.ZK	12/19/2024	SDB3262867383	(9,300.00)	0.7973	(7,244.51)	(7,414.63)	0.0000	4.5800	(1,233.1109)	0.0000	0.9217	(2.5397)	0.0000	1	(1.6181)	01/06/2025
002382.ZK	12/19/2024	SDB3262867383	(200.00)	0.7973	(154.23)	(159.45)	0.0000	4.5800	(1,233.1109)	0.0000	0.0196	(0.0546)	0.0000	1	(0.0350)	01/06/2025
002382.ZK	12/19/2024	SDB3262867383	(15,700.00)	0.7973	(12,106.71)	(12,517.17)	0.0000	4.5800	(1,233.1109)	0.0000	1.5402	(4.2875)	0.0000	1	(2.7473)	01/06/2025
002382.ZK	12/19/2024	SDB3262867383	(600.00)	0.7973	(462.68)	(478.36)	0.0000	4.5800	(1,233.1109)	0.0000	0.0589	(0.1639)	0.0000	1	(0.1050)	01/06/2025
002382.ZK	12/19/2024	SDB3262867383	(2,100.00)	0.7973	(1,619.37)	(1,674.27)	0.0000	4.5800	(1,233.1109)	0.0000	0.2060	(0.5735)	0.0000	1	(0.3675)	01/06/2025
002382.ZK	12/19/2024	SDB3262867383	(10,200.00)	0.7973	(7,865.51)	(8,132.17)	0.0000	4.5800	(1,233.1109)	0.0000	1.0007	(2.7855)	0.0000	1	(1.7849)	01/06/2025
002382.ZK	12/19/2024	SDB3262867383	(6,800.00)	0.7973	(5,243.67)	(5,421.45)	0.0000	4.5800	(1,233.1109)	0.0000	0.6671	(1.8570)	0.0000	1	(1.1899)	01/06/2025
002382.ZK	12/19/2024	SDB3262867383	(8,900.00)	0.7973	(6,863.04)	(7,095.72)	0.0000	4.5800	(1,233.1109)	0.0000	0.8731	(2.4305)	0.0000	1	(1.5574)	01/06/2025
002382.ZK	12/19/2024	SDB3262867383	(84,100.00)	0.7973	(64,851.86)	(67,050.58)	0.0000	4.5800	(1,233.1109)	0.0000	8.2506	(22.9669)	0.0000	1	(14.7163)	01/06/2025
002382.ZK	12/19/2024	SDB3262867383	(3,600.00)	0.7973	(2,776.06)	(2,870.18)	0.0000	4.5800	(1,233.1109)	0.0000	0.3532	(0.9831)	0.0000	1	(0.6299)	01/06/2025
002382.ZK	12/19/2024	SDB3262867383	(5,000.00)	0.7973	(3,855.64)	(3,986.36)	0.0000	4.5800	(1,233.1109)	0.0000	0.4905	(1.3655)	0.0000	1	(0.8749)	01/06/2025
002382.ZK	12/19/2024	SDB3262867383	(15,800.00)	0.7973	(12,183.82)	(12,596.90)	0.0000	4.5800	(1,233.1109)	0.0000	1.5501	(4.3148)	0.0000	1	(2.7648)	01/06/2025
002382.ZK	12/19/2024	SDB3262867383	(11,500.00)	0.7973	(8,867.97)	(9,168.63)	0.0000	4.5800	(1,233.1109)	0.0000	1.1282	(3.1405)	0.0000	1	(2.0123)	01/06/2025
002382.ZK	12/19/2024	SDB3262867383	(100.00)	0.7973	(77.11)	(79.73)	0.0000	4.5800	(1,233.1109)	0.0000	0.0098	(0.0273)	0.0000	1	(0.0175)	01/06/2025
002382.ZK	12/19/2024	SDB3262867383	(3,300.00)	0.7973	(2,544.72)	(2,631.00)	0.0000	4.5800	(1,233.1109)	0.0000	0.3237	(0.9012)	0.0000	1	(0.5775)	01/06/2025
002382.ZK	12/19/2024	SDB3262867383	(6,000.00)	0.7973	(4,626.77)	(4,783.63)	0.0000	4.5800	(1,233.1109)	0.0000	0.5886	(1.6385)	0.0000	1	(1.0499)	01/06/2025
002382.ZK	12/18/2024	SDB3262867383	(700.00)	0.7903	(563.79)	(553.19)	0.0000	4.5800	(1,232.8795)	0.0000	0.0717	(0.1894)	0.0000	1	(0.1177)	01/06/2025
002382.ZK	12/18/2024	SDB3262867383	(2,900.00)	0.7903	(2,326.66)	(2,291.78)	0.0000	4.5800	(1,232.8795)	0.0000	0.2960	(0.7849)	0.0000	1	(0.4889)	01/06/2025
002382.ZK	12/18/2024	SDB3262867383	(1,700.00)	0.7903	(1,321.35)	(1,343.46)	0.0000	4.5800	(1,232.8795)	0.0000	0.1681	(0.4601)	0.0000	1	(0.2920)	01/06/2025
002382.ZK	12/18/2024	SDB3262867383	(2,500.00)	0.7903	(1,944.39)	(1,975.67)	0.0000	4.5800	(1,232.8795)	0.0000	0.2474	(0.6766)	0.0000	1	(0.4292)	01/06/2025
002382.ZK	12/18/2024	SDB3262867383	(9,300.00)	0.7903	(7,244.51)	(7,349.51)	0.0000	4.5800	(1,232.8795)	0.0000	0.9217	(2.5170)	0.0000	1	(1.5953)	01/06/2025
002382.ZK	12/18/2024	SDB3262867383	(200.00)	0.7903	(154.23)	(158.05)	0.0000	4.5800	(1,232.8795)	0.0000	0.0196	(0.0541)	0.0000	1	(0.0345)	01/06/2025
002382.ZK	12/18/2024	SDB3262867383	(15,700.00)	0.7903	(12,106.71)	(12,407.24)	0.0000	4.5800	(1,232.8795)	0.0000	1.5402	(4.2491)	0.0000	1	(2.7088)	01/06/2025
002382.ZK	12/18/2024	SDB3262867383	(600.00)	0.7903	(462.68)	(474.16)	0.0000	4.5800	(1,232.8795)	0.0000	0.0589	(0.1624)	0.0000	1	(0.1035)	01/06/2025
002382.ZK	12/18/2024	SDB3262867383	(2,100.00)	0.7903	(1,619.37)	(1,659.57)	0.0000	4.5800	(1,232.8795)	0.0000	0.2060	(0.5683)	0.0000	1	(0.3623)	01/06/2025
002382.ZK	12/18/2024	SDB3262867383	(10,200.00)	0.7903	(7,865.51)	(8,060.75)	0.0000	4.5800	(1,232.8795)	0.0000	1.0007	(2.7605)	0.0000	1	(1.7599)	01/06/2025
002382.ZK	12/18/2024	SDB3262867383	(6,800.00)	0.7903	(5,243.67)	(5,373.84)	0.0000	4.5800	(1,232.8795)	0.0000	0.6671	(1.8404)	0.0000	1	(1.1732)	01/06/2025
002382.ZK	12/18/2024	SDB3262867383	(8,900.00)	0.7903	(6,863.04)	(7,033.40)	0.0000	4.5800	(1,232.8795)	0.0000	0.8731	(2.4087)	0.0000	1	(1.5356)	01/06/2025
002382.ZK	12/18/2024	SDB3262867383	(84,100.00)	0.7903	(64,851.86)	(66,461.71)	0.0000	4.5800	(1,232.8795)	0.0000	8.2506	(22.7609)	0.0000	1	(14.5103)	01/06/2025
002382.ZK	12/18/2024	SDB3262867383	(3,600.00)	0.7903	(2,776.06)	(2,844.97)	0.0000	4.5800	(1,232.8795)	0.0000	0.3532	(0.9743)	0.0000	1	(0.6211)	01/06/2025
002382.ZK	12/18/2024	SDB3262867383	(5,000.00)	0.7903	(3,855.64)	(3,951.35)	0.0000	4.5800	(1,232.8795)	0.0000	0.4905	(1.3532)	0.0000	1	(0.8627)	01/06/2025
002382.ZK	12/18/2024	SDB3262867383	(15,800.00)	0.7903	(12,183.82)	(12,486.27)	0.0000	4.5800	(1,232.8795)	0.0000	1.5501	(4.2761)	0.0000	1	(2.7261)	01/06/2025
002382.ZK	12/18/2024	SDB3262867383	(11,500.00)	0.7903	(8,867.97)	(9,088.10)	0.0000	4.5800	(1,232.8795)	0.0000	1.1282	(3.1124)	0.0000	1	(1.9842)	01/06/2025
002382.ZK	12/18/2024	SDB3262867383	(100.00)	0.7903	(77.11)	(79.03)	0.0000	4.5800	(1,232.8795)	0.0000	0.0098	(0.0271)	0.0000	1	(0.0173)	01/06/2025
002382.ZK	12/18/2024	SDB3262867383	(3,300.00)	0.7903	(2,544.72)	(2,607.89)	0.0000	4.5800	(1,232.8795)	0.0000	0.3237	(0.8931)	0.0000	1	(0.5694)	01/06/2025
002382.ZK	12/18/2024	SDB3262867383	(6,000.00)	0.7903	(4,626.77)	(4,741.62)	0.0000	4.5800	(1,232.8795)	0.0000	0.5886	(1.6238)	0.0000	1	(1.0352)	01/06/2025
002382.ZK	12/17/2024	SDB3262867383	(700.00)	0.8120	(563.79)	(568.39)	0.0000	4.5800	(1,232.8795)	0.0000	0.0717	(0.1947)	0.0000	1	(0.1229)	01/06/2025
002382.ZK	12/17/2024	SDB3262867383	(2,900.00)	0.8120	(2,326.66)	(2,354.75)	0.0000	4.5800	(1,232.8795)	0.0000	0.2960	(0.8064)	0.0000	1	(0.5104)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
BLUE SAIL MEDICAL CO. LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002382.ZK	12/17/2024	SDB3262867383	(1,700.00)	0.8120	(1,321.35)	(1,380.37)	0.0000	4.5800	(1,232.8795)	0.0000	0.1681	(0.4727)	0.0000	1	(0.3046)	01/06/2025
002382.ZK	12/17/2024	SDB3262867383	(2,500.00)	0.8120	(1,944.39)	(2,029.96)	0.0000	4.5800	(1,232.8795)	0.0000	0.2474	(0.6952)	0.0000	1	(0.4478)	01/06/2025
002382.ZK	12/17/2024	SDB3262867383	(9,300.00)	0.8120	(7,244.51)	(7,551.45)	0.0000	4.5800	(1,232.8795)	0.0000	0.9217	(2.5861)	0.0000	1	(1.6645)	01/06/2025
002382.ZK	12/17/2024	SDB3262867383	(200.00)	0.8120	(154.23)	(162.40)	0.0000	4.5800	(1,232.8795)	0.0000	0.0196	(0.0556)	0.0000	1	(0.0360)	01/06/2025
002382.ZK	12/17/2024	SDB3262867383	(15,700.00)	0.8120	(12,106.71)	(12,748.15)	0.0000	4.5800	(1,232.8795)	0.0000	1.5402	(4.3658)	0.0000	1	(2.8256)	01/06/2025
002382.ZK	12/17/2024	SDB3262867383	(600.00)	0.8120	(462.68)	(487.19)	0.0000	4.5800	(1,232.8795)	0.0000	0.0589	(0.1668)	0.0000	1	(0.1080)	01/06/2025
002382.ZK	12/17/2024	SDB3262867383	(2,100.00)	0.8120	(1,619.37)	(1,705.17)	0.0000	4.5800	(1,232.8795)	0.0000	0.2060	(0.5840)	0.0000	1	(0.3779)	01/06/2025
002382.ZK	12/17/2024	SDB3262867383	(10,200.00)	0.8120	(7,865.51)	(8,282.24)	0.0000	4.5800	(1,232.8795)	0.0000	1.0007	(2.8364)	0.0000	1	(1.8357)	01/06/2025
002382.ZK	12/17/2024	SDB3262867383	(6,800.00)	0.8120	(5,243.67)	(5,521.49)	0.0000	4.5800	(1,232.8795)	0.0000	0.6671	(1.8909)	0.0000	1	(1.2238)	01/06/2025
002382.ZK	12/17/2024	SDB3262867383	(8,900.00)	0.8120	(6,863.04)	(7,226.66)	0.0000	4.5800	(1,232.8795)	0.0000	0.8731	(2.4749)	0.0000	1	(1.6018)	01/06/2025
002382.ZK	12/17/2024	SDB3262867383	(84,100.00)	0.8120	(64,851.86)	(68,287.85)	0.0000	4.5800	(1,232.8795)	0.0000	8.2506	(23.3863)	0.0000	1	(15.1357)	01/06/2025
002382.ZK	12/17/2024	SDB3262867383	(3,600.00)	0.8120	(2,776.06)	(2,923.14)	0.0000	4.5800	(1,232.8795)	0.0000	0.3532	(1.0011)	0.0000	1	(0.6479)	01/06/2025
002382.ZK	12/17/2024	SDB3262867383	(5,000.00)	0.8120	(3,855.64)	(4,059.92)	0.0000	4.5800	(1,232.8795)	0.0000	0.4905	(1.3904)	0.0000	1	(0.8999)	01/06/2025
002382.ZK	12/17/2024	SDB3262867383	(15,800.00)	0.8120	(12,183.82)	(12,829.35)	0.0000	4.5800	(1,232.8795)	0.0000	1.5501	(4.3936)	0.0000	1	(2.8436)	01/06/2025
002382.ZK	12/17/2024	SDB3262867383	(11,500.00)	0.8120	(8,867.97)	(9,337.82)	0.0000	4.5800	(1,232.8795)	0.0000	1.1282	(3.1979)	0.0000	1	(2.0697)	01/06/2025
002382.ZK	12/17/2024	SDB3262867383	(100.00)	0.8120	(77.11)	(81.20)	0.0000	4.5800	(1,232.8795)	0.0000	0.0098	(0.0278)	0.0000	1	(0.0180)	01/06/2025
002382.ZK	12/17/2024	SDB3262867383	(3,300.00)	0.8120	(2,544.72)	(2,679.55)	0.0000	4.5800	(1,232.8795)	0.0000	0.3237	(0.9177)	0.0000	1	(0.5939)	01/06/2025
002382.ZK	12/17/2024	SDB3262867383	(6,000.00)	0.8120	(4,626.77)	(4,871.90)	0.0000	4.5800	(1,232.8795)	0.0000	0.5886	(1.6685)	0.0000	1	(1.0798)	01/06/2025
002382.ZK	12/16/2024	SDB3262867383	(700.00)	0.8034	(563.79)	(562.38)	0.0000	4.5800	(1,232.8795)	0.0000	0.0717	(0.1926)	0.0000	1	(0.1209)	01/06/2025
002382.ZK	12/16/2024	SDB3262867383	(2,900.00)	0.8034	(2,326.66)	(2,329.86)	0.0000	4.5800	(1,232.8795)	0.0000	0.2960	(0.7979)	0.0000	1	(0.5019)	01/06/2025
002382.ZK	12/16/2024	SDB3262867383	(1,700.00)	0.8034	(1,321.35)	(1,365.78)	0.0000	4.5800	(1,232.8795)	0.0000	0.1681	(0.4677)	0.0000	1	(0.2996)	01/06/2025
002382.ZK	12/16/2024	SDB3262867383	(2,500.00)	0.8034	(1,944.39)	(2,008.50)	0.0000	4.5800	(1,232.8795)	0.0000	0.2474	(0.6878)	0.0000	1	(0.4405)	01/06/2025
002382.ZK	12/16/2024	SDB3262867383	(9,300.00)	0.8034	(7,244.51)	(7,471.63)	0.0000	4.5800	(1,232.8795)	0.0000	0.9217	(2.5588)	0.0000	1	(1.6371)	01/06/2025
002382.ZK	12/16/2024	SDB3262867383	(200.00)	0.8034	(154.23)	(160.68)	0.0000	4.5800	(1,232.8795)	0.0000	0.0196	(0.0550)	0.0000	1	(0.0354)	01/06/2025
002382.ZK	12/16/2024	SDB3262867383	(15,700.00)	0.8034	(12,106.71)	(12,613.40)	0.0000	4.5800	(1,232.8795)	0.0000	1.5402	(4.3197)	0.0000	1	(2.7794)	01/06/2025
002382.ZK	12/16/2024	SDB3262867383	(600.00)	0.8034	(462.68)	(482.04)	0.0000	4.5800	(1,232.8795)	0.0000	0.0589	(0.1651)	0.0000	1	(0.1062)	01/06/2025
002382.ZK	12/16/2024	SDB3262867383	(2,100.00)	0.8034	(1,619.37)	(1,687.14)	0.0000	4.5800	(1,232.8795)	0.0000	0.2060	(0.5778)	0.0000	1	(0.3718)	01/06/2025
002382.ZK	12/16/2024	SDB3262867383	(10,200.00)	0.8034	(7,865.51)	(8,194.69)	0.0000	4.5800	(1,232.8795)	0.0000	1.0007	(2.8064)	0.0000	1	(1.8057)	01/06/2025
002382.ZK	12/16/2024	SDB3262867383	(6,800.00)	0.8034	(5,243.67)	(5,463.13)	0.0000	4.5800	(1,232.8795)	0.0000	0.6671	(1.8709)	0.0000	1	(1.2038)	01/06/2025
002382.ZK	12/16/2024	SDB3262867383	(8,900.00)	0.8034	(6,863.04)	(7,150.27)	0.0000	4.5800	(1,232.8795)	0.0000	0.8731	(2.4487)	0.0000	1	(1.5756)	01/06/2025
002382.ZK	12/16/2024	SDB3262867383	(84,100.00)	0.8034	(64,851.86)	(67,566.02)	0.0000	4.5800	(1,232.8795)	0.0000	8.2506	(23.1391)	0.0000	1	(14.8885)	01/06/2025
002382.ZK	12/16/2024	SDB3262867383	(3,600.00)	0.8034	(2,776.06)	(2,892.24)	0.0000	4.5800	(1,232.8795)	0.0000	0.3532	(0.9905)	0.0000	1	(0.6373)	01/06/2025
002382.ZK	12/16/2024	SDB3262867383	(5,000.00)	0.8034	(3,855.64)	(4,017.01)	0.0000	4.5800	(1,232.8795)	0.0000	0.4905	(1.3757)	0.0000	1	(0.8852)	01/06/2025
002382.ZK	12/16/2024	SDB3262867383	(15,800.00)	0.8034	(12,183.82)	(12,693.74)	0.0000	4.5800	(1,232.8795)	0.0000	1.5501	(4.3472)	0.0000	1	(2.7971)	01/06/2025
002382.ZK	12/16/2024	SDB3262867383	(11,500.00)	0.8034	(8,867.97)	(9,239.11)	0.0000	4.5800	(1,232.8795)	0.0000	1.1282	(3.1641)	0.0000	1	(2.0359)	01/06/2025
002382.ZK	12/16/2024	SDB3262867383	(100.00)	0.8034	(77.11)	(80.34)	0.0000	4.5800	(1,232.8795)	0.0000	0.0098	(0.0275)	0.0000	1	(0.0177)	01/06/2025
002382.ZK	12/16/2024	SDB3262867383	(3,300.00)	0.8034	(2,544.72)	(2,651.22)	0.0000	4.5800	(1,232.8795)	0.0000	0.3237	(0.9080)	0.0000	1	(0.5842)	01/06/2025
002382.ZK	12/16/2024	SDB3262867383	(6,000.00)	0.8034	(4,626.77)	(4,820.41)	0.0000	4.5800	(1,232.8795)	0.0000	0.5886	(1.6508)	0.0000	1	(1.0622)	01/06/2025
002382.ZK	12/13/2024	SDB3262867383	(700.00)	0.7965	(563.79)	(557.58)	0.0000	4.5800	(1,232.8795)	0.0000	0.2152	(0.5729)	0.0000	3	(0.3577)	01/06/2025
002382.ZK	12/13/2024	SDB3262867383	(2,900.00)	0.7965	(2,326.66)	(2,309.99)	0.0000	4.5800	(1,232.8795)	0.0000	0.8880	(2.3733)	0.0000	3	(1.4853)	01/06/2025
002382.ZK	12/13/2024	SDB3262867383	(1,700.00)	0.7965	(1,321.35)	(1,354.13)	0.0000	4.5800	(1,232.8795)	0.0000	0.5043	(1.3912)	0.0000	3	(0.8869)	01/06/2025
002382.ZK	12/13/2024	SDB3262867383	(2,500.00)	0.7965	(1,944.39)	(1,991.37)	0.0000	4.5800	(1,232.8795)	0.0000	0.7421	(2.0459)	0.0000	3	(1.3038)	01/06/2025
002382.ZK	12/13/2024	SDB3262867383	(9,300.00)	0.7965	(7,244.51)	(7,407.91)	0.0000	4.5800	(1,232.8795)	0.0000	2.7650	(7.6109)	0.0000	3	(4.8459)	01/06/2025
002382.ZK	12/13/2024	SDB3262867383	(200.00)	0.7965	(154.23)	(159.31)	0.0000	4.5800	(1,232.8795)	0.0000	0.0589	(0.1637)	0.0000	3	(0.1048)	01/06/2025
002382.ZK	12/13/2024	SDB3262867383	(15,700.00)	0.7965	(12,106.71)	(12,505.93)	0.0000	4.5800	(1,232.8795)	0.0000	4.6207	(12.8485)	0.0000	3	(8.2277)	01/06/2025
002382.ZK	12/13/2024	SDB3262867383	(600.00)	0.7965	(462.68)	(477.82)	0.0000	4.5800	(1,232.8795)	0.0000	0.1766	(0.4910)	0.0000	3	(0.3144)	01/06/2025
002382.ZK	12/13/2024	SDB3262867383	(2,100.00)	0.7965	(1,619.37)	(1,672.75)	0.0000	4.5800	(1,232.8795)	0.0000	0.6181	(1.7186)	0.0000	3	(1.1005)	01/06/2025
002382.ZK	12/13/2024	SDB3262867383	(10,200.00)	0.7965	(7,865.51)	(8,124.80)	0.0000	4.5800	(1,232.8795)	0.0000	3.0020	(8.3474)	0.0000	3	(5.3454)	01/06/2025
002382.ZK	12/13/2024	SDB3262867383	(6,800.00)	0.7965	(5,243.67)	(5,416.53)	0.0000	4.5800	(1,232.8795)	0.0000	2.0013	(5.5649)	0.0000	3	(3.5636)	01/06/2025
002382.ZK	12/13/2024	SDB3262867383	(8,900.00)	0.7965	(6,863.04)	(7,089.29)	0.0000	4.5800	(1,232.8795)	0.0000	2.6194	(7.2835)	0.0000	3	(4.6641)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
BLUE SAIL MEDICAL CO. LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002382.ZK	12/13/2024	SDB3262867383	(84,100.00)	0.7965	(64,851.86)	(66,989.77)	0.0000	4.5800	(1,232.8795)	0.0000	24.7518	(68.8253)	0.0000	3	(44.0735)	01/06/2025
002382.ZK	12/13/2024	SDB3262867383	(3,600.00)	0.7965	(2,776.06)	(2,867.58)	0.0000	4.5800	(1,232.8795)	0.0000	1.0595	(2.9461)	0.0000	3	(1.8866)	01/06/2025
002382.ZK	12/13/2024	SDB3262867383	(5,000.00)	0.7965	(3,855.64)	(3,982.74)	0.0000	4.5800	(1,232.8795)	0.0000	1.4716	(4.0919)	0.0000	3	(2.6203)	01/06/2025
002382.ZK	12/13/2024	SDB3262867383	(15,800.00)	0.7965	(12,183.82)	(12,585.47)	0.0000	4.5800	(1,232.8795)	0.0000	4.6502	(12.9303)	0.0000	3	(8.2802)	01/06/2025
002382.ZK	12/13/2024	SDB3262867383	(11,500.00)	0.7965	(8,867.97)	(9,160.31)	0.0000	4.5800	(1,232.8795)	0.0000	3.3846	(9.4113)	0.0000	3	(6.0267)	01/06/2025
002382.ZK	12/13/2024	SDB3262867383	(100.00)	0.7965	(77.11)	(79.65)	0.0000	4.5800	(1,232.8795)	0.0000	0.0294	(0.0818)	0.0000	3	(0.0524)	01/06/2025
002382.ZK	12/13/2024	SDB3262867383	(3,300.00)	0.7965	(2,544.72)	(2,628.61)	0.0000	4.5800	(1,232.8795)	0.0000	0.9712	(2.7006)	0.0000	3	(1.7294)	01/06/2025
002382.ZK	12/13/2024	SDB3262867383	(6,000.00)	0.7965	(4,626.77)	(4,779.29)	0.0000	4.5800	(1,232.8795)	0.0000	1.7659	(4.9102)	0.0000	3	(3.1444)	01/06/2025
002382.ZK	12/12/2024	SDB3262867383	(1,700.00)	0.7995	(1,321.35)	(1,359.22)	0.0000	4.5800	(1,224.3863)	0.0000	0.1681	(0.4623)	0.0000	1	(0.2942)	01/06/2025
002382.ZK	12/12/2024	SDB3262867383	(2,500.00)	0.7995	(1,944.39)	(1,998.85)	0.0000	4.5800	(1,224.3863)	0.0000	0.2474	(0.6798)	0.0000	1	(0.4325)	01/06/2025
002382.ZK	12/12/2024	SDB3262867383	(9,300.00)	0.7995	(7,244.51)	(7,435.71)	0.0000	4.5800	(1,224.3863)	0.0000	0.9217	(2.5289)	0.0000	1	(1.6073)	01/06/2025
002382.ZK	12/12/2024	SDB3262867383	(200.00)	0.7995	(154.23)	(159.91)	0.0000	4.5800	(1,224.3863)	0.0000	0.0196	(0.0544)	0.0000	1	(0.0348)	01/06/2025
002382.ZK	12/12/2024	SDB3262867383	(15,700.00)	0.7995	(12,106.71)	(12,552.76)	0.0000	4.5800	(1,224.3863)	0.0000	1.5402	(4.2693)	0.0000	1	(2.7290)	01/06/2025
002382.ZK	12/12/2024	SDB3262867383	(600.00)	0.7995	(462.68)	(479.72)	0.0000	4.5800	(1,224.3863)	0.0000	0.0589	(0.1632)	0.0000	1	(0.1043)	01/06/2025
002382.ZK	12/12/2024	SDB3262867383	(2,100.00)	0.7995	(1,619.37)	(1,679.03)	0.0000	4.5800	(1,224.3863)	0.0000	0.2060	(0.5711)	0.0000	1	(0.3650)	01/06/2025
002382.ZK	12/12/2024	SDB3262867383	(10,200.00)	0.7995	(7,865.51)	(8,155.30)	0.0000	4.5800	(1,224.3863)	0.0000	1.0007	(2.7737)	0.0000	1	(1.7730)	01/06/2025
002382.ZK	12/12/2024	SDB3262867383	(6,800.00)	0.7995	(5,243.67)	(5,436.87)	0.0000	4.5800	(1,224.3863)	0.0000	0.6671	(1.8491)	0.0000	1	(1.1820)	01/06/2025
002382.ZK	12/12/2024	SDB3262867383	(8,900.00)	0.7995	(6,863.04)	(7,115.90)	0.0000	4.5800	(1,224.3863)	0.0000	0.8731	(2.4202)	0.0000	1	(1.5470)	01/06/2025
002382.ZK	12/12/2024	SDB3262867383	(84,100.00)	0.7995	(64,851.86)	(67,241.23)	0.0000	4.5800	(1,224.3863)	0.0000	8.2506	(22.8692)	0.0000	1	(14.6186)	01/06/2025
002382.ZK	12/12/2024	SDB3262867383	(3,600.00)	0.7995	(2,776.06)	(2,878.34)	0.0000	4.5800	(1,224.3863)	0.0000	0.3532	(0.9789)	0.0000	1	(0.6258)	01/06/2025
002382.ZK	12/12/2024	SDB3262867383	(5,000.00)	0.7995	(3,855.64)	(3,997.70)	0.0000	4.5800	(1,224.3863)	0.0000	0.4905	(1.3596)	0.0000	1	(0.8691)	01/06/2025
002382.ZK	12/12/2024	SDB3262867383	(15,800.00)	0.7995	(12,183.82)	(12,632.72)	0.0000	4.5800	(1,224.3863)	0.0000	1.5501	(4.2965)	0.0000	1	(2.7464)	01/06/2025
002382.ZK	12/12/2024	SDB3262867383	(11,500.00)	0.7995	(8,867.97)	(9,194.70)	0.0000	4.5800	(1,224.3863)	0.0000	1.1282	(3.1272)	0.0000	1	(1.9990)	01/06/2025
002382.ZK	12/12/2024	SDB3262867383	(100.00)	0.7995	(77.11)	(79.95)	0.0000	4.5800	(1,224.3863)	0.0000	0.0098	(0.0272)	0.0000	1	(0.0174)	01/06/2025
002382.ZK	12/12/2024	SDB3262867383	(3,300.00)	0.7995	(2,544.72)	(2,638.48)	0.0000	4.5800	(1,224.3863)	0.0000	0.3237	(0.8974)	0.0000	1	(0.5736)	01/06/2025
002382.ZK	12/12/2024	SDB3262867383	(6,000.00)	0.7995	(4,626.77)	(4,797.23)	0.0000	4.5800	(1,224.3863)	0.0000	0.5886	(1.6316)	0.0000	1	(1.0429)	01/06/2025
002382.ZK	12/11/2024	SDB3262867383	(1,700.00)	0.7972	(1,321.35)	(1,355.17)	0.0000	4.5800	(1,224.3863)	0.0000	0.1681	(0.4609)	0.0000	1	(0.2928)	01/06/2025
002382.ZK	12/11/2024	SDB3262867383	(2,500.00)	0.7972	(1,944.39)	(1,992.89)	0.0000	4.5800	(1,224.3863)	0.0000	0.2474	(0.6778)	0.0000	1	(0.4304)	01/06/2025
002382.ZK	12/11/2024	SDB3262867383	(9,300.00)	0.7972	(7,244.51)	(7,413.57)	0.0000	4.5800	(1,224.3863)	0.0000	0.9217	(2.5214)	0.0000	1	(1.5997)	01/06/2025
002382.ZK	12/11/2024	SDB3262867383	(200.00)	0.7972	(154.23)	(159.43)	0.0000	4.5800	(1,224.3863)	0.0000	0.0196	(0.0542)	0.0000	1	(0.0346)	01/06/2025
002382.ZK	12/11/2024	SDB3262867383	(15,700.00)	0.7972	(12,106.71)	(12,515.38)	0.0000	4.5800	(1,224.3863)	0.0000	1.5402	(4.2566)	0.0000	1	(2.7163)	01/06/2025
002382.ZK	12/11/2024	SDB3262867383	(600.00)	0.7972	(462.68)	(478.29)	0.0000	4.5800	(1,224.3863)	0.0000	0.0589	(0.1627)	0.0000	1	(0.1038)	01/06/2025
002382.ZK	12/11/2024	SDB3262867383	(2,100.00)	0.7972	(1,619.37)	(1,674.03)	0.0000	4.5800	(1,224.3863)	0.0000	0.2060	(0.5694)	0.0000	1	(0.3633)	01/06/2025
002382.ZK	12/11/2024	SDB3262867383	(10,200.00)	0.7972	(7,865.51)	(8,131.01)	0.0000	4.5800	(1,224.3863)	0.0000	1.0007	(2.7654)	0.0000	1	(1.7647)	01/06/2025
002382.ZK	12/11/2024	SDB3262867383	(6,800.00)	0.7972	(5,243.67)	(5,420.67)	0.0000	4.5800	(1,224.3863)	0.0000	0.6671	(1.8436)	0.0000	1	(1.1765)	01/06/2025
002382.ZK	12/11/2024	SDB3262867383	(8,900.00)	0.7972	(6,863.04)	(7,094.71)	0.0000	4.5800	(1,224.3863)	0.0000	0.8731	(2.4130)	0.0000	1	(1.5398)	01/06/2025
002382.ZK	12/11/2024	SDB3262867383	(84,100.00)	0.7972	(64,851.86)	(67,040.99)	0.0000	4.5800	(1,224.3863)	0.0000	8.2506	(22.8011)	0.0000	1	(14.5505)	01/06/2025
002382.ZK	12/11/2024	SDB3262867383	(3,600.00)	0.7972	(2,776.06)	(2,869.77)	0.0000	4.5800	(1,224.3863)	0.0000	0.3532	(0.9760)	0.0000	1	(0.6229)	01/06/2025
002382.ZK	12/11/2024	SDB3262867383	(5,000.00)	0.7972	(3,855.64)	(3,985.79)	0.0000	4.5800	(1,224.3863)	0.0000	0.4905	(1.3556)	0.0000	1	(0.8651)	01/06/2025
002382.ZK	12/11/2024	SDB3262867383	(15,800.00)	0.7972	(12,183.82)	(12,595.10)	0.0000	4.5800	(1,224.3863)	0.0000	1.5501	(4.2837)	0.0000	1	(2.7336)	01/06/2025
002382.ZK	12/11/2024	SDB3262867383	(11,500.00)	0.7972	(8,867.97)	(9,167.32)	0.0000	4.5800	(1,224.3863)	0.0000	1.1282	(3.1179)	0.0000	1	(1.9897)	01/06/2025
002382.ZK	12/11/2024	SDB3262867383	(100.00)	0.7972	(77.11)	(79.72)	0.0000	4.5800	(1,224.3863)	0.0000	0.0098	(0.0271)	0.0000	1	(0.0173)	01/06/2025
002382.ZK	12/11/2024	SDB3262867383	(3,300.00)	0.7972	(2,544.72)	(2,630.62)	0.0000	4.5800	(1,224.3863)	0.0000	0.3237	(0.8947)	0.0000	1	(0.5709)	01/06/2025
002382.ZK	12/11/2024	SDB3262867383	(6,000.00)	0.7972	(4,626.77)	(4,782.95)	0.0000	4.5800	(1,224.3863)	0.0000	0.5886	(1.6267)	0.0000	1	(1.0381)	01/06/2025
002382.ZK	12/10/2024	SDB3262867383	(1,700.00)	0.7807	(1,321.35)	(1,327.18)	0.0000	4.5800	(1,224.3863)	0.0000	0.1681	(0.4514)	0.0000	1	(0.2833)	01/06/2025
002382.ZK	12/10/2024	SDB3262867383	(2,500.00)	0.7807	(1,944.39)	(1,951.73)	0.0000	4.5800	(1,224.3863)	0.0000	0.2474	(0.6638)	0.0000	1	(0.4164)	01/06/2025
002382.ZK	12/10/2024	SDB3262867383	(9,300.00)	0.7807	(7,244.51)	(7,260.44)	0.0000	4.5800	(1,224.3863)	0.0000	0.9217	(2.4693)	0.0000	1	(1.5477)	01/06/2025
002382.ZK	12/10/2024	SDB3262867383	(200.00)	0.7807	(154.23)	(156.14)	0.0000	4.5800	(1,224.3863)	0.0000	0.0196	(0.0531)	0.0000	1	(0.0335)	01/06/2025
002382.ZK	12/10/2024	SDB3262867383	(15,700.00)	0.7807	(12,106.71)	(12,256.86)	0.0000	4.5800	(1,224.3863)	0.0000	1.5402	(4.1686)	0.0000	1	(2.6284)	01/06/2025
002382.ZK	12/10/2024	SDB3262867383	(600.00)	0.7807	(462.68)	(468.42)	0.0000	4.5800	(1,224.3863)	0.0000	0.0589	(0.1593)	0.0000	1	(0.1004)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
BLUE SAIL MEDICAL CO. LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002382.ZK	12/10/2024	SDB3262867383	(2,100.00)	0.7807	(1,619.37)	(1,639.45)	0.0000	4.5800	(1,224.3863)	0.0000	0.2060	(0.5576)	0.0000	1	(0.3516)	01/06/2025
002382.ZK	12/10/2024	SDB3262867383	(10,200.00)	0.7807	(7,865.51)	(7,963.06)	0.0000	4.5800	(1,224.3863)	0.0000	1.0007	(2.7083)	0.0000	1	(1.7076)	01/06/2025
002382.ZK	12/10/2024	SDB3262867383	(6,800.00)	0.7807	(5,243.67)	(5,308.71)	0.0000	4.5800	(1,224.3863)	0.0000	0.6671	(1.8055)	0.0000	1	(1.1384)	01/06/2025
002382.ZK	12/10/2024	SDB3262867383	(8,900.00)	0.7807	(6,863.04)	(6,948.16)	0.0000	4.5800	(1,224.3863)	0.0000	0.8731	(2.3631)	0.0000	1	(1.4900)	01/06/2025
002382.ZK	12/10/2024	SDB3262867383	(84,100.00)	0.7807	(64,851.86)	(65,656.20)	0.0000	4.5800	(1,224.3863)	0.0000	8.2506	(22.3302)	0.0000	1	(14.0796)	01/06/2025
002382.ZK	12/10/2024	SDB3262867383	(3,600.00)	0.7807	(2,776.06)	(2,810.49)	0.0000	4.5800	(1,224.3863)	0.0000	0.3532	(0.9559)	0.0000	1	(0.6027)	01/06/2025
002382.ZK	12/10/2024	SDB3262867383	(5,000.00)	0.7807	(3,855.64)	(3,903.46)	0.0000	4.5800	(1,224.3863)	0.0000	0.4905	(1.3276)	0.0000	1	(0.8371)	01/06/2025
002382.ZK	12/10/2024	SDB3262867383	(15,800.00)	0.7807	(12,183.82)	(12,334.93)	0.0000	4.5800	(1,224.3863)	0.0000	1.5501	(4.1952)	0.0000	1	(2.6451)	01/06/2025
002382.ZK	12/10/2024	SDB3262867383	(11,500.00)	0.7807	(8,867.97)	(8,977.96)	0.0000	4.5800	(1,224.3863)	0.0000	1.1282	(3.0535)	0.0000	1	(1.9253)	01/06/2025
002382.ZK	12/10/2024	SDB3262867383	(100.00)	0.7807	(77.11)	(78.07)	0.0000	4.5800	(1,224.3863)	0.0000	0.0098	(0.0266)	0.0000	1	(0.0167)	01/06/2025
002382.ZK	12/10/2024	SDB3262867383	(3,300.00)	0.7807	(2,544.72)	(2,576.28)	0.0000	4.5800	(1,224.3863)	0.0000	0.3237	(0.8762)	0.0000	1	(0.5525)	01/06/2025
002382.ZK	12/10/2024	SDB3262867383	(6,000.00)	0.7807	(4,626.77)	(4,684.15)	0.0000	4.5800	(1,224.3863)	0.0000	0.5886	(1.5931)	0.0000	1	(1.0045)	01/06/2025
002382.ZK	12/09/2024	SDB3262867383	(2,500.00)	0.7687	(1,944.39)	(1,921.76)	0.0000	4.5800	(1,219.8034)	0.0000	0.2474	(0.6512)	0.0000	1	(0.4038)	01/06/2025
002382.ZK	12/09/2024	SDB3262867383	(9,300.00)	0.7687	(7,244.51)	(7,148.94)	0.0000	4.5800	(1,219.8034)	0.0000	0.9217	(2.4223)	0.0000	1	(1.5006)	01/06/2025
002382.ZK	12/09/2024	SDB3262867383	(200.00)	0.7687	(154.23)	(153.74)	0.0000	4.5800	(1,219.8034)	0.0000	0.0196	(0.0521)	0.0000	1	(0.0325)	01/06/2025
002382.ZK	12/09/2024	SDB3262867383	(15,700.00)	0.7687	(12,106.71)	(12,068.64)	0.0000	4.5800	(1,219.8034)	0.0000	1.5402	(4.0893)	0.0000	1	(2.5490)	01/06/2025
002382.ZK	12/09/2024	SDB3262867383	(600.00)	0.7687	(462.68)	(461.22)	0.0000	4.5800	(1,219.8034)	0.0000	0.0589	(0.1563)	0.0000	1	(0.0974)	01/06/2025
002382.ZK	12/09/2024	SDB3262867383	(2,100.00)	0.7687	(1,619.37)	(1,614.28)	0.0000	4.5800	(1,219.8034)	0.0000	0.2060	(0.5470)	0.0000	1	(0.3410)	01/06/2025
002382.ZK	12/09/2024	SDB3262867383	(10,200.00)	0.7687	(7,865.51)	(7,840.77)	0.0000	4.5800	(1,219.8034)	0.0000	1.0007	(2.6567)	0.0000	1	(1.6561)	01/06/2025
002382.ZK	12/09/2024	SDB3262867383	(6,800.00)	0.7687	(5,243.67)	(5,227.18)	0.0000	4.5800	(1,219.8034)	0.0000	0.6671	(1.7711)	0.0000	1	(1.1040)	01/06/2025
002382.ZK	12/09/2024	SDB3262867383	(8,900.00)	0.7687	(6,863.04)	(6,841.46)	0.0000	4.5800	(1,219.8034)	0.0000	0.8731	(2.3181)	0.0000	1	(1.4450)	01/06/2025
002382.ZK	12/09/2024	SDB3262867383	(84,100.00)	0.7687	(64,851.86)	(64,647.92)	0.0000	4.5800	(1,219.8034)	0.0000	8.2506	(21.9049)	0.0000	1	(13.6543)	01/06/2025
002382.ZK	12/09/2024	SDB3262867383	(3,600.00)	0.7687	(2,776.06)	(2,767.33)	0.0000	4.5800	(1,219.8034)	0.0000	0.3532	(0.9377)	0.0000	1	(0.5845)	01/06/2025
002382.ZK	12/09/2024	SDB3262867383	(5,000.00)	0.7687	(3,855.64)	(3,843.51)	0.0000	4.5800	(1,219.8034)	0.0000	0.4905	(1.3023)	0.0000	1	(0.8118)	01/06/2025
002382.ZK	12/09/2024	SDB3262867383	(15,800.00)	0.7687	(12,183.82)	(12,145.51)	0.0000	4.5800	(1,219.8034)	0.0000	1.5501	(4.1153)	0.0000	1	(2.5653)	01/06/2025
002382.ZK	12/09/2024	SDB3262867383	(11,500.00)	0.7687	(8,867.97)	(8,840.08)	0.0000	4.5800	(1,219.8034)	0.0000	1.1282	(2.9953)	0.0000	1	(1.8671)	01/06/2025
002382.ZK	12/09/2024	SDB3262867383	(100.00)	0.7687	(77.11)	(76.87)	0.0000	4.5800	(1,219.8034)	0.0000	0.0098	(0.0260)	0.0000	1	(0.0162)	01/06/2025
002382.ZK	12/09/2024	SDB3262867383	(3,300.00)	0.7687	(2,544.72)	(2,536.72)	0.0000	4.5800	(1,219.8034)	0.0000	0.3237	(0.8595)	0.0000	1	(0.5358)	01/06/2025
002382.ZK	12/09/2024	SDB3262867383	(6,000.00)	0.7687	(4,626.77)	(4,612.22)	0.0000	4.5800	(1,219.8034)	0.0000	0.5886	(1.5628)	0.0000	1	(0.9741)	01/06/2025
002382.ZK	12/06/2024	SDB3262867383	(200.00)	0.7891	(154.23)	(157.82)	0.0000	4.5800	(1,185.5232)	0.0000	0.0589	(0.1559)	0.0000	3	(0.0971)	01/06/2025
002382.ZK	12/06/2024	SDB3262867383	(15,700.00)	0.7891	(12,106.71)	(12,388.79)	0.0000	4.5800	(1,185.5232)	0.0000	4.6207	(12.2393)	0.0000	3	(7.6186)	01/06/2025
002382.ZK	12/06/2024	SDB3262867383	(600.00)	0.7891	(462.68)	(473.46)	0.0000	4.5800	(1,185.5232)	0.0000	0.1766	(0.4677)	0.0000	3	(0.2912)	01/06/2025
002382.ZK	12/06/2024	SDB3262867383	(2,100.00)	0.7891	(1,619.37)	(1,657.10)	0.0000	4.5800	(1,185.5232)	0.0000	0.6181	(1.6371)	0.0000	3	(1.0190)	01/06/2025
002382.ZK	12/06/2024	SDB3262867383	(10,200.00)	0.7891	(7,865.51)	(8,048.77)	0.0000	4.5800	(1,185.5232)	0.0000	3.0020	(7.9517)	0.0000	3	(4.9497)	01/06/2025
002382.ZK	12/06/2024	SDB3262867383	(6,800.00)	0.7891	(5,243.67)	(5,365.85)	0.0000	4.5800	(1,185.5232)	0.0000	2.0013	(5.3011)	0.0000	3	(3.2998)	01/06/2025
002382.ZK	12/06/2024	SDB3262867383	(8,900.00)	0.7891	(6,863.04)	(7,022.95)	0.0000	4.5800	(1,185.5232)	0.0000	2.6194	(6.9382)	0.0000	3	(4.3188)	01/06/2025
002382.ZK	12/06/2024	SDB3262867383	(84,100.00)	0.7891	(64,851.86)	(66,362.89)	0.0000	4.5800	(1,185.5232)	0.0000	24.7518	(65.5623)	0.0000	3	(40.8105)	01/06/2025
002382.ZK	12/06/2024	SDB3262867383	(3,600.00)	0.7891	(2,776.06)	(2,840.74)	0.0000	4.5800	(1,185.5232)	0.0000	1.0595	(2.8065)	0.0000	3	(1.7469)	01/06/2025
002382.ZK	12/06/2024	SDB3262867383	(5,000.00)	0.7891	(3,855.64)	(3,945.47)	0.0000	4.5800	(1,185.5232)	0.0000	1.4716	(3.8979)	0.0000	3	(2.4263)	01/06/2025
002382.ZK	12/06/2024	SDB3262867383	(15,800.00)	0.7891	(12,183.82)	(12,467.70)	0.0000	4.5800	(1,185.5232)	0.0000	4.6502	(12.3173)	0.0000	3	(7.6671)	01/06/2025
002382.ZK	12/06/2024	SDB3262867383	(11,500.00)	0.7891	(8,867.97)	(9,074.59)	0.0000	4.5800	(1,185.5232)	0.0000	3.3846	(8.9651)	0.0000	3	(5.5805)	01/06/2025
002382.ZK	12/06/2024	SDB3262867383	(100.00)	0.7891	(77.11)	(78.91)	0.0000	4.5800	(1,185.5232)	0.0000	0.0294	(0.0780)	0.0000	3	(0.0485)	01/06/2025
002382.ZK	12/06/2024	SDB3262867383	(3,300.00)	0.7891	(2,544.72)	(2,604.01)	0.0000	4.5800	(1,185.5232)	0.0000	0.9712	(2.5726)	0.0000	3	(1.6014)	01/06/2025
002382.ZK	12/06/2024	SDB3262867383	(6,000.00)	0.7891	(4,626.77)	(4,734.57)	0.0000	4.5800	(1,185.5232)	0.0000	1.7659	(4.6775)	0.0000	3	(2.9116)	01/06/2025
002382.ZK	12/05/2024	SDB3262867383	(200.00)	0.7836	(154.23)	(156.73)	0.0000	4.5800	(1,185.5232)	0.0000	0.0196	(0.0516)	0.0000	1	(0.0320)	01/06/2025
002382.ZK	12/05/2024	SDB3262867383	(15,700.00)	0.7836	(12,106.71)	(12,303.09)	0.0000	4.5800	(1,185.5232)	0.0000	1.5402	(4.0516)	0.0000	1	(2.5113)	01/06/2025
002382.ZK	12/05/2024	SDB3262867383	(600.00)	0.7836	(462.68)	(470.18)	0.0000	4.5800	(1,185.5232)	0.0000	0.0589	(0.1548)	0.0000	1	(0.0960)	01/06/2025
002382.ZK	12/05/2024	SDB3262867383	(2,100.00)	0.7836	(1,619.37)	(1,645.64)	0.0000	4.5800	(1,185.5232)	0.0000	0.2060	(0.5419)	0.0000	1	(0.3359)	01/06/2025
002382.ZK	12/05/2024	SDB3262867383	(10,200.00)	0.7836	(7,865.51)	(7,993.09)	0.0000	4.5800	(1,185.5232)	0.0000	1.0007	(2.6322)	0.0000	1	(1.6316)	01/06/2025
002382.ZK	12/05/2024	SDB3262867383	(6,800.00)	0.7836	(5,243.67)	(5,328.72)	0.0000	4.5800	(1,185.5232)	0.0000	0.6671	(1.7548)	0.0000	1	(1.0877)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
BLUE SAIL MEDICAL CO. LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002382.ZK	12/05/2024	SDB3262867383	(8,900.00)	0.7836	(6,863.04)	(6,974.36)	0.0000	4.5800	(1,185.5232)	0.0000	0.8731	(2.2967)	0.0000	1	(1.4236)	01/06/2025
002382.ZK	12/05/2024	SDB3262867383	(84,100.00)	0.7836	(64,851.86)	(65,903.79)	0.0000	4.5800	(1,185.5232)	0.0000	8.2506	(21.7029)	0.0000	1	(13.4523)	01/06/2025
002382.ZK	12/05/2024	SDB3262867383	(3,600.00)	0.7836	(2,776.06)	(2,821.09)	0.0000	4.5800	(1,185.5232)	0.0000	0.3532	(0.9290)	0.0000	1	(0.5758)	01/06/2025
002382.ZK	12/05/2024	SDB3262867383	(5,000.00)	0.7836	(3,855.64)	(3,918.18)	0.0000	4.5800	(1,185.5232)	0.0000	0.4905	(1.2903)	0.0000	1	(0.7998)	01/06/2025
002382.ZK	12/05/2024	SDB3262867383	(15,800.00)	0.7836	(12,183.82)	(12,381.45)	0.0000	4.5800	(1,185.5232)	0.0000	1.5501	(4.0774)	0.0000	1	(2.5273)	01/06/2025
002382.ZK	12/05/2024	SDB3262867383	(11,500.00)	0.7836	(8,867.97)	(9,011.81)	0.0000	4.5800	(1,185.5232)	0.0000	1.1282	(2.9677)	0.0000	1	(1.8395)	01/06/2025
002382.ZK	12/05/2024	SDB3262867383	(100.00)	0.7836	(77.11)	(78.36)	0.0000	4.5800	(1,185.5232)	0.0000	0.0098	(0.0258)	0.0000	1	(0.0160)	01/06/2025
002382.ZK	12/05/2024	SDB3262867383	(3,300.00)	0.7836	(2,544.72)	(2,586.00)	0.0000	4.5800	(1,185.5232)	0.0000	0.3237	(0.8516)	0.0000	1	(0.5279)	01/06/2025
002382.ZK	12/05/2024	SDB3262867383	(6,000.00)	0.7836	(4,626.77)	(4,701.82)	0.0000	4.5800	(1,185.5232)	0.0000	0.5886	(1.5484)	0.0000	1	(0.9597)	01/06/2025
002382.ZK	12/04/2024	SDB3262867383	(200.00)	0.7711	(154.23)	(154.23)	0.0000	4.5800	(1,185.5232)	0.0000	0.0196	(0.0508)	0.0000	1	(0.0312)	01/06/2025
002382.ZK	12/04/2024	SDB3262867383	(15,700.00)	0.7711	(12,106.71)	(12,106.71)	0.0000	4.5800	(1,185.5232)	0.0000	1.5402	(3.9869)	0.0000	1	(2.4466)	01/06/2025
002382.ZK	12/04/2024	SDB3262867383	(600.00)	0.7711	(462.68)	(462.68)	0.0000	4.5800	(1,185.5232)	0.0000	0.0589	(0.1524)	0.0000	1	(0.0935)	01/06/2025
002382.ZK	12/04/2024	SDB3262867383	(2,100.00)	0.7711	(1,619.37)	(1,619.37)	0.0000	4.5800	(1,185.5232)	0.0000	0.2060	(0.5333)	0.0000	1	(0.3273)	01/06/2025
002382.ZK	12/04/2024	SDB3262867383	(10,200.00)	0.7711	(7,865.51)	(7,865.51)	0.0000	4.5800	(1,185.5232)	0.0000	1.0007	(2.5902)	0.0000	1	(1.5895)	01/06/2025
002382.ZK	12/04/2024	SDB3262867383	(6,800.00)	0.7711	(5,243.67)	(5,243.67)	0.0000	4.5800	(1,185.5232)	0.0000	0.6671	(1.7268)	0.0000	1	(1.0597)	01/06/2025
002382.ZK	12/04/2024	SDB3262867383	(8,900.00)	0.7711	(6,863.04)	(6,863.04)	0.0000	4.5800	(1,185.5232)	0.0000	0.8731	(2.2601)	0.0000	1	(1.3870)	01/06/2025
002382.ZK	12/04/2024	SDB3262867383	(84,100.00)	0.7711	(64,851.86)	(64,851.86)	0.0000	4.5800	(1,185.5232)	0.0000	8.2506	(21.3565)	0.0000	1	(13.1059)	01/06/2025
002382.ZK	12/04/2024	SDB3262867383	(3,600.00)	0.7711	(2,776.06)	(2,776.06)	0.0000	4.5800	(1,185.5232)	0.0000	0.3532	(0.9142)	0.0000	1	(0.5610)	01/06/2025
002382.ZK	12/04/2024	SDB3262867383	(5,000.00)	0.7711	(3,855.64)	(3,855.64)	0.0000	4.5800	(1,185.5232)	0.0000	0.4905	(1.2697)	0.0000	1	(0.7792)	01/06/2025
002382.ZK	12/04/2024	SDB3262867383	(15,800.00)	0.7711	(12,183.82)	(12,183.82)	0.0000	4.5800	(1,185.5232)	0.0000	1.5501	(4.0123)	0.0000	1	(2.4622)	01/06/2025
002382.ZK	12/04/2024	SDB3262867383	(11,500.00)	0.7711	(8,867.97)	(8,867.97)	0.0000	4.5800	(1,185.5232)	0.0000	1.1282	(2.9203)	0.0000	1	(1.7921)	01/06/2025
002382.ZK	12/04/2024	SDB3262867383	(100.00)	0.7711	(77.11)	(77.11)	0.0000	4.5800	(1,185.5232)	0.0000	0.0098	(0.0254)	0.0000	1	(0.0156)	01/06/2025
002382.ZK	12/04/2024	SDB3262867383	(3,300.00)	0.7711	(2,544.72)	(2,544.72)	0.0000	4.5800	(1,185.5232)	0.0000	0.3237	(0.8380)	0.0000	1	(0.5143)	01/06/2025
002382.ZK	12/04/2024	SDB3262867383	(6,000.00)	0.7711	(4,626.77)	(4,626.77)	0.0000	4.5800	(1,185.5232)	0.0000	0.5886	(1.5237)	0.0000	1	(0.9350)	01/06/2025
TOTAL BLUE SAIL MEDICAL CO. LTD. CMN CLASS A SERIES NORTHBOUND												600.1059	(1,647.2282)	0.0000	(1,047.1224)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
BRIGHTGENE BIO-MEDICAL TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND																
688166.SH	01/03/2025	SDB3260121473	(27.00)	4.2397	(119.25)	(114.47)	0.0000	4.3300	(1,300.0000)	0.0000	0.0430	(0.1240)	0.0000	3	(0.0810)	01/06/2025
688166.SH	01/02/2025	SDB3260121473	(27.00)	4.3404	(119.25)	(117.19)	0.0000	4.3300	(1,300.0000)	0.0000	0.0143	(0.0423)	0.0000	1	(0.0280)	01/06/2025
688166.SH	12/31/2024	SDB3260121473	(27.00)	4.1265	(119.25)	(111.41)	0.0000	4.3300	(1,300.0000)	0.0000	0.0287	(0.0805)	0.0000	2	(0.0518)	01/06/2025
688166.SH	12/30/2024	SDB3260121473	(27.00)	4.1449	(119.25)	(111.91)	0.0000	4.3300	(1,300.0000)	0.0000	0.0143	(0.0404)	0.0000	1	(0.0261)	01/06/2025
688166.SH	12/27/2024	SDB3260121473	(27.00)	4.2953	(119.25)	(115.97)	0.0000	4.3300	(1,300.0000)	0.0000	0.0430	(0.1256)	0.0000	3	(0.0826)	01/06/2025
688166.SH	12/26/2024	SDB3260121473	(27.00)	4.3793	(119.25)	(118.24)	0.0000	4.3300	(1,300.0000)	0.0000	0.0143	(0.0427)	0.0000	1	(0.0284)	01/06/2025
688166.SH	12/24/2024	SDB3260121473	(27.00)	4.3793	(119.25)	(118.24)	0.0000	4.3300	(1,300.0000)	0.0000	0.0287	(0.0854)	0.0000	2	(0.0567)	01/06/2025
688166.SH	12/23/2024	SDB3260121473	(27.00)	4.3907	(119.25)	(118.55)	0.0000	4.3300	(1,300.0000)	0.0000	0.0143	(0.0428)	0.0000	1	(0.0285)	01/06/2025
688166.SH	12/20/2024	SDB3260121473	(27.00)	4.5571	(119.25)	(123.04)	0.0000	4.3300	(1,300.0000)	0.0000	0.0430	(0.1333)	0.0000	3	(0.0903)	01/06/2025
688166.SH	12/19/2024	SDB3260121473	(27.00)	4.6107	(119.25)	(124.49)	0.0000	4.5800	(1,300.0000)	0.0000	0.0152	(0.0450)	0.0000	1	(0.0298)	01/06/2025
688166.SH	12/18/2024	SDB3260121473	(27.00)	4.5550	(119.25)	(122.99)	0.0000	4.5800	(1,300.0000)	0.0000	0.0152	(0.0444)	0.0000	1	(0.0292)	01/06/2025
688166.SH	12/17/2024	SDB3260121473	(27.00)	4.6517	(119.25)	(125.60)	0.0000	4.5800	(1,300.0000)	0.0000	0.0152	(0.0454)	0.0000	1	(0.0302)	01/06/2025
688166.SH	12/16/2024	SDB3260121473	(27.00)	4.3216	(119.25)	(116.68)	0.0000	4.5800	(1,300.0000)	0.0000	0.0152	(0.0421)	0.0000	1	(0.0270)	01/06/2025
688166.SH	12/13/2024	SDB3260121473	(27.00)	4.4590	(119.25)	(120.39)	0.0000	4.5800	(1,300.0000)	0.0000	0.0455	(0.1304)	0.0000	3	(0.0849)	01/06/2025
688166.SH	12/12/2024	SDB3260121473	(27.00)	4.3886	(119.25)	(118.49)	0.0000	4.5800	(1,300.0000)	0.0000	0.0152	(0.0428)	0.0000	1	(0.0276)	01/06/2025
688166.SH	12/11/2024	SDB3260121473	(27.00)	4.5145	(119.25)	(121.89)	0.0000	4.5800	(1,300.0000)	0.0000	0.0152	(0.0440)	0.0000	1	(0.0288)	01/06/2025
688166.SH	12/10/2024	SDB3260121473	(27.00)	4.4794	(119.25)	(120.94)	0.0000	4.5800	(1,300.0000)	0.0000	0.0152	(0.0437)	0.0000	1	(0.0285)	01/06/2025
688166.SH	12/09/2024	SDB3260121473	(27.00)	4.5463	(119.25)	(122.75)	0.0000	4.5800	(1,300.0000)	0.0000	0.0152	(0.0443)	0.0000	1	(0.0292)	01/06/2025
688166.SH	12/06/2024	SDB3260121473	(27.00)	4.4880	(119.25)	(121.18)	0.0000	4.5800	(1,300.0000)	0.0000	0.0455	(0.1313)	0.0000	3	(0.0858)	01/06/2025
688166.SH	12/05/2024	SDB3260121473	(1,925.00)	4.4397	(8,502.17)	(8,546.40)	0.0000	4.5800	(1,370.8692)	0.0000	1.0817	(3.2544)	0.0000	1	(2.1728)	01/06/2025
688166.SH	12/05/2024	SDB3260121473	(1,402.00)	4.4397	(6,192.23)	(6,224.44)	0.0000	4.5800	(1,370.8692)	0.0000	0.7878	(2.3702)	0.0000	1	(1.5825)	01/06/2025
688166.SH	12/05/2024	SDB3260121473	(27.00)	4.4397	(119.25)	(119.87)	0.0000	4.5800	(1,370.8692)	0.0000	0.0152	(0.0456)	0.0000	1	(0.0305)	01/06/2025
688166.SH	12/05/2024	SDB3260121473	(371.00)	4.4397	(1,638.60)	(1,647.12)	0.0000	4.5800	(1,370.8692)	0.0000	0.2085	(0.6272)	0.0000	1	(0.4188)	01/06/2025
688166.SH	12/05/2024	SDB3260121473	(802.00)	4.4397	(3,542.20)	(3,560.63)	0.0000	4.5800	(1,370.8692)	0.0000	0.4506	(1.3559)	0.0000	1	(0.9052)	01/06/2025
688166.SH	12/04/2024	SDB3260121473	(1,925.00)	4.4167	(8,502.17)	(8,502.17)	0.0000	4.5800	(1,370.8692)	0.0000	1.0817	(3.2376)	0.0000	1	(2.1559)	01/06/2025
688166.SH	12/04/2024	SDB3260121473	(1,402.00)	4.4167	(6,192.23)	(6,192.23)	0.0000	4.5800	(1,370.8692)	0.0000	0.7878	(2.3580)	0.0000	1	(1.5702)	01/06/2025
688166.SH	12/04/2024	SDB3260121473	(27.00)	4.4167	(119.25)	(119.25)	0.0000	4.5800	(1,370.8692)	0.0000	0.0152	(0.0454)	0.0000	1	(0.0302)	01/06/2025
688166.SH	12/04/2024	SDB3260121473	(371.00)	4.4167	(1,638.60)	(1,638.60)	0.0000	4.5800	(1,370.8692)	0.0000	0.2085	(0.6240)	0.0000	1	(0.4155)	01/06/2025
688166.SH	12/04/2024	SDB3260121473	(802.00)	4.4167	(3,542.20)	(3,542.20)	0.0000	4.5800	(1,370.8692)	0.0000	0.4506	(1.3489)	0.0000	1	(0.8982)	01/06/2025
TOTAL BRIGHTGENE BIO-MEDICAL TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND											5.5437	(16.5977)	0.0000		(11.0540)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
BROADEX TECHNOLOGIES CO LTD CMN CLASS A SERIES NORTHBOUND																
300548.ZK	01/03/2025	SDB3264921772	(500.00)	6.7219	(3,360.96)	(3,360.96)	0.0000	4.3300	(1,500.0000)	0.0000	1.2127	(4.2012)	0.0000	3	(2.9885)	01/06/2025
300548.ZK	01/03/2025	SDB3264921772	(300.00)	6.8370	(2,051.10)	(2,051.10)	0.0000	4.3300	(1,500.0000)	0.0000	0.7401	(2.5639)	0.0000	3	(1.8238)	01/06/2025
300548.ZK	12/20/2024	SDB3264390217	(600.00)	3.8725	(2,323.48)	(2,323.48)	0.0000	4.3300	(1,300.0000)	0.0000	0.8384	(2.5171)	0.0000	3	(1.6787)	01/06/2025
300548.ZK	12/20/2024	SDB3264390217	(200.00)	3.8945	(778.89)	(778.89)	0.0000	4.3300	(1,300.0000)	0.0000	0.2811	(0.8438)	0.0000	3	(0.5628)	01/06/2025
TOTAL BROADEX TECHNOLOGIES CO LTD CMN CLASS A SERIES NORTHBOUND											3.0723	(10.1260)	0.0000		(7.0537)	

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Advisor: ENGINEERS GATE - GQAS
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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
C&S PAPER CO., LTD. CMN CLASS A SERIES NORTHBOUND																
002511.ZK	01/03/2025	SDB3260123088	(600.00)	0.9536	(602.81)	(572.13)	0.0000	4.3300	(1,350.7575)	0.0000	0.2175	(0.6440)	0.0000	3	(0.4265)	01/06/2025
002511.ZK	01/03/2025	SDB3260123088	(100.00)	0.9536	(100.47)	(95.36)	0.0000	4.3300	(1,350.7575)	0.0000	0.0363	(0.1073)	0.0000	3	(0.0711)	01/06/2025
002511.ZK	01/03/2025	SDB3260123088	(9,700.00)	0.9536	(9,745.38)	(9,249.47)	0.0000	4.3300	(1,350.7575)	0.0000	3.5165	(10.4115)	0.0000	3	(6.8950)	01/06/2025
002511.ZK	01/03/2025	SDB3260123088	(1,600.00)	0.9536	(1,607.48)	(1,525.69)	0.0000	4.3300	(1,350.7575)	0.0000	0.5800	(1.7174)	0.0000	3	(1.1373)	01/06/2025
002511.ZK	01/03/2025	SDB3260123088	(300.00)	0.9536	(301.40)	(286.07)	0.0000	4.3300	(1,350.7575)	0.0000	0.1088	(0.3220)	0.0000	3	(0.2132)	01/06/2025
002511.ZK	01/03/2025	SDB3260123088	(100.00)	0.9536	(100.47)	(95.36)	0.0000	4.3300	(1,350.7575)	0.0000	0.0363	(0.1073)	0.0000	3	(0.0711)	01/06/2025
002511.ZK	01/03/2025	SDB3260123088	(31,200.00)	0.9536	(31,345.95)	(29,750.88)	0.0000	4.3300	(1,350.7575)	0.0000	11.3107	(33.4885)	0.0000	3	(22.1779)	01/06/2025
002511.ZK	01/03/2025	SDB3260123088	(200.00)	0.9536	(200.94)	(190.71)	0.0000	4.3300	(1,350.7575)	0.0000	0.0725	(0.2147)	0.0000	3	(0.1422)	01/06/2025
002511.ZK	01/03/2025	SDB3260123088	(800.00)	0.9536	(803.74)	(762.84)	0.0000	4.3300	(1,350.7575)	0.0000	0.2900	(0.8587)	0.0000	3	(0.5687)	01/06/2025
002511.ZK	01/03/2025	SDB3260123088	(9,400.00)	0.9536	(9,443.97)	(8,963.41)	0.0000	4.3300	(1,350.7575)	0.0000	3.4077	(10.0895)	0.0000	3	(6.6818)	01/06/2025
002511.ZK	01/03/2025	SDB3260123088	(18,900.00)	0.9536	(18,988.41)	(18,022.17)	0.0000	4.3300	(1,350.7575)	0.0000	6.8517	(20.2863)	0.0000	3	(13.4347)	01/06/2025
002511.ZK	01/03/2025	SDB3260123088	(6,200.00)	0.9536	(6,229.00)	(5,912.03)	0.0000	4.3300	(1,350.7575)	0.0000	2.2476	(6.6548)	0.0000	3	(4.4071)	01/06/2025
002511.ZK	01/03/2025	SDB3260123088	(100.00)	0.9536	(100.47)	(95.36)	0.0000	4.3300	(1,350.7575)	0.0000	0.0363	(0.1073)	0.0000	3	(0.0711)	01/06/2025
002511.ZK	01/02/2025	SDB3260123088	(600.00)	0.9626	(602.81)	(577.54)	0.0000	4.3300	(1,350.7575)	0.0000	0.0725	(0.2167)	0.0000	1	(0.1442)	01/06/2025
002511.ZK	01/02/2025	SDB3260123088	(100.00)	0.9626	(100.47)	(96.26)	0.0000	4.3300	(1,350.7575)	0.0000	0.0121	(0.0361)	0.0000	1	(0.0240)	01/06/2025
002511.ZK	01/02/2025	SDB3260123088	(9,700.00)	0.9626	(9,745.38)	(9,336.82)	0.0000	4.3300	(1,350.7575)	0.0000	1.1722	(3.5033)	0.0000	1	(2.3311)	01/06/2025
002511.ZK	01/02/2025	SDB3260123088	(1,600.00)	0.9626	(1,607.48)	(1,540.09)	0.0000	4.3300	(1,350.7575)	0.0000	0.1933	(0.5779)	0.0000	1	(0.3845)	01/06/2025
002511.ZK	01/02/2025	SDB3260123088	(300.00)	0.9626	(301.40)	(288.77)	0.0000	4.3300	(1,350.7575)	0.0000	0.0363	(0.1083)	0.0000	1	(0.0721)	01/06/2025
002511.ZK	01/02/2025	SDB3260123088	(100.00)	0.9626	(100.47)	(96.26)	0.0000	4.3300	(1,350.7575)	0.0000	0.0121	(0.0361)	0.0000	1	(0.0240)	01/06/2025
002511.ZK	01/02/2025	SDB3260123088	(31,200.00)	0.9626	(31,345.95)	(30,031.84)	0.0000	4.3300	(1,350.7575)	0.0000	3.7702	(11.2683)	0.0000	1	(7.4980)	01/06/2025
002511.ZK	01/02/2025	SDB3260123088	(200.00)	0.9626	(200.94)	(192.51)	0.0000	4.3300	(1,350.7575)	0.0000	0.0242	(0.0722)	0.0000	1	(0.0481)	01/06/2025
002511.ZK	01/02/2025	SDB3260123088	(800.00)	0.9626	(803.74)	(770.05)	0.0000	4.3300	(1,350.7575)	0.0000	0.0967	(0.2889)	0.0000	1	(0.1923)	01/06/2025
002511.ZK	01/02/2025	SDB3260123088	(9,400.00)	0.9626	(9,443.97)	(9,048.05)	0.0000	4.3300	(1,350.7575)	0.0000	1.1359	(3.3949)	0.0000	1	(2.2590)	01/06/2025
002511.ZK	01/02/2025	SDB3260123088	(18,900.00)	0.9626	(18,988.41)	(18,192.37)	0.0000	4.3300	(1,350.7575)	0.0000	2.2839	(6.8260)	0.0000	1	(4.5421)	01/06/2025
002511.ZK	01/02/2025	SDB3260123088	(6,200.00)	0.9626	(6,229.00)	(5,967.87)	0.0000	4.3300	(1,350.7575)	0.0000	0.7492	(2.2392)	0.0000	1	(1.4900)	01/06/2025
002511.ZK	01/02/2025	SDB3260123088	(100.00)	0.9626	(100.47)	(96.26)	0.0000	4.3300	(1,350.7575)	0.0000	0.0121	(0.0361)	0.0000	1	(0.0240)	01/06/2025
002511.ZK	12/31/2024	SDB3260123088	(600.00)	0.9693	(602.81)	(581.60)	0.0000	4.3300	(1,350.7575)	0.0000	0.1450	(0.4364)	0.0000	2	(0.2914)	01/06/2025
002511.ZK	12/31/2024	SDB3260123088	(100.00)	0.9693	(100.47)	(96.93)	0.0000	4.3300	(1,350.7575)	0.0000	0.0242	(0.0727)	0.0000	2	(0.0486)	01/06/2025
002511.ZK	12/31/2024	SDB3260123088	(9,700.00)	0.9693	(9,745.38)	(9,402.45)	0.0000	4.3300	(1,350.7575)	0.0000	2.3443	(7.0558)	0.0000	2	(4.7115)	01/06/2025
002511.ZK	12/31/2024	SDB3260123088	(1,600.00)	0.9693	(1,607.48)	(1,550.92)	0.0000	4.3300	(1,350.7575)	0.0000	0.3867	(1.1638)	0.0000	2	(0.7772)	01/06/2025
002511.ZK	12/31/2024	SDB3260123088	(300.00)	0.9693	(301.40)	(290.80)	0.0000	4.3300	(1,350.7575)	0.0000	0.0725	(0.2182)	0.0000	2	(0.1457)	01/06/2025
002511.ZK	12/31/2024	SDB3260123088	(100.00)	0.9693	(100.47)	(96.93)	0.0000	4.3300	(1,350.7575)	0.0000	0.0242	(0.0727)	0.0000	2	(0.0486)	01/06/2025
002511.ZK	12/31/2024	SDB3260123088	(31,200.00)	0.9693	(31,345.95)	(30,242.94)	0.0000	4.3300	(1,350.7575)	0.0000	7.5404	(22.6949)	0.0000	2	(15.1545)	01/06/2025
002511.ZK	12/31/2024	SDB3260123088	(200.00)	0.9693	(200.94)	(193.87)	0.0000	4.3300	(1,350.7575)	0.0000	0.0483	(0.1455)	0.0000	2	(0.0971)	01/06/2025
002511.ZK	12/31/2024	SDB3260123088	(800.00)	0.9693	(803.74)	(775.46)	0.0000	4.3300	(1,350.7575)	0.0000	0.1933	(0.5819)	0.0000	2	(0.3886)	01/06/2025
002511.ZK	12/31/2024	SDB3260123088	(9,400.00)	0.9693	(9,443.97)	(9,111.66)	0.0000	4.3300	(1,350.7575)	0.0000	2.2718	(6.8376)	0.0000	2	(4.5658)	01/06/2025
002511.ZK	12/31/2024	SDB3260123088	(18,900.00)	0.9693	(18,988.41)	(18,320.24)	0.0000	4.3300	(1,350.7575)	0.0000	4.5678	(13.7479)	0.0000	2	(9.1801)	01/06/2025
002511.ZK	12/31/2024	SDB3260123088	(6,200.00)	0.9693	(6,229.00)	(6,009.81)	0.0000	4.3300	(1,350.7575)	0.0000	1.4984	(4.5099)	0.0000	2	(3.0115)	01/06/2025
002511.ZK	12/31/2024	SDB3260123088	(100.00)	0.9693	(100.47)	(96.93)	0.0000	4.3300	(1,350.7575)	0.0000	0.0242	(0.0727)	0.0000	2	(0.0486)	01/06/2025
002511.ZK	12/30/2024	SDB3260123088	(600.00)	0.9527	(602.81)	(571.64)	0.0000	4.3300	(1,370.0299)	0.0000	0.0725	(0.2175)	0.0000	1	(0.1450)	01/06/2025
002511.ZK	12/30/2024	SDB3260123088	(100.00)	0.9527	(100.47)	(95.27)	0.0000	4.3300	(1,370.0299)	0.0000	0.0121	(0.0363)	0.0000	1	(0.0242)	01/06/2025
002511.ZK	12/30/2024	SDB3260123088	(9,700.00)	0.9527	(9,745.38)	(9,241.44)	0.0000	4.3300	(1,370.0299)	0.0000	1.1722	(3.5170)	0.0000	1	(2.3448)	01/06/2025
002511.ZK	12/30/2024	SDB3260123088	(1,600.00)	0.9527	(1,607.48)	(1,524.36)	0.0000	4.3300	(1,370.0299)	0.0000	0.1933	(0.5801)	0.0000	1	(0.3868)	01/06/2025
002511.ZK	12/30/2024	SDB3260123088	(300.00)	0.9527	(301.40)	(285.82)	0.0000	4.3300	(1,370.0299)	0.0000	0.0363	(0.1088)	0.0000	1	(0.0725)	01/06/2025
002511.ZK	12/30/2024	SDB3260123088	(100.00)	0.9527	(100.47)	(95.27)	0.0000	4.3300	(1,370.0299)	0.0000	0.0121	(0.0363)	0.0000	1	(0.0242)	01/06/2025
002511.ZK	12/30/2024	SDB3260123088	(31,200.00)	0.9527	(31,345.95)	(29,725.05)	0.0000	4.3300	(1,370.0299)	0.0000	3.7702	(11.3123)	0.0000	1	(7.5421)	01/06/2025
002511.ZK	12/30/2024	SDB3260123088	(4,300.00)	0.9527	(4,320.12)	(4,096.72)	0.0000	4.3300	(1,370.0299)	0.0000	0.5196	(1.5591)	0.0000	1	(1.0395)	01/06/2025
002511.ZK	12/30/2024	SDB3260123088	(200.00)	0.9527	(200.94)	(190.55)	0.0000	4.3300	(1,370.0299)	0.0000	0.0242	(0.0725)	0.0000	1	(0.0483)	01/06/2025
002511.ZK	12/30/2024	SDB3260123088	(800.00)	0.9527	(803.74)	(762.18)	0.0000	4.3300	(1,370.0299)	0.0000	0.0967	(0.2901)	0.0000	1	(0.1934)	01/06/2025
002511.ZK	12/30/2024	SDB3260123088	(9,400.00)	0.9527	(9,443.97)	(8,955.62)	0.0000	4.3300	(1,370.0299)	0.0000	1.1359	(3.4082)	0.0000	1	(2.2723)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
C&S PAPER CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002511.ZK	12/30/2024	SDB3260123088	(18,900.00)	0.9527	(18,988.41)	(18,006.52)	0.0000	4.3300	(1,370.0299)	0.0000	2.2839	(6.8526)	0.0000	1	(4.5687)	01/06/2025
002511.ZK	12/30/2024	SDB3260123088	(6,200.00)	0.9527	(6,229.00)	(5,906.90)	0.0000	4.3300	(1,370.0299)	0.0000	0.7492	(2.2480)	0.0000	1	(1.4987)	01/06/2025
002511.ZK	12/30/2024	SDB3260123088	(100.00)	0.9527	(100.47)	(95.27)	0.0000	4.3300	(1,370.0299)	0.0000	0.0121	(0.0363)	0.0000	1	(0.0242)	01/06/2025
002511.ZK	12/27/2024	SDB3260123088	(600.00)	0.9811	(602.81)	(588.67)	0.0000	4.3300	(1,370.0299)	0.0000	0.2175	(0.6721)	0.0000	3	(0.4546)	01/06/2025
002511.ZK	12/27/2024	SDB3260123088	(100.00)	0.9811	(100.47)	(98.11)	0.0000	4.3300	(1,370.0299)	0.0000	0.0363	(0.1120)	0.0000	3	(0.0758)	01/06/2025
002511.ZK	12/27/2024	SDB3260123088	(9,700.00)	0.9811	(9,745.38)	(9,516.83)	0.0000	4.3300	(1,370.0299)	0.0000	3.5165	(10.8653)	0.0000	3	(7.3488)	01/06/2025
002511.ZK	12/27/2024	SDB3260123088	(1,600.00)	0.9811	(1,607.48)	(1,569.79)	0.0000	4.3300	(1,370.0299)	0.0000	0.5800	(1.7922)	0.0000	3	(1.2122)	01/06/2025
002511.ZK	12/27/2024	SDB3260123088	(300.00)	0.9811	(301.40)	(294.34)	0.0000	4.3300	(1,370.0299)	0.0000	0.1088	(0.3360)	0.0000	3	(0.2273)	01/06/2025
002511.ZK	12/27/2024	SDB3260123088	(100.00)	0.9811	(100.47)	(98.11)	0.0000	4.3300	(1,370.0299)	0.0000	0.0363	(0.1120)	0.0000	3	(0.0758)	01/06/2025
002511.ZK	12/27/2024	SDB3260123088	(31,200.00)	0.9811	(31,345.95)	(30,610.85)	0.0000	4.3300	(1,370.0299)	0.0000	11.3107	(34.9482)	0.0000	3	(23.6375)	01/06/2025
002511.ZK	12/27/2024	SDB3260123088	(4,300.00)	0.9811	(4,320.12)	(4,218.80)	0.0000	4.3300	(1,370.0299)	0.0000	1.5588	(4.8166)	0.0000	3	(3.2577)	01/06/2025
002511.ZK	12/27/2024	SDB3260123088	(200.00)	0.9811	(200.94)	(196.22)	0.0000	4.3300	(1,370.0299)	0.0000	0.0725	(0.2240)	0.0000	3	(0.1515)	01/06/2025
002511.ZK	12/27/2024	SDB3260123088	(800.00)	0.9811	(803.74)	(784.89)	0.0000	4.3300	(1,370.0299)	0.0000	0.2900	(0.8961)	0.0000	3	(0.6061)	01/06/2025
002511.ZK	12/27/2024	SDB3260123088	(9,400.00)	0.9811	(9,443.97)	(9,222.50)	0.0000	4.3300	(1,370.0299)	0.0000	3.4077	(10.5293)	0.0000	3	(7.1216)	01/06/2025
002511.ZK	12/27/2024	SDB3260123088	(18,900.00)	0.9811	(18,988.41)	(18,543.11)	0.0000	4.3300	(1,370.0299)	0.0000	6.8517	(21.1705)	0.0000	3	(14.3189)	01/06/2025
002511.ZK	12/27/2024	SDB3260123088	(6,200.00)	0.9811	(6,229.00)	(6,082.93)	0.0000	4.3300	(1,370.0299)	0.0000	2.2476	(6.9448)	0.0000	3	(4.6972)	01/06/2025
002511.ZK	12/27/2024	SDB3260123088	(100.00)	0.9811	(100.47)	(98.11)	0.0000	4.3300	(1,370.0299)	0.0000	0.0363	(0.1120)	0.0000	3	(0.0758)	01/06/2025
002511.ZK	12/26/2024	SDB3260123088	(600.00)	0.9803	(602.81)	(588.19)	0.0000	4.3300	(1,370.0299)	0.0000	0.0725	(0.2238)	0.0000	1	(0.1513)	01/06/2025
002511.ZK	12/26/2024	SDB3260123088	(100.00)	0.9803	(100.47)	(98.03)	0.0000	4.3300	(1,370.0299)	0.0000	0.0121	(0.0373)	0.0000	1	(0.0252)	01/06/2025
002511.ZK	12/26/2024	SDB3260123088	(9,700.00)	0.9803	(9,745.38)	(9,509.03)	0.0000	4.3300	(1,370.0299)	0.0000	1.1722	(3.6188)	0.0000	1	(2.4466)	01/06/2025
002511.ZK	12/26/2024	SDB3260123088	(1,600.00)	0.9803	(1,607.48)	(1,568.50)	0.0000	4.3300	(1,370.0299)	0.0000	0.1933	(0.5969)	0.0000	1	(0.4036)	01/06/2025
002511.ZK	12/26/2024	SDB3260123088	(300.00)	0.9803	(301.40)	(294.09)	0.0000	4.3300	(1,370.0299)	0.0000	0.0363	(0.1119)	0.0000	1	(0.0757)	01/06/2025
002511.ZK	12/26/2024	SDB3260123088	(100.00)	0.9803	(100.47)	(98.03)	0.0000	4.3300	(1,370.0299)	0.0000	0.0121	(0.0373)	0.0000	1	(0.0252)	01/06/2025
002511.ZK	12/26/2024	SDB3260123088	(31,200.00)	0.9803	(31,345.95)	(30,585.73)	0.0000	4.3300	(1,370.0299)	0.0000	3.7702	(11.6398)	0.0000	1	(7.8696)	01/06/2025
002511.ZK	12/26/2024	SDB3260123088	(4,300.00)	0.9803	(4,320.12)	(4,215.34)	0.0000	4.3300	(1,370.0299)	0.0000	0.5196	(1.6042)	0.0000	1	(1.0846)	01/06/2025
002511.ZK	12/26/2024	SDB3260123088	(200.00)	0.9803	(200.94)	(196.06)	0.0000	4.3300	(1,370.0299)	0.0000	0.0242	(0.0746)	0.0000	1	(0.0504)	01/06/2025
002511.ZK	12/26/2024	SDB3260123088	(800.00)	0.9803	(803.74)	(784.25)	0.0000	4.3300	(1,370.0299)	0.0000	0.0967	(0.2985)	0.0000	1	(0.2018)	01/06/2025
002511.ZK	12/26/2024	SDB3260123088	(9,400.00)	0.9803	(9,443.97)	(9,214.93)	0.0000	4.3300	(1,370.0299)	0.0000	1.1359	(3.5069)	0.0000	1	(2.3710)	01/06/2025
002511.ZK	12/26/2024	SDB3260123088	(18,900.00)	0.9803	(18,988.41)	(18,527.90)	0.0000	4.3300	(1,370.0299)	0.0000	2.2839	(7.0510)	0.0000	1	(4.7672)	01/06/2025
002511.ZK	12/26/2024	SDB3260123088	(6,200.00)	0.9803	(6,229.00)	(6,077.93)	0.0000	4.3300	(1,370.0299)	0.0000	0.7492	(2.3130)	0.0000	1	(1.5638)	01/06/2025
002511.ZK	12/26/2024	SDB3260123088	(100.00)	0.9803	(100.47)	(98.03)	0.0000	4.3300	(1,370.0299)	0.0000	0.0121	(0.0373)	0.0000	1	(0.0252)	01/06/2025
002511.ZK	12/24/2024	SDB3260123088	(600.00)	0.9803	(602.81)	(588.19)	0.0000	4.3300	(1,370.0299)	0.0000	0.1450	(0.4477)	0.0000	2	(0.3027)	01/06/2025
002511.ZK	12/24/2024	SDB3260123088	(100.00)	0.9803	(100.47)	(98.03)	0.0000	4.3300	(1,370.0299)	0.0000	0.0242	(0.0746)	0.0000	2	(0.0504)	01/06/2025
002511.ZK	12/24/2024	SDB3260123088	(9,700.00)	0.9803	(9,745.38)	(9,509.03)	0.0000	4.3300	(1,370.0299)	0.0000	2.3443	(7.2376)	0.0000	2	(4.8933)	01/06/2025
002511.ZK	12/24/2024	SDB3260123088	(1,600.00)	0.9803	(1,607.48)	(1,568.50)	0.0000	4.3300	(1,370.0299)	0.0000	0.3867	(1.1938)	0.0000	2	(0.8071)	01/06/2025
002511.ZK	12/24/2024	SDB3260123088	(300.00)	0.9803	(301.40)	(294.09)	0.0000	4.3300	(1,370.0299)	0.0000	0.0725	(0.2238)	0.0000	2	(0.1513)	01/06/2025
002511.ZK	12/24/2024	SDB3260123088	(100.00)	0.9803	(100.47)	(98.03)	0.0000	4.3300	(1,370.0299)	0.0000	0.0242	(0.0746)	0.0000	2	(0.0504)	01/06/2025
002511.ZK	12/24/2024	SDB3260123088	(31,200.00)	0.9803	(31,345.95)	(30,585.73)	0.0000	4.3300	(1,370.0299)	0.0000	7.5404	(23.2797)	0.0000	2	(15.7392)	01/06/2025
002511.ZK	12/24/2024	SDB3260123088	(4,300.00)	0.9803	(4,320.12)	(4,215.34)	0.0000	4.3300	(1,370.0299)	0.0000	1.0392	(3.2084)	0.0000	2	(2.1692)	01/06/2025
002511.ZK	12/24/2024	SDB3260123088	(200.00)	0.9803	(200.94)	(196.06)	0.0000	4.3300	(1,370.0299)	0.0000	0.0483	(0.1492)	0.0000	2	(0.1009)	01/06/2025
002511.ZK	12/24/2024	SDB3260123088	(800.00)	0.9803	(803.74)	(784.25)	0.0000	4.3300	(1,370.0299)	0.0000	0.1933	(0.5969)	0.0000	2	(0.4036)	01/06/2025
002511.ZK	12/24/2024	SDB3260123088	(9,400.00)	0.9803	(9,443.97)	(9,214.93)	0.0000	4.3300	(1,370.0299)	0.0000	2.2718	(7.0137)	0.0000	2	(4.7419)	01/06/2025
002511.ZK	12/24/2024	SDB3260123088	(18,900.00)	0.9803	(18,988.41)	(18,527.90)	0.0000	4.3300	(1,370.0299)	0.0000	4.5678	(14.1021)	0.0000	2	(9.5343)	01/06/2025
002511.ZK	12/24/2024	SDB3260123088	(6,200.00)	0.9803	(6,229.00)	(6,077.93)	0.0000	4.3300	(1,370.0299)	0.0000	1.4984	(4.6261)	0.0000	2	(3.1277)	01/06/2025
002511.ZK	12/24/2024	SDB3260123088	(100.00)	0.9803	(100.47)	(98.03)	0.0000	4.3300	(1,370.0299)	0.0000	0.0242	(0.0746)	0.0000	2	(0.0504)	01/06/2025
002511.ZK	12/23/2024	SDB3260123088	(600.00)	0.9917	(602.81)	(595.03)	0.0000	4.3300	(1,370.0299)	0.0000	0.0725	(0.2264)	0.0000	1	(0.1539)	01/06/2025
002511.ZK	12/23/2024	SDB3260123088	(100.00)	0.9917	(100.47)	(99.17)	0.0000	4.3300	(1,370.0299)	0.0000	0.0121	(0.0377)	0.0000	1	(0.0257)	01/06/2025
002511.ZK	12/23/2024	SDB3260123088	(9,700.00)	0.9917	(9,745.38)	(9,619.64)	0.0000	4.3300	(1,370.0299)	0.0000	1.1722	(3.6609)	0.0000	1	(2.4887)	01/06/2025
002511.ZK	12/23/2024	SDB3260123088	(1,600.00)	0.9917	(1,607.48)	(1,586.74)	0.0000	4.3300	(1,370.0299)	0.0000	0.1933	(0.6039)	0.0000	1	(0.4105)	01/06/2025
002511.ZK	12/23/2024	SDB3260123088	(300.00)	0.9917	(301.40)	(297.51)	0.0000	4.3300	(1,370.0299)	0.0000	0.0363	(0.1132)	0.0000	1	(0.0770)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
C&S PAPER CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002511.ZK	12/23/2024	SDB3260123088	(100.00)	0.9917	(100.47)	(99.17)	0.0000	4.3300	(1,370.0299)	0.0000	0.0121	(0.0377)	0.0000	1	(0.0257)	01/06/2025
002511.ZK	12/23/2024	SDB3260123088	(31,200.00)	0.9917	(31,345.95)	(30,941.51)	0.0000	4.3300	(1,370.0299)	0.0000	3.7702	(11.7752)	0.0000	1	(8.0050)	01/06/2025
002511.ZK	12/23/2024	SDB3260123088	(4,300.00)	0.9917	(4,320.12)	(4,264.37)	0.0000	4.3300	(1,370.0299)	0.0000	0.5196	(1.6229)	0.0000	1	(1.1033)	01/06/2025
002511.ZK	12/23/2024	SDB3260123088	(200.00)	0.9917	(200.94)	(198.34)	0.0000	4.3300	(1,370.0299)	0.0000	0.0242	(0.0755)	0.0000	1	(0.0513)	01/06/2025
002511.ZK	12/23/2024	SDB3260123088	(800.00)	0.9917	(803.74)	(793.37)	0.0000	4.3300	(1,370.0299)	0.0000	0.0967	(0.3019)	0.0000	1	(0.2053)	01/06/2025
002511.ZK	12/23/2024	SDB3260123088	(9,400.00)	0.9917	(9,443.97)	(9,322.12)	0.0000	4.3300	(1,370.0299)	0.0000	1.1359	(3.5477)	0.0000	1	(2.4118)	01/06/2025
002511.ZK	12/23/2024	SDB3260123088	(18,900.00)	0.9917	(18,988.41)	(18,743.41)	0.0000	4.3300	(1,370.0299)	0.0000	2.2839	(7.1331)	0.0000	1	(4.8492)	01/06/2025
002511.ZK	12/23/2024	SDB3260123088	(6,200.00)	0.9917	(6,229.00)	(6,148.63)	0.0000	4.3300	(1,370.0299)	0.0000	0.7492	(2.3399)	0.0000	1	(1.5907)	01/06/2025
002511.ZK	12/23/2024	SDB3260123088	(100.00)	0.9917	(100.47)	(99.17)	0.0000	4.3300	(1,370.0299)	0.0000	0.0121	(0.0377)	0.0000	1	(0.0257)	01/06/2025
002511.ZK	12/20/2024	SDB3260123088	(600.00)	0.9970	(602.81)	(598.20)	0.0000	4.3300	(1,370.0299)	0.0000	0.2175	(0.6830)	0.0000	3	(0.4654)	01/06/2025
002511.ZK	12/20/2024	SDB3260123088	(100.00)	0.9970	(100.47)	(99.70)	0.0000	4.3300	(1,370.0299)	0.0000	0.0363	(0.1138)	0.0000	3	(0.0776)	01/06/2025
002511.ZK	12/20/2024	SDB3260123088	(9,700.00)	0.9970	(9,745.38)	(9,670.94)	0.0000	4.3300	(1,370.0299)	0.0000	3.5165	(11.0412)	0.0000	3	(7.5248)	01/06/2025
002511.ZK	12/20/2024	SDB3260123088	(1,600.00)	0.9970	(1,607.48)	(1,595.21)	0.0000	4.3300	(1,370.0299)	0.0000	0.5800	(1.8212)	0.0000	3	(1.2412)	01/06/2025
002511.ZK	12/20/2024	SDB3260123088	(300.00)	0.9970	(301.40)	(299.10)	0.0000	4.3300	(1,370.0299)	0.0000	0.1088	(0.3415)	0.0000	3	(0.2327)	01/06/2025
002511.ZK	12/20/2024	SDB3260123088	(100.00)	0.9970	(100.47)	(99.70)	0.0000	4.3300	(1,370.0299)	0.0000	0.0363	(0.1138)	0.0000	3	(0.0776)	01/06/2025
002511.ZK	12/20/2024	SDB3260123088	(31,200.00)	0.9970	(31,345.95)	(31,106.52)	0.0000	4.3300	(1,370.0299)	0.0000	11.3107	(35.5141)	0.0000	3	(24.2034)	01/06/2025
002511.ZK	12/20/2024	SDB3260123088	(4,300.00)	0.9970	(4,320.12)	(4,287.12)	0.0000	4.3300	(1,370.0299)	0.0000	1.5588	(4.8946)	0.0000	3	(3.3357)	01/06/2025
002511.ZK	12/20/2024	SDB3260123088	(200.00)	0.9970	(200.94)	(199.40)	0.0000	4.3300	(1,370.0299)	0.0000	0.0725	(0.2277)	0.0000	3	(0.1551)	01/06/2025
002511.ZK	12/20/2024	SDB3260123088	(800.00)	0.9970	(803.74)	(797.60)	0.0000	4.3300	(1,370.0299)	0.0000	0.2900	(0.9106)	0.0000	3	(0.6206)	01/06/2025
002511.ZK	12/20/2024	SDB3260123088	(9,400.00)	0.9970	(9,443.97)	(9,371.84)	0.0000	4.3300	(1,370.0299)	0.0000	3.4077	(10.6997)	0.0000	3	(7.2920)	01/06/2025
002511.ZK	12/20/2024	SDB3260123088	(18,900.00)	0.9970	(18,988.41)	(18,843.38)	0.0000	4.3300	(1,370.0299)	0.0000	6.8517	(21.5133)	0.0000	3	(14.6617)	01/06/2025
002511.ZK	12/20/2024	SDB3260123088	(6,200.00)	0.9970	(6,229.00)	(6,181.42)	0.0000	4.3300	(1,370.0299)	0.0000	2.2476	(7.0573)	0.0000	3	(4.8096)	01/06/2025
002511.ZK	12/20/2024	SDB3260123088	(100.00)	0.9970	(100.47)	(99.70)	0.0000	4.3300	(1,370.0299)	0.0000	0.0363	(0.1138)	0.0000	3	(0.0776)	01/06/2025
002511.ZK	12/19/2024	SDB3260123088	(600.00)	1.0223	(602.81)	(613.39)	0.0000	4.5800	(1,370.0299)	0.0000	0.0767	(0.2334)	0.0000	1	(0.1567)	01/06/2025
002511.ZK	12/19/2024	SDB3260123088	(100.00)	1.0223	(100.47)	(102.23)	0.0000	4.5800	(1,370.0299)	0.0000	0.0128	(0.0389)	0.0000	1	(0.0261)	01/06/2025
002511.ZK	12/19/2024	SDB3260123088	(9,700.00)	1.0223	(9,745.38)	(9,616.49)	0.0000	4.5800	(1,370.0299)	0.0000	1.2398	(3.7739)	0.0000	1	(2.5340)	01/06/2025
002511.ZK	12/19/2024	SDB3260123088	(1,600.00)	1.0223	(1,607.48)	(1,635.71)	0.0000	4.5800	(1,370.0299)	0.0000	0.2045	(0.6225)	0.0000	1	(0.4180)	01/06/2025
002511.ZK	12/19/2024	SDB3260123088	(300.00)	1.0223	(301.40)	(306.70)	0.0000	4.5800	(1,370.0299)	0.0000	0.0383	(0.1167)	0.0000	1	(0.0784)	01/06/2025
002511.ZK	12/19/2024	SDB3260123088	(100.00)	1.0223	(100.47)	(102.23)	0.0000	4.5800	(1,370.0299)	0.0000	0.0128	(0.0389)	0.0000	1	(0.0261)	01/06/2025
002511.ZK	12/19/2024	SDB3260123088	(31,200.00)	1.0223	(31,345.95)	(31,896.35)	0.0000	4.5800	(1,370.0299)	0.0000	3.9879	(12.1386)	0.0000	1	(8.1507)	01/06/2025
002511.ZK	12/19/2024	SDB3260123088	(4,300.00)	1.0223	(4,320.12)	(4,395.97)	0.0000	4.5800	(1,370.0299)	0.0000	0.5496	(1.6729)	0.0000	1	(1.1233)	01/06/2025
002511.ZK	12/19/2024	SDB3260123088	(200.00)	1.0223	(200.94)	(204.46)	0.0000	4.5800	(1,370.0299)	0.0000	0.0256	(0.0778)	0.0000	1	(0.0522)	01/06/2025
002511.ZK	12/19/2024	SDB3260123088	(800.00)	1.0223	(803.74)	(817.86)	0.0000	4.5800	(1,370.0299)	0.0000	0.1023	(0.3112)	0.0000	1	(0.2090)	01/06/2025
002511.ZK	12/19/2024	SDB3260123088	(9,400.00)	1.0223	(9,443.97)	(9,609.80)	0.0000	4.5800	(1,370.0299)	0.0000	1.2015	(3.6571)	0.0000	1	(2.4557)	01/06/2025
002511.ZK	12/19/2024	SDB3260123088	(18,900.00)	1.0223	(18,988.41)	(19,321.83)	0.0000	4.5800	(1,370.0299)	0.0000	2.4157	(7.3532)	0.0000	1	(4.9374)	01/06/2025
002511.ZK	12/19/2024	SDB3260123088	(6,200.00)	1.0223	(6,229.00)	(6,338.38)	0.0000	4.5800	(1,370.0299)	0.0000	0.7925	(2.4122)	0.0000	1	(1.6197)	01/06/2025
002511.ZK	12/19/2024	SDB3260123088	(100.00)	1.0223	(100.47)	(102.23)	0.0000	4.5800	(1,370.0299)	0.0000	0.0128	(0.0389)	0.0000	1	(0.0261)	01/06/2025
002511.ZK	12/18/2024	SDB3260123088	(600.00)	1.0317	(602.81)	(619.04)	0.0000	4.5800	(1,370.0299)	0.0000	0.0767	(0.2356)	0.0000	1	(0.1589)	01/06/2025
002511.ZK	12/18/2024	SDB3260123088	(100.00)	1.0317	(100.47)	(103.17)	0.0000	4.5800	(1,370.0299)	0.0000	0.0128	(0.0393)	0.0000	1	(0.0265)	01/06/2025
002511.ZK	12/18/2024	SDB3260123088	(9,700.00)	1.0317	(9,745.38)	(10,007.89)	0.0000	4.5800	(1,370.0299)	0.0000	1.2398	(3.8086)	0.0000	1	(2.5688)	01/06/2025
002511.ZK	12/18/2024	SDB3260123088	(1,600.00)	1.0317	(1,607.48)	(1,650.79)	0.0000	4.5800	(1,370.0299)	0.0000	0.2045	(0.6282)	0.0000	1	(0.4237)	01/06/2025
002511.ZK	12/18/2024	SDB3260123088	(300.00)	1.0317	(301.40)	(309.52)	0.0000	4.5800	(1,370.0299)	0.0000	0.0383	(0.1178)	0.0000	1	(0.0794)	01/06/2025
002511.ZK	12/18/2024	SDB3260123088	(100.00)	1.0317	(100.47)	(103.17)	0.0000	4.5800	(1,370.0299)	0.0000	0.0128	(0.0393)	0.0000	1	(0.0265)	01/06/2025
002511.ZK	12/18/2024	SDB3260123088	(31,200.00)	1.0317	(31,345.95)	(32,190.32)	0.0000	4.5800	(1,370.0299)	0.0000	3.9879	(12.2505)	0.0000	1	(8.2626)	01/06/2025
002511.ZK	12/18/2024	SDB3260123088	(4,300.00)	1.0317	(4,320.12)	(4,436.49)	0.0000	4.5800	(1,370.0299)	0.0000	0.5496	(1.6884)	0.0000	1	(1.1388)	01/06/2025
002511.ZK	12/18/2024	SDB3260123088	(200.00)	1.0317	(200.94)	(206.35)	0.0000	4.5800	(1,370.0299)	0.0000	0.0256	(0.0785)	0.0000	1	(0.0530)	01/06/2025
002511.ZK	12/18/2024	SDB3260123088	(800.00)	1.0317	(803.74)	(825.39)	0.0000	4.5800	(1,370.0299)	0.0000	0.1023	(0.3141)	0.0000	1	(0.2119)	01/06/2025
002511.ZK	12/18/2024	SDB3260123088	(9,400.00)	1.0317	(9,443.97)	(9,698.37)	0.0000	4.5800	(1,370.0299)	0.0000	1.2015	(3.6908)	0.0000	1	(2.4894)	01/06/2025
002511.ZK	12/18/2024	SDB3260123088	(18,900.00)	1.0317	(18,988.41)	(19,499.90)	0.0000	4.5800	(1,370.0299)	0.0000	2.4157	(7.4210)	0.0000	1	(5.0052)	01/06/2025
002511.ZK	12/18/2024	SDB3260123088	(6,200.00)	1.0317	(6,229.00)	(6,396.79)	0.0000	4.5800	(1,370.0299)	0.0000	0.7925	(2.4344)	0.0000	1	(1.6419)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
C&S PAPER CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002511.ZK	12/18/2024	SDB3260123088	(100.00)	1.0317	(100.47)	(103.17)	0.0000	4.5800	(1,370.0299)	0.0000	0.0128	(0.0393)	0.0000	1	(0.0265)	01/06/2025
002511.ZK	12/17/2024	SDB3260123088	(600.00)	1.0570	(602.81)	(634.17)	0.0000	4.5800	(1,370.0299)	0.0000	0.0767	(0.2413)	0.0000	1	(0.1647)	01/06/2025
002511.ZK	12/17/2024	SDB3260123088	(100.00)	1.0570	(100.47)	(105.70)	0.0000	4.5800	(1,370.0299)	0.0000	0.0128	(0.0402)	0.0000	1	(0.0274)	01/06/2025
002511.ZK	12/17/2024	SDB3260123088	(9,700.00)	1.0570	(9,745.38)	(10,252.47)	0.0000	4.5800	(1,370.0299)	0.0000	1.2398	(3.9017)	0.0000	1	(2.6619)	01/06/2025
002511.ZK	12/17/2024	SDB3260123088	(1,600.00)	1.0570	(1,607.48)	(1,691.13)	0.0000	4.5800	(1,370.0299)	0.0000	0.2045	(0.6436)	0.0000	1	(0.4391)	01/06/2025
002511.ZK	12/17/2024	SDB3260123088	(300.00)	1.0570	(301.40)	(317.09)	0.0000	4.5800	(1,370.0299)	0.0000	0.0383	(0.1207)	0.0000	1	(0.0823)	01/06/2025
002511.ZK	12/17/2024	SDB3260123088	(100.00)	1.0570	(100.47)	(105.70)	0.0000	4.5800	(1,370.0299)	0.0000	0.0128	(0.0402)	0.0000	1	(0.0274)	01/06/2025
002511.ZK	12/17/2024	SDB3260123088	(31,200.00)	1.0570	(31,345.95)	(32,977.03)	0.0000	4.5800	(1,370.0299)	0.0000	3.9879	(12.5499)	0.0000	1	(8.5620)	01/06/2025
002511.ZK	12/17/2024	SDB3260123088	(4,300.00)	1.0570	(4,320.12)	(4,544.91)	0.0000	4.5800	(1,370.0299)	0.0000	0.5496	(1.7296)	0.0000	1	(1.1800)	01/06/2025
002511.ZK	12/17/2024	SDB3260123088	(200.00)	1.0570	(200.94)	(211.39)	0.0000	4.5800	(1,370.0299)	0.0000	0.0256	(0.0804)	0.0000	1	(0.0549)	01/06/2025
002511.ZK	12/17/2024	SDB3260123088	(800.00)	1.0570	(803.74)	(845.56)	0.0000	4.5800	(1,370.0299)	0.0000	0.1023	(0.3218)	0.0000	1	(0.2195)	01/06/2025
002511.ZK	12/17/2024	SDB3260123088	(9,400.00)	1.0570	(9,443.97)	(9,935.39)	0.0000	4.5800	(1,370.0299)	0.0000	1.2015	(3.7810)	0.0000	1	(2.5796)	01/06/2025
002511.ZK	12/17/2024	SDB3260123088	(18,900.00)	1.0570	(18,988.41)	(19,976.47)	0.0000	4.5800	(1,370.0299)	0.0000	2.4157	(7.6023)	0.0000	1	(5.1866)	01/06/2025
002511.ZK	12/17/2024	SDB3260123088	(6,200.00)	1.0570	(6,229.00)	(6,553.13)	0.0000	4.5800	(1,370.0299)	0.0000	0.7925	(2.4939)	0.0000	1	(1.7014)	01/06/2025
002511.ZK	12/17/2024	SDB3260123088	(100.00)	1.0570	(100.47)	(105.70)	0.0000	4.5800	(1,370.0299)	0.0000	0.0128	(0.0402)	0.0000	1	(0.0274)	01/06/2025
002511.ZK	12/16/2024	SDB3260123088	(600.00)	1.0335	(602.81)	(620.12)	0.0000	4.5800	(1,370.0299)	0.0000	0.0767	(0.2360)	0.0000	1	(0.1593)	01/06/2025
002511.ZK	12/16/2024	SDB3260123088	(100.00)	1.0335	(100.47)	(103.35)	0.0000	4.5800	(1,370.0299)	0.0000	0.0128	(0.0393)	0.0000	1	(0.0266)	01/06/2025
002511.ZK	12/16/2024	SDB3260123088	(9,700.00)	1.0335	(9,745.38)	(10,025.29)	0.0000	4.5800	(1,370.0299)	0.0000	1.2398	(3.8153)	0.0000	1	(2.5754)	01/06/2025
002511.ZK	12/16/2024	SDB3260123088	(1,600.00)	1.0335	(1,607.48)	(1,653.66)	0.0000	4.5800	(1,370.0299)	0.0000	0.2045	(0.6293)	0.0000	1	(0.4248)	01/06/2025
002511.ZK	12/16/2024	SDB3260123088	(300.00)	1.0335	(301.40)	(310.06)	0.0000	4.5800	(1,370.0299)	0.0000	0.0383	(0.1180)	0.0000	1	(0.0797)	01/06/2025
002511.ZK	12/16/2024	SDB3260123088	(100.00)	1.0335	(100.47)	(103.35)	0.0000	4.5800	(1,370.0299)	0.0000	0.0128	(0.0393)	0.0000	1	(0.0266)	01/06/2025
002511.ZK	12/16/2024	SDB3260123088	(31,200.00)	1.0335	(31,345.95)	(32,246.29)	0.0000	4.5800	(1,370.0299)	0.0000	3.9879	(12.2718)	0.0000	1	(8.2839)	01/06/2025
002511.ZK	12/16/2024	SDB3260123088	(4,300.00)	1.0335	(4,320.12)	(4,444.20)	0.0000	4.5800	(1,370.0299)	0.0000	0.5496	(1.6913)	0.0000	1	(1.1417)	01/06/2025
002511.ZK	12/16/2024	SDB3260123088	(200.00)	1.0335	(200.94)	(206.71)	0.0000	4.5800	(1,370.0299)	0.0000	0.0256	(0.0787)	0.0000	1	(0.0531)	01/06/2025
002511.ZK	12/16/2024	SDB3260123088	(800.00)	1.0335	(803.74)	(826.83)	0.0000	4.5800	(1,370.0299)	0.0000	0.1023	(0.3147)	0.0000	1	(0.2124)	01/06/2025
002511.ZK	12/16/2024	SDB3260123088	(9,400.00)	1.0335	(9,443.97)	(9,715.23)	0.0000	4.5800	(1,370.0299)	0.0000	1.2015	(3.6973)	0.0000	1	(2.4958)	01/06/2025
002511.ZK	12/16/2024	SDB3260123088	(18,900.00)	1.0335	(18,988.41)	(19,533.81)	0.0000	4.5800	(1,370.0299)	0.0000	2.4157	(7.4339)	0.0000	1	(5.0181)	01/06/2025
002511.ZK	12/16/2024	SDB3260123088	(6,200.00)	1.0335	(6,229.00)	(6,407.92)	0.0000	4.5800	(1,370.0299)	0.0000	0.7925	(2.4386)	0.0000	1	(1.6462)	01/06/2025
002511.ZK	12/16/2024	SDB3260123088	(100.00)	1.0335	(100.47)	(103.35)	0.0000	4.5800	(1,370.0299)	0.0000	0.0128	(0.0393)	0.0000	1	(0.0266)	01/06/2025
002511.ZK	12/13/2024	SDB3260123088	(600.00)	1.0133	(602.81)	(607.97)	0.0000	4.5800	(1,370.0299)	0.0000	0.2301	(0.6941)	0.0000	3	(0.4640)	01/06/2025
002511.ZK	12/13/2024	SDB3260123088	(100.00)	1.0133	(100.47)	(101.33)	0.0000	4.5800	(1,370.0299)	0.0000	0.0383	(0.1157)	0.0000	3	(0.0773)	01/06/2025
002511.ZK	12/13/2024	SDB3260123088	(9,700.00)	1.0133	(9,745.38)	(9,828.88)	0.0000	4.5800	(1,370.0299)	0.0000	3.7195	(11.2216)	0.0000	3	(7.5021)	01/06/2025
002511.ZK	12/13/2024	SDB3260123088	(1,600.00)	1.0133	(1,607.48)	(1,621.26)	0.0000	4.5800	(1,370.0299)	0.0000	0.6135	(1.8510)	0.0000	3	(1.2375)	01/06/2025
002511.ZK	12/13/2024	SDB3260123088	(300.00)	1.0133	(301.40)	(303.99)	0.0000	4.5800	(1,370.0299)	0.0000	0.1150	(0.3471)	0.0000	3	(0.2320)	01/06/2025
002511.ZK	12/13/2024	SDB3260123088	(100.00)	1.0133	(100.47)	(101.33)	0.0000	4.5800	(1,370.0299)	0.0000	0.0383	(0.1157)	0.0000	3	(0.0773)	01/06/2025
002511.ZK	12/13/2024	SDB3260123088	(31,200.00)	1.0133	(31,345.95)	(31,614.55)	0.0000	4.5800	(1,370.0299)	0.0000	11.9637	(36.0941)	0.0000	3	(24.1304)	01/06/2025
002511.ZK	12/13/2024	SDB3260123088	(4,300.00)	1.0133	(4,320.12)	(4,357.13)	0.0000	4.5800	(1,370.0299)	0.0000	1.6488	(4.9745)	0.0000	3	(3.3257)	01/06/2025
002511.ZK	12/13/2024	SDB3260123088	(200.00)	1.0133	(200.94)	(202.66)	0.0000	4.5800	(1,370.0299)	0.0000	0.0767	(0.2314)	0.0000	3	(0.1547)	01/06/2025
002511.ZK	12/13/2024	SDB3260123088	(800.00)	1.0133	(803.74)	(810.63)	0.0000	4.5800	(1,370.0299)	0.0000	0.3068	(0.9255)	0.0000	3	(0.6187)	01/06/2025
002511.ZK	12/13/2024	SDB3260123088	(9,400.00)	1.0133	(9,443.97)	(9,524.90)	0.0000	4.5800	(1,370.0299)	0.0000	3.6044	(10.8745)	0.0000	3	(7.2700)	01/06/2025
002511.ZK	12/13/2024	SDB3260123088	(18,900.00)	1.0133	(18,988.41)	(19,151.12)	0.0000	4.5800	(1,370.0299)	0.0000	7.2472	(21.8647)	0.0000	3	(14.6174)	01/06/2025
002511.ZK	12/13/2024	SDB3260123088	(6,200.00)	1.0133	(6,229.00)	(6,282.38)	0.0000	4.5800	(1,370.0299)	0.0000	2.3774	(7.1725)	0.0000	3	(4.7951)	01/06/2025
002511.ZK	12/13/2024	SDB3260123088	(100.00)	1.0133	(100.47)	(101.33)	0.0000	4.5800	(1,370.0299)	0.0000	0.0383	(0.1157)	0.0000	3	(0.0773)	01/06/2025
002511.ZK	12/12/2024	SDB3260123088	(600.00)	1.0011	(602.81)	(600.68)	0.0000	4.5800	(1,370.0299)	0.0000	0.0767	(0.2286)	0.0000	1	(0.1519)	01/06/2025
002511.ZK	12/12/2024	SDB3260123088	(100.00)	1.0011	(100.47)	(100.11)	0.0000	4.5800	(1,370.0299)	0.0000	0.0128	(0.0381)	0.0000	1	(0.0253)	01/06/2025
002511.ZK	12/12/2024	SDB3260123088	(9,700.00)	1.0011	(9,745.38)	(9,711.04)	0.0000	4.5800	(1,370.0299)	0.0000	1.2398	(3.6957)	0.0000	1	(2.4558)	01/06/2025
002511.ZK	12/12/2024	SDB3260123088	(1,600.00)	1.0011	(1,607.48)	(1,601.82)	0.0000	4.5800	(1,370.0299)	0.0000	0.2045	(0.6096)	0.0000	1	(0.4051)	01/06/2025
002511.ZK	12/12/2024	SDB3260123088	(300.00)	1.0011	(301.40)	(300.34)	0.0000	4.5800	(1,370.0299)	0.0000	0.0383	(0.1143)	0.0000	1	(0.0760)	01/06/2025
002511.ZK	12/12/2024	SDB3260123088	(100.00)	1.0011	(100.47)	(100.11)	0.0000	4.5800	(1,370.0299)	0.0000	0.0128	(0.0381)	0.0000	1	(0.0253)	01/06/2025
002511.ZK	12/12/2024	SDB3260123088	(31,200.00)	1.0011	(31,345.95)	(31,235.51)	0.0000	4.5800	(1,370.0299)	0.0000	3.9879	(11.8871)	0.0000	1	(7.8992)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
C&S PAPER CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002511.ZK	12/12/2024	SDB3260123088	(4,300.00)	1.0011	(4,320.12)	(4,304.89)	0.0000	4.5800	(1,370.0299)	0.0000	0.5496	(1.6383)	0.0000	1	(1.0887)	01/06/2025
002511.ZK	12/12/2024	SDB3260123088	(200.00)	1.0011	(200.94)	(200.23)	0.0000	4.5800	(1,370.0299)	0.0000	0.0256	(0.0762)	0.0000	1	(0.0506)	01/06/2025
002511.ZK	12/12/2024	SDB3260123088	(800.00)	1.0011	(803.74)	(800.91)	0.0000	4.5800	(1,370.0299)	0.0000	0.1023	(0.3048)	0.0000	1	(0.2025)	01/06/2025
002511.ZK	12/12/2024	SDB3260123088	(9,400.00)	1.0011	(9,443.97)	(9,410.70)	0.0000	4.5800	(1,370.0299)	0.0000	1.2015	(3.5814)	0.0000	1	(2.3799)	01/06/2025
002511.ZK	12/12/2024	SDB3260123088	(18,900.00)	1.0011	(18,988.41)	(18,921.51)	0.0000	4.5800	(1,370.0299)	0.0000	2.4157	(7.2008)	0.0000	1	(4.7851)	01/06/2025
002511.ZK	12/12/2024	SDB3260123088	(6,200.00)	1.0011	(6,229.00)	(6,207.06)	0.0000	4.5800	(1,370.0299)	0.0000	0.7925	(2.3622)	0.0000	1	(1.5697)	01/06/2025
002511.ZK	12/12/2024	SDB3260123088	(100.00)	1.0011	(100.47)	(100.11)	0.0000	4.5800	(1,370.0299)	0.0000	0.0128	(0.0381)	0.0000	1	(0.0253)	01/06/2025
002511.ZK	12/11/2024	SDB3260123088	(600.00)	1.0051	(602.81)	(603.03)	0.0000	4.5800	(1,370.0299)	0.0000	0.0767	(0.2295)	0.0000	1	(0.1528)	01/06/2025
002511.ZK	12/11/2024	SDB3260123088	(100.00)	1.0051	(100.47)	(100.51)	0.0000	4.5800	(1,370.0299)	0.0000	0.0128	(0.0382)	0.0000	1	(0.0255)	01/06/2025
002511.ZK	12/11/2024	SDB3260123088	(9,700.00)	1.0051	(9,745.38)	(9,749.01)	0.0000	4.5800	(1,370.0299)	0.0000	1.2398	(3.7101)	0.0000	1	(2.4703)	01/06/2025
002511.ZK	12/11/2024	SDB3260123088	(1,600.00)	1.0051	(1,607.48)	(1,608.08)	0.0000	4.5800	(1,370.0299)	0.0000	0.2045	(0.6120)	0.0000	1	(0.4075)	01/06/2025
002511.ZK	12/11/2024	SDB3260123088	(300.00)	1.0051	(301.40)	(301.52)	0.0000	4.5800	(1,370.0299)	0.0000	0.0383	(0.1147)	0.0000	1	(0.0764)	01/06/2025
002511.ZK	12/11/2024	SDB3260123088	(100.00)	1.0051	(100.47)	(100.51)	0.0000	4.5800	(1,370.0299)	0.0000	0.0128	(0.0382)	0.0000	1	(0.0255)	01/06/2025
002511.ZK	12/11/2024	SDB3260123088	(31,200.00)	1.0051	(31,345.95)	(31,357.65)	0.0000	4.5800	(1,370.0299)	0.0000	3.9879	(11.9336)	0.0000	1	(7.9457)	01/06/2025
002511.ZK	12/11/2024	SDB3260123088	(4,300.00)	1.0051	(4,320.12)	(4,321.73)	0.0000	4.5800	(1,370.0299)	0.0000	0.5496	(1.6447)	0.0000	1	(1.0951)	01/06/2025
002511.ZK	12/11/2024	SDB3260123088	(200.00)	1.0051	(200.94)	(201.01)	0.0000	4.5800	(1,370.0299)	0.0000	0.0256	(0.0765)	0.0000	1	(0.0509)	01/06/2025
002511.ZK	12/11/2024	SDB3260123088	(800.00)	1.0051	(803.74)	(804.04)	0.0000	4.5800	(1,370.0299)	0.0000	0.1023	(0.3060)	0.0000	1	(0.2037)	01/06/2025
002511.ZK	12/11/2024	SDB3260123088	(9,400.00)	1.0051	(9,443.97)	(9,447.50)	0.0000	4.5800	(1,370.0299)	0.0000	1.2015	(3.5954)	0.0000	1	(2.3939)	01/06/2025
002511.ZK	12/11/2024	SDB3260123088	(18,900.00)	1.0051	(18,988.41)	(18,995.50)	0.0000	4.5800	(1,370.0299)	0.0000	2.4157	(7.2290)	0.0000	1	(4.8133)	01/06/2025
002511.ZK	12/11/2024	SDB3260123088	(6,200.00)	1.0051	(6,229.00)	(6,231.33)	0.0000	4.5800	(1,370.0299)	0.0000	0.7925	(2.3714)	0.0000	1	(1.5790)	01/06/2025
002511.ZK	12/11/2024	SDB3260123088	(100.00)	1.0051	(100.47)	(100.51)	0.0000	4.5800	(1,370.0299)	0.0000	0.0128	(0.0382)	0.0000	1	(0.0255)	01/06/2025
002511.ZK	12/10/2024	SDB3260123088	(600.00)	0.9869	(602.81)	(592.12)	0.0000	4.5800	(1,370.0299)	0.0000	0.0767	(0.2253)	0.0000	1	(0.1486)	01/06/2025
002511.ZK	12/10/2024	SDB3260123088	(100.00)	0.9869	(100.47)	(98.69)	0.0000	4.5800	(1,370.0299)	0.0000	0.0128	(0.0376)	0.0000	1	(0.0248)	01/06/2025
002511.ZK	12/10/2024	SDB3260123088	(9,700.00)	0.9869	(9,745.38)	(9,572.54)	0.0000	4.5800	(1,370.0299)	0.0000	1.2398	(3.6430)	0.0000	1	(2.4031)	01/06/2025
002511.ZK	12/10/2024	SDB3260123088	(1,600.00)	0.9869	(1,607.48)	(1,578.98)	0.0000	4.5800	(1,370.0299)	0.0000	0.2045	(0.6009)	0.0000	1	(0.3964)	01/06/2025
002511.ZK	12/10/2024	SDB3260123088	(300.00)	0.9869	(301.40)	(296.06)	0.0000	4.5800	(1,370.0299)	0.0000	0.0383	(0.1127)	0.0000	1	(0.0743)	01/06/2025
002511.ZK	12/10/2024	SDB3260123088	(100.00)	0.9869	(100.47)	(98.69)	0.0000	4.5800	(1,370.0299)	0.0000	0.0128	(0.0376)	0.0000	1	(0.0248)	01/06/2025
002511.ZK	12/10/2024	SDB3260123088	(31,200.00)	0.9869	(31,345.95)	(30,790.03)	0.0000	4.5800	(1,370.0299)	0.0000	3.9879	(11.7176)	0.0000	1	(7.7297)	01/06/2025
002511.ZK	12/10/2024	SDB3260123088	(4,300.00)	0.9869	(4,320.12)	(4,243.50)	0.0000	4.5800	(1,370.0299)	0.0000	0.5496	(1.6149)	0.0000	1	(1.0653)	01/06/2025
002511.ZK	12/10/2024	SDB3260123088	(200.00)	0.9869	(200.94)	(197.37)	0.0000	4.5800	(1,370.0299)	0.0000	0.0256	(0.0751)	0.0000	1	(0.0495)	01/06/2025
002511.ZK	12/10/2024	SDB3260123088	(800.00)	0.9869	(803.74)	(789.49)	0.0000	4.5800	(1,370.0299)	0.0000	0.1023	(0.3005)	0.0000	1	(0.1982)	01/06/2025
002511.ZK	12/10/2024	SDB3260123088	(9,400.00)	0.9869	(9,443.97)	(9,276.48)	0.0000	4.5800	(1,370.0299)	0.0000	1.2015	(3.5303)	0.0000	1	(2.3288)	01/06/2025
002511.ZK	12/10/2024	SDB3260123088	(18,900.00)	0.9869	(18,988.41)	(18,651.65)	0.0000	4.5800	(1,370.0299)	0.0000	2.4157	(7.0981)	0.0000	1	(4.6824)	01/06/2025
002511.ZK	12/10/2024	SDB3260123088	(6,200.00)	0.9869	(6,229.00)	(6,118.53)	0.0000	4.5800	(1,370.0299)	0.0000	0.7925	(2.3285)	0.0000	1	(1.5360)	01/06/2025
002511.ZK	12/10/2024	SDB3260123088	(100.00)	0.9869	(100.47)	(98.69)	0.0000	4.5800	(1,370.0299)	0.0000	0.0128	(0.0376)	0.0000	1	(0.0248)	01/06/2025
002511.ZK	12/09/2024	SDB3260123088	(600.00)	0.9842	(602.81)	(590.53)	0.0000	4.5800	(1,370.0299)	0.0000	0.0767	(0.2247)	0.0000	1	(0.1480)	01/06/2025
002511.ZK	12/09/2024	SDB3260123088	(100.00)	0.9842	(100.47)	(98.42)	0.0000	4.5800	(1,370.0299)	0.0000	0.0128	(0.0375)	0.0000	1	(0.0247)	01/06/2025
002511.ZK	12/09/2024	SDB3260123088	(9,700.00)	0.9842	(9,745.38)	(9,546.88)	0.0000	4.5800	(1,370.0299)	0.0000	1.2398	(3.6332)	0.0000	1	(2.3934)	01/06/2025
002511.ZK	12/09/2024	SDB3260123088	(1,600.00)	0.9842	(1,607.48)	(1,574.74)	0.0000	4.5800	(1,370.0299)	0.0000	0.2045	(0.5993)	0.0000	1	(0.3948)	01/06/2025
002511.ZK	12/09/2024	SDB3260123088	(300.00)	0.9842	(301.40)	(295.26)	0.0000	4.5800	(1,370.0299)	0.0000	0.0383	(0.1124)	0.0000	1	(0.0740)	01/06/2025
002511.ZK	12/09/2024	SDB3260123088	(100.00)	0.9842	(100.47)	(98.42)	0.0000	4.5800	(1,370.0299)	0.0000	0.0128	(0.0375)	0.0000	1	(0.0247)	01/06/2025
002511.ZK	12/09/2024	SDB3260123088	(31,200.00)	0.9842	(31,345.95)	(30,707.48)	0.0000	4.5800	(1,370.0299)	0.0000	3.9879	(11.6862)	0.0000	1	(7.6983)	01/06/2025
002511.ZK	12/09/2024	SDB3260123088	(4,300.00)	0.9842	(4,320.12)	(4,232.12)	0.0000	4.5800	(1,370.0299)	0.0000	0.5496	(1.6106)	0.0000	1	(1.0610)	01/06/2025
002511.ZK	12/09/2024	SDB3260123088	(200.00)	0.9842	(200.94)	(196.84)	0.0000	4.5800	(1,370.0299)	0.0000	0.0256	(0.0749)	0.0000	1	(0.0493)	01/06/2025
002511.ZK	12/09/2024	SDB3260123088	(800.00)	0.9842	(803.74)	(787.37)	0.0000	4.5800	(1,370.0299)	0.0000	0.1023	(0.2996)	0.0000	1	(0.1974)	01/06/2025
002511.ZK	12/09/2024	SDB3260123088	(9,400.00)	0.9842	(9,443.97)	(9,251.61)	0.0000	4.5800	(1,370.0299)	0.0000	1.2015	(3.5208)	0.0000	1	(2.3193)	01/06/2025
002511.ZK	12/09/2024	SDB3260123088	(18,900.00)	0.9842	(18,988.41)	(18,601.64)	0.0000	4.5800	(1,370.0299)	0.0000	2.4157	(7.0791)	0.0000	1	(4.6634)	01/06/2025
002511.ZK	12/09/2024	SDB3260123088	(6,200.00)	0.9842	(6,229.00)	(6,102.13)	0.0000	4.5800	(1,370.0299)	0.0000	0.7925	(2.3222)	0.0000	1	(1.5298)	01/06/2025
002511.ZK	12/09/2024	SDB3260123088	(100.00)	0.9842	(100.47)	(98.42)	0.0000	4.5800	(1,370.0299)	0.0000	0.0128	(0.0375)	0.0000	1	(0.0247)	01/06/2025
002511.ZK	12/06/2024	SDB3260123088	(600.00)	1.0014	(602.81)	(600.86)	0.0000	4.5800	(1,370.0299)	0.0000	0.2301	(0.6860)	0.0000	3	(0.4559)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
C&S PAPER CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002511.ZK	12/06/2024	SDB3260123088	(100.00)	1.0014	(100.47)	(100.14)	0.0000	4.5800	(1,370.0299)	0.0000	0.0383	(0.1143)	0.0000	3	(0.0760)	01/06/2025
002511.ZK	12/06/2024	SDB3260123088	(9,700.00)	1.0014	(9,745.38)	(9,713.95)	0.0000	4.5800	(1,370.0299)	0.0000	3.7195	(11.0903)	0.0000	3	(7.3708)	01/06/2025
002511.ZK	12/06/2024	SDB3260123088	(1,600.00)	1.0014	(1,607.48)	(1,602.30)	0.0000	4.5800	(1,370.0299)	0.0000	0.6135	(1.8293)	0.0000	3	(1.2158)	01/06/2025
002511.ZK	12/06/2024	SDB3260123088	(300.00)	1.0014	(301.40)	(300.43)	0.0000	4.5800	(1,370.0299)	0.0000	0.1150	(0.3430)	0.0000	3	(0.2280)	01/06/2025
002511.ZK	12/06/2024	SDB3260123088	(100.00)	1.0014	(100.47)	(100.14)	0.0000	4.5800	(1,370.0299)	0.0000	0.0383	(0.1143)	0.0000	3	(0.0760)	01/06/2025
002511.ZK	12/06/2024	SDB3260123088	(31,200.00)	1.0014	(31,345.95)	(31,244.87)	0.0000	4.5800	(1,370.0299)	0.0000	11.9637	(35.6720)	0.0000	3	(23.7083)	01/06/2025
002511.ZK	12/06/2024	SDB3260123088	(4,300.00)	1.0014	(4,320.12)	(4,306.18)	0.0000	4.5800	(1,370.0299)	0.0000	1.6488	(4.9163)	0.0000	3	(3.2675)	01/06/2025
002511.ZK	12/06/2024	SDB3260123088	(200.00)	1.0014	(200.94)	(200.29)	0.0000	4.5800	(1,370.0299)	0.0000	0.0767	(0.2287)	0.0000	3	(0.1520)	01/06/2025
002511.ZK	12/06/2024	SDB3260123088	(800.00)	1.0014	(803.74)	(801.15)	0.0000	4.5800	(1,370.0299)	0.0000	0.3068	(0.9147)	0.0000	3	(0.6079)	01/06/2025
002511.ZK	12/06/2024	SDB3260123088	(9,400.00)	1.0014	(9,443.97)	(9,413.52)	0.0000	4.5800	(1,370.0299)	0.0000	3.6044	(10.7473)	0.0000	3	(7.1429)	01/06/2025
002511.ZK	12/06/2024	SDB3260123088	(18,900.00)	1.0014	(18,988.41)	(18,927.18)	0.0000	4.5800	(1,370.0299)	0.0000	7.2472	(21.6090)	0.0000	3	(14.3618)	01/06/2025
002511.ZK	12/06/2024	SDB3260123088	(6,200.00)	1.0014	(6,229.00)	(6,208.92)	0.0000	4.5800	(1,370.0299)	0.0000	2.3774	(7.0887)	0.0000	3	(4.7113)	01/06/2025
002511.ZK	12/06/2024	SDB3260123088	(100.00)	1.0014	(100.47)	(100.14)	0.0000	4.5800	(1,370.0299)	0.0000	0.0383	(0.1143)	0.0000	3	(0.0760)	01/06/2025
002511.ZK	12/05/2024	SDB3260123088	(600.00)	1.0087	(602.81)	(605.22)	0.0000	4.5800	(1,370.0299)	0.0000	0.0767	(0.2303)	0.0000	1	(0.1536)	01/06/2025
002511.ZK	12/05/2024	SDB3260123088	(100.00)	1.0087	(100.47)	(100.87)	0.0000	4.5800	(1,370.0299)	0.0000	0.0128	(0.0384)	0.0000	1	(0.0256)	01/06/2025
002511.ZK	12/05/2024	SDB3260123088	(9,700.00)	1.0087	(9,745.38)	(9,784.47)	0.0000	4.5800	(1,370.0299)	0.0000	1.2398	(3.7236)	0.0000	1	(2.4838)	01/06/2025
002511.ZK	12/05/2024	SDB3260123088	(1,600.00)	1.0087	(1,607.48)	(1,613.93)	0.0000	4.5800	(1,370.0299)	0.0000	0.2045	(0.6142)	0.0000	1	(0.4097)	01/06/2025
002511.ZK	12/05/2024	SDB3260123088	(300.00)	1.0087	(301.40)	(302.61)	0.0000	4.5800	(1,370.0299)	0.0000	0.0383	(0.1152)	0.0000	1	(0.0768)	01/06/2025
002511.ZK	12/05/2024	SDB3260123088	(100.00)	1.0087	(100.47)	(100.87)	0.0000	4.5800	(1,370.0299)	0.0000	0.0128	(0.0384)	0.0000	1	(0.0256)	01/06/2025
002511.ZK	12/05/2024	SDB3260123088	(31,200.00)	1.0087	(31,345.95)	(31,471.69)	0.0000	4.5800	(1,370.0299)	0.0000	3.9879	(11.9770)	0.0000	1	(7.9891)	01/06/2025
002511.ZK	12/05/2024	SDB3260123088	(4,300.00)	1.0087	(4,320.12)	(4,337.44)	0.0000	4.5800	(1,370.0299)	0.0000	0.5496	(1.6507)	0.0000	1	(1.1011)	01/06/2025
002511.ZK	12/05/2024	SDB3260123088	(200.00)	1.0087	(200.94)	(201.74)	0.0000	4.5800	(1,370.0299)	0.0000	0.0256	(0.0768)	0.0000	1	(0.0512)	01/06/2025
002511.ZK	12/05/2024	SDB3260123088	(800.00)	1.0087	(803.74)	(806.97)	0.0000	4.5800	(1,370.0299)	0.0000	0.1023	(0.3071)	0.0000	1	(0.2048)	01/06/2025
002511.ZK	12/05/2024	SDB3260123088	(9,400.00)	1.0087	(9,443.97)	(9,481.86)	0.0000	4.5800	(1,370.0299)	0.0000	1.2015	(3.6085)	0.0000	1	(2.4070)	01/06/2025
002511.ZK	12/05/2024	SDB3260123088	(18,900.00)	1.0087	(18,988.41)	(19,064.58)	0.0000	4.5800	(1,370.0299)	0.0000	2.4157	(7.2553)	0.0000	1	(4.8395)	01/06/2025
002511.ZK	12/05/2024	SDB3260123088	(6,200.00)	1.0087	(6,229.00)	(6,253.99)	0.0000	4.5800	(1,370.0299)	0.0000	0.7925	(2.3800)	0.0000	1	(1.5876)	01/06/2025
002511.ZK	12/05/2024	SDB3260123088	(100.00)	1.0087	(100.47)	(100.87)	0.0000	4.5800	(1,370.0299)	0.0000	0.0128	(0.0384)	0.0000	1	(0.0256)	01/06/2025
002511.ZK	12/04/2024	SDB3260123088	(600.00)	1.0047	(602.81)	(602.81)	0.0000	4.5800	(1,370.0299)	0.0000	0.0767	(0.2294)	0.0000	1	(0.1527)	01/06/2025
002511.ZK	12/04/2024	SDB3260123088	(100.00)	1.0047	(100.47)	(100.47)	0.0000	4.5800	(1,370.0299)	0.0000	0.0128	(0.0382)	0.0000	1	(0.0255)	01/06/2025
002511.ZK	12/04/2024	SDB3260123088	(9,700.00)	1.0047	(9,745.38)	(9,745.38)	0.0000	4.5800	(1,370.0299)	0.0000	1.2398	(3.7087)	0.0000	1	(2.4689)	01/06/2025
002511.ZK	12/04/2024	SDB3260123088	(1,600.00)	1.0047	(1,607.48)	(1,607.48)	0.0000	4.5800	(1,370.0299)	0.0000	0.2045	(0.6118)	0.0000	1	(0.4072)	01/06/2025
002511.ZK	12/04/2024	SDB3260123088	(300.00)	1.0047	(301.40)	(301.40)	0.0000	4.5800	(1,370.0299)	0.0000	0.0383	(0.1147)	0.0000	1	(0.0764)	01/06/2025
002511.ZK	12/04/2024	SDB3260123088	(100.00)	1.0047	(100.47)	(100.47)	0.0000	4.5800	(1,370.0299)	0.0000	0.0128	(0.0382)	0.0000	1	(0.0255)	01/06/2025
002511.ZK	12/04/2024	SDB3260123088	(31,200.00)	1.0047	(31,345.95)	(31,345.95)	0.0000	4.5800	(1,370.0299)	0.0000	3.9879	(11.9291)	0.0000	1	(7.9412)	01/06/2025
002511.ZK	12/04/2024	SDB3260123088	(4,300.00)	1.0047	(4,320.12)	(4,320.12)	0.0000	4.5800	(1,370.0299)	0.0000	0.5496	(1.6441)	0.0000	1	(1.0945)	01/06/2025
002511.ZK	12/04/2024	SDB3260123088	(200.00)	1.0047	(200.94)	(200.94)	0.0000	4.5800	(1,370.0299)	0.0000	0.0256	(0.0765)	0.0000	1	(0.0509)	01/06/2025
002511.ZK	12/04/2024	SDB3260123088	(800.00)	1.0047	(803.74)	(803.74)	0.0000	4.5800	(1,370.0299)	0.0000	0.1023	(0.3059)	0.0000	1	(0.2036)	01/06/2025
002511.ZK	12/04/2024	SDB3260123088	(9,400.00)	1.0047	(9,443.97)	(9,443.97)	0.0000	4.5800	(1,370.0299)	0.0000	1.2015	(3.5940)	0.0000	1	(2.3926)	01/06/2025
002511.ZK	12/04/2024	SDB3260123088	(18,900.00)	1.0047	(18,988.41)	(18,988.41)	0.0000	4.5800	(1,370.0299)	0.0000	2.4157	(7.2263)	0.0000	1	(4.8106)	01/06/2025
002511.ZK	12/04/2024	SDB3260123088	(6,200.00)	1.0047	(6,229.00)	(6,229.00)	0.0000	4.5800	(1,370.0299)	0.0000	0.7925	(2.3705)	0.0000	1	(1.5781)	01/06/2025
002511.ZK	12/04/2024	SDB3260123088	(100.00)	1.0047	(100.47)	(100.47)	0.0000	4.5800	(1,370.0299)	0.0000	0.0128	(0.0382)	0.0000	1	(0.0255)	01/06/2025
TOTAL C&S PAPER CO., LTD. CMN CLASS A SERIES NORTHBOUND												339.1793	(1,029.1768)	0.0000	(689.9974)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
C*CORE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND																
688262.SH	01/03/2025	SDB3262867370	(200.00)	4.0030	(924.42)	(800.60)	0.0000	4.3300	(2,011.2149)	0.0000	0.3336	(1.3418)	0.0000	3	(1.0083)	01/06/2025
688262.SH	01/03/2025	SDB3262867370	(800.00)	4.0030	(3,763.43)	(3,202.41)	0.0000	4.3300	(2,011.2149)	0.0000	1.3580	(5.3673)	0.0000	3	(4.0093)	01/06/2025
688262.SH	01/03/2025	SDB3262867370	(9,415.00)	4.0030	(45,399.04)	(37,688.34)	0.0000	4.3300	(2,011.2149)	0.0000	16.3815	(63.1661)	0.0000	3	(46.7846)	01/06/2025
688262.SH	01/03/2025	SDB3262867370	(285.00)	4.0030	(1,377.40)	(1,140.86)	0.0000	4.3300	(2,011.2149)	0.0000	0.4970	(1.9121)	0.0000	3	(1.4151)	01/06/2025
688262.SH	01/02/2025	SDB3262867370	(200.00)	4.0447	(924.42)	(808.93)	0.0000	4.3300	(2,011.2149)	0.0000	0.1112	(0.4519)	0.0000	1	(0.3407)	01/06/2025
688262.SH	01/02/2025	SDB3262867370	(800.00)	4.0447	(3,763.43)	(3,235.73)	0.0000	4.3300	(2,011.2149)	0.0000	0.4527	(1.8077)	0.0000	1	(1.3551)	01/06/2025
688262.SH	01/02/2025	SDB3262867370	(9,415.00)	4.0447	(45,399.04)	(38,080.51)	0.0000	4.3300	(2,011.2149)	0.0000	5.4605	(21.2745)	0.0000	1	(15.8140)	01/06/2025
688262.SH	01/02/2025	SDB3262867370	(285.00)	4.0447	(1,377.40)	(1,152.73)	0.0000	4.3300	(2,011.2149)	0.0000	0.1657	(0.6440)	0.0000	1	(0.4783)	01/06/2025
688262.SH	12/31/2024	SDB3262867370	(200.00)	4.0772	(924.42)	(815.44)	0.0000	4.3300	(2,011.2149)	0.0000	0.2224	(0.9111)	0.0000	2	(0.6887)	01/06/2025
688262.SH	12/31/2024	SDB3262867370	(800.00)	4.0772	(3,763.43)	(3,261.75)	0.0000	4.3300	(2,011.2149)	0.0000	0.9053	(3.6445)	0.0000	2	(2.7392)	01/06/2025
688262.SH	12/31/2024	SDB3262867370	(9,415.00)	4.0772	(45,399.04)	(38,386.74)	0.0000	4.3300	(2,011.2149)	0.0000	10.9210	(42.8911)	0.0000	2	(31.9701)	01/06/2025
688262.SH	12/31/2024	SDB3262867370	(285.00)	4.0772	(1,377.40)	(1,162.00)	0.0000	4.3300	(2,011.2149)	0.0000	0.3313	(1.2984)	0.0000	2	(0.9670)	01/06/2025
688262.SH	12/30/2024	SDB3262867370	(200.00)	4.1572	(924.42)	(831.45)	0.0000	4.3300	(2,011.2149)	0.0000	0.1112	(0.4645)	0.0000	1	(0.3533)	01/06/2025
688262.SH	12/30/2024	SDB3262867370	(800.00)	4.1572	(3,763.43)	(3,325.78)	0.0000	4.3300	(2,011.2149)	0.0000	0.4527	(1.8580)	0.0000	1	(1.4054)	01/06/2025
688262.SH	12/30/2024	SDB3262867370	(9,415.00)	4.1572	(45,399.04)	(39,140.29)	0.0000	4.3300	(2,011.2149)	0.0000	5.4605	(21.8665)	0.0000	1	(16.4060)	01/06/2025
688262.SH	12/30/2024	SDB3262867370	(285.00)	4.1572	(1,377.40)	(1,184.81)	0.0000	4.3300	(2,011.2149)	0.0000	0.1657	(0.6619)	0.0000	1	(0.4962)	01/06/2025
688262.SH	12/27/2024	SDB3262867370	(200.00)	4.3213	(924.42)	(864.26)	0.0000	4.3300	(2,011.2149)	0.0000	0.3336	(1.4485)	0.0000	3	(1.1149)	01/06/2025
688262.SH	12/27/2024	SDB3262867370	(800.00)	4.3213	(3,763.43)	(3,457.03)	0.0000	4.3300	(2,011.2149)	0.0000	1.3580	(5.7940)	0.0000	3	(4.4361)	01/06/2025
688262.SH	12/27/2024	SDB3262867370	(9,415.00)	4.3213	(45,399.04)	(40,684.96)	0.0000	4.3300	(2,011.2149)	0.0000	16.3815	(68.1885)	0.0000	3	(51.8070)	01/06/2025
688262.SH	12/27/2024	SDB3262867370	(285.00)	4.3213	(1,377.40)	(1,231.57)	0.0000	4.3300	(2,011.2149)	0.0000	0.4970	(2.0641)	0.0000	3	(1.5671)	01/06/2025
688262.SH	12/26/2024	SDB3262867370	(200.00)	4.1058	(924.42)	(821.16)	0.0000	4.3300	(2,011.2149)	0.0000	0.1112	(0.4588)	0.0000	1	(0.3476)	01/06/2025
688262.SH	12/26/2024	SDB3262867370	(800.00)	4.1058	(3,763.43)	(3,284.66)	0.0000	4.3300	(2,011.2149)	0.0000	0.4527	(1.8350)	0.0000	1	(1.3824)	01/06/2025
688262.SH	12/26/2024	SDB3262867370	(9,415.00)	4.1058	(45,399.04)	(38,656.33)	0.0000	4.3300	(2,011.2149)	0.0000	5.4605	(21.5962)	0.0000	1	(16.1357)	01/06/2025
688262.SH	12/26/2024	SDB3262867370	(285.00)	4.1058	(1,377.40)	(1,170.16)	0.0000	4.3300	(2,011.2149)	0.0000	0.1657	(0.6537)	0.0000	1	(0.4881)	01/06/2025
688262.SH	12/24/2024	SDB3262867370	(200.00)	4.1058	(924.42)	(821.16)	0.0000	4.3300	(2,011.2149)	0.0000	0.2224	(0.9175)	0.0000	2	(0.6951)	01/06/2025
688262.SH	12/24/2024	SDB3262867370	(800.00)	4.1058	(3,763.43)	(3,284.66)	0.0000	4.3300	(2,011.2149)	0.0000	0.9053	(3.6701)	0.0000	2	(2.7648)	01/06/2025
688262.SH	12/24/2024	SDB3262867370	(9,415.00)	4.1058	(45,399.04)	(38,656.33)	0.0000	4.3300	(2,011.2149)	0.0000	10.9210	(43.1923)	0.0000	2	(32.2713)	01/06/2025
688262.SH	12/24/2024	SDB3262867370	(285.00)	4.1058	(1,377.40)	(1,170.16)	0.0000	4.3300	(2,011.2149)	0.0000	0.3313	(1.3075)	0.0000	2	(0.9761)	01/06/2025
688262.SH	12/23/2024	SDB3262867370	(200.00)	4.1863	(924.42)	(837.27)	0.0000	4.3300	(2,011.2149)	0.0000	0.1112	(0.4678)	0.0000	1	(0.3566)	01/06/2025
688262.SH	12/23/2024	SDB3262867370	(800.00)	4.1863	(3,763.43)	(3,349.06)	0.0000	4.3300	(2,011.2149)	0.0000	0.4527	(1.8710)	0.0000	1	(1.4184)	01/06/2025
688262.SH	12/23/2024	SDB3262867370	(9,415.00)	4.1863	(45,399.04)	(39,414.27)	0.0000	4.3300	(2,011.2149)	0.0000	5.4605	(22.0196)	0.0000	1	(16.5591)	01/06/2025
688262.SH	12/23/2024	SDB3262867370	(285.00)	4.1863	(1,377.40)	(1,193.10)	0.0000	4.3300	(2,011.2149)	0.0000	0.1657	(0.6666)	0.0000	1	(0.5009)	01/06/2025
688262.SH	12/20/2024	SDB3262867370	(200.00)	4.0799	(924.42)	(815.98)	0.0000	4.3300	(2,011.2149)	0.0000	0.3336	(1.3676)	0.0000	3	(1.0340)	01/06/2025
688262.SH	12/20/2024	SDB3262867370	(800.00)	4.0799	(3,763.43)	(3,263.92)	0.0000	4.3300	(2,011.2149)	0.0000	1.3580	(5.4704)	0.0000	3	(4.1124)	01/06/2025
688262.SH	12/20/2024	SDB3262867370	(9,415.00)	4.0799	(45,399.04)	(38,412.23)	0.0000	4.3300	(2,011.2149)	0.0000	16.3815	(64.3794)	0.0000	3	(47.9979)	01/06/2025
688262.SH	12/20/2024	SDB3262867370	(285.00)	4.0799	(1,377.40)	(1,162.77)	0.0000	4.3300	(2,011.2149)	0.0000	0.4970	(1.9488)	0.0000	3	(1.4518)	01/06/2025
688262.SH	12/19/2024	SDB3262867370	(200.00)	4.0659	(924.42)	(813.19)	0.0000	4.5800	(2,011.2149)	0.0000	0.1176	(0.4543)	0.0000	1	(0.3367)	01/06/2025
688262.SH	12/19/2024	SDB3262867370	(800.00)	4.0659	(3,763.43)	(3,252.76)	0.0000	4.5800	(2,011.2149)	0.0000	0.4788	(1.8172)	0.0000	1	(1.3384)	01/06/2025
688262.SH	12/19/2024	SDB3262867370	(9,415.00)	4.0659	(45,399.04)	(38,280.92)	0.0000	4.5800	(2,011.2149)	0.0000	5.7758	(21.3864)	0.0000	1	(15.6107)	01/06/2025
688262.SH	12/19/2024	SDB3262867370	(285.00)	4.0659	(1,377.40)	(1,158.80)	0.0000	4.5800	(2,011.2149)	0.0000	0.1752	(0.6474)	0.0000	1	(0.4721)	01/06/2025
688262.SH	12/18/2024	SDB3262867370	(200.00)	4.1750	(924.42)	(835.00)	0.0000	4.5800	(2,011.2149)	0.0000	0.1176	(0.4665)	0.0000	1	(0.3489)	01/06/2025
688262.SH	12/18/2024	SDB3262867370	(800.00)	4.1750	(3,763.43)	(3,339.99)	0.0000	4.5800	(2,011.2149)	0.0000	0.4788	(1.8660)	0.0000	1	(1.3872)	01/06/2025
688262.SH	12/18/2024	SDB3262867370	(9,415.00)	4.1750	(45,399.04)	(39,307.47)	0.0000	4.5800	(2,011.2149)	0.0000	5.7758	(21.9599)	0.0000	1	(16.1842)	01/06/2025
688262.SH	12/18/2024	SDB3262867370	(285.00)	4.1750	(1,377.40)	(1,189.87)	0.0000	4.5800	(2,011.2149)	0.0000	0.1752	(0.6647)	0.0000	1	(0.4895)	01/06/2025
688262.SH	12/17/2024	SDB3262867370	(200.00)	4.3558	(924.42)	(871.16)	0.0000	4.5800	(2,011.2149)	0.0000	0.1176	(0.4867)	0.0000	1	(0.3691)	01/06/2025
688262.SH	12/17/2024	SDB3262867370	(800.00)	4.3558	(3,763.43)	(3,484.65)	0.0000	4.5800	(2,011.2149)	0.0000	0.4788	(1.9468)	0.0000	1	(1.4680)	01/06/2025
688262.SH	12/17/2024	SDB3262867370	(9,415.00)	4.3558	(45,399.04)	(41,009.99)	0.0000	4.5800	(2,011.2149)	0.0000	5.7758	(22.9111)	0.0000	1	(17.1353)	01/06/2025
688262.SH	12/17/2024	SDB3262867370	(285.00)	4.3558	(1,377.40)	(1,241.41)	0.0000	4.5800	(2,011.2149)	0.0000	0.1752	(0.6935)	0.0000	1	(0.5183)	01/06/2025
688262.SH	12/16/2024	SDB3262867370	(200.00)	4.3546	(924.42)	(870.93)	0.0000	4.5800	(2,014.8305)	0.0000	0.1176	(0.4874)	0.0000	1	(0.3698)	01/06/2025
688262.SH	12/16/2024	SDB3262867370	(800.00)	4.3546	(3,763.43)	(3,483.70)	0.0000	4.5800	(2,014.8305)	0.0000	0.4788	(1.9497)	0.0000	1	(1.4709)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
C*CORE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
688262.SH	12/16/2024	SDB3262867370	(9,415.00)	4.3546	(45,399.04)	(40,998.80)	0.0000	4.5800	(2,014.8305)	0.0000	5.7758	(22.9460)	0.0000	1	(17.1702)	01/06/2025
688262.SH	12/16/2024	SDB3262867370	(285.00)	4.3546	(1,377.40)	(1,241.07)	0.0000	4.5800	(2,014.8305)	0.0000	0.1752	(0.6946)	0.0000	1	(0.5194)	01/06/2025
688262.SH	12/16/2024	SDB3262867370	(200.00)	4.3546	(981.18)	(870.93)	0.0000	4.5800	(2,014.8305)	0.0000	0.1248	(0.4874)	0.0000	1	(0.3626)	01/06/2025
688262.SH	12/16/2024	SDB3262867370	(900.00)	4.3546	(4,415.33)	(3,919.16)	0.0000	4.5800	(2,014.8305)	0.0000	0.5617	(2.1935)	0.0000	1	(1.6317)	01/06/2025
688262.SH	12/13/2024	SDB3262867370	(200.00)	4.6923	(924.42)	(938.46)	0.0000	4.5800	(2,014.8305)	0.0000	0.3528	(1.5757)	0.0000	3	(1.2229)	01/06/2025
688262.SH	12/13/2024	SDB3262867370	(800.00)	4.6923	(3,763.43)	(3,753.86)	0.0000	4.5800	(2,014.8305)	0.0000	1.4364	(6.3028)	0.0000	3	(4.8664)	01/06/2025
688262.SH	12/13/2024	SDB3262867370	(9,415.00)	4.6923	(45,399.04)	(44,178.20)	0.0000	4.5800	(2,014.8305)	0.0000	17.3273	(74.1763)	0.0000	3	(56.8490)	01/06/2025
688262.SH	12/13/2024	SDB3262867370	(285.00)	4.6923	(1,377.40)	(1,337.31)	0.0000	4.5800	(2,014.8305)	0.0000	0.5257	(2.2454)	0.0000	3	(1.7197)	01/06/2025
688262.SH	12/13/2024	SDB3262867370	(200.00)	4.6923	(981.18)	(938.46)	0.0000	4.5800	(2,014.8305)	0.0000	0.3745	(1.5757)	0.0000	3	(1.2012)	01/06/2025
688262.SH	12/13/2024	SDB3262867370	(900.00)	4.6923	(4,415.33)	(4,223.09)	0.0000	4.5800	(2,014.8305)	0.0000	1.6852	(7.0907)	0.0000	3	(5.4055)	01/06/2025
688262.SH	12/12/2024	SDB3262867370	(200.00)	4.6519	(924.42)	(930.37)	0.0000	4.5800	(2,014.8305)	0.0000	0.1176	(0.5207)	0.0000	1	(0.4031)	01/06/2025
688262.SH	12/12/2024	SDB3262867370	(800.00)	4.6519	(3,763.43)	(3,721.49)	0.0000	4.5800	(2,014.8305)	0.0000	0.4788	(2.0828)	0.0000	1	(1.6040)	01/06/2025
688262.SH	12/12/2024	SDB3262867370	(9,415.00)	4.6519	(45,399.04)	(43,797.30)	0.0000	4.5800	(2,014.8305)	0.0000	5.7758	(24.5123)	0.0000	1	(18.7365)	01/06/2025
688262.SH	12/12/2024	SDB3262867370	(285.00)	4.6519	(1,377.40)	(1,325.78)	0.0000	4.5800	(2,014.8305)	0.0000	0.1752	(0.7420)	0.0000	1	(0.5668)	01/06/2025
688262.SH	12/12/2024	SDB3262867370	(200.00)	4.6519	(981.18)	(930.37)	0.0000	4.5800	(2,014.8305)	0.0000	0.1248	(0.5207)	0.0000	1	(0.3959)	01/06/2025
688262.SH	12/12/2024	SDB3262867370	(900.00)	4.6519	(4,415.33)	(4,186.68)	0.0000	4.5800	(2,014.8305)	0.0000	0.5617	(2.3432)	0.0000	1	(1.7815)	01/06/2025
688262.SH	12/11/2024	SDB3262867370	(200.00)	4.8958	(924.42)	(979.17)	0.0000	4.5800	(2,014.8305)	0.0000	0.1176	(0.5480)	0.0000	1	(0.4304)	01/06/2025
688262.SH	12/11/2024	SDB3262867370	(800.00)	4.8958	(3,763.43)	(3,916.68)	0.0000	4.5800	(2,014.8305)	0.0000	0.4788	(2.1921)	0.0000	1	(1.7133)	01/06/2025
688262.SH	12/11/2024	SDB3262867370	(9,415.00)	4.8958	(45,399.04)	(46,094.39)	0.0000	4.5800	(2,014.8305)	0.0000	5.7758	(25.7979)	0.0000	1	(20.0221)	01/06/2025
688262.SH	12/11/2024	SDB3262867370	(285.00)	4.8958	(1,377.40)	(1,395.32)	0.0000	4.5800	(2,014.8305)	0.0000	0.1752	(0.7809)	0.0000	1	(0.6057)	01/06/2025
688262.SH	12/11/2024	SDB3262867370	(200.00)	4.8958	(981.18)	(979.17)	0.0000	4.5800	(2,014.8305)	0.0000	0.1248	(0.5480)	0.0000	1	(0.4232)	01/06/2025
688262.SH	12/11/2024	SDB3262867370	(900.00)	4.8958	(4,415.33)	(4,406.26)	0.0000	4.5800	(2,014.8305)	0.0000	0.5617	(2.4661)	0.0000	1	(1.9043)	01/06/2025
688262.SH	12/10/2024	SDB3262867370	(200.00)	4.7158	(924.42)	(943.15)	0.0000	4.5800	(2,014.8305)	0.0000	0.1176	(0.5279)	0.0000	1	(0.4103)	01/06/2025
688262.SH	12/10/2024	SDB3262867370	(800.00)	4.7158	(3,763.43)	(3,772.61)	0.0000	4.5800	(2,014.8305)	0.0000	0.4788	(2.1114)	0.0000	1	(1.6326)	01/06/2025
688262.SH	12/10/2024	SDB3262867370	(9,415.00)	4.7158	(45,399.04)	(44,398.90)	0.0000	4.5800	(2,014.8305)	0.0000	5.7758	(24.8490)	0.0000	1	(19.0732)	01/06/2025
688262.SH	12/10/2024	SDB3262867370	(285.00)	4.7158	(1,377.40)	(1,343.99)	0.0000	4.5800	(2,014.8305)	0.0000	0.1752	(0.7522)	0.0000	1	(0.5770)	01/06/2025
688262.SH	12/10/2024	SDB3262867370	(200.00)	4.7158	(981.18)	(943.15)	0.0000	4.5800	(2,014.8305)	0.0000	0.1248	(0.5279)	0.0000	1	(0.4030)	01/06/2025
688262.SH	12/10/2024	SDB3262867370	(900.00)	4.7158	(4,415.33)	(4,244.19)	0.0000	4.5800	(2,014.8305)	0.0000	0.5617	(2.3754)	0.0000	1	(1.8136)	01/06/2025
688262.SH	12/09/2024	SDB3262867370	(9,415.00)	4.7495	(45,399.04)	(44,716.40)	0.0000	4.5800	(2,034.7222)	0.0000	5.7758	(25.2737)	0.0000	1	(19.4980)	01/06/2025
688262.SH	12/09/2024	SDB3262867370	(285.00)	4.7495	(1,377.40)	(1,353.60)	0.0000	4.5800	(2,034.7222)	0.0000	0.1752	(0.7651)	0.0000	1	(0.5898)	01/06/2025
688262.SH	12/09/2024	SDB3262867370	(200.00)	4.7495	(981.18)	(949.90)	0.0000	4.5800	(2,034.7222)	0.0000	0.1248	(0.5369)	0.0000	1	(0.4121)	01/06/2025
688262.SH	12/09/2024	SDB3262867370	(900.00)	4.7495	(4,415.33)	(4,274.54)	0.0000	4.5800	(2,034.7222)	0.0000	0.5617	(2.4160)	0.0000	1	(1.8542)	01/06/2025
688262.SH	12/06/2024	SDB3262867370	(9,415.00)	4.6099	(45,399.04)	(43,402.26)	0.0000	4.5800	(2,034.7222)	0.0000	17.3273	(73.5929)	0.0000	3	(56.2656)	01/06/2025
688262.SH	12/06/2024	SDB3262867370	(285.00)	4.6099	(1,377.40)	(1,313.82)	0.0000	4.5800	(2,034.7222)	0.0000	0.5257	(2.2277)	0.0000	3	(1.7020)	01/06/2025
688262.SH	12/06/2024	SDB3262867370	(200.00)	4.6099	(981.18)	(921.98)	0.0000	4.5800	(2,034.7222)	0.0000	0.3745	(1.5633)	0.0000	3	(1.1888)	01/06/2025
688262.SH	12/06/2024	SDB3262867370	(900.00)	4.6099	(4,415.33)	(4,148.91)	0.0000	4.5800	(2,034.7222)	0.0000	1.6852	(7.0349)	0.0000	3	(5.3497)	01/06/2025
688262.SH	12/05/2024	SDB3262867370	(9,415.00)	4.8116	(45,399.04)	(45,301.26)	0.0000	4.5800	(2,034.7222)	0.0000	5.7758	(25.6043)	0.0000	1	(19.8285)	01/06/2025
688262.SH	12/05/2024	SDB3262867370	(285.00)	4.8116	(1,377.40)	(1,371.31)	0.0000	4.5800	(2,034.7222)	0.0000	0.1752	(0.7751)	0.0000	1	(0.5998)	01/06/2025
688262.SH	12/05/2024	SDB3262867370	(200.00)	4.8116	(981.18)	(962.32)	0.0000	4.5800	(2,034.7222)	0.0000	0.1248	(0.5439)	0.0000	1	(0.4191)	01/06/2025
688262.SH	12/05/2024	SDB3262867370	(900.00)	4.8116	(4,415.33)	(4,330.44)	0.0000	4.5800	(2,034.7222)	0.0000	0.5617	(2.4476)	0.0000	1	(1.8858)	01/06/2025
688262.SH	12/04/2024	SDB3262867370	(200.00)	4.9059	(981.18)	(981.18)	0.0000	4.5800	(1,900.0000)	0.0000	0.1248	(0.5178)	0.0000	1	(0.3930)	01/06/2025
688262.SH	12/04/2024	SDB3262867370	(900.00)	4.9059	(4,415.33)	(4,415.33)	0.0000	4.5800	(1,900.0000)	0.0000	0.5617	(2.3303)	0.0000	1	(1.7686)	01/06/2025
TOTAL C*CORE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND												209.3844	(855.7325)	0.0000	(646.3481)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
CAMBRICON TECHNOLOGIES CORP LTD CMN CLASS A SERIES NORTHBOUND																
688256.SH	01/03/2025	SDB3260497774	(577.00)	93.5084	(51,003.91)	(53,954.37)	0.0000	4.3300	(1,324.6649)	0.0000	18.4039	(59.5596)	0.0000	3	(41.1556)	01/06/2025
688256.SH	01/03/2025	SDB3260497774	(7,529.00)	93.5084	(675,322.19)	(704,025.10)	0.0000	4.3300	(1,324.6649)	0.0000	243.6788	(777.1645)	0.0000	3	(533.4857)	01/06/2025
688256.SH	01/03/2025	SDB3260497774	(400.00)	93.5084	(35,878.45)	(37,403.38)	0.0000	4.3300	(1,324.6649)	0.0000	12.9461	(41.2891)	0.0000	3	(28.3430)	01/06/2025
688256.SH	01/02/2025	SDB3260497774	(577.00)	89.2866	(51,003.91)	(51,518.35)	0.0000	4.3300	(1,324.6970)	0.0000	6.1346	(18.9573)	0.0000	1	(12.8226)	01/06/2025
688256.SH	01/02/2025	SDB3260497774	(7,529.00)	89.2866	(675,322.19)	(672,238.59)	0.0000	4.3300	(1,324.6970)	0.0000	81.2263	(247.3646)	0.0000	1	(166.1383)	01/06/2025
688256.SH	01/02/2025	SDB3260497774	(1,300.00)	89.2866	(116,604.97)	(116,072.54)	0.0000	4.3300	(1,324.6970)	0.0000	14.0250	(42.7114)	0.0000	1	(28.6864)	01/06/2025
688256.SH	12/31/2024	SDB3260497774	(577.00)	90.2650	(51,003.91)	(52,082.90)	0.0000	4.3300	(1,324.7093)	0.0000	12.2693	(38.3304)	0.0000	2	(26.0611)	01/06/2025
688256.SH	12/31/2024	SDB3260497774	(7,529.00)	90.2650	(675,322.19)	(679,605.11)	0.0000	4.3300	(1,324.7093)	0.0000	162.4525	(500.1551)	0.0000	2	(337.7026)	01/06/2025
688256.SH	12/31/2024	SDB3260497774	(1,694.00)	90.2650	(151,945.25)	(152,908.89)	0.0000	4.3300	(1,324.7093)	0.0000	36.5513	(112.5332)	0.0000	2	(75.9820)	01/06/2025
688256.SH	12/31/2024	SDB3260497774	(6.00)	90.2650	(465.16)	(541.59)	0.0000	4.3300	(1,324.7093)	0.0000	0.1119	(0.3986)	0.0000	2	(0.2867)	01/06/2025
688256.SH	12/30/2024	SDB3260497774	(577.00)	88.8048	(51,003.91)	(51,240.36)	0.0000	4.3300	(1,324.7093)	0.0000	6.1346	(18.8552)	0.0000	1	(12.7205)	01/06/2025
688256.SH	12/30/2024	SDB3260497774	(7,529.00)	88.8048	(675,322.19)	(668,611.19)	0.0000	4.3300	(1,324.7093)	0.0000	81.2263	(246.0321)	0.0000	1	(164.8058)	01/06/2025
688256.SH	12/30/2024	SDB3260497774	(1,694.00)	88.8048	(151,945.25)	(150,435.30)	0.0000	4.3300	(1,324.7093)	0.0000	18.2756	(55.3564)	0.0000	1	(37.0808)	01/06/2025
688256.SH	12/30/2024	SDB3260497774	(6.00)	88.8048	(465.16)	(532.83)	0.0000	4.3300	(1,324.7093)	0.0000	0.0559	(0.1961)	0.0000	1	(0.1401)	01/06/2025
688256.SH	12/27/2024	SDB3260497774	(577.00)	92.4945	(51,003.91)	(53,369.34)	0.0000	4.3300	(1,324.7093)	0.0000	18.4039	(58.9157)	0.0000	3	(40.5118)	01/06/2025
688256.SH	12/27/2024	SDB3260497774	(7,529.00)	92.4945	(675,322.19)	(696,391.29)	0.0000	4.3300	(1,324.7093)	0.0000	243.6788	(768.7634)	0.0000	3	(525.0846)	01/06/2025
688256.SH	12/27/2024	SDB3260497774	(1,694.00)	92.4945	(151,945.25)	(156,685.73)	0.0000	4.3300	(1,324.7093)	0.0000	54.8269	(172.9692)	0.0000	3	(118.1423)	01/06/2025
688256.SH	12/27/2024	SDB3260497774	(6.00)	92.4945	(465.16)	(554.97)	0.0000	4.3300	(1,324.7093)	0.0000	0.1678	(0.6126)	0.0000	3	(0.4448)	01/06/2025
688256.SH	12/26/2024	SDB3260497774	(6.00)	86.9593	(465.16)	(521.76)	0.0000	4.3300	(850.0000)	0.0000	0.0559	(0.1232)	0.0000	1	(0.0672)	01/06/2025
688256.SH	12/24/2024	SDB3260497774	(6.00)	86.9593	(465.16)	(521.76)	0.0000	4.3300	(850.0000)	0.0000	0.1119	(0.2464)	0.0000	2	(0.1345)	01/06/2025
688256.SH	12/23/2024	SDB3260497774	(6.00)	84.7073	(465.16)	(508.24)	0.0000	4.3300	(850.0000)	0.0000	0.0559	(0.1200)	0.0000	1	(0.0641)	01/06/2025
688256.SH	12/20/2024	SDB3260497774	(6.00)	78.1695	(465.16)	(469.02)	0.0000	4.3300	(850.0000)	0.0000	0.1678	(0.3322)	0.0000	3	(0.1644)	01/06/2025
688256.SH	12/19/2024	SDB3260497774	(6.00)	78.9382	(465.16)	(473.63)	0.0000	4.5800	(850.0000)	0.0000	0.0592	(0.1118)	0.0000	1	(0.0526)	01/06/2025
688256.SH	12/18/2024	SDB3260497774	(6.00)	77.9294	(465.16)	(467.58)	0.0000	4.5800	(850.0000)	0.0000	0.0592	(0.1104)	0.0000	1	(0.0512)	01/06/2025
688256.SH	12/17/2024	SDB3260497774	(6.00)	79.4079	(465.16)	(476.45)	0.0000	4.5800	(850.0000)	0.0000	0.0592	(0.1125)	0.0000	1	(0.0533)	01/06/2025
688256.SH	12/16/2024	SDB3260497774	(6.00)	75.0760	(465.16)	(450.46)	0.0000	4.5800	(850.0000)	0.0000	0.0592	(0.1064)	0.0000	1	(0.0472)	01/06/2025
688256.SH	12/13/2024	SDB3260497774	(6.00)	74.3303	(465.16)	(445.98)	0.0000	4.5800	(850.0000)	0.0000	0.1775	(0.3159)	0.0000	3	(0.1384)	01/06/2025
688256.SH	12/12/2024	SDB3260497774	(6.00)	73.9197	(465.16)	(443.52)	0.0000	4.5800	(850.0000)	0.0000	0.0592	(0.1047)	0.0000	1	(0.0455)	01/06/2025
688256.SH	12/11/2024	SDB3260497774	(6.00)	76.2188	(465.16)	(457.31)	0.0000	4.5800	(850.0000)	0.0000	0.0592	(0.1080)	0.0000	1	(0.0488)	01/06/2025
688256.SH	12/10/2024	SDB3260497774	(6.00)	78.3605	(465.16)	(470.16)	0.0000	4.5800	(850.0000)	0.0000	0.0592	(0.1110)	0.0000	1	(0.0518)	01/06/2025
688256.SH	12/09/2024	SDB3260497774	(6.00)	75.8545	(465.16)	(455.13)	0.0000	4.5800	(850.0000)	0.0000	0.0592	(0.1075)	0.0000	1	(0.0483)	01/06/2025
688256.SH	12/06/2024	SDB3260497774	(6.00)	78.0862	(465.16)	(468.52)	0.0000	4.5800	(850.0000)	0.0000	0.1775	(0.3319)	0.0000	3	(0.1543)	01/06/2025
688256.SH	12/05/2024	SDB3260497774	(6.00)	77.1284	(465.16)	(462.77)	0.0000	4.5800	(850.0000)	0.0000	0.0592	(0.1093)	0.0000	1	(0.0501)	01/06/2025
688256.SH	12/04/2024	SDB3260497774	(300.00)	77.5274	(23,258.22)	(23,258.22)	0.0000	4.5800	(850.0000)	0.0000	2.9590	(5.4915)	0.0000	1	(2.5326)	01/06/2025
688256.SH	12/04/2024	SDB3260497774	(306.00)	77.5274	(23,723.39)	(23,723.39)	0.0000	4.5800	(850.0000)	0.0000	3.0181	(5.6014)	0.0000	1	(2.5832)	01/06/2025
688256.SH	12/04/2024	SDB3260497774	(3,100.00)	77.5274	(240,334.98)	(240,334.98)	0.0000	4.5800	(850.0000)	0.0000	30.5760	(56.7458)	0.0000	1	(26.1698)	01/06/2025
TOTAL CAMBRICON TECHNOLOGIES CORP LTD CMN CLASS A SERIES NORTHBOUND											1,048.4019	(3,230.4540)	0.0000		(2,182.0521)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
CANMAX TECHNOLOGIES CO., LTD. CMN CLASS A SERIES NORTHBOUND																
300390.ZK	01/03/2025	SDB3262741473	(1,400.00)	3.2930	(5,426.92)	(4,610.16)	0.0000	4.3300	(1,807.8393)	0.0000	1.9582	(6.9454)	0.0000	3	(4.9872)	01/06/2025
300390.ZK	01/03/2025	SDB3262741473	(3,400.00)	3.2930	(13,179.66)	(11,196.12)	0.0000	4.3300	(1,807.8393)	0.0000	4.7557	(16.8673)	0.0000	3	(12.1117)	01/06/2025
300390.ZK	01/03/2025	SDB3262741473	(1,500.00)	3.2930	(5,814.56)	(4,939.46)	0.0000	4.3300	(1,807.8393)	0.0000	2.0981	(7.4415)	0.0000	3	(5.3434)	01/06/2025
300390.ZK	01/03/2025	SDB3262741473	(110.00)	3.2930	(426.40)	(362.23)	0.0000	4.3300	(1,807.8393)	0.0000	0.1539	(0.5457)	0.0000	3	(0.3918)	01/06/2025
300390.ZK	01/02/2025	SDB3262741473	(1,400.00)	3.3039	(5,426.92)	(4,625.49)	0.0000	4.3300	(1,807.8393)	0.0000	0.6527	(2.3228)	0.0000	1	(1.6701)	01/06/2025
300390.ZK	01/02/2025	SDB3262741473	(3,400.00)	3.3039	(13,179.66)	(11,233.32)	0.0000	4.3300	(1,807.8393)	0.0000	1.5852	(5.6411)	0.0000	1	(4.0559)	01/06/2025
300390.ZK	01/02/2025	SDB3262741473	(1,500.00)	3.3039	(5,814.56)	(4,955.88)	0.0000	4.3300	(1,807.8393)	0.0000	0.6994	(2.4887)	0.0000	1	(1.7894)	01/06/2025
300390.ZK	01/02/2025	SDB3262741473	(110.00)	3.3039	(426.40)	(363.43)	0.0000	4.3300	(1,807.8393)	0.0000	0.0513	(0.1825)	0.0000	1	(0.1312)	01/06/2025
300390.ZK	12/31/2024	SDB3262741473	(1,400.00)	3.3940	(5,426.92)	(4,751.61)	0.0000	4.3300	(1,807.8393)	0.0000	1.3055	(4.7723)	0.0000	2	(3.4668)	01/06/2025
300390.ZK	12/31/2024	SDB3262741473	(3,400.00)	3.3940	(13,179.66)	(11,539.62)	0.0000	4.3300	(1,807.8393)	0.0000	3.1704	(11.5899)	0.0000	2	(8.4194)	01/06/2025
300390.ZK	12/31/2024	SDB3262741473	(1,500.00)	3.3940	(5,814.56)	(5,091.01)	0.0000	4.3300	(1,807.8393)	0.0000	1.3987	(5.1132)	0.0000	2	(3.7145)	01/06/2025
300390.ZK	12/31/2024	SDB3262741473	(110.00)	3.3940	(426.40)	(373.34)	0.0000	4.3300	(1,807.8393)	0.0000	0.1026	(0.3750)	0.0000	2	(0.2724)	01/06/2025
300390.ZK	12/30/2024	SDB3262741473	(1,400.00)	3.3345	(5,426.92)	(4,668.36)	0.0000	4.3300	(1,807.8393)	0.0000	0.6527	(2.3443)	0.0000	1	(1.6916)	01/06/2025
300390.ZK	12/30/2024	SDB3262741473	(3,400.00)	3.3345	(13,179.66)	(11,337.44)	0.0000	4.3300	(1,807.8393)	0.0000	1.5852	(5.6934)	0.0000	1	(4.1082)	01/06/2025
300390.ZK	12/30/2024	SDB3262741473	(1,500.00)	3.3345	(5,814.56)	(5,001.81)	0.0000	4.3300	(1,807.8393)	0.0000	0.6994	(2.5118)	0.0000	1	(1.8124)	01/06/2025
300390.ZK	12/30/2024	SDB3262741473	(110.00)	3.3345	(426.40)	(366.80)	0.0000	4.3300	(1,807.8393)	0.0000	0.0513	(0.1842)	0.0000	1	(0.1329)	01/06/2025
300390.ZK	12/27/2024	SDB3262741473	(1,400.00)	3.4195	(5,426.92)	(4,787.36)	0.0000	4.3300	(1,807.8393)	0.0000	1.9582	(7.2123)	0.0000	3	(5.2541)	01/06/2025
300390.ZK	12/27/2024	SDB3262741473	(3,400.00)	3.4195	(13,179.66)	(11,626.44)	0.0000	4.3300	(1,807.8393)	0.0000	4.7557	(17.5156)	0.0000	3	(12.7599)	01/06/2025
300390.ZK	12/27/2024	SDB3262741473	(1,500.00)	3.4195	(5,814.56)	(5,129.31)	0.0000	4.3300	(1,807.8393)	0.0000	2.0981	(7.7275)	0.0000	3	(5.6294)	01/06/2025
300390.ZK	12/27/2024	SDB3262741473	(110.00)	3.4195	(426.40)	(376.15)	0.0000	4.3300	(1,807.8393)	0.0000	0.1539	(0.5667)	0.0000	3	(0.4128)	01/06/2025
300390.ZK	12/26/2024	SDB3262741473	(1,400.00)	3.3921	(5,426.92)	(4,748.98)	0.0000	4.3300	(1,807.8393)	0.0000	0.6527	(2.3848)	0.0000	1	(1.7321)	01/06/2025
300390.ZK	12/26/2024	SDB3262741473	(3,400.00)	3.3921	(13,179.66)	(11,533.23)	0.0000	4.3300	(1,807.8393)	0.0000	1.5852	(5.7917)	0.0000	1	(4.2065)	01/06/2025
300390.ZK	12/26/2024	SDB3262741473	(1,500.00)	3.3921	(5,814.56)	(5,088.19)	0.0000	4.3300	(1,807.8393)	0.0000	0.6994	(2.5552)	0.0000	1	(1.8558)	01/06/2025
300390.ZK	12/26/2024	SDB3262741473	(110.00)	3.3921	(426.40)	(373.13)	0.0000	4.3300	(1,807.8393)	0.0000	0.0513	(0.1874)	0.0000	1	(0.1361)	01/06/2025
300390.ZK	12/24/2024	SDB3262741473	(1,400.00)	3.3921	(5,426.92)	(4,748.98)	0.0000	4.3300	(1,807.8393)	0.0000	1.3055	(4.7697)	0.0000	2	(3.4642)	01/06/2025
300390.ZK	12/24/2024	SDB3262741473	(3,400.00)	3.3921	(13,179.66)	(11,533.23)	0.0000	4.3300	(1,807.8393)	0.0000	3.1704	(11.5835)	0.0000	2	(8.4130)	01/06/2025
300390.ZK	12/24/2024	SDB3262741473	(1,500.00)	3.3921	(5,814.56)	(5,088.19)	0.0000	4.3300	(1,807.8393)	0.0000	1.3987	(5.1103)	0.0000	2	(3.7116)	01/06/2025
300390.ZK	12/24/2024	SDB3262741473	(110.00)	3.3921	(426.40)	(373.13)	0.0000	4.3300	(1,807.8393)	0.0000	0.1026	(0.3748)	0.0000	2	(0.2722)	01/06/2025
300390.ZK	12/23/2024	SDB3262741473	(1,400.00)	3.4004	(5,426.92)	(4,760.51)	0.0000	4.3300	(1,807.8393)	0.0000	0.6527	(2.3906)	0.0000	1	(1.7379)	01/06/2025
300390.ZK	12/23/2024	SDB3262741473	(3,400.00)	3.4004	(13,179.66)	(11,561.23)	0.0000	4.3300	(1,807.8393)	0.0000	1.5852	(5.8058)	0.0000	1	(4.2206)	01/06/2025
300390.ZK	12/23/2024	SDB3262741473	(1,500.00)	3.4004	(5,814.56)	(5,100.54)	0.0000	4.3300	(1,807.8393)	0.0000	0.6994	(2.5614)	0.0000	1	(1.8620)	01/06/2025
300390.ZK	12/23/2024	SDB3262741473	(110.00)	3.4004	(426.40)	(374.04)	0.0000	4.3300	(1,807.8393)	0.0000	0.0513	(0.1878)	0.0000	1	(0.1365)	01/06/2025
300390.ZK	12/20/2024	SDB3262741473	(1,400.00)	3.4024	(5,426.92)	(4,763.40)	0.0000	4.3300	(1,807.8393)	0.0000	1.9582	(7.1762)	0.0000	3	(5.2180)	01/06/2025
300390.ZK	12/20/2024	SDB3262741473	(3,400.00)	3.4024	(13,179.66)	(11,568.26)	0.0000	4.3300	(1,807.8393)	0.0000	4.7557	(17.4280)	0.0000	3	(12.6723)	01/06/2025
300390.ZK	12/20/2024	SDB3262741473	(1,500.00)	3.4024	(5,814.56)	(5,103.64)	0.0000	4.3300	(1,807.8393)	0.0000	2.0981	(7.6888)	0.0000	3	(5.5907)	01/06/2025
300390.ZK	12/20/2024	SDB3262741473	(110.00)	3.4024	(426.40)	(374.27)	0.0000	4.3300	(1,807.8393)	0.0000	0.1539	(0.5638)	0.0000	3	(0.4100)	01/06/2025
300390.ZK	12/19/2024	SDB3262741473	(1,400.00)	3.4388	(5,426.92)	(4,814.37)	0.0000	4.5800	(1,807.8393)	0.0000	0.6904	(2.4177)	0.0000	1	(1.7272)	01/06/2025
300390.ZK	12/19/2024	SDB3262741473	(3,400.00)	3.4388	(13,179.66)	(11,692.04)	0.0000	4.5800	(1,807.8393)	0.0000	1.6767	(5.8715)	0.0000	1	(4.1947)	01/06/2025
300390.ZK	12/19/2024	SDB3262741473	(1,500.00)	3.4388	(5,814.56)	(5,158.25)	0.0000	4.5800	(1,807.8393)	0.0000	0.7397	(2.5904)	0.0000	1	(1.8506)	01/06/2025
300390.ZK	12/19/2024	SDB3262741473	(110.00)	3.4388	(426.40)	(378.27)	0.0000	4.5800	(1,807.8393)	0.0000	0.0542	(0.1900)	0.0000	1	(0.1357)	01/06/2025
300390.ZK	12/18/2024	SDB3262741473	(1,400.00)	3.4766	(5,426.92)	(4,867.29)	0.0000	4.5800	(1,807.8393)	0.0000	0.6904	(2.4442)	0.0000	1	(1.7538)	01/06/2025
300390.ZK	12/18/2024	SDB3262741473	(3,400.00)	3.4766	(13,179.66)	(11,820.57)	0.0000	4.5800	(1,807.8393)	0.0000	1.6767	(5.9360)	0.0000	1	(4.2593)	01/06/2025
300390.ZK	12/18/2024	SDB3262741473	(1,500.00)	3.4766	(5,814.56)	(5,214.96)	0.0000	4.5800	(1,807.8393)	0.0000	0.7397	(2.6188)	0.0000	1	(1.8791)	01/06/2025
300390.ZK	12/18/2024	SDB3262741473	(110.00)	3.4766	(426.40)	(382.43)	0.0000	4.5800	(1,807.8393)	0.0000	0.0542	(0.1920)	0.0000	1	(0.1378)	01/06/2025
300390.ZK	12/17/2024	SDB3262741473	(1,400.00)	3.5989	(5,426.92)	(5,038.43)	0.0000	4.5800	(1,807.8393)	0.0000	0.6904	(2.5302)	0.0000	1	(1.8398)	01/06/2025
300390.ZK	12/17/2024	SDB3262741473	(3,400.00)	3.5989	(13,179.66)	(12,236.19)	0.0000	4.5800	(1,807.8393)	0.0000	1.6767	(6.1447)	0.0000	1	(4.4680)	01/06/2025
300390.ZK	12/17/2024	SDB3262741473	(1,500.00)	3.5989	(5,814.56)	(5,398.32)	0.0000	4.5800	(1,807.8393)	0.0000	0.7397	(2.7109)	0.0000	1	(1.9712)	01/06/2025
300390.ZK	12/17/2024	SDB3262741473	(110.00)	3.5989	(426.40)	(395.88)	0.0000	4.5800	(1,807.8393)	0.0000	0.0542	(0.1988)	0.0000	1	(0.1446)	01/06/2025
300390.ZK	12/16/2024	SDB3262741473	(1,400.00)	3.5926	(5,426.92)	(5,029.59)	0.0000	4.5800	(1,807.8393)	0.0000	0.6904	(2.5257)	0.0000	1	(1.8353)	01/06/2025
300390.ZK	12/16/2024	SDB3262741473	(3,400.00)	3.5926	(13,179.66)	(12,214.73)	0.0000	4.5800	(1,807.8393)	0.0000	1.6767	(6.1340)	0.0000	1	(4.4572)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
CANMAX TECHNOLOGIES CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300390.ZK	12/16/2024	SDB3262741473	(1,500.00)	3.5926	(5,814.56)	(5,388.85)	0.0000	4.5800	(1,807.8393)	0.0000	0.7397	(2.7062)	0.0000	1	(1.9664)	01/06/2025
300390.ZK	12/16/2024	SDB3262741473	(110.00)	3.5926	(426.40)	(395.18)	0.0000	4.5800	(1,807.8393)	0.0000	0.0542	(0.1985)	0.0000	1	(0.1442)	01/06/2025
300390.ZK	12/13/2024	SDB3262741473	(1,400.00)	3.6583	(5,426.92)	(5,121.66)	0.0000	4.5800	(1,807.8393)	0.0000	2.0713	(7.7159)	0.0000	3	(5.6447)	01/06/2025
300390.ZK	12/13/2024	SDB3262741473	(3,400.00)	3.6583	(13,179.66)	(12,438.31)	0.0000	4.5800	(1,807.8393)	0.0000	5.0302	(18.7387)	0.0000	3	(13.7085)	01/06/2025
300390.ZK	12/13/2024	SDB3262741473	(1,500.00)	3.6583	(5,814.56)	(5,487.49)	0.0000	4.5800	(1,807.8393)	0.0000	2.2192	(8.2671)	0.0000	3	(6.0479)	01/06/2025
300390.ZK	12/13/2024	SDB3262741473	(110.00)	3.6583	(426.40)	(402.42)	0.0000	4.5800	(1,807.8393)	0.0000	0.1627	(0.6063)	0.0000	3	(0.4435)	01/06/2025
300390.ZK	12/12/2024	SDB3262741473	(1,400.00)	3.6850	(5,426.92)	(5,159.02)	0.0000	4.5800	(1,807.8393)	0.0000	0.6904	(2.5907)	0.0000	1	(1.9003)	01/06/2025
300390.ZK	12/12/2024	SDB3262741473	(3,400.00)	3.6850	(13,179.66)	(12,529.04)	0.0000	4.5800	(1,807.8393)	0.0000	1.6767	(6.2918)	0.0000	1	(4.6151)	01/06/2025
300390.ZK	12/12/2024	SDB3262741473	(1,500.00)	3.6850	(5,814.56)	(5,527.52)	0.0000	4.5800	(1,807.8393)	0.0000	0.7397	(2.7758)	0.0000	1	(2.0361)	01/06/2025
300390.ZK	12/12/2024	SDB3262741473	(110.00)	3.6850	(426.40)	(405.35)	0.0000	4.5800	(1,807.8393)	0.0000	0.0542	(0.2036)	0.0000	1	(0.1493)	01/06/2025
300390.ZK	12/11/2024	SDB3262741473	(1,400.00)	3.7449	(5,426.92)	(5,242.80)	0.0000	4.5800	(1,817.0920)	0.0000	0.6904	(2.6463)	0.0000	1	(1.9559)	01/06/2025
300390.ZK	12/11/2024	SDB3262741473	(3,400.00)	3.7449	(13,179.66)	(12,732.50)	0.0000	4.5800	(1,817.0920)	0.0000	1.6767	(6.4267)	0.0000	1	(4.7500)	01/06/2025
300390.ZK	12/11/2024	SDB3262741473	(1,500.00)	3.7449	(5,814.56)	(5,617.28)	0.0000	4.5800	(1,817.0920)	0.0000	0.7397	(2.8353)	0.0000	1	(2.0956)	01/06/2025
300390.ZK	12/11/2024	SDB3262741473	(110.00)	3.7449	(426.40)	(411.93)	0.0000	4.5800	(1,817.0920)	0.0000	0.0542	(0.2079)	0.0000	1	(0.1537)	01/06/2025
300390.ZK	12/11/2024	SDB3262741473	(190.00)	3.7449	(736.51)	(711.52)	0.0000	4.5800	(1,817.0920)	0.0000	0.0937	(0.3591)	0.0000	1	(0.2654)	01/06/2025
300390.ZK	12/11/2024	SDB3262741473	(4,100.00)	3.7449	(15,893.12)	(15,353.90)	0.0000	4.5800	(1,817.0920)	0.0000	2.0220	(7.7498)	0.0000	1	(5.7279)	01/06/2025
300390.ZK	12/11/2024	SDB3262741473	(3,210.00)	3.7449	(12,443.15)	(12,020.98)	0.0000	4.5800	(1,817.0920)	0.0000	1.5830	(6.0676)	0.0000	1	(4.4845)	01/06/2025
300390.ZK	12/10/2024	SDB3262741473	(1,400.00)	3.7179	(5,426.92)	(5,205.07)	0.0000	4.5800	(1,820.5102)	0.0000	0.6904	(2.6322)	0.0000	1	(1.9418)	01/06/2025
300390.ZK	12/10/2024	SDB3262741473	(3,400.00)	3.7179	(13,179.66)	(12,640.88)	0.0000	4.5800	(1,820.5102)	0.0000	1.6767	(6.3925)	0.0000	1	(4.7157)	01/06/2025
300390.ZK	12/10/2024	SDB3262741473	(1,500.00)	3.7179	(5,814.56)	(5,576.86)	0.0000	4.5800	(1,820.5102)	0.0000	0.7397	(2.8202)	0.0000	1	(2.0805)	01/06/2025
300390.ZK	12/10/2024	SDB3262741473	(110.00)	3.7179	(426.40)	(408.97)	0.0000	4.5800	(1,820.5102)	0.0000	0.0542	(0.2068)	0.0000	1	(0.1526)	01/06/2025
300390.ZK	12/10/2024	SDB3262741473	(190.00)	3.7179	(736.51)	(706.40)	0.0000	4.5800	(1,820.5102)	0.0000	0.0937	(0.3572)	0.0000	1	(0.2635)	01/06/2025
300390.ZK	12/10/2024	SDB3262741473	(4,100.00)	3.7179	(15,893.12)	(15,243.41)	0.0000	4.5800	(1,820.5102)	0.0000	2.0220	(7.7086)	0.0000	1	(5.6866)	01/06/2025
300390.ZK	12/10/2024	SDB3262741473	(1,300.00)	3.7179	(5,039.28)	(4,833.28)	0.0000	4.5800	(1,820.5102)	0.0000	0.6411	(2.4442)	0.0000	1	(1.8031)	01/06/2025
300390.ZK	12/10/2024	SDB3262741473	(8,100.00)	3.7179	(31,398.61)	(30,115.04)	0.0000	4.5800	(1,820.5102)	0.0000	3.9946	(15.2291)	0.0000	1	(11.2345)	01/06/2025
300390.ZK	12/10/2024	SDB3262741473	(4,400.00)	3.7179	(17,056.03)	(16,358.79)	0.0000	4.5800	(1,820.5102)	0.0000	2.1699	(8.2726)	0.0000	1	(6.1027)	01/06/2025
300390.ZK	12/09/2024	SDB3262741473	(1,400.00)	3.7021	(5,426.92)	(5,182.98)	0.0000	4.5800	(1,820.5102)	0.0000	0.6904	(2.6210)	0.0000	1	(1.9306)	01/06/2025
300390.ZK	12/09/2024	SDB3262741473	(3,400.00)	3.7021	(13,179.66)	(12,587.24)	0.0000	4.5800	(1,820.5102)	0.0000	1.6767	(6.3653)	0.0000	1	(4.6886)	01/06/2025
300390.ZK	12/09/2024	SDB3262741473	(1,500.00)	3.7021	(5,814.56)	(5,553.19)	0.0000	4.5800	(1,820.5102)	0.0000	0.7397	(2.8082)	0.0000	1	(2.0685)	01/06/2025
300390.ZK	12/09/2024	SDB3262741473	(110.00)	3.7021	(426.40)	(407.23)	0.0000	4.5800	(1,820.5102)	0.0000	0.0542	(0.2059)	0.0000	1	(0.1517)	01/06/2025
300390.ZK	12/09/2024	SDB3262741473	(190.00)	3.7021	(736.51)	(703.40)	0.0000	4.5800	(1,820.5102)	0.0000	0.0937	(0.3557)	0.0000	1	(0.2620)	01/06/2025
300390.ZK	12/09/2024	SDB3262741473	(4,100.00)	3.7021	(15,893.12)	(15,178.72)	0.0000	4.5800	(1,820.5102)	0.0000	2.0220	(7.6758)	0.0000	1	(5.6539)	01/06/2025
300390.ZK	12/09/2024	SDB3262741473	(1,300.00)	3.7021	(5,039.28)	(4,812.77)	0.0000	4.5800	(1,820.5102)	0.0000	0.6411	(2.4338)	0.0000	1	(1.7927)	01/06/2025
300390.ZK	12/09/2024	SDB3262741473	(8,100.00)	3.7021	(31,398.61)	(29,987.24)	0.0000	4.5800	(1,820.5102)	0.0000	3.9946	(15.1645)	0.0000	1	(11.1699)	01/06/2025
300390.ZK	12/09/2024	SDB3262741473	(4,400.00)	3.7021	(17,056.03)	(16,289.36)	0.0000	4.5800	(1,820.5102)	0.0000	2.1699	(8.2375)	0.0000	1	(6.0676)	01/06/2025
300390.ZK	12/06/2024	SDB3262741473	(1,400.00)	3.8359	(5,426.92)	(5,370.23)	0.0000	4.5800	(1,820.5102)	0.0000	2.0713	(8.1471)	0.0000	3	(6.0759)	01/06/2025
300390.ZK	12/06/2024	SDB3262741473	(3,400.00)	3.8359	(13,179.66)	(13,041.99)	0.0000	4.5800	(1,820.5102)	0.0000	5.0302	(19.7859)	0.0000	3	(14.7557)	01/06/2025
300390.ZK	12/06/2024	SDB3262741473	(1,500.00)	3.8359	(5,814.56)	(5,753.82)	0.0000	4.5800	(1,820.5102)	0.0000	2.2192	(8.7291)	0.0000	3	(6.5098)	01/06/2025
300390.ZK	12/06/2024	SDB3262741473	(110.00)	3.8359	(426.40)	(421.95)	0.0000	4.5800	(1,820.5102)	0.0000	0.1627	(0.6401)	0.0000	3	(0.4774)	01/06/2025
300390.ZK	12/06/2024	SDB3262741473	(190.00)	3.8359	(736.51)	(728.82)	0.0000	4.5800	(1,820.5102)	0.0000	0.2811	(1.1057)	0.0000	3	(0.8246)	01/06/2025
300390.ZK	12/06/2024	SDB3262741473	(4,100.00)	3.8359	(15,893.12)	(15,727.10)	0.0000	4.5800	(1,820.5102)	0.0000	6.0659	(23.8595)	0.0000	3	(17.7936)	01/06/2025
300390.ZK	12/06/2024	SDB3262741473	(1,300.00)	3.8359	(5,039.28)	(4,986.64)	0.0000	4.5800	(1,820.5102)	0.0000	1.9233	(7.5652)	0.0000	3	(5.6419)	01/06/2025
300390.ZK	12/06/2024	SDB3262741473	(8,100.00)	3.8359	(31,398.61)	(31,070.62)	0.0000	4.5800	(1,820.5102)	0.0000	11.9838	(47.1370)	0.0000	3	(35.1532)	01/06/2025
300390.ZK	12/06/2024	SDB3262741473	(4,400.00)	3.8359	(17,056.03)	(16,877.87)	0.0000	4.5800	(1,820.5102)	0.0000	6.5097	(25.6053)	0.0000	3	(19.0956)	01/06/2025
300390.ZK	12/05/2024	SDB3262741473	(1,400.00)	3.8907	(5,426.92)	(5,447.02)	0.0000	4.5800	(1,820.5102)	0.0000	0.6904	(2.7545)	0.0000	1	(2.0641)	01/06/2025
300390.ZK	12/05/2024	SDB3262741473	(3,400.00)	3.8907	(13,179.66)	(13,228.48)	0.0000	4.5800	(1,820.5102)	0.0000	1.6767	(6.6896)	0.0000	1	(5.0129)	01/06/2025
300390.ZK	12/05/2024	SDB3262741473	(1,500.00)	3.8907	(5,814.56)	(5,836.10)	0.0000	4.5800	(1,820.5102)	0.0000	0.7397	(2.9513)	0.0000	1	(2.2116)	01/06/2025
300390.ZK	12/05/2024	SDB3262741473	(110.00)	3.8907	(426.40)	(427.98)	0.0000	4.5800	(1,820.5102)	0.0000	0.0542	(0.2164)	0.0000	1	(0.1622)	01/06/2025
300390.ZK	12/05/2024	SDB3262741473	(190.00)	3.8907	(736.51)	(739.24)	0.0000	4.5800	(1,820.5102)	0.0000	0.0937	(0.3738)	0.0000	1	(0.2801)	01/06/2025
300390.ZK	12/05/2024	SDB3262741473	(4,100.00)	3.8907	(15,893.12)	(15,951.99)	0.0000	4.5800	(1,820.5102)	0.0000	2.0220	(8.0669)	0.0000	1	(6.0449)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
CANMAX TECHNOLOGIES CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300390.ZK	12/05/2024	SDB3262741473	(1,300.00)	3.8907	(5,039.28)	(5,057.95)	0.0000	4.5800	(1,820.5102)	0.0000	0.6411	(2.5578)	0.0000	1	(1.9167)	01/06/2025
300390.ZK	12/05/2024	SDB3262741473	(8,100.00)	3.8907	(31,398.61)	(31,514.91)	0.0000	4.5800	(1,820.5102)	0.0000	3.9946	(15.9370)	0.0000	1	(11.9424)	01/06/2025
300390.ZK	12/05/2024	SDB3262741473	(4,400.00)	3.8907	(17,056.03)	(17,119.21)	0.0000	4.5800	(1,820.5102)	0.0000	2.1699	(8.6571)	0.0000	1	(6.4872)	01/06/2025
300390.ZK	12/04/2024	SDB3262741473	(1,400.00)	3.8764	(5,426.92)	(5,426.92)	0.0000	4.5800	(1,820.5102)	0.0000	0.6904	(2.7444)	0.0000	1	(2.0540)	01/06/2025
300390.ZK	12/04/2024	SDB3262741473	(3,400.00)	3.8764	(13,179.66)	(13,179.66)	0.0000	4.5800	(1,820.5102)	0.0000	1.6767	(6.6649)	0.0000	1	(4.9882)	01/06/2025
300390.ZK	12/04/2024	SDB3262741473	(1,500.00)	3.8764	(5,814.56)	(5,814.56)	0.0000	4.5800	(1,820.5102)	0.0000	0.7397	(2.9404)	0.0000	1	(2.2007)	01/06/2025
300390.ZK	12/04/2024	SDB3262741473	(110.00)	3.8764	(426.40)	(426.40)	0.0000	4.5800	(1,820.5102)	0.0000	0.0542	(0.2156)	0.0000	1	(0.1614)	01/06/2025
300390.ZK	12/04/2024	SDB3262741473	(190.00)	3.8764	(736.51)	(736.51)	0.0000	4.5800	(1,820.5102)	0.0000	0.0937	(0.3725)	0.0000	1	(0.2788)	01/06/2025
300390.ZK	12/04/2024	SDB3262741473	(4,100.00)	3.8764	(15,893.12)	(15,893.12)	0.0000	4.5800	(1,820.5102)	0.0000	2.0220	(8.0371)	0.0000	1	(6.0151)	01/06/2025
300390.ZK	12/04/2024	SDB3262741473	(1,300.00)	3.8764	(5,039.28)	(5,039.28)	0.0000	4.5800	(1,820.5102)	0.0000	0.6411	(2.5484)	0.0000	1	(1.9072)	01/06/2025
300390.ZK	12/04/2024	SDB3262741473	(8,100.00)	3.8764	(31,398.61)	(31,398.61)	0.0000	4.5800	(1,820.5102)	0.0000	3.9946	(15.8782)	0.0000	1	(11.8836)	01/06/2025
300390.ZK	12/04/2024	SDB3262741473	(4,400.00)	3.8764	(17,056.03)	(17,056.03)	0.0000	4.5800	(1,820.5102)	0.0000	2.1699	(8.6252)	0.0000	1	(6.4553)	01/06/2025
TOTAL CANMAX TECHNOLOGIES CO., LTD. CMN CLASS A SERIES NORTHBOUND											167.5325	(634.2303)	0.0000		(466.6978)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
CANSINO BIOLOGICS INC. CMN CLASS A SERIES NORTHBOUND																
688185.SH	01/02/2025	SDB3262681178	(1,500.00)	8.2126	(14,209.86)	(12,318.84)	0.0000	4.3300	(1,865.9836)	0.0000	1.7091	(6.3852)	0.0000	1	(4.6761)	01/06/2025
688185.SH	01/02/2025	SDB3262681178	(1,172.00)	8.2126	(10,648.83)	(9,625.12)	0.0000	4.3300	(1,865.9836)	0.0000	1.2808	(4.9890)	0.0000	1	(3.7082)	01/06/2025
688185.SH	01/02/2025	SDB3262681178	(428.00)	8.2126	(3,901.91)	(3,514.97)	0.0000	4.3300	(1,865.9836)	0.0000	0.4693	(1.8219)	0.0000	1	(1.3526)	01/06/2025
688185.SH	01/02/2025	SDB3262681178	(223.00)	8.2126	(2,026.15)	(1,831.40)	0.0000	4.3300	(1,865.9836)	0.0000	0.2437	(0.9493)	0.0000	1	(0.7056)	01/06/2025
688185.SH	01/02/2025	SDB3262681178	(1,077.00)	8.2126	(10,004.28)	(8,844.92)	0.0000	4.3300	(1,865.9836)	0.0000	1.2033	(4.5846)	0.0000	1	(3.3813)	01/06/2025
688185.SH	01/02/2025	SDB3262681178	(640.00)	8.2126	(5,881.58)	(5,256.04)	0.0000	4.3300	(1,865.9836)	0.0000	0.7074	(2.7244)	0.0000	1	(2.0169)	01/06/2025
688185.SH	01/02/2025	SDB3262681178	(1,060.00)	8.2126	(9,741.37)	(8,705.31)	0.0000	4.3300	(1,865.9836)	0.0000	1.1717	(4.5122)	0.0000	1	(3.3405)	01/06/2025
688185.SH	12/31/2024	SDB3262681178	(1,500.00)	8.3830	(14,209.86)	(12,574.53)	0.0000	4.3300	(1,865.9836)	0.0000	3.4183	(13.0355)	0.0000	2	(9.6172)	01/06/2025
688185.SH	12/31/2024	SDB3262681178	(1,172.00)	8.3830	(10,648.83)	(9,824.90)	0.0000	4.3300	(1,865.9836)	0.0000	2.5616	(10.1851)	0.0000	2	(7.6234)	01/06/2025
688185.SH	12/31/2024	SDB3262681178	(428.00)	8.3830	(3,901.91)	(3,587.93)	0.0000	4.3300	(1,865.9836)	0.0000	0.9386	(3.7195)	0.0000	2	(2.7808)	01/06/2025
688185.SH	12/31/2024	SDB3262681178	(223.00)	8.3830	(2,026.15)	(1,869.41)	0.0000	4.3300	(1,865.9836)	0.0000	0.4874	(1.9379)	0.0000	2	(1.4505)	01/06/2025
688185.SH	12/31/2024	SDB3262681178	(1,077.00)	8.3830	(10,004.28)	(9,028.51)	0.0000	4.3300	(1,865.9836)	0.0000	2.4066	(9.3595)	0.0000	2	(6.9529)	01/06/2025
688185.SH	12/31/2024	SDB3262681178	(640.00)	8.3830	(5,881.58)	(5,365.13)	0.0000	4.3300	(1,865.9836)	0.0000	1.4148	(5.5618)	0.0000	2	(4.1470)	01/06/2025
688185.SH	12/31/2024	SDB3262681178	(1,060.00)	8.3830	(9,741.37)	(8,886.00)	0.0000	4.3300	(1,865.9836)	0.0000	2.3433	(9.2117)	0.0000	2	(6.8684)	01/06/2025
688185.SH	12/30/2024	SDB3262681178	(1,500.00)	8.3993	(14,209.86)	(12,598.99)	0.0000	4.3300	(1,865.9836)	0.0000	1.7091	(6.5304)	0.0000	1	(4.8213)	01/06/2025
688185.SH	12/30/2024	SDB3262681178	(1,172.00)	8.3993	(10,648.83)	(9,844.01)	0.0000	4.3300	(1,865.9836)	0.0000	1.2808	(5.1024)	0.0000	1	(3.8216)	01/06/2025
688185.SH	12/30/2024	SDB3262681178	(428.00)	8.3993	(3,901.91)	(3,594.91)	0.0000	4.3300	(1,865.9836)	0.0000	0.4693	(1.8633)	0.0000	1	(1.3940)	01/06/2025
688185.SH	12/30/2024	SDB3262681178	(223.00)	8.3993	(2,026.15)	(1,873.05)	0.0000	4.3300	(1,865.9836)	0.0000	0.2437	(0.9709)	0.0000	1	(0.7272)	01/06/2025
688185.SH	12/30/2024	SDB3262681178	(1,077.00)	8.3993	(10,004.28)	(9,046.07)	0.0000	4.3300	(1,865.9836)	0.0000	1.2033	(4.6888)	0.0000	1	(3.4855)	01/06/2025
688185.SH	12/30/2024	SDB3262681178	(640.00)	8.3993	(5,881.58)	(5,375.57)	0.0000	4.3300	(1,865.9836)	0.0000	0.7074	(2.7863)	0.0000	1	(2.0789)	01/06/2025
688185.SH	12/30/2024	SDB3262681178	(1,060.00)	8.3993	(9,741.37)	(8,903.28)	0.0000	4.3300	(1,865.9836)	0.0000	1.1717	(4.6148)	0.0000	1	(3.4432)	01/06/2025
688185.SH	12/27/2024	SDB3262681178	(1,500.00)	8.6918	(14,209.86)	(13,037.77)	0.0000	4.3300	(1,865.9836)	0.0000	5.1274	(20.2736)	0.0000	3	(15.1462)	01/06/2025
688185.SH	12/27/2024	SDB3262681178	(1,172.00)	8.6918	(10,648.83)	(10,186.84)	0.0000	4.3300	(1,865.9836)	0.0000	3.8425	(15.8404)	0.0000	3	(11.9979)	01/06/2025
688185.SH	12/27/2024	SDB3262681178	(428.00)	8.6918	(3,901.91)	(3,720.11)	0.0000	4.3300	(1,865.9836)	0.0000	1.4079	(5.7847)	0.0000	3	(4.3768)	01/06/2025
688185.SH	12/27/2024	SDB3262681178	(223.00)	8.6918	(2,026.15)	(1,938.28)	0.0000	4.3300	(1,865.9836)	0.0000	0.7311	(3.0140)	0.0000	3	(2.2829)	01/06/2025
688185.SH	12/27/2024	SDB3262681178	(1,077.00)	8.6918	(10,004.28)	(9,361.12)	0.0000	4.3300	(1,865.9836)	0.0000	3.6099	(14.5564)	0.0000	3	(10.9465)	01/06/2025
688185.SH	12/27/2024	SDB3262681178	(640.00)	8.6918	(5,881.58)	(5,562.78)	0.0000	4.3300	(1,865.9836)	0.0000	2.1223	(8.6500)	0.0000	3	(6.5278)	01/06/2025
688185.SH	12/27/2024	SDB3262681178	(1,060.00)	8.6918	(9,741.37)	(9,213.36)	0.0000	4.3300	(1,865.9836)	0.0000	3.5150	(14.3266)	0.0000	3	(10.8116)	01/06/2025
688185.SH	12/26/2024	SDB3262681178	(1,500.00)	8.6519	(14,209.86)	(12,977.85)	0.0000	4.3300	(1,865.9836)	0.0000	1.7091	(6.7268)	0.0000	1	(5.0177)	01/06/2025
688185.SH	12/26/2024	SDB3262681178	(1,172.00)	8.6519	(10,648.83)	(10,140.03)	0.0000	4.3300	(1,865.9836)	0.0000	1.2808	(5.2559)	0.0000	1	(3.9751)	01/06/2025
688185.SH	12/26/2024	SDB3262681178	(428.00)	8.6519	(3,901.91)	(3,703.01)	0.0000	4.3300	(1,865.9836)	0.0000	0.4693	(1.9194)	0.0000	1	(1.4501)	01/06/2025
688185.SH	12/26/2024	SDB3262681178	(223.00)	8.6519	(2,026.15)	(1,929.37)	0.0000	4.3300	(1,865.9836)	0.0000	0.2437	(1.0000)	0.0000	1	(0.7563)	01/06/2025
688185.SH	12/26/2024	SDB3262681178	(1,077.00)	8.6519	(10,004.28)	(9,318.10)	0.0000	4.3300	(1,865.9836)	0.0000	1.2033	(4.8298)	0.0000	1	(3.6265)	01/06/2025
688185.SH	12/26/2024	SDB3262681178	(640.00)	8.6519	(5,881.58)	(5,537.22)	0.0000	4.3300	(1,865.9836)	0.0000	0.7074	(2.8701)	0.0000	1	(2.1627)	01/06/2025
688185.SH	12/26/2024	SDB3262681178	(1,060.00)	8.6519	(9,741.37)	(9,171.01)	0.0000	4.3300	(1,865.9836)	0.0000	1.1717	(4.7536)	0.0000	1	(3.5819)	01/06/2025
688185.SH	12/24/2024	SDB3262681178	(1,500.00)	8.6519	(14,209.86)	(12,977.85)	0.0000	4.3300	(1,865.9836)	0.0000	3.4183	(13.4536)	0.0000	2	(10.0353)	01/06/2025
688185.SH	12/24/2024	SDB3262681178	(1,172.00)	8.6519	(10,648.83)	(10,140.03)	0.0000	4.3300	(1,865.9836)	0.0000	2.5616	(10.5117)	0.0000	2	(7.9501)	01/06/2025
688185.SH	12/24/2024	SDB3262681178	(428.00)	8.6519	(3,901.91)	(3,703.01)	0.0000	4.3300	(1,865.9836)	0.0000	0.9386	(3.8388)	0.0000	2	(2.9001)	01/06/2025
688185.SH	12/24/2024	SDB3262681178	(223.00)	8.6519	(2,026.15)	(1,929.37)	0.0000	4.3300	(1,865.9836)	0.0000	0.4874	(2.0001)	0.0000	2	(1.5127)	01/06/2025
688185.SH	12/24/2024	SDB3262681178	(1,077.00)	8.6519	(10,004.28)	(9,318.10)	0.0000	4.3300	(1,865.9836)	0.0000	2.4066	(9.6597)	0.0000	2	(7.2531)	01/06/2025
688185.SH	12/24/2024	SDB3262681178	(640.00)	8.6519	(5,881.58)	(5,537.22)	0.0000	4.3300	(1,865.9836)	0.0000	1.4148	(5.7402)	0.0000	2	(4.3253)	01/06/2025
688185.SH	12/24/2024	SDB3262681178	(1,060.00)	8.6519	(9,741.37)	(9,171.01)	0.0000	4.3300	(1,865.9836)	0.0000	2.3433	(9.5072)	0.0000	2	(7.1639)	01/06/2025
688185.SH	12/23/2024	SDB3262681178	(1,500.00)	8.6813	(14,209.86)	(13,021.92)	0.0000	4.3300	(1,865.9836)	0.0000	1.7091	(6.7496)	0.0000	1	(5.0405)	01/06/2025
688185.SH	12/23/2024	SDB3262681178	(1,172.00)	8.6813	(10,648.83)	(10,174.46)	0.0000	4.3300	(1,865.9836)	0.0000	1.2808	(5.2737)	0.0000	1	(3.9929)	01/06/2025
688185.SH	12/23/2024	SDB3262681178	(428.00)	8.6813	(3,901.91)	(3,715.59)	0.0000	4.3300	(1,865.9836)	0.0000	0.4693	(1.9259)	0.0000	1	(1.4566)	01/06/2025
688185.SH	12/23/2024	SDB3262681178	(223.00)	8.6813	(2,026.15)	(1,935.93)	0.0000	4.3300	(1,865.9836)	0.0000	0.2437	(1.0034)	0.0000	1	(0.7597)	01/06/2025
688185.SH	12/23/2024	SDB3262681178	(1,077.00)	8.6813	(10,004.28)	(9,349.74)	0.0000	4.3300	(1,865.9836)	0.0000	1.2033	(4.8462)	0.0000	1	(3.6429)	01/06/2025
688185.SH	12/23/2024	SDB3262681178	(640.00)	8.6813	(5,881.58)	(5,556.02)	0.0000	4.3300	(1,865.9836)	0.0000	0.7074	(2.8798)	0.0000	1	(2.1724)	01/06/2025
688185.SH	12/23/2024	SDB3262681178	(1,060.00)	8.6813	(9,741.37)	(9,202.16)	0.0000	4.3300	(1,865.9836)	0.0000	1.1717	(4.7697)	0.0000	1	(3.5981)	01/06/2025
688185.SH	12/20/2024	SDB3262681178	(1,500.00)	8.7330	(14,209.86)	(13,099.56)	0.0000	4.3300	(1,865.9836)	0.0000	5.1274	(20.3696)	0.0000	3	(15.2422)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
CANSINO BIOLOGICS INC. CMN CLASS A SERIES NORTHBOUND (Cont.)																
688185.SH	12/20/2024	SDB3262681178	(1,172.00)	8.7330	(10,648.83)	(10,235.12)	0.0000	4.3300	(1,865.9836)	0.0000	3.8425	(15.9155)	0.0000	3	(12.0730)	01/06/2025
688185.SH	12/20/2024	SDB3262681178	(428.00)	8.7330	(3,901.91)	(3,737.74)	0.0000	4.3300	(1,865.9836)	0.0000	1.4079	(5.8121)	0.0000	3	(4.4042)	01/06/2025
688185.SH	12/20/2024	SDB3262681178	(223.00)	8.7330	(2,026.15)	(1,947.47)	0.0000	4.3300	(1,865.9836)	0.0000	0.7311	(3.0283)	0.0000	3	(2.2972)	01/06/2025
688185.SH	12/20/2024	SDB3262681178	(1,077.00)	8.7330	(10,004.28)	(9,405.48)	0.0000	4.3300	(1,865.9836)	0.0000	3.6099	(14.6254)	0.0000	3	(11.0155)	01/06/2025
688185.SH	12/20/2024	SDB3262681178	(640.00)	8.7330	(5,881.58)	(5,589.14)	0.0000	4.3300	(1,865.9836)	0.0000	2.1223	(8.6910)	0.0000	3	(6.5688)	01/06/2025
688185.SH	12/20/2024	SDB3262681178	(1,060.00)	8.7330	(9,741.37)	(9,257.02)	0.0000	4.3300	(1,865.9836)	0.0000	3.5150	(14.3945)	0.0000	3	(10.8795)	01/06/2025
688185.SH	12/19/2024	SDB3262681178	(1,500.00)	8.7933	(14,209.86)	(13,189.98)	0.0000	4.5800	(1,865.9836)	0.0000	1.8078	(6.8367)	0.0000	1	(5.0289)	01/06/2025
688185.SH	12/19/2024	SDB3262681178	(1,172.00)	8.7933	(10,648.83)	(10,305.77)	0.0000	4.5800	(1,865.9836)	0.0000	1.3548	(5.3418)	0.0000	1	(3.9870)	01/06/2025
688185.SH	12/19/2024	SDB3262681178	(428.00)	8.7933	(3,901.91)	(3,763.54)	0.0000	4.5800	(1,865.9836)	0.0000	0.4964	(1.9508)	0.0000	1	(1.4543)	01/06/2025
688185.SH	12/19/2024	SDB3262681178	(223.00)	8.7933	(2,026.15)	(1,960.91)	0.0000	4.5800	(1,865.9836)	0.0000	0.2578	(1.0164)	0.0000	1	(0.7586)	01/06/2025
688185.SH	12/19/2024	SDB3262681178	(1,077.00)	8.7933	(10,004.28)	(9,470.41)	0.0000	4.5800	(1,865.9836)	0.0000	1.2728	(4.9088)	0.0000	1	(3.6360)	01/06/2025
688185.SH	12/19/2024	SDB3262681178	(640.00)	8.7933	(5,881.58)	(5,627.72)	0.0000	4.5800	(1,865.9836)	0.0000	0.7483	(2.9170)	0.0000	1	(2.1687)	01/06/2025
688185.SH	12/19/2024	SDB3262681178	(1,060.00)	8.7933	(9,741.37)	(9,320.92)	0.0000	4.5800	(1,865.9836)	0.0000	1.2393	(4.8313)	0.0000	1	(3.5920)	01/06/2025
688185.SH	12/18/2024	SDB3262681178	(1,500.00)	8.8343	(14,209.86)	(13,251.42)	0.0000	4.5800	(1,865.9836)	0.0000	1.8078	(6.8686)	0.0000	1	(5.0608)	01/06/2025
688185.SH	12/18/2024	SDB3262681178	(1,172.00)	8.8343	(10,648.83)	(10,353.78)	0.0000	4.5800	(1,865.9836)	0.0000	1.3548	(5.3667)	0.0000	1	(4.0119)	01/06/2025
688185.SH	12/18/2024	SDB3262681178	(428.00)	8.8343	(3,901.91)	(3,781.07)	0.0000	4.5800	(1,865.9836)	0.0000	0.4964	(1.9598)	0.0000	1	(1.4634)	01/06/2025
688185.SH	12/18/2024	SDB3262681178	(223.00)	8.8343	(2,026.15)	(1,970.05)	0.0000	4.5800	(1,865.9836)	0.0000	0.2578	(1.0211)	0.0000	1	(0.7634)	01/06/2025
688185.SH	12/18/2024	SDB3262681178	(1,077.00)	8.8343	(10,004.28)	(9,514.52)	0.0000	4.5800	(1,865.9836)	0.0000	1.2728	(4.9317)	0.0000	1	(3.6589)	01/06/2025
688185.SH	12/18/2024	SDB3262681178	(640.00)	8.8343	(5,881.58)	(5,653.94)	0.0000	4.5800	(1,865.9836)	0.0000	0.7483	(2.9306)	0.0000	1	(2.1823)	01/06/2025
688185.SH	12/18/2024	SDB3262681178	(1,060.00)	8.8343	(9,741.37)	(9,364.34)	0.0000	4.5800	(1,865.9836)	0.0000	1.2393	(4.8538)	0.0000	1	(3.6145)	01/06/2025
688185.SH	12/17/2024	SDB3262681178	(1,500.00)	9.1575	(14,209.86)	(13,736.30)	0.0000	4.5800	(1,865.9836)	0.0000	1.8078	(7.1199)	0.0000	1	(5.3121)	01/06/2025
688185.SH	12/17/2024	SDB3262681178	(1,172.00)	9.1575	(10,648.83)	(10,732.63)	0.0000	4.5800	(1,865.9836)	0.0000	1.3548	(5.5630)	0.0000	1	(4.2083)	01/06/2025
688185.SH	12/17/2024	SDB3262681178	(428.00)	9.1575	(3,901.91)	(3,919.42)	0.0000	4.5800	(1,865.9836)	0.0000	0.4964	(2.0316)	0.0000	1	(1.5351)	01/06/2025
688185.SH	12/17/2024	SDB3262681178	(223.00)	9.1575	(2,026.15)	(2,042.13)	0.0000	4.5800	(1,865.9836)	0.0000	0.2578	(1.0585)	0.0000	1	(0.8007)	01/06/2025
688185.SH	12/17/2024	SDB3262681178	(1,077.00)	9.1575	(10,004.28)	(9,862.66)	0.0000	4.5800	(1,865.9836)	0.0000	1.2728	(5.1121)	0.0000	1	(3.8393)	01/06/2025
688185.SH	12/17/2024	SDB3262681178	(640.00)	9.1575	(5,881.58)	(5,860.82)	0.0000	4.5800	(1,865.9836)	0.0000	0.7483	(3.0378)	0.0000	1	(2.2896)	01/06/2025
688185.SH	12/17/2024	SDB3262681178	(1,060.00)	9.1575	(9,741.37)	(9,706.98)	0.0000	4.5800	(1,865.9836)	0.0000	1.2393	(5.0314)	0.0000	1	(3.7921)	01/06/2025
688185.SH	12/16/2024	SDB3262681178	(1,500.00)	9.3087	(14,209.86)	(13,963.05)	0.0000	4.5800	(1,865.9836)	0.0000	1.8078	(7.2375)	0.0000	1	(5.4296)	01/06/2025
688185.SH	12/16/2024	SDB3262681178	(1,172.00)	9.3087	(10,648.83)	(10,909.80)	0.0000	4.5800	(1,865.9836)	0.0000	1.3548	(5.6549)	0.0000	1	(4.3001)	01/06/2025
688185.SH	12/16/2024	SDB3262681178	(428.00)	9.3087	(3,901.91)	(3,984.12)	0.0000	4.5800	(1,865.9836)	0.0000	0.4964	(2.0651)	0.0000	1	(1.5687)	01/06/2025
688185.SH	12/16/2024	SDB3262681178	(223.00)	9.3087	(2,026.15)	(2,075.84)	0.0000	4.5800	(1,865.9836)	0.0000	0.2578	(1.0760)	0.0000	1	(0.8182)	01/06/2025
688185.SH	12/16/2024	SDB3262681178	(1,077.00)	9.3087	(10,004.28)	(10,025.47)	0.0000	4.5800	(1,865.9836)	0.0000	1.2728	(5.1965)	0.0000	1	(3.9237)	01/06/2025
688185.SH	12/16/2024	SDB3262681178	(640.00)	9.3087	(5,881.58)	(5,957.57)	0.0000	4.5800	(1,865.9836)	0.0000	0.7483	(3.0880)	0.0000	1	(2.3397)	01/06/2025
688185.SH	12/16/2024	SDB3262681178	(1,060.00)	9.3087	(9,741.37)	(9,867.23)	0.0000	4.5800	(1,865.9836)	0.0000	1.2393	(5.1145)	0.0000	1	(3.8751)	01/06/2025
688185.SH	12/13/2024	SDB3262681178	(1,500.00)	9.4550	(14,209.86)	(14,182.57)	0.0000	4.5800	(1,865.9836)	0.0000	5.4234	(22.0537)	0.0000	3	(16.6303)	01/06/2025
688185.SH	12/13/2024	SDB3262681178	(1,172.00)	9.4550	(10,648.83)	(11,081.32)	0.0000	4.5800	(1,865.9836)	0.0000	4.0643	(17.2313)	0.0000	3	(13.1670)	01/06/2025
688185.SH	12/13/2024	SDB3262681178	(428.00)	9.4550	(3,901.91)	(4,046.76)	0.0000	4.5800	(1,865.9836)	0.0000	1.4892	(6.2927)	0.0000	3	(4.8034)	01/06/2025
688185.SH	12/13/2024	SDB3262681178	(223.00)	9.4550	(2,026.15)	(2,108.48)	0.0000	4.5800	(1,865.9836)	0.0000	0.7733	(3.2787)	0.0000	3	(2.5053)	01/06/2025
688185.SH	12/13/2024	SDB3262681178	(1,077.00)	9.4550	(10,004.28)	(10,183.09)	0.0000	4.5800	(1,865.9836)	0.0000	3.8183	(15.8346)	0.0000	3	(12.0163)	01/06/2025
688185.SH	12/13/2024	SDB3262681178	(640.00)	9.4550	(5,881.58)	(6,051.23)	0.0000	4.5800	(1,865.9836)	0.0000	2.2448	(9.4096)	0.0000	3	(7.1648)	01/06/2025
688185.SH	12/13/2024	SDB3262681178	(1,060.00)	9.4550	(9,741.37)	(10,022.35)	0.0000	4.5800	(1,865.9836)	0.0000	3.7180	(15.5846)	0.0000	3	(11.8667)	01/06/2025
688185.SH	12/12/2024	SDB3262681178	(1,500.00)	9.3654	(14,209.86)	(14,048.16)	0.0000	4.5800	(1,865.9836)	0.0000	1.8078	(7.2816)	0.0000	1	(5.4738)	01/06/2025
688185.SH	12/12/2024	SDB3262681178	(1,172.00)	9.3654	(10,648.83)	(10,976.30)	0.0000	4.5800	(1,865.9836)	0.0000	1.3548	(5.6893)	0.0000	1	(4.3346)	01/06/2025
688185.SH	12/12/2024	SDB3262681178	(428.00)	9.3654	(3,901.91)	(4,008.41)	0.0000	4.5800	(1,865.9836)	0.0000	0.4964	(2.0777)	0.0000	1	(1.5813)	01/06/2025
688185.SH	12/12/2024	SDB3262681178	(223.00)	9.3654	(2,026.15)	(2,088.49)	0.0000	4.5800	(1,865.9836)	0.0000	0.2578	(1.0825)	0.0000	1	(0.8248)	01/06/2025
688185.SH	12/12/2024	SDB3262681178	(1,077.00)	9.3654	(10,004.28)	(10,086.58)	0.0000	4.5800	(1,865.9836)	0.0000	1.2728	(5.2282)	0.0000	1	(3.9554)	01/06/2025
688185.SH	12/12/2024	SDB3262681178	(640.00)	9.3654	(5,881.58)	(5,993.88)	0.0000	4.5800	(1,865.9836)	0.0000	0.7483	(3.1068)	0.0000	1	(2.3585)	01/06/2025
688185.SH	12/12/2024	SDB3262681178	(1,060.00)	9.3654	(9,741.37)	(9,927.37)	0.0000	4.5800	(1,865.9836)	0.0000	1.2393	(5.1456)	0.0000	1	(3.9063)	01/06/2025
688185.SH	12/11/2024	SDB3262681178	(1,500.00)	9.6884	(14,209.86)	(14,532.65)	0.0000	4.5800	(1,865.9836)	0.0000	1.8078	(7.5327)	0.0000	1	(5.7249)	01/06/2025
688185.SH	12/11/2024	SDB3262681178	(1,172.00)	9.6884	(10,648.83)	(11,354.84)	0.0000	4.5800	(1,865.9836)	0.0000	1.3548	(5.8855)	0.0000	1	(4.5308)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
CANSINO BIOLOGICS INC. CMN CLASS A SERIES NORTHBOUND (Cont.)																
688185.SH	12/11/2024	SDB3262681178	(428.00)	9.6884	(3,901.91)	(4,146.65)	0.0000	4.5800	(1,865.9836)	0.0000	0.4964	(2.1493)	0.0000	1	(1.6529)	01/06/2025
688185.SH	12/11/2024	SDB3262681178	(223.00)	9.6884	(2,026.15)	(2,160.52)	0.0000	4.5800	(1,865.9836)	0.0000	0.2578	(1.1199)	0.0000	1	(0.8621)	01/06/2025
688185.SH	12/11/2024	SDB3262681178	(1,077.00)	9.6884	(10,004.28)	(10,434.44)	0.0000	4.5800	(1,865.9836)	0.0000	1.2728	(5.4085)	0.0000	1	(4.1357)	01/06/2025
688185.SH	12/11/2024	SDB3262681178	(640.00)	9.6884	(5,881.58)	(6,200.60)	0.0000	4.5800	(1,865.9836)	0.0000	0.7483	(3.2139)	0.0000	1	(2.4657)	01/06/2025
688185.SH	12/11/2024	SDB3262681178	(1,060.00)	9.6884	(9,741.37)	(10,269.74)	0.0000	4.5800	(1,865.9836)	0.0000	1.2393	(5.3231)	0.0000	1	(4.0838)	01/06/2025
688185.SH	12/10/2024	SDB3262681178	(1,172.00)	9.2144	(10,648.83)	(10,799.23)	0.0000	4.5800	(1,887.5000)	0.0000	1.3548	(5.6621)	0.0000	1	(4.3073)	01/06/2025
688185.SH	12/10/2024	SDB3262681178	(428.00)	9.2144	(3,901.91)	(3,943.75)	0.0000	4.5800	(1,887.5000)	0.0000	0.4964	(2.0677)	0.0000	1	(1.5713)	01/06/2025
688185.SH	12/10/2024	SDB3262681178	(223.00)	9.2144	(2,026.15)	(2,054.80)	0.0000	4.5800	(1,887.5000)	0.0000	0.2578	(1.0773)	0.0000	1	(0.8196)	01/06/2025
688185.SH	12/10/2024	SDB3262681178	(1,077.00)	9.2144	(10,004.28)	(9,923.87)	0.0000	4.5800	(1,887.5000)	0.0000	1.2728	(5.2031)	0.0000	1	(3.9304)	01/06/2025
688185.SH	12/10/2024	SDB3262681178	(640.00)	9.2144	(5,881.58)	(5,897.19)	0.0000	4.5800	(1,887.5000)	0.0000	0.7483	(3.0919)	0.0000	1	(2.3437)	01/06/2025
688185.SH	12/10/2024	SDB3262681178	(1,060.00)	9.2144	(9,741.37)	(9,767.22)	0.0000	4.5800	(1,887.5000)	0.0000	1.2393	(5.1210)	0.0000	1	(3.8817)	01/06/2025
688185.SH	12/09/2024	SDB3262681178	(1,172.00)	9.0130	(10,648.83)	(10,563.28)	0.0000	4.5800	(1,887.5000)	0.0000	1.3548	(5.5384)	0.0000	1	(4.1836)	01/06/2025
688185.SH	12/09/2024	SDB3262681178	(428.00)	9.0130	(3,901.91)	(3,857.58)	0.0000	4.5800	(1,887.5000)	0.0000	0.4964	(2.0226)	0.0000	1	(1.5261)	01/06/2025
688185.SH	12/09/2024	SDB3262681178	(223.00)	9.0130	(2,026.15)	(2,009.91)	0.0000	4.5800	(1,887.5000)	0.0000	0.2578	(1.0538)	0.0000	1	(0.7960)	01/06/2025
688185.SH	12/09/2024	SDB3262681178	(1,077.00)	9.0130	(10,004.28)	(9,707.04)	0.0000	4.5800	(1,887.5000)	0.0000	1.2728	(5.0895)	0.0000	1	(3.8167)	01/06/2025
688185.SH	12/09/2024	SDB3262681178	(640.00)	9.0130	(5,881.58)	(5,768.35)	0.0000	4.5800	(1,887.5000)	0.0000	0.7483	(3.0244)	0.0000	1	(2.2761)	01/06/2025
688185.SH	12/09/2024	SDB3262681178	(1,060.00)	9.0130	(9,741.37)	(9,553.82)	0.0000	4.5800	(1,887.5000)	0.0000	1.2393	(5.0091)	0.0000	1	(3.7698)	01/06/2025
688185.SH	12/06/2024	SDB3262681178	(223.00)	9.2691	(2,026.15)	(2,067.02)	0.0000	4.5800	(1,987.5000)	0.0000	0.7733	(3.4235)	0.0000	3	(2.6502)	01/06/2025
688185.SH	12/06/2024	SDB3262681178	(1,077.00)	9.2691	(10,004.28)	(9,982.85)	0.0000	4.5800	(1,987.5000)	0.0000	3.8183	(16.5341)	0.0000	3	(12.7158)	01/06/2025
688185.SH	12/06/2024	SDB3262681178	(640.00)	9.2691	(5,881.58)	(5,932.24)	0.0000	4.5800	(1,987.5000)	0.0000	2.2448	(9.8253)	0.0000	3	(7.5805)	01/06/2025
688185.SH	12/06/2024	SDB3262681178	(1,060.00)	9.2691	(9,741.37)	(9,825.28)	0.0000	4.5800	(1,987.5000)	0.0000	3.7180	(16.2731)	0.0000	3	(12.5552)	01/06/2025
688185.SH	12/05/2024	SDB3262681178	(223.00)	9.3309	(2,026.15)	(2,080.79)	0.0000	4.5800	(1,987.5000)	0.0000	0.2578	(1.1488)	0.0000	1	(0.8910)	01/06/2025
688185.SH	12/05/2024	SDB3262681178	(1,077.00)	9.3309	(10,004.28)	(10,049.37)	0.0000	4.5800	(1,987.5000)	0.0000	1.2728	(5.5481)	0.0000	1	(4.2753)	01/06/2025
688185.SH	12/05/2024	SDB3262681178	(640.00)	9.3309	(5,881.58)	(5,971.77)	0.0000	4.5800	(1,987.5000)	0.0000	0.7483	(3.2969)	0.0000	1	(2.5486)	01/06/2025
688185.SH	12/05/2024	SDB3262681178	(1,060.00)	9.3309	(9,741.37)	(9,890.74)	0.0000	4.5800	(1,987.5000)	0.0000	1.2393	(5.4605)	0.0000	1	(4.2212)	01/06/2025
688185.SH	12/04/2024	SDB3262681178	(640.00)	9.1900	(5,881.58)	(5,881.58)	0.0000	4.5800	(1,825.0000)	0.0000	0.7483	(2.9816)	0.0000	1	(2.2334)	01/06/2025
688185.SH	12/04/2024	SDB3262681178	(1,060.00)	9.1900	(9,741.37)	(9,741.37)	0.0000	4.5800	(1,825.0000)	0.0000	1.2393	(4.9383)	0.0000	1	(3.6990)	01/06/2025
TOTAL CANSINO BIOLOGICS INC. CMN CLASS A SERIES NORTHBOUND												186.3876	(757.7748)	0.0000	(571.3872)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
CCOOP GROUP CO., LTD CMN CLASS A SERIES NORTHBOUND																
000564.ZK	12/30/2024	SDB3263645034	(100.00)	0.4640	(50.86)	(46.40)	0.0000	4.3300	(2,236.4341)	0.0000	0.0061	(0.0288)	0.0000	1	(0.0227)	01/06/2025
000564.ZK	12/30/2024	SDB3263645034	(100.00)	0.4640	(50.84)	(46.40)	0.0000	4.3300	(2,236.4341)	0.0000	0.0061	(0.0288)	0.0000	1	(0.0227)	01/06/2025
000564.ZK	12/30/2024	SDB3263645034	(500.00)	0.4640	(285.41)	(232.02)	0.0000	4.3300	(2,236.4341)	0.0000	0.0343	(0.1441)	0.0000	1	(0.1098)	01/06/2025
000564.ZK	12/30/2024	SDB3263645034	(25,100.00)	0.4640	(12,151.46)	(11,647.48)	0.0000	4.3300	(2,236.4341)	0.0000	1.4616	(7.2358)	0.0000	1	(5.7742)	01/06/2025
000564.ZK	12/27/2024	SDB3263645034	(100.00)	0.4940	(50.86)	(49.40)	0.0000	4.3300	(2,236.4341)	0.0000	0.0184	(0.0921)	0.0000	3	(0.0737)	01/06/2025
000564.ZK	12/27/2024	SDB3263645034	(100.00)	0.4940	(50.84)	(49.40)	0.0000	4.3300	(2,236.4341)	0.0000	0.0183	(0.0921)	0.0000	3	(0.0737)	01/06/2025
000564.ZK	12/27/2024	SDB3263645034	(500.00)	0.4940	(285.41)	(246.99)	0.0000	4.3300	(2,236.4341)	0.0000	0.1030	(0.4603)	0.0000	3	(0.3573)	01/06/2025
000564.ZK	12/27/2024	SDB3263645034	(25,100.00)	0.4940	(12,151.46)	(12,398.87)	0.0000	4.3300	(2,236.4341)	0.0000	4.3847	(23.1077)	0.0000	3	(18.7231)	01/06/2025
000564.ZK	12/26/2024	SDB3263645034	(100.00)	0.4936	(50.86)	(49.36)	0.0000	4.3300	(2,240.5149)	0.0000	0.0061	(0.0307)	0.0000	1	(0.0246)	01/06/2025
000564.ZK	12/26/2024	SDB3263645034	(100.00)	0.4936	(50.84)	(49.36)	0.0000	4.3300	(2,240.5149)	0.0000	0.0061	(0.0307)	0.0000	1	(0.0246)	01/06/2025
000564.ZK	12/26/2024	SDB3263645034	(500.00)	0.4936	(285.41)	(246.79)	0.0000	4.3300	(2,240.5149)	0.0000	0.0343	(0.1536)	0.0000	1	(0.1193)	01/06/2025
000564.ZK	12/26/2024	SDB3263645034	(36,200.00)	0.4936	(17,525.22)	(17,867.38)	0.0000	4.3300	(2,240.5149)	0.0000	2.1079	(11.1200)	0.0000	1	(9.0121)	01/06/2025
000564.ZK	12/24/2024	SDB3263645034	(100.00)	0.4936	(50.86)	(49.36)	0.0000	4.3300	(2,240.5149)	0.0000	0.0122	(0.0614)	0.0000	2	(0.0492)	01/06/2025
000564.ZK	12/24/2024	SDB3263645034	(100.00)	0.4936	(50.84)	(49.36)	0.0000	4.3300	(2,240.5149)	0.0000	0.0122	(0.0614)	0.0000	2	(0.0492)	01/06/2025
000564.ZK	12/24/2024	SDB3263645034	(500.00)	0.4936	(285.41)	(246.79)	0.0000	4.3300	(2,240.5149)	0.0000	0.0687	(0.3072)	0.0000	2	(0.2385)	01/06/2025
000564.ZK	12/24/2024	SDB3263645034	(36,200.00)	0.4936	(17,525.22)	(17,867.38)	0.0000	4.3300	(2,240.5149)	0.0000	4.2158	(22.2401)	0.0000	2	(18.0243)	01/06/2025
000564.ZK	12/23/2024	SDB3263645034	(100.00)	0.5267	(50.86)	(52.67)	0.0000	4.3300	(2,240.5149)	0.0000	0.0061	(0.0328)	0.0000	1	(0.0267)	01/06/2025
000564.ZK	12/23/2024	SDB3263645034	(100.00)	0.5267	(50.84)	(52.67)	0.0000	4.3300	(2,240.5149)	0.0000	0.0061	(0.0328)	0.0000	1	(0.0267)	01/06/2025
000564.ZK	12/23/2024	SDB3263645034	(500.00)	0.5267	(285.41)	(263.36)	0.0000	4.3300	(2,240.5149)	0.0000	0.0343	(0.1639)	0.0000	1	(0.1296)	01/06/2025
000564.ZK	12/23/2024	SDB3263645034	(36,200.00)	0.5267	(17,525.22)	(19,067.26)	0.0000	4.3300	(2,240.5149)	0.0000	2.1079	(11.8668)	0.0000	1	(9.7589)	01/06/2025
000564.ZK	12/20/2024	SDB3263645034	(100.00)	0.5088	(50.86)	(50.88)	0.0000	4.3300	(2,240.5149)	0.0000	0.0184	(0.0950)	0.0000	3	(0.0766)	01/06/2025
000564.ZK	12/20/2024	SDB3263645034	(100.00)	0.5088	(50.84)	(50.88)	0.0000	4.3300	(2,240.5149)	0.0000	0.0183	(0.0950)	0.0000	3	(0.0766)	01/06/2025
000564.ZK	12/20/2024	SDB3263645034	(500.00)	0.5088	(285.41)	(254.39)	0.0000	4.3300	(2,240.5149)	0.0000	0.1030	(0.4750)	0.0000	3	(0.3720)	01/06/2025
000564.ZK	12/20/2024	SDB3263645034	(36,200.00)	0.5088	(17,525.22)	(18,418.09)	0.0000	4.3300	(2,240.5149)	0.0000	6.3237	(34.3883)	0.0000	3	(28.0647)	01/06/2025
000564.ZK	12/19/2024	SDB3263645034	(500.00)	0.5654	(285.41)	(282.68)	0.0000	4.5800	(2,243.1880)	0.0000	0.0363	(0.1761)	0.0000	1	(0.1398)	01/06/2025
000564.ZK	12/19/2024	SDB3263645034	(36,200.00)	0.5654	(17,525.22)	(20,466.14)	0.0000	4.5800	(2,243.1880)	0.0000	2.2296	(12.7526)	0.0000	1	(10.5230)	01/06/2025
000564.ZK	12/18/2024	SDB3263645034	(36,200.00)	0.5557	(17,525.22)	(20,114.82)	0.0000	4.5800	(2,250.0000)	0.0000	2.2296	(12.5718)	0.0000	1	(10.3422)	01/06/2025
000564.ZK	12/17/2024	SDB3263645034	(36,200.00)	0.5533	(17,525.22)	(20,027.65)	0.0000	4.5800	(2,250.0000)	0.0000	2.2296	(12.5173)	0.0000	1	(10.2877)	01/06/2025
000564.ZK	12/16/2024	SDB3263645034	(36,200.00)	0.5030	(17,525.22)	(18,208.13)	0.0000	4.5800	(2,250.0000)	0.0000	2.2296	(11.3801)	0.0000	1	(9.1505)	01/06/2025
000564.ZK	12/13/2024	SDB3263645034	(36,200.00)	0.4970	(17,525.22)	(17,990.68)	0.0000	4.5800	(2,250.0000)	0.0000	6.8888	(33.7325)	0.0000	3	(27.0437)	01/06/2025
000564.ZK	12/12/2024	SDB3263645034	(37,900.00)	0.4759	(18,348.22)	(18,036.00)	0.0000	4.5800	(2,250.0000)	0.0000	2.3343	(11.2725)	0.0000	1	(8.9382)	01/06/2025
000564.ZK	12/12/2024	SDB3263645034	(3,900.00)	0.4759	(1,875.30)	(1,855.95)	0.0000	4.5800	(2,250.0000)	0.0000	0.2386	(1.1600)	0.0000	1	(0.9214)	01/06/2025
000564.ZK	12/11/2024	SDB3263645034	(37,900.00)	0.5163	(18,348.22)	(19,567.54)	0.0000	4.5800	(2,250.0000)	0.0000	2.3343	(12.2297)	0.0000	1	(9.8954)	01/06/2025
000564.ZK	12/11/2024	SDB3263645034	(3,900.00)	0.5163	(1,875.30)	(2,013.55)	0.0000	4.5800	(2,250.0000)	0.0000	0.2386	(1.2585)	0.0000	1	(1.0199)	01/06/2025
000564.ZK	12/10/2024	SDB3263645034	(37,900.00)	0.5168	(18,348.22)	(19,586.57)	0.0000	4.5800	(2,250.0000)	0.0000	2.3343	(12.2416)	0.0000	1	(9.9073)	01/06/2025
000564.ZK	12/10/2024	SDB3263645034	(3,900.00)	0.5168	(1,875.30)	(2,015.50)	0.0000	4.5800	(2,250.0000)	0.0000	0.2386	(1.2597)	0.0000	1	(1.0211)	01/06/2025
000564.ZK	12/09/2024	SDB3263645034	(37,900.00)	0.4841	(18,348.22)	(18,348.22)	0.0000	4.5800	(2,250.0000)	0.0000	2.3343	(11.4676)	0.0000	1	(9.1333)	01/06/2025
000564.ZK	12/09/2024	SDB3263645034	(3,900.00)	0.4808	(1,875.30)	(1,875.30)	0.0000	4.5800	(2,250.0000)	0.0000	0.2386	(1.1721)	0.0000	1	(0.9335)	01/06/2025
TOTAL CCOOP GROUP CO., LTD CMN CLASS A SERIES NORTHBOUND											47.0487	(247.5365)	0.0000	(200.4879)		

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
CCS SUPPLY CHAIN MANAGEMENT CO LTD CMN CLASS A SERIES NORTHBOUND																
600180.SH	12/12/2024	SDB3263985600	(700.00)	0.6845	(479.16)	(479.16)	0.0000	4.5800	(2,250.0000)	0.0000	0.0610	(0.2995)	0.0000	1	(0.2385)	01/06/2025
600180.SH	12/12/2024	SDB3263985600	(5,500.00)	0.6896	(3,792.92)	(3,792.92)	0.0000	4.5800	(2,250.0000)	0.0000	0.4825	(2.3706)	0.0000	1	(1.8880)	01/06/2025
TOTAL CCS SUPPLY CHAIN MANAGEMENT CO LTD CMN CLASS A SERIES NORTHBOUND											0.5435	(2.6701)	0.0000		(2.1265)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
CHANGZHENG ENGINEERING CO.,LTD. CMN CLASS A SERIES NORTHBOUND																
603698.SH	01/03/2025	SDB3264857827	(1,519.00)	2.1629	(3,274.35)	(3,285.50)	0.0000	4.3300	(1,925.3521)	0.0000	1.1815	(5.2715)	0.0000	3	(4.0900)	01/06/2025
603698.SH	01/03/2025	SDB3264857827	(5,781.00)	2.1629	(12,461.50)	(12,503.95)	0.0000	4.3300	(1,925.3521)	0.0000	4.4965	(20.0621)	0.0000	3	(15.5656)	01/06/2025
603698.SH	01/03/2025	SDB3264857827	(24,500.00)	2.1629	(53,028.36)	(52,992.01)	0.0000	4.3300	(1,925.3521)	0.0000	19.1344	(85.0236)	0.0000	3	(65.8892)	01/06/2025
603698.SH	01/03/2025	SDB3264857827	(9,000.00)	2.1629	(19,725.31)	(19,466.45)	0.0000	4.3300	(1,925.3521)	0.0000	7.1175	(31.2331)	0.0000	3	(24.1156)	01/06/2025
603698.SH	01/03/2025	SDB3264857827	(1,800.00)	2.1629	(3,935.99)	(3,893.29)	0.0000	4.3300	(1,925.3521)	0.0000	1.4202	(6.2466)	0.0000	3	(4.8264)	01/06/2025
603698.SH	01/02/2025	SDB3264857827	(9,000.00)	2.1917	(19,725.31)	(19,725.31)	0.0000	4.3300	(2,000.0000)	0.0000	2.3725	(10.9585)	0.0000	1	(8.5860)	01/06/2025
603698.SH	01/02/2025	SDB3264857827	(1,800.00)	2.1867	(3,935.99)	(3,935.99)	0.0000	4.3300	(2,000.0000)	0.0000	0.4734	(2.1867)	0.0000	1	(1.7133)	01/06/2025
603698.SH	12/30/2024	SDB3263985640	(2,300.00)	2.1382	(5,767.19)	(4,917.77)	0.0000	4.3300	(950.0000)	0.0000	0.6937	(1.2977)	0.0000	1	(0.6041)	01/06/2025
603698.SH	12/27/2024	SDB3263985640	(2,300.00)	2.2250	(5,767.19)	(5,117.41)	0.0000	4.3300	(950.0000)	0.0000	2.0810	(4.0513)	0.0000	3	(1.9703)	01/06/2025
603698.SH	12/26/2024	SDB3263985640	(2,300.00)	2.2040	(5,767.19)	(5,069.18)	0.0000	4.3300	(950.0000)	0.0000	0.6937	(1.3377)	0.0000	1	(0.6440)	01/06/2025
603698.SH	12/24/2024	SDB3263985640	(2,300.00)	2.2040	(5,767.19)	(5,069.18)	0.0000	4.3300	(950.0000)	0.0000	1.3873	(2.6754)	0.0000	2	(1.2881)	01/06/2025
603698.SH	12/23/2024	SDB3263985640	(2,300.00)	2.2194	(5,767.19)	(5,104.52)	0.0000	4.3300	(950.0000)	0.0000	0.6937	(1.3470)	0.0000	1	(0.6534)	01/06/2025
603698.SH	12/20/2024	SDB3263985640	(2,300.00)	2.2025	(5,767.19)	(5,065.66)	0.0000	4.3300	(950.0000)	0.0000	2.0810	(4.0103)	0.0000	3	(1.9293)	01/06/2025
603698.SH	12/19/2024	SDB3263985640	(2,300.00)	2.3054	(5,767.19)	(5,302.34)	0.0000	4.5800	(950.0000)	0.0000	0.7337	(1.3992)	0.0000	1	(0.6655)	01/06/2025
603698.SH	12/18/2024	SDB3263985640	(2,300.00)	2.3228	(5,767.19)	(5,342.42)	0.0000	4.5800	(950.0000)	0.0000	0.7337	(1.4098)	0.0000	1	(0.6761)	01/06/2025
603698.SH	12/17/2024	SDB3263985640	(2,300.00)	2.4236	(5,767.19)	(5,574.20)	0.0000	4.5800	(950.0000)	0.0000	0.7337	(1.4710)	0.0000	1	(0.7373)	01/06/2025
603698.SH	12/16/2024	SDB3263985640	(2,300.00)	2.4584	(5,767.19)	(5,654.40)	0.0000	4.5800	(950.0000)	0.0000	0.7337	(1.4921)	0.0000	1	(0.7584)	01/06/2025
603698.SH	12/13/2024	SDB3263985640	(2,300.00)	2.4780	(5,767.19)	(5,699.40)	0.0000	4.5800	(950.0000)	0.0000	2.2011	(4.5120)	0.0000	3	(2.3109)	01/06/2025
603698.SH	12/12/2024	SDB3263985640	(2,300.00)	2.5075	(5,767.19)	(5,767.19)	0.0000	4.5800	(950.0000)	0.0000	0.7337	(1.5219)	0.0000	1	(0.7882)	01/06/2025
603698.SH	12/10/2024	SDB3263707318	(1,700.00)	2.5112	(4,268.99)	(4,268.99)	0.0000	4.5800	(1,200.0000)	0.0000	0.5431	(1.4230)	0.0000	1	(0.8799)	01/06/2025
TOTAL CHANGZHENG ENGINEERING CO.,LTD. CMN CLASS A SERIES NORTHBOUND												50.2393	(188.9306)	0.0000	(138.6913)	

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066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
CHENGDU GALAXY MAGNETS CO.,LTD. CMN CLASS A SERIES NORTHBOUND																
300127.ZK	12/10/2024	SDB3263707237	(1,000.00)	4.7529	(4,752.90)	(4,752.90)	0.0000	4.5800	(1,850.0000)	0.0000	0.6047	(2.4425)	0.0000	1	(1.8378)	01/06/2025

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066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
CHENGDU M&S ELECTRONICS TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND																
688311.SH	12/06/2024	SDB3263426695	(538.00)	4.6031	(2,594.90)	(2,476.44)	0.0000	4.5800	(2,183.3333)	0.0000	0.9904	(4.5058)	0.0000	3	(3.5154)	01/06/2025
688311.SH	12/06/2024	SDB3263426695	(1,062.00)	4.6031	(5,107.81)	(4,888.44)	0.0000	4.5800	(2,183.3333)	0.0000	1.9495	(8.8943)	0.0000	3	(6.9448)	01/06/2025
688311.SH	12/06/2024	SDB3263426695	(212.00)	4.6031	(1,023.65)	(975.85)	0.0000	4.5800	(2,183.3333)	0.0000	0.3907	(1.7755)	0.0000	3	(1.3848)	01/06/2025
688311.SH	12/06/2024	SDB3263426695	(4,188.00)	4.6031	(20,221.90)	(19,277.59)	0.0000	4.5800	(2,183.3333)	0.0000	7.7180	(35.0745)	0.0000	3	(27.3565)	01/06/2025
688311.SH	12/05/2024	SDB3263426695	(538.00)	4.8020	(2,594.90)	(2,583.47)	0.0000	4.5800	(2,183.3333)	0.0000	0.3301	(1.5668)	0.0000	1	(1.2367)	01/06/2025
688311.SH	12/05/2024	SDB3263426695	(1,062.00)	4.8020	(5,107.81)	(5,099.72)	0.0000	4.5800	(2,183.3333)	0.0000	0.6498	(3.0929)	0.0000	1	(2.4431)	01/06/2025
688311.SH	12/05/2024	SDB3263426695	(212.00)	4.8020	(1,023.65)	(1,018.02)	0.0000	4.5800	(2,183.3333)	0.0000	0.1302	(0.6174)	0.0000	1	(0.4872)	01/06/2025
688311.SH	12/05/2024	SDB3263426695	(4,188.00)	4.8020	(20,221.90)	(20,110.77)	0.0000	4.5800	(2,183.3333)	0.0000	2.5727	(12.1968)	0.0000	1	(9.6241)	01/06/2025
688311.SH	12/04/2024	SDB3263426695	(212.00)	4.8327	(1,023.65)	(1,024.52)	0.0000	4.5800	(2,250.0000)	0.0000	0.1302	(0.6403)	0.0000	1	(0.5101)	01/06/2025
688311.SH	12/04/2024	SDB3263426695	(4,188.00)	4.7492	(20,221.90)	(19,889.46)	0.0000	4.5800	(2,250.0000)	0.0000	2.5727	(12.4309)	0.0000	1	(9.8582)	01/06/2025
TOTAL CHENGDU M&S ELECTRONICS TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND											17.4344	(80.7952)	0.0000		(63.3608)	

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066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
CHENGXIN LITHIUM GROUP CO., LTD CMN CLASS A SERIES NORTHBOUND																
002240.ZK	01/03/2025	SDB3264649818	(7,600.00)	1.9564	(14,774.37)	(14,868.32)	0.0000	4.3300	(1,926.3888)	0.0000	5.3311	(23.8685)	0.0000	3	(18.5374)	01/06/2025
002240.ZK	01/03/2025	SDB3264649818	(2,200.00)	1.9564	(4,270.33)	(4,303.99)	0.0000	4.3300	(1,926.3888)	0.0000	1.5409	(6.9093)	0.0000	3	(5.3684)	01/06/2025
002240.ZK	01/03/2025	SDB3264649818	(9,400.00)	1.9564	(18,841.08)	(18,389.77)	0.0000	4.3300	(1,926.3888)	0.0000	6.7985	(29.5215)	0.0000	3	(22.7230)	01/06/2025
002240.ZK	01/03/2025	SDB3264649818	(6,000.00)	1.9564	(12,011.48)	(11,738.15)	0.0000	4.3300	(1,926.3888)	0.0000	4.3341	(18.8435)	0.0000	3	(14.5094)	01/06/2025
002240.ZK	01/02/2025	SDB3264649818	(9,400.00)	1.9580	(18,841.08)	(18,405.00)	0.0000	4.3300	(1,975.0000)	0.0000	2.2662	(10.0972)	0.0000	1	(7.8310)	01/06/2025
002240.ZK	01/02/2025	SDB3264649818	(6,000.00)	1.9580	(12,011.48)	(11,747.87)	0.0000	4.3300	(1,975.0000)	0.0000	1.4447	(6.4450)	0.0000	1	(5.0003)	01/06/2025
002240.ZK	12/31/2024	SDB3264649818	(9,400.00)	2.0126	(18,841.08)	(18,918.27)	0.0000	4.3300	(1,975.0000)	0.0000	4.5323	(20.7575)	0.0000	2	(16.2252)	01/06/2025
002240.ZK	12/31/2024	SDB3264649818	(6,000.00)	2.0126	(12,011.48)	(12,075.49)	0.0000	4.3300	(1,975.0000)	0.0000	2.8894	(13.2495)	0.0000	2	(10.3601)	01/06/2025
002240.ZK	12/30/2024	SDB3264649818	(9,400.00)	2.0044	(18,841.08)	(18,841.08)	0.0000	4.3300	(1,975.0000)	0.0000	2.2662	(10.3364)	0.0000	1	(8.0703)	01/06/2025
002240.ZK	12/30/2024	SDB3264649818	(6,000.00)	2.0019	(12,011.48)	(12,011.48)	0.0000	4.3300	(1,975.0000)	0.0000	1.4447	(6.5896)	0.0000	1	(5.1449)	01/06/2025
002240.ZK	12/09/2024	SDB3260760865	(1,400.00)	2.1153	(3,008.13)	(2,961.43)	0.0000	4.5800	(1,200.0000)	0.0000	0.3827	(0.9871)	0.0000	1	(0.6044)	01/06/2025
002240.ZK	12/09/2024	SDB3260760865	(7,300.00)	2.1153	(15,679.01)	(15,441.73)	0.0000	4.5800	(1,200.0000)	0.0000	1.9947	(5.1472)	0.0000	1	(3.1525)	01/06/2025
002240.ZK	12/09/2024	SDB3260760865	(200.00)	2.1153	(436.70)	(423.06)	0.0000	4.5800	(1,200.0000)	0.0000	0.0556	(0.1410)	0.0000	1	(0.0855)	01/06/2025
002240.ZK	12/09/2024	SDB3260760865	(346.00)	2.1153	(755.48)	(731.90)	0.0000	4.5800	(1,200.0000)	0.0000	0.0961	(0.2440)	0.0000	1	(0.1479)	01/06/2025
002240.ZK	12/06/2024	SDB3260760865	(200.00)	2.1728	(436.70)	(434.55)	0.0000	4.5800	(1,210.3294)	0.0000	0.1667	(0.4383)	0.0000	3	(0.2716)	01/06/2025
002240.ZK	12/06/2024	SDB3260760865	(600.00)	2.1728	(1,310.09)	(1,303.65)	0.0000	4.5800	(1,210.3294)	0.0000	0.5000	(1.3149)	0.0000	3	(0.8149)	01/06/2025
002240.ZK	12/06/2024	SDB3260760865	(400.00)	2.1728	(873.39)	(869.10)	0.0000	4.5800	(1,210.3294)	0.0000	0.3333	(0.8766)	0.0000	3	(0.5432)	01/06/2025
002240.ZK	12/06/2024	SDB3260760865	(200.00)	2.1728	(436.70)	(434.55)	0.0000	4.5800	(1,210.3294)	0.0000	0.1667	(0.4383)	0.0000	3	(0.2716)	01/06/2025
002240.ZK	12/06/2024	SDB3260760865	(12,539.00)	2.1728	(27,378.68)	(27,244.14)	0.0000	4.5800	(1,210.3294)	0.0000	10.4495	(27.4787)	0.0000	3	(17.0291)	01/06/2025
002240.ZK	12/06/2024	SDB3260760865	(10,600.00)	2.1728	(23,144.91)	(23,031.17)	0.0000	4.5800	(1,210.3294)	0.0000	8.8336	(23.2294)	0.0000	3	(14.3958)	01/06/2025
002240.ZK	12/05/2024	SDB3260760865	(200.00)	2.1999	(436.70)	(439.99)	0.0000	4.5800	(1,210.3294)	0.0000	0.0556	(0.1479)	0.0000	1	(0.0924)	01/06/2025
002240.ZK	12/05/2024	SDB3260760865	(600.00)	2.1999	(1,310.09)	(1,319.97)	0.0000	4.5800	(1,210.3294)	0.0000	0.1667	(0.4438)	0.0000	1	(0.2771)	01/06/2025
002240.ZK	12/05/2024	SDB3260760865	(400.00)	2.1999	(873.39)	(879.98)	0.0000	4.5800	(1,210.3294)	0.0000	0.1111	(0.2959)	0.0000	1	(0.1847)	01/06/2025
002240.ZK	12/05/2024	SDB3260760865	(200.00)	2.1999	(436.70)	(439.99)	0.0000	4.5800	(1,210.3294)	0.0000	0.0556	(0.1479)	0.0000	1	(0.0924)	01/06/2025
002240.ZK	12/05/2024	SDB3260760865	(12,539.00)	2.1999	(27,378.68)	(27,585.10)	0.0000	4.5800	(1,210.3294)	0.0000	3.4832	(9.2742)	0.0000	1	(5.7910)	01/06/2025
002240.ZK	12/05/2024	SDB3260760865	(10,600.00)	2.1999	(23,144.91)	(23,319.41)	0.0000	4.5800	(1,210.3294)	0.0000	2.9445	(7.8400)	0.0000	1	(4.8955)	01/06/2025
002240.ZK	12/04/2024	SDB3260760865	(200.00)	2.1835	(436.70)	(436.70)	0.0000	4.5800	(1,237.0561)	0.0000	0.0556	(0.1501)	0.0000	1	(0.0945)	01/06/2025
002240.ZK	12/04/2024	SDB3260760865	(600.00)	2.1835	(1,310.09)	(1,310.09)	0.0000	4.5800	(1,237.0561)	0.0000	0.1667	(0.4502)	0.0000	1	(0.2835)	01/06/2025
002240.ZK	12/04/2024	SDB3260760865	(400.00)	2.1835	(873.39)	(873.39)	0.0000	4.5800	(1,237.0561)	0.0000	0.1111	(0.3001)	0.0000	1	(0.1890)	01/06/2025
002240.ZK	12/04/2024	SDB3260760865	(200.00)	2.1835	(436.70)	(436.70)	0.0000	4.5800	(1,237.0561)	0.0000	0.0556	(0.1501)	0.0000	1	(0.0945)	01/06/2025
002240.ZK	12/04/2024	SDB3260760865	(6,700.00)	2.1835	(14,629.33)	(14,629.33)	0.0000	4.5800	(1,237.0561)	0.0000	1.8612	(5.0270)	0.0000	1	(3.1659)	01/06/2025
002240.ZK	12/04/2024	SDB3260760865	(9,200.00)	2.1835	(20,088.03)	(20,088.03)	0.0000	4.5800	(1,237.0561)	0.0000	2.5556	(6.9028)	0.0000	1	(4.3471)	01/06/2025
002240.ZK	12/04/2024	SDB3260760865	(13,700.00)	2.1835	(29,913.70)	(29,913.70)	0.0000	4.5800	(1,237.0561)	0.0000	3.8057	(10.2791)	0.0000	1	(6.4735)	01/06/2025
002240.ZK	12/04/2024	SDB3260760865	(10,600.00)	2.1835	(23,144.91)	(23,144.91)	0.0000	4.5800	(1,237.0561)	0.0000	2.9445	(7.9532)	0.0000	1	(5.0087)	01/06/2025
002240.ZK	12/04/2024	SDB3260760865	(200.00)	2.1835	(436.70)	(436.70)	0.0000	4.5800	(1,237.0561)	0.0000	0.0556	(0.1501)	0.0000	1	(0.0945)	01/06/2025
002240.ZK	12/04/2024	SDB3260760865	(784.00)	2.1835	(1,711.85)	(1,711.85)	0.0000	4.5800	(1,237.0561)	0.0000	0.2178	(0.5882)	0.0000	1	(0.3705)	01/06/2025
TOTAL CHENGXIN LITHIUM GROUP CO., LTD CMN CLASS A SERIES NORTHBOUND												74.4730	(257.0142)	0.0000	(182.5412)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
CHENZHOU CITY JINGUI SILVER INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND																
002716.ZK	01/03/2025	SDB3263985563	(21,500.00)	0.4802	(11,606.50)	(10,324.24)	0.0000	4.3300	(1,978.2525)	0.0000	4.1880	(17.0200)	0.0000	3	(12.8319)	01/06/2025
002716.ZK	01/03/2025	SDB3263985563	(17,700.00)	0.4802	(9,555.11)	(8,499.49)	0.0000	4.3300	(1,978.2525)	0.0000	3.4478	(14.0118)	0.0000	3	(10.5640)	01/06/2025
002716.ZK	01/02/2025	SDB3263985563	(21,500.00)	0.4943	(11,606.50)	(10,627.17)	0.0000	4.3300	(1,978.2525)	0.0000	1.3960	(5.8398)	0.0000	1	(4.4438)	01/06/2025
002716.ZK	01/02/2025	SDB3263985563	(17,700.00)	0.4943	(9,555.11)	(8,748.88)	0.0000	4.3300	(1,978.2525)	0.0000	1.1493	(4.8076)	0.0000	1	(3.6584)	01/06/2025
002716.ZK	12/31/2024	SDB3263985563	(21,500.00)	0.5011	(11,606.50)	(10,773.48)	0.0000	4.3300	(1,978.2525)	0.0000	2.7920	(11.8404)	0.0000	2	(9.0484)	01/06/2025
002716.ZK	12/31/2024	SDB3263985563	(17,700.00)	0.5011	(9,555.11)	(8,869.33)	0.0000	4.3300	(1,978.2525)	0.0000	2.2985	(9.7477)	0.0000	2	(7.4491)	01/06/2025
002716.ZK	12/30/2024	SDB3263985563	(21,500.00)	0.5010	(11,606.50)	(10,771.56)	0.0000	4.3300	(1,978.2525)	0.0000	1.3960	(5.9191)	0.0000	1	(4.5231)	01/06/2025
002716.ZK	12/30/2024	SDB3263985563	(17,700.00)	0.5010	(9,555.11)	(8,867.75)	0.0000	4.3300	(1,978.2525)	0.0000	1.1493	(4.8730)	0.0000	1	(3.7237)	01/06/2025
002716.ZK	12/27/2024	SDB3263985563	(21,500.00)	0.5090	(11,606.50)	(10,944.17)	0.0000	4.3300	(2,049.5967)	0.0000	4.1880	(18.6926)	0.0000	3	(14.5046)	01/06/2025
002716.ZK	12/27/2024	SDB3263985563	(23,300.00)	0.5090	(12,578.20)	(11,860.42)	0.0000	4.3300	(2,049.5967)	0.0000	4.5386	(20.2576)	0.0000	3	(15.7189)	01/06/2025
002716.ZK	12/27/2024	SDB3263985563	(1,900.00)	0.5090	(1,024.79)	(967.16)	0.0000	4.3300	(2,049.5967)	0.0000	0.3698	(1.6519)	0.0000	3	(1.2821)	01/06/2025
002716.ZK	12/27/2024	SDB3263985563	(25,800.00)	0.5090	(13,970.13)	(13,133.00)	0.0000	4.3300	(2,049.5967)	0.0000	5.0409	(22.4311)	0.0000	3	(17.3902)	01/06/2025
002716.ZK	12/27/2024	SDB3263985563	(8,100.00)	0.5090	(4,374.08)	(4,123.15)	0.0000	4.3300	(2,049.5967)	0.0000	1.5783	(7.0423)	0.0000	3	(5.4640)	01/06/2025
002716.ZK	12/26/2024	SDB3263985563	(21,500.00)	0.5072	(11,606.50)	(10,905.79)	0.0000	4.3300	(2,049.5967)	0.0000	1.3960	(6.2090)	0.0000	1	(4.8130)	01/06/2025
002716.ZK	12/26/2024	SDB3263985563	(23,300.00)	0.5072	(12,578.20)	(11,818.83)	0.0000	4.3300	(2,049.5967)	0.0000	1.5129	(6.7288)	0.0000	1	(5.2160)	01/06/2025
002716.ZK	12/26/2024	SDB3263985563	(1,900.00)	0.5072	(1,024.79)	(963.77)	0.0000	4.3300	(2,049.5967)	0.0000	0.1233	(0.5487)	0.0000	1	(0.4254)	01/06/2025
002716.ZK	12/26/2024	SDB3263985563	(25,800.00)	0.5072	(13,970.13)	(13,086.95)	0.0000	4.3300	(2,049.5967)	0.0000	1.6803	(7.4508)	0.0000	1	(5.7705)	01/06/2025
002716.ZK	12/26/2024	SDB3263985563	(8,100.00)	0.5072	(4,374.08)	(4,108.69)	0.0000	4.3300	(2,049.5967)	0.0000	0.5261	(2.3392)	0.0000	1	(1.8131)	01/06/2025
002716.ZK	12/24/2024	SDB3263985563	(21,500.00)	0.5072	(11,606.50)	(10,905.79)	0.0000	4.3300	(2,049.5967)	0.0000	2.7920	(12.4180)	0.0000	2	(9.6260)	01/06/2025
002716.ZK	12/24/2024	SDB3263985563	(23,300.00)	0.5072	(12,578.20)	(11,818.83)	0.0000	4.3300	(2,049.5967)	0.0000	3.0258	(13.4577)	0.0000	2	(10.4319)	01/06/2025
002716.ZK	12/24/2024	SDB3263985563	(1,900.00)	0.5072	(1,024.79)	(963.77)	0.0000	4.3300	(2,049.5967)	0.0000	0.2465	(1.0974)	0.0000	2	(0.8509)	01/06/2025
002716.ZK	12/24/2024	SDB3263985563	(25,800.00)	0.5072	(13,970.13)	(13,086.95)	0.0000	4.3300	(2,049.5967)	0.0000	3.3606	(14.9016)	0.0000	2	(11.5411)	01/06/2025
002716.ZK	12/24/2024	SDB3263985563	(8,100.00)	0.5072	(4,374.08)	(4,108.69)	0.0000	4.3300	(2,049.5967)	0.0000	1.0522	(4.6784)	0.0000	2	(3.6262)	01/06/2025
002716.ZK	12/23/2024	SDB3263985563	(21,500.00)	0.5130	(11,606.50)	(11,029.56)	0.0000	4.3300	(2,049.5967)	0.0000	1.3960	(6.2795)	0.0000	1	(4.8835)	01/06/2025
002716.ZK	12/23/2024	SDB3263985563	(23,300.00)	0.5130	(12,578.20)	(11,952.97)	0.0000	4.3300	(2,049.5967)	0.0000	1.5129	(6.8052)	0.0000	1	(5.2923)	01/06/2025
002716.ZK	12/23/2024	SDB3263985563	(1,900.00)	0.5130	(1,024.79)	(974.71)	0.0000	4.3300	(2,049.5967)	0.0000	0.1233	(0.5549)	0.0000	1	(0.4317)	01/06/2025
002716.ZK	12/23/2024	SDB3263985563	(25,800.00)	0.5130	(13,970.13)	(13,235.48)	0.0000	4.3300	(2,049.5967)	0.0000	1.6803	(7.5354)	0.0000	1	(5.8551)	01/06/2025
002716.ZK	12/23/2024	SDB3263985563	(8,100.00)	0.5130	(4,374.08)	(4,155.32)	0.0000	4.3300	(2,049.5967)	0.0000	0.5261	(2.3658)	0.0000	1	(1.8397)	01/06/2025
002716.ZK	12/20/2024	SDB3263985563	(21,500.00)	0.5198	(11,606.50)	(11,174.80)	0.0000	4.3300	(2,049.5967)	0.0000	4.1880	(19.0865)	0.0000	3	(14.8985)	01/06/2025
002716.ZK	12/20/2024	SDB3263985563	(23,300.00)	0.5198	(12,578.20)	(12,110.36)	0.0000	4.3300	(2,049.5967)	0.0000	4.5386	(20.6845)	0.0000	3	(16.1458)	01/06/2025
002716.ZK	12/20/2024	SDB3263985563	(1,900.00)	0.5198	(1,024.79)	(987.54)	0.0000	4.3300	(2,049.5967)	0.0000	0.3698	(1.6867)	0.0000	3	(1.3169)	01/06/2025
002716.ZK	12/20/2024	SDB3263985563	(25,800.00)	0.5198	(13,970.13)	(13,409.76)	0.0000	4.3300	(2,049.5967)	0.0000	5.0409	(22.9038)	0.0000	3	(17.8629)	01/06/2025
002716.ZK	12/20/2024	SDB3263985563	(8,100.00)	0.5198	(4,374.08)	(4,210.04)	0.0000	4.3300	(2,049.5967)	0.0000	1.5783	(7.1907)	0.0000	3	(5.6124)	01/06/2025
002716.ZK	12/19/2024	SDB3263985563	(21,500.00)	0.5352	(11,606.50)	(11,506.24)	0.0000	4.5800	(2,049.5967)	0.0000	1.4766	(6.5509)	0.0000	1	(5.0743)	01/06/2025
002716.ZK	12/19/2024	SDB3263985563	(23,300.00)	0.5352	(12,578.20)	(12,469.55)	0.0000	4.5800	(2,049.5967)	0.0000	1.6002	(7.0993)	0.0000	1	(5.4991)	01/06/2025
002716.ZK	12/19/2024	SDB3263985563	(1,900.00)	0.5352	(1,024.79)	(1,016.83)	0.0000	4.5800	(2,049.5967)	0.0000	0.1304	(0.5789)	0.0000	1	(0.4485)	01/06/2025
002716.ZK	12/19/2024	SDB3263985563	(25,800.00)	0.5352	(13,970.13)	(13,807.49)	0.0000	4.5800	(2,049.5967)	0.0000	1.7773	(7.8611)	0.0000	1	(6.0837)	01/06/2025
002716.ZK	12/19/2024	SDB3263985563	(8,100.00)	0.5352	(4,374.08)	(4,334.91)	0.0000	4.5800	(2,049.5967)	0.0000	0.5565	(2.4680)	0.0000	1	(1.9115)	01/06/2025
002716.ZK	12/18/2024	SDB3263985563	(25,800.00)	0.5557	(13,970.13)	(14,335.98)	0.0000	4.5800	(2,062.5806)	0.0000	1.7773	(8.2136)	0.0000	1	(6.4363)	01/06/2025
002716.ZK	12/18/2024	SDB3263985563	(32,300.00)	0.5557	(17,442.32)	(17,947.75)	0.0000	4.5800	(2,062.5806)	0.0000	2.2191	(10.2830)	0.0000	1	(8.0639)	01/06/2025
002716.ZK	12/18/2024	SDB3263985563	(16,700.00)	0.5557	(8,941.85)	(9,279.49)	0.0000	4.5800	(2,062.5806)	0.0000	1.1376	(5.3166)	0.0000	1	(4.1790)	01/06/2025
002716.ZK	12/18/2024	SDB3263985563	(2,700.00)	0.5557	(1,426.58)	(1,500.28)	0.0000	4.5800	(2,062.5806)	0.0000	0.1815	(0.8596)	0.0000	1	(0.6781)	01/06/2025
002716.ZK	12/17/2024	SDB3263985563	(25,800.00)	0.5808	(13,970.13)	(14,984.00)	0.0000	4.5800	(2,062.5806)	0.0000	1.7773	(8.5849)	0.0000	1	(6.8076)	01/06/2025
002716.ZK	12/17/2024	SDB3263985563	(32,300.00)	0.5808	(17,442.32)	(18,759.03)	0.0000	4.5800	(2,062.5806)	0.0000	2.2191	(10.7478)	0.0000	1	(8.5287)	01/06/2025
002716.ZK	12/17/2024	SDB3263985563	(16,700.00)	0.5808	(8,941.85)	(9,698.94)	0.0000	4.5800	(2,062.5806)	0.0000	1.1376	(5.5569)	0.0000	1	(4.4193)	01/06/2025
002716.ZK	12/17/2024	SDB3263985563	(2,700.00)	0.5808	(1,426.58)	(1,568.09)	0.0000	4.5800	(2,062.5806)	0.0000	0.1815	(0.8984)	0.0000	1	(0.7169)	01/06/2025
002716.ZK	12/16/2024	SDB3263985563	(25,800.00)	0.5540	(13,970.13)	(14,292.56)	0.0000	4.5800	(2,062.5806)	0.0000	1.7773	(8.1888)	0.0000	1	(6.4115)	01/06/2025
002716.ZK	12/16/2024	SDB3263985563	(32,300.00)	0.5540	(17,442.32)	(17,893.39)	0.0000	4.5800	(2,062.5806)	0.0000	2.2191	(10.2518)	0.0000	1	(8.0328)	01/06/2025
002716.ZK	12/16/2024	SDB3263985563	(16,700.00)	0.5540	(8,941.85)	(9,251.38)	0.0000	4.5800	(2,062.5806)	0.0000	1.1376	(5.3005)	0.0000	1	(4.1629)	01/06/2025
002716.ZK	12/16/2024	SDB3263985563	(2,700.00)	0.5540	(1,426.58)	(1,495.73)	0.0000	4.5800	(2,062.5806)	0.0000	0.1815	(0.8570)	0.0000	1	(0.6755)	01/06/2025

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
CHENZHOU CITY JINGUI SILVER INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002716.ZK	12/13/2024	SDB3263985563	(25,800.00)	0.5343	(13,970.13)	(13,783.75)	0.0000	4.5800	(2,062.5806)	0.0000	5.3319	(23.6918)	0.0000	3	(18.3598)	01/06/2025
002716.ZK	12/13/2024	SDB3263985563	(32,300.00)	0.5343	(17,442.32)	(17,256.40)	0.0000	4.5800	(2,062.5806)	0.0000	6.6572	(29.6606)	0.0000	3	(23.0035)	01/06/2025
002716.ZK	12/13/2024	SDB3263985563	(16,700.00)	0.5343	(8,941.85)	(8,922.04)	0.0000	4.5800	(2,062.5806)	0.0000	3.4128	(15.3354)	0.0000	3	(11.9226)	01/06/2025
002716.ZK	12/13/2024	SDB3263985563	(2,700.00)	0.5343	(1,426.58)	(1,442.49)	0.0000	4.5800	(2,062.5806)	0.0000	0.5445	(2.4794)	0.0000	3	(1.9349)	01/06/2025
002716.ZK	12/12/2024	SDB3263985563	(16,700.00)	0.5354	(8,941.85)	(8,941.85)	0.0000	4.5800	(2,250.0000)	0.0000	1.1376	(5.5887)	0.0000	1	(4.4511)	01/06/2025
002716.ZK	12/12/2024	SDB3263985563	(2,700.00)	0.5284	(1,426.58)	(1,426.58)	0.0000	4.5800	(2,250.0000)	0.0000	0.1815	(0.8916)	0.0000	1	(0.7101)	01/06/2025
TOTAL CHENZHOU CITY JINGUI SILVER INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND											108.9552	(486.3220)	0.0000		(377.3668)	

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
CHINA CYTS TOURS HOLDING CO., LTD. CMN CLASS A SERIES NORTHBOUND																
600138.SH	01/03/2025	SDB3263372431	(64,100.00)	1.4146	(98,498.94)	(90,675.67)	0.0000	4.3300	(1,731.4882)	0.0000	35.5417	(130.8365)	0.0000	3	(95.2948)	01/06/2025
600138.SH	01/03/2025	SDB3263372431	(400.00)	1.4146	(610.31)	(565.84)	0.0000	4.3300	(1,731.4882)	0.0000	0.2202	(0.8165)	0.0000	3	(0.5962)	01/06/2025
600138.SH	01/03/2025	SDB3263372431	(27,000.00)	1.4146	(41,195.87)	(38,194.12)	0.0000	4.3300	(1,731.4882)	0.0000	14.8648	(55.1106)	0.0000	3	(40.2457)	01/06/2025
600138.SH	01/03/2025	SDB3263372431	(3,500.00)	1.4146	(5,308.56)	(4,951.09)	0.0000	4.3300	(1,731.4882)	0.0000	1.9155	(7.1440)	0.0000	3	(5.2285)	01/06/2025
600138.SH	01/03/2025	SDB3263372431	(1,500.00)	1.4146	(2,207.15)	(2,121.90)	0.0000	4.3300	(1,731.4882)	0.0000	0.7964	(3.0617)	0.0000	3	(2.2653)	01/06/2025
600138.SH	01/03/2025	SDB3263372431	(700.00)	1.4146	(1,025.35)	(990.22)	0.0000	4.3300	(1,731.4882)	0.0000	0.3700	(1.4288)	0.0000	3	(1.0588)	01/06/2025
600138.SH	01/03/2025	SDB3263372431	(5,800.00)	1.4146	(8,287.16)	(8,204.66)	0.0000	4.3300	(1,731.4882)	0.0000	2.9903	(11.8386)	0.0000	3	(8.8483)	01/06/2025
600138.SH	01/03/2025	SDB3263372431	(1,300.00)	1.4146	(1,854.88)	(1,838.98)	0.0000	4.3300	(1,731.4882)	0.0000	0.6693	(2.6535)	0.0000	3	(1.9842)	01/06/2025
600138.SH	01/03/2025	SDB3263372431	(1,800.00)	1.4146	(2,570.95)	(2,546.27)	0.0000	4.3300	(1,731.4882)	0.0000	0.9277	(3.6740)	0.0000	3	(2.7464)	01/06/2025
600138.SH	01/03/2025	SDB3263372431	(6,400.00)	1.4146	(9,182.42)	(9,053.42)	0.0000	4.3300	(1,731.4882)	0.0000	3.3133	(13.0632)	0.0000	3	(9.7499)	01/06/2025
600138.SH	01/03/2025	SDB3263372431	(33,800.00)	1.4146	(48,747.98)	(47,813.38)	0.0000	4.3300	(1,731.4882)	0.0000	17.5899	(68.9903)	0.0000	3	(51.4004)	01/06/2025
600138.SH	01/03/2025	SDB3263372431	(9,900.00)	1.4146	(14,249.40)	(14,004.51)	0.0000	4.3300	(1,731.4882)	0.0000	5.1417	(20.2072)	0.0000	3	(15.0655)	01/06/2025
600138.SH	01/03/2025	SDB3263372431	(8,100.00)	1.4146	(11,708.71)	(11,458.24)	0.0000	4.3300	(1,731.4882)	0.0000	4.2249	(16.5332)	0.0000	3	(12.3083)	01/06/2025
600138.SH	01/03/2025	SDB3263372431	(1,000.00)	1.4146	(1,445.52)	(1,414.60)	0.0000	4.3300	(1,731.4882)	0.0000	0.5216	(2.0411)	0.0000	3	(1.5195)	01/06/2025
600138.SH	01/02/2025	SDB3263372431	(64,100.00)	1.4445	(98,498.94)	(92,593.92)	0.0000	4.3300	(1,731.4882)	0.0000	11.8472	(44.5348)	0.0000	1	(32.6876)	01/06/2025
600138.SH	01/02/2025	SDB3263372431	(400.00)	1.4445	(610.31)	(577.81)	0.0000	4.3300	(1,731.4882)	0.0000	0.0734	(0.2779)	0.0000	1	(0.2045)	01/06/2025
600138.SH	01/02/2025	SDB3263372431	(27,000.00)	1.4445	(41,195.87)	(39,002.12)	0.0000	4.3300	(1,731.4882)	0.0000	4.9549	(18.7588)	0.0000	1	(13.8039)	01/06/2025
600138.SH	01/02/2025	SDB3263372431	(3,500.00)	1.4445	(5,308.56)	(5,055.83)	0.0000	4.3300	(1,731.4882)	0.0000	0.6385	(2.4317)	0.0000	1	(1.7932)	01/06/2025
600138.SH	01/02/2025	SDB3263372431	(1,500.00)	1.4445	(2,207.15)	(2,166.78)	0.0000	4.3300	(1,731.4882)	0.0000	0.2655	(1.0422)	0.0000	1	(0.7767)	01/06/2025
600138.SH	01/02/2025	SDB3263372431	(700.00)	1.4445	(1,025.35)	(1,011.17)	0.0000	4.3300	(1,731.4882)	0.0000	0.1233	(0.4863)	0.0000	1	(0.3630)	01/06/2025
600138.SH	01/02/2025	SDB3263372431	(5,800.00)	1.4445	(8,287.16)	(8,378.23)	0.0000	4.3300	(1,731.4882)	0.0000	0.9968	(4.0297)	0.0000	1	(3.0329)	01/06/2025
600138.SH	01/02/2025	SDB3263372431	(1,300.00)	1.4445	(1,854.88)	(1,877.88)	0.0000	4.3300	(1,731.4882)	0.0000	0.2231	(0.9032)	0.0000	1	(0.6801)	01/06/2025
600138.SH	01/02/2025	SDB3263372431	(1,800.00)	1.4445	(2,570.95)	(2,600.14)	0.0000	4.3300	(1,731.4882)	0.0000	0.3092	(1.2506)	0.0000	1	(0.9414)	01/06/2025
600138.SH	01/02/2025	SDB3263372431	(6,400.00)	1.4445	(9,182.42)	(9,244.95)	0.0000	4.3300	(1,731.4882)	0.0000	1.1044	(4.4465)	0.0000	1	(3.3421)	01/06/2025
600138.SH	01/02/2025	SDB3263372431	(33,800.00)	1.4445	(48,747.98)	(48,824.88)	0.0000	4.3300	(1,731.4882)	0.0000	5.8633	(23.4832)	0.0000	1	(17.6200)	01/06/2025
600138.SH	01/02/2025	SDB3263372431	(9,900.00)	1.4445	(14,249.40)	(14,300.78)	0.0000	4.3300	(1,731.4882)	0.0000	1.7139	(6.8782)	0.0000	1	(5.1643)	01/06/2025
600138.SH	01/02/2025	SDB3263372431	(8,100.00)	1.4445	(11,708.71)	(11,700.64)	0.0000	4.3300	(1,731.4882)	0.0000	1.4083	(5.6276)	0.0000	1	(4.2193)	01/06/2025
600138.SH	01/02/2025	SDB3263372431	(1,000.00)	1.4445	(1,445.52)	(1,444.52)	0.0000	4.3300	(1,731.4882)	0.0000	0.1739	(0.6948)	0.0000	1	(0.5209)	01/06/2025
600138.SH	12/31/2024	SDB3263372431	(64,100.00)	1.4252	(98,498.94)	(91,357.69)	0.0000	4.3300	(1,731.4882)	0.0000	23.6945	(87.8804)	0.0000	2	(64.1860)	01/06/2025
600138.SH	12/31/2024	SDB3263372431	(400.00)	1.4252	(610.31)	(570.09)	0.0000	4.3300	(1,731.4882)	0.0000	0.1468	(0.5484)	0.0000	2	(0.4016)	01/06/2025
600138.SH	12/31/2024	SDB3263372431	(27,000.00)	1.4252	(41,195.87)	(38,481.40)	0.0000	4.3300	(1,731.4882)	0.0000	9.9099	(37.0167)	0.0000	2	(27.1068)	01/06/2025
600138.SH	12/31/2024	SDB3263372431	(3,500.00)	1.4252	(5,308.56)	(4,988.33)	0.0000	4.3300	(1,731.4882)	0.0000	1.2770	(4.7985)	0.0000	2	(3.5215)	01/06/2025
600138.SH	12/31/2024	SDB3263372431	(1,500.00)	1.4252	(2,207.15)	(2,137.86)	0.0000	4.3300	(1,731.4882)	0.0000	0.5309	(2.0565)	0.0000	2	(1.5255)	01/06/2025
600138.SH	12/31/2024	SDB3263372431	(700.00)	1.4252	(1,025.35)	(997.67)	0.0000	4.3300	(1,731.4882)	0.0000	0.2467	(0.9597)	0.0000	2	(0.7130)	01/06/2025
600138.SH	12/31/2024	SDB3263372431	(5,800.00)	1.4252	(8,287.16)	(8,266.37)	0.0000	4.3300	(1,731.4882)	0.0000	1.9935	(7.9517)	0.0000	2	(5.9582)	01/06/2025
600138.SH	12/31/2024	SDB3263372431	(1,300.00)	1.4252	(1,854.88)	(1,852.81)	0.0000	4.3300	(1,731.4882)	0.0000	0.4462	(1.7823)	0.0000	2	(1.3361)	01/06/2025
600138.SH	12/31/2024	SDB3263372431	(1,800.00)	1.4252	(2,570.95)	(2,565.43)	0.0000	4.3300	(1,731.4882)	0.0000	0.6185	(2.4678)	0.0000	2	(1.8493)	01/06/2025
600138.SH	12/31/2024	SDB3263372431	(6,400.00)	1.4252	(9,182.42)	(9,121.52)	0.0000	4.3300	(1,731.4882)	0.0000	2.2089	(8.7743)	0.0000	2	(6.5655)	01/06/2025
600138.SH	12/31/2024	SDB3263372431	(33,800.00)	1.4252	(48,747.98)	(48,173.01)	0.0000	4.3300	(1,731.4882)	0.0000	11.7266	(46.3394)	0.0000	2	(34.6128)	01/06/2025
600138.SH	12/31/2024	SDB3263372431	(9,900.00)	1.4252	(14,249.40)	(14,109.85)	0.0000	4.3300	(1,731.4882)	0.0000	3.4278	(13.5728)	0.0000	2	(10.1450)	01/06/2025
600138.SH	12/31/2024	SDB3263372431	(8,100.00)	1.4252	(11,708.71)	(11,544.42)	0.0000	4.3300	(1,731.4882)	0.0000	2.8166	(11.1050)	0.0000	2	(8.2884)	01/06/2025
600138.SH	12/31/2024	SDB3263372431	(1,000.00)	1.4252	(1,445.52)	(1,425.24)	0.0000	4.3300	(1,731.4882)	0.0000	0.3477	(1.3710)	0.0000	2	(1.0233)	01/06/2025
600138.SH	12/30/2024	SDB3263372431	(64,100.00)	1.4113	(98,498.94)	(90,463.95)	0.0000	4.3300	(1,731.4882)	0.0000	11.8472	(43.5103)	0.0000	1	(31.6631)	01/06/2025
600138.SH	12/30/2024	SDB3263372431	(400.00)	1.4113	(610.31)	(564.52)	0.0000	4.3300	(1,731.4882)	0.0000	0.0734	(0.2715)	0.0000	1	(0.1981)	01/06/2025
600138.SH	12/30/2024	SDB3263372431	(27,000.00)	1.4113	(41,195.87)	(38,104.94)	0.0000	4.3300	(1,731.4882)	0.0000	4.9549	(18.3273)	0.0000	1	(13.3723)	01/06/2025
600138.SH	12/30/2024	SDB3263372431	(3,500.00)	1.4113	(5,308.56)	(4,939.53)	0.0000	4.3300	(1,731.4882)	0.0000	0.6385	(2.3758)	0.0000	1	(1.7373)	01/06/2025
600138.SH	12/30/2024	SDB3263372431	(1,500.00)	1.4113	(2,207.15)	(2,116.94)	0.0000	4.3300	(1,731.4882)	0.0000	0.2655	(1.0182)	0.0000	1	(0.7527)	01/06/2025
600138.SH	12/30/2024	SDB3263372431	(700.00)	1.4113	(1,025.35)	(987.91)	0.0000	4.3300	(1,731.4882)	0.0000	0.1233	(0.4752)	0.0000	1	(0.3518)	01/06/2025
600138.SH	12/30/2024	SDB3263372431	(5,800.00)	1.4113	(8,287.16)	(8,185.51)	0.0000	4.3300	(1,731.4882)	0.0000	0.9968	(3.9370)	0.0000	1	(2.9402)	01/06/2025
600138.SH	12/30/2024	SDB3263372431	(1,300.00)	1.4113	(1,854.88)	(1,834.68)	0.0000	4.3300	(1,731.4882)	0.0000	0.2231	(0.8824)	0.0000	1	(0.6593)	01/06/2025

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
CHINA CYTS TOURS HOLDING CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600138.SH	12/30/2024	SDB3263372431	(1,800.00)	1.4113	(2,570.95)	(2,540.33)	0.0000	4.3300	(1,731.4882)	0.0000	0.3092	(1.2218)	0.0000	1	(0.9126)	01/06/2025
600138.SH	12/30/2024	SDB3263372431	(6,400.00)	1.4113	(9,182.42)	(9,032.28)	0.0000	4.3300	(1,731.4882)	0.0000	1.1044	(4.3442)	0.0000	1	(3.2398)	01/06/2025
600138.SH	12/30/2024	SDB3263372431	(33,800.00)	1.4113	(48,747.98)	(47,701.74)	0.0000	4.3300	(1,731.4882)	0.0000	5.8633	(22.9431)	0.0000	1	(17.0798)	01/06/2025
600138.SH	12/30/2024	SDB3263372431	(9,900.00)	1.4113	(14,249.40)	(13,971.81)	0.0000	4.3300	(1,731.4882)	0.0000	1.7139	(6.7200)	0.0000	1	(5.0061)	01/06/2025
600138.SH	12/30/2024	SDB3263372431	(8,100.00)	1.4113	(11,708.71)	(11,431.48)	0.0000	4.3300	(1,731.4882)	0.0000	1.4083	(5.4982)	0.0000	1	(4.0899)	01/06/2025
600138.SH	12/30/2024	SDB3263372431	(1,000.00)	1.4113	(1,445.52)	(1,411.29)	0.0000	4.3300	(1,731.4882)	0.0000	0.1739	(0.6788)	0.0000	1	(0.5049)	01/06/2025
600138.SH	12/27/2024	SDB3263372431	(64,100.00)	1.4409	(98,498.94)	(92,360.86)	0.0000	4.3300	(1,731.4882)	0.0000	35.5417	(133.2681)	0.0000	3	(97.7264)	01/06/2025
600138.SH	12/27/2024	SDB3263372431	(400.00)	1.4409	(610.31)	(576.35)	0.0000	4.3300	(1,731.4882)	0.0000	0.2202	(0.8316)	0.0000	3	(0.6114)	01/06/2025
600138.SH	12/27/2024	SDB3263372431	(27,000.00)	1.4409	(41,195.87)	(38,903.95)	0.0000	4.3300	(1,731.4882)	0.0000	14.8648	(56.1348)	0.0000	3	(41.2699)	01/06/2025
600138.SH	12/27/2024	SDB3263372431	(3,500.00)	1.4409	(5,308.56)	(5,043.10)	0.0000	4.3300	(1,731.4882)	0.0000	1.9155	(7.2767)	0.0000	3	(5.3612)	01/06/2025
600138.SH	12/27/2024	SDB3263372431	(1,500.00)	1.4409	(2,207.15)	(2,161.33)	0.0000	4.3300	(1,731.4882)	0.0000	0.7964	(3.1186)	0.0000	3	(2.3222)	01/06/2025
600138.SH	12/27/2024	SDB3263372431	(700.00)	1.4409	(1,025.35)	(1,008.62)	0.0000	4.3300	(1,731.4882)	0.0000	0.3700	(1.4553)	0.0000	3	(1.0854)	01/06/2025
600138.SH	12/27/2024	SDB3263372431	(5,800.00)	1.4409	(8,287.16)	(8,357.14)	0.0000	4.3300	(1,731.4882)	0.0000	2.9903	(12.0586)	0.0000	3	(9.0683)	01/06/2025
600138.SH	12/27/2024	SDB3263372431	(1,300.00)	1.4409	(1,854.88)	(1,873.15)	0.0000	4.3300	(1,731.4882)	0.0000	0.6693	(2.7028)	0.0000	3	(2.0335)	01/06/2025
600138.SH	12/27/2024	SDB3263372431	(1,800.00)	1.4409	(2,570.95)	(2,593.60)	0.0000	4.3300	(1,731.4882)	0.0000	0.9277	(3.7423)	0.0000	3	(2.8146)	01/06/2025
600138.SH	12/27/2024	SDB3263372431	(6,400.00)	1.4409	(9,182.42)	(9,221.68)	0.0000	4.3300	(1,731.4882)	0.0000	3.3133	(13.3060)	0.0000	3	(9.9927)	01/06/2025
600138.SH	12/27/2024	SDB3263372431	(33,800.00)	1.4409	(48,747.98)	(48,701.98)	0.0000	4.3300	(1,731.4882)	0.0000	17.5899	(70.2724)	0.0000	3	(52.6825)	01/06/2025
600138.SH	12/27/2024	SDB3263372431	(9,900.00)	1.4409	(14,249.40)	(14,264.78)	0.0000	4.3300	(1,731.4882)	0.0000	5.1417	(20.5828)	0.0000	3	(15.4411)	01/06/2025
600138.SH	12/27/2024	SDB3263372431	(8,100.00)	1.4409	(11,708.71)	(11,671.18)	0.0000	4.3300	(1,731.4882)	0.0000	4.2249	(16.8404)	0.0000	3	(12.6155)	01/06/2025
600138.SH	12/27/2024	SDB3263372431	(1,000.00)	1.4409	(1,445.52)	(1,440.89)	0.0000	4.3300	(1,731.4882)	0.0000	0.5216	(2.0791)	0.0000	3	(1.5575)	01/06/2025
600138.SH	12/26/2024	SDB3263372431	(64,100.00)	1.4561	(98,498.94)	(93,336.78)	0.0000	4.3300	(1,731.4882)	0.0000	11.8472	(44.8921)	0.0000	1	(33.0449)	01/06/2025
600138.SH	12/26/2024	SDB3263372431	(400.00)	1.4561	(610.31)	(582.44)	0.0000	4.3300	(1,731.4882)	0.0000	0.0734	(0.2801)	0.0000	1	(0.2067)	01/06/2025
600138.SH	12/26/2024	SDB3263372431	(27,000.00)	1.4561	(41,195.87)	(39,315.02)	0.0000	4.3300	(1,731.4882)	0.0000	4.9549	(18.9093)	0.0000	1	(13.9544)	01/06/2025
600138.SH	12/26/2024	SDB3263372431	(3,500.00)	1.4561	(5,308.56)	(5,096.39)	0.0000	4.3300	(1,731.4882)	0.0000	0.6385	(2.4512)	0.0000	1	(1.8127)	01/06/2025
600138.SH	12/26/2024	SDB3263372431	(1,500.00)	1.4561	(2,207.15)	(2,184.17)	0.0000	4.3300	(1,731.4882)	0.0000	0.2655	(1.0505)	0.0000	1	(0.7850)	01/06/2025
600138.SH	12/26/2024	SDB3263372431	(700.00)	1.4561	(1,025.35)	(1,019.28)	0.0000	4.3300	(1,731.4882)	0.0000	0.1233	(0.4902)	0.0000	1	(0.3669)	01/06/2025
600138.SH	12/26/2024	SDB3263372431	(5,800.00)	1.4561	(8,287.16)	(8,445.45)	0.0000	4.3300	(1,731.4882)	0.0000	0.9968	(4.0620)	0.0000	1	(3.0652)	01/06/2025
600138.SH	12/26/2024	SDB3263372431	(1,300.00)	1.4561	(1,854.88)	(1,892.95)	0.0000	4.3300	(1,731.4882)	0.0000	0.2231	(0.9104)	0.0000	1	(0.6873)	01/06/2025
600138.SH	12/26/2024	SDB3263372431	(1,800.00)	1.4561	(2,570.95)	(2,621.00)	0.0000	4.3300	(1,731.4882)	0.0000	0.3092	(1.2608)	0.0000	1	(0.9514)	01/06/2025
600138.SH	12/26/2024	SDB3263372431	(6,400.00)	1.4561	(9,182.42)	(9,319.12)	0.0000	4.3300	(1,731.4882)	0.0000	1.1044	(4.4822)	0.0000	1	(3.3778)	01/06/2025
600138.SH	12/26/2024	SDB3263372431	(33,800.00)	1.4561	(48,747.98)	(49,216.59)	0.0000	4.3300	(1,731.4882)	0.0000	5.8633	(23.6716)	0.0000	1	(17.8084)	01/06/2025
600138.SH	12/26/2024	SDB3263372431	(9,900.00)	1.4561	(14,249.40)	(14,415.51)	0.0000	4.3300	(1,731.4882)	0.0000	1.7139	(6.9334)	0.0000	1	(5.2195)	01/06/2025
600138.SH	12/26/2024	SDB3263372431	(8,100.00)	1.4561	(11,708.71)	(11,794.51)	0.0000	4.3300	(1,731.4882)	0.0000	1.4083	(5.6728)	0.0000	1	(4.2645)	01/06/2025
600138.SH	12/26/2024	SDB3263372431	(1,000.00)	1.4561	(1,445.52)	(1,456.11)	0.0000	4.3300	(1,731.4882)	0.0000	0.1739	(0.7003)	0.0000	1	(0.5265)	01/06/2025
600138.SH	12/24/2024	SDB3263372431	(64,100.00)	1.4561	(98,498.94)	(93,336.78)	0.0000	4.3300	(1,731.4882)	0.0000	23.6945	(89.7842)	0.0000	2	(66.0897)	01/06/2025
600138.SH	12/24/2024	SDB3263372431	(400.00)	1.4561	(610.31)	(582.44)	0.0000	4.3300	(1,731.4882)	0.0000	0.1468	(0.5603)	0.0000	2	(0.4135)	01/06/2025
600138.SH	12/24/2024	SDB3263372431	(27,000.00)	1.4561	(41,195.87)	(39,315.02)	0.0000	4.3300	(1,731.4882)	0.0000	9.9099	(37.8186)	0.0000	2	(27.9087)	01/06/2025
600138.SH	12/24/2024	SDB3263372431	(3,500.00)	1.4561	(5,308.56)	(5,096.39)	0.0000	4.3300	(1,731.4882)	0.0000	1.2770	(4.9024)	0.0000	2	(3.6254)	01/06/2025
600138.SH	12/24/2024	SDB3263372431	(1,500.00)	1.4561	(2,207.15)	(2,184.17)	0.0000	4.3300	(1,731.4882)	0.0000	0.5309	(2.1010)	0.0000	2	(1.5701)	01/06/2025
600138.SH	12/24/2024	SDB3263372431	(700.00)	1.4561	(1,025.35)	(1,019.28)	0.0000	4.3300	(1,731.4882)	0.0000	0.2467	(0.9805)	0.0000	2	(0.7338)	01/06/2025
600138.SH	12/24/2024	SDB3263372431	(5,800.00)	1.4561	(8,287.16)	(8,445.45)	0.0000	4.3300	(1,731.4882)	0.0000	1.9935	(8.1240)	0.0000	2	(6.1305)	01/06/2025
600138.SH	12/24/2024	SDB3263372431	(1,300.00)	1.4561	(1,854.88)	(1,892.95)	0.0000	4.3300	(1,731.4882)	0.0000	0.4462	(1.8209)	0.0000	2	(1.3747)	01/06/2025
600138.SH	12/24/2024	SDB3263372431	(1,800.00)	1.4561	(2,570.95)	(2,621.00)	0.0000	4.3300	(1,731.4882)	0.0000	0.6185	(2.5212)	0.0000	2	(1.9028)	01/06/2025
600138.SH	12/24/2024	SDB3263372431	(6,400.00)	1.4561	(9,182.42)	(9,319.12)	0.0000	4.3300	(1,731.4882)	0.0000	2.2089	(8.9644)	0.0000	2	(6.7555)	01/06/2025
600138.SH	12/24/2024	SDB3263372431	(33,800.00)	1.4561	(48,747.98)	(49,216.59)	0.0000	4.3300	(1,731.4882)	0.0000	11.7266	(47.3433)	0.0000	2	(35.6167)	01/06/2025
600138.SH	12/24/2024	SDB3263372431	(9,900.00)	1.4561	(14,249.40)	(14,415.51)	0.0000	4.3300	(1,731.4882)	0.0000	3.4278	(13.8668)	0.0000	2	(10.4391)	01/06/2025
600138.SH	12/24/2024	SDB3263372431	(8,100.00)	1.4561	(11,708.71)	(11,794.51)	0.0000	4.3300	(1,731.4882)	0.0000	2.8166	(11.3456)	0.0000	2	(8.5290)	01/06/2025
600138.SH	12/24/2024	SDB3263372431	(1,000.00)	1.4561	(1,445.52)	(1,456.11)	0.0000	4.3300	(1,731.4882)	0.0000	0.3477	(1.4007)	0.0000	2	(1.0530)	01/06/2025
600138.SH	12/23/2024	SDB3263372431	(64,100.00)	1.4732	(98,498.94)	(94,430.20)	0.0000	4.3300	(1,731.4882)	0.0000	11.8472	(45.4180)	0.0000	1	(33.5708)	01/06/2025
600138.SH	12/23/2024	SDB3263372431	(400.00)	1.4732	(610.31)	(589.27)	0.0000	4.3300	(1,731.4882)	0.0000	0.0734	(0.2834)	0.0000	1	(0.2100)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
CHINA CYTS TOURS HOLDING CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600138.SH	12/23/2024	SDB3263372431	(27,000.00)	1.4732	(41,195.87)	(39,775.59)	0.0000	4.3300	(1,731.4882)	0.0000	4.9549	(19.1308)	0.0000	1	(14.1759)	01/06/2025
600138.SH	12/23/2024	SDB3263372431	(3,500.00)	1.4732	(5,308.56)	(5,156.10)	0.0000	4.3300	(1,731.4882)	0.0000	0.6385	(2.4799)	0.0000	1	(1.8414)	01/06/2025
600138.SH	12/23/2024	SDB3263372431	(1,500.00)	1.4732	(2,207.15)	(2,209.76)	0.0000	4.3300	(1,731.4882)	0.0000	0.2655	(1.0628)	0.0000	1	(0.7974)	01/06/2025
600138.SH	12/23/2024	SDB3263372431	(700.00)	1.4732	(1,025.35)	(1,031.22)	0.0000	4.3300	(1,731.4882)	0.0000	0.1233	(0.4960)	0.0000	1	(0.3727)	01/06/2025
600138.SH	12/23/2024	SDB3263372431	(5,800.00)	1.4732	(8,287.16)	(8,544.39)	0.0000	4.3300	(1,731.4882)	0.0000	0.9968	(4.1096)	0.0000	1	(3.1128)	01/06/2025
600138.SH	12/23/2024	SDB3263372431	(1,300.00)	1.4732	(1,854.88)	(1,915.12)	0.0000	4.3300	(1,731.4882)	0.0000	0.2231	(0.9211)	0.0000	1	(0.6980)	01/06/2025
600138.SH	12/23/2024	SDB3263372431	(1,800.00)	1.4732	(2,570.95)	(2,651.71)	0.0000	4.3300	(1,731.4882)	0.0000	0.3092	(1.2754)	0.0000	1	(0.9662)	01/06/2025
600138.SH	12/23/2024	SDB3263372431	(6,400.00)	1.4732	(9,182.42)	(9,428.29)	0.0000	4.3300	(1,731.4882)	0.0000	1.1044	(4.5347)	0.0000	1	(3.4303)	01/06/2025
600138.SH	12/23/2024	SDB3263372431	(33,800.00)	1.4732	(48,747.98)	(49,793.15)	0.0000	4.3300	(1,731.4882)	0.0000	5.8633	(23.9490)	0.0000	1	(18.0857)	01/06/2025
600138.SH	12/23/2024	SDB3263372431	(9,900.00)	1.4732	(14,249.40)	(14,584.38)	0.0000	4.3300	(1,731.4882)	0.0000	1.7139	(7.0146)	0.0000	1	(5.3007)	01/06/2025
600138.SH	12/23/2024	SDB3263372431	(8,100.00)	1.4732	(11,708.71)	(11,932.68)	0.0000	4.3300	(1,731.4882)	0.0000	1.4083	(5.7392)	0.0000	1	(4.3309)	01/06/2025
600138.SH	12/23/2024	SDB3263372431	(1,000.00)	1.4732	(1,445.52)	(1,473.17)	0.0000	4.3300	(1,731.4882)	0.0000	0.1739	(0.7085)	0.0000	1	(0.5347)	01/06/2025
600138.SH	12/20/2024	SDB3263372431	(64,100.00)	1.4742	(98,498.94)	(94,499.36)	0.0000	4.3300	(1,731.4882)	0.0000	35.5417	(136.3538)	0.0000	3	(100.8121)	01/06/2025
600138.SH	12/20/2024	SDB3263372431	(400.00)	1.4742	(610.31)	(589.70)	0.0000	4.3300	(1,731.4882)	0.0000	0.2202	(0.8509)	0.0000	3	(0.6307)	01/06/2025
600138.SH	12/20/2024	SDB3263372431	(27,000.00)	1.4742	(41,195.87)	(39,804.72)	0.0000	4.3300	(1,731.4882)	0.0000	14.8648	(57.4345)	0.0000	3	(42.5697)	01/06/2025
600138.SH	12/20/2024	SDB3263372431	(3,500.00)	1.4742	(5,308.56)	(5,159.87)	0.0000	4.3300	(1,731.4882)	0.0000	1.9155	(7.4452)	0.0000	3	(5.5297)	01/06/2025
600138.SH	12/20/2024	SDB3263372431	(1,500.00)	1.4742	(2,207.15)	(2,211.37)	0.0000	4.3300	(1,731.4882)	0.0000	0.7964	(3.1908)	0.0000	3	(2.3944)	01/06/2025
600138.SH	12/20/2024	SDB3263372431	(700.00)	1.4742	(1,025.35)	(1,031.97)	0.0000	4.3300	(1,731.4882)	0.0000	0.3700	(1.4890)	0.0000	3	(1.1191)	01/06/2025
600138.SH	12/20/2024	SDB3263372431	(5,800.00)	1.4742	(8,287.16)	(8,550.64)	0.0000	4.3300	(1,731.4882)	0.0000	2.9903	(12.3378)	0.0000	3	(9.3475)	01/06/2025
600138.SH	12/20/2024	SDB3263372431	(1,300.00)	1.4742	(1,854.88)	(1,916.52)	0.0000	4.3300	(1,731.4882)	0.0000	0.6693	(2.7654)	0.0000	3	(2.0961)	01/06/2025
600138.SH	12/20/2024	SDB3263372431	(1,800.00)	1.4742	(2,570.95)	(2,653.65)	0.0000	4.3300	(1,731.4882)	0.0000	0.9277	(3.8290)	0.0000	3	(2.9013)	01/06/2025
600138.SH	12/20/2024	SDB3263372431	(6,400.00)	1.4742	(9,182.42)	(9,435.19)	0.0000	4.3300	(1,731.4882)	0.0000	3.3133	(13.6141)	0.0000	3	(10.3008)	01/06/2025
600138.SH	12/20/2024	SDB3263372431	(33,800.00)	1.4742	(48,747.98)	(49,829.62)	0.0000	4.3300	(1,731.4882)	0.0000	17.5899	(71.8995)	0.0000	3	(54.3096)	01/06/2025
600138.SH	12/20/2024	SDB3263372431	(9,900.00)	1.4742	(14,249.40)	(14,595.07)	0.0000	4.3300	(1,731.4882)	0.0000	5.1417	(21.0593)	0.0000	3	(15.9177)	01/06/2025
600138.SH	12/20/2024	SDB3263372431	(8,100.00)	1.4742	(11,708.71)	(11,941.42)	0.0000	4.3300	(1,731.4882)	0.0000	4.2249	(17.2304)	0.0000	3	(13.0055)	01/06/2025
600138.SH	12/20/2024	SDB3263372431	(1,000.00)	1.4742	(1,445.52)	(1,474.25)	0.0000	4.3300	(1,731.4882)	0.0000	0.5216	(2.1272)	0.0000	3	(1.6056)	01/06/2025
600138.SH	12/19/2024	SDB3263372431	(64,100.00)	1.5287	(98,498.94)	(97,988.13)	0.0000	4.5800	(1,731.4882)	0.0000	12.5313	(47.1292)	0.0000	1	(34.5980)	01/06/2025
600138.SH	12/19/2024	SDB3263372431	(400.00)	1.5287	(610.31)	(611.47)	0.0000	4.5800	(1,731.4882)	0.0000	0.0776	(0.2941)	0.0000	1	(0.2165)	01/06/2025
600138.SH	12/19/2024	SDB3263372431	(27,000.00)	1.5287	(41,195.87)	(41,274.25)	0.0000	4.5800	(1,731.4882)	0.0000	5.2410	(19.8516)	0.0000	1	(14.6106)	01/06/2025
600138.SH	12/19/2024	SDB3263372431	(3,500.00)	1.5287	(5,308.56)	(5,350.37)	0.0000	4.5800	(1,731.4882)	0.0000	0.6754	(2.5734)	0.0000	1	(1.8980)	01/06/2025
600138.SH	12/19/2024	SDB3263372431	(1,500.00)	1.5287	(2,207.15)	(2,293.01)	0.0000	4.5800	(1,731.4882)	0.0000	0.2808	(1.1029)	0.0000	1	(0.8221)	01/06/2025
600138.SH	12/19/2024	SDB3263372431	(700.00)	1.5287	(1,025.35)	(1,070.07)	0.0000	4.5800	(1,731.4882)	0.0000	0.1304	(0.5147)	0.0000	1	(0.3842)	01/06/2025
600138.SH	12/19/2024	SDB3263372431	(5,800.00)	1.5287	(8,287.16)	(8,866.32)	0.0000	4.5800	(1,731.4882)	0.0000	1.0543	(4.2644)	0.0000	1	(3.2101)	01/06/2025
600138.SH	12/19/2024	SDB3263372431	(1,300.00)	1.5287	(1,854.88)	(1,987.28)	0.0000	4.5800	(1,731.4882)	0.0000	0.2360	(0.9558)	0.0000	1	(0.7198)	01/06/2025
600138.SH	12/19/2024	SDB3263372431	(1,800.00)	1.5287	(2,570.95)	(2,751.62)	0.0000	4.5800	(1,731.4882)	0.0000	0.3271	(1.3234)	0.0000	1	(0.9964)	01/06/2025
600138.SH	12/19/2024	SDB3263372431	(6,400.00)	1.5287	(9,182.42)	(9,783.53)	0.0000	4.5800	(1,731.4882)	0.0000	1.1682	(4.7056)	0.0000	1	(3.5374)	01/06/2025
600138.SH	12/19/2024	SDB3263372431	(33,800.00)	1.5287	(48,747.98)	(51,669.25)	0.0000	4.5800	(1,731.4882)	0.0000	6.2018	(24.8513)	0.0000	1	(18.6495)	01/06/2025
600138.SH	12/19/2024	SDB3263372431	(9,900.00)	1.5287	(14,249.40)	(15,133.89)	0.0000	4.5800	(1,731.4882)	0.0000	1.8128	(7.2789)	0.0000	1	(5.4661)	01/06/2025
600138.SH	12/19/2024	SDB3263372431	(8,100.00)	1.5287	(11,708.71)	(12,382.28)	0.0000	4.5800	(1,731.4882)	0.0000	1.4896	(5.9555)	0.0000	1	(4.4659)	01/06/2025
600138.SH	12/19/2024	SDB3263372431	(1,000.00)	1.5287	(1,445.52)	(1,528.68)	0.0000	4.5800	(1,731.4882)	0.0000	0.1839	(0.7352)	0.0000	1	(0.5513)	01/06/2025
600138.SH	12/18/2024	SDB3263372431	(3,500.00)	1.5284	(5,308.56)	(5,349.41)	0.0000	4.5800	(1,739.5325)	0.0000	0.6754	(2.5849)	0.0000	1	(1.9095)	01/06/2025
600138.SH	12/18/2024	SDB3263372431	(1,500.00)	1.5284	(2,207.15)	(2,292.61)	0.0000	4.5800	(1,739.5325)	0.0000	0.2808	(1.1078)	0.0000	1	(0.8270)	01/06/2025
600138.SH	12/18/2024	SDB3263372431	(700.00)	1.5284	(1,025.35)	(1,069.88)	0.0000	4.5800	(1,739.5325)	0.0000	0.1304	(0.5170)	0.0000	1	(0.3865)	01/06/2025
600138.SH	12/18/2024	SDB3263372431	(5,800.00)	1.5284	(8,287.16)	(8,864.74)	0.0000	4.5800	(1,739.5325)	0.0000	1.0543	(4.2835)	0.0000	1	(3.2292)	01/06/2025
600138.SH	12/18/2024	SDB3263372431	(1,300.00)	1.5284	(1,854.88)	(1,986.93)	0.0000	4.5800	(1,739.5325)	0.0000	0.2360	(0.9601)	0.0000	1	(0.7241)	01/06/2025
600138.SH	12/18/2024	SDB3263372431	(1,800.00)	1.5284	(2,570.95)	(2,751.13)	0.0000	4.5800	(1,739.5325)	0.0000	0.3271	(1.3294)	0.0000	1	(1.0023)	01/06/2025
600138.SH	12/18/2024	SDB3263372431	(6,400.00)	1.5284	(9,182.42)	(9,781.79)	0.0000	4.5800	(1,739.5325)	0.0000	1.1682	(4.7266)	0.0000	1	(3.5584)	01/06/2025
600138.SH	12/18/2024	SDB3263372431	(33,800.00)	1.5284	(48,747.98)	(51,660.06)	0.0000	4.5800	(1,739.5325)	0.0000	6.2018	(24.9623)	0.0000	1	(18.7605)	01/06/2025
600138.SH	12/18/2024	SDB3263372431	(9,900.00)	1.5284	(14,249.40)	(15,131.20)	0.0000	4.5800	(1,739.5325)	0.0000	1.8128	(7.3114)	0.0000	1	(5.4986)	01/06/2025
600138.SH	12/18/2024	SDB3263372431	(8,100.00)	1.5284	(11,708.71)	(12,380.07)	0.0000	4.5800	(1,739.5325)	0.0000	1.4896	(5.9821)	0.0000	1	(4.4925)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
CHINA CYTS TOURS HOLDING CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600138.SH	12/18/2024	SDB3263372431	(1,000.00)	1.5284	(1,445.52)	(1,528.40)	0.0000	4.5800	(1,739.5325)	0.0000	0.1839	(0.7385)	0.0000	1	(0.5546)	01/06/2025
600138.SH	12/17/2024	SDB3263372431	(3,500.00)	1.5400	(5,308.56)	(5,390.06)	0.0000	4.5800	(1,739.5325)	0.0000	0.6754	(2.6045)	0.0000	1	(1.9291)	01/06/2025
600138.SH	12/17/2024	SDB3263372431	(1,500.00)	1.5400	(2,207.15)	(2,310.03)	0.0000	4.5800	(1,739.5325)	0.0000	0.2808	(1.1162)	0.0000	1	(0.8354)	01/06/2025
600138.SH	12/17/2024	SDB3263372431	(700.00)	1.5400	(1,025.35)	(1,078.01)	0.0000	4.5800	(1,739.5325)	0.0000	0.1304	(0.5209)	0.0000	1	(0.3905)	01/06/2025
600138.SH	12/17/2024	SDB3263372431	(5,800.00)	1.5400	(8,287.16)	(8,932.10)	0.0000	4.5800	(1,739.5325)	0.0000	1.0543	(4.3160)	0.0000	1	(3.2617)	01/06/2025
600138.SH	12/17/2024	SDB3263372431	(1,300.00)	1.5400	(1,854.88)	(2,002.02)	0.0000	4.5800	(1,739.5325)	0.0000	0.2360	(0.9674)	0.0000	1	(0.7314)	01/06/2025
600138.SH	12/17/2024	SDB3263372431	(1,800.00)	1.5400	(2,570.95)	(2,772.03)	0.0000	4.5800	(1,739.5325)	0.0000	0.3271	(1.3395)	0.0000	1	(1.0124)	01/06/2025
600138.SH	12/17/2024	SDB3263372431	(6,400.00)	1.5400	(9,182.42)	(9,856.12)	0.0000	4.5800	(1,739.5325)	0.0000	1.1682	(4.7625)	0.0000	1	(3.5943)	01/06/2025
600138.SH	12/17/2024	SDB3263372431	(33,800.00)	1.5400	(48,747.98)	(52,052.61)	0.0000	4.5800	(1,739.5325)	0.0000	6.2018	(25.1520)	0.0000	1	(18.9502)	01/06/2025
600138.SH	12/17/2024	SDB3263372431	(9,900.00)	1.5400	(14,249.40)	(15,246.18)	0.0000	4.5800	(1,739.5325)	0.0000	1.8128	(7.3670)	0.0000	1	(5.5542)	01/06/2025
600138.SH	12/17/2024	SDB3263372431	(8,100.00)	1.5400	(11,708.71)	(12,474.15)	0.0000	4.5800	(1,739.5325)	0.0000	1.4896	(6.0276)	0.0000	1	(4.5379)	01/06/2025
600138.SH	12/17/2024	SDB3263372431	(1,000.00)	1.5400	(1,445.52)	(1,540.02)	0.0000	4.5800	(1,739.5325)	0.0000	0.1839	(0.7441)	0.0000	1	(0.5602)	01/06/2025
600138.SH	12/16/2024	SDB3263372431	(1,500.00)	1.4869	(2,207.15)	(2,230.37)	0.0000	4.5800	(1,741.5007)	0.0000	0.2808	(1.0789)	0.0000	1	(0.7981)	01/06/2025
600138.SH	12/16/2024	SDB3263372431	(700.00)	1.4869	(1,025.35)	(1,040.84)	0.0000	4.5800	(1,741.5007)	0.0000	0.1304	(0.5035)	0.0000	1	(0.3731)	01/06/2025
600138.SH	12/16/2024	SDB3263372431	(5,800.00)	1.4869	(8,287.16)	(8,624.09)	0.0000	4.5800	(1,741.5007)	0.0000	1.0543	(4.1719)	0.0000	1	(3.1176)	01/06/2025
600138.SH	12/16/2024	SDB3263372431	(1,300.00)	1.4869	(1,854.88)	(1,932.99)	0.0000	4.5800	(1,741.5007)	0.0000	0.2360	(0.9351)	0.0000	1	(0.6991)	01/06/2025
600138.SH	12/16/2024	SDB3263372431	(1,800.00)	1.4869	(2,570.95)	(2,676.44)	0.0000	4.5800	(1,741.5007)	0.0000	0.3271	(1.2947)	0.0000	1	(0.9676)	01/06/2025
600138.SH	12/16/2024	SDB3263372431	(6,400.00)	1.4869	(9,182.42)	(9,516.24)	0.0000	4.5800	(1,741.5007)	0.0000	1.1682	(4.6035)	0.0000	1	(3.4353)	01/06/2025
600138.SH	12/16/2024	SDB3263372431	(33,800.00)	1.4869	(48,747.98)	(50,257.63)	0.0000	4.5800	(1,741.5007)	0.0000	6.2018	(24.3121)	0.0000	1	(18.1103)	01/06/2025
600138.SH	12/16/2024	SDB3263372431	(9,900.00)	1.4869	(14,249.40)	(14,720.43)	0.0000	4.5800	(1,741.5007)	0.0000	1.8128	(7.1210)	0.0000	1	(5.3082)	01/06/2025
600138.SH	12/16/2024	SDB3263372431	(8,100.00)	1.4869	(11,708.71)	(12,043.99)	0.0000	4.5800	(1,741.5007)	0.0000	1.4896	(5.8263)	0.0000	1	(4.3367)	01/06/2025
600138.SH	12/16/2024	SDB3263372431	(1,000.00)	1.4869	(1,445.52)	(1,486.91)	0.0000	4.5800	(1,741.5007)	0.0000	0.1839	(0.7193)	0.0000	1	(0.5354)	01/06/2025
600138.SH	12/13/2024	SDB3263372431	(5,800.00)	1.4564	(8,287.16)	(8,447.28)	0.0000	4.5800	(1,742.8414)	0.0000	3.1629	(12.2686)	0.0000	3	(9.1056)	01/06/2025
600138.SH	12/13/2024	SDB3263372431	(1,300.00)	1.4564	(1,854.88)	(1,893.36)	0.0000	4.5800	(1,742.8414)	0.0000	0.7079	(2.7498)	0.0000	3	(2.0419)	01/06/2025
600138.SH	12/13/2024	SDB3263372431	(1,800.00)	1.4564	(2,570.95)	(2,621.57)	0.0000	4.5800	(1,742.8414)	0.0000	0.9812	(3.8075)	0.0000	3	(2.8262)	01/06/2025
600138.SH	12/13/2024	SDB3263372431	(6,400.00)	1.4564	(9,182.42)	(9,321.14)	0.0000	4.5800	(1,742.8414)	0.0000	3.5046	(13.5377)	0.0000	3	(10.0331)	01/06/2025
600138.SH	12/13/2024	SDB3263372431	(33,800.00)	1.4564	(48,747.98)	(49,227.27)	0.0000	4.5800	(1,742.8414)	0.0000	18.6055	(71.4961)	0.0000	3	(52.8906)	01/06/2025
600138.SH	12/13/2024	SDB3263372431	(9,900.00)	1.4564	(14,249.40)	(14,418.64)	0.0000	4.5800	(1,742.8414)	0.0000	5.4385	(20.9412)	0.0000	3	(15.5026)	01/06/2025
600138.SH	12/13/2024	SDB3263372431	(8,100.00)	1.4564	(11,708.71)	(11,797.07)	0.0000	4.5800	(1,742.8414)	0.0000	4.4688	(17.1337)	0.0000	3	(12.6649)	01/06/2025
600138.SH	12/13/2024	SDB3263372431	(1,000.00)	1.4564	(1,445.52)	(1,456.43)	0.0000	4.5800	(1,742.8414)	0.0000	0.5517	(2.1153)	0.0000	3	(1.5636)	01/06/2025
600138.SH	12/12/2024	SDB3263372431	(5,800.00)	1.4373	(8,287.16)	(8,336.06)	0.0000	4.5800	(1,742.8414)	0.0000	1.0543	(4.0357)	0.0000	1	(2.9814)	01/06/2025
600138.SH	12/12/2024	SDB3263372431	(1,300.00)	1.4373	(1,854.88)	(1,868.43)	0.0000	4.5800	(1,742.8414)	0.0000	0.2360	(0.9045)	0.0000	1	(0.6686)	01/06/2025
600138.SH	12/12/2024	SDB3263372431	(1,800.00)	1.4373	(2,570.95)	(2,587.05)	0.0000	4.5800	(1,742.8414)	0.0000	0.3271	(1.2525)	0.0000	1	(0.9254)	01/06/2025
600138.SH	12/12/2024	SDB3263372431	(6,400.00)	1.4373	(9,182.42)	(9,198.41)	0.0000	4.5800	(1,742.8414)	0.0000	1.1682	(4.4532)	0.0000	1	(3.2849)	01/06/2025
600138.SH	12/12/2024	SDB3263372431	(33,800.00)	1.4373	(48,747.98)	(48,579.08)	0.0000	4.5800	(1,742.8414)	0.0000	6.2018	(23.5182)	0.0000	1	(17.3164)	01/06/2025
600138.SH	12/12/2024	SDB3263372431	(9,900.00)	1.4373	(14,249.40)	(14,228.78)	0.0000	4.5800	(1,742.8414)	0.0000	1.8128	(6.8885)	0.0000	1	(5.0756)	01/06/2025
600138.SH	12/12/2024	SDB3263372431	(8,100.00)	1.4373	(11,708.71)	(11,641.73)	0.0000	4.5800	(1,742.8414)	0.0000	1.4896	(5.6360)	0.0000	1	(4.1464)	01/06/2025
600138.SH	12/12/2024	SDB3263372431	(1,000.00)	1.4373	(1,445.52)	(1,437.25)	0.0000	4.5800	(1,742.8414)	0.0000	0.1839	(0.6958)	0.0000	1	(0.5119)	01/06/2025
600138.SH	12/11/2024	SDB3263372431	(5,800.00)	1.4525	(8,287.16)	(8,424.55)	0.0000	4.5800	(1,742.8414)	0.0000	1.0543	(4.0785)	0.0000	1	(3.0242)	01/06/2025
600138.SH	12/11/2024	SDB3263372431	(1,300.00)	1.4525	(1,854.88)	(1,888.26)	0.0000	4.5800	(1,742.8414)	0.0000	0.2360	(0.9141)	0.0000	1	(0.6782)	01/06/2025
600138.SH	12/11/2024	SDB3263372431	(1,800.00)	1.4525	(2,570.95)	(2,614.51)	0.0000	4.5800	(1,742.8414)	0.0000	0.3271	(1.2657)	0.0000	1	(0.9387)	01/06/2025
600138.SH	12/11/2024	SDB3263372431	(6,400.00)	1.4525	(9,182.42)	(9,296.05)	0.0000	4.5800	(1,742.8414)	0.0000	1.1682	(4.5004)	0.0000	1	(3.3322)	01/06/2025
600138.SH	12/11/2024	SDB3263372431	(33,800.00)	1.4525	(48,747.98)	(49,094.77)	0.0000	4.5800	(1,742.8414)	0.0000	6.2018	(23.7679)	0.0000	1	(17.5661)	01/06/2025
600138.SH	12/11/2024	SDB3263372431	(9,900.00)	1.4525	(14,249.40)	(14,379.83)	0.0000	4.5800	(1,742.8414)	0.0000	1.8128	(6.9616)	0.0000	1	(5.1488)	01/06/2025
600138.SH	12/11/2024	SDB3263372431	(8,100.00)	1.4525	(11,708.71)	(11,765.31)	0.0000	4.5800	(1,742.8414)	0.0000	1.4896	(5.6959)	0.0000	1	(4.2062)	01/06/2025
600138.SH	12/11/2024	SDB3263372431	(1,000.00)	1.4525	(1,445.52)	(1,452.51)	0.0000	4.5800	(1,742.8414)	0.0000	0.1839	(0.7032)	0.0000	1	(0.5193)	01/06/2025
600138.SH	12/10/2024	SDB3263372431	(5,800.00)	1.4391	(8,287.16)	(8,346.53)	0.0000	4.5800	(1,742.8414)	0.0000	1.0543	(4.0407)	0.0000	1	(2.9864)	01/06/2025
600138.SH	12/10/2024	SDB3263372431	(1,300.00)	1.4391	(1,854.88)	(1,870.77)	0.0000	4.5800	(1,742.8414)	0.0000	0.2360	(0.9057)	0.0000	1	(0.6697)	01/06/2025
600138.SH	12/10/2024	SDB3263372431	(1,800.00)	1.4391	(2,570.95)	(2,590.30)	0.0000	4.5800	(1,742.8414)	0.0000	0.3271	(1.2540)	0.0000	1	(0.9269)	01/06/2025
600138.SH	12/10/2024	SDB3263372431	(6,400.00)	1.4391	(9,182.42)	(9,209.96)	0.0000	4.5800	(1,742.8414)	0.0000	1.1682	(4.4588)	0.0000	1	(3.2905)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
CHINA CYTS TOURS HOLDING CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600138.SH	12/10/2024	SDB3263372431	(33,800.00)	1.4391	(48,747.98)	(48,640.13)	0.0000	4.5800	(1,742.8414)	0.0000	6.2018	(23.5478)	0.0000	1	(17.3460)	01/06/2025
600138.SH	12/10/2024	SDB3263372431	(9,900.00)	1.4391	(14,249.40)	(14,246.66)	0.0000	4.5800	(1,742.8414)	0.0000	1.8128	(6.8971)	0.0000	1	(5.0843)	01/06/2025
600138.SH	12/10/2024	SDB3263372431	(8,100.00)	1.4391	(11,708.71)	(11,656.36)	0.0000	4.5800	(1,742.8414)	0.0000	1.4896	(5.6431)	0.0000	1	(4.1535)	01/06/2025
600138.SH	12/10/2024	SDB3263372431	(1,000.00)	1.4391	(1,445.52)	(1,439.06)	0.0000	4.5800	(1,742.8414)	0.0000	0.1839	(0.6967)	0.0000	1	(0.5128)	01/06/2025
600138.SH	12/09/2024	SDB3263372431	(1,800.00)	1.4207	(2,570.95)	(2,557.31)	0.0000	4.5800	(1,750.7377)	0.0000	0.3271	(1.2437)	0.0000	1	(0.9166)	01/06/2025
600138.SH	12/09/2024	SDB3263372431	(6,400.00)	1.4207	(9,182.42)	(9,092.66)	0.0000	4.5800	(1,750.7377)	0.0000	1.1682	(4.4219)	0.0000	1	(3.2537)	01/06/2025
600138.SH	12/09/2024	SDB3263372431	(33,800.00)	1.4207	(48,747.98)	(48,020.61)	0.0000	4.5800	(1,750.7377)	0.0000	6.2018	(23.3532)	0.0000	1	(17.1514)	01/06/2025
600138.SH	12/09/2024	SDB3263372431	(9,900.00)	1.4207	(14,249.40)	(14,065.21)	0.0000	4.5800	(1,750.7377)	0.0000	1.8128	(6.8401)	0.0000	1	(5.0273)	01/06/2025
600138.SH	12/09/2024	SDB3263372431	(8,100.00)	1.4207	(11,708.71)	(11,507.90)	0.0000	4.5800	(1,750.7377)	0.0000	1.4896	(5.5965)	0.0000	1	(4.1069)	01/06/2025
600138.SH	12/09/2024	SDB3263372431	(1,000.00)	1.4207	(1,445.52)	(1,420.73)	0.0000	4.5800	(1,750.7377)	0.0000	0.1839	(0.6909)	0.0000	1	(0.5070)	01/06/2025
600138.SH	12/06/2024	SDB3263372431	(33,800.00)	1.4371	(48,747.98)	(48,573.47)	0.0000	4.5800	(1,766.3825)	0.0000	18.6055	(71.4994)	0.0000	3	(52.8940)	01/06/2025
600138.SH	12/06/2024	SDB3263372431	(9,900.00)	1.4371	(14,249.40)	(14,227.14)	0.0000	4.5800	(1,766.3825)	0.0000	5.4385	(20.9421)	0.0000	3	(15.5036)	01/06/2025
600138.SH	12/06/2024	SDB3263372431	(8,100.00)	1.4371	(11,708.71)	(11,640.39)	0.0000	4.5800	(1,766.3825)	0.0000	4.4688	(17.1345)	0.0000	3	(12.6657)	01/06/2025
600138.SH	12/06/2024	SDB3263372431	(1,000.00)	1.4371	(1,445.52)	(1,437.09)	0.0000	4.5800	(1,766.3825)	0.0000	0.5517	(2.1154)	0.0000	3	(1.5637)	01/06/2025
600138.SH	12/05/2024	SDB3263372431	(8,100.00)	1.4520	(11,708.71)	(11,761.12)	0.0000	4.5800	(1,725.0000)	0.0000	1.4896	(5.6355)	0.0000	1	(4.1459)	01/06/2025
600138.SH	12/05/2024	SDB3263372431	(1,000.00)	1.4520	(1,445.52)	(1,451.99)	0.0000	4.5800	(1,725.0000)	0.0000	0.1839	(0.6957)	0.0000	1	(0.5118)	01/06/2025
600138.SH	12/04/2024	SDB3263372431	(8,100.00)	1.4455	(11,708.71)	(11,708.71)	0.0000	4.5800	(1,725.0000)	0.0000	1.4896	(5.6104)	0.0000	1	(4.1208)	01/06/2025
600138.SH	12/04/2024	SDB3263372431	(1,000.00)	1.4455	(1,445.52)	(1,445.52)	0.0000	4.5800	(1,725.0000)	0.0000	0.1839	(0.6926)	0.0000	1	(0.5087)	01/06/2025
TOTAL CHINA CYTS TOURS HOLDING CO., LTD. CMN CLASS A SERIES NORTHBOUND											694.6817	(2,685.5547)	0.0000		(1,990.8730)	

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

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
CHINA EVERBRIGHT BANK CO., LTD. CMN CLASS A SERIES NORTHBOUND																
601818.SH	12/16/2024	SDB3260427199	(121,300.00)	0.5085	(60,346.99)	(61,680.93)	0.0000	4.5800	(155.2515)	0.0000	7.6775	(2.6600)	0.0000	1	5.0175	01/06/2025
601818.SH	12/16/2024	SDB3260427199	(45,300.00)	0.5085	(22,536.84)	(23,035.00)	0.0000	4.5800	(155.2515)	0.0000	2.8672	(0.9934)	0.0000	1	1.8738	01/06/2025
601818.SH	12/16/2024	SDB3260427199	(208,600.00)	0.5085	(103,778.92)	(106,072.89)	0.0000	4.5800	(155.2515)	0.0000	13.2030	(4.5744)	0.0000	1	8.6285	01/06/2025
601818.SH	12/16/2024	SDB3260427199	(50,400.00)	0.5085	(25,074.10)	(25,628.35)	0.0000	4.5800	(155.2515)	0.0000	3.1900	(1.1052)	0.0000	1	2.0847	01/06/2025
601818.SH	12/16/2024	SDB3260427199	(1,000.00)	0.5085	(497.50)	(508.50)	0.0000	4.5800	(155.2515)	0.0000	0.0633	(0.0219)	0.0000	1	0.0414	01/06/2025
601818.SH	12/16/2024	SDB3260427199	(42,300.00)	0.5085	(21,044.33)	(21,509.51)	0.0000	4.5800	(155.2515)	0.0000	2.6773	(0.9276)	0.0000	1	1.7497	01/06/2025
601818.SH	12/16/2024	SDB3260427199	(400.00)	0.5085	(199.00)	(203.40)	0.0000	4.5800	(155.2515)	0.0000	0.0253	(0.0088)	0.0000	1	0.0165	01/06/2025
601818.SH	12/16/2024	SDB3260427199	(97,600.00)	0.5085	(48,556.20)	(49,629.50)	0.0000	4.5800	(155.2515)	0.0000	6.1774	(2.1403)	0.0000	1	4.0371	01/06/2025
601818.SH	12/16/2024	SDB3260427199	(109,900.00)	0.5085	(54,675.47)	(55,884.04)	0.0000	4.5800	(155.2515)	0.0000	6.9559	(2.4100)	0.0000	1	4.5459	01/06/2025
601818.SH	12/16/2024	SDB3260427199	(62,600.00)	0.5085	(31,143.63)	(31,832.04)	0.0000	4.5800	(155.2515)	0.0000	3.9622	(1.3728)	0.0000	1	2.5894	01/06/2025
601818.SH	12/13/2024	SDB3260427199	(121,300.00)	0.5177	(60,346.99)	(62,795.55)	0.0000	4.5800	(159.2860)	0.0000	23.0324	(8.3354)	0.0000	3	14.6971	01/06/2025
601818.SH	12/13/2024	SDB3260427199	(45,300.00)	0.5177	(22,536.84)	(23,451.27)	0.0000	4.5800	(159.2860)	0.0000	8.6016	(3.1129)	0.0000	3	5.4887	01/06/2025
601818.SH	12/13/2024	SDB3260427199	(208,600.00)	0.5177	(103,778.92)	(107,989.72)	0.0000	4.5800	(159.2860)	0.0000	39.6090	(14.3344)	0.0000	3	25.2746	01/06/2025
601818.SH	12/13/2024	SDB3260427199	(50,400.00)	0.5177	(25,074.10)	(26,091.48)	0.0000	4.5800	(159.2860)	0.0000	9.5699	(3.4633)	0.0000	3	6.1066	01/06/2025
601818.SH	12/13/2024	SDB3260427199	(1,000.00)	0.5177	(497.50)	(517.69)	0.0000	4.5800	(159.2860)	0.0000	0.1899	(0.0687)	0.0000	3	0.1212	01/06/2025
601818.SH	12/13/2024	SDB3260427199	(42,300.00)	0.5177	(21,044.33)	(21,898.20)	0.0000	4.5800	(159.2860)	0.0000	8.0319	(2.9067)	0.0000	3	5.1252	01/06/2025
601818.SH	12/13/2024	SDB3260427199	(400.00)	0.5177	(199.00)	(207.08)	0.0000	4.5800	(159.2860)	0.0000	0.0760	(0.0275)	0.0000	3	0.0485	01/06/2025
601818.SH	12/13/2024	SDB3260427199	(97,600.00)	0.5177	(48,556.20)	(50,526.35)	0.0000	4.5800	(159.2860)	0.0000	18.5323	(6.7068)	0.0000	3	11.8255	01/06/2025
601818.SH	12/13/2024	SDB3260427199	(109,900.00)	0.5177	(54,675.47)	(56,893.91)	0.0000	4.5800	(159.2860)	0.0000	20.8678	(7.5520)	0.0000	3	13.3158	01/06/2025
601818.SH	12/13/2024	SDB3260427199	(83,800.00)	0.5177	(41,690.67)	(43,382.25)	0.0000	4.5800	(159.2860)	0.0000	15.9119	(5.7585)	0.0000	3	10.1534	01/06/2025
601818.SH	12/12/2024	SDB3260427199	(121,300.00)	0.5129	(60,346.99)	(62,216.23)	0.0000	4.5800	(159.2860)	0.0000	7.6775	(2.7528)	0.0000	1	4.9247	01/06/2025
601818.SH	12/12/2024	SDB3260427199	(45,300.00)	0.5129	(22,536.84)	(23,234.91)	0.0000	4.5800	(159.2860)	0.0000	2.8672	(1.0281)	0.0000	1	1.8391	01/06/2025
601818.SH	12/12/2024	SDB3260427199	(208,600.00)	0.5129	(103,778.92)	(106,993.44)	0.0000	4.5800	(159.2860)	0.0000	13.2030	(4.7340)	0.0000	1	8.4689	01/06/2025
601818.SH	12/12/2024	SDB3260427199	(50,400.00)	0.5129	(25,074.10)	(25,850.76)	0.0000	4.5800	(159.2860)	0.0000	3.1900	(1.1438)	0.0000	1	2.0462	01/06/2025
601818.SH	12/12/2024	SDB3260427199	(1,000.00)	0.5129	(497.50)	(512.91)	0.0000	4.5800	(159.2860)	0.0000	0.0633	(0.0227)	0.0000	1	0.0406	01/06/2025
601818.SH	12/12/2024	SDB3260427199	(42,300.00)	0.5129	(21,044.33)	(21,696.18)	0.0000	4.5800	(159.2860)	0.0000	2.6773	(0.9600)	0.0000	1	1.7173	01/06/2025
601818.SH	12/12/2024	SDB3260427199	(400.00)	0.5129	(199.00)	(205.16)	0.0000	4.5800	(159.2860)	0.0000	0.0253	(0.0091)	0.0000	1	0.0162	01/06/2025
601818.SH	12/12/2024	SDB3260427199	(97,600.00)	0.5129	(48,556.20)	(50,060.21)	0.0000	4.5800	(159.2860)	0.0000	6.1774	(2.2150)	0.0000	1	3.9625	01/06/2025
601818.SH	12/12/2024	SDB3260427199	(109,900.00)	0.5129	(54,675.47)	(56,369.03)	0.0000	4.5800	(159.2860)	0.0000	6.9559	(2.4941)	0.0000	1	4.4618	01/06/2025
601818.SH	12/12/2024	SDB3260427199	(83,800.00)	0.5129	(41,690.67)	(42,982.03)	0.0000	4.5800	(159.2860)	0.0000	5.3040	(1.9018)	0.0000	1	3.4022	01/06/2025
601818.SH	12/11/2024	SDB3260427199	(121,300.00)	0.5135	(60,346.99)	(62,292.52)	0.0000	4.5800	(159.2860)	0.0000	7.6775	(2.7562)	0.0000	1	4.9213	01/06/2025
601818.SH	12/11/2024	SDB3260427199	(45,300.00)	0.5135	(22,536.84)	(23,263.41)	0.0000	4.5800	(159.2860)	0.0000	2.8672	(1.0293)	0.0000	1	1.8379	01/06/2025
601818.SH	12/11/2024	SDB3260427199	(208,600.00)	0.5135	(103,778.92)	(107,124.65)	0.0000	4.5800	(159.2860)	0.0000	13.2030	(4.7398)	0.0000	1	8.4631	01/06/2025
601818.SH	12/11/2024	SDB3260427199	(50,400.00)	0.5135	(25,074.10)	(25,882.47)	0.0000	4.5800	(159.2860)	0.0000	3.1900	(1.1452)	0.0000	1	2.0448	01/06/2025
601818.SH	12/11/2024	SDB3260427199	(1,000.00)	0.5135	(497.50)	(513.54)	0.0000	4.5800	(159.2860)	0.0000	0.0633	(0.0227)	0.0000	1	0.0406	01/06/2025
601818.SH	12/11/2024	SDB3260427199	(42,300.00)	0.5135	(21,044.33)	(21,722.78)	0.0000	4.5800	(159.2860)	0.0000	2.6773	(0.9611)	0.0000	1	1.7162	01/06/2025
601818.SH	12/11/2024	SDB3260427199	(400.00)	0.5135	(199.00)	(205.42)	0.0000	4.5800	(159.2860)	0.0000	0.0253	(0.0091)	0.0000	1	0.0162	01/06/2025
601818.SH	12/11/2024	SDB3260427199	(97,600.00)	0.5135	(48,556.20)	(50,121.60)	0.0000	4.5800	(159.2860)	0.0000	6.1774	(2.2177)	0.0000	1	3.9597	01/06/2025
601818.SH	12/11/2024	SDB3260427199	(109,900.00)	0.5135	(54,675.47)	(56,438.16)	0.0000	4.5800	(159.2860)	0.0000	6.9559	(2.4972)	0.0000	1	4.4588	01/06/2025
601818.SH	12/11/2024	SDB3260427199	(83,800.00)	0.5135	(41,690.67)	(43,034.74)	0.0000	4.5800	(159.2860)	0.0000	5.3040	(1.9041)	0.0000	1	3.3999	01/06/2025
601818.SH	12/10/2024	SDB3260427199	(121,300.00)	0.5058	(60,346.99)	(61,353.54)	0.0000	4.5800	(159.2860)	0.0000	7.6775	(2.7147)	0.0000	1	4.9628	01/06/2025
601818.SH	12/10/2024	SDB3260427199	(45,300.00)	0.5058	(22,536.84)	(22,912.74)	0.0000	4.5800	(159.2860)	0.0000	2.8672	(1.0138)	0.0000	1	1.8534	01/06/2025
601818.SH	12/10/2024	SDB3260427199	(208,600.00)	0.5058	(103,778.92)	(105,509.88)	0.0000	4.5800	(159.2860)	0.0000	13.2030	(4.6684)	0.0000	1	8.5346	01/06/2025
601818.SH	12/10/2024	SDB3260427199	(50,400.00)	0.5058	(25,074.10)	(25,492.32)	0.0000	4.5800	(159.2860)	0.0000	3.1900	(1.1279)	0.0000	1	2.0620	01/06/2025
601818.SH	12/10/2024	SDB3260427199	(1,000.00)	0.5058	(497.50)	(505.80)	0.0000	4.5800	(159.2860)	0.0000	0.0633	(0.0224)	0.0000	1	0.0409	01/06/2025
601818.SH	12/10/2024	SDB3260427199	(42,300.00)	0.5058	(21,044.33)	(21,395.34)	0.0000	4.5800	(159.2860)	0.0000	2.6773	(0.9467)	0.0000	1	1.7306	01/06/2025
601818.SH	12/10/2024	SDB3260427199	(400.00)	0.5058	(199.00)	(202.32)	0.0000	4.5800	(159.2860)	0.0000	0.0253	(0.0090)	0.0000	1	0.0164	01/06/2025
601818.SH	12/10/2024	SDB3260427199	(97,600.00)	0.5058	(48,556.20)	(49,366.08)	0.0000	4.5800	(159.2860)	0.0000	6.1774	(2.1843)	0.0000	1	3.9932	01/06/2025
601818.SH	12/10/2024	SDB3260427199	(109,900.00)	0.5058	(54,675.47)	(55,587.42)	0.0000	4.5800	(159.2860)	0.0000	6.9559	(2.4595)	0.0000	1	4.4964	01/06/2025
601818.SH	12/10/2024	SDB3260427199	(83,800.00)	0.5058	(41,690.67)	(42,386.04)	0.0000	4.5800	(159.2860)	0.0000	5.3040	(1.8754)	0.0000	1	3.4286	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6



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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
CHINA EVERBRIGHT BANK CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
601818.SH	12/09/2024	SDB3260427199	(121,300.00)	0.5093	(60,346.99)	(61,773.97)	0.0000	4.5800	(159.2860)	0.0000	7.6775	(2.7333)	0.0000	1	4.9442	01/06/2025
601818.SH	12/09/2024	SDB3260427199	(45,300.00)	0.5093	(22,536.84)	(23,069.75)	0.0000	4.5800	(159.2860)	0.0000	2.8672	(1.0207)	0.0000	1	1.8464	01/06/2025
601818.SH	12/09/2024	SDB3260427199	(208,600.00)	0.5093	(103,778.92)	(106,232.89)	0.0000	4.5800	(159.2860)	0.0000	13.2030	(4.7004)	0.0000	1	8.5026	01/06/2025
601818.SH	12/09/2024	SDB3260427199	(50,400.00)	0.5093	(25,074.10)	(25,667.01)	0.0000	4.5800	(159.2860)	0.0000	3.1900	(1.1357)	0.0000	1	2.0543	01/06/2025
601818.SH	12/09/2024	SDB3260427199	(1,000.00)	0.5093	(497.50)	(509.27)	0.0000	4.5800	(159.2860)	0.0000	0.0633	(0.0225)	0.0000	1	0.0408	01/06/2025
601818.SH	12/09/2024	SDB3260427199	(42,300.00)	0.5093	(21,044.33)	(21,541.95)	0.0000	4.5800	(159.2860)	0.0000	2.6773	(0.9531)	0.0000	1	1.7242	01/06/2025
601818.SH	12/09/2024	SDB3260427199	(400.00)	0.5093	(199.00)	(203.71)	0.0000	4.5800	(159.2860)	0.0000	0.0253	(0.0090)	0.0000	1	0.0163	01/06/2025
601818.SH	12/09/2024	SDB3260427199	(97,600.00)	0.5093	(48,556.20)	(49,704.36)	0.0000	4.5800	(159.2860)	0.0000	6.1774	(2.1992)	0.0000	1	3.9782	01/06/2025
601818.SH	12/09/2024	SDB3260427199	(109,900.00)	0.5093	(54,675.47)	(55,968.33)	0.0000	4.5800	(159.2860)	0.0000	6.9559	(2.4764)	0.0000	1	4.4796	01/06/2025
601818.SH	12/09/2024	SDB3260427199	(83,800.00)	0.5093	(41,690.67)	(42,676.49)	0.0000	4.5800	(159.2860)	0.0000	5.3040	(1.8883)	0.0000	1	3.4157	01/06/2025
601818.SH	12/06/2024	SDB3260427199	(121,300.00)	0.5055	(60,346.99)	(61,318.85)	0.0000	4.5800	(159.2860)	0.0000	23.0324	(8.1394)	0.0000	3	14.8931	01/06/2025
601818.SH	12/06/2024	SDB3260427199	(45,300.00)	0.5055	(22,536.84)	(22,899.78)	0.0000	4.5800	(159.2860)	0.0000	8.6016	(3.0397)	0.0000	3	5.5619	01/06/2025
601818.SH	12/06/2024	SDB3260427199	(208,600.00)	0.5055	(103,778.92)	(105,450.22)	0.0000	4.5800	(159.2860)	0.0000	39.6090	(13.9973)	0.0000	3	25.6117	01/06/2025
601818.SH	12/06/2024	SDB3260427199	(50,400.00)	0.5055	(25,074.10)	(25,477.91)	0.0000	4.5800	(159.2860)	0.0000	9.5699	(3.3819)	0.0000	3	6.1881	01/06/2025
601818.SH	12/06/2024	SDB3260427199	(1,000.00)	0.5055	(497.50)	(505.51)	0.0000	4.5800	(159.2860)	0.0000	0.1899	(0.0671)	0.0000	3	0.1228	01/06/2025
601818.SH	12/06/2024	SDB3260427199	(42,300.00)	0.5055	(21,044.33)	(21,383.24)	0.0000	4.5800	(159.2860)	0.0000	8.0319	(2.8384)	0.0000	3	5.1935	01/06/2025
601818.SH	12/06/2024	SDB3260427199	(400.00)	0.5055	(199.00)	(202.21)	0.0000	4.5800	(159.2860)	0.0000	0.0760	(0.0268)	0.0000	3	0.0491	01/06/2025
601818.SH	12/06/2024	SDB3260427199	(97,600.00)	0.5055	(48,556.20)	(49,338.17)	0.0000	4.5800	(159.2860)	0.0000	18.5323	(6.5491)	0.0000	3	11.9832	01/06/2025
601818.SH	12/06/2024	SDB3260427199	(109,900.00)	0.5055	(54,675.47)	(55,555.99)	0.0000	4.5800	(159.2860)	0.0000	20.8678	(7.3744)	0.0000	3	13.4934	01/06/2025
601818.SH	12/06/2024	SDB3260427199	(83,800.00)	0.5055	(41,690.67)	(42,362.07)	0.0000	4.5800	(159.2860)	0.0000	15.9119	(5.6231)	0.0000	3	10.2889	01/06/2025
601818.SH	12/05/2024	SDB3260427199	(121,300.00)	0.4941	(60,346.99)	(59,929.60)	0.0000	4.5800	(188.6179)	0.0000	7.6775	(3.1399)	0.0000	1	4.5375	01/06/2025
601818.SH	12/05/2024	SDB3260427199	(45,300.00)	0.4941	(22,536.84)	(22,380.96)	0.0000	4.5800	(188.6179)	0.0000	2.8672	(1.1726)	0.0000	1	1.6946	01/06/2025
601818.SH	12/05/2024	SDB3260427199	(208,600.00)	0.4941	(103,778.92)	(103,061.12)	0.0000	4.5800	(188.6179)	0.0000	13.2030	(5.3998)	0.0000	1	7.8032	01/06/2025
601818.SH	12/05/2024	SDB3260427199	(50,400.00)	0.4941	(25,074.10)	(24,900.67)	0.0000	4.5800	(188.6179)	0.0000	3.1900	(1.3046)	0.0000	1	1.8853	01/06/2025
601818.SH	12/05/2024	SDB3260427199	(1,000.00)	0.4941	(497.50)	(494.06)	0.0000	4.5800	(188.6179)	0.0000	0.0633	(0.0259)	0.0000	1	0.0374	01/06/2025
601818.SH	12/05/2024	SDB3260427199	(42,300.00)	0.4941	(21,044.33)	(20,898.78)	0.0000	4.5800	(188.6179)	0.0000	2.6773	(1.0950)	0.0000	1	1.5823	01/06/2025
601818.SH	12/05/2024	SDB3260427199	(400.00)	0.4941	(199.00)	(197.62)	0.0000	4.5800	(188.6179)	0.0000	0.0253	(0.0104)	0.0000	1	0.0150	01/06/2025
601818.SH	12/05/2024	SDB3260427199	(97,600.00)	0.4941	(48,556.20)	(48,220.35)	0.0000	4.5800	(188.6179)	0.0000	6.1774	(2.5265)	0.0000	1	3.6510	01/06/2025
601818.SH	12/05/2024	SDB3260427199	(109,900.00)	0.4941	(54,675.47)	(54,297.30)	0.0000	4.5800	(188.6179)	0.0000	6.9559	(2.8448)	0.0000	1	4.1111	01/06/2025
601818.SH	12/05/2024	SDB3260427199	(96,600.00)	0.4941	(48,058.69)	(47,726.29)	0.0000	4.5800	(188.6179)	0.0000	6.1141	(2.5006)	0.0000	1	3.6136	01/06/2025
601818.SH	12/05/2024	SDB3260427199	(137,400.00)	0.4941	(68,356.77)	(67,883.98)	0.0000	4.5800	(188.6179)	0.0000	8.6965	(3.5567)	0.0000	1	5.1398	01/06/2025
601818.SH	12/05/2024	SDB3260427199	(300.00)	0.4941	(149.25)	(148.22)	0.0000	4.5800	(188.6179)	0.0000	0.0190	(0.0078)	0.0000	1	0.0112	01/06/2025
601818.SH	12/05/2024	SDB3260427199	(500.00)	0.4941	(248.75)	(247.03)	0.0000	4.5800	(188.6179)	0.0000	0.0316	(0.0129)	0.0000	1	0.0187	01/06/2025
601818.SH	12/05/2024	SDB3260427199	(49,100.00)	0.4941	(24,427.35)	(24,258.40)	0.0000	4.5800	(188.6179)	0.0000	3.1077	(1.2710)	0.0000	1	1.8367	01/06/2025
601818.SH	12/05/2024	SDB3260427199	(200.00)	0.4941	(99.50)	(98.81)	0.0000	4.5800	(188.6179)	0.0000	0.0127	(0.0052)	0.0000	1	0.0075	01/06/2025
601818.SH	12/04/2024	SDB3260427199	(121,300.00)	0.4975	(60,346.99)	(60,346.99)	0.0000	4.5800	(188.6179)	0.0000	7.6775	(3.1618)	0.0000	1	4.5157	01/06/2025
601818.SH	12/04/2024	SDB3260427199	(45,300.00)	0.4975	(22,536.84)	(22,536.84)	0.0000	4.5800	(188.6179)	0.0000	2.8672	(1.1808)	0.0000	1	1.6864	01/06/2025
601818.SH	12/04/2024	SDB3260427199	(208,600.00)	0.4975	(103,778.92)	(103,778.92)	0.0000	4.5800	(188.6179)	0.0000	13.2030	(5.4374)	0.0000	1	7.7656	01/06/2025
601818.SH	12/04/2024	SDB3260427199	(50,400.00)	0.4975	(25,074.10)	(25,074.10)	0.0000	4.5800	(188.6179)	0.0000	3.1900	(1.3137)	0.0000	1	1.8763	01/06/2025
601818.SH	12/04/2024	SDB3260427199	(1,000.00)	0.4975	(497.50)	(497.50)	0.0000	4.5800	(188.6179)	0.0000	0.0633	(0.0261)	0.0000	1	0.0372	01/06/2025
601818.SH	12/04/2024	SDB3260427199	(42,300.00)	0.4975	(21,044.33)	(21,044.33)	0.0000	4.5800	(188.6179)	0.0000	2.6773	(1.1026)	0.0000	1	1.5747	01/06/2025
601818.SH	12/04/2024	SDB3260427199	(400.00)	0.4975	(199.00)	(199.00)	0.0000	4.5800	(188.6179)	0.0000	0.0253	(0.0104)	0.0000	1	0.0149	01/06/2025
601818.SH	12/04/2024	SDB3260427199	(97,600.00)	0.4975	(48,556.20)	(48,556.20)	0.0000	4.5800	(188.6179)	0.0000	6.1774	(2.5440)	0.0000	1	3.6334	01/06/2025
601818.SH	12/04/2024	SDB3260427199	(109,900.00)	0.4975	(54,675.47)	(54,675.47)	0.0000	4.5800	(188.6179)	0.0000	6.9559	(2.8647)	0.0000	1	4.0913	01/06/2025
601818.SH	12/04/2024	SDB3260427199	(96,600.00)	0.4975	(48,058.69)	(48,058.69)	0.0000	4.5800	(188.6179)	0.0000	6.1141	(2.5180)	0.0000	1	3.5962	01/06/2025
601818.SH	12/04/2024	SDB3260427199	(137,400.00)	0.4975	(68,356.77)	(68,356.77)	0.0000	4.5800	(188.6179)	0.0000	8.6965	(3.5815)	0.0000	1	5.1150	01/06/2025
601818.SH	12/04/2024	SDB3260427199	(300.00)	0.4975	(149.25)	(149.25)	0.0000	4.5800	(188.6179)	0.0000	0.0190	(0.0078)	0.0000	1	0.0112	01/06/2025
601818.SH	12/04/2024	SDB3260427199	(500.00)	0.4975	(248.75)	(248.75)	0.0000	4.5800	(188.6179)	0.0000	0.0316	(0.0130)	0.0000	1	0.0186	01/06/2025
601818.SH	12/04/2024	SDB3260427199	(49,100.00)	0.4975	(24,427.35)	(24,427.35)	0.0000	4.5800	(188.6179)	0.0000	3.1077	(1.2798)	0.0000	1	1.8279	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
CHINA EVERBRIGHT BANK CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
601818.SH	12/04/2024	SDB3260427199	(200.00)	0.4975	(99.50)	(99.50)	0.0000	4.5800	(188.6179)	0.0000	0.0127	(0.0052)	0.0000	1	0.0074	01/06/2025
TOTAL CHINA EVERBRIGHT BANK CO., LTD. CMN CLASS A SERIES NORTHBOUND											649.8451	(238.1427)	0.0000		411.7024	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
CHINA FILM CO., LTD. CMN CLASS A SERIES NORTHBOUND																
600977.SH	01/03/2025	SDB3260122943	(5,900.00)	1.6225	(9,604.52)	(9,573.02)	0.0000	4.3300	(1,383.9516)	0.0000	3.4656	(11.0405)	0.0000	3	(7.5749)	01/06/2025
600977.SH	01/03/2025	SDB3260122943	(9,600.00)	1.6225	(15,813.94)	(15,576.44)	0.0000	4.3300	(1,383.9516)	0.0000	5.7062	(17.9642)	0.0000	3	(12.2580)	01/06/2025
600977.SH	01/03/2025	SDB3260122943	(22,100.00)	1.6225	(36,405.00)	(35,858.27)	0.0000	4.3300	(1,383.9516)	0.0000	13.1361	(41.3551)	0.0000	3	(28.2190)	01/06/2025
600977.SH	01/03/2025	SDB3260122943	(6,700.00)	1.6225	(11,036.81)	(10,871.06)	0.0000	4.3300	(1,383.9516)	0.0000	3.9824	(12.5375)	0.0000	3	(8.5551)	01/06/2025
600977.SH	01/03/2025	SDB3260122943	(4,500.00)	1.6225	(7,412.78)	(7,301.46)	0.0000	4.3300	(1,383.9516)	0.0000	2.6748	(8.4207)	0.0000	3	(5.7459)	01/06/2025
600977.SH	01/03/2025	SDB3260122943	(100.00)	1.6225	(164.73)	(162.25)	0.0000	4.3300	(1,383.9516)	0.0000	0.0594	(0.1871)	0.0000	3	(0.1277)	01/06/2025
600977.SH	01/03/2025	SDB3260122943	(9,700.00)	1.6225	(15,978.66)	(15,738.70)	0.0000	4.3300	(1,383.9516)	0.0000	5.7656	(18.1513)	0.0000	3	(12.3857)	01/06/2025
600977.SH	01/03/2025	SDB3260122943	(3,600.00)	1.6225	(5,930.23)	(5,841.17)	0.0000	4.3300	(1,383.9516)	0.0000	2.1398	(6.7366)	0.0000	3	(4.5968)	01/06/2025
600977.SH	01/03/2025	SDB3260122943	(100.00)	1.6225	(164.73)	(162.25)	0.0000	4.3300	(1,383.9516)	0.0000	0.0594	(0.1871)	0.0000	3	(0.1277)	01/06/2025
600977.SH	01/03/2025	SDB3260122943	(1,500.00)	1.6225	(2,470.93)	(2,433.82)	0.0000	4.3300	(1,383.9516)	0.0000	0.8916	(2.8069)	0.0000	3	(1.9153)	01/06/2025
600977.SH	01/03/2025	SDB3260122943	(1,100.00)	1.6225	(1,812.01)	(1,784.80)	0.0000	4.3300	(1,383.9516)	0.0000	0.6538	(2.0584)	0.0000	3	(1.4046)	01/06/2025
600977.SH	01/03/2025	SDB3260122943	(1,100.00)	1.6225	(1,812.01)	(1,784.80)	0.0000	4.3300	(1,383.9516)	0.0000	0.6538	(2.0584)	0.0000	3	(1.4046)	01/06/2025
600977.SH	01/03/2025	SDB3260122943	(29,200.00)	1.6225	(48,100.72)	(47,378.34)	0.0000	4.3300	(1,383.9516)	0.0000	17.3563	(54.6411)	0.0000	3	(37.2848)	01/06/2025
600977.SH	01/03/2025	SDB3260122943	(4,500.00)	1.6225	(7,412.78)	(7,301.46)	0.0000	4.3300	(1,383.9516)	0.0000	2.6748	(8.4207)	0.0000	3	(5.7459)	01/06/2025
600977.SH	01/03/2025	SDB3260122943	(4,000.00)	1.6225	(6,589.14)	(6,490.18)	0.0000	4.3300	(1,383.9516)	0.0000	2.3776	(7.4851)	0.0000	3	(5.1075)	01/06/2025
600977.SH	01/03/2025	SDB3260122943	(9,400.00)	1.6225	(15,484.48)	(15,251.93)	0.0000	4.3300	(1,383.9516)	0.0000	5.5873	(17.5899)	0.0000	3	(12.0026)	01/06/2025
600977.SH	01/03/2025	SDB3260122943	(2,300.00)	1.6225	(3,788.76)	(3,731.86)	0.0000	4.3300	(1,383.9516)	0.0000	1.3671	(4.3039)	0.0000	3	(2.9368)	01/06/2025
600977.SH	01/03/2025	SDB3260122943	(400.00)	1.6225	(658.91)	(649.02)	0.0000	4.3300	(1,383.9516)	0.0000	0.2378	(0.7485)	0.0000	3	(0.5108)	01/06/2025
600977.SH	01/03/2025	SDB3260122943	(400.00)	1.6225	(658.91)	(649.02)	0.0000	4.3300	(1,383.9516)	0.0000	0.2378	(0.7485)	0.0000	3	(0.5108)	01/06/2025
600977.SH	01/03/2025	SDB3260122943	(4,100.00)	1.6225	(6,753.87)	(6,652.44)	0.0000	4.3300	(1,383.9516)	0.0000	2.4370	(7.6722)	0.0000	3	(5.2352)	01/06/2025
600977.SH	01/03/2025	SDB3260122943	(8,200.00)	1.6225	(13,507.74)	(13,304.88)	0.0000	4.3300	(1,383.9516)	0.0000	4.8740	(15.3444)	0.0000	3	(10.4704)	01/06/2025
600977.SH	01/03/2025	SDB3260122943	(1,900.00)	1.6225	(3,129.84)	(3,082.84)	0.0000	4.3300	(1,383.9516)	0.0000	1.1294	(3.5554)	0.0000	3	(2.4261)	01/06/2025
600977.SH	01/03/2025	SDB3260122943	(8,500.00)	1.6225	(14,001.92)	(13,791.64)	0.0000	4.3300	(1,383.9516)	0.0000	5.0524	(15.9058)	0.0000	3	(10.8534)	01/06/2025
600977.SH	01/03/2025	SDB3260122943	(800.00)	1.6225	(1,317.83)	(1,298.04)	0.0000	4.3300	(1,383.9516)	0.0000	0.4755	(1.4970)	0.0000	3	(1.0215)	01/06/2025
600977.SH	01/03/2025	SDB3260122943	(3,200.00)	1.6225	(5,271.31)	(5,192.15)	0.0000	4.3300	(1,383.9516)	0.0000	1.9021	(5.9881)	0.0000	3	(4.0860)	01/06/2025
600977.SH	01/03/2025	SDB3260122943	(6,400.00)	1.6225	(10,542.62)	(10,384.29)	0.0000	4.3300	(1,383.9516)	0.0000	3.8041	(11.9761)	0.0000	3	(8.1720)	01/06/2025
600977.SH	01/03/2025	SDB3260122943	(1,600.00)	1.6225	(2,635.66)	(2,596.07)	0.0000	4.3300	(1,383.9516)	0.0000	0.9510	(2.9940)	0.0000	3	(2.0430)	01/06/2025
600977.SH	01/03/2025	SDB3260122943	(4,100.00)	1.6225	(6,753.87)	(6,652.44)	0.0000	4.3300	(1,383.9516)	0.0000	2.4370	(7.6722)	0.0000	3	(5.2352)	01/06/2025
600977.SH	01/02/2025	SDB3260122943	(5,900.00)	1.6266	(9,604.52)	(9,597.11)	0.0000	4.3300	(1,383.9516)	0.0000	1.1552	(3.6894)	0.0000	1	(2.5342)	01/06/2025
600977.SH	01/02/2025	SDB3260122943	(9,600.00)	1.6266	(15,813.94)	(15,615.64)	0.0000	4.3300	(1,383.9516)	0.0000	1.9021	(6.0031)	0.0000	1	(4.1011)	01/06/2025
600977.SH	01/02/2025	SDB3260122943	(22,100.00)	1.6266	(36,405.00)	(35,948.50)	0.0000	4.3300	(1,383.9516)	0.0000	4.3787	(13.8197)	0.0000	1	(9.4410)	01/06/2025
600977.SH	01/02/2025	SDB3260122943	(6,700.00)	1.6266	(11,036.81)	(10,898.41)	0.0000	4.3300	(1,383.9516)	0.0000	1.3275	(4.1897)	0.0000	1	(2.8622)	01/06/2025
600977.SH	01/02/2025	SDB3260122943	(4,500.00)	1.6266	(7,412.78)	(7,319.83)	0.0000	4.3300	(1,383.9516)	0.0000	0.8916	(2.8140)	0.0000	1	(1.9224)	01/06/2025
600977.SH	01/02/2025	SDB3260122943	(100.00)	1.6266	(164.73)	(162.66)	0.0000	4.3300	(1,383.9516)	0.0000	0.0198	(0.0625)	0.0000	1	(0.0427)	01/06/2025
600977.SH	01/02/2025	SDB3260122943	(9,700.00)	1.6266	(15,978.66)	(15,778.30)	0.0000	4.3300	(1,383.9516)	0.0000	1.9219	(6.0657)	0.0000	1	(4.1438)	01/06/2025
600977.SH	01/02/2025	SDB3260122943	(3,600.00)	1.6266	(5,930.23)	(5,855.86)	0.0000	4.3300	(1,383.9516)	0.0000	0.7133	(2.2512)	0.0000	1	(1.5379)	01/06/2025
600977.SH	01/02/2025	SDB3260122943	(100.00)	1.6266	(164.73)	(162.66)	0.0000	4.3300	(1,383.9516)	0.0000	0.0198	(0.0625)	0.0000	1	(0.0427)	01/06/2025
600977.SH	01/02/2025	SDB3260122943	(1,500.00)	1.6266	(2,470.93)	(2,439.94)	0.0000	4.3300	(1,383.9516)	0.0000	0.2972	(0.9380)	0.0000	1	(0.6408)	01/06/2025
600977.SH	01/02/2025	SDB3260122943	(1,100.00)	1.6266	(1,812.01)	(1,789.29)	0.0000	4.3300	(1,383.9516)	0.0000	0.2179	(0.6879)	0.0000	1	(0.4699)	01/06/2025
600977.SH	01/02/2025	SDB3260122943	(1,100.00)	1.6266	(1,812.01)	(1,789.29)	0.0000	4.3300	(1,383.9516)	0.0000	0.2179	(0.6879)	0.0000	1	(0.4699)	01/06/2025
600977.SH	01/02/2025	SDB3260122943	(29,200.00)	1.6266	(48,100.72)	(47,497.57)	0.0000	4.3300	(1,383.9516)	0.0000	5.7854	(18.2595)	0.0000	1	(12.4741)	01/06/2025
600977.SH	01/02/2025	SDB3260122943	(4,500.00)	1.6266	(7,412.78)	(7,319.83)	0.0000	4.3300	(1,383.9516)	0.0000	0.8916	(2.8140)	0.0000	1	(1.9224)	01/06/2025
600977.SH	01/02/2025	SDB3260122943	(4,000.00)	1.6266	(6,589.14)	(6,506.52)	0.0000	4.3300	(1,383.9516)	0.0000	0.7925	(2.5013)	0.0000	1	(1.7088)	01/06/2025
600977.SH	01/02/2025	SDB3260122943	(9,400.00)	1.6266	(15,484.48)	(15,290.31)	0.0000	4.3300	(1,383.9516)	0.0000	1.8624	(5.8781)	0.0000	1	(4.0156)	01/06/2025
600977.SH	01/02/2025	SDB3260122943	(2,300.00)	1.6266	(3,788.76)	(3,741.25)	0.0000	4.3300	(1,383.9516)	0.0000	0.4557	(1.4383)	0.0000	1	(0.9825)	01/06/2025
600977.SH	01/02/2025	SDB3260122943	(400.00)	1.6266	(658.91)	(650.65)	0.0000	4.3300	(1,383.9516)	0.0000	0.0793	(0.2501)	0.0000	1	(0.1709)	01/06/2025
600977.SH	01/02/2025	SDB3260122943	(400.00)	1.6266	(658.91)	(650.65)	0.0000	4.3300	(1,383.9516)	0.0000	0.0793	(0.2501)	0.0000	1	(0.1709)	01/06/2025
600977.SH	01/02/2025	SDB3260122943	(4,100.00)	1.6266	(6,753.87)	(6,669.18)	0.0000	4.3300	(1,383.9516)	0.0000	0.8123	(2.5638)	0.0000	1	(1.7515)	01/06/2025
600977.SH	01/02/2025	SDB3260122943	(8,200.00)	1.6266	(13,507.74)	(13,338.36)	0.0000	4.3300	(1,383.9516)	0.0000	1.6247	(5.1277)	0.0000	1	(3.5030)	01/06/2025
600977.SH	01/02/2025	SDB3260122943	(1,900.00)	1.6266	(3,129.84)	(3,090.60)	0.0000	4.3300	(1,383.9516)	0.0000	0.3765	(1.1881)	0.0000	1	(0.8117)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
CHINA FILM CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600977.SH	01/02/2025	SDB3260122943	(8,500.00)	1.6266	(14,001.92)	(13,826.35)	0.0000	4.3300	(1,383.9516)	0.0000	1.6841	(5.3153)	0.0000	1	(3.6312)	01/06/2025
600977.SH	01/02/2025	SDB3260122943	(800.00)	1.6266	(1,317.83)	(1,301.30)	0.0000	4.3300	(1,383.9516)	0.0000	0.1585	(0.5003)	0.0000	1	(0.3418)	01/06/2025
600977.SH	01/02/2025	SDB3260122943	(3,200.00)	1.6266	(5,271.31)	(5,205.21)	0.0000	4.3300	(1,383.9516)	0.0000	0.6340	(2.0010)	0.0000	1	(1.3670)	01/06/2025
600977.SH	01/02/2025	SDB3260122943	(6,400.00)	1.6266	(10,542.62)	(10,410.43)	0.0000	4.3300	(1,383.9516)	0.0000	1.2680	(4.0021)	0.0000	1	(2.7340)	01/06/2025
600977.SH	01/02/2025	SDB3260122943	(1,600.00)	1.6266	(2,635.66)	(2,602.61)	0.0000	4.3300	(1,383.9516)	0.0000	0.3170	(1.0005)	0.0000	1	(0.6835)	01/06/2025
600977.SH	01/02/2025	SDB3260122943	(4,100.00)	1.6266	(6,753.87)	(6,669.18)	0.0000	4.3300	(1,383.9516)	0.0000	0.8123	(2.5638)	0.0000	1	(1.7515)	01/06/2025
600977.SH	12/31/2024	SDB3260122943	(5,900.00)	1.6155	(9,604.52)	(9,531.70)	0.0000	4.3300	(1,383.9516)	0.0000	2.3104	(7.3286)	0.0000	2	(5.0181)	01/06/2025
600977.SH	12/31/2024	SDB3260122943	(9,600.00)	1.6155	(15,813.94)	(15,509.20)	0.0000	4.3300	(1,383.9516)	0.0000	3.8041	(11.9244)	0.0000	2	(8.1203)	01/06/2025
600977.SH	12/31/2024	SDB3260122943	(22,100.00)	1.6155	(36,405.00)	(35,703.48)	0.0000	4.3300	(1,383.9516)	0.0000	8.7574	(27.4510)	0.0000	2	(18.6936)	01/06/2025
600977.SH	12/31/2024	SDB3260122943	(6,700.00)	1.6155	(11,036.81)	(10,824.13)	0.0000	4.3300	(1,383.9516)	0.0000	2.6550	(8.3223)	0.0000	2	(5.6673)	01/06/2025
600977.SH	12/31/2024	SDB3260122943	(4,500.00)	1.6155	(7,412.78)	(7,269.94)	0.0000	4.3300	(1,383.9516)	0.0000	1.7832	(5.5896)	0.0000	2	(3.8064)	01/06/2025
600977.SH	12/31/2024	SDB3260122943	(100.00)	1.6155	(164.73)	(161.55)	0.0000	4.3300	(1,383.9516)	0.0000	0.0396	(0.1242)	0.0000	2	(0.0846)	01/06/2025
600977.SH	12/31/2024	SDB3260122943	(9,700.00)	1.6155	(15,978.66)	(15,670.76)	0.0000	4.3300	(1,383.9516)	0.0000	3.8438	(12.0486)	0.0000	2	(8.2049)	01/06/2025
600977.SH	12/31/2024	SDB3260122943	(3,600.00)	1.6155	(5,930.23)	(5,815.95)	0.0000	4.3300	(1,383.9516)	0.0000	1.4265	(4.4717)	0.0000	2	(3.0451)	01/06/2025
600977.SH	12/31/2024	SDB3260122943	(100.00)	1.6155	(164.73)	(161.55)	0.0000	4.3300	(1,383.9516)	0.0000	0.0396	(0.1242)	0.0000	2	(0.0846)	01/06/2025
600977.SH	12/31/2024	SDB3260122943	(1,500.00)	1.6155	(2,470.93)	(2,423.31)	0.0000	4.3300	(1,383.9516)	0.0000	0.5944	(1.8632)	0.0000	2	(1.2688)	01/06/2025
600977.SH	12/31/2024	SDB3260122943	(1,100.00)	1.6155	(1,812.01)	(1,777.10)	0.0000	4.3300	(1,383.9516)	0.0000	0.4359	(1.3663)	0.0000	2	(0.9305)	01/06/2025
600977.SH	12/31/2024	SDB3260122943	(1,100.00)	1.6155	(1,812.01)	(1,777.10)	0.0000	4.3300	(1,383.9516)	0.0000	0.4359	(1.3663)	0.0000	2	(0.9305)	01/06/2025
600977.SH	12/31/2024	SDB3260122943	(29,200.00)	1.6155	(48,100.72)	(47,173.83)	0.0000	4.3300	(1,383.9516)	0.0000	11.5709	(36.2702)	0.0000	2	(24.6993)	01/06/2025
600977.SH	12/31/2024	SDB3260122943	(4,500.00)	1.6155	(7,412.78)	(7,269.94)	0.0000	4.3300	(1,383.9516)	0.0000	1.7832	(5.5896)	0.0000	2	(3.8064)	01/06/2025
600977.SH	12/31/2024	SDB3260122943	(4,000.00)	1.6155	(6,589.14)	(6,462.17)	0.0000	4.3300	(1,383.9516)	0.0000	1.5851	(4.9685)	0.0000	2	(3.3835)	01/06/2025
600977.SH	12/31/2024	SDB3260122943	(9,400.00)	1.6155	(15,484.48)	(15,186.09)	0.0000	4.3300	(1,383.9516)	0.0000	3.7249	(11.6760)	0.0000	2	(7.9511)	01/06/2025
600977.SH	12/31/2024	SDB3260122943	(2,300.00)	1.6155	(3,788.76)	(3,715.75)	0.0000	4.3300	(1,383.9516)	0.0000	0.9114	(2.8569)	0.0000	2	(1.9455)	01/06/2025
600977.SH	12/31/2024	SDB3260122943	(400.00)	1.6155	(658.91)	(646.22)	0.0000	4.3300	(1,383.9516)	0.0000	0.1585	(0.4969)	0.0000	2	(0.3383)	01/06/2025
600977.SH	12/31/2024	SDB3260122943	(400.00)	1.6155	(658.91)	(646.22)	0.0000	4.3300	(1,383.9516)	0.0000	0.1585	(0.4969)	0.0000	2	(0.3383)	01/06/2025
600977.SH	12/31/2024	SDB3260122943	(4,100.00)	1.6155	(6,753.87)	(6,623.72)	0.0000	4.3300	(1,383.9516)	0.0000	1.6247	(5.0927)	0.0000	2	(3.4680)	01/06/2025
600977.SH	12/31/2024	SDB3260122943	(8,200.00)	1.6155	(13,507.74)	(13,247.44)	0.0000	4.3300	(1,383.9516)	0.0000	3.2494	(10.1855)	0.0000	2	(6.9361)	01/06/2025
600977.SH	12/31/2024	SDB3260122943	(1,900.00)	1.6155	(3,129.84)	(3,069.53)	0.0000	4.3300	(1,383.9516)	0.0000	0.7529	(2.3600)	0.0000	2	(1.6071)	01/06/2025
600977.SH	12/31/2024	SDB3260122943	(8,500.00)	1.6155	(14,001.92)	(13,732.11)	0.0000	4.3300	(1,383.9516)	0.0000	3.3682	(10.5581)	0.0000	2	(7.1899)	01/06/2025
600977.SH	12/31/2024	SDB3260122943	(800.00)	1.6155	(1,317.83)	(1,292.43)	0.0000	4.3300	(1,383.9516)	0.0000	0.3170	(0.9937)	0.0000	2	(0.6767)	01/06/2025
600977.SH	12/31/2024	SDB3260122943	(3,200.00)	1.6155	(5,271.31)	(5,169.73)	0.0000	4.3300	(1,383.9516)	0.0000	1.2680	(3.9748)	0.0000	2	(2.7068)	01/06/2025
600977.SH	12/31/2024	SDB3260122943	(6,400.00)	1.6155	(10,542.62)	(10,339.47)	0.0000	4.3300	(1,383.9516)	0.0000	2.5361	(7.9496)	0.0000	2	(5.4135)	01/06/2025
600977.SH	12/31/2024	SDB3260122943	(1,600.00)	1.6155	(2,635.66)	(2,584.87)	0.0000	4.3300	(1,383.9516)	0.0000	0.6340	(1.9874)	0.0000	2	(1.3534)	01/06/2025
600977.SH	12/31/2024	SDB3260122943	(4,100.00)	1.6155	(6,753.87)	(6,623.72)	0.0000	4.3300	(1,383.9516)	0.0000	1.6247	(5.0927)	0.0000	2	(3.4680)	01/06/2025
600977.SH	12/30/2024	SDB3260122943	(5,900.00)	1.6016	(9,604.52)	(9,449.24)	0.0000	4.3300	(1,383.9516)	0.0000	1.1552	(3.6326)	0.0000	1	(2.4774)	01/06/2025
600977.SH	12/30/2024	SDB3260122943	(9,600.00)	1.6016	(15,813.94)	(15,375.03)	0.0000	4.3300	(1,383.9516)	0.0000	1.9021	(5.9106)	0.0000	1	(4.0086)	01/06/2025
600977.SH	12/30/2024	SDB3260122943	(22,100.00)	1.6016	(36,405.00)	(35,394.61)	0.0000	4.3300	(1,383.9516)	0.0000	4.3787	(13.6068)	0.0000	1	(9.2281)	01/06/2025
600977.SH	12/30/2024	SDB3260122943	(6,700.00)	1.6016	(11,036.81)	(10,730.49)	0.0000	4.3300	(1,383.9516)	0.0000	1.3275	(4.1251)	0.0000	1	(2.7977)	01/06/2025
600977.SH	12/30/2024	SDB3260122943	(4,500.00)	1.6016	(7,412.78)	(7,207.05)	0.0000	4.3300	(1,383.9516)	0.0000	0.8916	(2.7706)	0.0000	1	(1.8790)	01/06/2025
600977.SH	12/30/2024	SDB3260122943	(100.00)	1.6016	(164.73)	(160.16)	0.0000	4.3300	(1,383.9516)	0.0000	0.0198	(0.0616)	0.0000	1	(0.0418)	01/06/2025
600977.SH	12/30/2024	SDB3260122943	(9,700.00)	1.6016	(15,978.66)	(15,535.19)	0.0000	4.3300	(1,383.9516)	0.0000	1.9219	(5.9722)	0.0000	1	(4.0503)	01/06/2025
600977.SH	12/30/2024	SDB3260122943	(3,600.00)	1.6016	(5,930.23)	(5,765.64)	0.0000	4.3300	(1,383.9516)	0.0000	0.7133	(2.2165)	0.0000	1	(1.5032)	01/06/2025
600977.SH	12/30/2024	SDB3260122943	(100.00)	1.6016	(164.73)	(160.16)	0.0000	4.3300	(1,383.9516)	0.0000	0.0198	(0.0616)	0.0000	1	(0.0418)	01/06/2025
600977.SH	12/30/2024	SDB3260122943	(1,500.00)	1.6016	(2,470.93)	(2,402.35)	0.0000	4.3300	(1,383.9516)	0.0000	0.2972	(0.9235)	0.0000	1	(0.6263)	01/06/2025
600977.SH	12/30/2024	SDB3260122943	(1,100.00)	1.6016	(1,812.01)	(1,761.72)	0.0000	4.3300	(1,383.9516)	0.0000	0.2179	(0.6773)	0.0000	1	(0.4593)	01/06/2025
600977.SH	12/30/2024	SDB3260122943	(1,100.00)	1.6016	(1,812.01)	(1,761.72)	0.0000	4.3300	(1,383.9516)	0.0000	0.2179	(0.6773)	0.0000	1	(0.4593)	01/06/2025
600977.SH	12/30/2024	SDB3260122943	(29,200.00)	1.6016	(48,100.72)	(46,765.73)	0.0000	4.3300	(1,383.9516)	0.0000	5.7854	(17.9782)	0.0000	1	(12.1927)	01/06/2025
600977.SH	12/30/2024	SDB3260122943	(4,500.00)	1.6016	(7,412.78)	(7,207.05)	0.0000	4.3300	(1,383.9516)	0.0000	0.8916	(2.7706)	0.0000	1	(1.8790)	01/06/2025
600977.SH	12/30/2024	SDB3260122943	(4,000.00)	1.6016	(6,589.14)	(6,406.26)	0.0000	4.3300	(1,383.9516)	0.0000	0.7925	(2.4628)	0.0000	1	(1.6702)	01/06/2025
600977.SH	12/30/2024	SDB3260122943	(9,400.00)	1.6016	(15,484.48)	(15,054.72)	0.0000	4.3300	(1,383.9516)	0.0000	1.8624	(5.7875)	0.0000	1	(3.9251)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
CHINA FILM CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600977.SH	12/30/2024	SDB3260122943	(2,300.00)	1.6016	(3,788.76)	(3,683.60)	0.0000	4.3300	(1,383.9516)	0.0000	0.4557	(1.4161)	0.0000	1	(0.9604)	01/06/2025
600977.SH	12/30/2024	SDB3260122943	(400.00)	1.6016	(658.91)	(640.63)	0.0000	4.3300	(1,383.9516)	0.0000	0.0793	(0.2463)	0.0000	1	(0.1670)	01/06/2025
600977.SH	12/30/2024	SDB3260122943	(400.00)	1.6016	(658.91)	(640.63)	0.0000	4.3300	(1,383.9516)	0.0000	0.0793	(0.2463)	0.0000	1	(0.1670)	01/06/2025
600977.SH	12/30/2024	SDB3260122943	(4,100.00)	1.6016	(6,753.87)	(6,566.42)	0.0000	4.3300	(1,383.9516)	0.0000	0.8123	(2.5243)	0.0000	1	(1.7120)	01/06/2025
600977.SH	12/30/2024	SDB3260122943	(8,200.00)	1.6016	(13,507.74)	(13,132.84)	0.0000	4.3300	(1,383.9516)	0.0000	1.6247	(5.0487)	0.0000	1	(3.4240)	01/06/2025
600977.SH	12/30/2024	SDB3260122943	(1,900.00)	1.6016	(3,129.84)	(3,042.98)	0.0000	4.3300	(1,383.9516)	0.0000	0.3765	(1.1698)	0.0000	1	(0.7934)	01/06/2025
600977.SH	12/30/2024	SDB3260122943	(8,500.00)	1.6016	(14,001.92)	(13,613.31)	0.0000	4.3300	(1,383.9516)	0.0000	1.6841	(5.2334)	0.0000	1	(3.5493)	01/06/2025
600977.SH	12/30/2024	SDB3260122943	(800.00)	1.6016	(1,317.83)	(1,281.25)	0.0000	4.3300	(1,383.9516)	0.0000	0.1585	(0.4926)	0.0000	1	(0.3340)	01/06/2025
600977.SH	12/30/2024	SDB3260122943	(3,200.00)	1.6016	(5,271.31)	(5,125.01)	0.0000	4.3300	(1,383.9516)	0.0000	0.6340	(1.9702)	0.0000	1	(1.3362)	01/06/2025
600977.SH	12/30/2024	SDB3260122943	(6,400.00)	1.6016	(10,542.62)	(10,250.02)	0.0000	4.3300	(1,383.9516)	0.0000	1.2680	(3.9404)	0.0000	1	(2.6724)	01/06/2025
600977.SH	12/30/2024	SDB3260122943	(1,600.00)	1.6016	(2,635.66)	(2,562.51)	0.0000	4.3300	(1,383.9516)	0.0000	0.3170	(0.9851)	0.0000	1	(0.6681)	01/06/2025
600977.SH	12/30/2024	SDB3260122943	(4,100.00)	1.6016	(6,753.87)	(6,566.42)	0.0000	4.3300	(1,383.9516)	0.0000	0.8123	(2.5243)	0.0000	1	(1.7120)	01/06/2025
600977.SH	12/27/2024	SDB3260122943	(5,900.00)	1.6448	(9,604.52)	(9,704.16)	0.0000	4.3300	(1,383.9516)	0.0000	3.4656	(11.1917)	0.0000	3	(7.7261)	01/06/2025
600977.SH	12/27/2024	SDB3260122943	(9,600.00)	1.6448	(15,813.94)	(15,789.82)	0.0000	4.3300	(1,383.9516)	0.0000	5.7062	(18.2103)	0.0000	3	(12.5041)	01/06/2025
600977.SH	12/27/2024	SDB3260122943	(22,100.00)	1.6448	(36,405.00)	(36,349.48)	0.0000	4.3300	(1,383.9516)	0.0000	13.1361	(41.9216)	0.0000	3	(28.7855)	01/06/2025
600977.SH	12/27/2024	SDB3260122943	(6,700.00)	1.6448	(11,036.81)	(11,019.98)	0.0000	4.3300	(1,383.9516)	0.0000	3.9824	(12.7093)	0.0000	3	(8.7268)	01/06/2025
600977.SH	12/27/2024	SDB3260122943	(4,500.00)	1.6448	(7,412.78)	(7,401.48)	0.0000	4.3300	(1,383.9516)	0.0000	2.6748	(8.5361)	0.0000	3	(5.8613)	01/06/2025
600977.SH	12/27/2024	SDB3260122943	(100.00)	1.6448	(164.73)	(164.48)	0.0000	4.3300	(1,383.9516)	0.0000	0.0594	(0.1897)	0.0000	3	(0.1303)	01/06/2025
600977.SH	12/27/2024	SDB3260122943	(9,700.00)	1.6448	(15,978.66)	(15,954.30)	0.0000	4.3300	(1,383.9516)	0.0000	5.7656	(18.4000)	0.0000	3	(12.6343)	01/06/2025
600977.SH	12/27/2024	SDB3260122943	(3,600.00)	1.6448	(5,930.23)	(5,921.18)	0.0000	4.3300	(1,383.9516)	0.0000	2.1398	(6.8289)	0.0000	3	(4.6890)	01/06/2025
600977.SH	12/27/2024	SDB3260122943	(100.00)	1.6448	(164.73)	(164.48)	0.0000	4.3300	(1,383.9516)	0.0000	0.0594	(0.1897)	0.0000	3	(0.1303)	01/06/2025
600977.SH	12/27/2024	SDB3260122943	(1,500.00)	1.6448	(2,470.93)	(2,467.16)	0.0000	4.3300	(1,383.9516)	0.0000	0.8916	(2.8454)	0.0000	3	(1.9538)	01/06/2025
600977.SH	12/27/2024	SDB3260122943	(1,100.00)	1.6448	(1,812.01)	(1,809.25)	0.0000	4.3300	(1,383.9516)	0.0000	0.6538	(2.0866)	0.0000	3	(1.4328)	01/06/2025
600977.SH	12/27/2024	SDB3260122943	(1,100.00)	1.6448	(1,812.01)	(1,809.25)	0.0000	4.3300	(1,383.9516)	0.0000	0.6538	(2.0866)	0.0000	3	(1.4328)	01/06/2025
600977.SH	12/27/2024	SDB3260122943	(29,200.00)	1.6448	(48,100.72)	(48,027.37)	0.0000	4.3300	(1,383.9516)	0.0000	17.3563	(55.3896)	0.0000	3	(38.0333)	01/06/2025
600977.SH	12/27/2024	SDB3260122943	(4,500.00)	1.6448	(7,412.78)	(7,401.48)	0.0000	4.3300	(1,383.9516)	0.0000	2.6748	(8.5361)	0.0000	3	(5.8613)	01/06/2025
600977.SH	12/27/2024	SDB3260122943	(4,000.00)	1.6448	(6,589.14)	(6,579.09)	0.0000	4.3300	(1,383.9516)	0.0000	2.3776	(7.5876)	0.0000	3	(5.2100)	01/06/2025
600977.SH	12/27/2024	SDB3260122943	(9,400.00)	1.6448	(15,484.48)	(15,460.87)	0.0000	4.3300	(1,383.9516)	0.0000	5.5873	(17.8309)	0.0000	3	(12.2436)	01/06/2025
600977.SH	12/27/2024	SDB3260122943	(2,300.00)	1.6448	(3,788.76)	(3,782.98)	0.0000	4.3300	(1,383.9516)	0.0000	1.3671	(4.3629)	0.0000	3	(2.9958)	01/06/2025
600977.SH	12/27/2024	SDB3260122943	(400.00)	1.6448	(658.91)	(657.91)	0.0000	4.3300	(1,383.9516)	0.0000	0.2378	(0.7588)	0.0000	3	(0.5210)	01/06/2025
600977.SH	12/27/2024	SDB3260122943	(400.00)	1.6448	(658.91)	(657.91)	0.0000	4.3300	(1,383.9516)	0.0000	0.2378	(0.7588)	0.0000	3	(0.5210)	01/06/2025
600977.SH	12/27/2024	SDB3260122943	(4,100.00)	1.6448	(6,753.87)	(6,743.57)	0.0000	4.3300	(1,383.9516)	0.0000	2.4370	(7.7773)	0.0000	3	(5.3403)	01/06/2025
600977.SH	12/27/2024	SDB3260122943	(8,200.00)	1.6448	(13,507.74)	(13,487.14)	0.0000	4.3300	(1,383.9516)	0.0000	4.8740	(15.5546)	0.0000	3	(10.6806)	01/06/2025
600977.SH	12/27/2024	SDB3260122943	(1,900.00)	1.6448	(3,129.84)	(3,125.07)	0.0000	4.3300	(1,383.9516)	0.0000	1.1294	(3.6041)	0.0000	3	(2.4748)	01/06/2025
600977.SH	12/27/2024	SDB3260122943	(8,500.00)	1.6448	(14,001.92)	(13,980.57)	0.0000	4.3300	(1,383.9516)	0.0000	5.0524	(16.1237)	0.0000	3	(11.0713)	01/06/2025
600977.SH	12/27/2024	SDB3260122943	(800.00)	1.6448	(1,317.83)	(1,315.82)	0.0000	4.3300	(1,383.9516)	0.0000	0.4755	(1.5175)	0.0000	3	(1.0420)	01/06/2025
600977.SH	12/27/2024	SDB3260122943	(3,200.00)	1.6448	(5,271.31)	(5,263.27)	0.0000	4.3300	(1,383.9516)	0.0000	1.9021	(6.0701)	0.0000	3	(4.1680)	01/06/2025
600977.SH	12/27/2024	SDB3260122943	(6,400.00)	1.6448	(10,542.62)	(10,526.55)	0.0000	4.3300	(1,383.9516)	0.0000	3.8041	(12.1402)	0.0000	3	(8.3361)	01/06/2025
600977.SH	12/27/2024	SDB3260122943	(1,600.00)	1.6448	(2,635.66)	(2,631.64)	0.0000	4.3300	(1,383.9516)	0.0000	0.9510	(3.0350)	0.0000	3	(2.0840)	01/06/2025
600977.SH	12/27/2024	SDB3260122943	(4,100.00)	1.6448	(6,753.87)	(6,743.57)	0.0000	4.3300	(1,383.9516)	0.0000	2.4370	(7.7773)	0.0000	3	(5.3403)	01/06/2025
600977.SH	12/26/2024	SDB3260122943	(5,900.00)	1.6544	(9,604.52)	(9,760.73)	0.0000	4.3300	(1,383.9516)	0.0000	1.1552	(3.7523)	0.0000	1	(2.5971)	01/06/2025
600977.SH	12/26/2024	SDB3260122943	(9,600.00)	1.6544	(15,813.94)	(15,881.87)	0.0000	4.3300	(1,383.9516)	0.0000	1.9021	(6.1055)	0.0000	1	(4.2034)	01/06/2025
600977.SH	12/26/2024	SDB3260122943	(22,100.00)	1.6544	(36,405.00)	(36,561.38)	0.0000	4.3300	(1,383.9516)	0.0000	4.3787	(14.0553)	0.0000	1	(9.6766)	01/06/2025
600977.SH	12/26/2024	SDB3260122943	(6,700.00)	1.6544	(11,036.81)	(11,084.22)	0.0000	4.3300	(1,383.9516)	0.0000	1.3275	(4.2611)	0.0000	1	(2.9336)	01/06/2025
600977.SH	12/26/2024	SDB3260122943	(4,500.00)	1.6544	(7,412.78)	(7,444.62)	0.0000	4.3300	(1,383.9516)	0.0000	0.8916	(2.8619)	0.0000	1	(1.9704)	01/06/2025
600977.SH	12/26/2024	SDB3260122943	(100.00)	1.6544	(164.73)	(165.44)	0.0000	4.3300	(1,383.9516)	0.0000	0.0198	(0.0636)	0.0000	1	(0.0438)	01/06/2025
600977.SH	12/26/2024	SDB3260122943	(9,700.00)	1.6544	(15,978.66)	(16,047.30)	0.0000	4.3300	(1,383.9516)	0.0000	1.9219	(6.1691)	0.0000	1	(4.2472)	01/06/2025
600977.SH	12/26/2024	SDB3260122943	(3,600.00)	1.6544	(5,930.23)	(5,955.70)	0.0000	4.3300	(1,383.9516)	0.0000	0.7133	(2.2896)	0.0000	1	(1.5763)	01/06/2025
600977.SH	12/26/2024	SDB3260122943	(100.00)	1.6544	(164.73)	(165.44)	0.0000	4.3300	(1,383.9516)	0.0000	0.0198	(0.0636)	0.0000	1	(0.0438)	01/06/2025
600977.SH	12/26/2024	SDB3260122943	(1,500.00)	1.6544	(2,470.93)	(2,481.54)	0.0000	4.3300	(1,383.9516)	0.0000	0.2972	(0.9540)	0.0000	1	(0.6568)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
CHINA FILM CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600977.SH	12/26/2024	SDB3260122943	(1,100.00)	1.6544	(1,812.01)	(1,819.80)	0.0000	4.3300	(1,383.9516)	0.0000	0.2179	(0.6996)	0.0000	1	(0.4816)	01/06/2025
600977.SH	12/26/2024	SDB3260122943	(1,100.00)	1.6544	(1,812.01)	(1,819.80)	0.0000	4.3300	(1,383.9516)	0.0000	0.2179	(0.6996)	0.0000	1	(0.4816)	01/06/2025
600977.SH	12/26/2024	SDB3260122943	(29,200.00)	1.6544	(48,100.72)	(48,307.34)	0.0000	4.3300	(1,383.9516)	0.0000	5.7854	(18.5708)	0.0000	1	(12.7854)	01/06/2025
600977.SH	12/26/2024	SDB3260122943	(4,500.00)	1.6544	(7,412.78)	(7,444.62)	0.0000	4.3300	(1,383.9516)	0.0000	0.8916	(2.8619)	0.0000	1	(1.9704)	01/06/2025
600977.SH	12/26/2024	SDB3260122943	(4,000.00)	1.6544	(6,589.14)	(6,617.44)	0.0000	4.3300	(1,383.9516)	0.0000	0.7925	(2.5440)	0.0000	1	(1.7514)	01/06/2025
600977.SH	12/26/2024	SDB3260122943	(9,400.00)	1.6544	(15,484.48)	(15,550.99)	0.0000	4.3300	(1,383.9516)	0.0000	1.8624	(5.9783)	0.0000	1	(4.1158)	01/06/2025
600977.SH	12/26/2024	SDB3260122943	(2,300.00)	1.6544	(3,788.76)	(3,805.03)	0.0000	4.3300	(1,383.9516)	0.0000	0.4557	(1.4628)	0.0000	1	(1.0071)	01/06/2025
600977.SH	12/26/2024	SDB3260122943	(400.00)	1.6544	(658.91)	(661.74)	0.0000	4.3300	(1,383.9516)	0.0000	0.0793	(0.2544)	0.0000	1	(0.1751)	01/06/2025
600977.SH	12/26/2024	SDB3260122943	(400.00)	1.6544	(658.91)	(661.74)	0.0000	4.3300	(1,383.9516)	0.0000	0.0793	(0.2544)	0.0000	1	(0.1751)	01/06/2025
600977.SH	12/26/2024	SDB3260122943	(4,100.00)	1.6544	(6,753.87)	(6,782.88)	0.0000	4.3300	(1,383.9516)	0.0000	0.8123	(2.6075)	0.0000	1	(1.7952)	01/06/2025
600977.SH	12/26/2024	SDB3260122943	(8,200.00)	1.6544	(13,507.74)	(13,565.76)	0.0000	4.3300	(1,383.9516)	0.0000	1.6247	(5.2151)	0.0000	1	(3.5904)	01/06/2025
600977.SH	12/26/2024	SDB3260122943	(1,900.00)	1.6544	(3,129.84)	(3,143.29)	0.0000	4.3300	(1,383.9516)	0.0000	0.3765	(1.2084)	0.0000	1	(0.8319)	01/06/2025
600977.SH	12/26/2024	SDB3260122943	(8,500.00)	1.6544	(14,001.92)	(14,062.07)	0.0000	4.3300	(1,383.9516)	0.0000	1.6841	(5.4059)	0.0000	1	(3.7218)	01/06/2025
600977.SH	12/26/2024	SDB3260122943	(800.00)	1.6544	(1,317.83)	(1,323.49)	0.0000	4.3300	(1,383.9516)	0.0000	0.1585	(0.5088)	0.0000	1	(0.3503)	01/06/2025
600977.SH	12/26/2024	SDB3260122943	(3,200.00)	1.6544	(5,271.31)	(5,293.96)	0.0000	4.3300	(1,383.9516)	0.0000	0.6340	(2.0352)	0.0000	1	(1.4011)	01/06/2025
600977.SH	12/26/2024	SDB3260122943	(6,400.00)	1.6544	(10,542.62)	(10,587.91)	0.0000	4.3300	(1,383.9516)	0.0000	1.2680	(4.0703)	0.0000	1	(2.8023)	01/06/2025
600977.SH	12/26/2024	SDB3260122943	(1,600.00)	1.6544	(2,635.66)	(2,646.98)	0.0000	4.3300	(1,383.9516)	0.0000	0.3170	(1.0176)	0.0000	1	(0.7006)	01/06/2025
600977.SH	12/26/2024	SDB3260122943	(4,100.00)	1.6544	(6,753.87)	(6,782.88)	0.0000	4.3300	(1,383.9516)	0.0000	0.8123	(2.6075)	0.0000	1	(1.7952)	01/06/2025
600977.SH	12/24/2024	SDB3260122943	(5,900.00)	1.6544	(9,604.52)	(9,760.73)	0.0000	4.3300	(1,383.9516)	0.0000	2.3104	(7.5047)	0.0000	2	(5.1942)	01/06/2025
600977.SH	12/24/2024	SDB3260122943	(9,600.00)	1.6544	(15,813.94)	(15,881.87)	0.0000	4.3300	(1,383.9516)	0.0000	3.8041	(12.2110)	0.0000	2	(8.4068)	01/06/2025
600977.SH	12/24/2024	SDB3260122943	(22,100.00)	1.6544	(36,405.00)	(36,561.38)	0.0000	4.3300	(1,383.9516)	0.0000	8.7574	(28.1107)	0.0000	2	(19.3532)	01/06/2025
600977.SH	12/24/2024	SDB3260122943	(6,700.00)	1.6544	(11,036.81)	(11,084.22)	0.0000	4.3300	(1,383.9516)	0.0000	2.6550	(8.5222)	0.0000	2	(5.8673)	01/06/2025
600977.SH	12/24/2024	SDB3260122943	(4,500.00)	1.6544	(7,412.78)	(7,444.62)	0.0000	4.3300	(1,383.9516)	0.0000	1.7832	(5.7239)	0.0000	2	(3.9407)	01/06/2025
600977.SH	12/24/2024	SDB3260122943	(100.00)	1.6544	(164.73)	(165.44)	0.0000	4.3300	(1,383.9516)	0.0000	0.0396	(0.1272)	0.0000	2	(0.0876)	01/06/2025
600977.SH	12/24/2024	SDB3260122943	(9,700.00)	1.6544	(15,978.66)	(16,047.30)	0.0000	4.3300	(1,383.9516)	0.0000	3.8438	(12.3382)	0.0000	2	(8.4944)	01/06/2025
600977.SH	12/24/2024	SDB3260122943	(3,600.00)	1.6544	(5,930.23)	(5,955.70)	0.0000	4.3300	(1,383.9516)	0.0000	1.4265	(4.5791)	0.0000	2	(3.1526)	01/06/2025
600977.SH	12/24/2024	SDB3260122943	(100.00)	1.6544	(164.73)	(165.44)	0.0000	4.3300	(1,383.9516)	0.0000	0.0396	(0.1272)	0.0000	2	(0.0876)	01/06/2025
600977.SH	12/24/2024	SDB3260122943	(1,500.00)	1.6544	(2,470.93)	(2,481.54)	0.0000	4.3300	(1,383.9516)	0.0000	0.5944	(1.9080)	0.0000	2	(1.3136)	01/06/2025
600977.SH	12/24/2024	SDB3260122943	(1,100.00)	1.6544	(1,812.01)	(1,819.80)	0.0000	4.3300	(1,383.9516)	0.0000	0.4359	(1.3992)	0.0000	2	(0.9633)	01/06/2025
600977.SH	12/24/2024	SDB3260122943	(1,100.00)	1.6544	(1,812.01)	(1,819.80)	0.0000	4.3300	(1,383.9516)	0.0000	0.4359	(1.3992)	0.0000	2	(0.9633)	01/06/2025
600977.SH	12/24/2024	SDB3260122943	(29,200.00)	1.6544	(48,100.72)	(48,307.34)	0.0000	4.3300	(1,383.9516)	0.0000	11.5709	(37.1417)	0.0000	2	(25.5708)	01/06/2025
600977.SH	12/24/2024	SDB3260122943	(4,500.00)	1.6544	(7,412.78)	(7,444.62)	0.0000	4.3300	(1,383.9516)	0.0000	1.7832	(5.7239)	0.0000	2	(3.9407)	01/06/2025
600977.SH	12/24/2024	SDB3260122943	(4,000.00)	1.6544	(6,589.14)	(6,617.44)	0.0000	4.3300	(1,383.9516)	0.0000	1.5851	(5.0879)	0.0000	2	(3.5028)	01/06/2025
600977.SH	12/24/2024	SDB3260122943	(9,400.00)	1.6544	(15,484.48)	(15,550.99)	0.0000	4.3300	(1,383.9516)	0.0000	3.7249	(11.9566)	0.0000	2	(8.2317)	01/06/2025
600977.SH	12/24/2024	SDB3260122943	(2,300.00)	1.6544	(3,788.76)	(3,805.03)	0.0000	4.3300	(1,383.9516)	0.0000	0.9114	(2.9255)	0.0000	2	(2.0141)	01/06/2025
600977.SH	12/24/2024	SDB3260122943	(400.00)	1.6544	(658.91)	(661.74)	0.0000	4.3300	(1,383.9516)	0.0000	0.1585	(0.5088)	0.0000	2	(0.3503)	01/06/2025
600977.SH	12/24/2024	SDB3260122943	(400.00)	1.6544	(658.91)	(661.74)	0.0000	4.3300	(1,383.9516)	0.0000	0.1585	(0.5088)	0.0000	2	(0.3503)	01/06/2025
600977.SH	12/24/2024	SDB3260122943	(4,100.00)	1.6544	(6,753.87)	(6,782.88)	0.0000	4.3300	(1,383.9516)	0.0000	1.6247	(5.2151)	0.0000	2	(3.5904)	01/06/2025
600977.SH	12/24/2024	SDB3260122943	(8,200.00)	1.6544	(13,507.74)	(13,565.76)	0.0000	4.3300	(1,383.9516)	0.0000	3.2494	(10.4302)	0.0000	2	(7.1808)	01/06/2025
600977.SH	12/24/2024	SDB3260122943	(1,900.00)	1.6544	(3,129.84)	(3,143.29)	0.0000	4.3300	(1,383.9516)	0.0000	0.7529	(2.4168)	0.0000	2	(1.6639)	01/06/2025
600977.SH	12/24/2024	SDB3260122943	(8,500.00)	1.6544	(14,001.92)	(14,062.07)	0.0000	4.3300	(1,383.9516)	0.0000	3.3682	(10.8118)	0.0000	2	(7.4435)	01/06/2025
600977.SH	12/24/2024	SDB3260122943	(800.00)	1.6544	(1,317.83)	(1,323.49)	0.0000	4.3300	(1,383.9516)	0.0000	0.3170	(1.0176)	0.0000	2	(0.7006)	01/06/2025
600977.SH	12/24/2024	SDB3260122943	(3,200.00)	1.6544	(5,271.31)	(5,293.96)	0.0000	4.3300	(1,383.9516)	0.0000	1.2680	(4.0703)	0.0000	2	(2.8023)	01/06/2025
600977.SH	12/24/2024	SDB3260122943	(6,400.00)	1.6544	(10,542.62)	(10,587.91)	0.0000	4.3300	(1,383.9516)	0.0000	2.5361	(8.1406)	0.0000	2	(5.6046)	01/06/2025
600977.SH	12/24/2024	SDB3260122943	(1,600.00)	1.6544	(2,635.66)	(2,646.98)	0.0000	4.3300	(1,383.9516)	0.0000	0.6340	(2.0352)	0.0000	2	(1.4011)	01/06/2025
600977.SH	12/24/2024	SDB3260122943	(4,100.00)	1.6544	(6,753.87)	(6,782.88)	0.0000	4.3300	(1,383.9516)	0.0000	1.6247	(5.2151)	0.0000	2	(3.5904)	01/06/2025
600977.SH	12/23/2024	SDB3260122943	(5,900.00)	1.6625	(9,604.52)	(9,808.51)	0.0000	4.3300	(1,383.9516)	0.0000	1.1552	(3.7707)	0.0000	1	(2.6155)	01/06/2025
600977.SH	12/23/2024	SDB3260122943	(9,600.00)	1.6625	(15,813.94)	(15,959.62)	0.0000	4.3300	(1,383.9516)	0.0000	1.9021	(6.1354)	0.0000	1	(4.2333)	01/06/2025
600977.SH	12/23/2024	SDB3260122943	(22,100.00)	1.6625	(36,405.00)	(36,740.37)	0.0000	4.3300	(1,383.9516)	0.0000	4.3787	(14.1241)	0.0000	1	(9.7454)	01/06/2025
600977.SH	12/23/2024	SDB3260122943	(6,700.00)	1.6625	(11,036.81)	(11,138.48)	0.0000	4.3300	(1,383.9516)	0.0000	1.3275	(4.2820)	0.0000	1	(2.9545)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
CHINA FILM CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600977.SH	12/23/2024	SDB3260122943	(4,500.00)	1.6625	(7,412.78)	(7,481.07)	0.0000	4.3300	(1,383.9516)	0.0000	0.8916	(2.8760)	0.0000	1	(1.9844)	01/06/2025
600977.SH	12/23/2024	SDB3260122943	(100.00)	1.6625	(164.73)	(166.25)	0.0000	4.3300	(1,383.9516)	0.0000	0.0198	(0.0639)	0.0000	1	(0.0441)	01/06/2025
600977.SH	12/23/2024	SDB3260122943	(9,700.00)	1.6625	(15,978.66)	(16,125.86)	0.0000	4.3300	(1,383.9516)	0.0000	1.9219	(6.1993)	0.0000	1	(4.2774)	01/06/2025
600977.SH	12/23/2024	SDB3260122943	(3,600.00)	1.6625	(5,930.23)	(5,984.86)	0.0000	4.3300	(1,383.9516)	0.0000	0.7133	(2.3008)	0.0000	1	(1.5875)	01/06/2025
600977.SH	12/23/2024	SDB3260122943	(100.00)	1.6625	(164.73)	(166.25)	0.0000	4.3300	(1,383.9516)	0.0000	0.0198	(0.0639)	0.0000	1	(0.0441)	01/06/2025
600977.SH	12/23/2024	SDB3260122943	(1,500.00)	1.6625	(2,470.93)	(2,493.69)	0.0000	4.3300	(1,383.9516)	0.0000	0.2972	(0.9587)	0.0000	1	(0.6615)	01/06/2025
600977.SH	12/23/2024	SDB3260122943	(1,100.00)	1.6625	(1,812.01)	(1,828.71)	0.0000	4.3300	(1,383.9516)	0.0000	0.2179	(0.7030)	0.0000	1	(0.4851)	01/06/2025
600977.SH	12/23/2024	SDB3260122943	(1,100.00)	1.6625	(1,812.01)	(1,828.71)	0.0000	4.3300	(1,383.9516)	0.0000	0.2179	(0.7030)	0.0000	1	(0.4851)	01/06/2025
600977.SH	12/23/2024	SDB3260122943	(29,200.00)	1.6625	(48,100.72)	(48,543.83)	0.0000	4.3300	(1,383.9516)	0.0000	5.7854	(18.6618)	0.0000	1	(12.8763)	01/06/2025
600977.SH	12/23/2024	SDB3260122943	(4,500.00)	1.6625	(7,412.78)	(7,481.07)	0.0000	4.3300	(1,383.9516)	0.0000	0.8916	(2.8760)	0.0000	1	(1.9844)	01/06/2025
600977.SH	12/23/2024	SDB3260122943	(4,000.00)	1.6625	(6,589.14)	(6,649.84)	0.0000	4.3300	(1,383.9516)	0.0000	0.7925	(2.5564)	0.0000	1	(1.7639)	01/06/2025
600977.SH	12/23/2024	SDB3260122943	(9,400.00)	1.6625	(15,484.48)	(15,627.12)	0.0000	4.3300	(1,383.9516)	0.0000	1.8624	(6.0076)	0.0000	1	(4.1451)	01/06/2025
600977.SH	12/23/2024	SDB3260122943	(2,300.00)	1.6625	(3,788.76)	(3,823.66)	0.0000	4.3300	(1,383.9516)	0.0000	0.4557	(1.4699)	0.0000	1	(1.0142)	01/06/2025
600977.SH	12/23/2024	SDB3260122943	(400.00)	1.6625	(658.91)	(664.98)	0.0000	4.3300	(1,383.9516)	0.0000	0.0793	(0.2556)	0.0000	1	(0.1764)	01/06/2025
600977.SH	12/23/2024	SDB3260122943	(400.00)	1.6625	(658.91)	(664.98)	0.0000	4.3300	(1,383.9516)	0.0000	0.0793	(0.2556)	0.0000	1	(0.1764)	01/06/2025
600977.SH	12/23/2024	SDB3260122943	(4,100.00)	1.6625	(6,753.87)	(6,816.09)	0.0000	4.3300	(1,383.9516)	0.0000	0.8123	(2.6203)	0.0000	1	(1.8080)	01/06/2025
600977.SH	12/23/2024	SDB3260122943	(8,200.00)	1.6625	(13,507.74)	(13,632.17)	0.0000	4.3300	(1,383.9516)	0.0000	1.6247	(5.2406)	0.0000	1	(3.6159)	01/06/2025
600977.SH	12/23/2024	SDB3260122943	(1,900.00)	1.6625	(3,129.84)	(3,158.67)	0.0000	4.3300	(1,383.9516)	0.0000	0.3765	(1.2143)	0.0000	1	(0.8378)	01/06/2025
600977.SH	12/23/2024	SDB3260122943	(8,500.00)	1.6625	(14,001.92)	(14,130.91)	0.0000	4.3300	(1,383.9516)	0.0000	1.6841	(5.4324)	0.0000	1	(3.7482)	01/06/2025
600977.SH	12/23/2024	SDB3260122943	(800.00)	1.6625	(1,317.83)	(1,329.97)	0.0000	4.3300	(1,383.9516)	0.0000	0.1585	(0.5113)	0.0000	1	(0.3528)	01/06/2025
600977.SH	12/23/2024	SDB3260122943	(3,200.00)	1.6625	(5,271.31)	(5,319.87)	0.0000	4.3300	(1,383.9516)	0.0000	0.6340	(2.0451)	0.0000	1	(1.4111)	01/06/2025
600977.SH	12/23/2024	SDB3260122943	(6,400.00)	1.6625	(10,542.62)	(10,639.74)	0.0000	4.3300	(1,383.9516)	0.0000	1.2680	(4.0902)	0.0000	1	(2.8222)	01/06/2025
600977.SH	12/23/2024	SDB3260122943	(1,600.00)	1.6625	(2,635.66)	(2,659.94)	0.0000	4.3300	(1,383.9516)	0.0000	0.3170	(1.0226)	0.0000	1	(0.7056)	01/06/2025
600977.SH	12/23/2024	SDB3260122943	(4,100.00)	1.6625	(6,753.87)	(6,816.09)	0.0000	4.3300	(1,383.9516)	0.0000	0.8123	(2.6203)	0.0000	1	(1.8080)	01/06/2025
600977.SH	12/20/2024	SDB3260122943	(5,900.00)	1.6498	(9,604.52)	(9,733.74)	0.0000	4.3300	(1,383.9516)	0.0000	3.4656	(11.2259)	0.0000	3	(7.7602)	01/06/2025
600977.SH	12/20/2024	SDB3260122943	(9,600.00)	1.6498	(15,813.94)	(15,837.96)	0.0000	4.3300	(1,383.9516)	0.0000	5.7062	(18.2658)	0.0000	3	(12.5596)	01/06/2025
600977.SH	12/20/2024	SDB3260122943	(22,100.00)	1.6498	(36,405.00)	(36,460.29)	0.0000	4.3300	(1,383.9516)	0.0000	13.1361	(42.0494)	0.0000	3	(28.9133)	01/06/2025
600977.SH	12/20/2024	SDB3260122943	(6,700.00)	1.6498	(11,036.81)	(11,053.57)	0.0000	4.3300	(1,383.9516)	0.0000	3.9824	(12.7480)	0.0000	3	(8.7656)	01/06/2025
600977.SH	12/20/2024	SDB3260122943	(4,500.00)	1.6498	(7,412.78)	(7,424.04)	0.0000	4.3300	(1,383.9516)	0.0000	2.6748	(8.5621)	0.0000	3	(5.8873)	01/06/2025
600977.SH	12/20/2024	SDB3260122943	(100.00)	1.6498	(164.73)	(164.98)	0.0000	4.3300	(1,383.9516)	0.0000	0.0594	(0.1903)	0.0000	3	(0.1308)	01/06/2025
600977.SH	12/20/2024	SDB3260122943	(9,700.00)	1.6498	(15,978.66)	(16,002.93)	0.0000	4.3300	(1,383.9516)	0.0000	5.7656	(18.4561)	0.0000	3	(12.6904)	01/06/2025
600977.SH	12/20/2024	SDB3260122943	(3,600.00)	1.6498	(5,930.23)	(5,939.23)	0.0000	4.3300	(1,383.9516)	0.0000	2.1398	(6.8497)	0.0000	3	(4.7099)	01/06/2025
600977.SH	12/20/2024	SDB3260122943	(100.00)	1.6498	(164.73)	(164.98)	0.0000	4.3300	(1,383.9516)	0.0000	0.0594	(0.1903)	0.0000	3	(0.1308)	01/06/2025
600977.SH	12/20/2024	SDB3260122943	(1,500.00)	1.6498	(2,470.93)	(2,474.68)	0.0000	4.3300	(1,383.9516)	0.0000	0.8916	(2.8540)	0.0000	3	(1.9624)	01/06/2025
600977.SH	12/20/2024	SDB3260122943	(1,100.00)	1.6498	(1,812.01)	(1,814.77)	0.0000	4.3300	(1,383.9516)	0.0000	0.6538	(2.0930)	0.0000	3	(1.4391)	01/06/2025
600977.SH	12/20/2024	SDB3260122943	(1,100.00)	1.6498	(1,812.01)	(1,814.77)	0.0000	4.3300	(1,383.9516)	0.0000	0.6538	(2.0930)	0.0000	3	(1.4391)	01/06/2025
600977.SH	12/20/2024	SDB3260122943	(29,200.00)	1.6498	(48,100.72)	(48,173.78)	0.0000	4.3300	(1,383.9516)	0.0000	17.3563	(55.5585)	0.0000	3	(38.2021)	01/06/2025
600977.SH	12/20/2024	SDB3260122943	(4,500.00)	1.6498	(7,412.78)	(7,424.04)	0.0000	4.3300	(1,383.9516)	0.0000	2.6748	(8.5621)	0.0000	3	(5.8873)	01/06/2025
600977.SH	12/20/2024	SDB3260122943	(4,000.00)	1.6498	(6,589.14)	(6,599.15)	0.0000	4.3300	(1,383.9516)	0.0000	2.3776	(7.6108)	0.0000	3	(5.2332)	01/06/2025
600977.SH	12/20/2024	SDB3260122943	(9,400.00)	1.6498	(15,484.48)	(15,508.00)	0.0000	4.3300	(1,383.9516)	0.0000	5.5873	(17.8853)	0.0000	3	(12.2979)	01/06/2025
600977.SH	12/20/2024	SDB3260122943	(2,300.00)	1.6498	(3,788.76)	(3,794.51)	0.0000	4.3300	(1,383.9516)	0.0000	1.3671	(4.3762)	0.0000	3	(3.0091)	01/06/2025
600977.SH	12/20/2024	SDB3260122943	(400.00)	1.6498	(658.91)	(659.91)	0.0000	4.3300	(1,383.9516)	0.0000	0.2378	(0.7611)	0.0000	3	(0.5233)	01/06/2025
600977.SH	12/20/2024	SDB3260122943	(400.00)	1.6498	(658.91)	(659.91)	0.0000	4.3300	(1,383.9516)	0.0000	0.2378	(0.7611)	0.0000	3	(0.5233)	01/06/2025
600977.SH	12/20/2024	SDB3260122943	(4,100.00)	1.6498	(6,753.87)	(6,764.13)	0.0000	4.3300	(1,383.9516)	0.0000	2.4370	(7.8010)	0.0000	3	(5.3640)	01/06/2025
600977.SH	12/20/2024	SDB3260122943	(8,200.00)	1.6498	(13,507.74)	(13,528.25)	0.0000	4.3300	(1,383.9516)	0.0000	4.8740	(15.6020)	0.0000	3	(10.7280)	01/06/2025
600977.SH	12/20/2024	SDB3260122943	(1,900.00)	1.6498	(3,129.84)	(3,134.60)	0.0000	4.3300	(1,383.9516)	0.0000	1.1294	(3.6151)	0.0000	3	(2.4858)	01/06/2025
600977.SH	12/20/2024	SDB3260122943	(8,500.00)	1.6498	(14,001.92)	(14,023.19)	0.0000	4.3300	(1,383.9516)	0.0000	5.0524	(16.1728)	0.0000	3	(11.1205)	01/06/2025
600977.SH	12/20/2024	SDB3260122943	(800.00)	1.6498	(1,317.83)	(1,319.83)	0.0000	4.3300	(1,383.9516)	0.0000	0.4755	(1.5222)	0.0000	3	(1.0466)	01/06/2025
600977.SH	12/20/2024	SDB3260122943	(3,200.00)	1.6498	(5,271.31)	(5,279.32)	0.0000	4.3300	(1,383.9516)	0.0000	1.9021	(6.0886)	0.0000	3	(4.1865)	01/06/2025
600977.SH	12/20/2024	SDB3260122943	(6,400.00)	1.6498	(10,542.62)	(10,558.64)	0.0000	4.3300	(1,383.9516)	0.0000	3.8041	(12.1772)	0.0000	3	(8.3731)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
CHINA FILM CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600977.SH	12/20/2024	SDB3260122943	(1,600.00)	1.6498	(2,635.66)	(2,639.66)	0.0000	4.3300	(1,383.9516)	0.0000	0.9510	(3.0443)	0.0000	3	(2.0933)	01/06/2025
600977.SH	12/20/2024	SDB3260122943	(4,100.00)	1.6498	(6,753.87)	(6,764.13)	0.0000	4.3300	(1,383.9516)	0.0000	2.4370	(7.8010)	0.0000	3	(5.3640)	01/06/2025
600977.SH	12/19/2024	SDB3260122943	(5,900.00)	1.7002	(9,604.52)	(10,031.22)	0.0000	4.5800	(1,383.9516)	0.0000	1.2219	(3.8563)	0.0000	1	(2.6344)	01/06/2025
600977.SH	12/19/2024	SDB3260122943	(9,600.00)	1.7002	(15,813.94)	(16,321.99)	0.0000	4.5800	(1,383.9516)	0.0000	2.0119	(6.2747)	0.0000	1	(4.2628)	01/06/2025
600977.SH	12/19/2024	SDB3260122943	(22,100.00)	1.7002	(36,405.00)	(37,574.57)	0.0000	4.5800	(1,383.9516)	0.0000	4.6315	(14.4448)	0.0000	1	(9.8133)	01/06/2025
600977.SH	12/19/2024	SDB3260122943	(6,700.00)	1.7002	(11,036.81)	(11,391.39)	0.0000	4.5800	(1,383.9516)	0.0000	1.4041	(4.3792)	0.0000	1	(2.9751)	01/06/2025
600977.SH	12/19/2024	SDB3260122943	(4,500.00)	1.7002	(7,412.78)	(7,650.93)	0.0000	4.5800	(1,383.9516)	0.0000	0.9431	(2.9413)	0.0000	1	(1.9982)	01/06/2025
600977.SH	12/19/2024	SDB3260122943	(100.00)	1.7002	(164.73)	(170.02)	0.0000	4.5800	(1,383.9516)	0.0000	0.0210	(0.0654)	0.0000	1	(0.0444)	01/06/2025
600977.SH	12/19/2024	SDB3260122943	(9,700.00)	1.7002	(15,978.66)	(16,492.01)	0.0000	4.5800	(1,383.9516)	0.0000	2.0328	(6.3400)	0.0000	1	(4.3072)	01/06/2025
600977.SH	12/19/2024	SDB3260122943	(3,600.00)	1.7002	(5,930.23)	(6,120.75)	0.0000	4.5800	(1,383.9516)	0.0000	0.7545	(2.3530)	0.0000	1	(1.5985)	01/06/2025
600977.SH	12/19/2024	SDB3260122943	(100.00)	1.7002	(164.73)	(170.02)	0.0000	4.5800	(1,383.9516)	0.0000	0.0210	(0.0654)	0.0000	1	(0.0444)	01/06/2025
600977.SH	12/19/2024	SDB3260122943	(1,500.00)	1.7002	(2,470.93)	(2,550.31)	0.0000	4.5800	(1,383.9516)	0.0000	0.3144	(0.9804)	0.0000	1	(0.6661)	01/06/2025
600977.SH	12/19/2024	SDB3260122943	(1,100.00)	1.7002	(1,812.01)	(1,870.23)	0.0000	4.5800	(1,383.9516)	0.0000	0.2305	(0.7190)	0.0000	1	(0.4884)	01/06/2025
600977.SH	12/19/2024	SDB3260122943	(1,100.00)	1.7002	(1,812.01)	(1,870.23)	0.0000	4.5800	(1,383.9516)	0.0000	0.2305	(0.7190)	0.0000	1	(0.4884)	01/06/2025
600977.SH	12/19/2024	SDB3260122943	(29,200.00)	1.7002	(48,100.72)	(49,646.04)	0.0000	4.5800	(1,383.9516)	0.0000	6.1195	(19.0855)	0.0000	1	(12.9660)	01/06/2025
600977.SH	12/19/2024	SDB3260122943	(4,500.00)	1.7002	(7,412.78)	(7,650.93)	0.0000	4.5800	(1,383.9516)	0.0000	0.9431	(2.9413)	0.0000	1	(1.9982)	01/06/2025
600977.SH	12/19/2024	SDB3260122943	(4,000.00)	1.7002	(6,589.14)	(6,800.83)	0.0000	4.5800	(1,383.9516)	0.0000	0.8383	(2.6144)	0.0000	1	(1.7762)	01/06/2025
600977.SH	12/19/2024	SDB3260122943	(9,400.00)	1.7002	(15,484.48)	(15,981.95)	0.0000	4.5800	(1,383.9516)	0.0000	1.9700	(6.1440)	0.0000	1	(4.1740)	01/06/2025
600977.SH	12/19/2024	SDB3260122943	(2,300.00)	1.7002	(3,788.76)	(3,910.48)	0.0000	4.5800	(1,383.9516)	0.0000	0.4820	(1.5033)	0.0000	1	(1.0213)	01/06/2025
600977.SH	12/19/2024	SDB3260122943	(400.00)	1.7002	(658.91)	(680.08)	0.0000	4.5800	(1,383.9516)	0.0000	0.0838	(0.2614)	0.0000	1	(0.1776)	01/06/2025
600977.SH	12/19/2024	SDB3260122943	(400.00)	1.7002	(658.91)	(680.08)	0.0000	4.5800	(1,383.9516)	0.0000	0.0838	(0.2614)	0.0000	1	(0.1776)	01/06/2025
600977.SH	12/19/2024	SDB3260122943	(4,100.00)	1.7002	(6,753.87)	(6,970.85)	0.0000	4.5800	(1,383.9516)	0.0000	0.8592	(2.6798)	0.0000	1	(1.8206)	01/06/2025
600977.SH	12/19/2024	SDB3260122943	(8,200.00)	1.7002	(13,507.74)	(13,941.70)	0.0000	4.5800	(1,383.9516)	0.0000	1.7185	(5.3596)	0.0000	1	(3.6411)	01/06/2025
600977.SH	12/19/2024	SDB3260122943	(1,900.00)	1.7002	(3,129.84)	(3,230.39)	0.0000	4.5800	(1,383.9516)	0.0000	0.3982	(1.2419)	0.0000	1	(0.8437)	01/06/2025
600977.SH	12/19/2024	SDB3260122943	(8,500.00)	1.7002	(14,001.92)	(14,451.76)	0.0000	4.5800	(1,383.9516)	0.0000	1.7814	(5.5557)	0.0000	1	(3.7743)	01/06/2025
600977.SH	12/19/2024	SDB3260122943	(800.00)	1.7002	(1,317.83)	(1,360.17)	0.0000	4.5800	(1,383.9516)	0.0000	0.1677	(0.5229)	0.0000	1	(0.3552)	01/06/2025
600977.SH	12/19/2024	SDB3260122943	(3,200.00)	1.7002	(5,271.31)	(5,440.66)	0.0000	4.5800	(1,383.9516)	0.0000	0.6706	(2.0916)	0.0000	1	(1.4209)	01/06/2025
600977.SH	12/19/2024	SDB3260122943	(6,400.00)	1.7002	(10,542.62)	(10,881.32)	0.0000	4.5800	(1,383.9516)	0.0000	1.3413	(4.1831)	0.0000	1	(2.8419)	01/06/2025
600977.SH	12/19/2024	SDB3260122943	(1,600.00)	1.7002	(2,635.66)	(2,720.33)	0.0000	4.5800	(1,383.9516)	0.0000	0.3353	(1.0458)	0.0000	1	(0.7105)	01/06/2025
600977.SH	12/19/2024	SDB3260122943	(4,100.00)	1.7002	(6,753.87)	(6,970.85)	0.0000	4.5800	(1,383.9516)	0.0000	0.8592	(2.6798)	0.0000	1	(1.8206)	01/06/2025
600977.SH	12/18/2024	SDB3260122943	(5,900.00)	1.7109	(9,604.52)	(10,094.19)	0.0000	4.5800	(1,383.9516)	0.0000	1.2219	(3.8805)	0.0000	1	(2.6586)	01/06/2025
600977.SH	12/18/2024	SDB3260122943	(9,600.00)	1.7109	(15,813.94)	(16,424.44)	0.0000	4.5800	(1,383.9516)	0.0000	2.0119	(6.3141)	0.0000	1	(4.3022)	01/06/2025
600977.SH	12/18/2024	SDB3260122943	(22,100.00)	1.7109	(36,405.00)	(37,810.43)	0.0000	4.5800	(1,383.9516)	0.0000	4.6315	(14.5355)	0.0000	1	(9.9040)	01/06/2025
600977.SH	12/18/2024	SDB3260122943	(6,700.00)	1.7109	(11,036.81)	(11,462.89)	0.0000	4.5800	(1,383.9516)	0.0000	1.4041	(4.4067)	0.0000	1	(3.0026)	01/06/2025
600977.SH	12/18/2024	SDB3260122943	(4,500.00)	1.7109	(7,412.78)	(7,698.96)	0.0000	4.5800	(1,383.9516)	0.0000	0.9431	(2.9597)	0.0000	1	(2.0166)	01/06/2025
600977.SH	12/18/2024	SDB3260122943	(100.00)	1.7109	(164.73)	(171.09)	0.0000	4.5800	(1,383.9516)	0.0000	0.0210	(0.0658)	0.0000	1	(0.0448)	01/06/2025
600977.SH	12/18/2024	SDB3260122943	(9,700.00)	1.7109	(15,978.66)	(16,595.53)	0.0000	4.5800	(1,383.9516)	0.0000	2.0328	(6.3798)	0.0000	1	(4.3470)	01/06/2025
600977.SH	12/18/2024	SDB3260122943	(3,600.00)	1.7109	(5,930.23)	(6,159.16)	0.0000	4.5800	(1,383.9516)	0.0000	0.7545	(2.3678)	0.0000	1	(1.6133)	01/06/2025
600977.SH	12/18/2024	SDB3260122943	(100.00)	1.7109	(164.73)	(171.09)	0.0000	4.5800	(1,383.9516)	0.0000	0.0210	(0.0658)	0.0000	1	(0.0448)	01/06/2025
600977.SH	12/18/2024	SDB3260122943	(1,500.00)	1.7109	(2,470.93)	(2,566.32)	0.0000	4.5800	(1,383.9516)	0.0000	0.3144	(0.9866)	0.0000	1	(0.6722)	01/06/2025
600977.SH	12/18/2024	SDB3260122943	(1,100.00)	1.7109	(1,812.01)	(1,881.97)	0.0000	4.5800	(1,383.9516)	0.0000	0.2305	(0.7235)	0.0000	1	(0.4930)	01/06/2025
600977.SH	12/18/2024	SDB3260122943	(1,100.00)	1.7109	(1,812.01)	(1,881.97)	0.0000	4.5800	(1,383.9516)	0.0000	0.2305	(0.7235)	0.0000	1	(0.4930)	01/06/2025
600977.SH	12/18/2024	SDB3260122943	(29,200.00)	1.7109	(48,100.72)	(49,957.67)	0.0000	4.5800	(1,383.9516)	0.0000	6.1195	(19.2053)	0.0000	1	(13.0858)	01/06/2025
600977.SH	12/18/2024	SDB3260122943	(4,500.00)	1.7109	(7,412.78)	(7,698.96)	0.0000	4.5800	(1,383.9516)	0.0000	0.9431	(2.9597)	0.0000	1	(2.0166)	01/06/2025
600977.SH	12/18/2024	SDB3260122943	(4,000.00)	1.7109	(6,589.14)	(6,843.52)	0.0000	4.5800	(1,383.9516)	0.0000	0.8383	(2.6309)	0.0000	1	(1.7926)	01/06/2025
600977.SH	12/18/2024	SDB3260122943	(9,400.00)	1.7109	(15,484.48)	(16,082.26)	0.0000	4.5800	(1,383.9516)	0.0000	1.9700	(6.1825)	0.0000	1	(4.2126)	01/06/2025
600977.SH	12/18/2024	SDB3260122943	(2,300.00)	1.7109	(3,788.76)	(3,935.02)	0.0000	4.5800	(1,383.9516)	0.0000	0.4820	(1.5127)	0.0000	1	(1.0307)	01/06/2025
600977.SH	12/18/2024	SDB3260122943	(400.00)	1.7109	(658.91)	(684.35)	0.0000	4.5800	(1,383.9516)	0.0000	0.0838	(0.2631)	0.0000	1	(0.1793)	01/06/2025
600977.SH	12/18/2024	SDB3260122943	(400.00)	1.7109	(658.91)	(684.35)	0.0000	4.5800	(1,383.9516)	0.0000	0.0838	(0.2631)	0.0000	1	(0.1793)	01/06/2025
600977.SH	12/18/2024	SDB3260122943	(4,100.00)	1.7109	(6,753.87)	(7,014.60)	0.0000	4.5800	(1,383.9516)	0.0000	0.8592	(2.6966)	0.0000	1	(1.8374)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
CHINA FILM CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600977.SH	12/18/2024	SDB3260122943	(8,200.00)	1.7109	(13,507.74)	(14,029.21)	0.0000	4.5800	(1,383.9516)	0.0000	1.7185	(5.3933)	0.0000	1	(3.6748)	01/06/2025
600977.SH	12/18/2024	SDB3260122943	(1,900.00)	1.7109	(3,129.84)	(3,250.67)	0.0000	4.5800	(1,383.9516)	0.0000	0.3982	(1.2497)	0.0000	1	(0.8515)	01/06/2025
600977.SH	12/18/2024	SDB3260122943	(8,500.00)	1.7109	(14,001.92)	(14,542.47)	0.0000	4.5800	(1,383.9516)	0.0000	1.7814	(5.5906)	0.0000	1	(3.8092)	01/06/2025
600977.SH	12/18/2024	SDB3260122943	(800.00)	1.7109	(1,317.83)	(1,368.70)	0.0000	4.5800	(1,383.9516)	0.0000	0.1677	(0.5262)	0.0000	1	(0.3585)	01/06/2025
600977.SH	12/18/2024	SDB3260122943	(3,200.00)	1.7109	(5,271.31)	(5,474.81)	0.0000	4.5800	(1,383.9516)	0.0000	0.6706	(2.1047)	0.0000	1	(1.4341)	01/06/2025
600977.SH	12/18/2024	SDB3260122943	(6,400.00)	1.7109	(10,542.62)	(10,949.63)	0.0000	4.5800	(1,383.9516)	0.0000	1.3413	(4.2094)	0.0000	1	(2.8681)	01/06/2025
600977.SH	12/18/2024	SDB3260122943	(1,600.00)	1.7109	(2,635.66)	(2,737.41)	0.0000	4.5800	(1,383.9516)	0.0000	0.3353	(1.0523)	0.0000	1	(0.7170)	01/06/2025
600977.SH	12/18/2024	SDB3260122943	(4,100.00)	1.7109	(6,753.87)	(7,014.60)	0.0000	4.5800	(1,383.9516)	0.0000	0.8592	(2.6966)	0.0000	1	(1.8374)	01/06/2025
600977.SH	12/17/2024	SDB3260122943	(5,900.00)	1.7107	(9,604.52)	(10,092.96)	0.0000	4.5800	(1,383.9516)	0.0000	1.2219	(3.8800)	0.0000	1	(2.6581)	01/06/2025
600977.SH	12/17/2024	SDB3260122943	(9,600.00)	1.7107	(15,813.94)	(16,422.45)	0.0000	4.5800	(1,383.9516)	0.0000	2.0119	(6.3133)	0.0000	1	(4.3014)	01/06/2025
600977.SH	12/17/2024	SDB3260122943	(22,100.00)	1.7107	(36,405.00)	(37,805.85)	0.0000	4.5800	(1,383.9516)	0.0000	4.6315	(14.5337)	0.0000	1	(9.9022)	01/06/2025
600977.SH	12/17/2024	SDB3260122943	(6,700.00)	1.7107	(11,036.81)	(11,461.50)	0.0000	4.5800	(1,383.9516)	0.0000	1.4041	(4.4062)	0.0000	1	(3.0020)	01/06/2025
600977.SH	12/17/2024	SDB3260122943	(4,500.00)	1.7107	(7,412.78)	(7,698.02)	0.0000	4.5800	(1,383.9516)	0.0000	0.9431	(2.9594)	0.0000	1	(2.0163)	01/06/2025
600977.SH	12/17/2024	SDB3260122943	(100.00)	1.7107	(164.73)	(171.07)	0.0000	4.5800	(1,383.9516)	0.0000	0.0210	(0.0658)	0.0000	1	(0.0448)	01/06/2025
600977.SH	12/17/2024	SDB3260122943	(9,700.00)	1.7107	(15,978.66)	(16,593.52)	0.0000	4.5800	(1,383.9516)	0.0000	2.0328	(6.3791)	0.0000	1	(4.3462)	01/06/2025
600977.SH	12/17/2024	SDB3260122943	(3,600.00)	1.7107	(5,930.23)	(6,158.42)	0.0000	4.5800	(1,383.9516)	0.0000	0.7545	(2.3675)	0.0000	1	(1.6130)	01/06/2025
600977.SH	12/17/2024	SDB3260122943	(100.00)	1.7107	(164.73)	(171.07)	0.0000	4.5800	(1,383.9516)	0.0000	0.0210	(0.0658)	0.0000	1	(0.0448)	01/06/2025
600977.SH	12/17/2024	SDB3260122943	(1,500.00)	1.7107	(2,470.93)	(2,566.01)	0.0000	4.5800	(1,383.9516)	0.0000	0.3144	(0.9865)	0.0000	1	(0.6721)	01/06/2025
600977.SH	12/17/2024	SDB3260122943	(1,100.00)	1.7107	(1,812.01)	(1,881.74)	0.0000	4.5800	(1,383.9516)	0.0000	0.2305	(0.7234)	0.0000	1	(0.4929)	01/06/2025
600977.SH	12/17/2024	SDB3260122943	(1,100.00)	1.7107	(1,812.01)	(1,881.74)	0.0000	4.5800	(1,383.9516)	0.0000	0.2305	(0.7234)	0.0000	1	(0.4929)	01/06/2025
600977.SH	12/17/2024	SDB3260122943	(29,200.00)	1.7107	(48,100.72)	(49,951.62)	0.0000	4.5800	(1,383.9516)	0.0000	6.1195	(19.2030)	0.0000	1	(13.0835)	01/06/2025
600977.SH	12/17/2024	SDB3260122943	(4,500.00)	1.7107	(7,412.78)	(7,698.02)	0.0000	4.5800	(1,383.9516)	0.0000	0.9431	(2.9594)	0.0000	1	(2.0163)	01/06/2025
600977.SH	12/17/2024	SDB3260122943	(4,000.00)	1.7107	(6,589.14)	(6,842.69)	0.0000	4.5800	(1,383.9516)	0.0000	0.8383	(2.6305)	0.0000	1	(1.7923)	01/06/2025
600977.SH	12/17/2024	SDB3260122943	(9,400.00)	1.7107	(15,484.48)	(16,080.32)	0.0000	4.5800	(1,383.9516)	0.0000	1.9700	(6.1818)	0.0000	1	(4.2118)	01/06/2025
600977.SH	12/17/2024	SDB3260122943	(2,300.00)	1.7107	(3,788.76)	(3,934.55)	0.0000	4.5800	(1,383.9516)	0.0000	0.4820	(1.5126)	0.0000	1	(1.0305)	01/06/2025
600977.SH	12/17/2024	SDB3260122943	(400.00)	1.7107	(658.91)	(684.27)	0.0000	4.5800	(1,383.9516)	0.0000	0.0838	(0.2631)	0.0000	1	(0.1792)	01/06/2025
600977.SH	12/17/2024	SDB3260122943	(400.00)	1.7107	(658.91)	(684.27)	0.0000	4.5800	(1,383.9516)	0.0000	0.0838	(0.2631)	0.0000	1	(0.1792)	01/06/2025
600977.SH	12/17/2024	SDB3260122943	(4,100.00)	1.7107	(6,753.87)	(7,013.76)	0.0000	4.5800	(1,383.9516)	0.0000	0.8592	(2.6963)	0.0000	1	(1.8371)	01/06/2025
600977.SH	12/17/2024	SDB3260122943	(8,200.00)	1.7107	(13,507.74)	(14,027.51)	0.0000	4.5800	(1,383.9516)	0.0000	1.7185	(5.3926)	0.0000	1	(3.6741)	01/06/2025
600977.SH	12/17/2024	SDB3260122943	(1,900.00)	1.7107	(3,129.84)	(3,250.28)	0.0000	4.5800	(1,383.9516)	0.0000	0.3982	(1.2495)	0.0000	1	(0.8513)	01/06/2025
600977.SH	12/17/2024	SDB3260122943	(8,500.00)	1.7107	(14,001.92)	(14,540.71)	0.0000	4.5800	(1,383.9516)	0.0000	1.7814	(5.5899)	0.0000	1	(3.8085)	01/06/2025
600977.SH	12/17/2024	SDB3260122943	(800.00)	1.7107	(1,317.83)	(1,368.54)	0.0000	4.5800	(1,383.9516)	0.0000	0.1677	(0.5261)	0.0000	1	(0.3585)	01/06/2025
600977.SH	12/17/2024	SDB3260122943	(3,200.00)	1.7107	(5,271.31)	(5,474.15)	0.0000	4.5800	(1,383.9516)	0.0000	0.6706	(2.1044)	0.0000	1	(1.4338)	01/06/2025
600977.SH	12/17/2024	SDB3260122943	(6,400.00)	1.7107	(10,542.62)	(10,948.30)	0.0000	4.5800	(1,383.9516)	0.0000	1.3413	(4.2089)	0.0000	1	(2.8676)	01/06/2025
600977.SH	12/17/2024	SDB3260122943	(1,600.00)	1.7107	(2,635.66)	(2,737.08)	0.0000	4.5800	(1,383.9516)	0.0000	0.3353	(1.0522)	0.0000	1	(0.7169)	01/06/2025
600977.SH	12/17/2024	SDB3260122943	(4,100.00)	1.7107	(6,753.87)	(7,013.76)	0.0000	4.5800	(1,383.9516)	0.0000	0.8592	(2.6963)	0.0000	1	(1.8371)	01/06/2025
600977.SH	12/16/2024	SDB3260122943	(5,900.00)	1.7060	(9,604.52)	(10,065.52)	0.0000	4.5800	(1,383.9516)	0.0000	1.2219	(3.8695)	0.0000	1	(2.6476)	01/06/2025
600977.SH	12/16/2024	SDB3260122943	(9,600.00)	1.7060	(15,813.94)	(16,377.80)	0.0000	4.5800	(1,383.9516)	0.0000	2.0119	(6.2961)	0.0000	1	(4.2843)	01/06/2025
600977.SH	12/16/2024	SDB3260122943	(22,100.00)	1.7060	(36,405.00)	(37,703.06)	0.0000	4.5800	(1,383.9516)	0.0000	4.6315	(14.4942)	0.0000	1	(9.8627)	01/06/2025
600977.SH	12/16/2024	SDB3260122943	(6,700.00)	1.7060	(11,036.81)	(11,430.34)	0.0000	4.5800	(1,383.9516)	0.0000	1.4041	(4.3942)	0.0000	1	(2.9900)	01/06/2025
600977.SH	12/16/2024	SDB3260122943	(4,500.00)	1.7060	(7,412.78)	(7,677.09)	0.0000	4.5800	(1,383.9516)	0.0000	0.9431	(2.9513)	0.0000	1	(2.0082)	01/06/2025
600977.SH	12/16/2024	SDB3260122943	(100.00)	1.7060	(164.73)	(170.60)	0.0000	4.5800	(1,383.9516)	0.0000	0.0210	(0.0656)	0.0000	1	(0.0446)	01/06/2025
600977.SH	12/16/2024	SDB3260122943	(9,700.00)	1.7060	(15,978.66)	(16,548.40)	0.0000	4.5800	(1,383.9516)	0.0000	2.0328	(6.3617)	0.0000	1	(4.3289)	01/06/2025
600977.SH	12/16/2024	SDB3260122943	(3,600.00)	1.7060	(5,930.23)	(6,141.68)	0.0000	4.5800	(1,383.9516)	0.0000	0.7545	(2.3611)	0.0000	1	(1.6066)	01/06/2025
600977.SH	12/16/2024	SDB3260122943	(100.00)	1.7060	(164.73)	(170.60)	0.0000	4.5800	(1,383.9516)	0.0000	0.0210	(0.0656)	0.0000	1	(0.0446)	01/06/2025
600977.SH	12/16/2024	SDB3260122943	(1,500.00)	1.7060	(2,470.93)	(2,559.03)	0.0000	4.5800	(1,383.9516)	0.0000	0.3144	(0.9838)	0.0000	1	(0.6694)	01/06/2025
600977.SH	12/16/2024	SDB3260122943	(1,100.00)	1.7060	(1,812.01)	(1,876.62)	0.0000	4.5800	(1,383.9516)	0.0000	0.2305	(0.7214)	0.0000	1	(0.4909)	01/06/2025
600977.SH	12/16/2024	SDB3260122943	(1,100.00)	1.7060	(1,812.01)	(1,876.62)	0.0000	4.5800	(1,383.9516)	0.0000	0.2305	(0.7214)	0.0000	1	(0.4909)	01/06/2025
600977.SH	12/16/2024	SDB3260122943	(29,200.00)	1.7060	(48,100.72)	(49,815.81)	0.0000	4.5800	(1,383.9516)	0.0000	6.1195	(19.1507)	0.0000	1	(13.0313)	01/06/2025
600977.SH	12/16/2024	SDB3260122943	(4,500.00)	1.7060	(7,412.78)	(7,677.09)	0.0000	4.5800	(1,383.9516)	0.0000	0.9431	(2.9513)	0.0000	1	(2.0082)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
CHINA FILM CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600977.SH	12/16/2024	SDB3260122943	(4,000.00)	1.7060	(6,589.14)	(6,824.08)	0.0000	4.5800	(1,383.9516)	0.0000	0.8383	(2.6234)	0.0000	1	(1.7851)	01/06/2025
600977.SH	12/16/2024	SDB3260122943	(9,400.00)	1.7060	(15,484.48)	(16,036.60)	0.0000	4.5800	(1,383.9516)	0.0000	1.9700	(6.1650)	0.0000	1	(4.1950)	01/06/2025
600977.SH	12/16/2024	SDB3260122943	(2,300.00)	1.7060	(3,788.76)	(3,923.85)	0.0000	4.5800	(1,383.9516)	0.0000	0.4820	(1.5084)	0.0000	1	(1.0264)	01/06/2025
600977.SH	12/16/2024	SDB3260122943	(400.00)	1.7060	(658.91)	(682.41)	0.0000	4.5800	(1,383.9516)	0.0000	0.0838	(0.2623)	0.0000	1	(0.1785)	01/06/2025
600977.SH	12/16/2024	SDB3260122943	(400.00)	1.7060	(658.91)	(682.41)	0.0000	4.5800	(1,383.9516)	0.0000	0.0838	(0.2623)	0.0000	1	(0.1785)	01/06/2025
600977.SH	12/16/2024	SDB3260122943	(4,100.00)	1.7060	(6,753.87)	(6,994.69)	0.0000	4.5800	(1,383.9516)	0.0000	0.8592	(2.6890)	0.0000	1	(1.8297)	01/06/2025
600977.SH	12/16/2024	SDB3260122943	(8,200.00)	1.7060	(13,507.74)	(13,989.37)	0.0000	4.5800	(1,383.9516)	0.0000	1.7185	(5.3779)	0.0000	1	(3.6595)	01/06/2025
600977.SH	12/16/2024	SDB3260122943	(1,900.00)	1.7060	(3,129.84)	(3,241.44)	0.0000	4.5800	(1,383.9516)	0.0000	0.3982	(1.2461)	0.0000	1	(0.8479)	01/06/2025
600977.SH	12/16/2024	SDB3260122943	(8,500.00)	1.7060	(14,001.92)	(14,501.18)	0.0000	4.5800	(1,383.9516)	0.0000	1.7814	(5.5747)	0.0000	1	(3.7933)	01/06/2025
600977.SH	12/16/2024	SDB3260122943	(800.00)	1.7060	(1,317.83)	(1,364.82)	0.0000	4.5800	(1,383.9516)	0.0000	0.1677	(0.5247)	0.0000	1	(0.3570)	01/06/2025
600977.SH	12/16/2024	SDB3260122943	(3,200.00)	1.7060	(5,271.31)	(5,459.27)	0.0000	4.5800	(1,383.9516)	0.0000	0.6706	(2.0987)	0.0000	1	(1.4281)	01/06/2025
600977.SH	12/16/2024	SDB3260122943	(6,400.00)	1.7060	(10,542.62)	(10,918.53)	0.0000	4.5800	(1,383.9516)	0.0000	1.3413	(4.1974)	0.0000	1	(2.8562)	01/06/2025
600977.SH	12/16/2024	SDB3260122943	(1,600.00)	1.7060	(2,635.66)	(2,729.63)	0.0000	4.5800	(1,383.9516)	0.0000	0.3353	(1.0494)	0.0000	1	(0.7140)	01/06/2025
600977.SH	12/16/2024	SDB3260122943	(4,100.00)	1.7060	(6,753.87)	(6,994.69)	0.0000	4.5800	(1,383.9516)	0.0000	0.8592	(2.6890)	0.0000	1	(1.8297)	01/06/2025
600977.SH	12/13/2024	SDB3260122943	(5,900.00)	1.6925	(9,604.52)	(9,985.71)	0.0000	4.5800	(1,389.9142)	0.0000	3.6657	(11.5661)	0.0000	3	(7.9003)	01/06/2025
600977.SH	12/13/2024	SDB3260122943	(9,600.00)	1.6925	(15,813.94)	(16,247.94)	0.0000	4.5800	(1,389.9142)	0.0000	6.0357	(18.8194)	0.0000	3	(12.7837)	01/06/2025
600977.SH	12/13/2024	SDB3260122943	(22,100.00)	1.6925	(36,405.00)	(37,404.12)	0.0000	4.5800	(1,389.9142)	0.0000	13.8946	(43.3238)	0.0000	3	(29.4292)	01/06/2025
600977.SH	12/13/2024	SDB3260122943	(6,700.00)	1.6925	(11,036.81)	(11,339.71)	0.0000	4.5800	(1,389.9142)	0.0000	4.2124	(13.1344)	0.0000	3	(8.9220)	01/06/2025
600977.SH	12/13/2024	SDB3260122943	(4,500.00)	1.6925	(7,412.78)	(7,616.22)	0.0000	4.5800	(1,389.9142)	0.0000	2.8292	(8.8216)	0.0000	3	(5.9924)	01/06/2025
600977.SH	12/13/2024	SDB3260122943	(100.00)	1.6925	(164.73)	(169.25)	0.0000	4.5800	(1,389.9142)	0.0000	0.0629	(0.1960)	0.0000	3	(0.1332)	01/06/2025
600977.SH	12/13/2024	SDB3260122943	(9,700.00)	1.6925	(15,978.66)	(16,417.19)	0.0000	4.5800	(1,389.9142)	0.0000	6.0985	(19.0154)	0.0000	3	(12.9169)	01/06/2025
600977.SH	12/13/2024	SDB3260122943	(3,600.00)	1.6925	(5,930.23)	(6,092.98)	0.0000	4.5800	(1,389.9142)	0.0000	2.2634	(7.0573)	0.0000	3	(4.7939)	01/06/2025
600977.SH	12/13/2024	SDB3260122943	(100.00)	1.6925	(164.73)	(169.25)	0.0000	4.5800	(1,389.9142)	0.0000	0.0629	(0.1960)	0.0000	3	(0.1332)	01/06/2025
600977.SH	12/13/2024	SDB3260122943	(1,500.00)	1.6925	(2,470.93)	(2,538.74)	0.0000	4.5800	(1,389.9142)	0.0000	0.9431	(2.9405)	0.0000	3	(1.9975)	01/06/2025
600977.SH	12/13/2024	SDB3260122943	(1,100.00)	1.6925	(1,812.01)	(1,861.74)	0.0000	4.5800	(1,389.9142)	0.0000	0.6916	(2.1564)	0.0000	3	(1.4648)	01/06/2025
600977.SH	12/13/2024	SDB3260122943	(1,100.00)	1.6925	(1,812.01)	(1,861.74)	0.0000	4.5800	(1,389.9142)	0.0000	0.6916	(2.1564)	0.0000	3	(1.4648)	01/06/2025
600977.SH	12/13/2024	SDB3260122943	(29,200.00)	1.6925	(48,100.72)	(49,420.82)	0.0000	4.5800	(1,389.9142)	0.0000	18.3584	(57.2423)	0.0000	3	(38.8838)	01/06/2025
600977.SH	12/13/2024	SDB3260122943	(2,400.00)	1.6925	(3,953.48)	(4,061.99)	0.0000	4.5800	(1,389.9142)	0.0000	1.5089	(4.7048)	0.0000	3	(3.1959)	01/06/2025
600977.SH	12/13/2024	SDB3260122943	(4,500.00)	1.6925	(7,412.78)	(7,616.22)	0.0000	4.5800	(1,389.9142)	0.0000	2.8292	(8.8216)	0.0000	3	(5.9924)	01/06/2025
600977.SH	12/13/2024	SDB3260122943	(4,000.00)	1.6925	(6,589.14)	(6,769.98)	0.0000	4.5800	(1,389.9142)	0.0000	2.5149	(7.8414)	0.0000	3	(5.3265)	01/06/2025
600977.SH	12/13/2024	SDB3260122943	(9,400.00)	1.6925	(15,484.48)	(15,909.44)	0.0000	4.5800	(1,389.9142)	0.0000	5.9099	(18.4273)	0.0000	3	(12.5174)	01/06/2025
600977.SH	12/13/2024	SDB3260122943	(2,300.00)	1.6925	(3,788.76)	(3,892.74)	0.0000	4.5800	(1,389.9142)	0.0000	1.4460	(4.5088)	0.0000	3	(3.0628)	01/06/2025
600977.SH	12/13/2024	SDB3260122943	(400.00)	1.6925	(658.91)	(677.00)	0.0000	4.5800	(1,389.9142)	0.0000	0.2515	(0.7841)	0.0000	3	(0.5327)	01/06/2025
600977.SH	12/13/2024	SDB3260122943	(400.00)	1.6925	(658.91)	(677.00)	0.0000	4.5800	(1,389.9142)	0.0000	0.2515	(0.7841)	0.0000	3	(0.5327)	01/06/2025
600977.SH	12/13/2024	SDB3260122943	(4,100.00)	1.6925	(6,753.87)	(6,939.23)	0.0000	4.5800	(1,389.9142)	0.0000	2.5777	(8.0374)	0.0000	3	(5.4597)	01/06/2025
600977.SH	12/13/2024	SDB3260122943	(8,200.00)	1.6925	(13,507.74)	(13,878.45)	0.0000	4.5800	(1,389.9142)	0.0000	5.1555	(16.0749)	0.0000	3	(10.9194)	01/06/2025
600977.SH	12/13/2024	SDB3260122943	(1,900.00)	1.6925	(3,129.84)	(3,215.74)	0.0000	4.5800	(1,389.9142)	0.0000	1.1946	(3.7247)	0.0000	3	(2.5301)	01/06/2025
600977.SH	12/13/2024	SDB3260122943	(8,500.00)	1.6925	(14,001.92)	(14,386.20)	0.0000	4.5800	(1,389.9142)	0.0000	5.3441	(16.6630)	0.0000	3	(11.3189)	01/06/2025
600977.SH	12/13/2024	SDB3260122943	(800.00)	1.6925	(1,317.83)	(1,354.00)	0.0000	4.5800	(1,389.9142)	0.0000	0.5030	(1.5683)	0.0000	3	(1.0653)	01/06/2025
600977.SH	12/13/2024	SDB3260122943	(3,200.00)	1.6925	(5,271.31)	(5,415.98)	0.0000	4.5800	(1,389.9142)	0.0000	2.0119	(6.2731)	0.0000	3	(4.2612)	01/06/2025
600977.SH	12/13/2024	SDB3260122943	(6,400.00)	1.6925	(10,542.62)	(10,831.96)	0.0000	4.5800	(1,389.9142)	0.0000	4.0238	(12.5462)	0.0000	3	(8.5225)	01/06/2025
600977.SH	12/13/2024	SDB3260122943	(1,600.00)	1.6925	(2,635.66)	(2,707.99)	0.0000	4.5800	(1,389.9142)	0.0000	1.0059	(3.1366)	0.0000	3	(2.1306)	01/06/2025
600977.SH	12/13/2024	SDB3260122943	(4,100.00)	1.6925	(6,753.87)	(6,939.23)	0.0000	4.5800	(1,389.9142)	0.0000	2.5777	(8.0374)	0.0000	3	(5.4597)	01/06/2025
600977.SH	12/12/2024	SDB3260122943	(5,900.00)	1.6539	(9,604.52)	(9,758.22)	0.0000	4.5800	(1,389.9142)	0.0000	1.2219	(3.7675)	0.0000	1	(2.5456)	01/06/2025
600977.SH	12/12/2024	SDB3260122943	(9,600.00)	1.6539	(15,813.94)	(15,877.78)	0.0000	4.5800	(1,389.9142)	0.0000	2.0119	(6.1302)	0.0000	1	(4.1183)	01/06/2025
600977.SH	12/12/2024	SDB3260122943	(22,100.00)	1.6539	(36,405.00)	(36,551.96)	0.0000	4.5800	(1,389.9142)	0.0000	4.6315	(14.1122)	0.0000	1	(9.4807)	01/06/2025
600977.SH	12/12/2024	SDB3260122943	(6,700.00)	1.6539	(11,036.81)	(11,081.36)	0.0000	4.5800	(1,389.9142)	0.0000	1.4041	(4.2784)	0.0000	1	(2.8742)	01/06/2025
600977.SH	12/12/2024	SDB3260122943	(4,500.00)	1.6539	(7,412.78)	(7,442.71)	0.0000	4.5800	(1,389.9142)	0.0000	0.9431	(2.8735)	0.0000	1	(1.9305)	01/06/2025
600977.SH	12/12/2024	SDB3260122943	(100.00)	1.6539	(164.73)	(165.39)	0.0000	4.5800	(1,389.9142)	0.0000	0.0210	(0.0639)	0.0000	1	(0.0429)	01/06/2025
600977.SH	12/12/2024	SDB3260122943	(9,700.00)	1.6539	(15,978.66)	(16,043.17)	0.0000	4.5800	(1,389.9142)	0.0000	2.0328	(6.1941)	0.0000	1	(4.1612)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
CHINA FILM CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600977.SH	12/12/2024	SDB3260122943	(3,600.00)	1.6539	(5,930.23)	(5,954.17)	0.0000	4.5800	(1,389.9142)	0.0000	0.7545	(2.2988)	0.0000	1	(1.5444)	01/06/2025
600977.SH	12/12/2024	SDB3260122943	(100.00)	1.6539	(164.73)	(165.39)	0.0000	4.5800	(1,389.9142)	0.0000	0.0210	(0.0639)	0.0000	1	(0.0429)	01/06/2025
600977.SH	12/12/2024	SDB3260122943	(1,500.00)	1.6539	(2,470.93)	(2,480.90)	0.0000	4.5800	(1,389.9142)	0.0000	0.3144	(0.9578)	0.0000	1	(0.6435)	01/06/2025
600977.SH	12/12/2024	SDB3260122943	(1,100.00)	1.6539	(1,812.01)	(1,819.33)	0.0000	4.5800	(1,389.9142)	0.0000	0.2305	(0.7024)	0.0000	1	(0.4719)	01/06/2025
600977.SH	12/12/2024	SDB3260122943	(1,100.00)	1.6539	(1,812.01)	(1,819.33)	0.0000	4.5800	(1,389.9142)	0.0000	0.2305	(0.7024)	0.0000	1	(0.4719)	01/06/2025
600977.SH	12/12/2024	SDB3260122943	(29,200.00)	1.6539	(48,100.72)	(48,294.90)	0.0000	4.5800	(1,389.9142)	0.0000	6.1195	(18.6460)	0.0000	1	(12.5266)	01/06/2025
600977.SH	12/12/2024	SDB3260122943	(2,400.00)	1.6539	(3,953.48)	(3,969.44)	0.0000	4.5800	(1,389.9142)	0.0000	0.5030	(1.5326)	0.0000	1	(1.0296)	01/06/2025
600977.SH	12/12/2024	SDB3260122943	(4,500.00)	1.6539	(7,412.78)	(7,442.71)	0.0000	4.5800	(1,389.9142)	0.0000	0.9431	(2.8735)	0.0000	1	(1.9305)	01/06/2025
600977.SH	12/12/2024	SDB3260122943	(4,000.00)	1.6539	(6,589.14)	(6,615.74)	0.0000	4.5800	(1,389.9142)	0.0000	0.8383	(2.5543)	0.0000	1	(1.7160)	01/06/2025
600977.SH	12/12/2024	SDB3260122943	(9,400.00)	1.6539	(15,484.48)	(15,546.99)	0.0000	4.5800	(1,389.9142)	0.0000	1.9700	(6.0025)	0.0000	1	(4.0325)	01/06/2025
600977.SH	12/12/2024	SDB3260122943	(2,300.00)	1.6539	(3,788.76)	(3,804.05)	0.0000	4.5800	(1,389.9142)	0.0000	0.4820	(1.4687)	0.0000	1	(0.9867)	01/06/2025
600977.SH	12/12/2024	SDB3260122943	(400.00)	1.6539	(658.91)	(661.57)	0.0000	4.5800	(1,389.9142)	0.0000	0.0838	(0.2554)	0.0000	1	(0.1716)	01/06/2025
600977.SH	12/12/2024	SDB3260122943	(400.00)	1.6539	(658.91)	(661.57)	0.0000	4.5800	(1,389.9142)	0.0000	0.0838	(0.2554)	0.0000	1	(0.1716)	01/06/2025
600977.SH	12/12/2024	SDB3260122943	(4,100.00)	1.6539	(6,753.87)	(6,781.13)	0.0000	4.5800	(1,389.9142)	0.0000	0.8592	(2.6181)	0.0000	1	(1.7589)	01/06/2025
600977.SH	12/12/2024	SDB3260122943	(8,200.00)	1.6539	(13,507.74)	(13,562.27)	0.0000	4.5800	(1,389.9142)	0.0000	1.7185	(5.2362)	0.0000	1	(3.5177)	01/06/2025
600977.SH	12/12/2024	SDB3260122943	(1,900.00)	1.6539	(3,129.84)	(3,142.48)	0.0000	4.5800	(1,389.9142)	0.0000	0.3982	(1.2133)	0.0000	1	(0.8151)	01/06/2025
600977.SH	12/12/2024	SDB3260122943	(8,500.00)	1.6539	(14,001.92)	(14,058.45)	0.0000	4.5800	(1,389.9142)	0.0000	1.7814	(5.4278)	0.0000	1	(3.6464)	01/06/2025
600977.SH	12/12/2024	SDB3260122943	(800.00)	1.6539	(1,317.83)	(1,323.15)	0.0000	4.5800	(1,389.9142)	0.0000	0.1677	(0.5109)	0.0000	1	(0.3432)	01/06/2025
600977.SH	12/12/2024	SDB3260122943	(3,200.00)	1.6539	(5,271.31)	(5,292.59)	0.0000	4.5800	(1,389.9142)	0.0000	0.6706	(2.0434)	0.0000	1	(1.3728)	01/06/2025
600977.SH	12/12/2024	SDB3260122943	(6,400.00)	1.6539	(10,542.62)	(10,585.18)	0.0000	4.5800	(1,389.9142)	0.0000	1.3413	(4.0868)	0.0000	1	(2.7455)	01/06/2025
600977.SH	12/12/2024	SDB3260122943	(1,600.00)	1.6539	(2,635.66)	(2,646.30)	0.0000	4.5800	(1,389.9142)	0.0000	0.3353	(1.0217)	0.0000	1	(0.6864)	01/06/2025
600977.SH	12/12/2024	SDB3260122943	(4,100.00)	1.6539	(6,753.87)	(6,781.13)	0.0000	4.5800	(1,389.9142)	0.0000	0.8592	(2.6181)	0.0000	1	(1.7589)	01/06/2025
600977.SH	12/11/2024	SDB3260122943	(5,900.00)	1.6783	(9,604.52)	(9,901.97)	0.0000	4.5800	(1,389.9142)	0.0000	1.2219	(3.8230)	0.0000	1	(2.6011)	01/06/2025
600977.SH	12/11/2024	SDB3260122943	(9,600.00)	1.6783	(15,813.94)	(16,111.68)	0.0000	4.5800	(1,389.9142)	0.0000	2.0119	(6.2205)	0.0000	1	(4.2086)	01/06/2025
600977.SH	12/11/2024	SDB3260122943	(22,100.00)	1.6783	(36,405.00)	(37,090.43)	0.0000	4.5800	(1,389.9142)	0.0000	4.6315	(14.3201)	0.0000	1	(9.6886)	01/06/2025
600977.SH	12/11/2024	SDB3260122943	(6,700.00)	1.6783	(11,036.81)	(11,244.61)	0.0000	4.5800	(1,389.9142)	0.0000	1.4041	(4.3414)	0.0000	1	(2.9373)	01/06/2025
600977.SH	12/11/2024	SDB3260122943	(4,500.00)	1.6783	(7,412.78)	(7,552.35)	0.0000	4.5800	(1,389.9142)	0.0000	0.9431	(2.9159)	0.0000	1	(1.9728)	01/06/2025
600977.SH	12/11/2024	SDB3260122943	(100.00)	1.6783	(164.73)	(167.83)	0.0000	4.5800	(1,389.9142)	0.0000	0.0210	(0.0648)	0.0000	1	(0.0438)	01/06/2025
600977.SH	12/11/2024	SDB3260122943	(9,700.00)	1.6783	(15,978.66)	(16,279.51)	0.0000	4.5800	(1,389.9142)	0.0000	2.0328	(6.2853)	0.0000	1	(4.2525)	01/06/2025
600977.SH	12/11/2024	SDB3260122943	(3,600.00)	1.6783	(5,930.23)	(6,041.88)	0.0000	4.5800	(1,389.9142)	0.0000	0.7545	(2.3327)	0.0000	1	(1.5782)	01/06/2025
600977.SH	12/11/2024	SDB3260122943	(100.00)	1.6783	(164.73)	(167.83)	0.0000	4.5800	(1,389.9142)	0.0000	0.0210	(0.0648)	0.0000	1	(0.0438)	01/06/2025
600977.SH	12/11/2024	SDB3260122943	(1,500.00)	1.6783	(2,470.93)	(2,517.45)	0.0000	4.5800	(1,389.9142)	0.0000	0.3144	(0.9720)	0.0000	1	(0.6576)	01/06/2025
600977.SH	12/11/2024	SDB3260122943	(1,100.00)	1.6783	(1,812.01)	(1,846.13)	0.0000	4.5800	(1,389.9142)	0.0000	0.2305	(0.7128)	0.0000	1	(0.4822)	01/06/2025
600977.SH	12/11/2024	SDB3260122943	(1,100.00)	1.6783	(1,812.01)	(1,846.13)	0.0000	4.5800	(1,389.9142)	0.0000	0.2305	(0.7128)	0.0000	1	(0.4822)	01/06/2025
600977.SH	12/11/2024	SDB3260122943	(29,200.00)	1.6783	(48,100.72)	(49,006.36)	0.0000	4.5800	(1,389.9142)	0.0000	6.1195	(18.9207)	0.0000	1	(12.8013)	01/06/2025
600977.SH	12/11/2024	SDB3260122943	(2,400.00)	1.6783	(3,953.48)	(4,002.92)	0.0000	4.5800	(1,389.9142)	0.0000	0.5030	(1.5551)	0.0000	1	(1.0522)	01/06/2025
600977.SH	12/11/2024	SDB3260122943	(4,500.00)	1.6783	(7,412.78)	(7,552.35)	0.0000	4.5800	(1,389.9142)	0.0000	0.9431	(2.9159)	0.0000	1	(1.9728)	01/06/2025
600977.SH	12/11/2024	SDB3260122943	(4,000.00)	1.6783	(6,589.14)	(6,713.20)	0.0000	4.5800	(1,389.9142)	0.0000	0.8383	(2.5919)	0.0000	1	(1.7536)	01/06/2025
600977.SH	12/11/2024	SDB3260122943	(9,400.00)	1.6783	(15,484.48)	(15,776.02)	0.0000	4.5800	(1,389.9142)	0.0000	1.9700	(6.0909)	0.0000	1	(4.1210)	01/06/2025
600977.SH	12/11/2024	SDB3260122943	(2,300.00)	1.6783	(3,788.76)	(3,860.09)	0.0000	4.5800	(1,389.9142)	0.0000	0.4820	(1.4903)	0.0000	1	(1.0083)	01/06/2025
600977.SH	12/11/2024	SDB3260122943	(400.00)	1.6783	(658.91)	(671.32)	0.0000	4.5800	(1,389.9142)	0.0000	0.0838	(0.2592)	0.0000	1	(0.1754)	01/06/2025
600977.SH	12/11/2024	SDB3260122943	(400.00)	1.6783	(658.91)	(671.32)	0.0000	4.5800	(1,389.9142)	0.0000	0.0838	(0.2592)	0.0000	1	(0.1754)	01/06/2025
600977.SH	12/11/2024	SDB3260122943	(4,100.00)	1.6783	(6,753.87)	(6,881.03)	0.0000	4.5800	(1,389.9142)	0.0000	0.8592	(2.6567)	0.0000	1	(1.7974)	01/06/2025
600977.SH	12/11/2024	SDB3260122943	(8,200.00)	1.6783	(13,507.74)	(13,762.06)	0.0000	4.5800	(1,389.9142)	0.0000	1.7185	(5.3134)	0.0000	1	(3.5949)	01/06/2025
600977.SH	12/11/2024	SDB3260122943	(1,900.00)	1.6783	(3,129.84)	(3,188.77)	0.0000	4.5800	(1,389.9142)	0.0000	0.3982	(1.2311)	0.0000	1	(0.8330)	01/06/2025
600977.SH	12/11/2024	SDB3260122943	(8,500.00)	1.6783	(14,001.92)	(14,265.55)	0.0000	4.5800	(1,389.9142)	0.0000	1.7814	(5.5077)	0.0000	1	(3.7264)	01/06/2025
600977.SH	12/11/2024	SDB3260122943	(800.00)	1.6783	(1,317.83)	(1,342.64)	0.0000	4.5800	(1,389.9142)	0.0000	0.1677	(0.5184)	0.0000	1	(0.3507)	01/06/2025
600977.SH	12/11/2024	SDB3260122943	(3,200.00)	1.6783	(5,271.31)	(5,370.56)	0.0000	4.5800	(1,389.9142)	0.0000	0.6706	(2.0735)	0.0000	1	(1.4029)	01/06/2025
600977.SH	12/11/2024	SDB3260122943	(6,400.00)	1.6783	(10,542.62)	(10,741.12)	0.0000	4.5800	(1,389.9142)	0.0000	1.3413	(4.1470)	0.0000	1	(2.8058)	01/06/2025
600977.SH	12/11/2024	SDB3260122943	(1,600.00)	1.6783	(2,635.66)	(2,685.28)	0.0000	4.5800	(1,389.9142)	0.0000	0.3353	(1.0368)	0.0000	1	(0.7014)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
CHINA FILM CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600977.SH	12/11/2024	SDB3260122943	(4,100.00)	1.6783	(6,753.87)	(6,881.03)	0.0000	4.5800	(1,389.9142)	0.0000	0.8592	(2.6567)	0.0000	1	(1.7974)	01/06/2025
600977.SH	12/10/2024	SDB3260122943	(5,900.00)	1.6439	(9,604.52)	(9,698.72)	0.0000	4.5800	(1,389.9142)	0.0000	1.2219	(3.7446)	0.0000	1	(2.5226)	01/06/2025
600977.SH	12/10/2024	SDB3260122943	(9,600.00)	1.6439	(15,813.94)	(15,780.97)	0.0000	4.5800	(1,389.9142)	0.0000	2.0119	(6.0928)	0.0000	1	(4.0809)	01/06/2025
600977.SH	12/10/2024	SDB3260122943	(22,100.00)	1.6439	(36,405.00)	(36,329.11)	0.0000	4.5800	(1,389.9142)	0.0000	4.6315	(14.0262)	0.0000	1	(9.3947)	01/06/2025
600977.SH	12/10/2024	SDB3260122943	(6,700.00)	1.6439	(11,036.81)	(11,013.80)	0.0000	4.5800	(1,389.9142)	0.0000	1.4041	(4.2523)	0.0000	1	(2.8482)	01/06/2025
600977.SH	12/10/2024	SDB3260122943	(4,500.00)	1.6439	(7,412.78)	(7,397.33)	0.0000	4.5800	(1,389.9142)	0.0000	0.9431	(2.8560)	0.0000	1	(1.9129)	01/06/2025
600977.SH	12/10/2024	SDB3260122943	(100.00)	1.6439	(164.73)	(164.39)	0.0000	4.5800	(1,389.9142)	0.0000	0.0210	(0.0635)	0.0000	1	(0.0425)	01/06/2025
600977.SH	12/10/2024	SDB3260122943	(9,700.00)	1.6439	(15,978.66)	(15,945.35)	0.0000	4.5800	(1,389.9142)	0.0000	2.0328	(6.1563)	0.0000	1	(4.1235)	01/06/2025
600977.SH	12/10/2024	SDB3260122943	(3,600.00)	1.6439	(5,930.23)	(5,917.86)	0.0000	4.5800	(1,389.9142)	0.0000	0.7545	(2.2848)	0.0000	1	(1.5304)	01/06/2025
600977.SH	12/10/2024	SDB3260122943	(100.00)	1.6439	(164.73)	(164.39)	0.0000	4.5800	(1,389.9142)	0.0000	0.0210	(0.0635)	0.0000	1	(0.0425)	01/06/2025
600977.SH	12/10/2024	SDB3260122943	(1,500.00)	1.6439	(2,470.93)	(2,465.78)	0.0000	4.5800	(1,389.9142)	0.0000	0.3144	(0.9520)	0.0000	1	(0.6376)	01/06/2025
600977.SH	12/10/2024	SDB3260122943	(1,100.00)	1.6439	(1,812.01)	(1,808.24)	0.0000	4.5800	(1,389.9142)	0.0000	0.2305	(0.6981)	0.0000	1	(0.4676)	01/06/2025
600977.SH	12/10/2024	SDB3260122943	(1,100.00)	1.6439	(1,812.01)	(1,808.24)	0.0000	4.5800	(1,389.9142)	0.0000	0.2305	(0.6981)	0.0000	1	(0.4676)	01/06/2025
600977.SH	12/10/2024	SDB3260122943	(29,200.00)	1.6439	(48,100.72)	(48,000.45)	0.0000	4.5800	(1,389.9142)	0.0000	6.1195	(18.5324)	0.0000	1	(12.4129)	01/06/2025
600977.SH	12/10/2024	SDB3260122943	(2,400.00)	1.6439	(3,953.48)	(3,945.24)	0.0000	4.5800	(1,389.9142)	0.0000	0.5030	(1.5232)	0.0000	1	(1.0202)	01/06/2025
600977.SH	12/10/2024	SDB3260122943	(4,500.00)	1.6439	(7,412.78)	(7,397.33)	0.0000	4.5800	(1,389.9142)	0.0000	0.9431	(2.8560)	0.0000	1	(1.9129)	01/06/2025
600977.SH	12/10/2024	SDB3260122943	(4,000.00)	1.6439	(6,589.14)	(6,575.40)	0.0000	4.5800	(1,389.9142)	0.0000	0.8383	(2.5387)	0.0000	1	(1.7004)	01/06/2025
600977.SH	12/10/2024	SDB3260122943	(9,400.00)	1.6439	(15,484.48)	(15,452.20)	0.0000	4.5800	(1,389.9142)	0.0000	1.9700	(5.9659)	0.0000	1	(3.9959)	01/06/2025
600977.SH	12/10/2024	SDB3260122943	(2,300.00)	1.6439	(3,788.76)	(3,780.86)	0.0000	4.5800	(1,389.9142)	0.0000	0.4820	(1.4597)	0.0000	1	(0.9777)	01/06/2025
600977.SH	12/10/2024	SDB3260122943	(400.00)	1.6439	(658.91)	(657.54)	0.0000	4.5800	(1,389.9142)	0.0000	0.0838	(0.2539)	0.0000	1	(0.1700)	01/06/2025
600977.SH	12/10/2024	SDB3260122943	(400.00)	1.6439	(658.91)	(657.54)	0.0000	4.5800	(1,389.9142)	0.0000	0.0838	(0.2539)	0.0000	1	(0.1700)	01/06/2025
600977.SH	12/10/2024	SDB3260122943	(4,100.00)	1.6439	(6,753.87)	(6,739.79)	0.0000	4.5800	(1,389.9142)	0.0000	0.8592	(2.6021)	0.0000	1	(1.7429)	01/06/2025
600977.SH	12/10/2024	SDB3260122943	(8,200.00)	1.6439	(13,507.74)	(13,479.58)	0.0000	4.5800	(1,389.9142)	0.0000	1.7185	(5.2043)	0.0000	1	(3.4858)	01/06/2025
600977.SH	12/10/2024	SDB3260122943	(1,900.00)	1.6439	(3,129.84)	(3,123.32)	0.0000	4.5800	(1,389.9142)	0.0000	0.3982	(1.2059)	0.0000	1	(0.8077)	01/06/2025
600977.SH	12/10/2024	SDB3260122943	(8,500.00)	1.6439	(14,001.92)	(13,972.73)	0.0000	4.5800	(1,389.9142)	0.0000	1.7814	(5.3947)	0.0000	1	(3.6133)	01/06/2025
600977.SH	12/10/2024	SDB3260122943	(800.00)	1.6439	(1,317.83)	(1,315.08)	0.0000	4.5800	(1,389.9142)	0.0000	0.1677	(0.5077)	0.0000	1	(0.3401)	01/06/2025
600977.SH	12/10/2024	SDB3260122943	(3,200.00)	1.6439	(5,271.31)	(5,260.32)	0.0000	4.5800	(1,389.9142)	0.0000	0.6706	(2.0309)	0.0000	1	(1.3603)	01/06/2025
600977.SH	12/10/2024	SDB3260122943	(6,400.00)	1.6439	(10,542.62)	(10,520.65)	0.0000	4.5800	(1,389.9142)	0.0000	1.3413	(4.0619)	0.0000	1	(2.7206)	01/06/2025
600977.SH	12/10/2024	SDB3260122943	(1,600.00)	1.6439	(2,635.66)	(2,630.16)	0.0000	4.5800	(1,389.9142)	0.0000	0.3353	(1.0155)	0.0000	1	(0.6802)	01/06/2025
600977.SH	12/10/2024	SDB3260122943	(4,100.00)	1.6439	(6,753.87)	(6,739.79)	0.0000	4.5800	(1,389.9142)	0.0000	0.8592	(2.6021)	0.0000	1	(1.7429)	01/06/2025
600977.SH	12/09/2024	SDB3260122943	(5,900.00)	1.6102	(9,604.52)	(9,499.93)	0.0000	4.5800	(1,389.9142)	0.0000	1.2219	(3.6678)	0.0000	1	(2.4459)	01/06/2025
600977.SH	12/09/2024	SDB3260122943	(9,600.00)	1.6102	(15,813.94)	(15,457.52)	0.0000	4.5800	(1,389.9142)	0.0000	2.0119	(5.9680)	0.0000	1	(3.9561)	01/06/2025
600977.SH	12/09/2024	SDB3260122943	(22,100.00)	1.6102	(36,405.00)	(35,584.49)	0.0000	4.5800	(1,389.9142)	0.0000	4.6315	(13.7387)	0.0000	1	(9.1072)	01/06/2025
600977.SH	12/09/2024	SDB3260122943	(6,700.00)	1.6102	(11,036.81)	(10,788.06)	0.0000	4.5800	(1,389.9142)	0.0000	1.4041	(4.1651)	0.0000	1	(2.7610)	01/06/2025
600977.SH	12/09/2024	SDB3260122943	(4,500.00)	1.6102	(7,412.78)	(7,245.71)	0.0000	4.5800	(1,389.9142)	0.0000	0.9431	(2.7975)	0.0000	1	(1.8544)	01/06/2025
600977.SH	12/09/2024	SDB3260122943	(100.00)	1.6102	(164.73)	(161.02)	0.0000	4.5800	(1,389.9142)	0.0000	0.0210	(0.0622)	0.0000	1	(0.0412)	01/06/2025
600977.SH	12/09/2024	SDB3260122943	(9,700.00)	1.6102	(15,978.66)	(15,618.53)	0.0000	4.5800	(1,389.9142)	0.0000	2.0328	(6.0301)	0.0000	1	(3.9973)	01/06/2025
600977.SH	12/09/2024	SDB3260122943	(3,600.00)	1.6102	(5,930.23)	(5,796.57)	0.0000	4.5800	(1,389.9142)	0.0000	0.7545	(2.2380)	0.0000	1	(1.4835)	01/06/2025
600977.SH	12/09/2024	SDB3260122943	(100.00)	1.6102	(164.73)	(161.02)	0.0000	4.5800	(1,389.9142)	0.0000	0.0210	(0.0622)	0.0000	1	(0.0412)	01/06/2025
600977.SH	12/09/2024	SDB3260122943	(1,500.00)	1.6102	(2,470.93)	(2,415.24)	0.0000	4.5800	(1,389.9142)	0.0000	0.3144	(0.9325)	0.0000	1	(0.6181)	01/06/2025
600977.SH	12/09/2024	SDB3260122943	(1,100.00)	1.6102	(1,812.01)	(1,771.17)	0.0000	4.5800	(1,389.9142)	0.0000	0.2305	(0.6838)	0.0000	1	(0.4533)	01/06/2025
600977.SH	12/09/2024	SDB3260122943	(1,100.00)	1.6102	(1,812.01)	(1,771.17)	0.0000	4.5800	(1,389.9142)	0.0000	0.2305	(0.6838)	0.0000	1	(0.4533)	01/06/2025
600977.SH	12/09/2024	SDB3260122943	(29,200.00)	1.6102	(48,100.72)	(47,016.61)	0.0000	4.5800	(1,389.9142)	0.0000	6.1195	(18.1525)	0.0000	1	(12.0330)	01/06/2025
600977.SH	12/09/2024	SDB3260122943	(2,400.00)	1.6102	(3,953.48)	(3,864.38)	0.0000	4.5800	(1,389.9142)	0.0000	0.5030	(1.4920)	0.0000	1	(0.9890)	01/06/2025
600977.SH	12/09/2024	SDB3260122943	(4,500.00)	1.6102	(7,412.78)	(7,245.71)	0.0000	4.5800	(1,389.9142)	0.0000	0.9431	(2.7975)	0.0000	1	(1.8544)	01/06/2025
600977.SH	12/09/2024	SDB3260122943	(4,000.00)	1.6102	(6,589.14)	(6,440.63)	0.0000	4.5800	(1,389.9142)	0.0000	0.8383	(2.4866)	0.0000	1	(1.6484)	01/06/2025
600977.SH	12/09/2024	SDB3260122943	(9,400.00)	1.6102	(15,484.48)	(15,135.49)	0.0000	4.5800	(1,389.9142)	0.0000	1.9700	(5.8436)	0.0000	1	(3.8736)	01/06/2025
600977.SH	12/09/2024	SDB3260122943	(2,300.00)	1.6102	(3,788.76)	(3,703.36)	0.0000	4.5800	(1,389.9142)	0.0000	0.4820	(1.4298)	0.0000	1	(0.9478)	01/06/2025
600977.SH	12/09/2024	SDB3260122943	(400.00)	1.6102	(658.91)	(644.06)	0.0000	4.5800	(1,389.9142)	0.0000	0.0838	(0.2487)	0.0000	1	(0.1648)	01/06/2025
600977.SH	12/09/2024	SDB3260122943	(400.00)	1.6102	(658.91)	(644.06)	0.0000	4.5800	(1,389.9142)	0.0000	0.0838	(0.2487)	0.0000	1	(0.1648)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
CHINA FILM CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600977.SH	12/09/2024	SDB3260122943	(4,100.00)	1.6102	(6,753.87)	(6,601.65)	0.0000	4.5800	(1,389.9142)	0.0000	0.8592	(2.5488)	0.0000	1	(1.6896)	01/06/2025
600977.SH	12/09/2024	SDB3260122943	(8,200.00)	1.6102	(13,507.74)	(13,203.30)	0.0000	4.5800	(1,389.9142)	0.0000	1.7185	(5.0976)	0.0000	1	(3.3791)	01/06/2025
600977.SH	12/09/2024	SDB3260122943	(1,900.00)	1.6102	(3,129.84)	(3,059.30)	0.0000	4.5800	(1,389.9142)	0.0000	0.3982	(1.1812)	0.0000	1	(0.7830)	01/06/2025
600977.SH	12/09/2024	SDB3260122943	(8,500.00)	1.6102	(14,001.92)	(13,686.34)	0.0000	4.5800	(1,389.9142)	0.0000	1.7814	(5.2841)	0.0000	1	(3.5028)	01/06/2025
600977.SH	12/09/2024	SDB3260122943	(800.00)	1.6102	(1,317.83)	(1,288.13)	0.0000	4.5800	(1,389.9142)	0.0000	0.1677	(0.4973)	0.0000	1	(0.3297)	01/06/2025
600977.SH	12/09/2024	SDB3260122943	(3,200.00)	1.6102	(5,271.31)	(5,152.51)	0.0000	4.5800	(1,389.9142)	0.0000	0.6706	(1.9893)	0.0000	1	(1.3187)	01/06/2025
600977.SH	12/09/2024	SDB3260122943	(6,400.00)	1.6102	(10,542.62)	(10,305.01)	0.0000	4.5800	(1,389.9142)	0.0000	1.3413	(3.9786)	0.0000	1	(2.6374)	01/06/2025
600977.SH	12/09/2024	SDB3260122943	(1,600.00)	1.6102	(2,635.66)	(2,576.25)	0.0000	4.5800	(1,389.9142)	0.0000	0.3353	(0.9947)	0.0000	1	(0.6593)	01/06/2025
600977.SH	12/09/2024	SDB3260122943	(4,100.00)	1.6102	(6,753.87)	(6,601.65)	0.0000	4.5800	(1,389.9142)	0.0000	0.8592	(2.5488)	0.0000	1	(1.6896)	01/06/2025
600977.SH	12/06/2024	SDB3260122943	(9,600.00)	1.6481	(15,813.94)	(15,821.36)	0.0000	4.5800	(1,374.9174)	0.0000	6.0357	(18.1275)	0.0000	3	(12.0919)	01/06/2025
600977.SH	12/06/2024	SDB3260122943	(22,100.00)	1.6481	(36,405.00)	(36,422.08)	0.0000	4.5800	(1,374.9174)	0.0000	13.8946	(41.7311)	0.0000	3	(27.8366)	01/06/2025
600977.SH	12/06/2024	SDB3260122943	(6,700.00)	1.6481	(11,036.81)	(11,041.99)	0.0000	4.5800	(1,374.9174)	0.0000	4.2124	(12.6515)	0.0000	3	(8.4391)	01/06/2025
600977.SH	12/06/2024	SDB3260122943	(4,500.00)	1.6481	(7,412.78)	(7,416.26)	0.0000	4.5800	(1,374.9174)	0.0000	2.8292	(8.4973)	0.0000	3	(5.6681)	01/06/2025
600977.SH	12/06/2024	SDB3260122943	(100.00)	1.6481	(164.73)	(164.81)	0.0000	4.5800	(1,374.9174)	0.0000	0.0629	(0.1888)	0.0000	3	(0.1260)	01/06/2025
600977.SH	12/06/2024	SDB3260122943	(9,700.00)	1.6481	(15,978.66)	(15,986.16)	0.0000	4.5800	(1,374.9174)	0.0000	6.0985	(18.3164)	0.0000	3	(12.2179)	01/06/2025
600977.SH	12/06/2024	SDB3260122943	(3,600.00)	1.6481	(5,930.23)	(5,933.01)	0.0000	4.5800	(1,374.9174)	0.0000	2.2634	(6.7978)	0.0000	3	(4.5345)	01/06/2025
600977.SH	12/06/2024	SDB3260122943	(100.00)	1.6481	(164.73)	(164.81)	0.0000	4.5800	(1,374.9174)	0.0000	0.0629	(0.1888)	0.0000	3	(0.1260)	01/06/2025
600977.SH	12/06/2024	SDB3260122943	(1,500.00)	1.6481	(2,470.93)	(2,472.09)	0.0000	4.5800	(1,374.9174)	0.0000	0.9431	(2.8324)	0.0000	3	(1.8894)	01/06/2025
600977.SH	12/06/2024	SDB3260122943	(1,100.00)	1.6481	(1,812.01)	(1,812.86)	0.0000	4.5800	(1,374.9174)	0.0000	0.6916	(2.0771)	0.0000	3	(1.3855)	01/06/2025
600977.SH	12/06/2024	SDB3260122943	(1,100.00)	1.6481	(1,812.01)	(1,812.86)	0.0000	4.5800	(1,374.9174)	0.0000	0.6916	(2.0771)	0.0000	3	(1.3855)	01/06/2025
600977.SH	12/06/2024	SDB3260122943	(29,200.00)	1.6481	(48,100.72)	(48,123.29)	0.0000	4.5800	(1,374.9174)	0.0000	18.3584	(55.1380)	0.0000	3	(36.7795)	01/06/2025
600977.SH	12/06/2024	SDB3260122943	(2,400.00)	1.6481	(3,953.48)	(3,955.34)	0.0000	4.5800	(1,374.9174)	0.0000	1.5089	(4.5319)	0.0000	3	(3.0230)	01/06/2025
600977.SH	12/06/2024	SDB3260122943	(4,500.00)	1.6481	(7,412.78)	(7,416.26)	0.0000	4.5800	(1,374.9174)	0.0000	2.8292	(8.4973)	0.0000	3	(5.6681)	01/06/2025
600977.SH	12/06/2024	SDB3260122943	(4,000.00)	1.6481	(6,589.14)	(6,592.23)	0.0000	4.5800	(1,374.9174)	0.0000	2.5149	(7.5531)	0.0000	3	(5.0383)	01/06/2025
600977.SH	12/06/2024	SDB3260122943	(9,400.00)	1.6481	(15,484.48)	(15,491.75)	0.0000	4.5800	(1,374.9174)	0.0000	5.9099	(17.7499)	0.0000	3	(11.8400)	01/06/2025
600977.SH	12/06/2024	SDB3260122943	(2,300.00)	1.6481	(3,788.76)	(3,790.53)	0.0000	4.5800	(1,374.9174)	0.0000	1.4460	(4.3431)	0.0000	3	(2.8970)	01/06/2025
600977.SH	12/06/2024	SDB3260122943	(400.00)	1.6481	(658.91)	(659.22)	0.0000	4.5800	(1,374.9174)	0.0000	0.2515	(0.7553)	0.0000	3	(0.5038)	01/06/2025
600977.SH	12/06/2024	SDB3260122943	(400.00)	1.6481	(658.91)	(659.22)	0.0000	4.5800	(1,374.9174)	0.0000	0.2515	(0.7553)	0.0000	3	(0.5038)	01/06/2025
600977.SH	12/06/2024	SDB3260122943	(4,100.00)	1.6481	(6,753.87)	(6,757.04)	0.0000	4.5800	(1,374.9174)	0.0000	2.5777	(7.7420)	0.0000	3	(5.1642)	01/06/2025
600977.SH	12/06/2024	SDB3260122943	(8,200.00)	1.6481	(13,507.74)	(13,514.08)	0.0000	4.5800	(1,374.9174)	0.0000	5.1555	(15.4839)	0.0000	3	(10.3285)	01/06/2025
600977.SH	12/06/2024	SDB3260122943	(1,900.00)	1.6481	(3,129.84)	(3,131.31)	0.0000	4.5800	(1,374.9174)	0.0000	1.1946	(3.5877)	0.0000	3	(2.3932)	01/06/2025
600977.SH	12/06/2024	SDB3260122943	(8,500.00)	1.6481	(14,001.92)	(14,008.49)	0.0000	4.5800	(1,374.9174)	0.0000	5.3441	(16.0504)	0.0000	3	(10.7064)	01/06/2025
600977.SH	12/06/2024	SDB3260122943	(800.00)	1.6481	(1,317.83)	(1,318.45)	0.0000	4.5800	(1,374.9174)	0.0000	0.5030	(1.5106)	0.0000	3	(1.0077)	01/06/2025
600977.SH	12/06/2024	SDB3260122943	(3,200.00)	1.6481	(5,271.31)	(5,273.79)	0.0000	4.5800	(1,374.9174)	0.0000	2.0119	(6.0425)	0.0000	3	(4.0306)	01/06/2025
600977.SH	12/06/2024	SDB3260122943	(6,400.00)	1.6481	(10,542.62)	(10,547.57)	0.0000	4.5800	(1,374.9174)	0.0000	4.0238	(12.0850)	0.0000	3	(8.0613)	01/06/2025
600977.SH	12/06/2024	SDB3260122943	(1,600.00)	1.6481	(2,635.66)	(2,636.89)	0.0000	4.5800	(1,374.9174)	0.0000	1.0059	(3.0213)	0.0000	3	(2.0153)	01/06/2025
600977.SH	12/06/2024	SDB3260122943	(4,100.00)	1.6481	(6,753.87)	(6,757.04)	0.0000	4.5800	(1,374.9174)	0.0000	2.5777	(7.7420)	0.0000	3	(5.1642)	01/06/2025
600977.SH	12/05/2024	SDB3260122943	(9,600.00)	1.6661	(15,813.94)	(15,994.40)	0.0000	4.5800	(1,374.9174)	0.0000	2.0119	(6.1086)	0.0000	1	(4.0967)	01/06/2025
600977.SH	12/05/2024	SDB3260122943	(22,100.00)	1.6661	(36,405.00)	(36,820.43)	0.0000	4.5800	(1,374.9174)	0.0000	4.6315	(14.0625)	0.0000	1	(9.4310)	01/06/2025
600977.SH	12/05/2024	SDB3260122943	(6,700.00)	1.6661	(11,036.81)	(11,162.76)	0.0000	4.5800	(1,374.9174)	0.0000	1.4041	(4.2633)	0.0000	1	(2.8592)	01/06/2025
600977.SH	12/05/2024	SDB3260122943	(4,500.00)	1.6661	(7,412.78)	(7,497.37)	0.0000	4.5800	(1,374.9174)	0.0000	0.9431	(2.8634)	0.0000	1	(1.9203)	01/06/2025
600977.SH	12/05/2024	SDB3260122943	(100.00)	1.6661	(164.73)	(166.61)	0.0000	4.5800	(1,374.9174)	0.0000	0.0210	(0.0636)	0.0000	1	(0.0427)	01/06/2025
600977.SH	12/05/2024	SDB3260122943	(9,700.00)	1.6661	(15,978.66)	(16,161.01)	0.0000	4.5800	(1,374.9174)	0.0000	2.0328	(6.1722)	0.0000	1	(4.1394)	01/06/2025
600977.SH	12/05/2024	SDB3260122943	(3,600.00)	1.6661	(5,930.23)	(5,997.90)	0.0000	4.5800	(1,374.9174)	0.0000	0.7545	(2.2907)	0.0000	1	(1.5363)	01/06/2025
600977.SH	12/05/2024	SDB3260122943	(100.00)	1.6661	(164.73)	(166.61)	0.0000	4.5800	(1,374.9174)	0.0000	0.0210	(0.0636)	0.0000	1	(0.0427)	01/06/2025
600977.SH	12/05/2024	SDB3260122943	(1,500.00)	1.6661	(2,470.93)	(2,499.12)	0.0000	4.5800	(1,374.9174)	0.0000	0.3144	(0.9545)	0.0000	1	(0.6401)	01/06/2025
600977.SH	12/05/2024	SDB3260122943	(1,100.00)	1.6661	(1,812.01)	(1,832.69)	0.0000	4.5800	(1,374.9174)	0.0000	0.2305	(0.6999)	0.0000	1	(0.4694)	01/06/2025
600977.SH	12/05/2024	SDB3260122943	(1,100.00)	1.6661	(1,812.01)	(1,832.69)	0.0000	4.5800	(1,374.9174)	0.0000	0.2305	(0.6999)	0.0000	1	(0.4694)	01/06/2025
600977.SH	12/05/2024	SDB3260122943	(29,200.00)	1.6661	(48,100.72)	(48,649.62)	0.0000	4.5800	(1,374.9174)	0.0000	6.1195	(18.5803)	0.0000	1	(12.4609)	01/06/2025
600977.SH	12/05/2024	SDB3260122943	(2,400.00)	1.6661	(3,953.48)	(3,998.60)	0.0000	4.5800	(1,374.9174)	0.0000	0.5030	(1.5272)	0.0000	1	(1.0242)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
CHINA FILM CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600977.SH	12/05/2024	SDB3260122943	(4,500.00)	1.6661	(7,412.78)	(7,497.37)	0.0000	4.5800	(1,374.9174)	0.0000	0.9431	(2.8634)	0.0000	1	(1.9203)	01/06/2025
600977.SH	12/05/2024	SDB3260122943	(4,000.00)	1.6661	(6,589.14)	(6,664.33)	0.0000	4.5800	(1,374.9174)	0.0000	0.8383	(2.5453)	0.0000	1	(1.7070)	01/06/2025
600977.SH	12/05/2024	SDB3260122943	(9,400.00)	1.6661	(15,484.48)	(15,661.18)	0.0000	4.5800	(1,374.9174)	0.0000	1.9700	(5.9813)	0.0000	1	(4.0114)	01/06/2025
600977.SH	12/05/2024	SDB3260122943	(2,300.00)	1.6661	(3,788.76)	(3,831.99)	0.0000	4.5800	(1,374.9174)	0.0000	0.4820	(1.4635)	0.0000	1	(0.9815)	01/06/2025
600977.SH	12/05/2024	SDB3260122943	(400.00)	1.6661	(658.91)	(666.43)	0.0000	4.5800	(1,374.9174)	0.0000	0.0838	(0.2545)	0.0000	1	(0.1707)	01/06/2025
600977.SH	12/05/2024	SDB3260122943	(400.00)	1.6661	(658.91)	(666.43)	0.0000	4.5800	(1,374.9174)	0.0000	0.0838	(0.2545)	0.0000	1	(0.1707)	01/06/2025
600977.SH	12/05/2024	SDB3260122943	(4,100.00)	1.6661	(6,753.87)	(6,830.94)	0.0000	4.5800	(1,374.9174)	0.0000	0.8592	(2.6089)	0.0000	1	(1.7496)	01/06/2025
600977.SH	12/05/2024	SDB3260122943	(8,200.00)	1.6661	(13,507.74)	(13,661.88)	0.0000	4.5800	(1,374.9174)	0.0000	1.7185	(5.2178)	0.0000	1	(3.4993)	01/06/2025
600977.SH	12/05/2024	SDB3260122943	(1,900.00)	1.6661	(3,129.84)	(3,165.56)	0.0000	4.5800	(1,374.9174)	0.0000	0.3982	(1.2090)	0.0000	1	(0.8108)	01/06/2025
600977.SH	12/05/2024	SDB3260122943	(8,500.00)	1.6661	(14,001.92)	(14,161.71)	0.0000	4.5800	(1,374.9174)	0.0000	1.7814	(5.4087)	0.0000	1	(3.6273)	01/06/2025
600977.SH	12/05/2024	SDB3260122943	(800.00)	1.6661	(1,317.83)	(1,332.87)	0.0000	4.5800	(1,374.9174)	0.0000	0.1677	(0.5091)	0.0000	1	(0.3414)	01/06/2025
600977.SH	12/05/2024	SDB3260122943	(3,200.00)	1.6661	(5,271.31)	(5,331.47)	0.0000	4.5800	(1,374.9174)	0.0000	0.6706	(2.0362)	0.0000	1	(1.3656)	01/06/2025
600977.SH	12/05/2024	SDB3260122943	(6,400.00)	1.6661	(10,542.62)	(10,662.93)	0.0000	4.5800	(1,374.9174)	0.0000	1.3413	(4.0724)	0.0000	1	(2.7311)	01/06/2025
600977.SH	12/05/2024	SDB3260122943	(1,600.00)	1.6661	(2,635.66)	(2,665.73)	0.0000	4.5800	(1,374.9174)	0.0000	0.3353	(1.0181)	0.0000	1	(0.6828)	01/06/2025
600977.SH	12/05/2024	SDB3260122943	(4,100.00)	1.6661	(6,753.87)	(6,830.94)	0.0000	4.5800	(1,374.9174)	0.0000	0.8592	(2.6089)	0.0000	1	(1.7496)	01/06/2025
600977.SH	12/04/2024	SDB3260122943	(9,600.00)	1.6473	(15,813.94)	(15,813.94)	0.0000	4.5800	(1,374.9174)	0.0000	2.0119	(6.0397)	0.0000	1	(4.0278)	01/06/2025
600977.SH	12/04/2024	SDB3260122943	(22,100.00)	1.6473	(36,405.00)	(36,405.00)	0.0000	4.5800	(1,374.9174)	0.0000	4.6315	(13.9039)	0.0000	1	(9.2723)	01/06/2025
600977.SH	12/04/2024	SDB3260122943	(6,700.00)	1.6473	(11,036.81)	(11,036.81)	0.0000	4.5800	(1,374.9174)	0.0000	1.4041	(4.2152)	0.0000	1	(2.8111)	01/06/2025
600977.SH	12/04/2024	SDB3260122943	(4,500.00)	1.6473	(7,412.78)	(7,412.78)	0.0000	4.5800	(1,374.9174)	0.0000	0.9431	(2.8311)	0.0000	1	(1.8880)	01/06/2025
600977.SH	12/04/2024	SDB3260122943	(100.00)	1.6473	(164.73)	(164.73)	0.0000	4.5800	(1,374.9174)	0.0000	0.0210	(0.0629)	0.0000	1	(0.0420)	01/06/2025
600977.SH	12/04/2024	SDB3260122943	(9,700.00)	1.6473	(15,978.66)	(15,978.66)	0.0000	4.5800	(1,374.9174)	0.0000	2.0328	(6.1026)	0.0000	1	(4.0698)	01/06/2025
600977.SH	12/04/2024	SDB3260122943	(3,600.00)	1.6473	(5,930.23)	(5,930.23)	0.0000	4.5800	(1,374.9174)	0.0000	0.7545	(2.2649)	0.0000	1	(1.5104)	01/06/2025
600977.SH	12/04/2024	SDB3260122943	(100.00)	1.6473	(164.73)	(164.73)	0.0000	4.5800	(1,374.9174)	0.0000	0.0210	(0.0629)	0.0000	1	(0.0420)	01/06/2025
600977.SH	12/04/2024	SDB3260122943	(1,500.00)	1.6473	(2,470.93)	(2,470.93)	0.0000	4.5800	(1,374.9174)	0.0000	0.3144	(0.9437)	0.0000	1	(0.6293)	01/06/2025
600977.SH	12/04/2024	SDB3260122943	(1,100.00)	1.6473	(1,812.01)	(1,812.01)	0.0000	4.5800	(1,374.9174)	0.0000	0.2305	(0.6920)	0.0000	1	(0.4615)	01/06/2025
600977.SH	12/04/2024	SDB3260122943	(1,100.00)	1.6473	(1,812.01)	(1,812.01)	0.0000	4.5800	(1,374.9174)	0.0000	0.2305	(0.6920)	0.0000	1	(0.4615)	01/06/2025
600977.SH	12/04/2024	SDB3260122943	(29,200.00)	1.6473	(48,100.72)	(48,100.72)	0.0000	4.5800	(1,374.9174)	0.0000	6.1195	(18.3707)	0.0000	1	(12.2512)	01/06/2025
600977.SH	12/04/2024	SDB3260122943	(2,400.00)	1.6473	(3,953.48)	(3,953.48)	0.0000	4.5800	(1,374.9174)	0.0000	0.5030	(1.5099)	0.0000	1	(1.0069)	01/06/2025
600977.SH	12/04/2024	SDB3260122943	(4,500.00)	1.6473	(7,412.78)	(7,412.78)	0.0000	4.5800	(1,374.9174)	0.0000	0.9431	(2.8311)	0.0000	1	(1.8880)	01/06/2025
600977.SH	12/04/2024	SDB3260122943	(4,000.00)	1.6473	(6,589.14)	(6,589.14)	0.0000	4.5800	(1,374.9174)	0.0000	0.8383	(2.5165)	0.0000	1	(1.6782)	01/06/2025
600977.SH	12/04/2024	SDB3260122943	(9,400.00)	1.6473	(15,484.48)	(15,484.48)	0.0000	4.5800	(1,374.9174)	0.0000	1.9700	(5.9139)	0.0000	1	(3.9439)	01/06/2025
600977.SH	12/04/2024	SDB3260122943	(2,300.00)	1.6473	(3,788.76)	(3,788.76)	0.0000	4.5800	(1,374.9174)	0.0000	0.4820	(1.4470)	0.0000	1	(0.9650)	01/06/2025
600977.SH	12/04/2024	SDB3260122943	(400.00)	1.6473	(658.91)	(658.91)	0.0000	4.5800	(1,374.9174)	0.0000	0.0838	(0.2517)	0.0000	1	(0.1678)	01/06/2025
600977.SH	12/04/2024	SDB3260122943	(400.00)	1.6473	(658.91)	(658.91)	0.0000	4.5800	(1,374.9174)	0.0000	0.0838	(0.2517)	0.0000	1	(0.1678)	01/06/2025
600977.SH	12/04/2024	SDB3260122943	(4,100.00)	1.6473	(6,753.87)	(6,753.87)	0.0000	4.5800	(1,374.9174)	0.0000	0.8592	(2.5794)	0.0000	1	(1.7202)	01/06/2025
600977.SH	12/04/2024	SDB3260122943	(8,200.00)	1.6473	(13,507.74)	(13,507.74)	0.0000	4.5800	(1,374.9174)	0.0000	1.7185	(5.1589)	0.0000	1	(3.4404)	01/06/2025
600977.SH	12/04/2024	SDB3260122943	(1,900.00)	1.6473	(3,129.84)	(3,129.84)	0.0000	4.5800	(1,374.9174)	0.0000	0.3982	(1.1954)	0.0000	1	(0.7972)	01/06/2025
600977.SH	12/04/2024	SDB3260122943	(8,500.00)	1.6473	(14,001.92)	(14,001.92)	0.0000	4.5800	(1,374.9174)	0.0000	1.7814	(5.3476)	0.0000	1	(3.5663)	01/06/2025
600977.SH	12/04/2024	SDB3260122943	(800.00)	1.6473	(1,317.83)	(1,317.83)	0.0000	4.5800	(1,374.9174)	0.0000	0.1677	(0.5033)	0.0000	1	(0.3356)	01/06/2025
600977.SH	12/04/2024	SDB3260122943	(3,200.00)	1.6473	(5,271.31)	(5,271.31)	0.0000	4.5800	(1,374.9174)	0.0000	0.6706	(2.0132)	0.0000	1	(1.3426)	01/06/2025
600977.SH	12/04/2024	SDB3260122943	(6,400.00)	1.6473	(10,542.62)	(10,542.62)	0.0000	4.5800	(1,374.9174)	0.0000	1.3413	(4.0265)	0.0000	1	(2.6852)	01/06/2025
600977.SH	12/04/2024	SDB3260122943	(1,600.00)	1.6473	(2,635.66)	(2,635.66)	0.0000	4.5800	(1,374.9174)	0.0000	0.3353	(1.0066)	0.0000	1	(0.6713)	01/06/2025
600977.SH	12/04/2024	SDB3260122943	(4,100.00)	1.6473	(6,753.87)	(6,753.87)	0.0000	4.5800	(1,374.9174)	0.0000	0.8592	(2.5794)	0.0000	1	(1.7202)	01/06/2025
TOTAL CHINA FILM CO., LTD. CMN CLASS A SERIES NORTHBOUND											1,041.2730	(3,252.1089)	0.0000		(2,210.8359)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
CHINA GREEN ELECTRICITY INVESTMENT OF TIANJIN CO LTD CMN CLASS A SERIES NORTHBOUND																
000537.ZK	01/03/2025	SDB3262681187	(1,900.00)	1.2833	(2,458.18)	(2,438.20)	0.0000	4.3300	(1,451.6823)	0.0000	0.8870	(2.9496)	0.0000	3	(2.0626)	01/06/2025
000537.ZK	01/03/2025	SDB3262681187	(3,700.00)	1.2833	(4,801.62)	(4,748.07)	0.0000	4.3300	(1,451.6823)	0.0000	1.7326	(5.7439)	0.0000	3	(4.0113)	01/06/2025
000537.ZK	01/03/2025	SDB3262681187	(1,600.00)	1.2833	(2,061.30)	(2,053.22)	0.0000	4.3300	(1,451.6823)	0.0000	0.7438	(2.4839)	0.0000	3	(1.7401)	01/06/2025
000537.ZK	01/03/2025	SDB3262681187	(1,700.00)	1.2833	(2,162.61)	(2,181.55)	0.0000	4.3300	(1,451.6823)	0.0000	0.7803	(2.6391)	0.0000	3	(1.8588)	01/06/2025
000537.ZK	01/03/2025	SDB3262681187	(5,500.00)	1.2833	(7,185.60)	(7,057.94)	0.0000	4.3300	(1,451.6823)	0.0000	2.5928	(8.5382)	0.0000	3	(5.9454)	01/06/2025
000537.ZK	01/03/2025	SDB3262681187	(2,500.00)	1.2833	(3,261.90)	(3,208.16)	0.0000	4.3300	(1,451.6823)	0.0000	1.1770	(3.8810)	0.0000	3	(2.7040)	01/06/2025
000537.ZK	01/03/2025	SDB3262681187	(33,400.00)	1.2833	(43,205.91)	(42,860.95)	0.0000	4.3300	(1,451.6823)	0.0000	15.5901	(51.8504)	0.0000	3	(36.2603)	01/06/2025
000537.ZK	01/03/2025	SDB3262681187	(23,500.00)	1.2833	(30,563.98)	(30,156.66)	0.0000	4.3300	(1,451.6823)	0.0000	11.0285	(36.4816)	0.0000	3	(25.4531)	01/06/2025
000537.ZK	01/03/2025	SDB3262681187	(27,500.00)	1.2833	(35,820.76)	(35,289.70)	0.0000	4.3300	(1,451.6823)	0.0000	12.9253	(42.6912)	0.0000	3	(29.7659)	01/06/2025
000537.ZK	01/03/2025	SDB3262681187	(13,400.00)	1.2833	(17,454.22)	(17,195.71)	0.0000	4.3300	(1,451.6823)	0.0000	6.2981	(20.8023)	0.0000	3	(14.5042)	01/06/2025
000537.ZK	01/03/2025	SDB3262681187	(43,900.00)	1.2833	(57,484.64)	(56,335.20)	0.0000	4.3300	(1,451.6823)	0.0000	20.7424	(68.1507)	0.0000	3	(47.4083)	01/06/2025
000537.ZK	01/03/2025	SDB3262681187	(7,300.00)	1.2833	(9,562.63)	(9,367.81)	0.0000	4.3300	(1,451.6823)	0.0000	3.4505	(11.3326)	0.0000	3	(7.8821)	01/06/2025
000537.ZK	01/03/2025	SDB3262681187	(1,200.00)	1.2833	(1,547.87)	(1,539.91)	0.0000	4.3300	(1,451.6823)	0.0000	0.5585	(1.8629)	0.0000	3	(1.3044)	01/06/2025
000537.ZK	01/03/2025	SDB3262681187	(3,800.00)	1.2833	(4,908.79)	(4,876.40)	0.0000	4.3300	(1,451.6823)	0.0000	1.7713	(5.8991)	0.0000	3	(4.1279)	01/06/2025
000537.ZK	01/03/2025	SDB3262681187	(34,200.00)	1.2833	(44,230.18)	(43,887.56)	0.0000	4.3300	(1,451.6823)	0.0000	15.9597	(53.0923)	0.0000	3	(37.1326)	01/06/2025
000537.ZK	01/03/2025	SDB3262681187	(18,800.00)	1.2833	(24,304.72)	(24,125.33)	0.0000	4.3300	(1,451.6823)	0.0000	8.7700	(29.1853)	0.0000	3	(20.4153)	01/06/2025
000537.ZK	01/03/2025	SDB3262681187	(4,700.00)	1.2833	(6,006.29)	(6,031.33)	0.0000	4.3300	(1,451.6823)	0.0000	2.1673	(7.2963)	0.0000	3	(5.1290)	01/06/2025
000537.ZK	01/03/2025	SDB3262681187	(37,400.00)	1.2833	(48,005.70)	(47,994.00)	0.0000	4.3300	(1,451.6823)	0.0000	17.3221	(58.0600)	0.0000	3	(40.7380)	01/06/2025
000537.ZK	01/03/2025	SDB3262681187	(22,500.00)	1.2833	(29,067.05)	(28,873.39)	0.0000	4.3300	(1,451.6823)	0.0000	10.4884	(34.9292)	0.0000	3	(24.4408)	01/06/2025
000537.ZK	01/03/2025	SDB3262681187	(36,400.00)	1.2833	(46,547.37)	(46,710.74)	0.0000	4.3300	(1,451.6823)	0.0000	16.7958	(56.5076)	0.0000	3	(39.7118)	01/06/2025
000537.ZK	01/03/2025	SDB3262681187	(5,900.00)	1.2833	(7,538.59)	(7,571.25)	0.0000	4.3300	(1,451.6823)	0.0000	2.7202	(9.1592)	0.0000	3	(6.4390)	01/06/2025
000537.ZK	01/03/2025	SDB3262681187	(19,100.00)	1.2833	(24,595.17)	(24,510.30)	0.0000	4.3300	(1,451.6823)	0.0000	8.8748	(29.6510)	0.0000	3	(20.7762)	01/06/2025
000537.ZK	01/03/2025	SDB3262681187	(4,400.00)	1.2833	(5,673.76)	(5,646.35)	0.0000	4.3300	(1,451.6823)	0.0000	2.0473	(6.8306)	0.0000	3	(4.7833)	01/06/2025
000537.ZK	01/03/2025	SDB3262681187	(100.00)	1.2833	(128.53)	(128.33)	0.0000	4.3300	(1,451.6823)	0.0000	0.0464	(0.1552)	0.0000	3	(0.1089)	01/06/2025
000537.ZK	01/03/2025	SDB3262681187	(1,800.00)	1.2833	(2,322.85)	(2,309.87)	0.0000	4.3300	(1,451.6823)	0.0000	0.8382	(2.7943)	0.0000	3	(1.9562)	01/06/2025
000537.ZK	01/03/2025	SDB3262681187	(1,300.00)	1.2833	(1,676.17)	(1,668.24)	0.0000	4.3300	(1,451.6823)	0.0000	0.6048	(2.0181)	0.0000	3	(1.4133)	01/06/2025
000537.ZK	01/03/2025	SDB3262681187	(400.00)	1.2833	(515.74)	(513.30)	0.0000	4.3300	(1,451.6823)	0.0000	0.1861	(0.6210)	0.0000	3	(0.4349)	01/06/2025
000537.ZK	01/03/2025	SDB3262681187	(5,500.00)	1.2833	(7,091.48)	(7,057.94)	0.0000	4.3300	(1,451.6823)	0.0000	2.5588	(8.5382)	0.0000	3	(5.9794)	01/06/2025
000537.ZK	01/03/2025	SDB3262681187	(3,000.00)	1.2833	(3,868.08)	(3,849.79)	0.0000	4.3300	(1,451.6823)	0.0000	1.3957	(4.6572)	0.0000	3	(3.2615)	01/06/2025
000537.ZK	01/03/2025	SDB3262681187	(1,300.00)	1.2833	(1,676.17)	(1,668.24)	0.0000	4.3300	(1,451.6823)	0.0000	0.6048	(2.0181)	0.0000	3	(1.4133)	01/06/2025
000537.ZK	01/03/2025	SDB3262681187	(2,300.00)	1.2833	(2,965.53)	(2,951.50)	0.0000	4.3300	(1,451.6823)	0.0000	1.0701	(3.5705)	0.0000	3	(2.5005)	01/06/2025
000537.ZK	01/03/2025	SDB3262681187	(9,700.00)	1.2833	(12,506.79)	(12,447.64)	0.0000	4.3300	(1,451.6823)	0.0000	4.5129	(15.0584)	0.0000	3	(10.5455)	01/06/2025
000537.ZK	01/03/2025	SDB3262681187	(2,200.00)	1.2833	(2,836.59)	(2,823.18)	0.0000	4.3300	(1,451.6823)	0.0000	1.0235	(3.4153)	0.0000	3	(2.3918)	01/06/2025
000537.ZK	01/02/2025	SDB3262681187	(1,900.00)	1.2980	(2,458.18)	(2,466.23)	0.0000	4.3300	(1,451.6823)	0.0000	0.2957	(0.9945)	0.0000	1	(0.6988)	01/06/2025
000537.ZK	01/02/2025	SDB3262681187	(3,700.00)	1.2980	(4,801.62)	(4,802.66)	0.0000	4.3300	(1,451.6823)	0.0000	0.5775	(1.9367)	0.0000	1	(1.3591)	01/06/2025
000537.ZK	01/02/2025	SDB3262681187	(1,600.00)	1.2980	(2,061.30)	(2,076.83)	0.0000	4.3300	(1,451.6823)	0.0000	0.2479	(0.8375)	0.0000	1	(0.5895)	01/06/2025
000537.ZK	01/02/2025	SDB3262681187	(1,700.00)	1.2980	(2,162.61)	(2,206.63)	0.0000	4.3300	(1,451.6823)	0.0000	0.2601	(0.8898)	0.0000	1	(0.6297)	01/06/2025
000537.ZK	01/02/2025	SDB3262681187	(5,500.00)	1.2980	(7,185.60)	(7,139.09)	0.0000	4.3300	(1,451.6823)	0.0000	0.8643	(2.8788)	0.0000	1	(2.0145)	01/06/2025
000537.ZK	01/02/2025	SDB3262681187	(2,500.00)	1.2980	(3,261.90)	(3,245.04)	0.0000	4.3300	(1,451.6823)	0.0000	0.3923	(1.3085)	0.0000	1	(0.9162)	01/06/2025
000537.ZK	01/02/2025	SDB3262681187	(33,400.00)	1.2980	(43,205.91)	(43,353.77)	0.0000	4.3300	(1,451.6823)	0.0000	5.1967	(17.4822)	0.0000	1	(12.2855)	01/06/2025
000537.ZK	01/02/2025	SDB3262681187	(23,500.00)	1.2980	(30,563.98)	(30,503.40)	0.0000	4.3300	(1,451.6823)	0.0000	3.6762	(12.3003)	0.0000	1	(8.6242)	01/06/2025
000537.ZK	01/02/2025	SDB3262681187	(27,500.00)	1.2980	(35,820.76)	(35,695.47)	0.0000	4.3300	(1,451.6823)	0.0000	4.3084	(14.3940)	0.0000	1	(10.0856)	01/06/2025
000537.ZK	01/02/2025	SDB3262681187	(13,400.00)	1.2980	(17,454.22)	(17,393.43)	0.0000	4.3300	(1,451.6823)	0.0000	2.0994	(7.0138)	0.0000	1	(4.9145)	01/06/2025
000537.ZK	01/02/2025	SDB3262681187	(43,900.00)	1.2980	(57,484.64)	(56,982.95)	0.0000	4.3300	(1,451.6823)	0.0000	6.9141	(22.9781)	0.0000	1	(16.0640)	01/06/2025
000537.ZK	01/02/2025	SDB3262681187	(7,300.00)	1.2980	(9,562.63)	(9,475.52)	0.0000	4.3300	(1,451.6823)	0.0000	1.1502	(3.8210)	0.0000	1	(2.6708)	01/06/2025
000537.ZK	01/02/2025	SDB3262681187	(1,200.00)	1.2980	(1,547.87)	(1,557.62)	0.0000	4.3300	(1,451.6823)	0.0000	0.1862	(0.6281)	0.0000	1	(0.4419)	01/06/2025
000537.ZK	01/02/2025	SDB3262681187	(3,800.00)	1.2980	(4,908.79)	(4,932.46)	0.0000	4.3300	(1,451.6823)	0.0000	0.5904	(1.9890)	0.0000	1	(1.3986)	01/06/2025
000537.ZK	01/02/2025	SDB3262681187	(34,200.00)	1.2980	(44,230.18)	(44,392.18)	0.0000	4.3300	(1,451.6823)	0.0000	5.3199	(17.9009)	0.0000	1	(12.5810)	01/06/2025
000537.ZK	01/02/2025	SDB3262681187	(18,800.00)	1.2980	(24,304.72)	(24,402.72)	0.0000	4.3300	(1,451.6823)	0.0000	2.9233	(9.8403)	0.0000	1	(6.9170)	01/06/2025
000537.ZK	01/02/2025	SDB3262681187	(4,700.00)	1.2980	(6,006.29)	(6,100.68)	0.0000	4.3300	(1,451.6823)	0.0000	0.7224	(2.4601)	0.0000	1	(1.7376)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
CHINA GREEN ELECTRICITY INVESTMENT OF TIANJIN CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
000537.ZK	01/02/2025	SDB3262681187	(37,400.00)	1.2980	(48,005.70)	(48,545.84)	0.0000	4.3300	(1,451.6823)	0.0000	5.7740	(19.5759)	0.0000	1	(13.8019)	01/06/2025
000537.ZK	01/02/2025	SDB3262681187	(22,500.00)	1.2980	(29,067.05)	(29,205.38)	0.0000	4.3300	(1,451.6823)	0.0000	3.4961	(11.7769)	0.0000	1	(8.2808)	01/06/2025
000537.ZK	01/02/2025	SDB3262681187	(36,400.00)	1.2980	(46,547.37)	(47,247.82)	0.0000	4.3300	(1,451.6823)	0.0000	5.5986	(19.0525)	0.0000	1	(13.4538)	01/06/2025
000537.ZK	01/02/2025	SDB3262681187	(5,900.00)	1.2980	(7,538.59)	(7,658.30)	0.0000	4.3300	(1,451.6823)	0.0000	0.9067	(3.0882)	0.0000	1	(2.1814)	01/06/2025
000537.ZK	01/02/2025	SDB3262681187	(19,100.00)	1.2980	(24,595.17)	(24,792.12)	0.0000	4.3300	(1,451.6823)	0.0000	2.9583	(9.9973)	0.0000	1	(7.0391)	01/06/2025
000537.ZK	01/02/2025	SDB3262681187	(4,400.00)	1.2980	(5,673.76)	(5,711.27)	0.0000	4.3300	(1,451.6823)	0.0000	0.6824	(2.3030)	0.0000	1	(1.6206)	01/06/2025
000537.ZK	01/02/2025	SDB3262681187	(100.00)	1.2980	(128.53)	(129.80)	0.0000	4.3300	(1,451.6823)	0.0000	0.0155	(0.0523)	0.0000	1	(0.0369)	01/06/2025
000537.ZK	01/02/2025	SDB3262681187	(1,800.00)	1.2980	(2,322.85)	(2,336.43)	0.0000	4.3300	(1,451.6823)	0.0000	0.2794	(0.9422)	0.0000	1	(0.6628)	01/06/2025
000537.ZK	01/02/2025	SDB3262681187	(1,300.00)	1.2980	(1,676.17)	(1,687.42)	0.0000	4.3300	(1,451.6823)	0.0000	0.2016	(0.6804)	0.0000	1	(0.4788)	01/06/2025
000537.ZK	01/02/2025	SDB3262681187	(400.00)	1.2980	(515.74)	(519.21)	0.0000	4.3300	(1,451.6823)	0.0000	0.0620	(0.2094)	0.0000	1	(0.1473)	01/06/2025
000537.ZK	01/02/2025	SDB3262681187	(5,500.00)	1.2980	(7,091.48)	(7,139.09)	0.0000	4.3300	(1,451.6823)	0.0000	0.8529	(2.8788)	0.0000	1	(2.0259)	01/06/2025
000537.ZK	01/02/2025	SDB3262681187	(3,000.00)	1.2980	(3,868.08)	(3,894.05)	0.0000	4.3300	(1,451.6823)	0.0000	0.4652	(1.5703)	0.0000	1	(1.1050)	01/06/2025
000537.ZK	01/02/2025	SDB3262681187	(1,300.00)	1.2980	(1,676.17)	(1,687.42)	0.0000	4.3300	(1,451.6823)	0.0000	0.2016	(0.6804)	0.0000	1	(0.4788)	01/06/2025
000537.ZK	01/02/2025	SDB3262681187	(2,300.00)	1.2980	(2,965.53)	(2,985.44)	0.0000	4.3300	(1,451.6823)	0.0000	0.3567	(1.2039)	0.0000	1	(0.8472)	01/06/2025
000537.ZK	01/02/2025	SDB3262681187	(9,700.00)	1.2980	(12,506.79)	(12,590.76)	0.0000	4.3300	(1,451.6823)	0.0000	1.5043	(5.0772)	0.0000	1	(3.5729)	01/06/2025
000537.ZK	01/02/2025	SDB3262681187	(2,200.00)	1.2980	(2,836.59)	(2,855.64)	0.0000	4.3300	(1,451.6823)	0.0000	0.3412	(1.1515)	0.0000	1	(0.8103)	01/06/2025
000537.ZK	12/31/2024	SDB3262681187	(1,900.00)	1.3034	(2,458.18)	(2,476.43)	0.0000	4.3300	(1,451.6823)	0.0000	0.5913	(1.9972)	0.0000	2	(1.4059)	01/06/2025
000537.ZK	12/31/2024	SDB3262681187	(3,700.00)	1.3034	(4,801.62)	(4,822.53)	0.0000	4.3300	(1,451.6823)	0.0000	1.1551	(3.8893)	0.0000	2	(2.7343)	01/06/2025
000537.ZK	12/31/2024	SDB3262681187	(1,600.00)	1.3034	(2,061.30)	(2,085.42)	0.0000	4.3300	(1,451.6823)	0.0000	0.4959	(1.6819)	0.0000	2	(1.1860)	01/06/2025
000537.ZK	12/31/2024	SDB3262681187	(1,700.00)	1.3034	(2,162.61)	(2,215.76)	0.0000	4.3300	(1,451.6823)	0.0000	0.5202	(1.7870)	0.0000	2	(1.2668)	01/06/2025
000537.ZK	12/31/2024	SDB3262681187	(5,500.00)	1.3034	(7,185.60)	(7,168.62)	0.0000	4.3300	(1,451.6823)	0.0000	1.7285	(5.7814)	0.0000	2	(4.0529)	01/06/2025
000537.ZK	12/31/2024	SDB3262681187	(2,500.00)	1.3034	(3,261.90)	(3,258.47)	0.0000	4.3300	(1,451.6823)	0.0000	0.7847	(2.6279)	0.0000	2	(1.8433)	01/06/2025
000537.ZK	12/31/2024	SDB3262681187	(33,400.00)	1.3034	(43,205.91)	(43,533.09)	0.0000	4.3300	(1,451.6823)	0.0000	10.3934	(35.1090)	0.0000	2	(24.7156)	01/06/2025
000537.ZK	12/31/2024	SDB3262681187	(23,500.00)	1.3034	(30,563.98)	(30,629.57)	0.0000	4.3300	(1,451.6823)	0.0000	7.3523	(24.7024)	0.0000	2	(17.3501)	01/06/2025
000537.ZK	12/31/2024	SDB3262681187	(27,500.00)	1.3034	(35,820.76)	(35,843.11)	0.0000	4.3300	(1,451.6823)	0.0000	8.6169	(28.9071)	0.0000	2	(20.2902)	01/06/2025
000537.ZK	12/31/2024	SDB3262681187	(13,400.00)	1.3034	(17,454.22)	(17,465.37)	0.0000	4.3300	(1,451.6823)	0.0000	4.1987	(14.0857)	0.0000	2	(9.8869)	01/06/2025
000537.ZK	12/31/2024	SDB3262681187	(43,900.00)	1.3034	(57,484.64)	(57,218.65)	0.0000	4.3300	(1,451.6823)	0.0000	13.8282	(46.1463)	0.0000	2	(32.3180)	01/06/2025
000537.ZK	12/31/2024	SDB3262681187	(7,300.00)	1.3034	(9,562.63)	(9,514.72)	0.0000	4.3300	(1,451.6823)	0.0000	2.3003	(7.6735)	0.0000	2	(5.3732)	01/06/2025
000537.ZK	12/31/2024	SDB3262681187	(1,200.00)	1.3034	(1,547.87)	(1,564.06)	0.0000	4.3300	(1,451.6823)	0.0000	0.3723	(1.2614)	0.0000	2	(0.8891)	01/06/2025
000537.ZK	12/31/2024	SDB3262681187	(3,800.00)	1.3034	(4,908.79)	(4,952.87)	0.0000	4.3300	(1,451.6823)	0.0000	1.1808	(3.9944)	0.0000	2	(2.8136)	01/06/2025
000537.ZK	12/31/2024	SDB3262681187	(34,200.00)	1.3034	(44,230.18)	(44,575.80)	0.0000	4.3300	(1,451.6823)	0.0000	10.6398	(35.9499)	0.0000	2	(25.3101)	01/06/2025
000537.ZK	12/31/2024	SDB3262681187	(18,800.00)	1.3034	(24,304.72)	(24,503.66)	0.0000	4.3300	(1,451.6823)	0.0000	5.8466	(19.7620)	0.0000	2	(13.9153)	01/06/2025
000537.ZK	12/31/2024	SDB3262681187	(4,700.00)	1.3034	(6,006.29)	(6,125.91)	0.0000	4.3300	(1,451.6823)	0.0000	1.4448	(4.9405)	0.0000	2	(3.4956)	01/06/2025
000537.ZK	12/31/2024	SDB3262681187	(37,400.00)	1.3034	(48,005.70)	(48,746.64)	0.0000	4.3300	(1,451.6823)	0.0000	11.5480	(39.3137)	0.0000	2	(27.7656)	01/06/2025
000537.ZK	12/31/2024	SDB3262681187	(22,500.00)	1.3034	(29,067.05)	(29,326.18)	0.0000	4.3300	(1,451.6823)	0.0000	6.9922	(23.6513)	0.0000	2	(16.6590)	01/06/2025
000537.ZK	12/31/2024	SDB3262681187	(36,400.00)	1.3034	(46,547.37)	(47,443.25)	0.0000	4.3300	(1,451.6823)	0.0000	11.1972	(38.2625)	0.0000	2	(27.0653)	01/06/2025
000537.ZK	12/31/2024	SDB3262681187	(5,900.00)	1.3034	(7,538.59)	(7,689.98)	0.0000	4.3300	(1,451.6823)	0.0000	1.8134	(6.2019)	0.0000	2	(4.3884)	01/06/2025
000537.ZK	12/31/2024	SDB3262681187	(19,100.00)	1.3034	(24,595.17)	(24,894.67)	0.0000	4.3300	(1,451.6823)	0.0000	5.9165	(20.0773)	0.0000	2	(14.1608)	01/06/2025
000537.ZK	12/31/2024	SDB3262681187	(4,400.00)	1.3034	(5,673.76)	(5,734.90)	0.0000	4.3300	(1,451.6823)	0.0000	1.3649	(4.6251)	0.0000	2	(3.2603)	01/06/2025
000537.ZK	12/31/2024	SDB3262681187	(100.00)	1.3034	(128.53)	(130.34)	0.0000	4.3300	(1,451.6823)	0.0000	0.0309	(0.1051)	0.0000	2	(0.0742)	01/06/2025
000537.ZK	12/31/2024	SDB3262681187	(1,800.00)	1.3034	(2,322.85)	(2,346.09)	0.0000	4.3300	(1,451.6823)	0.0000	0.5588	(1.8921)	0.0000	2	(1.3333)	01/06/2025
000537.ZK	12/31/2024	SDB3262681187	(1,300.00)	1.3034	(1,676.17)	(1,694.40)	0.0000	4.3300	(1,451.6823)	0.0000	0.4032	(1.3665)	0.0000	2	(0.9633)	01/06/2025
000537.ZK	12/31/2024	SDB3262681187	(400.00)	1.3034	(515.74)	(521.35)	0.0000	4.3300	(1,451.6823)	0.0000	0.1241	(0.4205)	0.0000	2	(0.2964)	01/06/2025
000537.ZK	12/31/2024	SDB3262681187	(5,500.00)	1.3034	(7,091.48)	(7,168.62)	0.0000	4.3300	(1,451.6823)	0.0000	1.7059	(5.7814)	0.0000	2	(4.0755)	01/06/2025
000537.ZK	12/31/2024	SDB3262681187	(3,000.00)	1.3034	(3,868.08)	(3,910.16)	0.0000	4.3300	(1,451.6823)	0.0000	0.9305	(3.1535)	0.0000	2	(2.2230)	01/06/2025
000537.ZK	12/31/2024	SDB3262681187	(1,300.00)	1.3034	(1,676.17)	(1,694.40)	0.0000	4.3300	(1,451.6823)	0.0000	0.4032	(1.3665)	0.0000	2	(0.9633)	01/06/2025
000537.ZK	12/31/2024	SDB3262681187	(2,300.00)	1.3034	(2,965.53)	(2,997.79)	0.0000	4.3300	(1,451.6823)	0.0000	0.7134	(2.4177)	0.0000	2	(1.7043)	01/06/2025
000537.ZK	12/31/2024	SDB3262681187	(9,700.00)	1.3034	(12,506.79)	(12,642.84)	0.0000	4.3300	(1,451.6823)	0.0000	3.0086	(10.1963)	0.0000	2	(7.1878)	01/06/2025
000537.ZK	12/31/2024	SDB3262681187	(2,200.00)	1.3034	(2,836.59)	(2,867.45)	0.0000	4.3300	(1,451.6823)	0.0000	0.6824	(2.3126)	0.0000	2	(1.6302)	01/06/2025
000537.ZK	12/30/2024	SDB3262681187	(1,900.00)	1.2826	(2,458.18)	(2,436.98)	0.0000	4.3300	(1,451.6823)	0.0000	0.2957	(0.9827)	0.0000	1	(0.6870)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
CHINA GREEN ELECTRICITY INVESTMENT OF TIANJIN CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
000537.ZK	12/30/2024	SDB3262681187	(3,700.00)	1.2826	(4,801.62)	(4,745.70)	0.0000	4.3300	(1,451.6823)	0.0000	0.5775	(1.9137)	0.0000	1	(1.3362)	01/06/2025
000537.ZK	12/30/2024	SDB3262681187	(1,600.00)	1.2826	(2,061.30)	(2,052.20)	0.0000	4.3300	(1,451.6823)	0.0000	0.2479	(0.8275)	0.0000	1	(0.5796)	01/06/2025
000537.ZK	12/30/2024	SDB3262681187	(1,700.00)	1.2826	(2,162.61)	(2,180.46)	0.0000	4.3300	(1,451.6823)	0.0000	0.2601	(0.8793)	0.0000	1	(0.6191)	01/06/2025
000537.ZK	12/30/2024	SDB3262681187	(5,500.00)	1.2826	(7,185.60)	(7,054.42)	0.0000	4.3300	(1,451.6823)	0.0000	0.8643	(2.8447)	0.0000	1	(1.9804)	01/06/2025
000537.ZK	12/30/2024	SDB3262681187	(2,500.00)	1.2826	(3,261.90)	(3,206.55)	0.0000	4.3300	(1,451.6823)	0.0000	0.3923	(1.2930)	0.0000	1	(0.9007)	01/06/2025
000537.ZK	12/30/2024	SDB3262681187	(33,400.00)	1.2826	(43,205.91)	(42,839.57)	0.0000	4.3300	(1,451.6823)	0.0000	5.1967	(17.2748)	0.0000	1	(12.0781)	01/06/2025
000537.ZK	12/30/2024	SDB3262681187	(23,500.00)	1.2826	(30,563.98)	(30,141.62)	0.0000	4.3300	(1,451.6823)	0.0000	3.6762	(12.1545)	0.0000	1	(8.4783)	01/06/2025
000537.ZK	12/30/2024	SDB3262681187	(27,500.00)	1.2826	(35,820.76)	(35,272.10)	0.0000	4.3300	(1,451.6823)	0.0000	4.3084	(14.2233)	0.0000	1	(9.9149)	01/06/2025
000537.ZK	12/30/2024	SDB3262681187	(13,400.00)	1.2826	(17,454.22)	(17,187.13)	0.0000	4.3300	(1,451.6823)	0.0000	2.0994	(6.9306)	0.0000	1	(4.8313)	01/06/2025
000537.ZK	12/30/2024	SDB3262681187	(43,900.00)	1.2826	(57,484.64)	(56,307.11)	0.0000	4.3300	(1,451.6823)	0.0000	6.9141	(22.7056)	0.0000	1	(15.7914)	01/06/2025
000537.ZK	12/30/2024	SDB3262681187	(7,300.00)	1.2826	(9,562.63)	(9,363.14)	0.0000	4.3300	(1,451.6823)	0.0000	1.1502	(3.7756)	0.0000	1	(2.6255)	01/06/2025
000537.ZK	12/30/2024	SDB3262681187	(1,200.00)	1.2826	(1,547.87)	(1,539.15)	0.0000	4.3300	(1,451.6823)	0.0000	0.1862	(0.6207)	0.0000	1	(0.4345)	01/06/2025
000537.ZK	12/30/2024	SDB3262681187	(3,800.00)	1.2826	(4,908.79)	(4,873.96)	0.0000	4.3300	(1,451.6823)	0.0000	0.5904	(1.9654)	0.0000	1	(1.3750)	01/06/2025
000537.ZK	12/30/2024	SDB3262681187	(34,200.00)	1.2826	(44,230.18)	(43,865.67)	0.0000	4.3300	(1,451.6823)	0.0000	5.3199	(17.6886)	0.0000	1	(12.3687)	01/06/2025
000537.ZK	12/30/2024	SDB3262681187	(18,800.00)	1.2826	(24,304.72)	(24,113.29)	0.0000	4.3300	(1,451.6823)	0.0000	2.9233	(9.7236)	0.0000	1	(6.8002)	01/06/2025
000537.ZK	12/30/2024	SDB3262681187	(4,700.00)	1.2826	(6,006.29)	(6,028.32)	0.0000	4.3300	(1,451.6823)	0.0000	0.7224	(2.4309)	0.0000	1	(1.7085)	01/06/2025
000537.ZK	12/30/2024	SDB3262681187	(37,400.00)	1.2826	(48,005.70)	(47,970.06)	0.0000	4.3300	(1,451.6823)	0.0000	5.7740	(19.3437)	0.0000	1	(13.5697)	01/06/2025
000537.ZK	12/30/2024	SDB3262681187	(22,500.00)	1.2826	(29,067.05)	(28,858.99)	0.0000	4.3300	(1,451.6823)	0.0000	3.4961	(11.6372)	0.0000	1	(8.1411)	01/06/2025
000537.ZK	12/30/2024	SDB3262681187	(36,400.00)	1.2826	(46,547.37)	(46,687.44)	0.0000	4.3300	(1,451.6823)	0.0000	5.5986	(18.8265)	0.0000	1	(13.2279)	01/06/2025
000537.ZK	12/30/2024	SDB3262681187	(5,900.00)	1.2826	(7,538.59)	(7,567.47)	0.0000	4.3300	(1,451.6823)	0.0000	0.9067	(3.0515)	0.0000	1	(2.1448)	01/06/2025
000537.ZK	12/30/2024	SDB3262681187	(19,100.00)	1.2826	(24,595.17)	(24,498.08)	0.0000	4.3300	(1,451.6823)	0.0000	2.9583	(9.8787)	0.0000	1	(6.9205)	01/06/2025
000537.ZK	12/30/2024	SDB3262681187	(4,400.00)	1.2826	(5,673.76)	(5,643.54)	0.0000	4.3300	(1,451.6823)	0.0000	0.6824	(2.2757)	0.0000	1	(1.5933)	01/06/2025
000537.ZK	12/30/2024	SDB3262681187	(100.00)	1.2826	(128.53)	(128.26)	0.0000	4.3300	(1,451.6823)	0.0000	0.0155	(0.0517)	0.0000	1	(0.0363)	01/06/2025
000537.ZK	12/30/2024	SDB3262681187	(1,800.00)	1.2826	(2,322.85)	(2,308.72)	0.0000	4.3300	(1,451.6823)	0.0000	0.2794	(0.9310)	0.0000	1	(0.6516)	01/06/2025
000537.ZK	12/30/2024	SDB3262681187	(1,300.00)	1.2826	(1,676.17)	(1,667.41)	0.0000	4.3300	(1,451.6823)	0.0000	0.2016	(0.6724)	0.0000	1	(0.4708)	01/06/2025
000537.ZK	12/30/2024	SDB3262681187	(400.00)	1.2826	(515.74)	(513.05)	0.0000	4.3300	(1,451.6823)	0.0000	0.0620	(0.2069)	0.0000	1	(0.1449)	01/06/2025
000537.ZK	12/30/2024	SDB3262681187	(5,500.00)	1.2826	(7,091.48)	(7,054.42)	0.0000	4.3300	(1,451.6823)	0.0000	0.8529	(2.8447)	0.0000	1	(1.9917)	01/06/2025
000537.ZK	12/30/2024	SDB3262681187	(3,000.00)	1.2826	(3,868.08)	(3,847.87)	0.0000	4.3300	(1,451.6823)	0.0000	0.4652	(1.5516)	0.0000	1	(1.0864)	01/06/2025
000537.ZK	12/30/2024	SDB3262681187	(1,300.00)	1.2826	(1,676.17)	(1,667.41)	0.0000	4.3300	(1,451.6823)	0.0000	0.2016	(0.6724)	0.0000	1	(0.4708)	01/06/2025
000537.ZK	12/30/2024	SDB3262681187	(2,300.00)	1.2826	(2,965.53)	(2,950.03)	0.0000	4.3300	(1,451.6823)	0.0000	0.3567	(1.1896)	0.0000	1	(0.8329)	01/06/2025
000537.ZK	12/30/2024	SDB3262681187	(9,700.00)	1.2826	(12,506.79)	(12,441.43)	0.0000	4.3300	(1,451.6823)	0.0000	1.5043	(5.0169)	0.0000	1	(3.5127)	01/06/2025
000537.ZK	12/30/2024	SDB3262681187	(2,200.00)	1.2826	(2,836.59)	(2,821.77)	0.0000	4.3300	(1,451.6823)	0.0000	0.3412	(1.1379)	0.0000	1	(0.7967)	01/06/2025
000537.ZK	12/27/2024	SDB3262681187	(1,600.00)	1.2986	(2,061.30)	(2,077.72)	0.0000	4.3300	(1,450.5912)	0.0000	0.7438	(2.5116)	0.0000	3	(1.7678)	01/06/2025
000537.ZK	12/27/2024	SDB3262681187	(1,700.00)	1.2986	(2,162.61)	(2,207.58)	0.0000	4.3300	(1,450.5912)	0.0000	0.7803	(2.6686)	0.0000	3	(1.8882)	01/06/2025
000537.ZK	12/27/2024	SDB3262681187	(5,500.00)	1.2986	(7,185.60)	(7,142.17)	0.0000	4.3300	(1,450.5912)	0.0000	2.5928	(8.6336)	0.0000	3	(6.0408)	01/06/2025
000537.ZK	12/27/2024	SDB3262681187	(2,500.00)	1.2986	(3,261.90)	(3,246.44)	0.0000	4.3300	(1,450.5912)	0.0000	1.1770	(3.9244)	0.0000	3	(2.7474)	01/06/2025
000537.ZK	12/27/2024	SDB3262681187	(33,400.00)	1.2986	(43,205.91)	(43,372.47)	0.0000	4.3300	(1,450.5912)	0.0000	15.5901	(52.4298)	0.0000	3	(36.8396)	01/06/2025
000537.ZK	12/27/2024	SDB3262681187	(23,500.00)	1.2986	(30,563.98)	(30,516.56)	0.0000	4.3300	(1,450.5912)	0.0000	11.0285	(36.8892)	0.0000	3	(25.8607)	01/06/2025
000537.ZK	12/27/2024	SDB3262681187	(27,500.00)	1.2986	(35,820.76)	(35,710.87)	0.0000	4.3300	(1,450.5912)	0.0000	12.9253	(43.1682)	0.0000	3	(30.2429)	01/06/2025
000537.ZK	12/27/2024	SDB3262681187	(13,400.00)	1.2986	(17,454.22)	(17,400.93)	0.0000	4.3300	(1,450.5912)	0.0000	6.2981	(21.0347)	0.0000	3	(14.7366)	01/06/2025
000537.ZK	12/27/2024	SDB3262681187	(43,900.00)	1.2986	(57,484.64)	(57,007.53)	0.0000	4.3300	(1,450.5912)	0.0000	20.7424	(68.9122)	0.0000	3	(48.1698)	01/06/2025
000537.ZK	12/27/2024	SDB3262681187	(7,300.00)	1.2986	(9,562.63)	(9,479.61)	0.0000	4.3300	(1,450.5912)	0.0000	3.4505	(11.4592)	0.0000	3	(8.0087)	01/06/2025
000537.ZK	12/27/2024	SDB3262681187	(1,200.00)	1.2986	(1,547.87)	(1,558.29)	0.0000	4.3300	(1,450.5912)	0.0000	0.5585	(1.8837)	0.0000	3	(1.3252)	01/06/2025
000537.ZK	12/27/2024	SDB3262681187	(3,800.00)	1.2986	(4,908.79)	(4,934.59)	0.0000	4.3300	(1,450.5912)	0.0000	1.7713	(5.9651)	0.0000	3	(4.1938)	01/06/2025
000537.ZK	12/27/2024	SDB3262681187	(34,200.00)	1.2986	(44,230.18)	(44,411.33)	0.0000	4.3300	(1,450.5912)	0.0000	15.9597	(53.6856)	0.0000	3	(37.7259)	01/06/2025
000537.ZK	12/27/2024	SDB3262681187	(18,800.00)	1.2986	(24,304.72)	(24,413.25)	0.0000	4.3300	(1,450.5912)	0.0000	8.7700	(29.5114)	0.0000	3	(20.7414)	01/06/2025
000537.ZK	12/27/2024	SDB3262681187	(4,700.00)	1.2986	(6,006.29)	(6,103.31)	0.0000	4.3300	(1,450.5912)	0.0000	2.1673	(7.3778)	0.0000	3	(5.2106)	01/06/2025
000537.ZK	12/27/2024	SDB3262681187	(37,400.00)	1.2986	(48,005.70)	(48,566.78)	0.0000	4.3300	(1,450.5912)	0.0000	17.3221	(58.7088)	0.0000	3	(41.3867)	01/06/2025
000537.ZK	12/27/2024	SDB3262681187	(22,500.00)	1.2986	(29,067.05)	(29,217.98)	0.0000	4.3300	(1,450.5912)	0.0000	10.4884	(35.3195)	0.0000	3	(24.8311)	01/06/2025
000537.ZK	12/27/2024	SDB3262681187	(36,400.00)	1.2986	(46,547.37)	(47,268.20)	0.0000	4.3300	(1,450.5912)	0.0000	16.7958	(57.1390)	0.0000	3	(40.3432)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
CHINA GREEN ELECTRICITY INVESTMENT OF TIANJIN CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
000537.ZK	12/27/2024	SDB3262681187	(5,900.00)	1.2986	(7,538.59)	(7,661.60)	0.0000	4.3300	(1,450.5912)	0.0000	2.7202	(9.2615)	0.0000	3	(6.5414)	01/06/2025
000537.ZK	12/27/2024	SDB3262681187	(19,100.00)	1.2986	(24,595.17)	(24,802.82)	0.0000	4.3300	(1,450.5912)	0.0000	8.8748	(29.9823)	0.0000	3	(21.1075)	01/06/2025
000537.ZK	12/27/2024	SDB3262681187	(4,400.00)	1.2986	(5,673.76)	(5,713.74)	0.0000	4.3300	(1,450.5912)	0.0000	2.0473	(6.9069)	0.0000	3	(4.8596)	01/06/2025
000537.ZK	12/27/2024	SDB3262681187	(100.00)	1.2986	(128.53)	(129.86)	0.0000	4.3300	(1,450.5912)	0.0000	0.0464	(0.1570)	0.0000	3	(0.1106)	01/06/2025
000537.ZK	12/27/2024	SDB3262681187	(1,800.00)	1.2986	(2,322.85)	(2,337.44)	0.0000	4.3300	(1,450.5912)	0.0000	0.8382	(2.8256)	0.0000	3	(1.9874)	01/06/2025
000537.ZK	12/27/2024	SDB3262681187	(1,300.00)	1.2986	(1,676.17)	(1,688.15)	0.0000	4.3300	(1,450.5912)	0.0000	0.6048	(2.0407)	0.0000	3	(1.4359)	01/06/2025
000537.ZK	12/27/2024	SDB3262681187	(400.00)	1.2986	(515.74)	(519.43)	0.0000	4.3300	(1,450.5912)	0.0000	0.1861	(0.6279)	0.0000	3	(0.4418)	01/06/2025
000537.ZK	12/27/2024	SDB3262681187	(5,500.00)	1.2986	(7,091.48)	(7,142.17)	0.0000	4.3300	(1,450.5912)	0.0000	2.5588	(8.6336)	0.0000	3	(6.0748)	01/06/2025
000537.ZK	12/27/2024	SDB3262681187	(3,000.00)	1.2986	(3,868.08)	(3,895.73)	0.0000	4.3300	(1,450.5912)	0.0000	1.3957	(4.7093)	0.0000	3	(3.3135)	01/06/2025
000537.ZK	12/27/2024	SDB3262681187	(1,300.00)	1.2986	(1,676.17)	(1,688.15)	0.0000	4.3300	(1,450.5912)	0.0000	0.6048	(2.0407)	0.0000	3	(1.4359)	01/06/2025
000537.ZK	12/27/2024	SDB3262681187	(2,300.00)	1.2986	(2,965.53)	(2,986.73)	0.0000	4.3300	(1,450.5912)	0.0000	1.0701	(3.6104)	0.0000	3	(2.5404)	01/06/2025
000537.ZK	12/27/2024	SDB3262681187	(9,700.00)	1.2986	(12,506.79)	(12,596.20)	0.0000	4.3300	(1,450.5912)	0.0000	4.5129	(15.2266)	0.0000	3	(10.7137)	01/06/2025
000537.ZK	12/27/2024	SDB3262681187	(2,200.00)	1.2986	(2,836.59)	(2,856.87)	0.0000	4.3300	(1,450.5912)	0.0000	1.0235	(3.4535)	0.0000	3	(2.4299)	01/06/2025
000537.ZK	12/26/2024	SDB3262681187	(5,500.00)	1.2647	(7,185.60)	(6,955.84)	0.0000	4.3300	(1,450.3753)	0.0000	0.8643	(2.8024)	0.0000	1	(1.9381)	01/06/2025
000537.ZK	12/26/2024	SDB3262681187	(2,500.00)	1.2647	(3,261.90)	(3,161.74)	0.0000	4.3300	(1,450.3753)	0.0000	0.3923	(1.2738)	0.0000	1	(0.8815)	01/06/2025
000537.ZK	12/26/2024	SDB3262681187	(33,400.00)	1.2647	(43,205.91)	(42,240.91)	0.0000	4.3300	(1,450.3753)	0.0000	5.1967	(17.0181)	0.0000	1	(11.8214)	01/06/2025
000537.ZK	12/26/2024	SDB3262681187	(23,500.00)	1.2647	(30,563.98)	(29,720.40)	0.0000	4.3300	(1,450.3753)	0.0000	3.6762	(11.9738)	0.0000	1	(8.2976)	01/06/2025
000537.ZK	12/26/2024	SDB3262681187	(27,500.00)	1.2647	(35,820.76)	(34,779.19)	0.0000	4.3300	(1,450.3753)	0.0000	4.3084	(14.0119)	0.0000	1	(9.7035)	01/06/2025
000537.ZK	12/26/2024	SDB3262681187	(13,400.00)	1.2647	(17,454.22)	(16,946.95)	0.0000	4.3300	(1,450.3753)	0.0000	2.0994	(6.8276)	0.0000	1	(4.7283)	01/06/2025
000537.ZK	12/26/2024	SDB3262681187	(43,900.00)	1.2647	(57,484.64)	(55,520.24)	0.0000	4.3300	(1,450.3753)	0.0000	6.9141	(22.3681)	0.0000	1	(15.4540)	01/06/2025
000537.ZK	12/26/2024	SDB3262681187	(7,300.00)	1.2647	(9,562.63)	(9,232.30)	0.0000	4.3300	(1,450.3753)	0.0000	1.1502	(3.7195)	0.0000	1	(2.5694)	01/06/2025
000537.ZK	12/26/2024	SDB3262681187	(1,200.00)	1.2647	(1,547.87)	(1,517.64)	0.0000	4.3300	(1,450.3753)	0.0000	0.1862	(0.6114)	0.0000	1	(0.4253)	01/06/2025
000537.ZK	12/26/2024	SDB3262681187	(3,800.00)	1.2647	(4,908.79)	(4,805.85)	0.0000	4.3300	(1,450.3753)	0.0000	0.5904	(1.9362)	0.0000	1	(1.3458)	01/06/2025
000537.ZK	12/26/2024	SDB3262681187	(34,200.00)	1.2647	(44,230.18)	(43,252.67)	0.0000	4.3300	(1,450.3753)	0.0000	5.3199	(17.4257)	0.0000	1	(12.1058)	01/06/2025
000537.ZK	12/26/2024	SDB3262681187	(18,800.00)	1.2647	(24,304.72)	(23,776.32)	0.0000	4.3300	(1,450.3753)	0.0000	2.9233	(9.5791)	0.0000	1	(6.6557)	01/06/2025
000537.ZK	12/26/2024	SDB3262681187	(4,700.00)	1.2647	(6,006.29)	(5,944.08)	0.0000	4.3300	(1,450.3753)	0.0000	0.7224	(2.3948)	0.0000	1	(1.6723)	01/06/2025
000537.ZK	12/26/2024	SDB3262681187	(37,400.00)	1.2647	(48,005.70)	(47,299.71)	0.0000	4.3300	(1,450.3753)	0.0000	5.7740	(19.0562)	0.0000	1	(13.2822)	01/06/2025
000537.ZK	12/26/2024	SDB3262681187	(22,500.00)	1.2647	(29,067.05)	(28,455.71)	0.0000	4.3300	(1,450.3753)	0.0000	3.4961	(11.4643)	0.0000	1	(7.9682)	01/06/2025
000537.ZK	12/26/2024	SDB3262681187	(36,400.00)	1.2647	(46,547.37)	(46,035.01)	0.0000	4.3300	(1,450.3753)	0.0000	5.5986	(18.5467)	0.0000	1	(12.9481)	01/06/2025
000537.ZK	12/26/2024	SDB3262681187	(5,900.00)	1.2647	(7,538.59)	(7,461.72)	0.0000	4.3300	(1,450.3753)	0.0000	0.9067	(3.0062)	0.0000	1	(2.0995)	01/06/2025
000537.ZK	12/26/2024	SDB3262681187	(19,100.00)	1.2647	(24,595.17)	(24,155.73)	0.0000	4.3300	(1,450.3753)	0.0000	2.9583	(9.7319)	0.0000	1	(6.7737)	01/06/2025
000537.ZK	12/26/2024	SDB3262681187	(4,400.00)	1.2647	(5,673.76)	(5,564.67)	0.0000	4.3300	(1,450.3753)	0.0000	0.6824	(2.2419)	0.0000	1	(1.5595)	01/06/2025
000537.ZK	12/26/2024	SDB3262681187	(100.00)	1.2647	(128.53)	(126.47)	0.0000	4.3300	(1,450.3753)	0.0000	0.0155	(0.0510)	0.0000	1	(0.0355)	01/06/2025
000537.ZK	12/26/2024	SDB3262681187	(1,800.00)	1.2647	(2,322.85)	(2,276.46)	0.0000	4.3300	(1,450.3753)	0.0000	0.2794	(0.9171)	0.0000	1	(0.6378)	01/06/2025
000537.ZK	12/26/2024	SDB3262681187	(1,300.00)	1.2647	(1,676.17)	(1,644.11)	0.0000	4.3300	(1,450.3753)	0.0000	0.2016	(0.6624)	0.0000	1	(0.4608)	01/06/2025
000537.ZK	12/26/2024	SDB3262681187	(400.00)	1.2647	(515.74)	(505.88)	0.0000	4.3300	(1,450.3753)	0.0000	0.0620	(0.2038)	0.0000	1	(0.1418)	01/06/2025
000537.ZK	12/26/2024	SDB3262681187	(5,500.00)	1.2647	(7,091.48)	(6,955.84)	0.0000	4.3300	(1,450.3753)	0.0000	0.8529	(2.8024)	0.0000	1	(1.9494)	01/06/2025
000537.ZK	12/26/2024	SDB3262681187	(3,000.00)	1.2647	(3,868.08)	(3,794.09)	0.0000	4.3300	(1,450.3753)	0.0000	0.4652	(1.5286)	0.0000	1	(1.0633)	01/06/2025
000537.ZK	12/26/2024	SDB3262681187	(1,300.00)	1.2647	(1,676.17)	(1,644.11)	0.0000	4.3300	(1,450.3753)	0.0000	0.2016	(0.6624)	0.0000	1	(0.4608)	01/06/2025
000537.ZK	12/26/2024	SDB3262681187	(2,300.00)	1.2647	(2,965.53)	(2,908.81)	0.0000	4.3300	(1,450.3753)	0.0000	0.3567	(1.1719)	0.0000	1	(0.8152)	01/06/2025
000537.ZK	12/26/2024	SDB3262681187	(9,700.00)	1.2647	(12,506.79)	(12,267.57)	0.0000	4.3300	(1,450.3753)	0.0000	1.5043	(4.9424)	0.0000	1	(3.4381)	01/06/2025
000537.ZK	12/26/2024	SDB3262681187	(2,200.00)	1.2647	(2,836.59)	(2,782.34)	0.0000	4.3300	(1,450.3753)	0.0000	0.3412	(1.1210)	0.0000	1	(0.7798)	01/06/2025
000537.ZK	12/24/2024	SDB3262681187	(5,500.00)	1.2647	(7,185.60)	(6,955.84)	0.0000	4.3300	(1,450.3753)	0.0000	1.7285	(5.6048)	0.0000	2	(3.8762)	01/06/2025
000537.ZK	12/24/2024	SDB3262681187	(2,500.00)	1.2647	(3,261.90)	(3,161.74)	0.0000	4.3300	(1,450.3753)	0.0000	0.7847	(2.5476)	0.0000	2	(1.7630)	01/06/2025
000537.ZK	12/24/2024	SDB3262681187	(33,400.00)	1.2647	(43,205.91)	(42,240.91)	0.0000	4.3300	(1,450.3753)	0.0000	10.3934	(34.0362)	0.0000	2	(23.6428)	01/06/2025
000537.ZK	12/24/2024	SDB3262681187	(23,500.00)	1.2647	(30,563.98)	(29,720.40)	0.0000	4.3300	(1,450.3753)	0.0000	7.3523	(23.9476)	0.0000	2	(16.5953)	01/06/2025
000537.ZK	12/24/2024	SDB3262681187	(27,500.00)	1.2647	(35,820.76)	(34,779.19)	0.0000	4.3300	(1,450.3753)	0.0000	8.6169	(28.0238)	0.0000	2	(19.4069)	01/06/2025
000537.ZK	12/24/2024	SDB3262681187	(13,400.00)	1.2647	(17,454.22)	(16,946.95)	0.0000	4.3300	(1,450.3753)	0.0000	4.1987	(13.6552)	0.0000	2	(9.4565)	01/06/2025
000537.ZK	12/24/2024	SDB3262681187	(43,900.00)	1.2647	(57,484.64)	(55,520.24)	0.0000	4.3300	(1,450.3753)	0.0000	13.8282	(44.7362)	0.0000	2	(30.9080)	01/06/2025
000537.ZK	12/24/2024	SDB3262681187	(7,300.00)	1.2647	(9,562.63)	(9,232.30)	0.0000	4.3300	(1,450.3753)	0.0000	2.3003	(7.4391)	0.0000	2	(5.1387)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
CHINA GREEN ELECTRICITY INVESTMENT OF TIANJIN CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
000537.ZK	12/24/2024	SDB3262681187	(1,200.00)	1.2647	(1,547.87)	(1,517.64)	0.0000	4.3300	(1,450.3753)	0.0000	0.3723	(1.2229)	0.0000	2	(0.8505)	01/06/2025
000537.ZK	12/24/2024	SDB3262681187	(3,800.00)	1.2647	(4,908.79)	(4,805.85)	0.0000	4.3300	(1,450.3753)	0.0000	1.1808	(3.8724)	0.0000	2	(2.6915)	01/06/2025
000537.ZK	12/24/2024	SDB3262681187	(34,200.00)	1.2647	(44,230.18)	(43,252.67)	0.0000	4.3300	(1,450.3753)	0.0000	10.6398	(34.8514)	0.0000	2	(24.2116)	01/06/2025
000537.ZK	12/24/2024	SDB3262681187	(18,800.00)	1.2647	(24,304.72)	(23,776.32)	0.0000	4.3300	(1,450.3753)	0.0000	5.8466	(19.1581)	0.0000	2	(13.3115)	01/06/2025
000537.ZK	12/24/2024	SDB3262681187	(4,700.00)	1.2647	(6,006.29)	(5,944.08)	0.0000	4.3300	(1,450.3753)	0.0000	1.4448	(4.7895)	0.0000	2	(3.3447)	01/06/2025
000537.ZK	12/24/2024	SDB3262681187	(37,400.00)	1.2647	(48,005.70)	(47,299.71)	0.0000	4.3300	(1,450.3753)	0.0000	11.5480	(38.1124)	0.0000	2	(26.5644)	01/06/2025
000537.ZK	12/24/2024	SDB3262681187	(22,500.00)	1.2647	(29,067.05)	(28,455.71)	0.0000	4.3300	(1,450.3753)	0.0000	6.9922	(22.9286)	0.0000	2	(15.9363)	01/06/2025
000537.ZK	12/24/2024	SDB3262681187	(36,400.00)	1.2647	(46,547.37)	(46,035.01)	0.0000	4.3300	(1,450.3753)	0.0000	11.1972	(37.0934)	0.0000	2	(25.8961)	01/06/2025
000537.ZK	12/24/2024	SDB3262681187	(5,900.00)	1.2647	(7,538.59)	(7,461.72)	0.0000	4.3300	(1,450.3753)	0.0000	1.8134	(6.0124)	0.0000	2	(4.1989)	01/06/2025
000537.ZK	12/24/2024	SDB3262681187	(19,100.00)	1.2647	(24,595.17)	(24,155.73)	0.0000	4.3300	(1,450.3753)	0.0000	5.9165	(19.4638)	0.0000	2	(13.5473)	01/06/2025
000537.ZK	12/24/2024	SDB3262681187	(4,400.00)	1.2647	(5,673.76)	(5,564.67)	0.0000	4.3300	(1,450.3753)	0.0000	1.3649	(4.4838)	0.0000	2	(3.1190)	01/06/2025
000537.ZK	12/24/2024	SDB3262681187	(100.00)	1.2647	(128.53)	(126.47)	0.0000	4.3300	(1,450.3753)	0.0000	0.0309	(0.1019)	0.0000	2	(0.0710)	01/06/2025
000537.ZK	12/24/2024	SDB3262681187	(1,800.00)	1.2647	(2,322.85)	(2,276.46)	0.0000	4.3300	(1,450.3753)	0.0000	0.5588	(1.8343)	0.0000	2	(1.2755)	01/06/2025
000537.ZK	12/24/2024	SDB3262681187	(1,300.00)	1.2647	(1,676.17)	(1,644.11)	0.0000	4.3300	(1,450.3753)	0.0000	0.4032	(1.3248)	0.0000	2	(0.9216)	01/06/2025
000537.ZK	12/24/2024	SDB3262681187	(400.00)	1.2647	(515.74)	(505.88)	0.0000	4.3300	(1,450.3753)	0.0000	0.1241	(0.4076)	0.0000	2	(0.2836)	01/06/2025
000537.ZK	12/24/2024	SDB3262681187	(5,500.00)	1.2647	(7,091.48)	(6,955.84)	0.0000	4.3300	(1,450.3753)	0.0000	1.7059	(5.6048)	0.0000	2	(3.8989)	01/06/2025
000537.ZK	12/24/2024	SDB3262681187	(3,000.00)	1.2647	(3,868.08)	(3,794.09)	0.0000	4.3300	(1,450.3753)	0.0000	0.9305	(3.0571)	0.0000	2	(2.1267)	01/06/2025
000537.ZK	12/24/2024	SDB3262681187	(1,300.00)	1.2647	(1,676.17)	(1,644.11)	0.0000	4.3300	(1,450.3753)	0.0000	0.4032	(1.3248)	0.0000	2	(0.9216)	01/06/2025
000537.ZK	12/24/2024	SDB3262681187	(2,300.00)	1.2647	(2,965.53)	(2,908.81)	0.0000	4.3300	(1,450.3753)	0.0000	0.7134	(2.3438)	0.0000	2	(1.6304)	01/06/2025
000537.ZK	12/24/2024	SDB3262681187	(9,700.00)	1.2647	(12,506.79)	(12,267.57)	0.0000	4.3300	(1,450.3753)	0.0000	3.0086	(9.8848)	0.0000	2	(6.8762)	01/06/2025
000537.ZK	12/24/2024	SDB3262681187	(2,200.00)	1.2647	(2,836.59)	(2,782.34)	0.0000	4.3300	(1,450.3753)	0.0000	0.6824	(2.2419)	0.0000	2	(1.5595)	01/06/2025
000537.ZK	12/23/2024	SDB3262681187	(5,500.00)	1.3017	(7,185.60)	(7,159.42)	0.0000	4.3300	(1,450.3753)	0.0000	0.8643	(2.8844)	0.0000	1	(2.0201)	01/06/2025
000537.ZK	12/23/2024	SDB3262681187	(2,500.00)	1.3017	(3,261.90)	(3,254.28)	0.0000	4.3300	(1,450.3753)	0.0000	0.3923	(1.3111)	0.0000	1	(0.9188)	01/06/2025
000537.ZK	12/23/2024	SDB3262681187	(33,400.00)	1.3017	(43,205.91)	(43,477.18)	0.0000	4.3300	(1,450.3753)	0.0000	5.1967	(17.5162)	0.0000	1	(12.3195)	01/06/2025
000537.ZK	12/23/2024	SDB3262681187	(23,500.00)	1.3017	(30,563.98)	(30,590.23)	0.0000	4.3300	(1,450.3753)	0.0000	3.6762	(12.3243)	0.0000	1	(8.6481)	01/06/2025
000537.ZK	12/23/2024	SDB3262681187	(27,500.00)	1.3017	(35,820.76)	(35,797.08)	0.0000	4.3300	(1,450.3753)	0.0000	4.3084	(14.4220)	0.0000	1	(10.1136)	01/06/2025
000537.ZK	12/23/2024	SDB3262681187	(13,400.00)	1.3017	(17,454.22)	(17,442.94)	0.0000	4.3300	(1,450.3753)	0.0000	2.0994	(7.0274)	0.0000	1	(4.9281)	01/06/2025
000537.ZK	12/23/2024	SDB3262681187	(43,900.00)	1.3017	(57,484.64)	(57,145.16)	0.0000	4.3300	(1,450.3753)	0.0000	6.9141	(23.0228)	0.0000	1	(16.1086)	01/06/2025
000537.ZK	12/23/2024	SDB3262681187	(7,300.00)	1.3017	(9,562.63)	(9,502.50)	0.0000	4.3300	(1,450.3753)	0.0000	1.1502	(3.8284)	0.0000	1	(2.6782)	01/06/2025
000537.ZK	12/23/2024	SDB3262681187	(1,200.00)	1.3017	(1,547.87)	(1,562.05)	0.0000	4.3300	(1,450.3753)	0.0000	0.1862	(0.6293)	0.0000	1	(0.4431)	01/06/2025
000537.ZK	12/23/2024	SDB3262681187	(3,800.00)	1.3017	(4,908.79)	(4,946.51)	0.0000	4.3300	(1,450.3753)	0.0000	0.5904	(1.9929)	0.0000	1	(1.4024)	01/06/2025
000537.ZK	12/23/2024	SDB3262681187	(34,200.00)	1.3017	(44,230.18)	(44,518.55)	0.0000	4.3300	(1,450.3753)	0.0000	5.3199	(17.9357)	0.0000	1	(12.6158)	01/06/2025
000537.ZK	12/23/2024	SDB3262681187	(18,800.00)	1.3017	(24,304.72)	(24,472.19)	0.0000	4.3300	(1,450.3753)	0.0000	2.9233	(9.8594)	0.0000	1	(6.9361)	01/06/2025
000537.ZK	12/23/2024	SDB3262681187	(4,700.00)	1.3017	(6,006.29)	(6,118.05)	0.0000	4.3300	(1,450.3753)	0.0000	0.7224	(2.4649)	0.0000	1	(1.7424)	01/06/2025
000537.ZK	12/23/2024	SDB3262681187	(37,400.00)	1.3017	(48,005.70)	(48,684.03)	0.0000	4.3300	(1,450.3753)	0.0000	5.7740	(19.6139)	0.0000	1	(13.8399)	01/06/2025
000537.ZK	12/23/2024	SDB3262681187	(22,500.00)	1.3017	(29,067.05)	(29,288.52)	0.0000	4.3300	(1,450.3753)	0.0000	3.4961	(11.7998)	0.0000	1	(8.3037)	01/06/2025
000537.ZK	12/23/2024	SDB3262681187	(36,400.00)	1.3017	(46,547.37)	(47,382.32)	0.0000	4.3300	(1,450.3753)	0.0000	5.5986	(19.0895)	0.0000	1	(13.4909)	01/06/2025
000537.ZK	12/23/2024	SDB3262681187	(5,900.00)	1.3017	(7,538.59)	(7,680.10)	0.0000	4.3300	(1,450.3753)	0.0000	0.9067	(3.0942)	0.0000	1	(2.1874)	01/06/2025
000537.ZK	12/23/2024	SDB3262681187	(19,100.00)	1.3017	(24,595.17)	(24,862.70)	0.0000	4.3300	(1,450.3753)	0.0000	2.9583	(10.0167)	0.0000	1	(7.0585)	01/06/2025
000537.ZK	12/23/2024	SDB3262681187	(4,400.00)	1.3017	(5,673.76)	(5,727.53)	0.0000	4.3300	(1,450.3753)	0.0000	0.6824	(2.3075)	0.0000	1	(1.6251)	01/06/2025
000537.ZK	12/23/2024	SDB3262681187	(100.00)	1.3017	(128.53)	(130.17)	0.0000	4.3300	(1,450.3753)	0.0000	0.0155	(0.0524)	0.0000	1	(0.0370)	01/06/2025
000537.ZK	12/23/2024	SDB3262681187	(1,800.00)	1.3017	(2,322.85)	(2,343.08)	0.0000	4.3300	(1,450.3753)	0.0000	0.2794	(0.9440)	0.0000	1	(0.6646)	01/06/2025
000537.ZK	12/23/2024	SDB3262681187	(1,300.00)	1.3017	(1,676.17)	(1,692.23)	0.0000	4.3300	(1,450.3753)	0.0000	0.2016	(0.6818)	0.0000	1	(0.4802)	01/06/2025
000537.ZK	12/23/2024	SDB3262681187	(400.00)	1.3017	(515.74)	(520.68)	0.0000	4.3300	(1,450.3753)	0.0000	0.0620	(0.2098)	0.0000	1	(0.1477)	01/06/2025
000537.ZK	12/23/2024	SDB3262681187	(5,500.00)	1.3017	(7,091.48)	(7,159.42)	0.0000	4.3300	(1,450.3753)	0.0000	0.8529	(2.8844)	0.0000	1	(2.0315)	01/06/2025
000537.ZK	12/23/2024	SDB3262681187	(3,000.00)	1.3017	(3,868.08)	(3,905.14)	0.0000	4.3300	(1,450.3753)	0.0000	0.4652	(1.5733)	0.0000	1	(1.1081)	01/06/2025
000537.ZK	12/23/2024	SDB3262681187	(1,300.00)	1.3017	(1,676.17)	(1,692.23)	0.0000	4.3300	(1,450.3753)	0.0000	0.2016	(0.6818)	0.0000	1	(0.4802)	01/06/2025
000537.ZK	12/23/2024	SDB3262681187	(2,300.00)	1.3017	(2,965.53)	(2,993.94)	0.0000	4.3300	(1,450.3753)	0.0000	0.3567	(1.2062)	0.0000	1	(0.8495)	01/06/2025
000537.ZK	12/23/2024	SDB3262681187	(9,700.00)	1.3017	(12,506.79)	(12,626.61)	0.0000	4.3300	(1,450.3753)	0.0000	1.5043	(5.0870)	0.0000	1	(3.5827)	01/06/2025
000537.ZK	12/23/2024	SDB3262681187	(2,200.00)	1.3017	(2,836.59)	(2,863.77)	0.0000	4.3300	(1,450.3753)	0.0000	0.3412	(1.1538)	0.0000	1	(0.8126)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
CHINA GREEN ELECTRICITY INVESTMENT OF TIANJIN CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
000537.ZK	12/20/2024	SDB3262681187	(33,400.00)	1.2864	(43,205.91)	(42,964.69)	0.0000	4.3300	(1,453.6712)	0.0000	15.5901	(52.0471)	0.0000	3	(36.4570)	01/06/2025
000537.ZK	12/20/2024	SDB3262681187	(23,500.00)	1.2864	(30,563.98)	(30,229.65)	0.0000	4.3300	(1,453.6712)	0.0000	11.0285	(36.6200)	0.0000	3	(25.5915)	01/06/2025
000537.ZK	12/20/2024	SDB3262681187	(27,500.00)	1.2864	(35,820.76)	(35,375.12)	0.0000	4.3300	(1,453.6712)	0.0000	12.9253	(42.8532)	0.0000	3	(29.9278)	01/06/2025
000537.ZK	12/20/2024	SDB3262681187	(13,400.00)	1.2864	(17,454.22)	(17,237.33)	0.0000	4.3300	(1,453.6712)	0.0000	6.2981	(20.8812)	0.0000	3	(14.5831)	01/06/2025
000537.ZK	12/20/2024	SDB3262681187	(43,900.00)	1.2864	(57,484.64)	(56,471.56)	0.0000	4.3300	(1,453.6712)	0.0000	20.7424	(68.4092)	0.0000	3	(47.6669)	01/06/2025
000537.ZK	12/20/2024	SDB3262681187	(7,300.00)	1.2864	(9,562.63)	(9,390.49)	0.0000	4.3300	(1,453.6712)	0.0000	3.4505	(11.3756)	0.0000	3	(7.9251)	01/06/2025
000537.ZK	12/20/2024	SDB3262681187	(1,200.00)	1.2864	(1,547.87)	(1,543.64)	0.0000	4.3300	(1,453.6712)	0.0000	0.5585	(1.8700)	0.0000	3	(1.3114)	01/06/2025
000537.ZK	12/20/2024	SDB3262681187	(3,800.00)	1.2864	(4,908.79)	(4,888.20)	0.0000	4.3300	(1,453.6712)	0.0000	1.7713	(5.9215)	0.0000	3	(4.1503)	01/06/2025
000537.ZK	12/20/2024	SDB3262681187	(34,200.00)	1.2864	(44,230.18)	(43,993.79)	0.0000	4.3300	(1,453.6712)	0.0000	15.9597	(53.2937)	0.0000	3	(37.3340)	01/06/2025
000537.ZK	12/20/2024	SDB3262681187	(18,800.00)	1.2864	(24,304.72)	(24,183.72)	0.0000	4.3300	(1,453.6712)	0.0000	8.7700	(29.2960)	0.0000	3	(20.5260)	01/06/2025
000537.ZK	12/20/2024	SDB3262681187	(4,700.00)	1.2864	(6,006.29)	(6,045.93)	0.0000	4.3300	(1,453.6712)	0.0000	2.1673	(7.3240)	0.0000	3	(5.1567)	01/06/2025
000537.ZK	12/20/2024	SDB3262681187	(37,400.00)	1.2864	(48,005.70)	(48,110.16)	0.0000	4.3300	(1,453.6712)	0.0000	17.3221	(58.2803)	0.0000	3	(40.9582)	01/06/2025
000537.ZK	12/20/2024	SDB3262681187	(22,500.00)	1.2864	(29,067.05)	(28,943.28)	0.0000	4.3300	(1,453.6712)	0.0000	10.4884	(35.0617)	0.0000	3	(24.5733)	01/06/2025
000537.ZK	12/20/2024	SDB3262681187	(36,400.00)	1.2864	(46,547.37)	(46,823.80)	0.0000	4.3300	(1,453.6712)	0.0000	16.7958	(56.7220)	0.0000	3	(39.9262)	01/06/2025
000537.ZK	12/20/2024	SDB3262681187	(5,900.00)	1.2864	(7,538.59)	(7,589.57)	0.0000	4.3300	(1,453.6712)	0.0000	2.7202	(9.1940)	0.0000	3	(6.4738)	01/06/2025
000537.ZK	12/20/2024	SDB3262681187	(19,100.00)	1.2864	(24,595.17)	(24,569.63)	0.0000	4.3300	(1,453.6712)	0.0000	8.8748	(29.7635)	0.0000	3	(20.8887)	01/06/2025
000537.ZK	12/20/2024	SDB3262681187	(4,400.00)	1.2864	(5,673.76)	(5,660.02)	0.0000	4.3300	(1,453.6712)	0.0000	2.0473	(6.8565)	0.0000	3	(4.8092)	01/06/2025
000537.ZK	12/20/2024	SDB3262681187	(100.00)	1.2864	(128.53)	(128.64)	0.0000	4.3300	(1,453.6712)	0.0000	0.0464	(0.1558)	0.0000	3	(0.1095)	01/06/2025
000537.ZK	12/20/2024	SDB3262681187	(1,800.00)	1.2864	(2,322.85)	(2,315.46)	0.0000	4.3300	(1,453.6712)	0.0000	0.8382	(2.8049)	0.0000	3	(1.9668)	01/06/2025
000537.ZK	12/20/2024	SDB3262681187	(1,300.00)	1.2864	(1,676.17)	(1,672.28)	0.0000	4.3300	(1,453.6712)	0.0000	0.6048	(2.0258)	0.0000	3	(1.4210)	01/06/2025
000537.ZK	12/20/2024	SDB3262681187	(400.00)	1.2864	(515.74)	(514.55)	0.0000	4.3300	(1,453.6712)	0.0000	0.1861	(0.6233)	0.0000	3	(0.4372)	01/06/2025
000537.ZK	12/20/2024	SDB3262681187	(5,500.00)	1.2864	(7,091.48)	(7,075.02)	0.0000	4.3300	(1,453.6712)	0.0000	2.5588	(8.5706)	0.0000	3	(6.0118)	01/06/2025
000537.ZK	12/20/2024	SDB3262681187	(3,000.00)	1.2864	(3,868.08)	(3,859.10)	0.0000	4.3300	(1,453.6712)	0.0000	1.3957	(4.6749)	0.0000	3	(3.2792)	01/06/2025
000537.ZK	12/20/2024	SDB3262681187	(1,300.00)	1.2864	(1,676.17)	(1,672.28)	0.0000	4.3300	(1,453.6712)	0.0000	0.6048	(2.0258)	0.0000	3	(1.4210)	01/06/2025
000537.ZK	12/20/2024	SDB3262681187	(2,300.00)	1.2864	(2,965.53)	(2,958.65)	0.0000	4.3300	(1,453.6712)	0.0000	1.0701	(3.5841)	0.0000	3	(2.5140)	01/06/2025
000537.ZK	12/20/2024	SDB3262681187	(9,700.00)	1.2864	(12,506.79)	(12,477.77)	0.0000	4.3300	(1,453.6712)	0.0000	4.5129	(15.1155)	0.0000	3	(10.6026)	01/06/2025
000537.ZK	12/20/2024	SDB3262681187	(2,200.00)	1.2864	(2,836.59)	(2,830.01)	0.0000	4.3300	(1,453.6712)	0.0000	1.0235	(3.4283)	0.0000	3	(2.4047)	01/06/2025
000537.ZK	12/19/2024	SDB3262681187	(27,500.00)	1.2968	(35,820.76)	(35,661.12)	0.0000	4.5800	(1,500.5193)	0.0000	4.5572	(14.8639)	0.0000	1	(10.3067)	01/06/2025
000537.ZK	12/19/2024	SDB3262681187	(13,400.00)	1.2968	(17,454.22)	(17,376.69)	0.0000	4.5800	(1,500.5193)	0.0000	2.2206	(7.2428)	0.0000	1	(5.0222)	01/06/2025
000537.ZK	12/19/2024	SDB3262681187	(43,900.00)	1.2968	(57,484.64)	(56,928.12)	0.0000	4.5800	(1,500.5193)	0.0000	7.3133	(23.7283)	0.0000	1	(16.4149)	01/06/2025
000537.ZK	12/19/2024	SDB3262681187	(7,300.00)	1.2968	(9,562.63)	(9,466.41)	0.0000	4.5800	(1,500.5193)	0.0000	1.2166	(3.9457)	0.0000	1	(2.7291)	01/06/2025
000537.ZK	12/19/2024	SDB3262681187	(1,200.00)	1.2968	(1,547.87)	(1,556.12)	0.0000	4.5800	(1,500.5193)	0.0000	0.1969	(0.6486)	0.0000	1	(0.4517)	01/06/2025
000537.ZK	12/19/2024	SDB3262681187	(3,800.00)	1.2968	(4,908.79)	(4,927.72)	0.0000	4.5800	(1,500.5193)	0.0000	0.6245	(2.0539)	0.0000	1	(1.4294)	01/06/2025
000537.ZK	12/19/2024	SDB3262681187	(34,200.00)	1.2968	(44,230.18)	(44,349.47)	0.0000	4.5800	(1,500.5193)	0.0000	5.6271	(18.4853)	0.0000	1	(12.8583)	01/06/2025
000537.ZK	12/19/2024	SDB3262681187	(18,800.00)	1.2968	(24,304.72)	(24,379.24)	0.0000	4.5800	(1,500.5193)	0.0000	3.0921	(10.1615)	0.0000	1	(7.0694)	01/06/2025
000537.ZK	12/19/2024	SDB3262681187	(4,700.00)	1.2968	(6,006.29)	(6,094.81)	0.0000	4.5800	(1,500.5193)	0.0000	0.7641	(2.5404)	0.0000	1	(1.7763)	01/06/2025
000537.ZK	12/19/2024	SDB3262681187	(37,400.00)	1.2968	(48,005.70)	(48,499.12)	0.0000	4.5800	(1,500.5193)	0.0000	6.1074	(20.2150)	0.0000	1	(14.1076)	01/06/2025
000537.ZK	12/19/2024	SDB3262681187	(22,500.00)	1.2968	(29,067.05)	(29,177.28)	0.0000	4.5800	(1,500.5193)	0.0000	3.6980	(12.1614)	0.0000	1	(8.4634)	01/06/2025
000537.ZK	12/19/2024	SDB3262681187	(36,400.00)	1.2968	(46,547.37)	(47,202.36)	0.0000	4.5800	(1,500.5193)	0.0000	5.9219	(19.6745)	0.0000	1	(13.7526)	01/06/2025
000537.ZK	12/19/2024	SDB3262681187	(5,900.00)	1.2968	(7,538.59)	(7,650.93)	0.0000	4.5800	(1,500.5193)	0.0000	0.9591	(3.1890)	0.0000	1	(2.2299)	01/06/2025
000537.ZK	12/19/2024	SDB3262681187	(19,100.00)	1.2968	(24,595.17)	(24,768.27)	0.0000	4.5800	(1,500.5193)	0.0000	3.1291	(10.3237)	0.0000	1	(7.1946)	01/06/2025
000537.ZK	12/19/2024	SDB3262681187	(4,400.00)	1.2968	(5,673.76)	(5,705.78)	0.0000	4.5800	(1,500.5193)	0.0000	0.7218	(2.3782)	0.0000	1	(1.6564)	01/06/2025
000537.ZK	12/19/2024	SDB3262681187	(100.00)	1.2968	(128.53)	(129.68)	0.0000	4.5800	(1,500.5193)	0.0000	0.0164	(0.0541)	0.0000	1	(0.0377)	01/06/2025
000537.ZK	12/19/2024	SDB3262681187	(1,800.00)	1.2968	(2,322.85)	(2,334.18)	0.0000	4.5800	(1,500.5193)	0.0000	0.2955	(0.9729)	0.0000	1	(0.6774)	01/06/2025
000537.ZK	12/19/2024	SDB3262681187	(1,300.00)	1.2968	(1,676.17)	(1,685.80)	0.0000	4.5800	(1,500.5193)	0.0000	0.2132	(0.7027)	0.0000	1	(0.4894)	01/06/2025
000537.ZK	12/19/2024	SDB3262681187	(400.00)	1.2968	(515.74)	(518.71)	0.0000	4.5800	(1,500.5193)	0.0000	0.0656	(0.2162)	0.0000	1	(0.1506)	01/06/2025
000537.ZK	12/19/2024	SDB3262681187	(5,500.00)	1.2968	(7,091.48)	(7,132.22)	0.0000	4.5800	(1,500.5193)	0.0000	0.9022	(2.9728)	0.0000	1	(2.0706)	01/06/2025
000537.ZK	12/19/2024	SDB3262681187	(3,000.00)	1.2968	(3,868.08)	(3,890.30)	0.0000	4.5800	(1,500.5193)	0.0000	0.4921	(1.6215)	0.0000	1	(1.1294)	01/06/2025
000537.ZK	12/19/2024	SDB3262681187	(1,300.00)	1.2968	(1,676.17)	(1,685.80)	0.0000	4.5800	(1,500.5193)	0.0000	0.2132	(0.7027)	0.0000	1	(0.4894)	01/06/2025
000537.ZK	12/19/2024	SDB3262681187	(2,300.00)	1.2968	(2,965.53)	(2,982.57)	0.0000	4.5800	(1,500.5193)	0.0000	0.3773	(1.2432)	0.0000	1	(0.8659)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
CHINA GREEN ELECTRICITY INVESTMENT OF TIANJIN CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
000537.ZK	12/19/2024	SDB3262681187	(9,700.00)	1.2968	(12,506.79)	(12,578.65)	0.0000	4.5800	(1,500.5193)	0.0000	1.5911	(5.2429)	0.0000	1	(3.6518)	01/06/2025
000537.ZK	12/19/2024	SDB3262681187	(2,200.00)	1.2968	(2,836.59)	(2,852.89)	0.0000	4.5800	(1,500.5193)	0.0000	0.3609	(1.1891)	0.0000	1	(0.8282)	01/06/2025
000537.ZK	12/18/2024	SDB3262681187	(43,900.00)	1.3034	(57,484.64)	(57,219.08)	0.0000	4.5800	(1,519.7324)	0.0000	7.3133	(24.1549)	0.0000	1	(16.8416)	01/06/2025
000537.ZK	12/18/2024	SDB3262681187	(7,300.00)	1.3034	(9,562.63)	(9,514.79)	0.0000	4.5800	(1,519.7324)	0.0000	1.2166	(4.0166)	0.0000	1	(2.8001)	01/06/2025
000537.ZK	12/18/2024	SDB3262681187	(1,200.00)	1.3034	(1,547.87)	(1,564.08)	0.0000	4.5800	(1,519.7324)	0.0000	0.1969	(0.6603)	0.0000	1	(0.4633)	01/06/2025
000537.ZK	12/18/2024	SDB3262681187	(3,800.00)	1.3034	(4,908.79)	(4,952.90)	0.0000	4.5800	(1,519.7324)	0.0000	0.6245	(2.0909)	0.0000	1	(1.4664)	01/06/2025
000537.ZK	12/18/2024	SDB3262681187	(34,200.00)	1.3034	(44,230.18)	(44,576.14)	0.0000	4.5800	(1,519.7324)	0.0000	5.6271	(18.8177)	0.0000	1	(13.1907)	01/06/2025
000537.ZK	12/18/2024	SDB3262681187	(18,800.00)	1.3034	(24,304.72)	(24,503.84)	0.0000	4.5800	(1,519.7324)	0.0000	3.0921	(10.3442)	0.0000	1	(7.2521)	01/06/2025
000537.ZK	12/18/2024	SDB3262681187	(4,700.00)	1.3034	(6,006.29)	(6,125.96)	0.0000	4.5800	(1,519.7324)	0.0000	0.7641	(2.5861)	0.0000	1	(1.8219)	01/06/2025
000537.ZK	12/18/2024	SDB3262681187	(37,400.00)	1.3034	(48,005.70)	(48,747.01)	0.0000	4.5800	(1,519.7324)	0.0000	6.1074	(20.5784)	0.0000	1	(14.4711)	01/06/2025
000537.ZK	12/18/2024	SDB3262681187	(22,500.00)	1.3034	(29,067.05)	(29,326.41)	0.0000	4.5800	(1,519.7324)	0.0000	3.6980	(12.3801)	0.0000	1	(8.6821)	01/06/2025
000537.ZK	12/18/2024	SDB3262681187	(36,400.00)	1.3034	(46,547.37)	(47,443.61)	0.0000	4.5800	(1,519.7324)	0.0000	5.9219	(20.0282)	0.0000	1	(14.1064)	01/06/2025
000537.ZK	12/18/2024	SDB3262681187	(5,900.00)	1.3034	(7,538.59)	(7,690.04)	0.0000	4.5800	(1,519.7324)	0.0000	0.9591	(3.2463)	0.0000	1	(2.2873)	01/06/2025
000537.ZK	12/18/2024	SDB3262681187	(19,100.00)	1.3034	(24,595.17)	(24,894.86)	0.0000	4.5800	(1,519.7324)	0.0000	3.1291	(10.5093)	0.0000	1	(7.3803)	01/06/2025
000537.ZK	12/18/2024	SDB3262681187	(4,400.00)	1.3034	(5,673.76)	(5,734.94)	0.0000	4.5800	(1,519.7324)	0.0000	0.7218	(2.4210)	0.0000	1	(1.6992)	01/06/2025
000537.ZK	12/18/2024	SDB3262681187	(100.00)	1.3034	(128.53)	(130.34)	0.0000	4.5800	(1,519.7324)	0.0000	0.0164	(0.0550)	0.0000	1	(0.0387)	01/06/2025
000537.ZK	12/18/2024	SDB3262681187	(1,800.00)	1.3034	(2,322.85)	(2,346.11)	0.0000	4.5800	(1,519.7324)	0.0000	0.2955	(0.9904)	0.0000	1	(0.6949)	01/06/2025
000537.ZK	12/18/2024	SDB3262681187	(1,300.00)	1.3034	(1,676.17)	(1,694.41)	0.0000	4.5800	(1,519.7324)	0.0000	0.2132	(0.7153)	0.0000	1	(0.5020)	01/06/2025
000537.ZK	12/18/2024	SDB3262681187	(400.00)	1.3034	(515.74)	(521.36)	0.0000	4.5800	(1,519.7324)	0.0000	0.0656	(0.2201)	0.0000	1	(0.1545)	01/06/2025
000537.ZK	12/18/2024	SDB3262681187	(5,500.00)	1.3034	(7,091.48)	(7,168.68)	0.0000	4.5800	(1,519.7324)	0.0000	0.9022	(3.0262)	0.0000	1	(2.1240)	01/06/2025
000537.ZK	12/18/2024	SDB3262681187	(3,000.00)	1.3034	(3,868.08)	(3,910.19)	0.0000	4.5800	(1,519.7324)	0.0000	0.4921	(1.6507)	0.0000	1	(1.1586)	01/06/2025
000537.ZK	12/18/2024	SDB3262681187	(1,300.00)	1.3034	(1,676.17)	(1,694.41)	0.0000	4.5800	(1,519.7324)	0.0000	0.2132	(0.7153)	0.0000	1	(0.5020)	01/06/2025
000537.ZK	12/18/2024	SDB3262681187	(2,300.00)	1.3034	(2,965.53)	(2,997.81)	0.0000	4.5800	(1,519.7324)	0.0000	0.3773	(1.2655)	0.0000	1	(0.8882)	01/06/2025
000537.ZK	12/18/2024	SDB3262681187	(9,700.00)	1.3034	(12,506.79)	(12,642.94)	0.0000	4.5800	(1,519.7324)	0.0000	1.5911	(5.3372)	0.0000	1	(3.7460)	01/06/2025
000537.ZK	12/18/2024	SDB3262681187	(2,200.00)	1.3034	(2,836.59)	(2,867.47)	0.0000	4.5800	(1,519.7324)	0.0000	0.3609	(1.2105)	0.0000	1	(0.8496)	01/06/2025
000537.ZK	12/17/2024	SDB3262681187	(1,200.00)	1.3157	(1,547.87)	(1,578.83)	0.0000	4.5800	(1,577.7430)	0.0000	0.1969	(0.6919)	0.0000	1	(0.4950)	01/06/2025
000537.ZK	12/17/2024	SDB3262681187	(3,800.00)	1.3157	(4,908.79)	(4,999.62)	0.0000	4.5800	(1,577.7430)	0.0000	0.6245	(2.1911)	0.0000	1	(1.5666)	01/06/2025
000537.ZK	12/17/2024	SDB3262681187	(34,200.00)	1.3157	(44,230.18)	(44,996.60)	0.0000	4.5800	(1,577.7430)	0.0000	5.6271	(19.7203)	0.0000	1	(14.0932)	01/06/2025
000537.ZK	12/17/2024	SDB3262681187	(18,800.00)	1.3157	(24,304.72)	(24,734.97)	0.0000	4.5800	(1,577.7430)	0.0000	3.0921	(10.8404)	0.0000	1	(7.7483)	01/06/2025
000537.ZK	12/17/2024	SDB3262681187	(4,700.00)	1.3157	(6,006.29)	(6,183.74)	0.0000	4.5800	(1,577.7430)	0.0000	0.7641	(2.7101)	0.0000	1	(1.9460)	01/06/2025
000537.ZK	12/17/2024	SDB3262681187	(37,400.00)	1.3157	(48,005.70)	(49,206.81)	0.0000	4.5800	(1,577.7430)	0.0000	6.1074	(21.5655)	0.0000	1	(15.4581)	01/06/2025
000537.ZK	12/17/2024	SDB3262681187	(22,500.00)	1.3157	(29,067.05)	(29,603.03)	0.0000	4.5800	(1,577.7430)	0.0000	3.6980	(12.9739)	0.0000	1	(9.2759)	01/06/2025
000537.ZK	12/17/2024	SDB3262681187	(36,400.00)	1.3157	(46,547.37)	(47,891.12)	0.0000	4.5800	(1,577.7430)	0.0000	5.9219	(20.9889)	0.0000	1	(15.0670)	01/06/2025
000537.ZK	12/17/2024	SDB3262681187	(5,900.00)	1.3157	(7,538.59)	(7,762.57)	0.0000	4.5800	(1,577.7430)	0.0000	0.9591	(3.4020)	0.0000	1	(2.4430)	01/06/2025
000537.ZK	12/17/2024	SDB3262681187	(19,100.00)	1.3157	(24,595.17)	(25,129.68)	0.0000	4.5800	(1,577.7430)	0.0000	3.1291	(11.0134)	0.0000	1	(7.8843)	01/06/2025
000537.ZK	12/17/2024	SDB3262681187	(4,400.00)	1.3157	(5,673.76)	(5,789.04)	0.0000	4.5800	(1,577.7430)	0.0000	0.7218	(2.5371)	0.0000	1	(1.8153)	01/06/2025
000537.ZK	12/17/2024	SDB3262681187	(100.00)	1.3157	(128.53)	(131.57)	0.0000	4.5800	(1,577.7430)	0.0000	0.0164	(0.0577)	0.0000	1	(0.0413)	01/06/2025
000537.ZK	12/17/2024	SDB3262681187	(1,800.00)	1.3157	(2,322.85)	(2,368.24)	0.0000	4.5800	(1,577.7430)	0.0000	0.2955	(1.0379)	0.0000	1	(0.7424)	01/06/2025
000537.ZK	12/17/2024	SDB3262681187	(1,300.00)	1.3157	(1,676.17)	(1,710.40)	0.0000	4.5800	(1,577.7430)	0.0000	0.2132	(0.7496)	0.0000	1	(0.5364)	01/06/2025
000537.ZK	12/17/2024	SDB3262681187	(400.00)	1.3157	(515.74)	(526.28)	0.0000	4.5800	(1,577.7430)	0.0000	0.0656	(0.2306)	0.0000	1	(0.1650)	01/06/2025
000537.ZK	12/17/2024	SDB3262681187	(5,500.00)	1.3157	(7,091.48)	(7,236.30)	0.0000	4.5800	(1,577.7430)	0.0000	0.9022	(3.1714)	0.0000	1	(2.2692)	01/06/2025
000537.ZK	12/17/2024	SDB3262681187	(3,000.00)	1.3157	(3,868.08)	(3,947.07)	0.0000	4.5800	(1,577.7430)	0.0000	0.4921	(1.7299)	0.0000	1	(1.2377)	01/06/2025
000537.ZK	12/17/2024	SDB3262681187	(1,300.00)	1.3157	(1,676.17)	(1,710.40)	0.0000	4.5800	(1,577.7430)	0.0000	0.2132	(0.7496)	0.0000	1	(0.5364)	01/06/2025
000537.ZK	12/17/2024	SDB3262681187	(2,300.00)	1.3157	(2,965.53)	(3,026.09)	0.0000	4.5800	(1,577.7430)	0.0000	0.3773	(1.3262)	0.0000	1	(0.9489)	01/06/2025
000537.ZK	12/17/2024	SDB3262681187	(9,700.00)	1.3157	(12,506.79)	(12,762.19)	0.0000	4.5800	(1,577.7430)	0.0000	1.5911	(5.5932)	0.0000	1	(4.0020)	01/06/2025
000537.ZK	12/17/2024	SDB3262681187	(2,200.00)	1.3157	(2,836.59)	(2,894.52)	0.0000	4.5800	(1,577.7430)	0.0000	0.3609	(1.2686)	0.0000	1	(0.9077)	01/06/2025
000537.ZK	12/16/2024	SDB3262681187	(1,200.00)	1.2940	(1,547.87)	(1,552.78)	0.0000	4.5800	(1,577.7430)	0.0000	0.1969	(0.6805)	0.0000	1	(0.4836)	01/06/2025
000537.ZK	12/16/2024	SDB3262681187	(3,800.00)	1.2940	(4,908.79)	(4,917.15)	0.0000	4.5800	(1,577.7430)	0.0000	0.6245	(2.1550)	0.0000	1	(1.5305)	01/06/2025
000537.ZK	12/16/2024	SDB3262681187	(34,200.00)	1.2940	(44,230.18)	(44,254.32)	0.0000	4.5800	(1,577.7430)	0.0000	5.6271	(19.3950)	0.0000	1	(13.7679)	01/06/2025
000537.ZK	12/16/2024	SDB3262681187	(18,800.00)	1.2940	(24,304.72)	(24,326.94)	0.0000	4.5800	(1,577.7430)	0.0000	3.0921	(10.6616)	0.0000	1	(7.5695)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
CHINA GREEN ELECTRICITY INVESTMENT OF TIANJIN CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
000537.ZK	12/16/2024	SDB3262681187	(4,700.00)	1.2940	(6,006.29)	(6,081.73)	0.0000	4.5800	(1,577.7430)	0.0000	0.7641	(2.6654)	0.0000	1	(1.9013)	01/06/2025
000537.ZK	12/16/2024	SDB3262681187	(37,400.00)	1.2940	(48,005.70)	(48,395.08)	0.0000	4.5800	(1,577.7430)	0.0000	6.1074	(21.2097)	0.0000	1	(15.1023)	01/06/2025
000537.ZK	12/16/2024	SDB3262681187	(22,500.00)	1.2940	(29,067.05)	(29,114.69)	0.0000	4.5800	(1,577.7430)	0.0000	3.6980	(12.7599)	0.0000	1	(9.0619)	01/06/2025
000537.ZK	12/16/2024	SDB3262681187	(36,400.00)	1.2940	(46,547.37)	(47,101.09)	0.0000	4.5800	(1,577.7430)	0.0000	5.9219	(20.6426)	0.0000	1	(14.7208)	01/06/2025
000537.ZK	12/16/2024	SDB3262681187	(5,900.00)	1.2940	(7,538.59)	(7,634.52)	0.0000	4.5800	(1,577.7430)	0.0000	0.9591	(3.3459)	0.0000	1	(2.3868)	01/06/2025
000537.ZK	12/16/2024	SDB3262681187	(19,100.00)	1.2940	(24,595.17)	(24,715.13)	0.0000	4.5800	(1,577.7430)	0.0000	3.1291	(10.8317)	0.0000	1	(7.7027)	01/06/2025
000537.ZK	12/16/2024	SDB3262681187	(4,400.00)	1.2940	(5,673.76)	(5,693.54)	0.0000	4.5800	(1,577.7430)	0.0000	0.7218	(2.4953)	0.0000	1	(1.7734)	01/06/2025
000537.ZK	12/16/2024	SDB3262681187	(100.00)	1.2940	(128.53)	(129.40)	0.0000	4.5800	(1,577.7430)	0.0000	0.0164	(0.0567)	0.0000	1	(0.0040)	01/06/2025
000537.ZK	12/16/2024	SDB3262681187	(1,800.00)	1.2940	(2,322.85)	(2,329.17)	0.0000	4.5800	(1,577.7430)	0.0000	0.2955	(1.0208)	0.0000	1	(0.7253)	01/06/2025
000537.ZK	12/16/2024	SDB3262681187	(1,300.00)	1.2940	(1,676.17)	(1,682.18)	0.0000	4.5800	(1,577.7430)	0.0000	0.2132	(0.7372)	0.0000	1	(0.5240)	01/06/2025
000537.ZK	12/16/2024	SDB3262681187	(400.00)	1.2940	(515.74)	(517.59)	0.0000	4.5800	(1,577.7430)	0.0000	0.0656	(0.2268)	0.0000	1	(0.1612)	01/06/2025
000537.ZK	12/16/2024	SDB3262681187	(5,500.00)	1.2940	(7,091.48)	(7,116.92)	0.0000	4.5800	(1,577.7430)	0.0000	0.9022	(3.1191)	0.0000	1	(2.2169)	01/06/2025
000537.ZK	12/16/2024	SDB3262681187	(3,000.00)	1.2940	(3,868.08)	(3,881.96)	0.0000	4.5800	(1,577.7430)	0.0000	0.4921	(1.7013)	0.0000	1	(1.2092)	01/06/2025
000537.ZK	12/16/2024	SDB3262681187	(1,300.00)	1.2940	(1,676.17)	(1,682.18)	0.0000	4.5800	(1,577.7430)	0.0000	0.2132	(0.7372)	0.0000	1	(0.5240)	01/06/2025
000537.ZK	12/16/2024	SDB3262681187	(2,300.00)	1.2940	(2,965.53)	(2,976.17)	0.0000	4.5800	(1,577.7430)	0.0000	0.3773	(1.3043)	0.0000	1	(0.9271)	01/06/2025
000537.ZK	12/16/2024	SDB3262681187	(9,700.00)	1.2940	(12,506.79)	(12,551.66)	0.0000	4.5800	(1,577.7430)	0.0000	1.5911	(5.5009)	0.0000	1	(3.9098)	01/06/2025
000537.ZK	12/16/2024	SDB3262681187	(2,200.00)	1.2940	(2,836.59)	(2,846.77)	0.0000	4.5800	(1,577.7430)	0.0000	0.3609	(1.2476)	0.0000	1	(0.8868)	01/06/2025
000537.ZK	12/13/2024	SDB3262681187	(34,200.00)	1.2921	(44,230.18)	(44,191.46)	0.0000	4.5800	(1,584.3246)	0.0000	16.8812	(58.3447)	0.0000	3	(41.4635)	01/06/2025
000537.ZK	12/13/2024	SDB3262681187	(18,800.00)	1.2921	(24,304.72)	(24,292.38)	0.0000	4.5800	(1,584.3246)	0.0000	9.2763	(32.0725)	0.0000	3	(22.7962)	01/06/2025
000537.ZK	12/13/2024	SDB3262681187	(4,700.00)	1.2921	(6,006.29)	(6,073.10)	0.0000	4.5800	(1,584.3246)	0.0000	2.2924	(8.0181)	0.0000	3	(5.7257)	01/06/2025
000537.ZK	12/13/2024	SDB3262681187	(37,400.00)	1.2921	(48,005.70)	(48,326.34)	0.0000	4.5800	(1,584.3246)	0.0000	18.3222	(63.8038)	0.0000	3	(45.4817)	01/06/2025
000537.ZK	12/13/2024	SDB3262681187	(22,500.00)	1.2921	(29,067.05)	(29,073.33)	0.0000	4.5800	(1,584.3246)	0.0000	11.0939	(38.3847)	0.0000	3	(27.2907)	01/06/2025
000537.ZK	12/13/2024	SDB3262681187	(36,400.00)	1.2921	(46,547.37)	(47,034.19)	0.0000	4.5800	(1,584.3246)	0.0000	17.7656	(62.0978)	0.0000	3	(44.3323)	01/06/2025
000537.ZK	12/13/2024	SDB3262681187	(5,900.00)	1.2921	(7,538.59)	(7,623.67)	0.0000	4.5800	(1,584.3246)	0.0000	2.8772	(10.0653)	0.0000	3	(7.1881)	01/06/2025
000537.ZK	12/13/2024	SDB3262681187	(19,100.00)	1.2921	(24,595.17)	(24,680.03)	0.0000	4.5800	(1,584.3246)	0.0000	9.3872	(32.5843)	0.0000	3	(23.1972)	01/06/2025
000537.ZK	12/13/2024	SDB3262681187	(4,400.00)	1.2921	(5,673.76)	(5,685.45)	0.0000	4.5800	(1,584.3246)	0.0000	2.1655	(7.5063)	0.0000	3	(5.3408)	01/06/2025
000537.ZK	12/13/2024	SDB3262681187	(100.00)	1.2921	(128.53)	(129.21)	0.0000	4.5800	(1,584.3246)	0.0000	0.0491	(0.1706)	0.0000	3	(0.1215)	01/06/2025
000537.ZK	12/13/2024	SDB3262681187	(1,800.00)	1.2921	(2,322.85)	(2,325.87)	0.0000	4.5800	(1,584.3246)	0.0000	0.8866	(3.0708)	0.0000	3	(2.1842)	01/06/2025
000537.ZK	12/13/2024	SDB3262681187	(1,300.00)	1.2921	(1,676.17)	(1,679.79)	0.0000	4.5800	(1,584.3246)	0.0000	0.6397	(2.2178)	0.0000	3	(1.5780)	01/06/2025
000537.ZK	12/13/2024	SDB3262681187	(400.00)	1.2921	(515.74)	(516.86)	0.0000	4.5800	(1,584.3246)	0.0000	0.1968	(0.6824)	0.0000	3	(0.4856)	01/06/2025
000537.ZK	12/13/2024	SDB3262681187	(5,500.00)	1.2921	(7,091.48)	(7,106.81)	0.0000	4.5800	(1,584.3246)	0.0000	2.7066	(9.3829)	0.0000	3	(6.6763)	01/06/2025
000537.ZK	12/13/2024	SDB3262681187	(3,000.00)	1.2921	(3,868.08)	(3,876.44)	0.0000	4.5800	(1,584.3246)	0.0000	1.4763	(5.1180)	0.0000	3	(3.6416)	01/06/2025
000537.ZK	12/13/2024	SDB3262681187	(1,300.00)	1.2921	(1,676.17)	(1,679.79)	0.0000	4.5800	(1,584.3246)	0.0000	0.6397	(2.2178)	0.0000	3	(1.5780)	01/06/2025
000537.ZK	12/13/2024	SDB3262681187	(2,300.00)	1.2921	(2,965.53)	(2,971.94)	0.0000	4.5800	(1,584.3246)	0.0000	1.1318	(3.9238)	0.0000	3	(2.7919)	01/06/2025
000537.ZK	12/13/2024	SDB3262681187	(9,700.00)	1.2921	(12,506.79)	(12,533.84)	0.0000	4.5800	(1,584.3246)	0.0000	4.7734	(16.5481)	0.0000	3	(11.7746)	01/06/2025
000537.ZK	12/13/2024	SDB3262681187	(2,200.00)	1.2921	(2,836.59)	(2,842.73)	0.0000	4.5800	(1,584.3246)	0.0000	1.0826	(3.7532)	0.0000	3	(2.6705)	01/06/2025
000537.ZK	12/12/2024	SDB3262681187	(4,700.00)	1.2809	(6,006.29)	(6,020.27)	0.0000	4.5800	(1,679.6993)	0.0000	0.7641	(2.8090)	0.0000	1	(2.0448)	01/06/2025
000537.ZK	12/12/2024	SDB3262681187	(37,400.00)	1.2809	(48,005.70)	(47,905.96)	0.0000	4.5800	(1,679.6993)	0.0000	6.1074	(22.3521)	0.0000	1	(16.2447)	01/06/2025
000537.ZK	12/12/2024	SDB3262681187	(22,500.00)	1.2809	(29,067.05)	(28,820.43)	0.0000	4.5800	(1,679.6993)	0.0000	3.6980	(13.4471)	0.0000	1	(9.7492)	01/06/2025
000537.ZK	12/12/2024	SDB3262681187	(36,400.00)	1.2809	(46,547.37)	(46,625.05)	0.0000	4.5800	(1,679.6993)	0.0000	5.9219	(21.7545)	0.0000	1	(15.8326)	01/06/2025
000537.ZK	12/12/2024	SDB3262681187	(5,900.00)	1.2809	(7,538.59)	(7,657.36)	0.0000	4.5800	(1,679.6993)	0.0000	0.9591	(3.5261)	0.0000	1	(2.5671)	01/06/2025
000537.ZK	12/12/2024	SDB3262681187	(19,100.00)	1.2809	(24,595.17)	(24,465.34)	0.0000	4.5800	(1,679.6993)	0.0000	3.1291	(11.4151)	0.0000	1	(8.2861)	01/06/2025
000537.ZK	12/12/2024	SDB3262681187	(4,400.00)	1.2809	(5,673.76)	(5,636.00)	0.0000	4.5800	(1,679.6993)	0.0000	0.7218	(2.6297)	0.0000	1	(1.9078)	01/06/2025
000537.ZK	12/12/2024	SDB3262681187	(100.00)	1.2809	(128.53)	(128.09)	0.0000	4.5800	(1,679.6993)	0.0000	0.0164	(0.0598)	0.0000	1	(0.0434)	01/06/2025
000537.ZK	12/12/2024	SDB3262681187	(1,800.00)	1.2809	(2,322.85)	(2,305.63)	0.0000	4.5800	(1,679.6993)	0.0000	0.2955	(1.0758)	0.0000	1	(0.7803)	01/06/2025
000537.ZK	12/12/2024	SDB3262681187	(1,300.00)	1.2809	(1,676.17)	(1,665.18)	0.0000	4.5800	(1,679.6993)	0.0000	0.2132	(0.7769)	0.0000	1	(0.5637)	01/06/2025
000537.ZK	12/12/2024	SDB3262681187	(400.00)	1.2809	(515.74)	(512.36)	0.0000	4.5800	(1,679.6993)	0.0000	0.0656	(0.2391)	0.0000	1	(0.1734)	01/06/2025
000537.ZK	12/12/2024	SDB3262681187	(5,500.00)	1.2809	(7,091.48)	(7,044.99)	0.0000	4.5800	(1,679.6993)	0.0000	0.9022	(3.2871)	0.0000	1	(2.3849)	01/06/2025
000537.ZK	12/12/2024	SDB3262681187	(3,000.00)	1.2809	(3,868.08)	(3,842.72)	0.0000	4.5800	(1,679.6993)	0.0000	0.4921	(1.7930)	0.0000	1	(1.3008)	01/06/2025
000537.ZK	12/12/2024	SDB3262681187	(1,300.00)	1.2809	(1,676.17)	(1,665.18)	0.0000	4.5800	(1,679.6993)	0.0000	0.2132	(0.7769)	0.0000	1	(0.5637)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
CHINA GREEN ELECTRICITY INVESTMENT OF TIANJIN CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
000537.ZK	12/12/2024	SDB3262681187	(2,300.00)	1.2809	(2,965.53)	(2,946.09)	0.0000	4.5800	(1,679.6993)	0.0000	0.3773	(1.3746)	0.0000	1	(0.9973)	01/06/2025
000537.ZK	12/12/2024	SDB3262681187	(9,700.00)	1.2809	(12,506.79)	(12,424.81)	0.0000	4.5800	(1,679.6993)	0.0000	1.5911	(5.7972)	0.0000	1	(4.2061)	01/06/2025
000537.ZK	12/12/2024	SDB3262681187	(2,200.00)	1.2809	(2,836.59)	(2,818.00)	0.0000	4.5800	(1,679.6993)	0.0000	0.3609	(1.3148)	0.0000	1	(0.9540)	01/06/2025
000537.ZK	12/11/2024	SDB3262681187	(22,500.00)	1.2942	(29,067.05)	(29,119.01)	0.0000	4.5800	(1,817.6229)	0.0000	3.6980	(14.7020)	0.0000	1	(11.0041)	01/06/2025
000537.ZK	12/11/2024	SDB3262681187	(36,400.00)	1.2942	(46,547.37)	(47,108.08)	0.0000	4.5800	(1,817.6229)	0.0000	5.9219	(23.7846)	0.0000	1	(17.8628)	01/06/2025
000537.ZK	12/11/2024	SDB3262681187	(5,900.00)	1.2942	(7,538.59)	(7,635.65)	0.0000	4.5800	(1,817.6229)	0.0000	0.9591	(3.8552)	0.0000	1	(2.8961)	01/06/2025
000537.ZK	12/11/2024	SDB3262681187	(19,100.00)	1.2942	(24,595.17)	(24,718.80)	0.0000	4.5800	(1,817.6229)	0.0000	3.1291	(12.4804)	0.0000	1	(9.3514)	01/06/2025
000537.ZK	12/11/2024	SDB3262681187	(4,400.00)	1.2942	(5,673.76)	(5,694.38)	0.0000	4.5800	(1,817.6229)	0.0000	0.7218	(2.8751)	0.0000	1	(2.1532)	01/06/2025
000537.ZK	12/11/2024	SDB3262681187	(100.00)	1.2942	(128.53)	(129.42)	0.0000	4.5800	(1,817.6229)	0.0000	0.0164	(0.0653)	0.0000	1	(0.0490)	01/06/2025
000537.ZK	12/11/2024	SDB3262681187	(1,800.00)	1.2942	(2,322.85)	(2,329.52)	0.0000	4.5800	(1,817.6229)	0.0000	0.2955	(1.1762)	0.0000	1	(0.8806)	01/06/2025
000537.ZK	12/11/2024	SDB3262681187	(1,300.00)	1.2942	(1,676.17)	(1,682.43)	0.0000	4.5800	(1,817.6229)	0.0000	0.2132	(0.8495)	0.0000	1	(0.6362)	01/06/2025
000537.ZK	12/11/2024	SDB3262681187	(400.00)	1.2942	(515.74)	(517.67)	0.0000	4.5800	(1,817.6229)	0.0000	0.0656	(0.2614)	0.0000	1	(0.1958)	01/06/2025
000537.ZK	12/11/2024	SDB3262681187	(5,500.00)	1.2942	(7,091.48)	(7,117.98)	0.0000	4.5800	(1,817.6229)	0.0000	0.9022	(3.5938)	0.0000	1	(2.6916)	01/06/2025
000537.ZK	12/11/2024	SDB3262681187	(3,000.00)	1.2942	(3,868.08)	(3,882.53)	0.0000	4.5800	(1,817.6229)	0.0000	0.4921	(1.9603)	0.0000	1	(1.4682)	01/06/2025
000537.ZK	12/11/2024	SDB3262681187	(1,300.00)	1.2942	(1,676.17)	(1,682.43)	0.0000	4.5800	(1,817.6229)	0.0000	0.2132	(0.8495)	0.0000	1	(0.6362)	01/06/2025
000537.ZK	12/11/2024	SDB3262681187	(2,300.00)	1.2942	(2,965.53)	(2,976.61)	0.0000	4.5800	(1,817.6229)	0.0000	0.3773	(1.5029)	0.0000	1	(1.1256)	01/06/2025
000537.ZK	12/11/2024	SDB3262681187	(9,700.00)	1.2942	(12,506.79)	(12,553.53)	0.0000	4.5800	(1,817.6229)	0.0000	1.5911	(6.3382)	0.0000	1	(4.7471)	01/06/2025
000537.ZK	12/11/2024	SDB3262681187	(2,200.00)	1.2942	(2,836.59)	(2,847.19)	0.0000	4.5800	(1,817.6229)	0.0000	0.3609	(1.4375)	0.0000	1	(1.0767)	01/06/2025
000537.ZK	12/10/2024	SDB3262681187	(36,400.00)	1.2782	(46,547.37)	(46,528.12)	0.0000	4.5800	(1,882.0931)	0.0000	5.9219	(24.3251)	0.0000	1	(18.4032)	01/06/2025
000537.ZK	12/10/2024	SDB3262681187	(5,900.00)	1.2782	(7,538.59)	(7,541.65)	0.0000	4.5800	(1,882.0931)	0.0000	0.9591	(3.9428)	0.0000	1	(2.9837)	01/06/2025
000537.ZK	12/10/2024	SDB3262681187	(19,100.00)	1.2782	(24,595.17)	(24,414.48)	0.0000	4.5800	(1,882.0931)	0.0000	3.1291	(12.7640)	0.0000	1	(9.6349)	01/06/2025
000537.ZK	12/10/2024	SDB3262681187	(4,400.00)	1.2782	(5,673.76)	(5,624.28)	0.0000	4.5800	(1,882.0931)	0.0000	0.7218	(2.9404)	0.0000	1	(2.2186)	01/06/2025
000537.ZK	12/10/2024	SDB3262681187	(100.00)	1.2782	(128.53)	(127.82)	0.0000	4.5800	(1,882.0931)	0.0000	0.0164	(0.0668)	0.0000	1	(0.0505)	01/06/2025
000537.ZK	12/10/2024	SDB3262681187	(1,800.00)	1.2782	(2,322.85)	(2,300.84)	0.0000	4.5800	(1,882.0931)	0.0000	0.2955	(1.2029)	0.0000	1	(0.9074)	01/06/2025
000537.ZK	12/10/2024	SDB3262681187	(1,300.00)	1.2782	(1,676.17)	(1,661.72)	0.0000	4.5800	(1,882.0931)	0.0000	0.2132	(0.8688)	0.0000	1	(0.6555)	01/06/2025
000537.ZK	12/10/2024	SDB3262681187	(400.00)	1.2782	(515.74)	(511.30)	0.0000	4.5800	(1,882.0931)	0.0000	0.0656	(0.2673)	0.0000	1	(0.2017)	01/06/2025
000537.ZK	12/10/2024	SDB3262681187	(5,500.00)	1.2782	(7,091.48)	(7,030.35)	0.0000	4.5800	(1,882.0931)	0.0000	0.9022	(3.6755)	0.0000	1	(2.7733)	01/06/2025
000537.ZK	12/10/2024	SDB3262681187	(3,000.00)	1.2782	(3,868.08)	(3,834.74)	0.0000	4.5800	(1,882.0931)	0.0000	0.4921	(2.0048)	0.0000	1	(1.5127)	01/06/2025
000537.ZK	12/10/2024	SDB3262681187	(1,300.00)	1.2782	(1,676.17)	(1,661.72)	0.0000	4.5800	(1,882.0931)	0.0000	0.2132	(0.8688)	0.0000	1	(0.6555)	01/06/2025
000537.ZK	12/10/2024	SDB3262681187	(2,300.00)	1.2782	(2,965.53)	(2,939.96)	0.0000	4.5800	(1,882.0931)	0.0000	0.3773	(1.5370)	0.0000	1	(1.1597)	01/06/2025
000537.ZK	12/10/2024	SDB3262681187	(9,700.00)	1.2782	(12,506.79)	(12,398.98)	0.0000	4.5800	(1,882.0931)	0.0000	1.5911	(6.4822)	0.0000	1	(4.8911)	01/06/2025
000537.ZK	12/10/2024	SDB3262681187	(2,200.00)	1.2782	(2,836.59)	(2,812.14)	0.0000	4.5800	(1,882.0931)	0.0000	0.3609	(1.4702)	0.0000	1	(1.1093)	01/06/2025
000537.ZK	12/09/2024	SDB3262681187	(19,100.00)	1.2780	(24,595.17)	(24,409.19)	0.0000	4.5800	(1,950.0489)	0.0000	3.1291	(13.2220)	0.0000	1	(10.0929)	01/06/2025
000537.ZK	12/09/2024	SDB3262681187	(4,400.00)	1.2780	(5,673.76)	(5,623.06)	0.0000	4.5800	(1,950.0489)	0.0000	0.7218	(3.0459)	0.0000	1	(2.3241)	01/06/2025
000537.ZK	12/09/2024	SDB3262681187	(100.00)	1.2780	(128.53)	(127.80)	0.0000	4.5800	(1,950.0489)	0.0000	0.0164	(0.0692)	0.0000	1	(0.0529)	01/06/2025
000537.ZK	12/09/2024	SDB3262681187	(1,800.00)	1.2780	(2,322.85)	(2,300.34)	0.0000	4.5800	(1,950.0489)	0.0000	0.2955	(1.2461)	0.0000	1	(0.9505)	01/06/2025
000537.ZK	12/09/2024	SDB3262681187	(1,300.00)	1.2780	(1,676.17)	(1,661.36)	0.0000	4.5800	(1,950.0489)	0.0000	0.2132	(0.8999)	0.0000	1	(0.6867)	01/06/2025
000537.ZK	12/09/2024	SDB3262681187	(400.00)	1.2780	(515.74)	(511.19)	0.0000	4.5800	(1,950.0489)	0.0000	0.0656	(0.2769)	0.0000	1	(0.2113)	01/06/2025
000537.ZK	12/09/2024	SDB3262681187	(5,500.00)	1.2780	(7,091.48)	(7,028.82)	0.0000	4.5800	(1,950.0489)	0.0000	0.9022	(3.8074)	0.0000	1	(2.9052)	01/06/2025
000537.ZK	12/09/2024	SDB3262681187	(3,000.00)	1.2780	(3,868.08)	(3,833.90)	0.0000	4.5800	(1,950.0489)	0.0000	0.4921	(2.0768)	0.0000	1	(1.5846)	01/06/2025
000537.ZK	12/09/2024	SDB3262681187	(1,300.00)	1.2780	(1,676.17)	(1,661.36)	0.0000	4.5800	(1,950.0489)	0.0000	0.2132	(0.8999)	0.0000	1	(0.6867)	01/06/2025
000537.ZK	12/09/2024	SDB3262681187	(2,300.00)	1.2780	(2,965.53)	(2,939.33)	0.0000	4.5800	(1,950.0489)	0.0000	0.3773	(1.5922)	0.0000	1	(1.2149)	01/06/2025
000537.ZK	12/09/2024	SDB3262681187	(9,700.00)	1.2780	(12,506.79)	(12,396.29)	0.0000	4.5800	(1,950.0489)	0.0000	1.5911	(6.7148)	0.0000	1	(5.1237)	01/06/2025
000537.ZK	12/09/2024	SDB3262681187	(2,200.00)	1.2780	(2,836.59)	(2,811.53)	0.0000	4.5800	(1,950.0489)	0.0000	0.3609	(1.5230)	0.0000	1	(1.1621)	01/06/2025
000537.ZK	12/06/2024	SDB3262681187	(100.00)	1.2919	(128.53)	(129.19)	0.0000	4.5800	(2,141.6666)	0.0000	0.0491	(0.2306)	0.0000	3	(0.1815)	01/06/2025
000537.ZK	12/06/2024	SDB3262681187	(1,800.00)	1.2919	(2,322.85)	(2,325.36)	0.0000	4.5800	(2,141.6666)	0.0000	0.8866	(4.1501)	0.0000	3	(3.2636)	01/06/2025
000537.ZK	12/06/2024	SDB3262681187	(1,300.00)	1.2919	(1,676.17)	(1,679.43)	0.0000	4.5800	(2,141.6666)	0.0000	0.6397	(2.9973)	0.0000	3	(2.3576)	01/06/2025
000537.ZK	12/06/2024	SDB3262681187	(400.00)	1.2919	(515.74)	(516.75)	0.0000	4.5800	(2,141.6666)	0.0000	0.1968	(0.9223)	0.0000	3	(0.7254)	01/06/2025
000537.ZK	12/06/2024	SDB3262681187	(5,500.00)	1.2919	(7,091.48)	(7,105.28)	0.0000	4.5800	(2,141.6666)	0.0000	2.7066	(12.6809)	0.0000	3	(9.9744)	01/06/2025
000537.ZK	12/06/2024	SDB3262681187	(3,000.00)	1.2919	(3,868.08)	(3,875.61)	0.0000	4.5800	(2,141.6666)	0.0000	1.4763	(6.9169)	0.0000	3	(5.4406)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
CHINA GREEN ELECTRICITY INVESTMENT OF TIANJIN CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
000537.ZK	12/06/2024	SDB3262681187	(1,300.00)	1.2919	(1,676.17)	(1,679.43)	0.0000	4.5800	(2,141.6666)	0.0000	0.6397	(2.9973)	0.0000	3	(2.3576)	01/06/2025
000537.ZK	12/06/2024	SDB3262681187	(2,300.00)	1.2919	(2,965.53)	(2,971.30)	0.0000	4.5800	(2,141.6666)	0.0000	1.1318	(5.3029)	0.0000	3	(4.1711)	01/06/2025
000537.ZK	12/06/2024	SDB3262681187	(9,700.00)	1.2919	(12,506.79)	(12,531.13)	0.0000	4.5800	(2,141.6666)	0.0000	4.7734	(22.3646)	0.0000	3	(17.5912)	01/06/2025
000537.ZK	12/06/2024	SDB3262681187	(2,200.00)	1.2919	(2,836.59)	(2,842.11)	0.0000	4.5800	(2,141.6666)	0.0000	1.0826	(5.0724)	0.0000	3	(3.9897)	01/06/2025
000537.ZK	12/05/2024	SDB3262681187	(1,300.00)	1.2969	(1,676.17)	(1,685.98)	0.0000	4.5800	(2,170.6225)	0.0000	0.2132	(1.0166)	0.0000	1	(0.8033)	01/06/2025
000537.ZK	12/05/2024	SDB3262681187	(400.00)	1.2969	(515.74)	(518.76)	0.0000	4.5800	(2,170.6225)	0.0000	0.0656	(0.3128)	0.0000	1	(0.2472)	01/06/2025
000537.ZK	12/05/2024	SDB3262681187	(5,500.00)	1.2969	(7,091.48)	(7,133.01)	0.0000	4.5800	(2,170.6225)	0.0000	0.9022	(4.3009)	0.0000	1	(3.3987)	01/06/2025
000537.ZK	12/05/2024	SDB3262681187	(3,000.00)	1.2969	(3,868.08)	(3,890.73)	0.0000	4.5800	(2,170.6225)	0.0000	0.4921	(2.3459)	0.0000	1	(1.8538)	01/06/2025
000537.ZK	12/05/2024	SDB3262681187	(1,300.00)	1.2969	(1,676.17)	(1,685.98)	0.0000	4.5800	(2,170.6225)	0.0000	0.2132	(1.0166)	0.0000	1	(0.8033)	01/06/2025
000537.ZK	12/05/2024	SDB3262681187	(2,300.00)	1.2969	(2,965.53)	(2,982.89)	0.0000	4.5800	(2,170.6225)	0.0000	0.3773	(1.7985)	0.0000	1	(1.4213)	01/06/2025
000537.ZK	12/05/2024	SDB3262681187	(9,700.00)	1.2969	(12,506.79)	(12,580.03)	0.0000	4.5800	(2,170.6225)	0.0000	1.5911	(7.5851)	0.0000	1	(5.9940)	01/06/2025
000537.ZK	12/05/2024	SDB3262681187	(2,200.00)	1.2969	(2,836.59)	(2,853.20)	0.0000	4.5800	(2,170.6225)	0.0000	0.3609	(1.7203)	0.0000	1	(1.3595)	01/06/2025
000537.ZK	12/04/2024	SDB3262681187	(1,300.00)	1.2894	(1,676.17)	(1,676.17)	0.0000	4.5800	(2,170.6225)	0.0000	0.2132	(1.0106)	0.0000	1	(0.7974)	01/06/2025
000537.ZK	12/04/2024	SDB3262681187	(400.00)	1.2894	(515.74)	(515.74)	0.0000	4.5800	(2,170.6225)	0.0000	0.0656	(0.3110)	0.0000	1	(0.2454)	01/06/2025
000537.ZK	12/04/2024	SDB3262681187	(5,500.00)	1.2894	(7,091.48)	(7,091.48)	0.0000	4.5800	(2,170.6225)	0.0000	0.9022	(4.2758)	0.0000	1	(3.3736)	01/06/2025
000537.ZK	12/04/2024	SDB3262681187	(3,000.00)	1.2894	(3,868.08)	(3,868.08)	0.0000	4.5800	(2,170.6225)	0.0000	0.4921	(2.3323)	0.0000	1	(1.8402)	01/06/2025
000537.ZK	12/04/2024	SDB3262681187	(1,300.00)	1.2894	(1,676.17)	(1,676.17)	0.0000	4.5800	(2,170.6225)	0.0000	0.2132	(1.0106)	0.0000	1	(0.7974)	01/06/2025
000537.ZK	12/04/2024	SDB3262681187	(2,300.00)	1.2894	(2,965.53)	(2,965.53)	0.0000	4.5800	(2,170.6225)	0.0000	0.3773	(1.7881)	0.0000	1	(1.4108)	01/06/2025
000537.ZK	12/04/2024	SDB3262681187	(9,700.00)	1.2894	(12,506.79)	(12,506.79)	0.0000	4.5800	(2,170.6225)	0.0000	1.5911	(7.5410)	0.0000	1	(5.9498)	01/06/2025
000537.ZK	12/04/2024	SDB3262681187	(2,200.00)	1.2894	(2,836.59)	(2,836.59)	0.0000	4.5800	(2,170.6225)	0.0000	0.3609	(1.7103)	0.0000	1	(1.3494)	01/06/2025
TOTAL CHINA GREEN ELECTRICITY INVESTMENT OF TIANJIN CO LTD CMN CLASS A SERIES NORTHBOUND												1,353.5078	(4,609.1909)	0.0000	(3,255.6831)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
CHINA HARZONE INDUSTRY CORP., LTD. CMN CLASS A SERIES NORTHBOUND																
300527.ZK	12/31/2024	SDB3264716722	(1,700.00)	1.1857	(2,015.64)	(2,015.64)	0.0000	4.3300	(1,650.0000)	0.0000	0.4849	(1.8477)	0.0000	2	(1.3628)	01/06/2025

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
CHINA HIGH SPEED RAILWAY TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND																
000008.ZK	12/10/2024	SDB3263707280	(67,200.00)	0.5094	(34,233.43)	(34,233.43)	0.0000	4.5800	(350.0000)	0.0000	4.3553	(3.3282)	0.0000	1	1.0270	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
CHINA INTERNATIONAL MARINE CONTAINERS (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND																
000039.ZK	01/03/2025	SDB3260123417	(2,600.00)	1.0822	(2,816.66)	(2,813.60)	0.0000	4.3300	(1,769.1176)	0.0000	1.0163	(4.1480)	0.0000	3	(3.1316)	01/06/2025
000039.ZK	01/03/2025	SDB3260123417	(500.00)	1.0822	(540.72)	(541.08)	0.0000	4.3300	(1,769.1176)	0.0000	0.1951	(0.7977)	0.0000	3	(0.6026)	01/06/2025
000039.ZK	01/03/2025	SDB3260123417	(200.00)	1.0822	(224.71)	(216.43)	0.0000	4.3300	(1,769.1176)	0.0000	0.0811	(0.3191)	0.0000	3	(0.2380)	01/06/2025
000039.ZK	01/03/2025	SDB3260123417	(100.00)	1.0822	(112.35)	(108.22)	0.0000	4.3300	(1,769.1176)	0.0000	0.0405	(0.1595)	0.0000	3	(0.1190)	01/06/2025
000039.ZK	01/03/2025	SDB3260123417	(50,200.00)	1.0822	(56,401.01)	(54,324.08)	0.0000	4.3300	(1,769.1176)	0.0000	20.3514	(80.0881)	0.0000	3	(59.7367)	01/06/2025
000039.ZK	01/03/2025	SDB3260123417	(3,600.00)	1.0822	(4,044.69)	(3,895.75)	0.0000	4.3300	(1,769.1176)	0.0000	1.4595	(5.7434)	0.0000	3	(4.2839)	01/06/2025
000039.ZK	01/03/2025	SDB3260123417	(600.00)	1.0822	(674.12)	(649.29)	0.0000	4.3300	(1,769.1176)	0.0000	0.2432	(0.9572)	0.0000	3	(0.7140)	01/06/2025
000039.ZK	01/02/2025	SDB3260123417	(2,600.00)	1.0803	(2,816.66)	(2,808.81)	0.0000	4.3300	(1,769.1176)	0.0000	0.3388	(1.3803)	0.0000	1	(1.0415)	01/06/2025
000039.ZK	01/02/2025	SDB3260123417	(500.00)	1.0803	(540.72)	(540.16)	0.0000	4.3300	(1,769.1176)	0.0000	0.0650	(0.2654)	0.0000	1	(0.2004)	01/06/2025
000039.ZK	01/02/2025	SDB3260123417	(200.00)	1.0803	(224.71)	(216.06)	0.0000	4.3300	(1,769.1176)	0.0000	0.0270	(0.1062)	0.0000	1	(0.0792)	01/06/2025
000039.ZK	01/02/2025	SDB3260123417	(100.00)	1.0803	(112.35)	(108.03)	0.0000	4.3300	(1,769.1176)	0.0000	0.0135	(0.0531)	0.0000	1	(0.0396)	01/06/2025
000039.ZK	01/02/2025	SDB3260123417	(50,200.00)	1.0803	(56,401.01)	(54,231.61)	0.0000	4.3300	(1,769.1176)	0.0000	6.7838	(26.6506)	0.0000	1	(19.8668)	01/06/2025
000039.ZK	01/02/2025	SDB3260123417	(3,600.00)	1.0803	(4,044.69)	(3,889.12)	0.0000	4.3300	(1,769.1176)	0.0000	0.4865	(1.9112)	0.0000	1	(1.4247)	01/06/2025
000039.ZK	01/02/2025	SDB3260123417	(600.00)	1.0803	(674.12)	(648.19)	0.0000	4.3300	(1,769.1176)	0.0000	0.0811	(0.3185)	0.0000	1	(0.2375)	01/06/2025
000039.ZK	12/31/2024	SDB3260123417	(2,600.00)	1.0802	(2,816.66)	(2,808.58)	0.0000	4.3300	(1,769.1176)	0.0000	0.6776	(2.7604)	0.0000	2	(2.0828)	01/06/2025
000039.ZK	12/31/2024	SDB3260123417	(500.00)	1.0802	(540.72)	(540.11)	0.0000	4.3300	(1,769.1176)	0.0000	0.1301	(0.5308)	0.0000	2	(0.4008)	01/06/2025
000039.ZK	12/31/2024	SDB3260123417	(200.00)	1.0802	(224.71)	(216.04)	0.0000	4.3300	(1,769.1176)	0.0000	0.0541	(0.2123)	0.0000	2	(0.1583)	01/06/2025
000039.ZK	12/31/2024	SDB3260123417	(100.00)	1.0802	(112.35)	(108.02)	0.0000	4.3300	(1,769.1176)	0.0000	0.0270	(0.1062)	0.0000	2	(0.0791)	01/06/2025
000039.ZK	12/31/2024	SDB3260123417	(50,200.00)	1.0802	(56,401.01)	(54,227.19)	0.0000	4.3300	(1,769.1176)	0.0000	13.5676	(53.2968)	0.0000	2	(39.7292)	01/06/2025
000039.ZK	12/31/2024	SDB3260123417	(3,600.00)	1.0802	(4,044.69)	(3,888.80)	0.0000	4.3300	(1,769.1176)	0.0000	0.9730	(3.8221)	0.0000	2	(2.8491)	01/06/2025
000039.ZK	12/31/2024	SDB3260123417	(600.00)	1.0802	(674.12)	(648.13)	0.0000	4.3300	(1,769.1176)	0.0000	0.1622	(0.6370)	0.0000	2	(0.4749)	01/06/2025
000039.ZK	12/30/2024	SDB3260123417	(2,600.00)	1.0773	(2,816.66)	(2,800.96)	0.0000	4.3300	(1,769.1176)	0.0000	0.3388	(1.3765)	0.0000	1	(1.0377)	01/06/2025
000039.ZK	12/30/2024	SDB3260123417	(500.00)	1.0773	(540.72)	(538.65)	0.0000	4.3300	(1,769.1176)	0.0000	0.0650	(0.2647)	0.0000	1	(0.1997)	01/06/2025
000039.ZK	12/30/2024	SDB3260123417	(200.00)	1.0773	(224.71)	(215.46)	0.0000	4.3300	(1,769.1176)	0.0000	0.0270	(0.1059)	0.0000	1	(0.0789)	01/06/2025
000039.ZK	12/30/2024	SDB3260123417	(100.00)	1.0773	(112.35)	(107.73)	0.0000	4.3300	(1,769.1176)	0.0000	0.0135	(0.0529)	0.0000	1	(0.0394)	01/06/2025
000039.ZK	12/30/2024	SDB3260123417	(50,200.00)	1.0773	(56,401.01)	(54,080.11)	0.0000	4.3300	(1,769.1176)	0.0000	6.7838	(26.5761)	0.0000	1	(19.7923)	01/06/2025
000039.ZK	12/30/2024	SDB3260123417	(3,600.00)	1.0773	(4,044.69)	(3,878.25)	0.0000	4.3300	(1,769.1176)	0.0000	0.4865	(1.9059)	0.0000	1	(1.4194)	01/06/2025
000039.ZK	12/30/2024	SDB3260123417	(600.00)	1.0773	(674.12)	(646.38)	0.0000	4.3300	(1,769.1176)	0.0000	0.0811	(0.3176)	0.0000	1	(0.2366)	01/06/2025
000039.ZK	12/27/2024	SDB3260123417	(200.00)	1.0769	(224.71)	(215.38)	0.0000	4.3300	(1,799.9542)	0.0000	0.0811	(0.3231)	0.0000	3	(0.2420)	01/06/2025
000039.ZK	12/27/2024	SDB3260123417	(100.00)	1.0769	(112.35)	(107.69)	0.0000	4.3300	(1,799.9542)	0.0000	0.0405	(0.1615)	0.0000	3	(0.1210)	01/06/2025
000039.ZK	12/27/2024	SDB3260123417	(50,200.00)	1.0769	(56,401.01)	(54,060.48)	0.0000	4.3300	(1,799.9542)	0.0000	20.3514	(81.0887)	0.0000	3	(60.7373)	01/06/2025
000039.ZK	12/27/2024	SDB3260123417	(3,600.00)	1.0769	(4,044.69)	(3,876.85)	0.0000	4.3300	(1,799.9542)	0.0000	1.4595	(5.8151)	0.0000	3	(4.3557)	01/06/2025
000039.ZK	12/27/2024	SDB3260123417	(600.00)	1.0769	(674.12)	(646.14)	0.0000	4.3300	(1,799.9542)	0.0000	0.2432	(0.9692)	0.0000	3	(0.7259)	01/06/2025
000039.ZK	12/26/2024	SDB3260123417	(200.00)	1.0883	(224.71)	(217.66)	0.0000	4.3300	(1,799.9542)	0.0000	0.0270	(0.1088)	0.0000	1	(0.0818)	01/06/2025
000039.ZK	12/26/2024	SDB3260123417	(100.00)	1.0883	(112.35)	(108.83)	0.0000	4.3300	(1,799.9542)	0.0000	0.0135	(0.0544)	0.0000	1	(0.0409)	01/06/2025
000039.ZK	12/26/2024	SDB3260123417	(50,200.00)	1.0883	(56,401.01)	(54,633.86)	0.0000	4.3300	(1,799.9542)	0.0000	6.7838	(27.3162)	0.0000	1	(20.5324)	01/06/2025
000039.ZK	12/26/2024	SDB3260123417	(3,600.00)	1.0883	(4,044.69)	(3,917.97)	0.0000	4.3300	(1,799.9542)	0.0000	0.4865	(1.9589)	0.0000	1	(1.4724)	01/06/2025
000039.ZK	12/26/2024	SDB3260123417	(600.00)	1.0883	(674.12)	(652.99)	0.0000	4.3300	(1,799.9542)	0.0000	0.0811	(0.3265)	0.0000	1	(0.2454)	01/06/2025
000039.ZK	12/24/2024	SDB3260123417	(200.00)	1.0883	(224.71)	(217.66)	0.0000	4.3300	(1,799.9542)	0.0000	0.0541	(0.2177)	0.0000	2	(0.1636)	01/06/2025
000039.ZK	12/24/2024	SDB3260123417	(100.00)	1.0883	(112.35)	(108.83)	0.0000	4.3300	(1,799.9542)	0.0000	0.0270	(0.1088)	0.0000	2	(0.0818)	01/06/2025
000039.ZK	12/24/2024	SDB3260123417	(50,200.00)	1.0883	(56,401.01)	(54,633.86)	0.0000	4.3300	(1,799.9542)	0.0000	13.5676	(54.6325)	0.0000	2	(41.0649)	01/06/2025
000039.ZK	12/24/2024	SDB3260123417	(3,600.00)	1.0883	(4,044.69)	(3,917.97)	0.0000	4.3300	(1,799.9542)	0.0000	0.9730	(3.9179)	0.0000	2	(2.9449)	01/06/2025
000039.ZK	12/24/2024	SDB3260123417	(600.00)	1.0883	(674.12)	(652.99)	0.0000	4.3300	(1,799.9542)	0.0000	0.1622	(0.6530)	0.0000	2	(0.4908)	01/06/2025
000039.ZK	12/23/2024	SDB3260123417	(200.00)	1.0946	(224.71)	(218.92)	0.0000	4.3300	(1,799.9542)	0.0000	0.0270	(0.1095)	0.0000	1	(0.0824)	01/06/2025
000039.ZK	12/23/2024	SDB3260123417	(100.00)	1.0946	(112.35)	(109.46)	0.0000	4.3300	(1,799.9542)	0.0000	0.0135	(0.0547)	0.0000	1	(0.0412)	01/06/2025
000039.ZK	12/23/2024	SDB3260123417	(50,200.00)	1.0946	(56,401.01)	(54,948.42)	0.0000	4.3300	(1,799.9542)	0.0000	6.7838	(27.4735)	0.0000	1	(20.6897)	01/06/2025
000039.ZK	12/23/2024	SDB3260123417	(3,600.00)	1.0946	(4,044.69)	(3,940.52)	0.0000	4.3300	(1,799.9542)	0.0000	0.4865	(1.9702)	0.0000	1	(1.4837)	01/06/2025
000039.ZK	12/23/2024	SDB3260123417	(600.00)	1.0946	(674.12)	(656.75)	0.0000	4.3300	(1,799.9542)	0.0000	0.0811	(0.3284)	0.0000	1	(0.2473)	01/06/2025
000039.ZK	12/20/2024	SDB3260123417	(200.00)	1.0957	(224.71)	(219.15)	0.0000	4.3300	(1,799.9542)	0.0000	0.0811	(0.3287)	0.0000	3	(0.2476)	01/06/2025
000039.ZK	12/20/2024	SDB3260123417	(100.00)	1.0957	(112.35)	(109.57)	0.0000	4.3300	(1,799.9542)	0.0000	0.0405	(0.1644)	0.0000	3	(0.1238)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
CHINA INTERNATIONAL MARINE CONTAINERS (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000039.ZK	12/20/2024	SDB3260123417	(50,200.00)	1.0957	(56,401.01)	(55,006.35)	0.0000	4.3300	(1,799.9542)	0.0000	20.3514	(82.5074)	0.0000	3	(62.1561)	01/06/2025
000039.ZK	12/20/2024	SDB3260123417	(3,600.00)	1.0957	(4,044.69)	(3,944.68)	0.0000	4.3300	(1,799.9542)	0.0000	1.4595	(5.9169)	0.0000	3	(4.4574)	01/06/2025
000039.ZK	12/20/2024	SDB3260123417	(600.00)	1.0957	(674.12)	(657.45)	0.0000	4.3300	(1,799.9542)	0.0000	0.2432	(0.9861)	0.0000	3	(0.7429)	01/06/2025
000039.ZK	12/19/2024	SDB3260123417	(200.00)	1.0937	(224.71)	(218.74)	0.0000	4.5800	(1,799.9542)	0.0000	0.0286	(0.1094)	0.0000	1	(0.0808)	01/06/2025
000039.ZK	12/19/2024	SDB3260123417	(100.00)	1.0937	(112.35)	(109.37)	0.0000	4.5800	(1,799.9542)	0.0000	0.0143	(0.0547)	0.0000	1	(0.0404)	01/06/2025
000039.ZK	12/19/2024	SDB3260123417	(50,200.00)	1.0937	(56,401.01)	(54,902.54)	0.0000	4.5800	(1,799.9542)	0.0000	7.1755	(27.4506)	0.0000	1	(20.2751)	01/06/2025
000039.ZK	12/19/2024	SDB3260123417	(3,600.00)	1.0937	(4,044.69)	(3,937.23)	0.0000	4.5800	(1,799.9542)	0.0000	0.5146	(1.9686)	0.0000	1	(1.4540)	01/06/2025
000039.ZK	12/19/2024	SDB3260123417	(600.00)	1.0937	(674.12)	(656.21)	0.0000	4.5800	(1,799.9542)	0.0000	0.0858	(0.3281)	0.0000	1	(0.2423)	01/06/2025
000039.ZK	12/18/2024	SDB3260123417	(200.00)	1.1031	(224.71)	(220.62)	0.0000	4.5800	(1,799.9542)	0.0000	0.0286	(0.1103)	0.0000	1	(0.0817)	01/06/2025
000039.ZK	12/18/2024	SDB3260123417	(100.00)	1.1031	(112.35)	(110.31)	0.0000	4.5800	(1,799.9542)	0.0000	0.0143	(0.0552)	0.0000	1	(0.0409)	01/06/2025
000039.ZK	12/18/2024	SDB3260123417	(50,200.00)	1.1031	(56,401.01)	(55,374.87)	0.0000	4.5800	(1,799.9542)	0.0000	7.1755	(27.6867)	0.0000	1	(20.5113)	01/06/2025
000039.ZK	12/18/2024	SDB3260123417	(3,600.00)	1.1031	(4,044.69)	(3,971.11)	0.0000	4.5800	(1,799.9542)	0.0000	0.5146	(1.9855)	0.0000	1	(1.4709)	01/06/2025
000039.ZK	12/18/2024	SDB3260123417	(600.00)	1.1031	(674.12)	(661.85)	0.0000	4.5800	(1,799.9542)	0.0000	0.0858	(0.3309)	0.0000	1	(0.2452)	01/06/2025
000039.ZK	12/17/2024	SDB3260123417	(200.00)	1.1230	(224.71)	(224.60)	0.0000	4.5800	(1,799.9542)	0.0000	0.0286	(0.1123)	0.0000	1	(0.0837)	01/06/2025
000039.ZK	12/17/2024	SDB3260123417	(100.00)	1.1230	(112.35)	(112.30)	0.0000	4.5800	(1,799.9542)	0.0000	0.0143	(0.0561)	0.0000	1	(0.0419)	01/06/2025
000039.ZK	12/17/2024	SDB3260123417	(50,200.00)	1.1230	(56,401.01)	(56,375.40)	0.0000	4.5800	(1,799.9542)	0.0000	7.1755	(28.1870)	0.0000	1	(21.0115)	01/06/2025
000039.ZK	12/17/2024	SDB3260123417	(3,600.00)	1.1230	(4,044.69)	(4,042.86)	0.0000	4.5800	(1,799.9542)	0.0000	0.5146	(2.0214)	0.0000	1	(1.5068)	01/06/2025
000039.ZK	12/17/2024	SDB3260123417	(600.00)	1.1230	(674.12)	(673.81)	0.0000	4.5800	(1,799.9542)	0.0000	0.0858	(0.3369)	0.0000	1	(0.2511)	01/06/2025
000039.ZK	12/16/2024	SDB3260123417	(200.00)	1.1245	(224.71)	(224.90)	0.0000	4.5800	(1,799.9542)	0.0000	0.0286	(0.1124)	0.0000	1	(0.0839)	01/06/2025
000039.ZK	12/16/2024	SDB3260123417	(100.00)	1.1245	(112.35)	(112.45)	0.0000	4.5800	(1,799.9542)	0.0000	0.0143	(0.0562)	0.0000	1	(0.0419)	01/06/2025
000039.ZK	12/16/2024	SDB3260123417	(50,200.00)	1.1245	(56,401.01)	(56,449.20)	0.0000	4.5800	(1,799.9542)	0.0000	7.1755	(28.2239)	0.0000	1	(21.0484)	01/06/2025
000039.ZK	12/16/2024	SDB3260123417	(3,600.00)	1.1245	(4,044.69)	(4,048.15)	0.0000	4.5800	(1,799.9542)	0.0000	0.5146	(2.0240)	0.0000	1	(1.5094)	01/06/2025
000039.ZK	12/16/2024	SDB3260123417	(600.00)	1.1245	(674.12)	(674.69)	0.0000	4.5800	(1,799.9542)	0.0000	0.0858	(0.3373)	0.0000	1	(0.2516)	01/06/2025
000039.ZK	12/13/2024	SDB3260123417	(200.00)	1.1141	(224.71)	(222.81)	0.0000	4.5800	(1,799.9542)	0.0000	0.0858	(0.3342)	0.0000	3	(0.2484)	01/06/2025
000039.ZK	12/13/2024	SDB3260123417	(100.00)	1.1141	(112.35)	(111.41)	0.0000	4.5800	(1,799.9542)	0.0000	0.0429	(0.1671)	0.0000	3	(0.1242)	01/06/2025
000039.ZK	12/13/2024	SDB3260123417	(50,200.00)	1.1141	(56,401.01)	(55,926.01)	0.0000	4.5800	(1,799.9542)	0.0000	21.5264	(83.8869)	0.0000	3	(62.3605)	01/06/2025
000039.ZK	12/13/2024	SDB3260123417	(3,600.00)	1.1141	(4,044.69)	(4,010.63)	0.0000	4.5800	(1,799.9542)	0.0000	1.5437	(6.0158)	0.0000	3	(4.4721)	01/06/2025
000039.ZK	12/13/2024	SDB3260123417	(600.00)	1.1141	(674.12)	(668.44)	0.0000	4.5800	(1,799.9542)	0.0000	0.2573	(1.0026)	0.0000	3	(0.7453)	01/06/2025
000039.ZK	12/12/2024	SDB3260123417	(200.00)	1.1081	(224.71)	(221.62)	0.0000	4.5800	(1,799.9542)	0.0000	0.0286	(0.1108)	0.0000	1	(0.0822)	01/06/2025
000039.ZK	12/12/2024	SDB3260123417	(100.00)	1.1081	(112.35)	(110.81)	0.0000	4.5800	(1,799.9542)	0.0000	0.0143	(0.0554)	0.0000	1	(0.0411)	01/06/2025
000039.ZK	12/12/2024	SDB3260123417	(50,200.00)	1.1081	(56,401.01)	(55,627.07)	0.0000	4.5800	(1,799.9542)	0.0000	7.1755	(27.8128)	0.0000	1	(20.6374)	01/06/2025
000039.ZK	12/12/2024	SDB3260123417	(3,600.00)	1.1081	(4,044.69)	(3,989.19)	0.0000	4.5800	(1,799.9542)	0.0000	0.5146	(1.9945)	0.0000	1	(1.4800)	01/06/2025
000039.ZK	12/12/2024	SDB3260123417	(600.00)	1.1081	(674.12)	(664.87)	0.0000	4.5800	(1,799.9542)	0.0000	0.0858	(0.3324)	0.0000	1	(0.2467)	01/06/2025
000039.ZK	12/11/2024	SDB3260123417	(200.00)	1.1179	(224.71)	(223.59)	0.0000	4.5800	(1,799.9542)	0.0000	0.0286	(0.1118)	0.0000	1	(0.0832)	01/06/2025
000039.ZK	12/11/2024	SDB3260123417	(100.00)	1.1179	(112.35)	(111.79)	0.0000	4.5800	(1,799.9542)	0.0000	0.0143	(0.0559)	0.0000	1	(0.0416)	01/06/2025
000039.ZK	12/11/2024	SDB3260123417	(50,200.00)	1.1179	(56,401.01)	(56,121.04)	0.0000	4.5800	(1,799.9542)	0.0000	7.1755	(28.0598)	0.0000	1	(20.8843)	01/06/2025
000039.ZK	12/11/2024	SDB3260123417	(3,600.00)	1.1179	(4,044.69)	(4,024.62)	0.0000	4.5800	(1,799.9542)	0.0000	0.5146	(2.0123)	0.0000	1	(1.4977)	01/06/2025
000039.ZK	12/11/2024	SDB3260123417	(600.00)	1.1179	(674.12)	(670.77)	0.0000	4.5800	(1,799.9542)	0.0000	0.0858	(0.3354)	0.0000	1	(0.2496)	01/06/2025
000039.ZK	12/10/2024	SDB3260123417	(200.00)	1.1009	(224.71)	(220.19)	0.0000	4.5800	(1,799.9542)	0.0000	0.0286	(0.1101)	0.0000	1	(0.0815)	01/06/2025
000039.ZK	12/10/2024	SDB3260123417	(100.00)	1.1009	(112.35)	(110.09)	0.0000	4.5800	(1,799.9542)	0.0000	0.0143	(0.0550)	0.0000	1	(0.0408)	01/06/2025
000039.ZK	12/10/2024	SDB3260123417	(50,200.00)	1.1009	(56,401.01)	(55,267.19)	0.0000	4.5800	(1,799.9542)	0.0000	7.1755	(27.6329)	0.0000	1	(20.4574)	01/06/2025
000039.ZK	12/10/2024	SDB3260123417	(3,600.00)	1.1009	(4,044.69)	(3,963.38)	0.0000	4.5800	(1,799.9542)	0.0000	0.5146	(1.9816)	0.0000	1	(1.4671)	01/06/2025
000039.ZK	12/10/2024	SDB3260123417	(600.00)	1.1009	(674.12)	(660.56)	0.0000	4.5800	(1,799.9542)	0.0000	0.0858	(0.3303)	0.0000	1	(0.2445)	01/06/2025
000039.ZK	12/09/2024	SDB3260123417	(200.00)	1.1105	(224.71)	(222.10)	0.0000	4.5800	(1,799.9542)	0.0000	0.0286	(0.1110)	0.0000	1	(0.0825)	01/06/2025
000039.ZK	12/09/2024	SDB3260123417	(100.00)	1.1105	(112.35)	(111.05)	0.0000	4.5800	(1,799.9542)	0.0000	0.0143	(0.0555)	0.0000	1	(0.0412)	01/06/2025
000039.ZK	12/09/2024	SDB3260123417	(50,200.00)	1.1105	(56,401.01)	(55,747.15)	0.0000	4.5800	(1,799.9542)	0.0000	7.1755	(27.8729)	0.0000	1	(20.6974)	01/06/2025
000039.ZK	12/09/2024	SDB3260123417	(3,600.00)	1.1105	(4,044.69)	(3,997.80)	0.0000	4.5800	(1,799.9542)	0.0000	0.5146	(1.9989)	0.0000	1	(1.4843)	01/06/2025
000039.ZK	12/09/2024	SDB3260123417	(600.00)	1.1105	(674.12)	(666.30)	0.0000	4.5800	(1,799.9542)	0.0000	0.0858	(0.3331)	0.0000	1	(0.2474)	01/06/2025
000039.ZK	12/06/2024	SDB3260123417	(200.00)	1.1288	(224.71)	(225.77)	0.0000	4.5800	(1,799.9542)	0.0000	0.0858	(0.3386)	0.0000	3	(0.2529)	01/06/2025
000039.ZK	12/06/2024	SDB3260123417	(100.00)	1.1288	(112.35)	(112.88)	0.0000	4.5800	(1,799.9542)	0.0000	0.0429	(0.1693)	0.0000	3	(0.1264)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
CHINA INTERNATIONAL MARINE CONTAINERS (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000039.ZK	12/06/2024	SDB3260123417	(50,200.00)	1.1288	(56,401.01)	(56,667.97)	0.0000	4.5800	(1,799.9542)	0.0000	21.5264	(84.9998)	0.0000	3	(63.4734)	01/06/2025
000039.ZK	12/06/2024	SDB3260123417	(3,600.00)	1.1288	(4,044.69)	(4,063.84)	0.0000	4.5800	(1,799.9542)	0.0000	1.5437	(6.0956)	0.0000	3	(4.5519)	01/06/2025
000039.ZK	12/06/2024	SDB3260123417	(600.00)	1.1288	(674.12)	(677.31)	0.0000	4.5800	(1,799.9542)	0.0000	0.2573	(1.0159)	0.0000	3	(0.7586)	01/06/2025
000039.ZK	12/05/2024	SDB3260123417	(200.00)	1.1322	(224.71)	(226.44)	0.0000	4.5800	(1,799.9542)	0.0000	0.0286	(0.1132)	0.0000	1	(0.0846)	01/06/2025
000039.ZK	12/05/2024	SDB3260123417	(100.00)	1.1322	(112.35)	(113.22)	0.0000	4.5800	(1,799.9542)	0.0000	0.0143	(0.0566)	0.0000	1	(0.0423)	01/06/2025
000039.ZK	12/05/2024	SDB3260123417	(50,200.00)	1.1322	(56,401.01)	(56,837.59)	0.0000	4.5800	(1,799.9542)	0.0000	7.1755	(28.4181)	0.0000	1	(21.2426)	01/06/2025
000039.ZK	12/05/2024	SDB3260123417	(3,600.00)	1.1322	(4,044.69)	(4,076.00)	0.0000	4.5800	(1,799.9542)	0.0000	0.5146	(2.0379)	0.0000	1	(1.5234)	01/06/2025
000039.ZK	12/05/2024	SDB3260123417	(600.00)	1.1322	(674.12)	(679.33)	0.0000	4.5800	(1,799.9542)	0.0000	0.0858	(0.3397)	0.0000	1	(0.2539)	01/06/2025
000039.ZK	12/04/2024	SDB3260123417	(200.00)	1.1235	(224.71)	(224.71)	0.0000	4.5800	(1,799.9542)	0.0000	0.0286	(0.1123)	0.0000	1	(0.0838)	01/06/2025
000039.ZK	12/04/2024	SDB3260123417	(100.00)	1.1235	(112.35)	(112.35)	0.0000	4.5800	(1,799.9542)	0.0000	0.0143	(0.0562)	0.0000	1	(0.0419)	01/06/2025
000039.ZK	12/04/2024	SDB3260123417	(50,200.00)	1.1235	(56,401.01)	(56,401.01)	0.0000	4.5800	(1,799.9542)	0.0000	7.1755	(28.1998)	0.0000	1	(21.0243)	01/06/2025
000039.ZK	12/04/2024	SDB3260123417	(3,600.00)	1.1235	(4,044.69)	(4,044.69)	0.0000	4.5800	(1,799.9542)	0.0000	0.5146	(2.0223)	0.0000	1	(1.5077)	01/06/2025
000039.ZK	12/04/2024	SDB3260123417	(600.00)	1.1235	(674.12)	(674.12)	0.0000	4.5800	(1,799.9542)	0.0000	0.0858	(0.3370)	0.0000	1	(0.2513)	01/06/2025
TOTAL CHINA INTERNATIONAL MARINE CONTAINERS (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND											253.5878	(1,000.9847)	0.0000		(747.3969)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
CHINA JUSHI CO LTD CMN CLASS A SERIES NORTHBOUND																
600176.SH	01/03/2025	SDB3260123583	(100.00)	1.5569	(159.23)	(155.69)	0.0000	4.3300	(721.0319)	0.0000	0.0575	(0.0935)	0.0000	3	(0.0361)	01/06/2025
600176.SH	01/03/2025	SDB3260123583	(26,300.00)	1.5569	(41,251.92)	(40,945.89)	0.0000	4.3300	(721.0319)	0.0000	14.8851	(24.6027)	0.0000	3	(9.7177)	01/06/2025
600176.SH	01/03/2025	SDB3260123583	(34,700.00)	1.5569	(54,427.44)	(54,023.67)	0.0000	4.3300	(721.0319)	0.0000	19.6392	(32.4607)	0.0000	3	(12.8214)	01/06/2025
600176.SH	01/03/2025	SDB3260123583	(3,000.00)	1.5569	(4,705.54)	(4,670.63)	0.0000	4.3300	(721.0319)	0.0000	1.6979	(2.8064)	0.0000	3	(1.1085)	01/06/2025
600176.SH	01/03/2025	SDB3260123583	(13,800.00)	1.5569	(21,645.49)	(21,484.92)	0.0000	4.3300	(721.0319)	0.0000	7.8104	(12.9094)	0.0000	3	(5.0990)	01/06/2025
600176.SH	01/03/2025	SDB3260123583	(6,100.00)	1.5569	(9,567.94)	(9,496.96)	0.0000	4.3300	(721.0319)	0.0000	3.4524	(5.7063)	0.0000	3	(2.2539)	01/06/2025
600176.SH	01/03/2025	SDB3260123583	(12,200.00)	1.5569	(19,135.87)	(18,993.91)	0.0000	4.3300	(721.0319)	0.0000	6.9049	(11.4127)	0.0000	3	(4.5078)	01/06/2025
600176.SH	01/03/2025	SDB3260123583	(36,600.00)	1.5569	(57,407.61)	(56,981.73)	0.0000	4.3300	(721.0319)	0.0000	20.7146	(34.2380)	0.0000	3	(13.5235)	01/06/2025
600176.SH	01/03/2025	SDB3260123583	(2,500.00)	1.5569	(3,921.28)	(3,892.20)	0.0000	4.3300	(721.0319)	0.0000	1.4149	(2.3387)	0.0000	3	(0.9237)	01/06/2025
600176.SH	01/03/2025	SDB3260123583	(100.00)	1.5569	(156.85)	(155.69)	0.0000	4.3300	(721.0319)	0.0000	0.0566	(0.0935)	0.0000	3	(0.0369)	01/06/2025
600176.SH	01/03/2025	SDB3260123583	(2,800.00)	1.5569	(4,391.84)	(4,359.26)	0.0000	4.3300	(721.0319)	0.0000	1.5847	(2.6193)	0.0000	3	(1.0346)	01/06/2025
600176.SH	01/03/2025	SDB3260123583	(100.00)	1.5569	(156.85)	(155.69)	0.0000	4.3300	(721.0319)	0.0000	0.0566	(0.0935)	0.0000	3	(0.0369)	01/06/2025
600176.SH	01/03/2025	SDB3260123583	(300.00)	1.5569	(470.55)	(467.06)	0.0000	4.3300	(721.0319)	0.0000	0.1698	(0.2806)	0.0000	3	(0.1108)	01/06/2025
600176.SH	01/03/2025	SDB3260123583	(900.00)	1.5569	(1,411.66)	(1,401.19)	0.0000	4.3300	(721.0319)	0.0000	0.5094	(0.8419)	0.0000	3	(0.3325)	01/06/2025
600176.SH	01/03/2025	SDB3260123583	(21,900.00)	1.5569	(34,350.46)	(34,095.63)	0.0000	4.3300	(721.0319)	0.0000	12.3948	(20.4867)	0.0000	3	(8.0919)	01/06/2025
600176.SH	01/03/2025	SDB3260123583	(30,200.00)	1.5569	(47,369.12)	(47,017.72)	0.0000	4.3300	(721.0319)	0.0000	17.0924	(28.2511)	0.0000	3	(11.1587)	01/06/2025
600176.SH	01/03/2025	SDB3260123583	(200.00)	1.5569	(313.70)	(311.38)	0.0000	4.3300	(721.0319)	0.0000	0.1132	(0.1871)	0.0000	3	(0.0739)	01/06/2025
600176.SH	01/03/2025	SDB3260123583	(8,400.00)	1.5569	(13,175.52)	(13,077.78)	0.0000	4.3300	(721.0319)	0.0000	4.7542	(7.8579)	0.0000	3	(3.1037)	01/06/2025
600176.SH	01/03/2025	SDB3260123583	(1,900.00)	1.5569	(2,980.18)	(2,958.07)	0.0000	4.3300	(721.0319)	0.0000	1.0753	(1.7774)	0.0000	3	(0.7020)	01/06/2025
600176.SH	01/03/2025	SDB3260123583	(15,200.00)	1.5569	(23,841.41)	(23,664.55)	0.0000	4.3300	(721.0319)	0.0000	8.6028	(14.2191)	0.0000	3	(5.6163)	01/06/2025
600176.SH	01/03/2025	SDB3260123583	(4,400.00)	1.5569	(6,901.46)	(6,806.26)	0.0000	4.3300	(721.0319)	0.0000	2.4903	(4.1160)	0.0000	3	(1.6258)	01/06/2025
600176.SH	01/03/2025	SDB3260123583	(89,800.00)	1.5569	(140,852.56)	(139,807.64)	0.0000	4.3300	(721.0319)	0.0000	50.8243	(84.0048)	0.0000	3	(33.1805)	01/06/2025
600176.SH	01/03/2025	SDB3260123583	(3,600.00)	1.5569	(5,646.65)	(5,604.76)	0.0000	4.3300	(721.0319)	0.0000	2.0375	(3.3677)	0.0000	3	(1.3302)	01/06/2025
600176.SH	01/03/2025	SDB3260123583	(1,500.00)	1.5569	(2,352.77)	(2,335.32)	0.0000	4.3300	(721.0319)	0.0000	0.8490	(1.4032)	0.0000	3	(0.5542)	01/06/2025
600176.SH	01/03/2025	SDB3260123583	(100.00)	1.5569	(156.85)	(155.69)	0.0000	4.3300	(721.0319)	0.0000	0.0566	(0.0935)	0.0000	3	(0.0369)	01/06/2025
600176.SH	01/03/2025	SDB3260123583	(100.00)	1.5569	(156.85)	(155.69)	0.0000	4.3300	(721.0319)	0.0000	0.0566	(0.0935)	0.0000	3	(0.0369)	01/06/2025
600176.SH	01/03/2025	SDB3260123583	(18,500.00)	1.5569	(29,017.51)	(28,802.24)	0.0000	4.3300	(721.0319)	0.0000	10.4705	(17.3061)	0.0000	3	(6.8356)	01/06/2025
600176.SH	01/03/2025	SDB3260123583	(8,300.00)	1.5569	(13,018.67)	(12,922.09)	0.0000	4.3300	(721.0319)	0.0000	4.6976	(7.7644)	0.0000	3	(3.0668)	01/06/2025
600176.SH	01/03/2025	SDB3260123583	(1,500.00)	1.5569	(2,352.77)	(2,335.32)	0.0000	4.3300	(721.0319)	0.0000	0.8490	(1.4032)	0.0000	3	(0.5542)	01/06/2025
600176.SH	01/03/2025	SDB3260123583	(59,100.00)	1.5569	(92,699.18)	(92,011.40)	0.0000	4.3300	(721.0319)	0.0000	33.4490	(55.2860)	0.0000	3	(21.8371)	01/06/2025
600176.SH	01/03/2025	SDB3260123583	(1,600.00)	1.5569	(2,509.62)	(2,491.00)	0.0000	4.3300	(721.0319)	0.0000	0.9056	(1.4967)	0.0000	3	(0.5912)	01/06/2025
600176.SH	01/03/2025	SDB3260123583	(8,900.00)	1.5569	(13,959.77)	(13,856.21)	0.0000	4.3300	(721.0319)	0.0000	5.0372	(8.3256)	0.0000	3	(3.2885)	01/06/2025
600176.SH	01/03/2025	SDB3260123583	(7,500.00)	1.5569	(11,763.85)	(11,676.58)	0.0000	4.3300	(721.0319)	0.0000	4.2448	(7.0160)	0.0000	3	(2.7712)	01/06/2025
600176.SH	01/03/2025	SDB3260123583	(400.00)	1.5569	(627.41)	(622.75)	0.0000	4.3300	(721.0319)	0.0000	0.2264	(0.3742)	0.0000	3	(0.1478)	01/06/2025
600176.SH	01/03/2025	SDB3260123583	(100.00)	1.5569	(156.85)	(155.69)	0.0000	4.3300	(721.0319)	0.0000	0.0566	(0.0935)	0.0000	3	(0.0369)	01/06/2025
600176.SH	01/03/2025	SDB3260123583	(800.00)	1.5569	(1,254.81)	(1,245.50)	0.0000	4.3300	(721.0319)	0.0000	0.4528	(0.7484)	0.0000	3	(0.2956)	01/06/2025
600176.SH	01/03/2025	SDB3260123583	(8,200.00)	1.5569	(12,861.81)	(12,766.40)	0.0000	4.3300	(721.0319)	0.0000	4.6410	(7.6708)	0.0000	3	(3.0298)	01/06/2025
600176.SH	01/03/2025	SDB3260123583	(3,100.00)	1.5569	(4,862.39)	(4,826.32)	0.0000	4.3300	(721.0319)	0.0000	1.7545	(2.8999)	0.0000	3	(1.1454)	01/06/2025
600176.SH	01/03/2025	SDB3260123583	(16,700.00)	1.5569	(26,194.18)	(25,999.86)	0.0000	4.3300	(721.0319)	0.0000	9.4517	(15.6223)	0.0000	3	(6.1705)	01/06/2025
600176.SH	01/03/2025	SDB3260123583	(60,400.00)	1.5569	(94,738.25)	(94,035.43)	0.0000	4.3300	(721.0319)	0.0000	34.1847	(56.5021)	0.0000	3	(22.3174)	01/06/2025
600176.SH	01/03/2025	SDB3260123583	(27,000.00)	1.5569	(42,349.88)	(42,035.71)	0.0000	4.3300	(721.0319)	0.0000	15.2812	(25.2576)	0.0000	3	(9.9763)	01/06/2025
600176.SH	01/03/2025	SDB3260123583	(34,000.00)	1.5569	(53,329.48)	(52,933.85)	0.0000	4.3300	(721.0319)	0.0000	19.2431	(31.8058)	0.0000	3	(12.5628)	01/06/2025
600176.SH	01/03/2025	SDB3260123583	(43,700.00)	1.5569	(68,544.06)	(68,035.57)	0.0000	4.3300	(721.0319)	0.0000	24.7330	(40.8798)	0.0000	3	(16.1469)	01/06/2025
600176.SH	01/03/2025	SDB3260123583	(1,100.00)	1.5569	(1,725.37)	(1,712.57)	0.0000	4.3300	(721.0319)	0.0000	0.6226	(1.0290)	0.0000	3	(0.4064)	01/06/2025
600176.SH	01/03/2025	SDB3260123583	(100.00)	1.5569	(156.85)	(155.69)	0.0000	4.3300	(721.0319)	0.0000	0.0566	(0.0935)	0.0000	3	(0.0369)	01/06/2025
600176.SH	01/03/2025	SDB3260123583	(2,400.00)	1.5569	(3,764.43)	(3,736.51)	0.0000	4.3300	(721.0319)	0.0000	1.3583	(2.2451)	0.0000	3	(0.8868)	01/06/2025
600176.SH	01/03/2025	SDB3260123583	(200.00)	1.5569	(313.70)	(311.38)	0.0000	4.3300	(721.0319)	0.0000	0.1132	(0.1871)	0.0000	3	(0.0739)	01/06/2025
600176.SH	01/03/2025	SDB3260123583	(4,500.00)	1.5569	(7,058.31)	(7,005.95)	0.0000	4.3300	(721.0319)	0.0000	2.5469	(4.2096)	0.0000	3	(1.6627)	01/06/2025
600176.SH	01/03/2025	SDB3260123583	(32,800.00)	1.5569	(51,447.26)	(51,065.60)	0.0000	4.3300	(721.0319)	0.0000	18.5639	(30.6833)	0.0000	3	(12.1194)	01/06/2025
600176.SH	01/03/2025	SDB3260123583	(100.00)	1.5569	(156.85)	(155.69)	0.0000	4.3300	(721.0319)	0.0000	0.0566	(0.0935)	0.0000	3	(0.0369)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
CHINA JUSHI CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600176.SH	01/03/2025	SDB3260123583	(9,400.00)	1.5569	(14,744.03)	(14,634.65)	0.0000	4.3300	(721.0319)	0.0000	5.3201	(8.7934)	0.0000	3	(3.4732)	01/06/2025
600176.SH	01/02/2025	SDB3260123583	(100.00)	1.5732	(159.23)	(157.32)	0.0000	4.3300	(721.0319)	0.0000	0.0192	(0.0315)	0.0000	1	(0.0124)	01/06/2025
600176.SH	01/02/2025	SDB3260123583	(26,300.00)	1.5732	(41,251.92)	(41,375.92)	0.0000	4.3300	(721.0319)	0.0000	4.9617	(8.2870)	0.0000	1	(3.3254)	01/06/2025
600176.SH	01/02/2025	SDB3260123583	(34,700.00)	1.5732	(54,427.44)	(54,591.05)	0.0000	4.3300	(721.0319)	0.0000	6.5464	(10.9339)	0.0000	1	(4.3874)	01/06/2025
600176.SH	01/02/2025	SDB3260123583	(3,000.00)	1.5732	(4,705.54)	(4,719.69)	0.0000	4.3300	(721.0319)	0.0000	0.5660	(0.9453)	0.0000	1	(0.3793)	01/06/2025
600176.SH	01/02/2025	SDB3260123583	(13,800.00)	1.5732	(21,645.49)	(21,710.56)	0.0000	4.3300	(721.0319)	0.0000	2.6035	(4.3483)	0.0000	1	(1.7449)	01/06/2025
600176.SH	01/02/2025	SDB3260123583	(6,100.00)	1.5732	(9,567.94)	(9,596.70)	0.0000	4.3300	(721.0319)	0.0000	1.1508	(1.9221)	0.0000	1	(0.7713)	01/06/2025
600176.SH	01/02/2025	SDB3260123583	(12,200.00)	1.5732	(19,135.87)	(19,193.39)	0.0000	4.3300	(721.0319)	0.0000	2.3016	(3.8442)	0.0000	1	(1.5426)	01/06/2025
600176.SH	01/02/2025	SDB3260123583	(36,600.00)	1.5732	(57,407.61)	(57,580.18)	0.0000	4.3300	(721.0319)	0.0000	6.9049	(11.5325)	0.0000	1	(4.6277)	01/06/2025
600176.SH	01/02/2025	SDB3260123583	(2,500.00)	1.5732	(3,921.28)	(3,933.07)	0.0000	4.3300	(721.0319)	0.0000	0.4716	(0.7877)	0.0000	1	(0.3161)	01/06/2025
600176.SH	01/02/2025	SDB3260123583	(100.00)	1.5732	(156.85)	(157.32)	0.0000	4.3300	(721.0319)	0.0000	0.0189	(0.0315)	0.0000	1	(0.0126)	01/06/2025
600176.SH	01/02/2025	SDB3260123583	(2,800.00)	1.5732	(4,391.84)	(4,405.04)	0.0000	4.3300	(721.0319)	0.0000	0.5282	(0.8823)	0.0000	1	(0.3540)	01/06/2025
600176.SH	01/02/2025	SDB3260123583	(100.00)	1.5732	(156.85)	(157.32)	0.0000	4.3300	(721.0319)	0.0000	0.0189	(0.0315)	0.0000	1	(0.0126)	01/06/2025
600176.SH	01/02/2025	SDB3260123583	(300.00)	1.5732	(470.55)	(471.97)	0.0000	4.3300	(721.0319)	0.0000	0.0566	(0.0945)	0.0000	1	(0.0379)	01/06/2025
600176.SH	01/02/2025	SDB3260123583	(900.00)	1.5732	(1,411.66)	(1,415.91)	0.0000	4.3300	(721.0319)	0.0000	0.1698	(0.2836)	0.0000	1	(0.1138)	01/06/2025
600176.SH	01/02/2025	SDB3260123583	(21,900.00)	1.5732	(34,350.46)	(34,453.72)	0.0000	4.3300	(721.0319)	0.0000	4.1316	(6.9006)	0.0000	1	(2.7690)	01/06/2025
600176.SH	01/02/2025	SDB3260123583	(30,200.00)	1.5732	(47,369.12)	(47,511.52)	0.0000	4.3300	(721.0319)	0.0000	5.6975	(9.5159)	0.0000	1	(3.8185)	01/06/2025
600176.SH	01/02/2025	SDB3260123583	(200.00)	1.5732	(313.70)	(314.65)	0.0000	4.3300	(721.0319)	0.0000	0.0377	(0.0630)	0.0000	1	(0.0253)	01/06/2025
600176.SH	01/02/2025	SDB3260123583	(8,400.00)	1.5732	(13,175.52)	(13,215.12)	0.0000	4.3300	(721.0319)	0.0000	1.5847	(2.6468)	0.0000	1	(1.0621)	01/06/2025
600176.SH	01/02/2025	SDB3260123583	(1,900.00)	1.5732	(2,980.18)	(2,989.14)	0.0000	4.3300	(721.0319)	0.0000	0.3584	(0.5987)	0.0000	1	(0.2402)	01/06/2025
600176.SH	01/02/2025	SDB3260123583	(15,200.00)	1.5732	(23,841.41)	(23,913.08)	0.0000	4.3300	(721.0319)	0.0000	2.8676	(4.7895)	0.0000	1	(1.9219)	01/06/2025
600176.SH	01/02/2025	SDB3260123583	(4,400.00)	1.5732	(6,901.46)	(6,922.21)	0.0000	4.3300	(721.0319)	0.0000	0.8301	(1.3864)	0.0000	1	(0.5563)	01/06/2025
600176.SH	01/02/2025	SDB3260123583	(89,800.00)	1.5732	(140,852.56)	(141,275.96)	0.0000	4.3300	(721.0319)	0.0000	16.9414	(28.2957)	0.0000	1	(11.3543)	01/06/2025
600176.SH	01/02/2025	SDB3260123583	(3,600.00)	1.5732	(5,646.65)	(5,663.62)	0.0000	4.3300	(721.0319)	0.0000	0.6792	(1.1343)	0.0000	1	(0.4552)	01/06/2025
600176.SH	01/02/2025	SDB3260123583	(1,500.00)	1.5732	(2,352.77)	(2,359.84)	0.0000	4.3300	(721.0319)	0.0000	0.2830	(0.4726)	0.0000	1	(0.1897)	01/06/2025
600176.SH	01/02/2025	SDB3260123583	(100.00)	1.5732	(156.85)	(157.32)	0.0000	4.3300	(721.0319)	0.0000	0.0189	(0.0315)	0.0000	1	(0.0126)	01/06/2025
600176.SH	01/02/2025	SDB3260123583	(100.00)	1.5732	(156.85)	(157.32)	0.0000	4.3300	(721.0319)	0.0000	0.0189	(0.0315)	0.0000	1	(0.0126)	01/06/2025
600176.SH	01/02/2025	SDB3260123583	(18,500.00)	1.5732	(29,017.51)	(29,104.74)	0.0000	4.3300	(721.0319)	0.0000	3.4902	(5.8293)	0.0000	1	(2.3391)	01/06/2025
600176.SH	01/02/2025	SDB3260123583	(8,300.00)	1.5732	(13,018.67)	(13,057.80)	0.0000	4.3300	(721.0319)	0.0000	1.5659	(2.6153)	0.0000	1	(1.0494)	01/06/2025
600176.SH	01/02/2025	SDB3260123583	(1,500.00)	1.5732	(2,352.77)	(2,359.84)	0.0000	4.3300	(721.0319)	0.0000	0.2830	(0.4726)	0.0000	1	(0.1897)	01/06/2025
600176.SH	01/02/2025	SDB3260123583	(59,100.00)	1.5732	(92,699.18)	(92,977.83)	0.0000	4.3300	(721.0319)	0.0000	11.1497	(18.6222)	0.0000	1	(7.4726)	01/06/2025
600176.SH	01/02/2025	SDB3260123583	(1,600.00)	1.5732	(2,509.62)	(2,517.17)	0.0000	4.3300	(721.0319)	0.0000	0.3019	(0.5042)	0.0000	1	(0.2023)	01/06/2025
600176.SH	01/02/2025	SDB3260123583	(8,900.00)	1.5732	(13,959.77)	(14,001.74)	0.0000	4.3300	(721.0319)	0.0000	1.6791	(2.8044)	0.0000	1	(1.1253)	01/06/2025
600176.SH	01/02/2025	SDB3260123583	(7,500.00)	1.5732	(11,763.85)	(11,799.22)	0.0000	4.3300	(721.0319)	0.0000	1.4149	(2.3632)	0.0000	1	(0.9483)	01/06/2025
600176.SH	01/02/2025	SDB3260123583	(400.00)	1.5732	(627.41)	(629.29)	0.0000	4.3300	(721.0319)	0.0000	0.0755	(0.1260)	0.0000	1	(0.0506)	01/06/2025
600176.SH	01/02/2025	SDB3260123583	(100.00)	1.5732	(156.85)	(157.32)	0.0000	4.3300	(721.0319)	0.0000	0.0189	(0.0315)	0.0000	1	(0.0126)	01/06/2025
600176.SH	01/02/2025	SDB3260123583	(800.00)	1.5732	(1,254.81)	(1,258.58)	0.0000	4.3300	(721.0319)	0.0000	0.1509	(0.2521)	0.0000	1	(0.1012)	01/06/2025
600176.SH	01/02/2025	SDB3260123583	(8,200.00)	1.5732	(12,861.81)	(12,900.48)	0.0000	4.3300	(721.0319)	0.0000	1.5470	(2.5838)	0.0000	1	(1.0368)	01/06/2025
600176.SH	01/02/2025	SDB3260123583	(3,100.00)	1.5732	(4,862.39)	(4,877.01)	0.0000	4.3300	(721.0319)	0.0000	0.5848	(0.9768)	0.0000	1	(0.3920)	01/06/2025
600176.SH	01/02/2025	SDB3260123583	(16,700.00)	1.5732	(26,194.18)	(26,272.92)	0.0000	4.3300	(721.0319)	0.0000	3.1506	(5.2621)	0.0000	1	(2.1115)	01/06/2025
600176.SH	01/02/2025	SDB3260123583	(60,400.00)	1.5732	(94,738.25)	(95,023.03)	0.0000	4.3300	(721.0319)	0.0000	11.3949	(19.0318)	0.0000	1	(7.6369)	01/06/2025
600176.SH	01/02/2025	SDB3260123583	(27,000.00)	1.5732	(42,349.88)	(42,477.18)	0.0000	4.3300	(721.0319)	0.0000	5.0937	(8.5076)	0.0000	1	(3.4139)	01/06/2025
600176.SH	01/02/2025	SDB3260123583	(34,000.00)	1.5732	(53,329.48)	(53,489.79)	0.0000	4.3300	(721.0319)	0.0000	6.4144	(10.7133)	0.0000	1	(4.2989)	01/06/2025
600176.SH	01/02/2025	SDB3260123583	(43,700.00)	1.5732	(68,544.06)	(68,750.11)	0.0000	4.3300	(721.0319)	0.0000	8.2443	(13.7697)	0.0000	1	(5.5254)	01/06/2025
600176.SH	01/02/2025	SDB3260123583	(1,100.00)	1.5732	(1,725.37)	(1,730.55)	0.0000	4.3300	(721.0319)	0.0000	0.2075	(0.3466)	0.0000	1	(0.1391)	01/06/2025
600176.SH	01/02/2025	SDB3260123583	(100.00)	1.5732	(156.85)	(157.32)	0.0000	4.3300	(721.0319)	0.0000	0.0189	(0.0315)	0.0000	1	(0.0126)	01/06/2025
600176.SH	01/02/2025	SDB3260123583	(2,400.00)	1.5732	(3,764.43)	(3,775.75)	0.0000	4.3300	(721.0319)	0.0000	0.4528	(0.7562)	0.0000	1	(0.3035)	01/06/2025
600176.SH	01/02/2025	SDB3260123583	(200.00)	1.5732	(313.70)	(314.65)	0.0000	4.3300	(721.0319)	0.0000	0.0377	(0.0630)	0.0000	1	(0.0253)	01/06/2025
600176.SH	01/02/2025	SDB3260123583	(4,500.00)	1.5732	(7,058.31)	(7,079.53)	0.0000	4.3300	(721.0319)	0.0000	0.8490	(1.4179)	0.0000	1	(0.5690)	01/06/2025
600176.SH	01/02/2025	SDB3260123583	(32,800.00)	1.5732	(51,447.26)	(51,601.91)	0.0000	4.3300	(721.0319)	0.0000	6.1880	(10.3352)	0.0000	1	(4.1472)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
CHINA JUSHI CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600176.SH	01/02/2025	SDB3260123583	(100.00)	1.5732	(156.85)	(157.32)	0.0000	4.3300	(721.0319)	0.0000	0.0189	(0.0315)	0.0000	1	(0.0126)	01/06/2025
600176.SH	01/02/2025	SDB3260123583	(9,400.00)	1.5732	(14,744.03)	(14,788.35)	0.0000	4.3300	(721.0319)	0.0000	1.7734	(2.9619)	0.0000	1	(1.1885)	01/06/2025
600176.SH	12/31/2024	SDB3260123583	(100.00)	1.5950	(159.23)	(159.50)	0.0000	4.3300	(721.0319)	0.0000	0.0383	(0.0639)	0.0000	2	(0.0256)	01/06/2025
600176.SH	12/31/2024	SDB3260123583	(26,300.00)	1.5950	(41,251.92)	(41,948.66)	0.0000	4.3300	(721.0319)	0.0000	9.9234	(16.8035)	0.0000	2	(6.8801)	01/06/2025
600176.SH	12/31/2024	SDB3260123583	(34,700.00)	1.5950	(54,427.44)	(55,346.71)	0.0000	4.3300	(721.0319)	0.0000	13.0928	(22.1704)	0.0000	2	(9.0776)	01/06/2025
600176.SH	12/31/2024	SDB3260123583	(3,000.00)	1.5950	(4,705.54)	(4,785.02)	0.0000	4.3300	(721.0319)	0.0000	1.1319	(1.9168)	0.0000	2	(0.7848)	01/06/2025
600176.SH	12/31/2024	SDB3260123583	(13,800.00)	1.5950	(21,645.49)	(22,011.08)	0.0000	4.3300	(721.0319)	0.0000	5.2069	(8.8171)	0.0000	2	(3.6101)	01/06/2025
600176.SH	12/31/2024	SDB3260123583	(6,100.00)	1.5950	(9,567.94)	(9,729.54)	0.0000	4.3300	(721.0319)	0.0000	2.3016	(3.8974)	0.0000	2	(1.5958)	01/06/2025
600176.SH	12/31/2024	SDB3260123583	(12,200.00)	1.5950	(19,135.87)	(19,459.07)	0.0000	4.3300	(721.0319)	0.0000	4.6032	(7.7948)	0.0000	2	(3.1915)	01/06/2025
600176.SH	12/31/2024	SDB3260123583	(36,600.00)	1.5950	(57,407.61)	(58,377.22)	0.0000	4.3300	(721.0319)	0.0000	13.8097	(23.3844)	0.0000	2	(9.5746)	01/06/2025
600176.SH	12/31/2024	SDB3260123583	(2,500.00)	1.5950	(3,921.28)	(3,987.51)	0.0000	4.3300	(721.0319)	0.0000	0.9433	(1.5973)	0.0000	2	(0.6540)	01/06/2025
600176.SH	12/31/2024	SDB3260123583	(100.00)	1.5950	(156.85)	(159.50)	0.0000	4.3300	(721.0319)	0.0000	0.0377	(0.0639)	0.0000	2	(0.0262)	01/06/2025
600176.SH	12/31/2024	SDB3260123583	(2,800.00)	1.5950	(4,391.84)	(4,466.02)	0.0000	4.3300	(721.0319)	0.0000	1.0565	(1.7890)	0.0000	2	(0.7325)	01/06/2025
600176.SH	12/31/2024	SDB3260123583	(100.00)	1.5950	(156.85)	(159.50)	0.0000	4.3300	(721.0319)	0.0000	0.0377	(0.0639)	0.0000	2	(0.0262)	01/06/2025
600176.SH	12/31/2024	SDB3260123583	(300.00)	1.5950	(470.55)	(478.50)	0.0000	4.3300	(721.0319)	0.0000	0.1132	(0.1917)	0.0000	2	(0.0785)	01/06/2025
600176.SH	12/31/2024	SDB3260123583	(900.00)	1.5950	(1,411.66)	(1,435.51)	0.0000	4.3300	(721.0319)	0.0000	0.3396	(0.5750)	0.0000	2	(0.2354)	01/06/2025
600176.SH	12/31/2024	SDB3260123583	(21,900.00)	1.5950	(34,350.46)	(34,930.63)	0.0000	4.3300	(721.0319)	0.0000	8.2632	(13.9923)	0.0000	2	(5.7291)	01/06/2025
600176.SH	12/31/2024	SDB3260123583	(30,200.00)	1.5950	(47,369.12)	(48,169.18)	0.0000	4.3300	(721.0319)	0.0000	11.3949	(19.2953)	0.0000	2	(7.9004)	01/06/2025
600176.SH	12/31/2024	SDB3260123583	(200.00)	1.5950	(313.70)	(319.00)	0.0000	4.3300	(721.0319)	0.0000	0.0755	(0.1278)	0.0000	2	(0.0523)	01/06/2025
600176.SH	12/31/2024	SDB3260123583	(8,400.00)	1.5950	(13,175.52)	(13,398.05)	0.0000	4.3300	(721.0319)	0.0000	3.1694	(5.3669)	0.0000	2	(2.1975)	01/06/2025
600176.SH	12/31/2024	SDB3260123583	(1,900.00)	1.5950	(2,980.18)	(3,030.51)	0.0000	4.3300	(721.0319)	0.0000	0.7169	(1.2139)	0.0000	2	(0.4970)	01/06/2025
600176.SH	12/31/2024	SDB3260123583	(15,200.00)	1.5950	(23,841.41)	(24,244.09)	0.0000	4.3300	(721.0319)	0.0000	5.7352	(9.7115)	0.0000	2	(3.9764)	01/06/2025
600176.SH	12/31/2024	SDB3260123583	(4,400.00)	1.5950	(6,901.46)	(7,018.03)	0.0000	4.3300	(721.0319)	0.0000	1.6602	(2.8112)	0.0000	2	(1.1510)	01/06/2025
600176.SH	12/31/2024	SDB3260123583	(89,800.00)	1.5950	(140,852.56)	(143,231.54)	0.0000	4.3300	(721.0319)	0.0000	33.8829	(57.3747)	0.0000	2	(23.4919)	01/06/2025
600176.SH	12/31/2024	SDB3260123583	(3,600.00)	1.5950	(5,646.65)	(5,742.02)	0.0000	4.3300	(721.0319)	0.0000	1.3583	(2.3001)	0.0000	2	(0.9418)	01/06/2025
600176.SH	12/31/2024	SDB3260123583	(1,500.00)	1.5950	(2,352.77)	(2,392.51)	0.0000	4.3300	(721.0319)	0.0000	0.5660	(0.9584)	0.0000	2	(0.3924)	01/06/2025
600176.SH	12/31/2024	SDB3260123583	(100.00)	1.5950	(156.85)	(159.50)	0.0000	4.3300	(721.0319)	0.0000	0.0377	(0.0639)	0.0000	2	(0.0262)	01/06/2025
600176.SH	12/31/2024	SDB3260123583	(100.00)	1.5950	(156.85)	(159.50)	0.0000	4.3300	(721.0319)	0.0000	0.0377	(0.0639)	0.0000	2	(0.0262)	01/06/2025
600176.SH	12/31/2024	SDB3260123583	(18,500.00)	1.5950	(29,017.51)	(29,507.61)	0.0000	4.3300	(721.0319)	0.0000	6.9803	(11.8200)	0.0000	2	(4.8396)	01/06/2025
600176.SH	12/31/2024	SDB3260123583	(8,300.00)	1.5950	(13,018.67)	(13,238.55)	0.0000	4.3300	(721.0319)	0.0000	3.1317	(5.3030)	0.0000	2	(2.1713)	01/06/2025
600176.SH	12/31/2024	SDB3260123583	(1,500.00)	1.5950	(2,352.77)	(2,392.51)	0.0000	4.3300	(721.0319)	0.0000	0.5660	(0.9584)	0.0000	2	(0.3924)	01/06/2025
600176.SH	12/31/2024	SDB3260123583	(59,100.00)	1.5950	(92,699.18)	(94,264.85)	0.0000	4.3300	(721.0319)	0.0000	22.2993	(37.7600)	0.0000	2	(15.4607)	01/06/2025
600176.SH	12/31/2024	SDB3260123583	(1,600.00)	1.5950	(2,509.62)	(2,552.01)	0.0000	4.3300	(721.0319)	0.0000	0.6037	(1.0223)	0.0000	2	(0.4186)	01/06/2025
600176.SH	12/31/2024	SDB3260123583	(8,900.00)	1.5950	(13,959.77)	(14,195.55)	0.0000	4.3300	(721.0319)	0.0000	3.3581	(5.6864)	0.0000	2	(2.3283)	01/06/2025
600176.SH	12/31/2024	SDB3260123583	(7,500.00)	1.5950	(11,763.85)	(11,962.55)	0.0000	4.3300	(721.0319)	0.0000	2.8299	(4.7919)	0.0000	2	(1.9620)	01/06/2025
600176.SH	12/31/2024	SDB3260123583	(400.00)	1.5950	(627.41)	(638.00)	0.0000	4.3300	(721.0319)	0.0000	0.1509	(0.2556)	0.0000	2	(0.1046)	01/06/2025
600176.SH	12/31/2024	SDB3260123583	(100.00)	1.5950	(156.85)	(159.50)	0.0000	4.3300	(721.0319)	0.0000	0.0377	(0.0639)	0.0000	2	(0.0262)	01/06/2025
600176.SH	12/31/2024	SDB3260123583	(800.00)	1.5950	(1,254.81)	(1,276.00)	0.0000	4.3300	(721.0319)	0.0000	0.3019	(0.5111)	0.0000	2	(0.2093)	01/06/2025
600176.SH	12/31/2024	SDB3260123583	(8,200.00)	1.5950	(12,861.81)	(13,079.05)	0.0000	4.3300	(721.0319)	0.0000	3.0940	(5.2391)	0.0000	2	(2.1451)	01/06/2025
600176.SH	12/31/2024	SDB3260123583	(3,100.00)	1.5950	(4,862.39)	(4,944.52)	0.0000	4.3300	(721.0319)	0.0000	1.1697	(1.9806)	0.0000	2	(0.8110)	01/06/2025
600176.SH	12/31/2024	SDB3260123583	(16,700.00)	1.5950	(26,194.18)	(26,636.60)	0.0000	4.3300	(721.0319)	0.0000	6.3012	(10.6699)	0.0000	2	(4.3688)	01/06/2025
600176.SH	12/31/2024	SDB3260123583	(60,400.00)	1.5950	(94,738.25)	(96,338.36)	0.0000	4.3300	(721.0319)	0.0000	22.7898	(38.5906)	0.0000	2	(15.8008)	01/06/2025
600176.SH	12/31/2024	SDB3260123583	(27,000.00)	1.5950	(42,349.88)	(43,065.16)	0.0000	4.3300	(721.0319)	0.0000	10.1875	(17.2508)	0.0000	2	(7.0633)	01/06/2025
600176.SH	12/31/2024	SDB3260123583	(34,000.00)	1.5950	(53,329.48)	(54,230.20)	0.0000	4.3300	(721.0319)	0.0000	12.8287	(21.7232)	0.0000	2	(8.8945)	01/06/2025
600176.SH	12/31/2024	SDB3260123583	(43,700.00)	1.5950	(68,544.06)	(69,701.76)	0.0000	4.3300	(721.0319)	0.0000	16.4887	(27.9207)	0.0000	2	(11.4320)	01/06/2025
600176.SH	12/31/2024	SDB3260123583	(1,100.00)	1.5950	(1,725.37)	(1,754.51)	0.0000	4.3300	(721.0319)	0.0000	0.4150	(0.7028)	0.0000	2	(0.2878)	01/06/2025
600176.SH	12/31/2024	SDB3260123583	(100.00)	1.5950	(156.85)	(159.50)	0.0000	4.3300	(721.0319)	0.0000	0.0377	(0.0639)	0.0000	2	(0.0262)	01/06/2025
600176.SH	12/31/2024	SDB3260123583	(2,400.00)	1.5950	(3,764.43)	(3,828.01)	0.0000	4.3300	(721.0319)	0.0000	0.9056	(1.5334)	0.0000	2	(0.6278)	01/06/2025
600176.SH	12/31/2024	SDB3260123583	(200.00)	1.5950	(313.70)	(319.00)	0.0000	4.3300	(721.0319)	0.0000	0.0755	(0.1278)	0.0000	2	(0.0523)	01/06/2025
600176.SH	12/31/2024	SDB3260123583	(4,500.00)	1.5950	(7,058.31)	(7,177.53)	0.0000	4.3300	(721.0319)	0.0000	1.6979	(2.8751)	0.0000	2	(1.1772)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
CHINA JUSHI CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600176.SH	12/31/2024	SDB3260123583	(32,800.00)	1.5950	(51,447.26)	(52,316.20)	0.0000	4.3300	(721.0319)	0.0000	12.3759	(20.9565)	0.0000	2	(8.5805)	01/06/2025
600176.SH	12/31/2024	SDB3260123583	(100.00)	1.5950	(156.85)	(159.50)	0.0000	4.3300	(721.0319)	0.0000	0.0377	(0.0639)	0.0000	2	(0.0262)	01/06/2025
600176.SH	12/31/2024	SDB3260123583	(9,400.00)	1.5950	(14,744.03)	(14,993.06)	0.0000	4.3300	(721.0319)	0.0000	3.5468	(6.0058)	0.0000	2	(2.4591)	01/06/2025
600176.SH	12/30/2024	SDB3260123583	(100.00)	1.5838	(159.23)	(158.38)	0.0000	4.3300	(721.0319)	0.0000	0.0192	(0.0317)	0.0000	1	(0.0126)	01/06/2025
600176.SH	12/30/2024	SDB3260123583	(26,300.00)	1.5838	(41,251.92)	(41,653.18)	0.0000	4.3300	(721.0319)	0.0000	4.9617	(8.3426)	0.0000	1	(3.3809)	01/06/2025
600176.SH	12/30/2024	SDB3260123583	(34,700.00)	1.5838	(54,427.44)	(54,956.85)	0.0000	4.3300	(721.0319)	0.0000	6.5464	(11.0071)	0.0000	1	(4.4607)	01/06/2025
600176.SH	12/30/2024	SDB3260123583	(3,000.00)	1.5838	(4,705.54)	(4,751.31)	0.0000	4.3300	(721.0319)	0.0000	0.5660	(0.9516)	0.0000	1	(0.3857)	01/06/2025
600176.SH	12/30/2024	SDB3260123583	(13,800.00)	1.5838	(21,645.49)	(21,856.04)	0.0000	4.3300	(721.0319)	0.0000	2.6035	(4.3775)	0.0000	1	(1.7740)	01/06/2025
600176.SH	12/30/2024	SDB3260123583	(6,100.00)	1.5838	(9,567.94)	(9,661.00)	0.0000	4.3300	(721.0319)	0.0000	1.1508	(1.9350)	0.0000	1	(0.7842)	01/06/2025
600176.SH	12/30/2024	SDB3260123583	(12,200.00)	1.5838	(19,135.87)	(19,322.01)	0.0000	4.3300	(721.0319)	0.0000	2.3016	(3.8699)	0.0000	1	(1.5683)	01/06/2025
600176.SH	12/30/2024	SDB3260123583	(36,600.00)	1.5838	(57,407.61)	(57,966.02)	0.0000	4.3300	(721.0319)	0.0000	6.9049	(11.6098)	0.0000	1	(4.7050)	01/06/2025
600176.SH	12/30/2024	SDB3260123583	(2,500.00)	1.5838	(3,921.28)	(3,959.43)	0.0000	4.3300	(721.0319)	0.0000	0.4716	(0.7930)	0.0000	1	(0.3214)	01/06/2025
600176.SH	12/30/2024	SDB3260123583	(100.00)	1.5838	(156.85)	(158.38)	0.0000	4.3300	(721.0319)	0.0000	0.0189	(0.0317)	0.0000	1	(0.0129)	01/06/2025
600176.SH	12/30/2024	SDB3260123583	(2,800.00)	1.5838	(4,391.84)	(4,434.56)	0.0000	4.3300	(721.0319)	0.0000	0.5282	(0.8882)	0.0000	1	(0.3599)	01/06/2025
600176.SH	12/30/2024	SDB3260123583	(100.00)	1.5838	(156.85)	(158.38)	0.0000	4.3300	(721.0319)	0.0000	0.0189	(0.0317)	0.0000	1	(0.0129)	01/06/2025
600176.SH	12/30/2024	SDB3260123583	(300.00)	1.5838	(470.55)	(475.13)	0.0000	4.3300	(721.0319)	0.0000	0.0566	(0.0952)	0.0000	1	(0.0386)	01/06/2025
600176.SH	12/30/2024	SDB3260123583	(900.00)	1.5838	(1,411.66)	(1,425.39)	0.0000	4.3300	(721.0319)	0.0000	0.1698	(0.2855)	0.0000	1	(0.1157)	01/06/2025
600176.SH	12/30/2024	SDB3260123583	(21,900.00)	1.5838	(34,350.46)	(34,684.58)	0.0000	4.3300	(721.0319)	0.0000	4.1316	(6.9469)	0.0000	1	(2.8153)	01/06/2025
600176.SH	12/30/2024	SDB3260123583	(30,200.00)	1.5838	(47,369.12)	(47,829.88)	0.0000	4.3300	(721.0319)	0.0000	5.6975	(9.5797)	0.0000	1	(3.8822)	01/06/2025
600176.SH	12/30/2024	SDB3260123583	(200.00)	1.5838	(313.70)	(316.75)	0.0000	4.3300	(721.0319)	0.0000	0.0377	(0.0634)	0.0000	1	(0.0257)	01/06/2025
600176.SH	12/30/2024	SDB3260123583	(8,400.00)	1.5838	(13,175.52)	(13,303.68)	0.0000	4.3300	(721.0319)	0.0000	1.5847	(2.6645)	0.0000	1	(1.0798)	01/06/2025
600176.SH	12/30/2024	SDB3260123583	(1,900.00)	1.5838	(2,980.18)	(3,009.16)	0.0000	4.3300	(721.0319)	0.0000	0.3584	(0.6027)	0.0000	1	(0.2442)	01/06/2025
600176.SH	12/30/2024	SDB3260123583	(15,200.00)	1.5838	(23,841.41)	(24,073.32)	0.0000	4.3300	(721.0319)	0.0000	2.8676	(4.8216)	0.0000	1	(1.9540)	01/06/2025
600176.SH	12/30/2024	SDB3260123583	(4,400.00)	1.5838	(6,901.46)	(6,968.59)	0.0000	4.3300	(721.0319)	0.0000	0.8301	(1.3957)	0.0000	1	(0.5656)	01/06/2025
600176.SH	12/30/2024	SDB3260123583	(89,800.00)	1.5838	(140,852.56)	(142,222.64)	0.0000	4.3300	(721.0319)	0.0000	16.9414	(28.4853)	0.0000	1	(11.5439)	01/06/2025
600176.SH	12/30/2024	SDB3260123583	(3,600.00)	1.5838	(5,646.65)	(5,701.58)	0.0000	4.3300	(721.0319)	0.0000	0.6792	(1.1419)	0.0000	1	(0.4628)	01/06/2025
600176.SH	12/30/2024	SDB3260123583	(1,500.00)	1.5838	(2,352.77)	(2,375.66)	0.0000	4.3300	(721.0319)	0.0000	0.2830	(0.4758)	0.0000	1	(0.1928)	01/06/2025
600176.SH	12/30/2024	SDB3260123583	(100.00)	1.5838	(156.85)	(158.38)	0.0000	4.3300	(721.0319)	0.0000	0.0189	(0.0317)	0.0000	1	(0.0129)	01/06/2025
600176.SH	12/30/2024	SDB3260123583	(100.00)	1.5838	(156.85)	(158.38)	0.0000	4.3300	(721.0319)	0.0000	0.0189	(0.0317)	0.0000	1	(0.0129)	01/06/2025
600176.SH	12/30/2024	SDB3260123583	(18,500.00)	1.5838	(29,017.51)	(29,299.76)	0.0000	4.3300	(721.0319)	0.0000	3.4902	(5.8684)	0.0000	1	(2.3782)	01/06/2025
600176.SH	12/30/2024	SDB3260123583	(8,300.00)	1.5838	(13,018.67)	(13,145.30)	0.0000	4.3300	(721.0319)	0.0000	1.5659	(2.6328)	0.0000	1	(1.0670)	01/06/2025
600176.SH	12/30/2024	SDB3260123583	(1,500.00)	1.5838	(2,352.77)	(2,375.66)	0.0000	4.3300	(721.0319)	0.0000	0.2830	(0.4758)	0.0000	1	(0.1928)	01/06/2025
600176.SH	12/30/2024	SDB3260123583	(59,100.00)	1.5838	(92,699.18)	(93,600.87)	0.0000	4.3300	(721.0319)	0.0000	11.1497	(18.7470)	0.0000	1	(7.5974)	01/06/2025
600176.SH	12/30/2024	SDB3260123583	(1,600.00)	1.5838	(2,509.62)	(2,534.03)	0.0000	4.3300	(721.0319)	0.0000	0.3019	(0.5075)	0.0000	1	(0.2057)	01/06/2025
600176.SH	12/30/2024	SDB3260123583	(8,900.00)	1.5838	(13,959.77)	(14,095.56)	0.0000	4.3300	(721.0319)	0.0000	1.6791	(2.8232)	0.0000	1	(1.1441)	01/06/2025
600176.SH	12/30/2024	SDB3260123583	(7,500.00)	1.5838	(11,763.85)	(11,878.28)	0.0000	4.3300	(721.0319)	0.0000	1.4149	(2.3791)	0.0000	1	(0.9641)	01/06/2025
600176.SH	12/30/2024	SDB3260123583	(400.00)	1.5838	(627.41)	(633.51)	0.0000	4.3300	(721.0319)	0.0000	0.0755	(0.1269)	0.0000	1	(0.0514)	01/06/2025
600176.SH	12/30/2024	SDB3260123583	(100.00)	1.5838	(156.85)	(158.38)	0.0000	4.3300	(721.0319)	0.0000	0.0189	(0.0317)	0.0000	1	(0.0129)	01/06/2025
600176.SH	12/30/2024	SDB3260123583	(800.00)	1.5838	(1,254.81)	(1,267.02)	0.0000	4.3300	(721.0319)	0.0000	0.1509	(0.2538)	0.0000	1	(0.1028)	01/06/2025
600176.SH	12/30/2024	SDB3260123583	(8,200.00)	1.5838	(12,861.81)	(12,986.92)	0.0000	4.3300	(721.0319)	0.0000	1.5470	(2.6011)	0.0000	1	(1.0541)	01/06/2025
600176.SH	12/30/2024	SDB3260123583	(3,100.00)	1.5838	(4,862.39)	(4,909.69)	0.0000	4.3300	(721.0319)	0.0000	0.5848	(0.9833)	0.0000	1	(0.3985)	01/06/2025
600176.SH	12/30/2024	SDB3260123583	(16,700.00)	1.5838	(26,194.18)	(26,448.98)	0.0000	4.3300	(721.0319)	0.0000	3.1506	(5.2974)	0.0000	1	(2.1468)	01/06/2025
600176.SH	12/30/2024	SDB3260123583	(60,400.00)	1.5838	(94,738.25)	(95,659.77)	0.0000	4.3300	(721.0319)	0.0000	11.3949	(19.1594)	0.0000	1	(7.7645)	01/06/2025
600176.SH	12/30/2024	SDB3260123583	(27,000.00)	1.5838	(42,349.88)	(42,761.82)	0.0000	4.3300	(721.0319)	0.0000	5.0937	(8.5646)	0.0000	1	(3.4709)	01/06/2025
600176.SH	12/30/2024	SDB3260123583	(34,000.00)	1.5838	(53,329.48)	(53,848.21)	0.0000	4.3300	(721.0319)	0.0000	6.4144	(10.7851)	0.0000	1	(4.3707)	01/06/2025
600176.SH	12/30/2024	SDB3260123583	(43,700.00)	1.5838	(68,544.06)	(69,210.79)	0.0000	4.3300	(721.0319)	0.0000	8.2443	(13.8620)	0.0000	1	(5.6177)	01/06/2025
600176.SH	12/30/2024	SDB3260123583	(1,100.00)	1.5838	(1,725.37)	(1,742.15)	0.0000	4.3300	(721.0319)	0.0000	0.2075	(0.3489)	0.0000	1	(0.1414)	01/06/2025
600176.SH	12/30/2024	SDB3260123583	(100.00)	1.5838	(156.85)	(158.38)	0.0000	4.3300	(721.0319)	0.0000	0.0189	(0.0317)	0.0000	1	(0.0129)	01/06/2025
600176.SH	12/30/2024	SDB3260123583	(2,400.00)	1.5838	(3,764.43)	(3,801.05)	0.0000	4.3300	(721.0319)	0.0000	0.4528	(0.7613)	0.0000	1	(0.3085)	01/06/2025
600176.SH	12/30/2024	SDB3260123583	(200.00)	1.5838	(313.70)	(316.75)	0.0000	4.3300	(721.0319)	0.0000	0.0377	(0.0634)	0.0000	1	(0.0257)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
CHINA JUSHI CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600176.SH	12/30/2024	SDB3260123583	(4,500.00)	1.5838	(7,058.31)	(7,126.97)	0.0000	4.3300	(721.0319)	0.0000	0.8490	(1.4274)	0.0000	1	(0.5785)	01/06/2025
600176.SH	12/30/2024	SDB3260123583	(32,800.00)	1.5838	(51,447.26)	(51,947.69)	0.0000	4.3300	(721.0319)	0.0000	6.1880	(10.4044)	0.0000	1	(4.2165)	01/06/2025
600176.SH	12/30/2024	SDB3260123583	(100.00)	1.5838	(156.85)	(158.38)	0.0000	4.3300	(721.0319)	0.0000	0.0189	(0.0317)	0.0000	1	(0.0129)	01/06/2025
600176.SH	12/30/2024	SDB3260123583	(9,400.00)	1.5838	(14,744.03)	(14,887.45)	0.0000	4.3300	(721.0319)	0.0000	1.7734	(2.9818)	0.0000	1	(1.2084)	01/06/2025
600176.SH	12/27/2024	SDB3260123583	(100.00)	1.5736	(159.23)	(157.36)	0.0000	4.3300	(721.0319)	0.0000	0.0575	(0.0946)	0.0000	3	(0.0371)	01/06/2025
600176.SH	12/27/2024	SDB3260123583	(26,300.00)	1.5736	(41,251.92)	(41,386.15)	0.0000	4.3300	(721.0319)	0.0000	14.8851	(24.8673)	0.0000	3	(9.9822)	01/06/2025
600176.SH	12/27/2024	SDB3260123583	(34,700.00)	1.5736	(54,427.44)	(54,604.54)	0.0000	4.3300	(721.0319)	0.0000	19.6392	(32.8097)	0.0000	3	(13.1704)	01/06/2025
600176.SH	12/27/2024	SDB3260123583	(3,000.00)	1.5736	(4,705.54)	(4,720.85)	0.0000	4.3300	(721.0319)	0.0000	1.6979	(2.8366)	0.0000	3	(1.1387)	01/06/2025
600176.SH	12/27/2024	SDB3260123583	(13,800.00)	1.5736	(21,645.49)	(21,715.93)	0.0000	4.3300	(721.0319)	0.0000	7.8104	(13.0482)	0.0000	3	(5.2378)	01/06/2025
600176.SH	12/27/2024	SDB3260123583	(6,100.00)	1.5736	(9,567.94)	(9,599.07)	0.0000	4.3300	(721.0319)	0.0000	3.4524	(5.7677)	0.0000	3	(2.3153)	01/06/2025
600176.SH	12/27/2024	SDB3260123583	(12,200.00)	1.5736	(19,135.87)	(19,198.14)	0.0000	4.3300	(721.0319)	0.0000	6.9049	(11.5354)	0.0000	3	(4.6305)	01/06/2025
600176.SH	12/27/2024	SDB3260123583	(36,600.00)	1.5736	(57,407.61)	(57,594.42)	0.0000	4.3300	(721.0319)	0.0000	20.7146	(34.6062)	0.0000	3	(13.8916)	01/06/2025
600176.SH	12/27/2024	SDB3260123583	(2,500.00)	1.5736	(3,921.28)	(3,934.05)	0.0000	4.3300	(721.0319)	0.0000	1.4149	(2.3638)	0.0000	3	(0.9489)	01/06/2025
600176.SH	12/27/2024	SDB3260123583	(100.00)	1.5736	(156.85)	(157.36)	0.0000	4.3300	(721.0319)	0.0000	0.0566	(0.0946)	0.0000	3	(0.0380)	01/06/2025
600176.SH	12/27/2024	SDB3260123583	(2,800.00)	1.5736	(4,391.84)	(4,406.13)	0.0000	4.3300	(721.0319)	0.0000	1.5847	(2.6475)	0.0000	3	(1.0627)	01/06/2025
600176.SH	12/27/2024	SDB3260123583	(100.00)	1.5736	(156.85)	(157.36)	0.0000	4.3300	(721.0319)	0.0000	0.0566	(0.0946)	0.0000	3	(0.0380)	01/06/2025
600176.SH	12/27/2024	SDB3260123583	(300.00)	1.5736	(470.55)	(472.09)	0.0000	4.3300	(721.0319)	0.0000	0.1698	(0.2837)	0.0000	3	(0.1139)	01/06/2025
600176.SH	12/27/2024	SDB3260123583	(900.00)	1.5736	(1,411.66)	(1,416.26)	0.0000	4.3300	(721.0319)	0.0000	0.5094	(0.8510)	0.0000	3	(0.3416)	01/06/2025
600176.SH	12/27/2024	SDB3260123583	(21,900.00)	1.5736	(34,350.46)	(34,462.23)	0.0000	4.3300	(721.0319)	0.0000	12.3948	(20.7070)	0.0000	3	(8.3122)	01/06/2025
600176.SH	12/27/2024	SDB3260123583	(30,200.00)	1.5736	(47,369.12)	(47,523.26)	0.0000	4.3300	(721.0319)	0.0000	17.0924	(28.5548)	0.0000	3	(11.4625)	01/06/2025
600176.SH	12/27/2024	SDB3260123583	(200.00)	1.5736	(313.70)	(314.72)	0.0000	4.3300	(721.0319)	0.0000	0.1132	(0.1891)	0.0000	3	(0.0759)	01/06/2025
600176.SH	12/27/2024	SDB3260123583	(8,400.00)	1.5736	(13,175.52)	(13,218.39)	0.0000	4.3300	(721.0319)	0.0000	4.7542	(7.9424)	0.0000	3	(3.1882)	01/06/2025
600176.SH	12/27/2024	SDB3260123583	(1,900.00)	1.5736	(2,980.18)	(2,989.87)	0.0000	4.3300	(721.0319)	0.0000	1.0753	(1.7965)	0.0000	3	(0.7211)	01/06/2025
600176.SH	12/27/2024	SDB3260123583	(15,200.00)	1.5736	(23,841.41)	(23,918.99)	0.0000	4.3300	(721.0319)	0.0000	8.6028	(14.3720)	0.0000	3	(5.7692)	01/06/2025
600176.SH	12/27/2024	SDB3260123583	(4,400.00)	1.5736	(6,901.46)	(6,923.92)	0.0000	4.3300	(721.0319)	0.0000	2.4903	(4.1603)	0.0000	3	(1.6700)	01/06/2025
600176.SH	12/27/2024	SDB3260123583	(89,800.00)	1.5736	(140,852.56)	(141,310.90)	0.0000	4.3300	(721.0319)	0.0000	50.8243	(84.9081)	0.0000	3	(34.0838)	01/06/2025
600176.SH	12/27/2024	SDB3260123583	(3,600.00)	1.5736	(5,646.65)	(5,665.02)	0.0000	4.3300	(721.0319)	0.0000	2.0375	(3.4039)	0.0000	3	(1.3664)	01/06/2025
600176.SH	12/27/2024	SDB3260123583	(1,500.00)	1.5736	(2,352.77)	(2,360.43)	0.0000	4.3300	(721.0319)	0.0000	0.8490	(1.4183)	0.0000	3	(0.5693)	01/06/2025
600176.SH	12/27/2024	SDB3260123583	(100.00)	1.5736	(156.85)	(157.36)	0.0000	4.3300	(721.0319)	0.0000	0.0566	(0.0946)	0.0000	3	(0.0380)	01/06/2025
600176.SH	12/27/2024	SDB3260123583	(100.00)	1.5736	(156.85)	(157.36)	0.0000	4.3300	(721.0319)	0.0000	0.0566	(0.0946)	0.0000	3	(0.0380)	01/06/2025
600176.SH	12/27/2024	SDB3260123583	(18,500.00)	1.5736	(29,017.51)	(29,111.93)	0.0000	4.3300	(721.0319)	0.0000	10.4705	(17.4922)	0.0000	3	(7.0217)	01/06/2025
600176.SH	12/27/2024	SDB3260123583	(8,300.00)	1.5736	(13,018.67)	(13,061.03)	0.0000	4.3300	(721.0319)	0.0000	4.6976	(7.8478)	0.0000	3	(3.1503)	01/06/2025
600176.SH	12/27/2024	SDB3260123583	(1,500.00)	1.5736	(2,352.77)	(2,360.43)	0.0000	4.3300	(721.0319)	0.0000	0.8490	(1.4183)	0.0000	3	(0.5693)	01/06/2025
600176.SH	12/27/2024	SDB3260123583	(59,100.00)	1.5736	(92,699.18)	(93,000.82)	0.0000	4.3300	(721.0319)	0.0000	33.4490	(55.8805)	0.0000	3	(22.4315)	01/06/2025
600176.SH	12/27/2024	SDB3260123583	(1,600.00)	1.5736	(2,509.62)	(2,517.79)	0.0000	4.3300	(721.0319)	0.0000	0.9056	(1.5128)	0.0000	3	(0.6073)	01/06/2025
600176.SH	12/27/2024	SDB3260123583	(8,900.00)	1.5736	(13,959.77)	(14,005.20)	0.0000	4.3300	(721.0319)	0.0000	5.0372	(8.4152)	0.0000	3	(3.3780)	01/06/2025
600176.SH	12/27/2024	SDB3260123583	(7,500.00)	1.5736	(11,763.85)	(11,802.14)	0.0000	4.3300	(721.0319)	0.0000	4.2448	(7.0914)	0.0000	3	(2.8466)	01/06/2025
600176.SH	12/27/2024	SDB3260123583	(400.00)	1.5736	(627.41)	(629.45)	0.0000	4.3300	(721.0319)	0.0000	0.2264	(0.3782)	0.0000	3	(0.1518)	01/06/2025
600176.SH	12/27/2024	SDB3260123583	(100.00)	1.5736	(156.85)	(157.36)	0.0000	4.3300	(721.0319)	0.0000	0.0566	(0.0946)	0.0000	3	(0.0380)	01/06/2025
600176.SH	12/27/2024	SDB3260123583	(800.00)	1.5736	(1,254.81)	(1,258.89)	0.0000	4.3300	(721.0319)	0.0000	0.4528	(0.7564)	0.0000	3	(0.3036)	01/06/2025
600176.SH	12/27/2024	SDB3260123583	(8,200.00)	1.5736	(12,861.81)	(12,903.67)	0.0000	4.3300	(721.0319)	0.0000	4.6410	(7.7533)	0.0000	3	(3.1123)	01/06/2025
600176.SH	12/27/2024	SDB3260123583	(3,100.00)	1.5736	(4,862.39)	(4,878.22)	0.0000	4.3300	(721.0319)	0.0000	1.7545	(2.9311)	0.0000	3	(1.1766)	01/06/2025
600176.SH	12/27/2024	SDB3260123583	(16,700.00)	1.5736	(26,194.18)	(26,279.42)	0.0000	4.3300	(721.0319)	0.0000	9.4517	(15.7903)	0.0000	3	(6.3385)	01/06/2025
600176.SH	12/27/2024	SDB3260123583	(60,400.00)	1.5736	(94,738.25)	(95,046.53)	0.0000	4.3300	(721.0319)	0.0000	34.1847	(57.1096)	0.0000	3	(22.9249)	01/06/2025
600176.SH	12/27/2024	SDB3260123583	(27,000.00)	1.5736	(42,349.88)	(42,487.69)	0.0000	4.3300	(721.0319)	0.0000	15.2812	(25.5291)	0.0000	3	(10.2479)	01/06/2025
600176.SH	12/27/2024	SDB3260123583	(34,000.00)	1.5736	(53,329.48)	(53,503.01)	0.0000	4.3300	(721.0319)	0.0000	19.2431	(32.1478)	0.0000	3	(12.9048)	01/06/2025
600176.SH	12/27/2024	SDB3260123583	(43,700.00)	1.5736	(68,544.06)	(68,767.11)	0.0000	4.3300	(721.0319)	0.0000	24.7330	(41.3194)	0.0000	3	(16.5864)	01/06/2025
600176.SH	12/27/2024	SDB3260123583	(1,100.00)	1.5736	(1,725.37)	(1,730.98)	0.0000	4.3300	(721.0319)	0.0000	0.6226	(1.0401)	0.0000	3	(0.4175)	01/06/2025
600176.SH	12/27/2024	SDB3260123583	(100.00)	1.5736	(156.85)	(157.36)	0.0000	4.3300	(721.0319)	0.0000	0.0566	(0.0946)	0.0000	3	(0.0380)	01/06/2025
600176.SH	12/27/2024	SDB3260123583	(2,400.00)	1.5736	(3,764.43)	(3,776.68)	0.0000	4.3300	(721.0319)	0.0000	1.3583	(2.2693)	0.0000	3	(0.9109)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
CHINA JUSHI CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600176.SH	12/27/2024	SDB3260123583	(200.00)	1.5736	(313.70)	(314.72)	0.0000	4.3300	(721.0319)	0.0000	0.1132	(0.1891)	0.0000	3	(0.0759)	01/06/2025
600176.SH	12/27/2024	SDB3260123583	(4,500.00)	1.5736	(7,058.31)	(7,081.28)	0.0000	4.3300	(721.0319)	0.0000	2.5469	(4.2549)	0.0000	3	(1.7080)	01/06/2025
600176.SH	12/27/2024	SDB3260123583	(32,800.00)	1.5736	(51,447.26)	(51,614.67)	0.0000	4.3300	(721.0319)	0.0000	18.5639	(31.0132)	0.0000	3	(12.4493)	01/06/2025
600176.SH	12/27/2024	SDB3260123583	(100.00)	1.5736	(156.85)	(157.36)	0.0000	4.3300	(721.0319)	0.0000	0.0566	(0.0946)	0.0000	3	(0.0380)	01/06/2025
600176.SH	12/27/2024	SDB3260123583	(9,400.00)	1.5736	(14,744.03)	(14,792.01)	0.0000	4.3300	(721.0319)	0.0000	5.3201	(8.8879)	0.0000	3	(3.5678)	01/06/2025
600176.SH	12/26/2024	SDB3260123583	(100.00)	1.5833	(159.23)	(158.33)	0.0000	4.3300	(721.0319)	0.0000	0.0192	(0.0317)	0.0000	1	(0.0126)	01/06/2025
600176.SH	12/26/2024	SDB3260123583	(26,300.00)	1.5833	(41,251.92)	(41,639.87)	0.0000	4.3300	(721.0319)	0.0000	4.9617	(8.3399)	0.0000	1	(3.3782)	01/06/2025
600176.SH	12/26/2024	SDB3260123583	(34,700.00)	1.5833	(54,427.44)	(54,939.30)	0.0000	4.3300	(721.0319)	0.0000	6.5464	(11.0036)	0.0000	1	(4.4572)	01/06/2025
600176.SH	12/26/2024	SDB3260123583	(3,000.00)	1.5833	(4,705.54)	(4,749.80)	0.0000	4.3300	(721.0319)	0.0000	0.5660	(0.9513)	0.0000	1	(0.3853)	01/06/2025
600176.SH	12/26/2024	SDB3260123583	(13,800.00)	1.5833	(21,645.49)	(21,849.06)	0.0000	4.3300	(721.0319)	0.0000	2.6035	(4.3761)	0.0000	1	(1.7726)	01/06/2025
600176.SH	12/26/2024	SDB3260123583	(6,100.00)	1.5833	(9,567.94)	(9,657.92)	0.0000	4.3300	(721.0319)	0.0000	1.1508	(1.9344)	0.0000	1	(0.7835)	01/06/2025
600176.SH	12/26/2024	SDB3260123583	(12,200.00)	1.5833	(19,135.87)	(19,315.83)	0.0000	4.3300	(721.0319)	0.0000	2.3016	(3.8687)	0.0000	1	(1.5671)	01/06/2025
600176.SH	12/26/2024	SDB3260123583	(36,600.00)	1.5833	(57,407.61)	(57,947.50)	0.0000	4.3300	(721.0319)	0.0000	6.9049	(11.6061)	0.0000	1	(4.7012)	01/06/2025
600176.SH	12/26/2024	SDB3260123583	(2,500.00)	1.5833	(3,921.28)	(3,958.16)	0.0000	4.3300	(721.0319)	0.0000	0.4716	(0.7928)	0.0000	1	(0.3211)	01/06/2025
600176.SH	12/26/2024	SDB3260123583	(100.00)	1.5833	(156.85)	(158.33)	0.0000	4.3300	(721.0319)	0.0000	0.0189	(0.0317)	0.0000	1	(0.0128)	01/06/2025
600176.SH	12/26/2024	SDB3260123583	(2,800.00)	1.5833	(4,391.84)	(4,433.14)	0.0000	4.3300	(721.0319)	0.0000	0.5282	(0.8879)	0.0000	1	(0.3597)	01/06/2025
600176.SH	12/26/2024	SDB3260123583	(100.00)	1.5833	(156.85)	(158.33)	0.0000	4.3300	(721.0319)	0.0000	0.0189	(0.0317)	0.0000	1	(0.0128)	01/06/2025
600176.SH	12/26/2024	SDB3260123583	(300.00)	1.5833	(470.55)	(474.98)	0.0000	4.3300	(721.0319)	0.0000	0.0566	(0.0951)	0.0000	1	(0.0385)	01/06/2025
600176.SH	12/26/2024	SDB3260123583	(900.00)	1.5833	(1,411.66)	(1,424.94)	0.0000	4.3300	(721.0319)	0.0000	0.1698	(0.2854)	0.0000	1	(0.1156)	01/06/2025
600176.SH	12/26/2024	SDB3260123583	(21,900.00)	1.5833	(34,350.46)	(34,673.50)	0.0000	4.3300	(721.0319)	0.0000	4.1316	(6.9446)	0.0000	1	(2.8130)	01/06/2025
600176.SH	12/26/2024	SDB3260123583	(30,200.00)	1.5833	(47,369.12)	(47,814.60)	0.0000	4.3300	(721.0319)	0.0000	5.6975	(9.5766)	0.0000	1	(3.8792)	01/06/2025
600176.SH	12/26/2024	SDB3260123583	(200.00)	1.5833	(313.70)	(316.65)	0.0000	4.3300	(721.0319)	0.0000	0.0377	(0.0634)	0.0000	1	(0.0257)	01/06/2025
600176.SH	12/26/2024	SDB3260123583	(8,400.00)	1.5833	(13,175.52)	(13,299.43)	0.0000	4.3300	(721.0319)	0.0000	1.5847	(2.6637)	0.0000	1	(1.0790)	01/06/2025
600176.SH	12/26/2024	SDB3260123583	(1,900.00)	1.5833	(2,980.18)	(3,008.20)	0.0000	4.3300	(721.0319)	0.0000	0.3584	(0.6025)	0.0000	1	(0.2441)	01/06/2025
600176.SH	12/26/2024	SDB3260123583	(15,200.00)	1.5833	(23,841.41)	(24,065.63)	0.0000	4.3300	(721.0319)	0.0000	2.8676	(4.8200)	0.0000	1	(1.9524)	01/06/2025
600176.SH	12/26/2024	SDB3260123583	(4,400.00)	1.5833	(6,901.46)	(6,966.37)	0.0000	4.3300	(721.0319)	0.0000	0.8301	(1.3953)	0.0000	1	(0.5652)	01/06/2025
600176.SH	12/26/2024	SDB3260123583	(89,800.00)	1.5833	(140,852.56)	(142,177.20)	0.0000	4.3300	(721.0319)	0.0000	16.9414	(28.4762)	0.0000	1	(11.5348)	01/06/2025
600176.SH	12/26/2024	SDB3260123583	(3,600.00)	1.5833	(5,646.65)	(5,699.75)	0.0000	4.3300	(721.0319)	0.0000	0.6792	(1.1416)	0.0000	1	(0.4624)	01/06/2025
600176.SH	12/26/2024	SDB3260123583	(1,500.00)	1.5833	(2,352.77)	(2,374.90)	0.0000	4.3300	(721.0319)	0.0000	0.2830	(0.4757)	0.0000	1	(0.1927)	01/06/2025
600176.SH	12/26/2024	SDB3260123583	(100.00)	1.5833	(156.85)	(158.33)	0.0000	4.3300	(721.0319)	0.0000	0.0189	(0.0317)	0.0000	1	(0.0128)	01/06/2025
600176.SH	12/26/2024	SDB3260123583	(100.00)	1.5833	(156.85)	(158.33)	0.0000	4.3300	(721.0319)	0.0000	0.0189	(0.0317)	0.0000	1	(0.0128)	01/06/2025
600176.SH	12/26/2024	SDB3260123583	(18,500.00)	1.5833	(29,017.51)	(29,290.40)	0.0000	4.3300	(721.0319)	0.0000	3.4902	(5.8665)	0.0000	1	(2.3763)	01/06/2025
600176.SH	12/26/2024	SDB3260123583	(8,300.00)	1.5833	(13,018.67)	(13,141.10)	0.0000	4.3300	(721.0319)	0.0000	1.5659	(2.6320)	0.0000	1	(1.0661)	01/06/2025
600176.SH	12/26/2024	SDB3260123583	(1,500.00)	1.5833	(2,352.77)	(2,374.90)	0.0000	4.3300	(721.0319)	0.0000	0.2830	(0.4757)	0.0000	1	(0.1927)	01/06/2025
600176.SH	12/26/2024	SDB3260123583	(59,100.00)	1.5833	(92,699.18)	(93,570.96)	0.0000	4.3300	(721.0319)	0.0000	11.1497	(18.7410)	0.0000	1	(7.5914)	01/06/2025
600176.SH	12/26/2024	SDB3260123583	(1,600.00)	1.5833	(2,509.62)	(2,533.22)	0.0000	4.3300	(721.0319)	0.0000	0.3019	(0.5074)	0.0000	1	(0.2055)	01/06/2025
600176.SH	12/26/2024	SDB3260123583	(8,900.00)	1.5833	(13,959.77)	(14,091.06)	0.0000	4.3300	(721.0319)	0.0000	1.6791	(2.8223)	0.0000	1	(1.1432)	01/06/2025
600176.SH	12/26/2024	SDB3260123583	(7,500.00)	1.5833	(11,763.85)	(11,874.49)	0.0000	4.3300	(721.0319)	0.0000	1.4149	(2.3783)	0.0000	1	(0.9634)	01/06/2025
600176.SH	12/26/2024	SDB3260123583	(400.00)	1.5833	(627.41)	(633.31)	0.0000	4.3300	(721.0319)	0.0000	0.0755	(0.1268)	0.0000	1	(0.0514)	01/06/2025
600176.SH	12/26/2024	SDB3260123583	(100.00)	1.5833	(156.85)	(158.33)	0.0000	4.3300	(721.0319)	0.0000	0.0189	(0.0317)	0.0000	1	(0.0128)	01/06/2025
600176.SH	12/26/2024	SDB3260123583	(800.00)	1.5833	(1,254.81)	(1,266.61)	0.0000	4.3300	(721.0319)	0.0000	0.1509	(0.2537)	0.0000	1	(0.1028)	01/06/2025
600176.SH	12/26/2024	SDB3260123583	(8,200.00)	1.5833	(12,861.81)	(12,982.77)	0.0000	4.3300	(721.0319)	0.0000	1.5470	(2.6003)	0.0000	1	(1.0533)	01/06/2025
600176.SH	12/26/2024	SDB3260123583	(3,100.00)	1.5833	(4,862.39)	(4,908.12)	0.0000	4.3300	(721.0319)	0.0000	0.5848	(0.9830)	0.0000	1	(0.3982)	01/06/2025
600176.SH	12/26/2024	SDB3260123583	(16,700.00)	1.5833	(26,194.18)	(26,440.53)	0.0000	4.3300	(721.0319)	0.0000	3.1506	(5.2957)	0.0000	1	(2.1451)	01/06/2025
600176.SH	12/26/2024	SDB3260123583	(60,400.00)	1.5833	(94,738.25)	(95,629.21)	0.0000	4.3300	(721.0319)	0.0000	11.3949	(19.1533)	0.0000	1	(7.7583)	01/06/2025
600176.SH	12/26/2024	SDB3260123583	(27,000.00)	1.5833	(42,349.88)	(42,748.15)	0.0000	4.3300	(721.0319)	0.0000	5.0937	(8.5619)	0.0000	1	(3.4681)	01/06/2025
600176.SH	12/26/2024	SDB3260123583	(34,000.00)	1.5833	(53,329.48)	(53,831.01)	0.0000	4.3300	(721.0319)	0.0000	6.4144	(10.7816)	0.0000	1	(4.3673)	01/06/2025
600176.SH	12/26/2024	SDB3260123583	(43,700.00)	1.5833	(68,544.06)	(69,188.68)	0.0000	4.3300	(721.0319)	0.0000	8.2443	(13.8578)	0.0000	1	(5.6132)	01/06/2025
600176.SH	12/26/2024	SDB3260123583	(1,100.00)	1.5833	(1,725.37)	(1,741.59)	0.0000	4.3300	(721.0319)	0.0000	0.2075	(0.3488)	0.0000	1	(0.1413)	01/06/2025
600176.SH	12/26/2024	SDB3260123583	(100.00)	1.5833	(156.85)	(158.33)	0.0000	4.3300	(721.0319)	0.0000	0.0189	(0.0317)	0.0000	1	(0.0128)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
CHINA JUSHI CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600176.SH	12/26/2024	SDB3260123583	(2,400.00)	1.5833	(3,764.43)	(3,799.84)	0.0000	4.3300	(721.0319)	0.0000	0.4528	(0.7611)	0.0000	1	(0.3083)	01/06/2025
600176.SH	12/26/2024	SDB3260123583	(200.00)	1.5833	(313.70)	(316.65)	0.0000	4.3300	(721.0319)	0.0000	0.0377	(0.0634)	0.0000	1	(0.0257)	01/06/2025
600176.SH	12/26/2024	SDB3260123583	(4,500.00)	1.5833	(7,058.31)	(7,124.69)	0.0000	4.3300	(721.0319)	0.0000	0.8490	(1.4270)	0.0000	1	(0.5780)	01/06/2025
600176.SH	12/26/2024	SDB3260123583	(32,800.00)	1.5833	(51,447.26)	(51,931.09)	0.0000	4.3300	(721.0319)	0.0000	6.1880	(10.4011)	0.0000	1	(4.2131)	01/06/2025
600176.SH	12/26/2024	SDB3260123583	(100.00)	1.5833	(156.85)	(158.33)	0.0000	4.3300	(721.0319)	0.0000	0.0189	(0.0317)	0.0000	1	(0.0128)	01/06/2025
600176.SH	12/26/2024	SDB3260123583	(9,400.00)	1.5833	(14,744.03)	(14,882.69)	0.0000	4.3300	(721.0319)	0.0000	1.7734	(2.9808)	0.0000	1	(1.2074)	01/06/2025
600176.SH	12/24/2024	SDB3260123583	(100.00)	1.5833	(159.23)	(158.33)	0.0000	4.3300	(721.0319)	0.0000	0.0383	(0.0634)	0.0000	2	(0.0251)	01/06/2025
600176.SH	12/24/2024	SDB3260123583	(26,300.00)	1.5833	(41,251.92)	(41,639.87)	0.0000	4.3300	(721.0319)	0.0000	9.9234	(16.6798)	0.0000	2	(6.7564)	01/06/2025
600176.SH	12/24/2024	SDB3260123583	(34,700.00)	1.5833	(54,427.44)	(54,939.30)	0.0000	4.3300	(721.0319)	0.0000	13.0928	(22.0072)	0.0000	2	(8.9144)	01/06/2025
600176.SH	12/24/2024	SDB3260123583	(3,000.00)	1.5833	(4,705.54)	(4,749.80)	0.0000	4.3300	(721.0319)	0.0000	1.1319	(1.9026)	0.0000	2	(0.7707)	01/06/2025
600176.SH	12/24/2024	SDB3260123583	(13,800.00)	1.5833	(21,645.49)	(21,849.06)	0.0000	4.3300	(721.0319)	0.0000	5.2069	(8.7521)	0.0000	2	(3.5452)	01/06/2025
600176.SH	12/24/2024	SDB3260123583	(6,100.00)	1.5833	(9,567.94)	(9,657.92)	0.0000	4.3300	(721.0319)	0.0000	2.3016	(3.8687)	0.0000	2	(1.5671)	01/06/2025
600176.SH	12/24/2024	SDB3260123583	(12,200.00)	1.5833	(19,135.87)	(19,315.83)	0.0000	4.3300	(721.0319)	0.0000	4.6032	(7.7374)	0.0000	2	(3.1342)	01/06/2025
600176.SH	12/24/2024	SDB3260123583	(36,600.00)	1.5833	(57,407.61)	(57,947.50)	0.0000	4.3300	(721.0319)	0.0000	13.8097	(23.2122)	0.0000	2	(9.4025)	01/06/2025
600176.SH	12/24/2024	SDB3260123583	(2,500.00)	1.5833	(3,921.28)	(3,958.16)	0.0000	4.3300	(721.0319)	0.0000	0.9433	(1.5855)	0.0000	2	(0.6422)	01/06/2025
600176.SH	12/24/2024	SDB3260123583	(100.00)	1.5833	(156.85)	(158.33)	0.0000	4.3300	(721.0319)	0.0000	0.0377	(0.0634)	0.0000	2	(0.0257)	01/06/2025
600176.SH	12/24/2024	SDB3260123583	(2,800.00)	1.5833	(4,391.84)	(4,433.14)	0.0000	4.3300	(721.0319)	0.0000	1.0565	(1.7758)	0.0000	2	(0.7193)	01/06/2025
600176.SH	12/24/2024	SDB3260123583	(100.00)	1.5833	(156.85)	(158.33)	0.0000	4.3300	(721.0319)	0.0000	0.0377	(0.0634)	0.0000	2	(0.0257)	01/06/2025
600176.SH	12/24/2024	SDB3260123583	(300.00)	1.5833	(470.55)	(474.98)	0.0000	4.3300	(721.0319)	0.0000	0.1132	(0.1903)	0.0000	2	(0.0771)	01/06/2025
600176.SH	12/24/2024	SDB3260123583	(900.00)	1.5833	(1,411.66)	(1,424.94)	0.0000	4.3300	(721.0319)	0.0000	0.3396	(0.5708)	0.0000	2	(0.2312)	01/06/2025
600176.SH	12/24/2024	SDB3260123583	(21,900.00)	1.5833	(34,350.46)	(34,673.50)	0.0000	4.3300	(721.0319)	0.0000	8.2632	(13.8893)	0.0000	2	(5.6261)	01/06/2025
600176.SH	12/24/2024	SDB3260123583	(30,200.00)	1.5833	(47,369.12)	(47,814.60)	0.0000	4.3300	(721.0319)	0.0000	11.3949	(19.1533)	0.0000	2	(7.7583)	01/06/2025
600176.SH	12/24/2024	SDB3260123583	(200.00)	1.5833	(313.70)	(316.65)	0.0000	4.3300	(721.0319)	0.0000	0.0755	(0.1268)	0.0000	2	(0.0514)	01/06/2025
600176.SH	12/24/2024	SDB3260123583	(8,400.00)	1.5833	(13,175.52)	(13,299.43)	0.0000	4.3300	(721.0319)	0.0000	3.1694	(5.3274)	0.0000	2	(2.1580)	01/06/2025
600176.SH	12/24/2024	SDB3260123583	(1,900.00)	1.5833	(2,980.18)	(3,008.20)	0.0000	4.3300	(721.0319)	0.0000	0.7169	(1.2050)	0.0000	2	(0.4881)	01/06/2025
600176.SH	12/24/2024	SDB3260123583	(15,200.00)	1.5833	(23,841.41)	(24,065.63)	0.0000	4.3300	(721.0319)	0.0000	5.7352	(9.6400)	0.0000	2	(3.9049)	01/06/2025
600176.SH	12/24/2024	SDB3260123583	(4,400.00)	1.5833	(6,901.46)	(6,966.37)	0.0000	4.3300	(721.0319)	0.0000	1.6602	(2.7905)	0.0000	2	(1.1304)	01/06/2025
600176.SH	12/24/2024	SDB3260123583	(89,800.00)	1.5833	(140,852.56)	(142,177.20)	0.0000	4.3300	(721.0319)	0.0000	33.8829	(56.9524)	0.0000	2	(23.0695)	01/06/2025
600176.SH	12/24/2024	SDB3260123583	(3,600.00)	1.5833	(5,646.65)	(5,699.75)	0.0000	4.3300	(721.0319)	0.0000	1.3583	(2.2832)	0.0000	2	(0.9248)	01/06/2025
600176.SH	12/24/2024	SDB3260123583	(1,500.00)	1.5833	(2,352.77)	(2,374.90)	0.0000	4.3300	(721.0319)	0.0000	0.5660	(0.9513)	0.0000	2	(0.3853)	01/06/2025
600176.SH	12/24/2024	SDB3260123583	(100.00)	1.5833	(156.85)	(158.33)	0.0000	4.3300	(721.0319)	0.0000	0.0377	(0.0634)	0.0000	2	(0.0257)	01/06/2025
600176.SH	12/24/2024	SDB3260123583	(100.00)	1.5833	(156.85)	(158.33)	0.0000	4.3300	(721.0319)	0.0000	0.0377	(0.0634)	0.0000	2	(0.0257)	01/06/2025
600176.SH	12/24/2024	SDB3260123583	(18,500.00)	1.5833	(29,017.51)	(29,290.40)	0.0000	4.3300	(721.0319)	0.0000	6.9803	(11.7330)	0.0000	2	(4.7526)	01/06/2025
600176.SH	12/24/2024	SDB3260123583	(8,300.00)	1.5833	(13,018.67)	(13,141.10)	0.0000	4.3300	(721.0319)	0.0000	3.1317	(5.2640)	0.0000	2	(2.1323)	01/06/2025
600176.SH	12/24/2024	SDB3260123583	(1,500.00)	1.5833	(2,352.77)	(2,374.90)	0.0000	4.3300	(721.0319)	0.0000	0.5660	(0.9513)	0.0000	2	(0.3853)	01/06/2025
600176.SH	12/24/2024	SDB3260123583	(59,100.00)	1.5833	(92,699.18)	(93,570.96)	0.0000	4.3300	(721.0319)	0.0000	22.2993	(37.4820)	0.0000	2	(15.1827)	01/06/2025
600176.SH	12/24/2024	SDB3260123583	(1,600.00)	1.5833	(2,509.62)	(2,533.22)	0.0000	4.3300	(721.0319)	0.0000	0.6037	(1.0147)	0.0000	2	(0.4110)	01/06/2025
600176.SH	12/24/2024	SDB3260123583	(8,900.00)	1.5833	(13,959.77)	(14,091.06)	0.0000	4.3300	(721.0319)	0.0000	3.3581	(5.6445)	0.0000	2	(2.2864)	01/06/2025
600176.SH	12/24/2024	SDB3260123583	(7,500.00)	1.5833	(11,763.85)	(11,874.49)	0.0000	4.3300	(721.0319)	0.0000	2.8299	(4.7566)	0.0000	2	(1.9267)	01/06/2025
600176.SH	12/24/2024	SDB3260123583	(400.00)	1.5833	(627.41)	(633.31)	0.0000	4.3300	(721.0319)	0.0000	0.1509	(0.2537)	0.0000	2	(0.1028)	01/06/2025
600176.SH	12/24/2024	SDB3260123583	(100.00)	1.5833	(156.85)	(158.33)	0.0000	4.3300	(721.0319)	0.0000	0.0377	(0.0634)	0.0000	2	(0.0257)	01/06/2025
600176.SH	12/24/2024	SDB3260123583	(800.00)	1.5833	(1,254.81)	(1,266.61)	0.0000	4.3300	(721.0319)	0.0000	0.3019	(0.5074)	0.0000	2	(0.2055)	01/06/2025
600176.SH	12/24/2024	SDB3260123583	(8,200.00)	1.5833	(12,861.81)	(12,982.77)	0.0000	4.3300	(721.0319)	0.0000	3.0940	(5.2006)	0.0000	2	(2.1066)	01/06/2025
600176.SH	12/24/2024	SDB3260123583	(3,100.00)	1.5833	(4,862.39)	(4,908.12)	0.0000	4.3300	(721.0319)	0.0000	1.1697	(1.9661)	0.0000	2	(0.7964)	01/06/2025
600176.SH	12/24/2024	SDB3260123583	(16,700.00)	1.5833	(26,194.18)	(26,440.53)	0.0000	4.3300	(721.0319)	0.0000	6.3012	(10.5914)	0.0000	2	(4.2902)	01/06/2025
600176.SH	12/24/2024	SDB3260123583	(60,400.00)	1.5833	(94,738.25)	(95,629.21)	0.0000	4.3300	(721.0319)	0.0000	22.7898	(38.3065)	0.0000	2	(15.5167)	01/06/2025
600176.SH	12/24/2024	SDB3260123583	(27,000.00)	1.5833	(42,349.88)	(42,748.15)	0.0000	4.3300	(721.0319)	0.0000	10.1875	(17.1238)	0.0000	2	(6.9363)	01/06/2025
600176.SH	12/24/2024	SDB3260123583	(34,000.00)	1.5833	(53,329.48)	(53,831.01)	0.0000	4.3300	(721.0319)	0.0000	12.8287	(21.5633)	0.0000	2	(8.7346)	01/06/2025
600176.SH	12/24/2024	SDB3260123583	(43,700.00)	1.5833	(68,544.06)	(69,188.68)	0.0000	4.3300	(721.0319)	0.0000	16.4887	(27.7151)	0.0000	2	(11.2265)	01/06/2025
600176.SH	12/24/2024	SDB3260123583	(1,100.00)	1.5833	(1,725.37)	(1,741.59)	0.0000	4.3300	(721.0319)	0.0000	0.4150	(0.6976)	0.0000	2	(0.2826)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
CHINA JUSHI CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600176.SH	12/24/2024	SDB3260123583	(100.00)	1.5833	(156.85)	(158.33)	0.0000	4.3300	(721.0319)	0.0000	0.0377	(0.0634)	0.0000	2	(0.0257)	01/06/2025
600176.SH	12/24/2024	SDB3260123583	(2,400.00)	1.5833	(3,764.43)	(3,799.84)	0.0000	4.3300	(721.0319)	0.0000	0.9056	(1.5221)	0.0000	2	(0.6166)	01/06/2025
600176.SH	12/24/2024	SDB3260123583	(200.00)	1.5833	(313.70)	(316.65)	0.0000	4.3300	(721.0319)	0.0000	0.0755	(0.1268)	0.0000	2	(0.0514)	01/06/2025
600176.SH	12/24/2024	SDB3260123583	(4,500.00)	1.5833	(7,058.31)	(7,124.69)	0.0000	4.3300	(721.0319)	0.0000	1.6979	(2.8540)	0.0000	2	(1.1560)	01/06/2025
600176.SH	12/24/2024	SDB3260123583	(32,800.00)	1.5833	(51,447.26)	(51,931.09)	0.0000	4.3300	(721.0319)	0.0000	12.3759	(20.8022)	0.0000	2	(8.4263)	01/06/2025
600176.SH	12/24/2024	SDB3260123583	(100.00)	1.5833	(156.85)	(158.33)	0.0000	4.3300	(721.0319)	0.0000	0.0377	(0.0634)	0.0000	2	(0.0257)	01/06/2025
600176.SH	12/24/2024	SDB3260123583	(9,400.00)	1.5833	(14,744.03)	(14,882.69)	0.0000	4.3300	(721.0319)	0.0000	3.5468	(5.9616)	0.0000	2	(2.4148)	01/06/2025
600176.SH	12/23/2024	SDB3260123583	(100.00)	1.5966	(159.23)	(159.66)	0.0000	4.3300	(721.0319)	0.0000	0.0192	(0.0320)	0.0000	1	(0.0128)	01/06/2025
600176.SH	12/23/2024	SDB3260123583	(26,300.00)	1.5966	(41,251.92)	(41,991.11)	0.0000	4.3300	(721.0319)	0.0000	4.9617	(8.4103)	0.0000	1	(3.4486)	01/06/2025
600176.SH	12/23/2024	SDB3260123583	(34,700.00)	1.5966	(54,427.44)	(55,402.71)	0.0000	4.3300	(721.0319)	0.0000	6.5464	(11.0964)	0.0000	1	(4.5500)	01/06/2025
600176.SH	12/23/2024	SDB3260123583	(3,000.00)	1.5966	(4,705.54)	(4,789.86)	0.0000	4.3300	(721.0319)	0.0000	0.5660	(0.9593)	0.0000	1	(0.3934)	01/06/2025
600176.SH	12/23/2024	SDB3260123583	(13,800.00)	1.5966	(21,645.49)	(22,033.36)	0.0000	4.3300	(721.0319)	0.0000	2.6035	(4.4130)	0.0000	1	(1.8095)	01/06/2025
600176.SH	12/23/2024	SDB3260123583	(6,100.00)	1.5966	(9,567.94)	(9,739.38)	0.0000	4.3300	(721.0319)	0.0000	1.1508	(1.9507)	0.0000	1	(0.7999)	01/06/2025
600176.SH	12/23/2024	SDB3260123583	(12,200.00)	1.5966	(19,135.87)	(19,478.76)	0.0000	4.3300	(721.0319)	0.0000	2.3016	(3.9013)	0.0000	1	(1.5997)	01/06/2025
600176.SH	12/23/2024	SDB3260123583	(36,600.00)	1.5966	(57,407.61)	(58,436.29)	0.0000	4.3300	(721.0319)	0.0000	6.9049	(11.7040)	0.0000	1	(4.7991)	01/06/2025
600176.SH	12/23/2024	SDB3260123583	(2,500.00)	1.5966	(3,921.28)	(3,991.55)	0.0000	4.3300	(721.0319)	0.0000	0.4716	(0.7995)	0.0000	1	(0.3278)	01/06/2025
600176.SH	12/23/2024	SDB3260123583	(100.00)	1.5966	(156.85)	(159.66)	0.0000	4.3300	(721.0319)	0.0000	0.0189	(0.0320)	0.0000	1	(0.0131)	01/06/2025
600176.SH	12/23/2024	SDB3260123583	(2,800.00)	1.5966	(4,391.84)	(4,470.54)	0.0000	4.3300	(721.0319)	0.0000	0.5282	(0.8954)	0.0000	1	(0.3671)	01/06/2025
600176.SH	12/23/2024	SDB3260123583	(100.00)	1.5966	(156.85)	(159.66)	0.0000	4.3300	(721.0319)	0.0000	0.0189	(0.0320)	0.0000	1	(0.0131)	01/06/2025
600176.SH	12/23/2024	SDB3260123583	(300.00)	1.5966	(470.55)	(478.99)	0.0000	4.3300	(721.0319)	0.0000	0.0566	(0.0959)	0.0000	1	(0.0393)	01/06/2025
600176.SH	12/23/2024	SDB3260123583	(900.00)	1.5966	(1,411.66)	(1,436.96)	0.0000	4.3300	(721.0319)	0.0000	0.1698	(0.2878)	0.0000	1	(0.1180)	01/06/2025
600176.SH	12/23/2024	SDB3260123583	(21,900.00)	1.5966	(34,350.46)	(34,965.98)	0.0000	4.3300	(721.0319)	0.0000	4.1316	(7.0032)	0.0000	1	(2.8716)	01/06/2025
600176.SH	12/23/2024	SDB3260123583	(30,200.00)	1.5966	(47,369.12)	(48,217.92)	0.0000	4.3300	(721.0319)	0.0000	5.6975	(9.6574)	0.0000	1	(3.9600)	01/06/2025
600176.SH	12/23/2024	SDB3260123583	(200.00)	1.5966	(313.70)	(319.32)	0.0000	4.3300	(721.0319)	0.0000	0.0377	(0.0640)	0.0000	1	(0.0262)	01/06/2025
600176.SH	12/23/2024	SDB3260123583	(8,400.00)	1.5966	(13,175.52)	(13,411.61)	0.0000	4.3300	(721.0319)	0.0000	1.5847	(2.6862)	0.0000	1	(1.1014)	01/06/2025
600176.SH	12/23/2024	SDB3260123583	(1,900.00)	1.5966	(2,980.18)	(3,033.58)	0.0000	4.3300	(721.0319)	0.0000	0.3584	(0.6076)	0.0000	1	(0.2491)	01/06/2025
600176.SH	12/23/2024	SDB3260123583	(15,200.00)	1.5966	(23,841.41)	(24,268.62)	0.0000	4.3300	(721.0319)	0.0000	2.8676	(4.8607)	0.0000	1	(1.9931)	01/06/2025
600176.SH	12/23/2024	SDB3260123583	(4,400.00)	1.5966	(6,901.46)	(7,025.13)	0.0000	4.3300	(721.0319)	0.0000	0.8301	(1.4070)	0.0000	1	(0.5769)	01/06/2025
600176.SH	12/23/2024	SDB3260123583	(89,800.00)	1.5966	(140,852.56)	(143,376.48)	0.0000	4.3300	(721.0319)	0.0000	16.9414	(28.7164)	0.0000	1	(11.7750)	01/06/2025
600176.SH	12/23/2024	SDB3260123583	(3,600.00)	1.5966	(5,646.65)	(5,747.83)	0.0000	4.3300	(721.0319)	0.0000	0.6792	(1.1512)	0.0000	1	(0.4720)	01/06/2025
600176.SH	12/23/2024	SDB3260123583	(1,500.00)	1.5966	(2,352.77)	(2,394.93)	0.0000	4.3300	(721.0319)	0.0000	0.2830	(0.4797)	0.0000	1	(0.1967)	01/06/2025
600176.SH	12/23/2024	SDB3260123583	(100.00)	1.5966	(156.85)	(159.66)	0.0000	4.3300	(721.0319)	0.0000	0.0189	(0.0320)	0.0000	1	(0.0131)	01/06/2025
600176.SH	12/23/2024	SDB3260123583	(100.00)	1.5966	(156.85)	(159.66)	0.0000	4.3300	(721.0319)	0.0000	0.0189	(0.0320)	0.0000	1	(0.0131)	01/06/2025
600176.SH	12/23/2024	SDB3260123583	(18,500.00)	1.5966	(29,017.51)	(29,537.47)	0.0000	4.3300	(721.0319)	0.0000	3.4902	(5.9160)	0.0000	1	(2.4258)	01/06/2025
600176.SH	12/23/2024	SDB3260123583	(8,300.00)	1.5966	(13,018.67)	(13,251.95)	0.0000	4.3300	(721.0319)	0.0000	1.5659	(2.6542)	0.0000	1	(1.0883)	01/06/2025
600176.SH	12/23/2024	SDB3260123583	(1,500.00)	1.5966	(2,352.77)	(2,394.93)	0.0000	4.3300	(721.0319)	0.0000	0.2830	(0.4797)	0.0000	1	(0.1967)	01/06/2025
600176.SH	12/23/2024	SDB3260123583	(59,100.00)	1.5966	(92,699.18)	(94,360.24)	0.0000	4.3300	(721.0319)	0.0000	11.1497	(18.8991)	0.0000	1	(7.7494)	01/06/2025
600176.SH	12/23/2024	SDB3260123583	(1,600.00)	1.5966	(2,509.62)	(2,554.59)	0.0000	4.3300	(721.0319)	0.0000	0.3019	(0.5117)	0.0000	1	(0.2098)	01/06/2025
600176.SH	12/23/2024	SDB3260123583	(8,900.00)	1.5966	(13,959.77)	(14,209.92)	0.0000	4.3300	(721.0319)	0.0000	1.6791	(2.8461)	0.0000	1	(1.1670)	01/06/2025
600176.SH	12/23/2024	SDB3260123583	(7,500.00)	1.5966	(11,763.85)	(11,974.65)	0.0000	4.3300	(721.0319)	0.0000	1.4149	(2.3984)	0.0000	1	(0.9834)	01/06/2025
600176.SH	12/23/2024	SDB3260123583	(400.00)	1.5966	(627.41)	(638.65)	0.0000	4.3300	(721.0319)	0.0000	0.0755	(0.1279)	0.0000	1	(0.0524)	01/06/2025
600176.SH	12/23/2024	SDB3260123583	(100.00)	1.5966	(156.85)	(159.66)	0.0000	4.3300	(721.0319)	0.0000	0.0189	(0.0320)	0.0000	1	(0.0131)	01/06/2025
600176.SH	12/23/2024	SDB3260123583	(800.00)	1.5966	(1,254.81)	(1,277.30)	0.0000	4.3300	(721.0319)	0.0000	0.1509	(0.2558)	0.0000	1	(0.1049)	01/06/2025
600176.SH	12/23/2024	SDB3260123583	(8,200.00)	1.5966	(12,861.81)	(13,092.28)	0.0000	4.3300	(721.0319)	0.0000	1.5470	(2.6222)	0.0000	1	(1.0752)	01/06/2025
600176.SH	12/23/2024	SDB3260123583	(3,100.00)	1.5966	(4,862.39)	(4,949.52)	0.0000	4.3300	(721.0319)	0.0000	0.5848	(0.9913)	0.0000	1	(0.4065)	01/06/2025
600176.SH	12/23/2024	SDB3260123583	(16,700.00)	1.5966	(26,194.18)	(26,663.55)	0.0000	4.3300	(721.0319)	0.0000	3.1506	(5.3404)	0.0000	1	(2.1898)	01/06/2025
600176.SH	12/23/2024	SDB3260123583	(60,400.00)	1.5966	(94,738.25)	(96,435.85)	0.0000	4.3300	(721.0319)	0.0000	11.3949	(19.3148)	0.0000	1	(7.9199)	01/06/2025
600176.SH	12/23/2024	SDB3260123583	(27,000.00)	1.5966	(42,349.88)	(43,108.74)	0.0000	4.3300	(721.0319)	0.0000	5.0937	(8.6341)	0.0000	1	(3.5404)	01/06/2025
600176.SH	12/23/2024	SDB3260123583	(34,000.00)	1.5966	(53,329.48)	(54,285.08)	0.0000	4.3300	(721.0319)	0.0000	6.4144	(10.8726)	0.0000	1	(4.4582)	01/06/2025
600176.SH	12/23/2024	SDB3260123583	(43,700.00)	1.5966	(68,544.06)	(69,772.29)	0.0000	4.3300	(721.0319)	0.0000	8.2443	(13.9745)	0.0000	1	(5.7301)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
CHINA JUSHI CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600176.SH	12/23/2024	SDB3260123583	(1,100.00)	1.5966	(1,725.37)	(1,756.28)	0.0000	4.3300	(721.0319)	0.0000	0.2075	(0.3518)	0.0000	1	(0.1442)	01/06/2025
600176.SH	12/23/2024	SDB3260123583	(100.00)	1.5966	(156.85)	(159.66)	0.0000	4.3300	(721.0319)	0.0000	0.0189	(0.0320)	0.0000	1	(0.0131)	01/06/2025
600176.SH	12/23/2024	SDB3260123583	(2,400.00)	1.5966	(3,764.43)	(3,831.89)	0.0000	4.3300	(721.0319)	0.0000	0.4528	(0.7675)	0.0000	1	(0.3147)	01/06/2025
600176.SH	12/23/2024	SDB3260123583	(200.00)	1.5966	(313.70)	(319.32)	0.0000	4.3300	(721.0319)	0.0000	0.0377	(0.0640)	0.0000	1	(0.0262)	01/06/2025
600176.SH	12/23/2024	SDB3260123583	(4,500.00)	1.5966	(7,058.31)	(7,184.79)	0.0000	4.3300	(721.0319)	0.0000	0.8490	(1.4390)	0.0000	1	(0.5901)	01/06/2025
600176.SH	12/23/2024	SDB3260123583	(32,800.00)	1.5966	(51,447.26)	(52,369.14)	0.0000	4.3300	(721.0319)	0.0000	6.1880	(10.4888)	0.0000	1	(4.3009)	01/06/2025
600176.SH	12/23/2024	SDB3260123583	(100.00)	1.5966	(156.85)	(159.66)	0.0000	4.3300	(721.0319)	0.0000	0.0189	(0.0320)	0.0000	1	(0.0131)	01/06/2025
600176.SH	12/23/2024	SDB3260123583	(9,400.00)	1.5966	(14,744.03)	(15,008.23)	0.0000	4.3300	(721.0319)	0.0000	1.7734	(3.0059)	0.0000	1	(1.2326)	01/06/2025
600176.SH	12/20/2024	SDB3260123583	(100.00)	1.5922	(159.23)	(159.22)	0.0000	4.3300	(721.0319)	0.0000	0.0575	(0.0957)	0.0000	3	(0.0382)	01/06/2025
600176.SH	12/20/2024	SDB3260123583	(26,300.00)	1.5922	(41,251.92)	(41,874.57)	0.0000	4.3300	(721.0319)	0.0000	14.8851	(25.1608)	0.0000	3	(10.2757)	01/06/2025
600176.SH	12/20/2024	SDB3260123583	(34,700.00)	1.5922	(54,427.44)	(55,248.96)	0.0000	4.3300	(721.0319)	0.0000	19.6392	(33.1969)	0.0000	3	(13.5577)	01/06/2025
600176.SH	12/20/2024	SDB3260123583	(3,000.00)	1.5922	(4,705.54)	(4,776.57)	0.0000	4.3300	(721.0319)	0.0000	1.6979	(2.8700)	0.0000	3	(1.1721)	01/06/2025
600176.SH	12/20/2024	SDB3260123583	(13,800.00)	1.5922	(21,645.49)	(21,972.21)	0.0000	4.3300	(721.0319)	0.0000	7.8104	(13.2022)	0.0000	3	(5.3918)	01/06/2025
600176.SH	12/20/2024	SDB3260123583	(6,100.00)	1.5922	(9,567.94)	(9,712.35)	0.0000	4.3300	(721.0319)	0.0000	3.4524	(5.8358)	0.0000	3	(2.3833)	01/06/2025
600176.SH	12/20/2024	SDB3260123583	(12,200.00)	1.5922	(19,135.87)	(19,424.71)	0.0000	4.3300	(721.0319)	0.0000	6.9049	(11.6715)	0.0000	3	(4.7667)	01/06/2025
600176.SH	12/20/2024	SDB3260123583	(36,600.00)	1.5922	(57,407.61)	(58,274.12)	0.0000	4.3300	(721.0319)	0.0000	20.7146	(35.0146)	0.0000	3	(14.3000)	01/06/2025
600176.SH	12/20/2024	SDB3260123583	(2,500.00)	1.5922	(3,921.28)	(3,980.47)	0.0000	4.3300	(721.0319)	0.0000	1.4149	(2.3917)	0.0000	3	(0.9768)	01/06/2025
600176.SH	12/20/2024	SDB3260123583	(100.00)	1.5922	(156.85)	(159.22)	0.0000	4.3300	(721.0319)	0.0000	0.0566	(0.0957)	0.0000	3	(0.0391)	01/06/2025
600176.SH	12/20/2024	SDB3260123583	(2,800.00)	1.5922	(4,391.84)	(4,458.13)	0.0000	4.3300	(721.0319)	0.0000	1.5847	(2.6787)	0.0000	3	(1.0940)	01/06/2025
600176.SH	12/20/2024	SDB3260123583	(100.00)	1.5922	(156.85)	(159.22)	0.0000	4.3300	(721.0319)	0.0000	0.0566	(0.0957)	0.0000	3	(0.0391)	01/06/2025
600176.SH	12/20/2024	SDB3260123583	(300.00)	1.5922	(470.55)	(477.66)	0.0000	4.3300	(721.0319)	0.0000	0.1698	(0.2870)	0.0000	3	(0.1172)	01/06/2025
600176.SH	12/20/2024	SDB3260123583	(900.00)	1.5922	(1,411.66)	(1,432.97)	0.0000	4.3300	(721.0319)	0.0000	0.5094	(0.8610)	0.0000	3	(0.3516)	01/06/2025
600176.SH	12/20/2024	SDB3260123583	(21,900.00)	1.5922	(34,350.46)	(34,868.94)	0.0000	4.3300	(721.0319)	0.0000	12.3948	(20.9513)	0.0000	3	(8.5566)	01/06/2025
600176.SH	12/20/2024	SDB3260123583	(30,200.00)	1.5922	(47,369.12)	(48,084.11)	0.0000	4.3300	(721.0319)	0.0000	17.0924	(28.8918)	0.0000	3	(11.7995)	01/06/2025
600176.SH	12/20/2024	SDB3260123583	(200.00)	1.5922	(313.70)	(318.44)	0.0000	4.3300	(721.0319)	0.0000	0.1132	(0.1913)	0.0000	3	(0.0781)	01/06/2025
600176.SH	12/20/2024	SDB3260123583	(8,400.00)	1.5922	(13,175.52)	(13,374.39)	0.0000	4.3300	(721.0319)	0.0000	4.7542	(8.0361)	0.0000	3	(3.2820)	01/06/2025
600176.SH	12/20/2024	SDB3260123583	(1,900.00)	1.5922	(2,980.18)	(3,025.16)	0.0000	4.3300	(721.0319)	0.0000	1.0753	(1.8177)	0.0000	3	(0.7423)	01/06/2025
600176.SH	12/20/2024	SDB3260123583	(15,200.00)	1.5922	(23,841.41)	(24,201.27)	0.0000	4.3300	(721.0319)	0.0000	8.6028	(14.5416)	0.0000	3	(5.9388)	01/06/2025
600176.SH	12/20/2024	SDB3260123583	(4,400.00)	1.5922	(6,901.46)	(7,005.63)	0.0000	4.3300	(721.0319)	0.0000	2.4903	(4.2094)	0.0000	3	(1.7191)	01/06/2025
600176.SH	12/20/2024	SDB3260123583	(89,800.00)	1.5922	(140,852.56)	(142,978.57)	0.0000	4.3300	(721.0319)	0.0000	50.8243	(85.9101)	0.0000	3	(35.0858)	01/06/2025
600176.SH	12/20/2024	SDB3260123583	(3,600.00)	1.5922	(5,646.65)	(5,771.88)	0.0000	4.3300	(721.0319)	0.0000	2.0375	(3.4441)	0.0000	3	(1.4066)	01/06/2025
600176.SH	12/20/2024	SDB3260123583	(1,500.00)	1.5922	(2,352.77)	(2,388.28)	0.0000	4.3300	(721.0319)	0.0000	0.8490	(1.4350)	0.0000	3	(0.5861)	01/06/2025
600176.SH	12/20/2024	SDB3260123583	(100.00)	1.5922	(156.85)	(159.22)	0.0000	4.3300	(721.0319)	0.0000	0.0566	(0.0957)	0.0000	3	(0.0391)	01/06/2025
600176.SH	12/20/2024	SDB3260123583	(100.00)	1.5922	(156.85)	(159.22)	0.0000	4.3300	(721.0319)	0.0000	0.0566	(0.0957)	0.0000	3	(0.0391)	01/06/2025
600176.SH	12/20/2024	SDB3260123583	(18,500.00)	1.5922	(29,017.51)	(29,455.50)	0.0000	4.3300	(721.0319)	0.0000	10.4705	(17.6986)	0.0000	3	(7.2281)	01/06/2025
600176.SH	12/20/2024	SDB3260123583	(8,300.00)	1.5922	(13,018.67)	(13,215.17)	0.0000	4.3300	(721.0319)	0.0000	4.6976	(7.9405)	0.0000	3	(3.2429)	01/06/2025
600176.SH	12/20/2024	SDB3260123583	(1,500.00)	1.5922	(2,352.77)	(2,388.28)	0.0000	4.3300	(721.0319)	0.0000	0.8490	(1.4350)	0.0000	3	(0.5861)	01/06/2025
600176.SH	12/20/2024	SDB3260123583	(59,100.00)	1.5922	(92,699.18)	(94,098.37)	0.0000	4.3300	(721.0319)	0.0000	33.4490	(56.5399)	0.0000	3	(23.0910)	01/06/2025
600176.SH	12/20/2024	SDB3260123583	(1,600.00)	1.5922	(2,509.62)	(2,547.50)	0.0000	4.3300	(721.0319)	0.0000	0.9056	(1.5307)	0.0000	3	(0.6251)	01/06/2025
600176.SH	12/20/2024	SDB3260123583	(8,900.00)	1.5922	(13,959.77)	(14,170.48)	0.0000	4.3300	(721.0319)	0.0000	5.0372	(8.5145)	0.0000	3	(3.4773)	01/06/2025
600176.SH	12/20/2024	SDB3260123583	(7,500.00)	1.5922	(11,763.85)	(11,941.42)	0.0000	4.3300	(721.0319)	0.0000	4.2448	(7.1751)	0.0000	3	(2.9303)	01/06/2025
600176.SH	12/20/2024	SDB3260123583	(400.00)	1.5922	(627.41)	(636.88)	0.0000	4.3300	(721.0319)	0.0000	0.2264	(0.3827)	0.0000	3	(0.1563)	01/06/2025
600176.SH	12/20/2024	SDB3260123583	(100.00)	1.5922	(156.85)	(159.22)	0.0000	4.3300	(721.0319)	0.0000	0.0566	(0.0957)	0.0000	3	(0.0391)	01/06/2025
600176.SH	12/20/2024	SDB3260123583	(800.00)	1.5922	(1,254.81)	(1,273.75)	0.0000	4.3300	(721.0319)	0.0000	0.4528	(0.7653)	0.0000	3	(0.3126)	01/06/2025
600176.SH	12/20/2024	SDB3260123583	(8,200.00)	1.5922	(12,861.81)	(13,055.95)	0.0000	4.3300	(721.0319)	0.0000	4.6410	(7.8448)	0.0000	3	(3.2038)	01/06/2025
600176.SH	12/20/2024	SDB3260123583	(3,100.00)	1.5922	(4,862.39)	(4,935.79)	0.0000	4.3300	(721.0319)	0.0000	1.7545	(2.9657)	0.0000	3	(1.2112)	01/06/2025
600176.SH	12/20/2024	SDB3260123583	(16,700.00)	1.5922	(26,194.18)	(26,589.56)	0.0000	4.3300	(721.0319)	0.0000	9.4517	(15.9766)	0.0000	3	(6.5249)	01/06/2025
600176.SH	12/20/2024	SDB3260123583	(60,400.00)	1.5922	(94,738.25)	(96,168.22)	0.0000	4.3300	(721.0319)	0.0000	34.1847	(57.7836)	0.0000	3	(23.5989)	01/06/2025
600176.SH	12/20/2024	SDB3260123583	(27,000.00)	1.5922	(42,349.88)	(42,989.10)	0.0000	4.3300	(721.0319)	0.0000	15.2812	(25.8304)	0.0000	3	(10.5492)	01/06/2025
600176.SH	12/20/2024	SDB3260123583	(34,000.00)	1.5922	(53,329.48)	(54,134.43)	0.0000	4.3300	(721.0319)	0.0000	19.2431	(32.5272)	0.0000	3	(13.2842)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
CHINA JUSHI CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600176.SH	12/20/2024	SDB3260123583	(43,700.00)	1.5922	(68,544.06)	(69,578.66)	0.0000	4.3300	(721.0319)	0.0000	24.7330	(41.8070)	0.0000	3	(17.0740)	01/06/2025
600176.SH	12/20/2024	SDB3260123583	(1,100.00)	1.5922	(1,725.37)	(1,751.41)	0.0000	4.3300	(721.0319)	0.0000	0.6226	(1.0524)	0.0000	3	(0.4298)	01/06/2025
600176.SH	12/20/2024	SDB3260123583	(100.00)	1.5922	(156.85)	(159.22)	0.0000	4.3300	(721.0319)	0.0000	0.0566	(0.0957)	0.0000	3	(0.0391)	01/06/2025
600176.SH	12/20/2024	SDB3260123583	(2,400.00)	1.5922	(3,764.43)	(3,821.25)	0.0000	4.3300	(721.0319)	0.0000	1.3583	(2.2960)	0.0000	3	(0.9377)	01/06/2025
600176.SH	12/20/2024	SDB3260123583	(200.00)	1.5922	(313.70)	(318.44)	0.0000	4.3300	(721.0319)	0.0000	0.1132	(0.1913)	0.0000	3	(0.0781)	01/06/2025
600176.SH	12/20/2024	SDB3260123583	(4,500.00)	1.5922	(7,058.31)	(7,164.85)	0.0000	4.3300	(721.0319)	0.0000	2.5469	(4.3051)	0.0000	3	(1.7582)	01/06/2025
600176.SH	12/20/2024	SDB3260123583	(32,800.00)	1.5922	(51,447.26)	(52,223.80)	0.0000	4.3300	(721.0319)	0.0000	18.5639	(31.3792)	0.0000	3	(12.8153)	01/06/2025
600176.SH	12/20/2024	SDB3260123583	(100.00)	1.5922	(156.85)	(159.22)	0.0000	4.3300	(721.0319)	0.0000	0.0566	(0.0957)	0.0000	3	(0.0391)	01/06/2025
600176.SH	12/20/2024	SDB3260123583	(9,400.00)	1.5922	(14,744.03)	(14,966.58)	0.0000	4.3300	(721.0319)	0.0000	5.3201	(8.9928)	0.0000	3	(3.6727)	01/06/2025
600176.SH	12/19/2024	SDB3260123583	(100.00)	1.6028	(159.23)	(160.28)	0.0000	4.5800	(721.0319)	0.0000	0.0203	(0.0321)	0.0000	1	(0.0118)	01/06/2025
600176.SH	12/19/2024	SDB3260123583	(26,300.00)	1.6028	(41,251.92)	(42,153.04)	0.0000	4.5800	(721.0319)	0.0000	5.2482	(8.4427)	0.0000	1	(3.1945)	01/06/2025
600176.SH	12/19/2024	SDB3260123583	(34,700.00)	1.6028	(54,427.44)	(55,616.36)	0.0000	4.5800	(721.0319)	0.0000	6.9244	(11.1392)	0.0000	1	(4.2148)	01/06/2025
600176.SH	12/19/2024	SDB3260123583	(3,000.00)	1.6028	(4,705.54)	(4,808.33)	0.0000	4.5800	(721.0319)	0.0000	0.5986	(0.9630)	0.0000	1	(0.3644)	01/06/2025
600176.SH	12/19/2024	SDB3260123583	(13,800.00)	1.6028	(21,645.49)	(22,118.32)	0.0000	4.5800	(721.0319)	0.0000	2.7538	(4.4300)	0.0000	1	(1.6762)	01/06/2025
600176.SH	12/19/2024	SDB3260123583	(6,100.00)	1.6028	(9,567.94)	(9,776.94)	0.0000	4.5800	(721.0319)	0.0000	1.2173	(1.9582)	0.0000	1	(0.7409)	01/06/2025
600176.SH	12/19/2024	SDB3260123583	(12,200.00)	1.6028	(19,135.87)	(19,553.88)	0.0000	4.5800	(721.0319)	0.0000	2.4345	(3.9164)	0.0000	1	(1.4819)	01/06/2025
600176.SH	12/19/2024	SDB3260123583	(36,600.00)	1.6028	(57,407.61)	(58,661.64)	0.0000	4.5800	(721.0319)	0.0000	7.3035	(11.7491)	0.0000	1	(4.4456)	01/06/2025
600176.SH	12/19/2024	SDB3260123583	(2,500.00)	1.6028	(3,921.28)	(4,006.94)	0.0000	4.5800	(721.0319)	0.0000	0.4989	(0.8025)	0.0000	1	(0.3037)	01/06/2025
600176.SH	12/19/2024	SDB3260123583	(100.00)	1.6028	(156.85)	(160.28)	0.0000	4.5800	(721.0319)	0.0000	0.0200	(0.0321)	0.0000	1	(0.0121)	01/06/2025
600176.SH	12/19/2024	SDB3260123583	(2,800.00)	1.6028	(4,391.84)	(4,487.78)	0.0000	4.5800	(721.0319)	0.0000	0.5587	(0.8988)	0.0000	1	(0.3401)	01/06/2025
600176.SH	12/19/2024	SDB3260123583	(100.00)	1.6028	(156.85)	(160.28)	0.0000	4.5800	(721.0319)	0.0000	0.0200	(0.0321)	0.0000	1	(0.0121)	01/06/2025
600176.SH	12/19/2024	SDB3260123583	(300.00)	1.6028	(470.55)	(480.83)	0.0000	4.5800	(721.0319)	0.0000	0.0599	(0.0963)	0.0000	1	(0.0364)	01/06/2025
600176.SH	12/19/2024	SDB3260123583	(900.00)	1.6028	(1,411.66)	(1,442.50)	0.0000	4.5800	(721.0319)	0.0000	0.1796	(0.2889)	0.0000	1	(0.1093)	01/06/2025
600176.SH	12/19/2024	SDB3260123583	(21,900.00)	1.6028	(34,350.46)	(35,100.82)	0.0000	4.5800	(721.0319)	0.0000	4.3701	(7.0302)	0.0000	1	(2.6601)	01/06/2025
600176.SH	12/19/2024	SDB3260123583	(30,200.00)	1.6028	(47,369.12)	(48,403.87)	0.0000	4.5800	(721.0319)	0.0000	6.0264	(9.6946)	0.0000	1	(3.6682)	01/06/2025
600176.SH	12/19/2024	SDB3260123583	(200.00)	1.6028	(313.70)	(320.56)	0.0000	4.5800	(721.0319)	0.0000	0.0399	(0.0642)	0.0000	1	(0.0243)	01/06/2025
600176.SH	12/19/2024	SDB3260123583	(8,400.00)	1.6028	(13,175.52)	(13,463.33)	0.0000	4.5800	(721.0319)	0.0000	1.6762	(2.6965)	0.0000	1	(1.0203)	01/06/2025
600176.SH	12/19/2024	SDB3260123583	(1,900.00)	1.6028	(2,980.18)	(3,045.28)	0.0000	4.5800	(721.0319)	0.0000	0.3791	(0.6099)	0.0000	1	(0.2308)	01/06/2025
600176.SH	12/19/2024	SDB3260123583	(15,200.00)	1.6028	(23,841.41)	(24,362.21)	0.0000	4.5800	(721.0319)	0.0000	3.0332	(4.8794)	0.0000	1	(1.8463)	01/06/2025
600176.SH	12/19/2024	SDB3260123583	(4,400.00)	1.6028	(6,901.46)	(7,052.22)	0.0000	4.5800	(721.0319)	0.0000	0.8780	(1.4125)	0.0000	1	(0.5344)	01/06/2025
600176.SH	12/19/2024	SDB3260123583	(89,800.00)	1.6028	(140,852.56)	(143,929.37)	0.0000	4.5800	(721.0319)	0.0000	17.9196	(28.8271)	0.0000	1	(10.9076)	01/06/2025
600176.SH	12/19/2024	SDB3260123583	(3,600.00)	1.6028	(5,646.65)	(5,770.00)	0.0000	4.5800	(721.0319)	0.0000	0.7184	(1.1557)	0.0000	1	(0.4373)	01/06/2025
600176.SH	12/19/2024	SDB3260123583	(1,500.00)	1.6028	(2,352.77)	(2,404.17)	0.0000	4.5800	(721.0319)	0.0000	0.2993	(0.4815)	0.0000	1	(0.1822)	01/06/2025
600176.SH	12/19/2024	SDB3260123583	(100.00)	1.6028	(156.85)	(160.28)	0.0000	4.5800	(721.0319)	0.0000	0.0200	(0.0321)	0.0000	1	(0.0121)	01/06/2025
600176.SH	12/19/2024	SDB3260123583	(100.00)	1.6028	(156.85)	(160.28)	0.0000	4.5800	(721.0319)	0.0000	0.0200	(0.0321)	0.0000	1	(0.0121)	01/06/2025
600176.SH	12/19/2024	SDB3260123583	(18,500.00)	1.6028	(29,017.51)	(29,651.37)	0.0000	4.5800	(721.0319)	0.0000	3.6917	(5.9388)	0.0000	1	(2.2471)	01/06/2025
600176.SH	12/19/2024	SDB3260123583	(8,300.00)	1.6028	(13,018.67)	(13,303.05)	0.0000	4.5800	(721.0319)	0.0000	1.6563	(2.6644)	0.0000	1	(1.0082)	01/06/2025
600176.SH	12/19/2024	SDB3260123583	(1,500.00)	1.6028	(2,352.77)	(2,404.17)	0.0000	4.5800	(721.0319)	0.0000	0.2993	(0.4815)	0.0000	1	(0.1822)	01/06/2025
600176.SH	12/19/2024	SDB3260123583	(59,100.00)	1.6028	(92,699.18)	(94,724.12)	0.0000	4.5800	(721.0319)	0.0000	11.7934	(18.9720)	0.0000	1	(7.1786)	01/06/2025
600176.SH	12/19/2024	SDB3260123583	(1,600.00)	1.6028	(2,509.62)	(2,564.44)	0.0000	4.5800	(721.0319)	0.0000	0.3193	(0.5136)	0.0000	1	(0.1943)	01/06/2025
600176.SH	12/19/2024	SDB3260123583	(8,900.00)	1.6028	(13,959.77)	(14,264.72)	0.0000	4.5800	(721.0319)	0.0000	1.7760	(2.8570)	0.0000	1	(1.0810)	01/06/2025
600176.SH	12/19/2024	SDB3260123583	(7,500.00)	1.6028	(11,763.85)	(12,020.83)	0.0000	4.5800	(721.0319)	0.0000	1.4966	(2.4076)	0.0000	1	(0.9110)	01/06/2025
600176.SH	12/19/2024	SDB3260123583	(400.00)	1.6028	(627.41)	(641.11)	0.0000	4.5800	(721.0319)	0.0000	0.0798	(0.1284)	0.0000	1	(0.0486)	01/06/2025
600176.SH	12/19/2024	SDB3260123583	(100.00)	1.6028	(156.85)	(160.28)	0.0000	4.5800	(721.0319)	0.0000	0.0200	(0.0321)	0.0000	1	(0.0121)	01/06/2025
600176.SH	12/19/2024	SDB3260123583	(800.00)	1.6028	(1,254.81)	(1,282.22)	0.0000	4.5800	(721.0319)	0.0000	0.1596	(0.2568)	0.0000	1	(0.0972)	01/06/2025
600176.SH	12/19/2024	SDB3260123583	(8,200.00)	1.6028	(12,861.81)	(13,142.77)	0.0000	4.5800	(721.0319)	0.0000	1.6363	(2.6323)	0.0000	1	(0.9960)	01/06/2025
600176.SH	12/19/2024	SDB3260123583	(3,100.00)	1.6028	(4,862.39)	(4,968.61)	0.0000	4.5800	(721.0319)	0.0000	0.6186	(0.9951)	0.0000	1	(0.3765)	01/06/2025
600176.SH	12/19/2024	SDB3260123583	(16,700.00)	1.6028	(26,194.18)	(26,766.38)	0.0000	4.5800	(721.0319)	0.0000	3.3325	(5.3609)	0.0000	1	(2.0285)	01/06/2025
600176.SH	12/19/2024	SDB3260123583	(60,400.00)	1.6028	(94,738.25)	(96,807.73)	0.0000	4.5800	(721.0319)	0.0000	12.0528	(19.3893)	0.0000	1	(7.3365)	01/06/2025
600176.SH	12/19/2024	SDB3260123583	(27,000.00)	1.6028	(42,349.88)	(43,274.98)	0.0000	4.5800	(721.0319)	0.0000	5.3878	(8.6674)	0.0000	1	(3.2796)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
CHINA JUSHI CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600176.SH	12/19/2024	SDB3260123583	(34,000.00)	1.6028	(53,329.48)	(54,494.42)	0.0000	4.5800	(721.0319)	0.0000	6.7847	(10.9145)	0.0000	1	(4.1298)	01/06/2025
600176.SH	12/19/2024	SDB3260123583	(43,700.00)	1.6028	(68,544.06)	(70,041.35)	0.0000	4.5800	(721.0319)	0.0000	8.7203	(14.0283)	0.0000	1	(5.3080)	01/06/2025
600176.SH	12/19/2024	SDB3260123583	(1,100.00)	1.6028	(1,725.37)	(1,763.05)	0.0000	4.5800	(721.0319)	0.0000	0.2195	(0.3531)	0.0000	1	(0.1336)	01/06/2025
600176.SH	12/19/2024	SDB3260123583	(100.00)	1.6028	(156.85)	(160.28)	0.0000	4.5800	(721.0319)	0.0000	0.0200	(0.0321)	0.0000	1	(0.0121)	01/06/2025
600176.SH	12/19/2024	SDB3260123583	(2,400.00)	1.6028	(3,764.43)	(3,846.66)	0.0000	4.5800	(721.0319)	0.0000	0.4789	(0.7704)	0.0000	1	(0.2915)	01/06/2025
600176.SH	12/19/2024	SDB3260123583	(200.00)	1.6028	(313.70)	(320.56)	0.0000	4.5800	(721.0319)	0.0000	0.0399	(0.0642)	0.0000	1	(0.0243)	01/06/2025
600176.SH	12/19/2024	SDB3260123583	(4,500.00)	1.6028	(7,058.31)	(7,212.50)	0.0000	4.5800	(721.0319)	0.0000	0.8980	(1.4446)	0.0000	1	(0.5466)	01/06/2025
600176.SH	12/19/2024	SDB3260123583	(32,800.00)	1.6028	(51,447.26)	(52,571.09)	0.0000	4.5800	(721.0319)	0.0000	6.5452	(10.5293)	0.0000	1	(3.9841)	01/06/2025
600176.SH	12/19/2024	SDB3260123583	(100.00)	1.6028	(156.85)	(160.28)	0.0000	4.5800	(721.0319)	0.0000	0.0200	(0.0321)	0.0000	1	(0.0121)	01/06/2025
600176.SH	12/19/2024	SDB3260123583	(9,400.00)	1.6028	(14,744.03)	(15,066.10)	0.0000	4.5800	(721.0319)	0.0000	1.8758	(3.0175)	0.0000	1	(1.1418)	01/06/2025
600176.SH	12/18/2024	SDB3260123583	(100.00)	1.6052	(159.23)	(160.52)	0.0000	4.5800	(721.0319)	0.0000	0.0203	(0.0322)	0.0000	1	(0.0119)	01/06/2025
600176.SH	12/18/2024	SDB3260123583	(26,300.00)	1.6052	(41,251.92)	(42,217.71)	0.0000	4.5800	(721.0319)	0.0000	5.2482	(8.4556)	0.0000	1	(3.2075)	01/06/2025
600176.SH	12/18/2024	SDB3260123583	(34,700.00)	1.6052	(54,427.44)	(55,701.69)	0.0000	4.5800	(721.0319)	0.0000	6.9244	(11.1563)	0.0000	1	(4.2319)	01/06/2025
600176.SH	12/18/2024	SDB3260123583	(3,000.00)	1.6052	(4,705.54)	(4,815.71)	0.0000	4.5800	(721.0319)	0.0000	0.5986	(0.9645)	0.0000	1	(0.3659)	01/06/2025
600176.SH	12/18/2024	SDB3260123583	(13,800.00)	1.6052	(21,645.49)	(22,152.26)	0.0000	4.5800	(721.0319)	0.0000	2.7538	(4.4368)	0.0000	1	(1.6830)	01/06/2025
600176.SH	12/18/2024	SDB3260123583	(6,100.00)	1.6052	(9,567.94)	(9,791.94)	0.0000	4.5800	(721.0319)	0.0000	1.2173	(1.9612)	0.0000	1	(0.7439)	01/06/2025
600176.SH	12/18/2024	SDB3260123583	(12,200.00)	1.6052	(19,135.87)	(19,583.88)	0.0000	4.5800	(721.0319)	0.0000	2.4345	(3.9224)	0.0000	1	(1.4879)	01/06/2025
600176.SH	12/18/2024	SDB3260123583	(36,600.00)	1.6052	(57,407.61)	(58,751.64)	0.0000	4.5800	(721.0319)	0.0000	7.3035	(11.7672)	0.0000	1	(4.4636)	01/06/2025
600176.SH	12/18/2024	SDB3260123583	(2,500.00)	1.6052	(3,921.28)	(4,013.09)	0.0000	4.5800	(721.0319)	0.0000	0.4989	(0.8038)	0.0000	1	(0.3049)	01/06/2025
600176.SH	12/18/2024	SDB3260123583	(100.00)	1.6052	(156.85)	(160.52)	0.0000	4.5800	(721.0319)	0.0000	0.0200	(0.0322)	0.0000	1	(0.0122)	01/06/2025
600176.SH	12/18/2024	SDB3260123583	(2,800.00)	1.6052	(4,391.84)	(4,494.66)	0.0000	4.5800	(721.0319)	0.0000	0.5587	(0.9002)	0.0000	1	(0.3415)	01/06/2025
600176.SH	12/18/2024	SDB3260123583	(100.00)	1.6052	(156.85)	(160.52)	0.0000	4.5800	(721.0319)	0.0000	0.0200	(0.0322)	0.0000	1	(0.0122)	01/06/2025
600176.SH	12/18/2024	SDB3260123583	(300.00)	1.6052	(470.55)	(481.57)	0.0000	4.5800	(721.0319)	0.0000	0.0599	(0.0965)	0.0000	1	(0.0366)	01/06/2025
600176.SH	12/18/2024	SDB3260123583	(900.00)	1.6052	(1,411.66)	(1,444.71)	0.0000	4.5800	(721.0319)	0.0000	0.1796	(0.2894)	0.0000	1	(0.1098)	01/06/2025
600176.SH	12/18/2024	SDB3260123583	(21,900.00)	1.6052	(34,350.46)	(35,154.67)	0.0000	4.5800	(721.0319)	0.0000	4.3701	(7.0410)	0.0000	1	(2.6709)	01/06/2025
600176.SH	12/18/2024	SDB3260123583	(30,200.00)	1.6052	(47,369.12)	(48,478.13)	0.0000	4.5800	(721.0319)	0.0000	6.0264	(9.7095)	0.0000	1	(3.6831)	01/06/2025
600176.SH	12/18/2024	SDB3260123583	(200.00)	1.6052	(313.70)	(321.05)	0.0000	4.5800	(721.0319)	0.0000	0.0399	(0.0643)	0.0000	1	(0.0244)	01/06/2025
600176.SH	12/18/2024	SDB3260123583	(8,400.00)	1.6052	(13,175.52)	(13,483.98)	0.0000	4.5800	(721.0319)	0.0000	1.6762	(2.7007)	0.0000	1	(1.0244)	01/06/2025
600176.SH	12/18/2024	SDB3260123583	(1,900.00)	1.6052	(2,980.18)	(3,049.95)	0.0000	4.5800	(721.0319)	0.0000	0.3791	(0.6109)	0.0000	1	(0.2317)	01/06/2025
600176.SH	12/18/2024	SDB3260123583	(15,200.00)	1.6052	(23,841.41)	(24,399.59)	0.0000	4.5800	(721.0319)	0.0000	3.0332	(4.8869)	0.0000	1	(1.8538)	01/06/2025
600176.SH	12/18/2024	SDB3260123583	(4,400.00)	1.6052	(6,901.46)	(7,063.04)	0.0000	4.5800	(721.0319)	0.0000	0.8780	(1.4146)	0.0000	1	(0.5366)	01/06/2025
600176.SH	12/18/2024	SDB3260123583	(89,800.00)	1.6052	(140,852.56)	(144,150.19)	0.0000	4.5800	(721.0319)	0.0000	17.9196	(28.8714)	0.0000	1	(10.9518)	01/06/2025
600176.SH	12/18/2024	SDB3260123583	(3,600.00)	1.6052	(5,646.65)	(5,778.85)	0.0000	4.5800	(721.0319)	0.0000	0.7184	(1.1574)	0.0000	1	(0.4390)	01/06/2025
600176.SH	12/18/2024	SDB3260123583	(1,500.00)	1.6052	(2,352.77)	(2,407.85)	0.0000	4.5800	(721.0319)	0.0000	0.2993	(0.4823)	0.0000	1	(0.1829)	01/06/2025
600176.SH	12/18/2024	SDB3260123583	(100.00)	1.6052	(156.85)	(160.52)	0.0000	4.5800	(721.0319)	0.0000	0.0200	(0.0322)	0.0000	1	(0.0122)	01/06/2025
600176.SH	12/18/2024	SDB3260123583	(100.00)	1.6052	(156.85)	(160.52)	0.0000	4.5800	(721.0319)	0.0000	0.0200	(0.0322)	0.0000	1	(0.0122)	01/06/2025
600176.SH	12/18/2024	SDB3260123583	(18,500.00)	1.6052	(29,017.51)	(29,696.87)	0.0000	4.5800	(721.0319)	0.0000	3.6917	(5.9479)	0.0000	1	(2.2562)	01/06/2025
600176.SH	12/18/2024	SDB3260123583	(8,300.00)	1.6052	(13,018.67)	(13,323.46)	0.0000	4.5800	(721.0319)	0.0000	1.6563	(2.6685)	0.0000	1	(1.0122)	01/06/2025
600176.SH	12/18/2024	SDB3260123583	(1,500.00)	1.6052	(2,352.77)	(2,407.85)	0.0000	4.5800	(721.0319)	0.0000	0.2993	(0.4823)	0.0000	1	(0.1829)	01/06/2025
600176.SH	12/18/2024	SDB3260123583	(59,100.00)	1.6052	(92,699.18)	(94,869.45)	0.0000	4.5800	(721.0319)	0.0000	11.7934	(19.0011)	0.0000	1	(7.2077)	01/06/2025
600176.SH	12/18/2024	SDB3260123583	(1,600.00)	1.6052	(2,509.62)	(2,568.38)	0.0000	4.5800	(721.0319)	0.0000	0.3193	(0.5144)	0.0000	1	(0.1951)	01/06/2025
600176.SH	12/18/2024	SDB3260123583	(8,900.00)	1.6052	(13,959.77)	(14,286.60)	0.0000	4.5800	(721.0319)	0.0000	1.7760	(2.8614)	0.0000	1	(1.0854)	01/06/2025
600176.SH	12/18/2024	SDB3260123583	(7,500.00)	1.6052	(11,763.85)	(12,039.27)	0.0000	4.5800	(721.0319)	0.0000	1.4966	(2.4113)	0.0000	1	(0.9147)	01/06/2025
600176.SH	12/18/2024	SDB3260123583	(400.00)	1.6052	(627.41)	(642.09)	0.0000	4.5800	(721.0319)	0.0000	0.0798	(0.1286)	0.0000	1	(0.0488)	01/06/2025
600176.SH	12/18/2024	SDB3260123583	(100.00)	1.6052	(156.85)	(160.52)	0.0000	4.5800	(721.0319)	0.0000	0.0200	(0.0322)	0.0000	1	(0.0122)	01/06/2025
600176.SH	12/18/2024	SDB3260123583	(800.00)	1.6052	(1,254.81)	(1,284.19)	0.0000	4.5800	(721.0319)	0.0000	0.1596	(0.2572)	0.0000	1	(0.0976)	01/06/2025
600176.SH	12/18/2024	SDB3260123583	(8,200.00)	1.6052	(12,861.81)	(13,162.94)	0.0000	4.5800	(721.0319)	0.0000	1.6363	(2.6364)	0.0000	1	(1.0001)	01/06/2025
600176.SH	12/18/2024	SDB3260123583	(3,100.00)	1.6052	(4,862.39)	(4,976.23)	0.0000	4.5800	(721.0319)	0.0000	0.6186	(0.9967)	0.0000	1	(0.3781)	01/06/2025
600176.SH	12/18/2024	SDB3260123583	(16,700.00)	1.6052	(26,194.18)	(26,807.44)	0.0000	4.5800	(721.0319)	0.0000	3.3325	(5.3692)	0.0000	1	(2.0367)	01/06/2025
600176.SH	12/18/2024	SDB3260123583	(60,400.00)	1.6052	(94,738.25)	(96,956.25)	0.0000	4.5800	(721.0319)	0.0000	12.0528	(19.4190)	0.0000	1	(7.3662)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
CHINA JUSHI CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600176.SH	12/18/2024	SDB3260123583	(27,000.00)	1.6052	(42,349.88)	(43,341.37)	0.0000	4.5800	(721.0319)	0.0000	5.3878	(8.6807)	0.0000	1	(3.2929)	01/06/2025
600176.SH	12/18/2024	SDB3260123583	(34,000.00)	1.6052	(53,329.48)	(54,578.02)	0.0000	4.5800	(721.0319)	0.0000	6.7847	(10.9312)	0.0000	1	(4.1466)	01/06/2025
600176.SH	12/18/2024	SDB3260123583	(43,700.00)	1.6052	(68,544.06)	(70,148.81)	0.0000	4.5800	(721.0319)	0.0000	8.7203	(14.0499)	0.0000	1	(5.3295)	01/06/2025
600176.SH	12/18/2024	SDB3260123583	(1,100.00)	1.6052	(1,725.37)	(1,765.76)	0.0000	4.5800	(721.0319)	0.0000	0.2195	(0.3537)	0.0000	1	(0.1342)	01/06/2025
600176.SH	12/18/2024	SDB3260123583	(100.00)	1.6052	(156.85)	(160.52)	0.0000	4.5800	(721.0319)	0.0000	0.0200	(0.0322)	0.0000	1	(0.0122)	01/06/2025
600176.SH	12/18/2024	SDB3260123583	(2,400.00)	1.6052	(3,764.43)	(3,852.57)	0.0000	4.5800	(721.0319)	0.0000	0.4789	(0.7716)	0.0000	1	(0.2927)	01/06/2025
600176.SH	12/18/2024	SDB3260123583	(200.00)	1.6052	(313.70)	(321.05)	0.0000	4.5800	(721.0319)	0.0000	0.0399	(0.0643)	0.0000	1	(0.0244)	01/06/2025
600176.SH	12/18/2024	SDB3260123583	(4,500.00)	1.6052	(7,058.31)	(7,223.56)	0.0000	4.5800	(721.0319)	0.0000	0.8980	(1.4468)	0.0000	1	(0.5488)	01/06/2025
600176.SH	12/18/2024	SDB3260123583	(32,800.00)	1.6052	(51,447.26)	(52,651.74)	0.0000	4.5800	(721.0319)	0.0000	6.5452	(10.5454)	0.0000	1	(4.0002)	01/06/2025
600176.SH	12/18/2024	SDB3260123583	(100.00)	1.6052	(156.85)	(160.52)	0.0000	4.5800	(721.0319)	0.0000	0.0200	(0.0322)	0.0000	1	(0.0122)	01/06/2025
600176.SH	12/18/2024	SDB3260123583	(9,400.00)	1.6052	(14,744.03)	(15,089.22)	0.0000	4.5800	(721.0319)	0.0000	1.8758	(3.0222)	0.0000	1	(1.1464)	01/06/2025
600176.SH	12/17/2024	SDB3260123583	(100.00)	1.6419	(159.23)	(164.19)	0.0000	4.5800	(740.1358)	0.0000	0.0203	(0.0338)	0.0000	1	(0.0135)	01/06/2025
600176.SH	12/17/2024	SDB3260123583	(26,300.00)	1.6419	(41,251.92)	(43,180.92)	0.0000	4.5800	(740.1358)	0.0000	5.2482	(8.8777)	0.0000	1	(3.6295)	01/06/2025
600176.SH	12/17/2024	SDB3260123583	(34,700.00)	1.6419	(54,427.44)	(56,972.54)	0.0000	4.5800	(740.1358)	0.0000	6.9244	(11.7132)	0.0000	1	(4.7888)	01/06/2025
600176.SH	12/17/2024	SDB3260123583	(3,000.00)	1.6419	(4,705.54)	(4,925.58)	0.0000	4.5800	(740.1358)	0.0000	0.5986	(1.0127)	0.0000	1	(0.4140)	01/06/2025
600176.SH	12/17/2024	SDB3260123583	(13,800.00)	1.6419	(21,645.49)	(22,657.67)	0.0000	4.5800	(740.1358)	0.0000	2.7538	(4.6583)	0.0000	1	(1.9045)	01/06/2025
600176.SH	12/17/2024	SDB3260123583	(6,100.00)	1.6419	(9,567.94)	(10,015.35)	0.0000	4.5800	(740.1358)	0.0000	1.2173	(2.0591)	0.0000	1	(0.8418)	01/06/2025
600176.SH	12/17/2024	SDB3260123583	(12,200.00)	1.6419	(19,135.87)	(20,030.69)	0.0000	4.5800	(740.1358)	0.0000	2.4345	(4.1182)	0.0000	1	(1.6837)	01/06/2025
600176.SH	12/17/2024	SDB3260123583	(36,600.00)	1.6419	(57,407.61)	(60,092.08)	0.0000	4.5800	(740.1358)	0.0000	7.3035	(12.3545)	0.0000	1	(5.0510)	01/06/2025
600176.SH	12/17/2024	SDB3260123583	(2,500.00)	1.6419	(3,921.28)	(4,104.65)	0.0000	4.5800	(740.1358)	0.0000	0.4989	(0.8439)	0.0000	1	(0.3450)	01/06/2025
600176.SH	12/17/2024	SDB3260123583	(100.00)	1.6419	(156.85)	(164.19)	0.0000	4.5800	(740.1358)	0.0000	0.0200	(0.0338)	0.0000	1	(0.0138)	01/06/2025
600176.SH	12/17/2024	SDB3260123583	(2,800.00)	1.6419	(4,391.84)	(4,597.21)	0.0000	4.5800	(740.1358)	0.0000	0.5587	(0.9452)	0.0000	1	(0.3864)	01/06/2025
600176.SH	12/17/2024	SDB3260123583	(100.00)	1.6419	(156.85)	(164.19)	0.0000	4.5800	(740.1358)	0.0000	0.0200	(0.0338)	0.0000	1	(0.0138)	01/06/2025
600176.SH	12/17/2024	SDB3260123583	(300.00)	1.6419	(470.55)	(492.56)	0.0000	4.5800	(740.1358)	0.0000	0.0599	(0.1013)	0.0000	1	(0.0414)	01/06/2025
600176.SH	12/17/2024	SDB3260123583	(900.00)	1.6419	(1,411.66)	(1,477.67)	0.0000	4.5800	(740.1358)	0.0000	0.1796	(0.3038)	0.0000	1	(0.1242)	01/06/2025
600176.SH	12/17/2024	SDB3260123583	(21,900.00)	1.6419	(34,350.46)	(35,956.73)	0.0000	4.5800	(740.1358)	0.0000	4.3701	(7.3925)	0.0000	1	(3.0223)	01/06/2025
600176.SH	12/17/2024	SDB3260123583	(30,200.00)	1.6419	(47,369.12)	(49,584.17)	0.0000	4.5800	(740.1358)	0.0000	6.0264	(10.1942)	0.0000	1	(4.1678)	01/06/2025
600176.SH	12/17/2024	SDB3260123583	(200.00)	1.6419	(313.70)	(328.37)	0.0000	4.5800	(740.1358)	0.0000	0.0399	(0.0675)	0.0000	1	(0.0276)	01/06/2025
600176.SH	12/17/2024	SDB3260123583	(8,400.00)	1.6419	(13,175.52)	(13,791.62)	0.0000	4.5800	(740.1358)	0.0000	1.6762	(2.8355)	0.0000	1	(1.1592)	01/06/2025
600176.SH	12/17/2024	SDB3260123583	(1,900.00)	1.6419	(2,980.18)	(3,119.53)	0.0000	4.5800	(740.1358)	0.0000	0.3791	(0.6414)	0.0000	1	(0.2622)	01/06/2025
600176.SH	12/17/2024	SDB3260123583	(15,200.00)	1.6419	(23,841.41)	(24,956.27)	0.0000	4.5800	(740.1358)	0.0000	3.0332	(5.1308)	0.0000	1	(2.0977)	01/06/2025
600176.SH	12/17/2024	SDB3260123583	(4,400.00)	1.6419	(6,901.46)	(7,224.18)	0.0000	4.5800	(740.1358)	0.0000	0.8780	(1.4852)	0.0000	1	(0.6072)	01/06/2025
600176.SH	12/17/2024	SDB3260123583	(89,800.00)	1.6419	(140,852.56)	(147,439.03)	0.0000	4.5800	(740.1358)	0.0000	17.9196	(30.3125)	0.0000	1	(12.3929)	01/06/2025
600176.SH	12/17/2024	SDB3260123583	(20,900.00)	1.6419	(32,781.94)	(34,314.87)	0.0000	4.5800	(740.1358)	0.0000	4.1706	(7.0549)	0.0000	1	(2.8843)	01/06/2025
600176.SH	12/17/2024	SDB3260123583	(3,600.00)	1.6419	(5,646.65)	(5,910.70)	0.0000	4.5800	(740.1358)	0.0000	0.7184	(1.2152)	0.0000	1	(0.4968)	01/06/2025
600176.SH	12/17/2024	SDB3260123583	(1,500.00)	1.6419	(2,352.77)	(2,462.79)	0.0000	4.5800	(740.1358)	0.0000	0.2993	(0.5063)	0.0000	1	(0.2070)	01/06/2025
600176.SH	12/17/2024	SDB3260123583	(100.00)	1.6419	(156.85)	(164.19)	0.0000	4.5800	(740.1358)	0.0000	0.0200	(0.0338)	0.0000	1	(0.0138)	01/06/2025
600176.SH	12/17/2024	SDB3260123583	(100.00)	1.6419	(156.85)	(164.19)	0.0000	4.5800	(740.1358)	0.0000	0.0200	(0.0338)	0.0000	1	(0.0138)	01/06/2025
600176.SH	12/17/2024	SDB3260123583	(18,500.00)	1.6419	(29,017.51)	(30,374.41)	0.0000	4.5800	(740.1358)	0.0000	3.6917	(6.2448)	0.0000	1	(2.5531)	01/06/2025
600176.SH	12/17/2024	SDB3260123583	(8,300.00)	1.6419	(13,018.67)	(13,627.44)	0.0000	4.5800	(740.1358)	0.0000	1.6563	(2.8017)	0.0000	1	(1.1454)	01/06/2025
600176.SH	12/17/2024	SDB3260123583	(1,500.00)	1.6419	(2,352.77)	(2,462.79)	0.0000	4.5800	(740.1358)	0.0000	0.2993	(0.5063)	0.0000	1	(0.2070)	01/06/2025
600176.SH	12/17/2024	SDB3260123583	(59,100.00)	1.6419	(92,699.18)	(97,033.93)	0.0000	4.5800	(740.1358)	0.0000	11.7934	(19.9495)	0.0000	1	(8.1561)	01/06/2025
600176.SH	12/17/2024	SDB3260123583	(1,600.00)	1.6419	(2,509.62)	(2,626.98)	0.0000	4.5800	(740.1358)	0.0000	0.3193	(0.5401)	0.0000	1	(0.2208)	01/06/2025
600176.SH	12/17/2024	SDB3260123583	(8,900.00)	1.6419	(13,959.77)	(14,612.55)	0.0000	4.5800	(740.1358)	0.0000	1.7760	(3.0042)	0.0000	1	(1.2282)	01/06/2025
600176.SH	12/17/2024	SDB3260123583	(7,500.00)	1.6419	(11,763.85)	(12,313.95)	0.0000	4.5800	(740.1358)	0.0000	1.4966	(2.5317)	0.0000	1	(1.0350)	01/06/2025
600176.SH	12/17/2024	SDB3260123583	(400.00)	1.6419	(627.41)	(656.74)	0.0000	4.5800	(740.1358)	0.0000	0.0798	(0.1350)	0.0000	1	(0.0552)	01/06/2025
600176.SH	12/17/2024	SDB3260123583	(100.00)	1.6419	(156.85)	(164.19)	0.0000	4.5800	(740.1358)	0.0000	0.0200	(0.0338)	0.0000	1	(0.0138)	01/06/2025
600176.SH	12/17/2024	SDB3260123583	(800.00)	1.6419	(1,254.81)	(1,313.49)	0.0000	4.5800	(740.1358)	0.0000	0.1596	(0.2700)	0.0000	1	(0.1104)	01/06/2025
600176.SH	12/17/2024	SDB3260123583	(8,200.00)	1.6419	(12,861.81)	(13,463.25)	0.0000	4.5800	(740.1358)	0.0000	1.6363	(2.7680)	0.0000	1	(1.1316)	01/06/2025
600176.SH	12/17/2024	SDB3260123583	(3,100.00)	1.6419	(4,862.39)	(5,089.77)	0.0000	4.5800	(740.1358)	0.0000	0.6186	(1.0464)	0.0000	1	(0.4278)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
CHINA JUSHI CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600176.SH	12/17/2024	SDB3260123583	(16,700.00)	1.6419	(26,194.18)	(27,419.06)	0.0000	4.5800	(740.1358)	0.0000	3.3325	(5.6372)	0.0000	1	(2.3047)	01/06/2025
600176.SH	12/17/2024	SDB3260123583	(60,400.00)	1.6419	(94,738.25)	(99,168.34)	0.0000	4.5800	(740.1358)	0.0000	12.0528	(20.3883)	0.0000	1	(8.3355)	01/06/2025
600176.SH	12/17/2024	SDB3260123583	(27,000.00)	1.6419	(42,349.88)	(44,330.22)	0.0000	4.5800	(740.1358)	0.0000	5.3878	(9.1140)	0.0000	1	(3.7261)	01/06/2025
600176.SH	12/17/2024	SDB3260123583	(34,000.00)	1.6419	(53,329.48)	(55,823.24)	0.0000	4.5800	(740.1358)	0.0000	6.7847	(11.4769)	0.0000	1	(4.6922)	01/06/2025
600176.SH	12/17/2024	SDB3260123583	(43,700.00)	1.6419	(68,544.06)	(71,749.28)	0.0000	4.5800	(740.1358)	0.0000	8.7203	(14.7512)	0.0000	1	(6.0308)	01/06/2025
600176.SH	12/17/2024	SDB3260123583	(1,100.00)	1.6419	(1,725.37)	(1,806.05)	0.0000	4.5800	(740.1358)	0.0000	0.2195	(0.3713)	0.0000	1	(0.1518)	01/06/2025
600176.SH	12/17/2024	SDB3260123583	(100.00)	1.6419	(156.85)	(164.19)	0.0000	4.5800	(740.1358)	0.0000	0.0200	(0.0338)	0.0000	1	(0.0138)	01/06/2025
600176.SH	12/17/2024	SDB3260123583	(2,400.00)	1.6419	(3,764.43)	(3,940.46)	0.0000	4.5800	(740.1358)	0.0000	0.4789	(0.8101)	0.0000	1	(0.3312)	01/06/2025
600176.SH	12/17/2024	SDB3260123583	(200.00)	1.6419	(313.70)	(328.37)	0.0000	4.5800	(740.1358)	0.0000	0.0399	(0.0675)	0.0000	1	(0.0276)	01/06/2025
600176.SH	12/17/2024	SDB3260123583	(4,500.00)	1.6419	(7,058.31)	(7,388.37)	0.0000	4.5800	(740.1358)	0.0000	0.8980	(1.5190)	0.0000	1	(0.6210)	01/06/2025
600176.SH	12/17/2024	SDB3260123583	(32,800.00)	1.6419	(51,447.26)	(53,853.01)	0.0000	4.5800	(740.1358)	0.0000	6.5452	(11.0718)	0.0000	1	(4.5266)	01/06/2025
600176.SH	12/17/2024	SDB3260123583	(100.00)	1.6419	(156.85)	(164.19)	0.0000	4.5800	(740.1358)	0.0000	0.0200	(0.0338)	0.0000	1	(0.0138)	01/06/2025
600176.SH	12/17/2024	SDB3260123583	(9,400.00)	1.6419	(14,744.03)	(15,433.48)	0.0000	4.5800	(740.1358)	0.0000	1.8758	(3.1730)	0.0000	1	(1.2973)	01/06/2025
600176.SH	12/16/2024	SDB3260123583	(100.00)	1.6440	(159.23)	(164.40)	0.0000	4.5800	(740.1358)	0.0000	0.0203	(0.0338)	0.0000	1	(0.0135)	01/06/2025
600176.SH	12/16/2024	SDB3260123583	(26,300.00)	1.6440	(41,251.92)	(43,237.44)	0.0000	4.5800	(740.1358)	0.0000	5.2482	(8.8893)	0.0000	1	(3.6412)	01/06/2025
600176.SH	12/16/2024	SDB3260123583	(34,700.00)	1.6440	(54,427.44)	(57,047.11)	0.0000	4.5800	(740.1358)	0.0000	6.9244	(11.7285)	0.0000	1	(4.8041)	01/06/2025
600176.SH	12/16/2024	SDB3260123583	(3,000.00)	1.6440	(4,705.54)	(4,932.03)	0.0000	4.5800	(740.1358)	0.0000	0.5986	(1.0140)	0.0000	1	(0.4153)	01/06/2025
600176.SH	12/16/2024	SDB3260123583	(13,800.00)	1.6440	(21,645.49)	(22,687.32)	0.0000	4.5800	(740.1358)	0.0000	2.7538	(4.6644)	0.0000	1	(1.9106)	01/06/2025
600176.SH	12/16/2024	SDB3260123583	(6,100.00)	1.6440	(9,567.94)	(10,028.45)	0.0000	4.5800	(740.1358)	0.0000	1.2173	(2.0618)	0.0000	1	(0.8445)	01/06/2025
600176.SH	12/16/2024	SDB3260123583	(12,200.00)	1.6440	(19,135.87)	(20,056.91)	0.0000	4.5800	(740.1358)	0.0000	2.4345	(4.1236)	0.0000	1	(1.6891)	01/06/2025
600176.SH	12/16/2024	SDB3260123583	(36,600.00)	1.6440	(57,407.61)	(60,170.73)	0.0000	4.5800	(740.1358)	0.0000	7.3035	(12.3707)	0.0000	1	(5.0672)	01/06/2025
600176.SH	12/16/2024	SDB3260123583	(2,500.00)	1.6440	(3,921.28)	(4,110.02)	0.0000	4.5800	(740.1358)	0.0000	0.4989	(0.8450)	0.0000	1	(0.3461)	01/06/2025
600176.SH	12/16/2024	SDB3260123583	(100.00)	1.6440	(156.85)	(164.40)	0.0000	4.5800	(740.1358)	0.0000	0.0200	(0.0338)	0.0000	1	(0.0138)	01/06/2025
600176.SH	12/16/2024	SDB3260123583	(2,800.00)	1.6440	(4,391.84)	(4,603.23)	0.0000	4.5800	(740.1358)	0.0000	0.5587	(0.9464)	0.0000	1	(0.3877)	01/06/2025
600176.SH	12/16/2024	SDB3260123583	(100.00)	1.6440	(156.85)	(164.40)	0.0000	4.5800	(740.1358)	0.0000	0.0200	(0.0338)	0.0000	1	(0.0138)	01/06/2025
600176.SH	12/16/2024	SDB3260123583	(300.00)	1.6440	(470.55)	(493.20)	0.0000	4.5800	(740.1358)	0.0000	0.0599	(0.1014)	0.0000	1	(0.0415)	01/06/2025
600176.SH	12/16/2024	SDB3260123583	(900.00)	1.6440	(1,411.66)	(1,479.61)	0.0000	4.5800	(740.1358)	0.0000	0.1796	(0.3042)	0.0000	1	(0.1246)	01/06/2025
600176.SH	12/16/2024	SDB3260123583	(21,900.00)	1.6440	(34,350.46)	(36,003.80)	0.0000	4.5800	(740.1358)	0.0000	4.3701	(7.4021)	0.0000	1	(3.0320)	01/06/2025
600176.SH	12/16/2024	SDB3260123583	(30,200.00)	1.6440	(47,369.12)	(49,649.07)	0.0000	4.5800	(740.1358)	0.0000	6.0264	(10.2075)	0.0000	1	(4.1811)	01/06/2025
600176.SH	12/16/2024	SDB3260123583	(200.00)	1.6440	(313.70)	(328.80)	0.0000	4.5800	(740.1358)	0.0000	0.0399	(0.0676)	0.0000	1	(0.0277)	01/06/2025
600176.SH	12/16/2024	SDB3260123583	(8,400.00)	1.6440	(13,175.52)	(13,809.68)	0.0000	4.5800	(740.1358)	0.0000	1.6762	(2.8392)	0.0000	1	(1.1630)	01/06/2025
600176.SH	12/16/2024	SDB3260123583	(1,900.00)	1.6440	(2,980.18)	(3,123.62)	0.0000	4.5800	(740.1358)	0.0000	0.3791	(0.6422)	0.0000	1	(0.2630)	01/06/2025
600176.SH	12/16/2024	SDB3260123583	(15,200.00)	1.6440	(23,841.41)	(24,988.94)	0.0000	4.5800	(740.1358)	0.0000	3.0332	(5.1376)	0.0000	1	(2.1044)	01/06/2025
600176.SH	12/16/2024	SDB3260123583	(4,400.00)	1.6440	(6,901.46)	(7,233.64)	0.0000	4.5800	(740.1358)	0.0000	0.8780	(1.4872)	0.0000	1	(0.6092)	01/06/2025
600176.SH	12/16/2024	SDB3260123583	(89,800.00)	1.6440	(140,852.56)	(147,632.01)	0.0000	4.5800	(740.1358)	0.0000	17.9196	(30.3521)	0.0000	1	(12.4326)	01/06/2025
600176.SH	12/16/2024	SDB3260123583	(20,900.00)	1.6440	(32,781.94)	(34,359.79)	0.0000	4.5800	(740.1358)	0.0000	4.1706	(7.0641)	0.0000	1	(2.8935)	01/06/2025
600176.SH	12/16/2024	SDB3260123583	(3,600.00)	1.6440	(5,646.65)	(5,918.43)	0.0000	4.5800	(740.1358)	0.0000	0.7184	(1.2168)	0.0000	1	(0.4984)	01/06/2025
600176.SH	12/16/2024	SDB3260123583	(1,500.00)	1.6440	(2,352.77)	(2,466.01)	0.0000	4.5800	(740.1358)	0.0000	0.2993	(0.5070)	0.0000	1	(0.2077)	01/06/2025
600176.SH	12/16/2024	SDB3260123583	(100.00)	1.6440	(156.85)	(164.40)	0.0000	4.5800	(740.1358)	0.0000	0.0200	(0.0338)	0.0000	1	(0.0138)	01/06/2025
600176.SH	12/16/2024	SDB3260123583	(100.00)	1.6440	(156.85)	(164.40)	0.0000	4.5800	(740.1358)	0.0000	0.0200	(0.0338)	0.0000	1	(0.0138)	01/06/2025
600176.SH	12/16/2024	SDB3260123583	(18,500.00)	1.6440	(29,017.51)	(30,414.17)	0.0000	4.5800	(740.1358)	0.0000	3.6917	(6.2529)	0.0000	1	(2.5613)	01/06/2025
600176.SH	12/16/2024	SDB3260123583	(8,300.00)	1.6440	(13,018.67)	(13,645.27)	0.0000	4.5800	(740.1358)	0.0000	1.6563	(2.8054)	0.0000	1	(1.1491)	01/06/2025
600176.SH	12/16/2024	SDB3260123583	(1,500.00)	1.6440	(2,352.77)	(2,466.01)	0.0000	4.5800	(740.1358)	0.0000	0.2993	(0.5070)	0.0000	1	(0.2077)	01/06/2025
600176.SH	12/16/2024	SDB3260123583	(59,100.00)	1.6440	(92,699.18)	(97,160.93)	0.0000	4.5800	(740.1358)	0.0000	11.7934	(19.9756)	0.0000	1	(8.1822)	01/06/2025
600176.SH	12/16/2024	SDB3260123583	(1,600.00)	1.6440	(2,509.62)	(2,630.41)	0.0000	4.5800	(740.1358)	0.0000	0.3193	(0.5408)	0.0000	1	(0.2215)	01/06/2025
600176.SH	12/16/2024	SDB3260123583	(8,900.00)	1.6440	(13,959.77)	(14,631.68)	0.0000	4.5800	(740.1358)	0.0000	1.7760	(3.0082)	0.0000	1	(1.2322)	01/06/2025
600176.SH	12/16/2024	SDB3260123583	(7,500.00)	1.6440	(11,763.85)	(12,330.07)	0.0000	4.5800	(740.1358)	0.0000	1.4966	(2.5350)	0.0000	1	(1.0384)	01/06/2025
600176.SH	12/16/2024	SDB3260123583	(400.00)	1.6440	(627.41)	(657.60)	0.0000	4.5800	(740.1358)	0.0000	0.0798	(0.1352)	0.0000	1	(0.0554)	01/06/2025
600176.SH	12/16/2024	SDB3260123583	(100.00)	1.6440	(156.85)	(164.40)	0.0000	4.5800	(740.1358)	0.0000	0.0200	(0.0338)	0.0000	1	(0.0138)	01/06/2025
600176.SH	12/16/2024	SDB3260123583	(800.00)	1.6440	(1,254.81)	(1,315.21)	0.0000	4.5800	(740.1358)	0.0000	0.1596	(0.2704)	0.0000	1	(0.1108)	01/06/2025

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Fund: ALL
Business Date: Jan 6, 2025
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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
CHINA JUSHI CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600176.SH	12/16/2024	SDB3260123583	(8,200.00)	1.6440	(12,861.81)	(13,480.87)	0.0000	4.5800	(740.1358)	0.0000	1.6363	(2.7716)	0.0000	1	(1.1353)	01/06/2025
600176.SH	12/16/2024	SDB3260123583	(3,100.00)	1.6440	(4,862.39)	(5,096.43)	0.0000	4.5800	(740.1358)	0.0000	0.6186	(1.0478)	0.0000	1	(0.4292)	01/06/2025
600176.SH	12/16/2024	SDB3260123583	(16,700.00)	1.6440	(26,194.18)	(27,454.95)	0.0000	4.5800	(740.1358)	0.0000	3.3325	(5.6446)	0.0000	1	(2.3121)	01/06/2025
600176.SH	12/16/2024	SDB3260123583	(60,400.00)	1.6440	(94,738.25)	(99,298.14)	0.0000	4.5800	(740.1358)	0.0000	12.0528	(20.4150)	0.0000	1	(8.3622)	01/06/2025
600176.SH	12/16/2024	SDB3260123583	(27,000.00)	1.6440	(42,349.88)	(44,388.24)	0.0000	4.5800	(740.1358)	0.0000	5.3878	(9.1259)	0.0000	1	(3.7381)	01/06/2025
600176.SH	12/16/2024	SDB3260123583	(34,000.00)	1.6440	(53,329.48)	(55,896.31)	0.0000	4.5800	(740.1358)	0.0000	6.7847	(11.4919)	0.0000	1	(4.7072)	01/06/2025
600176.SH	12/16/2024	SDB3260123583	(43,700.00)	1.6440	(68,544.06)	(71,843.19)	0.0000	4.5800	(740.1358)	0.0000	8.7203	(14.7705)	0.0000	1	(6.0501)	01/06/2025
600176.SH	12/16/2024	SDB3260123583	(1,100.00)	1.6440	(1,725.37)	(1,808.41)	0.0000	4.5800	(740.1358)	0.0000	0.2195	(0.3718)	0.0000	1	(0.1523)	01/06/2025
600176.SH	12/16/2024	SDB3260123583	(100.00)	1.6440	(156.85)	(164.40)	0.0000	4.5800	(740.1358)	0.0000	0.0200	(0.0338)	0.0000	1	(0.0138)	01/06/2025
600176.SH	12/16/2024	SDB3260123583	(2,400.00)	1.6440	(3,764.43)	(3,945.62)	0.0000	4.5800	(740.1358)	0.0000	0.4789	(0.8112)	0.0000	1	(0.3323)	01/06/2025
600176.SH	12/16/2024	SDB3260123583	(200.00)	1.6440	(313.70)	(328.80)	0.0000	4.5800	(740.1358)	0.0000	0.0399	(0.0676)	0.0000	1	(0.0277)	01/06/2025
600176.SH	12/16/2024	SDB3260123583	(4,500.00)	1.6440	(7,058.31)	(7,398.04)	0.0000	4.5800	(740.1358)	0.0000	0.8980	(1.5210)	0.0000	1	(0.6230)	01/06/2025
600176.SH	12/16/2024	SDB3260123583	(32,800.00)	1.6440	(51,447.26)	(53,923.50)	0.0000	4.5800	(740.1358)	0.0000	6.5452	(11.0863)	0.0000	1	(4.5411)	01/06/2025
600176.SH	12/16/2024	SDB3260123583	(100.00)	1.6440	(156.85)	(164.40)	0.0000	4.5800	(740.1358)	0.0000	0.0200	(0.0338)	0.0000	1	(0.0138)	01/06/2025
600176.SH	12/16/2024	SDB3260123583	(9,400.00)	1.6440	(14,744.03)	(15,453.68)	0.0000	4.5800	(740.1358)	0.0000	1.8758	(3.1772)	0.0000	1	(1.3014)	01/06/2025
600176.SH	12/13/2024	SDB3260123583	(100.00)	1.6635	(159.23)	(166.35)	0.0000	4.5800	(740.1358)	0.0000	0.0608	(0.1026)	0.0000	3	(0.0418)	01/06/2025
600176.SH	12/13/2024	SDB3260123583	(26,300.00)	1.6635	(41,251.92)	(43,750.13)	0.0000	4.5800	(740.1358)	0.0000	15.7445	(26.9842)	0.0000	3	(11.2397)	01/06/2025
600176.SH	12/13/2024	SDB3260123583	(34,700.00)	1.6635	(54,427.44)	(57,723.55)	0.0000	4.5800	(740.1358)	0.0000	20.7731	(35.6027)	0.0000	3	(14.8296)	01/06/2025
600176.SH	12/13/2024	SDB3260123583	(3,000.00)	1.6635	(4,705.54)	(4,990.51)	0.0000	4.5800	(740.1358)	0.0000	1.7959	(3.0780)	0.0000	3	(1.2821)	01/06/2025
600176.SH	12/13/2024	SDB3260123583	(13,800.00)	1.6635	(21,645.49)	(22,956.34)	0.0000	4.5800	(740.1358)	0.0000	8.2614	(14.1590)	0.0000	3	(5.8976)	01/06/2025
600176.SH	12/13/2024	SDB3260123583	(6,100.00)	1.6635	(9,567.94)	(10,147.37)	0.0000	4.5800	(740.1358)	0.0000	3.6518	(6.2587)	0.0000	3	(2.6069)	01/06/2025
600176.SH	12/13/2024	SDB3260123583	(12,200.00)	1.6635	(19,135.87)	(20,294.74)	0.0000	4.5800	(740.1358)	0.0000	7.3035	(12.5174)	0.0000	3	(5.2139)	01/06/2025
600176.SH	12/13/2024	SDB3260123583	(36,600.00)	1.6635	(57,407.61)	(60,884.21)	0.0000	4.5800	(740.1358)	0.0000	21.9106	(37.5522)	0.0000	3	(15.6416)	01/06/2025
600176.SH	12/13/2024	SDB3260123583	(2,500.00)	1.6635	(3,921.28)	(4,158.76)	0.0000	4.5800	(740.1358)	0.0000	1.4966	(2.5650)	0.0000	3	(1.0684)	01/06/2025
600176.SH	12/13/2024	SDB3260123583	(100.00)	1.6635	(156.85)	(166.35)	0.0000	4.5800	(740.1358)	0.0000	0.0599	(0.1026)	0.0000	3	(0.0427)	01/06/2025
600176.SH	12/13/2024	SDB3260123583	(2,800.00)	1.6635	(4,391.84)	(4,657.81)	0.0000	4.5800	(740.1358)	0.0000	1.6762	(2.8728)	0.0000	3	(1.1966)	01/06/2025
600176.SH	12/13/2024	SDB3260123583	(100.00)	1.6635	(156.85)	(166.35)	0.0000	4.5800	(740.1358)	0.0000	0.0599	(0.1026)	0.0000	3	(0.0427)	01/06/2025
600176.SH	12/13/2024	SDB3260123583	(300.00)	1.6635	(470.55)	(499.05)	0.0000	4.5800	(740.1358)	0.0000	0.1796	(0.3078)	0.0000	3	(0.1282)	01/06/2025
600176.SH	12/13/2024	SDB3260123583	(900.00)	1.6635	(1,411.66)	(1,497.15)	0.0000	4.5800	(740.1358)	0.0000	0.5388	(0.9234)	0.0000	3	(0.3846)	01/06/2025
600176.SH	12/13/2024	SDB3260123583	(21,900.00)	1.6635	(34,350.46)	(36,430.72)	0.0000	4.5800	(740.1358)	0.0000	13.1104	(22.4697)	0.0000	3	(9.3593)	01/06/2025
600176.SH	12/13/2024	SDB3260123583	(30,200.00)	1.6635	(47,369.12)	(50,237.79)	0.0000	4.5800	(740.1358)	0.0000	18.0792	(30.9857)	0.0000	3	(12.9064)	01/06/2025
600176.SH	12/13/2024	SDB3260123583	(200.00)	1.6635	(313.70)	(332.70)	0.0000	4.5800	(740.1358)	0.0000	0.1197	(0.2052)	0.0000	3	(0.0855)	01/06/2025
600176.SH	12/13/2024	SDB3260123583	(8,400.00)	1.6635	(13,175.52)	(13,973.43)	0.0000	4.5800	(740.1358)	0.0000	5.0287	(8.6185)	0.0000	3	(3.5899)	01/06/2025
600176.SH	12/13/2024	SDB3260123583	(1,900.00)	1.6635	(2,980.18)	(3,160.66)	0.0000	4.5800	(740.1358)	0.0000	1.1374	(1.9494)	0.0000	3	(0.8120)	01/06/2025
600176.SH	12/13/2024	SDB3260123583	(15,200.00)	1.6635	(23,841.41)	(25,285.25)	0.0000	4.5800	(740.1358)	0.0000	9.0995	(15.5954)	0.0000	3	(6.4960)	01/06/2025
600176.SH	12/13/2024	SDB3260123583	(4,400.00)	1.6635	(6,901.46)	(7,319.41)	0.0000	4.5800	(740.1358)	0.0000	2.6341	(4.5145)	0.0000	3	(1.8804)	01/06/2025
600176.SH	12/13/2024	SDB3260123583	(89,800.00)	1.6635	(140,852.56)	(149,382.57)	0.0000	4.5800	(740.1358)	0.0000	53.7587	(92.1362)	0.0000	3	(38.3774)	01/06/2025
600176.SH	12/13/2024	SDB3260123583	(20,900.00)	1.6635	(32,781.94)	(34,767.21)	0.0000	4.5800	(740.1358)	0.0000	12.5118	(21.4437)	0.0000	3	(8.9319)	01/06/2025
600176.SH	12/13/2024	SDB3260123583	(3,600.00)	1.6635	(5,646.65)	(5,988.61)	0.0000	4.5800	(740.1358)	0.0000	2.1551	(3.6937)	0.0000	3	(1.5385)	01/06/2025
600176.SH	12/13/2024	SDB3260123583	(1,500.00)	1.6635	(2,352.77)	(2,495.25)	0.0000	4.5800	(740.1358)	0.0000	0.8980	(1.5390)	0.0000	3	(0.6410)	01/06/2025
600176.SH	12/13/2024	SDB3260123583	(100.00)	1.6635	(156.85)	(166.35)	0.0000	4.5800	(740.1358)	0.0000	0.0599	(0.1026)	0.0000	3	(0.0427)	01/06/2025
600176.SH	12/13/2024	SDB3260123583	(100.00)	1.6635	(156.85)	(166.35)	0.0000	4.5800	(740.1358)	0.0000	0.0599	(0.1026)	0.0000	3	(0.0427)	01/06/2025
600176.SH	12/13/2024	SDB3260123583	(18,500.00)	1.6635	(29,017.51)	(30,774.81)	0.0000	4.5800	(740.1358)	0.0000	11.0750	(18.9813)	0.0000	3	(7.9063)	01/06/2025
600176.SH	12/13/2024	SDB3260123583	(8,300.00)	1.6635	(13,018.67)	(13,807.07)	0.0000	4.5800	(740.1358)	0.0000	4.9688	(8.5159)	0.0000	3	(3.5471)	01/06/2025
600176.SH	12/13/2024	SDB3260123583	(1,500.00)	1.6635	(2,352.77)	(2,495.25)	0.0000	4.5800	(740.1358)	0.0000	0.8980	(1.5390)	0.0000	3	(0.6410)	01/06/2025
600176.SH	12/13/2024	SDB3260123583	(59,100.00)	1.6635	(92,699.18)	(98,313.03)	0.0000	4.5800	(740.1358)	0.0000	35.3802	(60.6375)	0.0000	3	(25.2573)	01/06/2025
600176.SH	12/13/2024	SDB3260123583	(1,600.00)	1.6635	(2,509.62)	(2,661.60)	0.0000	4.5800	(740.1358)	0.0000	0.9578	(1.6416)	0.0000	3	(0.6838)	01/06/2025
600176.SH	12/13/2024	SDB3260123583	(8,900.00)	1.6635	(13,959.77)	(14,805.18)	0.0000	4.5800	(740.1358)	0.0000	5.3280	(9.1315)	0.0000	3	(3.8036)	01/06/2025
600176.SH	12/13/2024	SDB3260123583	(7,500.00)	1.6635	(11,763.85)	(12,476.27)	0.0000	4.5800	(740.1358)	0.0000	4.4899	(7.6951)	0.0000	3	(3.2052)	01/06/2025
600176.SH	12/13/2024	SDB3260123583	(400.00)	1.6635	(627.41)	(665.40)	0.0000	4.5800	(740.1358)	0.0000	0.2395	(0.4104)	0.0000	3	(0.1709)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
CHINA JUSHI CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600176.SH	12/13/2024	SDB3260123583	(100.00)	1.6635	(156.85)	(166.35)	0.0000	4.5800	(740.1358)	0.0000	0.0599	(0.1026)	0.0000	3	(0.0427)	01/06/2025
600176.SH	12/13/2024	SDB3260123583	(800.00)	1.6635	(1,254.81)	(1,330.80)	0.0000	4.5800	(740.1358)	0.0000	0.4789	(0.8208)	0.0000	3	(0.3419)	01/06/2025
600176.SH	12/13/2024	SDB3260123583	(8,200.00)	1.6635	(12,861.81)	(13,640.72)	0.0000	4.5800	(740.1358)	0.0000	4.9089	(8.4133)	0.0000	3	(3.5044)	01/06/2025
600176.SH	12/13/2024	SDB3260123583	(3,100.00)	1.6635	(4,862.39)	(5,156.86)	0.0000	4.5800	(740.1358)	0.0000	1.8558	(3.1806)	0.0000	3	(1.3248)	01/06/2025
600176.SH	12/13/2024	SDB3260123583	(16,700.00)	1.6635	(26,194.18)	(27,780.50)	0.0000	4.5800	(740.1358)	0.0000	9.9974	(17.1345)	0.0000	3	(7.1370)	01/06/2025
600176.SH	12/13/2024	SDB3260123583	(60,400.00)	1.6635	(94,738.25)	(100,475.58)	0.0000	4.5800	(740.1358)	0.0000	36.1584	(61.9713)	0.0000	3	(25.8129)	01/06/2025
600176.SH	12/13/2024	SDB3260123583	(27,000.00)	1.6635	(42,349.88)	(44,914.58)	0.0000	4.5800	(740.1358)	0.0000	16.1635	(27.7024)	0.0000	3	(11.5389)	01/06/2025
600176.SH	12/13/2024	SDB3260123583	(34,000.00)	1.6635	(53,329.48)	(56,559.10)	0.0000	4.5800	(740.1358)	0.0000	20.3541	(34.8845)	0.0000	3	(14.5304)	01/06/2025
600176.SH	12/13/2024	SDB3260123583	(43,700.00)	1.6635	(68,544.06)	(72,695.08)	0.0000	4.5800	(740.1358)	0.0000	26.1610	(44.8369)	0.0000	3	(18.6759)	01/06/2025
600176.SH	12/13/2024	SDB3260123583	(1,100.00)	1.6635	(1,725.37)	(1,829.85)	0.0000	4.5800	(740.1358)	0.0000	0.6585	(1.1286)	0.0000	3	(0.4701)	01/06/2025
600176.SH	12/13/2024	SDB3260123583	(100.00)	1.6635	(156.85)	(166.35)	0.0000	4.5800	(740.1358)	0.0000	0.0599	(0.1026)	0.0000	3	(0.0427)	01/06/2025
600176.SH	12/13/2024	SDB3260123583	(2,400.00)	1.6635	(3,764.43)	(3,992.41)	0.0000	4.5800	(740.1358)	0.0000	1.4368	(2.4624)	0.0000	3	(1.0257)	01/06/2025
600176.SH	12/13/2024	SDB3260123583	(200.00)	1.6635	(313.70)	(332.70)	0.0000	4.5800	(740.1358)	0.0000	0.1197	(0.2052)	0.0000	3	(0.0855)	01/06/2025
600176.SH	12/13/2024	SDB3260123583	(4,500.00)	1.6635	(7,058.31)	(7,485.76)	0.0000	4.5800	(740.1358)	0.0000	2.6939	(4.6171)	0.0000	3	(1.9231)	01/06/2025
600176.SH	12/13/2024	SDB3260123583	(32,800.00)	1.6635	(51,447.26)	(54,562.90)	0.0000	4.5800	(740.1358)	0.0000	19.6357	(33.6533)	0.0000	3	(14.0176)	01/06/2025
600176.SH	12/13/2024	SDB3260123583	(100.00)	1.6635	(156.85)	(166.35)	0.0000	4.5800	(740.1358)	0.0000	0.0599	(0.1026)	0.0000	3	(0.0427)	01/06/2025
600176.SH	12/13/2024	SDB3260123583	(9,400.00)	1.6635	(14,744.03)	(15,636.93)	0.0000	4.5800	(740.1358)	0.0000	5.6273	(9.6445)	0.0000	3	(4.0172)	01/06/2025
600176.SH	12/12/2024	SDB3260123583	(100.00)	1.6663	(159.23)	(166.63)	0.0000	4.5800	(740.1358)	0.0000	0.0203	(0.0343)	0.0000	1	(0.0140)	01/06/2025
600176.SH	12/12/2024	SDB3260123583	(26,300.00)	1.6663	(41,251.92)	(43,823.11)	0.0000	4.5800	(740.1358)	0.0000	5.2482	(9.0097)	0.0000	1	(3.7616)	01/06/2025
600176.SH	12/12/2024	SDB3260123583	(34,700.00)	1.6663	(54,427.44)	(57,819.85)	0.0000	4.5800	(740.1358)	0.0000	6.9244	(11.8874)	0.0000	1	(4.9630)	01/06/2025
600176.SH	12/12/2024	SDB3260123583	(3,000.00)	1.6663	(4,705.54)	(4,998.83)	0.0000	4.5800	(740.1358)	0.0000	0.5986	(1.0277)	0.0000	1	(0.4291)	01/06/2025
600176.SH	12/12/2024	SDB3260123583	(13,800.00)	1.6663	(21,645.49)	(22,994.64)	0.0000	4.5800	(740.1358)	0.0000	2.7538	(4.7275)	0.0000	1	(1.9738)	01/06/2025
600176.SH	12/12/2024	SDB3260123583	(6,100.00)	1.6663	(9,567.94)	(10,164.30)	0.0000	4.5800	(740.1358)	0.0000	1.2173	(2.0897)	0.0000	1	(0.8725)	01/06/2025
600176.SH	12/12/2024	SDB3260123583	(12,200.00)	1.6663	(19,135.87)	(20,328.59)	0.0000	4.5800	(740.1358)	0.0000	2.4345	(4.1794)	0.0000	1	(1.7449)	01/06/2025
600176.SH	12/12/2024	SDB3260123583	(36,600.00)	1.6663	(57,407.61)	(60,985.77)	0.0000	4.5800	(740.1358)	0.0000	7.3035	(12.5383)	0.0000	1	(5.2347)	01/06/2025
600176.SH	12/12/2024	SDB3260123583	(2,500.00)	1.6663	(3,921.28)	(4,165.69)	0.0000	4.5800	(740.1358)	0.0000	0.4989	(0.8564)	0.0000	1	(0.3576)	01/06/2025
600176.SH	12/12/2024	SDB3260123583	(100.00)	1.6663	(156.85)	(166.63)	0.0000	4.5800	(740.1358)	0.0000	0.0200	(0.0343)	0.0000	1	(0.0143)	01/06/2025
600176.SH	12/12/2024	SDB3260123583	(2,800.00)	1.6663	(4,391.84)	(4,665.58)	0.0000	4.5800	(740.1358)	0.0000	0.5587	(0.9592)	0.0000	1	(0.4005)	01/06/2025
600176.SH	12/12/2024	SDB3260123583	(100.00)	1.6663	(156.85)	(166.63)	0.0000	4.5800	(740.1358)	0.0000	0.0200	(0.0343)	0.0000	1	(0.0143)	01/06/2025
600176.SH	12/12/2024	SDB3260123583	(300.00)	1.6663	(470.55)	(499.88)	0.0000	4.5800	(740.1358)	0.0000	0.0599	(0.1028)	0.0000	1	(0.0429)	01/06/2025
600176.SH	12/12/2024	SDB3260123583	(900.00)	1.6663	(1,411.66)	(1,499.65)	0.0000	4.5800	(740.1358)	0.0000	0.1796	(0.3083)	0.0000	1	(0.1287)	01/06/2025
600176.SH	12/12/2024	SDB3260123583	(21,900.00)	1.6663	(34,350.46)	(36,491.49)	0.0000	4.5800	(740.1358)	0.0000	4.3701	(7.5024)	0.0000	1	(3.1323)	01/06/2025
600176.SH	12/12/2024	SDB3260123583	(30,200.00)	1.6663	(47,369.12)	(50,321.60)	0.0000	4.5800	(740.1358)	0.0000	6.0264	(10.3458)	0.0000	1	(4.3194)	01/06/2025
600176.SH	12/12/2024	SDB3260123583	(200.00)	1.6663	(313.70)	(333.26)	0.0000	4.5800	(740.1358)	0.0000	0.0399	(0.0685)	0.0000	1	(0.0286)	01/06/2025
600176.SH	12/12/2024	SDB3260123583	(8,400.00)	1.6663	(13,175.52)	(13,996.74)	0.0000	4.5800	(740.1358)	0.0000	1.6762	(2.8776)	0.0000	1	(1.2014)	01/06/2025
600176.SH	12/12/2024	SDB3260123583	(1,900.00)	1.6663	(2,980.18)	(3,165.93)	0.0000	4.5800	(740.1358)	0.0000	0.3791	(0.6509)	0.0000	1	(0.2717)	01/06/2025
600176.SH	12/12/2024	SDB3260123583	(15,200.00)	1.6663	(23,841.41)	(25,327.43)	0.0000	4.5800	(740.1358)	0.0000	3.0332	(5.2071)	0.0000	1	(2.1740)	01/06/2025
600176.SH	12/12/2024	SDB3260123583	(4,400.00)	1.6663	(6,901.46)	(7,331.62)	0.0000	4.5800	(740.1358)	0.0000	0.8780	(1.5073)	0.0000	1	(0.6293)	01/06/2025
600176.SH	12/12/2024	SDB3260123583	(89,800.00)	1.6663	(140,852.56)	(149,631.76)	0.0000	4.5800	(740.1358)	0.0000	17.9196	(30.7633)	0.0000	1	(12.8437)	01/06/2025
600176.SH	12/12/2024	SDB3260123583	(20,900.00)	1.6663	(32,781.94)	(34,825.21)	0.0000	4.5800	(740.1358)	0.0000	4.1706	(7.1598)	0.0000	1	(2.9892)	01/06/2025
600176.SH	12/12/2024	SDB3260123583	(3,600.00)	1.6663	(5,646.65)	(5,998.60)	0.0000	4.5800	(740.1358)	0.0000	0.7184	(1.2333)	0.0000	1	(0.5149)	01/06/2025
600176.SH	12/12/2024	SDB3260123583	(1,500.00)	1.6663	(2,352.77)	(2,499.42)	0.0000	4.5800	(740.1358)	0.0000	0.2993	(0.5139)	0.0000	1	(0.2145)	01/06/2025
600176.SH	12/12/2024	SDB3260123583	(100.00)	1.6663	(156.85)	(166.63)	0.0000	4.5800	(740.1358)	0.0000	0.0200	(0.0343)	0.0000	1	(0.0143)	01/06/2025
600176.SH	12/12/2024	SDB3260123583	(100.00)	1.6663	(156.85)	(166.63)	0.0000	4.5800	(740.1358)	0.0000	0.0200	(0.0343)	0.0000	1	(0.0143)	01/06/2025
600176.SH	12/12/2024	SDB3260123583	(18,500.00)	1.6663	(29,017.51)	(30,826.14)	0.0000	4.5800	(740.1358)	0.0000	3.6917	(6.3376)	0.0000	1	(2.6460)	01/06/2025
600176.SH	12/12/2024	SDB3260123583	(8,300.00)	1.6663	(13,018.67)	(13,830.11)	0.0000	4.5800	(740.1358)	0.0000	1.6563	(2.8434)	0.0000	1	(1.1871)	01/06/2025
600176.SH	12/12/2024	SDB3260123583	(1,500.00)	1.6663	(2,352.77)	(2,499.42)	0.0000	4.5800	(740.1358)	0.0000	0.2993	(0.5139)	0.0000	1	(0.2145)	01/06/2025
600176.SH	12/12/2024	SDB3260123583	(59,100.00)	1.6663	(92,699.18)	(98,477.03)	0.0000	4.5800	(740.1358)	0.0000	11.7934	(20.2462)	0.0000	1	(8.4528)	01/06/2025
600176.SH	12/12/2024	SDB3260123583	(1,600.00)	1.6663	(2,509.62)	(2,666.04)	0.0000	4.5800	(740.1358)	0.0000	0.3193	(0.5481)	0.0000	1	(0.2288)	01/06/2025
600176.SH	12/12/2024	SDB3260123583	(8,900.00)	1.6663	(13,959.77)	(14,829.87)	0.0000	4.5800	(740.1358)	0.0000	1.7760	(3.0489)	0.0000	1	(1.2729)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
CHINA JUSHI CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600176.SH	12/12/2024	SDB3260123583	(7,500.00)	1.6663	(11,763.85)	(12,497.08)	0.0000	4.5800	(740.1358)	0.0000	1.4966	(2.5693)	0.0000	1	(1.0727)	01/06/2025
600176.SH	12/12/2024	SDB3260123583	(400.00)	1.6663	(627.41)	(666.51)	0.0000	4.5800	(740.1358)	0.0000	0.0798	(0.1370)	0.0000	1	(0.0572)	01/06/2025
600176.SH	12/12/2024	SDB3260123583	(100.00)	1.6663	(156.85)	(166.63)	0.0000	4.5800	(740.1358)	0.0000	0.0200	(0.0343)	0.0000	1	(0.0143)	01/06/2025
600176.SH	12/12/2024	SDB3260123583	(800.00)	1.6663	(1,254.81)	(1,333.02)	0.0000	4.5800	(740.1358)	0.0000	0.1596	(0.2741)	0.0000	1	(0.1144)	01/06/2025
600176.SH	12/12/2024	SDB3260123583	(8,200.00)	1.6663	(12,861.81)	(13,663.48)	0.0000	4.5800	(740.1358)	0.0000	1.6363	(2.8091)	0.0000	1	(1.1728)	01/06/2025
600176.SH	12/12/2024	SDB3260123583	(3,100.00)	1.6663	(4,862.39)	(5,165.46)	0.0000	4.5800	(740.1358)	0.0000	0.6186	(1.0620)	0.0000	1	(0.4434)	01/06/2025
600176.SH	12/12/2024	SDB3260123583	(16,700.00)	1.6663	(26,194.18)	(27,826.84)	0.0000	4.5800	(740.1358)	0.0000	3.3325	(5.7210)	0.0000	1	(2.3885)	01/06/2025
600176.SH	12/12/2024	SDB3260123583	(60,400.00)	1.6663	(94,738.25)	(100,643.19)	0.0000	4.5800	(740.1358)	0.0000	12.0528	(20.6916)	0.0000	1	(8.6388)	01/06/2025
600176.SH	12/12/2024	SDB3260123583	(27,000.00)	1.6663	(42,349.88)	(44,989.51)	0.0000	4.5800	(740.1358)	0.0000	5.3878	(9.2495)	0.0000	1	(3.8617)	01/06/2025
600176.SH	12/12/2024	SDB3260123583	(34,000.00)	1.6663	(53,329.48)	(56,653.45)	0.0000	4.5800	(740.1358)	0.0000	6.7847	(11.6478)	0.0000	1	(4.8629)	01/06/2025
600176.SH	12/12/2024	SDB3260123583	(43,700.00)	1.6663	(68,544.06)	(72,816.35)	0.0000	4.5800	(740.1358)	0.0000	8.7203	(14.9706)	0.0000	1	(6.2502)	01/06/2025
600176.SH	12/12/2024	SDB3260123583	(1,100.00)	1.6663	(1,725.37)	(1,832.91)	0.0000	4.5800	(740.1358)	0.0000	0.2195	(0.3768)	0.0000	1	(0.1573)	01/06/2025
600176.SH	12/12/2024	SDB3260123583	(100.00)	1.6663	(156.85)	(166.63)	0.0000	4.5800	(740.1358)	0.0000	0.0200	(0.0343)	0.0000	1	(0.0143)	01/06/2025
600176.SH	12/12/2024	SDB3260123583	(2,400.00)	1.6663	(3,764.43)	(3,999.07)	0.0000	4.5800	(740.1358)	0.0000	0.4789	(0.8222)	0.0000	1	(0.3433)	01/06/2025
600176.SH	12/12/2024	SDB3260123583	(200.00)	1.6663	(313.70)	(333.26)	0.0000	4.5800	(740.1358)	0.0000	0.0399	(0.0685)	0.0000	1	(0.0286)	01/06/2025
600176.SH	12/12/2024	SDB3260123583	(4,500.00)	1.6663	(7,058.31)	(7,498.25)	0.0000	4.5800	(740.1358)	0.0000	0.8980	(1.5416)	0.0000	1	(0.6436)	01/06/2025
600176.SH	12/12/2024	SDB3260123583	(32,800.00)	1.6663	(51,447.26)	(54,653.92)	0.0000	4.5800	(740.1358)	0.0000	6.5452	(11.2365)	0.0000	1	(4.6912)	01/06/2025
600176.SH	12/12/2024	SDB3260123583	(100.00)	1.6663	(156.85)	(166.63)	0.0000	4.5800	(740.1358)	0.0000	0.0200	(0.0343)	0.0000	1	(0.0143)	01/06/2025
600176.SH	12/12/2024	SDB3260123583	(9,400.00)	1.6663	(14,744.03)	(15,663.01)	0.0000	4.5800	(740.1358)	0.0000	1.8758	(3.2202)	0.0000	1	(1.3444)	01/06/2025
600176.SH	12/11/2024	SDB3260123583	(100.00)	1.6287	(159.23)	(162.87)	0.0000	4.5800	(740.1358)	0.0000	0.0203	(0.0335)	0.0000	1	(0.0132)	01/06/2025
600176.SH	12/11/2024	SDB3260123583	(26,300.00)	1.6287	(41,251.92)	(42,835.76)	0.0000	4.5800	(740.1358)	0.0000	5.2482	(8.8067)	0.0000	1	(3.5586)	01/06/2025
600176.SH	12/11/2024	SDB3260123583	(34,700.00)	1.6287	(54,427.44)	(56,517.14)	0.0000	4.5800	(740.1358)	0.0000	6.9244	(11.6195)	0.0000	1	(4.6952)	01/06/2025
600176.SH	12/11/2024	SDB3260123583	(3,000.00)	1.6287	(4,705.54)	(4,886.21)	0.0000	4.5800	(740.1358)	0.0000	0.5986	(1.0046)	0.0000	1	(0.4059)	01/06/2025
600176.SH	12/11/2024	SDB3260123583	(13,800.00)	1.6287	(21,645.49)	(22,476.56)	0.0000	4.5800	(740.1358)	0.0000	2.7538	(4.6210)	0.0000	1	(1.8672)	01/06/2025
600176.SH	12/11/2024	SDB3260123583	(6,100.00)	1.6287	(9,567.94)	(9,935.29)	0.0000	4.5800	(740.1358)	0.0000	1.2173	(2.0426)	0.0000	1	(0.8254)	01/06/2025
600176.SH	12/11/2024	SDB3260123583	(12,200.00)	1.6287	(19,135.87)	(19,870.58)	0.0000	4.5800	(740.1358)	0.0000	2.4345	(4.0853)	0.0000	1	(1.6507)	01/06/2025
600176.SH	12/11/2024	SDB3260123583	(36,600.00)	1.6287	(57,407.61)	(59,611.74)	0.0000	4.5800	(740.1358)	0.0000	7.3035	(12.2558)	0.0000	1	(4.9522)	01/06/2025
600176.SH	12/11/2024	SDB3260123583	(2,500.00)	1.6287	(3,921.28)	(4,071.84)	0.0000	4.5800	(740.1358)	0.0000	0.4989	(0.8371)	0.0000	1	(0.3383)	01/06/2025
600176.SH	12/11/2024	SDB3260123583	(100.00)	1.6287	(156.85)	(162.87)	0.0000	4.5800	(740.1358)	0.0000	0.0200	(0.0335)	0.0000	1	(0.0135)	01/06/2025
600176.SH	12/11/2024	SDB3260123583	(2,800.00)	1.6287	(4,391.84)	(4,560.46)	0.0000	4.5800	(740.1358)	0.0000	0.5587	(0.9376)	0.0000	1	(0.3789)	01/06/2025
600176.SH	12/11/2024	SDB3260123583	(100.00)	1.6287	(156.85)	(162.87)	0.0000	4.5800	(740.1358)	0.0000	0.0200	(0.0335)	0.0000	1	(0.0135)	01/06/2025
600176.SH	12/11/2024	SDB3260123583	(300.00)	1.6287	(470.55)	(488.62)	0.0000	4.5800	(740.1358)	0.0000	0.0599	(0.1005)	0.0000	1	(0.0406)	01/06/2025
600176.SH	12/11/2024	SDB3260123583	(900.00)	1.6287	(1,411.66)	(1,465.86)	0.0000	4.5800	(740.1358)	0.0000	0.1796	(0.3014)	0.0000	1	(0.1218)	01/06/2025
600176.SH	12/11/2024	SDB3260123583	(21,900.00)	1.6287	(34,350.46)	(35,669.32)	0.0000	4.5800	(740.1358)	0.0000	4.3701	(7.3334)	0.0000	1	(2.9632)	01/06/2025
600176.SH	12/11/2024	SDB3260123583	(30,200.00)	1.6287	(47,369.12)	(49,187.73)	0.0000	4.5800	(740.1358)	0.0000	6.0264	(10.1127)	0.0000	1	(4.0863)	01/06/2025
600176.SH	12/11/2024	SDB3260123583	(200.00)	1.6287	(313.70)	(325.75)	0.0000	4.5800	(740.1358)	0.0000	0.0399	(0.0670)	0.0000	1	(0.0271)	01/06/2025
600176.SH	12/11/2024	SDB3260123583	(8,400.00)	1.6287	(13,175.52)	(13,681.38)	0.0000	4.5800	(740.1358)	0.0000	1.6762	(2.8128)	0.0000	1	(1.1366)	01/06/2025
600176.SH	12/11/2024	SDB3260123583	(1,900.00)	1.6287	(2,980.18)	(3,094.60)	0.0000	4.5800	(740.1358)	0.0000	0.3791	(0.6362)	0.0000	1	(0.2571)	01/06/2025
600176.SH	12/11/2024	SDB3260123583	(15,200.00)	1.6287	(23,841.41)	(24,756.79)	0.0000	4.5800	(740.1358)	0.0000	3.0332	(5.0898)	0.0000	1	(2.0567)	01/06/2025
600176.SH	12/11/2024	SDB3260123583	(4,400.00)	1.6287	(6,901.46)	(7,166.44)	0.0000	4.5800	(740.1358)	0.0000	0.8780	(1.4734)	0.0000	1	(0.5954)	01/06/2025
600176.SH	12/11/2024	SDB3260123583	(89,800.00)	1.6287	(140,852.56)	(146,260.49)	0.0000	4.5800	(740.1358)	0.0000	17.9196	(30.0702)	0.0000	1	(12.1506)	01/06/2025
600176.SH	12/11/2024	SDB3260123583	(20,900.00)	1.6287	(32,781.94)	(34,040.58)	0.0000	4.5800	(740.1358)	0.0000	4.1706	(6.9985)	0.0000	1	(2.8279)	01/06/2025
600176.SH	12/11/2024	SDB3260123583	(3,600.00)	1.6287	(5,646.65)	(5,863.45)	0.0000	4.5800	(740.1358)	0.0000	0.7184	(1.2055)	0.0000	1	(0.4871)	01/06/2025
600176.SH	12/11/2024	SDB3260123583	(1,500.00)	1.6287	(2,352.77)	(2,443.10)	0.0000	4.5800	(740.1358)	0.0000	0.2993	(0.5023)	0.0000	1	(0.2030)	01/06/2025
600176.SH	12/11/2024	SDB3260123583	(100.00)	1.6287	(156.85)	(162.87)	0.0000	4.5800	(740.1358)	0.0000	0.0200	(0.0335)	0.0000	1	(0.0135)	01/06/2025
600176.SH	12/11/2024	SDB3260123583	(100.00)	1.6287	(156.85)	(162.87)	0.0000	4.5800	(740.1358)	0.0000	0.0200	(0.0335)	0.0000	1	(0.0135)	01/06/2025
600176.SH	12/11/2024	SDB3260123583	(18,500.00)	1.6287	(29,017.51)	(30,131.62)	0.0000	4.5800	(740.1358)	0.0000	3.6917	(6.1949)	0.0000	1	(2.5032)	01/06/2025
600176.SH	12/11/2024	SDB3260123583	(8,300.00)	1.6287	(13,018.67)	(13,518.51)	0.0000	4.5800	(740.1358)	0.0000	1.6563	(2.7793)	0.0000	1	(1.1231)	01/06/2025
600176.SH	12/11/2024	SDB3260123583	(1,500.00)	1.6287	(2,352.77)	(2,443.10)	0.0000	4.5800	(740.1358)	0.0000	0.2993	(0.5023)	0.0000	1	(0.2030)	01/06/2025
600176.SH	12/11/2024	SDB3260123583	(59,100.00)	1.6287	(92,699.18)	(96,258.30)	0.0000	4.5800	(740.1358)	0.0000	11.7934	(19.7901)	0.0000	1	(7.9967)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
CHINA JUSHI CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600176.SH	12/11/2024	SDB3260123583	(1,600.00)	1.6287	(2,509.62)	(2,605.98)	0.0000	4.5800	(740.1358)	0.0000	0.3193	(0.5358)	0.0000	1	(0.2165)	01/06/2025
600176.SH	12/11/2024	SDB3260123583	(8,900.00)	1.6287	(13,959.77)	(14,495.75)	0.0000	4.5800	(740.1358)	0.0000	1.7760	(2.9802)	0.0000	1	(1.2042)	01/06/2025
600176.SH	12/11/2024	SDB3260123583	(7,500.00)	1.6287	(11,763.85)	(12,215.52)	0.0000	4.5800	(740.1358)	0.0000	1.4966	(2.5114)	0.0000	1	(1.0148)	01/06/2025
600176.SH	12/11/2024	SDB3260123583	(400.00)	1.6287	(627.41)	(651.49)	0.0000	4.5800	(740.1358)	0.0000	0.0798	(0.1339)	0.0000	1	(0.0541)	01/06/2025
600176.SH	12/11/2024	SDB3260123583	(100.00)	1.6287	(156.85)	(162.87)	0.0000	4.5800	(740.1358)	0.0000	0.0200	(0.0335)	0.0000	1	(0.0135)	01/06/2025
600176.SH	12/11/2024	SDB3260123583	(800.00)	1.6287	(1,254.81)	(1,302.99)	0.0000	4.5800	(740.1358)	0.0000	0.1596	(0.2679)	0.0000	1	(0.1082)	01/06/2025
600176.SH	12/11/2024	SDB3260123583	(8,200.00)	1.6287	(12,861.81)	(13,355.64)	0.0000	4.5800	(740.1358)	0.0000	1.6363	(2.7458)	0.0000	1	(1.1095)	01/06/2025
600176.SH	12/11/2024	SDB3260123583	(3,100.00)	1.6287	(4,862.39)	(5,049.08)	0.0000	4.5800	(740.1358)	0.0000	0.6186	(1.0381)	0.0000	1	(0.4195)	01/06/2025
600176.SH	12/11/2024	SDB3260123583	(16,700.00)	1.6287	(26,194.18)	(27,199.89)	0.0000	4.5800	(740.1358)	0.0000	3.3325	(5.5921)	0.0000	1	(2.2596)	01/06/2025
600176.SH	12/11/2024	SDB3260123583	(60,400.00)	1.6287	(94,738.25)	(98,375.65)	0.0000	4.5800	(740.1358)	0.0000	12.0528	(20.2254)	0.0000	1	(8.1726)	01/06/2025
600176.SH	12/11/2024	SDB3260123583	(27,000.00)	1.6287	(42,349.88)	(43,975.87)	0.0000	4.5800	(740.1358)	0.0000	5.3878	(9.0411)	0.0000	1	(3.6533)	01/06/2025
600176.SH	12/11/2024	SDB3260123583	(34,000.00)	1.6287	(53,329.48)	(55,377.02)	0.0000	4.5800	(740.1358)	0.0000	6.7847	(11.3851)	0.0000	1	(4.6004)	01/06/2025
600176.SH	12/11/2024	SDB3260123583	(43,700.00)	1.6287	(68,544.06)	(71,175.76)	0.0000	4.5800	(740.1358)	0.0000	8.7203	(14.6333)	0.0000	1	(5.9129)	01/06/2025
600176.SH	12/11/2024	SDB3260123583	(1,100.00)	1.6287	(1,725.37)	(1,791.61)	0.0000	4.5800	(740.1358)	0.0000	0.2195	(0.3683)	0.0000	1	(0.1488)	01/06/2025
600176.SH	12/11/2024	SDB3260123583	(100.00)	1.6287	(156.85)	(162.87)	0.0000	4.5800	(740.1358)	0.0000	0.0200	(0.0335)	0.0000	1	(0.0135)	01/06/2025
600176.SH	12/11/2024	SDB3260123583	(2,400.00)	1.6287	(3,764.43)	(3,908.97)	0.0000	4.5800	(740.1358)	0.0000	0.4789	(0.8037)	0.0000	1	(0.3247)	01/06/2025
600176.SH	12/11/2024	SDB3260123583	(200.00)	1.6287	(313.70)	(325.75)	0.0000	4.5800	(740.1358)	0.0000	0.0399	(0.0670)	0.0000	1	(0.0271)	01/06/2025
600176.SH	12/11/2024	SDB3260123583	(4,500.00)	1.6287	(7,058.31)	(7,329.31)	0.0000	4.5800	(740.1358)	0.0000	0.8980	(1.5069)	0.0000	1	(0.6089)	01/06/2025
600176.SH	12/11/2024	SDB3260123583	(32,800.00)	1.6287	(51,447.26)	(53,422.54)	0.0000	4.5800	(740.1358)	0.0000	6.5452	(10.9833)	0.0000	1	(4.4381)	01/06/2025
600176.SH	12/11/2024	SDB3260123583	(100.00)	1.6287	(156.85)	(162.87)	0.0000	4.5800	(740.1358)	0.0000	0.0200	(0.0335)	0.0000	1	(0.0135)	01/06/2025
600176.SH	12/11/2024	SDB3260123583	(9,400.00)	1.6287	(14,744.03)	(15,310.12)	0.0000	4.5800	(740.1358)	0.0000	1.8758	(3.1477)	0.0000	1	(1.2719)	01/06/2025
600176.SH	12/10/2024	SDB3260123583	(100.00)	1.5847	(159.23)	(158.47)	0.0000	4.5800	(740.1358)	0.0000	0.0203	(0.0326)	0.0000	1	(0.0123)	01/06/2025
600176.SH	12/10/2024	SDB3260123583	(26,300.00)	1.5847	(41,251.92)	(41,678.90)	0.0000	4.5800	(740.1358)	0.0000	5.2482	(8.5689)	0.0000	1	(3.3207)	01/06/2025
600176.SH	12/10/2024	SDB3260123583	(34,700.00)	1.5847	(54,427.44)	(54,990.79)	0.0000	4.5800	(740.1358)	0.0000	6.9244	(11.3057)	0.0000	1	(4.3814)	01/06/2025
600176.SH	12/10/2024	SDB3260123583	(3,000.00)	1.5847	(4,705.54)	(4,754.25)	0.0000	4.5800	(740.1358)	0.0000	0.5986	(0.9774)	0.0000	1	(0.3788)	01/06/2025
600176.SH	12/10/2024	SDB3260123583	(13,800.00)	1.5847	(21,645.49)	(21,869.54)	0.0000	4.5800	(740.1358)	0.0000	2.7538	(4.4962)	0.0000	1	(1.7424)	01/06/2025
600176.SH	12/10/2024	SDB3260123583	(6,100.00)	1.5847	(9,567.94)	(9,666.97)	0.0000	4.5800	(740.1358)	0.0000	1.2173	(1.9875)	0.0000	1	(0.7702)	01/06/2025
600176.SH	12/10/2024	SDB3260123583	(12,200.00)	1.5847	(19,135.87)	(19,333.94)	0.0000	4.5800	(740.1358)	0.0000	2.4345	(3.9749)	0.0000	1	(1.5404)	01/06/2025
600176.SH	12/10/2024	SDB3260123583	(36,600.00)	1.5847	(57,407.61)	(58,001.81)	0.0000	4.5800	(740.1358)	0.0000	7.3035	(11.9248)	0.0000	1	(4.6213)	01/06/2025
600176.SH	12/10/2024	SDB3260123583	(2,500.00)	1.5847	(3,921.28)	(3,961.87)	0.0000	4.5800	(740.1358)	0.0000	0.4989	(0.8145)	0.0000	1	(0.3157)	01/06/2025
600176.SH	12/10/2024	SDB3260123583	(100.00)	1.5847	(156.85)	(158.47)	0.0000	4.5800	(740.1358)	0.0000	0.0200	(0.0326)	0.0000	1	(0.0126)	01/06/2025
600176.SH	12/10/2024	SDB3260123583	(2,800.00)	1.5847	(4,391.84)	(4,437.30)	0.0000	4.5800	(740.1358)	0.0000	0.5587	(0.9123)	0.0000	1	(0.3535)	01/06/2025
600176.SH	12/10/2024	SDB3260123583	(100.00)	1.5847	(156.85)	(158.47)	0.0000	4.5800	(740.1358)	0.0000	0.0200	(0.0326)	0.0000	1	(0.0126)	01/06/2025
600176.SH	12/10/2024	SDB3260123583	(300.00)	1.5847	(470.55)	(475.42)	0.0000	4.5800	(740.1358)	0.0000	0.0599	(0.0977)	0.0000	1	(0.0379)	01/06/2025
600176.SH	12/10/2024	SDB3260123583	(900.00)	1.5847	(1,411.66)	(1,426.27)	0.0000	4.5800	(740.1358)	0.0000	0.1796	(0.2932)	0.0000	1	(0.1136)	01/06/2025
600176.SH	12/10/2024	SDB3260123583	(21,900.00)	1.5847	(34,350.46)	(34,706.00)	0.0000	4.5800	(740.1358)	0.0000	4.3701	(7.1353)	0.0000	1	(2.7652)	01/06/2025
600176.SH	12/10/2024	SDB3260123583	(30,200.00)	1.5847	(47,369.12)	(47,859.42)	0.0000	4.5800	(740.1358)	0.0000	6.0264	(9.8396)	0.0000	1	(3.8132)	01/06/2025
600176.SH	12/10/2024	SDB3260123583	(200.00)	1.5847	(313.70)	(316.95)	0.0000	4.5800	(740.1358)	0.0000	0.0399	(0.0652)	0.0000	1	(0.0253)	01/06/2025
600176.SH	12/10/2024	SDB3260123583	(8,400.00)	1.5847	(13,175.52)	(13,311.89)	0.0000	4.5800	(740.1358)	0.0000	1.6762	(2.7368)	0.0000	1	(1.0606)	01/06/2025
600176.SH	12/10/2024	SDB3260123583	(1,900.00)	1.5847	(2,980.18)	(3,011.02)	0.0000	4.5800	(740.1358)	0.0000	0.3791	(0.6190)	0.0000	1	(0.2399)	01/06/2025
600176.SH	12/10/2024	SDB3260123583	(15,200.00)	1.5847	(23,841.41)	(24,088.18)	0.0000	4.5800	(740.1358)	0.0000	3.0332	(4.9524)	0.0000	1	(1.9192)	01/06/2025
600176.SH	12/10/2024	SDB3260123583	(4,400.00)	1.5847	(6,901.46)	(6,972.90)	0.0000	4.5800	(740.1358)	0.0000	0.8780	(1.4336)	0.0000	1	(0.5556)	01/06/2025
600176.SH	12/10/2024	SDB3260123583	(89,800.00)	1.5847	(140,852.56)	(142,310.46)	0.0000	4.5800	(740.1358)	0.0000	17.9196	(29.2581)	0.0000	1	(11.3385)	01/06/2025
600176.SH	12/10/2024	SDB3260123583	(20,900.00)	1.5847	(32,781.94)	(33,121.25)	0.0000	4.5800	(740.1358)	0.0000	4.1706	(6.8095)	0.0000	1	(2.6389)	01/06/2025
600176.SH	12/10/2024	SDB3260123583	(3,600.00)	1.5847	(5,646.65)	(5,705.10)	0.0000	4.5800	(740.1358)	0.0000	0.7184	(1.1729)	0.0000	1	(0.4546)	01/06/2025
600176.SH	12/10/2024	SDB3260123583	(1,500.00)	1.5847	(2,352.77)	(2,377.12)	0.0000	4.5800	(740.1358)	0.0000	0.2993	(0.4887)	0.0000	1	(0.1894)	01/06/2025
600176.SH	12/10/2024	SDB3260123583	(100.00)	1.5847	(156.85)	(158.47)	0.0000	4.5800	(740.1358)	0.0000	0.0200	(0.0326)	0.0000	1	(0.0126)	01/06/2025
600176.SH	12/10/2024	SDB3260123583	(100.00)	1.5847	(156.85)	(158.47)	0.0000	4.5800	(740.1358)	0.0000	0.0200	(0.0326)	0.0000	1	(0.0126)	01/06/2025
600176.SH	12/10/2024	SDB3260123583	(18,500.00)	1.5847	(29,017.51)	(29,317.86)	0.0000	4.5800	(740.1358)	0.0000	3.6917	(6.0276)	0.0000	1	(2.3359)	01/06/2025
600176.SH	12/10/2024	SDB3260123583	(8,300.00)	1.5847	(13,018.67)	(13,153.42)	0.0000	4.5800	(740.1358)	0.0000	1.6563	(2.7043)	0.0000	1	(1.0480)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
CHINA JUSHI CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600176.SH	12/10/2024	SDB3260123583	(1,500.00)	1.5847	(2,352.77)	(2,377.12)	0.0000	4.5800	(740.1358)	0.0000	0.2993	(0.4887)	0.0000	1	(0.1894)	01/06/2025
600176.SH	12/10/2024	SDB3260123583	(59,100.00)	1.5847	(92,699.18)	(93,658.67)	0.0000	4.5800	(740.1358)	0.0000	11.7934	(19.2556)	0.0000	1	(7.4622)	01/06/2025
600176.SH	12/10/2024	SDB3260123583	(1,600.00)	1.5847	(2,509.62)	(2,535.60)	0.0000	4.5800	(740.1358)	0.0000	0.3193	(0.5213)	0.0000	1	(0.2020)	01/06/2025
600176.SH	12/10/2024	SDB3260123583	(8,900.00)	1.5847	(13,959.77)	(14,104.27)	0.0000	4.5800	(740.1358)	0.0000	1.7760	(2.8997)	0.0000	1	(1.1237)	01/06/2025
600176.SH	12/10/2024	SDB3260123583	(7,500.00)	1.5847	(11,763.85)	(11,885.62)	0.0000	4.5800	(740.1358)	0.0000	1.4966	(2.4436)	0.0000	1	(0.9470)	01/06/2025
600176.SH	12/10/2024	SDB3260123583	(400.00)	1.5847	(627.41)	(633.90)	0.0000	4.5800	(740.1358)	0.0000	0.0798	(0.1303)	0.0000	1	(0.0505)	01/06/2025
600176.SH	12/10/2024	SDB3260123583	(100.00)	1.5847	(156.85)	(158.47)	0.0000	4.5800	(740.1358)	0.0000	0.0200	(0.0326)	0.0000	1	(0.0126)	01/06/2025
600176.SH	12/10/2024	SDB3260123583	(800.00)	1.5847	(1,254.81)	(1,267.80)	0.0000	4.5800	(740.1358)	0.0000	0.1596	(0.2607)	0.0000	1	(0.1010)	01/06/2025
600176.SH	12/10/2024	SDB3260123583	(8,200.00)	1.5847	(12,861.81)	(12,994.94)	0.0000	4.5800	(740.1358)	0.0000	1.6363	(2.6717)	0.0000	1	(1.0354)	01/06/2025
600176.SH	12/10/2024	SDB3260123583	(3,100.00)	1.5847	(4,862.39)	(4,912.72)	0.0000	4.5800	(740.1358)	0.0000	0.6186	(1.0100)	0.0000	1	(0.3914)	01/06/2025
600176.SH	12/10/2024	SDB3260123583	(16,700.00)	1.5847	(26,194.18)	(26,465.31)	0.0000	4.5800	(740.1358)	0.0000	3.3325	(5.4411)	0.0000	1	(2.1086)	01/06/2025
600176.SH	12/10/2024	SDB3260123583	(60,400.00)	1.5847	(94,738.25)	(95,718.84)	0.0000	4.5800	(740.1358)	0.0000	12.0528	(19.6791)	0.0000	1	(7.6263)	01/06/2025
600176.SH	12/10/2024	SDB3260123583	(27,000.00)	1.5847	(42,349.88)	(42,788.22)	0.0000	4.5800	(740.1358)	0.0000	5.3878	(8.7970)	0.0000	1	(3.4091)	01/06/2025
600176.SH	12/10/2024	SDB3260123583	(34,000.00)	1.5847	(53,329.48)	(53,881.47)	0.0000	4.5800	(740.1358)	0.0000	6.7847	(11.0777)	0.0000	1	(4.2930)	01/06/2025
600176.SH	12/10/2024	SDB3260123583	(43,700.00)	1.5847	(68,544.06)	(69,253.53)	0.0000	4.5800	(740.1358)	0.0000	8.7203	(14.2381)	0.0000	1	(5.5177)	01/06/2025
600176.SH	12/10/2024	SDB3260123583	(1,100.00)	1.5847	(1,725.37)	(1,743.22)	0.0000	4.5800	(740.1358)	0.0000	0.2195	(0.3584)	0.0000	1	(0.1389)	01/06/2025
600176.SH	12/10/2024	SDB3260123583	(100.00)	1.5847	(156.85)	(158.47)	0.0000	4.5800	(740.1358)	0.0000	0.0200	(0.0326)	0.0000	1	(0.0126)	01/06/2025
600176.SH	12/10/2024	SDB3260123583	(2,400.00)	1.5847	(3,764.43)	(3,803.40)	0.0000	4.5800	(740.1358)	0.0000	0.4789	(0.7820)	0.0000	1	(0.3030)	01/06/2025
600176.SH	12/10/2024	SDB3260123583	(200.00)	1.5847	(313.70)	(316.95)	0.0000	4.5800	(740.1358)	0.0000	0.0399	(0.0652)	0.0000	1	(0.0253)	01/06/2025
600176.SH	12/10/2024	SDB3260123583	(4,500.00)	1.5847	(7,058.31)	(7,131.37)	0.0000	4.5800	(740.1358)	0.0000	0.8980	(1.4662)	0.0000	1	(0.5682)	01/06/2025
600176.SH	12/10/2024	SDB3260123583	(32,800.00)	1.5847	(51,447.26)	(51,979.77)	0.0000	4.5800	(740.1358)	0.0000	6.5452	(10.6867)	0.0000	1	(4.1415)	01/06/2025
600176.SH	12/10/2024	SDB3260123583	(100.00)	1.5847	(156.85)	(158.47)	0.0000	4.5800	(740.1358)	0.0000	0.0200	(0.0326)	0.0000	1	(0.0126)	01/06/2025
600176.SH	12/10/2024	SDB3260123583	(9,400.00)	1.5847	(14,744.03)	(14,896.64)	0.0000	4.5800	(740.1358)	0.0000	1.8758	(3.0626)	0.0000	1	(1.1869)	01/06/2025
600176.SH	12/09/2024	SDB3260123583	(100.00)	1.5772	(159.23)	(157.72)	0.0000	4.5800	(740.1358)	0.0000	0.0203	(0.0324)	0.0000	1	(0.0122)	01/06/2025
600176.SH	12/09/2024	SDB3260123583	(26,300.00)	1.5772	(41,251.92)	(41,480.70)	0.0000	4.5800	(740.1358)	0.0000	5.2482	(8.5282)	0.0000	1	(3.2800)	01/06/2025
600176.SH	12/09/2024	SDB3260123583	(34,700.00)	1.5772	(54,427.44)	(54,729.29)	0.0000	4.5800	(740.1358)	0.0000	6.9244	(11.2520)	0.0000	1	(4.3276)	01/06/2025
600176.SH	12/09/2024	SDB3260123583	(3,000.00)	1.5772	(4,705.54)	(4,731.64)	0.0000	4.5800	(740.1358)	0.0000	0.5986	(0.9728)	0.0000	1	(0.3741)	01/06/2025
600176.SH	12/09/2024	SDB3260123583	(13,800.00)	1.5772	(21,645.49)	(21,765.54)	0.0000	4.5800	(740.1358)	0.0000	2.7538	(4.4748)	0.0000	1	(1.7211)	01/06/2025
600176.SH	12/09/2024	SDB3260123583	(6,100.00)	1.5772	(9,567.94)	(9,621.00)	0.0000	4.5800	(740.1358)	0.0000	1.2173	(1.9780)	0.0000	1	(0.7608)	01/06/2025
600176.SH	12/09/2024	SDB3260123583	(12,200.00)	1.5772	(19,135.87)	(19,242.00)	0.0000	4.5800	(740.1358)	0.0000	2.4345	(3.9560)	0.0000	1	(1.5215)	01/06/2025
600176.SH	12/09/2024	SDB3260123583	(36,600.00)	1.5772	(57,407.61)	(57,726.00)	0.0000	4.5800	(740.1358)	0.0000	7.3035	(11.8681)	0.0000	1	(4.5646)	01/06/2025
600176.SH	12/09/2024	SDB3260123583	(2,500.00)	1.5772	(3,921.28)	(3,943.03)	0.0000	4.5800	(740.1358)	0.0000	0.4989	(0.8107)	0.0000	1	(0.3118)	01/06/2025
600176.SH	12/09/2024	SDB3260123583	(100.00)	1.5772	(156.85)	(157.72)	0.0000	4.5800	(740.1358)	0.0000	0.0200	(0.0324)	0.0000	1	(0.0125)	01/06/2025
600176.SH	12/09/2024	SDB3260123583	(2,800.00)	1.5772	(4,391.84)	(4,416.20)	0.0000	4.5800	(740.1358)	0.0000	0.5587	(0.9079)	0.0000	1	(0.3492)	01/06/2025
600176.SH	12/09/2024	SDB3260123583	(100.00)	1.5772	(156.85)	(157.72)	0.0000	4.5800	(740.1358)	0.0000	0.0200	(0.0324)	0.0000	1	(0.0125)	01/06/2025
600176.SH	12/09/2024	SDB3260123583	(300.00)	1.5772	(470.55)	(473.16)	0.0000	4.5800	(740.1358)	0.0000	0.0599	(0.0973)	0.0000	1	(0.0374)	01/06/2025
600176.SH	12/09/2024	SDB3260123583	(900.00)	1.5772	(1,411.66)	(1,419.49)	0.0000	4.5800	(740.1358)	0.0000	0.1796	(0.2918)	0.0000	1	(0.1122)	01/06/2025
600176.SH	12/09/2024	SDB3260123583	(21,900.00)	1.5772	(34,350.46)	(34,540.96)	0.0000	4.5800	(740.1358)	0.0000	4.3701	(7.1014)	0.0000	1	(2.7312)	01/06/2025
600176.SH	12/09/2024	SDB3260123583	(30,200.00)	1.5772	(47,369.12)	(47,631.83)	0.0000	4.5800	(740.1358)	0.0000	6.0264	(9.7928)	0.0000	1	(3.7664)	01/06/2025
600176.SH	12/09/2024	SDB3260123583	(200.00)	1.5772	(313.70)	(315.44)	0.0000	4.5800	(740.1358)	0.0000	0.0399	(0.0649)	0.0000	1	(0.0249)	01/06/2025
600176.SH	12/09/2024	SDB3260123583	(8,400.00)	1.5772	(13,175.52)	(13,248.59)	0.0000	4.5800	(740.1358)	0.0000	1.6762	(2.7238)	0.0000	1	(1.0476)	01/06/2025
600176.SH	12/09/2024	SDB3260123583	(1,900.00)	1.5772	(2,980.18)	(2,996.70)	0.0000	4.5800	(740.1358)	0.0000	0.3791	(0.6161)	0.0000	1	(0.2370)	01/06/2025
600176.SH	12/09/2024	SDB3260123583	(15,200.00)	1.5772	(23,841.41)	(23,973.64)	0.0000	4.5800	(740.1358)	0.0000	3.0332	(4.9288)	0.0000	1	(1.8957)	01/06/2025
600176.SH	12/09/2024	SDB3260123583	(4,400.00)	1.5772	(6,901.46)	(6,939.74)	0.0000	4.5800	(740.1358)	0.0000	0.8780	(1.4268)	0.0000	1	(0.5487)	01/06/2025
600176.SH	12/09/2024	SDB3260123583	(89,800.00)	1.5772	(140,852.56)	(141,633.73)	0.0000	4.5800	(740.1358)	0.0000	17.9196	(29.1189)	0.0000	1	(11.1994)	01/06/2025
600176.SH	12/09/2024	SDB3260123583	(20,900.00)	1.5772	(32,781.94)	(32,963.75)	0.0000	4.5800	(740.1358)	0.0000	4.1706	(6.7771)	0.0000	1	(2.6065)	01/06/2025
600176.SH	12/09/2024	SDB3260123583	(3,600.00)	1.5772	(5,646.65)	(5,677.97)	0.0000	4.5800	(740.1358)	0.0000	0.7184	(1.1674)	0.0000	1	(0.4490)	01/06/2025
600176.SH	12/09/2024	SDB3260123583	(1,500.00)	1.5772	(2,352.77)	(2,365.82)	0.0000	4.5800	(740.1358)	0.0000	0.2993	(0.4864)	0.0000	1	(0.1871)	01/06/2025
600176.SH	12/09/2024	SDB3260123583	(100.00)	1.5772	(156.85)	(157.72)	0.0000	4.5800	(740.1358)	0.0000	0.0200	(0.0324)	0.0000	1	(0.0125)	01/06/2025
600176.SH	12/09/2024	SDB3260123583	(100.00)	1.5772	(156.85)	(157.72)	0.0000	4.5800	(740.1358)	0.0000	0.0200	(0.0324)	0.0000	1	(0.0125)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
CHINA JUSHI CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600176.SH	12/09/2024	SDB3260123583	(18,500.00)	1.5772	(29,017.51)	(29,178.44)	0.0000	4.5800	(740.1358)	0.0000	3.6917	(5.9989)	0.0000	1	(2.3072)	01/06/2025
600176.SH	12/09/2024	SDB3260123583	(8,300.00)	1.5772	(13,018.67)	(13,090.87)	0.0000	4.5800	(740.1358)	0.0000	1.6563	(2.6914)	0.0000	1	(1.0351)	01/06/2025
600176.SH	12/09/2024	SDB3260123583	(1,500.00)	1.5772	(2,352.77)	(2,365.82)	0.0000	4.5800	(740.1358)	0.0000	0.2993	(0.4864)	0.0000	1	(0.1871)	01/06/2025
600176.SH	12/09/2024	SDB3260123583	(59,100.00)	1.5772	(92,699.18)	(93,213.29)	0.0000	4.5800	(740.1358)	0.0000	11.7934	(19.1640)	0.0000	1	(7.3706)	01/06/2025
600176.SH	12/09/2024	SDB3260123583	(1,600.00)	1.5772	(2,509.62)	(2,523.54)	0.0000	4.5800	(740.1358)	0.0000	0.3193	(0.5188)	0.0000	1	(0.1995)	01/06/2025
600176.SH	12/09/2024	SDB3260123583	(8,900.00)	1.5772	(13,959.77)	(14,037.20)	0.0000	4.5800	(740.1358)	0.0000	1.7760	(2.8860)	0.0000	1	(1.1100)	01/06/2025
600176.SH	12/09/2024	SDB3260123583	(7,500.00)	1.5772	(11,763.85)	(11,829.10)	0.0000	4.5800	(740.1358)	0.0000	1.4966	(2.4320)	0.0000	1	(0.9354)	01/06/2025
600176.SH	12/09/2024	SDB3260123583	(400.00)	1.5772	(627.41)	(630.89)	0.0000	4.5800	(740.1358)	0.0000	0.0798	(0.1297)	0.0000	1	(0.0499)	01/06/2025
600176.SH	12/09/2024	SDB3260123583	(100.00)	1.5772	(156.85)	(157.72)	0.0000	4.5800	(740.1358)	0.0000	0.0200	(0.0324)	0.0000	1	(0.0125)	01/06/2025
600176.SH	12/09/2024	SDB3260123583	(800.00)	1.5772	(1,254.81)	(1,261.77)	0.0000	4.5800	(740.1358)	0.0000	0.1596	(0.2594)	0.0000	1	(0.0998)	01/06/2025
600176.SH	12/09/2024	SDB3260123583	(8,200.00)	1.5772	(12,861.81)	(12,933.15)	0.0000	4.5800	(740.1358)	0.0000	1.6363	(2.6590)	0.0000	1	(1.0227)	01/06/2025
600176.SH	12/09/2024	SDB3260123583	(3,100.00)	1.5772	(4,862.39)	(4,889.36)	0.0000	4.5800	(740.1358)	0.0000	0.6186	(1.0052)	0.0000	1	(0.3866)	01/06/2025
600176.SH	12/09/2024	SDB3260123583	(16,700.00)	1.5772	(26,194.18)	(26,339.46)	0.0000	4.5800	(740.1358)	0.0000	3.3325	(5.4152)	0.0000	1	(2.0827)	01/06/2025
600176.SH	12/09/2024	SDB3260123583	(60,400.00)	1.5772	(94,738.25)	(95,263.67)	0.0000	4.5800	(740.1358)	0.0000	12.0528	(19.5856)	0.0000	1	(7.5328)	01/06/2025
600176.SH	12/09/2024	SDB3260123583	(27,000.00)	1.5772	(42,349.88)	(42,584.75)	0.0000	4.5800	(740.1358)	0.0000	5.3878	(8.7551)	0.0000	1	(3.3673)	01/06/2025
600176.SH	12/09/2024	SDB3260123583	(34,000.00)	1.5772	(53,329.48)	(53,625.24)	0.0000	4.5800	(740.1358)	0.0000	6.7847	(11.0250)	0.0000	1	(4.2403)	01/06/2025
600176.SH	12/09/2024	SDB3260123583	(43,700.00)	1.5772	(68,544.06)	(68,924.21)	0.0000	4.5800	(740.1358)	0.0000	8.7203	(14.1704)	0.0000	1	(5.4500)	01/06/2025
600176.SH	12/09/2024	SDB3260123583	(1,100.00)	1.5772	(1,725.37)	(1,734.93)	0.0000	4.5800	(740.1358)	0.0000	0.2195	(0.3567)	0.0000	1	(0.1372)	01/06/2025
600176.SH	12/09/2024	SDB3260123583	(100.00)	1.5772	(156.85)	(157.72)	0.0000	4.5800	(740.1358)	0.0000	0.0200	(0.0324)	0.0000	1	(0.0125)	01/06/2025
600176.SH	12/09/2024	SDB3260123583	(2,400.00)	1.5772	(3,764.43)	(3,785.31)	0.0000	4.5800	(740.1358)	0.0000	0.4789	(0.7782)	0.0000	1	(0.2993)	01/06/2025
600176.SH	12/09/2024	SDB3260123583	(200.00)	1.5772	(313.70)	(315.44)	0.0000	4.5800	(740.1358)	0.0000	0.0399	(0.0649)	0.0000	1	(0.0249)	01/06/2025
600176.SH	12/09/2024	SDB3260123583	(4,500.00)	1.5772	(7,058.31)	(7,097.46)	0.0000	4.5800	(740.1358)	0.0000	0.8980	(1.4592)	0.0000	1	(0.5612)	01/06/2025
600176.SH	12/09/2024	SDB3260123583	(32,800.00)	1.5772	(51,447.26)	(51,732.59)	0.0000	4.5800	(740.1358)	0.0000	6.5452	(10.6359)	0.0000	1	(4.0906)	01/06/2025
600176.SH	12/09/2024	SDB3260123583	(100.00)	1.5772	(156.85)	(157.72)	0.0000	4.5800	(740.1358)	0.0000	0.0200	(0.0324)	0.0000	1	(0.0125)	01/06/2025
600176.SH	12/09/2024	SDB3260123583	(9,400.00)	1.5772	(14,744.03)	(14,825.80)	0.0000	4.5800	(740.1358)	0.0000	1.8758	(3.0481)	0.0000	1	(1.1723)	01/06/2025
600176.SH	12/06/2024	SDB3260123583	(100.00)	1.5946	(159.23)	(159.46)	0.0000	4.5800	(740.1358)	0.0000	0.0608	(0.0984)	0.0000	3	(0.0376)	01/06/2025
600176.SH	12/06/2024	SDB3260123583	(26,300.00)	1.5946	(41,251.92)	(41,938.77)	0.0000	4.5800	(740.1358)	0.0000	15.7445	(25.8670)	0.0000	3	(10.1225)	01/06/2025
600176.SH	12/06/2024	SDB3260123583	(34,700.00)	1.5946	(54,427.44)	(55,333.66)	0.0000	4.5800	(740.1358)	0.0000	20.7731	(34.1287)	0.0000	3	(13.3555)	01/06/2025
600176.SH	12/06/2024	SDB3260123583	(3,000.00)	1.5946	(4,705.54)	(4,783.89)	0.0000	4.5800	(740.1358)	0.0000	1.7959	(2.9506)	0.0000	3	(1.1547)	01/06/2025
600176.SH	12/06/2024	SDB3260123583	(13,800.00)	1.5946	(21,645.49)	(22,005.89)	0.0000	4.5800	(740.1358)	0.0000	8.2614	(13.5728)	0.0000	3	(5.3114)	01/06/2025
600176.SH	12/06/2024	SDB3260123583	(6,100.00)	1.5946	(9,567.94)	(9,727.24)	0.0000	4.5800	(740.1358)	0.0000	3.6518	(5.9996)	0.0000	3	(2.3478)	01/06/2025
600176.SH	12/06/2024	SDB3260123583	(12,200.00)	1.5946	(19,135.87)	(19,454.49)	0.0000	4.5800	(740.1358)	0.0000	7.3035	(11.9991)	0.0000	3	(4.6956)	01/06/2025
600176.SH	12/06/2024	SDB3260123583	(36,600.00)	1.5946	(57,407.61)	(58,363.46)	0.0000	4.5800	(740.1358)	0.0000	21.9106	(35.9974)	0.0000	3	(14.0868)	01/06/2025
600176.SH	12/06/2024	SDB3260123583	(2,500.00)	1.5946	(3,921.28)	(3,986.57)	0.0000	4.5800	(740.1358)	0.0000	1.4966	(2.4588)	0.0000	3	(0.9622)	01/06/2025
600176.SH	12/06/2024	SDB3260123583	(100.00)	1.5946	(156.85)	(159.46)	0.0000	4.5800	(740.1358)	0.0000	0.0599	(0.0984)	0.0000	3	(0.0385)	01/06/2025
600176.SH	12/06/2024	SDB3260123583	(2,800.00)	1.5946	(4,391.84)	(4,464.96)	0.0000	4.5800	(740.1358)	0.0000	1.6762	(2.7539)	0.0000	3	(1.0777)	01/06/2025
600176.SH	12/06/2024	SDB3260123583	(100.00)	1.5946	(156.85)	(159.46)	0.0000	4.5800	(740.1358)	0.0000	0.0599	(0.0984)	0.0000	3	(0.0385)	01/06/2025
600176.SH	12/06/2024	SDB3260123583	(300.00)	1.5946	(470.55)	(478.39)	0.0000	4.5800	(740.1358)	0.0000	0.1796	(0.2951)	0.0000	3	(0.1155)	01/06/2025
600176.SH	12/06/2024	SDB3260123583	(900.00)	1.5946	(1,411.66)	(1,435.17)	0.0000	4.5800	(740.1358)	0.0000	0.5388	(0.8852)	0.0000	3	(0.3464)	01/06/2025
600176.SH	12/06/2024	SDB3260123583	(21,900.00)	1.5946	(34,350.46)	(34,922.40)	0.0000	4.5800	(740.1358)	0.0000	13.1104	(21.5394)	0.0000	3	(8.4290)	01/06/2025
600176.SH	12/06/2024	SDB3260123583	(30,200.00)	1.5946	(47,369.12)	(48,157.83)	0.0000	4.5800	(740.1358)	0.0000	18.0792	(29.7028)	0.0000	3	(11.6236)	01/06/2025
600176.SH	12/06/2024	SDB3260123583	(200.00)	1.5946	(313.70)	(318.93)	0.0000	4.5800	(740.1358)	0.0000	0.1197	(0.1967)	0.0000	3	(0.0770)	01/06/2025
600176.SH	12/06/2024	SDB3260123583	(8,400.00)	1.5946	(13,175.52)	(13,394.89)	0.0000	4.5800	(740.1358)	0.0000	5.0287	(8.2617)	0.0000	3	(3.2330)	01/06/2025
600176.SH	12/06/2024	SDB3260123583	(1,900.00)	1.5946	(2,980.18)	(3,029.80)	0.0000	4.5800	(740.1358)	0.0000	1.1374	(1.8687)	0.0000	3	(0.7131)	01/06/2025
600176.SH	12/06/2024	SDB3260123583	(15,200.00)	1.5946	(23,841.41)	(24,238.38)	0.0000	4.5800	(740.1358)	0.0000	9.0995	(14.9497)	0.0000	3	(5.8503)	01/06/2025
600176.SH	12/06/2024	SDB3260123583	(4,400.00)	1.5946	(6,901.46)	(7,016.37)	0.0000	4.5800	(740.1358)	0.0000	2.6341	(4.3276)	0.0000	3	(1.6935)	01/06/2025
600176.SH	12/06/2024	SDB3260123583	(89,800.00)	1.5946	(140,852.56)	(143,197.77)	0.0000	4.5800	(740.1358)	0.0000	53.7587	(88.3215)	0.0000	3	(34.5628)	01/06/2025
600176.SH	12/06/2024	SDB3260123583	(20,900.00)	1.5946	(32,781.94)	(33,327.77)	0.0000	4.5800	(740.1358)	0.0000	12.5118	(20.5559)	0.0000	3	(8.0441)	01/06/2025
600176.SH	12/06/2024	SDB3260123583	(3,600.00)	1.5946	(5,646.65)	(5,740.67)	0.0000	4.5800	(740.1358)	0.0000	2.1551	(3.5407)	0.0000	3	(1.3856)	01/06/2025
600176.SH	12/06/2024	SDB3260123583	(1,500.00)	1.5946	(2,352.77)	(2,391.95)	0.0000	4.5800	(740.1358)	0.0000	0.8980	(1.4753)	0.0000	3	(0.5773)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
CHINA JUSHI CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600176.SH	12/06/2024	SDB3260123583	(100.00)	1.5946	(156.85)	(159.46)	0.0000	4.5800	(740.1358)	0.0000	0.0599	(0.0984)	0.0000	3	(0.0385)	01/06/2025
600176.SH	12/06/2024	SDB3260123583	(100.00)	1.5946	(156.85)	(159.46)	0.0000	4.5800	(740.1358)	0.0000	0.0599	(0.0984)	0.0000	3	(0.0385)	01/06/2025
600176.SH	12/06/2024	SDB3260123583	(18,500.00)	1.5946	(29,017.51)	(29,500.65)	0.0000	4.5800	(740.1358)	0.0000	11.0750	(18.1954)	0.0000	3	(7.1204)	01/06/2025
600176.SH	12/06/2024	SDB3260123583	(8,300.00)	1.5946	(13,018.67)	(13,235.43)	0.0000	4.5800	(740.1358)	0.0000	4.9688	(8.1633)	0.0000	3	(3.1946)	01/06/2025
600176.SH	12/06/2024	SDB3260123583	(1,500.00)	1.5946	(2,352.77)	(2,391.95)	0.0000	4.5800	(740.1358)	0.0000	0.8980	(1.4753)	0.0000	3	(0.5773)	01/06/2025
600176.SH	12/06/2024	SDB3260123583	(59,100.00)	1.5946	(92,699.18)	(94,242.63)	0.0000	4.5800	(740.1358)	0.0000	35.3802	(58.1270)	0.0000	3	(22.7468)	01/06/2025
600176.SH	12/06/2024	SDB3260123583	(1,600.00)	1.5946	(2,509.62)	(2,551.41)	0.0000	4.5800	(740.1358)	0.0000	0.9578	(1.5737)	0.0000	3	(0.6158)	01/06/2025
600176.SH	12/06/2024	SDB3260123583	(8,900.00)	1.5946	(13,959.77)	(14,192.21)	0.0000	4.5800	(740.1358)	0.0000	5.3280	(8.7535)	0.0000	3	(3.4255)	01/06/2025
600176.SH	12/06/2024	SDB3260123583	(7,500.00)	1.5946	(11,763.85)	(11,959.73)	0.0000	4.5800	(740.1358)	0.0000	4.4899	(7.3765)	0.0000	3	(2.8866)	01/06/2025
600176.SH	12/06/2024	SDB3260123583	(400.00)	1.5946	(627.41)	(637.85)	0.0000	4.5800	(740.1358)	0.0000	0.2395	(0.3934)	0.0000	3	(0.1540)	01/06/2025
600176.SH	12/06/2024	SDB3260123583	(100.00)	1.5946	(156.85)	(159.46)	0.0000	4.5800	(740.1358)	0.0000	0.0599	(0.0984)	0.0000	3	(0.0385)	01/06/2025
600176.SH	12/06/2024	SDB3260123583	(800.00)	1.5946	(1,254.81)	(1,275.70)	0.0000	4.5800	(740.1358)	0.0000	0.4789	(0.7868)	0.0000	3	(0.3079)	01/06/2025
600176.SH	12/06/2024	SDB3260123583	(8,200.00)	1.5946	(12,861.81)	(13,075.97)	0.0000	4.5800	(740.1358)	0.0000	4.9089	(8.0650)	0.0000	3	(3.1561)	01/06/2025
600176.SH	12/06/2024	SDB3260123583	(3,100.00)	1.5946	(4,862.39)	(4,943.35)	0.0000	4.5800	(740.1358)	0.0000	1.8558	(3.0490)	0.0000	3	(1.1931)	01/06/2025
600176.SH	12/06/2024	SDB3260123583	(16,700.00)	1.5946	(26,194.18)	(26,630.32)	0.0000	4.5800	(740.1358)	0.0000	9.9974	(16.4250)	0.0000	3	(6.4276)	01/06/2025
600176.SH	12/06/2024	SDB3260123583	(60,400.00)	1.5946	(94,738.25)	(96,315.65)	0.0000	4.5800	(740.1358)	0.0000	36.1584	(59.4056)	0.0000	3	(23.2471)	01/06/2025
600176.SH	12/06/2024	SDB3260123583	(27,000.00)	1.5946	(42,349.88)	(43,055.01)	0.0000	4.5800	(740.1358)	0.0000	16.1635	(26.5555)	0.0000	3	(10.3919)	01/06/2025
600176.SH	12/06/2024	SDB3260123583	(34,000.00)	1.5946	(53,329.48)	(54,217.42)	0.0000	4.5800	(740.1358)	0.0000	20.3541	(33.4402)	0.0000	3	(13.0861)	01/06/2025
600176.SH	12/06/2024	SDB3260123583	(43,700.00)	1.5946	(68,544.06)	(69,685.33)	0.0000	4.5800	(740.1358)	0.0000	26.1610	(42.9805)	0.0000	3	(16.8195)	01/06/2025
600176.SH	12/06/2024	SDB3260123583	(1,100.00)	1.5946	(1,725.37)	(1,754.09)	0.0000	4.5800	(740.1358)	0.0000	0.6585	(1.0819)	0.0000	3	(0.4234)	01/06/2025
600176.SH	12/06/2024	SDB3260123583	(100.00)	1.5946	(156.85)	(159.46)	0.0000	4.5800	(740.1358)	0.0000	0.0599	(0.0984)	0.0000	3	(0.0385)	01/06/2025
600176.SH	12/06/2024	SDB3260123583	(2,400.00)	1.5946	(3,764.43)	(3,827.11)	0.0000	4.5800	(740.1358)	0.0000	1.4368	(2.3605)	0.0000	3	(0.9237)	01/06/2025
600176.SH	12/06/2024	SDB3260123583	(200.00)	1.5946	(313.70)	(318.93)	0.0000	4.5800	(740.1358)	0.0000	0.1197	(0.1967)	0.0000	3	(0.0770)	01/06/2025
600176.SH	12/06/2024	SDB3260123583	(4,500.00)	1.5946	(7,058.31)	(7,175.84)	0.0000	4.5800	(740.1358)	0.0000	2.6939	(4.4259)	0.0000	3	(1.7320)	01/06/2025
600176.SH	12/06/2024	SDB3260123583	(32,800.00)	1.5946	(51,447.26)	(52,303.86)	0.0000	4.5800	(740.1358)	0.0000	19.6357	(32.2600)	0.0000	3	(12.6243)	01/06/2025
600176.SH	12/06/2024	SDB3260123583	(100.00)	1.5946	(156.85)	(159.46)	0.0000	4.5800	(740.1358)	0.0000	0.0599	(0.0984)	0.0000	3	(0.0385)	01/06/2025
600176.SH	12/06/2024	SDB3260123583	(9,400.00)	1.5946	(14,744.03)	(14,989.52)	0.0000	4.5800	(740.1358)	0.0000	5.6273	(9.2452)	0.0000	3	(3.6179)	01/06/2025
600176.SH	12/05/2024	SDB3260123583	(100.00)	1.5933	(159.23)	(159.33)	0.0000	4.5800	(740.1358)	0.0000	0.0203	(0.0328)	0.0000	1	(0.0125)	01/06/2025
600176.SH	12/05/2024	SDB3260123583	(26,300.00)	1.5933	(41,251.92)	(41,905.03)	0.0000	4.5800	(740.1358)	0.0000	5.2482	(8.6154)	0.0000	1	(3.3672)	01/06/2025
600176.SH	12/05/2024	SDB3260123583	(34,700.00)	1.5933	(54,427.44)	(55,289.14)	0.0000	4.5800	(740.1358)	0.0000	6.9244	(11.3671)	0.0000	1	(4.4427)	01/06/2025
600176.SH	12/05/2024	SDB3260123583	(3,000.00)	1.5933	(4,705.54)	(4,780.04)	0.0000	4.5800	(740.1358)	0.0000	0.5986	(0.9827)	0.0000	1	(0.3841)	01/06/2025
600176.SH	12/05/2024	SDB3260123583	(13,800.00)	1.5933	(21,645.49)	(21,988.19)	0.0000	4.5800	(740.1358)	0.0000	2.7538	(4.5206)	0.0000	1	(1.7668)	01/06/2025
600176.SH	12/05/2024	SDB3260123583	(6,100.00)	1.5933	(9,567.94)	(9,719.42)	0.0000	4.5800	(740.1358)	0.0000	1.2173	(1.9982)	0.0000	1	(0.7810)	01/06/2025
600176.SH	12/05/2024	SDB3260123583	(12,200.00)	1.5933	(19,135.87)	(19,438.83)	0.0000	4.5800	(740.1358)	0.0000	2.4345	(3.9965)	0.0000	1	(1.5620)	01/06/2025
600176.SH	12/05/2024	SDB3260123583	(36,600.00)	1.5933	(57,407.61)	(58,316.50)	0.0000	4.5800	(740.1358)	0.0000	7.3035	(11.9895)	0.0000	1	(4.6860)	01/06/2025
600176.SH	12/05/2024	SDB3260123583	(2,500.00)	1.5933	(3,921.28)	(3,983.37)	0.0000	4.5800	(740.1358)	0.0000	0.4989	(0.8190)	0.0000	1	(0.3201)	01/06/2025
600176.SH	12/05/2024	SDB3260123583	(100.00)	1.5933	(156.85)	(159.33)	0.0000	4.5800	(740.1358)	0.0000	0.0200	(0.0328)	0.0000	1	(0.0128)	01/06/2025
600176.SH	12/05/2024	SDB3260123583	(2,800.00)	1.5933	(4,391.84)	(4,461.37)	0.0000	4.5800	(740.1358)	0.0000	0.5587	(0.9172)	0.0000	1	(0.3585)	01/06/2025
600176.SH	12/05/2024	SDB3260123583	(100.00)	1.5933	(156.85)	(159.33)	0.0000	4.5800	(740.1358)	0.0000	0.0200	(0.0328)	0.0000	1	(0.0128)	01/06/2025
600176.SH	12/05/2024	SDB3260123583	(300.00)	1.5933	(470.55)	(478.00)	0.0000	4.5800	(740.1358)	0.0000	0.0599	(0.0983)	0.0000	1	(0.0384)	01/06/2025
600176.SH	12/05/2024	SDB3260123583	(900.00)	1.5933	(1,411.66)	(1,434.01)	0.0000	4.5800	(740.1358)	0.0000	0.1796	(0.2948)	0.0000	1	(0.1152)	01/06/2025
600176.SH	12/05/2024	SDB3260123583	(21,900.00)	1.5933	(34,350.46)	(34,894.30)	0.0000	4.5800	(740.1358)	0.0000	4.3701	(7.1740)	0.0000	1	(2.8039)	01/06/2025
600176.SH	12/05/2024	SDB3260123583	(30,200.00)	1.5933	(47,369.12)	(48,119.08)	0.0000	4.5800	(740.1358)	0.0000	6.0264	(9.8930)	0.0000	1	(3.8666)	01/06/2025
600176.SH	12/05/2024	SDB3260123583	(200.00)	1.5933	(313.70)	(318.67)	0.0000	4.5800	(740.1358)	0.0000	0.0399	(0.0655)	0.0000	1	(0.0256)	01/06/2025
600176.SH	12/05/2024	SDB3260123583	(8,400.00)	1.5933	(13,175.52)	(13,384.11)	0.0000	4.5800	(740.1358)	0.0000	1.6762	(2.7517)	0.0000	1	(1.0755)	01/06/2025
600176.SH	12/05/2024	SDB3260123583	(1,900.00)	1.5933	(2,980.18)	(3,027.36)	0.0000	4.5800	(740.1358)	0.0000	0.3791	(0.6224)	0.0000	1	(0.2433)	01/06/2025
600176.SH	12/05/2024	SDB3260123583	(15,200.00)	1.5933	(23,841.41)	(24,218.87)	0.0000	4.5800	(740.1358)	0.0000	3.0332	(4.9792)	0.0000	1	(1.9461)	01/06/2025
600176.SH	12/05/2024	SDB3260123583	(4,400.00)	1.5933	(6,901.46)	(7,010.73)	0.0000	4.5800	(740.1358)	0.0000	0.8780	(1.4414)	0.0000	1	(0.5633)	01/06/2025
600176.SH	12/05/2024	SDB3260123583	(89,800.00)	1.5933	(140,852.56)	(143,082.56)	0.0000	4.5800	(740.1358)	0.0000	17.9196	(29.4168)	0.0000	1	(11.4972)	01/06/2025
600176.SH	12/05/2024	SDB3260123583	(20,900.00)	1.5933	(32,781.94)	(33,300.95)	0.0000	4.5800	(740.1358)	0.0000	4.1706	(6.8465)	0.0000	1	(2.6759)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
CHINA JUSHI CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600176.SH	12/05/2024	SDB3260123583	(3,600.00)	1.5933	(5,646.65)	(5,736.05)	0.0000	4.5800	(740.1358)	0.0000	0.7184	(1.1793)	0.0000	1	(0.4609)	01/06/2025
600176.SH	12/05/2024	SDB3260123583	(1,500.00)	1.5933	(2,352.77)	(2,390.02)	0.0000	4.5800	(740.1358)	0.0000	0.2993	(0.4914)	0.0000	1	(0.1920)	01/06/2025
600176.SH	12/05/2024	SDB3260123583	(100.00)	1.5933	(156.85)	(159.33)	0.0000	4.5800	(740.1358)	0.0000	0.0200	(0.0328)	0.0000	1	(0.0128)	01/06/2025
600176.SH	12/05/2024	SDB3260123583	(100.00)	1.5933	(156.85)	(159.33)	0.0000	4.5800	(740.1358)	0.0000	0.0200	(0.0328)	0.0000	1	(0.0128)	01/06/2025
600176.SH	12/05/2024	SDB3260123583	(18,500.00)	1.5933	(29,017.51)	(29,476.92)	0.0000	4.5800	(740.1358)	0.0000	3.6917	(6.0603)	0.0000	1	(2.3686)	01/06/2025
600176.SH	12/05/2024	SDB3260123583	(8,300.00)	1.5933	(13,018.67)	(13,224.78)	0.0000	4.5800	(740.1358)	0.0000	1.6563	(2.7189)	0.0000	1	(1.0627)	01/06/2025
600176.SH	12/05/2024	SDB3260123583	(1,500.00)	1.5933	(2,352.77)	(2,390.02)	0.0000	4.5800	(740.1358)	0.0000	0.2993	(0.4914)	0.0000	1	(0.1920)	01/06/2025
600176.SH	12/05/2024	SDB3260123583	(59,100.00)	1.5933	(92,699.18)	(94,166.81)	0.0000	4.5800	(740.1358)	0.0000	11.7934	(19.3601)	0.0000	1	(7.5667)	01/06/2025
600176.SH	12/05/2024	SDB3260123583	(1,600.00)	1.5933	(2,509.62)	(2,549.36)	0.0000	4.5800	(740.1358)	0.0000	0.3193	(0.5241)	0.0000	1	(0.2049)	01/06/2025
600176.SH	12/05/2024	SDB3260123583	(8,900.00)	1.5933	(13,959.77)	(14,180.79)	0.0000	4.5800	(740.1358)	0.0000	1.7760	(2.9155)	0.0000	1	(1.1395)	01/06/2025
600176.SH	12/05/2024	SDB3260123583	(7,500.00)	1.5933	(11,763.85)	(11,950.10)	0.0000	4.5800	(740.1358)	0.0000	1.4966	(2.4569)	0.0000	1	(0.9602)	01/06/2025
600176.SH	12/05/2024	SDB3260123583	(400.00)	1.5933	(627.41)	(637.34)	0.0000	4.5800	(740.1358)	0.0000	0.0798	(0.1310)	0.0000	1	(0.0512)	01/06/2025
600176.SH	12/05/2024	SDB3260123583	(100.00)	1.5933	(156.85)	(159.33)	0.0000	4.5800	(740.1358)	0.0000	0.0200	(0.0328)	0.0000	1	(0.0128)	01/06/2025
600176.SH	12/05/2024	SDB3260123583	(800.00)	1.5933	(1,254.81)	(1,274.68)	0.0000	4.5800	(740.1358)	0.0000	0.1596	(0.2621)	0.0000	1	(0.1024)	01/06/2025
600176.SH	12/05/2024	SDB3260123583	(8,200.00)	1.5933	(12,861.81)	(13,065.45)	0.0000	4.5800	(740.1358)	0.0000	1.6363	(2.6862)	0.0000	1	(1.0499)	01/06/2025
600176.SH	12/05/2024	SDB3260123583	(3,100.00)	1.5933	(4,862.39)	(4,939.38)	0.0000	4.5800	(740.1358)	0.0000	0.6186	(1.0155)	0.0000	1	(0.3969)	01/06/2025
600176.SH	12/05/2024	SDB3260123583	(16,700.00)	1.5933	(26,194.18)	(26,608.89)	0.0000	4.5800	(740.1358)	0.0000	3.3325	(5.4706)	0.0000	1	(2.1381)	01/06/2025
600176.SH	12/05/2024	SDB3260123583	(60,400.00)	1.5933	(94,738.25)	(96,238.16)	0.0000	4.5800	(740.1358)	0.0000	12.0528	(19.7859)	0.0000	1	(7.7331)	01/06/2025
600176.SH	12/05/2024	SDB3260123583	(27,000.00)	1.5933	(42,349.88)	(43,020.37)	0.0000	4.5800	(740.1358)	0.0000	5.3878	(8.8447)	0.0000	1	(3.4569)	01/06/2025
600176.SH	12/05/2024	SDB3260123583	(34,000.00)	1.5933	(53,329.48)	(54,173.80)	0.0000	4.5800	(740.1358)	0.0000	6.7847	(11.1378)	0.0000	1	(4.3531)	01/06/2025
600176.SH	12/05/2024	SDB3260123583	(43,700.00)	1.5933	(68,544.06)	(69,629.26)	0.0000	4.5800	(740.1358)	0.0000	8.7203	(14.3153)	0.0000	1	(5.5950)	01/06/2025
600176.SH	12/05/2024	SDB3260123583	(1,100.00)	1.5933	(1,725.37)	(1,752.68)	0.0000	4.5800	(740.1358)	0.0000	0.2195	(0.3603)	0.0000	1	(0.1408)	01/06/2025
600176.SH	12/05/2024	SDB3260123583	(100.00)	1.5933	(156.85)	(159.33)	0.0000	4.5800	(740.1358)	0.0000	0.0200	(0.0328)	0.0000	1	(0.0128)	01/06/2025
600176.SH	12/05/2024	SDB3260123583	(2,400.00)	1.5933	(3,764.43)	(3,824.03)	0.0000	4.5800	(740.1358)	0.0000	0.4789	(0.7862)	0.0000	1	(0.3073)	01/06/2025
600176.SH	12/05/2024	SDB3260123583	(200.00)	1.5933	(313.70)	(318.67)	0.0000	4.5800	(740.1358)	0.0000	0.0399	(0.0655)	0.0000	1	(0.0256)	01/06/2025
600176.SH	12/05/2024	SDB3260123583	(4,500.00)	1.5933	(7,058.31)	(7,170.06)	0.0000	4.5800	(740.1358)	0.0000	0.8980	(1.4741)	0.0000	1	(0.5761)	01/06/2025
600176.SH	12/05/2024	SDB3260123583	(32,800.00)	1.5933	(51,447.26)	(52,261.78)	0.0000	4.5800	(740.1358)	0.0000	6.5452	(10.7447)	0.0000	1	(4.1994)	01/06/2025
600176.SH	12/05/2024	SDB3260123583	(100.00)	1.5933	(156.85)	(159.33)	0.0000	4.5800	(740.1358)	0.0000	0.0200	(0.0328)	0.0000	1	(0.0128)	01/06/2025
600176.SH	12/05/2024	SDB3260123583	(9,400.00)	1.5933	(14,744.03)	(14,977.46)	0.0000	4.5800	(740.1358)	0.0000	1.8758	(3.0793)	0.0000	1	(1.2035)	01/06/2025
600176.SH	12/04/2024	SDB3260123583	(26,300.00)	1.5685	(41,251.92)	(41,251.92)	0.0000	4.5800	(740.1925)	0.0000	5.2482	(8.4818)	0.0000	1	(3.2336)	01/06/2025
600176.SH	12/04/2024	SDB3260123583	(34,700.00)	1.5685	(54,427.44)	(54,427.44)	0.0000	4.5800	(740.1925)	0.0000	6.9244	(11.1908)	0.0000	1	(4.2664)	01/06/2025
600176.SH	12/04/2024	SDB3260123583	(3,000.00)	1.5685	(4,705.54)	(4,705.54)	0.0000	4.5800	(740.1925)	0.0000	0.5986	(0.9675)	0.0000	1	(0.3689)	01/06/2025
600176.SH	12/04/2024	SDB3260123583	(13,800.00)	1.5685	(21,645.49)	(21,645.49)	0.0000	4.5800	(740.1925)	0.0000	2.7538	(4.4505)	0.0000	1	(1.6967)	01/06/2025
600176.SH	12/04/2024	SDB3260123583	(6,100.00)	1.5685	(9,567.94)	(9,567.94)	0.0000	4.5800	(740.1925)	0.0000	1.2173	(1.9673)	0.0000	1	(0.7500)	01/06/2025
600176.SH	12/04/2024	SDB3260123583	(12,200.00)	1.5685	(19,135.87)	(19,135.87)	0.0000	4.5800	(740.1925)	0.0000	2.4345	(3.9345)	0.0000	1	(1.5000)	01/06/2025
600176.SH	12/04/2024	SDB3260123583	(36,600.00)	1.5685	(57,407.61)	(57,407.61)	0.0000	4.5800	(740.1925)	0.0000	7.3035	(11.8035)	0.0000	1	(4.5000)	01/06/2025
600176.SH	12/04/2024	SDB3260123583	(2,500.00)	1.5685	(3,921.28)	(3,921.28)	0.0000	4.5800	(740.1925)	0.0000	0.4989	(0.8063)	0.0000	1	(0.3074)	01/06/2025
600176.SH	12/04/2024	SDB3260123583	(100.00)	1.5685	(156.85)	(156.85)	0.0000	4.5800	(740.1925)	0.0000	0.0200	(0.0323)	0.0000	1	(0.0123)	01/06/2025
600176.SH	12/04/2024	SDB3260123583	(2,800.00)	1.5685	(4,391.84)	(4,391.84)	0.0000	4.5800	(740.1925)	0.0000	0.5587	(0.9030)	0.0000	1	(0.3443)	01/06/2025
600176.SH	12/04/2024	SDB3260123583	(100.00)	1.5685	(156.85)	(156.85)	0.0000	4.5800	(740.1925)	0.0000	0.0200	(0.0323)	0.0000	1	(0.0123)	01/06/2025
600176.SH	12/04/2024	SDB3260123583	(300.00)	1.5685	(470.55)	(470.55)	0.0000	4.5800	(740.1925)	0.0000	0.0599	(0.0968)	0.0000	1	(0.0369)	01/06/2025
600176.SH	12/04/2024	SDB3260123583	(900.00)	1.5685	(1,411.66)	(1,411.66)	0.0000	4.5800	(740.1925)	0.0000	0.1796	(0.2903)	0.0000	1	(0.1107)	01/06/2025
600176.SH	12/04/2024	SDB3260123583	(21,900.00)	1.5685	(34,350.46)	(34,350.46)	0.0000	4.5800	(740.1925)	0.0000	4.3701	(7.0628)	0.0000	1	(2.6926)	01/06/2025
600176.SH	12/04/2024	SDB3260123583	(30,200.00)	1.5685	(47,369.12)	(47,369.12)	0.0000	4.5800	(740.1925)	0.0000	6.0264	(9.7395)	0.0000	1	(3.7131)	01/06/2025
600176.SH	12/04/2024	SDB3260123583	(200.00)	1.5685	(313.70)	(313.70)	0.0000	4.5800	(740.1925)	0.0000	0.0399	(0.0645)	0.0000	1	(0.0246)	01/06/2025
600176.SH	12/04/2024	SDB3260123583	(8,400.00)	1.5685	(13,175.52)	(13,175.52)	0.0000	4.5800	(740.1925)	0.0000	1.6762	(2.7090)	0.0000	1	(1.0328)	01/06/2025
600176.SH	12/04/2024	SDB3260123583	(1,900.00)	1.5685	(2,980.18)	(2,980.18)	0.0000	4.5800	(740.1925)	0.0000	0.3791	(0.6128)	0.0000	1	(0.2336)	01/06/2025
600176.SH	12/04/2024	SDB3260123583	(15,200.00)	1.5685	(23,841.41)	(23,841.41)	0.0000	4.5800	(740.1925)	0.0000	3.0332	(4.9020)	0.0000	1	(1.8689)	01/06/2025
600176.SH	12/04/2024	SDB3260123583	(4,400.00)	1.5685	(6,901.46)	(6,901.46)	0.0000	4.5800	(740.1925)	0.0000	0.8780	(1.4190)	0.0000	1	(0.5410)	01/06/2025
600176.SH	12/04/2024	SDB3260123583	(89,800.00)	1.5685	(140,852.56)	(140,852.56)	0.0000	4.5800	(740.1925)	0.0000	17.9196	(28.9606)	0.0000	1	(11.0410)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
CHINA JUSHI CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600176.SH	12/04/2024	SDB3260123583	(20,900.00)	1.5685	(32,781.94)	(32,781.94)	0.0000	4.5800	(740.1925)	0.0000	4.1706	(6.7403)	0.0000	1	(2.5697)	01/06/2025
600176.SH	12/04/2024	SDB3260123583	(3,600.00)	1.5685	(5,646.65)	(5,646.65)	0.0000	4.5800	(740.1925)	0.0000	0.7184	(1.1610)	0.0000	1	(0.4426)	01/06/2025
600176.SH	12/04/2024	SDB3260123583	(1,500.00)	1.5685	(2,352.77)	(2,352.77)	0.0000	4.5800	(740.1925)	0.0000	0.2993	(0.4838)	0.0000	1	(0.1844)	01/06/2025
600176.SH	12/04/2024	SDB3260123583	(100.00)	1.5685	(156.85)	(156.85)	0.0000	4.5800	(740.1925)	0.0000	0.0200	(0.0323)	0.0000	1	(0.0123)	01/06/2025
600176.SH	12/04/2024	SDB3260123583	(100.00)	1.5685	(156.85)	(156.85)	0.0000	4.5800	(740.1925)	0.0000	0.0200	(0.0323)	0.0000	1	(0.0123)	01/06/2025
600176.SH	12/04/2024	SDB3260123583	(18,500.00)	1.5685	(29,017.51)	(29,017.51)	0.0000	4.5800	(740.1925)	0.0000	3.6917	(5.9663)	0.0000	1	(2.2746)	01/06/2025
600176.SH	12/04/2024	SDB3260123583	(8,300.00)	1.5685	(13,018.67)	(13,018.67)	0.0000	4.5800	(740.1925)	0.0000	1.6563	(2.6768)	0.0000	1	(1.0205)	01/06/2025
600176.SH	12/04/2024	SDB3260123583	(1,500.00)	1.5685	(2,352.77)	(2,352.77)	0.0000	4.5800	(740.1925)	0.0000	0.2993	(0.4838)	0.0000	1	(0.1844)	01/06/2025
600176.SH	12/04/2024	SDB3260123583	(59,100.00)	1.5685	(92,699.18)	(92,699.18)	0.0000	4.5800	(740.1925)	0.0000	11.7934	(19.0598)	0.0000	1	(7.2664)	01/06/2025
600176.SH	12/04/2024	SDB3260123583	(1,600.00)	1.5685	(2,509.62)	(2,509.62)	0.0000	4.5800	(740.1925)	0.0000	0.3193	(0.5160)	0.0000	1	(0.1967)	01/06/2025
600176.SH	12/04/2024	SDB3260123583	(8,900.00)	1.5685	(13,959.77)	(13,959.77)	0.0000	4.5800	(740.1925)	0.0000	1.7760	(2.8703)	0.0000	1	(1.0943)	01/06/2025
600176.SH	12/04/2024	SDB3260123583	(7,500.00)	1.5685	(11,763.85)	(11,763.85)	0.0000	4.5800	(740.1925)	0.0000	1.4966	(2.4188)	0.0000	1	(0.9221)	01/06/2025
600176.SH	12/04/2024	SDB3260123583	(400.00)	1.5685	(627.41)	(627.41)	0.0000	4.5800	(740.1925)	0.0000	0.0798	(0.1290)	0.0000	1	(0.0492)	01/06/2025
600176.SH	12/04/2024	SDB3260123583	(100.00)	1.5685	(156.85)	(156.85)	0.0000	4.5800	(740.1925)	0.0000	0.0200	(0.0323)	0.0000	1	(0.0123)	01/06/2025
600176.SH	12/04/2024	SDB3260123583	(800.00)	1.5685	(1,254.81)	(1,254.81)	0.0000	4.5800	(740.1925)	0.0000	0.1596	(0.2580)	0.0000	1	(0.0984)	01/06/2025
600176.SH	12/04/2024	SDB3260123583	(8,200.00)	1.5685	(12,861.81)	(12,861.81)	0.0000	4.5800	(740.1925)	0.0000	1.6363	(2.6445)	0.0000	1	(1.0082)	01/06/2025
600176.SH	12/04/2024	SDB3260123583	(3,100.00)	1.5685	(4,862.39)	(4,862.39)	0.0000	4.5800	(740.1925)	0.0000	0.6186	(0.9998)	0.0000	1	(0.3811)	01/06/2025
600176.SH	12/04/2024	SDB3260123583	(16,700.00)	1.5685	(26,194.18)	(26,194.18)	0.0000	4.5800	(740.1925)	0.0000	3.3325	(5.3858)	0.0000	1	(2.0533)	01/06/2025
600176.SH	12/04/2024	SDB3260123583	(60,400.00)	1.5685	(94,738.25)	(94,738.25)	0.0000	4.5800	(740.1925)	0.0000	12.0528	(19.4790)	0.0000	1	(7.4262)	01/06/2025
600176.SH	12/04/2024	SDB3260123583	(27,000.00)	1.5685	(42,349.88)	(42,349.88)	0.0000	4.5800	(740.1925)	0.0000	5.3878	(8.7075)	0.0000	1	(3.3197)	01/06/2025
600176.SH	12/04/2024	SDB3260123583	(34,000.00)	1.5685	(53,329.48)	(53,329.48)	0.0000	4.5800	(740.1925)	0.0000	6.7847	(10.9650)	0.0000	1	(4.1803)	01/06/2025
600176.SH	12/04/2024	SDB3260123583	(43,700.00)	1.5685	(68,544.06)	(68,544.06)	0.0000	4.5800	(740.1925)	0.0000	8.7203	(14.0933)	0.0000	1	(5.3730)	01/06/2025
600176.SH	12/04/2024	SDB3260123583	(1,100.00)	1.5685	(1,725.37)	(1,725.37)	0.0000	4.5800	(740.1925)	0.0000	0.2195	(0.3548)	0.0000	1	(0.1352)	01/06/2025
600176.SH	12/04/2024	SDB3260123583	(100.00)	1.5685	(156.85)	(156.85)	0.0000	4.5800	(740.1925)	0.0000	0.0200	(0.0323)	0.0000	1	(0.0123)	01/06/2025
600176.SH	12/04/2024	SDB3260123583	(2,400.00)	1.5685	(3,764.43)	(3,764.43)	0.0000	4.5800	(740.1925)	0.0000	0.4789	(0.7740)	0.0000	1	(0.2951)	01/06/2025
600176.SH	12/04/2024	SDB3260123583	(200.00)	1.5685	(313.70)	(313.70)	0.0000	4.5800	(740.1925)	0.0000	0.0399	(0.0645)	0.0000	1	(0.0246)	01/06/2025
600176.SH	12/04/2024	SDB3260123583	(4,500.00)	1.5685	(7,058.31)	(7,058.31)	0.0000	4.5800	(740.1925)	0.0000	0.8980	(1.4513)	0.0000	1	(0.5533)	01/06/2025
600176.SH	12/04/2024	SDB3260123583	(32,800.00)	1.5685	(51,447.26)	(51,447.26)	0.0000	4.5800	(740.1925)	0.0000	6.5452	(10.5780)	0.0000	1	(4.0328)	01/06/2025
600176.SH	12/04/2024	SDB3260123583	(100.00)	1.5685	(156.85)	(156.85)	0.0000	4.5800	(740.1925)	0.0000	0.0200	(0.0323)	0.0000	1	(0.0123)	01/06/2025
600176.SH	12/04/2024	SDB3260123583	(9,400.00)	1.5685	(14,744.03)	(14,744.03)	0.0000	4.5800	(740.1925)	0.0000	1.8758	(3.0315)	0.0000	1	(1.1557)	01/06/2025
TOTAL CHINA JUSHI CO LTD CMN CLASS A SERIES NORTHBOUND											4,328.4396	(7,226.5931)	0.0000		(2,898.1535)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
CHINA KINGS RESOURCES GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND																
603505.SH	01/03/2025	SDB3264054683	(2,400.00)	3.3108	(8,010.27)	(7,945.82)	0.0000	4.3300	(1,940.7665)	0.0000	2.8904	(12.8508)	0.0000	3	(9.9605)	01/06/2025
603505.SH	01/03/2025	SDB3264054683	(1,000.00)	3.3108	(3,330.12)	(3,310.76)	0.0000	4.3300	(1,940.7665)	0.0000	1.2016	(5.3545)	0.0000	3	(4.1529)	01/06/2025
603505.SH	01/03/2025	SDB3264054683	(2,800.00)	3.3108	(9,510.00)	(9,270.13)	0.0000	4.3300	(1,940.7665)	0.0000	3.4315	(14.9926)	0.0000	3	(11.5611)	01/06/2025
603505.SH	01/03/2025	SDB3264054683	(500.00)	3.3108	(1,697.17)	(1,655.38)	0.0000	4.3300	(1,940.7665)	0.0000	0.6124	(2.6773)	0.0000	3	(2.0649)	01/06/2025
603505.SH	01/03/2025	SDB3264054683	(900.00)	3.3108	(3,096.57)	(2,979.68)	0.0000	4.3300	(1,940.7665)	0.0000	1.1173	(4.8191)	0.0000	3	(3.7017)	01/06/2025
603505.SH	01/03/2025	SDB3264054683	(6,900.00)	3.3108	(23,723.56)	(22,844.24)	0.0000	4.3300	(1,940.7665)	0.0000	8.5603	(36.9461)	0.0000	3	(28.3859)	01/06/2025
603505.SH	01/03/2025	SDB3264054683	(200.00)	3.3108	(690.38)	(662.15)	0.0000	4.3300	(1,940.7665)	0.0000	0.2491	(1.0709)	0.0000	3	(0.8218)	01/06/2025
603505.SH	01/03/2025	SDB3264054683	(12,100.00)	3.3108	(41,612.00)	(40,060.20)	0.0000	4.3300	(1,940.7665)	0.0000	15.0150	(64.7896)	0.0000	3	(49.7746)	01/06/2025
603505.SH	01/03/2025	SDB3264054683	(3,700.00)	3.3108	(12,665.26)	(12,249.81)	0.0000	4.3300	(1,940.7665)	0.0000	4.5700	(19.8117)	0.0000	3	(15.2416)	01/06/2025
603505.SH	01/03/2025	SDB3264054683	(700.00)	3.3108	(2,451.25)	(2,317.53)	0.0000	4.3300	(1,940.7665)	0.0000	0.8845	(3.7482)	0.0000	3	(2.8637)	01/06/2025
603505.SH	01/03/2025	SDB3264054683	(2,900.00)	3.3108	(10,164.98)	(9,601.20)	0.0000	4.3300	(1,940.7665)	0.0000	3.6679	(15.5281)	0.0000	3	(11.8602)	01/06/2025
603505.SH	01/03/2025	SDB3264054683	(10,100.00)	3.3108	(35,710.03)	(33,438.68)	0.0000	4.3300	(1,940.7665)	0.0000	12.8854	(54.0806)	0.0000	3	(41.1952)	01/06/2025
603505.SH	01/03/2025	SDB3264054683	(13,200.00)	3.3108	(46,633.11)	(43,702.03)	0.0000	4.3300	(1,940.7665)	0.0000	16.8268	(70.6795)	0.0000	3	(53.8528)	01/06/2025
603505.SH	01/02/2025	SDB3264054683	(2,800.00)	3.3628	(9,510.00)	(9,415.82)	0.0000	4.3300	(1,937.0370)	0.0000	1.1438	(5.0663)	0.0000	1	(3.9225)	01/06/2025
603505.SH	01/02/2025	SDB3264054683	(500.00)	3.3628	(1,697.17)	(1,681.40)	0.0000	4.3300	(1,937.0370)	0.0000	0.2041	(0.9047)	0.0000	1	(0.7006)	01/06/2025
603505.SH	01/02/2025	SDB3264054683	(900.00)	3.3628	(3,096.57)	(3,026.51)	0.0000	4.3300	(1,937.0370)	0.0000	0.3724	(1.6285)	0.0000	1	(1.2560)	01/06/2025
603505.SH	01/02/2025	SDB3264054683	(6,900.00)	3.3628	(23,723.56)	(23,203.28)	0.0000	4.3300	(1,937.0370)	0.0000	2.8534	(12.4849)	0.0000	1	(9.6315)	01/06/2025
603505.SH	01/02/2025	SDB3264054683	(200.00)	3.3628	(690.38)	(672.56)	0.0000	4.3300	(1,937.0370)	0.0000	0.0830	(0.3619)	0.0000	1	(0.2788)	01/06/2025
603505.SH	01/02/2025	SDB3264054683	(12,100.00)	3.3628	(41,612.00)	(40,689.81)	0.0000	4.3300	(1,937.0370)	0.0000	5.0050	(21.8938)	0.0000	1	(16.8888)	01/06/2025
603505.SH	01/02/2025	SDB3264054683	(3,700.00)	3.3628	(12,665.26)	(12,442.34)	0.0000	4.3300	(1,937.0370)	0.0000	1.5233	(6.6948)	0.0000	1	(5.1714)	01/06/2025
603505.SH	01/02/2025	SDB3264054683	(700.00)	3.3628	(2,451.25)	(2,353.96)	0.0000	4.3300	(1,937.0370)	0.0000	0.2948	(1.2666)	0.0000	1	(0.9718)	01/06/2025
603505.SH	01/02/2025	SDB3264054683	(2,900.00)	3.3628	(10,164.98)	(9,752.10)	0.0000	4.3300	(1,937.0370)	0.0000	1.2226	(5.2473)	0.0000	1	(4.0247)	01/06/2025
603505.SH	01/02/2025	SDB3264054683	(10,100.00)	3.3628	(35,710.03)	(33,964.22)	0.0000	4.3300	(1,937.0370)	0.0000	4.2951	(18.2750)	0.0000	1	(13.9799)	01/06/2025
603505.SH	01/02/2025	SDB3264054683	(13,200.00)	3.3628	(46,633.11)	(44,388.88)	0.0000	4.3300	(1,937.0370)	0.0000	5.6089	(23.8841)	0.0000	1	(18.2752)	01/06/2025
603505.SH	12/31/2024	SDB3264054683	(900.00)	3.4159	(3,096.57)	(3,074.32)	0.0000	4.3300	(1,979.5031)	0.0000	0.7449	(3.3809)	0.0000	2	(2.6360)	01/06/2025
603505.SH	12/31/2024	SDB3264054683	(6,900.00)	3.4159	(23,723.56)	(23,569.80)	0.0000	4.3300	(1,979.5031)	0.0000	5.7068	(25.9203)	0.0000	2	(20.2134)	01/06/2025
603505.SH	12/31/2024	SDB3264054683	(200.00)	3.4159	(690.38)	(683.18)	0.0000	4.3300	(1,979.5031)	0.0000	0.1661	(0.7513)	0.0000	2	(0.5852)	01/06/2025
603505.SH	12/31/2024	SDB3264054683	(12,100.00)	3.4159	(41,612.00)	(41,332.55)	0.0000	4.3300	(1,979.5031)	0.0000	10.0100	(45.4544)	0.0000	2	(35.4444)	01/06/2025
603505.SH	12/31/2024	SDB3264054683	(3,700.00)	3.4159	(12,665.26)	(12,638.88)	0.0000	4.3300	(1,979.5031)	0.0000	3.0467	(13.8993)	0.0000	2	(10.8526)	01/06/2025
603505.SH	12/31/2024	SDB3264054683	(700.00)	3.4159	(2,451.25)	(2,391.14)	0.0000	4.3300	(1,979.5031)	0.0000	0.5897	(2.6296)	0.0000	2	(2.0399)	01/06/2025
603505.SH	12/31/2024	SDB3264054683	(2,900.00)	3.4159	(10,164.98)	(9,906.15)	0.0000	4.3300	(1,979.5031)	0.0000	2.4452	(10.8940)	0.0000	2	(8.4488)	01/06/2025
603505.SH	12/31/2024	SDB3264054683	(10,100.00)	3.4159	(35,710.03)	(34,500.72)	0.0000	4.3300	(1,979.5031)	0.0000	8.5902	(37.9413)	0.0000	2	(29.3510)	01/06/2025
603505.SH	12/31/2024	SDB3264054683	(13,200.00)	3.4159	(46,633.11)	(45,090.05)	0.0000	4.3300	(1,979.5031)	0.0000	11.2179	(49.5866)	0.0000	2	(38.3688)	01/06/2025
603505.SH	12/31/2024	SDB3264054683	(11,700.00)	3.4159	(41,333.89)	(39,966.18)	0.0000	4.3300	(1,979.5031)	0.0000	9.9431	(43.9518)	0.0000	2	(34.0087)	01/06/2025
603505.SH	12/31/2024	SDB3264054683	(1,400.00)	3.4159	(4,924.46)	(4,782.28)	0.0000	4.3300	(1,979.5031)	0.0000	1.1846	(5.2592)	0.0000	2	(4.0746)	01/06/2025
603505.SH	12/31/2024	SDB3264054683	(600.00)	3.4159	(2,125.42)	(2,049.55)	0.0000	4.3300	(1,979.5031)	0.0000	0.5113	(2.2539)	0.0000	2	(1.7427)	01/06/2025
603505.SH	12/30/2024	SDB3264054683	(900.00)	3.3674	(3,096.57)	(3,030.66)	0.0000	4.3300	(1,979.5031)	0.0000	0.3724	(1.6664)	0.0000	1	(1.2940)	01/06/2025
603505.SH	12/30/2024	SDB3264054683	(6,900.00)	3.3674	(23,723.56)	(23,235.03)	0.0000	4.3300	(1,979.5031)	0.0000	2.8534	(12.7761)	0.0000	1	(9.9226)	01/06/2025
603505.SH	12/30/2024	SDB3264054683	(200.00)	3.3674	(690.38)	(673.48)	0.0000	4.3300	(1,979.5031)	0.0000	0.0830	(0.3703)	0.0000	1	(0.2873)	01/06/2025
603505.SH	12/30/2024	SDB3264054683	(12,100.00)	3.3674	(41,612.00)	(40,745.48)	0.0000	4.3300	(1,979.5031)	0.0000	5.0050	(22.4044)	0.0000	1	(17.3994)	01/06/2025
603505.SH	12/30/2024	SDB3264054683	(3,700.00)	3.3674	(12,665.26)	(12,459.36)	0.0000	4.3300	(1,979.5031)	0.0000	1.5233	(6.8509)	0.0000	1	(5.3276)	01/06/2025
603505.SH	12/30/2024	SDB3264054683	(700.00)	3.3674	(2,451.25)	(2,357.18)	0.0000	4.3300	(1,979.5031)	0.0000	0.2948	(1.2961)	0.0000	1	(1.0013)	01/06/2025
603505.SH	12/30/2024	SDB3264054683	(2,900.00)	3.3674	(10,164.98)	(9,765.45)	0.0000	4.3300	(1,979.5031)	0.0000	1.2226	(5.3696)	0.0000	1	(4.1470)	01/06/2025
603505.SH	12/30/2024	SDB3264054683	(10,100.00)	3.3674	(35,710.03)	(34,010.69)	0.0000	4.3300	(1,979.5031)	0.0000	4.2951	(18.7012)	0.0000	1	(14.4061)	01/06/2025
603505.SH	12/30/2024	SDB3264054683	(13,200.00)	3.3674	(46,633.11)	(44,449.61)	0.0000	4.3300	(1,979.5031)	0.0000	5.6089	(24.4412)	0.0000	1	(18.8322)	01/06/2025
603505.SH	12/30/2024	SDB3264054683	(11,700.00)	3.3674	(41,333.89)	(39,398.52)	0.0000	4.3300	(1,979.5031)	0.0000	4.9715	(21.6637)	0.0000	1	(16.6922)	01/06/2025
603505.SH	12/30/2024	SDB3264054683	(1,400.00)	3.3674	(4,924.46)	(4,714.35)	0.0000	4.3300	(1,979.5031)	0.0000	0.5923	(2.5922)	0.0000	1	(1.9999)	01/06/2025
603505.SH	12/30/2024	SDB3264054683	(600.00)	3.3674	(2,125.42)	(2,020.44)	0.0000	4.3300	(1,979.5031)	0.0000	0.2556	(1.1110)	0.0000	1	(0.8553)	01/06/2025
603505.SH	12/27/2024	SDB3264054683	(900.00)	3.4250	(3,096.57)	(3,082.51)	0.0000	4.3300	(1,979.5031)	0.0000	1.1173	(5.0849)	0.0000	3	(3.9675)	01/06/2025
603505.SH	12/27/2024	SDB3264054683	(6,900.00)	3.4250	(23,723.56)	(23,632.60)	0.0000	4.3300	(1,979.5031)	0.0000	8.5603	(38.9840)	0.0000	3	(30.4237)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
CHINA KINGS RESOURCES GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603505.SH	12/27/2024	SDB3264054683	(200.00)	3.4250	(690.38)	(685.00)	0.0000	4.3300	(1,979.5031)	0.0000	0.2491	(1.1300)	0.0000	3	(0.8809)	01/06/2025
603505.SH	12/27/2024	SDB3264054683	(12,100.00)	3.4250	(41,612.00)	(41,442.67)	0.0000	4.3300	(1,979.5031)	0.0000	15.0150	(68.3632)	0.0000	3	(53.3482)	01/06/2025
603505.SH	12/27/2024	SDB3264054683	(3,700.00)	3.4250	(12,665.26)	(12,672.55)	0.0000	4.3300	(1,979.5031)	0.0000	4.5700	(20.9045)	0.0000	3	(16.3344)	01/06/2025
603505.SH	12/27/2024	SDB3264054683	(700.00)	3.4250	(2,451.25)	(2,397.51)	0.0000	4.3300	(1,979.5031)	0.0000	0.8845	(3.9549)	0.0000	3	(3.0704)	01/06/2025
603505.SH	12/27/2024	SDB3264054683	(2,900.00)	3.4250	(10,164.98)	(9,932.54)	0.0000	4.3300	(1,979.5031)	0.0000	3.6679	(16.3846)	0.0000	3	(12.7167)	01/06/2025
603505.SH	12/27/2024	SDB3264054683	(10,100.00)	3.4250	(35,710.03)	(34,592.64)	0.0000	4.3300	(1,979.5031)	0.0000	12.8854	(57.0635)	0.0000	3	(44.1782)	01/06/2025
603505.SH	12/27/2024	SDB3264054683	(13,200.00)	3.4250	(46,633.11)	(45,210.18)	0.0000	4.3300	(1,979.5031)	0.0000	16.8268	(74.5781)	0.0000	3	(57.7513)	01/06/2025
603505.SH	12/27/2024	SDB3264054683	(11,700.00)	3.4250	(41,333.89)	(40,072.66)	0.0000	4.3300	(1,979.5031)	0.0000	14.9146	(66.1033)	0.0000	3	(51.1887)	01/06/2025
603505.SH	12/27/2024	SDB3264054683	(1,400.00)	3.4250	(4,924.46)	(4,795.02)	0.0000	4.3300	(1,979.5031)	0.0000	1.7769	(7.9098)	0.0000	3	(6.1329)	01/06/2025
603505.SH	12/27/2024	SDB3264054683	(600.00)	3.4250	(2,125.42)	(2,055.01)	0.0000	4.3300	(1,979.5031)	0.0000	0.7669	(3.3899)	0.0000	3	(2.6230)	01/06/2025
603505.SH	12/26/2024	SDB3264054683	(200.00)	3.4523	(690.38)	(690.46)	0.0000	4.3300	(2,042.1378)	0.0000	0.0830	(0.3917)	0.0000	1	(0.3086)	01/06/2025
603505.SH	12/26/2024	SDB3264054683	(12,100.00)	3.4523	(41,612.00)	(41,772.62)	0.0000	4.3300	(2,042.1378)	0.0000	5.0050	(23.6960)	0.0000	1	(18.6910)	01/06/2025
603505.SH	12/26/2024	SDB3264054683	(3,700.00)	3.4523	(12,665.26)	(12,773.45)	0.0000	4.3300	(2,042.1378)	0.0000	1.5233	(7.2459)	0.0000	1	(5.7225)	01/06/2025
603505.SH	12/26/2024	SDB3264054683	(700.00)	3.4523	(2,451.25)	(2,416.60)	0.0000	4.3300	(2,042.1378)	0.0000	0.2948	(1.3708)	0.0000	1	(1.0760)	01/06/2025
603505.SH	12/26/2024	SDB3264054683	(2,900.00)	3.4523	(10,164.98)	(10,011.62)	0.0000	4.3300	(2,042.1378)	0.0000	1.2226	(5.6792)	0.0000	1	(4.4566)	01/06/2025
603505.SH	12/26/2024	SDB3264054683	(10,100.00)	3.4523	(35,710.03)	(34,868.06)	0.0000	4.3300	(2,042.1378)	0.0000	4.2951	(19.7793)	0.0000	1	(15.4841)	01/06/2025
603505.SH	12/26/2024	SDB3264054683	(13,200.00)	3.4523	(46,633.11)	(45,570.14)	0.0000	4.3300	(2,042.1378)	0.0000	5.6089	(25.8501)	0.0000	1	(20.2412)	01/06/2025
603505.SH	12/26/2024	SDB3264054683	(11,700.00)	3.4523	(41,333.89)	(40,391.71)	0.0000	4.3300	(2,042.1378)	0.0000	4.9715	(22.9126)	0.0000	1	(17.9411)	01/06/2025
603505.SH	12/26/2024	SDB3264054683	(1,400.00)	3.4523	(4,924.46)	(4,833.20)	0.0000	4.3300	(2,042.1378)	0.0000	0.5923	(2.7417)	0.0000	1	(2.1494)	01/06/2025
603505.SH	12/26/2024	SDB3264054683	(600.00)	3.4523	(2,125.42)	(2,071.37)	0.0000	4.3300	(2,042.1378)	0.0000	0.2556	(1.1750)	0.0000	1	(0.9194)	01/06/2025
603505.SH	12/24/2024	SDB3264054683	(200.00)	3.4523	(690.38)	(690.46)	0.0000	4.3300	(2,042.1378)	0.0000	0.1661	(0.7833)	0.0000	2	(0.6173)	01/06/2025
603505.SH	12/24/2024	SDB3264054683	(12,100.00)	3.4523	(41,612.00)	(41,772.62)	0.0000	4.3300	(2,042.1378)	0.0000	10.0100	(47.3919)	0.0000	2	(37.3819)	01/06/2025
603505.SH	12/24/2024	SDB3264054683	(3,700.00)	3.4523	(12,665.26)	(12,773.45)	0.0000	4.3300	(2,042.1378)	0.0000	3.0467	(14.4917)	0.0000	2	(11.4450)	01/06/2025
603505.SH	12/24/2024	SDB3264054683	(700.00)	3.4523	(2,451.25)	(2,416.60)	0.0000	4.3300	(2,042.1378)	0.0000	0.5897	(2.7417)	0.0000	2	(2.1520)	01/06/2025
603505.SH	12/24/2024	SDB3264054683	(2,900.00)	3.4523	(10,164.98)	(10,011.62)	0.0000	4.3300	(2,042.1378)	0.0000	2.4452	(11.3584)	0.0000	2	(8.9132)	01/06/2025
603505.SH	12/24/2024	SDB3264054683	(10,100.00)	3.4523	(35,710.03)	(34,868.06)	0.0000	4.3300	(2,042.1378)	0.0000	8.5902	(39.5585)	0.0000	2	(30.9683)	01/06/2025
603505.SH	12/24/2024	SDB3264054683	(13,200.00)	3.4523	(46,633.11)	(45,570.14)	0.0000	4.3300	(2,042.1378)	0.0000	11.2179	(51.7003)	0.0000	2	(40.4824)	01/06/2025
603505.SH	12/24/2024	SDB3264054683	(11,700.00)	3.4523	(41,333.89)	(40,391.71)	0.0000	4.3300	(2,042.1378)	0.0000	9.9431	(45.8252)	0.0000	2	(35.8821)	01/06/2025
603505.SH	12/24/2024	SDB3264054683	(1,400.00)	3.4523	(4,924.46)	(4,833.20)	0.0000	4.3300	(2,042.1378)	0.0000	1.1846	(5.4834)	0.0000	2	(4.2988)	01/06/2025
603505.SH	12/24/2024	SDB3264054683	(600.00)	3.4523	(2,125.42)	(2,071.37)	0.0000	4.3300	(2,042.1378)	0.0000	0.5113	(2.3500)	0.0000	2	(1.8387)	01/06/2025
603505.SH	12/23/2024	SDB3264054683	(12,100.00)	3.4703	(41,612.00)	(41,990.84)	0.0000	4.3300	(2,043.9716)	0.0000	5.0050	(23.8411)	0.0000	1	(18.8361)	01/06/2025
603505.SH	12/23/2024	SDB3264054683	(3,700.00)	3.4703	(12,665.26)	(12,840.17)	0.0000	4.3300	(2,043.9716)	0.0000	1.5233	(7.2903)	0.0000	1	(5.7669)	01/06/2025
603505.SH	12/23/2024	SDB3264054683	(700.00)	3.4703	(2,451.25)	(2,429.22)	0.0000	4.3300	(2,043.9716)	0.0000	0.2948	(1.3792)	0.0000	1	(1.0844)	01/06/2025
603505.SH	12/23/2024	SDB3264054683	(2,900.00)	3.4703	(10,164.98)	(10,063.92)	0.0000	4.3300	(2,043.9716)	0.0000	1.2226	(5.7140)	0.0000	1	(4.4914)	01/06/2025
603505.SH	12/23/2024	SDB3264054683	(10,100.00)	3.4703	(35,710.03)	(35,050.20)	0.0000	4.3300	(2,043.9716)	0.0000	4.2951	(19.9004)	0.0000	1	(15.6053)	01/06/2025
603505.SH	12/23/2024	SDB3264054683	(13,200.00)	3.4703	(46,633.11)	(46,808.18)	0.0000	4.3300	(2,043.9716)	0.0000	5.6089	(26.0085)	0.0000	1	(20.3996)	01/06/2025
603505.SH	12/23/2024	SDB3264054683	(11,700.00)	3.4703	(41,333.89)	(40,602.71)	0.0000	4.3300	(2,043.9716)	0.0000	4.9715	(23.0530)	0.0000	1	(18.0814)	01/06/2025
603505.SH	12/23/2024	SDB3264054683	(1,400.00)	3.4703	(4,924.46)	(4,858.44)	0.0000	4.3300	(2,043.9716)	0.0000	0.5923	(2.7585)	0.0000	1	(2.1662)	01/06/2025
603505.SH	12/23/2024	SDB3264054683	(600.00)	3.4703	(2,125.42)	(2,082.19)	0.0000	4.3300	(2,043.9716)	0.0000	0.2556	(1.1822)	0.0000	1	(0.9266)	01/06/2025
603505.SH	12/20/2024	SDB3264054683	(700.00)	3.3832	(2,451.25)	(2,368.26)	0.0000	4.3300	(2,177.8325)	0.0000	0.8845	(4.2981)	0.0000	3	(3.4136)	01/06/2025
603505.SH	12/20/2024	SDB3264054683	(2,900.00)	3.3832	(10,164.98)	(9,811.36)	0.0000	4.3300	(2,177.8325)	0.0000	3.6679	(17.8063)	0.0000	3	(14.1384)	01/06/2025
603505.SH	12/20/2024	SDB3264054683	(10,100.00)	3.3832	(35,710.03)	(34,170.61)	0.0000	4.3300	(2,177.8325)	0.0000	12.8854	(62.0149)	0.0000	3	(49.1295)	01/06/2025
603505.SH	12/20/2024	SDB3264054683	(13,200.00)	3.3832	(46,633.11)	(44,658.62)	0.0000	4.3300	(2,177.8325)	0.0000	16.8268	(81.0492)	0.0000	3	(64.2224)	01/06/2025
603505.SH	12/20/2024	SDB3264054683	(11,700.00)	3.3832	(41,333.89)	(39,583.78)	0.0000	4.3300	(2,177.8325)	0.0000	14.9146	(71.8390)	0.0000	3	(56.9244)	01/06/2025
603505.SH	12/20/2024	SDB3264054683	(1,400.00)	3.3832	(4,924.46)	(4,736.52)	0.0000	4.3300	(2,177.8325)	0.0000	1.7769	(8.5961)	0.0000	3	(6.8192)	01/06/2025
603505.SH	12/20/2024	SDB3264054683	(600.00)	3.3832	(2,125.42)	(2,029.94)	0.0000	4.3300	(2,177.8325)	0.0000	0.7669	(3.6841)	0.0000	3	(2.9171)	01/06/2025
603505.SH	12/19/2024	SDB3264054683	(700.00)	3.3977	(2,451.25)	(2,378.37)	0.0000	4.5800	(2,177.8325)	0.0000	0.3119	(1.4388)	0.0000	1	(1.1269)	01/06/2025
603505.SH	12/19/2024	SDB3264054683	(2,900.00)	3.3977	(10,164.98)	(9,853.24)	0.0000	4.5800	(2,177.8325)	0.0000	1.2932	(5.9608)	0.0000	1	(4.6675)	01/06/2025
603505.SH	12/19/2024	SDB3264054683	(10,100.00)	3.3977	(35,710.03)	(34,316.46)	0.0000	4.5800	(2,177.8325)	0.0000	4.5431	(20.7599)	0.0000	1	(16.2167)	01/06/2025
603505.SH	12/19/2024	SDB3264054683	(13,200.00)	3.3977	(46,633.11)	(44,849.23)	0.0000	4.5800	(2,177.8325)	0.0000	5.9328	(27.1317)	0.0000	1	(21.1989)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
CHINA KINGS RESOURCES GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603505.SH	12/19/2024	SDB3264054683	(11,700.00)	3.3977	(41,333.89)	(39,752.73)	0.0000	4.5800	(2,177.8325)	0.0000	5.2586	(24.0486)	0.0000	1	(18.7900)	01/06/2025
603505.SH	12/19/2024	SDB3264054683	(1,400.00)	3.3977	(4,924.46)	(4,756.74)	0.0000	4.5800	(2,177.8325)	0.0000	0.6265	(2.8776)	0.0000	1	(2.2511)	01/06/2025
603505.SH	12/19/2024	SDB3264054683	(600.00)	3.3977	(2,125.42)	(2,038.60)	0.0000	4.5800	(2,177.8325)	0.0000	0.2704	(1.2333)	0.0000	1	(0.9629)	01/06/2025
603505.SH	12/18/2024	SDB3264054683	(700.00)	3.4492	(2,451.25)	(2,414.44)	0.0000	4.5800	(2,179.3577)	0.0000	0.3119	(1.4616)	0.0000	1	(1.1498)	01/06/2025
603505.SH	12/18/2024	SDB3264054683	(2,900.00)	3.4492	(10,164.98)	(10,002.67)	0.0000	4.5800	(2,179.3577)	0.0000	1.2932	(6.0554)	0.0000	1	(4.7622)	01/06/2025
603505.SH	12/18/2024	SDB3264054683	(10,100.00)	3.4492	(35,710.03)	(34,836.90)	0.0000	4.5800	(2,179.3577)	0.0000	4.5431	(21.0895)	0.0000	1	(16.5464)	01/06/2025
603505.SH	12/18/2024	SDB3264054683	(13,200.00)	3.4492	(46,633.11)	(45,529.41)	0.0000	4.5800	(2,179.3577)	0.0000	5.9328	(27.5625)	0.0000	1	(21.6297)	01/06/2025
603505.SH	12/18/2024	SDB3264054683	(11,700.00)	3.4492	(41,333.89)	(40,355.62)	0.0000	4.5800	(2,179.3577)	0.0000	5.2586	(24.4304)	0.0000	1	(19.1718)	01/06/2025
603505.SH	12/18/2024	SDB3264054683	(1,400.00)	3.4492	(4,924.46)	(4,828.88)	0.0000	4.5800	(2,179.3577)	0.0000	0.6265	(2.9233)	0.0000	1	(2.2968)	01/06/2025
603505.SH	12/18/2024	SDB3264054683	(3,600.00)	3.4492	(12,752.50)	(12,417.11)	0.0000	4.5800	(2,179.3577)	0.0000	1.6224	(7.5170)	0.0000	1	(5.8946)	01/06/2025
603505.SH	12/17/2024	SDB3264054683	(700.00)	3.5411	(2,451.25)	(2,478.75)	0.0000	4.5800	(2,179.3577)	0.0000	0.3119	(1.5006)	0.0000	1	(1.1887)	01/06/2025
603505.SH	12/17/2024	SDB3264054683	(2,900.00)	3.5411	(10,164.98)	(10,269.12)	0.0000	4.5800	(2,179.3577)	0.0000	1.2932	(6.2167)	0.0000	1	(4.9235)	01/06/2025
603505.SH	12/17/2024	SDB3264054683	(10,100.00)	3.5411	(35,710.03)	(35,764.88)	0.0000	4.5800	(2,179.3577)	0.0000	4.5431	(21.6512)	0.0000	1	(17.1081)	01/06/2025
603505.SH	12/17/2024	SDB3264054683	(13,200.00)	3.5411	(46,633.11)	(46,742.22)	0.0000	4.5800	(2,179.3577)	0.0000	5.9328	(28.2967)	0.0000	1	(22.3639)	01/06/2025
603505.SH	12/17/2024	SDB3264054683	(11,700.00)	3.5411	(41,333.89)	(41,430.60)	0.0000	4.5800	(2,179.3577)	0.0000	5.2586	(25.0811)	0.0000	1	(19.8225)	01/06/2025
603505.SH	12/17/2024	SDB3264054683	(1,400.00)	3.5411	(4,924.46)	(4,957.51)	0.0000	4.5800	(2,179.3577)	0.0000	0.6265	(3.0012)	0.0000	1	(2.3747)	01/06/2025
603505.SH	12/17/2024	SDB3264054683	(3,600.00)	3.5411	(12,752.50)	(12,747.09)	0.0000	4.5800	(2,179.3577)	0.0000	1.6224	(7.7173)	0.0000	1	(6.0949)	01/06/2025
603505.SH	12/16/2024	SDB3264054683	(10,100.00)	3.5223	(35,710.03)	(35,575.88)	0.0000	4.5800	(2,200.0000)	0.0000	4.5431	(21.7403)	0.0000	1	(17.1972)	01/06/2025
603505.SH	12/16/2024	SDB3264054683	(13,200.00)	3.5223	(46,633.11)	(46,494.18)	0.0000	4.5800	(2,200.0000)	0.0000	5.9328	(28.4131)	0.0000	1	(22.4803)	01/06/2025
603505.SH	12/16/2024	SDB3264054683	(11,700.00)	3.5223	(41,333.89)	(41,210.75)	0.0000	4.5800	(2,200.0000)	0.0000	5.2586	(25.1843)	0.0000	1	(19.9258)	01/06/2025
603505.SH	12/16/2024	SDB3264054683	(1,400.00)	3.5223	(4,924.46)	(4,931.20)	0.0000	4.5800	(2,200.0000)	0.0000	0.6265	(3.0135)	0.0000	1	(2.3870)	01/06/2025
603505.SH	12/16/2024	SDB3264054683	(3,600.00)	3.5223	(12,752.50)	(12,680.23)	0.0000	4.5800	(2,200.0000)	0.0000	1.6224	(7.7490)	0.0000	1	(6.1266)	01/06/2025
603505.SH	12/13/2024	SDB3264054683	(1,400.00)	3.5175	(4,924.46)	(4,924.46)	0.0000	4.5800	(2,200.0000)	0.0000	1.8795	(9.0282)	0.0000	3	(7.1487)	01/06/2025
603505.SH	12/13/2024	SDB3264054683	(3,600.00)	3.5424	(12,752.50)	(12,752.50)	0.0000	4.5800	(2,200.0000)	0.0000	4.8672	(23.3796)	0.0000	3	(18.5124)	01/06/2025
603505.SH	12/09/2024	SDB3261928049	(13,200.00)	3.4605	(43,688.98)	(45,679.06)	0.0000	4.5800	(1,645.5337)	0.0000	5.5582	(20.8796)	0.0000	1	(15.3214)	01/06/2025
603505.SH	12/09/2024	SDB3261928049	(3,300.00)	3.4605	(10,922.24)	(11,419.77)	0.0000	4.5800	(1,645.5337)	0.0000	1.3896	(5.2199)	0.0000	1	(3.8303)	01/06/2025
603505.SH	12/09/2024	SDB3261928049	(6,700.00)	3.4605	(22,175.47)	(23,185.58)	0.0000	4.5800	(1,645.5337)	0.0000	2.8212	(10.5980)	0.0000	1	(7.7767)	01/06/2025
603505.SH	12/09/2024	SDB3261928049	(1,429.00)	3.4605	(4,729.66)	(4,945.10)	0.0000	4.5800	(1,645.5337)	0.0000	0.6017	(2.2604)	0.0000	1	(1.6587)	01/06/2025
603505.SH	12/06/2024	SDB3261928049	(13,200.00)	3.4249	(43,688.98)	(45,208.57)	0.0000	4.5800	(1,686.8613)	0.0000	16.6746	(63.5505)	0.0000	3	(46.8759)	01/06/2025
603505.SH	12/06/2024	SDB3261928049	(3,300.00)	3.4249	(10,922.24)	(11,302.14)	0.0000	4.5800	(1,686.8613)	0.0000	4.1687	(15.8876)	0.0000	3	(11.7190)	01/06/2025
603505.SH	12/06/2024	SDB3261928049	(6,700.00)	3.4249	(22,175.47)	(22,946.78)	0.0000	4.5800	(1,686.8613)	0.0000	8.4636	(32.2567)	0.0000	3	(23.7931)	01/06/2025
603505.SH	12/06/2024	SDB3261928049	(5,800.00)	3.4249	(19,196.67)	(19,864.37)	0.0000	4.5800	(1,686.8613)	0.0000	7.3267	(27.9237)	0.0000	3	(20.5970)	01/06/2025
603505.SH	12/06/2024	SDB3261928049	(800.00)	3.4249	(2,647.82)	(2,739.91)	0.0000	4.5800	(1,686.8613)	0.0000	1.0106	(3.8515)	0.0000	3	(2.8410)	01/06/2025
603505.SH	12/06/2024	SDB3261928049	(900.00)	3.4249	(2,978.79)	(3,082.40)	0.0000	4.5800	(1,686.8613)	0.0000	1.1369	(4.3330)	0.0000	3	(3.1961)	01/06/2025
603505.SH	12/06/2024	SDB3261928049	(2,000.00)	3.4249	(6,619.54)	(6,849.78)	0.0000	4.5800	(1,686.8613)	0.0000	2.5265	(9.6289)	0.0000	3	(7.1024)	01/06/2025
603505.SH	12/06/2024	SDB3261928049	(3,400.00)	3.4249	(11,253.22)	(11,644.63)	0.0000	4.5800	(1,686.8613)	0.0000	4.2950	(16.3691)	0.0000	3	(12.0741)	01/06/2025
603505.SH	12/06/2024	SDB3261928049	(4,000.00)	3.4249	(13,239.08)	(13,699.57)	0.0000	4.5800	(1,686.8613)	0.0000	5.0529	(19.2577)	0.0000	3	(14.2048)	01/06/2025
603505.SH	12/06/2024	SDB3261928049	(1,700.00)	3.4249	(5,626.61)	(5,822.32)	0.0000	4.5800	(1,686.8613)	0.0000	2.1475	(8.1845)	0.0000	3	(6.0370)	01/06/2025
603505.SH	12/06/2024	SDB3261928049	(3,929.00)	3.4249	(13,004.09)	(13,456.40)	0.0000	4.5800	(1,686.8613)	0.0000	4.9632	(18.9159)	0.0000	3	(13.9527)	01/06/2025
603505.SH	12/06/2024	SDB3261928049	(4,900.00)	3.4249	(16,217.88)	(16,781.97)	0.0000	4.5800	(1,686.8613)	0.0000	6.1898	(23.5907)	0.0000	3	(17.4009)	01/06/2025
603505.SH	12/06/2024	SDB3261928049	(7,500.00)	3.4249	(24,823.28)	(25,668.69)	0.0000	4.5800	(1,686.8613)	0.0000	9.4742	(36.1082)	0.0000	3	(26.6340)	01/06/2025
603505.SH	12/06/2024	SDB3261928049	(500.00)	3.4249	(1,654.89)	(1,712.45)	0.0000	4.5800	(1,686.8613)	0.0000	0.6316	(2.4072)	0.0000	3	(1.7756)	01/06/2025
603505.SH	12/06/2024	SDB3261928049	(1,500.00)	3.4249	(4,964.66)	(5,137.34)	0.0000	4.5800	(1,686.8613)	0.0000	1.8948	(7.2216)	0.0000	3	(5.3268)	01/06/2025
603505.SH	12/06/2024	SDB3261928049	(2,300.00)	3.4249	(7,612.47)	(7,877.25)	0.0000	4.5800	(1,686.8613)	0.0000	2.9054	(11.0732)	0.0000	3	(8.1678)	01/06/2025
603505.SH	12/06/2024	SDB3261928049	(2,100.00)	3.4249	(6,950.52)	(7,192.27)	0.0000	4.5800	(1,686.8613)	0.0000	2.6528	(10.1103)	0.0000	3	(7.4575)	01/06/2025
603505.SH	12/05/2024	SDB3261928049	(13,200.00)	3.4392	(43,688.98)	(45,397.61)	0.0000	4.5800	(1,686.8613)	0.0000	5.5582	(21.2721)	0.0000	1	(15.7139)	01/06/2025
603505.SH	12/05/2024	SDB3261928049	(3,300.00)	3.4392	(10,922.24)	(11,349.40)	0.0000	4.5800	(1,686.8613)	0.0000	1.3896	(5.3180)	0.0000	1	(3.9285)	01/06/2025
603505.SH	12/05/2024	SDB3261928049	(6,700.00)	3.4392	(22,175.47)	(23,042.73)	0.0000	4.5800	(1,686.8613)	0.0000	2.8212	(10.7972)	0.0000	1	(7.9760)	01/06/2025
603505.SH	12/05/2024	SDB3261928049	(5,800.00)	3.4392	(19,196.67)	(19,947.44)	0.0000	4.5800	(1,686.8613)	0.0000	2.4422	(9.3468)	0.0000	1	(6.9046)	01/06/2025
603505.SH	12/05/2024	SDB3261928049	(800.00)	3.4392	(2,647.82)	(2,751.37)	0.0000	4.5800	(1,686.8613)	0.0000	0.3369	(1.2892)	0.0000	1	(0.9524)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
CHINA KINGS RESOURCES GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603505.SH	12/05/2024	SDB3261928049	(900.00)	3.4392	(2,978.79)	(3,095.29)	0.0000	4.5800	(1,686.8613)	0.0000	0.3790	(1.4504)	0.0000	1	(1.0714)	01/06/2025
603505.SH	12/05/2024	SDB3261928049	(2,000.00)	3.4392	(6,619.54)	(6,878.43)	0.0000	4.5800	(1,686.8613)	0.0000	0.8422	(3.2230)	0.0000	1	(2.3809)	01/06/2025
603505.SH	12/05/2024	SDB3261928049	(3,400.00)	3.4392	(11,253.22)	(11,693.32)	0.0000	4.5800	(1,686.8613)	0.0000	1.4317	(5.4792)	0.0000	1	(4.0475)	01/06/2025
603505.SH	12/05/2024	SDB3261928049	(4,000.00)	3.4392	(13,239.08)	(13,756.85)	0.0000	4.5800	(1,686.8613)	0.0000	1.6843	(6.4461)	0.0000	1	(4.7618)	01/06/2025
603505.SH	12/05/2024	SDB3261928049	(1,700.00)	3.4392	(5,626.61)	(5,846.66)	0.0000	4.5800	(1,686.8613)	0.0000	0.7158	(2.7396)	0.0000	1	(2.0238)	01/06/2025
603505.SH	12/05/2024	SDB3261928049	(3,929.00)	3.4392	(13,004.09)	(13,512.67)	0.0000	4.5800	(1,686.8613)	0.0000	1.6544	(6.3317)	0.0000	1	(4.6773)	01/06/2025
603505.SH	12/05/2024	SDB3261928049	(4,900.00)	3.4392	(16,217.88)	(16,852.14)	0.0000	4.5800	(1,686.8613)	0.0000	2.0633	(7.8965)	0.0000	1	(5.8332)	01/06/2025
603505.SH	12/05/2024	SDB3261928049	(7,500.00)	3.4392	(24,823.28)	(25,794.10)	0.0000	4.5800	(1,686.8613)	0.0000	3.1581	(12.0864)	0.0000	1	(8.9283)	01/06/2025
603505.SH	12/05/2024	SDB3261928049	(500.00)	3.4392	(1,654.89)	(1,719.61)	0.0000	4.5800	(1,686.8613)	0.0000	0.2105	(0.8058)	0.0000	1	(0.5952)	01/06/2025
603505.SH	12/05/2024	SDB3261928049	(1,500.00)	3.4392	(4,964.66)	(5,158.82)	0.0000	4.5800	(1,686.8613)	0.0000	0.6316	(2.4173)	0.0000	1	(1.7857)	01/06/2025
603505.SH	12/05/2024	SDB3261928049	(2,300.00)	3.4392	(7,612.47)	(7,910.19)	0.0000	4.5800	(1,686.8613)	0.0000	0.9685	(3.7065)	0.0000	1	(2.7380)	01/06/2025
603505.SH	12/05/2024	SDB3261928049	(2,100.00)	3.4392	(6,950.52)	(7,222.35)	0.0000	4.5800	(1,686.8613)	0.0000	0.8843	(3.3842)	0.0000	1	(2.4999)	01/06/2025
603505.SH	12/04/2024	SDB3261928049	(13,200.00)	3.3098	(43,688.98)	(43,688.98)	0.0000	4.5800	(1,686.8613)	0.0000	5.5582	(20.4715)	0.0000	1	(14.9132)	01/06/2025
603505.SH	12/04/2024	SDB3261928049	(3,300.00)	3.3098	(10,922.24)	(10,922.24)	0.0000	4.5800	(1,686.8613)	0.0000	1.3896	(5.1179)	0.0000	1	(3.7283)	01/06/2025
603505.SH	12/04/2024	SDB3261928049	(6,700.00)	3.3098	(22,175.47)	(22,175.47)	0.0000	4.5800	(1,686.8613)	0.0000	2.8212	(10.3908)	0.0000	1	(7.5696)	01/06/2025
603505.SH	12/04/2024	SDB3261928049	(5,800.00)	3.3098	(19,196.67)	(19,196.67)	0.0000	4.5800	(1,686.8613)	0.0000	2.4422	(8.9950)	0.0000	1	(6.5528)	01/06/2025
603505.SH	12/04/2024	SDB3261928049	(800.00)	3.3098	(2,647.82)	(2,647.82)	0.0000	4.5800	(1,686.8613)	0.0000	0.3369	(1.2407)	0.0000	1	(0.9038)	01/06/2025
603505.SH	12/04/2024	SDB3261928049	(900.00)	3.3098	(2,978.79)	(2,978.79)	0.0000	4.5800	(1,686.8613)	0.0000	0.3790	(1.3958)	0.0000	1	(1.0168)	01/06/2025
603505.SH	12/04/2024	SDB3261928049	(2,000.00)	3.3098	(6,619.54)	(6,619.54)	0.0000	4.5800	(1,686.8613)	0.0000	0.8422	(3.1017)	0.0000	1	(2.2596)	01/06/2025
603505.SH	12/04/2024	SDB3261928049	(3,400.00)	3.3098	(11,253.22)	(11,253.22)	0.0000	4.5800	(1,686.8613)	0.0000	1.4317	(5.2730)	0.0000	1	(3.8413)	01/06/2025
603505.SH	12/04/2024	SDB3261928049	(4,000.00)	3.3098	(13,239.08)	(13,239.08)	0.0000	4.5800	(1,686.8613)	0.0000	1.6843	(6.2035)	0.0000	1	(4.5192)	01/06/2025
603505.SH	12/04/2024	SDB3261928049	(1,700.00)	3.3098	(5,626.61)	(5,626.61)	0.0000	4.5800	(1,686.8613)	0.0000	0.7158	(2.6365)	0.0000	1	(1.9206)	01/06/2025
603505.SH	12/04/2024	SDB3261928049	(3,929.00)	3.3098	(13,004.09)	(13,004.09)	0.0000	4.5800	(1,686.8613)	0.0000	1.6544	(6.0934)	0.0000	1	(4.4390)	01/06/2025
603505.SH	12/04/2024	SDB3261928049	(4,900.00)	3.3098	(16,217.88)	(16,217.88)	0.0000	4.5800	(1,686.8613)	0.0000	2.0633	(7.5993)	0.0000	1	(5.5360)	01/06/2025
603505.SH	12/04/2024	SDB3261928049	(7,500.00)	3.3098	(24,823.28)	(24,823.28)	0.0000	4.5800	(1,686.8613)	0.0000	3.1581	(11.6315)	0.0000	1	(8.4734)	01/06/2025
603505.SH	12/04/2024	SDB3261928049	(500.00)	3.3098	(1,654.89)	(1,654.89)	0.0000	4.5800	(1,686.8613)	0.0000	0.2105	(0.7754)	0.0000	1	(0.5649)	01/06/2025
603505.SH	12/04/2024	SDB3261928049	(1,500.00)	3.3098	(4,964.66)	(4,964.66)	0.0000	4.5800	(1,686.8613)	0.0000	0.6316	(2.3263)	0.0000	1	(1.6947)	01/06/2025
603505.SH	12/04/2024	SDB3261928049	(2,300.00)	3.3098	(7,612.47)	(7,612.47)	0.0000	4.5800	(1,686.8613)	0.0000	0.9685	(3.5670)	0.0000	1	(2.5985)	01/06/2025
603505.SH	12/04/2024	SDB3261928049	(2,100.00)	3.3098	(6,950.52)	(6,950.52)	0.0000	4.5800	(1,686.8613)	0.0000	0.8843	(3.2568)	0.0000	1	(2.3726)	01/06/2025
TOTAL CHINA KINGS RESOURCES GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND											632.4101	(2,763.1718)	0.0000		(2,130.7617)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
CHINA MERCHANTS SHEKOU INDUSTRIAL ZONE HOLDINGS CO.,LTD. CMN CLASS A SERIES NORTHBOUND																
001979.ZK	12/10/2024	SDB3263589460	(2,600.00)	1.5600	(4,275.64)	(4,056.02)	0.0000	4.5800	(2,150.0000)	0.0000	0.5440	(2.4223)	0.0000	1	(1.8784)	01/06/2025
001979.ZK	12/10/2024	SDB3263589460	(5,000.00)	1.5600	(8,168.94)	(7,800.05)	0.0000	4.5800	(2,150.0000)	0.0000	1.0393	(4.6584)	0.0000	1	(3.6191)	01/06/2025
001979.ZK	12/09/2024	SDB3263589460	(2,600.00)	1.5731	(4,275.64)	(4,090.05)	0.0000	4.5800	(2,150.0000)	0.0000	0.5440	(2.4427)	0.0000	1	(1.8987)	01/06/2025
001979.ZK	12/09/2024	SDB3263589460	(5,000.00)	1.5731	(8,168.94)	(7,865.47)	0.0000	4.5800	(2,150.0000)	0.0000	1.0393	(4.6974)	0.0000	1	(3.6582)	01/06/2025
001979.ZK	12/06/2024	SDB3263589460	(2,600.00)	1.6445	(4,275.64)	(4,275.64)	0.0000	4.5800	(2,150.0000)	0.0000	1.6319	(7.6605)	0.0000	3	(6.0286)	01/06/2025
001979.ZK	12/06/2024	SDB3263589460	(5,000.00)	1.6338	(8,168.94)	(8,168.94)	0.0000	4.5800	(2,150.0000)	0.0000	3.1178	(14.6360)	0.0000	3	(11.5182)	01/06/2025
TOTAL CHINA MERCHANTS SHEKOU INDUSTRIAL ZONE HOLDINGS CO.,LTD. CMN CLASS A SERIES NORTHBOUND											7.9161	(36.5174)	0.0000		(28.6012)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
CHINA NATIONAL NUCLEAR POWER CO.,LTD. CMN CLASS A SERIES NORTHBOUND																
601985.SH	01/03/2025	SDB3264054733	(8,900.00)	1.4050	(12,519.30)	(12,504.69)	0.0000	4.3300	(286.8331)	0.0000	4.5174	(2.9890)	0.0000	3	1.5284	01/06/2025
601985.SH	01/03/2025	SDB3264054733	(19,500.00)	1.4050	(27,530.94)	(27,397.91)	0.0000	4.3300	(286.8331)	0.0000	9.9341	(6.5489)	0.0000	3	3.852	01/06/2025
601985.SH	01/03/2025	SDB3264054733	(10,900.00)	1.4050	(15,460.06)	(15,314.73)	0.0000	4.3300	(286.8331)	0.0000	5.5785	(3.6606)	0.0000	3	1.9179	01/06/2025
601985.SH	01/03/2025	SDB3264054733	(17,300.00)	1.4050	(24,333.42)	(24,306.86)	0.0000	4.3300	(286.8331)	0.0000	8.7803	(5.8100)	0.0000	3	2.9703	01/06/2025
601985.SH	01/03/2025	SDB3264054733	(1,000.00)	1.4050	(1,414.57)	(1,405.02)	0.0000	4.3300	(286.8331)	0.0000	0.5104	(0.3358)	0.0000	3	0.1746	01/06/2025
601985.SH	01/03/2025	SDB3264054733	(19,800.00)	1.4050	(27,828.25)	(27,819.42)	0.0000	4.3300	(286.8331)	0.0000	10.0414	(6.6496)	0.0000	3	3.3918	01/06/2025
601985.SH	01/03/2025	SDB3264054733	(1,000.00)	1.4050	(1,373.62)	(1,405.02)	0.0000	4.3300	(286.8331)	0.0000	0.4956	(0.3358)	0.0000	3	0.1598	01/06/2025
601985.SH	01/03/2025	SDB3264054733	(3,700.00)	1.4050	(5,082.38)	(5,198.58)	0.0000	4.3300	(286.8331)	0.0000	1.8339	(1.2426)	0.0000	3	0.5913	01/06/2025
601985.SH	01/03/2025	SDB3264054733	(6,000.00)	1.4050	(8,238.80)	(8,430.13)	0.0000	4.3300	(286.8331)	0.0000	2.9728	(2.0150)	0.0000	3	0.9578	01/06/2025
601985.SH	01/02/2025	SDB3264054733	(17,300.00)	1.4212	(24,333.42)	(24,587.56)	0.0000	4.3300	(336.6290)	0.0000	2.9268	(2.2991)	0.0000	1	0.6276	01/06/2025
601985.SH	01/02/2025	SDB3264054733	(1,000.00)	1.4212	(1,414.57)	(1,421.25)	0.0000	4.3300	(336.6290)	0.0000	0.1701	(0.1329)	0.0000	1	0.0372	01/06/2025
601985.SH	01/02/2025	SDB3264054733	(19,800.00)	1.4212	(27,828.25)	(28,140.67)	0.0000	4.3300	(336.6290)	0.0000	3.3471	(2.6314)	0.0000	1	0.7157	01/06/2025
601985.SH	01/02/2025	SDB3264054733	(1,000.00)	1.4212	(1,373.62)	(1,421.25)	0.0000	4.3300	(336.6290)	0.0000	0.1652	(0.1329)	0.0000	1	0.0323	01/06/2025
601985.SH	01/02/2025	SDB3264054733	(3,700.00)	1.4212	(5,082.38)	(5,258.61)	0.0000	4.3300	(336.6290)	0.0000	0.6113	(0.4917)	0.0000	1	0.1196	01/06/2025
601985.SH	01/02/2025	SDB3264054733	(6,000.00)	1.4212	(8,238.80)	(8,527.48)	0.0000	4.3300	(336.6290)	0.0000	0.9909	(0.7974)	0.0000	1	0.1936	01/06/2025
601985.SH	12/31/2024	SDB3264054733	(17,300.00)	1.4184	(24,333.42)	(24,538.16)	0.0000	4.3300	(336.6290)	0.0000	5.8535	(4.5890)	0.0000	2	1.2645	01/06/2025
601985.SH	12/31/2024	SDB3264054733	(1,000.00)	1.4184	(1,414.57)	(1,418.39)	0.0000	4.3300	(336.6290)	0.0000	0.3403	(0.2653)	0.0000	2	0.0750	01/06/2025
601985.SH	12/31/2024	SDB3264054733	(19,800.00)	1.4184	(27,828.25)	(28,084.14)	0.0000	4.3300	(336.6290)	0.0000	6.6942	(5.2522)	0.0000	2	1.4421	01/06/2025
601985.SH	12/31/2024	SDB3264054733	(1,000.00)	1.4184	(1,373.62)	(1,418.39)	0.0000	4.3300	(336.6290)	0.0000	0.3304	(0.2653)	0.0000	2	0.0652	01/06/2025
601985.SH	12/31/2024	SDB3264054733	(3,700.00)	1.4184	(5,082.38)	(5,248.05)	0.0000	4.3300	(336.6290)	0.0000	1.2226	(0.9815)	0.0000	2	0.2411	01/06/2025
601985.SH	12/31/2024	SDB3264054733	(6,000.00)	1.4184	(8,238.80)	(8,510.35)	0.0000	4.3300	(336.6290)	0.0000	1.9819	(1.5916)	0.0000	2	0.3903	01/06/2025
601985.SH	12/30/2024	SDB3264054733	(1,000.00)	1.4140	(1,373.62)	(1,414.03)	0.0000	4.3300	(200.0000)	0.0000	0.1652	(0.0786)	0.0000	1	0.0867	01/06/2025
601985.SH	12/30/2024	SDB3264054733	(3,700.00)	1.4140	(5,082.38)	(5,231.92)	0.0000	4.3300	(200.0000)	0.0000	0.6113	(0.2907)	0.0000	1	0.3206	01/06/2025
601985.SH	12/30/2024	SDB3264054733	(6,000.00)	1.4140	(8,238.80)	(8,484.19)	0.0000	4.3300	(200.0000)	0.0000	0.9909	(0.4713)	0.0000	1	0.5196	01/06/2025
601985.SH	12/27/2024	SDB3264054733	(1,000.00)	1.3342	(1,373.62)	(1,334.15)	0.0000	4.3300	(200.0000)	0.0000	0.4956	(0.2224)	0.0000	3	0.2733	01/06/2025
601985.SH	12/27/2024	SDB3264054733	(3,700.00)	1.3342	(5,082.38)	(4,936.37)	0.0000	4.3300	(200.0000)	0.0000	1.8339	(0.8227)	0.0000	3	1.0112	01/06/2025
601985.SH	12/27/2024	SDB3264054733	(6,000.00)	1.3342	(8,238.80)	(8,004.92)	0.0000	4.3300	(200.0000)	0.0000	2.9728	(1.3342)	0.0000	3	1.6387	01/06/2025
601985.SH	12/26/2024	SDB3264054733	(1,000.00)	1.3577	(1,373.62)	(1,357.67)	0.0000	4.3300	(200.0000)	0.0000	0.1652	(0.0754)	0.0000	1	0.0898	01/06/2025
601985.SH	12/26/2024	SDB3264054733	(3,700.00)	1.3577	(5,082.38)	(5,023.38)	0.0000	4.3300	(200.0000)	0.0000	0.6113	(0.2791)	0.0000	1	0.3322	01/06/2025
601985.SH	12/26/2024	SDB3264054733	(6,000.00)	1.3577	(8,238.80)	(8,146.02)	0.0000	4.3300	(200.0000)	0.0000	0.9909	(0.4526)	0.0000	1	0.5384	01/06/2025
601985.SH	12/24/2024	SDB3264054733	(1,000.00)	1.3577	(1,373.62)	(1,357.67)	0.0000	4.3300	(200.0000)	0.0000	0.3304	(0.1509)	0.0000	2	0.1796	01/06/2025
601985.SH	12/24/2024	SDB3264054733	(3,700.00)	1.3577	(5,082.38)	(5,023.38)	0.0000	4.3300	(200.0000)	0.0000	1.2226	(0.5582)	0.0000	2	0.6644	01/06/2025
601985.SH	12/24/2024	SDB3264054733	(6,000.00)	1.3577	(8,238.80)	(8,146.02)	0.0000	4.3300	(200.0000)	0.0000	1.9819	(0.9051)	0.0000	2	1.0768	01/06/2025
601985.SH	12/23/2024	SDB3264054733	(1,000.00)	1.3744	(1,373.62)	(1,374.41)	0.0000	4.3300	(200.0000)	0.0000	0.1652	(0.0764)	0.0000	1	0.0889	01/06/2025
601985.SH	12/23/2024	SDB3264054733	(3,700.00)	1.3744	(5,082.38)	(5,085.32)	0.0000	4.3300	(200.0000)	0.0000	0.6113	(0.2825)	0.0000	1	0.3288	01/06/2025
601985.SH	12/23/2024	SDB3264054733	(6,000.00)	1.3744	(8,238.80)	(8,246.46)	0.0000	4.3300	(200.0000)	0.0000	0.9909	(0.4581)	0.0000	1	0.5328	01/06/2025
601985.SH	12/20/2024	SDB3264054733	(1,000.00)	1.3783	(1,373.62)	(1,378.25)	0.0000	4.3300	(200.0000)	0.0000	0.4956	(0.2297)	0.0000	3	0.2659	01/06/2025
601985.SH	12/20/2024	SDB3264054733	(3,700.00)	1.3783	(5,082.38)	(5,099.53)	0.0000	4.3300	(200.0000)	0.0000	1.8339	(0.8499)	0.0000	3	0.9840	01/06/2025
601985.SH	12/20/2024	SDB3264054733	(6,000.00)	1.3783	(8,238.80)	(8,269.51)	0.0000	4.3300	(200.0000)	0.0000	2.9728	(1.3783)	0.0000	3	1.5946	01/06/2025
601985.SH	12/19/2024	SDB3264054733	(1,000.00)	1.3695	(1,373.62)	(1,369.50)	0.0000	4.5800	(200.0000)	0.0000	0.1748	(0.0761)	0.0000	1	0.0987	01/06/2025
601985.SH	12/19/2024	SDB3264054733	(3,700.00)	1.3695	(5,082.38)	(5,067.14)	0.0000	4.5800	(200.0000)	0.0000	0.6466	(0.2815)	0.0000	1	0.3651	01/06/2025
601985.SH	12/19/2024	SDB3264054733	(6,000.00)	1.3695	(8,238.80)	(8,216.98)	0.0000	4.5800	(200.0000)	0.0000	1.0482	(0.4565)	0.0000	1	0.5917	01/06/2025
601985.SH	12/18/2024	SDB3264054733	(1,000.00)	1.3281	(1,373.62)	(1,328.09)	0.0000	4.5800	(200.0000)	0.0000	0.1748	(0.0738)	0.0000	1	0.1010	01/06/2025
601985.SH	12/18/2024	SDB3264054733	(3,700.00)	1.3281	(5,082.38)	(4,913.94)	0.0000	4.5800	(200.0000)	0.0000	0.6466	(0.2730)	0.0000	1	0.3736	01/06/2025
601985.SH	12/18/2024	SDB3264054733	(6,000.00)	1.3281	(8,238.80)	(7,968.55)	0.0000	4.5800	(200.0000)	0.0000	1.0482	(0.4427)	0.0000	1	0.6055	01/06/2025
601985.SH	12/17/2024	SDB3264054733	(1,000.00)	1.3487	(1,373.62)	(1,348.72)	0.0000	4.5800	(200.0000)	0.0000	0.1748	(0.0749)	0.0000	1	0.0998	01/06/2025
601985.SH	12/17/2024	SDB3264054733	(3,700.00)	1.3487	(5,082.38)	(4,990.26)	0.0000	4.5800	(200.0000)	0.0000	0.6466	(0.2772)	0.0000	1	0.3694	01/06/2025
601985.SH	12/17/2024	SDB3264054733	(7,000.00)	1.3487	(9,611.94)	(9,441.04)	0.0000	4.5800	(200.0000)	0.0000	1.2229	(0.5245)	0.0000	1	0.6983	01/06/2025
601985.SH	12/16/2024	SDB3264054733	(1,000.00)	1.3601	(1,373.62)	(1,360.13)	0.0000	4.5800	(200.0000)	0.0000	0.1748	(0.0756)	0.0000	1	0.0992	01/06/2025
601985.SH	12/16/2024	SDB3264054733	(3,700.00)	1.3601	(5,082.38)	(5,032.49)	0.0000	4.5800	(200.0000)	0.0000	0.6466	(0.2796)	0.0000	1	0.3670	01/06/2025

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Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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USD (Cont.)																
Short (Cont.)																
CHINA NATIONAL NUCLEAR POWER CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
601985.SH	12/16/2024	SDB3264054733	(7,000.00)	1.3601	(9,611.94)	(9,520.92)	0.0000	4.5800	(200.0000)	0.0000	1.2229	(0.5289)	0.0000	1	0.6939	01/06/2025
601985.SH	12/13/2024	SDB3264054733	(1,000.00)	1.3736	(1,373.62)	(1,373.62)	0.0000	4.5800	(200.0000)	0.0000	0.5243	(0.2289)	0.0000	3	0.2953	01/06/2025
601985.SH	12/13/2024	SDB3264054733	(3,700.00)	1.3736	(5,082.38)	(5,082.38)	0.0000	4.5800	(200.0000)	0.0000	1.9398	(0.8471)	0.0000	3	1.0927	01/06/2025
601985.SH	12/13/2024	SDB3264054733	(7,000.00)	1.3731	(9,611.94)	(9,611.94)	0.0000	4.5800	(200.0000)	0.0000	3.6686	(1.6020)	0.0000	3	2.0666	01/06/2025
TOTAL CHINA NATIONAL NUCLEAR POWER CO.,LTD. CMN CLASS A SERIES NORTHBOUND											102.7009	(63.9758)	0.0000		38.7252	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
CHINA NATL SOFTWARE & SRVC CO.*, LTD CMN CLASS A SERIES NORTHBOUND																
600536.SH	01/03/2025	SDB3260123202	(100.00)	6.7214	(766.43)	(672.14)	0.0000	4.3300	(1,697.7071)	0.0000	0.2766	(0.9509)	0.0000	3	(0.6744)	01/06/2025
600536.SH	01/03/2025	SDB3260123202	(2,000.00)	6.7214	(15,328.59)	(13,442.78)	0.0000	4.3300	(1,697.7071)	0.0000	5.5311	(19.0183)	0.0000	3	(13.4872)	01/06/2025
600536.SH	01/03/2025	SDB3260123202	(500.00)	6.7214	(3,832.15)	(3,360.70)	0.0000	4.3300	(1,697.7071)	0.0000	1.3828	(4.7546)	0.0000	3	(3.3718)	01/06/2025
600536.SH	01/03/2025	SDB3260123202	(800.00)	6.7214	(6,131.44)	(5,377.11)	0.0000	4.3300	(1,697.7071)	0.0000	2.2124	(7.6073)	0.0000	3	(5.3949)	01/06/2025
600536.SH	01/03/2025	SDB3260123202	(100.00)	6.7214	(766.43)	(672.14)	0.0000	4.3300	(1,697.7071)	0.0000	0.2766	(0.9509)	0.0000	3	(0.6744)	01/06/2025
600536.SH	01/03/2025	SDB3260123202	(8,900.00)	6.7214	(68,212.24)	(59,820.37)	0.0000	4.3300	(1,697.7071)	0.0000	24.6133	(84.6312)	0.0000	3	(60.0180)	01/06/2025
600536.SH	01/03/2025	SDB3260123202	(900.00)	6.7214	(6,897.87)	(6,049.25)	0.0000	4.3300	(1,697.7071)	0.0000	2.4890	(8.5582)	0.0000	3	(6.0692)	01/06/2025
600536.SH	01/03/2025	SDB3260123202	(7,000.00)	6.7214	(53,650.08)	(47,049.73)	0.0000	4.3300	(1,697.7071)	0.0000	19.3587	(66.5639)	0.0000	3	(47.2051)	01/06/2025
600536.SH	01/03/2025	SDB3260123202	(1,000.00)	6.7214	(7,664.30)	(6,721.39)	0.0000	4.3300	(1,697.7071)	0.0000	2.7655	(9.5091)	0.0000	3	(6.7436)	01/06/2025
600536.SH	01/03/2025	SDB3260123202	(1,500.00)	6.7214	(11,496.45)	(10,082.09)	0.0000	4.3300	(1,697.7071)	0.0000	4.1483	(14.2637)	0.0000	3	(10.1154)	01/06/2025
600536.SH	01/03/2025	SDB3260123202	(100.00)	6.7214	(766.43)	(672.14)	0.0000	4.3300	(1,697.7071)	0.0000	0.2766	(0.9509)	0.0000	3	(0.6744)	01/06/2025
600536.SH	01/03/2025	SDB3260123202	(200.00)	6.7214	(1,532.86)	(1,344.28)	0.0000	4.3300	(1,697.7071)	0.0000	0.5531	(1.9018)	0.0000	3	(1.3487)	01/06/2025
600536.SH	01/03/2025	SDB3260123202	(9,500.00)	6.7214	(72,810.82)	(63,853.21)	0.0000	4.3300	(1,697.7071)	0.0000	26.2726	(90.3367)	0.0000	3	(64.0641)	01/06/2025
600536.SH	01/03/2025	SDB3260123202	(1,100.00)	6.7214	(8,430.73)	(7,393.53)	0.0000	4.3300	(1,697.7071)	0.0000	3.0421	(10.4600)	0.0000	3	(7.4180)	01/06/2025
600536.SH	01/03/2025	SDB3260123202	(100.00)	6.7214	(766.43)	(672.14)	0.0000	4.3300	(1,697.7071)	0.0000	0.2766	(0.9509)	0.0000	3	(0.6744)	01/06/2025
600536.SH	01/02/2025	SDB3260123202	(100.00)	6.7667	(766.43)	(676.67)	0.0000	4.3300	(1,697.7071)	0.0000	0.0922	(0.3191)	0.0000	1	(0.2269)	01/06/2025
600536.SH	01/02/2025	SDB3260123202	(2,000.00)	6.7667	(15,328.59)	(13,533.33)	0.0000	4.3300	(1,697.7071)	0.0000	1.8437	(6.3821)	0.0000	1	(4.5384)	01/06/2025
600536.SH	01/02/2025	SDB3260123202	(500.00)	6.7667	(3,832.15)	(3,383.33)	0.0000	4.3300	(1,697.7071)	0.0000	0.4609	(1.5955)	0.0000	1	(1.1346)	01/06/2025
600536.SH	01/02/2025	SDB3260123202	(800.00)	6.7667	(6,131.44)	(5,413.33)	0.0000	4.3300	(1,697.7071)	0.0000	0.7375	(2.5528)	0.0000	1	(1.8154)	01/06/2025
600536.SH	01/02/2025	SDB3260123202	(100.00)	6.7667	(766.43)	(676.67)	0.0000	4.3300	(1,697.7071)	0.0000	0.0922	(0.3191)	0.0000	1	(0.2269)	01/06/2025
600536.SH	01/02/2025	SDB3260123202	(8,900.00)	6.7667	(68,212.24)	(60,223.32)	0.0000	4.3300	(1,697.7071)	0.0000	8.2044	(28.4004)	0.0000	1	(20.1960)	01/06/2025
600536.SH	01/02/2025	SDB3260123202	(900.00)	6.7667	(6,897.87)	(6,090.00)	0.0000	4.3300	(1,697.7071)	0.0000	0.8297	(2.8720)	0.0000	1	(2.0423)	01/06/2025
600536.SH	01/02/2025	SDB3260123202	(7,000.00)	6.7667	(53,650.08)	(47,366.65)	0.0000	4.3300	(1,697.7071)	0.0000	6.4529	(22.3374)	0.0000	1	(15.8845)	01/06/2025
600536.SH	01/02/2025	SDB3260123202	(1,000.00)	6.7667	(7,664.30)	(6,766.66)	0.0000	4.3300	(1,697.7071)	0.0000	0.9218	(3.1911)	0.0000	1	(2.2692)	01/06/2025
600536.SH	01/02/2025	SDB3260123202	(1,500.00)	6.7667	(11,496.45)	(10,150.00)	0.0000	4.3300	(1,697.7071)	0.0000	1.3828	(4.7866)	0.0000	1	(3.4038)	01/06/2025
600536.SH	01/02/2025	SDB3260123202	(100.00)	6.7667	(766.43)	(676.67)	0.0000	4.3300	(1,697.7071)	0.0000	0.0922	(0.3191)	0.0000	1	(0.2269)	01/06/2025
600536.SH	01/02/2025	SDB3260123202	(200.00)	6.7667	(1,532.86)	(1,353.33)	0.0000	4.3300	(1,697.7071)	0.0000	0.1844	(0.6382)	0.0000	1	(0.4538)	01/06/2025
600536.SH	01/02/2025	SDB3260123202	(9,500.00)	6.7667	(72,810.82)	(64,283.32)	0.0000	4.3300	(1,697.7071)	0.0000	8.7575	(30.3151)	0.0000	1	(21.5575)	01/06/2025
600536.SH	01/02/2025	SDB3260123202	(1,100.00)	6.7667	(8,430.73)	(7,443.33)	0.0000	4.3300	(1,697.7071)	0.0000	1.0140	(3.5102)	0.0000	1	(2.4961)	01/06/2025
600536.SH	01/02/2025	SDB3260123202	(100.00)	6.7667	(766.43)	(676.67)	0.0000	4.3300	(1,697.7071)	0.0000	0.0922	(0.3191)	0.0000	1	(0.2269)	01/06/2025
600536.SH	12/31/2024	SDB3260123202	(100.00)	6.9482	(766.43)	(694.82)	0.0000	4.3300	(1,697.7071)	0.0000	0.1844	(0.6553)	0.0000	2	(0.4710)	01/06/2025
600536.SH	12/31/2024	SDB3260123202	(2,000.00)	6.9482	(15,328.59)	(13,896.40)	0.0000	4.3300	(1,697.7071)	0.0000	3.6874	(13.1067)	0.0000	2	(9.4193)	01/06/2025
600536.SH	12/31/2024	SDB3260123202	(500.00)	6.9482	(3,832.15)	(3,474.10)	0.0000	4.3300	(1,697.7071)	0.0000	0.9218	(3.2767)	0.0000	2	(2.3548)	01/06/2025
600536.SH	12/31/2024	SDB3260123202	(800.00)	6.9482	(6,131.44)	(5,558.56)	0.0000	4.3300	(1,697.7071)	0.0000	1.4750	(5.2427)	0.0000	2	(3.7677)	01/06/2025
600536.SH	12/31/2024	SDB3260123202	(100.00)	6.9482	(766.43)	(694.82)	0.0000	4.3300	(1,697.7071)	0.0000	0.1844	(0.6553)	0.0000	2	(0.4710)	01/06/2025
600536.SH	12/31/2024	SDB3260123202	(8,900.00)	6.9482	(68,212.24)	(61,838.98)	0.0000	4.3300	(1,697.7071)	0.0000	16.4088	(58.3247)	0.0000	2	(41.9159)	01/06/2025
600536.SH	12/31/2024	SDB3260123202	(900.00)	6.9482	(6,897.87)	(6,253.38)	0.0000	4.3300	(1,697.7071)	0.0000	1.6593	(5.8980)	0.0000	2	(4.2387)	01/06/2025
600536.SH	12/31/2024	SDB3260123202	(7,000.00)	6.9482	(53,650.08)	(48,637.40)	0.0000	4.3300	(1,697.7071)	0.0000	12.9058	(45.8734)	0.0000	2	(32.9675)	01/06/2025
600536.SH	12/31/2024	SDB3260123202	(1,000.00)	6.9482	(7,664.30)	(6,948.20)	0.0000	4.3300	(1,697.7071)	0.0000	1.8437	(6.5533)	0.0000	2	(4.7096)	01/06/2025
600536.SH	12/31/2024	SDB3260123202	(1,500.00)	6.9482	(11,496.45)	(10,422.30)	0.0000	4.3300	(1,697.7071)	0.0000	2.7655	(9.8300)	0.0000	2	(7.0645)	01/06/2025
600536.SH	12/31/2024	SDB3260123202	(100.00)	6.9482	(766.43)	(694.82)	0.0000	4.3300	(1,697.7071)	0.0000	0.1844	(0.6553)	0.0000	2	(0.4710)	01/06/2025
600536.SH	12/31/2024	SDB3260123202	(200.00)	6.9482	(1,532.86)	(1,389.64)	0.0000	4.3300	(1,697.7071)	0.0000	0.3687	(1.3107)	0.0000	2	(0.9419)	01/06/2025
600536.SH	12/31/2024	SDB3260123202	(9,500.00)	6.9482	(72,810.82)	(66,007.90)	0.0000	4.3300	(1,697.7071)	0.0000	17.5150	(62.2567)	0.0000	2	(44.7417)	01/06/2025
600536.SH	12/31/2024	SDB3260123202	(1,100.00)	6.9482	(8,430.73)	(7,643.02)	0.0000	4.3300	(1,697.7071)	0.0000	2.0281	(7.2087)	0.0000	2	(5.1806)	01/06/2025
600536.SH	12/31/2024	SDB3260123202	(100.00)	6.9482	(766.43)	(694.82)	0.0000	4.3300	(1,697.7071)	0.0000	0.1844	(0.6553)	0.0000	2	(0.4710)	01/06/2025
600536.SH	12/30/2024	SDB3260123202	(100.00)	6.9032	(766.43)	(690.32)	0.0000	4.3300	(1,697.7071)	0.0000	0.0922	(0.3255)	0.0000	1	(0.2334)	01/06/2025
600536.SH	12/30/2024	SDB3260123202	(2,000.00)	6.9032	(15,328.59)	(13,806.32)	0.0000	4.3300	(1,697.7071)	0.0000	1.8437	(6.5109)	0.0000	1	(4.6672)	01/06/2025
600536.SH	12/30/2024	SDB3260123202	(500.00)	6.9032	(3,832.15)	(3,451.58)	0.0000	4.3300	(1,697.7071)	0.0000	0.4609	(1.6277)	0.0000	1	(1.1668)	01/06/2025
600536.SH	12/30/2024	SDB3260123202	(800.00)	6.9032	(6,131.44)	(5,522.53)	0.0000	4.3300	(1,697.7071)	0.0000	0.7375	(2.6043)	0.0000	1	(1.8669)	01/06/2025
600536.SH	12/30/2024	SDB3260123202	(100.00)	6.9032	(766.43)	(690.32)	0.0000	4.3300	(1,697.7071)	0.0000	0.0922	(0.3255)	0.0000	1	(0.2334)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
CHINA NATL SOFTWARE & SRVC CO.*; LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600536.SH	12/30/2024	SDB3260123202	(8,900.00)	6.9032	(68,212.24)	(61,438.12)	0.0000	4.3300	(1,697.7071)	0.0000	8.2044	(28.9733)	0.0000	1	(20.7689)	01/06/2025
600536.SH	12/30/2024	SDB3260123202	(900.00)	6.9032	(6,897.87)	(6,212.84)	0.0000	4.3300	(1,697.7071)	0.0000	0.8297	(2.9299)	0.0000	1	(2.1002)	01/06/2025
600536.SH	12/30/2024	SDB3260123202	(7,000.00)	6.9032	(53,650.08)	(48,322.12)	0.0000	4.3300	(1,697.7071)	0.0000	6.4529	(22.7880)	0.0000	1	(16.3351)	01/06/2025
600536.SH	12/30/2024	SDB3260123202	(1,000.00)	6.9032	(7,664.30)	(6,903.16)	0.0000	4.3300	(1,697.7071)	0.0000	0.9218	(3.2554)	0.0000	1	(2.3336)	01/06/2025
600536.SH	12/30/2024	SDB3260123202	(1,500.00)	6.9032	(11,496.45)	(10,354.74)	0.0000	4.3300	(1,697.7071)	0.0000	1.3828	(4.8831)	0.0000	1	(3.5004)	01/06/2025
600536.SH	12/30/2024	SDB3260123202	(100.00)	6.9032	(766.43)	(690.32)	0.0000	4.3300	(1,697.7071)	0.0000	0.0922	(0.3255)	0.0000	1	(0.2334)	01/06/2025
600536.SH	12/30/2024	SDB3260123202	(200.00)	6.9032	(1,532.86)	(1,380.63)	0.0000	4.3300	(1,697.7071)	0.0000	0.1844	(0.6511)	0.0000	1	(0.4667)	01/06/2025
600536.SH	12/30/2024	SDB3260123202	(9,500.00)	6.9032	(72,810.82)	(65,580.02)	0.0000	4.3300	(1,697.7071)	0.0000	8.7575	(30.9266)	0.0000	1	(22.1690)	01/06/2025
600536.SH	12/30/2024	SDB3260123202	(1,100.00)	6.9032	(8,430.73)	(7,593.48)	0.0000	4.3300	(1,697.7071)	0.0000	1.0140	(3.5810)	0.0000	1	(2.5669)	01/06/2025
600536.SH	12/30/2024	SDB3260123202	(100.00)	6.9032	(766.43)	(690.32)	0.0000	4.3300	(1,697.7071)	0.0000	0.0922	(0.3255)	0.0000	1	(0.2334)	01/06/2025
600536.SH	12/27/2024	SDB3260123202	(100.00)	7.1100	(766.43)	(711.00)	0.0000	4.3300	(1,697.7071)	0.0000	0.2766	(1.0059)	0.0000	3	(0.7293)	01/06/2025
600536.SH	12/27/2024	SDB3260123202	(2,000.00)	7.1100	(15,328.59)	(14,220.03)	0.0000	4.3300	(1,697.7071)	0.0000	5.5311	(20.1179)	0.0000	3	(14.5868)	01/06/2025
600536.SH	12/27/2024	SDB3260123202	(500.00)	7.1100	(3,832.15)	(3,555.01)	0.0000	4.3300	(1,697.7071)	0.0000	1.3828	(5.0295)	0.0000	3	(3.6467)	01/06/2025
600536.SH	12/27/2024	SDB3260123202	(800.00)	7.1100	(6,131.44)	(5,688.01)	0.0000	4.3300	(1,697.7071)	0.0000	2.2124	(8.0471)	0.0000	3	(5.8347)	01/06/2025
600536.SH	12/27/2024	SDB3260123202	(100.00)	7.1100	(766.43)	(711.00)	0.0000	4.3300	(1,697.7071)	0.0000	0.2766	(1.0059)	0.0000	3	(0.7293)	01/06/2025
600536.SH	12/27/2024	SDB3260123202	(8,900.00)	7.1100	(68,212.24)	(63,279.14)	0.0000	4.3300	(1,697.7071)	0.0000	24.6133	(89.5245)	0.0000	3	(64.9113)	01/06/2025
600536.SH	12/27/2024	SDB3260123202	(900.00)	7.1100	(6,897.87)	(6,399.01)	0.0000	4.3300	(1,697.7071)	0.0000	2.4890	(9.0530)	0.0000	3	(6.5641)	01/06/2025
600536.SH	12/27/2024	SDB3260123202	(7,000.00)	7.1100	(53,650.08)	(49,770.11)	0.0000	4.3300	(1,697.7071)	0.0000	19.3587	(70.4126)	0.0000	3	(51.0538)	01/06/2025
600536.SH	12/27/2024	SDB3260123202	(1,000.00)	7.1100	(7,664.30)	(7,110.02)	0.0000	4.3300	(1,697.7071)	0.0000	2.7655	(10.0589)	0.0000	3	(7.2934)	01/06/2025
600536.SH	12/27/2024	SDB3260123202	(1,500.00)	7.1100	(11,496.45)	(10,665.02)	0.0000	4.3300	(1,697.7071)	0.0000	4.1483	(15.0884)	0.0000	3	(10.9401)	01/06/2025
600536.SH	12/27/2024	SDB3260123202	(100.00)	7.1100	(766.43)	(711.00)	0.0000	4.3300	(1,697.7071)	0.0000	0.2766	(1.0059)	0.0000	3	(0.7293)	01/06/2025
600536.SH	12/27/2024	SDB3260123202	(200.00)	7.1100	(1,532.86)	(1,422.00)	0.0000	4.3300	(1,697.7071)	0.0000	0.5531	(2.0118)	0.0000	3	(1.4587)	01/06/2025
600536.SH	12/27/2024	SDB3260123202	(9,500.00)	7.1100	(72,810.82)	(67,545.15)	0.0000	4.3300	(1,697.7071)	0.0000	26.2726	(95.5599)	0.0000	3	(69.2873)	01/06/2025
600536.SH	12/27/2024	SDB3260123202	(1,100.00)	7.1100	(8,430.73)	(7,821.02)	0.0000	4.3300	(1,697.7071)	0.0000	3.0421	(11.0648)	0.0000	3	(8.0227)	01/06/2025
600536.SH	12/27/2024	SDB3260123202	(100.00)	7.1100	(766.43)	(711.00)	0.0000	4.3300	(1,697.7071)	0.0000	0.2766	(1.0059)	0.0000	3	(0.7293)	01/06/2025
600536.SH	12/26/2024	SDB3260123202	(100.00)	7.1014	(766.43)	(710.14)	0.0000	4.3300	(1,697.7071)	0.0000	0.0922	(0.3349)	0.0000	1	(0.2427)	01/06/2025
600536.SH	12/26/2024	SDB3260123202	(2,000.00)	7.1014	(15,328.59)	(14,202.90)	0.0000	4.3300	(1,697.7071)	0.0000	1.8437	(6.6979)	0.0000	1	(4.8542)	01/06/2025
600536.SH	12/26/2024	SDB3260123202	(500.00)	7.1014	(3,832.15)	(3,550.72)	0.0000	4.3300	(1,697.7071)	0.0000	0.4609	(1.6745)	0.0000	1	(1.2135)	01/06/2025
600536.SH	12/26/2024	SDB3260123202	(800.00)	7.1014	(6,131.44)	(5,681.16)	0.0000	4.3300	(1,697.7071)	0.0000	0.7375	(2.6792)	0.0000	1	(1.9417)	01/06/2025
600536.SH	12/26/2024	SDB3260123202	(100.00)	7.1014	(766.43)	(710.14)	0.0000	4.3300	(1,697.7071)	0.0000	0.0922	(0.3349)	0.0000	1	(0.2427)	01/06/2025
600536.SH	12/26/2024	SDB3260123202	(8,900.00)	7.1014	(68,212.24)	(63,202.90)	0.0000	4.3300	(1,697.7071)	0.0000	8.2044	(29.8056)	0.0000	1	(21.6011)	01/06/2025
600536.SH	12/26/2024	SDB3260123202	(900.00)	7.1014	(6,897.87)	(6,391.30)	0.0000	4.3300	(1,697.7071)	0.0000	0.8297	(3.0140)	0.0000	1	(2.1844)	01/06/2025
600536.SH	12/26/2024	SDB3260123202	(7,000.00)	7.1014	(53,650.08)	(49,710.14)	0.0000	4.3300	(1,697.7071)	0.0000	6.4529	(23.4426)	0.0000	1	(16.9897)	01/06/2025
600536.SH	12/26/2024	SDB3260123202	(1,000.00)	7.1014	(7,664.30)	(7,101.45)	0.0000	4.3300	(1,697.7071)	0.0000	0.9218	(3.3489)	0.0000	1	(2.4271)	01/06/2025
600536.SH	12/26/2024	SDB3260123202	(1,500.00)	7.1014	(11,496.45)	(10,652.17)	0.0000	4.3300	(1,697.7071)	0.0000	1.3828	(5.0234)	0.0000	1	(3.6406)	01/06/2025
600536.SH	12/26/2024	SDB3260123202	(100.00)	7.1014	(766.43)	(710.14)	0.0000	4.3300	(1,697.7071)	0.0000	0.0922	(0.3349)	0.0000	1	(0.2427)	01/06/2025
600536.SH	12/26/2024	SDB3260123202	(200.00)	7.1014	(1,532.86)	(1,420.29)	0.0000	4.3300	(1,697.7071)	0.0000	0.1844	(0.6698)	0.0000	1	(0.4854)	01/06/2025
600536.SH	12/26/2024	SDB3260123202	(9,500.00)	7.1014	(72,810.82)	(67,463.77)	0.0000	4.3300	(1,697.7071)	0.0000	8.7575	(31.8149)	0.0000	1	(23.0574)	01/06/2025
600536.SH	12/26/2024	SDB3260123202	(1,100.00)	7.1014	(8,430.73)	(7,811.59)	0.0000	4.3300	(1,697.7071)	0.0000	1.0140	(3.6838)	0.0000	1	(2.6698)	01/06/2025
600536.SH	12/26/2024	SDB3260123202	(100.00)	7.1014	(766.43)	(710.14)	0.0000	4.3300	(1,697.7071)	0.0000	0.0922	(0.3349)	0.0000	1	(0.2427)	01/06/2025
600536.SH	12/24/2024	SDB3260123202	(100.00)	7.1014	(766.43)	(710.14)	0.0000	4.3300	(1,697.7071)	0.0000	0.1844	(0.6698)	0.0000	2	(0.4854)	01/06/2025
600536.SH	12/24/2024	SDB3260123202	(2,000.00)	7.1014	(15,328.59)	(14,202.90)	0.0000	4.3300	(1,697.7071)	0.0000	3.6874	(13.3958)	0.0000	2	(9.7084)	01/06/2025
600536.SH	12/24/2024	SDB3260123202	(500.00)	7.1014	(3,832.15)	(3,550.72)	0.0000	4.3300	(1,697.7071)	0.0000	0.9218	(3.3489)	0.0000	2	(2.4271)	01/06/2025
600536.SH	12/24/2024	SDB3260123202	(800.00)	7.1014	(6,131.44)	(5,681.16)	0.0000	4.3300	(1,697.7071)	0.0000	1.4750	(5.3583)	0.0000	2	(3.8834)	01/06/2025
600536.SH	12/24/2024	SDB3260123202	(100.00)	7.1014	(766.43)	(710.14)	0.0000	4.3300	(1,697.7071)	0.0000	0.1844	(0.6698)	0.0000	2	(0.4854)	01/06/2025
600536.SH	12/24/2024	SDB3260123202	(8,900.00)	7.1014	(68,212.24)	(63,202.90)	0.0000	4.3300	(1,697.7071)	0.0000	16.4088	(59.6111)	0.0000	2	(43.2023)	01/06/2025
600536.SH	12/24/2024	SDB3260123202	(900.00)	7.1014	(6,897.87)	(6,391.30)	0.0000	4.3300	(1,697.7071)	0.0000	1.6593	(6.0281)	0.0000	2	(4.3688)	01/06/2025
600536.SH	12/24/2024	SDB3260123202	(7,000.00)	7.1014	(53,650.08)	(49,710.14)	0.0000	4.3300	(1,697.7071)	0.0000	12.9058	(46.8851)	0.0000	2	(33.9793)	01/06/2025
600536.SH	12/24/2024	SDB3260123202	(1,000.00)	7.1014	(7,664.30)	(7,101.45)	0.0000	4.3300	(1,697.7071)	0.0000	1.8437	(6.6979)	0.0000	2	(4.8542)	01/06/2025
600536.SH	12/24/2024	SDB3260123202	(1,500.00)	7.1014	(11,496.45)	(10,652.17)	0.0000	4.3300	(1,697.7071)	0.0000	2.7655	(10.0468)	0.0000	2	(7.2813)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
CHINA NATL SOFTWARE & SRVC CO.*; LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600536.SH	12/24/2024	SDB3260123202	(100.00)	7.1014	(766.43)	(710.14)	0.0000	4.3300	(1,697.7071)	0.0000	0.1844	(0.6698)	0.0000	2	(0.4854)	01/06/2025
600536.SH	12/24/2024	SDB3260123202	(200.00)	7.1014	(1,532.86)	(1,420.29)	0.0000	4.3300	(1,697.7071)	0.0000	0.3687	(1.3396)	0.0000	2	(0.9708)	01/06/2025
600536.SH	12/24/2024	SDB3260123202	(9,500.00)	7.1014	(72,810.82)	(67,463.77)	0.0000	4.3300	(1,697.7071)	0.0000	17.5150	(63.6298)	0.0000	2	(46.1148)	01/06/2025
600536.SH	12/24/2024	SDB3260123202	(1,100.00)	7.1014	(8,430.73)	(7,811.59)	0.0000	4.3300	(1,697.7071)	0.0000	2.0281	(7.3677)	0.0000	2	(5.3396)	01/06/2025
600536.SH	12/24/2024	SDB3260123202	(100.00)	7.1014	(766.43)	(710.14)	0.0000	4.3300	(1,697.7071)	0.0000	0.1844	(0.6698)	0.0000	2	(0.4854)	01/06/2025
600536.SH	12/23/2024	SDB3260123202	(100.00)	6.9351	(766.43)	(693.51)	0.0000	4.3300	(1,697.7071)	0.0000	0.0922	(0.3271)	0.0000	1	(0.2349)	01/06/2025
600536.SH	12/23/2024	SDB3260123202	(2,000.00)	6.9351	(15,328.59)	(13,870.30)	0.0000	4.3300	(1,697.7071)	0.0000	1.8437	(6.5410)	0.0000	1	(4.6973)	01/06/2025
600536.SH	12/23/2024	SDB3260123202	(500.00)	6.9351	(3,832.15)	(3,467.57)	0.0000	4.3300	(1,697.7071)	0.0000	0.4609	(1.6353)	0.0000	1	(1.1743)	01/06/2025
600536.SH	12/23/2024	SDB3260123202	(800.00)	6.9351	(6,131.44)	(5,548.12)	0.0000	4.3300	(1,697.7071)	0.0000	0.7375	(2.6164)	0.0000	1	(1.8789)	01/06/2025
600536.SH	12/23/2024	SDB3260123202	(100.00)	6.9351	(766.43)	(693.51)	0.0000	4.3300	(1,697.7071)	0.0000	0.0922	(0.3271)	0.0000	1	(0.2349)	01/06/2025
600536.SH	12/23/2024	SDB3260123202	(8,900.00)	6.9351	(68,212.24)	(61,722.82)	0.0000	4.3300	(1,697.7071)	0.0000	8.2044	(29.1076)	0.0000	1	(20.9032)	01/06/2025
600536.SH	12/23/2024	SDB3260123202	(900.00)	6.9351	(6,897.87)	(6,241.63)	0.0000	4.3300	(1,697.7071)	0.0000	0.8297	(2.9435)	0.0000	1	(2.1138)	01/06/2025
600536.SH	12/23/2024	SDB3260123202	(7,000.00)	6.9351	(53,650.08)	(48,546.04)	0.0000	4.3300	(1,697.7071)	0.0000	6.4529	(22.8936)	0.0000	1	(16.4407)	01/06/2025
600536.SH	12/23/2024	SDB3260123202	(1,000.00)	6.9351	(7,664.30)	(6,935.15)	0.0000	4.3300	(1,697.7071)	0.0000	0.9218	(3.2705)	0.0000	1	(2.3487)	01/06/2025
600536.SH	12/23/2024	SDB3260123202	(1,500.00)	6.9351	(11,496.45)	(10,402.72)	0.0000	4.3300	(1,697.7071)	0.0000	1.3828	(4.9058)	0.0000	1	(3.5230)	01/06/2025
600536.SH	12/23/2024	SDB3260123202	(100.00)	6.9351	(766.43)	(693.51)	0.0000	4.3300	(1,697.7071)	0.0000	0.0922	(0.3271)	0.0000	1	(0.2349)	01/06/2025
600536.SH	12/23/2024	SDB3260123202	(200.00)	6.9351	(1,532.86)	(1,387.03)	0.0000	4.3300	(1,697.7071)	0.0000	0.1844	(0.6541)	0.0000	1	(0.4697)	01/06/2025
600536.SH	12/23/2024	SDB3260123202	(9,500.00)	6.9351	(72,810.82)	(65,883.91)	0.0000	4.3300	(1,697.7071)	0.0000	8.7575	(31.0699)	0.0000	1	(22.3124)	01/06/2025
600536.SH	12/23/2024	SDB3260123202	(1,100.00)	6.9351	(8,430.73)	(7,628.66)	0.0000	4.3300	(1,697.7071)	0.0000	1.0140	(3.5976)	0.0000	1	(2.5835)	01/06/2025
600536.SH	12/23/2024	SDB3260123202	(100.00)	6.9351	(766.43)	(693.51)	0.0000	4.3300	(1,697.7071)	0.0000	0.0922	(0.3271)	0.0000	1	(0.2349)	01/06/2025
600536.SH	12/20/2024	SDB3260123202	(100.00)	6.8679	(766.43)	(686.79)	0.0000	4.3300	(1,697.7071)	0.0000	0.2766	(0.9716)	0.0000	3	(0.6951)	01/06/2025
600536.SH	12/20/2024	SDB3260123202	(2,000.00)	6.8679	(15,328.59)	(13,735.88)	0.0000	4.3300	(1,697.7071)	0.0000	5.5311	(19.4329)	0.0000	3	(13.9019)	01/06/2025
600536.SH	12/20/2024	SDB3260123202	(500.00)	6.8679	(3,832.15)	(3,433.97)	0.0000	4.3300	(1,697.7071)	0.0000	1.3828	(4.8582)	0.0000	3	(3.4755)	01/06/2025
600536.SH	12/20/2024	SDB3260123202	(800.00)	6.8679	(6,131.44)	(5,494.35)	0.0000	4.3300	(1,697.7071)	0.0000	2.2124	(7.7732)	0.0000	3	(5.5607)	01/06/2025
600536.SH	12/20/2024	SDB3260123202	(100.00)	6.8679	(766.43)	(686.79)	0.0000	4.3300	(1,697.7071)	0.0000	0.2766	(0.9716)	0.0000	3	(0.6951)	01/06/2025
600536.SH	12/20/2024	SDB3260123202	(8,900.00)	6.8679	(68,212.24)	(61,124.68)	0.0000	4.3300	(1,697.7071)	0.0000	24.6133	(86.4765)	0.0000	3	(61.8633)	01/06/2025
600536.SH	12/20/2024	SDB3260123202	(900.00)	6.8679	(6,897.87)	(6,181.15)	0.0000	4.3300	(1,697.7071)	0.0000	2.4890	(8.7448)	0.0000	3	(6.2558)	01/06/2025
600536.SH	12/20/2024	SDB3260123202	(7,000.00)	6.8679	(53,650.08)	(48,075.59)	0.0000	4.3300	(1,697.7071)	0.0000	19.3587	(68.0152)	0.0000	3	(48.6565)	01/06/2025
600536.SH	12/20/2024	SDB3260123202	(1,000.00)	6.8679	(7,664.30)	(6,867.94)	0.0000	4.3300	(1,697.7071)	0.0000	2.7655	(9.7165)	0.0000	3	(6.9509)	01/06/2025
600536.SH	12/20/2024	SDB3260123202	(1,500.00)	6.8679	(11,496.45)	(10,301.91)	0.0000	4.3300	(1,697.7071)	0.0000	4.1483	(14.5747)	0.0000	3	(10.4264)	01/06/2025
600536.SH	12/20/2024	SDB3260123202	(100.00)	6.8679	(766.43)	(686.79)	0.0000	4.3300	(1,697.7071)	0.0000	0.2766	(0.9716)	0.0000	3	(0.6951)	01/06/2025
600536.SH	12/20/2024	SDB3260123202	(200.00)	6.8679	(1,532.86)	(1,373.59)	0.0000	4.3300	(1,697.7071)	0.0000	0.5531	(1.9433)	0.0000	3	(1.3902)	01/06/2025
600536.SH	12/20/2024	SDB3260123202	(9,500.00)	6.8679	(72,810.82)	(65,245.45)	0.0000	4.3300	(1,697.7071)	0.0000	26.2726	(92.3064)	0.0000	3	(66.0338)	01/06/2025
600536.SH	12/20/2024	SDB3260123202	(1,100.00)	6.8679	(8,430.73)	(7,554.74)	0.0000	4.3300	(1,697.7071)	0.0000	3.0421	(10.6881)	0.0000	3	(7.6460)	01/06/2025
600536.SH	12/20/2024	SDB3260123202	(100.00)	6.8679	(766.43)	(686.79)	0.0000	4.3300	(1,697.7071)	0.0000	0.2766	(0.9716)	0.0000	3	(0.6951)	01/06/2025
600536.SH	12/19/2024	SDB3260123202	(100.00)	7.0122	(766.43)	(701.22)	0.0000	4.5800	(1,697.7071)	0.0000	0.0975	(0.3307)	0.0000	1	(0.2332)	01/06/2025
600536.SH	12/19/2024	SDB3260123202	(2,000.00)	7.0122	(15,328.59)	(14,024.30)	0.0000	4.5800	(1,697.7071)	0.0000	1.9501	(6.6137)	0.0000	1	(4.6635)	01/06/2025
600536.SH	12/19/2024	SDB3260123202	(500.00)	7.0122	(3,832.15)	(3,506.08)	0.0000	4.5800	(1,697.7071)	0.0000	0.4875	(1.6534)	0.0000	1	(1.1659)	01/06/2025
600536.SH	12/19/2024	SDB3260123202	(800.00)	7.0122	(6,131.44)	(5,609.72)	0.0000	4.5800	(1,697.7071)	0.0000	0.7801	(2.6455)	0.0000	1	(1.8654)	01/06/2025
600536.SH	12/19/2024	SDB3260123202	(100.00)	7.0122	(766.43)	(701.22)	0.0000	4.5800	(1,697.7071)	0.0000	0.0975	(0.3307)	0.0000	1	(0.2332)	01/06/2025
600536.SH	12/19/2024	SDB3260123202	(8,900.00)	7.0122	(68,212.24)	(62,408.14)	0.0000	4.5800	(1,697.7071)	0.0000	8.6781	(29.4308)	0.0000	1	(20.7527)	01/06/2025
600536.SH	12/19/2024	SDB3260123202	(900.00)	7.0122	(6,897.87)	(6,310.94)	0.0000	4.5800	(1,697.7071)	0.0000	0.8776	(2.9761)	0.0000	1	(2.0986)	01/06/2025
600536.SH	12/19/2024	SDB3260123202	(7,000.00)	7.0122	(53,650.08)	(49,085.06)	0.0000	4.5800	(1,697.7071)	0.0000	6.8255	(23.1478)	0.0000	1	(16.3223)	01/06/2025
600536.SH	12/19/2024	SDB3260123202	(1,000.00)	7.0122	(7,664.30)	(7,012.15)	0.0000	4.5800	(1,697.7071)	0.0000	0.9751	(3.3068)	0.0000	1	(2.3318)	01/06/2025
600536.SH	12/19/2024	SDB3260123202	(1,500.00)	7.0122	(11,496.45)	(10,518.23)	0.0000	4.5800	(1,697.7071)	0.0000	1.4626	(4.9602)	0.0000	1	(3.4976)	01/06/2025
600536.SH	12/19/2024	SDB3260123202	(100.00)	7.0122	(766.43)	(701.22)	0.0000	4.5800	(1,697.7071)	0.0000	0.0975	(0.3307)	0.0000	1	(0.2332)	01/06/2025
600536.SH	12/19/2024	SDB3260123202	(200.00)	7.0122	(1,532.86)	(1,402.43)	0.0000	4.5800	(1,697.7071)	0.0000	0.1950	(0.6614)	0.0000	1	(0.4664)	01/06/2025
600536.SH	12/19/2024	SDB3260123202	(9,500.00)	7.0122	(72,810.82)	(66,615.43)	0.0000	4.5800	(1,697.7071)	0.0000	9.2632	(31.4149)	0.0000	1	(22.1517)	01/06/2025
600536.SH	12/19/2024	SDB3260123202	(1,100.00)	7.0122	(8,430.73)	(7,713.37)	0.0000	4.5800	(1,697.7071)	0.0000	1.0726	(3.6375)	0.0000	1	(2.5649)	01/06/2025
600536.SH	12/19/2024	SDB3260123202	(100.00)	7.0122	(766.43)	(701.22)	0.0000	4.5800	(1,697.7071)	0.0000	0.0975	(0.3307)	0.0000	1	(0.2332)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
CHINA NATL SOFTWARE & SRVC CO.*, LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600536.SH	12/18/2024	SDB3260123202	(100.00)	7.1824	(766.43)	(718.24)	0.0000	4.5800	(1,697.7071)	0.0000	0.0975	(0.3387)	0.0000	1	(0.2412)	01/06/2025
600536.SH	12/18/2024	SDB3260123202	(2,000.00)	7.1824	(15,328.59)	(14,364.80)	0.0000	4.5800	(1,697.7071)	0.0000	1.9501	(6.7742)	0.0000	1	(4.8241)	01/06/2025
600536.SH	12/18/2024	SDB3260123202	(500.00)	7.1824	(3,832.15)	(3,591.20)	0.0000	4.5800	(1,697.7071)	0.0000	0.4875	(1.6936)	0.0000	1	(1.2060)	01/06/2025
600536.SH	12/18/2024	SDB3260123202	(800.00)	7.1824	(6,131.44)	(5,745.92)	0.0000	4.5800	(1,697.7071)	0.0000	0.7801	(2.7097)	0.0000	1	(1.9296)	01/06/2025
600536.SH	12/18/2024	SDB3260123202	(100.00)	7.1824	(766.43)	(718.24)	0.0000	4.5800	(1,697.7071)	0.0000	0.0975	(0.3387)	0.0000	1	(0.2412)	01/06/2025
600536.SH	12/18/2024	SDB3260123202	(8,900.00)	7.1824	(68,212.24)	(63,923.36)	0.0000	4.5800	(1,697.7071)	0.0000	8.6781	(30.1453)	0.0000	1	(21.4672)	01/06/2025
600536.SH	12/18/2024	SDB3260123202	(900.00)	7.1824	(6,897.87)	(6,464.16)	0.0000	4.5800	(1,697.7071)	0.0000	0.8776	(3.0484)	0.0000	1	(2.1708)	01/06/2025
600536.SH	12/18/2024	SDB3260123202	(7,000.00)	7.1824	(53,650.08)	(50,276.80)	0.0000	4.5800	(1,697.7071)	0.0000	6.8255	(23.7098)	0.0000	1	(16.8843)	01/06/2025
600536.SH	12/18/2024	SDB3260123202	(1,000.00)	7.1824	(7,664.30)	(7,182.40)	0.0000	4.5800	(1,697.7071)	0.0000	0.9751	(3.3871)	0.0000	1	(2.4120)	01/06/2025
600536.SH	12/18/2024	SDB3260123202	(1,500.00)	7.1824	(11,496.45)	(10,773.60)	0.0000	4.5800	(1,697.7071)	0.0000	1.4626	(5.0807)	0.0000	1	(3.6181)	01/06/2025
600536.SH	12/18/2024	SDB3260123202	(100.00)	7.1824	(766.43)	(718.24)	0.0000	4.5800	(1,697.7071)	0.0000	0.0975	(0.3387)	0.0000	1	(0.2412)	01/06/2025
600536.SH	12/18/2024	SDB3260123202	(200.00)	7.1824	(1,532.86)	(1,436.48)	0.0000	4.5800	(1,697.7071)	0.0000	0.1950	(0.6774)	0.0000	1	(0.4824)	01/06/2025
600536.SH	12/18/2024	SDB3260123202	(9,500.00)	7.1824	(72,810.82)	(68,232.80)	0.0000	4.5800	(1,697.7071)	0.0000	9.2632	(32.1776)	0.0000	1	(22.9144)	01/06/2025
600536.SH	12/18/2024	SDB3260123202	(1,100.00)	7.1824	(8,430.73)	(7,900.64)	0.0000	4.5800	(1,697.7071)	0.0000	1.0726	(3.7258)	0.0000	1	(2.6532)	01/06/2025
600536.SH	12/18/2024	SDB3260123202	(100.00)	7.1824	(766.43)	(718.24)	0.0000	4.5800	(1,697.7071)	0.0000	0.0975	(0.3387)	0.0000	1	(0.2412)	01/06/2025
600536.SH	12/17/2024	SDB3260123202	(100.00)	7.4359	(766.43)	(743.59)	0.0000	4.5800	(1,697.7071)	0.0000	0.0975	(0.3507)	0.0000	1	(0.2532)	01/06/2025
600536.SH	12/17/2024	SDB3260123202	(2,000.00)	7.4359	(15,328.59)	(14,871.70)	0.0000	4.5800	(1,697.7071)	0.0000	1.9501	(7.0133)	0.0000	1	(5.0631)	01/06/2025
600536.SH	12/17/2024	SDB3260123202	(500.00)	7.4359	(3,832.15)	(3,717.93)	0.0000	4.5800	(1,697.7071)	0.0000	0.4875	(1.7533)	0.0000	1	(1.2658)	01/06/2025
600536.SH	12/17/2024	SDB3260123202	(800.00)	7.4359	(6,131.44)	(5,948.68)	0.0000	4.5800	(1,697.7071)	0.0000	0.7801	(2.8053)	0.0000	1	(2.0253)	01/06/2025
600536.SH	12/17/2024	SDB3260123202	(100.00)	7.4359	(766.43)	(743.59)	0.0000	4.5800	(1,697.7071)	0.0000	0.0975	(0.3507)	0.0000	1	(0.2532)	01/06/2025
600536.SH	12/17/2024	SDB3260123202	(8,900.00)	7.4359	(68,212.24)	(66,179.07)	0.0000	4.5800	(1,697.7071)	0.0000	8.6781	(31.2091)	0.0000	1	(22.5310)	01/06/2025
600536.SH	12/17/2024	SDB3260123202	(900.00)	7.4359	(6,897.87)	(6,692.27)	0.0000	4.5800	(1,697.7071)	0.0000	0.8776	(3.1560)	0.0000	1	(2.2784)	01/06/2025
600536.SH	12/17/2024	SDB3260123202	(7,000.00)	7.4359	(53,650.08)	(52,050.95)	0.0000	4.5800	(1,697.7071)	0.0000	6.8255	(24.5465)	0.0000	1	(17.7210)	01/06/2025
600536.SH	12/17/2024	SDB3260123202	(1,000.00)	7.4359	(7,664.30)	(7,435.85)	0.0000	4.5800	(1,697.7071)	0.0000	0.9751	(3.5066)	0.0000	1	(2.5316)	01/06/2025
600536.SH	12/17/2024	SDB3260123202	(1,500.00)	7.4359	(11,496.45)	(11,153.77)	0.0000	4.5800	(1,697.7071)	0.0000	1.4626	(5.2600)	0.0000	1	(3.7974)	01/06/2025
600536.SH	12/17/2024	SDB3260123202	(100.00)	7.4359	(766.43)	(743.59)	0.0000	4.5800	(1,697.7071)	0.0000	0.0975	(0.3507)	0.0000	1	(0.2532)	01/06/2025
600536.SH	12/17/2024	SDB3260123202	(200.00)	7.4359	(1,532.86)	(1,487.17)	0.0000	4.5800	(1,697.7071)	0.0000	0.1950	(0.7013)	0.0000	1	(0.5063)	01/06/2025
600536.SH	12/17/2024	SDB3260123202	(9,500.00)	7.4359	(72,810.82)	(70,640.57)	0.0000	4.5800	(1,697.7071)	0.0000	9.2632	(33.3131)	0.0000	1	(24.0499)	01/06/2025
600536.SH	12/17/2024	SDB3260123202	(1,100.00)	7.4359	(8,430.73)	(8,179.44)	0.0000	4.5800	(1,697.7071)	0.0000	1.0726	(3.8573)	0.0000	1	(2.7847)	01/06/2025
600536.SH	12/17/2024	SDB3260123202	(100.00)	7.4359	(766.43)	(743.59)	0.0000	4.5800	(1,697.7071)	0.0000	0.0975	(0.3507)	0.0000	1	(0.2532)	01/06/2025
600536.SH	12/16/2024	SDB3260123202	(100.00)	7.5048	(766.43)	(750.48)	0.0000	4.5800	(1,697.7071)	0.0000	0.0975	(0.3539)	0.0000	1	(0.2564)	01/06/2025
600536.SH	12/16/2024	SDB3260123202	(2,000.00)	7.5048	(15,328.59)	(15,009.68)	0.0000	4.5800	(1,697.7071)	0.0000	1.9501	(7.0783)	0.0000	1	(5.1282)	01/06/2025
600536.SH	12/16/2024	SDB3260123202	(500.00)	7.5048	(3,832.15)	(3,752.42)	0.0000	4.5800	(1,697.7071)	0.0000	0.4875	(1.7696)	0.0000	1	(1.2821)	01/06/2025
600536.SH	12/16/2024	SDB3260123202	(800.00)	7.5048	(6,131.44)	(6,003.87)	0.0000	4.5800	(1,697.7071)	0.0000	0.7801	(2.8313)	0.0000	1	(2.0513)	01/06/2025
600536.SH	12/16/2024	SDB3260123202	(100.00)	7.5048	(766.43)	(750.48)	0.0000	4.5800	(1,697.7071)	0.0000	0.0975	(0.3539)	0.0000	1	(0.2564)	01/06/2025
600536.SH	12/16/2024	SDB3260123202	(8,900.00)	7.5048	(68,212.24)	(66,793.08)	0.0000	4.5800	(1,697.7071)	0.0000	8.6781	(31.4986)	0.0000	1	(22.8205)	01/06/2025
600536.SH	12/16/2024	SDB3260123202	(900.00)	7.5048	(6,897.87)	(6,754.36)	0.0000	4.5800	(1,697.7071)	0.0000	0.8776	(3.1853)	0.0000	1	(2.3077)	01/06/2025
600536.SH	12/16/2024	SDB3260123202	(7,000.00)	7.5048	(53,650.08)	(52,533.88)	0.0000	4.5800	(1,697.7071)	0.0000	6.8255	(24.7742)	0.0000	1	(17.9487)	01/06/2025
600536.SH	12/16/2024	SDB3260123202	(1,000.00)	7.5048	(7,664.30)	(7,504.84)	0.0000	4.5800	(1,697.7071)	0.0000	0.9751	(3.5392)	0.0000	1	(2.5641)	01/06/2025
600536.SH	12/16/2024	SDB3260123202	(1,500.00)	7.5048	(11,496.45)	(11,257.26)	0.0000	4.5800	(1,697.7071)	0.0000	1.4626	(5.3088)	0.0000	1	(3.8462)	01/06/2025
600536.SH	12/16/2024	SDB3260123202	(100.00)	7.5048	(766.43)	(750.48)	0.0000	4.5800	(1,697.7071)	0.0000	0.0975	(0.3539)	0.0000	1	(0.2564)	01/06/2025
600536.SH	12/16/2024	SDB3260123202	(200.00)	7.5048	(1,532.86)	(1,500.97)	0.0000	4.5800	(1,697.7071)	0.0000	0.1950	(0.7078)	0.0000	1	(0.5128)	01/06/2025
600536.SH	12/16/2024	SDB3260123202	(9,500.00)	7.5048	(72,810.82)	(71,295.98)	0.0000	4.5800	(1,697.7071)	0.0000	9.2632	(33.6221)	0.0000	1	(24.3590)	01/06/2025
600536.SH	12/16/2024	SDB3260123202	(1,100.00)	7.5048	(8,430.73)	(8,255.32)	0.0000	4.5800	(1,697.7071)	0.0000	1.0726	(3.8931)	0.0000	1	(2.8205)	01/06/2025
600536.SH	12/16/2024	SDB3260123202	(100.00)	7.5048	(766.43)	(750.48)	0.0000	4.5800	(1,697.7071)	0.0000	0.0975	(0.3539)	0.0000	1	(0.2564)	01/06/2025
600536.SH	12/13/2024	SDB3260123202	(100.00)	7.7294	(766.43)	(772.94)	0.0000	4.5800	(1,697.7071)	0.0000	0.2925	(1.0935)	0.0000	3	(0.8010)	01/06/2025
600536.SH	12/13/2024	SDB3260123202	(2,000.00)	7.7294	(15,328.59)	(15,458.84)	0.0000	4.5800	(1,697.7071)	0.0000	5.8504	(21.8705)	0.0000	3	(16.0201)	01/06/2025
600536.SH	12/13/2024	SDB3260123202	(500.00)	7.7294	(3,832.15)	(3,864.71)	0.0000	4.5800	(1,697.7071)	0.0000	1.4626	(5.4678)	0.0000	3	(4.0050)	01/06/2025
600536.SH	12/13/2024	SDB3260123202	(800.00)	7.7294	(6,131.44)	(6,183.54)	0.0000	4.5800	(1,697.7071)	0.0000	2.3402	(8.7482)	0.0000	3	(6.4080)	01/06/2025
600536.SH	12/13/2024	SDB3260123202	(100.00)	7.7294	(766.43)	(772.94)	0.0000	4.5800	(1,697.7071)	0.0000	0.2925	(1.0935)	0.0000	3	(0.8010)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
CHINA NATL SOFTWARE & SRVC CO.*, LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600536.SH	12/13/2024	SDB3260123202	(8,900.00)	7.7294	(68,212.24)	(68,791.86)	0.0000	4.5800	(1,697.7071)	0.0000	26.0343	(97.3237)	0.0000	3	(71.2893)	01/06/2025
600536.SH	12/13/2024	SDB3260123202	(900.00)	7.7294	(6,897.87)	(6,956.48)	0.0000	4.5800	(1,697.7071)	0.0000	2.6327	(9.8417)	0.0000	3	(7.2090)	01/06/2025
600536.SH	12/13/2024	SDB3260123202	(7,000.00)	7.7294	(53,650.08)	(54,105.95)	0.0000	4.5800	(1,697.7071)	0.0000	20.4764	(76.5467)	0.0000	3	(56.0703)	01/06/2025
600536.SH	12/13/2024	SDB3260123202	(1,000.00)	7.7294	(7,664.30)	(7,729.42)	0.0000	4.5800	(1,697.7071)	0.0000	2.9252	(10.9352)	0.0000	3	(8.0100)	01/06/2025
600536.SH	12/13/2024	SDB3260123202	(1,500.00)	7.7294	(11,496.45)	(11,594.13)	0.0000	4.5800	(1,697.7071)	0.0000	4.3878	(16.4029)	0.0000	3	(12.0151)	01/06/2025
600536.SH	12/13/2024	SDB3260123202	(100.00)	7.7294	(766.43)	(772.94)	0.0000	4.5800	(1,697.7071)	0.0000	0.2925	(1.0935)	0.0000	3	(0.8010)	01/06/2025
600536.SH	12/13/2024	SDB3260123202	(200.00)	7.7294	(1,532.86)	(1,545.88)	0.0000	4.5800	(1,697.7071)	0.0000	0.5850	(2.1870)	0.0000	3	(1.6020)	01/06/2025
600536.SH	12/13/2024	SDB3260123202	(9,500.00)	7.7294	(72,810.82)	(73,429.51)	0.0000	4.5800	(1,697.7071)	0.0000	27.7895	(103.8848)	0.0000	3	(76.0954)	01/06/2025
600536.SH	12/13/2024	SDB3260123202	(1,100.00)	7.7294	(8,430.73)	(8,502.36)	0.0000	4.5800	(1,697.7071)	0.0000	3.2177	(12.0288)	0.0000	3	(8.8110)	01/06/2025
600536.SH	12/13/2024	SDB3260123202	(100.00)	7.7294	(766.43)	(772.94)	0.0000	4.5800	(1,697.7071)	0.0000	0.2925	(1.0935)	0.0000	3	(0.8010)	01/06/2025
600536.SH	12/12/2024	SDB3260123202	(100.00)	7.6690	(766.43)	(766.90)	0.0000	4.5800	(1,697.7071)	0.0000	0.0975	(0.3617)	0.0000	1	(0.2642)	01/06/2025
600536.SH	12/12/2024	SDB3260123202	(2,000.00)	7.6690	(15,328.59)	(15,337.99)	0.0000	4.5800	(1,697.7071)	0.0000	1.9501	(7.2332)	0.0000	1	(5.2830)	01/06/2025
600536.SH	12/12/2024	SDB3260123202	(500.00)	7.6690	(3,832.15)	(3,834.50)	0.0000	4.5800	(1,697.7071)	0.0000	0.4875	(1.8083)	0.0000	1	(1.3208)	01/06/2025
600536.SH	12/12/2024	SDB3260123202	(800.00)	7.6690	(6,131.44)	(6,135.20)	0.0000	4.5800	(1,697.7071)	0.0000	0.7801	(2.8933)	0.0000	1	(2.1132)	01/06/2025
600536.SH	12/12/2024	SDB3260123202	(100.00)	7.6690	(766.43)	(766.90)	0.0000	4.5800	(1,697.7071)	0.0000	0.0975	(0.3617)	0.0000	1	(0.2642)	01/06/2025
600536.SH	12/12/2024	SDB3260123202	(8,900.00)	7.6690	(68,212.24)	(68,254.05)	0.0000	4.5800	(1,697.7071)	0.0000	8.6781	(32.1876)	0.0000	1	(23.5095)	01/06/2025
600536.SH	12/12/2024	SDB3260123202	(900.00)	7.6690	(6,897.87)	(6,902.09)	0.0000	4.5800	(1,697.7071)	0.0000	0.8776	(3.2549)	0.0000	1	(2.3774)	01/06/2025
600536.SH	12/12/2024	SDB3260123202	(7,000.00)	7.6690	(53,650.08)	(53,682.96)	0.0000	4.5800	(1,697.7071)	0.0000	6.8255	(25.3161)	0.0000	1	(18.4906)	01/06/2025
600536.SH	12/12/2024	SDB3260123202	(1,000.00)	7.6690	(7,664.30)	(7,668.99)	0.0000	4.5800	(1,697.7071)	0.0000	0.9751	(3.6166)	0.0000	1	(2.6415)	01/06/2025
600536.SH	12/12/2024	SDB3260123202	(1,500.00)	7.6690	(11,496.45)	(11,503.49)	0.0000	4.5800	(1,697.7071)	0.0000	1.4626	(5.4249)	0.0000	1	(3.9623)	01/06/2025
600536.SH	12/12/2024	SDB3260123202	(100.00)	7.6690	(766.43)	(766.90)	0.0000	4.5800	(1,697.7071)	0.0000	0.0975	(0.3617)	0.0000	1	(0.2642)	01/06/2025
600536.SH	12/12/2024	SDB3260123202	(200.00)	7.6690	(1,532.86)	(1,533.80)	0.0000	4.5800	(1,697.7071)	0.0000	0.1950	(0.7233)	0.0000	1	(0.5283)	01/06/2025
600536.SH	12/12/2024	SDB3260123202	(9,500.00)	7.6690	(72,810.82)	(72,855.44)	0.0000	4.5800	(1,697.7071)	0.0000	9.2632	(34.3576)	0.0000	1	(25.0944)	01/06/2025
600536.SH	12/12/2024	SDB3260123202	(1,100.00)	7.6690	(8,430.73)	(8,435.89)	0.0000	4.5800	(1,697.7071)	0.0000	1.0726	(3.9782)	0.0000	1	(2.9057)	01/06/2025
600536.SH	12/12/2024	SDB3260123202	(100.00)	7.6690	(766.43)	(766.90)	0.0000	4.5800	(1,697.7071)	0.0000	0.0975	(0.3617)	0.0000	1	(0.2642)	01/06/2025
600536.SH	12/11/2024	SDB3260123202	(100.00)	7.6081	(766.43)	(760.81)	0.0000	4.5800	(1,697.7071)	0.0000	0.0975	(0.3588)	0.0000	1	(0.2613)	01/06/2025
600536.SH	12/11/2024	SDB3260123202	(2,000.00)	7.6081	(15,328.59)	(15,216.22)	0.0000	4.5800	(1,697.7071)	0.0000	1.9501	(7.1757)	0.0000	1	(5.2256)	01/06/2025
600536.SH	12/11/2024	SDB3260123202	(500.00)	7.6081	(3,832.15)	(3,804.06)	0.0000	4.5800	(1,697.7071)	0.0000	0.4875	(1.7939)	0.0000	1	(1.3064)	01/06/2025
600536.SH	12/11/2024	SDB3260123202	(800.00)	7.6081	(6,131.44)	(6,086.49)	0.0000	4.5800	(1,697.7071)	0.0000	0.7801	(2.8703)	0.0000	1	(2.0902)	01/06/2025
600536.SH	12/11/2024	SDB3260123202	(100.00)	7.6081	(766.43)	(760.81)	0.0000	4.5800	(1,697.7071)	0.0000	0.0975	(0.3588)	0.0000	1	(0.2613)	01/06/2025
600536.SH	12/11/2024	SDB3260123202	(8,900.00)	7.6081	(68,212.24)	(67,712.20)	0.0000	4.5800	(1,697.7071)	0.0000	8.6781	(31.9321)	0.0000	1	(23.2540)	01/06/2025
600536.SH	12/11/2024	SDB3260123202	(900.00)	7.6081	(6,897.87)	(6,847.30)	0.0000	4.5800	(1,697.7071)	0.0000	0.8776	(3.2291)	0.0000	1	(2.3515)	01/06/2025
600536.SH	12/11/2024	SDB3260123202	(7,000.00)	7.6081	(53,650.08)	(53,256.78)	0.0000	4.5800	(1,697.7071)	0.0000	6.8255	(25.1151)	0.0000	1	(18.2896)	01/06/2025
600536.SH	12/11/2024	SDB3260123202	(1,000.00)	7.6081	(7,664.30)	(7,608.11)	0.0000	4.5800	(1,697.7071)	0.0000	0.9751	(3.5879)	0.0000	1	(2.6128)	01/06/2025
600536.SH	12/11/2024	SDB3260123202	(1,500.00)	7.6081	(11,496.45)	(11,412.17)	0.0000	4.5800	(1,697.7071)	0.0000	1.4626	(5.3818)	0.0000	1	(3.9192)	01/06/2025
600536.SH	12/11/2024	SDB3260123202	(100.00)	7.6081	(766.43)	(760.81)	0.0000	4.5800	(1,697.7071)	0.0000	0.0975	(0.3588)	0.0000	1	(0.2613)	01/06/2025
600536.SH	12/11/2024	SDB3260123202	(200.00)	7.6081	(1,532.86)	(1,521.62)	0.0000	4.5800	(1,697.7071)	0.0000	0.1950	(0.7176)	0.0000	1	(0.5226)	01/06/2025
600536.SH	12/11/2024	SDB3260123202	(9,500.00)	7.6081	(72,810.82)	(72,277.06)	0.0000	4.5800	(1,697.7071)	0.0000	9.2632	(34.0848)	0.0000	1	(24.8216)	01/06/2025
600536.SH	12/11/2024	SDB3260123202	(1,100.00)	7.6081	(8,430.73)	(8,368.92)	0.0000	4.5800	(1,697.7071)	0.0000	1.0726	(3.9467)	0.0000	1	(2.8741)	01/06/2025
600536.SH	12/11/2024	SDB3260123202	(100.00)	7.6081	(766.43)	(760.81)	0.0000	4.5800	(1,697.7071)	0.0000	0.0975	(0.3588)	0.0000	1	(0.2613)	01/06/2025
600536.SH	12/10/2024	SDB3260123202	(100.00)	7.5733	(766.43)	(757.33)	0.0000	4.5800	(1,697.7071)	0.0000	0.0975	(0.3571)	0.0000	1	(0.2596)	01/06/2025
600536.SH	12/10/2024	SDB3260123202	(2,000.00)	7.5733	(15,328.59)	(15,146.52)	0.0000	4.5800	(1,697.7071)	0.0000	1.9501	(7.1429)	0.0000	1	(5.1927)	01/06/2025
600536.SH	12/10/2024	SDB3260123202	(500.00)	7.5733	(3,832.15)	(3,786.63)	0.0000	4.5800	(1,697.7071)	0.0000	0.4875	(1.7857)	0.0000	1	(1.2982)	01/06/2025
600536.SH	12/10/2024	SDB3260123202	(800.00)	7.5733	(6,131.44)	(6,058.61)	0.0000	4.5800	(1,697.7071)	0.0000	0.7801	(2.8572)	0.0000	1	(2.0771)	01/06/2025
600536.SH	12/10/2024	SDB3260123202	(100.00)	7.5733	(766.43)	(757.33)	0.0000	4.5800	(1,697.7071)	0.0000	0.0975	(0.3571)	0.0000	1	(0.2596)	01/06/2025
600536.SH	12/10/2024	SDB3260123202	(8,900.00)	7.5733	(68,212.24)	(67,402.01)	0.0000	4.5800	(1,697.7071)	0.0000	8.6781	(31.7858)	0.0000	1	(23.1077)	01/06/2025
600536.SH	12/10/2024	SDB3260123202	(900.00)	7.5733	(6,897.87)	(6,815.93)	0.0000	4.5800	(1,697.7071)	0.0000	0.8776	(3.2143)	0.0000	1	(2.3367)	01/06/2025
600536.SH	12/10/2024	SDB3260123202	(7,000.00)	7.5733	(53,650.08)	(53,012.81)	0.0000	4.5800	(1,697.7071)	0.0000	6.8255	(25.0001)	0.0000	1	(18.1746)	01/06/2025
600536.SH	12/10/2024	SDB3260123202	(1,000.00)	7.5733	(7,664.30)	(7,573.26)	0.0000	4.5800	(1,697.7071)	0.0000	0.9751	(3.5714)	0.0000	1	(2.5964)	01/06/2025
600536.SH	12/10/2024	SDB3260123202	(1,500.00)	7.5733	(11,496.45)	(11,359.89)	0.0000	4.5800	(1,697.7071)	0.0000	1.4626	(5.3572)	0.0000	1	(3.8946)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
CHINA NATL SOFTWARE & SRVC CO.*, LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600536.SH	12/10/2024	SDB3260123202	(100.00)	7.5733	(766.43)	(757.33)	0.0000	4.5800	(1,697.7071)	0.0000	0.0975	(0.3571)	0.0000	1	(0.2596)	01/06/2025
600536.SH	12/10/2024	SDB3260123202	(200.00)	7.5733	(1,532.86)	(1,514.65)	0.0000	4.5800	(1,697.7071)	0.0000	0.1950	(0.7143)	0.0000	1	(0.5193)	01/06/2025
600536.SH	12/10/2024	SDB3260123202	(9,500.00)	7.5733	(72,810.82)	(71,945.96)	0.0000	4.5800	(1,697.7071)	0.0000	9.2632	(33.9287)	0.0000	1	(24.6655)	01/06/2025
600536.SH	12/10/2024	SDB3260123202	(1,100.00)	7.5733	(8,430.73)	(8,330.58)	0.0000	4.5800	(1,697.7071)	0.0000	1.0726	(3.9286)	0.0000	1	(2.8560)	01/06/2025
600536.SH	12/10/2024	SDB3260123202	(100.00)	7.5733	(766.43)	(757.33)	0.0000	4.5800	(1,697.7071)	0.0000	0.0975	(0.3571)	0.0000	1	(0.2596)	01/06/2025
600536.SH	12/09/2024	SDB3260123202	(100.00)	7.7200	(766.43)	(772.00)	0.0000	4.5800	(1,697.7071)	0.0000	0.0975	(0.3641)	0.0000	1	(0.2666)	01/06/2025
600536.SH	12/09/2024	SDB3260123202	(2,000.00)	7.7200	(15,328.59)	(15,439.95)	0.0000	4.5800	(1,697.7071)	0.0000	1.9501	(7.2813)	0.0000	1	(5.3311)	01/06/2025
600536.SH	12/09/2024	SDB3260123202	(500.00)	7.7200	(3,832.15)	(3,859.99)	0.0000	4.5800	(1,697.7071)	0.0000	0.4875	(1.8203)	0.0000	1	(1.3328)	01/06/2025
600536.SH	12/09/2024	SDB3260123202	(800.00)	7.7200	(6,131.44)	(6,175.98)	0.0000	4.5800	(1,697.7071)	0.0000	0.7801	(2.9125)	0.0000	1	(2.1324)	01/06/2025
600536.SH	12/09/2024	SDB3260123202	(100.00)	7.7200	(766.43)	(772.00)	0.0000	4.5800	(1,697.7071)	0.0000	0.0975	(0.3641)	0.0000	1	(0.2666)	01/06/2025
600536.SH	12/09/2024	SDB3260123202	(8,900.00)	7.7200	(68,212.24)	(68,707.76)	0.0000	4.5800	(1,697.7071)	0.0000	8.6781	(32.4016)	0.0000	1	(23.7235)	01/06/2025
600536.SH	12/09/2024	SDB3260123202	(900.00)	7.7200	(6,897.87)	(6,947.98)	0.0000	4.5800	(1,697.7071)	0.0000	0.8776	(3.2766)	0.0000	1	(2.3990)	01/06/2025
600536.SH	12/09/2024	SDB3260123202	(7,000.00)	7.7200	(53,650.08)	(54,039.81)	0.0000	4.5800	(1,697.7071)	0.0000	6.8255	(25.4844)	0.0000	1	(18.6589)	01/06/2025
600536.SH	12/09/2024	SDB3260123202	(1,000.00)	7.7200	(7,664.30)	(7,719.97)	0.0000	4.5800	(1,697.7071)	0.0000	0.9751	(3.6406)	0.0000	1	(2.6656)	01/06/2025
600536.SH	12/09/2024	SDB3260123202	(1,500.00)	7.7200	(11,496.45)	(11,579.96)	0.0000	4.5800	(1,697.7071)	0.0000	1.4626	(5.4609)	0.0000	1	(3.9983)	01/06/2025
600536.SH	12/09/2024	SDB3260123202	(100.00)	7.7200	(766.43)	(772.00)	0.0000	4.5800	(1,697.7071)	0.0000	0.0975	(0.3641)	0.0000	1	(0.2666)	01/06/2025
600536.SH	12/09/2024	SDB3260123202	(200.00)	7.7200	(1,532.86)	(1,543.99)	0.0000	4.5800	(1,697.7071)	0.0000	0.1950	(0.7281)	0.0000	1	(0.5331)	01/06/2025
600536.SH	12/09/2024	SDB3260123202	(9,500.00)	7.7200	(72,810.82)	(73,339.74)	0.0000	4.5800	(1,697.7071)	0.0000	9.2632	(34.5859)	0.0000	1	(25.3228)	01/06/2025
600536.SH	12/09/2024	SDB3260123202	(1,100.00)	7.7200	(8,430.73)	(8,491.97)	0.0000	4.5800	(1,697.7071)	0.0000	1.0726	(4.0047)	0.0000	1	(2.9321)	01/06/2025
600536.SH	12/09/2024	SDB3260123202	(100.00)	7.7200	(766.43)	(772.00)	0.0000	4.5800	(1,697.7071)	0.0000	0.0975	(0.3641)	0.0000	1	(0.2666)	01/06/2025
600536.SH	12/06/2024	SDB3260123202	(100.00)	7.5718	(766.43)	(757.18)	0.0000	4.5800	(1,697.7071)	0.0000	0.2925	(1.0712)	0.0000	3	(0.7787)	01/06/2025
600536.SH	12/06/2024	SDB3260123202	(2,000.00)	7.5718	(15,328.59)	(15,143.50)	0.0000	4.5800	(1,697.7071)	0.0000	5.8504	(21.4244)	0.0000	3	(15.5739)	01/06/2025
600536.SH	12/06/2024	SDB3260123202	(500.00)	7.5718	(3,832.15)	(3,785.88)	0.0000	4.5800	(1,697.7071)	0.0000	1.4626	(5.3561)	0.0000	3	(3.8935)	01/06/2025
600536.SH	12/06/2024	SDB3260123202	(800.00)	7.5718	(6,131.44)	(6,057.40)	0.0000	4.5800	(1,697.7071)	0.0000	2.3402	(8.5697)	0.0000	3	(6.2296)	01/06/2025
600536.SH	12/06/2024	SDB3260123202	(100.00)	7.5718	(766.43)	(757.18)	0.0000	4.5800	(1,697.7071)	0.0000	0.2925	(1.0712)	0.0000	3	(0.7787)	01/06/2025
600536.SH	12/06/2024	SDB3260123202	(8,900.00)	7.5718	(68,212.24)	(67,388.58)	0.0000	4.5800	(1,697.7071)	0.0000	26.0343	(95.3384)	0.0000	3	(69.3041)	01/06/2025
600536.SH	12/06/2024	SDB3260123202	(900.00)	7.5718	(6,897.87)	(6,814.58)	0.0000	4.5800	(1,697.7071)	0.0000	2.6327	(9.6410)	0.0000	3	(7.0083)	01/06/2025
600536.SH	12/06/2024	SDB3260123202	(7,000.00)	7.5718	(53,650.08)	(53,002.26)	0.0000	4.5800	(1,697.7071)	0.0000	20.4764	(74.9853)	0.0000	3	(54.5088)	01/06/2025
600536.SH	12/06/2024	SDB3260123202	(1,000.00)	7.5718	(7,664.30)	(7,571.75)	0.0000	4.5800	(1,697.7071)	0.0000	2.9252	(10.7122)	0.0000	3	(7.7870)	01/06/2025
600536.SH	12/06/2024	SDB3260123202	(1,500.00)	7.5718	(11,496.45)	(11,357.63)	0.0000	4.5800	(1,697.7071)	0.0000	4.3878	(16.0683)	0.0000	3	(11.6805)	01/06/2025
600536.SH	12/06/2024	SDB3260123202	(100.00)	7.5718	(766.43)	(757.18)	0.0000	4.5800	(1,697.7071)	0.0000	0.2925	(1.0712)	0.0000	3	(0.7787)	01/06/2025
600536.SH	12/06/2024	SDB3260123202	(200.00)	7.5718	(1,532.86)	(1,514.35)	0.0000	4.5800	(1,697.7071)	0.0000	0.5850	(2.1424)	0.0000	3	(1.5574)	01/06/2025
600536.SH	12/06/2024	SDB3260123202	(9,500.00)	7.5718	(72,810.82)	(71,931.63)	0.0000	4.5800	(1,697.7071)	0.0000	27.7895	(101.7657)	0.0000	3	(73.9762)	01/06/2025
600536.SH	12/06/2024	SDB3260123202	(1,100.00)	7.5718	(8,430.73)	(8,328.93)	0.0000	4.5800	(1,697.7071)	0.0000	3.2177	(11.7834)	0.0000	3	(8.5657)	01/06/2025
600536.SH	12/06/2024	SDB3260123202	(100.00)	7.5718	(766.43)	(757.18)	0.0000	4.5800	(1,697.7071)	0.0000	0.2925	(1.0712)	0.0000	3	(0.7787)	01/06/2025
600536.SH	12/05/2024	SDB3260123202	(100.00)	7.6607	(766.43)	(766.07)	0.0000	4.5800	(1,697.7071)	0.0000	0.0975	(0.3613)	0.0000	1	(0.2638)	01/06/2025
600536.SH	12/05/2024	SDB3260123202	(2,000.00)	7.6607	(15,328.59)	(15,321.38)	0.0000	4.5800	(1,697.7071)	0.0000	1.9501	(7.2253)	0.0000	1	(5.2752)	01/06/2025
600536.SH	12/05/2024	SDB3260123202	(500.00)	7.6607	(3,832.15)	(3,830.34)	0.0000	4.5800	(1,697.7071)	0.0000	0.4875	(1.8063)	0.0000	1	(1.3188)	01/06/2025
600536.SH	12/05/2024	SDB3260123202	(800.00)	7.6607	(6,131.44)	(6,128.55)	0.0000	4.5800	(1,697.7071)	0.0000	0.7801	(2.8901)	0.0000	1	(2.1101)	01/06/2025
600536.SH	12/05/2024	SDB3260123202	(100.00)	7.6607	(766.43)	(766.07)	0.0000	4.5800	(1,697.7071)	0.0000	0.0975	(0.3613)	0.0000	1	(0.2638)	01/06/2025
600536.SH	12/05/2024	SDB3260123202	(8,900.00)	7.6607	(68,212.24)	(68,180.14)	0.0000	4.5800	(1,697.7071)	0.0000	8.6781	(32.1528)	0.0000	1	(23.4746)	01/06/2025
600536.SH	12/05/2024	SDB3260123202	(900.00)	7.6607	(6,897.87)	(6,894.62)	0.0000	4.5800	(1,697.7071)	0.0000	0.8776	(3.2514)	0.0000	1	(2.3738)	01/06/2025
600536.SH	12/05/2024	SDB3260123202	(7,000.00)	7.6607	(53,650.08)	(53,624.83)	0.0000	4.5800	(1,697.7071)	0.0000	6.8255	(25.2887)	0.0000	1	(18.4632)	01/06/2025
600536.SH	12/05/2024	SDB3260123202	(1,000.00)	7.6607	(7,664.30)	(7,660.69)	0.0000	4.5800	(1,697.7071)	0.0000	0.9751	(3.6127)	0.0000	1	(2.6376)	01/06/2025
600536.SH	12/05/2024	SDB3260123202	(1,500.00)	7.6607	(11,496.45)	(11,491.03)	0.0000	4.5800	(1,697.7071)	0.0000	1.4626	(5.4190)	0.0000	1	(3.9564)	01/06/2025
600536.SH	12/05/2024	SDB3260123202	(100.00)	7.6607	(766.43)	(766.07)	0.0000	4.5800	(1,697.7071)	0.0000	0.0975	(0.3613)	0.0000	1	(0.2638)	01/06/2025
600536.SH	12/05/2024	SDB3260123202	(200.00)	7.6607	(1,532.86)	(1,532.14)	0.0000	4.5800	(1,697.7071)	0.0000	0.1950	(0.7225)	0.0000	1	(0.5275)	01/06/2025
600536.SH	12/05/2024	SDB3260123202	(9,500.00)	7.6607	(72,810.82)	(72,776.55)	0.0000	4.5800	(1,697.7071)	0.0000	9.2632	(34.3204)	0.0000	1	(25.0572)	01/06/2025
600536.SH	12/05/2024	SDB3260123202	(1,100.00)	7.6607	(8,430.73)	(8,426.76)	0.0000	4.5800	(1,697.7071)	0.0000	1.0726	(3.9739)	0.0000	1	(2.9014)	01/06/2025
600536.SH	12/05/2024	SDB3260123202	(100.00)	7.6607	(766.43)	(766.07)	0.0000	4.5800	(1,697.7071)	0.0000	0.0975	(0.3613)	0.0000	1	(0.2638)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
CHINA NATL SOFTWARE & SRVC CO.*, LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600536.SH	12/04/2024	SDB3260123202	(100.00)	7.6643	(766.43)	(766.43)	0.0000	4.5800	(1,697.7071)	0.0000	0.0975	(0.3614)	0.0000	1	(0.2639)	01/06/2025
600536.SH	12/04/2024	SDB3260123202	(2,000.00)	7.6643	(15,328.59)	(15,328.59)	0.0000	4.5800	(1,697.7071)	0.0000	1.9501	(7.2287)	0.0000	1	(5.2786)	01/06/2025
600536.SH	12/04/2024	SDB3260123202	(500.00)	7.6643	(3,832.15)	(3,832.15)	0.0000	4.5800	(1,697.7071)	0.0000	0.4875	(1.8072)	0.0000	1	(1.3197)	01/06/2025
600536.SH	12/04/2024	SDB3260123202	(800.00)	7.6643	(6,131.44)	(6,131.44)	0.0000	4.5800	(1,697.7071)	0.0000	0.7801	(2.8915)	0.0000	1	(2.1114)	01/06/2025
600536.SH	12/04/2024	SDB3260123202	(100.00)	7.6643	(766.43)	(766.43)	0.0000	4.5800	(1,697.7071)	0.0000	0.0975	(0.3614)	0.0000	1	(0.2639)	01/06/2025
600536.SH	12/04/2024	SDB3260123202	(8,900.00)	7.6643	(68,212.24)	(68,212.24)	0.0000	4.5800	(1,697.7071)	0.0000	8.6781	(32.1679)	0.0000	1	(23.4898)	01/06/2025
600536.SH	12/04/2024	SDB3260123202	(900.00)	7.6643	(6,897.87)	(6,897.87)	0.0000	4.5800	(1,697.7071)	0.0000	0.8776	(3.2529)	0.0000	1	(2.3754)	01/06/2025
600536.SH	12/04/2024	SDB3260123202	(7,000.00)	7.6643	(53,650.08)	(53,650.08)	0.0000	4.5800	(1,697.7071)	0.0000	6.8255	(25.3006)	0.0000	1	(18.4751)	01/06/2025
600536.SH	12/04/2024	SDB3260123202	(1,000.00)	7.6643	(7,664.30)	(7,664.30)	0.0000	4.5800	(1,697.7071)	0.0000	0.9751	(3.6144)	0.0000	1	(2.6393)	01/06/2025
600536.SH	12/04/2024	SDB3260123202	(1,500.00)	7.6643	(11,496.45)	(11,496.45)	0.0000	4.5800	(1,697.7071)	0.0000	1.4626	(5.4216)	0.0000	1	(3.9590)	01/06/2025
600536.SH	12/04/2024	SDB3260123202	(100.00)	7.6643	(766.43)	(766.43)	0.0000	4.5800	(1,697.7071)	0.0000	0.0975	(0.3614)	0.0000	1	(0.2639)	01/06/2025
600536.SH	12/04/2024	SDB3260123202	(200.00)	7.6643	(1,532.86)	(1,532.86)	0.0000	4.5800	(1,697.7071)	0.0000	0.1950	(0.7229)	0.0000	1	(0.5279)	01/06/2025
600536.SH	12/04/2024	SDB3260123202	(9,500.00)	7.6643	(72,810.82)	(72,810.82)	0.0000	4.5800	(1,697.7071)	0.0000	9.2632	(34.3365)	0.0000	1	(25.0734)	01/06/2025
600536.SH	12/04/2024	SDB3260123202	(1,100.00)	7.6643	(8,430.73)	(8,430.73)	0.0000	4.5800	(1,697.7071)	0.0000	1.0726	(3.9758)	0.0000	1	(2.9032)	01/06/2025
600536.SH	12/04/2024	SDB3260123202	(100.00)	7.6643	(766.43)	(766.43)	0.0000	4.5800	(1,697.7071)	0.0000	0.0975	(0.3614)	0.0000	1	(0.2639)	01/06/2025
TOTAL CHINA NATL SOFTWARE & SRVC CO.*, LTD CMN CLASS A SERIES NORTHBOUND											1,057.0092	(3,806.9758)	0.0000		(2,749.9666)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
CHINA NORTHERN STEEL RARE-ERTH (GROUP) HI-TECH CO., LTD. CMN CLASS A SERIES NORTHBOUND																
600111.SH	01/03/2025	SDB3260962135	(45,400.00)	2.9797	(143,362.17)	(135,277.65)	0.0000	4.3300	(1,397.5823)	0.0000	51.7298	(157.5514)	0.0000	3	(105.8215)	01/06/2025
600111.SH	01/03/2025	SDB3260962135	(2,800.00)	2.9797	(8,841.72)	(8,343.12)	0.0000	4.3300	(1,397.5823)	0.0000	3.1904	(9.7168)	0.0000	3	(6.5264)	01/06/2025
600111.SH	01/03/2025	SDB3260962135	(9,100.00)	2.9797	(28,735.59)	(27,115.12)	0.0000	4.3300	(1,397.5823)	0.0000	10.3688	(31.5797)	0.0000	3	(21.2109)	01/06/2025
600111.SH	01/03/2025	SDB3260962135	(13,300.00)	2.9797	(41,998.17)	(39,629.80)	0.0000	4.3300	(1,397.5823)	0.0000	15.1543	(46.1549)	0.0000	3	(31.0006)	01/06/2025
600111.SH	01/03/2025	SDB3260962135	(12,800.00)	2.9797	(40,419.29)	(38,139.96)	0.0000	4.3300	(1,397.5823)	0.0000	14.5846	(44.4198)	0.0000	3	(29.8351)	01/06/2025
600111.SH	01/03/2025	SDB3260962135	(13,800.00)	2.9797	(43,577.05)	(41,119.64)	0.0000	4.3300	(1,397.5823)	0.0000	15.7241	(47.8901)	0.0000	3	(32.1660)	01/06/2025
600111.SH	01/02/2025	SDB3260962135	(45,400.00)	2.9630	(143,362.17)	(134,519.43)	0.0000	4.3300	(1,397.5823)	0.0000	17.2433	(52.2228)	0.0000	1	(34.9795)	01/06/2025
600111.SH	01/02/2025	SDB3260962135	(2,800.00)	2.9630	(8,841.72)	(8,296.35)	0.0000	4.3300	(1,397.5823)	0.0000	1.0635	(3.2208)	0.0000	1	(2.1573)	01/06/2025
600111.SH	01/02/2025	SDB3260962135	(9,100.00)	2.9630	(28,735.59)	(26,963.15)	0.0000	4.3300	(1,397.5823)	0.0000	3.4563	(10.4676)	0.0000	1	(7.0113)	01/06/2025
600111.SH	01/02/2025	SDB3260962135	(13,300.00)	2.9630	(41,998.17)	(39,407.67)	0.0000	4.3300	(1,397.5823)	0.0000	5.0514	(15.2987)	0.0000	1	(10.2473)	01/06/2025
600111.SH	01/02/2025	SDB3260962135	(12,800.00)	2.9630	(40,419.29)	(37,926.18)	0.0000	4.3300	(1,397.5823)	0.0000	4.8615	(14.7236)	0.0000	1	(9.8621)	01/06/2025
600111.SH	01/02/2025	SDB3260962135	(13,800.00)	2.9630	(43,577.05)	(40,889.17)	0.0000	4.3300	(1,397.5823)	0.0000	5.2414	(15.8739)	0.0000	1	(10.6325)	01/06/2025
600111.SH	12/31/2024	SDB3260962135	(48,500.00)	3.0011	(153,151.21)	(145,552.14)	0.0000	4.3300	(1,399.2023)	0.0000	36.8414	(113.1427)	0.0000	2	(76.3013)	01/06/2025
600111.SH	12/31/2024	SDB3260962135	(2,800.00)	3.0011	(8,841.72)	(8,403.01)	0.0000	4.3300	(1,399.2023)	0.0000	2.1269	(6.5320)	0.0000	2	(4.4050)	01/06/2025
600111.SH	12/31/2024	SDB3260962135	(9,100.00)	3.0011	(28,735.59)	(27,309.78)	0.0000	4.3300	(1,399.2023)	0.0000	6.9125	(21.2288)	0.0000	2	(14.3163)	01/06/2025
600111.SH	12/31/2024	SDB3260962135	(13,300.00)	3.0011	(41,998.17)	(39,914.30)	0.0000	4.3300	(1,399.2023)	0.0000	10.1029	(31.0268)	0.0000	2	(20.9239)	01/06/2025
600111.SH	12/31/2024	SDB3260962135	(12,800.00)	3.0011	(40,419.29)	(38,413.76)	0.0000	4.3300	(1,399.2023)	0.0000	9.7231	(29.8603)	0.0000	2	(20.1373)	01/06/2025
600111.SH	12/31/2024	SDB3260962135	(13,800.00)	3.0011	(43,577.05)	(41,414.83)	0.0000	4.3300	(1,399.2023)	0.0000	10.4827	(32.1932)	0.0000	2	(21.7105)	01/06/2025
600111.SH	12/30/2024	SDB3260962135	(48,600.00)	2.9841	(153,466.99)	(145,027.94)	0.0000	4.3300	(1,399.2529)	0.0000	18.4587	(56.3697)	0.0000	1	(37.9110)	01/06/2025
600111.SH	12/30/2024	SDB3260962135	(2,800.00)	2.9841	(8,841.72)	(8,355.52)	0.0000	4.3300	(1,399.2529)	0.0000	1.0635	(3.2476)	0.0000	1	(2.1842)	01/06/2025
600111.SH	12/30/2024	SDB3260962135	(9,100.00)	2.9841	(28,735.59)	(27,155.44)	0.0000	4.3300	(1,399.2529)	0.0000	3.4563	(10.5548)	0.0000	1	(7.0986)	01/06/2025
600111.SH	12/30/2024	SDB3260962135	(13,300.00)	2.9841	(41,998.17)	(39,688.72)	0.0000	4.3300	(1,399.2529)	0.0000	5.0514	(15.4263)	0.0000	1	(10.3748)	01/06/2025
600111.SH	12/30/2024	SDB3260962135	(12,800.00)	2.9841	(40,419.29)	(38,196.66)	0.0000	4.3300	(1,399.2529)	0.0000	4.8615	(14.8463)	0.0000	1	(9.9848)	01/06/2025
600111.SH	12/30/2024	SDB3260962135	(13,800.00)	2.9841	(43,577.05)	(41,180.77)	0.0000	4.3300	(1,399.2529)	0.0000	5.2414	(16.0062)	0.0000	1	(10.7648)	01/06/2025
600111.SH	12/27/2024	SDB3260962135	(48,600.00)	3.0172	(153,466.99)	(146,637.91)	0.0000	4.3300	(1,399.2529)	0.0000	55.3760	(170.9863)	0.0000	3	(115.6103)	01/06/2025
600111.SH	12/27/2024	SDB3260962135	(2,800.00)	3.0172	(8,841.72)	(8,448.27)	0.0000	4.3300	(1,399.2529)	0.0000	3.1904	(9.8511)	0.0000	3	(6.6607)	01/06/2025
600111.SH	12/27/2024	SDB3260962135	(9,100.00)	3.0172	(28,735.59)	(27,456.89)	0.0000	4.3300	(1,399.2529)	0.0000	10.3688	(32.0159)	0.0000	3	(21.6472)	01/06/2025
600111.SH	12/27/2024	SDB3260962135	(13,300.00)	3.0172	(41,998.17)	(40,129.31)	0.0000	4.3300	(1,399.2529)	0.0000	15.1543	(46.7925)	0.0000	3	(31.6382)	01/06/2025
600111.SH	12/27/2024	SDB3260962135	(12,800.00)	3.0172	(40,419.29)	(38,620.68)	0.0000	4.3300	(1,399.2529)	0.0000	14.5846	(45.0334)	0.0000	3	(30.4488)	01/06/2025
600111.SH	12/27/2024	SDB3260962135	(13,800.00)	3.0172	(43,577.05)	(41,637.93)	0.0000	4.3300	(1,399.2529)	0.0000	15.7241	(48.5517)	0.0000	3	(32.8276)	01/06/2025
600111.SH	12/26/2024	SDB3260962135	(48,600.00)	3.0353	(153,466.99)	(147,514.36)	0.0000	4.3300	(1,399.2529)	0.0000	18.4587	(57.3361)	0.0000	1	(38.8774)	01/06/2025
600111.SH	12/26/2024	SDB3260962135	(2,800.00)	3.0353	(8,841.72)	(8,498.77)	0.0000	4.3300	(1,399.2529)	0.0000	1.0635	(3.3033)	0.0000	1	(2.2399)	01/06/2025
600111.SH	12/26/2024	SDB3260962135	(9,100.00)	3.0353	(28,735.59)	(27,621.00)	0.0000	4.3300	(1,399.2529)	0.0000	3.4563	(10.7358)	0.0000	1	(7.2795)	01/06/2025
600111.SH	12/26/2024	SDB3260962135	(13,300.00)	3.0353	(41,998.17)	(40,369.16)	0.0000	4.3300	(1,399.2529)	0.0000	5.0514	(15.6907)	0.0000	1	(10.6393)	01/06/2025
600111.SH	12/26/2024	SDB3260962135	(12,800.00)	3.0353	(40,419.29)	(38,851.52)	0.0000	4.3300	(1,399.2529)	0.0000	4.8615	(15.1009)	0.0000	1	(10.2393)	01/06/2025
600111.SH	12/26/2024	SDB3260962135	(13,800.00)	3.0353	(43,577.05)	(41,886.79)	0.0000	4.3300	(1,399.2529)	0.0000	5.2414	(16.2806)	0.0000	1	(11.0393)	01/06/2025
600111.SH	12/24/2024	SDB3260962135	(48,600.00)	3.0353	(153,466.99)	(147,514.36)	0.0000	4.3300	(1,399.2529)	0.0000	36.9173	(114.6722)	0.0000	2	(77.7548)	01/06/2025
600111.SH	12/24/2024	SDB3260962135	(2,800.00)	3.0353	(8,841.72)	(8,498.77)	0.0000	4.3300	(1,399.2529)	0.0000	2.1269	(6.6066)	0.0000	2	(4.4797)	01/06/2025
600111.SH	12/24/2024	SDB3260962135	(9,100.00)	3.0353	(28,735.59)	(27,621.00)	0.0000	4.3300	(1,399.2529)	0.0000	6.9125	(21.4715)	0.0000	2	(14.5590)	01/06/2025
600111.SH	12/24/2024	SDB3260962135	(13,300.00)	3.0353	(41,998.17)	(40,369.16)	0.0000	4.3300	(1,399.2529)	0.0000	10.1029	(31.3815)	0.0000	2	(21.2786)	01/06/2025
600111.SH	12/24/2024	SDB3260962135	(12,800.00)	3.0353	(40,419.29)	(38,851.52)	0.0000	4.3300	(1,399.2529)	0.0000	9.7231	(30.2017)	0.0000	2	(20.4786)	01/06/2025
600111.SH	12/24/2024	SDB3260962135	(13,800.00)	3.0353	(43,577.05)	(41,886.79)	0.0000	4.3300	(1,399.2529)	0.0000	10.4827	(32.5612)	0.0000	2	(22.0785)	01/06/2025
600111.SH	12/23/2024	SDB3260962135	(48,600.00)	3.0300	(153,466.99)	(147,258.58)	0.0000	4.3300	(1,399.2529)	0.0000	18.4587	(57.2367)	0.0000	1	(38.7780)	01/06/2025
600111.SH	12/23/2024	SDB3260962135	(2,800.00)	3.0300	(8,841.72)	(8,484.03)	0.0000	4.3300	(1,399.2529)	0.0000	1.0635	(3.2976)	0.0000	1	(2.2341)	01/06/2025
600111.SH	12/23/2024	SDB3260962135	(9,100.00)	3.0300	(28,735.59)	(27,573.11)	0.0000	4.3300	(1,399.2529)	0.0000	3.4563	(10.7172)	0.0000	1	(7.2609)	01/06/2025
600111.SH	12/23/2024	SDB3260962135	(13,300.00)	3.0300	(41,998.17)	(40,299.16)	0.0000	4.3300	(1,399.2529)	0.0000	5.0514	(15.6635)	0.0000	1	(10.6121)	01/06/2025
600111.SH	12/23/2024	SDB3260962135	(12,800.00)	3.0300	(40,419.29)	(38,784.15)	0.0000	4.3300	(1,399.2529)	0.0000	4.8615	(15.0747)	0.0000	1	(10.2131)	01/06/2025
600111.SH	12/23/2024	SDB3260962135	(13,800.00)	3.0300	(43,577.05)	(41,814.17)	0.0000	4.3300	(1,399.2529)	0.0000	5.2414	(16.2524)	0.0000	1	(11.0110)	01/06/2025
600111.SH	12/20/2024	SDB3260962135	(48,600.00)	3.0212	(153,466.99)	(146,829.40)	0.0000	4.3300	(1,399.2529)	0.0000	55.3760	(171.2095)	0.0000	3	(115.8335)	01/06/2025
600111.SH	12/20/2024	SDB3260962135	(2,800.00)	3.0212	(8,841.72)	(8,459.31)	0.0000	4.3300	(1,399.2529)	0.0000	3.1904	(9.8639)	0.0000	3	(6.6735)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
CHINA NORTHERN STEEL RARE-ERTH (GROUP) HI-TECH CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600111.SH	12/20/2024	SDB3260962135	(9,100.00)	3.0212	(28,735.59)	(27,492.75)	0.0000	4.3300	(1,399.2529)	0.0000	10.3688	(32.0578)	0.0000	3	(21.6890)	01/06/2025
600111.SH	12/20/2024	SDB3260962135	(13,300.00)	3.0212	(41,998.17)	(40,181.71)	0.0000	4.3300	(1,399.2529)	0.0000	15.1543	(46.8536)	0.0000	3	(31.6993)	01/06/2025
600111.SH	12/20/2024	SDB3260962135	(12,800.00)	3.0212	(40,419.29)	(38,671.12)	0.0000	4.3300	(1,399.2529)	0.0000	14.5846	(45.0922)	0.0000	3	(30.5076)	01/06/2025
600111.SH	12/20/2024	SDB3260962135	(13,800.00)	3.0212	(43,577.05)	(41,692.30)	0.0000	4.3300	(1,399.2529)	0.0000	15.7241	(48.6151)	0.0000	3	(32.8910)	01/06/2025
600111.SH	12/19/2024	SDB3260962135	(48,600.00)	3.0285	(153,466.99)	(147,186.85)	0.0000	4.5800	(1,399.2529)	0.0000	19.5244	(57.2088)	0.0000	1	(37.6844)	01/06/2025
600111.SH	12/19/2024	SDB3260962135	(2,800.00)	3.0285	(8,841.72)	(8,479.90)	0.0000	4.5800	(1,399.2529)	0.0000	1.1249	(3.2960)	0.0000	1	(2.1711)	01/06/2025
600111.SH	12/19/2024	SDB3260962135	(9,100.00)	3.0285	(28,735.59)	(27,559.68)	0.0000	4.5800	(1,399.2529)	0.0000	3.6558	(10.7119)	0.0000	1	(7.0561)	01/06/2025
600111.SH	12/19/2024	SDB3260962135	(13,300.00)	3.0285	(41,998.17)	(40,279.53)	0.0000	4.5800	(1,399.2529)	0.0000	5.3431	(15.6559)	0.0000	1	(10.3128)	01/06/2025
600111.SH	12/19/2024	SDB3260962135	(12,800.00)	3.0285	(40,419.29)	(38,765.26)	0.0000	4.5800	(1,399.2529)	0.0000	5.1422	(15.0673)	0.0000	1	(9.9251)	01/06/2025
600111.SH	12/19/2024	SDB3260962135	(13,800.00)	3.0285	(43,577.05)	(41,793.80)	0.0000	4.5800	(1,399.2529)	0.0000	5.5440	(16.2445)	0.0000	1	(10.7005)	01/06/2025
600111.SH	12/18/2024	SDB3260962135	(48,600.00)	3.0705	(153,466.99)	(149,227.61)	0.0000	4.5800	(1,399.2529)	0.0000	19.5244	(58.0020)	0.0000	1	(38.4776)	01/06/2025
600111.SH	12/18/2024	SDB3260962135	(2,800.00)	3.0705	(8,841.72)	(8,597.48)	0.0000	4.5800	(1,399.2529)	0.0000	1.1249	(3.3417)	0.0000	1	(2.2168)	01/06/2025
600111.SH	12/18/2024	SDB3260962135	(9,100.00)	3.0705	(28,735.59)	(27,941.80)	0.0000	4.5800	(1,399.2529)	0.0000	3.6558	(10.8605)	0.0000	1	(7.2046)	01/06/2025
600111.SH	12/18/2024	SDB3260962135	(13,300.00)	3.0705	(41,998.17)	(40,838.01)	0.0000	4.5800	(1,399.2529)	0.0000	5.3431	(15.8730)	0.0000	1	(10.5299)	01/06/2025
600111.SH	12/18/2024	SDB3260962135	(12,800.00)	3.0705	(40,419.29)	(39,302.75)	0.0000	4.5800	(1,399.2529)	0.0000	5.1422	(15.2762)	0.0000	1	(10.1340)	01/06/2025
600111.SH	12/18/2024	SDB3260962135	(13,800.00)	3.0705	(43,577.05)	(42,373.27)	0.0000	4.5800	(1,399.2529)	0.0000	5.5440	(16.4697)	0.0000	1	(10.9257)	01/06/2025
600111.SH	12/17/2024	SDB3260962135	(75,100.00)	3.1599	(237,147.55)	(237,305.34)	0.0000	4.5800	(1,409.8699)	0.0000	30.1704	(92.9360)	0.0000	1	(62.7656)	01/06/2025
600111.SH	12/17/2024	SDB3260962135	(2,800.00)	3.1599	(8,841.72)	(8,447.60)	0.0000	4.5800	(1,409.8699)	0.0000	1.1249	(3.4650)	0.0000	1	(2.3401)	01/06/2025
600111.SH	12/17/2024	SDB3260962135	(9,100.00)	3.1599	(28,735.59)	(28,754.71)	0.0000	4.5800	(1,409.8699)	0.0000	3.6558	(11.2612)	0.0000	1	(7.6054)	01/06/2025
600111.SH	12/17/2024	SDB3260962135	(13,300.00)	3.1599	(41,998.17)	(42,026.11)	0.0000	4.5800	(1,409.8699)	0.0000	5.3431	(16.4587)	0.0000	1	(11.1156)	01/06/2025
600111.SH	12/17/2024	SDB3260962135	(12,800.00)	3.1599	(40,419.29)	(40,446.18)	0.0000	4.5800	(1,409.8699)	0.0000	5.1422	(15.8400)	0.0000	1	(10.6977)	01/06/2025
600111.SH	12/17/2024	SDB3260962135	(13,800.00)	3.1599	(43,577.05)	(43,606.04)	0.0000	4.5800	(1,409.8699)	0.0000	5.5440	(17.0775)	0.0000	1	(11.5335)	01/06/2025
600111.SH	12/16/2024	SDB3260962135	(88,500.00)	3.1723	(279,461.49)	(280,745.28)	0.0000	4.5800	(1,418.4960)	0.0000	35.5537	(110.6211)	0.0000	1	(75.0674)	01/06/2025
600111.SH	12/16/2024	SDB3260962135	(2,800.00)	3.1723	(8,841.72)	(8,882.34)	0.0000	4.5800	(1,418.4960)	0.0000	1.1249	(3.4999)	0.0000	1	(2.3750)	01/06/2025
600111.SH	12/16/2024	SDB3260962135	(9,100.00)	3.1723	(28,735.59)	(28,867.59)	0.0000	4.5800	(1,418.4960)	0.0000	3.6558	(11.3746)	0.0000	1	(7.7188)	01/06/2025
600111.SH	12/16/2024	SDB3260962135	(13,300.00)	3.1723	(41,998.17)	(42,191.10)	0.0000	4.5800	(1,418.4960)	0.0000	5.3431	(16.6244)	0.0000	1	(11.2813)	01/06/2025
600111.SH	12/16/2024	SDB3260962135	(12,800.00)	3.1723	(40,419.29)	(40,604.97)	0.0000	4.5800	(1,418.4960)	0.0000	5.1422	(15.9994)	0.0000	1	(10.8572)	01/06/2025
600111.SH	12/16/2024	SDB3260962135	(13,800.00)	3.1723	(43,577.05)	(43,777.23)	0.0000	4.5800	(1,418.4960)	0.0000	5.5440	(17.2494)	0.0000	1	(11.7054)	01/06/2025
600111.SH	12/13/2024	SDB3260962135	(139,800.00)	3.1696	(441,454.43)	(443,114.13)	0.0000	4.5800	(1,453.7056)	0.0000	168.4884	(536.7979)	0.0000	3	(368.3095)	01/06/2025
600111.SH	12/13/2024	SDB3260962135	(2,800.00)	3.1696	(8,841.72)	(8,874.96)	0.0000	4.5800	(1,453.7056)	0.0000	3.3746	(10.7513)	0.0000	3	(7.3767)	01/06/2025
600111.SH	12/13/2024	SDB3260962135	(9,100.00)	3.1696	(28,735.59)	(28,843.62)	0.0000	4.5800	(1,453.7056)	0.0000	10.9674	(34.9418)	0.0000	3	(23.9744)	01/06/2025
600111.SH	12/13/2024	SDB3260962135	(13,300.00)	3.1696	(41,998.17)	(42,156.07)	0.0000	4.5800	(1,453.7056)	0.0000	16.0293	(51.0688)	0.0000	3	(35.0395)	01/06/2025
600111.SH	12/13/2024	SDB3260962135	(12,800.00)	3.1696	(40,419.29)	(40,571.25)	0.0000	4.5800	(1,453.7056)	0.0000	15.4267	(49.1489)	0.0000	3	(33.7222)	01/06/2025
600111.SH	12/13/2024	SDB3260962135	(13,800.00)	3.1696	(43,577.05)	(43,740.88)	0.0000	4.5800	(1,453.7056)	0.0000	16.6319	(52.9886)	0.0000	3	(36.3567)	01/06/2025
600111.SH	12/12/2024	SDB3260962135	(7,800.00)	3.1378	(24,630.50)	(24,474.95)	0.0000	4.5800	(1,458.7085)	0.0000	3.1335	(9.9172)	0.0000	1	(6.7836)	01/06/2025
600111.SH	12/12/2024	SDB3260962135	(142,500.00)	3.1378	(449,980.37)	(447,138.49)	0.0000	4.5800	(1,458.7085)	0.0000	57.2475	(181.1791)	0.0000	1	(123.9316)	01/06/2025
600111.SH	12/12/2024	SDB3260962135	(2,800.00)	3.1378	(8,841.72)	(8,785.88)	0.0000	4.5800	(1,458.7085)	0.0000	1.1249	(3.5600)	0.0000	1	(2.4351)	01/06/2025
600111.SH	12/12/2024	SDB3260962135	(9,100.00)	3.1378	(28,735.59)	(28,554.11)	0.0000	4.5800	(1,458.7085)	0.0000	3.6558	(11.5700)	0.0000	1	(7.9142)	01/06/2025
600111.SH	12/12/2024	SDB3260962135	(13,300.00)	3.1378	(41,998.17)	(41,732.93)	0.0000	4.5800	(1,458.7085)	0.0000	5.3431	(16.9100)	0.0000	1	(11.5669)	01/06/2025
600111.SH	12/12/2024	SDB3260962135	(12,800.00)	3.1378	(40,419.29)	(40,164.02)	0.0000	4.5800	(1,458.7085)	0.0000	5.1422	(16.2743)	0.0000	1	(11.1321)	01/06/2025
600111.SH	12/12/2024	SDB3260962135	(13,800.00)	3.1378	(43,577.05)	(43,301.83)	0.0000	4.5800	(1,458.7085)	0.0000	5.5440	(17.5458)	0.0000	1	(12.0018)	01/06/2025
600111.SH	12/11/2024	SDB3260962135	(25,100.00)	3.1900	(79,259.70)	(80,069.25)	0.0000	4.5800	(1,465.9070)	0.0000	10.0836	(32.6039)	0.0000	1	(22.5203)	01/06/2025
600111.SH	12/11/2024	SDB3260962135	(142,500.00)	3.1900	(449,980.37)	(454,576.42)	0.0000	4.5800	(1,465.9070)	0.0000	57.2475	(185.1019)	0.0000	1	(127.8544)	01/06/2025
600111.SH	12/11/2024	SDB3260962135	(2,800.00)	3.1900	(8,841.72)	(8,932.03)	0.0000	4.5800	(1,465.9070)	0.0000	1.1249	(3.6371)	0.0000	1	(2.5122)	01/06/2025
600111.SH	12/11/2024	SDB3260962135	(9,100.00)	3.1900	(28,735.59)	(29,029.09)	0.0000	4.5800	(1,465.9070)	0.0000	3.6558	(11.8205)	0.0000	1	(8.1647)	01/06/2025
600111.SH	12/11/2024	SDB3260962135	(13,300.00)	3.1900	(41,998.17)	(42,427.13)	0.0000	4.5800	(1,465.9070)	0.0000	5.3431	(17.2762)	0.0000	1	(11.9331)	01/06/2025
600111.SH	12/11/2024	SDB3260962135	(12,800.00)	3.1900	(40,419.29)	(40,832.13)	0.0000	4.5800	(1,465.9070)	0.0000	5.1422	(16.6267)	0.0000	1	(11.4845)	01/06/2025
600111.SH	12/11/2024	SDB3260962135	(13,800.00)	3.1900	(43,577.05)	(44,022.14)	0.0000	4.5800	(1,465.9070)	0.0000	5.5440	(17.9257)	0.0000	1	(12.3817)	01/06/2025
600111.SH	12/10/2024	SDB3260962135	(25,100.00)	3.1722	(79,259.70)	(79,623.40)	0.0000	4.5800	(1,465.9070)	0.0000	10.0836	(32.4224)	0.0000	1	(22.3388)	01/06/2025
600111.SH	12/10/2024	SDB3260962135	(142,500.00)	3.1722	(449,980.37)	(452,045.20)	0.0000	4.5800	(1,465.9070)	0.0000	57.2475	(184.0712)	0.0000	1	(126.8237)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
CHINA NORTHERN STEEL RARE-ERTH (GROUP) HI-TECH CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600111.SH	12/10/2024	SDB3260962135	(2,800.00)	3.1722	(8,841.72)	(8,882.29)	0.0000	4.5800	(1,465.9070)	0.0000	1.1249	(3.6168)	0.0000	1	(2.4920)	01/06/2025
600111.SH	12/10/2024	SDB3260962135	(9,100.00)	3.1722	(28,735.59)	(28,867.45)	0.0000	4.5800	(1,465.9070)	0.0000	3.6558	(11.7547)	0.0000	1	(8.0989)	01/06/2025
600111.SH	12/10/2024	SDB3260962135	(13,300.00)	3.1722	(41,998.17)	(42,190.89)	0.0000	4.5800	(1,465.9070)	0.0000	5.3431	(17.1800)	0.0000	1	(11.8369)	01/06/2025
600111.SH	12/10/2024	SDB3260962135	(12,800.00)	3.1722	(40,419.29)	(40,604.76)	0.0000	4.5800	(1,465.9070)	0.0000	5.1422	(16.5341)	0.0000	1	(11.3919)	01/06/2025
600111.SH	12/10/2024	SDB3260962135	(13,800.00)	3.1722	(43,577.05)	(43,777.01)	0.0000	4.5800	(1,465.9070)	0.0000	5.5440	(17.8258)	0.0000	1	(12.2819)	01/06/2025
600111.SH	12/09/2024	SDB3260962135	(25,100.00)	3.2272	(79,259.70)	(81,002.19)	0.0000	4.5800	(1,465.9070)	0.0000	10.0836	(32.9838)	0.0000	1	(22.9002)	01/06/2025
600111.SH	12/09/2024	SDB3260962135	(142,500.00)	3.2272	(449,980.37)	(459,873.01)	0.0000	4.5800	(1,465.9070)	0.0000	57.2475	(187.2586)	0.0000	1	(130.0111)	01/06/2025
600111.SH	12/09/2024	SDB3260962135	(2,800.00)	3.2272	(8,841.72)	(9,036.10)	0.0000	4.5800	(1,465.9070)	0.0000	1.1249	(3.6795)	0.0000	1	(2.5546)	01/06/2025
600111.SH	12/09/2024	SDB3260962135	(9,100.00)	3.2272	(28,735.59)	(29,367.33)	0.0000	4.5800	(1,465.9070)	0.0000	3.6558	(11.9583)	0.0000	1	(8.3025)	01/06/2025
600111.SH	12/09/2024	SDB3260962135	(13,300.00)	3.2272	(41,998.17)	(42,921.48)	0.0000	4.5800	(1,465.9070)	0.0000	5.3431	(17.4775)	0.0000	1	(12.1344)	01/06/2025
600111.SH	12/09/2024	SDB3260962135	(12,800.00)	3.2272	(40,419.29)	(41,307.89)	0.0000	4.5800	(1,465.9070)	0.0000	5.1422	(16.8204)	0.0000	1	(11.6782)	01/06/2025
600111.SH	12/09/2024	SDB3260962135	(13,800.00)	3.2272	(43,577.05)	(44,535.07)	0.0000	4.5800	(1,465.9070)	0.0000	5.5440	(18.1345)	0.0000	1	(12.5906)	01/06/2025
600111.SH	12/06/2024	SDB3260962135	(25,100.00)	3.2139	(79,259.70)	(80,669.37)	0.0000	4.5800	(1,465.9070)	0.0000	30.2508	(98.5448)	0.0000	3	(68.2940)	01/06/2025
600111.SH	12/06/2024	SDB3260962135	(142,500.00)	3.2139	(449,980.37)	(457,983.46)	0.0000	4.5800	(1,465.9070)	0.0000	171.7425	(559.4676)	0.0000	3	(387.7251)	01/06/2025
600111.SH	12/06/2024	SDB3260962135	(2,800.00)	3.2139	(8,841.72)	(8,998.97)	0.0000	4.5800	(1,465.9070)	0.0000	3.3746	(10.9930)	0.0000	3	(7.6185)	01/06/2025
600111.SH	12/06/2024	SDB3260962135	(9,100.00)	3.2139	(28,735.59)	(29,246.66)	0.0000	4.5800	(1,465.9070)	0.0000	10.9674	(35.7274)	0.0000	3	(24.7600)	01/06/2025
600111.SH	12/06/2024	SDB3260962135	(13,300.00)	3.2139	(41,998.17)	(42,745.12)	0.0000	4.5800	(1,465.9070)	0.0000	16.0293	(52.2170)	0.0000	3	(36.1877)	01/06/2025
600111.SH	12/06/2024	SDB3260962135	(12,800.00)	3.2139	(40,419.29)	(41,138.16)	0.0000	4.5800	(1,465.9070)	0.0000	15.4267	(50.2539)	0.0000	3	(34.8272)	01/06/2025
600111.SH	12/06/2024	SDB3260962135	(13,800.00)	3.2139	(43,577.05)	(44,352.08)	0.0000	4.5800	(1,465.9070)	0.0000	16.6319	(54.1800)	0.0000	3	(37.5481)	01/06/2025
600111.SH	12/05/2024	SDB3260962135	(25,100.00)	3.2045	(79,259.70)	(80,433.80)	0.0000	4.5800	(1,465.9070)	0.0000	10.0836	(32.7524)	0.0000	1	(22.6688)	01/06/2025
600111.SH	12/05/2024	SDB3260962135	(142,500.00)	3.2045	(449,980.37)	(456,646.09)	0.0000	4.5800	(1,465.9070)	0.0000	57.2475	(185.9446)	0.0000	1	(128.6971)	01/06/2025
600111.SH	12/05/2024	SDB3260962135	(2,800.00)	3.2045	(8,841.72)	(8,972.70)	0.0000	4.5800	(1,465.9070)	0.0000	1.1249	(3.6536)	0.0000	1	(2.5288)	01/06/2025
600111.SH	12/05/2024	SDB3260962135	(9,100.00)	3.2045	(28,735.59)	(29,161.26)	0.0000	4.5800	(1,465.9070)	0.0000	3.6558	(11.8744)	0.0000	1	(8.2186)	01/06/2025
600111.SH	12/05/2024	SDB3260962135	(13,300.00)	3.2045	(41,998.17)	(42,620.30)	0.0000	4.5800	(1,465.9070)	0.0000	5.3431	(17.3548)	0.0000	1	(12.0117)	01/06/2025
600111.SH	12/05/2024	SDB3260962135	(12,800.00)	3.2045	(40,419.29)	(41,018.04)	0.0000	4.5800	(1,465.9070)	0.0000	5.1422	(16.7024)	0.0000	1	(11.5602)	01/06/2025
600111.SH	12/05/2024	SDB3260962135	(13,800.00)	3.2045	(43,577.05)	(44,222.57)	0.0000	4.5800	(1,465.9070)	0.0000	5.5440	(18.0073)	0.0000	1	(12.4633)	01/06/2025
600111.SH	12/04/2024	SDB3260962135	(45,500.00)	3.1578	(143,677.94)	(143,677.94)	0.0000	4.5800	(1,473.0608)	0.0000	18.2790	(58.7907)	0.0000	1	(40.5116)	01/06/2025
600111.SH	12/04/2024	SDB3260962135	(142,500.00)	3.1578	(449,980.37)	(449,980.37)	0.0000	4.5800	(1,473.0608)	0.0000	57.2475	(184.1246)	0.0000	1	(126.8771)	01/06/2025
600111.SH	12/04/2024	SDB3260962135	(2,800.00)	3.1578	(8,841.72)	(8,841.72)	0.0000	4.5800	(1,473.0608)	0.0000	1.1249	(3.6179)	0.0000	1	(2.4930)	01/06/2025
600111.SH	12/04/2024	SDB3260962135	(9,100.00)	3.1578	(28,735.59)	(28,735.59)	0.0000	4.5800	(1,473.0608)	0.0000	3.6558	(11.7581)	0.0000	1	(8.1023)	01/06/2025
600111.SH	12/04/2024	SDB3260962135	(13,300.00)	3.1578	(41,998.17)	(41,998.17)	0.0000	4.5800	(1,473.0608)	0.0000	5.3431	(17.1850)	0.0000	1	(11.8419)	01/06/2025
600111.SH	12/04/2024	SDB3260962135	(12,800.00)	3.1578	(40,419.29)	(40,419.29)	0.0000	4.5800	(1,473.0608)	0.0000	5.1422	(16.5389)	0.0000	1	(11.3967)	01/06/2025
600111.SH	12/04/2024	SDB3260962135	(13,800.00)	3.1578	(43,577.05)	(43,577.05)	0.0000	4.5800	(1,473.0608)	0.0000	5.5440	(17.8310)	0.0000	1	(12.2870)	01/06/2025
TOTAL CHINA NORTHERN STEEL RARE-ERTH (GROUP) HI-TECH CO., LTD. CMN CLASS A SERIES NORTHBOUND												1,856.7650	(5,857.3593)	0.0000	(4,000.5943)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
CHINA OILFIELD SERVICES LIMITED CMN CLASS A SERIES NORTHBOUND																
601808.SH	12/11/2024	SDB3260123653	(200.00)	2.0638	(410.72)	(412.76)	0.0000	4.5800	(175.0000)	0.0000	0.0523	(0.0201)	0.0000	1	0.0322	01/06/2025
601808.SH	12/11/2024	SDB3260123653	(300.00)	2.0638	(616.07)	(619.14)	0.0000	4.5800	(175.0000)	0.0000	0.0784	(0.0301)	0.0000	1	0.0483	01/06/2025
601808.SH	12/11/2024	SDB3260123653	(3,100.00)	2.0638	(6,366.09)	(6,397.78)	0.0000	4.5800	(175.0000)	0.0000	0.8099	(0.3110)	0.0000	1	0.4989	01/06/2025
601808.SH	12/11/2024	SDB3260123653	(4,600.00)	2.0638	(9,446.46)	(9,493.48)	0.0000	4.5800	(175.0000)	0.0000	1.2018	(0.4615)	0.0000	1	0.7403	01/06/2025
601808.SH	12/11/2024	SDB3260123653	(4,500.00)	2.0638	(9,241.10)	(9,287.10)	0.0000	4.5800	(175.0000)	0.0000	1.1757	(0.4515)	0.0000	1	0.7242	01/06/2025
601808.SH	12/11/2024	SDB3260123653	(2,400.00)	2.0638	(4,928.59)	(4,953.12)	0.0000	4.5800	(175.0000)	0.0000	0.6270	(0.2408)	0.0000	1	0.3862	01/06/2025
601808.SH	12/10/2024	SDB3260123653	(200.00)	2.0466	(410.72)	(409.31)	0.0000	4.5800	(175.0000)	0.0000	0.0523	(0.0199)	0.0000	1	0.0324	01/06/2025
601808.SH	12/10/2024	SDB3260123653	(300.00)	2.0466	(616.07)	(613.97)	0.0000	4.5800	(175.0000)	0.0000	0.0784	(0.0298)	0.0000	1	0.0485	01/06/2025
601808.SH	12/10/2024	SDB3260123653	(2,200.00)	2.0466	(4,517.87)	(4,502.45)	0.0000	4.5800	(175.0000)	0.0000	0.5748	(0.2189)	0.0000	1	0.3559	01/06/2025
601808.SH	12/10/2024	SDB3260123653	(3,100.00)	2.0466	(6,366.09)	(6,344.36)	0.0000	4.5800	(175.0000)	0.0000	0.8099	(0.3084)	0.0000	1	0.5015	01/06/2025
601808.SH	12/10/2024	SDB3260123653	(4,600.00)	2.0466	(9,446.46)	(9,414.21)	0.0000	4.5800	(175.0000)	0.0000	1.2018	(0.4576)	0.0000	1	0.7442	01/06/2025
601808.SH	12/10/2024	SDB3260123653	(6,600.00)	2.0466	(13,553.61)	(13,507.34)	0.0000	4.5800	(175.0000)	0.0000	1.7243	(0.6566)	0.0000	1	1.0677	01/06/2025
601808.SH	12/10/2024	SDB3260123653	(2,400.00)	2.0466	(4,928.59)	(4,911.76)	0.0000	4.5800	(175.0000)	0.0000	0.6270	(0.2388)	0.0000	1	0.3883	01/06/2025
601808.SH	12/09/2024	SDB3260123653	(200.00)	2.0810	(410.72)	(416.20)	0.0000	4.5800	(175.0000)	0.0000	0.0523	(0.0202)	0.0000	1	0.0320	01/06/2025
601808.SH	12/09/2024	SDB3260123653	(300.00)	2.0810	(616.07)	(624.30)	0.0000	4.5800	(175.0000)	0.0000	0.0784	(0.0303)	0.0000	1	0.0480	01/06/2025
601808.SH	12/09/2024	SDB3260123653	(2,400.00)	2.0810	(4,928.59)	(4,994.37)	0.0000	4.5800	(175.0000)	0.0000	0.6270	(0.2428)	0.0000	1	0.3842	01/06/2025
601808.SH	12/09/2024	SDB3260123653	(3,100.00)	2.0810	(6,366.09)	(6,451.06)	0.0000	4.5800	(175.0000)	0.0000	0.8099	(0.3136)	0.0000	1	0.4963	01/06/2025
601808.SH	12/09/2024	SDB3260123653	(4,600.00)	2.0810	(9,446.46)	(9,572.54)	0.0000	4.5800	(175.0000)	0.0000	1.2018	(0.4653)	0.0000	1	0.7365	01/06/2025
601808.SH	12/09/2024	SDB3260123653	(6,600.00)	2.0810	(13,553.61)	(13,734.52)	0.0000	4.5800	(175.0000)	0.0000	1.7243	(0.6677)	0.0000	1	1.0567	01/06/2025
601808.SH	12/09/2024	SDB3260123653	(2,400.00)	2.0810	(4,928.59)	(4,994.37)	0.0000	4.5800	(175.0000)	0.0000	0.6270	(0.2428)	0.0000	1	0.3842	01/06/2025
601808.SH	12/06/2024	SDB3260123653	(200.00)	2.0618	(410.72)	(412.36)	0.0000	4.5800	(175.0000)	0.0000	0.1568	(0.0601)	0.0000	3	0.0966	01/06/2025
601808.SH	12/06/2024	SDB3260123653	(300.00)	2.0618	(616.07)	(618.54)	0.0000	4.5800	(175.0000)	0.0000	0.2351	(0.0902)	0.0000	3	0.1449	01/06/2025
601808.SH	12/06/2024	SDB3260123653	(2,400.00)	2.0618	(4,928.59)	(4,948.28)	0.0000	4.5800	(175.0000)	0.0000	1.8811	(0.7216)	0.0000	3	1.1595	01/06/2025
601808.SH	12/06/2024	SDB3260123653	(3,100.00)	2.0618	(6,366.09)	(6,391.53)	0.0000	4.5800	(175.0000)	0.0000	2.4297	(0.9321)	0.0000	3	1.4976	01/06/2025
601808.SH	12/06/2024	SDB3260123653	(4,600.00)	2.0618	(9,446.46)	(9,484.21)	0.0000	4.5800	(175.0000)	0.0000	3.6054	(1.3831)	0.0000	3	2.2223	01/06/2025
601808.SH	12/06/2024	SDB3260123653	(6,600.00)	2.0618	(13,553.61)	(13,607.78)	0.0000	4.5800	(175.0000)	0.0000	5.1730	(1.9845)	0.0000	3	3.1885	01/06/2025
601808.SH	12/06/2024	SDB3260123653	(2,400.00)	2.0618	(4,928.59)	(4,948.28)	0.0000	4.5800	(175.0000)	0.0000	1.8811	(0.7216)	0.0000	3	1.1595	01/06/2025
601808.SH	12/05/2024	SDB3260123653	(200.00)	2.0613	(410.72)	(412.27)	0.0000	4.5800	(175.0000)	0.0000	0.0523	(0.0200)	0.0000	1	0.0322	01/06/2025
601808.SH	12/05/2024	SDB3260123653	(300.00)	2.0613	(616.07)	(618.40)	0.0000	4.5800	(175.0000)	0.0000	0.0784	(0.0301)	0.0000	1	0.0483	01/06/2025
601808.SH	12/05/2024	SDB3260123653	(2,400.00)	2.0613	(4,928.59)	(4,947.20)	0.0000	4.5800	(175.0000)	0.0000	0.6270	(0.2405)	0.0000	1	0.3865	01/06/2025
601808.SH	12/05/2024	SDB3260123653	(3,100.00)	2.0613	(6,366.09)	(6,390.13)	0.0000	4.5800	(175.0000)	0.0000	0.8099	(0.3106)	0.0000	1	0.4993	01/06/2025
601808.SH	12/05/2024	SDB3260123653	(4,600.00)	2.0613	(9,446.46)	(9,482.13)	0.0000	4.5800	(175.0000)	0.0000	1.2018	(0.4609)	0.0000	1	0.7409	01/06/2025
601808.SH	12/05/2024	SDB3260123653	(6,600.00)	2.0613	(13,553.61)	(13,604.79)	0.0000	4.5800	(175.0000)	0.0000	1.7243	(0.6613)	0.0000	1	1.0630	01/06/2025
601808.SH	12/05/2024	SDB3260123653	(2,400.00)	2.0613	(4,928.59)	(4,947.20)	0.0000	4.5800	(175.0000)	0.0000	0.6270	(0.2405)	0.0000	1	0.3865	01/06/2025
601808.SH	12/04/2024	SDB3260123653	(200.00)	2.0536	(410.72)	(410.72)	0.0000	4.5800	(175.0000)	0.0000	0.0523	(0.0200)	0.0000	1	0.0323	01/06/2025
601808.SH	12/04/2024	SDB3260123653	(300.00)	2.0536	(616.07)	(616.07)	0.0000	4.5800	(175.0000)	0.0000	0.0784	(0.0299)	0.0000	1	0.0484	01/06/2025
601808.SH	12/04/2024	SDB3260123653	(2,400.00)	2.0536	(4,928.59)	(4,928.59)	0.0000	4.5800	(175.0000)	0.0000	0.6270	(0.2396)	0.0000	1	0.3874	01/06/2025
601808.SH	12/04/2024	SDB3260123653	(3,100.00)	2.0536	(6,366.09)	(6,366.09)	0.0000	4.5800	(175.0000)	0.0000	0.8099	(0.3095)	0.0000	1	0.5004	01/06/2025
601808.SH	12/04/2024	SDB3260123653	(4,600.00)	2.0536	(9,446.46)	(9,446.46)	0.0000	4.5800	(175.0000)	0.0000	1.2018	(0.4592)	0.0000	1	0.7426	01/06/2025
601808.SH	12/04/2024	SDB3260123653	(6,600.00)	2.0536	(13,553.61)	(13,553.61)	0.0000	4.5800	(175.0000)	0.0000	1.7243	(0.6589)	0.0000	1	1.0655	01/06/2025
601808.SH	12/04/2024	SDB3260123653	(2,400.00)	2.0536	(4,928.59)	(4,928.59)	0.0000	4.5800	(175.0000)	0.0000	0.6270	(0.2396)	0.0000	1	0.3874	01/06/2025
TOTAL CHINA OILFIELD SERVICES LIMITED CMN CLASS A SERIES NORTHBOUND												39.7378	(15.2415)	0.0000	24.4963	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
CHINA RAILWAY GROUP LIMITED CMN CLASS A SERIES NORTHBOUND																
601390.SH	01/03/2025	SDB3260121539	(99.00)	0.8920	(87.70)	(88.31)	0.0000	4.3300	(275.0000)	0.0000	0.0316	(0.0202)	0.0000	3	0.0114	01/06/2025
601390.SH	01/02/2025	SDB3260121539	(99.00)	0.8900	(87.70)	(88.11)	0.0000	4.3300	(275.0000)	0.0000	0.0105	(0.0067)	0.0000	1	0.0038	01/06/2025
601390.SH	12/31/2024	SDB3260121539	(99.00)	0.8899	(87.70)	(88.10)	0.0000	4.3300	(275.0000)	0.0000	0.0211	(0.0135)	0.0000	2	0.0076	01/06/2025
601390.SH	12/30/2024	SDB3260121539	(99.00)	0.8815	(87.70)	(87.27)	0.0000	4.3300	(275.0000)	0.0000	0.0105	(0.0067)	0.0000	1	0.0039	01/06/2025
601390.SH	12/27/2024	SDB3260121539	(99.00)	0.8703	(87.70)	(86.16)	0.0000	4.3300	(275.0000)	0.0000	0.0316	(0.0197)	0.0000	3	0.0119	01/06/2025
601390.SH	12/26/2024	SDB3260121539	(99.00)	0.8819	(87.70)	(87.31)	0.0000	4.3300	(275.0000)	0.0000	0.0105	(0.0067)	0.0000	1	0.0039	01/06/2025
601390.SH	12/24/2024	SDB3260121539	(99.00)	0.8819	(87.70)	(87.31)	0.0000	4.3300	(275.0000)	0.0000	0.0211	(0.0133)	0.0000	2	0.0078	01/06/2025
601390.SH	12/23/2024	SDB3260121539	(99.00)	0.8792	(87.70)	(87.04)	0.0000	4.3300	(275.0000)	0.0000	0.0105	(0.0066)	0.0000	1	0.0039	01/06/2025
601390.SH	12/20/2024	SDB3260121539	(99.00)	0.8708	(87.70)	(86.21)	0.0000	4.3300	(275.0000)	0.0000	0.0316	(0.0198)	0.0000	3	0.0119	01/06/2025
601390.SH	12/19/2024	SDB3260121539	(99.00)	0.8755	(87.70)	(86.67)	0.0000	4.5800	(275.0000)	0.0000	0.0112	(0.0066)	0.0000	1	0.0045	01/06/2025
601390.SH	12/18/2024	SDB3260121539	(99.00)	0.8808	(87.70)	(87.20)	0.0000	4.5800	(275.0000)	0.0000	0.0112	(0.0067)	0.0000	1	0.0045	01/06/2025
601390.SH	12/17/2024	SDB3260121539	(99.00)	0.9097	(87.70)	(90.06)	0.0000	4.5800	(275.0000)	0.0000	0.0112	(0.0069)	0.0000	1	0.0043	01/06/2025
601390.SH	12/16/2024	SDB3260121539	(99.00)	0.9054	(87.70)	(89.63)	0.0000	4.5800	(275.0000)	0.0000	0.0112	(0.0068)	0.0000	1	0.0043	01/06/2025
601390.SH	12/13/2024	SDB3260121539	(99.00)	0.9098	(87.70)	(90.07)	0.0000	4.5800	(275.0000)	0.0000	0.0335	(0.0206)	0.0000	3	0.0128	01/06/2025
601390.SH	12/12/2024	SDB3260121539	(99.00)	0.9065	(87.70)	(89.74)	0.0000	4.5800	(275.0000)	0.0000	0.0112	(0.0069)	0.0000	1	0.0043	01/06/2025
601390.SH	12/11/2024	SDB3260121539	(99.00)	0.9156	(87.70)	(90.64)	0.0000	4.5800	(275.0000)	0.0000	0.0112	(0.0069)	0.0000	1	0.0042	01/06/2025
601390.SH	12/10/2024	SDB3260121539	(99.00)	0.9044	(87.70)	(89.53)	0.0000	4.5800	(275.0000)	0.0000	0.0112	(0.0068)	0.0000	1	0.0043	01/06/2025
601390.SH	12/09/2024	SDB3260121539	(99.00)	0.9073	(87.70)	(89.83)	0.0000	4.5800	(275.0000)	0.0000	0.0112	(0.0069)	0.0000	1	0.0043	01/06/2025
601390.SH	12/06/2024	SDB3260121539	(99.00)	0.9083	(87.70)	(89.92)	0.0000	4.5800	(275.0000)	0.0000	0.0335	(0.0206)	0.0000	3	0.0129	01/06/2025
601390.SH	12/05/2024	SDB3260121539	(99.00)	0.8934	(87.70)	(88.45)	0.0000	4.5800	(275.0000)	0.0000	0.0112	(0.0068)	0.0000	1	0.0044	01/06/2025
601390.SH	12/04/2024	SDB3260121539	(99.00)	0.8858	(87.70)	(87.70)	0.0000	4.5800	(275.0000)	0.0000	0.0112	(0.0067)	0.0000	1	0.0045	01/06/2025
TOTAL CHINA RAILWAY GROUP LIMITED CMN CLASS A SERIES NORTHBOUND											0.3578	(0.2224)	0.0000		0.1354	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
CHINA SPORTS INDUSTRY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND																
600158.SH	01/03/2025	SDB3260123493	(10,700.00)	1.1423	(14,353.80)	(12,223.13)	0.0000	4.3300	(1,492.2279)	0.0000	5.1793	(15.1998)	0.0000	3	(10.0204)	01/06/2025
600158.SH	01/03/2025	SDB3260123493	(1,300.00)	1.1423	(1,743.94)	(1,485.05)	0.0000	4.3300	(1,492.2279)	0.0000	0.6293	(1.8467)	0.0000	3	(1.2174)	01/06/2025
600158.SH	01/03/2025	SDB3260123493	(3,400.00)	1.1423	(3,951.55)	(3,883.99)	0.0000	4.3300	(1,492.2279)	0.0000	1.4259	(4.8298)	0.0000	3	(3.4040)	01/06/2025
600158.SH	01/03/2025	SDB3260123493	(9,400.00)	1.1423	(10,924.87)	(10,738.08)	0.0000	4.3300	(1,492.2279)	0.0000	3.9421	(13.3531)	0.0000	3	(9.4110)	01/06/2025
600158.SH	01/03/2025	SDB3260123493	(2,000.00)	1.1423	(2,324.44)	(2,284.70)	0.0000	4.3300	(1,492.2279)	0.0000	0.8387	(2.8411)	0.0000	3	(2.0023)	01/06/2025
600158.SH	01/03/2025	SDB3260123493	(11,500.00)	1.1423	(13,365.53)	(13,137.01)	0.0000	4.3300	(1,492.2279)	0.0000	4.8227	(16.3362)	0.0000	3	(11.5135)	01/06/2025
600158.SH	01/03/2025	SDB3260123493	(500.00)	1.1423	(581.11)	(571.17)	0.0000	4.3300	(1,492.2279)	0.0000	0.2097	(0.7103)	0.0000	3	(0.5006)	01/06/2025
600158.SH	01/03/2025	SDB3260123493	(100.00)	1.1423	(116.22)	(114.23)	0.0000	4.3300	(1,492.2279)	0.0000	0.0419	(0.1421)	0.0000	3	(0.1001)	01/06/2025
600158.SH	01/03/2025	SDB3260123493	(600.00)	1.1423	(697.33)	(685.41)	0.0000	4.3300	(1,492.2279)	0.0000	0.2516	(0.8523)	0.0000	3	(0.6007)	01/06/2025
600158.SH	01/03/2025	SDB3260123493	(400.00)	1.1423	(464.89)	(456.94)	0.0000	4.3300	(1,492.2279)	0.0000	0.1677	(0.5682)	0.0000	3	(0.4005)	01/06/2025
600158.SH	01/03/2025	SDB3260123493	(1,500.00)	1.1423	(1,743.33)	(1,713.52)	0.0000	4.3300	(1,492.2279)	0.0000	0.6291	(2.1308)	0.0000	3	(1.5018)	01/06/2025
600158.SH	01/03/2025	SDB3260123493	(1,300.00)	1.1423	(1,510.89)	(1,485.05)	0.0000	4.3300	(1,492.2279)	0.0000	0.5452	(1.8467)	0.0000	3	(1.3015)	01/06/2025
600158.SH	01/03/2025	SDB3260123493	(9,800.00)	1.1423	(11,389.76)	(11,195.02)	0.0000	4.3300	(1,492.2279)	0.0000	4.1098	(13.9213)	0.0000	3	(9.8115)	01/06/2025
600158.SH	01/03/2025	SDB3260123493	(400.00)	1.1423	(464.89)	(456.94)	0.0000	4.3300	(1,492.2279)	0.0000	0.1677	(0.5682)	0.0000	3	(0.4005)	01/06/2025
600158.SH	01/03/2025	SDB3260123493	(800.00)	1.1423	(929.78)	(913.88)	0.0000	4.3300	(1,492.2279)	0.0000	0.3355	(1.1364)	0.0000	3	(0.8009)	01/06/2025
600158.SH	01/03/2025	SDB3260123493	(300.00)	1.1423	(348.67)	(342.70)	0.0000	4.3300	(1,492.2279)	0.0000	0.1258	(0.4262)	0.0000	3	(0.3004)	01/06/2025
600158.SH	01/03/2025	SDB3260123493	(600.00)	1.1423	(697.33)	(685.41)	0.0000	4.3300	(1,492.2279)	0.0000	0.2516	(0.8523)	0.0000	3	(0.6007)	01/06/2025
600158.SH	01/03/2025	SDB3260123493	(1,400.00)	1.1423	(1,627.11)	(1,599.29)	0.0000	4.3300	(1,492.2279)	0.0000	0.5871	(1.9888)	0.0000	3	(1.4016)	01/06/2025
600158.SH	01/03/2025	SDB3260123493	(1,900.00)	1.1423	(2,208.22)	(2,170.46)	0.0000	4.3300	(1,492.2279)	0.0000	0.7968	(2.6990)	0.0000	3	(1.9022)	01/06/2025
600158.SH	01/02/2025	SDB3260123493	(10,700.00)	1.1789	(14,353.80)	(12,614.18)	0.0000	4.3300	(1,492.2279)	0.0000	1.7264	(5.2287)	0.0000	1	(3.5022)	01/06/2025
600158.SH	01/02/2025	SDB3260123493	(1,300.00)	1.1789	(1,743.94)	(1,532.56)	0.0000	4.3300	(1,492.2279)	0.0000	0.2098	(0.6353)	0.0000	1	(0.4255)	01/06/2025
600158.SH	01/02/2025	SDB3260123493	(3,400.00)	1.1789	(3,951.55)	(4,008.24)	0.0000	4.3300	(1,492.2279)	0.0000	0.4753	(1.6614)	0.0000	1	(1.1862)	01/06/2025
600158.SH	01/02/2025	SDB3260123493	(9,400.00)	1.1789	(10,924.87)	(11,081.61)	0.0000	4.3300	(1,492.2279)	0.0000	1.3140	(4.5934)	0.0000	1	(3.2794)	01/06/2025
600158.SH	01/02/2025	SDB3260123493	(2,000.00)	1.1789	(2,324.44)	(2,357.79)	0.0000	4.3300	(1,492.2279)	0.0000	0.2796	(0.9773)	0.0000	1	(0.6977)	01/06/2025
600158.SH	01/02/2025	SDB3260123493	(11,500.00)	1.1789	(13,365.53)	(13,557.29)	0.0000	4.3300	(1,492.2279)	0.0000	1.6076	(5.6196)	0.0000	1	(4.0120)	01/06/2025
600158.SH	01/02/2025	SDB3260123493	(500.00)	1.1789	(581.11)	(589.45)	0.0000	4.3300	(1,492.2279)	0.0000	0.0699	(0.2443)	0.0000	1	(0.1744)	01/06/2025
600158.SH	01/02/2025	SDB3260123493	(100.00)	1.1789	(116.22)	(117.89)	0.0000	4.3300	(1,492.2279)	0.0000	0.0140	(0.0489)	0.0000	1	(0.0349)	01/06/2025
600158.SH	01/02/2025	SDB3260123493	(600.00)	1.1789	(697.33)	(707.34)	0.0000	4.3300	(1,492.2279)	0.0000	0.0839	(0.2932)	0.0000	1	(0.2093)	01/06/2025
600158.SH	01/02/2025	SDB3260123493	(400.00)	1.1789	(464.89)	(471.56)	0.0000	4.3300	(1,492.2279)	0.0000	0.0559	(0.1955)	0.0000	1	(0.1395)	01/06/2025
600158.SH	01/02/2025	SDB3260123493	(1,500.00)	1.1789	(1,743.33)	(1,768.34)	0.0000	4.3300	(1,492.2279)	0.0000	0.2097	(0.7330)	0.0000	1	(0.5233)	01/06/2025
600158.SH	01/02/2025	SDB3260123493	(1,300.00)	1.1789	(1,510.89)	(1,532.56)	0.0000	4.3300	(1,492.2279)	0.0000	0.1817	(0.6353)	0.0000	1	(0.4535)	01/06/2025
600158.SH	01/02/2025	SDB3260123493	(9,800.00)	1.1789	(11,389.76)	(11,553.17)	0.0000	4.3300	(1,492.2279)	0.0000	1.3699	(4.7889)	0.0000	1	(3.4189)	01/06/2025
600158.SH	01/02/2025	SDB3260123493	(400.00)	1.1789	(464.89)	(471.56)	0.0000	4.3300	(1,492.2279)	0.0000	0.0559	(0.1955)	0.0000	1	(0.1395)	01/06/2025
600158.SH	01/02/2025	SDB3260123493	(800.00)	1.1789	(929.78)	(943.12)	0.0000	4.3300	(1,492.2279)	0.0000	0.1118	(0.3909)	0.0000	1	(0.2791)	01/06/2025
600158.SH	01/02/2025	SDB3260123493	(300.00)	1.1789	(348.67)	(353.67)	0.0000	4.3300	(1,492.2279)	0.0000	0.0419	(0.1466)	0.0000	1	(0.1047)	01/06/2025
600158.SH	01/02/2025	SDB3260123493	(600.00)	1.1789	(697.33)	(707.34)	0.0000	4.3300	(1,492.2279)	0.0000	0.0839	(0.2932)	0.0000	1	(0.2093)	01/06/2025
600158.SH	01/02/2025	SDB3260123493	(1,400.00)	1.1789	(1,627.11)	(1,650.45)	0.0000	4.3300	(1,492.2279)	0.0000	0.1957	(0.6841)	0.0000	1	(0.4884)	01/06/2025
600158.SH	01/02/2025	SDB3260123493	(1,900.00)	1.1789	(2,208.22)	(2,239.90)	0.0000	4.3300	(1,492.2279)	0.0000	0.2656	(0.9285)	0.0000	1	(0.6629)	01/06/2025
600158.SH	12/31/2024	SDB3260123493	(10,700.00)	1.1774	(14,353.80)	(12,598.49)	0.0000	4.3300	(1,492.2279)	0.0000	3.4529	(10.4443)	0.0000	2	(6.9915)	01/06/2025
600158.SH	12/31/2024	SDB3260123493	(1,300.00)	1.1774	(1,743.94)	(1,530.66)	0.0000	4.3300	(1,492.2279)	0.0000	0.4195	(1.2689)	0.0000	2	(0.8494)	01/06/2025
600158.SH	12/31/2024	SDB3260123493	(3,400.00)	1.1774	(3,951.55)	(4,003.26)	0.0000	4.3300	(1,492.2279)	0.0000	0.9506	(3.3188)	0.0000	2	(2.3682)	01/06/2025
600158.SH	12/31/2024	SDB3260123493	(9,400.00)	1.1774	(10,924.87)	(11,067.83)	0.0000	4.3300	(1,492.2279)	0.0000	2.6280	(9.1754)	0.0000	2	(6.5474)	01/06/2025
600158.SH	12/31/2024	SDB3260123493	(2,000.00)	1.1774	(2,324.44)	(2,354.86)	0.0000	4.3300	(1,492.2279)	0.0000	0.5592	(1.9522)	0.0000	2	(1.3931)	01/06/2025
600158.SH	12/31/2024	SDB3260123493	(11,500.00)	1.1774	(13,365.53)	(13,540.43)	0.0000	4.3300	(1,492.2279)	0.0000	3.2152	(11.2252)	0.0000	2	(8.0101)	01/06/2025
600158.SH	12/31/2024	SDB3260123493	(500.00)	1.1774	(581.11)	(588.71)	0.0000	4.3300	(1,492.2279)	0.0000	0.1398	(0.4881)	0.0000	2	(0.3483)	01/06/2025
600158.SH	12/31/2024	SDB3260123493	(100.00)	1.1774	(116.22)	(117.74)	0.0000	4.3300	(1,492.2279)	0.0000	0.0280	(0.0976)	0.0000	2	(0.0697)	01/06/2025
600158.SH	12/31/2024	SDB3260123493	(600.00)	1.1774	(697.33)	(706.46)	0.0000	4.3300	(1,492.2279)	0.0000	0.1677	(0.5857)	0.0000	2	(0.4179)	01/06/2025
600158.SH	12/31/2024	SDB3260123493	(400.00)	1.1774	(464.89)	(470.97)	0.0000	4.3300	(1,492.2279)	0.0000	0.1118	(0.3904)	0.0000	2	(0.2786)	01/06/2025
600158.SH	12/31/2024	SDB3260123493	(1,500.00)	1.1774	(1,743.33)	(1,766.14)	0.0000	4.3300	(1,492.2279)	0.0000	0.4194	(1.4642)	0.0000	2	(1.0448)	01/06/2025
600158.SH	12/31/2024	SDB3260123493	(1,300.00)	1.1774	(1,510.89)	(1,530.66)	0.0000	4.3300	(1,492.2279)	0.0000	0.3635	(1.2689)	0.0000	2	(0.9055)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
CHINA SPORTS INDUSTRY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
600158.SH	12/31/2024	SDB3260123493	(9,800.00)	1.1774	(11,389.76)	(11,538.80)	0.0000	4.3300	(1,492.2279)	0.0000	2.7399	(9.5658)	0.0000	2	(6.8260)	01/06/2025
600158.SH	12/31/2024	SDB3260123493	(400.00)	1.1774	(464.89)	(470.97)	0.0000	4.3300	(1,492.2279)	0.0000	0.1118	(0.3904)	0.0000	2	(0.2786)	01/06/2025
600158.SH	12/31/2024	SDB3260123493	(800.00)	1.1774	(929.78)	(941.94)	0.0000	4.3300	(1,492.2279)	0.0000	0.2237	(0.7809)	0.0000	2	(0.5572)	01/06/2025
600158.SH	12/31/2024	SDB3260123493	(300.00)	1.1774	(348.67)	(353.23)	0.0000	4.3300	(1,492.2279)	0.0000	0.0839	(0.2928)	0.0000	2	(0.2090)	01/06/2025
600158.SH	12/31/2024	SDB3260123493	(600.00)	1.1774	(697.33)	(706.46)	0.0000	4.3300	(1,492.2279)	0.0000	0.1677	(0.5857)	0.0000	2	(0.4179)	01/06/2025
600158.SH	12/31/2024	SDB3260123493	(1,400.00)	1.1774	(1,627.11)	(1,648.40)	0.0000	4.3300	(1,492.2279)	0.0000	0.3914	(1.3665)	0.0000	2	(0.9751)	01/06/2025
600158.SH	12/31/2024	SDB3260123493	(1,900.00)	1.1774	(2,208.22)	(2,237.12)	0.0000	4.3300	(1,492.2279)	0.0000	0.5312	(1.8546)	0.0000	2	(1.3234)	01/06/2025
600158.SH	12/30/2024	SDB3260123493	(10,700.00)	1.1772	(14,353.80)	(12,596.24)	0.0000	4.3300	(1,492.2279)	0.0000	1.7264	(5.2212)	0.0000	1	(3.4948)	01/06/2025
600158.SH	12/30/2024	SDB3260123493	(1,300.00)	1.1772	(1,743.94)	(1,530.38)	0.0000	4.3300	(1,492.2279)	0.0000	0.2098	(0.6344)	0.0000	1	(0.4246)	01/06/2025
600158.SH	12/30/2024	SDB3260123493	(3,400.00)	1.1772	(3,951.55)	(4,002.54)	0.0000	4.3300	(1,492.2279)	0.0000	0.4753	(1.6591)	0.0000	1	(1.1838)	01/06/2025
600158.SH	12/30/2024	SDB3260123493	(9,400.00)	1.1772	(10,924.87)	(11,065.86)	0.0000	4.3300	(1,492.2279)	0.0000	1.3140	(4.5869)	0.0000	1	(3.2729)	01/06/2025
600158.SH	12/30/2024	SDB3260123493	(2,000.00)	1.1772	(2,324.44)	(2,354.44)	0.0000	4.3300	(1,492.2279)	0.0000	0.2796	(0.9759)	0.0000	1	(0.6964)	01/06/2025
600158.SH	12/30/2024	SDB3260123493	(11,500.00)	1.1772	(13,365.53)	(13,538.02)	0.0000	4.3300	(1,492.2279)	0.0000	1.6076	(5.6116)	0.0000	1	(4.0040)	01/06/2025
600158.SH	12/30/2024	SDB3260123493	(500.00)	1.1772	(581.11)	(588.61)	0.0000	4.3300	(1,492.2279)	0.0000	0.0699	(0.2440)	0.0000	1	(0.1741)	01/06/2025
600158.SH	12/30/2024	SDB3260123493	(100.00)	1.1772	(116.22)	(117.72)	0.0000	4.3300	(1,492.2279)	0.0000	0.0140	(0.0488)	0.0000	1	(0.0348)	01/06/2025
600158.SH	12/30/2024	SDB3260123493	(600.00)	1.1772	(697.33)	(706.33)	0.0000	4.3300	(1,492.2279)	0.0000	0.0839	(0.2928)	0.0000	1	(0.2089)	01/06/2025
600158.SH	12/30/2024	SDB3260123493	(400.00)	1.1772	(464.89)	(470.89)	0.0000	4.3300	(1,492.2279)	0.0000	0.0559	(0.1952)	0.0000	1	(0.1393)	01/06/2025
600158.SH	12/30/2024	SDB3260123493	(1,500.00)	1.1772	(1,743.33)	(1,765.83)	0.0000	4.3300	(1,492.2279)	0.0000	0.2097	(0.7319)	0.0000	1	(0.5223)	01/06/2025
600158.SH	12/30/2024	SDB3260123493	(1,300.00)	1.1772	(1,510.89)	(1,530.38)	0.0000	4.3300	(1,492.2279)	0.0000	0.1817	(0.6344)	0.0000	1	(0.4526)	01/06/2025
600158.SH	12/30/2024	SDB3260123493	(9,800.00)	1.1772	(11,389.76)	(11,536.75)	0.0000	4.3300	(1,492.2279)	0.0000	1.3699	(4.7821)	0.0000	1	(3.4121)	01/06/2025
600158.SH	12/30/2024	SDB3260123493	(400.00)	1.1772	(464.89)	(470.89)	0.0000	4.3300	(1,492.2279)	0.0000	0.0559	(0.1952)	0.0000	1	(0.1393)	01/06/2025
600158.SH	12/30/2024	SDB3260123493	(800.00)	1.1772	(929.78)	(941.78)	0.0000	4.3300	(1,492.2279)	0.0000	0.1118	(0.3904)	0.0000	1	(0.2785)	01/06/2025
600158.SH	12/30/2024	SDB3260123493	(300.00)	1.1772	(348.67)	(353.17)	0.0000	4.3300	(1,492.2279)	0.0000	0.0419	(0.1464)	0.0000	1	(0.1045)	01/06/2025
600158.SH	12/30/2024	SDB3260123493	(600.00)	1.1772	(697.33)	(706.33)	0.0000	4.3300	(1,492.2279)	0.0000	0.0839	(0.2928)	0.0000	1	(0.2089)	01/06/2025
600158.SH	12/30/2024	SDB3260123493	(1,400.00)	1.1772	(1,627.11)	(1,648.11)	0.0000	4.3300	(1,492.2279)	0.0000	0.1957	(0.6832)	0.0000	1	(0.4874)	01/06/2025
600158.SH	12/30/2024	SDB3260123493	(1,900.00)	1.1772	(2,208.22)	(2,236.72)	0.0000	4.3300	(1,492.2279)	0.0000	0.2656	(0.9271)	0.0000	1	(0.6615)	01/06/2025
600158.SH	12/27/2024	SDB3260123493	(10,700.00)	1.2370	(14,353.80)	(13,235.91)	0.0000	4.3300	(1,492.2279)	0.0000	5.1793	(16.4592)	0.0000	3	(11.2798)	01/06/2025
600158.SH	12/27/2024	SDB3260123493	(1,300.00)	1.2370	(1,743.94)	(1,608.10)	0.0000	4.3300	(1,492.2279)	0.0000	0.6293	(1.9997)	0.0000	3	(1.3704)	01/06/2025
600158.SH	12/27/2024	SDB3260123493	(3,400.00)	1.2370	(3,951.55)	(4,205.80)	0.0000	4.3300	(1,492.2279)	0.0000	1.4259	(5.2300)	0.0000	3	(3.8042)	01/06/2025
600158.SH	12/27/2024	SDB3260123493	(9,400.00)	1.2370	(10,924.87)	(11,627.81)	0.0000	4.3300	(1,492.2279)	0.0000	3.9421	(14.4595)	0.0000	3	(10.5174)	01/06/2025
600158.SH	12/27/2024	SDB3260123493	(2,000.00)	1.2370	(2,324.44)	(2,474.00)	0.0000	4.3300	(1,492.2279)	0.0000	0.8387	(3.0765)	0.0000	3	(2.2377)	01/06/2025
600158.SH	12/27/2024	SDB3260123493	(11,500.00)	1.2370	(13,365.53)	(14,225.51)	0.0000	4.3300	(1,492.2279)	0.0000	4.8227	(17.6898)	0.0000	3	(12.8670)	01/06/2025
600158.SH	12/27/2024	SDB3260123493	(500.00)	1.2370	(581.11)	(618.50)	0.0000	4.3300	(1,492.2279)	0.0000	0.2097	(0.7691)	0.0000	3	(0.5594)	01/06/2025
600158.SH	12/27/2024	SDB3260123493	(100.00)	1.2370	(116.22)	(123.70)	0.0000	4.3300	(1,492.2279)	0.0000	0.0419	(0.1538)	0.0000	3	(0.1119)	01/06/2025
600158.SH	12/27/2024	SDB3260123493	(600.00)	1.2370	(697.33)	(742.20)	0.0000	4.3300	(1,492.2279)	0.0000	0.2516	(0.9229)	0.0000	3	(0.6713)	01/06/2025
600158.SH	12/27/2024	SDB3260123493	(400.00)	1.2370	(464.89)	(494.80)	0.0000	4.3300	(1,492.2279)	0.0000	0.1677	(0.6153)	0.0000	3	(0.4475)	01/06/2025
600158.SH	12/27/2024	SDB3260123493	(1,500.00)	1.2370	(1,743.33)	(1,855.50)	0.0000	4.3300	(1,492.2279)	0.0000	0.6291	(2.3074)	0.0000	3	(1.6783)	01/06/2025
600158.SH	12/27/2024	SDB3260123493	(1,300.00)	1.2370	(1,510.89)	(1,608.10)	0.0000	4.3300	(1,492.2279)	0.0000	0.5452	(1.9997)	0.0000	3	(1.4545)	01/06/2025
600158.SH	12/27/2024	SDB3260123493	(9,800.00)	1.2370	(11,389.76)	(12,122.61)	0.0000	4.3300	(1,492.2279)	0.0000	4.1098	(15.0747)	0.0000	3	(10.9649)	01/06/2025
600158.SH	12/27/2024	SDB3260123493	(400.00)	1.2370	(464.89)	(494.80)	0.0000	4.3300	(1,492.2279)	0.0000	0.1677	(0.6153)	0.0000	3	(0.4475)	01/06/2025
600158.SH	12/27/2024	SDB3260123493	(800.00)	1.2370	(929.78)	(989.60)	0.0000	4.3300	(1,492.2279)	0.0000	0.3355	(1.2306)	0.0000	3	(0.8951)	01/06/2025
600158.SH	12/27/2024	SDB3260123493	(300.00)	1.2370	(348.67)	(371.10)	0.0000	4.3300	(1,492.2279)	0.0000	0.1258	(0.4615)	0.0000	3	(0.3357)	01/06/2025
600158.SH	12/27/2024	SDB3260123493	(600.00)	1.2370	(697.33)	(742.20)	0.0000	4.3300	(1,492.2279)	0.0000	0.2516	(0.9229)	0.0000	3	(0.6713)	01/06/2025
600158.SH	12/27/2024	SDB3260123493	(1,400.00)	1.2370	(1,627.11)	(1,731.80)	0.0000	4.3300	(1,492.2279)	0.0000	0.5871	(2.1535)	0.0000	3	(1.5664)	01/06/2025
600158.SH	12/27/2024	SDB3260123493	(1,900.00)	1.2370	(2,208.22)	(2,350.30)	0.0000	4.3300	(1,492.2279)	0.0000	0.7968	(2.9227)	0.0000	3	(2.1259)	01/06/2025
600158.SH	12/26/2024	SDB3260123493	(10,700.00)	1.2551	(14,353.80)	(13,429.86)	0.0000	4.3300	(1,492.2279)	0.0000	1.7264	(5.5668)	0.0000	1	(3.8403)	01/06/2025
600158.SH	12/26/2024	SDB3260123493	(1,300.00)	1.2551	(1,743.94)	(1,631.67)	0.0000	4.3300	(1,492.2279)	0.0000	0.2098	(0.6763)	0.0000	1	(0.4666)	01/06/2025
600158.SH	12/26/2024	SDB3260123493	(3,400.00)	1.2551	(3,951.55)	(4,267.43)	0.0000	4.3300	(1,492.2279)	0.0000	0.4753	(1.7689)	0.0000	1	(1.2936)	01/06/2025
600158.SH	12/26/2024	SDB3260123493	(9,400.00)	1.2551	(10,924.87)	(11,798.19)	0.0000	4.3300	(1,492.2279)	0.0000	1.3140	(4.8904)	0.0000	1	(3.5764)	01/06/2025
600158.SH	12/26/2024	SDB3260123493	(2,000.00)	1.2551	(2,324.44)	(2,510.25)	0.0000	4.3300	(1,492.2279)	0.0000	0.2796	(1.0405)	0.0000	1	(0.7609)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
CHINA SPORTS INDUSTRY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
600158.SH	12/26/2024	SDB3260123493	(11,500.00)	1.2551	(13,365.53)	(14,433.96)	0.0000	4.3300	(1,492.2279)	0.0000	1.6076	(5.9830)	0.0000	1	(4.3754)	01/06/2025
600158.SH	12/26/2024	SDB3260123493	(500.00)	1.2551	(581.11)	(627.56)	0.0000	4.3300	(1,492.2279)	0.0000	0.0699	(0.2601)	0.0000	1	(0.1902)	01/06/2025
600158.SH	12/26/2024	SDB3260123493	(100.00)	1.2551	(116.22)	(125.51)	0.0000	4.3300	(1,492.2279)	0.0000	0.0140	(0.0520)	0.0000	1	(0.0380)	01/06/2025
600158.SH	12/26/2024	SDB3260123493	(600.00)	1.2551	(697.33)	(753.08)	0.0000	4.3300	(1,492.2279)	0.0000	0.0839	(0.3122)	0.0000	1	(0.2283)	01/06/2025
600158.SH	12/26/2024	SDB3260123493	(400.00)	1.2551	(464.89)	(502.05)	0.0000	4.3300	(1,492.2279)	0.0000	0.0559	(0.2081)	0.0000	1	(0.1522)	01/06/2025
600158.SH	12/26/2024	SDB3260123493	(1,500.00)	1.2551	(1,743.33)	(1,882.69)	0.0000	4.3300	(1,492.2279)	0.0000	0.2097	(0.7804)	0.0000	1	(0.5707)	01/06/2025
600158.SH	12/26/2024	SDB3260123493	(1,300.00)	1.2551	(1,510.89)	(1,631.67)	0.0000	4.3300	(1,492.2279)	0.0000	0.1817	(0.6763)	0.0000	1	(0.4946)	01/06/2025
600158.SH	12/26/2024	SDB3260123493	(9,800.00)	1.2551	(11,389.76)	(12,300.24)	0.0000	4.3300	(1,492.2279)	0.0000	1.3699	(5.0985)	0.0000	1	(3.7286)	01/06/2025
600158.SH	12/26/2024	SDB3260123493	(400.00)	1.2551	(464.89)	(502.05)	0.0000	4.3300	(1,492.2279)	0.0000	0.0559	(0.2081)	0.0000	1	(0.1522)	01/06/2025
600158.SH	12/26/2024	SDB3260123493	(800.00)	1.2551	(929.78)	(1,004.10)	0.0000	4.3300	(1,492.2279)	0.0000	0.1118	(0.4162)	0.0000	1	(0.3044)	01/06/2025
600158.SH	12/26/2024	SDB3260123493	(300.00)	1.2551	(348.67)	(376.54)	0.0000	4.3300	(1,492.2279)	0.0000	0.0419	(0.1561)	0.0000	1	(0.1141)	01/06/2025
600158.SH	12/26/2024	SDB3260123493	(600.00)	1.2551	(697.33)	(753.08)	0.0000	4.3300	(1,492.2279)	0.0000	0.0839	(0.3122)	0.0000	1	(0.2283)	01/06/2025
600158.SH	12/26/2024	SDB3260123493	(1,400.00)	1.2551	(1,627.11)	(1,757.18)	0.0000	4.3300	(1,492.2279)	0.0000	0.1957	(0.7284)	0.0000	1	(0.5327)	01/06/2025
600158.SH	12/26/2024	SDB3260123493	(1,900.00)	1.2551	(2,208.22)	(2,384.74)	0.0000	4.3300	(1,492.2279)	0.0000	0.2656	(0.9885)	0.0000	1	(0.7229)	01/06/2025
600158.SH	12/24/2024	SDB3260123493	(10,700.00)	1.2551	(14,353.80)	(13,429.86)	0.0000	4.3300	(1,492.2279)	0.0000	3.4529	(11.1336)	0.0000	2	(7.6807)	01/06/2025
600158.SH	12/24/2024	SDB3260123493	(1,300.00)	1.2551	(1,743.94)	(1,631.67)	0.0000	4.3300	(1,492.2279)	0.0000	0.4195	(1.3527)	0.0000	2	(0.9332)	01/06/2025
600158.SH	12/24/2024	SDB3260123493	(3,400.00)	1.2551	(3,951.55)	(4,267.43)	0.0000	4.3300	(1,492.2279)	0.0000	0.9506	(3.5378)	0.0000	2	(2.5872)	01/06/2025
600158.SH	12/24/2024	SDB3260123493	(9,400.00)	1.2551	(10,924.87)	(11,798.19)	0.0000	4.3300	(1,492.2279)	0.0000	2.6280	(9.7809)	0.0000	2	(7.1528)	01/06/2025
600158.SH	12/24/2024	SDB3260123493	(2,000.00)	1.2551	(2,324.44)	(2,510.25)	0.0000	4.3300	(1,492.2279)	0.0000	0.5592	(2.0810)	0.0000	2	(1.5219)	01/06/2025
600158.SH	12/24/2024	SDB3260123493	(11,500.00)	1.2551	(13,365.53)	(14,433.96)	0.0000	4.3300	(1,492.2279)	0.0000	3.2152	(11.9660)	0.0000	2	(8.7508)	01/06/2025
600158.SH	12/24/2024	SDB3260123493	(500.00)	1.2551	(581.11)	(627.56)	0.0000	4.3300	(1,492.2279)	0.0000	0.1398	(0.5203)	0.0000	2	(0.3805)	01/06/2025
600158.SH	12/24/2024	SDB3260123493	(100.00)	1.2551	(116.22)	(125.51)	0.0000	4.3300	(1,492.2279)	0.0000	0.0280	(0.1041)	0.0000	2	(0.0761)	01/06/2025
600158.SH	12/24/2024	SDB3260123493	(600.00)	1.2551	(697.33)	(753.08)	0.0000	4.3300	(1,492.2279)	0.0000	0.1677	(0.6243)	0.0000	2	(0.4566)	01/06/2025
600158.SH	12/24/2024	SDB3260123493	(400.00)	1.2551	(464.89)	(502.05)	0.0000	4.3300	(1,492.2279)	0.0000	0.1118	(0.4162)	0.0000	2	(0.3044)	01/06/2025
600158.SH	12/24/2024	SDB3260123493	(1,500.00)	1.2551	(1,743.33)	(1,882.69)	0.0000	4.3300	(1,492.2279)	0.0000	0.4194	(1.5608)	0.0000	2	(1.1414)	01/06/2025
600158.SH	12/24/2024	SDB3260123493	(1,300.00)	1.2551	(1,510.89)	(1,631.67)	0.0000	4.3300	(1,492.2279)	0.0000	0.3635	(1.3527)	0.0000	2	(0.9892)	01/06/2025
600158.SH	12/24/2024	SDB3260123493	(9,800.00)	1.2551	(11,389.76)	(12,300.24)	0.0000	4.3300	(1,492.2279)	0.0000	2.7399	(10.1971)	0.0000	2	(7.4572)	01/06/2025
600158.SH	12/24/2024	SDB3260123493	(400.00)	1.2551	(464.89)	(502.05)	0.0000	4.3300	(1,492.2279)	0.0000	0.1118	(0.4162)	0.0000	2	(0.3044)	01/06/2025
600158.SH	12/24/2024	SDB3260123493	(800.00)	1.2551	(929.78)	(1,004.10)	0.0000	4.3300	(1,492.2279)	0.0000	0.2237	(0.8324)	0.0000	2	(0.6088)	01/06/2025
600158.SH	12/24/2024	SDB3260123493	(300.00)	1.2551	(348.67)	(376.54)	0.0000	4.3300	(1,492.2279)	0.0000	0.0839	(0.3122)	0.0000	2	(0.2283)	01/06/2025
600158.SH	12/24/2024	SDB3260123493	(600.00)	1.2551	(697.33)	(753.08)	0.0000	4.3300	(1,492.2279)	0.0000	0.1677	(0.6243)	0.0000	2	(0.4566)	01/06/2025
600158.SH	12/24/2024	SDB3260123493	(1,400.00)	1.2551	(1,627.11)	(1,757.18)	0.0000	4.3300	(1,492.2279)	0.0000	0.3914	(1.4567)	0.0000	2	(1.0653)	01/06/2025
600158.SH	12/24/2024	SDB3260123493	(1,900.00)	1.2551	(2,208.22)	(2,384.74)	0.0000	4.3300	(1,492.2279)	0.0000	0.5312	(1.9770)	0.0000	2	(1.4458)	01/06/2025
600158.SH	12/23/2024	SDB3260123493	(10,700.00)	1.3346	(14,353.80)	(14,280.56)	0.0000	4.3300	(1,492.2279)	0.0000	1.7264	(5.9194)	0.0000	1	(4.1930)	01/06/2025
600158.SH	12/23/2024	SDB3260123493	(1,300.00)	1.3346	(1,743.94)	(1,735.02)	0.0000	4.3300	(1,492.2279)	0.0000	0.2098	(0.7192)	0.0000	1	(0.5094)	01/06/2025
600158.SH	12/23/2024	SDB3260123493	(3,400.00)	1.3346	(3,951.55)	(4,537.75)	0.0000	4.3300	(1,492.2279)	0.0000	0.4753	(1.8809)	0.0000	1	(1.4056)	01/06/2025
600158.SH	12/23/2024	SDB3260123493	(9,400.00)	1.3346	(10,924.87)	(12,545.54)	0.0000	4.3300	(1,492.2279)	0.0000	1.3140	(5.2002)	0.0000	1	(3.8862)	01/06/2025
600158.SH	12/23/2024	SDB3260123493	(2,000.00)	1.3346	(2,324.44)	(2,669.26)	0.0000	4.3300	(1,492.2279)	0.0000	0.2796	(1.1064)	0.0000	1	(0.8269)	01/06/2025
600158.SH	12/23/2024	SDB3260123493	(11,500.00)	1.3346	(13,365.53)	(15,348.27)	0.0000	4.3300	(1,492.2279)	0.0000	1.6076	(6.3620)	0.0000	1	(4.7544)	01/06/2025
600158.SH	12/23/2024	SDB3260123493	(500.00)	1.3346	(581.11)	(667.32)	0.0000	4.3300	(1,492.2279)	0.0000	0.0699	(0.2766)	0.0000	1	(0.2067)	01/06/2025
600158.SH	12/23/2024	SDB3260123493	(100.00)	1.3346	(116.22)	(133.46)	0.0000	4.3300	(1,492.2279)	0.0000	0.0140	(0.0553)	0.0000	1	(0.0413)	01/06/2025
600158.SH	12/23/2024	SDB3260123493	(600.00)	1.3346	(697.33)	(800.78)	0.0000	4.3300	(1,492.2279)	0.0000	0.0839	(0.3319)	0.0000	1	(0.2481)	01/06/2025
600158.SH	12/23/2024	SDB3260123493	(400.00)	1.3346	(464.89)	(533.85)	0.0000	4.3300	(1,492.2279)	0.0000	0.0559	(0.2213)	0.0000	1	(0.1654)	01/06/2025
600158.SH	12/23/2024	SDB3260123493	(1,500.00)	1.3346	(1,743.33)	(2,001.95)	0.0000	4.3300	(1,492.2279)	0.0000	0.2097	(0.8298)	0.0000	1	(0.6201)	01/06/2025
600158.SH	12/23/2024	SDB3260123493	(1,300.00)	1.3346	(1,510.89)	(1,735.02)	0.0000	4.3300	(1,492.2279)	0.0000	0.1817	(0.7192)	0.0000	1	(0.5375)	01/06/2025
600158.SH	12/23/2024	SDB3260123493	(9,800.00)	1.3346	(11,389.76)	(13,079.39)	0.0000	4.3300	(1,492.2279)	0.0000	1.3699	(5.4215)	0.0000	1	(4.0516)	01/06/2025
600158.SH	12/23/2024	SDB3260123493	(400.00)	1.3346	(464.89)	(533.85)	0.0000	4.3300	(1,492.2279)	0.0000	0.0559	(0.2213)	0.0000	1	(0.1654)	01/06/2025
600158.SH	12/23/2024	SDB3260123493	(800.00)	1.3346	(929.78)	(1,067.71)	0.0000	4.3300	(1,492.2279)	0.0000	0.1118	(0.4426)	0.0000	1	(0.3307)	01/06/2025
600158.SH	12/23/2024	SDB3260123493	(300.00)	1.3346	(348.67)	(400.39)	0.0000	4.3300	(1,492.2279)	0.0000	0.0419	(0.1660)	0.0000	1	(0.1240)	01/06/2025
600158.SH	12/23/2024	SDB3260123493	(600.00)	1.3346	(697.33)	(800.78)	0.0000	4.3300	(1,492.2279)	0.0000	0.0839	(0.3319)	0.0000	1	(0.2481)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
CHINA SPORTS INDUSTRY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
600158.SH	12/23/2024	SDB3260123493	(1,400.00)	1.3346	(1,627.11)	(1,868.48)	0.0000	4.3300	(1,492.2279)	0.0000	0.1957	(0.7745)	0.0000	1	(0.5788)	01/06/2025
600158.SH	12/23/2024	SDB3260123493	(1,900.00)	1.3346	(2,208.22)	(2,535.80)	0.0000	4.3300	(1,492.2279)	0.0000	0.2656	(1.0511)	0.0000	1	(0.7855)	01/06/2025
600158.SH	12/20/2024	SDB3260123493	(3,400.00)	1.3906	(3,951.55)	(4,728.02)	0.0000	4.3300	(1,536.8475)	0.0000	1.4259	(6.0552)	0.0000	3	(4.6294)	01/06/2025
600158.SH	12/20/2024	SDB3260123493	(9,400.00)	1.3906	(10,924.87)	(13,071.58)	0.0000	4.3300	(1,536.8475)	0.0000	3.9421	(16.7409)	0.0000	3	(12.7988)	01/06/2025
600158.SH	12/20/2024	SDB3260123493	(2,000.00)	1.3906	(2,324.44)	(2,781.19)	0.0000	4.3300	(1,536.8475)	0.0000	0.8387	(3.5619)	0.0000	3	(2.7231)	01/06/2025
600158.SH	12/20/2024	SDB3260123493	(11,500.00)	1.3906	(13,365.53)	(15,991.83)	0.0000	4.3300	(1,536.8475)	0.0000	4.8227	(20.4808)	0.0000	3	(15.6581)	01/06/2025
600158.SH	12/20/2024	SDB3260123493	(500.00)	1.3906	(581.11)	(695.30)	0.0000	4.3300	(1,536.8475)	0.0000	0.2097	(0.8905)	0.0000	3	(0.6808)	01/06/2025
600158.SH	12/20/2024	SDB3260123493	(100.00)	1.3906	(116.22)	(139.06)	0.0000	4.3300	(1,536.8475)	0.0000	0.0419	(0.1781)	0.0000	3	(0.1362)	01/06/2025
600158.SH	12/20/2024	SDB3260123493	(600.00)	1.3906	(697.33)	(834.36)	0.0000	4.3300	(1,536.8475)	0.0000	0.2516	(1.0686)	0.0000	3	(0.8169)	01/06/2025
600158.SH	12/20/2024	SDB3260123493	(400.00)	1.3906	(464.89)	(556.24)	0.0000	4.3300	(1,536.8475)	0.0000	0.1677	(0.7124)	0.0000	3	(0.5446)	01/06/2025
600158.SH	12/20/2024	SDB3260123493	(1,500.00)	1.3906	(1,743.33)	(2,085.89)	0.0000	4.3300	(1,536.8475)	0.0000	0.6291	(2.6714)	0.0000	3	(2.0424)	01/06/2025
600158.SH	12/20/2024	SDB3260123493	(1,300.00)	1.3906	(1,510.89)	(1,807.77)	0.0000	4.3300	(1,536.8475)	0.0000	0.5452	(2.3152)	0.0000	3	(1.7700)	01/06/2025
600158.SH	12/20/2024	SDB3260123493	(5,600.00)	1.3906	(6,508.43)	(7,787.33)	0.0000	4.3300	(1,536.8475)	0.0000	2.3485	(9.9733)	0.0000	3	(7.6248)	01/06/2025
600158.SH	12/20/2024	SDB3260123493	(79,000.00)	1.3906	(91,815.38)	(109,856.93)	0.0000	4.3300	(1,536.8475)	0.0000	33.1300	(140.6945)	0.0000	3	(107.5644)	01/06/2025
600158.SH	12/20/2024	SDB3260123493	(400.00)	1.3906	(464.89)	(556.24)	0.0000	4.3300	(1,536.8475)	0.0000	0.1677	(0.7124)	0.0000	3	(0.5446)	01/06/2025
600158.SH	12/20/2024	SDB3260123493	(800.00)	1.3906	(929.78)	(1,112.48)	0.0000	4.3300	(1,536.8475)	0.0000	0.3355	(1.4248)	0.0000	3	(1.0893)	01/06/2025
600158.SH	12/20/2024	SDB3260123493	(300.00)	1.3906	(348.67)	(417.18)	0.0000	4.3300	(1,536.8475)	0.0000	0.1258	(0.5343)	0.0000	3	(0.4085)	01/06/2025
600158.SH	12/20/2024	SDB3260123493	(600.00)	1.3906	(697.33)	(834.36)	0.0000	4.3300	(1,536.8475)	0.0000	0.2516	(1.0686)	0.0000	3	(0.8169)	01/06/2025
600158.SH	12/20/2024	SDB3260123493	(1,400.00)	1.3906	(1,627.11)	(1,946.83)	0.0000	4.3300	(1,536.8475)	0.0000	0.5871	(2.4933)	0.0000	3	(1.9062)	01/06/2025
600158.SH	12/20/2024	SDB3260123493	(1,900.00)	1.3906	(2,208.22)	(2,642.13)	0.0000	4.3300	(1,536.8475)	0.0000	0.7968	(3.3838)	0.0000	3	(2.5870)	01/06/2025
600158.SH	12/19/2024	SDB3260123493	(3,400.00)	1.3585	(3,951.55)	(4,618.96)	0.0000	4.5800	(1,536.8475)	0.0000	0.5027	(1.9718)	0.0000	1	(1.4691)	01/06/2025
600158.SH	12/19/2024	SDB3260123493	(9,400.00)	1.3585	(10,924.87)	(12,770.08)	0.0000	4.5800	(1,536.8475)	0.0000	1.3899	(5.4516)	0.0000	1	(4.0617)	01/06/2025
600158.SH	12/19/2024	SDB3260123493	(2,000.00)	1.3585	(2,324.44)	(2,717.04)	0.0000	4.5800	(1,536.8475)	0.0000	0.2957	(1.1599)	0.0000	1	(0.8642)	01/06/2025
600158.SH	12/19/2024	SDB3260123493	(11,500.00)	1.3585	(13,365.53)	(15,622.97)	0.0000	4.5800	(1,536.8475)	0.0000	1.7004	(6.6695)	0.0000	1	(4.9691)	01/06/2025
600158.SH	12/19/2024	SDB3260123493	(500.00)	1.3585	(581.11)	(679.26)	0.0000	4.5800	(1,536.8475)	0.0000	0.0739	(0.2900)	0.0000	1	(0.2160)	01/06/2025
600158.SH	12/19/2024	SDB3260123493	(100.00)	1.3585	(116.22)	(135.85)	0.0000	4.5800	(1,536.8475)	0.0000	0.0148	(0.0580)	0.0000	1	(0.0432)	01/06/2025
600158.SH	12/19/2024	SDB3260123493	(600.00)	1.3585	(697.33)	(815.11)	0.0000	4.5800	(1,536.8475)	0.0000	0.0887	(0.3480)	0.0000	1	(0.2593)	01/06/2025
600158.SH	12/19/2024	SDB3260123493	(400.00)	1.3585	(464.89)	(543.41)	0.0000	4.5800	(1,536.8475)	0.0000	0.0591	(0.2320)	0.0000	1	(0.1728)	01/06/2025
600158.SH	12/19/2024	SDB3260123493	(1,500.00)	1.3585	(1,743.33)	(2,037.78)	0.0000	4.5800	(1,536.8475)	0.0000	0.2218	(0.8699)	0.0000	1	(0.6481)	01/06/2025
600158.SH	12/19/2024	SDB3260123493	(1,300.00)	1.3585	(1,510.89)	(1,766.07)	0.0000	4.5800	(1,536.8475)	0.0000	0.1922	(0.7539)	0.0000	1	(0.5617)	01/06/2025
600158.SH	12/19/2024	SDB3260123493	(5,600.00)	1.3585	(6,508.43)	(7,607.71)	0.0000	4.5800	(1,536.8475)	0.0000	0.8280	(3.2477)	0.0000	1	(2.4197)	01/06/2025
600158.SH	12/19/2024	SDB3260123493	(79,000.00)	1.3585	(91,815.38)	(107,323.00)	0.0000	4.5800	(1,536.8475)	0.0000	11.6810	(45.8164)	0.0000	1	(34.1355)	01/06/2025
600158.SH	12/19/2024	SDB3260123493	(400.00)	1.3585	(464.89)	(543.41)	0.0000	4.5800	(1,536.8475)	0.0000	0.0591	(0.2320)	0.0000	1	(0.1728)	01/06/2025
600158.SH	12/19/2024	SDB3260123493	(800.00)	1.3585	(929.78)	(1,086.82)	0.0000	4.5800	(1,536.8475)	0.0000	0.1183	(0.4640)	0.0000	1	(0.3457)	01/06/2025
600158.SH	12/19/2024	SDB3260123493	(300.00)	1.3585	(348.67)	(407.56)	0.0000	4.5800	(1,536.8475)	0.0000	0.0444	(0.1740)	0.0000	1	(0.1296)	01/06/2025
600158.SH	12/19/2024	SDB3260123493	(600.00)	1.3585	(697.33)	(815.11)	0.0000	4.5800	(1,536.8475)	0.0000	0.0887	(0.3480)	0.0000	1	(0.2593)	01/06/2025
600158.SH	12/19/2024	SDB3260123493	(1,400.00)	1.3585	(1,627.11)	(1,901.93)	0.0000	4.5800	(1,536.8475)	0.0000	0.2070	(0.8119)	0.0000	1	(0.6049)	01/06/2025
600158.SH	12/19/2024	SDB3260123493	(1,900.00)	1.3585	(2,208.22)	(2,581.19)	0.0000	4.5800	(1,536.8475)	0.0000	0.2809	(1.1019)	0.0000	1	(0.8210)	01/06/2025
600158.SH	12/18/2024	SDB3260123493	(3,400.00)	1.2348	(3,951.55)	(4,198.31)	0.0000	4.5800	(1,536.8475)	0.0000	0.5027	(1.7923)	0.0000	1	(1.2895)	01/06/2025
600158.SH	12/18/2024	SDB3260123493	(9,400.00)	1.2348	(10,924.87)	(11,607.09)	0.0000	4.5800	(1,536.8475)	0.0000	1.3899	(4.9551)	0.0000	1	(3.5652)	01/06/2025
600158.SH	12/18/2024	SDB3260123493	(2,000.00)	1.2348	(2,324.44)	(2,469.59)	0.0000	4.5800	(1,536.8475)	0.0000	0.2957	(1.0543)	0.0000	1	(0.7586)	01/06/2025
600158.SH	12/18/2024	SDB3260123493	(11,500.00)	1.2348	(13,365.53)	(14,200.17)	0.0000	4.5800	(1,536.8475)	0.0000	1.7004	(6.0621)	0.0000	1	(4.3617)	01/06/2025
600158.SH	12/18/2024	SDB3260123493	(500.00)	1.2348	(581.11)	(617.40)	0.0000	4.5800	(1,536.8475)	0.0000	0.0739	(0.2636)	0.0000	1	(0.1896)	01/06/2025
600158.SH	12/18/2024	SDB3260123493	(100.00)	1.2348	(116.22)	(123.48)	0.0000	4.5800	(1,536.8475)	0.0000	0.0148	(0.0527)	0.0000	1	(0.0379)	01/06/2025
600158.SH	12/18/2024	SDB3260123493	(600.00)	1.2348	(697.33)	(740.88)	0.0000	4.5800	(1,536.8475)	0.0000	0.0887	(0.3163)	0.0000	1	(0.2276)	01/06/2025
600158.SH	12/18/2024	SDB3260123493	(400.00)	1.2348	(464.89)	(493.92)	0.0000	4.5800	(1,536.8475)	0.0000	0.0591	(0.2109)	0.0000	1	(0.1517)	01/06/2025
600158.SH	12/18/2024	SDB3260123493	(1,500.00)	1.2348	(1,743.33)	(1,852.20)	0.0000	4.5800	(1,536.8475)	0.0000	0.2218	(0.7907)	0.0000	1	(0.5689)	01/06/2025
600158.SH	12/18/2024	SDB3260123493	(1,300.00)	1.2348	(1,510.89)	(1,605.24)	0.0000	4.5800	(1,536.8475)	0.0000	0.1922	(0.6853)	0.0000	1	(0.4931)	01/06/2025
600158.SH	12/18/2024	SDB3260123493	(5,600.00)	1.2348	(6,508.43)	(6,914.86)	0.0000	4.5800	(1,536.8475)	0.0000	0.8280	(2.9520)	0.0000	1	(2.1240)	01/06/2025
600158.SH	12/18/2024	SDB3260123493	(79,000.00)	1.2348	(91,815.38)	(97,548.96)	0.0000	4.5800	(1,536.8475)	0.0000	11.6810	(41.6439)	0.0000	1	(29.9629)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
CHINA SPORTS INDUSTRY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
600158.SH	12/18/2024	SDB3260123493	(400.00)	1.2348	(464.89)	(493.92)	0.0000	4.5800	(1,536.8475)	0.0000	0.0591	(0.2109)	0.0000	1	(0.1517)	01/06/2025
600158.SH	12/18/2024	SDB3260123493	(800.00)	1.2348	(929.78)	(987.84)	0.0000	4.5800	(1,536.8475)	0.0000	0.1183	(0.4217)	0.0000	1	(0.3034)	01/06/2025
600158.SH	12/18/2024	SDB3260123493	(300.00)	1.2348	(348.67)	(370.44)	0.0000	4.5800	(1,536.8475)	0.0000	0.0444	(0.1581)	0.0000	1	(0.1138)	01/06/2025
600158.SH	12/18/2024	SDB3260123493	(600.00)	1.2348	(697.33)	(740.88)	0.0000	4.5800	(1,536.8475)	0.0000	0.0887	(0.3163)	0.0000	1	(0.2276)	01/06/2025
600158.SH	12/18/2024	SDB3260123493	(1,400.00)	1.2348	(1,627.11)	(1,728.72)	0.0000	4.5800	(1,536.8475)	0.0000	0.2070	(0.7380)	0.0000	1	(0.5310)	01/06/2025
600158.SH	12/18/2024	SDB3260123493	(1,900.00)	1.2348	(2,208.22)	(2,346.11)	0.0000	4.5800	(1,536.8475)	0.0000	0.2809	(1.0016)	0.0000	1	(0.7206)	01/06/2025
600158.SH	12/17/2024	SDB3260123493	(3,400.00)	1.2400	(3,951.55)	(4,215.99)	0.0000	4.5800	(1,536.8475)	0.0000	0.5027	(1.7998)	0.0000	1	(1.2971)	01/06/2025
600158.SH	12/17/2024	SDB3260123493	(9,400.00)	1.2400	(10,924.87)	(11,655.96)	0.0000	4.5800	(1,536.8475)	0.0000	1.3899	(4.9760)	0.0000	1	(3.5861)	01/06/2025
600158.SH	12/17/2024	SDB3260123493	(2,000.00)	1.2400	(2,324.44)	(2,479.99)	0.0000	4.5800	(1,536.8475)	0.0000	0.2957	(1.0587)	0.0000	1	(0.7630)	01/06/2025
600158.SH	12/17/2024	SDB3260123493	(11,500.00)	1.2400	(13,365.53)	(14,259.95)	0.0000	4.5800	(1,536.8475)	0.0000	1.7004	(6.0876)	0.0000	1	(4.3872)	01/06/2025
600158.SH	12/17/2024	SDB3260123493	(500.00)	1.2400	(581.11)	(620.00)	0.0000	4.5800	(1,536.8475)	0.0000	0.0739	(0.2647)	0.0000	1	(0.1907)	01/06/2025
600158.SH	12/17/2024	SDB3260123493	(100.00)	1.2400	(116.22)	(124.00)	0.0000	4.5800	(1,536.8475)	0.0000	0.0148	(0.0529)	0.0000	1	(0.0381)	01/06/2025
600158.SH	12/17/2024	SDB3260123493	(600.00)	1.2400	(697.33)	(744.00)	0.0000	4.5800	(1,536.8475)	0.0000	0.0887	(0.3176)	0.0000	1	(0.2289)	01/06/2025
600158.SH	12/17/2024	SDB3260123493	(400.00)	1.2400	(464.89)	(496.00)	0.0000	4.5800	(1,536.8475)	0.0000	0.0591	(0.2117)	0.0000	1	(0.1526)	01/06/2025
600158.SH	12/17/2024	SDB3260123493	(1,500.00)	1.2400	(1,743.33)	(1,859.99)	0.0000	4.5800	(1,536.8475)	0.0000	0.2218	(0.7940)	0.0000	1	(0.5722)	01/06/2025
600158.SH	12/17/2024	SDB3260123493	(1,300.00)	1.2400	(1,510.89)	(1,611.99)	0.0000	4.5800	(1,536.8475)	0.0000	0.1922	(0.6882)	0.0000	1	(0.4959)	01/06/2025
600158.SH	12/17/2024	SDB3260123493	(5,600.00)	1.2400	(6,508.43)	(6,943.98)	0.0000	4.5800	(1,536.8475)	0.0000	0.8280	(2.9644)	0.0000	1	(2.1364)	01/06/2025
600158.SH	12/17/2024	SDB3260123493	(79,000.00)	1.2400	(91,815.38)	(97,959.68)	0.0000	4.5800	(1,536.8475)	0.0000	11.6810	(41.8192)	0.0000	1	(30.1382)	01/06/2025
600158.SH	12/17/2024	SDB3260123493	(400.00)	1.2400	(464.89)	(496.00)	0.0000	4.5800	(1,536.8475)	0.0000	0.0591	(0.2117)	0.0000	1	(0.1526)	01/06/2025
600158.SH	12/17/2024	SDB3260123493	(800.00)	1.2400	(929.78)	(992.00)	0.0000	4.5800	(1,536.8475)	0.0000	0.1183	(0.4235)	0.0000	1	(0.3052)	01/06/2025
600158.SH	12/17/2024	SDB3260123493	(300.00)	1.2400	(348.67)	(372.00)	0.0000	4.5800	(1,536.8475)	0.0000	0.0444	(0.1588)	0.0000	1	(0.1144)	01/06/2025
600158.SH	12/17/2024	SDB3260123493	(600.00)	1.2400	(697.33)	(744.00)	0.0000	4.5800	(1,536.8475)	0.0000	0.0887	(0.3176)	0.0000	1	(0.2289)	01/06/2025
600158.SH	12/17/2024	SDB3260123493	(1,400.00)	1.2400	(1,627.11)	(1,735.99)	0.0000	4.5800	(1,536.8475)	0.0000	0.2070	(0.7411)	0.0000	1	(0.5341)	01/06/2025
600158.SH	12/17/2024	SDB3260123493	(1,900.00)	1.2400	(2,208.22)	(2,355.99)	0.0000	4.5800	(1,536.8475)	0.0000	0.2809	(1.0058)	0.0000	1	(0.7248)	01/06/2025
600158.SH	12/16/2024	SDB3260123493	(3,400.00)	1.2278	(3,951.55)	(4,174.65)	0.0000	4.5800	(1,536.8475)	0.0000	0.5027	(1.7822)	0.0000	1	(1.2794)	01/06/2025
600158.SH	12/16/2024	SDB3260123493	(9,400.00)	1.2278	(10,924.87)	(11,541.69)	0.0000	4.5800	(1,536.8475)	0.0000	1.3899	(4.9272)	0.0000	1	(3.5373)	01/06/2025
600158.SH	12/16/2024	SDB3260123493	(2,000.00)	1.2278	(2,324.44)	(2,455.68)	0.0000	4.5800	(1,536.8475)	0.0000	0.2957	(1.0483)	0.0000	1	(0.7526)	01/06/2025
600158.SH	12/16/2024	SDB3260123493	(11,500.00)	1.2278	(13,365.53)	(14,120.15)	0.0000	4.5800	(1,536.8475)	0.0000	1.7004	(6.0279)	0.0000	1	(4.3275)	01/06/2025
600158.SH	12/16/2024	SDB3260123493	(500.00)	1.2278	(581.11)	(613.92)	0.0000	4.5800	(1,536.8475)	0.0000	0.0739	(0.2621)	0.0000	1	(0.1882)	01/06/2025
600158.SH	12/16/2024	SDB3260123493	(100.00)	1.2278	(116.22)	(122.78)	0.0000	4.5800	(1,536.8475)	0.0000	0.0148	(0.0524)	0.0000	1	(0.0376)	01/06/2025
600158.SH	12/16/2024	SDB3260123493	(600.00)	1.2278	(697.33)	(736.70)	0.0000	4.5800	(1,536.8475)	0.0000	0.0887	(0.3145)	0.0000	1	(0.2258)	01/06/2025
600158.SH	12/16/2024	SDB3260123493	(400.00)	1.2278	(464.89)	(491.14)	0.0000	4.5800	(1,536.8475)	0.0000	0.0591	(0.2097)	0.0000	1	(0.1505)	01/06/2025
600158.SH	12/16/2024	SDB3260123493	(1,500.00)	1.2278	(1,743.33)	(1,841.76)	0.0000	4.5800	(1,536.8475)	0.0000	0.2218	(0.7863)	0.0000	1	(0.5645)	01/06/2025
600158.SH	12/16/2024	SDB3260123493	(1,300.00)	1.2278	(1,510.89)	(1,596.19)	0.0000	4.5800	(1,536.8475)	0.0000	0.1922	(0.6814)	0.0000	1	(0.4892)	01/06/2025
600158.SH	12/16/2024	SDB3260123493	(5,600.00)	1.2278	(6,508.43)	(6,875.90)	0.0000	4.5800	(1,536.8475)	0.0000	0.8280	(2.9353)	0.0000	1	(2.1073)	01/06/2025
600158.SH	12/16/2024	SDB3260123493	(79,000.00)	1.2278	(91,815.38)	(96,999.28)	0.0000	4.5800	(1,536.8475)	0.0000	11.6810	(41.4092)	0.0000	1	(29.7282)	01/06/2025
600158.SH	12/16/2024	SDB3260123493	(400.00)	1.2278	(464.89)	(491.14)	0.0000	4.5800	(1,536.8475)	0.0000	0.0591	(0.2097)	0.0000	1	(0.1505)	01/06/2025
600158.SH	12/16/2024	SDB3260123493	(800.00)	1.2278	(929.78)	(982.27)	0.0000	4.5800	(1,536.8475)	0.0000	0.1183	(0.4193)	0.0000	1	(0.3010)	01/06/2025
600158.SH	12/16/2024	SDB3260123493	(300.00)	1.2278	(348.67)	(368.35)	0.0000	4.5800	(1,536.8475)	0.0000	0.0444	(0.1573)	0.0000	1	(0.1129)	01/06/2025
600158.SH	12/16/2024	SDB3260123493	(600.00)	1.2278	(697.33)	(736.70)	0.0000	4.5800	(1,536.8475)	0.0000	0.0887	(0.3145)	0.0000	1	(0.2258)	01/06/2025
600158.SH	12/16/2024	SDB3260123493	(1,400.00)	1.2278	(1,627.11)	(1,718.97)	0.0000	4.5800	(1,536.8475)	0.0000	0.2070	(0.7338)	0.0000	1	(0.5268)	01/06/2025
600158.SH	12/16/2024	SDB3260123493	(1,900.00)	1.2278	(2,208.22)	(2,332.89)	0.0000	4.5800	(1,536.8475)	0.0000	0.2809	(0.9959)	0.0000	1	(0.7150)	01/06/2025
600158.SH	12/13/2024	SDB3260123493	(3,400.00)	1.1817	(3,951.55)	(4,017.81)	0.0000	4.5800	(1,536.8475)	0.0000	1.5082	(5.1456)	0.0000	3	(3.6375)	01/06/2025
600158.SH	12/13/2024	SDB3260123493	(9,400.00)	1.1817	(10,924.87)	(11,108.06)	0.0000	4.5800	(1,536.8475)	0.0000	4.1697	(14.2262)	0.0000	3	(10.0565)	01/06/2025
600158.SH	12/13/2024	SDB3260123493	(2,000.00)	1.1817	(2,324.44)	(2,363.42)	0.0000	4.5800	(1,536.8475)	0.0000	0.8872	(3.0268)	0.0000	3	(2.1397)	01/06/2025
600158.SH	12/13/2024	SDB3260123493	(11,500.00)	1.1817	(13,365.53)	(13,589.64)	0.0000	4.5800	(1,536.8475)	0.0000	5.1012	(17.4043)	0.0000	3	(12.3032)	01/06/2025
600158.SH	12/13/2024	SDB3260123493	(500.00)	1.1817	(581.11)	(590.85)	0.0000	4.5800	(1,536.8475)	0.0000	0.2218	(0.7567)	0.0000	3	(0.5349)	01/06/2025
600158.SH	12/13/2024	SDB3260123493	(100.00)	1.1817	(116.22)	(118.17)	0.0000	4.5800	(1,536.8475)	0.0000	0.0444	(0.1513)	0.0000	3	(0.1070)	01/06/2025
600158.SH	12/13/2024	SDB3260123493	(600.00)	1.1817	(697.33)	(709.02)	0.0000	4.5800	(1,536.8475)	0.0000	0.2661	(0.9081)	0.0000	3	(0.6419)	01/06/2025
600158.SH	12/13/2024	SDB3260123493	(400.00)	1.1817	(464.89)	(472.68)	0.0000	4.5800	(1,536.8475)	0.0000	0.1774	(0.6054)	0.0000	3	(0.4279)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
CHINA SPORTS INDUSTRY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
600158.SH	12/13/2024	SDB3260123493	(1,500.00)	1.1817	(1,743.33)	(1,772.56)	0.0000	4.5800	(1,536.8475)	0.0000	0.6654	(2.2701)	0.0000	3	(1.6048)	01/06/2025
600158.SH	12/13/2024	SDB3260123493	(1,300.00)	1.1817	(1,510.89)	(1,536.22)	0.0000	4.5800	(1,536.8475)	0.0000	0.5767	(1.9674)	0.0000	3	(1.3908)	01/06/2025
600158.SH	12/13/2024	SDB3260123493	(5,600.00)	1.1817	(6,508.43)	(6,617.56)	0.0000	4.5800	(1,536.8475)	0.0000	2.4841	(8.4752)	0.0000	3	(5.9911)	01/06/2025
600158.SH	12/13/2024	SDB3260123493	(79,000.00)	1.1817	(91,815.38)	(93,354.93)	0.0000	4.5800	(1,536.8475)	0.0000	35.0429	(119.5602)	0.0000	3	(84.5174)	01/06/2025
600158.SH	12/13/2024	SDB3260123493	(400.00)	1.1817	(464.89)	(472.68)	0.0000	4.5800	(1,536.8475)	0.0000	0.1774	(0.6054)	0.0000	3	(0.4279)	01/06/2025
600158.SH	12/13/2024	SDB3260123493	(800.00)	1.1817	(929.78)	(945.37)	0.0000	4.5800	(1,536.8475)	0.0000	0.3549	(1.2107)	0.0000	3	(0.8559)	01/06/2025
600158.SH	12/13/2024	SDB3260123493	(300.00)	1.1817	(348.67)	(354.51)	0.0000	4.5800	(1,536.8475)	0.0000	0.1331	(0.4540)	0.0000	3	(0.3210)	01/06/2025
600158.SH	12/13/2024	SDB3260123493	(600.00)	1.1817	(697.33)	(709.02)	0.0000	4.5800	(1,536.8475)	0.0000	0.2661	(0.9081)	0.0000	3	(0.6419)	01/06/2025
600158.SH	12/13/2024	SDB3260123493	(1,400.00)	1.1817	(1,627.11)	(1,654.39)	0.0000	4.5800	(1,536.8475)	0.0000	0.6210	(2.1188)	0.0000	3	(1.4978)	01/06/2025
600158.SH	12/13/2024	SDB3260123493	(1,900.00)	1.1817	(2,208.22)	(2,245.25)	0.0000	4.5800	(1,536.8475)	0.0000	0.8428	(2.8755)	0.0000	3	(2.0327)	01/06/2025
600158.SH	12/12/2024	SDB3260123493	(3,400.00)	1.1739	(3,951.55)	(3,991.39)	0.0000	4.5800	(1,536.8475)	0.0000	0.5027	(1.7039)	0.0000	1	(1.2012)	01/06/2025
600158.SH	12/12/2024	SDB3260123493	(9,400.00)	1.1739	(10,924.87)	(11,035.01)	0.0000	4.5800	(1,536.8475)	0.0000	1.3899	(4.7109)	0.0000	1	(3.3210)	01/06/2025
600158.SH	12/12/2024	SDB3260123493	(2,000.00)	1.1739	(2,324.44)	(2,347.87)	0.0000	4.5800	(1,536.8475)	0.0000	0.2957	(1.0023)	0.0000	1	(0.7066)	01/06/2025
600158.SH	12/12/2024	SDB3260123493	(11,500.00)	1.1739	(13,365.53)	(13,500.28)	0.0000	4.5800	(1,536.8475)	0.0000	1.7004	(5.7633)	0.0000	1	(4.0629)	01/06/2025
600158.SH	12/12/2024	SDB3260123493	(500.00)	1.1739	(581.11)	(586.97)	0.0000	4.5800	(1,536.8475)	0.0000	0.0739	(0.2506)	0.0000	1	(0.1766)	01/06/2025
600158.SH	12/12/2024	SDB3260123493	(100.00)	1.1739	(116.22)	(117.39)	0.0000	4.5800	(1,536.8475)	0.0000	0.0148	(0.0501)	0.0000	1	(0.0353)	01/06/2025
600158.SH	12/12/2024	SDB3260123493	(600.00)	1.1739	(697.33)	(704.36)	0.0000	4.5800	(1,536.8475)	0.0000	0.0887	(0.3007)	0.0000	1	(0.2120)	01/06/2025
600158.SH	12/12/2024	SDB3260123493	(400.00)	1.1739	(464.89)	(469.57)	0.0000	4.5800	(1,536.8475)	0.0000	0.0591	(0.2005)	0.0000	1	(0.1413)	01/06/2025
600158.SH	12/12/2024	SDB3260123493	(1,500.00)	1.1739	(1,743.33)	(1,760.91)	0.0000	4.5800	(1,536.8475)	0.0000	0.2218	(0.7517)	0.0000	1	(0.5299)	01/06/2025
600158.SH	12/12/2024	SDB3260123493	(1,300.00)	1.1739	(1,510.89)	(1,526.12)	0.0000	4.5800	(1,536.8475)	0.0000	0.1922	(0.6515)	0.0000	1	(0.4593)	01/06/2025
600158.SH	12/12/2024	SDB3260123493	(5,600.00)	1.1739	(6,508.43)	(6,574.05)	0.0000	4.5800	(1,536.8475)	0.0000	0.8280	(2.8065)	0.0000	1	(1.9785)	01/06/2025
600158.SH	12/12/2024	SDB3260123493	(79,000.00)	1.1739	(91,815.38)	(92,741.02)	0.0000	4.5800	(1,536.8475)	0.0000	11.6810	(39.5913)	0.0000	1	(27.9104)	01/06/2025
600158.SH	12/12/2024	SDB3260123493	(400.00)	1.1739	(464.89)	(469.57)	0.0000	4.5800	(1,536.8475)	0.0000	0.0591	(0.2005)	0.0000	1	(0.1413)	01/06/2025
600158.SH	12/12/2024	SDB3260123493	(800.00)	1.1739	(929.78)	(939.15)	0.0000	4.5800	(1,536.8475)	0.0000	0.1183	(0.4009)	0.0000	1	(0.2826)	01/06/2025
600158.SH	12/12/2024	SDB3260123493	(300.00)	1.1739	(348.67)	(352.18)	0.0000	4.5800	(1,536.8475)	0.0000	0.0444	(0.1503)	0.0000	1	(0.1060)	01/06/2025
600158.SH	12/12/2024	SDB3260123493	(600.00)	1.1739	(697.33)	(704.36)	0.0000	4.5800	(1,536.8475)	0.0000	0.0887	(0.3007)	0.0000	1	(0.2120)	01/06/2025
600158.SH	12/12/2024	SDB3260123493	(1,400.00)	1.1739	(1,627.11)	(1,643.51)	0.0000	4.5800	(1,536.8475)	0.0000	0.2070	(0.7016)	0.0000	1	(0.4946)	01/06/2025
600158.SH	12/12/2024	SDB3260123493	(1,900.00)	1.1739	(2,208.22)	(2,230.48)	0.0000	4.5800	(1,536.8475)	0.0000	0.2809	(0.9522)	0.0000	1	(0.6713)	01/06/2025
600158.SH	12/11/2024	SDB3260123493	(3,400.00)	1.1964	(3,951.55)	(4,067.85)	0.0000	4.5800	(1,536.8475)	0.0000	0.5027	(1.7366)	0.0000	1	(1.2338)	01/06/2025
600158.SH	12/11/2024	SDB3260123493	(9,400.00)	1.1964	(10,924.87)	(11,246.40)	0.0000	4.5800	(1,536.8475)	0.0000	1.3899	(4.8011)	0.0000	1	(3.4112)	01/06/2025
600158.SH	12/11/2024	SDB3260123493	(2,000.00)	1.1964	(2,324.44)	(2,392.85)	0.0000	4.5800	(1,536.8475)	0.0000	0.2957	(1.0215)	0.0000	1	(0.7258)	01/06/2025
600158.SH	12/11/2024	SDB3260123493	(11,500.00)	1.1964	(13,365.53)	(13,758.90)	0.0000	4.5800	(1,536.8475)	0.0000	1.7004	(5.8737)	0.0000	1	(4.1733)	01/06/2025
600158.SH	12/11/2024	SDB3260123493	(500.00)	1.1964	(581.11)	(598.21)	0.0000	4.5800	(1,536.8475)	0.0000	0.0739	(0.2554)	0.0000	1	(0.1814)	01/06/2025
600158.SH	12/11/2024	SDB3260123493	(100.00)	1.1964	(116.22)	(119.64)	0.0000	4.5800	(1,536.8475)	0.0000	0.0148	(0.0511)	0.0000	1	(0.0363)	01/06/2025
600158.SH	12/11/2024	SDB3260123493	(600.00)	1.1964	(697.33)	(717.86)	0.0000	4.5800	(1,536.8475)	0.0000	0.0887	(0.3065)	0.0000	1	(0.2177)	01/06/2025
600158.SH	12/11/2024	SDB3260123493	(400.00)	1.1964	(464.89)	(478.57)	0.0000	4.5800	(1,536.8475)	0.0000	0.0591	(0.2043)	0.0000	1	(0.1452)	01/06/2025
600158.SH	12/11/2024	SDB3260123493	(1,500.00)	1.1964	(1,743.33)	(1,794.64)	0.0000	4.5800	(1,536.8475)	0.0000	0.2218	(0.7661)	0.0000	1	(0.5443)	01/06/2025
600158.SH	12/11/2024	SDB3260123493	(1,300.00)	1.1964	(1,510.89)	(1,555.35)	0.0000	4.5800	(1,536.8475)	0.0000	0.1922	(0.6640)	0.0000	1	(0.4718)	01/06/2025
600158.SH	12/11/2024	SDB3260123493	(5,600.00)	1.1964	(6,508.43)	(6,699.99)	0.0000	4.5800	(1,536.8475)	0.0000	0.8280	(2.8602)	0.0000	1	(2.0322)	01/06/2025
600158.SH	12/11/2024	SDB3260123493	(79,000.00)	1.1964	(91,815.38)	(94,517.65)	0.0000	4.5800	(1,536.8475)	0.0000	11.6810	(40.3498)	0.0000	1	(28.6688)	01/06/2025
600158.SH	12/11/2024	SDB3260123493	(400.00)	1.1964	(464.89)	(478.57)	0.0000	4.5800	(1,536.8475)	0.0000	0.0591	(0.2043)	0.0000	1	(0.1452)	01/06/2025
600158.SH	12/11/2024	SDB3260123493	(800.00)	1.1964	(929.78)	(957.14)	0.0000	4.5800	(1,536.8475)	0.0000	0.1183	(0.4086)	0.0000	1	(0.2903)	01/06/2025
600158.SH	12/11/2024	SDB3260123493	(300.00)	1.1964	(348.67)	(358.93)	0.0000	4.5800	(1,536.8475)	0.0000	0.0444	(0.1532)	0.0000	1	(0.1089)	01/06/2025
600158.SH	12/11/2024	SDB3260123493	(600.00)	1.1964	(697.33)	(717.86)	0.0000	4.5800	(1,536.8475)	0.0000	0.0887	(0.3065)	0.0000	1	(0.2177)	01/06/2025
600158.SH	12/11/2024	SDB3260123493	(1,400.00)	1.1964	(1,627.11)	(1,675.00)	0.0000	4.5800	(1,536.8475)	0.0000	0.2070	(0.7151)	0.0000	1	(0.5081)	01/06/2025
600158.SH	12/11/2024	SDB3260123493	(1,900.00)	1.1964	(2,208.22)	(2,273.21)	0.0000	4.5800	(1,536.8475)	0.0000	0.2809	(0.9704)	0.0000	1	(0.6895)	01/06/2025
600158.SH	12/10/2024	SDB3260123493	(3,400.00)	1.1985	(3,951.55)	(4,074.99)	0.0000	4.5800	(1,536.8475)	0.0000	0.5027	(1.7396)	0.0000	1	(1.2369)	01/06/2025
600158.SH	12/10/2024	SDB3260123493	(9,400.00)	1.1985	(10,924.87)	(11,266.15)	0.0000	4.5800	(1,536.8475)	0.0000	1.3899	(4.8095)	0.0000	1	(3.4197)	01/06/2025
600158.SH	12/10/2024	SDB3260123493	(2,000.00)	1.1985	(2,324.44)	(2,397.05)	0.0000	4.5800	(1,536.8475)	0.0000	0.2957	(1.0233)	0.0000	1	(0.7276)	01/06/2025
600158.SH	12/10/2024	SDB3260123493	(11,500.00)	1.1985	(13,365.53)	(13,783.06)	0.0000	4.5800	(1,536.8475)	0.0000	1.7004	(5.8840)	0.0000	1	(4.1836)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
CHINA SPORTS INDUSTRY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
600158.SH	12/10/2024	SDB3260123493	(500.00)	1.1985	(581.11)	(599.26)	0.0000	4.5800	(1,536.8475)	0.0000	0.0739	(0.2558)	0.0000	1	(0.1819)	01/06/2025
600158.SH	12/10/2024	SDB3260123493	(100.00)	1.1985	(116.22)	(119.85)	0.0000	4.5800	(1,536.8475)	0.0000	0.0148	(0.0512)	0.0000	1	(0.0364)	01/06/2025
600158.SH	12/10/2024	SDB3260123493	(600.00)	1.1985	(697.33)	(719.12)	0.0000	4.5800	(1,536.8475)	0.0000	0.0887	(0.3070)	0.0000	1	(0.2183)	01/06/2025
600158.SH	12/10/2024	SDB3260123493	(400.00)	1.1985	(464.89)	(479.41)	0.0000	4.5800	(1,536.8475)	0.0000	0.0591	(0.2047)	0.0000	1	(0.1455)	01/06/2025
600158.SH	12/10/2024	SDB3260123493	(1,500.00)	1.1985	(1,743.33)	(1,797.79)	0.0000	4.5800	(1,536.8475)	0.0000	0.2218	(0.7675)	0.0000	1	(0.5457)	01/06/2025
600158.SH	12/10/2024	SDB3260123493	(1,300.00)	1.1985	(1,510.89)	(1,558.09)	0.0000	4.5800	(1,536.8475)	0.0000	0.1922	(0.6651)	0.0000	1	(0.4729)	01/06/2025
600158.SH	12/10/2024	SDB3260123493	(5,600.00)	1.1985	(6,508.43)	(6,711.75)	0.0000	4.5800	(1,536.8475)	0.0000	0.8280	(2.8653)	0.0000	1	(2.0372)	01/06/2025
600158.SH	12/10/2024	SDB3260123493	(79,000.00)	1.1985	(91,815.38)	(94,683.63)	0.0000	4.5800	(1,536.8475)	0.0000	11.6810	(40.4206)	0.0000	1	(28.7397)	01/06/2025
600158.SH	12/10/2024	SDB3260123493	(400.00)	1.1985	(464.89)	(479.41)	0.0000	4.5800	(1,536.8475)	0.0000	0.0591	(0.2047)	0.0000	1	(0.1455)	01/06/2025
600158.SH	12/10/2024	SDB3260123493	(800.00)	1.1985	(929.78)	(958.82)	0.0000	4.5800	(1,536.8475)	0.0000	0.1183	(0.4093)	0.0000	1	(0.2910)	01/06/2025
600158.SH	12/10/2024	SDB3260123493	(300.00)	1.1985	(348.67)	(359.56)	0.0000	4.5800	(1,536.8475)	0.0000	0.0444	(0.1535)	0.0000	1	(0.1091)	01/06/2025
600158.SH	12/10/2024	SDB3260123493	(600.00)	1.1985	(697.33)	(719.12)	0.0000	4.5800	(1,536.8475)	0.0000	0.0887	(0.3070)	0.0000	1	(0.2183)	01/06/2025
600158.SH	12/10/2024	SDB3260123493	(1,400.00)	1.1985	(1,627.11)	(1,677.94)	0.0000	4.5800	(1,536.8475)	0.0000	0.2070	(0.7163)	0.0000	1	(0.5093)	01/06/2025
600158.SH	12/10/2024	SDB3260123493	(1,900.00)	1.1985	(2,208.22)	(2,277.20)	0.0000	4.5800	(1,536.8475)	0.0000	0.2809	(0.9721)	0.0000	1	(0.6912)	01/06/2025
600158.SH	12/09/2024	SDB3260123493	(3,400.00)	1.1558	(3,951.55)	(3,929.72)	0.0000	4.5800	(1,536.8475)	0.0000	0.5027	(1.6776)	0.0000	1	(1.1749)	01/06/2025
600158.SH	12/09/2024	SDB3260123493	(9,400.00)	1.1558	(10,924.87)	(10,864.52)	0.0000	4.5800	(1,536.8475)	0.0000	1.3899	(4.6381)	0.0000	1	(3.2482)	01/06/2025
600158.SH	12/09/2024	SDB3260123493	(2,000.00)	1.1558	(2,324.44)	(2,311.60)	0.0000	4.5800	(1,536.8475)	0.0000	0.2957	(0.9868)	0.0000	1	(0.6911)	01/06/2025
600158.SH	12/09/2024	SDB3260123493	(11,500.00)	1.1558	(13,365.53)	(13,291.70)	0.0000	4.5800	(1,536.8475)	0.0000	1.7004	(5.6743)	0.0000	1	(3.9739)	01/06/2025
600158.SH	12/09/2024	SDB3260123493	(500.00)	1.1558	(581.11)	(577.90)	0.0000	4.5800	(1,536.8475)	0.0000	0.0739	(0.2467)	0.0000	1	(0.1728)	01/06/2025
600158.SH	12/09/2024	SDB3260123493	(100.00)	1.1558	(116.22)	(115.58)	0.0000	4.5800	(1,536.8475)	0.0000	0.0148	(0.0493)	0.0000	1	(0.0346)	01/06/2025
600158.SH	12/09/2024	SDB3260123493	(600.00)	1.1558	(697.33)	(693.48)	0.0000	4.5800	(1,536.8475)	0.0000	0.0887	(0.2960)	0.0000	1	(0.2073)	01/06/2025
600158.SH	12/09/2024	SDB3260123493	(400.00)	1.1558	(464.89)	(462.32)	0.0000	4.5800	(1,536.8475)	0.0000	0.0591	(0.1974)	0.0000	1	(0.1382)	01/06/2025
600158.SH	12/09/2024	SDB3260123493	(1,500.00)	1.1558	(1,743.33)	(1,733.70)	0.0000	4.5800	(1,536.8475)	0.0000	0.2218	(0.7401)	0.0000	1	(0.5183)	01/06/2025
600158.SH	12/09/2024	SDB3260123493	(1,300.00)	1.1558	(1,510.89)	(1,502.54)	0.0000	4.5800	(1,536.8475)	0.0000	0.1922	(0.6414)	0.0000	1	(0.4492)	01/06/2025
600158.SH	12/09/2024	SDB3260123493	(5,600.00)	1.1558	(6,508.43)	(6,472.48)	0.0000	4.5800	(1,536.8475)	0.0000	0.8280	(2.7631)	0.0000	1	(1.9351)	01/06/2025
600158.SH	12/09/2024	SDB3260123493	(79,000.00)	1.1558	(91,815.38)	(91,308.20)	0.0000	4.5800	(1,536.8475)	0.0000	11.6810	(38.9797)	0.0000	1	(27.2987)	01/06/2025
600158.SH	12/09/2024	SDB3260123493	(400.00)	1.1558	(464.89)	(462.32)	0.0000	4.5800	(1,536.8475)	0.0000	0.0591	(0.1974)	0.0000	1	(0.1382)	01/06/2025
600158.SH	12/09/2024	SDB3260123493	(800.00)	1.1558	(929.78)	(924.64)	0.0000	4.5800	(1,536.8475)	0.0000	0.1183	(0.3947)	0.0000	1	(0.2764)	01/06/2025
600158.SH	12/09/2024	SDB3260123493	(300.00)	1.1558	(348.67)	(346.74)	0.0000	4.5800	(1,536.8475)	0.0000	0.0444	(0.1480)	0.0000	1	(0.1037)	01/06/2025
600158.SH	12/09/2024	SDB3260123493	(600.00)	1.1558	(697.33)	(693.48)	0.0000	4.5800	(1,536.8475)	0.0000	0.0887	(0.2960)	0.0000	1	(0.2073)	01/06/2025
600158.SH	12/09/2024	SDB3260123493	(1,400.00)	1.1558	(1,627.11)	(1,618.12)	0.0000	4.5800	(1,536.8475)	0.0000	0.2070	(0.6908)	0.0000	1	(0.4838)	01/06/2025
600158.SH	12/09/2024	SDB3260123493	(1,900.00)	1.1558	(2,208.22)	(2,196.02)	0.0000	4.5800	(1,536.8475)	0.0000	0.2809	(0.9375)	0.0000	1	(0.6566)	01/06/2025
600158.SH	12/06/2024	SDB3260123493	(3,400.00)	1.1809	(3,951.55)	(4,015.07)	0.0000	4.5800	(1,536.8475)	0.0000	1.5082	(5.1421)	0.0000	3	(3.6340)	01/06/2025
600158.SH	12/06/2024	SDB3260123493	(9,400.00)	1.1809	(10,924.87)	(11,100.49)	0.0000	4.5800	(1,536.8475)	0.0000	4.1697	(14.2165)	0.0000	3	(10.0468)	01/06/2025
600158.SH	12/06/2024	SDB3260123493	(2,000.00)	1.1809	(2,324.44)	(2,361.81)	0.0000	4.5800	(1,536.8475)	0.0000	0.8872	(3.0248)	0.0000	3	(2.1376)	01/06/2025
600158.SH	12/06/2024	SDB3260123493	(11,500.00)	1.1809	(13,365.53)	(13,580.38)	0.0000	4.5800	(1,536.8475)	0.0000	5.1012	(17.3925)	0.0000	3	(12.2913)	01/06/2025
600158.SH	12/06/2024	SDB3260123493	(500.00)	1.1809	(581.11)	(590.45)	0.0000	4.5800	(1,536.8475)	0.0000	0.2218	(0.7562)	0.0000	3	(0.5344)	01/06/2025
600158.SH	12/06/2024	SDB3260123493	(100.00)	1.1809	(116.22)	(118.09)	0.0000	4.5800	(1,536.8475)	0.0000	0.0444	(0.1512)	0.0000	3	(0.1069)	01/06/2025
600158.SH	12/06/2024	SDB3260123493	(600.00)	1.1809	(697.33)	(708.54)	0.0000	4.5800	(1,536.8475)	0.0000	0.2661	(0.9074)	0.0000	3	(0.6413)	01/06/2025
600158.SH	12/06/2024	SDB3260123493	(400.00)	1.1809	(464.89)	(472.36)	0.0000	4.5800	(1,536.8475)	0.0000	0.1774	(0.6050)	0.0000	3	(0.4275)	01/06/2025
600158.SH	12/06/2024	SDB3260123493	(1,500.00)	1.1809	(1,743.33)	(1,771.35)	0.0000	4.5800	(1,536.8475)	0.0000	0.6654	(2.2686)	0.0000	3	(1.6032)	01/06/2025
600158.SH	12/06/2024	SDB3260123493	(1,300.00)	1.1809	(1,510.89)	(1,535.17)	0.0000	4.5800	(1,536.8475)	0.0000	0.5767	(1.9661)	0.0000	3	(1.3895)	01/06/2025
600158.SH	12/06/2024	SDB3260123493	(5,600.00)	1.1809	(6,508.43)	(6,613.06)	0.0000	4.5800	(1,536.8475)	0.0000	2.4841	(8.4694)	0.0000	3	(5.9853)	01/06/2025
600158.SH	12/06/2024	SDB3260123493	(79,000.00)	1.1809	(91,815.38)	(93,291.34)	0.0000	4.5800	(1,536.8475)	0.0000	35.0429	(119.4788)	0.0000	3	(84.4359)	01/06/2025
600158.SH	12/06/2024	SDB3260123493	(400.00)	1.1809	(464.89)	(472.36)	0.0000	4.5800	(1,536.8475)	0.0000	0.1774	(0.6050)	0.0000	3	(0.4275)	01/06/2025
600158.SH	12/06/2024	SDB3260123493	(800.00)	1.1809	(929.78)	(944.72)	0.0000	4.5800	(1,536.8475)	0.0000	0.3549	(1.2099)	0.0000	3	(0.8550)	01/06/2025
600158.SH	12/06/2024	SDB3260123493	(300.00)	1.1809	(348.67)	(354.27)	0.0000	4.5800	(1,536.8475)	0.0000	0.1331	(0.4537)	0.0000	3	(0.3206)	01/06/2025
600158.SH	12/06/2024	SDB3260123493	(600.00)	1.1809	(697.33)	(708.54)	0.0000	4.5800	(1,536.8475)	0.0000	0.2661	(0.9074)	0.0000	3	(0.6413)	01/06/2025
600158.SH	12/06/2024	SDB3260123493	(1,400.00)	1.1809	(1,627.11)	(1,653.26)	0.0000	4.5800	(1,536.8475)	0.0000	0.6210	(2.1173)	0.0000	3	(1.4963)	01/06/2025
600158.SH	12/06/2024	SDB3260123493	(1,900.00)	1.1809	(2,208.22)	(2,243.72)	0.0000	4.5800	(1,536.8475)	0.0000	0.8428	(2.8735)	0.0000	3	(2.0307)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
CHINA SPORTS INDUSTRY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
600158.SH	12/05/2024	SDB3260123493	(3,400.00)	1.1789	(3,951.55)	(4,008.21)	0.0000	4.5800	(1,536.8475)	0.0000	0.5027	(1.7111)	0.0000	1	(1.2084)	01/06/2025
600158.SH	12/05/2024	SDB3260123493	(9,400.00)	1.1789	(10,924.87)	(11,081.51)	0.0000	4.5800	(1,536.8475)	0.0000	1.3899	(4.7307)	0.0000	1	(3.3408)	01/06/2025
600158.SH	12/05/2024	SDB3260123493	(2,000.00)	1.1789	(2,324.44)	(2,357.77)	0.0000	4.5800	(1,536.8475)	0.0000	0.2957	(1.0065)	0.0000	1	(0.7108)	01/06/2025
600158.SH	12/05/2024	SDB3260123493	(11,500.00)	1.1789	(13,365.53)	(13,557.17)	0.0000	4.5800	(1,536.8475)	0.0000	1.7004	(5.7876)	0.0000	1	(4.0872)	01/06/2025
600158.SH	12/05/2024	SDB3260123493	(500.00)	1.1789	(581.11)	(589.44)	0.0000	4.5800	(1,536.8475)	0.0000	0.0739	(0.2516)	0.0000	1	(0.1777)	01/06/2025
600158.SH	12/05/2024	SDB3260123493	(100.00)	1.1789	(116.22)	(117.89)	0.0000	4.5800	(1,536.8475)	0.0000	0.0148	(0.0503)	0.0000	1	(0.0355)	01/06/2025
600158.SH	12/05/2024	SDB3260123493	(600.00)	1.1789	(697.33)	(707.33)	0.0000	4.5800	(1,536.8475)	0.0000	0.0887	(0.3020)	0.0000	1	(0.2132)	01/06/2025
600158.SH	12/05/2024	SDB3260123493	(400.00)	1.1789	(464.89)	(471.55)	0.0000	4.5800	(1,536.8475)	0.0000	0.0591	(0.2013)	0.0000	1	(0.1422)	01/06/2025
600158.SH	12/05/2024	SDB3260123493	(1,500.00)	1.1789	(1,743.33)	(1,768.33)	0.0000	4.5800	(1,536.8475)	0.0000	0.2218	(0.7549)	0.0000	1	(0.5331)	01/06/2025
600158.SH	12/05/2024	SDB3260123493	(1,300.00)	1.1789	(1,510.89)	(1,532.55)	0.0000	4.5800	(1,536.8475)	0.0000	0.1922	(0.6542)	0.0000	1	(0.4620)	01/06/2025
600158.SH	12/05/2024	SDB3260123493	(5,600.00)	1.1789	(6,508.43)	(6,601.75)	0.0000	4.5800	(1,536.8475)	0.0000	0.8280	(2.8183)	0.0000	1	(1.9903)	01/06/2025
600158.SH	12/05/2024	SDB3260123493	(79,000.00)	1.1789	(91,815.38)	(93,131.84)	0.0000	4.5800	(1,536.8475)	0.0000	11.6810	(39.7582)	0.0000	1	(28.0772)	01/06/2025
600158.SH	12/05/2024	SDB3260123493	(400.00)	1.1789	(464.89)	(471.55)	0.0000	4.5800	(1,536.8475)	0.0000	0.0591	(0.2013)	0.0000	1	(0.1422)	01/06/2025
600158.SH	12/05/2024	SDB3260123493	(800.00)	1.1789	(929.78)	(943.11)	0.0000	4.5800	(1,536.8475)	0.0000	0.1183	(0.4026)	0.0000	1	(0.2843)	01/06/2025
600158.SH	12/05/2024	SDB3260123493	(300.00)	1.1789	(348.67)	(353.67)	0.0000	4.5800	(1,536.8475)	0.0000	0.0444	(0.1510)	0.0000	1	(0.1066)	01/06/2025
600158.SH	12/05/2024	SDB3260123493	(600.00)	1.1789	(697.33)	(707.33)	0.0000	4.5800	(1,536.8475)	0.0000	0.0887	(0.3020)	0.0000	1	(0.2132)	01/06/2025
600158.SH	12/05/2024	SDB3260123493	(1,400.00)	1.1789	(1,627.11)	(1,650.44)	0.0000	4.5800	(1,536.8475)	0.0000	0.2070	(0.7046)	0.0000	1	(0.4976)	01/06/2025
600158.SH	12/05/2024	SDB3260123493	(1,900.00)	1.1789	(2,208.22)	(2,239.88)	0.0000	4.5800	(1,536.8475)	0.0000	0.2809	(0.9562)	0.0000	1	(0.6753)	01/06/2025
600158.SH	12/04/2024	SDB3260123493	(3,400.00)	1.1622	(3,951.55)	(3,951.55)	0.0000	4.5800	(1,536.8475)	0.0000	0.5027	(1.6869)	0.0000	1	(1.1842)	01/06/2025
600158.SH	12/04/2024	SDB3260123493	(9,400.00)	1.1622	(10,924.87)	(10,924.87)	0.0000	4.5800	(1,536.8475)	0.0000	1.3899	(4.6638)	0.0000	1	(3.2740)	01/06/2025
600158.SH	12/04/2024	SDB3260123493	(2,000.00)	1.1622	(2,324.44)	(2,324.44)	0.0000	4.5800	(1,536.8475)	0.0000	0.2957	(0.9923)	0.0000	1	(0.6966)	01/06/2025
600158.SH	12/04/2024	SDB3260123493	(11,500.00)	1.1622	(13,365.53)	(13,365.53)	0.0000	4.5800	(1,536.8475)	0.0000	1.7004	(5.7058)	0.0000	1	(4.0054)	01/06/2025
600158.SH	12/04/2024	SDB3260123493	(500.00)	1.1622	(581.11)	(581.11)	0.0000	4.5800	(1,536.8475)	0.0000	0.0739	(0.2481)	0.0000	1	(0.1741)	01/06/2025
600158.SH	12/04/2024	SDB3260123493	(100.00)	1.1622	(116.22)	(116.22)	0.0000	4.5800	(1,536.8475)	0.0000	0.0148	(0.0496)	0.0000	1	(0.0348)	01/06/2025
600158.SH	12/04/2024	SDB3260123493	(600.00)	1.1622	(697.33)	(697.33)	0.0000	4.5800	(1,536.8475)	0.0000	0.0887	(0.2977)	0.0000	1	(0.2090)	01/06/2025
600158.SH	12/04/2024	SDB3260123493	(400.00)	1.1622	(464.89)	(464.89)	0.0000	4.5800	(1,536.8475)	0.0000	0.0591	(0.1985)	0.0000	1	(0.1393)	01/06/2025
600158.SH	12/04/2024	SDB3260123493	(1,500.00)	1.1622	(1,743.33)	(1,743.33)	0.0000	4.5800	(1,536.8475)	0.0000	0.2218	(0.7442)	0.0000	1	(0.5224)	01/06/2025
600158.SH	12/04/2024	SDB3260123493	(1,300.00)	1.1622	(1,510.89)	(1,510.89)	0.0000	4.5800	(1,536.8475)	0.0000	0.1922	(0.6450)	0.0000	1	(0.4528)	01/06/2025
600158.SH	12/04/2024	SDB3260123493	(5,600.00)	1.1622	(6,508.43)	(6,508.43)	0.0000	4.5800	(1,536.8475)	0.0000	0.8280	(2.7785)	0.0000	1	(1.9504)	01/06/2025
600158.SH	12/04/2024	SDB3260123493	(79,000.00)	1.1622	(91,815.38)	(91,815.38)	0.0000	4.5800	(1,536.8475)	0.0000	11.6810	(39.1962)	0.0000	1	(27.5152)	01/06/2025
600158.SH	12/04/2024	SDB3260123493	(400.00)	1.1622	(464.89)	(464.89)	0.0000	4.5800	(1,536.8475)	0.0000	0.0591	(0.1985)	0.0000	1	(0.1393)	01/06/2025
600158.SH	12/04/2024	SDB3260123493	(800.00)	1.1622	(929.78)	(929.78)	0.0000	4.5800	(1,536.8475)	0.0000	0.1183	(0.3969)	0.0000	1	(0.2786)	01/06/2025
600158.SH	12/04/2024	SDB3260123493	(300.00)	1.1622	(348.67)	(348.67)	0.0000	4.5800	(1,536.8475)	0.0000	0.0444	(0.1488)	0.0000	1	(0.1045)	01/06/2025
600158.SH	12/04/2024	SDB3260123493	(600.00)	1.1622	(697.33)	(697.33)	0.0000	4.5800	(1,536.8475)	0.0000	0.0887	(0.2977)	0.0000	1	(0.2090)	01/06/2025
600158.SH	12/04/2024	SDB3260123493	(1,400.00)	1.1622	(1,627.11)	(1,627.11)	0.0000	4.5800	(1,536.8475)	0.0000	0.2070	(0.6946)	0.0000	1	(0.4876)	01/06/2025
600158.SH	12/04/2024	SDB3260123493	(1,900.00)	1.1622	(2,208.22)	(2,208.22)	0.0000	4.5800	(1,536.8475)	0.0000	0.2809	(0.9427)	0.0000	1	(0.6618)	01/06/2025
TOTAL CHINA SPORTS INDUSTRY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND												453.1007	(1,611.8180)	0.0000	(1,158.7173)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
CHINA TELEVISION MEDIA LTD CMN CLASS A SERIES NORTHBOUND																
600088.SH	12/20/2024	SDB3264328911	(2,500.00)	2.6111	(6,926.70)	(6,527.84)	0.0000	4.3300	(1,704.0000)	0.0000	2.4994	(9.2695)	0.0000	3	(6.7701)	01/06/2025
600088.SH	12/19/2024	SDB3264328911	(2,500.00)	2.7707	(6,926.70)	(6,926.70)	0.0000	4.5800	(1,704.0000)	0.0000	0.8812	(3.2786)	0.0000	1	(2.3974)	01/06/2025
600088.SH	12/18/2024	SDB3264255580	(200.00)	2.6873	(537.46)	(537.46)	0.0000	4.5800	(1,750.0000)	0.0000	0.0684	(0.2613)	0.0000	1	(0.1929)	01/06/2025
600088.SH	12/17/2024	SDB3263985584	(1,100.00)	2.6396	(2,853.43)	(2,903.60)	0.0000	4.5800	(1,750.0000)	0.0000	0.3630	(1.4115)	0.0000	1	(1.0485)	01/06/2025
600088.SH	12/17/2024	SDB3263985584	(3,600.00)	2.6396	(9,352.07)	(9,502.69)	0.0000	4.5800	(1,750.0000)	0.0000	1.1898	(4.6194)	0.0000	1	(3.4296)	01/06/2025
600088.SH	12/16/2024	SDB3263985584	(1,100.00)	2.6707	(2,853.43)	(2,937.72)	0.0000	4.5800	(1,750.0000)	0.0000	0.3630	(1.4281)	0.0000	1	(1.0650)	01/06/2025
600088.SH	12/16/2024	SDB3263985584	(3,600.00)	2.6707	(9,352.07)	(9,614.35)	0.0000	4.5800	(1,750.0000)	0.0000	1.1898	(4.6736)	0.0000	1	(3.4839)	01/06/2025
600088.SH	12/13/2024	SDB3263985584	(1,100.00)	2.6809	(2,853.43)	(2,949.03)	0.0000	4.5800	(1,750.0000)	0.0000	1.0891	(4.3007)	0.0000	3	(3.2116)	01/06/2025
600088.SH	12/13/2024	SDB3263985584	(3,600.00)	2.6809	(9,352.07)	(9,651.36)	0.0000	4.5800	(1,750.0000)	0.0000	3.5694	(14.0749)	0.0000	3	(10.5055)	01/06/2025
600088.SH	12/12/2024	SDB3263985584	(1,100.00)	2.5940	(2,853.43)	(2,853.43)	0.0000	4.5800	(1,750.0000)	0.0000	0.3630	(1.3871)	0.0000	1	(1.0241)	01/06/2025
600088.SH	12/12/2024	SDB3263985584	(3,600.00)	2.5978	(9,352.07)	(9,352.07)	0.0000	4.5800	(1,750.0000)	0.0000	1.1898	(4.5461)	0.0000	1	(3.3564)	01/06/2025
600088.SH	12/10/2024	SDB3261168653	(11,700.00)	2.5304	(28,914.36)	(29,605.40)	0.0000	4.5800	(1,736.1273)	0.0000	3.6785	(14.2774)	0.0000	1	(10.5989)	01/06/2025
600088.SH	12/10/2024	SDB3261168653	(1,000.00)	2.5304	(2,541.41)	(2,530.38)	0.0000	4.5800	(1,736.1273)	0.0000	0.3233	(1.2203)	0.0000	1	(0.8970)	01/06/2025
600088.SH	12/10/2024	SDB3261168653	(900.00)	2.5304	(2,287.27)	(2,277.34)	0.0000	4.5800	(1,736.1273)	0.0000	0.2910	(1.0983)	0.0000	1	(0.8073)	01/06/2025
600088.SH	12/10/2024	SDB3261168653	(400.00)	2.5304	(1,016.56)	(1,012.15)	0.0000	4.5800	(1,736.1273)	0.0000	0.1293	(0.4881)	0.0000	1	(0.3588)	01/06/2025
600088.SH	12/10/2024	SDB3261168653	(1,098.00)	2.5304	(2,790.46)	(2,778.35)	0.0000	4.5800	(1,736.1273)	0.0000	0.3550	(1.3399)	0.0000	1	(0.9849)	01/06/2025
600088.SH	12/09/2024	SDB3261168653	(11,700.00)	2.4351	(28,914.36)	(28,491.15)	0.0000	4.5800	(1,736.1273)	0.0000	3.6785	(13.7401)	0.0000	1	(10.0615)	01/06/2025
600088.SH	12/09/2024	SDB3261168653	(1,000.00)	2.4351	(2,541.41)	(2,435.14)	0.0000	4.5800	(1,736.1273)	0.0000	0.3233	(1.1744)	0.0000	1	(0.8510)	01/06/2025
600088.SH	12/09/2024	SDB3261168653	(900.00)	2.4351	(2,287.27)	(2,191.63)	0.0000	4.5800	(1,736.1273)	0.0000	0.2910	(1.0569)	0.0000	1	(0.7659)	01/06/2025
600088.SH	12/09/2024	SDB3261168653	(400.00)	2.4351	(1,016.56)	(974.06)	0.0000	4.5800	(1,736.1273)	0.0000	0.1293	(0.4697)	0.0000	1	(0.3404)	01/06/2025
600088.SH	12/09/2024	SDB3261168653	(1,098.00)	2.4351	(2,790.46)	(2,673.78)	0.0000	4.5800	(1,736.1273)	0.0000	0.3550	(1.2895)	0.0000	1	(0.9344)	01/06/2025
600088.SH	12/06/2024	SDB3261168653	(1,000.00)	2.5303	(2,541.41)	(2,530.31)	0.0000	4.5800	(1,475.0000)	0.0000	0.9700	(3.1102)	0.0000	3	(2.1402)	01/06/2025
600088.SH	12/06/2024	SDB3261168653	(900.00)	2.5303	(2,287.27)	(2,277.28)	0.0000	4.5800	(1,475.0000)	0.0000	0.8730	(2.7992)	0.0000	3	(1.9262)	01/06/2025
600088.SH	12/06/2024	SDB3261168653	(2,098.00)	2.5303	(5,331.87)	(5,308.59)	0.0000	4.5800	(1,475.0000)	0.0000	2.0350	(6.5251)	0.0000	3	(4.4901)	01/06/2025
600088.SH	12/06/2024	SDB3261168653	(400.00)	2.5303	(1,016.56)	(1,012.12)	0.0000	4.5800	(1,475.0000)	0.0000	0.3880	(1.2441)	0.0000	3	(0.8561)	01/06/2025
600088.SH	12/06/2024	SDB3261168653	(1,100.00)	2.5303	(2,795.55)	(2,783.34)	0.0000	4.5800	(1,475.0000)	0.0000	1.0670	(3.4212)	0.0000	3	(2.3542)	01/06/2025
600088.SH	12/06/2024	SDB3261168653	(1,300.00)	2.5303	(3,303.83)	(3,289.40)	0.0000	4.5800	(1,475.0000)	0.0000	1.2610	(4.0432)	0.0000	3	(2.7823)	01/06/2025
600088.SH	12/05/2024	SDB3261168653	(3,198.00)	2.5499	(8,127.42)	(8,154.59)	0.0000	4.5800	(1,596.8658)	0.0000	1.0340	(3.6172)	0.0000	1	(2.5832)	01/06/2025
600088.SH	12/05/2024	SDB3261168653	(1,000.00)	2.5499	(2,541.41)	(2,549.90)	0.0000	4.5800	(1,596.8658)	0.0000	0.3233	(1.1311)	0.0000	1	(0.8077)	01/06/2025
600088.SH	12/05/2024	SDB3261168653	(900.00)	2.5499	(2,287.27)	(2,294.91)	0.0000	4.5800	(1,596.8658)	0.0000	0.2910	(1.0180)	0.0000	1	(0.7270)	01/06/2025
600088.SH	12/05/2024	SDB3261168653	(1,200.00)	2.5499	(3,049.69)	(3,059.88)	0.0000	4.5800	(1,596.8658)	0.0000	0.3880	(1.3573)	0.0000	1	(0.9693)	01/06/2025
600088.SH	12/05/2024	SDB3261168653	(4,800.00)	2.5499	(12,198.75)	(12,239.54)	0.0000	4.5800	(1,596.8658)	0.0000	1.5520	(5.4291)	0.0000	1	(3.8772)	01/06/2025
600088.SH	12/05/2024	SDB3261168653	(1,700.00)	2.5499	(4,320.39)	(4,334.84)	0.0000	4.5800	(1,596.8658)	0.0000	0.5496	(1.9228)	0.0000	1	(1.3732)	01/06/2025
600088.SH	12/05/2024	SDB3261168653	(2,300.00)	2.5499	(5,845.24)	(5,864.78)	0.0000	4.5800	(1,596.8658)	0.0000	0.7436	(2.6015)	0.0000	1	(1.8578)	01/06/2025
600088.SH	12/05/2024	SDB3261168653	(100.00)	2.5499	(254.14)	(254.99)	0.0000	4.5800	(1,596.8658)	0.0000	0.0323	(0.1131)	0.0000	1	(0.0808)	01/06/2025
600088.SH	12/05/2024	SDB3261168653	(4,300.00)	2.5499	(10,928.05)	(10,964.59)	0.0000	4.5800	(1,596.8658)	0.0000	1.3903	(4.8636)	0.0000	1	(3.4733)	01/06/2025
600088.SH	12/05/2024	SDB3261168653	(400.00)	2.5499	(1,016.56)	(1,019.96)	0.0000	4.5800	(1,596.8658)	0.0000	0.1293	(0.4524)	0.0000	1	(0.3231)	01/06/2025
600088.SH	12/05/2024	SDB3261168653	(1,100.00)	2.5499	(2,795.55)	(2,804.89)	0.0000	4.5800	(1,596.8658)	0.0000	0.3557	(1.2442)	0.0000	1	(0.8885)	01/06/2025
600088.SH	12/05/2024	SDB3261168653	(1,300.00)	2.5499	(3,303.83)	(3,314.88)	0.0000	4.5800	(1,596.8658)	0.0000	0.4203	(1.4704)	0.0000	1	(1.0501)	01/06/2025
600088.SH	12/05/2024	SDB3261168653	(100.00)	2.5499	(254.14)	(254.99)	0.0000	4.5800	(1,596.8658)	0.0000	0.0323	(0.1131)	0.0000	1	(0.0808)	01/06/2025
600088.SH	12/05/2024	SDB3261168653	(2,600.00)	2.5499	(6,607.66)	(6,629.75)	0.0000	4.5800	(1,596.8658)	0.0000	0.8406	(2.9408)	0.0000	1	(2.1001)	01/06/2025
600088.SH	12/05/2024	SDB3261168653	(8,600.00)	2.5499	(21,856.10)	(21,929.17)	0.0000	4.5800	(1,596.8658)	0.0000	2.7806	(9.7272)	0.0000	1	(6.9466)	01/06/2025
600088.SH	12/04/2024	SDB3261168653	(3,900.00)	2.5414	(9,911.49)	(9,911.49)	0.0000	4.5800	(1,659.7096)	0.0000	1.2610	(4.5695)	0.0000	1	(3.3085)	01/06/2025
600088.SH	12/04/2024	SDB3261168653	(5,300.00)	2.5414	(13,469.46)	(13,469.46)	0.0000	4.5800	(1,659.7096)	0.0000	1.7136	(6.2098)	0.0000	1	(4.4962)	01/06/2025
600088.SH	12/04/2024	SDB3261168653	(4,000.00)	2.5414	(10,165.63)	(10,165.63)	0.0000	4.5800	(1,659.7096)	0.0000	1.2933	(4.6867)	0.0000	1	(3.3934)	01/06/2025
600088.SH	12/04/2024	SDB3261168653	(100.00)	2.5414	(254.14)	(254.14)	0.0000	4.5800	(1,659.7096)	0.0000	0.0323	(0.1172)	0.0000	1	(0.0848)	01/06/2025
600088.SH	12/04/2024	SDB3261168653	(5,400.00)	2.5414	(13,723.60)	(13,723.60)	0.0000	4.5800	(1,659.7096)	0.0000	1.7459	(6.3270)	0.0000	1	(4.5810)	01/06/2025
600088.SH	12/04/2024	SDB3261168653	(1,000.00)	2.5414	(2,541.41)	(2,541.41)	0.0000	4.5800	(1,659.7096)	0.0000	0.3233	(1.1717)	0.0000	1	(0.8483)	01/06/2025
600088.SH	12/04/2024	SDB3261168653	(900.00)	2.5414	(2,287.27)	(2,287.27)	0.0000	4.5800	(1,659.7096)	0.0000	0.2910	(1.0545)	0.0000	1	(0.7635)	01/06/2025
600088.SH	12/04/2024	SDB3261168653	(1,200.00)	2.5414	(3,049.69)	(3,049.69)	0.0000	4.5800	(1,659.7096)	0.0000	0.3880	(1.4060)	0.0000	1	(1.0180)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
CHINA TELEVISION MEDIA LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600088.SH	12/04/2024	SDB3261168653	(4,800.00)	2.5414	(12,198.75)	(12,198.75)	0.0000	4.5800	(1,659.7096)	0.0000	1.5520	(5.6240)	0.0000	1	(4.0720)	01/06/2025
600088.SH	12/04/2024	SDB3261168653	(1,700.00)	2.5414	(4,320.39)	(4,320.39)	0.0000	4.5800	(1,659.7096)	0.0000	0.5496	(1.9918)	0.0000	1	(1.4422)	01/06/2025
600088.SH	12/04/2024	SDB3261168653	(2,300.00)	2.5414	(5,845.24)	(5,845.24)	0.0000	4.5800	(1,659.7096)	0.0000	0.7436	(2.6948)	0.0000	1	(1.9512)	01/06/2025
600088.SH	12/04/2024	SDB3261168653	(100.00)	2.5414	(254.14)	(254.14)	0.0000	4.5800	(1,659.7096)	0.0000	0.0323	(0.1172)	0.0000	1	(0.0848)	01/06/2025
600088.SH	12/04/2024	SDB3261168653	(4,300.00)	2.5414	(10,928.05)	(10,928.05)	0.0000	4.5800	(1,659.7096)	0.0000	1.3903	(5.0382)	0.0000	1	(3.6479)	01/06/2025
600088.SH	12/04/2024	SDB3261168653	(400.00)	2.5414	(1,016.56)	(1,016.56)	0.0000	4.5800	(1,659.7096)	0.0000	0.1293	(0.4687)	0.0000	1	(0.3393)	01/06/2025
600088.SH	12/04/2024	SDB3261168653	(1,100.00)	2.5414	(2,795.55)	(2,795.55)	0.0000	4.5800	(1,659.7096)	0.0000	0.3557	(1.2888)	0.0000	1	(0.9332)	01/06/2025
600088.SH	12/04/2024	SDB3261168653	(1,300.00)	2.5414	(3,303.83)	(3,303.83)	0.0000	4.5800	(1,659.7096)	0.0000	0.4203	(1.5232)	0.0000	1	(1.1028)	01/06/2025
600088.SH	12/04/2024	SDB3261168653	(100.00)	2.5414	(254.14)	(254.14)	0.0000	4.5800	(1,659.7096)	0.0000	0.0323	(0.1172)	0.0000	1	(0.0848)	01/06/2025
600088.SH	12/04/2024	SDB3261168653	(2,600.00)	2.5414	(6,607.66)	(6,607.66)	0.0000	4.5800	(1,659.7096)	0.0000	0.8406	(3.0463)	0.0000	1	(2.2057)	01/06/2025
600088.SH	12/04/2024	SDB3261168653	(5,900.00)	2.5414	(14,994.30)	(14,994.30)	0.0000	4.5800	(1,659.7096)	0.0000	1.9076	(6.9128)	0.0000	1	(5.0052)	01/06/2025
600088.SH	12/04/2024	SDB3261168653	(100.00)	2.5414	(254.14)	(254.14)	0.0000	4.5800	(1,659.7096)	0.0000	0.0323	(0.1172)	0.0000	1	(0.0848)	01/06/2025
600088.SH	12/04/2024	SDB3261168653	(8,600.00)	2.5414	(21,856.10)	(21,856.10)	0.0000	4.5800	(1,659.7096)	0.0000	2.7806	(10.0763)	0.0000	1	(7.2957)	01/06/2025
TOTAL CHINA TELEVISION MEDIA LTD CMN CLASS A SERIES NORTHBOUND											57.5923	(209.1088)	0.0000		(151.5165)	

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
CHINA TOURISM GROUP DUTY FREE CORP LTD CMN CLASS A SERIES NORTHBOUND																
601888.SH	12/09/2024	SDB3263645039	(10,900.00)	9.7036	(105,768.96)	(105,768.96)	0.0000	4.5800	(1,925.0000)	0.0000	13.4562	(56.5570)	0.0000	1	(43.1008)	01/06/2025

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
CHINA ZHESHANG BANK CO.,LTD. CMN CLASS A SERIES NORTHBOUND																
601916.SH	01/03/2025	SDB3260123491	(6,200.00)	0.4063	(2,484.75)	(2,519.19)	0.0000	4.3300	(867.7256)	0.0000	0.8966	(1.8216)	0.0000	3	(0.9251)	01/06/2025
601916.SH	01/03/2025	SDB3260123491	(2,200.00)	0.4063	(881.69)	(893.91)	0.0000	4.3300	(867.7256)	0.0000	0.3181	(0.6464)	0.0000	3	(0.3282)	01/06/2025
601916.SH	01/03/2025	SDB3260123491	(4,700.00)	0.4063	(1,883.60)	(1,909.71)	0.0000	4.3300	(867.7256)	0.0000	0.6797	(1.3809)	0.0000	3	(0.7013)	01/06/2025
601916.SH	01/03/2025	SDB3260123491	(54,800.00)	0.4063	(21,961.98)	(22,266.39)	0.0000	4.3300	(867.7256)	0.0000	7.9246	(16.1009)	0.0000	3	(8.1763)	01/06/2025
601916.SH	01/03/2025	SDB3260123491	(3,600.00)	0.4063	(1,442.76)	(1,462.76)	0.0000	4.3300	(867.7256)	0.0000	0.5206	(1.0577)	0.0000	3	(0.5371)	01/06/2025
601916.SH	01/03/2025	SDB3260123491	(2,400.00)	0.4063	(961.84)	(975.17)	0.0000	4.3300	(867.7256)	0.0000	0.3471	(0.7052)	0.0000	3	(0.3581)	01/06/2025
601916.SH	01/03/2025	SDB3260123491	(300,200.00)	0.4063	(120,309.95)	(121,977.56)	0.0000	4.3300	(867.7256)	0.0000	43.4118	(88.2025)	0.0000	3	(44.7907)	01/06/2025
601916.SH	01/03/2025	SDB3260123491	(79,900.00)	0.4063	(32,021.20)	(32,465.05)	0.0000	4.3300	(867.7256)	0.0000	11.5543	(23.4756)	0.0000	3	(11.9213)	01/06/2025
601916.SH	01/03/2025	SDB3260123491	(46,400.00)	0.4063	(18,595.54)	(18,853.29)	0.0000	4.3300	(867.7256)	0.0000	6.7099	(13.6329)	0.0000	3	(6.9230)	01/06/2025
601916.SH	01/03/2025	SDB3260123491	(4,800.00)	0.4063	(1,923.68)	(1,950.34)	0.0000	4.3300	(867.7256)	0.0000	0.6941	(1.4103)	0.0000	3	(0.7162)	01/06/2025
601916.SH	01/02/2025	SDB3260123491	(6,200.00)	0.4039	(2,484.75)	(2,504.30)	0.0000	4.3300	(867.7256)	0.0000	0.2989	(0.6036)	0.0000	1	(0.3048)	01/06/2025
601916.SH	01/02/2025	SDB3260123491	(2,200.00)	0.4039	(881.69)	(888.62)	0.0000	4.3300	(867.7256)	0.0000	0.1060	(0.2142)	0.0000	1	(0.1081)	01/06/2025
601916.SH	01/02/2025	SDB3260123491	(4,700.00)	0.4039	(1,883.60)	(1,898.42)	0.0000	4.3300	(867.7256)	0.0000	0.2266	(0.4576)	0.0000	1	(0.2310)	01/06/2025
601916.SH	01/02/2025	SDB3260123491	(54,800.00)	0.4039	(21,961.98)	(22,134.76)	0.0000	4.3300	(867.7256)	0.0000	2.6415	(5.3352)	0.0000	1	(2.6937)	01/06/2025
601916.SH	01/02/2025	SDB3260123491	(3,600.00)	0.4039	(1,442.76)	(1,454.11)	0.0000	4.3300	(867.7256)	0.0000	0.1735	(0.3505)	0.0000	1	(0.1770)	01/06/2025
601916.SH	01/02/2025	SDB3260123491	(2,400.00)	0.4039	(961.84)	(969.41)	0.0000	4.3300	(867.7256)	0.0000	0.1157	(0.2337)	0.0000	1	(0.1180)	01/06/2025
601916.SH	01/02/2025	SDB3260123491	(300,200.00)	0.4039	(120,309.95)	(121,256.48)	0.0000	4.3300	(867.7256)	0.0000	14.4706	(29.2270)	0.0000	1	(14.7564)	01/06/2025
601916.SH	01/02/2025	SDB3260123491	(79,900.00)	0.4039	(32,021.20)	(32,273.13)	0.0000	4.3300	(867.7256)	0.0000	3.8514	(7.7789)	0.0000	1	(3.9275)	01/06/2025
601916.SH	01/02/2025	SDB3260123491	(46,400.00)	0.4039	(18,595.54)	(18,741.84)	0.0000	4.3300	(867.7256)	0.0000	2.2366	(4.5174)	0.0000	1	(2.2808)	01/06/2025
601916.SH	01/02/2025	SDB3260123491	(4,800.00)	0.4039	(1,923.68)	(1,938.81)	0.0000	4.3300	(867.7256)	0.0000	0.2314	(0.4673)	0.0000	1	(0.2359)	01/06/2025
601916.SH	12/31/2024	SDB3260123491	(6,200.00)	0.4039	(2,484.75)	(2,504.09)	0.0000	4.3300	(867.7256)	0.0000	0.5977	(1.2071)	0.0000	2	(0.6094)	01/06/2025
601916.SH	12/31/2024	SDB3260123491	(2,200.00)	0.4039	(881.69)	(888.55)	0.0000	4.3300	(867.7256)	0.0000	0.2121	(0.4283)	0.0000	2	(0.2162)	01/06/2025
601916.SH	12/31/2024	SDB3260123491	(4,700.00)	0.4039	(1,883.60)	(1,898.26)	0.0000	4.3300	(867.7256)	0.0000	0.4531	(0.9151)	0.0000	2	(0.4620)	01/06/2025
601916.SH	12/31/2024	SDB3260123491	(54,800.00)	0.4039	(21,961.98)	(22,132.95)	0.0000	4.3300	(867.7256)	0.0000	5.2831	(10.6696)	0.0000	2	(5.3866)	01/06/2025
601916.SH	12/31/2024	SDB3260123491	(3,600.00)	0.4039	(1,442.76)	(1,453.99)	0.0000	4.3300	(867.7256)	0.0000	0.3471	(0.7009)	0.0000	2	(0.3539)	01/06/2025
601916.SH	12/31/2024	SDB3260123491	(2,400.00)	0.4039	(961.84)	(969.33)	0.0000	4.3300	(867.7256)	0.0000	0.2314	(0.4673)	0.0000	2	(0.2359)	01/06/2025
601916.SH	12/31/2024	SDB3260123491	(300,200.00)	0.4039	(120,309.95)	(121,246.58)	0.0000	4.3300	(867.7256)	0.0000	28.9412	(58.4493)	0.0000	2	(29.5081)	01/06/2025
601916.SH	12/31/2024	SDB3260123491	(79,900.00)	0.4039	(32,021.20)	(32,270.49)	0.0000	4.3300	(867.7256)	0.0000	7.7029	(15.5566)	0.0000	2	(7.8538)	01/06/2025
601916.SH	12/31/2024	SDB3260123491	(46,400.00)	0.4039	(18,595.54)	(18,740.31)	0.0000	4.3300	(867.7256)	0.0000	4.4733	(9.0341)	0.0000	2	(4.5809)	01/06/2025
601916.SH	12/31/2024	SDB3260123491	(4,800.00)	0.4039	(1,923.68)	(1,938.65)	0.0000	4.3300	(867.7256)	0.0000	0.4628	(0.9346)	0.0000	2	(0.4718)	01/06/2025
601916.SH	12/30/2024	SDB3260123491	(6,200.00)	0.4011	(2,484.75)	(2,486.67)	0.0000	4.3300	(867.7256)	0.0000	0.2989	(0.5994)	0.0000	1	(0.3005)	01/06/2025
601916.SH	12/30/2024	SDB3260123491	(2,200.00)	0.4011	(881.69)	(882.37)	0.0000	4.3300	(867.7256)	0.0000	0.1060	(0.2127)	0.0000	1	(0.1066)	01/06/2025
601916.SH	12/30/2024	SDB3260123491	(4,700.00)	0.4011	(1,883.60)	(1,885.06)	0.0000	4.3300	(867.7256)	0.0000	0.2266	(0.4544)	0.0000	1	(0.2278)	01/06/2025
601916.SH	12/30/2024	SDB3260123491	(54,800.00)	0.4011	(21,961.98)	(21,978.96)	0.0000	4.3300	(867.7256)	0.0000	2.6415	(5.2977)	0.0000	1	(2.6562)	01/06/2025
601916.SH	12/30/2024	SDB3260123491	(3,600.00)	0.4011	(1,442.76)	(1,443.87)	0.0000	4.3300	(867.7256)	0.0000	0.1735	(0.3480)	0.0000	1	(0.1745)	01/06/2025
601916.SH	12/30/2024	SDB3260123491	(2,400.00)	0.4011	(961.84)	(962.58)	0.0000	4.3300	(867.7256)	0.0000	0.1157	(0.2320)	0.0000	1	(0.1163)	01/06/2025
601916.SH	12/30/2024	SDB3260123491	(300,200.00)	0.4011	(120,309.95)	(120,403.02)	0.0000	4.3300	(867.7256)	0.0000	14.4706	(29.0213)	0.0000	1	(14.5507)	01/06/2025
601916.SH	12/30/2024	SDB3260123491	(79,900.00)	0.4011	(32,021.20)	(32,045.97)	0.0000	4.3300	(867.7256)	0.0000	3.8514	(7.7242)	0.0000	1	(3.8728)	01/06/2025
601916.SH	12/30/2024	SDB3260123491	(46,400.00)	0.4011	(18,595.54)	(18,609.93)	0.0000	4.3300	(867.7256)	0.0000	2.2366	(4.4856)	0.0000	1	(2.2490)	01/06/2025
601916.SH	12/30/2024	SDB3260123491	(4,800.00)	0.4011	(1,923.68)	(1,925.16)	0.0000	4.3300	(867.7256)	0.0000	0.2314	(0.4640)	0.0000	1	(0.2327)	01/06/2025
601916.SH	12/27/2024	SDB3260123491	(6,200.00)	0.3982	(2,484.75)	(2,468.80)	0.0000	4.3300	(867.7256)	0.0000	0.8966	(1.7852)	0.0000	3	(0.8886)	01/06/2025
601916.SH	12/27/2024	SDB3260123491	(2,200.00)	0.3982	(881.69)	(876.03)	0.0000	4.3300	(867.7256)	0.0000	0.3181	(0.6335)	0.0000	3	(0.3153)	01/06/2025
601916.SH	12/27/2024	SDB3260123491	(4,700.00)	0.3982	(1,883.60)	(1,871.51)	0.0000	4.3300	(867.7256)	0.0000	0.6797	(1.3533)	0.0000	3	(0.6736)	01/06/2025
601916.SH	12/27/2024	SDB3260123491	(54,800.00)	0.3982	(21,961.98)	(21,821.03)	0.0000	4.3300	(867.7256)	0.0000	7.9246	(15.7789)	0.0000	3	(7.8543)	01/06/2025
601916.SH	12/27/2024	SDB3260123491	(3,600.00)	0.3982	(1,442.76)	(1,433.50)	0.0000	4.3300	(867.7256)	0.0000	0.5206	(1.0366)	0.0000	3	(0.5160)	01/06/2025
601916.SH	12/27/2024	SDB3260123491	(2,400.00)	0.3982	(961.84)	(955.67)	0.0000	4.3300	(867.7256)	0.0000	0.3471	(0.6910)	0.0000	3	(0.3440)	01/06/2025
601916.SH	12/27/2024	SDB3260123491	(300,200.00)	0.3982	(120,309.95)	(119,537.84)	0.0000	4.3300	(867.7256)	0.0000	43.4118	(86.4384)	0.0000	3	(43.0265)	01/06/2025
601916.SH	12/27/2024	SDB3260123491	(79,900.00)	0.3982	(32,021.20)	(31,815.70)	0.0000	4.3300	(867.7256)	0.0000	11.5543	(23.0061)	0.0000	3	(11.4518)	01/06/2025
601916.SH	12/27/2024	SDB3260123491	(46,400.00)	0.3982	(18,595.54)	(18,476.20)	0.0000	4.3300	(867.7256)	0.0000	6.7099	(13.3602)	0.0000	3	(6.6503)	01/06/2025
601916.SH	12/27/2024	SDB3260123491	(4,800.00)	0.3982	(1,923.68)	(1,911.33)	0.0000	4.3300	(867.7256)	0.0000	0.6941	(1.3821)	0.0000	3	(0.6880)	01/06/2025

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
CHINA ZHESHANG BANK CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
601916.SH	12/26/2024	SDB3260123491	(6,200.00)	0.3992	(2,484.75)	(2,475.25)	0.0000	4.3300	(867.7256)	0.0000	0.2989	(0.5966)	0.0000	1	(0.2978)	01/06/2025
601916.SH	12/26/2024	SDB3260123491	(2,200.00)	0.3992	(881.69)	(878.31)	0.0000	4.3300	(867.7256)	0.0000	0.1060	(0.2117)	0.0000	1	(0.1057)	01/06/2025
601916.SH	12/26/2024	SDB3260123491	(4,700.00)	0.3992	(1,883.60)	(1,876.40)	0.0000	4.3300	(867.7256)	0.0000	0.2266	(0.4523)	0.0000	1	(0.2257)	01/06/2025
601916.SH	12/26/2024	SDB3260123491	(54,800.00)	0.3992	(21,961.98)	(21,878.02)	0.0000	4.3300	(867.7256)	0.0000	2.6415	(5.2734)	0.0000	1	(2.6318)	01/06/2025
601916.SH	12/26/2024	SDB3260123491	(3,600.00)	0.3992	(1,442.76)	(1,437.24)	0.0000	4.3300	(867.7256)	0.0000	0.1735	(0.3464)	0.0000	1	(0.1729)	01/06/2025
601916.SH	12/26/2024	SDB3260123491	(2,400.00)	0.3992	(961.84)	(958.16)	0.0000	4.3300	(867.7256)	0.0000	0.1157	(0.2310)	0.0000	1	(0.1153)	01/06/2025
601916.SH	12/26/2024	SDB3260123491	(300,200.00)	0.3992	(120,309.95)	(119,850.05)	0.0000	4.3300	(867.7256)	0.0000	14.4706	(28.8880)	0.0000	1	(14.4174)	01/06/2025
601916.SH	12/26/2024	SDB3260123491	(79,900.00)	0.3992	(32,021.20)	(31,898.80)	0.0000	4.3300	(867.7256)	0.0000	3.8514	(7.6887)	0.0000	1	(3.8373)	01/06/2025
601916.SH	12/26/2024	SDB3260123491	(46,400.00)	0.3992	(18,595.54)	(18,524.46)	0.0000	4.3300	(867.7256)	0.0000	2.2366	(4.4650)	0.0000	1	(2.2284)	01/06/2025
601916.SH	12/26/2024	SDB3260123491	(4,800.00)	0.3992	(1,923.68)	(1,916.32)	0.0000	4.3300	(867.7256)	0.0000	0.2314	(0.4619)	0.0000	1	(0.2305)	01/06/2025
601916.SH	12/24/2024	SDB3260123491	(6,200.00)	0.3992	(2,484.75)	(2,475.25)	0.0000	4.3300	(867.7256)	0.0000	0.5977	(1.1932)	0.0000	2	(0.5955)	01/06/2025
601916.SH	12/24/2024	SDB3260123491	(2,200.00)	0.3992	(881.69)	(878.31)	0.0000	4.3300	(867.7256)	0.0000	0.2121	(0.4234)	0.0000	2	(0.2113)	01/06/2025
601916.SH	12/24/2024	SDB3260123491	(4,700.00)	0.3992	(1,883.60)	(1,876.40)	0.0000	4.3300	(867.7256)	0.0000	0.4531	(0.9046)	0.0000	2	(0.4514)	01/06/2025
601916.SH	12/24/2024	SDB3260123491	(54,800.00)	0.3992	(21,961.98)	(21,878.02)	0.0000	4.3300	(867.7256)	0.0000	5.2831	(10.5467)	0.0000	2	(5.2637)	01/06/2025
601916.SH	12/24/2024	SDB3260123491	(3,600.00)	0.3992	(1,442.76)	(1,437.24)	0.0000	4.3300	(867.7256)	0.0000	0.3471	(0.6929)	0.0000	2	(0.3458)	01/06/2025
601916.SH	12/24/2024	SDB3260123491	(2,400.00)	0.3992	(961.84)	(958.16)	0.0000	4.3300	(867.7256)	0.0000	0.2314	(0.4619)	0.0000	2	(0.2305)	01/06/2025
601916.SH	12/24/2024	SDB3260123491	(300,200.00)	0.3992	(120,309.95)	(119,850.05)	0.0000	4.3300	(867.7256)	0.0000	28.9412	(57.7761)	0.0000	2	(28.8349)	01/06/2025
601916.SH	12/24/2024	SDB3260123491	(79,900.00)	0.3992	(32,021.20)	(31,898.80)	0.0000	4.3300	(867.7256)	0.0000	7.7029	(15.3774)	0.0000	2	(7.6746)	01/06/2025
601916.SH	12/24/2024	SDB3260123491	(46,400.00)	0.3992	(18,595.54)	(18,524.46)	0.0000	4.3300	(867.7256)	0.0000	4.4733	(8.9301)	0.0000	2	(4.4568)	01/06/2025
601916.SH	12/24/2024	SDB3260123491	(4,800.00)	0.3992	(1,923.68)	(1,916.32)	0.0000	4.3300	(867.7256)	0.0000	0.4628	(0.9238)	0.0000	2	(0.4611)	01/06/2025
601916.SH	12/23/2024	SDB3260123491	(6,200.00)	0.4033	(2,484.75)	(2,500.27)	0.0000	4.3300	(867.7256)	0.0000	0.2989	(0.6027)	0.0000	1	(0.3038)	01/06/2025
601916.SH	12/23/2024	SDB3260123491	(2,200.00)	0.4033	(881.69)	(887.19)	0.0000	4.3300	(867.7256)	0.0000	0.1060	(0.2138)	0.0000	1	(0.1078)	01/06/2025
601916.SH	12/23/2024	SDB3260123491	(4,700.00)	0.4033	(1,883.60)	(1,895.37)	0.0000	4.3300	(867.7256)	0.0000	0.2266	(0.4569)	0.0000	1	(0.2303)	01/06/2025
601916.SH	12/23/2024	SDB3260123491	(54,800.00)	0.4033	(21,961.98)	(22,099.20)	0.0000	4.3300	(867.7256)	0.0000	2.6415	(5.3267)	0.0000	1	(2.6851)	01/06/2025
601916.SH	12/23/2024	SDB3260123491	(3,600.00)	0.4033	(1,442.76)	(1,451.77)	0.0000	4.3300	(867.7256)	0.0000	0.1735	(0.3499)	0.0000	1	(0.1764)	01/06/2025
601916.SH	12/23/2024	SDB3260123491	(2,400.00)	0.4033	(961.84)	(967.85)	0.0000	4.3300	(867.7256)	0.0000	0.1157	(0.2333)	0.0000	1	(0.1176)	01/06/2025
601916.SH	12/23/2024	SDB3260123491	(300,200.00)	0.4033	(120,309.95)	(121,061.65)	0.0000	4.3300	(867.7256)	0.0000	14.4706	(29.1801)	0.0000	1	(14.7095)	01/06/2025
601916.SH	12/23/2024	SDB3260123491	(79,900.00)	0.4033	(32,021.20)	(32,221.27)	0.0000	4.3300	(867.7256)	0.0000	3.8514	(7.7665)	0.0000	1	(3.9150)	01/06/2025
601916.SH	12/23/2024	SDB3260123491	(46,400.00)	0.4033	(18,595.54)	(18,711.73)	0.0000	4.3300	(867.7256)	0.0000	2.2366	(4.5102)	0.0000	1	(2.2735)	01/06/2025
601916.SH	12/23/2024	SDB3260123491	(4,800.00)	0.4033	(1,923.68)	(1,935.70)	0.0000	4.3300	(867.7256)	0.0000	0.2314	(0.4666)	0.0000	1	(0.2352)	01/06/2025
601916.SH	12/20/2024	SDB3260123491	(6,200.00)	0.3991	(2,484.75)	(2,474.27)	0.0000	4.3300	(868.4441)	0.0000	0.8966	(1.7906)	0.0000	3	(0.8941)	01/06/2025
601916.SH	12/20/2024	SDB3260123491	(2,200.00)	0.3991	(881.69)	(877.97)	0.0000	4.3300	(868.4441)	0.0000	0.3181	(0.6354)	0.0000	3	(0.3172)	01/06/2025
601916.SH	12/20/2024	SDB3260123491	(4,700.00)	0.3991	(1,883.60)	(1,875.66)	0.0000	4.3300	(868.4441)	0.0000	0.6797	(1.3574)	0.0000	3	(0.6778)	01/06/2025
601916.SH	12/20/2024	SDB3260123491	(54,800.00)	0.3991	(21,961.98)	(21,869.36)	0.0000	4.3300	(868.4441)	0.0000	7.9246	(15.8269)	0.0000	3	(7.9023)	01/06/2025
601916.SH	12/20/2024	SDB3260123491	(3,600.00)	0.3991	(1,442.76)	(1,436.67)	0.0000	4.3300	(868.4441)	0.0000	0.5206	(1.0397)	0.0000	3	(0.5191)	01/06/2025
601916.SH	12/20/2024	SDB3260123491	(2,400.00)	0.3991	(961.84)	(957.78)	0.0000	4.3300	(868.4441)	0.0000	0.3471	(0.6932)	0.0000	3	(0.3461)	01/06/2025
601916.SH	12/20/2024	SDB3260123491	(307,900.00)	0.3991	(123,395.85)	(122,875.50)	0.0000	4.3300	(868.4441)	0.0000	44.5253	(88.9254)	0.0000	3	(44.4001)	01/06/2025
601916.SH	12/20/2024	SDB3260123491	(79,900.00)	0.3991	(32,021.20)	(31,886.17)	0.0000	4.3300	(868.4441)	0.0000	11.5543	(23.0761)	0.0000	3	(11.5218)	01/06/2025
601916.SH	12/20/2024	SDB3260123491	(46,400.00)	0.3991	(18,595.54)	(18,517.13)	0.0000	4.3300	(868.4441)	0.0000	6.7099	(13.4009)	0.0000	3	(6.6910)	01/06/2025
601916.SH	12/20/2024	SDB3260123491	(4,800.00)	0.3991	(1,923.68)	(1,915.56)	0.0000	4.3300	(868.4441)	0.0000	0.6941	(1.3863)	0.0000	3	(0.6922)	01/06/2025
601916.SH	12/19/2024	SDB3260123491	(6,200.00)	0.4048	(2,484.75)	(2,509.83)	0.0000	4.5800	(868.4441)	0.0000	0.3161	(0.6055)	0.0000	1	(0.2893)	01/06/2025
601916.SH	12/19/2024	SDB3260123491	(2,200.00)	0.4048	(881.69)	(890.58)	0.0000	4.5800	(868.4441)	0.0000	0.1122	(0.2148)	0.0000	1	(0.1027)	01/06/2025
601916.SH	12/19/2024	SDB3260123491	(4,700.00)	0.4048	(1,883.60)	(1,902.61)	0.0000	4.5800	(868.4441)	0.0000	0.2396	(0.4590)	0.0000	1	(0.2193)	01/06/2025
601916.SH	12/19/2024	SDB3260123491	(54,800.00)	0.4048	(21,961.98)	(22,183.64)	0.0000	4.5800	(868.4441)	0.0000	2.7941	(5.3515)	0.0000	1	(2.5574)	01/06/2025
601916.SH	12/19/2024	SDB3260123491	(3,600.00)	0.4048	(1,442.76)	(1,457.32)	0.0000	4.5800	(868.4441)	0.0000	0.1836	(0.3516)	0.0000	1	(0.1680)	01/06/2025
601916.SH	12/19/2024	SDB3260123491	(2,400.00)	0.4048	(961.84)	(971.55)	0.0000	4.5800	(868.4441)	0.0000	0.1224	(0.2344)	0.0000	1	(0.1120)	01/06/2025
601916.SH	12/19/2024	SDB3260123491	(307,900.00)	0.4048	(123,395.85)	(124,641.31)	0.0000	4.5800	(868.4441)	0.0000	15.6987	(30.0678)	0.0000	1	(14.3691)	01/06/2025
601916.SH	12/19/2024	SDB3260123491	(79,900.00)	0.4048	(32,021.20)	(32,344.40)	0.0000	4.5800	(868.4441)	0.0000	4.0738	(7.8026)	0.0000	1	(3.7288)	01/06/2025
601916.SH	12/19/2024	SDB3260123491	(46,400.00)	0.4048	(18,595.54)	(18,783.23)	0.0000	4.5800	(868.4441)	0.0000	2.3658	(4.5312)	0.0000	1	(2.1654)	01/06/2025
601916.SH	12/19/2024	SDB3260123491	(4,800.00)	0.4048	(1,923.68)	(1,943.09)	0.0000	4.5800	(868.4441)	0.0000	0.2447	(0.4687)	0.0000	1	(0.2240)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
CHINA ZHESHANG BANK CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
601916.SH	12/18/2024	SDB3260123491	(6,200.00)	0.4047	(2,484.75)	(2,509.38)	0.0000	4.5800	(868.4441)	0.0000	0.3161	(0.6053)	0.0000	1	(0.2892)	01/06/2025
601916.SH	12/18/2024	SDB3260123491	(2,200.00)	0.4047	(881.69)	(890.43)	0.0000	4.5800	(868.4441)	0.0000	0.1122	(0.2148)	0.0000	1	(0.1026)	01/06/2025
601916.SH	12/18/2024	SDB3260123491	(4,700.00)	0.4047	(1,883.60)	(1,902.27)	0.0000	4.5800	(868.4441)	0.0000	0.2396	(0.4589)	0.0000	1	(0.2193)	01/06/2025
601916.SH	12/18/2024	SDB3260123491	(54,800.00)	0.4047	(21,961.98)	(22,179.70)	0.0000	4.5800	(868.4441)	0.0000	2.7941	(5.3505)	0.0000	1	(2.5565)	01/06/2025
601916.SH	12/18/2024	SDB3260123491	(3,600.00)	0.4047	(1,442.76)	(1,457.06)	0.0000	4.5800	(868.4441)	0.0000	0.1836	(0.3515)	0.0000	1	(0.1679)	01/06/2025
601916.SH	12/18/2024	SDB3260123491	(2,400.00)	0.4047	(961.84)	(971.37)	0.0000	4.5800	(868.4441)	0.0000	0.1224	(0.2343)	0.0000	1	(0.1120)	01/06/2025
601916.SH	12/18/2024	SDB3260123491	(307,900.00)	0.4047	(123,395.85)	(124,619.14)	0.0000	4.5800	(868.4441)	0.0000	15.6987	(30.0624)	0.0000	1	(14.3637)	01/06/2025
601916.SH	12/18/2024	SDB3260123491	(79,900.00)	0.4047	(32,021.20)	(32,338.65)	0.0000	4.5800	(868.4441)	0.0000	4.0738	(7.8012)	0.0000	1	(3.7274)	01/06/2025
601916.SH	12/18/2024	SDB3260123491	(46,400.00)	0.4047	(18,595.54)	(18,779.89)	0.0000	4.5800	(868.4441)	0.0000	2.3658	(4.5304)	0.0000	1	(2.1646)	01/06/2025
601916.SH	12/18/2024	SDB3260123491	(4,800.00)	0.4047	(1,923.68)	(1,942.75)	0.0000	4.5800	(868.4441)	0.0000	0.2447	(0.4687)	0.0000	1	(0.2239)	01/06/2025
601916.SH	12/17/2024	SDB3260123491	(6,200.00)	0.4129	(2,484.75)	(2,559.81)	0.0000	4.5800	(868.4441)	0.0000	0.3161	(0.6175)	0.0000	1	(0.3014)	01/06/2025
601916.SH	12/17/2024	SDB3260123491	(2,200.00)	0.4129	(881.69)	(908.32)	0.0000	4.5800	(868.4441)	0.0000	0.1122	(0.2191)	0.0000	1	(0.1069)	01/06/2025
601916.SH	12/17/2024	SDB3260123491	(4,700.00)	0.4129	(1,883.60)	(1,940.50)	0.0000	4.5800	(868.4441)	0.0000	0.2396	(0.4681)	0.0000	1	(0.2285)	01/06/2025
601916.SH	12/17/2024	SDB3260123491	(54,800.00)	0.4129	(21,961.98)	(22,625.44)	0.0000	4.5800	(868.4441)	0.0000	2.7941	(5.4580)	0.0000	1	(2.6640)	01/06/2025
601916.SH	12/17/2024	SDB3260123491	(3,600.00)	0.4129	(1,442.76)	(1,486.34)	0.0000	4.5800	(868.4441)	0.0000	0.1836	(0.3586)	0.0000	1	(0.1750)	01/06/2025
601916.SH	12/17/2024	SDB3260123491	(2,400.00)	0.4129	(961.84)	(990.90)	0.0000	4.5800	(868.4441)	0.0000	0.1224	(0.2390)	0.0000	1	(0.1167)	01/06/2025
601916.SH	12/17/2024	SDB3260123491	(307,900.00)	0.4129	(123,395.85)	(127,123.60)	0.0000	4.5800	(868.4441)	0.0000	15.6987	(30.6666)	0.0000	1	(14.9679)	01/06/2025
601916.SH	12/17/2024	SDB3260123491	(79,900.00)	0.4129	(32,021.20)	(32,988.55)	0.0000	4.5800	(868.4441)	0.0000	4.0738	(7.9580)	0.0000	1	(3.8842)	01/06/2025
601916.SH	12/17/2024	SDB3260123491	(46,400.00)	0.4129	(18,595.54)	(19,157.31)	0.0000	4.5800	(868.4441)	0.0000	2.3658	(4.6214)	0.0000	1	(2.2556)	01/06/2025
601916.SH	12/17/2024	SDB3260123491	(4,800.00)	0.4129	(1,923.68)	(1,981.79)	0.0000	4.5800	(868.4441)	0.0000	0.2447	(0.4781)	0.0000	1	(0.2333)	01/06/2025
601916.SH	12/16/2024	SDB3260123491	(6,200.00)	0.4093	(2,484.75)	(2,537.54)	0.0000	4.5800	(868.4441)	0.0000	0.3161	(0.6121)	0.0000	1	(0.2960)	01/06/2025
601916.SH	12/16/2024	SDB3260123491	(2,200.00)	0.4093	(881.69)	(900.42)	0.0000	4.5800	(868.4441)	0.0000	0.1122	(0.2172)	0.0000	1	(0.1050)	01/06/2025
601916.SH	12/16/2024	SDB3260123491	(4,700.00)	0.4093	(1,883.60)	(1,923.62)	0.0000	4.5800	(868.4441)	0.0000	0.2396	(0.4640)	0.0000	1	(0.2244)	01/06/2025
601916.SH	12/16/2024	SDB3260123491	(54,800.00)	0.4093	(21,961.98)	(22,428.54)	0.0000	4.5800	(868.4441)	0.0000	2.7941	(5.4105)	0.0000	1	(2.6165)	01/06/2025
601916.SH	12/16/2024	SDB3260123491	(3,600.00)	0.4093	(1,442.76)	(1,473.41)	0.0000	4.5800	(868.4441)	0.0000	0.1836	(0.3554)	0.0000	1	(0.1719)	01/06/2025
601916.SH	12/16/2024	SDB3260123491	(2,400.00)	0.4093	(961.84)	(982.27)	0.0000	4.5800	(868.4441)	0.0000	0.1224	(0.2370)	0.0000	1	(0.1146)	01/06/2025
601916.SH	12/16/2024	SDB3260123491	(307,900.00)	0.4093	(123,395.85)	(126,017.31)	0.0000	4.5800	(868.4441)	0.0000	15.6987	(30.3997)	0.0000	1	(14.7010)	01/06/2025
601916.SH	12/16/2024	SDB3260123491	(79,900.00)	0.4093	(32,021.20)	(32,701.47)	0.0000	4.5800	(868.4441)	0.0000	4.0738	(7.8887)	0.0000	1	(3.8149)	01/06/2025
601916.SH	12/16/2024	SDB3260123491	(46,400.00)	0.4093	(18,595.54)	(18,990.59)	0.0000	4.5800	(868.4441)	0.0000	2.3658	(4.5812)	0.0000	1	(2.2154)	01/06/2025
601916.SH	12/16/2024	SDB3260123491	(4,800.00)	0.4093	(1,923.68)	(1,964.54)	0.0000	4.5800	(868.4441)	0.0000	0.2447	(0.4739)	0.0000	1	(0.2292)	01/06/2025
601916.SH	12/13/2024	SDB3260123491	(6,200.00)	0.4128	(2,484.75)	(2,559.17)	0.0000	4.5800	(868.4441)	0.0000	0.9483	(1.8521)	0.0000	3	(0.9037)	01/06/2025
601916.SH	12/13/2024	SDB3260123491	(2,200.00)	0.4128	(881.69)	(908.09)	0.0000	4.5800	(868.4441)	0.0000	0.3365	(0.6572)	0.0000	3	(0.3207)	01/06/2025
601916.SH	12/13/2024	SDB3260123491	(4,700.00)	0.4128	(1,883.60)	(1,940.02)	0.0000	4.5800	(868.4441)	0.0000	0.7189	(1.4040)	0.0000	3	(0.6851)	01/06/2025
601916.SH	12/13/2024	SDB3260123491	(54,800.00)	0.4128	(21,961.98)	(22,619.80)	0.0000	4.5800	(868.4441)	0.0000	8.3822	(16.3700)	0.0000	3	(7.9879)	01/06/2025
601916.SH	12/13/2024	SDB3260123491	(3,600.00)	0.4128	(1,442.76)	(1,485.97)	0.0000	4.5800	(868.4441)	0.0000	0.5507	(1.0754)	0.0000	3	(0.5248)	01/06/2025
601916.SH	12/13/2024	SDB3260123491	(2,400.00)	0.4128	(961.84)	(990.65)	0.0000	4.5800	(868.4441)	0.0000	0.3671	(0.7169)	0.0000	3	(0.3498)	01/06/2025
601916.SH	12/13/2024	SDB3260123491	(307,900.00)	0.4128	(123,395.85)	(127,091.88)	0.0000	4.5800	(868.4441)	0.0000	47.0961	(91.9768)	0.0000	3	(44.8807)	01/06/2025
601916.SH	12/13/2024	SDB3260123491	(79,900.00)	0.4128	(32,021.20)	(32,980.32)	0.0000	4.5800	(868.4441)	0.0000	12.2214	(23.8680)	0.0000	3	(11.6465)	01/06/2025
601916.SH	12/13/2024	SDB3260123491	(46,400.00)	0.4128	(18,595.54)	(19,152.53)	0.0000	4.5800	(868.4441)	0.0000	7.0973	(13.8607)	0.0000	3	(6.7635)	01/06/2025
601916.SH	12/13/2024	SDB3260123491	(4,800.00)	0.4128	(1,923.68)	(1,981.30)	0.0000	4.5800	(868.4441)	0.0000	0.7342	(1.4339)	0.0000	3	(0.6997)	01/06/2025
601916.SH	12/12/2024	SDB3260123491	(6,200.00)	0.4073	(2,484.75)	(2,525.33)	0.0000	4.5800	(868.4441)	0.0000	0.3161	(0.6092)	0.0000	1	(0.2931)	01/06/2025
601916.SH	12/12/2024	SDB3260123491	(2,200.00)	0.4073	(881.69)	(896.09)	0.0000	4.5800	(868.4441)	0.0000	0.1122	(0.2162)	0.0000	1	(0.1040)	01/06/2025
601916.SH	12/12/2024	SDB3260123491	(4,700.00)	0.4073	(1,883.60)	(1,914.37)	0.0000	4.5800	(868.4441)	0.0000	0.2396	(0.4618)	0.0000	1	(0.2222)	01/06/2025
601916.SH	12/12/2024	SDB3260123491	(54,800.00)	0.4073	(21,961.98)	(22,320.70)	0.0000	4.5800	(868.4441)	0.0000	2.7941	(5.3845)	0.0000	1	(2.5905)	01/06/2025
601916.SH	12/12/2024	SDB3260123491	(3,600.00)	0.4073	(1,442.76)	(1,466.32)	0.0000	4.5800	(868.4441)	0.0000	0.1836	(0.3537)	0.0000	1	(0.1702)	01/06/2025
601916.SH	12/12/2024	SDB3260123491	(2,400.00)	0.4073	(961.84)	(977.55)	0.0000	4.5800	(868.4441)	0.0000	0.1224	(0.2358)	0.0000	1	(0.1135)	01/06/2025
601916.SH	12/12/2024	SDB3260123491	(307,900.00)	0.4073	(123,395.85)	(125,411.36)	0.0000	4.5800	(868.4441)	0.0000	15.6987	(30.2535)	0.0000	1	(14.5548)	01/06/2025
601916.SH	12/12/2024	SDB3260123491	(79,900.00)	0.4073	(32,021.20)	(32,544.23)	0.0000	4.5800	(868.4441)	0.0000	4.0738	(7.8508)	0.0000	1	(3.7770)	01/06/2025
601916.SH	12/12/2024	SDB3260123491	(46,400.00)	0.4073	(18,595.54)	(19,599.28)	0.0000	4.5800	(868.4441)	0.0000	2.3658	(4.5592)	0.0000	1	(2.1934)	01/06/2025
601916.SH	12/12/2024	SDB3260123491	(4,800.00)	0.4073	(1,923.68)	(1,955.10)	0.0000	4.5800	(868.4441)	0.0000	0.2447	(0.4716)	0.0000	1	(0.2269)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
CHINA ZHESHANG BANK CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
601916.SH	12/11/2024	SDB3260123491	(6,200.00)	0.4062	(2,484.75)	(2,518.14)	0.0000	4.5800	(868.4441)	0.0000	0.3161	(0.6075)	0.0000	1	(0.2913)	01/06/2025
601916.SH	12/11/2024	SDB3260123491	(2,200.00)	0.4062	(881.69)	(893.53)	0.0000	4.5800	(868.4441)	0.0000	0.1122	(0.2156)	0.0000	1	(0.1034)	01/06/2025
601916.SH	12/11/2024	SDB3260123491	(4,700.00)	0.4062	(1,883.60)	(1,908.91)	0.0000	4.5800	(868.4441)	0.0000	0.2396	(0.4605)	0.0000	1	(0.2209)	01/06/2025
601916.SH	12/11/2024	SDB3260123491	(54,800.00)	0.4062	(21,961.98)	(22,257.07)	0.0000	4.5800	(868.4441)	0.0000	2.7941	(5.3692)	0.0000	1	(2.5751)	01/06/2025
601916.SH	12/11/2024	SDB3260123491	(3,600.00)	0.4062	(1,442.76)	(1,462.14)	0.0000	4.5800	(868.4441)	0.0000	0.1836	(0.3527)	0.0000	1	(0.1692)	01/06/2025
601916.SH	12/11/2024	SDB3260123491	(2,400.00)	0.4062	(961.84)	(974.76)	0.0000	4.5800	(868.4441)	0.0000	0.1224	(0.2351)	0.0000	1	(0.1128)	01/06/2025
601916.SH	12/11/2024	SDB3260123491	(307,900.00)	0.4062	(123,395.85)	(125,053.89)	0.0000	4.5800	(868.4441)	0.0000	15.6987	(30.1673)	0.0000	1	(14.4686)	01/06/2025
601916.SH	12/11/2024	SDB3260123491	(79,900.00)	0.4062	(32,021.20)	(32,451.46)	0.0000	4.5800	(868.4441)	0.0000	4.0738	(7.8284)	0.0000	1	(3.7546)	01/06/2025
601916.SH	12/11/2024	SDB3260123491	(46,400.00)	0.4062	(18,595.54)	(18,845.41)	0.0000	4.5800	(868.4441)	0.0000	2.3658	(4.5462)	0.0000	1	(2.1804)	01/06/2025
601916.SH	12/11/2024	SDB3260123491	(4,800.00)	0.4062	(1,923.68)	(1,949.52)	0.0000	4.5800	(868.4441)	0.0000	0.2447	(0.4703)	0.0000	1	(0.2256)	01/06/2025
601916.SH	12/10/2024	SDB3260123491	(6,200.00)	0.4013	(2,484.75)	(2,488.31)	0.0000	4.5800	(868.4441)	0.0000	0.3161	(0.6003)	0.0000	1	(0.2842)	01/06/2025
601916.SH	12/10/2024	SDB3260123491	(2,200.00)	0.4013	(881.69)	(882.95)	0.0000	4.5800	(868.4441)	0.0000	0.1122	(0.2130)	0.0000	1	(0.1008)	01/06/2025
601916.SH	12/10/2024	SDB3260123491	(4,700.00)	0.4013	(1,883.60)	(1,886.30)	0.0000	4.5800	(868.4441)	0.0000	0.2396	(0.4550)	0.0000	1	(0.2154)	01/06/2025
601916.SH	12/10/2024	SDB3260123491	(54,800.00)	0.4013	(21,961.98)	(21,993.49)	0.0000	4.5800	(868.4441)	0.0000	2.7941	(5.3056)	0.0000	1	(2.5115)	01/06/2025
601916.SH	12/10/2024	SDB3260123491	(3,600.00)	0.4013	(1,442.76)	(1,444.83)	0.0000	4.5800	(868.4441)	0.0000	0.1836	(0.3485)	0.0000	1	(0.1650)	01/06/2025
601916.SH	12/10/2024	SDB3260123491	(2,400.00)	0.4013	(961.84)	(963.22)	0.0000	4.5800	(868.4441)	0.0000	0.1224	(0.2324)	0.0000	1	(0.1100)	01/06/2025
601916.SH	12/10/2024	SDB3260123491	(307,900.00)	0.4013	(123,395.85)	(123,572.89)	0.0000	4.5800	(868.4441)	0.0000	15.6987	(29.8100)	0.0000	1	(14.1113)	01/06/2025
601916.SH	12/10/2024	SDB3260123491	(79,900.00)	0.4013	(32,021.20)	(32,667.15)	0.0000	4.5800	(868.4441)	0.0000	4.0738	(7.7357)	0.0000	1	(3.6619)	01/06/2025
601916.SH	12/10/2024	SDB3260123491	(46,400.00)	0.4013	(18,595.54)	(18,622.22)	0.0000	4.5800	(868.4441)	0.0000	2.3658	(4.4923)	0.0000	1	(2.1266)	01/06/2025
601916.SH	12/10/2024	SDB3260123491	(4,800.00)	0.4013	(1,923.68)	(1,926.44)	0.0000	4.5800	(868.4441)	0.0000	0.2447	(0.4647)	0.0000	1	(0.2200)	01/06/2025
601916.SH	12/09/2024	SDB3260123491	(6,200.00)	0.4022	(2,484.75)	(2,493.62)	0.0000	4.5800	(868.4441)	0.0000	0.3161	(0.6015)	0.0000	1	(0.2854)	01/06/2025
601916.SH	12/09/2024	SDB3260123491	(2,200.00)	0.4022	(881.69)	(884.83)	0.0000	4.5800	(868.4441)	0.0000	0.1122	(0.2135)	0.0000	1	(0.1013)	01/06/2025
601916.SH	12/09/2024	SDB3260123491	(4,700.00)	0.4022	(1,883.60)	(1,890.32)	0.0000	4.5800	(868.4441)	0.0000	0.2396	(0.4560)	0.0000	1	(0.2164)	01/06/2025
601916.SH	12/09/2024	SDB3260123491	(54,800.00)	0.4022	(21,961.98)	(22,040.34)	0.0000	4.5800	(868.4441)	0.0000	2.7941	(5.3169)	0.0000	1	(2.5228)	01/06/2025
601916.SH	12/09/2024	SDB3260123491	(3,600.00)	0.4022	(1,442.76)	(1,447.91)	0.0000	4.5800	(868.4441)	0.0000	0.1836	(0.3493)	0.0000	1	(0.1657)	01/06/2025
601916.SH	12/09/2024	SDB3260123491	(2,400.00)	0.4022	(961.84)	(965.27)	0.0000	4.5800	(868.4441)	0.0000	0.1224	(0.2329)	0.0000	1	(0.1105)	01/06/2025
601916.SH	12/09/2024	SDB3260123491	(307,900.00)	0.4022	(123,395.85)	(123,836.15)	0.0000	4.5800	(868.4441)	0.0000	15.6987	(29.8735)	0.0000	1	(14.1749)	01/06/2025
601916.SH	12/09/2024	SDB3260123491	(79,900.00)	0.4022	(32,021.20)	(32,135.46)	0.0000	4.5800	(868.4441)	0.0000	4.0738	(7.7522)	0.0000	1	(3.6784)	01/06/2025
601916.SH	12/09/2024	SDB3260123491	(46,400.00)	0.4022	(18,595.54)	(18,661.89)	0.0000	4.5800	(868.4441)	0.0000	2.3658	(4.5019)	0.0000	1	(2.1361)	01/06/2025
601916.SH	12/09/2024	SDB3260123491	(4,800.00)	0.4022	(1,923.68)	(1,930.54)	0.0000	4.5800	(868.4441)	0.0000	0.2447	(0.4657)	0.0000	1	(0.2210)	01/06/2025
601916.SH	12/06/2024	SDB3260123491	(6,200.00)	0.4028	(2,484.75)	(2,497.16)	0.0000	4.5800	(868.4441)	0.0000	0.9483	(1.8072)	0.0000	3	(0.8589)	01/06/2025
601916.SH	12/06/2024	SDB3260123491	(2,200.00)	0.4028	(881.69)	(886.09)	0.0000	4.5800	(868.4441)	0.0000	0.3365	(0.6413)	0.0000	3	(0.3048)	01/06/2025
601916.SH	12/06/2024	SDB3260123491	(4,700.00)	0.4028	(1,883.60)	(1,893.00)	0.0000	4.5800	(868.4441)	0.0000	0.7189	(1.3700)	0.0000	3	(0.6511)	01/06/2025
601916.SH	12/06/2024	SDB3260123491	(54,800.00)	0.4028	(21,961.98)	(22,071.63)	0.0000	4.5800	(868.4441)	0.0000	8.3822	(15.9733)	0.0000	3	(7.5912)	01/06/2025
601916.SH	12/06/2024	SDB3260123491	(3,600.00)	0.4028	(1,442.76)	(1,449.96)	0.0000	4.5800	(868.4441)	0.0000	0.5507	(1.0493)	0.0000	3	(0.4987)	01/06/2025
601916.SH	12/06/2024	SDB3260123491	(2,400.00)	0.4028	(961.84)	(966.64)	0.0000	4.5800	(868.4441)	0.0000	0.3671	(0.6996)	0.0000	3	(0.3325)	01/06/2025
601916.SH	12/06/2024	SDB3260123491	(307,900.00)	0.4028	(123,395.85)	(124,011.96)	0.0000	4.5800	(868.4441)	0.0000	47.0961	(89.7479)	0.0000	3	(42.6518)	01/06/2025
601916.SH	12/06/2024	SDB3260123491	(79,900.00)	0.4028	(32,021.20)	(32,181.08)	0.0000	4.5800	(868.4441)	0.0000	12.2214	(23.2896)	0.0000	3	(11.0681)	01/06/2025
601916.SH	12/06/2024	SDB3260123491	(46,400.00)	0.4028	(18,595.54)	(18,688.39)	0.0000	4.5800	(868.4441)	0.0000	7.0973	(13.5249)	0.0000	3	(6.4276)	01/06/2025
601916.SH	12/06/2024	SDB3260123491	(4,800.00)	0.4028	(1,923.68)	(1,933.28)	0.0000	4.5800	(868.4441)	0.0000	0.7342	(1.3991)	0.0000	3	(0.6649)	01/06/2025
601916.SH	12/05/2024	SDB3260123491	(6,200.00)	0.3994	(2,484.75)	(2,476.07)	0.0000	4.5800	(868.4441)	0.0000	0.3161	(0.5973)	0.0000	1	(0.2812)	01/06/2025
601916.SH	12/05/2024	SDB3260123491	(2,200.00)	0.3994	(881.69)	(878.61)	0.0000	4.5800	(868.4441)	0.0000	0.1122	(0.2119)	0.0000	1	(0.0998)	01/06/2025
601916.SH	12/05/2024	SDB3260123491	(4,700.00)	0.3994	(1,883.60)	(1,877.02)	0.0000	4.5800	(868.4441)	0.0000	0.2396	(0.4528)	0.0000	1	(0.2132)	01/06/2025
601916.SH	12/05/2024	SDB3260123491	(54,800.00)	0.3994	(21,961.98)	(21,885.26)	0.0000	4.5800	(868.4441)	0.0000	2.7941	(5.2795)	0.0000	1	(2.4854)	01/06/2025
601916.SH	12/05/2024	SDB3260123491	(3,600.00)	0.3994	(1,442.76)	(1,437.72)	0.0000	4.5800	(868.4441)	0.0000	0.1836	(0.3468)	0.0000	1	(0.1633)	01/06/2025
601916.SH	12/05/2024	SDB3260123491	(2,400.00)	0.3994	(961.84)	(958.48)	0.0000	4.5800	(868.4441)	0.0000	0.1224	(0.2312)	0.0000	1	(0.1089)	01/06/2025
601916.SH	12/05/2024	SDB3260123491	(307,900.00)	0.3994	(123,395.85)	(122,964.79)	0.0000	4.5800	(868.4441)	0.0000	15.6987	(29.6633)	0.0000	1	(13.9647)	01/06/2025
601916.SH	12/05/2024	SDB3260123491	(79,900.00)	0.3994	(32,021.20)	(31,909.34)	0.0000	4.5800	(868.4441)	0.0000	4.0738	(7.6976)	0.0000	1	(3.6238)	01/06/2025
601916.SH	12/05/2024	SDB3260123491	(46,400.00)	0.3994	(18,595.54)	(18,530.58)	0.0000	4.5800	(868.4441)	0.0000	2.3658	(4.4702)	0.0000	1	(2.1044)	01/06/2025
601916.SH	12/05/2024	SDB3260123491	(4,800.00)	0.3994	(1,923.68)	(1,916.96)	0.0000	4.5800	(868.4441)	0.0000	0.2447	(0.4624)	0.0000	1	(0.2177)	01/06/2025

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
CHINA ZHESHANG BANK CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
601916.SH	12/04/2024	SDB3260123491	(6,200.00)	0.4008	(2,484.75)	(2,484.75)	0.0000	4.5800	(868.4441)	0.0000	0.3161	(0.5994)	0.0000	1	(0.2833)	01/06/2025
601916.SH	12/04/2024	SDB3260123491	(2,200.00)	0.4008	(881.69)	(881.69)	0.0000	4.5800	(868.4441)	0.0000	0.1122	(0.2127)	0.0000	1	(0.1005)	01/06/2025
601916.SH	12/04/2024	SDB3260123491	(4,700.00)	0.4008	(1,883.60)	(1,883.60)	0.0000	4.5800	(868.4441)	0.0000	0.2396	(0.4544)	0.0000	1	(0.2148)	01/06/2025
601916.SH	12/04/2024	SDB3260123491	(54,800.00)	0.4008	(21,961.98)	(21,961.98)	0.0000	4.5800	(868.4441)	0.0000	2.7941	(5.2980)	0.0000	1	(2.5039)	01/06/2025
601916.SH	12/04/2024	SDB3260123491	(3,600.00)	0.4008	(1,442.76)	(1,442.76)	0.0000	4.5800	(868.4441)	0.0000	0.1836	(0.3480)	0.0000	1	(0.1645)	01/06/2025
601916.SH	12/04/2024	SDB3260123491	(2,400.00)	0.4008	(961.84)	(961.84)	0.0000	4.5800	(868.4441)	0.0000	0.1224	(0.2320)	0.0000	1	(0.1097)	01/06/2025
601916.SH	12/04/2024	SDB3260123491	(307,900.00)	0.4008	(123,395.85)	(123,395.85)	0.0000	4.5800	(868.4441)	0.0000	15.6987	(29.7673)	0.0000	1	(14.0686)	01/06/2025
601916.SH	12/04/2024	SDB3260123491	(79,900.00)	0.4008	(32,021.20)	(32,021.20)	0.0000	4.5800	(868.4441)	0.0000	4.0738	(7.7246)	0.0000	1	(3.6508)	01/06/2025
601916.SH	12/04/2024	SDB3260123491	(46,400.00)	0.4008	(18,595.54)	(18,595.54)	0.0000	4.5800	(868.4441)	0.0000	2.3658	(4.4859)	0.0000	1	(2.1201)	01/06/2025
601916.SH	12/04/2024	SDB3260123491	(4,800.00)	0.4008	(1,923.68)	(1,923.68)	0.0000	4.5800	(868.4441)	0.0000	0.2447	(0.4641)	0.0000	1	(0.2193)	01/06/2025
TOTAL CHINA ZHESHANG BANK CO.,LTD. CMN CLASS A SERIES NORTHBOUND											833.5165	(1,637.0471)	0.0000		(803.5306)	

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066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
CHINAMINSHENG BANKING CORP LTD CMN CLASS A SERIES NORTHBOUND																
600016.SH	12/20/2024	SDB3262936494	(327,500.00)	0.5513	(179,225.03)	(180,550.75)	0.0000	4.3300	(1,200.0000)	0.0000	64.6704	(180.5507)	0.0000	3	(115.8804)	01/06/2025
600016.SH	12/19/2024	SDB3262936494	(327,500.00)	0.5585	(179,225.03)	(182,909.41)	0.0000	4.5800	(1,200.0000)	0.0000	22.8014	(60.9698)	0.0000	1	(38.1684)	01/06/2025
600016.SH	12/18/2024	SDB3262936494	(327,500.00)	0.5570	(179,225.03)	(182,427.33)	0.0000	4.5800	(1,200.0000)	0.0000	22.8014	(60.8091)	0.0000	1	(38.0077)	01/06/2025
600016.SH	12/17/2024	SDB3262936494	(327,500.00)	0.5698	(179,225.03)	(186,598.04)	0.0000	4.5800	(1,200.0000)	0.0000	22.8014	(62.1993)	0.0000	1	(39.3979)	01/06/2025
600016.SH	12/16/2024	SDB3262936494	(526,200.00)	0.5595	(287,964.00)	(294,402.06)	0.0000	4.5800	(1,200.0000)	0.0000	36.6354	(98.1340)	0.0000	1	(61.4986)	01/06/2025
600016.SH	12/13/2024	SDB3262936494	(534,400.00)	0.5646	(292,451.47)	(301,735.60)	0.0000	4.5800	(1,200.0000)	0.0000	111.6190	(301.7356)	0.0000	3	(190.1166)	01/06/2025
600016.SH	12/12/2024	SDB3262936494	(534,400.00)	0.5582	(292,451.47)	(298,285.51)	0.0000	4.5800	(1,200.0000)	0.0000	37.2063	(99.4285)	0.0000	1	(62.2222)	01/06/2025
600016.SH	12/11/2024	SDB3262936494	(534,400.00)	0.5590	(292,451.47)	(298,716.24)	0.0000	4.5800	(1,200.0000)	0.0000	37.2063	(99.5721)	0.0000	1	(62.3658)	01/06/2025
600016.SH	12/10/2024	SDB3262936494	(534,400.00)	0.5525	(292,451.47)	(295,273.10)	0.0000	4.5800	(1,200.0000)	0.0000	37.2063	(98.4244)	0.0000	1	(61.2180)	01/06/2025
600016.SH	12/09/2024	SDB3262936494	(534,400.00)	0.5559	(292,451.47)	(297,092.73)	0.0000	4.5800	(1,200.0000)	0.0000	37.2063	(99.0309)	0.0000	1	(61.8246)	01/06/2025
600016.SH	12/06/2024	SDB3262936494	(947,600.00)	0.5535	(518,576.00)	(524,461.54)	0.0000	4.5800	(1,200.0000)	0.0000	197.9232	(524.4615)	0.0000	3	(326.5384)	01/06/2025
600016.SH	12/05/2024	SDB3262936494	(1,021,500.00)	0.5462	(559,017.92)	(557,955.56)	0.0000	4.5800	(1,200.0000)	0.0000	71.1195	(185.9852)	0.0000	1	(114.8657)	01/06/2025
600016.SH	12/05/2024	SDB3262936494	(224,100.00)	0.5462	(122,639.17)	(122,406.11)	0.0000	4.5800	(1,200.0000)	0.0000	15.6024	(40.8020)	0.0000	1	(25.1996)	01/06/2025
600016.SH	12/04/2024	SDB3262936494	(1,021,500.00)	0.5473	(559,017.92)	(559,017.92)	0.0000	4.5800	(1,200.0000)	0.0000	71.1195	(186.3393)	0.0000	1	(115.2198)	01/06/2025
600016.SH	12/04/2024	SDB3262936494	(224,100.00)	0.5473	(122,639.17)	(122,639.17)	0.0000	4.5800	(1,200.0000)	0.0000	15.6024	(40.8797)	0.0000	1	(25.2773)	01/06/2025
TOTAL CHINAMINSHENG BANKING CORP LTD CMN CLASS A SERIES NORTHBOUND												801.5213	(2,139.3223)	0.0000	(1,337.8010)	

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066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
CHIPSEA TECHNOLOGIES (SHENZHEN) CORP., LTD. CMN CLASS A SERIES NORTHBOUND																
688595.SH	12/16/2024	SDB3264120722	(1,528.00)	5.3875	(8,232.09)	(8,232.09)	0.0000	4.5800	(2,000.0000)	0.0000	1.0473	(4.5734)	0.0000	1	(3.5261)	01/06/2025
688595.SH	12/12/2024	SDB3261168654	(700.00)	5.1853	(3,651.41)	(3,629.74)	0.0000	4.5800	(1,958.5118)	0.0000	0.4645	(1.9747)	0.0000	1	(1.5102)	01/06/2025
688595.SH	12/12/2024	SDB3261168654	(1,200.00)	5.1853	(6,221.96)	(6,222.42)	0.0000	4.5800	(1,958.5118)	0.0000	0.7916	(3.3852)	0.0000	1	(2.5936)	01/06/2025
688595.SH	12/12/2024	SDB3261168654	(419.00)	5.1853	(2,214.82)	(2,172.66)	0.0000	4.5800	(1,958.5118)	0.0000	0.2818	(1.1820)	0.0000	1	(0.9002)	01/06/2025
688595.SH	12/12/2024	SDB3261168654	(1,736.00)	5.1853	(9,176.43)	(9,001.76)	0.0000	4.5800	(1,958.5118)	0.0000	1.1674	(4.8972)	0.0000	1	(3.7298)	01/06/2025
688595.SH	12/12/2024	SDB3261168654	(1,900.00)	5.1853	(10,043.32)	(9,852.16)	0.0000	4.5800	(1,958.5118)	0.0000	1.2777	(5.3599)	0.0000	1	(4.0821)	01/06/2025
688595.SH	12/12/2024	SDB3261168654	(1,900.00)	5.1853	(10,043.32)	(9,852.16)	0.0000	4.5800	(1,958.5118)	0.0000	1.2777	(5.3599)	0.0000	1	(4.0821)	01/06/2025
688595.SH	12/12/2024	SDB3261168654	(969.00)	5.1853	(5,122.10)	(5,024.60)	0.0000	4.5800	(1,958.5118)	0.0000	0.6516	(2.7335)	0.0000	1	(2.0819)	01/06/2025
688595.SH	12/12/2024	SDB3261168654	(2,300.00)	5.1853	(12,157.71)	(11,926.30)	0.0000	4.5800	(1,958.5118)	0.0000	1.5467	(6.4883)	0.0000	1	(4.9415)	01/06/2025
688595.SH	12/12/2024	SDB3261168654	(200.00)	5.1853	(1,057.19)	(1,037.07)	0.0000	4.5800	(1,958.5118)	0.0000	0.1345	(0.5642)	0.0000	1	(0.4297)	01/06/2025
688595.SH	12/12/2024	SDB3261168654	(1,000.00)	5.1853	(5,285.96)	(5,185.35)	0.0000	4.5800	(1,958.5118)	0.0000	0.6725	(2.8210)	0.0000	1	(2.1485)	01/06/2025
688595.SH	12/11/2024	SDB3261168654	(1,200.00)	5.3984	(6,221.96)	(6,478.05)	0.0000	4.5800	(1,940.9583)	0.0000	0.7916	(3.4927)	0.0000	1	(2.7011)	01/06/2025
688595.SH	12/11/2024	SDB3261168654	(419.00)	5.3984	(2,214.82)	(2,261.92)	0.0000	4.5800	(1,940.9583)	0.0000	0.2818	(1.2195)	0.0000	1	(0.9378)	01/06/2025
688595.SH	12/11/2024	SDB3261168654	(1,736.00)	5.3984	(9,176.43)	(9,371.58)	0.0000	4.5800	(1,940.9583)	0.0000	1.1674	(5.0527)	0.0000	1	(3.8853)	01/06/2025
688595.SH	12/11/2024	SDB3261168654	(1,900.00)	5.3984	(10,043.32)	(10,256.91)	0.0000	4.5800	(1,940.9583)	0.0000	1.2777	(5.5301)	0.0000	1	(4.2523)	01/06/2025
688595.SH	12/11/2024	SDB3261168654	(1,900.00)	5.3984	(10,043.32)	(10,256.91)	0.0000	4.5800	(1,940.9583)	0.0000	1.2777	(5.5301)	0.0000	1	(4.2523)	01/06/2025
688595.SH	12/11/2024	SDB3261168654	(969.00)	5.3984	(5,122.10)	(5,231.02)	0.0000	4.5800	(1,940.9583)	0.0000	0.6516	(2.8203)	0.0000	1	(2.1687)	01/06/2025
688595.SH	12/11/2024	SDB3261168654	(2,300.00)	5.3984	(12,157.71)	(12,416.26)	0.0000	4.5800	(1,940.9583)	0.0000	1.5467	(6.6943)	0.0000	1	(5.1476)	01/06/2025
688595.SH	12/11/2024	SDB3261168654	(200.00)	5.3984	(1,057.19)	(1,079.67)	0.0000	4.5800	(1,940.9583)	0.0000	0.1345	(0.5821)	0.0000	1	(0.4476)	01/06/2025
688595.SH	12/11/2024	SDB3261168654	(1,000.00)	5.3984	(5,285.96)	(5,398.37)	0.0000	4.5800	(1,940.9583)	0.0000	0.6725	(2.9106)	0.0000	1	(2.2381)	01/06/2025
688595.SH	12/10/2024	SDB3261168654	(1,200.00)	5.2229	(6,221.96)	(6,267.52)	0.0000	4.5800	(1,940.9583)	0.0000	0.7916	(3.3792)	0.0000	1	(2.5876)	01/06/2025
688595.SH	12/10/2024	SDB3261168654	(419.00)	5.2229	(2,214.82)	(2,188.41)	0.0000	4.5800	(1,940.9583)	0.0000	0.2818	(1.1799)	0.0000	1	(0.8981)	01/06/2025
688595.SH	12/10/2024	SDB3261168654	(1,736.00)	5.2229	(9,176.43)	(9,067.02)	0.0000	4.5800	(1,940.9583)	0.0000	1.1674	(4.8885)	0.0000	1	(3.7211)	01/06/2025
688595.SH	12/10/2024	SDB3261168654	(1,900.00)	5.2229	(10,043.32)	(9,923.58)	0.0000	4.5800	(1,940.9583)	0.0000	1.2777	(5.3503)	0.0000	1	(4.0726)	01/06/2025
688595.SH	12/10/2024	SDB3261168654	(1,900.00)	5.2229	(10,043.32)	(9,923.58)	0.0000	4.5800	(1,940.9583)	0.0000	1.2777	(5.3503)	0.0000	1	(4.0726)	01/06/2025
688595.SH	12/10/2024	SDB3261168654	(969.00)	5.2229	(5,122.10)	(5,061.03)	0.0000	4.5800	(1,940.9583)	0.0000	0.6516	(2.7287)	0.0000	1	(2.0770)	01/06/2025
688595.SH	12/10/2024	SDB3261168654	(2,300.00)	5.2229	(12,157.71)	(12,012.76)	0.0000	4.5800	(1,940.9583)	0.0000	1.5467	(6.4767)	0.0000	1	(4.9300)	01/06/2025
688595.SH	12/10/2024	SDB3261168654	(200.00)	5.2229	(1,057.19)	(1,044.59)	0.0000	4.5800	(1,940.9583)	0.0000	0.1345	(0.5632)	0.0000	1	(0.4287)	01/06/2025
688595.SH	12/10/2024	SDB3261168654	(1,000.00)	5.2229	(5,285.96)	(5,222.94)	0.0000	4.5800	(1,940.9583)	0.0000	0.6725	(2.8160)	0.0000	1	(2.1435)	01/06/2025
688595.SH	12/09/2024	SDB3261168654	(419.00)	5.1956	(2,214.82)	(2,176.96)	0.0000	4.5800	(1,905.3818)	0.0000	0.2818	(1.1522)	0.0000	1	(0.8704)	01/06/2025
688595.SH	12/09/2024	SDB3261168654	(1,736.00)	5.1956	(9,176.43)	(9,019.57)	0.0000	4.5800	(1,905.3818)	0.0000	1.1674	(4.7738)	0.0000	1	(3.6064)	01/06/2025
688595.SH	12/09/2024	SDB3261168654	(1,900.00)	5.1956	(10,043.32)	(9,871.65)	0.0000	4.5800	(1,905.3818)	0.0000	1.2777	(5.2248)	0.0000	1	(3.9471)	01/06/2025
688595.SH	12/09/2024	SDB3261168654	(1,900.00)	5.1956	(10,043.32)	(9,871.65)	0.0000	4.5800	(1,905.3818)	0.0000	1.2777	(5.2248)	0.0000	1	(3.9471)	01/06/2025
688595.SH	12/09/2024	SDB3261168654	(969.00)	5.1956	(5,122.10)	(5,034.54)	0.0000	4.5800	(1,905.3818)	0.0000	0.6516	(2.6646)	0.0000	1	(2.0130)	01/06/2025
688595.SH	12/09/2024	SDB3261168654	(2,300.00)	5.1956	(12,157.71)	(11,949.90)	0.0000	4.5800	(1,905.3818)	0.0000	1.5467	(6.3248)	0.0000	1	(4.7780)	01/06/2025
688595.SH	12/09/2024	SDB3261168654	(200.00)	5.1956	(1,057.19)	(1,039.12)	0.0000	4.5800	(1,905.3818)	0.0000	0.1345	(0.5500)	0.0000	1	(0.4155)	01/06/2025
688595.SH	12/09/2024	SDB3261168654	(1,000.00)	5.1956	(5,285.96)	(5,195.61)	0.0000	4.5800	(1,905.3818)	0.0000	0.6725	(2.7499)	0.0000	1	(2.0774)	01/06/2025
688595.SH	12/06/2024	SDB3261168654	(419.00)	5.1195	(2,214.82)	(2,145.08)	0.0000	4.5800	(1,905.3818)	0.0000	0.8453	(3.4060)	0.0000	3	(2.5607)	01/06/2025
688595.SH	12/06/2024	SDB3261168654	(1,736.00)	5.1195	(9,176.43)	(8,887.50)	0.0000	4.5800	(1,905.3818)	0.0000	3.5023	(14.1117)	0.0000	3	(10.6094)	01/06/2025
688595.SH	12/06/2024	SDB3261168654	(1,900.00)	5.1195	(10,043.32)	(9,727.11)	0.0000	4.5800	(1,905.3818)	0.0000	3.8332	(15.4449)	0.0000	3	(11.6117)	01/06/2025
688595.SH	12/06/2024	SDB3261168654	(1,900.00)	5.1195	(10,043.32)	(9,727.11)	0.0000	4.5800	(1,905.3818)	0.0000	3.8332	(15.4449)	0.0000	3	(11.6117)	01/06/2025
688595.SH	12/06/2024	SDB3261168654	(969.00)	5.1195	(5,122.10)	(4,960.82)	0.0000	4.5800	(1,905.3818)	0.0000	1.9549	(7.8769)	0.0000	3	(5.9220)	01/06/2025
688595.SH	12/06/2024	SDB3261168654	(2,300.00)	5.1195	(12,157.71)	(11,774.92)	0.0000	4.5800	(1,905.3818)	0.0000	4.6402	(18.6964)	0.0000	3	(14.0562)	01/06/2025
688595.SH	12/06/2024	SDB3261168654	(200.00)	5.1195	(1,057.19)	(1,023.91)	0.0000	4.5800	(1,905.3818)	0.0000	0.4035	(1.6258)	0.0000	3	(1.2223)	01/06/2025
688595.SH	12/06/2024	SDB3261168654	(1,000.00)	5.1195	(5,285.96)	(5,119.53)	0.0000	4.5800	(1,905.3818)	0.0000	2.0175	(8.1289)	0.0000	3	(6.1114)	01/06/2025
688595.SH	12/05/2024	SDB3261168654	(419.00)	5.2151	(2,214.82)	(2,185.12)	0.0000	4.5800	(1,905.3818)	0.0000	0.2818	(1.1565)	0.0000	1	(0.8748)	01/06/2025
688595.SH	12/05/2024	SDB3261168654	(1,736.00)	5.2151	(9,176.43)	(9,053.39)	0.0000	4.5800	(1,905.3818)	0.0000	1.1674	(4.7917)	0.0000	1	(3.6243)	01/06/2025
688595.SH	12/05/2024	SDB3261168654	(1,900.00)	5.2151	(10,043.32)	(9,908.67)	0.0000	4.5800	(1,905.3818)	0.0000	1.2777	(5.2444)	0.0000	1	(3.9667)	01/06/2025
688595.SH	12/05/2024	SDB3261168654	(1,900.00)	5.2151	(10,043.32)	(9,908.67)	0.0000	4.5800	(1,905.3818)	0.0000	1.2777	(5.2444)	0.0000	1	(3.9667)	01/06/2025
688595.SH	12/05/2024	SDB3261168654	(969.00)	5.2151	(5,122.10)	(5,053.42)	0.0000	4.5800	(1,905.3818)	0.0000	0.6516	(2.6746)	0.0000	1	(2.0230)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
CHIPSEA TECHNOLOGIES (SHENZHEN) CORP., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
688595.SH	12/05/2024	SDB3261168654	(2,300.00)	5.2151	(12,157.71)	(11,994.70)	0.0000	4.5800	(1,905.3818)	0.0000	1.5467	(6.3485)	0.0000	1	(4.8017)	01/06/2025
688595.SH	12/05/2024	SDB3261168654	(200.00)	5.2151	(1,057.19)	(1,043.02)	0.0000	4.5800	(1,905.3818)	0.0000	0.1345	(0.5520)	0.0000	1	(0.4175)	01/06/2025
688595.SH	12/05/2024	SDB3261168654	(1,000.00)	5.2151	(5,285.96)	(5,215.09)	0.0000	4.5800	(1,905.3818)	0.0000	0.6725	(2.7602)	0.0000	1	(2.0877)	01/06/2025
688595.SH	12/04/2024	SDB3261168654	(419.00)	5.2860	(2,214.82)	(2,214.82)	0.0000	4.5800	(1,905.3818)	0.0000	0.2818	(1.1722)	0.0000	1	(0.8905)	01/06/2025
688595.SH	12/04/2024	SDB3261168654	(1,736.00)	5.2860	(9,176.43)	(9,176.43)	0.0000	4.5800	(1,905.3818)	0.0000	1.1674	(4.8568)	0.0000	1	(3.6894)	01/06/2025
688595.SH	12/04/2024	SDB3261168654	(1,900.00)	5.2860	(10,043.32)	(10,043.32)	0.0000	4.5800	(1,905.3818)	0.0000	1.2777	(5.3157)	0.0000	1	(4.0379)	01/06/2025
688595.SH	12/04/2024	SDB3261168654	(1,900.00)	5.2860	(10,043.32)	(10,043.32)	0.0000	4.5800	(1,905.3818)	0.0000	1.2777	(5.3157)	0.0000	1	(4.0379)	01/06/2025
688595.SH	12/04/2024	SDB3261168654	(969.00)	5.2860	(5,122.10)	(5,122.10)	0.0000	4.5800	(1,905.3818)	0.0000	0.6516	(2.7110)	0.0000	1	(2.0593)	01/06/2025
688595.SH	12/04/2024	SDB3261168654	(2,300.00)	5.2860	(12,157.71)	(12,157.71)	0.0000	4.5800	(1,905.3818)	0.0000	1.5467	(6.4347)	0.0000	1	(4.8880)	01/06/2025
688595.SH	12/04/2024	SDB3261168654	(200.00)	5.2860	(1,057.19)	(1,057.19)	0.0000	4.5800	(1,905.3818)	0.0000	0.1345	(0.5595)	0.0000	1	(0.4250)	01/06/2025
688595.SH	12/04/2024	SDB3261168654	(1,000.00)	5.2860	(5,285.96)	(5,285.96)	0.0000	4.5800	(1,905.3818)	0.0000	0.6725	(2.7977)	0.0000	1	(2.1252)	01/06/2025
TOTAL CHIPSEA TECHNOLOGIES (SHENZHEN) CORP., LTD. CMN CLASS A SERIES NORTHBOUND											66.9770	(277.2406)	0.0000		(210.2635)	

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
CHONGQING DEPARTMENT STORE CO., LTD. CMN CLASS A SERIES NORTHBOUND																
600729.SH	12/17/2024	SDB3261285261	(1,600.00)	4.4962	(6,129.23)	(7,193.91)	0.0000	4.5800	(1,623.2558)	0.0000	0.7798	(3.2438)	0.0000	1	(2.4640)	01/06/2025
600729.SH	12/17/2024	SDB3261285261	(2,400.00)	4.4962	(9,193.84)	(10,790.86)	0.0000	4.5800	(1,623.2558)	0.0000	1.1697	(4.8656)	0.0000	1	(3.6960)	01/06/2025
600729.SH	12/17/2024	SDB3261285261	(5,300.00)	4.4962	(20,303.06)	(23,829.81)	0.0000	4.5800	(1,623.2558)	0.0000	2.5830	(10.7450)	0.0000	1	(8.1620)	01/06/2025
600729.SH	12/17/2024	SDB3261285261	(7,100.00)	4.4962	(27,198.44)	(31,922.96)	0.0000	4.5800	(1,623.2558)	0.0000	3.4602	(14.3942)	0.0000	1	(10.9340)	01/06/2025
600729.SH	12/17/2024	SDB3261285261	(800.00)	4.4962	(3,064.61)	(3,596.95)	0.0000	4.5800	(1,623.2558)	0.0000	0.3899	(1.6219)	0.0000	1	(1.2320)	01/06/2025
600729.SH	12/16/2024	SDB3261285261	(8,000.00)	4.4621	(30,646.13)	(35,696.91)	0.0000	4.5800	(1,644.0677)	0.0000	3.8989	(16.3023)	0.0000	1	(12.4034)	01/06/2025
600729.SH	12/16/2024	SDB3261285261	(2,400.00)	4.4621	(9,193.84)	(10,709.07)	0.0000	4.5800	(1,644.0677)	0.0000	1.1697	(4.8907)	0.0000	1	(3.7210)	01/06/2025
600729.SH	12/16/2024	SDB3261285261	(5,300.00)	4.4621	(20,303.06)	(23,649.20)	0.0000	4.5800	(1,644.0677)	0.0000	2.5830	(10.8002)	0.0000	1	(8.2172)	01/06/2025
600729.SH	12/16/2024	SDB3261285261	(7,100.00)	4.4621	(27,198.44)	(31,681.01)	0.0000	4.5800	(1,644.0677)	0.0000	3.4602	(14.4683)	0.0000	1	(11.0080)	01/06/2025
600729.SH	12/16/2024	SDB3261285261	(800.00)	4.4621	(3,064.61)	(3,569.69)	0.0000	4.5800	(1,644.0677)	0.0000	0.3899	(1.6302)	0.0000	1	(1.2403)	01/06/2025
600729.SH	12/13/2024	SDB3261285261	(4,300.00)	4.1733	(16,472.29)	(17,944.99)	0.0000	4.5800	(1,670.9890)	0.0000	6.2869	(24.9882)	0.0000	3	(18.7013)	01/06/2025
600729.SH	12/13/2024	SDB3261285261	(16,800.00)	4.1733	(64,356.87)	(70,110.65)	0.0000	4.5800	(1,670.9890)	0.0000	24.5629	(97.6284)	0.0000	3	(73.0656)	01/06/2025
600729.SH	12/13/2024	SDB3261285261	(2,400.00)	4.1733	(9,193.84)	(10,015.81)	0.0000	4.5800	(1,670.9890)	0.0000	3.5090	(13.9469)	0.0000	3	(10.4379)	01/06/2025
600729.SH	12/13/2024	SDB3261285261	(5,300.00)	4.1733	(20,303.06)	(22,118.24)	0.0000	4.5800	(1,670.9890)	0.0000	7.7490	(30.7994)	0.0000	3	(23.0504)	01/06/2025
600729.SH	12/13/2024	SDB3261285261	(7,100.00)	4.1733	(27,198.44)	(29,630.10)	0.0000	4.5800	(1,670.9890)	0.0000	10.3807	(41.2596)	0.0000	3	(30.8789)	01/06/2025
600729.SH	12/13/2024	SDB3261285261	(800.00)	4.1733	(3,064.61)	(3,338.60)	0.0000	4.5800	(1,670.9890)	0.0000	1.1697	(4.6490)	0.0000	3	(3.4793)	01/06/2025
600729.SH	12/13/2024	SDB3261285261	(5,800.00)	4.1733	(22,218.44)	(24,204.67)	0.0000	4.5800	(1,670.9890)	0.0000	8.4800	(33.7051)	0.0000	3	(25.2250)	01/06/2025
600729.SH	12/13/2024	SDB3261285261	(3,000.00)	4.1733	(11,492.30)	(12,519.76)	0.0000	4.5800	(1,670.9890)	0.0000	4.3862	(17.4336)	0.0000	3	(13.0474)	01/06/2025
600729.SH	12/12/2024	SDB3261285261	(4,300.00)	4.0663	(16,472.29)	(17,484.95)	0.0000	4.5800	(1,685.9546)	0.0000	2.0956	(8.1886)	0.0000	1	(6.0929)	01/06/2025
600729.SH	12/12/2024	SDB3261285261	(16,800.00)	4.0663	(64,356.87)	(68,313.29)	0.0000	4.5800	(1,685.9546)	0.0000	8.1876	(31.9925)	0.0000	1	(23.8049)	01/06/2025
600729.SH	12/12/2024	SDB3261285261	(2,400.00)	4.0663	(9,193.84)	(9,759.04)	0.0000	4.5800	(1,685.9546)	0.0000	1.1697	(4.5704)	0.0000	1	(3.4007)	01/06/2025
600729.SH	12/12/2024	SDB3261285261	(5,300.00)	4.0663	(20,303.06)	(21,551.22)	0.0000	4.5800	(1,685.9546)	0.0000	2.5830	(10.0929)	0.0000	1	(7.5099)	01/06/2025
600729.SH	12/12/2024	SDB3261285261	(7,100.00)	4.0663	(27,198.44)	(28,870.50)	0.0000	4.5800	(1,685.9546)	0.0000	3.4602	(13.5207)	0.0000	1	(10.0604)	01/06/2025
600729.SH	12/12/2024	SDB3261285261	(800.00)	4.0663	(3,064.61)	(3,253.01)	0.0000	4.5800	(1,685.9546)	0.0000	0.3899	(1.5235)	0.0000	1	(1.1336)	01/06/2025
600729.SH	12/12/2024	SDB3261285261	(17,000.00)	4.0663	(65,123.02)	(69,126.54)	0.0000	4.5800	(1,685.9546)	0.0000	8.2851	(32.3734)	0.0000	1	(24.0883)	01/06/2025
600729.SH	12/12/2024	SDB3261285261	(3,000.00)	4.0663	(11,492.30)	(12,198.80)	0.0000	4.5800	(1,685.9546)	0.0000	1.4621	(5.7130)	0.0000	1	(4.2509)	01/06/2025
600729.SH	12/12/2024	SDB3261285261	(1,700.00)	4.0663	(6,512.30)	(6,912.65)	0.0000	4.5800	(1,685.9546)	0.0000	0.8285	(3.2373)	0.0000	1	(2.4088)	01/06/2025
600729.SH	12/12/2024	SDB3261285261	(5,500.00)	4.0663	(21,069.21)	(22,364.47)	0.0000	4.5800	(1,685.9546)	0.0000	2.6805	(10.4737)	0.0000	1	(7.7933)	01/06/2025
600729.SH	12/11/2024	SDB3261285261	(4,300.00)	4.1221	(16,472.29)	(17,725.00)	0.0000	4.5800	(1,688.0370)	0.0000	2.0956	(8.3112)	0.0000	1	(6.2156)	01/06/2025
600729.SH	12/11/2024	SDB3261285261	(16,800.00)	4.1221	(64,356.87)	(69,251.16)	0.0000	4.5800	(1,688.0370)	0.0000	8.1876	(32.4718)	0.0000	1	(24.2842)	01/06/2025
600729.SH	12/11/2024	SDB3261285261	(2,400.00)	4.1221	(9,193.84)	(9,893.02)	0.0000	4.5800	(1,688.0370)	0.0000	1.1697	(4.6388)	0.0000	1	(3.4692)	01/06/2025
600729.SH	12/11/2024	SDB3261285261	(5,300.00)	4.1221	(20,303.06)	(21,847.09)	0.0000	4.5800	(1,688.0370)	0.0000	2.5830	(10.2441)	0.0000	1	(7.6611)	01/06/2025
600729.SH	12/11/2024	SDB3261285261	(7,100.00)	4.1221	(27,198.44)	(29,266.86)	0.0000	4.5800	(1,688.0370)	0.0000	3.4602	(13.7232)	0.0000	1	(10.2630)	01/06/2025
600729.SH	12/11/2024	SDB3261285261	(800.00)	4.1221	(3,064.61)	(3,297.67)	0.0000	4.5800	(1,688.0370)	0.0000	0.3899	(1.5463)	0.0000	1	(1.1564)	01/06/2025
600729.SH	12/11/2024	SDB3261285261	(17,000.00)	4.1221	(65,123.02)	(70,075.58)	0.0000	4.5800	(1,688.0370)	0.0000	8.2851	(32.8584)	0.0000	1	(24.5733)	01/06/2025
600729.SH	12/11/2024	SDB3261285261	(3,000.00)	4.1221	(11,492.30)	(12,366.28)	0.0000	4.5800	(1,688.0370)	0.0000	1.4621	(5.7985)	0.0000	1	(4.3365)	01/06/2025
600729.SH	12/11/2024	SDB3261285261	(5,300.00)	4.1221	(20,303.06)	(21,847.09)	0.0000	4.5800	(1,688.0370)	0.0000	2.5830	(10.2441)	0.0000	1	(7.6611)	01/06/2025
600729.SH	12/11/2024	SDB3261285261	(5,500.00)	4.1221	(21,069.21)	(22,671.51)	0.0000	4.5800	(1,688.0370)	0.0000	2.6805	(10.6307)	0.0000	1	(7.9502)	01/06/2025
600729.SH	12/10/2024	SDB3261285261	(4,300.00)	4.1412	(16,472.29)	(17,807.33)	0.0000	4.5800	(1,688.0370)	0.0000	2.0956	(8.3498)	0.0000	1	(6.2542)	01/06/2025
600729.SH	12/10/2024	SDB3261285261	(16,800.00)	4.1412	(64,356.87)	(69,572.82)	0.0000	4.5800	(1,688.0370)	0.0000	8.1876	(32.6226)	0.0000	1	(24.4350)	01/06/2025
600729.SH	12/10/2024	SDB3261285261	(2,400.00)	4.1412	(9,193.84)	(9,938.97)	0.0000	4.5800	(1,688.0370)	0.0000	1.1697	(4.6604)	0.0000	1	(3.4907)	01/06/2025
600729.SH	12/10/2024	SDB3261285261	(5,300.00)	4.1412	(20,303.06)	(21,948.57)	0.0000	4.5800	(1,688.0370)	0.0000	2.5830	(10.2917)	0.0000	1	(7.7087)	01/06/2025
600729.SH	12/10/2024	SDB3261285261	(7,100.00)	4.1412	(27,198.44)	(29,402.80)	0.0000	4.5800	(1,688.0370)	0.0000	3.4602	(13.7869)	0.0000	1	(10.3267)	01/06/2025
600729.SH	12/10/2024	SDB3261285261	(800.00)	4.1412	(3,064.61)	(3,312.99)	0.0000	4.5800	(1,688.0370)	0.0000	0.3899	(1.5535)	0.0000	1	(1.1636)	01/06/2025
600729.SH	12/10/2024	SDB3261285261	(17,000.00)	4.1412	(65,123.02)	(70,401.06)	0.0000	4.5800	(1,688.0370)	0.0000	8.2851	(33.0110)	0.0000	1	(24.7259)	01/06/2025
600729.SH	12/10/2024	SDB3261285261	(3,000.00)	4.1412	(11,492.30)	(12,423.72)	0.0000	4.5800	(1,688.0370)	0.0000	1.4621	(5.8255)	0.0000	1	(4.3634)	01/06/2025
600729.SH	12/10/2024	SDB3261285261	(5,300.00)	4.1412	(20,303.06)	(21,948.57)	0.0000	4.5800	(1,688.0370)	0.0000	2.5830	(10.2917)	0.0000	1	(7.7087)	01/06/2025
600729.SH	12/10/2024	SDB3261285261	(5,500.00)	4.1412	(21,069.21)	(22,776.81)	0.0000	4.5800	(1,688.0370)	0.0000	2.6805	(10.6800)	0.0000	1	(7.9996)	01/06/2025
600729.SH	12/09/2024	SDB3261285261	(4,300.00)	4.3102	(16,472.29)	(18,533.97)	0.0000	4.5800	(1,688.0370)	0.0000	2.0956	(8.6906)	0.0000	1	(6.5949)	01/06/2025
600729.SH	12/09/2024	SDB3261285261	(16,800.00)	4.3102	(64,356.87)	(72,411.80)	0.0000	4.5800	(1,688.0370)	0.0000	8.1876	(33.9538)	0.0000	1	(25.7662)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
CHONGQING DEPARTMENT STORE CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600729.SH	12/09/2024	SDB3261285261	(2,400.00)	4.3102	(9,193.84)	(10,344.54)	0.0000	4.5800	(1,688.0370)	0.0000	1.1697	(4.8505)	0.0000	1	(3.6809)	01/06/2025
600729.SH	12/09/2024	SDB3261285261	(5,300.00)	4.3102	(20,303.06)	(22,844.20)	0.0000	4.5800	(1,688.0370)	0.0000	2.5830	(10.7116)	0.0000	1	(8.1286)	01/06/2025
600729.SH	12/09/2024	SDB3261285261	(7,100.00)	4.3102	(27,198.44)	(30,602.60)	0.0000	4.5800	(1,688.0370)	0.0000	3.4602	(14.3495)	0.0000	1	(10.8893)	01/06/2025
600729.SH	12/09/2024	SDB3261285261	(800.00)	4.3102	(3,064.61)	(3,448.18)	0.0000	4.5800	(1,688.0370)	0.0000	0.3899	(1.6168)	0.0000	1	(1.2270)	01/06/2025
600729.SH	12/09/2024	SDB3261285261	(17,000.00)	4.3102	(65,123.02)	(73,273.84)	0.0000	4.5800	(1,688.0370)	0.0000	8.2851	(34.3580)	0.0000	1	(26.0729)	01/06/2025
600729.SH	12/09/2024	SDB3261285261	(3,000.00)	4.3102	(11,492.30)	(12,930.68)	0.0000	4.5800	(1,688.0370)	0.0000	1.4621	(6.0632)	0.0000	1	(4.6011)	01/06/2025
600729.SH	12/09/2024	SDB3261285261	(5,300.00)	4.3102	(20,303.06)	(22,844.20)	0.0000	4.5800	(1,688.0370)	0.0000	2.5830	(10.7116)	0.0000	1	(8.1286)	01/06/2025
600729.SH	12/09/2024	SDB3261285261	(5,500.00)	4.3102	(21,069.21)	(23,706.24)	0.0000	4.5800	(1,688.0370)	0.0000	2.6805	(11.1158)	0.0000	1	(8.4354)	01/06/2025
600729.SH	12/06/2024	SDB3261285261	(4,300.00)	4.1085	(16,472.29)	(17,666.55)	0.0000	4.5800	(1,688.0370)	0.0000	6.2869	(24.8515)	0.0000	3	(18.5646)	01/06/2025
600729.SH	12/06/2024	SDB3261285261	(16,800.00)	4.1085	(64,356.87)	(69,022.82)	0.0000	4.5800	(1,688.0370)	0.0000	24.5629	(97.0942)	0.0000	3	(72.5314)	01/06/2025
600729.SH	12/06/2024	SDB3261285261	(2,400.00)	4.1085	(9,193.84)	(9,860.40)	0.0000	4.5800	(1,688.0370)	0.0000	3.5090	(13.8706)	0.0000	3	(10.3616)	01/06/2025
600729.SH	12/06/2024	SDB3261285261	(5,300.00)	4.1085	(20,303.06)	(21,775.06)	0.0000	4.5800	(1,688.0370)	0.0000	7.7490	(30.6309)	0.0000	3	(22.8819)	01/06/2025
600729.SH	12/06/2024	SDB3261285261	(7,100.00)	4.1085	(27,198.44)	(29,170.36)	0.0000	4.5800	(1,688.0370)	0.0000	10.3807	(41.0339)	0.0000	3	(30.6531)	01/06/2025
600729.SH	12/06/2024	SDB3261285261	(800.00)	4.1085	(3,064.61)	(3,286.80)	0.0000	4.5800	(1,688.0370)	0.0000	1.1697	(4.6235)	0.0000	3	(3.4539)	01/06/2025
600729.SH	12/06/2024	SDB3261285261	(17,000.00)	4.1085	(65,123.02)	(69,844.52)	0.0000	4.5800	(1,688.0370)	0.0000	24.8553	(98.2501)	0.0000	3	(73.3948)	01/06/2025
600729.SH	12/06/2024	SDB3261285261	(3,000.00)	4.1085	(11,492.30)	(12,325.50)	0.0000	4.5800	(1,688.0370)	0.0000	4.3862	(17.3383)	0.0000	3	(12.9520)	01/06/2025
600729.SH	12/06/2024	SDB3261285261	(5,300.00)	4.1085	(20,303.06)	(21,775.06)	0.0000	4.5800	(1,688.0370)	0.0000	7.7490	(30.6309)	0.0000	3	(22.8819)	01/06/2025
600729.SH	12/06/2024	SDB3261285261	(5,500.00)	4.1085	(21,069.21)	(22,596.76)	0.0000	4.5800	(1,688.0370)	0.0000	8.0414	(31.7868)	0.0000	3	(23.7454)	01/06/2025
600729.SH	12/05/2024	SDB3261285261	(4,300.00)	4.0444	(16,472.29)	(17,391.08)	0.0000	4.5800	(1,688.0370)	0.0000	2.0956	(8.1547)	0.0000	1	(6.0590)	01/06/2025
600729.SH	12/05/2024	SDB3261285261	(16,800.00)	4.0444	(64,356.87)	(67,946.56)	0.0000	4.5800	(1,688.0370)	0.0000	8.1876	(31.8601)	0.0000	1	(23.6725)	01/06/2025
600729.SH	12/05/2024	SDB3261285261	(2,400.00)	4.0444	(9,193.84)	(9,706.65)	0.0000	4.5800	(1,688.0370)	0.0000	1.1697	(4.5514)	0.0000	1	(3.3818)	01/06/2025
600729.SH	12/05/2024	SDB3261285261	(5,300.00)	4.0444	(20,303.06)	(21,435.52)	0.0000	4.5800	(1,688.0370)	0.0000	2.5830	(10.0511)	0.0000	1	(7.4681)	01/06/2025
600729.SH	12/05/2024	SDB3261285261	(7,100.00)	4.0444	(27,198.44)	(28,715.51)	0.0000	4.5800	(1,688.0370)	0.0000	3.4602	(13.4647)	0.0000	1	(10.0044)	01/06/2025
600729.SH	12/05/2024	SDB3261285261	(800.00)	4.0444	(3,064.61)	(3,235.55)	0.0000	4.5800	(1,688.0370)	0.0000	0.3899	(1.5171)	0.0000	1	(1.1273)	01/06/2025
600729.SH	12/05/2024	SDB3261285261	(17,000.00)	4.0444	(65,123.02)	(68,755.45)	0.0000	4.5800	(1,688.0370)	0.0000	8.2851	(32.2394)	0.0000	1	(23.9543)	01/06/2025
600729.SH	12/05/2024	SDB3261285261	(3,000.00)	4.0444	(11,492.30)	(12,133.31)	0.0000	4.5800	(1,688.0370)	0.0000	1.4621	(5.6893)	0.0000	1	(4.2272)	01/06/2025
600729.SH	12/05/2024	SDB3261285261	(5,300.00)	4.0444	(20,303.06)	(21,435.52)	0.0000	4.5800	(1,688.0370)	0.0000	2.5830	(10.0511)	0.0000	1	(7.4681)	01/06/2025
600729.SH	12/05/2024	SDB3261285261	(5,500.00)	4.0444	(21,069.21)	(22,244.41)	0.0000	4.5800	(1,688.0370)	0.0000	2.6805	(10.4304)	0.0000	1	(7.7499)	01/06/2025
600729.SH	12/04/2024	SDB3261285261	(4,300.00)	3.8308	(16,472.29)	(16,472.29)	0.0000	4.5800	(1,688.0370)	0.0000	2.0956	(7.7238)	0.0000	1	(5.6282)	01/06/2025
600729.SH	12/04/2024	SDB3261285261	(16,800.00)	3.8308	(64,356.87)	(64,356.87)	0.0000	4.5800	(1,688.0370)	0.0000	8.1876	(30.1769)	0.0000	1	(21.9893)	01/06/2025
600729.SH	12/04/2024	SDB3261285261	(2,400.00)	3.8308	(9,193.84)	(9,193.84)	0.0000	4.5800	(1,688.0370)	0.0000	1.1697	(4.3110)	0.0000	1	(3.1413)	01/06/2025
600729.SH	12/04/2024	SDB3261285261	(5,300.00)	3.8308	(20,303.06)	(20,303.06)	0.0000	4.5800	(1,688.0370)	0.0000	2.5830	(9.5201)	0.0000	1	(6.9371)	01/06/2025
600729.SH	12/04/2024	SDB3261285261	(7,100.00)	3.8308	(27,198.44)	(27,198.44)	0.0000	4.5800	(1,688.0370)	0.0000	3.4602	(12.7533)	0.0000	1	(9.2931)	01/06/2025
600729.SH	12/04/2024	SDB3261285261	(800.00)	3.8308	(3,064.61)	(3,064.61)	0.0000	4.5800	(1,688.0370)	0.0000	0.3899	(1.4370)	0.0000	1	(1.0471)	01/06/2025
600729.SH	12/04/2024	SDB3261285261	(17,000.00)	3.8308	(65,123.02)	(65,123.02)	0.0000	4.5800	(1,688.0370)	0.0000	8.2851	(30.5361)	0.0000	1	(22.2510)	01/06/2025
600729.SH	12/04/2024	SDB3261285261	(3,000.00)	3.8308	(11,492.30)	(11,492.30)	0.0000	4.5800	(1,688.0370)	0.0000	1.4621	(5.3887)	0.0000	1	(3.9267)	01/06/2025
600729.SH	12/04/2024	SDB3261285261	(5,300.00)	3.8308	(20,303.06)	(20,303.06)	0.0000	4.5800	(1,688.0370)	0.0000	2.5830	(9.5201)	0.0000	1	(6.9371)	01/06/2025
600729.SH	12/04/2024	SDB3261285261	(5,500.00)	3.8308	(21,069.21)	(21,069.21)	0.0000	4.5800	(1,688.0370)	0.0000	2.6805	(9.8793)	0.0000	1	(7.1989)	01/06/2025
TOTAL CHONGQING DEPARTMENT STORE CO., LTD. CMN CLASS A SERIES NORTHBOUND											380.7245	(1,506.3866)	0.0000		(1,125.6621)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
CHONGQING MINFENG AGROCHEM CO LTD CMN CLASS A SERIES NORTHBOUND																
000950.ZK	12/19/2024	SDB3260123026	(8,300.00)	0.8206	(6,572.42)	(6,810.98)	0.0000	4.5800	(840.6994)	0.0000	0.8362	(1.5906)	0.0000	1	(0.7544)	01/06/2025
000950.ZK	12/19/2024	SDB3260123026	(14,000.00)	0.8206	(11,086.01)	(11,488.40)	0.0000	4.5800	(840.6994)	0.0000	1.4104	(2.6829)	0.0000	1	(1.2725)	01/06/2025
000950.ZK	12/19/2024	SDB3260123026	(1,000.00)	0.8206	(791.86)	(820.60)	0.0000	4.5800	(840.6994)	0.0000	0.1007	(0.1916)	0.0000	1	(0.0909)	01/06/2025
000950.ZK	12/19/2024	SDB3260123026	(1,000.00)	0.8206	(791.86)	(820.60)	0.0000	4.5800	(840.6994)	0.0000	0.1007	(0.1916)	0.0000	1	(0.0909)	01/06/2025
000950.ZK	12/19/2024	SDB3260123026	(3,700.00)	0.8206	(2,929.87)	(3,036.22)	0.0000	4.5800	(840.6994)	0.0000	0.3727	(0.7090)	0.0000	1	(0.3363)	01/06/2025
000950.ZK	12/19/2024	SDB3260123026	(3,100.00)	0.8206	(2,454.76)	(2,543.86)	0.0000	4.5800	(840.6994)	0.0000	0.3123	(0.5941)	0.0000	1	(0.2818)	01/06/2025
000950.ZK	12/19/2024	SDB3260123026	(3,800.00)	0.8206	(3,009.06)	(3,118.28)	0.0000	4.5800	(840.6994)	0.0000	0.3828	(0.7282)	0.0000	1	(0.3454)	01/06/2025
000950.ZK	12/19/2024	SDB3260123026	(34,600.00)	0.8206	(27,398.29)	(28,392.76)	0.0000	4.5800	(840.6994)	0.0000	3.4857	(6.6305)	0.0000	1	(3.1448)	01/06/2025
000950.ZK	12/19/2024	SDB3260123026	(27,300.00)	0.8206	(21,617.72)	(22,402.38)	0.0000	4.5800	(840.6994)	0.0000	2.7503	(5.2316)	0.0000	1	(2.4813)	01/06/2025
000950.ZK	12/19/2024	SDB3260123026	(16,100.00)	0.8206	(12,748.91)	(13,211.66)	0.0000	4.5800	(840.6994)	0.0000	1.6219	(3.0853)	0.0000	1	(1.4633)	01/06/2025
000950.ZK	12/19/2024	SDB3260123026	(2,400.00)	0.8206	(1,900.46)	(1,969.44)	0.0000	4.5800	(840.6994)	0.0000	0.2418	(0.4599)	0.0000	1	(0.2181)	01/06/2025
000950.ZK	12/19/2024	SDB3260123026	(1,500.00)	0.8206	(1,187.79)	(1,230.90)	0.0000	4.5800	(840.6994)	0.0000	0.1511	(0.2874)	0.0000	1	(0.1363)	01/06/2025
000950.ZK	12/19/2024	SDB3260123026	(3,500.00)	0.8206	(2,771.50)	(2,872.10)	0.0000	4.5800	(840.6994)	0.0000	0.3526	(0.6707)	0.0000	1	(0.3181)	01/06/2025
000950.ZK	12/19/2024	SDB3260123026	(6,500.00)	0.8206	(5,147.08)	(5,333.90)	0.0000	4.5800	(840.6994)	0.0000	0.6548	(1.2456)	0.0000	1	(0.5908)	01/06/2025
000950.ZK	12/19/2024	SDB3260123026	(4,500.00)	0.8206	(3,563.36)	(3,692.70)	0.0000	4.5800	(840.6994)	0.0000	0.4533	(0.8623)	0.0000	1	(0.4090)	01/06/2025
000950.ZK	12/19/2024	SDB3260123026	(2,700.00)	0.8206	(2,138.02)	(2,215.62)	0.0000	4.5800	(840.6994)	0.0000	0.2720	(0.5174)	0.0000	1	(0.2454)	01/06/2025
000950.ZK	12/19/2024	SDB3260123026	(400.00)	0.8206	(316.74)	(328.24)	0.0000	4.5800	(840.6994)	0.0000	0.0403	(0.0767)	0.0000	1	(0.0364)	01/06/2025
000950.ZK	12/18/2024	SDB3260123026	(8,300.00)	0.8259	(6,572.42)	(6,855.32)	0.0000	4.5800	(840.6994)	0.0000	0.8362	(1.6009)	0.0000	1	(0.7647)	01/06/2025
000950.ZK	12/18/2024	SDB3260123026	(14,000.00)	0.8259	(11,086.01)	(11,563.19)	0.0000	4.5800	(840.6994)	0.0000	1.4104	(2.7003)	0.0000	1	(1.2899)	01/06/2025
000950.ZK	12/18/2024	SDB3260123026	(1,000.00)	0.8259	(791.86)	(825.94)	0.0000	4.5800	(840.6994)	0.0000	0.1007	(0.1929)	0.0000	1	(0.0921)	01/06/2025
000950.ZK	12/18/2024	SDB3260123026	(1,000.00)	0.8259	(791.86)	(825.94)	0.0000	4.5800	(840.6994)	0.0000	0.1007	(0.1929)	0.0000	1	(0.0921)	01/06/2025
000950.ZK	12/18/2024	SDB3260123026	(3,700.00)	0.8259	(2,929.87)	(3,055.99)	0.0000	4.5800	(840.6994)	0.0000	0.3727	(0.7137)	0.0000	1	(0.3409)	01/06/2025
000950.ZK	12/18/2024	SDB3260123026	(3,100.00)	0.8259	(2,454.76)	(2,560.42)	0.0000	4.5800	(840.6994)	0.0000	0.3123	(0.5979)	0.0000	1	(0.2856)	01/06/2025
000950.ZK	12/18/2024	SDB3260123026	(3,800.00)	0.8259	(3,009.06)	(3,138.58)	0.0000	4.5800	(840.6994)	0.0000	0.3828	(0.7329)	0.0000	1	(0.3501)	01/06/2025
000950.ZK	12/18/2024	SDB3260123026	(34,600.00)	0.8259	(27,398.29)	(28,577.59)	0.0000	4.5800	(840.6994)	0.0000	3.4857	(6.6737)	0.0000	1	(3.1880)	01/06/2025
000950.ZK	12/18/2024	SDB3260123026	(27,300.00)	0.8259	(21,617.72)	(22,548.22)	0.0000	4.5800	(840.6994)	0.0000	2.7503	(5.2656)	0.0000	1	(2.5154)	01/06/2025
000950.ZK	12/18/2024	SDB3260123026	(16,100.00)	0.8259	(12,748.91)	(13,297.67)	0.0000	4.5800	(840.6994)	0.0000	1.6219	(3.1054)	0.0000	1	(1.4834)	01/06/2025
000950.ZK	12/18/2024	SDB3260123026	(2,400.00)	0.8259	(1,900.46)	(1,982.26)	0.0000	4.5800	(840.6994)	0.0000	0.2418	(0.4629)	0.0000	1	(0.2211)	01/06/2025
000950.ZK	12/18/2024	SDB3260123026	(1,500.00)	0.8259	(1,187.79)	(1,238.91)	0.0000	4.5800	(840.6994)	0.0000	0.1511	(0.2893)	0.0000	1	(0.1382)	01/06/2025
000950.ZK	12/18/2024	SDB3260123026	(3,500.00)	0.8259	(2,771.50)	(2,890.80)	0.0000	4.5800	(840.6994)	0.0000	0.3526	(0.6751)	0.0000	1	(0.3225)	01/06/2025
000950.ZK	12/18/2024	SDB3260123026	(6,500.00)	0.8259	(5,147.08)	(5,368.62)	0.0000	4.5800	(840.6994)	0.0000	0.6548	(1.2537)	0.0000	1	(0.5989)	01/06/2025
000950.ZK	12/18/2024	SDB3260123026	(4,500.00)	0.8259	(3,563.36)	(3,716.74)	0.0000	4.5800	(840.6994)	0.0000	0.4533	(0.8680)	0.0000	1	(0.4146)	01/06/2025
000950.ZK	12/18/2024	SDB3260123026	(2,700.00)	0.8259	(2,138.02)	(2,230.04)	0.0000	4.5800	(840.6994)	0.0000	0.2720	(0.5208)	0.0000	1	(0.2488)	01/06/2025
000950.ZK	12/18/2024	SDB3260123026	(400.00)	0.8259	(316.74)	(330.38)	0.0000	4.5800	(840.6994)	0.0000	0.0403	(0.0772)	0.0000	1	(0.0369)	01/06/2025
000950.ZK	12/17/2024	SDB3260123026	(8,300.00)	0.8478	(6,572.42)	(7,036.47)	0.0000	4.5800	(840.6994)	0.0000	0.8362	(1.6432)	0.0000	1	(0.8071)	01/06/2025
000950.ZK	12/17/2024	SDB3260123026	(14,000.00)	0.8478	(11,086.01)	(11,868.74)	0.0000	4.5800	(840.6994)	0.0000	1.4104	(2.7717)	0.0000	1	(1.3613)	01/06/2025
000950.ZK	12/17/2024	SDB3260123026	(1,000.00)	0.8478	(791.86)	(847.77)	0.0000	4.5800	(840.6994)	0.0000	0.1007	(0.1980)	0.0000	1	(0.0972)	01/06/2025
000950.ZK	12/17/2024	SDB3260123026	(1,000.00)	0.8478	(791.86)	(847.77)	0.0000	4.5800	(840.6994)	0.0000	0.1007	(0.1980)	0.0000	1	(0.0972)	01/06/2025
000950.ZK	12/17/2024	SDB3260123026	(3,700.00)	0.8478	(2,929.87)	(3,136.74)	0.0000	4.5800	(840.6994)	0.0000	0.3727	(0.7325)	0.0000	1	(0.3598)	01/06/2025
000950.ZK	12/17/2024	SDB3260123026	(3,100.00)	0.8478	(2,454.76)	(2,628.08)	0.0000	4.5800	(840.6994)	0.0000	0.3123	(0.6137)	0.0000	1	(0.3014)	01/06/2025
000950.ZK	12/17/2024	SDB3260123026	(3,800.00)	0.8478	(3,009.06)	(3,221.51)	0.0000	4.5800	(840.6994)	0.0000	0.3828	(0.7523)	0.0000	1	(0.3695)	01/06/2025
000950.ZK	12/17/2024	SDB3260123026	(34,600.00)	0.8478	(27,398.29)	(29,332.74)	0.0000	4.5800	(840.6994)	0.0000	3.4857	(6.8500)	0.0000	1	(3.3643)	01/06/2025
000950.ZK	12/17/2024	SDB3260123026	(27,300.00)	0.8478	(21,617.72)	(23,144.04)	0.0000	4.5800	(840.6994)	0.0000	2.7503	(5.4048)	0.0000	1	(2.6545)	01/06/2025
000950.ZK	12/17/2024	SDB3260123026	(16,100.00)	0.8478	(12,748.91)	(13,649.05)	0.0000	4.5800	(840.6994)	0.0000	1.6219	(3.1874)	0.0000	1	(1.5655)	01/06/2025
000950.ZK	12/17/2024	SDB3260123026	(2,400.00)	0.8478	(1,900.46)	(2,034.64)	0.0000	4.5800	(840.6994)	0.0000	0.2418	(0.4751)	0.0000	1	(0.2334)	01/06/2025
000950.ZK	12/17/2024	SDB3260123026	(1,500.00)	0.8478	(1,187.79)	(1,271.65)	0.0000	4.5800	(840.6994)	0.0000	0.1511	(0.2970)	0.0000	1	(0.1459)	01/06/2025
000950.ZK	12/17/2024	SDB3260123026	(3,500.00)	0.8478	(2,771.50)	(2,967.18)	0.0000	4.5800	(840.6994)	0.0000	0.3526	(0.6929)	0.0000	1	(0.3403)	01/06/2025
000950.ZK	12/17/2024	SDB3260123026	(6,500.00)	0.8478	(5,147.08)	(5,510.49)	0.0000	4.5800	(840.6994)	0.0000	0.6548	(1.2869)	0.0000	1	(0.6320)	01/06/2025
000950.ZK	12/17/2024	SDB3260123026	(4,500.00)	0.8478	(3,563.36)	(3,814.95)	0.0000	4.5800	(840.6994)	0.0000	0.4533	(0.8909)	0.0000	1	(0.4376)	01/06/2025
000950.ZK	12/17/2024	SDB3260123026	(2,700.00)	0.8478	(2,138.02)	(2,288.97)	0.0000	4.5800	(840.6994)	0.0000	0.2720	(0.5345)	0.0000	1	(0.2625)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
CHONGQING MINFENG AGROCHEM CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
000950.ZK	12/17/2024	SDB3260123026	(400.00)	0.8478	(316.74)	(339.11)	0.0000	4.5800	(840.6994)	0.0000	0.0403	(0.0792)	0.0000	1	(0.0389)	01/06/2025
000950.ZK	12/16/2024	SDB3260123026	(8,300.00)	0.8406	(6,572.42)	(6,977.05)	0.0000	4.5800	(840.6994)	0.0000	0.8362	(1.6293)	0.0000	1	(0.7932)	01/06/2025
000950.ZK	12/16/2024	SDB3260123026	(14,000.00)	0.8406	(11,086.01)	(11,768.51)	0.0000	4.5800	(840.6994)	0.0000	1.4104	(2.7483)	0.0000	1	(1.3379)	01/06/2025
000950.ZK	12/16/2024	SDB3260123026	(1,000.00)	0.8406	(791.86)	(840.61)	0.0000	4.5800	(840.6994)	0.0000	0.1007	(0.1963)	0.0000	1	(0.0956)	01/06/2025
000950.ZK	12/16/2024	SDB3260123026	(1,000.00)	0.8406	(791.86)	(840.61)	0.0000	4.5800	(840.6994)	0.0000	0.1007	(0.1963)	0.0000	1	(0.0956)	01/06/2025
000950.ZK	12/16/2024	SDB3260123026	(3,700.00)	0.8406	(2,929.87)	(3,110.25)	0.0000	4.5800	(840.6994)	0.0000	0.3727	(0.7263)	0.0000	1	(0.3536)	01/06/2025
000950.ZK	12/16/2024	SDB3260123026	(3,100.00)	0.8406	(2,454.76)	(2,605.88)	0.0000	4.5800	(840.6994)	0.0000	0.3123	(0.6085)	0.0000	1	(0.2962)	01/06/2025
000950.ZK	12/16/2024	SDB3260123026	(3,800.00)	0.8406	(3,009.06)	(3,194.31)	0.0000	4.5800	(840.6994)	0.0000	0.3828	(0.7460)	0.0000	1	(0.3631)	01/06/2025
000950.ZK	12/16/2024	SDB3260123026	(34,600.00)	0.8406	(27,398.29)	(29,085.04)	0.0000	4.5800	(840.6994)	0.0000	3.4857	(6.7922)	0.0000	1	(3.3065)	01/06/2025
000950.ZK	12/16/2024	SDB3260123026	(27,300.00)	0.8406	(21,617.72)	(22,948.60)	0.0000	4.5800	(840.6994)	0.0000	2.7503	(5.3591)	0.0000	1	(2.6089)	01/06/2025
000950.ZK	12/16/2024	SDB3260123026	(16,100.00)	0.8406	(12,748.91)	(13,533.79)	0.0000	4.5800	(840.6994)	0.0000	1.6219	(3.1605)	0.0000	1	(1.5386)	01/06/2025
000950.ZK	12/16/2024	SDB3260123026	(2,400.00)	0.8406	(1,900.46)	(2,017.46)	0.0000	4.5800	(840.6994)	0.0000	0.2418	(0.4711)	0.0000	1	(0.2294)	01/06/2025
000950.ZK	12/16/2024	SDB3260123026	(1,500.00)	0.8406	(1,187.79)	(1,260.91)	0.0000	4.5800	(840.6994)	0.0000	0.1511	(0.2945)	0.0000	1	(0.1433)	01/06/2025
000950.ZK	12/16/2024	SDB3260123026	(3,500.00)	0.8406	(2,771.50)	(2,942.13)	0.0000	4.5800	(840.6994)	0.0000	0.3526	(0.6871)	0.0000	1	(0.3345)	01/06/2025
000950.ZK	12/16/2024	SDB3260123026	(6,500.00)	0.8406	(5,147.08)	(5,463.95)	0.0000	4.5800	(840.6994)	0.0000	0.6548	(1.2760)	0.0000	1	(0.6212)	01/06/2025
000950.ZK	12/16/2024	SDB3260123026	(4,500.00)	0.8406	(3,563.36)	(3,782.74)	0.0000	4.5800	(840.6994)	0.0000	0.4533	(0.8834)	0.0000	1	(0.4300)	01/06/2025
000950.ZK	12/16/2024	SDB3260123026	(2,700.00)	0.8406	(2,138.02)	(2,269.64)	0.0000	4.5800	(840.6994)	0.0000	0.2720	(0.5300)	0.0000	1	(0.2580)	01/06/2025
000950.ZK	12/16/2024	SDB3260123026	(400.00)	0.8406	(316.74)	(336.24)	0.0000	4.5800	(840.6994)	0.0000	0.0403	(0.0785)	0.0000	1	(0.0382)	01/06/2025
000950.ZK	12/13/2024	SDB3260123026	(8,300.00)	0.8021	(6,572.42)	(6,657.19)	0.0000	4.5800	(840.6994)	0.0000	2.5085	(4.6639)	0.0000	3	(2.1554)	01/06/2025
000950.ZK	12/13/2024	SDB3260123026	(14,000.00)	0.8021	(11,086.01)	(11,228.99)	0.0000	4.5800	(840.6994)	0.0000	4.2312	(7.8668)	0.0000	3	(3.6357)	01/06/2025
000950.ZK	12/13/2024	SDB3260123026	(1,000.00)	0.8021	(791.86)	(802.07)	0.0000	4.5800	(840.6994)	0.0000	0.3022	(0.5619)	0.0000	3	(0.2597)	01/06/2025
000950.ZK	12/13/2024	SDB3260123026	(1,000.00)	0.8021	(791.86)	(802.07)	0.0000	4.5800	(840.6994)	0.0000	0.3022	(0.5619)	0.0000	3	(0.2597)	01/06/2025
000950.ZK	12/13/2024	SDB3260123026	(3,700.00)	0.8021	(2,929.87)	(2,967.66)	0.0000	4.5800	(840.6994)	0.0000	1.1182	(2.0791)	0.0000	3	(0.9609)	01/06/2025
000950.ZK	12/13/2024	SDB3260123026	(3,100.00)	0.8021	(2,454.76)	(2,486.42)	0.0000	4.5800	(840.6994)	0.0000	0.9369	(1.7419)	0.0000	3	(0.8050)	01/06/2025
000950.ZK	12/13/2024	SDB3260123026	(3,800.00)	0.8021	(3,009.06)	(3,047.87)	0.0000	4.5800	(840.6994)	0.0000	1.1485	(2.1353)	0.0000	3	(0.9868)	01/06/2025
000950.ZK	12/13/2024	SDB3260123026	(34,600.00)	0.8021	(27,398.29)	(27,751.66)	0.0000	4.5800	(840.6994)	0.0000	10.4570	(19.4423)	0.0000	3	(8.9853)	01/06/2025
000950.ZK	12/13/2024	SDB3260123026	(27,300.00)	0.8021	(21,617.72)	(21,896.54)	0.0000	4.5800	(840.6994)	0.0000	8.2508	(15.3403)	0.0000	3	(7.0896)	01/06/2025
000950.ZK	12/13/2024	SDB3260123026	(16,100.00)	0.8021	(12,748.91)	(12,913.34)	0.0000	4.5800	(840.6994)	0.0000	4.8658	(9.0469)	0.0000	3	(4.1810)	01/06/2025
000950.ZK	12/13/2024	SDB3260123026	(2,400.00)	0.8021	(1,900.46)	(1,924.97)	0.0000	4.5800	(840.6994)	0.0000	0.7253	(1.3486)	0.0000	3	(0.6233)	01/06/2025
000950.ZK	12/13/2024	SDB3260123026	(1,500.00)	0.8021	(1,187.79)	(1,203.11)	0.0000	4.5800	(840.6994)	0.0000	0.4533	(0.8429)	0.0000	3	(0.3895)	01/06/2025
000950.ZK	12/13/2024	SDB3260123026	(3,500.00)	0.8021	(2,771.50)	(2,807.25)	0.0000	4.5800	(840.6994)	0.0000	1.0578	(1.9667)	0.0000	3	(0.9089)	01/06/2025
000950.ZK	12/13/2024	SDB3260123026	(6,500.00)	0.8021	(5,147.08)	(5,213.46)	0.0000	4.5800	(840.6994)	0.0000	1.9645	(3.6525)	0.0000	3	(1.6880)	01/06/2025
000950.ZK	12/13/2024	SDB3260123026	(4,500.00)	0.8021	(3,563.36)	(3,609.32)	0.0000	4.5800	(840.6994)	0.0000	1.3600	(2.5286)	0.0000	3	(1.1686)	01/06/2025
000950.ZK	12/13/2024	SDB3260123026	(2,700.00)	0.8021	(2,138.02)	(2,165.59)	0.0000	4.5800	(840.6994)	0.0000	0.8160	(1.5172)	0.0000	3	(0.7012)	01/06/2025
000950.ZK	12/13/2024	SDB3260123026	(400.00)	0.8021	(316.74)	(320.83)	0.0000	4.5800	(840.6994)	0.0000	0.1209	(0.2248)	0.0000	3	(0.1039)	01/06/2025
000950.ZK	12/12/2024	SDB3260123026	(8,300.00)	0.8119	(6,572.42)	(6,738.62)	0.0000	4.5800	(840.6994)	0.0000	0.8362	(1.5737)	0.0000	1	(0.7375)	01/06/2025
000950.ZK	12/12/2024	SDB3260123026	(14,000.00)	0.8119	(11,086.01)	(11,366.35)	0.0000	4.5800	(840.6994)	0.0000	1.4104	(2.6544)	0.0000	1	(1.2440)	01/06/2025
000950.ZK	12/12/2024	SDB3260123026	(1,000.00)	0.8119	(791.86)	(811.88)	0.0000	4.5800	(840.6994)	0.0000	0.1007	(0.1896)	0.0000	1	(0.0889)	01/06/2025
000950.ZK	12/12/2024	SDB3260123026	(1,000.00)	0.8119	(791.86)	(811.88)	0.0000	4.5800	(840.6994)	0.0000	0.1007	(0.1896)	0.0000	1	(0.0889)	01/06/2025
000950.ZK	12/12/2024	SDB3260123026	(3,700.00)	0.8119	(2,929.87)	(3,003.96)	0.0000	4.5800	(840.6994)	0.0000	0.3727	(0.7015)	0.0000	1	(0.3288)	01/06/2025
000950.ZK	12/12/2024	SDB3260123026	(3,100.00)	0.8119	(2,454.76)	(2,516.83)	0.0000	4.5800	(840.6994)	0.0000	0.3123	(0.5878)	0.0000	1	(0.2755)	01/06/2025
000950.ZK	12/12/2024	SDB3260123026	(3,800.00)	0.8119	(3,009.06)	(3,085.15)	0.0000	4.5800	(840.6994)	0.0000	0.3828	(0.7205)	0.0000	1	(0.3376)	01/06/2025
000950.ZK	12/12/2024	SDB3260123026	(34,600.00)	0.8119	(27,398.29)	(28,091.12)	0.0000	4.5800	(840.6994)	0.0000	3.4857	(6.5601)	0.0000	1	(3.0744)	01/06/2025
000950.ZK	12/12/2024	SDB3260123026	(27,300.00)	0.8119	(21,617.72)	(22,164.38)	0.0000	4.5800	(840.6994)	0.0000	2.7503	(5.1760)	0.0000	1	(2.4257)	01/06/2025
000950.ZK	12/12/2024	SDB3260123026	(16,100.00)	0.8119	(12,748.91)	(13,071.30)	0.0000	4.5800	(840.6994)	0.0000	1.6219	(3.0525)	0.0000	1	(1.4306)	01/06/2025
000950.ZK	12/12/2024	SDB3260123026	(2,400.00)	0.8119	(1,900.46)	(1,948.52)	0.0000	4.5800	(840.6994)	0.0000	0.2418	(0.4550)	0.0000	1	(0.2133)	01/06/2025
000950.ZK	12/12/2024	SDB3260123026	(1,500.00)	0.8119	(1,187.79)	(1,217.82)	0.0000	4.5800	(840.6994)	0.0000	0.1511	(0.2844)	0.0000	1	(0.1333)	01/06/2025
000950.ZK	12/12/2024	SDB3260123026	(3,500.00)	0.8119	(2,771.50)	(2,841.59)	0.0000	4.5800	(840.6994)	0.0000	0.3526	(0.6638)	0.0000	1	(0.3110)	01/06/2025
000950.ZK	12/12/2024	SDB3260123026	(6,500.00)	0.8119	(5,147.08)	(5,277.23)	0.0000	4.5800	(840.6994)	0.0000	0.6548	(1.2324)	0.0000	1	(0.5776)	01/06/2025
000950.ZK	12/12/2024	SDB3260123026	(4,500.00)	0.8119	(3,563.36)	(3,653.47)	0.0000	4.5800	(840.6994)	0.0000	0.4533	(0.8532)	0.0000	1	(0.3998)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
CHONGQING MINFENG AGROCHEM CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
000950.ZK	12/12/2024	SDB3260123026	(2,700.00)	0.8119	(2,138.02)	(2,192.08)	0.0000	4.5800	(840.6994)	0.0000	0.2720	(0.5119)	0.0000	1	(0.2399)	01/06/2025
000950.ZK	12/12/2024	SDB3260123026	(400.00)	0.8119	(316.74)	(324.75)	0.0000	4.5800	(840.6994)	0.0000	0.0403	(0.0758)	0.0000	1	(0.0355)	01/06/2025
000950.ZK	12/11/2024	SDB3260123026	(8,300.00)	0.7999	(6,572.42)	(6,639.27)	0.0000	4.5800	(840.6994)	0.0000	0.8362	(1.5505)	0.0000	1	(0.7143)	01/06/2025
000950.ZK	12/11/2024	SDB3260123026	(14,000.00)	0.7999	(11,086.01)	(11,198.77)	0.0000	4.5800	(840.6994)	0.0000	1.4104	(2.6152)	0.0000	1	(1.2048)	01/06/2025
000950.ZK	12/11/2024	SDB3260123026	(1,000.00)	0.7999	(791.86)	(799.91)	0.0000	4.5800	(840.6994)	0.0000	0.1007	(0.1868)	0.0000	1	(0.0861)	01/06/2025
000950.ZK	12/11/2024	SDB3260123026	(1,000.00)	0.7999	(791.86)	(799.91)	0.0000	4.5800	(840.6994)	0.0000	0.1007	(0.1868)	0.0000	1	(0.0861)	01/06/2025
000950.ZK	12/11/2024	SDB3260123026	(3,700.00)	0.7999	(2,929.87)	(2,959.67)	0.0000	4.5800	(840.6994)	0.0000	0.3727	(0.6912)	0.0000	1	(0.3184)	01/06/2025
000950.ZK	12/11/2024	SDB3260123026	(3,100.00)	0.7999	(2,454.76)	(2,479.73)	0.0000	4.5800	(840.6994)	0.0000	0.3123	(0.5791)	0.0000	1	(0.2668)	01/06/2025
000950.ZK	12/11/2024	SDB3260123026	(3,800.00)	0.7999	(3,009.06)	(3,039.67)	0.0000	4.5800	(840.6994)	0.0000	0.3828	(0.7098)	0.0000	1	(0.3270)	01/06/2025
000950.ZK	12/11/2024	SDB3260123026	(34,600.00)	0.7999	(27,398.29)	(27,676.96)	0.0000	4.5800	(840.6994)	0.0000	3.4857	(6.4633)	0.0000	1	(2.9777)	01/06/2025
000950.ZK	12/11/2024	SDB3260123026	(27,300.00)	0.7999	(21,617.72)	(21,837.60)	0.0000	4.5800	(840.6994)	0.0000	2.7503	(5.0997)	0.0000	1	(2.3494)	01/06/2025
000950.ZK	12/11/2024	SDB3260123026	(16,100.00)	0.7999	(12,748.91)	(12,878.58)	0.0000	4.5800	(840.6994)	0.0000	1.6219	(3.0075)	0.0000	1	(1.3856)	01/06/2025
000950.ZK	12/11/2024	SDB3260123026	(2,400.00)	0.7999	(1,900.46)	(1,919.79)	0.0000	4.5800	(840.6994)	0.0000	0.2418	(0.4483)	0.0000	1	(0.2065)	01/06/2025
000950.ZK	12/11/2024	SDB3260123026	(1,500.00)	0.7999	(1,187.79)	(1,199.87)	0.0000	4.5800	(840.6994)	0.0000	0.1511	(0.2802)	0.0000	1	(0.1291)	01/06/2025
000950.ZK	12/11/2024	SDB3260123026	(3,500.00)	0.7999	(2,771.50)	(2,799.69)	0.0000	4.5800	(840.6994)	0.0000	0.3526	(0.6538)	0.0000	1	(0.3012)	01/06/2025
000950.ZK	12/11/2024	SDB3260123026	(6,500.00)	0.7999	(5,147.08)	(5,199.43)	0.0000	4.5800	(840.6994)	0.0000	0.6548	(1.2142)	0.0000	1	(0.5594)	01/06/2025
000950.ZK	12/11/2024	SDB3260123026	(4,500.00)	0.7999	(3,563.36)	(3,599.60)	0.0000	4.5800	(840.6994)	0.0000	0.4533	(0.8406)	0.0000	1	(0.3873)	01/06/2025
000950.ZK	12/11/2024	SDB3260123026	(2,700.00)	0.7999	(2,138.02)	(2,159.76)	0.0000	4.5800	(840.6994)	0.0000	0.2720	(0.5044)	0.0000	1	(0.2324)	01/06/2025
000950.ZK	12/11/2024	SDB3260123026	(400.00)	0.7999	(316.74)	(319.96)	0.0000	4.5800	(840.6994)	0.0000	0.0403	(0.0747)	0.0000	1	(0.0344)	01/06/2025
000950.ZK	12/10/2024	SDB3260123026	(8,300.00)	0.7889	(6,572.42)	(6,548.19)	0.0000	4.5800	(840.6994)	0.0000	0.8362	(1.5292)	0.0000	1	(0.6930)	01/06/2025
000950.ZK	12/10/2024	SDB3260123026	(14,000.00)	0.7889	(11,086.01)	(11,045.13)	0.0000	4.5800	(840.6994)	0.0000	1.4104	(2.5793)	0.0000	1	(1.1690)	01/06/2025
000950.ZK	12/10/2024	SDB3260123026	(1,000.00)	0.7889	(791.86)	(788.94)	0.0000	4.5800	(840.6994)	0.0000	0.1007	(0.1842)	0.0000	1	(0.0835)	01/06/2025
000950.ZK	12/10/2024	SDB3260123026	(1,000.00)	0.7889	(791.86)	(788.94)	0.0000	4.5800	(840.6994)	0.0000	0.1007	(0.1842)	0.0000	1	(0.0835)	01/06/2025
000950.ZK	12/10/2024	SDB3260123026	(3,700.00)	0.7889	(2,929.87)	(2,919.07)	0.0000	4.5800	(840.6994)	0.0000	0.3727	(0.6817)	0.0000	1	(0.3089)	01/06/2025
000950.ZK	12/10/2024	SDB3260123026	(3,100.00)	0.7889	(2,454.76)	(2,445.71)	0.0000	4.5800	(840.6994)	0.0000	0.3123	(0.5711)	0.0000	1	(0.2588)	01/06/2025
000950.ZK	12/10/2024	SDB3260123026	(3,800.00)	0.7889	(3,009.06)	(2,997.96)	0.0000	4.5800	(840.6994)	0.0000	0.3828	(0.7001)	0.0000	1	(0.3173)	01/06/2025
000950.ZK	12/10/2024	SDB3260123026	(34,600.00)	0.7889	(27,398.29)	(27,297.25)	0.0000	4.5800	(840.6994)	0.0000	3.4857	(6.3747)	0.0000	1	(2.8890)	01/06/2025
000950.ZK	12/10/2024	SDB3260123026	(27,300.00)	0.7889	(21,617.72)	(21,538.01)	0.0000	4.5800	(840.6994)	0.0000	2.7503	(5.0297)	0.0000	1	(2.2795)	01/06/2025
000950.ZK	12/10/2024	SDB3260123026	(16,100.00)	0.7889	(12,748.91)	(12,701.90)	0.0000	4.5800	(840.6994)	0.0000	1.6219	(2.9662)	0.0000	1	(1.3443)	01/06/2025
000950.ZK	12/10/2024	SDB3260123026	(2,400.00)	0.7889	(1,900.46)	(1,893.45)	0.0000	4.5800	(840.6994)	0.0000	0.2418	(0.4422)	0.0000	1	(0.2004)	01/06/2025
000950.ZK	12/10/2024	SDB3260123026	(1,500.00)	0.7889	(1,187.79)	(1,183.41)	0.0000	4.5800	(840.6994)	0.0000	0.1511	(0.2764)	0.0000	1	(0.1252)	01/06/2025
000950.ZK	12/10/2024	SDB3260123026	(3,500.00)	0.7889	(2,771.50)	(2,761.28)	0.0000	4.5800	(840.6994)	0.0000	0.3526	(0.6448)	0.0000	1	(0.2922)	01/06/2025
000950.ZK	12/10/2024	SDB3260123026	(6,500.00)	0.7889	(5,147.08)	(5,128.10)	0.0000	4.5800	(840.6994)	0.0000	0.6548	(1.1976)	0.0000	1	(0.5427)	01/06/2025
000950.ZK	12/10/2024	SDB3260123026	(4,500.00)	0.7889	(3,563.36)	(3,550.22)	0.0000	4.5800	(840.6994)	0.0000	0.4533	(0.8291)	0.0000	1	(0.3757)	01/06/2025
000950.ZK	12/10/2024	SDB3260123026	(2,700.00)	0.7889	(2,138.02)	(2,130.13)	0.0000	4.5800	(840.6994)	0.0000	0.2720	(0.4974)	0.0000	1	(0.2254)	01/06/2025
000950.ZK	12/10/2024	SDB3260123026	(400.00)	0.7889	(316.74)	(315.58)	0.0000	4.5800	(840.6994)	0.0000	0.0403	(0.0737)	0.0000	1	(0.0334)	01/06/2025
000950.ZK	12/09/2024	SDB3260123026	(8,300.00)	0.7907	(6,572.42)	(6,562.53)	0.0000	4.5800	(840.6994)	0.0000	0.8362	(1.5325)	0.0000	1	(0.6964)	01/06/2025
000950.ZK	12/09/2024	SDB3260123026	(14,000.00)	0.7907	(11,086.01)	(11,069.32)	0.0000	4.5800	(840.6994)	0.0000	1.4104	(2.5850)	0.0000	1	(1.1746)	01/06/2025
000950.ZK	12/09/2024	SDB3260123026	(1,000.00)	0.7907	(791.86)	(790.67)	0.0000	4.5800	(840.6994)	0.0000	0.1007	(0.1846)	0.0000	1	(0.0839)	01/06/2025
000950.ZK	12/09/2024	SDB3260123026	(1,000.00)	0.7907	(791.86)	(790.67)	0.0000	4.5800	(840.6994)	0.0000	0.1007	(0.1846)	0.0000	1	(0.0839)	01/06/2025
000950.ZK	12/09/2024	SDB3260123026	(3,700.00)	0.7907	(2,929.87)	(2,925.46)	0.0000	4.5800	(840.6994)	0.0000	0.3727	(0.6832)	0.0000	1	(0.3104)	01/06/2025
000950.ZK	12/09/2024	SDB3260123026	(3,100.00)	0.7907	(2,454.76)	(2,451.06)	0.0000	4.5800	(840.6994)	0.0000	0.3123	(0.5724)	0.0000	1	(0.2601)	01/06/2025
000950.ZK	12/09/2024	SDB3260123026	(3,800.00)	0.7907	(3,009.06)	(3,004.53)	0.0000	4.5800	(840.6994)	0.0000	0.3828	(0.7016)	0.0000	1	(0.3188)	01/06/2025
000950.ZK	12/09/2024	SDB3260123026	(34,600.00)	0.7907	(27,398.29)	(27,357.04)	0.0000	4.5800	(840.6994)	0.0000	3.4857	(6.3886)	0.0000	1	(2.9030)	01/06/2025
000950.ZK	12/09/2024	SDB3260123026	(27,300.00)	0.7907	(21,617.72)	(21,585.18)	0.0000	4.5800	(840.6994)	0.0000	2.7503	(5.0407)	0.0000	1	(2.2905)	01/06/2025
000950.ZK	12/09/2024	SDB3260123026	(16,100.00)	0.7907	(12,748.91)	(12,729.72)	0.0000	4.5800	(840.6994)	0.0000	1.6219	(2.9727)	0.0000	1	(1.3508)	01/06/2025
000950.ZK	12/09/2024	SDB3260123026	(2,400.00)	0.7907	(1,900.46)	(1,897.60)	0.0000	4.5800	(840.6994)	0.0000	0.2418	(0.4431)	0.0000	1	(0.2014)	01/06/2025
000950.ZK	12/09/2024	SDB3260123026	(1,500.00)	0.7907	(1,187.79)	(1,186.00)	0.0000	4.5800	(840.6994)	0.0000	0.1511	(0.2770)	0.0000	1	(0.1259)	01/06/2025
000950.ZK	12/09/2024	SDB3260123026	(3,500.00)	0.7907	(2,771.50)	(2,767.33)	0.0000	4.5800	(840.6994)	0.0000	0.3526	(0.6462)	0.0000	1	(0.2937)	01/06/2025
000950.ZK	12/09/2024	SDB3260123026	(6,500.00)	0.7907	(5,147.08)	(5,139.33)	0.0000	4.5800	(840.6994)	0.0000	0.6548	(1.2002)	0.0000	1	(0.5454)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
CHONGQING MINFENG AGROCHEM CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
000950.ZK	12/09/2024	SDB3260123026	(4,500.00)	0.7907	(3,563.36)	(3,558.00)	0.0000	4.5800	(840.6994)	0.0000	0.4533	(0.8309)	0.0000	1	(0.3776)	01/06/2025
000950.ZK	12/09/2024	SDB3260123026	(2,700.00)	0.7907	(2,138.02)	(2,134.80)	0.0000	4.5800	(840.6994)	0.0000	0.2720	(0.4985)	0.0000	1	(0.2265)	01/06/2025
000950.ZK	12/09/2024	SDB3260123026	(400.00)	0.7907	(316.74)	(316.27)	0.0000	4.5800	(840.6994)	0.0000	0.0403	(0.0739)	0.0000	1	(0.0336)	01/06/2025
000950.ZK	12/06/2024	SDB3260123026	(8,300.00)	0.8055	(6,572.42)	(6,685.94)	0.0000	4.5800	(840.6994)	0.0000	2.5085	(4.6841)	0.0000	3	(2.1756)	01/06/2025
000950.ZK	12/06/2024	SDB3260123026	(14,000.00)	0.8055	(11,086.01)	(11,277.49)	0.0000	4.5800	(840.6994)	0.0000	4.2312	(7.9008)	0.0000	3	(3.6697)	01/06/2025
000950.ZK	12/06/2024	SDB3260123026	(1,000.00)	0.8055	(791.86)	(805.53)	0.0000	4.5800	(840.6994)	0.0000	0.3022	(0.5643)	0.0000	3	(0.2621)	01/06/2025
000950.ZK	12/06/2024	SDB3260123026	(1,000.00)	0.8055	(791.86)	(805.53)	0.0000	4.5800	(840.6994)	0.0000	0.3022	(0.5643)	0.0000	3	(0.2621)	01/06/2025
000950.ZK	12/06/2024	SDB3260123026	(3,700.00)	0.8055	(2,929.87)	(2,980.48)	0.0000	4.5800	(840.6994)	0.0000	1.1182	(2.0881)	0.0000	3	(0.9698)	01/06/2025
000950.ZK	12/06/2024	SDB3260123026	(3,100.00)	0.8055	(2,454.76)	(2,497.16)	0.0000	4.5800	(840.6994)	0.0000	0.9369	(1.7495)	0.0000	3	(0.8126)	01/06/2025
000950.ZK	12/06/2024	SDB3260123026	(3,800.00)	0.8055	(3,009.06)	(3,061.03)	0.0000	4.5800	(840.6994)	0.0000	1.1485	(2.1445)	0.0000	3	(0.9960)	01/06/2025
000950.ZK	12/06/2024	SDB3260123026	(34,600.00)	0.8055	(27,398.29)	(27,871.51)	0.0000	4.5800	(840.6994)	0.0000	10.4570	(19.5263)	0.0000	3	(9.0693)	01/06/2025
000950.ZK	12/06/2024	SDB3260123026	(27,300.00)	0.8055	(21,617.72)	(21,991.11)	0.0000	4.5800	(840.6994)	0.0000	8.2508	(15.4066)	0.0000	3	(7.1558)	01/06/2025
000950.ZK	12/06/2024	SDB3260123026	(16,100.00)	0.8055	(12,748.91)	(12,969.11)	0.0000	4.5800	(840.6994)	0.0000	4.8658	(9.0859)	0.0000	3	(4.2201)	01/06/2025
000950.ZK	12/06/2024	SDB3260123026	(2,400.00)	0.8055	(1,900.46)	(1,933.28)	0.0000	4.5800	(840.6994)	0.0000	0.7253	(1.3544)	0.0000	3	(0.6291)	01/06/2025
000950.ZK	12/06/2024	SDB3260123026	(1,500.00)	0.8055	(1,187.79)	(1,208.30)	0.0000	4.5800	(840.6994)	0.0000	0.4533	(0.8465)	0.0000	3	(0.3932)	01/06/2025
000950.ZK	12/06/2024	SDB3260123026	(3,500.00)	0.8055	(2,771.50)	(2,819.37)	0.0000	4.5800	(840.6994)	0.0000	1.0578	(1.9752)	0.0000	3	(0.9174)	01/06/2025
000950.ZK	12/06/2024	SDB3260123026	(6,500.00)	0.8055	(5,147.08)	(5,235.98)	0.0000	4.5800	(840.6994)	0.0000	1.9645	(3.6682)	0.0000	3	(1.7038)	01/06/2025
000950.ZK	12/06/2024	SDB3260123026	(4,500.00)	0.8055	(3,563.36)	(3,624.91)	0.0000	4.5800	(840.6994)	0.0000	1.3600	(2.5395)	0.0000	3	(1.1795)	01/06/2025
000950.ZK	12/06/2024	SDB3260123026	(2,700.00)	0.8055	(2,138.02)	(2,174.94)	0.0000	4.5800	(840.6994)	0.0000	0.8160	(1.5237)	0.0000	3	(0.7077)	01/06/2025
000950.ZK	12/06/2024	SDB3260123026	(400.00)	0.8055	(316.74)	(322.21)	0.0000	4.5800	(840.6994)	0.0000	0.1209	(0.2257)	0.0000	3	(0.1048)	01/06/2025
000950.ZK	12/05/2024	SDB3260123026	(8,300.00)	0.8070	(6,572.42)	(6,697.82)	0.0000	4.5800	(840.6994)	0.0000	0.8362	(1.5641)	0.0000	1	(0.7280)	01/06/2025
000950.ZK	12/05/2024	SDB3260123026	(14,000.00)	0.8070	(11,086.01)	(11,297.52)	0.0000	4.5800	(840.6994)	0.0000	1.4104	(2.6383)	0.0000	1	(1.2279)	01/06/2025
000950.ZK	12/05/2024	SDB3260123026	(1,000.00)	0.8070	(791.86)	(806.97)	0.0000	4.5800	(840.6994)	0.0000	0.1007	(0.1884)	0.0000	1	(0.0877)	01/06/2025
000950.ZK	12/05/2024	SDB3260123026	(1,000.00)	0.8070	(791.86)	(806.97)	0.0000	4.5800	(840.6994)	0.0000	0.1007	(0.1884)	0.0000	1	(0.0877)	01/06/2025
000950.ZK	12/05/2024	SDB3260123026	(3,700.00)	0.8070	(2,929.87)	(2,985.77)	0.0000	4.5800	(840.6994)	0.0000	0.3727	(0.6973)	0.0000	1	(0.3245)	01/06/2025
000950.ZK	12/05/2024	SDB3260123026	(3,100.00)	0.8070	(2,454.76)	(2,501.59)	0.0000	4.5800	(840.6994)	0.0000	0.3123	(0.5842)	0.0000	1	(0.2719)	01/06/2025
000950.ZK	12/05/2024	SDB3260123026	(3,800.00)	0.8070	(3,009.06)	(3,066.47)	0.0000	4.5800	(840.6994)	0.0000	0.3828	(0.7161)	0.0000	1	(0.3333)	01/06/2025
000950.ZK	12/05/2024	SDB3260123026	(34,600.00)	0.8070	(27,398.29)	(27,921.02)	0.0000	4.5800	(840.6994)	0.0000	3.4857	(6.5203)	0.0000	1	(3.0347)	01/06/2025
000950.ZK	12/05/2024	SDB3260123026	(27,300.00)	0.8070	(21,617.72)	(22,030.17)	0.0000	4.5800	(840.6994)	0.0000	2.7503	(5.1447)	0.0000	1	(2.3944)	01/06/2025
000950.ZK	12/05/2024	SDB3260123026	(16,100.00)	0.8070	(12,748.91)	(12,992.15)	0.0000	4.5800	(840.6994)	0.0000	1.6219	(3.0340)	0.0000	1	(1.4121)	01/06/2025
000950.ZK	12/05/2024	SDB3260123026	(2,400.00)	0.8070	(1,900.46)	(1,936.72)	0.0000	4.5800	(840.6994)	0.0000	0.2418	(0.4523)	0.0000	1	(0.2105)	01/06/2025
000950.ZK	12/05/2024	SDB3260123026	(1,500.00)	0.8070	(1,187.79)	(1,210.45)	0.0000	4.5800	(840.6994)	0.0000	0.1511	(0.2827)	0.0000	1	(0.1316)	01/06/2025
000950.ZK	12/05/2024	SDB3260123026	(3,500.00)	0.8070	(2,771.50)	(2,824.38)	0.0000	4.5800	(840.6994)	0.0000	0.3526	(0.6596)	0.0000	1	(0.3070)	01/06/2025
000950.ZK	12/05/2024	SDB3260123026	(6,500.00)	0.8070	(5,147.08)	(5,245.28)	0.0000	4.5800	(840.6994)	0.0000	0.6548	(1.2249)	0.0000	1	(0.5701)	01/06/2025
000950.ZK	12/05/2024	SDB3260123026	(4,500.00)	0.8070	(3,563.36)	(3,631.35)	0.0000	4.5800	(840.6994)	0.0000	0.4533	(0.8480)	0.0000	1	(0.3947)	01/06/2025
000950.ZK	12/05/2024	SDB3260123026	(2,700.00)	0.8070	(2,138.02)	(2,178.81)	0.0000	4.5800	(840.6994)	0.0000	0.2720	(0.5088)	0.0000	1	(0.2368)	01/06/2025
000950.ZK	12/05/2024	SDB3260123026	(400.00)	0.8070	(316.74)	(322.79)	0.0000	4.5800	(840.6994)	0.0000	0.0403	(0.0754)	0.0000	1	(0.0351)	01/06/2025
000950.ZK	12/04/2024	SDB3260123026	(8,300.00)	0.7919	(6,572.42)	(6,572.42)	0.0000	4.5800	(840.6994)	0.0000	0.8362	(1.5348)	0.0000	1	(0.6987)	01/06/2025
000950.ZK	12/04/2024	SDB3260123026	(14,000.00)	0.7919	(11,086.01)	(11,086.01)	0.0000	4.5800	(840.6994)	0.0000	1.4104	(2.5889)	0.0000	1	(1.1785)	01/06/2025
000950.ZK	12/04/2024	SDB3260123026	(1,000.00)	0.7919	(791.86)	(791.86)	0.0000	4.5800	(840.6994)	0.0000	0.1007	(0.1849)	0.0000	1	(0.0842)	01/06/2025
000950.ZK	12/04/2024	SDB3260123026	(1,000.00)	0.7919	(791.86)	(791.86)	0.0000	4.5800	(840.6994)	0.0000	0.1007	(0.1849)	0.0000	1	(0.0842)	01/06/2025
000950.ZK	12/04/2024	SDB3260123026	(3,700.00)	0.7919	(2,929.87)	(2,929.87)	0.0000	4.5800	(840.6994)	0.0000	0.3727	(0.6842)	0.0000	1	(0.3115)	01/06/2025
000950.ZK	12/04/2024	SDB3260123026	(3,100.00)	0.7919	(2,454.76)	(2,454.76)	0.0000	4.5800	(840.6994)	0.0000	0.3123	(0.5733)	0.0000	1	(0.2610)	01/06/2025
000950.ZK	12/04/2024	SDB3260123026	(3,800.00)	0.7919	(3,009.06)	(3,009.06)	0.0000	4.5800	(840.6994)	0.0000	0.3828	(0.7027)	0.0000	1	(0.3199)	01/06/2025
000950.ZK	12/04/2024	SDB3260123026	(34,600.00)	0.7919	(27,398.29)	(27,398.29)	0.0000	4.5800	(840.6994)	0.0000	3.4857	(6.3983)	0.0000	1	(2.9126)	01/06/2025
000950.ZK	12/04/2024	SDB3260123026	(27,300.00)	0.7919	(21,617.72)	(21,617.72)	0.0000	4.5800	(840.6994)	0.0000	2.7503	(5.0483)	0.0000	1	(2.2981)	01/06/2025
000950.ZK	12/04/2024	SDB3260123026	(16,100.00)	0.7919	(12,748.91)	(12,748.91)	0.0000	4.5800	(840.6994)	0.0000	1.6219	(2.9772)	0.0000	1	(1.3553)	01/06/2025
000950.ZK	12/04/2024	SDB3260123026	(2,400.00)	0.7919	(1,900.46)	(1,900.46)	0.0000	4.5800	(840.6994)	0.0000	0.2418	(0.4438)	0.0000	1	(0.2020)	01/06/2025
000950.ZK	12/04/2024	SDB3260123026	(1,500.00)	0.7919	(1,187.79)	(1,187.79)	0.0000	4.5800	(840.6994)	0.0000	0.1511	(0.2774)	0.0000	1	(0.1263)	01/06/2025
000950.ZK	12/04/2024	SDB3260123026	(3,500.00)	0.7919	(2,771.50)	(2,771.50)	0.0000	4.5800	(840.6994)	0.0000	0.3526	(0.6472)	0.0000	1	(0.2946)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
CHONGQING MINFENG AGROCHEM CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
000950.ZK	12/04/2024	SDB3260123026	(6,500.00)	0.7919	(5,147.08)	(5,147.08)	0.0000	4.5800	(840.6994)	0.0000	0.6548	(1.2020)	0.0000	1	(0.5472)	01/06/2025
000950.ZK	12/04/2024	SDB3260123026	(4,500.00)	0.7919	(3,563.36)	(3,563.36)	0.0000	4.5800	(840.6994)	0.0000	0.4533	(0.8321)	0.0000	1	(0.3788)	01/06/2025
000950.ZK	12/04/2024	SDB3260123026	(2,700.00)	0.7919	(2,138.02)	(2,138.02)	0.0000	4.5800	(840.6994)	0.0000	0.2720	(0.4993)	0.0000	1	(0.2273)	01/06/2025
000950.ZK	12/04/2024	SDB3260123026	(400.00)	0.7919	(316.74)	(316.74)	0.0000	4.5800	(840.6994)	0.0000	0.0403	(0.0740)	0.0000	1	(0.0337)	01/06/2025
TOTAL CHONGQING MINFENG AGROCHEM CO LTD CMN CLASS A SERIES NORTHBOUND											216.6355	(406.3860)	0.0000		(189.7506)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
CHONGQING SHUNBO ALUMINUM CO., LTD. CMN CLASS A SERIES NORTHBOUND																
002996.ZK	12/27/2024	SDB3262612814	(62.00)	0.9305	(56.62)	(57.69)	0.0000	4.3300	(1,325.0000)	0.0000	0.0204	(0.0637)	0.0000	3	(0.0433)	01/06/2025
002996.ZK	12/26/2024	SDB3262612814	(100.00)	0.9188	(91.32)	(91.88)	0.0000	4.3300	(1,505.4542)	0.0000	0.0110	(0.0384)	0.0000	1	(0.0274)	01/06/2025
002996.ZK	12/26/2024	SDB3262612814	(200.00)	0.9188	(182.17)	(183.76)	0.0000	4.3300	(1,505.4542)	0.0000	0.0219	(0.0768)	0.0000	1	(0.0549)	01/06/2025
002996.ZK	12/26/2024	SDB3262612814	(9,400.00)	0.9188	(8,588.67)	(8,636.59)	0.0000	4.3300	(1,505.4542)	0.0000	1.0330	(3.6117)	0.0000	1	(2.5786)	01/06/2025
002996.ZK	12/26/2024	SDB3262612814	(13,062.00)	0.9188	(12,888.51)	(12,001.18)	0.0000	4.3300	(1,505.4542)	0.0000	1.5502	(5.0187)	0.0000	1	(3.4685)	01/06/2025
002996.ZK	12/24/2024	SDB3262612814	(100.00)	0.9188	(91.32)	(91.88)	0.0000	4.3300	(1,505.4542)	0.0000	0.0220	(0.0768)	0.0000	2	(0.0549)	01/06/2025
002996.ZK	12/24/2024	SDB3262612814	(200.00)	0.9188	(182.17)	(183.76)	0.0000	4.3300	(1,505.4542)	0.0000	0.0438	(0.1537)	0.0000	2	(0.1099)	01/06/2025
002996.ZK	12/24/2024	SDB3262612814	(9,400.00)	0.9188	(8,588.67)	(8,636.59)	0.0000	4.3300	(1,505.4542)	0.0000	2.0661	(7.2233)	0.0000	2	(5.1573)	01/06/2025
002996.ZK	12/24/2024	SDB3262612814	(13,062.00)	0.9188	(12,888.51)	(12,001.18)	0.0000	4.3300	(1,505.4542)	0.0000	3.1004	(10.0374)	0.0000	2	(6.9369)	01/06/2025
002996.ZK	12/23/2024	SDB3262612814	(100.00)	0.9122	(91.32)	(91.22)	0.0000	4.3300	(1,505.4542)	0.0000	0.0110	(0.0381)	0.0000	1	(0.0272)	01/06/2025
002996.ZK	12/23/2024	SDB3262612814	(200.00)	0.9122	(182.17)	(182.43)	0.0000	4.3300	(1,505.4542)	0.0000	0.0219	(0.0763)	0.0000	1	(0.0544)	01/06/2025
002996.ZK	12/23/2024	SDB3262612814	(9,400.00)	0.9122	(8,588.67)	(8,574.29)	0.0000	4.3300	(1,505.4542)	0.0000	1.0330	(3.5856)	0.0000	1	(2.5526)	01/06/2025
002996.ZK	12/23/2024	SDB3262612814	(13,062.00)	0.9122	(12,888.51)	(11,914.61)	0.0000	4.3300	(1,505.4542)	0.0000	1.5502	(4.9825)	0.0000	1	(3.4323)	01/06/2025
002996.ZK	12/20/2024	SDB3262612814	(9,400.00)	0.9065	(8,588.67)	(8,521.02)	0.0000	4.3300	(1,502.8559)	0.0000	3.0991	(10.6715)	0.0000	3	(7.5725)	01/06/2025
002996.ZK	12/20/2024	SDB3262612814	(13,062.00)	0.9065	(12,888.51)	(11,840.59)	0.0000	4.3300	(1,502.8559)	0.0000	4.6506	(14.8289)	0.0000	3	(10.1783)	01/06/2025
002996.ZK	12/19/2024	SDB3262612814	(13,062.00)	0.9359	(12,888.51)	(12,224.31)	0.0000	4.5800	(1,325.0000)	0.0000	1.6397	(4.4992)	0.0000	1	(2.8595)	01/06/2025
002996.ZK	12/18/2024	SDB3262612814	(13,062.00)	0.9426	(12,888.51)	(12,311.73)	0.0000	4.5800	(1,325.0000)	0.0000	1.6397	(4.5314)	0.0000	1	(2.8917)	01/06/2025
002996.ZK	12/17/2024	SDB3262612814	(15,700.00)	0.9703	(15,491.47)	(15,232.96)	0.0000	4.5800	(1,325.0000)	0.0000	1.9709	(5.6066)	0.0000	1	(3.6357)	01/06/2025
002996.ZK	12/17/2024	SDB3262612814	(400.00)	0.9703	(393.70)	(388.10)	0.0000	4.5800	(1,325.0000)	0.0000	0.0501	(0.1428)	0.0000	1	(0.0928)	01/06/2025
002996.ZK	12/17/2024	SDB3262612814	(100.00)	0.9703	(98.47)	(97.03)	0.0000	4.5800	(1,325.0000)	0.0000	0.0125	(0.0357)	0.0000	1	(0.0232)	01/06/2025
002996.ZK	12/17/2024	SDB3262612814	(400.00)	0.9703	(371.80)	(388.10)	0.0000	4.5800	(1,325.0000)	0.0000	0.0473	(0.1428)	0.0000	1	(0.0955)	01/06/2025
002996.ZK	12/17/2024	SDB3262612814	(100.00)	0.9703	(92.36)	(97.03)	0.0000	4.5800	(1,325.0000)	0.0000	0.0118	(0.0357)	0.0000	1	(0.0240)	01/06/2025
002996.ZK	12/17/2024	SDB3262612814	(400.00)	0.9703	(368.19)	(388.10)	0.0000	4.5800	(1,325.0000)	0.0000	0.0468	(0.1428)	0.0000	1	(0.0960)	01/06/2025
002996.ZK	12/17/2024	SDB3262612814	(400.00)	0.9703	(370.19)	(388.10)	0.0000	4.5800	(1,325.0000)	0.0000	0.0471	(0.1428)	0.0000	1	(0.0957)	01/06/2025
002996.ZK	12/17/2024	SDB3262612814	(400.00)	0.9703	(368.27)	(388.10)	0.0000	4.5800	(1,325.0000)	0.0000	0.0469	(0.1428)	0.0000	1	(0.0960)	01/06/2025
002996.ZK	12/17/2024	SDB3262612814	(400.00)	0.9703	(370.73)	(388.10)	0.0000	4.5800	(1,325.0000)	0.0000	0.0472	(0.1428)	0.0000	1	(0.0957)	01/06/2025
002996.ZK	12/17/2024	SDB3262612814	(100.00)	0.9703	(92.45)	(97.03)	0.0000	4.5800	(1,325.0000)	0.0000	0.0118	(0.0357)	0.0000	1	(0.0239)	01/06/2025
002996.ZK	12/17/2024	SDB3262612814	(1,100.00)	0.9703	(1,016.98)	(1,067.28)	0.0000	4.5800	(1,325.0000)	0.0000	0.1294	(0.3928)	0.0000	1	(0.2634)	01/06/2025
002996.ZK	12/17/2024	SDB3262612814	(3,000.00)	0.9703	(2,773.57)	(2,910.76)	0.0000	4.5800	(1,325.0000)	0.0000	0.3529	(1.0713)	0.0000	1	(0.7185)	01/06/2025
002996.ZK	12/17/2024	SDB3262612814	(2,000.00)	0.9703	(1,849.05)	(1,940.50)	0.0000	4.5800	(1,325.0000)	0.0000	0.2352	(0.7142)	0.0000	1	(0.4790)	01/06/2025
002996.ZK	12/17/2024	SDB3262612814	(900.00)	0.9703	(832.07)	(873.23)	0.0000	4.5800	(1,325.0000)	0.0000	0.1059	(0.3214)	0.0000	1	(0.2155)	01/06/2025
002996.ZK	12/17/2024	SDB3262612814	(3,700.00)	0.9703	(3,420.74)	(3,589.93)	0.0000	4.5800	(1,325.0000)	0.0000	0.4352	(1.3213)	0.0000	1	(0.8861)	01/06/2025
002996.ZK	12/17/2024	SDB3262612814	(7,300.00)	0.9703	(6,749.03)	(7,082.84)	0.0000	4.5800	(1,325.0000)	0.0000	0.8586	(2.6069)	0.0000	1	(1.7483)	01/06/2025
002996.ZK	12/17/2024	SDB3262612814	(19,700.00)	0.9703	(18,213.14)	(19,113.96)	0.0000	4.5800	(1,325.0000)	0.0000	2.3171	(7.0350)	0.0000	1	(4.7179)	01/06/2025
002996.ZK	12/17/2024	SDB3262612814	(9,000.00)	0.9703	(8,320.73)	(8,732.27)	0.0000	4.5800	(1,325.0000)	0.0000	1.0586	(3.2140)	0.0000	1	(2.1554)	01/06/2025
002996.ZK	12/16/2024	SDB3262612814	(15,700.00)	0.9646	(15,491.47)	(15,144.72)	0.0000	4.5800	(1,325.0000)	0.0000	1.9709	(5.5741)	0.0000	1	(3.6032)	01/06/2025
002996.ZK	12/16/2024	SDB3262612814	(400.00)	0.9646	(393.70)	(385.85)	0.0000	4.5800	(1,325.0000)	0.0000	0.0501	(0.1420)	0.0000	1	(0.0919)	01/06/2025
002996.ZK	12/16/2024	SDB3262612814	(100.00)	0.9646	(98.47)	(96.46)	0.0000	4.5800	(1,325.0000)	0.0000	0.0125	(0.0355)	0.0000	1	(0.0230)	01/06/2025
002996.ZK	12/16/2024	SDB3262612814	(400.00)	0.9646	(371.80)	(385.85)	0.0000	4.5800	(1,325.0000)	0.0000	0.0473	(0.1420)	0.0000	1	(0.0947)	01/06/2025
002996.ZK	12/16/2024	SDB3262612814	(100.00)	0.9646	(92.36)	(96.46)	0.0000	4.5800	(1,325.0000)	0.0000	0.0118	(0.0355)	0.0000	1	(0.0238)	01/06/2025
002996.ZK	12/16/2024	SDB3262612814	(400.00)	0.9646	(368.19)	(385.85)	0.0000	4.5800	(1,325.0000)	0.0000	0.0468	(0.1420)	0.0000	1	(0.0952)	01/06/2025
002996.ZK	12/16/2024	SDB3262612814	(400.00)	0.9646	(370.19)	(385.85)	0.0000	4.5800	(1,325.0000)	0.0000	0.0471	(0.1420)	0.0000	1	(0.0949)	01/06/2025
002996.ZK	12/16/2024	SDB3262612814	(400.00)	0.9646	(368.27)	(385.85)	0.0000	4.5800	(1,325.0000)	0.0000	0.0469	(0.1420)	0.0000	1	(0.0952)	01/06/2025
002996.ZK	12/16/2024	SDB3262612814	(400.00)	0.9646	(370.73)	(385.85)	0.0000	4.5800	(1,325.0000)	0.0000	0.0472	(0.1420)	0.0000	1	(0.0948)	01/06/2025
002996.ZK	12/16/2024	SDB3262612814	(100.00)	0.9646	(92.45)	(96.46)	0.0000	4.5800	(1,325.0000)	0.0000	0.0118	(0.0355)	0.0000	1	(0.0237)	01/06/2025
002996.ZK	12/16/2024	SDB3262612814	(1,100.00)	0.9646	(1,016.98)	(1,061.10)	0.0000	4.5800	(1,325.0000)	0.0000	0.1294	(0.3905)	0.0000	1	(0.2612)	01/06/2025
002996.ZK	12/16/2024	SDB3262612814	(3,000.00)	0.9646	(2,773.57)	(2,893.90)	0.0000	4.5800	(1,325.0000)	0.0000	0.3529	(1.0651)	0.0000	1	(0.7123)	01/06/2025
002996.ZK	12/16/2024	SDB3262612814	(2,000.00)	0.9646	(1,849.05)	(1,929.26)	0.0000	4.5800	(1,325.0000)	0.0000	0.2352	(0.7101)	0.0000	1	(0.4748)	01/06/2025
002996.ZK	12/16/2024	SDB3262612814	(900.00)	0.9646	(832.07)	(868.17)	0.0000	4.5800	(1,325.0000)	0.0000	0.1059	(0.3195)	0.0000	1	(0.2137)	01/06/2025
002996.ZK	12/16/2024	SDB3262612814	(3,700.00)	0.9646	(3,420.74)	(3,569.14)	0.0000	4.5800	(1,325.0000)	0.0000	0.4352	(1.3136)	0.0000	1	(0.8784)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
CHONGQING SHUNBO ALUMINUM CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002996.ZK	12/16/2024	SDB3262612814	(7,300.00)	0.9646	(6,749.03)	(7,041.81)	0.0000	4.5800	(1,325.0000)	0.0000	0.8586	(2.5918)	0.0000	1	(1.7332)	01/06/2025
002996.ZK	12/16/2024	SDB3262612814	(19,700.00)	0.9646	(18,213.14)	(19,003.25)	0.0000	4.5800	(1,325.0000)	0.0000	2.3171	(6.9943)	0.0000	1	(4.6771)	01/06/2025
002996.ZK	12/16/2024	SDB3262612814	(9,000.00)	0.9646	(8,320.73)	(8,681.69)	0.0000	4.5800	(1,325.0000)	0.0000	1.0586	(3.1953)	0.0000	1	(2.1368)	01/06/2025
002996.ZK	12/13/2024	SDB3262612814	(15,700.00)	0.9788	(15,491.47)	(15,366.77)	0.0000	4.5800	(1,325.0000)	0.0000	5.9126	(16.9675)	0.0000	3	(11.0549)	01/06/2025
002996.ZK	12/13/2024	SDB3262612814	(400.00)	0.9788	(393.70)	(391.51)	0.0000	4.5800	(1,325.0000)	0.0000	0.1503	(0.4323)	0.0000	3	(0.2820)	01/06/2025
002996.ZK	12/13/2024	SDB3262612814	(100.00)	0.9788	(98.47)	(97.88)	0.0000	4.5800	(1,325.0000)	0.0000	0.0376	(0.1081)	0.0000	3	(0.0705)	01/06/2025
002996.ZK	12/13/2024	SDB3262612814	(400.00)	0.9788	(371.80)	(391.51)	0.0000	4.5800	(1,325.0000)	0.0000	0.1419	(0.4323)	0.0000	3	(0.2904)	01/06/2025
002996.ZK	12/13/2024	SDB3262612814	(100.00)	0.9788	(92.36)	(97.88)	0.0000	4.5800	(1,325.0000)	0.0000	0.0353	(0.1081)	0.0000	3	(0.0728)	01/06/2025
002996.ZK	12/13/2024	SDB3262612814	(400.00)	0.9788	(368.19)	(391.51)	0.0000	4.5800	(1,325.0000)	0.0000	0.1405	(0.4323)	0.0000	3	(0.2918)	01/06/2025
002996.ZK	12/13/2024	SDB3262612814	(400.00)	0.9788	(370.19)	(391.51)	0.0000	4.5800	(1,325.0000)	0.0000	0.1413	(0.4323)	0.0000	3	(0.2910)	01/06/2025
002996.ZK	12/13/2024	SDB3262612814	(400.00)	0.9788	(368.27)	(391.51)	0.0000	4.5800	(1,325.0000)	0.0000	0.1406	(0.4323)	0.0000	3	(0.2917)	01/06/2025
002996.ZK	12/13/2024	SDB3262612814	(400.00)	0.9788	(370.73)	(391.51)	0.0000	4.5800	(1,325.0000)	0.0000	0.1415	(0.4323)	0.0000	3	(0.2908)	01/06/2025
002996.ZK	12/13/2024	SDB3262612814	(100.00)	0.9788	(92.45)	(97.88)	0.0000	4.5800	(1,325.0000)	0.0000	0.0353	(0.1081)	0.0000	3	(0.0728)	01/06/2025
002996.ZK	12/13/2024	SDB3262612814	(1,100.00)	0.9788	(1,016.98)	(1,076.65)	0.0000	4.5800	(1,325.0000)	0.0000	0.3881	(1.1888)	0.0000	3	(0.8007)	01/06/2025
002996.ZK	12/13/2024	SDB3262612814	(3,000.00)	0.9788	(2,773.57)	(2,936.32)	0.0000	4.5800	(1,325.0000)	0.0000	1.0586	(3.2422)	0.0000	3	(2.1836)	01/06/2025
002996.ZK	12/13/2024	SDB3262612814	(2,000.00)	0.9788	(1,849.05)	(1,957.55)	0.0000	4.5800	(1,325.0000)	0.0000	0.7057	(2.1615)	0.0000	3	(1.4557)	01/06/2025
002996.ZK	12/13/2024	SDB3262612814	(900.00)	0.9788	(832.07)	(880.90)	0.0000	4.5800	(1,325.0000)	0.0000	0.3176	(0.9727)	0.0000	3	(0.6551)	01/06/2025
002996.ZK	12/13/2024	SDB3262612814	(3,700.00)	0.9788	(3,420.74)	(3,621.47)	0.0000	4.5800	(1,325.0000)	0.0000	1.3056	(3.9987)	0.0000	3	(2.6931)	01/06/2025
002996.ZK	12/13/2024	SDB3262612814	(7,300.00)	0.9788	(6,749.03)	(7,145.06)	0.0000	4.5800	(1,325.0000)	0.0000	2.5759	(7.8893)	0.0000	3	(5.3135)	01/06/2025
002996.ZK	12/13/2024	SDB3262612814	(19,700.00)	0.9788	(18,213.14)	(19,281.87)	0.0000	4.5800	(1,325.0000)	0.0000	6.9513	(21.2904)	0.0000	3	(14.3390)	01/06/2025
002996.ZK	12/13/2024	SDB3262612814	(9,000.00)	0.9788	(8,320.73)	(8,808.98)	0.0000	4.5800	(1,325.0000)	0.0000	3.1757	(9.7266)	0.0000	3	(6.5508)	01/06/2025
002996.ZK	12/12/2024	SDB3262612814	(100.00)	0.9847	(98.47)	(98.47)	0.0000	4.5800	(1,426.1075)	0.0000	0.0125	(0.0390)	0.0000	1	(0.0265)	01/06/2025
002996.ZK	12/12/2024	SDB3262612814	(400.00)	0.9847	(371.80)	(393.87)	0.0000	4.5800	(1,426.1075)	0.0000	0.0473	(0.1560)	0.0000	1	(0.1087)	01/06/2025
002996.ZK	12/12/2024	SDB3262612814	(100.00)	0.9847	(92.36)	(98.47)	0.0000	4.5800	(1,426.1075)	0.0000	0.0118	(0.0390)	0.0000	1	(0.0273)	01/06/2025
002996.ZK	12/12/2024	SDB3262612814	(400.00)	0.9847	(368.19)	(393.87)	0.0000	4.5800	(1,426.1075)	0.0000	0.0468	(0.1560)	0.0000	1	(0.1092)	01/06/2025
002996.ZK	12/12/2024	SDB3262612814	(400.00)	0.9847	(370.19)	(393.87)	0.0000	4.5800	(1,426.1075)	0.0000	0.0471	(0.1560)	0.0000	1	(0.1089)	01/06/2025
002996.ZK	12/12/2024	SDB3262612814	(400.00)	0.9847	(368.27)	(393.87)	0.0000	4.5800	(1,426.1075)	0.0000	0.0469	(0.1560)	0.0000	1	(0.1092)	01/06/2025
002996.ZK	12/12/2024	SDB3262612814	(400.00)	0.9847	(370.73)	(393.87)	0.0000	4.5800	(1,426.1075)	0.0000	0.0472	(0.1560)	0.0000	1	(0.1089)	01/06/2025
002996.ZK	12/12/2024	SDB3262612814	(100.00)	0.9847	(92.45)	(98.47)	0.0000	4.5800	(1,426.1075)	0.0000	0.0118	(0.0390)	0.0000	1	(0.0272)	01/06/2025
002996.ZK	12/12/2024	SDB3262612814	(1,100.00)	0.9847	(1,016.98)	(1,083.15)	0.0000	4.5800	(1,426.1075)	0.0000	0.1294	(0.4291)	0.0000	1	(0.2997)	01/06/2025
002996.ZK	12/12/2024	SDB3262612814	(3,000.00)	0.9847	(2,773.57)	(2,954.04)	0.0000	4.5800	(1,426.1075)	0.0000	0.3529	(1.1702)	0.0000	1	(0.8174)	01/06/2025
002996.ZK	12/12/2024	SDB3262612814	(2,000.00)	0.9847	(1,849.05)	(1,969.36)	0.0000	4.5800	(1,426.1075)	0.0000	0.2352	(0.7801)	0.0000	1	(0.5449)	01/06/2025
002996.ZK	12/12/2024	SDB3262612814	(900.00)	0.9847	(832.07)	(886.21)	0.0000	4.5800	(1,426.1075)	0.0000	0.1059	(0.3511)	0.0000	1	(0.2452)	01/06/2025
002996.ZK	12/12/2024	SDB3262612814	(3,700.00)	0.9847	(3,420.74)	(3,643.32)	0.0000	4.5800	(1,426.1075)	0.0000	0.4352	(1.4433)	0.0000	1	(1.0081)	01/06/2025
002996.ZK	12/12/2024	SDB3262612814	(7,300.00)	0.9847	(6,749.03)	(7,188.17)	0.0000	4.5800	(1,426.1075)	0.0000	0.8586	(2.8475)	0.0000	1	(1.9889)	01/06/2025
002996.ZK	12/12/2024	SDB3262612814	(19,700.00)	0.9847	(18,213.14)	(19,398.22)	0.0000	4.5800	(1,426.1075)	0.0000	2.3171	(7.6844)	0.0000	1	(5.3673)	01/06/2025
002996.ZK	12/12/2024	SDB3262612814	(9,300.00)	0.9847	(8,598.08)	(9,157.53)	0.0000	4.5800	(1,426.1075)	0.0000	1.0939	(3.6277)	0.0000	1	(2.5338)	01/06/2025
002996.ZK	12/12/2024	SDB3262612814	(1,100.00)	0.9847	(1,016.98)	(1,083.15)	0.0000	4.5800	(1,426.1075)	0.0000	0.1294	(0.4291)	0.0000	1	(0.2997)	01/06/2025
002996.ZK	12/12/2024	SDB3262612814	(3,800.00)	0.9847	(3,513.20)	(3,741.79)	0.0000	4.5800	(1,426.1075)	0.0000	0.4470	(1.4823)	0.0000	1	(1.0353)	01/06/2025
002996.ZK	12/12/2024	SDB3262612814	(100.00)	0.9847	(92.45)	(98.47)	0.0000	4.5800	(1,426.1075)	0.0000	0.0118	(0.0390)	0.0000	1	(0.0272)	01/06/2025
002996.ZK	12/12/2024	SDB3262612814	(400.00)	0.9847	(369.81)	(393.87)	0.0000	4.5800	(1,426.1075)	0.0000	0.0470	(0.1560)	0.0000	1	(0.1090)	01/06/2025
002996.ZK	12/12/2024	SDB3262612814	(7,700.00)	0.9847	(7,118.84)	(7,582.04)	0.0000	4.5800	(1,426.1075)	0.0000	0.9057	(3.0036)	0.0000	1	(2.0979)	01/06/2025
002996.ZK	12/12/2024	SDB3262612814	(100.00)	0.9847	(92.45)	(98.47)	0.0000	4.5800	(1,426.1075)	0.0000	0.0118	(0.0390)	0.0000	1	(0.0272)	01/06/2025
002996.ZK	12/12/2024	SDB3262612814	(16,500.00)	0.9847	(15,254.66)	(16,247.24)	0.0000	4.5800	(1,426.1075)	0.0000	1.9407	(6.4362)	0.0000	1	(4.4955)	01/06/2025
002996.ZK	12/12/2024	SDB3262612814	(7,600.00)	0.9847	(7,026.39)	(7,483.58)	0.0000	4.5800	(1,426.1075)	0.0000	0.8939	(2.9646)	0.0000	1	(2.0706)	01/06/2025
002996.ZK	12/12/2024	SDB3262612814	(26,000.00)	0.9847	(24,037.65)	(25,601.71)	0.0000	4.5800	(1,426.1075)	0.0000	3.0581	(10.1419)	0.0000	1	(7.0838)	01/06/2025
002996.ZK	12/12/2024	SDB3262612814	(37,400.00)	0.9847	(34,577.24)	(36,827.07)	0.0000	4.5800	(1,426.1075)	0.0000	4.3990	(14.5887)	0.0000	1	(10.1897)	01/06/2025
002996.ZK	12/12/2024	SDB3262612814	(6,700.00)	0.9847	(6,194.32)	(6,597.36)	0.0000	4.5800	(1,426.1075)	0.0000	0.7881	(2.6135)	0.0000	1	(1.8254)	01/06/2025
002996.ZK	12/12/2024	SDB3262612814	(8,900.00)	0.9847	(8,228.27)	(8,763.66)	0.0000	4.5800	(1,426.1075)	0.0000	1.0468	(3.4716)	0.0000	1	(2.4248)	01/06/2025
002996.ZK	12/12/2024	SDB3262612814	(3,700.00)	0.9847	(3,420.74)	(3,643.32)	0.0000	4.5800	(1,426.1075)	0.0000	0.4352	(1.4433)	0.0000	1	(1.0081)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
CHONGQING SHUNBO ALUMINUM CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002996.ZK	12/11/2024	SDB3262612814	(400.00)	0.9335	(371.80)	(373.38)	0.0000	4.5800	(1,426.0195)	0.0000	0.0473	(0.1479)	0.0000	1	(0.1006)	01/06/2025
002996.ZK	12/11/2024	SDB3262612814	(100.00)	0.9335	(92.36)	(93.35)	0.0000	4.5800	(1,426.0195)	0.0000	0.0118	(0.0370)	0.0000	1	(0.0252)	01/06/2025
002996.ZK	12/11/2024	SDB3262612814	(400.00)	0.9335	(368.19)	(373.38)	0.0000	4.5800	(1,426.0195)	0.0000	0.0468	(0.1479)	0.0000	1	(0.1011)	01/06/2025
002996.ZK	12/11/2024	SDB3262612814	(400.00)	0.9335	(370.19)	(373.38)	0.0000	4.5800	(1,426.0195)	0.0000	0.0471	(0.1479)	0.0000	1	(0.1008)	01/06/2025
002996.ZK	12/11/2024	SDB3262612814	(400.00)	0.9335	(368.27)	(373.38)	0.0000	4.5800	(1,426.0195)	0.0000	0.0469	(0.1479)	0.0000	1	(0.1011)	01/06/2025
002996.ZK	12/11/2024	SDB3262612814	(400.00)	0.9335	(370.73)	(373.38)	0.0000	4.5800	(1,426.0195)	0.0000	0.0472	(0.1479)	0.0000	1	(0.1007)	01/06/2025
002996.ZK	12/11/2024	SDB3262612814	(100.00)	0.9335	(92.45)	(93.35)	0.0000	4.5800	(1,426.0195)	0.0000	0.0118	(0.0370)	0.0000	1	(0.0252)	01/06/2025
002996.ZK	12/11/2024	SDB3262612814	(1,100.00)	0.9335	(1,016.98)	(1,026.81)	0.0000	4.5800	(1,426.0195)	0.0000	0.1294	(0.4067)	0.0000	1	(0.2774)	01/06/2025
002996.ZK	12/11/2024	SDB3262612814	(3,000.00)	0.9335	(2,773.57)	(2,800.38)	0.0000	4.5800	(1,426.0195)	0.0000	0.3529	(1.1093)	0.0000	1	(0.7564)	01/06/2025
002996.ZK	12/11/2024	SDB3262612814	(2,000.00)	0.9335	(1,849.05)	(1,866.92)	0.0000	4.5800	(1,426.0195)	0.0000	0.2352	(0.7395)	0.0000	1	(0.5043)	01/06/2025
002996.ZK	12/11/2024	SDB3262612814	(900.00)	0.9335	(832.07)	(840.11)	0.0000	4.5800	(1,426.0195)	0.0000	0.1059	(0.3328)	0.0000	1	(0.2269)	01/06/2025
002996.ZK	12/11/2024	SDB3262612814	(3,700.00)	0.9335	(3,420.74)	(3,453.80)	0.0000	4.5800	(1,426.0195)	0.0000	0.4352	(1.3681)	0.0000	1	(0.9329)	01/06/2025
002996.ZK	12/11/2024	SDB3262612814	(7,300.00)	0.9335	(6,749.03)	(6,814.26)	0.0000	4.5800	(1,426.0195)	0.0000	0.8586	(2.6992)	0.0000	1	(1.8406)	01/06/2025
002996.ZK	12/11/2024	SDB3262612814	(19,700.00)	0.9335	(18,213.14)	(18,389.16)	0.0000	4.5800	(1,426.0195)	0.0000	2.3171	(7.2843)	0.0000	1	(4.9671)	01/06/2025
002996.ZK	12/11/2024	SDB3262612814	(9,300.00)	0.9335	(8,598.08)	(8,681.18)	0.0000	4.5800	(1,426.0195)	0.0000	1.0939	(3.4388)	0.0000	1	(2.3449)	01/06/2025
002996.ZK	12/11/2024	SDB3262612814	(1,100.00)	0.9335	(1,016.98)	(1,026.81)	0.0000	4.5800	(1,426.0195)	0.0000	0.1294	(0.4067)	0.0000	1	(0.2774)	01/06/2025
002996.ZK	12/11/2024	SDB3262612814	(3,800.00)	0.9335	(3,513.20)	(3,547.15)	0.0000	4.5800	(1,426.0195)	0.0000	0.4470	(1.4051)	0.0000	1	(0.9581)	01/06/2025
002996.ZK	12/11/2024	SDB3262612814	(100.00)	0.9335	(92.45)	(93.35)	0.0000	4.5800	(1,426.0195)	0.0000	0.0118	(0.0370)	0.0000	1	(0.0252)	01/06/2025
002996.ZK	12/11/2024	SDB3262612814	(400.00)	0.9335	(369.81)	(373.38)	0.0000	4.5800	(1,426.0195)	0.0000	0.0470	(0.1479)	0.0000	1	(0.1009)	01/06/2025
002996.ZK	12/11/2024	SDB3262612814	(7,700.00)	0.9335	(7,118.84)	(7,187.64)	0.0000	4.5800	(1,426.0195)	0.0000	0.9057	(2.8471)	0.0000	1	(1.9415)	01/06/2025
002996.ZK	12/11/2024	SDB3262612814	(100.00)	0.9335	(92.45)	(93.35)	0.0000	4.5800	(1,426.0195)	0.0000	0.0118	(0.0370)	0.0000	1	(0.0252)	01/06/2025
002996.ZK	12/11/2024	SDB3262612814	(16,500.00)	0.9335	(15,254.66)	(15,402.09)	0.0000	4.5800	(1,426.0195)	0.0000	1.9407	(6.1010)	0.0000	1	(4.1603)	01/06/2025
002996.ZK	12/11/2024	SDB3262612814	(7,600.00)	0.9335	(7,026.39)	(7,094.30)	0.0000	4.5800	(1,426.0195)	0.0000	0.8939	(2.8102)	0.0000	1	(1.9163)	01/06/2025
002996.ZK	12/11/2024	SDB3262612814	(26,000.00)	0.9335	(24,037.65)	(24,269.96)	0.0000	4.5800	(1,426.0195)	0.0000	3.0581	(9.6137)	0.0000	1	(6.5556)	01/06/2025
002996.ZK	12/11/2024	SDB3262612814	(37,400.00)	0.9335	(34,577.24)	(34,911.40)	0.0000	4.5800	(1,426.0195)	0.0000	4.3990	(13.8290)	0.0000	1	(9.4300)	01/06/2025
002996.ZK	12/11/2024	SDB3262612814	(6,700.00)	0.9335	(6,194.32)	(6,254.18)	0.0000	4.5800	(1,426.0195)	0.0000	0.7881	(2.4774)	0.0000	1	(1.6893)	01/06/2025
002996.ZK	12/11/2024	SDB3262612814	(8,900.00)	0.9335	(8,228.27)	(8,307.79)	0.0000	4.5800	(1,426.0195)	0.0000	1.0468	(3.2909)	0.0000	1	(2.2440)	01/06/2025
002996.ZK	12/11/2024	SDB3262612814	(3,700.00)	0.9335	(3,420.74)	(3,453.80)	0.0000	4.5800	(1,426.0195)	0.0000	0.4352	(1.3681)	0.0000	1	(0.9329)	01/06/2025
002996.ZK	12/10/2024	SDB3262612814	(400.00)	0.9333	(368.19)	(373.30)	0.0000	4.5800	(1,425.5779)	0.0000	0.0468	(0.1478)	0.0000	1	(0.1010)	01/06/2025
002996.ZK	12/10/2024	SDB3262612814	(400.00)	0.9333	(370.19)	(373.30)	0.0000	4.5800	(1,425.5779)	0.0000	0.0471	(0.1478)	0.0000	1	(0.1007)	01/06/2025
002996.ZK	12/10/2024	SDB3262612814	(400.00)	0.9333	(368.27)	(373.30)	0.0000	4.5800	(1,425.5779)	0.0000	0.0469	(0.1478)	0.0000	1	(0.1010)	01/06/2025
002996.ZK	12/10/2024	SDB3262612814	(400.00)	0.9333	(370.73)	(373.30)	0.0000	4.5800	(1,425.5779)	0.0000	0.0472	(0.1478)	0.0000	1	(0.1007)	01/06/2025
002996.ZK	12/10/2024	SDB3262612814	(100.00)	0.9333	(92.45)	(93.33)	0.0000	4.5800	(1,425.5779)	0.0000	0.0118	(0.0370)	0.0000	1	(0.0252)	01/06/2025
002996.ZK	12/10/2024	SDB3262612814	(1,100.00)	0.9333	(1,016.98)	(1,026.58)	0.0000	4.5800	(1,425.5779)	0.0000	0.1294	(0.4065)	0.0000	1	(0.2771)	01/06/2025
002996.ZK	12/10/2024	SDB3262612814	(3,000.00)	0.9333	(2,773.57)	(2,799.77)	0.0000	4.5800	(1,425.5779)	0.0000	0.3529	(1.1087)	0.0000	1	(0.7558)	01/06/2025
002996.ZK	12/10/2024	SDB3262612814	(2,000.00)	0.9333	(1,849.05)	(1,866.51)	0.0000	4.5800	(1,425.5779)	0.0000	0.2352	(0.7391)	0.0000	1	(0.5039)	01/06/2025
002996.ZK	12/10/2024	SDB3262612814	(900.00)	0.9333	(832.07)	(839.93)	0.0000	4.5800	(1,425.5779)	0.0000	0.1059	(0.3326)	0.0000	1	(0.2267)	01/06/2025
002996.ZK	12/10/2024	SDB3262612814	(3,700.00)	0.9333	(3,420.74)	(3,453.05)	0.0000	4.5800	(1,425.5779)	0.0000	0.4352	(1.3674)	0.0000	1	(0.9322)	01/06/2025
002996.ZK	12/10/2024	SDB3262612814	(7,300.00)	0.9333	(6,749.03)	(6,812.77)	0.0000	4.5800	(1,425.5779)	0.0000	0.8586	(2.6978)	0.0000	1	(1.8392)	01/06/2025
002996.ZK	12/10/2024	SDB3262612814	(19,700.00)	0.9333	(18,213.14)	(18,385.14)	0.0000	4.5800	(1,425.5779)	0.0000	2.3171	(7.2804)	0.0000	1	(4.9633)	01/06/2025
002996.ZK	12/10/2024	SDB3262612814	(9,300.00)	0.9333	(8,598.08)	(8,679.28)	0.0000	4.5800	(1,425.5779)	0.0000	1.0939	(3.4369)	0.0000	1	(2.3431)	01/06/2025
002996.ZK	12/10/2024	SDB3262612814	(1,100.00)	0.9333	(1,016.98)	(1,026.58)	0.0000	4.5800	(1,425.5779)	0.0000	0.1294	(0.4065)	0.0000	1	(0.2771)	01/06/2025
002996.ZK	12/10/2024	SDB3262612814	(3,800.00)	0.9333	(3,513.20)	(3,546.37)	0.0000	4.5800	(1,425.5779)	0.0000	0.4470	(1.4043)	0.0000	1	(0.9574)	01/06/2025
002996.ZK	12/10/2024	SDB3262612814	(100.00)	0.9333	(92.45)	(93.33)	0.0000	4.5800	(1,425.5779)	0.0000	0.0118	(0.0370)	0.0000	1	(0.0252)	01/06/2025
002996.ZK	12/10/2024	SDB3262612814	(400.00)	0.9333	(369.81)	(373.30)	0.0000	4.5800	(1,425.5779)	0.0000	0.0470	(0.1478)	0.0000	1	(0.1008)	01/06/2025
002996.ZK	12/10/2024	SDB3262612814	(7,700.00)	0.9333	(7,118.84)	(7,186.07)	0.0000	4.5800	(1,425.5779)	0.0000	0.9057	(2.8456)	0.0000	1	(1.9400)	01/06/2025
002996.ZK	12/10/2024	SDB3262612814	(100.00)	0.9333	(92.45)	(93.33)	0.0000	4.5800	(1,425.5779)	0.0000	0.0118	(0.0370)	0.0000	1	(0.0252)	01/06/2025
002996.ZK	12/10/2024	SDB3262612814	(16,500.00)	0.9333	(15,254.66)	(15,398.72)	0.0000	4.5800	(1,425.5779)	0.0000	1.9407	(6.0978)	0.0000	1	(4.1571)	01/06/2025
002996.ZK	12/10/2024	SDB3262612814	(7,600.00)	0.9333	(7,026.39)	(7,092.75)	0.0000	4.5800	(1,425.5779)	0.0000	0.8939	(2.8087)	0.0000	1	(1.9148)	01/06/2025
002996.ZK	12/10/2024	SDB3262612814	(26,000.00)	0.9333	(24,037.65)	(24,264.66)	0.0000	4.5800	(1,425.5779)	0.0000	3.0581	(9.6087)	0.0000	1	(6.5505)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
CHONGQING SHUNBO ALUMINUM CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002996.ZK	12/10/2024	SDB3262612814	(37,400.00)	0.9333	(34,577.24)	(34,903.77)	0.0000	4.5800	(1,425.5779)	0.0000	4.3990	(13.8217)	0.0000	1	(9.4227)	01/06/2025
002996.ZK	12/10/2024	SDB3262612814	(6,700.00)	0.9333	(6,194.32)	(6,252.82)	0.0000	4.5800	(1,425.5779)	0.0000	0.7881	(2.4761)	0.0000	1	(1.6880)	01/06/2025
002996.ZK	12/10/2024	SDB3262612814	(8,900.00)	0.9333	(8,228.27)	(8,305.98)	0.0000	4.5800	(1,425.5779)	0.0000	1.0468	(3.2891)	0.0000	1	(2.2423)	01/06/2025
002996.ZK	12/10/2024	SDB3262612814	(3,700.00)	0.9333	(3,420.74)	(3,453.05)	0.0000	4.5800	(1,425.5779)	0.0000	0.4352	(1.3674)	0.0000	1	(0.9322)	01/06/2025
002996.ZK	12/09/2024	SDB3262612814	(400.00)	0.9156	(368.27)	(366.23)	0.0000	4.5800	(1,424.9851)	0.0000	0.0469	(0.1450)	0.0000	1	(0.0981)	01/06/2025
002996.ZK	12/09/2024	SDB3262612814	(400.00)	0.9156	(370.73)	(366.23)	0.0000	4.5800	(1,424.9851)	0.0000	0.0472	(0.1450)	0.0000	1	(0.0978)	01/06/2025
002996.ZK	12/09/2024	SDB3262612814	(100.00)	0.9156	(92.45)	(91.56)	0.0000	4.5800	(1,424.9851)	0.0000	0.0118	(0.0362)	0.0000	1	(0.0245)	01/06/2025
002996.ZK	12/09/2024	SDB3262612814	(1,100.00)	0.9156	(1,016.98)	(1,007.14)	0.0000	4.5800	(1,424.9851)	0.0000	0.1294	(0.3987)	0.0000	1	(0.2693)	01/06/2025
002996.ZK	12/09/2024	SDB3262612814	(3,000.00)	0.9156	(2,773.57)	(2,746.74)	0.0000	4.5800	(1,424.9851)	0.0000	0.3529	(1.0872)	0.0000	1	(0.7344)	01/06/2025
002996.ZK	12/09/2024	SDB3262612814	(2,000.00)	0.9156	(1,849.05)	(1,831.16)	0.0000	4.5800	(1,424.9851)	0.0000	0.2352	(0.7248)	0.0000	1	(0.4896)	01/06/2025
002996.ZK	12/09/2024	SDB3262612814	(900.00)	0.9156	(832.07)	(824.02)	0.0000	4.5800	(1,424.9851)	0.0000	0.1059	(0.3262)	0.0000	1	(0.2203)	01/06/2025
002996.ZK	12/09/2024	SDB3262612814	(3,700.00)	0.9156	(3,420.74)	(3,387.65)	0.0000	4.5800	(1,424.9851)	0.0000	0.4352	(1.3409)	0.0000	1	(0.9057)	01/06/2025
002996.ZK	12/09/2024	SDB3262612814	(7,300.00)	0.9156	(6,749.03)	(6,683.73)	0.0000	4.5800	(1,424.9851)	0.0000	0.8586	(2.6456)	0.0000	1	(1.7870)	01/06/2025
002996.ZK	12/09/2024	SDB3262612814	(19,700.00)	0.9156	(18,213.14)	(18,036.93)	0.0000	4.5800	(1,424.9851)	0.0000	2.3171	(7.1395)	0.0000	1	(4.8224)	01/06/2025
002996.ZK	12/09/2024	SDB3262612814	(9,300.00)	0.9156	(8,598.08)	(8,514.89)	0.0000	4.5800	(1,424.9851)	0.0000	1.0939	(3.3704)	0.0000	1	(2.2766)	01/06/2025
002996.ZK	12/09/2024	SDB3262612814	(1,100.00)	0.9156	(1,016.98)	(1,007.14)	0.0000	4.5800	(1,424.9851)	0.0000	0.1294	(0.3987)	0.0000	1	(0.2693)	01/06/2025
002996.ZK	12/09/2024	SDB3262612814	(3,800.00)	0.9156	(3,513.20)	(3,479.20)	0.0000	4.5800	(1,424.9851)	0.0000	0.4470	(1.3772)	0.0000	1	(0.9302)	01/06/2025
002996.ZK	12/09/2024	SDB3262612814	(100.00)	0.9156	(92.45)	(91.56)	0.0000	4.5800	(1,424.9851)	0.0000	0.0118	(0.0362)	0.0000	1	(0.0245)	01/06/2025
002996.ZK	12/09/2024	SDB3262612814	(400.00)	0.9156	(369.81)	(366.23)	0.0000	4.5800	(1,424.9851)	0.0000	0.0470	(0.1450)	0.0000	1	(0.0979)	01/06/2025
002996.ZK	12/09/2024	SDB3262612814	(7,700.00)	0.9156	(7,118.84)	(7,049.97)	0.0000	4.5800	(1,424.9851)	0.0000	0.9057	(2.7906)	0.0000	1	(1.8849)	01/06/2025
002996.ZK	12/09/2024	SDB3262612814	(100.00)	0.9156	(92.45)	(91.56)	0.0000	4.5800	(1,424.9851)	0.0000	0.0118	(0.0362)	0.0000	1	(0.0245)	01/06/2025
002996.ZK	12/09/2024	SDB3262612814	(16,500.00)	0.9156	(15,254.66)	(15,107.07)	0.0000	4.5800	(1,424.9851)	0.0000	1.9407	(5.9798)	0.0000	1	(4.0391)	01/06/2025
002996.ZK	12/09/2024	SDB3262612814	(7,600.00)	0.9156	(7,026.39)	(6,958.41)	0.0000	4.5800	(1,424.9851)	0.0000	0.8939	(2.7543)	0.0000	1	(1.8604)	01/06/2025
002996.ZK	12/09/2024	SDB3262612814	(26,000.00)	0.9156	(24,037.65)	(23,805.08)	0.0000	4.5800	(1,424.9851)	0.0000	3.0581	(9.4227)	0.0000	1	(6.3646)	01/06/2025
002996.ZK	12/09/2024	SDB3262612814	(37,400.00)	0.9156	(34,577.24)	(34,242.69)	0.0000	4.5800	(1,424.9851)	0.0000	4.3990	(13.5543)	0.0000	1	(9.1553)	01/06/2025
002996.ZK	12/09/2024	SDB3262612814	(6,700.00)	0.9156	(6,194.32)	(6,134.39)	0.0000	4.5800	(1,424.9851)	0.0000	0.7881	(2.4282)	0.0000	1	(1.6401)	01/06/2025
002996.ZK	12/09/2024	SDB3262612814	(8,900.00)	0.9156	(8,228.27)	(8,148.66)	0.0000	4.5800	(1,424.9851)	0.0000	1.0468	(3.2255)	0.0000	1	(2.1787)	01/06/2025
002996.ZK	12/09/2024	SDB3262612814	(3,700.00)	0.9156	(3,420.74)	(3,387.65)	0.0000	4.5800	(1,424.9851)	0.0000	0.4352	(1.3409)	0.0000	1	(0.9057)	01/06/2025
002996.ZK	12/06/2024	SDB3262612814	(100.00)	0.9329	(92.45)	(93.29)	0.0000	4.5800	(1,424.6259)	0.0000	0.0353	(0.1108)	0.0000	3	(0.0755)	01/06/2025
002996.ZK	12/06/2024	SDB3262612814	(1,100.00)	0.9329	(1,016.98)	(1,026.24)	0.0000	4.5800	(1,424.6259)	0.0000	0.3881	(1.2183)	0.0000	3	(0.8302)	01/06/2025
002996.ZK	12/06/2024	SDB3262612814	(3,000.00)	0.9329	(2,773.57)	(2,798.82)	0.0000	4.5800	(1,424.6259)	0.0000	1.0586	(3.3227)	0.0000	3	(2.2641)	01/06/2025
002996.ZK	12/06/2024	SDB3262612814	(2,000.00)	0.9329	(1,849.05)	(1,865.88)	0.0000	4.5800	(1,424.6259)	0.0000	0.7057	(2.2152)	0.0000	3	(1.5094)	01/06/2025
002996.ZK	12/06/2024	SDB3262612814	(900.00)	0.9329	(832.07)	(839.65)	0.0000	4.5800	(1,424.6259)	0.0000	0.3176	(0.9968)	0.0000	3	(0.6792)	01/06/2025
002996.ZK	12/06/2024	SDB3262612814	(3,700.00)	0.9329	(3,420.74)	(3,451.88)	0.0000	4.5800	(1,424.6259)	0.0000	1.3056	(4.0980)	0.0000	3	(2.7925)	01/06/2025
002996.ZK	12/06/2024	SDB3262612814	(7,300.00)	0.9329	(6,749.03)	(6,810.47)	0.0000	4.5800	(1,424.6259)	0.0000	2.5759	(8.0853)	0.0000	3	(5.5094)	01/06/2025
002996.ZK	12/06/2024	SDB3262612814	(19,700.00)	0.9329	(18,213.14)	(18,378.94)	0.0000	4.5800	(1,424.6259)	0.0000	6.9513	(21.8193)	0.0000	3	(14.8679)	01/06/2025
002996.ZK	12/06/2024	SDB3262612814	(9,300.00)	0.9329	(8,598.08)	(8,676.35)	0.0000	4.5800	(1,424.6259)	0.0000	3.2816	(10.3005)	0.0000	3	(7.0189)	01/06/2025
002996.ZK	12/06/2024	SDB3262612814	(1,100.00)	0.9329	(1,016.98)	(1,026.24)	0.0000	4.5800	(1,424.6259)	0.0000	0.3881	(1.2183)	0.0000	3	(0.8302)	01/06/2025
002996.ZK	12/06/2024	SDB3262612814	(3,800.00)	0.9329	(3,513.20)	(3,545.18)	0.0000	4.5800	(1,424.6259)	0.0000	1.3409	(4.2088)	0.0000	3	(2.8679)	01/06/2025
002996.ZK	12/06/2024	SDB3262612814	(100.00)	0.9329	(92.45)	(93.29)	0.0000	4.5800	(1,424.6259)	0.0000	0.0353	(0.1108)	0.0000	3	(0.0755)	01/06/2025
002996.ZK	12/06/2024	SDB3262612814	(400.00)	0.9329	(369.81)	(373.18)	0.0000	4.5800	(1,424.6259)	0.0000	0.1411	(0.4430)	0.0000	3	(0.3019)	01/06/2025
002996.ZK	12/06/2024	SDB3262612814	(7,700.00)	0.9329	(7,118.84)	(7,183.65)	0.0000	4.5800	(1,424.6259)	0.0000	2.7170	(8.5283)	0.0000	3	(5.8113)	01/06/2025
002996.ZK	12/06/2024	SDB3262612814	(100.00)	0.9329	(92.45)	(93.29)	0.0000	4.5800	(1,424.6259)	0.0000	0.0353	(0.1108)	0.0000	3	(0.0755)	01/06/2025
002996.ZK	12/06/2024	SDB3262612814	(16,500.00)	0.9329	(15,254.66)	(15,393.53)	0.0000	4.5800	(1,424.6259)	0.0000	5.8222	(18.2750)	0.0000	3	(12.4528)	01/06/2025
002996.ZK	12/06/2024	SDB3262612814	(7,600.00)	0.9329	(7,026.39)	(7,090.35)	0.0000	4.5800	(1,424.6259)	0.0000	2.6817	(8.4176)	0.0000	3	(5.7358)	01/06/2025
002996.ZK	12/06/2024	SDB3262612814	(26,000.00)	0.9329	(24,037.65)	(24,256.47)	0.0000	4.5800	(1,424.6259)	0.0000	9.1744	(28.7970)	0.0000	3	(19.6226)	01/06/2025
002996.ZK	12/06/2024	SDB3262612814	(37,400.00)	0.9329	(34,577.24)	(34,891.99)	0.0000	4.5800	(1,424.6259)	0.0000	13.1970	(41.4234)	0.0000	3	(28.2264)	01/06/2025
002996.ZK	12/06/2024	SDB3262612814	(6,700.00)	0.9329	(6,194.32)	(6,250.70)	0.0000	4.5800	(1,424.6259)	0.0000	2.3642	(7.4208)	0.0000	3	(5.0566)	01/06/2025
002996.ZK	12/06/2024	SDB3262612814	(8,900.00)	0.9329	(8,228.27)	(8,303.17)	0.0000	4.5800	(1,424.6259)	0.0000	3.1405	(9.8574)	0.0000	3	(6.7170)	01/06/2025
002996.ZK	12/06/2024	SDB3262612814	(3,700.00)	0.9329	(3,420.74)	(3,451.88)	0.0000	4.5800	(1,424.6259)	0.0000	1.3056	(4.0980)	0.0000	3	(2.7925)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
CHONGQING SHUNBO ALUMINUM CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002996.ZK	12/05/2024	SDB3262612814	(100.00)	0.9470	(92.45)	(94.69)	0.0000	4.5800	(1,424.6259)	0.0000	0.0118	(0.0375)	0.0000	1	(0.0257)	01/06/2025
002996.ZK	12/05/2024	SDB3262612814	(1,100.00)	0.9470	(1,016.98)	(1,041.64)	0.0000	4.5800	(1,424.6259)	0.0000	0.1294	(0.4122)	0.0000	1	(0.2828)	01/06/2025
002996.ZK	12/05/2024	SDB3262612814	(3,000.00)	0.9470	(2,773.57)	(2,840.85)	0.0000	4.5800	(1,424.6259)	0.0000	0.3529	(1.1242)	0.0000	1	(0.7713)	01/06/2025
002996.ZK	12/05/2024	SDB3262612814	(2,000.00)	0.9470	(1,849.05)	(1,893.90)	0.0000	4.5800	(1,424.6259)	0.0000	0.2352	(0.7495)	0.0000	1	(0.5142)	01/06/2025
002996.ZK	12/05/2024	SDB3262612814	(900.00)	0.9470	(832.07)	(852.25)	0.0000	4.5800	(1,424.6259)	0.0000	0.1059	(0.3373)	0.0000	1	(0.2314)	01/06/2025
002996.ZK	12/05/2024	SDB3262612814	(3,700.00)	0.9470	(3,420.74)	(3,503.72)	0.0000	4.5800	(1,424.6259)	0.0000	0.4352	(1.3865)	0.0000	1	(0.9513)	01/06/2025
002996.ZK	12/05/2024	SDB3262612814	(7,300.00)	0.9470	(6,749.03)	(6,912.73)	0.0000	4.5800	(1,424.6259)	0.0000	0.8586	(2.7356)	0.0000	1	(1.8769)	01/06/2025
002996.ZK	12/05/2024	SDB3262612814	(19,700.00)	0.9470	(18,213.14)	(18,654.92)	0.0000	4.5800	(1,424.6259)	0.0000	2.3171	(7.3823)	0.0000	1	(5.0652)	01/06/2025
002996.ZK	12/05/2024	SDB3262612814	(9,300.00)	0.9470	(8,598.08)	(8,806.63)	0.0000	4.5800	(1,424.6259)	0.0000	1.0939	(3.4850)	0.0000	1	(2.3912)	01/06/2025
002996.ZK	12/05/2024	SDB3262612814	(1,100.00)	0.9470	(1,016.98)	(1,041.64)	0.0000	4.5800	(1,424.6259)	0.0000	0.1294	(0.4122)	0.0000	1	(0.2828)	01/06/2025
002996.ZK	12/05/2024	SDB3262612814	(3,800.00)	0.9470	(3,513.20)	(3,598.41)	0.0000	4.5800	(1,424.6259)	0.0000	0.4470	(1.4240)	0.0000	1	(0.9770)	01/06/2025
002996.ZK	12/05/2024	SDB3262612814	(100.00)	0.9470	(92.45)	(94.69)	0.0000	4.5800	(1,424.6259)	0.0000	0.0118	(0.0375)	0.0000	1	(0.0257)	01/06/2025
002996.ZK	12/05/2024	SDB3262612814	(400.00)	0.9470	(369.81)	(378.78)	0.0000	4.5800	(1,424.6259)	0.0000	0.0470	(0.1499)	0.0000	1	(0.1028)	01/06/2025
002996.ZK	12/05/2024	SDB3262612814	(7,700.00)	0.9470	(7,118.84)	(7,291.51)	0.0000	4.5800	(1,424.6259)	0.0000	0.9057	(2.8855)	0.0000	1	(1.9798)	01/06/2025
002996.ZK	12/05/2024	SDB3262612814	(100.00)	0.9470	(92.45)	(94.69)	0.0000	4.5800	(1,424.6259)	0.0000	0.0118	(0.0375)	0.0000	1	(0.0257)	01/06/2025
002996.ZK	12/05/2024	SDB3262612814	(16,500.00)	0.9470	(15,254.66)	(15,624.67)	0.0000	4.5800	(1,424.6259)	0.0000	1.9407	(6.1831)	0.0000	1	(4.2424)	01/06/2025
002996.ZK	12/05/2024	SDB3262612814	(7,600.00)	0.9470	(7,026.39)	(7,196.82)	0.0000	4.5800	(1,424.6259)	0.0000	0.8939	(2.8480)	0.0000	1	(1.9541)	01/06/2025
002996.ZK	12/05/2024	SDB3262612814	(26,000.00)	0.9470	(24,037.65)	(24,620.70)	0.0000	4.5800	(1,424.6259)	0.0000	3.0581	(9.7431)	0.0000	1	(6.6850)	01/06/2025
002996.ZK	12/05/2024	SDB3262612814	(37,400.00)	0.9470	(34,577.24)	(35,415.93)	0.0000	4.5800	(1,424.6259)	0.0000	4.3990	(14.0151)	0.0000	1	(9.6161)	01/06/2025
002996.ZK	12/05/2024	SDB3262612814	(6,700.00)	0.9470	(6,194.32)	(6,344.56)	0.0000	4.5800	(1,424.6259)	0.0000	0.7881	(2.5107)	0.0000	1	(1.7227)	01/06/2025
002996.ZK	12/05/2024	SDB3262612814	(8,900.00)	0.9470	(8,228.27)	(8,427.85)	0.0000	4.5800	(1,424.6259)	0.0000	1.0468	(3.3352)	0.0000	1	(2.2883)	01/06/2025
002996.ZK	12/05/2024	SDB3262612814	(3,700.00)	0.9470	(3,420.74)	(3,503.72)	0.0000	4.5800	(1,424.6259)	0.0000	0.4352	(1.3865)	0.0000	1	(0.9513)	01/06/2025
002996.ZK	12/04/2024	SDB3262612814	(100.00)	0.9245	(92.45)	(92.45)	0.0000	4.5800	(1,424.6259)	0.0000	0.0118	(0.0366)	0.0000	1	(0.0248)	01/06/2025
002996.ZK	12/04/2024	SDB3262612814	(1,100.00)	0.9245	(1,016.98)	(1,016.98)	0.0000	4.5800	(1,424.6259)	0.0000	0.1294	(0.4024)	0.0000	1	(0.2731)	01/06/2025
002996.ZK	12/04/2024	SDB3262612814	(3,000.00)	0.9245	(2,773.57)	(2,773.57)	0.0000	4.5800	(1,424.6259)	0.0000	0.3529	(1.0976)	0.0000	1	(0.7447)	01/06/2025
002996.ZK	12/04/2024	SDB3262612814	(2,000.00)	0.9245	(1,849.05)	(1,849.05)	0.0000	4.5800	(1,424.6259)	0.0000	0.2352	(0.7317)	0.0000	1	(0.4965)	01/06/2025
002996.ZK	12/04/2024	SDB3262612814	(900.00)	0.9245	(832.07)	(832.07)	0.0000	4.5800	(1,424.6259)	0.0000	0.1059	(0.3293)	0.0000	1	(0.2234)	01/06/2025
002996.ZK	12/04/2024	SDB3262612814	(3,700.00)	0.9245	(3,420.74)	(3,420.74)	0.0000	4.5800	(1,424.6259)	0.0000	0.4352	(1.3537)	0.0000	1	(0.9185)	01/06/2025
002996.ZK	12/04/2024	SDB3262612814	(7,300.00)	0.9245	(6,749.03)	(6,749.03)	0.0000	4.5800	(1,424.6259)	0.0000	0.8586	(2.6708)	0.0000	1	(1.8122)	01/06/2025
002996.ZK	12/04/2024	SDB3262612814	(19,700.00)	0.9245	(18,213.14)	(18,213.14)	0.0000	4.5800	(1,424.6259)	0.0000	2.3171	(7.2075)	0.0000	1	(4.8904)	01/06/2025
002996.ZK	12/04/2024	SDB3262612814	(9,300.00)	0.9245	(8,598.08)	(8,598.08)	0.0000	4.5800	(1,424.6259)	0.0000	1.0939	(3.4025)	0.0000	1	(2.3086)	01/06/2025
002996.ZK	12/04/2024	SDB3262612814	(1,100.00)	0.9245	(1,016.98)	(1,016.98)	0.0000	4.5800	(1,424.6259)	0.0000	0.1294	(0.4024)	0.0000	1	(0.2731)	01/06/2025
002996.ZK	12/04/2024	SDB3262612814	(3,800.00)	0.9245	(3,513.20)	(3,513.20)	0.0000	4.5800	(1,424.6259)	0.0000	0.4470	(1.3903)	0.0000	1	(0.9433)	01/06/2025
002996.ZK	12/04/2024	SDB3262612814	(100.00)	0.9245	(92.45)	(92.45)	0.0000	4.5800	(1,424.6259)	0.0000	0.0118	(0.0366)	0.0000	1	(0.0248)	01/06/2025
002996.ZK	12/04/2024	SDB3262612814	(400.00)	0.9245	(369.81)	(369.81)	0.0000	4.5800	(1,424.6259)	0.0000	0.0470	(0.1463)	0.0000	1	(0.0993)	01/06/2025
002996.ZK	12/04/2024	SDB3262612814	(7,700.00)	0.9245	(7,118.84)	(7,118.84)	0.0000	4.5800	(1,424.6259)	0.0000	0.9057	(2.8171)	0.0000	1	(1.9115)	01/06/2025
002996.ZK	12/04/2024	SDB3262612814	(100.00)	0.9245	(92.45)	(92.45)	0.0000	4.5800	(1,424.6259)	0.0000	0.0118	(0.0366)	0.0000	1	(0.0248)	01/06/2025
002996.ZK	12/04/2024	SDB3262612814	(16,500.00)	0.9245	(15,254.66)	(15,254.66)	0.0000	4.5800	(1,424.6259)	0.0000	1.9407	(6.0367)	0.0000	1	(4.0960)	01/06/2025
002996.ZK	12/04/2024	SDB3262612814	(7,600.00)	0.9245	(7,026.39)	(7,026.39)	0.0000	4.5800	(1,424.6259)	0.0000	0.8939	(2.7805)	0.0000	1	(1.8866)	01/06/2025
002996.ZK	12/04/2024	SDB3262612814	(26,000.00)	0.9245	(24,037.65)	(24,037.65)	0.0000	4.5800	(1,424.6259)	0.0000	3.0581	(9.5124)	0.0000	1	(6.4543)	01/06/2025
002996.ZK	12/04/2024	SDB3262612814	(37,400.00)	0.9245	(34,577.24)	(34,577.24)	0.0000	4.5800	(1,424.6259)	0.0000	4.3990	(13.6832)	0.0000	1	(9.2842)	01/06/2025
002996.ZK	12/04/2024	SDB3262612814	(6,700.00)	0.9245	(6,194.32)	(6,194.32)	0.0000	4.5800	(1,424.6259)	0.0000	0.7881	(2.4513)	0.0000	1	(1.6632)	01/06/2025
002996.ZK	12/04/2024	SDB3262612814	(8,900.00)	0.9245	(8,228.27)	(8,228.27)	0.0000	4.5800	(1,424.6259)	0.0000	1.0468	(3.2562)	0.0000	1	(2.2094)	01/06/2025
002996.ZK	12/04/2024	SDB3262612814	(3,700.00)	0.9245	(3,420.74)	(3,420.74)	0.0000	4.5800	(1,424.6259)	0.0000	0.4352	(1.3537)	0.0000	1	(0.9185)	01/06/2025
TOTAL CHONGQING SHUNBO ALUMINUM CO., LTD. CMN CLASS A SERIES NORTHBOUND												238.1170	(746.8573)	0.0000	(508.7403)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
CHONGQING ZHIFEI BIOLOGICAL PRODUCTS CO. LTD CMN CLASS A SERIES NORTHBOUND																
300122.ZK	12/26/2024	SDB3264054754	(17,700.00)	3.8228	(72,843.00)	(67,663.67)	0.0000	4.3300	(1,475.0000)	0.0000	8.7614	(27.7233)	0.0000	1	(18.9619)	01/06/2025
300122.ZK	12/26/2024	SDB3264054754	(2,900.00)	3.8228	(11,927.29)	(11,086.14)	0.0000	4.3300	(1,475.0000)	0.0000	1.4346	(4.5422)	0.0000	1	(3.1076)	01/06/2025
300122.ZK	12/26/2024	SDB3264054754	(9,050.00)	3.8228	(37,173.41)	(34,596.39)	0.0000	4.3300	(1,475.0000)	0.0000	4.4711	(14.1749)	0.0000	1	(9.7038)	01/06/2025
300122.ZK	12/24/2024	SDB3264054754	(17,700.00)	3.8228	(72,843.00)	(67,663.67)	0.0000	4.3300	(1,475.0000)	0.0000	17.5228	(55.4466)	0.0000	2	(37.9238)	01/06/2025
300122.ZK	12/24/2024	SDB3264054754	(2,900.00)	3.8228	(11,927.29)	(11,086.14)	0.0000	4.3300	(1,475.0000)	0.0000	2.8692	(9.0845)	0.0000	2	(6.2153)	01/06/2025
300122.ZK	12/24/2024	SDB3264054754	(9,050.00)	3.8228	(37,173.41)	(34,596.39)	0.0000	4.3300	(1,475.0000)	0.0000	8.9423	(28.3498)	0.0000	2	(19.4076)	01/06/2025
300122.ZK	12/23/2024	SDB3264054754	(17,700.00)	3.8612	(72,843.00)	(68,343.98)	0.0000	4.3300	(1,475.0000)	0.0000	8.7614	(28.0020)	0.0000	1	(19.2407)	01/06/2025
300122.ZK	12/23/2024	SDB3264054754	(2,900.00)	3.8612	(11,927.29)	(11,197.60)	0.0000	4.3300	(1,475.0000)	0.0000	1.4346	(4.5879)	0.0000	1	(3.1533)	01/06/2025
300122.ZK	12/23/2024	SDB3264054754	(11,050.00)	3.8612	(45,388.53)	(42,666.72)	0.0000	4.3300	(1,475.0000)	0.0000	5.4592	(17.4815)	0.0000	1	(12.0223)	01/06/2025
300122.ZK	12/20/2024	SDB3264054754	(17,700.00)	3.8769	(72,843.00)	(68,621.68)	0.0000	4.3300	(1,475.0000)	0.0000	26.2842	(84.3475)	0.0000	3	(58.0633)	01/06/2025
300122.ZK	12/20/2024	SDB3264054754	(2,900.00)	3.8769	(11,927.29)	(11,243.10)	0.0000	4.3300	(1,475.0000)	0.0000	4.3038	(13.8196)	0.0000	3	(9.5159)	01/06/2025
300122.ZK	12/20/2024	SDB3264054754	(11,050.00)	3.8769	(45,388.53)	(42,840.09)	0.0000	4.3300	(1,475.0000)	0.0000	16.3777	(52.6576)	0.0000	3	(36.2799)	01/06/2025
300122.ZK	12/19/2024	SDB3264054754	(17,700.00)	3.8656	(72,843.00)	(68,421.17)	0.0000	4.5800	(1,475.0000)	0.0000	9.2672	(28.0337)	0.0000	1	(18.7664)	01/06/2025
300122.ZK	12/19/2024	SDB3264054754	(2,900.00)	3.8656	(11,927.29)	(11,210.25)	0.0000	4.5800	(1,475.0000)	0.0000	1.5174	(4.5931)	0.0000	1	(3.0757)	01/06/2025
300122.ZK	12/19/2024	SDB3264054754	(22,350.00)	3.8656	(91,803.94)	(86,396.23)	0.0000	4.5800	(1,475.0000)	0.0000	11.6795	(35.3985)	0.0000	1	(23.7190)	01/06/2025
300122.ZK	12/18/2024	SDB3264054754	(17,700.00)	3.9513	(72,843.00)	(69,938.88)	0.0000	4.5800	(1,475.0000)	0.0000	9.2672	(28.6555)	0.0000	1	(19.3883)	01/06/2025
300122.ZK	12/18/2024	SDB3264054754	(2,900.00)	3.9513	(11,927.29)	(11,458.91)	0.0000	4.5800	(1,475.0000)	0.0000	1.5174	(4.6950)	0.0000	1	(3.1776)	01/06/2025
300122.ZK	12/18/2024	SDB3264054754	(22,350.00)	3.9513	(91,803.94)	(88,312.65)	0.0000	4.5800	(1,475.0000)	0.0000	11.6795	(36.1837)	0.0000	1	(24.5042)	01/06/2025
300122.ZK	12/17/2024	SDB3264054754	(17,700.00)	4.1287	(72,843.00)	(73,078.59)	0.0000	4.5800	(1,475.0000)	0.0000	9.2672	(29.9419)	0.0000	1	(20.6747)	01/06/2025
300122.ZK	12/17/2024	SDB3264054754	(2,900.00)	4.1287	(11,927.29)	(11,973.33)	0.0000	4.5800	(1,475.0000)	0.0000	1.5174	(4.9057)	0.0000	1	(3.3883)	01/06/2025
300122.ZK	12/17/2024	SDB3264054754	(22,350.00)	4.1287	(91,803.94)	(92,277.20)	0.0000	4.5800	(1,475.0000)	0.0000	11.6795	(37.8080)	0.0000	1	(26.1285)	01/06/2025
300122.ZK	12/16/2024	SDB3264054754	(24,100.00)	4.1355	(98,992.17)	(99,665.96)	0.0000	4.5800	(1,475.0000)	0.0000	12.5940	(40.8354)	0.0000	1	(28.2414)	01/06/2025
300122.ZK	12/16/2024	SDB3264054754	(14,900.00)	4.1355	(61,254.53)	(61,619.20)	0.0000	4.5800	(1,475.0000)	0.0000	7.7929	(25.2468)	0.0000	1	(17.4538)	01/06/2025
300122.ZK	12/16/2024	SDB3264054754	(23,150.00)	4.1355	(96,990.70)	(95,737.22)	0.0000	4.5800	(1,475.0000)	0.0000	12.3394	(39.2257)	0.0000	1	(26.8863)	01/06/2025
300122.ZK	12/13/2024	SDB3264054754	(29,100.00)	4.1897	(121,919.19)	(121,919.19)	0.0000	4.5800	(1,475.0000)	0.0000	46.5325	(149.8590)	0.0000	3	(103.3265)	01/06/2025
300122.ZK	12/06/2024	SDB3262612842	(4,000.00)	0.0400	(16,267.95)	(16,160.01)	0.0000	4.5800	(1,450.0175)	0.0000	6.2089	(19.5269)	0.0000	3	(13.3180)	01/06/2025
300122.ZK	12/06/2024	SDB3262612842	(108,500.00)	0.0400	(439,992.89)	(438,340.33)	0.0000	4.5800	(1,450.0175)	0.0000	167.9306	(529.6676)	0.0000	3	(361.7370)	01/06/2025
300122.ZK	12/06/2024	SDB3262612842	(79.00)	0.0400	(320.86)	(319.16)	0.0000	4.5800	(1,450.0175)	0.0000	0.1225	(0.3857)	0.0000	3	(0.2632)	01/06/2025
300122.ZK	12/05/2024	SDB3262612842	(4,000.00)	0.0815	(16,267.95)	(16,325.97)	0.0000	4.5800	(1,450.0175)	0.0000	2.0696	(6.5758)	0.0000	1	(4.5062)	01/06/2025
300122.ZK	12/05/2024	SDB3262612842	(108,500.00)	0.0815	(439,992.89)	(442,841.99)	0.0000	4.5800	(1,450.0175)	0.0000	55.9769	(178.3691)	0.0000	1	(122.3922)	01/06/2025
300122.ZK	12/05/2024	SDB3262612842	(79.00)	0.0815	(320.86)	(322.44)	0.0000	4.5800	(1,450.0175)	0.0000	0.0408	(0.1299)	0.0000	1	(0.0891)	01/06/2025
300122.ZK	12/04/2024	SDB3262612842	(79.00)	0.0616	(320.86)	(320.86)	0.0000	4.5800	(1,475.0000)	0.0000	0.0408	(0.1315)	0.0000	1	(0.0906)	01/06/2025
TOTAL CHONGQING ZHIFEI BIOLOGICAL PRODUCTS CO. LTD CMN CLASS A SERIES NORTHBOUND												485.6637	(1,540.3858)	0.0000	(1,054.7221)	

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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
CITIC METAL CO., LTD. CMN CLASS A SERIES NORTHBOUND																
601061.SH	01/03/2025	SDB3262800200	(3,800.00)	1.0179	(4,138.11)	(3,867.84)	0.0000	4.3300	(1,750.0000)	0.0000	1.4932	(5.6406)	0.0000	3	(4.1474)	01/06/2025
601061.SH	01/03/2025	SDB3262800200	(13,100.00)	1.0179	(14,265.60)	(13,333.87)	0.0000	4.3300	(1,750.0000)	0.0000	5.1475	(19.4452)	0.0000	3	(14.2977)	01/06/2025
601061.SH	01/02/2025	SDB3262800200	(3,800.00)	1.0310	(4,138.11)	(3,917.88)	0.0000	4.3300	(1,750.0000)	0.0000	0.4977	(1.9045)	0.0000	1	(1.4068)	01/06/2025
601061.SH	01/02/2025	SDB3262800200	(13,100.00)	1.0310	(14,265.60)	(13,506.36)	0.0000	4.3300	(1,750.0000)	0.0000	1.7158	(6.5656)	0.0000	1	(4.8498)	01/06/2025
601061.SH	12/31/2024	SDB3262800200	(3,800.00)	1.0337	(4,138.11)	(3,927.96)	0.0000	4.3300	(1,750.0000)	0.0000	0.9954	(3.8188)	0.0000	2	(2.8234)	01/06/2025
601061.SH	12/31/2024	SDB3262800200	(13,100.00)	1.0337	(14,265.60)	(13,541.12)	0.0000	4.3300	(1,750.0000)	0.0000	3.4317	(13.1650)	0.0000	2	(9.7333)	01/06/2025
601061.SH	12/30/2024	SDB3262800200	(3,800.00)	1.0225	(4,138.11)	(3,885.64)	0.0000	4.3300	(1,750.0000)	0.0000	0.4977	(1.8889)	0.0000	1	(1.3911)	01/06/2025
601061.SH	12/30/2024	SDB3262800200	(13,100.00)	1.0225	(14,265.60)	(13,395.25)	0.0000	4.3300	(1,750.0000)	0.0000	1.7158	(6.5116)	0.0000	1	(4.7957)	01/06/2025
601061.SH	12/27/2024	SDB3262800200	(3,800.00)	1.0413	(4,138.11)	(3,957.03)	0.0000	4.3300	(1,750.0000)	0.0000	1.4932	(5.7707)	0.0000	3	(4.2775)	01/06/2025
601061.SH	12/27/2024	SDB3262800200	(13,100.00)	1.0413	(14,265.60)	(13,641.36)	0.0000	4.3300	(1,750.0000)	0.0000	5.1475	(19.8936)	0.0000	3	(14.7461)	01/06/2025
601061.SH	12/26/2024	SDB3262800200	(3,800.00)	1.0432	(4,138.11)	(3,964.18)	0.0000	4.3300	(1,750.0000)	0.0000	0.4977	(1.9270)	0.0000	1	(1.4293)	01/06/2025
601061.SH	12/26/2024	SDB3262800200	(13,100.00)	1.0432	(14,265.60)	(13,665.99)	0.0000	4.3300	(1,750.0000)	0.0000	1.7158	(6.6432)	0.0000	1	(4.9274)	01/06/2025
601061.SH	12/24/2024	SDB3262800200	(3,800.00)	1.0432	(4,138.11)	(3,964.18)	0.0000	4.3300	(1,750.0000)	0.0000	0.9954	(3.8541)	0.0000	2	(2.8586)	01/06/2025
601061.SH	12/24/2024	SDB3262800200	(13,100.00)	1.0432	(14,265.60)	(13,665.99)	0.0000	4.3300	(1,750.0000)	0.0000	3.4317	(13.2864)	0.0000	2	(9.8547)	01/06/2025
601061.SH	12/23/2024	SDB3262800200	(3,800.00)	1.0521	(4,138.11)	(3,997.86)	0.0000	4.3300	(1,750.0000)	0.0000	0.4977	(1.9434)	0.0000	1	(1.4457)	01/06/2025
601061.SH	12/23/2024	SDB3262800200	(13,100.00)	1.0521	(14,265.60)	(13,782.09)	0.0000	4.3300	(1,750.0000)	0.0000	1.7158	(6.6996)	0.0000	1	(4.9838)	01/06/2025
601061.SH	12/20/2024	SDB3262800200	(3,800.00)	1.0491	(4,138.11)	(3,986.64)	0.0000	4.3300	(1,750.0000)	0.0000	1.4932	(5.8139)	0.0000	3	(4.3207)	01/06/2025
601061.SH	12/20/2024	SDB3262800200	(13,100.00)	1.0491	(14,265.60)	(13,743.42)	0.0000	4.3300	(1,750.0000)	0.0000	5.1475	(20.0425)	0.0000	3	(14.8950)	01/06/2025
601061.SH	12/19/2024	SDB3262800200	(3,800.00)	1.0607	(4,138.11)	(4,030.82)	0.0000	4.5800	(1,750.0000)	0.0000	0.5265	(1.9594)	0.0000	1	(1.4330)	01/06/2025
601061.SH	12/19/2024	SDB3262800200	(13,100.00)	1.0607	(14,265.60)	(13,895.72)	0.0000	4.5800	(1,750.0000)	0.0000	1.8149	(6.7549)	0.0000	1	(4.9400)	01/06/2025
601061.SH	12/18/2024	SDB3262800200	(3,800.00)	1.0564	(4,138.11)	(4,014.46)	0.0000	4.5800	(1,750.0000)	0.0000	0.5265	(1.9515)	0.0000	1	(1.4250)	01/06/2025
601061.SH	12/18/2024	SDB3262800200	(13,100.00)	1.0564	(14,265.60)	(13,839.32)	0.0000	4.5800	(1,750.0000)	0.0000	1.8149	(6.7274)	0.0000	1	(4.9125)	01/06/2025
601061.SH	12/17/2024	SDB3262800200	(3,800.00)	1.0955	(4,138.11)	(4,162.87)	0.0000	4.5800	(1,750.0000)	0.0000	0.5265	(2.0236)	0.0000	1	(1.4972)	01/06/2025
601061.SH	12/17/2024	SDB3262800200	(13,100.00)	1.0955	(14,265.60)	(14,350.93)	0.0000	4.5800	(1,750.0000)	0.0000	1.8149	(6.9761)	0.0000	1	(5.1612)	01/06/2025
601061.SH	12/16/2024	SDB3262800200	(3,800.00)	1.0914	(4,138.11)	(4,147.37)	0.0000	4.5800	(1,750.0000)	0.0000	0.5265	(2.0161)	0.0000	1	(1.4896)	01/06/2025
601061.SH	12/16/2024	SDB3262800200	(13,100.00)	1.0914	(14,265.60)	(14,297.51)	0.0000	4.5800	(1,750.0000)	0.0000	1.8149	(6.9502)	0.0000	1	(5.1353)	01/06/2025
601061.SH	12/13/2024	SDB3262800200	(3,800.00)	1.0851	(4,138.11)	(4,123.28)	0.0000	4.5800	(1,750.0000)	0.0000	1.5794	(6.0131)	0.0000	3	(4.4337)	01/06/2025
601061.SH	12/13/2024	SDB3262800200	(13,100.00)	1.0851	(14,265.60)	(14,214.46)	0.0000	4.5800	(1,750.0000)	0.0000	5.4447	(20.7294)	0.0000	3	(15.2847)	01/06/2025
601061.SH	12/12/2024	SDB3262800200	(3,800.00)	1.0834	(4,138.11)	(4,117.01)	0.0000	4.5800	(1,750.0000)	0.0000	0.5265	(2.0013)	0.0000	1	(1.4749)	01/06/2025
601061.SH	12/12/2024	SDB3262800200	(13,100.00)	1.0834	(14,265.60)	(14,192.85)	0.0000	4.5800	(1,750.0000)	0.0000	1.8149	(6.8993)	0.0000	1	(5.0844)	01/06/2025
601061.SH	12/11/2024	SDB3262800200	(3,800.00)	1.0918	(4,138.11)	(4,148.80)	0.0000	4.5800	(1,750.0000)	0.0000	0.5265	(2.0168)	0.0000	1	(1.4903)	01/06/2025
601061.SH	12/11/2024	SDB3262800200	(13,100.00)	1.0918	(14,265.60)	(14,302.45)	0.0000	4.5800	(1,750.0000)	0.0000	1.8149	(6.9526)	0.0000	1	(5.1377)	01/06/2025
601061.SH	12/10/2024	SDB3262800200	(3,800.00)	1.0886	(4,138.11)	(4,136.57)	0.0000	4.5800	(1,750.0000)	0.0000	0.5265	(2.0108)	0.0000	1	(1.4844)	01/06/2025
601061.SH	12/10/2024	SDB3262800200	(13,100.00)	1.0886	(14,265.60)	(14,260.27)	0.0000	4.5800	(1,750.0000)	0.0000	1.8149	(6.9321)	0.0000	1	(5.1172)	01/06/2025
601061.SH	12/09/2024	SDB3262800200	(3,800.00)	1.0899	(4,138.11)	(4,141.66)	0.0000	4.5800	(1,750.0000)	0.0000	0.5265	(2.0133)	0.0000	1	(1.4868)	01/06/2025
601061.SH	12/09/2024	SDB3262800200	(13,100.00)	1.0899	(14,265.60)	(14,277.83)	0.0000	4.5800	(1,750.0000)	0.0000	1.8149	(6.9406)	0.0000	1	(5.1257)	01/06/2025
601061.SH	12/06/2024	SDB3262800200	(3,800.00)	1.0960	(4,138.11)	(4,164.67)	0.0000	4.5800	(1,750.0000)	0.0000	1.5794	(6.0735)	0.0000	3	(4.4941)	01/06/2025
601061.SH	12/06/2024	SDB3262800200	(13,100.00)	1.0960	(14,265.60)	(14,357.14)	0.0000	4.5800	(1,750.0000)	0.0000	5.4447	(20.9375)	0.0000	3	(15.4928)	01/06/2025
601061.SH	12/05/2024	SDB3262800200	(3,800.00)	1.1020	(4,138.11)	(4,187.71)	0.0000	4.5800	(1,750.0000)	0.0000	0.5265	(2.0357)	0.0000	1	(1.5092)	01/06/2025
601061.SH	12/05/2024	SDB3262800200	(13,100.00)	1.1020	(14,265.60)	(14,436.59)	0.0000	4.5800	(1,750.0000)	0.0000	1.8149	(7.0178)	0.0000	1	(5.2029)	01/06/2025
601061.SH	12/04/2024	SDB3262800200	(3,800.00)	1.0890	(4,138.11)	(4,138.11)	0.0000	4.5800	(1,750.0000)	0.0000	0.5265	(2.0116)	0.0000	1	(1.4851)	01/06/2025
601061.SH	12/04/2024	SDB3262800200	(13,100.00)	1.0890	(14,265.60)	(14,265.60)	0.0000	4.5800	(1,750.0000)	0.0000	1.8149	(6.9347)	0.0000	1	(5.1198)	01/06/2025
TOTAL CITIC METAL CO., LTD. CMN CLASS A SERIES NORTHBOUND												75.0923	(287.6938)	0.0000	(212.6016)	

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066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
CMST DEVELOPMENT CO., LTD. WUXI LOGISTICS CENTER CMN CLASS A SERIES NORTHBOUND																
600787.SH	12/11/2024	SDB3263644970	(23,900.00)	1.0408	(27,689.11)	(24,876.29)	0.0000	4.5800	(2,225.0000)	0.0000	3.5227	(15.3749)	0.0000	1	(11.8523)	01/06/2025
600787.SH	12/10/2024	SDB3263644970	(23,900.00)	1.0996	(27,689.11)	(26,279.63)	0.0000	4.5800	(2,225.0000)	0.0000	3.5227	(16.2423)	0.0000	1	(12.7196)	01/06/2025
600787.SH	12/09/2024	SDB3263644970	(23,900.00)	1.1585	(27,689.11)	(27,689.11)	0.0000	4.5800	(2,225.0000)	0.0000	3.5227	(17.1134)	0.0000	1	(13.5907)	01/06/2025
TOTAL CMST DEVELOPMENT CO., LTD. WUXI LOGISTICS CENTER CMN CLASS A SERIES NORTHBOUND											10.5680	(48.7306)	0.0000		(38.1626)	

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066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
CNGR ADVANCED MATERIAL CO. LTD CMN CLASS A SERIES NORTHBOUND																
300919.ZK	01/03/2025	SDB3260123665	(300.00)	5.1180	(1,657.51)	(1,535.40)	0.0000	4.3300	(1,395.4666)	0.0000	0.5981	(1.7855)	0.0000	3	(1.1874)	01/06/2025
300919.ZK	01/03/2025	SDB3260123665	(100.00)	5.1180	(552.50)	(511.80)	0.0000	4.3300	(1,395.4666)	0.0000	0.1994	(0.5952)	0.0000	3	(0.3958)	01/06/2025
300919.ZK	01/03/2025	SDB3260123665	(300.00)	5.1180	(1,657.51)	(1,535.40)	0.0000	4.3300	(1,395.4666)	0.0000	0.5981	(1.7855)	0.0000	3	(1.1874)	01/06/2025
300919.ZK	01/03/2025	SDB3260123665	(400.00)	5.1180	(2,210.01)	(2,047.20)	0.0000	4.3300	(1,395.4666)	0.0000	0.7974	(2.3807)	0.0000	3	(1.5832)	01/06/2025
300919.ZK	01/03/2025	SDB3260123665	(4,244.00)	5.1180	(23,448.26)	(21,720.78)	0.0000	4.3300	(1,395.4666)	0.0000	8.4609	(25.2589)	0.0000	3	(16.7979)	01/06/2025
300919.ZK	01/03/2025	SDB3260123665	(4,100.00)	5.1180	(22,652.65)	(20,983.79)	0.0000	4.3300	(1,395.4666)	0.0000	8.1738	(24.4018)	0.0000	3	(16.2280)	01/06/2025
300919.ZK	01/03/2025	SDB3260123665	(600.00)	5.1180	(3,315.02)	(3,070.80)	0.0000	4.3300	(1,395.4666)	0.0000	1.1962	(3.5710)	0.0000	3	(2.3748)	01/06/2025
300919.ZK	01/03/2025	SDB3260123665	(500.00)	5.1180	(2,762.52)	(2,559.00)	0.0000	4.3300	(1,395.4666)	0.0000	0.9968	(2.9758)	0.0000	3	(1.9790)	01/06/2025
300919.ZK	01/02/2025	SDB3260123665	(300.00)	5.0894	(1,657.51)	(1,526.81)	0.0000	4.3300	(1,395.4666)	0.0000	0.1994	(0.5918)	0.0000	1	(0.3925)	01/06/2025
300919.ZK	01/02/2025	SDB3260123665	(100.00)	5.0894	(552.50)	(508.94)	0.0000	4.3300	(1,395.4666)	0.0000	0.0665	(0.1973)	0.0000	1	(0.1308)	01/06/2025
300919.ZK	01/02/2025	SDB3260123665	(300.00)	5.0894	(1,657.51)	(1,526.81)	0.0000	4.3300	(1,395.4666)	0.0000	0.1994	(0.5918)	0.0000	1	(0.3925)	01/06/2025
300919.ZK	01/02/2025	SDB3260123665	(400.00)	5.0894	(2,210.01)	(2,035.75)	0.0000	4.3300	(1,395.4666)	0.0000	0.2658	(0.7891)	0.0000	1	(0.5233)	01/06/2025
300919.ZK	01/02/2025	SDB3260123665	(4,244.00)	5.0894	(23,448.26)	(21,599.31)	0.0000	4.3300	(1,395.4666)	0.0000	2.8203	(8.3725)	0.0000	1	(5.5522)	01/06/2025
300919.ZK	01/02/2025	SDB3260123665	(4,100.00)	5.0894	(22,652.65)	(20,866.44)	0.0000	4.3300	(1,395.4666)	0.0000	2.7246	(8.0885)	0.0000	1	(5.3638)	01/06/2025
300919.ZK	01/02/2025	SDB3260123665	(600.00)	5.0894	(3,315.02)	(3,053.63)	0.0000	4.3300	(1,395.4666)	0.0000	0.3987	(1.1837)	0.0000	1	(0.7850)	01/06/2025
300919.ZK	01/02/2025	SDB3260123665	(500.00)	5.0894	(2,762.52)	(2,544.69)	0.0000	4.3300	(1,395.4666)	0.0000	0.3323	(0.9864)	0.0000	1	(0.6541)	01/06/2025
300919.ZK	12/31/2024	SDB3260123665	(300.00)	5.1465	(1,657.51)	(1,543.94)	0.0000	4.3300	(1,395.4666)	0.0000	0.3987	(1.1970)	0.0000	2	(0.7982)	01/06/2025
300919.ZK	12/31/2024	SDB3260123665	(100.00)	5.1465	(552.50)	(514.65)	0.0000	4.3300	(1,395.4666)	0.0000	0.1329	(0.3990)	0.0000	2	(0.2661)	01/06/2025
300919.ZK	12/31/2024	SDB3260123665	(300.00)	5.1465	(1,657.51)	(1,543.94)	0.0000	4.3300	(1,395.4666)	0.0000	0.3987	(1.1970)	0.0000	2	(0.7982)	01/06/2025
300919.ZK	12/31/2024	SDB3260123665	(400.00)	5.1465	(2,210.01)	(2,058.58)	0.0000	4.3300	(1,395.4666)	0.0000	0.5316	(1.5959)	0.0000	2	(1.0643)	01/06/2025
300919.ZK	12/31/2024	SDB3260123665	(4,244.00)	5.1465	(23,448.26)	(21,841.58)	0.0000	4.3300	(1,395.4666)	0.0000	5.6406	(16.9329)	0.0000	2	(11.2923)	01/06/2025
300919.ZK	12/31/2024	SDB3260123665	(4,100.00)	5.1465	(22,652.65)	(21,100.49)	0.0000	4.3300	(1,395.4666)	0.0000	5.4492	(16.3583)	0.0000	2	(10.9091)	01/06/2025
300919.ZK	12/31/2024	SDB3260123665	(600.00)	5.1465	(3,315.02)	(3,087.88)	0.0000	4.3300	(1,395.4666)	0.0000	0.7974	(2.3939)	0.0000	2	(1.5965)	01/06/2025
300919.ZK	12/31/2024	SDB3260123665	(500.00)	5.1465	(2,762.52)	(2,573.23)	0.0000	4.3300	(1,395.4666)	0.0000	0.6645	(1.9949)	0.0000	2	(1.3304)	01/06/2025
300919.ZK	12/30/2024	SDB3260123665	(300.00)	5.0826	(1,657.51)	(1,524.77)	0.0000	4.3300	(1,395.4666)	0.0000	0.1994	(0.5910)	0.0000	1	(0.3917)	01/06/2025
300919.ZK	12/30/2024	SDB3260123665	(100.00)	5.0826	(552.50)	(508.26)	0.0000	4.3300	(1,395.4666)	0.0000	0.0665	(0.1970)	0.0000	1	(0.1306)	01/06/2025
300919.ZK	12/30/2024	SDB3260123665	(300.00)	5.0826	(1,657.51)	(1,524.77)	0.0000	4.3300	(1,395.4666)	0.0000	0.1994	(0.5910)	0.0000	1	(0.3917)	01/06/2025
300919.ZK	12/30/2024	SDB3260123665	(400.00)	5.0826	(2,210.01)	(2,033.03)	0.0000	4.3300	(1,395.4666)	0.0000	0.2658	(0.7881)	0.0000	1	(0.5222)	01/06/2025
300919.ZK	12/30/2024	SDB3260123665	(4,244.00)	5.0826	(23,448.26)	(21,570.45)	0.0000	4.3300	(1,395.4666)	0.0000	2.8203	(8.3613)	0.0000	1	(5.5410)	01/06/2025
300919.ZK	12/30/2024	SDB3260123665	(4,100.00)	5.0826	(22,652.65)	(20,838.56)	0.0000	4.3300	(1,395.4666)	0.0000	2.7246	(8.0776)	0.0000	1	(5.3530)	01/06/2025
300919.ZK	12/30/2024	SDB3260123665	(600.00)	5.0826	(3,315.02)	(3,049.55)	0.0000	4.3300	(1,395.4666)	0.0000	0.3987	(1.1821)	0.0000	1	(0.7834)	01/06/2025
300919.ZK	12/30/2024	SDB3260123665	(500.00)	5.0826	(2,762.52)	(2,541.29)	0.0000	4.3300	(1,395.4666)	0.0000	0.3323	(0.9851)	0.0000	1	(0.6528)	01/06/2025
300919.ZK	12/27/2024	SDB3260123665	(300.00)	5.1300	(1,657.51)	(1,539.00)	0.0000	4.3300	(1,395.4666)	0.0000	0.5981	(1.7897)	0.0000	3	(1.1916)	01/06/2025
300919.ZK	12/27/2024	SDB3260123665	(100.00)	5.1300	(552.50)	(513.00)	0.0000	4.3300	(1,395.4666)	0.0000	0.1994	(0.5966)	0.0000	3	(0.3972)	01/06/2025
300919.ZK	12/27/2024	SDB3260123665	(300.00)	5.1300	(1,657.51)	(1,539.00)	0.0000	4.3300	(1,395.4666)	0.0000	0.5981	(1.7897)	0.0000	3	(1.1916)	01/06/2025
300919.ZK	12/27/2024	SDB3260123665	(400.00)	5.1300	(2,210.01)	(2,052.00)	0.0000	4.3300	(1,395.4666)	0.0000	0.7974	(2.3862)	0.0000	3	(1.5888)	01/06/2025
300919.ZK	12/27/2024	SDB3260123665	(4,244.00)	5.1300	(23,448.26)	(21,771.70)	0.0000	4.3300	(1,395.4666)	0.0000	8.4609	(25.3181)	0.0000	3	(16.8572)	01/06/2025
300919.ZK	12/27/2024	SDB3260123665	(4,100.00)	5.1300	(22,652.65)	(21,032.98)	0.0000	4.3300	(1,395.4666)	0.0000	8.1738	(24.4590)	0.0000	3	(16.2852)	01/06/2025
300919.ZK	12/27/2024	SDB3260123665	(600.00)	5.1300	(3,315.02)	(3,073.00)	0.0000	4.3300	(1,395.4666)	0.0000	1.1962	(3.5794)	0.0000	3	(2.3832)	01/06/2025
300919.ZK	12/27/2024	SDB3260123665	(500.00)	5.1300	(2,762.52)	(2,565.00)	0.0000	4.3300	(1,395.4666)	0.0000	0.9968	(2.9828)	0.0000	3	(1.9860)	01/06/2025
300919.ZK	12/26/2024	SDB3260123665	(300.00)	5.0834	(1,657.51)	(1,525.02)	0.0000	4.3300	(1,395.4666)	0.0000	0.1994	(0.5911)	0.0000	1	(0.3918)	01/06/2025
300919.ZK	12/26/2024	SDB3260123665	(100.00)	5.0834	(552.50)	(508.34)	0.0000	4.3300	(1,395.4666)	0.0000	0.0665	(0.1970)	0.0000	1	(0.1306)	01/06/2025
300919.ZK	12/26/2024	SDB3260123665	(300.00)	5.0834	(1,657.51)	(1,525.02)	0.0000	4.3300	(1,395.4666)	0.0000	0.1994	(0.5911)	0.0000	1	(0.3918)	01/06/2025
300919.ZK	12/26/2024	SDB3260123665	(400.00)	5.0834	(2,210.01)	(2,033.36)	0.0000	4.3300	(1,395.4666)	0.0000	0.2658	(0.7882)	0.0000	1	(0.5224)	01/06/2025
300919.ZK	12/26/2024	SDB3260123665	(4,244.00)	5.0834	(23,448.26)	(21,573.96)	0.0000	4.3300	(1,395.4666)	0.0000	2.8203	(8.3627)	0.0000	1	(5.5424)	01/06/2025
300919.ZK	12/26/2024	SDB3260123665	(4,100.00)	5.0834	(22,652.65)	(20,841.95)	0.0000	4.3300	(1,395.4666)	0.0000	2.7246	(8.0790)	0.0000	1	(5.3543)	01/06/2025
300919.ZK	12/26/2024	SDB3260123665	(600.00)	5.0834	(3,315.02)	(3,050.04)	0.0000	4.3300	(1,395.4666)	0.0000	0.3987	(1.1823)	0.0000	1	(0.7836)	01/06/2025
300919.ZK	12/26/2024	SDB3260123665	(500.00)	5.0834	(2,762.52)	(2,541.70)	0.0000	4.3300	(1,395.4666)	0.0000	0.3323	(0.9852)	0.0000	1	(0.6530)	01/06/2025
300919.ZK	12/24/2024	SDB3260123665	(300.00)	5.0834	(1,657.51)	(1,525.02)	0.0000	4.3300	(1,395.4666)	0.0000	0.3987	(1.1823)	0.0000	2	(0.7836)	01/06/2025
300919.ZK	12/24/2024	SDB3260123665	(100.00)	5.0834	(552.50)	(508.34)	0.0000	4.3300	(1,395.4666)	0.0000	0.1329	(0.3941)	0.0000	2	(0.2612)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
CNGR ADVANCED MATERIAL CO. LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
300919.ZK	12/24/2024	SDB3260123665	(300.00)	5.0834	(1,657.51)	(1,525.02)	0.0000	4.3300	(1,395.4666)	0.0000	0.3987	(1.1823)	0.0000	2	(0.7836)	01/06/2025
300919.ZK	12/24/2024	SDB3260123665	(400.00)	5.0834	(2,210.01)	(2,033.36)	0.0000	4.3300	(1,395.4666)	0.0000	0.5316	(1.5764)	0.0000	2	(1.0448)	01/06/2025
300919.ZK	12/24/2024	SDB3260123665	(4,244.00)	5.0834	(23,448.26)	(21,573.96)	0.0000	4.3300	(1,395.4666)	0.0000	5.6406	(16.7254)	0.0000	2	(11.0848)	01/06/2025
300919.ZK	12/24/2024	SDB3260123665	(4,100.00)	5.0834	(22,652.65)	(20,841.95)	0.0000	4.3300	(1,395.4666)	0.0000	5.4492	(16.1579)	0.0000	2	(10.7087)	01/06/2025
300919.ZK	12/24/2024	SDB3260123665	(600.00)	5.0834	(3,315.02)	(3,050.04)	0.0000	4.3300	(1,395.4666)	0.0000	0.7974	(2.3646)	0.0000	2	(1.5671)	01/06/2025
300919.ZK	12/24/2024	SDB3260123665	(500.00)	5.0834	(2,762.52)	(2,541.70)	0.0000	4.3300	(1,395.4666)	0.0000	0.6645	(1.9705)	0.0000	2	(1.3059)	01/06/2025
300919.ZK	12/23/2024	SDB3260123665	(300.00)	5.1026	(1,657.51)	(1,530.78)	0.0000	4.3300	(1,398.6607)	0.0000	0.1994	(0.5947)	0.0000	1	(0.3954)	01/06/2025
300919.ZK	12/23/2024	SDB3260123665	(100.00)	5.1026	(552.50)	(510.26)	0.0000	4.3300	(1,398.6607)	0.0000	0.0665	(0.1982)	0.0000	1	(0.1318)	01/06/2025
300919.ZK	12/23/2024	SDB3260123665	(300.00)	5.1026	(1,657.51)	(1,530.78)	0.0000	4.3300	(1,398.6607)	0.0000	0.1994	(0.5947)	0.0000	1	(0.3954)	01/06/2025
300919.ZK	12/23/2024	SDB3260123665	(400.00)	5.1026	(2,210.01)	(2,041.04)	0.0000	4.3300	(1,398.6607)	0.0000	0.2658	(0.7930)	0.0000	1	(0.5272)	01/06/2025
300919.ZK	12/23/2024	SDB3260123665	(4,244.00)	5.1026	(23,448.26)	(21,655.44)	0.0000	4.3300	(1,398.6607)	0.0000	2.8203	(8.4135)	0.0000	1	(5.5932)	01/06/2025
300919.ZK	12/23/2024	SDB3260123665	(656.00)	5.1026	(3,624.42)	(3,347.31)	0.0000	4.3300	(1,398.6607)	0.0000	0.4359	(1.3005)	0.0000	1	(0.8645)	01/06/2025
300919.ZK	12/23/2024	SDB3260123665	(4,100.00)	5.1026	(22,652.65)	(20,920.66)	0.0000	4.3300	(1,398.6607)	0.0000	2.7246	(8.1280)	0.0000	1	(5.4034)	01/06/2025
300919.ZK	12/23/2024	SDB3260123665	(600.00)	5.1026	(3,315.02)	(3,061.56)	0.0000	4.3300	(1,398.6607)	0.0000	0.3987	(1.1895)	0.0000	1	(0.7907)	01/06/2025
300919.ZK	12/23/2024	SDB3260123665	(500.00)	5.1026	(2,762.52)	(2,551.30)	0.0000	4.3300	(1,398.6607)	0.0000	0.3323	(0.9912)	0.0000	1	(0.6590)	01/06/2025
300919.ZK	12/20/2024	SDB3260123665	(300.00)	5.1729	(1,657.51)	(1,551.87)	0.0000	4.3300	(1,398.6607)	0.0000	0.5981	(1.8088)	0.0000	3	(1.2107)	01/06/2025
300919.ZK	12/20/2024	SDB3260123665	(100.00)	5.1729	(552.50)	(517.29)	0.0000	4.3300	(1,398.6607)	0.0000	0.1994	(0.6029)	0.0000	3	(0.4036)	01/06/2025
300919.ZK	12/20/2024	SDB3260123665	(300.00)	5.1729	(1,657.51)	(1,551.87)	0.0000	4.3300	(1,398.6607)	0.0000	0.5981	(1.8088)	0.0000	3	(1.2107)	01/06/2025
300919.ZK	12/20/2024	SDB3260123665	(400.00)	5.1729	(2,210.01)	(2,069.16)	0.0000	4.3300	(1,398.6607)	0.0000	0.7974	(2.4117)	0.0000	3	(1.6143)	01/06/2025
300919.ZK	12/20/2024	SDB3260123665	(4,244.00)	5.1729	(23,448.26)	(21,953.78)	0.0000	4.3300	(1,398.6607)	0.0000	8.4609	(25.5882)	0.0000	3	(17.1273)	01/06/2025
300919.ZK	12/20/2024	SDB3260123665	(656.00)	5.1729	(3,624.42)	(3,393.42)	0.0000	4.3300	(1,398.6607)	0.0000	1.3078	(3.9552)	0.0000	3	(2.6474)	01/06/2025
300919.ZK	12/20/2024	SDB3260123665	(4,100.00)	5.1729	(22,652.65)	(21,208.89)	0.0000	4.3300	(1,398.6607)	0.0000	8.1738	(24.7200)	0.0000	3	(16.5462)	01/06/2025
300919.ZK	12/20/2024	SDB3260123665	(600.00)	5.1729	(3,315.02)	(3,103.74)	0.0000	4.3300	(1,398.6607)	0.0000	1.1962	(3.6176)	0.0000	3	(2.4214)	01/06/2025
300919.ZK	12/20/2024	SDB3260123665	(500.00)	5.1729	(2,762.52)	(2,586.45)	0.0000	4.3300	(1,398.6607)	0.0000	0.9968	(3.0146)	0.0000	3	(2.0178)	01/06/2025
300919.ZK	12/19/2024	SDB3260123665	(300.00)	5.1761	(1,657.51)	(1,552.83)	0.0000	4.5800	(1,398.6607)	0.0000	0.2109	(0.6033)	0.0000	1	(0.3924)	01/06/2025
300919.ZK	12/19/2024	SDB3260123665	(100.00)	5.1761	(552.50)	(517.61)	0.0000	4.5800	(1,398.6607)	0.0000	0.0703	(0.2011)	0.0000	1	(0.1308)	01/06/2025
300919.ZK	12/19/2024	SDB3260123665	(300.00)	5.1761	(1,657.51)	(1,552.83)	0.0000	4.5800	(1,398.6607)	0.0000	0.2109	(0.6033)	0.0000	1	(0.3924)	01/06/2025
300919.ZK	12/19/2024	SDB3260123665	(400.00)	5.1761	(2,210.01)	(2,070.44)	0.0000	4.5800	(1,398.6607)	0.0000	0.2812	(0.8044)	0.0000	1	(0.5232)	01/06/2025
300919.ZK	12/19/2024	SDB3260123665	(4,244.00)	5.1761	(23,448.26)	(21,967.34)	0.0000	4.5800	(1,398.6607)	0.0000	2.9831	(8.5347)	0.0000	1	(5.5515)	01/06/2025
300919.ZK	12/19/2024	SDB3260123665	(656.00)	5.1761	(3,624.42)	(3,395.52)	0.0000	4.5800	(1,398.6607)	0.0000	0.4611	(1.3192)	0.0000	1	(0.8581)	01/06/2025
300919.ZK	12/19/2024	SDB3260123665	(4,100.00)	5.1761	(22,652.65)	(21,221.98)	0.0000	4.5800	(1,398.6607)	0.0000	2.8819	(8.2451)	0.0000	1	(5.3632)	01/06/2025
300919.ZK	12/19/2024	SDB3260123665	(600.00)	5.1761	(3,315.02)	(3,105.66)	0.0000	4.5800	(1,398.6607)	0.0000	0.4217	(1.2066)	0.0000	1	(0.7849)	01/06/2025
300919.ZK	12/19/2024	SDB3260123665	(500.00)	5.1761	(2,762.52)	(2,588.05)	0.0000	4.5800	(1,398.6607)	0.0000	0.3515	(1.0055)	0.0000	1	(0.6540)	01/06/2025
300919.ZK	12/18/2024	SDB3260123665	(300.00)	5.3837	(1,657.51)	(1,615.11)	0.0000	4.5800	(1,398.6607)	0.0000	0.2109	(0.6275)	0.0000	1	(0.4166)	01/06/2025
300919.ZK	12/18/2024	SDB3260123665	(100.00)	5.3837	(552.50)	(538.37)	0.0000	4.5800	(1,398.6607)	0.0000	0.0703	(0.2092)	0.0000	1	(0.1389)	01/06/2025
300919.ZK	12/18/2024	SDB3260123665	(300.00)	5.3837	(1,657.51)	(1,615.11)	0.0000	4.5800	(1,398.6607)	0.0000	0.2109	(0.6275)	0.0000	1	(0.4166)	01/06/2025
300919.ZK	12/18/2024	SDB3260123665	(400.00)	5.3837	(2,210.01)	(2,153.49)	0.0000	4.5800	(1,398.6607)	0.0000	0.2812	(0.8367)	0.0000	1	(0.5555)	01/06/2025
300919.ZK	12/18/2024	SDB3260123665	(4,244.00)	5.3837	(23,448.26)	(22,848.48)	0.0000	4.5800	(1,398.6607)	0.0000	2.9831	(8.8770)	0.0000	1	(5.8939)	01/06/2025
300919.ZK	12/18/2024	SDB3260123665	(656.00)	5.3837	(3,624.42)	(3,531.72)	0.0000	4.5800	(1,398.6607)	0.0000	0.4611	(1.3721)	0.0000	1	(0.9110)	01/06/2025
300919.ZK	12/18/2024	SDB3260123665	(4,100.00)	5.3837	(22,652.65)	(22,073.22)	0.0000	4.5800	(1,398.6607)	0.0000	2.8819	(8.5758)	0.0000	1	(5.6939)	01/06/2025
300919.ZK	12/18/2024	SDB3260123665	(600.00)	5.3837	(3,315.02)	(3,230.23)	0.0000	4.5800	(1,398.6607)	0.0000	0.4217	(1.2550)	0.0000	1	(0.8333)	01/06/2025
300919.ZK	12/18/2024	SDB3260123665	(500.00)	5.3837	(2,762.52)	(2,691.86)	0.0000	4.5800	(1,398.6607)	0.0000	0.3515	(1.0458)	0.0000	1	(0.6944)	01/06/2025
300919.ZK	12/17/2024	SDB3260123665	(300.00)	5.5339	(1,657.51)	(1,660.16)	0.0000	4.5800	(1,398.6607)	0.0000	0.2109	(0.6450)	0.0000	1	(0.4341)	01/06/2025
300919.ZK	12/17/2024	SDB3260123665	(100.00)	5.5339	(552.50)	(553.39)	0.0000	4.5800	(1,398.6607)	0.0000	0.0703	(0.2150)	0.0000	1	(0.1447)	01/06/2025
300919.ZK	12/17/2024	SDB3260123665	(300.00)	5.5339	(1,657.51)	(1,660.16)	0.0000	4.5800	(1,398.6607)	0.0000	0.2109	(0.6450)	0.0000	1	(0.4341)	01/06/2025
300919.ZK	12/17/2024	SDB3260123665	(400.00)	5.5339	(2,210.01)	(2,213.55)	0.0000	4.5800	(1,398.6607)	0.0000	0.2812	(0.8600)	0.0000	1	(0.5788)	01/06/2025
300919.ZK	12/17/2024	SDB3260123665	(4,244.00)	5.5339	(23,448.26)	(23,485.79)	0.0000	4.5800	(1,398.6607)	0.0000	2.9831	(9.1246)	0.0000	1	(6.1415)	01/06/2025
300919.ZK	12/17/2024	SDB3260123665	(656.00)	5.5339	(3,624.42)	(3,630.23)	0.0000	4.5800	(1,398.6607)	0.0000	0.4611	(1.4104)	0.0000	1	(0.9493)	01/06/2025
300919.ZK	12/17/2024	SDB3260123665	(4,100.00)	5.5339	(22,652.65)	(22,688.91)	0.0000	4.5800	(1,398.6607)	0.0000	2.8819	(8.8150)	0.0000	1	(5.9331)	01/06/2025
300919.ZK	12/17/2024	SDB3260123665	(600.00)	5.5339	(3,315.02)	(3,320.33)	0.0000	4.5800	(1,398.6607)	0.0000	0.4217	(1.2900)	0.0000	1	(0.8683)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
CNGR ADVANCED MATERIAL CO. LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
300919.ZK	12/17/2024	SDB3260123665	(500.00)	5.5339	(2,762.52)	(2,766.94)	0.0000	4.5800	(1,398.6607)	0.0000	0.3515	(1.0750)	0.0000	1	(0.7235)	01/06/2025
300919.ZK	12/16/2024	SDB3260123665	(300.00)	5.3771	(1,657.51)	(1,613.14)	0.0000	4.5800	(1,398.6607)	0.0000	0.2109	(0.6267)	0.0000	1	(0.4159)	01/06/2025
300919.ZK	12/16/2024	SDB3260123665	(100.00)	5.3771	(552.50)	(537.71)	0.0000	4.5800	(1,398.6607)	0.0000	0.0703	(0.2089)	0.0000	1	(0.1386)	01/06/2025
300919.ZK	12/16/2024	SDB3260123665	(300.00)	5.3771	(1,657.51)	(1,613.14)	0.0000	4.5800	(1,398.6607)	0.0000	0.2109	(0.6267)	0.0000	1	(0.4159)	01/06/2025
300919.ZK	12/16/2024	SDB3260123665	(400.00)	5.3771	(2,210.01)	(2,150.85)	0.0000	4.5800	(1,398.6607)	0.0000	0.2812	(0.8356)	0.0000	1	(0.5545)	01/06/2025
300919.ZK	12/16/2024	SDB3260123665	(4,244.00)	5.3771	(23,448.26)	(22,820.57)	0.0000	4.5800	(1,398.6607)	0.0000	2.9831	(8.8662)	0.0000	1	(5.8830)	01/06/2025
300919.ZK	12/16/2024	SDB3260123665	(656.00)	5.3771	(3,624.42)	(3,527.40)	0.0000	4.5800	(1,398.6607)	0.0000	0.4611	(1.3705)	0.0000	1	(0.9093)	01/06/2025
300919.ZK	12/16/2024	SDB3260123665	(4,100.00)	5.3771	(22,652.65)	(22,046.26)	0.0000	4.5800	(1,398.6607)	0.0000	2.8819	(8.5653)	0.0000	1	(5.6834)	01/06/2025
300919.ZK	12/16/2024	SDB3260123665	(600.00)	5.3771	(3,315.02)	(3,226.28)	0.0000	4.5800	(1,398.6607)	0.0000	0.4217	(1.2535)	0.0000	1	(0.8317)	01/06/2025
300919.ZK	12/16/2024	SDB3260123665	(500.00)	5.3771	(2,762.52)	(2,688.57)	0.0000	4.5800	(1,398.6607)	0.0000	0.3515	(1.0446)	0.0000	1	(0.6931)	01/06/2025
300919.ZK	12/13/2024	SDB3260123665	(300.00)	5.4005	(1,657.51)	(1,620.16)	0.0000	4.5800	(1,398.6607)	0.0000	0.6326	(1.8884)	0.0000	3	(1.2558)	01/06/2025
300919.ZK	12/13/2024	SDB3260123665	(100.00)	5.4005	(552.50)	(540.05)	0.0000	4.5800	(1,398.6607)	0.0000	0.2109	(0.6295)	0.0000	3	(0.4186)	01/06/2025
300919.ZK	12/13/2024	SDB3260123665	(300.00)	5.4005	(1,657.51)	(1,620.16)	0.0000	4.5800	(1,398.6607)	0.0000	0.6326	(1.8884)	0.0000	3	(1.2558)	01/06/2025
300919.ZK	12/13/2024	SDB3260123665	(400.00)	5.4005	(2,210.01)	(2,160.21)	0.0000	4.5800	(1,398.6607)	0.0000	0.8435	(2.5178)	0.0000	3	(1.6743)	01/06/2025
300919.ZK	12/13/2024	SDB3260123665	(4,244.00)	5.4005	(23,448.26)	(22,919.80)	0.0000	4.5800	(1,398.6607)	0.0000	8.9494	(26.7142)	0.0000	3	(17.7648)	01/06/2025
300919.ZK	12/13/2024	SDB3260123665	(656.00)	5.4005	(3,624.42)	(3,542.74)	0.0000	4.5800	(1,398.6607)	0.0000	1.3833	(4.1292)	0.0000	3	(2.7459)	01/06/2025
300919.ZK	12/13/2024	SDB3260123665	(4,100.00)	5.4005	(22,652.65)	(22,142.12)	0.0000	4.5800	(1,398.6607)	0.0000	8.6458	(25.8078)	0.0000	3	(17.1620)	01/06/2025
300919.ZK	12/13/2024	SDB3260123665	(600.00)	5.4005	(3,315.02)	(3,240.31)	0.0000	4.5800	(1,398.6607)	0.0000	1.2652	(3.7767)	0.0000	3	(2.5115)	01/06/2025
300919.ZK	12/13/2024	SDB3260123665	(500.00)	5.4005	(2,762.52)	(2,700.26)	0.0000	4.5800	(1,398.6607)	0.0000	1.0544	(3.1473)	0.0000	3	(2.0929)	01/06/2025
300919.ZK	12/12/2024	SDB3260123665	(300.00)	5.3993	(1,657.51)	(1,619.79)	0.0000	4.5800	(1,398.6607)	0.0000	0.2109	(0.6293)	0.0000	1	(0.4184)	01/06/2025
300919.ZK	12/12/2024	SDB3260123665	(100.00)	5.3993	(552.50)	(539.93)	0.0000	4.5800	(1,398.6607)	0.0000	0.0703	(0.2098)	0.0000	1	(0.1395)	01/06/2025
300919.ZK	12/12/2024	SDB3260123665	(300.00)	5.3993	(1,657.51)	(1,619.79)	0.0000	4.5800	(1,398.6607)	0.0000	0.2109	(0.6293)	0.0000	1	(0.4184)	01/06/2025
300919.ZK	12/12/2024	SDB3260123665	(400.00)	5.3993	(2,210.01)	(2,159.72)	0.0000	4.5800	(1,398.6607)	0.0000	0.2812	(0.8391)	0.0000	1	(0.5579)	01/06/2025
300919.ZK	12/12/2024	SDB3260123665	(4,244.00)	5.3993	(23,448.26)	(22,914.59)	0.0000	4.5800	(1,398.6607)	0.0000	2.9831	(8.9027)	0.0000	1	(5.9196)	01/06/2025
300919.ZK	12/12/2024	SDB3260123665	(656.00)	5.3993	(3,624.42)	(3,541.93)	0.0000	4.5800	(1,398.6607)	0.0000	0.4611	(1.3761)	0.0000	1	(0.9150)	01/06/2025
300919.ZK	12/12/2024	SDB3260123665	(4,100.00)	5.3993	(22,652.65)	(22,137.09)	0.0000	4.5800	(1,398.6607)	0.0000	2.8819	(8.6006)	0.0000	1	(5.7187)	01/06/2025
300919.ZK	12/12/2024	SDB3260123665	(600.00)	5.3993	(3,315.02)	(3,239.57)	0.0000	4.5800	(1,398.6607)	0.0000	0.4217	(1.2586)	0.0000	1	(0.8369)	01/06/2025
300919.ZK	12/12/2024	SDB3260123665	(500.00)	5.3993	(2,762.52)	(2,699.64)	0.0000	4.5800	(1,398.6607)	0.0000	0.3515	(1.0489)	0.0000	1	(0.6974)	01/06/2025
300919.ZK	12/11/2024	SDB3260123665	(300.00)	5.4768	(1,657.51)	(1,643.05)	0.0000	4.5800	(1,398.6607)	0.0000	0.2109	(0.6384)	0.0000	1	(0.4275)	01/06/2025
300919.ZK	12/11/2024	SDB3260123665	(100.00)	5.4768	(552.50)	(547.68)	0.0000	4.5800	(1,398.6607)	0.0000	0.0703	(0.2128)	0.0000	1	(0.1425)	01/06/2025
300919.ZK	12/11/2024	SDB3260123665	(300.00)	5.4768	(1,657.51)	(1,643.05)	0.0000	4.5800	(1,398.6607)	0.0000	0.2109	(0.6384)	0.0000	1	(0.4275)	01/06/2025
300919.ZK	12/11/2024	SDB3260123665	(400.00)	5.4768	(2,210.01)	(2,190.74)	0.0000	4.5800	(1,398.6607)	0.0000	0.2812	(0.8511)	0.0000	1	(0.5700)	01/06/2025
300919.ZK	12/11/2024	SDB3260123665	(4,244.00)	5.4768	(23,448.26)	(23,243.75)	0.0000	4.5800	(1,398.6607)	0.0000	2.9831	(9.0306)	0.0000	1	(6.0474)	01/06/2025
300919.ZK	12/11/2024	SDB3260123665	(656.00)	5.4768	(3,624.42)	(3,592.81)	0.0000	4.5800	(1,398.6607)	0.0000	0.4611	(1.3959)	0.0000	1	(0.9348)	01/06/2025
300919.ZK	12/11/2024	SDB3260123665	(4,100.00)	5.4768	(22,652.65)	(22,455.08)	0.0000	4.5800	(1,398.6607)	0.0000	2.8819	(8.7242)	0.0000	1	(5.8423)	01/06/2025
300919.ZK	12/11/2024	SDB3260123665	(600.00)	5.4768	(3,315.02)	(3,286.11)	0.0000	4.5800	(1,398.6607)	0.0000	0.4217	(1.2767)	0.0000	1	(0.8550)	01/06/2025
300919.ZK	12/11/2024	SDB3260123665	(500.00)	5.4768	(2,762.52)	(2,738.42)	0.0000	4.5800	(1,398.6607)	0.0000	0.3515	(1.0639)	0.0000	1	(0.7125)	01/06/2025
300919.ZK	12/10/2024	SDB3260123665	(300.00)	5.3164	(1,657.51)	(1,594.92)	0.0000	4.5800	(1,398.6607)	0.0000	0.2109	(0.6197)	0.0000	1	(0.4088)	01/06/2025
300919.ZK	12/10/2024	SDB3260123665	(100.00)	5.3164	(552.50)	(531.64)	0.0000	4.5800	(1,398.6607)	0.0000	0.0703	(0.2066)	0.0000	1	(0.1363)	01/06/2025
300919.ZK	12/10/2024	SDB3260123665	(300.00)	5.3164	(1,657.51)	(1,594.92)	0.0000	4.5800	(1,398.6607)	0.0000	0.2109	(0.6197)	0.0000	1	(0.4088)	01/06/2025
300919.ZK	12/10/2024	SDB3260123665	(400.00)	5.3164	(2,210.01)	(2,126.56)	0.0000	4.5800	(1,398.6607)	0.0000	0.2812	(0.8262)	0.0000	1	(0.5450)	01/06/2025
300919.ZK	12/10/2024	SDB3260123665	(4,244.00)	5.3164	(23,448.26)	(22,562.80)	0.0000	4.5800	(1,398.6607)	0.0000	2.9831	(8.7660)	0.0000	1	(5.7829)	01/06/2025
300919.ZK	12/10/2024	SDB3260123665	(656.00)	5.3164	(3,624.42)	(3,487.56)	0.0000	4.5800	(1,398.6607)	0.0000	0.4611	(1.3550)	0.0000	1	(0.8939)	01/06/2025
300919.ZK	12/10/2024	SDB3260123665	(4,100.00)	5.3164	(22,652.65)	(21,797.24)	0.0000	4.5800	(1,398.6607)	0.0000	2.8819	(8.4686)	0.0000	1	(5.5867)	01/06/2025
300919.ZK	12/10/2024	SDB3260123665	(600.00)	5.3164	(3,315.02)	(3,189.84)	0.0000	4.5800	(1,398.6607)	0.0000	0.4217	(1.2393)	0.0000	1	(0.8176)	01/06/2025
300919.ZK	12/10/2024	SDB3260123665	(500.00)	5.3164	(2,762.52)	(2,658.20)	0.0000	4.5800	(1,398.6607)	0.0000	0.3515	(1.0328)	0.0000	1	(0.6813)	01/06/2025
300919.ZK	12/09/2024	SDB3260123665	(300.00)	5.3123	(1,657.51)	(1,593.69)	0.0000	4.5800	(1,398.6607)	0.0000	0.2109	(0.6192)	0.0000	1	(0.4083)	01/06/2025
300919.ZK	12/09/2024	SDB3260123665	(100.00)	5.3123	(552.50)	(531.23)	0.0000	4.5800	(1,398.6607)	0.0000	0.0703	(0.2064)	0.0000	1	(0.1361)	01/06/2025
300919.ZK	12/09/2024	SDB3260123665	(300.00)	5.3123	(1,657.51)	(1,593.69)	0.0000	4.5800	(1,398.6607)	0.0000	0.2109	(0.6192)	0.0000	1	(0.4083)	01/06/2025
300919.ZK	12/09/2024	SDB3260123665	(400.00)	5.3123	(2,210.01)	(2,124.91)	0.0000	4.5800	(1,398.6607)	0.0000	0.2812	(0.8256)	0.0000	1	(0.5444)	01/06/2025

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
CNGR ADVANCED MATERIAL CO. LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
300919.ZK	12/09/2024	SDB3260123665	(4,244.00)	5.3123	(23,448.26)	(22,545.34)	0.0000	4.5800	(1,398.6607)	0.0000	2.9831	(8.7592)	0.0000	1	(5.7761)	01/06/2025
300919.ZK	12/09/2024	SDB3260123665	(656.00)	5.3123	(3,624.42)	(3,484.86)	0.0000	4.5800	(1,398.6607)	0.0000	0.4611	(1.3539)	0.0000	1	(0.8928)	01/06/2025
300919.ZK	12/09/2024	SDB3260123665	(4,100.00)	5.3123	(22,652.65)	(21,780.37)	0.0000	4.5800	(1,398.6607)	0.0000	2.8819	(8.4620)	0.0000	1	(5.5801)	01/06/2025
300919.ZK	12/09/2024	SDB3260123665	(600.00)	5.3123	(3,315.02)	(3,187.37)	0.0000	4.5800	(1,398.6607)	0.0000	0.4217	(1.2383)	0.0000	1	(0.8166)	01/06/2025
300919.ZK	12/09/2024	SDB3260123665	(500.00)	5.3123	(2,762.52)	(2,656.14)	0.0000	4.5800	(1,398.6607)	0.0000	0.3515	(1.0320)	0.0000	1	(0.6805)	01/06/2025
300919.ZK	12/06/2024	SDB3260123665	(300.00)	5.4291	(1,657.51)	(1,628.74)	0.0000	4.5800	(1,398.6607)	0.0000	0.6326	(1.8984)	0.0000	3	(1.2658)	01/06/2025
300919.ZK	12/06/2024	SDB3260123665	(100.00)	5.4291	(552.50)	(542.91)	0.0000	4.5800	(1,398.6607)	0.0000	0.2109	(0.6328)	0.0000	3	(0.4219)	01/06/2025
300919.ZK	12/06/2024	SDB3260123665	(300.00)	5.4291	(1,657.51)	(1,628.74)	0.0000	4.5800	(1,398.6607)	0.0000	0.6326	(1.8984)	0.0000	3	(1.2658)	01/06/2025
300919.ZK	12/06/2024	SDB3260123665	(400.00)	5.4291	(2,210.01)	(2,171.66)	0.0000	4.5800	(1,398.6607)	0.0000	0.8435	(2.5312)	0.0000	3	(1.6877)	01/06/2025
300919.ZK	12/06/2024	SDB3260123665	(4,244.00)	5.4291	(23,448.26)	(23,041.27)	0.0000	4.5800	(1,398.6607)	0.0000	8.9494	(26.8558)	0.0000	3	(17.9063)	01/06/2025
300919.ZK	12/06/2024	SDB3260123665	(656.00)	5.4291	(3,624.42)	(3,561.52)	0.0000	4.5800	(1,398.6607)	0.0000	1.3833	(4.1511)	0.0000	3	(2.7678)	01/06/2025
300919.ZK	12/06/2024	SDB3260123665	(4,100.00)	5.4291	(22,652.65)	(22,259.47)	0.0000	4.5800	(1,398.6607)	0.0000	8.6458	(25.9445)	0.0000	3	(17.2988)	01/06/2025
300919.ZK	12/06/2024	SDB3260123665	(600.00)	5.4291	(3,315.02)	(3,257.48)	0.0000	4.5800	(1,398.6607)	0.0000	1.2652	(3.7968)	0.0000	3	(2.5315)	01/06/2025
300919.ZK	12/06/2024	SDB3260123665	(500.00)	5.4291	(2,762.52)	(2,714.57)	0.0000	4.5800	(1,398.6607)	0.0000	1.0544	(3.1640)	0.0000	3	(2.1096)	01/06/2025
300919.ZK	12/05/2024	SDB3260123665	(300.00)	5.4854	(1,657.51)	(1,645.63)	0.0000	4.5800	(1,400.0000)	0.0000	0.2109	(0.6400)	0.0000	1	(0.4291)	01/06/2025
300919.ZK	12/05/2024	SDB3260123665	(100.00)	5.4854	(552.50)	(548.54)	0.0000	4.5800	(1,400.0000)	0.0000	0.0703	(0.2133)	0.0000	1	(0.1430)	01/06/2025
300919.ZK	12/05/2024	SDB3260123665	(300.00)	5.4854	(1,657.51)	(1,645.63)	0.0000	4.5800	(1,400.0000)	0.0000	0.2109	(0.6400)	0.0000	1	(0.4291)	01/06/2025
300919.ZK	12/05/2024	SDB3260123665	(400.00)	5.4854	(2,210.01)	(2,184.18)	0.0000	4.5800	(1,400.0000)	0.0000	0.2812	(0.8533)	0.0000	1	(0.5721)	01/06/2025
300919.ZK	12/05/2024	SDB3260123665	(4,244.00)	5.4854	(23,448.26)	(23,280.25)	0.0000	4.5800	(1,400.0000)	0.0000	2.9831	(9.0534)	0.0000	1	(6.0703)	01/06/2025
300919.ZK	12/05/2024	SDB3260123665	(956.00)	5.4854	(5,281.94)	(5,244.09)	0.0000	4.5800	(1,400.0000)	0.0000	0.6720	(2.0394)	0.0000	1	(1.3674)	01/06/2025
300919.ZK	12/05/2024	SDB3260123665	(4,100.00)	5.4854	(22,652.65)	(22,490.34)	0.0000	4.5800	(1,400.0000)	0.0000	2.8819	(8.7462)	0.0000	1	(5.8643)	01/06/2025
300919.ZK	12/05/2024	SDB3260123665	(600.00)	5.4854	(3,315.02)	(3,291.27)	0.0000	4.5800	(1,400.0000)	0.0000	0.4217	(1.2799)	0.0000	1	(0.8582)	01/06/2025
300919.ZK	12/05/2024	SDB3260123665	(500.00)	5.4854	(2,762.52)	(2,742.72)	0.0000	4.5800	(1,400.0000)	0.0000	0.3515	(1.0666)	0.0000	1	(0.7152)	01/06/2025
300919.ZK	12/04/2024	SDB3260123665	(300.00)	5.5250	(1,657.51)	(1,657.51)	0.0000	4.5800	(1,400.0000)	0.0000	0.2109	(0.6446)	0.0000	1	(0.4337)	01/06/2025
300919.ZK	12/04/2024	SDB3260123665	(100.00)	5.5250	(552.50)	(552.50)	0.0000	4.5800	(1,400.0000)	0.0000	0.0703	(0.2149)	0.0000	1	(0.1446)	01/06/2025
300919.ZK	12/04/2024	SDB3260123665	(300.00)	5.5250	(1,657.51)	(1,657.51)	0.0000	4.5800	(1,400.0000)	0.0000	0.2109	(0.6446)	0.0000	1	(0.4337)	01/06/2025
300919.ZK	12/04/2024	SDB3260123665	(400.00)	5.5250	(2,210.01)	(2,210.01)	0.0000	4.5800	(1,400.0000)	0.0000	0.2812	(0.8595)	0.0000	1	(0.5783)	01/06/2025
300919.ZK	12/04/2024	SDB3260123665	(4,244.00)	5.5250	(23,448.26)	(23,448.26)	0.0000	4.5800	(1,400.0000)	0.0000	2.9831	(9.1188)	0.0000	1	(6.1356)	01/06/2025
300919.ZK	12/04/2024	SDB3260123665	(956.00)	5.5250	(5,281.94)	(5,281.94)	0.0000	4.5800	(1,400.0000)	0.0000	0.6720	(2.0541)	0.0000	1	(1.3821)	01/06/2025
300919.ZK	12/04/2024	SDB3260123665	(4,100.00)	5.5250	(22,652.65)	(22,652.65)	0.0000	4.5800	(1,400.0000)	0.0000	2.8819	(8.8094)	0.0000	1	(5.9274)	01/06/2025
300919.ZK	12/04/2024	SDB3260123665	(600.00)	5.5250	(3,315.02)	(3,315.02)	0.0000	4.5800	(1,400.0000)	0.0000	0.4217	(1.2892)	0.0000	1	(0.8674)	01/06/2025
300919.ZK	12/04/2024	SDB3260123665	(500.00)	5.5250	(2,762.52)	(2,762.52)	0.0000	4.5800	(1,400.0000)	0.0000	0.3515	(1.0743)	0.0000	1	(0.7229)	01/06/2025
TOTAL CNGR ADVANCED MATERIAL CO. LTD CMN CLASS A SERIES NORTHBOUND												247.2438	(738.9778)	0.0000	(491.7339)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
CNNC HUA YUAN TITANIUM DIOXIDE CO., LTD. CMN CLASS A SERIES NORTHBOUND																
002145.ZK	12/06/2024	SDB3260123204	(400.00)	0.6740	(249.30)	(269.61)	0.0000	4.5800	(1,498.4355)	0.0000	0.0952	(0.3367)	0.0000	3	(0.2415)	01/06/2025
002145.ZK	12/06/2024	SDB3260123204	(600.00)	0.6740	(373.96)	(404.41)	0.0000	4.5800	(1,498.4355)	0.0000	0.1427	(0.5050)	0.0000	3	(0.3623)	01/06/2025
002145.ZK	12/06/2024	SDB3260123204	(69,200.00)	0.6740	(43,129.59)	(46,642.11)	0.0000	4.5800	(1,498.4355)	0.0000	16.4611	(58.2418)	0.0000	3	(41.7807)	01/06/2025
002145.ZK	12/06/2024	SDB3260123204	(9,700.00)	0.6740	(6,045.62)	(6,537.98)	0.0000	4.5800	(1,498.4355)	0.0000	2.3074	(8.1640)	0.0000	3	(5.8565)	01/06/2025
002145.ZK	12/05/2024	SDB3260123204	(400.00)	0.6423	(249.30)	(256.91)	0.0000	4.5800	(1,498.4355)	0.0000	0.0317	(0.1069)	0.0000	1	(0.0752)	01/06/2025
002145.ZK	12/05/2024	SDB3260123204	(600.00)	0.6423	(373.96)	(385.37)	0.0000	4.5800	(1,498.4355)	0.0000	0.0476	(0.1604)	0.0000	1	(0.1128)	01/06/2025
002145.ZK	12/05/2024	SDB3260123204	(69,200.00)	0.6423	(43,129.59)	(44,445.71)	0.0000	4.5800	(1,498.4355)	0.0000	5.4870	(18.4997)	0.0000	1	(13.0127)	01/06/2025
002145.ZK	12/05/2024	SDB3260123204	(9,700.00)	0.6423	(6,045.62)	(6,230.11)	0.0000	4.5800	(1,498.4355)	0.0000	0.7691	(2.5932)	0.0000	1	(1.8240)	01/06/2025
002145.ZK	12/04/2024	SDB3260123204	(400.00)	0.6233	(249.30)	(249.30)	0.0000	4.5800	(1,498.4355)	0.0000	0.0317	(0.1038)	0.0000	1	(0.0721)	01/06/2025
002145.ZK	12/04/2024	SDB3260123204	(600.00)	0.6233	(373.96)	(373.96)	0.0000	4.5800	(1,498.4355)	0.0000	0.0476	(0.1557)	0.0000	1	(0.1081)	01/06/2025
002145.ZK	12/04/2024	SDB3260123204	(69,200.00)	0.6233	(43,129.59)	(43,129.59)	0.0000	4.5800	(1,498.4355)	0.0000	5.4870	(17.9519)	0.0000	1	(12.4649)	01/06/2025
002145.ZK	12/04/2024	SDB3260123204	(9,700.00)	0.6233	(6,045.62)	(6,045.62)	0.0000	4.5800	(1,498.4355)	0.0000	0.7691	(2.5164)	0.0000	1	(1.7472)	01/06/2025
TOTAL CNNC HUA YUAN TITANIUM DIOXIDE CO., LTD. CMN CLASS A SERIES NORTHBOUND											31.6774	(109.3354)	0.0000		(77.6580)	

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066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
CONTEMPORARY AMPEREX TECHNOLOGY CO., LIMITED CMN CLASS A SERIES NORTHBOUND																
300750.ZK	12/31/2024	SDB3262681181	(78.00)	36.7235	(2,901.74)	(2,864.43)	0.0000	4.3300	(10.0000)	0.0000	0.6980	(0.0159)	0.0000	2	0.6821	01/06/2025
300750.ZK	12/30/2024	SDB3262681181	(300.00)	36.0695	(11,160.54)	(10,820.84)	0.0000	4.3300	(10.0000)	0.0000	1.3424	(0.0301)	0.0000	1	1.3123	01/06/2025
300750.ZK	12/30/2024	SDB3262681181	(778.00)	36.0695	(29,129.66)	(28,062.04)	0.0000	4.3300	(10.0000)	0.0000	3.5037	(0.0780)	0.0000	1	3.4257	01/06/2025
300750.ZK	12/27/2024	SDB3262681181	(300.00)	35.9483	(11,160.54)	(10,784.48)	0.0000	4.3300	(10.0000)	0.0000	4.0271	(0.0899)	0.0000	3	3.9372	01/06/2025
300750.ZK	12/27/2024	SDB3262681181	(5,800.00)	35.9483	(217,161.99)	(208,500.00)	0.0000	4.3300	(10.0000)	0.0000	78.3593	(1.7375)	0.0000	3	76.6218	01/06/2025
300750.ZK	12/27/2024	SDB3262681181	(9,400.00)	35.9483	(351,065.25)	(337,913.79)	0.0000	4.3300	(10.0000)	0.0000	126.6760	(2.8159)	0.0000	3	123.8601	01/06/2025
300750.ZK	12/27/2024	SDB3262681181	(10,300.00)	35.9483	(379,105.54)	(370,267.24)	0.0000	4.3300	(10.0000)	0.0000	136.7939	(3.0856)	0.0000	3	133.7084	01/06/2025
300750.ZK	12/27/2024	SDB3262681181	(4,400.00)	35.9483	(161,863.32)	(158,172.41)	0.0000	4.3300	(10.0000)	0.0000	58.4057	(1.3181)	0.0000	3	57.0876	01/06/2025
300750.ZK	12/27/2024	SDB3262681181	(100.00)	35.9483	(3,667.00)	(3,594.83)	0.0000	4.3300	(10.0000)	0.0000	1.3232	(0.0300)	0.0000	3	1.2932	01/06/2025
300750.ZK	12/27/2024	SDB3262681181	(1,900.00)	35.9483	(71,497.32)	(68,301.72)	0.0000	4.3300	(10.0000)	0.0000	25.7986	(0.5692)	0.0000	3	25.2294	01/06/2025
300750.ZK	12/27/2024	SDB3262681181	(2,400.00)	35.9483	(90,810.40)	(86,275.86)	0.0000	4.3300	(10.0000)	0.0000	32.7674	(0.7190)	0.0000	3	32.0485	01/06/2025
300750.ZK	12/27/2024	SDB3262681181	(78.00)	35.9483	(2,815.96)	(2,803.97)	0.0000	4.3300	(10.0000)	0.0000	1.0161	(0.0234)	0.0000	3	0.9927	01/06/2025
300750.ZK	12/26/2024	SDB3262681181	(300.00)	36.8868	(11,160.54)	(11,066.04)	0.0000	4.3300	(10.0000)	0.0000	1.3424	(0.0307)	0.0000	1	1.3116	01/06/2025
300750.ZK	12/26/2024	SDB3262681181	(5,800.00)	36.8868	(217,161.99)	(213,943.39)	0.0000	4.3300	(10.0000)	0.0000	26.1198	(0.5943)	0.0000	1	25.5255	01/06/2025
300750.ZK	12/26/2024	SDB3262681181	(9,400.00)	36.8868	(351,065.25)	(346,735.84)	0.0000	4.3300	(10.0000)	0.0000	42.2253	(0.9632)	0.0000	1	41.2622	01/06/2025
300750.ZK	12/26/2024	SDB3262681181	(10,300.00)	36.8868	(379,105.54)	(379,933.96)	0.0000	4.3300	(10.0000)	0.0000	45.5980	(1.0554)	0.0000	1	44.5426	01/06/2025
300750.ZK	12/26/2024	SDB3262681181	(4,400.00)	36.8868	(161,863.32)	(162,301.88)	0.0000	4.3300	(10.0000)	0.0000	19.4686	(0.4508)	0.0000	1	19.0177	01/06/2025
300750.ZK	12/26/2024	SDB3262681181	(100.00)	36.8868	(3,667.00)	(3,688.68)	0.0000	4.3300	(10.0000)	0.0000	0.4411	(0.0102)	0.0000	1	0.4308	01/06/2025
300750.ZK	12/26/2024	SDB3262681181	(1,900.00)	36.8868	(71,497.32)	(70,084.90)	0.0000	4.3300	(10.0000)	0.0000	8.5995	(0.1947)	0.0000	1	8.4049	01/06/2025
300750.ZK	12/26/2024	SDB3262681181	(2,400.00)	36.8868	(90,810.40)	(88,528.30)	0.0000	4.3300	(10.0000)	0.0000	10.9225	(0.2459)	0.0000	1	10.6766	01/06/2025
300750.ZK	12/26/2024	SDB3262681181	(78.00)	36.8868	(2,815.96)	(2,877.17)	0.0000	4.3300	(10.0000)	0.0000	0.3387	(0.0080)	0.0000	1	0.3307	01/06/2025
300750.ZK	12/24/2024	SDB3262681181	(300.00)	36.8868	(11,160.54)	(11,066.04)	0.0000	4.3300	(10.0000)	0.0000	2.6847	(0.0615)	0.0000	2	2.6233	01/06/2025
300750.ZK	12/24/2024	SDB3262681181	(5,800.00)	36.8868	(217,161.99)	(213,943.39)	0.0000	4.3300	(10.0000)	0.0000	52.2395	(1.1886)	0.0000	2	51.0509	01/06/2025
300750.ZK	12/24/2024	SDB3262681181	(9,400.00)	36.8868	(351,065.25)	(346,735.84)	0.0000	4.3300	(10.0000)	0.0000	84.4507	(1.9263)	0.0000	2	82.5244	01/06/2025
300750.ZK	12/24/2024	SDB3262681181	(10,300.00)	36.8868	(379,105.54)	(379,933.96)	0.0000	4.3300	(10.0000)	0.0000	91.1959	(2.1107)	0.0000	2	89.0852	01/06/2025
300750.ZK	12/24/2024	SDB3262681181	(4,400.00)	36.8868	(161,863.32)	(162,301.88)	0.0000	4.3300	(10.0000)	0.0000	38.9371	(0.9017)	0.0000	2	38.0354	01/06/2025
300750.ZK	12/24/2024	SDB3262681181	(100.00)	36.8868	(3,667.00)	(3,688.68)	0.0000	4.3300	(10.0000)	0.0000	0.8821	(0.0205)	0.0000	2	0.8616	01/06/2025
300750.ZK	12/24/2024	SDB3262681181	(1,900.00)	36.8868	(71,497.32)	(70,084.90)	0.0000	4.3300	(10.0000)	0.0000	17.1991	(0.3894)	0.0000	2	16.8097	01/06/2025
300750.ZK	12/24/2024	SDB3262681181	(2,400.00)	36.8868	(90,810.40)	(88,528.30)	0.0000	4.3300	(10.0000)	0.0000	21.8449	(0.4918)	0.0000	2	21.3531	01/06/2025
300750.ZK	12/24/2024	SDB3262681181	(78.00)	36.8868	(2,815.96)	(2,877.17)	0.0000	4.3300	(10.0000)	0.0000	0.6774	(0.0160)	0.0000	2	0.6614	01/06/2025
300750.ZK	12/23/2024	SDB3262681181	(300.00)	37.2284	(11,160.54)	(11,168.52)	0.0000	4.3300	(10.0000)	0.0000	1.3424	(0.0310)	0.0000	1	1.3113	01/06/2025
300750.ZK	12/23/2024	SDB3262681181	(5,800.00)	37.2284	(217,161.99)	(215,924.78)	0.0000	4.3300	(10.0000)	0.0000	26.1198	(0.5998)	0.0000	1	25.5200	01/06/2025
300750.ZK	12/23/2024	SDB3262681181	(9,400.00)	37.2284	(351,065.25)	(349,947.05)	0.0000	4.3300	(10.0000)	0.0000	42.2253	(0.9721)	0.0000	1	41.2533	01/06/2025
300750.ZK	12/23/2024	SDB3262681181	(10,300.00)	37.2284	(379,105.54)	(383,452.62)	0.0000	4.3300	(10.0000)	0.0000	45.5980	(1.0651)	0.0000	1	44.5328	01/06/2025
300750.ZK	12/23/2024	SDB3262681181	(4,400.00)	37.2284	(161,863.32)	(163,805.00)	0.0000	4.3300	(10.0000)	0.0000	19.4686	(0.4550)	0.0000	1	19.0135	01/06/2025
300750.ZK	12/23/2024	SDB3262681181	(100.00)	37.2284	(3,667.00)	(3,722.84)	0.0000	4.3300	(10.0000)	0.0000	0.4411	(0.0103)	0.0000	1	0.4307	01/06/2025
300750.ZK	12/23/2024	SDB3262681181	(1,900.00)	37.2284	(71,497.32)	(70,733.98)	0.0000	4.3300	(10.0000)	0.0000	8.5995	(0.1965)	0.0000	1	8.4031	01/06/2025
300750.ZK	12/23/2024	SDB3262681181	(2,400.00)	37.2284	(90,810.40)	(89,348.18)	0.0000	4.3300	(10.0000)	0.0000	10.9225	(0.2482)	0.0000	1	10.6743	01/06/2025
300750.ZK	12/23/2024	SDB3262681181	(78.00)	37.2284	(2,815.96)	(2,903.82)	0.0000	4.3300	(10.0000)	0.0000	0.3387	(0.0081)	0.0000	1	0.3306	01/06/2025
300750.ZK	12/20/2024	SDB3262681181	(10,300.00)	37.5488	(379,105.54)	(386,752.33)	0.0000	4.3300	(10.0000)	0.0000	136.7939	(3.2229)	0.0000	3	133.5710	01/06/2025
300750.ZK	12/20/2024	SDB3262681181	(4,400.00)	37.5488	(161,863.32)	(165,214.59)	0.0000	4.3300	(10.0000)	0.0000	58.4057	(1.3768)	0.0000	3	57.0289	01/06/2025
300750.ZK	12/20/2024	SDB3262681181	(100.00)	37.5488	(3,667.00)	(3,754.88)	0.0000	4.3300	(10.0000)	0.0000	1.3232	(0.0313)	0.0000	3	1.2919	01/06/2025
300750.ZK	12/20/2024	SDB3262681181	(1,900.00)	37.5488	(71,497.32)	(71,342.66)	0.0000	4.3300	(10.0000)	0.0000	25.7986	(0.5945)	0.0000	3	25.2041	01/06/2025
300750.ZK	12/20/2024	SDB3262681181	(2,400.00)	37.5488	(90,810.40)	(90,117.05)	0.0000	4.3300	(10.0000)	0.0000	32.7674	(0.7510)	0.0000	3	32.0164	01/06/2025
300750.ZK	12/20/2024	SDB3262681181	(78.00)	37.5488	(2,815.96)	(2,928.80)	0.0000	4.3300	(10.0000)	0.0000	1.0161	(0.0244)	0.0000	3	0.9917	01/06/2025
300750.ZK	12/19/2024	SDB3262681181	(10,300.00)	36.6663	(379,105.54)	(377,662.66)	0.0000	4.5800	(10.0000)	0.0000	48.2306	(1.0491)	0.0000	1	47.1816	01/06/2025
300750.ZK	12/19/2024	SDB3262681181	(4,400.00)	36.6663	(161,863.32)	(161,331.62)	0.0000	4.5800	(10.0000)	0.0000	20.5926	(0.4481)	0.0000	1	20.1445	01/06/2025
300750.ZK	12/19/2024	SDB3262681181	(100.00)	36.6663	(3,667.00)	(3,666.63)	0.0000	4.5800	(10.0000)	0.0000	0.4665	(0.0102)	0.0000	1	0.4563	01/06/2025
300750.ZK	12/19/2024	SDB3262681181	(1,900.00)	36.6663	(71,497.32)	(69,665.93)	0.0000	4.5800	(10.0000)	0.0000	9.0960	(0.1935)	0.0000	1	8.9025	01/06/2025
300750.ZK	12/19/2024	SDB3262681181	(2,400.00)	36.6663	(90,810.40)	(87,999.07)	0.0000	4.5800	(10.0000)	0.0000	11.5531	(0.2444)	0.0000	1	11.3087	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
CONTEMPORARY AMPEREX TECHNOLOGY CO., LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
300750.ZK	12/19/2024	SDB3262681181	(78.00)	36.6663	(2,815.96)	(2,859.97)	0.0000	4.5800	(10.0000)	0.0000	0.3583	(0.0079)	0.0000	1	0.3503	01/06/2025
300750.ZK	12/18/2024	SDB3262681181	(10,300.00)	36.6364	(379,105.54)	(377,355.06)	0.0000	4.5800	(10.0000)	0.0000	48.2306	(1.0482)	0.0000	1	47.1824	01/06/2025
300750.ZK	12/18/2024	SDB3262681181	(4,400.00)	36.6364	(161,863.32)	(161,200.22)	0.0000	4.5800	(10.0000)	0.0000	20.5926	(0.4478)	0.0000	1	20.1448	01/06/2025
300750.ZK	12/18/2024	SDB3262681181	(100.00)	36.6364	(3,667.00)	(3,663.64)	0.0000	4.5800	(10.0000)	0.0000	0.4665	(0.0102)	0.0000	1	0.4563	01/06/2025
300750.ZK	12/18/2024	SDB3262681181	(1,900.00)	36.6364	(71,497.32)	(69,609.19)	0.0000	4.5800	(10.0000)	0.0000	9.0960	(0.1934)	0.0000	1	8.9027	01/06/2025
300750.ZK	12/18/2024	SDB3262681181	(2,400.00)	36.6364	(90,810.40)	(87,927.39)	0.0000	4.5800	(10.0000)	0.0000	11.5531	(0.2442)	0.0000	1	11.3089	01/06/2025
300750.ZK	12/18/2024	SDB3262681181	(78.00)	36.6364	(2,815.96)	(2,857.64)	0.0000	4.5800	(10.0000)	0.0000	0.3583	(0.0079)	0.0000	1	0.3503	01/06/2025
300750.ZK	12/17/2024	SDB3262681181	(100.00)	37.6692	(3,667.00)	(3,766.92)	0.0000	4.5800	(10.0000)	0.0000	0.4665	(0.0105)	0.0000	1	0.4561	01/06/2025
300750.ZK	12/17/2024	SDB3262681181	(1,900.00)	37.6692	(71,497.32)	(71,571.46)	0.0000	4.5800	(10.0000)	0.0000	9.0960	(0.1988)	0.0000	1	8.8972	01/06/2025
300750.ZK	12/17/2024	SDB3262681181	(2,400.00)	37.6692	(90,810.40)	(90,406.06)	0.0000	4.5800	(10.0000)	0.0000	11.5531	(0.2511)	0.0000	1	11.3020	01/06/2025
300750.ZK	12/17/2024	SDB3262681181	(78.00)	37.6692	(2,815.96)	(2,938.20)	0.0000	4.5800	(10.0000)	0.0000	0.3583	(0.0082)	0.0000	1	0.3501	01/06/2025
300750.ZK	12/16/2024	SDB3262681181	(100.00)	36.8076	(3,667.00)	(3,680.76)	0.0000	4.5800	(10.0000)	0.0000	0.4665	(0.0102)	0.0000	1	0.4563	01/06/2025
300750.ZK	12/16/2024	SDB3262681181	(1,900.00)	36.8076	(71,497.32)	(69,934.47)	0.0000	4.5800	(10.0000)	0.0000	9.0960	(0.1943)	0.0000	1	8.9018	01/06/2025
300750.ZK	12/16/2024	SDB3262681181	(2,400.00)	36.8076	(90,810.40)	(88,338.28)	0.0000	4.5800	(10.0000)	0.0000	11.5531	(0.2454)	0.0000	1	11.3077	01/06/2025
300750.ZK	12/16/2024	SDB3262681181	(78.00)	36.8076	(2,815.96)	(2,870.99)	0.0000	4.5800	(10.0000)	0.0000	0.3583	(0.0080)	0.0000	1	0.3503	01/06/2025
300750.ZK	12/13/2024	SDB3262681181	(1,900.00)	37.3522	(71,497.32)	(70,969.18)	0.0000	4.5800	(10.0000)	0.0000	27.2881	(0.5914)	0.0000	3	26.6967	01/06/2025
300750.ZK	12/13/2024	SDB3262681181	(2,400.00)	37.3522	(90,810.40)	(89,645.28)	0.0000	4.5800	(10.0000)	0.0000	34.6593	(0.7470)	0.0000	3	33.9123	01/06/2025
300750.ZK	12/13/2024	SDB3262681181	(78.00)	37.3522	(2,815.96)	(2,913.47)	0.0000	4.5800	(10.0000)	0.0000	1.0748	(0.0243)	0.0000	3	1.0505	01/06/2025
300750.ZK	12/12/2024	SDB3262681181	(78.00)	36.7610	(2,815.96)	(2,867.36)	0.0000	4.5800	(10.0000)	0.0000	0.3583	(0.0080)	0.0000	1	0.3503	01/06/2025
300750.ZK	12/11/2024	SDB3262681181	(78.00)	36.6982	(2,815.96)	(2,862.46)	0.0000	4.5800	(10.0000)	0.0000	0.3583	(0.0080)	0.0000	1	0.3503	01/06/2025
300750.ZK	12/10/2024	SDB3262681181	(78.00)	35.1861	(2,815.96)	(2,744.52)	0.0000	4.5800	(10.0000)	0.0000	0.3583	(0.0076)	0.0000	1	0.3506	01/06/2025
300750.ZK	12/09/2024	SDB3262681181	(78.00)	35.5484	(2,815.96)	(2,772.77)	0.0000	4.5800	(10.0000)	0.0000	0.3583	(0.0077)	0.0000	1	0.3506	01/06/2025
300750.ZK	12/06/2024	SDB3262681181	(78.00)	35.8710	(2,815.96)	(2,797.93)	0.0000	4.5800	(10.0000)	0.0000	1.0748	(0.0233)	0.0000	3	1.0514	01/06/2025
300750.ZK	12/05/2024	SDB3262681181	(78.00)	35.9827	(2,815.96)	(2,806.65)	0.0000	4.5800	(10.0000)	0.0000	0.3583	(0.0078)	0.0000	1	0.3505	01/06/2025
300750.ZK	12/04/2024	SDB3262681181	(78.00)	36.1021	(2,815.96)	(2,815.96)	0.0000	4.5800	(10.0000)	0.0000	0.3583	(0.0078)	0.0000	1	0.3504	01/06/2025
TOTAL CONTEMPORARY AMPEREX TECHNOLOGY CO., LIMITED CMN CLASS A SERIES NORTHBOUND											1,636.8281	(37.0234)	0.0000		1,599.8047	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
COSCO SHIPPING ENERGY TRANSPORTATION CO., LTD. CMN CLASS A SERIES NORTHBOUND																
600026.SH	01/03/2025	SDB3260123667	(12.00)	1.6349	(20.76)	(19.62)	0.0000	4.3300	(1,225.0000)	0.0000	0.0075	(0.0200)	0.0000	3	(0.0125)	01/06/2025
600026.SH	01/02/2025	SDB3260123667	(12.00)	1.6499	(20.76)	(19.80)	0.0000	4.3300	(1,225.0000)	0.0000	0.0025	(0.0067)	0.0000	1	(0.0042)	01/06/2025
600026.SH	12/31/2024	SDB3260123667	(12.00)	1.6662	(20.76)	(19.99)	0.0000	4.3300	(1,225.0000)	0.0000	0.0050	(0.0136)	0.0000	2	(0.0086)	01/06/2025
600026.SH	12/30/2024	SDB3260123667	(12.00)	1.6550	(20.76)	(19.86)	0.0000	4.3300	(1,225.0000)	0.0000	0.0025	(0.0068)	0.0000	1	(0.0043)	01/06/2025
600026.SH	12/27/2024	SDB3260123667	(12.00)	1.5490	(20.76)	(18.59)	0.0000	4.3300	(1,225.0000)	0.0000	0.0075	(0.0190)	0.0000	3	(0.0115)	01/06/2025
600026.SH	12/26/2024	SDB3260123667	(12.00)	1.5860	(20.76)	(19.03)	0.0000	4.3300	(1,225.0000)	0.0000	0.0025	(0.0065)	0.0000	1	(0.0040)	01/06/2025
600026.SH	12/24/2024	SDB3260123667	(12.00)	1.5860	(20.76)	(19.03)	0.0000	4.3300	(1,225.0000)	0.0000	0.0050	(0.0130)	0.0000	2	(0.0080)	01/06/2025
600026.SH	12/23/2024	SDB3260123667	(12.00)	1.6282	(20.76)	(19.54)	0.0000	4.3300	(1,225.0000)	0.0000	0.0025	(0.0066)	0.0000	1	(0.0042)	01/06/2025
600026.SH	12/20/2024	SDB3260123667	(400.00)	1.6237	(692.08)	(649.49)	0.0000	4.3300	(1,247.9192)	0.0000	0.2497	(0.6754)	0.0000	3	(0.4257)	01/06/2025
600026.SH	12/20/2024	SDB3260123667	(400.00)	1.6237	(692.08)	(649.49)	0.0000	4.3300	(1,247.9192)	0.0000	0.2497	(0.6754)	0.0000	3	(0.4257)	01/06/2025
600026.SH	12/20/2024	SDB3260123667	(100.00)	1.6237	(173.02)	(162.37)	0.0000	4.3300	(1,247.9192)	0.0000	0.0624	(0.1689)	0.0000	3	(0.1064)	01/06/2025
600026.SH	12/20/2024	SDB3260123667	(700.00)	1.6237	(1,211.14)	(1,136.61)	0.0000	4.3300	(1,247.9192)	0.0000	0.4370	(1.1820)	0.0000	3	(0.7450)	01/06/2025
600026.SH	12/20/2024	SDB3260123667	(12.00)	1.6237	(20.76)	(19.48)	0.0000	4.3300	(1,247.9192)	0.0000	0.0075	(0.0203)	0.0000	3	(0.0128)	01/06/2025
600026.SH	12/20/2024	SDB3260123667	(588.00)	1.6237	(1,017.36)	(954.75)	0.0000	4.3300	(1,247.9192)	0.0000	0.3671	(0.9929)	0.0000	3	(0.6258)	01/06/2025
600026.SH	12/20/2024	SDB3260123667	(7,412.00)	1.6237	(12,824.26)	(12,035.09)	0.0000	4.3300	(1,247.9192)	0.0000	4.6274	(12.5157)	0.0000	3	(7.8883)	01/06/2025
600026.SH	12/19/2024	SDB3260123667	(400.00)	1.6522	(692.08)	(660.87)	0.0000	4.5800	(1,249.2035)	0.0000	0.0880	(0.2293)	0.0000	1	(0.1413)	01/06/2025
600026.SH	12/19/2024	SDB3260123667	(400.00)	1.6522	(692.08)	(660.87)	0.0000	4.5800	(1,249.2035)	0.0000	0.0880	(0.2293)	0.0000	1	(0.1413)	01/06/2025
600026.SH	12/19/2024	SDB3260123667	(5,912.00)	1.6522	(10,228.95)	(9,767.68)	0.0000	4.5800	(1,249.2035)	0.0000	1.3014	(3.3894)	0.0000	1	(2.0880)	01/06/2025
600026.SH	12/19/2024	SDB3260123667	(100.00)	1.6522	(173.02)	(165.22)	0.0000	4.5800	(1,249.2035)	0.0000	0.0220	(0.0573)	0.0000	1	(0.0353)	01/06/2025
600026.SH	12/19/2024	SDB3260123667	(700.00)	1.6522	(1,211.14)	(1,156.52)	0.0000	4.5800	(1,249.2035)	0.0000	0.1541	(0.4013)	0.0000	1	(0.2472)	01/06/2025
600026.SH	12/19/2024	SDB3260123667	(12.00)	1.6522	(20.76)	(19.83)	0.0000	4.5800	(1,249.2035)	0.0000	0.0026	(0.0069)	0.0000	1	(0.0042)	01/06/2025
600026.SH	12/19/2024	SDB3260123667	(588.00)	1.6522	(1,017.36)	(971.48)	0.0000	4.5800	(1,249.2035)	0.0000	0.1294	(0.3371)	0.0000	1	(0.2077)	01/06/2025
600026.SH	12/19/2024	SDB3260123667	(100.00)	1.6522	(173.02)	(165.22)	0.0000	4.5800	(1,249.2035)	0.0000	0.0220	(0.0573)	0.0000	1	(0.0353)	01/06/2025
600026.SH	12/19/2024	SDB3260123667	(13,300.00)	1.6522	(23,011.69)	(21,973.97)	0.0000	4.5800	(1,249.2035)	0.0000	2.9276	(7.6250)	0.0000	1	(4.6974)	01/06/2025
600026.SH	12/19/2024	SDB3260123667	(2,700.00)	1.6522	(4,671.55)	(4,460.88)	0.0000	4.5800	(1,249.2035)	0.0000	0.5943	(1.5479)	0.0000	1	(0.9536)	01/06/2025
600026.SH	12/19/2024	SDB3260123667	(900.00)	1.6522	(1,557.18)	(1,486.96)	0.0000	4.5800	(1,249.2035)	0.0000	0.1981	(0.5160)	0.0000	1	(0.3179)	01/06/2025
600026.SH	12/18/2024	SDB3260123667	(400.00)	1.6697	(692.08)	(667.89)	0.0000	4.5800	(1,249.2035)	0.0000	0.0880	(0.2318)	0.0000	1	(0.1437)	01/06/2025
600026.SH	12/18/2024	SDB3260123667	(400.00)	1.6697	(692.08)	(667.89)	0.0000	4.5800	(1,249.2035)	0.0000	0.0880	(0.2318)	0.0000	1	(0.1437)	01/06/2025
600026.SH	12/18/2024	SDB3260123667	(5,912.00)	1.6697	(10,228.95)	(9,871.38)	0.0000	4.5800	(1,249.2035)	0.0000	1.3014	(3.4254)	0.0000	1	(2.1240)	01/06/2025
600026.SH	12/18/2024	SDB3260123667	(100.00)	1.6697	(173.02)	(166.97)	0.0000	4.5800	(1,249.2035)	0.0000	0.0220	(0.0579)	0.0000	1	(0.0359)	01/06/2025
600026.SH	12/18/2024	SDB3260123667	(700.00)	1.6697	(1,211.14)	(1,168.80)	0.0000	4.5800	(1,249.2035)	0.0000	0.1541	(0.4056)	0.0000	1	(0.2515)	01/06/2025
600026.SH	12/18/2024	SDB3260123667	(12.00)	1.6697	(20.76)	(20.04)	0.0000	4.5800	(1,249.2035)	0.0000	0.0026	(0.0070)	0.0000	1	(0.0043)	01/06/2025
600026.SH	12/18/2024	SDB3260123667	(588.00)	1.6697	(1,017.36)	(981.79)	0.0000	4.5800	(1,249.2035)	0.0000	0.1294	(0.3407)	0.0000	1	(0.2113)	01/06/2025
600026.SH	12/18/2024	SDB3260123667	(100.00)	1.6697	(173.02)	(166.97)	0.0000	4.5800	(1,249.2035)	0.0000	0.0220	(0.0579)	0.0000	1	(0.0359)	01/06/2025
600026.SH	12/18/2024	SDB3260123667	(13,300.00)	1.6697	(23,011.69)	(22,207.26)	0.0000	4.5800	(1,249.2035)	0.0000	2.9276	(7.7059)	0.0000	1	(4.7783)	01/06/2025
600026.SH	12/18/2024	SDB3260123667	(2,700.00)	1.6697	(4,671.55)	(4,408.24)	0.0000	4.5800	(1,249.2035)	0.0000	0.5943	(1.5644)	0.0000	1	(0.9700)	01/06/2025
600026.SH	12/18/2024	SDB3260123667	(900.00)	1.6697	(1,557.18)	(1,502.75)	0.0000	4.5800	(1,249.2035)	0.0000	0.1981	(0.5215)	0.0000	1	(0.3233)	01/06/2025
600026.SH	12/17/2024	SDB3260123667	(400.00)	1.7630	(692.08)	(705.19)	0.0000	4.5800	(1,257.7561)	0.0000	0.0880	(0.2464)	0.0000	1	(0.1583)	01/06/2025
600026.SH	12/17/2024	SDB3260123667	(400.00)	1.7630	(692.08)	(705.19)	0.0000	4.5800	(1,257.7561)	0.0000	0.0880	(0.2464)	0.0000	1	(0.1583)	01/06/2025
600026.SH	12/17/2024	SDB3260123667	(4,712.00)	1.7630	(8,152.71)	(8,307.11)	0.0000	4.5800	(1,257.7561)	0.0000	1.0372	(2.9023)	0.0000	1	(1.8651)	01/06/2025
600026.SH	12/17/2024	SDB3260123667	(13,800.00)	1.7630	(23,876.79)	(24,328.97)	0.0000	4.5800	(1,257.7561)	0.0000	3.0377	(8.5000)	0.0000	1	(5.4623)	01/06/2025
600026.SH	12/17/2024	SDB3260123667	(100.00)	1.7630	(173.02)	(176.30)	0.0000	4.5800	(1,257.7561)	0.0000	0.0220	(0.0616)	0.0000	1	(0.0396)	01/06/2025
600026.SH	12/17/2024	SDB3260123667	(700.00)	1.7630	(1,211.14)	(1,234.08)	0.0000	4.5800	(1,257.7561)	0.0000	0.1541	(0.4312)	0.0000	1	(0.2771)	01/06/2025
600026.SH	12/17/2024	SDB3260123667	(12.00)	1.7630	(20.76)	(21.16)	0.0000	4.5800	(1,257.7561)	0.0000	0.0026	(0.0074)	0.0000	1	(0.0047)	01/06/2025
600026.SH	12/17/2024	SDB3260123667	(588.00)	1.7630	(1,017.36)	(1,036.63)	0.0000	4.5800	(1,257.7561)	0.0000	0.1294	(0.3622)	0.0000	1	(0.2327)	01/06/2025
600026.SH	12/17/2024	SDB3260123667	(100.00)	1.7630	(173.02)	(176.30)	0.0000	4.5800	(1,257.7561)	0.0000	0.0220	(0.0616)	0.0000	1	(0.0396)	01/06/2025
600026.SH	12/17/2024	SDB3260123667	(13,300.00)	1.7630	(23,011.69)	(23,447.49)	0.0000	4.5800	(1,257.7561)	0.0000	2.9276	(8.1920)	0.0000	1	(5.2644)	01/06/2025
600026.SH	12/17/2024	SDB3260123667	(2,700.00)	1.7630	(4,671.55)	(4,760.02)	0.0000	4.5800	(1,257.7561)	0.0000	0.5943	(1.6630)	0.0000	1	(1.0687)	01/06/2025
600026.SH	12/17/2024	SDB3260123667	(900.00)	1.7630	(1,557.18)	(1,586.67)	0.0000	4.5800	(1,257.7561)	0.0000	0.1981	(0.5543)	0.0000	1	(0.3562)	01/06/2025
600026.SH	12/16/2024	SDB3260123667	(400.00)	1.7570	(692.08)	(702.80)	0.0000	4.5800	(1,258.2879)	0.0000	0.0880	(0.2456)	0.0000	1	(0.1576)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
COSCO SHIPPING ENERGY TRANSPORTATION CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600026.SH	12/16/2024	SDB3260123667	(400.00)	1.7570	(692.08)	(702.80)	0.0000	4.5800	(1,258.2879)	0.0000	0.0880	(0.2456)	0.0000	1	(0.1576)	01/06/2025
600026.SH	12/16/2024	SDB3260123667	(5,912.00)	1.7570	(10,228.95)	(10,387.44)	0.0000	4.5800	(1,258.2879)	0.0000	1.3014	(3.6307)	0.0000	1	(2.3293)	01/06/2025
600026.SH	12/16/2024	SDB3260123667	(13,800.00)	1.7570	(23,876.79)	(24,246.72)	0.0000	4.5800	(1,258.2879)	0.0000	3.0377	(8.4748)	0.0000	1	(5.4372)	01/06/2025
600026.SH	12/16/2024	SDB3260123667	(100.00)	1.7570	(173.02)	(175.70)	0.0000	4.5800	(1,258.2879)	0.0000	0.0220	(0.0614)	0.0000	1	(0.0394)	01/06/2025
600026.SH	12/16/2024	SDB3260123667	(700.00)	1.7570	(1,211.14)	(1,229.91)	0.0000	4.5800	(1,258.2879)	0.0000	0.1541	(0.4299)	0.0000	1	(0.2758)	01/06/2025
600026.SH	12/16/2024	SDB3260123667	(12.00)	1.7570	(20.76)	(21.08)	0.0000	4.5800	(1,258.2879)	0.0000	0.0026	(0.0074)	0.0000	1	(0.0047)	01/06/2025
600026.SH	12/16/2024	SDB3260123667	(588.00)	1.7570	(1,017.36)	(1,033.12)	0.0000	4.5800	(1,258.2879)	0.0000	0.1294	(0.3611)	0.0000	1	(0.2317)	01/06/2025
600026.SH	12/16/2024	SDB3260123667	(100.00)	1.7570	(173.02)	(175.70)	0.0000	4.5800	(1,258.2879)	0.0000	0.0220	(0.0614)	0.0000	1	(0.0394)	01/06/2025
600026.SH	12/16/2024	SDB3260123667	(13,300.00)	1.7570	(23,011.69)	(23,368.22)	0.0000	4.5800	(1,258.2879)	0.0000	2.9276	(8.1678)	0.0000	1	(5.2402)	01/06/2025
600026.SH	12/16/2024	SDB3260123667	(2,700.00)	1.7570	(4,671.55)	(4,743.92)	0.0000	4.5800	(1,258.2879)	0.0000	0.5943	(1.6581)	0.0000	1	(1.0638)	01/06/2025
600026.SH	12/16/2024	SDB3260123667	(900.00)	1.7570	(1,557.18)	(1,581.31)	0.0000	4.5800	(1,258.2879)	0.0000	0.1981	(0.5527)	0.0000	1	(0.3546)	01/06/2025
600026.SH	12/13/2024	SDB3260123667	(400.00)	1.7519	(692.08)	(700.74)	0.0000	4.5800	(1,265.6853)	0.0000	0.2641	(0.7391)	0.0000	3	(0.4750)	01/06/2025
600026.SH	12/13/2024	SDB3260123667	(400.00)	1.7519	(692.08)	(700.74)	0.0000	4.5800	(1,265.6853)	0.0000	0.2641	(0.7391)	0.0000	3	(0.4750)	01/06/2025
600026.SH	12/13/2024	SDB3260123667	(10,512.00)	1.7519	(18,187.88)	(18,415.50)	0.0000	4.5800	(1,265.6853)	0.0000	6.9417	(19.4235)	0.0000	3	(12.4818)	01/06/2025
600026.SH	12/13/2024	SDB3260123667	(13,800.00)	1.7519	(23,876.79)	(24,175.60)	0.0000	4.5800	(1,265.6853)	0.0000	9.1130	(25.4989)	0.0000	3	(16.3859)	01/06/2025
600026.SH	12/13/2024	SDB3260123667	(100.00)	1.7519	(173.02)	(175.19)	0.0000	4.5800	(1,265.6853)	0.0000	0.0660	(0.1848)	0.0000	3	(0.1187)	01/06/2025
600026.SH	12/13/2024	SDB3260123667	(700.00)	1.7519	(1,211.14)	(1,226.30)	0.0000	4.5800	(1,265.6853)	0.0000	0.4623	(1.2934)	0.0000	3	(0.8312)	01/06/2025
600026.SH	12/13/2024	SDB3260123667	(12.00)	1.7519	(20.76)	(21.02)	0.0000	4.5800	(1,265.6853)	0.0000	0.0079	(0.0222)	0.0000	3	(0.0142)	01/06/2025
600026.SH	12/13/2024	SDB3260123667	(588.00)	1.7519	(1,017.36)	(1,030.09)	0.0000	4.5800	(1,265.6853)	0.0000	0.3883	(1.0865)	0.0000	3	(0.6982)	01/06/2025
600026.SH	12/13/2024	SDB3260123667	(100.00)	1.7519	(173.02)	(175.19)	0.0000	4.5800	(1,265.6853)	0.0000	0.0660	(0.1848)	0.0000	3	(0.1187)	01/06/2025
600026.SH	12/13/2024	SDB3260123667	(13,300.00)	1.7519	(23,011.69)	(23,299.67)	0.0000	4.5800	(1,265.6853)	0.0000	8.7828	(24.5750)	0.0000	3	(15.7922)	01/06/2025
600026.SH	12/13/2024	SDB3260123667	(2,700.00)	1.7519	(4,671.55)	(4,730.01)	0.0000	4.5800	(1,265.6853)	0.0000	1.7830	(4.9889)	0.0000	3	(3.2059)	01/06/2025
600026.SH	12/13/2024	SDB3260123667	(900.00)	1.7519	(1,557.18)	(1,576.67)	0.0000	4.5800	(1,265.6853)	0.0000	0.5943	(1.6630)	0.0000	3	(1.0686)	01/06/2025
600026.SH	12/12/2024	SDB3260123667	(400.00)	1.7444	(692.08)	(697.78)	0.0000	4.5800	(1,265.6853)	0.0000	0.0880	(0.2453)	0.0000	1	(0.1573)	01/06/2025
600026.SH	12/12/2024	SDB3260123667	(400.00)	1.7444	(692.08)	(697.78)	0.0000	4.5800	(1,265.6853)	0.0000	0.0880	(0.2453)	0.0000	1	(0.1573)	01/06/2025
600026.SH	12/12/2024	SDB3260123667	(10,512.00)	1.7444	(18,187.88)	(18,337.65)	0.0000	4.5800	(1,265.6853)	0.0000	2.3139	(6.4471)	0.0000	1	(4.1332)	01/06/2025
600026.SH	12/12/2024	SDB3260123667	(13,800.00)	1.7444	(23,876.79)	(24,073.40)	0.0000	4.5800	(1,265.6853)	0.0000	3.0377	(8.4637)	0.0000	1	(5.4260)	01/06/2025
600026.SH	12/12/2024	SDB3260123667	(100.00)	1.7444	(173.02)	(174.44)	0.0000	4.5800	(1,265.6853)	0.0000	0.0220	(0.0613)	0.0000	1	(0.0393)	01/06/2025
600026.SH	12/12/2024	SDB3260123667	(700.00)	1.7444	(1,211.14)	(1,221.11)	0.0000	4.5800	(1,265.6853)	0.0000	0.1541	(0.4293)	0.0000	1	(0.2752)	01/06/2025
600026.SH	12/12/2024	SDB3260123667	(12.00)	1.7444	(20.76)	(20.93)	0.0000	4.5800	(1,265.6853)	0.0000	0.0026	(0.0074)	0.0000	1	(0.0047)	01/06/2025
600026.SH	12/12/2024	SDB3260123667	(588.00)	1.7444	(1,017.36)	(1,025.74)	0.0000	4.5800	(1,265.6853)	0.0000	0.1294	(0.3606)	0.0000	1	(0.2312)	01/06/2025
600026.SH	12/12/2024	SDB3260123667	(100.00)	1.7444	(173.02)	(174.44)	0.0000	4.5800	(1,265.6853)	0.0000	0.0220	(0.0613)	0.0000	1	(0.0393)	01/06/2025
600026.SH	12/12/2024	SDB3260123667	(13,300.00)	1.7444	(23,011.69)	(23,201.17)	0.0000	4.5800	(1,265.6853)	0.0000	2.9276	(8.1571)	0.0000	1	(5.2295)	01/06/2025
600026.SH	12/12/2024	SDB3260123667	(2,700.00)	1.7444	(4,671.55)	(4,710.01)	0.0000	4.5800	(1,265.6853)	0.0000	0.5943	(1.6559)	0.0000	1	(1.0616)	01/06/2025
600026.SH	12/12/2024	SDB3260123667	(900.00)	1.7444	(1,557.18)	(1,570.00)	0.0000	4.5800	(1,265.6853)	0.0000	0.1981	(0.5520)	0.0000	1	(0.3539)	01/06/2025
600026.SH	12/11/2024	SDB3260123667	(400.00)	1.7416	(692.08)	(696.65)	0.0000	4.5800	(1,265.6853)	0.0000	0.0880	(0.2449)	0.0000	1	(0.1569)	01/06/2025
600026.SH	12/11/2024	SDB3260123667	(400.00)	1.7416	(692.08)	(696.65)	0.0000	4.5800	(1,265.6853)	0.0000	0.0880	(0.2449)	0.0000	1	(0.1569)	01/06/2025
600026.SH	12/11/2024	SDB3260123667	(10,512.00)	1.7416	(18,187.88)	(18,308.05)	0.0000	4.5800	(1,265.6853)	0.0000	2.3139	(6.4367)	0.0000	1	(4.1228)	01/06/2025
600026.SH	12/11/2024	SDB3260123667	(13,800.00)	1.7416	(23,876.79)	(24,034.54)	0.0000	4.5800	(1,265.6853)	0.0000	3.0377	(8.4500)	0.0000	1	(5.4124)	01/06/2025
600026.SH	12/11/2024	SDB3260123667	(100.00)	1.7416	(173.02)	(174.16)	0.0000	4.5800	(1,265.6853)	0.0000	0.0220	(0.0612)	0.0000	1	(0.0392)	01/06/2025
600026.SH	12/11/2024	SDB3260123667	(700.00)	1.7416	(1,211.14)	(1,219.14)	0.0000	4.5800	(1,265.6853)	0.0000	0.1541	(0.4286)	0.0000	1	(0.2745)	01/06/2025
600026.SH	12/11/2024	SDB3260123667	(12.00)	1.7416	(20.76)	(20.90)	0.0000	4.5800	(1,265.6853)	0.0000	0.0026	(0.0073)	0.0000	1	(0.0047)	01/06/2025
600026.SH	12/11/2024	SDB3260123667	(588.00)	1.7416	(1,017.36)	(1,024.08)	0.0000	4.5800	(1,265.6853)	0.0000	0.1294	(0.3600)	0.0000	1	(0.2306)	01/06/2025
600026.SH	12/11/2024	SDB3260123667	(100.00)	1.7416	(173.02)	(174.16)	0.0000	4.5800	(1,265.6853)	0.0000	0.0220	(0.0612)	0.0000	1	(0.0392)	01/06/2025
600026.SH	12/11/2024	SDB3260123667	(13,300.00)	1.7416	(23,011.69)	(23,163.72)	0.0000	4.5800	(1,265.6853)	0.0000	2.9276	(8.1439)	0.0000	1	(5.2163)	01/06/2025
600026.SH	12/11/2024	SDB3260123667	(2,700.00)	1.7416	(4,671.55)	(4,702.41)	0.0000	4.5800	(1,265.6853)	0.0000	0.5943	(1.6533)	0.0000	1	(1.0589)	01/06/2025
600026.SH	12/11/2024	SDB3260123667	(900.00)	1.7416	(1,557.18)	(1,567.47)	0.0000	4.5800	(1,265.6853)	0.0000	0.1981	(0.5511)	0.0000	1	(0.3530)	01/06/2025
600026.SH	12/10/2024	SDB3260123667	(400.00)	1.7181	(692.08)	(687.23)	0.0000	4.5800	(1,265.6853)	0.0000	0.0880	(0.2418)	0.0000	1	(0.1536)	01/06/2025
600026.SH	12/10/2024	SDB3260123667	(400.00)	1.7181	(692.08)	(687.23)	0.0000	4.5800	(1,265.6853)	0.0000	0.0880	(0.2416)	0.0000	1	(0.1536)	01/06/2025
600026.SH	12/10/2024	SDB3260123667	(10,512.00)	1.7181	(18,187.88)	(18,060.36)	0.0000	4.5800	(1,265.6853)	0.0000	2.3139	(6.3496)	0.0000	1	(4.0357)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
COSCO SHIPPING ENERGY TRANSPORTATION CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600026.SH	12/10/2024	SDB3260123667	(13,800.00)	1.7181	(23,876.79)	(23,709.38)	0.0000	4.5800	(1,265.6853)	0.0000	3.0377	(8.3357)	0.0000	1	(5.2981)	01/06/2025
600026.SH	12/10/2024	SDB3260123667	(100.00)	1.7181	(173.02)	(171.81)	0.0000	4.5800	(1,265.6853)	0.0000	0.0220	(0.0604)	0.0000	1	(0.0384)	01/06/2025
600026.SH	12/10/2024	SDB3260123667	(700.00)	1.7181	(1,211.14)	(1,202.65)	0.0000	4.5800	(1,265.6853)	0.0000	0.1541	(0.4228)	0.0000	1	(0.2687)	01/06/2025
600026.SH	12/10/2024	SDB3260123667	(12.00)	1.7181	(20.76)	(20.62)	0.0000	4.5800	(1,265.6853)	0.0000	0.0026	(0.0072)	0.0000	1	(0.0046)	01/06/2025
600026.SH	12/10/2024	SDB3260123667	(588.00)	1.7181	(1,017.36)	(1,010.23)	0.0000	4.5800	(1,265.6853)	0.0000	0.1294	(0.3552)	0.0000	1	(0.2257)	01/06/2025
600026.SH	12/10/2024	SDB3260123667	(100.00)	1.7181	(173.02)	(171.81)	0.0000	4.5800	(1,265.6853)	0.0000	0.0220	(0.0604)	0.0000	1	(0.0384)	01/06/2025
600026.SH	12/10/2024	SDB3260123667	(13,300.00)	1.7181	(23,011.69)	(22,850.34)	0.0000	4.5800	(1,265.6853)	0.0000	2.9276	(8.0337)	0.0000	1	(5.1061)	01/06/2025
600026.SH	12/10/2024	SDB3260123667	(2,700.00)	1.7181	(4,671.55)	(4,638.79)	0.0000	4.5800	(1,265.6853)	0.0000	0.5943	(1.6309)	0.0000	1	(1.0366)	01/06/2025
600026.SH	12/10/2024	SDB3260123667	(900.00)	1.7181	(1,557.18)	(1,546.26)	0.0000	4.5800	(1,265.6853)	0.0000	0.1981	(0.5436)	0.0000	1	(0.3455)	01/06/2025
600026.SH	12/09/2024	SDB3260123667	(400.00)	1.7255	(692.08)	(690.19)	0.0000	4.5800	(1,265.6853)	0.0000	0.0880	(0.2427)	0.0000	1	(0.1546)	01/06/2025
600026.SH	12/09/2024	SDB3260123667	(400.00)	1.7255	(692.08)	(690.19)	0.0000	4.5800	(1,265.6853)	0.0000	0.0880	(0.2427)	0.0000	1	(0.1546)	01/06/2025
600026.SH	12/09/2024	SDB3260123667	(10,512.00)	1.7255	(18,187.88)	(18,138.07)	0.0000	4.5800	(1,265.6853)	0.0000	2.3139	(6.3770)	0.0000	1	(4.0631)	01/06/2025
600026.SH	12/09/2024	SDB3260123667	(13,800.00)	1.7255	(23,876.79)	(23,811.39)	0.0000	4.5800	(1,265.6853)	0.0000	3.0377	(8.3716)	0.0000	1	(5.3339)	01/06/2025
600026.SH	12/09/2024	SDB3260123667	(100.00)	1.7255	(173.02)	(172.55)	0.0000	4.5800	(1,265.6853)	0.0000	0.0220	(0.0607)	0.0000	1	(0.0387)	01/06/2025
600026.SH	12/09/2024	SDB3260123667	(700.00)	1.7255	(1,211.14)	(1,207.82)	0.0000	4.5800	(1,265.6853)	0.0000	0.1541	(0.4246)	0.0000	1	(0.2706)	01/06/2025
600026.SH	12/09/2024	SDB3260123667	(12.00)	1.7255	(20.76)	(20.71)	0.0000	4.5800	(1,265.6853)	0.0000	0.0026	(0.0073)	0.0000	1	(0.0046)	01/06/2025
600026.SH	12/09/2024	SDB3260123667	(588.00)	1.7255	(1,017.36)	(1,014.57)	0.0000	4.5800	(1,265.6853)	0.0000	0.1294	(0.3567)	0.0000	1	(0.2273)	01/06/2025
600026.SH	12/09/2024	SDB3260123667	(100.00)	1.7255	(173.02)	(172.55)	0.0000	4.5800	(1,265.6853)	0.0000	0.0220	(0.0607)	0.0000	1	(0.0387)	01/06/2025
600026.SH	12/09/2024	SDB3260123667	(13,300.00)	1.7255	(23,011.69)	(22,948.66)	0.0000	4.5800	(1,265.6853)	0.0000	2.9276	(8.0683)	0.0000	1	(5.1407)	01/06/2025
600026.SH	12/09/2024	SDB3260123667	(2,700.00)	1.7255	(4,671.55)	(4,658.75)	0.0000	4.5800	(1,265.6853)	0.0000	0.5943	(1.6379)	0.0000	1	(1.0436)	01/06/2025
600026.SH	12/09/2024	SDB3260123667	(900.00)	1.7255	(1,557.18)	(1,552.92)	0.0000	4.5800	(1,265.6853)	0.0000	0.1981	(0.5460)	0.0000	1	(0.3479)	01/06/2025
600026.SH	12/06/2024	SDB3260123667	(400.00)	1.7261	(692.08)	(690.46)	0.0000	4.5800	(1,265.6853)	0.0000	0.2641	(0.7283)	0.0000	3	(0.4641)	01/06/2025
600026.SH	12/06/2024	SDB3260123667	(400.00)	1.7261	(692.08)	(690.46)	0.0000	4.5800	(1,265.6853)	0.0000	0.2641	(0.7283)	0.0000	3	(0.4641)	01/06/2025
600026.SH	12/06/2024	SDB3260123667	(10,512.00)	1.7261	(18,187.88)	(18,145.25)	0.0000	4.5800	(1,265.6853)	0.0000	6.9417	(19.1385)	0.0000	3	(12.1968)	01/06/2025
600026.SH	12/06/2024	SDB3260123667	(13,800.00)	1.7261	(23,876.79)	(23,820.81)	0.0000	4.5800	(1,265.6853)	0.0000	9.1130	(25.1247)	0.0000	3	(16.0117)	01/06/2025
600026.SH	12/06/2024	SDB3260123667	(100.00)	1.7261	(173.02)	(172.61)	0.0000	4.5800	(1,265.6853)	0.0000	0.0660	(0.1821)	0.0000	3	(0.1160)	01/06/2025
600026.SH	12/06/2024	SDB3260123667	(700.00)	1.7261	(1,211.14)	(1,208.30)	0.0000	4.5800	(1,265.6853)	0.0000	0.4623	(1.2744)	0.0000	3	(0.8122)	01/06/2025
600026.SH	12/06/2024	SDB3260123667	(12.00)	1.7261	(20.76)	(20.71)	0.0000	4.5800	(1,265.6853)	0.0000	0.0079	(0.0218)	0.0000	3	(0.0139)	01/06/2025
600026.SH	12/06/2024	SDB3260123667	(588.00)	1.7261	(1,017.36)	(1,014.97)	0.0000	4.5800	(1,265.6853)	0.0000	0.3883	(1.0705)	0.0000	3	(0.6822)	01/06/2025
600026.SH	12/06/2024	SDB3260123667	(100.00)	1.7261	(173.02)	(172.61)	0.0000	4.5800	(1,265.6853)	0.0000	0.0660	(0.1821)	0.0000	3	(0.1160)	01/06/2025
600026.SH	12/06/2024	SDB3260123667	(13,300.00)	1.7261	(23,011.69)	(22,957.74)	0.0000	4.5800	(1,265.6853)	0.0000	8.7828	(24.2144)	0.0000	3	(15.4316)	01/06/2025
600026.SH	12/06/2024	SDB3260123667	(2,700.00)	1.7261	(4,671.55)	(4,660.59)	0.0000	4.5800	(1,265.6853)	0.0000	1.7830	(4.9157)	0.0000	3	(3.1327)	01/06/2025
600026.SH	12/06/2024	SDB3260123667	(900.00)	1.7261	(1,557.18)	(1,553.53)	0.0000	4.5800	(1,265.6853)	0.0000	0.5943	(1.6386)	0.0000	3	(1.0442)	01/06/2025
600026.SH	12/05/2024	SDB3260123667	(400.00)	1.7141	(692.08)	(685.65)	0.0000	4.5800	(1,265.6853)	0.0000	0.0880	(0.2411)	0.0000	1	(0.1530)	01/06/2025
600026.SH	12/05/2024	SDB3260123667	(400.00)	1.7141	(692.08)	(685.65)	0.0000	4.5800	(1,265.6853)	0.0000	0.0880	(0.2411)	0.0000	1	(0.1530)	01/06/2025
600026.SH	12/05/2024	SDB3260123667	(10,512.00)	1.7141	(18,187.88)	(18,018.80)	0.0000	4.5800	(1,265.6853)	0.0000	2.3139	(6.3350)	0.0000	1	(4.0211)	01/06/2025
600026.SH	12/05/2024	SDB3260123667	(13,800.00)	1.7141	(23,876.79)	(23,654.81)	0.0000	4.5800	(1,265.6853)	0.0000	3.0377	(8.3165)	0.0000	1	(5.2789)	01/06/2025
600026.SH	12/05/2024	SDB3260123667	(100.00)	1.7141	(173.02)	(171.41)	0.0000	4.5800	(1,265.6853)	0.0000	0.0220	(0.0603)	0.0000	1	(0.0383)	01/06/2025
600026.SH	12/05/2024	SDB3260123667	(700.00)	1.7141	(1,211.14)	(1,199.88)	0.0000	4.5800	(1,265.6853)	0.0000	0.1541	(0.4219)	0.0000	1	(0.2678)	01/06/2025
600026.SH	12/05/2024	SDB3260123667	(12.00)	1.7141	(20.76)	(20.57)	0.0000	4.5800	(1,265.6853)	0.0000	0.0026	(0.0072)	0.0000	1	(0.0046)	01/06/2025
600026.SH	12/05/2024	SDB3260123667	(588.00)	1.7141	(1,017.36)	(1,007.90)	0.0000	4.5800	(1,265.6853)	0.0000	0.1294	(0.3544)	0.0000	1	(0.2249)	01/06/2025
600026.SH	12/05/2024	SDB3260123667	(100.00)	1.7141	(173.02)	(171.41)	0.0000	4.5800	(1,265.6853)	0.0000	0.0220	(0.0603)	0.0000	1	(0.0383)	01/06/2025
600026.SH	12/05/2024	SDB3260123667	(13,300.00)	1.7141	(23,011.69)	(22,797.76)	0.0000	4.5800	(1,265.6853)	0.0000	2.9276	(8.0152)	0.0000	1	(5.0876)	01/06/2025
600026.SH	12/05/2024	SDB3260123667	(2,700.00)	1.7141	(4,671.55)	(4,628.12)	0.0000	4.5800	(1,265.6853)	0.0000	0.5943	(1.6271)	0.0000	1	(1.0328)	01/06/2025
600026.SH	12/05/2024	SDB3260123667	(900.00)	1.7141	(1,557.18)	(1,542.71)	0.0000	4.5800	(1,265.6853)	0.0000	0.1981	(0.5424)	0.0000	1	(0.3443)	01/06/2025
600026.SH	12/04/2024	SDB3260123667	(400.00)	1.7302	(692.08)	(692.08)	0.0000	4.5800	(1,265.6853)	0.0000	0.0880	(0.2433)	0.0000	1	(0.1553)	01/06/2025
600026.SH	12/04/2024	SDB3260123667	(400.00)	1.7302	(692.08)	(692.08)	0.0000	4.5800	(1,265.6853)	0.0000	0.0880	(0.2433)	0.0000	1	(0.1553)	01/06/2025
600026.SH	12/04/2024	SDB3260123667	(10,512.00)	1.7302	(18,187.88)	(18,187.88)	0.0000	4.5800	(1,265.6853)	0.0000	2.3139	(6.3945)	0.0000	1	(4.0806)	01/06/2025
600026.SH	12/04/2024	SDB3260123667	(13,800.00)	1.7302	(23,876.79)	(23,876.79)	0.0000	4.5800	(1,265.6853)	0.0000	3.0377	(8.3946)	0.0000	1	(5.3569)	01/06/2025
600026.SH	12/04/2024	SDB3260123667	(100.00)	1.7302	(173.02)	(173.02)	0.0000	4.5800	(1,265.6853)	0.0000	0.0220	(0.0608)	0.0000	1	(0.0388)	01/06/2025

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
COSCO SHIPPING ENERGY TRANSPORTATION CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600026.SH	12/04/2024	SDB3260123667	(700.00)	1.7302	(1,211.14)	(1,211.14)	0.0000	4.5800	(1,265.6853)	0.0000	0.1541	(0.4258)	0.0000	1	(0.2717)	01/06/2025
600026.SH	12/04/2024	SDB3260123667	(12.00)	1.7302	(20.76)	(20.76)	0.0000	4.5800	(1,265.6853)	0.0000	0.0026	(0.0073)	0.0000	1	(0.0047)	01/06/2025
600026.SH	12/04/2024	SDB3260123667	(588.00)	1.7302	(1,017.36)	(1,017.36)	0.0000	4.5800	(1,265.6853)	0.0000	0.1294	(0.3577)	0.0000	1	(0.2283)	01/06/2025
600026.SH	12/04/2024	SDB3260123667	(100.00)	1.7302	(173.02)	(173.02)	0.0000	4.5800	(1,265.6853)	0.0000	0.0220	(0.0608)	0.0000	1	(0.0388)	01/06/2025
600026.SH	12/04/2024	SDB3260123667	(13,300.00)	1.7302	(23,011.69)	(23,011.69)	0.0000	4.5800	(1,265.6853)	0.0000	2.9276	(8.0904)	0.0000	1	(5.1628)	01/06/2025
600026.SH	12/04/2024	SDB3260123667	(2,700.00)	1.7302	(4,671.55)	(4,671.55)	0.0000	4.5800	(1,265.6853)	0.0000	0.5943	(1.6424)	0.0000	1	(1.0481)	01/06/2025
600026.SH	12/04/2024	SDB3260123667	(900.00)	1.7302	(1,557.18)	(1,557.18)	0.0000	4.5800	(1,265.6853)	0.0000	0.1981	(0.5475)	0.0000	1	(0.3494)	01/06/2025
TOTAL COSCO SHIPPING ENERGY TRANSPORTATION CO., LTD. CMN CLASS A SERIES NORTHBOUND											148.8921	(410.7123)	0.0000		(261.8203)	

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
CSI SOLAR CO., LTD. CMN CLASS A SERIES NORTHBOUND																
688472.SH	12/17/2024	SDB3263645053	(400.00)	1.9240	(814.00)	(769.60)	0.0000	4.5800	(1,175.0000)	0.0000	0.1036	(0.2512)	0.0000	1	(0.1476)	01/06/2025
688472.SH	12/17/2024	SDB3263645053	(800.00)	1.9240	(1,618.41)	(1,539.19)	0.0000	4.5800	(1,175.0000)	0.0000	0.2059	(0.5024)	0.0000	1	(0.2965)	01/06/2025
688472.SH	12/17/2024	SDB3263645053	(6,700.00)	1.9240	(13,689.25)	(12,890.73)	0.0000	4.5800	(1,175.0000)	0.0000	1.7416	(4.2074)	0.0000	1	(2.4658)	01/06/2025
688472.SH	12/17/2024	SDB3263645053	(11,100.00)	1.9240	(22,529.55)	(21,356.29)	0.0000	4.5800	(1,175.0000)	0.0000	2.8663	(6.9705)	0.0000	1	(4.1042)	01/06/2025
688472.SH	12/16/2024	SDB3263645053	(400.00)	1.9279	(814.00)	(771.15)	0.0000	4.5800	(1,220.2488)	0.0000	0.1036	(0.2614)	0.0000	1	(0.1578)	01/06/2025
688472.SH	12/16/2024	SDB3263645053	(800.00)	1.9279	(1,618.41)	(1,542.31)	0.0000	4.5800	(1,220.2488)	0.0000	0.2059	(0.5228)	0.0000	1	(0.3169)	01/06/2025
688472.SH	12/16/2024	SDB3263645053	(6,700.00)	1.9279	(13,689.25)	(12,916.84)	0.0000	4.5800	(1,220.2488)	0.0000	1.7416	(4.3783)	0.0000	1	(2.6367)	01/06/2025
688472.SH	12/16/2024	SDB3263645053	(16,700.00)	1.9279	(33,895.81)	(32,195.71)	0.0000	4.5800	(1,220.2488)	0.0000	4.3123	(10.9130)	0.0000	1	(6.6007)	01/06/2025
688472.SH	12/16/2024	SDB3263645053	(7,200.00)	1.9279	(14,584.80)	(13,880.79)	0.0000	4.5800	(1,220.2488)	0.0000	1.8555	(4.7050)	0.0000	1	(2.8495)	01/06/2025
688472.SH	12/16/2024	SDB3263645053	(12,400.00)	1.9279	(25,130.44)	(23,905.80)	0.0000	4.5800	(1,220.2488)	0.0000	3.1971	(8.1031)	0.0000	1	(4.9059)	01/06/2025
688472.SH	12/13/2024	SDB3263645053	(400.00)	1.9741	(814.00)	(789.65)	0.0000	4.5800	(1,227.8688)	0.0000	0.3107	(0.8080)	0.0000	3	(0.4973)	01/06/2025
688472.SH	12/13/2024	SDB3263645053	(800.00)	1.9741	(1,618.41)	(1,579.29)	0.0000	4.5800	(1,227.8688)	0.0000	0.6177	(1.6160)	0.0000	3	(0.9983)	01/06/2025
688472.SH	12/13/2024	SDB3263645053	(6,700.00)	1.9741	(13,689.25)	(13,226.58)	0.0000	4.5800	(1,227.8688)	0.0000	5.2247	(13.5338)	0.0000	3	(8.3090)	01/06/2025
688472.SH	12/13/2024	SDB3263645053	(16,700.00)	1.9741	(33,895.81)	(32,967.74)	0.0000	4.5800	(1,227.8688)	0.0000	12.9369	(33.7334)	0.0000	3	(20.7965)	01/06/2025
688472.SH	12/13/2024	SDB3263645053	(7,200.00)	1.9741	(14,584.80)	(14,213.64)	0.0000	4.5800	(1,227.8688)	0.0000	5.5665	(14.5437)	0.0000	3	(8.9772)	01/06/2025
688472.SH	12/13/2024	SDB3263645053	(17,000.00)	1.9741	(34,453.02)	(33,559.97)	0.0000	4.5800	(1,227.8688)	0.0000	13.1496	(34.3394)	0.0000	3	(21.1898)	01/06/2025
688472.SH	12/12/2024	SDB3263645053	(400.00)	2.0174	(814.00)	(806.94)	0.0000	4.5800	(1,227.8688)	0.0000	0.1036	(0.2752)	0.0000	1	(0.1717)	01/06/2025
688472.SH	12/12/2024	SDB3263645053	(800.00)	2.0174	(1,618.41)	(1,613.89)	0.0000	4.5800	(1,227.8688)	0.0000	0.2059	(0.5505)	0.0000	1	(0.3446)	01/06/2025
688472.SH	12/12/2024	SDB3263645053	(6,700.00)	2.0174	(13,689.25)	(13,516.33)	0.0000	4.5800	(1,227.8688)	0.0000	1.7416	(4.6101)	0.0000	1	(2.8685)	01/06/2025
688472.SH	12/12/2024	SDB3263645053	(16,700.00)	2.0174	(33,895.81)	(33,689.95)	0.0000	4.5800	(1,227.8688)	0.0000	4.3123	(11.4908)	0.0000	1	(7.1785)	01/06/2025
688472.SH	12/12/2024	SDB3263645053	(7,200.00)	2.0174	(14,584.80)	(14,525.01)	0.0000	4.5800	(1,227.8688)	0.0000	1.8555	(4.9541)	0.0000	1	(3.0986)	01/06/2025
688472.SH	12/12/2024	SDB3263645053	(17,000.00)	2.0174	(34,453.02)	(34,295.15)	0.0000	4.5800	(1,227.8688)	0.0000	4.3832	(11.6972)	0.0000	1	(7.3140)	01/06/2025
688472.SH	12/11/2024	SDB3263645053	(400.00)	2.0170	(814.00)	(806.80)	0.0000	4.5800	(1,227.8688)	0.0000	0.1036	(0.2752)	0.0000	1	(0.1716)	01/06/2025
688472.SH	12/11/2024	SDB3263645053	(800.00)	2.0170	(1,618.41)	(1,613.59)	0.0000	4.5800	(1,227.8688)	0.0000	0.2059	(0.5504)	0.0000	1	(0.3445)	01/06/2025
688472.SH	12/11/2024	SDB3263645053	(6,700.00)	2.0170	(13,689.25)	(13,513.83)	0.0000	4.5800	(1,227.8688)	0.0000	1.7416	(4.6092)	0.0000	1	(2.8676)	01/06/2025
688472.SH	12/11/2024	SDB3263645053	(16,700.00)	2.0170	(33,895.81)	(33,683.73)	0.0000	4.5800	(1,227.8688)	0.0000	4.3123	(11.4887)	0.0000	1	(7.1764)	01/06/2025
688472.SH	12/11/2024	SDB3263645053	(7,200.00)	2.0170	(14,584.80)	(14,522.33)	0.0000	4.5800	(1,227.8688)	0.0000	1.8555	(4.9532)	0.0000	1	(3.0977)	01/06/2025
688472.SH	12/11/2024	SDB3263645053	(17,000.00)	2.0170	(34,453.02)	(34,288.83)	0.0000	4.5800	(1,227.8688)	0.0000	4.3832	(11.6951)	0.0000	1	(7.3119)	01/06/2025
688472.SH	12/10/2024	SDB3263645053	(6,700.00)	2.0466	(13,689.25)	(13,712.00)	0.0000	4.5800	(1,224.1596)	0.0000	1.7416	(4.6627)	0.0000	1	(2.9211)	01/06/2025
688472.SH	12/10/2024	SDB3263645053	(16,700.00)	2.0466	(33,895.81)	(34,177.67)	0.0000	4.5800	(1,224.1596)	0.0000	4.3123	(11.6219)	0.0000	1	(7.3096)	01/06/2025
688472.SH	12/10/2024	SDB3263645053	(7,200.00)	2.0466	(14,584.80)	(14,735.28)	0.0000	4.5800	(1,224.1596)	0.0000	1.8555	(5.0106)	0.0000	1	(3.1551)	01/06/2025
688472.SH	12/10/2024	SDB3263645053	(17,000.00)	2.0466	(34,453.02)	(34,791.64)	0.0000	4.5800	(1,224.1596)	0.0000	4.3832	(11.8307)	0.0000	1	(7.4475)	01/06/2025
688472.SH	12/09/2024	SDB3263645053	(7,200.00)	2.0257	(14,584.80)	(14,584.80)	0.0000	4.5800	(1,175.0000)	0.0000	1.8555	(4.7603)	0.0000	1	(2.9048)	01/06/2025
688472.SH	12/09/2024	SDB3263645053	(17,000.00)	2.0266	(34,453.02)	(34,453.02)	0.0000	4.5800	(1,175.0000)	0.0000	4.3832	(11.2451)	0.0000	1	(6.8619)	01/06/2025
TOTAL CSI SOLAR CO., LTD. CMN CLASS A SERIES NORTHBOUND												97.8747	(255.6700)	0.0000	(157.7953)	

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066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
CSSC SCIENCE & TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND																
600072.SH	01/03/2025	SDB3261168661	(13,000.00)	2.0248	(24,554.02)	(26,321.91)	0.0000	4.3300	(1,926.0015)	0.0000	8.8599	(42.2467)	0.0000	3	(33.3868)	01/06/2025
600072.SH	01/03/2025	SDB3261168661	(200.00)	2.0248	(376.91)	(404.95)	0.0000	4.3300	(1,926.0015)	0.0000	0.1360	(0.6499)	0.0000	3	(0.5139)	01/06/2025
600072.SH	01/03/2025	SDB3261168661	(24,600.00)	2.0248	(47,332.17)	(49,809.15)	0.0000	4.3300	(1,926.0015)	0.0000	17.0790	(79.9437)	0.0000	3	(62.8647)	01/06/2025
600072.SH	01/03/2025	SDB3261168661	(77,900.00)	2.0248	(146,780.43)	(157,728.96)	0.0000	4.3300	(1,926.0015)	0.0000	52.9633	(253.1552)	0.0000	3	(200.1919)	01/06/2025
600072.SH	01/03/2025	SDB3261168661	(8,500.00)	2.0248	(15,955.57)	(17,210.48)	0.0000	4.3300	(1,926.0015)	0.0000	5.7573	(27.6228)	0.0000	3	(21.8655)	01/06/2025
600072.SH	01/03/2025	SDB3261168661	(126,740.00)	2.0248	(236,813.44)	(256,618.34)	0.0000	4.3300	(1,926.0015)	0.0000	85.4502	(411.8727)	0.0000	3	(326.4226)	01/06/2025
600072.SH	01/03/2025	SDB3261168661	(30,960.00)	2.0248	(57,848.70)	(62,686.63)	0.0000	4.3300	(1,926.0015)	0.0000	20.8737	(100.6121)	0.0000	3	(79.7384)	01/06/2025
600072.SH	01/03/2025	SDB3261168661	(13,140.00)	2.0248	(24,526.43)	(26,605.37)	0.0000	4.3300	(1,926.0015)	0.0000	8.8500	(42.7017)	0.0000	3	(33.8517)	01/06/2025
600072.SH	01/02/2025	SDB3261168661	(13,000.00)	2.0456	(24,554.02)	(26,592.92)	0.0000	4.3300	(1,926.0015)	0.0000	2.9533	(14.2272)	0.0000	1	(11.2739)	01/06/2025
600072.SH	01/02/2025	SDB3261168661	(200.00)	2.0456	(376.91)	(409.12)	0.0000	4.3300	(1,926.0015)	0.0000	0.0453	(0.2189)	0.0000	1	(0.1735)	01/06/2025
600072.SH	01/02/2025	SDB3261168661	(24,600.00)	2.0456	(47,332.17)	(50,321.98)	0.0000	4.3300	(1,926.0015)	0.0000	5.6930	(26.9223)	0.0000	1	(21.2293)	01/06/2025
600072.SH	01/02/2025	SDB3261168661	(77,900.00)	2.0456	(146,780.43)	(159,352.94)	0.0000	4.3300	(1,926.0015)	0.0000	17.6544	(85.2539)	0.0000	1	(67.5995)	01/06/2025
600072.SH	01/02/2025	SDB3261168661	(8,500.00)	2.0456	(15,955.57)	(17,387.68)	0.0000	4.3300	(1,926.0015)	0.0000	1.9191	(9.3024)	0.0000	1	(7.3833)	01/06/2025
600072.SH	01/02/2025	SDB3261168661	(126,740.00)	2.0456	(236,813.44)	(259,260.48)	0.0000	4.3300	(1,926.0015)	0.0000	28.4834	(138.7045)	0.0000	1	(110.2211)	01/06/2025
600072.SH	01/02/2025	SDB3261168661	(30,960.00)	2.0456	(57,848.70)	(63,332.05)	0.0000	4.3300	(1,926.0015)	0.0000	6.9579	(33.8827)	0.0000	1	(26.9248)	01/06/2025
600072.SH	01/02/2025	SDB3261168661	(13,140.00)	2.0456	(24,526.43)	(26,879.30)	0.0000	4.3300	(1,926.0015)	0.0000	2.9500	(14.3804)	0.0000	1	(11.4305)	01/06/2025
600072.SH	12/31/2024	SDB3261168661	(13,000.00)	2.0372	(24,554.02)	(26,483.94)	0.0000	4.3300	(1,926.0015)	0.0000	5.9066	(28.3378)	0.0000	2	(22.4312)	01/06/2025
600072.SH	12/31/2024	SDB3261168661	(200.00)	2.0372	(376.91)	(407.45)	0.0000	4.3300	(1,926.0015)	0.0000	0.0907	(0.4360)	0.0000	2	(0.3453)	01/06/2025
600072.SH	12/31/2024	SDB3261168661	(24,600.00)	2.0372	(47,332.17)	(50,115.76)	0.0000	4.3300	(1,926.0015)	0.0000	11.3860	(53.6239)	0.0000	2	(42.2379)	01/06/2025
600072.SH	12/31/2024	SDB3261168661	(77,900.00)	2.0372	(146,780.43)	(158,699.91)	0.0000	4.3300	(1,926.0015)	0.0000	35.3088	(169.8090)	0.0000	2	(134.5002)	01/06/2025
600072.SH	12/31/2024	SDB3261168661	(8,500.00)	2.0372	(15,955.57)	(17,316.42)	0.0000	4.3300	(1,926.0015)	0.0000	3.8382	(18.5286)	0.0000	2	(14.6904)	01/06/2025
600072.SH	12/31/2024	SDB3261168661	(126,740.00)	2.0372	(236,813.44)	(258,198.02)	0.0000	4.3300	(1,926.0015)	0.0000	56.9668	(276.2721)	0.0000	2	(219.3053)	01/06/2025
600072.SH	12/31/2024	SDB3261168661	(30,960.00)	2.0372	(57,848.70)	(63,072.52)	0.0000	4.3300	(1,926.0015)	0.0000	13.9158	(67.4876)	0.0000	2	(53.5718)	01/06/2025
600072.SH	12/31/2024	SDB3261168661	(13,140.00)	2.0372	(24,526.43)	(26,769.15)	0.0000	4.3300	(1,926.0015)	0.0000	5.9000	(28.6430)	0.0000	2	(22.7430)	01/06/2025
600072.SH	12/30/2024	SDB3261168661	(13,000.00)	2.0738	(24,554.02)	(26,959.70)	0.0000	4.3300	(1,926.0015)	0.0000	2.9533	(14.4235)	0.0000	1	(11.4701)	01/06/2025
600072.SH	12/30/2024	SDB3261168661	(200.00)	2.0738	(376.91)	(414.76)	0.0000	4.3300	(1,926.0015)	0.0000	0.0453	(0.2219)	0.0000	1	(0.1766)	01/06/2025
600072.SH	12/30/2024	SDB3261168661	(24,600.00)	2.0738	(47,332.17)	(51,016.05)	0.0000	4.3300	(1,926.0015)	0.0000	5.6930	(27.2936)	0.0000	1	(21.6006)	01/06/2025
600072.SH	12/30/2024	SDB3261168661	(77,900.00)	2.0738	(146,780.43)	(161,550.81)	0.0000	4.3300	(1,926.0015)	0.0000	17.6544	(86.4298)	0.0000	1	(68.7753)	01/06/2025
600072.SH	12/30/2024	SDB3261168661	(8,500.00)	2.0738	(15,955.57)	(17,272.50)	0.0000	4.3300	(1,926.0015)	0.0000	1.9191	(9.4307)	0.0000	1	(7.5116)	01/06/2025
600072.SH	12/30/2024	SDB3261168661	(126,740.00)	2.0738	(236,813.44)	(262,836.33)	0.0000	4.3300	(1,926.0015)	0.0000	28.4834	(140.6175)	0.0000	1	(112.1342)	01/06/2025
600072.SH	12/30/2024	SDB3261168661	(30,960.00)	2.0738	(57,848.70)	(64,205.56)	0.0000	4.3300	(1,926.0015)	0.0000	6.9579	(34.3500)	0.0000	1	(27.3921)	01/06/2025
600072.SH	12/30/2024	SDB3261168661	(13,140.00)	2.0738	(24,526.43)	(27,250.03)	0.0000	4.3300	(1,926.0015)	0.0000	2.9500	(14.5788)	0.0000	1	(11.6288)	01/06/2025
600072.SH	12/27/2024	SDB3261168661	(13,000.00)	1.8842	(24,554.02)	(24,495.07)	0.0000	4.3300	(1,926.0015)	0.0000	8.8599	(39.3146)	0.0000	3	(30.4547)	01/06/2025
600072.SH	12/27/2024	SDB3261168661	(200.00)	1.8842	(376.91)	(376.85)	0.0000	4.3300	(1,926.0015)	0.0000	0.1360	(0.6048)	0.0000	3	(0.4688)	01/06/2025
600072.SH	12/27/2024	SDB3261168661	(24,600.00)	1.8842	(47,332.17)	(46,352.21)	0.0000	4.3300	(1,926.0015)	0.0000	17.0790	(74.3953)	0.0000	3	(57.3163)	01/06/2025
600072.SH	12/27/2024	SDB3261168661	(77,900.00)	1.8842	(146,780.43)	(146,781.98)	0.0000	4.3300	(1,926.0015)	0.0000	52.9633	(235.5853)	0.0000	3	(182.6220)	01/06/2025
600072.SH	12/27/2024	SDB3261168661	(8,500.00)	1.8842	(15,955.57)	(16,016.01)	0.0000	4.3300	(1,926.0015)	0.0000	5.7573	(25.7057)	0.0000	3	(19.9484)	01/06/2025
600072.SH	12/27/2024	SDB3261168661	(126,740.00)	1.8842	(236,813.44)	(238,808.07)	0.0000	4.3300	(1,926.0015)	0.0000	85.4502	(383.2873)	0.0000	3	(297.8371)	01/06/2025
600072.SH	12/27/2024	SDB3261168661	(30,960.00)	1.8842	(57,848.70)	(58,335.95)	0.0000	4.3300	(1,926.0015)	0.0000	20.8737	(93.6293)	0.0000	3	(72.7555)	01/06/2025
600072.SH	12/27/2024	SDB3261168661	(13,140.00)	1.8842	(24,526.43)	(24,758.86)	0.0000	4.3300	(1,926.0015)	0.0000	8.8500	(39.7380)	0.0000	3	(30.8881)	01/06/2025
600072.SH	12/26/2024	SDB3261168661	(24,600.00)	1.8991	(47,332.17)	(46,717.81)	0.0000	4.3300	(1,938.6210)	0.0000	5.6930	(25.1578)	0.0000	1	(19.4648)	01/06/2025
600072.SH	12/26/2024	SDB3261168661	(77,900.00)	1.8991	(146,780.43)	(147,939.73)	0.0000	4.3300	(1,938.6210)	0.0000	17.6544	(79.6664)	0.0000	1	(62.0120)	01/06/2025
600072.SH	12/26/2024	SDB3261168661	(8,500.00)	1.8991	(15,955.57)	(16,142.33)	0.0000	4.3300	(1,938.6210)	0.0000	1.9191	(8.6927)	0.0000	1	(6.7736)	01/06/2025
600072.SH	12/26/2024	SDB3261168661	(126,740.00)	1.8991	(236,813.44)	(240,691.68)	0.0000	4.3300	(1,938.6210)	0.0000	28.4834	(129.6139)	0.0000	1	(101.1305)	01/06/2025
600072.SH	12/26/2024	SDB3261168661	(30,960.00)	1.8991	(57,848.70)	(58,796.07)	0.0000	4.3300	(1,938.6210)	0.0000	6.9579	(31.6620)	0.0000	1	(24.7041)	01/06/2025
600072.SH	12/26/2024	SDB3261168661	(61,200.00)	1.8991	(114,232.68)	(116,224.80)	0.0000	4.3300	(1,938.6210)	0.0000	13.7397	(62.5877)	0.0000	1	(48.8481)	01/06/2025
600072.SH	12/26/2024	SDB3261168661	(25,800.00)	1.8991	(47,735.73)	(48,996.73)	0.0000	4.3300	(1,938.6210)	0.0000	5.7415	(26.3850)	0.0000	1	(20.6435)	01/06/2025
600072.SH	12/24/2024	SDB3261168661	(24,600.00)	1.8991	(47,332.17)	(46,717.81)	0.0000	4.3300	(1,938.6210)	0.0000	11.3860	(50.3156)	0.0000	2	(38.9296)	01/06/2025
600072.SH	12/24/2024	SDB3261168661	(77,900.00)	1.8991	(146,780.43)	(147,939.73)	0.0000	4.3300	(1,938.6210)	0.0000	35.3088	(159.3328)	0.0000	2	(124.0240)	01/06/2025
600072.SH	12/24/2024	SDB3261168661	(8,500.00)	1.8991	(15,955.57)	(16,142.33)	0.0000	4.3300	(1,938.6210)	0.0000	3.8382	(17.3855)	0.0000	2	(13.5473)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
CSSC SCIENCE & TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600072.SH	12/24/2024	SDB3261168661	(126,740.00)	1.8991	(236,813.44)	(240,691.68)	0.0000	4.3300	(1,938.6210)	0.0000	56.9668	(259.2277)	0.0000	2	(202.2610)	01/06/2025
600072.SH	12/24/2024	SDB3261168661	(30,960.00)	1.8991	(57,848.70)	(58,796.07)	0.0000	4.3300	(1,938.6210)	0.0000	13.9158	(63.3241)	0.0000	2	(49.4082)	01/06/2025
600072.SH	12/24/2024	SDB3261168661	(61,200.00)	1.8991	(114,232.68)	(116,224.80)	0.0000	4.3300	(1,938.6210)	0.0000	27.4793	(125.1755)	0.0000	2	(97.6962)	01/06/2025
600072.SH	12/24/2024	SDB3261168661	(25,800.00)	1.8991	(47,735.73)	(48,996.73)	0.0000	4.3300	(1,938.6210)	0.0000	11.4831	(52.7700)	0.0000	2	(41.2870)	01/06/2025
600072.SH	12/23/2024	SDB3261168661	(24,600.00)	1.9423	(47,332.17)	(47,780.09)	0.0000	4.3300	(1,938.6210)	0.0000	5.6930	(25.7299)	0.0000	1	(20.0368)	01/06/2025
600072.SH	12/23/2024	SDB3261168661	(77,900.00)	1.9423	(146,780.43)	(151,303.61)	0.0000	4.3300	(1,938.6210)	0.0000	17.6544	(81.4779)	0.0000	1	(63.8235)	01/06/2025
600072.SH	12/23/2024	SDB3261168661	(8,500.00)	1.9423	(15,955.57)	(16,509.38)	0.0000	4.3300	(1,938.6210)	0.0000	1.9191	(8.8904)	0.0000	1	(6.9713)	01/06/2025
600072.SH	12/23/2024	SDB3261168661	(126,740.00)	1.9423	(236,813.44)	(246,164.57)	0.0000	4.3300	(1,938.6210)	0.0000	28.4834	(132.5611)	0.0000	1	(104.0777)	01/06/2025
600072.SH	12/23/2024	SDB3261168661	(30,960.00)	1.9423	(57,848.70)	(60,132.99)	0.0000	4.3300	(1,938.6210)	0.0000	6.9579	(32.3820)	0.0000	1	(25.4241)	01/06/2025
600072.SH	12/23/2024	SDB3261168661	(61,200.00)	1.9423	(114,232.68)	(118,867.54)	0.0000	4.3300	(1,938.6210)	0.0000	13.7397	(64.0109)	0.0000	1	(50.2712)	01/06/2025
600072.SH	12/23/2024	SDB3261168661	(25,800.00)	1.9423	(47,735.73)	(50,110.82)	0.0000	4.3300	(1,938.6210)	0.0000	5.7415	(26.9850)	0.0000	1	(21.2434)	01/06/2025
600072.SH	12/20/2024	SDB3261168661	(77,900.00)	1.8720	(146,780.43)	(145,825.14)	0.0000	4.3300	(1,954.4926)	0.0000	52.9633	(237.5118)	0.0000	3	(184.5485)	01/06/2025
600072.SH	12/20/2024	SDB3261168661	(8,500.00)	1.8720	(15,955.57)	(15,911.60)	0.0000	4.3300	(1,954.4926)	0.0000	5.7573	(25.9159)	0.0000	3	(20.1586)	01/06/2025
600072.SH	12/20/2024	SDB3261168661	(126,740.00)	1.8720	(236,813.44)	(237,251.32)	0.0000	4.3300	(1,954.4926)	0.0000	85.4502	(386.4216)	0.0000	3	(300.9714)	01/06/2025
600072.SH	12/20/2024	SDB3261168661	(30,960.00)	1.8720	(57,848.70)	(57,955.66)	0.0000	4.3300	(1,954.4926)	0.0000	20.8737	(94.3949)	0.0000	3	(73.5212)	01/06/2025
600072.SH	12/20/2024	SDB3261168661	(61,200.00)	1.8720	(114,232.68)	(114,563.52)	0.0000	4.3300	(1,954.4926)	0.0000	41.2190	(186.5946)	0.0000	3	(145.3757)	01/06/2025
600072.SH	12/20/2024	SDB3261168661	(25,800.00)	1.8720	(47,735.73)	(48,296.39)	0.0000	4.3300	(1,954.4926)	0.0000	17.2246	(76.6624)	0.0000	3	(61.4378)	01/06/2025
600072.SH	12/19/2024	SDB3261168661	(77,900.00)	1.8155	(146,780.43)	(141,425.50)	0.0000	4.5800	(1,955.0089)	0.0000	18.6737	(76.8023)	0.0000	1	(58.1285)	01/06/2025
600072.SH	12/19/2024	SDB3261168661	(8,500.00)	1.8155	(15,955.57)	(15,431.54)	0.0000	4.5800	(1,955.0089)	0.0000	2.0299	(8.3802)	0.0000	1	(6.3503)	01/06/2025
600072.SH	12/19/2024	SDB3261168661	(126,740.00)	1.8155	(236,813.44)	(230,093.30)	0.0000	4.5800	(1,955.0089)	0.0000	30.1279	(124.9540)	0.0000	1	(94.8261)	01/06/2025
600072.SH	12/19/2024	SDB3261168661	(30,960.00)	1.8155	(57,848.70)	(56,207.11)	0.0000	4.5800	(1,955.0089)	0.0000	7.3596	(30.5237)	0.0000	1	(23.1641)	01/06/2025
600072.SH	12/19/2024	SDB3261168661	(61,200.00)	1.8155	(114,232.68)	(111,107.07)	0.0000	4.5800	(1,955.0089)	0.0000	14.5329	(60.3376)	0.0000	1	(45.8047)	01/06/2025
600072.SH	12/19/2024	SDB3261168661	(29,600.00)	1.8155	(54,766.57)	(53,738.06)	0.0000	4.5800	(1,955.0089)	0.0000	6.9675	(29.1829)	0.0000	1	(22.2154)	01/06/2025
600072.SH	12/18/2024	SDB3261168661	(77,900.00)	1.8577	(146,780.43)	(144,713.51)	0.0000	4.5800	(1,959.3758)	0.0000	18.6737	(78.7634)	0.0000	1	(60.0896)	01/06/2025
600072.SH	12/18/2024	SDB3261168661	(8,500.00)	1.8577	(15,955.57)	(15,790.31)	0.0000	4.5800	(1,959.3758)	0.0000	2.0299	(8.5942)	0.0000	1	(6.5643)	01/06/2025
600072.SH	12/18/2024	SDB3261168661	(126,740.00)	1.8577	(236,813.44)	(235,442.74)	0.0000	4.5800	(1,959.3758)	0.0000	30.1279	(128.1447)	0.0000	1	(98.0167)	01/06/2025
600072.SH	12/18/2024	SDB3261168661	(30,960.00)	1.8577	(57,848.70)	(57,513.87)	0.0000	4.5800	(1,959.3758)	0.0000	7.3596	(31.3031)	0.0000	1	(23.9435)	01/06/2025
600072.SH	12/18/2024	SDB3261168661	(61,200.00)	1.8577	(114,232.68)	(113,690.20)	0.0000	4.5800	(1,959.3758)	0.0000	14.5329	(61.8783)	0.0000	1	(47.3454)	01/06/2025
600072.SH	12/18/2024	SDB3261168661	(60,800.00)	1.8577	(112,493.50)	(112,947.13)	0.0000	4.5800	(1,959.3758)	0.0000	14.3117	(61.4739)	0.0000	1	(47.1622)	01/06/2025
600072.SH	12/17/2024	SDB3261168661	(77,900.00)	1.8882	(146,780.43)	(147,091.40)	0.0000	4.5800	(2,042.3341)	0.0000	18.6737	(83.4472)	0.0000	1	(64.7734)	01/06/2025
600072.SH	12/17/2024	SDB3261168661	(8,500.00)	1.8882	(15,955.57)	(16,049.77)	0.0000	4.5800	(2,042.3341)	0.0000	2.0299	(9.1053)	0.0000	1	(7.0754)	01/06/2025
600072.SH	12/17/2024	SDB3261168661	(126,740.00)	1.8882	(236,813.44)	(239,311.48)	0.0000	4.5800	(2,042.3341)	0.0000	30.1279	(135.7650)	0.0000	1	(105.6371)	01/06/2025
600072.SH	12/17/2024	SDB3261168661	(30,960.00)	1.8882	(57,848.70)	(58,458.92)	0.0000	4.5800	(2,042.3341)	0.0000	7.3596	(33.1646)	0.0000	1	(25.8050)	01/06/2025
600072.SH	12/17/2024	SDB3261168661	(61,200.00)	1.8882	(114,232.68)	(115,558.33)	0.0000	4.5800	(2,042.3341)	0.0000	14.5329	(65.5580)	0.0000	1	(51.0250)	01/06/2025
600072.SH	12/17/2024	SDB3261168661	(81,000.00)	1.8882	(149,867.98)	(152,944.85)	0.0000	4.5800	(2,042.3341)	0.0000	19.0665	(86.7679)	0.0000	1	(67.7014)	01/06/2025
600072.SH	12/17/2024	SDB3261168661	(11,100.00)	1.8882	(20,499.11)	(20,959.11)	0.0000	4.5800	(2,042.3341)	0.0000	2.6079	(11.8904)	0.0000	1	(9.2825)	01/06/2025
600072.SH	12/17/2024	SDB3261168661	(400.00)	1.8882	(743.74)	(755.28)	0.0000	4.5800	(2,042.3341)	0.0000	0.0946	(0.4285)	0.0000	1	(0.3339)	01/06/2025
600072.SH	12/17/2024	SDB3261168661	(8,600.00)	1.8882	(15,934.04)	(16,238.59)	0.0000	4.5800	(2,042.3341)	0.0000	2.0272	(9.2124)	0.0000	1	(7.1852)	01/06/2025
600072.SH	12/17/2024	SDB3261168661	(2,100.00)	1.8882	(3,886.39)	(3,965.24)	0.0000	4.5800	(2,042.3341)	0.0000	0.4944	(2.2495)	0.0000	1	(1.7551)	01/06/2025
600072.SH	12/17/2024	SDB3261168661	(1,800.00)	1.8882	(3,347.31)	(3,398.77)	0.0000	4.5800	(2,042.3341)	0.0000	0.4259	(1.9282)	0.0000	1	(1.5023)	01/06/2025
600072.SH	12/17/2024	SDB3261168661	(19,400.00)	1.8882	(36,271.75)	(36,631.24)	0.0000	4.5800	(2,042.3341)	0.0000	4.6146	(20.7815)	0.0000	1	(16.1669)	01/06/2025
600072.SH	12/17/2024	SDB3261168661	(7,200.00)	1.8882	(13,545.17)	(13,595.10)	0.0000	4.5800	(2,042.3341)	0.0000	1.7232	(7.7127)	0.0000	1	(5.9895)	01/06/2025
600072.SH	12/17/2024	SDB3261168661	(37,400.00)	1.8882	(70,408.64)	(70,618.98)	0.0000	4.5800	(2,042.3341)	0.0000	8.9575	(40.0632)	0.0000	1	(31.1057)	01/06/2025
600072.SH	12/17/2024	SDB3261168661	(7,800.00)	1.8882	(14,401.03)	(14,728.02)	0.0000	4.5800	(2,042.3341)	0.0000	1.8321	(8.3554)	0.0000	1	(6.5233)	01/06/2025
600072.SH	12/17/2024	SDB3261168661	(38,700.00)	1.8882	(71,451.27)	(73,073.65)	0.0000	4.5800	(2,042.3341)	0.0000	9.0902	(41.4558)	0.0000	1	(32.3656)	01/06/2025
600072.SH	12/17/2024	SDB3261168661	(17,600.00)	1.8882	(32,494.63)	(33,232.46)	0.0000	4.5800	(2,042.3341)	0.0000	4.1340	(18.8533)	0.0000	1	(14.7192)	01/06/2025
600072.SH	12/17/2024	SDB3261168661	(14,300.00)	1.8882	(26,401.89)	(27,001.37)	0.0000	4.5800	(2,042.3341)	0.0000	3.3589	(15.3183)	0.0000	1	(11.9594)	01/06/2025
600072.SH	12/17/2024	SDB3261168661	(6,200.00)	1.8882	(11,446.97)	(11,706.89)	0.0000	4.5800	(2,042.3341)	0.0000	1.4563	(6.6415)	0.0000	1	(5.1852)	01/06/2025
600072.SH	12/17/2024	SDB3261168661	(400.00)	1.8882	(738.51)	(755.28)	0.0000	4.5800	(2,042.3341)	0.0000	0.0940	(0.4285)	0.0000	1	(0.3345)	01/06/2025
600072.SH	12/16/2024	SDB3261168661	(126,740.00)	1.8824	(236,813.44)	(238,576.77)	0.0000	4.5800	(2,071.6020)	0.0000	30.1279	(137.2878)	0.0000	1	(107.1599)	01/06/2025

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
CSSC SCIENCE & TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600072.SH	12/16/2024	SDB3261168661	(30,960.00)	1.8824	(57,848.70)	(58,279.44)	0.0000	4.5800	(2,071.6020)	0.0000	7.3596	(33.5366)	0.0000	1	(26.1770)	01/06/2025
600072.SH	12/16/2024	SDB3261168661	(61,200.00)	1.8824	(114,232.68)	(115,203.55)	0.0000	4.5800	(2,071.6020)	0.0000	14.5329	(66.2933)	0.0000	1	(51.7604)	01/06/2025
600072.SH	12/16/2024	SDB3261168661	(81,000.00)	1.8824	(149,867.98)	(152,475.29)	0.0000	4.5800	(2,071.6020)	0.0000	19.0665	(87.7411)	0.0000	1	(68.6746)	01/06/2025
600072.SH	12/16/2024	SDB3261168661	(11,100.00)	1.8824	(20,499.11)	(20,894.76)	0.0000	4.5800	(2,071.6020)	0.0000	2.6079	(12.0238)	0.0000	1	(9.4158)	01/06/2025
600072.SH	12/16/2024	SDB3261168661	(400.00)	1.8824	(743.74)	(752.96)	0.0000	4.5800	(2,071.6020)	0.0000	0.0946	(0.4333)	0.0000	1	(0.3387)	01/06/2025
600072.SH	12/16/2024	SDB3261168661	(8,600.00)	1.8824	(15,934.04)	(16,188.73)	0.0000	4.5800	(2,071.6020)	0.0000	2.0272	(9.3157)	0.0000	1	(7.2886)	01/06/2025
600072.SH	12/16/2024	SDB3261168661	(2,100.00)	1.8824	(3,886.39)	(3,953.06)	0.0000	4.5800	(2,071.6020)	0.0000	0.4944	(2.2748)	0.0000	1	(1.7803)	01/06/2025
600072.SH	12/16/2024	SDB3261168661	(1,800.00)	1.8824	(3,347.31)	(3,388.34)	0.0000	4.5800	(2,071.6020)	0.0000	0.4259	(1.9498)	0.0000	1	(1.5240)	01/06/2025
600072.SH	12/16/2024	SDB3261168661	(19,400.00)	1.8824	(36,271.75)	(36,518.77)	0.0000	4.5800	(2,071.6020)	0.0000	4.6146	(21.0145)	0.0000	1	(16.4000)	01/06/2025
600072.SH	12/16/2024	SDB3261168661	(7,200.00)	1.8824	(13,545.17)	(13,553.36)	0.0000	4.5800	(2,071.6020)	0.0000	1.7232	(7.7992)	0.0000	1	(6.0760)	01/06/2025
600072.SH	12/16/2024	SDB3261168661	(37,400.00)	1.8824	(70,408.64)	(70,402.17)	0.0000	4.5800	(2,071.6020)	0.0000	8.9575	(40.5126)	0.0000	1	(31.5550)	01/06/2025
600072.SH	12/16/2024	SDB3261168661	(7,800.00)	1.8824	(14,401.03)	(14,682.81)	0.0000	4.5800	(2,071.6020)	0.0000	1.8321	(8.4491)	0.0000	1	(6.6170)	01/06/2025
600072.SH	12/16/2024	SDB3261168661	(38,700.00)	1.8824	(71,451.27)	(72,849.31)	0.0000	4.5800	(2,071.6020)	0.0000	9.0902	(41.9208)	0.0000	1	(32.8306)	01/06/2025
600072.SH	12/16/2024	SDB3261168661	(17,600.00)	1.8824	(32,494.63)	(33,130.43)	0.0000	4.5800	(2,071.6020)	0.0000	4.1340	(19.0647)	0.0000	1	(14.9307)	01/06/2025
600072.SH	12/16/2024	SDB3261168661	(14,300.00)	1.8824	(26,401.89)	(26,918.48)	0.0000	4.5800	(2,071.6020)	0.0000	3.3589	(15.4901)	0.0000	1	(12.1312)	01/06/2025
600072.SH	12/16/2024	SDB3261168661	(34,800.00)	1.8824	(64,250.75)	(65,507.90)	0.0000	4.5800	(2,071.6020)	0.0000	8.1741	(37.6962)	0.0000	1	(29.5221)	01/06/2025
600072.SH	12/16/2024	SDB3261168661	(6,900.00)	1.8824	(12,739.37)	(12,988.64)	0.0000	4.5800	(2,071.6020)	0.0000	1.6207	(7.4742)	0.0000	1	(5.8535)	01/06/2025
600072.SH	12/16/2024	SDB3261168661	(400.00)	1.8824	(738.51)	(752.96)	0.0000	4.5800	(2,071.6020)	0.0000	0.0940	(0.4333)	0.0000	1	(0.3393)	01/06/2025
600072.SH	12/13/2024	SDB3261168661	(81,000.00)	1.8637	(149,867.98)	(150,957.76)	0.0000	4.5800	(2,125.7426)	0.0000	57.1996	(267.4144)	0.0000	3	(210.2148)	01/06/2025
600072.SH	12/13/2024	SDB3261168661	(11,100.00)	1.8637	(20,499.11)	(20,686.80)	0.0000	4.5800	(2,125.7426)	0.0000	7.8238	(36.6457)	0.0000	3	(28.8219)	01/06/2025
600072.SH	12/13/2024	SDB3261168661	(400.00)	1.8637	(743.74)	(745.47)	0.0000	4.5800	(2,125.7426)	0.0000	0.2839	(1.3206)	0.0000	3	(1.0367)	01/06/2025
600072.SH	12/13/2024	SDB3261168661	(8,600.00)	1.8637	(15,934.04)	(16,027.61)	0.0000	4.5800	(2,125.7426)	0.0000	6.0815	(28.3922)	0.0000	3	(22.3107)	01/06/2025
600072.SH	12/13/2024	SDB3261168661	(2,100.00)	1.8637	(3,886.39)	(3,913.72)	0.0000	4.5800	(2,125.7426)	0.0000	1.4833	(6.9330)	0.0000	3	(5.4497)	01/06/2025
600072.SH	12/13/2024	SDB3261168661	(1,800.00)	1.8637	(3,347.31)	(3,354.62)	0.0000	4.5800	(2,125.7426)	0.0000	1.2776	(5.9425)	0.0000	3	(4.6650)	01/06/2025
600072.SH	12/13/2024	SDB3261168661	(19,400.00)	1.8637	(36,271.75)	(36,155.31)	0.0000	4.5800	(2,125.7426)	0.0000	13.8437	(64.0474)	0.0000	3	(50.2037)	01/06/2025
600072.SH	12/13/2024	SDB3261168661	(7,200.00)	1.8637	(13,545.17)	(13,418.47)	0.0000	4.5800	(2,125.7426)	0.0000	5.1697	(23.7702)	0.0000	3	(18.6004)	01/06/2025
600072.SH	12/13/2024	SDB3261168661	(37,400.00)	1.8637	(70,408.64)	(69,701.48)	0.0000	4.5800	(2,125.7426)	0.0000	26.8726	(123.4728)	0.0000	3	(96.6002)	01/06/2025
600072.SH	12/13/2024	SDB3261168661	(7,800.00)	1.8637	(14,401.03)	(14,536.67)	0.0000	4.5800	(2,125.7426)	0.0000	5.4964	(25.7510)	0.0000	3	(20.2546)	01/06/2025
600072.SH	12/13/2024	SDB3261168661	(38,700.00)	1.8637	(71,451.27)	(72,124.26)	0.0000	4.5800	(2,125.7426)	0.0000	27.2706	(127.7647)	0.0000	3	(100.4941)	01/06/2025
600072.SH	12/13/2024	SDB3261168661	(17,600.00)	1.8637	(32,494.63)	(32,800.70)	0.0000	4.5800	(2,125.7426)	0.0000	12.4021	(58.1049)	0.0000	3	(45.7027)	01/06/2025
600072.SH	12/13/2024	SDB3261168661	(14,300.00)	1.8637	(26,401.89)	(26,650.57)	0.0000	4.5800	(2,125.7426)	0.0000	10.0767	(47.2102)	0.0000	3	(37.1335)	01/06/2025
600072.SH	12/13/2024	SDB3261168661	(34,800.00)	1.8637	(64,250.75)	(64,855.92)	0.0000	4.5800	(2,125.7426)	0.0000	24.5224	(114.8892)	0.0000	3	(90.3668)	01/06/2025
600072.SH	12/13/2024	SDB3261168661	(6,900.00)	1.8637	(12,739.37)	(12,859.36)	0.0000	4.5800	(2,125.7426)	0.0000	4.8622	(22.7797)	0.0000	3	(17.9176)	01/06/2025
600072.SH	12/13/2024	SDB3261168661	(400.00)	1.8637	(738.51)	(745.47)	0.0000	4.5800	(2,125.7426)	0.0000	0.2819	(1.3206)	0.0000	3	(1.0387)	01/06/2025
600072.SH	12/12/2024	SDB3261168661	(81,000.00)	1.8446	(149,867.98)	(149,409.60)	0.0000	4.5800	(2,127.6445)	0.0000	19.0665	(88.3029)	0.0000	1	(69.2364)	01/06/2025
600072.SH	12/12/2024	SDB3261168661	(11,100.00)	1.8446	(20,499.11)	(20,474.65)	0.0000	4.5800	(2,127.6445)	0.0000	2.6079	(12.1008)	0.0000	1	(9.4928)	01/06/2025
600072.SH	12/12/2024	SDB3261168661	(400.00)	1.8446	(743.74)	(737.83)	0.0000	4.5800	(2,127.6445)	0.0000	0.0946	(0.4361)	0.0000	1	(0.3414)	01/06/2025
600072.SH	12/12/2024	SDB3261168661	(8,600.00)	1.8446	(15,934.04)	(15,863.24)	0.0000	4.5800	(2,127.6445)	0.0000	2.0272	(9.3754)	0.0000	1	(7.3482)	01/06/2025
600072.SH	12/12/2024	SDB3261168661	(2,100.00)	1.8446	(3,886.39)	(3,873.58)	0.0000	4.5800	(2,127.6445)	0.0000	0.4944	(2.2893)	0.0000	1	(1.7949)	01/06/2025
600072.SH	12/12/2024	SDB3261168661	(1,800.00)	1.8446	(3,347.31)	(3,320.21)	0.0000	4.5800	(2,127.6445)	0.0000	0.4259	(1.9623)	0.0000	1	(1.5364)	01/06/2025
600072.SH	12/12/2024	SDB3261168661	(19,400.00)	1.8446	(36,271.75)	(35,784.52)	0.0000	4.5800	(2,127.6445)	0.0000	4.6146	(21.1491)	0.0000	1	(16.5345)	01/06/2025
600072.SH	12/12/2024	SDB3261168661	(7,200.00)	1.8446	(13,545.17)	(13,280.85)	0.0000	4.5800	(2,127.6445)	0.0000	1.7232	(7.8491)	0.0000	1	(6.1259)	01/06/2025
600072.SH	12/12/2024	SDB3261168661	(37,400.00)	1.8446	(70,408.64)	(68,986.66)	0.0000	4.5800	(2,127.6445)	0.0000	8.9575	(40.7720)	0.0000	1	(31.8144)	01/06/2025
600072.SH	12/12/2024	SDB3261168661	(7,800.00)	1.8446	(14,401.03)	(14,387.59)	0.0000	4.5800	(2,127.6445)	0.0000	1.8321	(8.5032)	0.0000	1	(6.6711)	01/06/2025
600072.SH	12/12/2024	SDB3261168661	(38,700.00)	1.8446	(71,451.27)	(71,384.59)	0.0000	4.5800	(2,127.6445)	0.0000	9.0902	(42.1892)	0.0000	1	(33.0990)	01/06/2025
600072.SH	12/12/2024	SDB3261168661	(17,600.00)	1.8446	(32,494.63)	(32,464.31)	0.0000	4.5800	(2,127.6445)	0.0000	4.1340	(19.1868)	0.0000	1	(15.0528)	01/06/2025
600072.SH	12/12/2024	SDB3261168661	(14,300.00)	1.8446	(26,401.89)	(26,377.25)	0.0000	4.5800	(2,127.6445)	0.0000	3.3589	(15.5893)	0.0000	1	(12.2304)	01/06/2025
600072.SH	12/12/2024	SDB3261168661	(39,300.00)	1.8446	(72,559.04)	(72,491.33)	0.0000	4.5800	(2,127.6445)	0.0000	9.2311	(42.8433)	0.0000	1	(33.6121)	01/06/2025
600072.SH	12/12/2024	SDB3261168661	(6,900.00)	1.8446	(12,739.37)	(12,727.48)	0.0000	4.5800	(2,127.6445)	0.0000	1.6207	(7.5221)	0.0000	1	(5.9014)	01/06/2025
600072.SH	12/12/2024	SDB3261168661	(400.00)	1.8446	(738.51)	(737.83)	0.0000	4.5800	(2,127.6445)	0.0000	0.0940	(0.4361)	0.0000	1	(0.3421)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
CSSC SCIENCE & TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600072.SH	12/11/2024	SDB3261168661	(400.00)	1.8683	(743.74)	(747.32)	0.0000	4.5800	(2,083.4606)	0.0000	0.0946	(0.4325)	0.0000	1	(0.3379)	01/06/2025
600072.SH	12/11/2024	SDB3261168661	(8,600.00)	1.8683	(15,934.04)	(16,067.35)	0.0000	4.5800	(2,083.4606)	0.0000	2.0272	(9.2988)	0.0000	1	(7.2716)	01/06/2025
600072.SH	12/11/2024	SDB3261168661	(2,100.00)	1.8683	(3,886.39)	(3,923.42)	0.0000	4.5800	(2,083.4606)	0.0000	0.4944	(2.2706)	0.0000	1	(1.7762)	01/06/2025
600072.SH	12/11/2024	SDB3261168661	(1,800.00)	1.8683	(3,347.31)	(3,362.93)	0.0000	4.5800	(2,083.4606)	0.0000	0.4259	(1.9463)	0.0000	1	(1.5204)	01/06/2025
600072.SH	12/11/2024	SDB3261168661	(19,400.00)	1.8683	(36,271.75)	(36,244.96)	0.0000	4.5800	(2,083.4606)	0.0000	4.6146	(20.9764)	0.0000	1	(16.3618)	01/06/2025
600072.SH	12/11/2024	SDB3261168661	(7,200.00)	1.8683	(13,545.17)	(13,451.74)	0.0000	4.5800	(2,083.4606)	0.0000	1.7232	(7.7850)	0.0000	1	(6.0618)	01/06/2025
600072.SH	12/11/2024	SDB3261168661	(37,400.00)	1.8683	(70,408.64)	(69,874.31)	0.0000	4.5800	(2,083.4606)	0.0000	8.9575	(40.4390)	0.0000	1	(31.4814)	01/06/2025
600072.SH	12/11/2024	SDB3261168661	(7,800.00)	1.8683	(14,401.03)	(14,572.72)	0.0000	4.5800	(2,083.4606)	0.0000	1.8321	(8.4338)	0.0000	1	(6.6017)	01/06/2025
600072.SH	12/11/2024	SDB3261168661	(38,700.00)	1.8683	(71,451.27)	(72,303.09)	0.0000	4.5800	(2,083.4606)	0.0000	9.0902	(41.8446)	0.0000	1	(32.7544)	01/06/2025
600072.SH	12/11/2024	SDB3261168661	(17,600.00)	1.8683	(32,494.63)	(32,882.03)	0.0000	4.5800	(2,083.4606)	0.0000	4.1340	(19.0301)	0.0000	1	(14.8961)	01/06/2025
600072.SH	12/11/2024	SDB3261168661	(14,300.00)	1.8683	(26,401.89)	(26,716.65)	0.0000	4.5800	(2,083.4606)	0.0000	3.3589	(15.4620)	0.0000	1	(12.1031)	01/06/2025
600072.SH	12/11/2024	SDB3261168661	(12,400.00)	1.8683	(22,893.95)	(23,166.88)	0.0000	4.5800	(2,083.4606)	0.0000	2.9126	(13.4076)	0.0000	1	(10.4950)	01/06/2025
600072.SH	12/11/2024	SDB3261168661	(41,000.00)	1.8683	(75,697.73)	(76,600.18)	0.0000	4.5800	(2,083.4606)	0.0000	9.6304	(44.3315)	0.0000	1	(34.7011)	01/06/2025
600072.SH	12/11/2024	SDB3261168661	(6,900.00)	1.8683	(12,739.37)	(12,891.25)	0.0000	4.5800	(2,083.4606)	0.0000	1.6207	(7.4607)	0.0000	1	(5.8399)	01/06/2025
600072.SH	12/11/2024	SDB3261168661	(400.00)	1.8683	(738.51)	(747.32)	0.0000	4.5800	(2,083.4606)	0.0000	0.0940	(0.4325)	0.0000	1	(0.3385)	01/06/2025
600072.SH	12/10/2024	SDB3261168661	(8,600.00)	1.8555	(15,934.04)	(15,957.45)	0.0000	4.5800	(2,083.1516)	0.0000	2.0272	(9.2338)	0.0000	1	(7.2067)	01/06/2025
600072.SH	12/10/2024	SDB3261168661	(2,100.00)	1.8555	(3,886.39)	(3,896.59)	0.0000	4.5800	(2,083.1516)	0.0000	0.4944	(2.2548)	0.0000	1	(1.7603)	01/06/2025
600072.SH	12/10/2024	SDB3261168661	(1,800.00)	1.8555	(3,347.31)	(3,339.93)	0.0000	4.5800	(2,083.1516)	0.0000	0.4259	(1.9327)	0.0000	1	(1.5068)	01/06/2025
600072.SH	12/10/2024	SDB3261168661	(19,400.00)	1.8555	(36,271.75)	(35,997.03)	0.0000	4.5800	(2,083.1516)	0.0000	4.6146	(20.8298)	0.0000	1	(16.2152)	01/06/2025
600072.SH	12/10/2024	SDB3261168661	(7,200.00)	1.8555	(13,545.17)	(13,359.72)	0.0000	4.5800	(2,083.1516)	0.0000	1.7232	(7.7306)	0.0000	1	(6.0074)	01/06/2025
600072.SH	12/10/2024	SDB3261168661	(37,400.00)	1.8555	(70,408.64)	(69,396.34)	0.0000	4.5800	(2,083.1516)	0.0000	8.9575	(40.1564)	0.0000	1	(31.1989)	01/06/2025
600072.SH	12/10/2024	SDB3261168661	(7,800.00)	1.8555	(14,401.03)	(14,473.03)	0.0000	4.5800	(2,083.1516)	0.0000	1.8321	(8.3749)	0.0000	1	(6.5427)	01/06/2025
600072.SH	12/10/2024	SDB3261168661	(38,700.00)	1.8555	(71,451.27)	(71,808.51)	0.0000	4.5800	(2,083.1516)	0.0000	9.0902	(41.5522)	0.0000	1	(32.4620)	01/06/2025
600072.SH	12/10/2024	SDB3261168661	(17,600.00)	1.8555	(32,494.63)	(32,657.10)	0.0000	4.5800	(2,083.1516)	0.0000	4.1340	(18.8971)	0.0000	1	(14.7631)	01/06/2025
600072.SH	12/10/2024	SDB3261168661	(14,300.00)	1.8555	(26,401.89)	(26,533.89)	0.0000	4.5800	(2,083.1516)	0.0000	3.3589	(15.3539)	0.0000	1	(11.9950)	01/06/2025
600072.SH	12/10/2024	SDB3261168661	(12,400.00)	1.8555	(22,893.95)	(23,008.41)	0.0000	4.5800	(2,083.1516)	0.0000	2.9126	(13.3139)	0.0000	1	(10.4013)	01/06/2025
600072.SH	12/10/2024	SDB3261168661	(41,000.00)	1.8555	(75,697.73)	(76,076.20)	0.0000	4.5800	(2,083.1516)	0.0000	9.6304	(44.0217)	0.0000	1	(34.3913)	01/06/2025
600072.SH	12/10/2024	SDB3261168661	(6,900.00)	1.8555	(12,739.37)	(12,803.07)	0.0000	4.5800	(2,083.1516)	0.0000	1.6207	(7.4085)	0.0000	1	(5.7878)	01/06/2025
600072.SH	12/10/2024	SDB3261168661	(400.00)	1.8555	(738.51)	(742.21)	0.0000	4.5800	(2,083.1516)	0.0000	0.0940	(0.4295)	0.0000	1	(0.3355)	01/06/2025
600072.SH	12/09/2024	SDB3261168661	(1,800.00)	1.8518	(3,347.31)	(3,333.15)	0.0000	4.5800	(2,074.4387)	0.0000	0.4259	(1.9207)	0.0000	1	(1.4948)	01/06/2025
600072.SH	12/09/2024	SDB3261168661	(19,400.00)	1.8518	(36,271.75)	(35,923.95)	0.0000	4.5800	(2,074.4387)	0.0000	4.6146	(20.7006)	0.0000	1	(16.0860)	01/06/2025
600072.SH	12/09/2024	SDB3261168661	(7,200.00)	1.8518	(13,545.17)	(13,332.60)	0.0000	4.5800	(2,074.4387)	0.0000	1.7232	(7.6827)	0.0000	1	(5.9594)	01/06/2025
600072.SH	12/09/2024	SDB3261168661	(37,400.00)	1.8518	(70,408.64)	(69,255.45)	0.0000	4.5800	(2,074.4387)	0.0000	8.9575	(39.9073)	0.0000	1	(30.9497)	01/06/2025
600072.SH	12/09/2024	SDB3261168661	(7,800.00)	1.8518	(14,401.03)	(14,443.65)	0.0000	4.5800	(2,074.4387)	0.0000	1.8321	(8.3229)	0.0000	1	(6.4908)	01/06/2025
600072.SH	12/09/2024	SDB3261168661	(38,700.00)	1.8518	(71,451.27)	(71,662.73)	0.0000	4.5800	(2,074.4387)	0.0000	9.0902	(41.2944)	0.0000	1	(32.2042)	01/06/2025
600072.SH	12/09/2024	SDB3261168661	(17,600.00)	1.8518	(32,494.63)	(32,590.80)	0.0000	4.5800	(2,074.4387)	0.0000	4.1340	(18.7799)	0.0000	1	(14.6459)	01/06/2025
600072.SH	12/09/2024	SDB3261168661	(14,300.00)	1.8518	(26,401.89)	(26,480.03)	0.0000	4.5800	(2,074.4387)	0.0000	3.3589	(15.2587)	0.0000	1	(11.8998)	01/06/2025
600072.SH	12/09/2024	SDB3261168661	(12,400.00)	1.8518	(22,893.95)	(22,961.70)	0.0000	4.5800	(2,074.4387)	0.0000	2.9126	(13.2313)	0.0000	1	(10.3187)	01/06/2025
600072.SH	12/09/2024	SDB3261168661	(41,000.00)	1.8518	(75,697.73)	(75,921.75)	0.0000	4.5800	(2,074.4387)	0.0000	9.6304	(43.7486)	0.0000	1	(34.1182)	01/06/2025
600072.SH	12/09/2024	SDB3261168661	(6,900.00)	1.8518	(12,739.37)	(12,777.08)	0.0000	4.5800	(2,074.4387)	0.0000	1.6207	(7.3626)	0.0000	1	(5.7418)	01/06/2025
600072.SH	12/09/2024	SDB3261168661	(400.00)	1.8518	(738.51)	(740.70)	0.0000	4.5800	(2,074.4387)	0.0000	0.0940	(0.4268)	0.0000	1	(0.3329)	01/06/2025
600072.SH	12/06/2024	SDB3261168661	(7,200.00)	1.8782	(13,545.17)	(13,523.12)	0.0000	4.5800	(2,054.1780)	0.0000	5.1697	(23.1491)	0.0000	3	(17.9793)	01/06/2025
600072.SH	12/06/2024	SDB3261168661	(37,400.00)	1.8782	(70,408.64)	(70,245.09)	0.0000	4.5800	(2,054.1780)	0.0000	26.8726	(120.2466)	0.0000	3	(93.3740)	01/06/2025
600072.SH	12/06/2024	SDB3261168661	(7,800.00)	1.8782	(14,401.03)	(14,450.05)	0.0000	4.5800	(2,054.1780)	0.0000	5.4964	(25.0782)	0.0000	3	(19.5818)	01/06/2025
600072.SH	12/06/2024	SDB3261168661	(38,700.00)	1.8782	(71,451.27)	(72,686.77)	0.0000	4.5800	(2,054.1780)	0.0000	27.2706	(124.4263)	0.0000	3	(97.1557)	01/06/2025
600072.SH	12/06/2024	SDB3261168661	(17,600.00)	1.8782	(32,494.63)	(33,056.51)	0.0000	4.5800	(2,054.1780)	0.0000	12.4021	(56.5866)	0.0000	3	(44.1845)	01/06/2025
600072.SH	12/06/2024	SDB3261168661	(14,300.00)	1.8782	(26,401.89)	(26,858.42)	0.0000	4.5800	(2,054.1780)	0.0000	10.0767	(45.9766)	0.0000	3	(35.8999)	01/06/2025
600072.SH	12/06/2024	SDB3261168661	(12,400.00)	1.8782	(22,893.95)	(23,289.82)	0.0000	4.5800	(2,054.1780)	0.0000	8.7379	(39.8679)	0.0000	3	(31.1300)	01/06/2025
600072.SH	12/06/2024	SDB3261168661	(41,000.00)	1.8782	(75,697.73)	(77,006.65)	0.0000	4.5800	(2,054.1780)	0.0000	28.8913	(131.8211)	0.0000	3	(102.9298)	01/06/2025
600072.SH	12/06/2024	SDB3261168661	(6,900.00)	1.8782	(12,739.37)	(12,959.66)	0.0000	4.5800	(2,054.1780)	0.0000	4.8622	(22.1845)	0.0000	3	(17.3223)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
CSCC SCIENCE & TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600072.SH	12/06/2024	SDB3261168661	(400.00)	1.8782	(738.51)	(751.28)	0.0000	4.5800	(2,054.1780)	0.0000	0.2819	(1.2861)	0.0000	3	(1.0042)	01/06/2025
600072.SH	12/05/2024	SDB3261168661	(7,800.00)	1.8912	(14,401.03)	(14,751.02)	0.0000	4.5800	(2,035.2388)	0.0000	1.8321	(8.3394)	0.0000	1	(6.5073)	01/06/2025
600072.SH	12/05/2024	SDB3261168661	(38,700.00)	1.8912	(71,451.27)	(73,187.74)	0.0000	4.5800	(2,035.2388)	0.0000	9.0902	(41.3763)	0.0000	1	(32.2861)	01/06/2025
600072.SH	12/05/2024	SDB3261168661	(17,600.00)	1.8912	(32,494.63)	(33,284.35)	0.0000	4.5800	(2,035.2388)	0.0000	4.1340	(18.8171)	0.0000	1	(14.6831)	01/06/2025
600072.SH	12/05/2024	SDB3261168661	(14,300.00)	1.8912	(26,401.89)	(27,043.53)	0.0000	4.5800	(2,035.2388)	0.0000	3.3589	(15.2889)	0.0000	1	(11.9300)	01/06/2025
600072.SH	12/05/2024	SDB3261168661	(4,500.00)	1.8912	(8,308.29)	(8,510.20)	0.0000	4.5800	(2,035.2388)	0.0000	1.0570	(4.8112)	0.0000	1	(3.7542)	01/06/2025
600072.SH	12/05/2024	SDB3261168661	(36,300.00)	1.8912	(67,020.18)	(68,648.96)	0.0000	4.5800	(2,035.2388)	0.0000	8.5265	(38.8103)	0.0000	1	(30.2838)	01/06/2025
600072.SH	12/05/2024	SDB3261168661	(41,000.00)	1.8912	(75,697.73)	(77,537.40)	0.0000	4.5800	(2,035.2388)	0.0000	9.6304	(43.8353)	0.0000	1	(34.2049)	01/06/2025
600072.SH	12/05/2024	SDB3261168661	(6,900.00)	1.8912	(12,739.37)	(13,048.98)	0.0000	4.5800	(2,035.2388)	0.0000	1.6207	(7.3772)	0.0000	1	(5.7564)	01/06/2025
600072.SH	12/05/2024	SDB3261168661	(400.00)	1.8912	(738.51)	(756.46)	0.0000	4.5800	(2,035.2388)	0.0000	0.0940	(0.4277)	0.0000	1	(0.3337)	01/06/2025
600072.SH	12/04/2024	SDB3261168661	(7,800.00)	1.8463	(14,401.03)	(14,401.03)	0.0000	4.5800	(2,071.8780)	0.0000	1.8321	(8.2881)	0.0000	1	(6.4560)	01/06/2025
600072.SH	12/04/2024	SDB3261168661	(38,700.00)	1.8463	(71,451.27)	(71,451.27)	0.0000	4.5800	(2,071.8780)	0.0000	9.0902	(41.1218)	0.0000	1	(32.0316)	01/06/2025
600072.SH	12/04/2024	SDB3261168661	(17,600.00)	1.8463	(32,494.63)	(32,494.63)	0.0000	4.5800	(2,071.8780)	0.0000	4.1340	(18.7014)	0.0000	1	(14.5673)	01/06/2025
600072.SH	12/04/2024	SDB3261168661	(14,300.00)	1.8463	(26,401.89)	(26,401.89)	0.0000	4.5800	(2,071.8780)	0.0000	3.3589	(15.1949)	0.0000	1	(11.8360)	01/06/2025
600072.SH	12/04/2024	SDB3261168661	(5,100.00)	1.8463	(9,416.06)	(9,416.06)	0.0000	4.5800	(2,071.8780)	0.0000	1.1979	(5.4191)	0.0000	1	(4.2212)	01/06/2025
600072.SH	12/04/2024	SDB3261168661	(36,300.00)	1.8463	(67,020.18)	(67,020.18)	0.0000	4.5800	(2,071.8780)	0.0000	8.5265	(38.5716)	0.0000	1	(30.0451)	01/06/2025
600072.SH	12/04/2024	SDB3261168661	(41,000.00)	1.8463	(75,697.73)	(75,697.73)	0.0000	4.5800	(2,071.8780)	0.0000	9.6304	(43.5657)	0.0000	1	(33.9352)	01/06/2025
600072.SH	12/04/2024	SDB3261168661	(6,900.00)	1.8463	(12,739.37)	(12,739.37)	0.0000	4.5800	(2,071.8780)	0.0000	1.6207	(7.3318)	0.0000	1	(5.7111)	01/06/2025
600072.SH	12/04/2024	SDB3261168661	(400.00)	1.8463	(738.51)	(738.51)	0.0000	4.5800	(2,071.8780)	0.0000	0.0940	(0.4250)	0.0000	1	(0.3311)	01/06/2025
600072.SH	12/04/2024	SDB3261168661	(36,100.00)	1.8463	(66,650.92)	(66,650.92)	0.0000	4.5800	(2,071.8780)	0.0000	8.4795	(38.3591)	0.0000	1	(29.8796)	01/06/2025
TOTAL CSCC SCIENCE & TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND											2,272.5853	(10,414.0811)	0.0000		(8,141.4958)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
DAAN GENE CO LTD CMN CLASS A SERIES NORTHBOUND																
002030.ZK	12/06/2024	SDB3263040660	(2,500.00)	0.8905	(2,235.30)	(2,226.18)	0.0000	4.5800	(2,250.0000)	0.0000	0.8531	(4.1741)	0.0000	3	(3.3209)	01/06/2025
002030.ZK	12/06/2024	SDB3263040660	(17,180.00)	0.8905	(15,361.02)	(15,298.31)	0.0000	4.5800	(2,250.0000)	0.0000	5.8628	(28.6843)	0.0000	3	(22.8215)	01/06/2025
002030.ZK	12/05/2024	SDB3263040660	(2,500.00)	0.9030	(2,235.30)	(2,257.59)	0.0000	4.5800	(2,250.0000)	0.0000	0.2844	(1.4110)	0.0000	1	(1.1266)	01/06/2025
002030.ZK	12/05/2024	SDB3263040660	(17,180.00)	0.9030	(15,361.02)	(15,514.12)	0.0000	4.5800	(2,250.0000)	0.0000	1.9543	(9.6963)	0.0000	1	(7.7421)	01/06/2025
002030.ZK	12/04/2024	SDB3263040660	(2,500.00)	0.8941	(2,235.30)	(2,235.30)	0.0000	4.5800	(2,250.0000)	0.0000	0.2844	(1.3971)	0.0000	1	(1.1127)	01/06/2025
002030.ZK	12/04/2024	SDB3263040660	(17,180.00)	0.8941	(15,361.02)	(15,361.02)	0.0000	4.5800	(2,250.0000)	0.0000	1.9543	(9.6006)	0.0000	1	(7.6464)	01/06/2025
TOTAL DAAN GENE CO LTD CMN CLASS A SERIES NORTHBOUND											11.1932	(54.9634)	0.0000		(43.7702)	

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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
DAQIN RAILWAY CO., LTD. CMN CLASS A SERIES NORTHBOUND																
601006.SH	01/03/2025	SDB3263242792	(36,800.00)	0.9317	(34,803.20)	(34,285.24)	0.0000	4.3300	(1,325.0000)	0.0000	12.5582	(37.8566)	0.0000	3	(25.2985)	01/06/2025
601006.SH	01/03/2025	SDB3263242792	(87,677.00)	0.9317	(83,035.99)	(81,685.50)	0.0000	4.3300	(1,325.0000)	0.0000	29.9622	(90.1944)	0.0000	3	(60.2323)	01/06/2025
601006.SH	01/03/2025	SDB3263242792	(37,600.00)	0.9317	(35,609.72)	(35,030.57)	0.0000	4.3300	(1,325.0000)	0.0000	12.8492	(38.6796)	0.0000	3	(25.8304)	01/06/2025
601006.SH	01/02/2025	SDB3263242792	(36,800.00)	0.9311	(34,803.20)	(34,263.27)	0.0000	4.3300	(1,325.0000)	0.0000	4.1861	(12.6108)	0.0000	1	(8.4247)	01/06/2025
601006.SH	01/02/2025	SDB3263242792	(87,677.00)	0.9311	(83,035.99)	(81,633.16)	0.0000	4.3300	(1,325.0000)	0.0000	9.9874	(30.0455)	0.0000	1	(20.0582)	01/06/2025
601006.SH	01/02/2025	SDB3263242792	(37,600.00)	0.9311	(35,609.72)	(35,008.12)	0.0000	4.3300	(1,325.0000)	0.0000	4.2831	(12.8849)	0.0000	1	(8.6019)	01/06/2025
601006.SH	12/31/2024	SDB3263242792	(36,800.00)	0.9392	(34,803.20)	(34,562.74)	0.0000	4.3300	(1,325.7069)	0.0000	8.3721	(25.4556)	0.0000	2	(17.0835)	01/06/2025
601006.SH	12/31/2024	SDB3263242792	(87,677.00)	0.9392	(83,035.99)	(82,346.68)	0.0000	4.3300	(1,325.7069)	0.0000	19.9748	(60.6486)	0.0000	2	(40.6739)	01/06/2025
601006.SH	12/31/2024	SDB3263242792	(164,923.00)	0.9392	(156,193.13)	(154,896.51)	0.0000	4.3300	(1,325.7069)	0.0000	37.5731	(114.0819)	0.0000	2	(76.5087)	01/06/2025
601006.SH	12/31/2024	SDB3263242792	(48,000.00)	0.9392	(44,955.94)	(45,081.84)	0.0000	4.3300	(1,325.7069)	0.0000	10.8144	(33.2029)	0.0000	2	(22.3885)	01/06/2025
601006.SH	12/31/2024	SDB3263242792	(44,300.00)	0.9392	(41,394.05)	(41,606.78)	0.0000	4.3300	(1,325.7069)	0.0000	9.9576	(30.6436)	0.0000	2	(20.6860)	01/06/2025
601006.SH	12/31/2024	SDB3263242792	(80,700.00)	0.9392	(75,536.49)	(75,793.84)	0.0000	4.3300	(1,325.7069)	0.0000	18.1707	(55.8225)	0.0000	2	(37.6517)	01/06/2025
601006.SH	12/31/2024	SDB3263242792	(4,200.00)	0.9392	(3,952.65)	(3,944.66)	0.0000	4.3300	(1,325.7069)	0.0000	0.9508	(2.9053)	0.0000	2	(1.9544)	01/06/2025
601006.SH	12/31/2024	SDB3263242792	(200.00)	0.9392	(188.22)	(187.84)	0.0000	4.3300	(1,325.7069)	0.0000	0.0453	(0.1383)	0.0000	2	(0.0931)	01/06/2025
601006.SH	12/30/2024	SDB3263242792	(36,800.00)	0.9390	(34,803.20)	(34,556.60)	0.0000	4.3300	(1,325.7069)	0.0000	4.1861	(12.7255)	0.0000	1	(8.5395)	01/06/2025
601006.SH	12/30/2024	SDB3263242792	(87,677.00)	0.9390	(83,035.99)	(82,332.03)	0.0000	4.3300	(1,325.7069)	0.0000	9.9874	(30.3189)	0.0000	1	(20.3315)	01/06/2025
601006.SH	12/30/2024	SDB3263242792	(164,923.00)	0.9390	(156,193.13)	(154,868.96)	0.0000	4.3300	(1,325.7069)	0.0000	18.7866	(57.0308)	0.0000	1	(38.2442)	01/06/2025
601006.SH	12/30/2024	SDB3263242792	(48,000.00)	0.9390	(44,955.94)	(45,073.82)	0.0000	4.3300	(1,325.7069)	0.0000	5.4072	(16.5985)	0.0000	1	(11.1913)	01/06/2025
601006.SH	12/30/2024	SDB3263242792	(44,300.00)	0.9390	(41,394.05)	(41,599.38)	0.0000	4.3300	(1,325.7069)	0.0000	4.9788	(15.3191)	0.0000	1	(10.3403)	01/06/2025
601006.SH	12/30/2024	SDB3263242792	(80,700.00)	0.9390	(75,536.49)	(75,780.37)	0.0000	4.3300	(1,325.7069)	0.0000	9.0854	(27.9063)	0.0000	1	(18.8209)	01/06/2025
601006.SH	12/30/2024	SDB3263242792	(4,200.00)	0.9390	(3,952.65)	(3,943.96)	0.0000	4.3300	(1,325.7069)	0.0000	0.4754	(1.4524)	0.0000	1	(0.9770)	01/06/2025
601006.SH	12/30/2024	SDB3263242792	(200.00)	0.9390	(188.22)	(187.81)	0.0000	4.3300	(1,325.7069)	0.0000	0.0226	(0.0692)	0.0000	1	(0.0465)	01/06/2025
601006.SH	12/27/2024	SDB3263242792	(36,800.00)	0.9346	(34,803.20)	(34,392.99)	0.0000	4.3300	(1,325.7069)	0.0000	12.5582	(37.9958)	0.0000	3	(25.4377)	01/06/2025
601006.SH	12/27/2024	SDB3263242792	(87,677.00)	0.9346	(83,035.99)	(81,942.22)	0.0000	4.3300	(1,325.7069)	0.0000	29.9622	(90.5261)	0.0000	3	(60.5640)	01/06/2025
601006.SH	12/27/2024	SDB3263242792	(164,923.00)	0.9346	(156,193.13)	(154,135.72)	0.0000	4.3300	(1,325.7069)	0.0000	56.3597	(170.2823)	0.0000	3	(113.9226)	01/06/2025
601006.SH	12/27/2024	SDB3263242792	(48,000.00)	0.9346	(44,955.94)	(44,860.42)	0.0000	4.3300	(1,325.7069)	0.0000	16.2216	(49.5598)	0.0000	3	(33.3382)	01/06/2025
601006.SH	12/27/2024	SDB3263242792	(44,300.00)	0.9346	(41,394.05)	(41,402.43)	0.0000	4.3300	(1,325.7069)	0.0000	14.9364	(45.7396)	0.0000	3	(30.8032)	01/06/2025
601006.SH	12/27/2024	SDB3263242792	(80,700.00)	0.9346	(75,536.49)	(75,421.57)	0.0000	4.3300	(1,325.7069)	0.0000	27.2561	(83.3224)	0.0000	3	(56.0663)	01/06/2025
601006.SH	12/27/2024	SDB3263242792	(4,200.00)	0.9346	(3,952.65)	(3,925.29)	0.0000	4.3300	(1,325.7069)	0.0000	1.4262	(4.3365)	0.0000	3	(2.9102)	01/06/2025
601006.SH	12/27/2024	SDB3263242792	(200.00)	0.9346	(188.22)	(186.92)	0.0000	4.3300	(1,325.7069)	0.0000	0.0679	(0.2065)	0.0000	3	(0.1386)	01/06/2025
601006.SH	12/26/2024	SDB3263242792	(36,800.00)	0.9379	(34,803.20)	(34,515.71)	0.0000	4.3300	(1,326.0712)	0.0000	4.1861	(12.7140)	0.0000	1	(8.5279)	01/06/2025
601006.SH	12/26/2024	SDB3263242792	(87,677.00)	0.9379	(83,035.99)	(82,234.63)	0.0000	4.3300	(1,326.0712)	0.0000	9.9874	(30.2914)	0.0000	1	(20.3040)	01/06/2025
601006.SH	12/26/2024	SDB3263242792	(164,923.00)	0.9379	(156,193.13)	(154,685.73)	0.0000	4.3300	(1,326.0712)	0.0000	18.7866	(56.9790)	0.0000	1	(38.1924)	01/06/2025
601006.SH	12/26/2024	SDB3263242792	(48,000.00)	0.9379	(44,955.94)	(45,020.50)	0.0000	4.3300	(1,326.0712)	0.0000	5.4072	(16.5834)	0.0000	1	(11.1762)	01/06/2025
601006.SH	12/26/2024	SDB3263242792	(44,300.00)	0.9379	(41,394.05)	(41,550.17)	0.0000	4.3300	(1,326.0712)	0.0000	4.9788	(15.3051)	0.0000	1	(10.3263)	01/06/2025
601006.SH	12/26/2024	SDB3263242792	(80,700.00)	0.9379	(75,536.49)	(75,690.71)	0.0000	4.3300	(1,326.0712)	0.0000	9.0854	(27.8809)	0.0000	1	(18.7955)	01/06/2025
601006.SH	12/26/2024	SDB3263242792	(4,200.00)	0.9379	(3,952.65)	(3,939.29)	0.0000	4.3300	(1,326.0712)	0.0000	0.4754	(1.4511)	0.0000	1	(0.9756)	01/06/2025
601006.SH	12/26/2024	SDB3263242792	(2,500.00)	0.9379	(2,352.77)	(2,344.82)	0.0000	4.3300	(1,326.0712)	0.0000	0.2830	(0.8637)	0.0000	1	(0.5807)	01/06/2025
601006.SH	12/24/2024	SDB3263242792	(36,800.00)	0.9379	(34,803.20)	(34,515.71)	0.0000	4.3300	(1,326.0712)	0.0000	8.3721	(25.4279)	0.0000	2	(17.0558)	01/06/2025
601006.SH	12/24/2024	SDB3263242792	(87,677.00)	0.9379	(83,035.99)	(82,234.63)	0.0000	4.3300	(1,326.0712)	0.0000	19.9748	(60.5828)	0.0000	2	(40.6080)	01/06/2025
601006.SH	12/24/2024	SDB3263242792	(164,923.00)	0.9379	(156,193.13)	(154,685.73)	0.0000	4.3300	(1,326.0712)	0.0000	37.5731	(113.9579)	0.0000	2	(76.3848)	01/06/2025
601006.SH	12/24/2024	SDB3263242792	(48,000.00)	0.9379	(44,955.94)	(45,020.50)	0.0000	4.3300	(1,326.0712)	0.0000	10.8144	(33.1669)	0.0000	2	(22.3525)	01/06/2025
601006.SH	12/24/2024	SDB3263242792	(44,300.00)	0.9379	(41,394.05)	(41,550.17)	0.0000	4.3300	(1,326.0712)	0.0000	9.9576	(30.6103)	0.0000	2	(20.6527)	01/06/2025
601006.SH	12/24/2024	SDB3263242792	(80,700.00)	0.9379	(75,536.49)	(75,690.71)	0.0000	4.3300	(1,326.0712)	0.0000	18.1707	(55.7618)	0.0000	2	(37.5911)	01/06/2025
601006.SH	12/24/2024	SDB3263242792	(4,200.00)	0.9379	(3,952.65)	(3,939.29)	0.0000	4.3300	(1,326.0712)	0.0000	0.9508	(2.9021)	0.0000	2	(1.9513)	01/06/2025
601006.SH	12/24/2024	SDB3263242792	(2,500.00)	0.9379	(2,352.77)	(2,344.82)	0.0000	4.3300	(1,326.0712)	0.0000	0.5660	(1.7274)	0.0000	2	(1.1615)	01/06/2025
601006.SH	12/23/2024	SDB3263242792	(36,800.00)	0.9410	(34,803.20)	(34,627.44)	0.0000	4.3300	(1,326.0712)	0.0000	4.1861	(12.7551)	0.0000	1	(8.5691)	01/06/2025
601006.SH	12/23/2024	SDB3263242792	(87,677.00)	0.9410	(83,035.99)	(82,500.81)	0.0000	4.3300	(1,326.0712)	0.0000	9.9874	(30.3894)	0.0000	1	(20.4020)	01/06/2025
601006.SH	12/23/2024	SDB3263242792	(164,923.00)	0.9410	(156,193.13)	(155,186.44)	0.0000	4.3300	(1,326.0712)	0.0000	18.7866	(57.1634)	0.0000	1	(38.3768)	01/06/2025
601006.SH	12/23/2024	SDB3263242792	(48,000.00)	0.9410	(44,955.94)	(45,166.22)	0.0000	4.3300	(1,326.0712)	0.0000	5.4072	(16.6371)	0.0000	1	(11.2299)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
DAQIN RAILWAY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
601006.SH	12/23/2024	SDB3263242792	(44,300.00)	0.9410	(41,394.05)	(41,684.66)	0.0000	4.3300	(1,326.0712)	0.0000	4.9788	(15.3547)	0.0000	1	(10.3759)	01/06/2025
601006.SH	12/23/2024	SDB3263242792	(80,700.00)	0.9410	(75,536.49)	(75,935.71)	0.0000	4.3300	(1,326.0712)	0.0000	9.0854	(27.9712)	0.0000	1	(18.8858)	01/06/2025
601006.SH	12/23/2024	SDB3263242792	(4,200.00)	0.9410	(3,952.65)	(3,952.04)	0.0000	4.3300	(1,326.0712)	0.0000	0.4754	(1.4557)	0.0000	1	(0.9803)	01/06/2025
601006.SH	12/23/2024	SDB3263242792	(2,500.00)	0.9410	(2,352.77)	(2,352.41)	0.0000	4.3300	(1,326.0712)	0.0000	0.2830	(0.8665)	0.0000	1	(0.5835)	01/06/2025
601006.SH	12/20/2024	SDB3263242792	(36,800.00)	0.9435	(34,803.20)	(34,721.50)	0.0000	4.3300	(1,326.0712)	0.0000	12.5582	(38.3693)	0.0000	3	(25.8112)	01/06/2025
601006.SH	12/20/2024	SDB3263242792	(87,677.00)	0.9435	(83,035.99)	(82,724.92)	0.0000	4.3300	(1,326.0712)	0.0000	29.9622	(91.4159)	0.0000	3	(61.4538)	01/06/2025
601006.SH	12/20/2024	SDB3263242792	(164,923.00)	0.9435	(156,193.13)	(155,607.98)	0.0000	4.3300	(1,326.0712)	0.0000	56.3597	(171.9561)	0.0000	3	(115.5964)	01/06/2025
601006.SH	12/20/2024	SDB3263242792	(48,000.00)	0.9435	(44,955.94)	(45,288.91)	0.0000	4.3300	(1,326.0712)	0.0000	16.2216	(50.0469)	0.0000	3	(33.8253)	01/06/2025
601006.SH	12/20/2024	SDB3263242792	(44,300.00)	0.9435	(41,394.05)	(41,797.89)	0.0000	4.3300	(1,326.0712)	0.0000	14.9364	(46.1892)	0.0000	3	(31.2528)	01/06/2025
601006.SH	12/20/2024	SDB3263242792	(80,700.00)	0.9435	(75,536.49)	(76,141.98)	0.0000	4.3300	(1,326.0712)	0.0000	27.2561	(84.1414)	0.0000	3	(56.8853)	01/06/2025
601006.SH	12/20/2024	SDB3263242792	(4,200.00)	0.9435	(3,952.65)	(3,962.78)	0.0000	4.3300	(1,326.0712)	0.0000	1.4262	(4.3791)	0.0000	3	(2.9529)	01/06/2025
601006.SH	12/20/2024	SDB3263242792	(2,500.00)	0.9435	(2,352.77)	(2,358.80)	0.0000	4.3300	(1,326.0712)	0.0000	0.8490	(2.6066)	0.0000	3	(1.7577)	01/06/2025
601006.SH	12/19/2024	SDB3263242792	(36,800.00)	0.9551	(34,803.20)	(35,146.94)	0.0000	4.5800	(1,326.0712)	0.0000	4.4277	(12.9465)	0.0000	1	(8.5187)	01/06/2025
601006.SH	12/19/2024	SDB3263242792	(87,677.00)	0.9551	(83,035.99)	(83,738.55)	0.0000	4.5800	(1,326.0712)	0.0000	10.5640	(30.8454)	0.0000	1	(20.2813)	01/06/2025
601006.SH	12/19/2024	SDB3263242792	(164,923.00)	0.9551	(156,193.13)	(157,514.66)	0.0000	4.5800	(1,326.0712)	0.0000	19.8712	(58.0210)	0.0000	1	(38.1498)	01/06/2025
601006.SH	12/19/2024	SDB3263242792	(48,000.00)	0.9551	(44,955.94)	(45,843.84)	0.0000	4.5800	(1,326.0712)	0.0000	5.7194	(16.8867)	0.0000	1	(11.1673)	01/06/2025
601006.SH	12/19/2024	SDB3263242792	(44,300.00)	0.9551	(41,394.05)	(42,310.04)	0.0000	4.5800	(1,326.0712)	0.0000	5.2662	(15.5850)	0.0000	1	(10.3188)	01/06/2025
601006.SH	12/19/2024	SDB3263242792	(80,700.00)	0.9551	(75,536.49)	(77,074.96)	0.0000	4.5800	(1,326.0712)	0.0000	9.6099	(28.3908)	0.0000	1	(18.7809)	01/06/2025
601006.SH	12/19/2024	SDB3263242792	(4,200.00)	0.9551	(3,952.65)	(4,011.34)	0.0000	4.5800	(1,326.0712)	0.0000	0.5029	(1.4776)	0.0000	1	(0.9747)	01/06/2025
601006.SH	12/19/2024	SDB3263242792	(2,500.00)	0.9551	(2,352.77)	(2,387.70)	0.0000	4.5800	(1,326.0712)	0.0000	0.2993	(0.8795)	0.0000	1	(0.5802)	01/06/2025
601006.SH	12/18/2024	SDB3263242792	(36,800.00)	0.9439	(34,803.20)	(34,736.73)	0.0000	4.5800	(1,326.0712)	0.0000	4.4277	(12.7954)	0.0000	1	(8.3676)	01/06/2025
601006.SH	12/18/2024	SDB3263242792	(87,677.00)	0.9439	(83,035.99)	(82,761.21)	0.0000	4.5800	(1,326.0712)	0.0000	10.5640	(30.4854)	0.0000	1	(19.9213)	01/06/2025
601006.SH	12/18/2024	SDB3263242792	(164,923.00)	0.9439	(156,193.13)	(155,676.26)	0.0000	4.5800	(1,326.0712)	0.0000	19.8712	(57.3438)	0.0000	1	(37.4726)	01/06/2025
601006.SH	12/18/2024	SDB3263242792	(48,000.00)	0.9439	(44,955.94)	(45,308.78)	0.0000	4.5800	(1,326.0712)	0.0000	5.7194	(16.6896)	0.0000	1	(10.9702)	01/06/2025
601006.SH	12/18/2024	SDB3263242792	(44,300.00)	0.9439	(41,394.05)	(41,816.23)	0.0000	4.5800	(1,326.0712)	0.0000	5.2662	(15.4031)	0.0000	1	(10.1369)	01/06/2025
601006.SH	12/18/2024	SDB3263242792	(80,700.00)	0.9439	(75,536.49)	(76,175.39)	0.0000	4.5800	(1,326.0712)	0.0000	9.6099	(28.0594)	0.0000	1	(18.4495)	01/06/2025
601006.SH	12/18/2024	SDB3263242792	(4,200.00)	0.9439	(3,952.65)	(3,964.52)	0.0000	4.5800	(1,326.0712)	0.0000	0.5029	(1.4603)	0.0000	1	(0.9575)	01/06/2025
601006.SH	12/18/2024	SDB3263242792	(2,500.00)	0.9439	(2,352.77)	(2,359.83)	0.0000	4.5800	(1,326.0712)	0.0000	0.2993	(0.8693)	0.0000	1	(0.5699)	01/06/2025
601006.SH	12/17/2024	SDB3263242792	(36,800.00)	0.9510	(34,803.20)	(34,996.25)	0.0000	4.5800	(1,326.0712)	0.0000	4.4277	(12.8910)	0.0000	1	(8.4632)	01/06/2025
601006.SH	12/17/2024	SDB3263242792	(87,677.00)	0.9510	(83,035.99)	(83,379.51)	0.0000	4.5800	(1,326.0712)	0.0000	10.5640	(30.7131)	0.0000	1	(20.1491)	01/06/2025
601006.SH	12/17/2024	SDB3263242792	(164,923.00)	0.9510	(156,193.13)	(156,839.30)	0.0000	4.5800	(1,326.0712)	0.0000	19.8712	(57.7722)	0.0000	1	(37.9010)	01/06/2025
601006.SH	12/17/2024	SDB3263242792	(48,000.00)	0.9510	(44,955.94)	(45,647.28)	0.0000	4.5800	(1,326.0712)	0.0000	5.7194	(16.8143)	0.0000	1	(11.0949)	01/06/2025
601006.SH	12/17/2024	SDB3263242792	(44,300.00)	0.9510	(41,394.05)	(42,128.64)	0.0000	4.5800	(1,326.0712)	0.0000	5.2662	(15.5182)	0.0000	1	(10.2520)	01/06/2025
601006.SH	12/17/2024	SDB3263242792	(80,700.00)	0.9510	(75,536.49)	(76,744.49)	0.0000	4.5800	(1,326.0712)	0.0000	9.6099	(28.2691)	0.0000	1	(18.6592)	01/06/2025
601006.SH	12/17/2024	SDB3263242792	(4,200.00)	0.9510	(3,952.65)	(3,994.14)	0.0000	4.5800	(1,326.0712)	0.0000	0.5029	(1.4713)	0.0000	1	(0.9684)	01/06/2025
601006.SH	12/17/2024	SDB3263242792	(2,500.00)	0.9510	(2,352.77)	(2,377.46)	0.0000	4.5800	(1,326.0712)	0.0000	0.2993	(0.8757)	0.0000	1	(0.5764)	01/06/2025
601006.SH	12/16/2024	SDB3263242792	(36,800.00)	0.9481	(34,803.20)	(34,889.93)	0.0000	4.5800	(1,335.7896)	0.0000	4.4277	(12.9460)	0.0000	1	(8.5183)	01/06/2025
601006.SH	12/16/2024	SDB3263242792	(87,677.00)	0.9481	(83,035.99)	(83,126.21)	0.0000	4.5800	(1,335.7896)	0.0000	10.5640	(30.8442)	0.0000	1	(20.2802)	01/06/2025
601006.SH	12/16/2024	SDB3263242792	(164,923.00)	0.9481	(156,193.13)	(156,362.84)	0.0000	4.5800	(1,335.7896)	0.0000	19.8712	(58.0188)	0.0000	1	(38.1476)	01/06/2025
601006.SH	12/16/2024	SDB3263242792	(48,000.00)	0.9481	(44,955.94)	(45,508.61)	0.0000	4.5800	(1,335.7896)	0.0000	5.7194	(16.8861)	0.0000	1	(11.1667)	01/06/2025
601006.SH	12/16/2024	SDB3263242792	(44,300.00)	0.9481	(41,394.05)	(42,000.65)	0.0000	4.5800	(1,335.7896)	0.0000	5.2662	(15.5845)	0.0000	1	(10.3182)	01/06/2025
601006.SH	12/16/2024	SDB3263242792	(80,700.00)	0.9481	(75,536.49)	(76,511.35)	0.0000	4.5800	(1,335.7896)	0.0000	9.6099	(28.3897)	0.0000	1	(18.7798)	01/06/2025
601006.SH	12/16/2024	SDB3263242792	(4,200.00)	0.9481	(3,952.65)	(3,982.00)	0.0000	4.5800	(1,335.7896)	0.0000	0.5029	(1.4775)	0.0000	1	(0.9747)	01/06/2025
601006.SH	12/16/2024	SDB3263242792	(12,800.00)	0.9481	(12,046.18)	(12,135.63)	0.0000	4.5800	(1,335.7896)	0.0000	1.5325	(4.5030)	0.0000	1	(2.9704)	01/06/2025
601006.SH	12/16/2024	SDB3263242792	(60,700.00)	0.9481	(57,125.26)	(57,549.43)	0.0000	4.5800	(1,335.7896)	0.0000	7.2676	(21.3539)	0.0000	1	(14.0863)	01/06/2025
601006.SH	12/13/2024	SDB3263242792	(36,800.00)	0.9525	(34,803.20)	(35,053.66)	0.0000	4.5800	(1,337.4909)	0.0000	13.2832	(39.0700)	0.0000	3	(25.7867)	01/06/2025
601006.SH	12/13/2024	SDB3263242792	(87,677.00)	0.9525	(83,035.99)	(83,516.29)	0.0000	4.5800	(1,337.4909)	0.0000	31.6921	(93.0852)	0.0000	3	(61.3932)	01/06/2025
601006.SH	12/13/2024	SDB3263242792	(164,923.00)	0.9525	(156,193.13)	(157,096.58)	0.0000	4.5800	(1,337.4909)	0.0000	59.6137	(175.0960)	0.0000	3	(115.4823)	01/06/2025
601006.SH	12/13/2024	SDB3263242792	(48,000.00)	0.9525	(44,955.94)	(45,722.16)	0.0000	4.5800	(1,337.4909)	0.0000	17.1582	(50.9608)	0.0000	3	(33.8026)	01/06/2025
601006.SH	12/13/2024	SDB3263242792	(44,300.00)	0.9525	(41,394.05)	(42,197.74)	0.0000	4.5800	(1,337.4909)	0.0000	15.7987	(47.0326)	0.0000	3	(31.2339)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
DAQIN RAILWAY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
601006.SH	12/13/2024	SDB3263242792	(80,700.00)	0.9525	(75,536.49)	(76,870.38)	0.0000	4.5800	(1,337.4909)	0.0000	28.8298	(85.6779)	0.0000	3	(56.8481)	01/06/2025
601006.SH	12/13/2024	SDB3263242792	(4,200.00)	0.9525	(3,952.65)	(4,000.69)	0.0000	4.5800	(1,337.4909)	0.0000	1.5086	(4.4591)	0.0000	3	(2.9505)	01/06/2025
601006.SH	12/13/2024	SDB3263242792	(12,800.00)	0.9525	(12,046.18)	(12,192.58)	0.0000	4.5800	(1,337.4909)	0.0000	4.5976	(13.5895)	0.0000	3	(8.9919)	01/06/2025
601006.SH	12/13/2024	SDB3263242792	(75,400.00)	0.9525	(70,959.54)	(71,821.89)	0.0000	4.5800	(1,337.4909)	0.0000	27.0829	(80.0509)	0.0000	3	(52.9680)	01/06/2025
601006.SH	12/12/2024	SDB3263242792	(36,800.00)	0.9518	(34,803.20)	(35,025.03)	0.0000	4.5800	(1,338.8898)	0.0000	4.4277	(13.0263)	0.0000	1	(8.5986)	01/06/2025
601006.SH	12/12/2024	SDB3263242792	(87,677.00)	0.9518	(83,035.99)	(83,448.08)	0.0000	4.5800	(1,338.8898)	0.0000	10.5640	(31.0355)	0.0000	1	(20.4715)	01/06/2025
601006.SH	12/12/2024	SDB3263242792	(164,923.00)	0.9518	(156,193.13)	(156,968.27)	0.0000	4.5800	(1,338.8898)	0.0000	19.8712	(58.3787)	0.0000	1	(38.5074)	01/06/2025
601006.SH	12/12/2024	SDB3263242792	(48,000.00)	0.9518	(44,955.94)	(45,684.82)	0.0000	4.5800	(1,338.8898)	0.0000	5.7194	(16.9908)	0.0000	1	(11.2714)	01/06/2025
601006.SH	12/12/2024	SDB3263242792	(44,300.00)	0.9518	(41,394.05)	(42,163.28)	0.0000	4.5800	(1,338.8898)	0.0000	5.2662	(15.6811)	0.0000	1	(10.4149)	01/06/2025
601006.SH	12/12/2024	SDB3263242792	(80,700.00)	0.9518	(75,536.49)	(76,807.60)	0.0000	4.5800	(1,338.8898)	0.0000	9.6099	(28.5658)	0.0000	1	(18.9559)	01/06/2025
601006.SH	12/12/2024	SDB3263242792	(4,200.00)	0.9518	(3,952.65)	(3,997.42)	0.0000	4.5800	(1,338.8898)	0.0000	0.5029	(1.4867)	0.0000	1	(0.9838)	01/06/2025
601006.SH	12/12/2024	SDB3263242792	(12,800.00)	0.9518	(12,046.18)	(12,182.62)	0.0000	4.5800	(1,338.8898)	0.0000	1.5325	(4.5309)	0.0000	1	(2.9983)	01/06/2025
601006.SH	12/12/2024	SDB3263242792	(88,100.00)	0.9518	(82,911.61)	(83,850.67)	0.0000	4.5800	(1,338.8898)	0.0000	10.5482	(31.1852)	0.0000	1	(20.6370)	01/06/2025
601006.SH	12/11/2024	SDB3263242792	(36,800.00)	0.9555	(34,803.20)	(35,162.00)	0.0000	4.5800	(1,338.8898)	0.0000	4.4277	(13.0772)	0.0000	1	(8.6495)	01/06/2025
601006.SH	12/11/2024	SDB3263242792	(87,677.00)	0.9555	(83,035.99)	(83,774.41)	0.0000	4.5800	(1,338.8898)	0.0000	10.5640	(31.1569)	0.0000	1	(20.5928)	01/06/2025
601006.SH	12/11/2024	SDB3263242792	(164,923.00)	0.9555	(156,193.13)	(157,582.11)	0.0000	4.5800	(1,338.8898)	0.0000	19.8712	(58.6070)	0.0000	1	(38.7357)	01/06/2025
601006.SH	12/11/2024	SDB3263242792	(48,000.00)	0.9555	(44,955.94)	(45,863.47)	0.0000	4.5800	(1,338.8898)	0.0000	5.7194	(17.0573)	0.0000	1	(11.3379)	01/06/2025
601006.SH	12/11/2024	SDB3263242792	(44,300.00)	0.9555	(41,394.05)	(42,328.16)	0.0000	4.5800	(1,338.8898)	0.0000	5.2662	(15.7424)	0.0000	1	(10.4762)	01/06/2025
601006.SH	12/11/2024	SDB3263242792	(80,700.00)	0.9555	(75,536.49)	(77,107.96)	0.0000	4.5800	(1,338.8898)	0.0000	9.6099	(28.6775)	0.0000	1	(19.0676)	01/06/2025
601006.SH	12/11/2024	SDB3263242792	(4,200.00)	0.9555	(3,952.65)	(4,013.05)	0.0000	4.5800	(1,338.8898)	0.0000	0.5029	(1.4925)	0.0000	1	(0.9896)	01/06/2025
601006.SH	12/11/2024	SDB3263242792	(12,800.00)	0.9555	(12,046.18)	(12,230.26)	0.0000	4.5800	(1,338.8898)	0.0000	1.5325	(4.5486)	0.0000	1	(3.0161)	01/06/2025
601006.SH	12/10/2024	SDB3263242792	(88,100.00)	0.9555	(82,911.61)	(84,178.58)	0.0000	4.5800	(1,338.8898)	0.0000	10.5482	(31.3072)	0.0000	1	(20.7590)	01/06/2025
601006.SH	12/10/2024	SDB3263242792	(36,800.00)	0.9456	(34,803.20)	(34,799.04)	0.0000	4.5800	(1,338.8898)	0.0000	4.4277	(12.9422)	0.0000	1	(8.5145)	01/06/2025
601006.SH	12/10/2024	SDB3263242792	(87,677.00)	0.9456	(83,035.99)	(82,909.65)	0.0000	4.5800	(1,338.8898)	0.0000	10.5640	(30.8352)	0.0000	1	(20.2712)	01/06/2025
601006.SH	12/10/2024	SDB3263242792	(164,923.00)	0.9456	(156,193.13)	(155,955.48)	0.0000	4.5800	(1,338.8898)	0.0000	19.8712	(58.0020)	0.0000	1	(38.1308)	01/06/2025
601006.SH	12/10/2024	SDB3263242792	(48,000.00)	0.9456	(44,955.94)	(45,390.05)	0.0000	4.5800	(1,338.8898)	0.0000	5.7194	(16.8812)	0.0000	1	(11.1618)	01/06/2025
601006.SH	12/10/2024	SDB3263242792	(44,300.00)	0.9456	(41,394.05)	(41,891.23)	0.0000	4.5800	(1,338.8898)	0.0000	5.2662	(15.5799)	0.0000	1	(10.3137)	01/06/2025
601006.SH	12/10/2024	SDB3263242792	(80,700.00)	0.9456	(75,536.49)	(76,312.02)	0.0000	4.5800	(1,338.8898)	0.0000	9.6099	(28.3815)	0.0000	1	(18.7716)	01/06/2025
601006.SH	12/10/2024	SDB3263242792	(4,200.00)	0.9456	(3,952.65)	(3,971.63)	0.0000	4.5800	(1,338.8898)	0.0000	0.5029	(1.4771)	0.0000	1	(0.9742)	01/06/2025
601006.SH	12/10/2024	SDB3263242792	(12,800.00)	0.9456	(12,046.18)	(12,104.01)	0.0000	4.5800	(1,338.8898)	0.0000	1.5325	(4.5016)	0.0000	1	(2.9691)	01/06/2025
601006.SH	12/10/2024	SDB3263242792	(88,100.00)	0.9456	(82,911.61)	(83,309.65)	0.0000	4.5800	(1,338.8898)	0.0000	10.5482	(30.9840)	0.0000	1	(20.4358)	01/06/2025
601006.SH	12/09/2024	SDB3263242792	(36,800.00)	0.9513	(34,803.20)	(35,006.74)	0.0000	4.5800	(1,338.8898)	0.0000	4.4277	(13.0195)	0.0000	1	(8.5917)	01/06/2025
601006.SH	12/09/2024	SDB3263242792	(87,677.00)	0.9513	(83,035.99)	(83,404.50)	0.0000	4.5800	(1,338.8898)	0.0000	10.5640	(31.0193)	0.0000	1	(20.4553)	01/06/2025
601006.SH	12/09/2024	SDB3263242792	(164,923.00)	0.9513	(156,193.13)	(156,886.30)	0.0000	4.5800	(1,338.8898)	0.0000	19.8712	(58.3482)	0.0000	1	(38.4769)	01/06/2025
601006.SH	12/09/2024	SDB3263242792	(48,000.00)	0.9513	(44,955.94)	(45,660.96)	0.0000	4.5800	(1,338.8898)	0.0000	5.7194	(16.9819)	0.0000	1	(11.2625)	01/06/2025
601006.SH	12/09/2024	SDB3263242792	(44,300.00)	0.9513	(41,394.05)	(42,141.26)	0.0000	4.5800	(1,338.8898)	0.0000	5.2662	(15.6729)	0.0000	1	(10.4067)	01/06/2025
601006.SH	12/09/2024	SDB3263242792	(80,700.00)	0.9513	(75,536.49)	(76,767.49)	0.0000	4.5800	(1,338.8898)	0.0000	9.6099	(28.5509)	0.0000	1	(18.9410)	01/06/2025
601006.SH	12/09/2024	SDB3263242792	(4,200.00)	0.9513	(3,952.65)	(3,995.33)	0.0000	4.5800	(1,338.8898)	0.0000	0.5029	(1.4859)	0.0000	1	(0.9831)	01/06/2025
601006.SH	12/09/2024	SDB3263242792	(12,800.00)	0.9513	(12,046.18)	(12,176.26)	0.0000	4.5800	(1,338.8898)	0.0000	1.5325	(4.5285)	0.0000	1	(2.9960)	01/06/2025
601006.SH	12/09/2024	SDB3263242792	(88,100.00)	0.9513	(82,911.61)	(83,806.89)	0.0000	4.5800	(1,338.8898)	0.0000	10.5482	(31.1689)	0.0000	1	(20.6207)	01/06/2025
601006.SH	12/06/2024	SDB3263242792	(48,000.00)	0.9453	(44,955.94)	(45,372.96)	0.0000	4.5800	(1,353.3441)	0.0000	17.1582	(51.1710)	0.0000	3	(34.0128)	01/06/2025
601006.SH	12/06/2024	SDB3263242792	(44,300.00)	0.9453	(41,394.05)	(41,875.46)	0.0000	4.5800	(1,353.3441)	0.0000	15.7987	(47.2266)	0.0000	3	(31.4279)	01/06/2025
601006.SH	12/06/2024	SDB3263242792	(80,700.00)	0.9453	(75,536.49)	(76,283.29)	0.0000	4.5800	(1,353.3441)	0.0000	28.8298	(86.0313)	0.0000	3	(57.2015)	01/06/2025
601006.SH	12/06/2024	SDB3263242792	(4,200.00)	0.9453	(3,952.65)	(3,970.13)	0.0000	4.5800	(1,353.3441)	0.0000	1.5086	(4.4775)	0.0000	3	(2.9689)	01/06/2025
601006.SH	12/06/2024	SDB3263242792	(12,800.00)	0.9453	(12,046.18)	(12,099.46)	0.0000	4.5800	(1,353.3441)	0.0000	4.5976	(13.6456)	0.0000	3	(9.0480)	01/06/2025
601006.SH	12/06/2024	SDB3263242792	(88,100.00)	0.9453	(82,911.61)	(83,278.29)	0.0000	4.5800	(1,353.3441)	0.0000	31.6446	(93.9201)	0.0000	3	(62.2755)	01/06/2025
601006.SH	12/05/2024	SDB3263242792	(48,000.00)	0.9346	(44,955.94)	(44,860.75)	0.0000	4.5800	(1,353.3441)	0.0000	5.7194	(16.8645)	0.0000	1	(11.1451)	01/06/2025
601006.SH	12/05/2024	SDB3263242792	(44,300.00)	0.9346	(41,394.05)	(41,402.74)	0.0000	4.5800	(1,353.3441)	0.0000	5.2662	(15.5645)	0.0000	1	(10.2982)	01/06/2025
601006.SH	12/05/2024	SDB3263242792	(80,700.00)	0.9346	(75,536.49)	(75,422.14)	0.0000	4.5800	(1,353.3441)	0.0000	9.6099	(28.3534)	0.0000	1	(18.7434)	01/06/2025
601006.SH	12/05/2024	SDB3263242792	(4,200.00)	0.9346	(3,952.65)	(3,925.32)	0.0000	4.5800	(1,353.3441)	0.0000	0.5029	(1.4756)	0.0000	1	(0.9728)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
DAQIN RAILWAY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
601006.SH	12/05/2024	SDB3263242792	(12,800.00)	0.9346	(12,046.18)	(11,962.87)	0.0000	4.5800	(1,353.3441)	0.0000	1.5325	(4.4972)	0.0000	1	(2.9646)	01/06/2025
601006.SH	12/05/2024	SDB3263242792	(88,100.00)	0.9346	(82,911.61)	(82,338.17)	0.0000	4.5800	(1,353.3441)	0.0000	10.5482	(30.9533)	0.0000	1	(20.4051)	01/06/2025
601006.SH	12/04/2024	SDB3263242792	(4,200.00)	0.9411	(3,952.65)	(3,952.65)	0.0000	4.5800	(1,400.0000)	0.0000	0.5029	(1.5371)	0.0000	1	(1.0343)	01/06/2025
601006.SH	12/04/2024	SDB3263242792	(12,800.00)	0.9411	(12,046.18)	(12,046.18)	0.0000	4.5800	(1,400.0000)	0.0000	1.5325	(4.6846)	0.0000	1	(3.1521)	01/06/2025
601006.SH	12/04/2024	SDB3263242792	(88,100.00)	0.9411	(82,911.61)	(82,911.61)	0.0000	4.5800	(1,400.0000)	0.0000	10.5482	(32.2434)	0.0000	1	(21.6952)	01/06/2025
TOTAL DAQIN RAILWAY CO., LTD. CMN CLASS A SERIES NORTHBOUND											1,614.3081	(4,833.5075)	0.0000		(3,219.1993)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
DASHENLIN PHARMACEUTICAL GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND																
603233.SH	01/03/2025	SDB3263589484	(8,900.00)	2.0877	(19,650.65)	(18,580.48)	0.0000	4.3300	(1,828.1645)	0.0000	7.0906	(28.3068)	0.0000	3	(21.2162)	01/06/2025
603233.SH	01/03/2025	SDB3263589484	(29,000.00)	2.0877	(63,743.57)	(60,543.13)	0.0000	4.3300	(1,828.1645)	0.0000	23.0008	(92.2357)	0.0000	3	(69.2349)	01/06/2025
603233.SH	01/03/2025	SDB3263589484	(2,300.00)	2.0877	(5,050.54)	(4,801.70)	0.0000	4.3300	(1,828.1645)	0.0000	1.8224	(7.3152)	0.0000	3	(5.4928)	01/06/2025
603233.SH	01/03/2025	SDB3263589484	(7,300.00)	2.0877	(16,115.06)	(15,240.17)	0.0000	4.3300	(1,828.1645)	0.0000	5.8148	(23.2179)	0.0000	3	(17.4031)	01/06/2025
603233.SH	01/03/2025	SDB3263589484	(25,300.00)	2.0877	(56,020.15)	(52,818.66)	0.0000	4.3300	(1,828.1645)	0.0000	20.2139	(80.4677)	0.0000	3	(60.2537)	01/06/2025
603233.SH	01/03/2025	SDB3263589484	(7,300.00)	2.0877	(16,103.49)	(15,240.17)	0.0000	4.3300	(1,828.1645)	0.0000	5.8107	(23.2179)	0.0000	3	(17.4073)	01/06/2025
603233.SH	01/03/2025	SDB3263589484	(1,000.00)	2.0877	(2,236.52)	(2,087.69)	0.0000	4.3300	(1,828.1645)	0.0000	0.8070	(3.1805)	0.0000	3	(2.3735)	01/06/2025
603233.SH	01/03/2025	SDB3263589484	(7,200.00)	2.0877	(16,117.47)	(15,031.40)	0.0000	4.3300	(1,828.1645)	0.0000	5.8157	(22.8999)	0.0000	3	(17.0842)	01/06/2025
603233.SH	01/03/2025	SDB3263589484	(900.00)	2.0877	(2,008.38)	(1,878.92)	0.0000	4.3300	(1,828.1645)	0.0000	0.7247	(2.8625)	0.0000	3	(2.1378)	01/06/2025
603233.SH	01/03/2025	SDB3263589484	(1,300.00)	2.0877	(2,905.86)	(2,714.00)	0.0000	4.3300	(1,828.1645)	0.0000	1.0485	(4.1347)	0.0000	3	(3.0862)	01/06/2025
603233.SH	01/03/2025	SDB3263589484	(100.00)	2.0877	(212.45)	(208.77)	0.0000	4.3300	(1,828.1645)	0.0000	0.0767	(0.3181)	0.0000	3	(0.2414)	01/06/2025
603233.SH	01/03/2025	SDB3263589484	(1,200.00)	2.0877	(2,567.12)	(2,505.23)	0.0000	4.3300	(1,828.1645)	0.0000	0.9263	(3.8166)	0.0000	3	(2.8903)	01/06/2025
603233.SH	01/03/2025	SDB3263589484	(3,000.00)	2.0877	(6,434.57)	(6,263.08)	0.0000	4.3300	(1,828.1645)	0.0000	2.3218	(9.5416)	0.0000	3	(7.2198)	01/06/2025
603233.SH	01/02/2025	SDB3263589484	(8,900.00)	2.1456	(19,650.65)	(19,095.49)	0.0000	4.3300	(1,828.1645)	0.0000	2.3635	(9.6971)	0.0000	1	(7.3336)	01/06/2025
603233.SH	01/02/2025	SDB3263589484	(29,000.00)	2.1456	(63,743.57)	(62,221.27)	0.0000	4.3300	(1,828.1645)	0.0000	7.6669	(31.5974)	0.0000	1	(23.9305)	01/06/2025
603233.SH	01/02/2025	SDB3263589484	(2,300.00)	2.1456	(5,050.54)	(4,934.79)	0.0000	4.3300	(1,828.1645)	0.0000	0.6075	(2.5060)	0.0000	1	(1.8985)	01/06/2025
603233.SH	01/02/2025	SDB3263589484	(7,300.00)	2.1456	(16,115.06)	(15,662.60)	0.0000	4.3300	(1,828.1645)	0.0000	1.9383	(7.9538)	0.0000	1	(6.0156)	01/06/2025
603233.SH	01/02/2025	SDB3263589484	(25,300.00)	2.1456	(56,020.15)	(54,282.69)	0.0000	4.3300	(1,828.1645)	0.0000	6.7380	(27.5660)	0.0000	1	(20.8280)	01/06/2025
603233.SH	01/02/2025	SDB3263589484	(7,300.00)	2.1456	(16,103.49)	(15,662.60)	0.0000	4.3300	(1,828.1645)	0.0000	1.9369	(7.9538)	0.0000	1	(6.0169)	01/06/2025
603233.SH	01/02/2025	SDB3263589484	(1,000.00)	2.1456	(2,236.52)	(2,145.56)	0.0000	4.3300	(1,828.1645)	0.0000	0.2690	(1.0896)	0.0000	1	(0.8206)	01/06/2025
603233.SH	01/02/2025	SDB3263589484	(7,200.00)	2.1456	(16,117.47)	(15,448.04)	0.0000	4.3300	(1,828.1645)	0.0000	1.9386	(7.8449)	0.0000	1	(5.9063)	01/06/2025
603233.SH	01/02/2025	SDB3263589484	(900.00)	2.1456	(2,008.38)	(1,931.00)	0.0000	4.3300	(1,828.1645)	0.0000	0.2416	(0.9806)	0.0000	1	(0.7390)	01/06/2025
603233.SH	01/02/2025	SDB3263589484	(1,300.00)	2.1456	(2,905.86)	(2,789.23)	0.0000	4.3300	(1,828.1645)	0.0000	0.3495	(1.4164)	0.0000	1	(1.0669)	01/06/2025
603233.SH	01/02/2025	SDB3263589484	(100.00)	2.1456	(212.45)	(214.56)	0.0000	4.3300	(1,828.1645)	0.0000	0.0256	(0.1090)	0.0000	1	(0.0834)	01/06/2025
603233.SH	01/02/2025	SDB3263589484	(1,200.00)	2.1456	(2,567.12)	(2,574.67)	0.0000	4.3300	(1,828.1645)	0.0000	0.3088	(1.3075)	0.0000	1	(0.9987)	01/06/2025
603233.SH	01/02/2025	SDB3263589484	(3,000.00)	2.1456	(6,434.57)	(6,436.68)	0.0000	4.3300	(1,828.1645)	0.0000	0.7739	(3.2687)	0.0000	1	(2.4948)	01/06/2025
603233.SH	12/31/2024	SDB3263589484	(8,900.00)	2.2193	(19,650.65)	(19,751.92)	0.0000	4.3300	(1,828.1645)	0.0000	4.7271	(20.0610)	0.0000	2	(15.3339)	01/06/2025
603233.SH	12/31/2024	SDB3263589484	(29,000.00)	2.2193	(63,743.57)	(64,360.19)	0.0000	4.3300	(1,828.1645)	0.0000	15.3339	(65.3672)	0.0000	2	(50.0334)	01/06/2025
603233.SH	12/31/2024	SDB3263589484	(2,300.00)	2.2193	(5,050.54)	(5,104.43)	0.0000	4.3300	(1,828.1645)	0.0000	1.2149	(5.1843)	0.0000	2	(3.9694)	01/06/2025
603233.SH	12/31/2024	SDB3263589484	(7,300.00)	2.2193	(16,115.06)	(16,201.01)	0.0000	4.3300	(1,828.1645)	0.0000	3.8766	(16.4545)	0.0000	2	(12.5779)	01/06/2025
603233.SH	12/31/2024	SDB3263589484	(25,300.00)	2.2193	(56,020.15)	(56,148.72)	0.0000	4.3300	(1,828.1645)	0.0000	13.4760	(57.0273)	0.0000	2	(43.5513)	01/06/2025
603233.SH	12/31/2024	SDB3263589484	(7,300.00)	2.2193	(16,103.49)	(16,201.01)	0.0000	4.3300	(1,828.1645)	0.0000	3.8738	(16.4545)	0.0000	2	(12.5807)	01/06/2025
603233.SH	12/31/2024	SDB3263589484	(1,000.00)	2.2193	(2,236.52)	(2,219.32)	0.0000	4.3300	(1,828.1645)	0.0000	0.5380	(2.2540)	0.0000	2	(1.7160)	01/06/2025
603233.SH	12/31/2024	SDB3263589484	(7,200.00)	2.2193	(16,117.47)	(15,979.08)	0.0000	4.3300	(1,828.1645)	0.0000	3.8771	(16.2291)	0.0000	2	(12.3520)	01/06/2025
603233.SH	12/31/2024	SDB3263589484	(900.00)	2.2193	(2,008.38)	(1,997.39)	0.0000	4.3300	(1,828.1645)	0.0000	0.4831	(2.0286)	0.0000	2	(1.5455)	01/06/2025
603233.SH	12/31/2024	SDB3263589484	(1,300.00)	2.2193	(2,905.86)	(2,885.11)	0.0000	4.3300	(1,828.1645)	0.0000	0.6990	(2.9303)	0.0000	2	(2.2312)	01/06/2025
603233.SH	12/31/2024	SDB3263589484	(100.00)	2.2193	(212.45)	(221.93)	0.0000	4.3300	(1,828.1645)	0.0000	0.0511	(0.2254)	0.0000	2	(0.1743)	01/06/2025
603233.SH	12/31/2024	SDB3263589484	(1,200.00)	2.2193	(2,567.12)	(2,663.18)	0.0000	4.3300	(1,828.1645)	0.0000	0.6175	(2.7049)	0.0000	2	(2.0873)	01/06/2025
603233.SH	12/31/2024	SDB3263589484	(3,000.00)	2.2193	(6,434.57)	(6,657.95)	0.0000	4.3300	(1,828.1645)	0.0000	1.5479	(6.7621)	0.0000	2	(5.2143)	01/06/2025
603233.SH	12/30/2024	SDB3263589484	(8,900.00)	2.1628	(19,650.65)	(19,248.90)	0.0000	4.3300	(1,828.1645)	0.0000	2.3635	(9.7750)	0.0000	1	(7.4115)	01/06/2025
603233.SH	12/30/2024	SDB3263589484	(29,000.00)	2.1628	(63,743.57)	(62,721.14)	0.0000	4.3300	(1,828.1645)	0.0000	7.6669	(31.8513)	0.0000	1	(24.1843)	01/06/2025
603233.SH	12/30/2024	SDB3263589484	(2,300.00)	2.1628	(5,050.54)	(4,974.44)	0.0000	4.3300	(1,828.1645)	0.0000	0.6075	(2.5261)	0.0000	1	(1.9187)	01/06/2025
603233.SH	12/30/2024	SDB3263589484	(7,300.00)	2.1628	(16,115.06)	(15,788.43)	0.0000	4.3300	(1,828.1645)	0.0000	1.9383	(8.0177)	0.0000	1	(6.0794)	01/06/2025
603233.SH	12/30/2024	SDB3263589484	(25,300.00)	2.1628	(56,020.15)	(54,718.79)	0.0000	4.3300	(1,828.1645)	0.0000	6.7380	(27.7875)	0.0000	1	(21.0495)	01/06/2025
603233.SH	12/30/2024	SDB3263589484	(7,300.00)	2.1628	(16,103.49)	(15,788.43)	0.0000	4.3300	(1,828.1645)	0.0000	1.9369	(8.0177)	0.0000	1	(6.0808)	01/06/2025
603233.SH	12/30/2024	SDB3263589484	(1,000.00)	2.1628	(2,236.52)	(2,162.80)	0.0000	4.3300	(1,828.1645)	0.0000	0.2690	(1.0983)	0.0000	1	(0.8293)	01/06/2025
603233.SH	12/30/2024	SDB3263589484	(7,200.00)	2.1628	(16,117.47)	(15,572.15)	0.0000	4.3300	(1,828.1645)	0.0000	1.9386	(7.9079)	0.0000	1	(5.9693)	01/06/2025
603233.SH	12/30/2024	SDB3263589484	(900.00)	2.1628	(2,008.38)	(1,946.52)	0.0000	4.3300	(1,828.1645)	0.0000	0.2416	(0.9885)	0.0000	1	(0.7469)	01/06/2025
603233.SH	12/30/2024	SDB3263589484	(1,300.00)	2.1628	(2,905.86)	(2,811.64)	0.0000	4.3300	(1,828.1645)	0.0000	0.3495	(1.4278)	0.0000	1	(1.0783)	01/06/2025
603233.SH	12/30/2024	SDB3263589484	(100.00)	2.1628	(212.45)	(216.28)	0.0000	4.3300	(1,828.1645)	0.0000	0.0256	(0.1098)	0.0000	1	(0.0843)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
DASHENLIN PHARMACEUTICAL GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603233.SH	12/30/2024	SDB3263589484	(1,200.00)	2.1628	(2,567.12)	(2,595.36)	0.0000	4.3300	(1,828.1645)	0.0000	0.3088	(1.3180)	0.0000	1	(1.0092)	01/06/2025
603233.SH	12/30/2024	SDB3263589484	(3,000.00)	2.1628	(6,434.57)	(6,488.39)	0.0000	4.3300	(1,828.1645)	0.0000	0.7739	(3.2950)	0.0000	1	(2.5210)	01/06/2025
603233.SH	12/27/2024	SDB3263589484	(2,300.00)	2.2510	(5,050.54)	(5,177.20)	0.0000	4.3300	(1,796.9683)	0.0000	1.8224	(7.7527)	0.0000	3	(5.9303)	01/06/2025
603233.SH	12/27/2024	SDB3263589484	(7,300.00)	2.2510	(16,115.06)	(16,431.99)	0.0000	4.3300	(1,796.9683)	0.0000	5.8148	(24.6065)	0.0000	3	(18.7916)	01/06/2025
603233.SH	12/27/2024	SDB3263589484	(25,300.00)	2.2510	(56,020.15)	(56,949.24)	0.0000	4.3300	(1,796.9683)	0.0000	20.2139	(85.2800)	0.0000	3	(65.0660)	01/06/2025
603233.SH	12/27/2024	SDB3263589484	(7,300.00)	2.2510	(16,103.49)	(16,431.99)	0.0000	4.3300	(1,796.9683)	0.0000	5.8107	(24.6065)	0.0000	3	(18.7958)	01/06/2025
603233.SH	12/27/2024	SDB3263589484	(1,000.00)	2.2510	(2,236.52)	(2,250.96)	0.0000	4.3300	(1,796.9683)	0.0000	0.8070	(3.3708)	0.0000	3	(2.5637)	01/06/2025
603233.SH	12/27/2024	SDB3263589484	(7,200.00)	2.2510	(16,117.47)	(16,206.90)	0.0000	4.3300	(1,796.9683)	0.0000	5.8157	(24.2694)	0.0000	3	(18.4537)	01/06/2025
603233.SH	12/27/2024	SDB3263589484	(900.00)	2.2510	(2,008.38)	(2,025.86)	0.0000	4.3300	(1,796.9683)	0.0000	0.7247	(3.0337)	0.0000	3	(2.3090)	01/06/2025
603233.SH	12/27/2024	SDB3263589484	(1,300.00)	2.2510	(2,905.86)	(2,926.25)	0.0000	4.3300	(1,796.9683)	0.0000	1.0485	(4.3820)	0.0000	3	(3.3334)	01/06/2025
603233.SH	12/27/2024	SDB3263589484	(100.00)	2.2510	(212.45)	(225.10)	0.0000	4.3300	(1,796.9683)	0.0000	0.0767	(0.3371)	0.0000	3	(0.2604)	01/06/2025
603233.SH	12/27/2024	SDB3263589484	(1,200.00)	2.2510	(2,567.12)	(2,701.15)	0.0000	4.3300	(1,796.9683)	0.0000	0.9263	(4.0449)	0.0000	3	(3.1186)	01/06/2025
603233.SH	12/27/2024	SDB3263589484	(3,000.00)	2.2510	(6,434.57)	(6,752.87)	0.0000	4.3300	(1,796.9683)	0.0000	2.3218	(10.1123)	0.0000	3	(7.7904)	01/06/2025
603233.SH	12/26/2024	SDB3263589484	(2,300.00)	2.2163	(5,050.54)	(5,097.49)	0.0000	4.3300	(1,796.9683)	0.0000	0.6075	(2.5444)	0.0000	1	(1.9370)	01/06/2025
603233.SH	12/26/2024	SDB3263589484	(7,300.00)	2.2163	(16,115.06)	(16,178.98)	0.0000	4.3300	(1,796.9683)	0.0000	1.9383	(8.0759)	0.0000	1	(6.1376)	01/06/2025
603233.SH	12/26/2024	SDB3263589484	(25,300.00)	2.2163	(56,020.15)	(56,072.34)	0.0000	4.3300	(1,796.9683)	0.0000	6.7380	(27.9889)	0.0000	1	(21.2510)	01/06/2025
603233.SH	12/26/2024	SDB3263589484	(7,300.00)	2.2163	(16,103.49)	(16,178.98)	0.0000	4.3300	(1,796.9683)	0.0000	1.9369	(8.0759)	0.0000	1	(6.1390)	01/06/2025
603233.SH	12/26/2024	SDB3263589484	(1,000.00)	2.2163	(2,236.52)	(2,216.30)	0.0000	4.3300	(1,796.9683)	0.0000	0.2690	(1.1063)	0.0000	1	(0.8373)	01/06/2025
603233.SH	12/26/2024	SDB3263589484	(7,200.00)	2.2163	(16,117.47)	(15,957.35)	0.0000	4.3300	(1,796.9683)	0.0000	1.9386	(7.9652)	0.0000	1	(6.0267)	01/06/2025
603233.SH	12/26/2024	SDB3263589484	(900.00)	2.2163	(2,008.38)	(1,994.67)	0.0000	4.3300	(1,796.9683)	0.0000	0.2416	(0.9957)	0.0000	1	(0.7541)	01/06/2025
603233.SH	12/26/2024	SDB3263589484	(1,300.00)	2.2163	(2,905.86)	(2,881.19)	0.0000	4.3300	(1,796.9683)	0.0000	0.3495	(1.4382)	0.0000	1	(1.0887)	01/06/2025
603233.SH	12/26/2024	SDB3263589484	(100.00)	2.2163	(212.45)	(221.63)	0.0000	4.3300	(1,796.9683)	0.0000	0.0256	(0.1106)	0.0000	1	(0.0851)	01/06/2025
603233.SH	12/26/2024	SDB3263589484	(1,200.00)	2.2163	(2,567.12)	(2,659.56)	0.0000	4.3300	(1,796.9683)	0.0000	0.3088	(1.3275)	0.0000	1	(1.0188)	01/06/2025
603233.SH	12/26/2024	SDB3263589484	(3,000.00)	2.2163	(6,434.57)	(6,648.89)	0.0000	4.3300	(1,796.9683)	0.0000	0.7739	(3.3188)	0.0000	1	(2.5449)	01/06/2025
603233.SH	12/24/2024	SDB3263589484	(2,300.00)	2.2163	(5,050.54)	(5,097.49)	0.0000	4.3300	(1,796.9683)	0.0000	1.2149	(5.0889)	0.0000	2	(3.8740)	01/06/2025
603233.SH	12/24/2024	SDB3263589484	(7,300.00)	2.2163	(16,115.06)	(16,178.98)	0.0000	4.3300	(1,796.9683)	0.0000	3.8766	(16.1517)	0.0000	2	(12.2752)	01/06/2025
603233.SH	12/24/2024	SDB3263589484	(25,300.00)	2.2163	(56,020.15)	(56,072.34)	0.0000	4.3300	(1,796.9683)	0.0000	13.4760	(55.9779)	0.0000	2	(42.5019)	01/06/2025
603233.SH	12/24/2024	SDB3263589484	(7,300.00)	2.2163	(16,103.49)	(16,178.98)	0.0000	4.3300	(1,796.9683)	0.0000	3.8738	(16.1517)	0.0000	2	(12.2779)	01/06/2025
603233.SH	12/24/2024	SDB3263589484	(1,000.00)	2.2163	(2,236.52)	(2,216.30)	0.0000	4.3300	(1,796.9683)	0.0000	0.5380	(2.2126)	0.0000	2	(1.6746)	01/06/2025
603233.SH	12/24/2024	SDB3263589484	(7,200.00)	2.2163	(16,117.47)	(15,957.35)	0.0000	4.3300	(1,796.9683)	0.0000	3.8771	(15.9305)	0.0000	2	(12.0533)	01/06/2025
603233.SH	12/24/2024	SDB3263589484	(900.00)	2.2163	(2,008.38)	(1,994.67)	0.0000	4.3300	(1,796.9683)	0.0000	0.4831	(1.9913)	0.0000	2	(1.5082)	01/06/2025
603233.SH	12/24/2024	SDB3263589484	(1,300.00)	2.2163	(2,905.86)	(2,881.19)	0.0000	4.3300	(1,796.9683)	0.0000	0.6990	(2.8763)	0.0000	2	(2.1773)	01/06/2025
603233.SH	12/24/2024	SDB3263589484	(100.00)	2.2163	(212.45)	(221.63)	0.0000	4.3300	(1,796.9683)	0.0000	0.0511	(0.2213)	0.0000	2	(0.1702)	01/06/2025
603233.SH	12/24/2024	SDB3263589484	(1,200.00)	2.2163	(2,567.12)	(2,659.56)	0.0000	4.3300	(1,796.9683)	0.0000	0.6175	(2.6551)	0.0000	2	(2.0375)	01/06/2025
603233.SH	12/24/2024	SDB3263589484	(3,000.00)	2.2163	(6,434.57)	(6,648.89)	0.0000	4.3300	(1,796.9683)	0.0000	1.5479	(6.6377)	0.0000	2	(5.0898)	01/06/2025
603233.SH	12/23/2024	SDB3263589484	(25,300.00)	2.2043	(56,020.15)	(55,768.01)	0.0000	4.3300	(1,781.1310)	0.0000	6.7380	(27.5917)	0.0000	1	(20.8537)	01/06/2025
603233.SH	12/23/2024	SDB3263589484	(7,300.00)	2.2043	(16,103.49)	(16,091.16)	0.0000	4.3300	(1,781.1310)	0.0000	1.9369	(7.9612)	0.0000	1	(6.0244)	01/06/2025
603233.SH	12/23/2024	SDB3263589484	(1,000.00)	2.2043	(2,236.52)	(2,204.27)	0.0000	4.3300	(1,781.1310)	0.0000	0.2690	(1.0906)	0.0000	1	(0.8216)	01/06/2025
603233.SH	12/23/2024	SDB3263589484	(7,200.00)	2.2043	(16,117.47)	(15,870.74)	0.0000	4.3300	(1,781.1310)	0.0000	1.9386	(7.8522)	0.0000	1	(5.9136)	01/06/2025
603233.SH	12/23/2024	SDB3263589484	(900.00)	2.2043	(2,008.38)	(1,983.84)	0.0000	4.3300	(1,781.1310)	0.0000	0.2416	(0.9815)	0.0000	1	(0.7400)	01/06/2025
603233.SH	12/23/2024	SDB3263589484	(1,300.00)	2.2043	(2,905.86)	(2,885.55)	0.0000	4.3300	(1,781.1310)	0.0000	0.3495	(1.4178)	0.0000	1	(1.0682)	01/06/2025
603233.SH	12/23/2024	SDB3263589484	(100.00)	2.2043	(212.45)	(220.43)	0.0000	4.3300	(1,781.1310)	0.0000	0.0256	(0.1091)	0.0000	1	(0.0835)	01/06/2025
603233.SH	12/23/2024	SDB3263589484	(1,200.00)	2.2043	(2,567.12)	(2,645.12)	0.0000	4.3300	(1,781.1310)	0.0000	0.3088	(1.3087)	0.0000	1	(0.9999)	01/06/2025
603233.SH	12/23/2024	SDB3263589484	(3,000.00)	2.2043	(6,434.57)	(6,612.81)	0.0000	4.3300	(1,781.1310)	0.0000	0.7739	(3.2717)	0.0000	1	(2.4978)	01/06/2025
603233.SH	12/20/2024	SDB3263589484	(25,300.00)	2.1833	(56,020.15)	(55,236.45)	0.0000	4.3300	(1,781.1310)	0.0000	20.2139	(81.9861)	0.0000	3	(61.7722)	01/06/2025
603233.SH	12/20/2024	SDB3263589484	(7,300.00)	2.1833	(16,103.49)	(15,937.79)	0.0000	4.3300	(1,781.1310)	0.0000	5.8107	(23.6561)	0.0000	3	(17.8454)	01/06/2025
603233.SH	12/20/2024	SDB3263589484	(1,000.00)	2.1833	(2,236.52)	(2,183.26)	0.0000	4.3300	(1,781.1310)	0.0000	0.8070	(3.2406)	0.0000	3	(2.4335)	01/06/2025
603233.SH	12/20/2024	SDB3263589484	(7,200.00)	2.1833	(16,117.47)	(15,719.46)	0.0000	4.3300	(1,781.1310)	0.0000	5.8157	(23.3320)	0.0000	3	(17.5163)	01/06/2025
603233.SH	12/20/2024	SDB3263589484	(900.00)	2.1833	(2,008.38)	(1,964.93)	0.0000	4.3300	(1,781.1310)	0.0000	0.7247	(2.9165)	0.0000	3	(2.1918)	01/06/2025
603233.SH	12/20/2024	SDB3263589484	(1,300.00)	2.1833	(2,905.86)	(2,838.24)	0.0000	4.3300	(1,781.1310)	0.0000	1.0485	(4.2127)	0.0000	3	(3.1642)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
DASHENLIN PHARMACEUTICAL GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603233.SH	12/20/2024	SDB3263589484	(100.00)	2.1833	(212.45)	(218.33)	0.0000	4.3300	(1,781.1310)	0.0000	0.0767	(0.3241)	0.0000	3	(0.2474)	01/06/2025
603233.SH	12/20/2024	SDB3263589484	(1,200.00)	2.1833	(2,567.12)	(2,619.91)	0.0000	4.3300	(1,781.1310)	0.0000	0.9263	(3.8887)	0.0000	3	(2.9624)	01/06/2025
603233.SH	12/20/2024	SDB3263589484	(3,000.00)	2.1833	(6,434.57)	(6,549.78)	0.0000	4.3300	(1,781.1310)	0.0000	2.3218	(9.7217)	0.0000	3	(7.3999)	01/06/2025
603233.SH	12/19/2024	SDB3263589484	(1,000.00)	2.2354	(2,236.52)	(2,235.38)	0.0000	4.5800	(1,905.6122)	0.0000	0.2845	(1.1833)	0.0000	1	(0.8987)	01/06/2025
603233.SH	12/19/2024	SDB3263589484	(7,200.00)	2.2354	(16,117.47)	(16,094.74)	0.0000	4.5800	(1,905.6122)	0.0000	2.0505	(8.5195)	0.0000	1	(6.4690)	01/06/2025
603233.SH	12/19/2024	SDB3263589484	(900.00)	2.2354	(2,008.38)	(2,011.84)	0.0000	4.5800	(1,905.6122)	0.0000	0.2555	(1.0649)	0.0000	1	(0.8094)	01/06/2025
603233.SH	12/19/2024	SDB3263589484	(1,300.00)	2.2354	(2,905.86)	(2,905.99)	0.0000	4.5800	(1,905.6122)	0.0000	0.3697	(1.5382)	0.0000	1	(1.1686)	01/06/2025
603233.SH	12/19/2024	SDB3263589484	(100.00)	2.2354	(212.45)	(223.54)	0.0000	4.5800	(1,905.6122)	0.0000	0.0270	(0.1183)	0.0000	1	(0.0913)	01/06/2025
603233.SH	12/19/2024	SDB3263589484	(1,200.00)	2.2354	(2,567.12)	(2,682.46)	0.0000	4.5800	(1,905.6122)	0.0000	0.3266	(1.4199)	0.0000	1	(1.0933)	01/06/2025
603233.SH	12/19/2024	SDB3263589484	(3,000.00)	2.2354	(6,434.57)	(6,706.14)	0.0000	4.5800	(1,905.6122)	0.0000	0.8186	(3.5498)	0.0000	1	(2.7312)	01/06/2025
603233.SH	12/18/2024	SDB3263589484	(900.00)	2.2254	(2,008.38)	(2,002.84)	0.0000	4.5800	(2,101.9230)	0.0000	0.2555	(1.1694)	0.0000	1	(0.9139)	01/06/2025
603233.SH	12/18/2024	SDB3263589484	(1,300.00)	2.2254	(2,905.86)	(2,892.99)	0.0000	4.5800	(2,101.9230)	0.0000	0.3697	(1.6891)	0.0000	1	(1.3194)	01/06/2025
603233.SH	12/18/2024	SDB3263589484	(100.00)	2.2254	(212.45)	(222.54)	0.0000	4.5800	(2,101.9230)	0.0000	0.0270	(0.1299)	0.0000	1	(0.1029)	01/06/2025
603233.SH	12/18/2024	SDB3263589484	(1,200.00)	2.2254	(2,567.12)	(2,670.45)	0.0000	4.5800	(2,101.9230)	0.0000	0.3266	(1.5592)	0.0000	1	(1.2326)	01/06/2025
603233.SH	12/18/2024	SDB3263589484	(3,000.00)	2.2254	(6,434.57)	(6,676.13)	0.0000	4.5800	(2,101.9230)	0.0000	0.8186	(3.8980)	0.0000	1	(3.0794)	01/06/2025
603233.SH	12/17/2024	SDB3263589484	(100.00)	2.2694	(212.45)	(226.94)	0.0000	4.5800	(2,218.0232)	0.0000	0.0270	(0.1398)	0.0000	1	(0.1128)	01/06/2025
603233.SH	12/17/2024	SDB3263589484	(1,200.00)	2.2694	(2,567.12)	(2,723.31)	0.0000	4.5800	(2,218.0232)	0.0000	0.3266	(1.6779)	0.0000	1	(1.3513)	01/06/2025
603233.SH	12/17/2024	SDB3263589484	(3,000.00)	2.2694	(6,434.57)	(6,808.28)	0.0000	4.5800	(2,218.0232)	0.0000	0.8186	(4.1947)	0.0000	1	(3.3761)	01/06/2025
603233.SH	12/16/2024	SDB3263589484	(100.00)	2.1594	(212.45)	(215.94)	0.0000	4.5800	(2,218.0232)	0.0000	0.0270	(0.1330)	0.0000	1	(0.1060)	01/06/2025
603233.SH	12/16/2024	SDB3263589484	(1,200.00)	2.1594	(2,567.12)	(2,591.28)	0.0000	4.5800	(2,218.0232)	0.0000	0.3266	(1.5965)	0.0000	1	(1.2699)	01/06/2025
603233.SH	12/16/2024	SDB3263589484	(3,000.00)	2.1594	(6,434.57)	(6,478.20)	0.0000	4.5800	(2,218.0232)	0.0000	0.8186	(3.9913)	0.0000	1	(3.1727)	01/06/2025
603233.SH	12/13/2024	SDB3263589484	(100.00)	2.1425	(212.45)	(214.25)	0.0000	4.5800	(2,218.0232)	0.0000	0.0811	(0.3960)	0.0000	3	(0.3149)	01/06/2025
603233.SH	12/13/2024	SDB3263589484	(1,200.00)	2.1425	(2,567.12)	(2,571.04)	0.0000	4.5800	(2,218.0232)	0.0000	0.9798	(4.7522)	0.0000	3	(3.7724)	01/06/2025
603233.SH	12/13/2024	SDB3263589484	(3,000.00)	2.1425	(6,434.57)	(6,427.61)	0.0000	4.5800	(2,218.0232)	0.0000	2.4559	(11.8805)	0.0000	3	(9.4246)	01/06/2025
603233.SH	12/12/2024	SDB3263589484	(100.00)	2.1243	(212.45)	(212.43)	0.0000	4.5800	(2,218.0232)	0.0000	0.0270	(0.1309)	0.0000	1	(0.1039)	01/06/2025
603233.SH	12/12/2024	SDB3263589484	(1,200.00)	2.1243	(2,567.12)	(2,549.20)	0.0000	4.5800	(2,218.0232)	0.0000	0.3266	(1.5706)	0.0000	1	(1.2440)	01/06/2025
603233.SH	12/12/2024	SDB3263589484	(3,000.00)	2.1243	(6,434.57)	(6,373.00)	0.0000	4.5800	(2,218.0232)	0.0000	0.8186	(3.9265)	0.0000	1	(3.1079)	01/06/2025
603233.SH	12/11/2024	SDB3263589484	(1,200.00)	2.1547	(2,567.12)	(2,585.60)	0.0000	4.5800	(2,225.0000)	0.0000	0.3266	(1.5980)	0.0000	1	(1.2715)	01/06/2025
603233.SH	12/11/2024	SDB3263589484	(3,000.00)	2.1547	(6,434.57)	(6,464.00)	0.0000	4.5800	(2,225.0000)	0.0000	0.8186	(3.9951)	0.0000	1	(3.1765)	01/06/2025
603233.SH	12/10/2024	SDB3263589484	(1,200.00)	2.1208	(2,567.12)	(2,544.94)	0.0000	4.5800	(2,225.0000)	0.0000	0.3266	(1.5729)	0.0000	1	(1.2463)	01/06/2025
603233.SH	12/10/2024	SDB3263589484	(3,000.00)	2.1208	(6,434.57)	(6,362.36)	0.0000	4.5800	(2,225.0000)	0.0000	0.8186	(3.9323)	0.0000	1	(3.1137)	01/06/2025
603233.SH	12/09/2024	SDB3263589484	(1,200.00)	2.1167	(2,567.12)	(2,540.01)	0.0000	4.5800	(2,225.0000)	0.0000	0.3266	(1.5699)	0.0000	1	(1.2433)	01/06/2025
603233.SH	12/09/2024	SDB3263589484	(3,000.00)	2.1167	(6,434.57)	(6,350.03)	0.0000	4.5800	(2,225.0000)	0.0000	0.8186	(3.9247)	0.0000	1	(3.1061)	01/06/2025
603233.SH	12/06/2024	SDB3263589484	(1,200.00)	2.1393	(2,567.12)	(2,567.12)	0.0000	4.5800	(2,225.0000)	0.0000	0.9798	(4.7599)	0.0000	3	(3.7801)	01/06/2025
603233.SH	12/06/2024	SDB3263589484	(3,000.00)	2.1449	(6,434.57)	(6,434.57)	0.0000	4.5800	(2,225.0000)	0.0000	2.4559	(11.9308)	0.0000	3	(9.4749)	01/06/2025
TOTAL DASHENLIN PHARMACEUTICAL GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND											337.0329	(1,401.6243)	0.0000		(1,064.5913)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
DATANG TELECOM TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND																
600198.SH	12/17/2024	SDB3264120660	(6,700.00)	1.5662	(10,155.75)	(10,493.31)	0.0000	4.5800	(1,750.0000)	0.0000	1.2920	(5.1009)	0.0000	1	(3.8089)	01/06/2025
600198.SH	12/17/2024	SDB3264120660	(3,900.00)	1.5662	(5,887.11)	(6,108.05)	0.0000	4.5800	(1,750.0000)	0.0000	0.7490	(2.9692)	0.0000	1	(2.2202)	01/06/2025
600198.SH	12/16/2024	SDB3264120660	(6,700.00)	1.5158	(10,155.75)	(10,155.75)	0.0000	4.5800	(1,750.0000)	0.0000	1.2920	(4.9368)	0.0000	1	(3.6448)	01/06/2025
600198.SH	12/16/2024	SDB3264120660	(3,900.00)	1.5095	(5,887.11)	(5,887.11)	0.0000	4.5800	(1,750.0000)	0.0000	0.7490	(2.8618)	0.0000	1	(2.1128)	01/06/2025
600198.SH	12/12/2024	SDB3263242806	(15,800.00)	1.4345	(24,058.96)	(22,665.23)	0.0000	4.5800	(1,624.5337)	0.0000	3.0608	(10.2279)	0.0000	1	(7.1671)	01/06/2025
600198.SH	12/12/2024	SDB3263242806	(5,600.00)	1.4345	(8,410.44)	(8,033.24)	0.0000	4.5800	(1,624.5337)	0.0000	1.0700	(3.6251)	0.0000	1	(2.5551)	01/06/2025
600198.SH	12/12/2024	SDB3263242806	(9,600.00)	1.4345	(14,157.19)	(13,771.28)	0.0000	4.5800	(1,624.5337)	0.0000	1.8011	(6.2144)	0.0000	1	(4.4133)	01/06/2025
600198.SH	12/12/2024	SDB3263242806	(2,900.00)	1.4345	(4,268.84)	(4,160.07)	0.0000	4.5800	(1,624.5337)	0.0000	0.5431	(1.8773)	0.0000	1	(1.3342)	01/06/2025
600198.SH	12/12/2024	SDB3263242806	(200.00)	1.4345	(288.00)	(286.90)	0.0000	4.5800	(1,624.5337)	0.0000	0.0366	(0.1295)	0.0000	1	(0.0928)	01/06/2025
600198.SH	12/12/2024	SDB3263242806	(2,700.00)	1.4345	(3,887.98)	(3,873.17)	0.0000	4.5800	(1,624.5337)	0.0000	0.4946	(1.7478)	0.0000	1	(1.2532)	01/06/2025
600198.SH	12/12/2024	SDB3263242806	(6,100.00)	1.4345	(8,783.95)	(8,750.50)	0.0000	4.5800	(1,624.5337)	0.0000	1.1175	(3.9487)	0.0000	1	(2.8312)	01/06/2025
600198.SH	12/11/2024	SDB3263242806	(15,800.00)	1.4649	(24,058.96)	(23,145.40)	0.0000	4.5800	(1,624.5337)	0.0000	3.0608	(10.4446)	0.0000	1	(7.3837)	01/06/2025
600198.SH	12/11/2024	SDB3263242806	(5,600.00)	1.4649	(8,410.44)	(8,203.43)	0.0000	4.5800	(1,624.5337)	0.0000	1.0700	(3.7019)	0.0000	1	(2.6319)	01/06/2025
600198.SH	12/11/2024	SDB3263242806	(9,600.00)	1.4649	(14,157.19)	(14,063.03)	0.0000	4.5800	(1,624.5337)	0.0000	1.8011	(6.3461)	0.0000	1	(4.5450)	01/06/2025
600198.SH	12/11/2024	SDB3263242806	(2,900.00)	1.4649	(4,268.84)	(4,248.21)	0.0000	4.5800	(1,624.5337)	0.0000	0.5431	(1.9170)	0.0000	1	(1.3740)	01/06/2025
600198.SH	12/11/2024	SDB3263242806	(200.00)	1.4649	(288.00)	(292.98)	0.0000	4.5800	(1,624.5337)	0.0000	0.0366	(0.1322)	0.0000	1	(0.0956)	01/06/2025
600198.SH	12/11/2024	SDB3263242806	(2,700.00)	1.4649	(3,887.98)	(3,955.23)	0.0000	4.5800	(1,624.5337)	0.0000	0.4946	(1.7848)	0.0000	1	(1.2902)	01/06/2025
600198.SH	12/11/2024	SDB3263242806	(6,100.00)	1.4649	(8,783.95)	(8,935.88)	0.0000	4.5800	(1,624.5337)	0.0000	1.1175	(4.0324)	0.0000	1	(2.9149)	01/06/2025
600198.SH	12/10/2024	SDB3263242806	(15,800.00)	1.4748	(24,058.96)	(23,301.71)	0.0000	4.5800	(1,624.5337)	0.0000	3.0608	(10.5151)	0.0000	1	(7.4543)	01/06/2025
600198.SH	12/10/2024	SDB3263242806	(5,600.00)	1.4748	(8,410.44)	(8,258.84)	0.0000	4.5800	(1,624.5337)	0.0000	1.0700	(3.7269)	0.0000	1	(2.6569)	01/06/2025
600198.SH	12/10/2024	SDB3263242806	(9,600.00)	1.4748	(14,157.19)	(14,158.00)	0.0000	4.5800	(1,624.5337)	0.0000	1.8011	(6.3889)	0.0000	1	(4.5878)	01/06/2025
600198.SH	12/10/2024	SDB3263242806	(2,900.00)	1.4748	(4,268.84)	(4,276.90)	0.0000	4.5800	(1,624.5337)	0.0000	0.5431	(1.9300)	0.0000	1	(1.3869)	01/06/2025
600198.SH	12/10/2024	SDB3263242806	(200.00)	1.4748	(288.00)	(294.96)	0.0000	4.5800	(1,624.5337)	0.0000	0.0366	(0.1331)	0.0000	1	(0.0965)	01/06/2025
600198.SH	12/10/2024	SDB3263242806	(2,700.00)	1.4748	(3,887.98)	(3,981.94)	0.0000	4.5800	(1,624.5337)	0.0000	0.4946	(1.7969)	0.0000	1	(1.3022)	01/06/2025
600198.SH	12/10/2024	SDB3263242806	(6,100.00)	1.4748	(8,783.95)	(8,996.23)	0.0000	4.5800	(1,624.5337)	0.0000	1.1175	(4.0596)	0.0000	1	(2.9421)	01/06/2025
600198.SH	12/09/2024	SDB3263242806	(15,800.00)	1.4688	(24,058.96)	(23,206.58)	0.0000	4.5800	(1,624.5337)	0.0000	3.0608	(10.4722)	0.0000	1	(7.4114)	01/06/2025
600198.SH	12/09/2024	SDB3263242806	(5,600.00)	1.4688	(8,410.44)	(8,225.12)	0.0000	4.5800	(1,624.5337)	0.0000	1.0700	(3.7117)	0.0000	1	(2.6417)	01/06/2025
600198.SH	12/09/2024	SDB3263242806	(9,600.00)	1.4688	(14,157.19)	(14,100.20)	0.0000	4.5800	(1,624.5337)	0.0000	1.8011	(6.3628)	0.0000	1	(4.5617)	01/06/2025
600198.SH	12/09/2024	SDB3263242806	(2,900.00)	1.4688	(4,268.84)	(4,259.44)	0.0000	4.5800	(1,624.5337)	0.0000	0.5431	(1.9221)	0.0000	1	(1.3790)	01/06/2025
600198.SH	12/09/2024	SDB3263242806	(200.00)	1.4688	(288.00)	(293.75)	0.0000	4.5800	(1,624.5337)	0.0000	0.0366	(0.1326)	0.0000	1	(0.0959)	01/06/2025
600198.SH	12/09/2024	SDB3263242806	(2,700.00)	1.4688	(3,887.98)	(3,965.68)	0.0000	4.5800	(1,624.5337)	0.0000	0.4946	(1.7896)	0.0000	1	(1.2949)	01/06/2025
600198.SH	12/09/2024	SDB3263242806	(6,100.00)	1.4688	(8,783.95)	(8,959.50)	0.0000	4.5800	(1,624.5337)	0.0000	1.1175	(4.0431)	0.0000	1	(2.9255)	01/06/2025
600198.SH	12/06/2024	SDB3263242806	(9,600.00)	1.5070	(14,157.19)	(14,466.75)	0.0000	4.5800	(1,648.9534)	0.0000	5.4033	(19.8792)	0.0000	3	(14.4758)	01/06/2025
600198.SH	12/06/2024	SDB3263242806	(2,900.00)	1.5070	(4,268.84)	(4,370.16)	0.0000	4.5800	(1,648.9534)	0.0000	1.6293	(6.0052)	0.0000	3	(4.3759)	01/06/2025
600198.SH	12/06/2024	SDB3263242806	(200.00)	1.5070	(288.00)	(301.39)	0.0000	4.5800	(1,648.9534)	0.0000	0.1099	(0.4141)	0.0000	3	(0.3042)	01/06/2025
600198.SH	12/06/2024	SDB3263242806	(2,700.00)	1.5070	(3,887.98)	(4,068.77)	0.0000	4.5800	(1,648.9534)	0.0000	1.4839	(5.5910)	0.0000	3	(4.1071)	01/06/2025
600198.SH	12/06/2024	SDB3263242806	(6,100.00)	1.5070	(8,783.95)	(9,192.41)	0.0000	4.5800	(1,648.9534)	0.0000	3.3525	(12.6316)	0.0000	3	(9.2790)	01/06/2025
600198.SH	12/05/2024	SDB3263242806	(200.00)	1.4643	(288.00)	(292.87)	0.0000	4.5800	(1,751.6666)	0.0000	0.0366	(0.1425)	0.0000	1	(0.1059)	01/06/2025
600198.SH	12/05/2024	SDB3263242806	(2,700.00)	1.4643	(3,887.98)	(3,953.72)	0.0000	4.5800	(1,751.6666)	0.0000	0.4946	(1.9238)	0.0000	1	(1.4291)	01/06/2025
600198.SH	12/05/2024	SDB3263242806	(6,100.00)	1.4643	(8,783.95)	(8,932.49)	0.0000	4.5800	(1,751.6666)	0.0000	1.1175	(4.3463)	0.0000	1	(3.2288)	01/06/2025
600198.SH	12/04/2024	SDB3263242806	(200.00)	1.4400	(288.00)	(288.00)	0.0000	4.5800	(1,751.6666)	0.0000	0.0366	(0.1401)	0.0000	1	(0.1035)	01/06/2025
600198.SH	12/04/2024	SDB3263242806	(2,700.00)	1.4400	(3,887.98)	(3,887.98)	0.0000	4.5800	(1,751.6666)	0.0000	0.4946	(1.8918)	0.0000	1	(1.3972)	01/06/2025
600198.SH	12/04/2024	SDB3263242806	(6,100.00)	1.4400	(8,783.95)	(8,783.95)	0.0000	4.5800	(1,751.6666)	0.0000	1.1175	(4.2740)	0.0000	1	(3.1565)	01/06/2025
TOTAL DATANG TELECOM TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND												51.8539	(186.2225)	0.0000	(134.3687)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
DENCARE (CHONGQING) ORAL CARE CO., LTD. CMN CLASS A SERIES NORTHBOUND																
001328.ZK	01/03/2025	SDB3264649819	(4,000.00)	4.4627	(17,580.09)	(17,850.74)	0.0000	4.3300	(1,500.0000)	0.0000	6.3435	(22.3134)	0.0000	3	(15.9699)	01/06/2025
001328.ZK	01/03/2025	SDB3264649819	(3,700.00)	4.4627	(16,065.54)	(16,511.94)	0.0000	4.3300	(1,500.0000)	0.0000	5.7970	(20.6399)	0.0000	3	(14.8429)	01/06/2025
001328.ZK	01/02/2025	SDB3264649819	(4,000.00)	4.3924	(17,580.09)	(17,569.78)	0.0000	4.3300	(1,500.0000)	0.0000	2.1145	(7.3207)	0.0000	1	(5.2062)	01/06/2025
001328.ZK	01/02/2025	SDB3264649819	(3,700.00)	4.3924	(16,065.54)	(16,252.05)	0.0000	4.3300	(1,500.0000)	0.0000	1.9323	(6.7717)	0.0000	1	(4.8394)	01/06/2025
001328.ZK	12/31/2024	SDB3264649819	(4,000.00)	4.3127	(17,580.09)	(17,250.70)	0.0000	4.3300	(1,500.0000)	0.0000	4.2290	(14.3756)	0.0000	2	(10.1466)	01/06/2025
001328.ZK	12/31/2024	SDB3264649819	(3,700.00)	4.3127	(16,065.54)	(15,956.90)	0.0000	4.3300	(1,500.0000)	0.0000	3.8647	(13.2974)	0.0000	2	(9.4328)	01/06/2025
001328.ZK	12/30/2024	SDB3264649819	(4,000.00)	4.3950	(17,580.09)	(17,580.09)	0.0000	4.3300	(1,500.0000)	0.0000	2.1145	(7.3250)	0.0000	1	(5.2105)	01/06/2025
001328.ZK	12/30/2024	SDB3264649819	(3,700.00)	4.3420	(16,065.54)	(16,065.54)	0.0000	4.3300	(1,500.0000)	0.0000	1.9323	(6.6940)	0.0000	1	(4.7616)	01/06/2025
TOTAL DENCARE (CHONGQING) ORAL CARE CO., LTD. CMN CLASS A SERIES NORTHBOUND												28.3277	(98.7378)	0.0000	(70.4100)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
DEZHAN HEALTHCARE CO LTD CMN CLASS A SERIES NORTHBOUND																
000813.ZK	12/30/2024	SDB3264120678	(1,300.00)	0.4682	(889.43)	(608.60)	0.0000	4.3300	(2,193.0365)	0.0000	0.1070	(0.3707)	0.0000	1	(0.2638)	01/06/2025
000813.ZK	12/30/2024	SDB3264120678	(100.00)	0.4682	(64.83)	(46.81)	0.0000	4.3300	(2,193.0365)	0.0000	0.0078	(0.0285)	0.0000	1	(0.0207)	01/06/2025
000813.ZK	12/30/2024	SDB3264120678	(20,500.00)	0.4682	(11,021.70)	(9,597.08)	0.0000	4.3300	(2,193.0365)	0.0000	1.3257	(5.8463)	0.0000	1	(4.5206)	01/06/2025
000813.ZK	12/27/2024	SDB3264120678	(1,300.00)	0.5022	(889.43)	(652.85)	0.0000	4.3300	(2,193.0365)	0.0000	0.3209	(1.1931)	0.0000	3	(0.8722)	01/06/2025
000813.ZK	12/27/2024	SDB3264120678	(100.00)	0.5022	(64.83)	(50.22)	0.0000	4.3300	(2,193.0365)	0.0000	0.0234	(0.0918)	0.0000	3	(0.0684)	01/06/2025
000813.ZK	12/27/2024	SDB3264120678	(20,500.00)	0.5022	(11,021.70)	(10,294.87)	0.0000	4.3300	(2,193.0365)	0.0000	3.9770	(18.8142)	0.0000	3	(14.8372)	01/06/2025
000813.ZK	12/26/2024	SDB3264120678	(1,300.00)	0.5045	(889.43)	(655.87)	0.0000	4.3300	(2,203.4615)	0.0000	0.1070	(0.4014)	0.0000	1	(0.2945)	01/06/2025
000813.ZK	12/26/2024	SDB3264120678	(100.00)	0.5045	(64.83)	(50.45)	0.0000	4.3300	(2,203.4615)	0.0000	0.0078	(0.0309)	0.0000	1	(0.0231)	01/06/2025
000813.ZK	12/26/2024	SDB3264120678	(27,000.00)	0.5045	(14,516.39)	(13,621.82)	0.0000	4.3300	(2,203.4615)	0.0000	1.7460	(8.3375)	0.0000	1	(6.5915)	01/06/2025
000813.ZK	12/26/2024	SDB3264120678	(4,100.00)	0.5045	(2,213.86)	(2,068.50)	0.0000	4.3300	(2,203.4615)	0.0000	0.2663	(1.2661)	0.0000	1	(0.9998)	01/06/2025
000813.ZK	12/24/2024	SDB3264120678	(1,300.00)	0.5045	(889.43)	(655.87)	0.0000	4.3300	(2,203.4615)	0.0000	0.2140	(0.8029)	0.0000	2	(0.5889)	01/06/2025
000813.ZK	12/24/2024	SDB3264120678	(100.00)	0.5045	(64.83)	(50.45)	0.0000	4.3300	(2,203.4615)	0.0000	0.0156	(0.0618)	0.0000	2	(0.0462)	01/06/2025
000813.ZK	12/24/2024	SDB3264120678	(27,000.00)	0.5045	(14,516.39)	(13,621.82)	0.0000	4.3300	(2,203.4615)	0.0000	3.4920	(16.6751)	0.0000	2	(13.1831)	01/06/2025
000813.ZK	12/24/2024	SDB3264120678	(4,100.00)	0.5045	(2,213.86)	(2,068.50)	0.0000	4.3300	(2,203.4615)	0.0000	0.5326	(2.5321)	0.0000	2	(1.9996)	01/06/2025
000813.ZK	12/23/2024	SDB3264120678	(1,300.00)	0.5363	(889.43)	(697.22)	0.0000	4.3300	(2,203.4615)	0.0000	0.1070	(0.4267)	0.0000	1	(0.3198)	01/06/2025
000813.ZK	12/23/2024	SDB3264120678	(100.00)	0.5363	(64.83)	(53.63)	0.0000	4.3300	(2,203.4615)	0.0000	0.0078	(0.0328)	0.0000	1	(0.0250)	01/06/2025
000813.ZK	12/23/2024	SDB3264120678	(27,000.00)	0.5363	(14,516.39)	(14,480.69)	0.0000	4.3300	(2,203.4615)	0.0000	1.7460	(8.8632)	0.0000	1	(7.1172)	01/06/2025
000813.ZK	12/23/2024	SDB3264120678	(4,100.00)	0.5363	(2,213.86)	(2,198.92)	0.0000	4.3300	(2,203.4615)	0.0000	0.2663	(1.3459)	0.0000	1	(1.0796)	01/06/2025
000813.ZK	12/20/2024	SDB3264120678	(1,300.00)	0.5678	(889.43)	(738.08)	0.0000	4.3300	(2,203.4615)	0.0000	0.3209	(1.3553)	0.0000	3	(1.0343)	01/06/2025
000813.ZK	12/20/2024	SDB3264120678	(100.00)	0.5678	(64.83)	(56.78)	0.0000	4.3300	(2,203.4615)	0.0000	0.0234	(0.1043)	0.0000	3	(0.0809)	01/06/2025
000813.ZK	12/20/2024	SDB3264120678	(27,000.00)	0.5678	(14,516.39)	(15,329.44)	0.0000	4.3300	(2,203.4615)	0.0000	5.2380	(28.1482)	0.0000	3	(22.9102)	01/06/2025
000813.ZK	12/20/2024	SDB3264120678	(4,100.00)	0.5678	(2,213.86)	(2,327.80)	0.0000	4.3300	(2,203.4615)	0.0000	0.7988	(4.2744)	0.0000	3	(3.4755)	01/06/2025
000813.ZK	12/19/2024	SDB3264120678	(1,300.00)	0.6312	(889.43)	(820.60)	0.0000	4.5800	(2,203.4615)	0.0000	0.1132	(0.5023)	0.0000	1	(0.3891)	01/06/2025
000813.ZK	12/19/2024	SDB3264120678	(100.00)	0.6312	(64.83)	(63.12)	0.0000	4.5800	(2,203.4615)	0.0000	0.0082	(0.0386)	0.0000	1	(0.0304)	01/06/2025
000813.ZK	12/19/2024	SDB3264120678	(27,000.00)	0.6312	(14,516.39)	(17,043.24)	0.0000	4.5800	(2,203.4615)	0.0000	1.8468	(10.4317)	0.0000	1	(8.5849)	01/06/2025
000813.ZK	12/19/2024	SDB3264120678	(4,100.00)	0.6312	(2,213.86)	(2,588.05)	0.0000	4.5800	(2,203.4615)	0.0000	0.2817	(1.5841)	0.0000	1	(1.3024)	01/06/2025
000813.ZK	12/18/2024	SDB3264120678	(27,000.00)	0.6339	(14,516.39)	(17,114.27)	0.0000	4.5800	(2,225.0000)	0.0000	1.8468	(10.5776)	0.0000	1	(8.7308)	01/06/2025
000813.ZK	12/18/2024	SDB3264120678	(4,100.00)	0.6339	(2,213.86)	(2,598.83)	0.0000	4.5800	(2,225.0000)	0.0000	0.2817	(1.6062)	0.0000	1	(1.3246)	01/06/2025
000813.ZK	12/17/2024	SDB3264120678	(27,000.00)	0.5780	(14,516.39)	(15,606.62)	0.0000	4.5800	(2,225.0000)	0.0000	1.8468	(9.6458)	0.0000	1	(7.7990)	01/06/2025
000813.ZK	12/17/2024	SDB3264120678	(4,100.00)	0.5780	(2,213.86)	(2,369.89)	0.0000	4.5800	(2,225.0000)	0.0000	0.2817	(1.4647)	0.0000	1	(1.1831)	01/06/2025
000813.ZK	12/16/2024	SDB3264120678	(27,000.00)	0.5376	(14,516.39)	(14,516.39)	0.0000	4.5800	(2,225.0000)	0.0000	1.8468	(8.9719)	0.0000	1	(7.1251)	01/06/2025
000813.ZK	12/16/2024	SDB3264120678	(4,100.00)	0.5400	(2,213.86)	(2,213.86)	0.0000	4.5800	(2,225.0000)	0.0000	0.2817	(1.3683)	0.0000	1	(1.0866)	01/06/2025
TOTAL DEZHAN HEALTHCARE CO LTD CMN CLASS A SERIES NORTHBOUND											29.2864	(147.1944)	0.0000		(117.9080)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
DIZAL JIANGSU PHARMACEUTICAL CO LTD CMN CLASS A SERIES NORTHBOUND																
688192.SH	01/03/2025	SDB3263116863	(800.00)	5.7897	(5,216.16)	(4,631.78)	0.0000	4.3300	(2,002.5090)	0.0000	1.8822	(7.7293)	0.0000	3	(5.8472)	01/06/2025
688192.SH	01/03/2025	SDB3263116863	(400.00)	5.7897	(2,672.69)	(2,315.89)	0.0000	4.3300	(2,002.5090)	0.0000	0.9644	(3.8647)	0.0000	3	(2.9003)	01/06/2025
688192.SH	01/03/2025	SDB3263116863	(1,367.00)	5.7897	(9,133.92)	(7,914.56)	0.0000	4.3300	(2,002.5090)	0.0000	3.2958	(13.2075)	0.0000	3	(9.9116)	01/06/2025
688192.SH	01/03/2025	SDB3263116863	(633.00)	5.7897	(4,229.54)	(3,664.90)	0.0000	4.3300	(2,002.5090)	0.0000	1.5262	(6.1158)	0.0000	3	(4.5897)	01/06/2025
688192.SH	01/03/2025	SDB3263116863	(935.00)	5.7897	(6,247.42)	(5,413.39)	0.0000	4.3300	(2,002.5090)	0.0000	2.2543	(9.0336)	0.0000	3	(6.7794)	01/06/2025
688192.SH	01/02/2025	SDB3263116863	(800.00)	5.8575	(5,216.16)	(4,686.00)	0.0000	4.3300	(2,002.5090)	0.0000	0.6274	(2.6066)	0.0000	1	(1.9792)	01/06/2025
688192.SH	01/02/2025	SDB3263116863	(400.00)	5.8575	(2,672.69)	(2,343.00)	0.0000	4.3300	(2,002.5090)	0.0000	0.3215	(1.3033)	0.0000	1	(0.9818)	01/06/2025
688192.SH	01/02/2025	SDB3263116863	(1,367.00)	5.8575	(9,133.92)	(8,007.21)	0.0000	4.3300	(2,002.5090)	0.0000	1.0986	(4.4540)	0.0000	1	(3.3554)	01/06/2025
688192.SH	01/02/2025	SDB3263116863	(633.00)	5.8575	(4,229.54)	(3,707.80)	0.0000	4.3300	(2,002.5090)	0.0000	0.5087	(2.0625)	0.0000	1	(1.5538)	01/06/2025
688192.SH	01/02/2025	SDB3263116863	(935.00)	5.8575	(6,247.42)	(5,476.77)	0.0000	4.3300	(2,002.5090)	0.0000	0.7514	(3.0465)	0.0000	1	(2.2950)	01/06/2025
688192.SH	12/31/2024	SDB3263116863	(800.00)	5.8461	(5,216.16)	(4,676.86)	0.0000	4.3300	(2,002.5090)	0.0000	1.2548	(5.2030)	0.0000	2	(3.9483)	01/06/2025
688192.SH	12/31/2024	SDB3263116863	(400.00)	5.8461	(2,672.69)	(2,338.43)	0.0000	4.3300	(2,002.5090)	0.0000	0.6429	(2.6015)	0.0000	2	(1.9586)	01/06/2025
688192.SH	12/31/2024	SDB3263116863	(1,367.00)	5.8461	(9,133.92)	(7,991.58)	0.0000	4.3300	(2,002.5090)	0.0000	2.1972	(8.8907)	0.0000	2	(6.6935)	01/06/2025
688192.SH	12/31/2024	SDB3263116863	(633.00)	5.8461	(4,229.54)	(3,700.56)	0.0000	4.3300	(2,002.5090)	0.0000	1.0174	(4.1169)	0.0000	2	(3.0995)	01/06/2025
688192.SH	12/31/2024	SDB3263116863	(935.00)	5.8461	(6,247.42)	(5,466.08)	0.0000	4.3300	(2,002.5090)	0.0000	1.5029	(6.0810)	0.0000	2	(4.5782)	01/06/2025
688192.SH	12/30/2024	SDB3263116863	(800.00)	5.7944	(5,216.16)	(4,635.51)	0.0000	4.3300	(2,002.5090)	0.0000	0.6274	(2.5785)	0.0000	1	(1.9511)	01/06/2025
688192.SH	12/30/2024	SDB3263116863	(400.00)	5.7944	(2,672.69)	(2,317.75)	0.0000	4.3300	(2,002.5090)	0.0000	0.3215	(1.2893)	0.0000	1	(0.9678)	01/06/2025
688192.SH	12/30/2024	SDB3263116863	(1,367.00)	5.7944	(9,133.92)	(7,920.92)	0.0000	4.3300	(2,002.5090)	0.0000	1.0986	(4.4060)	0.0000	1	(3.3074)	01/06/2025
688192.SH	12/30/2024	SDB3263116863	(633.00)	5.7944	(4,229.54)	(3,667.85)	0.0000	4.3300	(2,002.5090)	0.0000	0.5087	(2.0402)	0.0000	1	(1.5315)	01/06/2025
688192.SH	12/30/2024	SDB3263116863	(935.00)	5.7944	(6,247.42)	(5,417.75)	0.0000	4.3300	(2,002.5090)	0.0000	0.7514	(3.0136)	0.0000	1	(2.2622)	01/06/2025
688192.SH	12/27/2024	SDB3263116863	(800.00)	5.8607	(5,216.16)	(4,688.56)	0.0000	4.3300	(2,002.5090)	0.0000	1.8822	(7.8241)	0.0000	3	(5.9419)	01/06/2025
688192.SH	12/27/2024	SDB3263116863	(400.00)	5.8607	(2,672.69)	(2,344.28)	0.0000	4.3300	(2,002.5090)	0.0000	0.9644	(3.9120)	0.0000	3	(2.9476)	01/06/2025
688192.SH	12/27/2024	SDB3263116863	(1,367.00)	5.8607	(9,133.92)	(8,011.58)	0.0000	4.3300	(2,002.5090)	0.0000	3.2958	(13.3694)	0.0000	3	(10.0736)	01/06/2025
688192.SH	12/27/2024	SDB3263116863	(633.00)	5.8607	(4,229.54)	(3,709.82)	0.0000	4.3300	(2,002.5090)	0.0000	1.5262	(6.1908)	0.0000	3	(4.6646)	01/06/2025
688192.SH	12/27/2024	SDB3263116863	(935.00)	5.8607	(6,247.42)	(5,479.76)	0.0000	4.3300	(2,002.5090)	0.0000	2.2543	(9.1444)	0.0000	3	(6.8901)	01/06/2025
688192.SH	12/26/2024	SDB3263116863	(800.00)	5.8532	(5,216.16)	(4,682.53)	0.0000	4.3300	(2,002.5090)	0.0000	0.6274	(2.6047)	0.0000	1	(1.9773)	01/06/2025
688192.SH	12/26/2024	SDB3263116863	(400.00)	5.8532	(2,672.69)	(2,341.26)	0.0000	4.3300	(2,002.5090)	0.0000	0.3215	(1.3023)	0.0000	1	(0.9809)	01/06/2025
688192.SH	12/26/2024	SDB3263116863	(1,367.00)	5.8532	(9,133.92)	(8,001.27)	0.0000	4.3300	(2,002.5090)	0.0000	1.0986	(4.4507)	0.0000	1	(3.3521)	01/06/2025
688192.SH	12/26/2024	SDB3263116863	(633.00)	5.8532	(4,229.54)	(3,705.05)	0.0000	4.3300	(2,002.5090)	0.0000	0.5087	(2.0609)	0.0000	1	(1.5522)	01/06/2025
688192.SH	12/26/2024	SDB3263116863	(935.00)	5.8532	(6,247.42)	(5,472.70)	0.0000	4.3300	(2,002.5090)	0.0000	0.7514	(3.0442)	0.0000	1	(2.2928)	01/06/2025
688192.SH	12/24/2024	SDB3263116863	(800.00)	5.8532	(5,216.16)	(4,682.53)	0.0000	4.3300	(2,002.5090)	0.0000	1.2548	(5.2093)	0.0000	2	(3.9546)	01/06/2025
688192.SH	12/24/2024	SDB3263116863	(400.00)	5.8532	(2,672.69)	(2,341.26)	0.0000	4.3300	(2,002.5090)	0.0000	0.6429	(2.6047)	0.0000	2	(1.9617)	01/06/2025
688192.SH	12/24/2024	SDB3263116863	(1,367.00)	5.8532	(9,133.92)	(8,001.27)	0.0000	4.3300	(2,002.5090)	0.0000	2.1972	(8.9014)	0.0000	2	(6.7042)	01/06/2025
688192.SH	12/24/2024	SDB3263116863	(633.00)	5.8532	(4,229.54)	(3,705.05)	0.0000	4.3300	(2,002.5090)	0.0000	1.0174	(4.1219)	0.0000	2	(3.1044)	01/06/2025
688192.SH	12/24/2024	SDB3263116863	(935.00)	5.8532	(6,247.42)	(5,472.70)	0.0000	4.3300	(2,002.5090)	0.0000	1.5029	(6.0884)	0.0000	2	(4.5856)	01/06/2025
688192.SH	12/23/2024	SDB3263116863	(800.00)	6.0696	(5,216.16)	(4,855.70)	0.0000	4.3300	(2,002.5090)	0.0000	0.6274	(2.7010)	0.0000	1	(2.0736)	01/06/2025
688192.SH	12/23/2024	SDB3263116863	(400.00)	6.0696	(2,672.69)	(2,427.85)	0.0000	4.3300	(2,002.5090)	0.0000	0.3215	(1.3505)	0.0000	1	(1.0290)	01/06/2025
688192.SH	12/23/2024	SDB3263116863	(1,367.00)	6.0696	(9,133.92)	(8,297.18)	0.0000	4.3300	(2,002.5090)	0.0000	1.0986	(4.6153)	0.0000	1	(3.5167)	01/06/2025
688192.SH	12/23/2024	SDB3263116863	(633.00)	6.0696	(4,229.54)	(3,842.07)	0.0000	4.3300	(2,002.5090)	0.0000	0.5087	(2.1372)	0.0000	1	(1.6284)	01/06/2025
688192.SH	12/23/2024	SDB3263116863	(935.00)	6.0696	(6,247.42)	(5,675.10)	0.0000	4.3300	(2,002.5090)	0.0000	0.7514	(3.1568)	0.0000	1	(2.4054)	01/06/2025
688192.SH	12/20/2024	SDB3263116863	(800.00)	6.1150	(5,216.16)	(4,892.04)	0.0000	4.3300	(2,002.5090)	0.0000	1.8822	(8.1636)	0.0000	3	(6.2815)	01/06/2025
688192.SH	12/20/2024	SDB3263116863	(400.00)	6.1150	(2,672.69)	(2,446.02)	0.0000	4.3300	(2,002.5090)	0.0000	0.9644	(4.0818)	0.0000	3	(3.1174)	01/06/2025
688192.SH	12/20/2024	SDB3263116863	(1,367.00)	6.1150	(9,133.92)	(8,359.27)	0.0000	4.3300	(2,002.5090)	0.0000	3.2958	(13.9496)	0.0000	3	(10.6538)	01/06/2025
688192.SH	12/20/2024	SDB3263116863	(633.00)	6.1150	(4,229.54)	(3,870.82)	0.0000	4.3300	(2,002.5090)	0.0000	1.5262	(6.4595)	0.0000	3	(4.9333)	01/06/2025
688192.SH	12/20/2024	SDB3263116863	(935.00)	6.1150	(6,247.42)	(5,717.57)	0.0000	4.3300	(2,002.5090)	0.0000	2.2543	(9.5412)	0.0000	3	(7.2870)	01/06/2025
688192.SH	12/19/2024	SDB3263116863	(800.00)	6.2176	(5,216.16)	(4,974.10)	0.0000	4.5800	(2,002.5090)	0.0000	0.6636	(2.7669)	0.0000	1	(2.1032)	01/06/2025
688192.SH	12/19/2024	SDB3263116863	(400.00)	6.2176	(2,672.69)	(2,487.05)	0.0000	4.5800	(2,002.5090)	0.0000	0.3400	(1.3834)	0.0000	1	(1.0434)	01/06/2025
688192.SH	12/19/2024	SDB3263116863	(1,367.00)	6.2176	(9,133.92)	(8,499.49)	0.0000	4.5800	(2,002.5090)	0.0000	1.1620	(4.7279)	0.0000	1	(3.5658)	01/06/2025
688192.SH	12/19/2024	SDB3263116863	(633.00)	6.2176	(4,229.54)	(3,935.76)	0.0000	4.5800	(2,002.5090)	0.0000	0.5381	(2.1893)	0.0000	1	(1.6512)	01/06/2025
688192.SH	12/19/2024	SDB3263116863	(935.00)	6.2176	(6,247.42)	(5,813.48)	0.0000	4.5800	(2,002.5090)	0.0000	0.7948	(3.2338)	0.0000	1	(2.4390)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
DIZAL JIANGSU PHARMACEUTICAL CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
688192.SH	12/18/2024	SDB3263116863	(800.00)	6.2837	(5,216.16)	(5,026.99)	0.0000	4.5800	(2,002.5090)	0.0000	0.6636	(2.7963)	0.0000	1	(2.1327)	01/06/2025
688192.SH	12/18/2024	SDB3263116863	(400.00)	6.2837	(2,672.69)	(2,513.50)	0.0000	4.5800	(2,002.5090)	0.0000	0.3400	(1.3981)	0.0000	1	(1.0581)	01/06/2025
688192.SH	12/18/2024	SDB3263116863	(1,367.00)	6.2837	(9,133.92)	(8,589.88)	0.0000	4.5800	(2,002.5090)	0.0000	1.1620	(4.7781)	0.0000	1	(3.6161)	01/06/2025
688192.SH	12/18/2024	SDB3263116863	(633.00)	6.2837	(4,229.54)	(3,977.61)	0.0000	4.5800	(2,002.5090)	0.0000	0.5381	(2.2126)	0.0000	1	(1.6745)	01/06/2025
688192.SH	12/18/2024	SDB3263116863	(935.00)	6.2837	(6,247.42)	(5,875.30)	0.0000	4.5800	(2,002.5090)	0.0000	0.7948	(3.2682)	0.0000	1	(2.4733)	01/06/2025
688192.SH	12/17/2024	SDB3263116863	(800.00)	6.4161	(5,216.16)	(5,132.84)	0.0000	4.5800	(2,002.5090)	0.0000	0.6636	(2.8552)	0.0000	1	(2.1915)	01/06/2025
688192.SH	12/17/2024	SDB3263116863	(400.00)	6.4161	(2,672.69)	(2,566.42)	0.0000	4.5800	(2,002.5090)	0.0000	0.3400	(1.4276)	0.0000	1	(1.0876)	01/06/2025
688192.SH	12/17/2024	SDB3263116863	(1,367.00)	6.4161	(9,133.92)	(8,770.74)	0.0000	4.5800	(2,002.5090)	0.0000	1.1620	(4.8787)	0.0000	1	(3.7167)	01/06/2025
688192.SH	12/17/2024	SDB3263116863	(633.00)	6.4161	(4,229.54)	(4,061.36)	0.0000	4.5800	(2,002.5090)	0.0000	0.5381	(2.2591)	0.0000	1	(1.7211)	01/06/2025
688192.SH	12/17/2024	SDB3263116863	(935.00)	6.4161	(6,247.42)	(5,999.01)	0.0000	4.5800	(2,002.5090)	0.0000	0.7948	(3.3370)	0.0000	1	(2.5422)	01/06/2025
688192.SH	12/16/2024	SDB3263116863	(800.00)	6.4479	(5,216.16)	(5,158.30)	0.0000	4.5800	(2,002.5090)	0.0000	0.6636	(2.8693)	0.0000	1	(2.2057)	01/06/2025
688192.SH	12/16/2024	SDB3263116863	(400.00)	6.4479	(2,672.69)	(2,579.15)	0.0000	4.5800	(2,002.5090)	0.0000	0.3400	(1.4347)	0.0000	1	(1.0946)	01/06/2025
688192.SH	12/16/2024	SDB3263116863	(1,367.00)	6.4479	(9,133.92)	(8,814.25)	0.0000	4.5800	(2,002.5090)	0.0000	1.1620	(4.9029)	0.0000	1	(3.7409)	01/06/2025
688192.SH	12/16/2024	SDB3263116863	(633.00)	6.4479	(4,229.54)	(4,081.51)	0.0000	4.5800	(2,002.5090)	0.0000	0.5381	(2.2703)	0.0000	1	(1.7323)	01/06/2025
688192.SH	12/16/2024	SDB3263116863	(935.00)	6.4479	(6,247.42)	(6,028.77)	0.0000	4.5800	(2,002.5090)	0.0000	0.7948	(3.3535)	0.0000	1	(2.5587)	01/06/2025
688192.SH	12/13/2024	SDB3263116863	(800.00)	6.5905	(5,216.16)	(5,272.41)	0.0000	4.5800	(2,002.5090)	0.0000	1.9908	(8.7984)	0.0000	3	(6.8075)	01/06/2025
688192.SH	12/13/2024	SDB3263116863	(400.00)	6.5905	(2,672.69)	(2,636.20)	0.0000	4.5800	(2,002.5090)	0.0000	1.0201	(4.3992)	0.0000	3	(3.3791)	01/06/2025
688192.SH	12/13/2024	SDB3263116863	(1,367.00)	6.5905	(9,133.92)	(9,009.23)	0.0000	4.5800	(2,002.5090)	0.0000	3.4861	(15.0342)	0.0000	3	(11.5481)	01/06/2025
688192.SH	12/13/2024	SDB3263116863	(633.00)	6.5905	(4,229.54)	(4,171.79)	0.0000	4.5800	(2,002.5090)	0.0000	1.6143	(6.9617)	0.0000	3	(5.3474)	01/06/2025
688192.SH	12/13/2024	SDB3263116863	(935.00)	6.5905	(6,247.42)	(6,162.13)	0.0000	4.5800	(2,002.5090)	0.0000	2.3844	(10.2831)	0.0000	3	(7.8987)	01/06/2025
688192.SH	12/12/2024	SDB3263116863	(800.00)	6.5732	(5,216.16)	(5,258.58)	0.0000	4.5800	(2,002.5090)	0.0000	0.6636	(2.9251)	0.0000	1	(2.2615)	01/06/2025
688192.SH	12/12/2024	SDB3263116863	(400.00)	6.5732	(2,672.69)	(2,629.29)	0.0000	4.5800	(2,002.5090)	0.0000	0.3400	(1.4625)	0.0000	1	(1.1225)	01/06/2025
688192.SH	12/12/2024	SDB3263116863	(1,367.00)	6.5732	(9,133.92)	(8,985.60)	0.0000	4.5800	(2,002.5090)	0.0000	1.1620	(4.9983)	0.0000	1	(3.8362)	01/06/2025
688192.SH	12/12/2024	SDB3263116863	(633.00)	6.5732	(4,229.54)	(4,160.85)	0.0000	4.5800	(2,002.5090)	0.0000	0.5381	(2.3145)	0.0000	1	(1.7764)	01/06/2025
688192.SH	12/12/2024	SDB3263116863	(935.00)	6.5732	(6,247.42)	(6,145.97)	0.0000	4.5800	(2,002.5090)	0.0000	0.7948	(3.4187)	0.0000	1	(2.6239)	01/06/2025
688192.SH	12/11/2024	SDB3263116863	(800.00)	6.6361	(5,216.16)	(5,308.88)	0.0000	4.5800	(2,002.5090)	0.0000	0.6636	(2.9531)	0.0000	1	(2.2895)	01/06/2025
688192.SH	12/11/2024	SDB3263116863	(400.00)	6.6361	(2,672.69)	(2,654.44)	0.0000	4.5800	(2,002.5090)	0.0000	0.3400	(1.4765)	0.0000	1	(1.1365)	01/06/2025
688192.SH	12/11/2024	SDB3263116863	(1,367.00)	6.6361	(9,133.92)	(9,071.55)	0.0000	4.5800	(2,002.5090)	0.0000	1.1620	(5.0461)	0.0000	1	(3.8840)	01/06/2025
688192.SH	12/11/2024	SDB3263116863	(633.00)	6.6361	(4,229.54)	(4,200.65)	0.0000	4.5800	(2,002.5090)	0.0000	0.5381	(2.3366)	0.0000	1	(1.7985)	01/06/2025
688192.SH	12/11/2024	SDB3263116863	(935.00)	6.6361	(6,247.42)	(6,204.76)	0.0000	4.5800	(2,002.5090)	0.0000	0.7948	(3.4514)	0.0000	1	(2.6566)	01/06/2025
688192.SH	12/10/2024	SDB3263116863	(800.00)	6.5740	(5,216.16)	(5,259.22)	0.0000	4.5800	(2,002.5090)	0.0000	0.6636	(2.9255)	0.0000	1	(2.2618)	01/06/2025
688192.SH	12/10/2024	SDB3263116863	(400.00)	6.5740	(2,672.69)	(2,629.61)	0.0000	4.5800	(2,002.5090)	0.0000	0.3400	(1.4627)	0.0000	1	(1.1227)	01/06/2025
688192.SH	12/10/2024	SDB3263116863	(1,367.00)	6.5740	(9,133.92)	(8,986.70)	0.0000	4.5800	(2,002.5090)	0.0000	1.1620	(4.9989)	0.0000	1	(3.8368)	01/06/2025
688192.SH	12/10/2024	SDB3263116863	(633.00)	6.5740	(4,229.54)	(4,161.36)	0.0000	4.5800	(2,002.5090)	0.0000	0.5381	(2.3148)	0.0000	1	(1.7767)	01/06/2025
688192.SH	12/10/2024	SDB3263116863	(935.00)	6.5740	(6,247.42)	(6,146.72)	0.0000	4.5800	(2,002.5090)	0.0000	0.7948	(3.4191)	0.0000	1	(2.6243)	01/06/2025
688192.SH	12/09/2024	SDB3263116863	(800.00)	6.3967	(5,216.16)	(5,117.36)	0.0000	4.5800	(2,002.5090)	0.0000	0.6636	(2.8465)	0.0000	1	(2.1829)	01/06/2025
688192.SH	12/09/2024	SDB3263116863	(400.00)	6.3967	(2,672.69)	(2,558.68)	0.0000	4.5800	(2,002.5090)	0.0000	0.3400	(1.4233)	0.0000	1	(1.0832)	01/06/2025
688192.SH	12/09/2024	SDB3263116863	(1,367.00)	6.3967	(9,133.92)	(8,744.30)	0.0000	4.5800	(2,002.5090)	0.0000	1.1620	(4.8640)	0.0000	1	(3.7020)	01/06/2025
688192.SH	12/09/2024	SDB3263116863	(633.00)	6.3967	(4,229.54)	(4,049.11)	0.0000	4.5800	(2,002.5090)	0.0000	0.5381	(2.2523)	0.0000	1	(1.7142)	01/06/2025
688192.SH	12/09/2024	SDB3263116863	(935.00)	6.3967	(6,247.42)	(5,980.92)	0.0000	4.5800	(2,002.5090)	0.0000	0.7948	(3.3269)	0.0000	1	(2.5321)	01/06/2025
688192.SH	12/06/2024	SDB3263116863	(400.00)	6.6580	(2,672.69)	(2,663.20)	0.0000	4.5800	(2,159.0329)	0.0000	1.0201	(4.7916)	0.0000	3	(3.7715)	01/06/2025
688192.SH	12/06/2024	SDB3263116863	(1,367.00)	6.6580	(9,133.92)	(9,101.47)	0.0000	4.5800	(2,159.0329)	0.0000	3.4861	(16.3753)	0.0000	3	(12.8892)	01/06/2025
688192.SH	12/06/2024	SDB3263116863	(633.00)	6.6580	(4,229.54)	(4,214.51)	0.0000	4.5800	(2,159.0329)	0.0000	1.6143	(7.5827)	0.0000	3	(5.9684)	01/06/2025
688192.SH	12/06/2024	SDB3263116863	(935.00)	6.6580	(6,247.42)	(6,225.22)	0.0000	4.5800	(2,159.0329)	0.0000	2.3844	(11.2004)	0.0000	3	(8.8159)	01/06/2025
688192.SH	12/05/2024	SDB3263116863	(400.00)	6.7028	(2,672.69)	(2,681.10)	0.0000	4.5800	(2,159.0329)	0.0000	0.3400	(1.6079)	0.0000	1	(1.2679)	01/06/2025
688192.SH	12/05/2024	SDB3263116863	(1,367.00)	6.7028	(9,133.92)	(9,162.67)	0.0000	4.5800	(2,159.0329)	0.0000	1.1620	(5.4951)	0.0000	1	(4.3331)	01/06/2025
688192.SH	12/05/2024	SDB3263116863	(633.00)	6.7028	(4,229.54)	(4,242.85)	0.0000	4.5800	(2,159.0329)	0.0000	0.5381	(2.5446)	0.0000	1	(2.0065)	01/06/2025
688192.SH	12/05/2024	SDB3263116863	(935.00)	6.7028	(6,247.42)	(6,267.08)	0.0000	4.5800	(2,159.0329)	0.0000	0.7948	(3.7586)	0.0000	1	(2.9638)	01/06/2025
688192.SH	12/04/2024	SDB3263116863	(400.00)	6.6817	(2,672.69)	(2,672.69)	0.0000	4.5800	(2,159.0329)	0.0000	0.3400	(1.6029)	0.0000	1	(1.2629)	01/06/2025
688192.SH	12/04/2024	SDB3263116863	(1,367.00)	6.6817	(9,133.92)	(9,133.92)	0.0000	4.5800	(2,159.0329)	0.0000	1.1620	(5.4779)	0.0000	1	(4.3159)	01/06/2025

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Fund: ALL
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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
DIZAL JIANGSU PHARMACEUTICAL CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
688192.SH	12/04/2024	SDB3263116863	(633.00)	6.6817	(4,229.54)	(4,229.54)	0.0000	4.5800	(2,159.0329)	0.0000	0.5381	(2.5366)	0.0000	1	(1.9985)	01/06/2025
688192.SH	12/04/2024	SDB3263116863	(935.00)	6.6817	(6,247.42)	(6,247.42)	0.0000	4.5800	(2,159.0329)	0.0000	0.7948	(3.7468)	0.0000	1	(2.9520)	01/06/2025
TOTAL DIZAL JIANGSU PHARMACEUTICAL CO LTD CMN CLASS A SERIES NORTHBOUND											108.8885	(461.3871)	0.0000		(352.4986)	

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066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
DONGGUAN CHITWING TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND																
002855.ZK	12/30/2024	SDB3264649893	(400.00)	2.9511	(1,180.46)	(1,180.46)	0.0000	4.3300	(1,500.0000)	0.0000	0.1420	(0.4919)	0.0000	1	(0.3499)	01/06/2025

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066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
DONGGUAN DINGTONG PRECISION METAL CO.,LTD. CMN CLASS A SERIES NORTHBOUND																
688668.SH	12/30/2024	SDB3264649881	(735.00)	5.5984	(4,114.85)	(4,114.85)	0.0000	4.3300	(2,250.0000)	0.0000	0.4949	(2.5718)	0.0000	1	(2.0769)	01/06/2025
688668.SH	12/30/2024	SDB3264649881	(559.00)	5.6190	(3,141.04)	(3,141.04)	0.0000	4.3300	(2,250.0000)	0.0000	0.3778	(1.9632)	0.0000	1	(1.5854)	01/06/2025
TOTAL DONGGUAN DINGTONG PRECISION METAL CO.,LTD. CMN CLASS A SERIES NORTHBOUND												0.8727	(4.5349)	0.0000	(3.6622)	

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066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
DONGHUA TESTING TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND																
300354.ZK	12/30/2024	SDB3264649905	(400.00)	5.0356	(2,014.26)	(2,014.26)	0.0000	4.3300	(1,500.0000)	0.0000	0.2423	(0.8393)	0.0000	1	(0.5970)	01/06/2025
300354.ZK	12/27/2024	SDB3264255582	(100.00)	5.3147	(544.54)	(531.47)	0.0000	4.3300	(1,518.1818)	0.0000	0.1965	(0.6724)	0.0000	3	(0.4759)	01/06/2025
300354.ZK	12/27/2024	SDB3264255582	(400.00)	5.3147	(2,161.37)	(2,125.89)	0.0000	4.3300	(1,518.1818)	0.0000	0.7799	(2.6896)	0.0000	3	(1.9097)	01/06/2025
300354.ZK	12/27/2024	SDB3264255582	(400.00)	5.3147	(2,288.61)	(2,125.89)	0.0000	4.3300	(1,518.1818)	0.0000	0.8258	(2.6896)	0.0000	3	(1.8638)	01/06/2025
300354.ZK	12/27/2024	SDB3264255582	(200.00)	5.3147	(1,143.52)	(1,062.94)	0.0000	4.3300	(1,518.1818)	0.0000	0.4126	(1.3448)	0.0000	3	(0.9322)	01/06/2025
300354.ZK	12/26/2024	SDB3264255582	(100.00)	5.1750	(544.54)	(517.50)	0.0000	4.3300	(1,518.1818)	0.0000	0.0655	(0.2182)	0.0000	1	(0.1527)	01/06/2025
300354.ZK	12/26/2024	SDB3264255582	(400.00)	5.1750	(2,161.37)	(2,070.00)	0.0000	4.3300	(1,518.1818)	0.0000	0.2600	(0.8730)	0.0000	1	(0.6130)	01/06/2025
300354.ZK	12/26/2024	SDB3264255582	(400.00)	5.1750	(2,288.61)	(2,070.00)	0.0000	4.3300	(1,518.1818)	0.0000	0.2753	(0.8730)	0.0000	1	(0.5977)	01/06/2025
300354.ZK	12/26/2024	SDB3264255582	(200.00)	5.1750	(1,143.52)	(1,035.00)	0.0000	4.3300	(1,518.1818)	0.0000	0.1375	(0.4365)	0.0000	1	(0.2989)	01/06/2025
300354.ZK	12/24/2024	SDB3264255582	(100.00)	5.1750	(544.54)	(517.50)	0.0000	4.3300	(1,518.1818)	0.0000	0.1310	(0.4365)	0.0000	2	(0.3055)	01/06/2025
300354.ZK	12/24/2024	SDB3264255582	(400.00)	5.1750	(2,161.37)	(2,070.00)	0.0000	4.3300	(1,518.1818)	0.0000	0.5199	(1.7459)	0.0000	2	(1.2260)	01/06/2025
300354.ZK	12/24/2024	SDB3264255582	(400.00)	5.1750	(2,288.61)	(2,070.00)	0.0000	4.3300	(1,518.1818)	0.0000	0.5505	(1.7459)	0.0000	2	(1.1954)	01/06/2025
300354.ZK	12/24/2024	SDB3264255582	(200.00)	5.1750	(1,143.52)	(1,035.00)	0.0000	4.3300	(1,518.1818)	0.0000	0.2751	(0.8730)	0.0000	2	(0.5979)	01/06/2025
300354.ZK	12/23/2024	SDB3264255582	(100.00)	5.1232	(544.54)	(512.32)	0.0000	4.3300	(1,535.7142)	0.0000	0.0655	(0.2185)	0.0000	1	(0.1531)	01/06/2025
300354.ZK	12/23/2024	SDB3264255582	(400.00)	5.1232	(2,161.37)	(2,049.27)	0.0000	4.3300	(1,535.7142)	0.0000	0.2600	(0.8742)	0.0000	1	(0.6142)	01/06/2025
300354.ZK	12/23/2024	SDB3264255582	(400.00)	5.1232	(2,288.61)	(2,049.27)	0.0000	4.3300	(1,535.7142)	0.0000	0.2753	(0.8742)	0.0000	1	(0.5989)	01/06/2025
300354.ZK	12/23/2024	SDB3264255582	(500.00)	5.1232	(2,858.81)	(2,561.59)	0.0000	4.3300	(1,535.7142)	0.0000	0.3439	(1.0927)	0.0000	1	(0.7489)	01/06/2025
300354.ZK	12/20/2024	SDB3264255582	(100.00)	5.1290	(544.54)	(512.90)	0.0000	4.3300	(1,535.7142)	0.0000	0.1965	(0.6564)	0.0000	3	(0.4599)	01/06/2025
300354.ZK	12/20/2024	SDB3264255582	(400.00)	5.1290	(2,161.37)	(2,051.61)	0.0000	4.3300	(1,535.7142)	0.0000	0.7799	(2.6256)	0.0000	3	(1.8457)	01/06/2025
300354.ZK	12/20/2024	SDB3264255582	(400.00)	5.1290	(2,288.61)	(2,051.61)	0.0000	4.3300	(1,535.7142)	0.0000	0.8258	(2.6256)	0.0000	3	(1.7998)	01/06/2025
300354.ZK	12/20/2024	SDB3264255582	(500.00)	5.1290	(2,858.81)	(2,564.51)	0.0000	4.3300	(1,535.7142)	0.0000	1.0316	(3.2820)	0.0000	3	(2.2504)	01/06/2025
300354.ZK	12/19/2024	SDB3264255582	(100.00)	5.3792	(544.54)	(537.92)	0.0000	4.5800	(1,535.7142)	0.0000	0.0693	(0.2295)	0.0000	1	(0.1602)	01/06/2025
300354.ZK	12/19/2024	SDB3264255582	(400.00)	5.3792	(2,161.37)	(2,151.67)	0.0000	4.5800	(1,535.7142)	0.0000	0.2750	(0.9179)	0.0000	1	(0.6429)	01/06/2025
300354.ZK	12/19/2024	SDB3264255582	(400.00)	5.3792	(2,288.61)	(2,151.67)	0.0000	4.5800	(1,535.7142)	0.0000	0.2912	(0.9179)	0.0000	1	(0.6267)	01/06/2025
300354.ZK	12/19/2024	SDB3264255582	(500.00)	5.3792	(2,858.81)	(2,689.59)	0.0000	4.5800	(1,535.7142)	0.0000	0.3637	(1.1473)	0.0000	1	(0.7836)	01/06/2025
300354.ZK	12/18/2024	SDB3264255582	(400.00)	5.7215	(2,288.61)	(2,288.61)	0.0000	4.5800	(1,500.0000)	0.0000	0.2912	(0.9536)	0.0000	1	(0.6624)	01/06/2025
300354.ZK	12/18/2024	SDB3264255582	(500.00)	5.7176	(2,858.81)	(2,858.81)	0.0000	4.5800	(1,500.0000)	0.0000	0.3637	(1.1912)	0.0000	1	(0.8275)	01/06/2025
TOTAL DONGHUA TESTING TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND											10.1042	(33.0440)	0.0000		(22.9398)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
DONGJIANG ENVIRONMENTAL COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND																
002672.ZK	01/03/2025	SDB3262990900	(1,500.00)	0.5896	(880.03)	(884.47)	0.0000	4.3300	(1,554.6391)	0.0000	0.3175	(1.1459)	0.0000	3	(0.8283)	01/06/2025
002672.ZK	01/03/2025	SDB3262990900	(2,100.00)	0.5896	(1,236.46)	(1,238.25)	0.0000	4.3300	(1,554.6391)	0.0000	0.4462	(1.6042)	0.0000	3	(1.1580)	01/06/2025
002672.ZK	01/03/2025	SDB3262990900	(33,500.00)	0.5896	(20,217.75)	(19,753.07)	0.0000	4.3300	(1,554.6391)	0.0000	7.2952	(25.5908)	0.0000	3	(18.2955)	01/06/2025
002672.ZK	01/03/2025	SDB3262990900	(13,400.00)	0.5896	(8,041.90)	(7,901.23)	0.0000	4.3300	(1,554.6391)	0.0000	2.9018	(10.2363)	0.0000	3	(7.3345)	01/06/2025
002672.ZK	01/03/2025	SDB3262990900	(500.00)	0.5896	(313.62)	(294.82)	0.0000	4.3300	(1,554.6391)	0.0000	0.1132	(0.3820)	0.0000	3	(0.2688)	01/06/2025
002672.ZK	01/03/2025	SDB3262990900	(300.00)	0.5896	(188.40)	(176.89)	0.0000	4.3300	(1,554.6391)	0.0000	0.0680	(0.2292)	0.0000	3	(0.1612)	01/06/2025
002672.ZK	01/03/2025	SDB3262990900	(4,900.00)	0.5896	(3,352.05)	(2,889.26)	0.0000	4.3300	(1,554.6391)	0.0000	1.2095	(3.7431)	0.0000	3	(2.5336)	01/06/2025
002672.ZK	01/03/2025	SDB3262990900	(14,000.00)	0.5896	(9,602.46)	(8,255.02)	0.0000	4.3300	(1,554.6391)	0.0000	3.4649	(10.6946)	0.0000	3	(7.2298)	01/06/2025
002672.ZK	01/03/2025	SDB3262990900	(1,800.00)	0.5896	(1,240.37)	(1,061.36)	0.0000	4.3300	(1,554.6391)	0.0000	0.4476	(1.3750)	0.0000	3	(0.9275)	01/06/2025
002672.ZK	01/03/2025	SDB3262990900	(2,100.00)	0.5896	(1,431.43)	(1,238.25)	0.0000	4.3300	(1,554.6391)	0.0000	0.5165	(1.6042)	0.0000	3	(1.0877)	01/06/2025
002672.ZK	01/03/2025	SDB3262990900	(3,500.00)	0.5896	(2,395.18)	(2,063.75)	0.0000	4.3300	(1,554.6391)	0.0000	0.8643	(2.6737)	0.0000	3	(1.8094)	01/06/2025
002672.ZK	01/02/2025	SDB3262990900	(33,500.00)	0.6038	(20,217.75)	(20,228.10)	0.0000	4.3300	(1,579.1891)	0.0000	2.4317	(8.8733)	0.0000	1	(6.4416)	01/06/2025
002672.ZK	01/02/2025	SDB3262990900	(13,400.00)	0.6038	(8,041.90)	(8,091.24)	0.0000	4.3300	(1,579.1891)	0.0000	0.9673	(3.5493)	0.0000	1	(2.5821)	01/06/2025
002672.ZK	01/02/2025	SDB3262990900	(500.00)	0.6038	(313.62)	(301.91)	0.0000	4.3300	(1,579.1891)	0.0000	0.0377	(0.1324)	0.0000	1	(0.0947)	01/06/2025
002672.ZK	01/02/2025	SDB3262990900	(300.00)	0.6038	(188.40)	(181.15)	0.0000	4.3300	(1,579.1891)	0.0000	0.0227	(0.0795)	0.0000	1	(0.0568)	01/06/2025
002672.ZK	01/02/2025	SDB3262990900	(4,900.00)	0.6038	(3,352.05)	(2,958.74)	0.0000	4.3300	(1,579.1891)	0.0000	0.4032	(1.2979)	0.0000	1	(0.8947)	01/06/2025
002672.ZK	01/02/2025	SDB3262990900	(14,000.00)	0.6038	(9,602.46)	(8,453.54)	0.0000	4.3300	(1,579.1891)	0.0000	1.1550	(3.7083)	0.0000	1	(2.5533)	01/06/2025
002672.ZK	01/02/2025	SDB3262990900	(1,800.00)	0.6038	(1,240.37)	(1,086.88)	0.0000	4.3300	(1,579.1891)	0.0000	0.1492	(0.4768)	0.0000	1	(0.3276)	01/06/2025
002672.ZK	01/02/2025	SDB3262990900	(2,100.00)	0.6038	(1,431.43)	(1,268.03)	0.0000	4.3300	(1,579.1891)	0.0000	0.1722	(0.5562)	0.0000	1	(0.3841)	01/06/2025
002672.ZK	01/02/2025	SDB3262990900	(3,500.00)	0.6038	(2,395.18)	(2,113.38)	0.0000	4.3300	(1,579.1891)	0.0000	0.2881	(0.9271)	0.0000	1	(0.6390)	01/06/2025
002672.ZK	12/31/2024	SDB3262990900	(33,500.00)	0.6038	(20,217.75)	(20,226.46)	0.0000	4.3300	(1,579.1891)	0.0000	4.8635	(17.7452)	0.0000	2	(12.8817)	01/06/2025
002672.ZK	12/31/2024	SDB3262990900	(13,400.00)	0.6038	(8,041.90)	(8,090.58)	0.0000	4.3300	(1,579.1891)	0.0000	1.9345	(7.0981)	0.0000	2	(5.1636)	01/06/2025
002672.ZK	12/31/2024	SDB3262990900	(500.00)	0.6038	(313.62)	(301.89)	0.0000	4.3300	(1,579.1891)	0.0000	0.0754	(0.2649)	0.0000	2	(0.1894)	01/06/2025
002672.ZK	12/31/2024	SDB3262990900	(300.00)	0.6038	(188.40)	(181.13)	0.0000	4.3300	(1,579.1891)	0.0000	0.0453	(0.1589)	0.0000	2	(0.1136)	01/06/2025
002672.ZK	12/31/2024	SDB3262990900	(4,900.00)	0.6038	(3,352.05)	(2,958.50)	0.0000	4.3300	(1,579.1891)	0.0000	0.8064	(2.5956)	0.0000	2	(1.7892)	01/06/2025
002672.ZK	12/31/2024	SDB3262990900	(14,000.00)	0.6038	(9,602.46)	(8,452.85)	0.0000	4.3300	(1,579.1891)	0.0000	2.3099	(7.4159)	0.0000	2	(5.1060)	01/06/2025
002672.ZK	12/31/2024	SDB3262990900	(1,800.00)	0.6038	(1,240.37)	(1,086.80)	0.0000	4.3300	(1,579.1891)	0.0000	0.2984	(0.9535)	0.0000	2	(0.6551)	01/06/2025
002672.ZK	12/31/2024	SDB3262990900	(2,100.00)	0.6038	(1,431.43)	(1,267.93)	0.0000	4.3300	(1,579.1891)	0.0000	0.3443	(1.1124)	0.0000	2	(0.7680)	01/06/2025
002672.ZK	12/31/2024	SDB3262990900	(3,500.00)	0.6038	(2,395.18)	(2,113.21)	0.0000	4.3300	(1,579.1891)	0.0000	0.5762	(1.8540)	0.0000	2	(1.2778)	01/06/2025
002672.ZK	12/30/2024	SDB3262990900	(33,500.00)	0.5955	(20,217.75)	(19,947.71)	0.0000	4.3300	(1,579.1891)	0.0000	2.4317	(8.7503)	0.0000	1	(6.3186)	01/06/2025
002672.ZK	12/30/2024	SDB3262990900	(13,400.00)	0.5955	(8,041.90)	(7,979.08)	0.0000	4.3300	(1,579.1891)	0.0000	0.9673	(3.5001)	0.0000	1	(2.5329)	01/06/2025
002672.ZK	12/30/2024	SDB3262990900	(500.00)	0.5955	(313.62)	(297.73)	0.0000	4.3300	(1,579.1891)	0.0000	0.0377	(0.1306)	0.0000	1	(0.0929)	01/06/2025
002672.ZK	12/30/2024	SDB3262990900	(300.00)	0.5955	(188.40)	(178.64)	0.0000	4.3300	(1,579.1891)	0.0000	0.0227	(0.0784)	0.0000	1	(0.0557)	01/06/2025
002672.ZK	12/30/2024	SDB3262990900	(4,900.00)	0.5955	(3,352.05)	(2,917.72)	0.0000	4.3300	(1,579.1891)	0.0000	0.4032	(1.2799)	0.0000	1	(0.8767)	01/06/2025
002672.ZK	12/30/2024	SDB3262990900	(14,000.00)	0.5955	(9,602.46)	(8,336.36)	0.0000	4.3300	(1,579.1891)	0.0000	1.1550	(3.6569)	0.0000	1	(2.5019)	01/06/2025
002672.ZK	12/30/2024	SDB3262990900	(1,800.00)	0.5955	(1,240.37)	(1,071.82)	0.0000	4.3300	(1,579.1891)	0.0000	0.1492	(0.4702)	0.0000	1	(0.3210)	01/06/2025
002672.ZK	12/30/2024	SDB3262990900	(2,100.00)	0.5955	(1,431.43)	(1,250.45)	0.0000	4.3300	(1,579.1891)	0.0000	0.1722	(0.5485)	0.0000	1	(0.3764)	01/06/2025
002672.ZK	12/30/2024	SDB3262990900	(3,500.00)	0.5955	(2,395.18)	(2,084.09)	0.0000	4.3300	(1,579.1891)	0.0000	0.2881	(0.9142)	0.0000	1	(0.6261)	01/06/2025
002672.ZK	12/27/2024	SDB3262990900	(500.00)	0.6199	(313.62)	(309.93)	0.0000	4.3300	(1,716.2361)	0.0000	0.1132	(0.4433)	0.0000	3	(0.3301)	01/06/2025
002672.ZK	12/27/2024	SDB3262990900	(300.00)	0.6199	(188.40)	(185.96)	0.0000	4.3300	(1,716.2361)	0.0000	0.0680	(0.2660)	0.0000	3	(0.1980)	01/06/2025
002672.ZK	12/27/2024	SDB3262990900	(4,900.00)	0.6199	(3,352.05)	(3,037.36)	0.0000	4.3300	(1,716.2361)	0.0000	1.2095	(4.3440)	0.0000	3	(3.1345)	01/06/2025
002672.ZK	12/27/2024	SDB3262990900	(14,000.00)	0.6199	(9,602.46)	(8,678.17)	0.0000	4.3300	(1,716.2361)	0.0000	3.4649	(12.4115)	0.0000	3	(8.9466)	01/06/2025
002672.ZK	12/27/2024	SDB3262990900	(1,800.00)	0.6199	(1,240.37)	(1,115.76)	0.0000	4.3300	(1,716.2361)	0.0000	0.4476	(1.5958)	0.0000	3	(1.1482)	01/06/2025
002672.ZK	12/27/2024	SDB3262990900	(2,100.00)	0.6199	(1,431.43)	(1,301.72)	0.0000	4.3300	(1,716.2361)	0.0000	0.5165	(1.8617)	0.0000	3	(1.3452)	01/06/2025
002672.ZK	12/27/2024	SDB3262990900	(3,500.00)	0.6199	(2,395.18)	(2,169.54)	0.0000	4.3300	(1,716.2361)	0.0000	0.8643	(3.1029)	0.0000	3	(2.2386)	01/06/2025
002672.ZK	12/26/2024	SDB3262990900	(500.00)	0.6221	(313.62)	(311.05)	0.0000	4.3300	(1,716.2361)	0.0000	0.0377	(0.1483)	0.0000	1	(0.1106)	01/06/2025
002672.ZK	12/26/2024	SDB3262990900	(300.00)	0.6221	(188.40)	(186.63)	0.0000	4.3300	(1,716.2361)	0.0000	0.0227	(0.0890)	0.0000	1	(0.0663)	01/06/2025
002672.ZK	12/26/2024	SDB3262990900	(4,900.00)	0.6221	(3,352.05)	(3,048.27)	0.0000	4.3300	(1,716.2361)	0.0000	0.4032	(1.4532)	0.0000	1	(1.0500)	01/06/2025
002672.ZK	12/26/2024	SDB3262990900	(14,000.00)	0.6221	(9,602.46)	(8,709.33)	0.0000	4.3300	(1,716.2361)	0.0000	1.1550	(4.1520)	0.0000	1	(2.9971)	01/06/2025
002672.ZK	12/26/2024	SDB3262990900	(1,800.00)	0.6221	(1,240.37)	(1,119.77)	0.0000	4.3300	(1,716.2361)	0.0000	0.1492	(0.5338)	0.0000	1	(0.3846)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
DONGJIANG ENVIRONMENTAL COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
002672.ZK	12/26/2024	SDB3262990900	(2,100.00)	0.6221	(1,431.43)	(1,306.40)	0.0000	4.3300	(1,716.2361)	0.0000	0.1722	(0.6228)	0.0000	1	(0.4506)	01/06/2025
002672.ZK	12/26/2024	SDB3262990900	(3,500.00)	0.6221	(2,395.18)	(2,177.33)	0.0000	4.3300	(1,716.2361)	0.0000	0.2881	(1.0380)	0.0000	1	(0.7499)	01/06/2025
002672.ZK	12/24/2024	SDB3262990900	(500.00)	0.6221	(313.62)	(311.05)	0.0000	4.3300	(1,716.2361)	0.0000	0.0754	(0.2966)	0.0000	2	(0.2211)	01/06/2025
002672.ZK	12/24/2024	SDB3262990900	(300.00)	0.6221	(188.40)	(186.63)	0.0000	4.3300	(1,716.2361)	0.0000	0.0453	(0.1779)	0.0000	2	(0.1326)	01/06/2025
002672.ZK	12/24/2024	SDB3262990900	(4,900.00)	0.6221	(3,352.05)	(3,048.27)	0.0000	4.3300	(1,716.2361)	0.0000	0.8064	(2.9064)	0.0000	2	(2.1001)	01/06/2025
002672.ZK	12/24/2024	SDB3262990900	(14,000.00)	0.6221	(9,602.46)	(8,709.33)	0.0000	4.3300	(1,716.2361)	0.0000	2.3099	(8.3040)	0.0000	2	(5.9941)	01/06/2025
002672.ZK	12/24/2024	SDB3262990900	(1,800.00)	0.6221	(1,240.37)	(1,119.77)	0.0000	4.3300	(1,716.2361)	0.0000	0.2984	(1.0677)	0.0000	2	(0.7693)	01/06/2025
002672.ZK	12/24/2024	SDB3262990900	(2,100.00)	0.6221	(1,431.43)	(1,306.40)	0.0000	4.3300	(1,716.2361)	0.0000	0.3443	(1.2456)	0.0000	2	(0.9013)	01/06/2025
002672.ZK	12/24/2024	SDB3262990900	(3,500.00)	0.6221	(2,395.18)	(2,177.33)	0.0000	4.3300	(1,716.2361)	0.0000	0.5762	(2.0760)	0.0000	2	(1.4998)	01/06/2025
002672.ZK	12/23/2024	SDB3262990900	(500.00)	0.6227	(313.62)	(311.37)	0.0000	4.3300	(1,716.2361)	0.0000	0.0377	(0.1484)	0.0000	1	(0.1107)	01/06/2025
002672.ZK	12/23/2024	SDB3262990900	(300.00)	0.6227	(188.40)	(186.82)	0.0000	4.3300	(1,716.2361)	0.0000	0.0227	(0.0891)	0.0000	1	(0.0664)	01/06/2025
002672.ZK	12/23/2024	SDB3262990900	(4,900.00)	0.6227	(3,352.05)	(3,051.41)	0.0000	4.3300	(1,716.2361)	0.0000	0.4032	(1.4547)	0.0000	1	(1.0515)	01/06/2025
002672.ZK	12/23/2024	SDB3262990900	(14,000.00)	0.6227	(9,602.46)	(8,718.32)	0.0000	4.3300	(1,716.2361)	0.0000	1.1550	(4.1563)	0.0000	1	(3.0013)	01/06/2025
002672.ZK	12/23/2024	SDB3262990900	(1,800.00)	0.6227	(1,240.37)	(1,120.93)	0.0000	4.3300	(1,716.2361)	0.0000	0.1492	(0.5344)	0.0000	1	(0.3852)	01/06/2025
002672.ZK	12/23/2024	SDB3262990900	(2,100.00)	0.6227	(1,431.43)	(1,307.75)	0.0000	4.3300	(1,716.2361)	0.0000	0.1722	(0.6234)	0.0000	1	(0.4513)	01/06/2025
002672.ZK	12/23/2024	SDB3262990900	(3,500.00)	0.6227	(2,395.18)	(2,179.58)	0.0000	4.3300	(1,716.2361)	0.0000	0.2881	(1.0391)	0.0000	1	(0.7510)	01/06/2025
002672.ZK	12/20/2024	SDB3262990900	(4,900.00)	0.6295	(3,352.05)	(3,084.40)	0.0000	4.3300	(1,700.0000)	0.0000	1.2095	(4.3696)	0.0000	3	(3.1600)	01/06/2025
002672.ZK	12/20/2024	SDB3262990900	(14,000.00)	0.6295	(9,602.46)	(8,812.58)	0.0000	4.3300	(1,700.0000)	0.0000	3.4649	(12.4845)	0.0000	3	(9.0196)	01/06/2025
002672.ZK	12/20/2024	SDB3262990900	(1,800.00)	0.6295	(1,240.37)	(1,133.05)	0.0000	4.3300	(1,700.0000)	0.0000	0.4476	(1.6051)	0.0000	3	(1.1576)	01/06/2025
002672.ZK	12/20/2024	SDB3262990900	(2,100.00)	0.6295	(1,431.43)	(1,321.89)	0.0000	4.3300	(1,700.0000)	0.0000	0.5165	(1.8727)	0.0000	3	(1.3562)	01/06/2025
002672.ZK	12/20/2024	SDB3262990900	(3,500.00)	0.6295	(2,395.18)	(2,203.14)	0.0000	4.3300	(1,700.0000)	0.0000	0.8643	(3.1211)	0.0000	3	(2.2569)	01/06/2025
002672.ZK	12/19/2024	SDB3262990900	(4,900.00)	0.6697	(3,352.05)	(3,281.30)	0.0000	4.5800	(1,700.0000)	0.0000	0.4265	(1.5495)	0.0000	1	(1.1231)	01/06/2025
002672.ZK	12/19/2024	SDB3262990900	(14,000.00)	0.6697	(9,602.46)	(9,375.16)	0.0000	4.5800	(1,700.0000)	0.0000	1.2216	(4.4272)	0.0000	1	(3.2055)	01/06/2025
002672.ZK	12/19/2024	SDB3262990900	(1,800.00)	0.6697	(1,240.37)	(1,205.38)	0.0000	4.5800	(1,700.0000)	0.0000	0.1578	(0.5692)	0.0000	1	(0.4114)	01/06/2025
002672.ZK	12/19/2024	SDB3262990900	(2,100.00)	0.6697	(1,431.43)	(1,406.27)	0.0000	4.5800	(1,700.0000)	0.0000	0.1821	(0.6641)	0.0000	1	(0.4820)	01/06/2025
002672.ZK	12/19/2024	SDB3262990900	(3,500.00)	0.6697	(2,395.18)	(2,343.79)	0.0000	4.5800	(1,700.0000)	0.0000	0.3047	(1.1068)	0.0000	1	(0.8021)	01/06/2025
002672.ZK	12/18/2024	SDB3262990900	(4,900.00)	0.6654	(3,352.05)	(3,260.55)	0.0000	4.5800	(1,700.0000)	0.0000	0.4265	(1.5397)	0.0000	1	(1.1132)	01/06/2025
002672.ZK	12/18/2024	SDB3262990900	(14,000.00)	0.6654	(9,602.46)	(9,315.85)	0.0000	4.5800	(1,700.0000)	0.0000	1.2216	(4.3992)	0.0000	1	(3.1775)	01/06/2025
002672.ZK	12/18/2024	SDB3262990900	(1,800.00)	0.6654	(1,240.37)	(1,197.75)	0.0000	4.5800	(1,700.0000)	0.0000	0.1578	(0.5656)	0.0000	1	(0.4078)	01/06/2025
002672.ZK	12/18/2024	SDB3262990900	(2,100.00)	0.6654	(1,431.43)	(1,397.38)	0.0000	4.5800	(1,700.0000)	0.0000	0.1821	(0.6599)	0.0000	1	(0.4778)	01/06/2025
002672.ZK	12/18/2024	SDB3262990900	(3,500.00)	0.6654	(2,395.18)	(2,328.96)	0.0000	4.5800	(1,700.0000)	0.0000	0.3047	(1.0998)	0.0000	1	(0.7951)	01/06/2025
002672.ZK	12/17/2024	SDB3262990900	(4,900.00)	0.6909	(3,352.05)	(3,385.29)	0.0000	4.5800	(1,709.3818)	0.0000	0.4265	(1.6074)	0.0000	1	(1.1810)	01/06/2025
002672.ZK	12/17/2024	SDB3262990900	(14,000.00)	0.6909	(9,602.46)	(9,672.25)	0.0000	4.5800	(1,709.3818)	0.0000	1.2216	(4.5927)	0.0000	1	(3.3710)	01/06/2025
002672.ZK	12/17/2024	SDB3262990900	(1,800.00)	0.6909	(1,240.37)	(1,243.58)	0.0000	4.5800	(1,709.3818)	0.0000	0.1578	(0.5905)	0.0000	1	(0.4327)	01/06/2025
002672.ZK	12/17/2024	SDB3262990900	(2,100.00)	0.6909	(1,431.43)	(1,450.84)	0.0000	4.5800	(1,709.3818)	0.0000	0.1821	(0.6889)	0.0000	1	(0.5068)	01/06/2025
002672.ZK	12/17/2024	SDB3262990900	(3,500.00)	0.6909	(2,395.18)	(2,418.06)	0.0000	4.5800	(1,709.3818)	0.0000	0.3047	(1.1482)	0.0000	1	(0.8434)	01/06/2025
002672.ZK	12/17/2024	SDB3262990900	(1,000.00)	0.6909	(684.34)	(690.88)	0.0000	4.5800	(1,709.3818)	0.0000	0.0871	(0.3280)	0.0000	1	(0.2410)	01/06/2025
002672.ZK	12/17/2024	SDB3262990900	(18,000.00)	0.6909	(12,139.06)	(12,435.75)	0.0000	4.5800	(1,709.3818)	0.0000	1.5444	(5.9048)	0.0000	1	(4.3605)	01/06/2025
002672.ZK	12/16/2024	SDB3262990900	(4,900.00)	0.6849	(3,352.05)	(3,355.96)	0.0000	4.5800	(1,709.3818)	0.0000	0.4265	(1.5935)	0.0000	1	(1.1670)	01/06/2025
002672.ZK	12/16/2024	SDB3262990900	(14,000.00)	0.6849	(9,602.46)	(9,588.45)	0.0000	4.5800	(1,709.3818)	0.0000	1.2216	(4.5529)	0.0000	1	(3.3312)	01/06/2025
002672.ZK	12/16/2024	SDB3262990900	(1,800.00)	0.6849	(1,240.37)	(1,232.80)	0.0000	4.5800	(1,709.3818)	0.0000	0.1578	(0.5854)	0.0000	1	(0.4276)	01/06/2025
002672.ZK	12/16/2024	SDB3262990900	(2,100.00)	0.6849	(1,431.43)	(1,438.27)	0.0000	4.5800	(1,709.3818)	0.0000	0.1821	(0.6829)	0.0000	1	(0.5008)	01/06/2025
002672.ZK	12/16/2024	SDB3262990900	(3,500.00)	0.6849	(2,395.18)	(2,397.11)	0.0000	4.5800	(1,709.3818)	0.0000	0.3047	(1.1382)	0.0000	1	(0.8335)	01/06/2025
002672.ZK	12/16/2024	SDB3262990900	(1,000.00)	0.6849	(684.34)	(684.89)	0.0000	4.5800	(1,709.3818)	0.0000	0.0871	(0.3252)	0.0000	1	(0.2381)	01/06/2025
002672.ZK	12/16/2024	SDB3262990900	(18,000.00)	0.6849	(12,139.06)	(12,328.00)	0.0000	4.5800	(1,709.3818)	0.0000	1.5444	(5.8537)	0.0000	1	(4.3093)	01/06/2025
002672.ZK	12/13/2024	SDB3262990900	(4,900.00)	0.6723	(3,352.05)	(3,294.29)	0.0000	4.5800	(1,709.3818)	0.0000	1.2794	(4.6927)	0.0000	3	(3.4133)	01/06/2025
002672.ZK	12/13/2024	SDB3262990900	(14,000.00)	0.6723	(9,602.46)	(9,412.26)	0.0000	4.5800	(1,709.3818)	0.0000	3.6649	(13.4076)	0.0000	3	(9.7427)	01/06/2025
002672.ZK	12/13/2024	SDB3262990900	(1,800.00)	0.6723	(1,240.37)	(1,210.15)	0.0000	4.5800	(1,709.3818)	0.0000	0.4734	(1.7238)	0.0000	3	(1.2504)	01/06/2025
002672.ZK	12/13/2024	SDB3262990900	(2,100.00)	0.6723	(1,431.43)	(1,411.84)	0.0000	4.5800	(1,709.3818)	0.0000	0.5463	(2.0111)	0.0000	3	(1.4648)	01/06/2025
002672.ZK	12/13/2024	SDB3262990900	(3,500.00)	0.6723	(2,395.18)	(2,353.06)	0.0000	4.5800	(1,709.3818)	0.0000	0.9142	(3.3519)	0.0000	3	(2.4377)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
DONGJIANG ENVIRONMENTAL COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
002672.ZK	12/13/2024	SDB3262990900	(1,000.00)	0.6723	(684.34)	(672.30)	0.0000	4.5800	(1,709.3818)	0.0000	0.2612	(0.9577)	0.0000	3	(0.6965)	01/06/2025
002672.ZK	12/13/2024	SDB3262990900	(18,000.00)	0.6723	(12,139.06)	(12,101.47)	0.0000	4.5800	(1,709.3818)	0.0000	4.6331	(17.2384)	0.0000	3	(12.6053)	01/06/2025
002672.ZK	12/12/2024	SDB3262990900	(4,900.00)	0.6720	(3,352.05)	(3,292.79)	0.0000	4.5800	(1,709.3818)	0.0000	0.4265	(1.5635)	0.0000	1	(1.1371)	01/06/2025
002672.ZK	12/12/2024	SDB3262990900	(14,000.00)	0.6720	(9,602.46)	(9,407.96)	0.0000	4.5800	(1,709.3818)	0.0000	1.2216	(4.4672)	0.0000	1	(3.2455)	01/06/2025
002672.ZK	12/12/2024	SDB3262990900	(1,800.00)	0.6720	(1,240.37)	(1,209.59)	0.0000	4.5800	(1,709.3818)	0.0000	0.1578	(0.5743)	0.0000	1	(0.4165)	01/06/2025
002672.ZK	12/12/2024	SDB3262990900	(2,100.00)	0.6720	(1,431.43)	(1,411.19)	0.0000	4.5800	(1,709.3818)	0.0000	0.1821	(0.6701)	0.0000	1	(0.4880)	01/06/2025
002672.ZK	12/12/2024	SDB3262990900	(3,500.00)	0.6720	(2,395.18)	(2,351.99)	0.0000	4.5800	(1,709.3818)	0.0000	0.3047	(1.1168)	0.0000	1	(0.8121)	01/06/2025
002672.ZK	12/12/2024	SDB3262990900	(1,000.00)	0.6720	(684.34)	(672.00)	0.0000	4.5800	(1,709.3818)	0.0000	0.0871	(0.3191)	0.0000	1	(0.2320)	01/06/2025
002672.ZK	12/12/2024	SDB3262990900	(18,000.00)	0.6720	(12,139.06)	(12,095.95)	0.0000	4.5800	(1,709.3818)	0.0000	1.5444	(5.7435)	0.0000	1	(4.1991)	01/06/2025
002672.ZK	12/11/2024	SDB3262990900	(4,900.00)	0.6870	(3,352.05)	(3,366.38)	0.0000	4.5800	(1,709.3818)	0.0000	0.4265	(1.5985)	0.0000	1	(1.1720)	01/06/2025
002672.ZK	12/11/2024	SDB3262990900	(14,000.00)	0.6870	(9,602.46)	(9,618.22)	0.0000	4.5800	(1,709.3818)	0.0000	1.2216	(4.5670)	0.0000	1	(3.3454)	01/06/2025
002672.ZK	12/11/2024	SDB3262990900	(1,800.00)	0.6870	(1,240.37)	(1,236.63)	0.0000	4.5800	(1,709.3818)	0.0000	0.1578	(0.5872)	0.0000	1	(0.4294)	01/06/2025
002672.ZK	12/11/2024	SDB3262990900	(2,100.00)	0.6870	(1,431.43)	(1,442.73)	0.0000	4.5800	(1,709.3818)	0.0000	0.1821	(0.6851)	0.0000	1	(0.5029)	01/06/2025
002672.ZK	12/11/2024	SDB3262990900	(3,500.00)	0.6870	(2,395.18)	(2,404.56)	0.0000	4.5800	(1,709.3818)	0.0000	0.3047	(1.1418)	0.0000	1	(0.8370)	01/06/2025
002672.ZK	12/11/2024	SDB3262990900	(1,000.00)	0.6870	(684.34)	(687.02)	0.0000	4.5800	(1,709.3818)	0.0000	0.0871	(0.3262)	0.0000	1	(0.2392)	01/06/2025
002672.ZK	12/11/2024	SDB3262990900	(18,000.00)	0.6870	(12,139.06)	(12,366.29)	0.0000	4.5800	(1,709.3818)	0.0000	1.5444	(5.8719)	0.0000	1	(4.3275)	01/06/2025
002672.ZK	12/10/2024	SDB3262990900	(4,900.00)	0.6694	(3,352.05)	(3,279.87)	0.0000	4.5800	(1,709.3818)	0.0000	0.4265	(1.5574)	0.0000	1	(1.1309)	01/06/2025
002672.ZK	12/10/2024	SDB3262990900	(14,000.00)	0.6694	(9,602.46)	(9,371.05)	0.0000	4.5800	(1,709.3818)	0.0000	1.2216	(4.4496)	0.0000	1	(3.2280)	01/06/2025
002672.ZK	12/10/2024	SDB3262990900	(1,800.00)	0.6694	(1,240.37)	(1,204.85)	0.0000	4.5800	(1,709.3818)	0.0000	0.1578	(0.5721)	0.0000	1	(0.4143)	01/06/2025
002672.ZK	12/10/2024	SDB3262990900	(2,100.00)	0.6694	(1,431.43)	(1,405.66)	0.0000	4.5800	(1,709.3818)	0.0000	0.1821	(0.6674)	0.0000	1	(0.4853)	01/06/2025
002672.ZK	12/10/2024	SDB3262990900	(3,500.00)	0.6694	(2,395.18)	(2,342.76)	0.0000	4.5800	(1,709.3818)	0.0000	0.3047	(1.1124)	0.0000	1	(0.8077)	01/06/2025
002672.ZK	12/10/2024	SDB3262990900	(1,000.00)	0.6694	(684.34)	(669.36)	0.0000	4.5800	(1,709.3818)	0.0000	0.0871	(0.3178)	0.0000	1	(0.2308)	01/06/2025
002672.ZK	12/10/2024	SDB3262990900	(18,000.00)	0.6694	(12,139.06)	(12,048.50)	0.0000	4.5800	(1,709.3818)	0.0000	1.5444	(5.7210)	0.0000	1	(4.1766)	01/06/2025
002672.ZK	12/09/2024	SDB3262990900	(4,900.00)	0.6726	(3,352.05)	(3,295.81)	0.0000	4.5800	(1,720.4058)	0.0000	0.4265	(1.5750)	0.0000	1	(1.1486)	01/06/2025
002672.ZK	12/09/2024	SDB3262990900	(14,000.00)	0.6726	(9,602.46)	(9,416.61)	0.0000	4.5800	(1,720.4058)	0.0000	1.2216	(4.5001)	0.0000	1	(3.2785)	01/06/2025
002672.ZK	12/09/2024	SDB3262990900	(1,800.00)	0.6726	(1,240.37)	(1,210.71)	0.0000	4.5800	(1,720.4058)	0.0000	0.1578	(0.5786)	0.0000	1	(0.4208)	01/06/2025
002672.ZK	12/09/2024	SDB3262990900	(2,100.00)	0.6726	(1,431.43)	(1,412.49)	0.0000	4.5800	(1,720.4058)	0.0000	0.1821	(0.6750)	0.0000	1	(0.4929)	01/06/2025
002672.ZK	12/09/2024	SDB3262990900	(3,500.00)	0.6726	(2,395.18)	(2,354.15)	0.0000	4.5800	(1,720.4058)	0.0000	0.3047	(1.1250)	0.0000	1	(0.8203)	01/06/2025
002672.ZK	12/09/2024	SDB3262990900	(1,000.00)	0.6726	(684.34)	(672.62)	0.0000	4.5800	(1,720.4058)	0.0000	0.0871	(0.3214)	0.0000	1	(0.2344)	01/06/2025
002672.ZK	12/09/2024	SDB3262990900	(18,700.00)	0.6726	(12,611.13)	(12,577.90)	0.0000	4.5800	(1,720.4058)	0.0000	1.6044	(6.0109)	0.0000	1	(4.4064)	01/06/2025
002672.ZK	12/09/2024	SDB3262990900	(3,000.00)	0.6726	(2,023.18)	(2,017.85)	0.0000	4.5800	(1,720.4058)	0.0000	0.2574	(0.9643)	0.0000	1	(0.7069)	01/06/2025
002672.ZK	12/09/2024	SDB3262990900	(1,100.00)	0.6726	(741.83)	(739.88)	0.0000	4.5800	(1,720.4058)	0.0000	0.0944	(0.3536)	0.0000	1	(0.2592)	01/06/2025
002672.ZK	12/09/2024	SDB3262990900	(800.00)	0.6726	(539.51)	(538.09)	0.0000	4.5800	(1,720.4058)	0.0000	0.0686	(0.2571)	0.0000	1	(0.1885)	01/06/2025
002672.ZK	12/09/2024	SDB3262990900	(2,800.00)	0.6726	(1,888.30)	(1,883.32)	0.0000	4.5800	(1,720.4058)	0.0000	0.2402	(0.9000)	0.0000	1	(0.6598)	01/06/2025
002672.ZK	12/09/2024	SDB3262990900	(11,600.00)	0.6726	(7,822.95)	(7,802.33)	0.0000	4.5800	(1,720.4058)	0.0000	0.9953	(3.7287)	0.0000	1	(2.7334)	01/06/2025
002672.ZK	12/06/2024	SDB3262990900	(1,800.00)	0.6987	(1,240.37)	(1,257.62)	0.0000	4.5800	(1,718.5344)	0.0000	0.4734	(1.8011)	0.0000	3	(1.3276)	01/06/2025
002672.ZK	12/06/2024	SDB3262990900	(2,100.00)	0.6987	(1,431.43)	(1,467.22)	0.0000	4.5800	(1,718.5344)	0.0000	0.5463	(2.1012)	0.0000	3	(1.5549)	01/06/2025
002672.ZK	12/06/2024	SDB3262990900	(3,500.00)	0.6987	(2,395.18)	(2,445.37)	0.0000	4.5800	(1,718.5344)	0.0000	0.9142	(3.5020)	0.0000	3	(2.5879)	01/06/2025
002672.ZK	12/06/2024	SDB3262990900	(1,000.00)	0.6987	(684.34)	(698.68)	0.0000	4.5800	(1,718.5344)	0.0000	0.2612	(1.0006)	0.0000	3	(0.7394)	01/06/2025
002672.ZK	12/06/2024	SDB3262990900	(18,700.00)	0.6987	(12,611.13)	(13,065.28)	0.0000	4.5800	(1,718.5344)	0.0000	4.8132	(18.7109)	0.0000	3	(13.8977)	01/06/2025
002672.ZK	12/06/2024	SDB3262990900	(3,000.00)	0.6987	(2,023.18)	(2,096.03)	0.0000	4.5800	(1,718.5344)	0.0000	0.7722	(3.0018)	0.0000	3	(2.2296)	01/06/2025
002672.ZK	12/06/2024	SDB3262990900	(1,100.00)	0.6987	(741.83)	(768.55)	0.0000	4.5800	(1,718.5344)	0.0000	0.2831	(1.1006)	0.0000	3	(0.8175)	01/06/2025
002672.ZK	12/06/2024	SDB3262990900	(800.00)	0.6987	(539.51)	(558.94)	0.0000	4.5800	(1,718.5344)	0.0000	0.2059	(0.8005)	0.0000	3	(0.5946)	01/06/2025
002672.ZK	12/06/2024	SDB3262990900	(2,800.00)	0.6987	(1,888.30)	(1,956.30)	0.0000	4.5800	(1,718.5344)	0.0000	0.7207	(2.8016)	0.0000	3	(2.0809)	01/06/2025
002672.ZK	12/06/2024	SDB3262990900	(11,600.00)	0.6987	(7,822.95)	(8,104.66)	0.0000	4.5800	(1,718.5344)	0.0000	2.9858	(11.6068)	0.0000	3	(8.6210)	01/06/2025
002672.ZK	12/05/2024	SDB3262990900	(2,100.00)	0.6889	(1,431.43)	(1,446.78)	0.0000	4.5800	(1,718.2735)	0.0000	0.1821	(0.6905)	0.0000	1	(0.5084)	01/06/2025
002672.ZK	12/05/2024	SDB3262990900	(3,500.00)	0.6889	(2,395.18)	(2,411.29)	0.0000	4.5800	(1,718.2735)	0.0000	0.3047	(1.1509)	0.0000	1	(0.8462)	01/06/2025
002672.ZK	12/05/2024	SDB3262990900	(1,000.00)	0.6889	(684.34)	(688.94)	0.0000	4.5800	(1,718.2735)	0.0000	0.0871	(0.3288)	0.0000	1	(0.2418)	01/06/2025
002672.ZK	12/05/2024	SDB3262990900	(18,700.00)	0.6889	(12,611.13)	(12,883.20)	0.0000	4.5800	(1,718.2735)	0.0000	1.6044	(6.1491)	0.0000	1	(4.5447)	01/06/2025
002672.ZK	12/05/2024	SDB3262990900	(3,000.00)	0.6889	(2,023.18)	(2,066.82)	0.0000	4.5800	(1,718.2735)	0.0000	0.2574	(0.9865)	0.0000	1	(0.7291)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
DONGJIANG ENVIRONMENTAL COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
002672.ZK	12/05/2024	SDB3262990900	(1,100.00)	0.6889	(741.83)	(757.84)	0.0000	4.5800	(1,718.2735)	0.0000	0.0944	(0.3617)	0.0000	1	(0.2673)	01/06/2025
002672.ZK	12/05/2024	SDB3262990900	(800.00)	0.6889	(539.51)	(551.15)	0.0000	4.5800	(1,718.2735)	0.0000	0.0686	(0.2631)	0.0000	1	(0.1944)	01/06/2025
002672.ZK	12/05/2024	SDB3262990900	(2,800.00)	0.6889	(1,888.30)	(1,929.03)	0.0000	4.5800	(1,718.2735)	0.0000	0.2402	(0.9207)	0.0000	1	(0.6805)	01/06/2025
002672.ZK	12/05/2024	SDB3262990900	(11,600.00)	0.6889	(7,822.95)	(7,991.72)	0.0000	4.5800	(1,718.2735)	0.0000	0.9953	(3.8144)	0.0000	1	(2.8192)	01/06/2025
002672.ZK	12/04/2024	SDB3262990900	(18,700.00)	0.6744	(12,611.13)	(12,611.13)	0.0000	4.5800	(1,721.4473)	0.0000	1.6044	(6.0304)	0.0000	1	(4.4260)	01/06/2025
002672.ZK	12/04/2024	SDB3262990900	(3,000.00)	0.6744	(2,023.18)	(2,023.18)	0.0000	4.5800	(1,721.4473)	0.0000	0.2574	(0.9674)	0.0000	1	(0.7100)	01/06/2025
002672.ZK	12/04/2024	SDB3262990900	(1,100.00)	0.6744	(741.83)	(741.83)	0.0000	4.5800	(1,721.4473)	0.0000	0.0944	(0.3547)	0.0000	1	(0.2604)	01/06/2025
002672.ZK	12/04/2024	SDB3262990900	(800.00)	0.6744	(539.51)	(539.51)	0.0000	4.5800	(1,721.4473)	0.0000	0.0686	(0.2580)	0.0000	1	(0.1893)	01/06/2025
002672.ZK	12/04/2024	SDB3262990900	(2,800.00)	0.6744	(1,888.30)	(1,888.30)	0.0000	4.5800	(1,721.4473)	0.0000	0.2402	(0.9029)	0.0000	1	(0.6627)	01/06/2025
002672.ZK	12/04/2024	SDB3262990900	(11,600.00)	0.6744	(7,822.95)	(7,822.95)	0.0000	4.5800	(1,721.4473)	0.0000	0.9953	(3.7408)	0.0000	1	(2.7455)	01/06/2025
TOTAL DONGJIANG ENVIRONMENTAL COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND											122.9404	(444.5652)	0.0000		(321.6248)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
DOSILICON CO., LTD. CMN CLASS A SERIES NORTHBOUND																
688110.SH	01/03/2025	SDB3264328848	(208.00)	3.6528	(743.93)	(759.78)	0.0000	4.3300	(1,432.7281)	0.0000	0.2684	(0.9071)	0.0000	3	(0.6387)	01/06/2025
688110.SH	01/03/2025	SDB3264328848	(2,661.00)	3.6528	(9,628.88)	(9,720.05)	0.0000	4.3300	(1,432.7281)	0.0000	3.4744	(11.6052)	0.0000	3	(8.1307)	01/06/2025
688110.SH	01/03/2025	SDB3264328848	(438.00)	3.6528	(1,429.59)	(1,599.92)	0.0000	4.3300	(1,432.7281)	0.0000	0.5158	(1.9102)	0.0000	3	(1.3944)	01/06/2025
688110.SH	01/03/2025	SDB3264328848	(3,862.00)	3.6528	(12,688.00)	(14,107.04)	0.0000	4.3300	(1,432.7281)	0.0000	4.5783	(16.8430)	0.0000	3	(12.2647)	01/06/2025
688110.SH	01/03/2025	SDB3264328848	(4,095.00)	3.6528	(13,901.87)	(14,958.14)	0.0000	4.3300	(1,432.7281)	0.0000	5.0163	(17.8591)	0.0000	3	(12.8429)	01/06/2025
688110.SH	01/03/2025	SDB3264328848	(605.00)	3.6528	(2,052.60)	(2,209.93)	0.0000	4.3300	(1,432.7281)	0.0000	0.7406	(2.6385)	0.0000	3	(1.8979)	01/06/2025
688110.SH	01/02/2025	SDB3264328848	(208.00)	3.7215	(743.93)	(774.08)	0.0000	4.3300	(1,432.7281)	0.0000	0.0895	(0.3081)	0.0000	1	(0.2186)	01/06/2025
688110.SH	01/02/2025	SDB3264328848	(2,661.00)	3.7215	(9,628.88)	(9,902.99)	0.0000	4.3300	(1,432.7281)	0.0000	1.1581	(3.9412)	0.0000	1	(2.7831)	01/06/2025
688110.SH	01/02/2025	SDB3264328848	(438.00)	3.7215	(1,429.59)	(1,630.03)	0.0000	4.3300	(1,432.7281)	0.0000	0.1719	(0.6487)	0.0000	1	(0.4768)	01/06/2025
688110.SH	01/02/2025	SDB3264328848	(3,862.00)	3.7215	(12,688.00)	(14,372.54)	0.0000	4.3300	(1,432.7281)	0.0000	1.5261	(5.7200)	0.0000	1	(4.1939)	01/06/2025
688110.SH	01/02/2025	SDB3264328848	(4,095.00)	3.7215	(13,901.87)	(15,239.66)	0.0000	4.3300	(1,432.7281)	0.0000	1.6721	(6.0651)	0.0000	1	(4.3930)	01/06/2025
688110.SH	01/02/2025	SDB3264328848	(605.00)	3.7215	(2,052.60)	(2,251.53)	0.0000	4.3300	(1,432.7281)	0.0000	0.2469	(0.8961)	0.0000	1	(0.6492)	01/06/2025
688110.SH	12/31/2024	SDB3264328848	(208.00)	3.5597	(743.93)	(740.41)	0.0000	4.3300	(1,432.7281)	0.0000	0.1790	(0.5893)	0.0000	2	(0.4104)	01/06/2025
688110.SH	12/31/2024	SDB3264328848	(2,661.00)	3.5597	(9,628.88)	(9,472.28)	0.0000	4.3300	(1,432.7281)	0.0000	2.3163	(7.5396)	0.0000	2	(5.2233)	01/06/2025
688110.SH	12/31/2024	SDB3264328848	(438.00)	3.5597	(1,429.59)	(1,559.14)	0.0000	4.3300	(1,432.7281)	0.0000	0.3439	(1.2410)	0.0000	2	(0.8971)	01/06/2025
688110.SH	12/31/2024	SDB3264328848	(3,862.00)	3.5597	(12,688.00)	(13,747.44)	0.0000	4.3300	(1,432.7281)	0.0000	3.0522	(10.9424)	0.0000	2	(7.8902)	01/06/2025
688110.SH	12/31/2024	SDB3264328848	(4,095.00)	3.5597	(13,901.87)	(14,576.84)	0.0000	4.3300	(1,432.7281)	0.0000	3.3442	(11.6026)	0.0000	2	(8.2584)	01/06/2025
688110.SH	12/31/2024	SDB3264328848	(605.00)	3.5597	(2,052.60)	(2,153.60)	0.0000	4.3300	(1,432.7281)	0.0000	0.4938	(1.7142)	0.0000	2	(1.2204)	01/06/2025
688110.SH	12/30/2024	SDB3264328848	(208.00)	3.5317	(743.93)	(734.58)	0.0000	4.3300	(1,432.7281)	0.0000	0.0895	(0.2924)	0.0000	1	(0.2029)	01/06/2025
688110.SH	12/30/2024	SDB3264328848	(2,661.00)	3.5317	(9,628.88)	(9,397.74)	0.0000	4.3300	(1,432.7281)	0.0000	1.1581	(3.7401)	0.0000	1	(2.5820)	01/06/2025
688110.SH	12/30/2024	SDB3264328848	(438.00)	3.5317	(1,429.59)	(1,546.87)	0.0000	4.3300	(1,432.7281)	0.0000	0.1719	(0.6156)	0.0000	1	(0.4437)	01/06/2025
688110.SH	12/30/2024	SDB3264328848	(3,862.00)	3.5317	(12,688.00)	(13,639.26)	0.0000	4.3300	(1,432.7281)	0.0000	1.5261	(5.4282)	0.0000	1	(3.9021)	01/06/2025
688110.SH	12/30/2024	SDB3264328848	(4,095.00)	3.5317	(13,901.87)	(14,462.14)	0.0000	4.3300	(1,432.7281)	0.0000	1.6721	(5.7556)	0.0000	1	(4.0836)	01/06/2025
688110.SH	12/30/2024	SDB3264328848	(605.00)	3.5317	(2,052.60)	(2,136.65)	0.0000	4.3300	(1,432.7281)	0.0000	0.2469	(0.8503)	0.0000	1	(0.6035)	01/06/2025
688110.SH	12/27/2024	SDB3264328848	(438.00)	3.6987	(1,429.59)	(1,620.02)	0.0000	4.3300	(1,427.2222)	0.0000	0.5158	(1.9268)	0.0000	3	(1.4109)	01/06/2025
688110.SH	12/27/2024	SDB3264328848	(3,862.00)	3.6987	(12,688.00)	(14,284.33)	0.0000	4.3300	(1,427.2222)	0.0000	4.5783	(16.9891)	0.0000	3	(12.4108)	01/06/2025
688110.SH	12/27/2024	SDB3264328848	(4,095.00)	3.6987	(13,901.87)	(15,146.12)	0.0000	4.3300	(1,427.2222)	0.0000	5.0163	(18.0141)	0.0000	3	(12.9978)	01/06/2025
688110.SH	12/27/2024	SDB3264328848	(605.00)	3.6987	(2,052.60)	(2,237.71)	0.0000	4.3300	(1,427.2222)	0.0000	0.7406	(2.6614)	0.0000	3	(1.9208)	01/06/2025
688110.SH	12/26/2024	SDB3264328848	(438.00)	3.5247	(1,429.59)	(1,543.84)	0.0000	4.3300	(1,427.2222)	0.0000	0.1719	(0.6121)	0.0000	1	(0.4401)	01/06/2025
688110.SH	12/26/2024	SDB3264328848	(3,862.00)	3.5247	(12,688.00)	(13,612.57)	0.0000	4.3300	(1,427.2222)	0.0000	1.5261	(5.3967)	0.0000	1	(3.8706)	01/06/2025
688110.SH	12/26/2024	SDB3264328848	(4,095.00)	3.5247	(13,901.87)	(14,433.84)	0.0000	4.3300	(1,427.2222)	0.0000	1.6721	(5.7223)	0.0000	1	(4.0502)	01/06/2025
688110.SH	12/26/2024	SDB3264328848	(605.00)	3.5247	(2,052.60)	(2,132.47)	0.0000	4.3300	(1,427.2222)	0.0000	0.2469	(0.8454)	0.0000	1	(0.5985)	01/06/2025
688110.SH	12/24/2024	SDB3264328848	(438.00)	3.5247	(1,429.59)	(1,543.84)	0.0000	4.3300	(1,427.2222)	0.0000	0.3439	(1.2241)	0.0000	2	(0.8802)	01/06/2025
688110.SH	12/24/2024	SDB3264328848	(3,862.00)	3.5247	(12,688.00)	(13,612.57)	0.0000	4.3300	(1,427.2222)	0.0000	3.0522	(10.7934)	0.0000	2	(7.7413)	01/06/2025
688110.SH	12/24/2024	SDB3264328848	(4,095.00)	3.5247	(13,901.87)	(14,433.84)	0.0000	4.3300	(1,427.2222)	0.0000	3.3442	(11.4446)	0.0000	2	(8.1004)	01/06/2025
688110.SH	12/24/2024	SDB3264328848	(605.00)	3.5247	(2,052.60)	(2,132.47)	0.0000	4.3300	(1,427.2222)	0.0000	0.4938	(1.6908)	0.0000	2	(1.1971)	01/06/2025
688110.SH	12/23/2024	SDB3264328848	(438.00)	3.5389	(1,429.59)	(1,550.04)	0.0000	4.3300	(1,427.2222)	0.0000	0.1719	(0.6145)	0.0000	1	(0.4426)	01/06/2025
688110.SH	12/23/2024	SDB3264328848	(3,862.00)	3.5389	(12,688.00)	(13,667.23)	0.0000	4.3300	(1,427.2222)	0.0000	1.5261	(5.4184)	0.0000	1	(3.8923)	01/06/2025
688110.SH	12/23/2024	SDB3264328848	(4,095.00)	3.5389	(13,901.87)	(14,491.80)	0.0000	4.3300	(1,427.2222)	0.0000	1.6721	(5.7453)	0.0000	1	(4.0732)	01/06/2025
688110.SH	12/23/2024	SDB3264328848	(605.00)	3.5389	(2,052.60)	(2,141.03)	0.0000	4.3300	(1,427.2222)	0.0000	0.2469	(0.8488)	0.0000	1	(0.6019)	01/06/2025
688110.SH	12/20/2024	SDB3264328848	(438.00)	3.2529	(1,429.59)	(1,424.79)	0.0000	4.3300	(1,427.2222)	0.0000	0.5158	(1.6946)	0.0000	3	(1.1787)	01/06/2025
688110.SH	12/20/2024	SDB3264328848	(3,862.00)	3.2529	(12,688.00)	(12,562.88)	0.0000	4.3300	(1,427.2222)	0.0000	4.5783	(14.9417)	0.0000	3	(10.3634)	01/06/2025
688110.SH	12/20/2024	SDB3264328848	(4,095.00)	3.2529	(13,901.87)	(13,320.82)	0.0000	4.3300	(1,427.2222)	0.0000	5.0163	(15.8431)	0.0000	3	(10.8269)	01/06/2025
688110.SH	12/20/2024	SDB3264328848	(605.00)	3.2529	(2,052.60)	(1,968.03)	0.0000	4.3300	(1,427.2222)	0.0000	0.7406	(2.3407)	0.0000	3	(1.6000)	01/06/2025
688110.SH	12/19/2024	SDB3264328848	(4,095.00)	3.3948	(13,901.87)	(13,901.87)	0.0000	4.5800	(1,475.0000)	0.0000	1.7686	(5.6959)	0.0000	1	(3.9273)	01/06/2025
688110.SH	12/19/2024	SDB3264328848	(605.00)	3.3927	(2,052.60)	(2,052.60)	0.0000	4.5800	(1,475.0000)	0.0000	0.2611	(0.8410)	0.0000	1	(0.5799)	01/06/2025
TOTAL DOSILICON CO., LTD. CMN CLASS A SERIES NORTHBOUND												72.2521	(250.9583)	0.0000	(178.7062)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
DOUBLE MEDICAL TECHNOLOGY INC. CMN CLASS A SERIES NORTHBOUND																
002901.ZK	01/03/2025	SDB3263040663	(600.00)	4.2452	(2,717.19)	(2,547.10)	0.0000	4.3300	(650.0000)	0.0000	0.9805	(1.3797)	0.0000	3	(0.3992)	01/06/2025
002901.ZK	01/03/2025	SDB3263040663	(1,200.00)	4.2452	(5,434.38)	(5,094.19)	0.0000	4.3300	(650.0000)	0.0000	1.9609	(2.7594)	0.0000	3	(0.7984)	01/06/2025
002901.ZK	01/02/2025	SDB3263040663	(600.00)	4.3048	(2,717.19)	(2,582.89)	0.0000	4.3300	(650.0000)	0.0000	0.3268	(0.4664)	0.0000	1	(0.1395)	01/06/2025
002901.ZK	01/02/2025	SDB3263040663	(1,200.00)	4.3048	(5,434.38)	(5,165.78)	0.0000	4.3300	(650.0000)	0.0000	0.6536	(0.9327)	0.0000	1	(0.2791)	01/06/2025
002901.ZK	12/31/2024	SDB3263040663	(600.00)	4.2757	(2,717.19)	(2,565.43)	0.0000	4.3300	(650.0000)	0.0000	0.6536	(0.9264)	0.0000	2	(0.2728)	01/06/2025
002901.ZK	12/31/2024	SDB3263040663	(1,200.00)	4.2757	(5,434.38)	(5,130.85)	0.0000	4.3300	(650.0000)	0.0000	1.3073	(1.8528)	0.0000	2	(0.5455)	01/06/2025
002901.ZK	12/30/2024	SDB3263040663	(600.00)	4.2298	(2,717.19)	(2,537.87)	0.0000	4.3300	(650.0000)	0.0000	0.3268	(0.4582)	0.0000	1	(0.1314)	01/06/2025
002901.ZK	12/30/2024	SDB3263040663	(1,200.00)	4.2298	(5,434.38)	(5,075.73)	0.0000	4.3300	(650.0000)	0.0000	0.6536	(0.9165)	0.0000	1	(0.2628)	01/06/2025
002901.ZK	12/27/2024	SDB3263040663	(600.00)	4.2953	(2,717.19)	(2,577.18)	0.0000	4.3300	(650.0000)	0.0000	0.9805	(1.3960)	0.0000	3	(0.4155)	01/06/2025
002901.ZK	12/27/2024	SDB3263040663	(1,200.00)	4.2953	(5,434.38)	(5,154.35)	0.0000	4.3300	(650.0000)	0.0000	1.9609	(2.7919)	0.0000	3	(0.8310)	01/06/2025
002901.ZK	12/26/2024	SDB3263040663	(600.00)	4.2084	(2,717.19)	(2,525.02)	0.0000	4.3300	(650.0000)	0.0000	0.3268	(0.4559)	0.0000	1	(0.1291)	01/06/2025
002901.ZK	12/26/2024	SDB3263040663	(1,200.00)	4.2084	(5,434.38)	(5,050.04)	0.0000	4.3300	(650.0000)	0.0000	0.6536	(0.9118)	0.0000	1	(0.2582)	01/06/2025
002901.ZK	12/24/2024	SDB3263040663	(600.00)	4.2084	(2,717.19)	(2,525.02)	0.0000	4.3300	(650.0000)	0.0000	0.6536	(0.9118)	0.0000	2	(0.2582)	01/06/2025
002901.ZK	12/24/2024	SDB3263040663	(1,200.00)	4.2084	(5,434.38)	(5,050.04)	0.0000	4.3300	(650.0000)	0.0000	1.3073	(1.8236)	0.0000	2	(0.5164)	01/06/2025
002901.ZK	12/23/2024	SDB3263040663	(600.00)	4.2179	(2,717.19)	(2,530.73)	0.0000	4.3300	(650.0000)	0.0000	0.3268	(0.4569)	0.0000	1	(0.1301)	01/06/2025
002901.ZK	12/23/2024	SDB3263040663	(1,200.00)	4.2179	(5,434.38)	(5,061.45)	0.0000	4.3300	(650.0000)	0.0000	0.6536	(0.9139)	0.0000	1	(0.2602)	01/06/2025
002901.ZK	12/20/2024	SDB3263040663	(600.00)	4.2033	(2,717.19)	(2,521.99)	0.0000	4.3300	(650.0000)	0.0000	0.9805	(1.3661)	0.0000	3	(0.3856)	01/06/2025
002901.ZK	12/20/2024	SDB3263040663	(1,200.00)	4.2033	(5,434.38)	(5,043.99)	0.0000	4.3300	(650.0000)	0.0000	1.9609	(2.7322)	0.0000	3	(0.7713)	01/06/2025
002901.ZK	12/19/2024	SDB3263040663	(600.00)	4.2855	(2,717.19)	(2,571.30)	0.0000	4.5800	(650.0000)	0.0000	0.3457	(0.4643)	0.0000	1	(0.1186)	01/06/2025
002901.ZK	12/19/2024	SDB3263040663	(1,200.00)	4.2855	(5,434.38)	(5,142.61)	0.0000	4.5800	(650.0000)	0.0000	0.6914	(0.9285)	0.0000	1	(0.2372)	01/06/2025
002901.ZK	12/18/2024	SDB3263040663	(600.00)	4.3684	(2,717.19)	(2,621.06)	0.0000	4.5800	(650.0000)	0.0000	0.3457	(0.4732)	0.0000	1	(0.1276)	01/06/2025
002901.ZK	12/18/2024	SDB3263040663	(1,200.00)	4.3684	(5,434.38)	(5,242.12)	0.0000	4.5800	(650.0000)	0.0000	0.6914	(0.9465)	0.0000	1	(0.2551)	01/06/2025
002901.ZK	12/17/2024	SDB3263040663	(600.00)	4.4577	(2,717.19)	(2,674.59)	0.0000	4.5800	(650.0000)	0.0000	0.3457	(0.4829)	0.0000	1	(0.1372)	01/06/2025
002901.ZK	12/17/2024	SDB3263040663	(1,200.00)	4.4577	(5,434.38)	(5,349.19)	0.0000	4.5800	(650.0000)	0.0000	0.6914	(0.9658)	0.0000	1	(0.2745)	01/06/2025
002901.ZK	12/16/2024	SDB3263040663	(600.00)	4.4649	(2,717.19)	(2,678.92)	0.0000	4.5800	(650.0000)	0.0000	0.3457	(0.4837)	0.0000	1	(0.1380)	01/06/2025
002901.ZK	12/16/2024	SDB3263040663	(1,200.00)	4.4649	(5,434.38)	(5,357.84)	0.0000	4.5800	(650.0000)	0.0000	0.6914	(0.9674)	0.0000	1	(0.2760)	01/06/2025
002901.ZK	12/13/2024	SDB3263040663	(600.00)	4.4921	(2,717.19)	(2,695.29)	0.0000	4.5800	(650.0000)	0.0000	1.0371	(1.4599)	0.0000	3	(0.4229)	01/06/2025
002901.ZK	12/13/2024	SDB3263040663	(1,200.00)	4.4921	(5,434.38)	(5,390.58)	0.0000	4.5800	(650.0000)	0.0000	2.0741	(2.9199)	0.0000	3	(0.8458)	01/06/2025
002901.ZK	12/12/2024	SDB3263040663	(600.00)	4.4544	(2,717.19)	(2,672.63)	0.0000	4.5800	(650.0000)	0.0000	0.3457	(0.4826)	0.0000	1	(0.1369)	01/06/2025
002901.ZK	12/12/2024	SDB3263040663	(1,200.00)	4.4544	(5,434.38)	(5,345.26)	0.0000	4.5800	(650.0000)	0.0000	0.6914	(0.9651)	0.0000	1	(0.2737)	01/06/2025
002901.ZK	12/11/2024	SDB3263040663	(600.00)	4.5214	(2,717.19)	(2,712.82)	0.0000	4.5800	(650.0000)	0.0000	0.3457	(0.4898)	0.0000	1	(0.1441)	01/06/2025
002901.ZK	12/11/2024	SDB3263040663	(1,200.00)	4.5214	(5,434.38)	(5,425.63)	0.0000	4.5800	(650.0000)	0.0000	0.6914	(0.9796)	0.0000	1	(0.2883)	01/06/2025
002901.ZK	12/10/2024	SDB3263040663	(600.00)	4.4601	(2,717.19)	(2,676.07)	0.0000	4.5800	(650.0000)	0.0000	0.3457	(0.4832)	0.0000	1	(0.1375)	01/06/2025
002901.ZK	12/10/2024	SDB3263040663	(1,200.00)	4.4601	(5,434.38)	(5,352.14)	0.0000	4.5800	(650.0000)	0.0000	0.6914	(0.9664)	0.0000	1	(0.2750)	01/06/2025
002901.ZK	12/09/2024	SDB3263040663	(600.00)	4.4187	(2,717.19)	(2,651.20)	0.0000	4.5800	(650.0000)	0.0000	0.3457	(0.4787)	0.0000	1	(0.1330)	01/06/2025
002901.ZK	12/09/2024	SDB3263040663	(1,200.00)	4.4187	(5,434.38)	(5,302.40)	0.0000	4.5800	(650.0000)	0.0000	0.6914	(0.9574)	0.0000	1	(0.2660)	01/06/2025
002901.ZK	12/06/2024	SDB3263040663	(600.00)	4.5126	(2,717.19)	(2,707.58)	0.0000	4.5800	(650.0000)	0.0000	1.0371	(1.4666)	0.0000	3	(0.4295)	01/06/2025
002901.ZK	12/06/2024	SDB3263040663	(1,200.00)	4.5126	(5,434.38)	(5,415.17)	0.0000	4.5800	(650.0000)	0.0000	2.0741	(2.9332)	0.0000	3	(0.8591)	01/06/2025
002901.ZK	12/05/2024	SDB3263040663	(600.00)	4.5550	(2,717.19)	(2,732.98)	0.0000	4.5800	(650.0000)	0.0000	0.3457	(0.4935)	0.0000	1	(0.1478)	01/06/2025
002901.ZK	12/05/2024	SDB3263040663	(1,200.00)	4.5550	(5,434.38)	(5,465.96)	0.0000	4.5800	(650.0000)	0.0000	0.6914	(0.9869)	0.0000	1	(0.2955)	01/06/2025
002901.ZK	12/04/2024	SDB3263040663	(600.00)	4.5287	(2,717.19)	(2,717.19)	0.0000	4.5800	(650.0000)	0.0000	0.3457	(0.4906)	0.0000	1	(0.1449)	01/06/2025
002901.ZK	12/04/2024	SDB3263040663	(1,200.00)	4.5287	(5,434.38)	(5,434.38)	0.0000	4.5800	(650.0000)	0.0000	0.6914	(0.9812)	0.0000	1	(0.2898)	01/06/2025
TOTAL DOUBLE MEDICAL TECHNOLOGY INC. CMN CLASS A SERIES NORTHBOUND											33.2607	(46.6990)	0.0000		(13.4383)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
EAGLERISE ELECTRIC & ELECTRONIC (CHINA) CO.,LTD. CMN CLASS A SERIES NORTHBOUND																
002922.ZK	01/02/2025	SDB3264716712	(200.00)	2.5714	(463.62)	(514.28)	0.0000	4.3300	(1,800.0000)	0.0000	0.0558	(0.2571)	0.0000	1	(0.2014)	01/06/2025
002922.ZK	01/02/2025	SDB3264716712	(2,400.00)	2.5714	(5,586.14)	(6,171.33)	0.0000	4.3300	(1,800.0000)	0.0000	0.6719	(3.0857)	0.0000	1	(2.4138)	01/06/2025
002922.ZK	12/31/2024	SDB3264716712	(200.00)	2.3181	(463.62)	(463.62)	0.0000	4.3300	(1,800.0000)	0.0000	0.1115	(0.4636)	0.0000	2	(0.3521)	01/06/2025
002922.ZK	12/31/2024	SDB3264716712	(2,400.00)	2.3276	(5,586.14)	(5,586.14)	0.0000	4.3300	(1,800.0000)	0.0000	1.3438	(5.5861)	0.0000	2	(4.2424)	01/06/2025
002922.ZK	12/27/2024	SDB3264054735	(6,200.00)	2.2756	(14,112.46)	(14,108.65)	0.0000	4.3300	(1,969.3548)	0.0000	5.0922	(23.1541)	0.0000	3	(18.0619)	01/06/2025
002922.ZK	12/26/2024	SDB3264054735	(2,200.00)	2.2833	(5,247.04)	(5,023.24)	0.0000	4.3300	(1,850.0000)	0.0000	0.6311	(2.5814)	0.0000	1	(1.9503)	01/06/2025
002922.ZK	12/26/2024	SDB3264054735	(300.00)	2.2833	(731.75)	(684.99)	0.0000	4.3300	(1,850.0000)	0.0000	0.0880	(0.3520)	0.0000	1	(0.2640)	01/06/2025
002922.ZK	12/24/2024	SDB3264054735	(2,200.00)	2.2833	(5,247.04)	(5,023.24)	0.0000	4.3300	(1,850.0000)	0.0000	1.2622	(5.1628)	0.0000	2	(3.9006)	01/06/2025
002922.ZK	12/24/2024	SDB3264054735	(300.00)	2.2833	(731.75)	(684.99)	0.0000	4.3300	(1,850.0000)	0.0000	0.1760	(0.7040)	0.0000	2	(0.5280)	01/06/2025
002922.ZK	12/23/2024	SDB3264054735	(2,200.00)	2.2427	(5,247.04)	(4,933.89)	0.0000	4.3300	(1,850.0000)	0.0000	0.6311	(2.5355)	0.0000	1	(1.9044)	01/06/2025
002922.ZK	12/23/2024	SDB3264054735	(300.00)	2.2427	(731.75)	(672.80)	0.0000	4.3300	(1,850.0000)	0.0000	0.0880	(0.3457)	0.0000	1	(0.2577)	01/06/2025
002922.ZK	12/20/2024	SDB3264054735	(2,200.00)	2.2628	(5,247.04)	(4,978.16)	0.0000	4.3300	(1,850.0000)	0.0000	1.8933	(7.6747)	0.0000	3	(5.7814)	01/06/2025
002922.ZK	12/20/2024	SDB3264054735	(300.00)	2.2628	(731.75)	(678.84)	0.0000	4.3300	(1,850.0000)	0.0000	0.2640	(1.0465)	0.0000	3	(0.7825)	01/06/2025
002922.ZK	12/19/2024	SDB3264054735	(2,200.00)	2.3177	(5,247.04)	(5,098.97)	0.0000	4.5800	(1,850.0000)	0.0000	0.6675	(2.6203)	0.0000	1	(1.9528)	01/06/2025
002922.ZK	12/19/2024	SDB3264054735	(300.00)	2.3177	(731.75)	(695.31)	0.0000	4.5800	(1,850.0000)	0.0000	0.0931	(0.3573)	0.0000	1	(0.2642)	01/06/2025
002922.ZK	12/18/2024	SDB3264054735	(2,200.00)	2.3146	(5,247.04)	(5,092.03)	0.0000	4.5800	(1,850.0000)	0.0000	0.6675	(2.6167)	0.0000	1	(1.9492)	01/06/2025
002922.ZK	12/18/2024	SDB3264054735	(300.00)	2.3146	(731.75)	(694.37)	0.0000	4.5800	(1,850.0000)	0.0000	0.0931	(0.3568)	0.0000	1	(0.2637)	01/06/2025
002922.ZK	12/17/2024	SDB3264054735	(2,200.00)	2.3658	(5,247.04)	(5,204.68)	0.0000	4.5800	(1,850.0000)	0.0000	0.6675	(2.6746)	0.0000	1	(2.0071)	01/06/2025
002922.ZK	12/17/2024	SDB3264054735	(300.00)	2.3658	(731.75)	(709.73)	0.0000	4.5800	(1,850.0000)	0.0000	0.0931	(0.3647)	0.0000	1	(0.2716)	01/06/2025
002922.ZK	12/16/2024	SDB3264054735	(2,200.00)	2.3758	(5,247.04)	(5,226.65)	0.0000	4.5800	(1,850.0000)	0.0000	0.6675	(2.6859)	0.0000	1	(2.0184)	01/06/2025
002922.ZK	12/16/2024	SDB3264054735	(300.00)	2.3758	(731.75)	(712.73)	0.0000	4.5800	(1,850.0000)	0.0000	0.0931	(0.3663)	0.0000	1	(0.2732)	01/06/2025
002922.ZK	12/13/2024	SDB3264054735	(2,200.00)	2.3850	(5,247.04)	(5,247.04)	0.0000	4.5800	(1,850.0000)	0.0000	2.0026	(8.0892)	0.0000	3	(6.0866)	01/06/2025
002922.ZK	12/13/2024	SDB3264054735	(300.00)	2.4392	(731.75)	(731.75)	0.0000	4.5800	(1,850.0000)	0.0000	0.2793	(1.1281)	0.0000	3	(0.8488)	01/06/2025
TOTAL EAGLERISE ELECTRIC & ELECTRONIC (CHINA) CO.,LTD. CMN CLASS A SERIES NORTHBOUND											17.6335	(74.2093)	0.0000		(56.5758)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
EASTROC BEVERAGE (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND																
605499.SH	01/03/2025	SDB3261097757	(2,400.00)	33.7164	(81,727.98)	(80,919.35)	0.0000	4.3300	(50.0000)	0.0000	29.4902	(3.3716)	0.0000	3	26.1185	01/06/2025
605499.SH	01/03/2025	SDB3261097757	(1,200.00)	33.7164	(40,657.72)	(40,459.68)	0.0000	4.3300	(50.0000)	0.0000	14.6707	(1.6858)	0.0000	3	12.9848	01/06/2025
605499.SH	01/03/2025	SDB3261097757	(1,400.00)	33.7164	(48,185.51)	(47,202.95)	0.0000	4.3300	(50.0000)	0.0000	17.3869	(1.9668)	0.0000	3	15.4201	01/06/2025
605499.SH	01/03/2025	SDB3261097757	(100.00)	33.7164	(3,413.98)	(3,371.64)	0.0000	4.3300	(50.0000)	0.0000	1.2319	(0.1405)	0.0000	3	1.0914	01/06/2025
605499.SH	01/03/2025	SDB3261097757	(1,400.00)	33.7164	(48,136.18)	(47,202.95)	0.0000	4.3300	(50.0000)	0.0000	17.3691	(1.9668)	0.0000	3	15.4023	01/06/2025
605499.SH	01/03/2025	SDB3261097757	(1,900.00)	33.7164	(66,081.01)	(64,061.15)	0.0000	4.3300	(50.0000)	0.0000	23.8442	(2.6692)	0.0000	3	21.1750	01/06/2025
605499.SH	01/03/2025	SDB3261097757	(3,600.00)	33.7164	(125,573.80)	(121,379.03)	0.0000	4.3300	(50.0000)	0.0000	45.3112	(5.0575)	0.0000	3	40.2538	01/06/2025
605499.SH	01/03/2025	SDB3261097757	(30.00)	33.7164	(1,016.75)	(1,011.49)	0.0000	4.3300	(50.0000)	0.0000	0.3669	(0.0421)	0.0000	3	0.3247	01/06/2025
605499.SH	01/02/2025	SDB3261097757	(2,400.00)	33.3897	(81,727.98)	(80,135.28)	0.0000	4.3300	(50.0000)	0.0000	9.8301	(1.1130)	0.0000	1	8.7171	01/06/2025
605499.SH	01/02/2025	SDB3261097757	(1,200.00)	33.3897	(40,657.72)	(40,067.64)	0.0000	4.3300	(50.0000)	0.0000	4.8902	(0.5565)	0.0000	1	4.3337	01/06/2025
605499.SH	01/02/2025	SDB3261097757	(1,400.00)	33.3897	(48,185.51)	(46,745.58)	0.0000	4.3300	(50.0000)	0.0000	5.7956	(0.6492)	0.0000	1	5.1464	01/06/2025
605499.SH	01/02/2025	SDB3261097757	(100.00)	33.3897	(3,413.98)	(3,338.97)	0.0000	4.3300	(50.0000)	0.0000	0.4106	(0.0464)	0.0000	1	0.3643	01/06/2025
605499.SH	01/02/2025	SDB3261097757	(1,400.00)	33.3897	(48,136.18)	(46,745.58)	0.0000	4.3300	(50.0000)	0.0000	5.7897	(0.6492)	0.0000	1	5.1405	01/06/2025
605499.SH	01/02/2025	SDB3261097757	(1,900.00)	33.3897	(66,081.01)	(63,440.43)	0.0000	4.3300	(50.0000)	0.0000	7.9481	(0.8811)	0.0000	1	7.0670	01/06/2025
605499.SH	01/02/2025	SDB3261097757	(3,600.00)	33.3897	(125,573.80)	(120,202.92)	0.0000	4.3300	(50.0000)	0.0000	15.1037	(1.6695)	0.0000	1	13.4343	01/06/2025
605499.SH	01/02/2025	SDB3261097757	(30.00)	33.3897	(1,016.75)	(1,001.69)	0.0000	4.3300	(50.0000)	0.0000	0.1223	(0.0139)	0.0000	1	0.1084	01/06/2025
605499.SH	01/02/2025	SDB3261097757	(2,100.00)	33.3897	(71,172.26)	(70,118.37)	0.0000	4.3300	(50.0000)	0.0000	8.5604	(0.9739)	0.0000	1	7.5866	01/06/2025
605499.SH	12/31/2024	SDB3261097757	(2,400.00)	33.1487	(81,727.98)	(79,556.96)	0.0000	4.3300	(50.0000)	0.0000	19.6601	(2.2099)	0.0000	2	17.4502	01/06/2025
605499.SH	12/31/2024	SDB3261097757	(1,200.00)	33.1487	(40,657.72)	(39,778.48)	0.0000	4.3300	(50.0000)	0.0000	9.7804	(1.1050)	0.0000	2	8.6755	01/06/2025
605499.SH	12/31/2024	SDB3261097757	(1,400.00)	33.1487	(48,185.51)	(46,408.23)	0.0000	4.3300	(50.0000)	0.0000	11.5913	(1.2891)	0.0000	2	10.3022	01/06/2025
605499.SH	12/31/2024	SDB3261097757	(100.00)	33.1487	(3,413.98)	(3,314.87)	0.0000	4.3300	(50.0000)	0.0000	0.8213	(0.0921)	0.0000	2	0.7292	01/06/2025
605499.SH	12/31/2024	SDB3261097757	(1,400.00)	33.1487	(48,136.18)	(46,408.23)	0.0000	4.3300	(50.0000)	0.0000	11.5794	(1.2891)	0.0000	2	10.2903	01/06/2025
605499.SH	12/31/2024	SDB3261097757	(1,900.00)	33.1487	(66,081.01)	(62,982.59)	0.0000	4.3300	(50.0000)	0.0000	15.8962	(1.7495)	0.0000	2	14.1466	01/06/2025
605499.SH	12/31/2024	SDB3261097757	(3,600.00)	33.1487	(125,573.80)	(119,335.44)	0.0000	4.3300	(50.0000)	0.0000	30.2075	(3.3149)	0.0000	2	26.8926	01/06/2025
605499.SH	12/31/2024	SDB3261097757	(30.00)	33.1487	(1,016.75)	(994.46)	0.0000	4.3300	(50.0000)	0.0000	0.2446	(0.0276)	0.0000	2	0.2170	01/06/2025
605499.SH	12/31/2024	SDB3261097757	(3,200.00)	33.1487	(108,452.96)	(106,075.95)	0.0000	4.3300	(50.0000)	0.0000	26.0890	(2.9466)	0.0000	2	23.1424	01/06/2025
605499.SH	12/30/2024	SDB3261097757	(2,400.00)	33.1250	(81,727.98)	(79,500.09)	0.0000	4.3300	(50.0000)	0.0000	9.8301	(1.1042)	0.0000	1	8.7259	01/06/2025
605499.SH	12/30/2024	SDB3261097757	(1,200.00)	33.1250	(40,657.72)	(39,750.05)	0.0000	4.3300	(50.0000)	0.0000	4.8902	(0.5521)	0.0000	1	4.3381	01/06/2025
605499.SH	12/30/2024	SDB3261097757	(1,400.00)	33.1250	(48,185.51)	(46,375.05)	0.0000	4.3300	(50.0000)	0.0000	5.7956	(0.6441)	0.0000	1	5.1515	01/06/2025
605499.SH	12/30/2024	SDB3261097757	(100.00)	33.1250	(3,413.98)	(3,312.50)	0.0000	4.3300	(50.0000)	0.0000	0.4106	(0.0460)	0.0000	1	0.3646	01/06/2025
605499.SH	12/30/2024	SDB3261097757	(1,400.00)	33.1250	(48,136.18)	(46,375.05)	0.0000	4.3300	(50.0000)	0.0000	5.7897	(0.6441)	0.0000	1	5.1456	01/06/2025
605499.SH	12/30/2024	SDB3261097757	(1,900.00)	33.1250	(66,081.01)	(62,937.57)	0.0000	4.3300	(50.0000)	0.0000	7.9481	(0.8741)	0.0000	1	7.0739	01/06/2025
605499.SH	12/30/2024	SDB3261097757	(3,600.00)	33.1250	(125,573.80)	(119,250.14)	0.0000	4.3300	(50.0000)	0.0000	15.1037	(1.6563)	0.0000	1	13.4475	01/06/2025
605499.SH	12/30/2024	SDB3261097757	(30.00)	33.1250	(1,016.75)	(993.75)	0.0000	4.3300	(50.0000)	0.0000	0.1223	(0.0138)	0.0000	1	0.1085	01/06/2025
605499.SH	12/30/2024	SDB3261097757	(3,400.00)	33.1250	(115,231.27)	(112,625.13)	0.0000	4.3300	(50.0000)	0.0000	13.8598	(1.5642)	0.0000	1	12.2955	01/06/2025
605499.SH	12/27/2024	SDB3261097757	(2,400.00)	33.1992	(81,727.98)	(79,678.16)	0.0000	4.3300	(50.0000)	0.0000	29.4902	(3.3199)	0.0000	3	26.1703	01/06/2025
605499.SH	12/27/2024	SDB3261097757	(1,200.00)	33.1992	(40,657.72)	(39,839.08)	0.0000	4.3300	(50.0000)	0.0000	14.6707	(1.6600)	0.0000	3	13.0107	01/06/2025
605499.SH	12/27/2024	SDB3261097757	(1,400.00)	33.1992	(48,185.51)	(46,478.93)	0.0000	4.3300	(50.0000)	0.0000	17.3869	(1.9366)	0.0000	3	15.4503	01/06/2025
605499.SH	12/27/2024	SDB3261097757	(100.00)	33.1992	(3,413.98)	(3,319.92)	0.0000	4.3300	(50.0000)	0.0000	1.2319	(0.1383)	0.0000	3	1.0935	01/06/2025
605499.SH	12/27/2024	SDB3261097757	(1,400.00)	33.1992	(48,136.18)	(46,478.93)	0.0000	4.3300	(50.0000)	0.0000	17.3691	(1.9366)	0.0000	3	15.4325	01/06/2025
605499.SH	12/27/2024	SDB3261097757	(1,900.00)	33.1992	(66,081.01)	(63,078.54)	0.0000	4.3300	(50.0000)	0.0000	23.8442	(2.6283)	0.0000	3	21.2160	01/06/2025
605499.SH	12/27/2024	SDB3261097757	(3,600.00)	33.1992	(125,573.80)	(119,517.24)	0.0000	4.3300	(50.0000)	0.0000	45.3112	(4.9799)	0.0000	3	40.3313	01/06/2025
605499.SH	12/27/2024	SDB3261097757	(30.00)	33.1992	(1,016.75)	(995.98)	0.0000	4.3300	(50.0000)	0.0000	0.3669	(0.0415)	0.0000	3	0.3254	01/06/2025
605499.SH	12/27/2024	SDB3261097757	(4,500.00)	33.1992	(152,511.98)	(149,396.55)	0.0000	4.3300	(50.0000)	0.0000	55.0314	(6.2249)	0.0000	3	48.8065	01/06/2025
605499.SH	12/26/2024	SDB3261097757	(2,400.00)	32.8138	(81,727.98)	(78,753.08)	0.0000	4.3300	(65.5960)	0.0000	9.8301	(1.4350)	0.0000	1	8.3951	01/06/2025
605499.SH	12/26/2024	SDB3261097757	(1,200.00)	32.8138	(40,657.72)	(39,376.54)	0.0000	4.3300	(65.5960)	0.0000	4.8902	(0.7175)	0.0000	1	4.1727	01/06/2025
605499.SH	12/26/2024	SDB3261097757	(1,400.00)	32.8138	(48,185.51)	(45,939.29)	0.0000	4.3300	(65.5960)	0.0000	5.7956	(0.8371)	0.0000	1	4.9586	01/06/2025
605499.SH	12/26/2024	SDB3261097757	(100.00)	32.8138	(3,413.98)	(3,281.38)	0.0000	4.3300	(65.5960)	0.0000	0.4106	(0.0598)	0.0000	1	0.3508	01/06/2025
605499.SH	12/26/2024	SDB3261097757	(1,400.00)	32.8138	(48,136.18)	(45,939.29)	0.0000	4.3300	(65.5960)	0.0000	5.7897	(0.8371)	0.0000	1	4.9526	01/06/2025
605499.SH	12/26/2024	SDB3261097757	(1,900.00)	32.8138	(66,081.01)	(62,346.19)	0.0000	4.3300	(65.5960)	0.0000	7.9481	(1.1360)	0.0000	1	6.8121	01/06/2025

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
EASTROC BEVERAGE (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
605499.SH	12/26/2024	SDB3261097757	(3,600.00)	32.8138	(125,573.80)	(118,129.62)	0.0000	4.3300	(65.5960)	0.0000	15.1037	(2.1525)	0.0000	1	12.9513	01/06/2025
605499.SH	12/26/2024	SDB3261097757	(30.00)	32.8138	(1,016.75)	(984.41)	0.0000	4.3300	(65.5960)	0.0000	0.1223	(0.0179)	0.0000	1	0.1044	01/06/2025
605499.SH	12/26/2024	SDB3261097757	(4,770.00)	32.8138	(161,662.70)	(156,521.74)	0.0000	4.3300	(65.5960)	0.0000	19.4444	(2.8520)	0.0000	1	16.5924	01/06/2025
605499.SH	12/26/2024	SDB3261097757	(8,030.00)	32.8138	(271,941.51)	(263,494.67)	0.0000	4.3300	(65.5960)	0.0000	32.7085	(4.8012)	0.0000	1	27.9074	01/06/2025
605499.SH	12/24/2024	SDB3261097757	(2,400.00)	32.8138	(81,727.98)	(78,753.08)	0.0000	4.3300	(65.5960)	0.0000	19.6601	(2.8699)	0.0000	2	16.7902	01/06/2025
605499.SH	12/24/2024	SDB3261097757	(1,200.00)	32.8138	(40,657.72)	(39,376.54)	0.0000	4.3300	(65.5960)	0.0000	9.7804	(1.4350)	0.0000	2	8.3455	01/06/2025
605499.SH	12/24/2024	SDB3261097757	(1,400.00)	32.8138	(48,185.51)	(45,939.29)	0.0000	4.3300	(65.5960)	0.0000	11.5913	(1.6741)	0.0000	2	9.9172	01/06/2025
605499.SH	12/24/2024	SDB3261097757	(100.00)	32.8138	(3,413.98)	(3,281.38)	0.0000	4.3300	(65.5960)	0.0000	0.8213	(0.1196)	0.0000	2	0.7017	01/06/2025
605499.SH	12/24/2024	SDB3261097757	(1,400.00)	32.8138	(48,136.18)	(45,939.29)	0.0000	4.3300	(65.5960)	0.0000	11.5794	(1.6741)	0.0000	2	9.9053	01/06/2025
605499.SH	12/24/2024	SDB3261097757	(1,900.00)	32.8138	(66,081.01)	(62,346.19)	0.0000	4.3300	(65.5960)	0.0000	15.8962	(2.2720)	0.0000	2	13.6241	01/06/2025
605499.SH	12/24/2024	SDB3261097757	(3,600.00)	32.8138	(125,573.80)	(118,129.62)	0.0000	4.3300	(65.5960)	0.0000	30.2075	(4.3049)	0.0000	2	25.9026	01/06/2025
605499.SH	12/24/2024	SDB3261097757	(30.00)	32.8138	(1,016.75)	(984.41)	0.0000	4.3300	(65.5960)	0.0000	0.2446	(0.0359)	0.0000	2	0.2087	01/06/2025
605499.SH	12/24/2024	SDB3261097757	(4,770.00)	32.8138	(161,662.70)	(156,521.74)	0.0000	4.3300	(65.5960)	0.0000	38.8889	(5.7040)	0.0000	2	33.1849	01/06/2025
605499.SH	12/24/2024	SDB3261097757	(8,030.00)	32.8138	(271,941.51)	(263,494.67)	0.0000	4.3300	(65.5960)	0.0000	65.4170	(9.6023)	0.0000	2	55.8147	01/06/2025
605499.SH	12/23/2024	SDB3261097757	(2,400.00)	33.8939	(81,727.98)	(81,345.33)	0.0000	4.3300	(69.4871)	0.0000	9.8301	(1.5701)	0.0000	1	8.2599	01/06/2025
605499.SH	12/23/2024	SDB3261097757	(1,200.00)	33.8939	(40,657.72)	(40,672.51)	0.0000	4.3300	(69.4871)	0.0000	4.8902	(0.7851)	0.0000	1	4.1052	01/06/2025
605499.SH	12/23/2024	SDB3261097757	(1,400.00)	33.8939	(48,185.51)	(47,451.44)	0.0000	4.3300	(69.4871)	0.0000	5.7956	(0.9159)	0.0000	1	4.8797	01/06/2025
605499.SH	12/23/2024	SDB3261097757	(100.00)	33.8939	(3,413.98)	(3,389.39)	0.0000	4.3300	(69.4871)	0.0000	0.4106	(0.0654)	0.0000	1	0.3452	01/06/2025
605499.SH	12/23/2024	SDB3261097757	(1,400.00)	33.8939	(48,136.18)	(47,451.44)	0.0000	4.3300	(69.4871)	0.0000	5.7897	(0.9159)	0.0000	1	4.8738	01/06/2025
605499.SH	12/23/2024	SDB3261097757	(1,900.00)	33.8939	(66,081.01)	(64,398.39)	0.0000	4.3300	(69.4871)	0.0000	7.9481	(1.2430)	0.0000	1	6.7051	01/06/2025
605499.SH	12/23/2024	SDB3261097757	(3,600.00)	33.8939	(125,573.80)	(122,018.00)	0.0000	4.3300	(69.4871)	0.0000	15.1037	(2.3552)	0.0000	1	12.7486	01/06/2025
605499.SH	12/23/2024	SDB3261097757	(30.00)	33.8939	(1,016.75)	(1,016.82)	0.0000	4.3300	(69.4871)	0.0000	0.1223	(0.0196)	0.0000	1	0.1027	01/06/2025
605499.SH	12/23/2024	SDB3261097757	(4,770.00)	33.8939	(161,662.70)	(161,673.85)	0.0000	4.3300	(69.4871)	0.0000	19.4444	(3.1206)	0.0000	1	16.3238	01/06/2025
605499.SH	12/23/2024	SDB3261097757	(9,200.00)	33.8939	(311,564.38)	(311,823.77)	0.0000	4.3300	(69.4871)	0.0000	37.4743	(6.0188)	0.0000	1	31.4555	01/06/2025
605499.SH	12/23/2024	SDB3261097757	(30.00)	33.8939	(886.51)	(1,016.82)	0.0000	4.3300	(69.4871)	0.0000	0.1066	(0.0196)	0.0000	1	0.0870	01/06/2025
605499.SH	12/20/2024	SDB3261097757	(1,400.00)	34.5591	(48,185.51)	(48,382.78)	0.0000	4.3300	(56.5648)	0.0000	17.3869	(2.2806)	0.0000	3	15.1063	01/06/2025
605499.SH	12/20/2024	SDB3261097757	(100.00)	34.5591	(3,413.98)	(3,455.91)	0.0000	4.3300	(56.5648)	0.0000	1.2319	(0.1629)	0.0000	3	1.0690	01/06/2025
605499.SH	12/20/2024	SDB3261097757	(1,400.00)	34.5591	(48,136.18)	(48,382.78)	0.0000	4.3300	(56.5648)	0.0000	17.3691	(2.2806)	0.0000	3	15.0885	01/06/2025
605499.SH	12/20/2024	SDB3261097757	(1,900.00)	34.5591	(66,081.01)	(65,662.35)	0.0000	4.3300	(56.5648)	0.0000	23.8442	(3.0951)	0.0000	3	20.7491	01/06/2025
605499.SH	12/20/2024	SDB3261097757	(3,600.00)	34.5591	(125,573.80)	(124,412.87)	0.0000	4.3300	(56.5648)	0.0000	45.3112	(5.8645)	0.0000	3	39.4467	01/06/2025
605499.SH	12/20/2024	SDB3261097757	(30.00)	34.5591	(1,016.75)	(1,036.77)	0.0000	4.3300	(56.5648)	0.0000	0.3669	(0.0489)	0.0000	3	0.3180	01/06/2025
605499.SH	12/20/2024	SDB3261097757	(4,770.00)	34.5591	(161,662.70)	(164,847.05)	0.0000	4.3300	(56.5648)	0.0000	58.3333	(7.7705)	0.0000	3	50.5628	01/06/2025
605499.SH	12/20/2024	SDB3261097757	(9,200.00)	34.5591	(311,564.38)	(317,944.01)	0.0000	4.3300	(56.5648)	0.0000	112.4228	(14.9870)	0.0000	3	97.4358	01/06/2025
605499.SH	12/20/2024	SDB3261097757	(30.00)	34.5591	(886.51)	(1,036.77)	0.0000	4.3300	(56.5648)	0.0000	0.3199	(0.0489)	0.0000	3	0.2710	01/06/2025
605499.SH	12/19/2024	SDB3261097757	(1,400.00)	34.3829	(48,185.51)	(48,136.02)	0.0000	4.5800	(56.5648)	0.0000	6.1303	(0.7563)	0.0000	1	5.3739	01/06/2025
605499.SH	12/19/2024	SDB3261097757	(100.00)	34.3829	(3,413.98)	(3,438.29)	0.0000	4.5800	(56.5648)	0.0000	0.4343	(0.0540)	0.0000	1	0.3803	01/06/2025
605499.SH	12/19/2024	SDB3261097757	(1,400.00)	34.3829	(48,136.18)	(48,136.02)	0.0000	4.5800	(56.5648)	0.0000	6.1240	(0.7563)	0.0000	1	5.3677	01/06/2025
605499.SH	12/19/2024	SDB3261097757	(1,900.00)	34.3829	(66,081.01)	(65,327.45)	0.0000	4.5800	(56.5648)	0.0000	8.4070	(1.0265)	0.0000	1	7.3805	01/06/2025
605499.SH	12/19/2024	SDB3261097757	(3,600.00)	34.3829	(125,573.80)	(123,778.33)	0.0000	4.5800	(56.5648)	0.0000	15.9758	(1.9449)	0.0000	1	14.0309	01/06/2025
605499.SH	12/19/2024	SDB3261097757	(30.00)	34.3829	(1,016.75)	(1,031.49)	0.0000	4.5800	(56.5648)	0.0000	0.1294	(0.0162)	0.0000	1	0.1131	01/06/2025
605499.SH	12/19/2024	SDB3261097757	(4,770.00)	34.3829	(161,662.70)	(164,006.29)	0.0000	4.5800	(56.5648)	0.0000	20.5671	(2.5769)	0.0000	1	17.9901	01/06/2025
605499.SH	12/19/2024	SDB3261097757	(9,200.00)	34.3829	(311,564.38)	(316,322.39)	0.0000	4.5800	(56.5648)	0.0000	39.6379	(4.9702)	0.0000	1	34.6677	01/06/2025
605499.SH	12/19/2024	SDB3261097757	(30.00)	34.3829	(886.51)	(1,031.49)	0.0000	4.5800	(56.5648)	0.0000	0.1128	(0.0162)	0.0000	1	0.0966	01/06/2025
605499.SH	12/18/2024	SDB3261097757	(1,900.00)	34.4741	(66,081.01)	(65,500.88)	0.0000	4.5800	(50.1152)	0.0000	8.4070	(0.9118)	0.0000	1	7.4951	01/06/2025
605499.SH	12/18/2024	SDB3261097757	(3,600.00)	34.4741	(125,573.80)	(124,106.93)	0.0000	4.5800	(50.1152)	0.0000	15.9758	(1.7277)	0.0000	1	14.2481	01/06/2025
605499.SH	12/18/2024	SDB3261097757	(30.00)	34.4741	(1,016.75)	(1,034.22)	0.0000	4.5800	(50.1152)	0.0000	0.1294	(0.0144)	0.0000	1	0.1150	01/06/2025
605499.SH	12/18/2024	SDB3261097757	(4,770.00)	34.4741	(161,662.70)	(164,441.69)	0.0000	4.5800	(50.1152)	0.0000	20.5671	(2.2892)	0.0000	1	18.2779	01/06/2025
605499.SH	12/18/2024	SDB3261097757	(9,200.00)	34.4741	(311,564.38)	(317,162.16)	0.0000	4.5800	(50.1152)	0.0000	39.6379	(4.4152)	0.0000	1	35.2227	01/06/2025
605499.SH	12/18/2024	SDB3261097757	(30.00)	34.4741	(886.51)	(1,034.22)	0.0000	4.5800	(50.1152)	0.0000	0.1128	(0.0144)	0.0000	1	0.0984	01/06/2025
605499.SH	12/17/2024	SDB3261097757	(30.00)	33.9065	(1,016.75)	(1,017.20)	0.0000	4.5800	(50.1603)	0.0000	0.1294	(0.0142)	0.0000	1	0.1152	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
EASTROC BEVERAGE (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
605499.SH	12/17/2024	SDB3261097757	(4,770.00)	33.9065	(161,662.70)	(161,734.19)	0.0000	4.5800	(50.1603)	0.0000	20.5671	(2.2535)	0.0000	1	18.3136	01/06/2025
605499.SH	12/17/2024	SDB3261097757	(9,200.00)	33.9065	(311,564.38)	(311,940.16)	0.0000	4.5800	(50.1603)	0.0000	39.6379	(4.3464)	0.0000	1	35.2915	01/06/2025
605499.SH	12/17/2024	SDB3261097757	(30.00)	33.9065	(886.51)	(1,017.20)	0.0000	4.5800	(50.1603)	0.0000	0.1128	(0.0142)	0.0000	1	0.0986	01/06/2025
605499.SH	12/16/2024	SDB3261097757	(30.00)	33.4176	(886.51)	(1,002.53)	0.0000	4.5800	(125.0000)	0.0000	0.1128	(0.0348)	0.0000	1	0.0780	01/06/2025
605499.SH	12/13/2024	SDB3261097757	(30.00)	30.9163	(886.51)	(927.49)	0.0000	4.5800	(125.0000)	0.0000	0.3384	(0.0966)	0.0000	3	0.2417	01/06/2025
605499.SH	12/12/2024	SDB3261097757	(30.00)	30.3331	(886.51)	(909.99)	0.0000	4.5800	(125.0000)	0.0000	0.1128	(0.0316)	0.0000	1	0.0812	01/06/2025
605499.SH	12/11/2024	SDB3261097757	(30.00)	30.4256	(886.51)	(912.77)	0.0000	4.5800	(125.0000)	0.0000	0.1128	(0.0317)	0.0000	1	0.0811	01/06/2025
605499.SH	12/10/2024	SDB3261097757	(30.00)	30.3755	(886.51)	(911.27)	0.0000	4.5800	(125.0000)	0.0000	0.1128	(0.0316)	0.0000	1	0.0811	01/06/2025
605499.SH	12/09/2024	SDB3261097757	(30.00)	30.3281	(886.51)	(909.84)	0.0000	4.5800	(125.0000)	0.0000	0.1128	(0.0316)	0.0000	1	0.0812	01/06/2025
605499.SH	12/06/2024	SDB3261097757	(30.00)	29.9473	(886.51)	(898.42)	0.0000	4.5800	(125.0000)	0.0000	0.3384	(0.0936)	0.0000	3	0.2448	01/06/2025
605499.SH	12/05/2024	SDB3261097757	(30.00)	29.9730	(886.51)	(899.19)	0.0000	4.5800	(125.0000)	0.0000	0.1128	(0.0312)	0.0000	1	0.0816	01/06/2025
605499.SH	12/04/2024	SDB3261097757	(30.00)	29.5502	(886.51)	(886.51)	0.0000	4.5800	(125.0000)	0.0000	0.1128	(0.0308)	0.0000	1	0.0820	01/06/2025
TOTAL EASTROC BEVERAGE (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND											1,536.3379	(194.0799)	0.0000		1,342.2580	

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Fund: ALL
Business Date: Jan 6, 2025
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066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
EOPTOLINK TECHNOLOGY INC., LTD. CMN CLASS A SERIES NORTHBOUND																
300502.ZK	01/03/2025	SDB3264921657	(2,300.00)	16.7994	(38,638.67)	(38,638.67)	0.0000	4.3300	(1,050.0000)	0.0000	13.9421	(33.8088)	0.0000	3	(19.8667)	01/06/2025
300502.ZK	01/03/2025	SDB3264921657	(4,300.00)	16.9088	(72,707.88)	(72,707.88)	0.0000	4.3300	(1,050.0000)	0.0000	26.2354	(63.6194)	0.0000	3	(37.3840)	01/06/2025
TOTAL EOPTOLINK TECHNOLOGY INC., LTD. CMN CLASS A SERIES NORTHBOUND											40.1775	(97.4282)	0.0000		(57.2507)	

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066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
ESTUN AUTOMATION CO LTD CMN CLASS A SERIES NORTHBOUND																
002747.ZK	12/20/2024	SDB3264120641	(600.00)	2.5604	(1,686.60)	(1,536.24)	0.0000	4.3300	(1,850.0000)	0.0000	0.6086	(2.3684)	0.0000	3	(1.7598)	01/06/2025
002747.ZK	12/20/2024	SDB3264120641	(2,500.00)	2.5604	(7,072.44)	(6,400.98)	0.0000	4.3300	(1,850.0000)	0.0000	2.5520	(9.8682)	0.0000	3	(7.3162)	01/06/2025
002747.ZK	12/19/2024	SDB3264120641	(600.00)	2.6498	(1,686.60)	(1,589.88)	0.0000	4.5800	(1,850.0000)	0.0000	0.2146	(0.8170)	0.0000	1	(0.6024)	01/06/2025
002747.ZK	12/19/2024	SDB3264120641	(2,500.00)	2.6498	(7,072.44)	(6,624.49)	0.0000	4.5800	(1,850.0000)	0.0000	0.8998	(3.4043)	0.0000	1	(2.5045)	01/06/2025
002747.ZK	12/18/2024	SDB3264120641	(600.00)	2.6919	(1,686.60)	(1,615.11)	0.0000	4.5800	(1,850.0000)	0.0000	0.2146	(0.8300)	0.0000	1	(0.6154)	01/06/2025
002747.ZK	12/18/2024	SDB3264120641	(2,500.00)	2.6919	(7,072.44)	(6,729.64)	0.0000	4.5800	(1,850.0000)	0.0000	0.8998	(3.4583)	0.0000	1	(2.5585)	01/06/2025
002747.ZK	12/17/2024	SDB3264120641	(600.00)	2.7759	(1,686.60)	(1,665.53)	0.0000	4.5800	(1,850.0000)	0.0000	0.2146	(0.8559)	0.0000	1	(0.6413)	01/06/2025
002747.ZK	12/17/2024	SDB3264120641	(2,500.00)	2.7759	(7,072.44)	(6,939.71)	0.0000	4.5800	(1,850.0000)	0.0000	0.8998	(3.5662)	0.0000	1	(2.6665)	01/06/2025
002747.ZK	12/16/2024	SDB3264120641	(600.00)	2.8110	(1,686.60)	(1,686.60)	0.0000	4.5800	(1,850.0000)	0.0000	0.2146	(0.8667)	0.0000	1	(0.6522)	01/06/2025
002747.ZK	12/16/2024	SDB3264120641	(2,500.00)	2.8290	(7,072.44)	(7,072.44)	0.0000	4.5800	(1,850.0000)	0.0000	0.8998	(3.6344)	0.0000	1	(2.7347)	01/06/2025
002747.ZK	12/10/2024	SDB3263707310	(400.00)	2.6907	(1,076.26)	(1,076.26)	0.0000	4.5800	(2,200.0000)	0.0000	0.1369	(0.6577)	0.0000	1	(0.5208)	01/06/2025
002747.ZK	12/10/2024	SDB3263707310	(3,400.00)	2.7367	(9,304.81)	(9,304.81)	0.0000	4.5800	(2,200.0000)	0.0000	1.1838	(5.6863)	0.0000	1	(4.5025)	01/06/2025
TOTAL ESTUN AUTOMATION CO LTD CMN CLASS A SERIES NORTHBOUND											8.9386	(36.0134)	0.0000		(27.0748)	

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066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
EVE ENERGY CO., LTD CMN CLASS A SERIES NORTHBOUND																
300014.ZK	01/03/2025	SDB3260588418	(200.00)	6.6420	(1,329.12)	(1,328.41)	0.0000	4.3300	(1,443.7264)	0.0000	0.4796	(1.5982)	0.0000	3	(1.1186)	01/06/2025
300014.ZK	01/03/2025	SDB3260588418	(9,900.00)	6.6420	(65,888.04)	(65,756.21)	0.0000	4.3300	(1,443.7264)	0.0000	23.7746	(79.1116)	0.0000	3	(55.3370)	01/06/2025
300014.ZK	01/03/2025	SDB3260588418	(1,900.00)	6.6420	(12,704.58)	(12,619.88)	0.0000	4.3300	(1,443.7264)	0.0000	4.5842	(15.1830)	0.0000	3	(10.5988)	01/06/2025
300014.ZK	01/03/2025	SDB3260588418	(500.00)	6.6420	(3,244.47)	(3,321.02)	0.0000	4.3300	(1,443.7264)	0.0000	1.1707	(3.9955)	0.0000	3	(2.8248)	01/06/2025
300014.ZK	01/03/2025	SDB3260588418	(500.00)	6.6420	(3,247.76)	(3,321.02)	0.0000	4.3300	(1,443.7264)	0.0000	1.1719	(3.9955)	0.0000	3	(2.8236)	01/06/2025
300014.ZK	01/03/2025	SDB3260588418	(17,900.00)	6.6420	(113,712.63)	(118,892.53)	0.0000	4.3300	(1,443.7264)	0.0000	41.0313	(143.0402)	0.0000	3	(102.0089)	01/06/2025
300014.ZK	01/03/2025	SDB3260588418	(4,200.00)	6.6420	(26,837.21)	(27,896.57)	0.0000	4.3300	(1,443.7264)	0.0000	9.6838	(33.5625)	0.0000	3	(23.8788)	01/06/2025
300014.ZK	01/03/2025	SDB3260588418	(800.00)	6.6420	(5,030.14)	(5,313.63)	0.0000	4.3300	(1,443.7264)	0.0000	1.8150	(6.3929)	0.0000	3	(4.5778)	01/06/2025
300014.ZK	01/03/2025	SDB3260588418	(1,200.00)	6.6420	(7,716.52)	(7,970.45)	0.0000	4.3300	(1,443.7264)	0.0000	2.7844	(9.5893)	0.0000	3	(6.8049)	01/06/2025
300014.ZK	01/03/2025	SDB3260588418	(300.00)	6.6420	(1,923.59)	(1,992.61)	0.0000	4.3300	(1,443.7264)	0.0000	0.6941	(2.3973)	0.0000	3	(1.7032)	01/06/2025
300014.ZK	01/03/2025	SDB3260588418	(13,734.00)	6.6420	(88,529.06)	(91,221.79)	0.0000	4.3300	(1,443.7264)	0.0000	31.9442	(109.7494)	0.0000	3	(77.8052)	01/06/2025
300014.ZK	01/03/2025	SDB3260588418	(1,166.00)	6.6420	(7,516.01)	(7,744.62)	0.0000	4.3300	(1,443.7264)	0.0000	2.7120	(9.3176)	0.0000	3	(6.6056)	01/06/2025
300014.ZK	01/03/2025	SDB3260588418	(3,434.00)	6.6420	(22,023.75)	(22,808.77)	0.0000	4.3300	(1,443.7264)	0.0000	7.9469	(27.4414)	0.0000	3	(19.4944)	01/06/2025
300014.ZK	01/02/2025	SDB3260588418	(500.00)	6.4394	(3,244.47)	(3,219.71)	0.0000	4.3300	(1,448.8647)	0.0000	0.3902	(1.2958)	0.0000	1	(0.9056)	01/06/2025
300014.ZK	01/02/2025	SDB3260588418	(500.00)	6.4394	(3,247.76)	(3,219.71)	0.0000	4.3300	(1,448.8647)	0.0000	0.3906	(1.2958)	0.0000	1	(0.9052)	01/06/2025
300014.ZK	01/02/2025	SDB3260588418	(17,900.00)	6.4394	(113,712.63)	(115,265.65)	0.0000	4.3300	(1,448.8647)	0.0000	13.6771	(46.3901)	0.0000	1	(32.7130)	01/06/2025
300014.ZK	01/02/2025	SDB3260588418	(4,200.00)	6.4394	(26,837.21)	(27,045.57)	0.0000	4.3300	(1,448.8647)	0.0000	3.2279	(10.8848)	0.0000	1	(7.6569)	01/06/2025
300014.ZK	01/02/2025	SDB3260588418	(800.00)	6.4394	(5,030.14)	(5,151.54)	0.0000	4.3300	(1,448.8647)	0.0000	0.6050	(2.0733)	0.0000	1	(1.4683)	01/06/2025
300014.ZK	01/02/2025	SDB3260588418	(1,200.00)	6.4394	(7,716.52)	(7,727.31)	0.0000	4.3300	(1,448.8647)	0.0000	0.9281	(3.1100)	0.0000	1	(2.1818)	01/06/2025
300014.ZK	01/02/2025	SDB3260588418	(300.00)	6.4394	(1,923.59)	(1,931.83)	0.0000	4.3300	(1,448.8647)	0.0000	0.2314	(0.7775)	0.0000	1	(0.5461)	01/06/2025
300014.ZK	01/02/2025	SDB3260588418	(13,734.00)	6.4394	(88,529.06)	(88,439.02)	0.0000	4.3300	(1,448.8647)	0.0000	10.6481	(35.5934)	0.0000	1	(24.9453)	01/06/2025
300014.ZK	01/02/2025	SDB3260588418	(1,166.00)	6.4394	(7,516.01)	(7,508.37)	0.0000	4.3300	(1,448.8647)	0.0000	0.9040	(3.0218)	0.0000	1	(2.1178)	01/06/2025
300014.ZK	01/02/2025	SDB3260588418	(3,434.00)	6.4394	(22,023.75)	(22,112.98)	0.0000	4.3300	(1,448.8647)	0.0000	2.6490	(8.8996)	0.0000	1	(6.2507)	01/06/2025
300014.ZK	12/31/2024	SDB3260588418	(17,900.00)	6.2979	(113,712.63)	(112,731.98)	0.0000	4.3300	(1,449.4231)	0.0000	27.3542	(90.7757)	0.0000	2	(63.4215)	01/06/2025
300014.ZK	12/31/2024	SDB3260588418	(4,200.00)	6.2979	(26,837.21)	(26,451.08)	0.0000	4.3300	(1,449.4231)	0.0000	6.4558	(21.2993)	0.0000	2	(14.8435)	01/06/2025
300014.ZK	12/31/2024	SDB3260588418	(800.00)	6.2979	(5,030.14)	(5,038.30)	0.0000	4.3300	(1,449.4231)	0.0000	1.2100	(4.0570)	0.0000	2	(2.8470)	01/06/2025
300014.ZK	12/31/2024	SDB3260588418	(1,200.00)	6.2979	(7,716.52)	(7,557.45)	0.0000	4.3300	(1,449.4231)	0.0000	1.8563	(6.0855)	0.0000	2	(4.2293)	01/06/2025
300014.ZK	12/31/2024	SDB3260588418	(300.00)	6.2979	(1,923.59)	(1,889.36)	0.0000	4.3300	(1,449.4231)	0.0000	0.4627	(1.5214)	0.0000	2	(1.0586)	01/06/2025
300014.ZK	12/31/2024	SDB3260588418	(13,734.00)	6.2979	(88,529.06)	(86,495.03)	0.0000	4.3300	(1,449.4231)	0.0000	21.2962	(69.6488)	0.0000	2	(48.3527)	01/06/2025
300014.ZK	12/31/2024	SDB3260588418	(1,166.00)	6.2979	(7,516.01)	(7,343.32)	0.0000	4.3300	(1,449.4231)	0.0000	1.8080	(5.9131)	0.0000	2	(4.1051)	01/06/2025
300014.ZK	12/31/2024	SDB3260588418	(3,434.00)	6.2979	(22,023.75)	(21,626.91)	0.0000	4.3300	(1,449.4231)	0.0000	5.2979	(17.4147)	0.0000	2	(12.1168)	01/06/2025
300014.ZK	12/30/2024	SDB3260588418	(17,900.00)	6.2817	(113,712.63)	(112,442.39)	0.0000	4.3300	(1,449.4402)	0.0000	13.6771	(45.2718)	0.0000	1	(31.5947)	01/06/2025
300014.ZK	12/30/2024	SDB3260588418	(4,200.00)	6.2817	(26,837.21)	(26,383.13)	0.0000	4.3300	(1,449.4402)	0.0000	3.2279	(10.6224)	0.0000	1	(7.3945)	01/06/2025
300014.ZK	12/30/2024	SDB3260588418	(800.00)	6.2817	(5,030.14)	(5,025.36)	0.0000	4.3300	(1,449.4402)	0.0000	0.6050	(2.0233)	0.0000	1	(1.4183)	01/06/2025
300014.ZK	12/30/2024	SDB3260588418	(1,200.00)	6.2817	(7,716.52)	(7,538.04)	0.0000	4.3300	(1,449.4402)	0.0000	0.9281	(3.0350)	0.0000	1	(2.1069)	01/06/2025
300014.ZK	12/30/2024	SDB3260588418	(300.00)	6.2817	(1,923.59)	(1,884.51)	0.0000	4.3300	(1,449.4402)	0.0000	0.2314	(0.7587)	0.0000	1	(0.5274)	01/06/2025
300014.ZK	12/30/2024	SDB3260588418	(13,734.00)	6.2817	(88,529.06)	(86,272.84)	0.0000	4.3300	(1,449.4402)	0.0000	10.6481	(34.7354)	0.0000	1	(24.0873)	01/06/2025
300014.ZK	12/30/2024	SDB3260588418	(1,166.00)	6.2817	(7,516.01)	(7,324.46)	0.0000	4.3300	(1,449.4402)	0.0000	0.9040	(2.9490)	0.0000	1	(2.0450)	01/06/2025
300014.ZK	12/30/2024	SDB3260588418	(4,700.00)	6.2817	(30,143.16)	(29,523.98)	0.0000	4.3300	(1,449.4402)	0.0000	3.6256	(11.8870)	0.0000	1	(8.2615)	01/06/2025
300014.ZK	12/30/2024	SDB3260588418	(34.00)	6.2817	(232.76)	(213.58)	0.0000	4.3300	(1,449.4402)	0.0000	0.0280	(0.0860)	0.0000	1	(0.0580)	01/06/2025
300014.ZK	12/27/2024	SDB3260588418	(1,200.00)	6.4122	(7,716.52)	(7,694.58)	0.0000	4.3300	(1,448.8336)	0.0000	2.7844	(9.2901)	0.0000	3	(6.5058)	01/06/2025
300014.ZK	12/27/2024	SDB3260588418	(300.00)	6.4122	(1,923.59)	(1,923.65)	0.0000	4.3300	(1,448.8336)	0.0000	0.6941	(2.3225)	0.0000	3	(1.6284)	01/06/2025
300014.ZK	12/27/2024	SDB3260588418	(13,734.00)	6.4122	(88,529.06)	(88,064.48)	0.0000	4.3300	(1,448.8336)	0.0000	31.9442	(106.3257)	0.0000	3	(74.3814)	01/06/2025
300014.ZK	12/27/2024	SDB3260588418	(1,166.00)	6.4122	(7,516.01)	(7,476.57)	0.0000	4.3300	(1,448.8336)	0.0000	2.7120	(9.0269)	0.0000	3	(6.3149)	01/06/2025
300014.ZK	12/27/2024	SDB3260588418	(4,700.00)	6.4122	(30,143.16)	(30,137.11)	0.0000	4.3300	(1,448.8336)	0.0000	10.8767	(36.3864)	0.0000	3	(25.5097)	01/06/2025
300014.ZK	12/27/2024	SDB3260588418	(34.00)	6.4122	(232.76)	(238.01)	0.0000	4.3300	(1,448.8336)	0.0000	0.0840	(0.2632)	0.0000	3	(0.1792)	01/06/2025
300014.ZK	12/26/2024	SDB3260588418	(13,734.00)	6.4206	(88,529.06)	(88,180.01)	0.0000	4.3300	(1,448.7445)	0.0000	10.6481	(35.4862)	0.0000	1	(24.8381)	01/06/2025
300014.ZK	12/26/2024	SDB3260588418	(1,166.00)	6.4206	(7,516.01)	(7,486.38)	0.0000	4.3300	(1,448.7445)	0.0000	0.9040	(3.0127)	0.0000	1	(2.1087)	01/06/2025
300014.ZK	12/26/2024	SDB3260588418	(4,700.00)	6.4206	(30,143.16)	(30,176.65)	0.0000	4.3300	(1,448.7445)	0.0000	3.6256	(12.1440)	0.0000	1	(8.5184)	01/06/2025
300014.ZK	12/26/2024	SDB3260588418	(34.00)	6.4206	(232.76)	(218.30)	0.0000	4.3300	(1,448.7445)	0.0000	0.0280	(0.0878)	0.0000	1	(0.0599)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
EVE ENERGY CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
300014.ZK	12/24/2024	SDB3260588418	(13,734.00)	6.4206	(88,529.06)	(88,180.01)	0.0000	4.3300	(1,448.7445)	0.0000	21.2962	(70.9724)	0.0000	2	(49.6762)	01/06/2025
300014.ZK	12/24/2024	SDB3260588418	(1,166.00)	6.4206	(7,516.01)	(7,486.38)	0.0000	4.3300	(1,448.7445)	0.0000	1.8080	(6.0255)	0.0000	2	(4.2175)	01/06/2025
300014.ZK	12/24/2024	SDB3260588418	(4,700.00)	6.4206	(30,143.16)	(30,176.65)	0.0000	4.3300	(1,448.7445)	0.0000	7.2511	(24.2879)	0.0000	2	(17.0368)	01/06/2025
300014.ZK	12/24/2024	SDB3260588418	(34.00)	6.4206	(232.76)	(218.30)	0.0000	4.3300	(1,448.7445)	0.0000	0.0560	(0.1757)	0.0000	2	(0.1197)	01/06/2025
300014.ZK	12/23/2024	SDB3260588418	(13,734.00)	6.4194	(88,529.06)	(88,164.05)	0.0000	4.3300	(1,448.7445)	0.0000	10.6481	(35.4798)	0.0000	1	(24.8317)	01/06/2025
300014.ZK	12/23/2024	SDB3260588418	(1,166.00)	6.4194	(7,516.01)	(7,485.02)	0.0000	4.3300	(1,448.7445)	0.0000	0.9040	(3.0122)	0.0000	1	(2.1082)	01/06/2025
300014.ZK	12/23/2024	SDB3260588418	(4,700.00)	6.4194	(30,143.16)	(30,171.18)	0.0000	4.3300	(1,448.7445)	0.0000	3.6256	(12.1418)	0.0000	1	(8.5162)	01/06/2025
300014.ZK	12/23/2024	SDB3260588418	(34.00)	6.4194	(232.76)	(218.26)	0.0000	4.3300	(1,448.7445)	0.0000	0.0280	(0.0878)	0.0000	1	(0.0598)	01/06/2025
300014.ZK	12/20/2024	SDB3260588418	(34.00)	6.4620	(232.76)	(219.71)	0.0000	4.3300	(725.0000)	0.0000	0.0840	(0.1327)	0.0000	3	(0.0488)	01/06/2025
300014.ZK	12/19/2024	SDB3260588418	(34.00)	6.4084	(232.76)	(217.88)	0.0000	4.5800	(725.0000)	0.0000	0.0296	(0.0439)	0.0000	1	(0.0143)	01/06/2025
300014.ZK	12/18/2024	SDB3260588418	(34.00)	6.4347	(232.76)	(218.78)	0.0000	4.5800	(725.0000)	0.0000	0.0296	(0.0441)	0.0000	1	(0.0144)	01/06/2025
300014.ZK	12/17/2024	SDB3260588418	(100.00)	6.6679	(684.58)	(666.79)	0.0000	4.5800	(725.0000)	0.0000	0.0871	(0.1343)	0.0000	1	(0.0472)	01/06/2025
300014.ZK	12/17/2024	SDB3260588418	(400.00)	6.6679	(2,725.15)	(2,667.16)	0.0000	4.5800	(725.0000)	0.0000	0.3467	(0.5371)	0.0000	1	(0.1904)	01/06/2025
300014.ZK	12/17/2024	SDB3260588418	(1,434.00)	6.6679	(9,801.16)	(9,561.78)	0.0000	4.5800	(725.0000)	0.0000	1.2469	(1.9256)	0.0000	1	(0.6787)	01/06/2025
300014.ZK	12/16/2024	SDB3260588418	(100.00)	6.6284	(684.58)	(662.84)	0.0000	4.5800	(1,170.5004)	0.0000	0.0871	(0.2155)	0.0000	1	(0.1284)	01/06/2025
300014.ZK	12/16/2024	SDB3260588418	(400.00)	6.6284	(2,725.15)	(2,651.36)	0.0000	4.5800	(1,170.5004)	0.0000	0.3467	(0.8621)	0.0000	1	(0.5154)	01/06/2025
300014.ZK	12/16/2024	SDB3260588418	(3,500.00)	6.6284	(23,921.93)	(23,199.41)	0.0000	4.5800	(1,170.5004)	0.0000	3.0434	(7.5430)	0.0000	1	(4.4966)	01/06/2025
300014.ZK	12/16/2024	SDB3260588418	(100.00)	6.6284	(676.17)	(662.84)	0.0000	4.5800	(1,170.5004)	0.0000	0.0860	(0.2155)	0.0000	1	(0.1295)	01/06/2025
300014.ZK	12/16/2024	SDB3260588418	(200.00)	6.6284	(1,342.08)	(1,325.68)	0.0000	4.5800	(1,170.5004)	0.0000	0.1707	(0.4310)	0.0000	1	(0.2603)	01/06/2025
300014.ZK	12/16/2024	SDB3260588418	(100.00)	6.6284	(663.78)	(662.84)	0.0000	4.5800	(1,170.5004)	0.0000	0.0844	(0.2155)	0.0000	1	(0.1311)	01/06/2025
300014.ZK	12/16/2024	SDB3260588418	(400.00)	6.6284	(2,690.93)	(2,651.36)	0.0000	4.5800	(1,170.5004)	0.0000	0.3423	(0.8621)	0.0000	1	(0.5197)	01/06/2025
300014.ZK	12/16/2024	SDB3260588418	(100.00)	6.6284	(672.73)	(662.84)	0.0000	4.5800	(1,170.5004)	0.0000	0.0856	(0.2155)	0.0000	1	(0.1299)	01/06/2025
300014.ZK	12/16/2024	SDB3260588418	(234.00)	6.6284	(1,574.20)	(1,551.05)	0.0000	4.5800	(1,170.5004)	0.0000	0.2003	(0.5043)	0.0000	1	(0.3040)	01/06/2025
300014.ZK	12/16/2024	SDB3260588418	(1,000.00)	6.6284	(6,727.33)	(6,628.40)	0.0000	4.5800	(1,170.5004)	0.0000	0.8559	(2.1552)	0.0000	1	(1.2993)	01/06/2025
300014.ZK	12/16/2024	SDB3260588418	(600.00)	6.6284	(4,036.40)	(3,977.04)	0.0000	4.5800	(1,170.5004)	0.0000	0.5135	(1.2931)	0.0000	1	(0.7796)	01/06/2025
300014.ZK	12/13/2024	SDB3260588418	(100.00)	6.7921	(684.58)	(679.21)	0.0000	4.5800	(1,170.5004)	0.0000	0.2613	(0.6625)	0.0000	3	(0.4012)	01/06/2025
300014.ZK	12/13/2024	SDB3260588418	(400.00)	6.7921	(2,725.15)	(2,716.82)	0.0000	4.5800	(1,170.5004)	0.0000	1.0401	(2.6500)	0.0000	3	(1.6099)	01/06/2025
300014.ZK	12/13/2024	SDB3260588418	(3,500.00)	6.7921	(23,921.93)	(23,772.22)	0.0000	4.5800	(1,170.5004)	0.0000	9.1302	(23.1878)	0.0000	3	(14.0576)	01/06/2025
300014.ZK	12/13/2024	SDB3260588418	(100.00)	6.7921	(676.17)	(679.21)	0.0000	4.5800	(1,170.5004)	0.0000	0.2581	(0.6625)	0.0000	3	(0.4044)	01/06/2025
300014.ZK	12/13/2024	SDB3260588418	(200.00)	6.7921	(1,342.08)	(1,358.41)	0.0000	4.5800	(1,170.5004)	0.0000	0.5122	(1.3250)	0.0000	3	(0.8128)	01/06/2025
300014.ZK	12/13/2024	SDB3260588418	(100.00)	6.7921	(663.78)	(679.21)	0.0000	4.5800	(1,170.5004)	0.0000	0.2533	(0.6625)	0.0000	3	(0.4092)	01/06/2025
300014.ZK	12/13/2024	SDB3260588418	(400.00)	6.7921	(2,690.93)	(2,716.82)	0.0000	4.5800	(1,170.5004)	0.0000	1.0270	(2.6500)	0.0000	3	(1.6230)	01/06/2025
300014.ZK	12/13/2024	SDB3260588418	(100.00)	6.7921	(672.73)	(679.21)	0.0000	4.5800	(1,170.5004)	0.0000	0.2568	(0.6625)	0.0000	3	(0.4057)	01/06/2025
300014.ZK	12/13/2024	SDB3260588418	(234.00)	6.7921	(1,574.20)	(1,589.34)	0.0000	4.5800	(1,170.5004)	0.0000	0.6008	(1.5503)	0.0000	3	(0.9495)	01/06/2025
300014.ZK	12/13/2024	SDB3260588418	(1,000.00)	6.7921	(6,727.33)	(6,792.06)	0.0000	4.5800	(1,170.5004)	0.0000	2.5676	(6.6251)	0.0000	3	(4.0575)	01/06/2025
300014.ZK	12/13/2024	SDB3260588418	(600.00)	6.7921	(4,036.40)	(4,075.24)	0.0000	4.5800	(1,170.5004)	0.0000	1.5406	(3.9751)	0.0000	3	(2.4345)	01/06/2025
300014.ZK	12/12/2024	SDB3260588418	(100.00)	6.8434	(684.58)	(684.34)	0.0000	4.5800	(1,170.5004)	0.0000	0.0871	(0.2225)	0.0000	1	(0.1354)	01/06/2025
300014.ZK	12/12/2024	SDB3260588418	(400.00)	6.8434	(2,725.15)	(2,737.36)	0.0000	4.5800	(1,170.5004)	0.0000	0.3467	(0.8900)	0.0000	1	(0.5433)	01/06/2025
300014.ZK	12/12/2024	SDB3260588418	(3,500.00)	6.8434	(23,921.93)	(23,951.89)	0.0000	4.5800	(1,170.5004)	0.0000	3.0434	(7.7877)	0.0000	1	(4.7443)	01/06/2025
300014.ZK	12/12/2024	SDB3260588418	(100.00)	6.8434	(676.17)	(684.34)	0.0000	4.5800	(1,170.5004)	0.0000	0.0860	(0.2225)	0.0000	1	(0.1365)	01/06/2025
300014.ZK	12/12/2024	SDB3260588418	(200.00)	6.8434	(1,342.08)	(1,368.68)	0.0000	4.5800	(1,170.5004)	0.0000	0.1707	(0.4450)	0.0000	1	(0.2743)	01/06/2025
300014.ZK	12/12/2024	SDB3260588418	(100.00)	6.8434	(663.78)	(684.34)	0.0000	4.5800	(1,170.5004)	0.0000	0.0844	(0.2225)	0.0000	1	(0.1381)	01/06/2025
300014.ZK	12/12/2024	SDB3260588418	(400.00)	6.8434	(2,690.93)	(2,737.36)	0.0000	4.5800	(1,170.5004)	0.0000	0.3423	(0.8900)	0.0000	1	(0.5477)	01/06/2025
300014.ZK	12/12/2024	SDB3260588418	(100.00)	6.8434	(672.73)	(684.34)	0.0000	4.5800	(1,170.5004)	0.0000	0.0856	(0.2225)	0.0000	1	(0.1369)	01/06/2025
300014.ZK	12/12/2024	SDB3260588418	(234.00)	6.8434	(1,574.20)	(1,601.35)	0.0000	4.5800	(1,170.5004)	0.0000	0.2003	(0.5207)	0.0000	1	(0.3204)	01/06/2025
300014.ZK	12/12/2024	SDB3260588418	(1,000.00)	6.8434	(6,727.33)	(6,843.40)	0.0000	4.5800	(1,170.5004)	0.0000	0.8559	(2.2251)	0.0000	1	(1.3692)	01/06/2025
300014.ZK	12/12/2024	SDB3260588418	(600.00)	6.8434	(4,036.40)	(4,106.04)	0.0000	4.5800	(1,170.5004)	0.0000	0.5135	(1.3350)	0.0000	1	(0.8215)	01/06/2025
300014.ZK	12/11/2024	SDB3260588418	(100.00)	6.7600	(676.17)	(676.00)	0.0000	4.5800	(834.7293)	0.0000	0.0880	(0.1567)	0.0000	1	(0.0707)	01/06/2025
300014.ZK	12/11/2024	SDB3260588418	(200.00)	6.7600	(1,342.08)	(1,352.00)	0.0000	4.5800	(834.7293)	0.0000	0.1707	(0.3135)	0.0000	1	(0.1427)	01/06/2025
300014.ZK	12/11/2024	SDB3260588418	(100.00)	6.7600	(663.78)	(676.00)	0.0000	4.5800	(834.7293)	0.0000	0.0844	(0.1567)	0.0000	1	(0.0723)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
EVE ENERGY CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
300014.ZK	12/11/2024	SDB3260588418	(400.00)	6.7600	(2,690.93)	(2,704.01)	0.0000	4.5800	(834.7293)	0.0000	0.3423	(0.6270)	0.0000	1	(0.2846)	01/06/2025
300014.ZK	12/11/2024	SDB3260588418	(100.00)	6.7600	(672.73)	(676.00)	0.0000	4.5800	(834.7293)	0.0000	0.0856	(0.1567)	0.0000	1	(0.0712)	01/06/2025
300014.ZK	12/11/2024	SDB3260588418	(234.00)	6.7600	(1,574.20)	(1,581.84)	0.0000	4.5800	(834.7293)	0.0000	0.2003	(0.3668)	0.0000	1	(0.1665)	01/06/2025
300014.ZK	12/11/2024	SDB3260588418	(1,000.00)	6.7600	(6,727.33)	(6,760.01)	0.0000	4.5800	(834.7293)	0.0000	0.8559	(1.5674)	0.0000	1	(0.7116)	01/06/2025
300014.ZK	12/11/2024	SDB3260588418	(600.00)	6.7600	(4,036.40)	(4,056.01)	0.0000	4.5800	(834.7293)	0.0000	0.5135	(0.9405)	0.0000	1	(0.4269)	01/06/2025
300014.ZK	12/10/2024	SDB3260588418	(100.00)	6.5520	(676.17)	(655.20)	0.0000	4.5800	(834.7293)	0.0000	0.0860	(0.1519)	0.0000	1	(0.0659)	01/06/2025
300014.ZK	12/10/2024	SDB3260588418	(200.00)	6.5520	(1,342.08)	(1,310.41)	0.0000	4.5800	(834.7293)	0.0000	0.1707	(0.3038)	0.0000	1	(0.1331)	01/06/2025
300014.ZK	12/10/2024	SDB3260588418	(100.00)	6.5520	(663.78)	(655.20)	0.0000	4.5800	(834.7293)	0.0000	0.0844	(0.1519)	0.0000	1	(0.0675)	01/06/2025
300014.ZK	12/10/2024	SDB3260588418	(400.00)	6.5520	(2,690.93)	(2,620.81)	0.0000	4.5800	(834.7293)	0.0000	0.3423	(0.6077)	0.0000	1	(0.2853)	01/06/2025
300014.ZK	12/10/2024	SDB3260588418	(100.00)	6.5520	(672.73)	(655.20)	0.0000	4.5800	(834.7293)	0.0000	0.0856	(0.1519)	0.0000	1	(0.0663)	01/06/2025
300014.ZK	12/10/2024	SDB3260588418	(234.00)	6.5520	(1,574.20)	(1,533.18)	0.0000	4.5800	(834.7293)	0.0000	0.2003	(0.3555)	0.0000	1	(0.1552)	01/06/2025
300014.ZK	12/10/2024	SDB3260588418	(1,000.00)	6.5520	(6,727.33)	(6,552.04)	0.0000	4.5800	(834.7293)	0.0000	0.8559	(1.5192)	0.0000	1	(0.6633)	01/06/2025
300014.ZK	12/10/2024	SDB3260588418	(600.00)	6.5520	(4,036.40)	(3,931.22)	0.0000	4.5800	(834.7293)	0.0000	0.5135	(0.9115)	0.0000	1	(0.3980)	01/06/2025
300014.ZK	12/09/2024	SDB3260588418	(100.00)	6.5793	(676.17)	(657.93)	0.0000	4.5800	(834.7293)	0.0000	0.0860	(0.1526)	0.0000	1	(0.0665)	01/06/2025
300014.ZK	12/09/2024	SDB3260588418	(200.00)	6.5793	(1,342.08)	(1,315.85)	0.0000	4.5800	(834.7293)	0.0000	0.1707	(0.3051)	0.0000	1	(0.1344)	01/06/2025
300014.ZK	12/09/2024	SDB3260588418	(100.00)	6.5793	(663.78)	(657.93)	0.0000	4.5800	(834.7293)	0.0000	0.0844	(0.1526)	0.0000	1	(0.0681)	01/06/2025
300014.ZK	12/09/2024	SDB3260588418	(400.00)	6.5793	(2,690.93)	(2,631.71)	0.0000	4.5800	(834.7293)	0.0000	0.3423	(0.6102)	0.0000	1	(0.2679)	01/06/2025
300014.ZK	12/09/2024	SDB3260588418	(100.00)	6.5793	(672.73)	(657.93)	0.0000	4.5800	(834.7293)	0.0000	0.0856	(0.1526)	0.0000	1	(0.0670)	01/06/2025
300014.ZK	12/09/2024	SDB3260588418	(234.00)	6.5793	(1,574.20)	(1,539.55)	0.0000	4.5800	(834.7293)	0.0000	0.2003	(0.3570)	0.0000	1	(0.1567)	01/06/2025
300014.ZK	12/09/2024	SDB3260588418	(1,000.00)	6.5793	(6,727.33)	(6,579.27)	0.0000	4.5800	(834.7293)	0.0000	0.8559	(1.5255)	0.0000	1	(0.6697)	01/06/2025
300014.ZK	12/09/2024	SDB3260588418	(600.00)	6.5793	(4,036.40)	(3,947.56)	0.0000	4.5800	(834.7293)	0.0000	0.5135	(0.9153)	0.0000	1	(0.4018)	01/06/2025
300014.ZK	12/06/2024	SDB3260588418	(100.00)	6.6717	(676.17)	(667.17)	0.0000	4.5800	(834.7293)	0.0000	0.2581	(0.4641)	0.0000	3	(0.2060)	01/06/2025
300014.ZK	12/06/2024	SDB3260588418	(200.00)	6.6717	(1,342.08)	(1,334.34)	0.0000	4.5800	(834.7293)	0.0000	0.5122	(0.9282)	0.0000	3	(0.4159)	01/06/2025
300014.ZK	12/06/2024	SDB3260588418	(100.00)	6.6717	(663.78)	(667.17)	0.0000	4.5800	(834.7293)	0.0000	0.2533	(0.4641)	0.0000	3	(0.2107)	01/06/2025
300014.ZK	12/06/2024	SDB3260588418	(400.00)	6.6717	(2,690.93)	(2,668.68)	0.0000	4.5800	(834.7293)	0.0000	1.0270	(1.8564)	0.0000	3	(0.8293)	01/06/2025
300014.ZK	12/06/2024	SDB3260588418	(100.00)	6.6717	(672.73)	(667.17)	0.0000	4.5800	(834.7293)	0.0000	0.2568	(0.4641)	0.0000	3	(0.2073)	01/06/2025
300014.ZK	12/06/2024	SDB3260588418	(234.00)	6.6717	(1,574.20)	(1,561.18)	0.0000	4.5800	(834.7293)	0.0000	0.6008	(1.0860)	0.0000	3	(0.4851)	01/06/2025
300014.ZK	12/06/2024	SDB3260588418	(1,000.00)	6.6717	(6,727.33)	(6,671.69)	0.0000	4.5800	(834.7293)	0.0000	2.5676	(4.6409)	0.0000	3	(2.0733)	01/06/2025
300014.ZK	12/06/2024	SDB3260588418	(600.00)	6.6717	(4,036.40)	(4,003.01)	0.0000	4.5800	(834.7293)	0.0000	1.5406	(2.7845)	0.0000	3	(1.2440)	01/06/2025
300014.ZK	12/05/2024	SDB3260588418	(100.00)	6.7604	(676.17)	(676.04)	0.0000	4.5800	(834.7293)	0.0000	0.0860	(0.1568)	0.0000	1	(0.0707)	01/06/2025
300014.ZK	12/05/2024	SDB3260588418	(200.00)	6.7604	(1,342.08)	(1,352.08)	0.0000	4.5800	(834.7293)	0.0000	0.1707	(0.3135)	0.0000	1	(0.1428)	01/06/2025
300014.ZK	12/05/2024	SDB3260588418	(100.00)	6.7604	(663.78)	(676.04)	0.0000	4.5800	(834.7293)	0.0000	0.0844	(0.1568)	0.0000	1	(0.0723)	01/06/2025
300014.ZK	12/05/2024	SDB3260588418	(400.00)	6.7604	(2,690.93)	(2,704.16)	0.0000	4.5800	(834.7293)	0.0000	0.3423	(0.6270)	0.0000	1	(0.2847)	01/06/2025
300014.ZK	12/05/2024	SDB3260588418	(100.00)	6.7604	(672.73)	(676.04)	0.0000	4.5800	(834.7293)	0.0000	0.0856	(0.1568)	0.0000	1	(0.0712)	01/06/2025
300014.ZK	12/05/2024	SDB3260588418	(234.00)	6.7604	(1,574.20)	(1,581.93)	0.0000	4.5800	(834.7293)	0.0000	0.2003	(0.3668)	0.0000	1	(0.1665)	01/06/2025
300014.ZK	12/05/2024	SDB3260588418	(1,000.00)	6.7604	(6,727.33)	(6,760.40)	0.0000	4.5800	(834.7293)	0.0000	0.8559	(1.5675)	0.0000	1	(0.7117)	01/06/2025
300014.ZK	12/05/2024	SDB3260588418	(600.00)	6.7604	(4,036.40)	(4,056.24)	0.0000	4.5800	(834.7293)	0.0000	0.5135	(0.9405)	0.0000	1	(0.4270)	01/06/2025
300014.ZK	12/04/2024	SDB3260588418	(400.00)	6.7273	(2,690.93)	(2,690.93)	0.0000	4.5800	(725.0000)	0.0000	0.3423	(0.5419)	0.0000	1	(0.1996)	01/06/2025
300014.ZK	12/04/2024	SDB3260588418	(100.00)	6.7273	(672.73)	(672.73)	0.0000	4.5800	(725.0000)	0.0000	0.0856	(0.1355)	0.0000	1	(0.0499)	01/06/2025
300014.ZK	12/04/2024	SDB3260588418	(234.00)	6.7273	(1,574.20)	(1,574.20)	0.0000	4.5800	(725.0000)	0.0000	0.2003	(0.3170)	0.0000	1	(0.1168)	01/06/2025
300014.ZK	12/04/2024	SDB3260588418	(1,000.00)	6.7273	(6,727.33)	(6,727.33)	0.0000	4.5800	(725.0000)	0.0000	0.8559	(1.3548)	0.0000	1	(0.4989)	01/06/2025
300014.ZK	12/04/2024	SDB3260588418	(600.00)	6.7273	(4,036.40)	(4,036.40)	0.0000	4.5800	(725.0000)	0.0000	0.5135	(0.8129)	0.0000	1	(0.2994)	01/06/2025
TOTAL EVE ENERGY CO., LTD CMN CLASS A SERIES NORTHBOUND											422.2517	(1,363.0027)	0.0000		(940.7511)	

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Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
EVERDISPLAY OPTRONICS (SHANGHAI) CO., LTD. CMN CLASS A SERIES NORTHBOUND																
688538.SH	01/03/2025	SDB3260760825	(209.00)	0.3242	(73.04)	(67.77)	0.0000	4.3300	(733.5832)	0.0000	0.0264	(0.0414)	0.0000	3	(0.0151)	01/06/2025
688538.SH	01/03/2025	SDB3260760825	(3,625.00)	0.3242	(1,276.50)	(1,175.36)	0.0000	4.3300	(733.5832)	0.0000	0.4606	(0.7185)	0.0000	3	(0.2579)	01/06/2025
688538.SH	01/03/2025	SDB3260760825	(3,266.00)	0.3242	(1,149.14)	(1,058.95)	0.0000	4.3300	(733.5832)	0.0000	0.4146	(0.6474)	0.0000	3	(0.2327)	01/06/2025
688538.SH	01/03/2025	SDB3260760825	(3,040.00)	0.3242	(1,087.66)	(985.68)	0.0000	4.3300	(733.5832)	0.0000	0.3925	(0.6026)	0.0000	3	(0.2101)	01/06/2025
688538.SH	01/03/2025	SDB3260760825	(3,560.00)	0.3242	(1,273.13)	(1,154.28)	0.0000	4.3300	(733.5832)	0.0000	0.4594	(0.7056)	0.0000	3	(0.2462)	01/06/2025
688538.SH	01/03/2025	SDB3260760825	(8,668.00)	0.3242	(2,922.81)	(2,810.48)	0.0000	4.3300	(733.5832)	0.0000	1.0546	(1.7181)	0.0000	3	(0.6635)	01/06/2025
688538.SH	01/03/2025	SDB3260760825	(6,432.00)	0.3242	(2,168.84)	(2,085.49)	0.0000	4.3300	(733.5832)	0.0000	0.7826	(1.2749)	0.0000	3	(0.4923)	01/06/2025
688538.SH	01/03/2025	SDB3260760825	(742.00)	0.3242	(250.20)	(240.58)	0.0000	4.3300	(733.5832)	0.0000	0.0903	(0.1471)	0.0000	3	(0.0568)	01/06/2025
688538.SH	01/03/2025	SDB3260760825	(1,000.00)	0.3242	(337.20)	(324.24)	0.0000	4.3300	(733.5832)	0.0000	0.1217	(0.1982)	0.0000	3	(0.0765)	01/06/2025
688538.SH	01/02/2025	SDB3260760825	(209.00)	0.3259	(73.04)	(68.11)	0.0000	4.3300	(733.5832)	0.0000	0.0088	(0.0139)	0.0000	1	(0.0051)	01/06/2025
688538.SH	01/02/2025	SDB3260760825	(3,625.00)	0.3259	(1,276.50)	(1,181.29)	0.0000	4.3300	(733.5832)	0.0000	0.1535	(0.2407)	0.0000	1	(0.0872)	01/06/2025
688538.SH	01/02/2025	SDB3260760825	(3,266.00)	0.3259	(1,149.14)	(1,064.30)	0.0000	4.3300	(733.5832)	0.0000	0.1382	(0.2169)	0.0000	1	(0.0787)	01/06/2025
688538.SH	01/02/2025	SDB3260760825	(3,040.00)	0.3259	(1,087.66)	(990.65)	0.0000	4.3300	(733.5832)	0.0000	0.1308	(0.2019)	0.0000	1	(0.0710)	01/06/2025
688538.SH	01/02/2025	SDB3260760825	(3,560.00)	0.3259	(1,273.13)	(1,160.11)	0.0000	4.3300	(733.5832)	0.0000	0.1531	(0.2364)	0.0000	1	(0.0833)	01/06/2025
688538.SH	01/02/2025	SDB3260760825	(8,668.00)	0.3259	(2,922.81)	(2,824.67)	0.0000	4.3300	(733.5832)	0.0000	0.3515	(0.5756)	0.0000	1	(0.2240)	01/06/2025
688538.SH	01/02/2025	SDB3260760825	(6,432.00)	0.3259	(2,168.84)	(2,096.02)	0.0000	4.3300	(733.5832)	0.0000	0.2609	(0.4271)	0.0000	1	(0.1662)	01/06/2025
688538.SH	01/02/2025	SDB3260760825	(742.00)	0.3259	(250.20)	(241.80)	0.0000	4.3300	(733.5832)	0.0000	0.0301	(0.0493)	0.0000	1	(0.0192)	01/06/2025
688538.SH	01/02/2025	SDB3260760825	(1,000.00)	0.3259	(337.20)	(325.87)	0.0000	4.3300	(733.5832)	0.0000	0.0406	(0.0664)	0.0000	1	(0.0258)	01/06/2025
688538.SH	12/31/2024	SDB3260760825	(209.00)	0.3327	(73.04)	(69.53)	0.0000	4.3300	(733.5832)	0.0000	0.0176	(0.0283)	0.0000	2	(0.0108)	01/06/2025
688538.SH	12/31/2024	SDB3260760825	(3,625.00)	0.3327	(1,276.50)	(1,206.01)	0.0000	4.3300	(733.5832)	0.0000	0.3071	(0.4915)	0.0000	2	(0.1844)	01/06/2025
688538.SH	12/31/2024	SDB3260760825	(3,266.00)	0.3327	(1,149.14)	(1,086.57)	0.0000	4.3300	(733.5832)	0.0000	0.2764	(0.4428)	0.0000	2	(0.1664)	01/06/2025
688538.SH	12/31/2024	SDB3260760825	(3,040.00)	0.3327	(1,087.66)	(1,011.38)	0.0000	4.3300	(733.5832)	0.0000	0.2616	(0.4122)	0.0000	2	(0.1505)	01/06/2025
688538.SH	12/31/2024	SDB3260760825	(3,560.00)	0.3327	(1,273.13)	(1,184.38)	0.0000	4.3300	(733.5832)	0.0000	0.3063	(0.4827)	0.0000	2	(0.1764)	01/06/2025
688538.SH	12/31/2024	SDB3260760825	(8,668.00)	0.3327	(2,922.81)	(2,883.77)	0.0000	4.3300	(733.5832)	0.0000	0.7031	(1.1753)	0.0000	2	(0.4722)	01/06/2025
688538.SH	12/31/2024	SDB3260760825	(6,432.00)	0.3327	(2,168.84)	(2,139.87)	0.0000	4.3300	(733.5832)	0.0000	0.5217	(0.8721)	0.0000	2	(0.3504)	01/06/2025
688538.SH	12/31/2024	SDB3260760825	(742.00)	0.3327	(250.20)	(246.86)	0.0000	4.3300	(733.5832)	0.0000	0.0602	(0.1006)	0.0000	2	(0.0404)	01/06/2025
688538.SH	12/31/2024	SDB3260760825	(1,000.00)	0.3327	(337.20)	(332.69)	0.0000	4.3300	(733.5832)	0.0000	0.0811	(0.1356)	0.0000	2	(0.0545)	01/06/2025
688538.SH	12/30/2024	SDB3260760825	(209.00)	0.3340	(73.04)	(69.81)	0.0000	4.3300	(733.5832)	0.0000	0.0088	(0.0142)	0.0000	1	(0.0054)	01/06/2025
688538.SH	12/30/2024	SDB3260760825	(3,625.00)	0.3340	(1,276.50)	(1,210.76)	0.0000	4.3300	(733.5832)	0.0000	0.1535	(0.2467)	0.0000	1	(0.0932)	01/06/2025
688538.SH	12/30/2024	SDB3260760825	(3,266.00)	0.3340	(1,149.14)	(1,090.85)	0.0000	4.3300	(733.5832)	0.0000	0.1382	(0.2223)	0.0000	1	(0.0841)	01/06/2025
688538.SH	12/30/2024	SDB3260760825	(3,040.00)	0.3340	(1,087.66)	(1,015.37)	0.0000	4.3300	(733.5832)	0.0000	0.1308	(0.2069)	0.0000	1	(0.0761)	01/06/2025
688538.SH	12/30/2024	SDB3260760825	(3,560.00)	0.3340	(1,273.13)	(1,189.05)	0.0000	4.3300	(733.5832)	0.0000	0.1531	(0.2423)	0.0000	1	(0.0892)	01/06/2025
688538.SH	12/30/2024	SDB3260760825	(8,668.00)	0.3340	(2,922.81)	(2,895.13)	0.0000	4.3300	(733.5832)	0.0000	0.3515	(0.5899)	0.0000	1	(0.2384)	01/06/2025
688538.SH	12/30/2024	SDB3260760825	(6,432.00)	0.3340	(2,168.84)	(2,148.30)	0.0000	4.3300	(733.5832)	0.0000	0.2609	(0.4378)	0.0000	1	(0.1769)	01/06/2025
688538.SH	12/30/2024	SDB3260760825	(742.00)	0.3340	(250.20)	(247.83)	0.0000	4.3300	(733.5832)	0.0000	0.0301	(0.0505)	0.0000	1	(0.0204)	01/06/2025
688538.SH	12/30/2024	SDB3260760825	(1,000.00)	0.3340	(337.20)	(334.00)	0.0000	4.3300	(733.5832)	0.0000	0.0406	(0.0681)	0.0000	1	(0.0275)	01/06/2025
688538.SH	12/27/2024	SDB3260760825	(209.00)	0.3448	(73.04)	(72.07)	0.0000	4.3300	(733.5832)	0.0000	0.0264	(0.0441)	0.0000	3	(0.0177)	01/06/2025
688538.SH	12/27/2024	SDB3260760825	(3,625.00)	0.3448	(1,276.50)	(1,250.00)	0.0000	4.3300	(733.5832)	0.0000	0.4606	(0.7642)	0.0000	3	(0.3035)	01/06/2025
688538.SH	12/27/2024	SDB3260760825	(3,266.00)	0.3448	(1,149.14)	(1,126.21)	0.0000	4.3300	(733.5832)	0.0000	0.4146	(0.6885)	0.0000	3	(0.2738)	01/06/2025
688538.SH	12/27/2024	SDB3260760825	(3,040.00)	0.3448	(1,087.66)	(1,048.28)	0.0000	4.3300	(733.5832)	0.0000	0.3925	(0.6408)	0.0000	3	(0.2484)	01/06/2025
688538.SH	12/27/2024	SDB3260760825	(3,560.00)	0.3448	(1,273.13)	(1,227.59)	0.0000	4.3300	(733.5832)	0.0000	0.4594	(0.7504)	0.0000	3	(0.2911)	01/06/2025
688538.SH	12/27/2024	SDB3260760825	(8,668.00)	0.3448	(2,922.81)	(2,988.97)	0.0000	4.3300	(733.5832)	0.0000	1.0546	(1.8272)	0.0000	3	(0.7726)	01/06/2025
688538.SH	12/27/2024	SDB3260760825	(6,432.00)	0.3448	(2,168.84)	(2,217.93)	0.0000	4.3300	(733.5832)	0.0000	0.7826	(1.3559)	0.0000	3	(0.5733)	01/06/2025
688538.SH	12/27/2024	SDB3260760825	(742.00)	0.3448	(250.20)	(255.86)	0.0000	4.3300	(733.5832)	0.0000	0.0903	(0.1564)	0.0000	3	(0.0661)	01/06/2025
688538.SH	12/27/2024	SDB3260760825	(1,000.00)	0.3448	(337.20)	(344.83)	0.0000	4.3300	(733.5832)	0.0000	0.1217	(0.2108)	0.0000	3	(0.0891)	01/06/2025
688538.SH	12/26/2024	SDB3260760825	(209.00)	0.3459	(73.04)	(72.30)	0.0000	4.3300	(733.5832)	0.0000	0.0088	(0.0147)	0.0000	1	(0.0059)	01/06/2025
688538.SH	12/26/2024	SDB3260760825	(3,625.00)	0.3459	(1,276.50)	(1,253.93)	0.0000	4.3300	(733.5832)	0.0000	0.1535	(0.2555)	0.0000	1	(0.1020)	01/06/2025
688538.SH	12/26/2024	SDB3260760825	(3,266.00)	0.3459	(1,149.14)	(1,129.75)	0.0000	4.3300	(733.5832)	0.0000	0.1382	(0.2302)	0.0000	1	(0.0920)	01/06/2025
688538.SH	12/26/2024	SDB3260760825	(3,040.00)	0.3459	(1,087.66)	(1,051.57)	0.0000	4.3300	(733.5832)	0.0000	0.1308	(0.2143)	0.0000	1	(0.0835)	01/06/2025
688538.SH	12/26/2024	SDB3260760825	(3,560.00)	0.3459	(1,273.13)	(1,231.45)	0.0000	4.3300	(733.5832)	0.0000	0.1531	(0.2509)	0.0000	1	(0.0978)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
EVERDISPLAY OPTRONICS (SHANGHAI) CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
688538.SH	12/26/2024	SDB3260760825	(8,668.00)	0.3459	(2,922.81)	(2,998.37)	0.0000	4.3300	(733.5832)	0.0000	0.3515	(0.6110)	0.0000	1	(0.2594)	01/06/2025
688538.SH	12/26/2024	SDB3260760825	(6,432.00)	0.3459	(2,168.84)	(2,224.91)	0.0000	4.3300	(733.5832)	0.0000	0.2609	(0.4534)	0.0000	1	(0.1925)	01/06/2025
688538.SH	12/26/2024	SDB3260760825	(742.00)	0.3459	(250.20)	(256.67)	0.0000	4.3300	(733.5832)	0.0000	0.0301	(0.0523)	0.0000	1	(0.0222)	01/06/2025
688538.SH	12/26/2024	SDB3260760825	(1,000.00)	0.3459	(337.20)	(345.91)	0.0000	4.3300	(733.5832)	0.0000	0.0406	(0.0705)	0.0000	1	(0.0299)	01/06/2025
688538.SH	12/24/2024	SDB3260760825	(209.00)	0.3459	(73.04)	(72.30)	0.0000	4.3300	(733.5832)	0.0000	0.0176	(0.0295)	0.0000	2	(0.0119)	01/06/2025
688538.SH	12/24/2024	SDB3260760825	(3,625.00)	0.3459	(1,276.50)	(1,253.93)	0.0000	4.3300	(733.5832)	0.0000	0.0371	(0.5110)	0.0000	2	(0.2040)	01/06/2025
688538.SH	12/24/2024	SDB3260760825	(3,266.00)	0.3459	(1,149.14)	(1,129.75)	0.0000	4.3300	(733.5832)	0.0000	0.2764	(0.4604)	0.0000	2	(0.1840)	01/06/2025
688538.SH	12/24/2024	SDB3260760825	(3,040.00)	0.3459	(1,087.66)	(1,051.57)	0.0000	4.3300	(733.5832)	0.0000	0.2616	(0.4286)	0.0000	2	(0.1669)	01/06/2025
688538.SH	12/24/2024	SDB3260760825	(3,560.00)	0.3459	(1,273.13)	(1,231.45)	0.0000	4.3300	(733.5832)	0.0000	0.3063	(0.5019)	0.0000	2	(0.1956)	01/06/2025
688538.SH	12/24/2024	SDB3260760825	(8,668.00)	0.3459	(2,922.81)	(2,998.37)	0.0000	4.3300	(733.5832)	0.0000	0.7031	(1.2220)	0.0000	2	(0.5189)	01/06/2025
688538.SH	12/24/2024	SDB3260760825	(6,432.00)	0.3459	(2,168.84)	(2,224.91)	0.0000	4.3300	(733.5832)	0.0000	0.5217	(0.9068)	0.0000	2	(0.3850)	01/06/2025
688538.SH	12/24/2024	SDB3260760825	(742.00)	0.3459	(250.20)	(256.67)	0.0000	4.3300	(733.5832)	0.0000	0.0602	(0.1046)	0.0000	2	(0.0444)	01/06/2025
688538.SH	12/24/2024	SDB3260760825	(1,000.00)	0.3459	(337.20)	(345.91)	0.0000	4.3300	(733.5832)	0.0000	0.0811	(0.1410)	0.0000	2	(0.0599)	01/06/2025
688538.SH	12/23/2024	SDB3260760825	(209.00)	0.3511	(73.04)	(73.39)	0.0000	4.3300	(733.5832)	0.0000	0.0088	(0.0150)	0.0000	1	(0.0062)	01/06/2025
688538.SH	12/23/2024	SDB3260760825	(3,625.00)	0.3511	(1,276.50)	(1,272.91)	0.0000	4.3300	(733.5832)	0.0000	0.1535	(0.2594)	0.0000	1	(0.1058)	01/06/2025
688538.SH	12/23/2024	SDB3260760825	(3,266.00)	0.3511	(1,149.14)	(1,146.85)	0.0000	4.3300	(733.5832)	0.0000	0.1382	(0.2337)	0.0000	1	(0.0955)	01/06/2025
688538.SH	12/23/2024	SDB3260760825	(3,040.00)	0.3511	(1,087.66)	(1,067.49)	0.0000	4.3300	(733.5832)	0.0000	0.1308	(0.2175)	0.0000	1	(0.0867)	01/06/2025
688538.SH	12/23/2024	SDB3260760825	(3,560.00)	0.3511	(1,273.13)	(1,250.08)	0.0000	4.3300	(733.5832)	0.0000	0.1531	(0.2547)	0.0000	1	(0.1016)	01/06/2025
688538.SH	12/23/2024	SDB3260760825	(8,668.00)	0.3511	(2,922.81)	(3,043.74)	0.0000	4.3300	(733.5832)	0.0000	0.3515	(0.6202)	0.0000	1	(0.2687)	01/06/2025
688538.SH	12/23/2024	SDB3260760825	(6,432.00)	0.3511	(2,168.84)	(2,258.58)	0.0000	4.3300	(733.5832)	0.0000	0.2609	(0.4602)	0.0000	1	(0.1994)	01/06/2025
688538.SH	12/23/2024	SDB3260760825	(742.00)	0.3511	(250.20)	(260.55)	0.0000	4.3300	(733.5832)	0.0000	0.0301	(0.0531)	0.0000	1	(0.0230)	01/06/2025
688538.SH	12/23/2024	SDB3260760825	(1,000.00)	0.3511	(337.20)	(351.15)	0.0000	4.3300	(733.5832)	0.0000	0.0406	(0.0716)	0.0000	1	(0.0310)	01/06/2025
688538.SH	12/20/2024	SDB3260760825	(209.00)	0.3497	(73.04)	(73.09)	0.0000	4.3300	(733.5832)	0.0000	0.0264	(0.0447)	0.0000	3	(0.0183)	01/06/2025
688538.SH	12/20/2024	SDB3260760825	(3,625.00)	0.3497	(1,276.50)	(1,267.68)	0.0000	4.3300	(733.5832)	0.0000	0.4606	(0.7750)	0.0000	3	(0.3144)	01/06/2025
688538.SH	12/20/2024	SDB3260760825	(3,266.00)	0.3497	(1,149.14)	(1,142.14)	0.0000	4.3300	(733.5832)	0.0000	0.4146	(0.6982)	0.0000	3	(0.2836)	01/06/2025
688538.SH	12/20/2024	SDB3260760825	(3,040.00)	0.3497	(1,087.66)	(1,063.10)	0.0000	4.3300	(733.5832)	0.0000	0.3925	(0.6499)	0.0000	3	(0.2574)	01/06/2025
688538.SH	12/20/2024	SDB3260760825	(3,560.00)	0.3497	(1,273.13)	(1,244.95)	0.0000	4.3300	(733.5832)	0.0000	0.4594	(0.7611)	0.0000	3	(0.3017)	01/06/2025
688538.SH	12/20/2024	SDB3260760825	(8,668.00)	0.3497	(2,922.81)	(3,031.24)	0.0000	4.3300	(733.5832)	0.0000	1.0546	(1.8531)	0.0000	3	(0.7984)	01/06/2025
688538.SH	12/20/2024	SDB3260760825	(6,432.00)	0.3497	(2,168.84)	(2,249.30)	0.0000	4.3300	(733.5832)	0.0000	0.7826	(1.3750)	0.0000	3	(0.5925)	01/06/2025
688538.SH	12/20/2024	SDB3260760825	(742.00)	0.3497	(250.20)	(259.48)	0.0000	4.3300	(733.5832)	0.0000	0.0903	(0.1586)	0.0000	3	(0.0683)	01/06/2025
688538.SH	12/20/2024	SDB3260760825	(1,000.00)	0.3497	(337.20)	(349.70)	0.0000	4.3300	(733.5832)	0.0000	0.1217	(0.2138)	0.0000	3	(0.0921)	01/06/2025
688538.SH	12/19/2024	SDB3260760825	(3,040.00)	0.3568	(1,087.66)	(1,084.62)	0.0000	4.5800	(569.6015)	0.0000	0.1384	(0.1716)	0.0000	1	(0.0332)	01/06/2025
688538.SH	12/19/2024	SDB3260760825	(3,560.00)	0.3568	(1,273.13)	(1,270.15)	0.0000	4.5800	(569.6015)	0.0000	0.1620	(0.2010)	0.0000	1	(0.0390)	01/06/2025
688538.SH	12/19/2024	SDB3260760825	(8,668.00)	0.3568	(2,922.81)	(3,092.60)	0.0000	4.5800	(569.6015)	0.0000	0.3718	(0.4893)	0.0000	1	(0.1175)	01/06/2025
688538.SH	12/19/2024	SDB3260760825	(6,432.00)	0.3568	(2,168.84)	(2,294.83)	0.0000	4.5800	(569.6015)	0.0000	0.2759	(0.3631)	0.0000	1	(0.0872)	01/06/2025
688538.SH	12/19/2024	SDB3260760825	(742.00)	0.3568	(250.20)	(264.73)	0.0000	4.5800	(569.6015)	0.0000	0.0318	(0.0419)	0.0000	1	(0.0101)	01/06/2025
688538.SH	12/19/2024	SDB3260760825	(1,000.00)	0.3568	(337.20)	(356.78)	0.0000	4.5800	(569.6015)	0.0000	0.0429	(0.0565)	0.0000	1	(0.0136)	01/06/2025
688538.SH	12/18/2024	SDB3260760825	(8,668.00)	0.3608	(2,922.81)	(3,127.72)	0.0000	4.5800	(195.2024)	0.0000	0.3718	(0.1696)	0.0000	1	0.2023	01/06/2025
688538.SH	12/18/2024	SDB3260760825	(6,432.00)	0.3608	(2,168.84)	(2,320.89)	0.0000	4.5800	(195.2024)	0.0000	0.2759	(0.1258)	0.0000	1	0.1501	01/06/2025
688538.SH	12/18/2024	SDB3260760825	(742.00)	0.3608	(250.20)	(267.74)	0.0000	4.5800	(195.2024)	0.0000	0.0318	(0.0145)	0.0000	1	0.0173	01/06/2025
688538.SH	12/18/2024	SDB3260760825	(1,000.00)	0.3608	(337.20)	(360.83)	0.0000	4.5800	(195.2024)	0.0000	0.0429	(0.0196)	0.0000	1	0.0233	01/06/2025
688538.SH	12/17/2024	SDB3260760825	(8,668.00)	0.3688	(2,922.81)	(3,197.05)	0.0000	4.5800	(195.2024)	0.0000	0.3718	(0.1734)	0.0000	1	0.1985	01/06/2025
688538.SH	12/17/2024	SDB3260760825	(6,432.00)	0.3688	(2,168.84)	(2,372.34)	0.0000	4.5800	(195.2024)	0.0000	0.2759	(0.1286)	0.0000	1	0.1473	01/06/2025
688538.SH	12/17/2024	SDB3260760825	(742.00)	0.3688	(250.20)	(273.67)	0.0000	4.5800	(195.2024)	0.0000	0.0318	(0.0148)	0.0000	1	0.0170	01/06/2025
688538.SH	12/17/2024	SDB3260760825	(1,000.00)	0.3688	(337.20)	(368.83)	0.0000	4.5800	(195.2024)	0.0000	0.0429	(0.0200)	0.0000	1	0.0229	01/06/2025
688538.SH	12/16/2024	SDB3260760825	(8,668.00)	0.3707	(2,922.81)	(3,213.18)	0.0000	4.5800	(195.2024)	0.0000	0.3718	(0.1742)	0.0000	1	0.1976	01/06/2025
688538.SH	12/16/2024	SDB3260760825	(6,432.00)	0.3707	(2,168.84)	(2,384.30)	0.0000	4.5800	(195.2024)	0.0000	0.2759	(0.1293)	0.0000	1	0.1466	01/06/2025
688538.SH	12/16/2024	SDB3260760825	(742.00)	0.3707	(250.20)	(275.05)	0.0000	4.5800	(195.2024)	0.0000	0.0318	(0.0149)	0.0000	1	0.0169	01/06/2025
688538.SH	12/16/2024	SDB3260760825	(1,000.00)	0.3707	(337.20)	(370.69)	0.0000	4.5800	(195.2024)	0.0000	0.0429	(0.0201)	0.0000	1	0.0228	01/06/2025
688538.SH	12/13/2024	SDB3260760825	(8,668.00)	0.3562	(2,922.81)	(3,087.27)	0.0000	4.5800	(195.2024)	0.0000	1.1155	(0.5022)	0.0000	3	0.6133	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
EVERDISPLAY OPTRONICS (SHANGHAI) CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
688538.SH	12/13/2024	SDB3260760825	(6,432.00)	0.3562	(2,168.84)	(2,290.88)	0.0000	4.5800	(195.2024)	0.0000	0.8278	(0.3727)	0.0000	3	0.4551	01/06/2025
688538.SH	12/13/2024	SDB3260760825	(742.00)	0.3562	(250.20)	(264.28)	0.0000	4.5800	(195.2024)	0.0000	0.0955	(0.0430)	0.0000	3	0.0525	01/06/2025
688538.SH	12/13/2024	SDB3260760825	(1,000.00)	0.3562	(337.20)	(356.17)	0.0000	4.5800	(195.2024)	0.0000	0.1287	(0.0579)	0.0000	3	0.0708	01/06/2025
688538.SH	12/12/2024	SDB3260760825	(8,668.00)	0.3566	(2,922.81)	(3,090.75)	0.0000	4.5800	(195.2024)	0.0000	0.3718	(0.1676)	0.0000	1	0.2043	01/06/2025
688538.SH	12/12/2024	SDB3260760825	(6,432.00)	0.3566	(2,168.84)	(2,293.46)	0.0000	4.5800	(195.2024)	0.0000	0.2759	(0.1244)	0.0000	1	0.1516	01/06/2025
688538.SH	12/12/2024	SDB3260760825	(742.00)	0.3566	(250.20)	(264.57)	0.0000	4.5800	(195.2024)	0.0000	0.0318	(0.0143)	0.0000	1	0.0175	01/06/2025
688538.SH	12/12/2024	SDB3260760825	(1,000.00)	0.3566	(337.20)	(356.57)	0.0000	4.5800	(195.2024)	0.0000	0.0429	(0.0193)	0.0000	1	0.0236	01/06/2025
688538.SH	12/11/2024	SDB3260760825	(8,668.00)	0.3593	(2,922.81)	(3,114.77)	0.0000	4.5800	(195.2024)	0.0000	0.3718	(0.1689)	0.0000	1	0.2030	01/06/2025
688538.SH	12/11/2024	SDB3260760825	(6,432.00)	0.3593	(2,168.84)	(2,311.28)	0.0000	4.5800	(195.2024)	0.0000	0.2759	(0.1253)	0.0000	1	0.1506	01/06/2025
688538.SH	12/11/2024	SDB3260760825	(742.00)	0.3593	(250.20)	(266.63)	0.0000	4.5800	(195.2024)	0.0000	0.0318	(0.0145)	0.0000	1	0.0174	01/06/2025
688538.SH	12/11/2024	SDB3260760825	(1,000.00)	0.3593	(337.20)	(359.34)	0.0000	4.5800	(195.2024)	0.0000	0.0429	(0.0195)	0.0000	1	0.0234	01/06/2025
688538.SH	12/10/2024	SDB3260760825	(8,668.00)	0.3395	(2,922.81)	(2,942.71)	0.0000	4.5800	(195.2024)	0.0000	0.3718	(0.1596)	0.0000	1	0.2123	01/06/2025
688538.SH	12/10/2024	SDB3260760825	(6,432.00)	0.3395	(2,168.84)	(2,183.61)	0.0000	4.5800	(195.2024)	0.0000	0.2759	(0.1184)	0.0000	1	0.1575	01/06/2025
688538.SH	12/10/2024	SDB3260760825	(742.00)	0.3395	(250.20)	(251.90)	0.0000	4.5800	(195.2024)	0.0000	0.0318	(0.0137)	0.0000	1	0.0182	01/06/2025
688538.SH	12/10/2024	SDB3260760825	(1,000.00)	0.3395	(337.20)	(339.49)	0.0000	4.5800	(195.2024)	0.0000	0.0429	(0.0184)	0.0000	1	0.0245	01/06/2025
688538.SH	12/09/2024	SDB3260760825	(8,668.00)	0.3349	(2,922.81)	(2,903.22)	0.0000	4.5800	(195.2024)	0.0000	0.3718	(0.1574)	0.0000	1	0.2144	01/06/2025
688538.SH	12/09/2024	SDB3260760825	(6,432.00)	0.3349	(2,168.84)	(2,154.30)	0.0000	4.5800	(195.2024)	0.0000	0.2759	(0.1168)	0.0000	1	0.1591	01/06/2025
688538.SH	12/09/2024	SDB3260760825	(742.00)	0.3349	(250.20)	(248.52)	0.0000	4.5800	(195.2024)	0.0000	0.0318	(0.0135)	0.0000	1	0.0184	01/06/2025
688538.SH	12/09/2024	SDB3260760825	(1,000.00)	0.3349	(337.20)	(334.94)	0.0000	4.5800	(195.2024)	0.0000	0.0429	(0.0182)	0.0000	1	0.0247	01/06/2025
688538.SH	12/06/2024	SDB3260760825	(8,668.00)	0.3397	(2,922.81)	(2,944.94)	0.0000	4.5800	(195.2024)	0.0000	1.1155	(0.4791)	0.0000	3	0.6365	01/06/2025
688538.SH	12/06/2024	SDB3260760825	(6,432.00)	0.3397	(2,168.84)	(2,185.27)	0.0000	4.5800	(195.2024)	0.0000	0.8278	(0.3555)	0.0000	3	0.4723	01/06/2025
688538.SH	12/06/2024	SDB3260760825	(742.00)	0.3397	(250.20)	(252.09)	0.0000	4.5800	(195.2024)	0.0000	0.0955	(0.0410)	0.0000	3	0.0545	01/06/2025
688538.SH	12/06/2024	SDB3260760825	(1,000.00)	0.3397	(337.20)	(339.75)	0.0000	4.5800	(195.2024)	0.0000	0.1287	(0.0553)	0.0000	3	0.0734	01/06/2025
688538.SH	12/05/2024	SDB3260760825	(8,668.00)	0.3458	(2,922.81)	(2,997.77)	0.0000	4.5800	(195.2024)	0.0000	0.3718	(0.1625)	0.0000	1	0.2093	01/06/2025
688538.SH	12/05/2024	SDB3260760825	(6,432.00)	0.3458	(2,168.84)	(2,224.46)	0.0000	4.5800	(195.2024)	0.0000	0.2759	(0.1206)	0.0000	1	0.1553	01/06/2025
688538.SH	12/05/2024	SDB3260760825	(742.00)	0.3458	(250.20)	(256.62)	0.0000	4.5800	(195.2024)	0.0000	0.0318	(0.0139)	0.0000	1	0.0179	01/06/2025
688538.SH	12/05/2024	SDB3260760825	(1,000.00)	0.3458	(337.20)	(345.84)	0.0000	4.5800	(195.2024)	0.0000	0.0429	(0.0188)	0.0000	1	0.0241	01/06/2025
688538.SH	12/04/2024	SDB3260760825	(8,668.00)	0.3372	(2,922.81)	(2,922.81)	0.0000	4.5800	(195.2024)	0.0000	0.3718	(0.1585)	0.0000	1	0.2134	01/06/2025
688538.SH	12/04/2024	SDB3260760825	(6,432.00)	0.3372	(2,168.84)	(2,168.84)	0.0000	4.5800	(195.2024)	0.0000	0.2759	(0.1176)	0.0000	1	0.1583	01/06/2025
688538.SH	12/04/2024	SDB3260760825	(742.00)	0.3372	(250.20)	(250.20)	0.0000	4.5800	(195.2024)	0.0000	0.0318	(0.0136)	0.0000	1	0.0183	01/06/2025
688538.SH	12/04/2024	SDB3260760825	(1,000.00)	0.3372	(337.20)	(337.20)	0.0000	4.5800	(195.2024)	0.0000	0.0429	(0.0183)	0.0000	1	0.0246	01/06/2025
TOTAL EVERDISPLAY OPTRONICS (SHANGHAI) CO., LTD. CMN CLASS A SERIES NORTHBOUND												33.4087	(42.0414)	0.0000	(8.6327)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
068831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
FARASIS ENERGY (GAN ZHOU) CO., LTD. CMN CLASS A SERIES NORTHBOUND																
688567.SH	01/03/2025	SDB3260122926	(6,982.00)	1.6773	(11,771.40)	(11,710.69)	0.0000	4.3300	(1,153.3500)	0.0000	4.2475	(11.2554)	0.0000	3	(7.0079)	01/06/2025
688567.SH	01/03/2025	SDB3260122926	(9,818.00)	1.6773	(16,538.01)	(16,467.43)	0.0000	4.3300	(1,153.3500)	0.0000	5.9675	(15.8273)	0.0000	3	(9.8598)	01/06/2025
688567.SH	01/03/2025	SDB3260122926	(5,900.00)	1.6773	(10,245.92)	(9,895.89)	0.0000	4.3300	(1,153.3500)	0.0000	3.6971	(9.5112)	0.0000	3	(5.8141)	01/06/2025
688567.SH	01/03/2025	SDB3260122926	(588.00)	1.6773	(940.07)	(986.23)	0.0000	4.3300	(1,153.3500)	0.0000	0.3392	(0.9479)	0.0000	3	(0.6087)	01/06/2025
688567.SH	01/03/2025	SDB3260122926	(6,912.00)	1.6773	(11,143.19)	(11,593.28)	0.0000	4.3300	(1,153.3500)	0.0000	4.0208	(11.1426)	0.0000	3	(7.1218)	01/06/2025
688567.SH	01/03/2025	SDB3260122926	(70.00)	1.6773	(114.05)	(117.41)	0.0000	4.3300	(1,153.3500)	0.0000	0.0412	(0.1128)	0.0000	3	(0.0717)	01/06/2025
688567.SH	01/03/2025	SDB3260122926	(368.00)	1.6773	(599.59)	(617.23)	0.0000	4.3300	(1,153.3500)	0.0000	0.2164	(0.5932)	0.0000	3	(0.3769)	01/06/2025
688567.SH	01/03/2025	SDB3260122926	(587.00)	1.6773	(956.41)	(984.56)	0.0000	4.3300	(1,153.3500)	0.0000	0.3451	(0.9463)	0.0000	3	(0.6012)	01/06/2025
688567.SH	01/03/2025	SDB3260122926	(1,400.00)	1.6773	(2,281.05)	(2,348.18)	0.0000	4.3300	(1,153.3500)	0.0000	0.8231	(2.2569)	0.0000	3	(1.4338)	01/06/2025
688567.SH	01/03/2025	SDB3260122926	(2,131.00)	1.6773	(3,472.08)	(3,574.26)	0.0000	4.3300	(1,153.3500)	0.0000	1.2528	(3.4353)	0.0000	3	(2.1825)	01/06/2025
688567.SH	01/03/2025	SDB3260122926	(5,169.00)	1.6773	(8,421.95)	(8,669.80)	0.0000	4.3300	(1,153.3500)	0.0000	3.0389	(8.3328)	0.0000	3	(5.2938)	01/06/2025
688567.SH	01/02/2025	SDB3260122926	(5,900.00)	1.7307	(10,245.92)	(10,211.07)	0.0000	4.3300	(1,010.4864)	0.0000	1.2324	(2.8662)	0.0000	1	(1.6338)	01/06/2025
688567.SH	01/02/2025	SDB3260122926	(588.00)	1.7307	(940.07)	(1,017.65)	0.0000	4.3300	(1,010.4864)	0.0000	0.1131	(0.2856)	0.0000	1	(0.1726)	01/06/2025
688567.SH	01/02/2025	SDB3260122926	(6,912.00)	1.7307	(11,143.19)	(11,962.52)	0.0000	4.3300	(1,010.4864)	0.0000	1.3403	(3.3578)	0.0000	1	(2.0175)	01/06/2025
688567.SH	01/02/2025	SDB3260122926	(70.00)	1.7307	(114.05)	(121.15)	0.0000	4.3300	(1,010.4864)	0.0000	0.0137	(0.0340)	0.0000	1	(0.0203)	01/06/2025
688567.SH	01/02/2025	SDB3260122926	(368.00)	1.7307	(599.59)	(636.89)	0.0000	4.3300	(1,010.4864)	0.0000	0.0721	(0.1788)	0.0000	1	(0.1067)	01/06/2025
688567.SH	01/02/2025	SDB3260122926	(587.00)	1.7307	(956.41)	(1,015.91)	0.0000	4.3300	(1,010.4864)	0.0000	0.1150	(0.2852)	0.0000	1	(0.1701)	01/06/2025
688567.SH	01/02/2025	SDB3260122926	(1,400.00)	1.7307	(2,281.05)	(2,422.96)	0.0000	4.3300	(1,010.4864)	0.0000	0.2744	(0.6801)	0.0000	1	(0.4057)	01/06/2025
688567.SH	01/02/2025	SDB3260122926	(2,131.00)	1.7307	(3,472.08)	(3,688.10)	0.0000	4.3300	(1,010.4864)	0.0000	0.4176	(1.0352)	0.0000	1	(0.6176)	01/06/2025
688567.SH	01/02/2025	SDB3260122926	(5,169.00)	1.7307	(8,421.95)	(8,945.93)	0.0000	4.3300	(1,010.4864)	0.0000	1.0130	(2.5110)	0.0000	1	(1.4981)	01/06/2025
688567.SH	12/31/2024	SDB3260122926	(588.00)	1.7127	(940.07)	(1,007.10)	0.0000	4.3300	(894.1944)	0.0000	0.2261	(0.5003)	0.0000	2	(0.2742)	01/06/2025
688567.SH	12/31/2024	SDB3260122926	(6,912.00)	1.7127	(11,143.19)	(11,838.51)	0.0000	4.3300	(894.1944)	0.0000	2.6806	(5.8811)	0.0000	2	(3.2005)	01/06/2025
688567.SH	12/31/2024	SDB3260122926	(70.00)	1.7127	(114.05)	(119.89)	0.0000	4.3300	(894.1944)	0.0000	0.0274	(0.0596)	0.0000	2	(0.0321)	01/06/2025
688567.SH	12/31/2024	SDB3260122926	(368.00)	1.7127	(599.59)	(630.29)	0.0000	4.3300	(894.1944)	0.0000	0.1442	(0.3131)	0.0000	2	(0.1689)	01/06/2025
688567.SH	12/31/2024	SDB3260122926	(587.00)	1.7127	(956.41)	(1,005.38)	0.0000	4.3300	(894.1944)	0.0000	0.2301	(0.4994)	0.0000	2	(0.2694)	01/06/2025
688567.SH	12/31/2024	SDB3260122926	(1,400.00)	1.7127	(2,281.05)	(2,397.85)	0.0000	4.3300	(894.1944)	0.0000	0.5487	(1.1912)	0.0000	2	(0.6425)	01/06/2025
688567.SH	12/31/2024	SDB3260122926	(2,131.00)	1.7127	(3,472.08)	(3,649.87)	0.0000	4.3300	(894.1944)	0.0000	0.8352	(1.8132)	0.0000	2	(0.9779)	01/06/2025
688567.SH	12/31/2024	SDB3260122926	(5,169.00)	1.7127	(8,421.95)	(8,853.19)	0.0000	4.3300	(894.1944)	0.0000	2.0259	(4.3980)	0.0000	2	(2.3721)	01/06/2025
688567.SH	12/30/2024	SDB3260122926	(588.00)	1.5797	(940.07)	(928.84)	0.0000	4.3300	(894.1944)	0.0000	0.1131	(0.2307)	0.0000	1	(0.1176)	01/06/2025
688567.SH	12/30/2024	SDB3260122926	(6,912.00)	1.5797	(11,143.19)	(10,918.64)	0.0000	4.3300	(894.1944)	0.0000	1.3403	(2.7121)	0.0000	1	(1.3718)	01/06/2025
688567.SH	12/30/2024	SDB3260122926	(70.00)	1.5797	(114.05)	(110.58)	0.0000	4.3300	(894.1944)	0.0000	0.0137	(0.0275)	0.0000	1	(0.0137)	01/06/2025
688567.SH	12/30/2024	SDB3260122926	(368.00)	1.5797	(599.59)	(581.32)	0.0000	4.3300	(894.1944)	0.0000	0.0721	(0.1444)	0.0000	1	(0.0723)	01/06/2025
688567.SH	12/30/2024	SDB3260122926	(587.00)	1.5797	(956.41)	(927.26)	0.0000	4.3300	(894.1944)	0.0000	0.1150	(0.2303)	0.0000	1	(0.1153)	01/06/2025
688567.SH	12/30/2024	SDB3260122926	(1,400.00)	1.5797	(2,281.05)	(2,211.53)	0.0000	4.3300	(894.1944)	0.0000	0.2744	(0.5493)	0.0000	1	(0.2750)	01/06/2025
688567.SH	12/30/2024	SDB3260122926	(2,131.00)	1.5797	(3,472.08)	(3,366.26)	0.0000	4.3300	(894.1944)	0.0000	0.4176	(0.8361)	0.0000	1	(0.4185)	01/06/2025
688567.SH	12/30/2024	SDB3260122926	(5,169.00)	1.5797	(8,421.95)	(8,165.28)	0.0000	4.3300	(894.1944)	0.0000	1.0130	(2.0282)	0.0000	1	(1.0152)	01/06/2025
688567.SH	12/27/2024	SDB3260122926	(70.00)	1.5298	(114.05)	(107.09)	0.0000	4.3300	(484.8329)	0.0000	0.0412	(0.0433)	0.0000	3	(0.0021)	01/06/2025
688567.SH	12/27/2024	SDB3260122926	(368.00)	1.5298	(599.59)	(562.98)	0.0000	4.3300	(484.8329)	0.0000	0.2164	(0.2275)	0.0000	3	(0.0111)	01/06/2025
688567.SH	12/27/2024	SDB3260122926	(587.00)	1.5298	(956.41)	(898.01)	0.0000	4.3300	(484.8329)	0.0000	0.3451	(0.3628)	0.0000	3	(0.0177)	01/06/2025
688567.SH	12/27/2024	SDB3260122926	(1,400.00)	1.5298	(2,281.05)	(2,141.76)	0.0000	4.3300	(484.8329)	0.0000	0.8231	(0.8653)	0.0000	3	(0.0423)	01/06/2025
688567.SH	12/27/2024	SDB3260122926	(2,131.00)	1.5298	(3,472.08)	(3,260.07)	0.0000	4.3300	(484.8329)	0.0000	1.2528	(1.3172)	0.0000	3	(0.0643)	01/06/2025
688567.SH	12/27/2024	SDB3260122926	(5,169.00)	1.5298	(8,421.95)	(7,907.69)	0.0000	4.3300	(484.8329)	0.0000	3.0389	(3.1949)	0.0000	3	(0.1560)	01/06/2025
688567.SH	12/26/2024	SDB3260122926	(70.00)	1.5272	(114.05)	(106.90)	0.0000	4.3300	(484.8329)	0.0000	0.0137	(0.0144)	0.0000	1	(0.0007)	01/06/2025
688567.SH	12/26/2024	SDB3260122926	(368.00)	1.5272	(599.59)	(562.01)	0.0000	4.3300	(484.8329)	0.0000	0.0721	(0.0757)	0.0000	1	(0.0036)	01/06/2025
688567.SH	12/26/2024	SDB3260122926	(587.00)	1.5272	(956.41)	(896.47)	0.0000	4.3300	(484.8329)	0.0000	0.1150	(0.1207)	0.0000	1	(0.0057)	01/06/2025
688567.SH	12/26/2024	SDB3260122926	(1,400.00)	1.5272	(2,281.05)	(2,138.09)	0.0000	4.3300	(484.8329)	0.0000	0.2744	(0.2879)	0.0000	1	(0.0136)	01/06/2025
688567.SH	12/26/2024	SDB3260122926	(2,131.00)	1.5272	(3,472.08)	(3,254.48)	0.0000	4.3300	(484.8329)	0.0000	0.4176	(0.4383)	0.0000	1	(0.0207)	01/06/2025
688567.SH	12/26/2024	SDB3260122926	(5,169.00)	1.5272	(8,421.95)	(7,894.14)	0.0000	4.3300	(484.8329)	0.0000	1.0130	(1.0631)	0.0000	1	(0.0502)	01/06/2025
688567.SH	12/24/2024	SDB3260122926	(70.00)	1.5272	(114.05)	(106.90)	0.0000	4.3300	(484.8329)	0.0000	0.0274	(0.0288)	0.0000	2	(0.0014)	01/06/2025
688567.SH	12/24/2024	SDB3260122926	(368.00)	1.5272	(599.59)	(562.01)	0.0000	4.3300	(484.8329)	0.0000	0.1442	(0.1514)	0.0000	2	(0.0071)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
FARASIS ENERGY (GAN ZHOU) CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
688567.SH	12/24/2024	SDB3260122926	(587.00)	1.5272	(956.41)	(896.47)	0.0000	4.3300	(484.8329)	0.0000	0.2301	(0.2415)	0.0000	2	(0.0114)	01/06/2025
688567.SH	12/24/2024	SDB3260122926	(1,400.00)	1.5272	(2,281.05)	(2,138.09)	0.0000	4.3300	(484.8329)	0.0000	0.5487	(0.5759)	0.0000	2	(0.0272)	01/06/2025
688567.SH	12/24/2024	SDB3260122926	(2,131.00)	1.5272	(3,472.08)	(3,254.48)	0.0000	4.3300	(484.8329)	0.0000	0.8352	(0.8766)	0.0000	2	(0.0414)	01/06/2025
688567.SH	12/24/2024	SDB3260122926	(5,169.00)	1.5272	(8,421.95)	(7,894.14)	0.0000	4.3300	(484.8329)	0.0000	2.0259	(2.1263)	0.0000	2	(0.1004)	01/06/2025
688567.SH	12/23/2024	SDB3260122926	(70.00)	1.5294	(114.05)	(107.06)	0.0000	4.3300	(484.8329)	0.0000	0.0137	(0.0144)	0.0000	1	(0.0007)	01/06/2025
688567.SH	12/23/2024	SDB3260122926	(368.00)	1.5294	(599.59)	(562.82)	0.0000	4.3300	(484.8329)	0.0000	0.0721	(0.0758)	0.0000	1	(0.0037)	01/06/2025
688567.SH	12/23/2024	SDB3260122926	(587.00)	1.5294	(956.41)	(897.76)	0.0000	4.3300	(484.8329)	0.0000	0.1150	(0.1209)	0.0000	1	(0.0059)	01/06/2025
688567.SH	12/23/2024	SDB3260122926	(1,400.00)	1.5294	(2,281.05)	(2,141.17)	0.0000	4.3300	(484.8329)	0.0000	0.2744	(0.2884)	0.0000	1	(0.0140)	01/06/2025
688567.SH	12/23/2024	SDB3260122926	(2,131.00)	1.5294	(3,472.08)	(3,259.17)	0.0000	4.3300	(484.8329)	0.0000	0.4176	(0.4389)	0.0000	1	(0.0213)	01/06/2025
688567.SH	12/23/2024	SDB3260122926	(5,169.00)	1.5294	(8,421.95)	(7,905.52)	0.0000	4.3300	(484.8329)	0.0000	1.0130	(1.0647)	0.0000	1	(0.0517)	01/06/2025
688567.SH	12/20/2024	SDB3260122926	(70.00)	1.5346	(114.05)	(107.42)	0.0000	4.3300	(484.8329)	0.0000	0.0412	(0.0434)	0.0000	3	(0.0022)	01/06/2025
688567.SH	12/20/2024	SDB3260122926	(368.00)	1.5346	(599.59)	(564.73)	0.0000	4.3300	(484.8329)	0.0000	0.2164	(0.2282)	0.0000	3	(0.0118)	01/06/2025
688567.SH	12/20/2024	SDB3260122926	(587.00)	1.5346	(956.41)	(900.80)	0.0000	4.3300	(484.8329)	0.0000	0.3451	(0.3639)	0.0000	3	(0.0188)	01/06/2025
688567.SH	12/20/2024	SDB3260122926	(1,400.00)	1.5346	(2,281.05)	(2,148.43)	0.0000	4.3300	(484.8329)	0.0000	0.8231	(0.8680)	0.0000	3	(0.0449)	01/06/2025
688567.SH	12/20/2024	SDB3260122926	(2,131.00)	1.5346	(3,472.08)	(3,270.21)	0.0000	4.3300	(484.8329)	0.0000	1.2528	(1.3213)	0.0000	3	(0.0684)	01/06/2025
688567.SH	12/20/2024	SDB3260122926	(5,169.00)	1.5346	(8,421.95)	(7,932.30)	0.0000	4.3300	(484.8329)	0.0000	3.0389	(3.2049)	0.0000	3	(0.1659)	01/06/2025
688567.SH	12/19/2024	SDB3260122926	(70.00)	1.5410	(114.05)	(107.87)	0.0000	4.5800	(484.8329)	0.0000	0.0145	(0.0145)	0.0000	1	(0.0000)	01/06/2025
688567.SH	12/19/2024	SDB3260122926	(368.00)	1.5410	(599.59)	(567.10)	0.0000	4.5800	(484.8329)	0.0000	0.0763	(0.0764)	0.0000	1	(0.0001)	01/06/2025
688567.SH	12/19/2024	SDB3260122926	(587.00)	1.5410	(956.41)	(904.58)	0.0000	4.5800	(484.8329)	0.0000	0.1217	(0.1218)	0.0000	1	(0.0001)	01/06/2025
688567.SH	12/19/2024	SDB3260122926	(1,400.00)	1.5410	(2,281.05)	(2,157.44)	0.0000	4.5800	(484.8329)	0.0000	0.2902	(0.2906)	0.0000	1	(0.0004)	01/06/2025
688567.SH	12/19/2024	SDB3260122926	(2,131.00)	1.5410	(3,472.08)	(3,283.93)	0.0000	4.5800	(484.8329)	0.0000	0.4417	(0.4423)	0.0000	1	(0.0005)	01/06/2025
688567.SH	12/19/2024	SDB3260122926	(5,169.00)	1.5410	(8,421.95)	(7,965.57)	0.0000	4.5800	(484.8329)	0.0000	1.0715	(1.0728)	0.0000	1	(0.0013)	01/06/2025
688567.SH	12/18/2024	SDB3260122926	(70.00)	1.5847	(114.05)	(110.93)	0.0000	4.5800	(484.8329)	0.0000	0.0145	(0.0149)	0.0000	1	(0.0004)	01/06/2025
688567.SH	12/18/2024	SDB3260122926	(368.00)	1.5847	(599.59)	(583.15)	0.0000	4.5800	(484.8329)	0.0000	0.0763	(0.0785)	0.0000	1	(0.0023)	01/06/2025
688567.SH	12/18/2024	SDB3260122926	(587.00)	1.5847	(956.41)	(930.19)	0.0000	4.5800	(484.8329)	0.0000	0.1217	(0.1253)	0.0000	1	(0.0036)	01/06/2025
688567.SH	12/18/2024	SDB3260122926	(1,400.00)	1.5847	(2,281.05)	(2,218.52)	0.0000	4.5800	(484.8329)	0.0000	0.2902	(0.2988)	0.0000	1	(0.0086)	01/06/2025
688567.SH	12/18/2024	SDB3260122926	(2,131.00)	1.5847	(3,472.08)	(3,376.90)	0.0000	4.5800	(484.8329)	0.0000	0.4417	(0.4548)	0.0000	1	(0.0131)	01/06/2025
688567.SH	12/18/2024	SDB3260122926	(5,169.00)	1.5847	(8,421.95)	(8,191.09)	0.0000	4.5800	(484.8329)	0.0000	1.0715	(1.1031)	0.0000	1	(0.0317)	01/06/2025
688567.SH	12/17/2024	SDB3260122926	(70.00)	1.6364	(114.05)	(114.54)	0.0000	4.5800	(484.8329)	0.0000	0.0145	(0.0154)	0.0000	1	(0.0009)	01/06/2025
688567.SH	12/17/2024	SDB3260122926	(368.00)	1.6364	(599.59)	(602.18)	0.0000	4.5800	(484.8329)	0.0000	0.0763	(0.0811)	0.0000	1	(0.0048)	01/06/2025
688567.SH	12/17/2024	SDB3260122926	(587.00)	1.6364	(956.41)	(960.54)	0.0000	4.5800	(484.8329)	0.0000	0.1217	(0.1294)	0.0000	1	(0.0077)	01/06/2025
688567.SH	12/17/2024	SDB3260122926	(1,400.00)	1.6364	(2,281.05)	(2,290.90)	0.0000	4.5800	(484.8329)	0.0000	0.2902	(0.3085)	0.0000	1	(0.0183)	01/06/2025
688567.SH	12/17/2024	SDB3260122926	(2,131.00)	1.6364	(3,472.08)	(3,487.07)	0.0000	4.5800	(484.8329)	0.0000	0.4417	(0.4696)	0.0000	1	(0.0279)	01/06/2025
688567.SH	12/17/2024	SDB3260122926	(5,169.00)	1.6364	(8,421.95)	(8,458.32)	0.0000	4.5800	(484.8329)	0.0000	1.0715	(1.1391)	0.0000	1	(0.0677)	01/06/2025
688567.SH	12/16/2024	SDB3260122926	(70.00)	1.6344	(114.05)	(114.41)	0.0000	4.5800	(484.8329)	0.0000	0.0145	(0.0154)	0.0000	1	(0.0009)	01/06/2025
688567.SH	12/16/2024	SDB3260122926	(368.00)	1.6344	(599.59)	(601.45)	0.0000	4.5800	(484.8329)	0.0000	0.0763	(0.0810)	0.0000	1	(0.0047)	01/06/2025
688567.SH	12/16/2024	SDB3260122926	(587.00)	1.6344	(956.41)	(959.37)	0.0000	4.5800	(484.8329)	0.0000	0.1217	(0.1292)	0.0000	1	(0.0075)	01/06/2025
688567.SH	12/16/2024	SDB3260122926	(1,400.00)	1.6344	(2,281.05)	(2,288.11)	0.0000	4.5800	(484.8329)	0.0000	0.2902	(0.3082)	0.0000	1	(0.0180)	01/06/2025
688567.SH	12/16/2024	SDB3260122926	(2,131.00)	1.6344	(3,472.08)	(3,482.83)	0.0000	4.5800	(484.8329)	0.0000	0.4417	(0.4691)	0.0000	1	(0.0273)	01/06/2025
688567.SH	12/16/2024	SDB3260122926	(5,169.00)	1.6344	(8,421.95)	(8,448.02)	0.0000	4.5800	(484.8329)	0.0000	1.0715	(1.1377)	0.0000	1	(0.0663)	01/06/2025
688567.SH	12/13/2024	SDB3260122926	(70.00)	1.6483	(114.05)	(115.38)	0.0000	4.5800	(484.8329)	0.0000	0.0435	(0.0466)	0.0000	3	(0.0031)	01/06/2025
688567.SH	12/13/2024	SDB3260122926	(368.00)	1.6483	(599.59)	(606.58)	0.0000	4.5800	(484.8329)	0.0000	0.2288	(0.2451)	0.0000	3	(0.0162)	01/06/2025
688567.SH	12/13/2024	SDB3260122926	(587.00)	1.6483	(956.41)	(967.56)	0.0000	4.5800	(484.8329)	0.0000	0.3650	(0.3909)	0.0000	3	(0.0259)	01/06/2025
688567.SH	12/13/2024	SDB3260122926	(1,400.00)	1.6483	(2,281.05)	(2,307.65)	0.0000	4.5800	(484.8329)	0.0000	0.8706	(0.9324)	0.0000	3	(0.0618)	01/06/2025
688567.SH	12/13/2024	SDB3260122926	(2,131.00)	1.6483	(3,472.08)	(3,512.57)	0.0000	4.5800	(484.8329)	0.0000	1.3252	(1.4192)	0.0000	3	(0.0940)	01/06/2025
688567.SH	12/13/2024	SDB3260122926	(5,169.00)	1.6483	(8,421.95)	(8,520.16)	0.0000	4.5800	(484.8329)	0.0000	3.2144	(3.4424)	0.0000	3	(0.2280)	01/06/2025
688567.SH	12/12/2024	SDB3260122926	(70.00)	1.6169	(114.05)	(113.18)	0.0000	4.5800	(484.8329)	0.0000	0.0145	(0.0152)	0.0000	1	(0.0007)	01/06/2025
688567.SH	12/12/2024	SDB3260122926	(368.00)	1.6169	(599.59)	(595.02)	0.0000	4.5800	(484.8329)	0.0000	0.0763	(0.0801)	0.0000	1	(0.0039)	01/06/2025
688567.SH	12/12/2024	SDB3260122926	(587.00)	1.6169	(956.41)	(949.12)	0.0000	4.5800	(484.8329)	0.0000	0.1217	(0.1278)	0.0000	1	(0.0061)	01/06/2025
688567.SH	12/12/2024	SDB3260122926	(1,400.00)	1.6169	(2,281.05)	(2,263.67)	0.0000	4.5800	(484.8329)	0.0000	0.2902	(0.3049)	0.0000	1	(0.0147)	01/06/2025

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Fund: ALL
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
FARASIS ENERGY (GAN ZHOU) CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
688567.SH	12/12/2024	SDB3260122926	(2,131.00)	1.6169	(3,472.08)	(3,445.63)	0.0000	4.5800	(484.8329)	0.0000	0.4417	(0.4640)	0.0000	1	(0.0223)	01/06/2025
688567.SH	12/12/2024	SDB3260122926	(5,169.00)	1.6169	(8,421.95)	(8,357.79)	0.0000	4.5800	(484.8329)	0.0000	1.0715	(1.1256)	0.0000	1	(0.0541)	01/06/2025
688567.SH	12/11/2024	SDB3260122926	(70.00)	1.6508	(114.05)	(115.55)	0.0000	4.5800	(484.8329)	0.0000	0.0145	(0.0156)	0.0000	1	(0.0011)	01/06/2025
688567.SH	12/11/2024	SDB3260122926	(368.00)	1.6508	(599.59)	(607.48)	0.0000	4.5800	(484.8329)	0.0000	0.0763	(0.0818)	0.0000	1	(0.0055)	01/06/2025
688567.SH	12/11/2024	SDB3260122926	(587.00)	1.6508	(956.41)	(969.00)	0.0000	4.5800	(484.8329)	0.0000	0.1217	(0.1305)	0.0000	1	(0.0088)	01/06/2025
688567.SH	12/11/2024	SDB3260122926	(1,400.00)	1.6508	(2,281.05)	(2,311.07)	0.0000	4.5800	(484.8329)	0.0000	0.2902	(0.3112)	0.0000	1	(0.0210)	01/06/2025
688567.SH	12/11/2024	SDB3260122926	(2,131.00)	1.6508	(3,472.08)	(3,517.78)	0.0000	4.5800	(484.8329)	0.0000	0.4417	(0.4738)	0.0000	1	(0.0320)	01/06/2025
688567.SH	12/11/2024	SDB3260122926	(5,169.00)	1.6508	(8,421.95)	(8,532.80)	0.0000	4.5800	(484.8329)	0.0000	1.0715	(1.1492)	0.0000	1	(0.0777)	01/06/2025
688567.SH	12/10/2024	SDB3260122926	(70.00)	1.6122	(114.05)	(112.86)	0.0000	4.5800	(484.8329)	0.0000	0.0145	(0.0152)	0.0000	1	(0.0007)	01/06/2025
688567.SH	12/10/2024	SDB3260122926	(368.00)	1.6122	(599.59)	(593.30)	0.0000	4.5800	(484.8329)	0.0000	0.0763	(0.0799)	0.0000	1	(0.0036)	01/06/2025
688567.SH	12/10/2024	SDB3260122926	(587.00)	1.6122	(956.41)	(946.38)	0.0000	4.5800	(484.8329)	0.0000	0.1217	(0.1275)	0.0000	1	(0.0058)	01/06/2025
688567.SH	12/10/2024	SDB3260122926	(1,400.00)	1.6122	(2,281.05)	(2,257.13)	0.0000	4.5800	(484.8329)	0.0000	0.2902	(0.3040)	0.0000	1	(0.0138)	01/06/2025
688567.SH	12/10/2024	SDB3260122926	(2,131.00)	1.6122	(3,472.08)	(3,435.68)	0.0000	4.5800	(484.8329)	0.0000	0.4417	(0.4627)	0.0000	1	(0.0210)	01/06/2025
688567.SH	12/10/2024	SDB3260122926	(5,169.00)	1.6122	(8,421.95)	(8,333.66)	0.0000	4.5800	(484.8329)	0.0000	1.0715	(1.1223)	0.0000	1	(0.0509)	01/06/2025
688567.SH	12/09/2024	SDB3260122926	(70.00)	1.6033	(114.05)	(112.23)	0.0000	4.5800	(484.8329)	0.0000	0.0145	(0.0151)	0.0000	1	(0.0006)	01/06/2025
688567.SH	12/09/2024	SDB3260122926	(368.00)	1.6033	(599.59)	(590.01)	0.0000	4.5800	(484.8329)	0.0000	0.0763	(0.0795)	0.0000	1	(0.0032)	01/06/2025
688567.SH	12/09/2024	SDB3260122926	(587.00)	1.6033	(956.41)	(941.13)	0.0000	4.5800	(484.8329)	0.0000	0.1217	(0.1267)	0.0000	1	(0.0051)	01/06/2025
688567.SH	12/09/2024	SDB3260122926	(1,400.00)	1.6033	(2,281.05)	(2,244.61)	0.0000	4.5800	(484.8329)	0.0000	0.2902	(0.3023)	0.0000	1	(0.0121)	01/06/2025
688567.SH	12/09/2024	SDB3260122926	(2,131.00)	1.6033	(3,472.08)	(3,416.62)	0.0000	4.5800	(484.8329)	0.0000	0.4417	(0.4601)	0.0000	1	(0.0184)	01/06/2025
688567.SH	12/09/2024	SDB3260122926	(5,169.00)	1.6033	(8,421.95)	(8,287.43)	0.0000	4.5800	(484.8329)	0.0000	1.0715	(1.1161)	0.0000	1	(0.0447)	01/06/2025
688567.SH	12/06/2024	SDB3260122926	(70.00)	1.6357	(114.05)	(114.50)	0.0000	4.5800	(484.8329)	0.0000	0.0435	(0.0463)	0.0000	3	(0.0027)	01/06/2025
688567.SH	12/06/2024	SDB3260122926	(368.00)	1.6357	(599.59)	(601.95)	0.0000	4.5800	(484.8329)	0.0000	0.2288	(0.2432)	0.0000	3	(0.0144)	01/06/2025
688567.SH	12/06/2024	SDB3260122926	(587.00)	1.6357	(956.41)	(960.17)	0.0000	4.5800	(484.8329)	0.0000	0.3650	(0.3879)	0.0000	3	(0.0229)	01/06/2025
688567.SH	12/06/2024	SDB3260122926	(1,400.00)	1.6357	(2,281.05)	(2,290.02)	0.0000	4.5800	(484.8329)	0.0000	0.8706	(0.9252)	0.0000	3	(0.0546)	01/06/2025
688567.SH	12/06/2024	SDB3260122926	(2,131.00)	1.6357	(3,472.08)	(3,485.74)	0.0000	4.5800	(484.8329)	0.0000	1.3252	(1.4083)	0.0000	3	(0.0832)	01/06/2025
688567.SH	12/06/2024	SDB3260122926	(5,169.00)	1.6357	(8,421.95)	(8,455.08)	0.0000	4.5800	(484.8329)	0.0000	3.2144	(3.4161)	0.0000	3	(0.2017)	01/06/2025
688567.SH	12/05/2024	SDB3260122926	(70.00)	1.6647	(114.05)	(116.53)	0.0000	4.5800	(484.8329)	0.0000	0.0145	(0.0157)	0.0000	1	(0.0012)	01/06/2025
688567.SH	12/05/2024	SDB3260122926	(368.00)	1.6647	(599.59)	(612.61)	0.0000	4.5800	(484.8329)	0.0000	0.0763	(0.0825)	0.0000	1	(0.0062)	01/06/2025
688567.SH	12/05/2024	SDB3260122926	(587.00)	1.6647	(956.41)	(977.19)	0.0000	4.5800	(484.8329)	0.0000	0.1217	(0.1316)	0.0000	1	(0.0099)	01/06/2025
688567.SH	12/05/2024	SDB3260122926	(1,400.00)	1.6647	(2,281.05)	(2,330.60)	0.0000	4.5800	(484.8329)	0.0000	0.2902	(0.3139)	0.0000	1	(0.0237)	01/06/2025
688567.SH	12/05/2024	SDB3260122926	(2,131.00)	1.6647	(3,472.08)	(3,547.50)	0.0000	4.5800	(484.8329)	0.0000	0.4417	(0.4778)	0.0000	1	(0.0360)	01/06/2025
688567.SH	12/05/2024	SDB3260122926	(5,169.00)	1.6647	(8,421.95)	(8,604.89)	0.0000	4.5800	(484.8329)	0.0000	1.0715	(1.1589)	0.0000	1	(0.0874)	01/06/2025
688567.SH	12/04/2024	SDB3260122926	(70.00)	1.6293	(114.05)	(114.05)	0.0000	4.5800	(484.8329)	0.0000	0.0145	(0.0154)	0.0000	1	(0.0009)	01/06/2025
688567.SH	12/04/2024	SDB3260122926	(368.00)	1.6293	(599.59)	(599.59)	0.0000	4.5800	(484.8329)	0.0000	0.0763	(0.0808)	0.0000	1	(0.0045)	01/06/2025
688567.SH	12/04/2024	SDB3260122926	(587.00)	1.6293	(956.41)	(956.41)	0.0000	4.5800	(484.8329)	0.0000	0.1217	(0.1288)	0.0000	1	(0.0071)	01/06/2025
688567.SH	12/04/2024	SDB3260122926	(1,400.00)	1.6293	(2,281.05)	(2,281.05)	0.0000	4.5800	(484.8329)	0.0000	0.2902	(0.3072)	0.0000	1	(0.0170)	01/06/2025
688567.SH	12/04/2024	SDB3260122926	(2,131.00)	1.6293	(3,472.08)	(3,472.08)	0.0000	4.5800	(484.8329)	0.0000	0.4417	(0.4676)	0.0000	1	(0.0259)	01/06/2025
688567.SH	12/04/2024	SDB3260122926	(5,169.00)	1.6293	(8,421.95)	(8,421.95)	0.0000	4.5800	(484.8329)	0.0000	1.0715	(1.1342)	0.0000	1	(0.0628)	01/06/2025
TOTAL FARASIS ENERGY (GAN ZHOU) CO., LTD. CMN CLASS A SERIES NORTHBOUND											89.9704	(151.1409)	0.0000		(61.1705)	

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Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
FENGZHUSHOU CO. LTD. CMN CLASS A SERIES NORTHBOUND																
301382.ZK	12/26/2024	SDB3264328851	(2,100.00)	4.2330	(9,270.95)	(8,889.25)	0.0000	4.3300	(2,250.0000)	0.0000	1.1151	(5.5558)	0.0000	1	(4.4407)	01/06/2025
301382.ZK	12/24/2024	SDB3264328851	(2,100.00)	4.2330	(9,270.95)	(8,889.25)	0.0000	4.3300	(2,250.0000)	0.0000	2.2302	(11.1116)	0.0000	2	(8.8814)	01/06/2025
301382.ZK	12/23/2024	SDB3264328851	(2,100.00)	4.0204	(9,270.95)	(8,442.75)	0.0000	4.3300	(2,250.0000)	0.0000	1.1151	(5.2767)	0.0000	1	(4.1616)	01/06/2025
301382.ZK	12/20/2024	SDB3264328851	(2,100.00)	3.8824	(9,270.95)	(8,153.08)	0.0000	4.3300	(2,250.0000)	0.0000	3.3453	(15.2870)	0.0000	3	(11.9417)	01/06/2025
301382.ZK	12/19/2024	SDB3264328851	(2,100.00)	4.4147	(9,270.95)	(9,270.95)	0.0000	4.5800	(2,250.0000)	0.0000	1.1795	(5.7943)	0.0000	1	(4.6149)	01/06/2025
TOTAL FENGZHUSHOU CO. LTD. CMN CLASS A SERIES NORTHBOUND											8.9851	(43.0254)	0.0000		(34.0403)	

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066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
FORAN ENERGY GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND																
002911.ZK	01/03/2025	SDB3264453038	(4,900.00)	1.7142	(8,436.79)	(8,399.62)	0.0000	4.3300	(1,183.3009)	0.0000	3.0443	(8.2827)	0.0000	3	(5.2385)	01/06/2025
002911.ZK	01/03/2025	SDB3264453038	(22,200.00)	1.7142	(38,299.51)	(38,055.42)	0.0000	4.3300	(1,183.3009)	0.0000	13.8197	(37.5258)	0.0000	3	(23.7061)	01/06/2025
002911.ZK	01/03/2025	SDB3264453038	(300.00)	1.7142	(520.88)	(514.26)	0.0000	4.3300	(1,183.3009)	0.0000	0.1880	(0.5071)	0.0000	3	(0.3192)	01/06/2025
002911.ZK	01/03/2025	SDB3264453038	(200.00)	1.7142	(333.21)	(342.84)	0.0000	4.3300	(1,183.3009)	0.0000	0.1202	(0.3381)	0.0000	3	(0.2178)	01/06/2025
002911.ZK	01/03/2025	SDB3264453038	(2,700.00)	1.7142	(4,484.67)	(4,628.36)	0.0000	4.3300	(1,183.3009)	0.0000	1.6182	(4.5640)	0.0000	3	(2.9457)	01/06/2025
002911.ZK	01/03/2025	SDB3264453038	(6,000.00)	1.7142	(9,858.77)	(10,285.25)	0.0000	4.3300	(1,183.3009)	0.0000	3.5574	(10.1421)	0.0000	3	(6.5847)	01/06/2025
002911.ZK	01/03/2025	SDB3264453038	(28,800.00)	1.7142	(47,511.71)	(49,369.19)	0.0000	4.3300	(1,183.3009)	0.0000	17.1438	(48.6822)	0.0000	3	(31.5384)	01/06/2025
002911.ZK	01/03/2025	SDB3264453038	(1,900.00)	1.7142	(3,107.85)	(3,257.00)	0.0000	4.3300	(1,183.3009)	0.0000	1.1214	(3.2117)	0.0000	3	(2.0903)	01/06/2025
002911.ZK	01/03/2025	SDB3264453038	(300.00)	1.7142	(490.30)	(514.26)	0.0000	4.3300	(1,183.3009)	0.0000	0.1769	(0.5071)	0.0000	3	(0.3302)	01/06/2025
002911.ZK	01/03/2025	SDB3264453038	(1,200.00)	1.7142	(1,948.23)	(2,057.05)	0.0000	4.3300	(1,183.3009)	0.0000	0.7030	(2.0284)	0.0000	3	(1.3254)	01/06/2025
002911.ZK	01/03/2025	SDB3264453038	(200.00)	1.7142	(324.38)	(342.84)	0.0000	4.3300	(1,183.3009)	0.0000	0.1170	(0.3381)	0.0000	3	(0.2210)	01/06/2025
002911.ZK	01/03/2025	SDB3264453038	(2,400.00)	1.7142	(3,938.99)	(4,114.10)	0.0000	4.3300	(1,183.3009)	0.0000	1.4213	(4.0568)	0.0000	3	(2.6355)	01/06/2025
002911.ZK	01/03/2025	SDB3264453038	(4,300.00)	1.7142	(7,070.18)	(7,371.09)	0.0000	4.3300	(1,183.3009)	0.0000	2.5512	(7.2685)	0.0000	3	(4.7174)	01/06/2025
002911.ZK	01/03/2025	SDB3264453038	(1,700.00)	1.7142	(2,795.19)	(2,914.15)	0.0000	4.3300	(1,183.3009)	0.0000	1.0086	(2.8736)	0.0000	3	(1.8650)	01/06/2025
002911.ZK	01/02/2025	SDB3264453038	(300.00)	1.7512	(520.88)	(525.37)	0.0000	4.3300	(1,160.7000)	0.0000	0.0627	(0.1694)	0.0000	1	(0.1067)	01/06/2025
002911.ZK	01/02/2025	SDB3264453038	(200.00)	1.7512	(333.21)	(350.25)	0.0000	4.3300	(1,160.7000)	0.0000	0.0401	(0.1129)	0.0000	1	(0.0728)	01/06/2025
002911.ZK	01/02/2025	SDB3264453038	(2,700.00)	1.7512	(4,484.67)	(4,728.31)	0.0000	4.3300	(1,160.7000)	0.0000	0.5394	(1.5245)	0.0000	1	(0.9851)	01/06/2025
002911.ZK	01/02/2025	SDB3264453038	(6,000.00)	1.7512	(9,858.77)	(10,507.36)	0.0000	4.3300	(1,160.7000)	0.0000	1.1858	(3.3877)	0.0000	1	(2.2020)	01/06/2025
002911.ZK	01/02/2025	SDB3264453038	(28,800.00)	1.7512	(47,511.71)	(50,435.34)	0.0000	4.3300	(1,160.7000)	0.0000	5.7146	(16.2612)	0.0000	1	(10.5466)	01/06/2025
002911.ZK	01/02/2025	SDB3264453038	(1,900.00)	1.7512	(3,107.85)	(3,327.33)	0.0000	4.3300	(1,160.7000)	0.0000	0.3738	(1.0728)	0.0000	1	(0.6990)	01/06/2025
002911.ZK	01/02/2025	SDB3264453038	(300.00)	1.7512	(490.30)	(525.37)	0.0000	4.3300	(1,160.7000)	0.0000	0.0590	(0.1694)	0.0000	1	(0.1104)	01/06/2025
002911.ZK	01/02/2025	SDB3264453038	(1,200.00)	1.7512	(1,948.23)	(2,101.47)	0.0000	4.3300	(1,160.7000)	0.0000	0.2343	(0.6775)	0.0000	1	(0.4432)	01/06/2025
002911.ZK	01/02/2025	SDB3264453038	(200.00)	1.7512	(324.38)	(350.25)	0.0000	4.3300	(1,160.7000)	0.0000	0.0390	(0.1129)	0.0000	1	(0.0739)	01/06/2025
002911.ZK	01/02/2025	SDB3264453038	(2,400.00)	1.7512	(3,938.99)	(4,202.94)	0.0000	4.3300	(1,160.7000)	0.0000	0.4738	(1.3551)	0.0000	1	(0.8813)	01/06/2025
002911.ZK	01/02/2025	SDB3264453038	(4,300.00)	1.7512	(7,070.18)	(7,530.28)	0.0000	4.3300	(1,160.7000)	0.0000	0.8504	(2.4279)	0.0000	1	(1.5775)	01/06/2025
002911.ZK	01/02/2025	SDB3264453038	(1,700.00)	1.7512	(2,795.19)	(2,977.09)	0.0000	4.3300	(1,160.7000)	0.0000	0.3362	(0.9599)	0.0000	1	(0.6237)	01/06/2025
002911.ZK	12/31/2024	SDB3264453038	(200.00)	1.6772	(333.21)	(335.43)	0.0000	4.3300	(1,160.7645)	0.0000	0.0802	(0.2163)	0.0000	2	(0.1362)	01/06/2025
002911.ZK	12/31/2024	SDB3264453038	(2,700.00)	1.6772	(4,484.67)	(4,528.31)	0.0000	4.3300	(1,160.7645)	0.0000	1.0788	(2.9202)	0.0000	2	(1.8414)	01/06/2025
002911.ZK	12/31/2024	SDB3264453038	(6,000.00)	1.6772	(9,858.77)	(10,062.91)	0.0000	4.3300	(1,160.7645)	0.0000	2.3716	(6.4893)	0.0000	2	(4.1177)	01/06/2025
002911.ZK	12/31/2024	SDB3264453038	(28,800.00)	1.6772	(47,511.71)	(48,301.98)	0.0000	4.3300	(1,160.7645)	0.0000	11.4292	(31.1485)	0.0000	2	(19.7193)	01/06/2025
002911.ZK	12/31/2024	SDB3264453038	(1,900.00)	1.6772	(3,107.85)	(3,186.59)	0.0000	4.3300	(1,160.7645)	0.0000	0.7476	(2.0549)	0.0000	2	(1.3073)	01/06/2025
002911.ZK	12/31/2024	SDB3264453038	(300.00)	1.6772	(490.30)	(503.15)	0.0000	4.3300	(1,160.7645)	0.0000	0.1179	(0.3245)	0.0000	2	(0.2065)	01/06/2025
002911.ZK	12/31/2024	SDB3264453038	(1,200.00)	1.6772	(1,948.23)	(2,012.58)	0.0000	4.3300	(1,160.7645)	0.0000	0.4687	(1.2979)	0.0000	2	(0.8292)	01/06/2025
002911.ZK	12/31/2024	SDB3264453038	(200.00)	1.6772	(324.38)	(335.43)	0.0000	4.3300	(1,160.7645)	0.0000	0.0780	(0.2163)	0.0000	2	(0.1383)	01/06/2025
002911.ZK	12/31/2024	SDB3264453038	(2,400.00)	1.6772	(3,938.99)	(4,025.16)	0.0000	4.3300	(1,160.7645)	0.0000	0.9475	(2.5957)	0.0000	2	(1.6482)	01/06/2025
002911.ZK	12/31/2024	SDB3264453038	(4,300.00)	1.6772	(7,070.18)	(7,211.75)	0.0000	4.3300	(1,160.7645)	0.0000	1.7008	(4.6506)	0.0000	2	(2.9499)	01/06/2025
002911.ZK	12/31/2024	SDB3264453038	(1,700.00)	1.6772	(2,795.19)	(2,851.16)	0.0000	4.3300	(1,160.7645)	0.0000	0.6724	(1.8386)	0.0000	2	(1.1662)	01/06/2025
002911.ZK	12/30/2024	SDB3264453038	(6,000.00)	1.6426	(9,858.77)	(9,855.79)	0.0000	4.3300	(1,176.9230)	0.0000	1.1858	(3.2221)	0.0000	1	(2.0363)	01/06/2025
002911.ZK	12/30/2024	SDB3264453038	(28,800.00)	1.6426	(47,511.71)	(47,307.80)	0.0000	4.3300	(1,176.9230)	0.0000	5.7146	(15.4660)	0.0000	1	(9.7514)	01/06/2025
002911.ZK	12/30/2024	SDB3264453038	(1,900.00)	1.6426	(3,107.85)	(3,121.00)	0.0000	4.3300	(1,176.9230)	0.0000	0.3738	(1.0203)	0.0000	1	(0.6465)	01/06/2025
002911.ZK	12/30/2024	SDB3264453038	(300.00)	1.6426	(490.30)	(492.79)	0.0000	4.3300	(1,176.9230)	0.0000	0.0590	(0.1611)	0.0000	1	(0.1021)	01/06/2025
002911.ZK	12/30/2024	SDB3264453038	(1,200.00)	1.6426	(1,948.23)	(1,971.16)	0.0000	4.3300	(1,176.9230)	0.0000	0.2343	(0.6444)	0.0000	1	(0.4101)	01/06/2025
002911.ZK	12/30/2024	SDB3264453038	(200.00)	1.6426	(324.38)	(328.53)	0.0000	4.3300	(1,176.9230)	0.0000	0.0390	(0.1074)	0.0000	1	(0.0684)	01/06/2025
002911.ZK	12/30/2024	SDB3264453038	(2,400.00)	1.6426	(3,938.99)	(3,942.32)	0.0000	4.3300	(1,176.9230)	0.0000	0.4738	(1.2888)	0.0000	1	(0.8151)	01/06/2025
002911.ZK	12/30/2024	SDB3264453038	(4,300.00)	1.6426	(7,070.18)	(7,063.32)	0.0000	4.3300	(1,176.9230)	0.0000	0.8504	(2.3092)	0.0000	1	(1.4588)	01/06/2025
002911.ZK	12/30/2024	SDB3264453038	(1,700.00)	1.6426	(2,795.19)	(2,792.47)	0.0000	4.3300	(1,176.9230)	0.0000	0.3362	(0.9129)	0.0000	1	(0.5767)	01/06/2025
002911.ZK	12/27/2024	SDB3264453038	(1,900.00)	1.6448	(3,107.85)	(3,125.07)	0.0000	4.3300	(1,255.0000)	0.0000	1.1214	(3.2683)	0.0000	3	(2.1469)	01/06/2025
002911.ZK	12/27/2024	SDB3264453038	(300.00)	1.6448	(490.30)	(493.43)	0.0000	4.3300	(1,255.0000)	0.0000	0.1769	(0.5160)	0.0000	3	(0.3391)	01/06/2025
002911.ZK	12/27/2024	SDB3264453038	(1,200.00)	1.6448	(1,948.23)	(1,973.73)	0.0000	4.3300	(1,255.0000)	0.0000	0.7030	(2.0642)	0.0000	3	(1.3612)	01/06/2025
002911.ZK	12/27/2024	SDB3264453038	(200.00)	1.6448	(324.38)	(328.95)	0.0000	4.3300	(1,255.0000)	0.0000	0.1170	(0.3440)	0.0000	3	(0.2270)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
FORAN ENERGY GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002911.ZK	12/27/2024	SDB3264453038	(2,400.00)	1.6448	(3,938.99)	(3,947.46)	0.0000	4.3300	(1,255.0000)	0.0000	1.4213	(4.1284)	0.0000	3	(2.7071)	01/06/2025
002911.ZK	12/27/2024	SDB3264453038	(4,300.00)	1.6448	(7,070.18)	(7,072.52)	0.0000	4.3300	(1,255.0000)	0.0000	2.5512	(7.3967)	0.0000	3	(4.8455)	01/06/2025
002911.ZK	12/27/2024	SDB3264453038	(1,700.00)	1.6448	(2,795.19)	(2,796.11)	0.0000	4.3300	(1,255.0000)	0.0000	1.0086	(2.9243)	0.0000	3	(1.9157)	01/06/2025
002911.ZK	12/26/2024	SDB3264453038	(1,200.00)	1.6311	(1,948.23)	(1,957.34)	0.0000	4.3300	(1,278.5714)	0.0000	0.2343	(0.6952)	0.0000	1	(0.4608)	01/06/2025
002911.ZK	12/26/2024	SDB3264453038	(200.00)	1.6311	(324.38)	(326.22)	0.0000	4.3300	(1,278.5714)	0.0000	0.0390	(0.1159)	0.0000	1	(0.0768)	01/06/2025
002911.ZK	12/26/2024	SDB3264453038	(2,400.00)	1.6311	(3,938.99)	(3,914.68)	0.0000	4.3300	(1,278.5714)	0.0000	0.4738	(1.3903)	0.0000	1	(0.9166)	01/06/2025
002911.ZK	12/26/2024	SDB3264453038	(4,300.00)	1.6311	(7,070.18)	(7,013.81)	0.0000	4.3300	(1,278.5714)	0.0000	0.8504	(2.4910)	0.0000	1	(1.6406)	01/06/2025
002911.ZK	12/26/2024	SDB3264453038	(1,700.00)	1.6311	(2,795.19)	(2,772.90)	0.0000	4.3300	(1,278.5714)	0.0000	0.3362	(0.9848)	0.0000	1	(0.6486)	01/06/2025
002911.ZK	12/24/2024	SDB3264453038	(1,200.00)	1.6311	(1,948.23)	(1,957.34)	0.0000	4.3300	(1,278.5714)	0.0000	0.4687	(1.3903)	0.0000	2	(0.9217)	01/06/2025
002911.ZK	12/24/2024	SDB3264453038	(200.00)	1.6311	(324.38)	(326.22)	0.0000	4.3300	(1,278.5714)	0.0000	0.0780	(0.2317)	0.0000	2	(0.1537)	01/06/2025
002911.ZK	12/24/2024	SDB3264453038	(2,400.00)	1.6311	(3,938.99)	(3,914.68)	0.0000	4.3300	(1,278.5714)	0.0000	0.9475	(2.7807)	0.0000	2	(1.8331)	01/06/2025
002911.ZK	12/24/2024	SDB3264453038	(4,300.00)	1.6311	(7,070.18)	(7,013.81)	0.0000	4.3300	(1,278.5714)	0.0000	1.7008	(4.9820)	0.0000	2	(3.2813)	01/06/2025
002911.ZK	12/24/2024	SDB3264453038	(1,700.00)	1.6311	(2,795.19)	(2,772.90)	0.0000	4.3300	(1,278.5714)	0.0000	0.6724	(1.9696)	0.0000	2	(1.2972)	01/06/2025
002911.ZK	12/23/2024	SDB3264453038	(2,400.00)	1.6412	(3,938.99)	(3,938.99)	0.0000	4.3300	(1,300.0000)	0.0000	0.4738	(1.4224)	0.0000	1	(0.9486)	01/06/2025
002911.ZK	12/23/2024	SDB3264453038	(4,300.00)	1.6442	(7,070.18)	(7,070.18)	0.0000	4.3300	(1,300.0000)	0.0000	0.8504	(2.5531)	0.0000	1	(1.7027)	01/06/2025
002911.ZK	12/23/2024	SDB3264453038	(1,700.00)	1.6442	(2,795.19)	(2,795.19)	0.0000	4.3300	(1,300.0000)	0.0000	0.3362	(1.0094)	0.0000	1	(0.6732)	01/06/2025
002911.ZK	12/05/2024	SDB3260962009	(3,500.00)	1.6139	(5,702.62)	(5,648.77)	0.0000	4.5800	(1,675.1233)	0.0000	0.7255	(2.6284)	0.0000	1	(1.9029)	01/06/2025
002911.ZK	12/05/2024	SDB3260962009	(7,300.00)	1.6139	(11,894.03)	(11,781.71)	0.0000	4.5800	(1,675.1233)	0.0000	1.5132	(5.4822)	0.0000	1	(3.9690)	01/06/2025
002911.ZK	12/05/2024	SDB3260962009	(3,900.00)	1.6139	(6,354.34)	(6,294.34)	0.0000	4.5800	(1,675.1233)	0.0000	0.8084	(2.9288)	0.0000	1	(2.1204)	01/06/2025
002911.ZK	12/05/2024	SDB3260962009	(200.00)	1.6139	(325.86)	(322.79)	0.0000	4.5800	(1,675.1233)	0.0000	0.0415	(0.1502)	0.0000	1	(0.1087)	01/06/2025
002911.ZK	12/05/2024	SDB3260962009	(200.00)	1.6139	(325.86)	(322.79)	0.0000	4.5800	(1,675.1233)	0.0000	0.0415	(0.1502)	0.0000	1	(0.1087)	01/06/2025
002911.ZK	12/05/2024	SDB3260962009	(1,800.00)	1.6139	(2,932.77)	(2,905.08)	0.0000	4.5800	(1,675.1233)	0.0000	0.3731	(1.3518)	0.0000	1	(0.9787)	01/06/2025
002911.ZK	12/05/2024	SDB3260962009	(1,300.00)	1.6139	(2,118.11)	(2,098.11)	0.0000	4.5800	(1,675.1233)	0.0000	0.2695	(0.9763)	0.0000	1	(0.7068)	01/06/2025
002911.ZK	12/05/2024	SDB3260962009	(5,700.00)	1.6139	(9,287.12)	(9,199.42)	0.0000	4.5800	(1,675.1233)	0.0000	1.1815	(4.2806)	0.0000	1	(3.0991)	01/06/2025
002911.ZK	12/05/2024	SDB3260962009	(3,400.00)	1.6139	(5,539.68)	(5,487.37)	0.0000	4.5800	(1,675.1233)	0.0000	0.7048	(2.5533)	0.0000	1	(1.8486)	01/06/2025
002911.ZK	12/05/2024	SDB3260962009	(900.00)	1.6139	(1,466.39)	(1,452.54)	0.0000	4.5800	(1,675.1233)	0.0000	0.1866	(0.6759)	0.0000	1	(0.4893)	01/06/2025
002911.ZK	12/05/2024	SDB3260962009	(4,000.00)	1.6139	(6,517.28)	(6,455.73)	0.0000	4.5800	(1,675.1233)	0.0000	0.8291	(3.0039)	0.0000	1	(2.1748)	01/06/2025
002911.ZK	12/05/2024	SDB3260962009	(3,700.00)	1.6139	(6,028.48)	(5,971.55)	0.0000	4.5800	(1,675.1233)	0.0000	0.7670	(2.7786)	0.0000	1	(2.0117)	01/06/2025
002911.ZK	12/05/2024	SDB3260962009	(700.00)	1.6139	(1,140.52)	(1,129.75)	0.0000	4.5800	(1,675.1233)	0.0000	0.1451	(0.5257)	0.0000	1	(0.3806)	01/06/2025
002911.ZK	12/05/2024	SDB3260962009	(400.00)	1.6139	(651.73)	(645.57)	0.0000	4.5800	(1,675.1233)	0.0000	0.0829	(0.3004)	0.0000	1	(0.2175)	01/06/2025
002911.ZK	12/05/2024	SDB3260962009	(600.00)	1.6139	(977.59)	(968.36)	0.0000	4.5800	(1,675.1233)	0.0000	0.1244	(0.4506)	0.0000	1	(0.3262)	01/06/2025
002911.ZK	12/05/2024	SDB3260962009	(400.00)	1.6139	(651.73)	(645.57)	0.0000	4.5800	(1,675.1233)	0.0000	0.0829	(0.3004)	0.0000	1	(0.2175)	01/06/2025
002911.ZK	12/05/2024	SDB3260962009	(100.00)	1.6139	(162.93)	(161.39)	0.0000	4.5800	(1,675.1233)	0.0000	0.0207	(0.0751)	0.0000	1	(0.0544)	01/06/2025
002911.ZK	12/05/2024	SDB3260962009	(20,100.00)	1.6139	(32,749.31)	(32,440.05)	0.0000	4.5800	(1,675.1233)	0.0000	4.1664	(15.0947)	0.0000	1	(10.9283)	01/06/2025
002911.ZK	12/05/2024	SDB3260962009	(100.00)	1.6139	(162.93)	(161.39)	0.0000	4.5800	(1,675.1233)	0.0000	0.0207	(0.0751)	0.0000	1	(0.0544)	01/06/2025
002911.ZK	12/05/2024	SDB3260962009	(8,300.00)	1.6139	(13,523.35)	(13,395.64)	0.0000	4.5800	(1,675.1233)	0.0000	1.7205	(6.2332)	0.0000	1	(4.5127)	01/06/2025
002911.ZK	12/05/2024	SDB3260962009	(8,700.00)	1.6139	(14,175.08)	(14,041.22)	0.0000	4.5800	(1,675.1233)	0.0000	1.8034	(6.5335)	0.0000	1	(4.7302)	01/06/2025
002911.ZK	12/05/2024	SDB3260962009	(2,300.00)	1.6139	(3,747.43)	(3,712.05)	0.0000	4.5800	(1,675.1233)	0.0000	0.4768	(1.7273)	0.0000	1	(1.2505)	01/06/2025
002911.ZK	12/05/2024	SDB3260962009	(3,500.00)	1.6139	(5,702.62)	(5,648.77)	0.0000	4.5800	(1,675.1233)	0.0000	0.7255	(2.6284)	0.0000	1	(1.9029)	01/06/2025
002911.ZK	12/04/2024	SDB3260962009	(3,500.00)	1.6293	(5,702.62)	(5,702.62)	0.0000	4.5800	(1,675.1233)	0.0000	0.7255	(2.6535)	0.0000	1	(1.9280)	01/06/2025
002911.ZK	12/04/2024	SDB3260962009	(7,300.00)	1.6293	(11,894.03)	(11,894.03)	0.0000	4.5800	(1,675.1233)	0.0000	1.5132	(5.5344)	0.0000	1	(4.0212)	01/06/2025
002911.ZK	12/04/2024	SDB3260962009	(3,900.00)	1.6293	(6,354.34)	(6,354.34)	0.0000	4.5800	(1,675.1233)	0.0000	0.8084	(2.9568)	0.0000	1	(2.1483)	01/06/2025
002911.ZK	12/04/2024	SDB3260962009	(200.00)	1.6293	(325.86)	(325.86)	0.0000	4.5800	(1,675.1233)	0.0000	0.0415	(0.1516)	0.0000	1	(0.1102)	01/06/2025
002911.ZK	12/04/2024	SDB3260962009	(200.00)	1.6293	(325.86)	(325.86)	0.0000	4.5800	(1,675.1233)	0.0000	0.0415	(0.1516)	0.0000	1	(0.1102)	01/06/2025
002911.ZK	12/04/2024	SDB3260962009	(1,800.00)	1.6293	(2,932.77)	(2,932.77)	0.0000	4.5800	(1,675.1233)	0.0000	0.3731	(1.3647)	0.0000	1	(0.9915)	01/06/2025
002911.ZK	12/04/2024	SDB3260962009	(1,300.00)	1.6293	(2,118.11)	(2,118.11)	0.0000	4.5800	(1,675.1233)	0.0000	0.2695	(0.9856)	0.0000	1	(0.7161)	01/06/2025
002911.ZK	12/04/2024	SDB3260962009	(5,700.00)	1.6293	(9,287.12)	(9,287.12)	0.0000	4.5800	(1,675.1233)	0.0000	1.1815	(4.3214)	0.0000	1	(3.1399)	01/06/2025
002911.ZK	12/04/2024	SDB3260962009	(3,400.00)	1.6293	(5,539.68)	(5,539.68)	0.0000	4.5800	(1,675.1233)	0.0000	0.7048	(2.5777)	0.0000	1	(1.8729)	01/06/2025
002911.ZK	12/04/2024	SDB3260962009	(900.00)	1.6293	(1,466.39)	(1,466.39)	0.0000	4.5800	(1,675.1233)	0.0000	0.1866	(0.6823)	0.0000	1	(0.4958)	01/06/2025
002911.ZK	12/04/2024	SDB3260962009	(4,000.00)	1.6293	(6,517.28)	(6,517.28)	0.0000	4.5800	(1,675.1233)	0.0000	0.8291	(3.0326)	0.0000	1	(2.2034)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
FORAN ENERGY GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002911.ZK	12/04/2024	SDB3260962009	(3,700.00)	1.6293	(6,028.48)	(6,028.48)	0.0000	4.5800	(1,675.1233)	0.0000	0.7670	(2.8051)	0.0000	1	(2.0382)	01/06/2025
002911.ZK	12/04/2024	SDB3260962009	(700.00)	1.6293	(1,140.52)	(1,140.52)	0.0000	4.5800	(1,675.1233)	0.0000	0.1451	(0.5307)	0.0000	1	(0.3856)	01/06/2025
002911.ZK	12/04/2024	SDB3260962009	(400.00)	1.6293	(651.73)	(651.73)	0.0000	4.5800	(1,675.1233)	0.0000	0.0829	(0.3033)	0.0000	1	(0.2203)	01/06/2025
002911.ZK	12/04/2024	SDB3260962009	(600.00)	1.6293	(977.59)	(977.59)	0.0000	4.5800	(1,675.1233)	0.0000	0.1244	(0.4549)	0.0000	1	(0.3305)	01/06/2025
002911.ZK	12/04/2024	SDB3260962009	(400.00)	1.6293	(651.73)	(651.73)	0.0000	4.5800	(1,675.1233)	0.0000	0.0829	(0.3033)	0.0000	1	(0.2203)	01/06/2025
002911.ZK	12/04/2024	SDB3260962009	(100.00)	1.6293	(162.93)	(162.93)	0.0000	4.5800	(1,675.1233)	0.0000	0.0207	(0.0758)	0.0000	1	(0.0551)	01/06/2025
002911.ZK	12/04/2024	SDB3260962009	(20,100.00)	1.6293	(32,749.31)	(32,749.31)	0.0000	4.5800	(1,675.1233)	0.0000	4.1664	(15.2386)	0.0000	1	(11.0722)	01/06/2025
002911.ZK	12/04/2024	SDB3260962009	(100.00)	1.6293	(162.93)	(162.93)	0.0000	4.5800	(1,675.1233)	0.0000	0.0207	(0.0758)	0.0000	1	(0.0551)	01/06/2025
002911.ZK	12/04/2024	SDB3260962009	(8,300.00)	1.6293	(13,523.35)	(13,523.35)	0.0000	4.5800	(1,675.1233)	0.0000	1.7205	(6.2926)	0.0000	1	(4.5721)	01/06/2025
002911.ZK	12/04/2024	SDB3260962009	(8,700.00)	1.6293	(14,175.08)	(14,175.08)	0.0000	4.5800	(1,675.1233)	0.0000	1.8034	(6.5958)	0.0000	1	(4.7924)	01/06/2025
002911.ZK	12/04/2024	SDB3260962009	(2,300.00)	1.6293	(3,747.43)	(3,747.43)	0.0000	4.5800	(1,675.1233)	0.0000	0.4768	(1.7437)	0.0000	1	(1.2670)	01/06/2025
002911.ZK	12/04/2024	SDB3260962009	(3,500.00)	1.6293	(5,702.62)	(5,702.62)	0.0000	4.5800	(1,675.1233)	0.0000	0.7255	(2.6535)	0.0000	1	(1.9280)	01/06/2025
TOTAL FORAN ENERGY GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND											133.6423	(402.4908)	0.0000		(268.8486)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
FUJIAN HONG BO PRINTING CO LTD CMN CLASS A SERIES NORTHBOUND																
002229.ZK	01/03/2025	SDB3264120636	(100.00)	1.7101	(208.07)	(171.01)	0.0000	4.3300	(1,750.9408)	0.0000	0.0751	(0.2495)	0.0000	3	(0.1744)	01/06/2025
002229.ZK	01/03/2025	SDB3264120636	(600.00)	1.7101	(1,247.99)	(1,026.06)	0.0000	4.3300	(1,750.9408)	0.0000	0.4503	(1.4971)	0.0000	3	(1.0468)	01/06/2025
002229.ZK	01/03/2025	SDB3264120636	(700.00)	1.7101	(1,487.10)	(1,197.07)	0.0000	4.3300	(1,750.9408)	0.0000	0.5366	(1.7467)	0.0000	3	(1.2101)	01/06/2025
002229.ZK	01/03/2025	SDB3264120636	(4,500.00)	1.7101	(9,463.85)	(7,695.46)	0.0000	4.3300	(1,750.9408)	0.0000	3.4149	(11.2286)	0.0000	3	(7.8137)	01/06/2025
002229.ZK	01/03/2025	SDB3264120636	(8,900.00)	1.7101	(19,844.82)	(15,219.92)	0.0000	4.3300	(1,750.9408)	0.0000	7.1607	(22.2076)	0.0000	3	(15.0470)	01/06/2025
002229.ZK	01/03/2025	SDB3264120636	(16,300.00)	1.7101	(36,728.43)	(27,874.68)	0.0000	4.3300	(1,750.9408)	0.0000	13.2528	(40.6724)	0.0000	3	(27.4196)	01/06/2025
002229.ZK	01/03/2025	SDB3264120636	(2,200.00)	1.7101	(5,511.51)	(3,762.23)	0.0000	4.3300	(1,750.9408)	0.0000	1.9887	(5.4895)	0.0000	3	(3.5008)	01/06/2025
002229.ZK	01/03/2025	SDB3264120636	(200.00)	1.7101	(500.39)	(342.02)	0.0000	4.3300	(1,750.9408)	0.0000	0.1806	(0.4990)	0.0000	3	(0.3185)	01/06/2025
002229.ZK	01/03/2025	SDB3264120636	(14,300.00)	1.7101	(35,482.55)	(24,454.47)	0.0000	4.3300	(1,750.9408)	0.0000	12.8033	(35.6819)	0.0000	3	(22.8787)	01/06/2025
002229.ZK	01/03/2025	SDB3264120636	(8,000.00)	1.7101	(19,681.14)	(13,680.82)	0.0000	4.3300	(1,750.9408)	0.0000	7.1016	(19.9619)	0.0000	3	(12.8603)	01/06/2025
002229.ZK	01/02/2025	SDB3264120636	(100.00)	1.7485	(208.07)	(174.85)	0.0000	4.3300	(1,750.9408)	0.0000	0.0250	(0.0850)	0.0000	1	(0.0600)	01/06/2025
002229.ZK	01/02/2025	SDB3264120636	(600.00)	1.7485	(1,247.99)	(1,049.09)	0.0000	4.3300	(1,750.9408)	0.0000	0.1501	(0.5103)	0.0000	1	(0.3601)	01/06/2025
002229.ZK	01/02/2025	SDB3264120636	(700.00)	1.7485	(1,487.10)	(1,223.94)	0.0000	4.3300	(1,750.9408)	0.0000	0.1789	(0.5953)	0.0000	1	(0.4164)	01/06/2025
002229.ZK	01/02/2025	SDB3264120636	(4,500.00)	1.7485	(9,463.85)	(7,868.20)	0.0000	4.3300	(1,750.9408)	0.0000	1.1383	(3.8269)	0.0000	1	(2.6886)	01/06/2025
002229.ZK	01/02/2025	SDB3264120636	(8,900.00)	1.7485	(19,844.82)	(15,561.55)	0.0000	4.3300	(1,750.9408)	0.0000	2.3869	(7.5687)	0.0000	1	(5.1818)	01/06/2025
002229.ZK	01/02/2025	SDB3264120636	(16,300.00)	1.7485	(36,728.43)	(28,500.37)	0.0000	4.3300	(1,750.9408)	0.0000	4.4176	(13.8618)	0.0000	1	(9.4442)	01/06/2025
002229.ZK	01/02/2025	SDB3264120636	(2,200.00)	1.7485	(5,511.51)	(3,846.68)	0.0000	4.3300	(1,750.9408)	0.0000	0.6629	(1.8709)	0.0000	1	(1.2080)	01/06/2025
002229.ZK	01/02/2025	SDB3264120636	(200.00)	1.7485	(500.39)	(349.70)	0.0000	4.3300	(1,750.9408)	0.0000	0.0602	(0.1701)	0.0000	1	(0.1099)	01/06/2025
002229.ZK	01/02/2025	SDB3264120636	(14,300.00)	1.7485	(35,482.55)	(25,003.39)	0.0000	4.3300	(1,750.9408)	0.0000	4.2678	(12.1610)	0.0000	1	(7.8932)	01/06/2025
002229.ZK	01/02/2025	SDB3264120636	(8,000.00)	1.7485	(19,681.14)	(13,987.91)	0.0000	4.3300	(1,750.9408)	0.0000	2.3672	(6.8033)	0.0000	1	(4.4361)	01/06/2025
002229.ZK	12/31/2024	SDB3264120636	(100.00)	1.8620	(208.07)	(186.20)	0.0000	4.3300	(1,750.9408)	0.0000	0.0501	(0.1811)	0.0000	2	(0.1311)	01/06/2025
002229.ZK	12/31/2024	SDB3264120636	(600.00)	1.8620	(1,247.99)	(1,117.19)	0.0000	4.3300	(1,750.9408)	0.0000	0.3002	(1.0867)	0.0000	2	(0.7865)	01/06/2025
002229.ZK	12/31/2024	SDB3264120636	(700.00)	1.8620	(1,487.10)	(1,303.39)	0.0000	4.3300	(1,750.9408)	0.0000	0.3577	(1.2679)	0.0000	2	(0.9101)	01/06/2025
002229.ZK	12/31/2024	SDB3264120636	(4,500.00)	1.8620	(9,463.85)	(8,378.91)	0.0000	4.3300	(1,750.9408)	0.0000	2.2766	(8.1505)	0.0000	2	(5.8740)	01/06/2025
002229.ZK	12/31/2024	SDB3264120636	(8,900.00)	1.8620	(19,844.82)	(16,571.63)	0.0000	4.3300	(1,750.9408)	0.0000	4.7738	(16.1200)	0.0000	2	(11.3462)	01/06/2025
002229.ZK	12/31/2024	SDB3264120636	(16,300.00)	1.8620	(36,728.43)	(30,350.29)	0.0000	4.3300	(1,750.9408)	0.0000	8.8352	(29.5231)	0.0000	2	(20.6879)	01/06/2025
002229.ZK	12/31/2024	SDB3264120636	(2,200.00)	1.8620	(5,511.51)	(4,096.36)	0.0000	4.3300	(1,750.9408)	0.0000	1.3258	(3.9847)	0.0000	2	(2.6589)	01/06/2025
002229.ZK	12/31/2024	SDB3264120636	(200.00)	1.8620	(500.39)	(372.40)	0.0000	4.3300	(1,750.9408)	0.0000	0.1204	(0.3622)	0.0000	2	(0.2419)	01/06/2025
002229.ZK	12/31/2024	SDB3264120636	(14,300.00)	1.8620	(35,482.55)	(26,626.33)	0.0000	4.3300	(1,750.9408)	0.0000	8.5355	(25.9006)	0.0000	2	(17.3651)	01/06/2025
002229.ZK	12/31/2024	SDB3264120636	(8,000.00)	1.8620	(19,681.14)	(14,895.85)	0.0000	4.3300	(1,750.9408)	0.0000	4.7344	(14.4899)	0.0000	2	(9.7555)	01/06/2025
002229.ZK	12/30/2024	SDB3264120636	(100.00)	2.0382	(208.07)	(203.82)	0.0000	4.3300	(1,750.9408)	0.0000	0.0250	(0.0991)	0.0000	1	(0.0741)	01/06/2025
002229.ZK	12/30/2024	SDB3264120636	(600.00)	2.0382	(1,247.99)	(1,222.94)	0.0000	4.3300	(1,750.9408)	0.0000	0.1501	(0.5948)	0.0000	1	(0.4447)	01/06/2025
002229.ZK	12/30/2024	SDB3264120636	(700.00)	2.0382	(1,487.10)	(1,426.76)	0.0000	4.3300	(1,750.9408)	0.0000	0.1789	(0.6939)	0.0000	1	(0.5151)	01/06/2025
002229.ZK	12/30/2024	SDB3264120636	(4,500.00)	2.0382	(9,463.85)	(9,172.04)	0.0000	4.3300	(1,750.9408)	0.0000	1.1383	(4.4610)	0.0000	1	(3.3227)	01/06/2025
002229.ZK	12/30/2024	SDB3264120636	(8,900.00)	2.0382	(19,844.82)	(18,140.26)	0.0000	4.3300	(1,750.9408)	0.0000	2.3869	(8.8229)	0.0000	1	(6.4360)	01/06/2025
002229.ZK	12/30/2024	SDB3264120636	(16,300.00)	2.0382	(36,728.43)	(33,223.18)	0.0000	4.3300	(1,750.9408)	0.0000	4.4176	(16.1588)	0.0000	1	(11.7412)	01/06/2025
002229.ZK	12/30/2024	SDB3264120636	(2,200.00)	2.0382	(5,511.51)	(4,484.11)	0.0000	4.3300	(1,750.9408)	0.0000	0.6629	(2.1809)	0.0000	1	(1.5180)	01/06/2025
002229.ZK	12/30/2024	SDB3264120636	(200.00)	2.0382	(500.39)	(407.65)	0.0000	4.3300	(1,750.9408)	0.0000	0.0602	(0.1983)	0.0000	1	(0.1381)	01/06/2025
002229.ZK	12/30/2024	SDB3264120636	(14,300.00)	2.0382	(35,482.55)	(29,146.72)	0.0000	4.3300	(1,750.9408)	0.0000	4.2678	(14.1762)	0.0000	1	(9.9084)	01/06/2025
002229.ZK	12/30/2024	SDB3264120636	(8,000.00)	2.0382	(19,681.14)	(16,305.86)	0.0000	4.3300	(1,750.9408)	0.0000	2.3672	(7.9307)	0.0000	1	(5.5635)	01/06/2025
002229.ZK	12/27/2024	SDB3264120636	(700.00)	2.0840	(1,487.10)	(1,458.81)	0.0000	4.3300	(1,750.0000)	0.0000	0.5366	(2.1274)	0.0000	3	(1.5908)	01/06/2025
002229.ZK	12/27/2024	SDB3264120636	(4,500.00)	2.0840	(9,463.85)	(9,378.08)	0.0000	4.3300	(1,750.0000)	0.0000	3.4149	(13.6764)	0.0000	3	(10.2615)	01/06/2025
002229.ZK	12/27/2024	SDB3264120636	(8,900.00)	2.0840	(19,844.82)	(18,547.76)	0.0000	4.3300	(1,750.0000)	0.0000	7.1607	(27.0488)	0.0000	3	(19.8881)	01/06/2025
002229.ZK	12/27/2024	SDB3264120636	(16,300.00)	2.0840	(36,728.43)	(33,969.49)	0.0000	4.3300	(1,750.0000)	0.0000	13.2528	(49.5388)	0.0000	3	(36.2860)	01/06/2025
002229.ZK	12/27/2024	SDB3264120636	(2,200.00)	2.0840	(5,511.51)	(4,584.84)	0.0000	4.3300	(1,750.0000)	0.0000	1.9887	(6.6862)	0.0000	3	(4.6975)	01/06/2025
002229.ZK	12/27/2024	SDB3264120636	(200.00)	2.0840	(500.39)	(416.80)	0.0000	4.3300	(1,750.0000)	0.0000	0.1806	(0.6078)	0.0000	3	(0.4273)	01/06/2025
002229.ZK	12/27/2024	SDB3264120636	(14,300.00)	2.0840	(35,482.55)	(29,801.46)	0.0000	4.3300	(1,750.0000)	0.0000	12.8033	(43.4605)	0.0000	3	(30.6572)	01/06/2025
002229.ZK	12/27/2024	SDB3264120636	(8,000.00)	2.0840	(19,681.14)	(16,672.14)	0.0000	4.3300	(1,750.0000)	0.0000	7.1016	(24.3135)	0.0000	3	(17.2119)	01/06/2025
002229.ZK	12/26/2024	SDB3264120636	(700.00)	2.0837	(1,487.10)	(1,458.57)	0.0000	4.3300	(1,750.0000)	0.0000	0.1789	(0.7090)	0.0000	1	(0.5302)	01/06/2025
002229.ZK	12/26/2024	SDB3264120636	(4,500.00)	2.0837	(9,463.85)	(9,376.54)	0.0000	4.3300	(1,750.0000)	0.0000	1.1383	(4.5580)	0.0000	1	(3.4197)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
FUJIAN HONG BO PRINTING CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002229.ZK	12/26/2024	SDB3264120636	(8,900.00)	2.0837	(19,844.82)	(18,544.71)	0.0000	4.3300	(1,750.0000)	0.0000	2.3869	(9.0148)	0.0000	1	(6.6279)	01/06/2025
002229.ZK	12/26/2024	SDB3264120636	(16,300.00)	2.0837	(36,728.43)	(33,963.90)	0.0000	4.3300	(1,750.0000)	0.0000	4.4176	(16.5102)	0.0000	1	(12.0926)	01/06/2025
002229.ZK	12/26/2024	SDB3264120636	(2,200.00)	2.0837	(5,511.51)	(4,584.09)	0.0000	4.3300	(1,750.0000)	0.0000	0.6629	(2.2284)	0.0000	1	(1.5655)	01/06/2025
002229.ZK	12/26/2024	SDB3264120636	(200.00)	2.0837	(500.39)	(416.74)	0.0000	4.3300	(1,750.0000)	0.0000	0.0602	(0.2026)	0.0000	1	(0.1424)	01/06/2025
002229.ZK	12/26/2024	SDB3264120636	(14,300.00)	2.0837	(35,482.55)	(29,796.55)	0.0000	4.3300	(1,750.0000)	0.0000	4.2678	(14.4844)	0.0000	1	(10.2167)	01/06/2025
002229.ZK	12/26/2024	SDB3264120636	(8,000.00)	2.0837	(19,681.14)	(16,669.40)	0.0000	4.3300	(1,750.0000)	0.0000	2.3672	(8.1032)	0.0000	1	(5.7360)	01/06/2025
002229.ZK	12/24/2024	SDB3264120636	(700.00)	2.0837	(1,487.10)	(1,458.57)	0.0000	4.3300	(1,750.0000)	0.0000	0.3577	(1.4181)	0.0000	2	(1.0603)	01/06/2025
002229.ZK	12/24/2024	SDB3264120636	(4,500.00)	2.0837	(9,463.85)	(9,376.54)	0.0000	4.3300	(1,750.0000)	0.0000	2.2766	(9.1161)	0.0000	2	(6.8395)	01/06/2025
002229.ZK	12/24/2024	SDB3264120636	(8,900.00)	2.0837	(19,844.82)	(18,544.71)	0.0000	4.3300	(1,750.0000)	0.0000	4.7738	(18.0296)	0.0000	2	(13.2558)	01/06/2025
002229.ZK	12/24/2024	SDB3264120636	(16,300.00)	2.0837	(36,728.43)	(33,963.90)	0.0000	4.3300	(1,750.0000)	0.0000	8.8352	(33.0205)	0.0000	2	(24.1852)	01/06/2025
002229.ZK	12/24/2024	SDB3264120636	(2,200.00)	2.0837	(5,511.51)	(4,584.09)	0.0000	4.3300	(1,750.0000)	0.0000	1.3258	(4.4567)	0.0000	2	(3.1309)	01/06/2025
002229.ZK	12/24/2024	SDB3264120636	(200.00)	2.0837	(500.39)	(416.74)	0.0000	4.3300	(1,750.0000)	0.0000	0.1204	(0.4052)	0.0000	2	(0.2848)	01/06/2025
002229.ZK	12/24/2024	SDB3264120636	(14,300.00)	2.0837	(35,482.55)	(29,796.55)	0.0000	4.3300	(1,750.0000)	0.0000	8.5355	(28.9689)	0.0000	2	(20.4333)	01/06/2025
002229.ZK	12/24/2024	SDB3264120636	(8,000.00)	2.0837	(19,681.14)	(16,669.40)	0.0000	4.3300	(1,750.0000)	0.0000	4.7344	(16.2064)	0.0000	2	(11.4720)	01/06/2025
002229.ZK	12/23/2024	SDB3264120636	(700.00)	2.0232	(1,487.10)	(1,416.25)	0.0000	4.3300	(1,750.0000)	0.0000	0.1789	(0.6885)	0.0000	1	(0.5096)	01/06/2025
002229.ZK	12/23/2024	SDB3264120636	(4,500.00)	2.0232	(9,463.85)	(9,104.44)	0.0000	4.3300	(1,750.0000)	0.0000	1.1383	(4.4258)	0.0000	1	(3.2875)	01/06/2025
002229.ZK	12/23/2024	SDB3264120636	(8,900.00)	2.0232	(19,844.82)	(18,006.56)	0.0000	4.3300	(1,750.0000)	0.0000	2.3869	(8.7532)	0.0000	1	(6.3663)	01/06/2025
002229.ZK	12/23/2024	SDB3264120636	(16,300.00)	2.0232	(36,728.43)	(32,978.31)	0.0000	4.3300	(1,750.0000)	0.0000	4.4176	(16.0311)	0.0000	1	(11.6135)	01/06/2025
002229.ZK	12/23/2024	SDB3264120636	(2,200.00)	2.0232	(5,511.51)	(4,451.06)	0.0000	4.3300	(1,750.0000)	0.0000	0.6629	(2.1637)	0.0000	1	(1.5008)	01/06/2025
002229.ZK	12/23/2024	SDB3264120636	(200.00)	2.0232	(500.39)	(404.64)	0.0000	4.3300	(1,750.0000)	0.0000	0.0602	(0.1967)	0.0000	1	(0.1365)	01/06/2025
002229.ZK	12/23/2024	SDB3264120636	(14,300.00)	2.0232	(35,482.55)	(28,931.89)	0.0000	4.3300	(1,750.0000)	0.0000	4.2678	(14.0641)	0.0000	1	(9.7964)	01/06/2025
002229.ZK	12/23/2024	SDB3264120636	(8,000.00)	2.0232	(19,681.14)	(16,185.67)	0.0000	4.3300	(1,750.0000)	0.0000	2.3672	(7.8680)	0.0000	1	(5.5008)	01/06/2025
002229.ZK	12/20/2024	SDB3264120636	(700.00)	2.0434	(1,487.10)	(1,430.36)	0.0000	4.3300	(1,750.0000)	0.0000	0.5366	(2.0859)	0.0000	3	(1.5494)	01/06/2025
002229.ZK	12/20/2024	SDB3264120636	(4,500.00)	2.0434	(9,463.85)	(9,195.20)	0.0000	4.3300	(1,750.0000)	0.0000	3.4149	(13.4097)	0.0000	3	(9.9948)	01/06/2025
002229.ZK	12/20/2024	SDB3264120636	(8,900.00)	2.0434	(19,844.82)	(18,186.06)	0.0000	4.3300	(1,750.0000)	0.0000	7.1607	(26.5213)	0.0000	3	(19.3607)	01/06/2025
002229.ZK	12/20/2024	SDB3264120636	(16,300.00)	2.0434	(36,728.43)	(33,307.05)	0.0000	4.3300	(1,750.0000)	0.0000	13.2528	(48.5728)	0.0000	3	(35.3199)	01/06/2025
002229.ZK	12/20/2024	SDB3264120636	(2,200.00)	2.0434	(5,511.51)	(4,495.43)	0.0000	4.3300	(1,750.0000)	0.0000	1.9887	(6.5558)	0.0000	3	(4.5671)	01/06/2025
002229.ZK	12/20/2024	SDB3264120636	(200.00)	2.0434	(500.39)	(408.68)	0.0000	4.3300	(1,750.0000)	0.0000	0.1806	(0.5960)	0.0000	3	(0.4154)	01/06/2025
002229.ZK	12/20/2024	SDB3264120636	(14,300.00)	2.0434	(35,482.55)	(29,220.29)	0.0000	4.3300	(1,750.0000)	0.0000	12.8033	(42.6129)	0.0000	3	(29.8096)	01/06/2025
002229.ZK	12/20/2024	SDB3264120636	(8,000.00)	2.0434	(19,681.14)	(16,347.02)	0.0000	4.3300	(1,750.0000)	0.0000	7.1016	(23.8394)	0.0000	3	(16.7378)	01/06/2025
002229.ZK	12/19/2024	SDB3264120636	(8,900.00)	2.1942	(19,844.82)	(19,528.50)	0.0000	4.5800	(1,750.0000)	0.0000	2.5247	(9.4930)	0.0000	1	(6.9683)	01/06/2025
002229.ZK	12/19/2024	SDB3264120636	(16,300.00)	2.1942	(36,728.43)	(35,765.67)	0.0000	4.5800	(1,750.0000)	0.0000	4.6727	(17.3861)	0.0000	1	(12.7134)	01/06/2025
002229.ZK	12/19/2024	SDB3264120636	(2,200.00)	2.1942	(5,511.51)	(4,827.27)	0.0000	4.5800	(1,750.0000)	0.0000	0.7012	(2.3466)	0.0000	1	(1.6454)	01/06/2025
002229.ZK	12/19/2024	SDB3264120636	(200.00)	2.1942	(500.39)	(438.84)	0.0000	4.5800	(1,750.0000)	0.0000	0.0637	(0.2133)	0.0000	1	(0.1497)	01/06/2025
002229.ZK	12/19/2024	SDB3264120636	(14,300.00)	2.1942	(35,482.55)	(31,377.25)	0.0000	4.5800	(1,750.0000)	0.0000	4.5142	(15.2528)	0.0000	1	(10.7387)	01/06/2025
002229.ZK	12/19/2024	SDB3264120636	(8,000.00)	2.1942	(19,681.14)	(17,553.70)	0.0000	4.5800	(1,750.0000)	0.0000	2.5039	(8.5331)	0.0000	1	(6.0292)	01/06/2025
002229.ZK	12/18/2024	SDB3264120636	(2,200.00)	2.2844	(5,511.51)	(5,025.62)	0.0000	4.5800	(1,750.0000)	0.0000	0.7012	(2.4430)	0.0000	1	(1.7418)	01/06/2025
002229.ZK	12/18/2024	SDB3264120636	(200.00)	2.2844	(500.39)	(456.87)	0.0000	4.5800	(1,750.0000)	0.0000	0.0637	(0.2221)	0.0000	1	(0.1584)	01/06/2025
002229.ZK	12/18/2024	SDB3264120636	(14,300.00)	2.2844	(35,482.55)	(32,666.55)	0.0000	4.5800	(1,750.0000)	0.0000	4.5142	(15.8796)	0.0000	1	(11.3654)	01/06/2025
002229.ZK	12/18/2024	SDB3264120636	(8,000.00)	2.2844	(19,681.14)	(18,274.40)	0.0000	4.5800	(1,750.0000)	0.0000	2.5039	(8.8837)	0.0000	1	(6.3798)	01/06/2025
002229.ZK	12/17/2024	SDB3264120636	(2,200.00)	2.4511	(5,511.51)	(5,392.40)	0.0000	4.5800	(1,750.0000)	0.0000	0.7012	(2.6213)	0.0000	1	(1.9201)	01/06/2025
002229.ZK	12/17/2024	SDB3264120636	(200.00)	2.4511	(500.39)	(490.22)	0.0000	4.5800	(1,750.0000)	0.0000	0.0637	(0.2383)	0.0000	1	(0.1746)	01/06/2025
002229.ZK	12/17/2024	SDB3264120636	(14,300.00)	2.4511	(35,482.55)	(35,050.62)	0.0000	4.5800	(1,750.0000)	0.0000	4.5142	(17.0385)	0.0000	1	(12.5243)	01/06/2025
002229.ZK	12/17/2024	SDB3264120636	(8,000.00)	2.4511	(19,681.14)	(19,608.74)	0.0000	4.5800	(1,750.0000)	0.0000	2.5039	(9.5320)	0.0000	1	(7.0281)	01/06/2025
002229.ZK	12/16/2024	SDB3264120636	(14,300.00)	2.4813	(35,482.55)	(35,482.55)	0.0000	4.5800	(1,750.0000)	0.0000	4.5142	(17.2485)	0.0000	1	(12.7433)	01/06/2025
002229.ZK	12/16/2024	SDB3264120636	(8,000.00)	2.4601	(19,681.14)	(19,681.14)	0.0000	4.5800	(1,750.0000)	0.0000	2.5039	(9.5672)	0.0000	1	(7.0633)	01/06/2025
002229.ZK	12/12/2024	SDB3260864133	(1,200.00)	2.3588	(2,590.33)	(2,830.62)	0.0000	4.5800	(1,469.3251)	0.0000	0.3295	(1.1553)	0.0000	1	(0.8258)	01/06/2025
002229.ZK	12/12/2024	SDB3260864133	(400.00)	2.3588	(863.44)	(943.54)	0.0000	4.5800	(1,469.3251)	0.0000	0.1098	(0.3851)	0.0000	1	(0.2753)	01/06/2025
002229.ZK	12/12/2024	SDB3260864133	(200.00)	2.3588	(431.72)	(471.77)	0.0000	4.5800	(1,469.3251)	0.0000	0.0549	(0.1926)	0.0000	1	(0.1376)	01/06/2025
002229.ZK	12/12/2024	SDB3260864133	(100.00)	2.3588	(215.86)	(235.88)	0.0000	4.5800	(1,469.3251)	0.0000	0.0275	(0.0963)	0.0000	1	(0.0688)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
FUJIAN HONG BO PRINTING CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002229.ZK	12/12/2024	SDB3260864133	(400.00)	2.3588	(863.44)	(943.54)	0.0000	4.5800	(1,469.3251)	0.0000	0.1098	(0.3851)	0.0000	1	(0.2753)	01/06/2025
002229.ZK	12/12/2024	SDB3260864133	(1,600.00)	2.3588	(3,453.77)	(3,774.15)	0.0000	4.5800	(1,469.3251)	0.0000	0.4394	(1.5404)	0.0000	1	(1.1010)	01/06/2025
002229.ZK	12/12/2024	SDB3260864133	(5,000.00)	2.3588	(10,793.03)	(11,794.23)	0.0000	4.5800	(1,469.3251)	0.0000	1.3731	(4.8138)	0.0000	1	(3.4407)	01/06/2025
002229.ZK	12/12/2024	SDB3260864133	(12,300.00)	2.3588	(26,550.85)	(29,013.81)	0.0000	4.5800	(1,469.3251)	0.0000	3.3779	(11.8419)	0.0000	1	(8.4640)	01/06/2025
002229.ZK	12/12/2024	SDB3260864133	(2,100.00)	2.3588	(4,533.07)	(4,953.58)	0.0000	4.5800	(1,469.3251)	0.0000	0.5767	(2.0218)	0.0000	1	(1.4451)	01/06/2025
002229.ZK	12/12/2024	SDB3260864133	(9,300.00)	2.3588	(20,075.04)	(21,937.27)	0.0000	4.5800	(1,469.3251)	0.0000	2.5540	(8.9536)	0.0000	1	(6.3996)	01/06/2025
002229.ZK	12/11/2024	SDB3260864133	(3,100.00)	2.3763	(6,691.68)	(7,366.62)	0.0000	4.5800	(1,504.5679)	0.0000	0.8513	(3.0788)	0.0000	1	(2.2274)	01/06/2025
002229.ZK	12/11/2024	SDB3260864133	(200.00)	2.3763	(431.72)	(475.27)	0.0000	4.5800	(1,504.5679)	0.0000	0.0549	(0.1986)	0.0000	1	(0.1437)	01/06/2025
002229.ZK	12/11/2024	SDB3260864133	(1,200.00)	2.3763	(2,590.33)	(2,851.60)	0.0000	4.5800	(1,504.5679)	0.0000	0.3295	(1.1918)	0.0000	1	(0.8622)	01/06/2025
002229.ZK	12/11/2024	SDB3260864133	(400.00)	2.3763	(863.44)	(950.53)	0.0000	4.5800	(1,504.5679)	0.0000	0.1098	(0.3973)	0.0000	1	(0.2874)	01/06/2025
002229.ZK	12/11/2024	SDB3260864133	(4,800.00)	2.3763	(10,361.31)	(11,406.38)	0.0000	4.5800	(1,504.5679)	0.0000	1.3182	(4.7671)	0.0000	1	(3.4489)	01/06/2025
002229.ZK	12/11/2024	SDB3260864133	(100.00)	2.3763	(215.86)	(237.63)	0.0000	4.5800	(1,504.5679)	0.0000	0.0275	(0.0993)	0.0000	1	(0.0719)	01/06/2025
002229.ZK	12/11/2024	SDB3260864133	(400.00)	2.3763	(863.44)	(950.53)	0.0000	4.5800	(1,504.5679)	0.0000	0.1098	(0.3973)	0.0000	1	(0.2874)	01/06/2025
002229.ZK	12/11/2024	SDB3260864133	(1,600.00)	2.3763	(3,453.77)	(3,802.13)	0.0000	4.5800	(1,504.5679)	0.0000	0.4394	(1.5890)	0.0000	1	(1.1496)	01/06/2025
002229.ZK	12/11/2024	SDB3260864133	(5,000.00)	2.3763	(10,793.03)	(11,881.65)	0.0000	4.5800	(1,504.5679)	0.0000	1.3731	(4.9658)	0.0000	1	(3.5927)	01/06/2025
002229.ZK	12/11/2024	SDB3260864133	(12,300.00)	2.3763	(26,550.85)	(29,228.86)	0.0000	4.5800	(1,504.5679)	0.0000	3.3779	(12.2158)	0.0000	1	(8.8379)	01/06/2025
002229.ZK	12/11/2024	SDB3260864133	(2,100.00)	2.3763	(4,533.07)	(4,990.29)	0.0000	4.5800	(1,504.5679)	0.0000	0.5767	(2.0856)	0.0000	1	(1.5089)	01/06/2025
002229.ZK	12/11/2024	SDB3260864133	(9,300.00)	2.3763	(20,075.04)	(22,099.87)	0.0000	4.5800	(1,504.5679)	0.0000	2.5540	(9.2363)	0.0000	1	(6.6823)	01/06/2025
002229.ZK	12/10/2024	SDB3260864133	(5,400.00)	2.1565	(11,656.47)	(11,645.22)	0.0000	4.5800	(1,512.3831)	0.0000	1.4830	(4.8922)	0.0000	1	(3.4093)	01/06/2025
002229.ZK	12/10/2024	SDB3260864133	(200.00)	2.1565	(431.72)	(431.30)	0.0000	4.5800	(1,512.3831)	0.0000	0.0549	(0.1812)	0.0000	1	(0.1263)	01/06/2025
002229.ZK	12/10/2024	SDB3260864133	(1,200.00)	2.1565	(2,590.33)	(2,587.83)	0.0000	4.5800	(1,512.3831)	0.0000	0.3295	(1.0872)	0.0000	1	(0.7576)	01/06/2025
002229.ZK	12/10/2024	SDB3260864133	(400.00)	2.1565	(863.44)	(862.61)	0.0000	4.5800	(1,512.3831)	0.0000	0.1098	(0.3624)	0.0000	1	(0.2525)	01/06/2025
002229.ZK	12/10/2024	SDB3260864133	(4,800.00)	2.1565	(10,361.31)	(10,351.31)	0.0000	4.5800	(1,512.3831)	0.0000	1.3182	(4.3487)	0.0000	1	(3.0305)	01/06/2025
002229.ZK	12/10/2024	SDB3260864133	(100.00)	2.1565	(215.86)	(215.65)	0.0000	4.5800	(1,512.3831)	0.0000	0.0275	(0.0906)	0.0000	1	(0.0631)	01/06/2025
002229.ZK	12/10/2024	SDB3260864133	(400.00)	2.1565	(863.44)	(862.61)	0.0000	4.5800	(1,512.3831)	0.0000	0.1098	(0.3624)	0.0000	1	(0.2525)	01/06/2025
002229.ZK	12/10/2024	SDB3260864133	(1,600.00)	2.1565	(3,453.77)	(3,450.44)	0.0000	4.5800	(1,512.3831)	0.0000	0.4394	(1.4496)	0.0000	1	(1.0102)	01/06/2025
002229.ZK	12/10/2024	SDB3260864133	(5,000.00)	2.1565	(10,793.03)	(10,782.61)	0.0000	4.5800	(1,512.3831)	0.0000	1.3731	(4.5298)	0.0000	1	(3.1567)	01/06/2025
002229.ZK	12/10/2024	SDB3260864133	(12,300.00)	2.1565	(26,550.85)	(26,525.23)	0.0000	4.5800	(1,512.3831)	0.0000	3.3779	(11.1434)	0.0000	1	(7.7656)	01/06/2025
002229.ZK	12/10/2024	SDB3260864133	(2,100.00)	2.1565	(4,533.07)	(4,528.70)	0.0000	4.5800	(1,512.3831)	0.0000	0.5767	(1.9025)	0.0000	1	(1.3258)	01/06/2025
002229.ZK	12/10/2024	SDB3260864133	(9,300.00)	2.1565	(20,075.04)	(20,055.66)	0.0000	4.5800	(1,512.3831)	0.0000	2.5540	(8.4255)	0.0000	1	(5.8715)	01/06/2025
002229.ZK	12/09/2024	SDB3260864133	(27,000.00)	2.1496	(58,282.36)	(58,039.82)	0.0000	4.5800	(1,612.6681)	0.0000	7.4148	(25.9997)	0.0000	1	(18.5849)	01/06/2025
002229.ZK	12/09/2024	SDB3260864133	(11,600.00)	2.1496	(25,039.83)	(24,935.63)	0.0000	4.5800	(1,612.6681)	0.0000	3.1856	(11.1702)	0.0000	1	(7.9846)	01/06/2025
002229.ZK	12/09/2024	SDB3260864133	(200.00)	2.1496	(431.72)	(429.92)	0.0000	4.5800	(1,612.6681)	0.0000	0.0549	(0.1926)	0.0000	1	(0.1377)	01/06/2025
002229.ZK	12/09/2024	SDB3260864133	(1,200.00)	2.1496	(2,590.33)	(2,579.55)	0.0000	4.5800	(1,612.6681)	0.0000	0.3295	(1.1555)	0.0000	1	(0.8260)	01/06/2025
002229.ZK	12/09/2024	SDB3260864133	(400.00)	2.1496	(863.44)	(859.85)	0.0000	4.5800	(1,612.6681)	0.0000	0.1098	(0.3852)	0.0000	1	(0.2753)	01/06/2025
002229.ZK	12/09/2024	SDB3260864133	(4,800.00)	2.1496	(10,361.31)	(10,318.19)	0.0000	4.5800	(1,612.6681)	0.0000	1.3182	(4.6222)	0.0000	1	(3.3040)	01/06/2025
002229.ZK	12/09/2024	SDB3260864133	(100.00)	2.1496	(215.86)	(214.96)	0.0000	4.5800	(1,612.6681)	0.0000	0.0275	(0.0963)	0.0000	1	(0.0688)	01/06/2025
002229.ZK	12/09/2024	SDB3260864133	(400.00)	2.1496	(863.44)	(859.85)	0.0000	4.5800	(1,612.6681)	0.0000	0.1098	(0.3852)	0.0000	1	(0.2753)	01/06/2025
002229.ZK	12/09/2024	SDB3260864133	(1,600.00)	2.1496	(3,453.77)	(3,439.40)	0.0000	4.5800	(1,612.6681)	0.0000	0.4394	(1.5407)	0.0000	1	(1.1013)	01/06/2025
002229.ZK	12/09/2024	SDB3260864133	(5,000.00)	2.1496	(10,793.03)	(10,748.11)	0.0000	4.5800	(1,612.6681)	0.0000	1.3731	(4.8148)	0.0000	1	(3.4416)	01/06/2025
002229.ZK	12/09/2024	SDB3260864133	(12,300.00)	2.1496	(26,550.85)	(26,440.36)	0.0000	4.5800	(1,612.6681)	0.0000	3.3779	(11.8443)	0.0000	1	(8.4665)	01/06/2025
002229.ZK	12/09/2024	SDB3260864133	(2,100.00)	2.1496	(4,533.07)	(4,514.21)	0.0000	4.5800	(1,612.6681)	0.0000	0.5767	(2.0222)	0.0000	1	(1.4455)	01/06/2025
002229.ZK	12/09/2024	SDB3260864133	(9,300.00)	2.1496	(20,075.04)	(19,991.49)	0.0000	4.5800	(1,612.6681)	0.0000	2.5540	(8.9555)	0.0000	1	(6.4015)	01/06/2025
002229.ZK	12/09/2024	SDB3260864133	(13,200.00)	2.1496	(28,493.60)	(28,375.02)	0.0000	4.5800	(1,612.6681)	0.0000	3.6250	(12.7110)	0.0000	1	(9.0860)	01/06/2025
002229.ZK	12/06/2024	SDB3260864133	(27,000.00)	2.1125	(58,282.36)	(57,036.77)	0.0000	4.5800	(1,639.7389)	0.0000	22.2444	(77.9378)	0.0000	3	(55.6934)	01/06/2025
002229.ZK	12/06/2024	SDB3260864133	(11,600.00)	2.1125	(25,039.83)	(24,504.69)	0.0000	4.5800	(1,639.7389)	0.0000	9.5569	(33.4844)	0.0000	3	(23.9275)	01/06/2025
002229.ZK	12/06/2024	SDB3260864133	(200.00)	2.1125	(431.72)	(422.49)	0.0000	4.5800	(1,639.7389)	0.0000	0.1648	(0.5773)	0.0000	3	(0.4125)	01/06/2025
002229.ZK	12/06/2024	SDB3260864133	(1,200.00)	2.1125	(2,590.33)	(2,534.97)	0.0000	4.5800	(1,639.7389)	0.0000	0.9886	(3.4639)	0.0000	3	(2.4753)	01/06/2025
002229.ZK	12/06/2024	SDB3260864133	(400.00)	2.1125	(863.44)	(844.99)	0.0000	4.5800	(1,639.7389)	0.0000	0.3295	(1.1546)	0.0000	3	(0.8251)	01/06/2025
002229.ZK	12/06/2024	SDB3260864133	(4,800.00)	2.1125	(10,361.31)	(10,139.87)	0.0000	4.5800	(1,639.7389)	0.0000	3.9546	(13.8556)	0.0000	3	(9.9011)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
FUJIAN HONG BO PRINTING CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002229.ZK	12/06/2024	SDB3260864133	(100.00)	2.1125	(215.86)	(211.25)	0.0000	4.5800	(1,639.7389)	0.0000	0.0824	(0.2887)	0.0000	3	(0.2063)	01/06/2025
002229.ZK	12/06/2024	SDB3260864133	(400.00)	2.1125	(863.44)	(844.99)	0.0000	4.5800	(1,639.7389)	0.0000	0.3295	(1.1546)	0.0000	3	(0.8251)	01/06/2025
002229.ZK	12/06/2024	SDB3260864133	(1,600.00)	2.1125	(3,453.77)	(3,379.96)	0.0000	4.5800	(1,639.7389)	0.0000	1.3182	(4.6185)	0.0000	3	(3.3004)	01/06/2025
002229.ZK	12/06/2024	SDB3260864133	(5,000.00)	2.1125	(10,793.03)	(10,562.36)	0.0000	4.5800	(1,639.7389)	0.0000	4.1193	(14.4329)	0.0000	3	(10.3136)	01/06/2025
002229.ZK	12/06/2024	SDB3260864133	(12,300.00)	2.1125	(26,550.85)	(25,983.42)	0.0000	4.5800	(1,639.7389)	0.0000	10.1336	(35.5050)	0.0000	3	(25.3714)	01/06/2025
002229.ZK	12/06/2024	SDB3260864133	(2,100.00)	2.1125	(4,533.07)	(4,436.19)	0.0000	4.5800	(1,639.7389)	0.0000	1.7301	(6.0618)	0.0000	3	(4.3317)	01/06/2025
002229.ZK	12/06/2024	SDB3260864133	(19,200.00)	2.1125	(41,445.24)	(40,559.48)	0.0000	4.5800	(1,639.7389)	0.0000	15.8183	(55.4225)	0.0000	3	(39.6042)	01/06/2025
002229.ZK	12/06/2024	SDB3260864133	(9,300.00)	2.1125	(20,075.04)	(19,646.00)	0.0000	4.5800	(1,639.7389)	0.0000	7.6620	(26.8453)	0.0000	3	(19.1833)	01/06/2025
002229.ZK	12/06/2024	SDB3260864133	(300.00)	2.1125	(647.58)	(633.74)	0.0000	4.5800	(1,639.7389)	0.0000	0.2472	(0.8660)	0.0000	3	(0.6188)	01/06/2025
002229.ZK	12/06/2024	SDB3260864133	(15,600.00)	2.1125	(33,674.25)	(32,954.58)	0.0000	4.5800	(1,639.7389)	0.0000	12.8523	(45.0308)	0.0000	3	(32.1784)	01/06/2025
002229.ZK	12/05/2024	SDB3260864133	(27,000.00)	2.1601	(58,282.36)	(58,323.89)	0.0000	4.5800	(1,639.7389)	0.0000	7.4148	(26.5655)	0.0000	1	(19.1507)	01/06/2025
002229.ZK	12/05/2024	SDB3260864133	(11,600.00)	2.1601	(25,039.83)	(25,057.67)	0.0000	4.5800	(1,639.7389)	0.0000	3.1856	(11.4133)	0.0000	1	(8.2277)	01/06/2025
002229.ZK	12/05/2024	SDB3260864133	(200.00)	2.1601	(431.72)	(432.03)	0.0000	4.5800	(1,639.7389)	0.0000	0.0549	(0.1968)	0.0000	1	(0.1419)	01/06/2025
002229.ZK	12/05/2024	SDB3260864133	(1,200.00)	2.1601	(2,590.33)	(2,592.17)	0.0000	4.5800	(1,639.7389)	0.0000	0.3295	(1.1807)	0.0000	1	(0.8511)	01/06/2025
002229.ZK	12/05/2024	SDB3260864133	(400.00)	2.1601	(863.44)	(864.06)	0.0000	4.5800	(1,639.7389)	0.0000	0.1098	(0.3936)	0.0000	1	(0.2837)	01/06/2025
002229.ZK	12/05/2024	SDB3260864133	(4,800.00)	2.1601	(10,361.31)	(10,368.69)	0.0000	4.5800	(1,639.7389)	0.0000	1.3182	(4.7228)	0.0000	1	(3.4046)	01/06/2025
002229.ZK	12/05/2024	SDB3260864133	(100.00)	2.1601	(215.86)	(216.01)	0.0000	4.5800	(1,639.7389)	0.0000	0.0275	(0.0984)	0.0000	1	(0.0709)	01/06/2025
002229.ZK	12/05/2024	SDB3260864133	(400.00)	2.1601	(863.44)	(864.06)	0.0000	4.5800	(1,639.7389)	0.0000	0.1098	(0.3936)	0.0000	1	(0.2837)	01/06/2025
002229.ZK	12/05/2024	SDB3260864133	(1,600.00)	2.1601	(3,453.77)	(3,456.23)	0.0000	4.5800	(1,639.7389)	0.0000	0.4394	(1.5743)	0.0000	1	(1.1349)	01/06/2025
002229.ZK	12/05/2024	SDB3260864133	(5,000.00)	2.1601	(10,793.03)	(10,800.72)	0.0000	4.5800	(1,639.7389)	0.0000	1.3731	(4.9195)	0.0000	1	(3.5464)	01/06/2025
002229.ZK	12/05/2024	SDB3260864133	(12,300.00)	2.1601	(26,550.85)	(26,569.77)	0.0000	4.5800	(1,639.7389)	0.0000	3.3779	(12.1021)	0.0000	1	(8.7242)	01/06/2025
002229.ZK	12/05/2024	SDB3260864133	(2,100.00)	2.1601	(4,533.07)	(4,536.30)	0.0000	4.5800	(1,639.7389)	0.0000	0.5767	(2.0662)	0.0000	1	(1.4895)	01/06/2025
002229.ZK	12/05/2024	SDB3260864133	(19,200.00)	2.1601	(41,445.24)	(41,474.76)	0.0000	4.5800	(1,639.7389)	0.0000	5.2728	(18.8911)	0.0000	1	(13.6183)	01/06/2025
002229.ZK	12/05/2024	SDB3260864133	(9,300.00)	2.1601	(20,075.04)	(20,089.34)	0.0000	4.5800	(1,639.7389)	0.0000	2.5540	(9.1504)	0.0000	1	(6.5964)	01/06/2025
002229.ZK	12/05/2024	SDB3260864133	(300.00)	2.1601	(647.58)	(648.04)	0.0000	4.5800	(1,639.7389)	0.0000	0.0824	(0.2952)	0.0000	1	(0.2128)	01/06/2025
002229.ZK	12/05/2024	SDB3260864133	(15,600.00)	2.1601	(33,674.25)	(33,698.25)	0.0000	4.5800	(1,639.7389)	0.0000	4.2841	(15.3490)	0.0000	1	(11.0649)	01/06/2025
002229.ZK	12/04/2024	SDB3260864133	(27,000.00)	2.1586	(58,282.36)	(58,282.36)	0.0000	4.5800	(1,639.7389)	0.0000	7.4148	(26.5466)	0.0000	1	(19.1318)	01/06/2025
002229.ZK	12/04/2024	SDB3260864133	(11,600.00)	2.1586	(25,039.83)	(25,039.83)	0.0000	4.5800	(1,639.7389)	0.0000	3.1856	(11.4052)	0.0000	1	(8.2196)	01/06/2025
002229.ZK	12/04/2024	SDB3260864133	(200.00)	2.1586	(431.72)	(431.72)	0.0000	4.5800	(1,639.7389)	0.0000	0.0549	(0.1966)	0.0000	1	(0.1417)	01/06/2025
002229.ZK	12/04/2024	SDB3260864133	(1,200.00)	2.1586	(2,590.33)	(2,590.33)	0.0000	4.5800	(1,639.7389)	0.0000	0.3295	(1.1799)	0.0000	1	(0.8503)	01/06/2025
002229.ZK	12/04/2024	SDB3260864133	(400.00)	2.1586	(863.44)	(863.44)	0.0000	4.5800	(1,639.7389)	0.0000	0.1098	(0.3933)	0.0000	1	(0.2834)	01/06/2025
002229.ZK	12/04/2024	SDB3260864133	(4,800.00)	2.1586	(10,361.31)	(10,361.31)	0.0000	4.5800	(1,639.7389)	0.0000	1.3182	(4.7194)	0.0000	1	(3.4012)	01/06/2025
002229.ZK	12/04/2024	SDB3260864133	(100.00)	2.1586	(215.86)	(215.86)	0.0000	4.5800	(1,639.7389)	0.0000	0.0275	(0.0983)	0.0000	1	(0.0709)	01/06/2025
002229.ZK	12/04/2024	SDB3260864133	(400.00)	2.1586	(863.44)	(863.44)	0.0000	4.5800	(1,639.7389)	0.0000	0.1098	(0.3933)	0.0000	1	(0.2834)	01/06/2025
002229.ZK	12/04/2024	SDB3260864133	(1,600.00)	2.1586	(3,453.77)	(3,453.77)	0.0000	4.5800	(1,639.7389)	0.0000	0.4394	(1.5731)	0.0000	1	(1.1337)	01/06/2025
002229.ZK	12/04/2024	SDB3260864133	(5,000.00)	2.1586	(10,793.03)	(10,793.03)	0.0000	4.5800	(1,639.7389)	0.0000	1.3731	(4.9160)	0.0000	1	(3.5429)	01/06/2025
002229.ZK	12/04/2024	SDB3260864133	(12,300.00)	2.1586	(26,550.85)	(26,550.85)	0.0000	4.5800	(1,639.7389)	0.0000	3.3779	(12.0935)	0.0000	1	(8.7156)	01/06/2025
002229.ZK	12/04/2024	SDB3260864133	(2,100.00)	2.1586	(4,533.07)	(4,533.07)	0.0000	4.5800	(1,639.7389)	0.0000	0.5767	(2.0647)	0.0000	1	(1.4880)	01/06/2025
002229.ZK	12/04/2024	SDB3260864133	(19,200.00)	2.1586	(41,445.24)	(41,445.24)	0.0000	4.5800	(1,639.7389)	0.0000	5.2728	(18.8776)	0.0000	1	(13.6048)	01/06/2025
002229.ZK	12/04/2024	SDB3260864133	(9,300.00)	2.1586	(20,075.04)	(20,075.04)	0.0000	4.5800	(1,639.7389)	0.0000	2.5540	(9.1438)	0.0000	1	(6.5898)	01/06/2025
002229.ZK	12/04/2024	SDB3260864133	(300.00)	2.1586	(647.58)	(647.58)	0.0000	4.5800	(1,639.7389)	0.0000	0.0824	(0.2950)	0.0000	1	(0.2126)	01/06/2025
002229.ZK	12/04/2024	SDB3260864133	(15,600.00)	2.1586	(33,674.25)	(33,674.25)	0.0000	4.5800	(1,639.7389)	0.0000	4.2841	(15.3381)	0.0000	1	(11.0539)	01/06/2025
TOTAL FUJIAN HONG BO PRINTING CO LTD CMN CLASS A SERIES NORTHBOUND												510.8233	(1,768.7725)	0.0000	(1,257.9492)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
FUJIAN YONGFU POWER ENGINEERING CO LTD CMN CLASS A SERIES NORTHBOUND																
300712.ZK	12/13/2024	SDB3264054646	(5,600.00)	3.9071	(21,879.91)	(21,879.91)	0.0000	4.5800	(2,100.0000)	0.0000	8.3508	(38.2898)	0.0000	3	(29.9390)	01/06/2025
300712.ZK	12/13/2024	SDB3264054646	(1,000.00)	3.8902	(3,890.16)	(3,890.16)	0.0000	4.5800	(2,100.0000)	0.0000	1.4847	(6.8078)	0.0000	3	(5.3230)	01/06/2025
TOTAL FUJIAN YONGFU POWER ENGINEERING CO LTD CMN CLASS A SERIES NORTHBOUND											9.8356	(45.0976)	0.0000		(35.2620)	

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066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
GALAXYCORE INC. CMN CLASS A SERIES NORTHBOUND																
688728.SH	12/04/2024	SDB3261168650	(200.00)	2.2084	(441.67)	(441.67)	0.0000	4.5800	(2,169.8622)	0.0000	0.0562	(0.2662)	0.0000	1	(0.2100)	01/06/2025
688728.SH	12/04/2024	SDB3261168650	(1,800.00)	2.2084	(3,975.04)	(3,975.04)	0.0000	4.5800	(2,169.8622)	0.0000	0.5057	(2.3959)	0.0000	1	(1.8902)	01/06/2025
688728.SH	12/04/2024	SDB3261168650	(1,506.00)	2.2084	(3,325.79)	(3,325.79)	0.0000	4.5800	(2,169.8622)	0.0000	0.4231	(2.0046)	0.0000	1	(1.5815)	01/06/2025
688728.SH	12/04/2024	SDB3261168650	(794.00)	2.2084	(1,753.44)	(1,753.44)	0.0000	4.5800	(2,169.8622)	0.0000	0.2231	(1.0569)	0.0000	1	(0.8338)	01/06/2025
688728.SH	12/04/2024	SDB3261168650	(693.00)	2.2084	(1,530.39)	(1,530.39)	0.0000	4.5800	(2,169.8622)	0.0000	0.1947	(0.9224)	0.0000	1	(0.7277)	01/06/2025
688728.SH	12/04/2024	SDB3261168650	(407.00)	2.2084	(898.80)	(898.80)	0.0000	4.5800	(2,169.8622)	0.0000	0.1143	(0.5417)	0.0000	1	(0.4274)	01/06/2025
688728.SH	12/04/2024	SDB3261168650	(500.00)	2.2084	(1,104.18)	(1,104.18)	0.0000	4.5800	(2,169.8622)	0.0000	0.1405	(0.6655)	0.0000	1	(0.5251)	01/06/2025
688728.SH	12/04/2024	SDB3261168650	(2,158.00)	2.2084	(4,765.63)	(4,765.63)	0.0000	4.5800	(2,169.8622)	0.0000	0.6063	(2.8724)	0.0000	1	(2.2661)	01/06/2025
688728.SH	12/04/2024	SDB3261168650	(365.00)	2.2084	(806.05)	(806.05)	0.0000	4.5800	(2,169.8622)	0.0000	0.1025	(0.4858)	0.0000	1	(0.3833)	01/06/2025
TOTAL GALAXYCORE INC. CMN CLASS A SERIES NORTHBOUND											2.3665	(11.2116)	0.0000		(8.8451)	

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066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
GAN&LEE PHARMACEUTICALS CO.,LTD. CMN CLASS A SERIES NORTHBOUND																
603087.SH	01/03/2025	SDB3260123470	(900.00)	6.1577	(5,794.66)	(5,541.97)	0.0000	4.3300	(706.9811)	0.0000	2.0909	(3.2651)	0.0000	3	(1.1741)	01/06/2025
603087.SH	01/03/2025	SDB3260123470	(2,000.00)	6.1577	(12,877.01)	(12,315.48)	0.0000	4.3300	(706.9811)	0.0000	4.6465	(7.2557)	0.0000	3	(2.6092)	01/06/2025
603087.SH	01/03/2025	SDB3260123470	(500.00)	6.1577	(3,219.25)	(3,078.87)	0.0000	4.3300	(706.9811)	0.0000	1.1616	(1.8139)	0.0000	3	(0.6523)	01/06/2025
603087.SH	01/03/2025	SDB3260123470	(500.00)	6.1577	(3,219.25)	(3,078.87)	0.0000	4.3300	(706.9811)	0.0000	1.1616	(1.8139)	0.0000	3	(0.6523)	01/06/2025
603087.SH	01/03/2025	SDB3260123470	(1,800.00)	6.1577	(11,589.31)	(11,083.93)	0.0000	4.3300	(706.9811)	0.0000	4.1818	(6.5301)	0.0000	3	(2.3483)	01/06/2025
603087.SH	01/03/2025	SDB3260123470	(3,200.00)	6.1577	(20,603.22)	(19,704.77)	0.0000	4.3300	(706.9811)	0.0000	7.4343	(11.6091)	0.0000	3	(4.1748)	01/06/2025
603087.SH	01/03/2025	SDB3260123470	(400.00)	6.1577	(2,575.40)	(2,463.10)	0.0000	4.3300	(706.9811)	0.0000	0.9293	(1.4511)	0.0000	3	(0.5218)	01/06/2025
603087.SH	01/03/2025	SDB3260123470	(2,800.00)	6.1577	(18,027.82)	(17,241.67)	0.0000	4.3300	(706.9811)	0.0000	6.5050	(10.1579)	0.0000	3	(3.6529)	01/06/2025
603087.SH	01/03/2025	SDB3260123470	(200.00)	6.1577	(1,287.70)	(1,231.55)	0.0000	4.3300	(706.9811)	0.0000	0.4646	(0.7256)	0.0000	3	(0.2609)	01/06/2025
603087.SH	01/03/2025	SDB3260123470	(300.00)	6.1577	(1,931.55)	(1,847.32)	0.0000	4.3300	(706.9811)	0.0000	0.6970	(1.0884)	0.0000	3	(0.3914)	01/06/2025
603087.SH	01/03/2025	SDB3260123470	(100.00)	6.1577	(643.85)	(615.77)	0.0000	4.3300	(706.9811)	0.0000	0.2323	(0.3628)	0.0000	3	(0.1305)	01/06/2025
603087.SH	01/03/2025	SDB3260123470	(3,300.00)	6.1577	(21,247.07)	(20,320.54)	0.0000	4.3300	(706.9811)	0.0000	7.6667	(11.9719)	0.0000	3	(4.3052)	01/06/2025
603087.SH	01/03/2025	SDB3260123470	(600.00)	6.1577	(3,863.10)	(3,694.64)	0.0000	4.3300	(706.9811)	0.0000	1.3939	(2.1767)	0.0000	3	(0.7828)	01/06/2025
603087.SH	01/03/2025	SDB3260123470	(900.00)	6.1577	(5,794.66)	(5,541.97)	0.0000	4.3300	(706.9811)	0.0000	2.0909	(3.2651)	0.0000	3	(1.1741)	01/06/2025
603087.SH	01/03/2025	SDB3260123470	(500.00)	6.1577	(3,219.25)	(3,078.87)	0.0000	4.3300	(706.9811)	0.0000	1.1616	(1.8139)	0.0000	3	(0.6523)	01/06/2025
603087.SH	01/03/2025	SDB3260123470	(100.00)	6.1577	(643.85)	(615.77)	0.0000	4.3300	(706.9811)	0.0000	0.2323	(0.3628)	0.0000	3	(0.1305)	01/06/2025
603087.SH	01/03/2025	SDB3260123470	(2,800.00)	6.1577	(18,027.82)	(17,241.67)	0.0000	4.3300	(706.9811)	0.0000	6.5050	(10.1579)	0.0000	3	(3.6529)	01/06/2025
603087.SH	01/03/2025	SDB3260123470	(1,400.00)	6.1577	(9,013.91)	(8,620.84)	0.0000	4.3300	(706.9811)	0.0000	3.2525	(5.0790)	0.0000	3	(1.8265)	01/06/2025
603087.SH	01/03/2025	SDB3260123470	(1,000.00)	6.1577	(6,438.51)	(6,157.74)	0.0000	4.3300	(706.9811)	0.0000	2.3232	(3.6278)	0.0000	3	(1.3046)	01/06/2025
603087.SH	01/03/2025	SDB3260123470	(1,300.00)	6.1577	(8,370.06)	(8,005.06)	0.0000	4.3300	(706.9811)	0.0000	3.0202	(4.7162)	0.0000	3	(1.6960)	01/06/2025
603087.SH	01/03/2025	SDB3260123470	(1,000.00)	6.1577	(6,438.51)	(6,157.74)	0.0000	4.3300	(706.9811)	0.0000	2.3232	(3.6278)	0.0000	3	(1.3046)	01/06/2025
603087.SH	01/03/2025	SDB3260123470	(600.00)	6.1577	(3,863.10)	(3,694.64)	0.0000	4.3300	(706.9811)	0.0000	1.3939	(2.1767)	0.0000	3	(0.7828)	01/06/2025
603087.SH	01/03/2025	SDB3260123470	(300.00)	6.1577	(1,931.55)	(1,847.32)	0.0000	4.3300	(706.9811)	0.0000	0.6970	(1.0884)	0.0000	3	(0.3914)	01/06/2025
603087.SH	01/02/2025	SDB3260123470	(900.00)	6.1820	(5,794.66)	(5,563.81)	0.0000	4.3300	(706.9811)	0.0000	0.6970	(1.0926)	0.0000	1	(0.3957)	01/06/2025
603087.SH	01/02/2025	SDB3260123470	(2,000.00)	6.1820	(12,877.01)	(12,364.02)	0.0000	4.3300	(706.9811)	0.0000	1.5488	(2.4281)	0.0000	1	(0.8793)	01/06/2025
603087.SH	01/02/2025	SDB3260123470	(500.00)	6.1820	(3,219.25)	(3,091.01)	0.0000	4.3300	(706.9811)	0.0000	0.3872	(0.6070)	0.0000	1	(0.2198)	01/06/2025
603087.SH	01/02/2025	SDB3260123470	(500.00)	6.1820	(3,219.25)	(3,091.01)	0.0000	4.3300	(706.9811)	0.0000	0.3872	(0.6070)	0.0000	1	(0.2198)	01/06/2025
603087.SH	01/02/2025	SDB3260123470	(1,800.00)	6.1820	(11,589.31)	(11,127.62)	0.0000	4.3300	(706.9811)	0.0000	1.3939	(2.1853)	0.0000	1	(0.7913)	01/06/2025
603087.SH	01/02/2025	SDB3260123470	(3,200.00)	6.1820	(20,603.22)	(19,782.43)	0.0000	4.3300	(706.9811)	0.0000	2.4781	(3.8849)	0.0000	1	(1.4068)	01/06/2025
603087.SH	01/02/2025	SDB3260123470	(400.00)	6.1820	(2,575.40)	(2,472.80)	0.0000	4.3300	(706.9811)	0.0000	0.3098	(0.4856)	0.0000	1	(0.1759)	01/06/2025
603087.SH	01/02/2025	SDB3260123470	(2,800.00)	6.1820	(18,027.82)	(17,309.63)	0.0000	4.3300	(706.9811)	0.0000	2.1683	(3.3993)	0.0000	1	(1.2310)	01/06/2025
603087.SH	01/02/2025	SDB3260123470	(200.00)	6.1820	(1,287.70)	(1,236.40)	0.0000	4.3300	(706.9811)	0.0000	0.1549	(0.2428)	0.0000	1	(0.0879)	01/06/2025
603087.SH	01/02/2025	SDB3260123470	(300.00)	6.1820	(1,931.55)	(1,854.60)	0.0000	4.3300	(706.9811)	0.0000	0.2323	(0.3642)	0.0000	1	(0.1319)	01/06/2025
603087.SH	01/02/2025	SDB3260123470	(100.00)	6.1820	(643.85)	(618.20)	0.0000	4.3300	(706.9811)	0.0000	0.0774	(0.1214)	0.0000	1	(0.0440)	01/06/2025
603087.SH	01/02/2025	SDB3260123470	(3,300.00)	6.1820	(21,247.07)	(20,400.63)	0.0000	4.3300	(706.9811)	0.0000	2.5556	(4.0064)	0.0000	1	(1.4508)	01/06/2025
603087.SH	01/02/2025	SDB3260123470	(600.00)	6.1820	(3,863.10)	(3,709.21)	0.0000	4.3300	(706.9811)	0.0000	0.4646	(0.7284)	0.0000	1	(0.2638)	01/06/2025
603087.SH	01/02/2025	SDB3260123470	(900.00)	6.1820	(5,794.66)	(5,563.81)	0.0000	4.3300	(706.9811)	0.0000	0.6970	(1.0926)	0.0000	1	(0.3957)	01/06/2025
603087.SH	01/02/2025	SDB3260123470	(500.00)	6.1820	(3,219.25)	(3,091.01)	0.0000	4.3300	(706.9811)	0.0000	0.3872	(0.6070)	0.0000	1	(0.2198)	01/06/2025
603087.SH	01/02/2025	SDB3260123470	(100.00)	6.1820	(643.85)	(618.20)	0.0000	4.3300	(706.9811)	0.0000	0.0774	(0.1214)	0.0000	1	(0.0440)	01/06/2025
603087.SH	01/02/2025	SDB3260123470	(2,800.00)	6.1820	(18,027.82)	(17,309.63)	0.0000	4.3300	(706.9811)	0.0000	2.1683	(3.3993)	0.0000	1	(1.2310)	01/06/2025
603087.SH	01/02/2025	SDB3260123470	(1,400.00)	6.1820	(9,013.91)	(8,654.81)	0.0000	4.3300	(706.9811)	0.0000	1.0842	(1.6997)	0.0000	1	(0.6155)	01/06/2025
603087.SH	01/02/2025	SDB3260123470	(1,000.00)	6.1820	(6,438.51)	(6,182.01)	0.0000	4.3300	(706.9811)	0.0000	0.7744	(1.2140)	0.0000	1	(0.4396)	01/06/2025
603087.SH	01/02/2025	SDB3260123470	(1,300.00)	6.1820	(8,370.06)	(8,036.61)	0.0000	4.3300	(706.9811)	0.0000	1.0067	(1.5783)	0.0000	1	(0.5715)	01/06/2025
603087.SH	01/02/2025	SDB3260123470	(1,000.00)	6.1820	(6,438.51)	(6,182.01)	0.0000	4.3300	(706.9811)	0.0000	0.7744	(1.2140)	0.0000	1	(0.4396)	01/06/2025
603087.SH	01/02/2025	SDB3260123470	(600.00)	6.1820	(3,863.10)	(3,709.21)	0.0000	4.3300	(706.9811)	0.0000	0.4646	(0.7284)	0.0000	1	(0.2638)	01/06/2025
603087.SH	01/02/2025	SDB3260123470	(300.00)	6.1820	(1,931.55)	(1,854.60)	0.0000	4.3300	(706.9811)	0.0000	0.2323	(0.3642)	0.0000	1	(0.1319)	01/06/2025
603087.SH	12/31/2024	SDB3260123470	(900.00)	6.1664	(5,794.66)	(5,549.80)	0.0000	4.3300	(706.9811)	0.0000	1.3939	(2.1798)	0.0000	2	(0.7858)	01/06/2025
603087.SH	12/31/2024	SDB3260123470	(2,000.00)	6.1664	(12,877.01)	(12,332.88)	0.0000	4.3300	(706.9811)	0.0000	3.0976	(4.8440)	0.0000	2	(1.7463)	01/06/2025
603087.SH	12/31/2024	SDB3260123470	(500.00)	6.1664	(3,219.25)	(3,083.22)	0.0000	4.3300	(706.9811)	0.0000	0.7744	(1.2110)	0.0000	2	(0.4366)	01/06/2025
603087.SH	12/31/2024	SDB3260123470	(500.00)	6.1664	(3,219.25)	(3,083.22)	0.0000	4.3300	(706.9811)	0.0000	0.7744	(1.2110)	0.0000	2	(0.4366)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
GAN&LEE PHARMACEUTICALS CO..LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603087.SH	12/31/2024	SDB3260123470	(1,800.00)	6.1664	(11,589.31)	(11,099.60)	0.0000	4.3300	(706.9811)	0.0000	2.7879	(4.3596)	0.0000	2	(1.5717)	01/06/2025
603087.SH	12/31/2024	SDB3260123470	(3,200.00)	6.1664	(20,603.22)	(19,732.61)	0.0000	4.3300	(706.9811)	0.0000	4.9562	(7.7503)	0.0000	2	(2.7941)	01/06/2025
603087.SH	12/31/2024	SDB3260123470	(400.00)	6.1664	(2,575.40)	(2,466.58)	0.0000	4.3300	(706.9811)	0.0000	0.6195	(0.9688)	0.0000	2	(0.3493)	01/06/2025
603087.SH	12/31/2024	SDB3260123470	(2,800.00)	6.1664	(18,027.82)	(17,266.04)	0.0000	4.3300	(706.9811)	0.0000	4.3367	(6.7815)	0.0000	2	(2.4448)	01/06/2025
603087.SH	12/31/2024	SDB3260123470	(200.00)	6.1664	(1,287.70)	(1,233.29)	0.0000	4.3300	(706.9811)	0.0000	0.3098	(0.4844)	0.0000	2	(0.1746)	01/06/2025
603087.SH	12/31/2024	SDB3260123470	(300.00)	6.1664	(1,931.55)	(1,849.93)	0.0000	4.3300	(706.9811)	0.0000	0.4646	(0.7266)	0.0000	2	(0.2619)	01/06/2025
603087.SH	12/31/2024	SDB3260123470	(100.00)	6.1664	(643.85)	(616.64)	0.0000	4.3300	(706.9811)	0.0000	0.1549	(0.2422)	0.0000	2	(0.0873)	01/06/2025
603087.SH	12/31/2024	SDB3260123470	(3,300.00)	6.1664	(21,247.07)	(20,349.26)	0.0000	4.3300	(706.9811)	0.0000	5.1111	(7.9925)	0.0000	2	(2.8814)	01/06/2025
603087.SH	12/31/2024	SDB3260123470	(600.00)	6.1664	(3,863.10)	(3,699.87)	0.0000	4.3300	(706.9811)	0.0000	0.9293	(1.4532)	0.0000	2	(0.5239)	01/06/2025
603087.SH	12/31/2024	SDB3260123470	(900.00)	6.1664	(5,794.66)	(5,549.80)	0.0000	4.3300	(706.9811)	0.0000	1.3939	(2.1798)	0.0000	2	(0.7858)	01/06/2025
603087.SH	12/31/2024	SDB3260123470	(500.00)	6.1664	(3,219.25)	(3,083.22)	0.0000	4.3300	(706.9811)	0.0000	0.7744	(1.2110)	0.0000	2	(0.4366)	01/06/2025
603087.SH	12/31/2024	SDB3260123470	(100.00)	6.1664	(643.85)	(616.64)	0.0000	4.3300	(706.9811)	0.0000	0.1549	(0.2422)	0.0000	2	(0.0873)	01/06/2025
603087.SH	12/31/2024	SDB3260123470	(2,800.00)	6.1664	(18,027.82)	(17,266.04)	0.0000	4.3300	(706.9811)	0.0000	4.3367	(6.7815)	0.0000	2	(2.4448)	01/06/2025
603087.SH	12/31/2024	SDB3260123470	(1,400.00)	6.1664	(9,013.91)	(8,633.02)	0.0000	4.3300	(706.9811)	0.0000	2.1683	(3.3908)	0.0000	2	(1.2224)	01/06/2025
603087.SH	12/31/2024	SDB3260123470	(1,000.00)	6.1664	(6,438.51)	(6,166.44)	0.0000	4.3300	(706.9811)	0.0000	1.5488	(2.4220)	0.0000	2	(0.8732)	01/06/2025
603087.SH	12/31/2024	SDB3260123470	(1,300.00)	6.1664	(8,370.06)	(8,016.37)	0.0000	4.3300	(706.9811)	0.0000	2.0135	(3.1486)	0.0000	2	(1.1351)	01/06/2025
603087.SH	12/31/2024	SDB3260123470	(1,000.00)	6.1664	(6,438.51)	(6,166.44)	0.0000	4.3300	(706.9811)	0.0000	1.5488	(2.4220)	0.0000	2	(0.8732)	01/06/2025
603087.SH	12/31/2024	SDB3260123470	(600.00)	6.1664	(3,863.10)	(3,699.87)	0.0000	4.3300	(706.9811)	0.0000	0.9293	(1.4532)	0.0000	2	(0.5239)	01/06/2025
603087.SH	12/31/2024	SDB3260123470	(300.00)	6.1664	(1,931.55)	(1,849.93)	0.0000	4.3300	(706.9811)	0.0000	0.4646	(0.7266)	0.0000	2	(0.2619)	01/06/2025
603087.SH	12/30/2024	SDB3260123470	(900.00)	6.1270	(5,794.66)	(5,514.32)	0.0000	4.3300	(706.9811)	0.0000	0.6970	(1.0829)	0.0000	1	(0.3860)	01/06/2025
603087.SH	12/30/2024	SDB3260123470	(2,000.00)	6.1270	(12,877.01)	(12,254.03)	0.0000	4.3300	(706.9811)	0.0000	1.5488	(2.4065)	0.0000	1	(0.8577)	01/06/2025
603087.SH	12/30/2024	SDB3260123470	(500.00)	6.1270	(3,219.25)	(3,063.51)	0.0000	4.3300	(706.9811)	0.0000	0.3872	(0.6016)	0.0000	1	(0.2144)	01/06/2025
603087.SH	12/30/2024	SDB3260123470	(500.00)	6.1270	(3,219.25)	(3,063.51)	0.0000	4.3300	(706.9811)	0.0000	0.3872	(0.6016)	0.0000	1	(0.2144)	01/06/2025
603087.SH	12/30/2024	SDB3260123470	(1,800.00)	6.1270	(11,589.31)	(11,028.63)	0.0000	4.3300	(706.9811)	0.0000	1.3939	(2.1658)	0.0000	1	(0.7719)	01/06/2025
603087.SH	12/30/2024	SDB3260123470	(3,200.00)	6.1270	(20,603.22)	(19,606.45)	0.0000	4.3300	(706.9811)	0.0000	2.4781	(3.8504)	0.0000	1	(1.3723)	01/06/2025
603087.SH	12/30/2024	SDB3260123470	(400.00)	6.1270	(2,575.40)	(2,450.81)	0.0000	4.3300	(706.9811)	0.0000	0.3098	(0.4813)	0.0000	1	(0.1715)	01/06/2025
603087.SH	12/30/2024	SDB3260123470	(2,800.00)	6.1270	(18,027.82)	(17,155.65)	0.0000	4.3300	(706.9811)	0.0000	2.1683	(3.3691)	0.0000	1	(1.2007)	01/06/2025
603087.SH	12/30/2024	SDB3260123470	(200.00)	6.1270	(1,287.70)	(1,225.40)	0.0000	4.3300	(706.9811)	0.0000	0.1549	(0.2406)	0.0000	1	(0.0858)	01/06/2025
603087.SH	12/30/2024	SDB3260123470	(300.00)	6.1270	(1,931.55)	(1,838.11)	0.0000	4.3300	(706.9811)	0.0000	0.2323	(0.3610)	0.0000	1	(0.1287)	01/06/2025
603087.SH	12/30/2024	SDB3260123470	(100.00)	6.1270	(643.85)	(612.70)	0.0000	4.3300	(706.9811)	0.0000	0.0774	(0.1203)	0.0000	1	(0.0429)	01/06/2025
603087.SH	12/30/2024	SDB3260123470	(3,300.00)	6.1270	(21,247.07)	(20,219.16)	0.0000	4.3300	(706.9811)	0.0000	2.5556	(3.9707)	0.0000	1	(1.4152)	01/06/2025
603087.SH	12/30/2024	SDB3260123470	(600.00)	6.1270	(3,863.10)	(3,676.21)	0.0000	4.3300	(706.9811)	0.0000	0.4646	(0.7219)	0.0000	1	(0.2573)	01/06/2025
603087.SH	12/30/2024	SDB3260123470	(900.00)	6.1270	(5,794.66)	(5,514.32)	0.0000	4.3300	(706.9811)	0.0000	0.6970	(1.0829)	0.0000	1	(0.3860)	01/06/2025
603087.SH	12/30/2024	SDB3260123470	(500.00)	6.1270	(3,219.25)	(3,063.51)	0.0000	4.3300	(706.9811)	0.0000	0.3872	(0.6016)	0.0000	1	(0.2144)	01/06/2025
603087.SH	12/30/2024	SDB3260123470	(100.00)	6.1270	(643.85)	(612.70)	0.0000	4.3300	(706.9811)	0.0000	0.0774	(0.1203)	0.0000	1	(0.0429)	01/06/2025
603087.SH	12/30/2024	SDB3260123470	(2,800.00)	6.1270	(18,027.82)	(17,155.65)	0.0000	4.3300	(706.9811)	0.0000	2.1683	(3.3691)	0.0000	1	(1.2007)	01/06/2025
603087.SH	12/30/2024	SDB3260123470	(1,400.00)	6.1270	(9,013.91)	(8,577.82)	0.0000	4.3300	(706.9811)	0.0000	1.0842	(1.6845)	0.0000	1	(0.6004)	01/06/2025
603087.SH	12/30/2024	SDB3260123470	(1,000.00)	6.1270	(6,438.51)	(6,127.02)	0.0000	4.3300	(706.9811)	0.0000	0.7744	(1.2032)	0.0000	1	(0.4288)	01/06/2025
603087.SH	12/30/2024	SDB3260123470	(1,300.00)	6.1270	(8,370.06)	(7,965.12)	0.0000	4.3300	(706.9811)	0.0000	1.0067	(1.5642)	0.0000	1	(0.5575)	01/06/2025
603087.SH	12/30/2024	SDB3260123470	(1,000.00)	6.1270	(6,438.51)	(6,127.02)	0.0000	4.3300	(706.9811)	0.0000	0.7744	(1.2032)	0.0000	1	(0.4288)	01/06/2025
603087.SH	12/30/2024	SDB3260123470	(600.00)	6.1270	(3,863.10)	(3,676.21)	0.0000	4.3300	(706.9811)	0.0000	0.4646	(0.7219)	0.0000	1	(0.2573)	01/06/2025
603087.SH	12/30/2024	SDB3260123470	(300.00)	6.1270	(1,931.55)	(1,838.11)	0.0000	4.3300	(706.9811)	0.0000	0.2323	(0.3610)	0.0000	1	(0.1287)	01/06/2025
603087.SH	12/27/2024	SDB3260123470	(900.00)	6.2630	(5,794.66)	(5,636.70)	0.0000	4.3300	(706.9811)	0.0000	2.0909	(3.3209)	0.0000	3	(1.2300)	01/06/2025
603087.SH	12/27/2024	SDB3260123470	(2,000.00)	6.2630	(12,877.01)	(12,526.00)	0.0000	4.3300	(706.9811)	0.0000	4.6465	(7.3797)	0.0000	3	(2.7332)	01/06/2025
603087.SH	12/27/2024	SDB3260123470	(500.00)	6.2630	(3,219.25)	(3,131.50)	0.0000	4.3300	(706.9811)	0.0000	1.1616	(1.8449)	0.0000	3	(0.6833)	01/06/2025
603087.SH	12/27/2024	SDB3260123470	(500.00)	6.2630	(3,219.25)	(3,131.50)	0.0000	4.3300	(706.9811)	0.0000	1.1616	(1.8449)	0.0000	3	(0.6833)	01/06/2025
603087.SH	12/27/2024	SDB3260123470	(1,800.00)	6.2630	(11,589.31)	(11,273.40)	0.0000	4.3300	(706.9811)	0.0000	4.1818	(6.6417)	0.0000	3	(2.4599)	01/06/2025
603087.SH	12/27/2024	SDB3260123470	(3,200.00)	6.2630	(20,603.22)	(20,041.60)	0.0000	4.3300	(706.9811)	0.0000	7.4343	(11.8075)	0.0000	3	(4.3732)	01/06/2025
603087.SH	12/27/2024	SDB3260123470	(400.00)	6.2630	(2,575.40)	(2,505.20)	0.0000	4.3300	(706.9811)	0.0000	0.9293	(1.4759)	0.0000	3	(0.5466)	01/06/2025
603087.SH	12/27/2024	SDB3260123470	(2,800.00)	6.2630	(18,027.82)	(17,536.40)	0.0000	4.3300	(706.9811)	0.0000	6.5050	(10.3316)	0.0000	3	(3.8265)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
GAN&LEE PHARMACEUTICALS CO..LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603087.SH	12/27/2024	SDB3260123470	(200.00)	6.2630	(1,287.70)	(1,252.60)	0.0000	4.3300	(706.9811)	0.0000	0.4646	(0.7380)	0.0000	3	(0.2733)	01/06/2025
603087.SH	12/27/2024	SDB3260123470	(300.00)	6.2630	(1,931.55)	(1,878.90)	0.0000	4.3300	(706.9811)	0.0000	0.6970	(1.1070)	0.0000	3	(0.4100)	01/06/2025
603087.SH	12/27/2024	SDB3260123470	(100.00)	6.2630	(643.85)	(626.30)	0.0000	4.3300	(706.9811)	0.0000	0.2323	(0.3690)	0.0000	3	(0.1367)	01/06/2025
603087.SH	12/27/2024	SDB3260123470	(3,300.00)	6.2630	(21,247.07)	(20,667.90)	0.0000	4.3300	(706.9811)	0.0000	7.6667	(12.1765)	0.0000	3	(4.5099)	01/06/2025
603087.SH	12/27/2024	SDB3260123470	(600.00)	6.2630	(3,863.10)	(3,757.80)	0.0000	4.3300	(706.9811)	0.0000	1.3939	(2.2139)	0.0000	3	(0.8200)	01/06/2025
603087.SH	12/27/2024	SDB3260123470	(900.00)	6.2630	(5,794.66)	(5,636.70)	0.0000	4.3300	(706.9811)	0.0000	2.0909	(3.3209)	0.0000	3	(1.2300)	01/06/2025
603087.SH	12/27/2024	SDB3260123470	(500.00)	6.2630	(3,219.25)	(3,131.50)	0.0000	4.3300	(706.9811)	0.0000	1.1616	(1.8449)	0.0000	3	(0.6833)	01/06/2025
603087.SH	12/27/2024	SDB3260123470	(100.00)	6.2630	(643.85)	(626.30)	0.0000	4.3300	(706.9811)	0.0000	0.2323	(0.3690)	0.0000	3	(0.1367)	01/06/2025
603087.SH	12/27/2024	SDB3260123470	(2,800.00)	6.2630	(18,027.82)	(17,536.40)	0.0000	4.3300	(706.9811)	0.0000	6.5050	(10.3316)	0.0000	3	(3.8265)	01/06/2025
603087.SH	12/27/2024	SDB3260123470	(1,400.00)	6.2630	(9,013.91)	(8,768.20)	0.0000	4.3300	(706.9811)	0.0000	3.2525	(5.1658)	0.0000	3	(1.9133)	01/06/2025
603087.SH	12/27/2024	SDB3260123470	(1,000.00)	6.2630	(6,438.51)	(6,263.00)	0.0000	4.3300	(706.9811)	0.0000	2.3232	(3.6899)	0.0000	3	(1.3666)	01/06/2025
603087.SH	12/27/2024	SDB3260123470	(1,300.00)	6.2630	(8,370.06)	(8,141.90)	0.0000	4.3300	(706.9811)	0.0000	3.0202	(4.7968)	0.0000	3	(1.7766)	01/06/2025
603087.SH	12/27/2024	SDB3260123470	(1,000.00)	6.2630	(6,438.51)	(6,263.00)	0.0000	4.3300	(706.9811)	0.0000	2.3232	(3.6899)	0.0000	3	(1.3666)	01/06/2025
603087.SH	12/27/2024	SDB3260123470	(600.00)	6.2630	(3,863.10)	(3,757.80)	0.0000	4.3300	(706.9811)	0.0000	1.3939	(2.2139)	0.0000	3	(0.8200)	01/06/2025
603087.SH	12/27/2024	SDB3260123470	(300.00)	6.2630	(1,931.55)	(1,878.90)	0.0000	4.3300	(706.9811)	0.0000	0.6970	(1.1070)	0.0000	3	(0.4100)	01/06/2025
603087.SH	12/26/2024	SDB3260123470	(900.00)	6.2250	(5,794.66)	(5,602.54)	0.0000	4.3300	(706.9811)	0.0000	0.6970	(1.1002)	0.0000	1	(0.4033)	01/06/2025
603087.SH	12/26/2024	SDB3260123470	(2,000.00)	6.2250	(12,877.01)	(12,450.10)	0.0000	4.3300	(706.9811)	0.0000	1.5488	(2.4450)	0.0000	1	(0.8962)	01/06/2025
603087.SH	12/26/2024	SDB3260123470	(500.00)	6.2250	(3,219.25)	(3,112.52)	0.0000	4.3300	(706.9811)	0.0000	0.3872	(0.6112)	0.0000	1	(0.2240)	01/06/2025
603087.SH	12/26/2024	SDB3260123470	(500.00)	6.2250	(3,219.25)	(3,112.52)	0.0000	4.3300	(706.9811)	0.0000	0.3872	(0.6112)	0.0000	1	(0.2240)	01/06/2025
603087.SH	12/26/2024	SDB3260123470	(1,800.00)	6.2250	(11,589.31)	(11,205.09)	0.0000	4.3300	(706.9811)	0.0000	1.3939	(2.2005)	0.0000	1	(0.8066)	01/06/2025
603087.SH	12/26/2024	SDB3260123470	(3,200.00)	6.2250	(20,603.22)	(19,920.15)	0.0000	4.3300	(706.9811)	0.0000	2.4781	(3.9120)	0.0000	1	(1.4339)	01/06/2025
603087.SH	12/26/2024	SDB3260123470	(400.00)	6.2250	(2,575.40)	(2,490.02)	0.0000	4.3300	(706.9811)	0.0000	0.3098	(0.4890)	0.0000	1	(0.1792)	01/06/2025
603087.SH	12/26/2024	SDB3260123470	(2,800.00)	6.2250	(18,027.82)	(17,430.13)	0.0000	4.3300	(706.9811)	0.0000	2.1683	(3.4230)	0.0000	1	(1.2546)	01/06/2025
603087.SH	12/26/2024	SDB3260123470	(200.00)	6.2250	(1,287.70)	(1,245.01)	0.0000	4.3300	(706.9811)	0.0000	0.1549	(0.2445)	0.0000	1	(0.0896)	01/06/2025
603087.SH	12/26/2024	SDB3260123470	(300.00)	6.2250	(1,931.55)	(1,867.51)	0.0000	4.3300	(706.9811)	0.0000	0.2323	(0.3667)	0.0000	1	(0.1344)	01/06/2025
603087.SH	12/26/2024	SDB3260123470	(100.00)	6.2250	(643.85)	(622.50)	0.0000	4.3300	(706.9811)	0.0000	0.0774	(0.1222)	0.0000	1	(0.0448)	01/06/2025
603087.SH	12/26/2024	SDB3260123470	(3,300.00)	6.2250	(21,247.07)	(20,542.66)	0.0000	4.3300	(706.9811)	0.0000	2.5556	(4.0342)	0.0000	1	(1.4787)	01/06/2025
603087.SH	12/26/2024	SDB3260123470	(600.00)	6.2250	(3,863.10)	(3,735.03)	0.0000	4.3300	(706.9811)	0.0000	0.4646	(0.7335)	0.0000	1	(0.2689)	01/06/2025
603087.SH	12/26/2024	SDB3260123470	(900.00)	6.2250	(5,794.66)	(5,602.54)	0.0000	4.3300	(706.9811)	0.0000	0.6970	(1.1002)	0.0000	1	(0.4033)	01/06/2025
603087.SH	12/26/2024	SDB3260123470	(500.00)	6.2250	(3,219.25)	(3,112.52)	0.0000	4.3300	(706.9811)	0.0000	0.3872	(0.6112)	0.0000	1	(0.2240)	01/06/2025
603087.SH	12/26/2024	SDB3260123470	(100.00)	6.2250	(643.85)	(622.50)	0.0000	4.3300	(706.9811)	0.0000	0.0774	(0.1222)	0.0000	1	(0.0448)	01/06/2025
603087.SH	12/26/2024	SDB3260123470	(2,800.00)	6.2250	(18,027.82)	(17,430.13)	0.0000	4.3300	(706.9811)	0.0000	2.1683	(3.4230)	0.0000	1	(1.2546)	01/06/2025
603087.SH	12/26/2024	SDB3260123470	(1,400.00)	6.2250	(9,013.91)	(8,715.07)	0.0000	4.3300	(706.9811)	0.0000	1.0842	(1.7115)	0.0000	1	(0.6273)	01/06/2025
603087.SH	12/26/2024	SDB3260123470	(1,000.00)	6.2250	(6,438.51)	(6,225.05)	0.0000	4.3300	(706.9811)	0.0000	0.7744	(1.2225)	0.0000	1	(0.4481)	01/06/2025
603087.SH	12/26/2024	SDB3260123470	(1,300.00)	6.2250	(8,370.06)	(8,092.56)	0.0000	4.3300	(706.9811)	0.0000	1.0067	(1.5892)	0.0000	1	(0.5825)	01/06/2025
603087.SH	12/26/2024	SDB3260123470	(1,000.00)	6.2250	(6,438.51)	(6,225.05)	0.0000	4.3300	(706.9811)	0.0000	0.7744	(1.2225)	0.0000	1	(0.4481)	01/06/2025
603087.SH	12/26/2024	SDB3260123470	(600.00)	6.2250	(3,863.10)	(3,735.03)	0.0000	4.3300	(706.9811)	0.0000	0.4646	(0.7335)	0.0000	1	(0.2689)	01/06/2025
603087.SH	12/26/2024	SDB3260123470	(300.00)	6.2250	(1,931.55)	(1,867.51)	0.0000	4.3300	(706.9811)	0.0000	0.2323	(0.3667)	0.0000	1	(0.1344)	01/06/2025
603087.SH	12/24/2024	SDB3260123470	(900.00)	6.2250	(5,794.66)	(5,602.54)	0.0000	4.3300	(706.9811)	0.0000	1.3939	(2.2005)	0.0000	2	(0.8066)	01/06/2025
603087.SH	12/24/2024	SDB3260123470	(2,000.00)	6.2250	(12,877.01)	(12,450.10)	0.0000	4.3300	(706.9811)	0.0000	3.0976	(4.8900)	0.0000	2	(1.7924)	01/06/2025
603087.SH	12/24/2024	SDB3260123470	(500.00)	6.2250	(3,219.25)	(3,112.52)	0.0000	4.3300	(706.9811)	0.0000	0.7744	(1.2225)	0.0000	2	(0.4481)	01/06/2025
603087.SH	12/24/2024	SDB3260123470	(500.00)	6.2250	(3,219.25)	(3,112.52)	0.0000	4.3300	(706.9811)	0.0000	0.7744	(1.2225)	0.0000	2	(0.4481)	01/06/2025
603087.SH	12/24/2024	SDB3260123470	(1,800.00)	6.2250	(11,589.31)	(11,205.09)	0.0000	4.3300	(706.9811)	0.0000	2.7879	(4.4010)	0.0000	2	(1.6131)	01/06/2025
603087.SH	12/24/2024	SDB3260123470	(3,200.00)	6.2250	(20,603.22)	(19,920.15)	0.0000	4.3300	(706.9811)	0.0000	4.9562	(7.8240)	0.0000	2	(2.8678)	01/06/2025
603087.SH	12/24/2024	SDB3260123470	(400.00)	6.2250	(2,575.40)	(2,490.02)	0.0000	4.3300	(706.9811)	0.0000	0.6195	(0.9780)	0.0000	2	(0.3585)	01/06/2025
603087.SH	12/24/2024	SDB3260123470	(2,800.00)	6.2250	(18,027.82)	(17,430.13)	0.0000	4.3300	(706.9811)	0.0000	4.3367	(6.8460)	0.0000	2	(2.5093)	01/06/2025
603087.SH	12/24/2024	SDB3260123470	(200.00)	6.2250	(1,287.70)	(1,245.01)	0.0000	4.3300	(706.9811)	0.0000	0.3098	(0.4890)	0.0000	2	(0.1792)	01/06/2025
603087.SH	12/24/2024	SDB3260123470	(300.00)	6.2250	(1,931.55)	(1,867.51)	0.0000	4.3300	(706.9811)	0.0000	0.4646	(0.7335)	0.0000	2	(0.2689)	01/06/2025
603087.SH	12/24/2024	SDB3260123470	(100.00)	6.2250	(643.85)	(622.50)	0.0000	4.3300	(706.9811)	0.0000	0.1549	(0.2445)	0.0000	2	(0.0896)	01/06/2025
603087.SH	12/24/2024	SDB3260123470	(3,300.00)	6.2250	(21,247.07)	(20,542.66)	0.0000	4.3300	(706.9811)	0.0000	5.1111	(8.0685)	0.0000	2	(2.9574)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
GAN&LEE PHARMACEUTICALS CO..LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603087.SH	12/24/2024	SDB3260123470	(600.00)	6.2250	(3,863.10)	(3,735.03)	0.0000	4.3300	(706.9811)	0.0000	0.9293	(1.4670)	0.0000	2	(0.5377)	01/06/2025
603087.SH	12/24/2024	SDB3260123470	(900.00)	6.2250	(5,794.66)	(5,602.54)	0.0000	4.3300	(706.9811)	0.0000	1.3939	(2.2005)	0.0000	2	(0.8066)	01/06/2025
603087.SH	12/24/2024	SDB3260123470	(500.00)	6.2250	(3,219.25)	(3,112.52)	0.0000	4.3300	(706.9811)	0.0000	0.7744	(1.2225)	0.0000	2	(0.4481)	01/06/2025
603087.SH	12/24/2024	SDB3260123470	(100.00)	6.2250	(643.85)	(622.50)	0.0000	4.3300	(706.9811)	0.0000	0.1549	(0.2445)	0.0000	2	(0.0896)	01/06/2025
603087.SH	12/24/2024	SDB3260123470	(2,800.00)	6.2250	(18,027.82)	(17,430.13)	0.0000	4.3300	(706.9811)	0.0000	4.3367	(6.8460)	0.0000	2	(2.5093)	01/06/2025
603087.SH	12/24/2024	SDB3260123470	(1,400.00)	6.2250	(9,013.91)	(8,715.07)	0.0000	4.3300	(706.9811)	0.0000	2.1683	(3.4230)	0.0000	2	(1.2546)	01/06/2025
603087.SH	12/24/2024	SDB3260123470	(1,000.00)	6.2250	(6,438.51)	(6,225.05)	0.0000	4.3300	(706.9811)	0.0000	1.5488	(2.4450)	0.0000	2	(0.8962)	01/06/2025
603087.SH	12/24/2024	SDB3260123470	(1,300.00)	6.2250	(8,370.06)	(8,092.56)	0.0000	4.3300	(706.9811)	0.0000	2.0135	(3.1785)	0.0000	2	(1.1650)	01/06/2025
603087.SH	12/24/2024	SDB3260123470	(1,000.00)	6.2250	(6,438.51)	(6,225.05)	0.0000	4.3300	(706.9811)	0.0000	1.5488	(2.4450)	0.0000	2	(0.8962)	01/06/2025
603087.SH	12/24/2024	SDB3260123470	(600.00)	6.2250	(3,863.10)	(3,735.03)	0.0000	4.3300	(706.9811)	0.0000	0.9293	(1.4670)	0.0000	2	(0.5377)	01/06/2025
603087.SH	12/24/2024	SDB3260123470	(300.00)	6.2250	(1,931.55)	(1,867.51)	0.0000	4.3300	(706.9811)	0.0000	0.4646	(0.7335)	0.0000	2	(0.2689)	01/06/2025
603087.SH	12/23/2024	SDB3260123470	(900.00)	6.2246	(5,794.66)	(5,602.16)	0.0000	4.3300	(706.9811)	0.0000	0.6970	(1.1002)	0.0000	1	(0.4032)	01/06/2025
603087.SH	12/23/2024	SDB3260123470	(2,000.00)	6.2246	(12,877.01)	(12,449.25)	0.0000	4.3300	(706.9811)	0.0000	1.5488	(2.4448)	0.0000	1	(0.8960)	01/06/2025
603087.SH	12/23/2024	SDB3260123470	(500.00)	6.2246	(3,219.25)	(3,112.31)	0.0000	4.3300	(706.9811)	0.0000	0.3872	(0.6112)	0.0000	1	(0.2240)	01/06/2025
603087.SH	12/23/2024	SDB3260123470	(500.00)	6.2246	(3,219.25)	(3,112.31)	0.0000	4.3300	(706.9811)	0.0000	0.3872	(0.6112)	0.0000	1	(0.2240)	01/06/2025
603087.SH	12/23/2024	SDB3260123470	(1,800.00)	6.2246	(11,589.31)	(11,204.32)	0.0000	4.3300	(706.9811)	0.0000	1.3939	(2.2003)	0.0000	1	(0.8064)	01/06/2025
603087.SH	12/23/2024	SDB3260123470	(3,200.00)	6.2246	(20,603.22)	(19,918.80)	0.0000	4.3300	(706.9811)	0.0000	2.4781	(3.9117)	0.0000	1	(1.4336)	01/06/2025
603087.SH	12/23/2024	SDB3260123470	(400.00)	6.2246	(2,575.40)	(2,489.85)	0.0000	4.3300	(706.9811)	0.0000	0.3098	(0.4890)	0.0000	1	(0.1792)	01/06/2025
603087.SH	12/23/2024	SDB3260123470	(2,800.00)	6.2246	(18,027.82)	(17,428.95)	0.0000	4.3300	(706.9811)	0.0000	2.1683	(3.4228)	0.0000	1	(1.2544)	01/06/2025
603087.SH	12/23/2024	SDB3260123470	(200.00)	6.2246	(1,287.70)	(1,244.92)	0.0000	4.3300	(706.9811)	0.0000	0.1549	(0.2445)	0.0000	1	(0.0896)	01/06/2025
603087.SH	12/23/2024	SDB3260123470	(300.00)	6.2246	(1,931.55)	(1,867.39)	0.0000	4.3300	(706.9811)	0.0000	0.2323	(0.3667)	0.0000	1	(0.1344)	01/06/2025
603087.SH	12/23/2024	SDB3260123470	(100.00)	6.2246	(643.85)	(622.46)	0.0000	4.3300	(706.9811)	0.0000	0.0774	(0.1222)	0.0000	1	(0.0448)	01/06/2025
603087.SH	12/23/2024	SDB3260123470	(3,300.00)	6.2246	(21,247.07)	(20,541.26)	0.0000	4.3300	(706.9811)	0.0000	2.5556	(4.0340)	0.0000	1	(1.4784)	01/06/2025
603087.SH	12/23/2024	SDB3260123470	(600.00)	6.2246	(3,863.10)	(3,734.77)	0.0000	4.3300	(706.9811)	0.0000	0.4646	(0.7334)	0.0000	1	(0.2688)	01/06/2025
603087.SH	12/23/2024	SDB3260123470	(900.00)	6.2246	(5,794.66)	(5,602.16)	0.0000	4.3300	(706.9811)	0.0000	0.6970	(1.1002)	0.0000	1	(0.4032)	01/06/2025
603087.SH	12/23/2024	SDB3260123470	(500.00)	6.2246	(3,219.25)	(3,112.31)	0.0000	4.3300	(706.9811)	0.0000	0.3872	(0.6112)	0.0000	1	(0.2240)	01/06/2025
603087.SH	12/23/2024	SDB3260123470	(100.00)	6.2246	(643.85)	(622.46)	0.0000	4.3300	(706.9811)	0.0000	0.0774	(0.1222)	0.0000	1	(0.0448)	01/06/2025
603087.SH	12/23/2024	SDB3260123470	(2,800.00)	6.2246	(18,027.82)	(17,428.95)	0.0000	4.3300	(706.9811)	0.0000	2.1683	(3.4228)	0.0000	1	(1.2544)	01/06/2025
603087.SH	12/23/2024	SDB3260123470	(1,400.00)	6.2246	(9,013.91)	(8,714.47)	0.0000	4.3300	(706.9811)	0.0000	1.0842	(1.7114)	0.0000	1	(0.6272)	01/06/2025
603087.SH	12/23/2024	SDB3260123470	(1,000.00)	6.2246	(6,438.51)	(6,224.62)	0.0000	4.3300	(706.9811)	0.0000	0.7744	(1.2224)	0.0000	1	(0.4480)	01/06/2025
603087.SH	12/23/2024	SDB3260123470	(1,300.00)	6.2246	(8,370.06)	(8,092.01)	0.0000	4.3300	(706.9811)	0.0000	1.0067	(1.5891)	0.0000	1	(0.5824)	01/06/2025
603087.SH	12/23/2024	SDB3260123470	(1,000.00)	6.2246	(6,438.51)	(6,224.62)	0.0000	4.3300	(706.9811)	0.0000	0.7744	(1.2224)	0.0000	1	(0.4480)	01/06/2025
603087.SH	12/23/2024	SDB3260123470	(600.00)	6.2246	(3,863.10)	(3,734.77)	0.0000	4.3300	(706.9811)	0.0000	0.4646	(0.7334)	0.0000	1	(0.2688)	01/06/2025
603087.SH	12/23/2024	SDB3260123470	(300.00)	6.2246	(1,931.55)	(1,867.39)	0.0000	4.3300	(706.9811)	0.0000	0.2323	(0.3667)	0.0000	1	(0.1344)	01/06/2025
603087.SH	12/20/2024	SDB3260123470	(900.00)	6.1850	(5,794.66)	(5,566.49)	0.0000	4.3300	(706.9811)	0.0000	2.0909	(3.2795)	0.0000	3	(1.1886)	01/06/2025
603087.SH	12/20/2024	SDB3260123470	(2,000.00)	6.1850	(12,877.01)	(12,369.97)	0.0000	4.3300	(706.9811)	0.0000	4.6465	(7.2878)	0.0000	3	(2.6413)	01/06/2025
603087.SH	12/20/2024	SDB3260123470	(500.00)	6.1850	(3,219.25)	(3,092.49)	0.0000	4.3300	(706.9811)	0.0000	1.1616	(1.8219)	0.0000	3	(0.6603)	01/06/2025
603087.SH	12/20/2024	SDB3260123470	(500.00)	6.1850	(3,219.25)	(3,092.49)	0.0000	4.3300	(706.9811)	0.0000	1.1616	(1.8219)	0.0000	3	(0.6603)	01/06/2025
603087.SH	12/20/2024	SDB3260123470	(1,800.00)	6.1850	(11,589.31)	(11,132.98)	0.0000	4.3300	(706.9811)	0.0000	4.1818	(6.5590)	0.0000	3	(2.3772)	01/06/2025
603087.SH	12/20/2024	SDB3260123470	(3,200.00)	6.1850	(20,603.22)	(19,791.96)	0.0000	4.3300	(706.9811)	0.0000	7.4343	(11.6605)	0.0000	3	(4.2261)	01/06/2025
603087.SH	12/20/2024	SDB3260123470	(400.00)	6.1850	(2,575.40)	(2,473.99)	0.0000	4.3300	(706.9811)	0.0000	0.9293	(1.4576)	0.0000	3	(0.5283)	01/06/2025
603087.SH	12/20/2024	SDB3260123470	(2,800.00)	6.1850	(18,027.82)	(17,317.96)	0.0000	4.3300	(706.9811)	0.0000	6.5050	(10.2029)	0.0000	3	(3.6979)	01/06/2025
603087.SH	12/20/2024	SDB3260123470	(200.00)	6.1850	(1,287.70)	(1,237.00)	0.0000	4.3300	(706.9811)	0.0000	0.4646	(0.7288)	0.0000	3	(0.2641)	01/06/2025
603087.SH	12/20/2024	SDB3260123470	(300.00)	6.1850	(1,931.55)	(1,855.50)	0.0000	4.3300	(706.9811)	0.0000	0.6970	(1.0932)	0.0000	3	(0.3962)	01/06/2025
603087.SH	12/20/2024	SDB3260123470	(100.00)	6.1850	(643.85)	(618.50)	0.0000	4.3300	(706.9811)	0.0000	0.2323	(0.3644)	0.0000	3	(0.1321)	01/06/2025
603087.SH	12/20/2024	SDB3260123470	(3,300.00)	6.1850	(21,247.07)	(20,410.46)	0.0000	4.3300	(706.9811)	0.0000	7.6667	(12.0248)	0.0000	3	(4.3582)	01/06/2025
603087.SH	12/20/2024	SDB3260123470	(600.00)	6.1850	(3,863.10)	(3,710.99)	0.0000	4.3300	(706.9811)	0.0000	1.3939	(2.1863)	0.0000	3	(0.7924)	01/06/2025
603087.SH	12/20/2024	SDB3260123470	(900.00)	6.1850	(5,794.66)	(5,566.49)	0.0000	4.3300	(706.9811)	0.0000	2.0909	(3.2795)	0.0000	3	(1.1886)	01/06/2025
603087.SH	12/20/2024	SDB3260123470	(500.00)	6.1850	(3,219.25)	(3,092.49)	0.0000	4.3300	(706.9811)	0.0000	1.1616	(1.8219)	0.0000	3	(0.6603)	01/06/2025
603087.SH	12/20/2024	SDB3260123470	(100.00)	6.1850	(643.85)	(618.50)	0.0000	4.3300	(706.9811)	0.0000	0.2323	(0.3644)	0.0000	3	(0.1321)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
GAN&LEE PHARMACEUTICALS CO.-LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603087.SH	12/20/2024	SDB3260123470	(2,800.00)	6.1850	(18,027.82)	(17,317.96)	0.0000	4.3300	(706.9811)	0.0000	6.5050	(10.2029)	0.0000	3	(3.6979)	01/06/2025
603087.SH	12/20/2024	SDB3260123470	(1,400.00)	6.1850	(9,013.91)	(8,658.98)	0.0000	4.3300	(706.9811)	0.0000	3.2525	(5.1014)	0.0000	3	(1.8489)	01/06/2025
603087.SH	12/20/2024	SDB3260123470	(1,000.00)	6.1850	(6,438.51)	(6,184.99)	0.0000	4.3300	(706.9811)	0.0000	2.3232	(3.6439)	0.0000	3	(1.3207)	01/06/2025
603087.SH	12/20/2024	SDB3260123470	(1,300.00)	6.1850	(8,370.06)	(8,040.48)	0.0000	4.3300	(706.9811)	0.0000	3.0202	(4.7371)	0.0000	3	(1.7169)	01/06/2025
603087.SH	12/20/2024	SDB3260123470	(1,000.00)	6.1850	(6,438.51)	(6,184.99)	0.0000	4.3300	(706.9811)	0.0000	2.3232	(3.6439)	0.0000	3	(1.3207)	01/06/2025
603087.SH	12/20/2024	SDB3260123470	(600.00)	6.1850	(3,863.10)	(3,710.99)	0.0000	4.3300	(706.9811)	0.0000	1.3939	(2.1863)	0.0000	3	(0.7924)	01/06/2025
603087.SH	12/20/2024	SDB3260123470	(300.00)	6.1850	(1,931.55)	(1,855.50)	0.0000	4.3300	(706.9811)	0.0000	0.6970	(1.0932)	0.0000	3	(0.3962)	01/06/2025
603087.SH	12/19/2024	SDB3260123470	(900.00)	6.3837	(5,794.66)	(5,745.30)	0.0000	4.5800	(706.9811)	0.0000	0.7372	(1.1283)	0.0000	1	(0.3911)	01/06/2025
603087.SH	12/19/2024	SDB3260123470	(2,000.00)	6.3837	(12,877.01)	(12,767.33)	0.0000	4.5800	(706.9811)	0.0000	1.6382	(2.5073)	0.0000	1	(0.8691)	01/06/2025
603087.SH	12/19/2024	SDB3260123470	(500.00)	6.3837	(3,219.25)	(3,191.83)	0.0000	4.5800	(706.9811)	0.0000	0.4096	(0.6268)	0.0000	1	(0.2173)	01/06/2025
603087.SH	12/19/2024	SDB3260123470	(500.00)	6.3837	(3,219.25)	(3,191.83)	0.0000	4.5800	(706.9811)	0.0000	0.4096	(0.6268)	0.0000	1	(0.2173)	01/06/2025
603087.SH	12/19/2024	SDB3260123470	(1,800.00)	6.3837	(11,589.31)	(11,490.60)	0.0000	4.5800	(706.9811)	0.0000	1.4744	(2.2566)	0.0000	1	(0.7821)	01/06/2025
603087.SH	12/19/2024	SDB3260123470	(3,200.00)	6.3837	(20,603.22)	(20,427.73)	0.0000	4.5800	(706.9811)	0.0000	2.6212	(4.0117)	0.0000	1	(1.3905)	01/06/2025
603087.SH	12/19/2024	SDB3260123470	(400.00)	6.3837	(2,575.40)	(2,553.47)	0.0000	4.5800	(706.9811)	0.0000	0.3276	(0.5015)	0.0000	1	(0.1738)	01/06/2025
603087.SH	12/19/2024	SDB3260123470	(2,800.00)	6.3837	(18,027.82)	(17,874.26)	0.0000	4.5800	(706.9811)	0.0000	2.2935	(3.5102)	0.0000	1	(1.2167)	01/06/2025
603087.SH	12/19/2024	SDB3260123470	(200.00)	6.3837	(1,287.70)	(1,276.73)	0.0000	4.5800	(706.9811)	0.0000	0.1638	(0.2507)	0.0000	1	(0.0869)	01/06/2025
603087.SH	12/19/2024	SDB3260123470	(300.00)	6.3837	(1,931.55)	(1,915.10)	0.0000	4.5800	(706.9811)	0.0000	0.2457	(0.3761)	0.0000	1	(0.1304)	01/06/2025
603087.SH	12/19/2024	SDB3260123470	(100.00)	6.3837	(643.85)	(638.37)	0.0000	4.5800	(706.9811)	0.0000	0.0819	(0.1254)	0.0000	1	(0.0435)	01/06/2025
603087.SH	12/19/2024	SDB3260123470	(3,300.00)	6.3837	(21,247.07)	(21,066.09)	0.0000	4.5800	(706.9811)	0.0000	2.7031	(4.1370)	0.0000	1	(1.4339)	01/06/2025
603087.SH	12/19/2024	SDB3260123470	(600.00)	6.3837	(3,863.10)	(3,830.20)	0.0000	4.5800	(706.9811)	0.0000	0.4915	(0.7522)	0.0000	1	(0.2607)	01/06/2025
603087.SH	12/19/2024	SDB3260123470	(900.00)	6.3837	(5,794.66)	(5,745.30)	0.0000	4.5800	(706.9811)	0.0000	0.7372	(1.1283)	0.0000	1	(0.3911)	01/06/2025
603087.SH	12/19/2024	SDB3260123470	(500.00)	6.3837	(3,219.25)	(3,191.83)	0.0000	4.5800	(706.9811)	0.0000	0.4096	(0.6268)	0.0000	1	(0.2173)	01/06/2025
603087.SH	12/19/2024	SDB3260123470	(100.00)	6.3837	(643.85)	(638.37)	0.0000	4.5800	(706.9811)	0.0000	0.0819	(0.1254)	0.0000	1	(0.0435)	01/06/2025
603087.SH	12/19/2024	SDB3260123470	(2,800.00)	6.3837	(18,027.82)	(17,874.26)	0.0000	4.5800	(706.9811)	0.0000	2.2935	(3.5102)	0.0000	1	(1.2167)	01/06/2025
603087.SH	12/19/2024	SDB3260123470	(1,400.00)	6.3837	(9,013.91)	(8,937.13)	0.0000	4.5800	(706.9811)	0.0000	1.1468	(1.7551)	0.0000	1	(0.6083)	01/06/2025
603087.SH	12/19/2024	SDB3260123470	(1,000.00)	6.3837	(6,438.51)	(6,383.66)	0.0000	4.5800	(706.9811)	0.0000	0.8191	(1.2536)	0.0000	1	(0.4345)	01/06/2025
603087.SH	12/19/2024	SDB3260123470	(1,300.00)	6.3837	(8,370.06)	(8,298.76)	0.0000	4.5800	(706.9811)	0.0000	1.0649	(1.6297)	0.0000	1	(0.5649)	01/06/2025
603087.SH	12/19/2024	SDB3260123470	(1,000.00)	6.3837	(6,438.51)	(6,383.66)	0.0000	4.5800	(706.9811)	0.0000	0.8191	(1.2536)	0.0000	1	(0.4345)	01/06/2025
603087.SH	12/19/2024	SDB3260123470	(600.00)	6.3837	(3,863.10)	(3,830.20)	0.0000	4.5800	(706.9811)	0.0000	0.4915	(0.7522)	0.0000	1	(0.2607)	01/06/2025
603087.SH	12/19/2024	SDB3260123470	(300.00)	6.3837	(1,931.55)	(1,915.10)	0.0000	4.5800	(706.9811)	0.0000	0.2457	(0.3761)	0.0000	1	(0.1304)	01/06/2025
603087.SH	12/18/2024	SDB3260123470	(900.00)	6.3373	(5,794.66)	(5,703.52)	0.0000	4.5800	(706.9811)	0.0000	0.7372	(1.1201)	0.0000	1	(0.3829)	01/06/2025
603087.SH	12/18/2024	SDB3260123470	(2,000.00)	6.3373	(12,877.01)	(12,674.50)	0.0000	4.5800	(706.9811)	0.0000	1.6382	(2.4891)	0.0000	1	(0.8508)	01/06/2025
603087.SH	12/18/2024	SDB3260123470	(500.00)	6.3373	(3,219.25)	(3,168.63)	0.0000	4.5800	(706.9811)	0.0000	0.4096	(0.6223)	0.0000	1	(0.2127)	01/06/2025
603087.SH	12/18/2024	SDB3260123470	(500.00)	6.3373	(3,219.25)	(3,168.63)	0.0000	4.5800	(706.9811)	0.0000	0.4096	(0.6223)	0.0000	1	(0.2127)	01/06/2025
603087.SH	12/18/2024	SDB3260123470	(1,800.00)	6.3373	(11,589.31)	(11,407.05)	0.0000	4.5800	(706.9811)	0.0000	1.4744	(2.2402)	0.0000	1	(0.7657)	01/06/2025
603087.SH	12/18/2024	SDB3260123470	(3,200.00)	6.3373	(20,603.22)	(20,279.20)	0.0000	4.5800	(706.9811)	0.0000	2.6212	(3.9825)	0.0000	1	(1.3613)	01/06/2025
603087.SH	12/18/2024	SDB3260123470	(400.00)	6.3373	(2,575.40)	(2,534.90)	0.0000	4.5800	(706.9811)	0.0000	0.3276	(0.4978)	0.0000	1	(0.1702)	01/06/2025
603087.SH	12/18/2024	SDB3260123470	(2,800.00)	6.3373	(18,027.82)	(17,744.30)	0.0000	4.5800	(706.9811)	0.0000	2.2935	(3.4847)	0.0000	1	(1.1912)	01/06/2025
603087.SH	12/18/2024	SDB3260123470	(200.00)	6.3373	(1,287.70)	(1,267.45)	0.0000	4.5800	(706.9811)	0.0000	0.1638	(0.2489)	0.0000	1	(0.0851)	01/06/2025
603087.SH	12/18/2024	SDB3260123470	(300.00)	6.3373	(1,931.55)	(1,901.17)	0.0000	4.5800	(706.9811)	0.0000	0.2457	(0.3734)	0.0000	1	(0.1276)	01/06/2025
603087.SH	12/18/2024	SDB3260123470	(100.00)	6.3373	(643.85)	(633.73)	0.0000	4.5800	(706.9811)	0.0000	0.0819	(0.1245)	0.0000	1	(0.0425)	01/06/2025
603087.SH	12/18/2024	SDB3260123470	(3,300.00)	6.3373	(21,247.07)	(20,912.92)	0.0000	4.5800	(706.9811)	0.0000	2.7031	(4.1070)	0.0000	1	(1.4039)	01/06/2025
603087.SH	12/18/2024	SDB3260123470	(600.00)	6.3373	(3,863.10)	(3,802.35)	0.0000	4.5800	(706.9811)	0.0000	0.4915	(0.7467)	0.0000	1	(0.2552)	01/06/2025
603087.SH	12/18/2024	SDB3260123470	(900.00)	6.3373	(5,794.66)	(5,703.52)	0.0000	4.5800	(706.9811)	0.0000	0.7372	(1.1201)	0.0000	1	(0.3829)	01/06/2025
603087.SH	12/18/2024	SDB3260123470	(500.00)	6.3373	(3,219.25)	(3,168.63)	0.0000	4.5800	(706.9811)	0.0000	0.4096	(0.6223)	0.0000	1	(0.2127)	01/06/2025
603087.SH	12/18/2024	SDB3260123470	(100.00)	6.3373	(643.85)	(633.73)	0.0000	4.5800	(706.9811)	0.0000	0.0819	(0.1245)	0.0000	1	(0.0425)	01/06/2025
603087.SH	12/18/2024	SDB3260123470	(2,800.00)	6.3373	(18,027.82)	(17,744.30)	0.0000	4.5800	(706.9811)	0.0000	2.2935	(3.4847)	0.0000	1	(1.1912)	01/06/2025
603087.SH	12/18/2024	SDB3260123470	(1,400.00)	6.3373	(9,013.91)	(8,872.15)	0.0000	4.5800	(706.9811)	0.0000	1.1468	(1.7423)	0.0000	1	(0.5956)	01/06/2025
603087.SH	12/18/2024	SDB3260123470	(1,000.00)	6.3373	(6,438.51)	(6,337.25)	0.0000	4.5800	(706.9811)	0.0000	0.8191	(1.2445)	0.0000	1	(0.4254)	01/06/2025
603087.SH	12/18/2024	SDB3260123470	(1,300.00)	6.3373	(8,370.06)	(8,238.42)	0.0000	4.5800	(706.9811)	0.0000	1.0649	(1.6179)	0.0000	1	(0.5530)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
GAN&LEE PHARMACEUTICALS CO..LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603087.SH	12/18/2024	SDB3260123470	(1,000.00)	6.3373	(6,438.51)	(6,337.25)	0.0000	4.5800	(706.9811)	0.0000	0.8191	(1.2445)	0.0000	1	(0.4254)	01/06/2025
603087.SH	12/18/2024	SDB3260123470	(600.00)	6.3373	(3,863.10)	(3,802.35)	0.0000	4.5800	(706.9811)	0.0000	0.4915	(0.7467)	0.0000	1	(0.2552)	01/06/2025
603087.SH	12/18/2024	SDB3260123470	(300.00)	6.3373	(1,931.55)	(1,901.17)	0.0000	4.5800	(706.9811)	0.0000	0.2457	(0.3734)	0.0000	1	(0.1276)	01/06/2025
603087.SH	12/17/2024	SDB3260123470	(900.00)	6.3349	(5,794.66)	(5,701.37)	0.0000	4.5800	(706.9811)	0.0000	0.7372	(1.1197)	0.0000	1	(0.3824)	01/06/2025
603087.SH	12/17/2024	SDB3260123470	(2,000.00)	6.3349	(12,877.01)	(12,669.71)	0.0000	4.5800	(706.9811)	0.0000	1.6382	(2.4881)	0.0000	1	(0.8499)	01/06/2025
603087.SH	12/17/2024	SDB3260123470	(500.00)	6.3349	(3,219.25)	(3,167.43)	0.0000	4.5800	(706.9811)	0.0000	0.4096	(0.6220)	0.0000	1	(0.2125)	01/06/2025
603087.SH	12/17/2024	SDB3260123470	(500.00)	6.3349	(3,219.25)	(3,167.43)	0.0000	4.5800	(706.9811)	0.0000	0.4096	(0.6220)	0.0000	1	(0.2125)	01/06/2025
603087.SH	12/17/2024	SDB3260123470	(1,800.00)	6.3349	(11,589.31)	(11,402.74)	0.0000	4.5800	(706.9811)	0.0000	1.4744	(2.2393)	0.0000	1	(0.7649)	01/06/2025
603087.SH	12/17/2024	SDB3260123470	(3,200.00)	6.3349	(20,603.22)	(20,271.53)	0.0000	4.5800	(706.9811)	0.0000	2.6212	(3.9810)	0.0000	1	(1.3598)	01/06/2025
603087.SH	12/17/2024	SDB3260123470	(400.00)	6.3349	(2,575.40)	(2,533.94)	0.0000	4.5800	(706.9811)	0.0000	0.3276	(0.4976)	0.0000	1	(0.1700)	01/06/2025
603087.SH	12/17/2024	SDB3260123470	(2,800.00)	6.3349	(18,027.82)	(17,737.59)	0.0000	4.5800	(706.9811)	0.0000	2.2935	(3.4834)	0.0000	1	(1.1898)	01/06/2025
603087.SH	12/17/2024	SDB3260123470	(200.00)	6.3349	(1,287.70)	(1,266.97)	0.0000	4.5800	(706.9811)	0.0000	0.1638	(0.2488)	0.0000	1	(0.0850)	01/06/2025
603087.SH	12/17/2024	SDB3260123470	(300.00)	6.3349	(1,931.55)	(1,900.46)	0.0000	4.5800	(706.9811)	0.0000	0.2457	(0.3732)	0.0000	1	(0.1275)	01/06/2025
603087.SH	12/17/2024	SDB3260123470	(100.00)	6.3349	(643.85)	(633.49)	0.0000	4.5800	(706.9811)	0.0000	0.0819	(0.1244)	0.0000	1	(0.0425)	01/06/2025
603087.SH	12/17/2024	SDB3260123470	(3,300.00)	6.3349	(21,247.07)	(20,905.02)	0.0000	4.5800	(706.9811)	0.0000	2.7031	(4.1054)	0.0000	1	(1.4023)	01/06/2025
603087.SH	12/17/2024	SDB3260123470	(600.00)	6.3349	(3,863.10)	(3,800.91)	0.0000	4.5800	(706.9811)	0.0000	0.4915	(0.7464)	0.0000	1	(0.2550)	01/06/2025
603087.SH	12/17/2024	SDB3260123470	(900.00)	6.3349	(5,794.66)	(5,701.37)	0.0000	4.5800	(706.9811)	0.0000	0.7372	(1.1197)	0.0000	1	(0.3824)	01/06/2025
603087.SH	12/17/2024	SDB3260123470	(500.00)	6.3349	(3,219.25)	(3,167.43)	0.0000	4.5800	(706.9811)	0.0000	0.4096	(0.6220)	0.0000	1	(0.2125)	01/06/2025
603087.SH	12/17/2024	SDB3260123470	(100.00)	6.3349	(643.85)	(633.49)	0.0000	4.5800	(706.9811)	0.0000	0.0819	(0.1244)	0.0000	1	(0.0425)	01/06/2025
603087.SH	12/17/2024	SDB3260123470	(2,800.00)	6.3349	(18,027.82)	(17,737.59)	0.0000	4.5800	(706.9811)	0.0000	2.2935	(3.4834)	0.0000	1	(1.1898)	01/06/2025
603087.SH	12/17/2024	SDB3260123470	(1,400.00)	6.3349	(9,013.91)	(8,868.80)	0.0000	4.5800	(706.9811)	0.0000	1.1468	(1.7417)	0.0000	1	(0.5949)	01/06/2025
603087.SH	12/17/2024	SDB3260123470	(1,000.00)	6.3349	(6,438.51)	(6,334.85)	0.0000	4.5800	(706.9811)	0.0000	0.8191	(1.2441)	0.0000	1	(0.4249)	01/06/2025
603087.SH	12/17/2024	SDB3260123470	(1,300.00)	6.3349	(8,370.06)	(8,235.31)	0.0000	4.5800	(706.9811)	0.0000	1.0649	(1.6173)	0.0000	1	(0.5524)	01/06/2025
603087.SH	12/17/2024	SDB3260123470	(1,000.00)	6.3349	(6,438.51)	(6,334.85)	0.0000	4.5800	(706.9811)	0.0000	0.8191	(1.2441)	0.0000	1	(0.4249)	01/06/2025
603087.SH	12/17/2024	SDB3260123470	(600.00)	6.3349	(3,863.10)	(3,800.91)	0.0000	4.5800	(706.9811)	0.0000	0.4915	(0.7464)	0.0000	1	(0.2550)	01/06/2025
603087.SH	12/17/2024	SDB3260123470	(300.00)	6.3349	(1,931.55)	(1,900.46)	0.0000	4.5800	(706.9811)	0.0000	0.2457	(0.3732)	0.0000	1	(0.1275)	01/06/2025
603087.SH	12/16/2024	SDB3260123470	(900.00)	6.3101	(5,794.66)	(5,679.07)	0.0000	4.5800	(706.9811)	0.0000	0.7372	(1.1153)	0.0000	1	(0.3781)	01/06/2025
603087.SH	12/16/2024	SDB3260123470	(2,000.00)	6.3101	(12,877.01)	(12,620.15)	0.0000	4.5800	(706.9811)	0.0000	1.6382	(2.4784)	0.0000	1	(0.8401)	01/06/2025
603087.SH	12/16/2024	SDB3260123470	(500.00)	6.3101	(3,219.25)	(3,155.04)	0.0000	4.5800	(706.9811)	0.0000	0.4096	(0.6196)	0.0000	1	(0.2100)	01/06/2025
603087.SH	12/16/2024	SDB3260123470	(500.00)	6.3101	(3,219.25)	(3,155.04)	0.0000	4.5800	(706.9811)	0.0000	0.4096	(0.6196)	0.0000	1	(0.2100)	01/06/2025
603087.SH	12/16/2024	SDB3260123470	(1,800.00)	6.3101	(11,589.31)	(11,358.13)	0.0000	4.5800	(706.9811)	0.0000	1.4744	(2.2306)	0.0000	1	(0.7561)	01/06/2025
603087.SH	12/16/2024	SDB3260123470	(3,200.00)	6.3101	(20,603.22)	(20,192.24)	0.0000	4.5800	(706.9811)	0.0000	2.6212	(3.9654)	0.0000	1	(1.3442)	01/06/2025
603087.SH	12/16/2024	SDB3260123470	(400.00)	6.3101	(2,575.40)	(2,524.03)	0.0000	4.5800	(706.9811)	0.0000	0.3276	(0.4957)	0.0000	1	(0.1680)	01/06/2025
603087.SH	12/16/2024	SDB3260123470	(2,800.00)	6.3101	(18,027.82)	(17,668.21)	0.0000	4.5800	(706.9811)	0.0000	2.2935	(3.4697)	0.0000	1	(1.1762)	01/06/2025
603087.SH	12/16/2024	SDB3260123470	(200.00)	6.3101	(1,287.70)	(1,262.01)	0.0000	4.5800	(706.9811)	0.0000	0.1638	(0.2478)	0.0000	1	(0.0840)	01/06/2025
603087.SH	12/16/2024	SDB3260123470	(300.00)	6.3101	(1,931.55)	(1,893.02)	0.0000	4.5800	(706.9811)	0.0000	0.2457	(0.3718)	0.0000	1	(0.1260)	01/06/2025
603087.SH	12/16/2024	SDB3260123470	(100.00)	6.3101	(643.85)	(631.01)	0.0000	4.5800	(706.9811)	0.0000	0.0819	(0.1239)	0.0000	1	(0.0420)	01/06/2025
603087.SH	12/16/2024	SDB3260123470	(3,300.00)	6.3101	(21,247.07)	(20,823.24)	0.0000	4.5800	(706.9811)	0.0000	2.7031	(4.0893)	0.0000	1	(1.3862)	01/06/2025
603087.SH	12/16/2024	SDB3260123470	(600.00)	6.3101	(3,863.10)	(3,786.04)	0.0000	4.5800	(706.9811)	0.0000	0.4915	(0.7435)	0.0000	1	(0.2520)	01/06/2025
603087.SH	12/16/2024	SDB3260123470	(900.00)	6.3101	(5,794.66)	(5,679.07)	0.0000	4.5800	(706.9811)	0.0000	0.7372	(1.1153)	0.0000	1	(0.3781)	01/06/2025
603087.SH	12/16/2024	SDB3260123470	(500.00)	6.3101	(3,219.25)	(3,155.04)	0.0000	4.5800	(706.9811)	0.0000	0.4096	(0.6196)	0.0000	1	(0.2100)	01/06/2025
603087.SH	12/16/2024	SDB3260123470	(100.00)	6.3101	(643.85)	(631.01)	0.0000	4.5800	(706.9811)	0.0000	0.0819	(0.1239)	0.0000	1	(0.0420)	01/06/2025
603087.SH	12/16/2024	SDB3260123470	(2,800.00)	6.3101	(18,027.82)	(17,668.21)	0.0000	4.5800	(706.9811)	0.0000	2.2935	(3.4697)	0.0000	1	(1.1762)	01/06/2025
603087.SH	12/16/2024	SDB3260123470	(1,400.00)	6.3101	(9,013.91)	(8,834.10)	0.0000	4.5800	(706.9811)	0.0000	1.1468	(1.7349)	0.0000	1	(0.5881)	01/06/2025
603087.SH	12/16/2024	SDB3260123470	(1,000.00)	6.3101	(6,438.51)	(6,310.07)	0.0000	4.5800	(706.9811)	0.0000	0.8191	(1.2392)	0.0000	1	(0.4201)	01/06/2025
603087.SH	12/16/2024	SDB3260123470	(1,300.00)	6.3101	(8,370.06)	(8,203.10)	0.0000	4.5800	(706.9811)	0.0000	1.0649	(1.6110)	0.0000	1	(0.5461)	01/06/2025
603087.SH	12/16/2024	SDB3260123470	(1,000.00)	6.3101	(6,438.51)	(6,310.07)	0.0000	4.5800	(706.9811)	0.0000	0.8191	(1.2392)	0.0000	1	(0.4201)	01/06/2025
603087.SH	12/16/2024	SDB3260123470	(600.00)	6.3101	(3,863.10)	(3,786.04)	0.0000	4.5800	(706.9811)	0.0000	0.4915	(0.7435)	0.0000	1	(0.2520)	01/06/2025
603087.SH	12/16/2024	SDB3260123470	(300.00)	6.3101	(1,931.55)	(1,893.02)	0.0000	4.5800	(706.9811)	0.0000	0.2457	(0.3718)	0.0000	1	(0.1260)	01/06/2025
603087.SH	12/13/2024	SDB3260123470	(900.00)	6.3186	(5,794.66)	(5,686.69)	0.0000	4.5800	(706.9811)	0.0000	2.2116	(3.3503)	0.0000	3	(1.1387)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
GAN&LEE PHARMACEUTICALS CO..LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603087.SH	12/13/2024	SDB3260123470	(2,000.00)	6.3186	(12,877.01)	(12,637.10)	0.0000	4.5800	(706.9811)	0.0000	4.9147	(7.4452)	0.0000	3	(2.5304)	01/06/2025
603087.SH	12/13/2024	SDB3260123470	(500.00)	6.3186	(3,219.25)	(3,159.28)	0.0000	4.5800	(706.9811)	0.0000	1.2287	(1.8613)	0.0000	3	(0.6326)	01/06/2025
603087.SH	12/13/2024	SDB3260123470	(500.00)	6.3186	(3,219.25)	(3,159.28)	0.0000	4.5800	(706.9811)	0.0000	1.2287	(1.8613)	0.0000	3	(0.6326)	01/06/2025
603087.SH	12/13/2024	SDB3260123470	(1,800.00)	6.3186	(11,589.31)	(11,373.39)	0.0000	4.5800	(706.9811)	0.0000	4.4233	(6.7006)	0.0000	3	(2.2774)	01/06/2025
603087.SH	12/13/2024	SDB3260123470	(3,200.00)	6.3186	(20,603.22)	(20,219.36)	0.0000	4.5800	(706.9811)	0.0000	7.8636	(11.9123)	0.0000	3	(4.0487)	01/06/2025
603087.SH	12/13/2024	SDB3260123470	(400.00)	6.3186	(2,575.40)	(2,527.42)	0.0000	4.5800	(706.9811)	0.0000	0.9829	(1.4890)	0.0000	3	(0.5061)	01/06/2025
603087.SH	12/13/2024	SDB3260123470	(2,800.00)	6.3186	(18,027.82)	(17,691.94)	0.0000	4.5800	(706.9811)	0.0000	6.8806	(10.4232)	0.0000	3	(3.5426)	01/06/2025
603087.SH	12/13/2024	SDB3260123470	(200.00)	6.3186	(1,287.70)	(1,263.71)	0.0000	4.5800	(706.9811)	0.0000	0.4915	(0.7445)	0.0000	3	(0.2530)	01/06/2025
603087.SH	12/13/2024	SDB3260123470	(300.00)	6.3186	(1,931.55)	(1,895.57)	0.0000	4.5800	(706.9811)	0.0000	0.7372	(1.1168)	0.0000	3	(0.3796)	01/06/2025
603087.SH	12/13/2024	SDB3260123470	(100.00)	6.3186	(643.85)	(631.86)	0.0000	4.5800	(706.9811)	0.0000	0.2457	(0.3723)	0.0000	3	(0.1265)	01/06/2025
603087.SH	12/13/2024	SDB3260123470	(3,300.00)	6.3186	(21,247.07)	(20,851.22)	0.0000	4.5800	(706.9811)	0.0000	8.1093	(12.2845)	0.0000	3	(4.1752)	01/06/2025
603087.SH	12/13/2024	SDB3260123470	(600.00)	6.3186	(3,863.10)	(3,791.13)	0.0000	4.5800	(706.9811)	0.0000	1.4744	(2.2335)	0.0000	3	(0.7591)	01/06/2025
603087.SH	12/13/2024	SDB3260123470	(900.00)	6.3186	(5,794.66)	(5,686.69)	0.0000	4.5800	(706.9811)	0.0000	2.2116	(3.3503)	0.0000	3	(1.1387)	01/06/2025
603087.SH	12/13/2024	SDB3260123470	(500.00)	6.3186	(3,219.25)	(3,159.28)	0.0000	4.5800	(706.9811)	0.0000	1.2287	(1.8613)	0.0000	3	(0.6326)	01/06/2025
603087.SH	12/13/2024	SDB3260123470	(100.00)	6.3186	(643.85)	(631.86)	0.0000	4.5800	(706.9811)	0.0000	0.2457	(0.3723)	0.0000	3	(0.1265)	01/06/2025
603087.SH	12/13/2024	SDB3260123470	(2,800.00)	6.3186	(18,027.82)	(17,691.94)	0.0000	4.5800	(706.9811)	0.0000	6.8806	(10.4232)	0.0000	3	(3.5426)	01/06/2025
603087.SH	12/13/2024	SDB3260123470	(1,400.00)	6.3186	(9,013.91)	(8,845.97)	0.0000	4.5800	(706.9811)	0.0000	3.4403	(5.2116)	0.0000	3	(1.7713)	01/06/2025
603087.SH	12/13/2024	SDB3260123470	(1,000.00)	6.3186	(6,438.51)	(6,318.55)	0.0000	4.5800	(706.9811)	0.0000	2.4574	(3.7226)	0.0000	3	(1.2652)	01/06/2025
603087.SH	12/13/2024	SDB3260123470	(1,300.00)	6.3186	(8,370.06)	(8,214.11)	0.0000	4.5800	(706.9811)	0.0000	3.1946	(4.8394)	0.0000	3	(1.6448)	01/06/2025
603087.SH	12/13/2024	SDB3260123470	(1,000.00)	6.3186	(6,438.51)	(6,318.55)	0.0000	4.5800	(706.9811)	0.0000	2.4574	(3.7226)	0.0000	3	(1.2652)	01/06/2025
603087.SH	12/13/2024	SDB3260123470	(600.00)	6.3186	(3,863.10)	(3,791.13)	0.0000	4.5800	(706.9811)	0.0000	1.4744	(2.2335)	0.0000	3	(0.7591)	01/06/2025
603087.SH	12/13/2024	SDB3260123470	(300.00)	6.3186	(1,931.55)	(1,895.57)	0.0000	4.5800	(706.9811)	0.0000	0.7372	(1.1168)	0.0000	3	(0.3796)	01/06/2025
603087.SH	12/12/2024	SDB3260123470	(900.00)	6.2592	(5,794.66)	(5,633.25)	0.0000	4.5800	(706.9811)	0.0000	0.7372	(1.1063)	0.0000	1	(0.3691)	01/06/2025
603087.SH	12/12/2024	SDB3260123470	(2,000.00)	6.2592	(12,877.01)	(12,518.34)	0.0000	4.5800	(706.9811)	0.0000	1.6382	(2.4584)	0.0000	1	(0.8202)	01/06/2025
603087.SH	12/12/2024	SDB3260123470	(500.00)	6.2592	(3,219.25)	(3,129.59)	0.0000	4.5800	(706.9811)	0.0000	0.4096	(0.6146)	0.0000	1	(0.2050)	01/06/2025
603087.SH	12/12/2024	SDB3260123470	(500.00)	6.2592	(3,219.25)	(3,129.59)	0.0000	4.5800	(706.9811)	0.0000	0.4096	(0.6146)	0.0000	1	(0.2050)	01/06/2025
603087.SH	12/12/2024	SDB3260123470	(1,800.00)	6.2592	(11,589.31)	(11,266.51)	0.0000	4.5800	(706.9811)	0.0000	1.4744	(2.2126)	0.0000	1	(0.7381)	01/06/2025
603087.SH	12/12/2024	SDB3260123470	(3,200.00)	6.2592	(20,603.22)	(20,029.35)	0.0000	4.5800	(706.9811)	0.0000	2.6212	(3.9334)	0.0000	1	(1.3122)	01/06/2025
603087.SH	12/12/2024	SDB3260123470	(400.00)	6.2592	(2,575.40)	(2,503.67)	0.0000	4.5800	(706.9811)	0.0000	0.3276	(0.4917)	0.0000	1	(0.1640)	01/06/2025
603087.SH	12/12/2024	SDB3260123470	(2,800.00)	6.2592	(18,027.82)	(17,525.68)	0.0000	4.5800	(706.9811)	0.0000	2.2935	(3.4418)	0.0000	1	(1.1482)	01/06/2025
603087.SH	12/12/2024	SDB3260123470	(200.00)	6.2592	(1,287.70)	(1,251.83)	0.0000	4.5800	(706.9811)	0.0000	0.1638	(0.2458)	0.0000	1	(0.0820)	01/06/2025
603087.SH	12/12/2024	SDB3260123470	(300.00)	6.2592	(1,931.55)	(1,877.75)	0.0000	4.5800	(706.9811)	0.0000	0.2457	(0.3688)	0.0000	1	(0.1230)	01/06/2025
603087.SH	12/12/2024	SDB3260123470	(100.00)	6.2592	(643.85)	(625.92)	0.0000	4.5800	(706.9811)	0.0000	0.0819	(0.1229)	0.0000	1	(0.0410)	01/06/2025
603087.SH	12/12/2024	SDB3260123470	(3,300.00)	6.2592	(21,247.07)	(20,655.26)	0.0000	4.5800	(706.9811)	0.0000	2.7031	(4.0564)	0.0000	1	(1.3533)	01/06/2025
603087.SH	12/12/2024	SDB3260123470	(600.00)	6.2592	(3,863.10)	(3,755.50)	0.0000	4.5800	(706.9811)	0.0000	0.4915	(0.7375)	0.0000	1	(0.2460)	01/06/2025
603087.SH	12/12/2024	SDB3260123470	(900.00)	6.2592	(5,794.66)	(5,633.25)	0.0000	4.5800	(706.9811)	0.0000	0.7372	(1.1063)	0.0000	1	(0.3691)	01/06/2025
603087.SH	12/12/2024	SDB3260123470	(500.00)	6.2592	(3,219.25)	(3,129.59)	0.0000	4.5800	(706.9811)	0.0000	0.4096	(0.6146)	0.0000	1	(0.2050)	01/06/2025
603087.SH	12/12/2024	SDB3260123470	(100.00)	6.2592	(643.85)	(625.92)	0.0000	4.5800	(706.9811)	0.0000	0.0819	(0.1229)	0.0000	1	(0.0410)	01/06/2025
603087.SH	12/12/2024	SDB3260123470	(2,800.00)	6.2592	(18,027.82)	(17,525.68)	0.0000	4.5800	(706.9811)	0.0000	2.2935	(3.4418)	0.0000	1	(1.1482)	01/06/2025
603087.SH	12/12/2024	SDB3260123470	(1,400.00)	6.2592	(9,013.91)	(8,762.84)	0.0000	4.5800	(706.9811)	0.0000	1.1468	(1.7209)	0.0000	1	(0.5741)	01/06/2025
603087.SH	12/12/2024	SDB3260123470	(1,000.00)	6.2592	(6,438.51)	(6,259.17)	0.0000	4.5800	(706.9811)	0.0000	0.8191	(1.2292)	0.0000	1	(0.4101)	01/06/2025
603087.SH	12/12/2024	SDB3260123470	(1,300.00)	6.2592	(8,370.06)	(8,136.92)	0.0000	4.5800	(706.9811)	0.0000	1.0649	(1.5980)	0.0000	1	(0.5331)	01/06/2025
603087.SH	12/12/2024	SDB3260123470	(1,000.00)	6.2592	(6,438.51)	(6,259.17)	0.0000	4.5800	(706.9811)	0.0000	0.8191	(1.2292)	0.0000	1	(0.4101)	01/06/2025
603087.SH	12/12/2024	SDB3260123470	(600.00)	6.2592	(3,863.10)	(3,755.50)	0.0000	4.5800	(706.9811)	0.0000	0.4915	(0.7375)	0.0000	1	(0.2460)	01/06/2025
603087.SH	12/12/2024	SDB3260123470	(300.00)	6.2592	(1,931.55)	(1,877.75)	0.0000	4.5800	(706.9811)	0.0000	0.2457	(0.3688)	0.0000	1	(0.1230)	01/06/2025
603087.SH	12/11/2024	SDB3260123470	(900.00)	6.3167	(5,794.66)	(5,685.02)	0.0000	4.5800	(706.9811)	0.0000	0.7372	(1.1164)	0.0000	1	(0.3792)	01/06/2025
603087.SH	12/11/2024	SDB3260123470	(2,000.00)	6.3167	(12,877.01)	(12,633.38)	0.0000	4.5800	(706.9811)	0.0000	1.6382	(2.4810)	0.0000	1	(0.8427)	01/06/2025
603087.SH	12/11/2024	SDB3260123470	(500.00)	6.3167	(3,219.25)	(3,158.34)	0.0000	4.5800	(706.9811)	0.0000	0.4096	(0.6202)	0.0000	1	(0.2107)	01/06/2025
603087.SH	12/11/2024	SDB3260123470	(500.00)	6.3167	(3,219.25)	(3,158.34)	0.0000	4.5800	(706.9811)	0.0000	0.4096	(0.6202)	0.0000	1	(0.2107)	01/06/2025
603087.SH	12/11/2024	SDB3260123470	(1,800.00)	6.3167	(11,589.31)	(11,370.04)	0.0000	4.5800	(706.9811)	0.0000	1.4744	(2.2329)	0.0000	1	(0.7585)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
GAN&LEE PHARMACEUTICALS CO..LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603087.SH	12/11/2024	SDB3260123470	(3,200.00)	6.3167	(20,603.22)	(20,213.40)	0.0000	4.5800	(706.9811)	0.0000	2.6212	(3.9696)	0.0000	1	(1.3484)	01/06/2025
603087.SH	12/11/2024	SDB3260123470	(400.00)	6.3167	(2,575.40)	(2,526.68)	0.0000	4.5800	(706.9811)	0.0000	0.3276	(0.4962)	0.0000	1	(0.1685)	01/06/2025
603087.SH	12/11/2024	SDB3260123470	(2,800.00)	6.3167	(18,027.82)	(17,686.73)	0.0000	4.5800	(706.9811)	0.0000	2.2935	(3.4734)	0.0000	1	(1.1798)	01/06/2025
603087.SH	12/11/2024	SDB3260123470	(200.00)	6.3167	(1,287.70)	(1,263.34)	0.0000	4.5800	(706.9811)	0.0000	0.1638	(0.2481)	0.0000	1	(0.0843)	01/06/2025
603087.SH	12/11/2024	SDB3260123470	(300.00)	6.3167	(1,931.55)	(1,895.01)	0.0000	4.5800	(706.9811)	0.0000	0.2457	(0.3721)	0.0000	1	(0.1264)	01/06/2025
603087.SH	12/11/2024	SDB3260123470	(100.00)	6.3167	(643.85)	(631.67)	0.0000	4.5800	(706.9811)	0.0000	0.0819	(0.1240)	0.0000	1	(0.0421)	01/06/2025
603087.SH	12/11/2024	SDB3260123470	(3,300.00)	6.3167	(21,247.07)	(20,845.07)	0.0000	4.5800	(706.9811)	0.0000	2.7031	(4.0936)	0.0000	1	(1.3905)	01/06/2025
603087.SH	12/11/2024	SDB3260123470	(600.00)	6.3167	(3,863.10)	(3,790.01)	0.0000	4.5800	(706.9811)	0.0000	0.4915	(0.7443)	0.0000	1	(0.2528)	01/06/2025
603087.SH	12/11/2024	SDB3260123470	(900.00)	6.3167	(5,794.66)	(5,685.02)	0.0000	4.5800	(706.9811)	0.0000	0.7372	(1.1164)	0.0000	1	(0.3792)	01/06/2025
603087.SH	12/11/2024	SDB3260123470	(500.00)	6.3167	(3,219.25)	(3,158.34)	0.0000	4.5800	(706.9811)	0.0000	0.4096	(0.6202)	0.0000	1	(0.2107)	01/06/2025
603087.SH	12/11/2024	SDB3260123470	(100.00)	6.3167	(643.85)	(631.67)	0.0000	4.5800	(706.9811)	0.0000	0.0819	(0.1240)	0.0000	1	(0.0421)	01/06/2025
603087.SH	12/11/2024	SDB3260123470	(2,800.00)	6.3167	(18,027.82)	(17,686.73)	0.0000	4.5800	(706.9811)	0.0000	2.2935	(3.4734)	0.0000	1	(1.1798)	01/06/2025
603087.SH	12/11/2024	SDB3260123470	(1,400.00)	6.3167	(9,013.91)	(8,843.36)	0.0000	4.5800	(706.9811)	0.0000	1.1468	(1.7367)	0.0000	1	(0.5899)	01/06/2025
603087.SH	12/11/2024	SDB3260123470	(1,000.00)	6.3167	(6,438.51)	(6,316.69)	0.0000	4.5800	(706.9811)	0.0000	0.8191	(1.2405)	0.0000	1	(0.4214)	01/06/2025
603087.SH	12/11/2024	SDB3260123470	(1,300.00)	6.3167	(8,370.06)	(8,211.69)	0.0000	4.5800	(706.9811)	0.0000	1.0649	(1.6126)	0.0000	1	(0.5478)	01/06/2025
603087.SH	12/11/2024	SDB3260123470	(1,000.00)	6.3167	(6,438.51)	(6,316.69)	0.0000	4.5800	(706.9811)	0.0000	0.8191	(1.2405)	0.0000	1	(0.4214)	01/06/2025
603087.SH	12/11/2024	SDB3260123470	(600.00)	6.3167	(3,863.10)	(3,790.01)	0.0000	4.5800	(706.9811)	0.0000	0.4915	(0.7443)	0.0000	1	(0.2528)	01/06/2025
603087.SH	12/11/2024	SDB3260123470	(300.00)	6.3167	(1,931.55)	(1,895.01)	0.0000	4.5800	(706.9811)	0.0000	0.2457	(0.3721)	0.0000	1	(0.1264)	01/06/2025
603087.SH	12/10/2024	SDB3260123470	(900.00)	6.2634	(5,794.66)	(5,637.06)	0.0000	4.5800	(706.9811)	0.0000	0.7372	(1.1070)	0.0000	1	(0.3698)	01/06/2025
603087.SH	12/10/2024	SDB3260123470	(2,000.00)	6.2634	(12,877.01)	(12,526.80)	0.0000	4.5800	(706.9811)	0.0000	1.6382	(2.4601)	0.0000	1	(0.8218)	01/06/2025
603087.SH	12/10/2024	SDB3260123470	(500.00)	6.2634	(3,219.25)	(3,131.70)	0.0000	4.5800	(706.9811)	0.0000	0.4096	(0.6150)	0.0000	1	(0.2055)	01/06/2025
603087.SH	12/10/2024	SDB3260123470	(500.00)	6.2634	(3,219.25)	(3,131.70)	0.0000	4.5800	(706.9811)	0.0000	0.4096	(0.6150)	0.0000	1	(0.2055)	01/06/2025
603087.SH	12/10/2024	SDB3260123470	(1,800.00)	6.2634	(11,589.31)	(11,274.12)	0.0000	4.5800	(706.9811)	0.0000	1.4744	(2.2141)	0.0000	1	(0.7396)	01/06/2025
603087.SH	12/10/2024	SDB3260123470	(3,200.00)	6.2634	(20,603.22)	(20,042.88)	0.0000	4.5800	(706.9811)	0.0000	2.6212	(3.9361)	0.0000	1	(1.3149)	01/06/2025
603087.SH	12/10/2024	SDB3260123470	(400.00)	6.2634	(2,575.40)	(2,505.36)	0.0000	4.5800	(706.9811)	0.0000	0.3276	(0.4920)	0.0000	1	(0.1644)	01/06/2025
603087.SH	12/10/2024	SDB3260123470	(2,800.00)	6.2634	(18,027.82)	(17,537.52)	0.0000	4.5800	(706.9811)	0.0000	2.2935	(3.4441)	0.0000	1	(1.1505)	01/06/2025
603087.SH	12/10/2024	SDB3260123470	(200.00)	6.2634	(1,287.70)	(1,252.68)	0.0000	4.5800	(706.9811)	0.0000	0.1638	(0.2460)	0.0000	1	(0.0822)	01/06/2025
603087.SH	12/10/2024	SDB3260123470	(300.00)	6.2634	(1,931.55)	(1,879.02)	0.0000	4.5800	(706.9811)	0.0000	0.2457	(0.3690)	0.0000	1	(0.1233)	01/06/2025
603087.SH	12/10/2024	SDB3260123470	(100.00)	6.2634	(643.85)	(626.34)	0.0000	4.5800	(706.9811)	0.0000	0.0819	(0.1230)	0.0000	1	(0.0411)	01/06/2025
603087.SH	12/10/2024	SDB3260123470	(3,300.00)	6.2634	(21,247.07)	(20,669.22)	0.0000	4.5800	(706.9811)	0.0000	2.7031	(4.0591)	0.0000	1	(1.3560)	01/06/2025
603087.SH	12/10/2024	SDB3260123470	(600.00)	6.2634	(3,863.10)	(3,758.04)	0.0000	4.5800	(706.9811)	0.0000	0.4915	(0.7380)	0.0000	1	(0.2465)	01/06/2025
603087.SH	12/10/2024	SDB3260123470	(900.00)	6.2634	(5,794.66)	(5,637.06)	0.0000	4.5800	(706.9811)	0.0000	0.7372	(1.1070)	0.0000	1	(0.3698)	01/06/2025
603087.SH	12/10/2024	SDB3260123470	(500.00)	6.2634	(3,219.25)	(3,131.70)	0.0000	4.5800	(706.9811)	0.0000	0.4096	(0.6150)	0.0000	1	(0.2055)	01/06/2025
603087.SH	12/10/2024	SDB3260123470	(100.00)	6.2634	(643.85)	(626.34)	0.0000	4.5800	(706.9811)	0.0000	0.0819	(0.1230)	0.0000	1	(0.0411)	01/06/2025
603087.SH	12/10/2024	SDB3260123470	(2,800.00)	6.2634	(18,027.82)	(17,537.52)	0.0000	4.5800	(706.9811)	0.0000	2.2935	(3.4441)	0.0000	1	(1.1505)	01/06/2025
603087.SH	12/10/2024	SDB3260123470	(1,400.00)	6.2634	(9,013.91)	(8,768.76)	0.0000	4.5800	(706.9811)	0.0000	1.1468	(1.7220)	0.0000	1	(0.5753)	01/06/2025
603087.SH	12/10/2024	SDB3260123470	(1,000.00)	6.2634	(6,438.51)	(6,263.40)	0.0000	4.5800	(706.9811)	0.0000	0.8191	(1.2300)	0.0000	1	(0.4109)	01/06/2025
603087.SH	12/10/2024	SDB3260123470	(1,300.00)	6.2634	(8,370.06)	(8,142.42)	0.0000	4.5800	(706.9811)	0.0000	1.0649	(1.5990)	0.0000	1	(0.5342)	01/06/2025
603087.SH	12/10/2024	SDB3260123470	(1,000.00)	6.2634	(6,438.51)	(6,263.40)	0.0000	4.5800	(706.9811)	0.0000	0.8191	(1.2300)	0.0000	1	(0.4109)	01/06/2025
603087.SH	12/10/2024	SDB3260123470	(600.00)	6.2634	(3,863.10)	(3,758.04)	0.0000	4.5800	(706.9811)	0.0000	0.4915	(0.7380)	0.0000	1	(0.2465)	01/06/2025
603087.SH	12/10/2024	SDB3260123470	(300.00)	6.2634	(1,931.55)	(1,879.02)	0.0000	4.5800	(706.9811)	0.0000	0.2457	(0.3690)	0.0000	1	(0.1233)	01/06/2025
603087.SH	12/09/2024	SDB3260123470	(900.00)	6.2910	(5,794.66)	(5,661.91)	0.0000	4.5800	(706.9811)	0.0000	0.7372	(1.1119)	0.0000	1	(0.3747)	01/06/2025
603087.SH	12/09/2024	SDB3260123470	(2,000.00)	6.2910	(12,877.01)	(12,582.02)	0.0000	4.5800	(706.9811)	0.0000	1.6382	(2.4709)	0.0000	1	(0.8327)	01/06/2025
603087.SH	12/09/2024	SDB3260123470	(500.00)	6.2910	(3,219.25)	(3,145.50)	0.0000	4.5800	(706.9811)	0.0000	0.4096	(0.6177)	0.0000	1	(0.2082)	01/06/2025
603087.SH	12/09/2024	SDB3260123470	(500.00)	6.2910	(3,219.25)	(3,145.50)	0.0000	4.5800	(706.9811)	0.0000	0.4096	(0.6177)	0.0000	1	(0.2082)	01/06/2025
603087.SH	12/09/2024	SDB3260123470	(1,800.00)	6.2910	(11,589.31)	(11,323.82)	0.0000	4.5800	(706.9811)	0.0000	1.4744	(2.2238)	0.0000	1	(0.7494)	01/06/2025
603087.SH	12/09/2024	SDB3260123470	(3,200.00)	6.2910	(20,603.22)	(20,131.23)	0.0000	4.5800	(706.9811)	0.0000	2.6212	(3.9534)	0.0000	1	(1.3323)	01/06/2025
603087.SH	12/09/2024	SDB3260123470	(400.00)	6.2910	(2,575.40)	(2,516.40)	0.0000	4.5800	(706.9811)	0.0000	0.3276	(0.4942)	0.0000	1	(0.1665)	01/06/2025
603087.SH	12/09/2024	SDB3260123470	(2,800.00)	6.2910	(18,027.82)	(17,614.83)	0.0000	4.5800	(706.9811)	0.0000	2.2935	(3.4593)	0.0000	1	(1.1657)	01/06/2025
603087.SH	12/09/2024	SDB3260123470	(200.00)	6.2910	(1,287.70)	(1,258.20)	0.0000	4.5800	(706.9811)	0.0000	0.1638	(0.2471)	0.0000	1	(0.0833)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
GAN&LEE PHARMACEUTICALS CO..LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603087.SH	12/09/2024	SDB3260123470	(300.00)	6.2910	(1,931.55)	(1,887.30)	0.0000	4.5800	(706.9811)	0.0000	0.2457	(0.3706)	0.0000	1	(0.1249)	01/06/2025
603087.SH	12/09/2024	SDB3260123470	(100.00)	6.2910	(643.85)	(629.10)	0.0000	4.5800	(706.9811)	0.0000	0.0819	(0.1235)	0.0000	1	(0.0416)	01/06/2025
603087.SH	12/09/2024	SDB3260123470	(3,300.00)	6.2910	(21,247.07)	(20,760.33)	0.0000	4.5800	(706.9811)	0.0000	2.7031	(4.0770)	0.0000	1	(1.3739)	01/06/2025
603087.SH	12/09/2024	SDB3260123470	(600.00)	6.2910	(3,863.10)	(3,774.61)	0.0000	4.5800	(706.9811)	0.0000	0.4915	(0.7413)	0.0000	1	(0.2498)	01/06/2025
603087.SH	12/09/2024	SDB3260123470	(900.00)	6.2910	(5,794.66)	(5,661.91)	0.0000	4.5800	(706.9811)	0.0000	0.7372	(1.1119)	0.0000	1	(0.3747)	01/06/2025
603087.SH	12/09/2024	SDB3260123470	(500.00)	6.2910	(3,219.25)	(3,145.50)	0.0000	4.5800	(706.9811)	0.0000	0.4096	(0.6177)	0.0000	1	(0.2082)	01/06/2025
603087.SH	12/09/2024	SDB3260123470	(100.00)	6.2910	(643.85)	(629.10)	0.0000	4.5800	(706.9811)	0.0000	0.0819	(0.1235)	0.0000	1	(0.0416)	01/06/2025
603087.SH	12/09/2024	SDB3260123470	(2,800.00)	6.2910	(18,027.82)	(17,614.83)	0.0000	4.5800	(706.9811)	0.0000	2.2935	(3.4593)	0.0000	1	(1.1657)	01/06/2025
603087.SH	12/09/2024	SDB3260123470	(1,400.00)	6.2910	(9,013.91)	(8,807.41)	0.0000	4.5800	(706.9811)	0.0000	1.1468	(1.7296)	0.0000	1	(0.5829)	01/06/2025
603087.SH	12/09/2024	SDB3260123470	(1,000.00)	6.2910	(6,438.51)	(6,291.01)	0.0000	4.5800	(706.9811)	0.0000	0.8191	(1.2355)	0.0000	1	(0.4163)	01/06/2025
603087.SH	12/09/2024	SDB3260123470	(1,300.00)	6.2910	(8,370.06)	(8,178.31)	0.0000	4.5800	(706.9811)	0.0000	1.0649	(1.6061)	0.0000	1	(0.5412)	01/06/2025
603087.SH	12/09/2024	SDB3260123470	(1,000.00)	6.2910	(6,438.51)	(6,291.01)	0.0000	4.5800	(706.9811)	0.0000	0.8191	(1.2355)	0.0000	1	(0.4163)	01/06/2025
603087.SH	12/09/2024	SDB3260123470	(600.00)	6.2910	(3,863.10)	(3,774.61)	0.0000	4.5800	(706.9811)	0.0000	0.4915	(0.7413)	0.0000	1	(0.2498)	01/06/2025
603087.SH	12/09/2024	SDB3260123470	(300.00)	6.2910	(1,931.55)	(1,887.30)	0.0000	4.5800	(706.9811)	0.0000	0.2457	(0.3706)	0.0000	1	(0.1249)	01/06/2025
603087.SH	12/06/2024	SDB3260123470	(900.00)	6.3662	(5,794.66)	(5,729.57)	0.0000	4.5800	(706.9811)	0.0000	2.2116	(3.3756)	0.0000	3	(1.1640)	01/06/2025
603087.SH	12/06/2024	SDB3260123470	(2,000.00)	6.3662	(12,877.01)	(12,732.38)	0.0000	4.5800	(706.9811)	0.0000	4.9147	(7.5013)	0.0000	3	(2.5866)	01/06/2025
603087.SH	12/06/2024	SDB3260123470	(500.00)	6.3662	(3,219.25)	(3,183.09)	0.0000	4.5800	(706.9811)	0.0000	1.2287	(1.8753)	0.0000	3	(0.6466)	01/06/2025
603087.SH	12/06/2024	SDB3260123470	(500.00)	6.3662	(3,219.25)	(3,183.09)	0.0000	4.5800	(706.9811)	0.0000	1.2287	(1.8753)	0.0000	3	(0.6466)	01/06/2025
603087.SH	12/06/2024	SDB3260123470	(1,800.00)	6.3662	(11,589.31)	(11,459.14)	0.0000	4.5800	(706.9811)	0.0000	4.4233	(6.7512)	0.0000	3	(2.3279)	01/06/2025
603087.SH	12/06/2024	SDB3260123470	(3,200.00)	6.3662	(20,603.22)	(20,371.80)	0.0000	4.5800	(706.9811)	0.0000	7.8636	(12.0021)	0.0000	3	(4.1385)	01/06/2025
603087.SH	12/06/2024	SDB3260123470	(400.00)	6.3662	(2,575.40)	(2,546.48)	0.0000	4.5800	(706.9811)	0.0000	0.9829	(1.5003)	0.0000	3	(0.5173)	01/06/2025
603087.SH	12/06/2024	SDB3260123470	(2,800.00)	6.3662	(18,027.82)	(17,825.33)	0.0000	4.5800	(706.9811)	0.0000	6.8806	(10.5018)	0.0000	3	(3.6212)	01/06/2025
603087.SH	12/06/2024	SDB3260123470	(200.00)	6.3662	(1,287.70)	(1,273.24)	0.0000	4.5800	(706.9811)	0.0000	0.4915	(0.7501)	0.0000	3	(0.2587)	01/06/2025
603087.SH	12/06/2024	SDB3260123470	(300.00)	6.3662	(1,931.55)	(1,909.86)	0.0000	4.5800	(706.9811)	0.0000	0.7372	(1.1252)	0.0000	3	(0.3880)	01/06/2025
603087.SH	12/06/2024	SDB3260123470	(100.00)	6.3662	(643.85)	(636.62)	0.0000	4.5800	(706.9811)	0.0000	0.2457	(0.3751)	0.0000	3	(0.1293)	01/06/2025
603087.SH	12/06/2024	SDB3260123470	(3,300.00)	6.3662	(21,247.07)	(21,008.42)	0.0000	4.5800	(706.9811)	0.0000	8.1093	(12.3771)	0.0000	3	(4.2678)	01/06/2025
603087.SH	12/06/2024	SDB3260123470	(600.00)	6.3662	(3,863.10)	(3,819.71)	0.0000	4.5800	(706.9811)	0.0000	1.4744	(2.2504)	0.0000	3	(0.7760)	01/06/2025
603087.SH	12/06/2024	SDB3260123470	(900.00)	6.3662	(5,794.66)	(5,729.57)	0.0000	4.5800	(706.9811)	0.0000	2.2116	(3.3756)	0.0000	3	(1.1640)	01/06/2025
603087.SH	12/06/2024	SDB3260123470	(500.00)	6.3662	(3,219.25)	(3,183.09)	0.0000	4.5800	(706.9811)	0.0000	1.2287	(1.8753)	0.0000	3	(0.6466)	01/06/2025
603087.SH	12/06/2024	SDB3260123470	(100.00)	6.3662	(643.85)	(636.62)	0.0000	4.5800	(706.9811)	0.0000	0.2457	(0.3751)	0.0000	3	(0.1293)	01/06/2025
603087.SH	12/06/2024	SDB3260123470	(2,800.00)	6.3662	(18,027.82)	(17,825.33)	0.0000	4.5800	(706.9811)	0.0000	6.8806	(10.5018)	0.0000	3	(3.6212)	01/06/2025
603087.SH	12/06/2024	SDB3260123470	(1,400.00)	6.3662	(9,013.91)	(8,912.66)	0.0000	4.5800	(706.9811)	0.0000	3.4403	(5.2509)	0.0000	3	(1.8106)	01/06/2025
603087.SH	12/06/2024	SDB3260123470	(1,000.00)	6.3662	(6,438.51)	(6,366.19)	0.0000	4.5800	(706.9811)	0.0000	2.4574	(3.7506)	0.0000	3	(1.2933)	01/06/2025
603087.SH	12/06/2024	SDB3260123470	(1,300.00)	6.3662	(8,370.06)	(8,276.05)	0.0000	4.5800	(706.9811)	0.0000	3.1946	(4.8758)	0.0000	3	(1.6813)	01/06/2025
603087.SH	12/06/2024	SDB3260123470	(1,000.00)	6.3662	(6,438.51)	(6,366.19)	0.0000	4.5800	(706.9811)	0.0000	2.4574	(3.7506)	0.0000	3	(1.2933)	01/06/2025
603087.SH	12/06/2024	SDB3260123470	(600.00)	6.3662	(3,863.10)	(3,819.71)	0.0000	4.5800	(706.9811)	0.0000	1.4744	(2.2504)	0.0000	3	(0.7760)	01/06/2025
603087.SH	12/06/2024	SDB3260123470	(300.00)	6.3662	(1,931.55)	(1,909.86)	0.0000	4.5800	(706.9811)	0.0000	0.7372	(1.1252)	0.0000	3	(0.3880)	01/06/2025
603087.SH	12/05/2024	SDB3260123470	(900.00)	6.3679	(5,794.66)	(5,731.11)	0.0000	4.5800	(706.9811)	0.0000	0.7372	(1.1255)	0.0000	1	(0.3883)	01/06/2025
603087.SH	12/05/2024	SDB3260123470	(2,000.00)	6.3679	(12,877.01)	(12,735.79)	0.0000	4.5800	(706.9811)	0.0000	1.6382	(2.5011)	0.0000	1	(0.8629)	01/06/2025
603087.SH	12/05/2024	SDB3260123470	(500.00)	6.3679	(3,219.25)	(3,183.95)	0.0000	4.5800	(706.9811)	0.0000	0.4096	(0.6253)	0.0000	1	(0.2157)	01/06/2025
603087.SH	12/05/2024	SDB3260123470	(500.00)	6.3679	(3,219.25)	(3,183.95)	0.0000	4.5800	(706.9811)	0.0000	0.4096	(0.6253)	0.0000	1	(0.2157)	01/06/2025
603087.SH	12/05/2024	SDB3260123470	(1,800.00)	6.3679	(11,589.31)	(11,462.21)	0.0000	4.5800	(706.9811)	0.0000	1.4744	(2.2510)	0.0000	1	(0.7766)	01/06/2025
603087.SH	12/05/2024	SDB3260123470	(3,200.00)	6.3679	(20,603.22)	(20,377.27)	0.0000	4.5800	(706.9811)	0.0000	2.6212	(4.0018)	0.0000	1	(1.3806)	01/06/2025
603087.SH	12/05/2024	SDB3260123470	(400.00)	6.3679	(2,575.40)	(2,547.16)	0.0000	4.5800	(706.9811)	0.0000	0.3276	(0.5002)	0.0000	1	(0.1726)	01/06/2025
603087.SH	12/05/2024	SDB3260123470	(2,800.00)	6.3679	(18,027.82)	(17,830.11)	0.0000	4.5800	(706.9811)	0.0000	2.2935	(3.5015)	0.0000	1	(1.2080)	01/06/2025
603087.SH	12/05/2024	SDB3260123470	(200.00)	6.3679	(1,287.70)	(1,273.58)	0.0000	4.5800	(706.9811)	0.0000	0.1638	(0.2501)	0.0000	1	(0.0863)	01/06/2025
603087.SH	12/05/2024	SDB3260123470	(300.00)	6.3679	(1,931.55)	(1,910.37)	0.0000	4.5800	(706.9811)	0.0000	0.2457	(0.3752)	0.0000	1	(0.1294)	01/06/2025
603087.SH	12/05/2024	SDB3260123470	(100.00)	6.3679	(643.85)	(636.79)	0.0000	4.5800	(706.9811)	0.0000	0.0819	(0.1251)	0.0000	1	(0.0431)	01/06/2025
603087.SH	12/05/2024	SDB3260123470	(3,300.00)	6.3679	(21,247.07)	(21,014.06)	0.0000	4.5800	(706.9811)	0.0000	2.7031	(4.1268)	0.0000	1	(1.4237)	01/06/2025
603087.SH	12/05/2024	SDB3260123470	(600.00)	6.3679	(3,863.10)	(3,820.74)	0.0000	4.5800	(706.9811)	0.0000	0.4915	(0.7503)	0.0000	1	(0.2589)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
GAN&LEE PHARMACEUTICALS CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603087.SH	12/05/2024	SDB3260123470	(900.00)	6.3679	(5,794.66)	(5,731.11)	0.0000	4.5800	(706.9811)	0.0000	0.7372	(1.1255)	0.0000	1	(0.3883)	01/06/2025
603087.SH	12/05/2024	SDB3260123470	(500.00)	6.3679	(3,219.25)	(3,183.95)	0.0000	4.5800	(706.9811)	0.0000	0.4096	(0.6253)	0.0000	1	(0.2157)	01/06/2025
603087.SH	12/05/2024	SDB3260123470	(100.00)	6.3679	(643.85)	(636.79)	0.0000	4.5800	(706.9811)	0.0000	0.0819	(0.1251)	0.0000	1	(0.0431)	01/06/2025
603087.SH	12/05/2024	SDB3260123470	(2,800.00)	6.3679	(18,027.82)	(17,830.11)	0.0000	4.5800	(706.9811)	0.0000	2.2935	(3.5015)	0.0000	1	(1.2080)	01/06/2025
603087.SH	12/05/2024	SDB3260123470	(1,400.00)	6.3679	(9,013.91)	(8,915.06)	0.0000	4.5800	(706.9811)	0.0000	1.1468	(1.7508)	0.0000	1	(0.6040)	01/06/2025
603087.SH	12/05/2024	SDB3260123470	(1,000.00)	6.3679	(6,438.51)	(6,367.90)	0.0000	4.5800	(706.9811)	0.0000	0.8191	(1.2506)	0.0000	1	(0.4314)	01/06/2025
603087.SH	12/05/2024	SDB3260123470	(1,300.00)	6.3679	(8,370.06)	(8,278.27)	0.0000	4.5800	(706.9811)	0.0000	1.0649	(1.6257)	0.0000	1	(0.5609)	01/06/2025
603087.SH	12/05/2024	SDB3260123470	(1,000.00)	6.3679	(6,438.51)	(6,367.90)	0.0000	4.5800	(706.9811)	0.0000	0.8191	(1.2506)	0.0000	1	(0.4314)	01/06/2025
603087.SH	12/05/2024	SDB3260123470	(600.00)	6.3679	(3,863.10)	(3,820.74)	0.0000	4.5800	(706.9811)	0.0000	0.4915	(0.7503)	0.0000	1	(0.2589)	01/06/2025
603087.SH	12/05/2024	SDB3260123470	(300.00)	6.3679	(1,931.55)	(1,910.37)	0.0000	4.5800	(706.9811)	0.0000	0.2457	(0.3752)	0.0000	1	(0.1294)	01/06/2025
603087.SH	12/04/2024	SDB3260123470	(900.00)	6.4385	(5,794.66)	(5,794.66)	0.0000	4.5800	(706.9811)	0.0000	0.7372	(1.1380)	0.0000	1	(0.4008)	01/06/2025
603087.SH	12/04/2024	SDB3260123470	(2,000.00)	6.4385	(12,877.01)	(12,877.01)	0.0000	4.5800	(706.9811)	0.0000	1.6382	(2.5288)	0.0000	1	(0.8906)	01/06/2025
603087.SH	12/04/2024	SDB3260123470	(500.00)	6.4385	(3,219.25)	(3,219.25)	0.0000	4.5800	(706.9811)	0.0000	0.4096	(0.6322)	0.0000	1	(0.2226)	01/06/2025
603087.SH	12/04/2024	SDB3260123470	(500.00)	6.4385	(3,219.25)	(3,219.25)	0.0000	4.5800	(706.9811)	0.0000	0.4096	(0.6322)	0.0000	1	(0.2226)	01/06/2025
603087.SH	12/04/2024	SDB3260123470	(1,800.00)	6.4385	(11,589.31)	(11,589.31)	0.0000	4.5800	(706.9811)	0.0000	1.4744	(2.2760)	0.0000	1	(0.8015)	01/06/2025
603087.SH	12/04/2024	SDB3260123470	(3,200.00)	6.4385	(20,603.22)	(20,603.22)	0.0000	4.5800	(706.9811)	0.0000	2.6212	(4.0461)	0.0000	1	(1.4249)	01/06/2025
603087.SH	12/04/2024	SDB3260123470	(400.00)	6.4385	(2,575.40)	(2,575.40)	0.0000	4.5800	(706.9811)	0.0000	0.3276	(0.5058)	0.0000	1	(0.1781)	01/06/2025
603087.SH	12/04/2024	SDB3260123470	(2,800.00)	6.4385	(18,027.82)	(18,027.82)	0.0000	4.5800	(706.9811)	0.0000	2.2935	(3.5404)	0.0000	1	(1.2468)	01/06/2025
603087.SH	12/04/2024	SDB3260123470	(200.00)	6.4385	(1,287.70)	(1,287.70)	0.0000	4.5800	(706.9811)	0.0000	0.1638	(0.2529)	0.0000	1	(0.0891)	01/06/2025
603087.SH	12/04/2024	SDB3260123470	(300.00)	6.4385	(1,931.55)	(1,931.55)	0.0000	4.5800	(706.9811)	0.0000	0.2457	(0.3793)	0.0000	1	(0.1336)	01/06/2025
603087.SH	12/04/2024	SDB3260123470	(100.00)	6.4385	(643.85)	(643.85)	0.0000	4.5800	(706.9811)	0.0000	0.0819	(0.1264)	0.0000	1	(0.0445)	01/06/2025
603087.SH	12/04/2024	SDB3260123470	(3,300.00)	6.4385	(21,247.07)	(21,247.07)	0.0000	4.5800	(706.9811)	0.0000	2.7031	(4.1726)	0.0000	1	(1.4695)	01/06/2025
603087.SH	12/04/2024	SDB3260123470	(600.00)	6.4385	(3,863.10)	(3,863.10)	0.0000	4.5800	(706.9811)	0.0000	0.4915	(0.7587)	0.0000	1	(0.2672)	01/06/2025
603087.SH	12/04/2024	SDB3260123470	(900.00)	6.4385	(5,794.66)	(5,794.66)	0.0000	4.5800	(706.9811)	0.0000	0.7372	(1.1380)	0.0000	1	(0.4008)	01/06/2025
603087.SH	12/04/2024	SDB3260123470	(500.00)	6.4385	(3,219.25)	(3,219.25)	0.0000	4.5800	(706.9811)	0.0000	0.4096	(0.6322)	0.0000	1	(0.2226)	01/06/2025
603087.SH	12/04/2024	SDB3260123470	(100.00)	6.4385	(643.85)	(643.85)	0.0000	4.5800	(706.9811)	0.0000	0.0819	(0.1264)	0.0000	1	(0.0445)	01/06/2025
603087.SH	12/04/2024	SDB3260123470	(2,800.00)	6.4385	(18,027.82)	(18,027.82)	0.0000	4.5800	(706.9811)	0.0000	2.2935	(3.5404)	0.0000	1	(1.2468)	01/06/2025
603087.SH	12/04/2024	SDB3260123470	(1,400.00)	6.4385	(9,013.91)	(9,013.91)	0.0000	4.5800	(706.9811)	0.0000	1.1468	(1.7702)	0.0000	1	(0.6234)	01/06/2025
603087.SH	12/04/2024	SDB3260123470	(1,000.00)	6.4385	(6,438.51)	(6,438.51)	0.0000	4.5800	(706.9811)	0.0000	0.8191	(1.2644)	0.0000	1	(0.4453)	01/06/2025
603087.SH	12/04/2024	SDB3260123470	(1,300.00)	6.4385	(8,370.06)	(8,370.06)	0.0000	4.5800	(706.9811)	0.0000	1.0649	(1.6437)	0.0000	1	(0.5789)	01/06/2025
603087.SH	12/04/2024	SDB3260123470	(1,000.00)	6.4385	(6,438.51)	(6,438.51)	0.0000	4.5800	(706.9811)	0.0000	0.8191	(1.2644)	0.0000	1	(0.4453)	01/06/2025
603087.SH	12/04/2024	SDB3260123470	(600.00)	6.4385	(3,863.10)	(3,863.10)	0.0000	4.5800	(706.9811)	0.0000	0.4915	(0.7587)	0.0000	1	(0.2672)	01/06/2025
603087.SH	12/04/2024	SDB3260123470	(300.00)	6.4385	(1,931.55)	(1,931.55)	0.0000	4.5800	(706.9811)	0.0000	0.2457	(0.3793)	0.0000	1	(0.1336)	01/06/2025
TOTAL GAN&LEE PHARMACEUTICALS CO.,LTD. CMN CLASS A SERIES NORTHBOUND											696.1788	(1,075.7823)	0.0000		(379.6036)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
GANFENG LITHIUM GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND																
002460.ZK	01/03/2025	SDB3260350088	(3,900.00)	4.9771	(19,679.03)	(19,410.63)	0.0000	4.3300	(1,397.5125)	0.0000	7.1009	(22.6055)	0.0000	3	(15.5046)	01/06/2025
002460.ZK	01/03/2025	SDB3260350088	(1,300.00)	4.9771	(6,562.57)	(6,470.21)	0.0000	4.3300	(1,397.5125)	0.0000	2.3680	(7.5352)	0.0000	3	(5.1672)	01/06/2025
002460.ZK	01/03/2025	SDB3260350088	(4,800.00)	4.9771	(27,680.20)	(23,890.01)	0.0000	4.3300	(1,397.5125)	0.0000	9.9879	(27.8222)	0.0000	3	(17.8342)	01/06/2025
002460.ZK	01/03/2025	SDB3260350088	(27,500.00)	4.9771	(158,963.75)	(136,869.84)	0.0000	4.3300	(1,397.5125)	0.0000	57.3594	(159.3978)	0.0000	3	(102.0383)	01/06/2025
002460.ZK	01/03/2025	SDB3260350088	(2,900.00)	4.9771	(16,852.19)	(14,433.55)	0.0000	4.3300	(1,397.5125)	0.0000	6.0808	(16.8092)	0.0000	3	(10.7284)	01/06/2025
002460.ZK	01/03/2025	SDB3260350088	(16,500.00)	4.9771	(95,883.17)	(82,121.90)	0.0000	4.3300	(1,397.5125)	0.0000	34.5978	(95.6387)	0.0000	3	(61.0408)	01/06/2025
002460.ZK	01/03/2025	SDB3260350088	(4,100.00)	4.9771	(23,825.51)	(20,406.05)	0.0000	4.3300	(1,397.5125)	0.0000	8.5970	(23.7648)	0.0000	3	(15.1677)	01/06/2025
002460.ZK	01/03/2025	SDB3260350088	(600.00)	4.9771	(3,486.66)	(2,986.25)	0.0000	4.3300	(1,397.5125)	0.0000	1.2581	(3.4778)	0.0000	3	(2.2197)	01/06/2025
002460.ZK	01/03/2025	SDB3260350088	(10,000.00)	4.9771	(58,111.01)	(49,770.85)	0.0000	4.3300	(1,397.5125)	0.0000	20.9684	(57.9628)	0.0000	3	(36.9944)	01/06/2025
002460.ZK	01/03/2025	SDB3260350088	(7,500.00)	4.9771	(43,583.26)	(37,328.14)	0.0000	4.3300	(1,397.5125)	0.0000	15.7263	(43.4721)	0.0000	3	(27.7458)	01/06/2025
002460.ZK	01/03/2025	SDB3260350088	(200.00)	4.9771	(1,162.22)	(995.42)	0.0000	4.3300	(1,397.5125)	0.0000	0.4194	(1.1593)	0.0000	3	(0.7399)	01/06/2025
002460.ZK	01/03/2025	SDB3260350088	(100.00)	4.9771	(581.11)	(497.71)	0.0000	4.3300	(1,397.5125)	0.0000	0.2097	(0.5796)	0.0000	3	(0.3699)	01/06/2025
002460.ZK	01/02/2025	SDB3260350088	(3,900.00)	4.9237	(19,679.03)	(19,202.43)	0.0000	4.3300	(1,397.5125)	0.0000	2.3670	(7.4543)	0.0000	1	(5.0874)	01/06/2025
002460.ZK	01/02/2025	SDB3260350088	(1,300.00)	4.9237	(6,562.57)	(6,400.81)	0.0000	4.3300	(1,397.5125)	0.0000	0.7893	(2.4848)	0.0000	1	(1.6955)	01/06/2025
002460.ZK	01/02/2025	SDB3260350088	(4,800.00)	4.9237	(27,680.20)	(23,633.76)	0.0000	4.3300	(1,397.5125)	0.0000	3.3293	(9.1746)	0.0000	1	(5.8453)	01/06/2025
002460.ZK	01/02/2025	SDB3260350088	(27,500.00)	4.9237	(158,963.75)	(135,401.75)	0.0000	4.3300	(1,397.5125)	0.0000	19.1198	(52.5627)	0.0000	1	(33.4429)	01/06/2025
002460.ZK	01/02/2025	SDB3260350088	(2,900.00)	4.9237	(16,852.19)	(14,278.73)	0.0000	4.3300	(1,397.5125)	0.0000	2.0269	(5.5430)	0.0000	1	(3.5160)	01/06/2025
002460.ZK	01/02/2025	SDB3260350088	(16,500.00)	4.9237	(95,883.17)	(81,241.05)	0.0000	4.3300	(1,397.5125)	0.0000	11.5326	(31.5376)	0.0000	1	(20.0050)	01/06/2025
002460.ZK	01/02/2025	SDB3260350088	(4,100.00)	4.9237	(23,825.51)	(20,187.17)	0.0000	4.3300	(1,397.5125)	0.0000	2.8657	(7.8366)	0.0000	1	(4.9709)	01/06/2025
002460.ZK	01/02/2025	SDB3260350088	(600.00)	4.9237	(3,486.66)	(2,954.22)	0.0000	4.3300	(1,397.5125)	0.0000	0.4194	(1.1468)	0.0000	1	(0.7275)	01/06/2025
002460.ZK	01/02/2025	SDB3260350088	(10,000.00)	4.9237	(58,111.01)	(49,237.00)	0.0000	4.3300	(1,397.5125)	0.0000	6.9895	(19.1137)	0.0000	1	(12.1242)	01/06/2025
002460.ZK	01/02/2025	SDB3260350088	(7,500.00)	4.9237	(43,583.26)	(36,927.75)	0.0000	4.3300	(1,397.5125)	0.0000	5.2421	(14.3353)	0.0000	1	(9.0932)	01/06/2025
002460.ZK	01/02/2025	SDB3260350088	(200.00)	4.9237	(1,162.22)	(984.74)	0.0000	4.3300	(1,397.5125)	0.0000	0.1398	(0.3823)	0.0000	1	(0.2425)	01/06/2025
002460.ZK	01/02/2025	SDB3260350088	(100.00)	4.9237	(581.11)	(492.37)	0.0000	4.3300	(1,397.5125)	0.0000	0.0699	(0.1911)	0.0000	1	(0.1212)	01/06/2025
002460.ZK	12/31/2024	SDB3260350088	(3,900.00)	5.0972	(19,679.03)	(19,878.97)	0.0000	4.3300	(1,397.5125)	0.0000	4.7339	(15.4340)	0.0000	2	(10.7000)	01/06/2025
002460.ZK	12/31/2024	SDB3260350088	(1,300.00)	5.0972	(6,562.57)	(6,626.32)	0.0000	4.3300	(1,397.5125)	0.0000	1.5787	(5.1447)	0.0000	2	(3.5660)	01/06/2025
002460.ZK	12/31/2024	SDB3260350088	(4,800.00)	5.0972	(27,680.20)	(24,466.43)	0.0000	4.3300	(1,397.5125)	0.0000	6.6586	(18.9956)	0.0000	2	(12.3370)	01/06/2025
002460.ZK	12/31/2024	SDB3260350088	(27,500.00)	5.0972	(158,963.75)	(140,172.23)	0.0000	4.3300	(1,397.5125)	0.0000	38.2396	(108.8291)	0.0000	2	(70.5895)	01/06/2025
002460.ZK	12/31/2024	SDB3260350088	(2,900.00)	5.0972	(16,852.19)	(14,781.80)	0.0000	4.3300	(1,397.5125)	0.0000	4.0539	(11.4765)	0.0000	2	(7.4226)	01/06/2025
002460.ZK	12/31/2024	SDB3260350088	(16,500.00)	5.0972	(95,883.17)	(84,103.34)	0.0000	4.3300	(1,397.5125)	0.0000	23.0652	(65.2975)	0.0000	2	(42.2323)	01/06/2025
002460.ZK	12/31/2024	SDB3260350088	(4,100.00)	5.0972	(23,825.51)	(20,898.41)	0.0000	4.3300	(1,397.5125)	0.0000	5.7314	(16.2254)	0.0000	2	(10.4941)	01/06/2025
002460.ZK	12/31/2024	SDB3260350088	(600.00)	5.0972	(3,486.66)	(3,058.30)	0.0000	4.3300	(1,397.5125)	0.0000	0.8387	(2.3745)	0.0000	2	(1.5357)	01/06/2025
002460.ZK	12/31/2024	SDB3260350088	(10,000.00)	5.0972	(58,111.01)	(50,971.72)	0.0000	4.3300	(1,397.5125)	0.0000	13.9789	(39.5742)	0.0000	2	(25.5953)	01/06/2025
002460.ZK	12/31/2024	SDB3260350088	(7,500.00)	5.0972	(43,583.26)	(38,228.79)	0.0000	4.3300	(1,397.5125)	0.0000	10.4842	(29.6807)	0.0000	2	(19.1965)	01/06/2025
002460.ZK	12/31/2024	SDB3260350088	(200.00)	5.0972	(1,162.22)	(1,019.43)	0.0000	4.3300	(1,397.5125)	0.0000	0.2796	(0.7915)	0.0000	2	(0.5119)	01/06/2025
002460.ZK	12/31/2024	SDB3260350088	(100.00)	5.0972	(581.11)	(509.72)	0.0000	4.3300	(1,397.5125)	0.0000	0.1398	(0.3957)	0.0000	2	(0.2560)	01/06/2025
002460.ZK	12/30/2024	SDB3260350088	(3,900.00)	4.9963	(19,679.03)	(19,485.72)	0.0000	4.3300	(1,397.5125)	0.0000	2.3670	(7.5643)	0.0000	1	(5.1974)	01/06/2025
002460.ZK	12/30/2024	SDB3260350088	(1,300.00)	4.9963	(6,562.57)	(6,495.24)	0.0000	4.3300	(1,397.5125)	0.0000	0.7893	(2.5214)	0.0000	1	(1.7321)	01/06/2025
002460.ZK	12/30/2024	SDB3260350088	(4,800.00)	4.9963	(27,680.20)	(23,982.42)	0.0000	4.3300	(1,397.5125)	0.0000	3.3293	(9.3099)	0.0000	1	(5.9806)	01/06/2025
002460.ZK	12/30/2024	SDB3260350088	(27,500.00)	4.9963	(158,963.75)	(137,399.29)	0.0000	4.3300	(1,397.5125)	0.0000	19.1198	(53.3381)	0.0000	1	(34.2183)	01/06/2025
002460.ZK	12/30/2024	SDB3260350088	(2,900.00)	4.9963	(16,852.19)	(14,489.38)	0.0000	4.3300	(1,397.5125)	0.0000	2.0269	(5.6247)	0.0000	1	(3.5978)	01/06/2025
002460.ZK	12/30/2024	SDB3260350088	(16,500.00)	4.9963	(95,883.17)	(82,439.58)	0.0000	4.3300	(1,397.5125)	0.0000	11.5326	(32.0029)	0.0000	1	(20.4703)	01/06/2025
002460.ZK	12/30/2024	SDB3260350088	(4,100.00)	4.9963	(23,825.51)	(20,484.99)	0.0000	4.3300	(1,397.5125)	0.0000	2.8657	(7.9522)	0.0000	1	(5.0865)	01/06/2025
002460.ZK	12/30/2024	SDB3260350088	(600.00)	4.9963	(3,486.66)	(2,997.80)	0.0000	4.3300	(1,397.5125)	0.0000	0.4194	(1.1637)	0.0000	1	(0.7444)	01/06/2025
002460.ZK	12/30/2024	SDB3260350088	(10,000.00)	4.9963	(58,111.01)	(49,963.38)	0.0000	4.3300	(1,397.5125)	0.0000	6.9895	(19.3957)	0.0000	1	(12.4062)	01/06/2025
002460.ZK	12/30/2024	SDB3260350088	(7,500.00)	4.9963	(43,583.26)	(37,472.53)	0.0000	4.3300	(1,397.5125)	0.0000	5.2421	(14.5468)	0.0000	1	(9.3047)	01/06/2025
002460.ZK	12/30/2024	SDB3260350088	(200.00)	4.9963	(1,162.22)	(999.27)	0.0000	4.3300	(1,397.5125)	0.0000	0.1398	(0.3879)	0.0000	1	(0.2481)	01/06/2025
002460.ZK	12/30/2024	SDB3260350088	(100.00)	4.9963	(581.11)	(499.63)	0.0000	4.3300	(1,397.5125)	0.0000	0.0699	(0.1940)	0.0000	1	(0.1241)	01/06/2025
002460.ZK	12/27/2024	SDB3260350088	(4,800.00)	5.0766	(27,680.20)	(24,367.81)	0.0000	4.3300	(1,390.3301)	0.0000	9.9879	(28.2328)	0.0000	3	(18.2448)	01/06/2025
002460.ZK	12/27/2024	SDB3260350088	(27,500.00)	5.0766	(158,963.75)	(139,607.27)	0.0000	4.3300	(1,390.3301)	0.0000	57.3594	(161.7502)	0.0000	3	(104.3907)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
GANFENG LITHIUM GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002460.ZK	12/27/2024	SDB3260350088	(2,900.00)	5.0766	(16,852.19)	(14,722.22)	0.0000	4.3300	(1,390.3301)	0.0000	6.0808	(17.0573)	0.0000	3	(10.9765)	01/06/2025
002460.ZK	12/27/2024	SDB3260350088	(16,500.00)	5.0766	(95,883.17)	(83,764.36)	0.0000	4.3300	(1,390.3301)	0.0000	34.5978	(97.0501)	0.0000	3	(62.4523)	01/06/2025
002460.ZK	12/27/2024	SDB3260350088	(4,100.00)	5.0766	(23,825.51)	(20,814.17)	0.0000	4.3300	(1,390.3301)	0.0000	8.5970	(24.1155)	0.0000	3	(15.5184)	01/06/2025
002460.ZK	12/27/2024	SDB3260350088	(600.00)	5.0766	(3,486.66)	(3,045.98)	0.0000	4.3300	(1,390.3301)	0.0000	1.2581	(3.5291)	0.0000	3	(2.2710)	01/06/2025
002460.ZK	12/27/2024	SDB3260350088	(10,000.00)	5.0766	(58,111.01)	(50,766.28)	0.0000	4.3300	(1,390.3301)	0.0000	20.9684	(58.8182)	0.0000	3	(37.8498)	01/06/2025
002460.ZK	12/27/2024	SDB3260350088	(7,500.00)	5.0766	(43,583.26)	(38,074.71)	0.0000	4.3300	(1,390.3301)	0.0000	15.7263	(44.1137)	0.0000	3	(28.3874)	01/06/2025
002460.ZK	12/27/2024	SDB3260350088	(200.00)	5.0766	(1,162.22)	(1,015.33)	0.0000	4.3300	(1,390.3301)	0.0000	0.4194	(1.1764)	0.0000	3	(0.7570)	01/06/2025
002460.ZK	12/27/2024	SDB3260350088	(100.00)	5.0766	(581.11)	(507.66)	0.0000	4.3300	(1,390.3301)	0.0000	0.2097	(0.5882)	0.0000	3	(0.3785)	01/06/2025
002460.ZK	12/26/2024	SDB3260350088	(4,800.00)	4.9809	(27,680.20)	(23,908.12)	0.0000	4.3300	(1,390.3301)	0.0000	3.3293	(9.2334)	0.0000	1	(5.9041)	01/06/2025
002460.ZK	12/26/2024	SDB3260350088	(27,500.00)	4.9809	(158,963.75)	(136,973.62)	0.0000	4.3300	(1,390.3301)	0.0000	19.1198	(52.8996)	0.0000	1	(33.7798)	01/06/2025
002460.ZK	12/26/2024	SDB3260350088	(2,900.00)	4.9809	(16,852.19)	(14,444.49)	0.0000	4.3300	(1,390.3301)	0.0000	2.0269	(5.5785)	0.0000	1	(3.5516)	01/06/2025
002460.ZK	12/26/2024	SDB3260350088	(16,500.00)	4.9809	(95,883.17)	(82,184.17)	0.0000	4.3300	(1,390.3301)	0.0000	11.5326	(31.7398)	0.0000	1	(20.2071)	01/06/2025
002460.ZK	12/26/2024	SDB3260350088	(4,100.00)	4.9809	(23,825.51)	(20,421.52)	0.0000	4.3300	(1,390.3301)	0.0000	2.8657	(7.8868)	0.0000	1	(5.0212)	01/06/2025
002460.ZK	12/26/2024	SDB3260350088	(600.00)	4.9809	(3,486.66)	(2,988.52)	0.0000	4.3300	(1,390.3301)	0.0000	0.4194	(1.1542)	0.0000	1	(0.7348)	01/06/2025
002460.ZK	12/26/2024	SDB3260350088	(10,000.00)	4.9809	(58,111.01)	(49,808.59)	0.0000	4.3300	(1,390.3301)	0.0000	6.9895	(19.2362)	0.0000	1	(12.2468)	01/06/2025
002460.ZK	12/26/2024	SDB3260350088	(7,500.00)	4.9809	(43,583.26)	(37,356.44)	0.0000	4.3300	(1,390.3301)	0.0000	5.2421	(14.4272)	0.0000	1	(9.1851)	01/06/2025
002460.ZK	12/26/2024	SDB3260350088	(200.00)	4.9809	(1,162.22)	(996.17)	0.0000	4.3300	(1,390.3301)	0.0000	0.1398	(0.3847)	0.0000	1	(0.2449)	01/06/2025
002460.ZK	12/26/2024	SDB3260350088	(100.00)	4.9809	(581.11)	(498.09)	0.0000	4.3300	(1,390.3301)	0.0000	0.0699	(0.1924)	0.0000	1	(0.1225)	01/06/2025
002460.ZK	12/24/2024	SDB3260350088	(4,800.00)	4.9809	(27,680.20)	(23,908.12)	0.0000	4.3300	(1,390.3301)	0.0000	6.6586	(18.4668)	0.0000	2	(11.8081)	01/06/2025
002460.ZK	12/24/2024	SDB3260350088	(27,500.00)	4.9809	(158,963.75)	(136,973.62)	0.0000	4.3300	(1,390.3301)	0.0000	38.2396	(105.7992)	0.0000	2	(67.5596)	01/06/2025
002460.ZK	12/24/2024	SDB3260350088	(2,900.00)	4.9809	(16,852.19)	(14,444.49)	0.0000	4.3300	(1,390.3301)	0.0000	4.0539	(11.1570)	0.0000	2	(7.1031)	01/06/2025
002460.ZK	12/24/2024	SDB3260350088	(16,500.00)	4.9809	(95,883.17)	(82,184.17)	0.0000	4.3300	(1,390.3301)	0.0000	23.0652	(63.4795)	0.0000	2	(40.4143)	01/06/2025
002460.ZK	12/24/2024	SDB3260350088	(4,100.00)	4.9809	(23,825.51)	(20,421.52)	0.0000	4.3300	(1,390.3301)	0.0000	5.7314	(15.7737)	0.0000	2	(10.0423)	01/06/2025
002460.ZK	12/24/2024	SDB3260350088	(600.00)	4.9809	(3,486.66)	(2,988.52)	0.0000	4.3300	(1,390.3301)	0.0000	0.8387	(2.3083)	0.0000	2	(1.4696)	01/06/2025
002460.ZK	12/24/2024	SDB3260350088	(10,000.00)	4.9809	(58,111.01)	(49,808.59)	0.0000	4.3300	(1,390.3301)	0.0000	13.9789	(38.4724)	0.0000	2	(24.4935)	01/06/2025
002460.ZK	12/24/2024	SDB3260350088	(7,500.00)	4.9809	(43,583.26)	(37,356.44)	0.0000	4.3300	(1,390.3301)	0.0000	10.4842	(28.8543)	0.0000	2	(18.3701)	01/06/2025
002460.ZK	12/24/2024	SDB3260350088	(200.00)	4.9809	(1,162.22)	(996.17)	0.0000	4.3300	(1,390.3301)	0.0000	0.2796	(0.7694)	0.0000	2	(0.4899)	01/06/2025
002460.ZK	12/24/2024	SDB3260350088	(100.00)	4.9809	(581.11)	(498.09)	0.0000	4.3300	(1,390.3301)	0.0000	0.1398	(0.3847)	0.0000	2	(0.2449)	01/06/2025
002460.ZK	12/23/2024	SDB3260350088	(4,800.00)	5.0313	(27,680.20)	(24,150.12)	0.0000	4.3300	(1,394.5175)	0.0000	3.3293	(9.3549)	0.0000	1	(6.0256)	01/06/2025
002460.ZK	12/23/2024	SDB3260350088	(27,500.00)	5.0313	(158,963.75)	(138,360.04)	0.0000	4.3300	(1,394.5175)	0.0000	19.1198	(53.5960)	0.0000	1	(34.4762)	01/06/2025
002460.ZK	12/23/2024	SDB3260350088	(2,900.00)	5.0313	(16,852.19)	(14,590.69)	0.0000	4.3300	(1,394.5175)	0.0000	2.0269	(5.6519)	0.0000	1	(3.6250)	01/06/2025
002460.ZK	12/23/2024	SDB3260350088	(16,500.00)	5.0313	(95,883.17)	(83,016.02)	0.0000	4.3300	(1,394.5175)	0.0000	11.5326	(32.1576)	0.0000	1	(20.6250)	01/06/2025
002460.ZK	12/23/2024	SDB3260350088	(2,400.00)	5.0313	(13,946.64)	(12,075.06)	0.0000	4.3300	(1,394.5175)	0.0000	1.6775	(4.6775)	0.0000	1	(3.0000)	01/06/2025
002460.ZK	12/23/2024	SDB3260350088	(2,800.00)	5.0313	(16,271.08)	(14,087.57)	0.0000	4.3300	(1,394.5175)	0.0000	1.9570	(5.4570)	0.0000	1	(3.5000)	01/06/2025
002460.ZK	12/23/2024	SDB3260350088	(4,100.00)	5.0313	(23,825.51)	(20,628.22)	0.0000	4.3300	(1,394.5175)	0.0000	2.8657	(7.9907)	0.0000	1	(5.1250)	01/06/2025
002460.ZK	12/23/2024	SDB3260350088	(400.00)	5.0313	(2,324.44)	(2,012.51)	0.0000	4.3300	(1,394.5175)	0.0000	0.2796	(0.7796)	0.0000	1	(0.5000)	01/06/2025
002460.ZK	12/23/2024	SDB3260350088	(600.00)	5.0313	(3,486.66)	(3,018.76)	0.0000	4.3300	(1,394.5175)	0.0000	0.4194	(1.1694)	0.0000	1	(0.7500)	01/06/2025
002460.ZK	12/23/2024	SDB3260350088	(10,000.00)	5.0313	(58,111.01)	(50,312.74)	0.0000	4.3300	(1,394.5175)	0.0000	6.9895	(19.4894)	0.0000	1	(12.5000)	01/06/2025
002460.ZK	12/23/2024	SDB3260350088	(7,500.00)	5.0313	(43,583.26)	(37,734.56)	0.0000	4.3300	(1,394.5175)	0.0000	5.2421	(14.6171)	0.0000	1	(9.3750)	01/06/2025
002460.ZK	12/23/2024	SDB3260350088	(200.00)	5.0313	(1,162.22)	(1,006.25)	0.0000	4.3300	(1,394.5175)	0.0000	0.1398	(0.3898)	0.0000	1	(0.2500)	01/06/2025
002460.ZK	12/23/2024	SDB3260350088	(100.00)	5.0313	(581.11)	(503.13)	0.0000	4.3300	(1,394.5175)	0.0000	0.0699	(0.1949)	0.0000	1	(0.1250)	01/06/2025
002460.ZK	12/20/2024	SDB3260350088	(4,800.00)	5.0714	(27,680.20)	(24,342.79)	0.0000	4.3300	(1,394.5175)	0.0000	9.9879	(28.2887)	0.0000	3	(18.3008)	01/06/2025
002460.ZK	12/20/2024	SDB3260350088	(27,500.00)	5.0714	(158,963.75)	(139,463.91)	0.0000	4.3300	(1,394.5175)	0.0000	57.3594	(162.0707)	0.0000	3	(104.7113)	01/06/2025
002460.ZK	12/20/2024	SDB3260350088	(2,900.00)	5.0714	(16,852.19)	(14,707.10)	0.0000	4.3300	(1,394.5175)	0.0000	6.0808	(17.0911)	0.0000	3	(11.0103)	01/06/2025
002460.ZK	12/20/2024	SDB3260350088	(16,500.00)	5.0714	(95,883.17)	(83,678.35)	0.0000	4.3300	(1,394.5175)	0.0000	34.5978	(97.2424)	0.0000	3	(62.6446)	01/06/2025
002460.ZK	12/20/2024	SDB3260350088	(2,400.00)	5.0714	(13,946.64)	(12,171.40)	0.0000	4.3300	(1,394.5175)	0.0000	5.0324	(14.1444)	0.0000	3	(9.1119)	01/06/2025
002460.ZK	12/20/2024	SDB3260350088	(2,800.00)	5.0714	(16,271.08)	(14,199.96)	0.0000	4.3300	(1,394.5175)	0.0000	5.8711	(16.5017)	0.0000	3	(10.6306)	01/06/2025
002460.ZK	12/20/2024	SDB3260350088	(4,100.00)	5.0714	(23,825.51)	(20,792.80)	0.0000	4.3300	(1,394.5175)	0.0000	8.5970	(24.1633)	0.0000	3	(15.5662)	01/06/2025
002460.ZK	12/20/2024	SDB3260350088	(400.00)	5.0714	(2,324.44)	(2,028.57)	0.0000	4.3300	(1,394.5175)	0.0000	0.8387	(2.3574)	0.0000	3	(1.5187)	01/06/2025
002460.ZK	12/20/2024	SDB3260350088	(600.00)	5.0714	(3,486.66)	(3,042.85)	0.0000	4.3300	(1,394.5175)	0.0000	1.2581	(3.5361)	0.0000	3	(2.2780)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
GANFENG LITHIUM GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002460.ZK	12/20/2024	SDB3260350088	(10,000.00)	5.0714	(58,111.01)	(50,714.15)	0.0000	4.3300	(1,394.5175)	0.0000	20.9684	(58.9348)	0.0000	3	(37.9664)	01/06/2025
002460.ZK	12/20/2024	SDB3260350088	(7,500.00)	5.0714	(43,583.26)	(38,035.61)	0.0000	4.3300	(1,394.5175)	0.0000	15.7263	(44.2011)	0.0000	3	(28.4748)	01/06/2025
002460.ZK	12/20/2024	SDB3260350088	(200.00)	5.0714	(1,162.22)	(1,014.28)	0.0000	4.3300	(1,394.5175)	0.0000	0.4194	(1.1787)	0.0000	3	(0.7593)	01/06/2025
002460.ZK	12/20/2024	SDB3260350088	(100.00)	5.0714	(581.11)	(507.14)	0.0000	4.3300	(1,394.5175)	0.0000	0.2097	(0.5893)	0.0000	3	(0.3797)	01/06/2025
002460.ZK	12/19/2024	SDB3260350088	(4,800.00)	5.1157	(27,680.20)	(24,555.43)	0.0000	4.5800	(1,394.5175)	0.0000	3.5215	(9.5119)	0.0000	1	(5.9904)	01/06/2025
002460.ZK	12/19/2024	SDB3260350088	(27,500.00)	5.1157	(158,963.75)	(140,682.13)	0.0000	4.5800	(1,394.5175)	0.0000	20.2237	(54.4955)	0.0000	1	(34.2718)	01/06/2025
002460.ZK	12/19/2024	SDB3260350088	(2,900.00)	5.1157	(16,852.19)	(14,835.57)	0.0000	4.5800	(1,394.5175)	0.0000	2.1440	(5.7468)	0.0000	1	(3.6028)	01/06/2025
002460.ZK	12/19/2024	SDB3260350088	(16,500.00)	5.1157	(95,883.17)	(84,409.28)	0.0000	4.5800	(1,394.5175)	0.0000	12.1985	(32.6973)	0.0000	1	(20.4988)	01/06/2025
002460.ZK	12/19/2024	SDB3260350088	(2,400.00)	5.1157	(13,946.64)	(12,277.71)	0.0000	4.5800	(1,394.5175)	0.0000	1.7743	(4.7560)	0.0000	1	(2.9816)	01/06/2025
002460.ZK	12/19/2024	SDB3260350088	(2,800.00)	5.1157	(16,271.08)	(14,324.00)	0.0000	4.5800	(1,394.5175)	0.0000	2.0700	(5.5486)	0.0000	1	(3.4786)	01/06/2025
002460.ZK	12/19/2024	SDB3260350088	(4,100.00)	5.1157	(23,825.51)	(20,974.43)	0.0000	4.5800	(1,394.5175)	0.0000	3.0311	(8.1248)	0.0000	1	(5.0936)	01/06/2025
002460.ZK	12/19/2024	SDB3260350088	(400.00)	5.1157	(2,324.44)	(2,046.29)	0.0000	4.5800	(1,394.5175)	0.0000	0.2957	(0.7927)	0.0000	1	(0.4969)	01/06/2025
002460.ZK	12/19/2024	SDB3260350088	(600.00)	5.1157	(3,486.66)	(3,069.43)	0.0000	4.5800	(1,394.5175)	0.0000	0.4436	(1.1890)	0.0000	1	(0.7454)	01/06/2025
002460.ZK	12/19/2024	SDB3260350088	(10,000.00)	5.1157	(58,111.01)	(51,157.14)	0.0000	4.5800	(1,394.5175)	0.0000	7.3930	(19.8165)	0.0000	1	(12.4235)	01/06/2025
002460.ZK	12/19/2024	SDB3260350088	(7,500.00)	5.1157	(43,583.26)	(38,367.85)	0.0000	4.5800	(1,394.5175)	0.0000	5.5448	(14.8624)	0.0000	1	(9.3176)	01/06/2025
002460.ZK	12/19/2024	SDB3260350088	(200.00)	5.1157	(1,162.22)	(1,023.14)	0.0000	4.5800	(1,394.5175)	0.0000	0.1479	(0.3963)	0.0000	1	(0.2485)	01/06/2025
002460.ZK	12/19/2024	SDB3260350088	(100.00)	5.1157	(581.11)	(511.57)	0.0000	4.5800	(1,394.5175)	0.0000	0.0739	(0.1982)	0.0000	1	(0.1242)	01/06/2025
002460.ZK	12/18/2024	SDB3260350088	(4,800.00)	5.2438	(27,680.20)	(25,170.09)	0.0000	4.5800	(1,394.5175)	0.0000	3.5215	(9.7500)	0.0000	1	(6.2285)	01/06/2025
002460.ZK	12/18/2024	SDB3260350088	(27,500.00)	5.2438	(158,963.75)	(144,203.65)	0.0000	4.5800	(1,394.5175)	0.0000	20.2237	(55.8596)	0.0000	1	(35.6359)	01/06/2025
002460.ZK	12/18/2024	SDB3260350088	(2,900.00)	5.2438	(16,852.19)	(15,206.93)	0.0000	4.5800	(1,394.5175)	0.0000	2.1440	(5.8906)	0.0000	1	(3.7467)	01/06/2025
002460.ZK	12/18/2024	SDB3260350088	(16,500.00)	5.2438	(95,883.17)	(86,522.19)	0.0000	4.5800	(1,394.5175)	0.0000	12.1985	(33.5158)	0.0000	1	(21.3173)	01/06/2025
002460.ZK	12/18/2024	SDB3260350088	(2,400.00)	5.2438	(13,946.64)	(12,585.05)	0.0000	4.5800	(1,394.5175)	0.0000	1.7743	(4.8750)	0.0000	1	(3.1007)	01/06/2025
002460.ZK	12/18/2024	SDB3260350088	(2,800.00)	5.2438	(16,271.08)	(14,682.55)	0.0000	4.5800	(1,394.5175)	0.0000	2.0700	(5.6875)	0.0000	1	(3.6175)	01/06/2025
002460.ZK	12/18/2024	SDB3260350088	(4,100.00)	5.2438	(23,825.51)	(21,499.45)	0.0000	4.5800	(1,394.5175)	0.0000	3.0311	(8.3282)	0.0000	1	(5.2970)	01/06/2025
002460.ZK	12/18/2024	SDB3260350088	(400.00)	5.2438	(2,324.44)	(2,097.51)	0.0000	4.5800	(1,394.5175)	0.0000	0.2957	(0.8125)	0.0000	1	(0.5168)	01/06/2025
002460.ZK	12/18/2024	SDB3260350088	(600.00)	5.2438	(3,486.66)	(3,146.26)	0.0000	4.5800	(1,394.5175)	0.0000	0.4436	(1.2188)	0.0000	1	(0.7752)	01/06/2025
002460.ZK	12/18/2024	SDB3260350088	(10,000.00)	5.2438	(58,111.01)	(52,437.69)	0.0000	4.5800	(1,394.5175)	0.0000	7.3930	(20.3126)	0.0000	1	(12.9196)	01/06/2025
002460.ZK	12/18/2024	SDB3260350088	(7,500.00)	5.2438	(43,583.26)	(39,328.27)	0.0000	4.5800	(1,394.5175)	0.0000	5.5448	(15.2344)	0.0000	1	(9.6897)	01/06/2025
002460.ZK	12/18/2024	SDB3260350088	(200.00)	5.2438	(1,162.22)	(1,048.75)	0.0000	4.5800	(1,394.5175)	0.0000	0.1479	(0.4063)	0.0000	1	(0.2584)	01/06/2025
002460.ZK	12/18/2024	SDB3260350088	(100.00)	5.2438	(581.11)	(524.38)	0.0000	4.5800	(1,394.5175)	0.0000	0.0739	(0.2031)	0.0000	1	(0.1292)	01/06/2025
002460.ZK	12/17/2024	SDB3260350088	(4,800.00)	5.4527	(27,680.20)	(26,172.87)	0.0000	4.5800	(1,394.5175)	0.0000	3.5215	(10.1385)	0.0000	1	(6.6169)	01/06/2025
002460.ZK	12/17/2024	SDB3260350088	(27,500.00)	5.4527	(158,963.75)	(149,948.73)	0.0000	4.5800	(1,394.5175)	0.0000	20.2237	(58.0850)	0.0000	1	(37.8613)	01/06/2025
002460.ZK	12/17/2024	SDB3260350088	(2,900.00)	5.4527	(16,852.19)	(15,812.77)	0.0000	4.5800	(1,394.5175)	0.0000	2.1440	(6.1253)	0.0000	1	(3.9814)	01/06/2025
002460.ZK	12/17/2024	SDB3260350088	(16,500.00)	5.4527	(95,883.17)	(89,969.24)	0.0000	4.5800	(1,394.5175)	0.0000	12.1985	(34.8510)	0.0000	1	(22.6526)	01/06/2025
002460.ZK	12/17/2024	SDB3260350088	(2,400.00)	5.4527	(13,946.64)	(13,086.43)	0.0000	4.5800	(1,394.5175)	0.0000	1.7743	(5.0692)	0.0000	1	(3.2949)	01/06/2025
002460.ZK	12/17/2024	SDB3260350088	(2,800.00)	5.4527	(16,271.08)	(15,267.51)	0.0000	4.5800	(1,394.5175)	0.0000	2.0700	(5.9141)	0.0000	1	(3.8441)	01/06/2025
002460.ZK	12/17/2024	SDB3260350088	(4,100.00)	5.4527	(23,825.51)	(22,355.99)	0.0000	4.5800	(1,394.5175)	0.0000	3.0311	(8.6600)	0.0000	1	(5.6288)	01/06/2025
002460.ZK	12/17/2024	SDB3260350088	(400.00)	5.4527	(2,324.44)	(2,181.07)	0.0000	4.5800	(1,394.5175)	0.0000	0.2957	(0.8449)	0.0000	1	(0.5492)	01/06/2025
002460.ZK	12/17/2024	SDB3260350088	(600.00)	5.4527	(3,486.66)	(3,271.61)	0.0000	4.5800	(1,394.5175)	0.0000	0.4436	(1.2673)	0.0000	1	(0.8237)	01/06/2025
002460.ZK	12/17/2024	SDB3260350088	(10,000.00)	5.4527	(58,111.01)	(54,526.81)	0.0000	4.5800	(1,394.5175)	0.0000	7.3930	(21.1218)	0.0000	1	(13.7288)	01/06/2025
002460.ZK	12/17/2024	SDB3260350088	(7,500.00)	5.4527	(43,583.26)	(40,895.11)	0.0000	4.5800	(1,394.5175)	0.0000	5.5448	(15.8414)	0.0000	1	(10.2966)	01/06/2025
002460.ZK	12/17/2024	SDB3260350088	(200.00)	5.4527	(1,162.22)	(1,090.54)	0.0000	4.5800	(1,394.5175)	0.0000	0.1479	(0.4224)	0.0000	1	(0.2746)	01/06/2025
002460.ZK	12/17/2024	SDB3260350088	(100.00)	5.4527	(581.11)	(545.27)	0.0000	4.5800	(1,394.5175)	0.0000	0.0739	(0.2112)	0.0000	1	(0.1373)	01/06/2025
002460.ZK	12/16/2024	SDB3260350088	(4,800.00)	5.3523	(27,680.20)	(25,691.19)	0.0000	4.5800	(1,395.6081)	0.0000	3.5215	(9.9597)	0.0000	1	(6.4381)	01/06/2025
002460.ZK	12/16/2024	SDB3260350088	(27,500.00)	5.3523	(158,963.75)	(147,189.13)	0.0000	4.5800	(1,395.6081)	0.0000	20.2237	(57.0607)	0.0000	1	(36.8369)	01/06/2025
002460.ZK	12/16/2024	SDB3260350088	(2,900.00)	5.3523	(16,852.19)	(15,221.76)	0.0000	4.5800	(1,395.6081)	0.0000	2.1440	(6.0173)	0.0000	1	(3.8733)	01/06/2025
002460.ZK	12/16/2024	SDB3260350088	(16,500.00)	5.3523	(95,883.17)	(88,313.48)	0.0000	4.5800	(1,395.6081)	0.0000	12.1985	(34.2364)	0.0000	1	(22.0379)	01/06/2025
002460.ZK	12/16/2024	SDB3260350088	(4,000.00)	5.3523	(23,244.40)	(21,409.33)	0.0000	4.5800	(1,395.6081)	0.0000	2.9572	(8.2997)	0.0000	1	(5.3425)	01/06/2025
002460.ZK	12/16/2024	SDB3260350088	(2,800.00)	5.3523	(16,271.08)	(14,986.53)	0.0000	4.5800	(1,395.6081)	0.0000	2.0700	(5.8098)	0.0000	1	(3.7398)	01/06/2025
002460.ZK	12/16/2024	SDB3260350088	(4,100.00)	5.3523	(23,825.51)	(21,944.56)	0.0000	4.5800	(1,395.6081)	0.0000	3.0311	(8.5072)	0.0000	1	(5.4761)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
GANFENG LITHIUM GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002460.ZK	12/16/2024	SDB3260350088	(400.00)	5.3523	(2,324.44)	(2,140.93)	0.0000	4.5800	(1,395.6081)	0.0000	0.2957	(0.8300)	0.0000	1	(0.5343)	01/06/2025
002460.ZK	12/16/2024	SDB3260350088	(600.00)	5.3523	(3,486.66)	(3,211.40)	0.0000	4.5800	(1,395.6081)	0.0000	0.4436	(1.2450)	0.0000	1	(0.8014)	01/06/2025
002460.ZK	12/16/2024	SDB3260350088	(10,000.00)	5.3523	(58,111.01)	(53,523.32)	0.0000	4.5800	(1,395.6081)	0.0000	7.3930	(20.7493)	0.0000	1	(13.3563)	01/06/2025
002460.ZK	12/16/2024	SDB3260350088	(7,500.00)	5.3523	(43,583.26)	(40,142.49)	0.0000	4.5800	(1,395.6081)	0.0000	5.5448	(15.5620)	0.0000	1	(10.0172)	01/06/2025
002460.ZK	12/16/2024	SDB3260350088	(200.00)	5.3523	(1,162.22)	(1,070.47)	0.0000	4.5800	(1,395.6081)	0.0000	0.1479	(0.4150)	0.0000	1	(0.2671)	01/06/2025
002460.ZK	12/16/2024	SDB3260350088	(100.00)	5.3523	(581.11)	(535.23)	0.0000	4.5800	(1,395.6081)	0.0000	0.0739	(0.2075)	0.0000	1	(0.1336)	01/06/2025
002460.ZK	12/13/2024	SDB3260350088	(4,800.00)	5.3770	(27,680.20)	(25,809.84)	0.0000	4.5800	(1,420.4636)	0.0000	10.5646	(30.5516)	0.0000	3	(19.9870)	01/06/2025
002460.ZK	12/13/2024	SDB3260350088	(27,500.00)	5.3770	(158,963.75)	(147,868.85)	0.0000	4.5800	(1,420.4636)	0.0000	60.6712	(175.0353)	0.0000	3	(114.3641)	01/06/2025
002460.ZK	12/13/2024	SDB3260350088	(43,900.00)	5.3770	(255,107.33)	(236,052.45)	0.0000	4.5800	(1,420.4636)	0.0000	97.3660	(279.4199)	0.0000	3	(182.0540)	01/06/2025
002460.ZK	12/13/2024	SDB3260350088	(5,100.00)	5.3770	(29,636.62)	(27,422.95)	0.0000	4.5800	(1,420.4636)	0.0000	11.3113	(32.4611)	0.0000	3	(21.1498)	01/06/2025
002460.ZK	12/13/2024	SDB3260350088	(2,900.00)	5.3770	(16,852.19)	(15,593.44)	0.0000	4.5800	(1,420.4636)	0.0000	6.4319	(18.4583)	0.0000	3	(12.0263)	01/06/2025
002460.ZK	12/13/2024	SDB3260350088	(16,500.00)	5.3770	(95,883.17)	(88,721.31)	0.0000	4.5800	(1,420.4636)	0.0000	36.5954	(105.0212)	0.0000	3	(68.4257)	01/06/2025
002460.ZK	12/13/2024	SDB3260350088	(12,200.00)	5.3770	(70,895.43)	(65,600.00)	0.0000	4.5800	(1,420.4636)	0.0000	27.0584	(77.6520)	0.0000	3	(50.5936)	01/06/2025
002460.ZK	12/13/2024	SDB3260350088	(11,300.00)	5.3770	(65,665.44)	(60,760.65)	0.0000	4.5800	(1,420.4636)	0.0000	25.0623	(71.9236)	0.0000	3	(46.8613)	01/06/2025
002460.ZK	12/13/2024	SDB3260350088	(2,800.00)	5.3770	(16,271.08)	(15,055.74)	0.0000	4.5800	(1,420.4636)	0.0000	6.2101	(17.8218)	0.0000	3	(11.6116)	01/06/2025
002460.ZK	12/13/2024	SDB3260350088	(4,100.00)	5.3770	(23,825.51)	(22,045.90)	0.0000	4.5800	(1,420.4636)	0.0000	9.0934	(26.0962)	0.0000	3	(17.0028)	01/06/2025
002460.ZK	12/13/2024	SDB3260350088	(400.00)	5.3770	(2,324.44)	(2,150.82)	0.0000	4.5800	(1,420.4636)	0.0000	0.8872	(2.5460)	0.0000	3	(1.6588)	01/06/2025
002460.ZK	12/13/2024	SDB3260350088	(600.00)	5.3770	(3,486.66)	(3,226.23)	0.0000	4.5800	(1,420.4636)	0.0000	1.3307	(3.8190)	0.0000	3	(2.4882)	01/06/2025
002460.ZK	12/13/2024	SDB3260350088	(10,000.00)	5.3770	(58,111.01)	(53,770.49)	0.0000	4.5800	(1,420.4636)	0.0000	22.1790	(63.6492)	0.0000	3	(41.4702)	01/06/2025
002460.ZK	12/13/2024	SDB3260350088	(7,500.00)	5.3770	(43,583.26)	(40,327.87)	0.0000	4.5800	(1,420.4636)	0.0000	16.6343	(47.7369)	0.0000	3	(31.1026)	01/06/2025
002460.ZK	12/13/2024	SDB3260350088	(200.00)	5.3770	(1,162.22)	(1,070.47)	0.0000	4.5800	(1,420.4636)	0.0000	0.4436	(1.2730)	0.0000	3	(0.8294)	01/06/2025
002460.ZK	12/13/2024	SDB3260350088	(100.00)	5.3770	(581.11)	(537.70)	0.0000	4.5800	(1,420.4636)	0.0000	0.2218	(0.6365)	0.0000	3	(0.4147)	01/06/2025
002460.ZK	12/12/2024	SDB3260350088	(4,800.00)	5.4212	(27,680.20)	(26,021.91)	0.0000	4.5800	(1,426.7707)	0.0000	3.5215	(10.3131)	0.0000	1	(6.7916)	01/06/2025
002460.ZK	12/12/2024	SDB3260350088	(27,500.00)	5.4212	(158,963.75)	(149,083.88)	0.0000	4.5800	(1,426.7707)	0.0000	20.2237	(59.0857)	0.0000	1	(38.8620)	01/06/2025
002460.ZK	12/12/2024	SDB3260350088	(4,300.00)	5.4212	(24,987.73)	(23,311.30)	0.0000	4.5800	(1,426.7707)	0.0000	3.1790	(9.2389)	0.0000	1	(6.0599)	01/06/2025
002460.ZK	12/12/2024	SDB3260350088	(22,000.00)	5.4212	(127,844.22)	(119,267.10)	0.0000	4.5800	(1,426.7707)	0.0000	16.2646	(47.2686)	0.0000	1	(31.0039)	01/06/2025
002460.ZK	12/12/2024	SDB3260350088	(57,200.00)	5.4212	(332,394.98)	(310,094.47)	0.0000	4.5800	(1,426.7707)	0.0000	42.2880	(122.8983)	0.0000	1	(80.6102)	01/06/2025
002460.ZK	12/12/2024	SDB3260350088	(5,100.00)	5.4212	(29,636.62)	(27,648.28)	0.0000	4.5800	(1,426.7707)	0.0000	3.7704	(10.9577)	0.0000	1	(7.1873)	01/06/2025
002460.ZK	12/12/2024	SDB3260350088	(2,900.00)	5.4212	(16,852.19)	(15,721.57)	0.0000	4.5800	(1,426.7707)	0.0000	2.1440	(6.2309)	0.0000	1	(4.0869)	01/06/2025
002460.ZK	12/12/2024	SDB3260350088	(16,500.00)	5.4212	(95,883.17)	(89,450.33)	0.0000	4.5800	(1,426.7707)	0.0000	12.1985	(35.4514)	0.0000	1	(23.2529)	01/06/2025
002460.ZK	12/12/2024	SDB3260350088	(12,200.00)	5.4212	(70,895.43)	(66,139.03)	0.0000	4.5800	(1,426.7707)	0.0000	9.0195	(26.2126)	0.0000	1	(17.1931)	01/06/2025
002460.ZK	12/12/2024	SDB3260350088	(11,300.00)	5.4212	(65,665.44)	(61,259.92)	0.0000	4.5800	(1,426.7707)	0.0000	8.3541	(24.2789)	0.0000	1	(15.9247)	01/06/2025
002460.ZK	12/12/2024	SDB3260350088	(2,800.00)	5.4212	(16,271.08)	(15,179.45)	0.0000	4.5800	(1,426.7707)	0.0000	2.0700	(6.0160)	0.0000	1	(3.9460)	01/06/2025
002460.ZK	12/12/2024	SDB3260350088	(4,100.00)	5.4212	(23,825.51)	(22,227.05)	0.0000	4.5800	(1,426.7707)	0.0000	3.0311	(8.8091)	0.0000	1	(5.7780)	01/06/2025
002460.ZK	12/12/2024	SDB3260350088	(400.00)	5.4212	(2,324.44)	(2,168.49)	0.0000	4.5800	(1,426.7707)	0.0000	0.2957	(0.8594)	0.0000	1	(0.5637)	01/06/2025
002460.ZK	12/12/2024	SDB3260350088	(600.00)	5.4212	(3,486.66)	(3,252.74)	0.0000	4.5800	(1,426.7707)	0.0000	0.4436	(1.2891)	0.0000	1	(0.8456)	01/06/2025
002460.ZK	12/12/2024	SDB3260350088	(10,000.00)	5.4212	(58,111.01)	(54,212.32)	0.0000	4.5800	(1,426.7707)	0.0000	7.3930	(21.4857)	0.0000	1	(14.0927)	01/06/2025
002460.ZK	12/12/2024	SDB3260350088	(7,500.00)	5.4212	(43,583.26)	(40,659.24)	0.0000	4.5800	(1,426.7707)	0.0000	5.5448	(16.1143)	0.0000	1	(10.5695)	01/06/2025
002460.ZK	12/12/2024	SDB3260350088	(200.00)	5.4212	(1,162.22)	(1,084.25)	0.0000	4.5800	(1,426.7707)	0.0000	0.1479	(0.4297)	0.0000	1	(0.2819)	01/06/2025
002460.ZK	12/12/2024	SDB3260350088	(100.00)	5.4212	(581.11)	(542.12)	0.0000	4.5800	(1,426.7707)	0.0000	0.0739	(0.2149)	0.0000	1	(0.1409)	01/06/2025
002460.ZK	12/12/2024	SDB3260350088	(1,100.00)	5.4212	(6,392.21)	(5,963.36)	0.0000	4.5800	(1,426.7707)	0.0000	0.8132	(2.3634)	0.0000	1	(1.5502)	01/06/2025
002460.ZK	12/11/2024	SDB3260350088	(4,800.00)	5.5471	(27,680.20)	(26,625.91)	0.0000	4.5800	(1,429.5402)	0.0000	3.5215	(10.5730)	0.0000	1	(7.0515)	01/06/2025
002460.ZK	12/11/2024	SDB3260350088	(27,500.00)	5.5471	(158,963.75)	(152,544.29)	0.0000	4.5800	(1,429.5402)	0.0000	20.2237	(60.5745)	0.0000	1	(40.3508)	01/06/2025
002460.ZK	12/11/2024	SDB3260350088	(4,300.00)	5.5471	(24,987.73)	(23,852.38)	0.0000	4.5800	(1,429.5402)	0.0000	3.1790	(9.4716)	0.0000	1	(6.2927)	01/06/2025
002460.ZK	12/11/2024	SDB3260350088	(22,000.00)	5.5471	(127,844.22)	(122,035.43)	0.0000	4.5800	(1,429.5402)	0.0000	16.2646	(48.4596)	0.0000	1	(32.1950)	01/06/2025
002460.ZK	12/11/2024	SDB3260350088	(57,200.00)	5.5471	(332,394.98)	(317,292.12)	0.0000	4.5800	(1,429.5402)	0.0000	42.2880	(125.9950)	0.0000	1	(83.7069)	01/06/2025
002460.ZK	12/11/2024	SDB3260350088	(5,100.00)	5.5471	(29,636.62)	(28,290.03)	0.0000	4.5800	(1,429.5402)	0.0000	3.7704	(11.2338)	0.0000	1	(7.4634)	01/06/2025
002460.ZK	12/11/2024	SDB3260350088	(2,900.00)	5.5471	(16,852.19)	(16,086.49)	0.0000	4.5800	(1,429.5402)	0.0000	2.1440	(6.3879)	0.0000	1	(4.2439)	01/06/2025
002460.ZK	12/11/2024	SDB3260350088	(16,500.00)	5.5471	(95,883.17)	(91,526.57)	0.0000	4.5800	(1,429.5402)	0.0000	12.1985	(36.3447)	0.0000	1	(24.1462)	01/06/2025
002460.ZK	12/11/2024	SDB3260350088	(12,200.00)	5.5471	(70,895.43)	(67,674.19)	0.0000	4.5800	(1,429.5402)	0.0000	9.0195	(26.8730)	0.0000	1	(17.8536)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
GANFENG LITHIUM GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002460.ZK	12/11/2024	SDB3260350088	(11,300.00)	5.5471	(65,665.44)	(62,681.83)	0.0000	4.5800	(1,429.5402)	0.0000	8.3541	(24.8906)	0.0000	1	(16.5365)	01/06/2025
002460.ZK	12/11/2024	SDB3260350088	(2,800.00)	5.5471	(16,271.08)	(15,531.78)	0.0000	4.5800	(1,429.5402)	0.0000	2.0700	(6.1676)	0.0000	1	(4.0975)	01/06/2025
002460.ZK	12/11/2024	SDB3260350088	(4,100.00)	5.5471	(23,825.51)	(22,742.97)	0.0000	4.5800	(1,429.5402)	0.0000	3.0311	(9.0311)	0.0000	1	(6.0000)	01/06/2025
002460.ZK	12/11/2024	SDB3260350088	(400.00)	5.5471	(2,324.44)	(2,218.83)	0.0000	4.5800	(1,429.5402)	0.0000	0.2957	(0.8811)	0.0000	1	(0.5854)	01/06/2025
002460.ZK	12/11/2024	SDB3260350088	(600.00)	5.5471	(3,486.66)	(3,328.24)	0.0000	4.5800	(1,429.5402)	0.0000	0.4436	(1.3216)	0.0000	1	(0.8780)	01/06/2025
002460.ZK	12/11/2024	SDB3260350088	(10,000.00)	5.5471	(58,111.01)	(55,470.65)	0.0000	4.5800	(1,429.5402)	0.0000	7.3930	(22.0271)	0.0000	1	(14.6341)	01/06/2025
002460.ZK	12/11/2024	SDB3260350088	(7,500.00)	5.5471	(43,583.26)	(41,602.99)	0.0000	4.5800	(1,429.5402)	0.0000	5.5448	(16.5203)	0.0000	1	(10.9756)	01/06/2025
002460.ZK	12/11/2024	SDB3260350088	(200.00)	5.5471	(1,162.22)	(1,109.41)	0.0000	4.5800	(1,429.5402)	0.0000	0.1479	(0.4405)	0.0000	1	(0.2927)	01/06/2025
002460.ZK	12/11/2024	SDB3260350088	(100.00)	5.5471	(581.11)	(554.71)	0.0000	4.5800	(1,429.5402)	0.0000	0.0739	(0.2203)	0.0000	1	(0.1463)	01/06/2025
002460.ZK	12/11/2024	SDB3260350088	(14,400.00)	5.5471	(83,679.85)	(79,877.74)	0.0000	4.5800	(1,429.5402)	0.0000	10.6459	(31.7190)	0.0000	1	(21.0731)	01/06/2025
002460.ZK	12/11/2024	SDB3260350088	(12,500.00)	5.5471	(72,638.76)	(69,338.31)	0.0000	4.5800	(1,429.5402)	0.0000	9.2413	(27.5339)	0.0000	1	(18.2926)	01/06/2025
002460.ZK	12/10/2024	SDB3260350088	(4,800.00)	5.4800	(27,680.20)	(26,303.81)	0.0000	4.5800	(1,431.0385)	0.0000	3.5215	(10.4560)	0.0000	1	(6.9345)	01/06/2025
002460.ZK	12/10/2024	SDB3260350088	(27,500.00)	5.4800	(158,963.75)	(150,698.90)	0.0000	4.5800	(1,431.0385)	0.0000	20.2237	(59.9044)	0.0000	1	(39.6807)	01/06/2025
002460.ZK	12/10/2024	SDB3260350088	(4,300.00)	5.4800	(24,987.73)	(23,563.83)	0.0000	4.5800	(1,431.0385)	0.0000	3.1790	(9.3669)	0.0000	1	(6.1879)	01/06/2025
002460.ZK	12/10/2024	SDB3260350088	(22,000.00)	5.4800	(127,844.22)	(120,559.12)	0.0000	4.5800	(1,431.0385)	0.0000	16.2646	(47.9235)	0.0000	1	(31.6589)	01/06/2025
002460.ZK	12/10/2024	SDB3260350088	(57,200.00)	5.4800	(332,394.98)	(313,453.71)	0.0000	4.5800	(1,431.0385)	0.0000	42.2880	(124.6012)	0.0000	1	(82.3132)	01/06/2025
002460.ZK	12/10/2024	SDB3260350088	(5,100.00)	5.4800	(29,636.62)	(27,947.80)	0.0000	4.5800	(1,431.0385)	0.0000	3.7704	(11.1095)	0.0000	1	(7.3391)	01/06/2025
002460.ZK	12/10/2024	SDB3260350088	(2,900.00)	5.4800	(16,852.19)	(15,891.88)	0.0000	4.5800	(1,431.0385)	0.0000	2.1440	(6.3172)	0.0000	1	(4.1732)	01/06/2025
002460.ZK	12/10/2024	SDB3260350088	(16,500.00)	5.4800	(95,883.17)	(90,419.34)	0.0000	4.5800	(1,431.0385)	0.0000	12.1985	(35.9427)	0.0000	1	(23.7442)	01/06/2025
002460.ZK	12/10/2024	SDB3260350088	(12,200.00)	5.4800	(70,895.43)	(66,855.51)	0.0000	4.5800	(1,431.0385)	0.0000	9.0195	(26.5758)	0.0000	1	(17.5563)	01/06/2025
002460.ZK	12/10/2024	SDB3260350088	(11,300.00)	5.4800	(65,665.44)	(61,923.55)	0.0000	4.5800	(1,431.0385)	0.0000	8.3541	(24.6153)	0.0000	1	(16.2612)	01/06/2025
002460.ZK	12/10/2024	SDB3260350088	(2,800.00)	5.4800	(16,271.08)	(15,343.89)	0.0000	4.5800	(1,431.0385)	0.0000	2.0700	(6.0994)	0.0000	1	(4.0293)	01/06/2025
002460.ZK	12/10/2024	SDB3260350088	(4,100.00)	5.4800	(23,825.51)	(22,467.84)	0.0000	4.5800	(1,431.0385)	0.0000	3.0311	(8.9312)	0.0000	1	(5.9001)	01/06/2025
002460.ZK	12/10/2024	SDB3260350088	(400.00)	5.4800	(2,324.44)	(2,191.98)	0.0000	4.5800	(1,431.0385)	0.0000	0.2957	(0.8713)	0.0000	1	(0.5756)	01/06/2025
002460.ZK	12/10/2024	SDB3260350088	(14,700.00)	5.4800	(85,423.18)	(80,555.41)	0.0000	4.5800	(1,431.0385)	0.0000	10.8677	(32.0216)	0.0000	1	(21.1539)	01/06/2025
002460.ZK	12/10/2024	SDB3260350088	(600.00)	5.4800	(3,486.66)	(3,287.98)	0.0000	4.5800	(1,431.0385)	0.0000	0.4436	(1.3070)	0.0000	1	(0.8634)	01/06/2025
002460.ZK	12/10/2024	SDB3260350088	(10,000.00)	5.4800	(58,111.01)	(54,799.60)	0.0000	4.5800	(1,431.0385)	0.0000	7.3930	(21.7834)	0.0000	1	(14.3904)	01/06/2025
002460.ZK	12/10/2024	SDB3260350088	(7,500.00)	5.4800	(43,583.26)	(41,099.70)	0.0000	4.5800	(1,431.0385)	0.0000	5.5448	(16.3376)	0.0000	1	(10.7928)	01/06/2025
002460.ZK	12/10/2024	SDB3260350088	(200.00)	5.4800	(1,162.22)	(1,095.99)	0.0000	4.5800	(1,431.0385)	0.0000	0.1479	(0.4357)	0.0000	1	(0.2878)	01/06/2025
002460.ZK	12/10/2024	SDB3260350088	(100.00)	5.4800	(581.11)	(548.00)	0.0000	4.5800	(1,431.0385)	0.0000	0.0739	(0.2178)	0.0000	1	(0.1439)	01/06/2025
002460.ZK	12/10/2024	SDB3260350088	(16,800.00)	5.4800	(97,626.50)	(92,063.33)	0.0000	4.5800	(1,431.0385)	0.0000	12.4203	(36.5962)	0.0000	1	(24.1759)	01/06/2025
002460.ZK	12/10/2024	SDB3260350088	(12,500.00)	5.4800	(72,638.76)	(68,499.50)	0.0000	4.5800	(1,431.0385)	0.0000	9.2413	(27.2293)	0.0000	1	(17.9880)	01/06/2025
002460.ZK	12/09/2024	SDB3260350088	(4,800.00)	5.5031	(27,680.20)	(26,414.83)	0.0000	4.5800	(1,435.0803)	0.0000	3.5215	(10.5298)	0.0000	1	(7.0083)	01/06/2025
002460.ZK	12/09/2024	SDB3260350088	(27,500.00)	5.5031	(158,963.75)	(151,334.95)	0.0000	4.5800	(1,435.0803)	0.0000	20.2237	(60.3272)	0.0000	1	(40.1034)	01/06/2025
002460.ZK	12/09/2024	SDB3260350088	(4,300.00)	5.5031	(24,987.73)	(23,663.28)	0.0000	4.5800	(1,435.0803)	0.0000	3.1790	(9.4330)	0.0000	1	(6.2540)	01/06/2025
002460.ZK	12/09/2024	SDB3260350088	(22,000.00)	5.5031	(127,844.22)	(121,067.96)	0.0000	4.5800	(1,435.0803)	0.0000	16.2646	(48.2617)	0.0000	1	(31.9971)	01/06/2025
002460.ZK	12/09/2024	SDB3260350088	(57,200.00)	5.5031	(332,394.98)	(314,776.69)	0.0000	4.5800	(1,435.0803)	0.0000	42.2880	(125.4805)	0.0000	1	(83.1925)	01/06/2025
002460.ZK	12/09/2024	SDB3260350088	(5,100.00)	5.5031	(29,636.62)	(28,065.75)	0.0000	4.5800	(1,435.0803)	0.0000	3.7704	(11.1879)	0.0000	1	(7.4175)	01/06/2025
002460.ZK	12/09/2024	SDB3260350088	(2,900.00)	5.5031	(16,852.19)	(15,958.96)	0.0000	4.5800	(1,435.0803)	0.0000	2.1440	(6.3618)	0.0000	1	(4.2178)	01/06/2025
002460.ZK	12/09/2024	SDB3260350088	(16,500.00)	5.5031	(95,883.17)	(90,800.97)	0.0000	4.5800	(1,435.0803)	0.0000	12.1985	(36.1963)	0.0000	1	(23.9978)	01/06/2025
002460.ZK	12/09/2024	SDB3260350088	(12,200.00)	5.5031	(70,895.43)	(67,137.69)	0.0000	4.5800	(1,435.0803)	0.0000	9.0195	(26.7633)	0.0000	1	(17.7439)	01/06/2025
002460.ZK	12/09/2024	SDB3260350088	(11,300.00)	5.5031	(65,665.44)	(62,184.91)	0.0000	4.5800	(1,435.0803)	0.0000	8.3541	(24.7890)	0.0000	1	(16.4349)	01/06/2025
002460.ZK	12/09/2024	SDB3260350088	(2,800.00)	5.5031	(16,271.08)	(15,408.65)	0.0000	4.5800	(1,435.0803)	0.0000	2.0700	(6.1424)	0.0000	1	(4.0724)	01/06/2025
002460.ZK	12/09/2024	SDB3260350088	(4,100.00)	5.5031	(23,825.51)	(22,562.66)	0.0000	4.5800	(1,435.0803)	0.0000	3.0311	(8.9942)	0.0000	1	(5.9631)	01/06/2025
002460.ZK	12/09/2024	SDB3260350088	(400.00)	5.5031	(2,324.44)	(2,201.24)	0.0000	4.5800	(1,435.0803)	0.0000	0.2957	(0.8775)	0.0000	1	(0.5818)	01/06/2025
002460.ZK	12/09/2024	SDB3260350088	(11,000.00)	5.5031	(63,922.11)	(60,533.98)	0.0000	4.5800	(1,435.0803)	0.0000	8.1323	(24.1309)	0.0000	1	(15.9986)	01/06/2025
002460.ZK	12/09/2024	SDB3260350088	(31,600.00)	5.5031	(183,630.79)	(173,897.61)	0.0000	4.5800	(1,435.0803)	0.0000	23.3619	(69.3214)	0.0000	1	(45.9595)	01/06/2025
002460.ZK	12/09/2024	SDB3260350088	(600.00)	5.5031	(3,486.66)	(3,301.85)	0.0000	4.5800	(1,435.0803)	0.0000	0.4436	(1.3162)	0.0000	1	(0.8726)	01/06/2025
002460.ZK	12/09/2024	SDB3260350088	(10,000.00)	5.5031	(58,111.01)	(55,030.89)	0.0000	4.5800	(1,435.0803)	0.0000	7.3930	(21.9372)	0.0000	1	(14.5441)	01/06/2025
002460.ZK	12/09/2024	SDB3260350088	(7,500.00)	5.5031	(43,583.26)	(41,273.17)	0.0000	4.5800	(1,435.0803)	0.0000	5.5448	(16.4529)	0.0000	1	(10.9081)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
GANFENG LITHIUM GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002460.ZK	12/09/2024	SDB3260350088	(200.00)	5.5031	(1,162.22)	(1,100.62)	0.0000	4.5800	(1,435.0803)	0.0000	0.1479	(0.4387)	0.0000	1	(0.2909)	01/06/2025
002460.ZK	12/09/2024	SDB3260350088	(100.00)	5.5031	(581.11)	(550.31)	0.0000	4.5800	(1,435.0803)	0.0000	0.0739	(0.2194)	0.0000	1	(0.1454)	01/06/2025
002460.ZK	12/09/2024	SDB3260350088	(16,800.00)	5.5031	(97,626.50)	(92,451.90)	0.0000	4.5800	(1,435.0803)	0.0000	12.4203	(36.8544)	0.0000	1	(24.4342)	01/06/2025
002460.ZK	12/09/2024	SDB3260350088	(12,500.00)	5.5031	(72,638.76)	(68,788.61)	0.0000	4.5800	(1,435.0803)	0.0000	9.2413	(27.4214)	0.0000	1	(18.1802)	01/06/2025
002460.ZK	12/06/2024	SDB3260350088	(4,800.00)	5.6730	(27,680.20)	(27,230.36)	0.0000	4.5800	(1,435.0803)	0.0000	10.5646	(32.5648)	0.0000	3	(22.0002)	01/06/2025
002460.ZK	12/06/2024	SDB3260350088	(27,500.00)	5.6730	(158,963.75)	(156,007.25)	0.0000	4.5800	(1,435.0803)	0.0000	60.6712	(186.5691)	0.0000	3	(125.8979)	01/06/2025
002460.ZK	12/06/2024	SDB3260350088	(4,300.00)	5.6730	(24,987.73)	(24,393.86)	0.0000	4.5800	(1,435.0803)	0.0000	9.5370	(29.1726)	0.0000	3	(19.6356)	01/06/2025
002460.ZK	12/06/2024	SDB3260350088	(22,000.00)	5.6730	(127,844.22)	(124,805.80)	0.0000	4.5800	(1,435.0803)	0.0000	48.7939	(149.2553)	0.0000	3	(100.4614)	01/06/2025
002460.ZK	12/06/2024	SDB3260350088	(57,200.00)	5.6730	(332,394.98)	(324,495.09)	0.0000	4.5800	(1,435.0803)	0.0000	126.8641	(388.0638)	0.0000	3	(261.1997)	01/06/2025
002460.ZK	12/06/2024	SDB3260350088	(5,100.00)	5.6730	(29,636.62)	(28,932.25)	0.0000	4.5800	(1,435.0803)	0.0000	11.3113	(34.6001)	0.0000	3	(23.2888)	01/06/2025
002460.ZK	12/06/2024	SDB3260350088	(2,900.00)	5.6730	(16,852.19)	(16,451.67)	0.0000	4.5800	(1,435.0803)	0.0000	6.4319	(19.6746)	0.0000	3	(13.2426)	01/06/2025
002460.ZK	12/06/2024	SDB3260350088	(16,500.00)	5.6730	(95,883.17)	(93,604.35)	0.0000	4.5800	(1,435.0803)	0.0000	36.5954	(111.9415)	0.0000	3	(75.3461)	01/06/2025
002460.ZK	12/06/2024	SDB3260350088	(12,200.00)	5.6730	(70,895.43)	(69,210.49)	0.0000	4.5800	(1,435.0803)	0.0000	27.0584	(82.7688)	0.0000	3	(55.7104)	01/06/2025
002460.ZK	12/06/2024	SDB3260350088	(11,300.00)	5.6730	(65,665.44)	(64,104.80)	0.0000	4.5800	(1,435.0803)	0.0000	25.0623	(76.6629)	0.0000	3	(51.6006)	01/06/2025
002460.ZK	12/06/2024	SDB3260350088	(2,800.00)	5.6730	(16,271.08)	(15,884.37)	0.0000	4.5800	(1,435.0803)	0.0000	6.2101	(18.9961)	0.0000	3	(12.7860)	01/06/2025
002460.ZK	12/06/2024	SDB3260350088	(4,100.00)	5.6730	(23,825.51)	(23,259.26)	0.0000	4.5800	(1,435.0803)	0.0000	9.0934	(27.8158)	0.0000	3	(18.7224)	01/06/2025
002460.ZK	12/06/2024	SDB3260350088	(400.00)	5.6730	(2,324.44)	(2,269.20)	0.0000	4.5800	(1,435.0803)	0.0000	0.8872	(2.7137)	0.0000	3	(1.8266)	01/06/2025
002460.ZK	12/06/2024	SDB3260350088	(11,000.00)	5.6730	(63,922.11)	(62,402.90)	0.0000	4.5800	(1,435.0803)	0.0000	24.3969	(74.6276)	0.0000	3	(50.2307)	01/06/2025
002460.ZK	12/06/2024	SDB3260350088	(31,600.00)	5.6730	(183,630.79)	(179,266.52)	0.0000	4.5800	(1,435.0803)	0.0000	70.0858	(214.3849)	0.0000	3	(144.2991)	01/06/2025
002460.ZK	12/06/2024	SDB3260350088	(600.00)	5.6730	(3,486.66)	(3,403.79)	0.0000	4.5800	(1,435.0803)	0.0000	1.3307	(4.0706)	0.0000	3	(2.7399)	01/06/2025
002460.ZK	12/06/2024	SDB3260350088	(10,000.00)	5.6730	(58,111.01)	(56,729.91)	0.0000	4.5800	(1,435.0803)	0.0000	22.1790	(67.8433)	0.0000	3	(45.6643)	01/06/2025
002460.ZK	12/06/2024	SDB3260350088	(7,500.00)	5.6730	(43,583.26)	(42,547.43)	0.0000	4.5800	(1,435.0803)	0.0000	16.6343	(50.8825)	0.0000	3	(34.2842)	01/06/2025
002460.ZK	12/06/2024	SDB3260350088	(200.00)	5.6730	(1,162.22)	(1,134.60)	0.0000	4.5800	(1,435.0803)	0.0000	0.4436	(1.3569)	0.0000	3	(0.9133)	01/06/2025
002460.ZK	12/06/2024	SDB3260350088	(100.00)	5.6730	(581.11)	(567.30)	0.0000	4.5800	(1,435.0803)	0.0000	0.2218	(0.6784)	0.0000	3	(0.4566)	01/06/2025
002460.ZK	12/06/2024	SDB3260350088	(16,800.00)	5.6730	(97,626.50)	(95,306.25)	0.0000	4.5800	(1,435.0803)	0.0000	37.2608	(113.9768)	0.0000	3	(76.7160)	01/06/2025
002460.ZK	12/06/2024	SDB3260350088	(12,500.00)	5.6730	(72,638.76)	(70,912.39)	0.0000	4.5800	(1,435.0803)	0.0000	27.7238	(84.8041)	0.0000	3	(57.0803)	01/06/2025
002460.ZK	12/05/2024	SDB3260350088	(4,800.00)	5.7737	(27,680.20)	(27,713.52)	0.0000	4.5800	(1,436.7204)	0.0000	3.5215	(11.0602)	0.0000	1	(7.5386)	01/06/2025
002460.ZK	12/05/2024	SDB3260350088	(27,500.00)	5.7737	(158,963.75)	(158,775.40)	0.0000	4.5800	(1,436.7204)	0.0000	20.2237	(63.3655)	0.0000	1	(43.1418)	01/06/2025
002460.ZK	12/05/2024	SDB3260350088	(4,300.00)	5.7737	(24,987.73)	(24,826.70)	0.0000	4.5800	(1,436.7204)	0.0000	3.1790	(9.9081)	0.0000	1	(6.7291)	01/06/2025
002460.ZK	12/05/2024	SDB3260350088	(22,000.00)	5.7737	(127,844.22)	(127,020.32)	0.0000	4.5800	(1,436.7204)	0.0000	16.2646	(50.6924)	0.0000	1	(34.4278)	01/06/2025
002460.ZK	12/05/2024	SDB3260350088	(57,200.00)	5.7737	(332,394.98)	(330,252.84)	0.0000	4.5800	(1,436.7204)	0.0000	42.2880	(131.8003)	0.0000	1	(89.5122)	01/06/2025
002460.ZK	12/05/2024	SDB3260350088	(5,100.00)	5.7737	(29,636.62)	(29,445.62)	0.0000	4.5800	(1,436.7204)	0.0000	3.7704	(11.7514)	0.0000	1	(7.9810)	01/06/2025
002460.ZK	12/05/2024	SDB3260350088	(2,900.00)	5.7737	(16,852.19)	(16,743.59)	0.0000	4.5800	(1,436.7204)	0.0000	2.1440	(6.6822)	0.0000	1	(4.5382)	01/06/2025
002460.ZK	12/05/2024	SDB3260350088	(16,500.00)	5.7737	(95,883.17)	(95,265.24)	0.0000	4.5800	(1,436.7204)	0.0000	12.1985	(38.0193)	0.0000	1	(25.8208)	01/06/2025
002460.ZK	12/05/2024	SDB3260350088	(12,200.00)	5.7737	(70,895.43)	(70,438.54)	0.0000	4.5800	(1,436.7204)	0.0000	9.0195	(28.1112)	0.0000	1	(19.0918)	01/06/2025
002460.ZK	12/05/2024	SDB3260350088	(11,300.00)	5.7737	(65,665.44)	(65,242.26)	0.0000	4.5800	(1,436.7204)	0.0000	8.3541	(26.0375)	0.0000	1	(17.6834)	01/06/2025
002460.ZK	12/05/2024	SDB3260350088	(2,800.00)	5.7737	(16,271.08)	(16,166.22)	0.0000	4.5800	(1,436.7204)	0.0000	2.0700	(6.4518)	0.0000	1	(4.3817)	01/06/2025
002460.ZK	12/05/2024	SDB3260350088	(4,100.00)	5.7737	(23,825.51)	(23,671.97)	0.0000	4.5800	(1,436.7204)	0.0000	3.0311	(9.4472)	0.0000	1	(6.4161)	01/06/2025
002460.ZK	12/05/2024	SDB3260350088	(400.00)	5.7737	(2,324.44)	(2,309.46)	0.0000	4.5800	(1,436.7204)	0.0000	0.2957	(0.9217)	0.0000	1	(0.6260)	01/06/2025
002460.ZK	12/05/2024	SDB3260350088	(22,200.00)	5.7737	(129,006.44)	(128,175.05)	0.0000	4.5800	(1,436.7204)	0.0000	16.4125	(51.1533)	0.0000	1	(34.7408)	01/06/2025
002460.ZK	12/05/2024	SDB3260350088	(31,600.00)	5.7737	(183,630.79)	(182,447.37)	0.0000	4.5800	(1,436.7204)	0.0000	23.3619	(72.8127)	0.0000	1	(49.4508)	01/06/2025
002460.ZK	12/05/2024	SDB3260350088	(600.00)	5.7737	(3,486.66)	(3,464.19)	0.0000	4.5800	(1,436.7204)	0.0000	0.4436	(1.3825)	0.0000	1	(0.9389)	01/06/2025
002460.ZK	12/05/2024	SDB3260350088	(10,000.00)	5.7737	(58,111.01)	(57,736.51)	0.0000	4.5800	(1,436.7204)	0.0000	7.3930	(23.0420)	0.0000	1	(15.6490)	01/06/2025
002460.ZK	12/05/2024	SDB3260350088	(7,500.00)	5.7737	(43,583.26)	(43,302.38)	0.0000	4.5800	(1,436.7204)	0.0000	5.5448	(17.2815)	0.0000	1	(11.7367)	01/06/2025
002460.ZK	12/05/2024	SDB3260350088	(200.00)	5.7737	(1,162.22)	(1,154.73)	0.0000	4.5800	(1,436.7204)	0.0000	0.1479	(0.4608)	0.0000	1	(0.3130)	01/06/2025
002460.ZK	12/05/2024	SDB3260350088	(100.00)	5.7737	(581.11)	(577.37)	0.0000	4.5800	(1,436.7204)	0.0000	0.0739	(0.2304)	0.0000	1	(0.1565)	01/06/2025
002460.ZK	12/05/2024	SDB3260350088	(16,800.00)	5.7737	(97,626.50)	(96,997.34)	0.0000	4.5800	(1,436.7204)	0.0000	12.4203	(38.7106)	0.0000	1	(26.2903)	01/06/2025
002460.ZK	12/05/2024	SDB3260350088	(12,500.00)	5.7737	(72,638.76)	(72,170.64)	0.0000	4.5800	(1,436.7204)	0.0000	9.2413	(28.8025)	0.0000	1	(19.5612)	01/06/2025
002460.ZK	12/04/2024	SDB3260350088	(4,300.00)	5.8111	(24,987.73)	(24,987.73)	0.0000	4.5800	(1,431.5751)	0.0000	3.1790	(9.9366)	0.0000	1	(6.7576)	01/06/2025
002460.ZK	12/04/2024	SDB3260350088	(22,000.00)	5.8111	(127,844.22)	(127,844.22)	0.0000	4.5800	(1,431.5751)	0.0000	16.2646	(50.8385)	0.0000	1	(34.5739)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
GANFENG LITHIUM GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002460.ZK	12/04/2024	SDB3260350088	(57,200.00)	5.8111	(332,394.98)	(332,394.98)	0.0000	4.5800	(1,431.5751)	0.0000	42.2880	(132.1801)	0.0000	1	(89.8921)	01/06/2025
002460.ZK	12/04/2024	SDB3260350088	(5,100.00)	5.8111	(29,636.62)	(29,636.62)	0.0000	4.5800	(1,431.5751)	0.0000	3.7704	(11.7853)	0.0000	1	(8.0149)	01/06/2025
002460.ZK	12/04/2024	SDB3260350088	(2,900.00)	5.8111	(16,852.19)	(16,852.19)	0.0000	4.5800	(1,431.5751)	0.0000	2.1440	(6.7014)	0.0000	1	(4.5575)	01/06/2025
002460.ZK	12/04/2024	SDB3260350088	(16,500.00)	5.8111	(95,883.17)	(95,883.17)	0.0000	4.5800	(1,431.5751)	0.0000	12.1985	(38.1289)	0.0000	1	(25.9304)	01/06/2025
002460.ZK	12/04/2024	SDB3260350088	(12,200.00)	5.8111	(70,895.43)	(70,895.43)	0.0000	4.5800	(1,431.5751)	0.0000	9.0195	(28.1923)	0.0000	1	(19.1728)	01/06/2025
002460.ZK	12/04/2024	SDB3260350088	(11,300.00)	5.8111	(65,665.44)	(65,665.44)	0.0000	4.5800	(1,431.5751)	0.0000	8.3541	(26.1125)	0.0000	1	(17.7584)	01/06/2025
002460.ZK	12/04/2024	SDB3260350088	(2,800.00)	5.8111	(16,271.08)	(16,271.08)	0.0000	4.5800	(1,431.5751)	0.0000	2.0700	(6.4704)	0.0000	1	(4.4003)	01/06/2025
002460.ZK	12/04/2024	SDB3260350088	(4,100.00)	5.8111	(23,825.51)	(23,825.51)	0.0000	4.5800	(1,431.5751)	0.0000	3.0311	(9.4744)	0.0000	1	(6.4433)	01/06/2025
002460.ZK	12/04/2024	SDB3260350088	(400.00)	5.8111	(2,324.44)	(2,324.44)	0.0000	4.5800	(1,431.5751)	0.0000	0.2957	(0.9243)	0.0000	1	(0.6286)	01/06/2025
002460.ZK	12/04/2024	SDB3260350088	(22,200.00)	5.8111	(129,006.44)	(129,006.44)	0.0000	4.5800	(1,431.5751)	0.0000	16.4125	(51.3007)	0.0000	1	(34.8882)	01/06/2025
002460.ZK	12/04/2024	SDB3260350088	(31,600.00)	5.8111	(183,630.79)	(183,630.79)	0.0000	4.5800	(1,431.5751)	0.0000	23.3619	(73.0226)	0.0000	1	(49.6607)	01/06/2025
002460.ZK	12/04/2024	SDB3260350088	(600.00)	5.8111	(3,486.66)	(3,486.66)	0.0000	4.5800	(1,431.5751)	0.0000	0.4436	(1.3865)	0.0000	1	(0.9429)	01/06/2025
002460.ZK	12/04/2024	SDB3260350088	(10,000.00)	5.8111	(58,111.01)	(58,111.01)	0.0000	4.5800	(1,431.5751)	0.0000	7.3930	(23.1084)	0.0000	1	(15.7154)	01/06/2025
002460.ZK	12/04/2024	SDB3260350088	(7,500.00)	5.8111	(43,583.26)	(43,583.26)	0.0000	4.5800	(1,431.5751)	0.0000	5.5448	(17.3313)	0.0000	1	(11.7865)	01/06/2025
002460.ZK	12/04/2024	SDB3260350088	(200.00)	5.8111	(1,162.22)	(1,162.22)	0.0000	4.5800	(1,431.5751)	0.0000	0.1479	(0.4622)	0.0000	1	(0.3143)	01/06/2025
002460.ZK	12/04/2024	SDB3260350088	(100.00)	5.8111	(581.11)	(581.11)	0.0000	4.5800	(1,431.5751)	0.0000	0.0739	(0.2311)	0.0000	1	(0.1572)	01/06/2025
002460.ZK	12/04/2024	SDB3260350088	(16,800.00)	5.8111	(97,626.50)	(97,626.50)	0.0000	4.5800	(1,431.5751)	0.0000	12.4203	(38.8221)	0.0000	1	(26.4019)	01/06/2025
002460.ZK	12/04/2024	SDB3260350088	(12,500.00)	5.8111	(72,638.76)	(72,638.76)	0.0000	4.5800	(1,431.5751)	0.0000	9.2413	(28.8855)	0.0000	1	(19.6442)	01/06/2025
TOTAL GANFENG LITHIUM GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND											3,110.5872	(9,107.5555)	0.0000		(5,996.9683)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
GANSU DUYIWEI BIOLOGICAL PHARMACEUTICAL CO.,LTD. CMN CLASS A SERIES NORTHBOUND																
002219.ZK	01/03/2025	SDB3263589493	(56,200.00)	0.3803	(22,573.80)	(21,374.38)	0.0000	4.3300	(2,066.7877)	0.0000	8.1454	(36.8136)	0.0000	3	(28.6682)	01/06/2025
002219.ZK	01/03/2025	SDB3263589493	(9,800.00)	0.3803	(3,988.41)	(3,727.20)	0.0000	4.3300	(2,066.7877)	0.0000	1.4392	(6.4195)	0.0000	3	(4.9803)	01/06/2025
002219.ZK	01/03/2025	SDB3263589493	(123,600.00)	0.3803	(50,046.13)	(47,008.42)	0.0000	4.3300	(2,066.7877)	0.0000	18.0583	(80.9637)	0.0000	3	(62.9054)	01/06/2025
002219.ZK	01/03/2025	SDB3263589493	(8,688.00)	0.3803	(3,473.90)	(3,304.28)	0.0000	4.3300	(2,066.7877)	0.0000	1.2535	(5.6910)	0.0000	3	(4.4375)	01/06/2025
002219.ZK	01/02/2025	SDB3263589493	(56,200.00)	0.3930	(22,573.80)	(22,084.63)	0.0000	4.3300	(2,099.0819)	0.0000	2.7151	(12.8771)	0.0000	1	(10.1619)	01/06/2025
002219.ZK	01/02/2025	SDB3263589493	(9,800.00)	0.3930	(3,988.41)	(3,851.06)	0.0000	4.3300	(2,099.0819)	0.0000	0.4797	(2.2455)	0.0000	1	(1.7658)	01/06/2025
002219.ZK	01/02/2025	SDB3263589493	(123,600.00)	0.3930	(50,046.13)	(48,570.47)	0.0000	4.3300	(2,099.0819)	0.0000	6.0194	(28.3204)	0.0000	1	(22.3010)	01/06/2025
002219.ZK	01/02/2025	SDB3263589493	(8,688.00)	0.3930	(3,473.90)	(3,414.08)	0.0000	4.3300	(2,099.0819)	0.0000	0.4178	(1.9907)	0.0000	1	(1.5728)	01/06/2025
002219.ZK	01/02/2025	SDB3263589493	(36,512.00)	0.3930	(14,599.32)	(14,347.94)	0.0000	4.3300	(2,099.0819)	0.0000	1.7560	(8.3660)	0.0000	1	(6.6100)	01/06/2025
002219.ZK	01/02/2025	SDB3263589493	(7,900.00)	0.3930	(3,363.50)	(3,104.42)	0.0000	4.3300	(2,099.0819)	0.0000	0.4046	(1.8101)	0.0000	1	(1.4056)	01/06/2025
002219.ZK	01/02/2025	SDB3263589493	(26,500.00)	0.3930	(11,193.71)	(10,413.57)	0.0000	4.3300	(2,099.0819)	0.0000	1.3464	(6.0719)	0.0000	1	(4.7256)	01/06/2025
002219.ZK	01/02/2025	SDB3263589493	(4,600.00)	0.3930	(1,926.33)	(1,807.64)	0.0000	4.3300	(2,099.0819)	0.0000	0.2317	(1.0540)	0.0000	1	(0.8223)	01/06/2025
002219.ZK	01/02/2025	SDB3263589493	(1,300.00)	0.3930	(544.37)	(510.85)	0.0000	4.3300	(2,099.0819)	0.0000	0.0655	(0.2979)	0.0000	1	(0.2324)	01/06/2025
002219.ZK	01/02/2025	SDB3263589493	(2,700.00)	0.3930	(1,105.46)	(1,061.01)	0.0000	4.3300	(2,099.0819)	0.0000	0.1330	(0.6186)	0.0000	1	(0.4857)	01/06/2025
002219.ZK	01/02/2025	SDB3263589493	(6,400.00)	0.3930	(2,604.67)	(2,514.98)	0.0000	4.3300	(2,099.0819)	0.0000	0.3133	(1.4664)	0.0000	1	(1.1531)	01/06/2025
002219.ZK	01/02/2025	SDB3263589493	(12,500.00)	0.3930	(4,963.40)	(4,912.06)	0.0000	4.3300	(2,099.0819)	0.0000	0.5970	(2.8641)	0.0000	1	(2.2671)	01/06/2025
002219.ZK	01/02/2025	SDB3263589493	(2,100.00)	0.3930	(834.86)	(825.23)	0.0000	4.3300	(2,099.0819)	0.0000	0.1004	(0.4812)	0.0000	1	(0.3808)	01/06/2025
002219.ZK	01/02/2025	SDB3263589493	(7,188.00)	0.3930	(2,912.97)	(2,824.63)	0.0000	4.3300	(2,099.0819)	0.0000	0.3504	(1.6470)	0.0000	1	(1.2966)	01/06/2025
002219.ZK	12/31/2024	SDB3263589493	(123,600.00)	0.3738	(50,046.13)	(46,197.35)	0.0000	4.3300	(2,153.8322)	0.0000	12.0389	(55.2785)	0.0000	2	(43.2397)	01/06/2025
002219.ZK	12/31/2024	SDB3263589493	(8,688.00)	0.3738	(3,473.90)	(3,247.27)	0.0000	4.3300	(2,153.8322)	0.0000	0.8357	(3.8856)	0.0000	2	(3.0499)	01/06/2025
002219.ZK	12/31/2024	SDB3263589493	(36,512.00)	0.3738	(14,599.32)	(13,646.91)	0.0000	4.3300	(2,153.8322)	0.0000	3.5119	(16.3295)	0.0000	2	(12.8176)	01/06/2025
002219.ZK	12/31/2024	SDB3263589493	(7,900.00)	0.3738	(3,363.50)	(2,952.74)	0.0000	4.3300	(2,153.8322)	0.0000	0.8091	(3.5332)	0.0000	2	(2.7241)	01/06/2025
002219.ZK	12/31/2024	SDB3263589493	(26,500.00)	0.3738	(11,193.71)	(9,904.77)	0.0000	4.3300	(2,153.8322)	0.0000	2.6927	(11.8518)	0.0000	2	(9.1591)	01/06/2025
002219.ZK	12/31/2024	SDB3263589493	(4,600.00)	0.3738	(1,926.33)	(1,719.32)	0.0000	4.3300	(2,153.8322)	0.0000	0.4634	(2.0573)	0.0000	2	(1.5939)	01/06/2025
002219.ZK	12/31/2024	SDB3263589493	(1,300.00)	0.3738	(544.37)	(485.89)	0.0000	4.3300	(2,153.8322)	0.0000	0.1310	(0.5814)	0.0000	2	(0.4505)	01/06/2025
002219.ZK	12/31/2024	SDB3263589493	(2,700.00)	0.3738	(1,105.46)	(1,009.17)	0.0000	4.3300	(2,153.8322)	0.0000	0.2659	(1.2075)	0.0000	2	(0.9416)	01/06/2025
002219.ZK	12/31/2024	SDB3263589493	(6,400.00)	0.3738	(2,604.67)	(2,392.10)	0.0000	4.3300	(2,153.8322)	0.0000	0.6266	(2.8623)	0.0000	2	(2.2358)	01/06/2025
002219.ZK	12/31/2024	SDB3263589493	(12,500.00)	0.3738	(4,963.40)	(4,672.06)	0.0000	4.3300	(2,153.8322)	0.0000	1.1940	(5.5905)	0.0000	2	(4.3965)	01/06/2025
002219.ZK	12/31/2024	SDB3263589493	(2,100.00)	0.3738	(834.86)	(784.91)	0.0000	4.3300	(2,153.8322)	0.0000	0.2008	(0.9392)	0.0000	2	(0.7384)	01/06/2025
002219.ZK	12/31/2024	SDB3263589493	(7,188.00)	0.3738	(2,912.97)	(2,686.62)	0.0000	4.3300	(2,153.8322)	0.0000	0.7007	(3.2147)	0.0000	2	(2.5140)	01/06/2025
002219.ZK	12/30/2024	SDB3263589493	(123,600.00)	0.3737	(50,046.13)	(46,189.20)	0.0000	4.3300	(2,153.8322)	0.0000	6.0194	(27.6344)	0.0000	1	(21.6149)	01/06/2025
002219.ZK	12/30/2024	SDB3263589493	(8,688.00)	0.3737	(3,473.90)	(3,246.70)	0.0000	4.3300	(2,153.8322)	0.0000	0.4178	(1.9425)	0.0000	1	(1.5246)	01/06/2025
002219.ZK	12/30/2024	SDB3263589493	(36,512.00)	0.3737	(14,599.32)	(13,644.50)	0.0000	4.3300	(2,153.8322)	0.0000	1.7560	(8.1633)	0.0000	1	(6.4073)	01/06/2025
002219.ZK	12/30/2024	SDB3263589493	(7,900.00)	0.3737	(3,363.50)	(2,952.22)	0.0000	4.3300	(2,153.8322)	0.0000	0.4046	(1.7663)	0.0000	1	(1.3617)	01/06/2025
002219.ZK	12/30/2024	SDB3263589493	(26,500.00)	0.3737	(11,193.71)	(9,903.02)	0.0000	4.3300	(2,153.8322)	0.0000	1.3464	(5.9248)	0.0000	1	(4.5785)	01/06/2025
002219.ZK	12/30/2024	SDB3263589493	(4,600.00)	0.3737	(1,926.33)	(1,719.02)	0.0000	4.3300	(2,153.8322)	0.0000	0.2317	(1.0285)	0.0000	1	(0.7968)	01/06/2025
002219.ZK	12/30/2024	SDB3263589493	(1,300.00)	0.3737	(544.37)	(485.81)	0.0000	4.3300	(2,153.8322)	0.0000	0.0655	(0.2907)	0.0000	1	(0.2252)	01/06/2025
002219.ZK	12/30/2024	SDB3263589493	(2,700.00)	0.3737	(1,105.46)	(1,008.99)	0.0000	4.3300	(2,153.8322)	0.0000	0.1330	(0.6037)	0.0000	1	(0.4707)	01/06/2025
002219.ZK	12/30/2024	SDB3263589493	(6,400.00)	0.3737	(2,604.67)	(2,391.67)	0.0000	4.3300	(2,153.8322)	0.0000	0.3133	(1.4309)	0.0000	1	(1.1176)	01/06/2025
002219.ZK	12/30/2024	SDB3263589493	(12,500.00)	0.3737	(4,963.40)	(4,671.24)	0.0000	4.3300	(2,153.8322)	0.0000	0.5970	(2.7947)	0.0000	1	(2.1978)	01/06/2025
002219.ZK	12/30/2024	SDB3263589493	(2,100.00)	0.3737	(834.86)	(784.77)	0.0000	4.3300	(2,153.8322)	0.0000	0.1004	(0.4695)	0.0000	1	(0.3691)	01/06/2025
002219.ZK	12/30/2024	SDB3263589493	(7,188.00)	0.3737	(2,912.97)	(2,686.15)	0.0000	4.3300	(2,153.8322)	0.0000	0.3504	(1.6071)	0.0000	1	(1.2567)	01/06/2025
002219.ZK	12/27/2024	SDB3263589493	(123,600.00)	0.3900	(50,046.13)	(48,202.02)	0.0000	4.3300	(2,153.8322)	0.0000	18.0583	(86.5159)	0.0000	3	(68.4576)	01/06/2025
002219.ZK	12/27/2024	SDB3263589493	(8,688.00)	0.3900	(3,473.90)	(3,388.18)	0.0000	4.3300	(2,153.8322)	0.0000	1.2535	(6.0813)	0.0000	3	(4.8278)	01/06/2025
002219.ZK	12/27/2024	SDB3263589493	(36,512.00)	0.3900	(14,599.32)	(14,239.10)	0.0000	4.3300	(2,153.8322)	0.0000	5.2679	(25.5572)	0.0000	3	(20.2893)	01/06/2025
002219.ZK	12/27/2024	SDB3263589493	(7,900.00)	0.3900	(3,363.50)	(3,080.87)	0.0000	4.3300	(2,153.8322)	0.0000	1.2137	(5.5297)	0.0000	3	(4.3161)	01/06/2025
002219.ZK	12/27/2024	SDB3263589493	(26,500.00)	0.3900	(11,193.71)	(10,334.58)	0.0000	4.3300	(2,153.8322)	0.0000	4.0391	(18.5491)	0.0000	3	(14.5101)	01/06/2025
002219.ZK	12/27/2024	SDB3263589493	(4,600.00)	0.3900	(1,926.33)	(1,793.93)	0.0000	4.3300	(2,153.8322)	0.0000	0.6951	(3.2198)	0.0000	3	(2.5248)	01/06/2025
002219.ZK	12/27/2024	SDB3263589493	(1,300.00)	0.3900	(544.37)	(506.98)	0.0000	4.3300	(2,153.8322)	0.0000	0.1964	(0.9100)	0.0000	3	(0.7135)	01/06/2025
002219.ZK	12/27/2024	SDB3263589493	(2,700.00)	0.3900	(1,105.46)	(1,052.96)	0.0000	4.3300	(2,153.8322)	0.0000	0.3989	(1.8899)	0.0000	3	(1.4910)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
GANSU DUYIWEI BIOLOGICAL PHARMACEUTICAL CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002219.ZK	12/27/2024	SDB3263589493	(6,400.00)	0.3900	(2,604.67)	(2,495.90)	0.0000	4.3300	(2,153.8322)	0.0000	0.9399	(4.4798)	0.0000	3	(3.5399)	01/06/2025
002219.ZK	12/27/2024	SDB3263589493	(12,500.00)	0.3900	(4,963.40)	(4,874.80)	0.0000	4.3300	(2,153.8322)	0.0000	1.7910	(8.7496)	0.0000	3	(6.9586)	01/06/2025
002219.ZK	12/27/2024	SDB3263589493	(2,100.00)	0.3900	(834.86)	(818.97)	0.0000	4.3300	(2,153.8322)	0.0000	0.3012	(1.4699)	0.0000	3	(1.1687)	01/06/2025
002219.ZK	12/27/2024	SDB3263589493	(7,188.00)	0.3900	(2,912.97)	(2,803.20)	0.0000	4.3300	(2,153.8322)	0.0000	1.0511	(5.0314)	0.0000	3	(3.9803)	01/06/2025
002219.ZK	12/26/2024	SDB3263589493	(123,600.00)	0.3842	(50,046.13)	(47,486.50)	0.0000	4.3300	(2,157.0874)	0.0000	6.0194	(28.4535)	0.0000	1	(22.4340)	01/06/2025
002219.ZK	12/26/2024	SDB3263589493	(8,688.00)	0.3842	(3,473.90)	(3,337.89)	0.0000	4.3300	(2,157.0874)	0.0000	0.4178	(2.0000)	0.0000	1	(1.5822)	01/06/2025
002219.ZK	12/26/2024	SDB3263589493	(36,512.00)	0.3842	(14,599.32)	(14,027.73)	0.0000	4.3300	(2,157.0874)	0.0000	1.7560	(8.4053)	0.0000	1	(6.6493)	01/06/2025
002219.ZK	12/26/2024	SDB3263589493	(7,900.00)	0.3842	(3,363.50)	(3,035.14)	0.0000	4.3300	(2,157.0874)	0.0000	0.4046	(1.8186)	0.0000	1	(1.4141)	01/06/2025
002219.ZK	12/26/2024	SDB3263589493	(26,500.00)	0.3842	(11,193.71)	(10,181.17)	0.0000	4.3300	(2,157.0874)	0.0000	1.3464	(6.1005)	0.0000	1	(4.7541)	01/06/2025
002219.ZK	12/26/2024	SDB3263589493	(4,600.00)	0.3842	(1,926.33)	(1,767.30)	0.0000	4.3300	(2,157.0874)	0.0000	0.2317	(1.0589)	0.0000	1	(0.8273)	01/06/2025
002219.ZK	12/26/2024	SDB3263589493	(1,300.00)	0.3842	(544.37)	(499.45)	0.0000	4.3300	(2,157.0874)	0.0000	0.0655	(0.2993)	0.0000	1	(0.2338)	01/06/2025
002219.ZK	12/26/2024	SDB3263589493	(2,700.00)	0.3842	(1,105.46)	(1,037.33)	0.0000	4.3300	(2,157.0874)	0.0000	0.1330	(0.6216)	0.0000	1	(0.4886)	01/06/2025
002219.ZK	12/26/2024	SDB3263589493	(6,400.00)	0.3842	(2,604.67)	(2,458.85)	0.0000	4.3300	(2,157.0874)	0.0000	0.3133	(1.4733)	0.0000	1	(1.1600)	01/06/2025
002219.ZK	12/26/2024	SDB3263589493	(12,500.00)	0.3842	(4,963.40)	(4,802.44)	0.0000	4.3300	(2,157.0874)	0.0000	0.5970	(2.8776)	0.0000	1	(2.2806)	01/06/2025
002219.ZK	12/26/2024	SDB3263589493	(2,100.00)	0.3842	(834.86)	(806.81)	0.0000	4.3300	(2,157.0874)	0.0000	0.1004	(0.4834)	0.0000	1	(0.3830)	01/06/2025
002219.ZK	12/26/2024	SDB3263589493	(16,700.00)	0.3842	(6,767.76)	(6,416.06)	0.0000	4.3300	(2,157.0874)	0.0000	0.8140	(3.8444)	0.0000	1	(3.0304)	01/06/2025
002219.ZK	12/26/2024	SDB3263589493	(5,300.00)	0.3842	(2,149.61)	(2,036.23)	0.0000	4.3300	(2,157.0874)	0.0000	0.2585	(1.2201)	0.0000	1	(0.9615)	01/06/2025
002219.ZK	12/26/2024	SDB3263589493	(28,000.00)	0.3842	(11,538.58)	(10,757.46)	0.0000	4.3300	(2,157.0874)	0.0000	1.3878	(6.4458)	0.0000	1	(5.0579)	01/06/2025
002219.ZK	12/26/2024	SDB3263589493	(800.00)	0.3842	(324.11)	(307.36)	0.0000	4.3300	(2,157.0874)	0.0000	0.0390	(0.1842)	0.0000	1	(0.1452)	01/06/2025
002219.ZK	12/24/2024	SDB3263589493	(123,600.00)	0.3842	(50,046.13)	(47,486.50)	0.0000	4.3300	(2,157.0874)	0.0000	12.0389	(56.9070)	0.0000	2	(44.8681)	01/06/2025
002219.ZK	12/24/2024	SDB3263589493	(8,688.00)	0.3842	(3,473.90)	(3,337.89)	0.0000	4.3300	(2,157.0874)	0.0000	0.8357	(4.0001)	0.0000	2	(3.1644)	01/06/2025
002219.ZK	12/24/2024	SDB3263589493	(36,512.00)	0.3842	(14,599.32)	(14,027.73)	0.0000	4.3300	(2,157.0874)	0.0000	3.5119	(16.8106)	0.0000	2	(13.2986)	01/06/2025
002219.ZK	12/24/2024	SDB3263589493	(7,900.00)	0.3842	(3,363.50)	(3,035.14)	0.0000	4.3300	(2,157.0874)	0.0000	0.8091	(3.6373)	0.0000	2	(2.8281)	01/06/2025
002219.ZK	12/24/2024	SDB3263589493	(26,500.00)	0.3842	(11,193.71)	(10,181.17)	0.0000	4.3300	(2,157.0874)	0.0000	2.6927	(12.2009)	0.0000	2	(9.5082)	01/06/2025
002219.ZK	12/24/2024	SDB3263589493	(4,600.00)	0.3842	(1,926.33)	(1,767.30)	0.0000	4.3300	(2,157.0874)	0.0000	0.4634	(2.1179)	0.0000	2	(1.6545)	01/06/2025
002219.ZK	12/24/2024	SDB3263589493	(1,300.00)	0.3842	(544.37)	(499.45)	0.0000	4.3300	(2,157.0874)	0.0000	0.1310	(0.5985)	0.0000	2	(0.4676)	01/06/2025
002219.ZK	12/24/2024	SDB3263589493	(2,700.00)	0.3842	(1,105.46)	(1,037.33)	0.0000	4.3300	(2,157.0874)	0.0000	0.2659	(1.2431)	0.0000	2	(0.9772)	01/06/2025
002219.ZK	12/24/2024	SDB3263589493	(6,400.00)	0.3842	(2,604.67)	(2,458.85)	0.0000	4.3300	(2,157.0874)	0.0000	0.6266	(2.9466)	0.0000	2	(2.3201)	01/06/2025
002219.ZK	12/24/2024	SDB3263589493	(12,500.00)	0.3842	(4,963.40)	(4,802.44)	0.0000	4.3300	(2,157.0874)	0.0000	1.1940	(5.7552)	0.0000	2	(4.5612)	01/06/2025
002219.ZK	12/24/2024	SDB3263589493	(2,100.00)	0.3842	(834.86)	(806.81)	0.0000	4.3300	(2,157.0874)	0.0000	0.2008	(0.9669)	0.0000	2	(0.7660)	01/06/2025
002219.ZK	12/24/2024	SDB3263589493	(16,700.00)	0.3842	(6,767.76)	(6,416.06)	0.0000	4.3300	(2,157.0874)	0.0000	1.6280	(7.6889)	0.0000	2	(6.0609)	01/06/2025
002219.ZK	12/24/2024	SDB3263589493	(5,300.00)	0.3842	(2,149.61)	(2,036.23)	0.0000	4.3300	(2,157.0874)	0.0000	0.5171	(2.4402)	0.0000	2	(1.9231)	01/06/2025
002219.ZK	12/24/2024	SDB3263589493	(28,000.00)	0.3842	(11,538.58)	(10,757.46)	0.0000	4.3300	(2,157.0874)	0.0000	2.7757	(12.8915)	0.0000	2	(10.1159)	01/06/2025
002219.ZK	12/24/2024	SDB3263589493	(800.00)	0.3842	(324.11)	(307.36)	0.0000	4.3300	(2,157.0874)	0.0000	0.0780	(0.3683)	0.0000	2	(0.2904)	01/06/2025
002219.ZK	12/23/2024	SDB3263589493	(123,600.00)	0.3937	(50,046.13)	(48,657.36)	0.0000	4.3300	(2,157.0874)	0.0000	6.0194	(29.1551)	0.0000	1	(23.1356)	01/06/2025
002219.ZK	12/23/2024	SDB3263589493	(8,688.00)	0.3937	(3,473.90)	(3,420.19)	0.0000	4.3300	(2,157.0874)	0.0000	0.4178	(2.0493)	0.0000	1	(1.6315)	01/06/2025
002219.ZK	12/23/2024	SDB3263589493	(36,512.00)	0.3937	(14,599.32)	(14,373.61)	0.0000	4.3300	(2,157.0874)	0.0000	1.7560	(8.6125)	0.0000	1	(6.8566)	01/06/2025
002219.ZK	12/23/2024	SDB3263589493	(7,900.00)	0.3937	(3,363.50)	(3,109.98)	0.0000	4.3300	(2,157.0874)	0.0000	0.4046	(1.8635)	0.0000	1	(1.4589)	01/06/2025
002219.ZK	12/23/2024	SDB3263589493	(26,500.00)	0.3937	(11,193.71)	(10,432.20)	0.0000	4.3300	(2,157.0874)	0.0000	1.3464	(6.2509)	0.0000	1	(4.9045)	01/06/2025
002219.ZK	12/23/2024	SDB3263589493	(4,600.00)	0.3937	(1,926.33)	(1,810.87)	0.0000	4.3300	(2,157.0874)	0.0000	0.2317	(1.0851)	0.0000	1	(0.8534)	01/06/2025
002219.ZK	12/23/2024	SDB3263589493	(1,300.00)	0.3937	(544.37)	(511.77)	0.0000	4.3300	(2,157.0874)	0.0000	0.0655	(0.3066)	0.0000	1	(0.2412)	01/06/2025
002219.ZK	12/23/2024	SDB3263589493	(2,700.00)	0.3937	(1,105.46)	(1,062.90)	0.0000	4.3300	(2,157.0874)	0.0000	0.1330	(0.6369)	0.0000	1	(0.5039)	01/06/2025
002219.ZK	12/23/2024	SDB3263589493	(6,400.00)	0.3937	(2,604.67)	(2,519.48)	0.0000	4.3300	(2,157.0874)	0.0000	0.3133	(1.5096)	0.0000	1	(1.1964)	01/06/2025
002219.ZK	12/23/2024	SDB3263589493	(12,500.00)	0.3937	(4,963.40)	(4,920.85)	0.0000	4.3300	(2,157.0874)	0.0000	0.5970	(2.9485)	0.0000	1	(2.3515)	01/06/2025
002219.ZK	12/23/2024	SDB3263589493	(2,100.00)	0.3937	(834.86)	(826.70)	0.0000	4.3300	(2,157.0874)	0.0000	0.1004	(0.4954)	0.0000	1	(0.3949)	01/06/2025
002219.ZK	12/23/2024	SDB3263589493	(16,700.00)	0.3937	(6,767.76)	(6,574.26)	0.0000	4.3300	(2,157.0874)	0.0000	0.8140	(3.9392)	0.0000	1	(3.1252)	01/06/2025
002219.ZK	12/23/2024	SDB3263589493	(5,300.00)	0.3937	(2,149.61)	(2,086.44)	0.0000	4.3300	(2,157.0874)	0.0000	0.2585	(1.2502)	0.0000	1	(0.9916)	01/06/2025
002219.ZK	12/23/2024	SDB3263589493	(28,000.00)	0.3937	(11,538.58)	(11,022.70)	0.0000	4.3300	(2,157.0874)	0.0000	1.3878	(6.6047)	0.0000	1	(5.2169)	01/06/2025
002219.ZK	12/23/2024	SDB3263589493	(800.00)	0.3937	(324.11)	(314.93)	0.0000	4.3300	(2,157.0874)	0.0000	0.0390	(0.1887)	0.0000	1	(0.1497)	01/06/2025
002219.ZK	12/20/2024	SDB3263589493	(123,600.00)	0.3977	(50,046.13)	(49,156.21)	0.0000	4.3300	(2,157.0874)	0.0000	18.0583	(88.3619)	0.0000	3	(70.3036)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
GANSU DUYIWEI BIOLOGICAL PHARMACEUTICAL CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002219.ZK	12/20/2024	SDB3263589493	(8,688.00)	0.3977	(3,473.90)	(3,455.25)	0.0000	4.3300	(2,157.0874)	0.0000	1.2535	(6.2111)	0.0000	3	(4.9576)	01/06/2025
002219.ZK	12/20/2024	SDB3263589493	(36,512.00)	0.3977	(14,599.32)	(14,520.97)	0.0000	4.3300	(2,157.0874)	0.0000	5.2679	(26.1025)	0.0000	3	(20.8346)	01/06/2025
002219.ZK	12/20/2024	SDB3263589493	(7,900.00)	0.3977	(3,363.50)	(3,141.86)	0.0000	4.3300	(2,157.0874)	0.0000	1.2137	(5.6477)	0.0000	3	(4.4341)	01/06/2025
002219.ZK	12/20/2024	SDB3263589493	(26,500.00)	0.3977	(11,193.71)	(10,539.16)	0.0000	4.3300	(2,157.0874)	0.0000	4.0391	(18.9449)	0.0000	3	(14.9058)	01/06/2025
002219.ZK	12/20/2024	SDB3263589493	(4,600.00)	0.3977	(1,926.33)	(1,829.44)	0.0000	4.3300	(2,157.0874)	0.0000	0.6951	(3.2885)	0.0000	3	(2.5935)	01/06/2025
002219.ZK	12/20/2024	SDB3263589493	(1,300.00)	0.3977	(544.37)	(517.02)	0.0000	4.3300	(2,157.0874)	0.0000	0.1964	(0.9294)	0.0000	3	(0.7329)	01/06/2025
002219.ZK	12/20/2024	SDB3263589493	(2,700.00)	0.3977	(1,105.46)	(1,073.80)	0.0000	4.3300	(2,157.0874)	0.0000	0.3989	(1.9302)	0.0000	3	(1.5313)	01/06/2025
002219.ZK	12/20/2024	SDB3263589493	(6,400.00)	0.3977	(2,604.67)	(2,545.31)	0.0000	4.3300	(2,157.0874)	0.0000	0.9399	(4.5754)	0.0000	3	(3.6355)	01/06/2025
002219.ZK	12/20/2024	SDB3263589493	(12,500.00)	0.3977	(4,963.40)	(4,971.30)	0.0000	4.3300	(2,157.0874)	0.0000	1.7910	(8.9363)	0.0000	3	(7.1453)	01/06/2025
002219.ZK	12/20/2024	SDB3263589493	(2,100.00)	0.3977	(834.86)	(835.18)	0.0000	4.3300	(2,157.0874)	0.0000	0.3012	(1.5013)	0.0000	3	(1.2000)	01/06/2025
002219.ZK	12/20/2024	SDB3263589493	(16,700.00)	0.3977	(6,767.76)	(6,641.66)	0.0000	4.3300	(2,157.0874)	0.0000	2.4420	(11.9389)	0.0000	3	(9.4968)	01/06/2025
002219.ZK	12/20/2024	SDB3263589493	(5,300.00)	0.3977	(2,149.61)	(2,107.83)	0.0000	4.3300	(2,157.0874)	0.0000	0.7756	(3.7890)	0.0000	3	(3.0133)	01/06/2025
002219.ZK	12/20/2024	SDB3263589493	(28,000.00)	0.3977	(11,538.58)	(11,135.71)	0.0000	4.3300	(2,157.0874)	0.0000	4.1635	(20.0173)	0.0000	3	(15.8538)	01/06/2025
002219.ZK	12/20/2024	SDB3263589493	(800.00)	0.3977	(324.11)	(318.16)	0.0000	4.3300	(2,157.0874)	0.0000	0.1170	(0.5719)	0.0000	3	(0.4550)	01/06/2025
002219.ZK	12/19/2024	SDB3263589493	(7,900.00)	0.4281	(3,363.50)	(3,382.30)	0.0000	4.5800	(2,167.5087)	0.0000	0.4279	(2.0364)	0.0000	1	(1.6085)	01/06/2025
002219.ZK	12/19/2024	SDB3263589493	(26,500.00)	0.4281	(11,193.71)	(11,345.68)	0.0000	4.5800	(2,167.5087)	0.0000	1.4241	(6.8311)	0.0000	1	(5.4070)	01/06/2025
002219.ZK	12/19/2024	SDB3263589493	(4,600.00)	0.4281	(1,926.33)	(1,969.44)	0.0000	4.5800	(2,167.5087)	0.0000	0.2451	(1.1858)	0.0000	1	(0.9407)	01/06/2025
002219.ZK	12/19/2024	SDB3263589493	(1,300.00)	0.4281	(544.37)	(556.58)	0.0000	4.5800	(2,167.5087)	0.0000	0.0693	(0.3351)	0.0000	1	(0.2659)	01/06/2025
002219.ZK	12/19/2024	SDB3263589493	(2,700.00)	0.4281	(1,105.46)	(1,155.98)	0.0000	4.5800	(2,167.5087)	0.0000	0.1406	(0.6960)	0.0000	1	(0.5554)	01/06/2025
002219.ZK	12/19/2024	SDB3263589493	(6,400.00)	0.4281	(2,604.67)	(2,740.09)	0.0000	4.5800	(2,167.5087)	0.0000	0.3314	(1.6498)	0.0000	1	(1.3184)	01/06/2025
002219.ZK	12/19/2024	SDB3263589493	(12,500.00)	0.4281	(4,963.40)	(5,351.74)	0.0000	4.5800	(2,167.5087)	0.0000	0.6315	(3.2222)	0.0000	1	(2.5908)	01/06/2025
002219.ZK	12/19/2024	SDB3263589493	(2,100.00)	0.4281	(834.86)	(899.09)	0.0000	4.5800	(2,167.5087)	0.0000	0.1062	(0.5413)	0.0000	1	(0.4351)	01/06/2025
002219.ZK	12/19/2024	SDB3263589493	(16,700.00)	0.4281	(6,767.76)	(7,149.92)	0.0000	4.5800	(2,167.5087)	0.0000	0.8610	(4.3049)	0.0000	1	(3.4439)	01/06/2025
002219.ZK	12/19/2024	SDB3263589493	(5,300.00)	0.4281	(2,149.61)	(2,269.14)	0.0000	4.5800	(2,167.5087)	0.0000	0.2735	(1.3662)	0.0000	1	(1.0927)	01/06/2025
002219.ZK	12/19/2024	SDB3263589493	(28,000.00)	0.4281	(11,538.58)	(11,987.89)	0.0000	4.5800	(2,167.5087)	0.0000	1.4680	(7.2177)	0.0000	1	(5.7498)	01/06/2025
002219.ZK	12/19/2024	SDB3263589493	(800.00)	0.4281	(324.11)	(342.51)	0.0000	4.5800	(2,167.5087)	0.0000	0.0412	(0.2062)	0.0000	1	(0.1650)	01/06/2025
002219.ZK	12/18/2024	SDB3263589493	(4,600.00)	0.4075	(1,926.33)	(1,874.42)	0.0000	4.5800	(2,175.0000)	0.0000	0.2451	(1.1325)	0.0000	1	(0.8874)	01/06/2025
002219.ZK	12/18/2024	SDB3263589493	(1,300.00)	0.4075	(544.37)	(529.73)	0.0000	4.5800	(2,175.0000)	0.0000	0.0693	(0.3200)	0.0000	1	(0.2508)	01/06/2025
002219.ZK	12/18/2024	SDB3263589493	(2,700.00)	0.4075	(1,105.46)	(1,100.20)	0.0000	4.5800	(2,175.0000)	0.0000	0.1406	(0.6647)	0.0000	1	(0.5241)	01/06/2025
002219.ZK	12/18/2024	SDB3263589493	(6,400.00)	0.4075	(2,604.67)	(2,607.89)	0.0000	4.5800	(2,175.0000)	0.0000	0.3314	(1.5756)	0.0000	1	(1.2442)	01/06/2025
002219.ZK	12/18/2024	SDB3263589493	(12,500.00)	0.4075	(4,963.40)	(5,093.54)	0.0000	4.5800	(2,175.0000)	0.0000	0.6315	(3.0773)	0.0000	1	(2.4459)	01/06/2025
002219.ZK	12/18/2024	SDB3263589493	(2,100.00)	0.4075	(834.86)	(855.71)	0.0000	4.5800	(2,175.0000)	0.0000	0.1062	(0.5170)	0.0000	1	(0.4108)	01/06/2025
002219.ZK	12/18/2024	SDB3263589493	(16,700.00)	0.4075	(6,767.76)	(6,804.97)	0.0000	4.5800	(2,175.0000)	0.0000	0.8610	(4.1113)	0.0000	1	(3.2503)	01/06/2025
002219.ZK	12/18/2024	SDB3263589493	(5,300.00)	0.4075	(2,149.61)	(2,159.66)	0.0000	4.5800	(2,175.0000)	0.0000	0.2735	(1.3048)	0.0000	1	(1.0313)	01/06/2025
002219.ZK	12/18/2024	SDB3263589493	(28,000.00)	0.4075	(11,538.58)	(11,409.52)	0.0000	4.5800	(2,175.0000)	0.0000	1.4680	(6.8933)	0.0000	1	(5.4253)	01/06/2025
002219.ZK	12/18/2024	SDB3263589493	(800.00)	0.4075	(324.11)	(325.99)	0.0000	4.5800	(2,175.0000)	0.0000	0.0412	(0.1970)	0.0000	1	(0.1557)	01/06/2025
002219.ZK	12/17/2024	SDB3263589493	(4,600.00)	0.4184	(1,926.33)	(1,924.54)	0.0000	4.5800	(2,175.0000)	0.0000	0.2451	(1.1627)	0.0000	1	(0.9177)	01/06/2025
002219.ZK	12/17/2024	SDB3263589493	(1,300.00)	0.4184	(544.37)	(543.89)	0.0000	4.5800	(2,175.0000)	0.0000	0.0693	(0.3286)	0.0000	1	(0.2593)	01/06/2025
002219.ZK	12/17/2024	SDB3263589493	(2,700.00)	0.4184	(1,105.46)	(1,129.62)	0.0000	4.5800	(2,175.0000)	0.0000	0.1406	(0.6825)	0.0000	1	(0.5418)	01/06/2025
002219.ZK	12/17/2024	SDB3263589493	(6,400.00)	0.4184	(2,604.67)	(2,677.62)	0.0000	4.5800	(2,175.0000)	0.0000	0.3314	(1.6177)	0.0000	1	(1.2864)	01/06/2025
002219.ZK	12/17/2024	SDB3263589493	(12,500.00)	0.4184	(4,963.40)	(5,229.73)	0.0000	4.5800	(2,175.0000)	0.0000	0.6315	(3.1596)	0.0000	1	(2.5282)	01/06/2025
002219.ZK	12/17/2024	SDB3263589493	(2,100.00)	0.4184	(834.86)	(878.59)	0.0000	4.5800	(2,175.0000)	0.0000	0.1062	(0.5308)	0.0000	1	(0.4246)	01/06/2025
002219.ZK	12/17/2024	SDB3263589493	(16,700.00)	0.4184	(6,767.76)	(6,986.91)	0.0000	4.5800	(2,175.0000)	0.0000	0.8610	(4.2213)	0.0000	1	(3.3603)	01/06/2025
002219.ZK	12/17/2024	SDB3263589493	(5,300.00)	0.4184	(2,149.61)	(2,217.40)	0.0000	4.5800	(2,175.0000)	0.0000	0.2735	(1.3397)	0.0000	1	(1.0662)	01/06/2025
002219.ZK	12/17/2024	SDB3263589493	(28,000.00)	0.4184	(11,538.58)	(11,714.58)	0.0000	4.5800	(2,175.0000)	0.0000	1.4680	(7.0776)	0.0000	1	(5.6096)	01/06/2025
002219.ZK	12/17/2024	SDB3263589493	(800.00)	0.4184	(324.11)	(334.70)	0.0000	4.5800	(2,175.0000)	0.0000	0.0412	(0.2022)	0.0000	1	(0.1610)	01/06/2025
002219.ZK	12/16/2024	SDB3263589493	(2,700.00)	0.4217	(1,105.46)	(1,138.54)	0.0000	4.5800	(2,175.0000)	0.0000	0.1406	(0.6879)	0.0000	1	(0.5472)	01/06/2025
002219.ZK	12/16/2024	SDB3263589493	(6,400.00)	0.4217	(2,604.67)	(2,698.76)	0.0000	4.5800	(2,175.0000)	0.0000	0.3314	(1.6305)	0.0000	1	(1.2991)	01/06/2025
002219.ZK	12/16/2024	SDB3263589493	(12,500.00)	0.4217	(4,963.40)	(5,271.02)	0.0000	4.5800	(2,175.0000)	0.0000	0.6315	(3.1846)	0.0000	1	(2.5531)	01/06/2025
002219.ZK	12/16/2024	SDB3263589493	(2,100.00)	0.4217	(834.86)	(885.53)	0.0000	4.5800	(2,175.0000)	0.0000	0.1062	(0.5350)	0.0000	1	(0.4288)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
GANSU DUYIWEI BIOLOGICAL PHARMACEUTICAL CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002219.ZK	12/16/2024	SDB3263589493	(16,700.00)	0.4217	(6,767.76)	(7,042.09)	0.0000	4.5800	(2,175.0000)	0.0000	0.8610	(4.2546)	0.0000	1	(3.3936)	01/06/2025
002219.ZK	12/16/2024	SDB3263589493	(5,300.00)	0.4217	(2,149.61)	(2,234.91)	0.0000	4.5800	(2,175.0000)	0.0000	0.2735	(1.3503)	0.0000	1	(1.0768)	01/06/2025
002219.ZK	12/16/2024	SDB3263589493	(28,000.00)	0.4217	(11,538.58)	(11,807.10)	0.0000	4.5800	(2,175.0000)	0.0000	1.4680	(7.1335)	0.0000	1	(5.6655)	01/06/2025
002219.ZK	12/16/2024	SDB3263589493	(800.00)	0.4217	(324.11)	(337.35)	0.0000	4.5800	(2,175.0000)	0.0000	0.0412	(0.2038)	0.0000	1	(0.1626)	01/06/2025
002219.ZK	12/13/2024	SDB3263589493	(2,700.00)	0.4142	(1,105.46)	(1,118.20)	0.0000	4.5800	(2,175.0000)	0.0000	0.4219	(2.0267)	0.0000	3	(1.6048)	01/06/2025
002219.ZK	12/13/2024	SDB3263589493	(6,400.00)	0.4142	(2,604.67)	(2,650.56)	0.0000	4.5800	(2,175.0000)	0.0000	0.9941	(4.8041)	0.0000	3	(3.8100)	01/06/2025
002219.ZK	12/13/2024	SDB3263589493	(12,500.00)	0.4142	(4,963.40)	(5,176.88)	0.0000	4.5800	(2,175.0000)	0.0000	1.8944	(9.3831)	0.0000	3	(7.4887)	01/06/2025
002219.ZK	12/13/2024	SDB3263589493	(2,100.00)	0.4142	(834.86)	(869.72)	0.0000	4.5800	(2,175.0000)	0.0000	0.3186	(1.5764)	0.0000	3	(1.2577)	01/06/2025
002219.ZK	12/13/2024	SDB3263589493	(16,700.00)	0.4142	(6,767.76)	(6,916.31)	0.0000	4.5800	(2,175.0000)	0.0000	2.5830	(12.5358)	0.0000	3	(9.9528)	01/06/2025
002219.ZK	12/13/2024	SDB3263589493	(5,300.00)	0.4142	(2,149.61)	(2,194.99)	0.0000	4.5800	(2,175.0000)	0.0000	0.8204	(3.9784)	0.0000	3	(3.1580)	01/06/2025
002219.ZK	12/13/2024	SDB3263589493	(28,000.00)	0.4142	(11,538.58)	(11,596.20)	0.0000	4.5800	(2,175.0000)	0.0000	4.4039	(21.0181)	0.0000	3	(16.6142)	01/06/2025
002219.ZK	12/13/2024	SDB3263589493	(800.00)	0.4142	(324.11)	(331.32)	0.0000	4.5800	(2,175.0000)	0.0000	0.1237	(0.6005)	0.0000	3	(0.4768)	01/06/2025
002219.ZK	12/12/2024	SDB3263589493	(2,700.00)	0.4032	(1,105.46)	(1,088.63)	0.0000	4.5800	(2,175.0000)	0.0000	0.1406	(0.6577)	0.0000	1	(0.5171)	01/06/2025
002219.ZK	12/12/2024	SDB3263589493	(6,400.00)	0.4032	(2,604.67)	(2,580.47)	0.0000	4.5800	(2,175.0000)	0.0000	0.3314	(1.5590)	0.0000	1	(1.2277)	01/06/2025
002219.ZK	12/12/2024	SDB3263589493	(12,500.00)	0.4032	(4,963.40)	(5,039.98)	0.0000	4.5800	(2,175.0000)	0.0000	0.6315	(3.0450)	0.0000	1	(2.4135)	01/06/2025
002219.ZK	12/12/2024	SDB3263589493	(2,100.00)	0.4032	(834.86)	(846.72)	0.0000	4.5800	(2,175.0000)	0.0000	0.1062	(0.5116)	0.0000	1	(0.4053)	01/06/2025
002219.ZK	12/12/2024	SDB3263589493	(16,700.00)	0.4032	(6,767.76)	(6,733.41)	0.0000	4.5800	(2,175.0000)	0.0000	0.8610	(4.0681)	0.0000	1	(3.2071)	01/06/2025
002219.ZK	12/12/2024	SDB3263589493	(5,300.00)	0.4032	(2,149.61)	(2,136.95)	0.0000	4.5800	(2,175.0000)	0.0000	0.2735	(1.2911)	0.0000	1	(1.0176)	01/06/2025
002219.ZK	12/12/2024	SDB3263589493	(28,000.00)	0.4032	(11,538.58)	(11,289.54)	0.0000	4.5800	(2,175.0000)	0.0000	1.4680	(6.8208)	0.0000	1	(5.3528)	01/06/2025
002219.ZK	12/12/2024	SDB3263589493	(800.00)	0.4032	(324.11)	(322.56)	0.0000	4.5800	(2,175.0000)	0.0000	0.0412	(0.1949)	0.0000	1	(0.1536)	01/06/2025
002219.ZK	12/11/2024	SDB3263589493	(2,700.00)	0.4158	(1,105.46)	(1,122.63)	0.0000	4.5800	(2,175.0000)	0.0000	0.1406	(0.6783)	0.0000	1	(0.5376)	01/06/2025
002219.ZK	12/11/2024	SDB3263589493	(6,400.00)	0.4158	(2,604.67)	(2,661.05)	0.0000	4.5800	(2,175.0000)	0.0000	0.3314	(1.6077)	0.0000	1	(1.2763)	01/06/2025
002219.ZK	12/11/2024	SDB3263589493	(12,500.00)	0.4158	(4,963.40)	(5,197.36)	0.0000	4.5800	(2,175.0000)	0.0000	0.6315	(3.1401)	0.0000	1	(2.5086)	01/06/2025
002219.ZK	12/11/2024	SDB3263589493	(2,100.00)	0.4158	(834.86)	(873.16)	0.0000	4.5800	(2,175.0000)	0.0000	0.1062	(0.5275)	0.0000	1	(0.4213)	01/06/2025
002219.ZK	12/11/2024	SDB3263589493	(16,700.00)	0.4158	(6,767.76)	(6,943.68)	0.0000	4.5800	(2,175.0000)	0.0000	0.8610	(4.1951)	0.0000	1	(3.3341)	01/06/2025
002219.ZK	12/11/2024	SDB3263589493	(5,300.00)	0.4158	(2,149.61)	(2,203.68)	0.0000	4.5800	(2,175.0000)	0.0000	0.2735	(1.3314)	0.0000	1	(1.0579)	01/06/2025
002219.ZK	12/11/2024	SDB3263589493	(28,000.00)	0.4158	(11,538.58)	(11,642.09)	0.0000	4.5800	(2,175.0000)	0.0000	1.4680	(7.0338)	0.0000	1	(5.5658)	01/06/2025
002219.ZK	12/11/2024	SDB3263589493	(800.00)	0.4158	(324.11)	(332.63)	0.0000	4.5800	(2,175.0000)	0.0000	0.0412	(0.2010)	0.0000	1	(0.1597)	01/06/2025
002219.ZK	12/10/2024	SDB3263589493	(12,500.00)	0.3986	(4,963.40)	(4,982.41)	0.0000	4.5800	(2,175.0000)	0.0000	0.6315	(3.0102)	0.0000	1	(2.3788)	01/06/2025
002219.ZK	12/10/2024	SDB3263589493	(2,100.00)	0.3986	(834.86)	(837.05)	0.0000	4.5800	(2,175.0000)	0.0000	0.1062	(0.5057)	0.0000	1	(0.3995)	01/06/2025
002219.ZK	12/10/2024	SDB3263589493	(16,700.00)	0.3986	(6,767.76)	(6,656.50)	0.0000	4.5800	(2,175.0000)	0.0000	0.8610	(4.0216)	0.0000	1	(3.1606)	01/06/2025
002219.ZK	12/10/2024	SDB3263589493	(5,300.00)	0.3986	(2,149.61)	(2,112.54)	0.0000	4.5800	(2,175.0000)	0.0000	0.2735	(1.2763)	0.0000	1	(1.0029)	01/06/2025
002219.ZK	12/10/2024	SDB3263589493	(28,000.00)	0.3986	(11,538.58)	(11,160.60)	0.0000	4.5800	(2,175.0000)	0.0000	1.4680	(6.7429)	0.0000	1	(5.2749)	01/06/2025
002219.ZK	12/10/2024	SDB3263589493	(800.00)	0.3986	(324.11)	(318.87)	0.0000	4.5800	(2,175.0000)	0.0000	0.0412	(0.1927)	0.0000	1	(0.1514)	01/06/2025
002219.ZK	12/09/2024	SDB3263589493	(16,700.00)	0.4022	(6,767.76)	(6,716.67)	0.0000	4.5800	(2,175.0000)	0.0000	0.8610	(4.0580)	0.0000	1	(3.1970)	01/06/2025
002219.ZK	12/09/2024	SDB3263589493	(5,300.00)	0.4022	(2,149.61)	(2,131.64)	0.0000	4.5800	(2,175.0000)	0.0000	0.2735	(1.2879)	0.0000	1	(1.0144)	01/06/2025
002219.ZK	12/09/2024	SDB3263589493	(28,000.00)	0.4022	(11,538.58)	(11,261.49)	0.0000	4.5800	(2,175.0000)	0.0000	1.4680	(6.8038)	0.0000	1	(5.3359)	01/06/2025
002219.ZK	12/09/2024	SDB3263589493	(800.00)	0.4022	(324.11)	(321.76)	0.0000	4.5800	(2,175.0000)	0.0000	0.0412	(0.1944)	0.0000	1	(0.1532)	01/06/2025
002219.ZK	12/06/2024	SDB3263589493	(28,000.00)	0.4121	(11,538.58)	(11,538.58)	0.0000	4.5800	(2,175.0000)	0.0000	4.4039	(20.9137)	0.0000	3	(16.5098)	01/06/2025
002219.ZK	12/06/2024	SDB3263589493	(800.00)	0.4051	(324.11)	(324.11)	0.0000	4.5800	(2,175.0000)	0.0000	0.1237	(0.5875)	0.0000	3	(0.4638)	01/06/2025
TOTAL GANSU DUYIWEI BIOLOGICAL PHARMACEUTICAL CO.,LTD. CMN CLASS A SERIES NORTHBOUND											259.4569	(1,225.5417)	0.0000		(966.0848)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
GANSU JINGYUAN COAL INDUSTRY AND ELECTRICITY POWER CO LTD CMN CLASS A SERIES NORTHBOUND																
000552.ZK	01/03/2025	SDB3260123340	(9,900.00)	0.3831	(3,762.94)	(3,792.32)	0.0000	4.3300	(2,179.7614)	0.0000	1.3578	(6.8886)	0.0000	3	(5.5308)	01/06/2025
000552.ZK	01/03/2025	SDB3260123340	(7,100.00)	0.3831	(2,825.18)	(2,719.75)	0.0000	4.3300	(2,179.7614)	0.0000	1.0194	(4.9403)	0.0000	3	(3.9209)	01/06/2025
000552.ZK	01/03/2025	SDB3260123340	(1,100.00)	0.3831	(439.46)	(421.37)	0.0000	4.3300	(2,179.7614)	0.0000	0.1586	(0.7654)	0.0000	3	(0.6068)	01/06/2025
000552.ZK	01/03/2025	SDB3260123340	(1,300.00)	0.3831	(534.19)	(497.98)	0.0000	4.3300	(2,179.7614)	0.0000	0.1928	(0.9046)	0.0000	3	(0.7118)	01/06/2025
000552.ZK	01/03/2025	SDB3260123340	(14,800.00)	0.3831	(6,073.73)	(5,669.33)	0.0000	4.3300	(2,179.7614)	0.0000	2.1916	(10.2982)	0.0000	3	(8.1066)	01/06/2025
000552.ZK	01/03/2025	SDB3260123340	(50,400.00)	0.3831	(20,562.95)	(19,306.38)	0.0000	4.3300	(2,179.7614)	0.0000	7.4198	(35.0694)	0.0000	3	(27.6496)	01/06/2025
000552.ZK	01/03/2025	SDB3260123340	(16,243.00)	0.3831	(6,618.62)	(6,222.09)	0.0000	4.3300	(2,179.7614)	0.0000	2.3882	(11.3022)	0.0000	3	(8.9140)	01/06/2025
000552.ZK	01/03/2025	SDB3260123340	(62,157.00)	0.3831	(25,327.42)	(23,810.05)	0.0000	4.3300	(2,179.7614)	0.0000	9.1390	(43.2502)	0.0000	3	(34.1112)	01/06/2025
000552.ZK	01/03/2025	SDB3260123340	(39,343.00)	0.3831	(15,202.73)	(15,070.85)	0.0000	4.3300	(2,179.7614)	0.0000	5.4857	(27.3757)	0.0000	3	(21.8901)	01/06/2025
000552.ZK	01/02/2025	SDB3260123340	(9,900.00)	0.3848	(3,762.94)	(3,809.03)	0.0000	4.3300	(2,179.7614)	0.0000	0.4526	(2.3063)	0.0000	1	(1.8537)	01/06/2025
000552.ZK	01/02/2025	SDB3260123340	(7,100.00)	0.3848	(2,825.18)	(2,731.72)	0.0000	4.3300	(2,179.7614)	0.0000	0.3398	(1.6540)	0.0000	1	(1.3142)	01/06/2025
000552.ZK	01/02/2025	SDB3260123340	(1,100.00)	0.3848	(439.46)	(423.23)	0.0000	4.3300	(2,179.7614)	0.0000	0.0529	(0.2563)	0.0000	1	(0.2034)	01/06/2025
000552.ZK	01/02/2025	SDB3260123340	(1,300.00)	0.3848	(534.19)	(500.18)	0.0000	4.3300	(2,179.7614)	0.0000	0.0643	(0.3029)	0.0000	1	(0.2386)	01/06/2025
000552.ZK	01/02/2025	SDB3260123340	(14,800.00)	0.3848	(6,073.73)	(5,694.30)	0.0000	4.3300	(2,179.7614)	0.0000	0.7305	(3.4478)	0.0000	1	(2.7173)	01/06/2025
000552.ZK	01/02/2025	SDB3260123340	(50,400.00)	0.3848	(20,562.95)	(19,391.40)	0.0000	4.3300	(2,179.7614)	0.0000	2.4733	(11.7413)	0.0000	1	(9.2680)	01/06/2025
000552.ZK	01/02/2025	SDB3260123340	(16,243.00)	0.3848	(6,618.62)	(6,249.49)	0.0000	4.3300	(2,179.7614)	0.0000	0.7961	(3.7840)	0.0000	1	(2.9879)	01/06/2025
000552.ZK	01/02/2025	SDB3260123340	(62,157.00)	0.3848	(25,327.42)	(23,914.91)	0.0000	4.3300	(2,179.7614)	0.0000	3.0463	(14.4802)	0.0000	1	(11.4339)	01/06/2025
000552.ZK	01/02/2025	SDB3260123340	(39,343.00)	0.3848	(15,202.73)	(15,137.22)	0.0000	4.3300	(2,179.7614)	0.0000	1.8286	(9.1654)	0.0000	1	(7.3369)	01/06/2025
000552.ZK	12/31/2024	SDB3260123340	(9,900.00)	0.3820	(3,762.94)	(3,781.60)	0.0000	4.3300	(2,179.7614)	0.0000	0.9052	(4.5794)	0.0000	2	(3.6742)	01/06/2025
000552.ZK	12/31/2024	SDB3260123340	(7,100.00)	0.3820	(2,825.18)	(2,712.06)	0.0000	4.3300	(2,179.7614)	0.0000	0.6796	(3.2842)	0.0000	2	(2.6046)	01/06/2025
000552.ZK	12/31/2024	SDB3260123340	(1,100.00)	0.3820	(439.46)	(420.18)	0.0000	4.3300	(2,179.7614)	0.0000	0.1057	(0.5088)	0.0000	2	(0.4031)	01/06/2025
000552.ZK	12/31/2024	SDB3260123340	(1,300.00)	0.3820	(534.19)	(496.57)	0.0000	4.3300	(2,179.7614)	0.0000	0.1285	(0.6013)	0.0000	2	(0.4728)	01/06/2025
000552.ZK	12/31/2024	SDB3260123340	(14,800.00)	0.3820	(6,073.73)	(5,653.30)	0.0000	4.3300	(2,179.7614)	0.0000	1.4611	(6.8460)	0.0000	2	(5.3850)	01/06/2025
000552.ZK	12/31/2024	SDB3260123340	(50,400.00)	0.3820	(20,562.95)	(19,251.79)	0.0000	4.3300	(2,179.7614)	0.0000	4.9465	(23.3135)	0.0000	2	(18.3670)	01/06/2025
000552.ZK	12/31/2024	SDB3260123340	(16,243.00)	0.3820	(6,618.62)	(6,204.50)	0.0000	4.3300	(2,179.7614)	0.0000	1.5921	(7.5135)	0.0000	2	(5.9214)	01/06/2025
000552.ZK	12/31/2024	SDB3260123340	(62,157.00)	0.3820	(25,327.42)	(23,742.73)	0.0000	4.3300	(2,179.7614)	0.0000	6.0927	(28.7519)	0.0000	2	(22.6593)	01/06/2025
000552.ZK	12/31/2024	SDB3260123340	(39,343.00)	0.3820	(15,202.73)	(15,028.24)	0.0000	4.3300	(2,179.7614)	0.0000	3.6571	(18.1989)	0.0000	2	(14.5418)	01/06/2025
000552.ZK	12/30/2024	SDB3260123340	(7,100.00)	0.3778	(2,825.18)	(2,682.42)	0.0000	4.3300	(2,182.5786)	0.0000	0.3398	(1.6263)	0.0000	1	(1.2865)	01/06/2025
000552.ZK	12/30/2024	SDB3260123340	(1,100.00)	0.3778	(439.46)	(415.59)	0.0000	4.3300	(2,182.5786)	0.0000	0.0529	(0.2520)	0.0000	1	(0.1991)	01/06/2025
000552.ZK	12/30/2024	SDB3260123340	(1,300.00)	0.3778	(534.19)	(491.15)	0.0000	4.3300	(2,182.5786)	0.0000	0.0643	(0.2978)	0.0000	1	(0.2335)	01/06/2025
000552.ZK	12/30/2024	SDB3260123340	(14,800.00)	0.3778	(6,073.73)	(5,591.51)	0.0000	4.3300	(2,182.5786)	0.0000	0.7305	(3.3900)	0.0000	1	(2.6594)	01/06/2025
000552.ZK	12/30/2024	SDB3260123340	(50,400.00)	0.3778	(20,562.95)	(19,041.37)	0.0000	4.3300	(2,182.5786)	0.0000	2.4733	(11.5442)	0.0000	1	(9.0710)	01/06/2025
000552.ZK	12/30/2024	SDB3260123340	(16,243.00)	0.3778	(6,618.62)	(6,136.69)	0.0000	4.3300	(2,182.5786)	0.0000	0.7961	(3.7205)	0.0000	1	(2.9244)	01/06/2025
000552.ZK	12/30/2024	SDB3260123340	(62,157.00)	0.3778	(25,327.42)	(23,483.23)	0.0000	4.3300	(2,182.5786)	0.0000	3.0463	(14.2372)	0.0000	1	(11.1909)	01/06/2025
000552.ZK	12/30/2024	SDB3260123340	(39,343.00)	0.3778	(15,202.73)	(14,863.98)	0.0000	4.3300	(2,182.5786)	0.0000	1.8286	(9.0116)	0.0000	1	(7.1831)	01/06/2025
000552.ZK	12/27/2024	SDB3260123340	(7,100.00)	0.3845	(2,825.18)	(2,730.02)	0.0000	4.3300	(2,182.5786)	0.0000	0.1094	(4.9654)	0.0000	3	(3.9460)	01/06/2025
000552.ZK	12/27/2024	SDB3260123340	(1,100.00)	0.3845	(439.46)	(422.96)	0.0000	4.3300	(2,182.5786)	0.0000	0.1586	(0.7693)	0.0000	3	(0.6107)	01/06/2025
000552.ZK	12/27/2024	SDB3260123340	(1,300.00)	0.3845	(534.19)	(499.86)	0.0000	4.3300	(2,182.5786)	0.0000	0.1928	(0.9092)	0.0000	3	(0.7164)	01/06/2025
000552.ZK	12/27/2024	SDB3260123340	(14,800.00)	0.3845	(6,073.73)	(5,690.75)	0.0000	4.3300	(2,182.5786)	0.0000	2.1916	(10.3504)	0.0000	3	(8.1588)	01/06/2025
000552.ZK	12/27/2024	SDB3260123340	(50,400.00)	0.3845	(20,562.95)	(19,379.30)	0.0000	4.3300	(2,182.5786)	0.0000	7.4198	(35.2474)	0.0000	3	(27.8276)	01/06/2025
000552.ZK	12/27/2024	SDB3260123340	(16,243.00)	0.3845	(6,618.62)	(6,245.60)	0.0000	4.3300	(2,182.5786)	0.0000	2.3882	(11.3596)	0.0000	3	(8.9714)	01/06/2025
000552.ZK	12/27/2024	SDB3260123340	(62,157.00)	0.3845	(25,327.42)	(23,899.99)	0.0000	4.3300	(2,182.5786)	0.0000	9.1390	(43.4697)	0.0000	3	(34.3307)	01/06/2025
000552.ZK	12/27/2024	SDB3260123340	(39,343.00)	0.3845	(15,202.73)	(15,127.78)	0.0000	4.3300	(2,182.5786)	0.0000	5.4857	(27.5146)	0.0000	3	(22.0290)	01/06/2025
000552.ZK	12/26/2024	SDB3260123340	(7,100.00)	0.3883	(2,825.18)	(2,756.90)	0.0000	4.3300	(2,182.5786)	0.0000	0.3398	(1.6714)	0.0000	1	(1.3316)	01/06/2025
000552.ZK	12/26/2024	SDB3260123340	(1,100.00)	0.3883	(439.46)	(427.13)	0.0000	4.3300	(2,182.5786)	0.0000	0.0529	(0.2590)	0.0000	1	(0.2061)	01/06/2025
000552.ZK	12/26/2024	SDB3260123340	(1,300.00)	0.3883	(534.19)	(504.78)	0.0000	4.3300	(2,182.5786)	0.0000	0.0643	(0.3060)	0.0000	1	(0.2418)	01/06/2025
000552.ZK	12/26/2024	SDB3260123340	(14,800.00)	0.3883	(6,073.73)	(5,746.78)	0.0000	4.3300	(2,182.5786)	0.0000	0.7305	(3.4841)	0.0000	1	(2.7536)	01/06/2025
000552.ZK	12/26/2024	SDB3260123340	(50,400.00)	0.3883	(20,562.95)	(19,570.12)	0.0000	4.3300	(2,182.5786)	0.0000	2.4733	(11.8648)	0.0000	1	(9.3915)	01/06/2025
000552.ZK	12/26/2024	SDB3260123340	(16,243.00)	0.3883	(6,618.62)	(6,307.09)	0.0000	4.3300	(2,182.5786)	0.0000	0.7961	(3.8238)	0.0000	1	(3.0277)	01/06/2025
000552.ZK	12/26/2024	SDB3260123340	(62,157.00)	0.3883	(25,327.42)	(24,135.31)	0.0000	4.3300	(2,182.5786)	0.0000	3.0463	(14.6326)	0.0000	1	(11.5862)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
GANSU JINGYUAN COAL INDUSTRY AND ELECTRICITY POWER CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
000552.ZK	12/26/2024	SDB3260123340	(39,343.00)	0.3883	(15,202.73)	(15,276.73)	0.0000	4.3300	(2,182.5786)	0.0000	1.8286	(9.2619)	0.0000	1	(7.4333)	01/06/2025
000552.ZK	12/24/2024	SDB3260123340	(7,100.00)	0.3883	(2,825.18)	(2,756.90)	0.0000	4.3300	(2,182.5786)	0.0000	0.6796	(3.3429)	0.0000	2	(2.6633)	01/06/2025
000552.ZK	12/24/2024	SDB3260123340	(1,100.00)	0.3883	(439.46)	(427.13)	0.0000	4.3300	(2,182.5786)	0.0000	0.1057	(0.5179)	0.0000	2	(0.4122)	01/06/2025
000552.ZK	12/24/2024	SDB3260123340	(1,300.00)	0.3883	(534.19)	(504.78)	0.0000	4.3300	(2,182.5786)	0.0000	0.1285	(0.6121)	0.0000	2	(0.4836)	01/06/2025
000552.ZK	12/24/2024	SDB3260123340	(14,800.00)	0.3883	(6,073.73)	(5,746.78)	0.0000	4.3300	(2,182.5786)	0.0000	1.4611	(6.9682)	0.0000	2	(5.5072)	01/06/2025
000552.ZK	12/24/2024	SDB3260123340	(50,400.00)	0.3883	(20,562.95)	(19,570.12)	0.0000	4.3300	(2,182.5786)	0.0000	4.9465	(23.7296)	0.0000	2	(18.7831)	01/06/2025
000552.ZK	12/24/2024	SDB3260123340	(16,243.00)	0.3883	(6,618.62)	(6,307.09)	0.0000	4.3300	(2,182.5786)	0.0000	1.5921	(7.6476)	0.0000	2	(6.0555)	01/06/2025
000552.ZK	12/24/2024	SDB3260123340	(62,157.00)	0.3883	(25,327.42)	(24,135.31)	0.0000	4.3300	(2,182.5786)	0.0000	6.0927	(29.2651)	0.0000	2	(23.1725)	01/06/2025
000552.ZK	12/24/2024	SDB3260123340	(39,343.00)	0.3883	(15,202.73)	(15,276.73)	0.0000	4.3300	(2,182.5786)	0.0000	3.6571	(18.5237)	0.0000	2	(14.8666)	01/06/2025
000552.ZK	12/23/2024	SDB3260123340	(7,100.00)	0.3882	(2,825.18)	(2,756.09)	0.0000	4.3300	(2,182.5786)	0.0000	0.3398	(1.6709)	0.0000	1	(1.3311)	01/06/2025
000552.ZK	12/23/2024	SDB3260123340	(1,100.00)	0.3882	(439.46)	(427.00)	0.0000	4.3300	(2,182.5786)	0.0000	0.0529	(0.2589)	0.0000	1	(0.2060)	01/06/2025
000552.ZK	12/23/2024	SDB3260123340	(1,300.00)	0.3882	(534.19)	(504.64)	0.0000	4.3300	(2,182.5786)	0.0000	0.0643	(0.3059)	0.0000	1	(0.2417)	01/06/2025
000552.ZK	12/23/2024	SDB3260123340	(14,800.00)	0.3882	(6,073.73)	(5,745.09)	0.0000	4.3300	(2,182.5786)	0.0000	0.7305	(3.4831)	0.0000	1	(2.7526)	01/06/2025
000552.ZK	12/23/2024	SDB3260123340	(50,400.00)	0.3882	(20,562.95)	(19,564.37)	0.0000	4.3300	(2,182.5786)	0.0000	2.4733	(11.8613)	0.0000	1	(9.3881)	01/06/2025
000552.ZK	12/23/2024	SDB3260123340	(16,243.00)	0.3882	(6,618.62)	(6,305.24)	0.0000	4.3300	(2,182.5786)	0.0000	0.7961	(3.8227)	0.0000	1	(3.0266)	01/06/2025
000552.ZK	12/23/2024	SDB3260123340	(62,157.00)	0.3882	(25,327.42)	(24,128.23)	0.0000	4.3300	(2,182.5786)	0.0000	3.0463	(14.6283)	0.0000	1	(11.5819)	01/06/2025
000552.ZK	12/23/2024	SDB3260123340	(39,343.00)	0.3882	(15,202.73)	(15,272.24)	0.0000	4.3300	(2,182.5786)	0.0000	1.8286	(9.2591)	0.0000	1	(7.4306)	01/06/2025
000552.ZK	12/20/2024	SDB3260123340	(7,100.00)	0.3881	(2,825.18)	(2,755.55)	0.0000	4.3300	(2,182.5786)	0.0000	1.0194	(5.0118)	0.0000	3	(3.9924)	01/06/2025
000552.ZK	12/20/2024	SDB3260123340	(1,100.00)	0.3881	(439.46)	(426.92)	0.0000	4.3300	(2,182.5786)	0.0000	0.1586	(0.7765)	0.0000	3	(0.6179)	01/06/2025
000552.ZK	12/20/2024	SDB3260123340	(1,300.00)	0.3881	(534.19)	(504.54)	0.0000	4.3300	(2,182.5786)	0.0000	0.1928	(0.9177)	0.0000	3	(0.7249)	01/06/2025
000552.ZK	12/20/2024	SDB3260123340	(14,800.00)	0.3881	(6,073.73)	(5,743.95)	0.0000	4.3300	(2,182.5786)	0.0000	2.1916	(10.4472)	0.0000	3	(8.2556)	01/06/2025
000552.ZK	12/20/2024	SDB3260123340	(50,400.00)	0.3881	(20,562.95)	(19,560.49)	0.0000	4.3300	(2,182.5786)	0.0000	7.4198	(35.5769)	0.0000	3	(28.1571)	01/06/2025
000552.ZK	12/20/2024	SDB3260123340	(16,243.00)	0.3881	(6,618.62)	(6,303.99)	0.0000	4.3300	(2,182.5786)	0.0000	2.3882	(11.4658)	0.0000	3	(9.0776)	01/06/2025
000552.ZK	12/20/2024	SDB3260123340	(62,157.00)	0.3881	(25,327.42)	(24,123.44)	0.0000	4.3300	(2,182.5786)	0.0000	9.1390	(43.8761)	0.0000	3	(34.7371)	01/06/2025
000552.ZK	12/20/2024	SDB3260123340	(39,343.00)	0.3881	(15,202.73)	(15,269.22)	0.0000	4.3300	(2,182.5786)	0.0000	5.4857	(27.7719)	0.0000	3	(22.2862)	01/06/2025
000552.ZK	12/19/2024	SDB3260123340	(7,100.00)	0.3952	(2,825.18)	(2,805.96)	0.0000	4.5800	(2,182.5786)	0.0000	0.3594	(1.7012)	0.0000	1	(1.3417)	01/06/2025
000552.ZK	12/19/2024	SDB3260123340	(1,100.00)	0.3952	(439.46)	(434.73)	0.0000	4.5800	(2,182.5786)	0.0000	0.0559	(0.2636)	0.0000	1	(0.2077)	01/06/2025
000552.ZK	12/19/2024	SDB3260123340	(1,300.00)	0.3952	(534.19)	(513.77)	0.0000	4.5800	(2,182.5786)	0.0000	0.0680	(0.3115)	0.0000	1	(0.2435)	01/06/2025
000552.ZK	12/19/2024	SDB3260123340	(14,800.00)	0.3952	(6,073.73)	(5,849.03)	0.0000	4.5800	(2,182.5786)	0.0000	0.7727	(3.5461)	0.0000	1	(2.7734)	01/06/2025
000552.ZK	12/19/2024	SDB3260123340	(50,400.00)	0.3952	(20,562.95)	(19,918.33)	0.0000	4.5800	(2,182.5786)	0.0000	2.6161	(12.0759)	0.0000	1	(9.4599)	01/06/2025
000552.ZK	12/19/2024	SDB3260123340	(16,243.00)	0.3952	(6,618.62)	(6,419.31)	0.0000	4.5800	(2,182.5786)	0.0000	0.8420	(3.8918)	0.0000	1	(3.0498)	01/06/2025
000552.ZK	12/19/2024	SDB3260123340	(62,157.00)	0.3952	(25,327.42)	(24,564.76)	0.0000	4.5800	(2,182.5786)	0.0000	3.2222	(14.8929)	0.0000	1	(11.6707)	01/06/2025
000552.ZK	12/19/2024	SDB3260123340	(39,343.00)	0.3952	(15,202.73)	(15,548.55)	0.0000	4.5800	(2,182.5786)	0.0000	1.9341	(9.4266)	0.0000	1	(7.4925)	01/06/2025
000552.ZK	12/18/2024	SDB3260123340	(7,100.00)	0.3938	(2,825.18)	(2,795.72)	0.0000	4.5800	(2,182.5786)	0.0000	0.3594	(1.6950)	0.0000	1	(1.3355)	01/06/2025
000552.ZK	12/18/2024	SDB3260123340	(1,100.00)	0.3938	(439.46)	(433.14)	0.0000	4.5800	(2,182.5786)	0.0000	0.0559	(0.2626)	0.0000	1	(0.2067)	01/06/2025
000552.ZK	12/18/2024	SDB3260123340	(1,300.00)	0.3938	(534.19)	(511.89)	0.0000	4.5800	(2,182.5786)	0.0000	0.0680	(0.3103)	0.0000	1	(0.2424)	01/06/2025
000552.ZK	12/18/2024	SDB3260123340	(14,800.00)	0.3938	(6,073.73)	(5,827.69)	0.0000	4.5800	(2,182.5786)	0.0000	0.7727	(3.5332)	0.0000	1	(2.7605)	01/06/2025
000552.ZK	12/18/2024	SDB3260123340	(50,400.00)	0.3938	(20,562.95)	(19,845.66)	0.0000	4.5800	(2,182.5786)	0.0000	2.6161	(12.0319)	0.0000	1	(9.4158)	01/06/2025
000552.ZK	12/18/2024	SDB3260123340	(16,243.00)	0.3938	(6,618.62)	(6,395.89)	0.0000	4.5800	(2,182.5786)	0.0000	0.8420	(3.8776)	0.0000	1	(3.0356)	01/06/2025
000552.ZK	12/18/2024	SDB3260123340	(62,157.00)	0.3938	(25,327.42)	(24,475.13)	0.0000	4.5800	(2,182.5786)	0.0000	3.2222	(14.8386)	0.0000	1	(11.6164)	01/06/2025
000552.ZK	12/18/2024	SDB3260123340	(39,343.00)	0.3938	(15,202.73)	(15,491.82)	0.0000	4.5800	(2,182.5786)	0.0000	1.9341	(9.3923)	0.0000	1	(7.4581)	01/06/2025
000552.ZK	12/17/2024	SDB3260123340	(1,300.00)	0.4101	(534.19)	(533.16)	0.0000	4.5800	(2,202.9438)	0.0000	0.0680	(0.3263)	0.0000	1	(0.2583)	01/06/2025
000552.ZK	12/17/2024	SDB3260123340	(14,800.00)	0.4101	(6,073.73)	(6,069.79)	0.0000	4.5800	(2,202.9438)	0.0000	0.7727	(3.7143)	0.0000	1	(2.9416)	01/06/2025
000552.ZK	12/17/2024	SDB3260123340	(50,400.00)	0.4101	(20,562.95)	(20,670.10)	0.0000	4.5800	(2,202.9438)	0.0000	2.6161	(12.6486)	0.0000	1	(10.0326)	01/06/2025
000552.ZK	12/17/2024	SDB3260123340	(16,243.00)	0.4101	(6,618.62)	(6,661.60)	0.0000	4.5800	(2,202.9438)	0.0000	0.8420	(4.0764)	0.0000	1	(3.2344)	01/06/2025
000552.ZK	12/17/2024	SDB3260123340	(62,157.00)	0.4101	(25,327.42)	(25,491.89)	0.0000	4.5800	(2,202.9438)	0.0000	3.2222	(15.5992)	0.0000	1	(12.3770)	01/06/2025
000552.ZK	12/17/2024	SDB3260123340	(39,343.00)	0.4101	(15,202.73)	(16,135.39)	0.0000	4.5800	(2,202.9438)	0.0000	1.9341	(9.8737)	0.0000	1	(7.9396)	01/06/2025
000552.ZK	12/16/2024	SDB3260123340	(50,400.00)	0.4134	(20,562.95)	(20,836.07)	0.0000	4.5800	(2,224.7698)	0.0000	2.6161	(12.8765)	0.0000	1	(10.2604)	01/06/2025
000552.ZK	12/16/2024	SDB3260123340	(16,243.00)	0.4134	(6,618.62)	(6,715.08)	0.0000	4.5800	(2,224.7698)	0.0000	0.8420	(4.1499)	0.0000	1	(3.3078)	01/06/2025
000552.ZK	12/16/2024	SDB3260123340	(62,157.00)	0.4134	(25,327.42)	(25,696.57)	0.0000	4.5800	(2,224.7698)	0.0000	3.2222	(15.8803)	0.0000	1	(12.6581)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement

AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
GANSU JINGYUAN COAL INDUSTRY AND ELECTRICITY POWER CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
000552.ZK	12/16/2024	SDB3260123340	(39,343.00)	0.4134	(15,202.73)	(16,264.95)	0.0000	4.5800	(2,224.7698)	0.0000	1.9341	(10.0516)	0.0000	1	(8.1175)	01/06/2025
000552.ZK	12/13/2024	SDB3260123340	(39,343.00)	0.4017	(15,202.73)	(15,805.11)	0.0000	4.5800	(2,224.0163)	0.0000	5.8024	(29.2923)	0.0000	3	(23.4900)	01/06/2025
000552.ZK	12/12/2024	SDB3260123340	(42,700.00)	0.4005	(16,499.92)	(17,099.43)	0.0000	4.5800	(2,224.0945)	0.0000	2.0992	(10.5641)	0.0000	1	(8.4649)	01/06/2025
000552.ZK	12/12/2024	SDB3260123340	(43.00)	0.4005	(16.40)	(17.22)	0.0000	4.5800	(2,224.0945)	0.0000	0.0021	(0.0106)	0.0000	1	(0.0086)	01/06/2025
000552.ZK	12/11/2024	SDB3260123340	(42,700.00)	0.4034	(16,499.92)	(17,225.09)	0.0000	4.5800	(2,224.0945)	0.0000	2.0992	(10.6417)	0.0000	1	(8.5426)	01/06/2025
000552.ZK	12/11/2024	SDB3260123340	(43.00)	0.4034	(16.40)	(17.35)	0.0000	4.5800	(2,224.0945)	0.0000	0.0021	(0.0107)	0.0000	1	(0.0086)	01/06/2025
000552.ZK	12/10/2024	SDB3260123340	(42,700.00)	0.3890	(16,499.92)	(16,609.06)	0.0000	4.5800	(2,224.0945)	0.0000	2.0992	(10.2611)	0.0000	1	(8.1620)	01/06/2025
000552.ZK	12/10/2024	SDB3260123340	(43.00)	0.3890	(16.40)	(16.73)	0.0000	4.5800	(2,224.0945)	0.0000	0.0021	(0.0103)	0.0000	1	(0.0082)	01/06/2025
000552.ZK	12/09/2024	SDB3260123340	(42,700.00)	0.3912	(16,499.92)	(16,704.88)	0.0000	4.5800	(2,224.0945)	0.0000	2.0992	(10.3203)	0.0000	1	(8.2212)	01/06/2025
000552.ZK	12/09/2024	SDB3260123340	(43.00)	0.3912	(16.40)	(16.82)	0.0000	4.5800	(2,224.0945)	0.0000	0.0021	(0.0104)	0.0000	1	(0.0083)	01/06/2025
000552.ZK	12/06/2024	SDB3260123340	(42,700.00)	0.3877	(16,499.92)	(16,554.70)	0.0000	4.5800	(2,224.0945)	0.0000	6.2975	(30.6827)	0.0000	3	(24.3852)	01/06/2025
000552.ZK	12/06/2024	SDB3260123340	(43.00)	0.3877	(16.40)	(16.67)	0.0000	4.5800	(2,224.0945)	0.0000	0.0063	(0.0309)	0.0000	3	(0.0246)	01/06/2025
000552.ZK	12/05/2024	SDB3260123340	(43.00)	0.3884	(16.40)	(16.70)	0.0000	4.5800	(1,325.0000)	0.0000	0.0021	(0.0061)	0.0000	1	(0.0041)	01/06/2025
000552.ZK	12/04/2024	SDB3260123340	(3,200.00)	0.3814	(1,220.54)	(1,220.54)	0.0000	4.5800	(1,366.5682)	0.0000	0.1553	(0.4633)	0.0000	1	(0.3080)	01/06/2025
000552.ZK	12/04/2024	SDB3260123340	(300.00)	0.3814	(114.43)	(114.43)	0.0000	4.5800	(1,366.5682)	0.0000	0.0146	(0.0434)	0.0000	1	(0.0289)	01/06/2025
000552.ZK	12/04/2024	SDB3260123340	(151,543.00)	0.3814	(57,801.23)	(57,801.23)	0.0000	4.5800	(1,366.5682)	0.0000	7.3536	(21.9415)	0.0000	1	(14.5879)	01/06/2025
000552.ZK	12/04/2024	SDB3260123340	(1,600.00)	0.3814	(610.27)	(610.27)	0.0000	4.5800	(1,366.5682)	0.0000	0.0776	(0.2317)	0.0000	1	(0.1540)	01/06/2025
000552.ZK	12/04/2024	SDB3260123340	(18,100.00)	0.3814	(6,903.67)	(6,903.67)	0.0000	4.5800	(1,366.5682)	0.0000	0.8783	(2.6206)	0.0000	1	(1.7423)	01/06/2025
000552.ZK	12/04/2024	SDB3260123340	(2,600.00)	0.3814	(991.69)	(991.69)	0.0000	4.5800	(1,366.5682)	0.0000	0.1262	(0.3764)	0.0000	1	(0.2503)	01/06/2025
000552.ZK	12/04/2024	SDB3260123340	(300.00)	0.3814	(114.43)	(114.43)	0.0000	4.5800	(1,366.5682)	0.0000	0.0146	(0.0434)	0.0000	1	(0.0289)	01/06/2025
TOTAL GANSU JINGYUAN COAL INDUSTRY AND ELECTRICITY POWER CO LTD CMN CLASS A SERIES NORTHBOUND											228.2975	(1,086.0503)	0.0000		(857.7527)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
GEM CO., LTD. CMN CLASS A SERIES NORTHBOUND																
002340.ZK	01/03/2025	SDB3261439319	(500.00)	0.9180	(461.24)	(458.99)	0.0000	4.3300	(597.8149)	0.0000	0.1664	(0.2287)	0.0000	3	(0.0622)	01/06/2025
002340.ZK	01/03/2025	SDB3261439319	(3,200.00)	0.9180	(3,069.04)	(2,937.55)	0.0000	4.3300	(597.8149)	0.0000	1.1074	(1.4634)	0.0000	3	(0.3560)	01/06/2025
002340.ZK	01/03/2025	SDB3261439319	(78,900.00)	0.9180	(75,670.94)	(72,428.86)	0.0000	4.3300	(597.8149)	0.0000	27.3046	(36.0825)	0.0000	3	(8.7779)	01/06/2025
002340.ZK	01/03/2025	SDB3261439319	(100.00)	0.9180	(95.91)	(91.80)	0.0000	4.3300	(597.8149)	0.0000	0.0346	(0.0457)	0.0000	3	(0.0111)	01/06/2025
002340.ZK	01/03/2025	SDB3261439319	(7,400.00)	0.9180	(7,097.15)	(6,793.07)	0.0000	4.3300	(597.8149)	0.0000	2.5609	(3.3842)	0.0000	3	(0.8233)	01/06/2025
002340.ZK	01/03/2025	SDB3261439319	(3,500.00)	0.9180	(3,356.76)	(3,212.94)	0.0000	4.3300	(597.8149)	0.0000	1.2112	(1.6006)	0.0000	3	(0.3894)	01/06/2025
002340.ZK	01/03/2025	SDB3261439319	(2,400.00)	0.9180	(2,301.78)	(2,203.16)	0.0000	4.3300	(597.8149)	0.0000	0.8306	(1.0976)	0.0000	3	(0.2670)	01/06/2025
002340.ZK	01/03/2025	SDB3261439319	(4,900.00)	0.9180	(4,699.46)	(4,498.12)	0.0000	4.3300	(597.8149)	0.0000	1.6957	(2.2409)	0.0000	3	(0.5451)	01/06/2025
002340.ZK	01/03/2025	SDB3261439319	(13,800.00)	0.9180	(13,235.22)	(12,668.17)	0.0000	4.3300	(597.8149)	0.0000	4.7757	(6.3110)	0.0000	3	(1.5353)	01/06/2025
002340.ZK	01/03/2025	SDB3261439319	(40,700.00)	0.9180	(39,034.31)	(37,361.91)	0.0000	4.3300	(597.8149)	0.0000	14.0849	(18.6129)	0.0000	3	(4.5280)	01/06/2025
002340.ZK	01/03/2025	SDB3261439319	(10,400.00)	0.9180	(9,974.37)	(9,547.02)	0.0000	4.3300	(597.8149)	0.0000	3.5991	(4.7561)	0.0000	3	(1.1570)	01/06/2025
002340.ZK	01/03/2025	SDB3261439319	(11,900.00)	0.9180	(11,412.98)	(10,924.00)	0.0000	4.3300	(597.8149)	0.0000	4.1182	(5.4421)	0.0000	3	(1.3239)	01/06/2025
002340.ZK	01/03/2025	SDB3261439319	(40,300.00)	0.9180	(38,650.68)	(36,994.71)	0.0000	4.3300	(597.8149)	0.0000	13.9465	(18.4300)	0.0000	3	(4.4835)	01/06/2025
002340.ZK	01/03/2025	SDB3261439319	(1,500.00)	0.9180	(1,438.61)	(1,376.97)	0.0000	4.3300	(597.8149)	0.0000	0.5191	(0.6860)	0.0000	3	(0.1669)	01/06/2025
002340.ZK	01/03/2025	SDB3261439319	(3,500.00)	0.9180	(3,356.76)	(3,212.94)	0.0000	4.3300	(597.8149)	0.0000	1.2112	(1.6006)	0.0000	3	(0.3894)	01/06/2025
002340.ZK	01/03/2025	SDB3261439319	(800.00)	0.9180	(767.26)	(734.39)	0.0000	4.3300	(597.8149)	0.0000	0.2769	(0.3659)	0.0000	3	(0.0890)	01/06/2025
002340.ZK	01/03/2025	SDB3261439319	(3,100.00)	0.9180	(2,973.13)	(2,845.75)	0.0000	4.3300	(597.8149)	0.0000	1.0728	(1.4177)	0.0000	3	(0.3449)	01/06/2025
002340.ZK	01/03/2025	SDB3261439319	(100.00)	0.9180	(95.91)	(91.80)	0.0000	4.3300	(597.8149)	0.0000	0.0346	(0.0457)	0.0000	3	(0.0111)	01/06/2025
002340.ZK	01/03/2025	SDB3261439319	(700.00)	0.9180	(671.35)	(642.59)	0.0000	4.3300	(597.8149)	0.0000	0.2422	(0.3201)	0.0000	3	(0.0779)	01/06/2025
002340.ZK	01/03/2025	SDB3261439319	(45,800.00)	0.9180	(43,925.59)	(42,043.62)	0.0000	4.3300	(597.8149)	0.0000	15.8498	(20.9453)	0.0000	3	(5.0954)	01/06/2025
002340.ZK	01/03/2025	SDB3261439319	(8,100.00)	0.9180	(7,768.50)	(7,435.66)	0.0000	4.3300	(597.8149)	0.0000	2.8031	(3.7043)	0.0000	3	(0.9012)	01/06/2025
002340.ZK	01/03/2025	SDB3261439319	(4,500.00)	0.9180	(4,315.83)	(4,130.92)	0.0000	4.3300	(597.8149)	0.0000	1.5573	(2.0579)	0.0000	3	(0.5006)	01/06/2025
002340.ZK	01/03/2025	SDB3261439319	(10,700.00)	0.9180	(10,262.09)	(9,822.42)	0.0000	4.3300	(597.8149)	0.0000	3.7029	(4.8933)	0.0000	3	(1.1904)	01/06/2025
002340.ZK	01/03/2025	SDB3261439319	(34,400.00)	0.9180	(32,992.15)	(31,578.62)	0.0000	4.3300	(597.8149)	0.0000	11.9047	(15.7318)	0.0000	3	(3.8271)	01/06/2025
002340.ZK	01/03/2025	SDB3261439319	(3,500.00)	0.9180	(3,356.76)	(3,212.94)	0.0000	4.3300	(597.8149)	0.0000	1.2112	(1.6006)	0.0000	3	(0.3894)	01/06/2025
002340.ZK	01/03/2025	SDB3261439319	(28,600.00)	0.9180	(27,429.52)	(26,254.31)	0.0000	4.3300	(597.8149)	0.0000	9.8975	(13.0793)	0.0000	3	(3.1819)	01/06/2025
002340.ZK	01/03/2025	SDB3261439319	(38,700.00)	0.9180	(37,116.16)	(35,525.94)	0.0000	4.3300	(597.8149)	0.0000	13.3927	(17.6983)	0.0000	3	(4.3055)	01/06/2025
002340.ZK	01/03/2025	SDB3261439319	(2,400.00)	0.9180	(2,301.78)	(2,203.16)	0.0000	4.3300	(597.8149)	0.0000	0.8306	(1.0976)	0.0000	3	(0.2670)	01/06/2025
002340.ZK	01/03/2025	SDB3261439319	(15,400.00)	0.9180	(14,769.74)	(14,136.94)	0.0000	4.3300	(597.8149)	0.0000	5.3294	(7.0427)	0.0000	3	(1.7133)	01/06/2025
002340.ZK	01/03/2025	SDB3261439319	(11,500.00)	0.9180	(11,029.35)	(10,556.80)	0.0000	4.3300	(597.8149)	0.0000	3.9798	(5.2592)	0.0000	3	(1.2794)	01/06/2025
002340.ZK	01/03/2025	SDB3261439319	(17,200.00)	0.9180	(16,496.07)	(15,789.31)	0.0000	4.3300	(597.8149)	0.0000	5.9523	(7.8659)	0.0000	3	(1.9136)	01/06/2025
002340.ZK	01/02/2025	SDB3261439319	(500.00)	0.9119	(461.24)	(455.95)	0.0000	4.3300	(597.8149)	0.0000	0.0555	(0.0757)	0.0000	1	(0.0202)	01/06/2025
002340.ZK	01/02/2025	SDB3261439319	(3,200.00)	0.9119	(3,069.04)	(2,918.07)	0.0000	4.3300	(597.8149)	0.0000	0.3691	(0.4846)	0.0000	1	(0.1154)	01/06/2025
002340.ZK	01/02/2025	SDB3261439319	(78,900.00)	0.9119	(75,670.94)	(71,948.75)	0.0000	4.3300	(597.8149)	0.0000	9.1015	(11.9478)	0.0000	1	(2.8463)	01/06/2025
002340.ZK	01/02/2025	SDB3261439319	(100.00)	0.9119	(95.91)	(91.19)	0.0000	4.3300	(597.8149)	0.0000	0.0115	(0.0151)	0.0000	1	(0.0036)	01/06/2025
002340.ZK	01/02/2025	SDB3261439319	(7,400.00)	0.9119	(7,097.15)	(6,748.05)	0.0000	4.3300	(597.8149)	0.0000	0.8536	(1.1206)	0.0000	1	(0.2669)	01/06/2025
002340.ZK	01/02/2025	SDB3261439319	(3,500.00)	0.9119	(3,356.76)	(3,191.64)	0.0000	4.3300	(597.8149)	0.0000	0.4037	(0.5300)	0.0000	1	(0.1263)	01/06/2025
002340.ZK	01/02/2025	SDB3261439319	(2,400.00)	0.9119	(2,301.78)	(2,188.56)	0.0000	4.3300	(597.8149)	0.0000	0.2769	(0.3634)	0.0000	1	(0.0866)	01/06/2025
002340.ZK	01/02/2025	SDB3261439319	(4,900.00)	0.9119	(4,699.46)	(4,468.30)	0.0000	4.3300	(597.8149)	0.0000	0.5652	(0.7420)	0.0000	1	(0.1768)	01/06/2025
002340.ZK	01/02/2025	SDB3261439319	(13,800.00)	0.9119	(13,235.22)	(12,584.19)	0.0000	4.3300	(597.8149)	0.0000	1.5919	(2.0897)	0.0000	1	(0.4978)	01/06/2025
002340.ZK	01/02/2025	SDB3261439319	(40,700.00)	0.9119	(39,034.31)	(37,114.25)	0.0000	4.3300	(597.8149)	0.0000	4.6950	(6.1632)	0.0000	1	(1.4682)	01/06/2025
002340.ZK	01/02/2025	SDB3261439319	(10,400.00)	0.9119	(9,974.37)	(9,483.74)	0.0000	4.3300	(597.8149)	0.0000	1.1997	(1.5749)	0.0000	1	(0.3752)	01/06/2025
002340.ZK	01/02/2025	SDB3261439319	(11,900.00)	0.9119	(11,412.98)	(10,851.59)	0.0000	4.3300	(597.8149)	0.0000	1.3727	(1.8020)	0.0000	1	(0.4293)	01/06/2025
002340.ZK	01/02/2025	SDB3261439319	(40,300.00)	0.9119	(38,650.68)	(36,749.49)	0.0000	4.3300	(597.8149)	0.0000	4.6488	(6.1026)	0.0000	1	(1.4538)	01/06/2025
002340.ZK	01/02/2025	SDB3261439319	(1,500.00)	0.9119	(1,438.61)	(1,367.85)	0.0000	4.3300	(597.8149)	0.0000	0.1730	(0.2271)	0.0000	1	(0.0541)	01/06/2025
002340.ZK	01/02/2025	SDB3261439319	(3,500.00)	0.9119	(3,356.76)	(3,191.64)	0.0000	4.3300	(597.8149)	0.0000	0.4037	(0.5300)	0.0000	1	(0.1263)	01/06/2025
002340.ZK	01/02/2025	SDB3261439319	(800.00)	0.9119	(767.26)	(729.52)	0.0000	4.3300	(597.8149)	0.0000	0.0923	(0.1211)	0.0000	1	(0.0289)	01/06/2025
002340.ZK	01/02/2025	SDB3261439319	(3,100.00)	0.9119	(2,973.13)	(2,826.88)	0.0000	4.3300	(597.8149)	0.0000	0.3576	(0.4694)	0.0000	1	(0.1118)	01/06/2025
002340.ZK	01/02/2025	SDB3261439319	(100.00)	0.9119	(95.91)	(91.19)	0.0000	4.3300	(597.8149)	0.0000	0.0115	(0.0151)	0.0000	1	(0.0036)	01/06/2025
002340.ZK	01/02/2025	SDB3261439319	(700.00)	0.9119	(671.35)	(638.33)	0.0000	4.3300	(597.8149)	0.0000	0.0807	(0.1060)	0.0000	1	(0.0253)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
GEM CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002340.ZK	01/02/2025	SDB3261439319	(45,800.00)	0.9119	(43,925.59)	(41,764.93)	0.0000	4.3300	(597.8149)	0.0000	5.2833	(6.9355)	0.0000	1	(1.6522)	01/06/2025
002340.ZK	01/02/2025	SDB3261439319	(8,100.00)	0.9119	(7,768.50)	(7,386.37)	0.0000	4.3300	(597.8149)	0.0000	0.9344	(1.2266)	0.0000	1	(0.2922)	01/06/2025
002340.ZK	01/02/2025	SDB3261439319	(4,500.00)	0.9119	(4,315.83)	(4,103.54)	0.0000	4.3300	(597.8149)	0.0000	0.5191	(0.6814)	0.0000	1	(0.1623)	01/06/2025
002340.ZK	01/02/2025	SDB3261439319	(10,700.00)	0.9119	(10,262.09)	(9,757.31)	0.0000	4.3300	(597.8149)	0.0000	1.2343	(1.6203)	0.0000	1	(0.3860)	01/06/2025
002340.ZK	01/02/2025	SDB3261439319	(34,400.00)	0.9119	(32,992.15)	(31,369.29)	0.0000	4.3300	(597.8149)	0.0000	3.9682	(5.2092)	0.0000	1	(1.2410)	01/06/2025
002340.ZK	01/02/2025	SDB3261439319	(3,500.00)	0.9119	(3,356.76)	(3,191.64)	0.0000	4.3300	(597.8149)	0.0000	0.4037	(0.5300)	0.0000	1	(0.1263)	01/06/2025
002340.ZK	01/02/2025	SDB3261439319	(28,600.00)	0.9119	(27,429.52)	(26,080.28)	0.0000	4.3300	(597.8149)	0.0000	3.2992	(4.3309)	0.0000	1	(1.0317)	01/06/2025
002340.ZK	01/02/2025	SDB3261439319	(38,700.00)	0.9119	(37,116.16)	(35,290.45)	0.0000	4.3300	(597.8149)	0.0000	4.4642	(5.8603)	0.0000	1	(1.3961)	01/06/2025
002340.ZK	01/02/2025	SDB3261439319	(2,400.00)	0.9119	(2,301.78)	(2,188.56)	0.0000	4.3300	(597.8149)	0.0000	0.2769	(0.3634)	0.0000	1	(0.0866)	01/06/2025
002340.ZK	01/02/2025	SDB3261439319	(15,400.00)	0.9119	(14,769.74)	(14,043.23)	0.0000	4.3300	(597.8149)	0.0000	1.7765	(2.3320)	0.0000	1	(0.5555)	01/06/2025
002340.ZK	01/02/2025	SDB3261439319	(11,500.00)	0.9119	(11,029.35)	(10,486.83)	0.0000	4.3300	(597.8149)	0.0000	1.3266	(1.7414)	0.0000	1	(0.4149)	01/06/2025
002340.ZK	01/02/2025	SDB3261439319	(17,200.00)	0.9119	(16,496.07)	(15,684.65)	0.0000	4.3300	(597.8149)	0.0000	1.9841	(2.6046)	0.0000	1	(0.6205)	01/06/2025
002340.ZK	12/31/2024	SDB3261439319	(500.00)	0.9132	(461.24)	(456.60)	0.0000	4.3300	(597.8149)	0.0000	0.1110	(0.1516)	0.0000	2	(0.0407)	01/06/2025
002340.ZK	12/31/2024	SDB3261439319	(3,200.00)	0.9132	(3,069.04)	(2,922.21)	0.0000	4.3300	(597.8149)	0.0000	0.7383	(0.9705)	0.0000	2	(0.2323)	01/06/2025
002340.ZK	12/31/2024	SDB3261439319	(78,900.00)	0.9132	(75,670.94)	(72,050.85)	0.0000	4.3300	(597.8149)	0.0000	18.2031	(23.9295)	0.0000	2	(5.7264)	01/06/2025
002340.ZK	12/31/2024	SDB3261439319	(100.00)	0.9132	(95.91)	(91.32)	0.0000	4.3300	(597.8149)	0.0000	0.0231	(0.0303)	0.0000	2	(0.0073)	01/06/2025
002340.ZK	12/31/2024	SDB3261439319	(7,400.00)	0.9132	(7,097.15)	(6,757.62)	0.0000	4.3300	(597.8149)	0.0000	1.7073	(2.2443)	0.0000	2	(0.5371)	01/06/2025
002340.ZK	12/31/2024	SDB3261439319	(3,500.00)	0.9132	(3,356.76)	(3,196.17)	0.0000	4.3300	(597.8149)	0.0000	0.8075	(1.0615)	0.0000	2	(0.2540)	01/06/2025
002340.ZK	12/31/2024	SDB3261439319	(2,400.00)	0.9132	(2,301.78)	(2,191.66)	0.0000	4.3300	(597.8149)	0.0000	0.5537	(0.7279)	0.0000	2	(0.1742)	01/06/2025
002340.ZK	12/31/2024	SDB3261439319	(4,900.00)	0.9132	(4,699.46)	(4,474.64)	0.0000	4.3300	(597.8149)	0.0000	1.1305	(1.4861)	0.0000	2	(0.3556)	01/06/2025
002340.ZK	12/31/2024	SDB3261439319	(13,800.00)	0.9132	(13,235.22)	(12,602.05)	0.0000	4.3300	(597.8149)	0.0000	3.1838	(4.1854)	0.0000	2	(1.0016)	01/06/2025
002340.ZK	12/31/2024	SDB3261439319	(40,700.00)	0.9132	(39,034.31)	(37,166.91)	0.0000	4.3300	(597.8149)	0.0000	9.3899	(12.3439)	0.0000	2	(2.9539)	01/06/2025
002340.ZK	12/31/2024	SDB3261439319	(10,400.00)	0.9132	(9,974.37)	(9,497.20)	0.0000	4.3300	(597.8149)	0.0000	2.3994	(3.1542)	0.0000	2	(0.7548)	01/06/2025
002340.ZK	12/31/2024	SDB3261439319	(11,900.00)	0.9132	(11,412.98)	(10,866.98)	0.0000	4.3300	(597.8149)	0.0000	2.7455	(3.6091)	0.0000	2	(0.8637)	01/06/2025
002340.ZK	12/31/2024	SDB3261439319	(40,300.00)	0.9132	(38,650.68)	(36,801.64)	0.0000	4.3300	(597.8149)	0.0000	9.2976	(12.2225)	0.0000	2	(2.9249)	01/06/2025
002340.ZK	12/31/2024	SDB3261439319	(1,500.00)	0.9132	(1,438.61)	(1,369.79)	0.0000	4.3300	(597.8149)	0.0000	0.3461	(0.4549)	0.0000	2	(0.1089)	01/06/2025
002340.ZK	12/31/2024	SDB3261439319	(3,500.00)	0.9132	(3,356.76)	(3,196.17)	0.0000	4.3300	(597.8149)	0.0000	0.8075	(1.0615)	0.0000	2	(0.2540)	01/06/2025
002340.ZK	12/31/2024	SDB3261439319	(800.00)	0.9132	(767.26)	(730.55)	0.0000	4.3300	(597.8149)	0.0000	0.1846	(0.2426)	0.0000	2	(0.0581)	01/06/2025
002340.ZK	12/31/2024	SDB3261439319	(3,100.00)	0.9132	(2,973.13)	(2,830.90)	0.0000	4.3300	(597.8149)	0.0000	0.7152	(0.9402)	0.0000	2	(0.2250)	01/06/2025
002340.ZK	12/31/2024	SDB3261439319	(100.00)	0.9132	(95.91)	(91.32)	0.0000	4.3300	(597.8149)	0.0000	0.0231	(0.0303)	0.0000	2	(0.0073)	01/06/2025
002340.ZK	12/31/2024	SDB3261439319	(700.00)	0.9132	(671.35)	(639.23)	0.0000	4.3300	(597.8149)	0.0000	0.1615	(0.2123)	0.0000	2	(0.0508)	01/06/2025
002340.ZK	12/31/2024	SDB3261439319	(45,800.00)	0.9132	(43,925.59)	(41,824.19)	0.0000	4.3300	(597.8149)	0.0000	10.5665	(13.8906)	0.0000	2	(3.3241)	01/06/2025
002340.ZK	12/31/2024	SDB3261439319	(8,100.00)	0.9132	(7,768.50)	(7,396.86)	0.0000	4.3300	(597.8149)	0.0000	1.8688	(2.4566)	0.0000	2	(0.5879)	01/06/2025
002340.ZK	12/31/2024	SDB3261439319	(4,500.00)	0.9132	(4,315.83)	(4,109.36)	0.0000	4.3300	(597.8149)	0.0000	1.0382	(1.3648)	0.0000	2	(0.3266)	01/06/2025
002340.ZK	12/31/2024	SDB3261439319	(10,700.00)	0.9132	(10,262.09)	(9,771.15)	0.0000	4.3300	(597.8149)	0.0000	2.4686	(3.2452)	0.0000	2	(0.7766)	01/06/2025
002340.ZK	12/31/2024	SDB3261439319	(34,400.00)	0.9132	(32,992.15)	(31,413.80)	0.0000	4.3300	(597.8149)	0.0000	7.9364	(10.4331)	0.0000	2	(2.4967)	01/06/2025
002340.ZK	12/31/2024	SDB3261439319	(3,500.00)	0.9132	(3,356.76)	(3,196.17)	0.0000	4.3300	(597.8149)	0.0000	0.8075	(1.0615)	0.0000	2	(0.2540)	01/06/2025
002340.ZK	12/31/2024	SDB3261439319	(28,600.00)	0.9132	(27,429.52)	(26,117.29)	0.0000	4.3300	(597.8149)	0.0000	6.5983	(8.6741)	0.0000	2	(2.0757)	01/06/2025
002340.ZK	12/31/2024	SDB3261439319	(38,700.00)	0.9132	(37,116.16)	(35,340.53)	0.0000	4.3300	(597.8149)	0.0000	8.9285	(11.7373)	0.0000	2	(2.8088)	01/06/2025
002340.ZK	12/31/2024	SDB3261439319	(2,400.00)	0.9132	(2,301.78)	(2,191.66)	0.0000	4.3300	(597.8149)	0.0000	0.5537	(0.7279)	0.0000	2	(0.1742)	01/06/2025
002340.ZK	12/31/2024	SDB3261439319	(15,400.00)	0.9132	(14,769.74)	(14,063.16)	0.0000	4.3300	(597.8149)	0.0000	3.5529	(4.6706)	0.0000	2	(1.1177)	01/06/2025
002340.ZK	12/31/2024	SDB3261439319	(11,500.00)	0.9132	(11,029.35)	(10,501.71)	0.0000	4.3300	(597.8149)	0.0000	2.6532	(3.4878)	0.0000	2	(0.8346)	01/06/2025
002340.ZK	12/31/2024	SDB3261439319	(17,200.00)	0.9132	(16,496.07)	(15,706.90)	0.0000	4.3300	(597.8149)	0.0000	3.9682	(5.2166)	0.0000	2	(1.2483)	01/06/2025
002340.ZK	12/30/2024	SDB3261439319	(500.00)	0.9048	(461.24)	(452.41)	0.0000	4.3300	(597.8149)	0.0000	0.0555	(0.0751)	0.0000	1	(0.0196)	01/06/2025
002340.ZK	12/30/2024	SDB3261439319	(3,200.00)	0.9048	(3,069.04)	(2,895.41)	0.0000	4.3300	(597.8149)	0.0000	0.3691	(0.4808)	0.0000	1	(0.1117)	01/06/2025
002340.ZK	12/30/2024	SDB3261439319	(78,900.00)	0.9048	(75,670.94)	(71,389.98)	0.0000	4.3300	(597.8149)	0.0000	9.1015	(11.8550)	0.0000	1	(2.7535)	01/06/2025
002340.ZK	12/30/2024	SDB3261439319	(100.00)	0.9048	(95.91)	(90.48)	0.0000	4.3300	(597.8149)	0.0000	0.0115	(0.0150)	0.0000	1	(0.0035)	01/06/2025
002340.ZK	12/30/2024	SDB3261439319	(7,400.00)	0.9048	(7,097.15)	(6,695.64)	0.0000	4.3300	(597.8149)	0.0000	0.8536	(1.1119)	0.0000	1	(0.2582)	01/06/2025
002340.ZK	12/30/2024	SDB3261439319	(3,500.00)	0.9048	(3,356.76)	(3,166.86)	0.0000	4.3300	(597.8149)	0.0000	0.4037	(0.5259)	0.0000	1	(0.1221)	01/06/2025
002340.ZK	12/30/2024	SDB3261439319	(2,400.00)	0.9048	(2,301.78)	(2,171.56)	0.0000	4.3300	(597.8149)	0.0000	0.2769	(0.3606)	0.0000	1	(0.0838)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
GEM CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002340.ZK	12/30/2024	SDB3261439319	(4,900.00)	0.9048	(4,699.46)	(4,433.60)	0.0000	4.3300	(597.8149)	0.0000	0.5652	(0.7362)	0.0000	1	(0.1710)	01/06/2025
002340.ZK	12/30/2024	SDB3261439319	(13,800.00)	0.9048	(13,235.22)	(12,486.46)	0.0000	4.3300	(597.8149)	0.0000	1.5919	(2.0735)	0.0000	1	(0.4816)	01/06/2025
002340.ZK	12/30/2024	SDB3261439319	(40,700.00)	0.9048	(39,034.31)	(36,826.01)	0.0000	4.3300	(597.8149)	0.0000	4.6950	(6.1153)	0.0000	1	(1.4204)	01/06/2025
002340.ZK	12/30/2024	SDB3261439319	(10,400.00)	0.9048	(9,974.37)	(9,410.09)	0.0000	4.3300	(597.8149)	0.0000	1.1997	(1.5626)	0.0000	1	(0.3629)	01/06/2025
002340.ZK	12/30/2024	SDB3261439319	(11,900.00)	0.9048	(11,412.98)	(10,767.31)	0.0000	4.3300	(597.8149)	0.0000	1.3727	(1.7880)	0.0000	1	(0.4153)	01/06/2025
002340.ZK	12/30/2024	SDB3261439319	(40,300.00)	0.9048	(38,650.68)	(36,464.08)	0.0000	4.3300	(597.8149)	0.0000	4.6488	(6.0552)	0.0000	1	(1.4064)	01/06/2025
002340.ZK	12/30/2024	SDB3261439319	(1,500.00)	0.9048	(1,438.61)	(1,357.22)	0.0000	4.3300	(597.8149)	0.0000	0.1730	(0.2254)	0.0000	1	(0.0523)	01/06/2025
002340.ZK	12/30/2024	SDB3261439319	(3,500.00)	0.9048	(3,356.76)	(3,166.86)	0.0000	4.3300	(597.8149)	0.0000	0.4037	(0.5259)	0.0000	1	(0.1221)	01/06/2025
002340.ZK	12/30/2024	SDB3261439319	(800.00)	0.9048	(767.26)	(723.85)	0.0000	4.3300	(597.8149)	0.0000	0.0923	(0.1202)	0.0000	1	(0.0279)	01/06/2025
002340.ZK	12/30/2024	SDB3261439319	(3,100.00)	0.9048	(2,973.13)	(2,804.93)	0.0000	4.3300	(597.8149)	0.0000	0.3576	(0.4658)	0.0000	1	(0.1082)	01/06/2025
002340.ZK	12/30/2024	SDB3261439319	(100.00)	0.9048	(95.91)	(90.48)	0.0000	4.3300	(597.8149)	0.0000	0.0115	(0.0150)	0.0000	1	(0.0035)	01/06/2025
002340.ZK	12/30/2024	SDB3261439319	(700.00)	0.9048	(671.35)	(633.37)	0.0000	4.3300	(597.8149)	0.0000	0.0807	(0.1052)	0.0000	1	(0.0244)	01/06/2025
002340.ZK	12/30/2024	SDB3261439319	(45,800.00)	0.9048	(43,925.59)	(41,440.57)	0.0000	4.3300	(597.8149)	0.0000	5.2833	(6.8816)	0.0000	1	(1.5983)	01/06/2025
002340.ZK	12/30/2024	SDB3261439319	(8,100.00)	0.9048	(7,768.50)	(7,329.01)	0.0000	4.3300	(597.8149)	0.0000	0.9344	(1.2171)	0.0000	1	(0.2827)	01/06/2025
002340.ZK	12/30/2024	SDB3261439319	(4,500.00)	0.9048	(4,315.83)	(4,071.67)	0.0000	4.3300	(597.8149)	0.0000	0.5191	(0.6761)	0.0000	1	(0.1570)	01/06/2025
002340.ZK	12/30/2024	SDB3261439319	(10,700.00)	0.9048	(10,262.09)	(9,681.53)	0.0000	4.3300	(597.8149)	0.0000	1.2343	(1.6077)	0.0000	1	(0.3734)	01/06/2025
002340.ZK	12/30/2024	SDB3261439319	(34,400.00)	0.9048	(32,992.15)	(31,125.67)	0.0000	4.3300	(597.8149)	0.0000	3.9682	(5.1687)	0.0000	1	(1.2005)	01/06/2025
002340.ZK	12/30/2024	SDB3261439319	(3,500.00)	0.9048	(3,356.76)	(3,166.86)	0.0000	4.3300	(597.8149)	0.0000	0.4037	(0.5259)	0.0000	1	(0.1221)	01/06/2025
002340.ZK	12/30/2024	SDB3261439319	(28,600.00)	0.9048	(27,429.52)	(25,877.74)	0.0000	4.3300	(597.8149)	0.0000	3.2992	(4.2972)	0.0000	1	(0.9981)	01/06/2025
002340.ZK	12/30/2024	SDB3261439319	(38,700.00)	0.9048	(37,116.16)	(35,016.38)	0.0000	4.3300	(597.8149)	0.0000	4.4642	(5.8148)	0.0000	1	(1.3506)	01/06/2025
002340.ZK	12/30/2024	SDB3261439319	(2,400.00)	0.9048	(2,301.78)	(2,171.56)	0.0000	4.3300	(597.8149)	0.0000	0.2769	(0.3606)	0.0000	1	(0.0838)	01/06/2025
002340.ZK	12/30/2024	SDB3261439319	(15,400.00)	0.9048	(14,769.74)	(13,934.17)	0.0000	4.3300	(597.8149)	0.0000	1.7765	(2.3139)	0.0000	1	(0.5374)	01/06/2025
002340.ZK	12/30/2024	SDB3261439319	(11,500.00)	0.9048	(11,029.35)	(10,405.38)	0.0000	4.3300	(597.8149)	0.0000	1.3266	(1.7279)	0.0000	1	(0.4013)	01/06/2025
002340.ZK	12/30/2024	SDB3261439319	(17,200.00)	0.9048	(16,496.07)	(15,562.84)	0.0000	4.3300	(597.8149)	0.0000	1.9841	(2.5844)	0.0000	1	(0.6002)	01/06/2025
002340.ZK	12/27/2024	SDB3261439319	(500.00)	0.9100	(461.24)	(454.98)	0.0000	4.3300	(597.8149)	0.0000	0.1664	(0.2267)	0.0000	3	(0.0602)	01/06/2025
002340.ZK	12/27/2024	SDB3261439319	(3,200.00)	0.9100	(3,069.04)	(2,911.88)	0.0000	4.3300	(597.8149)	0.0000	1.1074	(1.4506)	0.0000	3	(0.3432)	01/06/2025
002340.ZK	12/27/2024	SDB3261439319	(78,900.00)	0.9100	(75,670.94)	(71,796.00)	0.0000	4.3300	(597.8149)	0.0000	27.3046	(35.7673)	0.0000	3	(8.4627)	01/06/2025
002340.ZK	12/27/2024	SDB3261439319	(100.00)	0.9100	(95.91)	(91.00)	0.0000	4.3300	(597.8149)	0.0000	0.0346	(0.0453)	0.0000	3	(0.0107)	01/06/2025
002340.ZK	12/27/2024	SDB3261439319	(7,400.00)	0.9100	(7,097.15)	(6,733.72)	0.0000	4.3300	(597.8149)	0.0000	2.5609	(3.3546)	0.0000	3	(0.7937)	01/06/2025
002340.ZK	12/27/2024	SDB3261439319	(3,500.00)	0.9100	(3,356.76)	(3,184.87)	0.0000	4.3300	(597.8149)	0.0000	1.2112	(1.5866)	0.0000	3	(0.3754)	01/06/2025
002340.ZK	12/27/2024	SDB3261439319	(2,400.00)	0.9100	(2,301.78)	(2,183.91)	0.0000	4.3300	(597.8149)	0.0000	0.8306	(1.0880)	0.0000	3	(0.2574)	01/06/2025
002340.ZK	12/27/2024	SDB3261439319	(4,900.00)	0.9100	(4,699.46)	(4,458.81)	0.0000	4.3300	(597.8149)	0.0000	1.6957	(2.2213)	0.0000	3	(0.5256)	01/06/2025
002340.ZK	12/27/2024	SDB3261439319	(13,800.00)	0.9100	(13,235.22)	(12,557.48)	0.0000	4.3300	(597.8149)	0.0000	4.7757	(6.2559)	0.0000	3	(1.4802)	01/06/2025
002340.ZK	12/27/2024	SDB3261439319	(40,700.00)	0.9100	(39,034.31)	(37,035.45)	0.0000	4.3300	(597.8149)	0.0000	14.0849	(18.4503)	0.0000	3	(4.3654)	01/06/2025
002340.ZK	12/27/2024	SDB3261439319	(10,400.00)	0.9100	(9,974.37)	(9,463.60)	0.0000	4.3300	(597.8149)	0.0000	3.5991	(4.7146)	0.0000	3	(1.1155)	01/06/2025
002340.ZK	12/27/2024	SDB3261439319	(11,900.00)	0.9100	(11,412.98)	(10,828.55)	0.0000	4.3300	(597.8149)	0.0000	4.1182	(5.3946)	0.0000	3	(1.2764)	01/06/2025
002340.ZK	12/27/2024	SDB3261439319	(40,300.00)	0.9100	(38,650.68)	(36,671.47)	0.0000	4.3300	(597.8149)	0.0000	13.9465	(18.2690)	0.0000	3	(4.3225)	01/06/2025
002340.ZK	12/27/2024	SDB3261439319	(1,500.00)	0.9100	(1,438.61)	(1,364.94)	0.0000	4.3300	(597.8149)	0.0000	0.5191	(0.6800)	0.0000	3	(0.1609)	01/06/2025
002340.ZK	12/27/2024	SDB3261439319	(3,500.00)	0.9100	(3,356.76)	(3,184.87)	0.0000	4.3300	(597.8149)	0.0000	1.2112	(1.5866)	0.0000	3	(0.3754)	01/06/2025
002340.ZK	12/27/2024	SDB3261439319	(800.00)	0.9100	(767.26)	(727.97)	0.0000	4.3300	(597.8149)	0.0000	0.2769	(0.3627)	0.0000	3	(0.0858)	01/06/2025
002340.ZK	12/27/2024	SDB3261439319	(3,100.00)	0.9100	(2,973.13)	(2,820.88)	0.0000	4.3300	(597.8149)	0.0000	1.0728	(1.4053)	0.0000	3	(0.3325)	01/06/2025
002340.ZK	12/27/2024	SDB3261439319	(100.00)	0.9100	(95.91)	(91.00)	0.0000	4.3300	(597.8149)	0.0000	0.0346	(0.0453)	0.0000	3	(0.0107)	01/06/2025
002340.ZK	12/27/2024	SDB3261439319	(700.00)	0.9100	(671.35)	(636.97)	0.0000	4.3300	(597.8149)	0.0000	0.2422	(0.3173)	0.0000	3	(0.0751)	01/06/2025
002340.ZK	12/27/2024	SDB3261439319	(45,800.00)	0.9100	(43,925.59)	(41,676.26)	0.0000	4.3300	(597.8149)	0.0000	15.8498	(20.7622)	0.0000	3	(4.9124)	01/06/2025
002340.ZK	12/27/2024	SDB3261439319	(8,100.00)	0.9100	(7,768.50)	(7,370.69)	0.0000	4.3300	(597.8149)	0.0000	2.8031	(3.6719)	0.0000	3	(0.8688)	01/06/2025
002340.ZK	12/27/2024	SDB3261439319	(4,500.00)	0.9100	(4,315.83)	(4,094.83)	0.0000	4.3300	(597.8149)	0.0000	1.5573	(2.0400)	0.0000	3	(0.4827)	01/06/2025
002340.ZK	12/27/2024	SDB3261439319	(10,700.00)	0.9100	(10,262.09)	(9,736.59)	0.0000	4.3300	(597.8149)	0.0000	3.7029	(4.8506)	0.0000	3	(1.1477)	01/06/2025
002340.ZK	12/27/2024	SDB3261439319	(34,400.00)	0.9100	(32,992.15)	(31,302.69)	0.0000	4.3300	(597.8149)	0.0000	11.9047	(15.5943)	0.0000	3	(3.6897)	01/06/2025
002340.ZK	12/27/2024	SDB3261439319	(3,500.00)	0.9100	(3,356.76)	(3,184.87)	0.0000	4.3300	(597.8149)	0.0000	1.2112	(1.5866)	0.0000	3	(0.3754)	01/06/2025
002340.ZK	12/27/2024	SDB3261439319	(28,600.00)	0.9100	(27,429.52)	(26,024.91)	0.0000	4.3300	(597.8149)	0.0000	9.8975	(12.9651)	0.0000	3	(3.0676)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
GEM CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002340.ZK	12/27/2024	SDB3261439319	(38,700.00)	0.9100	(37,116.16)	(35,215.53)	0.0000	4.3300	(597.8149)	0.0000	13.3927	(17.5436)	0.0000	3	(4.1509)	01/06/2025
002340.ZK	12/27/2024	SDB3261439319	(2,400.00)	0.9100	(2,301.78)	(2,183.91)	0.0000	4.3300	(597.8149)	0.0000	0.8306	(1.0880)	0.0000	3	(0.2574)	01/06/2025
002340.ZK	12/27/2024	SDB3261439319	(15,400.00)	0.9100	(14,769.74)	(14,013.41)	0.0000	4.3300	(597.8149)	0.0000	5.3294	(6.9812)	0.0000	3	(1.6518)	01/06/2025
002340.ZK	12/27/2024	SDB3261439319	(11,500.00)	0.9100	(11,029.35)	(10,464.56)	0.0000	4.3300	(597.8149)	0.0000	3.9798	(5.2132)	0.0000	3	(1.2335)	01/06/2025
002340.ZK	12/27/2024	SDB3261439319	(17,200.00)	0.9100	(16,496.07)	(15,651.35)	0.0000	4.3300	(597.8149)	0.0000	5.9523	(7.7972)	0.0000	3	(1.8448)	01/06/2025
002340.ZK	12/26/2024	SDB3261439319	(500.00)	0.9147	(461.24)	(457.34)	0.0000	4.3300	(597.8149)	0.0000	0.0555	(0.0759)	0.0000	1	(0.0205)	01/06/2025
002340.ZK	12/26/2024	SDB3261439319	(3,200.00)	0.9147	(3,069.04)	(2,926.99)	0.0000	4.3300	(597.8149)	0.0000	0.3691	(0.4861)	0.0000	1	(0.1169)	01/06/2025
002340.ZK	12/26/2024	SDB3261439319	(78,900.00)	0.9147	(75,670.94)	(72,168.57)	0.0000	4.3300	(597.8149)	0.0000	9.1015	(11.9843)	0.0000	1	(2.8828)	01/06/2025
002340.ZK	12/26/2024	SDB3261439319	(100.00)	0.9147	(95.91)	(91.47)	0.0000	4.3300	(597.8149)	0.0000	0.0115	(0.0152)	0.0000	1	(0.0037)	01/06/2025
002340.ZK	12/26/2024	SDB3261439319	(7,400.00)	0.9147	(7,097.15)	(6,768.66)	0.0000	4.3300	(597.8149)	0.0000	0.8536	(1.1240)	0.0000	1	(0.2704)	01/06/2025
002340.ZK	12/26/2024	SDB3261439319	(3,500.00)	0.9147	(3,356.76)	(3,201.39)	0.0000	4.3300	(597.8149)	0.0000	0.4037	(0.5316)	0.0000	1	(0.1279)	01/06/2025
002340.ZK	12/26/2024	SDB3261439319	(2,400.00)	0.9147	(2,301.78)	(2,195.24)	0.0000	4.3300	(597.8149)	0.0000	0.2769	(0.3645)	0.0000	1	(0.0877)	01/06/2025
002340.ZK	12/26/2024	SDB3261439319	(4,900.00)	0.9147	(4,699.46)	(4,481.95)	0.0000	4.3300	(597.8149)	0.0000	0.5652	(0.7443)	0.0000	1	(0.1790)	01/06/2025
002340.ZK	12/26/2024	SDB3261439319	(13,800.00)	0.9147	(13,235.22)	(12,622.64)	0.0000	4.3300	(597.8149)	0.0000	1.5919	(2.0961)	0.0000	1	(0.5042)	01/06/2025
002340.ZK	12/26/2024	SDB3261439319	(40,700.00)	0.9147	(39,034.31)	(37,227.64)	0.0000	4.3300	(597.8149)	0.0000	4.6950	(6.1820)	0.0000	1	(1.4871)	01/06/2025
002340.ZK	12/26/2024	SDB3261439319	(10,400.00)	0.9147	(9,974.37)	(9,512.71)	0.0000	4.3300	(597.8149)	0.0000	1.1997	(1.5797)	0.0000	1	(0.3800)	01/06/2025
002340.ZK	12/26/2024	SDB3261439319	(11,900.00)	0.9147	(11,412.98)	(10,884.74)	0.0000	4.3300	(597.8149)	0.0000	1.3727	(1.8075)	0.0000	1	(0.4348)	01/06/2025
002340.ZK	12/26/2024	SDB3261439319	(40,300.00)	0.9147	(38,650.68)	(36,861.77)	0.0000	4.3300	(597.8149)	0.0000	4.6488	(6.1213)	0.0000	1	(1.4724)	01/06/2025
002340.ZK	12/26/2024	SDB3261439319	(1,500.00)	0.9147	(1,438.61)	(1,372.03)	0.0000	4.3300	(597.8149)	0.0000	0.1730	(0.2278)	0.0000	1	(0.0548)	01/06/2025
002340.ZK	12/26/2024	SDB3261439319	(3,500.00)	0.9147	(3,356.76)	(3,201.39)	0.0000	4.3300	(597.8149)	0.0000	0.4037	(0.5316)	0.0000	1	(0.1279)	01/06/2025
002340.ZK	12/26/2024	SDB3261439319	(800.00)	0.9147	(767.26)	(731.75)	0.0000	4.3300	(597.8149)	0.0000	0.0923	(0.1215)	0.0000	1	(0.0292)	01/06/2025
002340.ZK	12/26/2024	SDB3261439319	(3,100.00)	0.9147	(2,973.13)	(2,835.52)	0.0000	4.3300	(597.8149)	0.0000	0.3576	(0.4709)	0.0000	1	(0.1133)	01/06/2025
002340.ZK	12/26/2024	SDB3261439319	(100.00)	0.9147	(95.91)	(91.47)	0.0000	4.3300	(597.8149)	0.0000	0.0115	(0.0152)	0.0000	1	(0.0037)	01/06/2025
002340.ZK	12/26/2024	SDB3261439319	(700.00)	0.9147	(671.35)	(640.28)	0.0000	4.3300	(597.8149)	0.0000	0.0807	(0.1063)	0.0000	1	(0.0256)	01/06/2025
002340.ZK	12/26/2024	SDB3261439319	(45,800.00)	0.9147	(43,925.59)	(41,892.53)	0.0000	4.3300	(597.8149)	0.0000	5.2833	(6.9567)	0.0000	1	(1.6734)	01/06/2025
002340.ZK	12/26/2024	SDB3261439319	(8,100.00)	0.9147	(7,768.50)	(7,408.94)	0.0000	4.3300	(597.8149)	0.0000	0.9344	(1.2303)	0.0000	1	(0.2959)	01/06/2025
002340.ZK	12/26/2024	SDB3261439319	(4,500.00)	0.9147	(4,315.83)	(4,116.08)	0.0000	4.3300	(597.8149)	0.0000	0.5191	(0.6835)	0.0000	1	(0.1644)	01/06/2025
002340.ZK	12/26/2024	SDB3261439319	(10,700.00)	0.9147	(10,262.09)	(9,787.12)	0.0000	4.3300	(597.8149)	0.0000	1.2343	(1.6252)	0.0000	1	(0.3909)	01/06/2025
002340.ZK	12/26/2024	SDB3261439319	(34,400.00)	0.9147	(32,992.15)	(31,465.13)	0.0000	4.3300	(597.8149)	0.0000	3.9682	(5.2251)	0.0000	1	(1.2569)	01/06/2025
002340.ZK	12/26/2024	SDB3261439319	(3,500.00)	0.9147	(3,356.76)	(3,201.39)	0.0000	4.3300	(597.8149)	0.0000	0.4037	(0.5316)	0.0000	1	(0.1279)	01/06/2025
002340.ZK	12/26/2024	SDB3261439319	(28,600.00)	0.9147	(27,429.52)	(26,159.96)	0.0000	4.3300	(597.8149)	0.0000	3.2992	(4.3441)	0.0000	1	(1.0450)	01/06/2025
002340.ZK	12/26/2024	SDB3261439319	(38,700.00)	0.9147	(37,116.16)	(35,398.27)	0.0000	4.3300	(597.8149)	0.0000	4.4642	(5.8782)	0.0000	1	(1.4140)	01/06/2025
002340.ZK	12/26/2024	SDB3261439319	(2,400.00)	0.9147	(2,301.78)	(2,195.24)	0.0000	4.3300	(597.8149)	0.0000	0.2769	(0.3645)	0.0000	1	(0.0877)	01/06/2025
002340.ZK	12/26/2024	SDB3261439319	(15,400.00)	0.9147	(14,769.74)	(14,086.13)	0.0000	4.3300	(597.8149)	0.0000	1.7765	(2.3391)	0.0000	1	(0.5627)	01/06/2025
002340.ZK	12/26/2024	SDB3261439319	(11,500.00)	0.9147	(11,029.35)	(10,518.87)	0.0000	4.3300	(597.8149)	0.0000	1.3266	(1.7468)	0.0000	1	(0.4202)	01/06/2025
002340.ZK	12/26/2024	SDB3261439319	(17,200.00)	0.9147	(16,496.07)	(15,732.56)	0.0000	4.3300	(597.8149)	0.0000	1.9841	(2.6125)	0.0000	1	(0.6284)	01/06/2025
002340.ZK	12/24/2024	SDB3261439319	(500.00)	0.9147	(461.24)	(457.34)	0.0000	4.3300	(597.8149)	0.0000	0.1110	(0.1519)	0.0000	2	(0.0409)	01/06/2025
002340.ZK	12/24/2024	SDB3261439319	(3,200.00)	0.9147	(3,069.04)	(2,926.99)	0.0000	4.3300	(597.8149)	0.0000	0.7383	(0.9721)	0.0000	2	(0.2338)	01/06/2025
002340.ZK	12/24/2024	SDB3261439319	(78,900.00)	0.9147	(75,670.94)	(72,168.57)	0.0000	4.3300	(597.8149)	0.0000	18.2031	(23.9686)	0.0000	2	(5.7655)	01/06/2025
002340.ZK	12/24/2024	SDB3261439319	(100.00)	0.9147	(95.91)	(91.47)	0.0000	4.3300	(597.8149)	0.0000	0.0231	(0.0304)	0.0000	2	(0.0073)	01/06/2025
002340.ZK	12/24/2024	SDB3261439319	(7,400.00)	0.9147	(7,097.15)	(6,768.66)	0.0000	4.3300	(597.8149)	0.0000	1.7073	(2.2480)	0.0000	2	(0.5407)	01/06/2025
002340.ZK	12/24/2024	SDB3261439319	(3,500.00)	0.9147	(3,356.76)	(3,201.39)	0.0000	4.3300	(597.8149)	0.0000	0.8075	(1.0632)	0.0000	2	(0.2558)	01/06/2025
002340.ZK	12/24/2024	SDB3261439319	(2,400.00)	0.9147	(2,301.78)	(2,195.24)	0.0000	4.3300	(597.8149)	0.0000	0.5537	(0.7291)	0.0000	2	(0.1754)	01/06/2025
002340.ZK	12/24/2024	SDB3261439319	(4,900.00)	0.9147	(4,699.46)	(4,481.95)	0.0000	4.3300	(597.8149)	0.0000	1.1305	(1.4885)	0.0000	2	(0.3581)	01/06/2025
002340.ZK	12/24/2024	SDB3261439319	(13,800.00)	0.9147	(13,235.22)	(12,622.64)	0.0000	4.3300	(597.8149)	0.0000	3.1838	(4.1922)	0.0000	2	(1.0084)	01/06/2025
002340.ZK	12/24/2024	SDB3261439319	(40,700.00)	0.9147	(39,034.31)	(37,227.64)	0.0000	4.3300	(597.8149)	0.0000	9.3899	(12.3640)	0.0000	2	(2.9741)	01/06/2025
002340.ZK	12/24/2024	SDB3261439319	(10,400.00)	0.9147	(9,974.37)	(9,512.71)	0.0000	4.3300	(597.8149)	0.0000	2.3994	(3.1594)	0.0000	2	(0.7600)	01/06/2025
002340.ZK	12/24/2024	SDB3261439319	(11,900.00)	0.9147	(11,412.98)	(10,884.74)	0.0000	4.3300	(597.8149)	0.0000	2.7455	(3.6150)	0.0000	2	(0.8696)	01/06/2025
002340.ZK	12/24/2024	SDB3261439319	(40,300.00)	0.9147	(38,650.68)	(36,861.77)	0.0000	4.3300	(597.8149)	0.0000	9.2976	(12.2425)	0.0000	2	(2.9449)	01/06/2025
002340.ZK	12/24/2024	SDB3261439319	(1,500.00)	0.9147	(1,438.61)	(1,372.03)	0.0000	4.3300	(597.8149)	0.0000	0.3461	(0.4557)	0.0000	2	(0.1096)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
GEM CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002340.ZK	12/24/2024	SDB3261439319	(3,500.00)	0.9147	(3,356.76)	(3,201.39)	0.0000	4.3300	(597.8149)	0.0000	0.8075	(1.0632)	0.0000	2	(0.2558)	01/06/2025
002340.ZK	12/24/2024	SDB3261439319	(800.00)	0.9147	(767.26)	(731.75)	0.0000	4.3300	(597.8149)	0.0000	0.1846	(0.2430)	0.0000	2	(0.0585)	01/06/2025
002340.ZK	12/24/2024	SDB3261439319	(3,100.00)	0.9147	(2,973.13)	(2,835.52)	0.0000	4.3300	(597.8149)	0.0000	0.7152	(0.9417)	0.0000	2	(0.2265)	01/06/2025
002340.ZK	12/24/2024	SDB3261439319	(100.00)	0.9147	(95.91)	(91.47)	0.0000	4.3300	(597.8149)	0.0000	0.0231	(0.0304)	0.0000	2	(0.0073)	01/06/2025
002340.ZK	12/24/2024	SDB3261439319	(700.00)	0.9147	(671.35)	(640.28)	0.0000	4.3300	(597.8149)	0.0000	0.1615	(0.2126)	0.0000	2	(0.0512)	01/06/2025
002340.ZK	12/24/2024	SDB3261439319	(45,800.00)	0.9147	(43,925.59)	(41,892.53)	0.0000	4.3300	(597.8149)	0.0000	10.5665	(13.9133)	0.0000	2	(3.3468)	01/06/2025
002340.ZK	12/24/2024	SDB3261439319	(8,100.00)	0.9147	(7,768.50)	(7,408.94)	0.0000	4.3300	(597.8149)	0.0000	1.8688	(2.4607)	0.0000	2	(0.5919)	01/06/2025
002340.ZK	12/24/2024	SDB3261439319	(4,500.00)	0.9147	(4,315.83)	(4,116.08)	0.0000	4.3300	(597.8149)	0.0000	1.0382	(1.3670)	0.0000	2	(0.3288)	01/06/2025
002340.ZK	12/24/2024	SDB3261439319	(10,700.00)	0.9147	(10,262.09)	(9,787.12)	0.0000	4.3300	(597.8149)	0.0000	2.4686	(3.2505)	0.0000	2	(0.7819)	01/06/2025
002340.ZK	12/24/2024	SDB3261439319	(34,400.00)	0.9147	(32,992.15)	(31,465.13)	0.0000	4.3300	(597.8149)	0.0000	7.9364	(10.4502)	0.0000	2	(2.5137)	01/06/2025
002340.ZK	12/24/2024	SDB3261439319	(3,500.00)	0.9147	(3,356.76)	(3,201.39)	0.0000	4.3300	(597.8149)	0.0000	0.8075	(1.0632)	0.0000	2	(0.2558)	01/06/2025
002340.ZK	12/24/2024	SDB3261439319	(28,600.00)	0.9147	(27,429.52)	(26,159.96)	0.0000	4.3300	(597.8149)	0.0000	6.5983	(8.6882)	0.0000	2	(2.0899)	01/06/2025
002340.ZK	12/24/2024	SDB3261439319	(38,700.00)	0.9147	(37,116.16)	(35,398.27)	0.0000	4.3300	(597.8149)	0.0000	8.9285	(11.7565)	0.0000	2	(2.8280)	01/06/2025
002340.ZK	12/24/2024	SDB3261439319	(2,400.00)	0.9147	(2,301.78)	(2,195.24)	0.0000	4.3300	(597.8149)	0.0000	0.5537	(0.7291)	0.0000	2	(0.1754)	01/06/2025
002340.ZK	12/24/2024	SDB3261439319	(15,400.00)	0.9147	(14,769.74)	(14,086.13)	0.0000	4.3300	(597.8149)	0.0000	3.5529	(4.6783)	0.0000	2	(1.1253)	01/06/2025
002340.ZK	12/24/2024	SDB3261439319	(11,500.00)	0.9147	(11,029.35)	(10,518.87)	0.0000	4.3300	(597.8149)	0.0000	2.6532	(3.4935)	0.0000	2	(0.8403)	01/06/2025
002340.ZK	12/24/2024	SDB3261439319	(17,200.00)	0.9147	(16,496.07)	(15,732.56)	0.0000	4.3300	(597.8149)	0.0000	3.9682	(5.2251)	0.0000	2	(1.2569)	01/06/2025
002340.ZK	12/23/2024	SDB3261439319	(500.00)	0.9108	(461.24)	(455.39)	0.0000	4.3300	(597.8149)	0.0000	0.0555	(0.0756)	0.0000	1	(0.0201)	01/06/2025
002340.ZK	12/23/2024	SDB3261439319	(3,200.00)	0.9108	(3,069.04)	(2,914.52)	0.0000	4.3300	(597.8149)	0.0000	0.3691	(0.4840)	0.0000	1	(0.1148)	01/06/2025
002340.ZK	12/23/2024	SDB3261439319	(78,900.00)	0.9108	(75,670.94)	(71,861.09)	0.0000	4.3300	(597.8149)	0.0000	9.1015	(11.9332)	0.0000	1	(2.8317)	01/06/2025
002340.ZK	12/23/2024	SDB3261439319	(100.00)	0.9108	(95.91)	(91.08)	0.0000	4.3300	(597.8149)	0.0000	0.0115	(0.0151)	0.0000	1	(0.0036)	01/06/2025
002340.ZK	12/23/2024	SDB3261439319	(7,400.00)	0.9108	(7,097.15)	(6,739.82)	0.0000	4.3300	(597.8149)	0.0000	0.8536	(1.1192)	0.0000	1	(0.2656)	01/06/2025
002340.ZK	12/23/2024	SDB3261439319	(3,500.00)	0.9108	(3,356.76)	(3,187.75)	0.0000	4.3300	(597.8149)	0.0000	0.4037	(0.5294)	0.0000	1	(0.1256)	01/06/2025
002340.ZK	12/23/2024	SDB3261439319	(2,400.00)	0.9108	(2,301.78)	(2,185.89)	0.0000	4.3300	(597.8149)	0.0000	0.2769	(0.3630)	0.0000	1	(0.0861)	01/06/2025
002340.ZK	12/23/2024	SDB3261439319	(4,900.00)	0.9108	(4,699.46)	(4,462.86)	0.0000	4.3300	(597.8149)	0.0000	0.5652	(0.7411)	0.0000	1	(0.1759)	01/06/2025
002340.ZK	12/23/2024	SDB3261439319	(13,800.00)	0.9108	(13,235.22)	(12,568.86)	0.0000	4.3300	(597.8149)	0.0000	1.5919	(2.0872)	0.0000	1	(0.4953)	01/06/2025
002340.ZK	12/23/2024	SDB3261439319	(40,700.00)	0.9108	(39,034.31)	(37,069.03)	0.0000	4.3300	(597.8149)	0.0000	4.6950	(6.1557)	0.0000	1	(1.4607)	01/06/2025
002340.ZK	12/23/2024	SDB3261439319	(10,400.00)	0.9108	(9,974.37)	(9,472.18)	0.0000	4.3300	(597.8149)	0.0000	1.1997	(1.5729)	0.0000	1	(0.3733)	01/06/2025
002340.ZK	12/23/2024	SDB3261439319	(11,900.00)	0.9108	(11,412.98)	(10,838.37)	0.0000	4.3300	(597.8149)	0.0000	1.3727	(1.7998)	0.0000	1	(0.4271)	01/06/2025
002340.ZK	12/23/2024	SDB3261439319	(40,300.00)	0.9108	(38,650.68)	(36,704.72)	0.0000	4.3300	(597.8149)	0.0000	4.6488	(6.0952)	0.0000	1	(1.4464)	01/06/2025
002340.ZK	12/23/2024	SDB3261439319	(1,500.00)	0.9108	(1,438.61)	(1,366.18)	0.0000	4.3300	(597.8149)	0.0000	0.1730	(0.2269)	0.0000	1	(0.0538)	01/06/2025
002340.ZK	12/23/2024	SDB3261439319	(3,500.00)	0.9108	(3,356.76)	(3,187.75)	0.0000	4.3300	(597.8149)	0.0000	0.4037	(0.5294)	0.0000	1	(0.1256)	01/06/2025
002340.ZK	12/23/2024	SDB3261439319	(800.00)	0.9108	(767.26)	(728.63)	0.0000	4.3300	(597.8149)	0.0000	0.0923	(0.1210)	0.0000	1	(0.0287)	01/06/2025
002340.ZK	12/23/2024	SDB3261439319	(3,100.00)	0.9108	(2,973.13)	(2,823.44)	0.0000	4.3300	(597.8149)	0.0000	0.3576	(0.4689)	0.0000	1	(0.1113)	01/06/2025
002340.ZK	12/23/2024	SDB3261439319	(100.00)	0.9108	(95.91)	(91.08)	0.0000	4.3300	(597.8149)	0.0000	0.0115	(0.0151)	0.0000	1	(0.0036)	01/06/2025
002340.ZK	12/23/2024	SDB3261439319	(700.00)	0.9108	(671.35)	(637.55)	0.0000	4.3300	(597.8149)	0.0000	0.0807	(0.1059)	0.0000	1	(0.0251)	01/06/2025
002340.ZK	12/23/2024	SDB3261439319	(45,800.00)	0.9108	(43,925.59)	(41,714.04)	0.0000	4.3300	(597.8149)	0.0000	5.2833	(6.9270)	0.0000	1	(1.6437)	01/06/2025
002340.ZK	12/23/2024	SDB3261439319	(8,100.00)	0.9108	(7,768.50)	(7,377.37)	0.0000	4.3300	(597.8149)	0.0000	0.9344	(1.2251)	0.0000	1	(0.2907)	01/06/2025
002340.ZK	12/23/2024	SDB3261439319	(4,500.00)	0.9108	(4,315.83)	(4,098.54)	0.0000	4.3300	(597.8149)	0.0000	0.5191	(0.6806)	0.0000	1	(0.1615)	01/06/2025
002340.ZK	12/23/2024	SDB3261439319	(10,700.00)	0.9108	(10,262.09)	(9,745.42)	0.0000	4.3300	(597.8149)	0.0000	1.2343	(1.6183)	0.0000	1	(0.3840)	01/06/2025
002340.ZK	12/23/2024	SDB3261439319	(34,400.00)	0.9108	(32,992.15)	(31,331.07)	0.0000	4.3300	(597.8149)	0.0000	3.9682	(5.2028)	0.0000	1	(1.2346)	01/06/2025
002340.ZK	12/23/2024	SDB3261439319	(3,500.00)	0.9108	(3,356.76)	(3,187.75)	0.0000	4.3300	(597.8149)	0.0000	0.4037	(0.5294)	0.0000	1	(0.1256)	01/06/2025
002340.ZK	12/23/2024	SDB3261439319	(28,600.00)	0.9108	(27,429.52)	(26,048.51)	0.0000	4.3300	(597.8149)	0.0000	3.2992	(4.3256)	0.0000	1	(1.0264)	01/06/2025
002340.ZK	12/23/2024	SDB3261439319	(38,700.00)	0.9108	(37,116.16)	(35,247.46)	0.0000	4.3300	(597.8149)	0.0000	4.4642	(5.8532)	0.0000	1	(1.3889)	01/06/2025
002340.ZK	12/23/2024	SDB3261439319	(2,400.00)	0.9108	(2,301.78)	(2,185.89)	0.0000	4.3300	(597.8149)	0.0000	0.2769	(0.3630)	0.0000	1	(0.0861)	01/06/2025
002340.ZK	12/23/2024	SDB3261439319	(15,400.00)	0.9108	(14,769.74)	(14,026.12)	0.0000	4.3300	(597.8149)	0.0000	1.7765	(2.3292)	0.0000	1	(0.5527)	01/06/2025
002340.ZK	12/23/2024	SDB3261439319	(11,500.00)	0.9108	(11,029.35)	(10,474.05)	0.0000	4.3300	(597.8149)	0.0000	1.3266	(1.7393)	0.0000	1	(0.4127)	01/06/2025
002340.ZK	12/23/2024	SDB3261439319	(17,200.00)	0.9108	(16,496.07)	(15,665.54)	0.0000	4.3300	(597.8149)	0.0000	1.9841	(2.6014)	0.0000	1	(0.6173)	01/06/2025
002340.ZK	12/20/2024	SDB3261439319	(500.00)	0.9133	(461.24)	(456.67)	0.0000	4.3300	(597.8149)	0.0000	0.1664	(0.2275)	0.0000	3	(0.0611)	01/06/2025
002340.ZK	12/20/2024	SDB3261439319	(3,200.00)	0.9133	(3,069.04)	(2,922.71)	0.0000	4.3300	(597.8149)	0.0000	1.1074	(1.4560)	0.0000	3	(0.3486)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
GEM CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002340.ZK	12/20/2024	SDB3261439319	(78,900.00)	0.9133	(75,670.94)	(72,063.16)	0.0000	4.3300	(597.8149)	0.0000	27.3046	(35.9004)	0.0000	3	(8.5958)	01/06/2025
002340.ZK	12/20/2024	SDB3261439319	(100.00)	0.9133	(95.91)	(91.33)	0.0000	4.3300	(597.8149)	0.0000	0.0346	(0.0455)	0.0000	3	(0.0109)	01/06/2025
002340.ZK	12/20/2024	SDB3261439319	(7,400.00)	0.9133	(7,097.15)	(6,758.78)	0.0000	4.3300	(597.8149)	0.0000	2.5609	(3.3671)	0.0000	3	(0.8062)	01/06/2025
002340.ZK	12/20/2024	SDB3261439319	(3,500.00)	0.9133	(3,356.76)	(3,196.72)	0.0000	4.3300	(597.8149)	0.0000	1.2112	(1.5925)	0.0000	3	(0.3813)	01/06/2025
002340.ZK	12/20/2024	SDB3261439319	(2,400.00)	0.9133	(2,301.78)	(2,192.04)	0.0000	4.3300	(597.8149)	0.0000	0.8306	(1.0920)	0.0000	3	(0.2615)	01/06/2025
002340.ZK	12/20/2024	SDB3261439319	(4,900.00)	0.9133	(4,699.46)	(4,475.41)	0.0000	4.3300	(597.8149)	0.0000	1.6957	(2.2296)	0.0000	3	(0.5338)	01/06/2025
002340.ZK	12/20/2024	SDB3261439319	(13,800.00)	0.9133	(13,235.22)	(12,604.20)	0.0000	4.3300	(597.8149)	0.0000	4.7757	(6.2791)	0.0000	3	(1.5034)	01/06/2025
002340.ZK	12/20/2024	SDB3261439319	(40,700.00)	0.9133	(39,034.31)	(37,173.26)	0.0000	4.3300	(597.8149)	0.0000	14.0849	(18.5189)	0.0000	3	(4.4341)	01/06/2025
002340.ZK	12/20/2024	SDB3261439319	(10,400.00)	0.9133	(9,974.37)	(9,498.82)	0.0000	4.3300	(597.8149)	0.0000	3.5991	(4.7321)	0.0000	3	(1.1330)	01/06/2025
002340.ZK	12/20/2024	SDB3261439319	(11,900.00)	0.9133	(11,412.98)	(10,868.84)	0.0000	4.3300	(597.8149)	0.0000	4.1182	(5.4146)	0.0000	3	(1.2964)	01/06/2025
002340.ZK	12/20/2024	SDB3261439319	(40,300.00)	0.9133	(38,650.68)	(36,807.92)	0.0000	4.3300	(597.8149)	0.0000	13.9465	(18.3369)	0.0000	3	(4.3905)	01/06/2025
002340.ZK	12/20/2024	SDB3261439319	(1,500.00)	0.9133	(1,438.61)	(1,370.02)	0.0000	4.3300	(597.8149)	0.0000	0.5191	(0.6825)	0.0000	3	(0.1634)	01/06/2025
002340.ZK	12/20/2024	SDB3261439319	(3,500.00)	0.9133	(3,356.76)	(3,196.72)	0.0000	4.3300	(597.8149)	0.0000	1.2112	(1.5925)	0.0000	3	(0.3813)	01/06/2025
002340.ZK	12/20/2024	SDB3261439319	(800.00)	0.9133	(767.26)	(730.68)	0.0000	4.3300	(597.8149)	0.0000	0.2769	(0.3640)	0.0000	3	(0.0872)	01/06/2025
002340.ZK	12/20/2024	SDB3261439319	(3,100.00)	0.9133	(2,973.13)	(2,831.38)	0.0000	4.3300	(597.8149)	0.0000	1.0728	(1.4105)	0.0000	3	(0.3377)	01/06/2025
002340.ZK	12/20/2024	SDB3261439319	(100.00)	0.9133	(95.91)	(91.33)	0.0000	4.3300	(597.8149)	0.0000	0.0346	(0.0455)	0.0000	3	(0.0109)	01/06/2025
002340.ZK	12/20/2024	SDB3261439319	(700.00)	0.9133	(671.35)	(639.34)	0.0000	4.3300	(597.8149)	0.0000	0.2422	(0.3185)	0.0000	3	(0.0763)	01/06/2025
002340.ZK	12/20/2024	SDB3261439319	(45,800.00)	0.9133	(43,925.59)	(41,831.34)	0.0000	4.3300	(597.8149)	0.0000	15.8498	(20.8395)	0.0000	3	(4.9897)	01/06/2025
002340.ZK	12/20/2024	SDB3261439319	(8,100.00)	0.9133	(7,768.50)	(7,398.12)	0.0000	4.3300	(597.8149)	0.0000	2.8031	(3.6856)	0.0000	3	(0.8825)	01/06/2025
002340.ZK	12/20/2024	SDB3261439319	(4,500.00)	0.9133	(4,315.83)	(4,110.07)	0.0000	4.3300	(597.8149)	0.0000	1.5573	(2.0475)	0.0000	3	(0.4903)	01/06/2025
002340.ZK	12/20/2024	SDB3261439319	(10,700.00)	0.9133	(10,262.09)	(9,772.82)	0.0000	4.3300	(597.8149)	0.0000	3.7029	(4.8686)	0.0000	3	(1.1657)	01/06/2025
002340.ZK	12/20/2024	SDB3261439319	(34,400.00)	0.9133	(32,992.15)	(31,419.17)	0.0000	4.3300	(597.8149)	0.0000	11.9047	(15.6524)	0.0000	3	(3.7477)	01/06/2025
002340.ZK	12/20/2024	SDB3261439319	(3,500.00)	0.9133	(3,356.76)	(3,196.72)	0.0000	4.3300	(597.8149)	0.0000	1.2112	(1.5925)	0.0000	3	(0.3813)	01/06/2025
002340.ZK	12/20/2024	SDB3261439319	(28,600.00)	0.9133	(27,429.52)	(26,121.75)	0.0000	4.3300	(597.8149)	0.0000	9.8975	(13.0133)	0.0000	3	(3.1158)	01/06/2025
002340.ZK	12/20/2024	SDB3261439319	(38,700.00)	0.9133	(37,116.16)	(35,346.57)	0.0000	4.3300	(597.8149)	0.0000	13.3927	(17.6089)	0.0000	3	(4.2162)	01/06/2025
002340.ZK	12/20/2024	SDB3261439319	(2,400.00)	0.9133	(2,301.78)	(2,192.04)	0.0000	4.3300	(597.8149)	0.0000	0.8306	(1.0920)	0.0000	3	(0.2615)	01/06/2025
002340.ZK	12/20/2024	SDB3261439319	(15,400.00)	0.9133	(14,769.74)	(14,065.56)	0.0000	4.3300	(597.8149)	0.0000	5.3294	(7.0072)	0.0000	3	(1.6778)	01/06/2025
002340.ZK	12/20/2024	SDB3261439319	(11,500.00)	0.9133	(11,029.35)	(10,503.50)	0.0000	4.3300	(597.8149)	0.0000	3.9798	(5.2326)	0.0000	3	(1.2529)	01/06/2025
002340.ZK	12/20/2024	SDB3261439319	(17,200.00)	0.9133	(16,496.07)	(15,709.59)	0.0000	4.3300	(597.8149)	0.0000	5.9523	(7.8262)	0.0000	3	(1.8739)	01/06/2025
002340.ZK	12/19/2024	SDB3261439319	(500.00)	0.9180	(461.24)	(459.01)	0.0000	4.5800	(597.8149)	0.0000	0.0587	(0.0762)	0.0000	1	(0.0175)	01/06/2025
002340.ZK	12/19/2024	SDB3261439319	(3,200.00)	0.9180	(3,069.04)	(2,937.69)	0.0000	4.5800	(597.8149)	0.0000	0.3904	(0.4878)	0.0000	1	(0.0974)	01/06/2025
002340.ZK	12/19/2024	SDB3261439319	(78,900.00)	0.9180	(75,670.94)	(72,432.49)	0.0000	4.5800	(597.8149)	0.0000	9.6270	(12.0281)	0.0000	1	(2.4011)	01/06/2025
002340.ZK	12/19/2024	SDB3261439319	(100.00)	0.9180	(95.91)	(91.80)	0.0000	4.5800	(597.8149)	0.0000	0.0122	(0.0152)	0.0000	1	(0.0030)	01/06/2025
002340.ZK	12/19/2024	SDB3261439319	(7,400.00)	0.9180	(7,097.15)	(6,793.41)	0.0000	4.5800	(597.8149)	0.0000	0.9029	(1.1281)	0.0000	1	(0.2252)	01/06/2025
002340.ZK	12/19/2024	SDB3261439319	(3,500.00)	0.9180	(3,356.76)	(3,213.10)	0.0000	4.5800	(597.8149)	0.0000	0.4271	(0.5336)	0.0000	1	(0.1065)	01/06/2025
002340.ZK	12/19/2024	SDB3261439319	(2,400.00)	0.9180	(2,301.78)	(2,203.27)	0.0000	4.5800	(597.8149)	0.0000	0.2928	(0.3659)	0.0000	1	(0.0730)	01/06/2025
002340.ZK	12/19/2024	SDB3261439319	(4,900.00)	0.9180	(4,699.46)	(4,498.34)	0.0000	4.5800	(597.8149)	0.0000	0.5979	(0.7470)	0.0000	1	(0.1491)	01/06/2025
002340.ZK	12/19/2024	SDB3261439319	(13,800.00)	0.9180	(13,235.22)	(12,668.80)	0.0000	4.5800	(597.8149)	0.0000	1.6838	(2.1038)	0.0000	1	(0.4200)	01/06/2025
002340.ZK	12/19/2024	SDB3261439319	(40,700.00)	0.9180	(39,034.31)	(37,363.78)	0.0000	4.5800	(597.8149)	0.0000	4.9660	(6.2046)	0.0000	1	(1.2386)	01/06/2025
002340.ZK	12/19/2024	SDB3261439319	(10,400.00)	0.9180	(9,974.37)	(9,547.50)	0.0000	4.5800	(597.8149)	0.0000	1.2690	(1.5855)	0.0000	1	(0.3165)	01/06/2025
002340.ZK	12/19/2024	SDB3261439319	(11,900.00)	0.9180	(11,412.98)	(10,924.55)	0.0000	4.5800	(597.8149)	0.0000	1.4520	(1.8141)	0.0000	1	(0.3621)	01/06/2025
002340.ZK	12/19/2024	SDB3261439319	(40,300.00)	0.9180	(38,650.68)	(36,996.57)	0.0000	4.5800	(597.8149)	0.0000	4.9172	(6.1436)	0.0000	1	(1.2264)	01/06/2025
002340.ZK	12/19/2024	SDB3261439319	(1,500.00)	0.9180	(1,438.61)	(1,377.04)	0.0000	4.5800	(597.8149)	0.0000	0.1830	(0.2287)	0.0000	1	(0.0456)	01/06/2025
002340.ZK	12/19/2024	SDB3261439319	(3,500.00)	0.9180	(3,356.76)	(3,213.10)	0.0000	4.5800	(597.8149)	0.0000	0.4271	(0.5336)	0.0000	1	(0.1065)	01/06/2025
002340.ZK	12/19/2024	SDB3261439319	(800.00)	0.9180	(767.26)	(734.42)	0.0000	4.5800	(597.8149)	0.0000	0.0976	(0.1220)	0.0000	1	(0.0243)	01/06/2025
002340.ZK	12/19/2024	SDB3261439319	(3,100.00)	0.9180	(2,973.13)	(2,845.89)	0.0000	4.5800	(597.8149)	0.0000	0.3782	(0.4726)	0.0000	1	(0.0943)	01/06/2025
002340.ZK	12/19/2024	SDB3261439319	(100.00)	0.9180	(95.91)	(91.80)	0.0000	4.5800	(597.8149)	0.0000	0.0122	(0.0152)	0.0000	1	(0.0030)	01/06/2025
002340.ZK	12/19/2024	SDB3261439319	(700.00)	0.9180	(671.35)	(642.62)	0.0000	4.5800	(597.8149)	0.0000	0.0854	(0.1067)	0.0000	1	(0.0213)	01/06/2025
002340.ZK	12/19/2024	SDB3261439319	(45,800.00)	0.9180	(43,925.59)	(42,045.73)	0.0000	4.5800	(597.8149)	0.0000	5.5883	(6.9821)	0.0000	1	(1.3938)	01/06/2025
002340.ZK	12/19/2024	SDB3261439319	(8,100.00)	0.9180	(7,768.50)	(7,436.03)	0.0000	4.5800	(597.8149)	0.0000	0.9883	(1.2348)	0.0000	1	(0.2465)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
GEM CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002340.ZK	12/19/2024	SDB3261439319	(4,500.00)	0.9180	(4,315.83)	(4,131.13)	0.0000	4.5800	(597.8149)	0.0000	0.5491	(0.6860)	0.0000	1	(0.1369)	01/06/2025
002340.ZK	12/19/2024	SDB3261439319	(10,700.00)	0.9180	(10,262.09)	(9,822.91)	0.0000	4.5800	(597.8149)	0.0000	1.3056	(1.6312)	0.0000	1	(0.3256)	01/06/2025
002340.ZK	12/19/2024	SDB3261439319	(34,400.00)	0.9180	(32,992.15)	(31,580.20)	0.0000	4.5800	(597.8149)	0.0000	4.1973	(5.2442)	0.0000	1	(1.0469)	01/06/2025
002340.ZK	12/19/2024	SDB3261439319	(3,500.00)	0.9180	(3,356.76)	(3,213.10)	0.0000	4.5800	(597.8149)	0.0000	0.4271	(0.5336)	0.0000	1	(0.1065)	01/06/2025
002340.ZK	12/19/2024	SDB3261439319	(28,600.00)	0.9180	(27,429.52)	(26,255.63)	0.0000	4.5800	(597.8149)	0.0000	3.4896	(4.3600)	0.0000	1	(0.8704)	01/06/2025
002340.ZK	12/19/2024	SDB3261439319	(38,700.00)	0.9180	(37,116.16)	(35,527.72)	0.0000	4.5800	(597.8149)	0.0000	4.7220	(5.8997)	0.0000	1	(1.1777)	01/06/2025
002340.ZK	12/19/2024	SDB3261439319	(2,400.00)	0.9180	(2,301.78)	(2,203.27)	0.0000	4.5800	(597.8149)	0.0000	0.2928	(0.3659)	0.0000	1	(0.0730)	01/06/2025
002340.ZK	12/19/2024	SDB3261439319	(15,400.00)	0.9180	(14,769.74)	(14,137.65)	0.0000	4.5800	(597.8149)	0.0000	1.8790	(2.3477)	0.0000	1	(0.4687)	01/06/2025
002340.ZK	12/19/2024	SDB3261439319	(11,500.00)	0.9180	(11,029.35)	(10,557.33)	0.0000	4.5800	(597.8149)	0.0000	1.4032	(1.7531)	0.0000	1	(0.3500)	01/06/2025
002340.ZK	12/19/2024	SDB3261439319	(17,200.00)	0.9180	(16,496.07)	(15,790.10)	0.0000	4.5800	(597.8149)	0.0000	2.0987	(2.6221)	0.0000	1	(0.5234)	01/06/2025
002340.ZK	12/18/2024	SDB3261439319	(3,200.00)	0.9330	(3,069.04)	(2,985.46)	0.0000	4.5800	(596.5569)	0.0000	0.3904	(0.4947)	0.0000	1	(0.1043)	01/06/2025
002340.ZK	12/18/2024	SDB3261439319	(78,900.00)	0.9330	(75,670.94)	(73,610.31)	0.0000	4.5800	(596.5569)	0.0000	9.6270	(12.1980)	0.0000	1	(2.5710)	01/06/2025
002340.ZK	12/18/2024	SDB3261439319	(100.00)	0.9330	(95.91)	(93.30)	0.0000	4.5800	(596.5569)	0.0000	0.0122	(0.0155)	0.0000	1	(0.0033)	01/06/2025
002340.ZK	12/18/2024	SDB3261439319	(7,400.00)	0.9330	(7,097.15)	(6,903.88)	0.0000	4.5800	(596.5569)	0.0000	0.9029	(1.1440)	0.0000	1	(0.2411)	01/06/2025
002340.ZK	12/18/2024	SDB3261439319	(3,500.00)	0.9330	(3,356.76)	(3,265.35)	0.0000	4.5800	(596.5569)	0.0000	0.4271	(0.5411)	0.0000	1	(0.1140)	01/06/2025
002340.ZK	12/18/2024	SDB3261439319	(2,400.00)	0.9330	(2,301.78)	(2,239.10)	0.0000	4.5800	(596.5569)	0.0000	0.2928	(0.3710)	0.0000	1	(0.0782)	01/06/2025
002340.ZK	12/18/2024	SDB3261439319	(4,900.00)	0.9330	(4,699.46)	(4,571.49)	0.0000	4.5800	(596.5569)	0.0000	0.5979	(0.7575)	0.0000	1	(0.1597)	01/06/2025
002340.ZK	12/18/2024	SDB3261439319	(13,800.00)	0.9330	(13,235.22)	(12,874.81)	0.0000	4.5800	(596.5569)	0.0000	1.6838	(2.1335)	0.0000	1	(0.4497)	01/06/2025
002340.ZK	12/18/2024	SDB3261439319	(40,700.00)	0.9330	(39,034.31)	(37,971.35)	0.0000	4.5800	(596.5569)	0.0000	4.9660	(6.2922)	0.0000	1	(1.3262)	01/06/2025
002340.ZK	12/18/2024	SDB3261439319	(10,400.00)	0.9330	(9,974.37)	(9,702.75)	0.0000	4.5800	(596.5569)	0.0000	1.2690	(1.6078)	0.0000	1	(0.3389)	01/06/2025
002340.ZK	12/18/2024	SDB3261439319	(11,900.00)	0.9330	(11,412.98)	(11,102.19)	0.0000	4.5800	(596.5569)	0.0000	1.4520	(1.8397)	0.0000	1	(0.3878)	01/06/2025
002340.ZK	12/18/2024	SDB3261439319	(40,300.00)	0.9330	(38,650.68)	(37,598.17)	0.0000	4.5800	(596.5569)	0.0000	4.9172	(6.2304)	0.0000	1	(1.3132)	01/06/2025
002340.ZK	12/18/2024	SDB3261439319	(1,500.00)	0.9330	(1,438.61)	(1,399.44)	0.0000	4.5800	(596.5569)	0.0000	0.1830	(0.2319)	0.0000	1	(0.0489)	01/06/2025
002340.ZK	12/18/2024	SDB3261439319	(3,500.00)	0.9330	(3,356.76)	(3,265.35)	0.0000	4.5800	(596.5569)	0.0000	0.4271	(0.5411)	0.0000	1	(0.1140)	01/06/2025
002340.ZK	12/18/2024	SDB3261439319	(800.00)	0.9330	(767.26)	(746.37)	0.0000	4.5800	(596.5569)	0.0000	0.0976	(0.1237)	0.0000	1	(0.0261)	01/06/2025
002340.ZK	12/18/2024	SDB3261439319	(3,100.00)	0.9330	(2,973.13)	(2,892.17)	0.0000	4.5800	(596.5569)	0.0000	0.3782	(0.4793)	0.0000	1	(0.1010)	01/06/2025
002340.ZK	12/18/2024	SDB3261439319	(100.00)	0.9330	(95.91)	(93.30)	0.0000	4.5800	(596.5569)	0.0000	0.0122	(0.0155)	0.0000	1	(0.0033)	01/06/2025
002340.ZK	12/18/2024	SDB3261439319	(700.00)	0.9330	(671.35)	(653.07)	0.0000	4.5800	(596.5569)	0.0000	0.0854	(0.1082)	0.0000	1	(0.0228)	01/06/2025
002340.ZK	12/18/2024	SDB3261439319	(45,800.00)	0.9330	(43,925.59)	(42,729.43)	0.0000	4.5800	(596.5569)	0.0000	5.5883	(7.0807)	0.0000	1	(1.4924)	01/06/2025
002340.ZK	12/18/2024	SDB3261439319	(8,100.00)	0.9330	(7,768.50)	(7,556.95)	0.0000	4.5800	(596.5569)	0.0000	0.9883	(1.2523)	0.0000	1	(0.2639)	01/06/2025
002340.ZK	12/18/2024	SDB3261439319	(4,500.00)	0.9330	(4,315.83)	(4,198.31)	0.0000	4.5800	(596.5569)	0.0000	0.5491	(0.6957)	0.0000	1	(0.1466)	01/06/2025
002340.ZK	12/18/2024	SDB3261439319	(10,700.00)	0.9330	(10,262.09)	(9,882.64)	0.0000	4.5800	(596.5569)	0.0000	1.3056	(1.6542)	0.0000	1	(0.3487)	01/06/2025
002340.ZK	12/18/2024	SDB3261439319	(34,400.00)	0.9330	(32,992.15)	(32,093.72)	0.0000	4.5800	(596.5569)	0.0000	4.1973	(5.3183)	0.0000	1	(1.1209)	01/06/2025
002340.ZK	12/18/2024	SDB3261439319	(3,500.00)	0.9330	(3,356.76)	(3,265.35)	0.0000	4.5800	(596.5569)	0.0000	0.4271	(0.5411)	0.0000	1	(0.1140)	01/06/2025
002340.ZK	12/18/2024	SDB3261439319	(28,600.00)	0.9330	(27,429.52)	(26,682.57)	0.0000	4.5800	(596.5569)	0.0000	3.4896	(4.4216)	0.0000	1	(0.9319)	01/06/2025
002340.ZK	12/18/2024	SDB3261439319	(38,700.00)	0.9330	(37,116.16)	(36,105.44)	0.0000	4.5800	(596.5569)	0.0000	4.7220	(5.9830)	0.0000	1	(1.2610)	01/06/2025
002340.ZK	12/18/2024	SDB3261439319	(2,400.00)	0.9330	(2,301.78)	(2,239.10)	0.0000	4.5800	(596.5569)	0.0000	0.2928	(0.3710)	0.0000	1	(0.0782)	01/06/2025
002340.ZK	12/18/2024	SDB3261439319	(15,400.00)	0.9330	(14,769.74)	(14,367.54)	0.0000	4.5800	(596.5569)	0.0000	1.8790	(2.3808)	0.0000	1	(0.5018)	01/06/2025
002340.ZK	12/18/2024	SDB3261439319	(11,500.00)	0.9330	(11,029.35)	(10,729.01)	0.0000	4.5800	(596.5569)	0.0000	1.4032	(1.7779)	0.0000	1	(0.3747)	01/06/2025
002340.ZK	12/18/2024	SDB3261439319	(17,200.00)	0.9330	(16,496.07)	(16,046.86)	0.0000	4.5800	(596.5569)	0.0000	2.0987	(2.6591)	0.0000	1	(0.5605)	01/06/2025
002340.ZK	12/17/2024	SDB3261439319	(3,200.00)	0.9551	(3,069.04)	(3,056.36)	0.0000	4.5800	(596.5569)	0.0000	0.3904	(0.5065)	0.0000	1	(0.1160)	01/06/2025
002340.ZK	12/17/2024	SDB3261439319	(78,900.00)	0.9551	(75,670.94)	(75,358.49)	0.0000	4.5800	(596.5569)	0.0000	9.6270	(12.4877)	0.0000	1	(2.8607)	01/06/2025
002340.ZK	12/17/2024	SDB3261439319	(100.00)	0.9551	(95.91)	(95.51)	0.0000	4.5800	(596.5569)	0.0000	0.0122	(0.0158)	0.0000	1	(0.0036)	01/06/2025
002340.ZK	12/17/2024	SDB3261439319	(7,400.00)	0.9551	(7,097.15)	(7,067.84)	0.0000	4.5800	(596.5569)	0.0000	0.9029	(1.1712)	0.0000	1	(0.2683)	01/06/2025
002340.ZK	12/17/2024	SDB3261439319	(3,500.00)	0.9551	(3,356.76)	(3,342.90)	0.0000	4.5800	(596.5569)	0.0000	0.4271	(0.5540)	0.0000	1	(0.1269)	01/06/2025
002340.ZK	12/17/2024	SDB3261439319	(2,400.00)	0.9551	(2,301.78)	(2,292.27)	0.0000	4.5800	(596.5569)	0.0000	0.2928	(0.3799)	0.0000	1	(0.0870)	01/06/2025
002340.ZK	12/17/2024	SDB3261439319	(4,900.00)	0.9551	(4,699.46)	(4,680.06)	0.0000	4.5800	(596.5569)	0.0000	0.5979	(0.7755)	0.0000	1	(0.1777)	01/06/2025
002340.ZK	12/17/2024	SDB3261439319	(13,800.00)	0.9551	(13,235.22)	(13,180.57)	0.0000	4.5800	(596.5569)	0.0000	1.6838	(2.1842)	0.0000	1	(0.5003)	01/06/2025
002340.ZK	12/17/2024	SDB3261439319	(40,700.00)	0.9551	(39,034.31)	(38,873.14)	0.0000	4.5800	(596.5569)	0.0000	4.9660	(6.4417)	0.0000	1	(1.4756)	01/06/2025
002340.ZK	12/17/2024	SDB3261439319	(10,400.00)	0.9551	(9,974.37)	(9,933.19)	0.0000	4.5800	(596.5569)	0.0000	1.2690	(1.6460)	0.0000	1	(0.3771)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
GEM CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002340.ZK	12/17/2024	SDB3261439319	(11,900.00)	0.9551	(11,412.98)	(11,365.86)	0.0000	4.5800	(596.5569)	0.0000	1.4520	(1.8834)	0.0000	1	(0.4315)	01/06/2025
002340.ZK	12/17/2024	SDB3261439319	(40,300.00)	0.9551	(38,650.68)	(38,491.09)	0.0000	4.5800	(596.5569)	0.0000	4.9172	(6.3784)	0.0000	1	(1.4611)	01/06/2025
002340.ZK	12/17/2024	SDB3261439319	(1,500.00)	0.9551	(1,438.61)	(1,432.67)	0.0000	4.5800	(596.5569)	0.0000	0.1830	(0.2374)	0.0000	1	(0.0544)	01/06/2025
002340.ZK	12/17/2024	SDB3261439319	(3,500.00)	0.9551	(3,356.76)	(3,342.90)	0.0000	4.5800	(596.5569)	0.0000	0.4271	(0.5540)	0.0000	1	(0.1269)	01/06/2025
002340.ZK	12/17/2024	SDB3261439319	(800.00)	0.9551	(767.26)	(764.09)	0.0000	4.5800	(596.5569)	0.0000	0.0976	(0.1266)	0.0000	1	(0.0290)	01/06/2025
002340.ZK	12/17/2024	SDB3261439319	(3,100.00)	0.9551	(2,973.13)	(2,960.85)	0.0000	4.5800	(596.5569)	0.0000	0.3782	(0.4906)	0.0000	1	(0.1124)	01/06/2025
002340.ZK	12/17/2024	SDB3261439319	(100.00)	0.9551	(95.91)	(95.51)	0.0000	4.5800	(596.5569)	0.0000	0.0122	(0.0158)	0.0000	1	(0.0036)	01/06/2025
002340.ZK	12/17/2024	SDB3261439319	(700.00)	0.9551	(671.35)	(668.58)	0.0000	4.5800	(596.5569)	0.0000	0.0854	(0.1108)	0.0000	1	(0.0254)	01/06/2025
002340.ZK	12/17/2024	SDB3261439319	(45,800.00)	0.9551	(43,925.59)	(43,744.22)	0.0000	4.5800	(596.5569)	0.0000	5.5883	(7.2489)	0.0000	1	(1.6606)	01/06/2025
002340.ZK	12/17/2024	SDB3261439319	(8,100.00)	0.9551	(7,768.50)	(7,736.42)	0.0000	4.5800	(596.5569)	0.0000	0.9883	(1.2820)	0.0000	1	(0.2937)	01/06/2025
002340.ZK	12/17/2024	SDB3261439319	(4,500.00)	0.9551	(4,315.83)	(4,298.01)	0.0000	4.5800	(596.5569)	0.0000	0.5491	(0.7122)	0.0000	1	(0.1632)	01/06/2025
002340.ZK	12/17/2024	SDB3261439319	(10,700.00)	0.9551	(10,262.09)	(10,219.72)	0.0000	4.5800	(596.5569)	0.0000	1.3056	(1.6935)	0.0000	1	(0.3879)	01/06/2025
002340.ZK	12/17/2024	SDB3261439319	(34,400.00)	0.9551	(32,992.15)	(32,855.92)	0.0000	4.5800	(596.5569)	0.0000	4.1973	(5.4446)	0.0000	1	(1.2472)	01/06/2025
002340.ZK	12/17/2024	SDB3261439319	(3,500.00)	0.9551	(3,356.76)	(3,342.90)	0.0000	4.5800	(596.5569)	0.0000	0.4271	(0.5540)	0.0000	1	(0.1269)	01/06/2025
002340.ZK	12/17/2024	SDB3261439319	(28,600.00)	0.9551	(27,429.52)	(27,316.26)	0.0000	4.5800	(596.5569)	0.0000	3.4896	(4.5266)	0.0000	1	(1.0369)	01/06/2025
002340.ZK	12/17/2024	SDB3261439319	(38,700.00)	0.9551	(37,116.16)	(36,962.91)	0.0000	4.5800	(596.5569)	0.0000	4.7220	(6.1251)	0.0000	1	(1.4031)	01/06/2025
002340.ZK	12/17/2024	SDB3261439319	(2,400.00)	0.9551	(2,301.78)	(2,292.27)	0.0000	4.5800	(596.5569)	0.0000	0.2928	(0.3799)	0.0000	1	(0.0870)	01/06/2025
002340.ZK	12/17/2024	SDB3261439319	(15,400.00)	0.9551	(14,769.74)	(14,708.76)	0.0000	4.5800	(596.5569)	0.0000	1.8790	(2.4374)	0.0000	1	(0.5584)	01/06/2025
002340.ZK	12/17/2024	SDB3261439319	(11,500.00)	0.9551	(11,029.35)	(10,983.81)	0.0000	4.5800	(596.5569)	0.0000	1.4032	(1.8201)	0.0000	1	(0.4170)	01/06/2025
002340.ZK	12/17/2024	SDB3261439319	(17,200.00)	0.9551	(16,496.07)	(16,427.96)	0.0000	4.5800	(596.5569)	0.0000	2.0987	(2.7223)	0.0000	1	(0.6236)	01/06/2025
002340.ZK	12/16/2024	SDB3261439319	(3,200.00)	0.9536	(3,069.04)	(3,051.55)	0.0000	4.5800	(596.5569)	0.0000	0.3904	(0.5057)	0.0000	1	(0.1152)	01/06/2025
002340.ZK	12/16/2024	SDB3261439319	(78,900.00)	0.9536	(75,670.94)	(75,239.67)	0.0000	4.5800	(596.5569)	0.0000	9.6270	(12.4680)	0.0000	1	(2.8410)	01/06/2025
002340.ZK	12/16/2024	SDB3261439319	(100.00)	0.9536	(95.91)	(95.36)	0.0000	4.5800	(596.5569)	0.0000	0.0122	(0.0158)	0.0000	1	(0.0036)	01/06/2025
002340.ZK	12/16/2024	SDB3261439319	(7,400.00)	0.9536	(7,097.15)	(7,056.70)	0.0000	4.5800	(596.5569)	0.0000	0.9029	(1.1694)	0.0000	1	(0.2665)	01/06/2025
002340.ZK	12/16/2024	SDB3261439319	(3,500.00)	0.9536	(3,356.76)	(3,337.63)	0.0000	4.5800	(596.5569)	0.0000	0.4271	(0.5531)	0.0000	1	(0.1260)	01/06/2025
002340.ZK	12/16/2024	SDB3261439319	(2,400.00)	0.9536	(2,301.78)	(2,288.66)	0.0000	4.5800	(596.5569)	0.0000	0.2928	(0.3793)	0.0000	1	(0.0864)	01/06/2025
002340.ZK	12/16/2024	SDB3261439319	(4,900.00)	0.9536	(4,699.46)	(4,672.68)	0.0000	4.5800	(596.5569)	0.0000	0.5979	(0.7743)	0.0000	1	(0.1764)	01/06/2025
002340.ZK	12/16/2024	SDB3261439319	(13,800.00)	0.9536	(13,235.22)	(13,159.79)	0.0000	4.5800	(596.5569)	0.0000	1.6838	(2.1807)	0.0000	1	(0.4969)	01/06/2025
002340.ZK	12/16/2024	SDB3261439319	(40,700.00)	0.9536	(39,034.31)	(38,811.85)	0.0000	4.5800	(596.5569)	0.0000	4.9660	(6.4315)	0.0000	1	(1.4655)	01/06/2025
002340.ZK	12/16/2024	SDB3261439319	(10,400.00)	0.9536	(9,974.37)	(9,917.52)	0.0000	4.5800	(596.5569)	0.0000	1.2690	(1.6434)	0.0000	1	(0.3745)	01/06/2025
002340.ZK	12/16/2024	SDB3261439319	(11,900.00)	0.9536	(11,412.98)	(11,347.94)	0.0000	4.5800	(596.5569)	0.0000	1.4520	(1.8805)	0.0000	1	(0.4285)	01/06/2025
002340.ZK	12/16/2024	SDB3261439319	(40,300.00)	0.9536	(38,650.68)	(38,430.40)	0.0000	4.5800	(596.5569)	0.0000	4.9172	(6.3683)	0.0000	1	(1.4511)	01/06/2025
002340.ZK	12/16/2024	SDB3261439319	(1,500.00)	0.9536	(1,438.61)	(1,430.41)	0.0000	4.5800	(596.5569)	0.0000	0.1830	(0.2370)	0.0000	1	(0.0540)	01/06/2025
002340.ZK	12/16/2024	SDB3261439319	(3,500.00)	0.9536	(3,356.76)	(3,337.63)	0.0000	4.5800	(596.5569)	0.0000	0.4271	(0.5531)	0.0000	1	(0.1260)	01/06/2025
002340.ZK	12/16/2024	SDB3261439319	(800.00)	0.9536	(767.26)	(762.89)	0.0000	4.5800	(596.5569)	0.0000	0.0976	(0.1264)	0.0000	1	(0.0288)	01/06/2025
002340.ZK	12/16/2024	SDB3261439319	(3,100.00)	0.9536	(2,973.13)	(2,956.18)	0.0000	4.5800	(596.5569)	0.0000	0.3782	(0.4899)	0.0000	1	(0.1116)	01/06/2025
002340.ZK	12/16/2024	SDB3261439319	(100.00)	0.9536	(95.91)	(95.36)	0.0000	4.5800	(596.5569)	0.0000	0.0122	(0.0158)	0.0000	1	(0.0036)	01/06/2025
002340.ZK	12/16/2024	SDB3261439319	(700.00)	0.9536	(671.35)	(667.53)	0.0000	4.5800	(596.5569)	0.0000	0.0854	(0.1106)	0.0000	1	(0.0252)	01/06/2025
002340.ZK	12/16/2024	SDB3261439319	(45,800.00)	0.9536	(43,925.59)	(43,675.25)	0.0000	4.5800	(596.5569)	0.0000	5.5883	(7.2374)	0.0000	1	(1.6491)	01/06/2025
002340.ZK	12/16/2024	SDB3261439319	(8,100.00)	0.9536	(7,768.50)	(7,724.22)	0.0000	4.5800	(596.5569)	0.0000	0.9883	(1.2800)	0.0000	1	(0.2917)	01/06/2025
002340.ZK	12/16/2024	SDB3261439319	(4,500.00)	0.9536	(4,315.83)	(4,291.24)	0.0000	4.5800	(596.5569)	0.0000	0.5491	(0.7111)	0.0000	1	(0.1620)	01/06/2025
002340.ZK	12/16/2024	SDB3261439319	(10,700.00)	0.9536	(10,262.09)	(10,203.61)	0.0000	4.5800	(596.5569)	0.0000	1.3056	(1.6908)	0.0000	1	(0.3853)	01/06/2025
002340.ZK	12/16/2024	SDB3261439319	(34,400.00)	0.9536	(32,992.15)	(32,804.12)	0.0000	4.5800	(596.5569)	0.0000	4.1973	(5.4360)	0.0000	1	(1.2386)	01/06/2025
002340.ZK	12/16/2024	SDB3261439319	(3,500.00)	0.9536	(3,356.76)	(3,327.63)	0.0000	4.5800	(596.5569)	0.0000	0.4271	(0.5531)	0.0000	1	(0.1260)	01/06/2025
002340.ZK	12/16/2024	SDB3261439319	(28,600.00)	0.9536	(27,429.52)	(27,273.19)	0.0000	4.5800	(596.5569)	0.0000	3.4896	(4.5194)	0.0000	1	(1.0298)	01/06/2025
002340.ZK	12/16/2024	SDB3261439319	(38,700.00)	0.9536	(37,116.16)	(36,904.63)	0.0000	4.5800	(596.5569)	0.0000	4.7220	(6.1155)	0.0000	1	(1.3935)	01/06/2025
002340.ZK	12/16/2024	SDB3261439319	(2,400.00)	0.9536	(2,301.78)	(2,288.66)	0.0000	4.5800	(596.5569)	0.0000	0.2928	(0.3793)	0.0000	1	(0.0864)	01/06/2025
002340.ZK	12/16/2024	SDB3261439319	(15,400.00)	0.9536	(14,769.74)	(14,685.56)	0.0000	4.5800	(596.5569)	0.0000	1.8790	(2.4335)	0.0000	1	(0.5545)	01/06/2025
002340.ZK	12/16/2024	SDB3261439319	(11,500.00)	0.9536	(11,029.35)	(10,966.49)	0.0000	4.5800	(596.5569)	0.0000	1.4032	(1.8173)	0.0000	1	(0.4141)	01/06/2025
002340.ZK	12/16/2024	SDB3261439319	(17,200.00)	0.9536	(16,496.07)	(16,402.06)	0.0000	4.5800	(596.5569)	0.0000	2.0987	(2.7180)	0.0000	1	(0.6193)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
GEM CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002340.ZK	12/13/2024	SDB3261439319	(3,200.00)	0.9525	(3,069.04)	(3,048.14)	0.0000	4.5800	(596.5569)	0.0000	1.1713	(1.5153)	0.0000	3	(0.3440)	01/06/2025
002340.ZK	12/13/2024	SDB3261439319	(78,900.00)	0.9525	(75,670.94)	(75,155.80)	0.0000	4.5800	(596.5569)	0.0000	28.8811	(37.3623)	0.0000	3	(8.4812)	01/06/2025
002340.ZK	12/13/2024	SDB3261439319	(100.00)	0.9525	(95.91)	(95.25)	0.0000	4.5800	(596.5569)	0.0000	0.0366	(0.0474)	0.0000	3	(0.0107)	01/06/2025
002340.ZK	12/13/2024	SDB3261439319	(7,400.00)	0.9525	(7,097.15)	(7,048.83)	0.0000	4.5800	(596.5569)	0.0000	2.7087	(3.5042)	0.0000	3	(0.7954)	01/06/2025
002340.ZK	12/13/2024	SDB3261439319	(3,500.00)	0.9525	(3,356.76)	(3,333.91)	0.0000	4.5800	(596.5569)	0.0000	1.2812	(1.6574)	0.0000	3	(0.3762)	01/06/2025
002340.ZK	12/13/2024	SDB3261439319	(2,400.00)	0.9525	(2,301.78)	(2,286.11)	0.0000	4.5800	(596.5569)	0.0000	0.8785	(1.1365)	0.0000	3	(0.2580)	01/06/2025
002340.ZK	12/13/2024	SDB3261439319	(4,900.00)	0.9525	(4,699.46)	(4,667.47)	0.0000	4.5800	(596.5569)	0.0000	1.7936	(2.3203)	0.0000	3	(0.5267)	01/06/2025
002340.ZK	12/13/2024	SDB3261439319	(13,800.00)	0.9525	(13,235.22)	(13,145.12)	0.0000	4.5800	(596.5569)	0.0000	5.0514	(6.5348)	0.0000	3	(1.4834)	01/06/2025
002340.ZK	12/13/2024	SDB3261439319	(40,700.00)	0.9525	(39,034.31)	(38,768.58)	0.0000	4.5800	(596.5569)	0.0000	14.8981	(19.2731)	0.0000	3	(4.3750)	01/06/2025
002340.ZK	12/13/2024	SDB3261439319	(10,400.00)	0.9525	(9,974.37)	(9,906.47)	0.0000	4.5800	(596.5569)	0.0000	3.8069	(4.9248)	0.0000	3	(1.1179)	01/06/2025
002340.ZK	12/13/2024	SDB3261439319	(11,900.00)	0.9525	(11,412.98)	(11,335.29)	0.0000	4.5800	(596.5569)	0.0000	4.3560	(5.6351)	0.0000	3	(1.2792)	01/06/2025
002340.ZK	12/13/2024	SDB3261439319	(40,300.00)	0.9525	(38,650.68)	(38,387.56)	0.0000	4.5800	(596.5569)	0.0000	14.7517	(19.0836)	0.0000	3	(4.3320)	01/06/2025
002340.ZK	12/13/2024	SDB3261439319	(1,500.00)	0.9525	(1,438.61)	(1,428.82)	0.0000	4.5800	(596.5569)	0.0000	0.5491	(0.7103)	0.0000	3	(0.1612)	01/06/2025
002340.ZK	12/13/2024	SDB3261439319	(3,500.00)	0.9525	(3,356.76)	(3,333.91)	0.0000	4.5800	(596.5569)	0.0000	1.2812	(1.6574)	0.0000	3	(0.3762)	01/06/2025
002340.ZK	12/13/2024	SDB3261439319	(800.00)	0.9525	(767.26)	(762.04)	0.0000	4.5800	(596.5569)	0.0000	0.2928	(0.3788)	0.0000	3	(0.0860)	01/06/2025
002340.ZK	12/13/2024	SDB3261439319	(3,100.00)	0.9525	(2,973.13)	(2,952.89)	0.0000	4.5800	(596.5569)	0.0000	1.1347	(1.4680)	0.0000	3	(0.3332)	01/06/2025
002340.ZK	12/13/2024	SDB3261439319	(100.00)	0.9525	(95.91)	(95.25)	0.0000	4.5800	(596.5569)	0.0000	0.0366	(0.0474)	0.0000	3	(0.0107)	01/06/2025
002340.ZK	12/13/2024	SDB3261439319	(700.00)	0.9525	(671.35)	(666.78)	0.0000	4.5800	(596.5569)	0.0000	0.2562	(0.3315)	0.0000	3	(0.0752)	01/06/2025
002340.ZK	12/13/2024	SDB3261439319	(45,800.00)	0.9525	(43,925.59)	(43,626.56)	0.0000	4.5800	(596.5569)	0.0000	16.7649	(21.6881)	0.0000	3	(4.9232)	01/06/2025
002340.ZK	12/13/2024	SDB3261439319	(8,100.00)	0.9525	(7,768.50)	(7,715.61)	0.0000	4.5800	(596.5569)	0.0000	2.9650	(3.8357)	0.0000	3	(0.8707)	01/06/2025
002340.ZK	12/13/2024	SDB3261439319	(4,500.00)	0.9525	(4,315.83)	(4,286.45)	0.0000	4.5800	(596.5569)	0.0000	1.6472	(2.1309)	0.0000	3	(0.4837)	01/06/2025
002340.ZK	12/13/2024	SDB3261439319	(10,700.00)	0.9525	(10,262.09)	(10,192.23)	0.0000	4.5800	(596.5569)	0.0000	3.9167	(5.0669)	0.0000	3	(1.1502)	01/06/2025
002340.ZK	12/13/2024	SDB3261439319	(34,400.00)	0.9525	(32,992.15)	(32,767.55)	0.0000	4.5800	(596.5569)	0.0000	12.5920	(16.2898)	0.0000	3	(3.6978)	01/06/2025
002340.ZK	12/13/2024	SDB3261439319	(3,500.00)	0.9525	(3,356.76)	(3,333.91)	0.0000	4.5800	(596.5569)	0.0000	1.2812	(1.6574)	0.0000	3	(0.3762)	01/06/2025
002340.ZK	12/13/2024	SDB3261439319	(28,600.00)	0.9525	(27,429.52)	(27,242.79)	0.0000	4.5800	(596.5569)	0.0000	10.4689	(13.5432)	0.0000	3	(3.0743)	01/06/2025
002340.ZK	12/13/2024	SDB3261439319	(38,700.00)	0.9525	(37,116.16)	(36,863.49)	0.0000	4.5800	(596.5569)	0.0000	14.1660	(18.3260)	0.0000	3	(4.1600)	01/06/2025
002340.ZK	12/13/2024	SDB3261439319	(2,400.00)	0.9525	(2,301.78)	(2,286.11)	0.0000	4.5800	(596.5569)	0.0000	0.8785	(1.1365)	0.0000	3	(0.2580)	01/06/2025
002340.ZK	12/13/2024	SDB3261439319	(15,400.00)	0.9525	(14,769.74)	(14,669.19)	0.0000	4.5800	(596.5569)	0.0000	5.6371	(7.2925)	0.0000	3	(1.6554)	01/06/2025
002340.ZK	12/13/2024	SDB3261439319	(11,500.00)	0.9525	(11,029.35)	(10,954.27)	0.0000	4.5800	(596.5569)	0.0000	4.2095	(5.4457)	0.0000	3	(1.2362)	01/06/2025
002340.ZK	12/13/2024	SDB3261439319	(17,200.00)	0.9525	(16,496.07)	(16,383.77)	0.0000	4.5800	(596.5569)	0.0000	6.2960	(8.1449)	0.0000	3	(1.8489)	01/06/2025
002340.ZK	12/12/2024	SDB3261439319	(3,200.00)	0.9463	(3,069.04)	(3,028.10)	0.0000	4.5800	(596.5569)	0.0000	0.3904	(0.5018)	0.0000	1	(0.1113)	01/06/2025
002340.ZK	12/12/2024	SDB3261439319	(78,900.00)	0.9463	(75,670.94)	(74,661.57)	0.0000	4.5800	(596.5569)	0.0000	9.6270	(12.3722)	0.0000	1	(2.7452)	01/06/2025
002340.ZK	12/12/2024	SDB3261439319	(100.00)	0.9463	(95.91)	(94.63)	0.0000	4.5800	(596.5569)	0.0000	0.0122	(0.0157)	0.0000	1	(0.0035)	01/06/2025
002340.ZK	12/12/2024	SDB3261439319	(7,400.00)	0.9463	(7,097.15)	(7,002.48)	0.0000	4.5800	(596.5569)	0.0000	0.9029	(1.1604)	0.0000	1	(0.2575)	01/06/2025
002340.ZK	12/12/2024	SDB3261439319	(3,500.00)	0.9463	(3,356.76)	(3,311.98)	0.0000	4.5800	(596.5569)	0.0000	0.4271	(0.5488)	0.0000	1	(0.1218)	01/06/2025
002340.ZK	12/12/2024	SDB3261439319	(2,400.00)	0.9463	(2,301.78)	(2,271.07)	0.0000	4.5800	(596.5569)	0.0000	0.2928	(0.3763)	0.0000	1	(0.0835)	01/06/2025
002340.ZK	12/12/2024	SDB3261439319	(4,900.00)	0.9463	(4,699.46)	(4,636.78)	0.0000	4.5800	(596.5569)	0.0000	0.5979	(0.7684)	0.0000	1	(0.1705)	01/06/2025
002340.ZK	12/12/2024	SDB3261439319	(13,800.00)	0.9463	(13,235.22)	(13,058.68)	0.0000	4.5800	(596.5569)	0.0000	1.6838	(2.1640)	0.0000	1	(0.4801)	01/06/2025
002340.ZK	12/12/2024	SDB3261439319	(40,700.00)	0.9463	(39,034.31)	(38,513.64)	0.0000	4.5800	(596.5569)	0.0000	4.9660	(6.3821)	0.0000	1	(1.4161)	01/06/2025
002340.ZK	12/12/2024	SDB3261439319	(10,400.00)	0.9463	(9,974.37)	(9,841.32)	0.0000	4.5800	(596.5569)	0.0000	1.2690	(1.6308)	0.0000	1	(0.3618)	01/06/2025
002340.ZK	12/12/2024	SDB3261439319	(11,900.00)	0.9463	(11,412.98)	(11,260.74)	0.0000	4.5800	(596.5569)	0.0000	1.4520	(1.8660)	0.0000	1	(0.4140)	01/06/2025
002340.ZK	12/12/2024	SDB3261439319	(40,300.00)	0.9463	(38,650.68)	(38,135.12)	0.0000	4.5800	(596.5569)	0.0000	4.9172	(6.3194)	0.0000	1	(1.4022)	01/06/2025
002340.ZK	12/12/2024	SDB3261439319	(1,500.00)	0.9463	(1,438.61)	(1,419.42)	0.0000	4.5800	(596.5569)	0.0000	0.1830	(0.2352)	0.0000	1	(0.0522)	01/06/2025
002340.ZK	12/12/2024	SDB3261439319	(3,500.00)	0.9463	(3,356.76)	(3,311.98)	0.0000	4.5800	(596.5569)	0.0000	0.4271	(0.5488)	0.0000	1	(0.1218)	01/06/2025
002340.ZK	12/12/2024	SDB3261439319	(800.00)	0.9463	(767.26)	(757.02)	0.0000	4.5800	(596.5569)	0.0000	0.0976	(0.1254)	0.0000	1	(0.0278)	01/06/2025
002340.ZK	12/12/2024	SDB3261439319	(3,100.00)	0.9463	(2,973.13)	(2,933.47)	0.0000	4.5800	(596.5569)	0.0000	0.3782	(0.4861)	0.0000	1	(0.1079)	01/06/2025
002340.ZK	12/12/2024	SDB3261439319	(100.00)	0.9463	(95.91)	(94.63)	0.0000	4.5800	(596.5569)	0.0000	0.0122	(0.0157)	0.0000	1	(0.0035)	01/06/2025
002340.ZK	12/12/2024	SDB3261439319	(700.00)	0.9463	(671.35)	(662.40)	0.0000	4.5800	(596.5569)	0.0000	0.0854	(0.1098)	0.0000	1	(0.0244)	01/06/2025
002340.ZK	12/12/2024	SDB3261439319	(45,800.00)	0.9463	(43,925.59)	(43,339.67)	0.0000	4.5800	(596.5569)	0.0000	5.5883	(7.1818)	0.0000	1	(1.5935)	01/06/2025
002340.ZK	12/12/2024	SDB3261439319	(8,100.00)	0.9463	(7,768.50)	(7,664.88)	0.0000	4.5800	(596.5569)	0.0000	0.9883	(1.2701)	0.0000	1	(0.2818)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
GEM CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002340.ZK	12/12/2024	SDB3261439319	(4,500.00)	0.9463	(4,315.83)	(4,258.26)	0.0000	4.5800	(596.5569)	0.0000	0.5491	(0.7056)	0.0000	1	(0.1566)	01/06/2025
002340.ZK	12/12/2024	SDB3261439319	(10,700.00)	0.9463	(10,262.09)	(10,125.21)	0.0000	4.5800	(596.5569)	0.0000	1.3056	(1.6779)	0.0000	1	(0.3723)	01/06/2025
002340.ZK	12/12/2024	SDB3261439319	(34,400.00)	0.9463	(32,992.15)	(32,552.07)	0.0000	4.5800	(596.5569)	0.0000	4.1973	(5.3942)	0.0000	1	(1.1969)	01/06/2025
002340.ZK	12/12/2024	SDB3261439319	(3,500.00)	0.9463	(3,356.76)	(3,311.98)	0.0000	4.5800	(596.5569)	0.0000	0.4271	(0.5488)	0.0000	1	(0.1218)	01/06/2025
002340.ZK	12/12/2024	SDB3261439319	(28,600.00)	0.9463	(27,429.52)	(27,063.64)	0.0000	4.5800	(596.5569)	0.0000	3.4896	(4.4847)	0.0000	1	(0.9951)	01/06/2025
002340.ZK	12/12/2024	SDB3261439319	(38,700.00)	0.9463	(37,116.16)	(36,621.07)	0.0000	4.5800	(596.5569)	0.0000	4.7220	(6.0685)	0.0000	1	(1.3465)	01/06/2025
002340.ZK	12/12/2024	SDB3261439319	(2,400.00)	0.9463	(2,301.78)	(2,271.07)	0.0000	4.5800	(596.5569)	0.0000	0.2928	(0.3763)	0.0000	1	(0.0835)	01/06/2025
002340.ZK	12/12/2024	SDB3261439319	(15,400.00)	0.9463	(14,769.74)	(14,572.73)	0.0000	4.5800	(596.5569)	0.0000	1.8790	(2.4149)	0.0000	1	(0.5358)	01/06/2025
002340.ZK	12/12/2024	SDB3261439319	(11,500.00)	0.9463	(11,029.35)	(10,882.23)	0.0000	4.5800	(596.5569)	0.0000	1.4032	(1.8033)	0.0000	1	(0.4001)	01/06/2025
002340.ZK	12/12/2024	SDB3261439319	(17,200.00)	0.9463	(16,496.07)	(16,276.03)	0.0000	4.5800	(596.5569)	0.0000	2.0987	(2.6971)	0.0000	1	(0.5984)	01/06/2025
002340.ZK	12/11/2024	SDB3261439319	(3,200.00)	0.9541	(3,069.04)	(3,053.16)	0.0000	4.5800	(596.5569)	0.0000	0.3904	(0.5059)	0.0000	1	(0.1155)	01/06/2025
002340.ZK	12/11/2024	SDB3261439319	(78,900.00)	0.9541	(75,670.94)	(75,279.44)	0.0000	4.5800	(596.5569)	0.0000	9.6270	(12.4746)	0.0000	1	(2.8475)	01/06/2025
002340.ZK	12/11/2024	SDB3261439319	(100.00)	0.9541	(95.91)	(95.41)	0.0000	4.5800	(596.5569)	0.0000	0.0122	(0.0158)	0.0000	1	(0.0036)	01/06/2025
002340.ZK	12/11/2024	SDB3261439319	(7,400.00)	0.9541	(7,097.15)	(7,060.43)	0.0000	4.5800	(596.5569)	0.0000	0.9029	(1.1700)	0.0000	1	(0.2671)	01/06/2025
002340.ZK	12/11/2024	SDB3261439319	(3,500.00)	0.9541	(3,356.76)	(3,339.39)	0.0000	4.5800	(596.5569)	0.0000	0.4271	(0.5534)	0.0000	1	(0.1263)	01/06/2025
002340.ZK	12/11/2024	SDB3261439319	(2,400.00)	0.9541	(2,301.78)	(2,289.87)	0.0000	4.5800	(596.5569)	0.0000	0.2928	(0.3795)	0.0000	1	(0.0866)	01/06/2025
002340.ZK	12/11/2024	SDB3261439319	(4,900.00)	0.9541	(4,699.46)	(4,675.15)	0.0000	4.5800	(596.5569)	0.0000	0.5979	(0.7747)	0.0000	1	(0.1768)	01/06/2025
002340.ZK	12/11/2024	SDB3261439319	(13,800.00)	0.9541	(13,235.22)	(13,166.75)	0.0000	4.5800	(596.5569)	0.0000	1.6838	(2.1819)	0.0000	1	(0.4981)	01/06/2025
002340.ZK	12/11/2024	SDB3261439319	(40,700.00)	0.9541	(39,034.31)	(38,832.36)	0.0000	4.5800	(596.5569)	0.0000	4.9660	(6.4349)	0.0000	1	(1.4689)	01/06/2025
002340.ZK	12/11/2024	SDB3261439319	(10,400.00)	0.9541	(9,974.37)	(9,922.76)	0.0000	4.5800	(596.5569)	0.0000	1.2690	(1.6443)	0.0000	1	(0.3753)	01/06/2025
002340.ZK	12/11/2024	SDB3261439319	(11,900.00)	0.9541	(11,412.98)	(11,353.93)	0.0000	4.5800	(596.5569)	0.0000	1.4520	(1.8815)	0.0000	1	(0.4295)	01/06/2025
002340.ZK	12/11/2024	SDB3261439319	(40,300.00)	0.9541	(38,650.68)	(38,450.71)	0.0000	4.5800	(596.5569)	0.0000	4.9172	(6.3717)	0.0000	1	(1.4545)	01/06/2025
002340.ZK	12/11/2024	SDB3261439319	(1,500.00)	0.9541	(1,438.61)	(1,431.17)	0.0000	4.5800	(596.5569)	0.0000	0.1830	(0.2372)	0.0000	1	(0.0541)	01/06/2025
002340.ZK	12/11/2024	SDB3261439319	(3,500.00)	0.9541	(3,356.76)	(3,339.39)	0.0000	4.5800	(596.5569)	0.0000	0.4271	(0.5534)	0.0000	1	(0.1263)	01/06/2025
002340.ZK	12/11/2024	SDB3261439319	(800.00)	0.9541	(767.26)	(763.29)	0.0000	4.5800	(596.5569)	0.0000	0.0976	(0.1265)	0.0000	1	(0.0289)	01/06/2025
002340.ZK	12/11/2024	SDB3261439319	(3,100.00)	0.9541	(2,973.13)	(2,957.75)	0.0000	4.5800	(596.5569)	0.0000	0.3782	(0.4901)	0.0000	1	(0.1119)	01/06/2025
002340.ZK	12/11/2024	SDB3261439319	(100.00)	0.9541	(95.91)	(95.41)	0.0000	4.5800	(596.5569)	0.0000	0.0122	(0.0158)	0.0000	1	(0.0036)	01/06/2025
002340.ZK	12/11/2024	SDB3261439319	(700.00)	0.9541	(671.35)	(667.88)	0.0000	4.5800	(596.5569)	0.0000	0.0854	(0.1107)	0.0000	1	(0.0253)	01/06/2025
002340.ZK	12/11/2024	SDB3261439319	(45,800.00)	0.9541	(43,925.59)	(43,698.33)	0.0000	4.5800	(596.5569)	0.0000	5.5883	(7.2413)	0.0000	1	(1.6530)	01/06/2025
002340.ZK	12/11/2024	SDB3261439319	(8,100.00)	0.9541	(7,768.50)	(7,728.31)	0.0000	4.5800	(596.5569)	0.0000	0.9883	(1.2807)	0.0000	1	(0.2923)	01/06/2025
002340.ZK	12/11/2024	SDB3261439319	(4,500.00)	0.9541	(4,315.83)	(4,293.50)	0.0000	4.5800	(596.5569)	0.0000	0.5491	(0.7115)	0.0000	1	(0.1624)	01/06/2025
002340.ZK	12/11/2024	SDB3261439319	(10,700.00)	0.9541	(10,262.09)	(10,209.00)	0.0000	4.5800	(596.5569)	0.0000	1.3056	(1.6917)	0.0000	1	(0.3862)	01/06/2025
002340.ZK	12/11/2024	SDB3261439319	(34,400.00)	0.9541	(32,992.15)	(32,821.45)	0.0000	4.5800	(596.5569)	0.0000	4.1973	(5.4389)	0.0000	1	(1.2415)	01/06/2025
002340.ZK	12/11/2024	SDB3261439319	(3,500.00)	0.9541	(3,356.76)	(3,339.39)	0.0000	4.5800	(596.5569)	0.0000	0.4271	(0.5534)	0.0000	1	(0.1263)	01/06/2025
002340.ZK	12/11/2024	SDB3261439319	(28,600.00)	0.9541	(27,429.52)	(27,287.60)	0.0000	4.5800	(596.5569)	0.0000	3.4896	(4.5218)	0.0000	1	(1.0322)	01/06/2025
002340.ZK	12/11/2024	SDB3261439319	(38,700.00)	0.9541	(37,116.16)	(36,924.13)	0.0000	4.5800	(596.5569)	0.0000	4.7220	(6.1187)	0.0000	1	(1.3967)	01/06/2025
002340.ZK	12/11/2024	SDB3261439319	(2,400.00)	0.9541	(2,301.78)	(2,289.87)	0.0000	4.5800	(596.5569)	0.0000	0.2928	(0.3795)	0.0000	1	(0.0866)	01/06/2025
002340.ZK	12/11/2024	SDB3261439319	(15,400.00)	0.9541	(14,769.74)	(14,693.32)	0.0000	4.5800	(596.5569)	0.0000	1.8790	(2.4348)	0.0000	1	(0.5558)	01/06/2025
002340.ZK	12/11/2024	SDB3261439319	(11,500.00)	0.9541	(11,029.35)	(10,972.29)	0.0000	4.5800	(596.5569)	0.0000	1.4032	(1.8182)	0.0000	1	(0.4150)	01/06/2025
002340.ZK	12/11/2024	SDB3261439319	(17,200.00)	0.9541	(16,496.07)	(16,410.73)	0.0000	4.5800	(596.5569)	0.0000	2.0987	(2.7194)	0.0000	1	(0.6208)	01/06/2025
002340.ZK	12/10/2024	SDB3261439319	(3,200.00)	0.9429	(3,069.04)	(3,017.21)	0.0000	4.5800	(596.5569)	0.0000	0.3904	(0.5000)	0.0000	1	(0.1095)	01/06/2025
002340.ZK	12/10/2024	SDB3261439319	(78,900.00)	0.9429	(75,670.94)	(74,393.07)	0.0000	4.5800	(596.5569)	0.0000	9.6270	(12.3277)	0.0000	1	(2.7007)	01/06/2025
002340.ZK	12/10/2024	SDB3261439319	(100.00)	0.9429	(95.91)	(94.29)	0.0000	4.5800	(596.5569)	0.0000	0.0122	(0.0156)	0.0000	1	(0.0034)	01/06/2025
002340.ZK	12/10/2024	SDB3261439319	(7,400.00)	0.9429	(7,097.15)	(6,977.30)	0.0000	4.5800	(596.5569)	0.0000	0.9029	(1.1562)	0.0000	1	(0.2533)	01/06/2025
002340.ZK	12/10/2024	SDB3261439319	(3,500.00)	0.9429	(3,356.76)	(3,300.07)	0.0000	4.5800	(596.5569)	0.0000	0.4271	(0.5469)	0.0000	1	(0.1198)	01/06/2025
002340.ZK	12/10/2024	SDB3261439319	(2,400.00)	0.9429	(2,301.78)	(2,262.91)	0.0000	4.5800	(596.5569)	0.0000	0.2928	(0.3750)	0.0000	1	(0.0821)	01/06/2025
002340.ZK	12/10/2024	SDB3261439319	(4,900.00)	0.9429	(4,699.46)	(4,620.10)	0.0000	4.5800	(596.5569)	0.0000	0.5979	(0.7656)	0.0000	1	(0.1677)	01/06/2025
002340.ZK	12/10/2024	SDB3261439319	(13,800.00)	0.9429	(13,235.22)	(13,011.72)	0.0000	4.5800	(596.5569)	0.0000	1.6838	(2.1562)	0.0000	1	(0.4724)	01/06/2025
002340.ZK	12/10/2024	SDB3261439319	(40,700.00)	0.9429	(39,034.31)	(38,375.13)	0.0000	4.5800	(596.5569)	0.0000	4.9660	(6.3592)	0.0000	1	(1.3931)	01/06/2025
002340.ZK	12/10/2024	SDB3261439319	(10,400.00)	0.9429	(9,974.37)	(9,805.93)	0.0000	4.5800	(596.5569)	0.0000	1.2690	(1.6249)	0.0000	1	(0.3560)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
GEM CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002340.ZK	12/10/2024	SDB3261439319	(11,900.00)	0.9429	(11,412.98)	(11,220.25)	0.0000	4.5800	(596.5569)	0.0000	1.4520	(1.8593)	0.0000	1	(0.4073)	01/06/2025
002340.ZK	12/10/2024	SDB3261439319	(40,300.00)	0.9429	(38,650.68)	(37,997.98)	0.0000	4.5800	(596.5569)	0.0000	4.9172	(6.2967)	0.0000	1	(1.3794)	01/06/2025
002340.ZK	12/10/2024	SDB3261439319	(1,500.00)	0.9429	(1,438.61)	(1,414.32)	0.0000	4.5800	(596.5569)	0.0000	0.1830	(0.2344)	0.0000	1	(0.0513)	01/06/2025
002340.ZK	12/10/2024	SDB3261439319	(3,500.00)	0.9429	(3,356.76)	(3,300.07)	0.0000	4.5800	(596.5569)	0.0000	0.4271	(0.5469)	0.0000	1	(0.1198)	01/06/2025
002340.ZK	12/10/2024	SDB3261439319	(800.00)	0.9429	(767.26)	(754.30)	0.0000	4.5800	(596.5569)	0.0000	0.0976	(0.1250)	0.0000	1	(0.0274)	01/06/2025
002340.ZK	12/10/2024	SDB3261439319	(3,100.00)	0.9429	(2,973.13)	(2,922.92)	0.0000	4.5800	(596.5569)	0.0000	0.3782	(0.4844)	0.0000	1	(0.1061)	01/06/2025
002340.ZK	12/10/2024	SDB3261439319	(100.00)	0.9429	(95.91)	(94.29)	0.0000	4.5800	(596.5569)	0.0000	0.0122	(0.0156)	0.0000	1	(0.0034)	01/06/2025
002340.ZK	12/10/2024	SDB3261439319	(700.00)	0.9429	(671.35)	(660.01)	0.0000	4.5800	(596.5569)	0.0000	0.0854	(0.1094)	0.0000	1	(0.0240)	01/06/2025
002340.ZK	12/10/2024	SDB3261439319	(45,800.00)	0.9429	(43,925.59)	(43,183.81)	0.0000	4.5800	(596.5569)	0.0000	5.5883	(7.1560)	0.0000	1	(1.5677)	01/06/2025
002340.ZK	12/10/2024	SDB3261439319	(8,100.00)	0.9429	(7,768.50)	(7,637.31)	0.0000	4.5800	(596.5569)	0.0000	0.9883	(1.2656)	0.0000	1	(0.2773)	01/06/2025
002340.ZK	12/10/2024	SDB3261439319	(4,500.00)	0.9429	(4,315.83)	(4,242.95)	0.0000	4.5800	(596.5569)	0.0000	0.5491	(0.7031)	0.0000	1	(0.1540)	01/06/2025
002340.ZK	12/10/2024	SDB3261439319	(10,700.00)	0.9429	(10,262.09)	(10,088.79)	0.0000	4.5800	(596.5569)	0.0000	1.3056	(1.6718)	0.0000	1	(0.3663)	01/06/2025
002340.ZK	12/10/2024	SDB3261439319	(34,400.00)	0.9429	(32,992.15)	(32,435.00)	0.0000	4.5800	(596.5569)	0.0000	4.1973	(5.3748)	0.0000	1	(1.1775)	01/06/2025
002340.ZK	12/10/2024	SDB3261439319	(3,500.00)	0.9429	(3,356.76)	(3,300.07)	0.0000	4.5800	(596.5569)	0.0000	0.4271	(0.5469)	0.0000	1	(0.1198)	01/06/2025
002340.ZK	12/10/2024	SDB3261439319	(28,600.00)	0.9429	(27,429.52)	(26,966.31)	0.0000	4.5800	(596.5569)	0.0000	3.4896	(4.4686)	0.0000	1	(0.9790)	01/06/2025
002340.ZK	12/10/2024	SDB3261439319	(38,700.00)	0.9429	(37,116.16)	(36,489.38)	0.0000	4.5800	(596.5569)	0.0000	4.7220	(6.0467)	0.0000	1	(1.3247)	01/06/2025
002340.ZK	12/10/2024	SDB3261439319	(2,400.00)	0.9429	(2,301.78)	(2,262.91)	0.0000	4.5800	(596.5569)	0.0000	0.2928	(0.3750)	0.0000	1	(0.0821)	01/06/2025
002340.ZK	12/10/2024	SDB3261439319	(15,400.00)	0.9429	(14,769.74)	(14,520.32)	0.0000	4.5800	(596.5569)	0.0000	1.8790	(2.4062)	0.0000	1	(0.5271)	01/06/2025
002340.ZK	12/10/2024	SDB3261439319	(11,500.00)	0.9429	(11,029.35)	(10,843.10)	0.0000	4.5800	(596.5569)	0.0000	1.4032	(1.7968)	0.0000	1	(0.3936)	01/06/2025
002340.ZK	12/10/2024	SDB3261439319	(17,200.00)	0.9429	(16,496.07)	(16,217.50)	0.0000	4.5800	(596.5569)	0.0000	2.0987	(2.6874)	0.0000	1	(0.5887)	01/06/2025
002340.ZK	12/09/2024	SDB3261439319	(3,200.00)	0.9430	(3,069.04)	(3,017.71)	0.0000	4.5800	(596.5569)	0.0000	0.3904	(0.5001)	0.0000	1	(0.1096)	01/06/2025
002340.ZK	12/09/2024	SDB3261439319	(78,900.00)	0.9430	(75,670.94)	(74,405.38)	0.0000	4.5800	(596.5569)	0.0000	9.6270	(12.3297)	0.0000	1	(2.7027)	01/06/2025
002340.ZK	12/09/2024	SDB3261439319	(100.00)	0.9430	(95.91)	(94.30)	0.0000	4.5800	(596.5569)	0.0000	0.0122	(0.0156)	0.0000	1	(0.0034)	01/06/2025
002340.ZK	12/09/2024	SDB3261439319	(7,400.00)	0.9430	(7,097.15)	(6,978.45)	0.0000	4.5800	(596.5569)	0.0000	0.9029	(1.1564)	0.0000	1	(0.2535)	01/06/2025
002340.ZK	12/09/2024	SDB3261439319	(3,500.00)	0.9430	(3,356.76)	(3,300.62)	0.0000	4.5800	(596.5569)	0.0000	0.4271	(0.5469)	0.0000	1	(0.1199)	01/06/2025
002340.ZK	12/09/2024	SDB3261439319	(2,400.00)	0.9430	(2,301.78)	(2,263.28)	0.0000	4.5800	(596.5569)	0.0000	0.2928	(0.3750)	0.0000	1	(0.0822)	01/06/2025
002340.ZK	12/09/2024	SDB3261439319	(4,900.00)	0.9430	(4,699.46)	(4,620.87)	0.0000	4.5800	(596.5569)	0.0000	0.5979	(0.7657)	0.0000	1	(0.1678)	01/06/2025
002340.ZK	12/09/2024	SDB3261439319	(13,800.00)	0.9430	(13,235.22)	(13,013.87)	0.0000	4.5800	(596.5569)	0.0000	1.6838	(2.1565)	0.0000	1	(0.4727)	01/06/2025
002340.ZK	12/09/2024	SDB3261439319	(40,700.00)	0.9430	(39,034.31)	(38,381.48)	0.0000	4.5800	(596.5569)	0.0000	4.9660	(6.3602)	0.0000	1	(1.3942)	01/06/2025
002340.ZK	12/09/2024	SDB3261439319	(10,400.00)	0.9430	(9,974.37)	(9,807.55)	0.0000	4.5800	(596.5569)	0.0000	1.2690	(1.6252)	0.0000	1	(0.3563)	01/06/2025
002340.ZK	12/09/2024	SDB3261439319	(11,900.00)	0.9430	(11,412.98)	(11,222.10)	0.0000	4.5800	(596.5569)	0.0000	1.4520	(1.8596)	0.0000	1	(0.4076)	01/06/2025
002340.ZK	12/09/2024	SDB3261439319	(40,300.00)	0.9430	(38,650.68)	(38,004.27)	0.0000	4.5800	(596.5569)	0.0000	4.9172	(6.2977)	0.0000	1	(1.3805)	01/06/2025
002340.ZK	12/09/2024	SDB3261439319	(1,500.00)	0.9430	(1,438.61)	(1,414.55)	0.0000	4.5800	(596.5569)	0.0000	0.1830	(0.2344)	0.0000	1	(0.0514)	01/06/2025
002340.ZK	12/09/2024	SDB3261439319	(3,500.00)	0.9430	(3,356.76)	(3,300.62)	0.0000	4.5800	(596.5569)	0.0000	0.4271	(0.5469)	0.0000	1	(0.1199)	01/06/2025
002340.ZK	12/09/2024	SDB3261439319	(800.00)	0.9430	(767.26)	(754.43)	0.0000	4.5800	(596.5569)	0.0000	0.0976	(0.1250)	0.0000	1	(0.0274)	01/06/2025
002340.ZK	12/09/2024	SDB3261439319	(3,100.00)	0.9430	(2,973.13)	(2,923.41)	0.0000	4.5800	(596.5569)	0.0000	0.3782	(0.4844)	0.0000	1	(0.1062)	01/06/2025
002340.ZK	12/09/2024	SDB3261439319	(100.00)	0.9430	(95.91)	(94.30)	0.0000	4.5800	(596.5569)	0.0000	0.0122	(0.0156)	0.0000	1	(0.0034)	01/06/2025
002340.ZK	12/09/2024	SDB3261439319	(700.00)	0.9430	(671.35)	(660.12)	0.0000	4.5800	(596.5569)	0.0000	0.0854	(0.1094)	0.0000	1	(0.0240)	01/06/2025
002340.ZK	12/09/2024	SDB3261439319	(45,800.00)	0.9430	(43,925.59)	(43,190.96)	0.0000	4.5800	(596.5569)	0.0000	5.5883	(7.1572)	0.0000	1	(1.5689)	01/06/2025
002340.ZK	12/09/2024	SDB3261439319	(8,100.00)	0.9430	(7,768.50)	(7,638.58)	0.0000	4.5800	(596.5569)	0.0000	0.9883	(1.2658)	0.0000	1	(0.2775)	01/06/2025
002340.ZK	12/09/2024	SDB3261439319	(4,500.00)	0.9430	(4,315.83)	(4,243.65)	0.0000	4.5800	(596.5569)	0.0000	0.5491	(0.7032)	0.0000	1	(0.1541)	01/06/2025
002340.ZK	12/09/2024	SDB3261439319	(10,700.00)	0.9430	(10,262.09)	(10,090.46)	0.0000	4.5800	(596.5569)	0.0000	1.3056	(1.6721)	0.0000	1	(0.3665)	01/06/2025
002340.ZK	12/09/2024	SDB3261439319	(34,400.00)	0.9430	(32,992.15)	(32,440.37)	0.0000	4.5800	(596.5569)	0.0000	4.1973	(5.3757)	0.0000	1	(1.1784)	01/06/2025
002340.ZK	12/09/2024	SDB3261439319	(3,500.00)	0.9430	(3,356.76)	(3,300.62)	0.0000	4.5800	(596.5569)	0.0000	0.4271	(0.5469)	0.0000	1	(0.1199)	01/06/2025
002340.ZK	12/09/2024	SDB3261439319	(28,600.00)	0.9430	(27,429.52)	(26,970.77)	0.0000	4.5800	(596.5569)	0.0000	3.4896	(4.4693)	0.0000	1	(0.9797)	01/06/2025
002340.ZK	12/09/2024	SDB3261439319	(38,700.00)	0.9430	(37,116.16)	(36,495.42)	0.0000	4.5800	(596.5569)	0.0000	4.7220	(6.0477)	0.0000	1	(1.3257)	01/06/2025
002340.ZK	12/09/2024	SDB3261439319	(2,400.00)	0.9430	(2,301.78)	(2,263.28)	0.0000	4.5800	(596.5569)	0.0000	0.2928	(0.3750)	0.0000	1	(0.0822)	01/06/2025
002340.ZK	12/09/2024	SDB3261439319	(15,400.00)	0.9430	(14,769.74)	(14,522.72)	0.0000	4.5800	(596.5569)	0.0000	1.8790	(2.4066)	0.0000	1	(0.5275)	01/06/2025
002340.ZK	12/09/2024	SDB3261439319	(11,500.00)	0.9430	(11,029.35)	(10,844.89)	0.0000	4.5800	(596.5569)	0.0000	1.4032	(1.7971)	0.0000	1	(0.3939)	01/06/2025
002340.ZK	12/09/2024	SDB3261439319	(17,200.00)	0.9430	(16,496.07)	(16,220.18)	0.0000	4.5800	(596.5569)	0.0000	2.0987	(2.6879)	0.0000	1	(0.5892)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
GEM CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002340.ZK	12/06/2024	SDB3261439319	(3,200.00)	0.9576	(3,069.04)	(3,064.32)	0.0000	4.5800	(596.5569)	0.0000	1.1713	(1.5234)	0.0000	3	(0.3520)	01/06/2025
002340.ZK	12/06/2024	SDB3261439319	(78,900.00)	0.9576	(75,670.94)	(75,554.64)	0.0000	4.5800	(596.5569)	0.0000	28.8811	(37.5605)	0.0000	3	(8.6795)	01/06/2025
002340.ZK	12/06/2024	SDB3261439319	(100.00)	0.9576	(95.91)	(95.76)	0.0000	4.5800	(596.5569)	0.0000	0.0366	(0.0476)	0.0000	3	(0.0110)	01/06/2025
002340.ZK	12/06/2024	SDB3261439319	(7,400.00)	0.9576	(7,097.15)	(7,086.24)	0.0000	4.5800	(596.5569)	0.0000	2.7087	(3.5228)	0.0000	3	(0.8140)	01/06/2025
002340.ZK	12/06/2024	SDB3261439319	(3,500.00)	0.9576	(3,356.76)	(3,351.60)	0.0000	4.5800	(596.5569)	0.0000	1.2812	(1.6662)	0.0000	3	(0.3850)	01/06/2025
002340.ZK	12/06/2024	SDB3261439319	(2,400.00)	0.9576	(2,301.78)	(2,298.24)	0.0000	4.5800	(596.5569)	0.0000	0.8785	(1.1425)	0.0000	3	(0.2640)	01/06/2025
002340.ZK	12/06/2024	SDB3261439319	(4,900.00)	0.9576	(4,699.46)	(4,692.24)	0.0000	4.5800	(596.5569)	0.0000	1.7936	(2.3327)	0.0000	3	(0.5390)	01/06/2025
002340.ZK	12/06/2024	SDB3261439319	(13,800.00)	0.9576	(13,235.22)	(13,214.88)	0.0000	4.5800	(596.5569)	0.0000	5.0514	(6.5695)	0.0000	3	(1.5181)	01/06/2025
002340.ZK	12/06/2024	SDB3261439319	(40,700.00)	0.9576	(39,034.31)	(38,974.32)	0.0000	4.5800	(596.5569)	0.0000	14.8981	(19.3753)	0.0000	3	(4.4772)	01/06/2025
002340.ZK	12/06/2024	SDB3261439319	(10,400.00)	0.9576	(9,974.37)	(9,959.04)	0.0000	4.5800	(596.5569)	0.0000	3.8069	(4.9509)	0.0000	3	(1.1441)	01/06/2025
002340.ZK	12/06/2024	SDB3261439319	(11,900.00)	0.9576	(11,412.98)	(11,395.44)	0.0000	4.5800	(596.5569)	0.0000	4.3560	(5.6650)	0.0000	3	(1.3091)	01/06/2025
002340.ZK	12/06/2024	SDB3261439319	(40,300.00)	0.9576	(38,650.68)	(38,591.28)	0.0000	4.5800	(596.5569)	0.0000	14.7517	(19.1849)	0.0000	3	(4.4332)	01/06/2025
002340.ZK	12/06/2024	SDB3261439319	(1,500.00)	0.9576	(1,438.61)	(1,436.40)	0.0000	4.5800	(596.5569)	0.0000	0.5491	(0.7141)	0.0000	3	(0.1650)	01/06/2025
002340.ZK	12/06/2024	SDB3261439319	(3,500.00)	0.9576	(3,356.76)	(3,351.60)	0.0000	4.5800	(596.5569)	0.0000	1.2812	(1.6662)	0.0000	3	(0.3850)	01/06/2025
002340.ZK	12/06/2024	SDB3261439319	(800.00)	0.9576	(767.26)	(766.08)	0.0000	4.5800	(596.5569)	0.0000	0.2928	(0.3808)	0.0000	3	(0.0880)	01/06/2025
002340.ZK	12/06/2024	SDB3261439319	(3,100.00)	0.9576	(2,973.13)	(2,968.56)	0.0000	4.5800	(596.5569)	0.0000	1.1347	(1.4758)	0.0000	3	(0.3410)	01/06/2025
002340.ZK	12/06/2024	SDB3261439319	(100.00)	0.9576	(95.91)	(95.76)	0.0000	4.5800	(596.5569)	0.0000	0.0366	(0.0476)	0.0000	3	(0.0110)	01/06/2025
002340.ZK	12/06/2024	SDB3261439319	(700.00)	0.9576	(671.35)	(670.32)	0.0000	4.5800	(596.5569)	0.0000	0.2562	(0.3332)	0.0000	3	(0.0770)	01/06/2025
002340.ZK	12/06/2024	SDB3261439319	(45,800.00)	0.9576	(43,925.59)	(43,858.08)	0.0000	4.5800	(596.5569)	0.0000	16.7649	(21.8032)	0.0000	3	(5.0383)	01/06/2025
002340.ZK	12/06/2024	SDB3261439319	(8,100.00)	0.9576	(7,768.50)	(7,756.56)	0.0000	4.5800	(596.5569)	0.0000	2.9650	(3.8560)	0.0000	3	(0.8910)	01/06/2025
002340.ZK	12/06/2024	SDB3261439319	(4,500.00)	0.9576	(4,315.83)	(4,309.20)	0.0000	4.5800	(596.5569)	0.0000	1.6472	(2.1422)	0.0000	3	(0.4950)	01/06/2025
002340.ZK	12/06/2024	SDB3261439319	(10,700.00)	0.9576	(10,262.09)	(10,246.32)	0.0000	4.5800	(596.5569)	0.0000	3.9167	(5.0938)	0.0000	3	(1.1771)	01/06/2025
002340.ZK	12/06/2024	SDB3261439319	(34,400.00)	0.9576	(32,992.15)	(32,941.44)	0.0000	4.5800	(596.5569)	0.0000	12.5920	(16.3762)	0.0000	3	(3.7842)	01/06/2025
002340.ZK	12/06/2024	SDB3261439319	(3,500.00)	0.9576	(3,356.76)	(3,351.60)	0.0000	4.5800	(596.5569)	0.0000	1.2812	(1.6662)	0.0000	3	(0.3850)	01/06/2025
002340.ZK	12/06/2024	SDB3261439319	(28,600.00)	0.9576	(27,429.52)	(27,387.36)	0.0000	4.5800	(596.5569)	0.0000	10.4689	(13.6151)	0.0000	3	(3.1462)	01/06/2025
002340.ZK	12/06/2024	SDB3261439319	(38,700.00)	0.9576	(37,116.16)	(37,059.12)	0.0000	4.5800	(596.5569)	0.0000	14.1660	(18.4232)	0.0000	3	(4.2572)	01/06/2025
002340.ZK	12/06/2024	SDB3261439319	(2,400.00)	0.9576	(2,301.78)	(2,298.24)	0.0000	4.5800	(596.5569)	0.0000	0.8785	(1.1425)	0.0000	3	(0.2640)	01/06/2025
002340.ZK	12/06/2024	SDB3261439319	(15,400.00)	0.9576	(14,769.74)	(14,747.04)	0.0000	4.5800	(596.5569)	0.0000	5.6371	(7.3312)	0.0000	3	(1.6941)	01/06/2025
002340.ZK	12/06/2024	SDB3261439319	(11,500.00)	0.9576	(11,029.35)	(11,012.40)	0.0000	4.5800	(596.5569)	0.0000	4.2095	(5.4746)	0.0000	3	(1.2651)	01/06/2025
002340.ZK	12/06/2024	SDB3261439319	(17,200.00)	0.9576	(16,496.07)	(16,470.72)	0.0000	4.5800	(596.5569)	0.0000	6.2960	(8.1881)	0.0000	3	(1.8921)	01/06/2025
002340.ZK	12/05/2024	SDB3261439319	(3,200.00)	0.9620	(3,069.04)	(3,078.55)	0.0000	4.5800	(596.5569)	0.0000	0.3904	(0.5101)	0.0000	1	(0.1197)	01/06/2025
002340.ZK	12/05/2024	SDB3261439319	(78,900.00)	0.9620	(75,670.94)	(75,905.51)	0.0000	4.5800	(596.5569)	0.0000	9.6270	(12.5783)	0.0000	1	(2.9513)	01/06/2025
002340.ZK	12/05/2024	SDB3261439319	(100.00)	0.9620	(95.91)	(96.20)	0.0000	4.5800	(596.5569)	0.0000	0.0122	(0.0159)	0.0000	1	(0.0037)	01/06/2025
002340.ZK	12/05/2024	SDB3261439319	(7,400.00)	0.9620	(7,097.15)	(7,119.15)	0.0000	4.5800	(596.5569)	0.0000	0.9029	(1.1797)	0.0000	1	(0.2768)	01/06/2025
002340.ZK	12/05/2024	SDB3261439319	(3,500.00)	0.9620	(3,356.76)	(3,367.16)	0.0000	4.5800	(596.5569)	0.0000	0.4271	(0.5580)	0.0000	1	(0.1309)	01/06/2025
002340.ZK	12/05/2024	SDB3261439319	(2,400.00)	0.9620	(2,301.78)	(2,308.91)	0.0000	4.5800	(596.5569)	0.0000	0.2928	(0.3826)	0.0000	1	(0.0898)	01/06/2025
002340.ZK	12/05/2024	SDB3261439319	(4,900.00)	0.9620	(4,699.46)	(4,714.03)	0.0000	4.5800	(596.5569)	0.0000	0.5979	(0.7812)	0.0000	1	(0.1833)	01/06/2025
002340.ZK	12/05/2024	SDB3261439319	(13,800.00)	0.9620	(13,235.22)	(13,276.25)	0.0000	4.5800	(596.5569)	0.0000	1.6838	(2.2000)	0.0000	1	(0.5162)	01/06/2025
002340.ZK	12/05/2024	SDB3261439319	(40,700.00)	0.9620	(39,034.31)	(39,155.31)	0.0000	4.5800	(596.5569)	0.0000	4.9660	(6.4884)	0.0000	1	(1.5224)	01/06/2025
002340.ZK	12/05/2024	SDB3261439319	(10,400.00)	0.9620	(9,974.37)	(10,005.29)	0.0000	4.5800	(596.5569)	0.0000	1.2690	(1.6580)	0.0000	1	(0.3890)	01/06/2025
002340.ZK	12/05/2024	SDB3261439319	(11,900.00)	0.9620	(11,412.98)	(11,448.36)	0.0000	4.5800	(596.5569)	0.0000	1.4520	(1.8971)	0.0000	1	(0.4451)	01/06/2025
002340.ZK	12/05/2024	SDB3261439319	(40,300.00)	0.9620	(38,650.68)	(38,770.49)	0.0000	4.5800	(596.5569)	0.0000	4.9172	(6.4247)	0.0000	1	(1.5074)	01/06/2025
002340.ZK	12/05/2024	SDB3261439319	(1,500.00)	0.9620	(1,438.61)	(1,443.07)	0.0000	4.5800	(596.5569)	0.0000	0.1830	(0.2391)	0.0000	1	(0.0561)	01/06/2025
002340.ZK	12/05/2024	SDB3261439319	(3,500.00)	0.9620	(3,356.76)	(3,367.16)	0.0000	4.5800	(596.5569)	0.0000	0.4271	(0.5580)	0.0000	1	(0.1309)	01/06/2025
002340.ZK	12/05/2024	SDB3261439319	(800.00)	0.9620	(767.26)	(769.64)	0.0000	4.5800	(596.5569)	0.0000	0.0976	(0.1275)	0.0000	1	(0.0299)	01/06/2025
002340.ZK	12/05/2024	SDB3261439319	(3,100.00)	0.9620	(2,973.13)	(2,982.35)	0.0000	4.5800	(596.5569)	0.0000	0.3782	(0.4942)	0.0000	1	(0.1160)	01/06/2025
002340.ZK	12/05/2024	SDB3261439319	(100.00)	0.9620	(95.91)	(96.20)	0.0000	4.5800	(596.5569)	0.0000	0.0122	(0.0159)	0.0000	1	(0.0037)	01/06/2025
002340.ZK	12/05/2024	SDB3261439319	(700.00)	0.9620	(671.35)	(673.43)	0.0000	4.5800	(596.5569)	0.0000	0.0854	(0.1118)	0.0000	1	(0.0262)	01/06/2025
002340.ZK	12/05/2024	SDB3261439319	(45,800.00)	0.9620	(43,925.59)	(44,061.75)	0.0000	4.5800	(596.5569)	0.0000	5.5883	(7.3015)	0.0000	1	(1.7132)	01/06/2025
002340.ZK	12/05/2024	SDB3261439319	(8,100.00)	0.9620	(7,768.50)	(7,792.58)	0.0000	4.5800	(596.5569)	0.0000	0.9883	(1.2913)	0.0000	1	(0.3030)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
GEM CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002340.ZK	12/05/2024	SDB3261439319	(4,500.00)	0.9620	(4,315.83)	(4,329.21)	0.0000	4.5800	(596.5569)	0.0000	0.5491	(0.7174)	0.0000	1	(0.1683)	01/06/2025
002340.ZK	12/05/2024	SDB3261439319	(10,700.00)	0.9620	(10,262.09)	(10,293.90)	0.0000	4.5800	(596.5569)	0.0000	1.3056	(1.7058)	0.0000	1	(0.4002)	01/06/2025
002340.ZK	12/05/2024	SDB3261439319	(34,400.00)	0.9620	(32,992.15)	(33,094.42)	0.0000	4.5800	(596.5569)	0.0000	4.1973	(5.4841)	0.0000	1	(1.2868)	01/06/2025
002340.ZK	12/05/2024	SDB3261439319	(3,500.00)	0.9620	(3,356.76)	(3,367.16)	0.0000	4.5800	(596.5569)	0.0000	0.4271	(0.5580)	0.0000	1	(0.1309)	01/06/2025
002340.ZK	12/05/2024	SDB3261439319	(28,600.00)	0.9620	(27,429.52)	(27,514.54)	0.0000	4.5800	(596.5569)	0.0000	3.4896	(4.5594)	0.0000	1	(1.0698)	01/06/2025
002340.ZK	12/05/2024	SDB3261439319	(38,700.00)	0.9620	(37,116.16)	(37,231.22)	0.0000	4.5800	(596.5569)	0.0000	4.7220	(6.1696)	0.0000	1	(1.4476)	01/06/2025
002340.ZK	12/05/2024	SDB3261439319	(2,400.00)	0.9620	(2,301.78)	(2,308.91)	0.0000	4.5800	(596.5569)	0.0000	0.2928	(0.3826)	0.0000	1	(0.0898)	01/06/2025
002340.ZK	12/05/2024	SDB3261439319	(15,400.00)	0.9620	(14,769.74)	(14,815.52)	0.0000	4.5800	(596.5569)	0.0000	1.8790	(2.4551)	0.0000	1	(0.5760)	01/06/2025
002340.ZK	12/05/2024	SDB3261439319	(11,500.00)	0.9620	(11,029.35)	(11,063.54)	0.0000	4.5800	(596.5569)	0.0000	1.4032	(1.8333)	0.0000	1	(0.4302)	01/06/2025
002340.ZK	12/05/2024	SDB3261439319	(17,200.00)	0.9620	(16,496.07)	(16,547.21)	0.0000	4.5800	(596.5569)	0.0000	2.0987	(2.7420)	0.0000	1	(0.6434)	01/06/2025
002340.ZK	12/04/2024	SDB3261439319	(3,200.00)	0.9591	(3,069.04)	(3,069.04)	0.0000	4.5800	(596.5569)	0.0000	0.3904	(0.5086)	0.0000	1	(0.1181)	01/06/2025
002340.ZK	12/04/2024	SDB3261439319	(78,900.00)	0.9591	(75,670.94)	(75,670.94)	0.0000	4.5800	(596.5569)	0.0000	9.6270	(12.5395)	0.0000	1	(2.9124)	01/06/2025
002340.ZK	12/04/2024	SDB3261439319	(100.00)	0.9591	(95.91)	(95.91)	0.0000	4.5800	(596.5569)	0.0000	0.0122	(0.0159)	0.0000	1	(0.0037)	01/06/2025
002340.ZK	12/04/2024	SDB3261439319	(7,400.00)	0.9591	(7,097.15)	(7,097.15)	0.0000	4.5800	(596.5569)	0.0000	0.9029	(1.1761)	0.0000	1	(0.2732)	01/06/2025
002340.ZK	12/04/2024	SDB3261439319	(3,500.00)	0.9591	(3,356.76)	(3,356.76)	0.0000	4.5800	(596.5569)	0.0000	0.4271	(0.5562)	0.0000	1	(0.1292)	01/06/2025
002340.ZK	12/04/2024	SDB3261439319	(2,400.00)	0.9591	(2,301.78)	(2,301.78)	0.0000	4.5800	(596.5569)	0.0000	0.2928	(0.3814)	0.0000	1	(0.0886)	01/06/2025
002340.ZK	12/04/2024	SDB3261439319	(4,900.00)	0.9591	(4,699.46)	(4,699.46)	0.0000	4.5800	(596.5569)	0.0000	0.5979	(0.7787)	0.0000	1	(0.1809)	01/06/2025
002340.ZK	12/04/2024	SDB3261439319	(13,800.00)	0.9591	(13,235.22)	(13,235.22)	0.0000	4.5800	(596.5569)	0.0000	1.6838	(2.1932)	0.0000	1	(0.5094)	01/06/2025
002340.ZK	12/04/2024	SDB3261439319	(40,700.00)	0.9591	(39,034.31)	(39,034.31)	0.0000	4.5800	(596.5569)	0.0000	4.9660	(6.4684)	0.0000	1	(1.5024)	01/06/2025
002340.ZK	12/04/2024	SDB3261439319	(10,400.00)	0.9591	(9,974.37)	(9,974.37)	0.0000	4.5800	(596.5569)	0.0000	1.2690	(1.6529)	0.0000	1	(0.3839)	01/06/2025
002340.ZK	12/04/2024	SDB3261439319	(11,900.00)	0.9591	(11,412.98)	(11,412.98)	0.0000	4.5800	(596.5569)	0.0000	1.4520	(1.8912)	0.0000	1	(0.4393)	01/06/2025
002340.ZK	12/04/2024	SDB3261439319	(40,300.00)	0.9591	(38,650.68)	(38,650.68)	0.0000	4.5800	(596.5569)	0.0000	4.9172	(6.4048)	0.0000	1	(1.4876)	01/06/2025
002340.ZK	12/04/2024	SDB3261439319	(1,500.00)	0.9591	(1,438.61)	(1,438.61)	0.0000	4.5800	(596.5569)	0.0000	0.1830	(0.2384)	0.0000	1	(0.0554)	01/06/2025
002340.ZK	12/04/2024	SDB3261439319	(3,500.00)	0.9591	(3,356.76)	(3,356.76)	0.0000	4.5800	(596.5569)	0.0000	0.4271	(0.5562)	0.0000	1	(0.1292)	01/06/2025
002340.ZK	12/04/2024	SDB3261439319	(800.00)	0.9591	(767.26)	(767.26)	0.0000	4.5800	(596.5569)	0.0000	0.0976	(0.1271)	0.0000	1	(0.0295)	01/06/2025
002340.ZK	12/04/2024	SDB3261439319	(3,100.00)	0.9591	(2,973.13)	(2,973.13)	0.0000	4.5800	(596.5569)	0.0000	0.3782	(0.4927)	0.0000	1	(0.1144)	01/06/2025
002340.ZK	12/04/2024	SDB3261439319	(100.00)	0.9591	(95.91)	(95.91)	0.0000	4.5800	(596.5569)	0.0000	0.0122	(0.0159)	0.0000	1	(0.0037)	01/06/2025
002340.ZK	12/04/2024	SDB3261439319	(700.00)	0.9591	(671.35)	(671.35)	0.0000	4.5800	(596.5569)	0.0000	0.0854	(0.1112)	0.0000	1	(0.0258)	01/06/2025
002340.ZK	12/04/2024	SDB3261439319	(45,800.00)	0.9591	(43,925.59)	(43,925.59)	0.0000	4.5800	(596.5569)	0.0000	5.5883	(7.2789)	0.0000	1	(1.6906)	01/06/2025
002340.ZK	12/04/2024	SDB3261439319	(8,100.00)	0.9591	(7,768.50)	(7,768.50)	0.0000	4.5800	(596.5569)	0.0000	0.9883	(1.2873)	0.0000	1	(0.2990)	01/06/2025
002340.ZK	12/04/2024	SDB3261439319	(4,500.00)	0.9591	(4,315.83)	(4,315.83)	0.0000	4.5800	(596.5569)	0.0000	0.5491	(0.7152)	0.0000	1	(0.1661)	01/06/2025
002340.ZK	12/04/2024	SDB3261439319	(10,700.00)	0.9591	(10,262.09)	(10,262.09)	0.0000	4.5800	(596.5569)	0.0000	1.3056	(1.7005)	0.0000	1	(0.3950)	01/06/2025
002340.ZK	12/04/2024	SDB3261439319	(34,400.00)	0.9591	(32,992.15)	(32,992.15)	0.0000	4.5800	(596.5569)	0.0000	4.1973	(5.4671)	0.0000	1	(1.2698)	01/06/2025
002340.ZK	12/04/2024	SDB3261439319	(3,500.00)	0.9591	(3,356.76)	(3,356.76)	0.0000	4.5800	(596.5569)	0.0000	0.4271	(0.5562)	0.0000	1	(0.1292)	01/06/2025
002340.ZK	12/04/2024	SDB3261439319	(28,600.00)	0.9591	(27,429.52)	(27,429.52)	0.0000	4.5800	(596.5569)	0.0000	3.4896	(4.5454)	0.0000	1	(1.0557)	01/06/2025
002340.ZK	12/04/2024	SDB3261439319	(38,700.00)	0.9591	(37,116.16)	(37,116.16)	0.0000	4.5800	(596.5569)	0.0000	4.7220	(6.1505)	0.0000	1	(1.4285)	01/06/2025
002340.ZK	12/04/2024	SDB3261439319	(2,400.00)	0.9591	(2,301.78)	(2,301.78)	0.0000	4.5800	(596.5569)	0.0000	0.2928	(0.3814)	0.0000	1	(0.0886)	01/06/2025
002340.ZK	12/04/2024	SDB3261439319	(15,400.00)	0.9591	(14,769.74)	(14,769.74)	0.0000	4.5800	(596.5569)	0.0000	1.8790	(2.4475)	0.0000	1	(0.5685)	01/06/2025
002340.ZK	12/04/2024	SDB3261439319	(11,500.00)	0.9591	(11,029.35)	(11,029.35)	0.0000	4.5800	(596.5569)	0.0000	1.4032	(1.8277)	0.0000	1	(0.4245)	01/06/2025
002340.ZK	12/04/2024	SDB3261439319	(17,200.00)	0.9591	(16,496.07)	(16,496.07)	0.0000	4.5800	(596.5569)	0.0000	2.0987	(2.7336)	0.0000	1	(0.6349)	01/06/2025
TOTAL GEM CO., LTD. CMN CLASS A SERIES NORTHBOUND											1,754.1550	(2,284.4903)	0.0000		(530.3353)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
GEOVIS TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND																
688568.SH	01/03/2025	SDB3260123611	(2,000.00)	7.1756	(16,467.32)	(14,351.19)	0.0000	4.3300	(1,329.9993)	0.0000	5.9420	(15.9059)	0.0000	3	(9.9639)	01/06/2025
688568.SH	01/03/2025	SDB3260123611	(2,100.00)	7.1756	(17,290.69)	(15,068.75)	0.0000	4.3300	(1,329.9993)	0.0000	6.2391	(16.7012)	0.0000	3	(10.4621)	01/06/2025
688568.SH	01/03/2025	SDB3260123611	(1,800.00)	7.1756	(14,820.59)	(12,916.07)	0.0000	4.3300	(1,329.9993)	0.0000	5.3478	(14.3153)	0.0000	3	(8.9675)	01/06/2025
688568.SH	01/03/2025	SDB3260123611	(2,500.00)	7.1756	(20,584.15)	(17,938.98)	0.0000	4.3300	(1,329.9993)	0.0000	7.4274	(19.8824)	0.0000	3	(12.4549)	01/06/2025
688568.SH	01/03/2025	SDB3260123611	(3,225.00)	7.1756	(26,553.55)	(23,141.29)	0.0000	4.3300	(1,329.9993)	0.0000	9.5814	(25.6482)	0.0000	3	(16.0668)	01/06/2025
688568.SH	01/03/2025	SDB3260123611	(640.00)	7.1756	(5,269.54)	(4,592.38)	0.0000	4.3300	(1,329.9993)	0.0000	1.9014	(5.0899)	0.0000	3	(3.1885)	01/06/2025
688568.SH	01/03/2025	SDB3260123611	(1,760.00)	7.1756	(14,491.24)	(12,629.04)	0.0000	4.3300	(1,329.9993)	0.0000	5.2289	(13.9972)	0.0000	3	(8.7683)	01/06/2025
688568.SH	01/03/2025	SDB3260123611	(5,000.00)	7.1756	(41,168.30)	(35,877.97)	0.0000	4.3300	(1,329.9993)	0.0000	14.8549	(39.7647)	0.0000	3	(24.9098)	01/06/2025
688568.SH	01/03/2025	SDB3260123611	(1,962.00)	7.1756	(16,154.44)	(14,078.51)	0.0000	4.3300	(1,329.9993)	0.0000	5.8291	(15.6037)	0.0000	3	(9.7746)	01/06/2025
688568.SH	01/03/2025	SDB3260123611	(5,138.00)	7.1756	(42,304.55)	(36,868.20)	0.0000	4.3300	(1,329.9993)	0.0000	15.2649	(40.8622)	0.0000	3	(25.5973)	01/06/2025
688568.SH	01/03/2025	SDB3260123611	(299.00)	7.1756	(2,461.86)	(2,145.50)	0.0000	4.3300	(1,329.9993)	0.0000	0.8883	(2.3779)	0.0000	3	(1.4896)	01/06/2025
688568.SH	01/03/2025	SDB3260123611	(200.00)	7.1756	(1,646.73)	(1,435.12)	0.0000	4.3300	(1,329.9993)	0.0000	0.5942	(1.5906)	0.0000	3	(0.9964)	01/06/2025
688568.SH	01/03/2025	SDB3260123611	(400.00)	7.1756	(3,293.46)	(2,870.24)	0.0000	4.3300	(1,329.9993)	0.0000	1.1884	(3.1812)	0.0000	3	(1.9928)	01/06/2025
688568.SH	01/03/2025	SDB3260123611	(2,100.00)	7.1756	(17,290.69)	(15,068.75)	0.0000	4.3300	(1,329.9993)	0.0000	6.2391	(16.7012)	0.0000	3	(10.4621)	01/06/2025
688568.SH	01/02/2025	SDB3260123611	(2,000.00)	7.1528	(16,467.32)	(14,305.57)	0.0000	4.3300	(1,329.9993)	0.0000	1.9807	(5.2851)	0.0000	1	(3.3045)	01/06/2025
688568.SH	01/02/2025	SDB3260123611	(2,100.00)	7.1528	(17,290.69)	(15,020.85)	0.0000	4.3300	(1,329.9993)	0.0000	2.0797	(5.5494)	0.0000	1	(3.4697)	01/06/2025
688568.SH	01/02/2025	SDB3260123611	(1,800.00)	7.1528	(14,820.59)	(12,875.01)	0.0000	4.3300	(1,329.9993)	0.0000	1.7826	(4.7566)	0.0000	1	(2.9740)	01/06/2025
688568.SH	01/02/2025	SDB3260123611	(2,500.00)	7.1528	(20,584.15)	(17,881.96)	0.0000	4.3300	(1,329.9993)	0.0000	2.4758	(6.6064)	0.0000	1	(4.1306)	01/06/2025
688568.SH	01/02/2025	SDB3260123611	(3,225.00)	7.1528	(26,553.55)	(23,067.73)	0.0000	4.3300	(1,329.9993)	0.0000	3.1938	(8.5222)	0.0000	1	(5.3284)	01/06/2025
688568.SH	01/02/2025	SDB3260123611	(640.00)	7.1528	(5,269.54)	(4,577.78)	0.0000	4.3300	(1,329.9993)	0.0000	0.6338	(1.6912)	0.0000	1	(1.0574)	01/06/2025
688568.SH	01/02/2025	SDB3260123611	(1,760.00)	7.1528	(14,491.24)	(12,588.90)	0.0000	4.3300	(1,329.9993)	0.0000	1.7430	(4.6509)	0.0000	1	(2.9079)	01/06/2025
688568.SH	01/02/2025	SDB3260123611	(5,000.00)	7.1528	(41,168.30)	(35,763.92)	0.0000	4.3300	(1,329.9993)	0.0000	4.9516	(13.2128)	0.0000	1	(8.2611)	01/06/2025
688568.SH	01/02/2025	SDB3260123611	(1,962.00)	7.1528	(16,154.44)	(13,943.76)	0.0000	4.3300	(1,329.9993)	0.0000	1.9430	(5.1847)	0.0000	1	(3.2417)	01/06/2025
688568.SH	01/02/2025	SDB3260123611	(5,138.00)	7.1528	(42,304.55)	(36,751.00)	0.0000	4.3300	(1,329.9993)	0.0000	5.0883	(13.5774)	0.0000	1	(8.4892)	01/06/2025
688568.SH	01/02/2025	SDB3260123611	(299.00)	7.1528	(2,461.86)	(2,138.68)	0.0000	4.3300	(1,329.9993)	0.0000	0.2961	(0.7901)	0.0000	1	(0.4940)	01/06/2025
688568.SH	01/02/2025	SDB3260123611	(200.00)	7.1528	(1,646.73)	(1,430.56)	0.0000	4.3300	(1,329.9993)	0.0000	0.1981	(0.5285)	0.0000	1	(0.3304)	01/06/2025
688568.SH	01/02/2025	SDB3260123611	(400.00)	7.1528	(3,293.46)	(2,861.11)	0.0000	4.3300	(1,329.9993)	0.0000	0.3961	(1.0570)	0.0000	1	(0.6609)	01/06/2025
688568.SH	01/02/2025	SDB3260123611	(2,100.00)	7.1528	(17,290.69)	(15,020.85)	0.0000	4.3300	(1,329.9993)	0.0000	2.0797	(5.5494)	0.0000	1	(3.4697)	01/06/2025
688568.SH	12/31/2024	SDB3260123611	(2,000.00)	7.1056	(16,467.32)	(14,211.29)	0.0000	4.3300	(1,329.9993)	0.0000	3.9613	(10.5006)	0.0000	2	(6.5393)	01/06/2025
688568.SH	12/31/2024	SDB3260123611	(2,100.00)	7.1056	(17,290.69)	(14,921.86)	0.0000	4.3300	(1,329.9993)	0.0000	4.1594	(11.0256)	0.0000	2	(6.8662)	01/06/2025
688568.SH	12/31/2024	SDB3260123611	(1,800.00)	7.1056	(14,820.59)	(12,790.16)	0.0000	4.3300	(1,329.9993)	0.0000	3.5652	(9.4505)	0.0000	2	(5.8853)	01/06/2025
688568.SH	12/31/2024	SDB3260123611	(2,500.00)	7.1056	(20,584.15)	(17,764.12)	0.0000	4.3300	(1,329.9993)	0.0000	4.9516	(13.1257)	0.0000	2	(8.1741)	01/06/2025
688568.SH	12/31/2024	SDB3260123611	(3,225.00)	7.1056	(26,553.55)	(22,915.71)	0.0000	4.3300	(1,329.9993)	0.0000	6.3876	(16.9322)	0.0000	2	(10.5446)	01/06/2025
688568.SH	12/31/2024	SDB3260123611	(640.00)	7.1056	(5,269.54)	(4,547.61)	0.0000	4.3300	(1,329.9993)	0.0000	1.2676	(3.3602)	0.0000	2	(2.0926)	01/06/2025
688568.SH	12/31/2024	SDB3260123611	(1,760.00)	7.1056	(14,491.24)	(12,505.94)	0.0000	4.3300	(1,329.9993)	0.0000	3.4859	(9.2405)	0.0000	2	(5.7545)	01/06/2025
688568.SH	12/31/2024	SDB3260123611	(5,000.00)	7.1056	(41,168.30)	(35,528.24)	0.0000	4.3300	(1,329.9993)	0.0000	9.9033	(26.2514)	0.0000	2	(16.3481)	01/06/2025
688568.SH	12/31/2024	SDB3260123611	(1,962.00)	7.1056	(16,154.44)	(13,941.28)	0.0000	4.3300	(1,329.9993)	0.0000	3.8860	(10.3011)	0.0000	2	(6.4150)	01/06/2025
688568.SH	12/31/2024	SDB3260123611	(5,138.00)	7.1056	(42,304.55)	(36,508.81)	0.0000	4.3300	(1,329.9993)	0.0000	10.1766	(26.9759)	0.0000	2	(16.7993)	01/06/2025
688568.SH	12/31/2024	SDB3260123611	(299.00)	7.1056	(2,461.86)	(2,124.59)	0.0000	4.3300	(1,329.9993)	0.0000	0.5922	(1.5698)	0.0000	2	(0.9776)	01/06/2025
688568.SH	12/31/2024	SDB3260123611	(200.00)	7.1056	(1,646.73)	(1,421.13)	0.0000	4.3300	(1,329.9993)	0.0000	0.3961	(1.0501)	0.0000	2	(0.6539)	01/06/2025
688568.SH	12/31/2024	SDB3260123611	(400.00)	7.1056	(3,293.46)	(2,842.26)	0.0000	4.3300	(1,329.9993)	0.0000	0.7923	(2.1001)	0.0000	2	(1.3079)	01/06/2025
688568.SH	12/31/2024	SDB3260123611	(2,100.00)	7.1056	(17,290.69)	(14,921.86)	0.0000	4.3300	(1,329.9993)	0.0000	4.1594	(11.0256)	0.0000	2	(6.8662)	01/06/2025
688568.SH	12/30/2024	SDB3260123611	(2,000.00)	7.1934	(16,467.32)	(14,386.72)	0.0000	4.3300	(1,329.9993)	0.0000	1.9807	(5.3151)	0.0000	1	(3.3344)	01/06/2025
688568.SH	12/30/2024	SDB3260123611	(2,100.00)	7.1934	(17,290.69)	(15,106.05)	0.0000	4.3300	(1,329.9993)	0.0000	2.0797	(5.5808)	0.0000	1	(3.5012)	01/06/2025
688568.SH	12/30/2024	SDB3260123611	(1,800.00)	7.1934	(14,820.59)	(12,948.04)	0.0000	4.3300	(1,329.9993)	0.0000	1.7826	(4.7836)	0.0000	1	(3.0010)	01/06/2025
688568.SH	12/30/2024	SDB3260123611	(2,500.00)	7.1934	(20,584.15)	(17,983.40)	0.0000	4.3300	(1,329.9993)	0.0000	2.4758	(6.6439)	0.0000	1	(4.1680)	01/06/2025
688568.SH	12/30/2024	SDB3260123611	(3,225.00)	7.1934	(26,553.55)	(23,198.58)	0.0000	4.3300	(1,329.9993)	0.0000	3.1938	(8.5706)	0.0000	1	(5.3768)	01/06/2025
688568.SH	12/30/2024	SDB3260123611	(640.00)	7.1934	(5,269.54)	(4,603.75)	0.0000	4.3300	(1,329.9993)	0.0000	0.6338	(1.7008)	0.0000	1	(1.0670)	01/06/2025
688568.SH	12/30/2024	SDB3260123611	(1,760.00)	7.1934	(14,491.24)	(12,660.31)	0.0000	4.3300	(1,329.9993)	0.0000	1.7430	(4.6773)	0.0000	1	(2.9343)	01/06/2025
688568.SH	12/30/2024	SDB3260123611	(5,000.00)	7.1934	(41,168.30)	(35,966.79)	0.0000	4.3300	(1,329.9993)	0.0000	4.9516	(13.2877)	0.0000	1	(8.3361)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
GEOVIS TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
688568.SH	12/30/2024	SDB3260123611	(1,962.00)	7.1934	(16,154.44)	(14,113.37)	0.0000	4.3300	(1,329.9993)	0.0000	1.9430	(5.2141)	0.0000	1	(3.2711)	01/06/2025
688568.SH	12/30/2024	SDB3260123611	(5,138.00)	7.1934	(42,304.55)	(36,959.47)	0.0000	4.3300	(1,329.9993)	0.0000	5.0883	(13.6545)	0.0000	1	(8.5662)	01/06/2025
688568.SH	12/30/2024	SDB3260123611	(299.00)	7.1934	(2,461.86)	(2,150.81)	0.0000	4.3300	(1,329.9993)	0.0000	0.2961	(0.7946)	0.0000	1	(0.4985)	01/06/2025
688568.SH	12/30/2024	SDB3260123611	(200.00)	7.1934	(1,646.73)	(1,438.67)	0.0000	4.3300	(1,329.9993)	0.0000	0.1981	(0.5315)	0.0000	1	(0.3334)	01/06/2025
688568.SH	12/30/2024	SDB3260123611	(400.00)	7.1934	(3,293.46)	(2,877.34)	0.0000	4.3300	(1,329.9993)	0.0000	0.3961	(1.0630)	0.0000	1	(0.6669)	01/06/2025
688568.SH	12/30/2024	SDB3260123611	(2,100.00)	7.1934	(17,290.69)	(15,106.05)	0.0000	4.3300	(1,329.9993)	0.0000	2.0797	(5.5808)	0.0000	1	(3.5012)	01/06/2025
688568.SH	12/27/2024	SDB3260123611	(2,000.00)	7.4781	(16,467.32)	(14,956.21)	0.0000	4.3300	(1,329.9993)	0.0000	5.9420	(16.5765)	0.0000	3	(10.6345)	01/06/2025
688568.SH	12/27/2024	SDB3260123611	(2,100.00)	7.4781	(17,290.69)	(15,704.02)	0.0000	4.3300	(1,329.9993)	0.0000	6.2391	(17.4053)	0.0000	3	(11.1662)	01/06/2025
688568.SH	12/27/2024	SDB3260123611	(1,800.00)	7.4781	(14,820.59)	(13,460.59)	0.0000	4.3300	(1,329.9993)	0.0000	5.3478	(14.9188)	0.0000	3	(9.5711)	01/06/2025
688568.SH	12/27/2024	SDB3260123611	(2,500.00)	7.4781	(20,584.15)	(18,695.26)	0.0000	4.3300	(1,329.9993)	0.0000	7.4274	(20.7206)	0.0000	3	(13.2931)	01/06/2025
688568.SH	12/27/2024	SDB3260123611	(3,225.00)	7.4781	(26,553.55)	(24,116.89)	0.0000	4.3300	(1,329.9993)	0.0000	9.5814	(26.7295)	0.0000	3	(17.1481)	01/06/2025
688568.SH	12/27/2024	SDB3260123611	(640.00)	7.4781	(5,269.54)	(4,785.99)	0.0000	4.3300	(1,329.9993)	0.0000	1.9014	(5.3045)	0.0000	3	(3.4030)	01/06/2025
688568.SH	12/27/2024	SDB3260123611	(1,760.00)	7.4781	(14,491.24)	(13,161.47)	0.0000	4.3300	(1,329.9993)	0.0000	5.2289	(14.5873)	0.0000	3	(9.3584)	01/06/2025
688568.SH	12/27/2024	SDB3260123611	(5,000.00)	7.4781	(41,168.30)	(37,390.53)	0.0000	4.3300	(1,329.9993)	0.0000	14.8549	(41.4411)	0.0000	3	(26.5863)	01/06/2025
688568.SH	12/27/2024	SDB3260123611	(1,962.00)	7.4781	(16,154.44)	(14,672.04)	0.0000	4.3300	(1,329.9993)	0.0000	5.8291	(16.2615)	0.0000	3	(10.4324)	01/06/2025
688568.SH	12/27/2024	SDB3260123611	(5,138.00)	7.4781	(42,304.55)	(38,422.51)	0.0000	4.3300	(1,329.9993)	0.0000	15.2649	(42.5849)	0.0000	3	(27.3200)	01/06/2025
688568.SH	12/27/2024	SDB3260123611	(299.00)	7.4781	(2,461.86)	(2,235.95)	0.0000	4.3300	(1,329.9993)	0.0000	0.8883	(2.4782)	0.0000	3	(1.5899)	01/06/2025
688568.SH	12/27/2024	SDB3260123611	(200.00)	7.4781	(1,646.73)	(1,495.62)	0.0000	4.3300	(1,329.9993)	0.0000	0.5942	(1.6576)	0.0000	3	(1.0635)	01/06/2025
688568.SH	12/27/2024	SDB3260123611	(400.00)	7.4781	(3,293.46)	(2,991.24)	0.0000	4.3300	(1,329.9993)	0.0000	1.1884	(3.3153)	0.0000	3	(2.1269)	01/06/2025
688568.SH	12/27/2024	SDB3260123611	(2,100.00)	7.4781	(17,290.69)	(15,704.02)	0.0000	4.3300	(1,329.9993)	0.0000	6.2391	(17.4053)	0.0000	3	(11.1662)	01/06/2025
688568.SH	12/26/2024	SDB3260123611	(2,000.00)	7.3393	(16,467.32)	(14,678.70)	0.0000	4.3300	(1,329.9993)	0.0000	1.9807	(5.4230)	0.0000	1	(3.4423)	01/06/2025
688568.SH	12/26/2024	SDB3260123611	(2,100.00)	7.3393	(17,290.69)	(15,412.63)	0.0000	4.3300	(1,329.9993)	0.0000	2.0797	(5.6941)	0.0000	1	(3.6144)	01/06/2025
688568.SH	12/26/2024	SDB3260123611	(1,800.00)	7.3393	(14,820.59)	(13,210.83)	0.0000	4.3300	(1,329.9993)	0.0000	1.7826	(4.8807)	0.0000	1	(3.0981)	01/06/2025
688568.SH	12/26/2024	SDB3260123611	(2,500.00)	7.3393	(20,584.15)	(18,348.37)	0.0000	4.3300	(1,329.9993)	0.0000	2.4758	(6.7787)	0.0000	1	(4.3029)	01/06/2025
688568.SH	12/26/2024	SDB3260123611	(3,225.00)	7.3393	(26,553.55)	(23,669.40)	0.0000	4.3300	(1,329.9993)	0.0000	3.1938	(8.7445)	0.0000	1	(5.5507)	01/06/2025
688568.SH	12/26/2024	SDB3260123611	(640.00)	7.3393	(5,269.54)	(4,697.18)	0.0000	4.3300	(1,329.9993)	0.0000	0.6338	(1.7353)	0.0000	1	(1.1015)	01/06/2025
688568.SH	12/26/2024	SDB3260123611	(1,760.00)	7.3393	(14,491.24)	(12,917.25)	0.0000	4.3300	(1,329.9993)	0.0000	1.7430	(4.7722)	0.0000	1	(3.0292)	01/06/2025
688568.SH	12/26/2024	SDB3260123611	(5,000.00)	7.3393	(41,168.30)	(36,696.75)	0.0000	4.3300	(1,329.9993)	0.0000	4.9516	(13.5574)	0.0000	1	(8.6058)	01/06/2025
688568.SH	12/26/2024	SDB3260123611	(1,962.00)	7.3393	(16,154.44)	(14,399.80)	0.0000	4.3300	(1,329.9993)	0.0000	1.9430	(5.3199)	0.0000	1	(3.3769)	01/06/2025
688568.SH	12/26/2024	SDB3260123611	(5,138.00)	7.3393	(42,304.55)	(37,709.58)	0.0000	4.3300	(1,329.9993)	0.0000	5.0883	(13.9316)	0.0000	1	(8.8433)	01/06/2025
688568.SH	12/26/2024	SDB3260123611	(299.00)	7.3393	(2,461.86)	(2,194.47)	0.0000	4.3300	(1,329.9993)	0.0000	0.2961	(0.8107)	0.0000	1	(0.5146)	01/06/2025
688568.SH	12/26/2024	SDB3260123611	(200.00)	7.3393	(1,646.73)	(1,467.87)	0.0000	4.3300	(1,329.9993)	0.0000	0.1981	(0.5423)	0.0000	1	(0.3442)	01/06/2025
688568.SH	12/26/2024	SDB3260123611	(400.00)	7.3393	(3,293.46)	(2,935.74)	0.0000	4.3300	(1,329.9993)	0.0000	0.3961	(1.0846)	0.0000	1	(0.6885)	01/06/2025
688568.SH	12/26/2024	SDB3260123611	(2,100.00)	7.3393	(17,290.69)	(15,412.63)	0.0000	4.3300	(1,329.9993)	0.0000	2.0797	(5.6941)	0.0000	1	(3.6144)	01/06/2025
688568.SH	12/24/2024	SDB3260123611	(2,000.00)	7.3393	(16,467.32)	(14,678.70)	0.0000	4.3300	(1,329.9993)	0.0000	3.9613	(10.8459)	0.0000	2	(6.8846)	01/06/2025
688568.SH	12/24/2024	SDB3260123611	(2,100.00)	7.3393	(17,290.69)	(15,412.63)	0.0000	4.3300	(1,329.9993)	0.0000	4.1594	(11.3882)	0.0000	2	(7.2288)	01/06/2025
688568.SH	12/24/2024	SDB3260123611	(1,800.00)	7.3393	(14,820.59)	(13,210.83)	0.0000	4.3300	(1,329.9993)	0.0000	3.5652	(9.7613)	0.0000	2	(6.1962)	01/06/2025
688568.SH	12/24/2024	SDB3260123611	(2,500.00)	7.3393	(20,584.15)	(18,348.37)	0.0000	4.3300	(1,329.9993)	0.0000	4.9516	(13.5574)	0.0000	2	(8.6058)	01/06/2025
688568.SH	12/24/2024	SDB3260123611	(3,225.00)	7.3393	(26,553.55)	(23,669.40)	0.0000	4.3300	(1,329.9993)	0.0000	6.3876	(17.4890)	0.0000	2	(11.1014)	01/06/2025
688568.SH	12/24/2024	SDB3260123611	(640.00)	7.3393	(5,269.54)	(4,697.18)	0.0000	4.3300	(1,329.9993)	0.0000	1.2676	(3.4707)	0.0000	2	(2.2031)	01/06/2025
688568.SH	12/24/2024	SDB3260123611	(1,760.00)	7.3393	(14,491.24)	(12,917.25)	0.0000	4.3300	(1,329.9993)	0.0000	3.4859	(9.5444)	0.0000	2	(6.0585)	01/06/2025
688568.SH	12/24/2024	SDB3260123611	(5,000.00)	7.3393	(41,168.30)	(36,696.75)	0.0000	4.3300	(1,329.9993)	0.0000	9.9033	(27.1148)	0.0000	2	(17.2115)	01/06/2025
688568.SH	12/24/2024	SDB3260123611	(1,962.00)	7.3393	(16,154.44)	(14,399.80)	0.0000	4.3300	(1,329.9993)	0.0000	3.8860	(10.6398)	0.0000	2	(6.7538)	01/06/2025
688568.SH	12/24/2024	SDB3260123611	(5,138.00)	7.3393	(42,304.55)	(37,709.58)	0.0000	4.3300	(1,329.9993)	0.0000	10.1766	(27.8632)	0.0000	2	(17.6866)	01/06/2025
688568.SH	12/24/2024	SDB3260123611	(299.00)	7.3393	(2,461.86)	(2,194.47)	0.0000	4.3300	(1,329.9993)	0.0000	0.5922	(1.6215)	0.0000	2	(1.0293)	01/06/2025
688568.SH	12/24/2024	SDB3260123611	(200.00)	7.3393	(1,646.73)	(1,467.87)	0.0000	4.3300	(1,329.9993)	0.0000	0.3961	(1.0846)	0.0000	2	(0.6885)	01/06/2025
688568.SH	12/24/2024	SDB3260123611	(400.00)	7.3393	(3,293.46)	(2,935.74)	0.0000	4.3300	(1,329.9993)	0.0000	0.7923	(2.1692)	0.0000	2	(1.3769)	01/06/2025
688568.SH	12/24/2024	SDB3260123611	(2,100.00)	7.3393	(17,290.69)	(15,412.63)	0.0000	4.3300	(1,329.9993)	0.0000	4.1594	(11.3882)	0.0000	2	(7.2288)	01/06/2025
688568.SH	12/23/2024	SDB3260123611	(2,000.00)	7.3384	(16,467.32)	(14,676.84)	0.0000	4.3300	(1,340.6042)	0.0000	1.9807	(5.4655)	0.0000	1	(3.4849)	01/06/2025
688568.SH	12/23/2024	SDB3260123611	(2,100.00)	7.3384	(17,290.69)	(15,410.68)	0.0000	4.3300	(1,340.6042)	0.0000	2.0797	(5.7388)	0.0000	1	(3.6591)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
GEOVIS TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
688568.SH	12/23/2024	SDB3260123611	(1,800.00)	7.3384	(14,820.59)	(13,209.15)	0.0000	4.3300	(1,340.6042)	0.0000	1.7826	(4.9190)	0.0000	1	(3.1364)	01/06/2025
688568.SH	12/23/2024	SDB3260123611	(899.00)	7.3384	(7,402.06)	(6,597.24)	0.0000	4.3300	(1,340.6042)	0.0000	0.8903	(2.4567)	0.0000	1	(1.5664)	01/06/2025
688568.SH	12/23/2024	SDB3260123611	(2,500.00)	7.3384	(20,584.15)	(18,346.04)	0.0000	4.3300	(1,340.6042)	0.0000	2.4758	(6.8319)	0.0000	1	(4.3561)	01/06/2025
688568.SH	12/23/2024	SDB3260123611	(3,225.00)	7.3384	(26,553.55)	(23,666.40)	0.0000	4.3300	(1,340.6042)	0.0000	3.1938	(8.8131)	0.0000	1	(5.6193)	01/06/2025
688568.SH	12/23/2024	SDB3260123611	(640.00)	7.3384	(5,269.54)	(4,696.59)	0.0000	4.3300	(1,340.6042)	0.0000	0.6338	(1.7490)	0.0000	1	(1.1152)	01/06/2025
688568.SH	12/23/2024	SDB3260123611	(1,760.00)	7.3384	(14,491.24)	(12,915.62)	0.0000	4.3300	(1,340.6042)	0.0000	1.7430	(4.8096)	0.0000	1	(3.0667)	01/06/2025
688568.SH	12/23/2024	SDB3260123611	(5,000.00)	7.3384	(41,168.30)	(36,692.09)	0.0000	4.3300	(1,340.6042)	0.0000	4.9516	(13.6638)	0.0000	1	(8.7121)	01/06/2025
688568.SH	12/23/2024	SDB3260123611	(1,962.00)	7.3384	(16,154.44)	(14,397.98)	0.0000	4.3300	(1,340.6042)	0.0000	1.9430	(5.3617)	0.0000	1	(3.4186)	01/06/2025
688568.SH	12/23/2024	SDB3260123611	(5,138.00)	7.3384	(42,304.55)	(37,704.79)	0.0000	4.3300	(1,340.6042)	0.0000	5.0883	(14.0409)	0.0000	1	(8.9526)	01/06/2025
688568.SH	12/23/2024	SDB3260123611	(390.00)	7.3384	(3,211.13)	(2,861.98)	0.0000	4.3300	(1,340.6042)	0.0000	0.3862	(1.0658)	0.0000	1	(0.6795)	01/06/2025
688568.SH	12/23/2024	SDB3260123611	(299.00)	7.3384	(2,461.86)	(2,194.19)	0.0000	4.3300	(1,340.6042)	0.0000	0.2961	(0.8171)	0.0000	1	(0.5210)	01/06/2025
688568.SH	12/23/2024	SDB3260123611	(3,911.00)	7.3384	(32,201.84)	(28,700.55)	0.0000	4.3300	(1,340.6042)	0.0000	3.8732	(10.6878)	0.0000	1	(6.8146)	01/06/2025
688568.SH	12/23/2024	SDB3260123611	(200.00)	7.3384	(1,646.73)	(1,467.68)	0.0000	4.3300	(1,340.6042)	0.0000	0.1981	(0.5466)	0.0000	1	(0.3485)	01/06/2025
688568.SH	12/23/2024	SDB3260123611	(400.00)	7.3384	(3,293.46)	(2,935.37)	0.0000	4.3300	(1,340.6042)	0.0000	0.3961	(1.0931)	0.0000	1	(0.6970)	01/06/2025
688568.SH	12/23/2024	SDB3260123611	(2,100.00)	7.3384	(17,290.69)	(15,410.68)	0.0000	4.3300	(1,340.6042)	0.0000	2.0797	(5.7388)	0.0000	1	(3.6591)	01/06/2025
688568.SH	12/20/2024	SDB3260123611	(2,000.00)	7.2547	(16,467.32)	(14,509.35)	0.0000	4.3300	(1,344.0242)	0.0000	5.9420	(16.2508)	0.0000	3	(10.3088)	01/06/2025
688568.SH	12/20/2024	SDB3260123611	(2,100.00)	7.2547	(17,290.69)	(15,234.82)	0.0000	4.3300	(1,344.0242)	0.0000	6.2391	(17.0633)	0.0000	3	(10.8242)	01/06/2025
688568.SH	12/20/2024	SDB3260123611	(1,800.00)	7.2547	(14,820.59)	(13,058.41)	0.0000	4.3300	(1,344.0242)	0.0000	5.3478	(14.6257)	0.0000	3	(9.2779)	01/06/2025
688568.SH	12/20/2024	SDB3260123611	(2,399.00)	7.2547	(19,752.55)	(17,403.97)	0.0000	4.3300	(1,344.0242)	0.0000	7.1274	(19.4928)	0.0000	3	(12.3654)	01/06/2025
688568.SH	12/20/2024	SDB3260123611	(2,500.00)	7.2547	(20,584.15)	(18,136.69)	0.0000	4.3300	(1,344.0242)	0.0000	7.4274	(20.3135)	0.0000	3	(12.8860)	01/06/2025
688568.SH	12/20/2024	SDB3260123611	(3,225.00)	7.2547	(26,553.55)	(23,396.33)	0.0000	4.3300	(1,344.0242)	0.0000	9.5814	(26.2044)	0.0000	3	(16.6230)	01/06/2025
688568.SH	12/20/2024	SDB3260123611	(640.00)	7.2547	(5,269.54)	(4,642.99)	0.0000	4.3300	(1,344.0242)	0.0000	1.9014	(5.2002)	0.0000	3	(3.2988)	01/06/2025
688568.SH	12/20/2024	SDB3260123611	(1,760.00)	7.2547	(14,491.24)	(12,768.23)	0.0000	4.3300	(1,344.0242)	0.0000	5.2289	(14.3007)	0.0000	3	(9.0717)	01/06/2025
688568.SH	12/20/2024	SDB3260123611	(5,000.00)	7.2547	(41,168.30)	(36,273.38)	0.0000	4.3300	(1,344.0242)	0.0000	14.8549	(40.6269)	0.0000	3	(25.7720)	01/06/2025
688568.SH	12/20/2024	SDB3260123611	(1,962.00)	7.2547	(16,154.44)	(14,233.67)	0.0000	4.3300	(1,344.0242)	0.0000	5.8291	(15.9420)	0.0000	3	(10.1129)	01/06/2025
688568.SH	12/20/2024	SDB3260123611	(5,138.00)	7.2547	(42,304.55)	(37,274.52)	0.0000	4.3300	(1,344.0242)	0.0000	15.2649	(41.7482)	0.0000	3	(26.4833)	01/06/2025
688568.SH	12/20/2024	SDB3260123611	(390.00)	7.2547	(3,211.13)	(2,829.32)	0.0000	4.3300	(1,344.0242)	0.0000	1.1587	(3.1689)	0.0000	3	(2.0102)	01/06/2025
688568.SH	12/20/2024	SDB3260123611	(299.00)	7.2547	(2,461.86)	(2,169.15)	0.0000	4.3300	(1,344.0242)	0.0000	0.8883	(2.4295)	0.0000	3	(1.5412)	01/06/2025
688568.SH	12/20/2024	SDB3260123611	(3,911.00)	7.2547	(32,201.84)	(28,373.03)	0.0000	4.3300	(1,344.0242)	0.0000	11.6195	(31.7784)	0.0000	3	(20.1589)	01/06/2025
688568.SH	12/20/2024	SDB3260123611	(200.00)	7.2547	(1,646.73)	(1,450.93)	0.0000	4.3300	(1,344.0242)	0.0000	0.5942	(1.6251)	0.0000	3	(1.0309)	01/06/2025
688568.SH	12/20/2024	SDB3260123611	(400.00)	7.2547	(3,293.46)	(2,901.87)	0.0000	4.3300	(1,344.0242)	0.0000	1.1884	(3.2502)	0.0000	3	(2.0618)	01/06/2025
688568.SH	12/20/2024	SDB3260123611	(2,100.00)	7.2547	(17,290.69)	(15,234.82)	0.0000	4.3300	(1,344.0242)	0.0000	6.2391	(17.0633)	0.0000	3	(10.8242)	01/06/2025
688568.SH	12/19/2024	SDB3260123611	(2,000.00)	7.6695	(16,467.32)	(15,338.91)	0.0000	4.5800	(1,344.0242)	0.0000	2.0950	(5.7266)	0.0000	1	(3.6316)	01/06/2025
688568.SH	12/19/2024	SDB3260123611	(2,100.00)	7.6695	(17,290.69)	(16,105.86)	0.0000	4.5800	(1,344.0242)	0.0000	2.1998	(6.0130)	0.0000	1	(3.8132)	01/06/2025
688568.SH	12/19/2024	SDB3260123611	(1,800.00)	7.6695	(14,820.59)	(13,805.02)	0.0000	4.5800	(1,344.0242)	0.0000	1.8855	(5.1540)	0.0000	1	(3.2685)	01/06/2025
688568.SH	12/19/2024	SDB3260123611	(2,399.00)	7.6695	(19,752.55)	(18,099.02)	0.0000	4.5800	(1,344.0242)	0.0000	2.5130	(6.8691)	0.0000	1	(4.3561)	01/06/2025
688568.SH	12/19/2024	SDB3260123611	(2,500.00)	7.6695	(20,584.15)	(19,173.64)	0.0000	4.5800	(1,344.0242)	0.0000	2.6188	(7.1583)	0.0000	1	(4.5395)	01/06/2025
688568.SH	12/19/2024	SDB3260123611	(3,225.00)	7.6695	(26,553.55)	(24,733.99)	0.0000	4.5800	(1,344.0242)	0.0000	3.3782	(9.2342)	0.0000	1	(5.8560)	01/06/2025
688568.SH	12/19/2024	SDB3260123611	(640.00)	7.6695	(5,269.54)	(4,908.45)	0.0000	4.5800	(1,344.0242)	0.0000	0.6704	(1.8325)	0.0000	1	(1.1621)	01/06/2025
688568.SH	12/19/2024	SDB3260123611	(1,760.00)	7.6695	(14,491.24)	(13,498.24)	0.0000	4.5800	(1,344.0242)	0.0000	1.8436	(5.0394)	0.0000	1	(3.1958)	01/06/2025
688568.SH	12/19/2024	SDB3260123611	(5,000.00)	7.6695	(41,168.30)	(38,347.28)	0.0000	4.5800	(1,344.0242)	0.0000	5.2375	(14.3166)	0.0000	1	(9.0791)	01/06/2025
688568.SH	12/19/2024	SDB3260123611	(1,962.00)	7.6695	(16,154.44)	(15,047.47)	0.0000	4.5800	(1,344.0242)	0.0000	2.0552	(5.6178)	0.0000	1	(3.5626)	01/06/2025
688568.SH	12/19/2024	SDB3260123611	(5,138.00)	7.6695	(42,304.55)	(39,405.66)	0.0000	4.5800	(1,344.0242)	0.0000	5.3821	(14.7117)	0.0000	1	(9.3296)	01/06/2025
688568.SH	12/19/2024	SDB3260123611	(390.00)	7.6695	(3,211.13)	(2,991.09)	0.0000	4.5800	(1,344.0242)	0.0000	0.4085	(1.1167)	0.0000	1	(0.7082)	01/06/2025
688568.SH	12/19/2024	SDB3260123611	(299.00)	7.6695	(2,461.86)	(2,293.17)	0.0000	4.5800	(1,344.0242)	0.0000	0.3132	(0.8561)	0.0000	1	(0.5429)	01/06/2025
688568.SH	12/19/2024	SDB3260123611	(3,911.00)	7.6695	(32,201.84)	(29,995.24)	0.0000	4.5800	(1,344.0242)	0.0000	4.0968	(11.1984)	0.0000	1	(7.1016)	01/06/2025
688568.SH	12/19/2024	SDB3260123611	(200.00)	7.6695	(1,646.73)	(1,533.89)	0.0000	4.5800	(1,344.0242)	0.0000	0.2095	(0.5727)	0.0000	1	(0.3632)	01/06/2025
688568.SH	12/19/2024	SDB3260123611	(400.00)	7.6695	(3,293.46)	(3,067.78)	0.0000	4.5800	(1,344.0242)	0.0000	0.4190	(1.1453)	0.0000	1	(0.7263)	01/06/2025
688568.SH	12/19/2024	SDB3260123611	(2,100.00)	7.6695	(17,290.69)	(16,105.86)	0.0000	4.5800	(1,344.0242)	0.0000	2.1998	(6.0130)	0.0000	1	(3.8132)	01/06/2025
688568.SH	12/18/2024	SDB3260123611	(2,000.00)	7.7545	(16,467.32)	(15,509.04)	0.0000	4.5800	(1,344.0242)	0.0000	2.0950	(5.7901)	0.0000	1	(3.6951)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
GEOVIS TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
688568.SH	12/18/2024	SDB3260123611	(2,100.00)	7.7545	(17,290.69)	(16,284.50)	0.0000	4.5800	(1,344.0242)	0.0000	2.1998	(6.0797)	0.0000	1	(3.8799)	01/06/2025
688568.SH	12/18/2024	SDB3260123611	(1,800.00)	7.7545	(14,820.59)	(13,958.14)	0.0000	4.5800	(1,344.0242)	0.0000	1.8855	(5.2111)	0.0000	1	(3.3256)	01/06/2025
688568.SH	12/18/2024	SDB3260123611	(2,399.00)	7.7545	(19,752.55)	(18,603.10)	0.0000	4.5800	(1,344.0242)	0.0000	2.5130	(6.9453)	0.0000	1	(4.4323)	01/06/2025
688568.SH	12/18/2024	SDB3260123611	(2,500.00)	7.7545	(20,584.15)	(19,386.31)	0.0000	4.5800	(1,344.0242)	0.0000	2.6188	(7.2377)	0.0000	1	(4.6189)	01/06/2025
688568.SH	12/18/2024	SDB3260123611	(3,225.00)	7.7545	(26,553.55)	(25,008.33)	0.0000	4.5800	(1,344.0242)	0.0000	3.3782	(9.3366)	0.0000	1	(5.9584)	01/06/2025
688568.SH	12/18/2024	SDB3260123611	(640.00)	7.7545	(5,269.54)	(4,962.89)	0.0000	4.5800	(1,344.0242)	0.0000	0.6704	(1.8528)	0.0000	1	(1.1824)	01/06/2025
688568.SH	12/18/2024	SDB3260123611	(1,760.00)	7.7545	(14,491.24)	(13,647.96)	0.0000	4.5800	(1,344.0242)	0.0000	1.8436	(5.0953)	0.0000	1	(3.2517)	01/06/2025
688568.SH	12/18/2024	SDB3260123611	(5,000.00)	7.7545	(41,168.30)	(38,772.61)	0.0000	4.5800	(1,344.0242)	0.0000	5.2375	(14.4754)	0.0000	1	(9.2378)	01/06/2025
688568.SH	12/18/2024	SDB3260123611	(1,962.00)	7.7545	(16,154.44)	(15,214.37)	0.0000	4.5800	(1,344.0242)	0.0000	2.0552	(5.6801)	0.0000	1	(3.6249)	01/06/2025
688568.SH	12/18/2024	SDB3260123611	(5,138.00)	7.7545	(42,304.55)	(39,842.73)	0.0000	4.5800	(1,344.0242)	0.0000	5.3821	(14.8749)	0.0000	1	(9.4928)	01/06/2025
688568.SH	12/18/2024	SDB3260123611	(390.00)	7.7545	(3,211.13)	(3,024.26)	0.0000	4.5800	(1,344.0242)	0.0000	0.4085	(1.1291)	0.0000	1	(0.7206)	01/06/2025
688568.SH	12/18/2024	SDB3260123611	(299.00)	7.7545	(2,461.86)	(2,318.60)	0.0000	4.5800	(1,344.0242)	0.0000	0.3132	(0.8656)	0.0000	1	(0.5524)	01/06/2025
688568.SH	12/18/2024	SDB3260123611	(3,911.00)	7.7545	(32,201.84)	(30,327.94)	0.0000	4.5800	(1,344.0242)	0.0000	4.0968	(11.3226)	0.0000	1	(7.2258)	01/06/2025
688568.SH	12/18/2024	SDB3260123611	(200.00)	7.7545	(1,646.73)	(1,550.90)	0.0000	4.5800	(1,344.0242)	0.0000	0.2095	(0.5790)	0.0000	1	(0.3695)	01/06/2025
688568.SH	12/18/2024	SDB3260123611	(400.00)	7.7545	(3,293.46)	(3,101.81)	0.0000	4.5800	(1,344.0242)	0.0000	0.4190	(1.1580)	0.0000	1	(0.7390)	01/06/2025
688568.SH	12/18/2024	SDB3260123611	(2,100.00)	7.7545	(17,290.69)	(16,284.50)	0.0000	4.5800	(1,344.0242)	0.0000	2.1998	(6.0797)	0.0000	1	(3.8799)	01/06/2025
688568.SH	12/17/2024	SDB3260123611	(2,000.00)	8.0565	(16,467.32)	(16,113.07)	0.0000	4.5800	(1,344.6967)	0.0000	2.0950	(6.0187)	0.0000	1	(3.9237)	01/06/2025
688568.SH	12/17/2024	SDB3260123611	(2,100.00)	8.0565	(17,290.69)	(16,918.73)	0.0000	4.5800	(1,344.6967)	0.0000	2.1998	(6.3196)	0.0000	1	(4.1198)	01/06/2025
688568.SH	12/17/2024	SDB3260123611	(1,800.00)	8.0565	(14,820.59)	(14,501.76)	0.0000	4.5800	(1,344.6967)	0.0000	1.8855	(5.4168)	0.0000	1	(3.5313)	01/06/2025
688568.SH	12/17/2024	SDB3260123611	(2,699.00)	8.0565	(22,222.65)	(21,744.59)	0.0000	4.5800	(1,344.6967)	0.0000	2.8272	(8.1222)	0.0000	1	(5.2950)	01/06/2025
688568.SH	12/17/2024	SDB3260123611	(2,500.00)	8.0565	(20,584.15)	(20,141.34)	0.0000	4.5800	(1,344.6967)	0.0000	2.6188	(7.5233)	0.0000	1	(4.9046)	01/06/2025
688568.SH	12/17/2024	SDB3260123611	(3,225.00)	8.0565	(26,553.55)	(25,982.33)	0.0000	4.5800	(1,344.6967)	0.0000	3.3782	(9.7051)	0.0000	1	(6.3269)	01/06/2025
688568.SH	12/17/2024	SDB3260123611	(640.00)	8.0565	(5,269.54)	(5,156.18)	0.0000	4.5800	(1,344.6967)	0.0000	0.6704	(1.9260)	0.0000	1	(1.2556)	01/06/2025
688568.SH	12/17/2024	SDB3260123611	(1,760.00)	8.0565	(14,491.24)	(14,179.50)	0.0000	4.5800	(1,344.6967)	0.0000	1.8436	(5.2964)	0.0000	1	(3.4528)	01/06/2025
688568.SH	12/17/2024	SDB3260123611	(5,000.00)	8.0565	(41,168.30)	(40,282.68)	0.0000	4.5800	(1,344.6967)	0.0000	5.2375	(15.0467)	0.0000	1	(9.8091)	01/06/2025
688568.SH	12/17/2024	SDB3260123611	(1,962.00)	8.0565	(16,154.44)	(15,806.92)	0.0000	4.5800	(1,344.6967)	0.0000	2.0552	(5.9043)	0.0000	1	(3.8491)	01/06/2025
688568.SH	12/17/2024	SDB3260123611	(5,138.00)	8.0565	(42,304.55)	(41,394.48)	0.0000	4.5800	(1,344.6967)	0.0000	5.3821	(15.4620)	0.0000	1	(10.0799)	01/06/2025
688568.SH	12/17/2024	SDB3260123611	(390.00)	8.0565	(3,211.13)	(3,142.05)	0.0000	4.5800	(1,344.6967)	0.0000	0.4085	(1.1736)	0.0000	1	(0.7651)	01/06/2025
688568.SH	12/17/2024	SDB3260123611	(299.00)	8.0565	(2,461.86)	(2,408.90)	0.0000	4.5800	(1,344.6967)	0.0000	0.3132	(0.8998)	0.0000	1	(0.5866)	01/06/2025
688568.SH	12/17/2024	SDB3260123611	(3,911.00)	8.0565	(32,201.84)	(31,509.11)	0.0000	4.5800	(1,344.6967)	0.0000	4.0968	(11.7695)	0.0000	1	(7.6727)	01/06/2025
688568.SH	12/17/2024	SDB3260123611	(200.00)	8.0565	(1,646.73)	(1,611.31)	0.0000	4.5800	(1,344.6967)	0.0000	0.2095	(0.6019)	0.0000	1	(0.3924)	01/06/2025
688568.SH	12/17/2024	SDB3260123611	(400.00)	8.0565	(3,293.46)	(3,222.61)	0.0000	4.5800	(1,344.6967)	0.0000	0.4190	(1.2037)	0.0000	1	(0.7847)	01/06/2025
688568.SH	12/17/2024	SDB3260123611	(2,100.00)	8.0565	(17,290.69)	(16,918.73)	0.0000	4.5800	(1,344.6967)	0.0000	2.1998	(6.3196)	0.0000	1	(4.1198)	01/06/2025
688568.SH	12/16/2024	SDB3260123611	(2,000.00)	8.0616	(16,467.32)	(16,123.14)	0.0000	4.5800	(1,350.8543)	0.0000	2.0950	(6.0500)	0.0000	1	(3.9550)	01/06/2025
688568.SH	12/16/2024	SDB3260123611	(2,100.00)	8.0616	(17,290.69)	(16,929.30)	0.0000	4.5800	(1,350.8543)	0.0000	2.1998	(6.3525)	0.0000	1	(4.1527)	01/06/2025
688568.SH	12/16/2024	SDB3260123611	(2,099.00)	8.0616	(17,282.45)	(16,921.24)	0.0000	4.5800	(1,350.8543)	0.0000	2.1987	(6.3495)	0.0000	1	(4.1508)	01/06/2025
688568.SH	12/16/2024	SDB3260123611	(1,800.00)	8.0616	(14,820.59)	(14,510.83)	0.0000	4.5800	(1,350.8543)	0.0000	1.8855	(5.4450)	0.0000	1	(3.5595)	01/06/2025
688568.SH	12/16/2024	SDB3260123611	(200.00)	8.0616	(1,646.73)	(1,612.31)	0.0000	4.5800	(1,350.8543)	0.0000	0.2095	(0.6050)	0.0000	1	(0.3955)	01/06/2025
688568.SH	12/16/2024	SDB3260123611	(3,400.00)	8.0616	(27,994.44)	(27,409.34)	0.0000	4.5800	(1,350.8543)	0.0000	3.5615	(10.2850)	0.0000	1	(6.7235)	01/06/2025
688568.SH	12/16/2024	SDB3260123611	(2,500.00)	8.0616	(20,584.15)	(20,153.93)	0.0000	4.5800	(1,350.8543)	0.0000	2.6188	(7.5625)	0.0000	1	(4.9437)	01/06/2025
688568.SH	12/16/2024	SDB3260123611	(3,225.00)	8.0616	(26,553.55)	(25,998.57)	0.0000	4.5800	(1,350.8543)	0.0000	3.3782	(9.7556)	0.0000	1	(6.3774)	01/06/2025
688568.SH	12/16/2024	SDB3260123611	(640.00)	8.0616	(5,269.54)	(5,159.41)	0.0000	4.5800	(1,350.8543)	0.0000	0.6704	(1.9360)	0.0000	1	(1.2656)	01/06/2025
688568.SH	12/16/2024	SDB3260123611	(1,760.00)	8.0616	(14,491.24)	(14,188.36)	0.0000	4.5800	(1,350.8543)	0.0000	1.8436	(5.3240)	0.0000	1	(3.4804)	01/06/2025
688568.SH	12/16/2024	SDB3260123611	(5,000.00)	8.0616	(41,168.30)	(40,307.86)	0.0000	4.5800	(1,350.8543)	0.0000	5.2375	(15.1250)	0.0000	1	(9.8875)	01/06/2025
688568.SH	12/16/2024	SDB3260123611	(1,962.00)	8.0616	(16,154.44)	(15,816.80)	0.0000	4.5800	(1,350.8543)	0.0000	2.0552	(5.9351)	0.0000	1	(3.8799)	01/06/2025
688568.SH	12/16/2024	SDB3260123611	(5,138.00)	8.0616	(42,304.55)	(41,420.35)	0.0000	4.5800	(1,350.8543)	0.0000	5.3821	(15.5425)	0.0000	1	(10.1604)	01/06/2025
688568.SH	12/16/2024	SDB3260123611	(390.00)	8.0616	(3,211.13)	(3,144.01)	0.0000	4.5800	(1,350.8543)	0.0000	0.4085	(1.1798)	0.0000	1	(0.7712)	01/06/2025
688568.SH	12/16/2024	SDB3260123611	(299.00)	8.0616	(2,461.86)	(2,410.41)	0.0000	4.5800	(1,350.8543)	0.0000	0.3132	(0.9045)	0.0000	1	(0.5913)	01/06/2025
688568.SH	12/16/2024	SDB3260123611	(3,911.00)	8.0616	(32,201.84)	(31,528.80)	0.0000	4.5800	(1,350.8543)	0.0000	4.0968	(11.8308)	0.0000	1	(7.7340)	01/06/2025
688568.SH	12/16/2024	SDB3260123611	(200.00)	8.0616	(1,646.73)	(1,612.31)	0.0000	4.5800	(1,350.8543)	0.0000	0.2095	(0.6050)	0.0000	1	(0.3955)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
GEOVIS TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
688568.SH	12/16/2024	SDB3260123611	(400.00)	8.0616	(3,293.46)	(3,224.63)	0.0000	4.5800	(1,350.8543)	0.0000	0.4190	(1.2100)	0.0000	1	(0.7910)	01/06/2025
688568.SH	12/16/2024	SDB3260123611	(2,100.00)	8.0616	(17,290.69)	(16,929.30)	0.0000	4.5800	(1,350.8543)	0.0000	2.1998	(6.3525)	0.0000	1	(4.1527)	01/06/2025
688568.SH	12/13/2024	SDB3260123611	(2,000.00)	8.0939	(16,467.32)	(16,187.75)	0.0000	4.5800	(1,354.4602)	0.0000	6.2850	(18.2714)	0.0000	3	(11.9864)	01/06/2025
688568.SH	12/13/2024	SDB3260123611	(2,100.00)	8.0939	(17,290.69)	(16,997.14)	0.0000	4.5800	(1,354.4602)	0.0000	6.5993	(19.1850)	0.0000	3	(12.5857)	01/06/2025
688568.SH	12/13/2024	SDB3260123611	(4,099.00)	8.0939	(33,749.77)	(33,176.79)	0.0000	4.5800	(1,354.4602)	0.0000	12.8812	(37.4472)	0.0000	3	(24.5660)	01/06/2025
688568.SH	12/13/2024	SDB3260123611	(1,800.00)	8.0939	(14,820.59)	(14,568.97)	0.0000	4.5800	(1,354.4602)	0.0000	5.6565	(16.4442)	0.0000	3	(10.7877)	01/06/2025
688568.SH	12/13/2024	SDB3260123611	(200.00)	8.0939	(1,646.73)	(1,618.77)	0.0000	4.5800	(1,354.4602)	0.0000	0.6285	(1.8271)	0.0000	3	(1.1986)	01/06/2025
688568.SH	12/13/2024	SDB3260123611	(3,400.00)	8.0939	(27,994.44)	(27,519.17)	0.0000	4.5800	(1,354.4602)	0.0000	10.6845	(31.0614)	0.0000	3	(20.3768)	01/06/2025
688568.SH	12/13/2024	SDB3260123611	(2,500.00)	8.0939	(20,584.15)	(20,234.68)	0.0000	4.5800	(1,354.4602)	0.0000	7.8563	(22.8392)	0.0000	3	(14.9829)	01/06/2025
688568.SH	12/13/2024	SDB3260123611	(3,225.00)	8.0939	(26,553.55)	(26,102.74)	0.0000	4.5800	(1,354.4602)	0.0000	10.1346	(29.4626)	0.0000	3	(19.3280)	01/06/2025
688568.SH	12/13/2024	SDB3260123611	(640.00)	8.0939	(5,269.54)	(5,180.08)	0.0000	4.5800	(1,354.4602)	0.0000	2.0112	(5.8468)	0.0000	3	(3.8356)	01/06/2025
688568.SH	12/13/2024	SDB3260123611	(1,760.00)	8.0939	(14,491.24)	(14,245.22)	0.0000	4.5800	(1,354.4602)	0.0000	5.5308	(16.0788)	0.0000	3	(10.5480)	01/06/2025
688568.SH	12/13/2024	SDB3260123611	(5,000.00)	8.0939	(41,168.30)	(40,469.37)	0.0000	4.5800	(1,354.4602)	0.0000	15.7126	(45.6785)	0.0000	3	(29.9659)	01/06/2025
688568.SH	12/13/2024	SDB3260123611	(1,962.00)	8.0939	(16,154.44)	(15,880.18)	0.0000	4.5800	(1,354.4602)	0.0000	6.1656	(17.9242)	0.0000	3	(11.7586)	01/06/2025
688568.SH	12/13/2024	SDB3260123611	(5,138.00)	8.0939	(42,304.55)	(41,586.32)	0.0000	4.5800	(1,354.4602)	0.0000	16.1462	(46.9392)	0.0000	3	(30.7929)	01/06/2025
688568.SH	12/13/2024	SDB3260123611	(390.00)	8.0939	(3,211.13)	(3,156.61)	0.0000	4.5800	(1,354.4602)	0.0000	1.2256	(3.5629)	0.0000	3	(2.3373)	01/06/2025
688568.SH	12/13/2024	SDB3260123611	(299.00)	8.0939	(2,461.86)	(2,420.07)	0.0000	4.5800	(1,354.4602)	0.0000	0.9396	(2.7316)	0.0000	3	(1.7920)	01/06/2025
688568.SH	12/13/2024	SDB3260123611	(3,911.00)	8.0939	(32,201.84)	(31,655.14)	0.0000	4.5800	(1,354.4602)	0.0000	12.2904	(35.7297)	0.0000	3	(23.4393)	01/06/2025
688568.SH	12/13/2024	SDB3260123611	(200.00)	8.0939	(1,646.73)	(1,618.77)	0.0000	4.5800	(1,354.4602)	0.0000	0.6285	(1.8271)	0.0000	3	(1.1986)	01/06/2025
688568.SH	12/13/2024	SDB3260123611	(400.00)	8.0939	(3,293.46)	(3,237.55)	0.0000	4.5800	(1,354.4602)	0.0000	1.2570	(3.6543)	0.0000	3	(2.3973)	01/06/2025
688568.SH	12/13/2024	SDB3260123611	(2,100.00)	8.0939	(17,290.69)	(16,997.14)	0.0000	4.5800	(1,354.4602)	0.0000	6.5993	(19.1850)	0.0000	3	(12.5857)	01/06/2025
688568.SH	12/12/2024	SDB3260123611	(2,000.00)	7.9008	(16,467.32)	(15,801.53)	0.0000	4.5800	(1,356.9426)	0.0000	2.0950	(5.9560)	0.0000	1	(3.8610)	01/06/2025
688568.SH	12/12/2024	SDB3260123611	(1,099.00)	7.9008	(9,048.79)	(8,682.94)	0.0000	4.5800	(1,356.9426)	0.0000	1.1512	(3.2728)	0.0000	1	(2.1216)	01/06/2025
688568.SH	12/12/2024	SDB3260123611	(2,100.00)	7.9008	(17,290.69)	(16,591.60)	0.0000	4.5800	(1,356.9426)	0.0000	2.1998	(6.2538)	0.0000	1	(4.0541)	01/06/2025
688568.SH	12/12/2024	SDB3260123611	(4,500.00)	7.9008	(37,051.47)	(35,553.44)	0.0000	4.5800	(1,356.9426)	0.0000	4.7138	(13.4011)	0.0000	1	(8.6873)	01/06/2025
688568.SH	12/12/2024	SDB3260123611	(1,800.00)	7.9008	(14,820.59)	(14,221.38)	0.0000	4.5800	(1,356.9426)	0.0000	1.8855	(5.3604)	0.0000	1	(3.4749)	01/06/2025
688568.SH	12/12/2024	SDB3260123611	(200.00)	7.9008	(1,646.73)	(1,580.15)	0.0000	4.5800	(1,356.9426)	0.0000	0.2095	(0.5956)	0.0000	1	(0.3861)	01/06/2025
688568.SH	12/12/2024	SDB3260123611	(3,400.00)	7.9008	(27,994.44)	(26,862.60)	0.0000	4.5800	(1,356.9426)	0.0000	3.5615	(10.1253)	0.0000	1	(6.5638)	01/06/2025
688568.SH	12/12/2024	SDB3260123611	(2,500.00)	7.9008	(20,584.15)	(19,751.91)	0.0000	4.5800	(1,356.9426)	0.0000	2.6188	(7.4451)	0.0000	1	(4.8263)	01/06/2025
688568.SH	12/12/2024	SDB3260123611	(3,225.00)	7.9008	(26,553.55)	(25,479.96)	0.0000	4.5800	(1,356.9426)	0.0000	3.3782	(9.6041)	0.0000	1	(6.2259)	01/06/2025
688568.SH	12/12/2024	SDB3260123611	(640.00)	7.9008	(5,269.54)	(5,056.49)	0.0000	4.5800	(1,356.9426)	0.0000	0.6704	(1.9059)	0.0000	1	(1.2355)	01/06/2025
688568.SH	12/12/2024	SDB3260123611	(1,760.00)	7.9008	(14,491.24)	(13,905.34)	0.0000	4.5800	(1,356.9426)	0.0000	1.8436	(5.2413)	0.0000	1	(3.3977)	01/06/2025
688568.SH	12/12/2024	SDB3260123611	(5,000.00)	7.9008	(41,168.30)	(39,503.82)	0.0000	4.5800	(1,356.9426)	0.0000	5.2375	(14.8901)	0.0000	1	(9.6526)	01/06/2025
688568.SH	12/12/2024	SDB3260123611	(1,962.00)	7.9008	(16,154.44)	(15,501.30)	0.0000	4.5800	(1,356.9426)	0.0000	2.0552	(5.8429)	0.0000	1	(3.7877)	01/06/2025
688568.SH	12/12/2024	SDB3260123611	(5,138.00)	7.9008	(42,304.55)	(40,594.13)	0.0000	4.5800	(1,356.9426)	0.0000	5.3821	(15.3011)	0.0000	1	(9.9190)	01/06/2025
688568.SH	12/12/2024	SDB3260123611	(390.00)	7.9008	(3,211.13)	(3,081.30)	0.0000	4.5800	(1,356.9426)	0.0000	0.4085	(1.1614)	0.0000	1	(0.7529)	01/06/2025
688568.SH	12/12/2024	SDB3260123611	(299.00)	7.9008	(2,461.86)	(2,362.33)	0.0000	4.5800	(1,356.9426)	0.0000	0.3132	(0.8904)	0.0000	1	(0.5772)	01/06/2025
688568.SH	12/12/2024	SDB3260123611	(3,911.00)	7.9008	(32,201.84)	(30,899.89)	0.0000	4.5800	(1,356.9426)	0.0000	4.0968	(11.6470)	0.0000	1	(7.5503)	01/06/2025
688568.SH	12/12/2024	SDB3260123611	(200.00)	7.9008	(1,646.73)	(1,580.15)	0.0000	4.5800	(1,356.9426)	0.0000	0.2095	(0.5956)	0.0000	1	(0.3861)	01/06/2025
688568.SH	12/12/2024	SDB3260123611	(400.00)	7.9008	(3,293.46)	(3,160.31)	0.0000	4.5800	(1,356.9426)	0.0000	0.4190	(1.1912)	0.0000	1	(0.7722)	01/06/2025
688568.SH	12/12/2024	SDB3260123611	(2,100.00)	7.9008	(17,290.69)	(16,591.60)	0.0000	4.5800	(1,356.9426)	0.0000	2.1998	(6.2538)	0.0000	1	(4.0541)	01/06/2025
688568.SH	12/11/2024	SDB3260123611	(2,000.00)	8.0542	(16,467.32)	(16,108.38)	0.0000	4.5800	(1,359.7143)	0.0000	2.0950	(6.0841)	0.0000	1	(3.9891)	01/06/2025
688568.SH	12/11/2024	SDB3260123611	(2,899.00)	8.0542	(23,869.38)	(23,349.10)	0.0000	4.5800	(1,359.7143)	0.0000	3.0367	(8.8189)	0.0000	1	(5.7822)	01/06/2025
688568.SH	12/11/2024	SDB3260123611	(2,100.00)	8.0542	(17,290.69)	(16,913.80)	0.0000	4.5800	(1,359.7143)	0.0000	2.1998	(6.3883)	0.0000	1	(4.1886)	01/06/2025
688568.SH	12/11/2024	SDB3260123611	(4,500.00)	8.0542	(37,051.47)	(36,243.85)	0.0000	4.5800	(1,359.7143)	0.0000	4.7138	(13.6892)	0.0000	1	(8.9755)	01/06/2025
688568.SH	12/11/2024	SDB3260123611	(1,800.00)	8.0542	(14,820.59)	(14,497.54)	0.0000	4.5800	(1,359.7143)	0.0000	1.8855	(5.4757)	0.0000	1	(3.5902)	01/06/2025
688568.SH	12/11/2024	SDB3260123611	(200.00)	8.0542	(1,646.73)	(1,610.84)	0.0000	4.5800	(1,359.7143)	0.0000	0.2095	(0.6084)	0.0000	1	(0.3989)	01/06/2025
688568.SH	12/11/2024	SDB3260123611	(3,400.00)	8.0542	(27,994.44)	(27,384.25)	0.0000	4.5800	(1,359.7143)	0.0000	3.5615	(10.3430)	0.0000	1	(6.7815)	01/06/2025
688568.SH	12/11/2024	SDB3260123611	(2,500.00)	8.0542	(20,584.15)	(20,135.48)	0.0000	4.5800	(1,359.7143)	0.0000	2.6188	(7.6051)	0.0000	1	(4.9864)	01/06/2025
688568.SH	12/11/2024	SDB3260123611	(3,225.00)	8.0542	(26,553.55)	(25,974.76)	0.0000	4.5800	(1,359.7143)	0.0000	3.3782	(9.8106)	0.0000	1	(6.4324)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
GEOVIS TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
688568.SH	12/11/2024	SDB3260123611	(640.00)	8.0542	(5,269.54)	(5,154.68)	0.0000	4.5800	(1,359.7143)	0.0000	0.6704	(1.9469)	0.0000	1	(1.2765)	01/06/2025
688568.SH	12/11/2024	SDB3260123611	(1,760.00)	8.0542	(14,491.24)	(14,175.37)	0.0000	4.5800	(1,359.7143)	0.0000	1.8436	(5.3540)	0.0000	1	(3.5104)	01/06/2025
688568.SH	12/11/2024	SDB3260123611	(5,000.00)	8.0542	(41,168.30)	(40,270.95)	0.0000	4.5800	(1,359.7143)	0.0000	5.2375	(15.2103)	0.0000	1	(9.9728)	01/06/2025
688568.SH	12/11/2024	SDB3260123611	(1,962.00)	8.0542	(16,154.44)	(15,802.32)	0.0000	4.5800	(1,359.7143)	0.0000	2.0552	(5.9685)	0.0000	1	(3.9133)	01/06/2025
688568.SH	12/11/2024	SDB3260123611	(5,138.00)	8.0542	(42,304.55)	(41,382.43)	0.0000	4.5800	(1,359.7143)	0.0000	5.3821	(15.6301)	0.0000	1	(10.2480)	01/06/2025
688568.SH	12/11/2024	SDB3260123611	(390.00)	8.0542	(3,211.13)	(3,141.13)	0.0000	4.5800	(1,359.7143)	0.0000	0.4085	(1.1864)	0.0000	1	(0.7779)	01/06/2025
688568.SH	12/11/2024	SDB3260123611	(299.00)	8.0542	(2,461.86)	(2,408.20)	0.0000	4.5800	(1,359.7143)	0.0000	0.3132	(0.9096)	0.0000	1	(0.5964)	01/06/2025
688568.SH	12/11/2024	SDB3260123611	(3,911.00)	8.0542	(32,201.84)	(31,499.94)	0.0000	4.5800	(1,359.7143)	0.0000	4.0968	(11.8975)	0.0000	1	(7.8007)	01/06/2025
688568.SH	12/11/2024	SDB3260123611	(200.00)	8.0542	(1,646.73)	(1,610.84)	0.0000	4.5800	(1,359.7143)	0.0000	0.2095	(0.6084)	0.0000	1	(0.3989)	01/06/2025
688568.SH	12/11/2024	SDB3260123611	(400.00)	8.0542	(3,293.46)	(3,221.68)	0.0000	4.5800	(1,359.7143)	0.0000	0.4190	(1.2168)	0.0000	1	(0.7978)	01/06/2025
688568.SH	12/11/2024	SDB3260123611	(2,100.00)	8.0542	(17,290.69)	(16,913.80)	0.0000	4.5800	(1,359.7143)	0.0000	2.1998	(6.3883)	0.0000	1	(4.1886)	01/06/2025
688568.SH	12/10/2024	SDB3260123611	(2,000.00)	8.1327	(16,467.32)	(16,265.33)	0.0000	4.5800	(1,361.3114)	0.0000	2.0950	(6.1506)	0.0000	1	(4.0556)	01/06/2025
688568.SH	12/10/2024	SDB3260123611	(3,699.00)	8.1327	(30,456.31)	(30,082.72)	0.0000	4.5800	(1,361.3114)	0.0000	3.8747	(11.3755)	0.0000	1	(7.5008)	01/06/2025
688568.SH	12/10/2024	SDB3260123611	(2,100.00)	8.1327	(17,290.69)	(17,078.59)	0.0000	4.5800	(1,361.3114)	0.0000	2.1998	(6.4581)	0.0000	1	(4.2584)	01/06/2025
688568.SH	12/10/2024	SDB3260123611	(4,500.00)	8.1327	(37,051.47)	(36,596.98)	0.0000	4.5800	(1,361.3114)	0.0000	4.7138	(13.8389)	0.0000	1	(9.1251)	01/06/2025
688568.SH	12/10/2024	SDB3260123611	(1,800.00)	8.1327	(14,820.59)	(14,638.79)	0.0000	4.5800	(1,361.3114)	0.0000	1.8855	(5.5355)	0.0000	1	(3.6500)	01/06/2025
688568.SH	12/10/2024	SDB3260123611	(200.00)	8.1327	(1,646.73)	(1,626.53)	0.0000	4.5800	(1,361.3114)	0.0000	0.2095	(0.6151)	0.0000	1	(0.4056)	01/06/2025
688568.SH	12/10/2024	SDB3260123611	(3,400.00)	8.1327	(27,994.44)	(27,651.05)	0.0000	4.5800	(1,361.3114)	0.0000	3.5615	(10.4560)	0.0000	1	(6.8945)	01/06/2025
688568.SH	12/10/2024	SDB3260123611	(2,500.00)	8.1327	(20,584.15)	(20,331.66)	0.0000	4.5800	(1,361.3114)	0.0000	2.6188	(7.6883)	0.0000	1	(5.0695)	01/06/2025
688568.SH	12/10/2024	SDB3260123611	(3,225.00)	8.1327	(26,553.55)	(26,227.84)	0.0000	4.5800	(1,361.3114)	0.0000	3.3782	(9.9178)	0.0000	1	(6.5396)	01/06/2025
688568.SH	12/10/2024	SDB3260123611	(640.00)	8.1327	(5,269.54)	(5,204.90)	0.0000	4.5800	(1,361.3114)	0.0000	0.6704	(1.9682)	0.0000	1	(1.2978)	01/06/2025
688568.SH	12/10/2024	SDB3260123611	(1,760.00)	8.1327	(14,491.24)	(14,313.49)	0.0000	4.5800	(1,361.3114)	0.0000	1.8436	(5.4125)	0.0000	1	(3.5689)	01/06/2025
688568.SH	12/10/2024	SDB3260123611	(5,000.00)	8.1327	(41,168.30)	(40,663.32)	0.0000	4.5800	(1,361.3114)	0.0000	5.2375	(15.3765)	0.0000	1	(10.1390)	01/06/2025
688568.SH	12/10/2024	SDB3260123611	(1,962.00)	8.1327	(16,154.44)	(15,956.28)	0.0000	4.5800	(1,361.3114)	0.0000	2.0552	(6.0337)	0.0000	1	(3.9785)	01/06/2025
688568.SH	12/10/2024	SDB3260123611	(5,138.00)	8.1327	(42,304.55)	(41,785.62)	0.0000	4.5800	(1,361.3114)	0.0000	5.3821	(15.8009)	0.0000	1	(10.4188)	01/06/2025
688568.SH	12/10/2024	SDB3260123611	(390.00)	8.1327	(3,211.13)	(3,171.74)	0.0000	4.5800	(1,361.3114)	0.0000	0.4085	(1.1994)	0.0000	1	(0.7908)	01/06/2025
688568.SH	12/10/2024	SDB3260123611	(299.00)	8.1327	(2,461.86)	(2,431.67)	0.0000	4.5800	(1,361.3114)	0.0000	0.3132	(0.9195)	0.0000	1	(0.6063)	01/06/2025
688568.SH	12/10/2024	SDB3260123611	(3,911.00)	8.1327	(32,201.84)	(31,806.84)	0.0000	4.5800	(1,361.3114)	0.0000	4.0968	(12.0275)	0.0000	1	(7.9307)	01/06/2025
688568.SH	12/10/2024	SDB3260123611	(200.00)	8.1327	(1,646.73)	(1,626.53)	0.0000	4.5800	(1,361.3114)	0.0000	0.2095	(0.6151)	0.0000	1	(0.4056)	01/06/2025
688568.SH	12/10/2024	SDB3260123611	(400.00)	8.1327	(3,293.46)	(3,253.07)	0.0000	4.5800	(1,361.3114)	0.0000	0.4190	(1.2301)	0.0000	1	(0.8111)	01/06/2025
688568.SH	12/10/2024	SDB3260123611	(2,100.00)	8.1327	(17,290.69)	(17,078.59)	0.0000	4.5800	(1,361.3114)	0.0000	2.1998	(6.4581)	0.0000	1	(4.2584)	01/06/2025
688568.SH	12/09/2024	SDB3260123611	(2,000.00)	8.0824	(16,467.32)	(16,164.72)	0.0000	4.5800	(1,361.3114)	0.0000	2.0950	(6.1126)	0.0000	1	(4.0176)	01/06/2025
688568.SH	12/09/2024	SDB3260123611	(3,699.00)	8.0824	(30,456.31)	(29,896.65)	0.0000	4.5800	(1,361.3114)	0.0000	3.8747	(11.3052)	0.0000	1	(7.4305)	01/06/2025
688568.SH	12/09/2024	SDB3260123611	(2,100.00)	8.0824	(17,290.69)	(16,972.96)	0.0000	4.5800	(1,361.3114)	0.0000	2.1998	(6.4182)	0.0000	1	(4.2184)	01/06/2025
688568.SH	12/09/2024	SDB3260123611	(4,500.00)	8.0824	(37,051.47)	(36,370.62)	0.0000	4.5800	(1,361.3114)	0.0000	4.7138	(13.7533)	0.0000	1	(9.0395)	01/06/2025
688568.SH	12/09/2024	SDB3260123611	(1,800.00)	8.0824	(14,820.59)	(14,548.25)	0.0000	4.5800	(1,361.3114)	0.0000	1.8855	(5.5013)	0.0000	1	(3.6158)	01/06/2025
688568.SH	12/09/2024	SDB3260123611	(200.00)	8.0824	(1,646.73)	(1,616.47)	0.0000	4.5800	(1,361.3114)	0.0000	0.2095	(0.6113)	0.0000	1	(0.4018)	01/06/2025
688568.SH	12/09/2024	SDB3260123611	(3,400.00)	8.0824	(27,994.44)	(27,480.03)	0.0000	4.5800	(1,361.3114)	0.0000	3.5615	(10.3914)	0.0000	1	(6.8298)	01/06/2025
688568.SH	12/09/2024	SDB3260123611	(2,500.00)	8.0824	(20,584.15)	(20,205.90)	0.0000	4.5800	(1,361.3114)	0.0000	2.6188	(7.6407)	0.0000	1	(5.0219)	01/06/2025
688568.SH	12/09/2024	SDB3260123611	(3,225.00)	8.0824	(26,553.55)	(26,065.61)	0.0000	4.5800	(1,361.3114)	0.0000	3.3782	(9.8565)	0.0000	1	(6.4783)	01/06/2025
688568.SH	12/09/2024	SDB3260123611	(640.00)	8.0824	(5,269.54)	(5,172.71)	0.0000	4.5800	(1,361.3114)	0.0000	0.6704	(1.9560)	0.0000	1	(1.2856)	01/06/2025
688568.SH	12/09/2024	SDB3260123611	(1,760.00)	8.0824	(14,491.24)	(14,224.96)	0.0000	4.5800	(1,361.3114)	0.0000	1.8436	(5.3791)	0.0000	1	(3.5354)	01/06/2025
688568.SH	12/09/2024	SDB3260123611	(5,000.00)	8.0824	(41,168.30)	(40,411.81)	0.0000	4.5800	(1,361.3114)	0.0000	5.2375	(15.2814)	0.0000	1	(10.0439)	01/06/2025
688568.SH	12/09/2024	SDB3260123611	(1,962.00)	8.0824	(16,154.44)	(15,857.59)	0.0000	4.5800	(1,361.3114)	0.0000	2.0552	(5.9964)	0.0000	1	(3.9412)	01/06/2025
688568.SH	12/09/2024	SDB3260123611	(5,138.00)	8.0824	(42,304.55)	(41,527.17)	0.0000	4.5800	(1,361.3114)	0.0000	5.3821	(15.7032)	0.0000	1	(10.3211)	01/06/2025
688568.SH	12/09/2024	SDB3260123611	(390.00)	8.0824	(3,211.13)	(3,152.12)	0.0000	4.5800	(1,361.3114)	0.0000	0.4085	(1.1919)	0.0000	1	(0.7834)	01/06/2025
688568.SH	12/09/2024	SDB3260123611	(299.00)	8.0824	(2,461.86)	(2,416.63)	0.0000	4.5800	(1,361.3114)	0.0000	0.3132	(0.9138)	0.0000	1	(0.6006)	01/06/2025
688568.SH	12/09/2024	SDB3260123611	(3,911.00)	8.0824	(32,201.84)	(31,610.11)	0.0000	4.5800	(1,361.3114)	0.0000	4.0968	(11.9531)	0.0000	1	(7.8563)	01/06/2025
688568.SH	12/09/2024	SDB3260123611	(200.00)	8.0824	(1,646.73)	(1,616.47)	0.0000	4.5800	(1,361.3114)	0.0000	0.2095	(0.6113)	0.0000	1	(0.4018)	01/06/2025
688568.SH	12/09/2024	SDB3260123611	(400.00)	8.0824	(3,293.46)	(3,232.94)	0.0000	4.5800	(1,361.3114)	0.0000	0.4190	(1.2225)	0.0000	1	(0.8035)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
GEOVIS TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
688568.SH	12/09/2024	SDB3260123611	(2,100.00)	8.0824	(17,290.69)	(16,972.96)	0.0000	4.5800	(1,361.3114)	0.0000	2.1998	(6.4182)	0.0000	1	(4.2184)	01/06/2025
688568.SH	12/06/2024	SDB3260123611	(2,000.00)	8.5896	(16,467.32)	(17,179.26)	0.0000	4.5800	(1,361.3114)	0.0000	6.2850	(19.4886)	0.0000	3	(13.2036)	01/06/2025
688568.SH	12/06/2024	SDB3260123611	(3,699.00)	8.5896	(30,456.31)	(31,773.04)	0.0000	4.5800	(1,361.3114)	0.0000	11.6242	(36.0442)	0.0000	3	(24.4200)	01/06/2025
688568.SH	12/06/2024	SDB3260123611	(2,100.00)	8.5896	(17,290.69)	(18,038.22)	0.0000	4.5800	(1,361.3114)	0.0000	6.5993	(20.4630)	0.0000	3	(13.8638)	01/06/2025
688568.SH	12/06/2024	SDB3260123611	(4,500.00)	8.5896	(37,051.47)	(38,653.33)	0.0000	4.5800	(1,361.3114)	0.0000	14.1413	(43.8493)	0.0000	3	(29.7080)	01/06/2025
688568.SH	12/06/2024	SDB3260123611	(1,800.00)	8.5896	(14,820.59)	(15,461.33)	0.0000	4.5800	(1,361.3114)	0.0000	5.6565	(17.5397)	0.0000	3	(11.8832)	01/06/2025
688568.SH	12/06/2024	SDB3260123611	(200.00)	8.5896	(1,646.73)	(1,717.93)	0.0000	4.5800	(1,361.3114)	0.0000	0.6285	(1.9489)	0.0000	3	(1.3204)	01/06/2025
688568.SH	12/06/2024	SDB3260123611	(3,400.00)	8.5896	(27,994.44)	(29,204.74)	0.0000	4.5800	(1,361.3114)	0.0000	10.6845	(33.1306)	0.0000	3	(22.4461)	01/06/2025
688568.SH	12/06/2024	SDB3260123611	(2,500.00)	8.5896	(20,584.15)	(21,474.07)	0.0000	4.5800	(1,361.3114)	0.0000	7.8563	(24.3607)	0.0000	3	(16.5045)	01/06/2025
688568.SH	12/06/2024	SDB3260123611	(3,225.00)	8.5896	(26,553.55)	(27,701.55)	0.0000	4.5800	(1,361.3114)	0.0000	10.1346	(31.4254)	0.0000	3	(21.2908)	01/06/2025
688568.SH	12/06/2024	SDB3260123611	(640.00)	8.5896	(5,269.54)	(5,497.36)	0.0000	4.5800	(1,361.3114)	0.0000	2.0112	(6.2364)	0.0000	3	(4.2251)	01/06/2025
688568.SH	12/06/2024	SDB3260123611	(1,760.00)	8.5896	(14,491.24)	(15,117.75)	0.0000	4.5800	(1,361.3114)	0.0000	5.5308	(17.1500)	0.0000	3	(11.6191)	01/06/2025
688568.SH	12/06/2024	SDB3260123611	(5,000.00)	8.5896	(41,168.30)	(42,948.15)	0.0000	4.5800	(1,361.3114)	0.0000	15.7126	(48.7215)	0.0000	3	(33.0089)	01/06/2025
688568.SH	12/06/2024	SDB3260123611	(1,962.00)	8.5896	(16,154.44)	(16,852.85)	0.0000	4.5800	(1,361.3114)	0.0000	6.1656	(19.1183)	0.0000	3	(12.9527)	01/06/2025
688568.SH	12/06/2024	SDB3260123611	(5,138.00)	8.5896	(42,304.55)	(44,133.51)	0.0000	4.5800	(1,361.3114)	0.0000	16.1462	(50.0662)	0.0000	3	(33.9200)	01/06/2025
688568.SH	12/06/2024	SDB3260123611	(390.00)	8.5896	(3,211.13)	(3,349.96)	0.0000	4.5800	(1,361.3114)	0.0000	1.2256	(3.8003)	0.0000	3	(2.5747)	01/06/2025
688568.SH	12/06/2024	SDB3260123611	(299.00)	8.5896	(2,461.86)	(2,568.30)	0.0000	4.5800	(1,361.3114)	0.0000	0.9396	(2.9135)	0.0000	3	(1.9739)	01/06/2025
688568.SH	12/06/2024	SDB3260123611	(3,911.00)	8.5896	(32,201.84)	(33,594.04)	0.0000	4.5800	(1,361.3114)	0.0000	12.2904	(38.1100)	0.0000	3	(25.8196)	01/06/2025
688568.SH	12/06/2024	SDB3260123611	(200.00)	8.5896	(1,646.73)	(1,717.93)	0.0000	4.5800	(1,361.3114)	0.0000	0.6285	(1.9489)	0.0000	3	(1.3204)	01/06/2025
688568.SH	12/06/2024	SDB3260123611	(400.00)	8.5896	(3,293.46)	(3,435.85)	0.0000	4.5800	(1,361.3114)	0.0000	1.2570	(3.8977)	0.0000	3	(2.6407)	01/06/2025
688568.SH	12/06/2024	SDB3260123611	(2,100.00)	8.5896	(17,290.69)	(18,038.22)	0.0000	4.5800	(1,361.3114)	0.0000	6.5993	(20.4630)	0.0000	3	(13.8638)	01/06/2025
688568.SH	12/05/2024	SDB3260123611	(2,000.00)	8.5912	(16,467.32)	(17,182.34)	0.0000	4.5800	(1,361.3114)	0.0000	2.0950	(6.4974)	0.0000	1	(4.4024)	01/06/2025
688568.SH	12/05/2024	SDB3260123611	(3,699.00)	8.5912	(30,456.31)	(31,778.74)	0.0000	4.5800	(1,361.3114)	0.0000	3.8747	(12.0169)	0.0000	1	(8.1422)	01/06/2025
688568.SH	12/05/2024	SDB3260123611	(2,100.00)	8.5912	(17,290.69)	(18,041.46)	0.0000	4.5800	(1,361.3114)	0.0000	2.1998	(6.8222)	0.0000	1	(4.6225)	01/06/2025
688568.SH	12/05/2024	SDB3260123611	(4,500.00)	8.5912	(37,051.47)	(38,660.27)	0.0000	4.5800	(1,361.3114)	0.0000	4.7138	(14.6191)	0.0000	1	(9.9053)	01/06/2025
688568.SH	12/05/2024	SDB3260123611	(1,800.00)	8.5912	(14,820.59)	(15,464.11)	0.0000	4.5800	(1,361.3114)	0.0000	1.8855	(5.8476)	0.0000	1	(3.9621)	01/06/2025
688568.SH	12/05/2024	SDB3260123611	(200.00)	8.5912	(1,646.73)	(1,718.23)	0.0000	4.5800	(1,361.3114)	0.0000	0.2095	(0.6497)	0.0000	1	(0.4402)	01/06/2025
688568.SH	12/05/2024	SDB3260123611	(3,400.00)	8.5912	(27,994.44)	(29,209.98)	0.0000	4.5800	(1,361.3114)	0.0000	3.5615	(11.0455)	0.0000	1	(7.4840)	01/06/2025
688568.SH	12/05/2024	SDB3260123611	(2,500.00)	8.5912	(20,584.15)	(21,477.93)	0.0000	4.5800	(1,361.3114)	0.0000	2.6188	(8.1217)	0.0000	1	(5.5029)	01/06/2025
688568.SH	12/05/2024	SDB3260123611	(3,225.00)	8.5912	(26,553.55)	(27,706.53)	0.0000	4.5800	(1,361.3114)	0.0000	3.3782	(10.4770)	0.0000	1	(7.0988)	01/06/2025
688568.SH	12/05/2024	SDB3260123611	(640.00)	8.5912	(5,269.54)	(5,498.35)	0.0000	4.5800	(1,361.3114)	0.0000	0.6704	(2.0792)	0.0000	1	(1.4088)	01/06/2025
688568.SH	12/05/2024	SDB3260123611	(1,760.00)	8.5912	(14,491.24)	(15,120.46)	0.0000	4.5800	(1,361.3114)	0.0000	1.8436	(5.7177)	0.0000	1	(3.8741)	01/06/2025
688568.SH	12/05/2024	SDB3260123611	(5,000.00)	8.5912	(41,168.30)	(42,955.85)	0.0000	4.5800	(1,361.3114)	0.0000	5.2375	(16.2434)	0.0000	1	(11.0059)	01/06/2025
688568.SH	12/05/2024	SDB3260123611	(1,962.00)	8.5912	(16,154.44)	(16,855.88)	0.0000	4.5800	(1,361.3114)	0.0000	2.0552	(6.3739)	0.0000	1	(4.3187)	01/06/2025
688568.SH	12/05/2024	SDB3260123611	(5,138.00)	8.5912	(42,304.55)	(44,141.44)	0.0000	4.5800	(1,361.3114)	0.0000	5.3821	(16.6917)	0.0000	1	(11.3097)	01/06/2025
688568.SH	12/05/2024	SDB3260123611	(390.00)	8.5912	(3,211.13)	(3,350.56)	0.0000	4.5800	(1,361.3114)	0.0000	0.4085	(1.2670)	0.0000	1	(0.8585)	01/06/2025
688568.SH	12/05/2024	SDB3260123611	(299.00)	8.5912	(2,461.86)	(2,568.76)	0.0000	4.5800	(1,361.3114)	0.0000	0.3132	(0.9714)	0.0000	1	(0.6582)	01/06/2025
688568.SH	12/05/2024	SDB3260123611	(3,911.00)	8.5912	(32,201.84)	(33,600.07)	0.0000	4.5800	(1,361.3114)	0.0000	4.0968	(12.7056)	0.0000	1	(8.6088)	01/06/2025
688568.SH	12/05/2024	SDB3260123611	(200.00)	8.5912	(1,646.73)	(1,718.23)	0.0000	4.5800	(1,361.3114)	0.0000	0.2095	(0.6497)	0.0000	1	(0.4402)	01/06/2025
688568.SH	12/05/2024	SDB3260123611	(400.00)	8.5912	(3,293.46)	(3,436.47)	0.0000	4.5800	(1,361.3114)	0.0000	0.4190	(1.2995)	0.0000	1	(0.8805)	01/06/2025
688568.SH	12/05/2024	SDB3260123611	(2,100.00)	8.5912	(17,290.69)	(18,041.46)	0.0000	4.5800	(1,361.3114)	0.0000	2.1998	(6.8222)	0.0000	1	(4.6225)	01/06/2025
688568.SH	12/04/2024	SDB3260123611	(2,000.00)	8.2337	(16,467.32)	(16,467.32)	0.0000	4.5800	(1,361.3114)	0.0000	2.0950	(6.2270)	0.0000	1	(4.1320)	01/06/2025
688568.SH	12/04/2024	SDB3260123611	(3,699.00)	8.2337	(30,456.31)	(30,456.31)	0.0000	4.5800	(1,361.3114)	0.0000	3.8747	(11.5168)	0.0000	1	(7.6421)	01/06/2025
688568.SH	12/04/2024	SDB3260123611	(2,100.00)	8.2337	(17,290.69)	(17,290.69)	0.0000	4.5800	(1,361.3114)	0.0000	2.1998	(6.5383)	0.0000	1	(4.3386)	01/06/2025
688568.SH	12/04/2024	SDB3260123611	(4,500.00)	8.2337	(37,051.47)	(37,051.47)	0.0000	4.5800	(1,361.3114)	0.0000	4.7138	(14.0107)	0.0000	1	(9.2969)	01/06/2025
688568.SH	12/04/2024	SDB3260123611	(1,800.00)	8.2337	(14,820.59)	(14,820.59)	0.0000	4.5800	(1,361.3114)	0.0000	1.8855	(5.6043)	0.0000	1	(3.7188)	01/06/2025
688568.SH	12/04/2024	SDB3260123611	(200.00)	8.2337	(1,646.73)	(1,646.73)	0.0000	4.5800	(1,361.3114)	0.0000	0.2095	(0.6227)	0.0000	1	(0.4132)	01/06/2025
688568.SH	12/04/2024	SDB3260123611	(3,400.00)	8.2337	(27,994.44)	(27,994.44)	0.0000	4.5800	(1,361.3114)	0.0000	3.5615	(10.5859)	0.0000	1	(7.0244)	01/06/2025
688568.SH	12/04/2024	SDB3260123611	(2,500.00)	8.2337	(20,584.15)	(20,584.15)	0.0000	4.5800	(1,361.3114)	0.0000	2.6188	(7.7837)	0.0000	1	(5.1650)	01/06/2025
688568.SH	12/04/2024	SDB3260123611	(3,225.00)	8.2337	(26,553.55)	(26,553.55)	0.0000	4.5800	(1,361.3114)	0.0000	3.3782	(10.0410)	0.0000	1	(6.6628)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
GEOVIS TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
688568.SH	12/04/2024	SDB3260123611	(640.00)	8.2337	(5,269.54)	(5,269.54)	0.0000	4.5800	(1,361.3114)	0.0000	0.6704	(1.9926)	0.0000	1	(1.3222)	01/06/2025
688568.SH	12/04/2024	SDB3260123611	(1,760.00)	8.2337	(14,491.24)	(14,491.24)	0.0000	4.5800	(1,361.3114)	0.0000	1.8436	(5.4797)	0.0000	1	(3.6361)	01/06/2025
688568.SH	12/04/2024	SDB3260123611	(5,000.00)	8.2337	(41,168.30)	(41,168.30)	0.0000	4.5800	(1,361.3114)	0.0000	5.2375	(15.5675)	0.0000	1	(10.3299)	01/06/2025
688568.SH	12/04/2024	SDB3260123611	(1,962.00)	8.2337	(16,154.44)	(16,154.44)	0.0000	4.5800	(1,361.3114)	0.0000	2.0552	(6.1087)	0.0000	1	(4.0535)	01/06/2025
688568.SH	12/04/2024	SDB3260123611	(5,138.00)	8.2337	(42,304.55)	(42,304.55)	0.0000	4.5800	(1,361.3114)	0.0000	5.3821	(15.9971)	0.0000	1	(10.6150)	01/06/2025
688568.SH	12/04/2024	SDB3260123611	(390.00)	8.2337	(3,211.13)	(3,211.13)	0.0000	4.5800	(1,361.3114)	0.0000	0.4085	(1.2143)	0.0000	1	(0.8057)	01/06/2025
688568.SH	12/04/2024	SDB3260123611	(299.00)	8.2337	(2,461.86)	(2,461.86)	0.0000	4.5800	(1,361.3114)	0.0000	0.3132	(0.9309)	0.0000	1	(0.6177)	01/06/2025
688568.SH	12/04/2024	SDB3260123611	(3,911.00)	8.2337	(32,201.84)	(32,201.84)	0.0000	4.5800	(1,361.3114)	0.0000	4.0968	(12.1769)	0.0000	1	(8.0801)	01/06/2025
688568.SH	12/04/2024	SDB3260123611	(200.00)	8.2337	(1,646.73)	(1,646.73)	0.0000	4.5800	(1,361.3114)	0.0000	0.2095	(0.6227)	0.0000	1	(0.4132)	01/06/2025
688568.SH	12/04/2024	SDB3260123611	(400.00)	8.2337	(3,293.46)	(3,293.46)	0.0000	4.5800	(1,361.3114)	0.0000	0.4190	(1.2454)	0.0000	1	(0.8264)	01/06/2025
688568.SH	12/04/2024	SDB3260123611	(2,100.00)	8.2337	(17,290.69)	(17,290.69)	0.0000	4.5800	(1,361.3114)	0.0000	2.1998	(6.5383)	0.0000	1	(4.3386)	01/06/2025
TOTAL GEOVIS TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND											1,221.2703	(3,478.8809)	0.0000		(2,257.6106)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
GIGADEVICE SEMICONDUCTOR(BEIJING) INC. CMN CLASS A SERIES NORTHBOUND																
603986.SH	01/03/2025	SDB3264390185	(1,400.00)	15.5715	(19,307.32)	(21,800.12)	0.0000	4.3300	(1,550.0000)	0.0000	6.9667	(28.1585)	0.0000	3	(21.1918)	01/06/2025
603986.SH	01/03/2025	SDB3264390185	(500.00)	15.5715	(6,622.46)	(7,785.76)	0.0000	4.3300	(1,550.0000)	0.0000	2.3896	(10.0566)	0.0000	3	(7.6670)	01/06/2025
603986.SH	01/03/2025	SDB3264390185	(8,900.00)	15.5715	(114,707.38)	(138,586.50)	0.0000	4.3300	(1,550.0000)	0.0000	41.3902	(179.0076)	0.0000	3	(137.6173)	01/06/2025
603986.SH	01/03/2025	SDB3264390185	(8,000.00)	15.5715	(103,107.76)	(124,572.14)	0.0000	4.3300	(1,550.0000)	0.0000	37.2047	(160.9057)	0.0000	3	(123.7010)	01/06/2025
603986.SH	01/03/2025	SDB3264390185	(14,800.00)	15.5715	(191,928.35)	(230,458.45)	0.0000	4.3300	(1,550.0000)	0.0000	69.2541	(297.6755)	0.0000	3	(228.4214)	01/06/2025
603986.SH	01/02/2025	SDB3264390185	(1,400.00)	15.3297	(19,307.32)	(21,461.64)	0.0000	4.3300	(1,550.0000)	0.0000	2.3222	(9.2404)	0.0000	1	(6.9182)	01/06/2025
603986.SH	01/02/2025	SDB3264390185	(500.00)	15.3297	(6,622.46)	(7,664.87)	0.0000	4.3300	(1,550.0000)	0.0000	0.7965	(3.3002)	0.0000	1	(2.5036)	01/06/2025
603986.SH	01/02/2025	SDB3264390185	(8,900.00)	15.3297	(114,707.38)	(136,434.69)	0.0000	4.3300	(1,550.0000)	0.0000	13.7967	(58.7427)	0.0000	1	(44.9460)	01/06/2025
603986.SH	01/02/2025	SDB3264390185	(8,000.00)	15.3297	(103,107.76)	(122,637.93)	0.0000	4.3300	(1,550.0000)	0.0000	12.4016	(52.8024)	0.0000	1	(40.4009)	01/06/2025
603986.SH	01/02/2025	SDB3264390185	(17,900.00)	15.3297	(232,129.56)	(274,402.36)	0.0000	4.3300	(1,550.0000)	0.0000	27.9200	(118.1455)	0.0000	1	(90.2254)	01/06/2025
603986.SH	12/31/2024	SDB3264390185	(1,400.00)	14.7863	(19,307.32)	(20,700.84)	0.0000	4.3300	(1,550.0000)	0.0000	4.6445	(17.8257)	0.0000	2	(13.1812)	01/06/2025
603986.SH	12/31/2024	SDB3264390185	(500.00)	14.7863	(6,622.46)	(7,393.16)	0.0000	4.3300	(1,550.0000)	0.0000	1.5931	(6.3663)	0.0000	2	(4.7733)	01/06/2025
603986.SH	12/31/2024	SDB3264390185	(8,900.00)	14.7863	(114,707.38)	(131,598.22)	0.0000	4.3300	(1,550.0000)	0.0000	27.5935	(113.3207)	0.0000	2	(85.7272)	01/06/2025
603986.SH	12/31/2024	SDB3264390185	(8,000.00)	14.7863	(103,107.76)	(118,290.54)	0.0000	4.3300	(1,550.0000)	0.0000	24.8031	(101.8613)	0.0000	2	(77.0582)	01/06/2025
603986.SH	12/31/2024	SDB3264390185	(17,900.00)	14.7863	(232,129.56)	(264,675.07)	0.0000	4.3300	(1,550.0000)	0.0000	55.8401	(227.9146)	0.0000	2	(172.0746)	01/06/2025
603986.SH	12/30/2024	SDB3264390185	(1,400.00)	14.6810	(19,307.32)	(20,553.43)	0.0000	4.3300	(1,550.0000)	0.0000	2.3222	(8.8494)	0.0000	1	(6.5272)	01/06/2025
603986.SH	12/30/2024	SDB3264390185	(500.00)	14.6810	(6,622.46)	(7,340.51)	0.0000	4.3300	(1,550.0000)	0.0000	0.7965	(3.1605)	0.0000	1	(2.3640)	01/06/2025
603986.SH	12/30/2024	SDB3264390185	(8,900.00)	14.6810	(114,707.38)	(130,661.09)	0.0000	4.3300	(1,550.0000)	0.0000	13.7967	(56.2569)	0.0000	1	(42.4601)	01/06/2025
603986.SH	12/30/2024	SDB3264390185	(8,000.00)	14.6810	(103,107.76)	(117,448.17)	0.0000	4.3300	(1,550.0000)	0.0000	12.4016	(50.5680)	0.0000	1	(38.1664)	01/06/2025
603986.SH	12/30/2024	SDB3264390185	(17,900.00)	14.6810	(232,129.56)	(262,790.28)	0.0000	4.3300	(1,550.0000)	0.0000	27.9200	(113.1458)	0.0000	1	(85.2258)	01/06/2025
603986.SH	12/27/2024	SDB3264390185	(1,400.00)	15.4899	(19,307.32)	(21,685.82)	0.0000	4.3300	(1,550.0000)	0.0000	6.9667	(28.0109)	0.0000	3	(21.0441)	01/06/2025
603986.SH	12/27/2024	SDB3264390185	(500.00)	15.4899	(6,622.46)	(7,744.94)	0.0000	4.3300	(1,550.0000)	0.0000	2.3896	(10.0039)	0.0000	3	(7.6143)	01/06/2025
603986.SH	12/27/2024	SDB3264390185	(8,900.00)	15.4899	(114,707.38)	(137,859.88)	0.0000	4.3300	(1,550.0000)	0.0000	41.3902	(178.0690)	0.0000	3	(136.6788)	01/06/2025
603986.SH	12/27/2024	SDB3264390185	(8,000.00)	15.4899	(103,107.76)	(123,918.99)	0.0000	4.3300	(1,550.0000)	0.0000	37.2047	(160.0620)	0.0000	3	(122.8573)	01/06/2025
603986.SH	12/27/2024	SDB3264390185	(17,900.00)	15.4899	(232,129.56)	(277,268.74)	0.0000	4.3300	(1,550.0000)	0.0000	83.7601	(358.1388)	0.0000	3	(274.3787)	01/06/2025
603986.SH	12/26/2024	SDB3264390185	(1,400.00)	15.3336	(19,307.32)	(21,467.05)	0.0000	4.3300	(1,550.0000)	0.0000	2.3222	(9.2428)	0.0000	1	(6.9205)	01/06/2025
603986.SH	12/26/2024	SDB3264390185	(500.00)	15.3336	(6,622.46)	(7,666.80)	0.0000	4.3300	(1,550.0000)	0.0000	0.7965	(3.3010)	0.0000	1	(2.5044)	01/06/2025
603986.SH	12/26/2024	SDB3264390185	(8,900.00)	15.3336	(114,707.38)	(136,469.10)	0.0000	4.3300	(1,550.0000)	0.0000	13.7967	(58.7575)	0.0000	1	(44.9608)	01/06/2025
603986.SH	12/26/2024	SDB3264390185	(8,000.00)	15.3336	(103,107.76)	(122,668.86)	0.0000	4.3300	(1,550.0000)	0.0000	12.4016	(52.8158)	0.0000	1	(40.4142)	01/06/2025
603986.SH	12/26/2024	SDB3264390185	(17,900.00)	15.3336	(232,129.56)	(274,471.57)	0.0000	4.3300	(1,550.0000)	0.0000	27.9200	(118.1753)	0.0000	1	(90.2552)	01/06/2025
603986.SH	12/24/2024	SDB3264390185	(1,400.00)	15.3336	(19,307.32)	(21,467.05)	0.0000	4.3300	(1,550.0000)	0.0000	4.6445	(18.4855)	0.0000	2	(13.8410)	01/06/2025
603986.SH	12/24/2024	SDB3264390185	(500.00)	15.3336	(6,622.46)	(7,666.80)	0.0000	4.3300	(1,550.0000)	0.0000	1.5931	(6.6020)	0.0000	2	(5.0089)	01/06/2025
603986.SH	12/24/2024	SDB3264390185	(8,900.00)	15.3336	(114,707.38)	(136,469.10)	0.0000	4.3300	(1,550.0000)	0.0000	27.5935	(117.5151)	0.0000	2	(89.9216)	01/06/2025
603986.SH	12/24/2024	SDB3264390185	(8,000.00)	15.3336	(103,107.76)	(122,668.86)	0.0000	4.3300	(1,550.0000)	0.0000	24.8031	(105.6315)	0.0000	2	(80.8284)	01/06/2025
603986.SH	12/24/2024	SDB3264390185	(17,900.00)	15.3336	(232,129.56)	(274,471.57)	0.0000	4.3300	(1,550.0000)	0.0000	55.8401	(236.3505)	0.0000	2	(180.5105)	01/06/2025
603986.SH	12/23/2024	SDB3264390185	(1,400.00)	14.1350	(19,307.32)	(19,789.04)	0.0000	4.3300	(1,550.0000)	0.0000	2.3222	(8.5203)	0.0000	1	(6.1980)	01/06/2025
603986.SH	12/23/2024	SDB3264390185	(500.00)	14.1350	(6,622.46)	(7,067.51)	0.0000	4.3300	(1,550.0000)	0.0000	0.7965	(3.0430)	0.0000	1	(2.2464)	01/06/2025
603986.SH	12/23/2024	SDB3264390185	(8,900.00)	14.1350	(114,707.38)	(125,801.74)	0.0000	4.3300	(1,550.0000)	0.0000	13.7967	(54.1646)	0.0000	1	(40.3679)	01/06/2025
603986.SH	12/23/2024	SDB3264390185	(8,000.00)	14.1350	(103,107.76)	(113,080.22)	0.0000	4.3300	(1,550.0000)	0.0000	12.4016	(48.6873)	0.0000	1	(36.2857)	01/06/2025
603986.SH	12/23/2024	SDB3264390185	(17,900.00)	14.1350	(232,129.56)	(253,016.98)	0.0000	4.3300	(1,550.0000)	0.0000	27.9200	(108.9379)	0.0000	1	(81.0178)	01/06/2025
603986.SH	12/20/2024	SDB3264390185	(8,900.00)	12.8885	(114,707.38)	(124,707.38)	0.0000	4.3300	(1,550.0000)	0.0000	41.3902	(148.1637)	0.0000	3	(106.7735)	01/06/2025
603986.SH	12/20/2024	SDB3264390185	(8,000.00)	12.8885	(103,107.76)	(103,107.76)	0.0000	4.3300	(1,550.0000)	0.0000	37.2047	(133.1809)	0.0000	3	(95.9761)	01/06/2025
603986.SH	12/20/2024	SDB3264390185	(17,900.00)	12.9681	(232,129.56)	(232,129.56)	0.0000	4.3300	(1,550.0000)	0.0000	83.7601	(299.8340)	0.0000	3	(216.0739)	01/06/2025
TOTAL GIGADEVICE SEMICONDUCTOR(BEIJING) INC. CMN CLASS A SERIES NORTHBOUND												949.1689	(3,882.9973)	0.0000	(2,933.8284)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
GINLONG TECHNOLOGIES CO LTD CMN CLASS A SERIES NORTHBOUND																
300763.ZK	01/03/2025	SDB3264120682	(700.00)	8.6654	(6,652.07)	(6,065.80)	0.0000	4.3300	(1,953.6343)	0.0000	2.4003	(9.8753)	0.0000	3	(7.4750)	01/06/2025
300763.ZK	01/03/2025	SDB3264120682	(2,600.00)	8.6654	(24,687.18)	(22,530.13)	0.0000	4.3300	(1,953.6343)	0.0000	8.9080	(36.6797)	0.0000	3	(27.7717)	01/06/2025
300763.ZK	01/03/2025	SDB3264120682	(9,300.00)	8.6654	(88,883.57)	(80,588.55)	0.0000	4.3300	(1,953.6343)	0.0000	32.0722	(131.2005)	0.0000	3	(99.1283)	01/06/2025
300763.ZK	01/03/2025	SDB3264120682	(5,400.00)	8.6654	(51,281.35)	(46,793.35)	0.0000	4.3300	(1,953.6343)	0.0000	18.5040	(76.1809)	0.0000	3	(57.6769)	01/06/2025
300763.ZK	01/03/2025	SDB3264120682	(4,700.00)	8.6654	(44,551.47)	(40,727.54)	0.0000	4.3300	(1,953.6343)	0.0000	16.0757	(66.3056)	0.0000	3	(50.2299)	01/06/2025
300763.ZK	01/02/2025	SDB3264120682	(700.00)	8.7014	(6,652.07)	(6,090.96)	0.0000	4.3300	(1,953.6343)	0.0000	0.8001	(3.3054)	0.0000	1	(2.5053)	01/06/2025
300763.ZK	01/02/2025	SDB3264120682	(2,600.00)	8.7014	(24,687.18)	(22,623.55)	0.0000	4.3300	(1,953.6343)	0.0000	2.9693	(12.2773)	0.0000	1	(9.3079)	01/06/2025
300763.ZK	01/02/2025	SDB3264120682	(9,300.00)	8.7014	(88,883.57)	(80,922.71)	0.0000	4.3300	(1,953.6343)	0.0000	10.6907	(43.9148)	0.0000	1	(33.2241)	01/06/2025
300763.ZK	01/02/2025	SDB3264120682	(5,400.00)	8.7014	(51,281.35)	(46,987.38)	0.0000	4.3300	(1,953.6343)	0.0000	6.1680	(25.4989)	0.0000	1	(19.3309)	01/06/2025
300763.ZK	01/02/2025	SDB3264120682	(4,700.00)	8.7014	(44,551.47)	(40,896.42)	0.0000	4.3300	(1,953.6343)	0.0000	5.3586	(22.1935)	0.0000	1	(16.8350)	01/06/2025
300763.ZK	12/31/2024	SDB3264120682	(700.00)	9.0265	(6,652.07)	(6,318.55)	0.0000	4.3300	(1,953.6343)	0.0000	1.6002	(6.8579)	0.0000	2	(5.2577)	01/06/2025
300763.ZK	12/31/2024	SDB3264120682	(2,600.00)	9.0265	(24,687.18)	(23,468.90)	0.0000	4.3300	(1,953.6343)	0.0000	5.9386	(25.4720)	0.0000	2	(19.5334)	01/06/2025
300763.ZK	12/31/2024	SDB3264120682	(9,300.00)	9.0265	(88,883.57)	(83,946.44)	0.0000	4.3300	(1,953.6343)	0.0000	21.3814	(91.1115)	0.0000	2	(69.7300)	01/06/2025
300763.ZK	12/31/2024	SDB3264120682	(5,400.00)	9.0265	(51,281.35)	(48,743.09)	0.0000	4.3300	(1,953.6343)	0.0000	12.3360	(52.9034)	0.0000	2	(40.5674)	01/06/2025
300763.ZK	12/31/2024	SDB3264120682	(4,700.00)	9.0265	(44,551.47)	(42,424.55)	0.0000	4.3300	(1,953.6343)	0.0000	10.7171	(46.0456)	0.0000	2	(35.3285)	01/06/2025
300763.ZK	12/30/2024	SDB3264120682	(700.00)	8.8771	(6,652.07)	(6,213.94)	0.0000	4.3300	(1,953.6343)	0.0000	0.8001	(3.3722)	0.0000	1	(2.5721)	01/06/2025
300763.ZK	12/30/2024	SDB3264120682	(2,600.00)	8.8771	(24,687.18)	(23,080.35)	0.0000	4.3300	(1,953.6343)	0.0000	2.9693	(12.5252)	0.0000	1	(9.5558)	01/06/2025
300763.ZK	12/30/2024	SDB3264120682	(9,300.00)	8.8771	(88,883.57)	(82,556.62)	0.0000	4.3300	(1,953.6343)	0.0000	10.6907	(44.8015)	0.0000	1	(34.1108)	01/06/2025
300763.ZK	12/30/2024	SDB3264120682	(5,400.00)	8.8771	(51,281.35)	(47,936.10)	0.0000	4.3300	(1,953.6343)	0.0000	6.1680	(26.0138)	0.0000	1	(19.8458)	01/06/2025
300763.ZK	12/30/2024	SDB3264120682	(4,700.00)	8.8771	(44,551.47)	(41,722.16)	0.0000	4.3300	(1,953.6343)	0.0000	5.3586	(22.6416)	0.0000	1	(17.2831)	01/06/2025
300763.ZK	12/27/2024	SDB3264120682	(700.00)	8.9765	(6,652.07)	(6,283.52)	0.0000	4.3300	(1,953.6343)	0.0000	2.4003	(10.2298)	0.0000	3	(7.8295)	01/06/2025
300763.ZK	12/27/2024	SDB3264120682	(2,600.00)	8.9765	(24,687.18)	(23,338.81)	0.0000	4.3300	(1,953.6343)	0.0000	8.9080	(37.9962)	0.0000	3	(29.0883)	01/06/2025
300763.ZK	12/27/2024	SDB3264120682	(9,300.00)	8.9765	(88,883.57)	(83,481.12)	0.0000	4.3300	(1,953.6343)	0.0000	32.0722	(135.9096)	0.0000	3	(103.8375)	01/06/2025
300763.ZK	12/27/2024	SDB3264120682	(5,400.00)	8.9765	(51,281.35)	(48,472.91)	0.0000	4.3300	(1,953.6343)	0.0000	18.5040	(78.9153)	0.0000	3	(60.4113)	01/06/2025
300763.ZK	12/27/2024	SDB3264120682	(4,700.00)	8.9765	(44,551.47)	(42,189.38)	0.0000	4.3300	(1,953.6343)	0.0000	16.0757	(68.6855)	0.0000	3	(52.6099)	01/06/2025
300763.ZK	12/26/2024	SDB3264120682	(700.00)	9.0826	(6,652.07)	(6,357.81)	0.0000	4.3300	(1,953.6343)	0.0000	0.8001	(3.4502)	0.0000	1	(2.6501)	01/06/2025
300763.ZK	12/26/2024	SDB3264120682	(2,600.00)	9.0826	(24,687.18)	(23,614.71)	0.0000	4.3300	(1,953.6343)	0.0000	2.9693	(12.8151)	0.0000	1	(9.8458)	01/06/2025
300763.ZK	12/26/2024	SDB3264120682	(9,300.00)	9.0826	(88,883.57)	(84,468.00)	0.0000	4.3300	(1,953.6343)	0.0000	10.6907	(45.8388)	0.0000	1	(35.1481)	01/06/2025
300763.ZK	12/26/2024	SDB3264120682	(5,400.00)	9.0826	(51,281.35)	(49,045.94)	0.0000	4.3300	(1,953.6343)	0.0000	6.1680	(26.6161)	0.0000	1	(20.4481)	01/06/2025
300763.ZK	12/26/2024	SDB3264120682	(4,700.00)	9.0826	(44,551.47)	(42,688.13)	0.0000	4.3300	(1,953.6343)	0.0000	5.3586	(23.1658)	0.0000	1	(17.8073)	01/06/2025
300763.ZK	12/24/2024	SDB3264120682	(700.00)	9.0826	(6,652.07)	(6,357.81)	0.0000	4.3300	(1,953.6343)	0.0000	1.6002	(6.9005)	0.0000	2	(5.3003)	01/06/2025
300763.ZK	12/24/2024	SDB3264120682	(2,600.00)	9.0826	(24,687.18)	(23,614.71)	0.0000	4.3300	(1,953.6343)	0.0000	5.9386	(25.6303)	0.0000	2	(19.6916)	01/06/2025
300763.ZK	12/24/2024	SDB3264120682	(9,300.00)	9.0826	(88,883.57)	(84,468.00)	0.0000	4.3300	(1,953.6343)	0.0000	21.3814	(91.6775)	0.0000	2	(70.2961)	01/06/2025
300763.ZK	12/24/2024	SDB3264120682	(5,400.00)	9.0826	(51,281.35)	(49,045.94)	0.0000	4.3300	(1,953.6343)	0.0000	12.3360	(53.2321)	0.0000	2	(40.8961)	01/06/2025
300763.ZK	12/24/2024	SDB3264120682	(4,700.00)	9.0826	(44,551.47)	(42,688.13)	0.0000	4.3300	(1,953.6343)	0.0000	10.7171	(46.3317)	0.0000	2	(35.6146)	01/06/2025
300763.ZK	12/23/2024	SDB3264120682	(700.00)	8.9611	(6,652.07)	(6,272.77)	0.0000	4.3300	(1,953.6343)	0.0000	0.8001	(3.4041)	0.0000	1	(2.6040)	01/06/2025
300763.ZK	12/23/2024	SDB3264120682	(2,600.00)	8.9611	(24,687.18)	(23,298.86)	0.0000	4.3300	(1,953.6343)	0.0000	2.9693	(12.6437)	0.0000	1	(9.6744)	01/06/2025
300763.ZK	12/23/2024	SDB3264120682	(9,300.00)	8.9611	(88,883.57)	(83,338.23)	0.0000	4.3300	(1,953.6343)	0.0000	10.6907	(45.2257)	0.0000	1	(34.5350)	01/06/2025
300763.ZK	12/23/2024	SDB3264120682	(5,400.00)	8.9611	(51,281.35)	(48,389.94)	0.0000	4.3300	(1,953.6343)	0.0000	6.1680	(26.2601)	0.0000	1	(20.0921)	01/06/2025
300763.ZK	12/23/2024	SDB3264120682	(4,700.00)	8.9611	(44,551.47)	(42,117.17)	0.0000	4.3300	(1,953.6343)	0.0000	5.3586	(22.8560)	0.0000	1	(17.4974)	01/06/2025
300763.ZK	12/20/2024	SDB3264120682	(700.00)	9.0375	(6,652.07)	(6,266.24)	0.0000	4.3300	(1,953.6343)	0.0000	2.4003	(10.2993)	0.0000	3	(7.8990)	01/06/2025
300763.ZK	12/20/2024	SDB3264120682	(2,600.00)	9.0375	(24,687.18)	(23,497.47)	0.0000	4.3300	(1,953.6343)	0.0000	8.9080	(38.2545)	0.0000	3	(29.3466)	01/06/2025
300763.ZK	12/20/2024	SDB3264120682	(9,300.00)	9.0375	(88,883.57)	(84,048.63)	0.0000	4.3300	(1,953.6343)	0.0000	32.0722	(136.8336)	0.0000	3	(104.7614)	01/06/2025
300763.ZK	12/20/2024	SDB3264120682	(5,400.00)	9.0375	(51,281.35)	(48,802.43)	0.0000	4.3300	(1,953.6343)	0.0000	18.5040	(79.4518)	0.0000	3	(60.9477)	01/06/2025
300763.ZK	12/20/2024	SDB3264120682	(4,700.00)	9.0375	(44,551.47)	(42,476.19)	0.0000	4.3300	(1,953.6343)	0.0000	16.0757	(69.1524)	0.0000	3	(53.0768)	01/06/2025
300763.ZK	12/19/2024	SDB3264120682	(700.00)	9.1666	(6,652.07)	(6,416.60)	0.0000	4.5800	(1,953.6343)	0.0000	0.8463	(3.4821)	0.0000	1	(2.6358)	01/06/2025
300763.ZK	12/19/2024	SDB3264120682	(2,600.00)	9.1666	(24,687.18)	(23,833.08)	0.0000	4.5800	(1,953.6343)	0.0000	3.1408	(12.9336)	0.0000	1	(9.7929)	01/06/2025
300763.ZK	12/19/2024	SDB3264120682	(9,300.00)	9.1666	(88,883.57)	(85,249.09)	0.0000	4.5800	(1,953.6343)	0.0000	11.3080	(46.2627)	0.0000	1	(34.9547)	01/06/2025
300763.ZK	12/19/2024	SDB3264120682	(5,400.00)	9.1666	(51,281.35)	(49,499.47)	0.0000	4.5800	(1,953.6343)	0.0000	6.5241	(26.8622)	0.0000	1	(20.3381)	01/06/2025
300763.ZK	12/19/2024	SDB3264120682	(4,700.00)	9.1666	(44,551.47)	(43,082.87)	0.0000	4.5800	(1,953.6343)	0.0000	5.6679	(23.3801)	0.0000	1	(17.7121)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
GINLONG TECHNOLOGIES CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
300763.ZK	12/18/2024	SDB3264120682	(700.00)	9.4668	(6,652.07)	(6,626.74)	0.0000	4.5800	(1,953.6343)	0.0000	0.8463	(3.5962)	0.0000	1	(2.7499)	01/06/2025
300763.ZK	12/18/2024	SDB3264120682	(2,600.00)	9.4668	(24,687.18)	(24,613.61)	0.0000	4.5800	(1,953.6343)	0.0000	3.1408	(13.3572)	0.0000	1	(10.2165)	01/06/2025
300763.ZK	12/18/2024	SDB3264120682	(9,300.00)	9.4668	(88,883.57)	(88,041.00)	0.0000	4.5800	(1,953.6343)	0.0000	11.3080	(47.7778)	0.0000	1	(36.4698)	01/06/2025
300763.ZK	12/18/2024	SDB3264120682	(5,400.00)	9.4668	(51,281.35)	(51,120.58)	0.0000	4.5800	(1,953.6343)	0.0000	6.5241	(27.7419)	0.0000	1	(21.2178)	01/06/2025
300763.ZK	12/18/2024	SDB3264120682	(4,700.00)	9.4668	(44,551.47)	(44,493.84)	0.0000	4.5800	(1,953.6343)	0.0000	5.6679	(24.1457)	0.0000	1	(18.4778)	01/06/2025
300763.ZK	12/17/2024	SDB3264120682	(2,600.00)	9.5966	(24,687.18)	(24,951.04)	0.0000	4.5800	(1,955.3409)	0.0000	3.1408	(13.5522)	0.0000	1	(10.4114)	01/06/2025
300763.ZK	12/17/2024	SDB3264120682	(9,300.00)	9.5966	(88,883.57)	(89,247.95)	0.0000	4.5800	(1,955.3409)	0.0000	11.3080	(48.4750)	0.0000	1	(37.1671)	01/06/2025
300763.ZK	12/17/2024	SDB3264120682	(5,400.00)	9.5966	(51,281.35)	(51,821.39)	0.0000	4.5800	(1,955.3409)	0.0000	6.5241	(28.1468)	0.0000	1	(21.6227)	01/06/2025
300763.ZK	12/17/2024	SDB3264120682	(4,700.00)	9.5966	(44,551.47)	(45,103.80)	0.0000	4.5800	(1,955.3409)	0.0000	5.6679	(24.4981)	0.0000	1	(18.8302)	01/06/2025
300763.ZK	12/16/2024	SDB3264120682	(5,400.00)	9.4965	(51,281.35)	(51,281.35)	0.0000	4.5800	(2,050.0000)	0.0000	6.5241	(29.2019)	0.0000	1	(22.6778)	01/06/2025
300763.ZK	12/16/2024	SDB3264120682	(4,700.00)	9.4790	(44,551.47)	(44,551.47)	0.0000	4.5800	(2,050.0000)	0.0000	5.6679	(25.3696)	0.0000	1	(19.7017)	01/06/2025
TOTAL GINLONG TECHNOLOGIES CO LTD CMN CLASS A SERIES NORTHBOUND												535.5808	(2,269.7354)	0.0000	(1,734.1546)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
GOERTEK INC. CMN CLASS A SERIES NORTHBOUND																
002241.ZK	01/02/2025	SDB3264120702	(15,200.00)	3.6941	(57,975.66)	(56,151.00)	0.0000	4.3300	(194.0548)	0.0000	6.9732	(3.0268)	0.0000	1	3.9464	01/06/2025
002241.ZK	01/02/2025	SDB3264120702	(95,700.00)	3.6941	(356,836.21)	(353,529.68)	0.0000	4.3300	(194.0548)	0.0000	42.9195	(19.0567)	0.0000	1	23.8628	01/06/2025
002241.ZK	01/02/2025	SDB3264120702	(1,600.00)	3.6941	(5,877.52)	(5,910.63)	0.0000	4.3300	(194.0548)	0.0000	0.7069	(0.3186)	0.0000	1	0.3883	01/06/2025
002241.ZK	01/02/2025	SDB3264120702	(20,300.00)	3.6941	(77,266.16)	(74,991.14)	0.0000	4.3300	(194.0548)	0.0000	9.2934	(4.0423)	0.0000	1	5.2511	01/06/2025
002241.ZK	01/02/2025	SDB3264120702	(9,600.00)	3.6941	(36,754.48)	(35,463.79)	0.0000	4.3300	(194.0548)	0.0000	4.4207	(1.9116)	0.0000	1	2.5091	01/06/2025
002241.ZK	01/02/2025	SDB3264120702	(45,800.00)	3.6941	(173,320.76)	(169,191.84)	0.0000	4.3300	(194.0548)	0.0000	20.8466	(9.1201)	0.0000	1	11.7265	01/06/2025
002241.ZK	01/02/2025	SDB3264120702	(10,700.00)	3.6941	(40,427.88)	(39,527.35)	0.0000	4.3300	(194.0548)	0.0000	4.8626	(2.1307)	0.0000	1	2.7319	01/06/2025
002241.ZK	12/31/2024	SDB3264120702	(15,200.00)	3.6774	(57,975.66)	(55,896.66)	0.0000	4.3300	(194.0548)	0.0000	13.9464	(6.0261)	0.0000	2	7.9202	01/06/2025
002241.ZK	12/31/2024	SDB3264120702	(95,700.00)	3.6774	(356,836.21)	(351,928.33)	0.0000	4.3300	(194.0548)	0.0000	85.8389	(37.9408)	0.0000	2	47.8982	01/06/2025
002241.ZK	12/31/2024	SDB3264120702	(1,600.00)	3.6774	(5,877.52)	(5,883.86)	0.0000	4.3300	(194.0548)	0.0000	1.4139	(0.6343)	0.0000	2	0.7795	01/06/2025
002241.ZK	12/31/2024	SDB3264120702	(20,300.00)	3.6774	(77,266.16)	(74,651.46)	0.0000	4.3300	(194.0548)	0.0000	18.5868	(8.0480)	0.0000	2	10.5388	01/06/2025
002241.ZK	12/31/2024	SDB3264120702	(9,600.00)	3.6774	(36,754.48)	(35,303.16)	0.0000	4.3300	(194.0548)	0.0000	8.8415	(3.8060)	0.0000	2	5.0355	01/06/2025
002241.ZK	12/31/2024	SDB3264120702	(45,800.00)	3.6774	(173,320.76)	(168,425.47)	0.0000	4.3300	(194.0548)	0.0000	41.6933	(18.1577)	0.0000	2	23.5356	01/06/2025
002241.ZK	12/31/2024	SDB3264120702	(10,700.00)	3.6774	(40,427.88)	(39,348.31)	0.0000	4.3300	(194.0548)	0.0000	9.7252	(4.2421)	0.0000	2	5.4831	01/06/2025
002241.ZK	12/30/2024	SDB3264120702	(15,200.00)	3.6768	(57,975.66)	(55,886.71)	0.0000	4.3300	(206.1671)	0.0000	6.9732	(3.2006)	0.0000	1	3.7726	01/06/2025
002241.ZK	12/30/2024	SDB3264120702	(95,700.00)	3.6768	(356,836.21)	(351,865.64)	0.0000	4.3300	(206.1671)	0.0000	42.9195	(20.1509)	0.0000	1	22.7686	01/06/2025
002241.ZK	12/30/2024	SDB3264120702	(1,600.00)	3.6768	(5,877.52)	(5,882.81)	0.0000	4.3300	(206.1671)	0.0000	0.7069	(0.3369)	0.0000	1	0.3700	01/06/2025
002241.ZK	12/30/2024	SDB3264120702	(20,300.00)	3.6768	(77,266.16)	(74,638.17)	0.0000	4.3300	(206.1671)	0.0000	9.2934	(4.2744)	0.0000	1	5.0190	01/06/2025
002241.ZK	12/30/2024	SDB3264120702	(9,600.00)	3.6768	(36,754.48)	(35,296.87)	0.0000	4.3300	(206.1671)	0.0000	4.4207	(2.0214)	0.0000	1	2.3993	01/06/2025
002241.ZK	12/30/2024	SDB3264120702	(45,800.00)	3.6768	(173,320.76)	(168,395.47)	0.0000	4.3300	(206.1671)	0.0000	20.8466	(9.6438)	0.0000	1	11.2029	01/06/2025
002241.ZK	12/30/2024	SDB3264120702	(45,700.00)	3.6768	(172,668.63)	(168,027.79)	0.0000	4.3300	(206.1671)	0.0000	20.7682	(9.6227)	0.0000	1	11.1455	01/06/2025
002241.ZK	12/27/2024	SDB3264120702	(20,300.00)	3.8684	(77,266.16)	(78,527.77)	0.0000	4.3300	(142.3805)	0.0000	27.8802	(9.3174)	0.0000	3	18.5629	01/06/2025
002241.ZK	12/27/2024	SDB3264120702	(9,600.00)	3.8684	(36,754.48)	(37,136.28)	0.0000	4.3300	(142.3805)	0.0000	13.2622	(4.4062)	0.0000	3	8.8560	01/06/2025
002241.ZK	12/27/2024	SDB3264120702	(45,800.00)	3.8684	(173,320.76)	(177,171.03)	0.0000	4.3300	(142.3805)	0.0000	62.5399	(21.0214)	0.0000	3	41.5185	01/06/2025
002241.ZK	12/27/2024	SDB3264120702	(45,700.00)	3.8684	(172,668.63)	(176,784.19)	0.0000	4.3300	(142.3805)	0.0000	62.3046	(20.9755)	0.0000	3	41.3291	01/06/2025
002241.ZK	12/26/2024	SDB3264120702	(45,800.00)	3.7503	(173,320.76)	(171,765.66)	0.0000	4.3300	(99.0437)	0.0000	20.8466	(4.7256)	0.0000	1	16.1210	01/06/2025
002241.ZK	12/26/2024	SDB3264120702	(45,700.00)	3.7503	(172,668.63)	(171,390.63)	0.0000	4.3300	(99.0437)	0.0000	20.7682	(4.7153)	0.0000	1	16.0529	01/06/2025
002241.ZK	12/24/2024	SDB3264120702	(45,800.00)	3.7503	(173,320.76)	(171,765.66)	0.0000	4.3300	(99.0437)	0.0000	41.6933	(9.4513)	0.0000	2	32.2420	01/06/2025
002241.ZK	12/24/2024	SDB3264120702	(45,700.00)	3.7503	(172,668.63)	(171,390.63)	0.0000	4.3300	(99.0437)	0.0000	41.5384	(9.4306)	0.0000	2	32.1058	01/06/2025
002241.ZK	12/23/2024	SDB3264120702	(45,800.00)	3.6377	(173,320.76)	(166,604.83)	0.0000	4.3300	(99.0437)	0.0000	20.8466	(4.5837)	0.0000	1	16.2630	01/06/2025
002241.ZK	12/23/2024	SDB3264120702	(45,700.00)	3.6377	(172,668.63)	(166,241.06)	0.0000	4.3300	(99.0437)	0.0000	20.7682	(4.5736)	0.0000	1	16.1946	01/06/2025
002241.ZK	12/20/2024	SDB3264120702	(45,800.00)	3.5519	(173,320.76)	(162,677.52)	0.0000	4.3300	(99.3763)	0.0000	62.5399	(13.4719)	0.0000	3	49.0680	01/06/2025
002241.ZK	12/20/2024	SDB3264120702	(94,500.00)	3.5519	(357,050.01)	(335,655.59)	0.0000	4.3300	(99.3763)	0.0000	128.8355	(27.7968)	0.0000	3	101.0387	01/06/2025
002241.ZK	12/19/2024	SDB3264120702	(45,800.00)	3.5761	(173,320.76)	(163,783.55)	0.0000	4.5800	(99.5609)	0.0000	22.0503	(4.5296)	0.0000	1	17.5207	01/06/2025
002241.ZK	12/19/2024	SDB3264120702	(140,200.00)	3.5761	(529,718.64)	(501,363.61)	0.0000	4.5800	(99.5609)	0.0000	67.3920	(13.8656)	0.0000	1	53.5264	01/06/2025
002241.ZK	12/19/2024	SDB3264120702	(9,800.00)	3.5761	(36,837.16)	(35,045.39)	0.0000	4.5800	(99.5609)	0.0000	4.6865	(0.9692)	0.0000	1	3.7173	01/06/2025
002241.ZK	12/19/2024	SDB3264120702	(1,500.00)	3.5761	(5,618.89)	(5,364.09)	0.0000	4.5800	(99.5609)	0.0000	0.7148	(0.1483)	0.0000	1	0.5665	01/06/2025
002241.ZK	12/19/2024	SDB3264120702	(2,000.00)	3.5761	(7,358.65)	(7,152.12)	0.0000	4.5800	(99.5609)	0.0000	0.9362	(0.1978)	0.0000	1	0.7384	01/06/2025
002241.ZK	12/18/2024	SDB3264120702	(45,800.00)	3.6619	(173,320.76)	(167,713.10)	0.0000	4.5800	(99.5609)	0.0000	22.0503	(4.6382)	0.0000	1	17.4120	01/06/2025
002241.ZK	12/18/2024	SDB3264120702	(140,200.00)	3.6619	(529,718.64)	(513,392.49)	0.0000	4.5800	(99.5609)	0.0000	67.3920	(14.1983)	0.0000	1	53.1937	01/06/2025
002241.ZK	12/18/2024	SDB3264120702	(9,800.00)	3.6619	(36,837.16)	(35,886.21)	0.0000	4.5800	(99.5609)	0.0000	4.6865	(0.9925)	0.0000	1	3.6940	01/06/2025
002241.ZK	12/18/2024	SDB3264120702	(1,500.00)	3.6619	(5,618.89)	(5,492.79)	0.0000	4.5800	(99.5609)	0.0000	0.7148	(0.1519)	0.0000	1	0.5629	01/06/2025
002241.ZK	12/18/2024	SDB3264120702	(2,000.00)	3.6619	(7,358.65)	(7,323.72)	0.0000	4.5800	(99.5609)	0.0000	0.9362	(0.2025)	0.0000	1	0.7336	01/06/2025
002241.ZK	12/17/2024	SDB3264120702	(45,800.00)	3.7709	(173,320.76)	(172,707.68)	0.0000	4.5800	(99.5609)	0.0000	22.0503	(4.7764)	0.0000	1	17.2739	01/06/2025
002241.ZK	12/17/2024	SDB3264120702	(140,200.00)	3.7709	(529,718.64)	(528,681.58)	0.0000	4.5800	(99.5609)	0.0000	67.3920	(14.6211)	0.0000	1	52.7709	01/06/2025
002241.ZK	12/17/2024	SDB3264120702	(9,800.00)	3.7709	(36,837.16)	(36,954.92)	0.0000	4.5800	(99.5609)	0.0000	4.6865	(1.0220)	0.0000	1	3.6645	01/06/2025
002241.ZK	12/17/2024	SDB3264120702	(1,500.00)	3.7709	(5,618.89)	(5,656.37)	0.0000	4.5800	(99.5609)	0.0000	0.7148	(0.1564)	0.0000	1	0.5584	01/06/2025
002241.ZK	12/17/2024	SDB3264120702	(2,000.00)	3.7709	(7,358.65)	(7,541.82)	0.0000	4.5800	(99.5609)	0.0000	0.9362	(0.2086)	0.0000	1	0.7276	01/06/2025
002241.ZK	12/16/2024	SDB3264120702	(1,500.00)	3.7459	(5,618.89)	(5,618.89)	0.0000	4.5800	(75.0000)	0.0000	0.7148	(0.1171)	0.0000	1	0.5978	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
GOERTEK INC. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002241.ZK	12/16/2024	SDB3264120702	(2,000.00)	3.6793	(7,358.65)	(7,358.65)	0.0000	4.5800	(75.0000)	0.0000	0.9362	(0.1533)	0.0000	1	0.7829	01/06/2025
TOTAL GOERTEK INC. CMN CLASS A SERIES NORTHBOUND											1,188.8095	(363.1308)	0.0000		825.6787	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
GOTION HIGH-TECH CO., LTD. CMN CLASS A SERIES NORTHBOUND																
002074.ZK	01/03/2025	SDB3260123593	(3,500.00)	3.0016	(11,226.27)	(10,505.51)	0.0000	4.3300	(1,147.8187)	0.0000	4.0508	(10.0487)	0.0000	3	(5.9979)	01/06/2025
002074.ZK	01/03/2025	SDB3260123593	(6,200.00)	3.0016	(19,886.54)	(18,609.75)	0.0000	4.3300	(1,147.8187)	0.0000	7.1757	(17.8005)	0.0000	3	(10.6248)	01/06/2025
002074.ZK	01/03/2025	SDB3260123593	(5,000.00)	3.0016	(16,037.53)	(15,007.86)	0.0000	4.3300	(1,147.8187)	0.0000	5.7869	(14.3553)	0.0000	3	(8.5684)	01/06/2025
002074.ZK	01/03/2025	SDB3260123593	(900.00)	3.0016	(2,886.76)	(2,701.42)	0.0000	4.3300	(1,147.8187)	0.0000	1.0416	(2.5839)	0.0000	3	(1.5423)	01/06/2025
002074.ZK	01/03/2025	SDB3260123593	(800.00)	3.0016	(2,566.01)	(2,401.26)	0.0000	4.3300	(1,147.8187)	0.0000	0.9259	(2.2968)	0.0000	3	(1.3709)	01/06/2025
002074.ZK	01/03/2025	SDB3260123593	(400.00)	3.0016	(1,283.00)	(1,200.63)	0.0000	4.3300	(1,147.8187)	0.0000	0.4630	(1.1484)	0.0000	3	(0.6855)	01/06/2025
002074.ZK	01/03/2025	SDB3260123593	(100.00)	3.0016	(320.75)	(300.16)	0.0000	4.3300	(1,147.8187)	0.0000	0.1157	(0.2871)	0.0000	3	(0.1714)	01/06/2025
002074.ZK	01/03/2025	SDB3260123593	(4,300.00)	3.0016	(13,792.28)	(12,906.76)	0.0000	4.3300	(1,147.8187)	0.0000	4.9767	(12.3455)	0.0000	3	(7.3688)	01/06/2025
002074.ZK	01/03/2025	SDB3260123593	(300.00)	3.0016	(962.25)	(900.47)	0.0000	4.3300	(1,147.8187)	0.0000	0.3472	(0.8613)	0.0000	3	(0.5141)	01/06/2025
002074.ZK	01/03/2025	SDB3260123593	(100.00)	3.0016	(320.75)	(300.16)	0.0000	4.3300	(1,147.8187)	0.0000	0.1157	(0.2871)	0.0000	3	(0.1714)	01/06/2025
002074.ZK	01/03/2025	SDB3260123593	(700.00)	3.0016	(2,245.25)	(2,101.10)	0.0000	4.3300	(1,147.8187)	0.0000	0.8102	(2.0097)	0.0000	3	(1.1996)	01/06/2025
002074.ZK	01/03/2025	SDB3260123593	(2,000.00)	3.0016	(6,415.01)	(6,003.15)	0.0000	4.3300	(1,147.8187)	0.0000	2.3148	(5.7421)	0.0000	3	(3.4274)	01/06/2025
002074.ZK	01/03/2025	SDB3260123593	(300.00)	3.0016	(962.25)	(900.47)	0.0000	4.3300	(1,147.8187)	0.0000	0.3472	(0.8613)	0.0000	3	(0.5141)	01/06/2025
002074.ZK	01/03/2025	SDB3260123593	(7,800.00)	3.0016	(25,018.55)	(23,412.27)	0.0000	4.3300	(1,147.8187)	0.0000	9.0275	(22.3942)	0.0000	3	(13.3667)	01/06/2025
002074.ZK	01/03/2025	SDB3260123593	(300.00)	3.0016	(962.25)	(900.47)	0.0000	4.3300	(1,147.8187)	0.0000	0.3472	(0.8613)	0.0000	3	(0.5141)	01/06/2025
002074.ZK	01/03/2025	SDB3260123593	(11,800.00)	3.0016	(37,848.58)	(35,418.56)	0.0000	4.3300	(1,147.8187)	0.0000	13.6570	(33.8784)	0.0000	3	(20.2214)	01/06/2025
002074.ZK	01/03/2025	SDB3260123593	(200.00)	3.0016	(641.50)	(600.31)	0.0000	4.3300	(1,147.8187)	0.0000	0.2315	(0.5742)	0.0000	3	(0.3427)	01/06/2025
002074.ZK	01/02/2025	SDB3260123593	(3,500.00)	2.9876	(11,226.27)	(10,456.70)	0.0000	4.3300	(1,147.8187)	0.0000	1.3503	(3.3340)	0.0000	1	(1.9837)	01/06/2025
002074.ZK	01/02/2025	SDB3260123593	(6,200.00)	2.9876	(19,886.54)	(18,523.30)	0.0000	4.3300	(1,147.8187)	0.0000	2.3919	(5.9059)	0.0000	1	(3.5140)	01/06/2025
002074.ZK	01/02/2025	SDB3260123593	(5,000.00)	2.9876	(16,037.53)	(14,938.15)	0.0000	4.3300	(1,147.8187)	0.0000	1.9290	(4.7629)	0.0000	1	(2.8339)	01/06/2025
002074.ZK	01/02/2025	SDB3260123593	(900.00)	2.9876	(2,886.76)	(2,688.87)	0.0000	4.3300	(1,147.8187)	0.0000	0.3472	(0.8573)	0.0000	1	(0.5101)	01/06/2025
002074.ZK	01/02/2025	SDB3260123593	(800.00)	2.9876	(2,566.01)	(2,390.10)	0.0000	4.3300	(1,147.8187)	0.0000	0.3086	(0.7621)	0.0000	1	(0.4534)	01/06/2025
002074.ZK	01/02/2025	SDB3260123593	(400.00)	2.9876	(1,283.00)	(1,195.05)	0.0000	4.3300	(1,147.8187)	0.0000	0.1543	(0.3810)	0.0000	1	(0.2267)	01/06/2025
002074.ZK	01/02/2025	SDB3260123593	(100.00)	2.9876	(320.75)	(298.76)	0.0000	4.3300	(1,147.8187)	0.0000	0.0386	(0.0953)	0.0000	1	(0.0567)	01/06/2025
002074.ZK	01/02/2025	SDB3260123593	(4,300.00)	2.9876	(13,792.28)	(12,846.80)	0.0000	4.3300	(1,147.8187)	0.0000	1.6589	(4.0961)	0.0000	1	(2.4372)	01/06/2025
002074.ZK	01/02/2025	SDB3260123593	(300.00)	2.9876	(962.25)	(896.29)	0.0000	4.3300	(1,147.8187)	0.0000	0.1157	(0.2858)	0.0000	1	(0.1700)	01/06/2025
002074.ZK	01/02/2025	SDB3260123593	(100.00)	2.9876	(320.75)	(298.76)	0.0000	4.3300	(1,147.8187)	0.0000	0.0386	(0.0953)	0.0000	1	(0.0567)	01/06/2025
002074.ZK	01/02/2025	SDB3260123593	(700.00)	2.9876	(2,245.25)	(2,091.34)	0.0000	4.3300	(1,147.8187)	0.0000	0.2701	(0.6668)	0.0000	1	(0.3967)	01/06/2025
002074.ZK	01/02/2025	SDB3260123593	(2,000.00)	2.9876	(6,415.01)	(5,975.26)	0.0000	4.3300	(1,147.8187)	0.0000	0.7716	(1.9051)	0.0000	1	(1.1336)	01/06/2025
002074.ZK	01/02/2025	SDB3260123593	(300.00)	2.9876	(962.25)	(896.29)	0.0000	4.3300	(1,147.8187)	0.0000	0.1157	(0.2858)	0.0000	1	(0.1700)	01/06/2025
002074.ZK	01/02/2025	SDB3260123593	(7,800.00)	2.9876	(25,018.55)	(23,303.51)	0.0000	4.3300	(1,147.8187)	0.0000	3.0092	(7.4301)	0.0000	1	(4.4209)	01/06/2025
002074.ZK	01/02/2025	SDB3260123593	(300.00)	2.9876	(962.25)	(896.29)	0.0000	4.3300	(1,147.8187)	0.0000	0.1157	(0.2858)	0.0000	1	(0.1700)	01/06/2025
002074.ZK	01/02/2025	SDB3260123593	(11,800.00)	2.9876	(37,848.58)	(35,254.02)	0.0000	4.3300	(1,147.8187)	0.0000	4.5523	(11.2403)	0.0000	1	(6.6880)	01/06/2025
002074.ZK	01/02/2025	SDB3260123593	(200.00)	2.9876	(641.50)	(597.53)	0.0000	4.3300	(1,147.8187)	0.0000	0.0772	(0.1905)	0.0000	1	(0.1134)	01/06/2025
002074.ZK	12/31/2024	SDB3260123593	(3,500.00)	3.0148	(11,226.27)	(10,551.68)	0.0000	4.3300	(1,147.8187)	0.0000	2.7005	(6.7286)	0.0000	2	(4.0280)	01/06/2025
002074.ZK	12/31/2024	SDB3260123593	(6,200.00)	3.0148	(19,886.54)	(18,691.55)	0.0000	4.3300	(1,147.8187)	0.0000	4.7838	(11.9192)	0.0000	2	(7.1354)	01/06/2025
002074.ZK	12/31/2024	SDB3260123593	(5,000.00)	3.0148	(16,037.53)	(15,073.83)	0.0000	4.3300	(1,147.8187)	0.0000	3.8579	(9.6122)	0.0000	2	(5.7543)	01/06/2025
002074.ZK	12/31/2024	SDB3260123593	(900.00)	3.0148	(2,886.76)	(2,713.29)	0.0000	4.3300	(1,147.8187)	0.0000	0.6944	(1.7302)	0.0000	2	(1.0358)	01/06/2025
002074.ZK	12/31/2024	SDB3260123593	(800.00)	3.0148	(2,566.01)	(2,411.81)	0.0000	4.3300	(1,147.8187)	0.0000	0.6173	(1.5380)	0.0000	2	(0.9207)	01/06/2025
002074.ZK	12/31/2024	SDB3260123593	(400.00)	3.0148	(1,283.00)	(1,205.91)	0.0000	4.3300	(1,147.8187)	0.0000	0.3086	(0.7690)	0.0000	2	(0.4603)	01/06/2025
002074.ZK	12/31/2024	SDB3260123593	(100.00)	3.0148	(320.75)	(301.48)	0.0000	4.3300	(1,147.8187)	0.0000	0.0772	(0.1922)	0.0000	2	(0.1151)	01/06/2025
002074.ZK	12/31/2024	SDB3260123593	(4,300.00)	3.0148	(13,792.28)	(12,963.49)	0.0000	4.3300	(1,147.8187)	0.0000	3.3178	(8.2665)	0.0000	2	(4.9487)	01/06/2025
002074.ZK	12/31/2024	SDB3260123593	(300.00)	3.0148	(962.25)	(904.43)	0.0000	4.3300	(1,147.8187)	0.0000	0.2315	(0.5767)	0.0000	2	(0.3453)	01/06/2025
002074.ZK	12/31/2024	SDB3260123593	(100.00)	3.0148	(320.75)	(301.48)	0.0000	4.3300	(1,147.8187)	0.0000	0.0772	(0.1922)	0.0000	2	(0.1151)	01/06/2025
002074.ZK	12/31/2024	SDB3260123593	(700.00)	3.0148	(2,245.25)	(2,110.34)	0.0000	4.3300	(1,147.8187)	0.0000	0.5401	(1.3457)	0.0000	2	(0.8056)	01/06/2025
002074.ZK	12/31/2024	SDB3260123593	(2,000.00)	3.0148	(6,415.01)	(6,029.53)	0.0000	4.3300	(1,147.8187)	0.0000	1.5432	(3.8449)	0.0000	2	(2.3017)	01/06/2025
002074.ZK	12/31/2024	SDB3260123593	(300.00)	3.0148	(962.25)	(904.43)	0.0000	4.3300	(1,147.8187)	0.0000	0.2315	(0.5767)	0.0000	2	(0.3453)	01/06/2025
002074.ZK	12/31/2024	SDB3260123593	(7,800.00)	3.0148	(25,018.55)	(23,515.17)	0.0000	4.3300	(1,147.8187)	0.0000	6.0184	(14.9951)	0.0000	2	(8.9767)	01/06/2025
002074.ZK	12/31/2024	SDB3260123593	(300.00)	3.0148	(962.25)	(904.43)	0.0000	4.3300	(1,147.8187)	0.0000	0.2315	(0.5767)	0.0000	2	(0.3453)	01/06/2025
002074.ZK	12/31/2024	SDB3260123593	(11,800.00)	3.0148	(37,848.58)	(35,574.24)	0.0000	4.3300	(1,147.8187)	0.0000	9.1047	(22.6849)	0.0000	2	(13.5802)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
GOTION HIGH-TECH CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002074.ZK	12/31/2024	SDB3260123593	(200.00)	3.0148	(641.50)	(602.95)	0.0000	4.3300	(1,147.8187)	0.0000	0.1543	(0.3845)	0.0000	2	(0.2302)	01/06/2025
002074.ZK	12/30/2024	SDB3260123593	(3,500.00)	2.9650	(11,226.27)	(10,377.33)	0.0000	4.3300	(1,147.8187)	0.0000	1.3503	(3.3087)	0.0000	1	(1.9584)	01/06/2025
002074.ZK	12/30/2024	SDB3260123593	(6,200.00)	2.9650	(19,886.54)	(18,382.69)	0.0000	4.3300	(1,147.8187)	0.0000	2.3919	(5.8611)	0.0000	1	(3.4692)	01/06/2025
002074.ZK	12/30/2024	SDB3260123593	(5,000.00)	2.9650	(16,037.53)	(14,824.75)	0.0000	4.3300	(1,147.8187)	0.0000	1.9290	(4.7267)	0.0000	1	(2.7977)	01/06/2025
002074.ZK	12/30/2024	SDB3260123593	(900.00)	2.9650	(2,886.76)	(2,668.45)	0.0000	4.3300	(1,147.8187)	0.0000	0.3472	(0.8508)	0.0000	1	(0.5036)	01/06/2025
002074.ZK	12/30/2024	SDB3260123593	(800.00)	2.9650	(2,566.01)	(2,371.96)	0.0000	4.3300	(1,147.8187)	0.0000	0.3086	(0.7563)	0.0000	1	(0.4476)	01/06/2025
002074.ZK	12/30/2024	SDB3260123593	(400.00)	2.9650	(1,283.00)	(1,185.98)	0.0000	4.3300	(1,147.8187)	0.0000	0.1543	(0.3781)	0.0000	1	(0.2238)	01/06/2025
002074.ZK	12/30/2024	SDB3260123593	(100.00)	2.9650	(320.75)	(296.50)	0.0000	4.3300	(1,147.8187)	0.0000	0.0386	(0.0945)	0.0000	1	(0.0560)	01/06/2025
002074.ZK	12/30/2024	SDB3260123593	(4,300.00)	2.9650	(13,792.28)	(12,749.28)	0.0000	4.3300	(1,147.8187)	0.0000	1.6589	(4.0650)	0.0000	1	(2.4061)	01/06/2025
002074.ZK	12/30/2024	SDB3260123593	(300.00)	2.9650	(962.25)	(889.49)	0.0000	4.3300	(1,147.8187)	0.0000	0.1157	(0.2836)	0.0000	1	(0.1679)	01/06/2025
002074.ZK	12/30/2024	SDB3260123593	(100.00)	2.9650	(320.75)	(296.50)	0.0000	4.3300	(1,147.8187)	0.0000	0.0386	(0.0945)	0.0000	1	(0.0560)	01/06/2025
002074.ZK	12/30/2024	SDB3260123593	(700.00)	2.9650	(2,245.25)	(2,075.47)	0.0000	4.3300	(1,147.8187)	0.0000	0.2701	(0.6617)	0.0000	1	(0.3917)	01/06/2025
002074.ZK	12/30/2024	SDB3260123593	(2,000.00)	2.9650	(6,415.01)	(5,929.90)	0.0000	4.3300	(1,147.8187)	0.0000	0.7716	(1.8907)	0.0000	1	(1.1191)	01/06/2025
002074.ZK	12/30/2024	SDB3260123593	(300.00)	2.9650	(962.25)	(889.49)	0.0000	4.3300	(1,147.8187)	0.0000	0.1157	(0.2836)	0.0000	1	(0.1679)	01/06/2025
002074.ZK	12/30/2024	SDB3260123593	(7,800.00)	2.9650	(25,018.55)	(23,126.61)	0.0000	4.3300	(1,147.8187)	0.0000	3.0092	(7.3737)	0.0000	1	(4.3645)	01/06/2025
002074.ZK	12/30/2024	SDB3260123593	(300.00)	2.9650	(962.25)	(889.49)	0.0000	4.3300	(1,147.8187)	0.0000	0.1157	(0.2836)	0.0000	1	(0.1679)	01/06/2025
002074.ZK	12/30/2024	SDB3260123593	(11,800.00)	2.9650	(37,848.58)	(34,986.41)	0.0000	4.3300	(1,147.8187)	0.0000	4.5523	(11.1550)	0.0000	1	(6.6027)	01/06/2025
002074.ZK	12/30/2024	SDB3260123593	(200.00)	2.9650	(641.50)	(592.99)	0.0000	4.3300	(1,147.8187)	0.0000	0.0772	(0.1891)	0.0000	1	(0.1119)	01/06/2025
002074.ZK	12/27/2024	SDB3260123593	(3,500.00)	2.9858	(11,226.27)	(10,450.19)	0.0000	4.3300	(1,147.8187)	0.0000	4.0508	(9.9958)	0.0000	3	(5.9450)	01/06/2025
002074.ZK	12/27/2024	SDB3260123593	(6,200.00)	2.9858	(19,886.54)	(18,511.77)	0.0000	4.3300	(1,147.8187)	0.0000	7.1757	(17.7068)	0.0000	3	(10.5311)	01/06/2025
002074.ZK	12/27/2024	SDB3260123593	(5,000.00)	2.9858	(16,037.53)	(14,928.84)	0.0000	4.3300	(1,147.8187)	0.0000	5.7869	(14.2797)	0.0000	3	(8.4928)	01/06/2025
002074.ZK	12/27/2024	SDB3260123593	(900.00)	2.9858	(2,886.76)	(2,687.19)	0.0000	4.3300	(1,147.8187)	0.0000	1.0416	(2.5703)	0.0000	3	(1.5287)	01/06/2025
002074.ZK	12/27/2024	SDB3260123593	(800.00)	2.9858	(2,566.01)	(2,388.62)	0.0000	4.3300	(1,147.8187)	0.0000	0.9259	(2.2847)	0.0000	3	(1.3588)	01/06/2025
002074.ZK	12/27/2024	SDB3260123593	(400.00)	2.9858	(1,283.00)	(1,194.31)	0.0000	4.3300	(1,147.8187)	0.0000	0.4630	(1.1424)	0.0000	3	(0.6794)	01/06/2025
002074.ZK	12/27/2024	SDB3260123593	(100.00)	2.9858	(320.75)	(298.58)	0.0000	4.3300	(1,147.8187)	0.0000	0.1157	(0.2856)	0.0000	3	(0.1699)	01/06/2025
002074.ZK	12/27/2024	SDB3260123593	(4,300.00)	2.9858	(13,792.28)	(12,838.81)	0.0000	4.3300	(1,147.8187)	0.0000	4.9767	(12.2805)	0.0000	3	(7.3038)	01/06/2025
002074.ZK	12/27/2024	SDB3260123593	(300.00)	2.9858	(962.25)	(895.73)	0.0000	4.3300	(1,147.8187)	0.0000	0.3472	(0.8568)	0.0000	3	(0.5096)	01/06/2025
002074.ZK	12/27/2024	SDB3260123593	(100.00)	2.9858	(320.75)	(298.58)	0.0000	4.3300	(1,147.8187)	0.0000	0.1157	(0.2856)	0.0000	3	(0.1699)	01/06/2025
002074.ZK	12/27/2024	SDB3260123593	(700.00)	2.9858	(2,245.25)	(2,090.04)	0.0000	4.3300	(1,147.8187)	0.0000	0.8102	(1.9992)	0.0000	3	(1.1890)	01/06/2025
002074.ZK	12/27/2024	SDB3260123593	(2,000.00)	2.9858	(6,415.01)	(5,971.54)	0.0000	4.3300	(1,147.8187)	0.0000	2.3148	(5.7119)	0.0000	3	(3.3971)	01/06/2025
002074.ZK	12/27/2024	SDB3260123593	(300.00)	2.9858	(962.25)	(895.73)	0.0000	4.3300	(1,147.8187)	0.0000	0.3472	(0.8568)	0.0000	3	(0.5096)	01/06/2025
002074.ZK	12/27/2024	SDB3260123593	(7,800.00)	2.9858	(25,018.55)	(23,289.00)	0.0000	4.3300	(1,147.8187)	0.0000	9.0275	(22.2763)	0.0000	3	(13.2488)	01/06/2025
002074.ZK	12/27/2024	SDB3260123593	(300.00)	2.9858	(962.25)	(895.73)	0.0000	4.3300	(1,147.8187)	0.0000	0.3472	(0.8568)	0.0000	3	(0.5096)	01/06/2025
002074.ZK	12/27/2024	SDB3260123593	(11,800.00)	2.9858	(37,848.58)	(35,232.07)	0.0000	4.3300	(1,147.8187)	0.0000	13.6570	(33.7000)	0.0000	3	(20.0430)	01/06/2025
002074.ZK	12/27/2024	SDB3260123593	(200.00)	2.9858	(641.50)	(597.15)	0.0000	4.3300	(1,147.8187)	0.0000	0.2315	(0.5712)	0.0000	3	(0.3397)	01/06/2025
002074.ZK	12/26/2024	SDB3260123593	(3,500.00)	2.9710	(11,226.27)	(10,398.55)	0.0000	4.3300	(1,147.8187)	0.0000	1.3503	(3.3155)	0.0000	1	(1.9652)	01/06/2025
002074.ZK	12/26/2024	SDB3260123593	(6,200.00)	2.9710	(19,886.54)	(18,420.29)	0.0000	4.3300	(1,147.8187)	0.0000	2.3919	(5.8731)	0.0000	1	(3.4812)	01/06/2025
002074.ZK	12/26/2024	SDB3260123593	(5,000.00)	2.9710	(16,037.53)	(14,855.07)	0.0000	4.3300	(1,147.8187)	0.0000	1.9290	(4.7364)	0.0000	1	(2.8074)	01/06/2025
002074.ZK	12/26/2024	SDB3260123593	(900.00)	2.9710	(2,886.76)	(2,673.91)	0.0000	4.3300	(1,147.8187)	0.0000	0.3472	(0.8525)	0.0000	1	(0.5053)	01/06/2025
002074.ZK	12/26/2024	SDB3260123593	(800.00)	2.9710	(2,566.01)	(2,376.81)	0.0000	4.3300	(1,147.8187)	0.0000	0.3086	(0.7578)	0.0000	1	(0.4492)	01/06/2025
002074.ZK	12/26/2024	SDB3260123593	(400.00)	2.9710	(1,283.00)	(1,188.41)	0.0000	4.3300	(1,147.8187)	0.0000	0.1543	(0.3789)	0.0000	1	(0.2246)	01/06/2025
002074.ZK	12/26/2024	SDB3260123593	(100.00)	2.9710	(320.75)	(297.10)	0.0000	4.3300	(1,147.8187)	0.0000	0.0386	(0.0947)	0.0000	1	(0.0561)	01/06/2025
002074.ZK	12/26/2024	SDB3260123593	(4,300.00)	2.9710	(13,792.28)	(12,775.36)	0.0000	4.3300	(1,147.8187)	0.0000	1.6589	(4.0733)	0.0000	1	(2.4144)	01/06/2025
002074.ZK	12/26/2024	SDB3260123593	(300.00)	2.9710	(962.25)	(891.30)	0.0000	4.3300	(1,147.8187)	0.0000	0.1157	(0.2842)	0.0000	1	(0.1684)	01/06/2025
002074.ZK	12/26/2024	SDB3260123593	(100.00)	2.9710	(320.75)	(297.10)	0.0000	4.3300	(1,147.8187)	0.0000	0.0386	(0.0947)	0.0000	1	(0.0561)	01/06/2025
002074.ZK	12/26/2024	SDB3260123593	(700.00)	2.9710	(2,245.25)	(2,079.71)	0.0000	4.3300	(1,147.8187)	0.0000	0.2701	(0.6631)	0.0000	1	(0.3930)	01/06/2025
002074.ZK	12/26/2024	SDB3260123593	(2,000.00)	2.9710	(6,415.01)	(5,942.03)	0.0000	4.3300	(1,147.8187)	0.0000	0.7716	(1.8945)	0.0000	1	(1.1230)	01/06/2025
002074.ZK	12/26/2024	SDB3260123593	(300.00)	2.9710	(962.25)	(891.30)	0.0000	4.3300	(1,147.8187)	0.0000	0.1157	(0.2842)	0.0000	1	(0.1684)	01/06/2025
002074.ZK	12/26/2024	SDB3260123593	(7,800.00)	2.9710	(25,018.55)	(23,173.91)	0.0000	4.3300	(1,147.8187)	0.0000	3.0092	(7.3887)	0.0000	1	(4.3796)	01/06/2025
002074.ZK	12/26/2024	SDB3260123593	(300.00)	2.9710	(962.25)	(891.30)	0.0000	4.3300	(1,147.8187)	0.0000	0.1157	(0.2842)	0.0000	1	(0.1684)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
GOTION HIGH-TECH CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002074.ZK	12/26/2024	SDB3260123593	(11,800.00)	2.9710	(37,848.58)	(35,057.97)	0.0000	4.3300	(1,147.8187)	0.0000	4.5523	(11.1778)	0.0000	1	(6.6255)	01/06/2025
002074.ZK	12/26/2024	SDB3260123593	(200.00)	2.9710	(641.50)	(594.20)	0.0000	4.3300	(1,147.8187)	0.0000	0.0772	(0.1895)	0.0000	1	(0.1123)	01/06/2025
002074.ZK	12/24/2024	SDB3260123593	(3,500.00)	2.9710	(11,226.27)	(10,398.55)	0.0000	4.3300	(1,147.8187)	0.0000	2.7005	(6.6309)	0.0000	2	(3.9304)	01/06/2025
002074.ZK	12/24/2024	SDB3260123593	(6,200.00)	2.9710	(19,886.54)	(18,420.29)	0.0000	4.3300	(1,147.8187)	0.0000	4.7838	(11.7462)	0.0000	2	(6.9624)	01/06/2025
002074.ZK	12/24/2024	SDB3260123593	(5,000.00)	2.9710	(16,037.53)	(14,855.07)	0.0000	4.3300	(1,147.8187)	0.0000	3.8579	(9.4727)	0.0000	2	(5.6148)	01/06/2025
002074.ZK	12/24/2024	SDB3260123593	(900.00)	2.9710	(2,886.76)	(2,673.91)	0.0000	4.3300	(1,147.8187)	0.0000	0.6944	(1.7051)	0.0000	2	(1.0107)	01/06/2025
002074.ZK	12/24/2024	SDB3260123593	(800.00)	2.9710	(2,566.01)	(2,376.81)	0.0000	4.3300	(1,147.8187)	0.0000	0.6173	(1.5156)	0.0000	2	(0.8984)	01/06/2025
002074.ZK	12/24/2024	SDB3260123593	(400.00)	2.9710	(1,283.00)	(1,188.41)	0.0000	4.3300	(1,147.8187)	0.0000	0.3086	(0.7578)	0.0000	2	(0.4492)	01/06/2025
002074.ZK	12/24/2024	SDB3260123593	(100.00)	2.9710	(320.75)	(297.10)	0.0000	4.3300	(1,147.8187)	0.0000	0.0772	(0.1895)	0.0000	2	(0.1123)	01/06/2025
002074.ZK	12/24/2024	SDB3260123593	(4,300.00)	2.9710	(13,792.28)	(12,775.36)	0.0000	4.3300	(1,147.8187)	0.0000	3.3178	(8.1466)	0.0000	2	(4.8287)	01/06/2025
002074.ZK	12/24/2024	SDB3260123593	(300.00)	2.9710	(962.25)	(891.30)	0.0000	4.3300	(1,147.8187)	0.0000	0.2315	(0.5684)	0.0000	2	(0.3369)	01/06/2025
002074.ZK	12/24/2024	SDB3260123593	(100.00)	2.9710	(320.75)	(297.10)	0.0000	4.3300	(1,147.8187)	0.0000	0.0772	(0.1895)	0.0000	2	(0.1123)	01/06/2025
002074.ZK	12/24/2024	SDB3260123593	(700.00)	2.9710	(2,245.25)	(2,079.71)	0.0000	4.3300	(1,147.8187)	0.0000	0.5401	(1.3262)	0.0000	2	(0.7861)	01/06/2025
002074.ZK	12/24/2024	SDB3260123593	(2,000.00)	2.9710	(6,415.01)	(5,942.03)	0.0000	4.3300	(1,147.8187)	0.0000	1.5432	(3.7891)	0.0000	2	(2.2459)	01/06/2025
002074.ZK	12/24/2024	SDB3260123593	(300.00)	2.9710	(962.25)	(891.30)	0.0000	4.3300	(1,147.8187)	0.0000	0.2315	(0.5684)	0.0000	2	(0.3369)	01/06/2025
002074.ZK	12/24/2024	SDB3260123593	(7,800.00)	2.9710	(25,018.55)	(23,173.91)	0.0000	4.3300	(1,147.8187)	0.0000	6.0184	(14.7775)	0.0000	2	(8.7591)	01/06/2025
002074.ZK	12/24/2024	SDB3260123593	(300.00)	2.9710	(962.25)	(891.30)	0.0000	4.3300	(1,147.8187)	0.0000	0.2315	(0.5684)	0.0000	2	(0.3369)	01/06/2025
002074.ZK	12/24/2024	SDB3260123593	(11,800.00)	2.9710	(37,848.58)	(35,057.97)	0.0000	4.3300	(1,147.8187)	0.0000	9.1047	(22.3557)	0.0000	2	(13.2510)	01/06/2025
002074.ZK	12/24/2024	SDB3260123593	(200.00)	2.9710	(641.50)	(594.20)	0.0000	4.3300	(1,147.8187)	0.0000	0.1543	(0.3789)	0.0000	2	(0.2246)	01/06/2025
002074.ZK	12/23/2024	SDB3260123593	(3,500.00)	2.9793	(11,226.27)	(10,427.41)	0.0000	4.3300	(1,147.8187)	0.0000	1.3503	(3.3247)	0.0000	1	(1.9744)	01/06/2025
002074.ZK	12/23/2024	SDB3260123593	(6,200.00)	2.9793	(19,886.54)	(18,471.41)	0.0000	4.3300	(1,147.8187)	0.0000	2.3919	(5.8894)	0.0000	1	(3.4975)	01/06/2025
002074.ZK	12/23/2024	SDB3260123593	(5,000.00)	2.9793	(16,037.53)	(14,896.30)	0.0000	4.3300	(1,147.8187)	0.0000	1.9290	(4.7495)	0.0000	1	(2.8206)	01/06/2025
002074.ZK	12/23/2024	SDB3260123593	(900.00)	2.9793	(2,886.76)	(2,681.33)	0.0000	4.3300	(1,147.8187)	0.0000	0.3472	(0.8549)	0.0000	1	(0.5077)	01/06/2025
002074.ZK	12/23/2024	SDB3260123593	(800.00)	2.9793	(2,566.01)	(2,383.41)	0.0000	4.3300	(1,147.8187)	0.0000	0.3086	(0.7599)	0.0000	1	(0.4513)	01/06/2025
002074.ZK	12/23/2024	SDB3260123593	(400.00)	2.9793	(1,283.00)	(1,191.70)	0.0000	4.3300	(1,147.8187)	0.0000	0.1543	(0.3800)	0.0000	1	(0.2256)	01/06/2025
002074.ZK	12/23/2024	SDB3260123593	(100.00)	2.9793	(320.75)	(297.93)	0.0000	4.3300	(1,147.8187)	0.0000	0.0386	(0.0950)	0.0000	1	(0.0564)	01/06/2025
002074.ZK	12/23/2024	SDB3260123593	(4,300.00)	2.9793	(13,792.28)	(12,810.82)	0.0000	4.3300	(1,147.8187)	0.0000	1.6589	(4.0846)	0.0000	1	(2.4257)	01/06/2025
002074.ZK	12/23/2024	SDB3260123593	(300.00)	2.9793	(962.25)	(893.78)	0.0000	4.3300	(1,147.8187)	0.0000	0.1157	(0.2850)	0.0000	1	(0.1692)	01/06/2025
002074.ZK	12/23/2024	SDB3260123593	(100.00)	2.9793	(320.75)	(297.93)	0.0000	4.3300	(1,147.8187)	0.0000	0.0386	(0.0950)	0.0000	1	(0.0564)	01/06/2025
002074.ZK	12/23/2024	SDB3260123593	(700.00)	2.9793	(2,245.25)	(2,085.48)	0.0000	4.3300	(1,147.8187)	0.0000	0.2701	(0.6649)	0.0000	1	(0.3949)	01/06/2025
002074.ZK	12/23/2024	SDB3260123593	(2,000.00)	2.9793	(6,415.01)	(5,958.52)	0.0000	4.3300	(1,147.8187)	0.0000	1.7716	(1.8998)	0.0000	1	(1.1282)	01/06/2025
002074.ZK	12/23/2024	SDB3260123593	(300.00)	2.9793	(962.25)	(893.78)	0.0000	4.3300	(1,147.8187)	0.0000	0.1157	(0.2850)	0.0000	1	(0.1692)	01/06/2025
002074.ZK	12/23/2024	SDB3260123593	(7,800.00)	2.9793	(25,018.55)	(23,238.23)	0.0000	4.3300	(1,147.8187)	0.0000	3.0092	(7.4092)	0.0000	1	(4.4001)	01/06/2025
002074.ZK	12/23/2024	SDB3260123593	(300.00)	2.9793	(962.25)	(893.78)	0.0000	4.3300	(1,147.8187)	0.0000	0.1157	(0.2850)	0.0000	1	(0.1692)	01/06/2025
002074.ZK	12/23/2024	SDB3260123593	(11,800.00)	2.9793	(37,848.58)	(35,155.27)	0.0000	4.3300	(1,147.8187)	0.0000	4.5523	(11.2089)	0.0000	1	(6.6565)	01/06/2025
002074.ZK	12/23/2024	SDB3260123593	(200.00)	2.9793	(641.50)	(595.85)	0.0000	4.3300	(1,147.8187)	0.0000	0.0772	(0.1900)	0.0000	1	(0.1128)	01/06/2025
002074.ZK	12/20/2024	SDB3260123593	(3,500.00)	2.9732	(11,226.27)	(10,406.14)	0.0000	4.3300	(1,147.8187)	0.0000	4.0508	(9.9536)	0.0000	3	(5.9028)	01/06/2025
002074.ZK	12/20/2024	SDB3260123593	(6,200.00)	2.9732	(19,886.54)	(18,433.73)	0.0000	4.3300	(1,147.8187)	0.0000	7.1757	(17.6321)	0.0000	3	(10.4564)	01/06/2025
002074.ZK	12/20/2024	SDB3260123593	(5,000.00)	2.9732	(16,037.53)	(14,865.91)	0.0000	4.3300	(1,147.8187)	0.0000	5.7869	(14.2195)	0.0000	3	(8.4326)	01/06/2025
002074.ZK	12/20/2024	SDB3260123593	(900.00)	2.9732	(2,886.76)	(2,675.86)	0.0000	4.3300	(1,147.8187)	0.0000	1.0416	(2.5595)	0.0000	3	(1.5179)	01/06/2025
002074.ZK	12/20/2024	SDB3260123593	(800.00)	2.9732	(2,566.01)	(2,378.55)	0.0000	4.3300	(1,147.8187)	0.0000	0.9259	(2.2751)	0.0000	3	(1.3492)	01/06/2025
002074.ZK	12/20/2024	SDB3260123593	(400.00)	2.9732	(1,283.00)	(1,189.27)	0.0000	4.3300	(1,147.8187)	0.0000	0.4630	(1.1376)	0.0000	3	(0.6746)	01/06/2025
002074.ZK	12/20/2024	SDB3260123593	(100.00)	2.9732	(320.75)	(297.32)	0.0000	4.3300	(1,147.8187)	0.0000	0.1157	(0.2844)	0.0000	3	(0.1687)	01/06/2025
002074.ZK	12/20/2024	SDB3260123593	(4,300.00)	2.9732	(13,792.28)	(12,784.68)	0.0000	4.3300	(1,147.8187)	0.0000	4.9767	(12.2287)	0.0000	3	(7.2520)	01/06/2025
002074.ZK	12/20/2024	SDB3260123593	(300.00)	2.9732	(962.25)	(891.95)	0.0000	4.3300	(1,147.8187)	0.0000	0.3472	(0.8532)	0.0000	3	(0.5060)	01/06/2025
002074.ZK	12/20/2024	SDB3260123593	(100.00)	2.9732	(320.75)	(297.32)	0.0000	4.3300	(1,147.8187)	0.0000	0.1157	(0.2844)	0.0000	3	(0.1687)	01/06/2025
002074.ZK	12/20/2024	SDB3260123593	(700.00)	2.9732	(2,245.25)	(2,081.23)	0.0000	4.3300	(1,147.8187)	0.0000	0.8102	(1.9907)	0.0000	3	(1.1806)	01/06/2025
002074.ZK	12/20/2024	SDB3260123593	(2,000.00)	2.9732	(6,415.01)	(5,946.36)	0.0000	4.3300	(1,147.8187)	0.0000	2.3148	(5.6878)	0.0000	3	(3.3730)	01/06/2025
002074.ZK	12/20/2024	SDB3260123593	(300.00)	2.9732	(962.25)	(891.95)	0.0000	4.3300	(1,147.8187)	0.0000	0.3472	(0.8532)	0.0000	3	(0.5060)	01/06/2025
002074.ZK	12/20/2024	SDB3260123593	(7,800.00)	2.9732	(25,018.55)	(23,190.82)	0.0000	4.3300	(1,147.8187)	0.0000	9.0275	(22.1824)	0.0000	3	(13.1549)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
GOTION HIGH-TECH CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002074.ZK	12/20/2024	SDB3260123593	(300.00)	2.9732	(962.25)	(891.95)	0.0000	4.3300	(1,147.8187)	0.0000	0.3472	(0.8532)	0.0000	3	(0.5060)	01/06/2025
002074.ZK	12/20/2024	SDB3260123593	(11,800.00)	2.9732	(37,848.58)	(35,083.55)	0.0000	4.3300	(1,147.8187)	0.0000	13.6570	(33.5580)	0.0000	3	(19.9009)	01/06/2025
002074.ZK	12/20/2024	SDB3260123593	(200.00)	2.9732	(641.50)	(594.64)	0.0000	4.3300	(1,147.8187)	0.0000	0.2315	(0.5688)	0.0000	3	(0.3373)	01/06/2025
002074.ZK	12/19/2024	SDB3260123593	(3,500.00)	2.9682	(11,226.27)	(10,388.55)	0.0000	4.5800	(1,147.8187)	0.0000	1.4282	(3.3123)	0.0000	1	(1.8840)	01/06/2025
002074.ZK	12/19/2024	SDB3260123593	(6,200.00)	2.9682	(19,886.54)	(18,402.57)	0.0000	4.5800	(1,147.8187)	0.0000	2.5300	(5.8674)	0.0000	1	(3.3374)	01/06/2025
002074.ZK	12/19/2024	SDB3260123593	(5,000.00)	2.9682	(16,037.53)	(14,840.79)	0.0000	4.5800	(1,147.8187)	0.0000	2.0403	(4.7318)	0.0000	1	(2.6915)	01/06/2025
002074.ZK	12/19/2024	SDB3260123593	(900.00)	2.9682	(2,886.76)	(2,671.34)	0.0000	4.5800	(1,147.8187)	0.0000	0.3673	(0.8517)	0.0000	1	(0.4845)	01/06/2025
002074.ZK	12/19/2024	SDB3260123593	(800.00)	2.9682	(2,566.01)	(2,374.53)	0.0000	4.5800	(1,147.8187)	0.0000	0.3265	(0.7571)	0.0000	1	(0.4306)	01/06/2025
002074.ZK	12/19/2024	SDB3260123593	(400.00)	2.9682	(1,283.00)	(1,187.26)	0.0000	4.5800	(1,147.8187)	0.0000	0.1632	(0.3785)	0.0000	1	(0.2153)	01/06/2025
002074.ZK	12/19/2024	SDB3260123593	(100.00)	2.9682	(320.75)	(296.82)	0.0000	4.5800	(1,147.8187)	0.0000	0.0408	(0.0946)	0.0000	1	(0.0538)	01/06/2025
002074.ZK	12/19/2024	SDB3260123593	(4,300.00)	2.9682	(13,792.28)	(12,763.08)	0.0000	4.5800	(1,147.8187)	0.0000	1.7547	(4.0694)	0.0000	1	(2.3147)	01/06/2025
002074.ZK	12/19/2024	SDB3260123593	(300.00)	2.9682	(962.25)	(890.45)	0.0000	4.5800	(1,147.8187)	0.0000	0.1224	(0.2839)	0.0000	1	(0.1615)	01/06/2025
002074.ZK	12/19/2024	SDB3260123593	(100.00)	2.9682	(320.75)	(296.82)	0.0000	4.5800	(1,147.8187)	0.0000	0.0408	(0.0946)	0.0000	1	(0.0538)	01/06/2025
002074.ZK	12/19/2024	SDB3260123593	(700.00)	2.9682	(2,245.25)	(2,077.71)	0.0000	4.5800	(1,147.8187)	0.0000	0.2856	(0.6625)	0.0000	1	(0.3768)	01/06/2025
002074.ZK	12/19/2024	SDB3260123593	(2,000.00)	2.9682	(6,415.01)	(5,936.31)	0.0000	4.5800	(1,147.8187)	0.0000	0.8161	(1.8927)	0.0000	1	(1.0766)	01/06/2025
002074.ZK	12/19/2024	SDB3260123593	(300.00)	2.9682	(962.25)	(890.45)	0.0000	4.5800	(1,147.8187)	0.0000	0.1224	(0.2839)	0.0000	1	(0.1615)	01/06/2025
002074.ZK	12/19/2024	SDB3260123593	(7,800.00)	2.9682	(25,018.55)	(23,151.62)	0.0000	4.5800	(1,147.8187)	0.0000	3.1829	(7.3816)	0.0000	1	(4.1987)	01/06/2025
002074.ZK	12/19/2024	SDB3260123593	(300.00)	2.9682	(962.25)	(890.45)	0.0000	4.5800	(1,147.8187)	0.0000	0.1224	(0.2839)	0.0000	1	(0.1615)	01/06/2025
002074.ZK	12/19/2024	SDB3260123593	(11,800.00)	2.9682	(37,848.58)	(35,024.25)	0.0000	4.5800	(1,147.8187)	0.0000	4.8152	(11.1671)	0.0000	1	(6.3519)	01/06/2025
002074.ZK	12/19/2024	SDB3260123593	(200.00)	2.9682	(641.50)	(593.63)	0.0000	4.5800	(1,147.8187)	0.0000	0.0816	(0.1893)	0.0000	1	(0.1077)	01/06/2025
002074.ZK	12/18/2024	SDB3260123593	(3,500.00)	3.0472	(11,226.27)	(10,665.21)	0.0000	4.5800	(1,147.8187)	0.0000	1.4282	(3.4005)	0.0000	1	(1.9722)	01/06/2025
002074.ZK	12/18/2024	SDB3260123593	(6,200.00)	3.0472	(19,886.54)	(18,892.66)	0.0000	4.5800	(1,147.8187)	0.0000	2.5300	(6.0237)	0.0000	1	(3.4937)	01/06/2025
002074.ZK	12/18/2024	SDB3260123593	(5,000.00)	3.0472	(16,037.53)	(15,236.02)	0.0000	4.5800	(1,147.8187)	0.0000	2.0403	(4.8578)	0.0000	1	(2.8175)	01/06/2025
002074.ZK	12/18/2024	SDB3260123593	(900.00)	3.0472	(2,886.76)	(2,742.48)	0.0000	4.5800	(1,147.8187)	0.0000	0.3673	(0.8744)	0.0000	1	(0.5071)	01/06/2025
002074.ZK	12/18/2024	SDB3260123593	(800.00)	3.0472	(2,566.01)	(2,437.76)	0.0000	4.5800	(1,147.8187)	0.0000	0.3265	(0.7773)	0.0000	1	(0.4508)	01/06/2025
002074.ZK	12/18/2024	SDB3260123593	(400.00)	3.0472	(1,283.00)	(1,218.88)	0.0000	4.5800	(1,147.8187)	0.0000	0.1632	(0.3886)	0.0000	1	(0.2254)	01/06/2025
002074.ZK	12/18/2024	SDB3260123593	(100.00)	3.0472	(320.75)	(304.72)	0.0000	4.5800	(1,147.8187)	0.0000	0.0408	(0.0972)	0.0000	1	(0.0563)	01/06/2025
002074.ZK	12/18/2024	SDB3260123593	(4,300.00)	3.0472	(13,792.28)	(13,102.98)	0.0000	4.5800	(1,147.8187)	0.0000	1.7547	(4.1777)	0.0000	1	(2.4230)	01/06/2025
002074.ZK	12/18/2024	SDB3260123593	(300.00)	3.0472	(962.25)	(914.16)	0.0000	4.5800	(1,147.8187)	0.0000	0.1224	(0.2915)	0.0000	1	(0.1690)	01/06/2025
002074.ZK	12/18/2024	SDB3260123593	(100.00)	3.0472	(320.75)	(304.72)	0.0000	4.5800	(1,147.8187)	0.0000	0.0408	(0.0972)	0.0000	1	(0.0563)	01/06/2025
002074.ZK	12/18/2024	SDB3260123593	(700.00)	3.0472	(2,245.25)	(2,133.04)	0.0000	4.5800	(1,147.8187)	0.0000	0.2856	(0.6801)	0.0000	1	(0.3944)	01/06/2025
002074.ZK	12/18/2024	SDB3260123593	(2,000.00)	3.0472	(6,415.01)	(6,094.41)	0.0000	4.5800	(1,147.8187)	0.0000	0.8161	(1.9431)	0.0000	1	(1.1270)	01/06/2025
002074.ZK	12/18/2024	SDB3260123593	(300.00)	3.0472	(962.25)	(914.16)	0.0000	4.5800	(1,147.8187)	0.0000	0.1224	(0.2915)	0.0000	1	(0.1690)	01/06/2025
002074.ZK	12/18/2024	SDB3260123593	(7,800.00)	3.0472	(25,018.55)	(23,768.19)	0.0000	4.5800	(1,147.8187)	0.0000	3.1829	(7.5782)	0.0000	1	(4.3953)	01/06/2025
002074.ZK	12/18/2024	SDB3260123593	(300.00)	3.0472	(962.25)	(914.16)	0.0000	4.5800	(1,147.8187)	0.0000	0.1224	(0.2915)	0.0000	1	(0.1690)	01/06/2025
002074.ZK	12/18/2024	SDB3260123593	(11,800.00)	3.0472	(37,848.58)	(35,957.01)	0.0000	4.5800	(1,147.8187)	0.0000	4.8152	(11.4645)	0.0000	1	(6.6493)	01/06/2025
002074.ZK	12/18/2024	SDB3260123593	(200.00)	3.0472	(641.50)	(609.44)	0.0000	4.5800	(1,147.8187)	0.0000	0.0816	(0.1943)	0.0000	1	(0.1127)	01/06/2025
002074.ZK	12/17/2024	SDB3260123593	(3,500.00)	3.1227	(11,226.27)	(10,929.45)	0.0000	4.5800	(1,147.8187)	0.0000	1.4282	(3.4847)	0.0000	1	(2.0565)	01/06/2025
002074.ZK	12/17/2024	SDB3260123593	(6,200.00)	3.1227	(19,886.54)	(19,360.73)	0.0000	4.5800	(1,147.8187)	0.0000	2.5300	(6.1729)	0.0000	1	(3.6429)	01/06/2025
002074.ZK	12/17/2024	SDB3260123593	(5,000.00)	3.1227	(16,037.53)	(15,613.49)	0.0000	4.5800	(1,147.8187)	0.0000	2.0403	(4.9782)	0.0000	1	(2.9379)	01/06/2025
002074.ZK	12/17/2024	SDB3260123593	(900.00)	3.1227	(2,886.76)	(2,810.43)	0.0000	4.5800	(1,147.8187)	0.0000	0.3673	(0.8961)	0.0000	1	(0.5288)	01/06/2025
002074.ZK	12/17/2024	SDB3260123593	(800.00)	3.1227	(2,566.01)	(2,498.16)	0.0000	4.5800	(1,147.8187)	0.0000	0.3265	(0.7965)	0.0000	1	(0.4701)	01/06/2025
002074.ZK	12/17/2024	SDB3260123593	(400.00)	3.1227	(1,283.00)	(1,249.08)	0.0000	4.5800	(1,147.8187)	0.0000	0.1632	(0.3983)	0.0000	1	(0.2350)	01/06/2025
002074.ZK	12/17/2024	SDB3260123593	(100.00)	3.1227	(320.75)	(312.27)	0.0000	4.5800	(1,147.8187)	0.0000	0.0408	(0.0996)	0.0000	1	(0.0588)	01/06/2025
002074.ZK	12/17/2024	SDB3260123593	(4,300.00)	3.1227	(13,792.28)	(13,427.61)	0.0000	4.5800	(1,147.8187)	0.0000	1.7547	(4.2812)	0.0000	1	(2.5266)	01/06/2025
002074.ZK	12/17/2024	SDB3260123593	(300.00)	3.1227	(962.25)	(936.81)	0.0000	4.5800	(1,147.8187)	0.0000	0.1224	(0.2987)	0.0000	1	(0.1763)	01/06/2025
002074.ZK	12/17/2024	SDB3260123593	(100.00)	3.1227	(320.75)	(312.27)	0.0000	4.5800	(1,147.8187)	0.0000	0.0408	(0.0996)	0.0000	1	(0.0588)	01/06/2025
002074.ZK	12/17/2024	SDB3260123593	(700.00)	3.1227	(2,245.25)	(2,185.89)	0.0000	4.5800	(1,147.8187)	0.0000	0.2856	(0.6969)	0.0000	1	(0.4113)	01/06/2025
002074.ZK	12/17/2024	SDB3260123593	(2,000.00)	3.1227	(6,415.01)	(6,245.40)	0.0000	4.5800	(1,147.8187)	0.0000	0.8161	(1.9913)	0.0000	1	(1.1751)	01/06/2025
002074.ZK	12/17/2024	SDB3260123593	(300.00)	3.1227	(962.25)	(936.81)	0.0000	4.5800	(1,147.8187)	0.0000	0.1224	(0.2987)	0.0000	1	(0.1763)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
GOTION HIGH-TECH CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002074.ZK	12/17/2024	SDB3260123593	(7,800.00)	3.1227	(25,018.55)	(24,357.05)	0.0000	4.5800	(1,147.8187)	0.0000	3.1829	(7.7660)	0.0000	1	(4.5831)	01/06/2025
002074.ZK	12/17/2024	SDB3260123593	(300.00)	3.1227	(962.25)	(936.81)	0.0000	4.5800	(1,147.8187)	0.0000	0.1224	(0.2987)	0.0000	1	(0.1763)	01/06/2025
002074.ZK	12/17/2024	SDB3260123593	(11,800.00)	3.1227	(37,848.58)	(36,847.85)	0.0000	4.5800	(1,147.8187)	0.0000	4.8152	(11.7485)	0.0000	1	(6.9333)	01/06/2025
002074.ZK	12/17/2024	SDB3260123593	(200.00)	3.1227	(641.50)	(624.54)	0.0000	4.5800	(1,147.8187)	0.0000	0.0816	(0.1991)	0.0000	1	(0.1175)	01/06/2025
002074.ZK	12/16/2024	SDB3260123593	(3,500.00)	3.1103	(11,226.27)	(10,885.88)	0.0000	4.5800	(1,147.8187)	0.0000	1.4282	(3.4708)	0.0000	1	(2.0426)	01/06/2025
002074.ZK	12/16/2024	SDB3260123593	(6,200.00)	3.1103	(19,886.54)	(19,283.56)	0.0000	4.5800	(1,147.8187)	0.0000	2.5300	(6.1483)	0.0000	1	(3.6183)	01/06/2025
002074.ZK	12/16/2024	SDB3260123593	(5,000.00)	3.1103	(16,037.53)	(15,551.25)	0.0000	4.5800	(1,147.8187)	0.0000	2.0403	(4.9583)	0.0000	1	(2.9180)	01/06/2025
002074.ZK	12/16/2024	SDB3260123593	(900.00)	3.1103	(2,886.76)	(2,799.23)	0.0000	4.5800	(1,147.8187)	0.0000	0.3673	(0.8925)	0.0000	1	(0.5252)	01/06/2025
002074.ZK	12/16/2024	SDB3260123593	(800.00)	3.1103	(2,566.01)	(2,488.20)	0.0000	4.5800	(1,147.8187)	0.0000	0.3265	(0.7933)	0.0000	1	(0.4669)	01/06/2025
002074.ZK	12/16/2024	SDB3260123593	(400.00)	3.1103	(1,283.00)	(1,244.10)	0.0000	4.5800	(1,147.8187)	0.0000	0.1632	(0.3967)	0.0000	1	(0.2334)	01/06/2025
002074.ZK	12/16/2024	SDB3260123593	(100.00)	3.1103	(320.75)	(311.03)	0.0000	4.5800	(1,147.8187)	0.0000	0.0408	(0.0992)	0.0000	1	(0.0584)	01/06/2025
002074.ZK	12/16/2024	SDB3260123593	(4,300.00)	3.1103	(13,792.28)	(13,374.08)	0.0000	4.5800	(1,147.8187)	0.0000	1.7547	(4.2642)	0.0000	1	(2.5095)	01/06/2025
002074.ZK	12/16/2024	SDB3260123593	(300.00)	3.1103	(962.25)	(933.08)	0.0000	4.5800	(1,147.8187)	0.0000	0.1224	(0.2975)	0.0000	1	(0.1751)	01/06/2025
002074.ZK	12/16/2024	SDB3260123593	(100.00)	3.1103	(320.75)	(311.03)	0.0000	4.5800	(1,147.8187)	0.0000	0.0408	(0.0992)	0.0000	1	(0.0584)	01/06/2025
002074.ZK	12/16/2024	SDB3260123593	(700.00)	3.1103	(2,245.25)	(2,177.18)	0.0000	4.5800	(1,147.8187)	0.0000	0.2856	(0.6942)	0.0000	1	(0.4085)	01/06/2025
002074.ZK	12/16/2024	SDB3260123593	(2,000.00)	3.1103	(6,415.01)	(6,220.50)	0.0000	4.5800	(1,147.8187)	0.0000	0.8161	(1.9833)	0.0000	1	(1.1672)	01/06/2025
002074.ZK	12/16/2024	SDB3260123593	(300.00)	3.1103	(962.25)	(933.08)	0.0000	4.5800	(1,147.8187)	0.0000	0.1224	(0.2975)	0.0000	1	(0.1751)	01/06/2025
002074.ZK	12/16/2024	SDB3260123593	(7,800.00)	3.1103	(25,018.55)	(24,259.96)	0.0000	4.5800	(1,147.8187)	0.0000	3.1829	(7.7350)	0.0000	1	(4.5521)	01/06/2025
002074.ZK	12/16/2024	SDB3260123593	(300.00)	3.1103	(962.25)	(933.08)	0.0000	4.5800	(1,147.8187)	0.0000	0.1224	(0.2975)	0.0000	1	(0.1751)	01/06/2025
002074.ZK	12/16/2024	SDB3260123593	(11,800.00)	3.1103	(37,848.58)	(36,700.96)	0.0000	4.5800	(1,147.8187)	0.0000	4.8152	(11.7017)	0.0000	1	(6.8865)	01/06/2025
002074.ZK	12/16/2024	SDB3260123593	(200.00)	3.1103	(641.50)	(622.05)	0.0000	4.5800	(1,147.8187)	0.0000	0.0816	(0.1983)	0.0000	1	(0.1167)	01/06/2025
002074.ZK	12/13/2024	SDB3260123593	(3,500.00)	3.1199	(11,226.27)	(10,919.76)	0.0000	4.5800	(1,147.8187)	0.0000	4.2847	(10.4449)	0.0000	3	(6.1602)	01/06/2025
002074.ZK	12/13/2024	SDB3260123593	(6,200.00)	3.1199	(19,886.54)	(19,343.57)	0.0000	4.5800	(1,147.8187)	0.0000	7.5900	(18.5024)	0.0000	3	(10.9124)	01/06/2025
002074.ZK	12/13/2024	SDB3260123593	(5,000.00)	3.1199	(16,037.53)	(15,599.65)	0.0000	4.5800	(1,147.8187)	0.0000	6.1210	(14.9213)	0.0000	3	(8.8003)	01/06/2025
002074.ZK	12/13/2024	SDB3260123593	(900.00)	3.1199	(2,886.76)	(2,807.94)	0.0000	4.5800	(1,147.8187)	0.0000	1.1018	(2.6858)	0.0000	3	(1.5841)	01/06/2025
002074.ZK	12/13/2024	SDB3260123593	(800.00)	3.1199	(2,566.01)	(2,495.94)	0.0000	4.5800	(1,147.8187)	0.0000	0.9794	(2.3874)	0.0000	3	(1.4081)	01/06/2025
002074.ZK	12/13/2024	SDB3260123593	(400.00)	3.1199	(1,283.00)	(1,247.97)	0.0000	4.5800	(1,147.8187)	0.0000	0.4897	(1.1937)	0.0000	3	(0.7040)	01/06/2025
002074.ZK	12/13/2024	SDB3260123593	(100.00)	3.1199	(320.75)	(311.99)	0.0000	4.5800	(1,147.8187)	0.0000	0.1224	(0.2984)	0.0000	3	(0.1760)	01/06/2025
002074.ZK	12/13/2024	SDB3260123593	(4,300.00)	3.1199	(13,792.28)	(13,415.70)	0.0000	4.5800	(1,147.8187)	0.0000	5.2641	(12.8323)	0.0000	3	(7.5683)	01/06/2025
002074.ZK	12/13/2024	SDB3260123593	(300.00)	3.1199	(962.25)	(935.98)	0.0000	4.5800	(1,147.8187)	0.0000	0.3673	(0.8953)	0.0000	3	(0.5280)	01/06/2025
002074.ZK	12/13/2024	SDB3260123593	(100.00)	3.1199	(320.75)	(311.99)	0.0000	4.5800	(1,147.8187)	0.0000	0.1224	(0.2984)	0.0000	3	(0.1760)	01/06/2025
002074.ZK	12/13/2024	SDB3260123593	(700.00)	3.1199	(2,245.25)	(2,183.95)	0.0000	4.5800	(1,147.8187)	0.0000	0.8569	(2.0890)	0.0000	3	(1.2320)	01/06/2025
002074.ZK	12/13/2024	SDB3260123593	(2,000.00)	3.1199	(6,415.01)	(6,239.86)	0.0000	4.5800	(1,147.8187)	0.0000	2.4484	(5.9685)	0.0000	3	(3.5201)	01/06/2025
002074.ZK	12/13/2024	SDB3260123593	(300.00)	3.1199	(962.25)	(935.98)	0.0000	4.5800	(1,147.8187)	0.0000	0.3673	(0.8953)	0.0000	3	(0.5280)	01/06/2025
002074.ZK	12/13/2024	SDB3260123593	(7,800.00)	3.1199	(25,018.55)	(24,335.46)	0.0000	4.5800	(1,147.8187)	0.0000	9.5487	(23.2772)	0.0000	3	(13.7285)	01/06/2025
002074.ZK	12/13/2024	SDB3260123593	(300.00)	3.1199	(962.25)	(935.98)	0.0000	4.5800	(1,147.8187)	0.0000	0.3673	(0.8953)	0.0000	3	(0.5280)	01/06/2025
002074.ZK	12/13/2024	SDB3260123593	(11,800.00)	3.1199	(37,848.58)	(36,815.19)	0.0000	4.5800	(1,147.8187)	0.0000	14.4455	(35.2143)	0.0000	3	(20.7688)	01/06/2025
002074.ZK	12/13/2024	SDB3260123593	(200.00)	3.1199	(641.50)	(623.99)	0.0000	4.5800	(1,147.8187)	0.0000	0.2448	(0.5969)	0.0000	3	(0.3520)	01/06/2025
002074.ZK	12/12/2024	SDB3260123593	(3,500.00)	3.0898	(11,226.27)	(10,814.35)	0.0000	4.5800	(1,147.8187)	0.0000	1.4282	(3.4480)	0.0000	1	(2.0198)	01/06/2025
002074.ZK	12/12/2024	SDB3260123593	(6,200.00)	3.0898	(19,886.54)	(19,156.85)	0.0000	4.5800	(1,147.8187)	0.0000	2.5300	(6.1079)	0.0000	1	(3.5779)	01/06/2025
002074.ZK	12/12/2024	SDB3260123593	(5,000.00)	3.0898	(16,037.53)	(15,449.07)	0.0000	4.5800	(1,147.8187)	0.0000	2.0403	(4.9258)	0.0000	1	(2.8854)	01/06/2025
002074.ZK	12/12/2024	SDB3260123593	(900.00)	3.0898	(2,886.76)	(2,780.83)	0.0000	4.5800	(1,147.8187)	0.0000	0.3673	(0.8866)	0.0000	1	(0.5194)	01/06/2025
002074.ZK	12/12/2024	SDB3260123593	(800.00)	3.0898	(2,566.01)	(2,471.85)	0.0000	4.5800	(1,147.8187)	0.0000	0.3265	(0.7881)	0.0000	1	(0.4617)	01/06/2025
002074.ZK	12/12/2024	SDB3260123593	(400.00)	3.0898	(1,283.00)	(1,235.93)	0.0000	4.5800	(1,147.8187)	0.0000	0.1632	(0.3941)	0.0000	1	(0.2308)	01/06/2025
002074.ZK	12/12/2024	SDB3260123593	(100.00)	3.0898	(320.75)	(308.98)	0.0000	4.5800	(1,147.8187)	0.0000	0.0408	(0.0985)	0.0000	1	(0.0577)	01/06/2025
002074.ZK	12/12/2024	SDB3260123593	(4,300.00)	3.0898	(13,792.28)	(13,286.20)	0.0000	4.5800	(1,147.8187)	0.0000	1.7547	(4.2362)	0.0000	1	(2.4815)	01/06/2025
002074.ZK	12/12/2024	SDB3260123593	(300.00)	3.0898	(962.25)	(926.94)	0.0000	4.5800	(1,147.8187)	0.0000	0.1224	(0.2955)	0.0000	1	(0.1731)	01/06/2025
002074.ZK	12/12/2024	SDB3260123593	(100.00)	3.0898	(320.75)	(308.98)	0.0000	4.5800	(1,147.8187)	0.0000	0.0408	(0.0985)	0.0000	1	(0.0577)	01/06/2025
002074.ZK	12/12/2024	SDB3260123593	(700.00)	3.0898	(2,245.25)	(2,162.87)	0.0000	4.5800	(1,147.8187)	0.0000	0.2856	(0.6896)	0.0000	1	(0.4040)	01/06/2025
002074.ZK	12/12/2024	SDB3260123593	(2,000.00)	3.0898	(6,415.01)	(6,179.63)	0.0000	4.5800	(1,147.8187)	0.0000	0.8161	(1.9703)	0.0000	1	(1.1542)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
GOTION HIGH-TECH CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002074.ZK	12/12/2024	SDB3260123593	(300.00)	3.0898	(962.25)	(926.94)	0.0000	4.5800	(1,147.8187)	0.0000	0.1224	(0.2955)	0.0000	1	(0.1731)	01/06/2025
002074.ZK	12/12/2024	SDB3260123593	(7,800.00)	3.0898	(25,018.55)	(24,100.55)	0.0000	4.5800	(1,147.8187)	0.0000	3.1829	(7.6842)	0.0000	1	(4.5013)	01/06/2025
002074.ZK	12/12/2024	SDB3260123593	(300.00)	3.0898	(962.25)	(926.94)	0.0000	4.5800	(1,147.8187)	0.0000	0.1224	(0.2955)	0.0000	1	(0.1731)	01/06/2025
002074.ZK	12/12/2024	SDB3260123593	(11,800.00)	3.0898	(37,848.58)	(36,459.81)	0.0000	4.5800	(1,147.8187)	0.0000	4.8152	(11.6248)	0.0000	1	(6.8096)	01/06/2025
002074.ZK	12/12/2024	SDB3260123593	(200.00)	3.0898	(641.50)	(617.96)	0.0000	4.5800	(1,147.8187)	0.0000	0.0816	(0.1970)	0.0000	1	(0.1154)	01/06/2025
002074.ZK	12/11/2024	SDB3260123593	(3,500.00)	3.1267	(11,226.27)	(10,943.37)	0.0000	4.5800	(1,147.8187)	0.0000	1.4282	(3.4892)	0.0000	1	(2.0609)	01/06/2025
002074.ZK	12/11/2024	SDB3260123593	(6,200.00)	3.1267	(19,886.54)	(19,385.40)	0.0000	4.5800	(1,147.8187)	0.0000	2.5300	(6.1808)	0.0000	1	(3.6508)	01/06/2025
002074.ZK	12/11/2024	SDB3260123593	(5,000.00)	3.1267	(16,037.53)	(15,633.39)	0.0000	4.5800	(1,147.8187)	0.0000	2.0403	(4.9845)	0.0000	1	(2.9442)	01/06/2025
002074.ZK	12/11/2024	SDB3260123593	(900.00)	3.1267	(2,886.76)	(2,814.01)	0.0000	4.5800	(1,147.8187)	0.0000	0.3673	(0.8972)	0.0000	1	(0.5300)	01/06/2025
002074.ZK	12/11/2024	SDB3260123593	(800.00)	3.1267	(2,566.01)	(2,501.34)	0.0000	4.5800	(1,147.8187)	0.0000	0.3265	(0.7975)	0.0000	1	(0.4711)	01/06/2025
002074.ZK	12/11/2024	SDB3260123593	(400.00)	3.1267	(1,283.00)	(1,250.67)	0.0000	4.5800	(1,147.8187)	0.0000	0.1632	(0.3988)	0.0000	1	(0.2355)	01/06/2025
002074.ZK	12/11/2024	SDB3260123593	(100.00)	3.1267	(320.75)	(312.67)	0.0000	4.5800	(1,147.8187)	0.0000	0.0408	(0.0997)	0.0000	1	(0.0589)	01/06/2025
002074.ZK	12/11/2024	SDB3260123593	(4,300.00)	3.1267	(13,792.28)	(13,444.72)	0.0000	4.5800	(1,147.8187)	0.0000	1.7547	(4.2867)	0.0000	1	(2.5320)	01/06/2025
002074.ZK	12/11/2024	SDB3260123593	(300.00)	3.1267	(962.25)	(938.00)	0.0000	4.5800	(1,147.8187)	0.0000	0.1224	(0.2991)	0.0000	1	(0.1767)	01/06/2025
002074.ZK	12/11/2024	SDB3260123593	(100.00)	3.1267	(320.75)	(312.67)	0.0000	4.5800	(1,147.8187)	0.0000	0.0408	(0.0997)	0.0000	1	(0.0589)	01/06/2025
002074.ZK	12/11/2024	SDB3260123593	(700.00)	3.1267	(2,245.25)	(2,188.67)	0.0000	4.5800	(1,147.8187)	0.0000	0.2856	(0.6978)	0.0000	1	(0.4122)	01/06/2025
002074.ZK	12/11/2024	SDB3260123593	(2,000.00)	3.1267	(6,415.01)	(6,253.36)	0.0000	4.5800	(1,147.8187)	0.0000	0.8161	(1.9938)	0.0000	1	(1.1777)	01/06/2025
002074.ZK	12/11/2024	SDB3260123593	(300.00)	3.1267	(962.25)	(938.00)	0.0000	4.5800	(1,147.8187)	0.0000	0.1224	(0.2991)	0.0000	1	(0.1767)	01/06/2025
002074.ZK	12/11/2024	SDB3260123593	(7,800.00)	3.1267	(25,018.55)	(24,388.09)	0.0000	4.5800	(1,147.8187)	0.0000	3.1829	(7.7759)	0.0000	1	(4.5929)	01/06/2025
002074.ZK	12/11/2024	SDB3260123593	(300.00)	3.1267	(962.25)	(938.00)	0.0000	4.5800	(1,147.8187)	0.0000	0.1224	(0.2991)	0.0000	1	(0.1767)	01/06/2025
002074.ZK	12/11/2024	SDB3260123593	(11,800.00)	3.1267	(37,848.58)	(36,894.80)	0.0000	4.5800	(1,147.8187)	0.0000	4.8152	(11.7635)	0.0000	1	(6.9483)	01/06/2025
002074.ZK	12/11/2024	SDB3260123593	(200.00)	3.1267	(641.50)	(625.34)	0.0000	4.5800	(1,147.8187)	0.0000	0.0816	(0.1994)	0.0000	1	(0.1178)	01/06/2025
002074.ZK	12/10/2024	SDB3260123593	(3,500.00)	3.0939	(11,226.27)	(10,828.66)	0.0000	4.5800	(1,147.8187)	0.0000	1.4282	(3.4526)	0.0000	1	(2.0244)	01/06/2025
002074.ZK	12/10/2024	SDB3260123593	(6,200.00)	3.0939	(19,886.54)	(19,182.20)	0.0000	4.5800	(1,147.8187)	0.0000	2.5300	(6.1160)	0.0000	1	(3.5860)	01/06/2025
002074.ZK	12/10/2024	SDB3260123593	(5,000.00)	3.0939	(16,037.53)	(15,469.52)	0.0000	4.5800	(1,147.8187)	0.0000	2.0403	(4.9323)	0.0000	1	(2.8919)	01/06/2025
002074.ZK	12/10/2024	SDB3260123593	(900.00)	3.0939	(2,886.76)	(2,784.51)	0.0000	4.5800	(1,147.8187)	0.0000	0.3673	(0.8878)	0.0000	1	(0.5206)	01/06/2025
002074.ZK	12/10/2024	SDB3260123593	(800.00)	3.0939	(2,566.01)	(2,475.12)	0.0000	4.5800	(1,147.8187)	0.0000	0.3265	(0.7892)	0.0000	1	(0.4627)	01/06/2025
002074.ZK	12/10/2024	SDB3260123593	(400.00)	3.0939	(1,283.00)	(1,237.56)	0.0000	4.5800	(1,147.8187)	0.0000	0.1632	(0.3946)	0.0000	1	(0.2314)	01/06/2025
002074.ZK	12/10/2024	SDB3260123593	(100.00)	3.0939	(320.75)	(309.39)	0.0000	4.5800	(1,147.8187)	0.0000	0.0408	(0.0986)	0.0000	1	(0.0578)	01/06/2025
002074.ZK	12/10/2024	SDB3260123593	(4,300.00)	3.0939	(13,792.28)	(13,303.78)	0.0000	4.5800	(1,147.8187)	0.0000	1.7547	(4.2418)	0.0000	1	(2.4871)	01/06/2025
002074.ZK	12/10/2024	SDB3260123593	(300.00)	3.0939	(962.25)	(928.17)	0.0000	4.5800	(1,147.8187)	0.0000	0.1224	(0.2959)	0.0000	1	(0.1735)	01/06/2025
002074.ZK	12/10/2024	SDB3260123593	(100.00)	3.0939	(320.75)	(309.39)	0.0000	4.5800	(1,147.8187)	0.0000	0.0408	(0.0986)	0.0000	1	(0.0578)	01/06/2025
002074.ZK	12/10/2024	SDB3260123593	(700.00)	3.0939	(2,245.25)	(2,165.73)	0.0000	4.5800	(1,147.8187)	0.0000	0.2856	(0.6905)	0.0000	1	(0.4049)	01/06/2025
002074.ZK	12/10/2024	SDB3260123593	(2,000.00)	3.0939	(6,415.01)	(6,187.81)	0.0000	4.5800	(1,147.8187)	0.0000	0.8161	(1.9729)	0.0000	1	(1.1568)	01/06/2025
002074.ZK	12/10/2024	SDB3260123593	(300.00)	3.0939	(962.25)	(928.17)	0.0000	4.5800	(1,147.8187)	0.0000	0.1224	(0.2959)	0.0000	1	(0.1735)	01/06/2025
002074.ZK	12/10/2024	SDB3260123593	(7,800.00)	3.0939	(25,018.55)	(24,132.44)	0.0000	4.5800	(1,147.8187)	0.0000	3.1829	(7.6944)	0.0000	1	(4.5114)	01/06/2025
002074.ZK	12/10/2024	SDB3260123593	(300.00)	3.0939	(962.25)	(928.17)	0.0000	4.5800	(1,147.8187)	0.0000	0.1224	(0.2959)	0.0000	1	(0.1735)	01/06/2025
002074.ZK	12/10/2024	SDB3260123593	(11,800.00)	3.0939	(37,848.58)	(36,508.06)	0.0000	4.5800	(1,147.8187)	0.0000	4.8152	(11.6402)	0.0000	1	(6.8250)	01/06/2025
002074.ZK	12/10/2024	SDB3260123593	(200.00)	3.0939	(641.50)	(618.78)	0.0000	4.5800	(1,147.8187)	0.0000	0.0816	(0.1973)	0.0000	1	(0.1157)	01/06/2025
002074.ZK	12/09/2024	SDB3260123593	(3,500.00)	3.0776	(11,226.27)	(10,771.45)	0.0000	4.5800	(1,147.8187)	0.0000	1.4282	(3.4344)	0.0000	1	(2.0061)	01/06/2025
002074.ZK	12/09/2024	SDB3260123593	(6,200.00)	3.0776	(19,886.54)	(19,080.85)	0.0000	4.5800	(1,147.8187)	0.0000	2.5300	(6.0837)	0.0000	1	(3.5537)	01/06/2025
002074.ZK	12/09/2024	SDB3260123593	(5,000.00)	3.0776	(16,037.53)	(15,387.78)	0.0000	4.5800	(1,147.8187)	0.0000	2.0403	(4.9062)	0.0000	1	(2.8659)	01/06/2025
002074.ZK	12/09/2024	SDB3260123593	(900.00)	3.0776	(2,886.76)	(2,769.80)	0.0000	4.5800	(1,147.8187)	0.0000	0.3673	(0.8831)	0.0000	1	(0.5159)	01/06/2025
002074.ZK	12/09/2024	SDB3260123593	(800.00)	3.0776	(2,566.01)	(2,462.05)	0.0000	4.5800	(1,147.8187)	0.0000	0.3265	(0.7850)	0.0000	1	(0.4585)	01/06/2025
002074.ZK	12/09/2024	SDB3260123593	(400.00)	3.0776	(1,283.00)	(1,231.02)	0.0000	4.5800	(1,147.8187)	0.0000	0.1632	(0.3925)	0.0000	1	(0.2293)	01/06/2025
002074.ZK	12/09/2024	SDB3260123593	(100.00)	3.0776	(320.75)	(307.76)	0.0000	4.5800	(1,147.8187)	0.0000	0.0408	(0.0981)	0.0000	1	(0.0573)	01/06/2025
002074.ZK	12/09/2024	SDB3260123593	(4,300.00)	3.0776	(13,792.28)	(13,233.50)	0.0000	4.5800	(1,147.8187)	0.0000	1.7547	(4.2193)	0.0000	1	(2.4647)	01/06/2025
002074.ZK	12/09/2024	SDB3260123593	(300.00)	3.0776	(962.25)	(923.27)	0.0000	4.5800	(1,147.8187)	0.0000	0.1224	(0.2944)	0.0000	1	(0.1720)	01/06/2025
002074.ZK	12/09/2024	SDB3260123593	(100.00)	3.0776	(320.75)	(307.76)	0.0000	4.5800	(1,147.8187)	0.0000	0.0408	(0.0981)	0.0000	1	(0.0573)	01/06/2025
002074.ZK	12/09/2024	SDB3260123593	(700.00)	3.0776	(2,245.25)	(2,154.29)	0.0000	4.5800	(1,147.8187)	0.0000	0.2856	(0.6869)	0.0000	1	(0.4012)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
GOTION HIGH-TECH CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002074.ZK	12/09/2024	SDB3260123593	(2,000.00)	3.0776	(6,415.01)	(6,155.11)	0.0000	4.5800	(1,147.8187)	0.0000	0.8161	(1.9625)	0.0000	1	(1.1464)	01/06/2025
002074.ZK	12/09/2024	SDB3260123593	(300.00)	3.0776	(962.25)	(923.27)	0.0000	4.5800	(1,147.8187)	0.0000	0.1224	(0.2944)	0.0000	1	(0.1720)	01/06/2025
002074.ZK	12/09/2024	SDB3260123593	(7,800.00)	3.0776	(25,018.55)	(24,004.94)	0.0000	4.5800	(1,147.8187)	0.0000	3.1829	(7.6537)	0.0000	1	(4.4708)	01/06/2025
002074.ZK	12/09/2024	SDB3260123593	(300.00)	3.0776	(962.25)	(923.27)	0.0000	4.5800	(1,147.8187)	0.0000	0.1224	(0.2944)	0.0000	1	(0.1720)	01/06/2025
002074.ZK	12/09/2024	SDB3260123593	(11,800.00)	3.0776	(37,848.58)	(36,315.17)	0.0000	4.5800	(1,147.8187)	0.0000	4.8152	(11.5787)	0.0000	1	(6.7635)	01/06/2025
002074.ZK	12/09/2024	SDB3260123593	(200.00)	3.0776	(641.50)	(615.51)	0.0000	4.5800	(1,147.8187)	0.0000	0.0816	(0.1962)	0.0000	1	(0.1146)	01/06/2025
002074.ZK	12/06/2024	SDB3260123593	(3,500.00)	3.1345	(11,226.27)	(10,970.61)	0.0000	4.5800	(1,147.8187)	0.0000	4.2847	(10.4936)	0.0000	3	(6.2089)	01/06/2025
002074.ZK	12/06/2024	SDB3260123593	(6,200.00)	3.1345	(19,886.54)	(19,433.66)	0.0000	4.5800	(1,147.8187)	0.0000	7.5900	(18.5886)	0.0000	3	(10.9986)	01/06/2025
002074.ZK	12/06/2024	SDB3260123593	(5,000.00)	3.1345	(16,037.53)	(15,672.31)	0.0000	4.5800	(1,147.8187)	0.0000	6.1210	(14.9908)	0.0000	3	(8.8698)	01/06/2025
002074.ZK	12/06/2024	SDB3260123593	(900.00)	3.1345	(2,886.76)	(2,821.01)	0.0000	4.5800	(1,147.8187)	0.0000	1.1018	(2.6983)	0.0000	3	(1.5966)	01/06/2025
002074.ZK	12/06/2024	SDB3260123593	(800.00)	3.1345	(2,566.01)	(2,507.57)	0.0000	4.5800	(1,147.8187)	0.0000	0.9794	(2.3985)	0.0000	3	(1.4192)	01/06/2025
002074.ZK	12/06/2024	SDB3260123593	(400.00)	3.1345	(1,283.00)	(1,253.78)	0.0000	4.5800	(1,147.8187)	0.0000	0.4897	(1.1993)	0.0000	3	(0.7096)	01/06/2025
002074.ZK	12/06/2024	SDB3260123593	(100.00)	3.1345	(320.75)	(313.45)	0.0000	4.5800	(1,147.8187)	0.0000	0.1224	(0.2988)	0.0000	3	(0.1774)	01/06/2025
002074.ZK	12/06/2024	SDB3260123593	(4,300.00)	3.1345	(13,792.28)	(13,478.18)	0.0000	4.5800	(1,147.8187)	0.0000	5.2641	(12.8921)	0.0000	3	(7.6280)	01/06/2025
002074.ZK	12/06/2024	SDB3260123593	(300.00)	3.1345	(962.25)	(940.34)	0.0000	4.5800	(1,147.8187)	0.0000	0.3673	(0.8994)	0.0000	3	(0.5322)	01/06/2025
002074.ZK	12/06/2024	SDB3260123593	(100.00)	3.1345	(320.75)	(313.45)	0.0000	4.5800	(1,147.8187)	0.0000	0.1224	(0.2988)	0.0000	3	(0.1774)	01/06/2025
002074.ZK	12/06/2024	SDB3260123593	(700.00)	3.1345	(2,245.25)	(2,194.12)	0.0000	4.5800	(1,147.8187)	0.0000	0.8569	(2.0987)	0.0000	3	(1.2418)	01/06/2025
002074.ZK	12/06/2024	SDB3260123593	(2,000.00)	3.1345	(6,415.01)	(6,268.92)	0.0000	4.5800	(1,147.8187)	0.0000	2.4484	(5.9963)	0.0000	3	(3.5479)	01/06/2025
002074.ZK	12/06/2024	SDB3260123593	(300.00)	3.1345	(962.25)	(940.34)	0.0000	4.5800	(1,147.8187)	0.0000	0.3673	(0.8994)	0.0000	3	(0.5322)	01/06/2025
002074.ZK	12/06/2024	SDB3260123593	(7,800.00)	3.1345	(25,018.55)	(24,448.80)	0.0000	4.5800	(1,147.8187)	0.0000	9.5487	(23.3857)	0.0000	3	(13.8369)	01/06/2025
002074.ZK	12/06/2024	SDB3260123593	(300.00)	3.1345	(962.25)	(940.34)	0.0000	4.5800	(1,147.8187)	0.0000	0.3673	(0.8994)	0.0000	3	(0.5322)	01/06/2025
002074.ZK	12/06/2024	SDB3260123593	(11,800.00)	3.1345	(37,848.58)	(36,986.64)	0.0000	4.5800	(1,147.8187)	0.0000	14.4455	(35.3783)	0.0000	3	(20.9328)	01/06/2025
002074.ZK	12/06/2024	SDB3260123593	(200.00)	3.1345	(641.50)	(626.89)	0.0000	4.5800	(1,147.8187)	0.0000	0.2448	(0.5996)	0.0000	3	(0.3548)	01/06/2025
002074.ZK	12/05/2024	SDB3260123593	(3,500.00)	3.1949	(11,226.27)	(11,182.25)	0.0000	4.5800	(1,147.8187)	0.0000	1.4282	(3.5653)	0.0000	1	(2.1371)	01/06/2025
002074.ZK	12/05/2024	SDB3260123593	(6,200.00)	3.1949	(19,886.54)	(19,808.55)	0.0000	4.5800	(1,147.8187)	0.0000	2.5300	(6.3157)	0.0000	1	(3.7857)	01/06/2025
002074.ZK	12/05/2024	SDB3260123593	(5,000.00)	3.1949	(16,037.53)	(15,974.64)	0.0000	4.5800	(1,147.8187)	0.0000	2.0403	(5.0933)	0.0000	1	(3.0530)	01/06/2025
002074.ZK	12/05/2024	SDB3260123593	(900.00)	3.1949	(2,886.76)	(2,875.44)	0.0000	4.5800	(1,147.8187)	0.0000	0.3673	(0.9168)	0.0000	1	(0.5495)	01/06/2025
002074.ZK	12/05/2024	SDB3260123593	(800.00)	3.1949	(2,566.01)	(2,555.94)	0.0000	4.5800	(1,147.8187)	0.0000	0.3265	(0.8149)	0.0000	1	(0.4885)	01/06/2025
002074.ZK	12/05/2024	SDB3260123593	(400.00)	3.1949	(1,283.00)	(1,277.97)	0.0000	4.5800	(1,147.8187)	0.0000	0.1632	(0.4075)	0.0000	1	(0.2442)	01/06/2025
002074.ZK	12/05/2024	SDB3260123593	(100.00)	3.1949	(320.75)	(319.49)	0.0000	4.5800	(1,147.8187)	0.0000	0.0408	(0.1019)	0.0000	1	(0.0611)	01/06/2025
002074.ZK	12/05/2024	SDB3260123593	(4,300.00)	3.1949	(13,792.28)	(13,738.19)	0.0000	4.5800	(1,147.8187)	0.0000	1.7547	(4.3803)	0.0000	1	(2.6256)	01/06/2025
002074.ZK	12/05/2024	SDB3260123593	(300.00)	3.1949	(962.25)	(958.48)	0.0000	4.5800	(1,147.8187)	0.0000	0.1224	(0.3056)	0.0000	1	(0.1832)	01/06/2025
002074.ZK	12/05/2024	SDB3260123593	(100.00)	3.1949	(320.75)	(319.49)	0.0000	4.5800	(1,147.8187)	0.0000	0.0408	(0.1019)	0.0000	1	(0.0611)	01/06/2025
002074.ZK	12/05/2024	SDB3260123593	(700.00)	3.1949	(2,245.25)	(2,236.45)	0.0000	4.5800	(1,147.8187)	0.0000	0.2856	(0.7131)	0.0000	1	(0.4274)	01/06/2025
002074.ZK	12/05/2024	SDB3260123593	(2,000.00)	3.1949	(6,415.01)	(6,389.86)	0.0000	4.5800	(1,147.8187)	0.0000	0.8161	(2.0373)	0.0000	1	(1.2212)	01/06/2025
002074.ZK	12/05/2024	SDB3260123593	(300.00)	3.1949	(962.25)	(958.48)	0.0000	4.5800	(1,147.8187)	0.0000	0.1224	(0.3056)	0.0000	1	(0.1832)	01/06/2025
002074.ZK	12/05/2024	SDB3260123593	(7,800.00)	3.1949	(25,018.55)	(24,920.44)	0.0000	4.5800	(1,147.8187)	0.0000	3.1829	(7.9456)	0.0000	1	(4.7627)	01/06/2025
002074.ZK	12/05/2024	SDB3260123593	(300.00)	3.1949	(962.25)	(958.48)	0.0000	4.5800	(1,147.8187)	0.0000	0.1224	(0.3056)	0.0000	1	(0.1832)	01/06/2025
002074.ZK	12/05/2024	SDB3260123593	(11,800.00)	3.1949	(37,848.58)	(37,700.15)	0.0000	4.5800	(1,147.8187)	0.0000	4.8152	(12.0203)	0.0000	1	(7.2051)	01/06/2025
002074.ZK	12/05/2024	SDB3260123593	(200.00)	3.1949	(641.50)	(638.99)	0.0000	4.5800	(1,147.8187)	0.0000	0.0816	(0.2037)	0.0000	1	(0.1221)	01/06/2025
002074.ZK	12/04/2024	SDB3260123593	(3,500.00)	3.2075	(11,226.27)	(11,226.27)	0.0000	4.5800	(1,147.8187)	0.0000	1.4282	(3.5794)	0.0000	1	(2.1511)	01/06/2025
002074.ZK	12/04/2024	SDB3260123593	(6,200.00)	3.2075	(19,886.54)	(19,886.54)	0.0000	4.5800	(1,147.8187)	0.0000	2.5300	(6.3406)	0.0000	1	(3.8106)	01/06/2025
002074.ZK	12/04/2024	SDB3260123593	(5,000.00)	3.2075	(16,037.53)	(16,037.53)	0.0000	4.5800	(1,147.8187)	0.0000	2.0403	(5.1134)	0.0000	1	(3.0731)	01/06/2025
002074.ZK	12/04/2024	SDB3260123593	(900.00)	3.2075	(2,886.76)	(2,886.76)	0.0000	4.5800	(1,147.8187)	0.0000	0.3673	(0.9204)	0.0000	1	(0.5531)	01/06/2025
002074.ZK	12/04/2024	SDB3260123593	(800.00)	3.2075	(2,566.01)	(2,566.01)	0.0000	4.5800	(1,147.8187)	0.0000	0.3265	(0.8181)	0.0000	1	(0.4917)	01/06/2025
002074.ZK	12/04/2024	SDB3260123593	(400.00)	3.2075	(1,283.00)	(1,283.00)	0.0000	4.5800	(1,147.8187)	0.0000	0.1632	(0.4091)	0.0000	1	(0.2458)	01/06/2025
002074.ZK	12/04/2024	SDB3260123593	(100.00)	3.2075	(320.75)	(320.75)	0.0000	4.5800	(1,147.8187)	0.0000	0.0408	(0.1023)	0.0000	1	(0.0615)	01/06/2025
002074.ZK	12/04/2024	SDB3260123593	(4,300.00)	3.2075	(13,792.28)	(13,792.28)	0.0000	4.5800	(1,147.8187)	0.0000	1.7547	(4.3975)	0.0000	1	(2.6428)	01/06/2025
002074.ZK	12/04/2024	SDB3260123593	(300.00)	3.2075	(962.25)	(962.25)	0.0000	4.5800	(1,147.8187)	0.0000	0.1224	(0.3068)	0.0000	1	(0.1844)	01/06/2025
002074.ZK	12/04/2024	SDB3260123593	(100.00)	3.2075	(320.75)	(320.75)	0.0000	4.5800	(1,147.8187)	0.0000	0.0408	(0.1023)	0.0000	1	(0.0615)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
GOTION HIGH-TECH CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002074.ZK	12/04/2024	SDB3260123593	(700.00)	3.2075	(2,245.25)	(2,245.25)	0.0000	4.5800	(1,147.8187)	0.0000	0.2856	(0.7159)	0.0000	1	(0.4302)	01/06/2025
002074.ZK	12/04/2024	SDB3260123593	(2,000.00)	3.2075	(6,415.01)	(6,415.01)	0.0000	4.5800	(1,147.8187)	0.0000	0.8161	(2.0454)	0.0000	1	(1.2292)	01/06/2025
002074.ZK	12/04/2024	SDB3260123593	(300.00)	3.2075	(962.25)	(962.25)	0.0000	4.5800	(1,147.8187)	0.0000	0.1224	(0.3068)	0.0000	1	(0.1844)	01/06/2025
002074.ZK	12/04/2024	SDB3260123593	(7,800.00)	3.2075	(25,018.55)	(25,018.55)	0.0000	4.5800	(1,147.8187)	0.0000	3.1829	(7.9769)	0.0000	1	(4.7940)	01/06/2025
002074.ZK	12/04/2024	SDB3260123593	(300.00)	3.2075	(962.25)	(962.25)	0.0000	4.5800	(1,147.8187)	0.0000	0.1224	(0.3068)	0.0000	1	(0.1844)	01/06/2025
002074.ZK	12/04/2024	SDB3260123593	(11,800.00)	3.2075	(37,848.58)	(37,848.58)	0.0000	4.5800	(1,147.8187)	0.0000	4.8152	(12.0676)	0.0000	1	(7.2524)	01/06/2025
002074.ZK	12/04/2024	SDB3260123593	(200.00)	3.2075	(641.50)	(641.50)	0.0000	4.5800	(1,147.8187)	0.0000	0.0816	(0.2045)	0.0000	1	(0.1229)	01/06/2025
TOTAL GOTION HIGH-TECH CO., LTD. CMN CLASS A SERIES NORTHBOUND											585.0121	(1,433.1589)	0.0000		(848.1467)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
GRANDBLUE ENVIRONMENT CO., LTD CMN CLASS A SERIES NORTHBOUND																
600323.SH	01/03/2025	SDB3262741449	(900.00)	3.1945	(2,874.69)	(2,875.03)	0.0000	4.3300	(876.6009)	0.0000	1.0373	(2.1002)	0.0000	3	(1.0629)	01/06/2025
600323.SH	01/03/2025	SDB3262741449	(300.00)	3.1945	(955.38)	(958.34)	0.0000	4.3300	(876.6009)	0.0000	0.3447	(0.7001)	0.0000	3	(0.3553)	01/06/2025
600323.SH	01/03/2025	SDB3262741449	(1,100.00)	3.1945	(3,449.53)	(3,513.92)	0.0000	4.3300	(876.6009)	0.0000	1.2447	(2.5669)	0.0000	3	(1.3222)	01/06/2025
600323.SH	01/03/2025	SDB3262741449	(1,300.00)	3.1945	(4,090.44)	(4,152.81)	0.0000	4.3300	(876.6009)	0.0000	1.4760	(3.0336)	0.0000	3	(1.5577)	01/06/2025
600323.SH	01/03/2025	SDB3262741449	(3,000.00)	3.1945	(9,602.33)	(9,583.42)	0.0000	4.3300	(876.6009)	0.0000	3.4648	(7.0007)	0.0000	3	(3.5359)	01/06/2025
600323.SH	01/03/2025	SDB3262741449	(1,900.00)	3.1945	(6,064.46)	(6,069.50)	0.0000	4.3300	(876.6009)	0.0000	2.1883	(4.4338)	0.0000	3	(2.2455)	01/06/2025
600323.SH	01/03/2025	SDB3262741449	(700.00)	3.1945	(2,207.25)	(2,236.13)	0.0000	4.3300	(876.6009)	0.0000	0.7964	(1.6335)	0.0000	3	(0.8370)	01/06/2025
600323.SH	01/03/2025	SDB3262741449	(4,700.00)	3.1945	(14,824.95)	(15,014.02)	0.0000	4.3300	(876.6009)	0.0000	5.3493	(10.9678)	0.0000	3	(5.6184)	01/06/2025
600323.SH	01/03/2025	SDB3262741449	(400.00)	3.1945	(1,197.87)	(1,277.79)	0.0000	4.3300	(876.6009)	0.0000	0.4322	(0.9334)	0.0000	3	(0.5012)	01/06/2025
600323.SH	01/03/2025	SDB3262741449	(1,100.00)	3.1945	(3,294.15)	(3,513.92)	0.0000	4.3300	(876.6009)	0.0000	1.1886	(2.5669)	0.0000	3	(1.3783)	01/06/2025
600323.SH	01/03/2025	SDB3262741449	(700.00)	3.1945	(2,096.28)	(2,236.13)	0.0000	4.3300	(876.6009)	0.0000	0.7564	(1.6335)	0.0000	3	(0.8771)	01/06/2025
600323.SH	01/03/2025	SDB3262741449	(500.00)	3.1945	(1,497.34)	(1,597.24)	0.0000	4.3300	(876.6009)	0.0000	0.5403	(1.1668)	0.0000	3	(0.6265)	01/06/2025
600323.SH	01/03/2025	SDB3262741449	(3,700.00)	3.1945	(11,080.34)	(11,819.55)	0.0000	4.3300	(876.6009)	0.0000	3.9982	(8.6342)	0.0000	3	(4.6360)	01/06/2025
600323.SH	01/02/2025	SDB3262741449	(1,100.00)	3.2040	(3,449.53)	(3,524.36)	0.0000	4.3300	(840.5759)	0.0000	0.4149	(0.8229)	0.0000	1	(0.4080)	01/06/2025
600323.SH	01/02/2025	SDB3262741449	(1,300.00)	3.2040	(4,090.44)	(4,165.15)	0.0000	4.3300	(840.5759)	0.0000	0.4920	(0.9725)	0.0000	1	(0.4805)	01/06/2025
600323.SH	01/02/2025	SDB3262741449	(3,000.00)	3.2040	(9,602.33)	(9,611.90)	0.0000	4.3300	(840.5759)	0.0000	1.1549	(2.2443)	0.0000	1	(1.0894)	01/06/2025
600323.SH	01/02/2025	SDB3262741449	(1,900.00)	3.2040	(6,064.46)	(6,087.53)	0.0000	4.3300	(840.5759)	0.0000	0.7294	(1.4214)	0.0000	1	(0.6920)	01/06/2025
600323.SH	01/02/2025	SDB3262741449	(700.00)	3.2040	(2,207.25)	(2,242.78)	0.0000	4.3300	(840.5759)	0.0000	0.2655	(0.5237)	0.0000	1	(0.2582)	01/06/2025
600323.SH	01/02/2025	SDB3262741449	(4,700.00)	3.2040	(14,824.95)	(15,058.64)	0.0000	4.3300	(840.5759)	0.0000	1.7831	(3.5161)	0.0000	1	(1.7330)	01/06/2025
600323.SH	01/02/2025	SDB3262741449	(400.00)	3.2040	(1,197.87)	(1,281.59)	0.0000	4.3300	(840.5759)	0.0000	0.1441	(0.2992)	0.0000	1	(0.1552)	01/06/2025
600323.SH	01/02/2025	SDB3262741449	(1,100.00)	3.2040	(3,294.15)	(3,524.36)	0.0000	4.3300	(840.5759)	0.0000	0.3962	(0.8229)	0.0000	1	(0.4267)	01/06/2025
600323.SH	01/02/2025	SDB3262741449	(700.00)	3.2040	(2,096.28)	(2,242.78)	0.0000	4.3300	(840.5759)	0.0000	0.2521	(0.5237)	0.0000	1	(0.2715)	01/06/2025
600323.SH	01/02/2025	SDB3262741449	(500.00)	3.2040	(1,497.34)	(1,601.98)	0.0000	4.3300	(840.5759)	0.0000	0.1801	(0.3741)	0.0000	1	(0.1940)	01/06/2025
600323.SH	01/02/2025	SDB3262741449	(3,700.00)	3.2040	(11,080.34)	(11,854.67)	0.0000	4.3300	(840.5759)	0.0000	1.3327	(2.7680)	0.0000	1	(1.4353)	01/06/2025
600323.SH	12/31/2024	SDB3262741449	(1,100.00)	3.2092	(3,449.53)	(3,530.10)	0.0000	4.3300	(840.5759)	0.0000	0.8298	(1.6485)	0.0000	2	(0.8187)	01/06/2025
600323.SH	12/31/2024	SDB3262741449	(1,300.00)	3.2092	(4,090.44)	(4,171.93)	0.0000	4.3300	(840.5759)	0.0000	0.9840	(1.9482)	0.0000	2	(0.9643)	01/06/2025
600323.SH	12/31/2024	SDB3262741449	(3,000.00)	3.2092	(9,602.33)	(9,627.53)	0.0000	4.3300	(840.5759)	0.0000	2.3099	(4.4959)	0.0000	2	(2.1860)	01/06/2025
600323.SH	12/31/2024	SDB3262741449	(1,900.00)	3.2092	(6,064.46)	(6,097.44)	0.0000	4.3300	(840.5759)	0.0000	1.4588	(2.8474)	0.0000	2	(1.3886)	01/06/2025
600323.SH	12/31/2024	SDB3262741449	(700.00)	3.2092	(2,207.25)	(2,246.42)	0.0000	4.3300	(840.5759)	0.0000	0.5310	(1.0491)	0.0000	2	(0.5181)	01/06/2025
600323.SH	12/31/2024	SDB3262741449	(4,700.00)	3.2092	(14,824.95)	(15,083.14)	0.0000	4.3300	(840.5759)	0.0000	3.5662	(7.0436)	0.0000	2	(3.4774)	01/06/2025
600323.SH	12/31/2024	SDB3262741449	(400.00)	3.2092	(1,197.87)	(1,283.67)	0.0000	4.3300	(840.5759)	0.0000	0.2882	(0.5995)	0.0000	2	(0.3113)	01/06/2025
600323.SH	12/31/2024	SDB3262741449	(1,100.00)	3.2092	(3,294.15)	(3,530.10)	0.0000	4.3300	(840.5759)	0.0000	0.7924	(1.6485)	0.0000	2	(0.8561)	01/06/2025
600323.SH	12/31/2024	SDB3262741449	(700.00)	3.2092	(2,096.28)	(2,246.42)	0.0000	4.3300	(840.5759)	0.0000	0.5043	(1.0491)	0.0000	2	(0.5448)	01/06/2025
600323.SH	12/31/2024	SDB3262741449	(500.00)	3.2092	(1,497.34)	(1,604.59)	0.0000	4.3300	(840.5759)	0.0000	0.3602	(0.7493)	0.0000	2	(0.3891)	01/06/2025
600323.SH	12/31/2024	SDB3262741449	(3,700.00)	3.2092	(11,080.34)	(11,873.96)	0.0000	4.3300	(840.5759)	0.0000	2.6654	(5.5450)	0.0000	2	(2.8795)	01/06/2025
600323.SH	12/30/2024	SDB3262741449	(1,100.00)	3.1826	(3,449.53)	(3,500.86)	0.0000	4.3300	(840.5759)	0.0000	0.4149	(0.8174)	0.0000	1	(0.4025)	01/06/2025
600323.SH	12/30/2024	SDB3262741449	(1,300.00)	3.1826	(4,090.44)	(4,137.38)	0.0000	4.3300	(840.5759)	0.0000	0.4920	(0.9661)	0.0000	1	(0.4741)	01/06/2025
600323.SH	12/30/2024	SDB3262741449	(3,000.00)	3.1826	(9,602.33)	(9,547.80)	0.0000	4.3300	(840.5759)	0.0000	1.1549	(2.2293)	0.0000	1	(1.0744)	01/06/2025
600323.SH	12/30/2024	SDB3262741449	(1,900.00)	3.1826	(6,064.46)	(6,046.94)	0.0000	4.3300	(840.5759)	0.0000	0.7294	(1.4119)	0.0000	1	(0.6825)	01/06/2025
600323.SH	12/30/2024	SDB3262741449	(700.00)	3.1826	(2,207.25)	(2,227.82)	0.0000	4.3300	(840.5759)	0.0000	0.2655	(0.5202)	0.0000	1	(0.2547)	01/06/2025
600323.SH	12/30/2024	SDB3262741449	(4,700.00)	3.1826	(14,824.95)	(14,958.22)	0.0000	4.3300	(840.5759)	0.0000	1.7831	(3.4926)	0.0000	1	(1.7095)	01/06/2025
600323.SH	12/30/2024	SDB3262741449	(400.00)	3.1826	(1,197.87)	(1,273.04)	0.0000	4.3300	(840.5759)	0.0000	0.1441	(0.2972)	0.0000	1	(0.1532)	01/06/2025
600323.SH	12/30/2024	SDB3262741449	(1,100.00)	3.1826	(3,294.15)	(3,500.86)	0.0000	4.3300	(840.5759)	0.0000	0.3962	(0.8174)	0.0000	1	(0.4212)	01/06/2025
600323.SH	12/30/2024	SDB3262741449	(700.00)	3.1826	(2,096.28)	(2,227.82)	0.0000	4.3300	(840.5759)	0.0000	0.2521	(0.5202)	0.0000	1	(0.2680)	01/06/2025
600323.SH	12/30/2024	SDB3262741449	(500.00)	3.1826	(1,497.34)	(1,591.30)	0.0000	4.3300	(840.5759)	0.0000	0.1801	(0.3716)	0.0000	1	(0.1915)	01/06/2025
600323.SH	12/30/2024	SDB3262741449	(3,700.00)	3.1826	(11,080.34)	(11,775.62)	0.0000	4.3300	(840.5759)	0.0000	1.3327	(2.7495)	0.0000	1	(1.4168)	01/06/2025
600323.SH	12/27/2024	SDB3262741449	(1,100.00)	3.0993	(3,449.53)	(3,409.28)	0.0000	4.3300	(840.5759)	0.0000	1.2447	(2.3881)	0.0000	3	(1.1434)	01/06/2025
600323.SH	12/27/2024	SDB3262741449	(1,300.00)	3.0993	(4,090.44)	(4,029.15)	0.0000	4.3300	(840.5759)	0.0000	1.4760	(2.8223)	0.0000	3	(1.3464)	01/06/2025
600323.SH	12/27/2024	SDB3262741449	(3,000.00)	3.0993	(9,602.33)	(9,298.03)	0.0000	4.3300	(840.5759)	0.0000	3.4648	(6.5131)	0.0000	3	(3.0482)	01/06/2025
600323.SH	12/27/2024	SDB3262741449	(1,900.00)	3.0993	(6,064.46)	(5,888.75)	0.0000	4.3300	(840.5759)	0.0000	2.1883	(4.1250)	0.0000	3	(1.9367)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
GRANDBLUE ENVIRONMENT CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600323.SH	12/27/2024	SDB3262741449	(700.00)	3.0993	(2,207.25)	(2,169.54)	0.0000	4.3300	(840.5759)	0.0000	0.7964	(1.5197)	0.0000	3	(0.7233)	01/06/2025
600323.SH	12/27/2024	SDB3262741449	(4,700.00)	3.0993	(14,824.95)	(14,566.91)	0.0000	4.3300	(840.5759)	0.0000	5.3493	(10.2038)	0.0000	3	(4.8545)	01/06/2025
600323.SH	12/27/2024	SDB3262741449	(400.00)	3.0993	(1,197.87)	(1,239.74)	0.0000	4.3300	(840.5759)	0.0000	0.4322	(0.8684)	0.0000	3	(0.4362)	01/06/2025
600323.SH	12/27/2024	SDB3262741449	(1,100.00)	3.0993	(3,294.15)	(3,409.28)	0.0000	4.3300	(840.5759)	0.0000	1.1886	(2.3881)	0.0000	3	(1.1995)	01/06/2025
600323.SH	12/27/2024	SDB3262741449	(700.00)	3.0993	(2,096.28)	(2,169.54)	0.0000	4.3300	(840.5759)	0.0000	0.7564	(1.5197)	0.0000	3	(0.7633)	01/06/2025
600323.SH	12/27/2024	SDB3262741449	(500.00)	3.0993	(1,497.34)	(1,549.67)	0.0000	4.3300	(840.5759)	0.0000	0.5403	(1.0855)	0.0000	3	(0.5452)	01/06/2025
600323.SH	12/27/2024	SDB3262741449	(3,700.00)	3.0993	(11,080.34)	(11,467.57)	0.0000	4.3300	(840.5759)	0.0000	3.9982	(8.0328)	0.0000	3	(4.0346)	01/06/2025
600323.SH	12/26/2024	SDB3262741449	(3,000.00)	3.1597	(9,602.33)	(9,479.08)	0.0000	4.3300	(803.2934)	0.0000	1.1549	(2.1151)	0.0000	1	(0.9602)	01/06/2025
600323.SH	12/26/2024	SDB3262741449	(1,900.00)	3.1597	(6,064.46)	(6,003.42)	0.0000	4.3300	(803.2934)	0.0000	0.7294	(1.3396)	0.0000	1	(0.6102)	01/06/2025
600323.SH	12/26/2024	SDB3262741449	(700.00)	3.1597	(2,207.25)	(2,211.79)	0.0000	4.3300	(803.2934)	0.0000	0.2655	(0.4935)	0.0000	1	(0.2280)	01/06/2025
600323.SH	12/26/2024	SDB3262741449	(4,700.00)	3.1597	(14,824.95)	(14,850.56)	0.0000	4.3300	(803.2934)	0.0000	1.7831	(3.3137)	0.0000	1	(1.5306)	01/06/2025
600323.SH	12/26/2024	SDB3262741449	(400.00)	3.1597	(1,197.87)	(1,263.88)	0.0000	4.3300	(803.2934)	0.0000	0.1441	(0.2820)	0.0000	1	(0.1379)	01/06/2025
600323.SH	12/26/2024	SDB3262741449	(1,100.00)	3.1597	(3,294.15)	(3,475.66)	0.0000	4.3300	(803.2934)	0.0000	0.3962	(0.7755)	0.0000	1	(0.3793)	01/06/2025
600323.SH	12/26/2024	SDB3262741449	(700.00)	3.1597	(2,096.28)	(2,211.79)	0.0000	4.3300	(803.2934)	0.0000	0.2521	(0.4935)	0.0000	1	(0.2414)	01/06/2025
600323.SH	12/26/2024	SDB3262741449	(500.00)	3.1597	(1,497.34)	(1,579.85)	0.0000	4.3300	(803.2934)	0.0000	0.1801	(0.3525)	0.0000	1	(0.1724)	01/06/2025
600323.SH	12/26/2024	SDB3262741449	(3,700.00)	3.1597	(11,080.34)	(11,690.87)	0.0000	4.3300	(803.2934)	0.0000	1.3327	(2.6087)	0.0000	1	(1.2759)	01/06/2025
600323.SH	12/24/2024	SDB3262741449	(3,000.00)	3.1597	(9,602.33)	(9,479.08)	0.0000	4.3300	(803.2934)	0.0000	2.3099	(4.2303)	0.0000	2	(1.9204)	01/06/2025
600323.SH	12/24/2024	SDB3262741449	(1,900.00)	3.1597	(6,064.46)	(6,003.42)	0.0000	4.3300	(803.2934)	0.0000	1.4588	(2.6792)	0.0000	2	(1.2203)	01/06/2025
600323.SH	12/24/2024	SDB3262741449	(700.00)	3.1597	(2,207.25)	(2,211.79)	0.0000	4.3300	(803.2934)	0.0000	0.5310	(0.9871)	0.0000	2	(0.4561)	01/06/2025
600323.SH	12/24/2024	SDB3262741449	(4,700.00)	3.1597	(14,824.95)	(14,850.56)	0.0000	4.3300	(803.2934)	0.0000	3.5662	(6.6274)	0.0000	2	(3.0612)	01/06/2025
600323.SH	12/24/2024	SDB3262741449	(400.00)	3.1597	(1,197.87)	(1,263.88)	0.0000	4.3300	(803.2934)	0.0000	0.2882	(0.5640)	0.0000	2	(0.2759)	01/06/2025
600323.SH	12/24/2024	SDB3262741449	(1,100.00)	3.1597	(3,294.15)	(3,475.66)	0.0000	4.3300	(803.2934)	0.0000	0.7924	(1.5511)	0.0000	2	(0.7587)	01/06/2025
600323.SH	12/24/2024	SDB3262741449	(700.00)	3.1597	(2,096.28)	(2,211.79)	0.0000	4.3300	(803.2934)	0.0000	0.5043	(0.9871)	0.0000	2	(0.4828)	01/06/2025
600323.SH	12/24/2024	SDB3262741449	(500.00)	3.1597	(1,497.34)	(1,579.85)	0.0000	4.3300	(803.2934)	0.0000	0.3602	(0.7050)	0.0000	2	(0.3449)	01/06/2025
600323.SH	12/24/2024	SDB3262741449	(3,700.00)	3.1597	(11,080.34)	(11,690.87)	0.0000	4.3300	(803.2934)	0.0000	2.6654	(5.2173)	0.0000	2	(2.5519)	01/06/2025
600323.SH	12/23/2024	SDB3262741449	(3,000.00)	3.1727	(9,602.33)	(9,517.99)	0.0000	4.3300	(803.2934)	0.0000	1.1549	(2.1238)	0.0000	1	(0.9689)	01/06/2025
600323.SH	12/23/2024	SDB3262741449	(1,900.00)	3.1727	(6,064.46)	(6,028.06)	0.0000	4.3300	(803.2934)	0.0000	0.7294	(1.3451)	0.0000	1	(0.6157)	01/06/2025
600323.SH	12/23/2024	SDB3262741449	(700.00)	3.1727	(2,207.25)	(2,220.87)	0.0000	4.3300	(803.2934)	0.0000	0.2655	(0.4956)	0.0000	1	(0.2301)	01/06/2025
600323.SH	12/23/2024	SDB3262741449	(4,700.00)	3.1727	(14,824.95)	(14,911.53)	0.0000	4.3300	(803.2934)	0.0000	1.7831	(3.3273)	0.0000	1	(1.5442)	01/06/2025
600323.SH	12/23/2024	SDB3262741449	(400.00)	3.1727	(1,197.87)	(1,269.07)	0.0000	4.3300	(803.2934)	0.0000	0.1441	(0.2832)	0.0000	1	(0.1391)	01/06/2025
600323.SH	12/23/2024	SDB3262741449	(1,100.00)	3.1727	(3,294.15)	(3,489.93)	0.0000	4.3300	(803.2934)	0.0000	0.3962	(0.7787)	0.0000	1	(0.3825)	01/06/2025
600323.SH	12/23/2024	SDB3262741449	(700.00)	3.1727	(2,096.28)	(2,220.87)	0.0000	4.3300	(803.2934)	0.0000	0.2521	(0.4956)	0.0000	1	(0.2434)	01/06/2025
600323.SH	12/23/2024	SDB3262741449	(500.00)	3.1727	(1,497.34)	(1,586.33)	0.0000	4.3300	(803.2934)	0.0000	0.1801	(0.3540)	0.0000	1	(0.1739)	01/06/2025
600323.SH	12/23/2024	SDB3262741449	(3,700.00)	3.1727	(11,080.34)	(11,738.86)	0.0000	4.3300	(803.2934)	0.0000	1.3327	(2.6194)	0.0000	1	(1.2867)	01/06/2025
600323.SH	12/20/2024	SDB3262741449	(700.00)	3.1803	(2,207.25)	(2,226.18)	0.0000	4.3300	(659.3220)	0.0000	0.7964	(1.2231)	0.0000	3	(0.4267)	01/06/2025
600323.SH	12/20/2024	SDB3262741449	(4,700.00)	3.1803	(14,824.95)	(14,947.24)	0.0000	4.3300	(659.3220)	0.0000	5.3493	(8.2125)	0.0000	3	(2.8632)	01/06/2025
600323.SH	12/20/2024	SDB3262741449	(400.00)	3.1803	(1,197.87)	(1,272.11)	0.0000	4.3300	(659.3220)	0.0000	0.4322	(0.6989)	0.0000	3	(0.2667)	01/06/2025
600323.SH	12/20/2024	SDB3262741449	(1,100.00)	3.1803	(3,294.15)	(3,498.29)	0.0000	4.3300	(659.3220)	0.0000	1.1886	(1.9221)	0.0000	3	(0.7334)	01/06/2025
600323.SH	12/20/2024	SDB3262741449	(700.00)	3.1803	(2,096.28)	(2,226.18)	0.0000	4.3300	(659.3220)	0.0000	0.7564	(1.2231)	0.0000	3	(0.4667)	01/06/2025
600323.SH	12/20/2024	SDB3262741449	(500.00)	3.1803	(1,497.34)	(1,590.13)	0.0000	4.3300	(659.3220)	0.0000	0.5403	(0.8737)	0.0000	3	(0.3334)	01/06/2025
600323.SH	12/20/2024	SDB3262741449	(3,700.00)	3.1803	(11,080.34)	(11,766.97)	0.0000	4.3300	(659.3220)	0.0000	3.9982	(6.4652)	0.0000	3	(2.4670)	01/06/2025
600323.SH	12/19/2024	SDB3262741449	(400.00)	3.1164	(1,197.87)	(1,246.54)	0.0000	4.5800	(182.0312)	0.0000	0.1524	(0.0630)	0.0000	1	0.0894	01/06/2025
600323.SH	12/19/2024	SDB3262741449	(1,100.00)	3.1164	(3,294.15)	(3,427.99)	0.0000	4.5800	(182.0312)	0.0000	0.4191	(0.1733)	0.0000	1	0.2458	01/06/2025
600323.SH	12/19/2024	SDB3262741449	(700.00)	3.1164	(2,096.28)	(2,181.45)	0.0000	4.5800	(182.0312)	0.0000	0.2667	(0.1103)	0.0000	1	0.1564	01/06/2025
600323.SH	12/19/2024	SDB3262741449	(500.00)	3.1164	(1,497.34)	(1,558.18)	0.0000	4.5800	(182.0312)	0.0000	0.1905	(0.0788)	0.0000	1	0.1117	01/06/2025
600323.SH	12/19/2024	SDB3262741449	(3,700.00)	3.1164	(11,080.34)	(11,530.53)	0.0000	4.5800	(182.0312)	0.0000	1.4097	(0.5830)	0.0000	1	0.8266	01/06/2025
600323.SH	12/18/2024	SDB3262741449	(400.00)	3.0527	(1,197.87)	(1,221.08)	0.0000	4.5800	(182.0312)	0.0000	0.1524	(0.0617)	0.0000	1	0.0907	01/06/2025
600323.SH	12/18/2024	SDB3262741449	(1,100.00)	3.0527	(3,294.15)	(3,357.96)	0.0000	4.5800	(182.0312)	0.0000	0.4191	(0.1698)	0.0000	1	0.2493	01/06/2025
600323.SH	12/18/2024	SDB3262741449	(700.00)	3.0527	(2,096.28)	(2,136.88)	0.0000	4.5800	(182.0312)	0.0000	0.2667	(0.1080)	0.0000	1	0.1586	01/06/2025
600323.SH	12/18/2024	SDB3262741449	(500.00)	3.0527	(1,497.34)	(1,526.35)	0.0000	4.5800	(182.0312)	0.0000	0.1905	(0.0772)	0.0000	1	0.1133	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
GRANDBLUE ENVIRONMENT CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600323.SH	12/18/2024	SDB3262741449	(3,700.00)	3.0527	(11,080.34)	(11,294.96)	0.0000	4.5800	(182.0312)	0.0000	1.4097	(0.5711)	0.0000	1	0.8385	01/06/2025
600323.SH	12/17/2024	SDB3262741449	(400.00)	3.0952	(1,197.87)	(1,238.07)	0.0000	4.5800	(182.0312)	0.0000	0.1524	(0.0626)	0.0000	1	0.0898	01/06/2025
600323.SH	12/17/2024	SDB3262741449	(1,100.00)	3.0952	(3,294.15)	(3,404.69)	0.0000	4.5800	(182.0312)	0.0000	0.4191	(0.1722)	0.0000	1	0.2469	01/06/2025
600323.SH	12/17/2024	SDB3262741449	(700.00)	3.0952	(2,096.28)	(2,166.62)	0.0000	4.5800	(182.0312)	0.0000	0.2667	(0.1096)	0.0000	1	0.1571	01/06/2025
600323.SH	12/17/2024	SDB3262741449	(500.00)	3.0952	(1,497.34)	(1,547.59)	0.0000	4.5800	(182.0312)	0.0000	0.1905	(0.0783)	0.0000	1	0.1122	01/06/2025
600323.SH	12/17/2024	SDB3262741449	(3,700.00)	3.0952	(11,080.34)	(11,452.14)	0.0000	4.5800	(182.0312)	0.0000	1.4097	(0.5791)	0.0000	1	0.8306	01/06/2025
600323.SH	12/16/2024	SDB3262741449	(400.00)	3.0358	(1,197.87)	(1,214.33)	0.0000	4.5800	(182.0312)	0.0000	0.1524	(0.0614)	0.0000	1	0.0910	01/06/2025
600323.SH	12/16/2024	SDB3262741449	(1,100.00)	3.0358	(3,294.15)	(3,339.42)	0.0000	4.5800	(182.0312)	0.0000	0.4191	(0.1689)	0.0000	1	0.2502	01/06/2025
600323.SH	12/16/2024	SDB3262741449	(700.00)	3.0358	(2,096.28)	(2,125.09)	0.0000	4.5800	(182.0312)	0.0000	0.2667	(0.1075)	0.0000	1	0.1592	01/06/2025
600323.SH	12/16/2024	SDB3262741449	(500.00)	3.0358	(1,497.34)	(1,517.92)	0.0000	4.5800	(182.0312)	0.0000	0.1905	(0.0768)	0.0000	1	0.1137	01/06/2025
600323.SH	12/16/2024	SDB3262741449	(3,700.00)	3.0358	(11,080.34)	(11,232.59)	0.0000	4.5800	(182.0312)	0.0000	1.4097	(0.5680)	0.0000	1	0.8417	01/06/2025
600323.SH	12/13/2024	SDB3262741449	(400.00)	3.0633	(1,197.87)	(1,225.33)	0.0000	4.5800	(182.0312)	0.0000	0.4572	(0.1859)	0.0000	3	0.2713	01/06/2025
600323.SH	12/13/2024	SDB3262741449	(1,100.00)	3.0633	(3,294.15)	(3,369.66)	0.0000	4.5800	(182.0312)	0.0000	1.2573	(0.5112)	0.0000	3	0.7461	01/06/2025
600323.SH	12/13/2024	SDB3262741449	(700.00)	3.0633	(2,096.28)	(2,144.33)	0.0000	4.5800	(182.0312)	0.0000	0.8001	(0.3253)	0.0000	3	0.4748	01/06/2025
600323.SH	12/13/2024	SDB3262741449	(500.00)	3.0633	(1,497.34)	(1,531.66)	0.0000	4.5800	(182.0312)	0.0000	0.5715	(0.2323)	0.0000	3	0.3391	01/06/2025
600323.SH	12/13/2024	SDB3262741449	(3,700.00)	3.0633	(11,080.34)	(11,334.32)	0.0000	4.5800	(182.0312)	0.0000	4.2290	(1.7193)	0.0000	3	2.5097	01/06/2025
600323.SH	12/12/2024	SDB3262741449	(400.00)	3.0830	(1,197.87)	(1,233.18)	0.0000	4.5800	(182.0312)	0.0000	0.1524	(0.0624)	0.0000	1	0.0900	01/06/2025
600323.SH	12/12/2024	SDB3262741449	(1,100.00)	3.0830	(3,294.15)	(3,391.25)	0.0000	4.5800	(182.0312)	0.0000	0.4191	(0.1715)	0.0000	1	0.2476	01/06/2025
600323.SH	12/12/2024	SDB3262741449	(700.00)	3.0830	(2,096.28)	(2,158.07)	0.0000	4.5800	(182.0312)	0.0000	0.2667	(0.1091)	0.0000	1	0.1576	01/06/2025
600323.SH	12/12/2024	SDB3262741449	(500.00)	3.0830	(1,497.34)	(1,541.48)	0.0000	4.5800	(182.0312)	0.0000	0.1905	(0.0779)	0.0000	1	0.1126	01/06/2025
600323.SH	12/12/2024	SDB3262741449	(3,700.00)	3.0830	(11,080.34)	(11,406.94)	0.0000	4.5800	(182.0312)	0.0000	1.4097	(0.5768)	0.0000	1	0.8329	01/06/2025
600323.SH	12/11/2024	SDB3262741449	(400.00)	3.0978	(1,197.87)	(1,239.11)	0.0000	4.5800	(182.0312)	0.0000	0.1524	(0.0627)	0.0000	1	0.0897	01/06/2025
600323.SH	12/11/2024	SDB3262741449	(1,100.00)	3.0978	(3,294.15)	(3,407.54)	0.0000	4.5800	(182.0312)	0.0000	0.4191	(0.1723)	0.0000	1	0.2468	01/06/2025
600323.SH	12/11/2024	SDB3262741449	(700.00)	3.0978	(2,096.28)	(2,168.44)	0.0000	4.5800	(182.0312)	0.0000	0.2667	(0.1096)	0.0000	1	0.1570	01/06/2025
600323.SH	12/11/2024	SDB3262741449	(500.00)	3.0978	(1,497.34)	(1,548.88)	0.0000	4.5800	(182.0312)	0.0000	0.1905	(0.0783)	0.0000	1	0.1122	01/06/2025
600323.SH	12/11/2024	SDB3262741449	(3,700.00)	3.0978	(11,080.34)	(11,461.73)	0.0000	4.5800	(182.0312)	0.0000	1.4097	(0.5796)	0.0000	1	0.8301	01/06/2025
600323.SH	12/10/2024	SDB3262741449	(400.00)	3.0114	(1,197.87)	(1,204.57)	0.0000	4.5800	(182.0312)	0.0000	0.1524	(0.0609)	0.0000	1	0.0915	01/06/2025
600323.SH	12/10/2024	SDB3262741449	(1,100.00)	3.0114	(3,294.15)	(3,312.58)	0.0000	4.5800	(182.0312)	0.0000	0.4191	(0.1675)	0.0000	1	0.2516	01/06/2025
600323.SH	12/10/2024	SDB3262741449	(700.00)	3.0114	(2,096.28)	(2,108.00)	0.0000	4.5800	(182.0312)	0.0000	0.2667	(0.1066)	0.0000	1	0.1601	01/06/2025
600323.SH	12/10/2024	SDB3262741449	(500.00)	3.0114	(1,497.34)	(1,505.72)	0.0000	4.5800	(182.0312)	0.0000	0.1905	(0.0761)	0.0000	1	0.1144	01/06/2025
600323.SH	12/10/2024	SDB3262741449	(3,700.00)	3.0114	(11,080.34)	(11,142.31)	0.0000	4.5800	(182.0312)	0.0000	1.4097	(0.5634)	0.0000	1	0.8463	01/06/2025
600323.SH	12/09/2024	SDB3262741449	(400.00)	2.9458	(1,197.87)	(1,178.31)	0.0000	4.5800	(182.0312)	0.0000	0.1524	(0.0596)	0.0000	1	0.0928	01/06/2025
600323.SH	12/09/2024	SDB3262741449	(1,100.00)	2.9458	(3,294.15)	(3,240.36)	0.0000	4.5800	(182.0312)	0.0000	0.4191	(0.1638)	0.0000	1	0.2552	01/06/2025
600323.SH	12/09/2024	SDB3262741449	(700.00)	2.9458	(2,096.28)	(2,062.05)	0.0000	4.5800	(182.0312)	0.0000	0.2667	(0.1043)	0.0000	1	0.1624	01/06/2025
600323.SH	12/09/2024	SDB3262741449	(500.00)	2.9458	(1,497.34)	(1,472.89)	0.0000	4.5800	(182.0312)	0.0000	0.1905	(0.0745)	0.0000	1	0.1160	01/06/2025
600323.SH	12/09/2024	SDB3262741449	(3,700.00)	2.9458	(11,080.34)	(10,899.38)	0.0000	4.5800	(182.0312)	0.0000	1.4097	(0.5511)	0.0000	1	0.8585	01/06/2025
600323.SH	12/06/2024	SDB3262741449	(400.00)	2.9358	(1,197.87)	(1,174.33)	0.0000	4.5800	(182.0312)	0.0000	0.4572	(0.1781)	0.0000	3	0.2791	01/06/2025
600323.SH	12/06/2024	SDB3262741449	(1,100.00)	2.9358	(3,294.15)	(3,229.40)	0.0000	4.5800	(182.0312)	0.0000	1.2573	(0.4899)	0.0000	3	0.7674	01/06/2025
600323.SH	12/06/2024	SDB3262741449	(700.00)	2.9358	(2,096.28)	(2,055.07)	0.0000	4.5800	(182.0312)	0.0000	0.8001	(0.3117)	0.0000	3	0.4883	01/06/2025
600323.SH	12/06/2024	SDB3262741449	(500.00)	2.9358	(1,497.34)	(1,467.91)	0.0000	4.5800	(182.0312)	0.0000	0.5715	(0.2227)	0.0000	3	0.3488	01/06/2025
600323.SH	12/06/2024	SDB3262741449	(3,700.00)	2.9358	(11,080.34)	(10,862.53)	0.0000	4.5800	(182.0312)	0.0000	4.2290	(1.6478)	0.0000	3	2.5812	01/06/2025
600323.SH	12/05/2024	SDB3262741449	(400.00)	2.9726	(1,197.87)	(1,189.04)	0.0000	4.5800	(182.0312)	0.0000	0.1524	(0.0601)	0.0000	1	0.0923	01/06/2025
600323.SH	12/05/2024	SDB3262741449	(1,100.00)	2.9726	(3,294.15)	(3,269.86)	0.0000	4.5800	(182.0312)	0.0000	0.4191	(0.1653)	0.0000	1	0.2538	01/06/2025
600323.SH	12/05/2024	SDB3262741449	(700.00)	2.9726	(2,096.28)	(2,080.82)	0.0000	4.5800	(182.0312)	0.0000	0.2667	(0.1052)	0.0000	1	0.1615	01/06/2025
600323.SH	12/05/2024	SDB3262741449	(500.00)	2.9726	(1,497.34)	(1,486.30)	0.0000	4.5800	(182.0312)	0.0000	0.1905	(0.0752)	0.0000	1	0.1153	01/06/2025
600323.SH	12/05/2024	SDB3262741449	(3,700.00)	2.9726	(11,080.34)	(10,998.62)	0.0000	4.5800	(182.0312)	0.0000	1.4097	(0.5561)	0.0000	1	0.8535	01/06/2025
600323.SH	12/04/2024	SDB3262741449	(400.00)	2.9947	(1,197.87)	(1,197.87)	0.0000	4.5800	(182.0312)	0.0000	0.1524	(0.0606)	0.0000	1	0.0918	01/06/2025
600323.SH	12/04/2024	SDB3262741449	(1,100.00)	2.9947	(3,294.15)	(3,294.15)	0.0000	4.5800	(182.0312)	0.0000	0.4191	(0.1666)	0.0000	1	0.2525	01/06/2025
600323.SH	12/04/2024	SDB3262741449	(700.00)	2.9947	(2,096.28)	(2,096.28)	0.0000	4.5800	(182.0312)	0.0000	0.2667	(0.1060)	0.0000	1	0.1607	01/06/2025
600323.SH	12/04/2024	SDB3262741449	(500.00)	2.9947	(1,497.34)	(1,497.34)	0.0000	4.5800	(182.0312)	0.0000	0.1905	(0.0757)	0.0000	1	0.1148	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement

AR=302314.6

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066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
GRANDBLUE ENVIRONMENT CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600323.SH	12/04/2024	SDB3262741449	(3,700.00)	2.9947	(11,080.34)	(11,080.34)	0.0000	4.5800	(182.0312)	0.0000	1.4097	(0.5603)	0.0000	1	0.8494	01/06/2025
TOTAL GRANDBLUE ENVIRONMENT CO., LTD CMN CLASS A SERIES NORTHBOUND											149.8607	(229.3721)	0.0000		(79.5113)	

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

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066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
GREE ELECTRIC APPLIANCES INC. CMN CLASS A SERIES NORTHBOUND																
000651.ZK	01/03/2025	SDB3262441831	(3,100.00)	6.2344	(19,098.25)	(19,326.49)	0.0000	4.3300	(103.3832)	0.0000	6.8913	(1.6650)	0.0000	3	5.2263	01/06/2025
000651.ZK	01/03/2025	SDB3262441831	(5,600.00)	6.2344	(34,474.89)	(34,912.38)	0.0000	4.3300	(103.3832)	0.0000	12.4397	(3.0078)	0.0000	3	9.4319	01/06/2025
000651.ZK	01/03/2025	SDB3262441831	(15,300.00)	6.2344	(95,198.02)	(95,385.60)	0.0000	4.3300	(103.3832)	0.0000	34.3506	(8.2177)	0.0000	3	26.1329	01/06/2025
000651.ZK	01/03/2025	SDB3262441831	(6,400.00)	6.2344	(39,827.05)	(39,899.86)	0.0000	4.3300	(103.3832)	0.0000	14.3709	(3.4375)	0.0000	3	10.9334	01/06/2025
000651.ZK	01/03/2025	SDB3262441831	(300.00)	6.2344	(1,869.86)	(1,870.31)	0.0000	4.3300	(103.3832)	0.0000	0.6747	(0.1611)	0.0000	3	0.5136	01/06/2025
000651.ZK	01/03/2025	SDB3262441831	(11,100.00)	6.2344	(66,248.87)	(69,201.32)	0.0000	4.3300	(103.3832)	0.0000	23.9048	(5.9619)	0.0000	3	17.9429	01/06/2025
000651.ZK	01/03/2025	SDB3262441831	(5,000.00)	6.2344	(29,836.38)	(31,171.76)	0.0000	4.3300	(103.3832)	0.0000	10.7660	(2.6855)	0.0000	3	8.0804	01/06/2025
000651.ZK	01/03/2025	SDB3262441831	(100.00)	6.2344	(592.18)	(623.44)	0.0000	4.3300	(103.3832)	0.0000	0.2137	(0.0537)	0.0000	3	0.1600	01/06/2025
000651.ZK	01/03/2025	SDB3262441831	(13,700.00)	6.2344	(78,661.34)	(85,410.64)	0.0000	4.3300	(103.3832)	0.0000	28.3836	(7.3584)	0.0000	3	21.0253	01/06/2025
000651.ZK	01/03/2025	SDB3262441831	(600.00)	6.2344	(3,445.91)	(3,740.61)	0.0000	4.3300	(103.3832)	0.0000	1.2434	(0.3223)	0.0000	3	0.9211	01/06/2025
000651.ZK	01/03/2025	SDB3262441831	(26,400.00)	6.2344	(153,522.52)	(164,586.92)	0.0000	4.3300	(103.3832)	0.0000	55.3960	(14.1796)	0.0000	3	41.2164	01/06/2025
000651.ZK	01/03/2025	SDB3262441831	(5,800.00)	6.2344	(33,728.43)	(36,159.25)	0.0000	4.3300	(103.3832)	0.0000	12.1703	(3.1152)	0.0000	3	9.0551	01/06/2025
000651.ZK	01/03/2025	SDB3262441831	(100.00)	6.2344	(581.52)	(623.44)	0.0000	4.3300	(103.3832)	0.0000	0.2098	(0.0537)	0.0000	3	0.1561	01/06/2025
000651.ZK	01/03/2025	SDB3262441831	(18,200.00)	6.2344	(105,837.50)	(113,465.22)	0.0000	4.3300	(103.3832)	0.0000	38.1897	(9.7753)	0.0000	3	28.4144	01/06/2025
000651.ZK	01/03/2025	SDB3262441831	(13,500.00)	6.2344	(78,505.83)	(84,163.77)	0.0000	4.3300	(103.3832)	0.0000	28.3275	(7.2509)	0.0000	3	21.0766	01/06/2025
000651.ZK	01/03/2025	SDB3262441831	(200.00)	6.2344	(1,163.05)	(1,246.87)	0.0000	4.3300	(103.3832)	0.0000	0.4197	(0.1074)	0.0000	3	0.3122	01/06/2025
000651.ZK	01/03/2025	SDB3262441831	(4,500.00)	6.2344	(26,168.61)	(28,054.59)	0.0000	4.3300	(103.3832)	0.0000	9.4425	(2.4170)	0.0000	3	7.0255	01/06/2025
000651.ZK	01/03/2025	SDB3262441831	(50,400.00)	6.2344	(293,088.45)	(314,211.39)	0.0000	4.3300	(103.3832)	0.0000	105.7561	(27.0701)	0.0000	3	78.6859	01/06/2025
000651.ZK	01/02/2025	SDB3262441831	(3,100.00)	6.1697	(19,098.25)	(19,126.03)	0.0000	4.3300	(103.3832)	0.0000	2.2971	(0.5493)	0.0000	1	1.7478	01/06/2025
000651.ZK	01/02/2025	SDB3262441831	(5,600.00)	6.1697	(34,474.89)	(34,550.25)	0.0000	4.3300	(103.3832)	0.0000	4.1466	(0.9922)	0.0000	1	3.1544	01/06/2025
000651.ZK	01/02/2025	SDB3262441831	(15,300.00)	6.1697	(95,198.02)	(94,396.21)	0.0000	4.3300	(103.3832)	0.0000	11.4502	(2.7108)	0.0000	1	8.7394	01/06/2025
000651.ZK	01/02/2025	SDB3262441831	(6,400.00)	6.1697	(39,827.05)	(39,486.00)	0.0000	4.3300	(103.3832)	0.0000	4.7903	(1.1339)	0.0000	1	3.6564	01/06/2025
000651.ZK	01/02/2025	SDB3262441831	(300.00)	6.1697	(1,869.86)	(1,850.91)	0.0000	4.3300	(103.3832)	0.0000	0.2249	(0.0532)	0.0000	1	0.1717	01/06/2025
000651.ZK	01/02/2025	SDB3262441831	(11,100.00)	6.1697	(66,248.87)	(68,483.53)	0.0000	4.3300	(103.3832)	0.0000	7.9683	(1.9667)	0.0000	1	6.0016	01/06/2025
000651.ZK	01/02/2025	SDB3262441831	(5,000.00)	6.1697	(29,836.38)	(30,848.43)	0.0000	4.3300	(103.3832)	0.0000	3.5887	(0.8859)	0.0000	1	2.7028	01/06/2025
000651.ZK	01/02/2025	SDB3262441831	(100.00)	6.1697	(592.18)	(616.97)	0.0000	4.3300	(103.3832)	0.0000	0.0712	(0.0177)	0.0000	1	0.0535	01/06/2025
000651.ZK	01/02/2025	SDB3262441831	(13,700.00)	6.1697	(78,661.34)	(84,524.71)	0.0000	4.3300	(103.3832)	0.0000	9.4612	(2.4273)	0.0000	1	7.0339	01/06/2025
000651.ZK	01/02/2025	SDB3262441831	(600.00)	6.1697	(3,445.91)	(3,701.81)	0.0000	4.3300	(103.3832)	0.0000	0.4145	(0.1063)	0.0000	1	0.3082	01/06/2025
000651.ZK	01/02/2025	SDB3262441831	(26,400.00)	6.1697	(153,522.52)	(162,879.74)	0.0000	4.3300	(103.3832)	0.0000	18.4653	(4.6775)	0.0000	1	13.7878	01/06/2025
000651.ZK	01/02/2025	SDB3262441831	(5,800.00)	6.1697	(33,728.43)	(35,784.18)	0.0000	4.3300	(103.3832)	0.0000	4.0568	(1.0276)	0.0000	1	3.0291	01/06/2025
000651.ZK	01/02/2025	SDB3262441831	(100.00)	6.1697	(581.52)	(616.97)	0.0000	4.3300	(103.3832)	0.0000	0.0699	(0.0177)	0.0000	1	0.0522	01/06/2025
000651.ZK	01/02/2025	SDB3262441831	(18,200.00)	6.1697	(105,837.50)	(112,288.30)	0.0000	4.3300	(103.3832)	0.0000	12.7299	(3.2246)	0.0000	1	9.5053	01/06/2025
000651.ZK	01/02/2025	SDB3262441831	(13,500.00)	6.1697	(78,505.83)	(83,290.77)	0.0000	4.3300	(103.3832)	0.0000	9.4425	(2.3919)	0.0000	1	7.0506	01/06/2025
000651.ZK	01/02/2025	SDB3262441831	(200.00)	6.1697	(1,163.05)	(1,233.94)	0.0000	4.3300	(103.3832)	0.0000	0.1399	(0.0354)	0.0000	1	0.1045	01/06/2025
000651.ZK	01/02/2025	SDB3262441831	(4,500.00)	6.1697	(26,168.61)	(27,763.59)	0.0000	4.3300	(103.3832)	0.0000	3.1475	(0.7973)	0.0000	1	2.3502	01/06/2025
000651.ZK	01/02/2025	SDB3262441831	(50,400.00)	6.1697	(293,088.45)	(310,952.22)	0.0000	4.3300	(103.3832)	0.0000	35.2520	(8.9298)	0.0000	1	26.3222	01/06/2025
000651.ZK	12/31/2024	SDB3262441831	(15,300.00)	6.2404	(95,198.02)	(95,477.71)	0.0000	4.3300	(101.0198)	0.0000	22.9004	(5.3584)	0.0000	2	17.5420	01/06/2025
000651.ZK	12/31/2024	SDB3262441831	(6,400.00)	6.2404	(39,827.05)	(39,938.39)	0.0000	4.3300	(101.0198)	0.0000	9.5806	(2.2414)	0.0000	2	7.3392	01/06/2025
000651.ZK	12/31/2024	SDB3262441831	(300.00)	6.2404	(1,869.86)	(1,872.11)	0.0000	4.3300	(101.0198)	0.0000	0.4498	(0.1051)	0.0000	2	0.3447	01/06/2025
000651.ZK	12/31/2024	SDB3262441831	(11,100.00)	6.2404	(66,248.87)	(69,268.14)	0.0000	4.3300	(101.0198)	0.0000	15.9365	(3.8875)	0.0000	2	12.0491	01/06/2025
000651.ZK	12/31/2024	SDB3262441831	(5,000.00)	6.2404	(29,836.38)	(31,201.86)	0.0000	4.3300	(101.0198)	0.0000	7.1773	(1.7511)	0.0000	2	5.4262	01/06/2025
000651.ZK	12/31/2024	SDB3262441831	(100.00)	6.2404	(592.18)	(624.04)	0.0000	4.3300	(101.0198)	0.0000	0.1425	(0.0350)	0.0000	2	0.1074	01/06/2025
000651.ZK	12/31/2024	SDB3262441831	(13,700.00)	6.2404	(78,661.34)	(85,493.11)	0.0000	4.3300	(101.0198)	0.0000	18.9224	(4.7981)	0.0000	2	14.1244	01/06/2025
000651.ZK	12/31/2024	SDB3262441831	(600.00)	6.2404	(3,445.91)	(3,744.22)	0.0000	4.3300	(101.0198)	0.0000	0.8289	(0.2101)	0.0000	2	0.6188	01/06/2025
000651.ZK	12/31/2024	SDB3262441831	(26,400.00)	6.2404	(153,522.52)	(164,745.85)	0.0000	4.3300	(101.0198)	0.0000	36.9307	(9.2459)	0.0000	2	27.6848	01/06/2025
000651.ZK	12/31/2024	SDB3262441831	(5,800.00)	6.2404	(33,728.43)	(36,194.16)	0.0000	4.3300	(101.0198)	0.0000	8.1136	(2.0313)	0.0000	2	6.0823	01/06/2025
000651.ZK	12/31/2024	SDB3262441831	(100.00)	6.2404	(581.52)	(624.04)	0.0000	4.3300	(101.0198)	0.0000	0.1399	(0.0350)	0.0000	2	0.1049	01/06/2025
000651.ZK	12/31/2024	SDB3262441831	(18,200.00)	6.2404	(105,837.50)	(113,574.79)	0.0000	4.3300	(101.0198)	0.0000	25.4598	(6.3741)	0.0000	2	19.0857	01/06/2025
000651.ZK	12/31/2024	SDB3262441831	(13,500.00)	6.2404	(78,505.83)	(84,245.04)	0.0000	4.3300	(101.0198)	0.0000	18.8850	(4.7280)	0.0000	2	14.1570	01/06/2025
000651.ZK	12/31/2024	SDB3262441831	(200.00)	6.2404	(1,163.05)	(1,248.07)	0.0000	4.3300	(101.0198)	0.0000	0.2798	(0.0700)	0.0000	2	0.2097	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
GREE ELECTRIC APPLIANCES INC. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000651.ZK	12/31/2024	SDB3262441831	(4,500.00)	6.2404	(26,168.61)	(28,081.68)	0.0000	4.3300	(101.0198)	0.0000	6.2950	(1.5760)	0.0000	2	4.7190	01/06/2025
000651.ZK	12/31/2024	SDB3262441831	(50,400.00)	6.2404	(293,088.45)	(314,514.80)	0.0000	4.3300	(101.0198)	0.0000	70.5041	(17.6512)	0.0000	2	52.8528	01/06/2025
000651.ZK	12/30/2024	SDB3262441831	(11,100.00)	6.0901	(66,248.87)	(67,599.63)	0.0000	4.3300	(93.8168)	0.0000	7.9683	(1.7617)	0.0000	1	6.2066	01/06/2025
000651.ZK	12/30/2024	SDB3262441831	(5,000.00)	6.0901	(29,836.38)	(30,450.28)	0.0000	4.3300	(93.8168)	0.0000	3.5887	(0.7935)	0.0000	1	2.7951	01/06/2025
000651.ZK	12/30/2024	SDB3262441831	(100.00)	6.0901	(592.18)	(609.01)	0.0000	4.3300	(93.8168)	0.0000	0.0712	(0.0159)	0.0000	1	0.0554	01/06/2025
000651.ZK	12/30/2024	SDB3262441831	(13,700.00)	6.0901	(78,661.34)	(83,433.78)	0.0000	4.3300	(93.8168)	0.0000	9.4612	(2.1743)	0.0000	1	7.2869	01/06/2025
000651.ZK	12/30/2024	SDB3262441831	(600.00)	6.0901	(3,445.91)	(3,654.03)	0.0000	4.3300	(93.8168)	0.0000	0.4145	(0.0952)	0.0000	1	0.3192	01/06/2025
000651.ZK	12/30/2024	SDB3262441831	(26,400.00)	6.0901	(153,522.52)	(160,777.50)	0.0000	4.3300	(93.8168)	0.0000	18.4653	(4.1899)	0.0000	1	14.2755	01/06/2025
000651.ZK	12/30/2024	SDB3262441831	(5,800.00)	6.0901	(33,728.43)	(35,322.33)	0.0000	4.3300	(93.8168)	0.0000	4.0568	(0.9205)	0.0000	1	3.1363	01/06/2025
000651.ZK	12/30/2024	SDB3262441831	(100.00)	6.0901	(581.52)	(609.01)	0.0000	4.3300	(93.8168)	0.0000	0.0699	(0.0159)	0.0000	1	0.0541	01/06/2025
000651.ZK	12/30/2024	SDB3262441831	(18,200.00)	6.0901	(105,837.50)	(110,839.04)	0.0000	4.3300	(93.8168)	0.0000	12.7299	(2.8885)	0.0000	1	9.8414	01/06/2025
000651.ZK	12/30/2024	SDB3262441831	(13,500.00)	6.0901	(78,505.83)	(82,215.77)	0.0000	4.3300	(93.8168)	0.0000	9.4425	(2.1426)	0.0000	1	7.2999	01/06/2025
000651.ZK	12/30/2024	SDB3262441831	(200.00)	6.0901	(1,163.05)	(1,218.01)	0.0000	4.3300	(93.8168)	0.0000	0.1399	(0.0317)	0.0000	1	0.1081	01/06/2025
000651.ZK	12/30/2024	SDB3262441831	(4,500.00)	6.0901	(26,168.61)	(27,405.26)	0.0000	4.3300	(93.8168)	0.0000	3.1475	(0.7142)	0.0000	1	2.4333	01/06/2025
000651.ZK	12/30/2024	SDB3262441831	(50,400.00)	6.0901	(293,088.45)	(306,938.87)	0.0000	4.3300	(93.8168)	0.0000	35.2520	(7.9989)	0.0000	1	27.2531	01/06/2025
000651.ZK	12/27/2024	SDB3262441831	(11,100.00)	5.9195	(66,248.87)	(65,706.89)	0.0000	4.3300	(93.8168)	0.0000	23.9048	(5.1370)	0.0000	3	18.7678	01/06/2025
000651.ZK	12/27/2024	SDB3262441831	(5,000.00)	5.9195	(29,836.38)	(29,597.70)	0.0000	4.3300	(93.8168)	0.0000	10.7660	(2.3140)	0.0000	3	8.4520	01/06/2025
000651.ZK	12/27/2024	SDB3262441831	(100.00)	5.9195	(592.18)	(591.95)	0.0000	4.3300	(93.8168)	0.0000	0.2137	(0.0463)	0.0000	3	0.1674	01/06/2025
000651.ZK	12/27/2024	SDB3262441831	(13,700.00)	5.9195	(78,661.34)	(81,097.70)	0.0000	4.3300	(93.8168)	0.0000	28.3836	(6.3403)	0.0000	3	22.0434	01/06/2025
000651.ZK	12/27/2024	SDB3262441831	(600.00)	5.9195	(3,445.91)	(3,551.72)	0.0000	4.3300	(93.8168)	0.0000	1.2434	(0.2777)	0.0000	3	0.9657	01/06/2025
000651.ZK	12/27/2024	SDB3262441831	(26,400.00)	5.9195	(153,522.52)	(156,275.86)	0.0000	4.3300	(93.8168)	0.0000	55.3960	(12.2178)	0.0000	3	43.1783	01/06/2025
000651.ZK	12/27/2024	SDB3262441831	(5,800.00)	5.9195	(33,728.43)	(34,333.33)	0.0000	4.3300	(93.8168)	0.0000	12.1703	(2.6842)	0.0000	3	9.4861	01/06/2025
000651.ZK	12/27/2024	SDB3262441831	(100.00)	5.9195	(581.52)	(591.95)	0.0000	4.3300	(93.8168)	0.0000	0.2098	(0.0463)	0.0000	3	0.1636	01/06/2025
000651.ZK	12/27/2024	SDB3262441831	(18,200.00)	5.9195	(105,837.50)	(107,735.63)	0.0000	4.3300	(93.8168)	0.0000	38.1897	(8.4228)	0.0000	3	29.7669	01/06/2025
000651.ZK	12/27/2024	SDB3262441831	(13,500.00)	5.9195	(78,505.83)	(79,913.79)	0.0000	4.3300	(93.8168)	0.0000	28.3275	(6.2477)	0.0000	3	22.0798	01/06/2025
000651.ZK	12/27/2024	SDB3262441831	(200.00)	5.9195	(1,163.05)	(1,183.91)	0.0000	4.3300	(93.8168)	0.0000	0.4197	(0.0926)	0.0000	3	0.3271	01/06/2025
000651.ZK	12/27/2024	SDB3262441831	(4,500.00)	5.9195	(26,168.61)	(26,637.93)	0.0000	4.3300	(93.8168)	0.0000	9.4425	(2.0826)	0.0000	3	7.3599	01/06/2025
000651.ZK	12/27/2024	SDB3262441831	(50,400.00)	5.9195	(293,088.45)	(298,344.82)	0.0000	4.3300	(93.8168)	0.0000	105.7561	(23.3248)	0.0000	3	82.4313	01/06/2025
000651.ZK	12/26/2024	SDB3262441831	(13,700.00)	5.9680	(78,661.34)	(81,761.70)	0.0000	4.3300	(90.0299)	0.0000	9.4612	(2.0447)	0.0000	1	7.4165	01/06/2025
000651.ZK	12/26/2024	SDB3262441831	(600.00)	5.9680	(3,445.91)	(3,580.80)	0.0000	4.3300	(90.0299)	0.0000	0.4145	(0.0895)	0.0000	1	0.3249	01/06/2025
000651.ZK	12/26/2024	SDB3262441831	(26,400.00)	5.9680	(153,522.52)	(157,555.38)	0.0000	4.3300	(90.0299)	0.0000	18.4653	(3.9402)	0.0000	1	14.5252	01/06/2025
000651.ZK	12/26/2024	SDB3262441831	(5,800.00)	5.9680	(33,728.43)	(34,614.44)	0.0000	4.3300	(90.0299)	0.0000	4.0568	(0.8656)	0.0000	1	3.1911	01/06/2025
000651.ZK	12/26/2024	SDB3262441831	(100.00)	5.9680	(581.52)	(596.80)	0.0000	4.3300	(90.0299)	0.0000	0.0699	(0.0149)	0.0000	1	0.0550	01/06/2025
000651.ZK	12/26/2024	SDB3262441831	(18,200.00)	5.9680	(105,837.50)	(108,617.73)	0.0000	4.3300	(90.0299)	0.0000	12.7299	(2.7163)	0.0000	1	10.0136	01/06/2025
000651.ZK	12/26/2024	SDB3262441831	(13,500.00)	5.9680	(78,505.83)	(80,568.09)	0.0000	4.3300	(90.0299)	0.0000	9.4425	(2.0149)	0.0000	1	7.4276	01/06/2025
000651.ZK	12/26/2024	SDB3262441831	(200.00)	5.9680	(1,163.05)	(1,193.60)	0.0000	4.3300	(90.0299)	0.0000	0.1399	(0.0298)	0.0000	1	0.1100	01/06/2025
000651.ZK	12/26/2024	SDB3262441831	(4,500.00)	5.9680	(26,168.61)	(26,856.03)	0.0000	4.3300	(90.0299)	0.0000	3.1475	(0.6716)	0.0000	1	2.4759	01/06/2025
000651.ZK	12/26/2024	SDB3262441831	(50,400.00)	5.9680	(293,088.45)	(300,787.55)	0.0000	4.3300	(90.0299)	0.0000	35.2520	(7.5222)	0.0000	1	27.7298	01/06/2025
000651.ZK	12/24/2024	SDB3262441831	(13,700.00)	5.9680	(78,661.34)	(81,761.70)	0.0000	4.3300	(90.0299)	0.0000	18.9224	(4.0894)	0.0000	2	14.8330	01/06/2025
000651.ZK	12/24/2024	SDB3262441831	(600.00)	5.9680	(3,445.91)	(3,580.80)	0.0000	4.3300	(90.0299)	0.0000	0.8289	(0.1791)	0.0000	2	0.6498	01/06/2025
000651.ZK	12/24/2024	SDB3262441831	(26,400.00)	5.9680	(153,522.52)	(157,555.38)	0.0000	4.3300	(90.0299)	0.0000	36.9307	(7.8804)	0.0000	2	29.0503	01/06/2025
000651.ZK	12/24/2024	SDB3262441831	(5,800.00)	5.9680	(33,728.43)	(34,614.44)	0.0000	4.3300	(90.0299)	0.0000	8.1136	(1.7313)	0.0000	2	6.3823	01/06/2025
000651.ZK	12/24/2024	SDB3262441831	(100.00)	5.9680	(581.52)	(596.80)	0.0000	4.3300	(90.0299)	0.0000	0.1399	(0.0298)	0.0000	2	0.1100	01/06/2025
000651.ZK	12/24/2024	SDB3262441831	(18,200.00)	5.9680	(105,837.50)	(108,617.73)	0.0000	4.3300	(90.0299)	0.0000	25.4598	(5.4327)	0.0000	2	20.0271	01/06/2025
000651.ZK	12/24/2024	SDB3262441831	(13,500.00)	5.9680	(78,505.83)	(80,568.09)	0.0000	4.3300	(90.0299)	0.0000	18.8850	(4.0297)	0.0000	2	14.8553	01/06/2025
000651.ZK	12/24/2024	SDB3262441831	(200.00)	5.9680	(1,163.05)	(1,193.60)	0.0000	4.3300	(90.0299)	0.0000	0.2798	(0.0597)	0.0000	2	0.2201	01/06/2025
000651.ZK	12/24/2024	SDB3262441831	(4,500.00)	5.9680	(26,168.61)	(26,856.03)	0.0000	4.3300	(90.0299)	0.0000	6.2950	(1.3432)	0.0000	2	4.9518	01/06/2025
000651.ZK	12/24/2024	SDB3262441831	(50,400.00)	5.9680	(293,088.45)	(300,787.55)	0.0000	4.3300	(90.0299)	0.0000	70.5041	(15.0444)	0.0000	2	55.4597	01/06/2025
000651.ZK	12/23/2024	SDB3262441831	(13,700.00)	5.9599	(78,661.34)	(80,606.52)	0.0000	4.3300	(90.0299)	0.0000	9.4612	(2.0419)	0.0000	1	7.4193	01/06/2025
000651.ZK	12/23/2024	SDB3262441831	(600.00)	5.9599	(3,445.91)	(3,575.94)	0.0000	4.3300	(90.0299)	0.0000	0.4145	(0.0894)	0.0000	1	0.3250	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
GREE ELECTRIC APPLIANCES INC. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000651.ZK	12/23/2024	SDB3262441831	(26,400.00)	5.9599	(153,522.52)	(157,341.15)	0.0000	4.3300	(90.0299)	0.0000	18.4653	(3.9348)	0.0000	1	14.5305	01/06/2025
000651.ZK	12/23/2024	SDB3262441831	(5,800.00)	5.9599	(33,728.43)	(34,567.37)	0.0000	4.3300	(90.0299)	0.0000	4.0568	(0.8645)	0.0000	1	3.1923	01/06/2025
000651.ZK	12/23/2024	SDB3262441831	(100.00)	5.9599	(581.52)	(595.99)	0.0000	4.3300	(90.0299)	0.0000	0.0699	(0.0149)	0.0000	1	0.0550	01/06/2025
000651.ZK	12/23/2024	SDB3262441831	(18,200.00)	5.9599	(105,837.50)	(108,470.03)	0.0000	4.3300	(90.0299)	0.0000	12.7299	(2.7127)	0.0000	1	10.0172	01/06/2025
000651.ZK	12/23/2024	SDB3262441831	(13,500.00)	5.9599	(78,505.83)	(80,458.54)	0.0000	4.3300	(90.0299)	0.0000	9.4425	(2.0121)	0.0000	1	7.4304	01/06/2025
000651.ZK	12/23/2024	SDB3262441831	(200.00)	5.9599	(1,163.05)	(1,191.98)	0.0000	4.3300	(90.0299)	0.0000	0.1399	(0.0298)	0.0000	1	0.1101	01/06/2025
000651.ZK	12/23/2024	SDB3262441831	(4,500.00)	5.9599	(26,168.61)	(26,819.51)	0.0000	4.3300	(90.0299)	0.0000	3.1475	(0.6707)	0.0000	1	2.4768	01/06/2025
000651.ZK	12/23/2024	SDB3262441831	(50,400.00)	5.9599	(293,088.45)	(300,378.56)	0.0000	4.3300	(90.0299)	0.0000	35.2520	(7.5120)	0.0000	1	27.7401	01/06/2025
000651.ZK	12/20/2024	SDB3262441831	(13,700.00)	5.8970	(78,661.34)	(80,788.83)	0.0000	4.3300	(90.0299)	0.0000	28.3836	(6.0612)	0.0000	3	22.3225	01/06/2025
000651.ZK	12/20/2024	SDB3262441831	(600.00)	5.8970	(3,445.91)	(3,538.20)	0.0000	4.3300	(90.0299)	0.0000	1.2434	(0.2655)	0.0000	3	0.9779	01/06/2025
000651.ZK	12/20/2024	SDB3262441831	(26,400.00)	5.8970	(153,522.52)	(155,680.67)	0.0000	4.3300	(90.0299)	0.0000	55.3960	(11.6799)	0.0000	3	43.7161	01/06/2025
000651.ZK	12/20/2024	SDB3262441831	(5,800.00)	5.8970	(33,728.43)	(34,202.57)	0.0000	4.3300	(90.0299)	0.0000	12.1703	(2.5660)	0.0000	3	9.6043	01/06/2025
000651.ZK	12/20/2024	SDB3262441831	(100.00)	5.8970	(581.52)	(589.70)	0.0000	4.3300	(90.0299)	0.0000	0.2098	(0.0442)	0.0000	3	0.1656	01/06/2025
000651.ZK	12/20/2024	SDB3262441831	(18,200.00)	5.8970	(105,837.50)	(107,325.31)	0.0000	4.3300	(90.0299)	0.0000	38.1897	(8.0521)	0.0000	3	30.1376	01/06/2025
000651.ZK	12/20/2024	SDB3262441831	(13,500.00)	5.8970	(78,505.83)	(79,609.43)	0.0000	4.3300	(90.0299)	0.0000	28.3275	(5.9727)	0.0000	3	22.3548	01/06/2025
000651.ZK	12/20/2024	SDB3262441831	(200.00)	5.8970	(1,163.05)	(1,179.40)	0.0000	4.3300	(90.0299)	0.0000	0.4197	(0.0885)	0.0000	3	0.3312	01/06/2025
000651.ZK	12/20/2024	SDB3262441831	(4,500.00)	5.8970	(26,168.61)	(26,536.48)	0.0000	4.3300	(90.0299)	0.0000	9.4425	(1.9909)	0.0000	3	7.4516	01/06/2025
000651.ZK	12/20/2024	SDB3262441831	(50,400.00)	5.8970	(293,088.45)	(297,208.55)	0.0000	4.3300	(90.0299)	0.0000	105.7561	(22.2980)	0.0000	3	83.4580	01/06/2025
000651.ZK	12/19/2024	SDB3262441831	(13,700.00)	5.8842	(78,661.34)	(80,613.12)	0.0000	4.5800	(90.0299)	0.0000	10.0075	(2.0160)	0.0000	1	7.9915	01/06/2025
000651.ZK	12/19/2024	SDB3262441831	(600.00)	5.8842	(3,445.91)	(3,530.50)	0.0000	4.5800	(90.0299)	0.0000	0.4384	(0.0883)	0.0000	1	0.3501	01/06/2025
000651.ZK	12/19/2024	SDB3262441831	(26,400.00)	5.8842	(153,522.52)	(155,342.06)	0.0000	4.5800	(90.0299)	0.0000	19.5315	(3.8848)	0.0000	1	15.6466	01/06/2025
000651.ZK	12/19/2024	SDB3262441831	(5,800.00)	5.8842	(33,728.43)	(34,128.18)	0.0000	4.5800	(90.0299)	0.0000	4.2910	(0.8535)	0.0000	1	3.4375	01/06/2025
000651.ZK	12/19/2024	SDB3262441831	(100.00)	5.8842	(581.52)	(588.42)	0.0000	4.5800	(90.0299)	0.0000	0.0740	(0.0147)	0.0000	1	0.0593	01/06/2025
000651.ZK	12/19/2024	SDB3262441831	(18,200.00)	5.8842	(105,837.50)	(107,091.88)	0.0000	4.5800	(90.0299)	0.0000	13.4649	(2.6782)	0.0000	1	10.7867	01/06/2025
000651.ZK	12/19/2024	SDB3262441831	(13,500.00)	5.8842	(78,505.83)	(79,436.28)	0.0000	4.5800	(90.0299)	0.0000	9.9877	(1.9866)	0.0000	1	8.0011	01/06/2025
000651.ZK	12/19/2024	SDB3262441831	(200.00)	5.8842	(1,163.05)	(1,176.83)	0.0000	4.5800	(90.0299)	0.0000	0.1480	(0.0294)	0.0000	1	0.1185	01/06/2025
000651.ZK	12/19/2024	SDB3262441831	(4,500.00)	5.8842	(26,168.61)	(26,478.76)	0.0000	4.5800	(90.0299)	0.0000	3.3292	(0.6622)	0.0000	1	2.6670	01/06/2025
000651.ZK	12/19/2024	SDB3262441831	(50,400.00)	5.8842	(293,088.45)	(296,562.12)	0.0000	4.5800	(90.0299)	0.0000	37.2874	(7.4165)	0.0000	1	29.8708	01/06/2025
000651.ZK	12/18/2024	SDB3262441831	(13,700.00)	5.8996	(78,661.34)	(80,824.30)	0.0000	4.5800	(90.0299)	0.0000	10.0075	(2.0213)	0.0000	1	7.9862	01/06/2025
000651.ZK	12/18/2024	SDB3262441831	(600.00)	5.8996	(3,445.91)	(3,539.75)	0.0000	4.5800	(90.0299)	0.0000	0.4384	(0.0885)	0.0000	1	0.3499	01/06/2025
000651.ZK	12/18/2024	SDB3262441831	(26,400.00)	5.8996	(153,522.52)	(155,749.02)	0.0000	4.5800	(90.0299)	0.0000	19.5315	(3.8950)	0.0000	1	15.6365	01/06/2025
000651.ZK	12/18/2024	SDB3262441831	(5,800.00)	5.8996	(33,728.43)	(34,217.59)	0.0000	4.5800	(90.0299)	0.0000	4.2910	(0.8557)	0.0000	1	3.4353	01/06/2025
000651.ZK	12/18/2024	SDB3262441831	(100.00)	5.8996	(581.52)	(589.96)	0.0000	4.5800	(90.0299)	0.0000	0.0740	(0.0148)	0.0000	1	0.0592	01/06/2025
000651.ZK	12/18/2024	SDB3262441831	(18,200.00)	5.8996	(105,837.50)	(107,372.43)	0.0000	4.5800	(90.0299)	0.0000	13.4649	(2.6852)	0.0000	1	10.7797	01/06/2025
000651.ZK	12/18/2024	SDB3262441831	(13,500.00)	5.8996	(78,505.83)	(79,644.38)	0.0000	4.5800	(90.0299)	0.0000	9.9877	(1.9918)	0.0000	1	7.9959	01/06/2025
000651.ZK	12/18/2024	SDB3262441831	(200.00)	5.8996	(1,163.05)	(1,179.92)	0.0000	4.5800	(90.0299)	0.0000	0.1480	(0.0295)	0.0000	1	0.1185	01/06/2025
000651.ZK	12/18/2024	SDB3262441831	(4,500.00)	5.8996	(26,168.61)	(26,548.13)	0.0000	4.5800	(90.0299)	0.0000	3.3292	(0.6639)	0.0000	1	2.6653	01/06/2025
000651.ZK	12/18/2024	SDB3262441831	(50,400.00)	5.8996	(293,088.45)	(297,339.03)	0.0000	4.5800	(90.0299)	0.0000	37.2874	(7.4359)	0.0000	1	29.8514	01/06/2025
000651.ZK	12/17/2024	SDB3262441831	(13,700.00)	5.9812	(78,661.34)	(81,941.88)	0.0000	4.5800	(90.0299)	0.0000	10.0075	(2.0492)	0.0000	1	7.9582	01/06/2025
000651.ZK	12/17/2024	SDB3262441831	(600.00)	5.9812	(3,445.91)	(3,588.70)	0.0000	4.5800	(90.0299)	0.0000	0.4384	(0.0897)	0.0000	1	0.3486	01/06/2025
000651.ZK	12/17/2024	SDB3262441831	(26,400.00)	5.9812	(153,522.52)	(157,902.60)	0.0000	4.5800	(90.0299)	0.0000	19.5315	(3.9489)	0.0000	1	15.5826	01/06/2025
000651.ZK	12/17/2024	SDB3262441831	(5,800.00)	5.9812	(33,728.43)	(34,690.72)	0.0000	4.5800	(90.0299)	0.0000	4.2910	(0.8676)	0.0000	1	3.4234	01/06/2025
000651.ZK	12/17/2024	SDB3262441831	(100.00)	5.9812	(581.52)	(598.12)	0.0000	4.5800	(90.0299)	0.0000	0.0740	(0.0150)	0.0000	1	0.0590	01/06/2025
000651.ZK	12/17/2024	SDB3262441831	(18,200.00)	5.9812	(105,837.50)	(108,857.09)	0.0000	4.5800	(90.0299)	0.0000	13.4649	(2.7223)	0.0000	1	10.7425	01/06/2025
000651.ZK	12/17/2024	SDB3262441831	(13,500.00)	5.9812	(78,505.83)	(80,745.65)	0.0000	4.5800	(90.0299)	0.0000	9.9877	(2.0193)	0.0000	1	7.9684	01/06/2025
000651.ZK	12/17/2024	SDB3262441831	(200.00)	5.9812	(1,163.05)	(1,196.23)	0.0000	4.5800	(90.0299)	0.0000	0.1480	(0.0299)	0.0000	1	0.1180	01/06/2025
000651.ZK	12/17/2024	SDB3262441831	(4,500.00)	5.9812	(26,168.61)	(26,915.22)	0.0000	4.5800	(90.0299)	0.0000	3.3292	(0.6731)	0.0000	1	2.6561	01/06/2025
000651.ZK	12/17/2024	SDB3262441831	(50,400.00)	5.9812	(293,088.45)	(301,450.41)	0.0000	4.5800	(90.0299)	0.0000	37.2874	(7.5388)	0.0000	1	29.7486	01/06/2025
000651.ZK	12/16/2024	SDB3262441831	(13,700.00)	5.9683	(78,661.34)	(81,765.97)	0.0000	4.5800	(90.0299)	0.0000	10.0075	(2.0448)	0.0000	1	7.9626	01/06/2025
000651.ZK	12/16/2024	SDB3262441831	(600.00)	5.9683	(3,445.91)	(3,580.99)	0.0000	4.5800	(90.0299)	0.0000	0.4384	(0.0896)	0.0000	1	0.3488	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
GREE ELECTRIC APPLIANCES INC. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000651.ZK	12/16/2024	SDB3262441831	(26,400.00)	5.9683	(153,522.52)	(157,563.62)	0.0000	4.5800	(90.0299)	0.0000	19.5315	(3.9404)	0.0000	1	15.5911	01/06/2025
000651.ZK	12/16/2024	SDB3262441831	(5,800.00)	5.9683	(33,728.43)	(34,616.25)	0.0000	4.5800	(90.0299)	0.0000	4.2910	(0.8657)	0.0000	1	3.4253	01/06/2025
000651.ZK	12/16/2024	SDB3262441831	(100.00)	5.9683	(581.52)	(596.83)	0.0000	4.5800	(90.0299)	0.0000	0.0740	(0.0149)	0.0000	1	0.0591	01/06/2025
000651.ZK	12/16/2024	SDB3262441831	(18,200.00)	5.9683	(105,837.50)	(108,623.41)	0.0000	4.5800	(90.0299)	0.0000	13.4649	(2.7165)	0.0000	1	10.7484	01/06/2025
000651.ZK	12/16/2024	SDB3262441831	(13,500.00)	5.9683	(78,505.83)	(80,572.31)	0.0000	4.5800	(90.0299)	0.0000	9.9877	(2.0150)	0.0000	1	7.9727	01/06/2025
000651.ZK	12/16/2024	SDB3262441831	(200.00)	5.9683	(1,163.05)	(1,193.66)	0.0000	4.5800	(90.0299)	0.0000	0.1480	(0.0299)	0.0000	1	0.1181	01/06/2025
000651.ZK	12/16/2024	SDB3262441831	(4,500.00)	5.9683	(26,168.61)	(26,857.44)	0.0000	4.5800	(90.0299)	0.0000	3.3292	(0.6717)	0.0000	1	2.6576	01/06/2025
000651.ZK	12/16/2024	SDB3262441831	(50,400.00)	5.9683	(293,088.45)	(300,803.28)	0.0000	4.5800	(90.0299)	0.0000	37.2874	(7.5226)	0.0000	1	29.7648	01/06/2025
000651.ZK	12/13/2024	SDB3262441831	(13,700.00)	5.9334	(78,661.34)	(81,287.46)	0.0000	4.5800	(90.0299)	0.0000	30.0224	(6.0986)	0.0000	3	23.9238	01/06/2025
000651.ZK	12/13/2024	SDB3262441831	(600.00)	5.9334	(3,445.91)	(3,560.03)	0.0000	4.5800	(90.0299)	0.0000	1.3152	(0.2671)	0.0000	3	1.0481	01/06/2025
000651.ZK	12/13/2024	SDB3262441831	(26,400.00)	5.9334	(153,522.52)	(156,641.52)	0.0000	4.5800	(90.0299)	0.0000	58.5944	(11.7520)	0.0000	3	46.8424	01/06/2025
000651.ZK	12/13/2024	SDB3262441831	(5,800.00)	5.9334	(33,728.43)	(34,413.67)	0.0000	4.5800	(90.0299)	0.0000	12.8730	(2.5819)	0.0000	3	10.2911	01/06/2025
000651.ZK	12/13/2024	SDB3262441831	(100.00)	5.9334	(581.52)	(593.34)	0.0000	4.5800	(90.0299)	0.0000	0.2219	(0.0445)	0.0000	3	0.1774	01/06/2025
000651.ZK	12/13/2024	SDB3262441831	(18,200.00)	5.9334	(105,837.50)	(107,987.72)	0.0000	4.5800	(90.0299)	0.0000	40.3946	(8.1018)	0.0000	3	32.2929	01/06/2025
000651.ZK	12/13/2024	SDB3262441831	(13,500.00)	5.9334	(78,505.83)	(80,100.78)	0.0000	4.5800	(90.0299)	0.0000	29.9631	(6.0096)	0.0000	3	23.9535	01/06/2025
000651.ZK	12/13/2024	SDB3262441831	(200.00)	5.9334	(1,163.05)	(1,186.68)	0.0000	4.5800	(90.0299)	0.0000	0.4439	(0.0890)	0.0000	3	0.3549	01/06/2025
000651.ZK	12/13/2024	SDB3262441831	(4,500.00)	5.9334	(26,168.61)	(26,700.26)	0.0000	4.5800	(90.0299)	0.0000	9.9877	(2.0032)	0.0000	3	7.9845	01/06/2025
000651.ZK	12/13/2024	SDB3262441831	(50,400.00)	5.9334	(293,088.45)	(299,042.91)	0.0000	4.5800	(90.0299)	0.0000	111.8621	(22.4357)	0.0000	3	89.4264	01/06/2025
000651.ZK	12/12/2024	SDB3262441831	(13,700.00)	5.8080	(78,661.34)	(79,569.23)	0.0000	4.5800	(98.7527)	0.0000	10.0075	(2.1827)	0.0000	1	7.8248	01/06/2025
000651.ZK	12/12/2024	SDB3262441831	(600.00)	5.8080	(3,445.91)	(3,484.78)	0.0000	4.5800	(98.7527)	0.0000	0.4384	(0.0956)	0.0000	1	0.3428	01/06/2025
000651.ZK	12/12/2024	SDB3262441831	(26,400.00)	5.8080	(153,522.52)	(153,330.49)	0.0000	4.5800	(98.7527)	0.0000	19.5315	(4.2061)	0.0000	1	15.3254	01/06/2025
000651.ZK	12/12/2024	SDB3262441831	(5,800.00)	5.8080	(33,728.43)	(33,686.24)	0.0000	4.5800	(98.7527)	0.0000	4.2910	(0.9241)	0.0000	1	3.3669	01/06/2025
000651.ZK	12/12/2024	SDB3262441831	(100.00)	5.8080	(581.52)	(580.80)	0.0000	4.5800	(98.7527)	0.0000	0.0740	(0.0159)	0.0000	1	0.0581	01/06/2025
000651.ZK	12/12/2024	SDB3262441831	(18,200.00)	5.8080	(105,837.50)	(105,705.11)	0.0000	4.5800	(98.7527)	0.0000	13.4649	(2.8996)	0.0000	1	10.5653	01/06/2025
000651.ZK	12/12/2024	SDB3262441831	(13,500.00)	5.8080	(78,505.83)	(78,407.64)	0.0000	4.5800	(98.7527)	0.0000	9.9877	(2.1508)	0.0000	1	7.8369	01/06/2025
000651.ZK	12/12/2024	SDB3262441831	(200.00)	5.8080	(1,163.05)	(1,161.59)	0.0000	4.5800	(98.7527)	0.0000	0.1480	(0.0319)	0.0000	1	0.1161	01/06/2025
000651.ZK	12/12/2024	SDB3262441831	(4,500.00)	5.8080	(26,168.61)	(26,135.88)	0.0000	4.5800	(98.7527)	0.0000	3.3292	(0.7169)	0.0000	1	2.6123	01/06/2025
000651.ZK	12/12/2024	SDB3262441831	(50,400.00)	5.8080	(293,088.45)	(292,721.84)	0.0000	4.5800	(98.7527)	0.0000	37.2874	(8.0297)	0.0000	1	29.2576	01/06/2025
000651.ZK	12/12/2024	SDB3262441831	(2,900.00)	5.8080	(16,864.22)	(16,843.12)	0.0000	4.5800	(98.7527)	0.0000	2.1455	(0.4620)	0.0000	1	1.6835	01/06/2025
000651.ZK	12/11/2024	SDB3262441831	(13,700.00)	5.8197	(78,661.34)	(79,729.47)	0.0000	4.5800	(110.1924)	0.0000	10.0075	(2.4404)	0.0000	1	7.5670	01/06/2025
000651.ZK	12/11/2024	SDB3262441831	(600.00)	5.8197	(3,445.91)	(3,431.80)	0.0000	4.5800	(110.1924)	0.0000	0.4384	(0.1069)	0.0000	1	0.3315	01/06/2025
000651.ZK	12/11/2024	SDB3262441831	(26,400.00)	5.8197	(153,522.52)	(153,639.26)	0.0000	4.5800	(110.1924)	0.0000	19.5315	(4.7027)	0.0000	1	14.8287	01/06/2025
000651.ZK	12/11/2024	SDB3262441831	(5,800.00)	5.8197	(33,728.43)	(33,754.08)	0.0000	4.5800	(110.1924)	0.0000	4.2910	(1.0332)	0.0000	1	3.2578	01/06/2025
000651.ZK	12/11/2024	SDB3262441831	(100.00)	5.8197	(581.52)	(581.97)	0.0000	4.5800	(110.1924)	0.0000	0.0740	(0.0178)	0.0000	1	0.0562	01/06/2025
000651.ZK	12/11/2024	SDB3262441831	(18,200.00)	5.8197	(105,837.50)	(105,917.98)	0.0000	4.5800	(110.1924)	0.0000	13.4649	(3.2420)	0.0000	1	10.2228	01/06/2025
000651.ZK	12/11/2024	SDB3262441831	(13,500.00)	5.8197	(78,505.83)	(78,565.53)	0.0000	4.5800	(110.1924)	0.0000	9.9877	(2.4048)	0.0000	1	7.5829	01/06/2025
000651.ZK	12/11/2024	SDB3262441831	(200.00)	5.8197	(1,163.05)	(1,163.93)	0.0000	4.5800	(110.1924)	0.0000	0.1480	(0.0356)	0.0000	1	0.1123	01/06/2025
000651.ZK	12/11/2024	SDB3262441831	(4,500.00)	5.8197	(26,168.61)	(26,188.51)	0.0000	4.5800	(110.1924)	0.0000	3.3292	(0.8016)	0.0000	1	2.5276	01/06/2025
000651.ZK	12/11/2024	SDB3262441831	(400.00)	5.8197	(2,326.10)	(2,327.87)	0.0000	4.5800	(110.1924)	0.0000	0.2959	(0.0713)	0.0000	1	0.2247	01/06/2025
000651.ZK	12/11/2024	SDB3262441831	(50,400.00)	5.8197	(293,088.45)	(293,311.32)	0.0000	4.5800	(110.1924)	0.0000	37.2874	(8.9780)	0.0000	1	28.3094	01/06/2025
000651.ZK	12/11/2024	SDB3262441831	(6,500.00)	5.8197	(37,799.11)	(37,827.85)	0.0000	4.5800	(110.1924)	0.0000	4.8089	(1.1579)	0.0000	1	3.6510	01/06/2025
000651.ZK	12/10/2024	SDB3262441831	(13,700.00)	5.8167	(78,661.34)	(79,688.82)	0.0000	4.5800	(110.1924)	0.0000	10.0075	(2.4392)	0.0000	1	7.5683	01/06/2025
000651.ZK	12/10/2024	SDB3262441831	(600.00)	5.8167	(3,445.91)	(3,490.02)	0.0000	4.5800	(110.1924)	0.0000	0.4384	(0.1068)	0.0000	1	0.3316	01/06/2025
000651.ZK	12/10/2024	SDB3262441831	(26,400.00)	5.8167	(153,522.52)	(153,560.93)	0.0000	4.5800	(110.1924)	0.0000	19.5315	(4.7003)	0.0000	1	14.8311	01/06/2025
000651.ZK	12/10/2024	SDB3262441831	(5,800.00)	5.8167	(33,728.43)	(33,736.87)	0.0000	4.5800	(110.1924)	0.0000	4.2910	(1.0327)	0.0000	1	3.2584	01/06/2025
000651.ZK	12/10/2024	SDB3262441831	(100.00)	5.8167	(581.52)	(581.67)	0.0000	4.5800	(110.1924)	0.0000	0.0740	(0.0178)	0.0000	1	0.0562	01/06/2025
000651.ZK	12/10/2024	SDB3262441831	(18,200.00)	5.8167	(105,837.50)	(105,863.98)	0.0000	4.5800	(110.1924)	0.0000	13.4649	(3.2404)	0.0000	1	10.2245	01/06/2025
000651.ZK	12/10/2024	SDB3262441831	(13,500.00)	5.8167	(78,505.83)	(78,525.48)	0.0000	4.5800	(110.1924)	0.0000	9.9877	(2.4038)	0.0000	1	7.5841	01/06/2025
000651.ZK	12/10/2024	SDB3262441831	(200.00)	5.8167	(1,163.05)	(1,163.34)	0.0000	4.5800	(110.1924)	0.0000	0.1480	(0.0356)	0.0000	1	0.1124	01/06/2025
000651.ZK	12/10/2024	SDB3262441831	(4,500.00)	5.8167	(26,168.61)	(26,175.16)	0.0000	4.5800	(110.1924)	0.0000	3.3292	(0.8012)	0.0000	1	2.5280	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
GREE ELECTRIC APPLIANCES INC. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000651.ZK	12/10/2024	SDB3262441831	(400.00)	5.8167	(2,326.10)	(2,326.68)	0.0000	4.5800	(110.1924)	0.0000	0.2959	(0.0712)	0.0000	1	0.2247	01/06/2025
000651.ZK	12/10/2024	SDB3262441831	(50,400.00)	5.8167	(293,088.45)	(293,161.78)	0.0000	4.5800	(110.1924)	0.0000	37.2874	(8.9734)	0.0000	1	28.3140	01/06/2025
000651.ZK	12/10/2024	SDB3262441831	(6,500.00)	5.8167	(37,799.11)	(37,808.56)	0.0000	4.5800	(110.1924)	0.0000	4.8089	(1.1573)	0.0000	1	3.6516	01/06/2025
000651.ZK	12/09/2024	SDB3262441831	(13,700.00)	5.8518	(78,661.34)	(80,168.98)	0.0000	4.5800	(110.1924)	0.0000	10.0075	(2.4539)	0.0000	1	7.5536	01/06/2025
000651.ZK	12/09/2024	SDB3262441831	(600.00)	5.8518	(3,445.91)	(3,511.05)	0.0000	4.5800	(110.1924)	0.0000	0.4384	(0.1075)	0.0000	1	0.3309	01/06/2025
000651.ZK	12/09/2024	SDB3262441831	(26,400.00)	5.8518	(153,522.52)	(154,486.20)	0.0000	4.5800	(110.1924)	0.0000	19.5315	(4.7287)	0.0000	1	14.8028	01/06/2025
000651.ZK	12/09/2024	SDB3262441831	(5,800.00)	5.8518	(33,728.43)	(33,940.15)	0.0000	4.5800	(110.1924)	0.0000	4.2910	(1.0389)	0.0000	1	3.2521	01/06/2025
000651.ZK	12/09/2024	SDB3262441831	(100.00)	5.8518	(581.52)	(585.17)	0.0000	4.5800	(110.1924)	0.0000	0.0740	(0.0179)	0.0000	1	0.0561	01/06/2025
000651.ZK	12/09/2024	SDB3262441831	(18,200.00)	5.8518	(105,837.50)	(106,501.85)	0.0000	4.5800	(110.1924)	0.0000	13.4649	(3.2599)	0.0000	1	10.2050	01/06/2025
000651.ZK	12/09/2024	SDB3262441831	(13,500.00)	5.8518	(78,505.83)	(78,998.63)	0.0000	4.5800	(110.1924)	0.0000	9.9877	(2.4181)	0.0000	1	7.5696	01/06/2025
000651.ZK	12/09/2024	SDB3262441831	(200.00)	5.8518	(1,163.05)	(1,170.35)	0.0000	4.5800	(110.1924)	0.0000	0.1480	(0.0358)	0.0000	1	0.1121	01/06/2025
000651.ZK	12/09/2024	SDB3262441831	(4,500.00)	5.8518	(26,168.61)	(26,332.88)	0.0000	4.5800	(110.1924)	0.0000	3.3292	(0.8060)	0.0000	1	2.5232	01/06/2025
000651.ZK	12/09/2024	SDB3262441831	(400.00)	5.8518	(2,326.10)	(2,340.70)	0.0000	4.5800	(110.1924)	0.0000	0.2959	(0.0716)	0.0000	1	0.2243	01/06/2025
000651.ZK	12/09/2024	SDB3262441831	(50,400.00)	5.8518	(293,088.45)	(294,928.20)	0.0000	4.5800	(110.1924)	0.0000	37.2874	(9.0275)	0.0000	1	28.2599	01/06/2025
000651.ZK	12/09/2024	SDB3262441831	(6,500.00)	5.8518	(37,799.11)	(38,036.38)	0.0000	4.5800	(110.1924)	0.0000	4.8089	(1.1643)	0.0000	1	3.6446	01/06/2025
000651.ZK	12/06/2024	SDB3262441831	(13,700.00)	5.8018	(78,661.34)	(79,484.21)	0.0000	4.5800	(110.1924)	0.0000	30.0224	(7.2988)	0.0000	3	22.7236	01/06/2025
000651.ZK	12/06/2024	SDB3262441831	(600.00)	5.8018	(3,445.91)	(3,481.06)	0.0000	4.5800	(110.1924)	0.0000	1.3152	(0.3197)	0.0000	3	0.9955	01/06/2025
000651.ZK	12/06/2024	SDB3262441831	(26,400.00)	5.8018	(153,522.52)	(153,166.65)	0.0000	4.5800	(110.1924)	0.0000	58.5944	(14.0648)	0.0000	3	44.5296	01/06/2025
000651.ZK	12/06/2024	SDB3262441831	(5,800.00)	5.8018	(33,728.43)	(33,650.25)	0.0000	4.5800	(110.1924)	0.0000	12.8730	(3.0900)	0.0000	3	9.7830	01/06/2025
000651.ZK	12/06/2024	SDB3262441831	(100.00)	5.8018	(581.52)	(580.18)	0.0000	4.5800	(110.1924)	0.0000	0.2219	(0.0533)	0.0000	3	0.1687	01/06/2025
000651.ZK	12/06/2024	SDB3262441831	(18,200.00)	5.8018	(105,837.50)	(105,592.16)	0.0000	4.5800	(110.1924)	0.0000	40.3946	(9.6962)	0.0000	3	30.6984	01/06/2025
000651.ZK	12/06/2024	SDB3262441831	(13,500.00)	5.8018	(78,505.83)	(78,323.85)	0.0000	4.5800	(110.1924)	0.0000	29.9631	(7.1922)	0.0000	3	22.7708	01/06/2025
000651.ZK	12/06/2024	SDB3262441831	(200.00)	5.8018	(1,163.05)	(1,160.35)	0.0000	4.5800	(110.1924)	0.0000	0.4439	(0.1066)	0.0000	3	0.3373	01/06/2025
000651.ZK	12/06/2024	SDB3262441831	(4,500.00)	5.8018	(26,168.61)	(26,107.95)	0.0000	4.5800	(110.1924)	0.0000	9.9877	(2.3974)	0.0000	3	7.5903	01/06/2025
000651.ZK	12/06/2024	SDB3262441831	(400.00)	5.8018	(2,326.10)	(2,320.71)	0.0000	4.5800	(110.1924)	0.0000	0.8878	(0.2131)	0.0000	3	0.6747	01/06/2025
000651.ZK	12/06/2024	SDB3262441831	(50,400.00)	5.8018	(293,088.45)	(292,409.06)	0.0000	4.5800	(110.1924)	0.0000	111.8621	(26.8510)	0.0000	3	85.0110	01/06/2025
000651.ZK	12/06/2024	SDB3262441831	(6,500.00)	5.8018	(37,799.11)	(37,711.49)	0.0000	4.5800	(110.1924)	0.0000	14.4267	(3.4629)	0.0000	3	10.9637	01/06/2025
000651.ZK	12/05/2024	SDB3262441831	(13,700.00)	5.7695	(78,661.34)	(79,042.62)	0.0000	4.5800	(110.1924)	0.0000	10.0075	(2.4194)	0.0000	1	7.5881	01/06/2025
000651.ZK	12/05/2024	SDB3262441831	(600.00)	5.7695	(3,445.91)	(3,461.72)	0.0000	4.5800	(110.1924)	0.0000	0.4384	(0.1060)	0.0000	1	0.3324	01/06/2025
000651.ZK	12/05/2024	SDB3262441831	(26,400.00)	5.7695	(153,522.52)	(152,315.70)	0.0000	4.5800	(110.1924)	0.0000	19.5315	(4.6622)	0.0000	1	14.8692	01/06/2025
000651.ZK	12/05/2024	SDB3262441831	(5,800.00)	5.7695	(33,728.43)	(33,463.30)	0.0000	4.5800	(110.1924)	0.0000	4.2910	(1.0243)	0.0000	1	3.2667	01/06/2025
000651.ZK	12/05/2024	SDB3262441831	(100.00)	5.7695	(581.52)	(576.95)	0.0000	4.5800	(110.1924)	0.0000	0.0740	(0.0177)	0.0000	1	0.0563	01/06/2025
000651.ZK	12/05/2024	SDB3262441831	(18,200.00)	5.7695	(105,837.50)	(105,005.52)	0.0000	4.5800	(110.1924)	0.0000	13.4649	(3.2141)	0.0000	1	10.2508	01/06/2025
000651.ZK	12/05/2024	SDB3262441831	(13,500.00)	5.7695	(78,505.83)	(77,888.71)	0.0000	4.5800	(110.1924)	0.0000	9.9877	(2.3841)	0.0000	1	7.6036	01/06/2025
000651.ZK	12/05/2024	SDB3262441831	(200.00)	5.7695	(1,163.05)	(1,153.91)	0.0000	4.5800	(110.1924)	0.0000	0.1480	(0.0353)	0.0000	1	0.1126	01/06/2025
000651.ZK	12/05/2024	SDB3262441831	(4,500.00)	5.7695	(26,168.61)	(25,962.90)	0.0000	4.5800	(110.1924)	0.0000	3.3292	(0.7947)	0.0000	1	2.5345	01/06/2025
000651.ZK	12/05/2024	SDB3262441831	(400.00)	5.7695	(2,326.10)	(2,307.81)	0.0000	4.5800	(110.1924)	0.0000	0.2959	(0.0706)	0.0000	1	0.2253	01/06/2025
000651.ZK	12/05/2024	SDB3262441831	(50,400.00)	5.7695	(293,088.45)	(290,784.51)	0.0000	4.5800	(110.1924)	0.0000	37.2874	(8.9006)	0.0000	1	28.3867	01/06/2025
000651.ZK	12/05/2024	SDB3262441831	(6,500.00)	5.7695	(37,799.11)	(37,501.97)	0.0000	4.5800	(110.1924)	0.0000	4.8089	(1.1479)	0.0000	1	3.6610	01/06/2025
000651.ZK	12/04/2024	SDB3262441831	(26,400.00)	5.8152	(153,522.52)	(153,522.52)	0.0000	4.5800	(65.9523)	0.0000	19.5315	(2.8125)	0.0000	1	16.7189	01/06/2025
000651.ZK	12/04/2024	SDB3262441831	(5,800.00)	5.8152	(33,728.43)	(33,728.43)	0.0000	4.5800	(65.9523)	0.0000	4.2910	(0.6179)	0.0000	1	3.6731	01/06/2025
000651.ZK	12/04/2024	SDB3262441831	(100.00)	5.8152	(581.52)	(581.52)	0.0000	4.5800	(65.9523)	0.0000	0.0740	(0.0107)	0.0000	1	0.0633	01/06/2025
000651.ZK	12/04/2024	SDB3262441831	(18,200.00)	5.8152	(105,837.50)	(105,837.50)	0.0000	4.5800	(65.9523)	0.0000	13.4649	(1.9390)	0.0000	1	11.5259	01/06/2025
000651.ZK	12/04/2024	SDB3262441831	(13,500.00)	5.8152	(78,505.83)	(78,505.83)	0.0000	4.5800	(65.9523)	0.0000	9.9877	(1.4382)	0.0000	1	8.5495	01/06/2025
000651.ZK	12/04/2024	SDB3262441831	(200.00)	5.8152	(1,163.05)	(1,163.05)	0.0000	4.5800	(65.9523)	0.0000	0.1480	(0.0213)	0.0000	1	0.1267	01/06/2025
000651.ZK	12/04/2024	SDB3262441831	(4,500.00)	5.8152	(26,168.61)	(26,168.61)	0.0000	4.5800	(65.9523)	0.0000	3.3292	(0.4794)	0.0000	1	2.8498	01/06/2025
000651.ZK	12/04/2024	SDB3262441831	(400.00)	5.8152	(2,326.10)	(2,326.10)	0.0000	4.5800	(65.9523)	0.0000	0.2959	(0.0426)	0.0000	1	0.2533	01/06/2025
000651.ZK	12/04/2024	SDB3262441831	(50,400.00)	5.8152	(293,088.45)	(293,088.45)	0.0000	4.5800	(65.9523)	0.0000	37.2874	(5.3694)	0.0000	1	31.9180	01/06/2025
000651.ZK	12/04/2024	SDB3262441831	(6,500.00)	5.8152	(37,799.11)	(37,799.11)	0.0000	4.5800	(65.9523)	0.0000	4.8089	(0.6925)	0.0000	1	4.1164	01/06/2025
TOTAL GREE ELECTRIC APPLIANCES INC. CMN CLASS A SERIES NORTHBOUND											3,434.3909	(768.8156)	0.0000		2,665.5754	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
GRINM ADVANCED MATERIALS CO LTD CMN CLASS A SERIES NORTHBOUND																
600206.SH	12/11/2024	SDB3262741464	(4,800.00)	2.6076	(14,905.16)	(12,516.62)	0.0000	4.5800	(1,841.8181)	0.0000	1.8963	(6.4037)	0.0000	1	(4.5074)	01/06/2025
600206.SH	12/11/2024	SDB3262741464	(100.00)	2.6076	(310.52)	(260.76)	0.0000	4.5800	(1,841.8181)	0.0000	0.0395	(0.1334)	0.0000	1	(0.0939)	01/06/2025
600206.SH	12/11/2024	SDB3262741464	(100.00)	2.6076	(310.52)	(260.76)	0.0000	4.5800	(1,841.8181)	0.0000	0.0395	(0.1334)	0.0000	1	(0.0939)	01/06/2025
600206.SH	12/11/2024	SDB3262741464	(6,000.00)	2.6076	(18,631.45)	(15,645.78)	0.0000	4.5800	(1,841.8181)	0.0000	2.3703	(8.0046)	0.0000	1	(5.6343)	01/06/2025
600206.SH	12/10/2024	SDB3262741464	(4,800.00)	2.6321	(14,905.16)	(12,634.01)	0.0000	4.5800	(1,843.9597)	0.0000	1.8963	(6.4713)	0.0000	1	(4.5750)	01/06/2025
600206.SH	12/10/2024	SDB3262741464	(100.00)	2.6321	(310.52)	(263.21)	0.0000	4.5800	(1,843.9597)	0.0000	0.0395	(0.1348)	0.0000	1	(0.0953)	01/06/2025
600206.SH	12/10/2024	SDB3262741464	(100.00)	2.6321	(310.52)	(263.21)	0.0000	4.5800	(1,843.9597)	0.0000	0.0395	(0.1348)	0.0000	1	(0.0953)	01/06/2025
600206.SH	12/10/2024	SDB3262741464	(8,800.00)	2.6321	(27,326.13)	(23,162.35)	0.0000	4.5800	(1,843.9597)	0.0000	3.4765	(11.8640)	0.0000	1	(8.3875)	01/06/2025
600206.SH	12/10/2024	SDB3262741464	(1,100.00)	2.6321	(3,415.77)	(2,895.29)	0.0000	4.5800	(1,843.9597)	0.0000	0.4346	(1.4830)	0.0000	1	(1.0484)	01/06/2025
600206.SH	12/09/2024	SDB3262741464	(4,800.00)	2.7879	(14,905.16)	(13,382.02)	0.0000	4.5800	(1,843.9597)	0.0000	1.8963	(6.8544)	0.0000	1	(4.9581)	01/06/2025
600206.SH	12/09/2024	SDB3262741464	(100.00)	2.7879	(310.52)	(278.79)	0.0000	4.5800	(1,843.9597)	0.0000	0.0395	(0.1428)	0.0000	1	(0.1033)	01/06/2025
600206.SH	12/09/2024	SDB3262741464	(100.00)	2.7879	(310.52)	(278.79)	0.0000	4.5800	(1,843.9597)	0.0000	0.0395	(0.1428)	0.0000	1	(0.1033)	01/06/2025
600206.SH	12/09/2024	SDB3262741464	(8,800.00)	2.7879	(27,326.13)	(24,533.70)	0.0000	4.5800	(1,843.9597)	0.0000	3.4765	(12.5664)	0.0000	1	(9.0899)	01/06/2025
600206.SH	12/09/2024	SDB3262741464	(1,100.00)	2.7879	(3,415.77)	(3,066.71)	0.0000	4.5800	(1,843.9597)	0.0000	0.4346	(1.5708)	0.0000	1	(1.1362)	01/06/2025
600206.SH	12/06/2024	SDB3262741464	(4,800.00)	2.9468	(14,905.16)	(14,144.53)	0.0000	4.5800	(1,843.9597)	0.0000	5.6888	(21.7350)	0.0000	3	(16.0461)	01/06/2025
600206.SH	12/06/2024	SDB3262741464	(100.00)	2.9468	(310.52)	(294.68)	0.0000	4.5800	(1,843.9597)	0.0000	0.1185	(0.4528)	0.0000	3	(0.3343)	01/06/2025
600206.SH	12/06/2024	SDB3262741464	(100.00)	2.9468	(310.52)	(294.68)	0.0000	4.5800	(1,843.9597)	0.0000	0.1185	(0.4528)	0.0000	3	(0.3343)	01/06/2025
600206.SH	12/06/2024	SDB3262741464	(8,800.00)	2.9468	(27,326.13)	(25,931.64)	0.0000	4.5800	(1,843.9597)	0.0000	10.4295	(39.8474)	0.0000	3	(29.4179)	01/06/2025
600206.SH	12/06/2024	SDB3262741464	(1,100.00)	2.9468	(3,415.77)	(3,241.45)	0.0000	4.5800	(1,843.9597)	0.0000	1.3037	(4.9809)	0.0000	3	(3.6772)	01/06/2025
600206.SH	12/05/2024	SDB3262741464	(4,800.00)	2.8861	(14,905.16)	(13,853.47)	0.0000	4.5800	(1,844.0000)	0.0000	1.8963	(7.0961)	0.0000	1	(5.1998)	01/06/2025
600206.SH	12/05/2024	SDB3262741464	(100.00)	2.8861	(310.52)	(288.61)	0.0000	4.5800	(1,844.0000)	0.0000	0.0395	(0.1478)	0.0000	1	(0.1083)	01/06/2025
600206.SH	12/05/2024	SDB3262741464	(100.00)	2.8861	(310.52)	(288.61)	0.0000	4.5800	(1,844.0000)	0.0000	0.0395	(0.1478)	0.0000	1	(0.1083)	01/06/2025
600206.SH	12/05/2024	SDB3262741464	(8,800.00)	2.8861	(27,326.13)	(25,398.03)	0.0000	4.5800	(1,844.0000)	0.0000	3.4765	(13.0094)	0.0000	1	(9.5329)	01/06/2025
600206.SH	12/05/2024	SDB3262741464	(1,200.00)	2.8861	(3,726.29)	(3,463.37)	0.0000	4.5800	(1,844.0000)	0.0000	0.4741	(1.7740)	0.0000	1	(1.2999)	01/06/2025
600206.SH	12/04/2024	SDB3262741464	(4,800.00)	3.1052	(14,905.16)	(14,905.16)	0.0000	4.5800	(1,844.0000)	0.0000	1.8963	(7.6348)	0.0000	1	(5.7385)	01/06/2025
600206.SH	12/04/2024	SDB3262741464	(100.00)	3.1052	(310.52)	(310.52)	0.0000	4.5800	(1,844.0000)	0.0000	0.0395	(0.1591)	0.0000	1	(0.1196)	01/06/2025
600206.SH	12/04/2024	SDB3262741464	(100.00)	3.1052	(310.52)	(310.52)	0.0000	4.5800	(1,844.0000)	0.0000	0.0395	(0.1591)	0.0000	1	(0.1196)	01/06/2025
600206.SH	12/04/2024	SDB3262741464	(8,800.00)	3.1052	(27,326.13)	(27,326.13)	0.0000	4.5800	(1,844.0000)	0.0000	3.4765	(13.9971)	0.0000	1	(10.5206)	01/06/2025
600206.SH	12/04/2024	SDB3262741464	(1,200.00)	3.1052	(3,726.29)	(3,726.29)	0.0000	4.5800	(1,844.0000)	0.0000	0.4741	(1.9087)	0.0000	1	(1.4346)	01/06/2025
TOTAL GRINM ADVANCED MATERIALS CO LTD CMN CLASS A SERIES NORTHBOUND												45.6289	(169.5430)	0.0000	(123.9141)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
GUANG DONG WEDGE CO., LTD. CMN CLASS A SERIES NORTHBOUND																
000534.ZK	12/13/2024	SDB3262741462	(200.00)	1.6980	(328.90)	(339.60)	0.0000	4.5800	(1,946.4912)	0.0000	0.1255	(0.5509)	0.0000	3	(0.4253)	01/06/2025
000534.ZK	12/13/2024	SDB3262741462	(2,600.00)	1.6980	(4,275.75)	(4,414.84)	0.0000	4.5800	(1,946.4912)	0.0000	1.6319	(7.1612)	0.0000	3	(5.5293)	01/06/2025
000534.ZK	12/13/2024	SDB3262741462	(2,900.00)	1.6980	(4,769.11)	(4,924.25)	0.0000	4.5800	(1,946.4912)	0.0000	1.8202	(7.9875)	0.0000	3	(6.1673)	01/06/2025
000534.ZK	12/12/2024	SDB3262741462	(200.00)	1.6183	(328.90)	(323.66)	0.0000	4.5800	(1,946.8750)	0.0000	0.0418	(0.1750)	0.0000	1	(0.1332)	01/06/2025
000534.ZK	12/12/2024	SDB3262741462	(3,300.00)	1.6183	(5,426.92)	(5,340.32)	0.0000	4.5800	(1,946.8750)	0.0000	0.6904	(2.8880)	0.0000	1	(2.1976)	01/06/2025
000534.ZK	12/12/2024	SDB3262741462	(2,900.00)	1.6183	(4,769.11)	(4,693.01)	0.0000	4.5800	(1,946.8750)	0.0000	0.6067	(2.5380)	0.0000	1	(1.9312)	01/06/2025
000534.ZK	12/11/2024	SDB3262741462	(200.00)	1.5943	(328.90)	(318.86)	0.0000	4.5800	(1,947.1428)	0.0000	0.0418	(0.1725)	0.0000	1	(0.1306)	01/06/2025
000534.ZK	12/11/2024	SDB3262741462	(3,900.00)	1.5943	(6,413.63)	(6,217.84)	0.0000	4.5800	(1,947.1428)	0.0000	0.8160	(3.3631)	0.0000	1	(2.5471)	01/06/2025
000534.ZK	12/11/2024	SDB3262741462	(2,900.00)	1.5943	(4,769.11)	(4,623.52)	0.0000	4.5800	(1,947.1428)	0.0000	0.6067	(2.5007)	0.0000	1	(1.8940)	01/06/2025
000534.ZK	12/10/2024	SDB3262741462	(200.00)	1.5847	(328.90)	(316.95)	0.0000	4.5800	(1,947.3684)	0.0000	0.0418	(0.1714)	0.0000	1	(0.1296)	01/06/2025
000534.ZK	12/10/2024	SDB3262741462	(4,500.00)	1.5847	(7,400.34)	(7,131.37)	0.0000	4.5800	(1,947.3684)	0.0000	0.9415	(3.8576)	0.0000	1	(2.9161)	01/06/2025
000534.ZK	12/10/2024	SDB3262741462	(2,900.00)	1.5847	(4,769.11)	(4,595.77)	0.0000	4.5800	(1,947.3684)	0.0000	0.6067	(2.4860)	0.0000	1	(1.8793)	01/06/2025
000534.ZK	12/09/2024	SDB3262741462	(200.00)	1.5703	(328.90)	(314.07)	0.0000	4.5800	(1,947.3684)	0.0000	0.0418	(0.1699)	0.0000	1	(0.1280)	01/06/2025
000534.ZK	12/09/2024	SDB3262741462	(4,500.00)	1.5703	(7,400.34)	(7,066.57)	0.0000	4.5800	(1,947.3684)	0.0000	0.9415	(3.8226)	0.0000	1	(2.8811)	01/06/2025
000534.ZK	12/09/2024	SDB3262741462	(2,900.00)	1.5703	(4,769.11)	(4,554.01)	0.0000	4.5800	(1,947.3684)	0.0000	0.6067	(2.4634)	0.0000	1	(1.8567)	01/06/2025
000534.ZK	12/06/2024	SDB3262741462	(200.00)	1.6152	(328.90)	(323.04)	0.0000	4.5800	(1,947.3684)	0.0000	0.1255	(0.5242)	0.0000	3	(0.3987)	01/06/2025
000534.ZK	12/06/2024	SDB3262741462	(4,500.00)	1.6152	(7,400.34)	(7,268.31)	0.0000	4.5800	(1,947.3684)	0.0000	2.8245	(11.7951)	0.0000	3	(8.9706)	01/06/2025
000534.ZK	12/06/2024	SDB3262741462	(2,900.00)	1.6152	(4,769.11)	(4,684.02)	0.0000	4.5800	(1,947.3684)	0.0000	1.8202	(7.6013)	0.0000	3	(5.7810)	01/06/2025
000534.ZK	12/05/2024	SDB3262741462	(200.00)	1.6400	(328.90)	(328.00)	0.0000	4.5800	(1,947.3684)	0.0000	0.0418	(0.1774)	0.0000	1	(0.1356)	01/06/2025
000534.ZK	12/05/2024	SDB3262741462	(4,500.00)	1.6400	(7,400.34)	(7,380.04)	0.0000	4.5800	(1,947.3684)	0.0000	0.9415	(3.9921)	0.0000	1	(3.0506)	01/06/2025
000534.ZK	12/05/2024	SDB3262741462	(2,900.00)	1.6400	(4,769.11)	(4,756.02)	0.0000	4.5800	(1,947.3684)	0.0000	0.6067	(2.5727)	0.0000	1	(1.9660)	01/06/2025
000534.ZK	12/04/2024	SDB3262741462	(200.00)	1.6445	(328.90)	(328.90)	0.0000	4.5800	(1,947.3684)	0.0000	0.0418	(0.1779)	0.0000	1	(0.1361)	01/06/2025
000534.ZK	12/04/2024	SDB3262741462	(4,500.00)	1.6445	(7,400.34)	(7,400.34)	0.0000	4.5800	(1,947.3684)	0.0000	0.9415	(4.0031)	0.0000	1	(3.0616)	01/06/2025
000534.ZK	12/04/2024	SDB3262741462	(2,900.00)	1.6445	(4,769.11)	(4,769.11)	0.0000	4.5800	(1,947.3684)	0.0000	0.6067	(2.5798)	0.0000	1	(1.9730)	01/06/2025
TOTAL GUANG DONG WEDGE CO., LTD. CMN CLASS A SERIES NORTHBOUND											17.5117	(73.7314)	0.0000		(56.2198)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
GUANGDONG ADVERTISING CO., LTD CMN CLASS A SERIES NORTHBOUND																
002400.ZK	01/03/2025	SDB3264328870	(10,100.00)	1.1601	(14,686.34)	(11,717.35)	0.0000	4.3300	(2,225.0000)	0.0000	5.2993	(21.7259)	0.0000	3	(16.4266)	01/06/2025
002400.ZK	01/03/2025	SDB3264328870	(1,200.00)	1.1601	(1,713.91)	(1,392.16)	0.0000	4.3300	(2,225.0000)	0.0000	0.6184	(2.5813)	0.0000	3	(1.9629)	01/06/2025
002400.ZK	01/03/2025	SDB3264328870	(6,800.00)	1.1601	(11,476.14)	(7,888.91)	0.0000	4.3300	(2,225.0000)	0.0000	4.1410	(14.6274)	0.0000	3	(10.4864)	01/06/2025
002400.ZK	01/03/2025	SDB3264328870	(3,500.00)	1.1601	(5,886.65)	(4,060.47)	0.0000	4.3300	(2,225.0000)	0.0000	2.1241	(7.5288)	0.0000	3	(5.4047)	01/06/2025
002400.ZK	01/02/2025	SDB3264328870	(10,100.00)	1.1748	(14,686.34)	(11,865.35)	0.0000	4.3300	(2,225.0000)	0.0000	1.7664	(7.3334)	0.0000	1	(5.5670)	01/06/2025
002400.ZK	01/02/2025	SDB3264328870	(1,200.00)	1.1748	(1,713.91)	(1,409.74)	0.0000	4.3300	(2,225.0000)	0.0000	0.2061	(0.8713)	0.0000	1	(0.6652)	01/06/2025
002400.ZK	01/02/2025	SDB3264328870	(6,800.00)	1.1748	(11,476.14)	(7,988.55)	0.0000	4.3300	(2,225.0000)	0.0000	1.3803	(4.9374)	0.0000	1	(3.5570)	01/06/2025
002400.ZK	01/02/2025	SDB3264328870	(3,500.00)	1.1748	(5,886.65)	(4,111.75)	0.0000	4.3300	(2,225.0000)	0.0000	0.7080	(2.5413)	0.0000	1	(1.8333)	01/06/2025
002400.ZK	12/31/2024	SDB3264328870	(10,100.00)	1.2130	(14,686.34)	(12,251.56)	0.0000	4.3300	(2,225.0000)	0.0000	3.5329	(15.1443)	0.0000	2	(11.6114)	01/06/2025
002400.ZK	12/31/2024	SDB3264328870	(1,200.00)	1.2130	(1,713.91)	(1,455.63)	0.0000	4.3300	(2,225.0000)	0.0000	0.4123	(1.7993)	0.0000	2	(1.3870)	01/06/2025
002400.ZK	12/31/2024	SDB3264328870	(6,800.00)	1.2130	(11,476.14)	(8,248.58)	0.0000	4.3300	(2,225.0000)	0.0000	2.7606	(10.1962)	0.0000	2	(7.4355)	01/06/2025
002400.ZK	12/31/2024	SDB3264328870	(3,500.00)	1.2130	(5,886.65)	(4,245.59)	0.0000	4.3300	(2,225.0000)	0.0000	1.4161	(5.2480)	0.0000	2	(3.8320)	01/06/2025
002400.ZK	12/30/2024	SDB3264328870	(10,100.00)	1.2320	(14,686.34)	(12,442.94)	0.0000	4.3300	(2,225.0000)	0.0000	1.7664	(7.6904)	0.0000	1	(5.9240)	01/06/2025
002400.ZK	12/30/2024	SDB3264328870	(1,200.00)	1.2320	(1,713.91)	(1,478.37)	0.0000	4.3300	(2,225.0000)	0.0000	0.2061	(0.9137)	0.0000	1	(0.7076)	01/06/2025
002400.ZK	12/30/2024	SDB3264328870	(6,800.00)	1.2320	(11,476.14)	(8,377.42)	0.0000	4.3300	(2,225.0000)	0.0000	1.3803	(5.1777)	0.0000	1	(3.7974)	01/06/2025
002400.ZK	12/30/2024	SDB3264328870	(3,500.00)	1.2320	(5,886.65)	(4,311.91)	0.0000	4.3300	(2,225.0000)	0.0000	0.7080	(2.6650)	0.0000	1	(1.9570)	01/06/2025
002400.ZK	12/27/2024	SDB3264328870	(10,100.00)	1.3396	(14,686.34)	(13,530.24)	0.0000	4.3300	(2,225.0000)	0.0000	5.2993	(25.0873)	0.0000	3	(19.7880)	01/06/2025
002400.ZK	12/27/2024	SDB3264328870	(1,200.00)	1.3396	(1,713.91)	(1,607.55)	0.0000	4.3300	(2,225.0000)	0.0000	0.6184	(2.9807)	0.0000	3	(2.3622)	01/06/2025
002400.ZK	12/27/2024	SDB3264328870	(6,800.00)	1.3396	(11,476.14)	(9,109.47)	0.0000	4.3300	(2,225.0000)	0.0000	4.1410	(16.8905)	0.0000	3	(12.7495)	01/06/2025
002400.ZK	12/27/2024	SDB3264328870	(3,500.00)	1.3396	(5,886.65)	(4,688.70)	0.0000	4.3300	(2,225.0000)	0.0000	2.1241	(8.6936)	0.0000	3	(6.5695)	01/06/2025
002400.ZK	12/26/2024	SDB3264328870	(10,100.00)	1.3809	(14,686.34)	(13,947.22)	0.0000	4.3300	(2,225.0000)	0.0000	1.7664	(8.6202)	0.0000	1	(6.8537)	01/06/2025
002400.ZK	12/26/2024	SDB3264328870	(1,200.00)	1.3809	(1,713.91)	(1,657.10)	0.0000	4.3300	(2,225.0000)	0.0000	0.2061	(1.0242)	0.0000	1	(0.8180)	01/06/2025
002400.ZK	12/26/2024	SDB3264328870	(6,800.00)	1.3809	(11,476.14)	(9,390.21)	0.0000	4.3300	(2,225.0000)	0.0000	1.3803	(5.8037)	0.0000	1	(4.4233)	01/06/2025
002400.ZK	12/26/2024	SDB3264328870	(3,500.00)	1.3809	(5,886.65)	(4,833.20)	0.0000	4.3300	(2,225.0000)	0.0000	0.7080	(2.9872)	0.0000	1	(2.2792)	01/06/2025
002400.ZK	12/24/2024	SDB3264328870	(10,100.00)	1.3809	(14,686.34)	(13,947.22)	0.0000	4.3300	(2,225.0000)	0.0000	3.5329	(17.2403)	0.0000	2	(13.7074)	01/06/2025
002400.ZK	12/24/2024	SDB3264328870	(1,200.00)	1.3809	(1,713.91)	(1,657.10)	0.0000	4.3300	(2,225.0000)	0.0000	0.4123	(2.0484)	0.0000	2	(1.6361)	01/06/2025
002400.ZK	12/24/2024	SDB3264328870	(6,800.00)	1.3809	(11,476.14)	(9,390.21)	0.0000	4.3300	(2,225.0000)	0.0000	2.7606	(11.6073)	0.0000	2	(8.8467)	01/06/2025
002400.ZK	12/24/2024	SDB3264328870	(3,500.00)	1.3809	(5,886.65)	(4,833.20)	0.0000	4.3300	(2,225.0000)	0.0000	1.4161	(5.9744)	0.0000	2	(4.5583)	01/06/2025
002400.ZK	12/23/2024	SDB3264328870	(10,100.00)	1.4553	(14,686.34)	(14,698.92)	0.0000	4.3300	(2,225.0000)	0.0000	1.7664	(9.0848)	0.0000	1	(7.3183)	01/06/2025
002400.ZK	12/23/2024	SDB3264328870	(1,200.00)	1.4553	(1,713.91)	(1,746.41)	0.0000	4.3300	(2,225.0000)	0.0000	0.2061	(1.0794)	0.0000	1	(0.8732)	01/06/2025
002400.ZK	12/23/2024	SDB3264328870	(6,800.00)	1.4553	(11,476.14)	(9,896.31)	0.0000	4.3300	(2,225.0000)	0.0000	1.3803	(6.1165)	0.0000	1	(4.7361)	01/06/2025
002400.ZK	12/23/2024	SDB3264328870	(3,500.00)	1.4553	(5,886.65)	(5,093.69)	0.0000	4.3300	(2,225.0000)	0.0000	0.7080	(3.1482)	0.0000	1	(2.4401)	01/06/2025
002400.ZK	12/20/2024	SDB3264328870	(6,800.00)	1.4880	(11,476.14)	(10,118.15)	0.0000	4.3300	(2,225.0000)	0.0000	4.1410	(18.7607)	0.0000	3	(14.6198)	01/06/2025
002400.ZK	12/20/2024	SDB3264328870	(3,500.00)	1.4880	(5,886.65)	(5,207.87)	0.0000	4.3300	(2,225.0000)	0.0000	2.1241	(9.6563)	0.0000	3	(7.5322)	01/06/2025
002400.ZK	12/19/2024	SDB3264328870	(6,800.00)	1.6877	(11,476.14)	(11,476.14)	0.0000	4.5800	(2,225.0000)	0.0000	1.4600	(7.0929)	0.0000	1	(5.6329)	01/06/2025
002400.ZK	12/19/2024	SDB3264328870	(3,500.00)	1.6819	(5,886.65)	(5,886.65)	0.0000	4.5800	(2,225.0000)	0.0000	0.7489	(3.6383)	0.0000	1	(2.8894)	01/06/2025
TOTAL GUANGDONG ADVERTISING CO., LTD CMN CLASS A SERIES NORTHBOUND												65.3272	(278.5160)	0.0000	(213.1888)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
GUANGDONG AOFEI DATA TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND																
300738.ZK	01/03/2025	SDB3260123601	(6,800.00)	2.1082	(14,460.91)	(14,335.86)	0.0000	4.3300	(1,764.0404)	0.0000	5.2180	(21.0742)	0.0000	3	(15.8562)	01/06/2025
300738.ZK	01/03/2025	SDB3260123601	(4,400.00)	2.1082	(8,575.82)	(9,276.15)	0.0000	4.3300	(1,764.0404)	0.0000	3.0944	(13.6362)	0.0000	3	(10.5418)	01/06/2025
300738.ZK	01/03/2025	SDB3260123601	(1,200.00)	2.1082	(2,368.71)	(2,529.86)	0.0000	4.3300	(1,764.0404)	0.0000	0.8547	(3.7190)	0.0000	3	(2.8643)	01/06/2025
300738.ZK	01/03/2025	SDB3260123601	(500.00)	2.1082	(901.38)	(1,054.11)	0.0000	4.3300	(1,764.0404)	0.0000	0.3252	(1.5496)	0.0000	3	(1.2243)	01/06/2025
300738.ZK	01/03/2025	SDB3260123601	(500.00)	2.1082	(896.01)	(1,054.11)	0.0000	4.3300	(1,764.0404)	0.0000	0.3233	(1.5496)	0.0000	3	(1.2263)	01/06/2025
300738.ZK	01/03/2025	SDB3260123601	(4,700.00)	2.1082	(8,714.04)	(9,908.61)	0.0000	4.3300	(1,764.0404)	0.0000	3.1443	(14.5660)	0.0000	3	(11.4217)	01/06/2025
300738.ZK	01/03/2025	SDB3260123601	(1,000.00)	2.1082	(1,856.89)	(2,108.22)	0.0000	4.3300	(1,764.0404)	0.0000	0.6700	(3.0991)	0.0000	3	(2.4291)	01/06/2025
300738.ZK	01/03/2025	SDB3260123601	(12,700.00)	2.1082	(24,579.58)	(26,774.33)	0.0000	4.3300	(1,764.0404)	0.0000	8.8691	(39.3592)	0.0000	3	(30.4900)	01/06/2025
300738.ZK	01/03/2025	SDB3260123601	(900.00)	2.1082	(1,737.37)	(1,897.39)	0.0000	4.3300	(1,764.0404)	0.0000	0.6269	(2.7892)	0.0000	3	(2.1623)	01/06/2025
300738.ZK	01/03/2025	SDB3260123601	(8,300.00)	2.1082	(15,863.46)	(17,498.18)	0.0000	4.3300	(1,764.0404)	0.0000	5.7241	(25.7229)	0.0000	3	(19.9989)	01/06/2025
300738.ZK	01/03/2025	SDB3260123601	(300.00)	2.1082	(538.13)	(632.46)	0.0000	4.3300	(1,764.0404)	0.0000	0.1942	(0.9297)	0.0000	3	(0.7356)	01/06/2025
300738.ZK	01/03/2025	SDB3260123601	(200.00)	2.1082	(358.75)	(421.64)	0.0000	4.3300	(1,764.0404)	0.0000	0.1295	(0.6198)	0.0000	3	(0.4904)	01/06/2025
300738.ZK	01/03/2025	SDB3260123601	(1,100.00)	2.1082	(1,973.15)	(2,319.04)	0.0000	4.3300	(1,764.0404)	0.0000	0.7120	(3.4091)	0.0000	3	(2.6971)	01/06/2025
300738.ZK	01/03/2025	SDB3260123601	(1,900.00)	2.1082	(3,408.17)	(4,005.61)	0.0000	4.3300	(1,764.0404)	0.0000	1.2298	(5.8884)	0.0000	3	(4.6586)	01/06/2025
300738.ZK	01/03/2025	SDB3260123601	(2,000.00)	2.1082	(3,587.54)	(4,216.43)	0.0000	4.3300	(1,764.0404)	0.0000	1.2945	(6.1983)	0.0000	3	(4.9038)	01/06/2025
300738.ZK	01/03/2025	SDB3260123601	(500.00)	2.1082	(896.89)	(1,054.11)	0.0000	4.3300	(1,764.0404)	0.0000	0.3236	(1.5496)	0.0000	3	(1.2259)	01/06/2025
300738.ZK	01/03/2025	SDB3260123601	(1,500.00)	2.1082	(2,690.66)	(3,162.32)	0.0000	4.3300	(1,764.0404)	0.0000	0.9709	(4.6487)	0.0000	3	(3.6778)	01/06/2025
300738.ZK	01/03/2025	SDB3260123601	(1,000.00)	2.1082	(1,793.77)	(2,108.22)	0.0000	4.3300	(1,764.0404)	0.0000	0.6473	(3.0991)	0.0000	3	(2.4519)	01/06/2025
300738.ZK	01/02/2025	SDB3260123601	(4,400.00)	1.9949	(8,575.82)	(8,777.77)	0.0000	4.3300	(1,750.3512)	0.0000	1.0315	(4.2678)	0.0000	1	(3.2363)	01/06/2025
300738.ZK	01/02/2025	SDB3260123601	(1,200.00)	1.9949	(2,368.71)	(2,393.94)	0.0000	4.3300	(1,750.3512)	0.0000	0.2849	(1.1640)	0.0000	1	(0.8790)	01/06/2025
300738.ZK	01/02/2025	SDB3260123601	(500.00)	1.9949	(901.38)	(997.47)	0.0000	4.3300	(1,750.3512)	0.0000	0.1084	(0.4850)	0.0000	1	(0.3766)	01/06/2025
300738.ZK	01/02/2025	SDB3260123601	(500.00)	1.9949	(896.01)	(997.47)	0.0000	4.3300	(1,750.3512)	0.0000	0.1078	(0.4850)	0.0000	1	(0.3772)	01/06/2025
300738.ZK	01/02/2025	SDB3260123601	(4,700.00)	1.9949	(8,714.04)	(9,376.26)	0.0000	4.3300	(1,750.3512)	0.0000	1.0481	(4.5588)	0.0000	1	(3.5107)	01/06/2025
300738.ZK	01/02/2025	SDB3260123601	(1,000.00)	1.9949	(1,856.89)	(1,994.95)	0.0000	4.3300	(1,750.3512)	0.0000	0.2233	(0.9700)	0.0000	1	(0.7466)	01/06/2025
300738.ZK	01/02/2025	SDB3260123601	(12,700.00)	1.9949	(24,579.58)	(25,335.84)	0.0000	4.3300	(1,750.3512)	0.0000	2.9564	(12.3185)	0.0000	1	(9.3621)	01/06/2025
300738.ZK	01/02/2025	SDB3260123601	(900.00)	1.9949	(1,737.37)	(1,795.45)	0.0000	4.3300	(1,750.3512)	0.0000	0.2090	(0.8730)	0.0000	1	(0.6640)	01/06/2025
300738.ZK	01/02/2025	SDB3260123601	(8,300.00)	1.9949	(15,863.46)	(16,558.07)	0.0000	4.3300	(1,750.3512)	0.0000	1.9080	(8.0507)	0.0000	1	(6.1427)	01/06/2025
300738.ZK	01/02/2025	SDB3260123601	(300.00)	1.9949	(538.13)	(598.48)	0.0000	4.3300	(1,750.3512)	0.0000	0.0647	(0.2910)	0.0000	1	(0.2263)	01/06/2025
300738.ZK	01/02/2025	SDB3260123601	(200.00)	1.9949	(358.75)	(398.99)	0.0000	4.3300	(1,750.3512)	0.0000	0.0432	(0.1940)	0.0000	1	(0.1508)	01/06/2025
300738.ZK	01/02/2025	SDB3260123601	(1,100.00)	1.9949	(1,973.15)	(2,194.44)	0.0000	4.3300	(1,750.3512)	0.0000	0.2373	(1.0670)	0.0000	1	(0.8296)	01/06/2025
300738.ZK	01/02/2025	SDB3260123601	(1,900.00)	1.9949	(3,408.17)	(3,790.40)	0.0000	4.3300	(1,750.3512)	0.0000	0.4099	(1.8429)	0.0000	1	(1.4330)	01/06/2025
300738.ZK	01/02/2025	SDB3260123601	(2,000.00)	1.9949	(3,587.54)	(3,989.90)	0.0000	4.3300	(1,750.3512)	0.0000	0.4315	(1.9399)	0.0000	1	(1.5084)	01/06/2025
300738.ZK	01/02/2025	SDB3260123601	(500.00)	1.9949	(896.89)	(997.47)	0.0000	4.3300	(1,750.3512)	0.0000	0.1079	(0.4850)	0.0000	1	(0.3771)	01/06/2025
300738.ZK	01/02/2025	SDB3260123601	(1,500.00)	1.9949	(2,690.66)	(2,992.42)	0.0000	4.3300	(1,750.3512)	0.0000	0.3236	(1.4549)	0.0000	1	(1.1313)	01/06/2025
300738.ZK	01/02/2025	SDB3260123601	(1,000.00)	1.9949	(1,793.77)	(1,994.95)	0.0000	4.3300	(1,750.3512)	0.0000	0.2158	(0.9700)	0.0000	1	(0.7542)	01/06/2025
300738.ZK	12/31/2024	SDB3260123601	(4,400.00)	1.9359	(8,575.82)	(8,518.01)	0.0000	4.3300	(1,750.3512)	0.0000	2.0630	(8.2831)	0.0000	2	(6.2201)	01/06/2025
300738.ZK	12/31/2024	SDB3260123601	(1,200.00)	1.9359	(2,368.71)	(2,323.09)	0.0000	4.3300	(1,750.3512)	0.0000	0.5698	(2.2590)	0.0000	2	(1.6892)	01/06/2025
300738.ZK	12/31/2024	SDB3260123601	(500.00)	1.9359	(901.38)	(967.96)	0.0000	4.3300	(1,750.3512)	0.0000	0.2168	(0.9413)	0.0000	2	(0.7244)	01/06/2025
300738.ZK	12/31/2024	SDB3260123601	(500.00)	1.9359	(896.01)	(967.96)	0.0000	4.3300	(1,750.3512)	0.0000	0.2155	(0.9413)	0.0000	2	(0.7257)	01/06/2025
300738.ZK	12/31/2024	SDB3260123601	(4,700.00)	1.9359	(8,714.04)	(9,098.79)	0.0000	4.3300	(1,750.3512)	0.0000	2.0962	(8.8478)	0.0000	2	(6.7516)	01/06/2025
300738.ZK	12/31/2024	SDB3260123601	(1,000.00)	1.9359	(1,856.89)	(1,935.91)	0.0000	4.3300	(1,750.3512)	0.0000	0.4467	(1.8825)	0.0000	2	(1.4358)	01/06/2025
300738.ZK	12/31/2024	SDB3260123601	(12,700.00)	1.9359	(24,579.58)	(24,586.08)	0.0000	4.3300	(1,750.3512)	0.0000	5.9128	(23.9079)	0.0000	2	(17.9952)	01/06/2025
300738.ZK	12/31/2024	SDB3260123601	(900.00)	1.9359	(1,737.37)	(1,742.32)	0.0000	4.3300	(1,750.3512)	0.0000	0.4179	(1.6943)	0.0000	2	(1.2763)	01/06/2025
300738.ZK	12/31/2024	SDB3260123601	(8,300.00)	1.9359	(15,863.46)	(16,068.07)	0.0000	4.3300	(1,750.3512)	0.0000	3.8160	(15.6249)	0.0000	2	(11.8088)	01/06/2025
300738.ZK	12/31/2024	SDB3260123601	(300.00)	1.9359	(538.13)	(580.77)	0.0000	4.3300	(1,750.3512)	0.0000	0.1295	(0.5648)	0.0000	2	(0.4353)	01/06/2025
300738.ZK	12/31/2024	SDB3260123601	(200.00)	1.9359	(358.75)	(387.18)	0.0000	4.3300	(1,750.3512)	0.0000	0.0863	(0.3765)	0.0000	2	(0.2902)	01/06/2025
300738.ZK	12/31/2024	SDB3260123601	(1,100.00)	1.9359	(1,973.15)	(2,129.50)	0.0000	4.3300	(1,750.3512)	0.0000	0.4747	(2.0708)	0.0000	2	(1.5961)	01/06/2025
300738.ZK	12/31/2024	SDB3260123601	(1,900.00)	1.9359	(3,408.17)	(3,678.23)	0.0000	4.3300	(1,750.3512)	0.0000	0.8199	(3.5768)	0.0000	2	(2.7569)	01/06/2025
300738.ZK	12/31/2024	SDB3260123601	(2,000.00)	1.9359	(3,587.54)	(3,871.82)	0.0000	4.3300	(1,750.3512)	0.0000	0.8630	(3.7650)	0.0000	2	(2.9020)	01/06/2025
300738.ZK	12/31/2024	SDB3260123601	(500.00)	1.9359	(896.89)	(967.96)	0.0000	4.3300	(1,750.3512)	0.0000	0.2158	(0.9413)	0.0000	2	(0.7255)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
GUANGDONG AOFEI DATA TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300738.ZK	12/31/2024	SDB3260123601	(1,500.00)	1.9359	(2,690.66)	(2,903.87)	0.0000	4.3300	(1,750.3512)	0.0000	0.6473	(2.8238)	0.0000	2	(2.1765)	01/06/2025
300738.ZK	12/31/2024	SDB3260123601	(1,000.00)	1.9359	(1,793.77)	(1,935.91)	0.0000	4.3300	(1,750.3512)	0.0000	0.4315	(1.8825)	0.0000	2	(1.4510)	01/06/2025
300738.ZK	12/30/2024	SDB3260123601	(4,400.00)	1.9274	(8,575.82)	(8,480.36)	0.0000	4.3300	(1,750.3512)	0.0000	1.0315	(4.1232)	0.0000	1	(3.0917)	01/06/2025
300738.ZK	12/30/2024	SDB3260123601	(1,200.00)	1.9274	(2,368.71)	(2,312.83)	0.0000	4.3300	(1,750.3512)	0.0000	0.2849	(1.1245)	0.0000	1	(0.8396)	01/06/2025
300738.ZK	12/30/2024	SDB3260123601	(500.00)	1.9274	(901.38)	(963.68)	0.0000	4.3300	(1,750.3512)	0.0000	0.1084	(0.4685)	0.0000	1	(0.3601)	01/06/2025
300738.ZK	12/30/2024	SDB3260123601	(500.00)	1.9274	(896.01)	(963.68)	0.0000	4.3300	(1,750.3512)	0.0000	0.1078	(0.4685)	0.0000	1	(0.3608)	01/06/2025
300738.ZK	12/30/2024	SDB3260123601	(4,700.00)	1.9274	(8,714.04)	(9,058.57)	0.0000	4.3300	(1,750.3512)	0.0000	1.0481	(4.4044)	0.0000	1	(3.3562)	01/06/2025
300738.ZK	12/30/2024	SDB3260123601	(1,000.00)	1.9274	(1,856.89)	(1,927.36)	0.0000	4.3300	(1,750.3512)	0.0000	0.2233	(0.9371)	0.0000	1	(0.7138)	01/06/2025
300738.ZK	12/30/2024	SDB3260123601	(12,700.00)	1.9274	(24,579.58)	(24,477.41)	0.0000	4.3300	(1,750.3512)	0.0000	2.9564	(11.9011)	0.0000	1	(8.9448)	01/06/2025
300738.ZK	12/30/2024	SDB3260123601	(900.00)	1.9274	(1,737.37)	(1,734.62)	0.0000	4.3300	(1,750.3512)	0.0000	0.2090	(0.8434)	0.0000	1	(0.6344)	01/06/2025
300738.ZK	12/30/2024	SDB3260123601	(8,300.00)	1.9274	(15,863.46)	(15,997.05)	0.0000	4.3300	(1,750.3512)	0.0000	1.9080	(7.7779)	0.0000	1	(5.8699)	01/06/2025
300738.ZK	12/30/2024	SDB3260123601	(300.00)	1.9274	(538.13)	(578.21)	0.0000	4.3300	(1,750.3512)	0.0000	0.0647	(0.2811)	0.0000	1	(0.2164)	01/06/2025
300738.ZK	12/30/2024	SDB3260123601	(200.00)	1.9274	(358.75)	(385.47)	0.0000	4.3300	(1,750.3512)	0.0000	0.0432	(0.1874)	0.0000	1	(0.1443)	01/06/2025
300738.ZK	12/30/2024	SDB3260123601	(1,100.00)	1.9274	(1,973.15)	(2,120.09)	0.0000	4.3300	(1,750.3512)	0.0000	0.2373	(1.0308)	0.0000	1	(0.7935)	01/06/2025
300738.ZK	12/30/2024	SDB3260123601	(1,900.00)	1.9274	(3,408.17)	(3,661.97)	0.0000	4.3300	(1,750.3512)	0.0000	0.4099	(1.7805)	0.0000	1	(1.3706)	01/06/2025
300738.ZK	12/30/2024	SDB3260123601	(2,000.00)	1.9274	(3,587.54)	(3,854.71)	0.0000	4.3300	(1,750.3512)	0.0000	0.4315	(1.8742)	0.0000	1	(1.4427)	01/06/2025
300738.ZK	12/30/2024	SDB3260123601	(500.00)	1.9274	(896.89)	(963.68)	0.0000	4.3300	(1,750.3512)	0.0000	0.1079	(0.4685)	0.0000	1	(0.3607)	01/06/2025
300738.ZK	12/30/2024	SDB3260123601	(1,500.00)	1.9274	(2,690.66)	(2,891.03)	0.0000	4.3300	(1,750.3512)	0.0000	0.3236	(1.4056)	0.0000	1	(1.0820)	01/06/2025
300738.ZK	12/30/2024	SDB3260123601	(1,000.00)	1.9274	(1,793.77)	(1,927.36)	0.0000	4.3300	(1,750.3512)	0.0000	0.2158	(0.9371)	0.0000	1	(0.7213)	01/06/2025
300738.ZK	12/27/2024	SDB3260123601	(500.00)	1.9910	(901.38)	(995.48)	0.0000	4.3300	(1,773.0458)	0.0000	0.3252	(1.4709)	0.0000	3	(1.1456)	01/06/2025
300738.ZK	12/27/2024	SDB3260123601	(500.00)	1.9910	(896.01)	(995.48)	0.0000	4.3300	(1,773.0458)	0.0000	0.3233	(1.4709)	0.0000	3	(1.1476)	01/06/2025
300738.ZK	12/27/2024	SDB3260123601	(4,700.00)	1.9910	(8,714.04)	(9,357.55)	0.0000	4.3300	(1,773.0458)	0.0000	3.1443	(13.8261)	0.0000	3	(10.6818)	01/06/2025
300738.ZK	12/27/2024	SDB3260123601	(1,000.00)	1.9910	(1,856.89)	(1,990.97)	0.0000	4.3300	(1,773.0458)	0.0000	0.6700	(2.9417)	0.0000	3	(2.2717)	01/06/2025
300738.ZK	12/27/2024	SDB3260123601	(12,700.00)	1.9910	(24,579.58)	(25,285.31)	0.0000	4.3300	(1,773.0458)	0.0000	8.8691	(37.3600)	0.0000	3	(28.4909)	01/06/2025
300738.ZK	12/27/2024	SDB3260123601	(900.00)	1.9910	(1,737.37)	(1,791.87)	0.0000	4.3300	(1,773.0458)	0.0000	0.6269	(2.6476)	0.0000	3	(2.0207)	01/06/2025
300738.ZK	12/27/2024	SDB3260123601	(8,300.00)	1.9910	(15,863.46)	(16,525.04)	0.0000	4.3300	(1,773.0458)	0.0000	5.7241	(24.4164)	0.0000	3	(18.6923)	01/06/2025
300738.ZK	12/27/2024	SDB3260123601	(300.00)	1.9910	(538.13)	(597.29)	0.0000	4.3300	(1,773.0458)	0.0000	0.1942	(0.8825)	0.0000	3	(0.6883)	01/06/2025
300738.ZK	12/27/2024	SDB3260123601	(200.00)	1.9910	(358.75)	(398.19)	0.0000	4.3300	(1,773.0458)	0.0000	0.1295	(0.5883)	0.0000	3	(0.4589)	01/06/2025
300738.ZK	12/27/2024	SDB3260123601	(1,100.00)	1.9910	(1,973.15)	(2,190.07)	0.0000	4.3300	(1,773.0458)	0.0000	0.7120	(3.2359)	0.0000	3	(2.5239)	01/06/2025
300738.ZK	12/27/2024	SDB3260123601	(1,900.00)	1.9910	(3,408.17)	(3,782.84)	0.0000	4.3300	(1,773.0458)	0.0000	1.2298	(5.5893)	0.0000	3	(4.3595)	01/06/2025
300738.ZK	12/27/2024	SDB3260123601	(2,000.00)	1.9910	(3,587.54)	(3,981.94)	0.0000	4.3300	(1,773.0458)	0.0000	1.2945	(5.8835)	0.0000	3	(4.5890)	01/06/2025
300738.ZK	12/27/2024	SDB3260123601	(500.00)	1.9910	(896.89)	(995.48)	0.0000	4.3300	(1,773.0458)	0.0000	0.3236	(1.4709)	0.0000	3	(1.1472)	01/06/2025
300738.ZK	12/27/2024	SDB3260123601	(1,500.00)	1.9910	(2,690.66)	(2,986.45)	0.0000	4.3300	(1,773.0458)	0.0000	0.9709	(4.4126)	0.0000	3	(3.4417)	01/06/2025
300738.ZK	12/27/2024	SDB3260123601	(1,000.00)	1.9910	(1,793.77)	(1,990.97)	0.0000	4.3300	(1,773.0458)	0.0000	0.6473	(2.9417)	0.0000	3	(2.2945)	01/06/2025
300738.ZK	12/26/2024	SDB3260123601	(500.00)	1.9716	(901.38)	(985.78)	0.0000	4.3300	(1,773.0458)	0.0000	0.1084	(0.4855)	0.0000	1	(0.3771)	01/06/2025
300738.ZK	12/26/2024	SDB3260123601	(500.00)	1.9716	(896.01)	(985.78)	0.0000	4.3300	(1,773.0458)	0.0000	0.1078	(0.4855)	0.0000	1	(0.3777)	01/06/2025
300738.ZK	12/26/2024	SDB3260123601	(4,700.00)	1.9716	(8,714.04)	(9,266.34)	0.0000	4.3300	(1,773.0458)	0.0000	1.0481	(4.5638)	0.0000	1	(3.5157)	01/06/2025
300738.ZK	12/26/2024	SDB3260123601	(1,000.00)	1.9716	(1,856.89)	(1,971.56)	0.0000	4.3300	(1,773.0458)	0.0000	0.2233	(0.9710)	0.0000	1	(0.7477)	01/06/2025
300738.ZK	12/26/2024	SDB3260123601	(12,700.00)	1.9716	(24,579.58)	(25,038.82)	0.0000	4.3300	(1,773.0458)	0.0000	2.9564	(12.3319)	0.0000	1	(9.3756)	01/06/2025
300738.ZK	12/26/2024	SDB3260123601	(900.00)	1.9716	(1,737.37)	(1,774.40)	0.0000	4.3300	(1,773.0458)	0.0000	0.2090	(0.8739)	0.0000	1	(0.6650)	01/06/2025
300738.ZK	12/26/2024	SDB3260123601	(8,300.00)	1.9716	(15,863.46)	(16,363.96)	0.0000	4.3300	(1,773.0458)	0.0000	1.9080	(8.0595)	0.0000	1	(6.1514)	01/06/2025
300738.ZK	12/26/2024	SDB3260123601	(300.00)	1.9716	(538.13)	(591.47)	0.0000	4.3300	(1,773.0458)	0.0000	0.0647	(0.2913)	0.0000	1	(0.2266)	01/06/2025
300738.ZK	12/26/2024	SDB3260123601	(200.00)	1.9716	(358.75)	(394.31)	0.0000	4.3300	(1,773.0458)	0.0000	0.0432	(0.1942)	0.0000	1	(0.1511)	01/06/2025
300738.ZK	12/26/2024	SDB3260123601	(1,100.00)	1.9716	(1,973.15)	(2,168.72)	0.0000	4.3300	(1,773.0458)	0.0000	0.2373	(1.0681)	0.0000	1	(0.8308)	01/06/2025
300738.ZK	12/26/2024	SDB3260123601	(1,900.00)	1.9716	(3,408.17)	(3,745.97)	0.0000	4.3300	(1,773.0458)	0.0000	0.4099	(1.8449)	0.0000	1	(1.4350)	01/06/2025
300738.ZK	12/26/2024	SDB3260123601	(2,000.00)	1.9716	(3,587.54)	(3,943.12)	0.0000	4.3300	(1,773.0458)	0.0000	0.4315	(1.9420)	0.0000	1	(1.5105)	01/06/2025
300738.ZK	12/26/2024	SDB3260123601	(500.00)	1.9716	(896.89)	(985.78)	0.0000	4.3300	(1,773.0458)	0.0000	0.1079	(0.4855)	0.0000	1	(0.3776)	01/06/2025
300738.ZK	12/26/2024	SDB3260123601	(1,500.00)	1.9716	(2,690.66)	(2,957.34)	0.0000	4.3300	(1,773.0458)	0.0000	0.3236	(1.4565)	0.0000	1	(1.1329)	01/06/2025
300738.ZK	12/26/2024	SDB3260123601	(1,000.00)	1.9716	(1,793.77)	(1,971.56)	0.0000	4.3300	(1,773.0458)	0.0000	0.2158	(0.9710)	0.0000	1	(0.7553)	01/06/2025
300738.ZK	12/24/2024	SDB3260123601	(500.00)	1.9716	(901.38)	(985.78)	0.0000	4.3300	(1,773.0458)	0.0000	0.2168	(0.9710)	0.0000	2	(0.7542)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
GUANGDONG AOFEI DATA TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300738.ZK	12/24/2024	SDB3260123601	(500.00)	1.9716	(896.01)	(985.78)	0.0000	4.3300	(1,773.0458)	0.0000	0.2155	(0.9710)	0.0000	2	(0.7555)	01/06/2025
300738.ZK	12/24/2024	SDB3260123601	(4,700.00)	1.9716	(8,714.04)	(9,266.34)	0.0000	4.3300	(1,773.0458)	0.0000	2.0962	(9.1276)	0.0000	2	(7.0314)	01/06/2025
300738.ZK	12/24/2024	SDB3260123601	(1,000.00)	1.9716	(1,856.89)	(1,971.56)	0.0000	4.3300	(1,773.0458)	0.0000	0.4467	(1.9420)	0.0000	2	(1.4954)	01/06/2025
300738.ZK	12/24/2024	SDB3260123601	(12,700.00)	1.9716	(24,579.58)	(25,038.82)	0.0000	4.3300	(1,773.0458)	0.0000	5.9128	(24.6639)	0.0000	2	(18.7511)	01/06/2025
300738.ZK	12/24/2024	SDB3260123601	(900.00)	1.9716	(1,737.37)	(1,774.40)	0.0000	4.3300	(1,773.0458)	0.0000	0.4179	(1.7478)	0.0000	2	(1.3299)	01/06/2025
300738.ZK	12/24/2024	SDB3260123601	(8,300.00)	1.9716	(15,863.46)	(16,363.96)	0.0000	4.3300	(1,773.0458)	0.0000	3.8160	(16.1189)	0.0000	2	(12.3029)	01/06/2025
300738.ZK	12/24/2024	SDB3260123601	(300.00)	1.9716	(538.13)	(591.47)	0.0000	4.3300	(1,773.0458)	0.0000	0.1295	(0.5826)	0.0000	2	(0.4532)	01/06/2025
300738.ZK	12/24/2024	SDB3260123601	(200.00)	1.9716	(358.75)	(394.31)	0.0000	4.3300	(1,773.0458)	0.0000	0.0863	(0.3884)	0.0000	2	(0.3021)	01/06/2025
300738.ZK	12/24/2024	SDB3260123601	(1,100.00)	1.9716	(1,973.15)	(2,168.72)	0.0000	4.3300	(1,773.0458)	0.0000	0.4747	(2.1362)	0.0000	2	(1.6616)	01/06/2025
300738.ZK	12/24/2024	SDB3260123601	(1,900.00)	1.9716	(3,408.17)	(3,745.97)	0.0000	4.3300	(1,773.0458)	0.0000	0.8199	(3.6899)	0.0000	2	(2.8700)	01/06/2025
300738.ZK	12/24/2024	SDB3260123601	(2,000.00)	1.9716	(3,587.54)	(3,943.12)	0.0000	4.3300	(1,773.0458)	0.0000	0.8630	(3.8841)	0.0000	2	(3.0211)	01/06/2025
300738.ZK	12/24/2024	SDB3260123601	(500.00)	1.9716	(896.89)	(985.78)	0.0000	4.3300	(1,773.0458)	0.0000	0.2158	(0.9710)	0.0000	2	(0.7553)	01/06/2025
300738.ZK	12/24/2024	SDB3260123601	(1,500.00)	1.9716	(2,690.66)	(2,957.34)	0.0000	4.3300	(1,773.0458)	0.0000	0.6473	(2.9131)	0.0000	2	(2.2658)	01/06/2025
300738.ZK	12/24/2024	SDB3260123601	(1,000.00)	1.9716	(1,793.77)	(1,971.56)	0.0000	4.3300	(1,773.0458)	0.0000	0.4315	(1.9420)	0.0000	2	(1.5105)	01/06/2025
300738.ZK	12/23/2024	SDB3260123601	(500.00)	1.8051	(901.38)	(902.56)	0.0000	4.3300	(1,773.0458)	0.0000	0.1084	(0.4445)	0.0000	1	(0.3361)	01/06/2025
300738.ZK	12/23/2024	SDB3260123601	(500.00)	1.8051	(896.01)	(902.56)	0.0000	4.3300	(1,773.0458)	0.0000	0.1078	(0.4445)	0.0000	1	(0.3368)	01/06/2025
300738.ZK	12/23/2024	SDB3260123601	(4,700.00)	1.8051	(8,714.04)	(8,484.04)	0.0000	4.3300	(1,773.0458)	0.0000	1.0481	(4.1785)	0.0000	1	(3.1304)	01/06/2025
300738.ZK	12/23/2024	SDB3260123601	(1,000.00)	1.8051	(1,856.89)	(1,805.11)	0.0000	4.3300	(1,773.0458)	0.0000	0.2233	(0.8890)	0.0000	1	(0.6657)	01/06/2025
300738.ZK	12/23/2024	SDB3260123601	(12,700.00)	1.8051	(24,579.58)	(22,924.95)	0.0000	4.3300	(1,773.0458)	0.0000	2.9564	(11.2908)	0.0000	1	(8.3345)	01/06/2025
300738.ZK	12/23/2024	SDB3260123601	(900.00)	1.8051	(1,737.37)	(1,624.60)	0.0000	4.3300	(1,773.0458)	0.0000	0.2090	(0.8001)	0.0000	1	(0.5912)	01/06/2025
300738.ZK	12/23/2024	SDB3260123601	(8,300.00)	1.8051	(15,863.46)	(14,982.45)	0.0000	4.3300	(1,773.0458)	0.0000	1.9080	(7.3790)	0.0000	1	(5.4710)	01/06/2025
300738.ZK	12/23/2024	SDB3260123601	(300.00)	1.8051	(538.13)	(541.53)	0.0000	4.3300	(1,773.0458)	0.0000	0.0647	(0.2667)	0.0000	1	(0.2020)	01/06/2025
300738.ZK	12/23/2024	SDB3260123601	(200.00)	1.8051	(358.75)	(361.02)	0.0000	4.3300	(1,773.0458)	0.0000	0.0432	(0.1778)	0.0000	1	(0.1347)	01/06/2025
300738.ZK	12/23/2024	SDB3260123601	(1,100.00)	1.8051	(1,973.15)	(1,985.63)	0.0000	4.3300	(1,773.0458)	0.0000	0.2373	(0.9779)	0.0000	1	(0.7406)	01/06/2025
300738.ZK	12/23/2024	SDB3260123601	(1,900.00)	1.8051	(3,408.17)	(3,429.72)	0.0000	4.3300	(1,773.0458)	0.0000	0.4099	(1.6892)	0.0000	1	(1.2793)	01/06/2025
300738.ZK	12/23/2024	SDB3260123601	(2,000.00)	1.8051	(3,587.54)	(3,610.23)	0.0000	4.3300	(1,773.0458)	0.0000	0.4315	(1.7781)	0.0000	1	(1.3466)	01/06/2025
300738.ZK	12/23/2024	SDB3260123601	(500.00)	1.8051	(896.89)	(902.56)	0.0000	4.3300	(1,773.0458)	0.0000	0.1079	(0.4445)	0.0000	1	(0.3366)	01/06/2025
300738.ZK	12/23/2024	SDB3260123601	(1,500.00)	1.8051	(2,690.66)	(2,707.67)	0.0000	4.3300	(1,773.0458)	0.0000	0.3236	(1.3336)	0.0000	1	(1.0099)	01/06/2025
300738.ZK	12/23/2024	SDB3260123601	(1,000.00)	1.8051	(1,793.77)	(1,805.11)	0.0000	4.3300	(1,773.0458)	0.0000	0.2158	(0.8890)	0.0000	1	(0.6733)	01/06/2025
300738.ZK	12/20/2024	SDB3260123601	(500.00)	1.7732	(901.38)	(886.61)	0.0000	4.3300	(1,773.0458)	0.0000	0.3252	(1.3100)	0.0000	3	(0.9847)	01/06/2025
300738.ZK	12/20/2024	SDB3260123601	(500.00)	1.7732	(896.01)	(886.61)	0.0000	4.3300	(1,773.0458)	0.0000	0.3233	(1.3100)	0.0000	3	(0.9867)	01/06/2025
300738.ZK	12/20/2024	SDB3260123601	(4,700.00)	1.7732	(8,714.04)	(8,334.10)	0.0000	4.3300	(1,773.0458)	0.0000	3.1443	(12.3140)	0.0000	3	(9.1696)	01/06/2025
300738.ZK	12/20/2024	SDB3260123601	(1,000.00)	1.7732	(1,856.89)	(1,773.21)	0.0000	4.3300	(1,773.0458)	0.0000	0.6700	(2.6200)	0.0000	3	(1.9500)	01/06/2025
300738.ZK	12/20/2024	SDB3260123601	(12,700.00)	1.7732	(24,579.58)	(22,519.81)	0.0000	4.3300	(1,773.0458)	0.0000	8.8691	(33.2739)	0.0000	3	(24.4047)	01/06/2025
300738.ZK	12/20/2024	SDB3260123601	(900.00)	1.7732	(1,737.37)	(1,595.89)	0.0000	4.3300	(1,773.0458)	0.0000	0.6269	(2.3580)	0.0000	3	(1.7311)	01/06/2025
300738.ZK	12/20/2024	SDB3260123601	(8,300.00)	1.7732	(15,863.46)	(14,717.67)	0.0000	4.3300	(1,773.0458)	0.0000	5.7241	(21.7459)	0.0000	3	(16.0219)	01/06/2025
300738.ZK	12/20/2024	SDB3260123601	(300.00)	1.7732	(538.13)	(531.96)	0.0000	4.3300	(1,773.0458)	0.0000	0.1942	(0.7860)	0.0000	3	(0.5918)	01/06/2025
300738.ZK	12/20/2024	SDB3260123601	(200.00)	1.7732	(358.75)	(354.64)	0.0000	4.3300	(1,773.0458)	0.0000	0.1295	(0.5240)	0.0000	3	(0.3945)	01/06/2025
300738.ZK	12/20/2024	SDB3260123601	(1,100.00)	1.7732	(1,973.15)	(1,950.53)	0.0000	4.3300	(1,773.0458)	0.0000	0.7120	(2.8820)	0.0000	3	(2.1700)	01/06/2025
300738.ZK	12/20/2024	SDB3260123601	(1,900.00)	1.7732	(3,408.17)	(3,369.10)	0.0000	4.3300	(1,773.0458)	0.0000	1.2298	(4.9780)	0.0000	3	(3.7482)	01/06/2025
300738.ZK	12/20/2024	SDB3260123601	(2,000.00)	1.7732	(3,587.54)	(3,546.43)	0.0000	4.3300	(1,773.0458)	0.0000	1.2945	(5.2400)	0.0000	3	(3.9455)	01/06/2025
300738.ZK	12/20/2024	SDB3260123601	(500.00)	1.7732	(896.89)	(886.61)	0.0000	4.3300	(1,773.0458)	0.0000	0.3236	(1.3100)	0.0000	3	(0.9864)	01/06/2025
300738.ZK	12/20/2024	SDB3260123601	(1,500.00)	1.7732	(2,690.66)	(2,659.82)	0.0000	4.3300	(1,773.0458)	0.0000	0.9709	(3.9300)	0.0000	3	(2.9591)	01/06/2025
300738.ZK	12/20/2024	SDB3260123601	(1,000.00)	1.7732	(1,793.77)	(1,773.21)	0.0000	4.3300	(1,773.0458)	0.0000	0.6473	(2.6200)	0.0000	3	(1.9727)	01/06/2025
300738.ZK	12/19/2024	SDB3260123601	(4,700.00)	1.8333	(8,714.04)	(8,616.58)	0.0000	4.5800	(1,780.6094)	0.0000	1.1086	(4.2619)	0.0000	1	(3.1533)	01/06/2025
300738.ZK	12/19/2024	SDB3260123601	(1,000.00)	1.8333	(1,856.89)	(1,833.31)	0.0000	4.5800	(1,780.6094)	0.0000	0.2362	(0.9068)	0.0000	1	(0.6705)	01/06/2025
300738.ZK	12/19/2024	SDB3260123601	(12,700.00)	1.8333	(24,579.58)	(23,283.09)	0.0000	4.5800	(1,780.6094)	0.0000	3.1271	(11.5161)	0.0000	1	(8.3891)	01/06/2025
300738.ZK	12/19/2024	SDB3260123601	(900.00)	1.8333	(1,737.37)	(1,649.98)	0.0000	4.5800	(1,780.6094)	0.0000	0.2210	(0.8161)	0.0000	1	(0.5951)	01/06/2025
300738.ZK	12/19/2024	SDB3260123601	(8,300.00)	1.8333	(15,863.46)	(15,216.51)	0.0000	4.5800	(1,780.6094)	0.0000	2.0182	(7.5263)	0.0000	1	(5.5081)	01/06/2025
300738.ZK	12/19/2024	SDB3260123601	(300.00)	1.8333	(538.13)	(549.99)	0.0000	4.5800	(1,780.6094)	0.0000	0.0685	(0.2720)	0.0000	1	(0.2036)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
GUANGDONG AOFEI DATA TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300738.ZK	12/19/2024	SDB3260123601	(200.00)	1.8333	(358.75)	(366.66)	0.0000	4.5800	(1,780.6094)	0.0000	0.0456	(0.1814)	0.0000	1	(0.1357)	01/06/2025
300738.ZK	12/19/2024	SDB3260123601	(1,100.00)	1.8333	(1,973.15)	(2,016.65)	0.0000	4.5800	(1,780.6094)	0.0000	0.2510	(0.9975)	0.0000	1	(0.7464)	01/06/2025
300738.ZK	12/19/2024	SDB3260123601	(1,900.00)	1.8333	(3,408.17)	(3,483.30)	0.0000	4.5800	(1,780.6094)	0.0000	0.4336	(1.7229)	0.0000	1	(1.2893)	01/06/2025
300738.ZK	12/19/2024	SDB3260123601	(2,000.00)	1.8333	(3,587.54)	(3,666.63)	0.0000	4.5800	(1,780.6094)	0.0000	0.4564	(1.8136)	0.0000	1	(1.3571)	01/06/2025
300738.ZK	12/19/2024	SDB3260123601	(500.00)	1.8333	(896.89)	(916.66)	0.0000	4.5800	(1,780.6094)	0.0000	0.1141	(0.4534)	0.0000	1	(0.3393)	01/06/2025
300738.ZK	12/19/2024	SDB3260123601	(1,500.00)	1.8333	(2,690.66)	(2,749.97)	0.0000	4.5800	(1,780.6094)	0.0000	0.3423	(1.3602)	0.0000	1	(1.0179)	01/06/2025
300738.ZK	12/19/2024	SDB3260123601	(1,000.00)	1.8333	(1,793.77)	(1,833.31)	0.0000	4.5800	(1,780.6094)	0.0000	0.2282	(0.9068)	0.0000	1	(0.6786)	01/06/2025
300738.ZK	12/18/2024	SDB3260123601	(12,700.00)	1.8906	(24,579.58)	(24,010.76)	0.0000	4.5800	(1,833.2236)	0.0000	3.1271	(12.2270)	0.0000	1	(9.0999)	01/06/2025
300738.ZK	12/18/2024	SDB3260123601	(900.00)	1.8906	(1,737.37)	(1,701.55)	0.0000	4.5800	(1,833.2236)	0.0000	0.2210	(0.8665)	0.0000	1	(0.6454)	01/06/2025
300738.ZK	12/18/2024	SDB3260123601	(8,300.00)	1.8906	(15,863.46)	(15,692.07)	0.0000	4.5800	(1,833.2236)	0.0000	2.0182	(7.9909)	0.0000	1	(5.9727)	01/06/2025
300738.ZK	12/18/2024	SDB3260123601	(300.00)	1.8906	(538.13)	(567.18)	0.0000	4.5800	(1,833.2236)	0.0000	0.0685	(0.2888)	0.0000	1	(0.2204)	01/06/2025
300738.ZK	12/18/2024	SDB3260123601	(200.00)	1.8906	(358.75)	(378.12)	0.0000	4.5800	(1,833.2236)	0.0000	0.0456	(0.1926)	0.0000	1	(0.1469)	01/06/2025
300738.ZK	12/18/2024	SDB3260123601	(1,100.00)	1.8906	(1,973.15)	(2,079.67)	0.0000	4.5800	(1,833.2236)	0.0000	0.2510	(1.0590)	0.0000	1	(0.8080)	01/06/2025
300738.ZK	12/18/2024	SDB3260123601	(1,900.00)	1.8906	(3,408.17)	(3,592.16)	0.0000	4.5800	(1,833.2236)	0.0000	0.4336	(1.8292)	0.0000	1	(1.3956)	01/06/2025
300738.ZK	12/18/2024	SDB3260123601	(2,000.00)	1.8906	(3,587.54)	(3,781.22)	0.0000	4.5800	(1,833.2236)	0.0000	0.4564	(1.9255)	0.0000	1	(1.4691)	01/06/2025
300738.ZK	12/18/2024	SDB3260123601	(500.00)	1.8906	(896.89)	(945.31)	0.0000	4.5800	(1,833.2236)	0.0000	0.1141	(0.4814)	0.0000	1	(0.3673)	01/06/2025
300738.ZK	12/18/2024	SDB3260123601	(1,500.00)	1.8906	(2,690.66)	(2,835.92)	0.0000	4.5800	(1,833.2236)	0.0000	0.3423	(1.4441)	0.0000	1	(1.1018)	01/06/2025
300738.ZK	12/18/2024	SDB3260123601	(1,000.00)	1.8906	(1,793.77)	(1,890.61)	0.0000	4.5800	(1,833.2236)	0.0000	0.2282	(0.9628)	0.0000	1	(0.7345)	01/06/2025
300738.ZK	12/17/2024	SDB3260123601	(12,700.00)	1.9364	(24,579.58)	(24,591.98)	0.0000	4.5800	(1,833.2236)	0.0000	3.1271	(12.5229)	0.0000	1	(9.3959)	01/06/2025
300738.ZK	12/17/2024	SDB3260123601	(900.00)	1.9364	(1,737.37)	(1,742.74)	0.0000	4.5800	(1,833.2236)	0.0000	0.2210	(0.8875)	0.0000	1	(0.6664)	01/06/2025
300738.ZK	12/17/2024	SDB3260123601	(8,300.00)	1.9364	(15,863.46)	(16,071.92)	0.0000	4.5800	(1,833.2236)	0.0000	2.0182	(8.1843)	0.0000	1	(6.1661)	01/06/2025
300738.ZK	12/17/2024	SDB3260123601	(300.00)	1.9364	(538.13)	(580.91)	0.0000	4.5800	(1,833.2236)	0.0000	0.0685	(0.2958)	0.0000	1	(0.2274)	01/06/2025
300738.ZK	12/17/2024	SDB3260123601	(200.00)	1.9364	(358.75)	(387.28)	0.0000	4.5800	(1,833.2236)	0.0000	0.0456	(0.1972)	0.0000	1	(0.1516)	01/06/2025
300738.ZK	12/17/2024	SDB3260123601	(1,100.00)	1.9364	(1,973.15)	(2,130.01)	0.0000	4.5800	(1,833.2236)	0.0000	0.2510	(1.0847)	0.0000	1	(0.8336)	01/06/2025
300738.ZK	12/17/2024	SDB3260123601	(1,900.00)	1.9364	(3,408.17)	(3,679.11)	0.0000	4.5800	(1,833.2236)	0.0000	0.4336	(1.8735)	0.0000	1	(1.4399)	01/06/2025
300738.ZK	12/17/2024	SDB3260123601	(2,000.00)	1.9364	(3,587.54)	(3,872.75)	0.0000	4.5800	(1,833.2236)	0.0000	0.4564	(1.9721)	0.0000	1	(1.5157)	01/06/2025
300738.ZK	12/17/2024	SDB3260123601	(500.00)	1.9364	(896.89)	(968.19)	0.0000	4.5800	(1,833.2236)	0.0000	0.1141	(0.4930)	0.0000	1	(0.3789)	01/06/2025
300738.ZK	12/17/2024	SDB3260123601	(1,500.00)	1.9364	(2,690.66)	(2,904.56)	0.0000	4.5800	(1,833.2236)	0.0000	0.3423	(1.4791)	0.0000	1	(1.1368)	01/06/2025
300738.ZK	12/17/2024	SDB3260123601	(1,000.00)	1.9364	(1,793.77)	(1,996.38)	0.0000	4.5800	(1,833.2236)	0.0000	0.2282	(0.9861)	0.0000	1	(0.7579)	01/06/2025
300738.ZK	12/16/2024	SDB3260123601	(900.00)	1.9927	(1,737.37)	(1,793.39)	0.0000	4.5800	(1,749.4350)	0.0000	0.2210	(0.8715)	0.0000	1	(0.6505)	01/06/2025
300738.ZK	12/16/2024	SDB3260123601	(8,300.00)	1.9927	(15,863.46)	(16,539.04)	0.0000	4.5800	(1,749.4350)	0.0000	2.0182	(8.0372)	0.0000	1	(6.0190)	01/06/2025
300738.ZK	12/16/2024	SDB3260123601	(300.00)	1.9927	(538.13)	(597.80)	0.0000	4.5800	(1,749.4350)	0.0000	0.0685	(0.2905)	0.0000	1	(0.2220)	01/06/2025
300738.ZK	12/16/2024	SDB3260123601	(200.00)	1.9927	(358.75)	(398.53)	0.0000	4.5800	(1,749.4350)	0.0000	0.0456	(0.1937)	0.0000	1	(0.1480)	01/06/2025
300738.ZK	12/16/2024	SDB3260123601	(1,100.00)	1.9927	(1,973.15)	(2,191.92)	0.0000	4.5800	(1,749.4350)	0.0000	0.2510	(1.0652)	0.0000	1	(0.8141)	01/06/2025
300738.ZK	12/16/2024	SDB3260123601	(1,900.00)	1.9927	(3,408.17)	(3,786.04)	0.0000	4.5800	(1,749.4350)	0.0000	0.4336	(1.8398)	0.0000	1	(1.4062)	01/06/2025
300738.ZK	12/16/2024	SDB3260123601	(2,000.00)	1.9927	(3,587.54)	(3,985.31)	0.0000	4.5800	(1,749.4350)	0.0000	0.4564	(1.9367)	0.0000	1	(1.4803)	01/06/2025
300738.ZK	12/16/2024	SDB3260123601	(500.00)	1.9927	(896.89)	(996.33)	0.0000	4.5800	(1,749.4350)	0.0000	0.1141	(0.4842)	0.0000	1	(0.3701)	01/06/2025
300738.ZK	12/16/2024	SDB3260123601	(1,500.00)	1.9927	(2,690.66)	(2,988.98)	0.0000	4.5800	(1,749.4350)	0.0000	0.3423	(1.4525)	0.0000	1	(1.1102)	01/06/2025
300738.ZK	12/16/2024	SDB3260123601	(1,000.00)	1.9927	(1,793.77)	(1,992.65)	0.0000	4.5800	(1,749.4350)	0.0000	0.2282	(0.9683)	0.0000	1	(0.7401)	01/06/2025
300738.ZK	12/13/2024	SDB3260123601	(300.00)	1.8927	(538.13)	(567.80)	0.0000	4.5800	(1,261.7647)	0.0000	0.2054	(0.5970)	0.0000	3	(0.3916)	01/06/2025
300738.ZK	12/13/2024	SDB3260123601	(200.00)	1.8927	(358.75)	(378.53)	0.0000	4.5800	(1,261.7647)	0.0000	0.1369	(0.3980)	0.0000	3	(0.2611)	01/06/2025
300738.ZK	12/13/2024	SDB3260123601	(1,100.00)	1.8927	(1,973.15)	(2,081.93)	0.0000	4.5800	(1,261.7647)	0.0000	0.7531	(2.1891)	0.0000	3	(1.4360)	01/06/2025
300738.ZK	12/13/2024	SDB3260123601	(1,900.00)	1.8927	(3,408.17)	(3,596.07)	0.0000	4.5800	(1,261.7647)	0.0000	1.3008	(3.7812)	0.0000	3	(2.4804)	01/06/2025
300738.ZK	12/13/2024	SDB3260123601	(2,000.00)	1.8927	(3,587.54)	(3,785.33)	0.0000	4.5800	(1,261.7647)	0.0000	1.3692	(3.9802)	0.0000	3	(2.6109)	01/06/2025
300738.ZK	12/13/2024	SDB3260123601	(500.00)	1.8927	(896.89)	(946.33)	0.0000	4.5800	(1,261.7647)	0.0000	0.3423	(0.9950)	0.0000	3	(0.6527)	01/06/2025
300738.ZK	12/13/2024	SDB3260123601	(1,500.00)	1.8927	(2,690.66)	(2,839.00)	0.0000	4.5800	(1,261.7647)	0.0000	1.0269	(2.9851)	0.0000	3	(1.9582)	01/06/2025
300738.ZK	12/13/2024	SDB3260123601	(1,000.00)	1.8927	(1,793.77)	(1,892.67)	0.0000	4.5800	(1,261.7647)	0.0000	0.6846	(1.9901)	0.0000	3	(1.3055)	01/06/2025
300738.ZK	12/12/2024	SDB3260123601	(300.00)	1.8254	(538.13)	(547.61)	0.0000	4.5800	(1,261.7647)	0.0000	0.0685	(0.1919)	0.0000	1	(0.1235)	01/06/2025
300738.ZK	12/12/2024	SDB3260123601	(200.00)	1.8254	(358.75)	(365.07)	0.0000	4.5800	(1,261.7647)	0.0000	0.0456	(0.1280)	0.0000	1	(0.0823)	01/06/2025
300738.ZK	12/12/2024	SDB3260123601	(1,100.00)	1.8254	(1,973.15)	(2,007.90)	0.0000	4.5800	(1,261.7647)	0.0000	0.2510	(0.7037)	0.0000	1	(0.4527)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
GUANGDONG AOFEI DATA TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300738.ZK	12/12/2024	SDB3260123601	(1,900.00)	1.8254	(3,408.17)	(3,468.19)	0.0000	4.5800	(1,261.7647)	0.0000	0.4336	(1.2156)	0.0000	1	(0.7820)	01/06/2025
300738.ZK	12/12/2024	SDB3260123601	(2,000.00)	1.8254	(3,587.54)	(3,650.73)	0.0000	4.5800	(1,261.7647)	0.0000	0.4564	(1.2795)	0.0000	1	(0.8231)	01/06/2025
300738.ZK	12/12/2024	SDB3260123601	(500.00)	1.8254	(896.89)	(912.68)	0.0000	4.5800	(1,261.7647)	0.0000	0.1141	(0.3199)	0.0000	1	(0.2058)	01/06/2025
300738.ZK	12/12/2024	SDB3260123601	(1,500.00)	1.8254	(2,690.66)	(2,738.04)	0.0000	4.5800	(1,261.7647)	0.0000	0.3423	(0.9597)	0.0000	1	(0.6173)	01/06/2025
300738.ZK	12/12/2024	SDB3260123601	(1,000.00)	1.8254	(1,793.77)	(1,825.36)	0.0000	4.5800	(1,261.7647)	0.0000	0.2282	(0.6398)	0.0000	1	(0.4116)	01/06/2025
300738.ZK	12/11/2024	SDB3260123601	(300.00)	1.8339	(538.13)	(550.16)	0.0000	4.5800	(1,261.7647)	0.0000	0.0685	(0.1928)	0.0000	1	(0.1244)	01/06/2025
300738.ZK	12/11/2024	SDB3260123601	(200.00)	1.8339	(358.75)	(366.78)	0.0000	4.5800	(1,261.7647)	0.0000	0.0456	(0.1286)	0.0000	1	(0.0829)	01/06/2025
300738.ZK	12/11/2024	SDB3260123601	(1,100.00)	1.8339	(1,973.15)	(2,017.26)	0.0000	4.5800	(1,261.7647)	0.0000	0.2510	(0.7070)	0.0000	1	(0.4560)	01/06/2025
300738.ZK	12/11/2024	SDB3260123601	(1,900.00)	1.8339	(3,408.17)	(3,484.37)	0.0000	4.5800	(1,261.7647)	0.0000	0.4336	(1.2212)	0.0000	1	(0.7876)	01/06/2025
300738.ZK	12/11/2024	SDB3260123601	(2,000.00)	1.8339	(3,587.54)	(3,667.75)	0.0000	4.5800	(1,261.7647)	0.0000	0.4564	(1.2855)	0.0000	1	(0.8291)	01/06/2025
300738.ZK	12/11/2024	SDB3260123601	(500.00)	1.8339	(896.89)	(916.94)	0.0000	4.5800	(1,261.7647)	0.0000	0.1141	(0.3214)	0.0000	1	(0.2073)	01/06/2025
300738.ZK	12/11/2024	SDB3260123601	(1,500.00)	1.8339	(2,690.66)	(2,750.82)	0.0000	4.5800	(1,261.7647)	0.0000	0.3423	(0.9641)	0.0000	1	(0.6218)	01/06/2025
300738.ZK	12/11/2024	SDB3260123601	(1,000.00)	1.8339	(1,793.77)	(1,833.88)	0.0000	4.5800	(1,261.7647)	0.0000	0.2282	(0.6428)	0.0000	1	(0.4145)	01/06/2025
300738.ZK	12/10/2024	SDB3260123601	(300.00)	1.8225	(538.13)	(546.76)	0.0000	4.5800	(1,261.7647)	0.0000	0.0685	(0.1916)	0.0000	1	(0.1232)	01/06/2025
300738.ZK	12/10/2024	SDB3260123601	(200.00)	1.8225	(358.75)	(364.51)	0.0000	4.5800	(1,261.7647)	0.0000	0.0456	(0.1278)	0.0000	1	(0.0821)	01/06/2025
300738.ZK	12/10/2024	SDB3260123601	(1,100.00)	1.8225	(1,973.15)	(2,004.78)	0.0000	4.5800	(1,261.7647)	0.0000	0.2510	(0.7027)	0.0000	1	(0.4516)	01/06/2025
300738.ZK	12/10/2024	SDB3260123601	(1,900.00)	1.8225	(3,408.17)	(3,462.81)	0.0000	4.5800	(1,261.7647)	0.0000	0.4336	(1.2137)	0.0000	1	(0.7801)	01/06/2025
300738.ZK	12/10/2024	SDB3260123601	(2,000.00)	1.8225	(3,587.54)	(3,645.06)	0.0000	4.5800	(1,261.7647)	0.0000	0.4564	(1.2776)	0.0000	1	(0.8211)	01/06/2025
300738.ZK	12/10/2024	SDB3260123601	(500.00)	1.8225	(896.89)	(911.26)	0.0000	4.5800	(1,261.7647)	0.0000	0.1141	(0.3194)	0.0000	1	(0.2053)	01/06/2025
300738.ZK	12/10/2024	SDB3260123601	(1,500.00)	1.8225	(2,690.66)	(2,733.80)	0.0000	4.5800	(1,261.7647)	0.0000	0.3423	(0.9582)	0.0000	1	(0.6159)	01/06/2025
300738.ZK	12/10/2024	SDB3260123601	(1,000.00)	1.8225	(1,793.77)	(1,822.53)	0.0000	4.5800	(1,261.7647)	0.0000	0.2282	(0.6388)	0.0000	1	(0.4106)	01/06/2025
300738.ZK	12/09/2024	SDB3260123601	(300.00)	1.7282	(538.13)	(518.46)	0.0000	4.5800	(1,261.7647)	0.0000	0.0685	(0.1817)	0.0000	1	(0.1133)	01/06/2025
300738.ZK	12/09/2024	SDB3260123601	(200.00)	1.7282	(358.75)	(345.64)	0.0000	4.5800	(1,261.7647)	0.0000	0.0456	(0.1211)	0.0000	1	(0.0755)	01/06/2025
300738.ZK	12/09/2024	SDB3260123601	(1,100.00)	1.7282	(1,973.15)	(1,901.03)	0.0000	4.5800	(1,261.7647)	0.0000	0.2510	(0.6663)	0.0000	1	(0.4153)	01/06/2025
300738.ZK	12/09/2024	SDB3260123601	(1,900.00)	1.7282	(3,408.17)	(3,283.60)	0.0000	4.5800	(1,261.7647)	0.0000	0.4336	(1.1509)	0.0000	1	(0.7173)	01/06/2025
300738.ZK	12/09/2024	SDB3260123601	(2,000.00)	1.7282	(3,587.54)	(3,456.42)	0.0000	4.5800	(1,261.7647)	0.0000	0.4564	(1.2114)	0.0000	1	(0.7550)	01/06/2025
300738.ZK	12/09/2024	SDB3260123601	(500.00)	1.7282	(896.89)	(864.10)	0.0000	4.5800	(1,261.7647)	0.0000	0.1141	(0.3029)	0.0000	1	(0.1888)	01/06/2025
300738.ZK	12/09/2024	SDB3260123601	(1,500.00)	1.7282	(2,690.66)	(2,592.31)	0.0000	4.5800	(1,261.7647)	0.0000	0.3423	(0.9086)	0.0000	1	(0.5663)	01/06/2025
300738.ZK	12/09/2024	SDB3260123601	(1,000.00)	1.7282	(1,793.77)	(1,728.21)	0.0000	4.5800	(1,261.7647)	0.0000	0.2282	(0.6057)	0.0000	1	(0.3775)	01/06/2025
300738.ZK	12/06/2024	SDB3260123601	(300.00)	1.7837	(538.13)	(535.11)	0.0000	4.5800	(1,261.7647)	0.0000	0.2054	(0.5626)	0.0000	3	(0.3573)	01/06/2025
300738.ZK	12/06/2024	SDB3260123601	(200.00)	1.7837	(358.75)	(356.74)	0.0000	4.5800	(1,261.7647)	0.0000	0.1369	(0.3751)	0.0000	3	(0.2382)	01/06/2025
300738.ZK	12/06/2024	SDB3260123601	(1,100.00)	1.7837	(1,973.15)	(1,962.05)	0.0000	4.5800	(1,261.7647)	0.0000	0.7531	(2.0630)	0.0000	3	(1.3100)	01/06/2025
300738.ZK	12/06/2024	SDB3260123601	(1,900.00)	1.7837	(3,408.17)	(3,389.00)	0.0000	4.5800	(1,261.7647)	0.0000	1.3008	(3.5634)	0.0000	3	(2.2626)	01/06/2025
300738.ZK	12/06/2024	SDB3260123601	(2,000.00)	1.7837	(3,587.54)	(3,567.37)	0.0000	4.5800	(1,261.7647)	0.0000	1.3692	(3.7510)	0.0000	3	(2.3817)	01/06/2025
300738.ZK	12/06/2024	SDB3260123601	(500.00)	1.7837	(896.89)	(891.84)	0.0000	4.5800	(1,261.7647)	0.0000	0.3423	(0.9377)	0.0000	3	(0.5954)	01/06/2025
300738.ZK	12/06/2024	SDB3260123601	(1,500.00)	1.7837	(2,690.66)	(2,675.53)	0.0000	4.5800	(1,261.7647)	0.0000	1.0269	(2.8132)	0.0000	3	(1.7863)	01/06/2025
300738.ZK	12/06/2024	SDB3260123601	(1,000.00)	1.7837	(1,793.77)	(1,783.68)	0.0000	4.5800	(1,261.7647)	0.0000	0.6846	(1.8755)	0.0000	3	(1.1909)	01/06/2025
300738.ZK	12/05/2024	SDB3260123601	(300.00)	1.8074	(538.13)	(542.23)	0.0000	4.5800	(1,261.7647)	0.0000	0.0685	(0.1900)	0.0000	1	(0.1216)	01/06/2025
300738.ZK	12/05/2024	SDB3260123601	(200.00)	1.8074	(358.75)	(361.49)	0.0000	4.5800	(1,261.7647)	0.0000	0.0456	(0.1267)	0.0000	1	(0.0811)	01/06/2025
300738.ZK	12/05/2024	SDB3260123601	(1,100.00)	1.8074	(1,973.15)	(1,988.18)	0.0000	4.5800	(1,261.7647)	0.0000	0.2510	(0.6968)	0.0000	1	(0.4458)	01/06/2025
300738.ZK	12/05/2024	SDB3260123601	(1,900.00)	1.8074	(3,408.17)	(3,434.14)	0.0000	4.5800	(1,261.7647)	0.0000	0.4336	(1.2036)	0.0000	1	(0.7700)	01/06/2025
300738.ZK	12/05/2024	SDB3260123601	(2,000.00)	1.8074	(3,587.54)	(3,614.88)	0.0000	4.5800	(1,261.7647)	0.0000	0.4564	(1.2670)	0.0000	1	(0.8106)	01/06/2025
300738.ZK	12/05/2024	SDB3260123601	(500.00)	1.8074	(896.89)	(903.72)	0.0000	4.5800	(1,261.7647)	0.0000	0.1141	(0.3167)	0.0000	1	(0.2026)	01/06/2025
300738.ZK	12/05/2024	SDB3260123601	(1,500.00)	1.8074	(2,690.66)	(2,711.16)	0.0000	4.5800	(1,261.7647)	0.0000	0.3423	(0.9502)	0.0000	1	(0.6079)	01/06/2025
300738.ZK	12/05/2024	SDB3260123601	(1,000.00)	1.8074	(1,793.77)	(1,807.44)	0.0000	4.5800	(1,261.7647)	0.0000	0.2282	(0.6335)	0.0000	1	(0.4053)	01/06/2025
300738.ZK	12/04/2024	SDB3260123601	(300.00)	1.7938	(538.13)	(538.13)	0.0000	4.5800	(1,261.7647)	0.0000	0.0685	(0.1886)	0.0000	1	(0.1201)	01/06/2025
300738.ZK	12/04/2024	SDB3260123601	(200.00)	1.7938	(358.75)	(358.75)	0.0000	4.5800	(1,261.7647)	0.0000	0.0456	(0.1257)	0.0000	1	(0.0801)	01/06/2025
300738.ZK	12/04/2024	SDB3260123601	(1,100.00)	1.7938	(1,973.15)	(1,973.15)	0.0000	4.5800	(1,261.7647)	0.0000	0.2510	(0.6916)	0.0000	1	(0.4405)	01/06/2025
300738.ZK	12/04/2024	SDB3260123601	(1,900.00)	1.7938	(3,408.17)	(3,408.17)	0.0000	4.5800	(1,261.7647)	0.0000	0.4336	(1.1945)	0.0000	1	(0.7609)	01/06/2025
300738.ZK	12/04/2024	SDB3260123601	(2,000.00)	1.7938	(3,587.54)	(3,587.54)	0.0000	4.5800	(1,261.7647)	0.0000	0.4564	(1.2574)	0.0000	1	(0.8010)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
GUANGDONG AOFEI DATA TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300738.ZK	12/04/2024	SDB3260123601	(500.00)	1.7938	(896.89)	(896.89)	0.0000	4.5800	(1,261.7647)	0.0000	0.1141	(0.3143)	0.0000	1	(0.2002)	01/06/2025
300738.ZK	12/04/2024	SDB3260123601	(1,500.00)	1.7938	(2,690.66)	(2,690.66)	0.0000	4.5800	(1,261.7647)	0.0000	0.3423	(0.9430)	0.0000	1	(0.6007)	01/06/2025
300738.ZK	12/04/2024	SDB3260123601	(1,000.00)	1.7938	(1,793.77)	(1,793.77)	0.0000	4.5800	(1,261.7647)	0.0000	0.2282	(0.6287)	0.0000	1	(0.4005)	01/06/2025
TOTAL GUANGDONG AOFEI DATA TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND												207.8648	(836.8043)	0.0000	(628.9394)	

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Fund: ALL
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Equity Synthetic Interest Settlement AR=302314.6

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066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
GUANGDONG BAOLIHUA NEW ENERGY STOCK CO., LTD. CMN CLASS A SERIES NORTHBOUND																
000690.ZK	01/03/2025	SDB3260122983	(10.00)	0.6293	(6.37)	(6.29)	0.0000	4.3300	(725.0000)	0.0000	0.0023	(0.0038)	0.0000	3	(0.0015)	01/06/2025
000690.ZK	01/02/2025	SDB3260122983	(10.00)	0.6353	(6.37)	(6.35)	0.0000	4.3300	(725.0000)	0.0000	0.0008	(0.0013)	0.0000	1	(0.0005)	01/06/2025
000690.ZK	12/31/2024	SDB3260122983	(10.00)	0.6448	(6.37)	(6.45)	0.0000	4.3300	(725.0000)	0.0000	0.0015	(0.0026)	0.0000	2	(0.0011)	01/06/2025
000690.ZK	12/30/2024	SDB3260122983	(10.00)	0.6365	(6.37)	(6.37)	0.0000	4.3300	(725.0000)	0.0000	0.0008	(0.0013)	0.0000	1	(0.0005)	01/06/2025
000690.ZK	12/27/2024	SDB3260122983	(10.00)	0.6431	(6.37)	(6.43)	0.0000	4.3300	(725.0000)	0.0000	0.0023	(0.0039)	0.0000	3	(0.0016)	01/06/2025
000690.ZK	12/26/2024	SDB3260122983	(10.00)	0.6535	(6.37)	(6.54)	0.0000	4.3300	(725.0000)	0.0000	0.0008	(0.0013)	0.0000	1	(0.0005)	01/06/2025
000690.ZK	12/24/2024	SDB3260122983	(10.00)	0.6535	(6.37)	(6.54)	0.0000	4.3300	(725.0000)	0.0000	0.0015	(0.0026)	0.0000	2	(0.0011)	01/06/2025
000690.ZK	12/23/2024	SDB3260122983	(10.00)	0.6529	(6.37)	(6.53)	0.0000	4.3300	(725.0000)	0.0000	0.0008	(0.0013)	0.0000	1	(0.0005)	01/06/2025
000690.ZK	12/20/2024	SDB3260122983	(10.00)	0.6391	(6.37)	(6.39)	0.0000	4.3300	(725.0000)	0.0000	0.0023	(0.0039)	0.0000	3	(0.0016)	01/06/2025
000690.ZK	12/19/2024	SDB3260122983	(10.00)	0.6408	(6.37)	(6.41)	0.0000	4.5800	(725.0000)	0.0000	0.0008	(0.0013)	0.0000	1	(0.0005)	01/06/2025
000690.ZK	12/18/2024	SDB3260122983	(10.00)	0.6380	(6.37)	(6.38)	0.0000	4.5800	(725.0000)	0.0000	0.0008	(0.0013)	0.0000	1	(0.0005)	01/06/2025
000690.ZK	12/17/2024	SDB3260122983	(10.00)	0.6537	(6.37)	(6.54)	0.0000	4.5800	(725.0000)	0.0000	0.0008	(0.0013)	0.0000	1	(0.0005)	01/06/2025
000690.ZK	12/16/2024	SDB3260122983	(10.00)	0.6518	(6.37)	(6.52)	0.0000	4.5800	(725.0000)	0.0000	0.0008	(0.0013)	0.0000	1	(0.0005)	01/06/2025
000690.ZK	12/13/2024	SDB3260122983	(10.00)	0.6461	(6.37)	(6.46)	0.0000	4.5800	(725.0000)	0.0000	0.0024	(0.0039)	0.0000	3	(0.0015)	01/06/2025
000690.ZK	12/12/2024	SDB3260122983	(10.00)	0.6446	(6.37)	(6.45)	0.0000	4.5800	(725.0000)	0.0000	0.0008	(0.0013)	0.0000	1	(0.0005)	01/06/2025
000690.ZK	12/11/2024	SDB3260122983	(10.00)	0.6457	(6.37)	(6.46)	0.0000	4.5800	(725.0000)	0.0000	0.0008	(0.0013)	0.0000	1	(0.0005)	01/06/2025
000690.ZK	12/10/2024	SDB3260122983	(10.00)	0.6323	(6.37)	(6.32)	0.0000	4.5800	(725.0000)	0.0000	0.0008	(0.0013)	0.0000	1	(0.0005)	01/06/2025
000690.ZK	12/09/2024	SDB3260122983	(10.00)	0.6342	(6.37)	(6.34)	0.0000	4.5800	(725.0000)	0.0000	0.0008	(0.0013)	0.0000	1	(0.0005)	01/06/2025
000690.ZK	12/06/2024	SDB3260122983	(10.00)	0.6411	(6.37)	(6.41)	0.0000	4.5800	(725.0000)	0.0000	0.0024	(0.0039)	0.0000	3	(0.0014)	01/06/2025
000690.ZK	12/05/2024	SDB3260122983	(10.00)	0.6382	(6.37)	(6.38)	0.0000	4.5800	(725.0000)	0.0000	0.0008	(0.0013)	0.0000	1	(0.0005)	01/06/2025
000690.ZK	12/04/2024	SDB3260122983	(10.00)	0.6371	(6.37)	(6.37)	0.0000	4.5800	(725.0000)	0.0000	0.0008	(0.0013)	0.0000	1	(0.0005)	01/06/2025
TOTAL GUANGDONG BAOLIHUA NEW ENERGY STOCK CO., LTD. CMN CLASS A SERIES NORTHBOUND												0.0260	(0.0427)	0.0000	(0.0167)	

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066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
GUANGDONG GOLDEN GLASS TECHNOLOGIES LIMITED CMN CLASS A SERIES NORTHBOUND																
300093.ZK	12/13/2024	SDB3264054712	(100.00)	2.7704	(277.04)	(277.04)	0.0000	4.5800	(2,250.0000)	0.0000	0.1057	(0.5194)	0.0000	3	(0.4137)	01/06/2025
300093.ZK	12/13/2024	SDB3264054712	(600.00)	2.7405	(1,644.29)	(1,644.29)	0.0000	4.5800	(2,250.0000)	0.0000	0.6276	(3.0830)	0.0000	3	(2.4555)	01/06/2025
300093.ZK	12/11/2024	SDB3263868402	(100.00)	2.7365	(273.65)	(273.65)	0.0000	4.5800	(1,750.0000)	0.0000	0.0348	(0.1330)	0.0000	1	(0.0982)	01/06/2025
300093.ZK	12/11/2024	SDB3263868402	(900.00)	2.7725	(2,495.22)	(2,495.22)	0.0000	4.5800	(1,750.0000)	0.0000	0.3174	(1.2130)	0.0000	1	(0.8955)	01/06/2025
300093.ZK	12/05/2024	SDB3263372419	(4,600.00)	2.6460	(12,224.46)	(12,171.47)	0.0000	4.5800	(2,250.0000)	0.0000	1.5552	(7.6072)	0.0000	1	(6.0519)	01/06/2025
300093.ZK	12/04/2024	SDB3263372419	(4,600.00)	2.6575	(12,224.46)	(12,224.46)	0.0000	4.5800	(2,250.0000)	0.0000	1.5552	(7.6403)	0.0000	1	(6.0851)	01/06/2025
TOTAL GUANGDONG GOLDEN GLASS TECHNOLOGIES LIMITED CMN CLASS A SERIES NORTHBOUND											4.1960	(20.1959)	0.0000		(15.9999)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
GUANGDONG GUANHAO HIGH-TECH CO LTD CMN CLASS A SERIES NORTHBOUND																
600433.SH	01/03/2025	SDB3263040688	(3,800.00)	0.4433	(1,748.95)	(1,684.38)	0.0000	4.3300	(1,767.5125)	0.0000	0.6311	(2.4810)	0.0000	3	(1.8499)	01/06/2025
600433.SH	01/03/2025	SDB3263040688	(9,000.00)	0.4433	(4,187.88)	(3,989.33)	0.0000	4.3300	(1,767.5125)	0.0000	1.5111	(5.8760)	0.0000	3	(4.3649)	01/06/2025
600433.SH	01/03/2025	SDB3263040688	(500.00)	0.4433	(244.90)	(221.63)	0.0000	4.3300	(1,767.5125)	0.0000	0.0884	(0.3264)	0.0000	3	(0.2381)	01/06/2025
600433.SH	01/03/2025	SDB3263040688	(700.00)	0.4433	(353.83)	(310.28)	0.0000	4.3300	(1,767.5125)	0.0000	0.1277	(0.4570)	0.0000	3	(0.3293)	01/06/2025
600433.SH	01/03/2025	SDB3263040688	(600.00)	0.4433	(299.84)	(265.96)	0.0000	4.3300	(1,767.5125)	0.0000	0.1082	(0.3917)	0.0000	3	(0.2835)	01/06/2025
600433.SH	01/03/2025	SDB3263040688	(2,700.00)	0.4433	(1,343.07)	(1,196.80)	0.0000	4.3300	(1,767.5125)	0.0000	0.4846	(1.7628)	0.0000	3	(1.2782)	01/06/2025
600433.SH	01/03/2025	SDB3263040688	(4,000.00)	0.4433	(1,969.76)	(1,773.04)	0.0000	4.3300	(1,767.5125)	0.0000	0.7108	(2.6116)	0.0000	3	(1.9008)	01/06/2025
600433.SH	01/03/2025	SDB3263040688	(200.00)	0.4433	(98.60)	(88.65)	0.0000	4.3300	(1,767.5125)	0.0000	0.0356	(0.1306)	0.0000	3	(0.0950)	01/06/2025
600433.SH	01/03/2025	SDB3263040688	(3,100.00)	0.4433	(1,518.29)	(1,374.10)	0.0000	4.3300	(1,767.5125)	0.0000	0.5479	(2.0240)	0.0000	3	(1.4761)	01/06/2025
600433.SH	01/03/2025	SDB3263040688	(17,300.00)	0.4433	(8,602.96)	(7,668.38)	0.0000	4.3300	(1,767.5125)	0.0000	3.1042	(11.2950)	0.0000	3	(8.1907)	01/06/2025
600433.SH	01/03/2025	SDB3263040688	(16,500.00)	0.4433	(7,780.76)	(7,313.77)	0.0000	4.3300	(1,767.5125)	0.0000	2.8076	(10.7727)	0.0000	3	(7.9651)	01/06/2025
600433.SH	01/03/2025	SDB3263040688	(6,900.00)	0.4433	(3,234.63)	(3,058.49)	0.0000	4.3300	(1,767.5125)	0.0000	1.1672	(4.5049)	0.0000	3	(3.3378)	01/06/2025
600433.SH	01/03/2025	SDB3263040688	(1,500.00)	0.4433	(713.48)	(664.89)	0.0000	4.3300	(1,767.5125)	0.0000	0.2574	(0.9793)	0.0000	3	(0.7219)	01/06/2025
600433.SH	01/03/2025	SDB3263040688	(300.00)	0.4433	(142.24)	(132.98)	0.0000	4.3300	(1,767.5125)	0.0000	0.0513	(0.1959)	0.0000	3	(0.1445)	01/06/2025
600433.SH	01/03/2025	SDB3263040688	(900.00)	0.4433	(425.36)	(398.93)	0.0000	4.3300	(1,767.5125)	0.0000	0.1535	(0.5876)	0.0000	3	(0.4341)	01/06/2025
600433.SH	01/03/2025	SDB3263040688	(3,400.00)	0.4433	(1,606.93)	(1,507.08)	0.0000	4.3300	(1,767.5125)	0.0000	0.5798	(2.2198)	0.0000	3	(1.6400)	01/06/2025
600433.SH	01/03/2025	SDB3263040688	(4,800.00)	0.4433	(2,268.61)	(2,127.64)	0.0000	4.3300	(1,767.5125)	0.0000	0.8186	(3.1339)	0.0000	3	(2.3153)	01/06/2025
600433.SH	01/03/2025	SDB3263040688	(8,700.00)	0.4433	(4,111.85)	(3,856.35)	0.0000	4.3300	(1,767.5125)	0.0000	1.4837	(5.6801)	0.0000	3	(4.1964)	01/06/2025
600433.SH	01/03/2025	SDB3263040688	(3,300.00)	0.4433	(1,559.67)	(1,462.75)	0.0000	4.3300	(1,767.5125)	0.0000	0.5628	(2.1545)	0.0000	3	(1.5918)	01/06/2025
600433.SH	01/03/2025	SDB3263040688	(11,300.00)	0.4433	(5,340.69)	(5,008.83)	0.0000	4.3300	(1,767.5125)	0.0000	1.9271	(7.3776)	0.0000	3	(5.4505)	01/06/2025
600433.SH	01/02/2025	SDB3263040688	(3,800.00)	0.4477	(1,748.95)	(1,701.39)	0.0000	4.3300	(1,767.5125)	0.0000	0.2104	(0.8353)	0.0000	1	(0.6250)	01/06/2025
600433.SH	01/02/2025	SDB3263040688	(9,000.00)	0.4477	(4,187.88)	(4,029.61)	0.0000	4.3300	(1,767.5125)	0.0000	0.5037	(1.9784)	0.0000	1	(1.4747)	01/06/2025
600433.SH	01/02/2025	SDB3263040688	(500.00)	0.4477	(244.90)	(223.87)	0.0000	4.3300	(1,767.5125)	0.0000	0.0295	(0.1099)	0.0000	1	(0.0805)	01/06/2025
600433.SH	01/02/2025	SDB3263040688	(700.00)	0.4477	(353.83)	(313.41)	0.0000	4.3300	(1,767.5125)	0.0000	0.0426	(0.1539)	0.0000	1	(0.1113)	01/06/2025
600433.SH	01/02/2025	SDB3263040688	(600.00)	0.4477	(299.84)	(268.64)	0.0000	4.3300	(1,767.5125)	0.0000	0.0361	(0.1319)	0.0000	1	(0.0958)	01/06/2025
600433.SH	01/02/2025	SDB3263040688	(2,700.00)	0.4477	(1,343.07)	(1,208.88)	0.0000	4.3300	(1,767.5125)	0.0000	0.1615	(0.5935)	0.0000	1	(0.4320)	01/06/2025
600433.SH	01/02/2025	SDB3263040688	(4,000.00)	0.4477	(1,969.76)	(1,790.94)	0.0000	4.3300	(1,767.5125)	0.0000	0.2369	(0.8793)	0.0000	1	(0.6424)	01/06/2025
600433.SH	01/02/2025	SDB3263040688	(200.00)	0.4477	(98.60)	(89.55)	0.0000	4.3300	(1,767.5125)	0.0000	0.0119	(0.0440)	0.0000	1	(0.0321)	01/06/2025
600433.SH	01/02/2025	SDB3263040688	(3,100.00)	0.4477	(1,518.29)	(1,387.98)	0.0000	4.3300	(1,767.5125)	0.0000	0.1826	(0.6815)	0.0000	1	(0.4988)	01/06/2025
600433.SH	01/02/2025	SDB3263040688	(17,300.00)	0.4477	(8,602.96)	(7,745.80)	0.0000	4.3300	(1,767.5125)	0.0000	1.0347	(3.8030)	0.0000	1	(2.7683)	01/06/2025
600433.SH	01/02/2025	SDB3263040688	(16,500.00)	0.4477	(7,780.76)	(7,387.61)	0.0000	4.3300	(1,767.5125)	0.0000	0.9359	(3.6271)	0.0000	1	(2.6913)	01/06/2025
600433.SH	01/02/2025	SDB3263040688	(6,900.00)	0.4477	(3,234.63)	(3,089.36)	0.0000	4.3300	(1,767.5125)	0.0000	0.3891	(1.5168)	0.0000	1	(1.1277)	01/06/2025
600433.SH	01/02/2025	SDB3263040688	(1,500.00)	0.4477	(713.48)	(671.60)	0.0000	4.3300	(1,767.5125)	0.0000	0.0858	(0.3297)	0.0000	1	(0.2439)	01/06/2025
600433.SH	01/02/2025	SDB3263040688	(300.00)	0.4477	(142.24)	(134.32)	0.0000	4.3300	(1,767.5125)	0.0000	0.0171	(0.0659)	0.0000	1	(0.0488)	01/06/2025
600433.SH	01/02/2025	SDB3263040688	(900.00)	0.4477	(425.36)	(402.96)	0.0000	4.3300	(1,767.5125)	0.0000	0.0512	(0.1978)	0.0000	1	(0.1467)	01/06/2025
600433.SH	01/02/2025	SDB3263040688	(3,400.00)	0.4477	(1,606.93)	(1,522.30)	0.0000	4.3300	(1,767.5125)	0.0000	0.1933	(0.7474)	0.0000	1	(0.5541)	01/06/2025
600433.SH	01/02/2025	SDB3263040688	(4,800.00)	0.4477	(2,268.61)	(2,149.12)	0.0000	4.3300	(1,767.5125)	0.0000	0.2729	(1.0552)	0.0000	1	(0.7823)	01/06/2025
600433.SH	01/02/2025	SDB3263040688	(8,700.00)	0.4477	(4,111.85)	(3,895.29)	0.0000	4.3300	(1,767.5125)	0.0000	0.4946	(1.9125)	0.0000	1	(1.4179)	01/06/2025
600433.SH	01/02/2025	SDB3263040688	(3,300.00)	0.4477	(1,559.67)	(1,477.52)	0.0000	4.3300	(1,767.5125)	0.0000	0.1876	(0.7254)	0.0000	1	(0.5378)	01/06/2025
600433.SH	01/02/2025	SDB3263040688	(11,300.00)	0.4477	(5,340.69)	(5,059.39)	0.0000	4.3300	(1,767.5125)	0.0000	0.6424	(2.4840)	0.0000	1	(1.8417)	01/06/2025
600433.SH	12/31/2024	SDB3263040688	(3,800.00)	0.4491	(1,748.95)	(1,706.45)	0.0000	4.3300	(1,767.5125)	0.0000	0.4207	(1.6757)	0.0000	2	(1.2549)	01/06/2025
600433.SH	12/31/2024	SDB3263040688	(9,000.00)	0.4491	(4,187.88)	(4,041.59)	0.0000	4.3300	(1,767.5125)	0.0000	1.0074	(3.9686)	0.0000	2	(2.9612)	01/06/2025
600433.SH	12/31/2024	SDB3263040688	(500.00)	0.4491	(244.90)	(224.53)	0.0000	4.3300	(1,767.5125)	0.0000	0.0589	(0.2205)	0.0000	2	(0.1616)	01/06/2025
600433.SH	12/31/2024	SDB3263040688	(700.00)	0.4491	(353.83)	(314.35)	0.0000	4.3300	(1,767.5125)	0.0000	0.0851	(0.3087)	0.0000	2	(0.2236)	01/06/2025
600433.SH	12/31/2024	SDB3263040688	(600.00)	0.4491	(299.84)	(269.44)	0.0000	4.3300	(1,767.5125)	0.0000	0.0721	(0.2646)	0.0000	2	(0.1924)	01/06/2025
600433.SH	12/31/2024	SDB3263040688	(2,700.00)	0.4491	(1,343.07)	(1,212.48)	0.0000	4.3300	(1,767.5125)	0.0000	0.3231	(1.1906)	0.0000	2	(0.8675)	01/06/2025
600433.SH	12/31/2024	SDB3263040688	(4,000.00)	0.4491	(1,969.76)	(1,796.26)	0.0000	4.3300	(1,767.5125)	0.0000	0.4738	(1.7638)	0.0000	2	(1.2900)	01/06/2025
600433.SH	12/31/2024	SDB3263040688	(200.00)	0.4491	(98.60)	(89.81)	0.0000	4.3300	(1,767.5125)	0.0000	0.0237	(0.0882)	0.0000	2	(0.0645)	01/06/2025
600433.SH	12/31/2024	SDB3263040688	(3,100.00)	0.4491	(1,518.29)	(1,392.10)	0.0000	4.3300	(1,767.5125)	0.0000	0.3652	(1.3670)	0.0000	2	(1.0017)	01/06/2025
600433.SH	12/31/2024	SDB3263040688	(17,300.00)	0.4491	(8,602.96)	(7,768.84)	0.0000	4.3300	(1,767.5125)	0.0000	2.0695	(7.6286)	0.0000	2	(5.5591)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
GUANGDONG GUANHAO HIGH-TECH CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600433.SH	12/31/2024	SDB3263040688	(16,500.00)	0.4491	(7,780.76)	(7,409.59)	0.0000	4.3300	(1,767.5125)	0.0000	1.8717	(7.2759)	0.0000	2	(5.4042)	01/06/2025
600433.SH	12/31/2024	SDB3263040688	(6,900.00)	0.4491	(3,234.63)	(3,098.56)	0.0000	4.3300	(1,767.5125)	0.0000	0.7781	(3.0426)	0.0000	2	(2.2645)	01/06/2025
600433.SH	12/31/2024	SDB3263040688	(1,500.00)	0.4491	(713.48)	(673.60)	0.0000	4.3300	(1,767.5125)	0.0000	0.1716	(0.6614)	0.0000	2	(0.4898)	01/06/2025
600433.SH	12/31/2024	SDB3263040688	(300.00)	0.4491	(142.24)	(134.72)	0.0000	4.3300	(1,767.5125)	0.0000	0.0342	(0.1323)	0.0000	2	(0.0981)	01/06/2025
600433.SH	12/31/2024	SDB3263040688	(900.00)	0.4491	(425.36)	(404.16)	0.0000	4.3300	(1,767.5125)	0.0000	0.1023	(0.3969)	0.0000	2	(0.2945)	01/06/2025
600433.SH	12/31/2024	SDB3263040688	(3,400.00)	0.4491	(1,606.93)	(1,526.82)	0.0000	4.3300	(1,767.5125)	0.0000	0.3866	(1.4993)	0.0000	2	(1.1127)	01/06/2025
600433.SH	12/31/2024	SDB3263040688	(4,800.00)	0.4491	(2,268.61)	(2,155.52)	0.0000	4.3300	(1,767.5125)	0.0000	0.5457	(2.1166)	0.0000	2	(1.5709)	01/06/2025
600433.SH	12/31/2024	SDB3263040688	(8,700.00)	0.4491	(4,111.85)	(3,906.87)	0.0000	4.3300	(1,767.5125)	0.0000	0.9891	(3.8364)	0.0000	2	(2.8472)	01/06/2025
600433.SH	12/31/2024	SDB3263040688	(3,300.00)	0.4491	(1,559.67)	(1,481.92)	0.0000	4.3300	(1,767.5125)	0.0000	0.3752	(1.4552)	0.0000	2	(1.0800)	01/06/2025
600433.SH	12/31/2024	SDB3263040688	(11,300.00)	0.4491	(5,340.69)	(5,074.45)	0.0000	4.3300	(1,767.5125)	0.0000	1.2847	(4.9829)	0.0000	2	(3.6981)	01/06/2025
600433.SH	12/30/2024	SDB3263040688	(3,800.00)	0.4545	(1,748.95)	(1,726.95)	0.0000	4.3300	(1,767.5125)	0.0000	0.2104	(0.8479)	0.0000	1	(0.6375)	01/06/2025
600433.SH	12/30/2024	SDB3263040688	(9,000.00)	0.4545	(4,187.88)	(4,090.15)	0.0000	4.3300	(1,767.5125)	0.0000	0.5037	(2.0082)	0.0000	1	(1.5045)	01/06/2025
600433.SH	12/30/2024	SDB3263040688	(500.00)	0.4545	(244.90)	(227.23)	0.0000	4.3300	(1,767.5125)	0.0000	0.0295	(0.1116)	0.0000	1	(0.0821)	01/06/2025
600433.SH	12/30/2024	SDB3263040688	(700.00)	0.4545	(353.83)	(318.12)	0.0000	4.3300	(1,767.5125)	0.0000	0.0426	(0.1562)	0.0000	1	(0.1136)	01/06/2025
600433.SH	12/30/2024	SDB3263040688	(600.00)	0.4545	(299.84)	(272.68)	0.0000	4.3300	(1,767.5125)	0.0000	0.0361	(0.1339)	0.0000	1	(0.0978)	01/06/2025
600433.SH	12/30/2024	SDB3263040688	(2,700.00)	0.4545	(1,343.07)	(1,227.04)	0.0000	4.3300	(1,767.5125)	0.0000	0.1615	(0.6024)	0.0000	1	(0.4409)	01/06/2025
600433.SH	12/30/2024	SDB3263040688	(4,000.00)	0.4545	(1,969.76)	(1,817.84)	0.0000	4.3300	(1,767.5125)	0.0000	0.2369	(0.8925)	0.0000	1	(0.6556)	01/06/2025
600433.SH	12/30/2024	SDB3263040688	(200.00)	0.4545	(98.60)	(90.89)	0.0000	4.3300	(1,767.5125)	0.0000	0.0119	(0.0446)	0.0000	1	(0.0328)	01/06/2025
600433.SH	12/30/2024	SDB3263040688	(3,100.00)	0.4545	(1,518.29)	(1,408.83)	0.0000	4.3300	(1,767.5125)	0.0000	0.1826	(0.6917)	0.0000	1	(0.5091)	01/06/2025
600433.SH	12/30/2024	SDB3263040688	(17,300.00)	0.4545	(8,602.96)	(7,862.18)	0.0000	4.3300	(1,767.5125)	0.0000	1.0347	(3.8601)	0.0000	1	(2.8254)	01/06/2025
600433.SH	12/30/2024	SDB3263040688	(16,500.00)	0.4545	(7,780.76)	(7,498.61)	0.0000	4.3300	(1,767.5125)	0.0000	0.9359	(3.6816)	0.0000	1	(2.7458)	01/06/2025
600433.SH	12/30/2024	SDB3263040688	(6,900.00)	0.4545	(3,234.63)	(3,135.78)	0.0000	4.3300	(1,767.5125)	0.0000	0.3891	(1.5396)	0.0000	1	(1.1505)	01/06/2025
600433.SH	12/30/2024	SDB3263040688	(1,500.00)	0.4545	(713.48)	(681.69)	0.0000	4.3300	(1,767.5125)	0.0000	0.0858	(0.3347)	0.0000	1	(0.2489)	01/06/2025
600433.SH	12/30/2024	SDB3263040688	(300.00)	0.4545	(142.24)	(136.34)	0.0000	4.3300	(1,767.5125)	0.0000	0.0171	(0.0669)	0.0000	1	(0.0498)	01/06/2025
600433.SH	12/30/2024	SDB3263040688	(900.00)	0.4545	(425.36)	(409.01)	0.0000	4.3300	(1,767.5125)	0.0000	0.0512	(0.2008)	0.0000	1	(0.1497)	01/06/2025
600433.SH	12/30/2024	SDB3263040688	(3,400.00)	0.4545	(1,606.93)	(1,545.17)	0.0000	4.3300	(1,767.5125)	0.0000	0.1933	(0.7586)	0.0000	1	(0.5654)	01/06/2025
600433.SH	12/30/2024	SDB3263040688	(4,800.00)	0.4545	(2,268.61)	(2,181.41)	0.0000	4.3300	(1,767.5125)	0.0000	0.2729	(1.0710)	0.0000	1	(0.7982)	01/06/2025
600433.SH	12/30/2024	SDB3263040688	(8,700.00)	0.4545	(4,111.85)	(3,953.81)	0.0000	4.3300	(1,767.5125)	0.0000	0.4946	(1.9412)	0.0000	1	(1.4467)	01/06/2025
600433.SH	12/30/2024	SDB3263040688	(3,300.00)	0.4545	(1,559.67)	(1,499.72)	0.0000	4.3300	(1,767.5125)	0.0000	0.1876	(0.7363)	0.0000	1	(0.5487)	01/06/2025
600433.SH	12/30/2024	SDB3263040688	(11,300.00)	0.4545	(5,340.69)	(5,135.41)	0.0000	4.3300	(1,767.5125)	0.0000	0.6424	(2.5214)	0.0000	1	(1.8790)	01/06/2025
600433.SH	12/27/2024	SDB3263040688	(500.00)	0.4871	(244.90)	(243.57)	0.0000	4.3300	(1,770.0980)	0.0000	0.0884	(0.3593)	0.0000	3	(0.2709)	01/06/2025
600433.SH	12/27/2024	SDB3263040688	(700.00)	0.4871	(353.83)	(341.00)	0.0000	4.3300	(1,770.0980)	0.0000	0.1277	(0.5030)	0.0000	3	(0.3753)	01/06/2025
600433.SH	12/27/2024	SDB3263040688	(600.00)	0.4871	(299.84)	(292.28)	0.0000	4.3300	(1,770.0980)	0.0000	0.1082	(0.4311)	0.0000	3	(0.3229)	01/06/2025
600433.SH	12/27/2024	SDB3263040688	(2,700.00)	0.4871	(1,343.07)	(1,315.27)	0.0000	4.3300	(1,770.0980)	0.0000	0.4846	(1.9401)	0.0000	3	(1.4555)	01/06/2025
600433.SH	12/27/2024	SDB3263040688	(4,000.00)	0.4871	(1,969.76)	(1,948.55)	0.0000	4.3300	(1,770.0980)	0.0000	0.7108	(2.8743)	0.0000	3	(2.1635)	01/06/2025
600433.SH	12/27/2024	SDB3263040688	(200.00)	0.4871	(98.60)	(97.43)	0.0000	4.3300	(1,770.0980)	0.0000	0.0356	(0.1437)	0.0000	3	(0.1081)	01/06/2025
600433.SH	12/27/2024	SDB3263040688	(3,100.00)	0.4871	(1,518.29)	(1,510.12)	0.0000	4.3300	(1,770.0980)	0.0000	0.5479	(2.2276)	0.0000	3	(1.6797)	01/06/2025
600433.SH	12/27/2024	SDB3263040688	(17,300.00)	0.4871	(8,602.96)	(8,427.47)	0.0000	4.3300	(1,770.0980)	0.0000	3.1042	(12.4312)	0.0000	3	(9.3270)	01/06/2025
600433.SH	12/27/2024	SDB3263040688	(16,500.00)	0.4871	(7,780.76)	(8,037.76)	0.0000	4.3300	(1,770.0980)	0.0000	2.8076	(11.8564)	0.0000	3	(9.0488)	01/06/2025
600433.SH	12/27/2024	SDB3263040688	(6,900.00)	0.4871	(3,234.63)	(3,361.25)	0.0000	4.3300	(1,770.0980)	0.0000	1.1672	(4.9581)	0.0000	3	(3.7909)	01/06/2025
600433.SH	12/27/2024	SDB3263040688	(1,500.00)	0.4871	(713.48)	(730.71)	0.0000	4.3300	(1,770.0980)	0.0000	0.2574	(1.0779)	0.0000	3	(0.8204)	01/06/2025
600433.SH	12/27/2024	SDB3263040688	(300.00)	0.4871	(142.24)	(146.14)	0.0000	4.3300	(1,770.0980)	0.0000	0.0513	(0.2156)	0.0000	3	(0.1642)	01/06/2025
600433.SH	12/27/2024	SDB3263040688	(900.00)	0.4871	(425.36)	(438.42)	0.0000	4.3300	(1,770.0980)	0.0000	0.1535	(0.6467)	0.0000	3	(0.4932)	01/06/2025
600433.SH	12/27/2024	SDB3263040688	(3,400.00)	0.4871	(1,606.93)	(1,656.27)	0.0000	4.3300	(1,770.0980)	0.0000	0.5798	(2.4431)	0.0000	3	(1.8633)	01/06/2025
600433.SH	12/27/2024	SDB3263040688	(4,800.00)	0.4871	(2,268.61)	(2,338.26)	0.0000	4.3300	(1,770.0980)	0.0000	0.8186	(3.4491)	0.0000	3	(2.6305)	01/06/2025
600433.SH	12/27/2024	SDB3263040688	(8,700.00)	0.4871	(4,111.85)	(4,238.09)	0.0000	4.3300	(1,770.0980)	0.0000	1.4837	(6.2515)	0.0000	3	(4.7678)	01/06/2025
600433.SH	12/27/2024	SDB3263040688	(3,300.00)	0.4871	(1,559.67)	(1,607.55)	0.0000	4.3300	(1,770.0980)	0.0000	0.5628	(2.3713)	0.0000	3	(1.8085)	01/06/2025
600433.SH	12/27/2024	SDB3263040688	(11,300.00)	0.4871	(5,340.69)	(5,504.65)	0.0000	4.3300	(1,770.0980)	0.0000	1.9271	(8.1198)	0.0000	3	(6.1927)	01/06/2025
600433.SH	12/26/2024	SDB3263040688	(500.00)	0.4826	(244.90)	(241.32)	0.0000	4.3300	(1,770.0980)	0.0000	0.0295	(0.1187)	0.0000	1	(0.0892)	01/06/2025
600433.SH	12/26/2024	SDB3263040688	(700.00)	0.4826	(353.83)	(337.85)	0.0000	4.3300	(1,770.0980)	0.0000	0.0426	(0.1661)	0.0000	1	(0.1236)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
GUANGDONG GUANHAO HIGH-TECH CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600433.SH	12/26/2024	SDB3263040688	(600.00)	0.4826	(299.84)	(289.58)	0.0000	4.3300	(1,770.0980)	0.0000	0.0361	(0.1424)	0.0000	1	(0.1063)	01/06/2025
600433.SH	12/26/2024	SDB3263040688	(2,700.00)	0.4826	(1,343.07)	(1,303.12)	0.0000	4.3300	(1,770.0980)	0.0000	0.1615	(0.6407)	0.0000	1	(0.4792)	01/06/2025
600433.SH	12/26/2024	SDB3263040688	(4,000.00)	0.4826	(1,969.76)	(1,930.54)	0.0000	4.3300	(1,770.0980)	0.0000	0.2369	(0.9492)	0.0000	1	(0.7123)	01/06/2025
600433.SH	12/26/2024	SDB3263040688	(200.00)	0.4826	(98.60)	(96.53)	0.0000	4.3300	(1,770.0980)	0.0000	0.0119	(0.0475)	0.0000	1	(0.0356)	01/06/2025
600433.SH	12/26/2024	SDB3263040688	(3,100.00)	0.4826	(1,518.29)	(1,496.17)	0.0000	4.3300	(1,770.0980)	0.0000	0.1826	(0.7357)	0.0000	1	(0.5530)	01/06/2025
600433.SH	12/26/2024	SDB3263040688	(17,300.00)	0.4826	(8,602.96)	(8,349.60)	0.0000	4.3300	(1,770.0980)	0.0000	1.0347	(4.1054)	0.0000	1	(3.0707)	01/06/2025
600433.SH	12/26/2024	SDB3263040688	(16,500.00)	0.4826	(7,780.76)	(7,963.49)	0.0000	4.3300	(1,770.0980)	0.0000	0.9359	(3.9156)	0.0000	1	(2.9797)	01/06/2025
600433.SH	12/26/2024	SDB3263040688	(6,900.00)	0.4826	(3,234.63)	(3,330.19)	0.0000	4.3300	(1,770.0980)	0.0000	0.3891	(1.6374)	0.0000	1	(1.2484)	01/06/2025
600433.SH	12/26/2024	SDB3263040688	(1,500.00)	0.4826	(713.48)	(723.95)	0.0000	4.3300	(1,770.0980)	0.0000	0.0858	(0.3560)	0.0000	1	(0.2701)	01/06/2025
600433.SH	12/26/2024	SDB3263040688	(300.00)	0.4826	(142.24)	(144.79)	0.0000	4.3300	(1,770.0980)	0.0000	0.0171	(0.0712)	0.0000	1	(0.0541)	01/06/2025
600433.SH	12/26/2024	SDB3263040688	(900.00)	0.4826	(425.36)	(434.37)	0.0000	4.3300	(1,770.0980)	0.0000	0.0512	(0.2136)	0.0000	1	(0.1624)	01/06/2025
600433.SH	12/26/2024	SDB3263040688	(3,400.00)	0.4826	(1,606.93)	(1,640.96)	0.0000	4.3300	(1,770.0980)	0.0000	0.1933	(0.8069)	0.0000	1	(0.6136)	01/06/2025
600433.SH	12/26/2024	SDB3263040688	(4,800.00)	0.4826	(2,268.61)	(2,316.65)	0.0000	4.3300	(1,770.0980)	0.0000	0.2729	(1.1391)	0.0000	1	(0.8662)	01/06/2025
600433.SH	12/26/2024	SDB3263040688	(8,700.00)	0.4826	(4,111.85)	(4,198.93)	0.0000	4.3300	(1,770.0980)	0.0000	0.4946	(2.0646)	0.0000	1	(1.5700)	01/06/2025
600433.SH	12/26/2024	SDB3263040688	(3,300.00)	0.4826	(1,559.67)	(1,592.70)	0.0000	4.3300	(1,770.0980)	0.0000	0.1876	(0.7831)	0.0000	1	(0.5955)	01/06/2025
600433.SH	12/26/2024	SDB3263040688	(11,300.00)	0.4826	(5,340.69)	(5,453.79)	0.0000	4.3300	(1,770.0980)	0.0000	0.6424	(2.6816)	0.0000	1	(2.0392)	01/06/2025
600433.SH	12/24/2024	SDB3263040688	(500.00)	0.4826	(244.90)	(241.32)	0.0000	4.3300	(1,770.0980)	0.0000	0.0589	(0.2373)	0.0000	2	(0.1784)	01/06/2025
600433.SH	12/24/2024	SDB3263040688	(700.00)	0.4826	(353.83)	(337.85)	0.0000	4.3300	(1,770.0980)	0.0000	0.0851	(0.3322)	0.0000	2	(0.2471)	01/06/2025
600433.SH	12/24/2024	SDB3263040688	(600.00)	0.4826	(299.84)	(289.58)	0.0000	4.3300	(1,770.0980)	0.0000	0.0721	(0.2848)	0.0000	2	(0.2126)	01/06/2025
600433.SH	12/24/2024	SDB3263040688	(2,700.00)	0.4826	(1,343.07)	(1,303.12)	0.0000	4.3300	(1,770.0980)	0.0000	0.3231	(1.2815)	0.0000	2	(0.9584)	01/06/2025
600433.SH	12/24/2024	SDB3263040688	(4,000.00)	0.4826	(1,969.76)	(1,930.54)	0.0000	4.3300	(1,770.0980)	0.0000	0.4738	(1.8985)	0.0000	2	(1.4246)	01/06/2025
600433.SH	12/24/2024	SDB3263040688	(200.00)	0.4826	(98.60)	(96.53)	0.0000	4.3300	(1,770.0980)	0.0000	0.0237	(0.0949)	0.0000	2	(0.0712)	01/06/2025
600433.SH	12/24/2024	SDB3263040688	(3,100.00)	0.4826	(1,518.29)	(1,496.17)	0.0000	4.3300	(1,770.0980)	0.0000	0.3652	(1.4713)	0.0000	2	(1.1061)	01/06/2025
600433.SH	12/24/2024	SDB3263040688	(17,300.00)	0.4826	(8,602.96)	(8,349.60)	0.0000	4.3300	(1,770.0980)	0.0000	2.0695	(8.2109)	0.0000	2	(6.1414)	01/06/2025
600433.SH	12/24/2024	SDB3263040688	(16,500.00)	0.4826	(7,780.76)	(7,963.49)	0.0000	4.3300	(1,770.0980)	0.0000	1.8717	(7.8312)	0.0000	2	(5.9595)	01/06/2025
600433.SH	12/24/2024	SDB3263040688	(6,900.00)	0.4826	(3,234.63)	(3,330.19)	0.0000	4.3300	(1,770.0980)	0.0000	0.7781	(3.2749)	0.0000	2	(2.4968)	01/06/2025
600433.SH	12/24/2024	SDB3263040688	(1,500.00)	0.4826	(713.48)	(723.95)	0.0000	4.3300	(1,770.0980)	0.0000	0.1716	(0.7119)	0.0000	2	(0.5403)	01/06/2025
600433.SH	12/24/2024	SDB3263040688	(300.00)	0.4826	(142.24)	(144.79)	0.0000	4.3300	(1,770.0980)	0.0000	0.0342	(0.1424)	0.0000	2	(0.1082)	01/06/2025
600433.SH	12/24/2024	SDB3263040688	(900.00)	0.4826	(425.36)	(434.37)	0.0000	4.3300	(1,770.0980)	0.0000	0.1023	(0.4272)	0.0000	2	(0.3248)	01/06/2025
600433.SH	12/24/2024	SDB3263040688	(3,400.00)	0.4826	(1,606.93)	(1,640.96)	0.0000	4.3300	(1,770.0980)	0.0000	0.3866	(1.6137)	0.0000	2	(1.2271)	01/06/2025
600433.SH	12/24/2024	SDB3263040688	(4,800.00)	0.4826	(2,268.61)	(2,316.65)	0.0000	4.3300	(1,770.0980)	0.0000	0.5457	(2.2782)	0.0000	2	(1.7324)	01/06/2025
600433.SH	12/24/2024	SDB3263040688	(8,700.00)	0.4826	(4,111.85)	(4,198.93)	0.0000	4.3300	(1,770.0980)	0.0000	0.9891	(4.1292)	0.0000	2	(3.1401)	01/06/2025
600433.SH	12/24/2024	SDB3263040688	(3,300.00)	0.4826	(1,559.67)	(1,592.70)	0.0000	4.3300	(1,770.0980)	0.0000	0.3752	(1.5662)	0.0000	2	(1.1911)	01/06/2025
600433.SH	12/24/2024	SDB3263040688	(11,300.00)	0.4826	(5,340.69)	(5,453.79)	0.0000	4.3300	(1,770.0980)	0.0000	1.2847	(5.3632)	0.0000	2	(4.0785)	01/06/2025
600433.SH	12/23/2024	SDB3263040688	(500.00)	0.4883	(244.90)	(244.16)	0.0000	4.3300	(1,770.0980)	0.0000	0.0295	(0.1201)	0.0000	1	(0.0906)	01/06/2025
600433.SH	12/23/2024	SDB3263040688	(700.00)	0.4883	(353.83)	(341.82)	0.0000	4.3300	(1,770.0980)	0.0000	0.0426	(0.1681)	0.0000	1	(0.1255)	01/06/2025
600433.SH	12/23/2024	SDB3263040688	(600.00)	0.4883	(299.84)	(292.99)	0.0000	4.3300	(1,770.0980)	0.0000	0.0361	(0.1441)	0.0000	1	(0.1080)	01/06/2025
600433.SH	12/23/2024	SDB3263040688	(2,700.00)	0.4883	(1,343.07)	(1,318.45)	0.0000	4.3300	(1,770.0980)	0.0000	0.1615	(0.6483)	0.0000	1	(0.4867)	01/06/2025
600433.SH	12/23/2024	SDB3263040688	(4,000.00)	0.4883	(1,969.76)	(1,953.25)	0.0000	4.3300	(1,770.0980)	0.0000	0.2369	(0.9604)	0.0000	1	(0.7235)	01/06/2025
600433.SH	12/23/2024	SDB3263040688	(200.00)	0.4883	(98.60)	(97.66)	0.0000	4.3300	(1,770.0980)	0.0000	0.0119	(0.0480)	0.0000	1	(0.0362)	01/06/2025
600433.SH	12/23/2024	SDB3263040688	(3,100.00)	0.4883	(1,518.29)	(1,513.77)	0.0000	4.3300	(1,770.0980)	0.0000	0.1826	(0.7443)	0.0000	1	(0.5617)	01/06/2025
600433.SH	12/23/2024	SDB3263040688	(17,300.00)	0.4883	(8,602.96)	(8,447.81)	0.0000	4.3300	(1,770.0980)	0.0000	1.0347	(4.1537)	0.0000	1	(3.1190)	01/06/2025
600433.SH	12/23/2024	SDB3263040688	(16,500.00)	0.4883	(7,780.76)	(8,057.16)	0.0000	4.3300	(1,770.0980)	0.0000	0.9359	(3.9617)	0.0000	1	(3.0258)	01/06/2025
600433.SH	12/23/2024	SDB3263040688	(6,900.00)	0.4883	(3,234.63)	(3,369.36)	0.0000	4.3300	(1,770.0980)	0.0000	0.3891	(1.6567)	0.0000	1	(1.2676)	01/06/2025
600433.SH	12/23/2024	SDB3263040688	(1,500.00)	0.4883	(713.48)	(732.47)	0.0000	4.3300	(1,770.0980)	0.0000	0.0858	(0.3602)	0.0000	1	(0.2743)	01/06/2025
600433.SH	12/23/2024	SDB3263040688	(300.00)	0.4883	(142.24)	(146.49)	0.0000	4.3300	(1,770.0980)	0.0000	0.0171	(0.0720)	0.0000	1	(0.0549)	01/06/2025
600433.SH	12/23/2024	SDB3263040688	(900.00)	0.4883	(425.36)	(439.48)	0.0000	4.3300	(1,770.0980)	0.0000	0.0512	(0.2161)	0.0000	1	(0.1649)	01/06/2025
600433.SH	12/23/2024	SDB3263040688	(3,400.00)	0.4883	(1,606.93)	(1,660.26)	0.0000	4.3300	(1,770.0980)	0.0000	0.1933	(0.8163)	0.0000	1	(0.6231)	01/06/2025
600433.SH	12/23/2024	SDB3263040688	(4,800.00)	0.4883	(2,268.61)	(2,343.90)	0.0000	4.3300	(1,770.0980)	0.0000	0.2729	(1.1525)	0.0000	1	(0.8796)	01/06/2025
600433.SH	12/23/2024	SDB3263040688	(8,700.00)	0.4883	(4,111.85)	(4,248.32)	0.0000	4.3300	(1,770.0980)	0.0000	0.4946	(2.0889)	0.0000	1	(1.5943)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
GUANGDONG GUANHAO HIGH-TECH CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600433.SH	12/23/2024	SDB3263040688	(3,300.00)	0.4883	(1,559.67)	(1,611.43)	0.0000	4.3300	(1,770.0980)	0.0000	0.1876	(0.7923)	0.0000	1	(0.6047)	01/06/2025
600433.SH	12/23/2024	SDB3263040688	(11,300.00)	0.4883	(5,340.69)	(5,517.94)	0.0000	4.3300	(1,770.0980)	0.0000	0.6424	(2.7131)	0.0000	1	(2.0708)	01/06/2025
600433.SH	12/20/2024	SDB3263040688	(500.00)	0.4855	(244.90)	(242.74)	0.0000	4.3300	(1,770.0980)	0.0000	0.0884	(0.3581)	0.0000	3	(0.2697)	01/06/2025
600433.SH	12/20/2024	SDB3263040688	(700.00)	0.4855	(353.83)	(339.83)	0.0000	4.3300	(1,770.0980)	0.0000	0.1277	(0.5013)	0.0000	3	(0.3736)	01/06/2025
600433.SH	12/20/2024	SDB3263040688	(600.00)	0.4855	(299.84)	(291.28)	0.0000	4.3300	(1,770.0980)	0.0000	0.1082	(0.4297)	0.0000	3	(0.3215)	01/06/2025
600433.SH	12/20/2024	SDB3263040688	(2,700.00)	0.4855	(1,343.07)	(1,310.78)	0.0000	4.3300	(1,770.0980)	0.0000	0.4846	(1.9335)	0.0000	3	(1.4489)	01/06/2025
600433.SH	12/20/2024	SDB3263040688	(4,000.00)	0.4855	(1,969.76)	(1,941.90)	0.0000	4.3300	(1,770.0980)	0.0000	0.7108	(2.8645)	0.0000	3	(2.1537)	01/06/2025
600433.SH	12/20/2024	SDB3263040688	(200.00)	0.4855	(98.60)	(97.09)	0.0000	4.3300	(1,770.0980)	0.0000	0.0356	(0.1432)	0.0000	3	(0.1076)	01/06/2025
600433.SH	12/20/2024	SDB3263040688	(3,100.00)	0.4855	(1,518.29)	(1,504.97)	0.0000	4.3300	(1,770.0980)	0.0000	0.5479	(2.2200)	0.0000	3	(1.6721)	01/06/2025
600433.SH	12/20/2024	SDB3263040688	(17,300.00)	0.4855	(8,602.96)	(8,398.70)	0.0000	4.3300	(1,770.0980)	0.0000	3.1042	(12.3888)	0.0000	3	(9.2845)	01/06/2025
600433.SH	12/20/2024	SDB3263040688	(16,500.00)	0.4855	(7,780.76)	(8,010.32)	0.0000	4.3300	(1,770.0980)	0.0000	2.8076	(11.8159)	0.0000	3	(9.0083)	01/06/2025
600433.SH	12/20/2024	SDB3263040688	(6,900.00)	0.4855	(3,234.63)	(3,349.77)	0.0000	4.3300	(1,770.0980)	0.0000	1.1672	(4.9412)	0.0000	3	(3.7740)	01/06/2025
600433.SH	12/20/2024	SDB3263040688	(1,500.00)	0.4855	(713.48)	(728.21)	0.0000	4.3300	(1,770.0980)	0.0000	0.2574	(1.0742)	0.0000	3	(0.8167)	01/06/2025
600433.SH	12/20/2024	SDB3263040688	(300.00)	0.4855	(142.24)	(145.64)	0.0000	4.3300	(1,770.0980)	0.0000	0.0513	(0.2148)	0.0000	3	(0.1635)	01/06/2025
600433.SH	12/20/2024	SDB3263040688	(900.00)	0.4855	(425.36)	(436.93)	0.0000	4.3300	(1,770.0980)	0.0000	0.1535	(0.6445)	0.0000	3	(0.4910)	01/06/2025
600433.SH	12/20/2024	SDB3263040688	(3,400.00)	0.4855	(1,606.93)	(1,650.61)	0.0000	4.3300	(1,770.0980)	0.0000	0.5798	(2.4348)	0.0000	3	(1.8550)	01/06/2025
600433.SH	12/20/2024	SDB3263040688	(4,800.00)	0.4855	(2,268.61)	(2,330.28)	0.0000	4.3300	(1,770.0980)	0.0000	0.8186	(3.4373)	0.0000	3	(2.6188)	01/06/2025
600433.SH	12/20/2024	SDB3263040688	(8,700.00)	0.4855	(4,111.85)	(4,223.62)	0.0000	4.3300	(1,770.0980)	0.0000	1.4837	(6.2302)	0.0000	3	(4.7465)	01/06/2025
600433.SH	12/20/2024	SDB3263040688	(3,300.00)	0.4855	(1,559.67)	(1,602.06)	0.0000	4.3300	(1,770.0980)	0.0000	0.5628	(2.3632)	0.0000	3	(1.8004)	01/06/2025
600433.SH	12/20/2024	SDB3263040688	(11,300.00)	0.4855	(5,340.69)	(5,485.86)	0.0000	4.3300	(1,770.0980)	0.0000	1.9271	(8.0921)	0.0000	3	(6.1650)	01/06/2025
600433.SH	12/19/2024	SDB3263040688	(700.00)	0.5064	(353.83)	(354.45)	0.0000	4.5800	(1,770.2146)	0.0000	0.0450	(0.1743)	0.0000	1	(0.1293)	01/06/2025
600433.SH	12/19/2024	SDB3263040688	(600.00)	0.5064	(299.84)	(303.81)	0.0000	4.5800	(1,770.2146)	0.0000	0.0381	(0.1494)	0.0000	1	(0.1112)	01/06/2025
600433.SH	12/19/2024	SDB3263040688	(2,700.00)	0.5064	(1,343.07)	(1,367.16)	0.0000	4.5800	(1,770.2146)	0.0000	0.1709	(0.6723)	0.0000	1	(0.5014)	01/06/2025
600433.SH	12/19/2024	SDB3263040688	(4,000.00)	0.5064	(1,969.76)	(2,025.43)	0.0000	4.5800	(1,770.2146)	0.0000	0.2506	(0.9960)	0.0000	1	(0.7454)	01/06/2025
600433.SH	12/19/2024	SDB3263040688	(200.00)	0.5064	(98.60)	(101.27)	0.0000	4.5800	(1,770.2146)	0.0000	0.0125	(0.0498)	0.0000	1	(0.0373)	01/06/2025
600433.SH	12/19/2024	SDB3263040688	(3,100.00)	0.5064	(1,518.29)	(1,569.71)	0.0000	4.5800	(1,770.2146)	0.0000	0.1932	(0.7719)	0.0000	1	(0.5787)	01/06/2025
600433.SH	12/19/2024	SDB3263040688	(17,300.00)	0.5064	(8,602.96)	(8,759.98)	0.0000	4.5800	(1,770.2146)	0.0000	1.0945	(4.3075)	0.0000	1	(3.2130)	01/06/2025
600433.SH	12/19/2024	SDB3263040688	(16,500.00)	0.5064	(7,780.76)	(8,354.89)	0.0000	4.5800	(1,770.2146)	0.0000	0.9899	(4.1083)	0.0000	1	(3.1184)	01/06/2025
600433.SH	12/19/2024	SDB3263040688	(6,900.00)	0.5064	(3,234.63)	(3,493.86)	0.0000	4.5800	(1,770.2146)	0.0000	0.4115	(1.7180)	0.0000	1	(1.3065)	01/06/2025
600433.SH	12/19/2024	SDB3263040688	(1,500.00)	0.5064	(713.48)	(759.54)	0.0000	4.5800	(1,770.2146)	0.0000	0.0908	(0.3735)	0.0000	1	(0.2827)	01/06/2025
600433.SH	12/19/2024	SDB3263040688	(300.00)	0.5064	(142.24)	(151.91)	0.0000	4.5800	(1,770.2146)	0.0000	0.0181	(0.0747)	0.0000	1	(0.0566)	01/06/2025
600433.SH	12/19/2024	SDB3263040688	(900.00)	0.5064	(425.36)	(455.72)	0.0000	4.5800	(1,770.2146)	0.0000	0.0541	(0.2241)	0.0000	1	(0.1700)	01/06/2025
600433.SH	12/19/2024	SDB3263040688	(3,400.00)	0.5064	(1,606.93)	(1,721.61)	0.0000	4.5800	(1,770.2146)	0.0000	0.2044	(0.8466)	0.0000	1	(0.6421)	01/06/2025
600433.SH	12/19/2024	SDB3263040688	(4,800.00)	0.5064	(2,268.61)	(2,430.51)	0.0000	4.5800	(1,770.2146)	0.0000	0.2886	(1.1951)	0.0000	1	(0.9065)	01/06/2025
600433.SH	12/19/2024	SDB3263040688	(8,700.00)	0.5064	(4,111.85)	(4,405.31)	0.0000	4.5800	(1,770.2146)	0.0000	0.5231	(2.1662)	0.0000	1	(1.6431)	01/06/2025
600433.SH	12/19/2024	SDB3263040688	(3,300.00)	0.5064	(1,559.67)	(1,670.98)	0.0000	4.5800	(1,770.2146)	0.0000	0.1984	(0.8217)	0.0000	1	(0.6232)	01/06/2025
600433.SH	12/19/2024	SDB3263040688	(11,300.00)	0.5064	(5,340.69)	(5,721.83)	0.0000	4.5800	(1,770.2146)	0.0000	0.6795	(2.8136)	0.0000	1	(2.1341)	01/06/2025
600433.SH	12/18/2024	SDB3263040688	(700.00)	0.5022	(353.83)	(351.51)	0.0000	4.5800	(1,770.2146)	0.0000	0.0450	(0.1728)	0.0000	1	(0.1278)	01/06/2025
600433.SH	12/18/2024	SDB3263040688	(600.00)	0.5022	(299.84)	(301.29)	0.0000	4.5800	(1,770.2146)	0.0000	0.0381	(0.1482)	0.0000	1	(0.1100)	01/06/2025
600433.SH	12/18/2024	SDB3263040688	(2,700.00)	0.5022	(1,343.07)	(1,355.81)	0.0000	4.5800	(1,770.2146)	0.0000	0.1709	(0.6667)	0.0000	1	(0.4958)	01/06/2025
600433.SH	12/18/2024	SDB3263040688	(4,000.00)	0.5022	(1,969.76)	(2,008.60)	0.0000	4.5800	(1,770.2146)	0.0000	0.2506	(0.9877)	0.0000	1	(0.7371)	01/06/2025
600433.SH	12/18/2024	SDB3263040688	(200.00)	0.5022	(98.60)	(100.43)	0.0000	4.5800	(1,770.2146)	0.0000	0.0125	(0.0494)	0.0000	1	(0.0368)	01/06/2025
600433.SH	12/18/2024	SDB3263040688	(3,100.00)	0.5022	(1,518.29)	(1,556.67)	0.0000	4.5800	(1,770.2146)	0.0000	0.1932	(0.7655)	0.0000	1	(0.5723)	01/06/2025
600433.SH	12/18/2024	SDB3263040688	(17,300.00)	0.5022	(8,602.96)	(8,687.21)	0.0000	4.5800	(1,770.2146)	0.0000	1.0945	(4.2717)	0.0000	1	(3.1772)	01/06/2025
600433.SH	12/18/2024	SDB3263040688	(16,500.00)	0.5022	(7,780.76)	(8,285.49)	0.0000	4.5800	(1,770.2146)	0.0000	0.9899	(4.0742)	0.0000	1	(3.0843)	01/06/2025
600433.SH	12/18/2024	SDB3263040688	(6,900.00)	0.5022	(3,234.63)	(3,464.84)	0.0000	4.5800	(1,770.2146)	0.0000	0.4115	(1.7038)	0.0000	1	(1.2922)	01/06/2025
600433.SH	12/18/2024	SDB3263040688	(1,500.00)	0.5022	(713.48)	(753.23)	0.0000	4.5800	(1,770.2146)	0.0000	0.0908	(0.3704)	0.0000	1	(0.2796)	01/06/2025
600433.SH	12/18/2024	SDB3263040688	(300.00)	0.5022	(142.24)	(150.65)	0.0000	4.5800	(1,770.2146)	0.0000	0.0181	(0.0741)	0.0000	1	(0.0560)	01/06/2025
600433.SH	12/18/2024	SDB3263040688	(900.00)	0.5022	(425.36)	(451.94)	0.0000	4.5800	(1,770.2146)	0.0000	0.0541	(0.2222)	0.0000	1	(0.1681)	01/06/2025
600433.SH	12/18/2024	SDB3263040688	(3,400.00)	0.5022	(1,606.93)	(1,707.31)	0.0000	4.5800	(1,770.2146)	0.0000	0.2044	(0.8395)	0.0000	1	(0.6351)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
GUANGDONG GUANHAO HIGH-TECH CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600433.SH	12/18/2024	SDB3263040688	(4,800.00)	0.5022	(2,268.61)	(2,410.32)	0.0000	4.5800	(1,770.2146)	0.0000	0.2886	(1.1852)	0.0000	1	(0.8966)	01/06/2025
600433.SH	12/18/2024	SDB3263040688	(8,700.00)	0.5022	(4,111.85)	(4,368.71)	0.0000	4.5800	(1,770.2146)	0.0000	0.5231	(2.1482)	0.0000	1	(1.6251)	01/06/2025
600433.SH	12/18/2024	SDB3263040688	(3,300.00)	0.5022	(1,559.67)	(1,657.10)	0.0000	4.5800	(1,770.2146)	0.0000	0.1984	(0.8148)	0.0000	1	(0.6164)	01/06/2025
600433.SH	12/18/2024	SDB3263040688	(11,300.00)	0.5022	(5,340.69)	(5,674.31)	0.0000	4.5800	(1,770.2146)	0.0000	0.6795	(2.7902)	0.0000	1	(2.1108)	01/06/2025
600433.SH	12/17/2024	SDB3263040688	(600.00)	0.5120	(299.84)	(307.18)	0.0000	4.5800	(1,770.3801)	0.0000	0.0381	(0.1511)	0.0000	1	(0.1129)	01/06/2025
600433.SH	12/17/2024	SDB3263040688	(2,700.00)	0.5120	(1,343.07)	(1,382.30)	0.0000	4.5800	(1,770.3801)	0.0000	0.1709	(0.6798)	0.0000	1	(0.5089)	01/06/2025
600433.SH	12/17/2024	SDB3263040688	(4,000.00)	0.5120	(1,969.76)	(2,047.85)	0.0000	4.5800	(1,770.3801)	0.0000	0.2506	(1.0071)	0.0000	1	(0.7565)	01/06/2025
600433.SH	12/17/2024	SDB3263040688	(200.00)	0.5120	(98.60)	(102.39)	0.0000	4.5800	(1,770.3801)	0.0000	0.0125	(0.0504)	0.0000	1	(0.0378)	01/06/2025
600433.SH	12/17/2024	SDB3263040688	(3,100.00)	0.5120	(1,518.29)	(1,587.09)	0.0000	4.5800	(1,770.3801)	0.0000	0.1932	(0.7805)	0.0000	1	(0.5873)	01/06/2025
600433.SH	12/17/2024	SDB3263040688	(17,300.00)	0.5120	(8,602.96)	(8,856.96)	0.0000	4.5800	(1,770.3801)	0.0000	1.0945	(4.3556)	0.0000	1	(3.2611)	01/06/2025
600433.SH	12/17/2024	SDB3263040688	(16,500.00)	0.5120	(7,780.76)	(8,447.39)	0.0000	4.5800	(1,770.3801)	0.0000	0.9899	(4.1542)	0.0000	1	(3.1643)	01/06/2025
600433.SH	12/17/2024	SDB3263040688	(6,900.00)	0.5120	(3,234.63)	(3,532.54)	0.0000	4.5800	(1,770.3801)	0.0000	0.4115	(1.7372)	0.0000	1	(1.3257)	01/06/2025
600433.SH	12/17/2024	SDB3263040688	(1,500.00)	0.5120	(713.48)	(767.94)	0.0000	4.5800	(1,770.3801)	0.0000	0.0908	(0.3777)	0.0000	1	(0.2869)	01/06/2025
600433.SH	12/17/2024	SDB3263040688	(300.00)	0.5120	(142.24)	(153.59)	0.0000	4.5800	(1,770.3801)	0.0000	0.0181	(0.0755)	0.0000	1	(0.0574)	01/06/2025
600433.SH	12/17/2024	SDB3263040688	(900.00)	0.5120	(425.36)	(460.77)	0.0000	4.5800	(1,770.3801)	0.0000	0.0541	(0.2266)	0.0000	1	(0.1725)	01/06/2025
600433.SH	12/17/2024	SDB3263040688	(3,400.00)	0.5120	(1,606.93)	(1,740.67)	0.0000	4.5800	(1,770.3801)	0.0000	0.2044	(0.8560)	0.0000	1	(0.6516)	01/06/2025
600433.SH	12/17/2024	SDB3263040688	(4,800.00)	0.5120	(2,268.61)	(2,457.42)	0.0000	4.5800	(1,770.3801)	0.0000	0.2886	(1.2085)	0.0000	1	(0.9199)	01/06/2025
600433.SH	12/17/2024	SDB3263040688	(8,700.00)	0.5120	(4,111.85)	(4,454.08)	0.0000	4.5800	(1,770.3801)	0.0000	0.5231	(2.1904)	0.0000	1	(1.6673)	01/06/2025
600433.SH	12/17/2024	SDB3263040688	(3,300.00)	0.5120	(1,559.67)	(1,689.48)	0.0000	4.5800	(1,770.3801)	0.0000	0.1984	(0.8308)	0.0000	1	(0.6324)	01/06/2025
600433.SH	12/17/2024	SDB3263040688	(11,300.00)	0.5120	(5,340.69)	(5,785.18)	0.0000	4.5800	(1,770.3801)	0.0000	0.6795	(2.8450)	0.0000	1	(2.1655)	01/06/2025
600433.SH	12/16/2024	SDB3263040688	(600.00)	0.5057	(299.84)	(303.45)	0.0000	4.5800	(1,770.3801)	0.0000	0.0381	(0.1492)	0.0000	1	(0.1111)	01/06/2025
600433.SH	12/16/2024	SDB3263040688	(2,700.00)	0.5057	(1,343.07)	(1,365.51)	0.0000	4.5800	(1,770.3801)	0.0000	0.1709	(0.6715)	0.0000	1	(0.5007)	01/06/2025
600433.SH	12/16/2024	SDB3263040688	(4,000.00)	0.5057	(1,969.76)	(2,022.97)	0.0000	4.5800	(1,770.3801)	0.0000	0.2506	(0.9948)	0.0000	1	(0.7442)	01/06/2025
600433.SH	12/16/2024	SDB3263040688	(200.00)	0.5057	(98.60)	(101.15)	0.0000	4.5800	(1,770.3801)	0.0000	0.0125	(0.0497)	0.0000	1	(0.0372)	01/06/2025
600433.SH	12/16/2024	SDB3263040688	(3,100.00)	0.5057	(1,518.29)	(1,567.80)	0.0000	4.5800	(1,770.3801)	0.0000	0.1932	(0.7710)	0.0000	1	(0.5778)	01/06/2025
600433.SH	12/16/2024	SDB3263040688	(17,300.00)	0.5057	(8,602.96)	(8,749.35)	0.0000	4.5800	(1,770.3801)	0.0000	1.0945	(4.3027)	0.0000	1	(3.2082)	01/06/2025
600433.SH	12/16/2024	SDB3263040688	(16,500.00)	0.5057	(7,780.76)	(8,344.76)	0.0000	4.5800	(1,770.3801)	0.0000	0.9899	(4.1037)	0.0000	1	(3.1138)	01/06/2025
600433.SH	12/16/2024	SDB3263040688	(6,900.00)	0.5057	(3,234.63)	(3,489.63)	0.0000	4.5800	(1,770.3801)	0.0000	0.4115	(1.7161)	0.0000	1	(1.3046)	01/06/2025
600433.SH	12/16/2024	SDB3263040688	(1,500.00)	0.5057	(713.48)	(758.61)	0.0000	4.5800	(1,770.3801)	0.0000	0.0908	(0.3731)	0.0000	1	(0.2823)	01/06/2025
600433.SH	12/16/2024	SDB3263040688	(300.00)	0.5057	(142.24)	(151.72)	0.0000	4.5800	(1,770.3801)	0.0000	0.0181	(0.0746)	0.0000	1	(0.0565)	01/06/2025
600433.SH	12/16/2024	SDB3263040688	(900.00)	0.5057	(425.36)	(455.17)	0.0000	4.5800	(1,770.3801)	0.0000	0.0541	(0.2238)	0.0000	1	(0.1697)	01/06/2025
600433.SH	12/16/2024	SDB3263040688	(3,400.00)	0.5057	(1,606.93)	(1,719.53)	0.0000	4.5800	(1,770.3801)	0.0000	0.2044	(0.8456)	0.0000	1	(0.6412)	01/06/2025
600433.SH	12/16/2024	SDB3263040688	(4,800.00)	0.5057	(2,268.61)	(2,427.57)	0.0000	4.5800	(1,770.3801)	0.0000	0.2886	(1.1938)	0.0000	1	(0.9052)	01/06/2025
600433.SH	12/16/2024	SDB3263040688	(8,700.00)	0.5057	(4,111.85)	(4,399.96)	0.0000	4.5800	(1,770.3801)	0.0000	0.5231	(2.1638)	0.0000	1	(1.6407)	01/06/2025
600433.SH	12/16/2024	SDB3263040688	(3,300.00)	0.5057	(1,559.67)	(1,668.95)	0.0000	4.5800	(1,770.3801)	0.0000	0.1984	(0.8207)	0.0000	1	(0.6223)	01/06/2025
600433.SH	12/16/2024	SDB3263040688	(11,300.00)	0.5057	(5,340.69)	(5,714.90)	0.0000	4.5800	(1,770.3801)	0.0000	0.6795	(2.8104)	0.0000	1	(2.1310)	01/06/2025
600433.SH	12/13/2024	SDB3263040688	(4,000.00)	0.4873	(1,969.76)	(1,949.27)	0.0000	4.5800	(1,771.1982)	0.0000	0.7518	(2.8771)	0.0000	3	(2.1253)	01/06/2025
600433.SH	12/13/2024	SDB3263040688	(200.00)	0.4873	(98.60)	(97.46)	0.0000	4.5800	(1,771.1982)	0.0000	0.0376	(0.1439)	0.0000	3	(0.1062)	01/06/2025
600433.SH	12/13/2024	SDB3263040688	(3,100.00)	0.4873	(1,518.29)	(1,510.68)	0.0000	4.5800	(1,771.1982)	0.0000	0.5795	(2.2298)	0.0000	3	(1.6503)	01/06/2025
600433.SH	12/13/2024	SDB3263040688	(17,300.00)	0.4873	(8,602.96)	(8,430.58)	0.0000	4.5800	(1,771.1982)	0.0000	3.2835	(12.4435)	0.0000	3	(9.1601)	01/06/2025
600433.SH	12/13/2024	SDB3263040688	(16,500.00)	0.4873	(7,780.76)	(8,040.73)	0.0000	4.5800	(1,771.1982)	0.0000	2.9697	(11.8681)	0.0000	3	(8.8985)	01/06/2025
600433.SH	12/13/2024	SDB3263040688	(6,900.00)	0.4873	(3,234.63)	(3,362.49)	0.0000	4.5800	(1,771.1982)	0.0000	1.2346	(4.9630)	0.0000	3	(3.7285)	01/06/2025
600433.SH	12/13/2024	SDB3263040688	(1,500.00)	0.4873	(713.48)	(730.98)	0.0000	4.5800	(1,771.1982)	0.0000	0.2723	(1.0789)	0.0000	3	(0.8066)	01/06/2025
600433.SH	12/13/2024	SDB3263040688	(300.00)	0.4873	(142.24)	(146.20)	0.0000	4.5800	(1,771.1982)	0.0000	0.0543	(0.2158)	0.0000	3	(0.1615)	01/06/2025
600433.SH	12/13/2024	SDB3263040688	(900.00)	0.4873	(425.36)	(438.59)	0.0000	4.5800	(1,771.1982)	0.0000	0.1623	(0.6474)	0.0000	3	(0.4850)	01/06/2025
600433.SH	12/13/2024	SDB3263040688	(3,400.00)	0.4873	(1,606.93)	(1,656.88)	0.0000	4.5800	(1,771.1982)	0.0000	0.6133	(2.4455)	0.0000	3	(1.8322)	01/06/2025
600433.SH	12/13/2024	SDB3263040688	(4,800.00)	0.4873	(2,268.61)	(2,339.12)	0.0000	4.5800	(1,771.1982)	0.0000	0.8659	(3.4525)	0.0000	3	(2.5867)	01/06/2025
600433.SH	12/13/2024	SDB3263040688	(8,700.00)	0.4873	(4,111.85)	(4,239.66)	0.0000	4.5800	(1,771.1982)	0.0000	1.5694	(6.2577)	0.0000	3	(4.6884)	01/06/2025
600433.SH	12/13/2024	SDB3263040688	(3,300.00)	0.4873	(1,559.67)	(1,608.15)	0.0000	4.5800	(1,771.1982)	0.0000	0.5953	(2.3736)	0.0000	3	(1.7783)	01/06/2025
600433.SH	12/13/2024	SDB3263040688	(11,300.00)	0.4873	(5,340.69)	(5,506.68)	0.0000	4.5800	(1,771.1982)	0.0000	2.0384	(8.1279)	0.0000	3	(6.0895)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
GUANGDONG GUANHAO HIGH-TECH CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600433.SH	12/12/2024	SDB3263040688	(3,100.00)	0.4923	(1,518.29)	(1,526.26)	0.0000	4.5800	(1,772.3397)	0.0000	0.1932	(0.7514)	0.0000	1	(0.5582)	01/06/2025
600433.SH	12/12/2024	SDB3263040688	(17,300.00)	0.4923	(8,602.96)	(8,517.50)	0.0000	4.5800	(1,772.3397)	0.0000	1.0945	(4.1933)	0.0000	1	(3.0988)	01/06/2025
600433.SH	12/12/2024	SDB3263040688	(16,500.00)	0.4923	(7,780.76)	(8,123.63)	0.0000	4.5800	(1,772.3397)	0.0000	0.9899	(3.9994)	0.0000	1	(3.0095)	01/06/2025
600433.SH	12/12/2024	SDB3263040688	(6,900.00)	0.4923	(3,234.63)	(3,397.15)	0.0000	4.5800	(1,772.3397)	0.0000	0.4115	(1.6725)	0.0000	1	(1.2610)	01/06/2025
600433.SH	12/12/2024	SDB3263040688	(1,500.00)	0.4923	(713.48)	(738.51)	0.0000	4.5800	(1,772.3397)	0.0000	0.0908	(0.3636)	0.0000	1	(0.2728)	01/06/2025
600433.SH	12/12/2024	SDB3263040688	(300.00)	0.4923	(142.24)	(147.70)	0.0000	4.5800	(1,772.3397)	0.0000	0.0181	(0.0727)	0.0000	1	(0.0546)	01/06/2025
600433.SH	12/12/2024	SDB3263040688	(900.00)	0.4923	(425.36)	(443.11)	0.0000	4.5800	(1,772.3397)	0.0000	0.0541	(0.2181)	0.0000	1	(0.1640)	01/06/2025
600433.SH	12/12/2024	SDB3263040688	(3,400.00)	0.4923	(1,606.93)	(1,673.96)	0.0000	4.5800	(1,772.3397)	0.0000	0.2044	(0.8241)	0.0000	1	(0.6197)	01/06/2025
600433.SH	12/12/2024	SDB3263040688	(4,800.00)	0.4923	(2,268.61)	(2,363.24)	0.0000	4.5800	(1,772.3397)	0.0000	0.2886	(1.1635)	0.0000	1	(0.8748)	01/06/2025
600433.SH	12/12/2024	SDB3263040688	(8,700.00)	0.4923	(4,111.85)	(4,283.37)	0.0000	4.5800	(1,772.3397)	0.0000	0.5231	(2.1088)	0.0000	1	(1.5857)	01/06/2025
600433.SH	12/12/2024	SDB3263040688	(3,300.00)	0.4923	(1,559.67)	(1,624.73)	0.0000	4.5800	(1,772.3397)	0.0000	0.1984	(0.7999)	0.0000	1	(0.6015)	01/06/2025
600433.SH	12/12/2024	SDB3263040688	(11,300.00)	0.4923	(5,340.69)	(5,563.45)	0.0000	4.5800	(1,772.3397)	0.0000	0.6795	(2.7390)	0.0000	1	(2.0595)	01/06/2025
600433.SH	12/11/2024	SDB3263040688	(16,500.00)	0.5039	(7,780.76)	(8,314.40)	0.0000	4.5800	(1,780.2517)	0.0000	0.9899	(4.1116)	0.0000	1	(3.1217)	01/06/2025
600433.SH	12/11/2024	SDB3263040688	(6,900.00)	0.5039	(3,234.63)	(3,476.93)	0.0000	4.5800	(1,780.2517)	0.0000	0.4115	(1.7194)	0.0000	1	(1.3079)	01/06/2025
600433.SH	12/11/2024	SDB3263040688	(1,500.00)	0.5039	(713.48)	(755.85)	0.0000	4.5800	(1,780.2517)	0.0000	0.0908	(0.3738)	0.0000	1	(0.2830)	01/06/2025
600433.SH	12/11/2024	SDB3263040688	(300.00)	0.5039	(142.24)	(151.17)	0.0000	4.5800	(1,780.2517)	0.0000	0.0181	(0.0748)	0.0000	1	(0.0567)	01/06/2025
600433.SH	12/11/2024	SDB3263040688	(900.00)	0.5039	(425.36)	(453.51)	0.0000	4.5800	(1,780.2517)	0.0000	0.0541	(0.2243)	0.0000	1	(0.1702)	01/06/2025
600433.SH	12/11/2024	SDB3263040688	(3,400.00)	0.5039	(1,606.93)	(1,713.27)	0.0000	4.5800	(1,780.2517)	0.0000	0.2044	(0.8472)	0.0000	1	(0.6428)	01/06/2025
600433.SH	12/11/2024	SDB3263040688	(4,800.00)	0.5039	(2,268.61)	(2,418.73)	0.0000	4.5800	(1,780.2517)	0.0000	0.2886	(1.1961)	0.0000	1	(0.9075)	01/06/2025
600433.SH	12/11/2024	SDB3263040688	(8,700.00)	0.5039	(4,111.85)	(4,383.96)	0.0000	4.5800	(1,780.2517)	0.0000	0.5231	(2.1679)	0.0000	1	(1.6448)	01/06/2025
600433.SH	12/11/2024	SDB3263040688	(3,300.00)	0.5039	(1,559.67)	(1,662.88)	0.0000	4.5800	(1,780.2517)	0.0000	0.1984	(0.8223)	0.0000	1	(0.6239)	01/06/2025
600433.SH	12/11/2024	SDB3263040688	(11,300.00)	0.5039	(5,340.69)	(5,694.10)	0.0000	4.5800	(1,780.2517)	0.0000	0.6795	(2.8158)	0.0000	1	(2.1364)	01/06/2025
600433.SH	12/10/2024	SDB3263040688	(16,500.00)	0.4756	(7,780.76)	(7,846.77)	0.0000	4.5800	(1,780.2517)	0.0000	0.9899	(3.8803)	0.0000	1	(2.8905)	01/06/2025
600433.SH	12/10/2024	SDB3263040688	(6,900.00)	0.4756	(3,234.63)	(3,281.38)	0.0000	4.5800	(1,780.2517)	0.0000	0.4115	(1.6227)	0.0000	1	(1.2112)	01/06/2025
600433.SH	12/10/2024	SDB3263040688	(1,500.00)	0.4756	(713.48)	(713.34)	0.0000	4.5800	(1,780.2517)	0.0000	0.0908	(0.3528)	0.0000	1	(0.2620)	01/06/2025
600433.SH	12/10/2024	SDB3263040688	(300.00)	0.4756	(142.24)	(142.67)	0.0000	4.5800	(1,780.2517)	0.0000	0.0181	(0.0706)	0.0000	1	(0.0525)	01/06/2025
600433.SH	12/10/2024	SDB3263040688	(900.00)	0.4756	(425.36)	(428.01)	0.0000	4.5800	(1,780.2517)	0.0000	0.0541	(0.2117)	0.0000	1	(0.1575)	01/06/2025
600433.SH	12/10/2024	SDB3263040688	(3,400.00)	0.4756	(1,606.93)	(1,616.91)	0.0000	4.5800	(1,780.2517)	0.0000	0.2044	(0.7996)	0.0000	1	(0.5951)	01/06/2025
600433.SH	12/10/2024	SDB3263040688	(4,800.00)	0.4756	(2,268.61)	(2,282.70)	0.0000	4.5800	(1,780.2517)	0.0000	0.2886	(1.1288)	0.0000	1	(0.8402)	01/06/2025
600433.SH	12/10/2024	SDB3263040688	(8,700.00)	0.4756	(4,111.85)	(4,137.39)	0.0000	4.5800	(1,780.2517)	0.0000	0.5231	(2.0460)	0.0000	1	(1.5229)	01/06/2025
600433.SH	12/10/2024	SDB3263040688	(3,300.00)	0.4756	(1,559.67)	(1,569.35)	0.0000	4.5800	(1,780.2517)	0.0000	0.1984	(0.7761)	0.0000	1	(0.5776)	01/06/2025
600433.SH	12/10/2024	SDB3263040688	(11,300.00)	0.4756	(5,340.69)	(5,373.85)	0.0000	4.5800	(1,780.2517)	0.0000	0.6795	(2.6574)	0.0000	1	(1.9780)	01/06/2025
600433.SH	12/09/2024	SDB3263040688	(1,500.00)	0.4695	(713.48)	(704.19)	0.0000	4.5800	(1,800.9502)	0.0000	0.0908	(0.3523)	0.0000	1	(0.2615)	01/06/2025
600433.SH	12/09/2024	SDB3263040688	(300.00)	0.4695	(142.24)	(140.84)	0.0000	4.5800	(1,800.9502)	0.0000	0.0181	(0.0705)	0.0000	1	(0.0524)	01/06/2025
600433.SH	12/09/2024	SDB3263040688	(900.00)	0.4695	(425.36)	(422.51)	0.0000	4.5800	(1,800.9502)	0.0000	0.0541	(0.2114)	0.0000	1	(0.1573)	01/06/2025
600433.SH	12/09/2024	SDB3263040688	(3,400.00)	0.4695	(1,606.93)	(1,596.16)	0.0000	4.5800	(1,800.9502)	0.0000	0.2044	(0.7985)	0.0000	1	(0.5941)	01/06/2025
600433.SH	12/09/2024	SDB3263040688	(4,800.00)	0.4695	(2,268.61)	(2,253.40)	0.0000	4.5800	(1,800.9502)	0.0000	0.2886	(1.1273)	0.0000	1	(0.8387)	01/06/2025
600433.SH	12/09/2024	SDB3263040688	(8,700.00)	0.4695	(4,111.85)	(4,084.28)	0.0000	4.5800	(1,800.9502)	0.0000	0.5231	(2.0432)	0.0000	1	(1.5201)	01/06/2025
600433.SH	12/09/2024	SDB3263040688	(3,300.00)	0.4695	(1,559.67)	(1,549.21)	0.0000	4.5800	(1,800.9502)	0.0000	0.1984	(0.7750)	0.0000	1	(0.5766)	01/06/2025
600433.SH	12/09/2024	SDB3263040688	(11,300.00)	0.4695	(5,340.69)	(5,304.88)	0.0000	4.5800	(1,800.9502)	0.0000	0.6795	(2.6538)	0.0000	1	(1.9744)	01/06/2025
600433.SH	12/06/2024	SDB3263040688	(900.00)	0.4850	(425.36)	(436.47)	0.0000	4.5800	(1,803.7808)	0.0000	0.1623	(0.6561)	0.0000	3	(0.4937)	01/06/2025
600433.SH	12/06/2024	SDB3263040688	(3,400.00)	0.4850	(1,606.93)	(1,648.88)	0.0000	4.5800	(1,803.7808)	0.0000	0.6133	(2.4785)	0.0000	3	(1.8652)	01/06/2025
600433.SH	12/06/2024	SDB3263040688	(4,800.00)	0.4850	(2,268.61)	(2,327.83)	0.0000	4.5800	(1,803.7808)	0.0000	0.8659	(3.4991)	0.0000	3	(2.6332)	01/06/2025
600433.SH	12/06/2024	SDB3263040688	(8,700.00)	0.4850	(4,111.85)	(4,219.20)	0.0000	4.5800	(1,803.7808)	0.0000	1.5694	(6.3421)	0.0000	3	(4.7727)	01/06/2025
600433.SH	12/06/2024	SDB3263040688	(3,300.00)	0.4850	(1,559.67)	(1,600.38)	0.0000	4.5800	(1,803.7808)	0.0000	0.5953	(2.4056)	0.0000	3	(1.8103)	01/06/2025
600433.SH	12/06/2024	SDB3263040688	(11,300.00)	0.4850	(5,340.69)	(5,480.10)	0.0000	4.5800	(1,803.7808)	0.0000	2.0384	(8.2374)	0.0000	3	(6.1991)	01/06/2025
600433.SH	12/05/2024	SDB3263040688	(900.00)	0.4817	(425.36)	(433.54)	0.0000	4.5800	(1,803.7808)	0.0000	0.0541	(0.2172)	0.0000	1	(0.1631)	01/06/2025
600433.SH	12/05/2024	SDB3263040688	(3,400.00)	0.4817	(1,606.93)	(1,637.81)	0.0000	4.5800	(1,803.7808)	0.0000	0.2044	(0.8206)	0.0000	1	(0.6162)	01/06/2025
600433.SH	12/05/2024	SDB3263040688	(4,800.00)	0.4817	(2,268.61)	(2,312.20)	0.0000	4.5800	(1,803.7808)	0.0000	0.2886	(1.1585)	0.0000	1	(0.8699)	01/06/2025
600433.SH	12/05/2024	SDB3263040688	(8,700.00)	0.4817	(4,111.85)	(4,190.87)	0.0000	4.5800	(1,803.7808)	0.0000	0.5231	(2.0998)	0.0000	1	(1.5767)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
GUANGDONG GUANHAO HIGH-TECH CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600433.SH	12/05/2024	SDB3263040688	(3,300.00)	0.4817	(1,559.67)	(1,589.64)	0.0000	4.5800	(1,803.7808)	0.0000	0.1984	(0.7965)	0.0000	1	(0.5981)	01/06/2025
600433.SH	12/05/2024	SDB3263040688	(11,300.00)	0.4817	(5,340.69)	(5,443.31)	0.0000	4.5800	(1,803.7808)	0.0000	0.6795	(2.7274)	0.0000	1	(2.0479)	01/06/2025
600433.SH	12/04/2024	SDB3263040688	(900.00)	0.4726	(425.36)	(425.36)	0.0000	4.5800	(1,803.7808)	0.0000	0.0541	(0.2131)	0.0000	1	(0.1590)	01/06/2025
600433.SH	12/04/2024	SDB3263040688	(3,400.00)	0.4726	(1,606.93)	(1,606.93)	0.0000	4.5800	(1,803.7808)	0.0000	0.2044	(0.8052)	0.0000	1	(0.6007)	01/06/2025
600433.SH	12/04/2024	SDB3263040688	(4,800.00)	0.4726	(2,268.61)	(2,268.61)	0.0000	4.5800	(1,803.7808)	0.0000	0.2886	(1.1367)	0.0000	1	(0.8481)	01/06/2025
600433.SH	12/04/2024	SDB3263040688	(8,700.00)	0.4726	(4,111.85)	(4,111.85)	0.0000	4.5800	(1,803.7808)	0.0000	0.5231	(2.0602)	0.0000	1	(1.5371)	01/06/2025
600433.SH	12/04/2024	SDB3263040688	(3,300.00)	0.4726	(1,559.67)	(1,559.67)	0.0000	4.5800	(1,803.7808)	0.0000	0.1984	(0.7815)	0.0000	1	(0.5830)	01/06/2025
600433.SH	12/04/2024	SDB3263040688	(11,300.00)	0.4726	(5,340.69)	(5,340.69)	0.0000	4.5800	(1,803.7808)	0.0000	0.6795	(2.6760)	0.0000	1	(1.9965)	01/06/2025
TOTAL GUANGDONG GUANHAO HIGH-TECH CO LTD CMN CLASS A SERIES NORTHBOUND											149.5421	(598.4518)	0.0000		(448.9097)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
GUANGDONG JIA YUAN TECHNOLOGY SHARES CO., LTD. CMN CLASS A SERIES NORTHBOUND																
688388.SH	01/03/2025	SDB3263645031	(700.00)	2.1164	(1,562.54)	(1,481.50)	0.0000	4.3300	(1,610.2703)	0.0000	0.5638	(1.9880)	0.0000	3	(1.4242)	01/06/2025
688388.SH	01/03/2025	SDB3263645031	(1,823.00)	2.1164	(4,141.33)	(3,858.24)	0.0000	4.3300	(1,610.2703)	0.0000	1.4943	(5.1773)	0.0000	3	(3.6830)	01/06/2025
688388.SH	01/03/2025	SDB3263645031	(3,577.00)	2.1164	(8,197.30)	(7,570.45)	0.0000	4.3300	(1,610.2703)	0.0000	2.9579	(10.1587)	0.0000	3	(7.2009)	01/06/2025
688388.SH	01/03/2025	SDB3263645031	(1,400.00)	2.1164	(3,149.54)	(2,962.99)	0.0000	4.3300	(1,610.2703)	0.0000	1.1365	(3.9760)	0.0000	3	(2.8396)	01/06/2025
688388.SH	01/03/2025	SDB3263645031	(700.00)	2.1164	(1,586.23)	(1,481.50)	0.0000	4.3300	(1,610.2703)	0.0000	0.5724	(1.9880)	0.0000	3	(1.4156)	01/06/2025
688388.SH	01/03/2025	SDB3263645031	(1,266.00)	2.1164	(2,933.70)	(2,679.39)	0.0000	4.3300	(1,610.2703)	0.0000	1.0586	(3.5955)	0.0000	3	(2.5369)	01/06/2025
688388.SH	01/03/2025	SDB3263645031	(234.00)	2.1164	(548.88)	(495.24)	0.0000	4.3300	(1,610.2703)	0.0000	0.1981	(0.6646)	0.0000	3	(0.4665)	01/06/2025
688388.SH	01/03/2025	SDB3263645031	(416.00)	2.1164	(933.48)	(880.43)	0.0000	4.3300	(1,610.2703)	0.0000	0.3368	(1.1814)	0.0000	3	(0.8446)	01/06/2025
688388.SH	01/03/2025	SDB3263645031	(2,484.00)	2.1164	(5,589.41)	(5,257.20)	0.0000	4.3300	(1,610.2703)	0.0000	2.0168	(7.0546)	0.0000	3	(5.0377)	01/06/2025
688388.SH	01/03/2025	SDB3263645031	(11,593.00)	2.1164	(26,286.10)	(24,535.70)	0.0000	4.3300	(1,610.2703)	0.0000	9.4849	(32.9243)	0.0000	3	(23.4394)	01/06/2025
688388.SH	01/03/2025	SDB3263645031	(2,238.00)	2.1164	(5,025.40)	(4,736.56)	0.0000	4.3300	(1,610.2703)	0.0000	1.8133	(6.3559)	0.0000	3	(4.5426)	01/06/2025
688388.SH	01/03/2025	SDB3263645031	(1,112.00)	2.1164	(2,489.78)	(2,353.46)	0.0000	4.3300	(1,610.2703)	0.0000	0.8984	(3.1581)	0.0000	3	(2.2597)	01/06/2025
688388.SH	01/02/2025	SDB3263645031	(700.00)	2.1072	(1,562.54)	(1,475.06)	0.0000	4.3300	(1,610.2703)	0.0000	1.8179	(0.6598)	0.0000	1	(0.4718)	01/06/2025
688388.SH	01/02/2025	SDB3263645031	(1,823.00)	2.1072	(4,141.33)	(3,841.47)	0.0000	4.3300	(1,610.2703)	0.0000	0.4981	(1.7183)	0.0000	1	(1.2202)	01/06/2025
688388.SH	01/02/2025	SDB3263645031	(3,577.00)	2.1072	(8,197.30)	(7,537.54)	0.0000	4.3300	(1,610.2703)	0.0000	0.9860	(3.3715)	0.0000	1	(2.3856)	01/06/2025
688388.SH	01/02/2025	SDB3263645031	(1,400.00)	2.1072	(3,149.54)	(2,950.11)	0.0000	4.3300	(1,610.2703)	0.0000	0.3788	(1.3196)	0.0000	1	(0.9408)	01/06/2025
688388.SH	01/02/2025	SDB3263645031	(700.00)	2.1072	(1,586.23)	(1,475.06)	0.0000	4.3300	(1,610.2703)	0.0000	0.1908	(0.6598)	0.0000	1	(0.4690)	01/06/2025
688388.SH	01/02/2025	SDB3263645031	(1,266.00)	2.1072	(2,933.70)	(2,667.74)	0.0000	4.3300	(1,610.2703)	0.0000	0.3529	(1.1933)	0.0000	1	(0.8404)	01/06/2025
688388.SH	01/02/2025	SDB3263645031	(234.00)	2.1072	(548.88)	(493.09)	0.0000	4.3300	(1,610.2703)	0.0000	0.0660	(0.2206)	0.0000	1	(0.1545)	01/06/2025
688388.SH	01/02/2025	SDB3263645031	(416.00)	2.1072	(933.48)	(876.60)	0.0000	4.3300	(1,610.2703)	0.0000	0.1123	(0.3921)	0.0000	1	(0.2798)	01/06/2025
688388.SH	01/02/2025	SDB3263645031	(2,484.00)	2.1072	(5,589.41)	(5,234.34)	0.0000	4.3300	(1,610.2703)	0.0000	0.6723	(2.3413)	0.0000	1	(1.6690)	01/06/2025
688388.SH	01/02/2025	SDB3263645031	(11,593.00)	2.1072	(26,286.10)	(24,429.04)	0.0000	4.3300	(1,610.2703)	0.0000	3.1616	(10.9270)	0.0000	1	(7.7654)	01/06/2025
688388.SH	01/02/2025	SDB3263645031	(2,238.00)	2.1072	(5,025.40)	(4,715.97)	0.0000	4.3300	(1,610.2703)	0.0000	0.6044	(2.1094)	0.0000	1	(1.5050)	01/06/2025
688388.SH	01/02/2025	SDB3263645031	(1,112.00)	2.1072	(2,489.78)	(2,343.23)	0.0000	4.3300	(1,610.2703)	0.0000	0.2995	(1.0481)	0.0000	1	(0.7487)	01/06/2025
688388.SH	12/31/2024	SDB3263645031	(700.00)	2.2590	(1,562.54)	(1,581.31)	0.0000	4.3300	(1,610.2703)	0.0000	0.3759	(1.4146)	0.0000	2	(1.0388)	01/06/2025
688388.SH	12/31/2024	SDB3263645031	(1,823.00)	2.2590	(4,141.33)	(4,118.20)	0.0000	4.3300	(1,610.2703)	0.0000	0.9962	(3.6841)	0.0000	2	(2.6879)	01/06/2025
688388.SH	12/31/2024	SDB3263645031	(3,577.00)	2.2590	(8,197.30)	(8,080.52)	0.0000	4.3300	(1,610.2703)	0.0000	1.9719	(7.2288)	0.0000	2	(5.2569)	01/06/2025
688388.SH	12/31/2024	SDB3263645031	(1,400.00)	2.2590	(3,149.54)	(3,162.63)	0.0000	4.3300	(1,610.2703)	0.0000	0.7576	(2.8293)	0.0000	2	(2.0716)	01/06/2025
688388.SH	12/31/2024	SDB3263645031	(700.00)	2.2590	(1,586.23)	(1,581.31)	0.0000	4.3300	(1,610.2703)	0.0000	0.3816	(1.4146)	0.0000	2	(1.0331)	01/06/2025
688388.SH	12/31/2024	SDB3263645031	(1,266.00)	2.2590	(2,933.70)	(2,859.92)	0.0000	4.3300	(1,610.2703)	0.0000	0.7057	(2.5585)	0.0000	2	(1.8528)	01/06/2025
688388.SH	12/31/2024	SDB3263645031	(234.00)	2.2590	(548.88)	(528.61)	0.0000	4.3300	(1,610.2703)	0.0000	0.1320	(0.4729)	0.0000	2	(0.3409)	01/06/2025
688388.SH	12/31/2024	SDB3263645031	(416.00)	2.2590	(933.48)	(939.75)	0.0000	4.3300	(1,610.2703)	0.0000	0.2246	(0.8407)	0.0000	2	(0.6161)	01/06/2025
688388.SH	12/31/2024	SDB3263645031	(2,484.00)	2.2590	(5,589.41)	(5,611.41)	0.0000	4.3300	(1,610.2703)	0.0000	1.3446	(5.0199)	0.0000	2	(3.6754)	01/06/2025
688388.SH	12/31/2024	SDB3263645031	(11,593.00)	2.2590	(26,286.10)	(26,188.83)	0.0000	4.3300	(1,610.2703)	0.0000	6.3233	(23.4284)	0.0000	2	(17.1051)	01/06/2025
688388.SH	12/31/2024	SDB3263645031	(2,238.00)	2.2590	(5,025.40)	(5,055.69)	0.0000	4.3300	(1,610.2703)	0.0000	1.2089	(4.5228)	0.0000	2	(3.3139)	01/06/2025
688388.SH	12/31/2024	SDB3263645031	(1,112.00)	2.2590	(2,489.78)	(2,512.03)	0.0000	4.3300	(1,610.2703)	0.0000	0.5989	(2.2472)	0.0000	2	(1.6483)	01/06/2025
688388.SH	12/30/2024	SDB3263645031	(700.00)	2.1970	(1,562.54)	(1,537.91)	0.0000	4.3300	(1,610.2703)	0.0000	0.1879	(0.6879)	0.0000	1	(0.5000)	01/06/2025
688388.SH	12/30/2024	SDB3263645031	(1,823.00)	2.1970	(4,141.33)	(4,005.17)	0.0000	4.3300	(1,610.2703)	0.0000	0.4981	(1.7915)	0.0000	1	(1.2934)	01/06/2025
688388.SH	12/30/2024	SDB3263645031	(3,577.00)	2.1970	(8,197.30)	(7,858.74)	0.0000	4.3300	(1,610.2703)	0.0000	0.9860	(3.5152)	0.0000	1	(2.5292)	01/06/2025
688388.SH	12/30/2024	SDB3263645031	(1,400.00)	2.1970	(3,149.54)	(3,075.83)	0.0000	4.3300	(1,610.2703)	0.0000	0.3788	(1.3758)	0.0000	1	(0.9970)	01/06/2025
688388.SH	12/30/2024	SDB3263645031	(700.00)	2.1970	(1,586.23)	(1,537.91)	0.0000	4.3300	(1,610.2703)	0.0000	0.1908	(0.6879)	0.0000	1	(0.4971)	01/06/2025
688388.SH	12/30/2024	SDB3263645031	(1,266.00)	2.1970	(2,933.70)	(2,781.43)	0.0000	4.3300	(1,610.2703)	0.0000	0.3529	(1.2441)	0.0000	1	(0.8913)	01/06/2025
688388.SH	12/30/2024	SDB3263645031	(234.00)	2.1970	(548.88)	(514.10)	0.0000	4.3300	(1,610.2703)	0.0000	0.0660	(0.2300)	0.0000	1	(0.1639)	01/06/2025
688388.SH	12/30/2024	SDB3263645031	(416.00)	2.1970	(933.48)	(913.96)	0.0000	4.3300	(1,610.2703)	0.0000	0.1123	(0.4088)	0.0000	1	(0.2965)	01/06/2025
688388.SH	12/30/2024	SDB3263645031	(2,484.00)	2.1970	(5,589.41)	(5,457.40)	0.0000	4.3300	(1,610.2703)	0.0000	0.6723	(2.4411)	0.0000	1	(1.7688)	01/06/2025
688388.SH	12/30/2024	SDB3263645031	(11,593.00)	2.1970	(26,286.10)	(25,470.05)	0.0000	4.3300	(1,610.2703)	0.0000	3.1616	(11.3927)	0.0000	1	(8.2311)	01/06/2025
688388.SH	12/30/2024	SDB3263645031	(2,238.00)	2.1970	(5,025.40)	(4,916.93)	0.0000	4.3300	(1,610.2703)	0.0000	0.6044	(2.1993)	0.0000	1	(1.5949)	01/06/2025
688388.SH	12/30/2024	SDB3263645031	(1,112.00)	2.1970	(2,489.78)	(2,443.09)	0.0000	4.3300	(1,610.2703)	0.0000	0.2995	(1.0928)	0.0000	1	(0.7933)	01/06/2025
688388.SH	12/27/2024	SDB3263645031	(700.00)	2.2729	(1,562.54)	(1,591.00)	0.0000	4.3300	(1,610.2703)	0.0000	0.5638	(2.1349)	0.0000	3	(1.5711)	01/06/2025
688388.SH	12/27/2024	SDB3263645031	(1,823.00)	2.2729	(4,141.33)	(4,143.41)	0.0000	4.3300	(1,610.2703)	0.0000	1.4943	(5.5600)	0.0000	3	(4.0657)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
GUANGDONG JIA YUAN TECHNOLOGY SHARES CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
688388.SH	12/27/2024	SDB3263645031	(3,577.00)	2.2729	(8,197.30)	(8,129.99)	0.0000	4.3300	(1,610.2703)	0.0000	2.9579	(10.9096)	0.0000	3	(7.9517)	01/06/2025
688388.SH	12/27/2024	SDB3263645031	(1,400.00)	2.2729	(3,149.54)	(3,181.99)	0.0000	4.3300	(1,610.2703)	0.0000	1.1365	(4.2699)	0.0000	3	(3.1334)	01/06/2025
688388.SH	12/27/2024	SDB3263645031	(700.00)	2.2729	(1,586.23)	(1,591.00)	0.0000	4.3300	(1,610.2703)	0.0000	0.5724	(2.1349)	0.0000	3	(1.5626)	01/06/2025
688388.SH	12/27/2024	SDB3263645031	(1,266.00)	2.2729	(2,933.70)	(2,877.43)	0.0000	4.3300	(1,610.2703)	0.0000	1.0586	(3.8612)	0.0000	3	(2.8026)	01/06/2025
688388.SH	12/27/2024	SDB3263645031	(234.00)	2.2729	(548.88)	(531.85)	0.0000	4.3300	(1,610.2703)	0.0000	0.1981	(0.7137)	0.0000	3	(0.5156)	01/06/2025
688388.SH	12/27/2024	SDB3263645031	(416.00)	2.2729	(933.48)	(945.51)	0.0000	4.3300	(1,610.2703)	0.0000	0.3368	(1.2688)	0.0000	3	(0.9319)	01/06/2025
688388.SH	12/27/2024	SDB3263645031	(2,484.00)	2.2729	(5,589.41)	(5,645.76)	0.0000	4.3300	(1,610.2703)	0.0000	2.0168	(7.5760)	0.0000	3	(5.5592)	01/06/2025
688388.SH	12/27/2024	SDB3263645031	(11,593.00)	2.2729	(26,286.10)	(26,349.17)	0.0000	4.3300	(1,610.2703)	0.0000	9.4849	(35.3577)	0.0000	3	(25.8728)	01/06/2025
688388.SH	12/27/2024	SDB3263645031	(2,238.00)	2.2729	(5,025.40)	(5,086.64)	0.0000	4.3300	(1,610.2703)	0.0000	1.8133	(6.8257)	0.0000	3	(5.0124)	01/06/2025
688388.SH	12/27/2024	SDB3263645031	(1,112.00)	2.2729	(2,489.78)	(2,527.41)	0.0000	4.3300	(1,610.2703)	0.0000	0.8984	(3.3915)	0.0000	3	(2.4931)	01/06/2025
688388.SH	12/26/2024	SDB3263645031	(700.00)	2.2136	(1,562.54)	(1,549.49)	0.0000	4.3300	(1,610.2703)	0.0000	0.1879	(0.6931)	0.0000	1	(0.5051)	01/06/2025
688388.SH	12/26/2024	SDB3263645031	(1,823.00)	2.2136	(4,141.33)	(4,035.33)	0.0000	4.3300	(1,610.2703)	0.0000	0.4981	(1.8050)	0.0000	1	(1.3069)	01/06/2025
688388.SH	12/26/2024	SDB3263645031	(3,577.00)	2.2136	(8,197.30)	(7,917.91)	0.0000	4.3300	(1,610.2703)	0.0000	0.9860	(3.5417)	0.0000	1	(2.5557)	01/06/2025
688388.SH	12/26/2024	SDB3263645031	(1,400.00)	2.2136	(3,149.54)	(3,098.99)	0.0000	4.3300	(1,610.2703)	0.0000	0.3788	(1.3862)	0.0000	1	(1.0073)	01/06/2025
688388.SH	12/26/2024	SDB3263645031	(700.00)	2.2136	(1,586.23)	(1,549.49)	0.0000	4.3300	(1,610.2703)	0.0000	0.1908	(0.6931)	0.0000	1	(0.5023)	01/06/2025
688388.SH	12/26/2024	SDB3263645031	(1,266.00)	2.2136	(2,933.70)	(2,802.37)	0.0000	4.3300	(1,610.2703)	0.0000	0.3529	(1.2535)	0.0000	1	(0.9006)	01/06/2025
688388.SH	12/26/2024	SDB3263645031	(234.00)	2.2136	(548.88)	(517.97)	0.0000	4.3300	(1,610.2703)	0.0000	0.0660	(0.2317)	0.0000	1	(0.1657)	01/06/2025
688388.SH	12/26/2024	SDB3263645031	(416.00)	2.2136	(933.48)	(920.84)	0.0000	4.3300	(1,610.2703)	0.0000	0.1123	(0.4119)	0.0000	1	(0.2996)	01/06/2025
688388.SH	12/26/2024	SDB3263645031	(2,484.00)	2.2136	(5,589.41)	(5,498.49)	0.0000	4.3300	(1,610.2703)	0.0000	0.6723	(2.4595)	0.0000	1	(1.7872)	01/06/2025
688388.SH	12/26/2024	SDB3263645031	(11,593.00)	2.2136	(26,286.10)	(25,661.84)	0.0000	4.3300	(1,610.2703)	0.0000	3.1616	(11.4785)	0.0000	1	(8.3168)	01/06/2025
688388.SH	12/26/2024	SDB3263645031	(2,238.00)	2.2136	(5,025.40)	(4,953.95)	0.0000	4.3300	(1,610.2703)	0.0000	0.6044	(2.2159)	0.0000	1	(1.6114)	01/06/2025
688388.SH	12/26/2024	SDB3263645031	(1,112.00)	2.2136	(2,489.78)	(2,461.48)	0.0000	4.3300	(1,610.2703)	0.0000	0.2995	(1.1010)	0.0000	1	(0.8015)	01/06/2025
688388.SH	12/24/2024	SDB3263645031	(700.00)	2.2136	(1,562.54)	(1,549.49)	0.0000	4.3300	(1,610.2703)	0.0000	0.3759	(1.3862)	0.0000	2	(1.0103)	01/06/2025
688388.SH	12/24/2024	SDB3263645031	(1,823.00)	2.2136	(4,141.33)	(4,035.33)	0.0000	4.3300	(1,610.2703)	0.0000	0.9962	(3.6100)	0.0000	2	(2.6138)	01/06/2025
688388.SH	12/24/2024	SDB3263645031	(3,577.00)	2.2136	(8,197.30)	(7,917.91)	0.0000	4.3300	(1,610.2703)	0.0000	1.9719	(7.0833)	0.0000	2	(5.1114)	01/06/2025
688388.SH	12/24/2024	SDB3263645031	(1,400.00)	2.2136	(3,149.54)	(3,098.99)	0.0000	4.3300	(1,610.2703)	0.0000	0.7576	(2.7723)	0.0000	2	(2.0147)	01/06/2025
688388.SH	12/24/2024	SDB3263645031	(700.00)	2.2136	(1,586.23)	(1,549.49)	0.0000	4.3300	(1,610.2703)	0.0000	0.3816	(1.3862)	0.0000	2	(1.0046)	01/06/2025
688388.SH	12/24/2024	SDB3263645031	(1,266.00)	2.2136	(2,933.70)	(2,802.37)	0.0000	4.3300	(1,610.2703)	0.0000	0.7057	(2.5070)	0.0000	2	(1.8013)	01/06/2025
688388.SH	12/24/2024	SDB3263645031	(234.00)	2.2136	(548.88)	(517.97)	0.0000	4.3300	(1,610.2703)	0.0000	0.1320	(0.4634)	0.0000	2	(0.3313)	01/06/2025
688388.SH	12/24/2024	SDB3263645031	(416.00)	2.2136	(933.48)	(920.84)	0.0000	4.3300	(1,610.2703)	0.0000	0.2246	(0.8238)	0.0000	2	(0.5992)	01/06/2025
688388.SH	12/24/2024	SDB3263645031	(2,484.00)	2.2136	(5,589.41)	(5,498.49)	0.0000	4.3300	(1,610.2703)	0.0000	1.3446	(4.9189)	0.0000	2	(3.5744)	01/06/2025
688388.SH	12/24/2024	SDB3263645031	(11,593.00)	2.2136	(26,286.10)	(25,661.84)	0.0000	4.3300	(1,610.2703)	0.0000	6.3233	(22.9569)	0.0000	2	(16.6337)	01/06/2025
688388.SH	12/24/2024	SDB3263645031	(2,238.00)	2.2136	(5,025.40)	(4,953.95)	0.0000	4.3300	(1,610.2703)	0.0000	1.2089	(4.4318)	0.0000	2	(3.2229)	01/06/2025
688388.SH	12/24/2024	SDB3263645031	(1,112.00)	2.2136	(2,489.78)	(2,461.48)	0.0000	4.3300	(1,610.2703)	0.0000	0.5989	(2.2020)	0.0000	2	(1.6031)	01/06/2025
688388.SH	12/23/2024	SDB3263645031	(700.00)	2.2440	(1,562.54)	(1,570.83)	0.0000	4.3300	(1,610.2703)	0.0000	0.1879	(0.7026)	0.0000	1	(0.5147)	01/06/2025
688388.SH	12/23/2024	SDB3263645031	(1,823.00)	2.2440	(4,141.33)	(4,090.90)	0.0000	4.3300	(1,610.2703)	0.0000	0.4981	(1.8298)	0.0000	1	(1.3317)	01/06/2025
688388.SH	12/23/2024	SDB3263645031	(3,577.00)	2.2440	(8,197.30)	(8,026.96)	0.0000	4.3300	(1,610.2703)	0.0000	0.9860	(3.5904)	0.0000	1	(2.6045)	01/06/2025
688388.SH	12/23/2024	SDB3263645031	(1,400.00)	2.2440	(3,149.54)	(3,141.67)	0.0000	4.3300	(1,610.2703)	0.0000	0.3788	(1.4053)	0.0000	1	(1.0264)	01/06/2025
688388.SH	12/23/2024	SDB3263645031	(700.00)	2.2440	(1,586.23)	(1,570.83)	0.0000	4.3300	(1,610.2703)	0.0000	0.1908	(0.7026)	0.0000	1	(0.5118)	01/06/2025
688388.SH	12/23/2024	SDB3263645031	(1,266.00)	2.2440	(2,933.70)	(2,840.96)	0.0000	4.3300	(1,610.2703)	0.0000	0.3529	(1.2708)	0.0000	1	(0.9179)	01/06/2025
688388.SH	12/23/2024	SDB3263645031	(234.00)	2.2440	(548.88)	(525.11)	0.0000	4.3300	(1,610.2703)	0.0000	0.0660	(0.2349)	0.0000	1	(0.1689)	01/06/2025
688388.SH	12/23/2024	SDB3263645031	(416.00)	2.2440	(933.48)	(933.52)	0.0000	4.3300	(1,610.2703)	0.0000	0.1123	(0.4176)	0.0000	1	(0.3053)	01/06/2025
688388.SH	12/23/2024	SDB3263645031	(2,484.00)	2.2440	(5,589.41)	(5,574.21)	0.0000	4.3300	(1,610.2703)	0.0000	0.6723	(2.4933)	0.0000	1	(1.8210)	01/06/2025
688388.SH	12/23/2024	SDB3263645031	(11,593.00)	2.2440	(26,286.10)	(26,015.24)	0.0000	4.3300	(1,610.2703)	0.0000	3.1616	(11.6365)	0.0000	1	(8.4749)	01/06/2025
688388.SH	12/23/2024	SDB3263645031	(2,238.00)	2.2440	(5,025.40)	(5,022.18)	0.0000	4.3300	(1,610.2703)	0.0000	0.6044	(2.2464)	0.0000	1	(1.6420)	01/06/2025
688388.SH	12/23/2024	SDB3263645031	(1,112.00)	2.2440	(2,489.78)	(2,495.38)	0.0000	4.3300	(1,610.2703)	0.0000	0.2995	(1.1162)	0.0000	1	(0.8167)	01/06/2025
688388.SH	12/20/2024	SDB3263645031	(1,823.00)	2.2546	(4,141.33)	(4,110.08)	0.0000	4.3300	(1,616.4055)	0.0000	1.4943	(5.5363)	0.0000	3	(4.0420)	01/06/2025
688388.SH	12/20/2024	SDB3263645031	(3,577.00)	2.2546	(8,197.30)	(8,064.60)	0.0000	4.3300	(1,616.4055)	0.0000	2.9579	(10.8631)	0.0000	3	(7.9052)	01/06/2025
688388.SH	12/20/2024	SDB3263645031	(1,400.00)	2.2546	(3,149.54)	(3,156.40)	0.0000	4.3300	(1,616.4055)	0.0000	1.1365	(4.2517)	0.0000	3	(3.1152)	01/06/2025
688388.SH	12/20/2024	SDB3263645031	(700.00)	2.2546	(1,586.23)	(1,578.20)	0.0000	4.3300	(1,616.4055)	0.0000	0.5724	(2.1258)	0.0000	3	(1.5535)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
GUANGDONG JIA YUAN TECHNOLOGY SHARES CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
688388.SH	12/20/2024	SDB3263645031	(1,266.00)	2.2546	(2,933.70)	(2,854.29)	0.0000	4.3300	(1,616.4055)	0.0000	1.0586	(3.8447)	0.0000	3	(2.7862)	01/06/2025
688388.SH	12/20/2024	SDB3263645031	(234.00)	2.2546	(548.88)	(527.57)	0.0000	4.3300	(1,616.4055)	0.0000	0.1981	(0.7106)	0.0000	3	(0.5126)	01/06/2025
688388.SH	12/20/2024	SDB3263645031	(416.00)	2.2546	(933.48)	(937.90)	0.0000	4.3300	(1,616.4055)	0.0000	0.3368	(1.2634)	0.0000	3	(0.9265)	01/06/2025
688388.SH	12/20/2024	SDB3263645031	(2,484.00)	2.2546	(5,589.41)	(5,600.36)	0.0000	4.3300	(1,616.4055)	0.0000	2.0168	(7.5437)	0.0000	3	(5.5269)	01/06/2025
688388.SH	12/20/2024	SDB3263645031	(11,593.00)	2.2546	(26,286.10)	(26,137.25)	0.0000	4.3300	(1,616.4055)	0.0000	9.4849	(35.2070)	0.0000	3	(25.7221)	01/06/2025
688388.SH	12/20/2024	SDB3263645031	(2,238.00)	2.2546	(5,025.40)	(5,045.73)	0.0000	4.3300	(1,616.4055)	0.0000	1.8133	(6.7966)	0.0000	3	(4.9833)	01/06/2025
688388.SH	12/20/2024	SDB3263645031	(1,112.00)	2.2546	(2,489.78)	(2,507.08)	0.0000	4.3300	(1,616.4055)	0.0000	0.8984	(3.3771)	0.0000	3	(2.4787)	01/06/2025
688388.SH	12/19/2024	SDB3263645031	(1,400.00)	2.2436	(3,149.54)	(3,141.06)	0.0000	4.5800	(1,677.1988)	0.0000	0.4007	(1.4634)	0.0000	1	(1.0627)	01/06/2025
688388.SH	12/19/2024	SDB3263645031	(700.00)	2.2436	(1,586.23)	(1,570.53)	0.0000	4.5800	(1,677.1988)	0.0000	0.2018	(0.7317)	0.0000	1	(0.5299)	01/06/2025
688388.SH	12/19/2024	SDB3263645031	(1,266.00)	2.2436	(2,933.70)	(2,840.42)	0.0000	4.5800	(1,677.1988)	0.0000	0.3732	(1.3233)	0.0000	1	(0.9501)	01/06/2025
688388.SH	12/19/2024	SDB3263645031	(234.00)	2.2436	(548.88)	(525.01)	0.0000	4.5800	(1,677.1988)	0.0000	0.0698	(0.2466)	0.0000	1	(0.1748)	01/06/2025
688388.SH	12/19/2024	SDB3263645031	(416.00)	2.2436	(933.48)	(933.34)	0.0000	4.5800	(1,677.1988)	0.0000	0.1188	(0.4348)	0.0000	1	(0.3161)	01/06/2025
688388.SH	12/19/2024	SDB3263645031	(2,484.00)	2.2436	(5,589.41)	(5,573.14)	0.0000	4.5800	(1,677.1988)	0.0000	0.7111	(2.5965)	0.0000	1	(1.8854)	01/06/2025
688388.SH	12/19/2024	SDB3263645031	(11,593.00)	2.2436	(26,286.10)	(26,010.22)	0.0000	4.5800	(1,677.1988)	0.0000	3.3442	(12.1179)	0.0000	1	(8.7737)	01/06/2025
688388.SH	12/19/2024	SDB3263645031	(2,238.00)	2.2436	(5,025.40)	(5,021.21)	0.0000	4.5800	(1,677.1988)	0.0000	0.6393	(2.3393)	0.0000	1	(1.7000)	01/06/2025
688388.SH	12/19/2024	SDB3263645031	(1,112.00)	2.2436	(2,489.78)	(2,494.90)	0.0000	4.5800	(1,677.1988)	0.0000	0.3168	(1.1623)	0.0000	1	(0.8456)	01/06/2025
688388.SH	12/18/2024	SDB3263645031	(700.00)	2.2336	(1,586.23)	(1,563.53)	0.0000	4.5800	(1,698.3073)	0.0000	0.2018	(0.7376)	0.0000	1	(0.5358)	01/06/2025
688388.SH	12/18/2024	SDB3263645031	(1,266.00)	2.2336	(2,933.70)	(2,827.75)	0.0000	4.5800	(1,698.3073)	0.0000	0.3732	(1.3340)	0.0000	1	(0.9608)	01/06/2025
688388.SH	12/18/2024	SDB3263645031	(234.00)	2.2336	(548.88)	(522.66)	0.0000	4.5800	(1,698.3073)	0.0000	0.0698	(0.2466)	0.0000	1	(0.1767)	01/06/2025
688388.SH	12/18/2024	SDB3263645031	(416.00)	2.2336	(933.48)	(929.18)	0.0000	4.5800	(1,698.3073)	0.0000	0.1188	(0.4383)	0.0000	1	(0.3196)	01/06/2025
688388.SH	12/18/2024	SDB3263645031	(2,484.00)	2.2336	(5,589.41)	(5,548.29)	0.0000	4.5800	(1,698.3073)	0.0000	0.7111	(2.6174)	0.0000	1	(1.9063)	01/06/2025
688388.SH	12/18/2024	SDB3263645031	(11,593.00)	2.2336	(26,286.10)	(25,894.24)	0.0000	4.5800	(1,698.3073)	0.0000	3.3442	(12.2157)	0.0000	1	(8.8715)	01/06/2025
688388.SH	12/18/2024	SDB3263645031	(2,238.00)	2.2336	(5,025.40)	(4,998.82)	0.0000	4.5800	(1,698.3073)	0.0000	0.6393	(2.3582)	0.0000	1	(1.7189)	01/06/2025
688388.SH	12/18/2024	SDB3263645031	(1,112.00)	2.2336	(2,489.78)	(2,483.77)	0.0000	4.5800	(1,698.3073)	0.0000	0.3168	(1.1717)	0.0000	1	(0.8550)	01/06/2025
688388.SH	12/17/2024	SDB3263645031	(1,266.00)	2.3630	(2,933.70)	(2,991.57)	0.0000	4.5800	(1,710.0074)	0.0000	0.3732	(1.4210)	0.0000	1	(1.0478)	01/06/2025
688388.SH	12/17/2024	SDB3263645031	(234.00)	2.3630	(548.88)	(552.94)	0.0000	4.5800	(1,710.0074)	0.0000	0.0698	(0.2626)	0.0000	1	(0.1928)	01/06/2025
688388.SH	12/17/2024	SDB3263645031	(416.00)	2.3630	(933.48)	(983.01)	0.0000	4.5800	(1,710.0074)	0.0000	0.1188	(0.4669)	0.0000	1	(0.3482)	01/06/2025
688388.SH	12/17/2024	SDB3263645031	(2,484.00)	2.3630	(5,589.41)	(5,869.72)	0.0000	4.5800	(1,710.0074)	0.0000	0.7111	(2.7881)	0.0000	1	(2.0770)	01/06/2025
688388.SH	12/17/2024	SDB3263645031	(11,593.00)	2.3630	(26,286.10)	(27,394.40)	0.0000	4.5800	(1,710.0074)	0.0000	3.3442	(13.0124)	0.0000	1	(9.6682)	01/06/2025
688388.SH	12/17/2024	SDB3263645031	(2,238.00)	2.3630	(5,025.40)	(5,288.42)	0.0000	4.5800	(1,710.0074)	0.0000	0.6393	(2.5120)	0.0000	1	(1.8727)	01/06/2025
688388.SH	12/17/2024	SDB3263645031	(1,112.00)	2.3630	(2,489.78)	(2,627.67)	0.0000	4.5800	(1,710.0074)	0.0000	0.3168	(1.2481)	0.0000	1	(0.9314)	01/06/2025
688388.SH	12/16/2024	SDB3263645031	(1,266.00)	2.3289	(2,933.70)	(2,948.38)	0.0000	4.5800	(1,710.0074)	0.0000	0.3732	(1.4005)	0.0000	1	(1.0273)	01/06/2025
688388.SH	12/16/2024	SDB3263645031	(234.00)	2.3289	(548.88)	(544.96)	0.0000	4.5800	(1,710.0074)	0.0000	0.0698	(0.2589)	0.0000	1	(0.1890)	01/06/2025
688388.SH	12/16/2024	SDB3263645031	(416.00)	2.3289	(933.48)	(968.82)	0.0000	4.5800	(1,710.0074)	0.0000	0.1188	(0.4602)	0.0000	1	(0.3414)	01/06/2025
688388.SH	12/16/2024	SDB3263645031	(2,484.00)	2.3289	(5,589.41)	(5,784.98)	0.0000	4.5800	(1,710.0074)	0.0000	0.7111	(2.7479)	0.0000	1	(2.0368)	01/06/2025
688388.SH	12/16/2024	SDB3263645031	(11,593.00)	2.3289	(26,286.10)	(26,998.91)	0.0000	4.5800	(1,710.0074)	0.0000	3.3442	(12.8245)	0.0000	1	(9.4804)	01/06/2025
688388.SH	12/16/2024	SDB3263645031	(2,238.00)	2.3289	(5,025.40)	(5,212.07)	0.0000	4.5800	(1,710.0074)	0.0000	0.6393	(2.4757)	0.0000	1	(1.8364)	01/06/2025
688388.SH	12/16/2024	SDB3263645031	(1,112.00)	2.3289	(2,489.78)	(2,589.73)	0.0000	4.5800	(1,710.0074)	0.0000	0.3168	(1.2301)	0.0000	1	(0.9134)	01/06/2025
688388.SH	12/13/2024	SDB3263645031	(1,266.00)	2.3123	(2,933.70)	(2,927.42)	0.0000	4.5800	(1,710.0074)	0.0000	1.1197	(4.1716)	0.0000	3	(3.0519)	01/06/2025
688388.SH	12/13/2024	SDB3263645031	(234.00)	2.3123	(548.88)	(541.09)	0.0000	4.5800	(1,710.0074)	0.0000	0.2095	(0.7711)	0.0000	3	(0.5616)	01/06/2025
688388.SH	12/13/2024	SDB3263645031	(416.00)	2.3123	(933.48)	(961.93)	0.0000	4.5800	(1,710.0074)	0.0000	0.3563	(1.3708)	0.0000	3	(1.0145)	01/06/2025
688388.SH	12/13/2024	SDB3263645031	(2,484.00)	2.3123	(5,589.41)	(5,743.85)	0.0000	4.5800	(1,710.0074)	0.0000	2.1333	(8.1850)	0.0000	3	(6.0517)	01/06/2025
688388.SH	12/13/2024	SDB3263645031	(11,593.00)	2.3123	(26,286.10)	(26,806.93)	0.0000	4.5800	(1,710.0074)	0.0000	10.0325	(38.2000)	0.0000	3	(28.1675)	01/06/2025
688388.SH	12/13/2024	SDB3263645031	(2,238.00)	2.3123	(5,025.40)	(5,175.01)	0.0000	4.5800	(1,710.0074)	0.0000	3.9180	(7.3744)	0.0000	3	(5.4564)	01/06/2025
688388.SH	12/13/2024	SDB3263645031	(1,112.00)	2.3123	(2,489.78)	(2,571.32)	0.0000	4.5800	(1,710.0074)	0.0000	0.9503	(3.6641)	0.0000	3	(2.7139)	01/06/2025
688388.SH	12/12/2024	SDB3263645031	(416.00)	2.2244	(933.48)	(925.37)	0.0000	4.5800	(1,708.7471)	0.0000	0.1188	(0.4392)	0.0000	1	(0.3205)	01/06/2025
688388.SH	12/12/2024	SDB3263645031	(2,484.00)	2.2244	(5,589.41)	(5,525.53)	0.0000	4.5800	(1,708.7471)	0.0000	0.7111	(2.6227)	0.0000	1	(1.9116)	01/06/2025
688388.SH	12/12/2024	SDB3263645031	(11,593.00)	2.2244	(26,286.10)	(25,788.01)	0.0000	4.5800	(1,708.7471)	0.0000	3.3442	(12.2403)	0.0000	1	(8.8962)	01/06/2025
688388.SH	12/12/2024	SDB3263645031	(2,238.00)	2.2244	(5,025.40)	(4,978.31)	0.0000	4.5800	(1,708.7471)	0.0000	0.6393	(2.3630)	0.0000	1	(1.7236)	01/06/2025
688388.SH	12/12/2024	SDB3263645031	(1,112.00)	2.2244	(2,489.78)	(2,473.59)	0.0000	4.5800	(1,708.7471)	0.0000	0.3168	(1.1741)	0.0000	1	(0.8573)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
GUANGDONG JIA YUAN TECHNOLOGY SHARES CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
688388.SH	12/11/2024	SDB3263645031	(11,593.00)	2.2290	(26,286.10)	(25,840.96)	0.0000	4.5800	(1,725.0000)	0.0000	3.3442	(12.3821)	0.0000	1	(9.0380)	01/06/2025
688388.SH	12/11/2024	SDB3263645031	(2,238.00)	2.2290	(5,025.40)	(4,988.53)	0.0000	4.5800	(1,725.0000)	0.0000	0.6393	(2.3903)	0.0000	1	(1.7510)	01/06/2025
688388.SH	12/11/2024	SDB3263645031	(1,112.00)	2.2290	(2,489.78)	(2,478.66)	0.0000	4.5800	(1,725.0000)	0.0000	0.3168	(1.1877)	0.0000	1	(0.8709)	01/06/2025
688388.SH	12/10/2024	SDB3263645031	(11,593.00)	2.2843	(26,286.10)	(26,482.45)	0.0000	4.5800	(1,725.0000)	0.0000	3.3442	(12.6895)	0.0000	1	(9.3453)	01/06/2025
688388.SH	12/10/2024	SDB3263645031	(2,238.00)	2.2843	(5,025.40)	(5,112.37)	0.0000	4.5800	(1,725.0000)	0.0000	0.6393	(2.4497)	0.0000	1	(1.8103)	01/06/2025
688388.SH	12/10/2024	SDB3263645031	(1,112.00)	2.2843	(2,489.78)	(2,540.19)	0.0000	4.5800	(1,725.0000)	0.0000	0.3168	(1.2172)	0.0000	1	(0.9004)	01/06/2025
688388.SH	12/09/2024	SDB3263645031	(1,112.00)	2.2390	(2,489.78)	(2,489.78)	0.0000	4.5800	(1,725.0000)	0.0000	0.3168	(1.1930)	0.0000	1	(0.8763)	01/06/2025
TOTAL GUANGDONG JIA YUAN TECHNOLOGY SHARES CO., LTD. CMN CLASS A SERIES NORTHBOUND											180.9802	(664.6237)	0.0000		(483.6434)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
GUANGDONG NO 2 HYDROPOWER ENGINEERING CO LTD CMN CLASS A SERIES NORTHBOUND																
002060.ZK	12/31/2024	SDB3260123285	(25,500.00)	0.5120	(14,183.38)	(13,057.15)	0.0000	4.3300	(777.1726)	0.0000	3.4119	(5.6376)	0.0000	2	(2.2257)	01/06/2025
002060.ZK	12/31/2024	SDB3260123285	(25,200.00)	0.5120	(13,888.95)	(12,903.53)	0.0000	4.3300	(777.1726)	0.0000	3.3411	(5.5713)	0.0000	2	(2.2302)	01/06/2025
002060.ZK	12/31/2024	SDB3260123285	(4,200.00)	0.5120	(2,303.47)	(2,150.59)	0.0000	4.3300	(777.1726)	0.0000	0.5541	(0.9285)	0.0000	2	(0.3744)	01/06/2025
002060.ZK	12/31/2024	SDB3260123285	(9,200.00)	0.5120	(5,037.16)	(4,710.81)	0.0000	4.3300	(777.1726)	0.0000	1.2117	(2.0340)	0.0000	2	(0.8222)	01/06/2025
002060.ZK	12/31/2024	SDB3260123285	(7,000.00)	0.5120	(3,695.34)	(3,584.32)	0.0000	4.3300	(777.1726)	0.0000	0.8889	(1.5476)	0.0000	2	(0.6586)	01/06/2025
002060.ZK	12/31/2024	SDB3260123285	(8,300.00)	0.5120	(4,381.61)	(4,249.97)	0.0000	4.3300	(777.1726)	0.0000	1.0540	(1.8350)	0.0000	2	(0.7810)	01/06/2025
002060.ZK	12/31/2024	SDB3260123285	(9,200.00)	0.5120	(4,856.73)	(4,710.81)	0.0000	4.3300	(777.1726)	0.0000	1.1683	(2.0340)	0.0000	2	(0.8656)	01/06/2025
002060.ZK	12/30/2024	SDB3260123285	(25,500.00)	0.5078	(14,183.38)	(12,950.10)	0.0000	4.3300	(1,225.1429)	0.0000	1.7059	(4.4071)	0.0000	1	(2.7012)	01/06/2025
002060.ZK	12/30/2024	SDB3260123285	(25,200.00)	0.5078	(13,888.95)	(12,797.74)	0.0000	4.3300	(1,225.1429)	0.0000	1.6705	(4.3553)	0.0000	1	(2.6848)	01/06/2025
002060.ZK	12/30/2024	SDB3260123285	(4,200.00)	0.5078	(2,303.47)	(2,132.96)	0.0000	4.3300	(1,225.1429)	0.0000	0.2771	(0.7259)	0.0000	1	(0.4488)	01/06/2025
002060.ZK	12/30/2024	SDB3260123285	(9,200.00)	0.5078	(5,037.16)	(4,672.19)	0.0000	4.3300	(1,225.1429)	0.0000	0.6059	(1.5900)	0.0000	1	(0.9842)	01/06/2025
002060.ZK	12/30/2024	SDB3260123285	(7,000.00)	0.5078	(3,695.34)	(3,554.93)	0.0000	4.3300	(1,225.1429)	0.0000	0.4445	(1.2098)	0.0000	1	(0.7653)	01/06/2025
002060.ZK	12/30/2024	SDB3260123285	(8,300.00)	0.5078	(4,381.61)	(4,215.13)	0.0000	4.3300	(1,225.1429)	0.0000	0.5270	(1.4345)	0.0000	1	(0.9075)	01/06/2025
002060.ZK	12/30/2024	SDB3260123285	(200.00)	0.5078	(105.58)	(101.57)	0.0000	4.3300	(1,225.1429)	0.0000	0.0127	(0.0346)	0.0000	1	(0.0219)	01/06/2025
002060.ZK	12/30/2024	SDB3260123285	(1,100.00)	0.5078	(580.70)	(558.63)	0.0000	4.3300	(1,225.1429)	0.0000	0.0698	(0.1901)	0.0000	1	(0.1203)	01/06/2025
002060.ZK	12/30/2024	SDB3260123285	(1,600.00)	0.5078	(844.65)	(812.56)	0.0000	4.3300	(1,225.1429)	0.0000	0.1016	(0.2765)	0.0000	1	(0.1749)	01/06/2025
002060.ZK	12/30/2024	SDB3260123285	(200.00)	0.5078	(105.58)	(101.57)	0.0000	4.3300	(1,225.1429)	0.0000	0.0127	(0.0346)	0.0000	1	(0.0219)	01/06/2025
002060.ZK	12/30/2024	SDB3260123285	(100.00)	0.5078	(52.79)	(50.78)	0.0000	4.3300	(1,225.1429)	0.0000	0.0063	(0.0173)	0.0000	1	(0.0109)	01/06/2025
002060.ZK	12/30/2024	SDB3260123285	(800.00)	0.5078	(422.32)	(406.28)	0.0000	4.3300	(1,225.1429)	0.0000	0.0508	(0.1383)	0.0000	1	(0.0875)	01/06/2025
002060.ZK	12/30/2024	SDB3260123285	(3,100.00)	0.5078	(1,636.51)	(1,574.33)	0.0000	4.3300	(1,225.1429)	0.0000	0.1968	(0.5358)	0.0000	1	(0.3389)	01/06/2025
002060.ZK	12/30/2024	SDB3260123285	(13,100.00)	0.5078	(6,915.56)	(6,652.80)	0.0000	4.3300	(1,225.1429)	0.0000	0.8318	(2.2641)	0.0000	1	(1.4323)	01/06/2025
002060.ZK	12/30/2024	SDB3260123285	(23,300.00)	0.5078	(12,300.19)	(11,832.84)	0.0000	4.3300	(1,225.1429)	0.0000	1.4794	(4.0269)	0.0000	1	(2.5475)	01/06/2025
002060.ZK	12/30/2024	SDB3260123285	(800.00)	0.5078	(422.32)	(406.28)	0.0000	4.3300	(1,225.1429)	0.0000	0.0508	(0.1383)	0.0000	1	(0.0875)	01/06/2025
002060.ZK	12/30/2024	SDB3260123285	(6,000.00)	0.5078	(3,167.43)	(3,047.08)	0.0000	4.3300	(1,225.1429)	0.0000	0.3810	(1.0370)	0.0000	1	(0.6560)	01/06/2025
002060.ZK	12/30/2024	SDB3260123285	(7,200.00)	0.5078	(3,800.92)	(3,656.50)	0.0000	4.3300	(1,225.1429)	0.0000	0.4572	(1.2444)	0.0000	1	(0.7872)	01/06/2025
002060.ZK	12/30/2024	SDB3260123285	(3,000.00)	0.5078	(1,583.71)	(1,523.54)	0.0000	4.3300	(1,225.1429)	0.0000	0.1905	(0.5185)	0.0000	1	(0.3280)	01/06/2025
002060.ZK	12/27/2024	SDB3260123285	(25,500.00)	0.5145	(14,183.38)	(13,119.88)	0.0000	4.3300	(1,225.1429)	0.0000	5.1178	(13.3948)	0.0000	3	(8.2769)	01/06/2025
002060.ZK	12/27/2024	SDB3260123285	(25,200.00)	0.5145	(13,888.95)	(12,965.53)	0.0000	4.3300	(1,225.1429)	0.0000	5.0116	(13.2372)	0.0000	3	(8.2256)	01/06/2025
002060.ZK	12/27/2024	SDB3260123285	(4,200.00)	0.5145	(2,303.47)	(2,160.92)	0.0000	4.3300	(1,225.1429)	0.0000	0.8312	(2.2062)	0.0000	3	(1.3750)	01/06/2025
002060.ZK	12/27/2024	SDB3260123285	(9,200.00)	0.5145	(5,037.16)	(4,733.45)	0.0000	4.3300	(1,225.1429)	0.0000	1.8176	(4.8326)	0.0000	3	(3.0150)	01/06/2025
002060.ZK	12/27/2024	SDB3260123285	(7,000.00)	0.5145	(3,695.34)	(3,601.53)	0.0000	4.3300	(1,225.1429)	0.0000	1.3334	(3.6770)	0.0000	3	(2.3436)	01/06/2025
002060.ZK	12/27/2024	SDB3260123285	(8,300.00)	0.5145	(4,381.61)	(4,270.39)	0.0000	4.3300	(1,225.1429)	0.0000	1.5810	(4.3599)	0.0000	3	(2.7788)	01/06/2025
002060.ZK	12/27/2024	SDB3260123285	(200.00)	0.5145	(105.58)	(102.90)	0.0000	4.3300	(1,225.1429)	0.0000	0.0381	(0.1051)	0.0000	3	(0.0670)	01/06/2025
002060.ZK	12/27/2024	SDB3260123285	(1,100.00)	0.5145	(580.70)	(565.96)	0.0000	4.3300	(1,225.1429)	0.0000	0.2095	(0.5778)	0.0000	3	(0.3683)	01/06/2025
002060.ZK	12/27/2024	SDB3260123285	(1,600.00)	0.5145	(844.65)	(823.21)	0.0000	4.3300	(1,225.1429)	0.0000	0.3048	(0.8405)	0.0000	3	(0.5357)	01/06/2025
002060.ZK	12/27/2024	SDB3260123285	(200.00)	0.5145	(105.58)	(102.90)	0.0000	4.3300	(1,225.1429)	0.0000	0.0381	(0.1051)	0.0000	3	(0.0670)	01/06/2025
002060.ZK	12/27/2024	SDB3260123285	(100.00)	0.5145	(52.79)	(51.45)	0.0000	4.3300	(1,225.1429)	0.0000	0.0190	(0.0525)	0.0000	3	(0.0335)	01/06/2025
002060.ZK	12/27/2024	SDB3260123285	(800.00)	0.5145	(422.32)	(411.60)	0.0000	4.3300	(1,225.1429)	0.0000	0.1524	(0.4202)	0.0000	3	(0.2678)	01/06/2025
002060.ZK	12/27/2024	SDB3260123285	(3,100.00)	0.5145	(1,636.51)	(1,594.97)	0.0000	4.3300	(1,225.1429)	0.0000	0.5905	(1.6284)	0.0000	3	(1.0379)	01/06/2025
002060.ZK	12/27/2024	SDB3260123285	(13,100.00)	0.5145	(6,915.56)	(6,740.02)	0.0000	4.3300	(1,225.1429)	0.0000	2.4954	(6.8812)	0.0000	3	(4.3859)	01/06/2025
002060.ZK	12/27/2024	SDB3260123285	(23,300.00)	0.5145	(12,300.19)	(11,987.97)	0.0000	4.3300	(1,225.1429)	0.0000	4.4383	(12.2391)	0.0000	3	(7.8008)	01/06/2025
002060.ZK	12/27/2024	SDB3260123285	(800.00)	0.5145	(422.32)	(411.60)	0.0000	4.3300	(1,225.1429)	0.0000	0.1524	(0.4202)	0.0000	3	(0.2678)	01/06/2025
002060.ZK	12/27/2024	SDB3260123285	(6,000.00)	0.5145	(3,167.43)	(3,087.03)	0.0000	4.3300	(1,225.1429)	0.0000	1.1429	(3.1517)	0.0000	3	(2.0088)	01/06/2025
002060.ZK	12/27/2024	SDB3260123285	(7,200.00)	0.5145	(3,800.92)	(3,704.44)	0.0000	4.3300	(1,225.1429)	0.0000	1.3715	(3.7821)	0.0000	3	(2.4106)	01/06/2025
002060.ZK	12/27/2024	SDB3260123285	(3,000.00)	0.5145	(1,583.71)	(1,543.52)	0.0000	4.3300	(1,225.1429)	0.0000	0.5715	(1.5759)	0.0000	3	(1.0044)	01/06/2025
002060.ZK	12/26/2024	SDB3260123285	(25,500.00)	0.5250	(14,183.38)	(13,388.04)	0.0000	4.3300	(1,225.1429)	0.0000	1.7059	(4.5562)	0.0000	1	(2.8502)	01/06/2025
002060.ZK	12/26/2024	SDB3260123285	(25,200.00)	0.5250	(13,888.95)	(13,230.53)	0.0000	4.3300	(1,225.1429)	0.0000	1.6705	(4.5026)	0.0000	1	(2.8320)	01/06/2025
002060.ZK	12/26/2024	SDB3260123285	(4,200.00)	0.5250	(2,303.47)	(2,205.09)	0.0000	4.3300	(1,225.1429)	0.0000	0.2771	(0.7504)	0.0000	1	(0.4734)	01/06/2025
002060.ZK	12/26/2024	SDB3260123285	(9,200.00)	0.5250	(5,037.16)	(4,830.19)	0.0000	4.3300	(1,225.1429)	0.0000	0.6059	(1.6438)	0.0000	1	(1.0379)	01/06/2025
002060.ZK	12/26/2024	SDB3260123285	(7,000.00)	0.5250	(3,695.34)	(3,675.15)	0.0000	4.3300	(1,225.1429)	0.0000	0.4445	(1.2507)	0.0000	1	(0.8063)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
GUANGDONG NO 2 HYDROPOWER ENGINEERING CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002060.ZK	12/26/2024	SDB3260123285	(8,300.00)	0.5250	(4,381.61)	(4,357.67)	0.0000	4.3300	(1,225.1429)	0.0000	0.5270	(1.4830)	0.0000	1	(0.9560)	01/06/2025
002060.ZK	12/26/2024	SDB3260123285	(200.00)	0.5250	(105.58)	(105.00)	0.0000	4.3300	(1,225.1429)	0.0000	0.0127	(0.0357)	0.0000	1	(0.0230)	01/06/2025
002060.ZK	12/26/2024	SDB3260123285	(1,100.00)	0.5250	(580.70)	(577.52)	0.0000	4.3300	(1,225.1429)	0.0000	0.0698	(0.1965)	0.0000	1	(0.1267)	01/06/2025
002060.ZK	12/26/2024	SDB3260123285	(1,600.00)	0.5250	(844.65)	(840.03)	0.0000	4.3300	(1,225.1429)	0.0000	0.1016	(0.2859)	0.0000	1	(0.1843)	01/06/2025
002060.ZK	12/26/2024	SDB3260123285	(200.00)	0.5250	(105.58)	(105.00)	0.0000	4.3300	(1,225.1429)	0.0000	0.0127	(0.0357)	0.0000	1	(0.0230)	01/06/2025
002060.ZK	12/26/2024	SDB3260123285	(100.00)	0.5250	(52.79)	(52.50)	0.0000	4.3300	(1,225.1429)	0.0000	0.0063	(0.0179)	0.0000	1	(0.0115)	01/06/2025
002060.ZK	12/26/2024	SDB3260123285	(800.00)	0.5250	(422.32)	(420.02)	0.0000	4.3300	(1,225.1429)	0.0000	0.0508	(0.1429)	0.0000	1	(0.0921)	01/06/2025
002060.ZK	12/26/2024	SDB3260123285	(3,100.00)	0.5250	(1,636.51)	(1,627.57)	0.0000	4.3300	(1,225.1429)	0.0000	0.1968	(0.5539)	0.0000	1	(0.3571)	01/06/2025
002060.ZK	12/26/2024	SDB3260123285	(13,100.00)	0.5250	(6,915.56)	(6,877.78)	0.0000	4.3300	(1,225.1429)	0.0000	0.8318	(2.3406)	0.0000	1	(1.5088)	01/06/2025
002060.ZK	12/26/2024	SDB3260123285	(23,300.00)	0.5250	(12,300.19)	(12,232.99)	0.0000	4.3300	(1,225.1429)	0.0000	1.4794	(4.1631)	0.0000	1	(2.6837)	01/06/2025
002060.ZK	12/26/2024	SDB3260123285	(800.00)	0.5250	(422.32)	(420.02)	0.0000	4.3300	(1,225.1429)	0.0000	0.0508	(0.1429)	0.0000	1	(0.0921)	01/06/2025
002060.ZK	12/26/2024	SDB3260123285	(6,000.00)	0.5250	(3,167.43)	(3,150.13)	0.0000	4.3300	(1,225.1429)	0.0000	0.3810	(1.0720)	0.0000	1	(0.6911)	01/06/2025
002060.ZK	12/26/2024	SDB3260123285	(7,200.00)	0.5250	(3,800.92)	(3,780.15)	0.0000	4.3300	(1,225.1429)	0.0000	0.4572	(1.2865)	0.0000	1	(0.8293)	01/06/2025
002060.ZK	12/26/2024	SDB3260123285	(3,000.00)	0.5250	(1,583.71)	(1,575.06)	0.0000	4.3300	(1,225.1429)	0.0000	0.1905	(0.5360)	0.0000	1	(0.3455)	01/06/2025
002060.ZK	12/24/2024	SDB3260123285	(25,500.00)	0.5250	(14,183.38)	(13,388.04)	0.0000	4.3300	(1,225.1429)	0.0000	3.4119	(9.1124)	0.0000	2	(5.7005)	01/06/2025
002060.ZK	12/24/2024	SDB3260123285	(25,200.00)	0.5250	(13,888.95)	(13,230.53)	0.0000	4.3300	(1,225.1429)	0.0000	3.3411	(9.0052)	0.0000	2	(5.6641)	01/06/2025
002060.ZK	12/24/2024	SDB3260123285	(4,200.00)	0.5250	(2,303.47)	(2,205.09)	0.0000	4.3300	(1,225.1429)	0.0000	0.5541	(1.5009)	0.0000	2	(0.9467)	01/06/2025
002060.ZK	12/24/2024	SDB3260123285	(9,200.00)	0.5250	(5,037.16)	(4,830.19)	0.0000	4.3300	(1,225.1429)	0.0000	1.2117	(3.2876)	0.0000	2	(2.0759)	01/06/2025
002060.ZK	12/24/2024	SDB3260123285	(7,000.00)	0.5250	(3,695.34)	(3,675.15)	0.0000	4.3300	(1,225.1429)	0.0000	0.8889	(2.5014)	0.0000	2	(1.6125)	01/06/2025
002060.ZK	12/24/2024	SDB3260123285	(8,300.00)	0.5250	(4,381.61)	(4,357.67)	0.0000	4.3300	(1,225.1429)	0.0000	1.0540	(2.9660)	0.0000	2	(1.9120)	01/06/2025
002060.ZK	12/24/2024	SDB3260123285	(200.00)	0.5250	(105.58)	(105.00)	0.0000	4.3300	(1,225.1429)	0.0000	0.0254	(0.0715)	0.0000	2	(0.0461)	01/06/2025
002060.ZK	12/24/2024	SDB3260123285	(1,100.00)	0.5250	(580.70)	(577.52)	0.0000	4.3300	(1,225.1429)	0.0000	0.1397	(0.3931)	0.0000	2	(0.2534)	01/06/2025
002060.ZK	12/24/2024	SDB3260123285	(1,600.00)	0.5250	(844.65)	(840.03)	0.0000	4.3300	(1,225.1429)	0.0000	0.2032	(0.5718)	0.0000	2	(0.3686)	01/06/2025
002060.ZK	12/24/2024	SDB3260123285	(200.00)	0.5250	(105.58)	(105.00)	0.0000	4.3300	(1,225.1429)	0.0000	0.0254	(0.0715)	0.0000	2	(0.0461)	01/06/2025
002060.ZK	12/24/2024	SDB3260123285	(100.00)	0.5250	(52.79)	(52.50)	0.0000	4.3300	(1,225.1429)	0.0000	0.0127	(0.0357)	0.0000	2	(0.0230)	01/06/2025
002060.ZK	12/24/2024	SDB3260123285	(800.00)	0.5250	(422.32)	(420.02)	0.0000	4.3300	(1,225.1429)	0.0000	0.1016	(0.2859)	0.0000	2	(0.1843)	01/06/2025
002060.ZK	12/24/2024	SDB3260123285	(3,100.00)	0.5250	(1,636.51)	(1,627.57)	0.0000	4.3300	(1,225.1429)	0.0000	0.3937	(1.1078)	0.0000	2	(0.7141)	01/06/2025
002060.ZK	12/24/2024	SDB3260123285	(13,100.00)	0.5250	(6,915.56)	(6,877.78)	0.0000	4.3300	(1,225.1429)	0.0000	1.6636	(4.6813)	0.0000	2	(3.0177)	01/06/2025
002060.ZK	12/24/2024	SDB3260123285	(23,300.00)	0.5250	(12,300.19)	(12,232.99)	0.0000	4.3300	(1,225.1429)	0.0000	2.9589	(8.3262)	0.0000	2	(5.3673)	01/06/2025
002060.ZK	12/24/2024	SDB3260123285	(800.00)	0.5250	(422.32)	(420.02)	0.0000	4.3300	(1,225.1429)	0.0000	0.1016	(0.2859)	0.0000	2	(0.1843)	01/06/2025
002060.ZK	12/24/2024	SDB3260123285	(6,000.00)	0.5250	(3,167.43)	(3,150.13)	0.0000	4.3300	(1,225.1429)	0.0000	0.7619	(2.1441)	0.0000	2	(1.3821)	01/06/2025
002060.ZK	12/24/2024	SDB3260123285	(7,200.00)	0.5250	(3,800.92)	(3,780.15)	0.0000	4.3300	(1,225.1429)	0.0000	0.9143	(2.5729)	0.0000	2	(1.6586)	01/06/2025
002060.ZK	12/24/2024	SDB3260123285	(3,000.00)	0.5250	(1,583.71)	(1,575.06)	0.0000	4.3300	(1,225.1429)	0.0000	0.3810	(1.0720)	0.0000	2	(0.6911)	01/06/2025
002060.ZK	12/23/2024	SDB3260123285	(25,500.00)	0.5295	(14,183.38)	(13,501.31)	0.0000	4.3300	(1,225.1429)	0.0000	1.7059	(4.5947)	0.0000	1	(2.8888)	01/06/2025
002060.ZK	12/23/2024	SDB3260123285	(25,200.00)	0.5295	(13,888.95)	(13,342.47)	0.0000	4.3300	(1,225.1429)	0.0000	1.6705	(4.5407)	0.0000	1	(2.8701)	01/06/2025
002060.ZK	12/23/2024	SDB3260123285	(4,200.00)	0.5295	(2,303.47)	(2,223.74)	0.0000	4.3300	(1,225.1429)	0.0000	0.2771	(0.7568)	0.0000	1	(0.4797)	01/06/2025
002060.ZK	12/23/2024	SDB3260123285	(9,200.00)	0.5295	(5,037.16)	(4,871.06)	0.0000	4.3300	(1,225.1429)	0.0000	0.6059	(1.6577)	0.0000	1	(1.0518)	01/06/2025
002060.ZK	12/23/2024	SDB3260123285	(7,000.00)	0.5295	(3,695.34)	(3,706.24)	0.0000	4.3300	(1,225.1429)	0.0000	0.4445	(1.2613)	0.0000	1	(0.8168)	01/06/2025
002060.ZK	12/23/2024	SDB3260123285	(8,300.00)	0.5295	(4,381.61)	(4,394.54)	0.0000	4.3300	(1,225.1429)	0.0000	0.5270	(1.4955)	0.0000	1	(0.9685)	01/06/2025
002060.ZK	12/23/2024	SDB3260123285	(200.00)	0.5295	(105.58)	(105.89)	0.0000	4.3300	(1,225.1429)	0.0000	0.0127	(0.0360)	0.0000	1	(0.0233)	01/06/2025
002060.ZK	12/23/2024	SDB3260123285	(1,100.00)	0.5295	(580.70)	(582.41)	0.0000	4.3300	(1,225.1429)	0.0000	0.0698	(0.1982)	0.0000	1	(0.1284)	01/06/2025
002060.ZK	12/23/2024	SDB3260123285	(1,600.00)	0.5295	(844.65)	(847.14)	0.0000	4.3300	(1,225.1429)	0.0000	0.1016	(0.2883)	0.0000	1	(0.1867)	01/06/2025
002060.ZK	12/23/2024	SDB3260123285	(200.00)	0.5295	(105.58)	(105.89)	0.0000	4.3300	(1,225.1429)	0.0000	0.0127	(0.0360)	0.0000	1	(0.0233)	01/06/2025
002060.ZK	12/23/2024	SDB3260123285	(100.00)	0.5295	(52.79)	(52.95)	0.0000	4.3300	(1,225.1429)	0.0000	0.0063	(0.0180)	0.0000	1	(0.0117)	01/06/2025
002060.ZK	12/23/2024	SDB3260123285	(800.00)	0.5295	(422.32)	(423.57)	0.0000	4.3300	(1,225.1429)	0.0000	0.0508	(0.1441)	0.0000	1	(0.0934)	01/06/2025
002060.ZK	12/23/2024	SDB3260123285	(3,100.00)	0.5295	(1,636.51)	(1,641.34)	0.0000	4.3300	(1,225.1429)	0.0000	0.1968	(0.5586)	0.0000	1	(0.3617)	01/06/2025
002060.ZK	12/23/2024	SDB3260123285	(13,100.00)	0.5295	(6,915.56)	(6,935.97)	0.0000	4.3300	(1,225.1429)	0.0000	0.8318	(2.3604)	0.0000	1	(1.5286)	01/06/2025
002060.ZK	12/23/2024	SDB3260123285	(23,300.00)	0.5295	(12,300.19)	(12,336.49)	0.0000	4.3300	(1,225.1429)	0.0000	1.4794	(4.1983)	0.0000	1	(2.7189)	01/06/2025
002060.ZK	12/23/2024	SDB3260123285	(800.00)	0.5295	(422.32)	(423.57)	0.0000	4.3300	(1,225.1429)	0.0000	0.0508	(0.1441)	0.0000	1	(0.0934)	01/06/2025
002060.ZK	12/23/2024	SDB3260123285	(6,000.00)	0.5295	(3,167.43)	(3,176.78)	0.0000	4.3300	(1,225.1429)	0.0000	0.3810	(1.0811)	0.0000	1	(0.7001)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
GUANGDONG NO 2 HYDROPOWER ENGINEERING CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002060.ZK	12/23/2024	SDB3260123285	(7,200.00)	0.5295	(3,800.92)	(3,812.13)	0.0000	4.3300	(1,225.1429)	0.0000	0.4572	(1.2973)	0.0000	1	(0.8402)	01/06/2025
002060.ZK	12/23/2024	SDB3260123285	(3,000.00)	0.5295	(1,583.71)	(1,588.39)	0.0000	4.3300	(1,225.1429)	0.0000	0.1905	(0.5406)	0.0000	1	(0.3501)	01/06/2025
002060.ZK	12/20/2024	SDB3260123285	(25,500.00)	0.5294	(14,183.38)	(13,498.63)	0.0000	4.3300	(1,225.1429)	0.0000	5.1178	(13.7815)	0.0000	3	(8.6636)	01/06/2025
002060.ZK	12/20/2024	SDB3260123285	(25,200.00)	0.5294	(13,888.95)	(13,339.82)	0.0000	4.3300	(1,225.1429)	0.0000	5.0116	(13.6193)	0.0000	3	(8.6077)	01/06/2025
002060.ZK	12/20/2024	SDB3260123285	(4,200.00)	0.5294	(2,303.47)	(2,223.30)	0.0000	4.3300	(1,225.1429)	0.0000	0.8312	(2.2699)	0.0000	3	(1.4387)	01/06/2025
002060.ZK	12/20/2024	SDB3260123285	(9,200.00)	0.5294	(5,037.16)	(4,870.09)	0.0000	4.3300	(1,225.1429)	0.0000	1.8176	(4.9721)	0.0000	3	(3.1546)	01/06/2025
002060.ZK	12/20/2024	SDB3260123285	(7,000.00)	0.5294	(3,695.34)	(3,705.51)	0.0000	4.3300	(1,225.1429)	0.0000	1.3334	(3.7831)	0.0000	3	(2.4497)	01/06/2025
002060.ZK	12/20/2024	SDB3260123285	(8,300.00)	0.5294	(4,381.61)	(4,393.67)	0.0000	4.3300	(1,225.1429)	0.0000	1.5810	(4.4857)	0.0000	3	(2.9047)	01/06/2025
002060.ZK	12/20/2024	SDB3260123285	(200.00)	0.5294	(105.58)	(105.87)	0.0000	4.3300	(1,225.1429)	0.0000	0.0381	(0.1081)	0.0000	3	(0.0700)	01/06/2025
002060.ZK	12/20/2024	SDB3260123285	(1,100.00)	0.5294	(580.70)	(582.29)	0.0000	4.3300	(1,225.1429)	0.0000	0.2095	(0.5945)	0.0000	3	(0.3850)	01/06/2025
002060.ZK	12/20/2024	SDB3260123285	(1,600.00)	0.5294	(844.65)	(846.97)	0.0000	4.3300	(1,225.1429)	0.0000	0.3048	(0.8647)	0.0000	3	(0.5599)	01/06/2025
002060.ZK	12/20/2024	SDB3260123285	(200.00)	0.5294	(105.58)	(105.87)	0.0000	4.3300	(1,225.1429)	0.0000	0.0381	(0.1081)	0.0000	3	(0.0700)	01/06/2025
002060.ZK	12/20/2024	SDB3260123285	(100.00)	0.5294	(52.79)	(52.94)	0.0000	4.3300	(1,225.1429)	0.0000	0.0190	(0.0540)	0.0000	3	(0.0350)	01/06/2025
002060.ZK	12/20/2024	SDB3260123285	(800.00)	0.5294	(422.32)	(423.49)	0.0000	4.3300	(1,225.1429)	0.0000	0.1524	(0.4324)	0.0000	3	(0.2800)	01/06/2025
002060.ZK	12/20/2024	SDB3260123285	(3,100.00)	0.5294	(1,636.51)	(1,641.01)	0.0000	4.3300	(1,225.1429)	0.0000	0.5905	(1.6754)	0.0000	3	(1.0849)	01/06/2025
002060.ZK	12/20/2024	SDB3260123285	(13,100.00)	0.5294	(6,915.56)	(6,934.59)	0.0000	4.3300	(1,225.1429)	0.0000	2.4954	(7.0799)	0.0000	3	(4.5845)	01/06/2025
002060.ZK	12/20/2024	SDB3260123285	(23,300.00)	0.5294	(12,300.19)	(12,334.04)	0.0000	4.3300	(1,225.1429)	0.0000	4.4383	(12.5925)	0.0000	3	(8.1542)	01/06/2025
002060.ZK	12/20/2024	SDB3260123285	(800.00)	0.5294	(422.32)	(423.49)	0.0000	4.3300	(1,225.1429)	0.0000	0.1524	(0.4324)	0.0000	3	(0.2800)	01/06/2025
002060.ZK	12/20/2024	SDB3260123285	(6,000.00)	0.5294	(3,167.43)	(3,176.15)	0.0000	4.3300	(1,225.1429)	0.0000	1.1429	(3.2427)	0.0000	3	(2.0998)	01/06/2025
002060.ZK	12/20/2024	SDB3260123285	(7,200.00)	0.5294	(3,800.92)	(3,811.38)	0.0000	4.3300	(1,225.1429)	0.0000	1.3715	(3.8912)	0.0000	3	(2.5197)	01/06/2025
002060.ZK	12/20/2024	SDB3260123285	(3,000.00)	0.5294	(1,583.71)	(1,588.07)	0.0000	4.3300	(1,225.1429)	0.0000	0.5715	(1.6213)	0.0000	3	(1.0499)	01/06/2025
002060.ZK	12/19/2024	SDB3260123285	(25,500.00)	0.5379	(14,183.38)	(13,716.91)	0.0000	4.5800	(1,225.1429)	0.0000	1.8044	(4.6681)	0.0000	1	(2.8637)	01/06/2025
002060.ZK	12/19/2024	SDB3260123285	(25,200.00)	0.5379	(13,888.95)	(13,555.53)	0.0000	4.5800	(1,225.1429)	0.0000	1.7670	(4.6132)	0.0000	1	(2.8462)	01/06/2025
002060.ZK	12/19/2024	SDB3260123285	(4,200.00)	0.5379	(2,303.47)	(2,259.26)	0.0000	4.5800	(1,225.1429)	0.0000	0.2931	(0.7689)	0.0000	1	(0.4758)	01/06/2025
002060.ZK	12/19/2024	SDB3260123285	(9,200.00)	0.5379	(5,037.16)	(4,948.85)	0.0000	4.5800	(1,225.1429)	0.0000	0.6408	(1.6842)	0.0000	1	(1.0433)	01/06/2025
002060.ZK	12/19/2024	SDB3260123285	(7,000.00)	0.5379	(3,695.34)	(3,765.43)	0.0000	4.5800	(1,225.1429)	0.0000	0.4701	(1.2814)	0.0000	1	(0.8113)	01/06/2025
002060.ZK	12/19/2024	SDB3260123285	(8,300.00)	0.5379	(4,381.61)	(4,464.72)	0.0000	4.5800	(1,225.1429)	0.0000	0.5574	(1.5194)	0.0000	1	(0.9620)	01/06/2025
002060.ZK	12/19/2024	SDB3260123285	(200.00)	0.5379	(105.58)	(107.58)	0.0000	4.5800	(1,225.1429)	0.0000	0.0134	(0.0366)	0.0000	1	(0.0232)	01/06/2025
002060.ZK	12/19/2024	SDB3260123285	(1,100.00)	0.5379	(580.70)	(591.71)	0.0000	4.5800	(1,225.1429)	0.0000	0.0739	(0.2014)	0.0000	1	(0.1275)	01/06/2025
002060.ZK	12/19/2024	SDB3260123285	(1,600.00)	0.5379	(844.65)	(860.67)	0.0000	4.5800	(1,225.1429)	0.0000	0.1075	(0.2929)	0.0000	1	(0.1854)	01/06/2025
002060.ZK	12/19/2024	SDB3260123285	(200.00)	0.5379	(105.58)	(107.58)	0.0000	4.5800	(1,225.1429)	0.0000	0.0134	(0.0366)	0.0000	1	(0.0232)	01/06/2025
002060.ZK	12/19/2024	SDB3260123285	(100.00)	0.5379	(52.79)	(53.79)	0.0000	4.5800	(1,225.1429)	0.0000	0.0067	(0.0183)	0.0000	1	(0.0116)	01/06/2025
002060.ZK	12/19/2024	SDB3260123285	(800.00)	0.5379	(422.32)	(430.33)	0.0000	4.5800	(1,225.1429)	0.0000	0.0537	(0.1465)	0.0000	1	(0.0927)	01/06/2025
002060.ZK	12/19/2024	SDB3260123285	(3,100.00)	0.5379	(1,636.51)	(1,667.55)	0.0000	4.5800	(1,225.1429)	0.0000	0.2082	(0.5675)	0.0000	1	(0.3593)	01/06/2025
002060.ZK	12/19/2024	SDB3260123285	(13,100.00)	0.5379	(6,915.56)	(7,046.73)	0.0000	4.5800	(1,225.1429)	0.0000	0.8798	(2.3981)	0.0000	1	(1.5183)	01/06/2025
002060.ZK	12/19/2024	SDB3260123285	(23,300.00)	0.5379	(12,300.19)	(12,533.49)	0.0000	4.5800	(1,225.1429)	0.0000	1.5649	(4.2654)	0.0000	1	(2.7005)	01/06/2025
002060.ZK	12/19/2024	SDB3260123285	(800.00)	0.5379	(422.32)	(430.33)	0.0000	4.5800	(1,225.1429)	0.0000	0.0537	(0.1465)	0.0000	1	(0.0927)	01/06/2025
002060.ZK	12/19/2024	SDB3260123285	(6,000.00)	0.5379	(3,167.43)	(3,227.51)	0.0000	4.5800	(1,225.1429)	0.0000	0.4030	(1.0984)	0.0000	1	(0.6954)	01/06/2025
002060.ZK	12/19/2024	SDB3260123285	(7,200.00)	0.5379	(3,800.92)	(3,873.01)	0.0000	4.5800	(1,225.1429)	0.0000	0.4836	(1.3181)	0.0000	1	(0.8345)	01/06/2025
002060.ZK	12/19/2024	SDB3260123285	(3,000.00)	0.5379	(1,583.71)	(1,613.75)	0.0000	4.5800	(1,225.1429)	0.0000	0.2015	(0.5492)	0.0000	1	(0.3477)	01/06/2025
002060.ZK	12/18/2024	SDB3260123285	(25,500.00)	0.5419	(14,183.38)	(13,819.42)	0.0000	4.5800	(1,225.1429)	0.0000	1.8044	(4.7030)	0.0000	1	(2.8985)	01/06/2025
002060.ZK	12/18/2024	SDB3260123285	(25,200.00)	0.5419	(13,888.95)	(13,656.84)	0.0000	4.5800	(1,225.1429)	0.0000	1.7670	(4.6477)	0.0000	1	(2.8807)	01/06/2025
002060.ZK	12/18/2024	SDB3260123285	(4,200.00)	0.5419	(2,303.47)	(2,276.14)	0.0000	4.5800	(1,225.1429)	0.0000	0.2931	(0.7746)	0.0000	1	(0.4816)	01/06/2025
002060.ZK	12/18/2024	SDB3260123285	(9,200.00)	0.5419	(5,037.16)	(4,985.83)	0.0000	4.5800	(1,225.1429)	0.0000	0.6408	(1.6968)	0.0000	1	(1.0559)	01/06/2025
002060.ZK	12/18/2024	SDB3260123285	(7,000.00)	0.5419	(3,695.34)	(3,793.57)	0.0000	4.5800	(1,225.1429)	0.0000	0.4701	(1.2910)	0.0000	1	(0.8209)	01/06/2025
002060.ZK	12/18/2024	SDB3260123285	(8,300.00)	0.5419	(4,381.61)	(4,498.09)	0.0000	4.5800	(1,225.1429)	0.0000	0.5574	(1.5308)	0.0000	1	(0.9733)	01/06/2025
002060.ZK	12/18/2024	SDB3260123285	(200.00)	0.5419	(105.58)	(108.39)	0.0000	4.5800	(1,225.1429)	0.0000	0.0134	(0.0369)	0.0000	1	(0.0235)	01/06/2025
002060.ZK	12/18/2024	SDB3260123285	(1,100.00)	0.5419	(580.70)	(596.13)	0.0000	4.5800	(1,225.1429)	0.0000	0.0739	(0.2029)	0.0000	1	(0.1290)	01/06/2025
002060.ZK	12/18/2024	SDB3260123285	(1,600.00)	0.5419	(844.65)	(867.10)	0.0000	4.5800	(1,225.1429)	0.0000	0.1075	(0.2951)	0.0000	1	(0.1876)	01/06/2025
002060.ZK	12/18/2024	SDB3260123285	(200.00)	0.5419	(105.58)	(108.39)	0.0000	4.5800	(1,225.1429)	0.0000	0.0134	(0.0369)	0.0000	1	(0.0235)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
GUANGDONG NO 2 HYDROPOWER ENGINEERING CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002060.ZK	12/18/2024	SDB3260123285	(100.00)	0.5419	(52.79)	(54.19)	0.0000	4.5800	(1,225.1429)	0.0000	0.0067	(0.0184)	0.0000	1	(0.0117)	01/06/2025
002060.ZK	12/18/2024	SDB3260123285	(800.00)	0.5419	(422.32)	(433.55)	0.0000	4.5800	(1,225.1429)	0.0000	0.0537	(0.1475)	0.0000	1	(0.0938)	01/06/2025
002060.ZK	12/18/2024	SDB3260123285	(3,100.00)	0.5419	(1,636.51)	(1,680.01)	0.0000	4.5800	(1,225.1429)	0.0000	0.2082	(0.5717)	0.0000	1	(0.3635)	01/06/2025
002060.ZK	12/18/2024	SDB3260123285	(13,100.00)	0.5419	(6,915.56)	(7,099.39)	0.0000	4.5800	(1,225.1429)	0.0000	0.8798	(2,4160)	0.0000	1	(1.5362)	01/06/2025
002060.ZK	12/18/2024	SDB3260123285	(23,300.00)	0.5419	(12,300.19)	(12,627.16)	0.0000	4.5800	(1,225.1429)	0.0000	1.5649	(4,2972)	0.0000	1	(2.7324)	01/06/2025
002060.ZK	12/18/2024	SDB3260123285	(800.00)	0.5419	(422.32)	(433.55)	0.0000	4.5800	(1,225.1429)	0.0000	0.0537	(0.1475)	0.0000	1	(0.0938)	01/06/2025
002060.ZK	12/18/2024	SDB3260123285	(6,000.00)	0.5419	(3,167.43)	(3,251.63)	0.0000	4.5800	(1,225.1429)	0.0000	0.4030	(1.1066)	0.0000	1	(0.7036)	01/06/2025
002060.ZK	12/18/2024	SDB3260123285	(7,200.00)	0.5419	(3,800.92)	(3,901.95)	0.0000	4.5800	(1,225.1429)	0.0000	0.4836	(1.3279)	0.0000	1	(0.8443)	01/06/2025
002060.ZK	12/18/2024	SDB3260123285	(3,000.00)	0.5419	(1,583.71)	(1,625.81)	0.0000	4.5800	(1,225.1429)	0.0000	0.2015	(0.5533)	0.0000	1	(0.3518)	01/06/2025
002060.ZK	12/17/2024	SDB3260123285	(25,500.00)	0.5601	(14,183.38)	(14,283.37)	0.0000	4.5800	(1,225.1429)	0.0000	1.8044	(4,8609)	0.0000	1	(3.0564)	01/06/2025
002060.ZK	12/17/2024	SDB3260123285	(25,200.00)	0.5601	(13,888.95)	(14,115.33)	0.0000	4.5800	(1,225.1429)	0.0000	1.7670	(4,8037)	0.0000	1	(3.0367)	01/06/2025
002060.ZK	12/17/2024	SDB3260123285	(4,200.00)	0.5601	(2,303.47)	(2,352.55)	0.0000	4.5800	(1,225.1429)	0.0000	0.2931	(0.8006)	0.0000	1	(0.5076)	01/06/2025
002060.ZK	12/17/2024	SDB3260123285	(9,200.00)	0.5601	(5,037.16)	(5,153.21)	0.0000	4.5800	(1,225.1429)	0.0000	0.6408	(1.7537)	0.0000	1	(1.1129)	01/06/2025
002060.ZK	12/17/2024	SDB3260123285	(7,000.00)	0.5601	(3,695.34)	(3,920.92)	0.0000	4.5800	(1,225.1429)	0.0000	0.4701	(1.3344)	0.0000	1	(0.8642)	01/06/2025
002060.ZK	12/17/2024	SDB3260123285	(8,300.00)	0.5601	(4,381.61)	(4,649.10)	0.0000	4.5800	(1,225.1429)	0.0000	0.5574	(1.5822)	0.0000	1	(1.0247)	01/06/2025
002060.ZK	12/17/2024	SDB3260123285	(200.00)	0.5601	(105.58)	(112.03)	0.0000	4.5800	(1,225.1429)	0.0000	0.0134	(0.0381)	0.0000	1	(0.0247)	01/06/2025
002060.ZK	12/17/2024	SDB3260123285	(1,100.00)	0.5601	(580.70)	(616.15)	0.0000	4.5800	(1,225.1429)	0.0000	0.0739	(0.2097)	0.0000	1	(0.1358)	01/06/2025
002060.ZK	12/17/2024	SDB3260123285	(1,600.00)	0.5601	(844.65)	(896.21)	0.0000	4.5800	(1,225.1429)	0.0000	0.1075	(0.3050)	0.0000	1	(0.1975)	01/06/2025
002060.ZK	12/17/2024	SDB3260123285	(200.00)	0.5601	(105.58)	(112.03)	0.0000	4.5800	(1,225.1429)	0.0000	0.0134	(0.0381)	0.0000	1	(0.0247)	01/06/2025
002060.ZK	12/17/2024	SDB3260123285	(100.00)	0.5601	(52.79)	(56.01)	0.0000	4.5800	(1,225.1429)	0.0000	0.0067	(0.0191)	0.0000	1	(0.0123)	01/06/2025
002060.ZK	12/17/2024	SDB3260123285	(800.00)	0.5601	(422.32)	(448.11)	0.0000	4.5800	(1,225.1429)	0.0000	0.0537	(0.1525)	0.0000	1	(0.0988)	01/06/2025
002060.ZK	12/17/2024	SDB3260123285	(3,100.00)	0.5601	(1,636.51)	(1,736.41)	0.0000	4.5800	(1,225.1429)	0.0000	0.2082	(0.5909)	0.0000	1	(0.3827)	01/06/2025
002060.ZK	12/17/2024	SDB3260123285	(13,100.00)	0.5601	(6,915.56)	(7,337.73)	0.0000	4.5800	(1,225.1429)	0.0000	0.8798	(2,4972)	0.0000	1	(1.6173)	01/06/2025
002060.ZK	12/17/2024	SDB3260123285	(23,300.00)	0.5601	(12,300.19)	(13,051.08)	0.0000	4.5800	(1,225.1429)	0.0000	1.5649	(4,4415)	0.0000	1	(2.8767)	01/06/2025
002060.ZK	12/17/2024	SDB3260123285	(800.00)	0.5601	(422.32)	(448.11)	0.0000	4.5800	(1,225.1429)	0.0000	0.0537	(0.1525)	0.0000	1	(0.0988)	01/06/2025
002060.ZK	12/17/2024	SDB3260123285	(6,000.00)	0.5601	(3,167.43)	(3,360.79)	0.0000	4.5800	(1,225.1429)	0.0000	0.4030	(1.1437)	0.0000	1	(0.7408)	01/06/2025
002060.ZK	12/17/2024	SDB3260123285	(7,200.00)	0.5601	(3,800.92)	(4,032.95)	0.0000	4.5800	(1,225.1429)	0.0000	0.4836	(1.3725)	0.0000	1	(0.8889)	01/06/2025
002060.ZK	12/17/2024	SDB3260123285	(3,000.00)	0.5601	(1,583.71)	(1,680.40)	0.0000	4.5800	(1,225.1429)	0.0000	0.2015	(0.5719)	0.0000	1	(0.3704)	01/06/2025
002060.ZK	12/16/2024	SDB3260123285	(25,500.00)	0.5554	(14,183.38)	(14,161.50)	0.0000	4.5800	(1,225.1429)	0.0000	1.8044	(4,8194)	0.0000	1	(3.0150)	01/06/2025
002060.ZK	12/16/2024	SDB3260123285	(25,200.00)	0.5554	(13,888.95)	(13,994.90)	0.0000	4.5800	(1,225.1429)	0.0000	1.7670	(4,7627)	0.0000	1	(2.9957)	01/06/2025
002060.ZK	12/16/2024	SDB3260123285	(4,200.00)	0.5554	(2,303.47)	(2,332.48)	0.0000	4.5800	(1,225.1429)	0.0000	0.2931	(0.7938)	0.0000	1	(0.5007)	01/06/2025
002060.ZK	12/16/2024	SDB3260123285	(9,200.00)	0.5554	(5,037.16)	(5,109.25)	0.0000	4.5800	(1,225.1429)	0.0000	0.6408	(1.7388)	0.0000	1	(1.0979)	01/06/2025
002060.ZK	12/16/2024	SDB3260123285	(7,000.00)	0.5554	(3,695.34)	(3,887.47)	0.0000	4.5800	(1,225.1429)	0.0000	0.4701	(1.3230)	0.0000	1	(0.8528)	01/06/2025
002060.ZK	12/16/2024	SDB3260123285	(8,300.00)	0.5554	(4,381.61)	(4,609.43)	0.0000	4.5800	(1,225.1429)	0.0000	0.5574	(1.5687)	0.0000	1	(1.0112)	01/06/2025
002060.ZK	12/16/2024	SDB3260123285	(200.00)	0.5554	(105.58)	(111.07)	0.0000	4.5800	(1,225.1429)	0.0000	0.0134	(0.0378)	0.0000	1	(0.0244)	01/06/2025
002060.ZK	12/16/2024	SDB3260123285	(1,100.00)	0.5554	(580.70)	(610.89)	0.0000	4.5800	(1,225.1429)	0.0000	0.0739	(0.2079)	0.0000	1	(0.1340)	01/06/2025
002060.ZK	12/16/2024	SDB3260123285	(1,600.00)	0.5554	(844.65)	(888.56)	0.0000	4.5800	(1,225.1429)	0.0000	0.1075	(0.3024)	0.0000	1	(0.1949)	01/06/2025
002060.ZK	12/16/2024	SDB3260123285	(200.00)	0.5554	(105.58)	(111.07)	0.0000	4.5800	(1,225.1429)	0.0000	0.0134	(0.0378)	0.0000	1	(0.0244)	01/06/2025
002060.ZK	12/16/2024	SDB3260123285	(100.00)	0.5554	(52.79)	(55.54)	0.0000	4.5800	(1,225.1429)	0.0000	0.0067	(0.0189)	0.0000	1	(0.0122)	01/06/2025
002060.ZK	12/16/2024	SDB3260123285	(800.00)	0.5554	(422.32)	(444.28)	0.0000	4.5800	(1,225.1429)	0.0000	0.0537	(0.1512)	0.0000	1	(0.0975)	01/06/2025
002060.ZK	12/16/2024	SDB3260123285	(3,100.00)	0.5554	(1,636.51)	(1,721.59)	0.0000	4.5800	(1,225.1429)	0.0000	0.2082	(0.5859)	0.0000	1	(0.3777)	01/06/2025
002060.ZK	12/16/2024	SDB3260123285	(13,100.00)	0.5554	(6,915.56)	(7,275.12)	0.0000	4.5800	(1,225.1429)	0.0000	0.8798	(2,4759)	0.0000	1	(1.5960)	01/06/2025
002060.ZK	12/16/2024	SDB3260123285	(23,300.00)	0.5554	(12,300.19)	(12,939.72)	0.0000	4.5800	(1,225.1429)	0.0000	1.5649	(4,4036)	0.0000	1	(2.8388)	01/06/2025
002060.ZK	12/16/2024	SDB3260123285	(800.00)	0.5554	(422.32)	(444.28)	0.0000	4.5800	(1,225.1429)	0.0000	0.0537	(0.1512)	0.0000	1	(0.0975)	01/06/2025
002060.ZK	12/16/2024	SDB3260123285	(6,000.00)	0.5554	(3,167.43)	(3,332.12)	0.0000	4.5800	(1,225.1429)	0.0000	0.4030	(1.1340)	0.0000	1	(0.7310)	01/06/2025
002060.ZK	12/16/2024	SDB3260123285	(7,200.00)	0.5554	(3,800.92)	(3,998.54)	0.0000	4.5800	(1,225.1429)	0.0000	0.4836	(1.3608)	0.0000	1	(0.8772)	01/06/2025
002060.ZK	12/16/2024	SDB3260123285	(3,000.00)	0.5554	(1,583.71)	(1,666.06)	0.0000	4.5800	(1,225.1429)	0.0000	0.2015	(0.5670)	0.0000	1	(0.3655)	01/06/2025
002060.ZK	12/13/2024	SDB3260123285	(25,500.00)	0.5481	(14,183.38)	(13,975.50)	0.0000	4.5800	(1,225.1429)	0.0000	5.4133	(14.2683)	0.0000	3	(8.8550)	01/06/2025
002060.ZK	12/13/2024	SDB3260123285	(25,200.00)	0.5481	(13,888.95)	(13,811.09)	0.0000	4.5800	(1,225.1429)	0.0000	5.3010	(14.1005)	0.0000	3	(8.7995)	01/06/2025
002060.ZK	12/13/2024	SDB3260123285	(4,200.00)	0.5481	(2,303.47)	(2,301.85)	0.0000	4.5800	(1,225.1429)	0.0000	0.8792	(2.3501)	0.0000	3	(1.4709)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
GUANGDONG NO 2 HYDROPOWER ENGINEERING CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002060.ZK	12/13/2024	SDB3260123285	(9,200.00)	0.5481	(5,037.16)	(5,042.14)	0.0000	4.5800	(1,225.1429)	0.0000	1.9225	(5.1478)	0.0000	3	(3.2253)	01/06/2025
002060.ZK	12/13/2024	SDB3260123285	(7,000.00)	0.5481	(3,695.34)	(3,836.41)	0.0000	4.5800	(1,225.1429)	0.0000	1.4104	(3.9168)	0.0000	3	(2.5064)	01/06/2025
002060.ZK	12/13/2024	SDB3260123285	(8,300.00)	0.5481	(4,381.61)	(4,548.89)	0.0000	4.5800	(1,225.1429)	0.0000	1.6723	(4.6442)	0.0000	3	(2.9719)	01/06/2025
002060.ZK	12/13/2024	SDB3260123285	(200.00)	0.5481	(105.58)	(109.61)	0.0000	4.5800	(1,225.1429)	0.0000	0.0403	(0.1119)	0.0000	3	(0.0716)	01/06/2025
002060.ZK	12/13/2024	SDB3260123285	(1,100.00)	0.5481	(580.70)	(602.86)	0.0000	4.5800	(1,225.1429)	0.0000	0.2216	(0.6155)	0.0000	3	(0.3939)	01/06/2025
002060.ZK	12/13/2024	SDB3260123285	(1,600.00)	0.5481	(844.65)	(876.89)	0.0000	4.5800	(1,225.1429)	0.0000	0.3224	(0.8953)	0.0000	3	(0.5729)	01/06/2025
002060.ZK	12/13/2024	SDB3260123285	(200.00)	0.5481	(105.58)	(109.61)	0.0000	4.5800	(1,225.1429)	0.0000	0.0403	(0.1119)	0.0000	3	(0.0716)	01/06/2025
002060.ZK	12/13/2024	SDB3260123285	(100.00)	0.5481	(52.79)	(54.81)	0.0000	4.5800	(1,225.1429)	0.0000	0.0201	(0.0560)	0.0000	3	(0.0358)	01/06/2025
002060.ZK	12/13/2024	SDB3260123285	(800.00)	0.5481	(422.32)	(438.45)	0.0000	4.5800	(1,225.1429)	0.0000	0.1612	(0.4476)	0.0000	3	(0.2864)	01/06/2025
002060.ZK	12/13/2024	SDB3260123285	(3,100.00)	0.5481	(1,636.51)	(1,698.98)	0.0000	4.5800	(1,225.1429)	0.0000	0.6246	(1.7346)	0.0000	3	(1.1100)	01/06/2025
002060.ZK	12/13/2024	SDB3260123285	(13,100.00)	0.5481	(6,915.56)	(7,179.57)	0.0000	4.5800	(1,225.1429)	0.0000	2.6394	(7.3300)	0.0000	3	(4.6906)	01/06/2025
002060.ZK	12/13/2024	SDB3260123285	(23,300.00)	0.5481	(12,300.19)	(12,769.77)	0.0000	4.5800	(1,225.1429)	0.0000	4.6946	(13.0373)	0.0000	3	(8.3428)	01/06/2025
002060.ZK	12/13/2024	SDB3260123285	(800.00)	0.5481	(422.32)	(438.45)	0.0000	4.5800	(1,225.1429)	0.0000	0.1612	(0.4476)	0.0000	3	(0.2864)	01/06/2025
002060.ZK	12/13/2024	SDB3260123285	(6,000.00)	0.5481	(3,167.43)	(3,288.35)	0.0000	4.5800	(1,225.1429)	0.0000	1.2089	(3.3573)	0.0000	3	(2.1484)	01/06/2025
002060.ZK	12/13/2024	SDB3260123285	(7,200.00)	0.5481	(3,800.92)	(3,946.02)	0.0000	4.5800	(1,225.1429)	0.0000	1.4507	(4.0287)	0.0000	3	(2.5780)	01/06/2025
002060.ZK	12/13/2024	SDB3260123285	(3,000.00)	0.5481	(1,583.71)	(1,644.18)	0.0000	4.5800	(1,225.1429)	0.0000	0.6045	(1.6786)	0.0000	3	(1.0742)	01/06/2025
002060.ZK	12/12/2024	SDB3260123285	(4,200.00)	0.5486	(2,303.47)	(2,303.99)	0.0000	4.5800	(784.7253)	0.0000	0.2931	(0.5022)	0.0000	1	(0.2092)	01/06/2025
002060.ZK	12/12/2024	SDB3260123285	(9,200.00)	0.5486	(5,037.16)	(5,046.83)	0.0000	4.5800	(784.7253)	0.0000	0.6408	(1.1001)	0.0000	1	(0.4593)	01/06/2025
002060.ZK	12/12/2024	SDB3260123285	(7,000.00)	0.5486	(3,695.34)	(3,839.98)	0.0000	4.5800	(784.7253)	0.0000	0.4701	(0.8370)	0.0000	1	(0.3669)	01/06/2025
002060.ZK	12/12/2024	SDB3260123285	(8,300.00)	0.5486	(4,381.61)	(4,553.12)	0.0000	4.5800	(784.7253)	0.0000	0.5574	(0.9925)	0.0000	1	(0.4350)	01/06/2025
002060.ZK	12/12/2024	SDB3260123285	(200.00)	0.5486	(105.58)	(109.71)	0.0000	4.5800	(784.7253)	0.0000	0.0134	(0.0239)	0.0000	1	(0.0105)	01/06/2025
002060.ZK	12/12/2024	SDB3260123285	(1,100.00)	0.5486	(580.70)	(603.43)	0.0000	4.5800	(784.7253)	0.0000	0.0739	(0.1315)	0.0000	1	(0.0577)	01/06/2025
002060.ZK	12/12/2024	SDB3260123285	(1,600.00)	0.5486	(844.65)	(877.71)	0.0000	4.5800	(784.7253)	0.0000	0.1075	(0.1913)	0.0000	1	(0.0839)	01/06/2025
002060.ZK	12/12/2024	SDB3260123285	(200.00)	0.5486	(105.58)	(109.71)	0.0000	4.5800	(784.7253)	0.0000	0.0134	(0.0239)	0.0000	1	(0.0105)	01/06/2025
002060.ZK	12/12/2024	SDB3260123285	(100.00)	0.5486	(52.79)	(54.86)	0.0000	4.5800	(784.7253)	0.0000	0.0067	(0.0120)	0.0000	1	(0.0052)	01/06/2025
002060.ZK	12/12/2024	SDB3260123285	(800.00)	0.5486	(422.32)	(438.86)	0.0000	4.5800	(784.7253)	0.0000	0.0537	(0.0957)	0.0000	1	(0.0419)	01/06/2025
002060.ZK	12/12/2024	SDB3260123285	(3,100.00)	0.5486	(1,636.51)	(1,700.56)	0.0000	4.5800	(784.7253)	0.0000	0.2082	(0.3707)	0.0000	1	(0.1625)	01/06/2025
002060.ZK	12/12/2024	SDB3260123285	(13,100.00)	0.5486	(6,915.56)	(7,186.25)	0.0000	4.5800	(784.7253)	0.0000	0.8798	(1.5665)	0.0000	1	(0.6866)	01/06/2025
002060.ZK	12/12/2024	SDB3260123285	(23,300.00)	0.5486	(12,300.19)	(12,781.66)	0.0000	4.5800	(784.7253)	0.0000	1.5649	(2.7861)	0.0000	1	(1.2213)	01/06/2025
002060.ZK	12/12/2024	SDB3260123285	(800.00)	0.5486	(422.32)	(438.86)	0.0000	4.5800	(784.7253)	0.0000	0.0537	(0.0957)	0.0000	1	(0.0419)	01/06/2025
002060.ZK	12/12/2024	SDB3260123285	(6,000.00)	0.5486	(3,167.43)	(3,291.41)	0.0000	4.5800	(784.7253)	0.0000	0.4030	(0.7175)	0.0000	1	(0.3145)	01/06/2025
002060.ZK	12/12/2024	SDB3260123285	(7,200.00)	0.5486	(3,800.92)	(3,949.70)	0.0000	4.5800	(784.7253)	0.0000	0.4836	(0.8610)	0.0000	1	(0.3774)	01/06/2025
002060.ZK	12/12/2024	SDB3260123285	(3,000.00)	0.5486	(1,583.71)	(1,645.71)	0.0000	4.5800	(784.7253)	0.0000	0.2015	(0.3587)	0.0000	1	(0.1572)	01/06/2025
002060.ZK	12/11/2024	SDB3260123285	(7,000.00)	0.5548	(3,695.34)	(3,883.91)	0.0000	4.5800	(587.5659)	0.0000	0.4701	(0.6339)	0.0000	1	(0.1638)	01/06/2025
002060.ZK	12/11/2024	SDB3260123285	(8,300.00)	0.5548	(4,381.61)	(4,605.21)	0.0000	4.5800	(587.5659)	0.0000	0.5574	(0.7516)	0.0000	1	(0.1942)	01/06/2025
002060.ZK	12/11/2024	SDB3260123285	(200.00)	0.5548	(105.58)	(110.97)	0.0000	4.5800	(587.5659)	0.0000	0.0134	(0.0181)	0.0000	1	(0.0047)	01/06/2025
002060.ZK	12/11/2024	SDB3260123285	(1,100.00)	0.5548	(580.70)	(610.33)	0.0000	4.5800	(587.5659)	0.0000	0.0739	(0.0996)	0.0000	1	(0.0257)	01/06/2025
002060.ZK	12/11/2024	SDB3260123285	(1,600.00)	0.5548	(844.65)	(887.75)	0.0000	4.5800	(587.5659)	0.0000	0.1075	(0.1449)	0.0000	1	(0.0374)	01/06/2025
002060.ZK	12/11/2024	SDB3260123285	(200.00)	0.5548	(105.58)	(110.97)	0.0000	4.5800	(587.5659)	0.0000	0.0134	(0.0181)	0.0000	1	(0.0047)	01/06/2025
002060.ZK	12/11/2024	SDB3260123285	(100.00)	0.5548	(52.79)	(55.48)	0.0000	4.5800	(587.5659)	0.0000	0.0067	(0.0091)	0.0000	1	(0.0023)	01/06/2025
002060.ZK	12/11/2024	SDB3260123285	(800.00)	0.5548	(422.32)	(443.88)	0.0000	4.5800	(587.5659)	0.0000	0.0537	(0.0724)	0.0000	1	(0.0187)	01/06/2025
002060.ZK	12/11/2024	SDB3260123285	(3,100.00)	0.5548	(1,636.51)	(1,720.02)	0.0000	4.5800	(587.5659)	0.0000	0.2082	(0.2807)	0.0000	1	(0.0725)	01/06/2025
002060.ZK	12/11/2024	SDB3260123285	(13,100.00)	0.5548	(6,915.56)	(7,268.46)	0.0000	4.5800	(587.5659)	0.0000	0.8798	(1.1863)	0.0000	1	(0.3065)	01/06/2025
002060.ZK	12/11/2024	SDB3260123285	(23,300.00)	0.5548	(12,300.19)	(12,927.87)	0.0000	4.5800	(587.5659)	0.0000	1.5649	(2.1100)	0.0000	1	(0.5451)	01/06/2025
002060.ZK	12/11/2024	SDB3260123285	(800.00)	0.5548	(422.32)	(443.88)	0.0000	4.5800	(587.5659)	0.0000	0.0537	(0.0724)	0.0000	1	(0.0187)	01/06/2025
002060.ZK	12/11/2024	SDB3260123285	(6,000.00)	0.5548	(3,167.43)	(3,329.06)	0.0000	4.5800	(587.5659)	0.0000	0.4030	(0.5433)	0.0000	1	(0.1404)	01/06/2025
002060.ZK	12/11/2024	SDB3260123285	(7,200.00)	0.5548	(3,800.92)	(3,994.88)	0.0000	4.5800	(587.5659)	0.0000	0.4836	(0.6520)	0.0000	1	(0.1685)	01/06/2025
002060.ZK	12/11/2024	SDB3260123285	(3,000.00)	0.5548	(1,583.71)	(1,664.53)	0.0000	4.5800	(587.5659)	0.0000	0.2015	(0.2717)	0.0000	1	(0.0702)	01/06/2025
002060.ZK	12/10/2024	SDB3260123285	(7,000.00)	0.5333	(3,695.34)	(3,733.02)	0.0000	4.5800	(587.5659)	0.0000	0.4701	(0.6093)	0.0000	1	(0.1391)	01/06/2025
002060.ZK	12/10/2024	SDB3260123285	(8,300.00)	0.5333	(4,381.61)	(4,426.30)	0.0000	4.5800	(587.5659)	0.0000	0.5574	(0.7224)	0.0000	1	(0.1650)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
GUANGDONG NO 2 HYDROPOWER ENGINEERING CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002060.ZK	12/10/2024	SDB3260123285	(200.00)	0.5333	(105.58)	(106.66)	0.0000	4.5800	(587.5659)	0.0000	0.0134	(0.0174)	0.0000	1	(0.0040)	01/06/2025
002060.ZK	12/10/2024	SDB3260123285	(1,100.00)	0.5333	(580.70)	(586.62)	0.0000	4.5800	(587.5659)	0.0000	0.0739	(0.0957)	0.0000	1	(0.0219)	01/06/2025
002060.ZK	12/10/2024	SDB3260123285	(1,600.00)	0.5333	(844.65)	(853.26)	0.0000	4.5800	(587.5659)	0.0000	0.1075	(0.1393)	0.0000	1	(0.0318)	01/06/2025
002060.ZK	12/10/2024	SDB3260123285	(200.00)	0.5333	(105.58)	(106.66)	0.0000	4.5800	(587.5659)	0.0000	0.0134	(0.0174)	0.0000	1	(0.0040)	01/06/2025
002060.ZK	12/10/2024	SDB3260123285	(100.00)	0.5333	(52.79)	(53.33)	0.0000	4.5800	(587.5659)	0.0000	0.0067	(0.0087)	0.0000	1	(0.0020)	01/06/2025
002060.ZK	12/10/2024	SDB3260123285	(800.00)	0.5333	(422.32)	(426.63)	0.0000	4.5800	(587.5659)	0.0000	0.0537	(0.0696)	0.0000	1	(0.0159)	01/06/2025
002060.ZK	12/10/2024	SDB3260123285	(3,100.00)	0.5333	(1,636.51)	(1,653.20)	0.0000	4.5800	(587.5659)	0.0000	0.2082	(0.2698)	0.0000	1	(0.0616)	01/06/2025
002060.ZK	12/10/2024	SDB3260123285	(13,100.00)	0.5333	(6,915.56)	(6,986.09)	0.0000	4.5800	(587.5659)	0.0000	0.8798	(1.1402)	0.0000	1	(0.2604)	01/06/2025
002060.ZK	12/10/2024	SDB3260123285	(23,300.00)	0.5333	(12,300.19)	(12,425.63)	0.0000	4.5800	(587.5659)	0.0000	1.5649	(2.0280)	0.0000	1	(0.4632)	01/06/2025
002060.ZK	12/10/2024	SDB3260123285	(800.00)	0.5333	(422.32)	(426.63)	0.0000	4.5800	(587.5659)	0.0000	0.0537	(0.0696)	0.0000	1	(0.0159)	01/06/2025
002060.ZK	12/10/2024	SDB3260123285	(6,000.00)	0.5333	(3,167.43)	(3,199.73)	0.0000	4.5800	(587.5659)	0.0000	0.4030	(0.5222)	0.0000	1	(0.1193)	01/06/2025
002060.ZK	12/10/2024	SDB3260123285	(7,200.00)	0.5333	(3,800.92)	(3,899.68)	0.0000	4.5800	(587.5659)	0.0000	0.4836	(0.6267)	0.0000	1	(0.1431)	01/06/2025
002060.ZK	12/10/2024	SDB3260123285	(3,000.00)	0.5333	(1,583.71)	(1,599.87)	0.0000	4.5800	(587.5659)	0.0000	0.2015	(0.2611)	0.0000	1	(0.0596)	01/06/2025
002060.ZK	12/09/2024	SDB3260123285	(7,000.00)	0.5299	(3,695.34)	(3,708.99)	0.0000	4.5800	(587.5659)	0.0000	0.4701	(0.6054)	0.0000	1	(0.1352)	01/06/2025
002060.ZK	12/09/2024	SDB3260123285	(8,300.00)	0.5299	(4,381.61)	(4,397.80)	0.0000	4.5800	(587.5659)	0.0000	0.5574	(0.7178)	0.0000	1	(0.1603)	01/06/2025
002060.ZK	12/09/2024	SDB3260123285	(200.00)	0.5299	(105.58)	(105.97)	0.0000	4.5800	(587.5659)	0.0000	0.0134	(0.0173)	0.0000	1	(0.0039)	01/06/2025
002060.ZK	12/09/2024	SDB3260123285	(1,100.00)	0.5299	(580.70)	(582.84)	0.0000	4.5800	(587.5659)	0.0000	0.0739	(0.0951)	0.0000	1	(0.0212)	01/06/2025
002060.ZK	12/09/2024	SDB3260123285	(1,600.00)	0.5299	(844.65)	(847.77)	0.0000	4.5800	(587.5659)	0.0000	0.1075	(0.1384)	0.0000	1	(0.0309)	01/06/2025
002060.ZK	12/09/2024	SDB3260123285	(200.00)	0.5299	(105.58)	(105.97)	0.0000	4.5800	(587.5659)	0.0000	0.0134	(0.0173)	0.0000	1	(0.0039)	01/06/2025
002060.ZK	12/09/2024	SDB3260123285	(100.00)	0.5299	(52.79)	(52.99)	0.0000	4.5800	(587.5659)	0.0000	0.0067	(0.0086)	0.0000	1	(0.0019)	01/06/2025
002060.ZK	12/09/2024	SDB3260123285	(800.00)	0.5299	(422.32)	(423.88)	0.0000	4.5800	(587.5659)	0.0000	0.0537	(0.0692)	0.0000	1	(0.0155)	01/06/2025
002060.ZK	12/09/2024	SDB3260123285	(3,100.00)	0.5299	(1,636.51)	(1,642.55)	0.0000	4.5800	(587.5659)	0.0000	0.2082	(0.2681)	0.0000	1	(0.0599)	01/06/2025
002060.ZK	12/09/2024	SDB3260123285	(13,100.00)	0.5299	(6,915.56)	(6,941.11)	0.0000	4.5800	(587.5659)	0.0000	0.8798	(1.1329)	0.0000	1	(0.2531)	01/06/2025
002060.ZK	12/09/2024	SDB3260123285	(23,300.00)	0.5299	(12,300.19)	(12,345.64)	0.0000	4.5800	(587.5659)	0.0000	1.5649	(2.0150)	0.0000	1	(0.4501)	01/06/2025
002060.ZK	12/09/2024	SDB3260123285	(800.00)	0.5299	(422.32)	(423.88)	0.0000	4.5800	(587.5659)	0.0000	0.0537	(0.0692)	0.0000	1	(0.0155)	01/06/2025
002060.ZK	12/09/2024	SDB3260123285	(6,000.00)	0.5299	(3,167.43)	(3,179.14)	0.0000	4.5800	(587.5659)	0.0000	0.4030	(0.5189)	0.0000	1	(0.1159)	01/06/2025
002060.ZK	12/09/2024	SDB3260123285	(7,200.00)	0.5299	(3,800.92)	(3,814.96)	0.0000	4.5800	(587.5659)	0.0000	0.4836	(0.6227)	0.0000	1	(0.1391)	01/06/2025
002060.ZK	12/09/2024	SDB3260123285	(3,000.00)	0.5299	(1,583.71)	(1,589.57)	0.0000	4.5800	(587.5659)	0.0000	0.2015	(0.2594)	0.0000	1	(0.0580)	01/06/2025
002060.ZK	12/06/2024	SDB3260123285	(7,000.00)	0.5398	(3,695.34)	(3,778.34)	0.0000	4.5800	(587.5659)	0.0000	1.4104	(1.8500)	0.0000	3	(0.4396)	01/06/2025
002060.ZK	12/06/2024	SDB3260123285	(8,300.00)	0.5398	(4,381.61)	(4,480.03)	0.0000	4.5800	(587.5659)	0.0000	1.6723	(2.1936)	0.0000	3	(0.5213)	01/06/2025
002060.ZK	12/06/2024	SDB3260123285	(200.00)	0.5398	(105.58)	(107.95)	0.0000	4.5800	(587.5659)	0.0000	0.0403	(0.0529)	0.0000	3	(0.0126)	01/06/2025
002060.ZK	12/06/2024	SDB3260123285	(1,100.00)	0.5398	(580.70)	(593.74)	0.0000	4.5800	(587.5659)	0.0000	0.2216	(0.2907)	0.0000	3	(0.0691)	01/06/2025
002060.ZK	12/06/2024	SDB3260123285	(1,600.00)	0.5398	(844.65)	(863.62)	0.0000	4.5800	(587.5659)	0.0000	0.3224	(0.4229)	0.0000	3	(0.1005)	01/06/2025
002060.ZK	12/06/2024	SDB3260123285	(200.00)	0.5398	(105.58)	(107.95)	0.0000	4.5800	(587.5659)	0.0000	0.0403	(0.0529)	0.0000	3	(0.0126)	01/06/2025
002060.ZK	12/06/2024	SDB3260123285	(100.00)	0.5398	(52.79)	(53.98)	0.0000	4.5800	(587.5659)	0.0000	0.0201	(0.0264)	0.0000	3	(0.0063)	01/06/2025
002060.ZK	12/06/2024	SDB3260123285	(800.00)	0.5398	(422.32)	(431.81)	0.0000	4.5800	(587.5659)	0.0000	0.1612	(0.2114)	0.0000	3	(0.0502)	01/06/2025
002060.ZK	12/06/2024	SDB3260123285	(3,100.00)	0.5398	(1,636.51)	(1,673.27)	0.0000	4.5800	(587.5659)	0.0000	0.6246	(0.8193)	0.0000	3	(0.1947)	01/06/2025
002060.ZK	12/06/2024	SDB3260123285	(13,100.00)	0.5398	(6,915.56)	(7,070.90)	0.0000	4.5800	(587.5659)	0.0000	2.6394	(3.4622)	0.0000	3	(0.8227)	01/06/2025
002060.ZK	12/06/2024	SDB3260123285	(23,300.00)	0.5398	(12,300.19)	(12,576.48)	0.0000	4.5800	(587.5659)	0.0000	4.6946	(6.1579)	0.0000	3	(1.4634)	01/06/2025
002060.ZK	12/06/2024	SDB3260123285	(800.00)	0.5398	(422.32)	(431.81)	0.0000	4.5800	(587.5659)	0.0000	0.1612	(0.2114)	0.0000	3	(0.0502)	01/06/2025
002060.ZK	12/06/2024	SDB3260123285	(6,000.00)	0.5398	(3,167.43)	(3,238.58)	0.0000	4.5800	(587.5659)	0.0000	1.2089	(1.5857)	0.0000	3	(0.3768)	01/06/2025
002060.ZK	12/06/2024	SDB3260123285	(7,200.00)	0.5398	(3,800.92)	(3,886.29)	0.0000	4.5800	(587.5659)	0.0000	1.4507	(1.9029)	0.0000	3	(0.4522)	01/06/2025
002060.ZK	12/06/2024	SDB3260123285	(3,000.00)	0.5398	(1,583.71)	(1,619.29)	0.0000	4.5800	(587.5659)	0.0000	0.6045	(0.7929)	0.0000	3	(0.1884)	01/06/2025
002060.ZK	12/05/2024	SDB3260123285	(7,000.00)	0.5380	(3,695.34)	(3,765.85)	0.0000	4.5800	(587.5659)	0.0000	0.4701	(0.6146)	0.0000	1	(0.1445)	01/06/2025
002060.ZK	12/05/2024	SDB3260123285	(8,300.00)	0.5380	(4,381.61)	(4,465.22)	0.0000	4.5800	(587.5659)	0.0000	0.5574	(0.7288)	0.0000	1	(0.1713)	01/06/2025
002060.ZK	12/05/2024	SDB3260123285	(200.00)	0.5380	(105.58)	(107.60)	0.0000	4.5800	(587.5659)	0.0000	0.0134	(0.0176)	0.0000	1	(0.0041)	01/06/2025
002060.ZK	12/05/2024	SDB3260123285	(1,100.00)	0.5380	(580.70)	(591.78)	0.0000	4.5800	(587.5659)	0.0000	0.0739	(0.0966)	0.0000	1	(0.0227)	01/06/2025
002060.ZK	12/05/2024	SDB3260123285	(1,600.00)	0.5380	(844.65)	(860.76)	0.0000	4.5800	(587.5659)	0.0000	0.1075	(0.1405)	0.0000	1	(0.0330)	01/06/2025
002060.ZK	12/05/2024	SDB3260123285	(200.00)	0.5380	(105.58)	(107.60)	0.0000	4.5800	(587.5659)	0.0000	0.0134	(0.0176)	0.0000	1	(0.0041)	01/06/2025
002060.ZK	12/05/2024	SDB3260123285	(100.00)	0.5380	(52.79)	(53.80)	0.0000	4.5800	(587.5659)	0.0000	0.0067	(0.0088)	0.0000	1	(0.0021)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
GUANGDONG NO 2 HYDROPOWER ENGINEERING CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002060.ZK	12/05/2024	SDB3260123285	(800.00)	0.5380	(422.32)	(430.38)	0.0000	4.5800	(587.5659)	0.0000	0.0537	(0.0702)	0.0000	1	(0.0165)	01/06/2025
002060.ZK	12/05/2024	SDB3260123285	(3,100.00)	0.5380	(1,636.51)	(1,667.73)	0.0000	4.5800	(587.5659)	0.0000	0.2082	(0.2722)	0.0000	1	(0.0640)	01/06/2025
002060.ZK	12/05/2024	SDB3260123285	(13,100.00)	0.5380	(6,915.56)	(7,047.51)	0.0000	4.5800	(587.5659)	0.0000	0.8798	(1.1502)	0.0000	1	(0.2704)	01/06/2025
002060.ZK	12/05/2024	SDB3260123285	(23,300.00)	0.5380	(12,300.19)	(12,534.89)	0.0000	4.5800	(587.5659)	0.0000	1.5649	(2.0459)	0.0000	1	(0.4810)	01/06/2025
002060.ZK	12/05/2024	SDB3260123285	(800.00)	0.5380	(422.32)	(430.38)	0.0000	4.5800	(587.5659)	0.0000	0.0537	(0.0702)	0.0000	1	(0.0165)	01/06/2025
002060.ZK	12/05/2024	SDB3260123285	(6,000.00)	0.5380	(3,167.43)	(3,227.87)	0.0000	4.5800	(587.5659)	0.0000	0.4030	(0.5268)	0.0000	1	(0.1239)	01/06/2025
002060.ZK	12/05/2024	SDB3260123285	(7,200.00)	0.5380	(3,800.92)	(3,873.44)	0.0000	4.5800	(587.5659)	0.0000	0.4836	(0.6322)	0.0000	1	(0.1486)	01/06/2025
002060.ZK	12/05/2024	SDB3260123285	(3,000.00)	0.5380	(1,583.71)	(1,613.93)	0.0000	4.5800	(587.5659)	0.0000	0.2015	(0.2634)	0.0000	1	(0.0619)	01/06/2025
002060.ZK	12/04/2024	SDB3260123285	(7,000.00)	0.5279	(3,695.34)	(3,695.34)	0.0000	4.5800	(587.5659)	0.0000	0.4701	(0.6031)	0.0000	1	(0.1330)	01/06/2025
002060.ZK	12/04/2024	SDB3260123285	(8,300.00)	0.5279	(4,381.61)	(4,381.61)	0.0000	4.5800	(587.5659)	0.0000	0.5574	(0.7151)	0.0000	1	(0.1577)	01/06/2025
002060.ZK	12/04/2024	SDB3260123285	(200.00)	0.5279	(105.58)	(105.58)	0.0000	4.5800	(587.5659)	0.0000	0.0134	(0.0172)	0.0000	1	(0.0038)	01/06/2025
002060.ZK	12/04/2024	SDB3260123285	(1,100.00)	0.5279	(580.70)	(580.70)	0.0000	4.5800	(587.5659)	0.0000	0.0739	(0.0948)	0.0000	1	(0.0209)	01/06/2025
002060.ZK	12/04/2024	SDB3260123285	(1,600.00)	0.5279	(844.65)	(844.65)	0.0000	4.5800	(587.5659)	0.0000	0.1075	(0.1379)	0.0000	1	(0.0304)	01/06/2025
002060.ZK	12/04/2024	SDB3260123285	(200.00)	0.5279	(105.58)	(105.58)	0.0000	4.5800	(587.5659)	0.0000	0.0134	(0.0172)	0.0000	1	(0.0038)	01/06/2025
002060.ZK	12/04/2024	SDB3260123285	(100.00)	0.5279	(52.79)	(52.79)	0.0000	4.5800	(587.5659)	0.0000	0.0067	(0.0086)	0.0000	1	(0.0019)	01/06/2025
002060.ZK	12/04/2024	SDB3260123285	(800.00)	0.5279	(422.32)	(422.32)	0.0000	4.5800	(587.5659)	0.0000	0.0537	(0.0689)	0.0000	1	(0.0152)	01/06/2025
002060.ZK	12/04/2024	SDB3260123285	(3,100.00)	0.5279	(1,636.51)	(1,636.51)	0.0000	4.5800	(587.5659)	0.0000	0.2082	(0.2671)	0.0000	1	(0.0589)	01/06/2025
002060.ZK	12/04/2024	SDB3260123285	(13,100.00)	0.5279	(6,915.56)	(6,915.56)	0.0000	4.5800	(587.5659)	0.0000	0.8798	(1.1287)	0.0000	1	(0.2489)	01/06/2025
002060.ZK	12/04/2024	SDB3260123285	(23,300.00)	0.5279	(12,300.19)	(12,300.19)	0.0000	4.5800	(587.5659)	0.0000	1.5649	(2.0075)	0.0000	1	(0.4427)	01/06/2025
002060.ZK	12/04/2024	SDB3260123285	(800.00)	0.5279	(422.32)	(422.32)	0.0000	4.5800	(587.5659)	0.0000	0.0537	(0.0689)	0.0000	1	(0.0152)	01/06/2025
002060.ZK	12/04/2024	SDB3260123285	(6,000.00)	0.5279	(3,167.43)	(3,167.43)	0.0000	4.5800	(587.5659)	0.0000	0.4030	(0.5170)	0.0000	1	(0.1140)	01/06/2025
002060.ZK	12/04/2024	SDB3260123285	(7,200.00)	0.5279	(3,800.92)	(3,800.92)	0.0000	4.5800	(587.5659)	0.0000	0.4836	(0.6204)	0.0000	1	(0.1368)	01/06/2025
002060.ZK	12/04/2024	SDB3260123285	(3,000.00)	0.5279	(1,583.71)	(1,583.71)	0.0000	4.5800	(587.5659)	0.0000	0.2015	(0.2585)	0.0000	1	(0.0570)	01/06/2025
TOTAL GUANGDONG NO 2 HYDROPOWER ENGINEERING CO LTD CMN CLASS A SERIES NORTHBOUND											225.3500	(539.7642)	0.0000		(314.4142)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
GUANGDONG SANHE PILE CO., LTD. CMN CLASS A SERIES NORTHBOUND																
003037.ZK	12/26/2024	SDB3264054693	(22,200.00)	1.0405	(22,778.51)	(23,098.43)	0.0000	4.3300	(1,395.1333)	0.0000	2.7397	(8.9515)	0.0000	1	(6.2117)	01/06/2025
003037.ZK	12/26/2024	SDB3264054693	(2,400.00)	1.0405	(2,445.23)	(2,497.13)	0.0000	4.3300	(1,395.1333)	0.0000	0.2941	(0.9677)	0.0000	1	(0.6736)	01/06/2025
003037.ZK	12/26/2024	SDB3264054693	(1,000.00)	1.0405	(1,047.44)	(1,040.47)	0.0000	4.3300	(1,395.1333)	0.0000	0.1260	(0.4032)	0.0000	1	(0.2772)	01/06/2025
003037.ZK	12/26/2024	SDB3264054693	(9,800.00)	1.0405	(10,225.73)	(10,196.61)	0.0000	4.3300	(1,395.1333)	0.0000	1.2299	(3.9516)	0.0000	1	(2.7216)	01/06/2025
003037.ZK	12/26/2024	SDB3264054693	(2,400.00)	1.0405	(2,430.73)	(2,497.13)	0.0000	4.3300	(1,395.1333)	0.0000	0.2924	(0.9677)	0.0000	1	(0.6754)	01/06/2025
003037.ZK	12/26/2024	SDB3264054693	(500.00)	1.0405	(507.63)	(520.24)	0.0000	4.3300	(1,395.1333)	0.0000	0.0611	(0.2016)	0.0000	1	(0.1406)	01/06/2025
003037.ZK	12/26/2024	SDB3264054693	(1,000.00)	1.0405	(1,012.01)	(1,040.47)	0.0000	4.3300	(1,395.1333)	0.0000	0.1217	(0.4032)	0.0000	1	(0.2815)	01/06/2025
003037.ZK	12/26/2024	SDB3264054693	(1,300.00)	1.0405	(1,268.01)	(1,352.61)	0.0000	4.3300	(1,395.1333)	0.0000	0.1525	(0.5242)	0.0000	1	(0.3717)	01/06/2025
003037.ZK	12/26/2024	SDB3264054693	(13,100.00)	1.0405	(13,141.76)	(13,630.16)	0.0000	4.3300	(1,395.1333)	0.0000	1.5807	(5.2822)	0.0000	1	(3.7015)	01/06/2025
003037.ZK	12/26/2024	SDB3264054693	(21,300.00)	1.0405	(21,591.81)	(22,162.01)	0.0000	4.3300	(1,395.1333)	0.0000	2.5970	(8.5886)	0.0000	1	(5.9916)	01/06/2025
003037.ZK	12/24/2024	SDB3264054693	(22,200.00)	1.0405	(22,778.51)	(23,098.43)	0.0000	4.3300	(1,395.1333)	0.0000	5.4795	(17.9030)	0.0000	2	(12.4235)	01/06/2025
003037.ZK	12/24/2024	SDB3264054693	(2,400.00)	1.0405	(2,445.23)	(2,497.13)	0.0000	4.3300	(1,395.1333)	0.0000	0.5882	(1.9355)	0.0000	2	(1.3472)	01/06/2025
003037.ZK	12/24/2024	SDB3264054693	(1,000.00)	1.0405	(1,047.44)	(1,040.47)	0.0000	4.3300	(1,395.1333)	0.0000	0.2520	(0.8064)	0.0000	2	(0.5545)	01/06/2025
003037.ZK	12/24/2024	SDB3264054693	(9,800.00)	1.0405	(10,225.73)	(10,196.61)	0.0000	4.3300	(1,395.1333)	0.0000	2.4599	(7.9031)	0.0000	2	(5.4433)	01/06/2025
003037.ZK	12/24/2024	SDB3264054693	(2,400.00)	1.0405	(2,430.73)	(2,497.13)	0.0000	4.3300	(1,395.1333)	0.0000	0.5847	(1.9355)	0.0000	2	(1.3507)	01/06/2025
003037.ZK	12/24/2024	SDB3264054693	(500.00)	1.0405	(507.63)	(520.24)	0.0000	4.3300	(1,395.1333)	0.0000	0.1221	(0.4032)	0.0000	2	(0.2811)	01/06/2025
003037.ZK	12/24/2024	SDB3264054693	(1,000.00)	1.0405	(1,012.01)	(1,040.47)	0.0000	4.3300	(1,395.1333)	0.0000	0.2434	(0.8064)	0.0000	2	(0.5630)	01/06/2025
003037.ZK	12/24/2024	SDB3264054693	(1,300.00)	1.0405	(1,268.01)	(1,352.61)	0.0000	4.3300	(1,395.1333)	0.0000	0.3050	(1.0484)	0.0000	2	(0.7433)	01/06/2025
003037.ZK	12/24/2024	SDB3264054693	(13,100.00)	1.0405	(13,141.76)	(13,630.16)	0.0000	4.3300	(1,395.1333)	0.0000	3.1613	(10.5644)	0.0000	2	(7.4031)	01/06/2025
003037.ZK	12/24/2024	SDB3264054693	(21,300.00)	1.0405	(21,591.81)	(22,162.01)	0.0000	4.3300	(1,395.1333)	0.0000	5.1940	(17.1772)	0.0000	2	(11.9832)	01/06/2025
003037.ZK	12/23/2024	SDB3264054693	(1,000.00)	1.0836	(1,047.44)	(1,083.62)	0.0000	4.3300	(1,234.1269)	0.0000	0.1260	(0.3715)	0.0000	1	(0.2455)	01/06/2025
003037.ZK	12/23/2024	SDB3264054693	(9,800.00)	1.0836	(10,225.73)	(10,619.45)	0.0000	4.3300	(1,234.1269)	0.0000	1.2299	(3.6405)	0.0000	1	(2.4106)	01/06/2025
003037.ZK	12/23/2024	SDB3264054693	(2,400.00)	1.0836	(2,430.73)	(2,600.68)	0.0000	4.3300	(1,234.1269)	0.0000	0.2924	(0.8915)	0.0000	1	(0.5992)	01/06/2025
003037.ZK	12/23/2024	SDB3264054693	(500.00)	1.0836	(507.63)	(541.81)	0.0000	4.3300	(1,234.1269)	0.0000	0.0611	(0.1857)	0.0000	1	(0.1247)	01/06/2025
003037.ZK	12/23/2024	SDB3264054693	(1,000.00)	1.0836	(1,012.01)	(1,083.62)	0.0000	4.3300	(1,234.1269)	0.0000	0.1217	(0.3715)	0.0000	1	(0.2498)	01/06/2025
003037.ZK	12/23/2024	SDB3264054693	(1,300.00)	1.0836	(1,268.01)	(1,408.70)	0.0000	4.3300	(1,234.1269)	0.0000	0.1525	(0.4829)	0.0000	1	(0.3304)	01/06/2025
003037.ZK	12/23/2024	SDB3264054693	(13,100.00)	1.0836	(13,141.76)	(14,195.38)	0.0000	4.3300	(1,234.1269)	0.0000	1.5807	(4.8664)	0.0000	1	(3.2857)	01/06/2025
003037.ZK	12/23/2024	SDB3264054693	(21,300.00)	1.0836	(21,591.81)	(23,081.04)	0.0000	4.3300	(1,234.1269)	0.0000	2.5970	(7.9125)	0.0000	1	(5.3155)	01/06/2025
003037.ZK	12/20/2024	SDB3264054693	(2,400.00)	1.0258	(2,430.73)	(2,461.93)	0.0000	4.3300	(1,120.7070)	0.0000	0.8771	(2.2992)	0.0000	3	(1.4222)	01/06/2025
003037.ZK	12/20/2024	SDB3264054693	(500.00)	1.0258	(507.63)	(512.90)	0.0000	4.3300	(1,120.7070)	0.0000	0.1832	(0.4790)	0.0000	3	(0.2958)	01/06/2025
003037.ZK	12/20/2024	SDB3264054693	(1,000.00)	1.0258	(1,012.01)	(1,025.80)	0.0000	4.3300	(1,120.7070)	0.0000	0.3652	(0.9580)	0.0000	3	(0.5929)	01/06/2025
003037.ZK	12/20/2024	SDB3264054693	(1,300.00)	1.0258	(1,268.01)	(1,333.54)	0.0000	4.3300	(1,120.7070)	0.0000	0.4575	(1.2454)	0.0000	3	(0.7879)	01/06/2025
003037.ZK	12/20/2024	SDB3264054693	(13,100.00)	1.0258	(13,141.76)	(13,438.02)	0.0000	4.3300	(1,120.7070)	0.0000	4.7420	(12.5501)	0.0000	3	(7.8081)	01/06/2025
003037.ZK	12/20/2024	SDB3264054693	(21,300.00)	1.0258	(21,591.81)	(21,849.60)	0.0000	4.3300	(1,120.7070)	0.0000	7.7910	(20.4058)	0.0000	3	(12.6148)	01/06/2025
003037.ZK	12/19/2024	SDB3264054693	(2,400.00)	1.0045	(2,430.73)	(2,410.75)	0.0000	4.5800	(1,120.7070)	0.0000	0.3092	(0.7505)	0.0000	1	(0.4412)	01/06/2025
003037.ZK	12/19/2024	SDB3264054693	(500.00)	1.0045	(507.63)	(502.24)	0.0000	4.5800	(1,120.7070)	0.0000	0.0646	(0.1564)	0.0000	1	(0.0918)	01/06/2025
003037.ZK	12/19/2024	SDB3264054693	(1,000.00)	1.0045	(1,012.01)	(1,004.48)	0.0000	4.5800	(1,120.7070)	0.0000	0.1288	(0.3127)	0.0000	1	(0.1840)	01/06/2025
003037.ZK	12/19/2024	SDB3264054693	(1,300.00)	1.0045	(1,268.01)	(1,305.82)	0.0000	4.5800	(1,120.7070)	0.0000	0.1613	(0.4065)	0.0000	1	(0.2452)	01/06/2025
003037.ZK	12/19/2024	SDB3264054693	(13,100.00)	1.0045	(13,141.76)	(13,158.69)	0.0000	4.5800	(1,120.7070)	0.0000	1.6719	(4.0964)	0.0000	1	(2.4245)	01/06/2025
003037.ZK	12/19/2024	SDB3264054693	(21,300.00)	1.0045	(21,591.81)	(21,395.42)	0.0000	4.5800	(1,120.7070)	0.0000	2.7470	(6.6606)	0.0000	1	(3.9136)	01/06/2025
003037.ZK	12/18/2024	SDB3264054693	(1,000.00)	1.0386	(1,012.01)	(1,038.60)	0.0000	4.5800	(1,094.6866)	0.0000	0.1288	(0.3158)	0.0000	1	(0.1871)	01/06/2025
003037.ZK	12/18/2024	SDB3264054693	(1,300.00)	1.0386	(1,268.01)	(1,350.18)	0.0000	4.5800	(1,094.6866)	0.0000	0.1613	(0.4106)	0.0000	1	(0.2492)	01/06/2025
003037.ZK	12/18/2024	SDB3264054693	(13,100.00)	1.0386	(13,141.76)	(13,605.67)	0.0000	4.5800	(1,094.6866)	0.0000	1.6719	(4.1372)	0.0000	1	(2.4653)	01/06/2025
003037.ZK	12/18/2024	SDB3264054693	(21,300.00)	1.0386	(21,591.81)	(22,122.20)	0.0000	4.5800	(1,094.6866)	0.0000	2.7470	(6.7269)	0.0000	1	(3.9800)	01/06/2025
003037.ZK	12/17/2024	SDB3264054693	(1,000.00)	1.0088	(1,012.01)	(1,008.79)	0.0000	4.5800	(1,094.6866)	0.0000	0.1288	(0.3068)	0.0000	1	(0.1780)	01/06/2025
003037.ZK	12/17/2024	SDB3264054693	(1,300.00)	1.0088	(1,268.01)	(1,311.42)	0.0000	4.5800	(1,094.6866)	0.0000	0.1613	(0.3988)	0.0000	1	(0.2375)	01/06/2025
003037.ZK	12/17/2024	SDB3264054693	(13,100.00)	1.0088	(13,141.76)	(13,215.11)	0.0000	4.5800	(1,094.6866)	0.0000	1.6719	(4.0184)	0.0000	1	(2.3465)	01/06/2025
003037.ZK	12/17/2024	SDB3264054693	(21,300.00)	1.0088	(21,591.81)	(21,487.16)	0.0000	4.5800	(1,094.6866)	0.0000	2.7470	(6.5338)	0.0000	1	(3.7869)	01/06/2025
003037.ZK	12/16/2024	SDB3264054693	(1,300.00)	1.0129	(1,268.01)	(1,316.72)	0.0000	4.5800	(1,090.3361)	0.0000	0.1613	(0.3988)	0.0000	1	(0.2375)	01/06/2025
003037.ZK	12/16/2024	SDB3264054693	(13,100.00)	1.0129	(13,141.76)	(13,268.52)	0.0000	4.5800	(1,090.3361)	0.0000	1.6719	(4.0187)	0.0000	1	(2.3467)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
GUANGDONG SANHE PILE CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
003037.ZK	12/16/2024	SDB3264054693	(21,300.00)	1.0129	(21,591.81)	(21,574.00)	0.0000	4.5800	(1,090.3361)	0.0000	2.7470	(6.5341)	0.0000	1	(3.7872)	01/06/2025
003037.ZK	12/13/2024	SDB3264054693	(21,300.00)	1.0137	(21,591.81)	(21,591.81)	0.0000	4.5800	(1,050.0000)	0.0000	8.2409	(18.8928)	0.0000	3	(10.6520)	01/06/2025
TOTAL GUANGDONG SANHE PILE CO., LTD. CMN CLASS A SERIES NORTHBOUND											75.4843	(212.4605)	0.0000		(136.9762)	

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
GUANGDONG TOPSTAR TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND																
300607.ZK	12/10/2024	SDB3263707320	(600.00)	4.5009	(2,700.52)	(2,700.52)	0.0000	4.5800	(2,150.0000)	0.0000	0.3436	(1.6128)	0.0000	1	(1.2692)	01/06/2025
300607.ZK	12/09/2024	SDB3263645049	(5,000.00)	4.5808	(22,904.16)	(22,904.16)	0.0000	4.5800	(2,150.0000)	0.0000	2.9139	(13.6789)	0.0000	1	(10.7650)	01/06/2025
TOTAL GUANGDONG TOPSTAR TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND											3.2575	(15.2917)	0.0000		(12.0342)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
GUANGLIAN AVIATION INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND																
300900.ZK	12/16/2024	SDB3262867407	(5,800.00)	3.1943	(18,387.13)	(18,527.00)	0.0000	4.5800	(1,710.7752)	0.0000	2.3393	(8.8043)	0.0000	1	(6.4651)	01/06/2025
300900.ZK	12/16/2024	SDB3262867407	(6,600.00)	3.1943	(20,923.28)	(21,082.45)	0.0000	4.5800	(1,710.7752)	0.0000	2.6619	(10.0187)	0.0000	1	(7.3568)	01/06/2025
300900.ZK	12/16/2024	SDB3262867407	(15,771.00)	3.1943	(49,997.13)	(50,377.48)	0.0000	4.5800	(1,710.7752)	0.0000	6.3607	(23.9402)	0.0000	1	(17.5794)	01/06/2025
300900.ZK	12/13/2024	SDB3262867407	(5,800.00)	3.1710	(18,387.13)	(18,391.85)	0.0000	4.5800	(1,710.7752)	0.0000	7.0178	(26.2203)	0.0000	3	(19.2025)	01/06/2025
300900.ZK	12/13/2024	SDB3262867407	(6,600.00)	3.1710	(20,923.28)	(20,928.66)	0.0000	4.5800	(1,710.7752)	0.0000	7.9857	(29.8369)	0.0000	3	(21.8511)	01/06/2025
300900.ZK	12/13/2024	SDB3262867407	(15,771.00)	3.1710	(49,997.13)	(50,009.98)	0.0000	4.5800	(1,710.7752)	0.0000	19.0822	(71.2965)	0.0000	3	(52.2143)	01/06/2025
300900.ZK	12/12/2024	SDB3262867407	(5,800.00)	3.0720	(18,387.13)	(17,817.52)	0.0000	4.5800	(1,710.7752)	0.0000	2.3393	(8.4672)	0.0000	1	(6.1279)	01/06/2025
300900.ZK	12/12/2024	SDB3262867407	(6,600.00)	3.0720	(20,923.28)	(20,275.11)	0.0000	4.5800	(1,710.7752)	0.0000	2.6619	(9.6350)	0.0000	1	(6.9731)	01/06/2025
300900.ZK	12/12/2024	SDB3262867407	(15,771.00)	3.0720	(49,997.13)	(48,448.29)	0.0000	4.5800	(1,710.7752)	0.0000	6.3607	(23.0234)	0.0000	1	(16.6626)	01/06/2025
300900.ZK	12/11/2024	SDB3262867407	(5,800.00)	3.1446	(18,387.13)	(18,238.54)	0.0000	4.5800	(1,710.7752)	0.0000	2.3393	(8.6672)	0.0000	1	(6.3280)	01/06/2025
300900.ZK	12/11/2024	SDB3262867407	(6,600.00)	3.1446	(20,923.28)	(20,754.20)	0.0000	4.5800	(1,710.7752)	0.0000	2.6619	(9.8627)	0.0000	1	(7.2008)	01/06/2025
300900.ZK	12/11/2024	SDB3262867407	(15,771.00)	3.1446	(49,997.13)	(49,593.11)	0.0000	4.5800	(1,710.7752)	0.0000	6.3607	(23.5674)	0.0000	1	(17.2067)	01/06/2025
300900.ZK	12/10/2024	SDB3262867407	(5,800.00)	3.1558	(18,387.13)	(18,303.37)	0.0000	4.5800	(1,710.7752)	0.0000	2.3393	(8.6980)	0.0000	1	(6.3588)	01/06/2025
300900.ZK	12/10/2024	SDB3262867407	(6,600.00)	3.1558	(20,923.28)	(20,827.97)	0.0000	4.5800	(1,710.7752)	0.0000	2.6619	(9.8978)	0.0000	1	(7.2359)	01/06/2025
300900.ZK	12/10/2024	SDB3262867407	(15,771.00)	3.1558	(49,997.13)	(49,769.38)	0.0000	4.5800	(1,710.7752)	0.0000	6.3607	(23.6512)	0.0000	1	(17.2904)	01/06/2025
300900.ZK	12/09/2024	SDB3262867407	(5,800.00)	3.0734	(18,387.13)	(17,825.95)	0.0000	4.5800	(1,710.7752)	0.0000	2.3393	(8.4712)	0.0000	1	(6.1319)	01/06/2025
300900.ZK	12/09/2024	SDB3262867407	(6,600.00)	3.0734	(20,923.28)	(20,284.70)	0.0000	4.5800	(1,710.7752)	0.0000	2.6619	(9.6396)	0.0000	1	(6.9777)	01/06/2025
300900.ZK	12/09/2024	SDB3262867407	(15,771.00)	3.0734	(49,997.13)	(48,471.21)	0.0000	4.5800	(1,710.7752)	0.0000	6.3607	(23.0343)	0.0000	1	(16.6735)	01/06/2025
300900.ZK	12/06/2024	SDB3262867407	(5,800.00)	3.1304	(18,387.13)	(18,156.04)	0.0000	4.5800	(1,710.7752)	0.0000	7.0178	(25.8841)	0.0000	3	(18.8663)	01/06/2025
300900.ZK	12/06/2024	SDB3262867407	(6,600.00)	3.1304	(20,923.28)	(20,660.32)	0.0000	4.5800	(1,710.7752)	0.0000	7.9857	(29.4543)	0.0000	3	(21.4686)	01/06/2025
300900.ZK	12/06/2024	SDB3262867407	(15,771.00)	3.1304	(49,997.13)	(49,368.77)	0.0000	4.5800	(1,710.7752)	0.0000	19.0822	(70.3824)	0.0000	3	(51.3001)	01/06/2025
300900.ZK	12/05/2024	SDB3262867407	(5,800.00)	3.1757	(18,387.13)	(18,419.14)	0.0000	4.5800	(1,710.7752)	0.0000	2.3393	(8.7531)	0.0000	1	(6.4138)	01/06/2025
300900.ZK	12/05/2024	SDB3262867407	(6,600.00)	3.1757	(20,923.28)	(20,959.71)	0.0000	4.5800	(1,710.7752)	0.0000	2.6619	(9.9604)	0.0000	1	(7.2985)	01/06/2025
300900.ZK	12/05/2024	SDB3262867407	(15,771.00)	3.1757	(49,997.13)	(50,084.19)	0.0000	4.5800	(1,710.7752)	0.0000	6.3607	(23.8008)	0.0000	1	(17.4400)	01/06/2025
300900.ZK	12/04/2024	SDB3262867407	(5,800.00)	3.1702	(18,387.13)	(18,387.13)	0.0000	4.5800	(1,710.7752)	0.0000	2.3393	(8.7378)	0.0000	1	(6.3986)	01/06/2025
300900.ZK	12/04/2024	SDB3262867407	(6,600.00)	3.1702	(20,923.28)	(20,923.28)	0.0000	4.5800	(1,710.7752)	0.0000	2.6619	(9.9431)	0.0000	1	(7.2812)	01/06/2025
300900.ZK	12/04/2024	SDB3262867407	(15,771.00)	3.1702	(49,997.13)	(49,997.13)	0.0000	4.5800	(1,710.7752)	0.0000	6.3607	(23.7594)	0.0000	1	(17.3987)	01/06/2025
TOTAL GUANGLIAN AVIATION INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND												147.7047	(547.4070)	0.0000	(399.7023)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
GUANGXI GUIDONG ELECTRIC POWER COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND																
600310.SH	01/03/2025	SDB3261588065	(24,500.00)	0.6334	(16,556.46)	(15,518.84)	0.0000	4.3300	(1,870.0000)	0.0000	5.9741	(24.1835)	0.0000	3	(18.2094)	01/06/2025
600310.SH	01/02/2025	SDB3261588065	(24,500.00)	0.6559	(16,556.46)	(16,068.42)	0.0000	4.3300	(1,870.0000)	0.0000	1.9914	(8.3467)	0.0000	1	(6.3553)	01/06/2025
600310.SH	12/31/2024	SDB3261588065	(24,500.00)	0.6558	(16,556.46)	(16,067.12)	0.0000	4.3300	(1,870.0000)	0.0000	3.9827	(16.6920)	0.0000	2	(12.7092)	01/06/2025
600310.SH	12/30/2024	SDB3261588065	(24,500.00)	0.6461	(16,556.46)	(15,829.50)	0.0000	4.3300	(1,870.0000)	0.0000	1.9914	(8.2225)	0.0000	1	(6.2312)	01/06/2025
600310.SH	12/27/2024	SDB3261588065	(24,500.00)	0.6568	(16,556.46)	(16,091.94)	0.0000	4.3300	(1,870.0000)	0.0000	5.9741	(25.0766)	0.0000	3	(19.1025)	01/06/2025
600310.SH	12/26/2024	SDB3261588065	(24,500.00)	0.6672	(16,556.46)	(16,346.74)	0.0000	4.3300	(1,870.0000)	0.0000	1.9914	(8.4912)	0.0000	1	(6.4999)	01/06/2025
600310.SH	12/24/2024	SDB3261588065	(24,500.00)	0.6672	(16,556.46)	(16,346.74)	0.0000	4.3300	(1,870.0000)	0.0000	3.9827	(16.9824)	0.0000	2	(12.9997)	01/06/2025
600310.SH	12/23/2024	SDB3261588065	(24,500.00)	0.6762	(16,556.46)	(16,567.68)	0.0000	4.3300	(1,870.0000)	0.0000	1.9914	(8.6060)	0.0000	1	(6.6146)	01/06/2025
600310.SH	12/20/2024	SDB3261588065	(24,500.00)	0.6816	(16,556.46)	(16,698.78)	0.0000	4.3300	(1,870.0000)	0.0000	5.9741	(26.0223)	0.0000	3	(20.0481)	01/06/2025
600310.SH	12/19/2024	SDB3261588065	(24,500.00)	0.7012	(16,556.46)	(17,179.77)	0.0000	4.5800	(1,870.0000)	0.0000	2.1064	(8.9239)	0.0000	1	(6.8176)	01/06/2025
600310.SH	12/18/2024	SDB3261588065	(24,500.00)	0.6874	(16,556.46)	(16,840.57)	0.0000	4.5800	(1,870.0000)	0.0000	2.1064	(8.7477)	0.0000	1	(6.6414)	01/06/2025
600310.SH	12/17/2024	SDB3261588065	(24,500.00)	0.7060	(16,556.46)	(17,297.34)	0.0000	4.5800	(1,870.0000)	0.0000	2.1064	(8.9850)	0.0000	1	(6.8787)	01/06/2025
600310.SH	12/16/2024	SDB3261588065	(24,500.00)	0.7000	(16,556.46)	(17,151.18)	0.0000	4.5800	(1,870.0000)	0.0000	2.1064	(8.9091)	0.0000	1	(6.8027)	01/06/2025
600310.SH	12/13/2024	SDB3261588065	(24,500.00)	0.6985	(16,556.46)	(17,114.06)	0.0000	4.5800	(1,870.0000)	0.0000	6.3191	(26.6694)	0.0000	3	(20.3504)	01/06/2025
600310.SH	12/12/2024	SDB3261588065	(24,500.00)	0.6981	(16,556.46)	(17,102.32)	0.0000	4.5800	(1,870.0000)	0.0000	2.1064	(8.8837)	0.0000	1	(6.7774)	01/06/2025
600310.SH	12/11/2024	SDB3261588065	(24,500.00)	0.7090	(16,556.46)	(17,371.58)	0.0000	4.5800	(1,870.0000)	0.0000	2.1064	(9.0236)	0.0000	1	(6.9172)	01/06/2025
600310.SH	12/10/2024	SDB3261588065	(24,500.00)	0.7120	(16,556.46)	(17,443.24)	0.0000	4.5800	(1,870.0000)	0.0000	2.1064	(9.0608)	0.0000	1	(6.9544)	01/06/2025
600310.SH	12/09/2024	SDB3261588065	(24,500.00)	0.7014	(16,556.46)	(17,185.30)	0.0000	4.5800	(1,870.0000)	0.0000	2.1064	(8.9268)	0.0000	1	(6.8205)	01/06/2025
600310.SH	12/06/2024	SDB3261588065	(24,500.00)	0.7124	(16,556.46)	(17,453.26)	0.0000	4.5800	(1,870.0000)	0.0000	6.3191	(27.1980)	0.0000	3	(20.8789)	01/06/2025
600310.SH	12/05/2024	SDB3261588065	(24,500.00)	0.6931	(16,556.46)	(16,979.92)	0.0000	4.5800	(1,870.0000)	0.0000	2.1064	(8.8201)	0.0000	1	(6.7138)	01/06/2025
600310.SH	12/04/2024	SDB3261588065	(24,500.00)	0.6758	(16,556.46)	(16,556.46)	0.0000	4.5800	(1,870.0000)	0.0000	2.1064	(8.6002)	0.0000	1	(6.4938)	01/06/2025
TOTAL GUANGXI GUIDONG ELECTRIC POWER COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND												67.5550	(285.3716)	0.0000	(217.8166)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
GUANGZHOU AUTOMOBILE GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND																
601238.SH	01/03/2025	SDB3263644963	(2,200.00)	1.3325	(3,077.19)	(2,931.53)	0.0000	4.3300	(2,025.0000)	0.0000	1.1104	(4.9470)	0.0000	3	(3.8366)	01/06/2025
601238.SH	01/03/2025	SDB3263644963	(9,500.00)	1.3325	(13,278.10)	(12,658.86)	0.0000	4.3300	(2,025.0000)	0.0000	4.7912	(21.3618)	0.0000	3	(16.5707)	01/06/2025
601238.SH	01/02/2025	SDB3263644963	(2,200.00)	1.2925	(3,077.19)	(2,843.59)	0.0000	4.3300	(2,025.0000)	0.0000	0.3701	(1.5995)	0.0000	1	(1.2294)	01/06/2025
601238.SH	01/02/2025	SDB3263644963	(9,500.00)	1.2925	(13,278.10)	(12,279.13)	0.0000	4.3300	(2,025.0000)	0.0000	1.5971	(6.9070)	0.0000	1	(5.3099)	01/06/2025
601238.SH	12/31/2024	SDB3263644963	(2,200.00)	1.2815	(3,077.19)	(2,819.26)	0.0000	4.3300	(2,025.0000)	0.0000	0.7402	(3.1717)	0.0000	2	(2.4314)	01/06/2025
601238.SH	12/31/2024	SDB3263644963	(9,500.00)	1.2815	(13,278.10)	(12,174.07)	0.0000	4.3300	(2,025.0000)	0.0000	3.1941	(13.6958)	0.0000	2	(10.5017)	01/06/2025
601238.SH	12/30/2024	SDB3263644963	(2,200.00)	1.2552	(3,077.19)	(2,761.54)	0.0000	4.3300	(2,025.0000)	0.0000	0.3701	(1.5534)	0.0000	1	(1.1832)	01/06/2025
601238.SH	12/30/2024	SDB3263644963	(9,500.00)	1.2552	(13,278.10)	(11,924.82)	0.0000	4.3300	(2,025.0000)	0.0000	1.5971	(6.7077)	0.0000	1	(5.1106)	01/06/2025
601238.SH	12/27/2024	SDB3263644963	(2,200.00)	1.2849	(3,077.19)	(2,826.76)	0.0000	4.3300	(2,025.0000)	0.0000	1.1104	(4.7702)	0.0000	3	(3.6598)	01/06/2025
601238.SH	12/27/2024	SDB3263644963	(9,500.00)	1.2849	(13,278.10)	(12,206.48)	0.0000	4.3300	(2,025.0000)	0.0000	4.7912	(20.5984)	0.0000	3	(15.8073)	01/06/2025
601238.SH	12/26/2024	SDB3263644963	(2,200.00)	1.2866	(3,077.19)	(2,830.46)	0.0000	4.3300	(2,025.0000)	0.0000	0.3701	(1.5921)	0.0000	1	(1.2220)	01/06/2025
601238.SH	12/26/2024	SDB3263644963	(9,500.00)	1.2866	(13,278.10)	(12,222.45)	0.0000	4.3300	(2,025.0000)	0.0000	1.5971	(6.8751)	0.0000	1	(5.2781)	01/06/2025
601238.SH	12/24/2024	SDB3263644963	(2,200.00)	1.2866	(3,077.19)	(2,830.46)	0.0000	4.3300	(2,025.0000)	0.0000	0.7402	(3.1843)	0.0000	2	(2.4440)	01/06/2025
601238.SH	12/24/2024	SDB3263644963	(9,500.00)	1.2866	(13,278.10)	(12,222.45)	0.0000	4.3300	(2,025.0000)	0.0000	3.1941	(13.7503)	0.0000	2	(10.5561)	01/06/2025
601238.SH	12/23/2024	SDB3263644963	(2,200.00)	1.3195	(3,077.19)	(2,903.00)	0.0000	4.3300	(2,025.0000)	0.0000	0.3701	(1.6329)	0.0000	1	(1.2628)	01/06/2025
601238.SH	12/23/2024	SDB3263644963	(9,500.00)	1.3195	(13,278.10)	(12,535.67)	0.0000	4.3300	(2,025.0000)	0.0000	1.5971	(7.0513)	0.0000	1	(5.4543)	01/06/2025
601238.SH	12/20/2024	SDB3263644963	(2,200.00)	1.3028	(3,077.19)	(2,866.21)	0.0000	4.3300	(2,025.0000)	0.0000	1.1104	(4.8367)	0.0000	3	(3.7264)	01/06/2025
601238.SH	12/20/2024	SDB3263644963	(9,500.00)	1.3028	(13,278.10)	(12,376.83)	0.0000	4.3300	(2,025.0000)	0.0000	4.7912	(20.8859)	0.0000	3	(16.0947)	01/06/2025
601238.SH	12/19/2024	SDB3263644963	(2,200.00)	1.3105	(3,077.19)	(2,883.08)	0.0000	4.5800	(2,025.0000)	0.0000	0.3915	(1.6217)	0.0000	1	(1.2302)	01/06/2025
601238.SH	12/19/2024	SDB3263644963	(9,500.00)	1.3105	(13,278.10)	(12,449.65)	0.0000	4.5800	(2,025.0000)	0.0000	1.6893	(7.0029)	0.0000	1	(5.3137)	01/06/2025
601238.SH	12/18/2024	SDB3263644963	(2,200.00)	1.3404	(3,077.19)	(2,948.97)	0.0000	4.5800	(2,025.0000)	0.0000	0.3915	(1.6588)	0.0000	1	(1.2673)	01/06/2025
601238.SH	12/18/2024	SDB3263644963	(9,500.00)	1.3404	(13,278.10)	(12,734.18)	0.0000	4.5800	(2,025.0000)	0.0000	1.6893	(7.1630)	0.0000	1	(5.4737)	01/06/2025
601238.SH	12/17/2024	SDB3263644963	(2,200.00)	1.3570	(3,077.19)	(2,985.35)	0.0000	4.5800	(2,025.0000)	0.0000	0.3915	(1.6793)	0.0000	1	(1.2878)	01/06/2025
601238.SH	12/17/2024	SDB3263644963	(9,500.00)	1.3570	(13,278.10)	(12,891.28)	0.0000	4.5800	(2,025.0000)	0.0000	1.6893	(7.2513)	0.0000	1	(5.5621)	01/06/2025
601238.SH	12/16/2024	SDB3263644963	(2,200.00)	1.3395	(3,077.19)	(2,946.81)	0.0000	4.5800	(2,025.0000)	0.0000	0.3915	(1.6576)	0.0000	1	(1.2661)	01/06/2025
601238.SH	12/16/2024	SDB3263644963	(9,500.00)	1.3395	(13,278.10)	(12,724.88)	0.0000	4.5800	(2,025.0000)	0.0000	1.6893	(7.1577)	0.0000	1	(5.4685)	01/06/2025
601238.SH	12/13/2024	SDB3263644963	(2,200.00)	1.3308	(3,077.19)	(2,927.76)	0.0000	4.5800	(2,025.0000)	0.0000	1.1745	(4.9406)	0.0000	3	(3.7661)	01/06/2025
601238.SH	12/13/2024	SDB3263644963	(9,500.00)	1.3308	(13,278.10)	(12,642.62)	0.0000	4.5800	(2,025.0000)	0.0000	5.0678	(21.3344)	0.0000	3	(16.2666)	01/06/2025
601238.SH	12/13/2024	SDB3263644963	(1,100.00)	1.3308	(1,537.46)	(1,463.88)	0.0000	4.5800	(2,025.0000)	0.0000	0.5868	(2.4703)	0.0000	3	(1.8835)	01/06/2025
601238.SH	12/12/2024	SDB3263644963	(2,200.00)	1.3330	(3,077.19)	(2,932.65)	0.0000	4.5800	(2,025.0000)	0.0000	0.3915	(1.6496)	0.0000	1	(1.2581)	01/06/2025
601238.SH	12/12/2024	SDB3263644963	(9,500.00)	1.3330	(13,278.10)	(12,663.71)	0.0000	4.5800	(2,025.0000)	0.0000	1.6893	(7.1233)	0.0000	1	(5.4341)	01/06/2025
601238.SH	12/12/2024	SDB3263644963	(1,100.00)	1.3330	(1,537.46)	(1,466.32)	0.0000	4.5800	(2,025.0000)	0.0000	0.1956	(0.8248)	0.0000	1	(0.6292)	01/06/2025
601238.SH	12/11/2024	SDB3263644963	(2,200.00)	1.3327	(3,077.19)	(2,932.00)	0.0000	4.5800	(2,025.0000)	0.0000	0.3915	(1.6493)	0.0000	1	(1.2578)	01/06/2025
601238.SH	12/11/2024	SDB3263644963	(9,500.00)	1.3327	(13,278.10)	(12,660.92)	0.0000	4.5800	(2,025.0000)	0.0000	1.6893	(7.1218)	0.0000	1	(5.4325)	01/06/2025
601238.SH	12/11/2024	SDB3263644963	(1,100.00)	1.3327	(1,537.46)	(1,466.00)	0.0000	4.5800	(2,025.0000)	0.0000	0.1956	(0.8246)	0.0000	1	(0.6290)	01/06/2025
601238.SH	12/10/2024	SDB3263644963	(2,200.00)	1.3470	(3,077.19)	(2,963.33)	0.0000	4.5800	(2,025.0000)	0.0000	0.3915	(1.6669)	0.0000	1	(1.2754)	01/06/2025
601238.SH	12/10/2024	SDB3263644963	(9,500.00)	1.3470	(13,278.10)	(12,796.20)	0.0000	4.5800	(2,025.0000)	0.0000	1.6893	(7.1979)	0.0000	1	(5.5086)	01/06/2025
601238.SH	12/10/2024	SDB3263644963	(1,100.00)	1.3470	(1,537.46)	(1,481.66)	0.0000	4.5800	(2,025.0000)	0.0000	0.1956	(0.8334)	0.0000	1	(0.6378)	01/06/2025
601238.SH	12/09/2024	SDB3263644963	(2,200.00)	1.3987	(3,077.19)	(3,077.19)	0.0000	4.5800	(2,025.0000)	0.0000	0.3915	(1.7309)	0.0000	1	(1.3394)	01/06/2025
601238.SH	12/09/2024	SDB3263644963	(9,500.00)	1.3977	(13,278.10)	(13,278.10)	0.0000	4.5800	(2,025.0000)	0.0000	1.6893	(7.4689)	0.0000	1	(5.7797)	01/06/2025
601238.SH	12/09/2024	SDB3263644963	(1,100.00)	1.3977	(1,537.46)	(1,537.46)	0.0000	4.5800	(2,025.0000)	0.0000	0.1956	(0.8648)	0.0000	1	(0.6692)	01/06/2025
TOTAL GUANGZHOU AUTOMOBILE GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND												57.6996	(248.0151)	0.0000	(190.3155)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
GUANGZHOU BAIYUNSHAN PHARMACEUTICAL HOLDINGS COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND																
600332.SH	01/03/2025	SDB3262741471	(4,000.00)	3.9401	(16,036.15)	(15,760.31)	0.0000	4.3300	(1,035.1562)	0.0000	5.7864	(13.5953)	0.0000	3	(7.8089)	01/06/2025
600332.SH	01/03/2025	SDB3262741471	(1,000.00)	3.9401	(4,009.04)	(3,940.08)	0.0000	4.3300	(1,035.1562)	0.0000	1.4466	(3.3988)	0.0000	3	(1.9522)	01/06/2025
600332.SH	01/03/2025	SDB3262741471	(1,200.00)	3.9401	(4,810.85)	(4,728.09)	0.0000	4.3300	(1,035.1562)	0.0000	1.7359	(4.0786)	0.0000	3	(2.3427)	01/06/2025
600332.SH	01/03/2025	SDB3262741471	(3,200.00)	3.9401	(12,828.92)	(12,608.25)	0.0000	4.3300	(1,035.1562)	0.0000	4.6291	(10.8763)	0.0000	3	(6.2472)	01/06/2025
600332.SH	01/03/2025	SDB3262741471	(1,800.00)	3.9401	(7,216.27)	(7,092.14)	0.0000	4.3300	(1,035.1562)	0.0000	2.6039	(6.1179)	0.0000	3	(3.5140)	01/06/2025
600332.SH	01/03/2025	SDB3262741471	(1,000.00)	3.9401	(4,009.04)	(3,940.08)	0.0000	4.3300	(1,035.1562)	0.0000	1.4466	(3.3988)	0.0000	3	(1.9522)	01/06/2025
600332.SH	01/03/2025	SDB3262741471	(300.00)	3.9401	(1,202.71)	(1,182.02)	0.0000	4.3300	(1,035.1562)	0.0000	0.4340	(1.0196)	0.0000	3	(0.5857)	01/06/2025
600332.SH	01/03/2025	SDB3262741471	(700.00)	3.9401	(2,806.33)	(2,758.05)	0.0000	4.3300	(1,035.1562)	0.0000	1.0126	(2.3792)	0.0000	3	(1.3666)	01/06/2025
600332.SH	01/03/2025	SDB3262741471	(600.00)	3.9401	(2,405.42)	(2,364.05)	0.0000	4.3300	(1,035.1562)	0.0000	0.8680	(2.0393)	0.0000	3	(1.1713)	01/06/2025
600332.SH	01/03/2025	SDB3262741471	(3,000.00)	3.9401	(12,027.11)	(11,820.23)	0.0000	4.3300	(1,035.1562)	0.0000	4.3398	(10.1965)	0.0000	3	(5.8567)	01/06/2025
600332.SH	01/03/2025	SDB3262741471	(200.00)	3.9401	(801.81)	(788.02)	0.0000	4.3300	(1,035.1562)	0.0000	0.2893	(0.6798)	0.0000	3	(0.3904)	01/06/2025
600332.SH	01/03/2025	SDB3262741471	(2,200.00)	3.9401	(8,819.88)	(8,668.17)	0.0000	4.3300	(1,035.1562)	0.0000	3.1825	(7.4774)	0.0000	3	(4.2949)	01/06/2025
600332.SH	01/02/2025	SDB3262741471	(4,000.00)	3.9406	(16,036.15)	(15,762.41)	0.0000	4.3300	(1,035.1562)	0.0000	1.9288	(4.5324)	0.0000	1	(2.6036)	01/06/2025
600332.SH	01/02/2025	SDB3262741471	(1,000.00)	3.9406	(4,009.04)	(3,940.60)	0.0000	4.3300	(1,035.1562)	0.0000	0.4822	(1.1331)	0.0000	1	(0.6509)	01/06/2025
600332.SH	01/02/2025	SDB3262741471	(1,200.00)	3.9406	(4,810.85)	(4,728.72)	0.0000	4.3300	(1,035.1562)	0.0000	0.5786	(1.3597)	0.0000	1	(0.7811)	01/06/2025
600332.SH	01/02/2025	SDB3262741471	(3,200.00)	3.9406	(12,828.92)	(12,609.93)	0.0000	4.3300	(1,035.1562)	0.0000	1.5430	(3.6259)	0.0000	1	(2.0829)	01/06/2025
600332.SH	01/02/2025	SDB3262741471	(1,800.00)	3.9406	(7,216.27)	(7,093.09)	0.0000	4.3300	(1,035.1562)	0.0000	0.8680	(2.0396)	0.0000	1	(1.1716)	01/06/2025
600332.SH	01/02/2025	SDB3262741471	(1,000.00)	3.9406	(4,009.04)	(3,940.60)	0.0000	4.3300	(1,035.1562)	0.0000	0.4822	(1.1331)	0.0000	1	(0.6509)	01/06/2025
600332.SH	01/02/2025	SDB3262741471	(300.00)	3.9406	(1,202.71)	(1,182.18)	0.0000	4.3300	(1,035.1562)	0.0000	0.1447	(0.3399)	0.0000	1	(0.1953)	01/06/2025
600332.SH	01/02/2025	SDB3262741471	(700.00)	3.9406	(2,806.33)	(2,758.42)	0.0000	4.3300	(1,035.1562)	0.0000	0.3375	(0.7932)	0.0000	1	(0.4556)	01/06/2025
600332.SH	01/02/2025	SDB3262741471	(600.00)	3.9406	(2,405.42)	(2,364.36)	0.0000	4.3300	(1,035.1562)	0.0000	0.2893	(0.6799)	0.0000	1	(0.3905)	01/06/2025
600332.SH	01/02/2025	SDB3262741471	(3,000.00)	3.9406	(12,027.11)	(11,821.81)	0.0000	4.3300	(1,035.1562)	0.0000	1.4466	(3.3993)	0.0000	1	(1.9527)	01/06/2025
600332.SH	01/02/2025	SDB3262741471	(200.00)	3.9406	(801.81)	(788.12)	0.0000	4.3300	(1,035.1562)	0.0000	0.0964	(0.2266)	0.0000	1	(0.1302)	01/06/2025
600332.SH	01/02/2025	SDB3262741471	(2,200.00)	3.9406	(8,819.88)	(8,669.33)	0.0000	4.3300	(1,035.1562)	0.0000	1.0608	(2.4928)	0.0000	1	(1.4320)	01/06/2025
600332.SH	12/31/2024	SDB3262741471	(4,000.00)	3.9567	(16,036.15)	(15,826.84)	0.0000	4.3300	(1,035.1562)	0.0000	3.8576	(9.1018)	0.0000	2	(5.2442)	01/06/2025
600332.SH	12/31/2024	SDB3262741471	(1,000.00)	3.9567	(4,009.04)	(3,956.71)	0.0000	4.3300	(1,035.1562)	0.0000	0.9644	(2.2755)	0.0000	2	(1.3111)	01/06/2025
600332.SH	12/31/2024	SDB3262741471	(1,200.00)	3.9567	(4,810.85)	(4,748.05)	0.0000	4.3300	(1,035.1562)	0.0000	1.1573	(2.7305)	0.0000	2	(1.5733)	01/06/2025
600332.SH	12/31/2024	SDB3262741471	(3,200.00)	3.9567	(12,828.92)	(12,661.47)	0.0000	4.3300	(1,035.1562)	0.0000	3.0861	(7.2814)	0.0000	2	(4.1954)	01/06/2025
600332.SH	12/31/2024	SDB3262741471	(1,800.00)	3.9567	(7,216.27)	(7,122.08)	0.0000	4.3300	(1,035.1562)	0.0000	1.7359	(4.0958)	0.0000	2	(2.3599)	01/06/2025
600332.SH	12/31/2024	SDB3262741471	(1,000.00)	3.9567	(4,009.04)	(3,956.71)	0.0000	4.3300	(1,035.1562)	0.0000	0.9644	(2.2755)	0.0000	2	(1.3111)	01/06/2025
600332.SH	12/31/2024	SDB3262741471	(300.00)	3.9567	(1,202.71)	(1,187.01)	0.0000	4.3300	(1,035.1562)	0.0000	0.2893	(0.6826)	0.0000	2	(0.3933)	01/06/2025
600332.SH	12/31/2024	SDB3262741471	(700.00)	3.9567	(2,806.33)	(2,769.70)	0.0000	4.3300	(1,035.1562)	0.0000	0.6751	(1.5928)	0.0000	2	(0.9177)	01/06/2025
600332.SH	12/31/2024	SDB3262741471	(600.00)	3.9567	(2,405.42)	(2,374.03)	0.0000	4.3300	(1,035.1562)	0.0000	0.5786	(1.3653)	0.0000	2	(0.7866)	01/06/2025
600332.SH	12/31/2024	SDB3262741471	(3,000.00)	3.9567	(12,027.11)	(11,870.13)	0.0000	4.3300	(1,035.1562)	0.0000	2.8932	(6.8264)	0.0000	2	(3.9332)	01/06/2025
600332.SH	12/31/2024	SDB3262741471	(200.00)	3.9567	(801.81)	(791.34)	0.0000	4.3300	(1,035.1562)	0.0000	0.1929	(0.4551)	0.0000	2	(0.2622)	01/06/2025
600332.SH	12/31/2024	SDB3262741471	(2,200.00)	3.9567	(8,819.88)	(8,704.76)	0.0000	4.3300	(1,035.1562)	0.0000	2.1217	(5.0060)	0.0000	2	(2.8843)	01/06/2025
600332.SH	12/30/2024	SDB3262741471	(4,000.00)	3.9382	(16,036.15)	(15,752.84)	0.0000	4.3300	(1,036.9402)	0.0000	1.9288	(4.5374)	0.0000	1	(2.6086)	01/06/2025
600332.SH	12/30/2024	SDB3262741471	(1,000.00)	3.9382	(4,009.04)	(3,938.21)	0.0000	4.3300	(1,036.9402)	0.0000	0.4822	(1.1344)	0.0000	1	(0.6522)	01/06/2025
600332.SH	12/30/2024	SDB3262741471	(1,200.00)	3.9382	(4,810.85)	(4,725.85)	0.0000	4.3300	(1,036.9402)	0.0000	0.5786	(1.3612)	0.0000	1	(0.7826)	01/06/2025
600332.SH	12/30/2024	SDB3262741471	(3,200.00)	3.9382	(12,828.92)	(12,602.77)	0.0000	4.3300	(1,036.9402)	0.0000	1.5430	(3.6299)	0.0000	1	(2.0869)	01/06/2025
600332.SH	12/30/2024	SDB3262741471	(1,800.00)	3.9382	(7,216.27)	(7,088.78)	0.0000	4.3300	(1,036.9402)	0.0000	0.8680	(2.0418)	0.0000	1	(1.1739)	01/06/2025
600332.SH	12/30/2024	SDB3262741471	(1,000.00)	3.9382	(4,009.04)	(3,938.21)	0.0000	4.3300	(1,036.9402)	0.0000	0.4822	(1.1344)	0.0000	1	(0.6522)	01/06/2025
600332.SH	12/30/2024	SDB3262741471	(300.00)	3.9382	(1,202.71)	(1,181.46)	0.0000	4.3300	(1,036.9402)	0.0000	0.1447	(0.3403)	0.0000	1	(0.1956)	01/06/2025
600332.SH	12/30/2024	SDB3262741471	(700.00)	3.9382	(2,806.33)	(2,756.75)	0.0000	4.3300	(1,036.9402)	0.0000	0.3375	(0.7941)	0.0000	1	(0.4565)	01/06/2025
600332.SH	12/30/2024	SDB3262741471	(600.00)	3.9382	(2,405.42)	(2,362.93)	0.0000	4.3300	(1,036.9402)	0.0000	0.2893	(0.6806)	0.0000	1	(0.3913)	01/06/2025
600332.SH	12/30/2024	SDB3262741471	(600.00)	3.9382	(2,405.42)	(2,362.93)	0.0000	4.3300	(1,036.9402)	0.0000	0.2893	(0.6806)	0.0000	1	(0.3913)	01/06/2025
600332.SH	12/30/2024	SDB3262741471	(3,000.00)	3.9382	(12,027.11)	(11,814.63)	0.0000	4.3300	(1,036.9402)	0.0000	1.4466	(3.4031)	0.0000	1	(1.9565)	01/06/2025
600332.SH	12/30/2024	SDB3262741471	(300.00)	3.9382	(1,202.71)	(1,181.46)	0.0000	4.3300	(1,036.9402)	0.0000	0.1447	(0.3403)	0.0000	1	(0.1956)	01/06/2025
600332.SH	12/30/2024	SDB3262741471	(200.00)	3.9382	(801.81)	(787.64)	0.0000	4.3300	(1,036.9402)	0.0000	0.0964	(0.2269)	0.0000	1	(0.1304)	01/06/2025
600332.SH	12/30/2024	SDB3262741471	(2,200.00)	3.9382	(8,819.88)	(8,664.06)	0.0000	4.3300	(1,036.9402)	0.0000	1.0608	(2.4956)	0.0000	1	(1.4348)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
GUANGZHOU BAIYUNSHAN PHARMACEUTICAL HOLDINGS COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
600332.SH	12/27/2024	SDB3262741471	(4,000.00)	3.9765	(16,036.15)	(15,905.86)	0.0000	4.3300	(1,036.9402)	0.0000	5.7864	(13.7445)	0.0000	3	(7.9581)	01/06/2025
600332.SH	12/27/2024	SDB3262741471	(1,000.00)	3.9765	(4,009.04)	(3,976.46)	0.0000	4.3300	(1,036.9402)	0.0000	1.4466	(3.4361)	0.0000	3	(1.9895)	01/06/2025
600332.SH	12/27/2024	SDB3262741471	(1,200.00)	3.9765	(4,810.85)	(4,771.76)	0.0000	4.3300	(1,036.9402)	0.0000	1.7359	(4.1234)	0.0000	3	(2.3874)	01/06/2025
600332.SH	12/27/2024	SDB3262741471	(3,200.00)	3.9765	(12,828.92)	(12,724.68)	0.0000	4.3300	(1,036.9402)	0.0000	4.6291	(10.9956)	0.0000	3	(6.3665)	01/06/2025
600332.SH	12/27/2024	SDB3262741471	(1,800.00)	3.9765	(7,216.27)	(7,157.64)	0.0000	4.3300	(1,036.9402)	0.0000	2.6039	(6.1850)	0.0000	3	(3.5812)	01/06/2025
600332.SH	12/27/2024	SDB3262741471	(1,000.00)	3.9765	(4,009.04)	(3,976.46)	0.0000	4.3300	(1,036.9402)	0.0000	1.4466	(3.4361)	0.0000	3	(1.9895)	01/06/2025
600332.SH	12/27/2024	SDB3262741471	(300.00)	3.9765	(1,202.71)	(1,192.94)	0.0000	4.3300	(1,036.9402)	0.0000	0.4340	(1.0308)	0.0000	3	(0.5969)	01/06/2025
600332.SH	12/27/2024	SDB3262741471	(700.00)	3.9765	(2,806.33)	(2,783.52)	0.0000	4.3300	(1,036.9402)	0.0000	1.0126	(2.4053)	0.0000	3	(1.3927)	01/06/2025
600332.SH	12/27/2024	SDB3262741471	(600.00)	3.9765	(2,405.42)	(2,385.88)	0.0000	4.3300	(1,036.9402)	0.0000	0.8680	(2.0617)	0.0000	3	(1.1937)	01/06/2025
600332.SH	12/27/2024	SDB3262741471	(600.00)	3.9765	(2,405.42)	(2,385.88)	0.0000	4.3300	(1,036.9402)	0.0000	0.8680	(2.0617)	0.0000	3	(1.1937)	01/06/2025
600332.SH	12/27/2024	SDB3262741471	(3,000.00)	3.9765	(12,027.11)	(11,929.39)	0.0000	4.3300	(1,036.9402)	0.0000	4.3398	(10.3084)	0.0000	3	(5.9686)	01/06/2025
600332.SH	12/27/2024	SDB3262741471	(300.00)	3.9765	(1,202.71)	(1,192.94)	0.0000	4.3300	(1,036.9402)	0.0000	0.4340	(1.0308)	0.0000	3	(0.5969)	01/06/2025
600332.SH	12/27/2024	SDB3262741471	(200.00)	3.9765	(801.81)	(795.29)	0.0000	4.3300	(1,036.9402)	0.0000	0.2893	(0.6872)	0.0000	3	(0.3979)	01/06/2025
600332.SH	12/27/2024	SDB3262741471	(2,200.00)	3.9765	(8,819.88)	(8,748.22)	0.0000	4.3300	(1,036.9402)	0.0000	3.1825	(7.5595)	0.0000	3	(4.3770)	01/06/2025
600332.SH	12/26/2024	SDB3262741471	(4,000.00)	3.9500	(16,036.15)	(15,799.84)	0.0000	4.3300	(1,036.9402)	0.0000	1.9288	(4.5510)	0.0000	1	(2.6222)	01/06/2025
600332.SH	12/26/2024	SDB3262741471	(1,000.00)	3.9500	(4,009.04)	(3,949.96)	0.0000	4.3300	(1,036.9402)	0.0000	0.4822	(1.1377)	0.0000	1	(0.6555)	01/06/2025
600332.SH	12/26/2024	SDB3262741471	(1,200.00)	3.9500	(4,810.85)	(4,739.95)	0.0000	4.3300	(1,036.9402)	0.0000	0.5786	(1.3653)	0.0000	1	(0.7867)	01/06/2025
600332.SH	12/26/2024	SDB3262741471	(3,200.00)	3.9500	(12,828.92)	(12,639.87)	0.0000	4.3300	(1,036.9402)	0.0000	1.5430	(3.6408)	0.0000	1	(2.0977)	01/06/2025
600332.SH	12/26/2024	SDB3262741471	(1,800.00)	3.9500	(7,216.27)	(7,109.93)	0.0000	4.3300	(1,036.9402)	0.0000	0.8680	(2.0479)	0.0000	1	(1.1800)	01/06/2025
600332.SH	12/26/2024	SDB3262741471	(1,000.00)	3.9500	(4,009.04)	(3,949.96)	0.0000	4.3300	(1,036.9402)	0.0000	0.4822	(1.1377)	0.0000	1	(0.6555)	01/06/2025
600332.SH	12/26/2024	SDB3262741471	(300.00)	3.9500	(1,202.71)	(1,184.99)	0.0000	4.3300	(1,036.9402)	0.0000	0.1447	(0.3413)	0.0000	1	(0.1967)	01/06/2025
600332.SH	12/26/2024	SDB3262741471	(700.00)	3.9500	(2,806.33)	(2,764.97)	0.0000	4.3300	(1,036.9402)	0.0000	0.3375	(0.7964)	0.0000	1	(0.4589)	01/06/2025
600332.SH	12/26/2024	SDB3262741471	(600.00)	3.9500	(2,405.42)	(2,369.98)	0.0000	4.3300	(1,036.9402)	0.0000	0.2893	(0.6826)	0.0000	1	(0.3933)	01/06/2025
600332.SH	12/26/2024	SDB3262741471	(600.00)	3.9500	(2,405.42)	(2,369.98)	0.0000	4.3300	(1,036.9402)	0.0000	0.2893	(0.6826)	0.0000	1	(0.3933)	01/06/2025
600332.SH	12/26/2024	SDB3262741471	(3,000.00)	3.9500	(12,027.11)	(11,849.88)	0.0000	4.3300	(1,036.9402)	0.0000	1.4466	(3.4132)	0.0000	1	(1.9666)	01/06/2025
600332.SH	12/26/2024	SDB3262741471	(300.00)	3.9500	(1,202.71)	(1,184.99)	0.0000	4.3300	(1,036.9402)	0.0000	0.1447	(0.3413)	0.0000	1	(0.1967)	01/06/2025
600332.SH	12/26/2024	SDB3262741471	(200.00)	3.9500	(801.81)	(789.99)	0.0000	4.3300	(1,036.9402)	0.0000	0.0964	(0.2275)	0.0000	1	(0.1311)	01/06/2025
600332.SH	12/26/2024	SDB3262741471	(2,200.00)	3.9500	(8,819.88)	(8,689.91)	0.0000	4.3300	(1,036.9402)	0.0000	1.0608	(2.5030)	0.0000	1	(1.4422)	01/06/2025
600332.SH	12/24/2024	SDB3262741471	(4,000.00)	3.9500	(16,036.15)	(15,799.84)	0.0000	4.3300	(1,036.9402)	0.0000	3.8576	(9.1019)	0.0000	2	(5.2444)	01/06/2025
600332.SH	12/24/2024	SDB3262741471	(1,000.00)	3.9500	(4,009.04)	(3,949.96)	0.0000	4.3300	(1,036.9402)	0.0000	0.9644	(2.2755)	0.0000	2	(1.3111)	01/06/2025
600332.SH	12/24/2024	SDB3262741471	(1,200.00)	3.9500	(4,810.85)	(4,739.95)	0.0000	4.3300	(1,036.9402)	0.0000	1.1573	(2.7306)	0.0000	2	(1.5733)	01/06/2025
600332.SH	12/24/2024	SDB3262741471	(3,200.00)	3.9500	(12,828.92)	(12,639.87)	0.0000	4.3300	(1,036.9402)	0.0000	3.0861	(7.2815)	0.0000	2	(4.1955)	01/06/2025
600332.SH	12/24/2024	SDB3262741471	(1,800.00)	3.9500	(7,216.27)	(7,109.93)	0.0000	4.3300	(1,036.9402)	0.0000	1.7359	(4.0959)	0.0000	2	(2.3600)	01/06/2025
600332.SH	12/24/2024	SDB3262741471	(1,000.00)	3.9500	(4,009.04)	(3,949.96)	0.0000	4.3300	(1,036.9402)	0.0000	0.9644	(2.2755)	0.0000	2	(1.3111)	01/06/2025
600332.SH	12/24/2024	SDB3262741471	(300.00)	3.9500	(1,202.71)	(1,184.99)	0.0000	4.3300	(1,036.9402)	0.0000	0.2893	(0.6826)	0.0000	2	(0.3933)	01/06/2025
600332.SH	12/24/2024	SDB3262741471	(700.00)	3.9500	(2,806.33)	(2,764.97)	0.0000	4.3300	(1,036.9402)	0.0000	0.6751	(1.5928)	0.0000	2	(0.9178)	01/06/2025
600332.SH	12/24/2024	SDB3262741471	(600.00)	3.9500	(2,405.42)	(2,369.98)	0.0000	4.3300	(1,036.9402)	0.0000	0.5786	(1.3653)	0.0000	2	(0.7867)	01/06/2025
600332.SH	12/24/2024	SDB3262741471	(600.00)	3.9500	(2,405.42)	(2,369.98)	0.0000	4.3300	(1,036.9402)	0.0000	0.5786	(1.3653)	0.0000	2	(0.7867)	01/06/2025
600332.SH	12/24/2024	SDB3262741471	(3,000.00)	3.9500	(12,027.11)	(11,849.88)	0.0000	4.3300	(1,036.9402)	0.0000	2.8932	(6.8265)	0.0000	2	(3.9333)	01/06/2025
600332.SH	12/24/2024	SDB3262741471	(300.00)	3.9500	(1,202.71)	(1,184.99)	0.0000	4.3300	(1,036.9402)	0.0000	0.2893	(0.6826)	0.0000	2	(0.3933)	01/06/2025
600332.SH	12/24/2024	SDB3262741471	(200.00)	3.9500	(801.81)	(789.99)	0.0000	4.3300	(1,036.9402)	0.0000	0.1929	(0.4551)	0.0000	2	(0.2622)	01/06/2025
600332.SH	12/24/2024	SDB3262741471	(2,200.00)	3.9500	(8,819.88)	(8,689.91)	0.0000	4.3300	(1,036.9402)	0.0000	2.1217	(5.0061)	0.0000	2	(2.8844)	01/06/2025
600332.SH	12/23/2024	SDB3262741471	(4,000.00)	3.9504	(16,036.15)	(15,801.60)	0.0000	4.3300	(1,038.2211)	0.0000	1.9288	(4.5571)	0.0000	1	(2.6283)	01/06/2025
600332.SH	12/23/2024	SDB3262741471	(1,000.00)	3.9504	(4,009.04)	(3,950.40)	0.0000	4.3300	(1,038.2211)	0.0000	0.4822	(1.1393)	0.0000	1	(0.6571)	01/06/2025
600332.SH	12/23/2024	SDB3262741471	(1,200.00)	3.9504	(4,810.85)	(4,740.48)	0.0000	4.3300	(1,038.2211)	0.0000	0.5786	(1.3671)	0.0000	1	(0.7885)	01/06/2025
600332.SH	12/23/2024	SDB3262741471	(3,200.00)	3.9504	(12,828.92)	(12,641.28)	0.0000	4.3300	(1,038.2211)	0.0000	1.5430	(3.6457)	0.0000	1	(2.1026)	01/06/2025
600332.SH	12/23/2024	SDB3262741471	(1,800.00)	3.9504	(7,216.27)	(7,110.72)	0.0000	4.3300	(1,038.2211)	0.0000	0.8680	(2.0507)	0.0000	1	(1.1827)	01/06/2025
600332.SH	12/23/2024	SDB3262741471	(1,000.00)	3.9504	(4,009.04)	(3,950.40)	0.0000	4.3300	(1,038.2211)	0.0000	0.4822	(1.1393)	0.0000	1	(0.6571)	01/06/2025
600332.SH	12/23/2024	SDB3262741471	(300.00)	3.9504	(1,202.71)	(1,185.12)	0.0000	4.3300	(1,038.2211)	0.0000	0.1447	(0.3418)	0.0000	1	(0.1971)	01/06/2025
600332.SH	12/23/2024	SDB3262741471	(700.00)	3.9504	(2,806.33)	(2,765.28)	0.0000	4.3300	(1,038.2211)	0.0000	0.3375	(0.7975)	0.0000	1	(0.4600)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
GUANGZHOU BAIYUNSHAN PHARMACEUTICAL HOLDINGS COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
600332.SH	12/23/2024	SDB3262741471	(600.00)	3.9504	(2,405.42)	(2,370.24)	0.0000	4.3300	(1,038.2211)	0.0000	0.2893	(0.6836)	0.0000	1	(0.3942)	01/06/2025
600332.SH	12/23/2024	SDB3262741471	(1,300.00)	3.9504	(5,211.75)	(5,135.52)	0.0000	4.3300	(1,038.2211)	0.0000	0.6269	(1.4811)	0.0000	1	(0.8542)	01/06/2025
600332.SH	12/23/2024	SDB3262741471	(3,000.00)	3.9504	(12,027.11)	(11,851.20)	0.0000	4.3300	(1,038.2211)	0.0000	1.4466	(3.4178)	0.0000	1	(1.9712)	01/06/2025
600332.SH	12/23/2024	SDB3262741471	(300.00)	3.9504	(1,202.71)	(1,185.12)	0.0000	4.3300	(1,038.2211)	0.0000	0.1447	(0.3418)	0.0000	1	(0.1971)	01/06/2025
600332.SH	12/23/2024	SDB3262741471	(200.00)	3.9504	(801.81)	(790.08)	0.0000	4.3300	(1,038.2211)	0.0000	0.0964	(0.2279)	0.0000	1	(0.1314)	01/06/2025
600332.SH	12/23/2024	SDB3262741471	(2,200.00)	3.9504	(8,819.88)	(8,690.88)	0.0000	4.3300	(1,038.2211)	0.0000	1.0608	(2.5064)	0.0000	1	(1.4456)	01/06/2025
600332.SH	12/20/2024	SDB3262741471	(4,000.00)	3.9318	(16,036.15)	(15,727.15)	0.0000	4.3300	(1,038.2211)	0.0000	5.7864	(13.6069)	0.0000	3	(7.8205)	01/06/2025
600332.SH	12/20/2024	SDB3262741471	(1,000.00)	3.9318	(4,009.04)	(3,931.79)	0.0000	4.3300	(1,038.2211)	0.0000	1.4466	(3.4017)	0.0000	3	(1.9551)	01/06/2025
600332.SH	12/20/2024	SDB3262741471	(1,200.00)	3.9318	(4,810.85)	(4,718.14)	0.0000	4.3300	(1,038.2211)	0.0000	1.7359	(4.0821)	0.0000	3	(2.3462)	01/06/2025
600332.SH	12/20/2024	SDB3262741471	(3,200.00)	3.9318	(12,828.92)	(12,581.72)	0.0000	4.3300	(1,038.2211)	0.0000	4.6291	(10.8855)	0.0000	3	(6.2564)	01/06/2025
600332.SH	12/20/2024	SDB3262741471	(1,800.00)	3.9318	(7,216.27)	(7,077.22)	0.0000	4.3300	(1,038.2211)	0.0000	2.6039	(6.1231)	0.0000	3	(3.5192)	01/06/2025
600332.SH	12/20/2024	SDB3262741471	(1,000.00)	3.9318	(4,009.04)	(3,931.79)	0.0000	4.3300	(1,038.2211)	0.0000	1.4466	(3.4017)	0.0000	3	(1.9551)	01/06/2025
600332.SH	12/20/2024	SDB3262741471	(300.00)	3.9318	(1,202.71)	(1,179.54)	0.0000	4.3300	(1,038.2211)	0.0000	0.4340	(1.0205)	0.0000	3	(0.5865)	01/06/2025
600332.SH	12/20/2024	SDB3262741471	(700.00)	3.9318	(2,806.33)	(2,752.25)	0.0000	4.3300	(1,038.2211)	0.0000	1.0126	(2.3812)	0.0000	3	(1.3686)	01/06/2025
600332.SH	12/20/2024	SDB3262741471	(600.00)	3.9318	(2,405.42)	(2,359.07)	0.0000	4.3300	(1,038.2211)	0.0000	0.8680	(2.0410)	0.0000	3	(1.1731)	01/06/2025
600332.SH	12/20/2024	SDB3262741471	(1,300.00)	3.9318	(5,211.75)	(5,111.32)	0.0000	4.3300	(1,038.2211)	0.0000	1.8806	(4.4222)	0.0000	3	(2.5417)	01/06/2025
600332.SH	12/20/2024	SDB3262741471	(3,000.00)	3.9318	(12,027.11)	(11,795.36)	0.0000	4.3300	(1,038.2211)	0.0000	4.3398	(10.2052)	0.0000	3	(5.8654)	01/06/2025
600332.SH	12/20/2024	SDB3262741471	(300.00)	3.9318	(1,202.71)	(1,179.54)	0.0000	4.3300	(1,038.2211)	0.0000	0.4340	(1.0205)	0.0000	3	(0.5865)	01/06/2025
600332.SH	12/20/2024	SDB3262741471	(200.00)	3.9318	(801.81)	(786.36)	0.0000	4.3300	(1,038.2211)	0.0000	0.2893	(0.6803)	0.0000	3	(0.3910)	01/06/2025
600332.SH	12/20/2024	SDB3262741471	(2,200.00)	3.9318	(8,819.88)	(8,649.93)	0.0000	4.3300	(1,038.2211)	0.0000	3.1825	(7.4838)	0.0000	3	(4.3013)	01/06/2025
600332.SH	12/19/2024	SDB3262741471	(4,000.00)	3.9452	(16,036.15)	(15,780.77)	0.0000	4.5800	(1,038.2211)	0.0000	2.0402	(4.5511)	0.0000	1	(2.5109)	01/06/2025
600332.SH	12/19/2024	SDB3262741471	(1,000.00)	3.9452	(4,009.04)	(3,945.19)	0.0000	4.5800	(1,038.2211)	0.0000	0.5100	(1.1378)	0.0000	1	(0.6277)	01/06/2025
600332.SH	12/19/2024	SDB3262741471	(1,200.00)	3.9452	(4,810.85)	(4,734.23)	0.0000	4.5800	(1,038.2211)	0.0000	0.6120	(1.3653)	0.0000	1	(0.7533)	01/06/2025
600332.SH	12/19/2024	SDB3262741471	(3,200.00)	3.9452	(12,828.92)	(12,624.62)	0.0000	4.5800	(1,038.2211)	0.0000	1.6321	(3.6409)	0.0000	1	(2.0087)	01/06/2025
600332.SH	12/19/2024	SDB3262741471	(1,800.00)	3.9452	(7,216.27)	(7,101.35)	0.0000	4.5800	(1,038.2211)	0.0000	0.9181	(2.0480)	0.0000	1	(1.1299)	01/06/2025
600332.SH	12/19/2024	SDB3262741471	(1,000.00)	3.9452	(4,009.04)	(3,945.19)	0.0000	4.5800	(1,038.2211)	0.0000	0.5100	(1.1378)	0.0000	1	(0.6277)	01/06/2025
600332.SH	12/19/2024	SDB3262741471	(300.00)	3.9452	(1,202.71)	(1,183.56)	0.0000	4.5800	(1,038.2211)	0.0000	0.1530	(0.3413)	0.0000	1	(0.1883)	01/06/2025
600332.SH	12/19/2024	SDB3262741471	(700.00)	3.9452	(2,806.33)	(2,761.64)	0.0000	4.5800	(1,038.2211)	0.0000	0.3570	(0.7964)	0.0000	1	(0.4394)	01/06/2025
600332.SH	12/19/2024	SDB3262741471	(600.00)	3.9452	(2,405.42)	(2,367.12)	0.0000	4.5800	(1,038.2211)	0.0000	0.3060	(0.6827)	0.0000	1	(0.3766)	01/06/2025
600332.SH	12/19/2024	SDB3262741471	(1,300.00)	3.9452	(5,211.75)	(5,128.75)	0.0000	4.5800	(1,038.2211)	0.0000	0.6631	(1.4791)	0.0000	1	(0.8161)	01/06/2025
600332.SH	12/19/2024	SDB3262741471	(3,000.00)	3.9452	(12,027.11)	(11,835.58)	0.0000	4.5800	(1,038.2211)	0.0000	1.5301	(3.4133)	0.0000	1	(1.8832)	01/06/2025
600332.SH	12/19/2024	SDB3262741471	(300.00)	3.9452	(1,202.71)	(1,183.56)	0.0000	4.5800	(1,038.2211)	0.0000	0.1530	(0.3413)	0.0000	1	(0.1883)	01/06/2025
600332.SH	12/19/2024	SDB3262741471	(200.00)	3.9452	(801.81)	(789.04)	0.0000	4.5800	(1,038.2211)	0.0000	0.1020	(0.2276)	0.0000	1	(0.1255)	01/06/2025
600332.SH	12/19/2024	SDB3262741471	(2,200.00)	3.9452	(8,819.88)	(8,679.42)	0.0000	4.5800	(1,038.2211)	0.0000	1.1221	(2.5031)	0.0000	1	(1.3810)	01/06/2025
600332.SH	12/18/2024	SDB3262741471	(4,000.00)	3.9815	(16,036.15)	(15,926.13)	0.0000	4.5800	(1,038.2211)	0.0000	2.0402	(4.5930)	0.0000	1	(2.5529)	01/06/2025
600332.SH	12/18/2024	SDB3262741471	(1,000.00)	3.9815	(4,009.04)	(3,981.53)	0.0000	4.5800	(1,038.2211)	0.0000	0.5100	(1.1483)	0.0000	1	(0.6382)	01/06/2025
600332.SH	12/18/2024	SDB3262741471	(1,200.00)	3.9815	(4,810.85)	(4,777.84)	0.0000	4.5800	(1,038.2211)	0.0000	0.6120	(1.3779)	0.0000	1	(0.7659)	01/06/2025
600332.SH	12/18/2024	SDB3262741471	(3,200.00)	3.9815	(12,828.92)	(12,740.91)	0.0000	4.5800	(1,038.2211)	0.0000	1.6321	(3.6744)	0.0000	1	(2.0423)	01/06/2025
600332.SH	12/18/2024	SDB3262741471	(1,800.00)	3.9815	(7,216.27)	(7,166.76)	0.0000	4.5800	(1,038.2211)	0.0000	0.9181	(2.0669)	0.0000	1	(1.1488)	01/06/2025
600332.SH	12/18/2024	SDB3262741471	(1,000.00)	3.9815	(4,009.04)	(3,981.53)	0.0000	4.5800	(1,038.2211)	0.0000	0.5100	(1.1483)	0.0000	1	(0.6382)	01/06/2025
600332.SH	12/18/2024	SDB3262741471	(300.00)	3.9815	(1,202.71)	(1,194.46)	0.0000	4.5800	(1,038.2211)	0.0000	0.1530	(0.3445)	0.0000	1	(0.1915)	01/06/2025
600332.SH	12/18/2024	SDB3262741471	(700.00)	3.9815	(2,806.33)	(2,787.07)	0.0000	4.5800	(1,038.2211)	0.0000	0.3570	(0.8038)	0.0000	1	(0.4468)	01/06/2025
600332.SH	12/18/2024	SDB3262741471	(600.00)	3.9815	(2,405.42)	(2,388.92)	0.0000	4.5800	(1,038.2211)	0.0000	0.3060	(0.6890)	0.0000	1	(0.3829)	01/06/2025
600332.SH	12/18/2024	SDB3262741471	(1,300.00)	3.9815	(5,211.75)	(5,175.99)	0.0000	4.5800	(1,038.2211)	0.0000	0.6631	(1.4927)	0.0000	1	(0.8297)	01/06/2025
600332.SH	12/18/2024	SDB3262741471	(3,000.00)	3.9815	(12,027.11)	(11,944.60)	0.0000	4.5800	(1,038.2211)	0.0000	1.5301	(3.4448)	0.0000	1	(1.9146)	01/06/2025
600332.SH	12/18/2024	SDB3262741471	(300.00)	3.9815	(1,202.71)	(1,194.46)	0.0000	4.5800	(1,038.2211)	0.0000	0.1530	(0.3445)	0.0000	1	(0.1915)	01/06/2025
600332.SH	12/18/2024	SDB3262741471	(200.00)	3.9815	(801.81)	(796.31)	0.0000	4.5800	(1,038.2211)	0.0000	0.1020	(0.2297)	0.0000	1	(0.1276)	01/06/2025
600332.SH	12/18/2024	SDB3262741471	(2,200.00)	3.9815	(8,819.88)	(8,759.37)	0.0000	4.5800	(1,038.2211)	0.0000	1.1221	(2.5262)	0.0000	1	(1.4041)	01/06/2025
600332.SH	12/17/2024	SDB3262741471	(4,000.00)	4.0696	(16,036.15)	(16,278.22)	0.0000	4.5800	(1,038.2211)	0.0000	2.0402	(4.6946)	0.0000	1	(2.6544)	01/06/2025
600332.SH	12/17/2024	SDB3262741471	(1,000.00)	4.0696	(4,009.04)	(4,069.55)	0.0000	4.5800	(1,038.2211)	0.0000	0.5100	(1.1736)	0.0000	1	(0.6636)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
GUANGZHOU BAIYUNSHAN PHARMACEUTICAL HOLDINGS COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
600332.SH	12/17/2024	SDB3262741471	(1,200.00)	4.0696	(4,810.85)	(4,883.47)	0.0000	4.5800	(1,038.2211)	0.0000	0.6120	(1.4084)	0.0000	1	(0.7963)	01/06/2025
600332.SH	12/17/2024	SDB3262741471	(3,200.00)	4.0696	(12,828.92)	(13,022.58)	0.0000	4.5800	(1,038.2211)	0.0000	1.6321	(3.7556)	0.0000	1	(2.1235)	01/06/2025
600332.SH	12/17/2024	SDB3262741471	(1,800.00)	4.0696	(7,216.27)	(7,325.20)	0.0000	4.5800	(1,038.2211)	0.0000	0.9181	(2.1125)	0.0000	1	(1.1945)	01/06/2025
600332.SH	12/17/2024	SDB3262741471	(1,000.00)	4.0696	(4,009.04)	(4,069.55)	0.0000	4.5800	(1,038.2211)	0.0000	0.5100	(1.1736)	0.0000	1	(0.6636)	01/06/2025
600332.SH	12/17/2024	SDB3262741471	(300.00)	4.0696	(1,202.71)	(1,220.87)	0.0000	4.5800	(1,038.2211)	0.0000	0.1530	(0.3521)	0.0000	1	(0.1991)	01/06/2025
600332.SH	12/17/2024	SDB3262741471	(700.00)	4.0696	(2,806.33)	(2,848.69)	0.0000	4.5800	(1,038.2211)	0.0000	0.3570	(0.8215)	0.0000	1	(0.4645)	01/06/2025
600332.SH	12/17/2024	SDB3262741471	(600.00)	4.0696	(2,405.42)	(2,441.73)	0.0000	4.5800	(1,038.2211)	0.0000	0.3060	(0.7042)	0.0000	1	(0.3982)	01/06/2025
600332.SH	12/17/2024	SDB3262741471	(1,300.00)	4.0696	(5,211.75)	(5,290.42)	0.0000	4.5800	(1,038.2211)	0.0000	0.6631	(1.5257)	0.0000	1	(0.8627)	01/06/2025
600332.SH	12/17/2024	SDB3262741471	(3,000.00)	4.0696	(12,027.11)	(12,208.67)	0.0000	4.5800	(1,038.2211)	0.0000	1.5301	(3.5209)	0.0000	1	(1.9908)	01/06/2025
600332.SH	12/17/2024	SDB3262741471	(300.00)	4.0696	(1,202.71)	(1,220.87)	0.0000	4.5800	(1,038.2211)	0.0000	0.1530	(0.3521)	0.0000	1	(0.1991)	01/06/2025
600332.SH	12/17/2024	SDB3262741471	(200.00)	4.0696	(801.81)	(813.91)	0.0000	4.5800	(1,038.2211)	0.0000	0.1020	(0.2347)	0.0000	1	(0.1327)	01/06/2025
600332.SH	12/17/2024	SDB3262741471	(2,200.00)	4.0696	(8,819.88)	(8,953.02)	0.0000	4.5800	(1,038.2211)	0.0000	1.1221	(2.5820)	0.0000	1	(1.4599)	01/06/2025
600332.SH	12/16/2024	SDB3262741471	(4,000.00)	3.9991	(16,036.15)	(15,996.36)	0.0000	4.5800	(1,038.2211)	0.0000	2.0402	(4.6133)	0.0000	1	(2.5731)	01/06/2025
600332.SH	12/16/2024	SDB3262741471	(1,000.00)	3.9991	(4,009.04)	(3,999.09)	0.0000	4.5800	(1,038.2211)	0.0000	0.5100	(1.1533)	0.0000	1	(0.6433)	01/06/2025
600332.SH	12/16/2024	SDB3262741471	(1,200.00)	3.9991	(4,810.85)	(4,798.91)	0.0000	4.5800	(1,038.2211)	0.0000	0.6120	(1.3840)	0.0000	1	(0.7719)	01/06/2025
600332.SH	12/16/2024	SDB3262741471	(3,200.00)	3.9991	(12,828.92)	(12,797.09)	0.0000	4.5800	(1,038.2211)	0.0000	1.6321	(3.6906)	0.0000	1	(2.0585)	01/06/2025
600332.SH	12/16/2024	SDB3262741471	(1,800.00)	3.9991	(7,216.27)	(7,198.36)	0.0000	4.5800	(1,038.2211)	0.0000	0.9181	(2.0760)	0.0000	1	(1.1579)	01/06/2025
600332.SH	12/16/2024	SDB3262741471	(1,000.00)	3.9991	(4,009.04)	(3,999.09)	0.0000	4.5800	(1,038.2211)	0.0000	0.5100	(1.1533)	0.0000	1	(0.6433)	01/06/2025
600332.SH	12/16/2024	SDB3262741471	(300.00)	3.9991	(1,202.71)	(1,199.73)	0.0000	4.5800	(1,038.2211)	0.0000	0.1530	(0.3460)	0.0000	1	(0.1930)	01/06/2025
600332.SH	12/16/2024	SDB3262741471	(700.00)	3.9991	(2,806.33)	(2,799.36)	0.0000	4.5800	(1,038.2211)	0.0000	0.3570	(0.8073)	0.0000	1	(0.4503)	01/06/2025
600332.SH	12/16/2024	SDB3262741471	(600.00)	3.9991	(2,405.42)	(2,399.45)	0.0000	4.5800	(1,038.2211)	0.0000	0.3060	(0.6920)	0.0000	1	(0.3860)	01/06/2025
600332.SH	12/16/2024	SDB3262741471	(1,300.00)	3.9991	(5,211.75)	(5,198.82)	0.0000	4.5800	(1,038.2211)	0.0000	0.6631	(1.4993)	0.0000	1	(0.8363)	01/06/2025
600332.SH	12/16/2024	SDB3262741471	(3,000.00)	3.9991	(12,027.11)	(11,997.27)	0.0000	4.5800	(1,038.2211)	0.0000	1.5301	(3.4599)	0.0000	1	(1.9298)	01/06/2025
600332.SH	12/16/2024	SDB3262741471	(300.00)	3.9991	(1,202.71)	(1,199.73)	0.0000	4.5800	(1,038.2211)	0.0000	0.1530	(0.3460)	0.0000	1	(0.1930)	01/06/2025
600332.SH	12/16/2024	SDB3262741471	(200.00)	3.9991	(801.81)	(799.82)	0.0000	4.5800	(1,038.2211)	0.0000	0.1020	(0.2307)	0.0000	1	(0.1287)	01/06/2025
600332.SH	12/16/2024	SDB3262741471	(2,200.00)	3.9991	(8,819.88)	(8,798.00)	0.0000	4.5800	(1,038.2211)	0.0000	1.1221	(2.5373)	0.0000	1	(1.4152)	01/06/2025
600332.SH	12/13/2024	SDB3262741471	(4,000.00)	3.9745	(16,036.15)	(15,897.84)	0.0000	4.5800	(1,038.2211)	0.0000	6.1205	(13.7546)	0.0000	3	(7.6341)	01/06/2025
600332.SH	12/13/2024	SDB3262741471	(1,000.00)	3.9745	(4,009.04)	(3,974.46)	0.0000	4.5800	(1,038.2211)	0.0000	1.5301	(3.4386)	0.0000	3	(1.9085)	01/06/2025
600332.SH	12/13/2024	SDB3262741471	(1,200.00)	3.9745	(4,810.85)	(4,769.35)	0.0000	4.5800	(1,038.2211)	0.0000	1.8361	(4.1264)	0.0000	3	(2.2902)	01/06/2025
600332.SH	12/13/2024	SDB3262741471	(3,200.00)	3.9745	(12,828.92)	(12,718.28)	0.0000	4.5800	(1,038.2211)	0.0000	4.8964	(11.0037)	0.0000	3	(6.1073)	01/06/2025
600332.SH	12/13/2024	SDB3262741471	(1,800.00)	3.9745	(7,216.27)	(7,154.03)	0.0000	4.5800	(1,038.2211)	0.0000	2.7542	(6.1896)	0.0000	3	(3.4353)	01/06/2025
600332.SH	12/13/2024	SDB3262741471	(1,000.00)	3.9745	(4,009.04)	(3,974.46)	0.0000	4.5800	(1,038.2211)	0.0000	1.5301	(3.4386)	0.0000	3	(1.9085)	01/06/2025
600332.SH	12/13/2024	SDB3262741471	(300.00)	3.9745	(1,202.71)	(1,192.34)	0.0000	4.5800	(1,038.2211)	0.0000	0.4590	(1.0316)	0.0000	3	(0.5726)	01/06/2025
600332.SH	12/13/2024	SDB3262741471	(700.00)	3.9745	(2,806.33)	(2,782.12)	0.0000	4.5800	(1,038.2211)	0.0000	1.0711	(2.4070)	0.0000	3	(1.3360)	01/06/2025
600332.SH	12/13/2024	SDB3262741471	(600.00)	3.9745	(2,405.42)	(2,384.68)	0.0000	4.5800	(1,038.2211)	0.0000	0.9181	(2.0632)	0.0000	3	(1.1451)	01/06/2025
600332.SH	12/13/2024	SDB3262741471	(1,300.00)	3.9745	(5,211.75)	(5,166.80)	0.0000	4.5800	(1,038.2211)	0.0000	1.9992	(4.4702)	0.0000	3	(2.4811)	01/06/2025
600332.SH	12/13/2024	SDB3262741471	(3,000.00)	3.9745	(12,027.11)	(11,923.38)	0.0000	4.5800	(1,038.2211)	0.0000	4.5903	(10.3159)	0.0000	3	(5.7256)	01/06/2025
600332.SH	12/13/2024	SDB3262741471	(300.00)	3.9745	(1,202.71)	(1,192.34)	0.0000	4.5800	(1,038.2211)	0.0000	0.4590	(1.0316)	0.0000	3	(0.5726)	01/06/2025
600332.SH	12/13/2024	SDB3262741471	(200.00)	3.9745	(801.81)	(794.89)	0.0000	4.5800	(1,038.2211)	0.0000	0.3060	(0.6877)	0.0000	3	(0.3817)	01/06/2025
600332.SH	12/13/2024	SDB3262741471	(2,200.00)	3.9745	(8,819.88)	(8,743.81)	0.0000	4.5800	(1,038.2211)	0.0000	3.3663	(7.5650)	0.0000	3	(4.1988)	01/06/2025
600332.SH	12/12/2024	SDB3262741471	(4,000.00)	3.9470	(16,036.15)	(15,787.81)	0.0000	4.5800	(1,038.2211)	0.0000	2.0402	(4.5531)	0.0000	1	(2.5130)	01/06/2025
600332.SH	12/12/2024	SDB3262741471	(1,000.00)	3.9470	(4,009.04)	(3,946.95)	0.0000	4.5800	(1,038.2211)	0.0000	0.5100	(1.1383)	0.0000	1	(0.6282)	01/06/2025
600332.SH	12/12/2024	SDB3262741471	(1,200.00)	3.9470	(4,810.85)	(4,736.34)	0.0000	4.5800	(1,038.2211)	0.0000	0.6120	(1.3659)	0.0000	1	(0.7539)	01/06/2025
600332.SH	12/12/2024	SDB3262741471	(3,200.00)	3.9470	(12,828.92)	(12,630.25)	0.0000	4.5800	(1,038.2211)	0.0000	1.6321	(3.6425)	0.0000	1	(2.0104)	01/06/2025
600332.SH	12/12/2024	SDB3262741471	(1,800.00)	3.9470	(7,216.27)	(7,104.52)	0.0000	4.5800	(1,038.2211)	0.0000	0.9181	(2.0489)	0.0000	1	(1.1308)	01/06/2025
600332.SH	12/12/2024	SDB3262741471	(1,000.00)	3.9470	(4,009.04)	(3,946.95)	0.0000	4.5800	(1,038.2211)	0.0000	0.5100	(1.1383)	0.0000	1	(0.6282)	01/06/2025
600332.SH	12/12/2024	SDB3262741471	(300.00)	3.9470	(1,202.71)	(1,184.09)	0.0000	4.5800	(1,038.2211)	0.0000	0.1530	(0.3415)	0.0000	1	(0.1885)	01/06/2025
600332.SH	12/12/2024	SDB3262741471	(700.00)	3.9470	(2,806.33)	(2,762.87)	0.0000	4.5800	(1,038.2211)	0.0000	0.3570	(0.7968)	0.0000	1	(0.4398)	01/06/2025
600332.SH	12/12/2024	SDB3262741471	(600.00)	3.9470	(2,405.42)	(2,368.17)	0.0000	4.5800	(1,038.2211)	0.0000	0.3060	(0.6830)	0.0000	1	(0.3769)	01/06/2025
600332.SH	12/12/2024	SDB3262741471	(1,300.00)	3.9470	(5,211.75)	(5,131.04)	0.0000	4.5800	(1,038.2211)	0.0000	0.6631	(1.4798)	0.0000	1	(0.8167)	01/06/2025

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Fund: ALL
Business Date: Jan 6, 2025
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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
GUANGZHOU BAIYUNSHAN PHARMACEUTICAL HOLDINGS COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
600332.SH	12/12/2024	SDB3262741471	(3,000.00)	3.9470	(12,027.11)	(11,840.86)	0.0000	4.5800	(1,038.2211)	0.0000	1.5301	(3.4148)	0.0000	1	(1.8847)	01/06/2025
600332.SH	12/12/2024	SDB3262741471	(300.00)	3.9470	(1,202.71)	(1,184.09)	0.0000	4.5800	(1,038.2211)	0.0000	0.1530	(0.3415)	0.0000	1	(0.1885)	01/06/2025
600332.SH	12/12/2024	SDB3262741471	(200.00)	3.9470	(801.81)	(789.39)	0.0000	4.5800	(1,038.2211)	0.0000	0.1020	(0.2277)	0.0000	1	(0.1256)	01/06/2025
600332.SH	12/12/2024	SDB3262741471	(2,200.00)	3.9470	(8,819.88)	(8,683.30)	0.0000	4.5800	(1,038.2211)	0.0000	1.1221	(2.5042)	0.0000	1	(1.3821)	01/06/2025
600332.SH	12/11/2024	SDB3262741471	(4,000.00)	3.9734	(16,036.15)	(15,893.60)	0.0000	4.5800	(1,038.2211)	0.0000	2.0402	(4.5836)	0.0000	1	(2.5435)	01/06/2025
600332.SH	12/11/2024	SDB3262741471	(1,000.00)	3.9734	(4,009.04)	(3,973.40)	0.0000	4.5800	(1,038.2211)	0.0000	0.5100	(1.1459)	0.0000	1	(0.6359)	01/06/2025
600332.SH	12/11/2024	SDB3262741471	(1,200.00)	3.9734	(4,810.85)	(4,768.08)	0.0000	4.5800	(1,038.2211)	0.0000	0.6120	(1.3751)	0.0000	1	(0.7630)	01/06/2025
600332.SH	12/11/2024	SDB3262741471	(3,200.00)	3.9734	(12,828.92)	(12,714.88)	0.0000	4.5800	(1,038.2211)	0.0000	1.6321	(3.6669)	0.0000	1	(2.0348)	01/06/2025
600332.SH	12/11/2024	SDB3262741471	(1,800.00)	3.9734	(7,216.27)	(7,152.12)	0.0000	4.5800	(1,038.2211)	0.0000	0.9181	(2.0626)	0.0000	1	(1.1446)	01/06/2025
600332.SH	12/11/2024	SDB3262741471	(1,000.00)	3.9734	(4,009.04)	(3,973.40)	0.0000	4.5800	(1,038.2211)	0.0000	0.5100	(1.1459)	0.0000	1	(0.6359)	01/06/2025
600332.SH	12/11/2024	SDB3262741471	(300.00)	3.9734	(1,202.71)	(1,192.02)	0.0000	4.5800	(1,038.2211)	0.0000	0.1530	(0.3438)	0.0000	1	(0.1908)	01/06/2025
600332.SH	12/11/2024	SDB3262741471	(700.00)	3.9734	(2,806.33)	(2,781.38)	0.0000	4.5800	(1,038.2211)	0.0000	0.3570	(0.8021)	0.0000	1	(0.4451)	01/06/2025
600332.SH	12/11/2024	SDB3262741471	(600.00)	3.9734	(2,405.42)	(2,384.04)	0.0000	4.5800	(1,038.2211)	0.0000	0.3060	(0.6875)	0.0000	1	(0.3815)	01/06/2025
600332.SH	12/11/2024	SDB3262741471	(1,300.00)	3.9734	(5,211.75)	(5,165.42)	0.0000	4.5800	(1,038.2211)	0.0000	0.6631	(1.4897)	0.0000	1	(0.8266)	01/06/2025
600332.SH	12/11/2024	SDB3262741471	(3,000.00)	3.9734	(12,027.11)	(11,920.20)	0.0000	4.5800	(1,038.2211)	0.0000	1.5301	(3.4377)	0.0000	1	(1.9076)	01/06/2025
600332.SH	12/11/2024	SDB3262741471	(300.00)	3.9734	(1,202.71)	(1,192.02)	0.0000	4.5800	(1,038.2211)	0.0000	0.1530	(0.3438)	0.0000	1	(0.1908)	01/06/2025
600332.SH	12/11/2024	SDB3262741471	(200.00)	3.9734	(801.81)	(794.68)	0.0000	4.5800	(1,038.2211)	0.0000	0.1020	(0.2292)	0.0000	1	(0.1272)	01/06/2025
600332.SH	12/11/2024	SDB3262741471	(2,200.00)	3.9734	(8,819.88)	(8,741.48)	0.0000	4.5800	(1,038.2211)	0.0000	1.1221	(2.5210)	0.0000	1	(1.3989)	01/06/2025
600332.SH	12/10/2024	SDB3262741471	(4,000.00)	3.9337	(16,036.15)	(15,734.78)	0.0000	4.5800	(1,038.2211)	0.0000	2.0402	(4.5378)	0.0000	1	(2.4977)	01/06/2025
600332.SH	12/10/2024	SDB3262741471	(1,000.00)	3.9337	(4,009.04)	(3,933.70)	0.0000	4.5800	(1,038.2211)	0.0000	0.5100	(1.1345)	0.0000	1	(0.6244)	01/06/2025
600332.SH	12/10/2024	SDB3262741471	(1,200.00)	3.9337	(4,810.85)	(4,720.44)	0.0000	4.5800	(1,038.2211)	0.0000	0.6120	(1.3613)	0.0000	1	(0.7493)	01/06/2025
600332.SH	12/10/2024	SDB3262741471	(3,200.00)	3.9337	(12,828.92)	(12,587.83)	0.0000	4.5800	(1,038.2211)	0.0000	1.6321	(3.6303)	0.0000	1	(1.9981)	01/06/2025
600332.SH	12/10/2024	SDB3262741471	(1,800.00)	3.9337	(7,216.27)	(7,080.65)	0.0000	4.5800	(1,038.2211)	0.0000	0.9181	(2.0420)	0.0000	1	(1.1240)	01/06/2025
600332.SH	12/10/2024	SDB3262741471	(1,000.00)	3.9337	(4,009.04)	(3,933.70)	0.0000	4.5800	(1,038.2211)	0.0000	0.5100	(1.1345)	0.0000	1	(0.6244)	01/06/2025
600332.SH	12/10/2024	SDB3262741471	(300.00)	3.9337	(1,202.71)	(1,180.11)	0.0000	4.5800	(1,038.2211)	0.0000	0.1530	(0.3403)	0.0000	1	(0.1873)	01/06/2025
600332.SH	12/10/2024	SDB3262741471	(700.00)	3.9337	(2,806.33)	(2,753.59)	0.0000	4.5800	(1,038.2211)	0.0000	0.3570	(0.7941)	0.0000	1	(0.4371)	01/06/2025
600332.SH	12/10/2024	SDB3262741471	(600.00)	3.9337	(2,405.42)	(2,360.22)	0.0000	4.5800	(1,038.2211)	0.0000	0.3060	(0.6807)	0.0000	1	(0.3747)	01/06/2025
600332.SH	12/10/2024	SDB3262741471	(1,300.00)	3.9337	(5,211.75)	(5,113.80)	0.0000	4.5800	(1,038.2211)	0.0000	0.6631	(1.4748)	0.0000	1	(0.8117)	01/06/2025
600332.SH	12/10/2024	SDB3262741471	(3,000.00)	3.9337	(12,027.11)	(11,801.09)	0.0000	4.5800	(1,038.2211)	0.0000	1.5301	(3.4034)	0.0000	1	(1.8733)	01/06/2025
600332.SH	12/10/2024	SDB3262741471	(300.00)	3.9337	(1,202.71)	(1,180.11)	0.0000	4.5800	(1,038.2211)	0.0000	0.1530	(0.3403)	0.0000	1	(0.1873)	01/06/2025
600332.SH	12/10/2024	SDB3262741471	(200.00)	3.9337	(801.81)	(786.74)	0.0000	4.5800	(1,038.2211)	0.0000	0.1020	(0.2269)	0.0000	1	(0.1249)	01/06/2025
600332.SH	12/10/2024	SDB3262741471	(2,200.00)	3.9337	(8,819.88)	(8,654.13)	0.0000	4.5800	(1,038.2211)	0.0000	1.1221	(2.4958)	0.0000	1	(1.3737)	01/06/2025
600332.SH	12/09/2024	SDB3262741471	(4,000.00)	3.9410	(16,036.15)	(15,763.90)	0.0000	4.5800	(1,038.2211)	0.0000	2.0402	(4.5462)	0.0000	1	(2.5061)	01/06/2025
600332.SH	12/09/2024	SDB3262741471	(1,000.00)	3.9410	(4,009.04)	(3,940.97)	0.0000	4.5800	(1,038.2211)	0.0000	0.5100	(1.1366)	0.0000	1	(0.6265)	01/06/2025
600332.SH	12/09/2024	SDB3262741471	(1,200.00)	3.9410	(4,810.85)	(4,729.17)	0.0000	4.5800	(1,038.2211)	0.0000	0.6120	(1.3639)	0.0000	1	(0.7518)	01/06/2025
600332.SH	12/09/2024	SDB3262741471	(3,200.00)	3.9410	(12,828.92)	(12,611.12)	0.0000	4.5800	(1,038.2211)	0.0000	1.6321	(3.6370)	0.0000	1	(2.0049)	01/06/2025
600332.SH	12/09/2024	SDB3262741471	(1,800.00)	3.9410	(7,216.27)	(7,093.76)	0.0000	4.5800	(1,038.2211)	0.0000	0.9181	(2.0458)	0.0000	1	(1.1277)	01/06/2025
600332.SH	12/09/2024	SDB3262741471	(1,000.00)	3.9410	(4,009.04)	(3,940.97)	0.0000	4.5800	(1,038.2211)	0.0000	0.5100	(1.1366)	0.0000	1	(0.6265)	01/06/2025
600332.SH	12/09/2024	SDB3262741471	(300.00)	3.9410	(1,202.71)	(1,182.29)	0.0000	4.5800	(1,038.2211)	0.0000	0.1530	(0.3410)	0.0000	1	(0.1880)	01/06/2025
600332.SH	12/09/2024	SDB3262741471	(700.00)	3.9410	(2,806.33)	(2,758.68)	0.0000	4.5800	(1,038.2211)	0.0000	0.3570	(0.7956)	0.0000	1	(0.4386)	01/06/2025
600332.SH	12/09/2024	SDB3262741471	(600.00)	3.9410	(2,405.42)	(2,364.59)	0.0000	4.5800	(1,038.2211)	0.0000	0.3060	(0.6819)	0.0000	1	(0.3759)	01/06/2025
600332.SH	12/09/2024	SDB3262741471	(1,300.00)	3.9410	(5,211.75)	(5,123.27)	0.0000	4.5800	(1,038.2211)	0.0000	0.6631	(1.4775)	0.0000	1	(0.8145)	01/06/2025
600332.SH	12/09/2024	SDB3262741471	(3,000.00)	3.9410	(12,027.11)	(11,822.92)	0.0000	4.5800	(1,038.2211)	0.0000	1.5301	(3.4097)	0.0000	1	(1.8796)	01/06/2025
600332.SH	12/09/2024	SDB3262741471	(300.00)	3.9410	(1,202.71)	(1,182.29)	0.0000	4.5800	(1,038.2211)	0.0000	0.1530	(0.3410)	0.0000	1	(0.1880)	01/06/2025
600332.SH	12/09/2024	SDB3262741471	(200.00)	3.9410	(801.81)	(788.20)	0.0000	4.5800	(1,038.2211)	0.0000	0.1020	(0.2273)	0.0000	1	(0.1253)	01/06/2025
600332.SH	12/09/2024	SDB3262741471	(2,200.00)	3.9410	(8,819.88)	(8,670.15)	0.0000	4.5800	(1,038.2211)	0.0000	1.1221	(2.5004)	0.0000	1	(1.3783)	01/06/2025
600332.SH	12/06/2024	SDB3262741471	(4,000.00)	3.9660	(16,036.15)	(15,864.10)	0.0000	4.5800	(1,038.2211)	0.0000	6.1205	(13.7254)	0.0000	3	(7.6049)	01/06/2025
600332.SH	12/06/2024	SDB3262741471	(1,000.00)	3.9660	(4,009.04)	(3,966.03)	0.0000	4.5800	(1,038.2211)	0.0000	1.5301	(3.4313)	0.0000	3	(1.9012)	01/06/2025
600332.SH	12/06/2024	SDB3262741471	(1,200.00)	3.9660	(4,810.85)	(4,759.23)	0.0000	4.5800	(1,038.2211)	0.0000	1.8361	(4.1176)	0.0000	3	(2.2815)	01/06/2025
600332.SH	12/06/2024	SDB3262741471	(3,200.00)	3.9660	(12,828.92)	(12,691.28)	0.0000	4.5800	(1,038.2211)	0.0000	4.8964	(10.9803)	0.0000	3	(6.0839)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
GUANGZHOU BAIYUNSHAN PHARMACEUTICAL HOLDINGS COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
600332.SH	12/06/2024	SDB3262741471	(1,800.00)	3.9660	(7,216.27)	(7,138.85)	0.0000	4.5800	(1,038.2211)	0.0000	2.7542	(6.1764)	0.0000	3	(3.4222)	01/06/2025
600332.SH	12/06/2024	SDB3262741471	(1,000.00)	3.9660	(4,009.04)	(3,966.03)	0.0000	4.5800	(1,038.2211)	0.0000	1.5301	(3.4313)	0.0000	3	(1.9012)	01/06/2025
600332.SH	12/06/2024	SDB3262741471	(300.00)	3.9660	(1,202.71)	(1,189.81)	0.0000	4.5800	(1,038.2211)	0.0000	0.4590	(1.0294)	0.0000	3	(0.5704)	01/06/2025
600332.SH	12/06/2024	SDB3262741471	(700.00)	3.9660	(2,806.33)	(2,776.22)	0.0000	4.5800	(1,038.2211)	0.0000	1.0711	(2.4019)	0.0000	3	(1.3309)	01/06/2025
600332.SH	12/06/2024	SDB3262741471	(600.00)	3.9660	(2,405.42)	(2,379.61)	0.0000	4.5800	(1,038.2211)	0.0000	0.9181	(2.0588)	0.0000	3	(1.1407)	01/06/2025
600332.SH	12/06/2024	SDB3262741471	(1,300.00)	3.9660	(5,211.75)	(5,155.83)	0.0000	4.5800	(1,038.2211)	0.0000	1.9892	(4.4607)	0.0000	3	(2.4716)	01/06/2025
600332.SH	12/06/2024	SDB3262741471	(3,000.00)	3.9660	(12,027.11)	(11,898.08)	0.0000	4.5800	(1,038.2211)	0.0000	4.5903	(10.2940)	0.0000	3	(5.7037)	01/06/2025
600332.SH	12/06/2024	SDB3262741471	(300.00)	3.9660	(1,202.71)	(1,189.81)	0.0000	4.5800	(1,038.2211)	0.0000	0.4590	(1.0294)	0.0000	3	(0.5704)	01/06/2025
600332.SH	12/06/2024	SDB3262741471	(200.00)	3.9660	(801.81)	(793.21)	0.0000	4.5800	(1,038.2211)	0.0000	0.3060	(0.6863)	0.0000	3	(0.3802)	01/06/2025
600332.SH	12/06/2024	SDB3262741471	(2,200.00)	3.9660	(8,819.88)	(8,725.26)	0.0000	4.5800	(1,038.2211)	0.0000	3.3663	(7.5490)	0.0000	3	(4.1827)	01/06/2025
600332.SH	12/05/2024	SDB3262741471	(4,000.00)	3.9786	(16,036.15)	(15,914.25)	0.0000	4.5800	(1,038.2211)	0.0000	2.0402	(4.5896)	0.0000	1	(2.5494)	01/06/2025
600332.SH	12/05/2024	SDB3262741471	(1,000.00)	3.9786	(4,009.04)	(3,978.56)	0.0000	4.5800	(1,038.2211)	0.0000	0.5100	(1.1474)	0.0000	1	(0.6374)	01/06/2025
600332.SH	12/05/2024	SDB3262741471	(1,200.00)	3.9786	(4,810.85)	(4,774.28)	0.0000	4.5800	(1,038.2211)	0.0000	0.6120	(1.3769)	0.0000	1	(0.7648)	01/06/2025
600332.SH	12/05/2024	SDB3262741471	(3,200.00)	3.9786	(12,828.92)	(12,731.40)	0.0000	4.5800	(1,038.2211)	0.0000	1.6321	(3.6717)	0.0000	1	(2.0395)	01/06/2025
600332.SH	12/05/2024	SDB3262741471	(1,800.00)	3.9786	(7,216.27)	(7,161.41)	0.0000	4.5800	(1,038.2211)	0.0000	0.9181	(2.0653)	0.0000	1	(1.1472)	01/06/2025
600332.SH	12/05/2024	SDB3262741471	(1,000.00)	3.9786	(4,009.04)	(3,978.56)	0.0000	4.5800	(1,038.2211)	0.0000	0.5100	(1.1474)	0.0000	1	(0.6374)	01/06/2025
600332.SH	12/05/2024	SDB3262741471	(300.00)	3.9786	(1,202.71)	(1,193.57)	0.0000	4.5800	(1,038.2211)	0.0000	0.1530	(0.3442)	0.0000	1	(0.1912)	01/06/2025
600332.SH	12/05/2024	SDB3262741471	(700.00)	3.9786	(2,806.33)	(2,784.99)	0.0000	4.5800	(1,038.2211)	0.0000	0.3570	(0.8032)	0.0000	1	(0.4462)	01/06/2025
600332.SH	12/05/2024	SDB3262741471	(600.00)	3.9786	(2,405.42)	(2,387.14)	0.0000	4.5800	(1,038.2211)	0.0000	0.3060	(0.6884)	0.0000	1	(0.3824)	01/06/2025
600332.SH	12/05/2024	SDB3262741471	(1,300.00)	3.9786	(5,211.75)	(5,172.13)	0.0000	4.5800	(1,038.2211)	0.0000	0.6631	(1.4916)	0.0000	1	(0.8286)	01/06/2025
600332.SH	12/05/2024	SDB3262741471	(3,000.00)	3.9786	(12,027.11)	(11,935.69)	0.0000	4.5800	(1,038.2211)	0.0000	1.5301	(3.4422)	0.0000	1	(1.9121)	01/06/2025
600332.SH	12/05/2024	SDB3262741471	(300.00)	3.9786	(1,202.71)	(1,193.57)	0.0000	4.5800	(1,038.2211)	0.0000	0.1530	(0.3442)	0.0000	1	(0.1912)	01/06/2025
600332.SH	12/05/2024	SDB3262741471	(200.00)	3.9786	(801.81)	(795.71)	0.0000	4.5800	(1,038.2211)	0.0000	0.1020	(0.2295)	0.0000	1	(0.1275)	01/06/2025
600332.SH	12/05/2024	SDB3262741471	(2,200.00)	3.9786	(8,819.88)	(8,752.84)	0.0000	4.5800	(1,038.2211)	0.0000	1.1221	(2.5243)	0.0000	1	(1.4022)	01/06/2025
600332.SH	12/04/2024	SDB3262741471	(4,000.00)	4.0090	(16,036.15)	(16,036.15)	0.0000	4.5800	(1,038.2211)	0.0000	2.0402	(4.6247)	0.0000	1	(2.5846)	01/06/2025
600332.SH	12/04/2024	SDB3262741471	(1,000.00)	4.0090	(4,009.04)	(4,009.04)	0.0000	4.5800	(1,038.2211)	0.0000	0.5100	(1.1562)	0.0000	1	(0.6461)	01/06/2025
600332.SH	12/04/2024	SDB3262741471	(1,200.00)	4.0090	(4,810.85)	(4,810.85)	0.0000	4.5800	(1,038.2211)	0.0000	0.6120	(1.3874)	0.0000	1	(0.7754)	01/06/2025
600332.SH	12/04/2024	SDB3262741471	(3,200.00)	4.0090	(12,828.92)	(12,828.92)	0.0000	4.5800	(1,038.2211)	0.0000	1.6321	(3.6998)	0.0000	1	(2.0677)	01/06/2025
600332.SH	12/04/2024	SDB3262741471	(1,800.00)	4.0090	(7,216.27)	(7,216.27)	0.0000	4.5800	(1,038.2211)	0.0000	0.9181	(2.0811)	0.0000	1	(1.1631)	01/06/2025
600332.SH	12/04/2024	SDB3262741471	(1,000.00)	4.0090	(4,009.04)	(4,009.04)	0.0000	4.5800	(1,038.2211)	0.0000	0.5100	(1.1562)	0.0000	1	(0.6461)	01/06/2025
600332.SH	12/04/2024	SDB3262741471	(300.00)	4.0090	(1,202.71)	(1,202.71)	0.0000	4.5800	(1,038.2211)	0.0000	0.1530	(0.3469)	0.0000	1	(0.1938)	01/06/2025
600332.SH	12/04/2024	SDB3262741471	(700.00)	4.0090	(2,806.33)	(2,806.33)	0.0000	4.5800	(1,038.2211)	0.0000	0.3570	(0.8093)	0.0000	1	(0.4523)	01/06/2025
600332.SH	12/04/2024	SDB3262741471	(600.00)	4.0090	(2,405.42)	(2,405.42)	0.0000	4.5800	(1,038.2211)	0.0000	0.3060	(0.6937)	0.0000	1	(0.3877)	01/06/2025
600332.SH	12/04/2024	SDB3262741471	(1,300.00)	4.0090	(5,211.75)	(5,211.75)	0.0000	4.5800	(1,038.2211)	0.0000	0.6631	(1.5030)	0.0000	1	(0.8400)	01/06/2025
600332.SH	12/04/2024	SDB3262741471	(3,000.00)	4.0090	(12,027.11)	(12,027.11)	0.0000	4.5800	(1,038.2211)	0.0000	1.5301	(3.4686)	0.0000	1	(1.9384)	01/06/2025
600332.SH	12/04/2024	SDB3262741471	(300.00)	4.0090	(1,202.71)	(1,202.71)	0.0000	4.5800	(1,038.2211)	0.0000	0.1530	(0.3469)	0.0000	1	(0.1938)	01/06/2025
600332.SH	12/04/2024	SDB3262741471	(200.00)	4.0090	(801.81)	(801.81)	0.0000	4.5800	(1,038.2211)	0.0000	0.1020	(0.2312)	0.0000	1	(0.1292)	01/06/2025
600332.SH	12/04/2024	SDB3262741471	(2,200.00)	4.0090	(8,819.88)	(8,819.88)	0.0000	4.5800	(1,038.2211)	0.0000	1.1221	(2.5436)	0.0000	1	(1.4215)	01/06/2025
TOTAL GUANGZHOU BAIYUNSHAN PHARMACEUTICAL HOLDINGS COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND												333.2543	(767.1353)	0.0000	(433.8810)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
GUANGZHOU DEVELOPMENT GROUP INCORPORATED CMN CLASS A SERIES NORTHBOUND																
600098.SH	01/03/2025	SDB3262800250	(10,500.00)	0.8947	(9,403.59)	(9,394.62)	0.0000	4.3300	(586.3674)	0.0000	3.3931	(4.5906)	0.0000	3	(1.1975)	01/06/2025
600098.SH	01/03/2025	SDB3262800250	(2,200.00)	0.8947	(1,971.32)	(1,968.40)	0.0000	4.3300	(586.3674)	0.0000	0.7113	(0.9618)	0.0000	3	(0.2505)	01/06/2025
600098.SH	01/03/2025	SDB3262800250	(500.00)	0.8947	(457.90)	(447.36)	0.0000	4.3300	(586.3674)	0.0000	0.1652	(0.2186)	0.0000	3	(0.0534)	01/06/2025
600098.SH	01/03/2025	SDB3262800250	(300.00)	0.8947	(274.17)	(268.42)	0.0000	4.3300	(586.3674)	0.0000	0.0989	(0.1312)	0.0000	3	(0.0322)	01/06/2025
600098.SH	01/03/2025	SDB3262800250	(27,400.00)	0.8947	(24,893.06)	(24,515.49)	0.0000	4.3300	(586.3674)	0.0000	8.9822	(11.9792)	0.0000	3	(2.9970)	01/06/2025
600098.SH	01/03/2025	SDB3262800250	(10,000.00)	0.8947	(9,084.89)	(8,947.26)	0.0000	4.3300	(586.3674)	0.0000	3.2781	(4.3720)	0.0000	3	(1.0939)	01/06/2025
600098.SH	01/03/2025	SDB3262800250	(74,900.00)	0.8947	(68,408.94)	(67,014.98)	0.0000	4.3300	(586.3674)	0.0000	24.6842	(32.7462)	0.0000	3	(8.0619)	01/06/2025
600098.SH	01/03/2025	SDB3262800250	(9,200.00)	0.8947	(8,402.91)	(8,231.48)	0.0000	4.3300	(586.3674)	0.0000	3.0321	(4.0222)	0.0000	3	(0.9902)	01/06/2025
600098.SH	01/03/2025	SDB3262800250	(10,900.00)	0.8947	(9,963.37)	(9,752.51)	0.0000	4.3300	(586.3674)	0.0000	3.5951	(4.7655)	0.0000	3	(1.1703)	01/06/2025
600098.SH	01/03/2025	SDB3262800250	(45,300.00)	0.8947	(41,416.79)	(40,531.09)	0.0000	4.3300	(586.3674)	0.0000	14.9446	(19.8051)	0.0000	3	(4.8605)	01/06/2025
600098.SH	01/03/2025	SDB3262800250	(7,400.00)	0.8947	(6,810.80)	(6,620.97)	0.0000	4.3300	(586.3674)	0.0000	2.4576	(3.2353)	0.0000	3	(0.7777)	01/06/2025
600098.SH	01/03/2025	SDB3262800250	(21,800.00)	0.8947	(20,064.26)	(19,505.03)	0.0000	4.3300	(586.3674)	0.0000	7.2399	(9.5309)	0.0000	3	(2.2911)	01/06/2025
600098.SH	01/03/2025	SDB3262800250	(300.00)	0.8947	(276.11)	(268.42)	0.0000	4.3300	(586.3674)	0.0000	0.0996	(0.1312)	0.0000	3	(0.0315)	01/06/2025
600098.SH	01/03/2025	SDB3262800250	(1,200.00)	0.8947	(1,104.45)	(1,073.67)	0.0000	4.3300	(586.3674)	0.0000	0.3985	(0.5246)	0.0000	3	(0.1261)	01/06/2025
600098.SH	01/03/2025	SDB3262800250	(8,000.00)	0.8947	(7,363.03)	(7,157.81)	0.0000	4.3300	(586.3674)	0.0000	2.6568	(3.4976)	0.0000	3	(0.8408)	01/06/2025
600098.SH	01/03/2025	SDB3262800250	(84,000.00)	0.8947	(77,311.84)	(75,156.98)	0.0000	4.3300	(586.3674)	0.0000	27.8967	(36.7247)	0.0000	3	(8.8280)	01/06/2025
600098.SH	01/03/2025	SDB3262800250	(11,000.00)	0.8947	(10,124.17)	(9,841.99)	0.0000	4.3300	(586.3674)	0.0000	3.6531	(4.8092)	0.0000	3	(1.1560)	01/06/2025
600098.SH	01/03/2025	SDB3262800250	(5,900.00)	0.8947	(5,430.24)	(5,278.88)	0.0000	4.3300	(586.3674)	0.0000	1.9594	(2.5795)	0.0000	3	(0.6201)	01/06/2025
600098.SH	01/03/2025	SDB3262800250	(9,700.00)	0.8947	(8,927.68)	(8,678.84)	0.0000	4.3300	(586.3674)	0.0000	3.2214	(4.2408)	0.0000	3	(1.0194)	01/06/2025
600098.SH	01/03/2025	SDB3262800250	(37,700.00)	0.8947	(34,698.29)	(33,731.17)	0.0000	4.3300	(586.3674)	0.0000	12.5203	(16.4824)	0.0000	3	(3.9621)	01/06/2025
600098.SH	01/03/2025	SDB3262800250	(11,900.00)	0.8947	(10,952.51)	(10,647.24)	0.0000	4.3300	(586.3674)	0.0000	3.9520	(5.2027)	0.0000	3	(1.2506)	01/06/2025
600098.SH	01/03/2025	SDB3262800250	(20,800.00)	0.8947	(19,143.88)	(18,610.30)	0.0000	4.3300	(586.3674)	0.0000	6.9078	(9.0937)	0.0000	3	(2.1860)	01/06/2025
600098.SH	01/03/2025	SDB3262800250	(3,500.00)	0.8947	(3,221.33)	(3,131.54)	0.0000	4.3300	(586.3674)	0.0000	1.1624	(1.5302)	0.0000	3	(0.3678)	01/06/2025
600098.SH	01/03/2025	SDB3262800250	(600.00)	0.8947	(552.23)	(536.84)	0.0000	4.3300	(586.3674)	0.0000	0.1993	(0.2623)	0.0000	3	(0.0631)	01/06/2025
600098.SH	01/02/2025	SDB3262800250	(10,500.00)	0.8982	(9,403.59)	(9,431.16)	0.0000	4.3300	(590.4798)	0.0000	1.1310	(1.5469)	0.0000	1	(0.4159)	01/06/2025
600098.SH	01/02/2025	SDB3262800250	(2,200.00)	0.8982	(1,971.32)	(1,976.05)	0.0000	4.3300	(590.4798)	0.0000	0.2371	(0.3241)	0.0000	1	(0.0870)	01/06/2025
600098.SH	01/02/2025	SDB3262800250	(500.00)	0.8982	(457.90)	(449.10)	0.0000	4.3300	(590.4798)	0.0000	0.0551	(0.0737)	0.0000	1	(0.0186)	01/06/2025
600098.SH	01/02/2025	SDB3262800250	(300.00)	0.8982	(274.17)	(269.46)	0.0000	4.3300	(590.4798)	0.0000	0.0330	(0.0442)	0.0000	1	(0.0112)	01/06/2025
600098.SH	01/02/2025	SDB3262800250	(27,400.00)	0.8982	(24,893.06)	(24,610.84)	0.0000	4.3300	(590.4798)	0.0000	2.9941	(4.0367)	0.0000	1	(1.0426)	01/06/2025
600098.SH	01/02/2025	SDB3262800250	(10,000.00)	0.8982	(9,084.89)	(8,982.06)	0.0000	4.3300	(590.4798)	0.0000	1.0927	(1.4733)	0.0000	1	(0.3805)	01/06/2025
600098.SH	01/02/2025	SDB3262800250	(74,900.00)	0.8982	(68,408.94)	(67,275.63)	0.0000	4.3300	(590.4798)	0.0000	8.2281	(11.0347)	0.0000	1	(2.8066)	01/06/2025
600098.SH	01/02/2025	SDB3262800250	(9,200.00)	0.8982	(8,402.91)	(8,263.50)	0.0000	4.3300	(590.4798)	0.0000	1.0107	(1.3554)	0.0000	1	(0.3447)	01/06/2025
600098.SH	01/02/2025	SDB3262800250	(10,900.00)	0.8982	(9,963.37)	(9,790.45)	0.0000	4.3300	(590.4798)	0.0000	1.1984	(1.6059)	0.0000	1	(0.4075)	01/06/2025
600098.SH	01/02/2025	SDB3262800250	(45,300.00)	0.8982	(41,416.79)	(40,688.73)	0.0000	4.3300	(590.4798)	0.0000	4.9815	(6.6739)	0.0000	1	(1.6923)	01/06/2025
600098.SH	01/02/2025	SDB3262800250	(7,400.00)	0.8982	(6,810.80)	(6,646.72)	0.0000	4.3300	(590.4798)	0.0000	0.8192	(1.0902)	0.0000	1	(0.2710)	01/06/2025
600098.SH	01/02/2025	SDB3262800250	(21,800.00)	0.8982	(20,064.26)	(19,580.89)	0.0000	4.3300	(590.4798)	0.0000	2.4133	(3.2117)	0.0000	1	(0.7984)	01/06/2025
600098.SH	01/02/2025	SDB3262800250	(300.00)	0.8982	(276.11)	(269.46)	0.0000	4.3300	(590.4798)	0.0000	0.0332	(0.0442)	0.0000	1	(0.0110)	01/06/2025
600098.SH	01/02/2025	SDB3262800250	(1,200.00)	0.8982	(1,104.45)	(1,077.85)	0.0000	4.3300	(590.4798)	0.0000	0.1328	(0.1768)	0.0000	1	(0.0439)	01/06/2025
600098.SH	01/02/2025	SDB3262800250	(8,000.00)	0.8982	(7,363.03)	(7,185.65)	0.0000	4.3300	(590.4798)	0.0000	0.8856	(1.1786)	0.0000	1	(0.2930)	01/06/2025
600098.SH	01/02/2025	SDB3262800250	(84,000.00)	0.8982	(77,311.84)	(75,449.30)	0.0000	4.3300	(590.4798)	0.0000	9.2989	(12.3754)	0.0000	1	(3.0765)	01/06/2025
600098.SH	01/02/2025	SDB3262800250	(11,000.00)	0.8982	(10,124.17)	(9,880.27)	0.0000	4.3300	(590.4798)	0.0000	1.2177	(1.6206)	0.0000	1	(0.4029)	01/06/2025
600098.SH	01/02/2025	SDB3262800250	(5,900.00)	0.8982	(5,430.24)	(5,299.42)	0.0000	4.3300	(590.4798)	0.0000	0.6531	(0.8692)	0.0000	1	(0.2161)	01/06/2025
600098.SH	01/02/2025	SDB3262800250	(9,700.00)	0.8982	(8,927.68)	(8,712.60)	0.0000	4.3300	(590.4798)	0.0000	1.0738	(1.4291)	0.0000	1	(0.3553)	01/06/2025
600098.SH	01/02/2025	SDB3262800250	(37,700.00)	0.8982	(34,698.29)	(33,862.37)	0.0000	4.3300	(590.4798)	0.0000	4.1734	(5.5542)	0.0000	1	(1.3807)	01/06/2025
600098.SH	01/02/2025	SDB3262800250	(11,900.00)	0.8982	(10,952.51)	(10,688.65)	0.0000	4.3300	(590.4798)	0.0000	1.3173	(1.7532)	0.0000	1	(0.4358)	01/06/2025
600098.SH	01/02/2025	SDB3262800250	(23,600.00)	0.8982	(21,720.94)	(21,197.66)	0.0000	4.3300	(590.4798)	0.0000	2.6125	(3.4769)	0.0000	1	(0.8643)	01/06/2025
600098.SH	01/02/2025	SDB3262800250	(3,500.00)	0.8982	(3,221.33)	(3,143.72)	0.0000	4.3300	(590.4798)	0.0000	0.3875	(0.5156)	0.0000	1	(0.1282)	01/06/2025
600098.SH	01/02/2025	SDB3262800250	(600.00)	0.8982	(552.23)	(538.92)	0.0000	4.3300	(590.4798)	0.0000	0.0664	(0.0884)	0.0000	1	(0.0220)	01/06/2025
600098.SH	12/31/2024	SDB3262800250	(10,500.00)	0.9022	(9,403.59)	(9,473.51)	0.0000	4.3300	(664.3367)	0.0000	2.2621	(3.4964)	0.0000	2	(1.2344)	01/06/2025
600098.SH	12/31/2024	SDB3262800250	(2,200.00)	0.9022	(1,971.32)	(1,984.93)	0.0000	4.3300	(664.3367)	0.0000	0.4742	(0.7326)	0.0000	2	(0.2584)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
GUANGZHOU DEVELOPMENT GROUP INCORPORATED CMN CLASS A SERIES NORTHBOUND (Cont.)																
600098.SH	12/31/2024	SDB3262800250	(500.00)	0.9022	(457.90)	(451.12)	0.0000	4.3300	(664.3367)	0.0000	0.1101	(0.1665)	0.0000	2	(0.0563)	01/06/2025
600098.SH	12/31/2024	SDB3262800250	(300.00)	0.9022	(274.17)	(270.67)	0.0000	4.3300	(664.3367)	0.0000	0.0660	(0.0999)	0.0000	2	(0.0339)	01/06/2025
600098.SH	12/31/2024	SDB3262800250	(27,400.00)	0.9022	(24,893.06)	(24,721.35)	0.0000	4.3300	(664.3367)	0.0000	5.9882	(9.1241)	0.0000	2	(3.1359)	01/06/2025
600098.SH	12/31/2024	SDB3262800250	(10,000.00)	0.9022	(9,084.89)	(9,022.39)	0.0000	4.3300	(664.3367)	0.0000	2.1854	(3.3299)	0.0000	2	(1.1445)	01/06/2025
600098.SH	12/31/2024	SDB3262800250	(74,900.00)	0.9022	(68,408.94)	(67,577.70)	0.0000	4.3300	(664.3367)	0.0000	16.4562	(24.9413)	0.0000	2	(8.4852)	01/06/2025
600098.SH	12/31/2024	SDB3262800250	(9,200.00)	0.9022	(8,402.91)	(8,300.60)	0.0000	4.3300	(664.3367)	0.0000	2.0214	(3.0636)	0.0000	2	(1.0422)	01/06/2025
600098.SH	12/31/2024	SDB3262800250	(10,900.00)	0.9022	(9,963.37)	(9,834.41)	0.0000	4.3300	(664.3367)	0.0000	2.3967	(3.6296)	0.0000	2	(1.2329)	01/06/2025
600098.SH	12/31/2024	SDB3262800250	(45,300.00)	0.9022	(41,416.79)	(40,871.43)	0.0000	4.3300	(664.3367)	0.0000	9.9630	(15.0847)	0.0000	2	(5.1216)	01/06/2025
600098.SH	12/31/2024	SDB3262800250	(7,400.00)	0.9022	(6,810.80)	(6,676.57)	0.0000	4.3300	(664.3367)	0.0000	1.6384	(2.4642)	0.0000	2	(0.8258)	01/06/2025
600098.SH	12/31/2024	SDB3262800250	(21,800.00)	0.9022	(20,064.26)	(19,668.81)	0.0000	4.3300	(664.3367)	0.0000	4.8266	(7.2593)	0.0000	2	(2.4327)	01/06/2025
600098.SH	12/31/2024	SDB3262800250	(300.00)	0.9022	(276.11)	(270.67)	0.0000	4.3300	(664.3367)	0.0000	0.0664	(0.0999)	0.0000	2	(0.0335)	01/06/2025
600098.SH	12/31/2024	SDB3262800250	(1,200.00)	0.9022	(1,104.45)	(1,082.69)	0.0000	4.3300	(664.3367)	0.0000	0.2657	(0.3996)	0.0000	2	(0.1339)	01/06/2025
600098.SH	12/31/2024	SDB3262800250	(8,000.00)	0.9022	(7,363.03)	(7,217.91)	0.0000	4.3300	(664.3367)	0.0000	1.7712	(2.6640)	0.0000	2	(0.8927)	01/06/2025
600098.SH	12/31/2024	SDB3262800250	(84,000.00)	0.9022	(77,311.84)	(75,788.08)	0.0000	4.3300	(664.3367)	0.0000	18.5978	(27.9716)	0.0000	2	(9.3738)	01/06/2025
600098.SH	12/31/2024	SDB3262800250	(11,000.00)	0.9022	(10,124.17)	(9,924.63)	0.0000	4.3300	(664.3367)	0.0000	2.4354	(3.6629)	0.0000	2	(1.2275)	01/06/2025
600098.SH	12/31/2024	SDB3262800250	(5,900.00)	0.9022	(5,430.24)	(5,323.21)	0.0000	4.3300	(664.3367)	0.0000	1.3063	(1.9647)	0.0000	2	(0.6584)	01/06/2025
600098.SH	12/31/2024	SDB3262800250	(9,700.00)	0.9022	(8,927.68)	(8,751.72)	0.0000	4.3300	(664.3367)	0.0000	2.1476	(3.2300)	0.0000	2	(1.0824)	01/06/2025
600098.SH	12/31/2024	SDB3262800250	(37,700.00)	0.9022	(34,698.29)	(34,014.41)	0.0000	4.3300	(664.3367)	0.0000	8.3469	(12.5539)	0.0000	2	(4.2070)	01/06/2025
600098.SH	12/31/2024	SDB3262800250	(11,900.00)	0.9022	(10,952.51)	(10,736.64)	0.0000	4.3300	(664.3367)	0.0000	2.6347	(3.9626)	0.0000	2	(1.3279)	01/06/2025
600098.SH	12/31/2024	SDB3262800250	(8,200.00)	0.9022	(7,547.11)	(7,398.36)	0.0000	4.3300	(664.3367)	0.0000	1.8155	(2.7306)	0.0000	2	(0.9151)	01/06/2025
600098.SH	12/31/2024	SDB3262800250	(59,700.00)	0.9022	(54,946.63)	(53,863.67)	0.0000	4.3300	(664.3367)	0.0000	13.2177	(19.8798)	0.0000	2	(6.6621)	01/06/2025
600098.SH	12/31/2024	SDB3262800250	(3,500.00)	0.9022	(3,221.33)	(3,157.84)	0.0000	4.3300	(664.3367)	0.0000	0.7749	(1.1655)	0.0000	2	(0.3906)	01/06/2025
600098.SH	12/31/2024	SDB3262800250	(600.00)	0.9022	(552.23)	(541.34)	0.0000	4.3300	(664.3367)	0.0000	0.1328	(0.1998)	0.0000	2	(0.0670)	01/06/2025
600098.SH	12/30/2024	SDB3262800250	(10,500.00)	0.8843	(9,403.59)	(9,284.97)	0.0000	4.3300	(664.3367)	0.0000	1.1310	(1.7134)	0.0000	1	(0.5824)	01/06/2025
600098.SH	12/30/2024	SDB3262800250	(2,200.00)	0.8843	(1,971.32)	(1,945.42)	0.0000	4.3300	(664.3367)	0.0000	0.2371	(0.3590)	0.0000	1	(0.1219)	01/06/2025
600098.SH	12/30/2024	SDB3262800250	(500.00)	0.8843	(457.90)	(442.14)	0.0000	4.3300	(664.3367)	0.0000	0.0551	(0.0816)	0.0000	1	(0.0265)	01/06/2025
600098.SH	12/30/2024	SDB3262800250	(300.00)	0.8843	(274.17)	(265.28)	0.0000	4.3300	(664.3367)	0.0000	0.0330	(0.0490)	0.0000	1	(0.0160)	01/06/2025
600098.SH	12/30/2024	SDB3262800250	(27,400.00)	0.8843	(24,893.06)	(24,229.35)	0.0000	4.3300	(664.3367)	0.0000	2.9941	(4.4712)	0.0000	1	(1.4772)	01/06/2025
600098.SH	12/30/2024	SDB3262800250	(10,000.00)	0.8843	(9,084.89)	(8,842.83)	0.0000	4.3300	(664.3367)	0.0000	1.0927	(1.6318)	0.0000	1	(0.5391)	01/06/2025
600098.SH	12/30/2024	SDB3262800250	(74,900.00)	0.8843	(68,408.94)	(66,232.80)	0.0000	4.3300	(664.3367)	0.0000	8.2281	(12.2225)	0.0000	1	(3.9944)	01/06/2025
600098.SH	12/30/2024	SDB3262800250	(9,200.00)	0.8843	(8,402.91)	(8,135.40)	0.0000	4.3300	(664.3367)	0.0000	1.0107	(1.5013)	0.0000	1	(0.4906)	01/06/2025
600098.SH	12/30/2024	SDB3262800250	(10,900.00)	0.8843	(9,963.37)	(9,638.68)	0.0000	4.3300	(664.3367)	0.0000	1.1984	(1.7787)	0.0000	1	(0.5803)	01/06/2025
600098.SH	12/30/2024	SDB3262800250	(45,300.00)	0.8843	(41,416.79)	(40,058.02)	0.0000	4.3300	(664.3367)	0.0000	4.9815	(7.3922)	0.0000	1	(2.4107)	01/06/2025
600098.SH	12/30/2024	SDB3262800250	(7,400.00)	0.8843	(6,810.80)	(6,543.69)	0.0000	4.3300	(664.3367)	0.0000	0.8192	(1.2076)	0.0000	1	(0.3884)	01/06/2025
600098.SH	12/30/2024	SDB3262800250	(21,800.00)	0.8843	(20,064.26)	(19,277.37)	0.0000	4.3300	(664.3367)	0.0000	2.4133	(3.5574)	0.0000	1	(1.1441)	01/06/2025
600098.SH	12/30/2024	SDB3262800250	(300.00)	0.8843	(276.11)	(265.28)	0.0000	4.3300	(664.3367)	0.0000	0.0332	(0.0490)	0.0000	1	(0.0157)	01/06/2025
600098.SH	12/30/2024	SDB3262800250	(1,200.00)	0.8843	(1,104.45)	(1,061.14)	0.0000	4.3300	(664.3367)	0.0000	0.1328	(0.1958)	0.0000	1	(0.0630)	01/06/2025
600098.SH	12/30/2024	SDB3262800250	(8,000.00)	0.8843	(7,363.03)	(7,074.26)	0.0000	4.3300	(664.3367)	0.0000	0.8856	(1.3055)	0.0000	1	(0.4199)	01/06/2025
600098.SH	12/30/2024	SDB3262800250	(84,000.00)	0.8843	(77,311.84)	(74,279.77)	0.0000	4.3300	(664.3367)	0.0000	9.2989	(13.7074)	0.0000	1	(4.4085)	01/06/2025
600098.SH	12/30/2024	SDB3262800250	(11,000.00)	0.8843	(10,124.17)	(9,727.11)	0.0000	4.3300	(664.3367)	0.0000	1.2177	(1.7950)	0.0000	1	(0.5773)	01/06/2025
600098.SH	12/30/2024	SDB3262800250	(5,900.00)	0.8843	(5,430.24)	(5,217.27)	0.0000	4.3300	(664.3367)	0.0000	0.6531	(0.9628)	0.0000	1	(0.3096)	01/06/2025
600098.SH	12/30/2024	SDB3262800250	(9,700.00)	0.8843	(8,927.68)	(8,577.55)	0.0000	4.3300	(664.3367)	0.0000	1.0738	(1.5829)	0.0000	1	(0.5091)	01/06/2025
600098.SH	12/30/2024	SDB3262800250	(37,700.00)	0.8843	(34,698.29)	(33,337.47)	0.0000	4.3300	(664.3367)	0.0000	4.1734	(6.1520)	0.0000	1	(1.9786)	01/06/2025
600098.SH	12/30/2024	SDB3262800250	(11,900.00)	0.8843	(10,952.51)	(10,522.97)	0.0000	4.3300	(664.3367)	0.0000	1.3173	(1.9419)	0.0000	1	(0.6245)	01/06/2025
600098.SH	12/30/2024	SDB3262800250	(8,200.00)	0.8843	(7,547.11)	(7,251.12)	0.0000	4.3300	(664.3367)	0.0000	0.9077	(1.3381)	0.0000	1	(0.4304)	01/06/2025
600098.SH	12/30/2024	SDB3262800250	(59,700.00)	0.8843	(54,946.63)	(52,791.70)	0.0000	4.3300	(664.3367)	0.0000	6.6089	(9.7421)	0.0000	1	(3.1332)	01/06/2025
600098.SH	12/30/2024	SDB3262800250	(3,500.00)	0.8843	(3,221.33)	(3,094.99)	0.0000	4.3300	(664.3367)	0.0000	0.3875	(0.5711)	0.0000	1	(0.1837)	01/06/2025
600098.SH	12/30/2024	SDB3262800250	(600.00)	0.8843	(552.23)	(530.57)	0.0000	4.3300	(664.3367)	0.0000	0.0664	(0.0979)	0.0000	1	(0.0315)	01/06/2025
600098.SH	12/27/2024	SDB3262800250	(10,500.00)	0.8935	(9,403.59)	(9,382.18)	0.0000	4.3300	(664.3367)	0.0000	3.3931	(5.1941)	0.0000	3	(1.8010)	01/06/2025
600098.SH	12/27/2024	SDB3262800250	(2,200.00)	0.8935	(1,971.32)	(1,965.79)	0.0000	4.3300	(664.3367)	0.0000	0.7113	(1.0883)	0.0000	3	(0.3770)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
GUANGZHOU DEVELOPMENT GROUP INCORPORATED CMN CLASS A SERIES NORTHBOUND (Cont.)																
600098.SH	12/27/2024	SDB3262800250	(500.00)	0.8935	(457.90)	(446.77)	0.0000	4.3300	(664.3367)	0.0000	0.1652	(0.2473)	0.0000	3	(0.0821)	01/06/2025
600098.SH	12/27/2024	SDB3262800250	(300.00)	0.8935	(274.17)	(268.06)	0.0000	4.3300	(664.3367)	0.0000	0.0989	(0.1484)	0.0000	3	(0.0495)	01/06/2025
600098.SH	12/27/2024	SDB3262800250	(27,400.00)	0.8935	(24,893.06)	(24,483.02)	0.0000	4.3300	(664.3367)	0.0000	8.9822	(13.5541)	0.0000	3	(4.5719)	01/06/2025
600098.SH	12/27/2024	SDB3262800250	(10,000.00)	0.8935	(9,084.89)	(8,935.41)	0.0000	4.3300	(664.3367)	0.0000	3.2781	(4.9468)	0.0000	3	(1.6686)	01/06/2025
600098.SH	12/27/2024	SDB3262800250	(74,900.00)	0.8935	(68,408.94)	(66,926.22)	0.0000	4.3300	(664.3367)	0.0000	24.6842	(37.0513)	0.0000	3	(12.3671)	01/06/2025
600098.SH	12/27/2024	SDB3262800250	(9,200.00)	0.8935	(8,402.91)	(8,220.58)	0.0000	4.3300	(664.3367)	0.0000	3.0321	(4.5510)	0.0000	3	(1.5190)	01/06/2025
600098.SH	12/27/2024	SDB3262800250	(10,900.00)	0.8935	(9,963.37)	(9,739.60)	0.0000	4.3300	(664.3367)	0.0000	3.5951	(5.3920)	0.0000	3	(1.7969)	01/06/2025
600098.SH	12/27/2024	SDB3262800250	(45,300.00)	0.8935	(41,416.79)	(40,477.41)	0.0000	4.3300	(664.3367)	0.0000	14.9446	(22.4089)	0.0000	3	(7.4643)	01/06/2025
600098.SH	12/27/2024	SDB3262800250	(7,400.00)	0.8935	(6,810.80)	(6,612.20)	0.0000	4.3300	(664.3367)	0.0000	2.4576	(3.6606)	0.0000	3	(1.2030)	01/06/2025
600098.SH	12/27/2024	SDB3262800250	(21,800.00)	0.8935	(20,064.26)	(19,479.19)	0.0000	4.3300	(664.3367)	0.0000	7.2399	(10.7840)	0.0000	3	(3.5441)	01/06/2025
600098.SH	12/27/2024	SDB3262800250	(300.00)	0.8935	(276.11)	(268.06)	0.0000	4.3300	(664.3367)	0.0000	0.0996	(0.1484)	0.0000	3	(0.0488)	01/06/2025
600098.SH	12/27/2024	SDB3262800250	(1,200.00)	0.8935	(1,104.45)	(1,072.25)	0.0000	4.3300	(664.3367)	0.0000	0.3985	(0.5936)	0.0000	3	(0.1951)	01/06/2025
600098.SH	12/27/2024	SDB3262800250	(8,000.00)	0.8935	(7,363.03)	(7,148.33)	0.0000	4.3300	(664.3367)	0.0000	2.6568	(3.9574)	0.0000	3	(1.3006)	01/06/2025
600098.SH	12/27/2024	SDB3262800250	(84,000.00)	0.8935	(77,311.84)	(75,057.44)	0.0000	4.3300	(664.3367)	0.0000	27.8967	(41.5528)	0.0000	3	(13.6562)	01/06/2025
600098.SH	12/27/2024	SDB3262800250	(11,000.00)	0.8935	(10,124.17)	(9,828.95)	0.0000	4.3300	(664.3367)	0.0000	3.6531	(5.4414)	0.0000	3	(1.7883)	01/06/2025
600098.SH	12/27/2024	SDB3262800250	(5,900.00)	0.8935	(5,430.24)	(5,271.89)	0.0000	4.3300	(664.3367)	0.0000	1.9594	(2.9186)	0.0000	3	(0.9592)	01/06/2025
600098.SH	12/27/2024	SDB3262800250	(9,700.00)	0.8935	(8,927.68)	(8,667.35)	0.0000	4.3300	(664.3367)	0.0000	3.2214	(4.7984)	0.0000	3	(1.5770)	01/06/2025
600098.SH	12/27/2024	SDB3262800250	(37,700.00)	0.8935	(34,698.29)	(33,686.50)	0.0000	4.3300	(664.3367)	0.0000	12.5203	(18.6493)	0.0000	3	(6.1290)	01/06/2025
600098.SH	12/27/2024	SDB3262800250	(11,900.00)	0.8935	(10,952.51)	(10,633.14)	0.0000	4.3300	(664.3367)	0.0000	3.9520	(5.8867)	0.0000	3	(1.9346)	01/06/2025
600098.SH	12/27/2024	SDB3262800250	(8,200.00)	0.8935	(7,547.11)	(7,327.04)	0.0000	4.3300	(664.3367)	0.0000	2.7232	(4.0563)	0.0000	3	(1.3331)	01/06/2025
600098.SH	12/27/2024	SDB3262800250	(59,700.00)	0.8935	(54,946.63)	(53,344.40)	0.0000	4.3300	(664.3367)	0.0000	19.8266	(29.5322)	0.0000	3	(9.7056)	01/06/2025
600098.SH	12/27/2024	SDB3262800250	(3,500.00)	0.8935	(3,221.33)	(3,127.39)	0.0000	4.3300	(664.3367)	0.0000	1.1624	(1.7314)	0.0000	3	(0.5690)	01/06/2025
600098.SH	12/27/2024	SDB3262800250	(600.00)	0.8935	(552.23)	(536.12)	0.0000	4.3300	(664.3367)	0.0000	0.1993	(0.2968)	0.0000	3	(0.0975)	01/06/2025
600098.SH	12/26/2024	SDB3262800250	(500.00)	0.9010	(457.90)	(450.51)	0.0000	4.3300	(634.3624)	0.0000	0.0551	(0.0794)	0.0000	1	(0.0243)	01/06/2025
600098.SH	12/26/2024	SDB3262800250	(300.00)	0.9010	(274.17)	(270.30)	0.0000	4.3300	(634.3624)	0.0000	0.0330	(0.0476)	0.0000	1	(0.0147)	01/06/2025
600098.SH	12/26/2024	SDB3262800250	(27,400.00)	0.9010	(24,893.06)	(24,687.73)	0.0000	4.3300	(634.3624)	0.0000	2.9941	(4.3503)	0.0000	1	(1.3562)	01/06/2025
600098.SH	12/26/2024	SDB3262800250	(10,000.00)	0.9010	(9,084.89)	(9,010.12)	0.0000	4.3300	(634.3624)	0.0000	1.0927	(1.5877)	0.0000	1	(0.4950)	01/06/2025
600098.SH	12/26/2024	SDB3262800250	(74,900.00)	0.9010	(68,408.94)	(67,485.80)	0.0000	4.3300	(634.3624)	0.0000	8.2281	(11.8918)	0.0000	1	(3.6637)	01/06/2025
600098.SH	12/26/2024	SDB3262800250	(9,200.00)	0.9010	(8,402.91)	(8,289.31)	0.0000	4.3300	(634.3624)	0.0000	1.0107	(1.4607)	0.0000	1	(0.4500)	01/06/2025
600098.SH	12/26/2024	SDB3262800250	(10,900.00)	0.9010	(9,963.37)	(9,821.03)	0.0000	4.3300	(634.3624)	0.0000	1.1984	(1.7306)	0.0000	1	(0.5322)	01/06/2025
600098.SH	12/26/2024	SDB3262800250	(45,300.00)	0.9010	(41,416.79)	(40,815.84)	0.0000	4.3300	(634.3624)	0.0000	4.9815	(7.1922)	0.0000	1	(2.2107)	01/06/2025
600098.SH	12/26/2024	SDB3262800250	(7,400.00)	0.9010	(6,810.80)	(6,667.49)	0.0000	4.3300	(634.3624)	0.0000	0.8192	(1.1749)	0.0000	1	(0.3557)	01/06/2025
600098.SH	12/26/2024	SDB3262800250	(21,800.00)	0.9010	(20,064.26)	(19,642.06)	0.0000	4.3300	(634.3624)	0.0000	2.4133	(3.4612)	0.0000	1	(1.0479)	01/06/2025
600098.SH	12/26/2024	SDB3262800250	(300.00)	0.9010	(276.11)	(270.30)	0.0000	4.3300	(634.3624)	0.0000	0.0332	(0.0476)	0.0000	1	(0.0144)	01/06/2025
600098.SH	12/26/2024	SDB3262800250	(1,200.00)	0.9010	(1,104.45)	(1,081.21)	0.0000	4.3300	(634.3624)	0.0000	0.1328	(0.1905)	0.0000	1	(0.0577)	01/06/2025
600098.SH	12/26/2024	SDB3262800250	(8,000.00)	0.9010	(7,363.03)	(7,208.10)	0.0000	4.3300	(634.3624)	0.0000	0.8856	(1.2702)	0.0000	1	(0.3845)	01/06/2025
600098.SH	12/26/2024	SDB3262800250	(84,000.00)	0.9010	(77,311.84)	(75,685.01)	0.0000	4.3300	(634.3624)	0.0000	9.2989	(13.3366)	0.0000	1	(4.0377)	01/06/2025
600098.SH	12/26/2024	SDB3262800250	(11,000.00)	0.9010	(10,124.17)	(9,911.13)	0.0000	4.3300	(634.3624)	0.0000	1.2177	(1.7465)	0.0000	1	(0.5287)	01/06/2025
600098.SH	12/26/2024	SDB3262800250	(5,900.00)	0.9010	(5,430.24)	(5,315.97)	0.0000	4.3300	(634.3624)	0.0000	0.6531	(0.9367)	0.0000	1	(0.2836)	01/06/2025
600098.SH	12/26/2024	SDB3262800250	(9,700.00)	0.9010	(8,927.68)	(8,739.82)	0.0000	4.3300	(634.3624)	0.0000	1.0738	(1.5401)	0.0000	1	(0.4663)	01/06/2025
600098.SH	12/26/2024	SDB3262800250	(37,700.00)	0.9010	(34,698.29)	(33,968.15)	0.0000	4.3300	(634.3624)	0.0000	4.1734	(5.9856)	0.0000	1	(1.8122)	01/06/2025
600098.SH	12/26/2024	SDB3262800250	(11,900.00)	0.9010	(10,952.51)	(10,722.04)	0.0000	4.3300	(634.3624)	0.0000	1.3173	(1.8894)	0.0000	1	(0.5720)	01/06/2025
600098.SH	12/26/2024	SDB3262800250	(8,200.00)	0.9010	(7,547.11)	(7,388.30)	0.0000	4.3300	(634.3624)	0.0000	0.9077	(1.3019)	0.0000	1	(0.3942)	01/06/2025
600098.SH	12/26/2024	SDB3262800250	(59,700.00)	0.9010	(54,946.63)	(53,790.42)	0.0000	4.3300	(634.3624)	0.0000	6.6089	(9.4785)	0.0000	1	(2.8696)	01/06/2025
600098.SH	12/26/2024	SDB3262800250	(3,500.00)	0.9010	(3,221.33)	(3,153.54)	0.0000	4.3300	(634.3624)	0.0000	0.3875	(0.5557)	0.0000	1	(0.1682)	01/06/2025
600098.SH	12/26/2024	SDB3262800250	(600.00)	0.9010	(552.23)	(540.61)	0.0000	4.3300	(634.3624)	0.0000	0.0664	(0.0953)	0.0000	1	(0.0288)	01/06/2025
600098.SH	12/24/2024	SDB3262800250	(500.00)	0.9010	(457.90)	(450.51)	0.0000	4.3300	(634.3624)	0.0000	0.1101	(0.1588)	0.0000	2	(0.0486)	01/06/2025
600098.SH	12/24/2024	SDB3262800250	(300.00)	0.9010	(274.17)	(270.30)	0.0000	4.3300	(634.3624)	0.0000	0.0660	(0.0953)	0.0000	2	(0.0293)	01/06/2025
600098.SH	12/24/2024	SDB3262800250	(27,400.00)	0.9010	(24,893.06)	(24,687.73)	0.0000	4.3300	(634.3624)	0.0000	5.9882	(8.7005)	0.0000	2	(2.7124)	01/06/2025
600098.SH	12/24/2024	SDB3262800250	(10,000.00)	0.9010	(9,084.89)	(9,010.12)	0.0000	4.3300	(634.3624)	0.0000	2.1854	(3.1754)	0.0000	2	(0.9900)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
GUANGZHOU DEVELOPMENT GROUP INCORPORATED CMN CLASS A SERIES NORTHBOUND (Cont.)																
600098.SH	12/24/2024	SDB3262800250	(74,900.00)	0.9010	(68,408.94)	(67,485.80)	0.0000	4.3300	(634.3624)	0.0000	16.4562	(23.7836)	0.0000	2	(7.3274)	01/06/2025
600098.SH	12/24/2024	SDB3262800250	(9,200.00)	0.9010	(8,402.91)	(8,289.31)	0.0000	4.3300	(634.3624)	0.0000	2.0214	(2.9213)	0.0000	2	(0.9000)	01/06/2025
600098.SH	12/24/2024	SDB3262800250	(10,900.00)	0.9010	(9,963.37)	(9,821.03)	0.0000	4.3300	(634.3624)	0.0000	2.3967	(3.4612)	0.0000	2	(1.0644)	01/06/2025
600098.SH	12/24/2024	SDB3262800250	(45,300.00)	0.9010	(41,416.79)	(40,815.84)	0.0000	4.3300	(634.3624)	0.0000	9.9630	(14.3845)	0.0000	2	(4.4214)	01/06/2025
600098.SH	12/24/2024	SDB3262800250	(7,400.00)	0.9010	(6,810.80)	(6,667.49)	0.0000	4.3300	(634.3624)	0.0000	1.6384	(2.3498)	0.0000	2	(0.7114)	01/06/2025
600098.SH	12/24/2024	SDB3262800250	(21,800.00)	0.9010	(20,064.26)	(19,642.06)	0.0000	4.3300	(634.3624)	0.0000	4.8266	(6.9223)	0.0000	2	(2.0958)	01/06/2025
600098.SH	12/24/2024	SDB3262800250	(300.00)	0.9010	(276.11)	(270.30)	0.0000	4.3300	(634.3624)	0.0000	0.0664	(0.0953)	0.0000	2	(0.0288)	01/06/2025
600098.SH	12/24/2024	SDB3262800250	(1,200.00)	0.9010	(1,104.45)	(1,081.21)	0.0000	4.3300	(634.3624)	0.0000	0.2657	(0.3810)	0.0000	2	(0.1154)	01/06/2025
600098.SH	12/24/2024	SDB3262800250	(8,000.00)	0.9010	(7,363.03)	(7,208.10)	0.0000	4.3300	(634.3624)	0.0000	1.7712	(2.5403)	0.0000	2	(0.7691)	01/06/2025
600098.SH	12/24/2024	SDB3262800250	(84,000.00)	0.9010	(77,311.84)	(75,685.01)	0.0000	4.3300	(634.3624)	0.0000	18.5978	(26.6732)	0.0000	2	(8.0754)	01/06/2025
600098.SH	12/24/2024	SDB3262800250	(11,000.00)	0.9010	(10,124.17)	(9,911.13)	0.0000	4.3300	(634.3624)	0.0000	2.4354	(3.4929)	0.0000	2	(1.0575)	01/06/2025
600098.SH	12/24/2024	SDB3262800250	(5,900.00)	0.9010	(5,430.24)	(5,315.97)	0.0000	4.3300	(634.3624)	0.0000	1.3063	(1.8735)	0.0000	2	(0.5672)	01/06/2025
600098.SH	12/24/2024	SDB3262800250	(9,700.00)	0.9010	(8,927.68)	(8,739.82)	0.0000	4.3300	(634.3624)	0.0000	2.1476	(3.0801)	0.0000	2	(0.9325)	01/06/2025
600098.SH	12/24/2024	SDB3262800250	(37,700.00)	0.9010	(34,698.29)	(33,968.15)	0.0000	4.3300	(634.3624)	0.0000	8.3469	(11.9712)	0.0000	2	(3.6243)	01/06/2025
600098.SH	12/24/2024	SDB3262800250	(11,900.00)	0.9010	(10,952.51)	(10,722.04)	0.0000	4.3300	(634.3624)	0.0000	2.6347	(3.7787)	0.0000	2	(1.1440)	01/06/2025
600098.SH	12/24/2024	SDB3262800250	(8,200.00)	0.9010	(7,547.11)	(7,388.30)	0.0000	4.3300	(634.3624)	0.0000	1.8155	(2.6038)	0.0000	2	(0.7883)	01/06/2025
600098.SH	12/24/2024	SDB3262800250	(59,700.00)	0.9010	(54,946.63)	(53,790.42)	0.0000	4.3300	(634.3624)	0.0000	13.2177	(18.9570)	0.0000	2	(5.7393)	01/06/2025
600098.SH	12/24/2024	SDB3262800250	(3,500.00)	0.9010	(3,221.33)	(3,153.54)	0.0000	4.3300	(634.3624)	0.0000	0.7749	(1.1114)	0.0000	2	(0.3365)	01/06/2025
600098.SH	12/24/2024	SDB3262800250	(600.00)	0.9010	(552.23)	(540.61)	0.0000	4.3300	(634.3624)	0.0000	0.1328	(0.1905)	0.0000	2	(0.0577)	01/06/2025
600098.SH	12/23/2024	SDB3262800250	(500.00)	0.9218	(457.90)	(460.88)	0.0000	4.3300	(634.3624)	0.0000	0.0551	(0.0812)	0.0000	1	(0.0261)	01/06/2025
600098.SH	12/23/2024	SDB3262800250	(300.00)	0.9218	(274.17)	(276.53)	0.0000	4.3300	(634.3624)	0.0000	0.0330	(0.0487)	0.0000	1	(0.0158)	01/06/2025
600098.SH	12/23/2024	SDB3262800250	(27,400.00)	0.9218	(24,893.06)	(25,256.22)	0.0000	4.3300	(634.3624)	0.0000	2.9941	(4.4504)	0.0000	1	(1.4564)	01/06/2025
600098.SH	12/23/2024	SDB3262800250	(10,000.00)	0.9218	(9,084.89)	(9,217.60)	0.0000	4.3300	(634.3624)	0.0000	1.0927	(1.6242)	0.0000	1	(0.5315)	01/06/2025
600098.SH	12/23/2024	SDB3262800250	(74,900.00)	0.9218	(68,408.94)	(69,039.82)	0.0000	4.3300	(634.3624)	0.0000	8.2281	(12.1656)	0.0000	1	(3.9376)	01/06/2025
600098.SH	12/23/2024	SDB3262800250	(9,200.00)	0.9218	(8,402.91)	(8,480.19)	0.0000	4.3300	(634.3624)	0.0000	1.0107	(1.4943)	0.0000	1	(0.4836)	01/06/2025
600098.SH	12/23/2024	SDB3262800250	(10,900.00)	0.9218	(9,963.37)	(10,047.18)	0.0000	4.3300	(634.3624)	0.0000	1.1984	(1.7704)	0.0000	1	(0.5721)	01/06/2025
600098.SH	12/23/2024	SDB3262800250	(45,300.00)	0.9218	(41,416.79)	(41,755.73)	0.0000	4.3300	(634.3624)	0.0000	4.9815	(7.3579)	0.0000	1	(2.3763)	01/06/2025
600098.SH	12/23/2024	SDB3262800250	(7,400.00)	0.9218	(6,810.80)	(6,821.02)	0.0000	4.3300	(634.3624)	0.0000	0.8192	(1.2019)	0.0000	1	(0.3828)	01/06/2025
600098.SH	12/23/2024	SDB3262800250	(21,800.00)	0.9218	(20,064.26)	(20,094.37)	0.0000	4.3300	(634.3624)	0.0000	2.4133	(3.5409)	0.0000	1	(1.1276)	01/06/2025
600098.SH	12/23/2024	SDB3262800250	(300.00)	0.9218	(276.11)	(276.53)	0.0000	4.3300	(634.3624)	0.0000	0.0332	(0.0487)	0.0000	1	(0.0155)	01/06/2025
600098.SH	12/23/2024	SDB3262800250	(1,200.00)	0.9218	(1,104.45)	(1,106.11)	0.0000	4.3300	(634.3624)	0.0000	0.1328	(0.1949)	0.0000	1	(0.0621)	01/06/2025
600098.SH	12/23/2024	SDB3262800250	(8,000.00)	0.9218	(7,363.03)	(7,374.08)	0.0000	4.3300	(634.3624)	0.0000	0.8856	(1.2994)	0.0000	1	(0.4138)	01/06/2025
600098.SH	12/23/2024	SDB3262800250	(84,000.00)	0.9218	(77,311.84)	(77,427.84)	0.0000	4.3300	(634.3624)	0.0000	9.2989	(13.6437)	0.0000	1	(4.3448)	01/06/2025
600098.SH	12/23/2024	SDB3262800250	(11,000.00)	0.9218	(10,124.17)	(10,139.36)	0.0000	4.3300	(634.3624)	0.0000	1.2177	(1.7867)	0.0000	1	(0.5690)	01/06/2025
600098.SH	12/23/2024	SDB3262800250	(5,900.00)	0.9218	(5,430.24)	(5,438.38)	0.0000	4.3300	(634.3624)	0.0000	0.6531	(0.9583)	0.0000	1	(0.3052)	01/06/2025
600098.SH	12/23/2024	SDB3262800250	(9,700.00)	0.9218	(8,927.68)	(9,041.07)	0.0000	4.3300	(634.3624)	0.0000	1.0738	(1.5755)	0.0000	1	(0.5017)	01/06/2025
600098.SH	12/23/2024	SDB3262800250	(37,700.00)	0.9218	(34,698.29)	(34,750.35)	0.0000	4.3300	(634.3624)	0.0000	4.1734	(6.1234)	0.0000	1	(1.9500)	01/06/2025
600098.SH	12/23/2024	SDB3262800250	(11,900.00)	0.9218	(10,952.51)	(10,968.94)	0.0000	4.3300	(634.3624)	0.0000	1.3173	(1.9329)	0.0000	1	(0.6155)	01/06/2025
600098.SH	12/23/2024	SDB3262800250	(8,200.00)	0.9218	(7,547.11)	(7,558.43)	0.0000	4.3300	(634.3624)	0.0000	0.9077	(1.3319)	0.0000	1	(0.4241)	01/06/2025
600098.SH	12/23/2024	SDB3262800250	(59,700.00)	0.9218	(54,946.63)	(55,029.07)	0.0000	4.3300	(634.3624)	0.0000	6.6089	(9.6968)	0.0000	1	(3.0879)	01/06/2025
600098.SH	12/23/2024	SDB3262800250	(3,500.00)	0.9218	(3,221.33)	(3,226.16)	0.0000	4.3300	(634.3624)	0.0000	0.3875	(0.5685)	0.0000	1	(0.1810)	01/06/2025
600098.SH	12/23/2024	SDB3262800250	(600.00)	0.9218	(552.23)	(553.06)	0.0000	4.3300	(634.3624)	0.0000	0.0664	(0.0975)	0.0000	1	(0.0310)	01/06/2025
600098.SH	12/20/2024	SDB3262800250	(500.00)	0.9147	(457.90)	(457.36)	0.0000	4.3300	(634.3624)	0.0000	0.1652	(0.2418)	0.0000	3	(0.0766)	01/06/2025
600098.SH	12/20/2024	SDB3262800250	(300.00)	0.9147	(274.17)	(274.42)	0.0000	4.3300	(634.3624)	0.0000	0.0989	(0.1451)	0.0000	3	(0.0461)	01/06/2025
600098.SH	12/20/2024	SDB3262800250	(27,400.00)	0.9147	(24,893.06)	(25,063.33)	0.0000	4.3300	(634.3624)	0.0000	8.9822	(13.2494)	0.0000	3	(4.2671)	01/06/2025
600098.SH	12/20/2024	SDB3262800250	(10,000.00)	0.9147	(9,084.89)	(9,147.20)	0.0000	4.3300	(634.3624)	0.0000	3.2781	(4.8355)	0.0000	3	(1.5574)	01/06/2025
600098.SH	12/20/2024	SDB3262800250	(74,900.00)	0.9147	(68,408.94)	(68,512.53)	0.0000	4.3300	(634.3624)	0.0000	24.6842	(36.2181)	0.0000	3	(11.5339)	01/06/2025
600098.SH	12/20/2024	SDB3262800250	(9,200.00)	0.9147	(8,402.91)	(8,415.42)	0.0000	4.3300	(634.3624)	0.0000	3.0321	(4.4487)	0.0000	3	(1.4166)	01/06/2025
600098.SH	12/20/2024	SDB3262800250	(10,900.00)	0.9147	(9,963.37)	(9,970.45)	0.0000	4.3300	(634.3624)	0.0000	3.5951	(5.2707)	0.0000	3	(1.6756)	01/06/2025
600098.SH	12/20/2024	SDB3262800250	(45,300.00)	0.9147	(41,416.79)	(41,436.82)	0.0000	4.3300	(634.3624)	0.0000	14.9446	(21.9050)	0.0000	3	(6.9604)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
GUANGZHOU DEVELOPMENT GROUP INCORPORATED CMN CLASS A SERIES NORTHBOUND (Cont.)																
600098.SH	12/20/2024	SDB3262800250	(7,400.00)	0.9147	(6,810.80)	(6,768.93)	0.0000	4.3300	(634.3624)	0.0000	2.4576	(3.5783)	0.0000	3	(1.1207)	01/06/2025
600098.SH	12/20/2024	SDB3262800250	(21,800.00)	0.9147	(20,064.26)	(19,940.90)	0.0000	4.3300	(634.3624)	0.0000	7.2399	(10.5415)	0.0000	3	(3.3016)	01/06/2025
600098.SH	12/20/2024	SDB3262800250	(300.00)	0.9147	(276.11)	(274.42)	0.0000	4.3300	(634.3624)	0.0000	0.0996	(0.1451)	0.0000	3	(0.0454)	01/06/2025
600098.SH	12/20/2024	SDB3262800250	(1,200.00)	0.9147	(1,104.45)	(1,097.66)	0.0000	4.3300	(634.3624)	0.0000	0.3985	(0.5803)	0.0000	3	(0.1817)	01/06/2025
600098.SH	12/20/2024	SDB3262800250	(8,000.00)	0.9147	(7,363.03)	(7,317.76)	0.0000	4.3300	(634.3624)	0.0000	2.6568	(3.8684)	0.0000	3	(1.2116)	01/06/2025
600098.SH	12/20/2024	SDB3262800250	(84,000.00)	0.9147	(77,311.84)	(76,836.48)	0.0000	4.3300	(634.3624)	0.0000	27.8967	(40.6185)	0.0000	3	(12.7218)	01/06/2025
600098.SH	12/20/2024	SDB3262800250	(11,000.00)	0.9147	(10,124.17)	(10,061.92)	0.0000	4.3300	(634.3624)	0.0000	3.6531	(5.3191)	0.0000	3	(1.6659)	01/06/2025
600098.SH	12/20/2024	SDB3262800250	(5,900.00)	0.9147	(5,430.24)	(5,396.85)	0.0000	4.3300	(634.3624)	0.0000	1.9594	(2.8530)	0.0000	3	(0.8936)	01/06/2025
600098.SH	12/20/2024	SDB3262800250	(9,700.00)	0.9147	(8,927.68)	(8,872.78)	0.0000	4.3300	(634.3624)	0.0000	3.2214	(4.6905)	0.0000	3	(1.4691)	01/06/2025
600098.SH	12/20/2024	SDB3262800250	(37,700.00)	0.9147	(34,698.29)	(34,484.94)	0.0000	4.3300	(634.3624)	0.0000	12.5203	(18.2300)	0.0000	3	(5.7097)	01/06/2025
600098.SH	12/20/2024	SDB3262800250	(11,900.00)	0.9147	(10,952.51)	(10,885.17)	0.0000	4.3300	(634.3624)	0.0000	3.9520	(5.7543)	0.0000	3	(1.8023)	01/06/2025
600098.SH	12/20/2024	SDB3262800250	(8,200.00)	0.9147	(7,547.11)	(7,500.70)	0.0000	4.3300	(634.3624)	0.0000	2.7232	(3.9651)	0.0000	3	(1.2419)	01/06/2025
600098.SH	12/20/2024	SDB3262800250	(59,700.00)	0.9147	(54,946.63)	(54,608.78)	0.0000	4.3300	(634.3624)	0.0000	19.8266	(28.8681)	0.0000	3	(9.0416)	01/06/2025
600098.SH	12/20/2024	SDB3262800250	(3,500.00)	0.9147	(3,221.33)	(3,201.52)	0.0000	4.3300	(634.3624)	0.0000	1.1624	(1.6924)	0.0000	3	(0.5301)	01/06/2025
600098.SH	12/20/2024	SDB3262800250	(600.00)	0.9147	(552.23)	(548.83)	0.0000	4.3300	(634.3624)	0.0000	0.1993	(0.2901)	0.0000	3	(0.0909)	01/06/2025
600098.SH	12/19/2024	SDB3262800250	(500.00)	0.9167	(457.90)	(458.33)	0.0000	4.5800	(634.3624)	0.0000	0.0583	(0.0808)	0.0000	1	(0.0225)	01/06/2025
600098.SH	12/19/2024	SDB3262800250	(300.00)	0.9167	(274.17)	(275.00)	0.0000	4.5800	(634.3624)	0.0000	0.0349	(0.0485)	0.0000	1	(0.0136)	01/06/2025
600098.SH	12/19/2024	SDB3262800250	(27,400.00)	0.9167	(24,893.06)	(25,116.40)	0.0000	4.5800	(634.3624)	0.0000	3.1670	(4.4258)	0.0000	1	(1.2589)	01/06/2025
600098.SH	12/19/2024	SDB3262800250	(10,000.00)	0.9167	(9,084.89)	(9,166.57)	0.0000	4.5800	(634.3624)	0.0000	1.1558	(1.6153)	0.0000	1	(0.4595)	01/06/2025
600098.SH	12/19/2024	SDB3262800250	(74,900.00)	0.9167	(68,408.94)	(68,657.61)	0.0000	4.5800	(634.3624)	0.0000	8.7031	(12.0983)	0.0000	1	(3.3951)	01/06/2025
600098.SH	12/19/2024	SDB3262800250	(9,200.00)	0.9167	(8,402.91)	(8,433.24)	0.0000	4.5800	(634.3624)	0.0000	1.0690	(1.4860)	0.0000	1	(0.4170)	01/06/2025
600098.SH	12/19/2024	SDB3262800250	(10,900.00)	0.9167	(9,963.37)	(9,991.56)	0.0000	4.5800	(634.3624)	0.0000	1.2676	(1.7606)	0.0000	1	(0.4931)	01/06/2025
600098.SH	12/19/2024	SDB3262800250	(45,300.00)	0.9167	(41,416.79)	(41,524.56)	0.0000	4.5800	(634.3624)	0.0000	5.2691	(7.3171)	0.0000	1	(2.0480)	01/06/2025
600098.SH	12/19/2024	SDB3262800250	(7,400.00)	0.9167	(6,810.80)	(6,783.26)	0.0000	4.5800	(634.3624)	0.0000	0.8665	(1.1953)	0.0000	1	(0.3288)	01/06/2025
600098.SH	12/19/2024	SDB3262800250	(21,800.00)	0.9167	(20,064.26)	(19,983.12)	0.0000	4.5800	(634.3624)	0.0000	2.5526	(3.5213)	0.0000	1	(0.9686)	01/06/2025
600098.SH	12/19/2024	SDB3262800250	(300.00)	0.9167	(276.11)	(275.00)	0.0000	4.5800	(634.3624)	0.0000	0.0351	(0.0485)	0.0000	1	(0.0133)	01/06/2025
600098.SH	12/19/2024	SDB3262800250	(1,200.00)	0.9167	(1,104.45)	(1,099.99)	0.0000	4.5800	(634.3624)	0.0000	0.1405	(0.1938)	0.0000	1	(0.0533)	01/06/2025
600098.SH	12/19/2024	SDB3262800250	(8,000.00)	0.9167	(7,363.03)	(7,333.26)	0.0000	4.5800	(634.3624)	0.0000	0.9367	(1.2922)	0.0000	1	(0.3555)	01/06/2025
600098.SH	12/19/2024	SDB3262800250	(84,000.00)	0.9167	(77,311.84)	(76,999.19)	0.0000	4.5800	(634.3624)	0.0000	9.8358	(13.5682)	0.0000	1	(3.7324)	01/06/2025
600098.SH	12/19/2024	SDB3262800250	(11,000.00)	0.9167	(10,124.17)	(10,083.23)	0.0000	4.5800	(634.3624)	0.0000	1.2880	(1.7768)	0.0000	1	(0.4888)	01/06/2025
600098.SH	12/19/2024	SDB3262800250	(5,900.00)	0.9167	(5,430.24)	(5,408.28)	0.0000	4.5800	(634.3624)	0.0000	0.6908	(0.9530)	0.0000	1	(0.2622)	01/06/2025
600098.SH	12/19/2024	SDB3262800250	(9,700.00)	0.9167	(8,927.68)	(8,891.57)	0.0000	4.5800	(634.3624)	0.0000	1.1358	(1.5668)	0.0000	1	(0.4310)	01/06/2025
600098.SH	12/19/2024	SDB3262800250	(37,700.00)	0.9167	(34,698.29)	(34,557.97)	0.0000	4.5800	(634.3624)	0.0000	4.4144	(6.0895)	0.0000	1	(1.6751)	01/06/2025
600098.SH	12/19/2024	SDB3262800250	(11,900.00)	0.9167	(10,952.51)	(10,908.22)	0.0000	4.5800	(634.3624)	0.0000	1.3934	(1.9222)	0.0000	1	(0.5288)	01/06/2025
600098.SH	12/19/2024	SDB3262800250	(8,200.00)	0.9167	(7,547.11)	(7,516.59)	0.0000	4.5800	(634.3624)	0.0000	0.9602	(1.3245)	0.0000	1	(0.3644)	01/06/2025
600098.SH	12/19/2024	SDB3262800250	(59,700.00)	0.9167	(54,946.63)	(54,724.42)	0.0000	4.5800	(634.3624)	0.0000	6.9904	(9.6431)	0.0000	1	(2.6527)	01/06/2025
600098.SH	12/19/2024	SDB3262800250	(3,500.00)	0.9167	(3,221.33)	(3,208.30)	0.0000	4.5800	(634.3624)	0.0000	0.4098	(0.5653)	0.0000	1	(0.1555)	01/06/2025
600098.SH	12/19/2024	SDB3262800250	(600.00)	0.9167	(552.23)	(549.99)	0.0000	4.5800	(634.3624)	0.0000	0.0703	(0.0969)	0.0000	1	(0.0267)	01/06/2025
600098.SH	12/18/2024	SDB3262800250	(27,400.00)	0.9069	(24,893.06)	(24,848.76)	0.0000	4.5800	(632.3283)	0.0000	3.1670	(4.3646)	0.0000	1	(1.1977)	01/06/2025
600098.SH	12/18/2024	SDB3262800250	(10,000.00)	0.9069	(9,084.89)	(9,068.89)	0.0000	4.5800	(632.3283)	0.0000	1.1558	(1.5929)	0.0000	1	(0.4371)	01/06/2025
600098.SH	12/18/2024	SDB3262800250	(74,900.00)	0.9069	(68,408.94)	(67,925.99)	0.0000	4.5800	(632.3283)	0.0000	8.7031	(11.9310)	0.0000	1	(3.2278)	01/06/2025
600098.SH	12/18/2024	SDB3262800250	(9,200.00)	0.9069	(8,402.91)	(8,343.38)	0.0000	4.5800	(632.3283)	0.0000	1.0690	(1.4655)	0.0000	1	(0.3965)	01/06/2025
600098.SH	12/18/2024	SDB3262800250	(10,900.00)	0.9069	(9,963.37)	(9,885.09)	0.0000	4.5800	(632.3283)	0.0000	1.2676	(1.7363)	0.0000	1	(0.4687)	01/06/2025
600098.SH	12/18/2024	SDB3262800250	(45,300.00)	0.9069	(41,416.79)	(41,082.07)	0.0000	4.5800	(632.3283)	0.0000	5.2691	(7.2159)	0.0000	1	(1.9468)	01/06/2025
600098.SH	12/18/2024	SDB3262800250	(7,400.00)	0.9069	(6,810.80)	(6,710.98)	0.0000	4.5800	(632.3283)	0.0000	0.8665	(1.1788)	0.0000	1	(0.3123)	01/06/2025
600098.SH	12/18/2024	SDB3262800250	(21,800.00)	0.9069	(20,064.26)	(19,770.18)	0.0000	4.5800	(632.3283)	0.0000	2.5526	(3.4726)	0.0000	1	(0.9199)	01/06/2025
600098.SH	12/18/2024	SDB3262800250	(300.00)	0.9069	(276.11)	(272.07)	0.0000	4.5800	(632.3283)	0.0000	0.0351	(0.0478)	0.0000	1	(0.0127)	01/06/2025
600098.SH	12/18/2024	SDB3262800250	(1,200.00)	0.9069	(1,104.45)	(1,088.27)	0.0000	4.5800	(632.3283)	0.0000	0.1405	(0.1912)	0.0000	1	(0.0506)	01/06/2025
600098.SH	12/18/2024	SDB3262800250	(8,000.00)	0.9069	(7,363.03)	(7,255.11)	0.0000	4.5800	(632.3283)	0.0000	0.9367	(1.2743)	0.0000	1	(0.3376)	01/06/2025
600098.SH	12/18/2024	SDB3262800250	(84,000.00)	0.9069	(77,311.84)	(76,178.68)	0.0000	4.5800	(632.3283)	0.0000	9.8358	(13.3805)	0.0000	1	(3.5448)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
GUANGZHOU DEVELOPMENT GROUP INCORPORATED CMN CLASS A SERIES NORTHBOUND (Cont.)																
600098.SH	12/18/2024	SDB3262800250	(11,000.00)	0.9069	(10,124.17)	(9,975.78)	0.0000	4.5800	(632.3283)	0.0000	1.2880	(1.7522)	0.0000	1	(0.4642)	01/06/2025
600098.SH	12/18/2024	SDB3262800250	(5,900.00)	0.9069	(5,430.24)	(5,350.65)	0.0000	4.5800	(632.3283)	0.0000	0.6908	(0.9398)	0.0000	1	(0.2490)	01/06/2025
600098.SH	12/18/2024	SDB3262800250	(9,700.00)	0.9069	(8,927.68)	(8,796.82)	0.0000	4.5800	(632.3283)	0.0000	1.1358	(1.5451)	0.0000	1	(0.4093)	01/06/2025
600098.SH	12/18/2024	SDB3262800250	(37,700.00)	0.9069	(34,698.29)	(34,189.72)	0.0000	4.5800	(632.3283)	0.0000	4.4144	(6.0053)	0.0000	1	(1.5909)	01/06/2025
600098.SH	12/18/2024	SDB3262800250	(11,900.00)	0.9069	(10,952.51)	(10,791.98)	0.0000	4.5800	(632.3283)	0.0000	1.3934	(1.8956)	0.0000	1	(0.5022)	01/06/2025
600098.SH	12/18/2024	SDB3262800250	(8,200.00)	0.9069	(7,547.11)	(7,436.49)	0.0000	4.5800	(632.3283)	0.0000	0.9602	(1.3062)	0.0000	1	(0.3460)	01/06/2025
600098.SH	12/18/2024	SDB3262800250	(59,700.00)	0.9069	(54,946.63)	(54,141.27)	0.0000	4.5800	(632.3283)	0.0000	6.9904	(9.5097)	0.0000	1	(2.5193)	01/06/2025
600098.SH	12/18/2024	SDB3262800250	(3,500.00)	0.9069	(3,221.33)	(3,174.11)	0.0000	4.5800	(632.3283)	0.0000	0.4098	(0.5575)	0.0000	1	(0.1477)	01/06/2025
600098.SH	12/18/2024	SDB3262800250	(600.00)	0.9069	(552.23)	(544.13)	0.0000	4.5800	(632.3283)	0.0000	0.0703	(0.0956)	0.0000	1	(0.0253)	01/06/2025
600098.SH	12/17/2024	SDB3262800250	(27,400.00)	0.9276	(24,893.06)	(25,415.94)	0.0000	4.5800	(632.3283)	0.0000	3.1670	(4.4642)	0.0000	1	(1.2973)	01/06/2025
600098.SH	12/17/2024	SDB3262800250	(10,000.00)	0.9276	(9,084.89)	(9,275.89)	0.0000	4.5800	(632.3283)	0.0000	1.1558	(1.6293)	0.0000	1	(0.4735)	01/06/2025
600098.SH	12/17/2024	SDB3262800250	(74,900.00)	0.9276	(68,408.94)	(69,476.42)	0.0000	4.5800	(632.3283)	0.0000	8.7031	(12.2033)	0.0000	1	(3.5002)	01/06/2025
600098.SH	12/17/2024	SDB3262800250	(9,200.00)	0.9276	(8,402.91)	(8,533.82)	0.0000	4.5800	(632.3283)	0.0000	1.0690	(1.4989)	0.0000	1	(0.4299)	01/06/2025
600098.SH	12/17/2024	SDB3262800250	(10,900.00)	0.9276	(9,963.37)	(10,110.72)	0.0000	4.5800	(632.3283)	0.0000	1.2676	(1.7759)	0.0000	1	(0.5084)	01/06/2025
600098.SH	12/17/2024	SDB3262800250	(45,300.00)	0.9276	(41,416.79)	(42,019.78)	0.0000	4.5800	(632.3283)	0.0000	5.2691	(7.3806)	0.0000	1	(2.1115)	01/06/2025
600098.SH	12/17/2024	SDB3262800250	(7,400.00)	0.9276	(6,810.80)	(6,864.16)	0.0000	4.5800	(632.3283)	0.0000	0.8665	(1.2057)	0.0000	1	(0.3392)	01/06/2025
600098.SH	12/17/2024	SDB3262800250	(21,800.00)	0.9276	(20,064.26)	(20,221.44)	0.0000	4.5800	(632.3283)	0.0000	2.5526	(3.5518)	0.0000	1	(0.9992)	01/06/2025
600098.SH	12/17/2024	SDB3262800250	(300.00)	0.9276	(276.11)	(278.28)	0.0000	4.5800	(632.3283)	0.0000	0.0351	(0.0489)	0.0000	1	(0.0138)	01/06/2025
600098.SH	12/17/2024	SDB3262800250	(1,200.00)	0.9276	(1,104.45)	(1,113.11)	0.0000	4.5800	(632.3283)	0.0000	0.1405	(0.1955)	0.0000	1	(0.0550)	01/06/2025
600098.SH	12/17/2024	SDB3262800250	(8,000.00)	0.9276	(7,363.03)	(7,420.71)	0.0000	4.5800	(632.3283)	0.0000	0.9367	(1.3034)	0.0000	1	(0.3667)	01/06/2025
600098.SH	12/17/2024	SDB3262800250	(84,000.00)	0.9276	(77,311.84)	(77,911.84)	0.0000	4.5800	(632.3283)	0.0000	9.8358	(13.6860)	0.0000	1	(3.8502)	01/06/2025
600098.SH	12/17/2024	SDB3262800250	(11,000.00)	0.9276	(10,124.17)	(10,203.48)	0.0000	4.5800	(632.3283)	0.0000	1.2880	(1.7922)	0.0000	1	(0.5042)	01/06/2025
600098.SH	12/17/2024	SDB3262800250	(5,900.00)	0.9276	(5,430.24)	(5,472.78)	0.0000	4.5800	(632.3283)	0.0000	0.6908	(0.9613)	0.0000	1	(0.2704)	01/06/2025
600098.SH	12/17/2024	SDB3262800250	(9,700.00)	0.9276	(8,927.68)	(8,997.61)	0.0000	4.5800	(632.3283)	0.0000	1.1358	(1.5804)	0.0000	1	(0.4446)	01/06/2025
600098.SH	12/17/2024	SDB3262800250	(37,700.00)	0.9276	(34,698.29)	(34,970.11)	0.0000	4.5800	(632.3283)	0.0000	4.4144	(6.1424)	0.0000	1	(1.7280)	01/06/2025
600098.SH	12/17/2024	SDB3262800250	(11,900.00)	0.9276	(10,952.51)	(11,038.31)	0.0000	4.5800	(632.3283)	0.0000	1.3934	(1.9388)	0.0000	1	(0.5454)	01/06/2025
600098.SH	12/17/2024	SDB3262800250	(8,200.00)	0.9276	(7,547.11)	(7,606.23)	0.0000	4.5800	(632.3283)	0.0000	0.9602	(1.3360)	0.0000	1	(0.3758)	01/06/2025
600098.SH	12/17/2024	SDB3262800250	(59,700.00)	0.9276	(54,946.63)	(55,377.06)	0.0000	4.5800	(632.3283)	0.0000	6.9904	(9.7268)	0.0000	1	(2.7364)	01/06/2025
600098.SH	12/17/2024	SDB3262800250	(3,500.00)	0.9276	(3,221.33)	(3,246.56)	0.0000	4.5800	(632.3283)	0.0000	0.4098	(0.5702)	0.0000	1	(0.1604)	01/06/2025
600098.SH	12/17/2024	SDB3262800250	(600.00)	0.9276	(552.23)	(556.55)	0.0000	4.5800	(632.3283)	0.0000	0.0703	(0.0978)	0.0000	1	(0.0275)	01/06/2025
600098.SH	12/16/2024	SDB3262800250	(27,400.00)	0.9233	(24,893.06)	(25,298.17)	0.0000	4.5800	(632.3283)	0.0000	3.1670	(4.4435)	0.0000	1	(1.2766)	01/06/2025
600098.SH	12/16/2024	SDB3262800250	(10,000.00)	0.9233	(9,084.89)	(9,232.91)	0.0000	4.5800	(632.3283)	0.0000	1.1558	(1.6217)	0.0000	1	(0.4659)	01/06/2025
600098.SH	12/16/2024	SDB3262800250	(74,900.00)	0.9233	(68,408.94)	(69,154.50)	0.0000	4.5800	(632.3283)	0.0000	8.7031	(12.1468)	0.0000	1	(3.4436)	01/06/2025
600098.SH	12/16/2024	SDB3262800250	(9,200.00)	0.9233	(8,402.91)	(8,494.28)	0.0000	4.5800	(632.3283)	0.0000	1.0690	(1.4920)	0.0000	1	(0.4230)	01/06/2025
600098.SH	12/16/2024	SDB3262800250	(10,900.00)	0.9233	(9,963.37)	(10,063.87)	0.0000	4.5800	(632.3283)	0.0000	1.2676	(1.7677)	0.0000	1	(0.5001)	01/06/2025
600098.SH	12/16/2024	SDB3262800250	(45,300.00)	0.9233	(41,416.79)	(41,825.08)	0.0000	4.5800	(632.3283)	0.0000	5.2691	(7.3464)	0.0000	1	(2.0773)	01/06/2025
600098.SH	12/16/2024	SDB3262800250	(7,400.00)	0.9233	(6,810.80)	(6,832.35)	0.0000	4.5800	(632.3283)	0.0000	0.8665	(1.2001)	0.0000	1	(0.3336)	01/06/2025
600098.SH	12/16/2024	SDB3262800250	(21,800.00)	0.9233	(20,064.26)	(20,127.74)	0.0000	4.5800	(632.3283)	0.0000	2.5526	(3.5354)	0.0000	1	(0.9828)	01/06/2025
600098.SH	12/16/2024	SDB3262800250	(300.00)	0.9233	(276.11)	(276.99)	0.0000	4.5800	(632.3283)	0.0000	0.0351	(0.0487)	0.0000	1	(0.0135)	01/06/2025
600098.SH	12/16/2024	SDB3262800250	(1,200.00)	0.9233	(1,104.45)	(1,107.95)	0.0000	4.5800	(632.3283)	0.0000	0.1405	(0.1946)	0.0000	1	(0.0541)	01/06/2025
600098.SH	12/16/2024	SDB3262800250	(8,000.00)	0.9233	(7,363.03)	(7,386.33)	0.0000	4.5800	(632.3283)	0.0000	0.9367	(1.2974)	0.0000	1	(0.3606)	01/06/2025
600098.SH	12/16/2024	SDB3262800250	(84,000.00)	0.9233	(77,311.84)	(77,556.44)	0.0000	4.5800	(632.3283)	0.0000	9.8358	(13.6225)	0.0000	1	(3.7868)	01/06/2025
600098.SH	12/16/2024	SDB3262800250	(11,000.00)	0.9233	(10,124.17)	(10,156.20)	0.0000	4.5800	(632.3283)	0.0000	1.2880	(1.7839)	0.0000	1	(0.4959)	01/06/2025
600098.SH	12/16/2024	SDB3262800250	(5,900.00)	0.9233	(5,430.24)	(5,447.42)	0.0000	4.5800	(632.3283)	0.0000	0.6908	(0.9568)	0.0000	1	(0.2660)	01/06/2025
600098.SH	12/16/2024	SDB3262800250	(9,700.00)	0.9233	(8,927.68)	(8,955.92)	0.0000	4.5800	(632.3283)	0.0000	1.1358	(1.5731)	0.0000	1	(0.4373)	01/06/2025
600098.SH	12/16/2024	SDB3262800250	(37,700.00)	0.9233	(34,698.29)	(34,808.07)	0.0000	4.5800	(632.3283)	0.0000	4.4144	(6.1139)	0.0000	1	(1.6995)	01/06/2025
600098.SH	12/16/2024	SDB3262800250	(11,900.00)	0.9233	(10,952.51)	(10,987.16)	0.0000	4.5800	(632.3283)	0.0000	1.3934	(1.9299)	0.0000	1	(0.5365)	01/06/2025
600098.SH	12/16/2024	SDB3262800250	(8,200.00)	0.9233	(7,547.11)	(7,570.99)	0.0000	4.5800	(632.3283)	0.0000	0.9602	(1.3298)	0.0000	1	(0.3697)	01/06/2025
600098.SH	12/16/2024	SDB3262800250	(59,700.00)	0.9233	(54,946.63)	(55,120.47)	0.0000	4.5800	(632.3283)	0.0000	6.9904	(9.6817)	0.0000	1	(2.6913)	01/06/2025
600098.SH	12/16/2024	SDB3262800250	(3,500.00)	0.9233	(3,221.33)	(3,231.52)	0.0000	4.5800	(632.3283)	0.0000	0.4098	(0.5676)	0.0000	1	(0.1578)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
GUANGZHOU DEVELOPMENT GROUP INCORPORATED CMN CLASS A SERIES NORTHBOUND (Cont.)																
600098.SH	12/16/2024	SDB3262800250	(600.00)	0.9233	(552.23)	(553.97)	0.0000	4.5800	(632.3283)	0.0000	0.0703	(0.0973)	0.0000	1	(0.0270)	01/06/2025
600098.SH	12/13/2024	SDB3262800250	(27,400.00)	0.9167	(24,893.06)	(25,116.26)	0.0000	4.5800	(632.3283)	0.0000	9.5009	(13.2348)	0.0000	3	(3.7339)	01/06/2025
600098.SH	12/13/2024	SDB3262800250	(10,000.00)	0.9167	(9,084.89)	(9,166.52)	0.0000	4.5800	(632.3283)	0.0000	3.4674	(4.8302)	0.0000	3	(1.3628)	01/06/2025
600098.SH	12/13/2024	SDB3262800250	(74,900.00)	0.9167	(68,408.94)	(68,657.23)	0.0000	4.5800	(632.3283)	0.0000	26.1094	(36.1783)	0.0000	3	(10.0688)	01/06/2025
600098.SH	12/13/2024	SDB3262800250	(9,200.00)	0.9167	(8,402.91)	(8,433.20)	0.0000	4.5800	(632.3283)	0.0000	3.2071	(4.4438)	0.0000	3	(1.2367)	01/06/2025
600098.SH	12/13/2024	SDB3262800250	(10,900.00)	0.9167	(9,963.37)	(9,991.51)	0.0000	4.5800	(632.3283)	0.0000	3.8027	(5.2649)	0.0000	3	(1.4622)	01/06/2025
600098.SH	12/13/2024	SDB3262800250	(45,300.00)	0.9167	(41,416.79)	(41,524.34)	0.0000	4.5800	(632.3283)	0.0000	15.8074	(21.8808)	0.0000	3	(6.0734)	01/06/2025
600098.SH	12/13/2024	SDB3262800250	(7,400.00)	0.9167	(6,810.80)	(6,783.22)	0.0000	4.5800	(632.3283)	0.0000	2.5995	(3.5744)	0.0000	3	(0.9749)	01/06/2025
600098.SH	12/13/2024	SDB3262800250	(21,800.00)	0.9167	(20,064.26)	(19,983.01)	0.0000	4.5800	(632.3283)	0.0000	7.6579	(10.5299)	0.0000	3	(2.8720)	01/06/2025
600098.SH	12/13/2024	SDB3262800250	(300.00)	0.9167	(276.11)	(275.00)	0.0000	4.5800	(632.3283)	0.0000	0.1054	(0.1449)	0.0000	3	(0.0395)	01/06/2025
600098.SH	12/13/2024	SDB3262800250	(1,200.00)	0.9167	(1,104.45)	(1,099.98)	0.0000	4.5800	(632.3283)	0.0000	0.4215	(0.5796)	0.0000	3	(0.1581)	01/06/2025
600098.SH	12/13/2024	SDB3262800250	(8,000.00)	0.9167	(7,363.03)	(7,333.22)	0.0000	4.5800	(632.3283)	0.0000	2.8102	(3.8642)	0.0000	3	(1.0539)	01/06/2025
600098.SH	12/13/2024	SDB3262800250	(84,000.00)	0.9167	(77,311.84)	(76,998.77)	0.0000	4.5800	(632.3283)	0.0000	29.5074	(40.5738)	0.0000	3	(11.0664)	01/06/2025
600098.SH	12/13/2024	SDB3262800250	(11,000.00)	0.9167	(10,124.17)	(10,083.17)	0.0000	4.5800	(632.3283)	0.0000	3.8641	(5.3132)	0.0000	3	(1.4492)	01/06/2025
600098.SH	12/13/2024	SDB3262800250	(5,900.00)	0.9167	(5,430.24)	(5,408.25)	0.0000	4.5800	(632.3283)	0.0000	2.0725	(2.8498)	0.0000	3	(0.7773)	01/06/2025
600098.SH	12/13/2024	SDB3262800250	(9,700.00)	0.9167	(8,927.68)	(8,891.52)	0.0000	4.5800	(632.3283)	0.0000	3.4074	(4.6853)	0.0000	3	(1.2779)	01/06/2025
600098.SH	12/13/2024	SDB3262800250	(37,700.00)	0.9167	(34,698.29)	(34,557.78)	0.0000	4.5800	(632.3283)	0.0000	13.2432	(18.2099)	0.0000	3	(4.9667)	01/06/2025
600098.SH	12/13/2024	SDB3262800250	(11,900.00)	0.9167	(10,952.51)	(10,908.16)	0.0000	4.5800	(632.3283)	0.0000	4.1802	(5.7479)	0.0000	3	(1.5677)	01/06/2025
600098.SH	12/13/2024	SDB3262800250	(8,200.00)	0.9167	(7,547.11)	(7,516.55)	0.0000	4.5800	(632.3283)	0.0000	2.8805	(3.9608)	0.0000	3	(1.0803)	01/06/2025
600098.SH	12/13/2024	SDB3262800250	(59,700.00)	0.9167	(54,946.63)	(54,724.12)	0.0000	4.5800	(632.3283)	0.0000	20.9713	(28.8363)	0.0000	3	(7.8650)	01/06/2025
600098.SH	12/13/2024	SDB3262800250	(3,500.00)	0.9167	(3,221.33)	(3,208.28)	0.0000	4.5800	(632.3283)	0.0000	1.2295	(1.6906)	0.0000	3	(0.4611)	01/06/2025
600098.SH	12/13/2024	SDB3262800250	(600.00)	0.9167	(552.23)	(549.99)	0.0000	4.5800	(632.3283)	0.0000	0.2108	(0.2898)	0.0000	3	(0.0790)	01/06/2025
600098.SH	12/12/2024	SDB3262800250	(27,400.00)	0.9202	(24,893.06)	(25,214.14)	0.0000	4.5800	(632.3283)	0.0000	3.1670	(4.4288)	0.0000	1	(1.2618)	01/06/2025
600098.SH	12/12/2024	SDB3262800250	(10,000.00)	0.9202	(9,084.89)	(9,202.24)	0.0000	4.5800	(632.3283)	0.0000	1.1558	(1.6163)	0.0000	1	(0.4605)	01/06/2025
600098.SH	12/12/2024	SDB3262800250	(74,900.00)	0.9202	(68,408.94)	(68,924.78)	0.0000	4.5800	(632.3283)	0.0000	8.7031	(12.1064)	0.0000	1	(3.4033)	01/06/2025
600098.SH	12/12/2024	SDB3262800250	(9,200.00)	0.9202	(8,402.91)	(8,466.06)	0.0000	4.5800	(632.3283)	0.0000	1.0690	(1.4870)	0.0000	1	(0.4180)	01/06/2025
600098.SH	12/12/2024	SDB3262800250	(10,900.00)	0.9202	(9,963.37)	(10,030.44)	0.0000	4.5800	(632.3283)	0.0000	1.2676	(1.7618)	0.0000	1	(0.4943)	01/06/2025
600098.SH	12/12/2024	SDB3262800250	(45,300.00)	0.9202	(41,416.79)	(41,686.15)	0.0000	4.5800	(632.3283)	0.0000	5.2691	(7.3220)	0.0000	1	(2.0529)	01/06/2025
600098.SH	12/12/2024	SDB3262800250	(7,400.00)	0.9202	(6,810.80)	(6,809.66)	0.0000	4.5800	(632.3283)	0.0000	0.8665	(1.1961)	0.0000	1	(0.3296)	01/06/2025
600098.SH	12/12/2024	SDB3262800250	(21,800.00)	0.9202	(20,064.26)	(20,060.80)	0.0000	4.5800	(632.3283)	0.0000	2.5526	(3.5236)	0.0000	1	(0.9710)	01/06/2025
600098.SH	12/12/2024	SDB3262800250	(300.00)	0.9202	(276.11)	(276.07)	0.0000	4.5800	(632.3283)	0.0000	0.0351	(0.0485)	0.0000	1	(0.0134)	01/06/2025
600098.SH	12/12/2024	SDB3262800250	(1,200.00)	0.9202	(1,104.45)	(1,104.27)	0.0000	4.5800	(632.3283)	0.0000	0.1405	(0.1940)	0.0000	1	(0.0535)	01/06/2025
600098.SH	12/12/2024	SDB3262800250	(8,000.00)	0.9202	(7,363.03)	(7,361.79)	0.0000	4.5800	(632.3283)	0.0000	0.9367	(1.2931)	0.0000	1	(0.3563)	01/06/2025
600098.SH	12/12/2024	SDB3262800250	(84,000.00)	0.9202	(77,311.84)	(77,298.82)	0.0000	4.5800	(632.3283)	0.0000	9.8358	(13.5773)	0.0000	1	(3.7415)	01/06/2025
600098.SH	12/12/2024	SDB3262800250	(11,000.00)	0.9202	(10,124.17)	(10,122.46)	0.0000	4.5800	(632.3283)	0.0000	1.2880	(1.7780)	0.0000	1	(0.4900)	01/06/2025
600098.SH	12/12/2024	SDB3262800250	(5,900.00)	0.9202	(5,430.24)	(5,429.32)	0.0000	4.5800	(632.3283)	0.0000	0.6908	(0.9536)	0.0000	1	(0.2628)	01/06/2025
600098.SH	12/12/2024	SDB3262800250	(9,700.00)	0.9202	(8,927.68)	(8,926.17)	0.0000	4.5800	(632.3283)	0.0000	1.1358	(1.5679)	0.0000	1	(0.4321)	01/06/2025
600098.SH	12/12/2024	SDB3262800250	(37,700.00)	0.9202	(34,698.29)	(34,692.44)	0.0000	4.5800	(632.3283)	0.0000	4.4144	(6.0936)	0.0000	1	(1.6792)	01/06/2025
600098.SH	12/12/2024	SDB3262800250	(11,900.00)	0.9202	(10,952.51)	(10,950.67)	0.0000	4.5800	(632.3283)	0.0000	1.3934	(1.9234)	0.0000	1	(0.5300)	01/06/2025
600098.SH	12/12/2024	SDB3262800250	(8,200.00)	0.9202	(7,547.11)	(7,545.84)	0.0000	4.5800	(632.3283)	0.0000	0.9602	(1.3254)	0.0000	1	(0.3652)	01/06/2025
600098.SH	12/12/2024	SDB3262800250	(59,700.00)	0.9202	(54,946.63)	(54,937.37)	0.0000	4.5800	(632.3283)	0.0000	6.9904	(9.6496)	0.0000	1	(2.6591)	01/06/2025
600098.SH	12/12/2024	SDB3262800250	(3,500.00)	0.9202	(3,221.33)	(3,220.78)	0.0000	4.5800	(632.3283)	0.0000	0.4098	(0.5657)	0.0000	1	(0.1559)	01/06/2025
600098.SH	12/12/2024	SDB3262800250	(600.00)	0.9202	(552.23)	(552.13)	0.0000	4.5800	(632.3283)	0.0000	0.0703	(0.0970)	0.0000	1	(0.0267)	01/06/2025
600098.SH	12/11/2024	SDB3262800250	(27,400.00)	0.9224	(24,893.06)	(25,275.02)	0.0000	4.5800	(632.3283)	0.0000	3.1670	(4.4395)	0.0000	1	(1.2725)	01/06/2025
600098.SH	12/11/2024	SDB3262800250	(10,000.00)	0.9224	(9,084.89)	(9,224.46)	0.0000	4.5800	(632.3283)	0.0000	1.1558	(1.6202)	0.0000	1	(0.4644)	01/06/2025
600098.SH	12/11/2024	SDB3262800250	(74,900.00)	0.9224	(68,408.94)	(69,091.21)	0.0000	4.5800	(632.3283)	0.0000	8.7031	(12.1356)	0.0000	1	(3.4325)	01/06/2025
600098.SH	12/11/2024	SDB3262800250	(9,200.00)	0.9224	(8,402.91)	(8,486.50)	0.0000	4.5800	(632.3283)	0.0000	1.0690	(1.4906)	0.0000	1	(0.4216)	01/06/2025
600098.SH	12/11/2024	SDB3262800250	(10,900.00)	0.9224	(9,963.37)	(10,054.66)	0.0000	4.5800	(632.3283)	0.0000	1.2676	(1.7661)	0.0000	1	(0.4985)	01/06/2025
600098.SH	12/11/2024	SDB3262800250	(45,300.00)	0.9224	(41,416.79)	(41,786.80)	0.0000	4.5800	(632.3283)	0.0000	5.2691	(7.3397)	0.0000	1	(2.0706)	01/06/2025
600098.SH	12/11/2024	SDB3262800250	(7,400.00)	0.9224	(6,810.80)	(6,826.10)	0.0000	4.5800	(632.3283)	0.0000	0.8665	(1.1990)	0.0000	1	(0.3325)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
GUANGZHOU DEVELOPMENT GROUP INCORPORATED CMN CLASS A SERIES NORTHBOUND (Cont.)																
600098.SH	12/11/2024	SDB3262800250	(21,800.00)	0.9224	(20,064.26)	(20,109.32)	0.0000	4.5800	(632.3283)	0.0000	2.5526	(3.5321)	0.0000	1	(0.9795)	01/06/2025
600098.SH	12/11/2024	SDB3262800250	(300.00)	0.9224	(276.11)	(276.73)	0.0000	4.5800	(632.3283)	0.0000	0.0351	(0.0486)	0.0000	1	(0.0135)	01/06/2025
600098.SH	12/11/2024	SDB3262800250	(1,200.00)	0.9224	(1,104.45)	(1,106.94)	0.0000	4.5800	(632.3283)	0.0000	1.1405	(0.1944)	0.0000	1	(0.0539)	01/06/2025
600098.SH	12/11/2024	SDB3262800250	(8,000.00)	0.9224	(7,363.03)	(7,379.57)	0.0000	4.5800	(632.3283)	0.0000	0.9367	(1.2962)	0.0000	1	(0.3595)	01/06/2025
600098.SH	12/11/2024	SDB3262800250	(84,000.00)	0.9224	(77,311.84)	(77,485.46)	0.0000	4.5800	(632.3283)	0.0000	9.8358	(13.6101)	0.0000	1	(3.7743)	01/06/2025
600098.SH	12/11/2024	SDB3262800250	(11,000.00)	0.9224	(10,124.17)	(10,146.91)	0.0000	4.5800	(632.3283)	0.0000	1.2880	(1.7823)	0.0000	1	(0.4943)	01/06/2025
600098.SH	12/11/2024	SDB3262800250	(5,900.00)	0.9224	(5,430.24)	(5,442.43)	0.0000	4.5800	(632.3283)	0.0000	0.6908	(0.9559)	0.0000	1	(0.2651)	01/06/2025
600098.SH	12/11/2024	SDB3262800250	(9,700.00)	0.9224	(8,927.68)	(8,947.73)	0.0000	4.5800	(632.3283)	0.0000	1.1358	(1.5716)	0.0000	1	(0.4358)	01/06/2025
600098.SH	12/11/2024	SDB3262800250	(37,700.00)	0.9224	(34,698.29)	(34,776.21)	0.0000	4.5800	(632.3283)	0.0000	4.4144	(6.1083)	0.0000	1	(1.6939)	01/06/2025
600098.SH	12/11/2024	SDB3262800250	(11,900.00)	0.9224	(10,952.51)	(10,977.11)	0.0000	4.5800	(632.3283)	0.0000	1.3934	(1.9281)	0.0000	1	(0.5347)	01/06/2025
600098.SH	12/11/2024	SDB3262800250	(8,200.00)	0.9224	(7,547.11)	(7,564.06)	0.0000	4.5800	(632.3283)	0.0000	0.9602	(1.3286)	0.0000	1	(0.3684)	01/06/2025
600098.SH	12/11/2024	SDB3262800250	(59,700.00)	0.9224	(54,946.63)	(55,070.03)	0.0000	4.5800	(632.3283)	0.0000	6.9904	(9.6729)	0.0000	1	(2.6824)	01/06/2025
600098.SH	12/11/2024	SDB3262800250	(3,500.00)	0.9224	(3,221.33)	(3,228.56)	0.0000	4.5800	(632.3283)	0.0000	0.4098	(0.5671)	0.0000	1	(0.1573)	01/06/2025
600098.SH	12/11/2024	SDB3262800250	(600.00)	0.9224	(552.23)	(553.47)	0.0000	4.5800	(632.3283)	0.0000	0.0703	(0.0972)	0.0000	1	(0.0270)	01/06/2025
600098.SH	12/10/2024	SDB3262800250	(27,400.00)	0.9085	(24,893.06)	(24,893.34)	0.0000	4.5800	(632.3283)	0.0000	3.1670	(4.3724)	0.0000	1	(1.2055)	01/06/2025
600098.SH	12/10/2024	SDB3262800250	(10,000.00)	0.9085	(9,084.89)	(9,085.16)	0.0000	4.5800	(632.3283)	0.0000	1.1558	(1.5958)	0.0000	1	(0.4400)	01/06/2025
600098.SH	12/10/2024	SDB3262800250	(74,900.00)	0.9085	(68,408.94)	(68,047.85)	0.0000	4.5800	(632.3283)	0.0000	8.7031	(11.9524)	0.0000	1	(3.2492)	01/06/2025
600098.SH	12/10/2024	SDB3262800250	(9,200.00)	0.9085	(8,402.91)	(8,358.35)	0.0000	4.5800	(632.3283)	0.0000	1.0690	(1.4681)	0.0000	1	(0.3991)	01/06/2025
600098.SH	12/10/2024	SDB3262800250	(10,900.00)	0.9085	(9,963.37)	(9,902.82)	0.0000	4.5800	(632.3283)	0.0000	1.2676	(1.7394)	0.0000	1	(0.4718)	01/06/2025
600098.SH	12/10/2024	SDB3262800250	(45,300.00)	0.9085	(41,416.79)	(41,155.77)	0.0000	4.5800	(632.3283)	0.0000	5.2691	(7.2289)	0.0000	1	(1.9597)	01/06/2025
600098.SH	12/10/2024	SDB3262800250	(7,400.00)	0.9085	(6,810.80)	(6,723.02)	0.0000	4.5800	(632.3283)	0.0000	0.8665	(1.1809)	0.0000	1	(0.3144)	01/06/2025
600098.SH	12/10/2024	SDB3262800250	(21,800.00)	0.9085	(20,064.26)	(19,805.65)	0.0000	4.5800	(632.3283)	0.0000	2.5526	(3.4788)	0.0000	1	(0.9262)	01/06/2025
600098.SH	12/10/2024	SDB3262800250	(300.00)	0.9085	(276.11)	(272.55)	0.0000	4.5800	(632.3283)	0.0000	0.0351	(0.0479)	0.0000	1	(0.0127)	01/06/2025
600098.SH	12/10/2024	SDB3262800250	(1,200.00)	0.9085	(1,104.45)	(1,090.22)	0.0000	4.5800	(632.3283)	0.0000	0.1405	(0.1915)	0.0000	1	(0.0510)	01/06/2025
600098.SH	12/10/2024	SDB3262800250	(8,000.00)	0.9085	(7,363.03)	(7,268.13)	0.0000	4.5800	(632.3283)	0.0000	0.9367	(1.2766)	0.0000	1	(0.3399)	01/06/2025
600098.SH	12/10/2024	SDB3262800250	(84,000.00)	0.9085	(77,311.84)	(76,315.34)	0.0000	4.5800	(632.3283)	0.0000	9.8358	(13.4045)	0.0000	1	(3.5688)	01/06/2025
600098.SH	12/10/2024	SDB3262800250	(11,000.00)	0.9085	(10,124.17)	(9,993.68)	0.0000	4.5800	(632.3283)	0.0000	1.2880	(1.7554)	0.0000	1	(0.4673)	01/06/2025
600098.SH	12/10/2024	SDB3262800250	(5,900.00)	0.9085	(5,430.24)	(5,360.24)	0.0000	4.5800	(632.3283)	0.0000	0.6908	(0.9415)	0.0000	1	(0.2507)	01/06/2025
600098.SH	12/10/2024	SDB3262800250	(9,700.00)	0.9085	(8,927.68)	(8,812.61)	0.0000	4.5800	(632.3283)	0.0000	1.1358	(1.5479)	0.0000	1	(0.4121)	01/06/2025
600098.SH	12/10/2024	SDB3262800250	(37,700.00)	0.9085	(34,698.29)	(34,251.05)	0.0000	4.5800	(632.3283)	0.0000	4.4144	(6.0161)	0.0000	1	(1.6017)	01/06/2025
600098.SH	12/10/2024	SDB3262800250	(11,900.00)	0.9085	(10,952.51)	(10,811.34)	0.0000	4.5800	(632.3283)	0.0000	1.3934	(1.8990)	0.0000	1	(0.5056)	01/06/2025
600098.SH	12/10/2024	SDB3262800250	(8,200.00)	0.9085	(7,547.11)	(7,449.83)	0.0000	4.5800	(632.3283)	0.0000	0.9602	(1.3085)	0.0000	1	(0.3484)	01/06/2025
600098.SH	12/10/2024	SDB3262800250	(59,700.00)	0.9085	(54,946.63)	(54,238.41)	0.0000	4.5800	(632.3283)	0.0000	6.9904	(9.5268)	0.0000	1	(2.5364)	01/06/2025
600098.SH	12/10/2024	SDB3262800250	(3,500.00)	0.9085	(3,221.33)	(3,179.81)	0.0000	4.5800	(632.3283)	0.0000	0.4098	(0.5585)	0.0000	1	(0.1487)	01/06/2025
600098.SH	12/10/2024	SDB3262800250	(600.00)	0.9085	(552.23)	(545.11)	0.0000	4.5800	(632.3283)	0.0000	0.0703	(0.0957)	0.0000	1	(0.0255)	01/06/2025
600098.SH	12/09/2024	SDB3262800250	(74,900.00)	0.9156	(68,408.94)	(68,576.94)	0.0000	4.5800	(580.6967)	0.0000	8.7031	(11.0618)	0.0000	1	(2.3586)	01/06/2025
600098.SH	12/09/2024	SDB3262800250	(9,200.00)	0.9156	(8,402.91)	(8,423.34)	0.0000	4.5800	(580.6967)	0.0000	1.0690	(1.3587)	0.0000	1	(0.2897)	01/06/2025
600098.SH	12/09/2024	SDB3262800250	(10,900.00)	0.9156	(9,963.37)	(9,979.82)	0.0000	4.5800	(580.6967)	0.0000	1.2676	(1.6098)	0.0000	1	(0.3422)	01/06/2025
600098.SH	12/09/2024	SDB3262800250	(45,300.00)	0.9156	(41,416.79)	(41,475.77)	0.0000	4.5800	(580.6967)	0.0000	5.2691	(6.6902)	0.0000	1	(1.4211)	01/06/2025
600098.SH	12/09/2024	SDB3262800250	(7,400.00)	0.9156	(6,810.80)	(6,775.29)	0.0000	4.5800	(580.6967)	0.0000	0.8665	(1.0929)	0.0000	1	(0.2264)	01/06/2025
600098.SH	12/09/2024	SDB3262800250	(21,800.00)	0.9156	(20,064.26)	(19,959.64)	0.0000	4.5800	(580.6967)	0.0000	2.5526	(3.2196)	0.0000	1	(0.6670)	01/06/2025
600098.SH	12/09/2024	SDB3262800250	(300.00)	0.9156	(276.11)	(274.67)	0.0000	4.5800	(580.6967)	0.0000	0.0351	(0.0443)	0.0000	1	(0.0092)	01/06/2025
600098.SH	12/09/2024	SDB3262800250	(1,200.00)	0.9156	(1,104.45)	(1,098.70)	0.0000	4.5800	(580.6967)	0.0000	0.1405	(0.1772)	0.0000	1	(0.0367)	01/06/2025
600098.SH	12/09/2024	SDB3262800250	(8,000.00)	0.9156	(7,363.03)	(7,324.64)	0.0000	4.5800	(580.6967)	0.0000	0.9367	(1.1815)	0.0000	1	(0.2448)	01/06/2025
600098.SH	12/09/2024	SDB3262800250	(84,000.00)	0.9156	(77,311.84)	(76,908.72)	0.0000	4.5800	(580.6967)	0.0000	9.8358	(12.4057)	0.0000	1	(2.5699)	01/06/2025
600098.SH	12/09/2024	SDB3262800250	(11,000.00)	0.9156	(10,124.17)	(10,071.38)	0.0000	4.5800	(580.6967)	0.0000	1.2880	(1.6246)	0.0000	1	(0.3365)	01/06/2025
600098.SH	12/09/2024	SDB3262800250	(5,900.00)	0.9156	(5,430.24)	(5,401.92)	0.0000	4.5800	(580.6967)	0.0000	0.6908	(0.8714)	0.0000	1	(0.1805)	01/06/2025
600098.SH	12/09/2024	SDB3262800250	(9,700.00)	0.9156	(8,927.68)	(8,881.13)	0.0000	4.5800	(580.6967)	0.0000	1.1358	(1.4326)	0.0000	1	(0.2968)	01/06/2025
600098.SH	12/09/2024	SDB3262800250	(37,700.00)	0.9156	(34,698.29)	(34,517.37)	0.0000	4.5800	(580.6967)	0.0000	4.4144	(5.5678)	0.0000	1	(1.1534)	01/06/2025
600098.SH	12/09/2024	SDB3262800250	(11,900.00)	0.9156	(10,952.51)	(10,895.40)	0.0000	4.5800	(580.6967)	0.0000	1.3934	(1.7575)	0.0000	1	(0.3641)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
GUANGZHOU DEVELOPMENT GROUP INCORPORATED CMN CLASS A SERIES NORTHBOUND (Cont.)																
600098.SH	12/09/2024	SDB3262800250	(8,200.00)	0.9156	(7,547.11)	(7,507.76)	0.0000	4.5800	(580.6967)	0.0000	0.9602	(1.2110)	0.0000	1	(0.2509)	01/06/2025
600098.SH	12/09/2024	SDB3262800250	(59,700.00)	0.9156	(54,946.63)	(54,660.13)	0.0000	4.5800	(580.6967)	0.0000	6.9904	(8.8169)	0.0000	1	(1.8265)	01/06/2025
600098.SH	12/09/2024	SDB3262800250	(3,500.00)	0.9156	(3,221.33)	(3,204.53)	0.0000	4.5800	(580.6967)	0.0000	0.4098	(0.5169)	0.0000	1	(0.1071)	01/06/2025
600098.SH	12/09/2024	SDB3262800250	(600.00)	0.9156	(552.23)	(549.35)	0.0000	4.5800	(580.6967)	0.0000	0.0703	(0.0886)	0.0000	1	(0.0184)	01/06/2025
600098.SH	12/06/2024	SDB3262800250	(74,900.00)	0.9165	(68,408.94)	(68,645.92)	0.0000	4.5800	(580.6967)	0.0000	26.1094	(33.2187)	0.0000	3	(7.1093)	01/06/2025
600098.SH	12/06/2024	SDB3262800250	(9,200.00)	0.9165	(8,402.91)	(8,431.81)	0.0000	4.5800	(580.6967)	0.0000	3.2071	(4.0803)	0.0000	3	(0.8732)	01/06/2025
600098.SH	12/06/2024	SDB3262800250	(10,900.00)	0.9165	(9,963.37)	(9,989.86)	0.0000	4.5800	(580.6967)	0.0000	3.8027	(4.8342)	0.0000	3	(1.0315)	01/06/2025
600098.SH	12/06/2024	SDB3262800250	(45,300.00)	0.9165	(41,416.79)	(41,517.50)	0.0000	4.5800	(580.6967)	0.0000	15.8074	(20.0909)	0.0000	3	(4.2835)	01/06/2025
600098.SH	12/06/2024	SDB3262800250	(7,400.00)	0.9165	(6,810.80)	(6,782.11)	0.0000	4.5800	(580.6967)	0.0000	2.5995	(3.2820)	0.0000	3	(0.6825)	01/06/2025
600098.SH	12/06/2024	SDB3262800250	(21,800.00)	0.9165	(20,064.26)	(19,979.72)	0.0000	4.5800	(580.6967)	0.0000	7.6579	(9.6685)	0.0000	3	(2.0106)	01/06/2025
600098.SH	12/06/2024	SDB3262800250	(300.00)	0.9165	(276.11)	(274.95)	0.0000	4.5800	(580.6967)	0.0000	0.1054	(0.1331)	0.0000	3	(0.0277)	01/06/2025
600098.SH	12/06/2024	SDB3262800250	(1,200.00)	0.9165	(1,104.45)	(1,099.80)	0.0000	4.5800	(580.6967)	0.0000	0.4215	(0.5322)	0.0000	3	(0.1107)	01/06/2025
600098.SH	12/06/2024	SDB3262800250	(8,000.00)	0.9165	(7,363.03)	(7,332.01)	0.0000	4.5800	(580.6967)	0.0000	2.8102	(3.5481)	0.0000	3	(0.7378)	01/06/2025
600098.SH	12/06/2024	SDB3262800250	(84,000.00)	0.9165	(77,311.84)	(76,986.08)	0.0000	4.5800	(580.6967)	0.0000	29.5074	(37.2546)	0.0000	3	(7.7473)	01/06/2025
600098.SH	12/06/2024	SDB3262800250	(11,000.00)	0.9165	(10,124.17)	(10,081.51)	0.0000	4.5800	(580.6967)	0.0000	3.8641	(4.8786)	0.0000	3	(1.0145)	01/06/2025
600098.SH	12/06/2024	SDB3262800250	(5,900.00)	0.9165	(5,430.24)	(5,407.36)	0.0000	4.5800	(580.6967)	0.0000	2.0725	(2.6167)	0.0000	3	(0.5442)	01/06/2025
600098.SH	12/06/2024	SDB3262800250	(9,700.00)	0.9165	(8,927.68)	(8,890.06)	0.0000	4.5800	(580.6967)	0.0000	3.4074	(4.3020)	0.0000	3	(0.8946)	01/06/2025
600098.SH	12/06/2024	SDB3262800250	(37,700.00)	0.9165	(34,698.29)	(34,552.09)	0.0000	4.5800	(580.6967)	0.0000	13.2432	(16.7202)	0.0000	3	(3.4771)	01/06/2025
600098.SH	12/06/2024	SDB3262800250	(11,900.00)	0.9165	(10,952.51)	(10,906.36)	0.0000	4.5800	(580.6967)	0.0000	4.1802	(5.2777)	0.0000	3	(1.0975)	01/06/2025
600098.SH	12/06/2024	SDB3262800250	(8,200.00)	0.9165	(7,547.11)	(7,515.31)	0.0000	4.5800	(580.6967)	0.0000	2.8805	(3.6368)	0.0000	3	(0.7563)	01/06/2025
600098.SH	12/06/2024	SDB3262800250	(59,700.00)	0.9165	(54,946.63)	(54,715.11)	0.0000	4.5800	(580.6967)	0.0000	20.9713	(26.4774)	0.0000	3	(5.5061)	01/06/2025
600098.SH	12/06/2024	SDB3262800250	(3,500.00)	0.9165	(3,221.33)	(3,207.75)	0.0000	4.5800	(580.6967)	0.0000	1.2295	(1.5523)	0.0000	3	(0.3228)	01/06/2025
600098.SH	12/06/2024	SDB3262800250	(600.00)	0.9165	(552.23)	(549.90)	0.0000	4.5800	(580.6967)	0.0000	0.2108	(0.2661)	0.0000	3	(0.0553)	01/06/2025
600098.SH	12/05/2024	SDB3262800250	(10,900.00)	0.9154	(9,963.37)	(9,977.70)	0.0000	4.5800	(472.8905)	0.0000	1.2676	(1.3107)	0.0000	1	(0.0431)	01/06/2025
600098.SH	12/05/2024	SDB3262800250	(45,300.00)	0.9154	(41,416.79)	(41,466.94)	0.0000	4.5800	(472.8905)	0.0000	5.2691	(5.4470)	0.0000	1	(0.1779)	01/06/2025
600098.SH	12/05/2024	SDB3262800250	(7,400.00)	0.9154	(6,810.80)	(6,773.85)	0.0000	4.5800	(472.8905)	0.0000	0.8665	(0.8898)	0.0000	1	(0.0233)	01/06/2025
600098.SH	12/05/2024	SDB3262800250	(21,800.00)	0.9154	(20,064.26)	(19,955.39)	0.0000	4.5800	(472.8905)	0.0000	2.5526	(2.6213)	0.0000	1	(0.0687)	01/06/2025
600098.SH	12/05/2024	SDB3262800250	(300.00)	0.9154	(276.11)	(274.62)	0.0000	4.5800	(472.8905)	0.0000	0.0351	(0.0361)	0.0000	1	(0.0009)	01/06/2025
600098.SH	12/05/2024	SDB3262800250	(1,200.00)	0.9154	(1,104.45)	(1,098.46)	0.0000	4.5800	(472.8905)	0.0000	0.1405	(0.1443)	0.0000	1	(0.0038)	01/06/2025
600098.SH	12/05/2024	SDB3262800250	(8,000.00)	0.9154	(7,363.03)	(7,323.08)	0.0000	4.5800	(472.8905)	0.0000	0.9367	(0.9619)	0.0000	1	(0.0252)	01/06/2025
600098.SH	12/05/2024	SDB3262800250	(84,000.00)	0.9154	(77,311.84)	(76,892.34)	0.0000	4.5800	(472.8905)	0.0000	9.8358	(10.1005)	0.0000	1	(0.2647)	01/06/2025
600098.SH	12/05/2024	SDB3262800250	(11,000.00)	0.9154	(10,124.17)	(10,069.24)	0.0000	4.5800	(472.8905)	0.0000	1.2880	(1.3227)	0.0000	1	(0.0347)	01/06/2025
600098.SH	12/05/2024	SDB3262800250	(5,900.00)	0.9154	(5,430.24)	(5,400.77)	0.0000	4.5800	(472.8905)	0.0000	0.6908	(0.7094)	0.0000	1	(0.0186)	01/06/2025
600098.SH	12/05/2024	SDB3262800250	(9,700.00)	0.9154	(8,927.68)	(8,879.23)	0.0000	4.5800	(472.8905)	0.0000	1.1358	(1.1664)	0.0000	1	(0.0306)	01/06/2025
600098.SH	12/05/2024	SDB3262800250	(37,700.00)	0.9154	(34,698.29)	(34,510.01)	0.0000	4.5800	(472.8905)	0.0000	4.4144	(4.5332)	0.0000	1	(0.1188)	01/06/2025
600098.SH	12/05/2024	SDB3262800250	(11,900.00)	0.9154	(10,952.51)	(10,893.08)	0.0000	4.5800	(472.8905)	0.0000	1.3934	(1.4309)	0.0000	1	(0.0375)	01/06/2025
600098.SH	12/05/2024	SDB3262800250	(8,200.00)	0.9154	(7,547.11)	(7,506.16)	0.0000	4.5800	(472.8905)	0.0000	0.9602	(0.9860)	0.0000	1	(0.0258)	01/06/2025
600098.SH	12/05/2024	SDB3262800250	(59,700.00)	0.9154	(54,946.63)	(54,648.48)	0.0000	4.5800	(472.8905)	0.0000	6.9904	(7.1785)	0.0000	1	(0.1881)	01/06/2025
600098.SH	12/05/2024	SDB3262800250	(3,500.00)	0.9154	(3,221.33)	(3,203.85)	0.0000	4.5800	(472.8905)	0.0000	0.4098	(0.4209)	0.0000	1	(0.0110)	01/06/2025
600098.SH	12/05/2024	SDB3262800250	(600.00)	0.9154	(552.23)	(549.23)	0.0000	4.5800	(472.8905)	0.0000	0.0703	(0.0721)	0.0000	1	(0.0019)	01/06/2025
600098.SH	12/04/2024	SDB3262800250	(7,400.00)	0.9204	(6,810.80)	(6,810.80)	0.0000	4.5800	(384.2838)	0.0000	0.8665	(0.7270)	0.0000	1	0.1395	01/06/2025
600098.SH	12/04/2024	SDB3262800250	(21,800.00)	0.9204	(20,064.26)	(20,064.26)	0.0000	4.5800	(384.2838)	0.0000	2.5526	(2.1418)	0.0000	1	0.4109	01/06/2025
600098.SH	12/04/2024	SDB3262800250	(300.00)	0.9204	(276.11)	(276.11)	0.0000	4.5800	(384.2838)	0.0000	0.0351	(0.0295)	0.0000	1	0.0057	01/06/2025
600098.SH	12/04/2024	SDB3262800250	(1,200.00)	0.9204	(1,104.45)	(1,104.45)	0.0000	4.5800	(384.2838)	0.0000	0.1405	(0.1179)	0.0000	1	0.0226	01/06/2025
600098.SH	12/04/2024	SDB3262800250	(8,000.00)	0.9204	(7,363.03)	(7,363.03)	0.0000	4.5800	(384.2838)	0.0000	0.9367	(0.7860)	0.0000	1	0.1508	01/06/2025
600098.SH	12/04/2024	SDB3262800250	(84,000.00)	0.9204	(77,311.84)	(77,311.84)	0.0000	4.5800	(384.2838)	0.0000	9.8358	(8.2527)	0.0000	1	1.5831	01/06/2025
600098.SH	12/04/2024	SDB3262800250	(11,000.00)	0.9204	(10,124.17)	(10,124.17)	0.0000	4.5800	(384.2838)	0.0000	1.2880	(1.0807)	0.0000	1	0.2073	01/06/2025
600098.SH	12/04/2024	SDB3262800250	(5,900.00)	0.9204	(5,430.24)	(5,430.24)	0.0000	4.5800	(384.2838)	0.0000	0.6908	(0.5797)	0.0000	1	0.1112	01/06/2025
600098.SH	12/04/2024	SDB3262800250	(9,700.00)	0.9204	(8,927.68)	(8,927.68)	0.0000	4.5800	(384.2838)	0.0000	1.1358	(0.9530)	0.0000	1	0.1828	01/06/2025
600098.SH	12/04/2024	SDB3262800250	(37,700.00)	0.9204	(34,698.29)	(34,698.29)	0.0000	4.5800	(384.2838)	0.0000	4.4144	(3.7039)	0.0000	1	0.7105	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
GUANGZHOU DEVELOPMENT GROUP INCORPORATED CMN CLASS A SERIES NORTHBOUND (Cont.)																
600098.SH	12/04/2024	SDB3262800250	(11,900.00)	0.9204	(10,952.51)	(10,952.51)	0.0000	4.5800	(384.2838)	0.0000	1.3934	(1.1691)	0.0000	1	0.2243	01/06/2025
600098.SH	12/04/2024	SDB3262800250	(8,200.00)	0.9204	(7,547.11)	(7,547.11)	0.0000	4.5800	(384.2838)	0.0000	0.9602	(0.8056)	0.0000	1	0.1545	01/06/2025
600098.SH	12/04/2024	SDB3262800250	(59,700.00)	0.9204	(54,946.63)	(54,946.63)	0.0000	4.5800	(384.2838)	0.0000	6.9904	(5.8653)	0.0000	1	1.1251	01/06/2025
600098.SH	12/04/2024	SDB3262800250	(3,500.00)	0.9204	(3,221.33)	(3,221.33)	0.0000	4.5800	(384.2838)	0.0000	0.4098	(0.3439)	0.0000	1	0.0660	01/06/2025
600098.SH	12/04/2024	SDB3262800250	(600.00)	0.9204	(552.23)	(552.23)	0.0000	4.5800	(384.2838)	0.0000	0.0703	(0.0589)	0.0000	1	0.0113	01/06/2025
TOTAL GUANGZHOU DEVELOPMENT GROUP INCORPORATED CMN CLASS A SERIES NORTHBOUND											1,621.7447	(2,237.6167)	0.0000		(615.8720)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
GUANGZHOU HENGYUN ENTERPRISES HOLDINGS LTD CMN CLASS A SERIES NORTHBOUND																
000531.ZK	12/06/2024	SDB3262867353	(3,000.00)	0.8453	(2,458.49)	(2,535.79)	0.0000	4.5800	(1,872.8070)	0.0000	0.9383	(3.9575)	0.0000	3	(3.0192)	01/06/2025
000531.ZK	12/06/2024	SDB3262867353	(13,600.00)	0.8453	(11,145.16)	(11,495.58)	0.0000	4.5800	(1,872.8070)	0.0000	4.2537	(17.9408)	0.0000	3	(13.6871)	01/06/2025
000531.ZK	12/06/2024	SDB3262867353	(2,500.00)	0.8453	(2,048.74)	(2,113.16)	0.0000	4.5800	(1,872.8070)	0.0000	0.7819	(3.2979)	0.0000	3	(2.5160)	01/06/2025
000531.ZK	12/06/2024	SDB3262867353	(3,700.00)	0.8453	(3,032.14)	(3,127.47)	0.0000	4.5800	(1,872.8070)	0.0000	1.1573	(4.8810)	0.0000	3	(3.7237)	01/06/2025
000531.ZK	12/05/2024	SDB3262867353	(3,000.00)	0.8276	(2,458.49)	(2,482.66)	0.0000	4.5800	(1,872.8070)	0.0000	0.3128	(1.2915)	0.0000	1	(0.9788)	01/06/2025
000531.ZK	12/05/2024	SDB3262867353	(13,600.00)	0.8276	(11,145.16)	(11,254.71)	0.0000	4.5800	(1,872.8070)	0.0000	1.4179	(5.8550)	0.0000	1	(4.4371)	01/06/2025
000531.ZK	12/05/2024	SDB3262867353	(2,500.00)	0.8276	(2,048.74)	(2,068.88)	0.0000	4.5800	(1,872.8070)	0.0000	0.2606	(1.0763)	0.0000	1	(0.8156)	01/06/2025
000531.ZK	12/05/2024	SDB3262867353	(3,700.00)	0.8276	(3,032.14)	(3,061.94)	0.0000	4.5800	(1,872.8070)	0.0000	0.3858	(1.5929)	0.0000	1	(1.2071)	01/06/2025
000531.ZK	12/04/2024	SDB3262867353	(3,000.00)	0.8195	(2,458.49)	(2,458.49)	0.0000	4.5800	(1,872.8070)	0.0000	0.3128	(1.2790)	0.0000	1	(0.9662)	01/06/2025
000531.ZK	12/04/2024	SDB3262867353	(13,600.00)	0.8195	(11,145.16)	(11,145.16)	0.0000	4.5800	(1,872.8070)	0.0000	1.4179	(5.7980)	0.0000	1	(4.3801)	01/06/2025
000531.ZK	12/04/2024	SDB3262867353	(2,500.00)	0.8195	(2,048.74)	(2,048.74)	0.0000	4.5800	(1,872.8070)	0.0000	0.2606	(1.0658)	0.0000	1	(0.8052)	01/06/2025
000531.ZK	12/04/2024	SDB3262867353	(3,700.00)	0.8195	(3,032.14)	(3,032.14)	0.0000	4.5800	(1,872.8070)	0.0000	0.3858	(1.5774)	0.0000	1	(1.1916)	01/06/2025
TOTAL GUANGZHOU HENGYUN ENTERPRISES HOLDINGS LTD CMN CLASS A SERIES NORTHBOUND											11.8854	(49.6131)	0.0000		(37.7277)	

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Advisor: ENGINEERS GATE - GQAS
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Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
GUANGZHOU KINGMED DIAGNOSTICS GROUP CO LTD CMN CLASS A SERIES NORTHBOUND																
603882.SH	01/03/2025	SDB3264120716	(400.00)	3.8512	(1,660.44)	(1,540.46)	0.0000	4.3300	(1,775.3178)	0.0000	0.5991	(2.2790)	0.0000	3	(1.6799)	01/06/2025
603882.SH	01/03/2025	SDB3264120716	(600.00)	3.8512	(2,453.87)	(2,310.69)	0.0000	4.3300	(1,775.3178)	0.0000	0.8854	(3.4185)	0.0000	3	(2.5331)	01/06/2025
603882.SH	01/03/2025	SDB3264120716	(100.00)	3.8512	(433.70)	(385.12)	0.0000	4.3300	(1,775.3178)	0.0000	0.1565	(0.5698)	0.0000	3	(0.4133)	01/06/2025
603882.SH	01/03/2025	SDB3264120716	(7,900.00)	3.8512	(34,669.52)	(30,424.11)	0.0000	4.3300	(1,775.3178)	0.0000	12.5099	(45.0104)	0.0000	3	(32.5005)	01/06/2025
603882.SH	01/03/2025	SDB3264120716	(1,200.00)	3.8512	(5,256.71)	(4,621.38)	0.0000	4.3300	(1,775.3178)	0.0000	1.8968	(6.8370)	0.0000	3	(4.9402)	01/06/2025
603882.SH	01/03/2025	SDB3264120716	(2,900.00)	3.8512	(13,165.82)	(11,168.34)	0.0000	4.3300	(1,775.3178)	0.0000	4.7507	(16.5228)	0.0000	3	(11.7721)	01/06/2025
603882.SH	01/03/2025	SDB3264120716	(2,000.00)	3.8512	(9,094.58)	(7,702.31)	0.0000	4.3300	(1,775.3178)	0.0000	3.2816	(11.3950)	0.0000	3	(8.1134)	01/06/2025
603882.SH	01/03/2025	SDB3264120716	(10,100.00)	3.8512	(47,318.28)	(38,896.65)	0.0000	4.3300	(1,775.3178)	0.0000	17.0740	(57.5449)	0.0000	3	(40.4709)	01/06/2025
603882.SH	01/03/2025	SDB3264120716	(1,900.00)	3.8512	(8,859.62)	(7,317.19)	0.0000	4.3300	(1,775.3178)	0.0000	3.1968	(10.8253)	0.0000	3	(7.6284)	01/06/2025
603882.SH	01/03/2025	SDB3264120716	(1,767.00)	3.8512	(8,276.70)	(6,804.99)	0.0000	4.3300	(1,775.3178)	0.0000	2.9865	(10.0675)	0.0000	3	(7.0810)	01/06/2025
603882.SH	01/02/2025	SDB3264120716	(400.00)	3.9694	(1,660.44)	(1,587.74)	0.0000	4.3300	(1,775.3178)	0.0000	0.1997	(0.7830)	0.0000	1	(0.5833)	01/06/2025
603882.SH	01/02/2025	SDB3264120716	(600.00)	3.9694	(2,453.87)	(2,381.61)	0.0000	4.3300	(1,775.3178)	0.0000	0.2951	(1.1745)	0.0000	1	(0.8793)	01/06/2025
603882.SH	01/02/2025	SDB3264120716	(100.00)	3.9694	(433.70)	(396.94)	0.0000	4.3300	(1,775.3178)	0.0000	0.0522	(0.1957)	0.0000	1	(0.1436)	01/06/2025
603882.SH	01/02/2025	SDB3264120716	(7,900.00)	3.9694	(34,669.52)	(31,357.92)	0.0000	4.3300	(1,775.3178)	0.0000	4.1700	(15.4640)	0.0000	1	(11.2940)	01/06/2025
603882.SH	01/02/2025	SDB3264120716	(1,200.00)	3.9694	(5,256.71)	(4,763.23)	0.0000	4.3300	(1,775.3178)	0.0000	0.6323	(2.3490)	0.0000	1	(1.7167)	01/06/2025
603882.SH	01/02/2025	SDB3264120716	(2,900.00)	3.9694	(13,165.82)	(11,511.14)	0.0000	4.3300	(1,775.3178)	0.0000	1.5836	(5.6766)	0.0000	1	(4.0931)	01/06/2025
603882.SH	01/02/2025	SDB3264120716	(2,000.00)	3.9694	(9,094.58)	(7,938.71)	0.0000	4.3300	(1,775.3178)	0.0000	1.0939	(3.9149)	0.0000	1	(2.8211)	01/06/2025
603882.SH	01/02/2025	SDB3264120716	(10,100.00)	3.9694	(47,318.28)	(40,090.51)	0.0000	4.3300	(1,775.3178)	0.0000	5.6913	(19.7704)	0.0000	1	(14.0790)	01/06/2025
603882.SH	01/02/2025	SDB3264120716	(1,900.00)	3.9694	(8,859.62)	(7,541.78)	0.0000	4.3300	(1,775.3178)	0.0000	1.0656	(3.7192)	0.0000	1	(2.6536)	01/06/2025
603882.SH	01/02/2025	SDB3264120716	(1,767.00)	3.9694	(8,276.70)	(7,013.85)	0.0000	4.3300	(1,775.3178)	0.0000	0.9955	(3.4588)	0.0000	1	(2.4633)	01/06/2025
603882.SH	12/31/2024	SDB3264120716	(400.00)	4.1005	(1,660.44)	(1,640.19)	0.0000	4.3300	(1,775.3178)	0.0000	0.3994	(1.6177)	0.0000	2	(1.2183)	01/06/2025
603882.SH	12/31/2024	SDB3264120716	(600.00)	4.1005	(2,453.87)	(2,460.28)	0.0000	4.3300	(1,775.3178)	0.0000	0.5903	(2.4265)	0.0000	2	(1.8363)	01/06/2025
603882.SH	12/31/2024	SDB3264120716	(100.00)	4.1005	(433.70)	(410.05)	0.0000	4.3300	(1,775.3178)	0.0000	0.1043	(0.4044)	0.0000	2	(0.3001)	01/06/2025
603882.SH	12/31/2024	SDB3264120716	(7,900.00)	4.1005	(34,669.52)	(32,393.67)	0.0000	4.3300	(1,775.3178)	0.0000	8.3399	(31.9495)	0.0000	2	(23.6095)	01/06/2025
603882.SH	12/31/2024	SDB3264120716	(1,200.00)	4.1005	(5,256.71)	(4,920.56)	0.0000	4.3300	(1,775.3178)	0.0000	1.2645	(4.8531)	0.0000	2	(3.5886)	01/06/2025
603882.SH	12/31/2024	SDB3264120716	(2,900.00)	4.1005	(13,165.82)	(11,891.35)	0.0000	4.3300	(1,775.3178)	0.0000	3.1671	(11.7283)	0.0000	2	(8.5612)	01/06/2025
603882.SH	12/31/2024	SDB3264120716	(2,000.00)	4.1005	(9,094.58)	(8,200.93)	0.0000	4.3300	(1,775.3178)	0.0000	2.1878	(8.0885)	0.0000	2	(5.9007)	01/06/2025
603882.SH	12/31/2024	SDB3264120716	(10,100.00)	4.1005	(47,318.28)	(41,414.70)	0.0000	4.3300	(1,775.3178)	0.0000	11.3827	(40.8468)	0.0000	2	(29.4641)	01/06/2025
603882.SH	12/31/2024	SDB3264120716	(1,900.00)	4.1005	(8,859.62)	(7,790.88)	0.0000	4.3300	(1,775.3178)	0.0000	2.1312	(7.6841)	0.0000	2	(5.5528)	01/06/2025
603882.SH	12/31/2024	SDB3264120716	(1,767.00)	4.1005	(8,276.70)	(7,245.52)	0.0000	4.3300	(1,775.3178)	0.0000	1.9910	(7.1462)	0.0000	2	(5.1552)	01/06/2025
603882.SH	12/30/2024	SDB3264120716	(400.00)	4.0751	(1,660.44)	(1,630.04)	0.0000	4.3300	(1,775.3178)	0.0000	0.1997	(0.8038)	0.0000	1	(0.6041)	01/06/2025
603882.SH	12/30/2024	SDB3264120716	(600.00)	4.0751	(2,453.87)	(2,445.06)	0.0000	4.3300	(1,775.3178)	0.0000	0.2951	(1.2058)	0.0000	1	(0.9106)	01/06/2025
603882.SH	12/30/2024	SDB3264120716	(100.00)	4.0751	(433.70)	(407.51)	0.0000	4.3300	(1,775.3178)	0.0000	0.0522	(0.2010)	0.0000	1	(0.1488)	01/06/2025
603882.SH	12/30/2024	SDB3264120716	(7,900.00)	4.0751	(34,669.52)	(32,193.26)	0.0000	4.3300	(1,775.3178)	0.0000	4.1700	(15.8759)	0.0000	1	(11.7059)	01/06/2025
603882.SH	12/30/2024	SDB3264120716	(1,200.00)	4.0751	(5,256.71)	(4,890.12)	0.0000	4.3300	(1,775.3178)	0.0000	0.6323	(2.4115)	0.0000	1	(1.7793)	01/06/2025
603882.SH	12/30/2024	SDB3264120716	(2,900.00)	4.0751	(13,165.82)	(11,817.78)	0.0000	4.3300	(1,775.3178)	0.0000	1.5836	(5.8279)	0.0000	1	(4.2443)	01/06/2025
603882.SH	12/30/2024	SDB3264120716	(2,000.00)	4.0751	(9,094.58)	(8,150.19)	0.0000	4.3300	(1,775.3178)	0.0000	1.0939	(4.0192)	0.0000	1	(2.9253)	01/06/2025
603882.SH	12/30/2024	SDB3264120716	(10,100.00)	4.0751	(47,318.28)	(41,158.47)	0.0000	4.3300	(1,775.3178)	0.0000	5.6913	(20.2970)	0.0000	1	(14.6057)	01/06/2025
603882.SH	12/30/2024	SDB3264120716	(1,900.00)	4.0751	(8,859.62)	(7,742.68)	0.0000	4.3300	(1,775.3178)	0.0000	1.0656	(3.8183)	0.0000	1	(2.7526)	01/06/2025
603882.SH	12/30/2024	SDB3264120716	(1,767.00)	4.0751	(8,276.70)	(7,200.69)	0.0000	4.3300	(1,775.3178)	0.0000	0.9955	(3.5510)	0.0000	1	(2.5555)	01/06/2025
603882.SH	12/27/2024	SDB3264120716	(100.00)	4.2282	(433.70)	(422.82)	0.0000	4.3300	(1,800.4485)	0.0000	0.1565	(0.6344)	0.0000	3	(0.4779)	01/06/2025
603882.SH	12/27/2024	SDB3264120716	(7,900.00)	4.2282	(34,669.52)	(33,403.12)	0.0000	4.3300	(1,800.4485)	0.0000	12.5099	(50.1172)	0.0000	3	(37.6072)	01/06/2025
603882.SH	12/27/2024	SDB3264120716	(1,200.00)	4.2282	(5,256.71)	(5,073.89)	0.0000	4.3300	(1,800.4485)	0.0000	1.8968	(7.6127)	0.0000	3	(5.7159)	01/06/2025
603882.SH	12/27/2024	SDB3264120716	(2,900.00)	4.2282	(13,165.82)	(12,261.90)	0.0000	4.3300	(1,800.4485)	0.0000	4.7507	(18.3974)	0.0000	3	(13.6468)	01/06/2025
603882.SH	12/27/2024	SDB3264120716	(2,000.00)	4.2282	(9,094.58)	(8,456.49)	0.0000	4.3300	(1,800.4485)	0.0000	3.2816	(12.6879)	0.0000	3	(9.4063)	01/06/2025
603882.SH	12/27/2024	SDB3264120716	(10,100.00)	4.2282	(47,318.28)	(42,705.25)	0.0000	4.3300	(1,800.4485)	0.0000	17.0740	(64.0738)	0.0000	3	(46.9998)	01/06/2025
603882.SH	12/27/2024	SDB3264120716	(1,900.00)	4.2282	(8,859.62)	(8,033.66)	0.0000	4.3300	(1,800.4485)	0.0000	3.1968	(12.0535)	0.0000	3	(8.8567)	01/06/2025
603882.SH	12/27/2024	SDB3264120716	(1,767.00)	4.2282	(8,276.70)	(7,471.31)	0.0000	4.3300	(1,800.4485)	0.0000	2.9865	(11.2098)	0.0000	3	(8.2232)	01/06/2025
603882.SH	12/26/2024	SDB3264120716	(100.00)	4.2631	(433.70)	(426.31)	0.0000	4.3300	(1,800.4485)	0.0000	0.0522	(0.2132)	0.0000	1	(0.1610)	01/06/2025
603882.SH	12/26/2024	SDB3264120716	(7,900.00)	4.2631	(34,669.52)	(33,678.15)	0.0000	4.3300	(1,800.4485)	0.0000	4.1700	(16.8433)	0.0000	1	(12.6733)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
GUANGZHOU KINGMED DIAGNOSTICS GROUP CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
603882.SH	12/26/2024	SDB3264120716	(1,200.00)	4.2631	(5,256.71)	(5,115.67)	0.0000	4.3300	(1,800.4485)	0.0000	0.6323	(2.5585)	0.0000	1	(1.9262)	01/06/2025
603882.SH	12/26/2024	SDB3264120716	(2,900.00)	4.2631	(13,165.82)	(12,362.87)	0.0000	4.3300	(1,800.4485)	0.0000	1.5836	(6.1830)	0.0000	1	(4.5994)	01/06/2025
603882.SH	12/26/2024	SDB3264120716	(2,000.00)	4.2631	(9,094.58)	(8,526.11)	0.0000	4.3300	(1,800.4485)	0.0000	1.0939	(4.2641)	0.0000	1	(3.1702)	01/06/2025
603882.SH	12/26/2024	SDB3264120716	(10,100.00)	4.2631	(47,318.28)	(43,056.88)	0.0000	4.3300	(1,800.4485)	0.0000	5.6913	(21.5338)	0.0000	1	(15.8425)	01/06/2025
603882.SH	12/26/2024	SDB3264120716	(1,900.00)	4.2631	(8,859.62)	(8,099.81)	0.0000	4.3300	(1,800.4485)	0.0000	1.0656	(4.0509)	0.0000	1	(2.9853)	01/06/2025
603882.SH	12/26/2024	SDB3264120716	(1,767.00)	4.2631	(8,276.70)	(7,532.82)	0.0000	4.3300	(1,800.4485)	0.0000	0.9955	(3.7673)	0.0000	1	(2.7718)	01/06/2025
603882.SH	12/24/2024	SDB3264120716	(100.00)	4.2631	(433.70)	(426.31)	0.0000	4.3300	(1,800.4485)	0.0000	0.1043	(0.4264)	0.0000	2	(0.3221)	01/06/2025
603882.SH	12/24/2024	SDB3264120716	(7,900.00)	4.2631	(34,669.52)	(33,678.15)	0.0000	4.3300	(1,800.4485)	0.0000	8.3399	(33.6865)	0.0000	2	(25.3466)	01/06/2025
603882.SH	12/24/2024	SDB3264120716	(1,200.00)	4.2631	(5,256.71)	(5,115.67)	0.0000	4.3300	(1,800.4485)	0.0000	1.2645	(5.1169)	0.0000	2	(3.8524)	01/06/2025
603882.SH	12/24/2024	SDB3264120716	(2,900.00)	4.2631	(13,165.82)	(12,362.87)	0.0000	4.3300	(1,800.4485)	0.0000	3.1671	(12.3659)	0.0000	2	(9.1988)	01/06/2025
603882.SH	12/24/2024	SDB3264120716	(2,000.00)	4.2631	(9,094.58)	(8,526.11)	0.0000	4.3300	(1,800.4485)	0.0000	2.1878	(8.5282)	0.0000	2	(6.3405)	01/06/2025
603882.SH	12/24/2024	SDB3264120716	(10,100.00)	4.2631	(47,318.28)	(43,056.88)	0.0000	4.3300	(1,800.4485)	0.0000	11.3827	(43.0676)	0.0000	2	(31.6849)	01/06/2025
603882.SH	12/24/2024	SDB3264120716	(1,900.00)	4.2631	(8,859.62)	(8,099.81)	0.0000	4.3300	(1,800.4485)	0.0000	2.1312	(8.1018)	0.0000	2	(5.9706)	01/06/2025
603882.SH	12/24/2024	SDB3264120716	(1,767.00)	4.2631	(8,276.70)	(7,532.82)	0.0000	4.3300	(1,800.4485)	0.0000	1.9910	(7.5347)	0.0000	2	(5.5437)	01/06/2025
603882.SH	12/23/2024	SDB3264120716	(100.00)	4.3400	(433.70)	(434.00)	0.0000	4.3300	(1,800.4485)	0.0000	0.0522	(0.2171)	0.0000	1	(0.1649)	01/06/2025
603882.SH	12/23/2024	SDB3264120716	(7,900.00)	4.3400	(34,669.52)	(34,285.64)	0.0000	4.3300	(1,800.4485)	0.0000	4.1700	(17.1471)	0.0000	1	(12.9711)	01/06/2025
603882.SH	12/23/2024	SDB3264120716	(1,200.00)	4.3400	(5,256.71)	(5,207.94)	0.0000	4.3300	(1,800.4485)	0.0000	0.6323	(2.6046)	0.0000	1	(1.9724)	01/06/2025
603882.SH	12/23/2024	SDB3264120716	(2,900.00)	4.3400	(13,165.82)	(12,585.87)	0.0000	4.3300	(1,800.4485)	0.0000	1.5836	(6.2945)	0.0000	1	(4.7109)	01/06/2025
603882.SH	12/23/2024	SDB3264120716	(2,000.00)	4.3400	(9,094.58)	(8,679.91)	0.0000	4.3300	(1,800.4485)	0.0000	1.0939	(4.3410)	0.0000	1	(3.2472)	01/06/2025
603882.SH	12/23/2024	SDB3264120716	(10,100.00)	4.3400	(47,318.28)	(43,833.54)	0.0000	4.3300	(1,800.4485)	0.0000	5.6913	(21.9222)	0.0000	1	(16.2309)	01/06/2025
603882.SH	12/23/2024	SDB3264120716	(1,900.00)	4.3400	(8,859.62)	(8,245.91)	0.0000	4.3300	(1,800.4485)	0.0000	1.0656	(4.1240)	0.0000	1	(3.0584)	01/06/2025
603882.SH	12/23/2024	SDB3264120716	(1,767.00)	4.3400	(8,276.70)	(7,668.70)	0.0000	4.3300	(1,800.4485)	0.0000	0.9955	(3.8353)	0.0000	1	(2.8398)	01/06/2025
603882.SH	12/20/2024	SDB3264120716	(7,900.00)	4.3295	(34,669.52)	(34,202.98)	0.0000	4.3300	(1,802.2508)	0.0000	12.5099	(51.3686)	0.0000	3	(38.8587)	01/06/2025
603882.SH	12/20/2024	SDB3264120716	(1,200.00)	4.3295	(5,256.71)	(5,195.39)	0.0000	4.3300	(1,802.2508)	0.0000	1.8968	(7.8028)	0.0000	3	(5.9060)	01/06/2025
603882.SH	12/20/2024	SDB3264120716	(2,900.00)	4.3295	(13,165.82)	(12,555.52)	0.0000	4.3300	(1,802.2508)	0.0000	4.7507	(18.8568)	0.0000	3	(14.1062)	01/06/2025
603882.SH	12/20/2024	SDB3264120716	(2,000.00)	4.3295	(9,094.58)	(8,658.98)	0.0000	4.3300	(1,802.2508)	0.0000	3.2816	(13.0047)	0.0000	3	(9.7231)	01/06/2025
603882.SH	12/20/2024	SDB3264120716	(10,100.00)	4.3295	(47,318.28)	(43,727.86)	0.0000	4.3300	(1,802.2508)	0.0000	17.0740	(65.6738)	0.0000	3	(48.5998)	01/06/2025
603882.SH	12/20/2024	SDB3264120716	(1,900.00)	4.3295	(8,859.62)	(8,226.03)	0.0000	4.3300	(1,802.2508)	0.0000	3.1968	(12.3545)	0.0000	3	(9.1576)	01/06/2025
603882.SH	12/20/2024	SDB3264120716	(1,767.00)	4.3295	(8,276.70)	(7,650.21)	0.0000	4.3300	(1,802.2508)	0.0000	2.9865	(11.4897)	0.0000	3	(8.5032)	01/06/2025
603882.SH	12/19/2024	SDB3264120716	(7,900.00)	4.3843	(34,669.52)	(34,636.05)	0.0000	4.5800	(1,802.2508)	0.0000	4.4107	(17.3397)	0.0000	1	(12.9289)	01/06/2025
603882.SH	12/19/2024	SDB3264120716	(1,200.00)	4.3843	(5,256.71)	(5,261.17)	0.0000	4.5800	(1,802.2508)	0.0000	0.6688	(2.6399)	0.0000	1	(1.9651)	01/06/2025
603882.SH	12/19/2024	SDB3264120716	(2,900.00)	4.3843	(13,165.82)	(12,714.50)	0.0000	4.5800	(1,802.2508)	0.0000	1.6750	(6.3652)	0.0000	1	(4.6902)	01/06/2025
603882.SH	12/19/2024	SDB3264120716	(2,000.00)	4.3843	(9,094.58)	(8,768.62)	0.0000	4.5800	(1,802.2508)	0.0000	1.1570	(4.3898)	0.0000	1	(3.2328)	01/06/2025
603882.SH	12/19/2024	SDB3264120716	(10,100.00)	4.3843	(47,318.28)	(44,281.53)	0.0000	4.5800	(1,802.2508)	0.0000	6.0199	(22.1685)	0.0000	1	(16.1485)	01/06/2025
603882.SH	12/19/2024	SDB3264120716	(1,900.00)	4.3843	(8,859.62)	(8,330.19)	0.0000	4.5800	(1,802.2508)	0.0000	1.1271	(4.1703)	0.0000	1	(3.0432)	01/06/2025
603882.SH	12/19/2024	SDB3264120716	(1,767.00)	4.3843	(8,276.70)	(7,747.08)	0.0000	4.5800	(1,802.2508)	0.0000	1.0530	(3.8784)	0.0000	1	(2.8254)	01/06/2025
603882.SH	12/18/2024	SDB3264120716	(2,900.00)	4.4796	(13,165.82)	(12,990.75)	0.0000	4.5800	(1,802.2563)	0.0000	1.6750	(6.5035)	0.0000	1	(4.8285)	01/06/2025
603882.SH	12/18/2024	SDB3264120716	(2,000.00)	4.4796	(9,094.58)	(8,959.14)	0.0000	4.5800	(1,802.2563)	0.0000	1.1570	(4.4852)	0.0000	1	(3.3282)	01/06/2025
603882.SH	12/18/2024	SDB3264120716	(10,100.00)	4.4796	(47,318.28)	(45,243.64)	0.0000	4.5800	(1,802.2563)	0.0000	6.0199	(22.6502)	0.0000	1	(16.6302)	01/06/2025
603882.SH	12/18/2024	SDB3264120716	(1,900.00)	4.4796	(8,859.62)	(8,511.18)	0.0000	4.5800	(1,802.2563)	0.0000	1.1271	(4.2609)	0.0000	1	(3.1338)	01/06/2025
603882.SH	12/18/2024	SDB3264120716	(1,767.00)	4.4796	(8,276.70)	(7,915.40)	0.0000	4.5800	(1,802.2563)	0.0000	1.0530	(3.9627)	0.0000	1	(2.9097)	01/06/2025
603882.SH	12/18/2024	SDB3264120716	(4,833.00)	4.4796	(22,637.97)	(21,649.75)	0.0000	4.5800	(1,802.2563)	0.0000	2.8801	(10.8384)	0.0000	1	(7.9584)	01/06/2025
603882.SH	12/18/2024	SDB3264120716	(4,200.00)	4.4796	(19,647.18)	(18,814.19)	0.0000	4.5800	(1,802.2563)	0.0000	2.4996	(9.4189)	0.0000	1	(6.9193)	01/06/2025
603882.SH	12/17/2024	SDB3264120716	(10,100.00)	4.6668	(47,318.28)	(47,135.14)	0.0000	4.5800	(1,797.3684)	0.0000	6.0199	(23.5331)	0.0000	1	(17.5132)	01/06/2025
603882.SH	12/17/2024	SDB3264120716	(1,900.00)	4.6668	(8,859.62)	(8,867.01)	0.0000	4.5800	(1,797.3684)	0.0000	1.1271	(4.4270)	0.0000	1	(3.2999)	01/06/2025
603882.SH	12/17/2024	SDB3264120716	(1,767.00)	4.6668	(8,276.70)	(8,246.32)	0.0000	4.5800	(1,797.3684)	0.0000	1.0530	(4.1171)	0.0000	1	(3.0641)	01/06/2025
603882.SH	12/17/2024	SDB3264120716	(4,833.00)	4.6668	(22,637.97)	(22,554.87)	0.0000	4.5800	(1,797.3684)	0.0000	2.8801	(11.2609)	0.0000	1	(8.3809)	01/06/2025
603882.SH	12/17/2024	SDB3264120716	(4,200.00)	4.6668	(19,647.18)	(19,600.75)	0.0000	4.5800	(1,797.3684)	0.0000	2.4996	(9.7860)	0.0000	1	(7.2865)	01/06/2025
603882.SH	12/16/2024	SDB3264120716	(1,767.00)	4.6840	(8,276.70)	(8,276.70)	0.0000	4.5800	(1,850.0000)	0.0000	1.0530	(4.2533)	0.0000	1	(3.2003)	01/06/2025
603882.SH	12/16/2024	SDB3264120716	(4,833.00)	4.6840	(22,637.97)	(22,637.97)	0.0000	4.5800	(1,850.0000)	0.0000	2.8801	(11.6334)	0.0000	1	(8.7534)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
GUANGZHOU KINGMED DIAGNOSTICS GROUP CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
603882.SH	12/16/2024	SDB3264120716	(4,200.00)	4.6779	(19,647.18)	(19,647.18)	0.0000	4.5800	(1,850.0000)	0.0000	2.4996	(10.0965)	0.0000	1	(7.5969)	01/06/2025
603882.SH	12/12/2024	SDB3263985642	(2,700.00)	4.6612	(12,585.14)	(12,585.14)	0.0000	4.5800	(1,750.0000)	0.0000	1.6011	(6.1178)	0.0000	1	(4.5167)	01/06/2025
603882.SH	12/06/2024	SDB3262681190	(1,600.00)	4.5852	(7,364.91)	(7,336.39)	0.0000	4.5800	(1,684.2555)	0.0000	2.8109	(10.2970)	0.0000	3	(7.4860)	01/06/2025
603882.SH	12/06/2024	SDB3262681190	(500.00)	4.5852	(2,300.86)	(2,292.62)	0.0000	4.5800	(1,684.2555)	0.0000	0.8782	(3.2178)	0.0000	3	(2.3396)	01/06/2025
603882.SH	12/06/2024	SDB3262681190	(4,200.00)	4.5852	(18,712.71)	(19,258.03)	0.0000	4.5800	(1,684.2555)	0.0000	7.1420	(27.0295)	0.0000	3	(19.8875)	01/06/2025
603882.SH	12/06/2024	SDB3262681190	(3,500.00)	4.5852	(15,593.93)	(16,048.36)	0.0000	4.5800	(1,684.2555)	0.0000	5.9517	(22.5246)	0.0000	3	(16.5729)	01/06/2025
603882.SH	12/06/2024	SDB3262681190	(2,900.00)	4.5852	(12,920.68)	(13,297.21)	0.0000	4.5800	(1,684.2555)	0.0000	4.9314	(18.6633)	0.0000	3	(13.7319)	01/06/2025
603882.SH	12/06/2024	SDB3262681190	(400.00)	4.5852	(1,782.16)	(1,834.10)	0.0000	4.5800	(1,684.2555)	0.0000	0.6802	(2.5742)	0.0000	3	(1.8940)	01/06/2025
603882.SH	12/06/2024	SDB3262681190	(2,100.00)	4.5852	(9,356.36)	(9,629.02)	0.0000	4.5800	(1,684.2555)	0.0000	3.5710	(13.5148)	0.0000	3	(9.9438)	01/06/2025
603882.SH	12/06/2024	SDB3262681190	(100.00)	4.5852	(445.54)	(458.52)	0.0000	4.5800	(1,684.2555)	0.0000	0.1700	(0.6436)	0.0000	3	(0.4735)	01/06/2025
603882.SH	12/06/2024	SDB3262681190	(4,304.00)	4.5852	(19,176.08)	(19,734.90)	0.0000	4.5800	(1,684.2555)	0.0000	7.3189	(27.6988)	0.0000	3	(20.3800)	01/06/2025
603882.SH	12/06/2024	SDB3262681190	(2,600.00)	4.5852	(11,584.06)	(11,921.64)	0.0000	4.5800	(1,684.2555)	0.0000	4.4212	(16.7326)	0.0000	3	(12.3113)	01/06/2025
603882.SH	12/06/2024	SDB3262681190	(2,300.00)	4.5852	(10,247.44)	(10,546.07)	0.0000	4.5800	(1,684.2555)	0.0000	3.9111	(14.8019)	0.0000	3	(10.8908)	01/06/2025
603882.SH	12/06/2024	SDB3262681190	(3,700.00)	4.5852	(16,485.01)	(16,965.41)	0.0000	4.5800	(1,684.2555)	0.0000	6.2918	(23.8117)	0.0000	3	(17.5200)	01/06/2025
603882.SH	12/06/2024	SDB3262681190	(7,900.00)	4.5852	(35,197.72)	(36,223.44)	0.0000	4.5800	(1,684.2555)	0.0000	13.4338	(50.8413)	0.0000	3	(37.4075)	01/06/2025
603882.SH	12/06/2024	SDB3262681190	(4,400.00)	4.5852	(19,603.80)	(20,175.08)	0.0000	4.5800	(1,684.2555)	0.0000	7.4821	(28.3167)	0.0000	3	(20.8345)	01/06/2025
603882.SH	12/06/2024	SDB3262681190	(4,900.00)	4.5852	(21,831.50)	(22,467.71)	0.0000	4.5800	(1,684.2555)	0.0000	8.3324	(31.5345)	0.0000	3	(23.2021)	01/06/2025
603882.SH	12/06/2024	SDB3262681190	(2,200.00)	4.5852	(9,801.90)	(10,087.54)	0.0000	4.5800	(1,684.2555)	0.0000	3.7411	(14.1583)	0.0000	3	(10.4173)	01/06/2025
603882.SH	12/05/2024	SDB3262681190	(4,200.00)	4.5920	(18,712.71)	(19,286.49)	0.0000	4.5800	(1,677.7601)	0.0000	2.3807	(8.9884)	0.0000	1	(6.6077)	01/06/2025
603882.SH	12/05/2024	SDB3262681190	(3,500.00)	4.5920	(15,593.93)	(16,072.08)	0.0000	4.5800	(1,677.7601)	0.0000	1.9839	(7.4903)	0.0000	1	(5.5064)	01/06/2025
603882.SH	12/05/2024	SDB3262681190	(2,900.00)	4.5920	(12,920.68)	(13,316.86)	0.0000	4.5800	(1,677.7601)	0.0000	1.6438	(6.2063)	0.0000	1	(4.5625)	01/06/2025
603882.SH	12/05/2024	SDB3262681190	(400.00)	4.5920	(1,782.16)	(1,836.81)	0.0000	4.5800	(1,677.7601)	0.0000	0.2267	(0.8560)	0.0000	1	(0.6293)	01/06/2025
603882.SH	12/05/2024	SDB3262681190	(2,100.00)	4.5920	(9,356.36)	(9,643.25)	0.0000	4.5800	(1,677.7601)	0.0000	1.1903	(4.4942)	0.0000	1	(3.3038)	01/06/2025
603882.SH	12/05/2024	SDB3262681190	(100.00)	4.5920	(445.54)	(459.20)	0.0000	4.5800	(1,677.7601)	0.0000	0.0567	(0.2140)	0.0000	1	(0.1573)	01/06/2025
603882.SH	12/05/2024	SDB3262681190	(4,304.00)	4.5920	(19,176.08)	(19,764.06)	0.0000	4.5800	(1,677.7601)	0.0000	2.4396	(9.2109)	0.0000	1	(6.7713)	01/06/2025
603882.SH	12/05/2024	SDB3262681190	(2,600.00)	4.5920	(11,584.06)	(11,939.26)	0.0000	4.5800	(1,677.7601)	0.0000	1.4737	(5.5642)	0.0000	1	(4.0905)	01/06/2025
603882.SH	12/05/2024	SDB3262681190	(2,300.00)	4.5920	(10,247.44)	(10,561.65)	0.0000	4.5800	(1,677.7601)	0.0000	1.3037	(4.9222)	0.0000	1	(3.6185)	01/06/2025
603882.SH	12/05/2024	SDB3262681190	(3,700.00)	4.5920	(16,485.01)	(16,990.48)	0.0000	4.5800	(1,677.7601)	0.0000	2.0973	(7.9183)	0.0000	1	(5.8211)	01/06/2025
603882.SH	12/05/2024	SDB3262681190	(7,900.00)	4.5920	(35,197.72)	(36,276.97)	0.0000	4.5800	(1,677.7601)	0.0000	4.4779	(16.9067)	0.0000	1	(12.4288)	01/06/2025
603882.SH	12/05/2024	SDB3262681190	(4,400.00)	4.5920	(19,603.80)	(20,204.90)	0.0000	4.5800	(1,677.7601)	0.0000	2.4940	(9.4164)	0.0000	1	(6.9223)	01/06/2025
603882.SH	12/05/2024	SDB3262681190	(4,900.00)	4.5920	(21,831.50)	(22,500.91)	0.0000	4.5800	(1,677.7601)	0.0000	2.7775	(10.4864)	0.0000	1	(7.7090)	01/06/2025
603882.SH	12/05/2024	SDB3262681190	(2,200.00)	4.5920	(9,801.90)	(10,102.45)	0.0000	4.5800	(1,677.7601)	0.0000	1.2470	(4.7082)	0.0000	1	(3.4612)	01/06/2025
603882.SH	12/04/2024	SDB3262681190	(4,200.00)	4.4554	(18,712.71)	(18,712.71)	0.0000	4.5800	(1,677.7601)	0.0000	2.3807	(8.7210)	0.0000	1	(6.3403)	01/06/2025
603882.SH	12/04/2024	SDB3262681190	(3,500.00)	4.4554	(15,593.93)	(15,593.93)	0.0000	4.5800	(1,677.7601)	0.0000	1.9839	(7.2675)	0.0000	1	(5.2836)	01/06/2025
603882.SH	12/04/2024	SDB3262681190	(2,900.00)	4.4554	(12,920.68)	(12,920.68)	0.0000	4.5800	(1,677.7601)	0.0000	1.6438	(6.0216)	0.0000	1	(4.3778)	01/06/2025
603882.SH	12/04/2024	SDB3262681190	(400.00)	4.4554	(1,782.16)	(1,782.16)	0.0000	4.5800	(1,677.7601)	0.0000	0.2267	(0.8306)	0.0000	1	(0.6038)	01/06/2025
603882.SH	12/04/2024	SDB3262681190	(2,100.00)	4.4554	(9,356.36)	(9,356.36)	0.0000	4.5800	(1,677.7601)	0.0000	1.1903	(4.3605)	0.0000	1	(3.1701)	01/06/2025
603882.SH	12/04/2024	SDB3262681190	(100.00)	4.4554	(445.54)	(445.54)	0.0000	4.5800	(1,677.7601)	0.0000	0.0567	(0.2076)	0.0000	1	(0.1510)	01/06/2025
603882.SH	12/04/2024	SDB3262681190	(4,304.00)	4.4554	(19,176.08)	(19,176.08)	0.0000	4.5800	(1,677.7601)	0.0000	2.4396	(8.9369)	0.0000	1	(6.4973)	01/06/2025
603882.SH	12/04/2024	SDB3262681190	(2,600.00)	4.4554	(11,584.06)	(11,584.06)	0.0000	4.5800	(1,677.7601)	0.0000	1.4737	(5.3987)	0.0000	1	(3.9249)	01/06/2025
603882.SH	12/04/2024	SDB3262681190	(2,300.00)	4.4554	(10,247.44)	(10,247.44)	0.0000	4.5800	(1,677.7601)	0.0000	1.3037	(4.7758)	0.0000	1	(3.4721)	01/06/2025
603882.SH	12/04/2024	SDB3262681190	(3,700.00)	4.4554	(16,485.01)	(16,485.01)	0.0000	4.5800	(1,677.7601)	0.0000	2.0973	(7.6827)	0.0000	1	(5.5855)	01/06/2025
603882.SH	12/04/2024	SDB3262681190	(7,900.00)	4.4554	(35,197.72)	(35,197.72)	0.0000	4.5800	(1,677.7601)	0.0000	4.4779	(16.4037)	0.0000	1	(11.9258)	01/06/2025
603882.SH	12/04/2024	SDB3262681190	(4,400.00)	4.4554	(19,603.80)	(19,603.80)	0.0000	4.5800	(1,677.7601)	0.0000	2.4940	(9.1362)	0.0000	1	(6.6422)	01/06/2025
603882.SH	12/04/2024	SDB3262681190	(4,900.00)	4.4554	(21,831.50)	(21,831.50)	0.0000	4.5800	(1,677.7601)	0.0000	2.7775	(10.1744)	0.0000	1	(7.3970)	01/06/2025
603882.SH	12/04/2024	SDB3262681190	(2,200.00)	4.4554	(9,801.90)	(9,801.90)	0.0000	4.5800	(1,677.7601)	0.0000	1.2470	(4.5681)	0.0000	1	(3.3211)	01/06/2025
TOTAL GUANGZHOU KINGMED DIAGNOSTICS GROUP CO LTD CMN CLASS A SERIES NORTHBOUND												449.9306	(1,698.3176)	0.0000	(1,248.3869)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
GUANGZHOU SIE CONSULTING CO LTD CMN CLASS A SERIES NORTHBOUND																
300687.ZK	12/12/2024	SDB3263040678	(2,700.00)	2.9294	(6,996.12)	(7,909.27)	0.0000	4.5800	(2,175.0000)	0.0000	0.8901	(4.7785)	0.0000	1	(3.8885)	01/06/2025
300687.ZK	12/12/2024	SDB3263040678	(1,300.00)	2.9294	(3,368.50)	(3,808.17)	0.0000	4.5800	(2,175.0000)	0.0000	0.4285	(2.3008)	0.0000	1	(1.8722)	01/06/2025
300687.ZK	12/11/2024	SDB3263040678	(2,700.00)	2.9752	(6,996.12)	(8,033.13)	0.0000	4.5800	(2,175.0000)	0.0000	0.8901	(4.8533)	0.0000	1	(3.9633)	01/06/2025
300687.ZK	12/11/2024	SDB3263040678	(1,300.00)	2.9752	(3,368.50)	(3,867.80)	0.0000	4.5800	(2,175.0000)	0.0000	0.4285	(2.3368)	0.0000	1	(1.9082)	01/06/2025
300687.ZK	12/10/2024	SDB3263040678	(2,700.00)	2.8891	(6,996.12)	(7,800.59)	0.0000	4.5800	(2,175.0000)	0.0000	0.8901	(4.7129)	0.0000	1	(3.8228)	01/06/2025
300687.ZK	12/10/2024	SDB3263040678	(1,300.00)	2.8891	(3,368.50)	(3,755.84)	0.0000	4.5800	(2,175.0000)	0.0000	0.4285	(2.2692)	0.0000	1	(1.8406)	01/06/2025
300687.ZK	12/09/2024	SDB3263040678	(2,700.00)	2.6438	(6,996.12)	(7,138.23)	0.0000	4.5800	(2,175.0000)	0.0000	0.8901	(4.3127)	0.0000	1	(3.4226)	01/06/2025
300687.ZK	12/09/2024	SDB3263040678	(1,300.00)	2.6438	(3,368.50)	(3,436.93)	0.0000	4.5800	(2,175.0000)	0.0000	0.4285	(2.0765)	0.0000	1	(1.6479)	01/06/2025
300687.ZK	12/06/2024	SDB3263040678	(2,700.00)	2.7153	(6,996.12)	(7,331.19)	0.0000	4.5800	(2,175.0000)	0.0000	2.6702	(13.2878)	0.0000	3	(10.6176)	01/06/2025
300687.ZK	12/06/2024	SDB3263040678	(1,300.00)	2.7153	(3,368.50)	(3,529.83)	0.0000	4.5800	(2,175.0000)	0.0000	1.2856	(6.3978)	0.0000	3	(5.1122)	01/06/2025
300687.ZK	12/05/2024	SDB3263040678	(2,700.00)	2.6419	(6,996.12)	(7,133.01)	0.0000	4.5800	(2,175.0000)	0.0000	0.8901	(4.3095)	0.0000	1	(3.4195)	01/06/2025
300687.ZK	12/05/2024	SDB3263040678	(1,300.00)	2.6419	(3,368.50)	(3,434.41)	0.0000	4.5800	(2,175.0000)	0.0000	0.4285	(2.0750)	0.0000	1	(1.6464)	01/06/2025
300687.ZK	12/04/2024	SDB3263040678	(2,700.00)	2.5912	(6,996.12)	(6,996.12)	0.0000	4.5800	(2,175.0000)	0.0000	0.8901	(4.2268)	0.0000	1	(3.3368)	01/06/2025
300687.ZK	12/04/2024	SDB3263040678	(1,300.00)	2.5912	(3,368.50)	(3,368.50)	0.0000	4.5800	(2,175.0000)	0.0000	0.4285	(2.0351)	0.0000	1	(1.6066)	01/06/2025
TOTAL GUANGZHOU SIE CONSULTING CO LTD CMN CLASS A SERIES NORTHBOUND											11.8675	(59.9726)	0.0000		(48.1051)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
GUANGZHOU ZHUJIANG BREWERY CO., LTD. CMN CLASS A SERIES NORTHBOUND																
002461.ZK	01/03/2025	SDB3264649873	(1,400.00)	1.3585	(1,894.81)	(1,901.91)	0.0000	4.3300	(1,093.1672)	0.0000	0.6837	(1.7326)	0.0000	3	(1.0489)	01/06/2025
002461.ZK	01/03/2025	SDB3264649873	(4,500.00)	1.3585	(6,092.82)	(6,113.28)	0.0000	4.3300	(1,093.1672)	0.0000	2.1985	(5.5690)	0.0000	3	(3.3705)	01/06/2025
002461.ZK	01/03/2025	SDB3264649873	(800.00)	1.3585	(1,065.30)	(1,086.80)	0.0000	4.3300	(1,093.1672)	0.0000	0.3844	(0.9900)	0.0000	3	(0.6057)	01/06/2025
002461.ZK	01/03/2025	SDB3264649873	(12,100.00)	1.3585	(16,202.23)	(16,437.92)	0.0000	4.3300	(1,093.1672)	0.0000	5.8463	(14.9745)	0.0000	3	(9.1282)	01/06/2025
002461.ZK	01/03/2025	SDB3264649873	(7,800.00)	1.3585	(10,304.32)	(10,596.35)	0.0000	4.3300	(1,093.1672)	0.0000	3.7181	(9.6530)	0.0000	3	(5.9348)	01/06/2025
002461.ZK	01/03/2025	SDB3264649873	(35,600.00)	1.3585	(47,081.36)	(48,362.81)	0.0000	4.3300	(1,093.1672)	0.0000	16.9885	(44.0572)	0.0000	3	(27.0687)	01/06/2025
002461.ZK	01/02/2025	SDB3264649873	(800.00)	1.3514	(1,065.30)	(1,081.13)	0.0000	4.3300	(1,047.9129)	0.0000	0.1281	(0.3147)	0.0000	1	(0.1866)	01/06/2025
002461.ZK	01/02/2025	SDB3264649873	(12,100.00)	1.3514	(16,202.23)	(16,352.13)	0.0000	4.3300	(1,047.9129)	0.0000	1.9488	(4.7599)	0.0000	1	(2.8111)	01/06/2025
002461.ZK	01/02/2025	SDB3264649873	(7,800.00)	1.3514	(10,304.32)	(10,541.04)	0.0000	4.3300	(1,047.9129)	0.0000	1.2394	(3.0684)	0.0000	1	(1.8290)	01/06/2025
002461.ZK	01/02/2025	SDB3264649873	(35,600.00)	1.3514	(47,081.36)	(48,110.41)	0.0000	4.3300	(1,047.9129)	0.0000	5.6628	(14.0043)	0.0000	1	(8.3415)	01/06/2025
002461.ZK	12/31/2024	SDB3264649873	(800.00)	1.3499	(1,065.30)	(1,079.95)	0.0000	4.3300	(1,047.9129)	0.0000	0.2563	(0.6287)	0.0000	2	(0.3725)	01/06/2025
002461.ZK	12/31/2024	SDB3264649873	(12,100.00)	1.3499	(16,202.23)	(16,334.23)	0.0000	4.3300	(1,047.9129)	0.0000	3.8975	(9.5094)	0.0000	2	(5.6118)	01/06/2025
002461.ZK	12/31/2024	SDB3264649873	(7,800.00)	1.3499	(10,304.32)	(10,529.50)	0.0000	4.3300	(1,047.9129)	0.0000	2.4788	(6.1300)	0.0000	2	(3.6512)	01/06/2025
002461.ZK	12/31/2024	SDB3264649873	(35,600.00)	1.3499	(47,081.36)	(48,057.72)	0.0000	4.3300	(1,047.9129)	0.0000	11.3257	(27.9779)	0.0000	2	(16.6523)	01/06/2025
002461.ZK	12/30/2024	SDB3264649873	(7,800.00)	1.3211	(10,304.32)	(10,304.32)	0.0000	4.3300	(1,025.0000)	0.0000	1.2394	(2.9339)	0.0000	1	(1.6945)	01/06/2025
002461.ZK	12/30/2024	SDB3264649873	(35,600.00)	1.3225	(47,081.36)	(47,081.36)	0.0000	4.3300	(1,025.0000)	0.0000	5.6628	(13.4051)	0.0000	1	(7.7423)	01/06/2025
TOTAL GUANGZHOU ZHUJIANG BREWERY CO., LTD. CMN CLASS A SERIES NORTHBOUND												63.6592	(159.7086)	0.0000	(96.0495)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
GUIZHOU PANJIANG REFINED COAL CO., LTD. CMN CLASS A SERIES NORTHBOUND																
600395.SH	01/03/2025	SDB3264453047	(16,100.00)	0.6964	(11,194.99)	(11,211.30)	0.0000	4.3300	(2,268.7950)	0.0000	4.0395	(21.1968)	0.0000	3	(17.1573)	01/06/2025
600395.SH	01/03/2025	SDB3264453047	(3,100.00)	0.6964	(2,155.47)	(2,158.70)	0.0000	4.3300	(2,268.7950)	0.0000	0.7778	(4.0814)	0.0000	3	(3.3036)	01/06/2025
600395.SH	01/03/2025	SDB3264453047	(6,600.00)	0.6964	(4,513.75)	(4,595.94)	0.0000	4.3300	(2,268.7950)	0.0000	1.6287	(6.6894)	0.0000	3	(7.0607)	01/06/2025
600395.SH	01/03/2025	SDB3264453047	(200.00)	0.6964	(137.00)	(139.27)	0.0000	4.3300	(2,268.7950)	0.0000	0.0494	(0.2633)	0.0000	3	(0.2139)	01/06/2025
600395.SH	01/03/2025	SDB3264453047	(32,700.00)	0.6964	(22,426.48)	(22,770.78)	0.0000	4.3300	(2,268.7950)	0.0000	8.0922	(43.0519)	0.0000	3	(34.9596)	01/06/2025
600395.SH	01/03/2025	SDB3264453047	(2,900.00)	0.6964	(1,984.92)	(2,019.43)	0.0000	4.3300	(2,268.7950)	0.0000	0.7162	(3.8181)	0.0000	3	(3.1018)	01/06/2025
600395.SH	01/03/2025	SDB3264453047	(392,400.00)	0.6964	(276,255.88)	(273,249.31)	0.0000	4.3300	(2,268.7950)	0.0000	99.6823	(516.6222)	0.0000	3	(416.9399)	01/06/2025
600395.SH	01/03/2025	SDB3264453047	(3,700.00)	0.6964	(2,610.25)	(2,576.51)	0.0000	4.3300	(2,268.7950)	0.0000	0.9419	(4.8713)	0.0000	3	(3.9294)	01/06/2025
600395.SH	01/02/2025	SDB3264453047	(6,600.00)	0.6928	(4,513.75)	(4,572.63)	0.0000	4.3300	(2,271.8072)	0.0000	0.5429	(2.8856)	0.0000	1	(2.3427)	01/06/2025
600395.SH	01/02/2025	SDB3264453047	(200.00)	0.6928	(137.00)	(138.56)	0.0000	4.3300	(2,271.8072)	0.0000	0.0165	(0.0874)	0.0000	1	(0.0710)	01/06/2025
600395.SH	01/02/2025	SDB3264453047	(32,700.00)	0.6928	(22,426.48)	(22,655.31)	0.0000	4.3300	(2,271.8072)	0.0000	2.6974	(14.2968)	0.0000	1	(11.5994)	01/06/2025
600395.SH	01/02/2025	SDB3264453047	(2,900.00)	0.6928	(1,984.92)	(2,009.19)	0.0000	4.3300	(2,271.8072)	0.0000	0.2387	(1.2679)	0.0000	1	(1.0292)	01/06/2025
600395.SH	01/02/2025	SDB3264453047	(392,400.00)	0.6928	(276,255.88)	(271,863.75)	0.0000	4.3300	(2,271.8072)	0.0000	33.2274	(171.5617)	0.0000	1	(138.3342)	01/06/2025
600395.SH	01/02/2025	SDB3264453047	(3,700.00)	0.6928	(2,610.25)	(2,563.45)	0.0000	4.3300	(2,271.8072)	0.0000	0.3140	(1.6177)	0.0000	1	(1.3037)	01/06/2025
600395.SH	12/31/2024	SDB3264453047	(6,600.00)	0.6873	(4,513.75)	(4,536.11)	0.0000	4.3300	(2,271.8072)	0.0000	1.0858	(5.7251)	0.0000	2	(4.6393)	01/06/2025
600395.SH	12/31/2024	SDB3264453047	(200.00)	0.6873	(137.00)	(137.46)	0.0000	4.3300	(2,271.8072)	0.0000	0.0330	(0.1735)	0.0000	2	(0.1405)	01/06/2025
600395.SH	12/31/2024	SDB3264453047	(32,700.00)	0.6873	(22,426.48)	(22,474.38)	0.0000	4.3300	(2,271.8072)	0.0000	5.3948	(28.3653)	0.0000	2	(22.9704)	01/06/2025
600395.SH	12/31/2024	SDB3264453047	(2,900.00)	0.6873	(1,984.92)	(1,993.14)	0.0000	4.3300	(2,271.8072)	0.0000	0.4775	(2.5156)	0.0000	2	(2.0381)	01/06/2025
600395.SH	12/31/2024	SDB3264453047	(392,400.00)	0.6873	(276,255.88)	(269,692.60)	0.0000	4.3300	(2,271.8072)	0.0000	66.4549	(340.3831)	0.0000	2	(273.9282)	01/06/2025
600395.SH	12/31/2024	SDB3264453047	(3,700.00)	0.6873	(2,610.25)	(2,542.97)	0.0000	4.3300	(2,271.8072)	0.0000	0.6279	(3.2095)	0.0000	2	(2.5816)	01/06/2025
600395.SH	12/30/2024	SDB3264453047	(6,600.00)	0.6748	(4,513.75)	(4,454.00)	0.0000	4.3300	(2,271.8072)	0.0000	0.5429	(2.8107)	0.0000	1	(2.2678)	01/06/2025
600395.SH	12/30/2024	SDB3264453047	(200.00)	0.6748	(137.00)	(134.97)	0.0000	4.3300	(2,271.8072)	0.0000	0.0165	(0.0852)	0.0000	1	(0.0687)	01/06/2025
600395.SH	12/30/2024	SDB3264453047	(32,700.00)	0.6748	(22,426.48)	(22,067.53)	0.0000	4.3300	(2,271.8072)	0.0000	2.6974	(13.9259)	0.0000	1	(11.2285)	01/06/2025
600395.SH	12/30/2024	SDB3264453047	(2,900.00)	0.6748	(1,984.92)	(1,957.06)	0.0000	4.3300	(2,271.8072)	0.0000	0.2387	(1.2350)	0.0000	1	(0.9963)	01/06/2025
600395.SH	12/30/2024	SDB3264453047	(392,400.00)	0.6748	(276,255.88)	(264,810.36)	0.0000	4.3300	(2,271.8072)	0.0000	33.2274	(167.1106)	0.0000	1	(133.8831)	01/06/2025
600395.SH	12/30/2024	SDB3264453047	(3,700.00)	0.6748	(2,610.25)	(2,496.94)	0.0000	4.3300	(2,271.8072)	0.0000	0.3140	(1.5757)	0.0000	1	(1.2618)	01/06/2025
600395.SH	12/27/2024	SDB3264453047	(6,600.00)	0.6828	(4,513.75)	(4,506.57)	0.0000	4.3300	(2,271.8072)	0.0000	1.6287	(8.5317)	0.0000	3	(6.9030)	01/06/2025
600395.SH	12/27/2024	SDB3264453047	(200.00)	0.6828	(137.00)	(136.56)	0.0000	4.3300	(2,271.8072)	0.0000	0.0494	(0.2585)	0.0000	3	(0.2091)	01/06/2025
600395.SH	12/27/2024	SDB3264453047	(32,700.00)	0.6828	(22,426.48)	(22,327.99)	0.0000	4.3300	(2,271.8072)	0.0000	8.0922	(42.2707)	0.0000	3	(34.1785)	01/06/2025
600395.SH	12/27/2024	SDB3264453047	(2,900.00)	0.6828	(1,984.92)	(1,980.16)	0.0000	4.3300	(2,271.8072)	0.0000	0.7162	(3.7488)	0.0000	3	(3.0326)	01/06/2025
600395.SH	12/27/2024	SDB3264453047	(392,400.00)	0.6828	(276,255.88)	(267,935.82)	0.0000	4.3300	(2,271.8072)	0.0000	99.6823	(507.2488)	0.0000	3	(407.5664)	01/06/2025
600395.SH	12/27/2024	SDB3264453047	(3,700.00)	0.6828	(2,610.25)	(2,526.41)	0.0000	4.3300	(2,271.8072)	0.0000	0.9419	(4.7829)	0.0000	3	(3.8411)	01/06/2025
600395.SH	12/26/2024	SDB3264453047	(32,700.00)	0.6864	(22,426.48)	(22,443.81)	0.0000	4.3300	(2,272.9383)	0.0000	2.6974	(14.1704)	0.0000	1	(11.4730)	01/06/2025
600395.SH	12/26/2024	SDB3264453047	(2,900.00)	0.6864	(1,984.92)	(1,990.43)	0.0000	4.3300	(2,272.9383)	0.0000	0.2387	(1.2567)	0.0000	1	(1.0180)	01/06/2025
600395.SH	12/26/2024	SDB3264453047	(392,400.00)	0.6864	(276,255.88)	(269,325.70)	0.0000	4.3300	(2,272.9383)	0.0000	33.2274	(170.0446)	0.0000	1	(136.8172)	01/06/2025
600395.SH	12/26/2024	SDB3264453047	(3,700.00)	0.6864	(2,610.25)	(2,539.51)	0.0000	4.3300	(2,272.9383)	0.0000	0.3140	(1.6034)	0.0000	1	(1.2894)	01/06/2025
600395.SH	12/24/2024	SDB3264453047	(32,700.00)	0.6864	(22,426.48)	(22,443.81)	0.0000	4.3300	(2,272.9383)	0.0000	5.3948	(28.3408)	0.0000	2	(22.9460)	01/06/2025
600395.SH	12/24/2024	SDB3264453047	(2,900.00)	0.6864	(1,984.92)	(1,990.43)	0.0000	4.3300	(2,272.9383)	0.0000	0.4775	(2.5134)	0.0000	2	(2.0359)	01/06/2025
600395.SH	12/24/2024	SDB3264453047	(392,400.00)	0.6864	(276,255.88)	(269,325.70)	0.0000	4.3300	(2,272.9383)	0.0000	66.4549	(340.0893)	0.0000	2	(273.6344)	01/06/2025
600395.SH	12/24/2024	SDB3264453047	(3,700.00)	0.6864	(2,610.25)	(2,539.51)	0.0000	4.3300	(2,272.9383)	0.0000	0.6279	(3.2068)	0.0000	2	(2.5788)	01/06/2025
600395.SH	12/23/2024	SDB3264453047	(392,400.00)	0.7040	(276,255.88)	(276,255.88)	0.0000	4.3300	(2,275.0000)	0.0000	33.2274	(174.5784)	0.0000	1	(141.3509)	01/06/2025
600395.SH	12/23/2024	SDB3264453047	(3,700.00)	0.7055	(2,610.25)	(2,610.25)	0.0000	4.3300	(2,275.0000)	0.0000	0.3140	(1.6495)	0.0000	1	(1.3356)	01/06/2025
600395.SH	12/17/2024	SDB3264120692	(7,800.00)	0.7445	(5,804.46)	(5,807.47)	0.0000	4.5800	(2,225.0000)	0.0000	0.7385	(3.5893)	0.0000	1	(2.8509)	01/06/2025
600395.SH	12/17/2024	SDB3264120692	(33,100.00)	0.7445	(24,636.83)	(24,644.54)	0.0000	4.5800	(2,225.0000)	0.0000	3.1344	(15.2317)	0.0000	1	(12.0973)	01/06/2025
600395.SH	12/17/2024	SDB3264120692	(10,300.00)	0.7445	(7,626.78)	(7,668.84)	0.0000	4.5800	(2,225.0000)	0.0000	0.9703	(4.7398)	0.0000	1	(3.7695)	01/06/2025
600395.SH	12/17/2024	SDB3264120692	(3,700.00)	0.7445	(2,743.78)	(2,754.83)	0.0000	4.5800	(2,225.0000)	0.0000	0.3491	(1.7026)	0.0000	1	(1.3536)	01/06/2025
600395.SH	12/16/2024	SDB3264120692	(10,300.00)	0.7405	(7,626.78)	(7,626.78)	0.0000	4.5800	(2,225.0000)	0.0000	0.9703	(4.7138)	0.0000	1	(3.7435)	01/06/2025
600395.SH	12/16/2024	SDB3264120692	(3,700.00)	0.7416	(2,743.78)	(2,743.78)	0.0000	4.5800	(2,225.0000)	0.0000	0.3491	(1.6958)	0.0000	1	(1.3467)	01/06/2025
TOTAL GUIZHOU PANJIANG REFINED COAL CO., LTD. CMN CLASS A SERIES NORTHBOUND											524.6721	(2,697.3942)	0.0000	(2,172.7221)		

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
GUIZHOU SANLI PHARMACEUTICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND																
603439.SH	01/03/2025	SDB3262741451	(2,700.00)	1.8346	(5,317.05)	(4,953.42)	0.0000	4.3300	(1,424.1803)	0.0000	1.9186	(5.8788)	0.0000	3	(3.9602)	01/06/2025
603439.SH	01/03/2025	SDB3262741451	(2,700.00)	1.8346	(5,317.05)	(4,953.42)	0.0000	4.3300	(1,424.1803)	0.0000	1.9186	(5.8788)	0.0000	3	(3.9602)	01/06/2025
603439.SH	01/03/2025	SDB3262741451	(300.00)	1.8346	(590.78)	(550.38)	0.0000	4.3300	(1,424.1803)	0.0000	0.2132	(0.6532)	0.0000	3	(0.4400)	01/06/2025
603439.SH	01/03/2025	SDB3262741451	(800.00)	1.8346	(1,575.42)	(1,467.68)	0.0000	4.3300	(1,424.1803)	0.0000	0.5685	(1.7419)	0.0000	3	(1.1734)	01/06/2025
603439.SH	01/03/2025	SDB3262741451	(600.00)	1.8346	(1,181.57)	(1,100.76)	0.0000	4.3300	(1,424.1803)	0.0000	0.4263	(1.3064)	0.0000	3	(0.8801)	01/06/2025
603439.SH	01/03/2025	SDB3262741451	(3,400.00)	1.8346	(6,695.55)	(6,237.64)	0.0000	4.3300	(1,424.1803)	0.0000	2.4160	(7.4029)	0.0000	3	(4.9870)	01/06/2025
603439.SH	01/03/2025	SDB3262741451	(14,700.00)	1.8346	(28,948.40)	(26,968.61)	0.0000	4.3300	(1,424.1803)	0.0000	10.4455	(32.0068)	0.0000	3	(21.5612)	01/06/2025
603439.SH	01/03/2025	SDB3262741451	(400.00)	1.8346	(787.71)	(733.84)	0.0000	4.3300	(1,424.1803)	0.0000	0.2842	(0.8709)	0.0000	3	(0.5867)	01/06/2025
603439.SH	01/03/2025	SDB3262741451	(100.00)	1.8346	(196.93)	(183.46)	0.0000	4.3300	(1,424.1803)	0.0000	0.0711	(0.2177)	0.0000	3	(0.1467)	01/06/2025
603439.SH	01/03/2025	SDB3262741451	(400.00)	1.8346	(787.71)	(733.84)	0.0000	4.3300	(1,424.1803)	0.0000	0.2842	(0.8709)	0.0000	3	(0.5867)	01/06/2025
603439.SH	01/03/2025	SDB3262741451	(6,500.00)	1.8346	(12,800.31)	(11,924.89)	0.0000	4.3300	(1,424.1803)	0.0000	4.6188	(14.1527)	0.0000	3	(9.5339)	01/06/2025
603439.SH	01/03/2025	SDB3262741451	(1,300.00)	1.8346	(2,560.06)	(2,384.98)	0.0000	4.3300	(1,424.1803)	0.0000	0.9238	(2.8305)	0.0000	3	(1.9068)	01/06/2025
603439.SH	01/03/2025	SDB3262741451	(2,300.00)	1.8346	(4,529.34)	(4,219.58)	0.0000	4.3300	(1,424.1803)	0.0000	1.6343	(5.0079)	0.0000	3	(3.3735)	01/06/2025
603439.SH	01/03/2025	SDB3262741451	(400.00)	1.8346	(787.71)	(733.84)	0.0000	4.3300	(1,424.1803)	0.0000	0.2842	(0.8709)	0.0000	3	(0.5867)	01/06/2025
603439.SH	01/02/2025	SDB3262741451	(2,700.00)	1.8786	(5,317.05)	(5,072.12)	0.0000	4.3300	(1,424.1803)	0.0000	0.6395	(2.0066)	0.0000	1	(1.3670)	01/06/2025
603439.SH	01/02/2025	SDB3262741451	(2,700.00)	1.8786	(5,317.05)	(5,072.12)	0.0000	4.3300	(1,424.1803)	0.0000	0.6395	(2.0066)	0.0000	1	(1.3670)	01/06/2025
603439.SH	01/02/2025	SDB3262741451	(300.00)	1.8786	(590.78)	(563.57)	0.0000	4.3300	(1,424.1803)	0.0000	0.0711	(0.2230)	0.0000	1	(0.1519)	01/06/2025
603439.SH	01/02/2025	SDB3262741451	(800.00)	1.8786	(1,575.42)	(1,502.85)	0.0000	4.3300	(1,424.1803)	0.0000	0.1895	(0.5945)	0.0000	1	(0.4050)	01/06/2025
603439.SH	01/02/2025	SDB3262741451	(600.00)	1.8786	(1,181.57)	(1,127.14)	0.0000	4.3300	(1,424.1803)	0.0000	0.1421	(0.4459)	0.0000	1	(0.3038)	01/06/2025
603439.SH	01/02/2025	SDB3262741451	(3,400.00)	1.8786	(6,695.55)	(6,387.12)	0.0000	4.3300	(1,424.1803)	0.0000	8.0553	(2.5268)	0.0000	1	(1.7215)	01/06/2025
603439.SH	01/02/2025	SDB3262741451	(14,700.00)	1.8786	(28,948.40)	(27,614.89)	0.0000	4.3300	(1,424.1803)	0.0000	3.4818	(10.9246)	0.0000	1	(7.4428)	01/06/2025
603439.SH	01/02/2025	SDB3262741451	(400.00)	1.8786	(787.71)	(751.43)	0.0000	4.3300	(1,424.1803)	0.0000	0.0947	(0.2973)	0.0000	1	(0.2025)	01/06/2025
603439.SH	01/02/2025	SDB3262741451	(100.00)	1.8786	(196.93)	(187.86)	0.0000	4.3300	(1,424.1803)	0.0000	0.0237	(0.0743)	0.0000	1	(0.0506)	01/06/2025
603439.SH	01/02/2025	SDB3262741451	(400.00)	1.8786	(787.71)	(751.43)	0.0000	4.3300	(1,424.1803)	0.0000	0.0947	(0.2973)	0.0000	1	(0.2025)	01/06/2025
603439.SH	01/02/2025	SDB3262741451	(6,500.00)	1.8786	(12,800.31)	(12,210.67)	0.0000	4.3300	(1,424.1803)	0.0000	1.5396	(4.8306)	0.0000	1	(3.2910)	01/06/2025
603439.SH	01/02/2025	SDB3262741451	(1,300.00)	1.8786	(2,560.06)	(2,442.13)	0.0000	4.3300	(1,424.1803)	0.0000	0.3079	(0.9661)	0.0000	1	(0.6582)	01/06/2025
603439.SH	01/02/2025	SDB3262741451	(2,300.00)	1.8786	(4,529.34)	(4,320.70)	0.0000	4.3300	(1,424.1803)	0.0000	0.5448	(1.7093)	0.0000	1	(1.1645)	01/06/2025
603439.SH	01/02/2025	SDB3262741451	(400.00)	1.8786	(787.71)	(751.43)	0.0000	4.3300	(1,424.1803)	0.0000	0.0947	(0.2973)	0.0000	1	(0.2025)	01/06/2025
603439.SH	12/31/2024	SDB3262741451	(2,700.00)	1.8606	(5,317.05)	(5,023.65)	0.0000	4.3300	(1,424.1803)	0.0000	1.2790	(3.9748)	0.0000	2	(2.6957)	01/06/2025
603439.SH	12/31/2024	SDB3262741451	(2,700.00)	1.8606	(5,317.05)	(5,023.65)	0.0000	4.3300	(1,424.1803)	0.0000	1.2790	(3.9748)	0.0000	2	(2.6957)	01/06/2025
603439.SH	12/31/2024	SDB3262741451	(300.00)	1.8606	(590.78)	(558.18)	0.0000	4.3300	(1,424.1803)	0.0000	0.1421	(0.4416)	0.0000	2	(0.2995)	01/06/2025
603439.SH	12/31/2024	SDB3262741451	(800.00)	1.8606	(1,575.42)	(1,488.49)	0.0000	4.3300	(1,424.1803)	0.0000	0.3790	(1.1777)	0.0000	2	(0.7987)	01/06/2025
603439.SH	12/31/2024	SDB3262741451	(600.00)	1.8606	(1,181.57)	(1,116.37)	0.0000	4.3300	(1,424.1803)	0.0000	0.2842	(0.8833)	0.0000	2	(0.5990)	01/06/2025
603439.SH	12/31/2024	SDB3262741451	(3,400.00)	1.8606	(6,695.55)	(6,326.08)	0.0000	4.3300	(1,424.1803)	0.0000	1.6107	(5.0053)	0.0000	2	(3.3946)	01/06/2025
603439.SH	12/31/2024	SDB3262741451	(14,700.00)	1.8606	(28,948.40)	(27,351.00)	0.0000	4.3300	(1,424.1803)	0.0000	6.9637	(21.6404)	0.0000	2	(14.6767)	01/06/2025
603439.SH	12/31/2024	SDB3262741451	(400.00)	1.8606	(787.71)	(744.24)	0.0000	4.3300	(1,424.1803)	0.0000	0.1895	(0.5889)	0.0000	2	(0.3994)	01/06/2025
603439.SH	12/31/2024	SDB3262741451	(100.00)	1.8606	(196.93)	(186.06)	0.0000	4.3300	(1,424.1803)	0.0000	0.0474	(0.1472)	0.0000	2	(0.0998)	01/06/2025
603439.SH	12/31/2024	SDB3262741451	(400.00)	1.8606	(787.71)	(744.24)	0.0000	4.3300	(1,424.1803)	0.0000	0.1895	(0.5889)	0.0000	2	(0.3994)	01/06/2025
603439.SH	12/31/2024	SDB3262741451	(6,500.00)	1.8606	(12,800.31)	(12,093.98)	0.0000	4.3300	(1,424.1803)	0.0000	3.0792	(9.5689)	0.0000	2	(6.4897)	01/06/2025
603439.SH	12/31/2024	SDB3262741451	(1,300.00)	1.8606	(2,560.06)	(2,418.80)	0.0000	4.3300	(1,424.1803)	0.0000	0.6158	(1.9138)	0.0000	2	(1.2979)	01/06/2025
603439.SH	12/31/2024	SDB3262741451	(2,300.00)	1.8606	(4,529.34)	(4,279.41)	0.0000	4.3300	(1,424.1803)	0.0000	1.0896	(3.3859)	0.0000	2	(2.2964)	01/06/2025
603439.SH	12/31/2024	SDB3262741451	(400.00)	1.8606	(787.71)	(744.24)	0.0000	4.3300	(1,424.1803)	0.0000	0.1895	(0.5889)	0.0000	2	(0.3994)	01/06/2025
603439.SH	12/30/2024	SDB3262741451	(2,700.00)	1.8616	(5,317.05)	(5,026.45)	0.0000	4.3300	(1,426.0810)	0.0000	0.6395	(1.9911)	0.0000	1	(1.3516)	01/06/2025
603439.SH	12/30/2024	SDB3262741451	(2,700.00)	1.8616	(5,317.05)	(5,026.45)	0.0000	4.3300	(1,426.0810)	0.0000	0.6395	(1.9911)	0.0000	1	(1.3516)	01/06/2025
603439.SH	12/30/2024	SDB3262741451	(300.00)	1.8616	(590.78)	(558.49)	0.0000	4.3300	(1,426.0810)	0.0000	0.0711	(0.2212)	0.0000	1	(0.1502)	01/06/2025
603439.SH	12/30/2024	SDB3262741451	(800.00)	1.8616	(1,575.42)	(1,489.32)	0.0000	4.3300	(1,426.0810)	0.0000	0.1895	(0.5900)	0.0000	1	(0.4005)	01/06/2025
603439.SH	12/30/2024	SDB3262741451	(600.00)	1.8616	(1,181.57)	(1,116.99)	0.0000	4.3300	(1,426.0810)	0.0000	0.1421	(0.4425)	0.0000	1	(0.3004)	01/06/2025
603439.SH	12/30/2024	SDB3262741451	(3,400.00)	1.8616	(6,695.55)	(6,329.61)	0.0000	4.3300	(1,426.0810)	0.0000	8.0553	(2.5074)	0.0000	1	(1.7020)	01/06/2025
603439.SH	12/30/2024	SDB3262741451	(14,700.00)	1.8616	(28,948.40)	(27,366.24)	0.0000	4.3300	(1,426.0810)	0.0000	3.4818	(10.8407)	0.0000	1	(7.3588)	01/06/2025
603439.SH	12/30/2024	SDB3262741451	(400.00)	1.8616	(787.71)	(744.66)	0.0000	4.3300	(1,426.0810)	0.0000	0.0947	(0.2950)	0.0000	1	(0.2002)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
GUIZHOU SANLI PHARMACEUTICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603439.SH	12/30/2024	SDB3262741451	(100.00)	1.8616	(196.93)	(186.16)	0.0000	4.3300	(1,426.0810)	0.0000	0.0237	(0.0737)	0.0000	1	(0.0501)	01/06/2025
603439.SH	12/30/2024	SDB3262741451	(400.00)	1.8616	(787.71)	(744.66)	0.0000	4.3300	(1,426.0810)	0.0000	0.0947	(0.2950)	0.0000	1	(0.2002)	01/06/2025
603439.SH	12/30/2024	SDB3262741451	(6,500.00)	1.8616	(12,800.31)	(12,100.72)	0.0000	4.3300	(1,426.0810)	0.0000	1.5396	(4.7935)	0.0000	1	(3.2539)	01/06/2025
603439.SH	12/30/2024	SDB3262741451	(400.00)	1.8616	(787.71)	(744.66)	0.0000	4.3300	(1,426.0810)	0.0000	0.0947	(0.2950)	0.0000	1	(0.2002)	01/06/2025
603439.SH	12/30/2024	SDB3262741451	(1,300.00)	1.8616	(2,560.06)	(2,420.14)	0.0000	4.3300	(1,426.0810)	0.0000	0.3079	(0.9587)	0.0000	1	(0.6508)	01/06/2025
603439.SH	12/30/2024	SDB3262741451	(2,300.00)	1.8616	(4,529.34)	(4,281.79)	0.0000	4.3300	(1,426.0810)	0.0000	0.5448	(1.6962)	0.0000	1	(1.1514)	01/06/2025
603439.SH	12/30/2024	SDB3262741451	(400.00)	1.8616	(787.71)	(744.66)	0.0000	4.3300	(1,426.0810)	0.0000	0.0947	(0.2950)	0.0000	1	(0.2002)	01/06/2025
603439.SH	12/27/2024	SDB3262741451	(2,700.00)	1.9048	(5,317.05)	(5,142.86)	0.0000	4.3300	(1,426.0810)	0.0000	1.9186	(6.1118)	0.0000	3	(4.1932)	01/06/2025
603439.SH	12/27/2024	SDB3262741451	(2,700.00)	1.9048	(5,317.05)	(5,142.86)	0.0000	4.3300	(1,426.0810)	0.0000	1.9186	(6.1118)	0.0000	3	(4.1932)	01/06/2025
603439.SH	12/27/2024	SDB3262741451	(300.00)	1.9048	(590.78)	(571.43)	0.0000	4.3300	(1,426.0810)	0.0000	0.2132	(0.6791)	0.0000	3	(0.4659)	01/06/2025
603439.SH	12/27/2024	SDB3262741451	(800.00)	1.9048	(1,575.42)	(1,523.81)	0.0000	4.3300	(1,426.0810)	0.0000	0.5685	(1.8109)	0.0000	3	(1.2424)	01/06/2025
603439.SH	12/27/2024	SDB3262741451	(600.00)	1.9048	(1,181.57)	(1,142.86)	0.0000	4.3300	(1,426.0810)	0.0000	0.4263	(1.3582)	0.0000	3	(0.9318)	01/06/2025
603439.SH	12/27/2024	SDB3262741451	(3,400.00)	1.9048	(6,695.55)	(6,476.19)	0.0000	4.3300	(1,426.0810)	0.0000	2.4160	(7.6963)	0.0000	3	(5.2803)	01/06/2025
603439.SH	12/27/2024	SDB3262741451	(14,700.00)	1.9048	(28,948.40)	(28,000.00)	0.0000	4.3300	(1,426.0810)	0.0000	10.4455	(33.2752)	0.0000	3	(22.8297)	01/06/2025
603439.SH	12/27/2024	SDB3262741451	(400.00)	1.9048	(787.71)	(761.90)	0.0000	4.3300	(1,426.0810)	0.0000	0.2842	(0.9054)	0.0000	3	(0.6212)	01/06/2025
603439.SH	12/27/2024	SDB3262741451	(100.00)	1.9048	(196.93)	(190.48)	0.0000	4.3300	(1,426.0810)	0.0000	0.0711	(0.2264)	0.0000	3	(0.1553)	01/06/2025
603439.SH	12/27/2024	SDB3262741451	(400.00)	1.9048	(787.71)	(761.90)	0.0000	4.3300	(1,426.0810)	0.0000	0.2842	(0.9054)	0.0000	3	(0.6212)	01/06/2025
603439.SH	12/27/2024	SDB3262741451	(6,500.00)	1.9048	(12,800.31)	(12,380.95)	0.0000	4.3300	(1,426.0810)	0.0000	4.6188	(14.7135)	0.0000	3	(10.0948)	01/06/2025
603439.SH	12/27/2024	SDB3262741451	(400.00)	1.9048	(787.71)	(761.90)	0.0000	4.3300	(1,426.0810)	0.0000	0.2842	(0.9054)	0.0000	3	(0.6212)	01/06/2025
603439.SH	12/27/2024	SDB3262741451	(1,300.00)	1.9048	(2,560.06)	(2,476.19)	0.0000	4.3300	(1,426.0810)	0.0000	0.9238	(2.9427)	0.0000	3	(2.0190)	01/06/2025
603439.SH	12/27/2024	SDB3262741451	(2,300.00)	1.9048	(4,529.34)	(4,380.95)	0.0000	4.3300	(1,426.0810)	0.0000	1.6343	(5.2063)	0.0000	3	(3.5720)	01/06/2025
603439.SH	12/27/2024	SDB3262741451	(400.00)	1.9048	(787.71)	(761.90)	0.0000	4.3300	(1,426.0810)	0.0000	0.2842	(0.9054)	0.0000	3	(0.6212)	01/06/2025
603439.SH	12/26/2024	SDB3262741451	(2,700.00)	1.8731	(5,317.05)	(5,057.42)	0.0000	4.3300	(1,426.0810)	0.0000	0.6395	(2.0034)	0.0000	1	(1.3639)	01/06/2025
603439.SH	12/26/2024	SDB3262741451	(2,700.00)	1.8731	(5,317.05)	(5,057.42)	0.0000	4.3300	(1,426.0810)	0.0000	0.6395	(2.0034)	0.0000	1	(1.3639)	01/06/2025
603439.SH	12/26/2024	SDB3262741451	(300.00)	1.8731	(590.78)	(561.94)	0.0000	4.3300	(1,426.0810)	0.0000	0.0711	(0.2226)	0.0000	1	(0.1515)	01/06/2025
603439.SH	12/26/2024	SDB3262741451	(800.00)	1.8731	(1,575.42)	(1,498.50)	0.0000	4.3300	(1,426.0810)	0.0000	0.1895	(0.5936)	0.0000	1	(0.4041)	01/06/2025
603439.SH	12/26/2024	SDB3262741451	(600.00)	1.8731	(1,181.57)	(1,123.87)	0.0000	4.3300	(1,426.0810)	0.0000	0.1421	(0.4452)	0.0000	1	(0.3031)	01/06/2025
603439.SH	12/26/2024	SDB3262741451	(3,400.00)	1.8731	(6,695.55)	(6,368.61)	0.0000	4.3300	(1,426.0810)	0.0000	0.8053	(2.5228)	0.0000	1	(1.7175)	01/06/2025
603439.SH	12/26/2024	SDB3262741451	(14,700.00)	1.8731	(28,948.40)	(27,534.86)	0.0000	4.3300	(1,426.0810)	0.0000	3.4818	(10.9075)	0.0000	1	(7.4256)	01/06/2025
603439.SH	12/26/2024	SDB3262741451	(400.00)	1.8731	(787.71)	(749.25)	0.0000	4.3300	(1,426.0810)	0.0000	0.0947	(0.2968)	0.0000	1	(0.2021)	01/06/2025
603439.SH	12/26/2024	SDB3262741451	(100.00)	1.8731	(196.93)	(187.31)	0.0000	4.3300	(1,426.0810)	0.0000	0.0237	(0.0742)	0.0000	1	(0.0505)	01/06/2025
603439.SH	12/26/2024	SDB3262741451	(400.00)	1.8731	(787.71)	(749.25)	0.0000	4.3300	(1,426.0810)	0.0000	0.0947	(0.2968)	0.0000	1	(0.2021)	01/06/2025
603439.SH	12/26/2024	SDB3262741451	(6,500.00)	1.8731	(12,800.31)	(12,175.28)	0.0000	4.3300	(1,426.0810)	0.0000	1.5396	(4.8230)	0.0000	1	(3.2834)	01/06/2025
603439.SH	12/26/2024	SDB3262741451	(400.00)	1.8731	(787.71)	(749.25)	0.0000	4.3300	(1,426.0810)	0.0000	0.0947	(0.2968)	0.0000	1	(0.2021)	01/06/2025
603439.SH	12/26/2024	SDB3262741451	(1,300.00)	1.8731	(2,560.06)	(2,435.06)	0.0000	4.3300	(1,426.0810)	0.0000	0.3079	(0.9646)	0.0000	1	(0.6567)	01/06/2025
603439.SH	12/26/2024	SDB3262741451	(2,300.00)	1.8731	(4,529.34)	(4,308.18)	0.0000	4.3300	(1,426.0810)	0.0000	0.5448	(1.7066)	0.0000	1	(1.1618)	01/06/2025
603439.SH	12/26/2024	SDB3262741451	(400.00)	1.8731	(787.71)	(749.25)	0.0000	4.3300	(1,426.0810)	0.0000	0.0947	(0.2968)	0.0000	1	(0.2021)	01/06/2025
603439.SH	12/24/2024	SDB3262741451	(2,700.00)	1.8731	(5,317.05)	(5,057.42)	0.0000	4.3300	(1,426.0810)	0.0000	1.2790	(4.0068)	0.0000	2	(2.7278)	01/06/2025
603439.SH	12/24/2024	SDB3262741451	(2,700.00)	1.8731	(5,317.05)	(5,057.42)	0.0000	4.3300	(1,426.0810)	0.0000	1.2790	(4.0068)	0.0000	2	(2.7278)	01/06/2025
603439.SH	12/24/2024	SDB3262741451	(300.00)	1.8731	(590.78)	(561.94)	0.0000	4.3300	(1,426.0810)	0.0000	0.1421	(0.4452)	0.0000	2	(0.3031)	01/06/2025
603439.SH	12/24/2024	SDB3262741451	(800.00)	1.8731	(1,575.42)	(1,498.50)	0.0000	4.3300	(1,426.0810)	0.0000	0.3790	(1.1872)	0.0000	2	(0.8082)	01/06/2025
603439.SH	12/24/2024	SDB3262741451	(600.00)	1.8731	(1,181.57)	(1,123.87)	0.0000	4.3300	(1,426.0810)	0.0000	0.2842	(0.8904)	0.0000	2	(0.6062)	01/06/2025
603439.SH	12/24/2024	SDB3262741451	(3,400.00)	1.8731	(6,695.55)	(6,368.61)	0.0000	4.3300	(1,426.0810)	0.0000	1.6107	(5.0456)	0.0000	2	(3.4350)	01/06/2025
603439.SH	12/24/2024	SDB3262741451	(14,700.00)	1.8731	(28,948.40)	(27,534.86)	0.0000	4.3300	(1,426.0810)	0.0000	6.9637	(21.8150)	0.0000	2	(14.8513)	01/06/2025
603439.SH	12/24/2024	SDB3262741451	(400.00)	1.8731	(787.71)	(749.25)	0.0000	4.3300	(1,426.0810)	0.0000	0.1895	(0.5936)	0.0000	2	(0.4041)	01/06/2025
603439.SH	12/24/2024	SDB3262741451	(100.00)	1.8731	(196.93)	(187.31)	0.0000	4.3300	(1,426.0810)	0.0000	0.0474	(0.1484)	0.0000	2	(0.1010)	01/06/2025
603439.SH	12/24/2024	SDB3262741451	(400.00)	1.8731	(787.71)	(749.25)	0.0000	4.3300	(1,426.0810)	0.0000	0.1895	(0.5936)	0.0000	2	(0.4041)	01/06/2025
603439.SH	12/24/2024	SDB3262741451	(6,500.00)	1.8731	(12,800.31)	(12,175.28)	0.0000	4.3300	(1,426.0810)	0.0000	3.0792	(9.6461)	0.0000	2	(6.5669)	01/06/2025
603439.SH	12/24/2024	SDB3262741451	(400.00)	1.8731	(787.71)	(749.25)	0.0000	4.3300	(1,426.0810)	0.0000	0.1895	(0.5936)	0.0000	2	(0.4041)	01/06/2025
603439.SH	12/24/2024	SDB3262741451	(1,300.00)	1.8731	(2,560.06)	(2,435.06)	0.0000	4.3300	(1,426.0810)	0.0000	0.6158	(1.9292)	0.0000	2	(1.3134)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
GUIZHOU SANLI PHARMACEUTICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603439.SH	12/24/2024	SDB3262741451	(2,300.00)	1.8731	(4,529.34)	(4,308.18)	0.0000	4.3300	(1,426.0810)	0.0000	1.0896	(3.4132)	0.0000	2	(2.3237)	01/06/2025
603439.SH	12/24/2024	SDB3262741451	(400.00)	1.8731	(787.71)	(749.25)	0.0000	4.3300	(1,426.0810)	0.0000	0.1895	(0.5936)	0.0000	2	(0.4041)	01/06/2025
603439.SH	12/23/2024	SDB3262741451	(2,700.00)	1.8902	(5,317.05)	(5,103.42)	0.0000	4.3300	(1,432.7473)	0.0000	0.6395	(2.0311)	0.0000	1	(1.3916)	01/06/2025
603439.SH	12/23/2024	SDB3262741451	(2,700.00)	1.8902	(5,317.05)	(5,103.42)	0.0000	4.3300	(1,432.7473)	0.0000	0.6395	(2.0311)	0.0000	1	(1.3916)	01/06/2025
603439.SH	12/23/2024	SDB3262741451	(300.00)	1.8902	(590.78)	(567.05)	0.0000	4.3300	(1,432.7473)	0.0000	0.0711	(0.2257)	0.0000	1	(0.1546)	01/06/2025
603439.SH	12/23/2024	SDB3262741451	(800.00)	1.8902	(1,575.42)	(1,512.13)	0.0000	4.3300	(1,432.7473)	0.0000	0.1895	(0.6018)	0.0000	1	(0.4123)	01/06/2025
603439.SH	12/23/2024	SDB3262741451	(600.00)	1.8902	(1,181.57)	(1,134.09)	0.0000	4.3300	(1,432.7473)	0.0000	0.1421	(0.4514)	0.0000	1	(0.3092)	01/06/2025
603439.SH	12/23/2024	SDB3262741451	(3,400.00)	1.8902	(6,695.55)	(6,426.53)	0.0000	4.3300	(1,432.7473)	0.0000	0.8053	(2.5577)	0.0000	1	(1.7523)	01/06/2025
603439.SH	12/23/2024	SDB3262741451	(14,700.00)	1.8902	(28,948.40)	(27,785.31)	0.0000	4.3300	(1,432.7473)	0.0000	3.4818	(11.0581)	0.0000	1	(7.5763)	01/06/2025
603439.SH	12/23/2024	SDB3262741451	(400.00)	1.8902	(787.71)	(756.06)	0.0000	4.3300	(1,432.7473)	0.0000	0.0947	(0.3009)	0.0000	1	(0.2062)	01/06/2025
603439.SH	12/23/2024	SDB3262741451	(100.00)	1.8902	(196.93)	(189.02)	0.0000	4.3300	(1,432.7473)	0.0000	0.0237	(0.0752)	0.0000	1	(0.0515)	01/06/2025
603439.SH	12/23/2024	SDB3262741451	(400.00)	1.8902	(787.71)	(756.06)	0.0000	4.3300	(1,432.7473)	0.0000	0.0947	(0.3009)	0.0000	1	(0.2062)	01/06/2025
603439.SH	12/23/2024	SDB3262741451	(6,500.00)	1.8902	(12,800.31)	(12,286.02)	0.0000	4.3300	(1,432.7473)	0.0000	1.5396	(4.8897)	0.0000	1	(3.3501)	01/06/2025
603439.SH	12/23/2024	SDB3262741451	(1,800.00)	1.8902	(3,544.70)	(3,402.28)	0.0000	4.3300	(1,432.7473)	0.0000	0.4263	(1.3541)	0.0000	1	(0.9277)	01/06/2025
603439.SH	12/23/2024	SDB3262741451	(1,300.00)	1.8902	(2,560.06)	(2,457.20)	0.0000	4.3300	(1,432.7473)	0.0000	0.3079	(0.9779)	0.0000	1	(0.6700)	01/06/2025
603439.SH	12/23/2024	SDB3262741451	(2,300.00)	1.8902	(4,529.34)	(4,347.36)	0.0000	4.3300	(1,432.7473)	0.0000	0.5448	(1.7302)	0.0000	1	(1.1854)	01/06/2025
603439.SH	12/23/2024	SDB3262741451	(400.00)	1.8902	(787.71)	(756.06)	0.0000	4.3300	(1,432.7473)	0.0000	0.0947	(0.3009)	0.0000	1	(0.2062)	01/06/2025
603439.SH	12/20/2024	SDB3262741451	(2,700.00)	1.8870	(5,317.05)	(5,095.00)	0.0000	4.3300	(1,432.7473)	0.0000	1.9186	(6.0832)	0.0000	3	(4.1646)	01/06/2025
603439.SH	12/20/2024	SDB3262741451	(2,700.00)	1.8870	(5,317.05)	(5,095.00)	0.0000	4.3300	(1,432.7473)	0.0000	1.9186	(6.0832)	0.0000	3	(4.1646)	01/06/2025
603439.SH	12/20/2024	SDB3262741451	(300.00)	1.8870	(590.78)	(566.11)	0.0000	4.3300	(1,432.7473)	0.0000	0.2132	(0.6759)	0.0000	3	(0.4627)	01/06/2025
603439.SH	12/20/2024	SDB3262741451	(800.00)	1.8870	(1,575.42)	(1,509.63)	0.0000	4.3300	(1,432.7473)	0.0000	0.5685	(1.8024)	0.0000	3	(1.2340)	01/06/2025
603439.SH	12/20/2024	SDB3262741451	(600.00)	1.8870	(1,181.57)	(1,132.22)	0.0000	4.3300	(1,432.7473)	0.0000	0.4263	(1.3518)	0.0000	3	(0.9255)	01/06/2025
603439.SH	12/20/2024	SDB3262741451	(3,400.00)	1.8870	(6,695.55)	(6,415.93)	0.0000	4.3300	(1,432.7473)	0.0000	2.4160	(7.6603)	0.0000	3	(5.2444)	01/06/2025
603439.SH	12/20/2024	SDB3262741451	(14,700.00)	1.8870	(28,948.40)	(27,739.46)	0.0000	4.3300	(1,432.7473)	0.0000	10.4455	(33.1197)	0.0000	3	(22.6741)	01/06/2025
603439.SH	12/20/2024	SDB3262741451	(400.00)	1.8870	(787.71)	(754.82)	0.0000	4.3300	(1,432.7473)	0.0000	0.2842	(0.9012)	0.0000	3	(0.6170)	01/06/2025
603439.SH	12/20/2024	SDB3262741451	(100.00)	1.8870	(196.93)	(188.70)	0.0000	4.3300	(1,432.7473)	0.0000	0.0711	(0.2253)	0.0000	3	(0.1542)	01/06/2025
603439.SH	12/20/2024	SDB3262741451	(400.00)	1.8870	(787.71)	(754.82)	0.0000	4.3300	(1,432.7473)	0.0000	0.2842	(0.9012)	0.0000	3	(0.6170)	01/06/2025
603439.SH	12/20/2024	SDB3262741451	(6,500.00)	1.8870	(12,800.31)	(12,265.75)	0.0000	4.3300	(1,432.7473)	0.0000	4.6188	(14.6448)	0.0000	3	(10.0260)	01/06/2025
603439.SH	12/20/2024	SDB3262741451	(1,800.00)	1.8870	(3,544.70)	(3,396.67)	0.0000	4.3300	(1,432.7473)	0.0000	1.2790	(4.0555)	0.0000	3	(2.7764)	01/06/2025
603439.SH	12/20/2024	SDB3262741451	(1,300.00)	1.8870	(2,560.06)	(2,453.15)	0.0000	4.3300	(1,432.7473)	0.0000	0.9238	(2.9290)	0.0000	3	(2.0052)	01/06/2025
603439.SH	12/20/2024	SDB3262741451	(2,300.00)	1.8870	(4,529.34)	(4,340.19)	0.0000	4.3300	(1,432.7473)	0.0000	1.6343	(5.1820)	0.0000	3	(3.5477)	01/06/2025
603439.SH	12/20/2024	SDB3262741451	(400.00)	1.8870	(787.71)	(754.82)	0.0000	4.3300	(1,432.7473)	0.0000	0.2842	(0.9012)	0.0000	3	(0.6170)	01/06/2025
603439.SH	12/19/2024	SDB3262741451	(2,700.00)	1.9335	(5,317.05)	(5,220.41)	0.0000	4.5800	(1,432.7473)	0.0000	0.6764	(2.0776)	0.0000	1	(1.4012)	01/06/2025
603439.SH	12/19/2024	SDB3262741451	(2,700.00)	1.9335	(5,317.05)	(5,220.41)	0.0000	4.5800	(1,432.7473)	0.0000	0.6764	(2.0776)	0.0000	1	(1.4012)	01/06/2025
603439.SH	12/19/2024	SDB3262741451	(300.00)	1.9335	(590.78)	(580.05)	0.0000	4.5800	(1,432.7473)	0.0000	0.0752	(0.2308)	0.0000	1	(0.1557)	01/06/2025
603439.SH	12/19/2024	SDB3262741451	(800.00)	1.9335	(1,575.42)	(1,546.79)	0.0000	4.5800	(1,432.7473)	0.0000	0.2004	(0.6156)	0.0000	1	(0.4152)	01/06/2025
603439.SH	12/19/2024	SDB3262741451	(600.00)	1.9335	(1,181.57)	(1,160.09)	0.0000	4.5800	(1,432.7473)	0.0000	0.1503	(0.4617)	0.0000	1	(0.3114)	01/06/2025
603439.SH	12/19/2024	SDB3262741451	(3,400.00)	1.9335	(6,695.55)	(6,573.86)	0.0000	4.5800	(1,432.7473)	0.0000	0.8518	(2.6163)	0.0000	1	(1.7645)	01/06/2025
603439.SH	12/19/2024	SDB3262741451	(14,700.00)	1.9335	(28,948.40)	(28,422.26)	0.0000	4.5800	(1,432.7473)	0.0000	3.6829	(11.3116)	0.0000	1	(7.6288)	01/06/2025
603439.SH	12/19/2024	SDB3262741451	(400.00)	1.9335	(787.71)	(773.39)	0.0000	4.5800	(1,432.7473)	0.0000	0.1002	(0.3078)	0.0000	1	(0.2076)	01/06/2025
603439.SH	12/19/2024	SDB3262741451	(100.00)	1.9335	(196.93)	(193.35)	0.0000	4.5800	(1,432.7473)	0.0000	0.0251	(0.0769)	0.0000	1	(0.0519)	01/06/2025
603439.SH	12/19/2024	SDB3262741451	(400.00)	1.9335	(787.71)	(773.39)	0.0000	4.5800	(1,432.7473)	0.0000	0.1002	(0.3078)	0.0000	1	(0.2076)	01/06/2025
603439.SH	12/19/2024	SDB3262741451	(6,500.00)	1.9335	(12,800.31)	(12,567.67)	0.0000	4.5800	(1,432.7473)	0.0000	1.6285	(5.0017)	0.0000	1	(3.3733)	01/06/2025
603439.SH	12/19/2024	SDB3262741451	(1,800.00)	1.9335	(3,544.70)	(3,480.28)	0.0000	4.5800	(1,432.7473)	0.0000	0.4510	(1.3851)	0.0000	1	(0.9341)	01/06/2025
603439.SH	12/19/2024	SDB3262741451	(1,300.00)	1.9335	(2,560.06)	(2,513.53)	0.0000	4.5800	(1,432.7473)	0.0000	0.3257	(1.0003)	0.0000	1	(0.6747)	01/06/2025
603439.SH	12/19/2024	SDB3262741451	(2,300.00)	1.9335	(4,529.34)	(4,447.02)	0.0000	4.5800	(1,432.7473)	0.0000	0.5762	(1.7698)	0.0000	1	(1.1936)	01/06/2025
603439.SH	12/19/2024	SDB3262741451	(400.00)	1.9335	(787.71)	(773.39)	0.0000	4.5800	(1,432.7473)	0.0000	0.1002	(0.3078)	0.0000	1	(0.2076)	01/06/2025
603439.SH	12/18/2024	SDB3262741451	(2,700.00)	1.9702	(5,317.05)	(5,319.50)	0.0000	4.5800	(1,432.7473)	0.0000	0.6764	(2.1171)	0.0000	1	(1.4406)	01/06/2025
603439.SH	12/18/2024	SDB3262741451	(2,700.00)	1.9702	(5,317.05)	(5,319.50)	0.0000	4.5800	(1,432.7473)	0.0000	0.6764	(2.1171)	0.0000	1	(1.4406)	01/06/2025
603439.SH	12/18/2024	SDB3262741451	(300.00)	1.9702	(590.78)	(591.06)	0.0000	4.5800	(1,432.7473)	0.0000	0.0752	(0.2352)	0.0000	1	(0.1601)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
GUIZHOU SANLI PHARMACEUTICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603439.SH	12/18/2024	SDB3262741451	(800.00)	1.9702	(1,575.42)	(1,576.15)	0.0000	4.5800	(1,432.7473)	0.0000	0.2004	(0.6273)	0.0000	1	(0.4269)	01/06/2025
603439.SH	12/18/2024	SDB3262741451	(600.00)	1.9702	(1,181.57)	(1,182.11)	0.0000	4.5800	(1,432.7473)	0.0000	0.1503	(0.4705)	0.0000	1	(0.3201)	01/06/2025
603439.SH	12/18/2024	SDB3262741451	(3,400.00)	1.9702	(6,695.55)	(6,698.64)	0.0000	4.5800	(1,432.7473)	0.0000	0.8518	(2.6660)	0.0000	1	(1.8141)	01/06/2025
603439.SH	12/18/2024	SDB3262741451	(14,700.00)	1.9702	(28,948.40)	(28,961.75)	0.0000	4.5800	(1,432.7473)	0.0000	3.6829	(11.5264)	0.0000	1	(7.8435)	01/06/2025
603439.SH	12/18/2024	SDB3262741451	(400.00)	1.9702	(787.71)	(788.07)	0.0000	4.5800	(1,432.7473)	0.0000	0.1002	(0.3136)	0.0000	1	(0.2134)	01/06/2025
603439.SH	12/18/2024	SDB3262741451	(100.00)	1.9702	(196.93)	(197.02)	0.0000	4.5800	(1,432.7473)	0.0000	0.0251	(0.0784)	0.0000	1	(0.0534)	01/06/2025
603439.SH	12/18/2024	SDB3262741451	(400.00)	1.9702	(787.71)	(788.07)	0.0000	4.5800	(1,432.7473)	0.0000	0.1002	(0.3136)	0.0000	1	(0.2134)	01/06/2025
603439.SH	12/18/2024	SDB3262741451	(6,500.00)	1.9702	(12,800.31)	(12,806.22)	0.0000	4.5800	(1,432.7473)	0.0000	1.6285	(5.0967)	0.0000	1	(3.4682)	01/06/2025
603439.SH	12/18/2024	SDB3262741451	(1,800.00)	1.9702	(3,544.70)	(3,546.34)	0.0000	4.5800	(1,432.7473)	0.0000	0.4510	(1.4114)	0.0000	1	(0.9604)	01/06/2025
603439.SH	12/18/2024	SDB3262741451	(1,300.00)	1.9702	(2,560.06)	(2,561.24)	0.0000	4.5800	(1,432.7473)	0.0000	0.3257	(1.0193)	0.0000	1	(0.6936)	01/06/2025
603439.SH	12/18/2024	SDB3262741451	(2,300.00)	1.9702	(4,529.34)	(4,531.43)	0.0000	4.5800	(1,432.7473)	0.0000	0.5762	(1.8034)	0.0000	1	(1.2272)	01/06/2025
603439.SH	12/18/2024	SDB3262741451	(400.00)	1.9702	(787.71)	(788.07)	0.0000	4.5800	(1,432.7473)	0.0000	0.1002	(0.3136)	0.0000	1	(0.2134)	01/06/2025
603439.SH	12/17/2024	SDB3262741451	(2,700.00)	1.9845	(5,317.05)	(5,358.27)	0.0000	4.5800	(1,432.7473)	0.0000	0.6764	(2.1325)	0.0000	1	(1.4561)	01/06/2025
603439.SH	12/17/2024	SDB3262741451	(2,700.00)	1.9845	(5,317.05)	(5,358.27)	0.0000	4.5800	(1,432.7473)	0.0000	0.6764	(2.1325)	0.0000	1	(1.4561)	01/06/2025
603439.SH	12/17/2024	SDB3262741451	(300.00)	1.9845	(590.78)	(595.36)	0.0000	4.5800	(1,432.7473)	0.0000	0.0752	(0.2369)	0.0000	1	(0.1618)	01/06/2025
603439.SH	12/17/2024	SDB3262741451	(800.00)	1.9845	(1,575.42)	(1,587.64)	0.0000	4.5800	(1,432.7473)	0.0000	0.2004	(0.6319)	0.0000	1	(0.4314)	01/06/2025
603439.SH	12/17/2024	SDB3262741451	(600.00)	1.9845	(1,181.57)	(1,190.73)	0.0000	4.5800	(1,432.7473)	0.0000	0.1503	(0.4739)	0.0000	1	(0.3236)	01/06/2025
603439.SH	12/17/2024	SDB3262741451	(3,400.00)	1.9845	(6,695.55)	(6,747.45)	0.0000	4.5800	(1,432.7473)	0.0000	0.8518	(2.6854)	0.0000	1	(1.8336)	01/06/2025
603439.SH	12/17/2024	SDB3262741451	(14,700.00)	1.9845	(28,948.40)	(29,172.81)	0.0000	4.5800	(1,432.7473)	0.0000	3.6829	(11.6104)	0.0000	1	(7.9275)	01/06/2025
603439.SH	12/17/2024	SDB3262741451	(400.00)	1.9845	(787.71)	(793.82)	0.0000	4.5800	(1,432.7473)	0.0000	0.1002	(0.3159)	0.0000	1	(0.2157)	01/06/2025
603439.SH	12/17/2024	SDB3262741451	(100.00)	1.9845	(196.93)	(198.45)	0.0000	4.5800	(1,432.7473)	0.0000	0.0251	(0.0790)	0.0000	1	(0.0539)	01/06/2025
603439.SH	12/17/2024	SDB3262741451	(400.00)	1.9845	(787.71)	(793.82)	0.0000	4.5800	(1,432.7473)	0.0000	0.1002	(0.3159)	0.0000	1	(0.2157)	01/06/2025
603439.SH	12/17/2024	SDB3262741451	(6,500.00)	1.9845	(12,800.31)	(12,899.54)	0.0000	4.5800	(1,432.7473)	0.0000	1.6285	(5.1338)	0.0000	1	(3.5053)	01/06/2025
603439.SH	12/17/2024	SDB3262741451	(1,800.00)	1.9845	(3,544.70)	(3,572.18)	0.0000	4.5800	(1,432.7473)	0.0000	0.4510	(1.4217)	0.0000	1	(0.9707)	01/06/2025
603439.SH	12/17/2024	SDB3262741451	(1,300.00)	1.9845	(2,560.06)	(2,579.91)	0.0000	4.5800	(1,432.7473)	0.0000	0.3257	(1.0268)	0.0000	1	(0.7011)	01/06/2025
603439.SH	12/17/2024	SDB3262741451	(2,300.00)	1.9845	(4,529.34)	(4,564.45)	0.0000	4.5800	(1,432.7473)	0.0000	0.5762	(1.8166)	0.0000	1	(1.2404)	01/06/2025
603439.SH	12/17/2024	SDB3262741451	(400.00)	1.9845	(787.71)	(793.82)	0.0000	4.5800	(1,432.7473)	0.0000	0.1002	(0.3159)	0.0000	1	(0.2157)	01/06/2025
603439.SH	12/16/2024	SDB3262741451	(2,700.00)	1.9499	(5,317.05)	(5,264.83)	0.0000	4.5800	(1,432.7473)	0.0000	0.6764	(2.0953)	0.0000	1	(1.4189)	01/06/2025
603439.SH	12/16/2024	SDB3262741451	(2,700.00)	1.9499	(5,317.05)	(5,264.83)	0.0000	4.5800	(1,432.7473)	0.0000	0.6764	(2.0953)	0.0000	1	(1.4189)	01/06/2025
603439.SH	12/16/2024	SDB3262741451	(300.00)	1.9499	(590.78)	(584.98)	0.0000	4.5800	(1,432.7473)	0.0000	0.0752	(0.2328)	0.0000	1	(0.1577)	01/06/2025
603439.SH	12/16/2024	SDB3262741451	(800.00)	1.9499	(1,575.42)	(1,559.95)	0.0000	4.5800	(1,432.7473)	0.0000	0.2004	(0.6208)	0.0000	1	(0.4204)	01/06/2025
603439.SH	12/16/2024	SDB3262741451	(600.00)	1.9499	(1,181.57)	(1,169.96)	0.0000	4.5800	(1,432.7473)	0.0000	0.1503	(0.4656)	0.0000	1	(0.3153)	01/06/2025
603439.SH	12/16/2024	SDB3262741451	(3,400.00)	1.9499	(6,695.55)	(6,629.78)	0.0000	4.5800	(1,432.7473)	0.0000	0.8518	(2.6386)	0.0000	1	(1.7867)	01/06/2025
603439.SH	12/16/2024	SDB3262741451	(14,700.00)	1.9499	(28,948.40)	(28,664.06)	0.0000	4.5800	(1,432.7473)	0.0000	3.6829	(11.4079)	0.0000	1	(7.7250)	01/06/2025
603439.SH	12/16/2024	SDB3262741451	(400.00)	1.9499	(787.71)	(779.97)	0.0000	4.5800	(1,432.7473)	0.0000	0.1002	(0.3104)	0.0000	1	(0.2102)	01/06/2025
603439.SH	12/16/2024	SDB3262741451	(100.00)	1.9499	(196.93)	(194.99)	0.0000	4.5800	(1,432.7473)	0.0000	0.0251	(0.0776)	0.0000	1	(0.0526)	01/06/2025
603439.SH	12/16/2024	SDB3262741451	(400.00)	1.9499	(787.71)	(779.97)	0.0000	4.5800	(1,432.7473)	0.0000	0.1002	(0.3104)	0.0000	1	(0.2102)	01/06/2025
603439.SH	12/16/2024	SDB3262741451	(6,500.00)	1.9499	(12,800.31)	(12,674.58)	0.0000	4.5800	(1,432.7473)	0.0000	1.6285	(5.0443)	0.0000	1	(3.4158)	01/06/2025
603439.SH	12/16/2024	SDB3262741451	(1,800.00)	1.9499	(3,544.70)	(3,509.88)	0.0000	4.5800	(1,432.7473)	0.0000	0.4510	(1.3969)	0.0000	1	(0.9459)	01/06/2025
603439.SH	12/16/2024	SDB3262741451	(1,300.00)	1.9499	(2,560.06)	(2,534.92)	0.0000	4.5800	(1,432.7473)	0.0000	0.3257	(1.0089)	0.0000	1	(0.6832)	01/06/2025
603439.SH	12/16/2024	SDB3262741451	(2,300.00)	1.9499	(4,529.34)	(4,484.85)	0.0000	4.5800	(1,432.7473)	0.0000	0.5762	(1.7849)	0.0000	1	(1.2087)	01/06/2025
603439.SH	12/16/2024	SDB3262741451	(400.00)	1.9499	(787.71)	(779.97)	0.0000	4.5800	(1,432.7473)	0.0000	0.1002	(0.3104)	0.0000	1	(0.2102)	01/06/2025
603439.SH	12/13/2024	SDB3262741451	(2,700.00)	1.9493	(5,317.05)	(5,263.02)	0.0000	4.5800	(1,432.7473)	0.0000	2.0293	(6.2838)	0.0000	3	(4.2545)	01/06/2025
603439.SH	12/13/2024	SDB3262741451	(2,700.00)	1.9493	(5,317.05)	(5,263.02)	0.0000	4.5800	(1,432.7473)	0.0000	2.0293	(6.2838)	0.0000	3	(4.2545)	01/06/2025
603439.SH	12/13/2024	SDB3262741451	(300.00)	1.9493	(590.78)	(584.78)	0.0000	4.5800	(1,432.7473)	0.0000	0.2255	(0.6982)	0.0000	3	(0.4727)	01/06/2025
603439.SH	12/13/2024	SDB3262741451	(800.00)	1.9493	(1,575.42)	(1,559.41)	0.0000	4.5800	(1,432.7473)	0.0000	0.6013	(1.8619)	0.0000	3	(1.2606)	01/06/2025
603439.SH	12/13/2024	SDB3262741451	(600.00)	1.9493	(1,181.57)	(1,169.56)	0.0000	4.5800	(1,432.7473)	0.0000	0.4510	(1.3964)	0.0000	3	(0.9454)	01/06/2025
603439.SH	12/13/2024	SDB3262741451	(3,400.00)	1.9493	(6,695.55)	(6,627.51)	0.0000	4.5800	(1,432.7473)	0.0000	2.5555	(7.9130)	0.0000	3	(5.3575)	01/06/2025
603439.SH	12/13/2024	SDB3262741451	(14,700.00)	1.9493	(28,948.40)	(28,654.22)	0.0000	4.5800	(1,432.7473)	0.0000	11.0486	(34.2119)	0.0000	3	(23.1632)	01/06/2025
603439.SH	12/13/2024	SDB3262741451	(400.00)	1.9493	(787.71)	(779.71)	0.0000	4.5800	(1,432.7473)	0.0000	0.3006	(0.9309)	0.0000	3	(0.6303)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
GUIZHOU SANLI PHARMACEUTICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603439.SH	12/13/2024	SDB3262741451	(100.00)	1.9493	(196.93)	(194.93)	0.0000	4.5800	(1,432.7473)	0.0000	0.0752	(0.2327)	0.0000	3	(0.1576)	01/06/2025
603439.SH	12/13/2024	SDB3262741451	(400.00)	1.9493	(787.71)	(779.71)	0.0000	4.5800	(1,432.7473)	0.0000	0.3006	(0.9309)	0.0000	3	(0.6303)	01/06/2025
603439.SH	12/13/2024	SDB3262741451	(6,500.00)	1.9493	(12,800.31)	(12,670.24)	0.0000	4.5800	(1,432.7473)	0.0000	4.8855	(15.1277)	0.0000	3	(10.2423)	01/06/2025
603439.SH	12/13/2024	SDB3262741451	(1,800.00)	1.9493	(3,544.70)	(3,508.68)	0.0000	4.5800	(1,432.7473)	0.0000	1.3529	(4.1892)	0.0000	3	(2.8363)	01/06/2025
603439.SH	12/13/2024	SDB3262741451	(1,300.00)	1.9493	(2,560.06)	(2,534.05)	0.0000	4.5800	(1,432.7473)	0.0000	0.9771	(3.0255)	0.0000	3	(2.0485)	01/06/2025
603439.SH	12/13/2024	SDB3262741451	(2,300.00)	1.9493	(4,529.34)	(4,483.31)	0.0000	4.5800	(1,432.7473)	0.0000	1.7287	(5.3529)	0.0000	3	(3.6242)	01/06/2025
603439.SH	12/13/2024	SDB3262741451	(400.00)	1.9493	(787.71)	(779.71)	0.0000	4.5800	(1,432.7473)	0.0000	0.3006	(0.9309)	0.0000	3	(0.6303)	01/06/2025
603439.SH	12/12/2024	SDB3262741451	(2,700.00)	1.9364	(5,317.05)	(5,228.41)	0.0000	4.5800	(1,432.7473)	0.0000	0.6764	(2.0808)	0.0000	1	(1.4044)	01/06/2025
603439.SH	12/12/2024	SDB3262741451	(2,700.00)	1.9364	(5,317.05)	(5,228.41)	0.0000	4.5800	(1,432.7473)	0.0000	0.6764	(2.0808)	0.0000	1	(1.4044)	01/06/2025
603439.SH	12/12/2024	SDB3262741451	(300.00)	1.9364	(590.78)	(580.93)	0.0000	4.5800	(1,432.7473)	0.0000	0.0752	(0.2312)	0.0000	1	(0.1560)	01/06/2025
603439.SH	12/12/2024	SDB3262741451	(800.00)	1.9364	(1,575.42)	(1,549.16)	0.0000	4.5800	(1,432.7473)	0.0000	0.2004	(0.6165)	0.0000	1	(0.4161)	01/06/2025
603439.SH	12/12/2024	SDB3262741451	(600.00)	1.9364	(1,181.57)	(1,161.87)	0.0000	4.5800	(1,432.7473)	0.0000	0.1503	(0.4624)	0.0000	1	(0.3121)	01/06/2025
603439.SH	12/12/2024	SDB3262741451	(3,400.00)	1.9364	(6,695.55)	(6,583.92)	0.0000	4.5800	(1,432.7473)	0.0000	0.8518	(2.6203)	0.0000	1	(1.7685)	01/06/2025
603439.SH	12/12/2024	SDB3262741451	(14,700.00)	1.9364	(28,948.40)	(28,465.79)	0.0000	4.5800	(1,432.7473)	0.0000	3.6829	(11.3290)	0.0000	1	(7.6461)	01/06/2025
603439.SH	12/12/2024	SDB3262741451	(400.00)	1.9364	(787.71)	(774.58)	0.0000	4.5800	(1,432.7473)	0.0000	0.1002	(0.3083)	0.0000	1	(0.2081)	01/06/2025
603439.SH	12/12/2024	SDB3262741451	(100.00)	1.9364	(196.93)	(193.64)	0.0000	4.5800	(1,432.7473)	0.0000	0.0251	(0.0771)	0.0000	1	(0.0520)	01/06/2025
603439.SH	12/12/2024	SDB3262741451	(400.00)	1.9364	(787.71)	(774.58)	0.0000	4.5800	(1,432.7473)	0.0000	0.1002	(0.3083)	0.0000	1	(0.2081)	01/06/2025
603439.SH	12/12/2024	SDB3262741451	(6,500.00)	1.9364	(12,800.31)	(12,586.91)	0.0000	4.5800	(1,432.7473)	0.0000	1.6285	(5.0094)	0.0000	1	(3.3809)	01/06/2025
603439.SH	12/12/2024	SDB3262741451	(1,800.00)	1.9364	(3,544.70)	(3,485.61)	0.0000	4.5800	(1,432.7473)	0.0000	0.4510	(1.3872)	0.0000	1	(0.9363)	01/06/2025
603439.SH	12/12/2024	SDB3262741451	(1,300.00)	1.9364	(2,560.06)	(2,517.38)	0.0000	4.5800	(1,432.7473)	0.0000	0.3257	(1.0019)	0.0000	1	(0.6762)	01/06/2025
603439.SH	12/12/2024	SDB3262741451	(2,300.00)	1.9364	(4,529.34)	(4,453.83)	0.0000	4.5800	(1,432.7473)	0.0000	0.5762	(1.7726)	0.0000	1	(1.1963)	01/06/2025
603439.SH	12/12/2024	SDB3262741451	(400.00)	1.9364	(787.71)	(774.58)	0.0000	4.5800	(1,432.7473)	0.0000	0.1002	(0.3083)	0.0000	1	(0.2081)	01/06/2025
603439.SH	12/11/2024	SDB3262741451	(2,700.00)	1.9358	(5,317.05)	(5,226.55)	0.0000	4.5800	(1,432.7473)	0.0000	0.6764	(2.0801)	0.0000	1	(1.4036)	01/06/2025
603439.SH	12/11/2024	SDB3262741451	(2,700.00)	1.9358	(5,317.05)	(5,226.55)	0.0000	4.5800	(1,432.7473)	0.0000	0.6764	(2.0801)	0.0000	1	(1.4036)	01/06/2025
603439.SH	12/11/2024	SDB3262741451	(300.00)	1.9358	(590.78)	(580.73)	0.0000	4.5800	(1,432.7473)	0.0000	0.0752	(0.2311)	0.0000	1	(0.1560)	01/06/2025
603439.SH	12/11/2024	SDB3262741451	(800.00)	1.9358	(1,575.42)	(1,548.61)	0.0000	4.5800	(1,432.7473)	0.0000	0.2004	(0.6163)	0.0000	1	(0.4159)	01/06/2025
603439.SH	12/11/2024	SDB3262741451	(600.00)	1.9358	(1,181.57)	(1,161.46)	0.0000	4.5800	(1,432.7473)	0.0000	0.1503	(0.4622)	0.0000	1	(0.3119)	01/06/2025
603439.SH	12/11/2024	SDB3262741451	(3,400.00)	1.9358	(6,695.55)	(6,581.58)	0.0000	4.5800	(1,432.7473)	0.0000	0.8518	(2.6194)	0.0000	1	(1.7676)	01/06/2025
603439.SH	12/11/2024	SDB3262741451	(14,700.00)	1.9358	(28,948.40)	(28,455.66)	0.0000	4.5800	(1,432.7473)	0.0000	3.6829	(11.3249)	0.0000	1	(7.6421)	01/06/2025
603439.SH	12/11/2024	SDB3262741451	(400.00)	1.9358	(787.71)	(774.30)	0.0000	4.5800	(1,432.7473)	0.0000	0.1002	(0.3082)	0.0000	1	(0.2079)	01/06/2025
603439.SH	12/11/2024	SDB3262741451	(100.00)	1.9358	(196.93)	(193.58)	0.0000	4.5800	(1,432.7473)	0.0000	0.0251	(0.0770)	0.0000	1	(0.0520)	01/06/2025
603439.SH	12/11/2024	SDB3262741451	(400.00)	1.9358	(787.71)	(774.30)	0.0000	4.5800	(1,432.7473)	0.0000	0.1002	(0.3082)	0.0000	1	(0.2079)	01/06/2025
603439.SH	12/11/2024	SDB3262741451	(6,500.00)	1.9358	(12,800.31)	(12,582.43)	0.0000	4.5800	(1,432.7473)	0.0000	1.6285	(5.0076)	0.0000	1	(3.3791)	01/06/2025
603439.SH	12/11/2024	SDB3262741451	(1,800.00)	1.9358	(3,544.70)	(3,484.37)	0.0000	4.5800	(1,432.7473)	0.0000	0.4510	(1.3867)	0.0000	1	(0.9358)	01/06/2025
603439.SH	12/11/2024	SDB3262741451	(1,300.00)	1.9358	(2,560.06)	(2,516.49)	0.0000	4.5800	(1,432.7473)	0.0000	0.3257	(1.0015)	0.0000	1	(0.6758)	01/06/2025
603439.SH	12/11/2024	SDB3262741451	(2,300.00)	1.9358	(4,529.34)	(4,452.25)	0.0000	4.5800	(1,432.7473)	0.0000	0.5762	(1.7719)	0.0000	1	(1.1957)	01/06/2025
603439.SH	12/11/2024	SDB3262741451	(400.00)	1.9358	(787.71)	(774.30)	0.0000	4.5800	(1,432.7473)	0.0000	0.1002	(0.3082)	0.0000	1	(0.2079)	01/06/2025
603439.SH	12/10/2024	SDB3262741451	(2,700.00)	1.9242	(5,317.05)	(5,195.45)	0.0000	4.5800	(1,432.7473)	0.0000	0.6764	(2.0677)	0.0000	1	(1.3913)	01/06/2025
603439.SH	12/10/2024	SDB3262741451	(2,700.00)	1.9242	(5,317.05)	(5,195.45)	0.0000	4.5800	(1,432.7473)	0.0000	0.6764	(2.0677)	0.0000	1	(1.3913)	01/06/2025
603439.SH	12/10/2024	SDB3262741451	(300.00)	1.9242	(590.78)	(577.27)	0.0000	4.5800	(1,432.7473)	0.0000	0.0752	(0.2297)	0.0000	1	(0.1546)	01/06/2025
603439.SH	12/10/2024	SDB3262741451	(800.00)	1.9242	(1,575.42)	(1,539.39)	0.0000	4.5800	(1,432.7473)	0.0000	0.2004	(0.6127)	0.0000	1	(0.4122)	01/06/2025
603439.SH	12/10/2024	SDB3262741451	(600.00)	1.9242	(1,181.57)	(1,154.54)	0.0000	4.5800	(1,432.7473)	0.0000	0.1503	(0.4595)	0.0000	1	(0.3092)	01/06/2025
603439.SH	12/10/2024	SDB3262741451	(3,400.00)	1.9242	(6,695.55)	(6,542.42)	0.0000	4.5800	(1,432.7473)	0.0000	0.8518	(2.6038)	0.0000	1	(1.7520)	01/06/2025
603439.SH	12/10/2024	SDB3262741451	(14,700.00)	1.9242	(28,948.40)	(28,286.33)	0.0000	4.5800	(1,432.7473)	0.0000	3.6829	(11.2575)	0.0000	1	(7.5747)	01/06/2025
603439.SH	12/10/2024	SDB3262741451	(400.00)	1.9242	(787.71)	(769.70)	0.0000	4.5800	(1,432.7473)	0.0000	0.1002	(0.3063)	0.0000	1	(0.2061)	01/06/2025
603439.SH	12/10/2024	SDB3262741451	(100.00)	1.9242	(196.93)	(192.42)	0.0000	4.5800	(1,432.7473)	0.0000	0.0251	(0.0766)	0.0000	1	(0.0515)	01/06/2025
603439.SH	12/10/2024	SDB3262741451	(400.00)	1.9242	(787.71)	(769.70)	0.0000	4.5800	(1,432.7473)	0.0000	0.1002	(0.3063)	0.0000	1	(0.2061)	01/06/2025
603439.SH	12/10/2024	SDB3262741451	(6,500.00)	1.9242	(12,800.31)	(12,507.56)	0.0000	4.5800	(1,432.7473)	0.0000	1.6285	(4.9778)	0.0000	1	(3.3493)	01/06/2025
603439.SH	12/10/2024	SDB3262741451	(1,800.00)	1.9242	(3,544.70)	(3,463.63)	0.0000	4.5800	(1,432.7473)	0.0000	0.4510	(1.3785)	0.0000	1	(0.9275)	01/06/2025
603439.SH	12/10/2024	SDB3262741451	(1,300.00)	1.9242	(2,560.06)	(2,501.51)	0.0000	4.5800	(1,432.7473)	0.0000	0.3257	(0.9956)	0.0000	1	(0.6699)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
GUIZHOU SANLI PHARMACEUTICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603439.SH	12/10/2024	SDB3262741451	(2,300.00)	1.9242	(4,529.34)	(4,425.75)	0.0000	4.5800	(1,432.7473)	0.0000	0.5762	(1.7614)	0.0000	1	(1.1852)	01/06/2025
603439.SH	12/10/2024	SDB3262741451	(400.00)	1.9242	(787.71)	(769.70)	0.0000	4.5800	(1,432.7473)	0.0000	0.1002	(0.3063)	0.0000	1	(0.2061)	01/06/2025
603439.SH	12/09/2024	SDB3262741451	(2,700.00)	1.9451	(5,317.05)	(5,251.75)	0.0000	4.5800	(1,432.7473)	0.0000	0.6764	(2.0901)	0.0000	1	(1.4137)	01/06/2025
603439.SH	12/09/2024	SDB3262741451	(2,700.00)	1.9451	(5,317.05)	(5,251.75)	0.0000	4.5800	(1,432.7473)	0.0000	0.6764	(2.0901)	0.0000	1	(1.4137)	01/06/2025
603439.SH	12/09/2024	SDB3262741451	(300.00)	1.9451	(590.78)	(583.53)	0.0000	4.5800	(1,432.7473)	0.0000	0.0752	(0.2322)	0.0000	1	(0.1571)	01/06/2025
603439.SH	12/09/2024	SDB3262741451	(800.00)	1.9451	(1,575.42)	(1,556.07)	0.0000	4.5800	(1,432.7473)	0.0000	0.2004	(0.6193)	0.0000	1	(0.4189)	01/06/2025
603439.SH	12/09/2024	SDB3262741451	(600.00)	1.9451	(1,181.57)	(1,167.06)	0.0000	4.5800	(1,432.7473)	0.0000	0.1503	(0.4645)	0.0000	1	(0.3141)	01/06/2025
603439.SH	12/09/2024	SDB3262741451	(3,400.00)	1.9451	(6,695.55)	(6,613.32)	0.0000	4.5800	(1,432.7473)	0.0000	0.8518	(2.6320)	0.0000	1	(1.7802)	01/06/2025
603439.SH	12/09/2024	SDB3262741451	(14,700.00)	1.9451	(28,948.40)	(28,592.87)	0.0000	4.5800	(1,432.7473)	0.0000	3.6829	(11.3795)	0.0000	1	(7.6967)	01/06/2025
603439.SH	12/09/2024	SDB3262741451	(400.00)	1.9451	(787.71)	(778.04)	0.0000	4.5800	(1,432.7473)	0.0000	0.1002	(0.3096)	0.0000	1	(0.2094)	01/06/2025
603439.SH	12/09/2024	SDB3262741451	(100.00)	1.9451	(196.93)	(194.51)	0.0000	4.5800	(1,432.7473)	0.0000	0.0251	(0.0774)	0.0000	1	(0.0524)	01/06/2025
603439.SH	12/09/2024	SDB3262741451	(400.00)	1.9451	(787.71)	(778.04)	0.0000	4.5800	(1,432.7473)	0.0000	0.1002	(0.3096)	0.0000	1	(0.2094)	01/06/2025
603439.SH	12/09/2024	SDB3262741451	(6,500.00)	1.9451	(12,800.31)	(12,643.10)	0.0000	4.5800	(1,432.7473)	0.0000	1.6285	(5.0318)	0.0000	1	(3.4033)	01/06/2025
603439.SH	12/09/2024	SDB3262741451	(1,800.00)	1.9451	(3,544.70)	(3,501.17)	0.0000	4.5800	(1,432.7473)	0.0000	0.4510	(1.3934)	0.0000	1	(0.9424)	01/06/2025
603439.SH	12/09/2024	SDB3262741451	(1,300.00)	1.9451	(2,560.06)	(2,528.62)	0.0000	4.5800	(1,432.7473)	0.0000	0.3257	(1.0064)	0.0000	1	(0.6807)	01/06/2025
603439.SH	12/09/2024	SDB3262741451	(2,300.00)	1.9451	(4,529.34)	(4,473.71)	0.0000	4.5800	(1,432.7473)	0.0000	0.5762	(1.7805)	0.0000	1	(1.2042)	01/06/2025
603439.SH	12/09/2024	SDB3262741451	(400.00)	1.9451	(787.71)	(778.04)	0.0000	4.5800	(1,432.7473)	0.0000	0.1002	(0.3096)	0.0000	1	(0.2094)	01/06/2025
603439.SH	12/06/2024	SDB3262741451	(2,700.00)	1.9549	(5,317.05)	(5,278.31)	0.0000	4.5800	(1,432.7473)	0.0000	2.0293	(6.3021)	0.0000	3	(4.2727)	01/06/2025
603439.SH	12/06/2024	SDB3262741451	(2,700.00)	1.9549	(5,317.05)	(5,278.31)	0.0000	4.5800	(1,432.7473)	0.0000	2.0293	(6.3021)	0.0000	3	(4.2727)	01/06/2025
603439.SH	12/06/2024	SDB3262741451	(300.00)	1.9549	(590.78)	(586.48)	0.0000	4.5800	(1,432.7473)	0.0000	0.2255	(0.7002)	0.0000	3	(0.4747)	01/06/2025
603439.SH	12/06/2024	SDB3262741451	(800.00)	1.9549	(1,575.42)	(1,563.94)	0.0000	4.5800	(1,432.7473)	0.0000	0.6013	(1.8673)	0.0000	3	(1.2660)	01/06/2025
603439.SH	12/06/2024	SDB3262741451	(600.00)	1.9549	(1,181.57)	(1,172.96)	0.0000	4.5800	(1,432.7473)	0.0000	0.4510	(1.4005)	0.0000	3	(0.9495)	01/06/2025
603439.SH	12/06/2024	SDB3262741451	(3,400.00)	1.9549	(6,695.55)	(6,646.76)	0.0000	4.5800	(1,432.7473)	0.0000	2.5555	(7.9359)	0.0000	3	(5.3805)	01/06/2025
603439.SH	12/06/2024	SDB3262741451	(14,700.00)	1.9549	(28,948.40)	(28,737.44)	0.0000	4.5800	(1,432.7473)	0.0000	11.0486	(34.3112)	0.0000	3	(23.2626)	01/06/2025
603439.SH	12/06/2024	SDB3262741451	(400.00)	1.9549	(787.71)	(781.97)	0.0000	4.5800	(1,432.7473)	0.0000	0.3006	(0.9336)	0.0000	3	(0.6330)	01/06/2025
603439.SH	12/06/2024	SDB3262741451	(100.00)	1.9549	(196.93)	(195.49)	0.0000	4.5800	(1,432.7473)	0.0000	0.0752	(0.2334)	0.0000	3	(0.1582)	01/06/2025
603439.SH	12/06/2024	SDB3262741451	(400.00)	1.9549	(787.71)	(781.97)	0.0000	4.5800	(1,432.7473)	0.0000	0.3006	(0.9336)	0.0000	3	(0.6330)	01/06/2025
603439.SH	12/06/2024	SDB3262741451	(6,500.00)	1.9549	(12,800.31)	(12,707.03)	0.0000	4.5800	(1,432.7473)	0.0000	4.8855	(15.1716)	0.0000	3	(10.2862)	01/06/2025
603439.SH	12/06/2024	SDB3262741451	(1,800.00)	1.9549	(3,544.70)	(3,518.87)	0.0000	4.5800	(1,432.7473)	0.0000	1.3529	(4.2014)	0.0000	3	(2.8485)	01/06/2025
603439.SH	12/06/2024	SDB3262741451	(1,300.00)	1.9549	(2,560.06)	(2,541.41)	0.0000	4.5800	(1,432.7473)	0.0000	0.9771	(3.0343)	0.0000	3	(2.0572)	01/06/2025
603439.SH	12/06/2024	SDB3262741451	(2,300.00)	1.9549	(4,529.34)	(4,496.33)	0.0000	4.5800	(1,432.7473)	0.0000	1.7287	(5.3684)	0.0000	3	(3.6397)	01/06/2025
603439.SH	12/06/2024	SDB3262741451	(400.00)	1.9549	(787.71)	(781.97)	0.0000	4.5800	(1,432.7473)	0.0000	0.3006	(0.9336)	0.0000	3	(0.6330)	01/06/2025
603439.SH	12/05/2024	SDB3262741451	(2,700.00)	1.9804	(5,317.05)	(5,346.97)	0.0000	4.5800	(1,432.7473)	0.0000	0.6764	(2.1280)	0.0000	1	(1.4516)	01/06/2025
603439.SH	12/05/2024	SDB3262741451	(2,700.00)	1.9804	(5,317.05)	(5,346.97)	0.0000	4.5800	(1,432.7473)	0.0000	0.6764	(2.1280)	0.0000	1	(1.4516)	01/06/2025
603439.SH	12/05/2024	SDB3262741451	(300.00)	1.9804	(590.78)	(594.11)	0.0000	4.5800	(1,432.7473)	0.0000	0.0752	(0.2364)	0.0000	1	(0.1613)	01/06/2025
603439.SH	12/05/2024	SDB3262741451	(800.00)	1.9804	(1,575.42)	(1,584.29)	0.0000	4.5800	(1,432.7473)	0.0000	0.2004	(0.6305)	0.0000	1	(0.4301)	01/06/2025
603439.SH	12/05/2024	SDB3262741451	(600.00)	1.9804	(1,181.57)	(1,188.22)	0.0000	4.5800	(1,432.7473)	0.0000	0.1503	(0.4729)	0.0000	1	(0.3226)	01/06/2025
603439.SH	12/05/2024	SDB3262741451	(3,400.00)	1.9804	(6,695.55)	(6,733.23)	0.0000	4.5800	(1,432.7473)	0.0000	0.8518	(2.6797)	0.0000	1	(1.8279)	01/06/2025
603439.SH	12/05/2024	SDB3262741451	(14,700.00)	1.9804	(28,948.40)	(29,111.31)	0.0000	4.5800	(1,432.7473)	0.0000	3.6829	(11.5859)	0.0000	1	(7.9030)	01/06/2025
603439.SH	12/05/2024	SDB3262741451	(400.00)	1.9804	(787.71)	(792.14)	0.0000	4.5800	(1,432.7473)	0.0000	0.1002	(0.3153)	0.0000	1	(0.2150)	01/06/2025
603439.SH	12/05/2024	SDB3262741451	(100.00)	1.9804	(196.93)	(198.04)	0.0000	4.5800	(1,432.7473)	0.0000	0.0251	(0.0788)	0.0000	1	(0.0538)	01/06/2025
603439.SH	12/05/2024	SDB3262741451	(400.00)	1.9804	(787.71)	(792.14)	0.0000	4.5800	(1,432.7473)	0.0000	0.1002	(0.3153)	0.0000	1	(0.2150)	01/06/2025
603439.SH	12/05/2024	SDB3262741451	(6,500.00)	1.9804	(12,800.31)	(12,872.35)	0.0000	4.5800	(1,432.7473)	0.0000	1.6285	(5.1230)	0.0000	1	(3.4945)	01/06/2025
603439.SH	12/05/2024	SDB3262741451	(1,800.00)	1.9804	(3,544.70)	(3,564.65)	0.0000	4.5800	(1,432.7473)	0.0000	0.4510	(1.4187)	0.0000	1	(0.9677)	01/06/2025
603439.SH	12/05/2024	SDB3262741451	(1,300.00)	1.9804	(2,560.06)	(2,574.47)	0.0000	4.5800	(1,432.7473)	0.0000	0.3257	(1.0246)	0.0000	1	(0.6989)	01/06/2025
603439.SH	12/05/2024	SDB3262741451	(2,300.00)	1.9804	(4,529.34)	(4,554.83)	0.0000	4.5800	(1,432.7473)	0.0000	0.5762	(1.8128)	0.0000	1	(1.2365)	01/06/2025
603439.SH	12/05/2024	SDB3262741451	(400.00)	1.9804	(787.71)	(792.14)	0.0000	4.5800	(1,432.7473)	0.0000	0.1002	(0.3153)	0.0000	1	(0.2150)	01/06/2025
603439.SH	12/04/2024	SDB3262741451	(2,700.00)	1.9693	(5,317.05)	(5,317.05)	0.0000	4.5800	(1,432.7473)	0.0000	0.6764	(2.1161)	0.0000	1	(1.4397)	01/06/2025
603439.SH	12/04/2024	SDB3262741451	(2,700.00)	1.9693	(5,317.05)	(5,317.05)	0.0000	4.5800	(1,432.7473)	0.0000	0.6764	(2.1161)	0.0000	1	(1.4397)	01/06/2025
603439.SH	12/04/2024	SDB3262741451	(300.00)	1.9693	(590.78)	(590.78)	0.0000	4.5800	(1,432.7473)	0.0000	0.0752	(0.2351)	0.0000	1	(0.1600)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
GUIZHOU SANLI PHARMACEUTICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603439.SH	12/04/2024	SDB3262741451	(800.00)	1.9693	(1,575.42)	(1,575.42)	0.0000	4.5800	(1,432.7473)	0.0000	0.2004	(0.6270)	0.0000	1	(0.4266)	01/06/2025
603439.SH	12/04/2024	SDB3262741451	(600.00)	1.9693	(1,181.57)	(1,181.57)	0.0000	4.5800	(1,432.7473)	0.0000	0.1503	(0.4702)	0.0000	1	(0.3199)	01/06/2025
603439.SH	12/04/2024	SDB3262741451	(3,400.00)	1.9693	(6,695.55)	(6,695.55)	0.0000	4.5800	(1,432.7473)	0.0000	0.8518	(2.6647)	0.0000	1	(1.8129)	01/06/2025
603439.SH	12/04/2024	SDB3262741451	(14,700.00)	1.9693	(28,948.40)	(28,948.40)	0.0000	4.5800	(1,432.7473)	0.0000	3.6829	(11.5210)	0.0000	1	(7.8382)	01/06/2025
603439.SH	12/04/2024	SDB3262741451	(400.00)	1.9693	(787.71)	(787.71)	0.0000	4.5800	(1,432.7473)	0.0000	0.1002	(0.3135)	0.0000	1	(0.2133)	01/06/2025
603439.SH	12/04/2024	SDB3262741451	(100.00)	1.9693	(196.93)	(196.93)	0.0000	4.5800	(1,432.7473)	0.0000	0.0251	(0.0784)	0.0000	1	(0.0533)	01/06/2025
603439.SH	12/04/2024	SDB3262741451	(400.00)	1.9693	(787.71)	(787.71)	0.0000	4.5800	(1,432.7473)	0.0000	0.1002	(0.3135)	0.0000	1	(0.2133)	01/06/2025
603439.SH	12/04/2024	SDB3262741451	(6,500.00)	1.9693	(12,800.31)	(12,800.31)	0.0000	4.5800	(1,432.7473)	0.0000	1.6285	(5.0943)	0.0000	1	(3.4659)	01/06/2025
603439.SH	12/04/2024	SDB3262741451	(1,800.00)	1.9693	(3,544.70)	(3,544.70)	0.0000	4.5800	(1,432.7473)	0.0000	0.4510	(1.4107)	0.0000	1	(0.9598)	01/06/2025
603439.SH	12/04/2024	SDB3262741451	(1,300.00)	1.9693	(2,560.06)	(2,560.06)	0.0000	4.5800	(1,432.7473)	0.0000	0.3257	(1.0189)	0.0000	1	(0.6932)	01/06/2025
603439.SH	12/04/2024	SDB3262741451	(2,300.00)	1.9693	(4,529.34)	(4,529.34)	0.0000	4.5800	(1,432.7473)	0.0000	0.5762	(1.8026)	0.0000	1	(1.2264)	01/06/2025
603439.SH	12/04/2024	SDB3262741451	(400.00)	1.9693	(787.71)	(787.71)	0.0000	4.5800	(1,432.7473)	0.0000	0.1002	(0.3135)	0.0000	1	(0.2133)	01/06/2025
TOTAL GUIZHOU SANLI PHARMACEUTICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND											303.6726	(947.0356)	0.0000		(643.3631)	

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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
HAINAN DRINDA AUTOMOTIVE TRIM CO., LTD. CMN CLASS A SERIES NORTHBOUND																
002865.ZK	12/05/2024	SDB3261230681	(16,600.00)	9.8812	(158,793.28)	(164,028.25)	0.0000	4.5800	(1,688.8319)	0.0000	20.2020	(76.9489)	0.0000	1	(56.7469)	01/06/2025
002865.ZK	12/05/2024	SDB3261230681	(1,600.00)	9.8812	(15,305.38)	(15,809.95)	0.0000	4.5800	(1,688.8319)	0.0000	1.9472	(7.4168)	0.0000	1	(5.4696)	01/06/2025
002865.ZK	12/05/2024	SDB3261230681	(500.00)	9.8812	(4,782.93)	(4,940.61)	0.0000	4.5800	(1,688.8319)	0.0000	0.6085	(2.3177)	0.0000	1	(1.7092)	01/06/2025
002865.ZK	12/05/2024	SDB3261230681	(100.00)	9.8812	(956.59)	(988.12)	0.0000	4.5800	(1,688.8319)	0.0000	0.1217	(0.4635)	0.0000	1	(0.3418)	01/06/2025
002865.ZK	12/05/2024	SDB3261230681	(400.00)	9.8812	(3,826.34)	(3,952.49)	0.0000	4.5800	(1,688.8319)	0.0000	0.4868	(1.8542)	0.0000	1	(1.3674)	01/06/2025
002865.ZK	12/05/2024	SDB3261230681	(2,053.00)	9.8812	(19,638.71)	(20,286.14)	0.0000	4.5800	(1,688.8319)	0.0000	2.4985	(9.5166)	0.0000	1	(7.0182)	01/06/2025
002865.ZK	12/05/2024	SDB3261230681	(300.00)	9.8812	(2,869.76)	(2,964.37)	0.0000	4.5800	(1,688.8319)	0.0000	0.3651	(1.3906)	0.0000	1	(1.0255)	01/06/2025
002865.ZK	12/05/2024	SDB3261230681	(200.00)	9.8812	(1,913.17)	(1,976.24)	0.0000	4.5800	(1,688.8319)	0.0000	0.2434	(0.9271)	0.0000	1	(0.6837)	01/06/2025
002865.ZK	12/05/2024	SDB3261230681	(1,500.00)	9.8812	(14,348.79)	(14,821.83)	0.0000	4.5800	(1,688.8319)	0.0000	1.8255	(6.9532)	0.0000	1	(5.1277)	01/06/2025
002865.ZK	12/05/2024	SDB3261230681	(300.00)	9.8812	(2,869.76)	(2,964.37)	0.0000	4.5800	(1,688.8319)	0.0000	0.3651	(1.3906)	0.0000	1	(1.0255)	01/06/2025
002865.ZK	12/05/2024	SDB3261230681	(200.00)	9.8812	(1,913.17)	(1,976.24)	0.0000	4.5800	(1,688.8319)	0.0000	0.2434	(0.9271)	0.0000	1	(0.6837)	01/06/2025
002865.ZK	12/04/2024	SDB3261230681	(16,600.00)	9.5659	(158,793.28)	(158,793.28)	0.0000	4.5800	(1,714.9390)	0.0000	20.2020	(75.6447)	0.0000	1	(55.4426)	01/06/2025
002865.ZK	12/04/2024	SDB3261230681	(1,600.00)	9.5659	(15,305.38)	(15,305.38)	0.0000	4.5800	(1,714.9390)	0.0000	1.9472	(7.2911)	0.0000	1	(5.3439)	01/06/2025
002865.ZK	12/04/2024	SDB3261230681	(500.00)	9.5659	(4,782.93)	(4,782.93)	0.0000	4.5800	(1,714.9390)	0.0000	0.6085	(2.2785)	0.0000	1	(1.6700)	01/06/2025
002865.ZK	12/04/2024	SDB3261230681	(100.00)	9.5659	(956.59)	(956.59)	0.0000	4.5800	(1,714.9390)	0.0000	0.1217	(0.4557)	0.0000	1	(0.3340)	01/06/2025
002865.ZK	12/04/2024	SDB3261230681	(400.00)	9.5659	(3,826.34)	(3,826.34)	0.0000	4.5800	(1,714.9390)	0.0000	0.4868	(1.8228)	0.0000	1	(1.3360)	01/06/2025
002865.ZK	12/04/2024	SDB3261230681	(4,053.00)	9.5659	(38,770.43)	(38,770.43)	0.0000	4.5800	(1,714.9390)	0.0000	4.9325	(18.4691)	0.0000	1	(13.5367)	01/06/2025
002865.ZK	12/04/2024	SDB3261230681	(300.00)	9.5659	(2,869.76)	(2,869.76)	0.0000	4.5800	(1,714.9390)	0.0000	0.3651	(1.3671)	0.0000	1	(1.0020)	01/06/2025
002865.ZK	12/04/2024	SDB3261230681	(200.00)	9.5659	(1,913.17)	(1,913.17)	0.0000	4.5800	(1,714.9390)	0.0000	0.2434	(0.9114)	0.0000	1	(0.6680)	01/06/2025
002865.ZK	12/04/2024	SDB3261230681	(1,500.00)	9.5659	(14,348.79)	(14,348.79)	0.0000	4.5800	(1,714.9390)	0.0000	1.8255	(6.8354)	0.0000	1	(5.0099)	01/06/2025
002865.ZK	12/04/2024	SDB3261230681	(300.00)	9.5659	(2,869.76)	(2,869.76)	0.0000	4.5800	(1,714.9390)	0.0000	0.3651	(1.3671)	0.0000	1	(1.0020)	01/06/2025
002865.ZK	12/04/2024	SDB3261230681	(200.00)	9.5659	(1,913.17)	(1,913.17)	0.0000	4.5800	(1,714.9390)	0.0000	0.2434	(0.9114)	0.0000	1	(0.6680)	01/06/2025
TOTAL HAINAN DRINDA AUTOMOTIVE TRIM CO., LTD. CMN CLASS A SERIES NORTHBOUND												60.2483	(227.4605)	0.0000	(167.2122)	

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066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
HAINAN EXPRESSWAY CO LTD CMN CLASS A SERIES NORTHBOUND																
000886.ZK	12/17/2024	SDB3264178831	(4,400.00)	0.9690	(4,263.80)	(4,263.80)	0.0000	4.5800	(1,500.0000)	0.0000	0.5424	(1.7766)	0.0000	1	(1.2341)	01/06/2025
000886.ZK	12/17/2024	SDB3264178831	(300.00)	0.9673	(290.20)	(290.20)	0.0000	4.5800	(1,500.0000)	0.0000	0.0369	(0.1209)	0.0000	1	(0.0840)	01/06/2025
000886.ZK	12/16/2024	SDB3264054675	(7,300.00)	0.9743	(6,809.59)	(7,112.24)	0.0000	4.5800	(1,500.0000)	0.0000	0.8663	(2.9634)	0.0000	1	(2.0971)	01/06/2025
000886.ZK	12/16/2024	SDB3264054675	(200.00)	0.9743	(187.54)	(194.86)	0.0000	4.5800	(1,500.0000)	0.0000	0.0239	(0.0812)	0.0000	1	(0.0573)	01/06/2025
000886.ZK	12/13/2024	SDB3264054675	(7,300.00)	0.9328	(6,809.59)	(6,809.59)	0.0000	4.5800	(1,500.0000)	0.0000	2.5990	(8.5120)	0.0000	3	(5.9130)	01/06/2025
000886.ZK	12/13/2024	SDB3264054675	(200.00)	0.9377	(187.54)	(187.54)	0.0000	4.5800	(1,500.0000)	0.0000	0.0716	(0.2344)	0.0000	3	(0.1628)	01/06/2025
TOTAL HAINAN EXPRESSWAY CO LTD CMN CLASS A SERIES NORTHBOUND											4.1401	(13.6885)	0.0000		(9.5484)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
HAINAN HAIQI TRANSPORTATION GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND																
603069.SH	01/03/2025	SDB3263589488	(100.00)	2.5036	(266.80)	(250.36)	0.0000	4.3300	(2,286.9047)	0.0000	0.0963	(0.4771)	0.0000	3	(0.3809)	01/06/2025
603069.SH	01/03/2025	SDB3263589488	(100.00)	2.5036	(290.14)	(250.36)	0.0000	4.3300	(2,286.9047)	0.0000	0.1047	(0.4771)	0.0000	3	(0.3724)	01/06/2025
603069.SH	01/03/2025	SDB3263589488	(100.00)	2.5036	(287.97)	(250.36)	0.0000	4.3300	(2,286.9047)	0.0000	0.1039	(0.4771)	0.0000	3	(0.3732)	01/06/2025
603069.SH	01/03/2025	SDB3263589488	(200.00)	2.5036	(578.09)	(500.72)	0.0000	4.3300	(2,286.9047)	0.0000	0.2086	(0.9542)	0.0000	3	(0.7457)	01/06/2025
603069.SH	01/03/2025	SDB3263589488	(1,200.00)	2.5036	(3,615.71)	(3,004.31)	0.0000	4.3300	(2,286.9047)	0.0000	1.3047	(5.7255)	0.0000	3	(4.4208)	01/06/2025
603069.SH	01/03/2025	SDB3263589488	(400.00)	2.5036	(1,205.27)	(1,001.44)	0.0000	4.3300	(2,286.9047)	0.0000	0.4349	(1.9085)	0.0000	3	(1.4736)	01/06/2025
603069.SH	01/02/2025	SDB3263589488	(100.00)	2.5974	(266.80)	(259.74)	0.0000	4.3300	(2,286.9047)	0.0000	0.0321	(0.1650)	0.0000	1	(0.1329)	01/06/2025
603069.SH	01/02/2025	SDB3263589488	(100.00)	2.5974	(290.14)	(259.74)	0.0000	4.3300	(2,286.9047)	0.0000	0.0349	(0.1650)	0.0000	1	(0.1301)	01/06/2025
603069.SH	01/02/2025	SDB3263589488	(100.00)	2.5974	(287.97)	(259.74)	0.0000	4.3300	(2,286.9047)	0.0000	0.0346	(0.1650)	0.0000	1	(0.1304)	01/06/2025
603069.SH	01/02/2025	SDB3263589488	(200.00)	2.5974	(578.09)	(519.48)	0.0000	4.3300	(2,286.9047)	0.0000	0.0695	(0.3300)	0.0000	1	(0.2605)	01/06/2025
603069.SH	01/02/2025	SDB3263589488	(1,200.00)	2.5974	(3,615.71)	(3,116.88)	0.0000	4.3300	(2,286.9047)	0.0000	0.4349	(1.9800)	0.0000	1	(1.5451)	01/06/2025
603069.SH	01/02/2025	SDB3263589488	(400.00)	2.5974	(1,205.27)	(1,038.96)	0.0000	4.3300	(2,286.9047)	0.0000	0.1450	(0.6600)	0.0000	1	(0.5150)	01/06/2025
603069.SH	12/31/2024	SDB3263589488	(100.00)	2.6027	(266.80)	(260.27)	0.0000	4.3300	(2,286.9047)	0.0000	0.0642	(0.3307)	0.0000	2	(0.2665)	01/06/2025
603069.SH	12/31/2024	SDB3263589488	(100.00)	2.6027	(290.14)	(260.27)	0.0000	4.3300	(2,286.9047)	0.0000	0.0698	(0.3307)	0.0000	2	(0.2609)	01/06/2025
603069.SH	12/31/2024	SDB3263589488	(100.00)	2.6027	(287.97)	(260.27)	0.0000	4.3300	(2,286.9047)	0.0000	0.0693	(0.3307)	0.0000	2	(0.2614)	01/06/2025
603069.SH	12/31/2024	SDB3263589488	(200.00)	2.6027	(578.09)	(520.53)	0.0000	4.3300	(2,286.9047)	0.0000	0.1391	(0.6613)	0.0000	2	(0.5223)	01/06/2025
603069.SH	12/31/2024	SDB3263589488	(1,200.00)	2.6027	(3,615.71)	(3,123.20)	0.0000	4.3300	(2,286.9047)	0.0000	0.8698	(3.9680)	0.0000	2	(3.0983)	01/06/2025
603069.SH	12/31/2024	SDB3263589488	(400.00)	2.6027	(1,205.27)	(1,041.07)	0.0000	4.3300	(2,286.9047)	0.0000	0.2899	(1.3227)	0.0000	2	(1.0327)	01/06/2025
603069.SH	12/30/2024	SDB3263589488	(100.00)	2.6706	(266.80)	(267.06)	0.0000	4.3300	(2,286.9047)	0.0000	0.0321	(0.1697)	0.0000	1	(0.1376)	01/06/2025
603069.SH	12/30/2024	SDB3263589488	(100.00)	2.6706	(290.14)	(267.06)	0.0000	4.3300	(2,286.9047)	0.0000	0.0349	(0.1697)	0.0000	1	(0.1348)	01/06/2025
603069.SH	12/30/2024	SDB3263589488	(100.00)	2.6706	(287.97)	(267.06)	0.0000	4.3300	(2,286.9047)	0.0000	0.0346	(0.1697)	0.0000	1	(0.1350)	01/06/2025
603069.SH	12/30/2024	SDB3263589488	(200.00)	2.6706	(578.09)	(534.13)	0.0000	4.3300	(2,286.9047)	0.0000	0.0695	(0.3393)	0.0000	1	(0.2698)	01/06/2025
603069.SH	12/30/2024	SDB3263589488	(1,200.00)	2.6706	(3,615.71)	(3,204.77)	0.0000	4.3300	(2,286.9047)	0.0000	0.4349	(2.0358)	0.0000	1	(1.6009)	01/06/2025
603069.SH	12/30/2024	SDB3263589488	(400.00)	2.6706	(1,205.27)	(1,068.26)	0.0000	4.3300	(2,286.9047)	0.0000	0.1450	(0.6786)	0.0000	1	(0.5336)	01/06/2025
603069.SH	12/27/2024	SDB3263589488	(100.00)	2.8106	(290.14)	(281.06)	0.0000	4.3300	(2,298.7500)	0.0000	0.1047	(0.5384)	0.0000	3	(0.4337)	01/06/2025
603069.SH	12/27/2024	SDB3263589488	(100.00)	2.8106	(287.97)	(281.06)	0.0000	4.3300	(2,298.7500)	0.0000	0.1039	(0.5384)	0.0000	3	(0.4345)	01/06/2025
603069.SH	12/27/2024	SDB3263589488	(200.00)	2.8106	(578.09)	(562.12)	0.0000	4.3300	(2,298.7500)	0.0000	0.2086	(1.0768)	0.0000	3	(0.8682)	01/06/2025
603069.SH	12/27/2024	SDB3263589488	(1,200.00)	2.8106	(3,615.71)	(3,372.74)	0.0000	4.3300	(2,298.7500)	0.0000	1.3047	(6.4609)	0.0000	3	(5.1562)	01/06/2025
603069.SH	12/27/2024	SDB3263589488	(400.00)	2.8106	(1,205.27)	(1,124.25)	0.0000	4.3300	(2,298.7500)	0.0000	0.4349	(2.1536)	0.0000	3	(1.7187)	01/06/2025
603069.SH	12/26/2024	SDB3263589488	(100.00)	2.7249	(290.14)	(272.49)	0.0000	4.3300	(2,298.7500)	0.0000	0.0349	(0.1740)	0.0000	1	(0.1391)	01/06/2025
603069.SH	12/26/2024	SDB3263589488	(100.00)	2.7249	(287.97)	(272.49)	0.0000	4.3300	(2,298.7500)	0.0000	0.0346	(0.1740)	0.0000	1	(0.1394)	01/06/2025
603069.SH	12/26/2024	SDB3263589488	(200.00)	2.7249	(578.09)	(544.98)	0.0000	4.3300	(2,298.7500)	0.0000	0.0695	(0.3480)	0.0000	1	(0.2785)	01/06/2025
603069.SH	12/26/2024	SDB3263589488	(1,200.00)	2.7249	(3,615.71)	(3,269.89)	0.0000	4.3300	(2,298.7500)	0.0000	0.4349	(2.0880)	0.0000	1	(1.6531)	01/06/2025
603069.SH	12/26/2024	SDB3263589488	(400.00)	2.7249	(1,205.27)	(1,089.96)	0.0000	4.3300	(2,298.7500)	0.0000	0.1450	(0.6960)	0.0000	1	(0.5510)	01/06/2025
603069.SH	12/24/2024	SDB3263589488	(100.00)	2.7249	(290.14)	(272.49)	0.0000	4.3300	(2,298.7500)	0.0000	0.0698	(0.3480)	0.0000	2	(0.2782)	01/06/2025
603069.SH	12/24/2024	SDB3263589488	(100.00)	2.7249	(287.97)	(272.49)	0.0000	4.3300	(2,298.7500)	0.0000	0.0693	(0.3480)	0.0000	2	(0.2787)	01/06/2025
603069.SH	12/24/2024	SDB3263589488	(200.00)	2.7249	(578.09)	(544.98)	0.0000	4.3300	(2,298.7500)	0.0000	0.1391	(0.6960)	0.0000	2	(0.5569)	01/06/2025
603069.SH	12/24/2024	SDB3263589488	(1,200.00)	2.7249	(3,615.71)	(3,269.89)	0.0000	4.3300	(2,298.7500)	0.0000	0.8698	(4.1759)	0.0000	2	(3.3061)	01/06/2025
603069.SH	12/24/2024	SDB3263589488	(400.00)	2.7249	(1,205.27)	(1,089.96)	0.0000	4.3300	(2,298.7500)	0.0000	0.2899	(1.3920)	0.0000	2	(1.1020)	01/06/2025
603069.SH	12/23/2024	SDB3263589488	(100.00)	2.7749	(290.14)	(277.49)	0.0000	4.3300	(2,298.7500)	0.0000	0.0349	(0.1772)	0.0000	1	(0.1423)	01/06/2025
603069.SH	12/23/2024	SDB3263589488	(100.00)	2.7749	(287.97)	(277.49)	0.0000	4.3300	(2,298.7500)	0.0000	0.0346	(0.1772)	0.0000	1	(0.1426)	01/06/2025
603069.SH	12/23/2024	SDB3263589488	(200.00)	2.7749	(578.09)	(554.98)	0.0000	4.3300	(2,298.7500)	0.0000	0.0695	(0.3544)	0.0000	1	(0.2848)	01/06/2025
603069.SH	12/23/2024	SDB3263589488	(1,200.00)	2.7749	(3,615.71)	(3,329.86)	0.0000	4.3300	(2,298.7500)	0.0000	0.4349	(2.1263)	0.0000	1	(1.6914)	01/06/2025
603069.SH	12/23/2024	SDB3263589488	(400.00)	2.7749	(1,205.27)	(1,109.95)	0.0000	4.3300	(2,298.7500)	0.0000	0.1450	(0.7088)	0.0000	1	(0.5638)	01/06/2025
603069.SH	12/20/2024	SDB3263589488	(100.00)	2.7839	(290.14)	(278.39)	0.0000	4.3300	(2,298.7500)	0.0000	0.1047	(0.5333)	0.0000	3	(0.4286)	01/06/2025
603069.SH	12/20/2024	SDB3263589488	(100.00)	2.7839	(287.97)	(278.39)	0.0000	4.3300	(2,298.7500)	0.0000	0.1039	(0.5333)	0.0000	3	(0.4294)	01/06/2025
603069.SH	12/20/2024	SDB3263589488	(200.00)	2.7839	(578.09)	(556.79)	0.0000	4.3300	(2,298.7500)	0.0000	0.2086	(1.0666)	0.0000	3	(0.8580)	01/06/2025
603069.SH	12/20/2024	SDB3263589488	(1,200.00)	2.7839	(3,615.71)	(3,340.72)	0.0000	4.3300	(2,298.7500)	0.0000	1.3047	(6.3996)	0.0000	3	(5.0949)	01/06/2025
603069.SH	12/20/2024	SDB3263589488	(400.00)	2.7839	(1,205.27)	(1,113.57)	0.0000	4.3300	(2,298.7500)	0.0000	0.4349	(2.1332)	0.0000	3	(1.6983)	01/06/2025
603069.SH	12/19/2024	SDB3263589488	(100.00)	2.9764	(290.14)	(297.64)	0.0000	4.5800	(2,298.7500)	0.0000	0.0369	(0.1901)	0.0000	1	(0.1531)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
HAINAN HAIQI TRANSPORTATION GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603069.SH	12/19/2024	SDB3263589488	(100.00)	2.9764	(287.97)	(297.64)	0.0000	4.5800	(2,298.7500)	0.0000	0.0366	(0.1901)	0.0000	1	(0.1534)	01/06/2025
603069.SH	12/19/2024	SDB3263589488	(200.00)	2.9764	(578.09)	(595.28)	0.0000	4.5800	(2,298.7500)	0.0000	0.0735	(0.3801)	0.0000	1	(0.3066)	01/06/2025
603069.SH	12/19/2024	SDB3263589488	(1,200.00)	2.9764	(3,615.71)	(3,571.67)	0.0000	4.5800	(2,298.7500)	0.0000	0.4600	(2.2807)	0.0000	1	(1.8207)	01/06/2025
603069.SH	12/19/2024	SDB3263589488	(400.00)	2.9764	(1,205.27)	(1,190.56)	0.0000	4.5800	(2,298.7500)	0.0000	0.1533	(0.7602)	0.0000	1	(0.6069)	01/06/2025
603069.SH	12/18/2024	SDB3263589488	(100.00)	2.9333	(290.14)	(293.33)	0.0000	4.5800	(2,298.7500)	0.0000	0.0369	(0.1873)	0.0000	1	(0.1504)	01/06/2025
603069.SH	12/18/2024	SDB3263589488	(100.00)	2.9333	(287.97)	(293.33)	0.0000	4.5800	(2,298.7500)	0.0000	0.0366	(0.1873)	0.0000	1	(0.1507)	01/06/2025
603069.SH	12/18/2024	SDB3263589488	(200.00)	2.9333	(578.09)	(586.67)	0.0000	4.5800	(2,298.7500)	0.0000	0.0735	(0.3746)	0.0000	1	(0.3011)	01/06/2025
603069.SH	12/18/2024	SDB3263589488	(1,200.00)	2.9333	(3,615.71)	(3,519.99)	0.0000	4.5800	(2,298.7500)	0.0000	0.4600	(2.2477)	0.0000	1	(1.7877)	01/06/2025
603069.SH	12/18/2024	SDB3263589488	(400.00)	2.9333	(1,205.27)	(1,173.33)	0.0000	4.5800	(2,298.7500)	0.0000	0.1533	(0.7492)	0.0000	1	(0.5959)	01/06/2025
603069.SH	12/17/2024	SDB3263589488	(100.00)	2.9094	(290.14)	(290.94)	0.0000	4.5800	(2,298.7500)	0.0000	0.0369	(0.1858)	0.0000	1	(0.1489)	01/06/2025
603069.SH	12/17/2024	SDB3263589488	(100.00)	2.9094	(287.97)	(290.94)	0.0000	4.5800	(2,298.7500)	0.0000	0.0366	(0.1858)	0.0000	1	(0.1491)	01/06/2025
603069.SH	12/17/2024	SDB3263589488	(200.00)	2.9094	(578.09)	(581.88)	0.0000	4.5800	(2,298.7500)	0.0000	0.0735	(0.3716)	0.0000	1	(0.2980)	01/06/2025
603069.SH	12/17/2024	SDB3263589488	(1,200.00)	2.9094	(3,615.71)	(3,491.26)	0.0000	4.5800	(2,298.7500)	0.0000	0.4600	(2.2293)	0.0000	1	(1.7693)	01/06/2025
603069.SH	12/17/2024	SDB3263589488	(400.00)	2.9094	(1,205.27)	(1,163.75)	0.0000	4.5800	(2,298.7500)	0.0000	0.1533	(0.7431)	0.0000	1	(0.5898)	01/06/2025
603069.SH	12/16/2024	SDB3263589488	(100.00)	2.9132	(290.14)	(291.32)	0.0000	4.5800	(2,298.7500)	0.0000	0.0369	(0.1860)	0.0000	1	(0.1491)	01/06/2025
603069.SH	12/16/2024	SDB3263589488	(100.00)	2.9132	(287.97)	(291.32)	0.0000	4.5800	(2,298.7500)	0.0000	0.0366	(0.1860)	0.0000	1	(0.1494)	01/06/2025
603069.SH	12/16/2024	SDB3263589488	(200.00)	2.9132	(578.09)	(582.64)	0.0000	4.5800	(2,298.7500)	0.0000	0.0735	(0.3720)	0.0000	1	(0.2985)	01/06/2025
603069.SH	12/16/2024	SDB3263589488	(1,200.00)	2.9132	(3,615.71)	(3,495.83)	0.0000	4.5800	(2,298.7500)	0.0000	0.4600	(2.2322)	0.0000	1	(1.7722)	01/06/2025
603069.SH	12/16/2024	SDB3263589488	(400.00)	2.9132	(1,205.27)	(1,165.28)	0.0000	4.5800	(2,298.7500)	0.0000	0.1533	(0.7441)	0.0000	1	(0.5907)	01/06/2025
603069.SH	12/13/2024	SDB3263589488	(100.00)	2.8162	(290.14)	(281.62)	0.0000	4.5800	(2,298.7500)	0.0000	0.1107	(0.5395)	0.0000	3	(0.4287)	01/06/2025
603069.SH	12/13/2024	SDB3263589488	(100.00)	2.8162	(287.97)	(281.62)	0.0000	4.5800	(2,298.7500)	0.0000	0.1099	(0.5395)	0.0000	3	(0.4296)	01/06/2025
603069.SH	12/13/2024	SDB3263589488	(200.00)	2.8162	(578.09)	(563.24)	0.0000	4.5800	(2,298.7500)	0.0000	0.2206	(1.0790)	0.0000	3	(0.8583)	01/06/2025
603069.SH	12/13/2024	SDB3263589488	(1,200.00)	2.8162	(3,615.71)	(3,379.47)	0.0000	4.5800	(2,298.7500)	0.0000	1.3800	(6.4738)	0.0000	3	(5.0938)	01/06/2025
603069.SH	12/13/2024	SDB3263589488	(400.00)	2.8162	(1,205.27)	(1,126.49)	0.0000	4.5800	(2,298.7500)	0.0000	0.4600	(2.1579)	0.0000	3	(1.6979)	01/06/2025
603069.SH	12/12/2024	SDB3263589488	(100.00)	2.7812	(290.14)	(278.12)	0.0000	4.5800	(2,298.7500)	0.0000	0.0369	(0.1776)	0.0000	1	(0.1407)	01/06/2025
603069.SH	12/12/2024	SDB3263589488	(100.00)	2.7812	(287.97)	(278.12)	0.0000	4.5800	(2,298.7500)	0.0000	0.0366	(0.1776)	0.0000	1	(0.1410)	01/06/2025
603069.SH	12/12/2024	SDB3263589488	(200.00)	2.7812	(578.09)	(556.25)	0.0000	4.5800	(2,298.7500)	0.0000	0.0735	(0.3552)	0.0000	1	(0.2816)	01/06/2025
603069.SH	12/12/2024	SDB3263589488	(1,200.00)	2.7812	(3,615.71)	(3,337.49)	0.0000	4.5800	(2,298.7500)	0.0000	0.4600	(2.1311)	0.0000	1	(1.6711)	01/06/2025
603069.SH	12/12/2024	SDB3263589488	(400.00)	2.7812	(1,205.27)	(1,112.50)	0.0000	4.5800	(2,298.7500)	0.0000	0.1533	(0.7104)	0.0000	1	(0.5570)	01/06/2025
603069.SH	12/11/2024	SDB3263589488	(100.00)	2.8610	(290.14)	(286.10)	0.0000	4.5800	(2,298.7500)	0.0000	0.0369	(0.1827)	0.0000	1	(0.1458)	01/06/2025
603069.SH	12/11/2024	SDB3263589488	(100.00)	2.8610	(287.97)	(286.10)	0.0000	4.5800	(2,298.7500)	0.0000	0.0366	(0.1827)	0.0000	1	(0.1460)	01/06/2025
603069.SH	12/11/2024	SDB3263589488	(200.00)	2.8610	(578.09)	(572.19)	0.0000	4.5800	(2,298.7500)	0.0000	0.0735	(0.3654)	0.0000	1	(0.2918)	01/06/2025
603069.SH	12/11/2024	SDB3263589488	(1,200.00)	2.8610	(3,615.71)	(3,433.15)	0.0000	4.5800	(2,298.7500)	0.0000	0.4600	(2.1922)	0.0000	1	(1.7322)	01/06/2025
603069.SH	12/11/2024	SDB3263589488	(400.00)	2.8610	(1,205.27)	(1,144.38)	0.0000	4.5800	(2,298.7500)	0.0000	0.1533	(0.7307)	0.0000	1	(0.5774)	01/06/2025
603069.SH	12/10/2024	SDB3263589488	(100.00)	2.9029	(290.14)	(290.29)	0.0000	4.5800	(2,298.7500)	0.0000	0.0369	(0.1854)	0.0000	1	(0.1484)	01/06/2025
603069.SH	12/10/2024	SDB3263589488	(100.00)	2.9029	(287.97)	(290.29)	0.0000	4.5800	(2,298.7500)	0.0000	0.0366	(0.1854)	0.0000	1	(0.1487)	01/06/2025
603069.SH	12/10/2024	SDB3263589488	(200.00)	2.9029	(578.09)	(580.57)	0.0000	4.5800	(2,298.7500)	0.0000	0.0735	(0.3707)	0.0000	1	(0.2972)	01/06/2025
603069.SH	12/10/2024	SDB3263589488	(1,200.00)	2.9029	(3,615.71)	(3,483.42)	0.0000	4.5800	(2,298.7500)	0.0000	0.4600	(2.2243)	0.0000	1	(1.7643)	01/06/2025
603069.SH	12/10/2024	SDB3263589488	(400.00)	2.9029	(1,205.27)	(1,161.14)	0.0000	4.5800	(2,298.7500)	0.0000	0.1533	(0.7414)	0.0000	1	(0.5881)	01/06/2025
603069.SH	12/09/2024	SDB3263589488	(100.00)	2.8868	(287.97)	(288.68)	0.0000	4.5800	(2,305.2631)	0.0000	0.0366	(0.1849)	0.0000	1	(0.1482)	01/06/2025
603069.SH	12/09/2024	SDB3263589488	(200.00)	2.8868	(578.09)	(577.35)	0.0000	4.5800	(2,305.2631)	0.0000	0.0735	(0.3697)	0.0000	1	(0.2962)	01/06/2025
603069.SH	12/09/2024	SDB3263589488	(1,200.00)	2.8868	(3,615.71)	(3,464.10)	0.0000	4.5800	(2,305.2631)	0.0000	0.4600	(2.2182)	0.0000	1	(1.7582)	01/06/2025
603069.SH	12/09/2024	SDB3263589488	(400.00)	2.8868	(1,205.27)	(1,154.70)	0.0000	4.5800	(2,305.2631)	0.0000	0.1533	(0.7394)	0.0000	1	(0.5861)	01/06/2025
603069.SH	12/06/2024	SDB3263589488	(1,200.00)	3.0131	(3,615.71)	(3,615.71)	0.0000	4.5800	(2,325.0000)	0.0000	1.3800	(7.0054)	0.0000	3	(5.6254)	01/06/2025
603069.SH	12/06/2024	SDB3263589488	(400.00)	3.0132	(1,205.27)	(1,205.27)	0.0000	4.5800	(2,325.0000)	0.0000	0.4600	(2.3352)	0.0000	3	(1.8752)	01/06/2025
TOTAL HAINAN HAIQI TRANSPORTATION GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND												22.6141	(108.9474)	0.0000	(86.3333)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
HAINAN JINPAN SMART TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND																
688676.SH	01/03/2025	SDB3264649885	(4,300.00)	5.8007	(25,805.34)	(24,942.88)	0.0000	4.3300	(1,775.1812)	0.0000	9.3114	(36.8984)	0.0000	3	(27.5870)	01/06/2025
688676.SH	01/03/2025	SDB3264649885	(1,040.00)	5.8007	(6,259.03)	(6,032.70)	0.0000	4.3300	(1,775.1812)	0.0000	2.2585	(8.9243)	0.0000	3	(6.6658)	01/06/2025
688676.SH	01/03/2025	SDB3264649885	(321.00)	5.8007	(1,981.01)	(1,862.02)	0.0000	4.3300	(1,775.1812)	0.0000	0.7148	(2.7545)	0.0000	3	(2.0397)	01/06/2025
688676.SH	01/03/2025	SDB3264649885	(4,039.00)	5.8007	(24,926.13)	(23,428.91)	0.0000	4.3300	(1,775.1812)	0.0000	8.9942	(34.6588)	0.0000	3	(25.6646)	01/06/2025
688676.SH	01/03/2025	SDB3264649885	(300.00)	5.8007	(1,641.53)	(1,740.20)	0.0000	4.3300	(1,775.1812)	0.0000	0.5923	(2.5743)	0.0000	3	(1.9820)	01/06/2025
688676.SH	01/03/2025	SDB3264649885	(304.00)	5.8007	(1,594.21)	(1,763.40)	0.0000	4.3300	(1,775.1812)	0.0000	0.5752	(2.6086)	0.0000	3	(2.0334)	01/06/2025
688676.SH	01/03/2025	SDB3264649885	(457.00)	5.8007	(2,431.73)	(2,650.91)	0.0000	4.3300	(1,775.1812)	0.0000	0.8775	(3.9215)	0.0000	3	(3.0441)	01/06/2025
688676.SH	01/02/2025	SDB3264649885	(1,040.00)	5.9862	(6,259.03)	(6,225.66)	0.0000	4.3300	(1,808.5783)	0.0000	0.7528	(3.1277)	0.0000	1	(2.3748)	01/06/2025
688676.SH	01/02/2025	SDB3264649885	(321.00)	5.9862	(1,981.01)	(1,921.57)	0.0000	4.3300	(1,808.5783)	0.0000	0.2383	(0.9654)	0.0000	1	(0.7271)	01/06/2025
688676.SH	01/02/2025	SDB3264649885	(4,039.00)	5.9862	(24,926.13)	(24,178.31)	0.0000	4.3300	(1,808.5783)	0.0000	2.9981	(12.1468)	0.0000	1	(9.1487)	01/06/2025
688676.SH	01/02/2025	SDB3264649885	(300.00)	5.9862	(1,641.53)	(1,795.86)	0.0000	4.3300	(1,808.5783)	0.0000	0.1974	(0.9022)	0.0000	1	(0.7048)	01/06/2025
688676.SH	01/02/2025	SDB3264649885	(304.00)	5.9862	(1,594.21)	(1,819.81)	0.0000	4.3300	(1,808.5783)	0.0000	0.1917	(0.9142)	0.0000	1	(0.7225)	01/06/2025
688676.SH	01/02/2025	SDB3264649885	(457.00)	5.9862	(2,431.73)	(2,735.70)	0.0000	4.3300	(1,808.5783)	0.0000	0.2925	(1.3744)	0.0000	1	(1.0819)	01/06/2025
688676.SH	12/31/2024	SDB3264649885	(300.00)	5.4764	(1,641.53)	(1,642.92)	0.0000	4.3300	(1,725.0000)	0.0000	0.3949	(1.5745)	0.0000	2	(1.1796)	01/06/2025
688676.SH	12/31/2024	SDB3264649885	(304.00)	5.4764	(1,594.21)	(1,664.83)	0.0000	4.3300	(1,725.0000)	0.0000	0.3835	(1.5955)	0.0000	2	(1.2120)	01/06/2025
688676.SH	12/31/2024	SDB3264649885	(457.00)	5.4764	(2,431.73)	(2,502.72)	0.0000	4.3300	(1,725.0000)	0.0000	0.5850	(2.3984)	0.0000	2	(1.8135)	01/06/2025
688676.SH	12/30/2024	SDB3264649885	(304.00)	5.2441	(1,594.21)	(1,594.21)	0.0000	4.3300	(1,725.0000)	0.0000	0.1917	(0.7639)	0.0000	1	(0.5721)	01/06/2025
688676.SH	12/30/2024	SDB3264649885	(457.00)	5.3211	(2,431.73)	(2,431.73)	0.0000	4.3300	(1,725.0000)	0.0000	0.2925	(1.1652)	0.0000	1	(0.8727)	01/06/2025
TOTAL HAINAN JINPAN SMART TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND											29.8423	(119.2686)	0.0000		(89.4263)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
HAINAN YEDAO CO LTD CMN CLASS A SERIES NORTHBOUND																
600238.SH	12/26/2024	SDB3264178833	(5,400.00)	1.1799	(7,310.23)	(6,371.62)	0.0000	4.3300	(1,850.0000)	0.0000	0.8793	(3.2743)	0.0000	1	(2.3950)	01/06/2025
600238.SH	12/24/2024	SDB3264178833	(5,400.00)	1.1799	(7,310.23)	(6,371.62)	0.0000	4.3300	(1,850.0000)	0.0000	1.7585	(6.5486)	0.0000	2	(4.7901)	01/06/2025
600238.SH	12/23/2024	SDB3264178833	(5,400.00)	1.2208	(7,310.23)	(6,592.23)	0.0000	4.3300	(1,850.0000)	0.0000	0.8793	(3.3877)	0.0000	1	(2.5084)	01/06/2025
600238.SH	12/20/2024	SDB3264178833	(5,400.00)	1.2521	(7,310.23)	(6,761.25)	0.0000	4.3300	(1,850.0000)	0.0000	2.6378	(10.4236)	0.0000	3	(7.7858)	01/06/2025
600238.SH	12/19/2024	SDB3264178833	(5,400.00)	1.3324	(7,310.23)	(7,195.21)	0.0000	4.5800	(1,850.0000)	0.0000	0.9300	(3.6975)	0.0000	1	(2.7675)	01/06/2025
600238.SH	12/18/2024	SDB3264178833	(5,400.00)	1.3569	(7,310.23)	(7,327.28)	0.0000	4.5800	(1,850.0000)	0.0000	0.9300	(3.7654)	0.0000	1	(2.8354)	01/06/2025
600238.SH	12/17/2024	SDB3264178833	(5,400.00)	1.3537	(7,310.23)	(7,310.23)	0.0000	4.5800	(1,850.0000)	0.0000	0.9300	(3.7566)	0.0000	1	(2.8266)	01/06/2025
600238.SH	12/13/2024	SDB3264054756	(1,300.00)	1.3371	(1,738.17)	(1,738.17)	0.0000	4.5800	(1,750.0000)	0.0000	0.6634	(2.5348)	0.0000	3	(1.8714)	01/06/2025
600238.SH	12/09/2024	SDB3263645057	(8,400.00)	1.3678	(11,489.62)	(11,489.62)	0.0000	4.5800	(1,838.0952)	0.0000	1.4617	(5.2281)	0.0000	1	(3.7663)	01/06/2025
600238.SH	12/06/2024	SDB3263589507	(2,600.00)	1.3825	(3,594.55)	(3,594.55)	0.0000	4.5800	(1,500.0000)	0.0000	1.3719	(4.4932)	0.0000	3	(3.1213)	01/06/2025
600238.SH	12/05/2024	SDB3263426676	(800.00)	1.3106	(1,003.94)	(1,048.51)	0.0000	4.5800	(1,678.9198)	0.0000	0.1277	(0.4890)	0.0000	1	(0.3613)	01/06/2025
600238.SH	12/05/2024	SDB3263426676	(40,000.00)	1.3106	(52,238.68)	(52,425.36)	0.0000	4.5800	(1,678.9198)	0.0000	6.6459	(24.4494)	0.0000	1	(17.8035)	01/06/2025
600238.SH	12/05/2024	SDB3263426676	(100,400.00)	1.3106	(120,433.11)	(131,587.65)	0.0000	4.5800	(1,678.9198)	0.0000	15.3218	(61.3681)	0.0000	1	(46.0463)	01/06/2025
600238.SH	12/05/2024	SDB3263426676	(2,300.00)	1.3106	(2,758.93)	(3,014.46)	0.0000	4.5800	(1,678.9198)	0.0000	0.3510	(1.4058)	0.0000	1	(1.0548)	01/06/2025
600238.SH	12/04/2024	SDB3263426676	(100,400.00)	1.2000	(120,433.11)	(120,478.19)	0.0000	4.5800	(1,750.0000)	0.0000	15.3218	(58.5658)	0.0000	1	(43.2440)	01/06/2025
600238.SH	12/04/2024	SDB3263426676	(2,300.00)	1.1998	(2,758.93)	(2,759.57)	0.0000	4.5800	(1,750.0000)	0.0000	0.3510	(1.3415)	0.0000	1	(0.9905)	01/06/2025
TOTAL HAINAN YEDAO CO LTD CMN CLASS A SERIES NORTHBOUND											50.5611	(194.7295)	0.0000		(144.1684)	

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
HANGJIN TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND																
000818.ZK	01/03/2025	SDB3264649891	(4,500.00)	2.8182	(12,817.49)	(12,682.13)	0.0000	4.3300	(1,359.6052)	0.0000	4.6250	(14.3689)	0.0000	3	(9.7439)	01/06/2025
000818.ZK	01/03/2025	SDB3264649891	(2,500.00)	2.8182	(7,117.94)	(7,045.63)	0.0000	4.3300	(1,359.6052)	0.0000	2.5684	(7.9827)	0.0000	3	(5.4143)	01/06/2025
000818.ZK	01/03/2025	SDB3264649891	(9,800.00)	2.8182	(28,336.94)	(27,618.85)	0.0000	4.3300	(1,359.6052)	0.0000	10.2249	(31.2923)	0.0000	3	(21.0674)	01/06/2025
000818.ZK	01/03/2025	SDB3264649891	(800.00)	2.8182	(2,320.60)	(2,254.60)	0.0000	4.3300	(1,359.6052)	0.0000	0.8374	(2.5545)	0.0000	3	(1.7171)	01/06/2025
000818.ZK	01/03/2025	SDB3264649891	(7,400.00)	2.8182	(21,042.43)	(20,855.05)	0.0000	4.3300	(1,359.6052)	0.0000	7.5928	(23.6289)	0.0000	3	(16.0361)	01/06/2025
000818.ZK	01/03/2025	SDB3264649891	(4,300.00)	2.8182	(11,916.19)	(12,118.48)	0.0000	4.3300	(1,359.6052)	0.0000	4.2998	(13.7303)	0.0000	3	(9.4305)	01/06/2025
000818.ZK	01/03/2025	SDB3264649891	(10,500.00)	2.8182	(29,641.64)	(29,591.63)	0.0000	4.3300	(1,359.6052)	0.0000	10.6957	(33.5274)	0.0000	3	(22.8317)	01/06/2025
000818.ZK	01/03/2025	SDB3264649891	(36,200.00)	2.8182	(103,632.13)	(102,020.65)	0.0000	4.3300	(1,359.6052)	0.0000	37.3939	(115.5898)	0.0000	3	(78.1959)	01/06/2025
000818.ZK	01/02/2025	SDB3264649891	(9,800.00)	2.8740	(28,336.94)	(28,165.04)	0.0000	4.3300	(1,363.1159)	0.0000	3.4083	(10.6645)	0.0000	1	(7.2562)	01/06/2025
000818.ZK	01/02/2025	SDB3264649891	(800.00)	2.8740	(2,320.60)	(2,299.19)	0.0000	4.3300	(1,363.1159)	0.0000	0.2791	(0.8706)	0.0000	1	(0.5915)	01/06/2025
000818.ZK	01/02/2025	SDB3264649891	(7,400.00)	2.8740	(21,042.43)	(21,267.48)	0.0000	4.3300	(1,363.1159)	0.0000	2.5309	(8.0528)	0.0000	1	(5.5219)	01/06/2025
000818.ZK	01/02/2025	SDB3264649891	(4,300.00)	2.8740	(11,916.19)	(12,358.13)	0.0000	4.3300	(1,363.1159)	0.0000	1.4333	(4.6793)	0.0000	1	(3.2461)	01/06/2025
000818.ZK	01/02/2025	SDB3264649891	(10,500.00)	2.8740	(29,641.64)	(30,176.83)	0.0000	4.3300	(1,363.1159)	0.0000	3.5652	(11.4263)	0.0000	1	(7.8610)	01/06/2025
000818.ZK	01/02/2025	SDB3264649891	(36,200.00)	2.8740	(103,632.13)	(104,038.22)	0.0000	4.3300	(1,363.1159)	0.0000	12.4646	(39.3934)	0.0000	1	(26.9287)	01/06/2025
000818.ZK	12/31/2024	SDB3264649891	(7,400.00)	2.8751	(21,042.43)	(21,275.87)	0.0000	4.3300	(1,370.0342)	0.0000	5.0619	(16.1937)	0.0000	2	(11.1318)	01/06/2025
000818.ZK	12/31/2024	SDB3264649891	(4,300.00)	2.8751	(11,916.19)	(12,363.00)	0.0000	4.3300	(1,370.0342)	0.0000	2.8665	(9.4099)	0.0000	2	(6.5433)	01/06/2025
000818.ZK	12/31/2024	SDB3264649891	(10,500.00)	2.8751	(29,641.64)	(30,188.73)	0.0000	4.3300	(1,370.0342)	0.0000	7.1305	(22.9776)	0.0000	2	(15.8471)	01/06/2025
000818.ZK	12/31/2024	SDB3264649891	(36,200.00)	2.8751	(103,632.13)	(104,079.24)	0.0000	4.3300	(1,370.0342)	0.0000	24.9293	(79.2178)	0.0000	2	(54.2886)	01/06/2025
000818.ZK	12/30/2024	SDB3264649891	(10,500.00)	2.8230	(29,641.64)	(29,641.64)	0.0000	4.3300	(1,350.0000)	0.0000	3.5652	(11.1156)	0.0000	1	(7.5504)	01/06/2025
000818.ZK	12/30/2024	SDB3264649891	(36,200.00)	2.8628	(103,632.13)	(103,632.13)	0.0000	4.3300	(1,350.0000)	0.0000	12.4646	(38.8620)	0.0000	1	(26.3974)	01/06/2025
TOTAL HANGJIN TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND												157.9373	(495.5382)	0.0000	(337.6009)	

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066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
HANGZHOU AGS MEDTECH CO.,LTD. CMN CLASS A SERIES NORTHBOUND																
688581.SH	01/03/2025	SDB3264649856	(784.00)	8.3056	(6,640.97)	(6,511.61)	0.0000	4.3300	(1,400.0000)	0.0000	2.3963	(7.5969)	0.0000	3	(5.2006)	01/06/2025
688581.SH	01/03/2025	SDB3264649856	(216.00)	8.3056	(1,863.31)	(1,794.02)	0.0000	4.3300	(1,400.0000)	0.0000	0.6723	(2.0930)	0.0000	3	(1.4207)	01/06/2025
688581.SH	01/02/2025	SDB3264649856	(784.00)	8.3248	(6,640.97)	(6,526.67)	0.0000	4.3300	(1,400.0000)	0.0000	0.7988	(2.5381)	0.0000	1	(1.7394)	01/06/2025
688581.SH	01/02/2025	SDB3264649856	(216.00)	8.3248	(1,863.31)	(1,798.16)	0.0000	4.3300	(1,400.0000)	0.0000	0.2241	(0.6993)	0.0000	1	(0.4752)	01/06/2025
688581.SH	12/31/2024	SDB3264649856	(784.00)	8.5117	(6,640.97)	(6,673.19)	0.0000	4.3300	(1,400.0000)	0.0000	1.5975	(5.1903)	0.0000	2	(3.5927)	01/06/2025
688581.SH	12/31/2024	SDB3264649856	(216.00)	8.5117	(1,863.31)	(1,838.53)	0.0000	4.3300	(1,400.0000)	0.0000	0.4482	(1.4300)	0.0000	2	(0.9817)	01/06/2025
688581.SH	12/30/2024	SDB3264649856	(784.00)	8.4706	(6,640.97)	(6,640.97)	0.0000	4.3300	(1,400.0000)	0.0000	0.7988	(2.5826)	0.0000	1	(1.7838)	01/06/2025
688581.SH	12/30/2024	SDB3264649856	(216.00)	8.6264	(1,863.31)	(1,863.31)	0.0000	4.3300	(1,400.0000)	0.0000	0.2241	(0.7246)	0.0000	1	(0.5005)	01/06/2025
TOTAL HANGZHOU AGS MEDTECH CO.,LTD. CMN CLASS A SERIES NORTHBOUND											7.1601	(22.8548)	0.0000		(15.6946)	

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066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
HANGZHOU HUAXING CHUANGYE COMMUNICATION TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND																
300025.ZK	01/03/2025	SDB3263040673	(1,400.00)	1.5500	(2,586.95)	(2,170.05)	0.0000	4.3300	(1,750.0000)	0.0000	0.9335	(3.1647)	0.0000	3	(2,2312)	01/06/2025
300025.ZK	01/03/2025	SDB3263040673	(2,900.00)	1.5500	(5,280.99)	(4,495.11)	0.0000	4.3300	(1,750.0000)	0.0000	1.9056	(6.5554)	0.0000	3	(4,6498)	01/06/2025
300025.ZK	01/03/2025	SDB3263040673	(100.00)	1.5500	(188.51)	(155.00)	0.0000	4.3300	(1,750.0000)	0.0000	0.0680	(0.2260)	0.0000	3	(0,1580)	01/06/2025
300025.ZK	01/03/2025	SDB3263040673	(400.00)	1.5500	(714.19)	(620.02)	0.0000	4.3300	(1,750.0000)	0.0000	0.2577	(0.9042)	0.0000	3	(0,6465)	01/06/2025
300025.ZK	01/03/2025	SDB3263040673	(4,200.00)	1.5500	(7,499.02)	(6,510.16)	0.0000	4.3300	(1,750.0000)	0.0000	2.7059	(9.4940)	0.0000	3	(6,7881)	01/06/2025
300025.ZK	01/03/2025	SDB3263040673	(1,400.00)	1.5500	(2,499.67)	(2,170.05)	0.0000	4.3300	(1,750.0000)	0.0000	0.9020	(3.1647)	0.0000	3	(2,2627)	01/06/2025
300025.ZK	01/03/2025	SDB3263040673	(1,200.00)	1.5500	(2,142.58)	(1,860.05)	0.0000	4.3300	(1,750.0000)	0.0000	0.7731	(2.7126)	0.0000	3	(1,9395)	01/06/2025
300025.ZK	01/03/2025	SDB3263040673	(5,000.00)	1.5500	(8,927.40)	(7,750.19)	0.0000	4.3300	(1,750.0000)	0.0000	3.2213	(11.3024)	0.0000	3	(8,0811)	01/06/2025
300025.ZK	01/02/2025	SDB3263040673	(1,400.00)	1.9388	(2,586.95)	(2,714.33)	0.0000	4.3300	(1,750.0000)	0.0000	0.3112	(1.3195)	0.0000	1	(1,0083)	01/06/2025
300025.ZK	01/02/2025	SDB3263040673	(2,900.00)	1.9388	(5,280.99)	(5,622.55)	0.0000	4.3300	(1,750.0000)	0.0000	0.6352	(2.7332)	0.0000	1	(2,0980)	01/06/2025
300025.ZK	01/02/2025	SDB3263040673	(100.00)	1.9388	(188.51)	(193.88)	0.0000	4.3300	(1,750.0000)	0.0000	0.0227	(0.0942)	0.0000	1	(0,0716)	01/06/2025
300025.ZK	01/02/2025	SDB3263040673	(400.00)	1.9388	(714.19)	(775.52)	0.0000	4.3300	(1,750.0000)	0.0000	0.0859	(0.3770)	0.0000	1	(0,2911)	01/06/2025
300025.ZK	01/02/2025	SDB3263040673	(4,200.00)	1.9388	(7,499.02)	(8,143.00)	0.0000	4.3300	(1,750.0000)	0.0000	0.9020	(3.9584)	0.0000	1	(3,0564)	01/06/2025
300025.ZK	01/02/2025	SDB3263040673	(1,400.00)	1.9388	(2,499.67)	(2,714.33)	0.0000	4.3300	(1,750.0000)	0.0000	0.3007	(1.3195)	0.0000	1	(1,0188)	01/06/2025
300025.ZK	01/02/2025	SDB3263040673	(1,200.00)	1.9388	(2,142.58)	(2,326.57)	0.0000	4.3300	(1,750.0000)	0.0000	0.2577	(1.1310)	0.0000	1	(0,8733)	01/06/2025
300025.ZK	01/02/2025	SDB3263040673	(5,000.00)	1.9388	(8,927.40)	(9,694.05)	0.0000	4.3300	(1,750.0000)	0.0000	1.0738	(4.7124)	0.0000	1	(3,6386)	01/06/2025
300025.ZK	12/31/2024	SDB3263040673	(1,400.00)	1.8989	(2,586.95)	(2,658.52)	0.0000	4.3300	(1,750.0000)	0.0000	0.6223	(2.5847)	0.0000	2	(1,9624)	01/06/2025
300025.ZK	12/31/2024	SDB3263040673	(2,900.00)	1.8989	(5,280.99)	(5,506.94)	0.0000	4.3300	(1,750.0000)	0.0000	1.2704	(5.3540)	0.0000	2	(4,0836)	01/06/2025
300025.ZK	12/31/2024	SDB3263040673	(100.00)	1.8989	(188.51)	(189.89)	0.0000	4.3300	(1,750.0000)	0.0000	0.0453	(0.1846)	0.0000	2	(0,1393)	01/06/2025
300025.ZK	12/31/2024	SDB3263040673	(400.00)	1.8989	(714.19)	(759.58)	0.0000	4.3300	(1,750.0000)	0.0000	0.1718	(0.7385)	0.0000	2	(0,5667)	01/06/2025
300025.ZK	12/31/2024	SDB3263040673	(4,200.00)	1.8989	(7,499.02)	(7,975.57)	0.0000	4.3300	(1,750.0000)	0.0000	1.8039	(7.7540)	0.0000	2	(5,9501)	01/06/2025
300025.ZK	12/31/2024	SDB3263040673	(1,400.00)	1.8989	(2,499.67)	(2,658.52)	0.0000	4.3300	(1,750.0000)	0.0000	0.6013	(2.5847)	0.0000	2	(1,9834)	01/06/2025
300025.ZK	12/31/2024	SDB3263040673	(1,200.00)	1.8989	(2,142.58)	(2,278.74)	0.0000	4.3300	(1,750.0000)	0.0000	0.5154	(2.2154)	0.0000	2	(1,7000)	01/06/2025
300025.ZK	12/31/2024	SDB3263040673	(5,000.00)	1.8989	(8,927.40)	(9,494.73)	0.0000	4.3300	(1,750.0000)	0.0000	2.1475	(9.2310)	0.0000	2	(7,0835)	01/06/2025
300025.ZK	12/30/2024	SDB3263040673	(1,400.00)	1.9725	(2,586.95)	(2,761.54)	0.0000	4.3300	(1,750.0000)	0.0000	0.3112	(1.3424)	0.0000	1	(1,0313)	01/06/2025
300025.ZK	12/30/2024	SDB3263040673	(2,900.00)	1.9725	(5,280.99)	(5,720.33)	0.0000	4.3300	(1,750.0000)	0.0000	0.6352	(2.7807)	0.0000	1	(2,1455)	01/06/2025
300025.ZK	12/30/2024	SDB3263040673	(100.00)	1.9725	(188.51)	(197.25)	0.0000	4.3300	(1,750.0000)	0.0000	0.0227	(0.0959)	0.0000	1	(0,0732)	01/06/2025
300025.ZK	12/30/2024	SDB3263040673	(400.00)	1.9725	(714.19)	(789.01)	0.0000	4.3300	(1,750.0000)	0.0000	0.0859	(0.3835)	0.0000	1	(0,2976)	01/06/2025
300025.ZK	12/30/2024	SDB3263040673	(4,200.00)	1.9725	(7,499.02)	(8,284.61)	0.0000	4.3300	(1,750.0000)	0.0000	0.9020	(4.0272)	0.0000	1	(3,1253)	01/06/2025
300025.ZK	12/30/2024	SDB3263040673	(1,400.00)	1.9725	(2,499.67)	(2,761.54)	0.0000	4.3300	(1,750.0000)	0.0000	0.3007	(1.3424)	0.0000	1	(1,0418)	01/06/2025
300025.ZK	12/30/2024	SDB3263040673	(1,200.00)	1.9725	(2,142.58)	(2,367.03)	0.0000	4.3300	(1,750.0000)	0.0000	0.2577	(1.1506)	0.0000	1	(0,8929)	01/06/2025
300025.ZK	12/30/2024	SDB3263040673	(5,000.00)	1.9725	(8,927.40)	(9,862.64)	0.0000	4.3300	(1,750.0000)	0.0000	1.0738	(4.7943)	0.0000	1	(3,7206)	01/06/2025
300025.ZK	12/27/2024	SDB3263040673	(1,400.00)	2.1210	(2,586.95)	(2,969.35)	0.0000	4.3300	(1,750.0000)	0.0000	0.9335	(4.3303)	0.0000	3	(3,3968)	01/06/2025
300025.ZK	12/27/2024	SDB3263040673	(2,900.00)	2.1210	(5,280.99)	(6,150.79)	0.0000	4.3300	(1,750.0000)	0.0000	1.9056	(8.9699)	0.0000	3	(7,0643)	01/06/2025
300025.ZK	12/27/2024	SDB3263040673	(100.00)	2.1210	(188.51)	(212.10)	0.0000	4.3300	(1,750.0000)	0.0000	0.0680	(0.3093)	0.0000	3	(0,2413)	01/06/2025
300025.ZK	12/27/2024	SDB3263040673	(400.00)	2.1210	(714.19)	(848.39)	0.0000	4.3300	(1,750.0000)	0.0000	0.2577	(1.2372)	0.0000	3	(0,9795)	01/06/2025
300025.ZK	12/27/2024	SDB3263040673	(4,200.00)	2.1210	(7,499.02)	(8,908.04)	0.0000	4.3300	(1,750.0000)	0.0000	2.7059	(12.9909)	0.0000	3	(10,2850)	01/06/2025
300025.ZK	12/27/2024	SDB3263040673	(1,400.00)	2.1210	(2,499.67)	(2,969.35)	0.0000	4.3300	(1,750.0000)	0.0000	0.9020	(4.3303)	0.0000	3	(3,4283)	01/06/2025
300025.ZK	12/27/2024	SDB3263040673	(1,200.00)	2.1210	(2,142.58)	(2,545.16)	0.0000	4.3300	(1,750.0000)	0.0000	0.7731	(3.7117)	0.0000	3	(2,9386)	01/06/2025
300025.ZK	12/27/2024	SDB3263040673	(5,000.00)	2.1210	(8,927.40)	(10,604.82)	0.0000	4.3300	(1,750.0000)	0.0000	3.2213	(15.4654)	0.0000	3	(12,2441)	01/06/2025
300025.ZK	12/26/2024	SDB3263040673	(1,400.00)	1.9511	(2,586.95)	(2,731.47)	0.0000	4.3300	(1,750.0000)	0.0000	0.3112	(1.3278)	0.0000	1	(1,0166)	01/06/2025
300025.ZK	12/26/2024	SDB3263040673	(2,900.00)	1.9511	(5,280.99)	(5,658.05)	0.0000	4.3300	(1,750.0000)	0.0000	0.6352	(2.7504)	0.0000	1	(2,1153)	01/06/2025
300025.ZK	12/26/2024	SDB3263040673	(100.00)	1.9511	(188.51)	(195.11)	0.0000	4.3300	(1,750.0000)	0.0000	0.0227	(0.0948)	0.0000	1	(0,0722)	01/06/2025
300025.ZK	12/26/2024	SDB3263040673	(400.00)	1.9511	(714.19)	(780.42)	0.0000	4.3300	(1,750.0000)	0.0000	0.0859	(0.3794)	0.0000	1	(0,2935)	01/06/2025
300025.ZK	12/26/2024	SDB3263040673	(4,200.00)	1.9511	(7,499.02)	(8,194.42)	0.0000	4.3300	(1,750.0000)	0.0000	0.9020	(3.9834)	0.0000	1	(3,0814)	01/06/2025
300025.ZK	12/26/2024	SDB3263040673	(1,400.00)	1.9511	(2,499.67)	(2,731.47)	0.0000	4.3300	(1,750.0000)	0.0000	0.3007	(1.3278)	0.0000	1	(1,0271)	01/06/2025
300025.ZK	12/26/2024	SDB3263040673	(1,200.00)	1.9511	(2,142.58)	(2,341.26)	0.0000	4.3300	(1,750.0000)	0.0000	0.2577	(1.1381)	0.0000	1	(0,8804)	01/06/2025
300025.ZK	12/26/2024	SDB3263040673	(5,000.00)	1.9511	(8,927.40)	(9,755.26)	0.0000	4.3300	(1,750.0000)	0.0000	1.0738	(4.7421)	0.0000	1	(3,6684)	01/06/2025
300025.ZK	12/24/2024	SDB3263040673	(1,400.00)	1.9511	(2,586.95)	(2,731.47)	0.0000	4.3300	(1,750.0000)	0.0000	0.6223	(2.6556)	0.0000	2	(2,0333)	01/06/2025
300025.ZK	12/24/2024	SDB3263040673	(2,900.00)	1.9511	(5,280.99)	(5,658.05)	0.0000	4.3300	(1,750.0000)	0.0000	1.2704	(5.5009)	0.0000	2	(4,2305)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
HANGZHOU HUAXING CHUANGYE COMMUNICATION TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300025.ZK	12/24/2024	SDB3263040673	(100.00)	1.9511	(188.51)	(195.11)	0.0000	4.3300	(1,750.0000)	0.0000	0.0453	(0.1897)	0.0000	2	(0.1443)	01/06/2025
300025.ZK	12/24/2024	SDB3263040673	(400.00)	1.9511	(714.19)	(780.42)	0.0000	4.3300	(1,750.0000)	0.0000	0.1718	(0.7587)	0.0000	2	(0.5869)	01/06/2025
300025.ZK	12/24/2024	SDB3263040673	(4,200.00)	1.9511	(7,499.02)	(8,194.42)	0.0000	4.3300	(1,750.0000)	0.0000	1.8039	(7.9668)	0.0000	2	(6.1629)	01/06/2025
300025.ZK	12/24/2024	SDB3263040673	(1,400.00)	1.9511	(2,499.67)	(2,731.47)	0.0000	4.3300	(1,750.0000)	0.0000	0.6013	(2.6556)	0.0000	2	(2.0543)	01/06/2025
300025.ZK	12/24/2024	SDB3263040673	(1,200.00)	1.9511	(2,142.58)	(2,341.26)	0.0000	4.3300	(1,750.0000)	0.0000	0.5154	(2.2762)	0.0000	2	(1.7608)	01/06/2025
300025.ZK	12/24/2024	SDB3263040673	(5,000.00)	1.9511	(8,927.40)	(9,755.26)	0.0000	4.3300	(1,750.0000)	0.0000	2.1475	(9.4843)	0.0000	2	(7.3367)	01/06/2025
300025.ZK	12/23/2024	SDB3263040673	(1,400.00)	1.8737	(2,586.95)	(2,623.18)	0.0000	4.3300	(1,750.0000)	0.0000	0.3112	(1.2752)	0.0000	1	(0.9640)	01/06/2025
300025.ZK	12/23/2024	SDB3263040673	(2,900.00)	1.8737	(5,280.99)	(5,433.72)	0.0000	4.3300	(1,750.0000)	0.0000	0.6352	(2.6414)	0.0000	1	(2.0062)	01/06/2025
300025.ZK	12/23/2024	SDB3263040673	(100.00)	1.8737	(188.51)	(187.37)	0.0000	4.3300	(1,750.0000)	0.0000	0.0227	(0.0911)	0.0000	1	(0.0684)	01/06/2025
300025.ZK	12/23/2024	SDB3263040673	(400.00)	1.8737	(714.19)	(749.48)	0.0000	4.3300	(1,750.0000)	0.0000	0.0859	(0.3643)	0.0000	1	(0.2784)	01/06/2025
300025.ZK	12/23/2024	SDB3263040673	(4,200.00)	1.8737	(7,499.02)	(7,869.53)	0.0000	4.3300	(1,750.0000)	0.0000	0.9020	(3.8255)	0.0000	1	(2.9235)	01/06/2025
300025.ZK	12/23/2024	SDB3263040673	(1,400.00)	1.8737	(2,499.67)	(2,623.18)	0.0000	4.3300	(1,750.0000)	0.0000	0.3007	(1.2752)	0.0000	1	(0.9745)	01/06/2025
300025.ZK	12/23/2024	SDB3263040673	(1,200.00)	1.8737	(2,142.58)	(2,248.44)	0.0000	4.3300	(1,750.0000)	0.0000	0.2577	(1.0930)	0.0000	1	(0.8353)	01/06/2025
300025.ZK	12/23/2024	SDB3263040673	(5,000.00)	1.8737	(8,927.40)	(9,368.49)	0.0000	4.3300	(1,750.0000)	0.0000	1.0738	(4.5541)	0.0000	1	(3.4804)	01/06/2025
300025.ZK	12/20/2024	SDB3263040673	(1,400.00)	1.8102	(2,586.95)	(2,534.34)	0.0000	4.3300	(1,750.0000)	0.0000	0.9335	(3.6959)	0.0000	3	(2.7624)	01/06/2025
300025.ZK	12/20/2024	SDB3263040673	(2,900.00)	1.8102	(5,280.99)	(5,249.70)	0.0000	4.3300	(1,750.0000)	0.0000	1.9056	(7.6558)	0.0000	3	(5.7502)	01/06/2025
300025.ZK	12/20/2024	SDB3263040673	(100.00)	1.8102	(188.51)	(181.02)	0.0000	4.3300	(1,750.0000)	0.0000	0.0680	(0.2640)	0.0000	3	(0.1960)	01/06/2025
300025.ZK	12/20/2024	SDB3263040673	(400.00)	1.8102	(714.19)	(724.10)	0.0000	4.3300	(1,750.0000)	0.0000	0.2577	(1.0560)	0.0000	3	(0.7983)	01/06/2025
300025.ZK	12/20/2024	SDB3263040673	(4,200.00)	1.8102	(7,499.02)	(7,603.01)	0.0000	4.3300	(1,750.0000)	0.0000	2.7059	(11.0877)	0.0000	3	(8.3818)	01/06/2025
300025.ZK	12/20/2024	SDB3263040673	(1,400.00)	1.8102	(2,499.67)	(2,534.34)	0.0000	4.3300	(1,750.0000)	0.0000	0.9020	(3.6959)	0.0000	3	(2.7939)	01/06/2025
300025.ZK	12/20/2024	SDB3263040673	(1,200.00)	1.8102	(2,142.58)	(2,172.29)	0.0000	4.3300	(1,750.0000)	0.0000	0.7731	(3.1679)	0.0000	3	(2.3948)	01/06/2025
300025.ZK	12/20/2024	SDB3263040673	(5,000.00)	1.8102	(8,927.40)	(9,051.20)	0.0000	4.3300	(1,750.0000)	0.0000	3.2213	(13.1997)	0.0000	3	(9.9784)	01/06/2025
300025.ZK	12/19/2024	SDB3263040673	(1,400.00)	1.9664	(2,586.95)	(2,752.99)	0.0000	4.5800	(1,750.0000)	0.0000	0.3291	(1.3383)	0.0000	1	(1.0091)	01/06/2025
300025.ZK	12/19/2024	SDB3263040673	(2,900.00)	1.9664	(5,280.99)	(5,702.62)	0.0000	4.5800	(1,750.0000)	0.0000	0.6719	(2.7721)	0.0000	1	(2.1002)	01/06/2025
300025.ZK	12/19/2024	SDB3263040673	(100.00)	1.9664	(188.51)	(196.64)	0.0000	4.5800	(1,750.0000)	0.0000	0.0240	(0.0956)	0.0000	1	(0.0716)	01/06/2025
300025.ZK	12/19/2024	SDB3263040673	(400.00)	1.9664	(714.19)	(786.57)	0.0000	4.5800	(1,750.0000)	0.0000	0.0909	(0.3824)	0.0000	1	(0.2915)	01/06/2025
300025.ZK	12/19/2024	SDB3263040673	(4,200.00)	1.9664	(7,499.02)	(8,258.97)	0.0000	4.5800	(1,750.0000)	0.0000	0.9540	(4.0148)	0.0000	1	(3.0607)	01/06/2025
300025.ZK	12/19/2024	SDB3263040673	(1,400.00)	1.9664	(2,499.67)	(2,752.99)	0.0000	4.5800	(1,750.0000)	0.0000	0.3180	(1.3383)	0.0000	1	(1.0202)	01/06/2025
300025.ZK	12/19/2024	SDB3263040673	(1,200.00)	1.9664	(2,142.58)	(2,359.71)	0.0000	4.5800	(1,750.0000)	0.0000	0.2726	(1.1471)	0.0000	1	(0.8745)	01/06/2025
300025.ZK	12/19/2024	SDB3263040673	(5,000.00)	1.9664	(8,927.40)	(9,832.10)	0.0000	4.5800	(1,750.0000)	0.0000	1.1358	(4.7795)	0.0000	1	(3.6437)	01/06/2025
300025.ZK	12/18/2024	SDB3263040673	(1,400.00)	2.0374	(2,586.95)	(2,852.38)	0.0000	4.5800	(1,750.0000)	0.0000	0.3291	(1.3866)	0.0000	1	(1.0575)	01/06/2025
300025.ZK	12/18/2024	SDB3263040673	(2,900.00)	2.0374	(5,280.99)	(5,908.50)	0.0000	4.5800	(1,750.0000)	0.0000	0.6719	(2.8722)	0.0000	1	(2.2003)	01/06/2025
300025.ZK	12/18/2024	SDB3263040673	(100.00)	2.0374	(188.51)	(203.74)	0.0000	4.5800	(1,750.0000)	0.0000	0.0240	(0.0990)	0.0000	1	(0.0751)	01/06/2025
300025.ZK	12/18/2024	SDB3263040673	(400.00)	2.0374	(714.19)	(814.97)	0.0000	4.5800	(1,750.0000)	0.0000	0.0909	(0.3962)	0.0000	1	(0.3053)	01/06/2025
300025.ZK	12/18/2024	SDB3263040673	(4,200.00)	2.0374	(7,499.02)	(8,557.14)	0.0000	4.5800	(1,750.0000)	0.0000	0.9540	(4.1597)	0.0000	1	(3.2057)	01/06/2025
300025.ZK	12/18/2024	SDB3263040673	(1,400.00)	2.0374	(2,499.67)	(2,852.38)	0.0000	4.5800	(1,750.0000)	0.0000	0.3180	(1.3866)	0.0000	1	(1.0686)	01/06/2025
300025.ZK	12/18/2024	SDB3263040673	(1,200.00)	2.0374	(2,142.58)	(2,444.90)	0.0000	4.5800	(1,750.0000)	0.0000	0.2726	(1.1885)	0.0000	1	(0.9159)	01/06/2025
300025.ZK	12/18/2024	SDB3263040673	(5,000.00)	2.0374	(8,927.40)	(10,187.07)	0.0000	4.5800	(1,750.0000)	0.0000	1.1358	(4.9520)	0.0000	1	(3.8163)	01/06/2025
300025.ZK	12/17/2024	SDB3263040673	(1,400.00)	1.9446	(2,586.95)	(2,722.49)	0.0000	4.5800	(1,750.0000)	0.0000	0.3291	(1.3234)	0.0000	1	(0.9943)	01/06/2025
300025.ZK	12/17/2024	SDB3263040673	(2,900.00)	1.9446	(5,280.99)	(5,639.44)	0.0000	4.5800	(1,750.0000)	0.0000	0.6719	(2.7414)	0.0000	1	(2.0695)	01/06/2025
300025.ZK	12/17/2024	SDB3263040673	(100.00)	1.9446	(188.51)	(194.46)	0.0000	4.5800	(1,750.0000)	0.0000	0.0240	(0.0945)	0.0000	1	(0.0705)	01/06/2025
300025.ZK	12/17/2024	SDB3263040673	(400.00)	1.9446	(714.19)	(777.85)	0.0000	4.5800	(1,750.0000)	0.0000	0.0909	(0.3781)	0.0000	1	(0.2873)	01/06/2025
300025.ZK	12/17/2024	SDB3263040673	(4,200.00)	1.9446	(7,499.02)	(8,167.46)	0.0000	4.5800	(1,750.0000)	0.0000	0.9540	(3.9703)	0.0000	1	(3.0163)	01/06/2025
300025.ZK	12/17/2024	SDB3263040673	(1,400.00)	1.9446	(2,499.67)	(2,722.49)	0.0000	4.5800	(1,750.0000)	0.0000	0.3180	(1.3234)	0.0000	1	(1.0054)	01/06/2025
300025.ZK	12/17/2024	SDB3263040673	(1,200.00)	1.9446	(2,142.58)	(2,333.56)	0.0000	4.5800	(1,750.0000)	0.0000	0.2726	(1.1344)	0.0000	1	(0.8618)	01/06/2025
300025.ZK	12/17/2024	SDB3263040673	(5,000.00)	1.9446	(8,927.40)	(9,723.17)	0.0000	4.5800	(1,750.0000)	0.0000	1.1358	(4.7265)	0.0000	1	(3.5908)	01/06/2025
300025.ZK	12/16/2024	SDB3263040673	(1,400.00)	1.8245	(2,586.95)	(2,554.35)	0.0000	4.5800	(1,750.0000)	0.0000	0.3291	(1.2417)	0.0000	1	(0.9126)	01/06/2025
300025.ZK	12/16/2024	SDB3263040673	(2,900.00)	1.8245	(5,280.99)	(5,291.15)	0.0000	4.5800	(1,750.0000)	0.0000	0.6719	(2.5721)	0.0000	1	(1.9002)	01/06/2025
300025.ZK	12/16/2024	SDB3263040673	(100.00)	1.8245	(188.51)	(182.45)	0.0000	4.5800	(1,750.0000)	0.0000	0.0240	(0.0887)	0.0000	1	(0.0647)	01/06/2025
300025.ZK	12/16/2024	SDB3263040673	(400.00)	1.8245	(714.19)	(729.81)	0.0000	4.5800	(1,750.0000)	0.0000	0.0909	(0.3548)	0.0000	1	(0.2639)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
HANGZHOU HUAXING CHUANGYE COMMUNICATION TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300025.ZK	12/16/2024	SDB3263040673	(4,200.00)	1.8245	(7,499.02)	(7,663.04)	0.0000	4.5800	(1,750.0000)	0.0000	0.9540	(3.7251)	0.0000	1	(2.7710)	01/06/2025
300025.ZK	12/16/2024	SDB3263040673	(1,400.00)	1.8245	(2,499.67)	(2,554.35)	0.0000	4.5800	(1,750.0000)	0.0000	0.3180	(1.2417)	0.0000	1	(0.9237)	01/06/2025
300025.ZK	12/16/2024	SDB3263040673	(1,200.00)	1.8245	(2,142.58)	(2,189.44)	0.0000	4.5800	(1,750.0000)	0.0000	0.2726	(1.0643)	0.0000	1	(0.7917)	01/06/2025
300025.ZK	12/16/2024	SDB3263040673	(5,000.00)	1.8245	(8,927.40)	(9,122.66)	0.0000	4.5800	(1,750.0000)	0.0000	1.1358	(4.4346)	0.0000	1	(3.2989)	01/06/2025
300025.ZK	12/13/2024	SDB3263040673	(1,400.00)	1.8236	(2,586.95)	(2,553.10)	0.0000	4.5800	(1,750.0000)	0.0000	0.9874	(3.7233)	0.0000	3	(2.7359)	01/06/2025
300025.ZK	12/13/2024	SDB3263040673	(2,900.00)	1.8236	(5,280.99)	(5,288.56)	0.0000	4.5800	(1,750.0000)	0.0000	2.0156	(7.7125)	0.0000	3	(5.6969)	01/06/2025
300025.ZK	12/13/2024	SDB3263040673	(100.00)	1.8236	(188.51)	(182.36)	0.0000	4.5800	(1,750.0000)	0.0000	0.0719	(0.2659)	0.0000	3	(0.1940)	01/06/2025
300025.ZK	12/13/2024	SDB3263040673	(400.00)	1.8236	(714.19)	(729.46)	0.0000	4.5800	(1,750.0000)	0.0000	0.2726	(1.0638)	0.0000	3	(0.7912)	01/06/2025
300025.ZK	12/13/2024	SDB3263040673	(4,200.00)	1.8236	(7,499.02)	(7,659.29)	0.0000	4.5800	(1,750.0000)	0.0000	2.8621	(11.1698)	0.0000	3	(8.3077)	01/06/2025
300025.ZK	12/13/2024	SDB3263040673	(1,400.00)	1.8236	(2,499.67)	(2,553.10)	0.0000	4.5800	(1,750.0000)	0.0000	0.9540	(3.7233)	0.0000	3	(2.7692)	01/06/2025
300025.ZK	12/13/2024	SDB3263040673	(1,200.00)	1.8236	(2,142.58)	(2,188.37)	0.0000	4.5800	(1,750.0000)	0.0000	0.8177	(3.1914)	0.0000	3	(2.3736)	01/06/2025
300025.ZK	12/13/2024	SDB3263040673	(5,000.00)	1.8236	(8,927.40)	(9,118.20)	0.0000	4.5800	(1,750.0000)	0.0000	3.4073	(13.2974)	0.0000	3	(9.8901)	01/06/2025
300025.ZK	12/12/2024	SDB3263040673	(1,400.00)	1.8062	(2,586.95)	(2,528.63)	0.0000	4.5800	(1,750.0000)	0.0000	0.3291	(1.2292)	0.0000	1	(0.9001)	01/06/2025
300025.ZK	12/12/2024	SDB3263040673	(2,900.00)	1.8062	(5,280.99)	(5,237.87)	0.0000	4.5800	(1,750.0000)	0.0000	0.6719	(2.5462)	0.0000	1	(1.8743)	01/06/2025
300025.ZK	12/12/2024	SDB3263040673	(100.00)	1.8062	(188.51)	(180.62)	0.0000	4.5800	(1,750.0000)	0.0000	0.0240	(0.0878)	0.0000	1	(0.0638)	01/06/2025
300025.ZK	12/12/2024	SDB3263040673	(400.00)	1.8062	(714.19)	(722.47)	0.0000	4.5800	(1,750.0000)	0.0000	0.0909	(0.3512)	0.0000	1	(0.2603)	01/06/2025
300025.ZK	12/12/2024	SDB3263040673	(4,200.00)	1.8062	(7,499.02)	(7,585.88)	0.0000	4.5800	(1,750.0000)	0.0000	0.9540	(3.6876)	0.0000	1	(2.7335)	01/06/2025
300025.ZK	12/12/2024	SDB3263040673	(1,400.00)	1.8062	(2,499.67)	(2,528.63)	0.0000	4.5800	(1,750.0000)	0.0000	0.3180	(1.2292)	0.0000	1	(0.9112)	01/06/2025
300025.ZK	12/12/2024	SDB3263040673	(1,200.00)	1.8062	(2,142.58)	(2,167.40)	0.0000	4.5800	(1,750.0000)	0.0000	0.2726	(1.0536)	0.0000	1	(0.7810)	01/06/2025
300025.ZK	12/12/2024	SDB3263040673	(5,000.00)	1.8062	(8,927.40)	(9,030.82)	0.0000	4.5800	(1,750.0000)	0.0000	1.1358	(4.3900)	0.0000	1	(3.2542)	01/06/2025
300025.ZK	12/11/2024	SDB3263040673	(100.00)	1.8876	(188.51)	(188.76)	0.0000	4.5800	(1,750.0000)	0.0000	0.0240	(0.0918)	0.0000	1	(0.0678)	01/06/2025
300025.ZK	12/11/2024	SDB3263040673	(400.00)	1.8876	(714.19)	(755.03)	0.0000	4.5800	(1,750.0000)	0.0000	0.0909	(0.3670)	0.0000	1	(0.2762)	01/06/2025
300025.ZK	12/11/2024	SDB3263040673	(4,200.00)	1.8876	(7,499.02)	(7,927.80)	0.0000	4.5800	(1,750.0000)	0.0000	0.9540	(3.8538)	0.0000	1	(2.8998)	01/06/2025
300025.ZK	12/11/2024	SDB3263040673	(1,400.00)	1.8876	(2,499.67)	(2,642.60)	0.0000	4.5800	(1,750.0000)	0.0000	0.3180	(1.2846)	0.0000	1	(0.9666)	01/06/2025
300025.ZK	12/11/2024	SDB3263040673	(1,200.00)	1.8876	(2,142.58)	(2,265.09)	0.0000	4.5800	(1,750.0000)	0.0000	0.2726	(1.1011)	0.0000	1	(0.8285)	01/06/2025
300025.ZK	12/11/2024	SDB3263040673	(5,000.00)	1.8876	(8,927.40)	(9,437.86)	0.0000	4.5800	(1,750.0000)	0.0000	1.1358	(4.5878)	0.0000	1	(3.4521)	01/06/2025
300025.ZK	12/10/2024	SDB3263040673	(400.00)	1.7799	(714.19)	(711.97)	0.0000	4.5800	(1,750.0000)	0.0000	0.0909	(0.3461)	0.0000	1	(0.2552)	01/06/2025
300025.ZK	12/10/2024	SDB3263040673	(4,200.00)	1.7799	(7,499.02)	(7,475.67)	0.0000	4.5800	(1,750.0000)	0.0000	0.9540	(3.6340)	0.0000	1	(2.6800)	01/06/2025
300025.ZK	12/10/2024	SDB3263040673	(1,400.00)	1.7799	(2,499.67)	(2,491.89)	0.0000	4.5800	(1,750.0000)	0.0000	0.3180	(1.2113)	0.0000	1	(0.8933)	01/06/2025
300025.ZK	12/10/2024	SDB3263040673	(1,200.00)	1.7799	(2,142.58)	(2,135.91)	0.0000	4.5800	(1,750.0000)	0.0000	0.2726	(1.0383)	0.0000	1	(0.7657)	01/06/2025
300025.ZK	12/10/2024	SDB3263040673	(5,000.00)	1.7799	(8,927.40)	(8,899.61)	0.0000	4.5800	(1,750.0000)	0.0000	1.1358	(4.3262)	0.0000	1	(3.1904)	01/06/2025
300025.ZK	12/09/2024	SDB3263040673	(400.00)	1.7323	(714.19)	(692.93)	0.0000	4.5800	(1,750.0000)	0.0000	0.0909	(0.3368)	0.0000	1	(0.2460)	01/06/2025
300025.ZK	12/09/2024	SDB3263040673	(4,200.00)	1.7323	(7,499.02)	(7,275.77)	0.0000	4.5800	(1,750.0000)	0.0000	0.9540	(3.5368)	0.0000	1	(2.5828)	01/06/2025
300025.ZK	12/09/2024	SDB3263040673	(1,400.00)	1.7323	(2,499.67)	(2,425.26)	0.0000	4.5800	(1,750.0000)	0.0000	0.3180	(1.1789)	0.0000	1	(0.8609)	01/06/2025
300025.ZK	12/09/2024	SDB3263040673	(1,200.00)	1.7323	(2,142.58)	(2,078.79)	0.0000	4.5800	(1,750.0000)	0.0000	0.2726	(1.0105)	0.0000	1	(0.7379)	01/06/2025
300025.ZK	12/09/2024	SDB3263040673	(5,000.00)	1.7323	(8,927.40)	(8,661.64)	0.0000	4.5800	(1,750.0000)	0.0000	1.1358	(4.2105)	0.0000	1	(3.0748)	01/06/2025
300025.ZK	12/06/2024	SDB3263040673	(400.00)	1.7577	(714.19)	(703.06)	0.0000	4.5800	(1,750.0000)	0.0000	0.2726	(1.0253)	0.0000	3	(0.7527)	01/06/2025
300025.ZK	12/06/2024	SDB3263040673	(4,200.00)	1.7577	(7,499.02)	(7,382.15)	0.0000	4.5800	(1,750.0000)	0.0000	2.8621	(10.7656)	0.0000	3	(7.9035)	01/06/2025
300025.ZK	12/06/2024	SDB3263040673	(1,400.00)	1.7577	(2,499.67)	(2,460.72)	0.0000	4.5800	(1,750.0000)	0.0000	0.9540	(3.5885)	0.0000	3	(2.6345)	01/06/2025
300025.ZK	12/06/2024	SDB3263040673	(1,200.00)	1.7577	(2,142.58)	(2,109.19)	0.0000	4.5800	(1,750.0000)	0.0000	0.8177	(3.0759)	0.0000	3	(2.2581)	01/06/2025
300025.ZK	12/06/2024	SDB3263040673	(5,000.00)	1.7577	(8,927.40)	(8,788.27)	0.0000	4.5800	(1,750.0000)	0.0000	3.4073	(12.8162)	0.0000	3	(9.4089)	01/06/2025
300025.ZK	12/05/2024	SDB3263040673	(400.00)	1.7374	(714.19)	(694.98)	0.0000	4.5800	(1,750.0000)	0.0000	0.0909	(0.3378)	0.0000	1	(0.2470)	01/06/2025
300025.ZK	12/05/2024	SDB3263040673	(4,200.00)	1.7374	(7,499.02)	(7,297.28)	0.0000	4.5800	(1,750.0000)	0.0000	0.9540	(3.5473)	0.0000	1	(2.5932)	01/06/2025
300025.ZK	12/05/2024	SDB3263040673	(1,400.00)	1.7374	(2,499.67)	(2,432.43)	0.0000	4.5800	(1,750.0000)	0.0000	0.3180	(1.1824)	0.0000	1	(0.8644)	01/06/2025
300025.ZK	12/05/2024	SDB3263040673	(1,200.00)	1.7374	(2,142.58)	(2,084.94)	0.0000	4.5800	(1,750.0000)	0.0000	0.2726	(1.0135)	0.0000	1	(0.7409)	01/06/2025
300025.ZK	12/05/2024	SDB3263040673	(5,000.00)	1.7374	(8,927.40)	(8,687.24)	0.0000	4.5800	(1,750.0000)	0.0000	1.1358	(4.2230)	0.0000	1	(3.0872)	01/06/2025
300025.ZK	12/04/2024	SDB3263040673	(400.00)	1.7855	(714.19)	(714.19)	0.0000	4.5800	(1,750.0000)	0.0000	0.0909	(0.3472)	0.0000	1	(0.2563)	01/06/2025
300025.ZK	12/04/2024	SDB3263040673	(4,200.00)	1.7855	(7,499.02)	(7,499.02)	0.0000	4.5800	(1,750.0000)	0.0000	0.9540	(3.6454)	0.0000	1	(2.6913)	01/06/2025
300025.ZK	12/04/2024	SDB3263040673	(1,400.00)	1.7855	(2,499.67)	(2,499.67)	0.0000	4.5800	(1,750.0000)	0.0000	0.3180	(1.2151)	0.0000	1	(0.8971)	01/06/2025
300025.ZK	12/04/2024	SDB3263040673	(1,200.00)	1.7855	(2,142.58)	(2,142.58)	0.0000	4.5800	(1,750.0000)	0.0000	0.2726	(1.0415)	0.0000	1	(0.7689)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
HANGZHOU HUAXING CHUANGYE COMMUNICATION TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300025.ZK	12/04/2024	SDB3263040673	(5,000.00)	1.7855	(8,927.40)	(8,927.40)	0.0000	4.5800	(1,750.0000)	0.0000	1.1358	(4.3397)	0.0000	1	(3.2039)	01/06/2025
TOTAL HANGZHOU HUAXING CHUANGYE COMMUNICATION TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND											113.5770	(462.9784)	0.0000		(349.4014)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement

AR=302314.6

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066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
HANGZHOU IRON & STEEL CO CMN CLASS A SERIES NORTHBOUND																
600126.SH	12/20/2024	SD83264390223	(3,000.00)	0.6464	(1,939.27)	(1,939.27)	0.0000	4.3300	(275.0000)	0.0000	0.6998	(0.4444)	0.0000	3	0.2553	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement

AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
HANGZHOU ONECHANCE TECH CORP. CMN CLASS A SERIES NORTHBOUND																
300792.ZK	12/30/2024	SDB3264649888	(1,200.00)	3.5469	(4,256.33)	(4,256.33)	0.0000	4.3300	(1,775.0000)	0.0000	0.5119	(2.0986)	0.0000	1	(1.5867)	01/06/2025

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
HANGZHOU ROBAM APPLIANCES CO. LTD. CMN CLASS A SERIES NORTHBOUND																
002508.ZK	12/30/2024	SDB3261928039	(100.00)	2.9964	(313.15)	(299.64)	0.0000	4.3300	(1,669.0104)	0.0000	0.0377	(0.1389)	0.0000	1	(0.1013)	01/06/2025
002508.ZK	12/30/2024	SDB3261928039	(100.00)	2.9964	(313.15)	(299.64)	0.0000	4.3300	(1,669.0104)	0.0000	0.0377	(0.1389)	0.0000	1	(0.1013)	01/06/2025
002508.ZK	12/30/2024	SDB3261928039	(700.00)	2.9964	(2,192.05)	(2,097.50)	0.0000	4.3300	(1,669.0104)	0.0000	0.2637	(0.9724)	0.0000	1	(0.7088)	01/06/2025
002508.ZK	12/30/2024	SDB3261928039	(300.00)	2.9964	(939.45)	(898.93)	0.0000	4.3300	(1,669.0104)	0.0000	0.1130	(0.4168)	0.0000	1	(0.3038)	01/06/2025
002508.ZK	12/30/2024	SDB3261928039	(1,300.00)	2.9964	(4,070.95)	(3,895.36)	0.0000	4.3300	(1,669.0104)	0.0000	0.4896	(1.8059)	0.0000	1	(1.3163)	01/06/2025
002508.ZK	12/30/2024	SDB3261928039	(4,600.00)	2.9964	(14,404.90)	(13,783.60)	0.0000	4.3300	(1,669.0104)	0.0000	1.7326	(6.3903)	0.0000	1	(4.6577)	01/06/2025
002508.ZK	12/30/2024	SDB3261928039	(200.00)	2.9964	(626.30)	(599.29)	0.0000	4.3300	(1,669.0104)	0.0000	0.0753	(0.2778)	0.0000	1	(0.2025)	01/06/2025
002508.ZK	12/30/2024	SDB3261928039	(1,600.00)	2.9964	(5,010.40)	(4,794.29)	0.0000	4.3300	(1,669.0104)	0.0000	0.6026	(2.2227)	0.0000	1	(1.6201)	01/06/2025
002508.ZK	12/30/2024	SDB3261928039	(600.00)	2.9964	(1,878.90)	(1,797.86)	0.0000	4.3300	(1,669.0104)	0.0000	0.2260	(0.8335)	0.0000	1	(0.6075)	01/06/2025
002508.ZK	12/30/2024	SDB3261928039	(100.00)	2.9964	(313.15)	(299.64)	0.0000	4.3300	(1,669.0104)	0.0000	0.0377	(0.1389)	0.0000	1	(0.1013)	01/06/2025
002508.ZK	12/27/2024	SDB3261928039	(100.00)	2.9981	(313.15)	(299.81)	0.0000	4.3300	(1,669.0104)	0.0000	0.1130	(0.4170)	0.0000	3	(0.3040)	01/06/2025
002508.ZK	12/27/2024	SDB3261928039	(100.00)	2.9981	(313.15)	(299.81)	0.0000	4.3300	(1,669.0104)	0.0000	0.1130	(0.4170)	0.0000	3	(0.3040)	01/06/2025
002508.ZK	12/27/2024	SDB3261928039	(700.00)	2.9981	(2,192.05)	(2,098.66)	0.0000	4.3300	(1,669.0104)	0.0000	0.7910	(2.9189)	0.0000	3	(2.1279)	01/06/2025
002508.ZK	12/27/2024	SDB3261928039	(300.00)	2.9981	(939.45)	(899.43)	0.0000	4.3300	(1,669.0104)	0.0000	0.3390	(1.2510)	0.0000	3	(0.9120)	01/06/2025
002508.ZK	12/27/2024	SDB3261928039	(1,300.00)	2.9981	(4,070.95)	(3,897.51)	0.0000	4.3300	(1,669.0104)	0.0000	1.4689	(5.4208)	0.0000	3	(3.9519)	01/06/2025
002508.ZK	12/27/2024	SDB3261928039	(4,600.00)	2.9981	(14,404.90)	(13,791.19)	0.0000	4.3300	(1,669.0104)	0.0000	5.1978	(19.1814)	0.0000	3	(13.9836)	01/06/2025
002508.ZK	12/27/2024	SDB3261928039	(200.00)	2.9981	(626.30)	(599.62)	0.0000	4.3300	(1,669.0104)	0.0000	0.2260	(0.8340)	0.0000	3	(0.6080)	01/06/2025
002508.ZK	12/27/2024	SDB3261928039	(1,600.00)	2.9981	(5,010.40)	(4,796.93)	0.0000	4.3300	(1,669.0104)	0.0000	1.8079	(6.6718)	0.0000	3	(4.8639)	01/06/2025
002508.ZK	12/27/2024	SDB3261928039	(600.00)	2.9981	(1,878.90)	(1,798.85)	0.0000	4.3300	(1,669.0104)	0.0000	0.6780	(2.5019)	0.0000	3	(1.8239)	01/06/2025
002508.ZK	12/27/2024	SDB3261928039	(100.00)	2.9981	(313.15)	(299.81)	0.0000	4.3300	(1,669.0104)	0.0000	0.1130	(0.4170)	0.0000	3	(0.3040)	01/06/2025
002508.ZK	12/26/2024	SDB3261928039	(100.00)	3.0613	(313.15)	(306.13)	0.0000	4.3300	(1,669.0104)	0.0000	0.0377	(0.1419)	0.0000	1	(0.1043)	01/06/2025
002508.ZK	12/26/2024	SDB3261928039	(100.00)	3.0613	(313.15)	(306.13)	0.0000	4.3300	(1,669.0104)	0.0000	0.0377	(0.1419)	0.0000	1	(0.1043)	01/06/2025
002508.ZK	12/26/2024	SDB3261928039	(700.00)	3.0613	(2,192.05)	(2,142.88)	0.0000	4.3300	(1,669.0104)	0.0000	0.2637	(0.9935)	0.0000	1	(0.7298)	01/06/2025
002508.ZK	12/26/2024	SDB3261928039	(300.00)	3.0613	(939.45)	(918.38)	0.0000	4.3300	(1,669.0104)	0.0000	0.1130	(0.4258)	0.0000	1	(0.3128)	01/06/2025
002508.ZK	12/26/2024	SDB3261928039	(1,300.00)	3.0613	(4,070.95)	(3,979.63)	0.0000	4.3300	(1,669.0104)	0.0000	0.4896	(1.8450)	0.0000	1	(1.3554)	01/06/2025
002508.ZK	12/26/2024	SDB3261928039	(4,600.00)	3.0613	(14,404.90)	(14,081.76)	0.0000	4.3300	(1,669.0104)	0.0000	1.7326	(6.5285)	0.0000	1	(4.7959)	01/06/2025
002508.ZK	12/26/2024	SDB3261928039	(200.00)	3.0613	(626.30)	(612.25)	0.0000	4.3300	(1,669.0104)	0.0000	0.0753	(0.2838)	0.0000	1	(0.2085)	01/06/2025
002508.ZK	12/26/2024	SDB3261928039	(1,600.00)	3.0613	(5,010.40)	(4,898.00)	0.0000	4.3300	(1,669.0104)	0.0000	0.6026	(2.2708)	0.0000	1	(1.6681)	01/06/2025
002508.ZK	12/26/2024	SDB3261928039	(600.00)	3.0613	(1,878.90)	(1,836.75)	0.0000	4.3300	(1,669.0104)	0.0000	0.2260	(0.8515)	0.0000	1	(0.6256)	01/06/2025
002508.ZK	12/26/2024	SDB3261928039	(100.00)	3.0613	(313.15)	(306.13)	0.0000	4.3300	(1,669.0104)	0.0000	0.0377	(0.1419)	0.0000	1	(0.1043)	01/06/2025
002508.ZK	12/24/2024	SDB3261928039	(100.00)	3.0613	(313.15)	(306.13)	0.0000	4.3300	(1,669.0104)	0.0000	0.0753	(0.2838)	0.0000	2	(0.2085)	01/06/2025
002508.ZK	12/24/2024	SDB3261928039	(100.00)	3.0613	(313.15)	(306.13)	0.0000	4.3300	(1,669.0104)	0.0000	0.0753	(0.2838)	0.0000	2	(0.2085)	01/06/2025
002508.ZK	12/24/2024	SDB3261928039	(700.00)	3.0613	(2,192.05)	(2,142.88)	0.0000	4.3300	(1,669.0104)	0.0000	0.5273	(1.9869)	0.0000	2	(1.4596)	01/06/2025
002508.ZK	12/24/2024	SDB3261928039	(300.00)	3.0613	(939.45)	(918.38)	0.0000	4.3300	(1,669.0104)	0.0000	0.2260	(0.8515)	0.0000	2	(0.6256)	01/06/2025
002508.ZK	12/24/2024	SDB3261928039	(1,300.00)	3.0613	(4,070.95)	(3,979.63)	0.0000	4.3300	(1,669.0104)	0.0000	0.9793	(3.6900)	0.0000	2	(2.7107)	01/06/2025
002508.ZK	12/24/2024	SDB3261928039	(4,600.00)	3.0613	(14,404.90)	(14,081.76)	0.0000	4.3300	(1,669.0104)	0.0000	3.4652	(13.0570)	0.0000	2	(9.5918)	01/06/2025
002508.ZK	12/24/2024	SDB3261928039	(200.00)	3.0613	(626.30)	(612.25)	0.0000	4.3300	(1,669.0104)	0.0000	0.1507	(0.5677)	0.0000	2	(0.4170)	01/06/2025
002508.ZK	12/24/2024	SDB3261928039	(1,600.00)	3.0613	(5,010.40)	(4,898.00)	0.0000	4.3300	(1,669.0104)	0.0000	1.2053	(4.5416)	0.0000	2	(3.3363)	01/06/2025
002508.ZK	12/24/2024	SDB3261928039	(600.00)	3.0613	(1,878.90)	(1,836.75)	0.0000	4.3300	(1,669.0104)	0.0000	0.4520	(1.7031)	0.0000	2	(1.2511)	01/06/2025
002508.ZK	12/24/2024	SDB3261928039	(100.00)	3.0613	(313.15)	(306.13)	0.0000	4.3300	(1,669.0104)	0.0000	0.0753	(0.2838)	0.0000	2	(0.2085)	01/06/2025
002508.ZK	12/23/2024	SDB3261928039	(100.00)	3.1137	(313.15)	(311.37)	0.0000	4.3300	(1,669.0104)	0.0000	0.0377	(0.1444)	0.0000	1	(0.1067)	01/06/2025
002508.ZK	12/23/2024	SDB3261928039	(100.00)	3.1137	(313.15)	(311.37)	0.0000	4.3300	(1,669.0104)	0.0000	0.0377	(0.1444)	0.0000	1	(0.1067)	01/06/2025
002508.ZK	12/23/2024	SDB3261928039	(700.00)	3.1137	(2,192.05)	(2,179.58)	0.0000	4.3300	(1,669.0104)	0.0000	0.2637	(1.0105)	0.0000	1	(0.7468)	01/06/2025
002508.ZK	12/23/2024	SDB3261928039	(300.00)	3.1137	(939.45)	(934.11)	0.0000	4.3300	(1,669.0104)	0.0000	0.1130	(0.4331)	0.0000	1	(0.3201)	01/06/2025
002508.ZK	12/23/2024	SDB3261928039	(1,300.00)	3.1137	(4,070.95)	(4,047.79)	0.0000	4.3300	(1,669.0104)	0.0000	0.4896	(1.8766)	0.0000	1	(1.3870)	01/06/2025
002508.ZK	12/23/2024	SDB3261928039	(4,600.00)	3.1137	(14,404.90)	(14,322.95)	0.0000	4.3300	(1,669.0104)	0.0000	1.7326	(6.6403)	0.0000	1	(4.9077)	01/06/2025
002508.ZK	12/23/2024	SDB3261928039	(200.00)	3.1137	(626.30)	(622.74)	0.0000	4.3300	(1,669.0104)	0.0000	0.0753	(0.2887)	0.0000	1	(0.2134)	01/06/2025
002508.ZK	12/23/2024	SDB3261928039	(1,600.00)	3.1137	(5,010.40)	(4,981.89)	0.0000	4.3300	(1,669.0104)	0.0000	0.6026	(2.3097)	0.0000	1	(1.7070)	01/06/2025
002508.ZK	12/23/2024	SDB3261928039	(600.00)	3.1137	(1,878.90)	(1,868.21)	0.0000	4.3300	(1,669.0104)	0.0000	0.2260	(0.8661)	0.0000	1	(0.6401)	01/06/2025
002508.ZK	12/23/2024	SDB3261928039	(100.00)	3.1137	(313.15)	(311.37)	0.0000	4.3300	(1,669.0104)	0.0000	0.0377	(0.1444)	0.0000	1	(0.1067)	01/06/2025

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Equity Synthetic Interest Settlement AR=302314.6

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066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
HANGZHOU ROBAM APPLIANCES CO. LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002508.ZK	12/20/2024	SDB3261928039	(100.00)	3.1048	(313.15)	(310.48)	0.0000	4.3300	(1,669.0104)	0.0000	0.1130	(0.4318)	0.0000	3	(0.3188)	01/06/2025
002508.ZK	12/20/2024	SDB3261928039	(100.00)	3.1048	(313.15)	(310.48)	0.0000	4.3300	(1,669.0104)	0.0000	0.1130	(0.4318)	0.0000	3	(0.3188)	01/06/2025
002508.ZK	12/20/2024	SDB3261928039	(700.00)	3.1048	(2,192.05)	(2,173.39)	0.0000	4.3300	(1,669.0104)	0.0000	0.7910	(3.0228)	0.0000	3	(2.2319)	01/06/2025
002508.ZK	12/20/2024	SDB3261928039	(300.00)	3.1048	(939.45)	(931.45)	0.0000	4.3300	(1,669.0104)	0.0000	0.3390	(1.2955)	0.0000	3	(0.9565)	01/06/2025
002508.ZK	12/20/2024	SDB3261928039	(1,300.00)	3.1048	(4,070.95)	(4,036.29)	0.0000	4.3300	(1,669.0104)	0.0000	1.4689	(5.6138)	0.0000	3	(4.1449)	01/06/2025
002508.ZK	12/20/2024	SDB3261928039	(4,600.00)	3.1048	(14,404.90)	(14,282.25)	0.0000	4.3300	(1,669.0104)	0.0000	5.1978	(19.8643)	0.0000	3	(14.6666)	01/06/2025
002508.ZK	12/20/2024	SDB3261928039	(200.00)	3.1048	(626.30)	(620.97)	0.0000	4.3300	(1,669.0104)	0.0000	0.2260	(0.8637)	0.0000	3	(0.6377)	01/06/2025
002508.ZK	12/20/2024	SDB3261928039	(1,600.00)	3.1048	(5,010.40)	(4,967.74)	0.0000	4.3300	(1,669.0104)	0.0000	1.8079	(6.9093)	0.0000	3	(5.1014)	01/06/2025
002508.ZK	12/20/2024	SDB3261928039	(600.00)	3.1048	(1,878.90)	(1,862.90)	0.0000	4.3300	(1,669.0104)	0.0000	0.6780	(2.5910)	0.0000	3	(1.9130)	01/06/2025
002508.ZK	12/20/2024	SDB3261928039	(100.00)	3.1048	(313.15)	(310.48)	0.0000	4.3300	(1,669.0104)	0.0000	0.1130	(0.4318)	0.0000	3	(0.3188)	01/06/2025
002508.ZK	12/19/2024	SDB3261928039	(100.00)	3.1218	(313.15)	(312.18)	0.0000	4.5800	(1,669.0104)	0.0000	0.0398	(0.1447)	0.0000	1	(0.1049)	01/06/2025
002508.ZK	12/19/2024	SDB3261928039	(100.00)	3.1218	(313.15)	(312.18)	0.0000	4.5800	(1,669.0104)	0.0000	0.0398	(0.1447)	0.0000	1	(0.1049)	01/06/2025
002508.ZK	12/19/2024	SDB3261928039	(700.00)	3.1218	(2,192.05)	(2,185.29)	0.0000	4.5800	(1,669.0104)	0.0000	0.2789	(1.0131)	0.0000	1	(0.7343)	01/06/2025
002508.ZK	12/19/2024	SDB3261928039	(300.00)	3.1218	(939.45)	(936.55)	0.0000	4.5800	(1,669.0104)	0.0000	0.1195	(0.4342)	0.0000	1	(0.3147)	01/06/2025
002508.ZK	12/19/2024	SDB3261928039	(1,300.00)	3.1218	(4,070.95)	(4,058.40)	0.0000	4.5800	(1,669.0104)	0.0000	0.5179	(1.8815)	0.0000	1	(1.3636)	01/06/2025
002508.ZK	12/19/2024	SDB3261928039	(4,600.00)	3.1218	(14,404.90)	(14,360.50)	0.0000	4.5800	(1,669.0104)	0.0000	1.8326	(6.6577)	0.0000	1	(4.8251)	01/06/2025
002508.ZK	12/19/2024	SDB3261928039	(200.00)	3.1218	(626.30)	(624.37)	0.0000	4.5800	(1,669.0104)	0.0000	0.0797	(0.2895)	0.0000	1	(0.2098)	01/06/2025
002508.ZK	12/19/2024	SDB3261928039	(1,600.00)	3.1218	(5,010.40)	(4,994.96)	0.0000	4.5800	(1,669.0104)	0.0000	0.6374	(2.3157)	0.0000	1	(1.6783)	01/06/2025
002508.ZK	12/19/2024	SDB3261928039	(600.00)	3.1218	(1,878.90)	(1,873.11)	0.0000	4.5800	(1,669.0104)	0.0000	0.2390	(0.8684)	0.0000	1	(0.6294)	01/06/2025
002508.ZK	12/19/2024	SDB3261928039	(100.00)	3.1218	(313.15)	(312.18)	0.0000	4.5800	(1,669.0104)	0.0000	0.0398	(0.1447)	0.0000	1	(0.1049)	01/06/2025
002508.ZK	12/18/2024	SDB3261928039	(100.00)	3.1487	(313.15)	(314.87)	0.0000	4.5800	(1,669.0104)	0.0000	0.0398	(0.1460)	0.0000	1	(0.1061)	01/06/2025
002508.ZK	12/18/2024	SDB3261928039	(100.00)	3.1487	(313.15)	(314.87)	0.0000	4.5800	(1,669.0104)	0.0000	0.0398	(0.1460)	0.0000	1	(0.1061)	01/06/2025
002508.ZK	12/18/2024	SDB3261928039	(700.00)	3.1487	(2,192.05)	(2,204.11)	0.0000	4.5800	(1,669.0104)	0.0000	0.2789	(1.0219)	0.0000	1	(0.7430)	01/06/2025
002508.ZK	12/18/2024	SDB3261928039	(300.00)	3.1487	(939.45)	(944.62)	0.0000	4.5800	(1,669.0104)	0.0000	0.1195	(0.4379)	0.0000	1	(0.3184)	01/06/2025
002508.ZK	12/18/2024	SDB3261928039	(1,300.00)	3.1487	(4,070.95)	(4,093.35)	0.0000	4.5800	(1,669.0104)	0.0000	0.5179	(1.8977)	0.0000	1	(1.3798)	01/06/2025
002508.ZK	12/18/2024	SDB3261928039	(4,600.00)	3.1487	(14,404.90)	(14,484.16)	0.0000	4.5800	(1,669.0104)	0.0000	1.8326	(6.7151)	0.0000	1	(4.8824)	01/06/2025
002508.ZK	12/18/2024	SDB3261928039	(200.00)	3.1487	(626.30)	(629.75)	0.0000	4.5800	(1,669.0104)	0.0000	0.0797	(0.2920)	0.0000	1	(0.2123)	01/06/2025
002508.ZK	12/18/2024	SDB3261928039	(1,600.00)	3.1487	(5,010.40)	(5,037.97)	0.0000	4.5800	(1,669.0104)	0.0000	0.6374	(2.3357)	0.0000	1	(1.6982)	01/06/2025
002508.ZK	12/18/2024	SDB3261928039	(600.00)	3.1487	(1,878.90)	(1,889.24)	0.0000	4.5800	(1,669.0104)	0.0000	0.2390	(0.8759)	0.0000	1	(0.6368)	01/06/2025
002508.ZK	12/18/2024	SDB3261928039	(100.00)	3.1487	(313.15)	(314.87)	0.0000	4.5800	(1,669.0104)	0.0000	0.0398	(0.1460)	0.0000	1	(0.1061)	01/06/2025
002508.ZK	12/17/2024	SDB3261928039	(100.00)	3.2534	(313.15)	(325.34)	0.0000	4.5800	(1,669.0104)	0.0000	0.0398	(0.1508)	0.0000	1	(0.1110)	01/06/2025
002508.ZK	12/17/2024	SDB3261928039	(100.00)	3.2534	(313.15)	(325.34)	0.0000	4.5800	(1,669.0104)	0.0000	0.0398	(0.1508)	0.0000	1	(0.1110)	01/06/2025
002508.ZK	12/17/2024	SDB3261928039	(700.00)	3.2534	(2,192.05)	(2,277.41)	0.0000	4.5800	(1,669.0104)	0.0000	0.2789	(1.0558)	0.0000	1	(0.7770)	01/06/2025
002508.ZK	12/17/2024	SDB3261928039	(300.00)	3.2534	(939.45)	(976.03)	0.0000	4.5800	(1,669.0104)	0.0000	0.1195	(0.4525)	0.0000	1	(0.3330)	01/06/2025
002508.ZK	12/17/2024	SDB3261928039	(1,300.00)	3.2534	(4,070.95)	(4,229.47)	0.0000	4.5800	(1,669.0104)	0.0000	0.5179	(1.9608)	0.0000	1	(1.4429)	01/06/2025
002508.ZK	12/17/2024	SDB3261928039	(4,600.00)	3.2534	(14,404.90)	(14,965.83)	0.0000	4.5800	(1,669.0104)	0.0000	1.8326	(6.9384)	0.0000	1	(5.1057)	01/06/2025
002508.ZK	12/17/2024	SDB3261928039	(200.00)	3.2534	(626.30)	(650.69)	0.0000	4.5800	(1,669.0104)	0.0000	0.0797	(0.3017)	0.0000	1	(0.2220)	01/06/2025
002508.ZK	12/17/2024	SDB3261928039	(1,600.00)	3.2534	(5,010.40)	(5,205.51)	0.0000	4.5800	(1,669.0104)	0.0000	0.6374	(2.4133)	0.0000	1	(1.7759)	01/06/2025
002508.ZK	12/17/2024	SDB3261928039	(600.00)	3.2534	(1,878.90)	(1,952.07)	0.0000	4.5800	(1,669.0104)	0.0000	0.2390	(0.9050)	0.0000	1	(0.6660)	01/06/2025
002508.ZK	12/17/2024	SDB3261928039	(100.00)	3.2534	(313.15)	(325.34)	0.0000	4.5800	(1,669.0104)	0.0000	0.0398	(0.1508)	0.0000	1	(0.1110)	01/06/2025
002508.ZK	12/16/2024	SDB3261928039	(100.00)	3.1971	(313.15)	(319.71)	0.0000	4.5800	(1,669.0104)	0.0000	0.0398	(0.1482)	0.0000	1	(0.1084)	01/06/2025
002508.ZK	12/16/2024	SDB3261928039	(100.00)	3.1971	(313.15)	(319.71)	0.0000	4.5800	(1,669.0104)	0.0000	0.0398	(0.1482)	0.0000	1	(0.1084)	01/06/2025
002508.ZK	12/16/2024	SDB3261928039	(700.00)	3.1971	(2,192.05)	(2,237.95)	0.0000	4.5800	(1,669.0104)	0.0000	0.2789	(1.0375)	0.0000	1	(0.7587)	01/06/2025
002508.ZK	12/16/2024	SDB3261928039	(300.00)	3.1971	(939.45)	(959.12)	0.0000	4.5800	(1,669.0104)	0.0000	0.1195	(0.4447)	0.0000	1	(0.3251)	01/06/2025
002508.ZK	12/16/2024	SDB3261928039	(1,300.00)	3.1971	(4,070.95)	(4,156.19)	0.0000	4.5800	(1,669.0104)	0.0000	0.5179	(1.9269)	0.0000	1	(1.4090)	01/06/2025
002508.ZK	12/16/2024	SDB3261928039	(4,600.00)	3.1971	(14,404.90)	(14,706.51)	0.0000	4.5800	(1,669.0104)	0.0000	1.8326	(6.8181)	0.0000	1	(4.9855)	01/06/2025
002508.ZK	12/16/2024	SDB3261928039	(200.00)	3.1971	(626.30)	(639.41)	0.0000	4.5800	(1,669.0104)	0.0000	0.0797	(0.2964)	0.0000	1	(0.2168)	01/06/2025
002508.ZK	12/16/2024	SDB3261928039	(1,600.00)	3.1971	(5,010.40)	(5,115.31)	0.0000	4.5800	(1,669.0104)	0.0000	0.6374	(2.3715)	0.0000	1	(1.7341)	01/06/2025
002508.ZK	12/16/2024	SDB3261928039	(600.00)	3.1971	(1,878.90)	(1,918.24)	0.0000	4.5800	(1,669.0104)	0.0000	0.2390	(0.8893)	0.0000	1	(0.6503)	01/06/2025
002508.ZK	12/16/2024	SDB3261928039	(100.00)	3.1971	(313.15)	(319.71)	0.0000	4.5800	(1,669.0104)	0.0000	0.0398	(0.1482)	0.0000	1	(0.1084)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
HANGZHOU ROBAM APPLIANCES CO. LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002508.ZK	12/13/2024	SDB3261928039	(100.00)	3.1931	(313.15)	(319.31)	0.0000	4.5800	(1,669.0104)	0.0000	0.1195	(0.4441)	0.0000	3	(0.3246)	01/06/2025
002508.ZK	12/13/2024	SDB3261928039	(100.00)	3.1931	(313.15)	(319.31)	0.0000	4.5800	(1,669.0104)	0.0000	0.1195	(0.4441)	0.0000	3	(0.3246)	01/06/2025
002508.ZK	12/13/2024	SDB3261928039	(700.00)	3.1931	(2,192.05)	(2,235.17)	0.0000	4.5800	(1,669.0104)	0.0000	0.8366	(3.1088)	0.0000	3	(2.2721)	01/06/2025
002508.ZK	12/13/2024	SDB3261928039	(300.00)	3.1931	(939.45)	(957.93)	0.0000	4.5800	(1,669.0104)	0.0000	0.3586	(1.3323)	0.0000	3	(0.9738)	01/06/2025
002508.ZK	12/13/2024	SDB3261928039	(1,300.00)	3.1931	(4,070.95)	(4,151.03)	0.0000	4.5800	(1,669.0104)	0.0000	1.5537	(5.7734)	0.0000	3	(4.2197)	01/06/2025
002508.ZK	12/13/2024	SDB3261928039	(4,600.00)	3.1931	(14,404.90)	(14,688.25)	0.0000	4.5800	(1,669.0104)	0.0000	5.4979	(20.4290)	0.0000	3	(14.9312)	01/06/2025
002508.ZK	12/13/2024	SDB3261928039	(200.00)	3.1931	(626.30)	(638.62)	0.0000	4.5800	(1,669.0104)	0.0000	0.2390	(0.8882)	0.0000	3	(0.6492)	01/06/2025
002508.ZK	12/13/2024	SDB3261928039	(1,600.00)	3.1931	(5,010.40)	(5,108.96)	0.0000	4.5800	(1,669.0104)	0.0000	1.9123	(7.1057)	0.0000	3	(5.1934)	01/06/2025
002508.ZK	12/13/2024	SDB3261928039	(600.00)	3.1931	(1,878.90)	(1,915.86)	0.0000	4.5800	(1,669.0104)	0.0000	0.7171	(2.6647)	0.0000	3	(1.9475)	01/06/2025
002508.ZK	12/13/2024	SDB3261928039	(100.00)	3.1931	(313.15)	(319.31)	0.0000	4.5800	(1,669.0104)	0.0000	0.1195	(0.4441)	0.0000	3	(0.3246)	01/06/2025
002508.ZK	12/12/2024	SDB3261928039	(100.00)	3.1104	(313.15)	(311.04)	0.0000	4.5800	(1,669.0104)	0.0000	0.0398	(0.1442)	0.0000	1	(0.1044)	01/06/2025
002508.ZK	12/12/2024	SDB3261928039	(100.00)	3.1104	(313.15)	(311.04)	0.0000	4.5800	(1,669.0104)	0.0000	0.0398	(0.1442)	0.0000	1	(0.1044)	01/06/2025
002508.ZK	12/12/2024	SDB3261928039	(700.00)	3.1104	(2,192.05)	(2,177.27)	0.0000	4.5800	(1,669.0104)	0.0000	0.2789	(1.0094)	0.0000	1	(0.7305)	01/06/2025
002508.ZK	12/12/2024	SDB3261928039	(300.00)	3.1104	(939.45)	(933.12)	0.0000	4.5800	(1,669.0104)	0.0000	0.1195	(0.4326)	0.0000	1	(0.3131)	01/06/2025
002508.ZK	12/12/2024	SDB3261928039	(1,300.00)	3.1104	(4,070.95)	(4,043.50)	0.0000	4.5800	(1,669.0104)	0.0000	0.5179	(1.8746)	0.0000	1	(1.3567)	01/06/2025
002508.ZK	12/12/2024	SDB3261928039	(4,600.00)	3.1104	(14,404.90)	(14,307.78)	0.0000	4.5800	(1,669.0104)	0.0000	1.8326	(6.6333)	0.0000	1	(4.8007)	01/06/2025
002508.ZK	12/12/2024	SDB3261928039	(200.00)	3.1104	(626.30)	(622.08)	0.0000	4.5800	(1,669.0104)	0.0000	0.0797	(0.2884)	0.0000	1	(0.2087)	01/06/2025
002508.ZK	12/12/2024	SDB3261928039	(1,600.00)	3.1104	(5,010.40)	(4,976.62)	0.0000	4.5800	(1,669.0104)	0.0000	0.6374	(2.3072)	0.0000	1	(1.6698)	01/06/2025
002508.ZK	12/12/2024	SDB3261928039	(600.00)	3.1104	(1,878.90)	(1,866.23)	0.0000	4.5800	(1,669.0104)	0.0000	0.2390	(0.8652)	0.0000	1	(0.6262)	01/06/2025
002508.ZK	12/12/2024	SDB3261928039	(100.00)	3.1104	(313.15)	(311.04)	0.0000	4.5800	(1,669.0104)	0.0000	0.0398	(0.1442)	0.0000	1	(0.1044)	01/06/2025
002508.ZK	12/11/2024	SDB3261928039	(100.00)	3.1515	(313.15)	(315.15)	0.0000	4.5800	(1,669.0104)	0.0000	0.0398	(0.1461)	0.0000	1	(0.1063)	01/06/2025
002508.ZK	12/11/2024	SDB3261928039	(100.00)	3.1515	(313.15)	(315.15)	0.0000	4.5800	(1,669.0104)	0.0000	0.0398	(0.1461)	0.0000	1	(0.1063)	01/06/2025
002508.ZK	12/11/2024	SDB3261928039	(700.00)	3.1515	(2,192.05)	(2,206.02)	0.0000	4.5800	(1,669.0104)	0.0000	0.2789	(1.0227)	0.0000	1	(0.7439)	01/06/2025
002508.ZK	12/11/2024	SDB3261928039	(300.00)	3.1515	(939.45)	(945.44)	0.0000	4.5800	(1,669.0104)	0.0000	0.1195	(0.4383)	0.0000	1	(0.3188)	01/06/2025
002508.ZK	12/11/2024	SDB3261928039	(1,300.00)	3.1515	(4,070.95)	(4,096.90)	0.0000	4.5800	(1,669.0104)	0.0000	0.5179	(1.8994)	0.0000	1	(1.3815)	01/06/2025
002508.ZK	12/11/2024	SDB3261928039	(4,600.00)	3.1515	(14,404.90)	(14,496.72)	0.0000	4.5800	(1,669.0104)	0.0000	1.8326	(6.7209)	0.0000	1	(4.8883)	01/06/2025
002508.ZK	12/11/2024	SDB3261928039	(200.00)	3.1515	(626.30)	(630.29)	0.0000	4.5800	(1,669.0104)	0.0000	0.0797	(0.2922)	0.0000	1	(0.2125)	01/06/2025
002508.ZK	12/11/2024	SDB3261928039	(1,600.00)	3.1515	(5,010.40)	(5,042.34)	0.0000	4.5800	(1,669.0104)	0.0000	0.6374	(2.3377)	0.0000	1	(1.7003)	01/06/2025
002508.ZK	12/11/2024	SDB3261928039	(600.00)	3.1515	(1,878.90)	(1,890.88)	0.0000	4.5800	(1,669.0104)	0.0000	0.2390	(0.8766)	0.0000	1	(0.6376)	01/06/2025
002508.ZK	12/11/2024	SDB3261928039	(100.00)	3.1515	(313.15)	(315.15)	0.0000	4.5800	(1,669.0104)	0.0000	0.0398	(0.1461)	0.0000	1	(0.1063)	01/06/2025
002508.ZK	12/10/2024	SDB3261928039	(100.00)	3.0678	(313.15)	(306.78)	0.0000	4.5800	(1,669.0104)	0.0000	0.0398	(0.1422)	0.0000	1	(0.1024)	01/06/2025
002508.ZK	12/10/2024	SDB3261928039	(100.00)	3.0678	(313.15)	(306.78)	0.0000	4.5800	(1,669.0104)	0.0000	0.0398	(0.1422)	0.0000	1	(0.1024)	01/06/2025
002508.ZK	12/10/2024	SDB3261928039	(700.00)	3.0678	(2,192.05)	(2,147.45)	0.0000	4.5800	(1,669.0104)	0.0000	0.2789	(0.9956)	0.0000	1	(0.7167)	01/06/2025
002508.ZK	12/10/2024	SDB3261928039	(300.00)	3.0678	(939.45)	(920.34)	0.0000	4.5800	(1,669.0104)	0.0000	0.1195	(0.4267)	0.0000	1	(0.3072)	01/06/2025
002508.ZK	12/10/2024	SDB3261928039	(1,300.00)	3.0678	(4,070.95)	(3,988.12)	0.0000	4.5800	(1,669.0104)	0.0000	0.5179	(1.8490)	0.0000	1	(1.3310)	01/06/2025
002508.ZK	12/10/2024	SDB3261928039	(4,600.00)	3.0678	(14,404.90)	(14,111.82)	0.0000	4.5800	(1,669.0104)	0.0000	1.8326	(6.5424)	0.0000	1	(4.7098)	01/06/2025
002508.ZK	12/10/2024	SDB3261928039	(200.00)	3.0678	(626.30)	(613.56)	0.0000	4.5800	(1,669.0104)	0.0000	0.0797	(0.2845)	0.0000	1	(0.2048)	01/06/2025
002508.ZK	12/10/2024	SDB3261928039	(1,600.00)	3.0678	(5,010.40)	(4,908.46)	0.0000	4.5800	(1,669.0104)	0.0000	0.6374	(2.2756)	0.0000	1	(1.6382)	01/06/2025
002508.ZK	12/10/2024	SDB3261928039	(600.00)	3.0678	(1,878.90)	(1,840.67)	0.0000	4.5800	(1,669.0104)	0.0000	0.2390	(0.8534)	0.0000	1	(0.6143)	01/06/2025
002508.ZK	12/10/2024	SDB3261928039	(100.00)	3.0678	(313.15)	(306.78)	0.0000	4.5800	(1,669.0104)	0.0000	0.0398	(0.1422)	0.0000	1	(0.1024)	01/06/2025
002508.ZK	12/09/2024	SDB3261928039	(100.00)	3.0776	(313.15)	(307.76)	0.0000	4.5800	(1,669.0104)	0.0000	0.0398	(0.1427)	0.0000	1	(0.1028)	01/06/2025
002508.ZK	12/09/2024	SDB3261928039	(100.00)	3.0776	(313.15)	(307.76)	0.0000	4.5800	(1,669.0104)	0.0000	0.0398	(0.1427)	0.0000	1	(0.1028)	01/06/2025
002508.ZK	12/09/2024	SDB3261928039	(700.00)	3.0776	(2,192.05)	(2,154.29)	0.0000	4.5800	(1,669.0104)	0.0000	0.2789	(0.9988)	0.0000	1	(0.7199)	01/06/2025
002508.ZK	12/09/2024	SDB3261928039	(300.00)	3.0776	(939.45)	(923.27)	0.0000	4.5800	(1,669.0104)	0.0000	0.1195	(0.4280)	0.0000	1	(0.3085)	01/06/2025
002508.ZK	12/09/2024	SDB3261928039	(1,300.00)	3.0776	(4,070.95)	(4,000.82)	0.0000	4.5800	(1,669.0104)	0.0000	0.5179	(1.8548)	0.0000	1	(1.3369)	01/06/2025
002508.ZK	12/09/2024	SDB3261928039	(4,600.00)	3.0776	(14,404.90)	(14,156.76)	0.0000	4.5800	(1,669.0104)	0.0000	1.8326	(6.5633)	0.0000	1	(4.7307)	01/06/2025
002508.ZK	12/09/2024	SDB3261928039	(200.00)	3.0776	(626.30)	(615.51)	0.0000	4.5800	(1,669.0104)	0.0000	0.0797	(0.2854)	0.0000	1	(0.2057)	01/06/2025
002508.ZK	12/09/2024	SDB3261928039	(1,600.00)	3.0776	(5,010.40)	(4,924.09)	0.0000	4.5800	(1,669.0104)	0.0000	0.6374	(2.2829)	0.0000	1	(1.6454)	01/06/2025
002508.ZK	12/09/2024	SDB3261928039	(600.00)	3.0776	(1,878.90)	(1,846.53)	0.0000	4.5800	(1,669.0104)	0.0000	0.2390	(0.8561)	0.0000	1	(0.6170)	01/06/2025
002508.ZK	12/09/2024	SDB3261928039	(100.00)	3.0776	(313.15)	(307.76)	0.0000	4.5800	(1,669.0104)	0.0000	0.0398	(0.1427)	0.0000	1	(0.1028)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
HANGZHOU ROBAM APPLIANCES CO. LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002508.ZK	12/06/2024	SDB3261928039	(100.00)	3.0851	(313.15)	(308.51)	0.0000	4.5800	(1,669.0104)	0.0000	0.1195	(0.4291)	0.0000	3	(0.3096)	01/06/2025
002508.ZK	12/06/2024	SDB3261928039	(100.00)	3.0851	(313.15)	(308.51)	0.0000	4.5800	(1,669.0104)	0.0000	0.1195	(0.4291)	0.0000	3	(0.3096)	01/06/2025
002508.ZK	12/06/2024	SDB3261928039	(700.00)	3.0851	(2,192.05)	(2,159.60)	0.0000	4.5800	(1,669.0104)	0.0000	0.8366	(3.0037)	0.0000	3	(2.1670)	01/06/2025
002508.ZK	12/06/2024	SDB3261928039	(300.00)	3.0851	(939.45)	(925.54)	0.0000	4.5800	(1,669.0104)	0.0000	0.3586	(1.2873)	0.0000	3	(0.9287)	01/06/2025
002508.ZK	12/06/2024	SDB3261928039	(1,300.00)	3.0851	(4,070.95)	(4,010.69)	0.0000	4.5800	(1,669.0104)	0.0000	1.5537	(5.5782)	0.0000	3	(4.0245)	01/06/2025
002508.ZK	12/06/2024	SDB3261928039	(4,600.00)	3.0851	(14,404.90)	(14,191.66)	0.0000	4.5800	(1,669.0104)	0.0000	5.4979	(19.7384)	0.0000	3	(14.2405)	01/06/2025
002508.ZK	12/06/2024	SDB3261928039	(200.00)	3.0851	(626.30)	(617.03)	0.0000	4.5800	(1,669.0104)	0.0000	0.2390	(0.8582)	0.0000	3	(0.6192)	01/06/2025
002508.ZK	12/06/2024	SDB3261928039	(1,600.00)	3.0851	(5,010.40)	(4,936.23)	0.0000	4.5800	(1,669.0104)	0.0000	1.9123	(6.8655)	0.0000	3	(4.9532)	01/06/2025
002508.ZK	12/06/2024	SDB3261928039	(600.00)	3.0851	(1,878.90)	(1,851.09)	0.0000	4.5800	(1,669.0104)	0.0000	0.7171	(2.5746)	0.0000	3	(1.8575)	01/06/2025
002508.ZK	12/06/2024	SDB3261928039	(100.00)	3.0851	(313.15)	(308.51)	0.0000	4.5800	(1,669.0104)	0.0000	0.1195	(0.4291)	0.0000	3	(0.3096)	01/06/2025
002508.ZK	12/05/2024	SDB3261928039	(100.00)	3.1098	(313.15)	(310.98)	0.0000	4.5800	(1,669.0104)	0.0000	0.0398	(0.1442)	0.0000	1	(0.1043)	01/06/2025
002508.ZK	12/05/2024	SDB3261928039	(100.00)	3.1098	(313.15)	(310.98)	0.0000	4.5800	(1,669.0104)	0.0000	0.0398	(0.1442)	0.0000	1	(0.1043)	01/06/2025
002508.ZK	12/05/2024	SDB3261928039	(700.00)	3.1098	(2,192.05)	(2,176.89)	0.0000	4.5800	(1,669.0104)	0.0000	0.2789	(1.0092)	0.0000	1	(0.7304)	01/06/2025
002508.ZK	12/05/2024	SDB3261928039	(300.00)	3.1098	(939.45)	(932.95)	0.0000	4.5800	(1,669.0104)	0.0000	0.1195	(0.4325)	0.0000	1	(0.3130)	01/06/2025
002508.ZK	12/05/2024	SDB3261928039	(1,300.00)	3.1098	(4,070.95)	(4,042.79)	0.0000	4.5800	(1,669.0104)	0.0000	0.5179	(1.8743)	0.0000	1	(1.3564)	01/06/2025
002508.ZK	12/05/2024	SDB3261928039	(4,600.00)	3.1098	(14,404.90)	(14,305.26)	0.0000	4.5800	(1,669.0104)	0.0000	1.8326	(6.6321)	0.0000	1	(4.7995)	01/06/2025
002508.ZK	12/05/2024	SDB3261928039	(200.00)	3.1098	(626.30)	(621.97)	0.0000	4.5800	(1,669.0104)	0.0000	0.0797	(0.2884)	0.0000	1	(0.2087)	01/06/2025
002508.ZK	12/05/2024	SDB3261928039	(1,600.00)	3.1098	(5,010.40)	(4,975.74)	0.0000	4.5800	(1,669.0104)	0.0000	0.6374	(2.3068)	0.0000	1	(1.6694)	01/06/2025
002508.ZK	12/05/2024	SDB3261928039	(600.00)	3.1098	(1,878.90)	(1,865.90)	0.0000	4.5800	(1,669.0104)	0.0000	0.2390	(0.8651)	0.0000	1	(0.6260)	01/06/2025
002508.ZK	12/05/2024	SDB3261928039	(100.00)	3.1098	(313.15)	(310.98)	0.0000	4.5800	(1,669.0104)	0.0000	0.0398	(0.1442)	0.0000	1	(0.1043)	01/06/2025
002508.ZK	12/04/2024	SDB3261928039	(100.00)	3.1315	(313.15)	(313.15)	0.0000	4.5800	(1,669.0104)	0.0000	0.0398	(0.1452)	0.0000	1	(0.1053)	01/06/2025
002508.ZK	12/04/2024	SDB3261928039	(100.00)	3.1315	(313.15)	(313.15)	0.0000	4.5800	(1,669.0104)	0.0000	0.0398	(0.1452)	0.0000	1	(0.1053)	01/06/2025
002508.ZK	12/04/2024	SDB3261928039	(700.00)	3.1315	(2,192.05)	(2,192.05)	0.0000	4.5800	(1,669.0104)	0.0000	0.2789	(1.0163)	0.0000	1	(0.7374)	01/06/2025
002508.ZK	12/04/2024	SDB3261928039	(300.00)	3.1315	(939.45)	(939.45)	0.0000	4.5800	(1,669.0104)	0.0000	0.1195	(0.4355)	0.0000	1	(0.3160)	01/06/2025
002508.ZK	12/04/2024	SDB3261928039	(1,300.00)	3.1315	(4,070.95)	(4,070.95)	0.0000	4.5800	(1,669.0104)	0.0000	0.5179	(1.8873)	0.0000	1	(1.3694)	01/06/2025
002508.ZK	12/04/2024	SDB3261928039	(4,600.00)	3.1315	(14,404.90)	(14,404.90)	0.0000	4.5800	(1,669.0104)	0.0000	1.8326	(6.6783)	0.0000	1	(4.8457)	01/06/2025
002508.ZK	12/04/2024	SDB3261928039	(200.00)	3.1315	(626.30)	(626.30)	0.0000	4.5800	(1,669.0104)	0.0000	0.0797	(0.2904)	0.0000	1	(0.2107)	01/06/2025
002508.ZK	12/04/2024	SDB3261928039	(1,600.00)	3.1315	(5,010.40)	(5,010.40)	0.0000	4.5800	(1,669.0104)	0.0000	0.6374	(2.3229)	0.0000	1	(1.6855)	01/06/2025
002508.ZK	12/04/2024	SDB3261928039	(600.00)	3.1315	(1,878.90)	(1,878.90)	0.0000	4.5800	(1,669.0104)	0.0000	0.2390	(0.8711)	0.0000	1	(0.6320)	01/06/2025
002508.ZK	12/04/2024	SDB3261928039	(100.00)	3.1315	(313.15)	(313.15)	0.0000	4.5800	(1,669.0104)	0.0000	0.0398	(0.1452)	0.0000	1	(0.1053)	01/06/2025
TOTAL HANGZHOU ROBAM APPLIANCES CO. LTD. CMN CLASS A SERIES NORTHBOUND											100.9679	(372.9992)	0.0000		(272.0313)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
HANGZHOU SILAN MICROELECTRONICS CO LTD CMN CLASS A SERIES NORTHBOUND																
600460.SH	01/03/2025	SDB3260123628	(5,300.00)	3.7431	(20,273.77)	(19,838.29)	0.0000	4.3300	(1,491.5048)	0.0000	7.3155	(24.6574)	0.0000	3	(17.3420)	01/06/2025
600460.SH	01/03/2025	SDB3260123628	(10,800.00)	3.7431	(41,312.58)	(40,425.20)	0.0000	4.3300	(1,491.5048)	0.0000	14.9070	(50.2453)	0.0000	3	(35.3384)	01/06/2025
600460.SH	01/03/2025	SDB3260123628	(15,800.00)	3.7431	(60,438.78)	(59,140.57)	0.0000	4.3300	(1,491.5048)	0.0000	21.8083	(73.5070)	0.0000	3	(51.6987)	01/06/2025
600460.SH	01/03/2025	SDB3260123628	(100.00)	3.7431	(382.52)	(374.31)	0.0000	4.3300	(1,491.5048)	0.0000	0.1380	(0.4652)	0.0000	3	(0.3272)	01/06/2025
600460.SH	01/03/2025	SDB3260123628	(600.00)	3.7431	(2,295.14)	(2,245.84)	0.0000	4.3300	(1,491.5048)	0.0000	0.8282	(2.7914)	0.0000	3	(1.9632)	01/06/2025
600460.SH	01/03/2025	SDB3260123628	(500.00)	3.7431	(1,912.62)	(1,871.54)	0.0000	4.3300	(1,491.5048)	0.0000	0.6901	(2.3262)	0.0000	3	(1.6360)	01/06/2025
600460.SH	01/03/2025	SDB3260123628	(1,100.00)	3.7431	(4,207.76)	(4,117.38)	0.0000	4.3300	(1,491.5048)	0.0000	1.5183	(5.1176)	0.0000	3	(3.5993)	01/06/2025
600460.SH	01/03/2025	SDB3260123628	(11,300.00)	3.7431	(43,225.20)	(42,296.74)	0.0000	4.3300	(1,491.5048)	0.0000	15.5971	(52.5715)	0.0000	3	(36.9744)	01/06/2025
600460.SH	01/03/2025	SDB3260123628	(16,300.00)	3.7431	(62,351.40)	(61,012.11)	0.0000	4.3300	(1,491.5048)	0.0000	22.4985	(75.8332)	0.0000	3	(53.3347)	01/06/2025
600460.SH	01/02/2025	SDB3260123628	(5,300.00)	3.8557	(20,273.77)	(20,435.27)	0.0000	4.3300	(1,491.5048)	0.0000	2.4385	(8.4665)	0.0000	1	(6.0280)	01/06/2025
600460.SH	01/02/2025	SDB3260123628	(10,800.00)	3.8557	(41,312.58)	(41,641.69)	0.0000	4.3300	(1,491.5048)	0.0000	4.9690	(17.2524)	0.0000	1	(12.2835)	01/06/2025
600460.SH	01/02/2025	SDB3260123628	(15,800.00)	3.8557	(60,438.78)	(60,920.25)	0.0000	4.3300	(1,491.5048)	0.0000	7.2694	(25.2397)	0.0000	1	(17.9702)	01/06/2025
600460.SH	01/02/2025	SDB3260123628	(100.00)	3.8557	(382.52)	(385.57)	0.0000	4.3300	(1,491.5048)	0.0000	0.0460	(0.1597)	0.0000	1	(0.1137)	01/06/2025
600460.SH	01/02/2025	SDB3260123628	(600.00)	3.8557	(2,295.14)	(2,313.43)	0.0000	4.3300	(1,491.5048)	0.0000	0.2761	(0.9585)	0.0000	1	(0.6824)	01/06/2025
600460.SH	01/02/2025	SDB3260123628	(500.00)	3.8557	(1,912.62)	(1,927.86)	0.0000	4.3300	(1,491.5048)	0.0000	0.2300	(0.7987)	0.0000	1	(0.5687)	01/06/2025
600460.SH	01/02/2025	SDB3260123628	(1,100.00)	3.8557	(4,207.76)	(4,241.28)	0.0000	4.3300	(1,491.5048)	0.0000	0.5061	(1.7572)	0.0000	1	(1.2511)	01/06/2025
600460.SH	01/02/2025	SDB3260123628	(11,300.00)	3.8557	(43,225.20)	(43,569.55)	0.0000	4.3300	(1,491.5048)	0.0000	5.1990	(18.0512)	0.0000	1	(12.8551)	01/06/2025
600460.SH	01/02/2025	SDB3260123628	(16,300.00)	3.8557	(62,351.40)	(62,848.11)	0.0000	4.3300	(1,491.5048)	0.0000	7.4995	(26.0384)	0.0000	1	(18.5389)	01/06/2025
600460.SH	12/31/2024	SDB3260123628	(5,300.00)	3.9019	(20,273.77)	(20,680.31)	0.0000	4.3300	(1,491.5048)	0.0000	4.8770	(17.1360)	0.0000	2	(12.2590)	01/06/2025
600460.SH	12/31/2024	SDB3260123628	(10,800.00)	3.9019	(41,312.58)	(42,141.01)	0.0000	4.3300	(1,491.5048)	0.0000	9.9380	(34.9186)	0.0000	2	(24.9806)	01/06/2025
600460.SH	12/31/2024	SDB3260123628	(15,800.00)	3.9019	(60,438.78)	(61,650.73)	0.0000	4.3300	(1,491.5048)	0.0000	14.5389	(51.0846)	0.0000	2	(36.5458)	01/06/2025
600460.SH	12/31/2024	SDB3260123628	(100.00)	3.9019	(382.52)	(390.19)	0.0000	4.3300	(1,491.5048)	0.0000	0.0920	(0.3233)	0.0000	2	(0.2313)	01/06/2025
600460.SH	12/31/2024	SDB3260123628	(600.00)	3.9019	(2,295.14)	(2,341.17)	0.0000	4.3300	(1,491.5048)	0.0000	0.5521	(1.9399)	0.0000	2	(1.3878)	01/06/2025
600460.SH	12/31/2024	SDB3260123628	(500.00)	3.9019	(1,912.62)	(1,950.97)	0.0000	4.3300	(1,491.5048)	0.0000	0.4601	(1.6166)	0.0000	2	(1.1565)	01/06/2025
600460.SH	12/31/2024	SDB3260123628	(1,100.00)	3.9019	(4,207.76)	(4,292.14)	0.0000	4.3300	(1,491.5048)	0.0000	1.0122	(3.5565)	0.0000	2	(2.5443)	01/06/2025
600460.SH	12/31/2024	SDB3260123628	(11,300.00)	3.9019	(43,225.20)	(44,091.98)	0.0000	4.3300	(1,491.5048)	0.0000	10.3981	(36.5352)	0.0000	2	(26.1372)	01/06/2025
600460.SH	12/31/2024	SDB3260123628	(16,300.00)	3.9019	(62,351.40)	(63,601.70)	0.0000	4.3300	(1,491.5048)	0.0000	14.9990	(52.7012)	0.0000	2	(37.7023)	01/06/2025
600460.SH	12/30/2024	SDB3260123628	(5,300.00)	3.8451	(20,273.77)	(20,379.17)	0.0000	4.3300	(1,491.5048)	0.0000	2.4385	(8.4432)	0.0000	1	(6.0047)	01/06/2025
600460.SH	12/30/2024	SDB3260123628	(10,800.00)	3.8451	(41,312.58)	(40,527.37)	0.0000	4.3300	(1,491.5048)	0.0000	4.9690	(17.2051)	0.0000	1	(12.2361)	01/06/2025
600460.SH	12/30/2024	SDB3260123628	(15,800.00)	3.8451	(60,438.78)	(60,753.01)	0.0000	4.3300	(1,491.5048)	0.0000	7.2694	(25.1704)	0.0000	1	(17.9009)	01/06/2025
600460.SH	12/30/2024	SDB3260123628	(100.00)	3.8451	(382.52)	(384.51)	0.0000	4.3300	(1,491.5048)	0.0000	0.0460	(0.1593)	0.0000	1	(0.1133)	01/06/2025
600460.SH	12/30/2024	SDB3260123628	(600.00)	3.8451	(2,295.14)	(2,307.08)	0.0000	4.3300	(1,491.5048)	0.0000	0.2761	(0.9558)	0.0000	1	(0.6798)	01/06/2025
600460.SH	12/30/2024	SDB3260123628	(500.00)	3.8451	(1,912.62)	(1,922.56)	0.0000	4.3300	(1,491.5048)	0.0000	0.2300	(0.7965)	0.0000	1	(0.5665)	01/06/2025
600460.SH	12/30/2024	SDB3260123628	(1,100.00)	3.8451	(4,207.76)	(4,229.64)	0.0000	4.3300	(1,491.5048)	0.0000	0.5061	(1.7524)	0.0000	1	(1.2463)	01/06/2025
600460.SH	12/30/2024	SDB3260123628	(11,300.00)	3.8451	(43,225.20)	(43,449.94)	0.0000	4.3300	(1,491.5048)	0.0000	5.1990	(18.0016)	0.0000	1	(12.8026)	01/06/2025
600460.SH	12/30/2024	SDB3260123628	(16,300.00)	3.8451	(62,351.40)	(62,675.57)	0.0000	4.3300	(1,491.5048)	0.0000	7.4995	(25.9669)	0.0000	1	(18.4674)	01/06/2025
600460.SH	12/27/2024	SDB3260123628	(5,300.00)	3.9628	(20,273.77)	(21,002.74)	0.0000	4.3300	(1,491.5048)	0.0000	7.3155	(26.1047)	0.0000	3	(18.7893)	01/06/2025
600460.SH	12/27/2024	SDB3260123628	(10,800.00)	3.9628	(41,312.58)	(42,798.03)	0.0000	4.3300	(1,491.5048)	0.0000	14.9070	(53.1946)	0.0000	3	(38.2876)	01/06/2025
600460.SH	12/27/2024	SDB3260123628	(15,800.00)	3.9628	(60,438.78)	(62,611.94)	0.0000	4.3300	(1,491.5048)	0.0000	21.8083	(77.8217)	0.0000	3	(56.0133)	01/06/2025
600460.SH	12/27/2024	SDB3260123628	(100.00)	3.9628	(382.52)	(396.28)	0.0000	4.3300	(1,491.5048)	0.0000	0.1380	(0.4925)	0.0000	3	(0.3545)	01/06/2025
600460.SH	12/27/2024	SDB3260123628	(600.00)	3.9628	(2,295.14)	(2,377.67)	0.0000	4.3300	(1,491.5048)	0.0000	0.8282	(2.9553)	0.0000	3	(2.1271)	01/06/2025
600460.SH	12/27/2024	SDB3260123628	(500.00)	3.9628	(1,912.62)	(1,981.39)	0.0000	4.3300	(1,491.5048)	0.0000	0.6901	(2.4627)	0.0000	3	(1.7726)	01/06/2025
600460.SH	12/27/2024	SDB3260123628	(1,100.00)	3.9628	(4,207.76)	(4,359.06)	0.0000	4.3300	(1,491.5048)	0.0000	1.5183	(5.4180)	0.0000	3	(3.8997)	01/06/2025
600460.SH	12/27/2024	SDB3260123628	(11,300.00)	3.9628	(43,225.20)	(44,779.43)	0.0000	4.3300	(1,491.5048)	0.0000	15.5971	(55.6573)	0.0000	3	(40.0602)	01/06/2025
600460.SH	12/27/2024	SDB3260123628	(16,300.00)	3.9628	(62,351.40)	(64,593.33)	0.0000	4.3300	(1,491.5048)	0.0000	22.4985	(80.2844)	0.0000	3	(57.7859)	01/06/2025
600460.SH	12/26/2024	SDB3260123628	(5,300.00)	3.8447	(20,273.77)	(20,376.81)	0.0000	4.3300	(1,491.5048)	0.0000	2.4385	(8.4423)	0.0000	1	(6.0038)	01/06/2025
600460.SH	12/26/2024	SDB3260123628	(10,800.00)	3.8447	(41,312.58)	(41,522.55)	0.0000	4.3300	(1,491.5048)	0.0000	4.9690	(17.2031)	0.0000	1	(12.2341)	01/06/2025
600460.SH	12/26/2024	SDB3260123628	(15,800.00)	3.8447	(60,438.78)	(60,745.96)	0.0000	4.3300	(1,491.5048)	0.0000	7.2694	(25.1675)	0.0000	1	(17.8980)	01/06/2025
600460.SH	12/26/2024	SDB3260123628	(100.00)	3.8447	(382.52)	(384.47)	0.0000	4.3300	(1,491.5048)	0.0000	0.0460	(0.1593)	0.0000	1	(0.1133)	01/06/2025
600460.SH	12/26/2024	SDB3260123628	(600.00)	3.8447	(2,295.14)	(2,306.81)	0.0000	4.3300	(1,491.5048)	0.0000	0.2761	(0.9557)	0.0000	1	(0.6797)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
HANGZHOU SILAN MICROELECTRONICS CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600460.SH	12/26/2024	SDB3260123628	(500.00)	3.8447	(1,912.62)	(1,922.34)	0.0000	4.3300	(1,491.5048)	0.0000	0.2300	(0.7964)	0.0000	1	(0.5664)	01/06/2025
600460.SH	12/26/2024	SDB3260123628	(1,100.00)	3.8447	(4,207.76)	(4,229.15)	0.0000	4.3300	(1,491.5048)	0.0000	0.5061	(1.7522)	0.0000	1	(1.2461)	01/06/2025
600460.SH	12/26/2024	SDB3260123628	(11,300.00)	3.8447	(43,225.20)	(43,444.90)	0.0000	4.3300	(1,491.5048)	0.0000	5.1990	(17.9995)	0.0000	1	(12.8005)	01/06/2025
600460.SH	12/26/2024	SDB3260123628	(16,300.00)	3.8447	(62,351.40)	(62,668.30)	0.0000	4.3300	(1,491.5048)	0.0000	7.4995	(25.9639)	0.0000	1	(18.4644)	01/06/2025
600460.SH	12/24/2024	SDB3260123628	(5,300.00)	3.8447	(20,273.77)	(20,376.81)	0.0000	4.3300	(1,491.5048)	0.0000	4.8770	(16.8845)	0.0000	2	(12.0075)	01/06/2025
600460.SH	12/24/2024	SDB3260123628	(10,800.00)	3.8447	(41,312.58)	(41,522.55)	0.0000	4.3300	(1,491.5048)	0.0000	9.9380	(34.4062)	0.0000	2	(24.4682)	01/06/2025
600460.SH	12/24/2024	SDB3260123628	(15,800.00)	3.8447	(60,438.78)	(60,745.96)	0.0000	4.3300	(1,491.5048)	0.0000	14.5389	(50.3349)	0.0000	2	(35.7961)	01/06/2025
600460.SH	12/24/2024	SDB3260123628	(100.00)	3.8447	(382.52)	(384.47)	0.0000	4.3300	(1,491.5048)	0.0000	0.0920	(0.3186)	0.0000	2	(0.2266)	01/06/2025
600460.SH	12/24/2024	SDB3260123628	(600.00)	3.8447	(2,295.14)	(2,306.81)	0.0000	4.3300	(1,491.5048)	0.0000	0.5521	(1.9115)	0.0000	2	(1.3593)	01/06/2025
600460.SH	12/24/2024	SDB3260123628	(500.00)	3.8447	(1,912.62)	(1,922.34)	0.0000	4.3300	(1,491.5048)	0.0000	0.4601	(1.5929)	0.0000	2	(1.1328)	01/06/2025
600460.SH	12/24/2024	SDB3260123628	(1,100.00)	3.8447	(4,207.76)	(4,229.15)	0.0000	4.3300	(1,491.5048)	0.0000	1.0122	(3.5043)	0.0000	2	(2.4921)	01/06/2025
600460.SH	12/24/2024	SDB3260123628	(11,300.00)	3.8447	(43,225.20)	(43,444.90)	0.0000	4.3300	(1,491.5048)	0.0000	10.3981	(35.9990)	0.0000	2	(25.6010)	01/06/2025
600460.SH	12/24/2024	SDB3260123628	(16,300.00)	3.8447	(62,351.40)	(62,668.30)	0.0000	4.3300	(1,491.5048)	0.0000	14.9990	(51.9278)	0.0000	2	(36.9288)	01/06/2025
600460.SH	12/23/2024	SDB3260123628	(5,300.00)	3.7858	(20,273.77)	(20,064.75)	0.0000	4.3300	(1,491.5048)	0.0000	2.4385	(8.3130)	0.0000	1	(5.8745)	01/06/2025
600460.SH	12/23/2024	SDB3260123628	(10,800.00)	3.7858	(41,312.58)	(40,886.65)	0.0000	4.3300	(1,491.5048)	0.0000	4.9690	(16.9396)	0.0000	1	(11.9706)	01/06/2025
600460.SH	12/23/2024	SDB3260123628	(15,800.00)	3.7858	(60,438.78)	(59,815.66)	0.0000	4.3300	(1,491.5048)	0.0000	7.2694	(24.7820)	0.0000	1	(17.5126)	01/06/2025
600460.SH	12/23/2024	SDB3260123628	(100.00)	3.7858	(382.52)	(378.58)	0.0000	4.3300	(1,491.5048)	0.0000	0.0460	(0.1568)	0.0000	1	(0.1108)	01/06/2025
600460.SH	12/23/2024	SDB3260123628	(600.00)	3.7858	(2,295.14)	(2,271.48)	0.0000	4.3300	(1,491.5048)	0.0000	0.2761	(0.9411)	0.0000	1	(0.6650)	01/06/2025
600460.SH	12/23/2024	SDB3260123628	(500.00)	3.7858	(1,912.62)	(1,892.90)	0.0000	4.3300	(1,491.5048)	0.0000	0.2300	(0.7842)	0.0000	1	(0.5542)	01/06/2025
600460.SH	12/23/2024	SDB3260123628	(1,100.00)	3.7858	(4,207.76)	(4,164.38)	0.0000	4.3300	(1,491.5048)	0.0000	0.5061	(1.7253)	0.0000	1	(1.2192)	01/06/2025
600460.SH	12/23/2024	SDB3260123628	(11,300.00)	3.7858	(43,225.20)	(42,779.55)	0.0000	4.3300	(1,491.5048)	0.0000	5.1990	(17.7239)	0.0000	1	(12.5248)	01/06/2025
600460.SH	12/23/2024	SDB3260123628	(16,300.00)	3.7858	(62,351.40)	(61,708.56)	0.0000	4.3300	(1,491.5048)	0.0000	7.4995	(25.5663)	0.0000	1	(18.0668)	01/06/2025
600460.SH	12/20/2024	SDB3260123628	(5,300.00)	3.7274	(20,273.77)	(19,755.48)	0.0000	4.3300	(1,491.5048)	0.0000	7.3155	(24.5545)	0.0000	3	(17.2390)	01/06/2025
600460.SH	12/20/2024	SDB3260123628	(10,800.00)	3.7274	(41,312.58)	(40,256.45)	0.0000	4.3300	(1,491.5048)	0.0000	14.9070	(50.0356)	0.0000	3	(35.1286)	01/06/2025
600460.SH	12/20/2024	SDB3260123628	(15,800.00)	3.7274	(60,438.78)	(58,893.69)	0.0000	4.3300	(1,491.5048)	0.0000	21.8083	(73.2002)	0.0000	3	(51.3919)	01/06/2025
600460.SH	12/20/2024	SDB3260123628	(100.00)	3.7274	(382.52)	(372.74)	0.0000	4.3300	(1,491.5048)	0.0000	0.1380	(0.4633)	0.0000	3	(0.3253)	01/06/2025
600460.SH	12/20/2024	SDB3260123628	(600.00)	3.7274	(2,295.14)	(2,236.47)	0.0000	4.3300	(1,491.5048)	0.0000	0.8282	(2.7798)	0.0000	3	(1.9516)	01/06/2025
600460.SH	12/20/2024	SDB3260123628	(500.00)	3.7274	(1,912.62)	(1,863.72)	0.0000	4.3300	(1,491.5048)	0.0000	0.6901	(2.3165)	0.0000	3	(1.6263)	01/06/2025
600460.SH	12/20/2024	SDB3260123628	(1,100.00)	3.7274	(4,207.76)	(4,100.19)	0.0000	4.3300	(1,491.5048)	0.0000	1.5183	(5.0962)	0.0000	3	(3.5779)	01/06/2025
600460.SH	12/20/2024	SDB3260123628	(11,300.00)	3.7274	(43,225.20)	(42,120.17)	0.0000	4.3300	(1,491.5048)	0.0000	15.5971	(52.3520)	0.0000	3	(36.7549)	01/06/2025
600460.SH	12/20/2024	SDB3260123628	(16,300.00)	3.7274	(62,351.40)	(60,757.42)	0.0000	4.3300	(1,491.5048)	0.0000	22.4985	(75.5167)	0.0000	3	(53.0182)	01/06/2025
600460.SH	12/19/2024	SDB3260123628	(5,300.00)	3.7545	(20,273.77)	(19,898.59)	0.0000	4.5800	(1,491.5048)	0.0000	2.5793	(8.2441)	0.0000	1	(5.6648)	01/06/2025
600460.SH	12/19/2024	SDB3260123628	(10,800.00)	3.7545	(41,312.58)	(40,548.07)	0.0000	4.5800	(1,491.5048)	0.0000	5.2559	(16.7993)	0.0000	1	(11.5435)	01/06/2025
600460.SH	12/19/2024	SDB3260123628	(15,800.00)	3.7545	(60,438.78)	(59,320.33)	0.0000	4.5800	(1,491.5048)	0.0000	7.6892	(24.5768)	0.0000	1	(16.8877)	01/06/2025
600460.SH	12/19/2024	SDB3260123628	(100.00)	3.7545	(382.52)	(375.45)	0.0000	4.5800	(1,491.5048)	0.0000	0.0487	(0.1555)	0.0000	1	(0.1069)	01/06/2025
600460.SH	12/19/2024	SDB3260123628	(600.00)	3.7545	(2,295.14)	(2,252.67)	0.0000	4.5800	(1,491.5048)	0.0000	0.2920	(0.9333)	0.0000	1	(0.6413)	01/06/2025
600460.SH	12/19/2024	SDB3260123628	(500.00)	3.7545	(1,912.62)	(1,877.23)	0.0000	4.5800	(1,491.5048)	0.0000	0.2433	(0.7777)	0.0000	1	(0.5344)	01/06/2025
600460.SH	12/19/2024	SDB3260123628	(1,100.00)	3.7545	(4,207.76)	(4,129.90)	0.0000	4.5800	(1,491.5048)	0.0000	0.5353	(1.7110)	0.0000	1	(1.1757)	01/06/2025
600460.SH	12/19/2024	SDB3260123628	(11,300.00)	3.7545	(43,225.20)	(42,425.30)	0.0000	4.5800	(1,491.5048)	0.0000	5.4992	(17.5771)	0.0000	1	(12.0779)	01/06/2025
600460.SH	12/19/2024	SDB3260123628	(16,300.00)	3.7545	(62,351.40)	(61,197.55)	0.0000	4.5800	(1,491.5048)	0.0000	7.9325	(25.3546)	0.0000	1	(17.4221)	01/06/2025
600460.SH	12/18/2024	SDB3260123628	(5,300.00)	3.8581	(20,273.77)	(20,447.68)	0.0000	4.5800	(1,491.5048)	0.0000	2.5793	(8.4716)	0.0000	1	(5.8923)	01/06/2025
600460.SH	12/18/2024	SDB3260123628	(10,800.00)	3.8581	(41,312.58)	(41,666.97)	0.0000	4.5800	(1,491.5048)	0.0000	5.2559	(17.2629)	0.0000	1	(12.0070)	01/06/2025
600460.SH	12/18/2024	SDB3260123628	(15,800.00)	3.8581	(60,438.78)	(60,957.24)	0.0000	4.5800	(1,491.5048)	0.0000	7.6892	(25.2550)	0.0000	1	(17.5658)	01/06/2025
600460.SH	12/18/2024	SDB3260123628	(100.00)	3.8581	(382.52)	(385.81)	0.0000	4.5800	(1,491.5048)	0.0000	0.0487	(0.1598)	0.0000	1	(0.1112)	01/06/2025
600460.SH	12/18/2024	SDB3260123628	(600.00)	3.8581	(2,295.14)	(2,314.83)	0.0000	4.5800	(1,491.5048)	0.0000	0.2920	(0.9591)	0.0000	1	(0.6671)	01/06/2025
600460.SH	12/18/2024	SDB3260123628	(500.00)	3.8581	(1,912.62)	(1,929.03)	0.0000	4.5800	(1,491.5048)	0.0000	0.2433	(0.7992)	0.0000	1	(0.5559)	01/06/2025
600460.SH	12/18/2024	SDB3260123628	(1,100.00)	3.8581	(4,207.76)	(4,243.86)	0.0000	4.5800	(1,491.5048)	0.0000	0.5353	(1.7583)	0.0000	1	(1.2229)	01/06/2025
600460.SH	12/18/2024	SDB3260123628	(11,300.00)	3.8581	(43,225.20)	(43,596.00)	0.0000	4.5800	(1,491.5048)	0.0000	5.4992	(18.0621)	0.0000	1	(12.5629)	01/06/2025
600460.SH	12/18/2024	SDB3260123628	(16,300.00)	3.8581	(62,351.40)	(62,886.26)	0.0000	4.5800	(1,491.5048)	0.0000	7.9325	(26.0542)	0.0000	1	(18.1217)	01/06/2025
600460.SH	12/17/2024	SDB3260123628	(5,300.00)	3.8439	(20,273.77)	(20,372.41)	0.0000	4.5800	(1,491.5048)	0.0000	2.5793	(8.4404)	0.0000	1	(5.8612)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
HANGZHOU SILAN MICROELECTRONICS CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600460.SH	12/17/2024	SDB3260123628	(10,800.00)	3.8439	(41,312.58)	(41,513.59)	0.0000	4.5800	(1,491.5048)	0.0000	5.2559	(17.1994)	0.0000	1	(11.9435)	01/06/2025
600460.SH	12/17/2024	SDB3260123628	(15,800.00)	3.8439	(60,438.78)	(60,732.85)	0.0000	4.5800	(1,491.5048)	0.0000	7.6892	(25.1620)	0.0000	1	(17.4729)	01/06/2025
600460.SH	12/17/2024	SDB3260123628	(100.00)	3.8439	(382.52)	(384.39)	0.0000	4.5800	(1,491.5048)	0.0000	0.0487	(0.1593)	0.0000	1	(0.1106)	01/06/2025
600460.SH	12/17/2024	SDB3260123628	(600.00)	3.8439	(2,295.14)	(2,306.31)	0.0000	4.5800	(1,491.5048)	0.0000	0.2920	(0.9555)	0.0000	1	(0.6635)	01/06/2025
600460.SH	12/17/2024	SDB3260123628	(500.00)	3.8439	(1,912.62)	(1,921.93)	0.0000	4.5800	(1,491.5048)	0.0000	0.2433	(0.7963)	0.0000	1	(0.5529)	01/06/2025
600460.SH	12/17/2024	SDB3260123628	(1,100.00)	3.8439	(4,207.76)	(4,228.24)	0.0000	4.5800	(1,491.5048)	0.0000	0.5353	(1.7518)	0.0000	1	(1.2165)	01/06/2025
600460.SH	12/17/2024	SDB3260123628	(11,300.00)	3.8439	(43,225.20)	(43,435.52)	0.0000	4.5800	(1,491.5048)	0.0000	5.4992	(17.9956)	0.0000	1	(12.4964)	01/06/2025
600460.SH	12/17/2024	SDB3260123628	(16,300.00)	3.8439	(62,351.40)	(62,654.77)	0.0000	4.5800	(1,491.5048)	0.0000	7.9325	(25.9583)	0.0000	1	(18.0258)	01/06/2025
600460.SH	12/16/2024	SDB3260123628	(5,300.00)	3.8640	(20,273.77)	(20,479.42)	0.0000	4.5800	(1,491.5048)	0.0000	2.5793	(8.4848)	0.0000	1	(5.9055)	01/06/2025
600460.SH	12/16/2024	SDB3260123628	(10,800.00)	3.8640	(41,312.58)	(41,731.65)	0.0000	4.5800	(1,491.5048)	0.0000	5.2559	(17.2897)	0.0000	1	(12.0338)	01/06/2025
600460.SH	12/16/2024	SDB3260123628	(15,800.00)	3.8640	(60,438.78)	(61,051.86)	0.0000	4.5800	(1,491.5048)	0.0000	7.6892	(25.2942)	0.0000	1	(17.6051)	01/06/2025
600460.SH	12/16/2024	SDB3260123628	(100.00)	3.8640	(382.52)	(386.40)	0.0000	4.5800	(1,491.5048)	0.0000	0.0487	(0.1601)	0.0000	1	(0.1114)	01/06/2025
600460.SH	12/16/2024	SDB3260123628	(600.00)	3.8640	(2,295.14)	(2,318.43)	0.0000	4.5800	(1,491.5048)	0.0000	0.2920	(0.9605)	0.0000	1	(0.6685)	01/06/2025
600460.SH	12/16/2024	SDB3260123628	(500.00)	3.8640	(1,912.62)	(1,932.02)	0.0000	4.5800	(1,491.5048)	0.0000	0.2433	(0.8004)	0.0000	1	(0.5571)	01/06/2025
600460.SH	12/16/2024	SDB3260123628	(1,100.00)	3.8640	(4,207.76)	(4,250.45)	0.0000	4.5800	(1,491.5048)	0.0000	0.5353	(1.7610)	0.0000	1	(1.2257)	01/06/2025
600460.SH	12/16/2024	SDB3260123628	(11,300.00)	3.8640	(43,225.20)	(43,663.67)	0.0000	4.5800	(1,491.5048)	0.0000	5.4992	(18.0902)	0.0000	1	(12.5910)	01/06/2025
600460.SH	12/16/2024	SDB3260123628	(16,300.00)	3.8640	(62,351.40)	(62,983.88)	0.0000	4.5800	(1,491.5048)	0.0000	7.9325	(26.0947)	0.0000	1	(18.1622)	01/06/2025
600460.SH	12/13/2024	SDB3260123628	(5,300.00)	3.8378	(20,273.77)	(20,340.29)	0.0000	4.5800	(1,491.5048)	0.0000	7.7378	(25.2814)	0.0000	3	(17.5435)	01/06/2025
600460.SH	12/13/2024	SDB3260123628	(10,800.00)	3.8378	(41,312.58)	(41,448.14)	0.0000	4.5800	(1,491.5048)	0.0000	15.7676	(51.5168)	0.0000	3	(35.7491)	01/06/2025
600460.SH	12/13/2024	SDB3260123628	(15,800.00)	3.8378	(60,438.78)	(60,637.10)	0.0000	4.5800	(1,491.5048)	0.0000	23.0675	(75.3671)	0.0000	3	(52.2996)	01/06/2025
600460.SH	12/13/2024	SDB3260123628	(100.00)	3.8378	(382.52)	(383.78)	0.0000	4.5800	(1,491.5048)	0.0000	0.1460	(0.4770)	0.0000	3	(0.3310)	01/06/2025
600460.SH	12/13/2024	SDB3260123628	(600.00)	3.8378	(2,295.14)	(2,302.67)	0.0000	4.5800	(1,491.5048)	0.0000	0.8760	(2.8620)	0.0000	3	(1.9861)	01/06/2025
600460.SH	12/13/2024	SDB3260123628	(500.00)	3.8378	(1,912.62)	(1,918.90)	0.0000	4.5800	(1,491.5048)	0.0000	0.7300	(2.3850)	0.0000	3	(1.6551)	01/06/2025
600460.SH	12/13/2024	SDB3260123628	(1,100.00)	3.8378	(4,207.76)	(4,221.57)	0.0000	4.5800	(1,491.5048)	0.0000	1.6060	(5.2471)	0.0000	3	(3.6411)	01/06/2025
600460.SH	12/13/2024	SDB3260123628	(11,300.00)	3.8378	(43,225.20)	(43,367.04)	0.0000	4.5800	(1,491.5048)	0.0000	16.4976	(53.9018)	0.0000	3	(37.4042)	01/06/2025
600460.SH	12/13/2024	SDB3260123628	(16,300.00)	3.8378	(62,351.40)	(62,555.99)	0.0000	4.5800	(1,491.5048)	0.0000	23.7974	(77.7521)	0.0000	3	(53.9547)	01/06/2025
600460.SH	12/12/2024	SDB3260123628	(5,300.00)	3.8112	(20,273.77)	(20,199.27)	0.0000	4.5800	(1,491.5048)	0.0000	2.5793	(8.3687)	0.0000	1	(5.7894)	01/06/2025
600460.SH	12/12/2024	SDB3260123628	(10,800.00)	3.8112	(41,312.58)	(41,160.78)	0.0000	4.5800	(1,491.5048)	0.0000	5.2559	(17.0532)	0.0000	1	(11.7973)	01/06/2025
600460.SH	12/12/2024	SDB3260123628	(15,800.00)	3.8112	(60,438.78)	(60,216.69)	0.0000	4.5800	(1,491.5048)	0.0000	7.6892	(24.9482)	0.0000	1	(17.2590)	01/06/2025
600460.SH	12/12/2024	SDB3260123628	(100.00)	3.8112	(382.52)	(381.12)	0.0000	4.5800	(1,491.5048)	0.0000	0.0487	(0.1579)	0.0000	1	(0.1092)	01/06/2025
600460.SH	12/12/2024	SDB3260123628	(600.00)	3.8112	(2,295.14)	(2,286.11)	0.0000	4.5800	(1,491.5048)	0.0000	0.2920	(0.9474)	0.0000	1	(0.6554)	01/06/2025
600460.SH	12/12/2024	SDB3260123628	(500.00)	3.8112	(1,912.62)	(1,905.59)	0.0000	4.5800	(1,491.5048)	0.0000	0.2433	(0.7895)	0.0000	1	(0.5462)	01/06/2025
600460.SH	12/12/2024	SDB3260123628	(1,100.00)	3.8112	(4,207.76)	(4,192.30)	0.0000	4.5800	(1,491.5048)	0.0000	0.5353	(1.7369)	0.0000	1	(1.2016)	01/06/2025
600460.SH	12/12/2024	SDB3260123628	(11,300.00)	3.8112	(43,225.20)	(43,066.37)	0.0000	4.5800	(1,491.5048)	0.0000	5.4992	(17.8427)	0.0000	1	(12.3435)	01/06/2025
600460.SH	12/12/2024	SDB3260123628	(16,300.00)	3.8112	(62,351.40)	(62,122.28)	0.0000	4.5800	(1,491.5048)	0.0000	7.9325	(25.7377)	0.0000	1	(17.8052)	01/06/2025
600460.SH	12/11/2024	SDB3260123628	(5,300.00)	3.8949	(20,273.77)	(20,643.10)	0.0000	4.5800	(1,491.5048)	0.0000	2.5793	(8.5526)	0.0000	1	(5.9733)	01/06/2025
600460.SH	12/11/2024	SDB3260123628	(10,800.00)	3.8949	(41,312.58)	(42,065.18)	0.0000	4.5800	(1,491.5048)	0.0000	5.2559	(17.4279)	0.0000	1	(12.1720)	01/06/2025
600460.SH	12/11/2024	SDB3260123628	(15,800.00)	3.8949	(60,438.78)	(61,539.80)	0.0000	4.5800	(1,491.5048)	0.0000	7.6892	(25.4964)	0.0000	1	(17.8072)	01/06/2025
600460.SH	12/11/2024	SDB3260123628	(100.00)	3.8949	(382.52)	(389.49)	0.0000	4.5800	(1,491.5048)	0.0000	0.0487	(0.1614)	0.0000	1	(0.1127)	01/06/2025
600460.SH	12/11/2024	SDB3260123628	(600.00)	3.8949	(2,295.14)	(2,336.95)	0.0000	4.5800	(1,491.5048)	0.0000	0.2920	(0.9682)	0.0000	1	(0.6762)	01/06/2025
600460.SH	12/11/2024	SDB3260123628	(500.00)	3.8949	(1,912.62)	(1,947.46)	0.0000	4.5800	(1,491.5048)	0.0000	0.2433	(0.8068)	0.0000	1	(0.5635)	01/06/2025
600460.SH	12/11/2024	SDB3260123628	(1,100.00)	3.8949	(4,207.76)	(4,284.42)	0.0000	4.5800	(1,491.5048)	0.0000	0.5353	(1.7751)	0.0000	1	(1.2397)	01/06/2025
600460.SH	12/11/2024	SDB3260123628	(11,300.00)	3.8949	(43,225.20)	(44,012.64)	0.0000	4.5800	(1,491.5048)	0.0000	5.4992	(18.2347)	0.0000	1	(12.7355)	01/06/2025
600460.SH	12/11/2024	SDB3260123628	(16,300.00)	3.8949	(62,351.40)	(63,487.26)	0.0000	4.5800	(1,491.5048)	0.0000	7.9325	(26.3032)	0.0000	1	(18.3707)	01/06/2025
600460.SH	12/10/2024	SDB3260123628	(5,300.00)	3.8705	(20,273.77)	(20,513.50)	0.0000	4.5800	(1,491.5048)	0.0000	2.5793	(8.4989)	0.0000	1	(5.9196)	01/06/2025
600460.SH	12/10/2024	SDB3260123628	(10,800.00)	3.8705	(41,312.58)	(41,801.09)	0.0000	4.5800	(1,491.5048)	0.0000	5.2559	(17.3185)	0.0000	1	(12.0626)	01/06/2025
600460.SH	12/10/2024	SDB3260123628	(15,800.00)	3.8705	(60,438.78)	(61,153.44)	0.0000	4.5800	(1,491.5048)	0.0000	7.6892	(25.3363)	0.0000	1	(17.6471)	01/06/2025
600460.SH	12/10/2024	SDB3260123628	(100.00)	3.8705	(382.52)	(387.05)	0.0000	4.5800	(1,491.5048)	0.0000	0.0487	(0.1604)	0.0000	1	(0.1117)	01/06/2025
600460.SH	12/10/2024	SDB3260123628	(600.00)	3.8705	(2,295.14)	(2,322.28)	0.0000	4.5800	(1,491.5048)	0.0000	0.2920	(0.9621)	0.0000	1	(0.6701)	01/06/2025
600460.SH	12/10/2024	SDB3260123628	(500.00)	3.8705	(1,912.62)	(1,935.24)	0.0000	4.5800	(1,491.5048)	0.0000	0.2433	(0.8018)	0.0000	1	(0.5585)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
HANGZHOU SILAN MICROELECTRONICS CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600460.SH	12/10/2024	SDB3260123628	(1,100.00)	3.8705	(4,207.76)	(4,257.52)	0.0000	4.5800	(1,491.5048)	0.0000	0.5353	(1.7639)	0.0000	1	(1.2286)	01/06/2025
600460.SH	12/10/2024	SDB3260123628	(11,300.00)	3.8705	(43,225.20)	(43,736.32)	0.0000	4.5800	(1,491.5048)	0.0000	5.4992	(18.1203)	0.0000	1	(12.6211)	01/06/2025
600460.SH	12/10/2024	SDB3260123628	(16,300.00)	3.8705	(62,351.40)	(63,088.68)	0.0000	4.5800	(1,491.5048)	0.0000	7.9325	(26.1381)	0.0000	1	(18.2056)	01/06/2025
600460.SH	12/09/2024	SDB3260123628	(5,300.00)	3.8792	(20,273.77)	(20,559.78)	0.0000	4.5800	(1,491.5048)	0.0000	2.5793	(8.5181)	0.0000	1	(5.9388)	01/06/2025
600460.SH	12/09/2024	SDB3260123628	(10,800.00)	3.8792	(41,312.58)	(41,895.40)	0.0000	4.5800	(1,491.5048)	0.0000	5.2559	(17.3576)	0.0000	1	(12.1017)	01/06/2025
600460.SH	12/09/2024	SDB3260123628	(15,800.00)	3.8792	(60,438.78)	(61,291.42)	0.0000	4.5800	(1,491.5048)	0.0000	7.6892	(25.3935)	0.0000	1	(17.7043)	01/06/2025
600460.SH	12/09/2024	SDB3260123628	(100.00)	3.8792	(382.52)	(387.92)	0.0000	4.5800	(1,491.5048)	0.0000	0.0487	(0.1607)	0.0000	1	(0.1121)	01/06/2025
600460.SH	12/09/2024	SDB3260123628	(600.00)	3.8792	(2,295.14)	(2,327.52)	0.0000	4.5800	(1,491.5048)	0.0000	0.2920	(0.9643)	0.0000	1	(0.6723)	01/06/2025
600460.SH	12/09/2024	SDB3260123628	(500.00)	3.8792	(1,912.62)	(1,939.60)	0.0000	4.5800	(1,491.5048)	0.0000	0.2433	(0.8036)	0.0000	1	(0.5603)	01/06/2025
600460.SH	12/09/2024	SDB3260123628	(1,100.00)	3.8792	(4,207.76)	(4,267.12)	0.0000	4.5800	(1,491.5048)	0.0000	0.5353	(1.7679)	0.0000	1	(1.2326)	01/06/2025
600460.SH	12/09/2024	SDB3260123628	(11,300.00)	3.8792	(43,225.20)	(43,835.01)	0.0000	4.5800	(1,491.5048)	0.0000	5.4992	(18.1611)	0.0000	1	(12.6619)	01/06/2025
600460.SH	12/09/2024	SDB3260123628	(16,300.00)	3.8792	(62,351.40)	(63,231.03)	0.0000	4.5800	(1,491.5048)	0.0000	7.9325	(26.1970)	0.0000	1	(18.2646)	01/06/2025
600460.SH	12/06/2024	SDB3260123628	(5,300.00)	3.8030	(20,273.77)	(20,155.90)	0.0000	4.5800	(1,491.5048)	0.0000	7.7378	(25.0522)	0.0000	3	(17.3144)	01/06/2025
600460.SH	12/06/2024	SDB3260123628	(10,800.00)	3.8030	(41,312.58)	(41,072.40)	0.0000	4.5800	(1,491.5048)	0.0000	15.7676	(51.0497)	0.0000	3	(35.2821)	01/06/2025
600460.SH	12/06/2024	SDB3260123628	(15,800.00)	3.8030	(60,438.78)	(60,087.40)	0.0000	4.5800	(1,491.5048)	0.0000	23.0675	(74.6839)	0.0000	3	(51.6164)	01/06/2025
600460.SH	12/06/2024	SDB3260123628	(100.00)	3.8030	(382.52)	(380.30)	0.0000	4.5800	(1,491.5048)	0.0000	0.1460	(0.4727)	0.0000	3	(0.3267)	01/06/2025
600460.SH	12/06/2024	SDB3260123628	(600.00)	3.8030	(2,295.14)	(2,281.80)	0.0000	4.5800	(1,491.5048)	0.0000	0.8760	(2.8361)	0.0000	3	(1.9601)	01/06/2025
600460.SH	12/06/2024	SDB3260123628	(500.00)	3.8030	(1,912.62)	(1,901.50)	0.0000	4.5800	(1,491.5048)	0.0000	0.7300	(2.3634)	0.0000	3	(1.6334)	01/06/2025
600460.SH	12/06/2024	SDB3260123628	(1,100.00)	3.8030	(4,207.76)	(4,183.30)	0.0000	4.5800	(1,491.5048)	0.0000	1.6060	(5.1995)	0.0000	3	(3.5935)	01/06/2025
600460.SH	12/06/2024	SDB3260123628	(11,300.00)	3.8030	(43,225.20)	(42,973.90)	0.0000	4.5800	(1,491.5048)	0.0000	16.4976	(53.4131)	0.0000	3	(36.9155)	01/06/2025
600460.SH	12/06/2024	SDB3260123628	(16,300.00)	3.8030	(62,351.40)	(61,988.90)	0.0000	4.5800	(1,491.5048)	0.0000	23.7974	(77.0473)	0.0000	3	(53.2498)	01/06/2025
600460.SH	12/05/2024	SDB3260123628	(5,300.00)	3.8592	(20,273.77)	(20,453.57)	0.0000	4.5800	(1,491.5048)	0.0000	2.5793	(8.4741)	0.0000	1	(5.8948)	01/06/2025
600460.SH	12/05/2024	SDB3260123628	(10,800.00)	3.8592	(41,312.58)	(41,678.98)	0.0000	4.5800	(1,491.5048)	0.0000	5.2559	(17.2679)	0.0000	1	(12.0120)	01/06/2025
600460.SH	12/05/2024	SDB3260123628	(15,800.00)	3.8592	(60,438.78)	(60,974.81)	0.0000	4.5800	(1,491.5048)	0.0000	7.6892	(25.2623)	0.0000	1	(17.5731)	01/06/2025
600460.SH	12/05/2024	SDB3260123628	(100.00)	3.8592	(382.52)	(385.92)	0.0000	4.5800	(1,491.5048)	0.0000	0.0487	(0.1599)	0.0000	1	(0.1112)	01/06/2025
600460.SH	12/05/2024	SDB3260123628	(600.00)	3.8592	(2,295.14)	(2,315.50)	0.0000	4.5800	(1,491.5048)	0.0000	0.2920	(0.9593)	0.0000	1	(0.6673)	01/06/2025
600460.SH	12/05/2024	SDB3260123628	(500.00)	3.8592	(1,912.62)	(1,929.58)	0.0000	4.5800	(1,491.5048)	0.0000	0.2433	(0.7994)	0.0000	1	(0.5561)	01/06/2025
600460.SH	12/05/2024	SDB3260123628	(1,100.00)	3.8592	(4,207.76)	(4,245.08)	0.0000	4.5800	(1,491.5048)	0.0000	0.5353	(1.7588)	0.0000	1	(1.2234)	01/06/2025
600460.SH	12/05/2024	SDB3260123628	(11,300.00)	3.8592	(43,225.20)	(43,608.56)	0.0000	4.5800	(1,491.5048)	0.0000	5.4992	(18.0673)	0.0000	1	(12.5681)	01/06/2025
600460.SH	12/05/2024	SDB3260123628	(16,300.00)	3.8592	(62,351.40)	(62,904.39)	0.0000	4.5800	(1,491.5048)	0.0000	7.9325	(26.0617)	0.0000	1	(18.1292)	01/06/2025
600460.SH	12/04/2024	SDB3260123628	(5,300.00)	3.8252	(20,273.77)	(20,273.77)	0.0000	4.5800	(1,491.5048)	0.0000	2.5793	(8.3996)	0.0000	1	(5.8203)	01/06/2025
600460.SH	12/04/2024	SDB3260123628	(10,800.00)	3.8252	(41,312.58)	(41,312.58)	0.0000	4.5800	(1,491.5048)	0.0000	5.2559	(17.1161)	0.0000	1	(11.8602)	01/06/2025
600460.SH	12/04/2024	SDB3260123628	(15,800.00)	3.8252	(60,438.78)	(60,438.78)	0.0000	4.5800	(1,491.5048)	0.0000	7.6892	(25.0402)	0.0000	1	(17.3510)	01/06/2025
600460.SH	12/04/2024	SDB3260123628	(100.00)	3.8252	(382.52)	(382.52)	0.0000	4.5800	(1,491.5048)	0.0000	0.0487	(0.1585)	0.0000	1	(0.1098)	01/06/2025
600460.SH	12/04/2024	SDB3260123628	(600.00)	3.8252	(2,295.14)	(2,295.14)	0.0000	4.5800	(1,491.5048)	0.0000	0.2920	(0.9509)	0.0000	1	(0.6589)	01/06/2025
600460.SH	12/04/2024	SDB3260123628	(500.00)	3.8252	(1,912.62)	(1,912.62)	0.0000	4.5800	(1,491.5048)	0.0000	0.2433	(0.7924)	0.0000	1	(0.5491)	01/06/2025
600460.SH	12/04/2024	SDB3260123628	(1,100.00)	3.8252	(4,207.76)	(4,207.76)	0.0000	4.5800	(1,491.5048)	0.0000	0.5353	(1.7433)	0.0000	1	(1.2080)	01/06/2025
600460.SH	12/04/2024	SDB3260123628	(11,300.00)	3.8252	(43,225.20)	(43,225.20)	0.0000	4.5800	(1,491.5048)	0.0000	5.4992	(17.9085)	0.0000	1	(12.4093)	01/06/2025
600460.SH	12/04/2024	SDB3260123628	(16,300.00)	3.8252	(62,351.40)	(62,351.40)	0.0000	4.5800	(1,491.5048)	0.0000	7.9325	(25.8326)	0.0000	1	(17.9001)	01/06/2025
TOTAL HANGZHOU SILAN MICROELECTRONICS CO LTD CMN CLASS A SERIES NORTHBOUND												964.5767	(3,239.1175)	0.0000	(2,274.5408)	

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Fund: ALL
Business Date: Jan 6, 2025
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066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
HANGZHOU SUNYARD SYSTEM ENGINEERING COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND																
600571.SH	12/30/2024	SDB3264649837	(100.00)	2.2024	(220.24)	(220.24)	0.0000	4.3300	(1,750.0000)	0.0000	0.0265	(0.1071)	0.0000	1	(0.0806)	01/06/2025
600571.SH	12/30/2024	SDB3264649837	(500.00)	2.0825	(1,041.23)	(1,041.23)	0.0000	4.3300	(1,750.0000)	0.0000	0.1252	(0.5062)	0.0000	1	(0.3809)	01/06/2025
600571.SH	12/13/2024	SDB3264054709	(300.00)	2.1321	(639.64)	(639.64)	0.0000	4.5800	(2,025.0000)	0.0000	0.2441	(1.0794)	0.0000	3	(0.8353)	01/06/2025
600571.SH	12/13/2024	SDB3264054709	(900.00)	2.1763	(1,958.68)	(1,958.68)	0.0000	4.5800	(2,025.0000)	0.0000	0.7476	(3.3053)	0.0000	3	(2.5577)	01/06/2025
TOTAL HANGZHOU SUNYARD SYSTEM ENGINEERING COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND											1.1434	(4.9979)	0.0000		(3.8545)	

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066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
HC SEMITEK CORPORATION CMN CLASS A SERIES NORTHBOUND																
300323.ZK	12/30/2024	SDB3264649894	(800.00)	1.1072	(885.75)	(885.75)	0.0000	4.3300	(1,675.0000)	0.0000	0.1065	(0.4121)	0.0000	1	(0.3056)	01/06/2025

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066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
HEALTHCARE CO LTD CMN CLASS A SERIES NORTHBOUND																
603313.SH	12/27/2024	SDB3262540434	(50.00)	1.0345	(53.32)	(51.72)	0.0000	4.3300	(1,075.0000)	0.0000	0.0192	(0.0463)	0.0000	3	(0.0271)	01/06/2025
603313.SH	12/26/2024	SDB3262540434	(3,200.00)	1.0418	(3,412.32)	(3,333.88)	0.0000	4.3300	(1,083.6092)	0.0000	0.4104	(1.0035)	0.0000	1	(0.5931)	01/06/2025
603313.SH	12/26/2024	SDB3262540434	(400.00)	1.0418	(423.39)	(416.74)	0.0000	4.3300	(1,083.6092)	0.0000	0.0509	(0.1254)	0.0000	1	(0.0745)	01/06/2025
603313.SH	12/26/2024	SDB3262540434	(2,500.00)	1.0418	(2,700.16)	(2,604.59)	0.0000	4.3300	(1,083.6092)	0.0000	0.3248	(0.7840)	0.0000	1	(0.4592)	01/06/2025
603313.SH	12/26/2024	SDB3262540434	(1,450.00)	1.0418	(1,572.37)	(1,510.67)	0.0000	4.3300	(1,083.6092)	0.0000	0.1891	(0.4547)	0.0000	1	(0.2656)	01/06/2025
603313.SH	12/24/2024	SDB3262540434	(3,200.00)	1.0418	(3,412.32)	(3,333.88)	0.0000	4.3300	(1,083.6092)	0.0000	0.8209	(2.0070)	0.0000	2	(1.1862)	01/06/2025
603313.SH	12/24/2024	SDB3262540434	(400.00)	1.0418	(423.39)	(416.74)	0.0000	4.3300	(1,083.6092)	0.0000	0.1018	(0.2509)	0.0000	2	(0.1490)	01/06/2025
603313.SH	12/24/2024	SDB3262540434	(2,500.00)	1.0418	(2,700.16)	(2,604.59)	0.0000	4.3300	(1,083.6092)	0.0000	0.6495	(1.5680)	0.0000	2	(0.9184)	01/06/2025
603313.SH	12/24/2024	SDB3262540434	(1,450.00)	1.0418	(1,572.37)	(1,510.67)	0.0000	4.3300	(1,083.6092)	0.0000	0.3782	(0.9094)	0.0000	2	(0.5312)	01/06/2025
603313.SH	12/23/2024	SDB3262540434	(3,200.00)	1.0274	(3,412.32)	(3,287.61)	0.0000	4.3300	(1,464.2333)	0.0000	0.4104	(1.3372)	0.0000	1	(0.9267)	01/06/2025
603313.SH	12/23/2024	SDB3262540434	(400.00)	1.0274	(423.39)	(410.95)	0.0000	4.3300	(1,464.2333)	0.0000	0.0509	(0.1671)	0.0000	1	(0.1162)	01/06/2025
603313.SH	12/23/2024	SDB3262540434	(2,500.00)	1.0274	(2,700.16)	(2,568.45)	0.0000	4.3300	(1,464.2333)	0.0000	0.3248	(1.0447)	0.0000	1	(0.7199)	01/06/2025
603313.SH	12/23/2024	SDB3262540434	(9,400.00)	1.0274	(10,193.28)	(9,657.35)	0.0000	4.3300	(1,464.2333)	0.0000	1.2260	(3.9279)	0.0000	1	(2.7019)	01/06/2025
603313.SH	12/23/2024	SDB3262540434	(700.00)	1.0274	(771.41)	(719.16)	0.0000	4.3300	(1,464.2333)	0.0000	0.0928	(0.2925)	0.0000	1	(0.1997)	01/06/2025
603313.SH	12/23/2024	SDB3262540434	(4,500.00)	1.0274	(4,981.50)	(4,623.20)	0.0000	4.3300	(1,464.2333)	0.0000	0.5992	(1.8804)	0.0000	1	(1.2812)	01/06/2025
603313.SH	12/23/2024	SDB3262540434	(300.00)	1.0274	(300.16)	(308.21)	0.0000	4.3300	(1,464.2333)	0.0000	0.0361	(0.1254)	0.0000	1	(0.0893)	01/06/2025
603313.SH	12/23/2024	SDB3262540434	(4,800.00)	1.0274	(4,902.05)	(4,931.41)	0.0000	4.3300	(1,464.2333)	0.0000	0.5896	(2.0058)	0.0000	1	(1.4162)	01/06/2025
603313.SH	12/23/2024	SDB3262540434	(800.00)	1.0274	(817.01)	(821.90)	0.0000	4.3300	(1,464.2333)	0.0000	0.0983	(0.3343)	0.0000	1	(0.2360)	01/06/2025
603313.SH	12/23/2024	SDB3262540434	(5,800.00)	1.0274	(5,923.31)	(5,958.79)	0.0000	4.3300	(1,464.2333)	0.0000	0.7124	(2.4236)	0.0000	1	(1.7112)	01/06/2025
603313.SH	12/23/2024	SDB3262540434	(650.00)	1.0274	(663.82)	(667.80)	0.0000	4.3300	(1,464.2333)	0.0000	0.0798	(0.2716)	0.0000	1	(0.1918)	01/06/2025
603313.SH	12/23/2024	SDB3262540434	(1,300.00)	1.0274	(1,327.64)	(1,335.59)	0.0000	4.3300	(1,464.2333)	0.0000	0.1597	(0.5432)	0.0000	1	(0.3835)	01/06/2025
603313.SH	12/23/2024	SDB3262540434	(1,500.00)	1.0274	(1,531.89)	(1,541.07)	0.0000	4.3300	(1,464.2333)	0.0000	0.1843	(0.6268)	0.0000	1	(0.4425)	01/06/2025
603313.SH	12/23/2024	SDB3262540434	(6,900.00)	1.0274	(7,046.70)	(7,088.91)	0.0000	4.3300	(1,464.2333)	0.0000	0.8476	(2.8833)	0.0000	1	(2.0357)	01/06/2025
603313.SH	12/23/2024	SDB3262540434	(1,300.00)	1.0274	(1,327.64)	(1,335.59)	0.0000	4.3300	(1,464.2333)	0.0000	0.1597	(0.5432)	0.0000	1	(0.3835)	01/06/2025
603313.SH	12/23/2024	SDB3262540434	(300.00)	1.0274	(306.38)	(308.21)	0.0000	4.3300	(1,464.2333)	0.0000	0.0369	(0.1254)	0.0000	1	(0.0885)	01/06/2025
603313.SH	12/20/2024	SDB3262540434	(3,200.00)	1.0135	(3,412.32)	(3,243.07)	0.0000	4.3300	(1,464.2333)	0.0000	1.2313	(3.9572)	0.0000	3	(2.7259)	01/06/2025
603313.SH	12/20/2024	SDB3262540434	(400.00)	1.0135	(423.39)	(405.38)	0.0000	4.3300	(1,464.2333)	0.0000	0.1528	(0.4946)	0.0000	3	(0.3419)	01/06/2025
603313.SH	12/20/2024	SDB3262540434	(2,500.00)	1.0135	(2,700.16)	(2,533.65)	0.0000	4.3300	(1,464.2333)	0.0000	0.9743	(3.0915)	0.0000	3	(2.1172)	01/06/2025
603313.SH	12/20/2024	SDB3262540434	(9,400.00)	1.0135	(10,193.28)	(9,526.52)	0.0000	4.3300	(1,464.2333)	0.0000	3.6781	(11.6242)	0.0000	3	(7.9461)	01/06/2025
603313.SH	12/20/2024	SDB3262540434	(700.00)	1.0135	(771.41)	(709.42)	0.0000	4.3300	(1,464.2333)	0.0000	0.2784	(0.8656)	0.0000	3	(0.5873)	01/06/2025
603313.SH	12/20/2024	SDB3262540434	(4,500.00)	1.0135	(4,981.50)	(4,560.57)	0.0000	4.3300	(1,464.2333)	0.0000	1.7975	(5.5648)	0.0000	3	(3.7673)	01/06/2025
603313.SH	12/20/2024	SDB3262540434	(300.00)	1.0135	(300.16)	(304.04)	0.0000	4.3300	(1,464.2333)	0.0000	0.1083	(0.3710)	0.0000	3	(0.2627)	01/06/2025
603313.SH	12/20/2024	SDB3262540434	(4,800.00)	1.0135	(4,902.05)	(4,864.61)	0.0000	4.3300	(1,464.2333)	0.0000	1.7688	(5.9358)	0.0000	3	(4.1669)	01/06/2025
603313.SH	12/20/2024	SDB3262540434	(800.00)	1.0135	(817.01)	(810.77)	0.0000	4.3300	(1,464.2333)	0.0000	0.2948	(0.9893)	0.0000	3	(0.6945)	01/06/2025
603313.SH	12/20/2024	SDB3262540434	(5,800.00)	1.0135	(5,923.31)	(5,878.07)	0.0000	4.3300	(1,464.2333)	0.0000	2.1373	(7.1724)	0.0000	3	(5.0351)	01/06/2025
603313.SH	12/20/2024	SDB3262540434	(650.00)	1.0135	(663.82)	(658.75)	0.0000	4.3300	(1,464.2333)	0.0000	0.2395	(0.8038)	0.0000	3	(0.5643)	01/06/2025
603313.SH	12/20/2024	SDB3262540434	(1,300.00)	1.0135	(1,327.64)	(1,317.50)	0.0000	4.3300	(1,464.2333)	0.0000	0.4791	(1.6076)	0.0000	3	(1.1285)	01/06/2025
603313.SH	12/20/2024	SDB3262540434	(1,500.00)	1.0135	(1,531.89)	(1,520.19)	0.0000	4.3300	(1,464.2333)	0.0000	0.5528	(1.8549)	0.0000	3	(1.3022)	01/06/2025
603313.SH	12/20/2024	SDB3262540434	(6,900.00)	1.0135	(7,046.70)	(6,992.87)	0.0000	4.3300	(1,464.2333)	0.0000	2.5427	(8.5327)	0.0000	3	(5.9900)	01/06/2025
603313.SH	12/20/2024	SDB3262540434	(1,300.00)	1.0135	(1,327.64)	(1,317.50)	0.0000	4.3300	(1,464.2333)	0.0000	0.4791	(1.6076)	0.0000	3	(1.1285)	01/06/2025
603313.SH	12/20/2024	SDB3262540434	(300.00)	1.0135	(306.38)	(304.04)	0.0000	4.3300	(1,464.2333)	0.0000	0.1106	(0.3710)	0.0000	3	(0.2604)	01/06/2025
603313.SH	12/19/2024	SDB3262540434	(3,200.00)	1.0607	(3,412.32)	(3,394.37)	0.0000	4.5800	(1,464.2333)	0.0000	0.4341	(1.3806)	0.0000	1	(0.9465)	01/06/2025
603313.SH	12/19/2024	SDB3262540434	(400.00)	1.0607	(423.39)	(424.30)	0.0000	4.5800	(1,464.2333)	0.0000	0.0539	(0.1726)	0.0000	1	(0.1187)	01/06/2025
603313.SH	12/19/2024	SDB3262540434	(2,500.00)	1.0607	(2,700.16)	(2,651.86)	0.0000	4.5800	(1,464.2333)	0.0000	0.3435	(1.0786)	0.0000	1	(0.7351)	01/06/2025
603313.SH	12/19/2024	SDB3262540434	(9,400.00)	1.0607	(10,193.28)	(9,970.97)	0.0000	4.5800	(1,464.2333)	0.0000	1.2968	(4.0555)	0.0000	1	(2.7587)	01/06/2025
603313.SH	12/19/2024	SDB3262540434	(700.00)	1.0607	(771.41)	(742.52)	0.0000	4.5800	(1,464.2333)	0.0000	0.0981	(0.3020)	0.0000	1	(0.2039)	01/06/2025
603313.SH	12/19/2024	SDB3262540434	(4,500.00)	1.0607	(4,981.50)	(4,773.34)	0.0000	4.5800	(1,464.2333)	0.0000	0.6338	(1.9415)	0.0000	1	(1.3077)	01/06/2025
603313.SH	12/19/2024	SDB3262540434	(300.00)	1.0607	(300.16)	(318.22)	0.0000	4.5800	(1,464.2333)	0.0000	0.0382	(0.1294)	0.0000	1	(0.0912)	01/06/2025
603313.SH	12/19/2024	SDB3262540434	(4,800.00)	1.0607	(4,902.05)	(5,091.56)	0.0000	4.5800	(1,464.2333)	0.0000	0.6237	(2.0709)	0.0000	1	(1.4472)	01/06/2025
603313.SH	12/19/2024	SDB3262540434	(800.00)	1.0607	(817.01)	(848.59)	0.0000	4.5800	(1,464.2333)	0.0000	0.1039	(0.3451)	0.0000	1	(0.2412)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
HEALTHCARE CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
603313.SH	12/19/2024	SDB3262540434	(5,800.00)	1.0607	(5,923.31)	(6,152.30)	0.0000	4.5800	(1,464.2333)	0.0000	0.7536	(2.5023)	0.0000	1	(1.7488)	01/06/2025
603313.SH	12/19/2024	SDB3262540434	(650.00)	1.0607	(663.82)	(689.48)	0.0000	4.5800	(1,464.2333)	0.0000	0.0845	(0.2804)	0.0000	1	(0.1960)	01/06/2025
603313.SH	12/19/2024	SDB3262540434	(1,300.00)	1.0607	(1,327.64)	(1,378.96)	0.0000	4.5800	(1,464.2333)	0.0000	0.1689	(0.5609)	0.0000	1	(0.3920)	01/06/2025
603313.SH	12/19/2024	SDB3262540434	(1,500.00)	1.0607	(1,531.89)	(1,591.11)	0.0000	4.5800	(1,464.2333)	0.0000	0.1949	(0.6472)	0.0000	1	(0.4523)	01/06/2025
603313.SH	12/19/2024	SDB3262540434	(6,900.00)	1.0607	(7,046.70)	(7,319.12)	0.0000	4.5800	(1,464.2333)	0.0000	0.8965	(2.9769)	0.0000	1	(2.0804)	01/06/2025
603313.SH	12/19/2024	SDB3262540434	(1,300.00)	1.0607	(1,327.64)	(1,378.96)	0.0000	4.5800	(1,464.2333)	0.0000	0.1689	(0.5609)	0.0000	1	(0.3920)	01/06/2025
603313.SH	12/19/2024	SDB3262540434	(300.00)	1.0607	(306.38)	(318.22)	0.0000	4.5800	(1,464.2333)	0.0000	0.0390	(0.1294)	0.0000	1	(0.0905)	01/06/2025
603313.SH	12/18/2024	SDB3262540434	(2,500.00)	1.0798	(2,700.16)	(2,699.40)	0.0000	4.5800	(1,467.6993)	0.0000	0.3435	(1.1005)	0.0000	1	(0.7570)	01/06/2025
603313.SH	12/18/2024	SDB3262540434	(9,400.00)	1.0798	(10,193.28)	(10,149.75)	0.0000	4.5800	(1,467.6993)	0.0000	1.2968	(4.1380)	0.0000	1	(2.8412)	01/06/2025
603313.SH	12/18/2024	SDB3262540434	(700.00)	1.0798	(771.41)	(755.83)	0.0000	4.5800	(1,467.6993)	0.0000	0.0981	(0.3081)	0.0000	1	(0.2100)	01/06/2025
603313.SH	12/18/2024	SDB3262540434	(4,500.00)	1.0798	(4,981.50)	(4,858.92)	0.0000	4.5800	(1,467.6993)	0.0000	0.6338	(1.9810)	0.0000	1	(1.3472)	01/06/2025
603313.SH	12/18/2024	SDB3262540434	(300.00)	1.0798	(300.16)	(323.93)	0.0000	4.5800	(1,467.6993)	0.0000	0.0382	(0.1321)	0.0000	1	(0.0939)	01/06/2025
603313.SH	12/18/2024	SDB3262540434	(4,800.00)	1.0798	(4,902.05)	(5,182.85)	0.0000	4.5800	(1,467.6993)	0.0000	0.6237	(2.1130)	0.0000	1	(1.4894)	01/06/2025
603313.SH	12/18/2024	SDB3262540434	(800.00)	1.0798	(817.01)	(863.81)	0.0000	4.5800	(1,467.6993)	0.0000	0.1039	(0.3522)	0.0000	1	(0.2482)	01/06/2025
603313.SH	12/18/2024	SDB3262540434	(5,800.00)	1.0798	(5,923.31)	(6,262.61)	0.0000	4.5800	(1,467.6993)	0.0000	0.7536	(2.5532)	0.0000	1	(1.7997)	01/06/2025
603313.SH	12/18/2024	SDB3262540434	(650.00)	1.0798	(663.82)	(701.84)	0.0000	4.5800	(1,467.6993)	0.0000	0.0845	(0.2861)	0.0000	1	(0.2017)	01/06/2025
603313.SH	12/18/2024	SDB3262540434	(1,300.00)	1.0798	(1,327.64)	(1,403.69)	0.0000	4.5800	(1,467.6993)	0.0000	0.1689	(0.5723)	0.0000	1	(0.4034)	01/06/2025
603313.SH	12/18/2024	SDB3262540434	(1,500.00)	1.0798	(1,531.89)	(1,616.64)	0.0000	4.5800	(1,467.6993)	0.0000	0.1949	(0.6603)	0.0000	1	(0.4654)	01/06/2025
603313.SH	12/18/2024	SDB3262540434	(6,900.00)	1.0798	(7,046.70)	(7,450.35)	0.0000	4.5800	(1,467.6993)	0.0000	0.8965	(3.0375)	0.0000	1	(2.1410)	01/06/2025
603313.SH	12/18/2024	SDB3262540434	(1,300.00)	1.0798	(1,327.64)	(1,403.69)	0.0000	4.5800	(1,467.6993)	0.0000	0.1689	(0.5723)	0.0000	1	(0.4034)	01/06/2025
603313.SH	12/18/2024	SDB3262540434	(300.00)	1.0798	(306.38)	(323.93)	0.0000	4.5800	(1,467.6993)	0.0000	0.0390	(0.1321)	0.0000	1	(0.0931)	01/06/2025
603313.SH	12/17/2024	SDB3262540434	(700.00)	1.1079	(771.41)	(775.51)	0.0000	4.5800	(1,382.1923)	0.0000	0.0981	(0.2978)	0.0000	1	(0.1996)	01/06/2025
603313.SH	12/17/2024	SDB3262540434	(4,500.00)	1.1079	(4,981.50)	(4,985.45)	0.0000	4.5800	(1,382.1923)	0.0000	0.6338	(1.9141)	0.0000	1	(1.2804)	01/06/2025
603313.SH	12/17/2024	SDB3262540434	(300.00)	1.1079	(300.16)	(332.36)	0.0000	4.5800	(1,382.1923)	0.0000	0.0382	(0.1276)	0.0000	1	(0.0894)	01/06/2025
603313.SH	12/17/2024	SDB3262540434	(4,800.00)	1.1079	(4,902.05)	(5,317.81)	0.0000	4.5800	(1,382.1923)	0.0000	0.6237	(2.0417)	0.0000	1	(1.4181)	01/06/2025
603313.SH	12/17/2024	SDB3262540434	(800.00)	1.1079	(817.01)	(886.30)	0.0000	4.5800	(1,382.1923)	0.0000	0.1039	(0.3403)	0.0000	1	(0.2363)	01/06/2025
603313.SH	12/17/2024	SDB3262540434	(5,800.00)	1.1079	(5,923.31)	(6,425.69)	0.0000	4.5800	(1,382.1923)	0.0000	0.7536	(2.4671)	0.0000	1	(1.7135)	01/06/2025
603313.SH	12/17/2024	SDB3262540434	(650.00)	1.1079	(663.82)	(720.12)	0.0000	4.5800	(1,382.1923)	0.0000	0.0845	(0.2765)	0.0000	1	(0.1920)	01/06/2025
603313.SH	12/17/2024	SDB3262540434	(1,300.00)	1.1079	(1,327.64)	(1,440.24)	0.0000	4.5800	(1,382.1923)	0.0000	0.1689	(0.5530)	0.0000	1	(0.3841)	01/06/2025
603313.SH	12/17/2024	SDB3262540434	(1,500.00)	1.1079	(1,531.89)	(1,661.82)	0.0000	4.5800	(1,382.1923)	0.0000	0.1949	(0.6380)	0.0000	1	(0.4432)	01/06/2025
603313.SH	12/17/2024	SDB3262540434	(6,900.00)	1.1079	(7,046.70)	(7,644.35)	0.0000	4.5800	(1,382.1923)	0.0000	0.8965	(2.9350)	0.0000	1	(2.0385)	01/06/2025
603313.SH	12/17/2024	SDB3262540434	(1,300.00)	1.1079	(1,327.64)	(1,440.24)	0.0000	4.5800	(1,382.1923)	0.0000	0.1689	(0.5530)	0.0000	1	(0.3841)	01/06/2025
603313.SH	12/17/2024	SDB3262540434	(300.00)	1.1079	(306.38)	(332.36)	0.0000	4.5800	(1,382.1923)	0.0000	0.0390	(0.1276)	0.0000	1	(0.0886)	01/06/2025
603313.SH	12/16/2024	SDB3262540434	(300.00)	1.0831	(300.16)	(324.94)	0.0000	4.5800	(1,301.3213)	0.0000	0.0382	(0.1175)	0.0000	1	(0.0793)	01/06/2025
603313.SH	12/16/2024	SDB3262540434	(4,800.00)	1.0831	(4,902.05)	(5,199.09)	0.0000	4.5800	(1,301.3213)	0.0000	0.6237	(1.8794)	0.0000	1	(1.2557)	01/06/2025
603313.SH	12/16/2024	SDB3262540434	(800.00)	1.0831	(817.01)	(866.52)	0.0000	4.5800	(1,301.3213)	0.0000	0.1039	(0.3132)	0.0000	1	(0.2093)	01/06/2025
603313.SH	12/16/2024	SDB3262540434	(5,800.00)	1.0831	(5,923.31)	(6,282.24)	0.0000	4.5800	(1,301.3213)	0.0000	0.7536	(2.2709)	0.0000	1	(1.5173)	01/06/2025
603313.SH	12/16/2024	SDB3262540434	(650.00)	1.0831	(663.82)	(704.04)	0.0000	4.5800	(1,301.3213)	0.0000	0.0845	(0.2545)	0.0000	1	(0.1700)	01/06/2025
603313.SH	12/16/2024	SDB3262540434	(1,300.00)	1.0831	(1,327.64)	(1,408.09)	0.0000	4.5800	(1,301.3213)	0.0000	0.1689	(0.5090)	0.0000	1	(0.3401)	01/06/2025
603313.SH	12/16/2024	SDB3262540434	(1,500.00)	1.0831	(1,531.89)	(1,624.72)	0.0000	4.5800	(1,301.3213)	0.0000	0.1949	(0.5873)	0.0000	1	(0.3924)	01/06/2025
603313.SH	12/16/2024	SDB3262540434	(6,900.00)	1.0831	(7,046.70)	(7,473.69)	0.0000	4.5800	(1,301.3213)	0.0000	0.8965	(2.7016)	0.0000	1	(1.8051)	01/06/2025
603313.SH	12/16/2024	SDB3262540434	(1,300.00)	1.0831	(1,327.64)	(1,408.09)	0.0000	4.5800	(1,301.3213)	0.0000	0.1689	(0.5090)	0.0000	1	(0.3401)	01/06/2025
603313.SH	12/16/2024	SDB3262540434	(300.00)	1.0831	(306.38)	(324.94)	0.0000	4.5800	(1,301.3213)	0.0000	0.0390	(0.1175)	0.0000	1	(0.0785)	01/06/2025
603313.SH	12/13/2024	SDB3262540434	(300.00)	1.0299	(300.16)	(308.96)	0.0000	4.5800	(1,301.3213)	0.0000	0.1146	(0.3350)	0.0000	3	(0.2205)	01/06/2025
603313.SH	12/13/2024	SDB3262540434	(4,800.00)	1.0299	(4,902.05)	(4,943.29)	0.0000	4.5800	(1,301.3213)	0.0000	1.8710	(5.3607)	0.0000	3	(3.4897)	01/06/2025
603313.SH	12/13/2024	SDB3262540434	(800.00)	1.0299	(817.01)	(823.88)	0.0000	4.5800	(1,301.3213)	0.0000	0.3118	(0.8934)	0.0000	3	(0.5816)	01/06/2025
603313.SH	12/13/2024	SDB3262540434	(5,800.00)	1.0299	(5,923.31)	(5,973.15)	0.0000	4.5800	(1,301.3213)	0.0000	2.2607	(6.4775)	0.0000	3	(4.2168)	01/06/2025
603313.SH	12/13/2024	SDB3262540434	(650.00)	1.0299	(663.82)	(669.40)	0.0000	4.5800	(1,301.3213)	0.0000	0.2534	(0.7259)	0.0000	3	(0.4726)	01/06/2025
603313.SH	12/13/2024	SDB3262540434	(1,300.00)	1.0299	(1,327.64)	(1,338.81)	0.0000	4.5800	(1,301.3213)	0.0000	0.5067	(1.4519)	0.0000	3	(0.9451)	01/06/2025
603313.SH	12/13/2024	SDB3262540434	(1,500.00)	1.0299	(1,531.89)	(1,544.78)	0.0000	4.5800	(1,301.3213)	0.0000	0.5847	(1.6752)	0.0000	3	(1.0905)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
HEALTHCARE CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
603313.SH	12/13/2024	SDB3262540434	(6,900.00)	1.0299	(7,046.70)	(7,105.99)	0.0000	4.5800	(1,301.3213)	0.0000	2.6895	(7.7060)	0.0000	3	(5.0165)	01/06/2025
603313.SH	12/13/2024	SDB3262540434	(1,300.00)	1.0299	(1,327.64)	(1,338.81)	0.0000	4.5800	(1,301.3213)	0.0000	0.5067	(1.4519)	0.0000	3	(0.9451)	01/06/2025
603313.SH	12/13/2024	SDB3262540434	(300.00)	1.0299	(306.38)	(308.96)	0.0000	4.5800	(1,301.3213)	0.0000	0.1169	(0.3350)	0.0000	3	(0.2181)	01/06/2025
603313.SH	12/12/2024	SDB3262540434	(300.00)	0.9970	(300.16)	(299.11)	0.0000	4.5800	(1,301.3213)	0.0000	0.0382	(0.1081)	0.0000	1	(0.0699)	01/06/2025
603313.SH	12/12/2024	SDB3262540434	(4,800.00)	0.9970	(4,902.05)	(4,785.72)	0.0000	4.5800	(1,301.3213)	0.0000	0.6237	(1.7299)	0.0000	1	(1.1063)	01/06/2025
603313.SH	12/12/2024	SDB3262540434	(800.00)	0.9970	(817.01)	(797.62)	0.0000	4.5800	(1,301.3213)	0.0000	0.1039	(0.2883)	0.0000	1	(0.1844)	01/06/2025
603313.SH	12/12/2024	SDB3262540434	(5,800.00)	0.9970	(5,923.31)	(5,782.74)	0.0000	4.5800	(1,301.3213)	0.0000	0.7536	(2.0903)	0.0000	1	(1.3368)	01/06/2025
603313.SH	12/12/2024	SDB3262540434	(650.00)	0.9970	(663.82)	(648.07)	0.0000	4.5800	(1,301.3213)	0.0000	0.0845	(0.2343)	0.0000	1	(0.1498)	01/06/2025
603313.SH	12/12/2024	SDB3262540434	(1,300.00)	0.9970	(1,327.64)	(1,296.13)	0.0000	4.5800	(1,301.3213)	0.0000	0.1689	(0.4685)	0.0000	1	(0.2996)	01/06/2025
603313.SH	12/12/2024	SDB3262540434	(1,500.00)	0.9970	(1,531.89)	(1,495.54)	0.0000	4.5800	(1,301.3213)	0.0000	0.1949	(0.5406)	0.0000	1	(0.3457)	01/06/2025
603313.SH	12/12/2024	SDB3262540434	(6,900.00)	0.9970	(7,046.70)	(6,879.47)	0.0000	4.5800	(1,301.3213)	0.0000	0.8965	(2.4868)	0.0000	1	(1.5903)	01/06/2025
603313.SH	12/12/2024	SDB3262540434	(1,300.00)	0.9970	(1,327.64)	(1,296.13)	0.0000	4.5800	(1,301.3213)	0.0000	0.1689	(0.4685)	0.0000	1	(0.2996)	01/06/2025
603313.SH	12/12/2024	SDB3262540434	(300.00)	0.9970	(306.38)	(299.11)	0.0000	4.5800	(1,301.3213)	0.0000	0.0390	(0.1081)	0.0000	1	(0.0691)	01/06/2025
603313.SH	12/11/2024	SDB3262540434	(300.00)	1.0092	(300.16)	(302.75)	0.0000	4.5800	(1,301.3213)	0.0000	0.0382	(0.1094)	0.0000	1	(0.0713)	01/06/2025
603313.SH	12/11/2024	SDB3262540434	(4,800.00)	1.0092	(4,902.05)	(4,844.08)	0.0000	4.5800	(1,301.3213)	0.0000	0.6237	(1.7510)	0.0000	1	(1.1274)	01/06/2025
603313.SH	12/11/2024	SDB3262540434	(800.00)	1.0092	(817.01)	(807.35)	0.0000	4.5800	(1,301.3213)	0.0000	0.1039	(0.2918)	0.0000	1	(0.1879)	01/06/2025
603313.SH	12/11/2024	SDB3262540434	(5,800.00)	1.0092	(5,923.31)	(5,853.26)	0.0000	4.5800	(1,301.3213)	0.0000	0.7536	(2.1158)	0.0000	1	(1.3622)	01/06/2025
603313.SH	12/11/2024	SDB3262540434	(650.00)	1.0092	(663.82)	(655.97)	0.0000	4.5800	(1,301.3213)	0.0000	0.0845	(0.2371)	0.0000	1	(0.1527)	01/06/2025
603313.SH	12/11/2024	SDB3262540434	(1,300.00)	1.0092	(1,327.64)	(1,311.94)	0.0000	4.5800	(1,301.3213)	0.0000	0.1689	(0.4742)	0.0000	1	(0.3053)	01/06/2025
603313.SH	12/11/2024	SDB3262540434	(1,500.00)	1.0092	(1,531.89)	(1,513.77)	0.0000	4.5800	(1,301.3213)	0.0000	0.1949	(0.5472)	0.0000	1	(0.3523)	01/06/2025
603313.SH	12/11/2024	SDB3262540434	(6,900.00)	1.0092	(7,046.70)	(6,963.36)	0.0000	4.5800	(1,301.3213)	0.0000	0.8965	(2.5171)	0.0000	1	(1.6206)	01/06/2025
603313.SH	12/11/2024	SDB3262540434	(1,300.00)	1.0092	(1,327.64)	(1,311.94)	0.0000	4.5800	(1,301.3213)	0.0000	0.1689	(0.4742)	0.0000	1	(0.3053)	01/06/2025
603313.SH	12/11/2024	SDB3262540434	(300.00)	1.0092	(306.38)	(302.75)	0.0000	4.5800	(1,301.3213)	0.0000	0.0390	(0.1094)	0.0000	1	(0.0705)	01/06/2025
603313.SH	12/10/2024	SDB3262540434	(300.00)	1.0047	(300.16)	(301.42)	0.0000	4.5800	(1,301.3213)	0.0000	0.0382	(0.1090)	0.0000	1	(0.0708)	01/06/2025
603313.SH	12/10/2024	SDB3262540434	(4,800.00)	1.0047	(4,902.05)	(4,822.69)	0.0000	4.5800	(1,301.3213)	0.0000	0.6237	(1.7433)	0.0000	1	(1.1196)	01/06/2025
603313.SH	12/10/2024	SDB3262540434	(800.00)	1.0047	(817.01)	(803.78)	0.0000	4.5800	(1,301.3213)	0.0000	0.1039	(0.2905)	0.0000	1	(0.1866)	01/06/2025
603313.SH	12/10/2024	SDB3262540434	(5,800.00)	1.0047	(5,923.31)	(5,827.42)	0.0000	4.5800	(1,301.3213)	0.0000	0.7536	(2.1065)	0.0000	1	(1.3529)	01/06/2025
603313.SH	12/10/2024	SDB3262540434	(650.00)	1.0047	(663.82)	(653.07)	0.0000	4.5800	(1,301.3213)	0.0000	0.0845	(0.2361)	0.0000	1	(0.1516)	01/06/2025
603313.SH	12/10/2024	SDB3262540434	(1,300.00)	1.0047	(1,327.64)	(1,306.15)	0.0000	4.5800	(1,301.3213)	0.0000	0.1689	(0.4721)	0.0000	1	(0.3032)	01/06/2025
603313.SH	12/10/2024	SDB3262540434	(1,500.00)	1.0047	(1,531.89)	(1,507.09)	0.0000	4.5800	(1,301.3213)	0.0000	0.1949	(0.5448)	0.0000	1	(0.3499)	01/06/2025
603313.SH	12/10/2024	SDB3262540434	(6,900.00)	1.0047	(7,046.70)	(6,932.62)	0.0000	4.5800	(1,301.3213)	0.0000	0.8965	(2.5060)	0.0000	1	(1.6095)	01/06/2025
603313.SH	12/10/2024	SDB3262540434	(1,300.00)	1.0047	(1,327.64)	(1,306.15)	0.0000	4.5800	(1,301.3213)	0.0000	0.1689	(0.4721)	0.0000	1	(0.3032)	01/06/2025
603313.SH	12/10/2024	SDB3262540434	(300.00)	1.0047	(306.38)	(301.42)	0.0000	4.5800	(1,301.3213)	0.0000	0.0390	(0.1090)	0.0000	1	(0.0700)	01/06/2025
603313.SH	12/09/2024	SDB3262540434	(4,800.00)	0.9979	(4,902.05)	(4,790.12)	0.0000	4.5800	(1,289.1327)	0.0000	0.6237	(1.7153)	0.0000	1	(1.0917)	01/06/2025
603313.SH	12/09/2024	SDB3262540434	(800.00)	0.9979	(817.01)	(798.35)	0.0000	4.5800	(1,289.1327)	0.0000	0.1039	(0.2859)	0.0000	1	(0.1819)	01/06/2025
603313.SH	12/09/2024	SDB3262540434	(5,800.00)	0.9979	(5,923.31)	(5,788.06)	0.0000	4.5800	(1,289.1327)	0.0000	0.7536	(2.0727)	0.0000	1	(1.3191)	01/06/2025
603313.SH	12/09/2024	SDB3262540434	(650.00)	0.9979	(663.82)	(648.66)	0.0000	4.5800	(1,289.1327)	0.0000	0.0845	(0.2323)	0.0000	1	(0.1478)	01/06/2025
603313.SH	12/09/2024	SDB3262540434	(1,300.00)	0.9979	(1,327.64)	(1,297.32)	0.0000	4.5800	(1,289.1327)	0.0000	0.1689	(0.4646)	0.0000	1	(0.2957)	01/06/2025
603313.SH	12/09/2024	SDB3262540434	(1,500.00)	0.9979	(1,531.89)	(1,496.91)	0.0000	4.5800	(1,289.1327)	0.0000	0.1949	(0.5360)	0.0000	1	(0.3411)	01/06/2025
603313.SH	12/09/2024	SDB3262540434	(6,900.00)	0.9979	(7,046.70)	(6,885.79)	0.0000	4.5800	(1,289.1327)	0.0000	0.8965	(2.4658)	0.0000	1	(1.5693)	01/06/2025
603313.SH	12/09/2024	SDB3262540434	(1,300.00)	0.9979	(1,327.64)	(1,297.32)	0.0000	4.5800	(1,289.1327)	0.0000	0.1689	(0.4646)	0.0000	1	(0.2957)	01/06/2025
603313.SH	12/09/2024	SDB3262540434	(300.00)	0.9979	(306.38)	(299.38)	0.0000	4.5800	(1,289.1327)	0.0000	0.0390	(0.1072)	0.0000	1	(0.0682)	01/06/2025
603313.SH	12/06/2024	SDB3262540434	(4,800.00)	1.0234	(4,902.05)	(4,912.12)	0.0000	4.5800	(1,289.1327)	0.0000	1.8710	(5.2770)	0.0000	3	(3.4060)	01/06/2025
603313.SH	12/06/2024	SDB3262540434	(800.00)	1.0234	(817.01)	(818.69)	0.0000	4.5800	(1,289.1327)	0.0000	0.3118	(0.8795)	0.0000	3	(0.5677)	01/06/2025
603313.SH	12/06/2024	SDB3262540434	(5,800.00)	1.0234	(5,923.31)	(5,935.48)	0.0000	4.5800	(1,289.1327)	0.0000	2.2607	(6.3763)	0.0000	3	(4.1156)	01/06/2025
603313.SH	12/06/2024	SDB3262540434	(650.00)	1.0234	(663.82)	(665.18)	0.0000	4.5800	(1,289.1327)	0.0000	0.2534	(0.7146)	0.0000	3	(0.4612)	01/06/2025
603313.SH	12/06/2024	SDB3262540434	(1,300.00)	1.0234	(1,327.64)	(1,330.37)	0.0000	4.5800	(1,289.1327)	0.0000	0.5067	(1.4292)	0.0000	3	(0.9225)	01/06/2025
603313.SH	12/06/2024	SDB3262540434	(1,500.00)	1.0234	(1,531.89)	(1,535.04)	0.0000	4.5800	(1,289.1327)	0.0000	0.5847	(1.6491)	0.0000	3	(1.0644)	01/06/2025
603313.SH	12/06/2024	SDB3262540434	(6,900.00)	1.0234	(7,046.70)	(7,061.17)	0.0000	4.5800	(1,289.1327)	0.0000	2.6895	(7.5857)	0.0000	3	(4.8962)	01/06/2025
603313.SH	12/06/2024	SDB3262540434	(1,300.00)	1.0234	(1,327.64)	(1,330.37)	0.0000	4.5800	(1,289.1327)	0.0000	0.5067	(1.4292)	0.0000	3	(0.9225)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
HEALTHCARE CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
603313.SH	12/06/2024	SDB3262540434	(300.00)	1.0234	(306.38)	(307.01)	0.0000	4.5800	(1,289.1327)	0.0000	0.1169	(0.3298)	0.0000	3	(0.2129)	01/06/2025
603313.SH	12/05/2024	SDB3262540434	(4,800.00)	1.0334	(4,902.05)	(4,960.37)	0.0000	4.5800	(1,289.1327)	0.0000	0.6237	(1.7763)	0.0000	1	(1.1526)	01/06/2025
603313.SH	12/05/2024	SDB3262540434	(800.00)	1.0334	(817.01)	(826.73)	0.0000	4.5800	(1,289.1327)	0.0000	0.1039	(0.2960)	0.0000	1	(0.1921)	01/06/2025
603313.SH	12/05/2024	SDB3262540434	(5,800.00)	1.0334	(5,923.31)	(5,993.78)	0.0000	4.5800	(1,289.1327)	0.0000	0.7536	(2.1463)	0.0000	1	(1.3928)	01/06/2025
603313.SH	12/05/2024	SDB3262540434	(650.00)	1.0334	(663.82)	(671.72)	0.0000	4.5800	(1,289.1327)	0.0000	0.0845	(0.2405)	0.0000	1	(0.1561)	01/06/2025
603313.SH	12/05/2024	SDB3262540434	(1,300.00)	1.0334	(1,327.64)	(1,343.43)	0.0000	4.5800	(1,289.1327)	0.0000	0.1689	(0.4811)	0.0000	1	(0.3122)	01/06/2025
603313.SH	12/05/2024	SDB3262540434	(1,500.00)	1.0334	(1,531.89)	(1,550.12)	0.0000	4.5800	(1,289.1327)	0.0000	0.1949	(0.5551)	0.0000	1	(0.3602)	01/06/2025
603313.SH	12/05/2024	SDB3262540434	(6,900.00)	1.0334	(7,046.70)	(7,130.54)	0.0000	4.5800	(1,289.1327)	0.0000	0.8965	(2.5534)	0.0000	1	(1.6569)	01/06/2025
603313.SH	12/05/2024	SDB3262540434	(1,300.00)	1.0334	(1,327.64)	(1,343.43)	0.0000	4.5800	(1,289.1327)	0.0000	0.1689	(0.4811)	0.0000	1	(0.3122)	01/06/2025
603313.SH	12/05/2024	SDB3262540434	(300.00)	1.0334	(306.38)	(310.02)	0.0000	4.5800	(1,289.1327)	0.0000	0.0390	(0.1110)	0.0000	1	(0.0720)	01/06/2025
603313.SH	12/04/2024	SDB3262540434	(4,800.00)	1.0213	(4,902.05)	(4,902.05)	0.0000	4.5800	(1,289.1327)	0.0000	0.6237	(1.7554)	0.0000	1	(1.1317)	01/06/2025
603313.SH	12/04/2024	SDB3262540434	(800.00)	1.0213	(817.01)	(817.01)	0.0000	4.5800	(1,289.1327)	0.0000	0.1039	(0.2926)	0.0000	1	(0.1886)	01/06/2025
603313.SH	12/04/2024	SDB3262540434	(5,800.00)	1.0213	(5,923.31)	(5,923.31)	0.0000	4.5800	(1,289.1327)	0.0000	0.7536	(2.1211)	0.0000	1	(1.3675)	01/06/2025
603313.SH	12/04/2024	SDB3262540434	(650.00)	1.0213	(663.82)	(663.82)	0.0000	4.5800	(1,289.1327)	0.0000	0.0845	(0.2377)	0.0000	1	(0.1533)	01/06/2025
603313.SH	12/04/2024	SDB3262540434	(1,300.00)	1.0213	(1,327.64)	(1,327.64)	0.0000	4.5800	(1,289.1327)	0.0000	0.1689	(0.4754)	0.0000	1	(0.3065)	01/06/2025
603313.SH	12/04/2024	SDB3262540434	(1,500.00)	1.0213	(1,531.89)	(1,531.89)	0.0000	4.5800	(1,289.1327)	0.0000	0.1949	(0.5486)	0.0000	1	(0.3537)	01/06/2025
603313.SH	12/04/2024	SDB3262540434	(6,900.00)	1.0213	(7,046.70)	(7,046.70)	0.0000	4.5800	(1,289.1327)	0.0000	0.8965	(2.5234)	0.0000	1	(1.6269)	01/06/2025
603313.SH	12/04/2024	SDB3262540434	(1,300.00)	1.0213	(1,327.64)	(1,327.64)	0.0000	4.5800	(1,289.1327)	0.0000	0.1689	(0.4754)	0.0000	1	(0.3065)	01/06/2025
603313.SH	12/04/2024	SDB3262540434	(300.00)	1.0213	(306.38)	(306.38)	0.0000	4.5800	(1,289.1327)	0.0000	0.0390	(0.1097)	0.0000	1	(0.0707)	01/06/2025
TOTAL HEALTHCARE CO LTD CMN CLASS A SERIES NORTHBOUND												80.2655	(242.4775)	0.0000	(162.2120)	

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

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
HENAN YUNENG COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND																
001896.ZK	01/02/2025	SDB3263985618	(200.00)	0.6312	(126.81)	(126.24)	0.0000	4.3300	(1,473.1675)	0.0000	0.0153	(0.0517)	0.0000	1	(0.0364)	01/06/2025
001896.ZK	01/02/2025	SDB3263985618	(100.00)	0.6312	(61.99)	(63.12)	0.0000	4.3300	(1,473.1675)	0.0000	0.0075	(0.0258)	0.0000	1	(0.0184)	01/06/2025
001896.ZK	01/02/2025	SDB3263985618	(10,900.00)	0.6312	(6,906.77)	(6,880.18)	0.0000	4.3300	(1,473.1675)	0.0000	0.8307	(2.8155)	0.0000	1	(1.9847)	01/06/2025
001896.ZK	01/02/2025	SDB3263985618	(800.00)	0.6312	(506.08)	(504.97)	0.0000	4.3300	(1,473.1675)	0.0000	0.0609	(0.2066)	0.0000	1	(0.1458)	01/06/2025
001896.ZK	01/02/2025	SDB3263985618	(38,000.00)	0.6312	(24,285.80)	(23,985.94)	0.0000	4.3300	(1,473.1675)	0.0000	2.9210	(9.8154)	0.0000	1	(6.8943)	01/06/2025
001896.ZK	01/02/2025	SDB3263985618	(7,300.00)	0.6312	(4,632.60)	(4,607.83)	0.0000	4.3300	(1,473.1675)	0.0000	0.5572	(1.8856)	0.0000	1	(1.3284)	01/06/2025
001896.ZK	12/31/2024	SDB3263985618	(200.00)	0.6572	(126.81)	(131.43)	0.0000	4.3300	(1,473.1675)	0.0000	0.0305	(0.1076)	0.0000	2	(0.0771)	01/06/2025
001896.ZK	12/31/2024	SDB3263985618	(100.00)	0.6572	(61.99)	(65.72)	0.0000	4.3300	(1,473.1675)	0.0000	0.0149	(0.0538)	0.0000	2	(0.0389)	01/06/2025
001896.ZK	12/31/2024	SDB3263985618	(10,900.00)	0.6572	(6,906.77)	(7,163.15)	0.0000	4.3300	(1,473.1675)	0.0000	1.6615	(5.8625)	0.0000	2	(4.2011)	01/06/2025
001896.ZK	12/31/2024	SDB3263985618	(800.00)	0.6572	(506.08)	(525.74)	0.0000	4.3300	(1,473.1675)	0.0000	0.1217	(0.4303)	0.0000	2	(0.3085)	01/06/2025
001896.ZK	12/31/2024	SDB3263985618	(38,000.00)	0.6572	(24,285.80)	(24,972.46)	0.0000	4.3300	(1,473.1675)	0.0000	5.8421	(20.4381)	0.0000	2	(14.5960)	01/06/2025
001896.ZK	12/31/2024	SDB3263985618	(7,300.00)	0.6572	(4,632.60)	(4,797.34)	0.0000	4.3300	(1,473.1675)	0.0000	1.1144	(3.9263)	0.0000	2	(2.8119)	01/06/2025
001896.ZK	12/30/2024	SDB3263985618	(200.00)	0.6201	(126.81)	(124.02)	0.0000	4.3300	(1,473.1675)	0.0000	0.0153	(0.0508)	0.0000	1	(0.0355)	01/06/2025
001896.ZK	12/30/2024	SDB3263985618	(100.00)	0.6201	(61.99)	(62.01)	0.0000	4.3300	(1,473.1675)	0.0000	0.0075	(0.0254)	0.0000	1	(0.0179)	01/06/2025
001896.ZK	12/30/2024	SDB3263985618	(10,900.00)	0.6201	(6,906.77)	(6,759.01)	0.0000	4.3300	(1,473.1675)	0.0000	0.8307	(2.7659)	0.0000	1	(1.9351)	01/06/2025
001896.ZK	12/30/2024	SDB3263985618	(800.00)	0.6201	(506.08)	(496.07)	0.0000	4.3300	(1,473.1675)	0.0000	0.0609	(0.2030)	0.0000	1	(0.1421)	01/06/2025
001896.ZK	12/30/2024	SDB3263985618	(38,000.00)	0.6201	(24,285.80)	(23,563.53)	0.0000	4.3300	(1,473.1675)	0.0000	2.9210	(9.6425)	0.0000	1	(6.7215)	01/06/2025
001896.ZK	12/30/2024	SDB3263985618	(7,300.00)	0.6201	(4,632.60)	(4,526.68)	0.0000	4.3300	(1,473.1675)	0.0000	0.5572	(1.8524)	0.0000	1	(1.2952)	01/06/2025
001896.ZK	12/27/2024	SDB3263985618	(200.00)	0.6377	(126.81)	(127.53)	0.0000	4.3300	(1,473.1675)	0.0000	0.0458	(0.1566)	0.0000	3	(0.1108)	01/06/2025
001896.ZK	12/27/2024	SDB3263985618	(100.00)	0.6377	(61.99)	(63.77)	0.0000	4.3300	(1,473.1675)	0.0000	0.0224	(0.0783)	0.0000	3	(0.0559)	01/06/2025
001896.ZK	12/27/2024	SDB3263985618	(10,900.00)	0.6377	(6,906.77)	(6,950.46)	0.0000	4.3300	(1,473.1675)	0.0000	2.4922	(8.5327)	0.0000	3	(6.0405)	01/06/2025
001896.ZK	12/27/2024	SDB3263985618	(800.00)	0.6377	(506.08)	(510.13)	0.0000	4.3300	(1,473.1675)	0.0000	0.1826	(0.6263)	0.0000	3	(0.4436)	01/06/2025
001896.ZK	12/27/2024	SDB3263985618	(38,000.00)	0.6377	(24,285.80)	(24,230.97)	0.0000	4.3300	(1,473.1675)	0.0000	8.7631	(29.7469)	0.0000	3	(20.9838)	01/06/2025
001896.ZK	12/27/2024	SDB3263985618	(7,300.00)	0.6377	(4,632.60)	(4,654.90)	0.0000	4.3300	(1,473.1675)	0.0000	1.6716	(5.7145)	0.0000	3	(4.0429)	01/06/2025
001896.ZK	12/26/2024	SDB3263985618	(200.00)	0.6590	(126.81)	(131.80)	0.0000	4.3300	(1,473.1675)	0.0000	0.0153	(0.0539)	0.0000	1	(0.0387)	01/06/2025
001896.ZK	12/26/2024	SDB3263985618	(100.00)	0.6590	(61.99)	(65.90)	0.0000	4.3300	(1,473.1675)	0.0000	0.0075	(0.0270)	0.0000	1	(0.0195)	01/06/2025
001896.ZK	12/26/2024	SDB3263985618	(10,900.00)	0.6590	(6,906.77)	(7,183.21)	0.0000	4.3300	(1,473.1675)	0.0000	0.8307	(2.9395)	0.0000	1	(2.1087)	01/06/2025
001896.ZK	12/26/2024	SDB3263985618	(800.00)	0.6590	(506.08)	(527.21)	0.0000	4.3300	(1,473.1675)	0.0000	0.0609	(0.2157)	0.0000	1	(0.1549)	01/06/2025
001896.ZK	12/26/2024	SDB3263985618	(38,000.00)	0.6590	(24,285.80)	(25,042.38)	0.0000	4.3300	(1,473.1675)	0.0000	2.9210	(10.2477)	0.0000	1	(7.3266)	01/06/2025
001896.ZK	12/26/2024	SDB3263985618	(7,300.00)	0.6590	(4,632.60)	(4,810.77)	0.0000	4.3300	(1,473.1675)	0.0000	0.5572	(1.9686)	0.0000	1	(1.4114)	01/06/2025
001896.ZK	12/24/2024	SDB3263985618	(200.00)	0.6590	(126.81)	(131.80)	0.0000	4.3300	(1,473.1675)	0.0000	0.0305	(0.1079)	0.0000	2	(0.0774)	01/06/2025
001896.ZK	12/24/2024	SDB3263985618	(100.00)	0.6590	(61.99)	(65.90)	0.0000	4.3300	(1,473.1675)	0.0000	0.0149	(0.0539)	0.0000	2	(0.0390)	01/06/2025
001896.ZK	12/24/2024	SDB3263985618	(10,900.00)	0.6590	(6,906.77)	(7,183.21)	0.0000	4.3300	(1,473.1675)	0.0000	1.6615	(5.8789)	0.0000	2	(4.2175)	01/06/2025
001896.ZK	12/24/2024	SDB3263985618	(800.00)	0.6590	(506.08)	(527.21)	0.0000	4.3300	(1,473.1675)	0.0000	0.1217	(0.4315)	0.0000	2	(0.3097)	01/06/2025
001896.ZK	12/24/2024	SDB3263985618	(38,000.00)	0.6590	(24,285.80)	(25,042.38)	0.0000	4.3300	(1,473.1675)	0.0000	5.8421	(20.4953)	0.0000	2	(14.6533)	01/06/2025
001896.ZK	12/24/2024	SDB3263985618	(7,300.00)	0.6590	(4,632.60)	(4,810.77)	0.0000	4.3300	(1,473.1675)	0.0000	1.1144	(3.9373)	0.0000	2	(2.8229)	01/06/2025
001896.ZK	12/23/2024	SDB3263985618	(200.00)	0.6762	(126.81)	(135.25)	0.0000	4.3300	(1,473.1675)	0.0000	0.0153	(0.0553)	0.0000	1	(0.0401)	01/06/2025
001896.ZK	12/23/2024	SDB3263985618	(100.00)	0.6762	(61.99)	(67.62)	0.0000	4.3300	(1,473.1675)	0.0000	0.0075	(0.0277)	0.0000	1	(0.0202)	01/06/2025
001896.ZK	12/23/2024	SDB3263985618	(10,900.00)	0.6762	(6,906.77)	(7,370.93)	0.0000	4.3300	(1,473.1675)	0.0000	0.8307	(3.0163)	0.0000	1	(2.1855)	01/06/2025
001896.ZK	12/23/2024	SDB3263985618	(800.00)	0.6762	(506.08)	(540.99)	0.0000	4.3300	(1,473.1675)	0.0000	0.0609	(0.2214)	0.0000	1	(0.1605)	01/06/2025
001896.ZK	12/23/2024	SDB3263985618	(38,000.00)	0.6762	(24,285.80)	(25,696.82)	0.0000	4.3300	(1,473.1675)	0.0000	2.9210	(10.5155)	0.0000	1	(7.5944)	01/06/2025
001896.ZK	12/23/2024	SDB3263985618	(7,300.00)	0.6762	(4,632.60)	(4,936.49)	0.0000	4.3300	(1,473.1675)	0.0000	0.5572	(2.0201)	0.0000	1	(1.4629)	01/06/2025
001896.ZK	12/20/2024	SDB3263985618	(200.00)	0.6144	(126.81)	(122.88)	0.0000	4.3300	(1,473.1675)	0.0000	0.0458	(0.1508)	0.0000	3	(0.1051)	01/06/2025
001896.ZK	12/20/2024	SDB3263985618	(100.00)	0.6144	(61.99)	(61.44)	0.0000	4.3300	(1,473.1675)	0.0000	0.0224	(0.0754)	0.0000	3	(0.0531)	01/06/2025
001896.ZK	12/20/2024	SDB3263985618	(10,900.00)	0.6144	(6,906.77)	(6,696.80)	0.0000	4.3300	(1,473.1675)	0.0000	2.4922	(8.2213)	0.0000	3	(5.7291)	01/06/2025
001896.ZK	12/20/2024	SDB3263985618	(800.00)	0.6144	(506.08)	(491.51)	0.0000	4.3300	(1,473.1675)	0.0000	0.1826	(0.6034)	0.0000	3	(0.4208)	01/06/2025
001896.ZK	12/20/2024	SDB3263985618	(38,000.00)	0.6144	(24,285.80)	(23,346.63)	0.0000	4.3300	(1,473.1675)	0.0000	8.7631	(28.6612)	0.0000	3	(19.8981)	01/06/2025
001896.ZK	12/20/2024	SDB3263985618	(7,300.00)	0.6144	(4,632.60)	(4,485.01)	0.0000	4.3300	(1,473.1675)	0.0000	1.6716	(5.5060)	0.0000	3	(3.8344)	01/06/2025
001896.ZK	12/19/2024	SDB3263985618	(200.00)	0.6532	(126.81)	(130.64)	0.0000	4.5800	(1,473.1675)	0.0000	0.0161	(0.0535)	0.0000	1	(0.0373)	01/06/2025
001896.ZK	12/19/2024	SDB3263985618	(100.00)	0.6532	(61.99)	(65.32)	0.0000	4.5800	(1,473.1675)	0.0000	0.0079	(0.0267)	0.0000	1	(0.0188)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
HENAN YUNENG COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
001896.ZK	12/19/2024	SDB3263985618	(10,900.00)	0.6532	(6,906.77)	(7,119.74)	0.0000	4.5800	(1,473.1675)	0.0000	0.8787	(2.9135)	0.0000	1	(2.0348)	01/06/2025
001896.ZK	12/19/2024	SDB3263985618	(800.00)	0.6532	(506.08)	(522.55)	0.0000	4.5800	(1,473.1675)	0.0000	0.0644	(0.2138)	0.0000	1	(0.1494)	01/06/2025
001896.ZK	12/19/2024	SDB3263985618	(38,000.00)	0.6532	(24,285.80)	(24,821.11)	0.0000	4.5800	(1,473.1675)	0.0000	3.0897	(10.1571)	0.0000	1	(7.0674)	01/06/2025
001896.ZK	12/19/2024	SDB3263985618	(7,300.00)	0.6532	(4,632.60)	(4,768.27)	0.0000	4.5800	(1,473.1675)	0.0000	0.5894	(1.9512)	0.0000	1	(1.3619)	01/06/2025
001896.ZK	12/18/2024	SDB3263985618	(200.00)	0.6229	(126.81)	(124.58)	0.0000	4.5800	(1,473.1675)	0.0000	0.0161	(0.0510)	0.0000	1	(0.0348)	01/06/2025
001896.ZK	12/18/2024	SDB3263985618	(100.00)	0.6229	(61.99)	(62.29)	0.0000	4.5800	(1,473.1675)	0.0000	0.0079	(0.0255)	0.0000	1	(0.0176)	01/06/2025
001896.ZK	12/18/2024	SDB3263985618	(10,900.00)	0.6229	(6,906.77)	(6,789.46)	0.0000	4.5800	(1,473.1675)	0.0000	0.8787	(2.7783)	0.0000	1	(1.8996)	01/06/2025
001896.ZK	12/18/2024	SDB3263985618	(800.00)	0.6229	(506.08)	(498.31)	0.0000	4.5800	(1,473.1675)	0.0000	0.0644	(0.2039)	0.0000	1	(0.1395)	01/06/2025
001896.ZK	12/18/2024	SDB3263985618	(38,000.00)	0.6229	(24,285.80)	(23,669.67)	0.0000	4.5800	(1,473.1675)	0.0000	3.0897	(9.6859)	0.0000	1	(6.5962)	01/06/2025
001896.ZK	12/18/2024	SDB3263985618	(7,300.00)	0.6229	(4,632.60)	(4,547.07)	0.0000	4.5800	(1,473.1675)	0.0000	0.5894	(1.8607)	0.0000	1	(1.2714)	01/06/2025
001896.ZK	12/17/2024	SDB3263985618	(200.00)	0.6317	(126.81)	(126.34)	0.0000	4.5800	(1,473.1675)	0.0000	0.0161	(0.0517)	0.0000	1	(0.0356)	01/06/2025
001896.ZK	12/17/2024	SDB3263985618	(100.00)	0.6317	(61.99)	(63.17)	0.0000	4.5800	(1,473.1675)	0.0000	0.0079	(0.0258)	0.0000	1	(0.0180)	01/06/2025
001896.ZK	12/17/2024	SDB3263985618	(10,900.00)	0.6317	(6,906.77)	(6,885.49)	0.0000	4.5800	(1,473.1675)	0.0000	0.8787	(2.8176)	0.0000	1	(1.9389)	01/06/2025
001896.ZK	12/17/2024	SDB3263985618	(800.00)	0.6317	(506.08)	(505.36)	0.0000	4.5800	(1,473.1675)	0.0000	0.0644	(0.2068)	0.0000	1	(0.1424)	01/06/2025
001896.ZK	12/17/2024	SDB3263985618	(38,000.00)	0.6317	(24,285.80)	(24,004.45)	0.0000	4.5800	(1,473.1675)	0.0000	3.0897	(9.8229)	0.0000	1	(6.7332)	01/06/2025
001896.ZK	12/17/2024	SDB3263985618	(7,300.00)	0.6317	(4,632.60)	(4,611.38)	0.0000	4.5800	(1,473.1675)	0.0000	0.5894	(1.8870)	0.0000	1	(1.2977)	01/06/2025
001896.ZK	12/16/2024	SDB3263985618	(200.00)	0.6367	(126.81)	(127.33)	0.0000	4.5800	(1,473.1675)	0.0000	0.0161	(0.0521)	0.0000	1	(0.0360)	01/06/2025
001896.ZK	12/16/2024	SDB3263985618	(100.00)	0.6367	(61.99)	(63.67)	0.0000	4.5800	(1,473.1675)	0.0000	0.0079	(0.0261)	0.0000	1	(0.0182)	01/06/2025
001896.ZK	12/16/2024	SDB3263985618	(10,900.00)	0.6367	(6,906.77)	(6,939.56)	0.0000	4.5800	(1,473.1675)	0.0000	0.8787	(2.8398)	0.0000	1	(1.9611)	01/06/2025
001896.ZK	12/16/2024	SDB3263985618	(800.00)	0.6367	(506.08)	(509.33)	0.0000	4.5800	(1,473.1675)	0.0000	0.0644	(0.2084)	0.0000	1	(0.1440)	01/06/2025
001896.ZK	12/16/2024	SDB3263985618	(38,000.00)	0.6367	(24,285.80)	(24,192.97)	0.0000	4.5800	(1,473.1675)	0.0000	3.0897	(9.9001)	0.0000	1	(6.8104)	01/06/2025
001896.ZK	12/16/2024	SDB3263985618	(7,300.00)	0.6367	(4,632.60)	(4,647.60)	0.0000	4.5800	(1,473.1675)	0.0000	0.5894	(1.9019)	0.0000	1	(1.3125)	01/06/2025
001896.ZK	12/13/2024	SDB3263985618	(10,900.00)	0.6267	(6,906.77)	(6,831.54)	0.0000	4.5800	(1,473.6842)	0.0000	2.6361	(8.3896)	0.0000	3	(5.7535)	01/06/2025
001896.ZK	12/13/2024	SDB3263985618	(800.00)	0.6267	(506.08)	(501.40)	0.0000	4.5800	(1,473.6842)	0.0000	0.1932	(0.6158)	0.0000	3	(0.4226)	01/06/2025
001896.ZK	12/13/2024	SDB3263985618	(38,000.00)	0.6267	(24,285.80)	(23,816.39)	0.0000	4.5800	(1,473.6842)	0.0000	9.2691	(29.2482)	0.0000	3	(19.9791)	01/06/2025
001896.ZK	12/13/2024	SDB3263985618	(7,300.00)	0.6267	(4,632.60)	(4,575.25)	0.0000	4.5800	(1,473.6842)	0.0000	1.7681	(5.6187)	0.0000	3	(3.8506)	01/06/2025
001896.ZK	12/12/2024	SDB3263985618	(38,000.00)	0.6391	(24,285.80)	(24,285.80)	0.0000	4.5800	(1,525.0000)	0.0000	3.0897	(10.2877)	0.0000	1	(7.1980)	01/06/2025
001896.ZK	12/12/2024	SDB3263985618	(7,300.00)	0.6346	(4,632.60)	(4,632.60)	0.0000	4.5800	(1,525.0000)	0.0000	0.5894	(1.9624)	0.0000	1	(1.3731)	01/06/2025
TOTAL HENAN YUNENG COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND												97.6259	(326.2297)	0.0000	(228.6038)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
HENGLI PETROCHEMICAL CO.,LTD. CMN CLASS A SERIES NORTHBOUND																
600346.SH	01/03/2025	SDB3264255562	(100.00)	2.1000	(209.37)	(210.00)	0.0000	4.3300	(1,000.1371)	0.0000	0.0755	(0.1750)	0.0000	3	(0.0995)	01/06/2025
600346.SH	01/03/2025	SDB3264255562	(42,900.00)	2.1000	(89,337.36)	(90,090.30)	0.0000	4.3300	(1,000.1371)	0.0000	32.2359	(75.0855)	0.0000	3	(42.8496)	01/06/2025
600346.SH	01/03/2025	SDB3264255562	(68,000.00)	2.1000	(142,585.66)	(142,800.48)	0.0000	4.3300	(1,000.1371)	0.0000	51.4497	(119.0167)	0.0000	3	(67.5671)	01/06/2025
600346.SH	01/03/2025	SDB3264255562	(3,500.00)	2.1000	(7,387.16)	(7,350.02)	0.0000	4.3300	(1,000.1371)	0.0000	2.6655	(6.1259)	0.0000	3	(3.4603)	01/06/2025
600346.SH	01/03/2025	SDB3264255562	(13,100.00)	2.1000	(27,593.70)	(27,510.09)	0.0000	4.3300	(1,000.1371)	0.0000	9.9567	(22.9282)	0.0000	3	(12.9715)	01/06/2025
600346.SH	01/02/2025	SDB3264255562	(100.00)	2.0922	(209.37)	(209.22)	0.0000	4.3300	(1,000.1371)	0.0000	0.0252	(0.0581)	0.0000	1	(0.0329)	01/06/2025
600346.SH	01/02/2025	SDB3264255562	(42,900.00)	2.0922	(89,337.36)	(89,753.75)	0.0000	4.3300	(1,000.1371)	0.0000	10.7453	(24.9350)	0.0000	1	(14.1897)	01/06/2025
600346.SH	01/02/2025	SDB3264255562	(68,000.00)	2.0922	(142,585.66)	(142,267.02)	0.0000	4.3300	(1,000.1371)	0.0000	17.1499	(39.5240)	0.0000	1	(22.3741)	01/06/2025
600346.SH	01/02/2025	SDB3264255562	(3,500.00)	2.0922	(7,387.16)	(7,322.57)	0.0000	4.3300	(1,000.1371)	0.0000	0.8885	(2.0343)	0.0000	1	(1.1458)	01/06/2025
600346.SH	01/02/2025	SDB3264255562	(13,100.00)	2.0922	(27,593.70)	(27,407.32)	0.0000	4.3300	(1,000.1371)	0.0000	3.3189	(7.6142)	0.0000	1	(4.2953)	01/06/2025
600346.SH	12/31/2024	SDB3264255562	(100.00)	2.1194	(209.37)	(211.94)	0.0000	4.3300	(1,000.1371)	0.0000	0.0504	(0.1178)	0.0000	2	(0.0674)	01/06/2025
600346.SH	12/31/2024	SDB3264255562	(42,900.00)	2.1194	(89,337.36)	(90,921.06)	0.0000	4.3300	(1,000.1371)	0.0000	21.4906	(50.5186)	0.0000	2	(29.0280)	01/06/2025
600346.SH	12/31/2024	SDB3264255562	(68,000.00)	2.1194	(142,585.66)	(144,117.30)	0.0000	4.3300	(1,000.1371)	0.0000	34.2998	(80.0761)	0.0000	2	(45.7764)	01/06/2025
600346.SH	12/31/2024	SDB3264255562	(3,500.00)	2.1194	(7,387.16)	(7,417.80)	0.0000	4.3300	(1,000.1371)	0.0000	1.7770	(4.1216)	0.0000	2	(2.3445)	01/06/2025
600346.SH	12/31/2024	SDB3264255562	(13,100.00)	2.1194	(27,593.70)	(27,763.77)	0.0000	4.3300	(1,000.1371)	0.0000	6.6378	(15.4264)	0.0000	2	(8.7886)	01/06/2025
600346.SH	12/30/2024	SDB3264255562	(100.00)	2.0957	(209.37)	(209.57)	0.0000	4.3300	(1,000.1371)	0.0000	0.0252	(0.0582)	0.0000	1	(0.0330)	01/06/2025
600346.SH	12/30/2024	SDB3264255562	(42,900.00)	2.0957	(89,337.36)	(89,906.56)	0.0000	4.3300	(1,000.1371)	0.0000	10.7453	(24.9775)	0.0000	1	(14.2322)	01/06/2025
600346.SH	12/30/2024	SDB3264255562	(68,000.00)	2.0957	(142,585.66)	(142,509.23)	0.0000	4.3300	(1,000.1371)	0.0000	17.1499	(39.5913)	0.0000	1	(22.4414)	01/06/2025
600346.SH	12/30/2024	SDB3264255562	(3,500.00)	2.0957	(7,387.16)	(7,335.03)	0.0000	4.3300	(1,000.1371)	0.0000	0.8885	(2.0378)	0.0000	1	(1.1493)	01/06/2025
600346.SH	12/30/2024	SDB3264255562	(13,100.00)	2.0957	(27,593.70)	(27,453.98)	0.0000	4.3300	(1,000.1371)	0.0000	3.3189	(7.6272)	0.0000	1	(4.3082)	01/06/2025
600346.SH	12/27/2024	SDB3264255562	(42,900.00)	2.0785	(89,337.36)	(89,169.54)	0.0000	4.3300	(1,000.0000)	0.0000	32.2359	(74.3079)	0.0000	3	(42.0720)	01/06/2025
600346.SH	12/27/2024	SDB3264255562	(68,000.00)	2.0785	(142,585.66)	(141,340.99)	0.0000	4.3300	(1,000.0000)	0.0000	51.4497	(117.7842)	0.0000	3	(66.3345)	01/06/2025
600346.SH	12/27/2024	SDB3264255562	(3,500.00)	2.0785	(7,387.16)	(7,274.90)	0.0000	4.3300	(1,000.0000)	0.0000	2.6655	(6.0624)	0.0000	3	(3.3969)	01/06/2025
600346.SH	12/27/2024	SDB3264255562	(13,100.00)	2.0785	(27,593.70)	(27,228.93)	0.0000	4.3300	(1,000.0000)	0.0000	9.9567	(22.6908)	0.0000	3	(12.7340)	01/06/2025
600346.SH	12/26/2024	SDB3264255562	(42,900.00)	2.0850	(89,337.36)	(89,448.30)	0.0000	4.3300	(1,000.0000)	0.0000	10.7453	(24.8468)	0.0000	1	(14.1015)	01/06/2025
600346.SH	12/26/2024	SDB3264255562	(68,000.00)	2.0850	(142,585.66)	(141,782.86)	0.0000	4.3300	(1,000.0000)	0.0000	17.1499	(39.3841)	0.0000	1	(22.2342)	01/06/2025
600346.SH	12/26/2024	SDB3264255562	(3,500.00)	2.0850	(7,387.16)	(7,297.65)	0.0000	4.3300	(1,000.0000)	0.0000	0.8885	(2.0271)	0.0000	1	(1.1386)	01/06/2025
600346.SH	12/26/2024	SDB3264255562	(13,100.00)	2.0850	(27,593.70)	(27,314.05)	0.0000	4.3300	(1,000.0000)	0.0000	3.3189	(7.5872)	0.0000	1	(4.2683)	01/06/2025
600346.SH	12/24/2024	SDB3264255562	(42,900.00)	2.0850	(89,337.36)	(89,448.30)	0.0000	4.3300	(1,000.0000)	0.0000	21.4906	(49.6935)	0.0000	2	(28.2029)	01/06/2025
600346.SH	12/24/2024	SDB3264255562	(68,000.00)	2.0850	(142,585.66)	(141,782.86)	0.0000	4.3300	(1,000.0000)	0.0000	34.2998	(78.7683)	0.0000	2	(44.4685)	01/06/2025
600346.SH	12/24/2024	SDB3264255562	(3,500.00)	2.0850	(7,387.16)	(7,297.65)	0.0000	4.3300	(1,000.0000)	0.0000	1.7770	(4.0542)	0.0000	2	(2.2772)	01/06/2025
600346.SH	12/24/2024	SDB3264255562	(13,100.00)	2.0850	(27,593.70)	(27,314.05)	0.0000	4.3300	(1,000.0000)	0.0000	6.6378	(15.1745)	0.0000	2	(8.5367)	01/06/2025
600346.SH	12/23/2024	SDB3264255562	(42,900.00)	2.1041	(89,337.36)	(90,267.48)	0.0000	4.3300	(1,000.0000)	0.0000	10.7453	(25.0743)	0.0000	1	(14.3290)	01/06/2025
600346.SH	12/23/2024	SDB3264255562	(68,000.00)	2.1041	(142,585.66)	(143,081.32)	0.0000	4.3300	(1,000.0000)	0.0000	17.1499	(39.7448)	0.0000	1	(22.5949)	01/06/2025
600346.SH	12/23/2024	SDB3264255562	(3,500.00)	2.1041	(7,387.16)	(7,364.48)	0.0000	4.3300	(1,000.0000)	0.0000	0.8885	(2.0457)	0.0000	1	(1.1572)	01/06/2025
600346.SH	12/23/2024	SDB3264255562	(13,100.00)	2.1041	(27,593.70)	(27,564.19)	0.0000	4.3300	(1,000.0000)	0.0000	3.3189	(7.6567)	0.0000	1	(4.3378)	01/06/2025
600346.SH	12/20/2024	SDB3264255562	(42,900.00)	2.0873	(89,337.36)	(89,543.54)	0.0000	4.3300	(1,000.0000)	0.0000	32.2359	(74.6196)	0.0000	3	(42.3837)	01/06/2025
600346.SH	12/20/2024	SDB3264255562	(68,000.00)	2.0873	(142,585.66)	(141,933.82)	0.0000	4.3300	(1,000.0000)	0.0000	51.4497	(118.2782)	0.0000	3	(66.8285)	01/06/2025
600346.SH	12/20/2024	SDB3264255562	(3,500.00)	2.0873	(7,387.16)	(7,305.42)	0.0000	4.3300	(1,000.0000)	0.0000	2.6655	(6.0878)	0.0000	3	(3.4223)	01/06/2025
600346.SH	12/20/2024	SDB3264255562	(13,100.00)	2.0873	(27,593.70)	(27,343.13)	0.0000	4.3300	(1,000.0000)	0.0000	9.9567	(22.7859)	0.0000	3	(12.8292)	01/06/2025
600346.SH	12/19/2024	SDB3264255562	(42,900.00)	2.0789	(89,337.36)	(89,186.74)	0.0000	4.5800	(1,000.0000)	0.0000	11.3657	(24.7741)	0.0000	1	(13.4084)	01/06/2025
600346.SH	12/19/2024	SDB3264255562	(68,000.00)	2.0789	(142,585.66)	(141,368.26)	0.0000	4.5800	(1,000.0000)	0.0000	18.1401	(39.2690)	0.0000	1	(21.1289)	01/06/2025
600346.SH	12/19/2024	SDB3264255562	(3,500.00)	2.0789	(7,387.16)	(7,276.31)	0.0000	4.5800	(1,000.0000)	0.0000	0.9398	(2.0212)	0.0000	1	(1.0814)	01/06/2025
600346.SH	12/19/2024	SDB3264255562	(13,100.00)	2.0789	(27,593.70)	(27,234.18)	0.0000	4.5800	(1,000.0000)	0.0000	3.5105	(7.5650)	0.0000	1	(4.0545)	01/06/2025
600346.SH	12/18/2024	SDB3264255562	(3,500.00)	2.1106	(7,387.16)	(7,387.16)	0.0000	4.5800	(1,000.0000)	0.0000	0.9398	(2.0520)	0.0000	1	(1.1122)	01/06/2025
600346.SH	12/18/2024	SDB3264255562	(13,100.00)	2.1064	(27,593.70)	(27,593.70)	0.0000	4.5800	(1,000.0000)	0.0000	3.5105	(7.6649)	0.0000	1	(4.1544)	01/06/2025
TOTAL HENGLI PETROCHEMICAL CO.,LTD. CMN CLASS A SERIES NORTHBOUND												584.3270	(1,344.0699)	0.0000	(759.7428)	

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Fund: ALL
Business Date: Jan 6, 2025
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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
HENG TONG LOGISTIC CO., LTD. CMN CLASS A SERIES NORTHBOUND																
603223.SH	01/03/2025	SDB3264328873	(100.00)	1.4228	(137.16)	(142.28)	0.0000	4.3300	(1,651.1194)	0.0000	0.0495	(0.1958)	0.0000	3	(0.1463)	01/06/2025
603223.SH	01/03/2025	SDB3264328873	(700.00)	1.4228	(1,004.49)	(995.96)	0.0000	4.3300	(1,651.1194)	0.0000	0.3625	(1.3704)	0.0000	3	(1.0079)	01/06/2025
603223.SH	01/03/2025	SDB3264328873	(5,900.00)	1.4228	(8,487.47)	(8,394.56)	0.0000	4.3300	(1,651.1194)	0.0000	3.0626	(11.5503)	0.0000	3	(8.4878)	01/06/2025
603223.SH	01/02/2025	SDB3264328873	(100.00)	1.4240	(137.16)	(142.40)	0.0000	4.3300	(1,651.1194)	0.0000	0.0165	(0.0653)	0.0000	1	(0.0488)	01/06/2025
603223.SH	01/02/2025	SDB3264328873	(700.00)	1.4240	(1,004.49)	(996.79)	0.0000	4.3300	(1,651.1194)	0.0000	0.1208	(0.4572)	0.0000	1	(0.3364)	01/06/2025
603223.SH	01/02/2025	SDB3264328873	(5,900.00)	1.4240	(8,487.47)	(8,401.51)	0.0000	4.3300	(1,651.1194)	0.0000	1.0209	(3.8533)	0.0000	1	(2.8325)	01/06/2025
603223.SH	12/31/2024	SDB3264328873	(100.00)	1.3759	(137.16)	(137.59)	0.0000	4.3300	(1,651.1194)	0.0000	0.0330	(0.1262)	0.0000	2	(0.0932)	01/06/2025
603223.SH	12/31/2024	SDB3264328873	(700.00)	1.3759	(1,004.49)	(963.16)	0.0000	4.3300	(1,651.1194)	0.0000	0.2416	(0.8835)	0.0000	2	(0.6419)	01/06/2025
603223.SH	12/31/2024	SDB3264328873	(5,900.00)	1.3759	(8,487.47)	(8,118.10)	0.0000	4.3300	(1,651.1194)	0.0000	2.0417	(7.4466)	0.0000	2	(5.4049)	01/06/2025
603223.SH	12/30/2024	SDB3264328873	(100.00)	1.3730	(137.16)	(137.30)	0.0000	4.3300	(1,651.1194)	0.0000	0.0165	(0.0630)	0.0000	1	(0.0465)	01/06/2025
603223.SH	12/30/2024	SDB3264328873	(700.00)	1.3730	(1,004.49)	(961.08)	0.0000	4.3300	(1,651.1194)	0.0000	0.1208	(0.4408)	0.0000	1	(0.3200)	01/06/2025
603223.SH	12/30/2024	SDB3264328873	(5,900.00)	1.3730	(8,487.47)	(8,100.50)	0.0000	4.3300	(1,651.1194)	0.0000	1.0209	(3.7152)	0.0000	1	(2.6944)	01/06/2025
603223.SH	12/27/2024	SDB3264328873	(700.00)	1.4149	(1,004.49)	(990.42)	0.0000	4.3300	(1,650.0000)	0.0000	0.3625	(1.3618)	0.0000	3	(0.9994)	01/06/2025
603223.SH	12/27/2024	SDB3264328873	(5,900.00)	1.4149	(8,487.47)	(8,347.84)	0.0000	4.3300	(1,650.0000)	0.0000	3.0626	(11.4783)	0.0000	3	(8.4157)	01/06/2025
603223.SH	12/26/2024	SDB3264328873	(700.00)	1.3878	(1,004.49)	(971.42)	0.0000	4.3300	(1,650.0000)	0.0000	0.1208	(0.4452)	0.0000	1	(0.3244)	01/06/2025
603223.SH	12/26/2024	SDB3264328873	(5,900.00)	1.3878	(8,487.47)	(8,187.73)	0.0000	4.3300	(1,650.0000)	0.0000	1.0209	(3.7527)	0.0000	1	(2.7319)	01/06/2025
603223.SH	12/24/2024	SDB3264328873	(700.00)	1.3878	(1,004.49)	(971.42)	0.0000	4.3300	(1,650.0000)	0.0000	0.2416	(0.8905)	0.0000	2	(0.6488)	01/06/2025
603223.SH	12/24/2024	SDB3264328873	(5,900.00)	1.3878	(8,487.47)	(8,187.73)	0.0000	4.3300	(1,650.0000)	0.0000	2.0417	(7.5054)	0.0000	2	(5.4637)	01/06/2025
603223.SH	12/23/2024	SDB3264328873	(700.00)	1.3909	(1,004.49)	(973.61)	0.0000	4.3300	(1,650.0000)	0.0000	0.1208	(0.4462)	0.0000	1	(0.3254)	01/06/2025
603223.SH	12/23/2024	SDB3264328873	(5,900.00)	1.3909	(8,487.47)	(8,206.13)	0.0000	4.3300	(1,650.0000)	0.0000	1.0209	(3.7611)	0.0000	1	(2.7403)	01/06/2025
603223.SH	12/20/2024	SDB3264328873	(700.00)	1.3920	(1,004.49)	(974.38)	0.0000	4.3300	(1,650.0000)	0.0000	0.3625	(1.3398)	0.0000	3	(0.9773)	01/06/2025
603223.SH	12/20/2024	SDB3264328873	(5,900.00)	1.3920	(8,487.47)	(8,212.59)	0.0000	4.3300	(1,650.0000)	0.0000	3.0626	(11.2923)	0.0000	3	(8.2298)	01/06/2025
603223.SH	12/19/2024	SDB3264328873	(700.00)	1.4350	(1,004.49)	(1,004.49)	0.0000	4.5800	(1,650.0000)	0.0000	0.1278	(0.4604)	0.0000	1	(0.3326)	01/06/2025
603223.SH	12/19/2024	SDB3264328873	(5,900.00)	1.4386	(8,487.47)	(8,487.47)	0.0000	4.5800	(1,650.0000)	0.0000	1.0798	(3.8901)	0.0000	1	(2.8103)	01/06/2025
TOTAL HENG TONG LOGISTIC CO., LTD. CMN CLASS A SERIES NORTHBOUND												20.7315	(76.7915)	0.0000	(56.0600)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
HITHINK ROYALFLUSH INFORMATION NETWORK CO., LTD. CMN CLASS A SERIES NORTHBOUND																
300033.ZK	12/05/2024	SDB3263530570	(2,400.00)	44.2105	(106,105.20)	(106,105.20)	0.0000	4.5800	(1,650.0000)	0.0000	13.4989	(48.6315)	0.0000	1	(35.1326)	01/06/2025
300033.ZK	12/05/2024	SDB3263530570	(1,200.00)	44.1970	(53,036.43)	(53,036.43)	0.0000	4.5800	(1,650.0000)	0.0000	6.7474	(24.3084)	0.0000	1	(17.5609)	01/06/2025
TOTAL HITHINK ROYALFLUSH INFORMATION NETWORK CO., LTD. CMN CLASS A SERIES NORTHBOUND											20.2464	(72.9399)	0.0000		(52.6936)	

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066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
HONYU WEAR-RESISTANT NEW MATERIALS CO., LTD. CMN CLASS A SERIES NORTHBOUND																
300345.ZK	12/26/2024	SDB3262681193	(100.00)	0.8463	(84.97)	(84.63)	0.0000	4.3300	(2,184.5679)	0.0000	0.0102	(0.0514)	0.0000	1	(0.0411)	01/06/2025
300345.ZK	12/26/2024	SDB3262681193	(100.00)	0.8463	(90.34)	(84.63)	0.0000	4.3300	(2,184.5679)	0.0000	0.0109	(0.0514)	0.0000	1	(0.0405)	01/06/2025
300345.ZK	12/26/2024	SDB3262681193	(400.00)	0.8463	(359.61)	(338.53)	0.0000	4.3300	(2,184.5679)	0.0000	0.0433	(0.2054)	0.0000	1	(0.1622)	01/06/2025
300345.ZK	12/26/2024	SDB3262681193	(100.00)	0.8463	(91.00)	(84.63)	0.0000	4.3300	(2,184.5679)	0.0000	0.0109	(0.0514)	0.0000	1	(0.0404)	01/06/2025
300345.ZK	12/26/2024	SDB3262681193	(300.00)	0.8463	(275.04)	(253.90)	0.0000	4.3300	(2,184.5679)	0.0000	0.0331	(0.1541)	0.0000	1	(0.1210)	01/06/2025
300345.ZK	12/26/2024	SDB3262681193	(1,000.00)	0.8463	(888.91)	(846.32)	0.0000	4.3300	(2,184.5679)	0.0000	0.1069	(0.5136)	0.0000	1	(0.4067)	01/06/2025
300345.ZK	12/26/2024	SDB3262681193	(3,300.00)	0.8463	(2,957.97)	(2,792.86)	0.0000	4.3300	(2,184.5679)	0.0000	0.3558	(1.6948)	0.0000	1	(1.3390)	01/06/2025
300345.ZK	12/26/2024	SDB3262681193	(300.00)	0.8463	(259.94)	(253.90)	0.0000	4.3300	(2,184.5679)	0.0000	0.0313	(0.1541)	0.0000	1	(0.1228)	01/06/2025
300345.ZK	12/26/2024	SDB3262681193	(7,000.00)	0.8463	(6,065.38)	(5,924.25)	0.0000	4.3300	(2,184.5679)	0.0000	0.7295	(3.5950)	0.0000	1	(2.8655)	01/06/2025
300345.ZK	12/26/2024	SDB3262681193	(1,300.00)	0.8463	(1,126.43)	(1,100.22)	0.0000	4.3300	(2,184.5679)	0.0000	0.1355	(0.6676)	0.0000	1	(0.5322)	01/06/2025
300345.ZK	12/26/2024	SDB3262681193	(6,200.00)	0.8463	(5,372.19)	(5,247.20)	0.0000	4.3300	(2,184.5679)	0.0000	0.6462	(3.1841)	0.0000	1	(2.5380)	01/06/2025
300345.ZK	12/26/2024	SDB3262681193	(400.00)	0.8463	(346.59)	(338.53)	0.0000	4.3300	(2,184.5679)	0.0000	0.0417	(0.2054)	0.0000	1	(0.1637)	01/06/2025
300345.ZK	12/26/2024	SDB3262681193	(3,800.00)	0.8463	(3,292.64)	(3,216.02)	0.0000	4.3300	(2,184.5679)	0.0000	0.3960	(1.9516)	0.0000	1	(1.5555)	01/06/2025
300345.ZK	12/24/2024	SDB3262681193	(100.00)	0.8463	(84.97)	(84.63)	0.0000	4.3300	(2,184.5679)	0.0000	0.0204	(0.1027)	0.0000	2	(0.0823)	01/06/2025
300345.ZK	12/24/2024	SDB3262681193	(100.00)	0.8463	(90.34)	(84.63)	0.0000	4.3300	(2,184.5679)	0.0000	0.0217	(0.1027)	0.0000	2	(0.0810)	01/06/2025
300345.ZK	12/24/2024	SDB3262681193	(400.00)	0.8463	(359.61)	(338.53)	0.0000	4.3300	(2,184.5679)	0.0000	0.0865	(0.4109)	0.0000	2	(0.3243)	01/06/2025
300345.ZK	12/24/2024	SDB3262681193	(100.00)	0.8463	(91.00)	(84.63)	0.0000	4.3300	(2,184.5679)	0.0000	0.0219	(0.1027)	0.0000	2	(0.0808)	01/06/2025
300345.ZK	12/24/2024	SDB3262681193	(300.00)	0.8463	(275.04)	(253.90)	0.0000	4.3300	(2,184.5679)	0.0000	0.0662	(0.3081)	0.0000	2	(0.2420)	01/06/2025
300345.ZK	12/24/2024	SDB3262681193	(1,000.00)	0.8463	(888.91)	(846.32)	0.0000	4.3300	(2,184.5679)	0.0000	0.2138	(1.0271)	0.0000	2	(0.8133)	01/06/2025
300345.ZK	12/24/2024	SDB3262681193	(3,300.00)	0.8463	(2,957.97)	(2,792.86)	0.0000	4.3300	(2,184.5679)	0.0000	0.7116	(3.3896)	0.0000	2	(2.6780)	01/06/2025
300345.ZK	12/24/2024	SDB3262681193	(300.00)	0.8463	(259.94)	(253.90)	0.0000	4.3300	(2,184.5679)	0.0000	0.0625	(0.3081)	0.0000	2	(0.2456)	01/06/2025
300345.ZK	12/24/2024	SDB3262681193	(7,000.00)	0.8463	(6,065.38)	(5,924.25)	0.0000	4.3300	(2,184.5679)	0.0000	1.4591	(7.1900)	0.0000	2	(5.7309)	01/06/2025
300345.ZK	12/24/2024	SDB3262681193	(1,300.00)	0.8463	(1,126.43)	(1,100.22)	0.0000	4.3300	(2,184.5679)	0.0000	0.2710	(1.3353)	0.0000	2	(1.0643)	01/06/2025
300345.ZK	12/24/2024	SDB3262681193	(6,200.00)	0.8463	(5,372.19)	(5,247.20)	0.0000	4.3300	(2,184.5679)	0.0000	1.2923	(6.3683)	0.0000	2	(5.0759)	01/06/2025
300345.ZK	12/24/2024	SDB3262681193	(400.00)	0.8463	(346.59)	(338.53)	0.0000	4.3300	(2,184.5679)	0.0000	0.0834	(0.4109)	0.0000	2	(0.3275)	01/06/2025
300345.ZK	12/24/2024	SDB3262681193	(3,800.00)	0.8463	(3,292.64)	(3,216.02)	0.0000	4.3300	(2,184.5679)	0.0000	0.7921	(3.9031)	0.0000	2	(3.1111)	01/06/2025
300345.ZK	12/23/2024	SDB3262681193	(100.00)	0.8408	(84.97)	(84.08)	0.0000	4.3300	(2,184.5679)	0.0000	0.0102	(0.0510)	0.0000	1	(0.0408)	01/06/2025
300345.ZK	12/23/2024	SDB3262681193	(100.00)	0.8408	(90.34)	(84.08)	0.0000	4.3300	(2,184.5679)	0.0000	0.0109	(0.0510)	0.0000	1	(0.0402)	01/06/2025
300345.ZK	12/23/2024	SDB3262681193	(400.00)	0.8408	(359.61)	(336.33)	0.0000	4.3300	(2,184.5679)	0.0000	0.0433	(0.2041)	0.0000	1	(0.1608)	01/06/2025
300345.ZK	12/23/2024	SDB3262681193	(100.00)	0.8408	(91.00)	(84.08)	0.0000	4.3300	(2,184.5679)	0.0000	0.0109	(0.0510)	0.0000	1	(0.0401)	01/06/2025
300345.ZK	12/23/2024	SDB3262681193	(300.00)	0.8408	(275.04)	(252.25)	0.0000	4.3300	(2,184.5679)	0.0000	0.0331	(0.1531)	0.0000	1	(0.1200)	01/06/2025
300345.ZK	12/23/2024	SDB3262681193	(1,000.00)	0.8408	(888.91)	(840.83)	0.0000	4.3300	(2,184.5679)	0.0000	0.1069	(0.5102)	0.0000	1	(0.4033)	01/06/2025
300345.ZK	12/23/2024	SDB3262681193	(3,300.00)	0.8408	(2,957.97)	(2,774.75)	0.0000	4.3300	(2,184.5679)	0.0000	0.3558	(1.6838)	0.0000	1	(1.3280)	01/06/2025
300345.ZK	12/23/2024	SDB3262681193	(300.00)	0.8408	(259.94)	(252.25)	0.0000	4.3300	(2,184.5679)	0.0000	0.0313	(0.1531)	0.0000	1	(0.1218)	01/06/2025
300345.ZK	12/23/2024	SDB3262681193	(7,000.00)	0.8408	(6,065.38)	(5,885.82)	0.0000	4.3300	(2,184.5679)	0.0000	0.7295	(3.5717)	0.0000	1	(2.8421)	01/06/2025
300345.ZK	12/23/2024	SDB3262681193	(1,300.00)	0.8408	(1,126.43)	(1,093.08)	0.0000	4.3300	(2,184.5679)	0.0000	0.1355	(0.6633)	0.0000	1	(0.5278)	01/06/2025
300345.ZK	12/23/2024	SDB3262681193	(6,200.00)	0.8408	(5,372.19)	(5,213.16)	0.0000	4.3300	(2,184.5679)	0.0000	0.6462	(3.1635)	0.0000	1	(2.5173)	01/06/2025
300345.ZK	12/23/2024	SDB3262681193	(400.00)	0.8408	(346.59)	(336.33)	0.0000	4.3300	(2,184.5679)	0.0000	0.0417	(0.2041)	0.0000	1	(0.1624)	01/06/2025
300345.ZK	12/23/2024	SDB3262681193	(3,800.00)	0.8408	(3,292.64)	(3,195.16)	0.0000	4.3300	(2,184.5679)	0.0000	0.3960	(1.9389)	0.0000	1	(1.5429)	01/06/2025
300345.ZK	12/20/2024	SDB3262681193	(100.00)	0.8503	(84.97)	(85.03)	0.0000	4.3300	(2,184.5679)	0.0000	0.0307	(0.1548)	0.0000	3	(0.1241)	01/06/2025
300345.ZK	12/20/2024	SDB3262681193	(100.00)	0.8503	(90.34)	(85.03)	0.0000	4.3300	(2,184.5679)	0.0000	0.0326	(0.1548)	0.0000	3	(0.1222)	01/06/2025
300345.ZK	12/20/2024	SDB3262681193	(400.00)	0.8503	(359.61)	(340.11)	0.0000	4.3300	(2,184.5679)	0.0000	0.1298	(0.6192)	0.0000	3	(0.4894)	01/06/2025
300345.ZK	12/20/2024	SDB3262681193	(100.00)	0.8503	(91.00)	(85.03)	0.0000	4.3300	(2,184.5679)	0.0000	0.0328	(0.1548)	0.0000	3	(0.1220)	01/06/2025
300345.ZK	12/20/2024	SDB3262681193	(300.00)	0.8503	(275.04)	(255.08)	0.0000	4.3300	(2,184.5679)	0.0000	0.0992	(0.4644)	0.0000	3	(0.3651)	01/06/2025
300345.ZK	12/20/2024	SDB3262681193	(1,000.00)	0.8503	(888.91)	(850.26)	0.0000	4.3300	(2,184.5679)	0.0000	0.3207	(1.5479)	0.0000	3	(1.2271)	01/06/2025
300345.ZK	12/20/2024	SDB3262681193	(3,300.00)	0.8503	(2,957.97)	(2,805.87)	0.0000	4.3300	(2,184.5679)	0.0000	1.0673	(5.1080)	0.0000	3	(4.0407)	01/06/2025
300345.ZK	12/20/2024	SDB3262681193	(300.00)	0.8503	(259.94)	(255.08)	0.0000	4.3300	(2,184.5679)	0.0000	0.0938	(0.4644)	0.0000	3	(0.3706)	01/06/2025
300345.ZK	12/20/2024	SDB3262681193	(7,000.00)	0.8503	(6,065.38)	(5,951.85)	0.0000	4.3300	(2,184.5679)	0.0000	2.1886	(10.8352)	0.0000	3	(8.6466)	01/06/2025
300345.ZK	12/20/2024	SDB3262681193	(1,300.00)	0.8503	(1,126.43)	(1,105.34)	0.0000	4.3300	(2,184.5679)	0.0000	0.4065	(2.0122)	0.0000	3	(1.6058)	01/06/2025
300345.ZK	12/20/2024	SDB3262681193	(6,200.00)	0.8503	(5,372.19)	(5,271.64)	0.0000	4.3300	(2,184.5679)	0.0000	1.9385	(9.5969)	0.0000	3	(7.6584)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
HONYU WEAR-RESISTANT NEW MATERIALS CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300345.ZK	12/20/2024	SDB3262681193	(400.00)	0.8503	(346.59)	(340.11)	0.0000	4.3300	(2,184.5679)	0.0000	0.1251	(0.6192)	0.0000	3	(0.4941)	01/06/2025
300345.ZK	12/20/2024	SDB3262681193	(3,800.00)	0.8503	(3,292.64)	(3,231.00)	0.0000	4.3300	(2,184.5679)	0.0000	1.1881	(5.8820)	0.0000	3	(4.6939)	01/06/2025
300345.ZK	12/19/2024	SDB3262681193	(100.00)	0.8920	(90.34)	(89.20)	0.0000	4.5800	(2,185.1239)	0.0000	0.0115	(0.0541)	0.0000	1	(0.0426)	01/06/2025
300345.ZK	12/19/2024	SDB3262681193	(400.00)	0.8920	(359.61)	(356.78)	0.0000	4.5800	(2,185.1239)	0.0000	0.0458	(0.2166)	0.0000	1	(0.1708)	01/06/2025
300345.ZK	12/19/2024	SDB3262681193	(100.00)	0.8920	(91.00)	(89.20)	0.0000	4.5800	(2,185.1239)	0.0000	0.0116	(0.0541)	0.0000	1	(0.0426)	01/06/2025
300345.ZK	12/19/2024	SDB3262681193	(300.00)	0.8920	(275.04)	(267.59)	0.0000	4.5800	(2,185.1239)	0.0000	0.0350	(0.1624)	0.0000	1	(0.1274)	01/06/2025
300345.ZK	12/19/2024	SDB3262681193	(1,000.00)	0.8920	(888.91)	(891.96)	0.0000	4.5800	(2,185.1239)	0.0000	0.1131	(0.5414)	0.0000	1	(0.4283)	01/06/2025
300345.ZK	12/19/2024	SDB3262681193	(3,300.00)	0.8920	(2,957.97)	(2,943.46)	0.0000	4.5800	(2,185.1239)	0.0000	0.3763	(1.7866)	0.0000	1	(1.4103)	01/06/2025
300345.ZK	12/19/2024	SDB3262681193	(300.00)	0.8920	(259.94)	(267.59)	0.0000	4.5800	(2,185.1239)	0.0000	0.0331	(0.1624)	0.0000	1	(0.1293)	01/06/2025
300345.ZK	12/19/2024	SDB3262681193	(7,000.00)	0.8920	(6,065.38)	(6,243.70)	0.0000	4.5800	(2,185.1239)	0.0000	0.7717	(3.7898)	0.0000	1	(3.0181)	01/06/2025
300345.ZK	12/19/2024	SDB3262681193	(1,300.00)	0.8920	(1,126.43)	(1,159.54)	0.0000	4.5800	(2,185.1239)	0.0000	0.1433	(0.7038)	0.0000	1	(0.5605)	01/06/2025
300345.ZK	12/19/2024	SDB3262681193	(6,200.00)	0.8920	(5,372.19)	(5,530.13)	0.0000	4.5800	(2,185.1239)	0.0000	0.6835	(3.3567)	0.0000	1	(2.6732)	01/06/2025
300345.ZK	12/19/2024	SDB3262681193	(400.00)	0.8920	(346.59)	(356.78)	0.0000	4.5800	(2,185.1239)	0.0000	0.0441	(0.2166)	0.0000	1	(0.1725)	01/06/2025
300345.ZK	12/19/2024	SDB3262681193	(3,800.00)	0.8920	(3,292.64)	(3,389.44)	0.0000	4.5800	(2,185.1239)	0.0000	0.4189	(2.0573)	0.0000	1	(1.6384)	01/06/2025
300345.ZK	12/18/2024	SDB3262681193	(100.00)	0.8973	(91.00)	(89.73)	0.0000	4.5800	(2,183.7552)	0.0000	0.0116	(0.0544)	0.0000	1	(0.0429)	01/06/2025
300345.ZK	12/18/2024	SDB3262681193	(300.00)	0.8973	(275.04)	(269.19)	0.0000	4.5800	(2,183.7552)	0.0000	0.0350	(0.1633)	0.0000	1	(0.1283)	01/06/2025
300345.ZK	12/18/2024	SDB3262681193	(1,000.00)	0.8973	(888.91)	(897.29)	0.0000	4.5800	(2,183.7552)	0.0000	0.1131	(0.5443)	0.0000	1	(0.4312)	01/06/2025
300345.ZK	12/18/2024	SDB3262681193	(3,300.00)	0.8973	(2,957.97)	(2,961.04)	0.0000	4.5800	(2,183.7552)	0.0000	0.3763	(1.7962)	0.0000	1	(1.4198)	01/06/2025
300345.ZK	12/18/2024	SDB3262681193	(300.00)	0.8973	(259.94)	(269.19)	0.0000	4.5800	(2,183.7552)	0.0000	0.0331	(0.1633)	0.0000	1	(0.1302)	01/06/2025
300345.ZK	12/18/2024	SDB3262681193	(7,000.00)	0.8973	(6,065.38)	(6,281.00)	0.0000	4.5800	(2,183.7552)	0.0000	0.7717	(3.8100)	0.0000	1	(3.0384)	01/06/2025
300345.ZK	12/18/2024	SDB3262681193	(1,300.00)	0.8973	(1,126.43)	(1,166.47)	0.0000	4.5800	(2,183.7552)	0.0000	0.1433	(0.7076)	0.0000	1	(0.5643)	01/06/2025
300345.ZK	12/18/2024	SDB3262681193	(6,200.00)	0.8973	(5,372.19)	(5,563.17)	0.0000	4.5800	(2,183.7552)	0.0000	0.6835	(3.3746)	0.0000	1	(2.6912)	01/06/2025
300345.ZK	12/18/2024	SDB3262681193	(400.00)	0.8973	(346.59)	(358.91)	0.0000	4.5800	(2,183.7552)	0.0000	0.0441	(0.2177)	0.0000	1	(0.1736)	01/06/2025
300345.ZK	12/18/2024	SDB3262681193	(3,800.00)	0.8973	(3,292.64)	(3,409.69)	0.0000	4.5800	(2,183.7552)	0.0000	0.4189	(2.0683)	0.0000	1	(1.6494)	01/06/2025
300345.ZK	12/17/2024	SDB3262681193	(100.00)	0.9345	(91.00)	(93.45)	0.0000	4.5800	(2,183.7552)	0.0000	0.0116	(0.0567)	0.0000	1	(0.0451)	01/06/2025
300345.ZK	12/17/2024	SDB3262681193	(300.00)	0.9345	(275.04)	(280.34)	0.0000	4.5800	(2,183.7552)	0.0000	0.0350	(0.1701)	0.0000	1	(0.1351)	01/06/2025
300345.ZK	12/17/2024	SDB3262681193	(1,000.00)	0.9345	(888.91)	(934.47)	0.0000	4.5800	(2,183.7552)	0.0000	0.1131	(0.5668)	0.0000	1	(0.4538)	01/06/2025
300345.ZK	12/17/2024	SDB3262681193	(3,300.00)	0.9345	(2,957.97)	(3,083.75)	0.0000	4.5800	(2,183.7552)	0.0000	0.3763	(1.8706)	0.0000	1	(1.4943)	01/06/2025
300345.ZK	12/17/2024	SDB3262681193	(300.00)	0.9345	(259.94)	(280.34)	0.0000	4.5800	(2,183.7552)	0.0000	0.0331	(0.1701)	0.0000	1	(0.1370)	01/06/2025
300345.ZK	12/17/2024	SDB3262681193	(7,000.00)	0.9345	(6,065.38)	(6,541.29)	0.0000	4.5800	(2,183.7552)	0.0000	0.7717	(3.9679)	0.0000	1	(3.1963)	01/06/2025
300345.ZK	12/17/2024	SDB3262681193	(1,300.00)	0.9345	(1,126.43)	(1,214.81)	0.0000	4.5800	(2,183.7552)	0.0000	0.1433	(0.7369)	0.0000	1	(0.5936)	01/06/2025
300345.ZK	12/17/2024	SDB3262681193	(6,200.00)	0.9345	(5,372.19)	(5,793.71)	0.0000	4.5800	(2,183.7552)	0.0000	0.6835	(3.5145)	0.0000	1	(2.8310)	01/06/2025
300345.ZK	12/17/2024	SDB3262681193	(400.00)	0.9345	(346.59)	(373.79)	0.0000	4.5800	(2,183.7552)	0.0000	0.0441	(0.2267)	0.0000	1	(0.1826)	01/06/2025
300345.ZK	12/17/2024	SDB3262681193	(3,800.00)	0.9345	(3,292.64)	(3,550.99)	0.0000	4.5800	(2,183.7552)	0.0000	0.4189	(2.1540)	0.0000	1	(1.7351)	01/06/2025
300345.ZK	12/16/2024	SDB3262681193	(100.00)	0.9509	(91.00)	(95.09)	0.0000	4.5800	(2,183.7552)	0.0000	0.0116	(0.0577)	0.0000	1	(0.0461)	01/06/2025
300345.ZK	12/16/2024	SDB3262681193	(300.00)	0.9509	(275.04)	(285.26)	0.0000	4.5800	(2,183.7552)	0.0000	0.0350	(0.1730)	0.0000	1	(0.1380)	01/06/2025
300345.ZK	12/16/2024	SDB3262681193	(1,000.00)	0.9509	(888.91)	(950.85)	0.0000	4.5800	(2,183.7552)	0.0000	0.1131	(0.5768)	0.0000	1	(0.4637)	01/06/2025
300345.ZK	12/16/2024	SDB3262681193	(3,300.00)	0.9509	(2,957.97)	(3,137.81)	0.0000	4.5800	(2,183.7552)	0.0000	0.3763	(1.9034)	0.0000	1	(1.5271)	01/06/2025
300345.ZK	12/16/2024	SDB3262681193	(300.00)	0.9509	(259.94)	(285.26)	0.0000	4.5800	(2,183.7552)	0.0000	0.0331	(0.1730)	0.0000	1	(0.1400)	01/06/2025
300345.ZK	12/16/2024	SDB3262681193	(7,000.00)	0.9509	(6,065.38)	(6,655.96)	0.0000	4.5800	(2,183.7552)	0.0000	0.7717	(4.0375)	0.0000	1	(3.2658)	01/06/2025
300345.ZK	12/16/2024	SDB3262681193	(1,300.00)	0.9509	(1,126.43)	(1,236.11)	0.0000	4.5800	(2,183.7552)	0.0000	0.1433	(0.7498)	0.0000	1	(0.6065)	01/06/2025
300345.ZK	12/16/2024	SDB3262681193	(6,200.00)	0.9509	(5,372.19)	(5,895.28)	0.0000	4.5800	(2,183.7552)	0.0000	0.6835	(3.5761)	0.0000	1	(2.8926)	01/06/2025
300345.ZK	12/16/2024	SDB3262681193	(400.00)	0.9509	(346.59)	(380.34)	0.0000	4.5800	(2,183.7552)	0.0000	0.0441	(0.2307)	0.0000	1	(0.1866)	01/06/2025
300345.ZK	12/16/2024	SDB3262681193	(3,800.00)	0.9509	(3,292.64)	(3,613.24)	0.0000	4.5800	(2,183.7552)	0.0000	0.4189	(2.1918)	0.0000	1	(1.7729)	01/06/2025
300345.ZK	12/13/2024	SDB3262681193	(100.00)	0.9636	(91.00)	(96.36)	0.0000	4.5800	(2,183.7552)	0.0000	0.0347	(0.1754)	0.0000	3	(0.1406)	01/06/2025
300345.ZK	12/13/2024	SDB3262681193	(300.00)	0.9636	(275.04)	(289.08)	0.0000	4.5800	(2,183.7552)	0.0000	0.1050	(0.5261)	0.0000	3	(0.4211)	01/06/2025
300345.ZK	12/13/2024	SDB3262681193	(1,000.00)	0.9636	(888.91)	(963.59)	0.0000	4.5800	(2,183.7552)	0.0000	0.3393	(1.7535)	0.0000	3	(1.4143)	01/06/2025
300345.ZK	12/13/2024	SDB3262681193	(3,300.00)	0.9636	(2,957.97)	(3,179.84)	0.0000	4.5800	(2,183.7552)	0.0000	1.1290	(5.7867)	0.0000	3	(4.6577)	01/06/2025
300345.ZK	12/13/2024	SDB3262681193	(300.00)	0.9636	(259.94)	(289.08)	0.0000	4.5800	(2,183.7552)	0.0000	0.0992	(0.5261)	0.0000	3	(0.4268)	01/06/2025
300345.ZK	12/13/2024	SDB3262681193	(7,000.00)	0.9636	(6,065.38)	(6,745.12)	0.0000	4.5800	(2,183.7552)	0.0000	2.3150	(12.2747)	0.0000	3	(9.9598)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
HONYU WEAR-RESISTANT NEW MATERIALS CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300345.ZK	12/13/2024	SDB3262681193	(1,300.00)	0.9636	(1,126.43)	(1,252.67)	0.0000	4.5800	(2,183.7552)	0.0000	0.4299	(2.2796)	0.0000	3	(1.8497)	01/06/2025
300345.ZK	12/13/2024	SDB3262681193	(6,200.00)	0.9636	(5,372.19)	(5,974.25)	0.0000	4.5800	(2,183.7552)	0.0000	2.0504	(10.8719)	0.0000	3	(8.8215)	01/06/2025
300345.ZK	12/13/2024	SDB3262681193	(400.00)	0.9636	(346.59)	(385.44)	0.0000	4.5800	(2,183.7552)	0.0000	0.1323	(0.7014)	0.0000	3	(0.5691)	01/06/2025
300345.ZK	12/13/2024	SDB3262681193	(3,800.00)	0.9636	(3,292.64)	(3,661.64)	0.0000	4.5800	(2,183.7552)	0.0000	1.2567	(6.6634)	0.0000	3	(5.4067)	01/06/2025
300345.ZK	12/12/2024	SDB3262681193	(100.00)	0.8983	(91.00)	(89.83)	0.0000	4.5800	(2,183.7552)	0.0000	0.0116	(0.0545)	0.0000	1	(0.0429)	01/06/2025
300345.ZK	12/12/2024	SDB3262681193	(300.00)	0.8983	(275.04)	(269.48)	0.0000	4.5800	(2,183.7552)	0.0000	0.0350	(0.1635)	0.0000	1	(0.1285)	01/06/2025
300345.ZK	12/12/2024	SDB3262681193	(1,000.00)	0.8983	(888.91)	(898.28)	0.0000	4.5800	(2,183.7552)	0.0000	0.1131	(0.5449)	0.0000	1	(0.4318)	01/06/2025
300345.ZK	12/12/2024	SDB3262681193	(3,300.00)	0.8983	(2,957.97)	(2,964.33)	0.0000	4.5800	(2,183.7552)	0.0000	0.3763	(1.7982)	0.0000	1	(1.4218)	01/06/2025
300345.ZK	12/12/2024	SDB3262681193	(300.00)	0.8983	(259.94)	(269.48)	0.0000	4.5800	(2,183.7552)	0.0000	0.0331	(0.1635)	0.0000	1	(0.1304)	01/06/2025
300345.ZK	12/12/2024	SDB3262681193	(7,000.00)	0.8983	(6,065.38)	(6,287.97)	0.0000	4.5800	(2,183.7552)	0.0000	0.7717	(3.8143)	0.0000	1	(3.0426)	01/06/2025
300345.ZK	12/12/2024	SDB3262681193	(1,300.00)	0.8983	(1,126.43)	(1,167.77)	0.0000	4.5800	(2,183.7552)	0.0000	0.1433	(0.7084)	0.0000	1	(0.5651)	01/06/2025
300345.ZK	12/12/2024	SDB3262681193	(6,200.00)	0.8983	(5,372.19)	(5,569.35)	0.0000	4.5800	(2,183.7552)	0.0000	0.6835	(3.3784)	0.0000	1	(2.6949)	01/06/2025
300345.ZK	12/12/2024	SDB3262681193	(400.00)	0.8983	(346.59)	(359.31)	0.0000	4.5800	(2,183.7552)	0.0000	0.0441	(0.2180)	0.0000	1	(0.1739)	01/06/2025
300345.ZK	12/12/2024	SDB3262681193	(3,800.00)	0.8983	(3,292.64)	(3,413.47)	0.0000	4.5800	(2,183.7552)	0.0000	0.4189	(2.0706)	0.0000	1	(1.6517)	01/06/2025
300345.ZK	12/11/2024	SDB3262681193	(100.00)	0.9128	(91.00)	(91.28)	0.0000	4.5800	(2,183.7552)	0.0000	0.0116	(0.0554)	0.0000	1	(0.0438)	01/06/2025
300345.ZK	12/11/2024	SDB3262681193	(300.00)	0.9128	(275.04)	(273.84)	0.0000	4.5800	(2,183.7552)	0.0000	0.0350	(0.1661)	0.0000	1	(0.1311)	01/06/2025
300345.ZK	12/11/2024	SDB3262681193	(1,000.00)	0.9128	(888.91)	(912.81)	0.0000	4.5800	(2,183.7552)	0.0000	0.1131	(0.5537)	0.0000	1	(0.4406)	01/06/2025
300345.ZK	12/11/2024	SDB3262681193	(3,300.00)	0.9128	(2,957.97)	(3,012.27)	0.0000	4.5800	(2,183.7552)	0.0000	0.3763	(1.8272)	0.0000	1	(1.4509)	01/06/2025
300345.ZK	12/11/2024	SDB3262681193	(300.00)	0.9128	(259.94)	(273.84)	0.0000	4.5800	(2,183.7552)	0.0000	0.0331	(0.1661)	0.0000	1	(0.1330)	01/06/2025
300345.ZK	12/11/2024	SDB3262681193	(7,000.00)	0.9128	(6,065.38)	(6,389.66)	0.0000	4.5800	(2,183.7552)	0.0000	0.7717	(3.8760)	0.0000	1	(3.1043)	01/06/2025
300345.ZK	12/11/2024	SDB3262681193	(1,300.00)	0.9128	(1,126.43)	(1,186.65)	0.0000	4.5800	(2,183.7552)	0.0000	0.1433	(0.7198)	0.0000	1	(0.5765)	01/06/2025
300345.ZK	12/11/2024	SDB3262681193	(6,200.00)	0.9128	(5,372.19)	(5,659.41)	0.0000	4.5800	(2,183.7552)	0.0000	0.6835	(3.4330)	0.0000	1	(2.7495)	01/06/2025
300345.ZK	12/11/2024	SDB3262681193	(400.00)	0.9128	(346.59)	(365.12)	0.0000	4.5800	(2,183.7552)	0.0000	0.0441	(0.2215)	0.0000	1	(0.1774)	01/06/2025
300345.ZK	12/11/2024	SDB3262681193	(3,800.00)	0.9128	(3,292.64)	(3,468.67)	0.0000	4.5800	(2,183.7552)	0.0000	0.4189	(2.1041)	0.0000	1	(1.6852)	01/06/2025
300345.ZK	12/10/2024	SDB3262681193	(100.00)	0.9168	(91.00)	(91.68)	0.0000	4.5800	(2,183.7552)	0.0000	0.0116	(0.0556)	0.0000	1	(0.0440)	01/06/2025
300345.ZK	12/10/2024	SDB3262681193	(300.00)	0.9168	(275.04)	(275.03)	0.0000	4.5800	(2,183.7552)	0.0000	0.0350	(0.1668)	0.0000	1	(0.1318)	01/06/2025
300345.ZK	12/10/2024	SDB3262681193	(1,000.00)	0.9168	(888.91)	(916.76)	0.0000	4.5800	(2,183.7552)	0.0000	0.1131	(0.5561)	0.0000	1	(0.4430)	01/06/2025
300345.ZK	12/10/2024	SDB3262681193	(3,300.00)	0.9168	(2,957.97)	(3,025.32)	0.0000	4.5800	(2,183.7552)	0.0000	0.3763	(1.8352)	0.0000	1	(1.4588)	01/06/2025
300345.ZK	12/10/2024	SDB3262681193	(300.00)	0.9168	(259.94)	(275.03)	0.0000	4.5800	(2,183.7552)	0.0000	0.0331	(0.1668)	0.0000	1	(0.1338)	01/06/2025
300345.ZK	12/10/2024	SDB3262681193	(7,000.00)	0.9168	(6,065.38)	(6,417.34)	0.0000	4.5800	(2,183.7552)	0.0000	0.7717	(3.8928)	0.0000	1	(3.1211)	01/06/2025
300345.ZK	12/10/2024	SDB3262681193	(1,300.00)	0.9168	(1,126.43)	(1,191.79)	0.0000	4.5800	(2,183.7552)	0.0000	0.1433	(0.7229)	0.0000	1	(0.5796)	01/06/2025
300345.ZK	12/10/2024	SDB3262681193	(6,200.00)	0.9168	(5,372.19)	(5,683.93)	0.0000	4.5800	(2,183.7552)	0.0000	0.6835	(3.4479)	0.0000	1	(2.7644)	01/06/2025
300345.ZK	12/10/2024	SDB3262681193	(400.00)	0.9168	(346.59)	(366.71)	0.0000	4.5800	(2,183.7552)	0.0000	0.0441	(0.2224)	0.0000	1	(0.1783)	01/06/2025
300345.ZK	12/10/2024	SDB3262681193	(3,800.00)	0.9168	(3,292.64)	(3,483.70)	0.0000	4.5800	(2,183.7552)	0.0000	0.4189	(2.1132)	0.0000	1	(1.6943)	01/06/2025
300345.ZK	12/09/2024	SDB3262681193	(100.00)	0.9197	(91.00)	(91.97)	0.0000	4.5800	(2,183.7552)	0.0000	0.0116	(0.0558)	0.0000	1	(0.0442)	01/06/2025
300345.ZK	12/09/2024	SDB3262681193	(300.00)	0.9197	(275.04)	(275.91)	0.0000	4.5800	(2,183.7552)	0.0000	0.0350	(0.1674)	0.0000	1	(0.1324)	01/06/2025
300345.ZK	12/09/2024	SDB3262681193	(1,000.00)	0.9197	(888.91)	(919.70)	0.0000	4.5800	(2,183.7552)	0.0000	0.1131	(0.5579)	0.0000	1	(0.4448)	01/06/2025
300345.ZK	12/09/2024	SDB3262681193	(3,300.00)	0.9197	(2,957.97)	(3,035.00)	0.0000	4.5800	(2,183.7552)	0.0000	0.3763	(1.8410)	0.0000	1	(1.4647)	01/06/2025
300345.ZK	12/09/2024	SDB3262681193	(300.00)	0.9197	(259.94)	(275.91)	0.0000	4.5800	(2,183.7552)	0.0000	0.0331	(0.1674)	0.0000	1	(0.1343)	01/06/2025
300345.ZK	12/09/2024	SDB3262681193	(7,000.00)	0.9197	(6,065.38)	(6,437.89)	0.0000	4.5800	(2,183.7552)	0.0000	0.7717	(3.9052)	0.0000	1	(3.1336)	01/06/2025
300345.ZK	12/09/2024	SDB3262681193	(1,300.00)	0.9197	(1,126.43)	(1,195.61)	0.0000	4.5800	(2,183.7552)	0.0000	0.1433	(0.7253)	0.0000	1	(0.5819)	01/06/2025
300345.ZK	12/09/2024	SDB3262681193	(6,200.00)	0.9197	(5,372.19)	(5,702.13)	0.0000	4.5800	(2,183.7552)	0.0000	0.6835	(3.4589)	0.0000	1	(2.7754)	01/06/2025
300345.ZK	12/09/2024	SDB3262681193	(400.00)	0.9197	(346.59)	(367.88)	0.0000	4.5800	(2,183.7552)	0.0000	0.0441	(0.2232)	0.0000	1	(0.1791)	01/06/2025
300345.ZK	12/09/2024	SDB3262681193	(3,800.00)	0.9197	(3,292.64)	(3,494.85)	0.0000	4.5800	(2,183.7552)	0.0000	0.4189	(2.1200)	0.0000	1	(1.7011)	01/06/2025
300345.ZK	12/06/2024	SDB3262681193	(1,000.00)	0.9014	(888.91)	(901.43)	0.0000	4.5800	(2,182.6180)	0.0000	0.3393	(1.6396)	0.0000	3	(1.3003)	01/06/2025
300345.ZK	12/06/2024	SDB3262681193	(3,300.00)	0.9014	(2,957.97)	(2,974.73)	0.0000	4.5800	(2,182.6180)	0.0000	1.1290	(5.4106)	0.0000	3	(4.2816)	01/06/2025
300345.ZK	12/06/2024	SDB3262681193	(300.00)	0.9014	(259.94)	(270.43)	0.0000	4.5800	(2,182.6180)	0.0000	0.0992	(0.4919)	0.0000	3	(0.3927)	01/06/2025
300345.ZK	12/06/2024	SDB3262681193	(7,000.00)	0.9014	(6,065.38)	(6,310.02)	0.0000	4.5800	(2,182.6180)	0.0000	2.3150	(11.4770)	0.0000	3	(9.1620)	01/06/2025
300345.ZK	12/06/2024	SDB3262681193	(1,300.00)	0.9014	(1,126.43)	(1,171.86)	0.0000	4.5800	(2,182.6180)	0.0000	0.4299	(2.1314)	0.0000	3	(1.7015)	01/06/2025
300345.ZK	12/06/2024	SDB3262681193	(6,200.00)	0.9014	(5,372.19)	(5,588.88)	0.0000	4.5800	(2,182.6180)	0.0000	2.0504	(10.1653)	0.0000	3	(8.1149)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
HONYU WEAR-RESISTANT NEW MATERIALS CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300345.ZK	12/06/2024	SDB3262681193	(400.00)	0.9014	(346.59)	(360.57)	0.0000	4.5800	(2,182.6180)	0.0000	0.1323	(0.6558)	0.0000	3	(0.5235)	01/06/2025
300345.ZK	12/06/2024	SDB3262681193	(3,800.00)	0.9014	(3,292.64)	(3,425.44)	0.0000	4.5800	(2,182.6180)	0.0000	1.2567	(6.2304)	0.0000	3	(4.9737)	01/06/2025
300345.ZK	12/05/2024	SDB3262681193	(300.00)	0.8893	(259.94)	(266.79)	0.0000	4.5800	(2,167.3684)	0.0000	0.0331	(0.1606)	0.0000	1	(0.1276)	01/06/2025
300345.ZK	12/05/2024	SDB3262681193	(7,000.00)	0.8893	(6,065.38)	(6,225.17)	0.0000	4.5800	(2,167.3684)	0.0000	0.7717	(3.7478)	0.0000	1	(2.9762)	01/06/2025
300345.ZK	12/05/2024	SDB3262681193	(1,300.00)	0.8893	(1,126.43)	(1,156.10)	0.0000	4.5800	(2,167.3684)	0.0000	0.1433	(0.6960)	0.0000	1	(0.5527)	01/06/2025
300345.ZK	12/05/2024	SDB3262681193	(6,200.00)	0.8893	(5,372.19)	(5,513.72)	0.0000	4.5800	(2,167.3684)	0.0000	0.6835	(3.3195)	0.0000	1	(2.6361)	01/06/2025
300345.ZK	12/05/2024	SDB3262681193	(400.00)	0.8893	(346.59)	(355.72)	0.0000	4.5800	(2,167.3684)	0.0000	0.0441	(0.2142)	0.0000	1	(0.1701)	01/06/2025
300345.ZK	12/05/2024	SDB3262681193	(3,800.00)	0.8893	(3,292.64)	(3,379.38)	0.0000	4.5800	(2,167.3684)	0.0000	0.4189	(2.0345)	0.0000	1	(1.6156)	01/06/2025
300345.ZK	12/04/2024	SDB3262681193	(300.00)	0.8665	(259.94)	(259.94)	0.0000	4.5800	(2,167.3684)	0.0000	0.0331	(0.1565)	0.0000	1	(0.1234)	01/06/2025
300345.ZK	12/04/2024	SDB3262681193	(7,000.00)	0.8665	(6,065.38)	(6,065.38)	0.0000	4.5800	(2,167.3684)	0.0000	0.7717	(3.6516)	0.0000	1	(2.8800)	01/06/2025
300345.ZK	12/04/2024	SDB3262681193	(1,300.00)	0.8665	(1,126.43)	(1,126.43)	0.0000	4.5800	(2,167.3684)	0.0000	0.1433	(0.6782)	0.0000	1	(0.5349)	01/06/2025
300345.ZK	12/04/2024	SDB3262681193	(6,200.00)	0.8665	(5,372.19)	(5,372.19)	0.0000	4.5800	(2,167.3684)	0.0000	0.6835	(3.2343)	0.0000	1	(2.5508)	01/06/2025
300345.ZK	12/04/2024	SDB3262681193	(400.00)	0.8665	(346.59)	(346.59)	0.0000	4.5800	(2,167.3684)	0.0000	0.0441	(0.2087)	0.0000	1	(0.1646)	01/06/2025
300345.ZK	12/04/2024	SDB3262681193	(3,800.00)	0.8665	(3,292.64)	(3,292.64)	0.0000	4.5800	(2,167.3684)	0.0000	0.4189	(1.9823)	0.0000	1	(1.5634)	01/06/2025
TOTAL HONYU WEAR-RESISTANT NEW MATERIALS CO., LTD. CMN CLASS A SERIES NORTHBOUND											58.7914	(292.8409)	0.0000		(234.0494)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
HOSHINE SILICON INDUSTRY CO.,LTD. CMN CLASS A SERIES NORTHBOUND																
603260.SH	01/03/2025	SDB3260123629	(4,300.00)	7.6626	(35,149.57)	(32,949.31)	0.0000	4.3300	(1,762.4729)	0.0000	12.6831	(48.3936)	0.0000	3	(35.7104)	01/06/2025
603260.SH	01/03/2025	SDB3260123629	(4,200.00)	7.6626	(34,269.24)	(32,183.05)	0.0000	4.3300	(1,762.4729)	0.0000	12.3655	(47.2681)	0.0000	3	(34.9026)	01/06/2025
603260.SH	01/03/2025	SDB3260123629	(3,900.00)	7.6626	(31,906.70)	(29,884.26)	0.0000	4.3300	(1,762.4729)	0.0000	11.5130	(43.8918)	0.0000	3	(32.3788)	01/06/2025
603260.SH	01/03/2025	SDB3260123629	(1,700.00)	7.6626	(13,915.01)	(13,026.47)	0.0000	4.3300	(1,762.4729)	0.0000	5.0210	(19.1323)	0.0000	3	(14.1113)	01/06/2025
603260.SH	01/03/2025	SDB3260123629	(100.00)	7.6626	(819.50)	(766.26)	0.0000	4.3300	(1,762.4729)	0.0000	0.2957	(1.1254)	0.0000	3	(0.8297)	01/06/2025
603260.SH	01/03/2025	SDB3260123629	(200.00)	7.6626	(1,634.62)	(1,532.53)	0.0000	4.3300	(1,762.4729)	0.0000	0.5898	(2.2509)	0.0000	3	(1.6610)	01/06/2025
603260.SH	01/03/2025	SDB3260123629	(200.00)	7.6626	(1,626.14)	(1,532.53)	0.0000	4.3300	(1,762.4729)	0.0000	0.5868	(2.2509)	0.0000	3	(1.6641)	01/06/2025
603260.SH	01/03/2025	SDB3260123629	(100.00)	7.6626	(799.73)	(766.26)	0.0000	4.3300	(1,762.4729)	0.0000	0.2886	(1.1254)	0.0000	3	(0.8369)	01/06/2025
603260.SH	01/03/2025	SDB3260123629	(900.00)	7.6626	(7,235.50)	(6,896.37)	0.0000	4.3300	(1,762.4729)	0.0000	2.6108	(10.1289)	0.0000	3	(7.5181)	01/06/2025
603260.SH	01/03/2025	SDB3260123629	(900.00)	7.6626	(7,252.47)	(6,896.37)	0.0000	4.3300	(1,762.4729)	0.0000	2.6169	(10.1289)	0.0000	3	(7.5120)	01/06/2025
603260.SH	01/03/2025	SDB3260123629	(3,300.00)	7.6626	(26,676.34)	(25,286.68)	0.0000	4.3300	(1,762.4729)	0.0000	9.6257	(37.1392)	0.0000	3	(27.5135)	01/06/2025
603260.SH	01/03/2025	SDB3260123629	(2,000.00)	7.6626	(16,066.27)	(15,325.26)	0.0000	4.3300	(1,762.4729)	0.0000	5.7972	(22.5086)	0.0000	3	(16.7114)	01/06/2025
603260.SH	01/03/2025	SDB3260123629	(100.00)	7.6626	(807.61)	(766.26)	0.0000	4.3300	(1,762.4729)	0.0000	0.2914	(1.1254)	0.0000	3	(0.8340)	01/06/2025
603260.SH	01/03/2025	SDB3260123629	(500.00)	7.6626	(4,149.95)	(3,831.32)	0.0000	4.3300	(1,762.4729)	0.0000	1.4974	(5.6272)	0.0000	3	(4.1297)	01/06/2025
603260.SH	01/03/2025	SDB3260123629	(1,200.00)	7.6626	(9,989.68)	(9,195.16)	0.0000	4.3300	(1,762.4729)	0.0000	3.6046	(13.5052)	0.0000	3	(9.9006)	01/06/2025
603260.SH	01/03/2025	SDB3260123629	(100.00)	7.6626	(819.46)	(766.26)	0.0000	4.3300	(1,762.4729)	0.0000	0.2957	(1.1254)	0.0000	3	(0.8297)	01/06/2025
603260.SH	01/03/2025	SDB3260123629	(3,500.00)	7.6626	(28,993.71)	(26,819.21)	0.0000	4.3300	(1,762.4729)	0.0000	10.4619	(39.3901)	0.0000	3	(28.9282)	01/06/2025
603260.SH	01/03/2025	SDB3260123629	(3,000.00)	7.6626	(24,802.50)	(22,987.89)	0.0000	4.3300	(1,762.4729)	0.0000	8.9496	(33.7629)	0.0000	3	(24.8134)	01/06/2025
603260.SH	01/03/2025	SDB3260123629	(1,200.00)	7.6626	(9,748.98)	(9,195.16)	0.0000	4.3300	(1,762.4729)	0.0000	3.5178	(13.5052)	0.0000	3	(9.9874)	01/06/2025
603260.SH	01/03/2025	SDB3260123629	(100.00)	7.6626	(802.11)	(766.26)	0.0000	4.3300	(1,762.4729)	0.0000	0.2894	(1.1254)	0.0000	3	(0.8360)	01/06/2025
603260.SH	01/03/2025	SDB3260123629	(2,000.00)	7.6626	(16,139.03)	(15,325.26)	0.0000	4.3300	(1,762.4729)	0.0000	5.8235	(22.5086)	0.0000	3	(16.6851)	01/06/2025
603260.SH	01/03/2025	SDB3260123629	(400.00)	7.6626	(3,266.93)	(3,065.05)	0.0000	4.3300	(1,762.4729)	0.0000	1.1788	(4.5017)	0.0000	3	(3.3229)	01/06/2025
603260.SH	01/03/2025	SDB3260123629	(100.00)	7.6626	(816.73)	(766.26)	0.0000	4.3300	(1,762.4729)	0.0000	0.2947	(1.1254)	0.0000	3	(0.8307)	01/06/2025
603260.SH	01/03/2025	SDB3260123629	(100.00)	7.6626	(816.73)	(766.26)	0.0000	4.3300	(1,762.4729)	0.0000	0.2947	(1.1254)	0.0000	3	(0.8307)	01/06/2025
603260.SH	01/03/2025	SDB3260123629	(3,800.00)	7.6626	(31,035.84)	(29,118.00)	0.0000	4.3300	(1,762.4729)	0.0000	11.1988	(42.7664)	0.0000	3	(31.5676)	01/06/2025
603260.SH	01/03/2025	SDB3260123629	(600.00)	7.6626	(4,900.40)	(4,597.58)	0.0000	4.3300	(1,762.4729)	0.0000	1.7682	(6.7526)	0.0000	3	(4.9844)	01/06/2025
603260.SH	01/03/2025	SDB3260123629	(2,300.00)	7.6626	(18,784.85)	(17,624.05)	0.0000	4.3300	(1,762.4729)	0.0000	6.7782	(25.8849)	0.0000	3	(19.1067)	01/06/2025
603260.SH	01/03/2025	SDB3260123629	(1,100.00)	7.6626	(8,984.06)	(8,428.89)	0.0000	4.3300	(1,762.4729)	0.0000	3.2417	(12.3797)	0.0000	3	(9.1380)	01/06/2025
603260.SH	01/03/2025	SDB3260123629	(12,900.00)	7.6626	(105,358.52)	(98,847.94)	0.0000	4.3300	(1,762.4729)	0.0000	38.0169	(145.1807)	0.0000	3	(107.1638)	01/06/2025
603260.SH	01/03/2025	SDB3260123629	(7,400.00)	7.6626	(60,438.22)	(56,703.47)	0.0000	4.3300	(1,762.4729)	0.0000	21.8081	(83.2819)	0.0000	3	(61.4738)	01/06/2025
603260.SH	01/03/2025	SDB3260123629	(1,500.00)	7.6626	(12,250.99)	(11,493.95)	0.0000	4.3300	(1,762.4729)	0.0000	4.4206	(16.8815)	0.0000	3	(12.4609)	01/06/2025
603260.SH	01/03/2025	SDB3260123629	(400.00)	7.6626	(3,266.93)	(3,065.05)	0.0000	4.3300	(1,762.4729)	0.0000	1.1788	(4.5017)	0.0000	3	(3.3229)	01/06/2025
603260.SH	01/03/2025	SDB3260123629	(2,200.00)	7.6626	(17,968.12)	(16,857.79)	0.0000	4.3300	(1,762.4729)	0.0000	6.4835	(24.7595)	0.0000	3	(18.2760)	01/06/2025
603260.SH	01/03/2025	SDB3260123629	(300.00)	7.6626	(2,450.20)	(2,298.79)	0.0000	4.3300	(1,762.4729)	0.0000	0.8841	(3.3763)	0.0000	3	(2.4922)	01/06/2025
603260.SH	01/03/2025	SDB3260123629	(200.00)	7.6626	(1,633.47)	(1,532.53)	0.0000	4.3300	(1,762.4729)	0.0000	0.5894	(2.2509)	0.0000	3	(1.6615)	01/06/2025
603260.SH	01/03/2025	SDB3260123629	(300.00)	7.6626	(2,450.20)	(2,298.79)	0.0000	4.3300	(1,762.4729)	0.0000	0.8841	(3.3763)	0.0000	3	(2.4922)	01/06/2025
603260.SH	01/03/2025	SDB3260123629	(1,000.00)	7.6626	(8,167.33)	(7,662.63)	0.0000	4.3300	(1,762.4729)	0.0000	2.9470	(11.2543)	0.0000	3	(8.3073)	01/06/2025
603260.SH	01/03/2025	SDB3260123629	(300.00)	7.6626	(2,450.20)	(2,298.79)	0.0000	4.3300	(1,762.4729)	0.0000	0.8841	(3.3763)	0.0000	3	(2.4922)	01/06/2025
603260.SH	01/03/2025	SDB3260123629	(3,600.00)	7.6626	(29,402.38)	(27,585.47)	0.0000	4.3300	(1,762.4729)	0.0000	10.6094	(40.5155)	0.0000	3	(29.9062)	01/06/2025
603260.SH	01/03/2025	SDB3260123629	(17,300.00)	7.6626	(141,294.76)	(132,563.52)	0.0000	4.3300	(1,762.4729)	0.0000	50.9839	(194.6997)	0.0000	3	(143.7158)	01/06/2025
603260.SH	01/03/2025	SDB3260123629	(17,600.00)	7.6626	(143,744.96)	(134,862.31)	0.0000	4.3300	(1,762.4729)	0.0000	51.8680	(198.0760)	0.0000	3	(146.2080)	01/06/2025
603260.SH	01/03/2025	SDB3260123629	(800.00)	7.6626	(6,533.86)	(6,130.10)	0.0000	4.3300	(1,762.4729)	0.0000	2.3576	(9.0035)	0.0000	3	(6.6458)	01/06/2025
603260.SH	01/03/2025	SDB3260123629	(8,100.00)	7.6626	(66,155.35)	(62,067.31)	0.0000	4.3300	(1,762.4729)	0.0000	23.8711	(91.1600)	0.0000	3	(67.2889)	01/06/2025
603260.SH	01/03/2025	SDB3260123629	(400.00)	7.6626	(3,266.93)	(3,065.05)	0.0000	4.3300	(1,762.4729)	0.0000	1.1788	(4.5017)	0.0000	3	(3.3229)	01/06/2025
603260.SH	01/03/2025	SDB3260123629	(6,100.00)	7.6626	(49,820.69)	(46,742.05)	0.0000	4.3300	(1,762.4729)	0.0000	17.9770	(68.6513)	0.0000	3	(50.6744)	01/06/2025
603260.SH	01/03/2025	SDB3260123629	(3,000.00)	7.6626	(24,501.98)	(22,987.89)	0.0000	4.3300	(1,762.4729)	0.0000	8.8411	(33.7629)	0.0000	3	(24.9218)	01/06/2025
603260.SH	01/03/2025	SDB3260123629	(200.00)	7.6626	(1,633.47)	(1,532.53)	0.0000	4.3300	(1,762.4729)	0.0000	0.5894	(2.2509)	0.0000	3	(1.6615)	01/06/2025
603260.SH	01/03/2025	SDB3260123629	(1,900.00)	7.6626	(15,517.92)	(14,559.00)	0.0000	4.3300	(1,762.4729)	0.0000	5.5994	(21.3832)	0.0000	3	(15.7838)	01/06/2025
603260.SH	01/03/2025	SDB3260123629	(300.00)	7.6626	(2,450.20)	(2,298.79)	0.0000	4.3300	(1,762.4729)	0.0000	0.8841	(3.3763)	0.0000	3	(2.4922)	01/06/2025
603260.SH	01/03/2025	SDB3260123629	(200.00)	7.6626	(1,633.47)	(1,532.53)	0.0000	4.3300	(1,762.4729)	0.0000	0.5894	(2.2509)	0.0000	3	(1.6615)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
HOSHINE SILICON INDUSTRY CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603260.SH	01/03/2025	SDB3260123629	(300.00)	7.6626	(2,450.20)	(2,298.79)	0.0000	4.3300	(1,762.4729)	0.0000	0.8841	(3.3763)	0.0000	3	(2.4922)	01/06/2025
603260.SH	01/03/2025	SDB3260123629	(2,200.00)	7.6626	(17,968.12)	(16,857.79)	0.0000	4.3300	(1,762.4729)	0.0000	6.4835	(24.7595)	0.0000	3	(18.2760)	01/06/2025
603260.SH	01/03/2025	SDB3260123629	(4,600.00)	7.6626	(37,569.70)	(35,248.10)	0.0000	4.3300	(1,762.4729)	0.0000	13.5564	(51.7699)	0.0000	3	(38.2135)	01/06/2025
603260.SH	01/03/2025	SDB3260123629	(300.00)	7.6626	(2,450.20)	(2,298.79)	0.0000	4.3300	(1,762.4729)	0.0000	0.8841	(3.3763)	0.0000	3	(2.4922)	01/06/2025
603260.SH	01/03/2025	SDB3260123629	(200.00)	7.6626	(1,633.47)	(1,532.53)	0.0000	4.3300	(1,762.4729)	0.0000	0.5894	(2.2509)	0.0000	3	(1.6615)	01/06/2025
603260.SH	01/03/2025	SDB3260123629	(100.00)	7.6626	(816.73)	(766.26)	0.0000	4.3300	(1,762.4729)	0.0000	0.2947	(1.1254)	0.0000	3	(0.8307)	01/06/2025
603260.SH	01/03/2025	SDB3260123629	(2,100.00)	7.6626	(17,151.39)	(16,091.53)	0.0000	4.3300	(1,762.4729)	0.0000	6.1888	(23.6341)	0.0000	3	(17.4453)	01/06/2025
603260.SH	01/03/2025	SDB3260123629	(600.00)	7.6626	(4,900.40)	(4,597.58)	0.0000	4.3300	(1,762.4729)	0.0000	1.7682	(6.7526)	0.0000	3	(4.9844)	01/06/2025
603260.SH	01/03/2025	SDB3260123629	(400.00)	7.6626	(3,266.93)	(3,065.05)	0.0000	4.3300	(1,762.4729)	0.0000	1.1788	(4.5017)	0.0000	3	(3.3229)	01/06/2025
603260.SH	01/02/2025	SDB3260123629	(4,300.00)	7.7169	(35,149.57)	(33,182.67)	0.0000	4.3300	(1,762.4729)	0.0000	4.2277	(16.2454)	0.0000	1	(12.0177)	01/06/2025
603260.SH	01/02/2025	SDB3260123629	(4,200.00)	7.7169	(34,269.24)	(32,410.98)	0.0000	4.3300	(1,762.4729)	0.0000	4.1218	(15.8676)	0.0000	1	(11.7458)	01/06/2025
603260.SH	01/02/2025	SDB3260123629	(3,900.00)	7.7169	(31,906.70)	(30,095.91)	0.0000	4.3300	(1,762.4729)	0.0000	3.8377	(14.7342)	0.0000	1	(10.8966)	01/06/2025
603260.SH	01/02/2025	SDB3260123629	(1,700.00)	7.7169	(13,915.01)	(13,118.73)	0.0000	4.3300	(1,762.4729)	0.0000	1.6737	(6.4226)	0.0000	1	(4.7489)	01/06/2025
603260.SH	01/02/2025	SDB3260123629	(100.00)	7.7169	(819.50)	(771.69)	0.0000	4.3300	(1,762.4729)	0.0000	0.0986	(0.3778)	0.0000	1	(0.2792)	01/06/2025
603260.SH	01/02/2025	SDB3260123629	(200.00)	7.7169	(1,634.62)	(1,543.38)	0.0000	4.3300	(1,762.4729)	0.0000	0.1966	(0.7556)	0.0000	1	(0.5590)	01/06/2025
603260.SH	01/02/2025	SDB3260123629	(200.00)	7.7169	(1,626.14)	(1,543.38)	0.0000	4.3300	(1,762.4729)	0.0000	0.1956	(0.7556)	0.0000	1	(0.5600)	01/06/2025
603260.SH	01/02/2025	SDB3260123629	(100.00)	7.7169	(799.73)	(771.69)	0.0000	4.3300	(1,762.4729)	0.0000	0.0962	(0.3778)	0.0000	1	(0.2816)	01/06/2025
603260.SH	01/02/2025	SDB3260123629	(900.00)	7.7169	(7,235.50)	(6,945.21)	0.0000	4.3300	(1,762.4729)	0.0000	0.8703	(3.4002)	0.0000	1	(2.5299)	01/06/2025
603260.SH	01/02/2025	SDB3260123629	(900.00)	7.7169	(7,252.47)	(6,945.21)	0.0000	4.3300	(1,762.4729)	0.0000	0.8723	(3.4002)	0.0000	1	(2.5279)	01/06/2025
603260.SH	01/02/2025	SDB3260123629	(3,300.00)	7.7169	(26,676.34)	(25,465.77)	0.0000	4.3300	(1,762.4729)	0.0000	3.2086	(12.4674)	0.0000	1	(9.2589)	01/06/2025
603260.SH	01/02/2025	SDB3260123629	(2,000.00)	7.7169	(16,066.27)	(15,433.80)	0.0000	4.3300	(1,762.4729)	0.0000	1.9324	(7.5560)	0.0000	1	(5.6236)	01/06/2025
603260.SH	01/02/2025	SDB3260123629	(100.00)	7.7169	(807.61)	(771.69)	0.0000	4.3300	(1,762.4729)	0.0000	0.0971	(0.3778)	0.0000	1	(0.2807)	01/06/2025
603260.SH	01/02/2025	SDB3260123629	(500.00)	7.7169	(4,149.95)	(3,858.45)	0.0000	4.3300	(1,762.4729)	0.0000	0.4991	(1.8890)	0.0000	1	(1.3899)	01/06/2025
603260.SH	01/02/2025	SDB3260123629	(1,200.00)	7.7169	(9,989.68)	(9,260.28)	0.0000	4.3300	(1,762.4729)	0.0000	1.2015	(4.5336)	0.0000	1	(3.3321)	01/06/2025
603260.SH	01/02/2025	SDB3260123629	(100.00)	7.7169	(819.46)	(771.69)	0.0000	4.3300	(1,762.4729)	0.0000	0.0986	(0.3778)	0.0000	1	(0.2792)	01/06/2025
603260.SH	01/02/2025	SDB3260123629	(3,500.00)	7.7169	(28,993.71)	(27,009.15)	0.0000	4.3300	(1,762.4729)	0.0000	3.4873	(13.2230)	0.0000	1	(9.7357)	01/06/2025
603260.SH	01/02/2025	SDB3260123629	(3,000.00)	7.7169	(24,802.50)	(23,150.70)	0.0000	4.3300	(1,762.4729)	0.0000	2.9832	(11.3340)	0.0000	1	(8.3508)	01/06/2025
603260.SH	01/02/2025	SDB3260123629	(1,200.00)	7.7169	(9,748.98)	(9,260.28)	0.0000	4.3300	(1,762.4729)	0.0000	1.1726	(4.5336)	0.0000	1	(3.3610)	01/06/2025
603260.SH	01/02/2025	SDB3260123629	(100.00)	7.7169	(802.11)	(771.69)	0.0000	4.3300	(1,762.4729)	0.0000	0.0965	(0.3778)	0.0000	1	(0.2813)	01/06/2025
603260.SH	01/02/2025	SDB3260123629	(2,000.00)	7.7169	(16,139.03)	(15,433.80)	0.0000	4.3300	(1,762.4729)	0.0000	1.9412	(7.5560)	0.0000	1	(5.6148)	01/06/2025
603260.SH	01/02/2025	SDB3260123629	(400.00)	7.7169	(3,266.93)	(3,086.76)	0.0000	4.3300	(1,762.4729)	0.0000	0.3929	(1.5112)	0.0000	1	(1.1183)	01/06/2025
603260.SH	01/02/2025	SDB3260123629	(100.00)	7.7169	(816.73)	(771.69)	0.0000	4.3300	(1,762.4729)	0.0000	0.0982	(0.3778)	0.0000	1	(0.2796)	01/06/2025
603260.SH	01/02/2025	SDB3260123629	(100.00)	7.7169	(816.73)	(771.69)	0.0000	4.3300	(1,762.4729)	0.0000	0.0982	(0.3778)	0.0000	1	(0.2796)	01/06/2025
603260.SH	01/02/2025	SDB3260123629	(3,800.00)	7.7169	(31,035.84)	(29,324.22)	0.0000	4.3300	(1,762.4729)	0.0000	3.7329	(14.3564)	0.0000	1	(10.6235)	01/06/2025
603260.SH	01/02/2025	SDB3260123629	(600.00)	7.7169	(4,900.40)	(4,630.14)	0.0000	4.3300	(1,762.4729)	0.0000	0.5894	(2.2668)	0.0000	1	(1.6774)	01/06/2025
603260.SH	01/02/2025	SDB3260123629	(2,300.00)	7.7169	(18,784.85)	(17,748.87)	0.0000	4.3300	(1,762.4729)	0.0000	2.2594	(8.6894)	0.0000	1	(6.4300)	01/06/2025
603260.SH	01/02/2025	SDB3260123629	(1,100.00)	7.7169	(8,984.06)	(8,488.59)	0.0000	4.3300	(1,762.4729)	0.0000	1.0806	(4.1558)	0.0000	1	(3.0752)	01/06/2025
603260.SH	01/02/2025	SDB3260123629	(12,900.00)	7.7169	(105,358.52)	(99,548.02)	0.0000	4.3300	(1,762.4729)	0.0000	12.6723	(48.7363)	0.0000	1	(36.0640)	01/06/2025
603260.SH	01/02/2025	SDB3260123629	(7,400.00)	7.7169	(60,438.22)	(57,105.07)	0.0000	4.3300	(1,762.4729)	0.0000	7.2694	(27.9573)	0.0000	1	(20.6879)	01/06/2025
603260.SH	01/02/2025	SDB3260123629	(1,500.00)	7.7169	(12,250.99)	(11,575.35)	0.0000	4.3300	(1,762.4729)	0.0000	1.4735	(5.6670)	0.0000	1	(4.1935)	01/06/2025
603260.SH	01/02/2025	SDB3260123629	(400.00)	7.7169	(3,266.93)	(3,086.76)	0.0000	4.3300	(1,762.4729)	0.0000	0.3929	(1.5112)	0.0000	1	(1.1183)	01/06/2025
603260.SH	01/02/2025	SDB3260123629	(2,200.00)	7.7169	(17,968.12)	(16,977.18)	0.0000	4.3300	(1,762.4729)	0.0000	2.1612	(8.3116)	0.0000	1	(6.1505)	01/06/2025
603260.SH	01/02/2025	SDB3260123629	(300.00)	7.7169	(2,450.20)	(2,315.07)	0.0000	4.3300	(1,762.4729)	0.0000	0.2947	(1.1334)	0.0000	1	(0.8387)	01/06/2025
603260.SH	01/02/2025	SDB3260123629	(200.00)	7.7169	(1,633.47)	(1,543.38)	0.0000	4.3300	(1,762.4729)	0.0000	0.1965	(0.7556)	0.0000	1	(0.5591)	01/06/2025
603260.SH	01/02/2025	SDB3260123629	(300.00)	7.7169	(2,450.20)	(2,315.07)	0.0000	4.3300	(1,762.4729)	0.0000	0.2947	(1.1334)	0.0000	1	(0.8387)	01/06/2025
603260.SH	01/02/2025	SDB3260123629	(1,000.00)	7.7169	(8,167.33)	(7,716.90)	0.0000	4.3300	(1,762.4729)	0.0000	0.9823	(3.7780)	0.0000	1	(2.7957)	01/06/2025
603260.SH	01/02/2025	SDB3260123629	(300.00)	7.7169	(2,450.20)	(2,315.07)	0.0000	4.3300	(1,762.4729)	0.0000	0.2947	(1.1334)	0.0000	1	(0.8387)	01/06/2025
603260.SH	01/02/2025	SDB3260123629	(3,600.00)	7.7169	(29,402.38)	(27,780.84)	0.0000	4.3300	(1,762.4729)	0.0000	3.5365	(13.6008)	0.0000	1	(10.0644)	01/06/2025
603260.SH	01/02/2025	SDB3260123629	(17,300.00)	7.7169	(141,294.76)	(133,502.39)	0.0000	4.3300	(1,762.4729)	0.0000	16.9946	(65.3595)	0.0000	1	(48.3649)	01/06/2025
603260.SH	01/02/2025	SDB3260123629	(17,600.00)	7.7169	(143,744.96)	(135,817.46)	0.0000	4.3300	(1,762.4729)	0.0000	17.2893	(66.4929)	0.0000	1	(49.2036)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
HOSHINE SILICON INDUSTRY CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603260.SH	01/02/2025	SDB3260123629	(800.00)	7.7169	(6,533.86)	(6,173.52)	0.0000	4.3300	(1,762.4729)	0.0000	0.7859	(3.0224)	0.0000	1	(2.2365)	01/06/2025
603260.SH	01/02/2025	SDB3260123629	(8,100.00)	7.7169	(66,155.35)	(62,506.90)	0.0000	4.3300	(1,762.4729)	0.0000	7.9570	(30.6019)	0.0000	1	(22.6448)	01/06/2025
603260.SH	01/02/2025	SDB3260123629	(400.00)	7.7169	(3,266.93)	(3,086.76)	0.0000	4.3300	(1,762.4729)	0.0000	0.3929	(1.5112)	0.0000	1	(1.1183)	01/06/2025
603260.SH	01/02/2025	SDB3260123629	(6,100.00)	7.7169	(49,820.69)	(47,073.10)	0.0000	4.3300	(1,762.4729)	0.0000	5.9923	(23.0458)	0.0000	1	(17.0535)	01/06/2025
603260.SH	01/02/2025	SDB3260123629	(3,000.00)	7.7169	(24,501.98)	(23,150.70)	0.0000	4.3300	(1,762.4729)	0.0000	2.9470	(11.3340)	0.0000	1	(8.3870)	01/06/2025
603260.SH	01/02/2025	SDB3260123629	(200.00)	7.7169	(1,633.47)	(1,543.38)	0.0000	4.3300	(1,762.4729)	0.0000	0.1965	(0.7556)	0.0000	1	(0.5591)	01/06/2025
603260.SH	01/02/2025	SDB3260123629	(1,900.00)	7.7169	(15,517.92)	(14,662.11)	0.0000	4.3300	(1,762.4729)	0.0000	1.8665	(7.1782)	0.0000	1	(5.3118)	01/06/2025
603260.SH	01/02/2025	SDB3260123629	(300.00)	7.7169	(2,450.20)	(2,315.07)	0.0000	4.3300	(1,762.4729)	0.0000	0.2947	(1.1334)	0.0000	1	(0.8387)	01/06/2025
603260.SH	01/02/2025	SDB3260123629	(200.00)	7.7169	(1,633.47)	(1,543.38)	0.0000	4.3300	(1,762.4729)	0.0000	0.1965	(0.7556)	0.0000	1	(0.5591)	01/06/2025
603260.SH	01/02/2025	SDB3260123629	(300.00)	7.7169	(2,450.20)	(2,315.07)	0.0000	4.3300	(1,762.4729)	0.0000	0.2947	(1.1334)	0.0000	1	(0.8387)	01/06/2025
603260.SH	01/02/2025	SDB3260123629	(2,200.00)	7.7169	(17,968.12)	(16,977.18)	0.0000	4.3300	(1,762.4729)	0.0000	2.1612	(8.3116)	0.0000	1	(6.1505)	01/06/2025
603260.SH	01/02/2025	SDB3260123629	(4,600.00)	7.7169	(37,569.70)	(35,497.74)	0.0000	4.3300	(1,762.4729)	0.0000	4.5188	(17.3788)	0.0000	1	(12.8600)	01/06/2025
603260.SH	01/02/2025	SDB3260123629	(300.00)	7.7169	(2,450.20)	(2,315.07)	0.0000	4.3300	(1,762.4729)	0.0000	0.2947	(1.1334)	0.0000	1	(0.8387)	01/06/2025
603260.SH	01/02/2025	SDB3260123629	(200.00)	7.7169	(1,633.47)	(1,543.38)	0.0000	4.3300	(1,762.4729)	0.0000	0.1965	(0.7556)	0.0000	1	(0.5591)	01/06/2025
603260.SH	01/02/2025	SDB3260123629	(100.00)	7.7169	(816.73)	(771.69)	0.0000	4.3300	(1,762.4729)	0.0000	0.0982	(0.3778)	0.0000	1	(0.2796)	01/06/2025
603260.SH	01/02/2025	SDB3260123629	(2,100.00)	7.7169	(17,151.39)	(16,205.49)	0.0000	4.3300	(1,762.4729)	0.0000	2.0629	(7.9338)	0.0000	1	(5.8709)	01/06/2025
603260.SH	01/02/2025	SDB3260123629	(600.00)	7.7169	(4,900.40)	(4,630.14)	0.0000	4.3300	(1,762.4729)	0.0000	0.5894	(2.2668)	0.0000	1	(1.6774)	01/06/2025
603260.SH	01/02/2025	SDB3260123629	(400.00)	7.7169	(3,266.93)	(3,086.76)	0.0000	4.3300	(1,762.4729)	0.0000	0.3929	(1.5112)	0.0000	1	(1.1183)	01/06/2025
603260.SH	12/31/2024	SDB3260123629	(4,300.00)	8.0955	(35,149.57)	(34,810.69)	0.0000	4.3300	(1,762.4729)	0.0000	8.4554	(34.0849)	0.0000	2	(25.6295)	01/06/2025
603260.SH	12/31/2024	SDB3260123629	(4,200.00)	8.0955	(34,269.24)	(34,001.14)	0.0000	4.3300	(1,762.4729)	0.0000	8.2437	(33.2923)	0.0000	2	(25.0486)	01/06/2025
603260.SH	12/31/2024	SDB3260123629	(3,900.00)	8.0955	(31,906.70)	(31,572.49)	0.0000	4.3300	(1,762.4729)	0.0000	7.6753	(30.9142)	0.0000	2	(23.2389)	01/06/2025
603260.SH	12/31/2024	SDB3260123629	(1,700.00)	8.0955	(13,915.01)	(13,762.37)	0.0000	4.3300	(1,762.4729)	0.0000	3.3473	(13.4754)	0.0000	2	(10.1281)	01/06/2025
603260.SH	12/31/2024	SDB3260123629	(100.00)	8.0955	(819.50)	(809.55)	0.0000	4.3300	(1,762.4729)	0.0000	0.1971	(0.7927)	0.0000	2	(0.5955)	01/06/2025
603260.SH	12/31/2024	SDB3260123629	(200.00)	8.0955	(1,634.62)	(1,619.10)	0.0000	4.3300	(1,762.4729)	0.0000	0.3932	(1.5853)	0.0000	2	(1.1921)	01/06/2025
603260.SH	12/31/2024	SDB3260123629	(200.00)	8.0955	(1,626.14)	(1,619.10)	0.0000	4.3300	(1,762.4729)	0.0000	0.3912	(1.5853)	0.0000	2	(1.1942)	01/06/2025
603260.SH	12/31/2024	SDB3260123629	(100.00)	8.0955	(799.73)	(809.55)	0.0000	4.3300	(1,762.4729)	0.0000	0.1924	(0.7927)	0.0000	2	(0.6003)	01/06/2025
603260.SH	12/31/2024	SDB3260123629	(900.00)	8.0955	(7,235.50)	(7,285.96)	0.0000	4.3300	(1,762.4729)	0.0000	1.7405	(7.1341)	0.0000	2	(5.3935)	01/06/2025
603260.SH	12/31/2024	SDB3260123629	(900.00)	8.0955	(7,252.47)	(7,285.96)	0.0000	4.3300	(1,762.4729)	0.0000	1.7446	(7.1341)	0.0000	2	(5.3894)	01/06/2025
603260.SH	12/31/2024	SDB3260123629	(3,300.00)	8.0955	(26,676.34)	(26,715.18)	0.0000	4.3300	(1,762.4729)	0.0000	6.4171	(26.1582)	0.0000	2	(19.7411)	01/06/2025
603260.SH	12/31/2024	SDB3260123629	(2,000.00)	8.0955	(16,066.27)	(16,191.02)	0.0000	4.3300	(1,762.4729)	0.0000	3.8648	(15.8535)	0.0000	2	(11.9886)	01/06/2025
603260.SH	12/31/2024	SDB3260123629	(100.00)	8.0955	(807.61)	(809.55)	0.0000	4.3300	(1,762.4729)	0.0000	0.1943	(0.7927)	0.0000	2	(0.5984)	01/06/2025
603260.SH	12/31/2024	SDB3260123629	(500.00)	8.0955	(4,149.95)	(4,047.75)	0.0000	4.3300	(1,762.4729)	0.0000	0.9983	(3.9634)	0.0000	2	(2.9651)	01/06/2025
603260.SH	12/31/2024	SDB3260123629	(1,200.00)	8.0955	(9,989.68)	(9,714.61)	0.0000	4.3300	(1,762.4729)	0.0000	2.4031	(9.5121)	0.0000	2	(7.1090)	01/06/2025
603260.SH	12/31/2024	SDB3260123629	(100.00)	8.0955	(819.46)	(809.55)	0.0000	4.3300	(1,762.4729)	0.0000	0.1971	(0.7927)	0.0000	2	(0.5955)	01/06/2025
603260.SH	12/31/2024	SDB3260123629	(3,500.00)	8.0955	(28,993.71)	(28,334.28)	0.0000	4.3300	(1,762.4729)	0.0000	6.9746	(27.7436)	0.0000	2	(20.7690)	01/06/2025
603260.SH	12/31/2024	SDB3260123629	(3,000.00)	8.0955	(24,802.50)	(24,286.53)	0.0000	4.3300	(1,762.4729)	0.0000	5.9664	(23.7802)	0.0000	2	(17.8138)	01/06/2025
603260.SH	12/31/2024	SDB3260123629	(1,200.00)	8.0955	(9,748.98)	(9,714.61)	0.0000	4.3300	(1,762.4729)	0.0000	2.3452	(9.5121)	0.0000	2	(7.1669)	01/06/2025
603260.SH	12/31/2024	SDB3260123629	(100.00)	8.0955	(802.11)	(809.55)	0.0000	4.3300	(1,762.4729)	0.0000	0.1930	(0.7927)	0.0000	2	(0.5997)	01/06/2025
603260.SH	12/31/2024	SDB3260123629	(2,000.00)	8.0955	(16,139.03)	(16,191.02)	0.0000	4.3300	(1,762.4729)	0.0000	3.8823	(15.8535)	0.0000	2	(11.9711)	01/06/2025
603260.SH	12/31/2024	SDB3260123629	(400.00)	8.0955	(3,266.93)	(3,238.20)	0.0000	4.3300	(1,762.4729)	0.0000	0.7859	(3.1707)	0.0000	2	(2.3848)	01/06/2025
603260.SH	12/31/2024	SDB3260123629	(100.00)	8.0955	(816.73)	(809.55)	0.0000	4.3300	(1,762.4729)	0.0000	0.1965	(0.7927)	0.0000	2	(0.5962)	01/06/2025
603260.SH	12/31/2024	SDB3260123629	(100.00)	8.0955	(816.73)	(809.55)	0.0000	4.3300	(1,762.4729)	0.0000	0.1965	(0.7927)	0.0000	2	(0.5962)	01/06/2025
603260.SH	12/31/2024	SDB3260123629	(3,800.00)	8.0955	(31,035.84)	(30,762.93)	0.0000	4.3300	(1,762.4729)	0.0000	7.4658	(30.1216)	0.0000	2	(22.6557)	01/06/2025
603260.SH	12/31/2024	SDB3260123629	(600.00)	8.0955	(4,900.40)	(4,857.31)	0.0000	4.3300	(1,762.4729)	0.0000	1.1788	(4.7560)	0.0000	2	(3.5772)	01/06/2025
603260.SH	12/31/2024	SDB3260123629	(2,300.00)	8.0955	(18,784.85)	(18,619.67)	0.0000	4.3300	(1,762.4729)	0.0000	4.5188	(18.2315)	0.0000	2	(13.7127)	01/06/2025
603260.SH	12/31/2024	SDB3260123629	(1,100.00)	8.0955	(8,984.06)	(8,905.06)	0.0000	4.3300	(1,762.4729)	0.0000	2.1612	(8.7194)	0.0000	2	(6.5582)	01/06/2025
603260.SH	12/31/2024	SDB3260123629	(12,900.00)	8.0955	(105,358.52)	(104,432.07)	0.0000	4.3300	(1,762.4729)	0.0000	25.3446	(102.2548)	0.0000	2	(76.9102)	01/06/2025
603260.SH	12/31/2024	SDB3260123629	(7,400.00)	8.0955	(60,438.22)	(59,906.77)	0.0000	4.3300	(1,762.4729)	0.0000	14.5387	(58.6578)	0.0000	2	(44.1191)	01/06/2025
603260.SH	12/31/2024	SDB3260123629	(1,500.00)	8.0955	(12,250.99)	(12,143.26)	0.0000	4.3300	(1,762.4729)	0.0000	2.9470	(11.8901)	0.0000	2	(8.9431)	01/06/2025
603260.SH	12/31/2024	SDB3260123629	(400.00)	8.0955	(3,266.93)	(3,238.20)	0.0000	4.3300	(1,762.4729)	0.0000	0.7859	(3.1707)	0.0000	2	(2.3848)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
HOSHINE SILICON INDUSTRY CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603260.SH	12/31/2024	SDB3260123629	(2,200.00)	8.0955	(17,968.12)	(17,810.12)	0.0000	4.3300	(1,762.4729)	0.0000	4.3223	(17.4388)	0.0000	2	(13.1165)	01/06/2025
603260.SH	12/31/2024	SDB3260123629	(300.00)	8.0955	(2,450.20)	(2,428.65)	0.0000	4.3300	(1,762.4729)	0.0000	0.5894	(2.3780)	0.0000	2	(1.7886)	01/06/2025
603260.SH	12/31/2024	SDB3260123629	(200.00)	8.0955	(1,633.47)	(1,619.10)	0.0000	4.3300	(1,762.4729)	0.0000	0.3929	(1.5853)	0.0000	2	(1.1924)	01/06/2025
603260.SH	12/31/2024	SDB3260123629	(300.00)	8.0955	(2,450.20)	(2,428.65)	0.0000	4.3300	(1,762.4729)	0.0000	0.5894	(2.3780)	0.0000	2	(1.7886)	01/06/2025
603260.SH	12/31/2024	SDB3260123629	(1,000.00)	8.0955	(8,167.33)	(8,095.51)	0.0000	4.3300	(1,762.4729)	0.0000	1.9647	(7.9267)	0.0000	2	(5.9620)	01/06/2025
603260.SH	12/31/2024	SDB3260123629	(300.00)	8.0955	(2,450.20)	(2,428.65)	0.0000	4.3300	(1,762.4729)	0.0000	0.5894	(2.3780)	0.0000	2	(1.7886)	01/06/2025
603260.SH	12/31/2024	SDB3260123629	(3,600.00)	8.0955	(29,402.38)	(29,143.83)	0.0000	4.3300	(1,762.4729)	0.0000	7.0729	(28.5362)	0.0000	2	(21.4633)	01/06/2025
603260.SH	12/31/2024	SDB3260123629	(17,300.00)	8.0955	(141,294.76)	(140,052.31)	0.0000	4.3300	(1,762.4729)	0.0000	33.9892	(137.1324)	0.0000	2	(103.1432)	01/06/2025
603260.SH	12/31/2024	SDB3260123629	(17,600.00)	8.0955	(143,744.96)	(142,480.96)	0.0000	4.3300	(1,762.4729)	0.0000	34.5786	(139.5105)	0.0000	2	(104.9318)	01/06/2025
603260.SH	12/31/2024	SDB3260123629	(800.00)	8.0955	(6,533.86)	(6,476.41)	0.0000	4.3300	(1,762.4729)	0.0000	1.5718	(6.3414)	0.0000	2	(4.7696)	01/06/2025
603260.SH	12/31/2024	SDB3260123629	(8,100.00)	8.0955	(66,155.35)	(65,573.62)	0.0000	4.3300	(1,762.4729)	0.0000	15.9140	(64.2065)	0.0000	2	(48.2925)	01/06/2025
603260.SH	12/31/2024	SDB3260123629	(400.00)	8.0955	(3,266.93)	(3,238.20)	0.0000	4.3300	(1,762.4729)	0.0000	0.7859	(3.1707)	0.0000	2	(2.3848)	01/06/2025
603260.SH	12/31/2024	SDB3260123629	(6,100.00)	8.0955	(49,820.69)	(49,382.60)	0.0000	4.3300	(1,762.4729)	0.0000	11.9846	(48.3531)	0.0000	2	(36.3684)	01/06/2025
603260.SH	12/31/2024	SDB3260123629	(3,000.00)	8.0955	(24,501.98)	(24,286.53)	0.0000	4.3300	(1,762.4729)	0.0000	5.8941	(23.7802)	0.0000	2	(17.8861)	01/06/2025
603260.SH	12/31/2024	SDB3260123629	(200.00)	8.0955	(1,633.47)	(1,619.10)	0.0000	4.3300	(1,762.4729)	0.0000	0.3929	(1.5853)	0.0000	2	(1.1924)	01/06/2025
603260.SH	12/31/2024	SDB3260123629	(1,900.00)	8.0955	(15,517.92)	(15,381.47)	0.0000	4.3300	(1,762.4729)	0.0000	3.7329	(15.0608)	0.0000	2	(11.3279)	01/06/2025
603260.SH	12/31/2024	SDB3260123629	(300.00)	8.0955	(2,450.20)	(2,428.65)	0.0000	4.3300	(1,762.4729)	0.0000	0.5894	(2.3780)	0.0000	2	(1.7886)	01/06/2025
603260.SH	12/31/2024	SDB3260123629	(200.00)	8.0955	(1,633.47)	(1,619.10)	0.0000	4.3300	(1,762.4729)	0.0000	0.3929	(1.5853)	0.0000	2	(1.1924)	01/06/2025
603260.SH	12/31/2024	SDB3260123629	(300.00)	8.0955	(2,450.20)	(2,428.65)	0.0000	4.3300	(1,762.4729)	0.0000	0.5894	(2.3780)	0.0000	2	(1.7886)	01/06/2025
603260.SH	12/31/2024	SDB3260123629	(2,200.00)	8.0955	(17,968.12)	(17,810.12)	0.0000	4.3300	(1,762.4729)	0.0000	4.3223	(17.4388)	0.0000	2	(13.1165)	01/06/2025
603260.SH	12/31/2024	SDB3260123629	(4,600.00)	8.0955	(37,569.70)	(37,239.34)	0.0000	4.3300	(1,762.4729)	0.0000	9.0376	(36.4630)	0.0000	2	(27.4254)	01/06/2025
603260.SH	12/31/2024	SDB3260123629	(300.00)	8.0955	(2,450.20)	(2,428.65)	0.0000	4.3300	(1,762.4729)	0.0000	0.5894	(2.3780)	0.0000	2	(1.7886)	01/06/2025
603260.SH	12/31/2024	SDB3260123629	(200.00)	8.0955	(1,633.47)	(1,619.10)	0.0000	4.3300	(1,762.4729)	0.0000	0.3929	(1.5853)	0.0000	2	(1.1924)	01/06/2025
603260.SH	12/31/2024	SDB3260123629	(100.00)	8.0955	(816.73)	(809.55)	0.0000	4.3300	(1,762.4729)	0.0000	0.1965	(0.7927)	0.0000	2	(0.5962)	01/06/2025
603260.SH	12/31/2024	SDB3260123629	(2,100.00)	8.0955	(17,151.39)	(17,000.57)	0.0000	4.3300	(1,762.4729)	0.0000	4.1259	(16.6461)	0.0000	2	(12.5203)	01/06/2025
603260.SH	12/31/2024	SDB3260123629	(600.00)	8.0955	(4,900.40)	(4,857.31)	0.0000	4.3300	(1,762.4729)	0.0000	1.1788	(4.7560)	0.0000	2	(3.5772)	01/06/2025
603260.SH	12/31/2024	SDB3260123629	(400.00)	8.0955	(3,266.93)	(3,238.20)	0.0000	4.3300	(1,762.4729)	0.0000	0.7859	(3.1707)	0.0000	2	(2.3848)	01/06/2025
603260.SH	12/30/2024	SDB3260123629	(4,300.00)	8.0708	(35,149.57)	(34,704.43)	0.0000	4.3300	(1,762.4729)	0.0000	4.2277	(16.9904)	0.0000	1	(12.7627)	01/06/2025
603260.SH	12/30/2024	SDB3260123629	(4,200.00)	8.0708	(34,269.24)	(33,897.35)	0.0000	4.3300	(1,762.4729)	0.0000	4.1218	(16.5953)	0.0000	1	(12.4735)	01/06/2025
603260.SH	12/30/2024	SDB3260123629	(3,900.00)	8.0708	(31,906.70)	(31,476.11)	0.0000	4.3300	(1,762.4729)	0.0000	3.8377	(15.4099)	0.0000	1	(11.5723)	01/06/2025
603260.SH	12/30/2024	SDB3260123629	(1,700.00)	8.0708	(13,915.01)	(13,720.35)	0.0000	4.3300	(1,762.4729)	0.0000	1.6737	(6.7172)	0.0000	1	(5.0435)	01/06/2025
603260.SH	12/30/2024	SDB3260123629	(100.00)	8.0708	(819.50)	(807.08)	0.0000	4.3300	(1,762.4729)	0.0000	0.0986	(0.3951)	0.0000	1	(0.2966)	01/06/2025
603260.SH	12/30/2024	SDB3260123629	(200.00)	8.0708	(1,634.62)	(1,614.16)	0.0000	4.3300	(1,762.4729)	0.0000	0.1966	(0.7903)	0.0000	1	(0.5936)	01/06/2025
603260.SH	12/30/2024	SDB3260123629	(200.00)	8.0708	(1,626.14)	(1,614.16)	0.0000	4.3300	(1,762.4729)	0.0000	0.1956	(0.7903)	0.0000	1	(0.5947)	01/06/2025
603260.SH	12/30/2024	SDB3260123629	(100.00)	8.0708	(799.73)	(807.08)	0.0000	4.3300	(1,762.4729)	0.0000	0.0962	(0.3951)	0.0000	1	(0.2989)	01/06/2025
603260.SH	12/30/2024	SDB3260123629	(900.00)	8.0708	(7,235.50)	(7,263.72)	0.0000	4.3300	(1,762.4729)	0.0000	0.8703	(3.5561)	0.0000	1	(2.6859)	01/06/2025
603260.SH	12/30/2024	SDB3260123629	(900.00)	8.0708	(7,252.47)	(7,263.72)	0.0000	4.3300	(1,762.4729)	0.0000	0.8723	(3.5561)	0.0000	1	(2.6838)	01/06/2025
603260.SH	12/30/2024	SDB3260123629	(3,300.00)	8.0708	(26,676.34)	(26,633.63)	0.0000	4.3300	(1,762.4729)	0.0000	3.2086	(13.0392)	0.0000	1	(9.8306)	01/06/2025
603260.SH	12/30/2024	SDB3260123629	(2,000.00)	8.0708	(16,066.27)	(16,141.59)	0.0000	4.3300	(1,762.4729)	0.0000	1.9324	(7.9025)	0.0000	1	(5.9701)	01/06/2025
603260.SH	12/30/2024	SDB3260123629	(100.00)	8.0708	(807.61)	(807.08)	0.0000	4.3300	(1,762.4729)	0.0000	0.0971	(0.3951)	0.0000	1	(0.2980)	01/06/2025
603260.SH	12/30/2024	SDB3260123629	(500.00)	8.0708	(4,149.95)	(4,035.40)	0.0000	4.3300	(1,762.4729)	0.0000	0.4991	(1.9756)	0.0000	1	(1.4765)	01/06/2025
603260.SH	12/30/2024	SDB3260123629	(1,200.00)	8.0708	(9,989.68)	(9,684.96)	0.0000	4.3300	(1,762.4729)	0.0000	1.2015	(4.7415)	0.0000	1	(3.5400)	01/06/2025
603260.SH	12/30/2024	SDB3260123629	(100.00)	8.0708	(819.46)	(807.08)	0.0000	4.3300	(1,762.4729)	0.0000	0.0986	(0.3951)	0.0000	1	(0.2966)	01/06/2025
603260.SH	12/30/2024	SDB3260123629	(3,500.00)	8.0708	(28,993.71)	(28,247.79)	0.0000	4.3300	(1,762.4729)	0.0000	3.4873	(13.8294)	0.0000	1	(10.3421)	01/06/2025
603260.SH	12/30/2024	SDB3260123629	(3,000.00)	8.0708	(24,802.50)	(24,212.39)	0.0000	4.3300	(1,762.4729)	0.0000	2.9832	(11.8538)	0.0000	1	(8.8706)	01/06/2025
603260.SH	12/30/2024	SDB3260123629	(1,200.00)	8.0708	(9,748.98)	(9,684.96)	0.0000	4.3300	(1,762.4729)	0.0000	1.1726	(4.7415)	0.0000	1	(3.5689)	01/06/2025
603260.SH	12/30/2024	SDB3260123629	(100.00)	8.0708	(802.11)	(807.08)	0.0000	4.3300	(1,762.4729)	0.0000	0.0965	(0.3951)	0.0000	1	(0.2987)	01/06/2025
603260.SH	12/30/2024	SDB3260123629	(2,000.00)	8.0708	(16,139.03)	(16,141.59)	0.0000	4.3300	(1,762.4729)	0.0000	1.9412	(7.9025)	0.0000	1	(5.9614)	01/06/2025
603260.SH	12/30/2024	SDB3260123629	(400.00)	8.0708	(3,266.93)	(3,228.32)	0.0000	4.3300	(1,762.4729)	0.0000	0.3929	(1.5805)	0.0000	1	(1.1876)	01/06/2025
603260.SH	12/30/2024	SDB3260123629	(100.00)	8.0708	(816.73)	(807.08)	0.0000	4.3300	(1,762.4729)	0.0000	0.0982	(0.3951)	0.0000	1	(0.2969)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
HOSHINE SILICON INDUSTRY CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603260.SH	12/30/2024	SDB3260123629	(100.00)	8.0708	(816.73)	(807.08)	0.0000	4.3300	(1,762.4729)	0.0000	0.0982	(0.3951)	0.0000	1	(0.2969)	01/06/2025
603260.SH	12/30/2024	SDB3260123629	(3,800.00)	8.0708	(31,035.84)	(30,669.03)	0.0000	4.3300	(1,762.4729)	0.0000	3.7329	(15.0148)	0.0000	1	(11.2819)	01/06/2025
603260.SH	12/30/2024	SDB3260123629	(600.00)	8.0708	(4,900.40)	(4,842.48)	0.0000	4.3300	(1,762.4729)	0.0000	0.5894	(2.3708)	0.0000	1	(1.7814)	01/06/2025
603260.SH	12/30/2024	SDB3260123629	(2,300.00)	8.0708	(18,784.85)	(18,562.83)	0.0000	4.3300	(1,762.4729)	0.0000	2.2594	(9.0879)	0.0000	1	(6.8285)	01/06/2025
603260.SH	12/30/2024	SDB3260123629	(1,100.00)	8.0708	(8,984.06)	(8,877.88)	0.0000	4.3300	(1,762.4729)	0.0000	1.0806	(4.3464)	0.0000	1	(3.2658)	01/06/2025
603260.SH	12/30/2024	SDB3260123629	(12,900.00)	8.0708	(105,358.52)	(104,113.28)	0.0000	4.3300	(1,762.4729)	0.0000	12.6723	(50.9713)	0.0000	1	(38.2991)	01/06/2025
603260.SH	12/30/2024	SDB3260123629	(7,400.00)	8.0708	(60,438.22)	(59,723.90)	0.0000	4.3300	(1,762.4729)	0.0000	7.2694	(29.2394)	0.0000	1	(21.9700)	01/06/2025
603260.SH	12/30/2024	SDB3260123629	(1,500.00)	8.0708	(12,106.20)	(12,250.99)	0.0000	4.3300	(1,762.4729)	0.0000	1.4735	(5.9269)	0.0000	1	(4.4534)	01/06/2025
603260.SH	12/30/2024	SDB3260123629	(400.00)	8.0708	(3,266.93)	(3,228.32)	0.0000	4.3300	(1,762.4729)	0.0000	0.3929	(1.5805)	0.0000	1	(1.1876)	01/06/2025
603260.SH	12/30/2024	SDB3260123629	(2,200.00)	8.0708	(17,968.12)	(17,755.75)	0.0000	4.3300	(1,762.4729)	0.0000	2.1612	(8.6928)	0.0000	1	(6.5316)	01/06/2025
603260.SH	12/30/2024	SDB3260123629	(300.00)	8.0708	(2,450.20)	(2,421.24)	0.0000	4.3300	(1,762.4729)	0.0000	0.2947	(1.1854)	0.0000	1	(0.8907)	01/06/2025
603260.SH	12/30/2024	SDB3260123629	(200.00)	8.0708	(1,633.47)	(1,614.16)	0.0000	4.3300	(1,762.4729)	0.0000	0.1965	(0.7903)	0.0000	1	(0.5938)	01/06/2025
603260.SH	12/30/2024	SDB3260123629	(300.00)	8.0708	(2,450.20)	(2,421.24)	0.0000	4.3300	(1,762.4729)	0.0000	0.2947	(1.1854)	0.0000	1	(0.8907)	01/06/2025
603260.SH	12/30/2024	SDB3260123629	(1,000.00)	8.0708	(8,167.33)	(8,070.80)	0.0000	4.3300	(1,762.4729)	0.0000	0.9823	(3.9513)	0.0000	1	(2.9689)	01/06/2025
603260.SH	12/30/2024	SDB3260123629	(300.00)	8.0708	(2,450.20)	(2,421.24)	0.0000	4.3300	(1,762.4729)	0.0000	0.2947	(1.1854)	0.0000	1	(0.8907)	01/06/2025
603260.SH	12/30/2024	SDB3260123629	(3,600.00)	8.0708	(29,402.38)	(29,054.87)	0.0000	4.3300	(1,762.4729)	0.0000	3.5365	(14.2246)	0.0000	1	(10.6881)	01/06/2025
603260.SH	12/30/2024	SDB3260123629	(17,300.00)	8.0708	(141,294.76)	(139,624.79)	0.0000	4.3300	(1,762.4729)	0.0000	16.9946	(68.3569)	0.0000	1	(51.3623)	01/06/2025
603260.SH	12/30/2024	SDB3260123629	(17,600.00)	8.0708	(143,744.96)	(142,046.03)	0.0000	4.3300	(1,762.4729)	0.0000	17.2893	(69.5423)	0.0000	1	(52.2530)	01/06/2025
603260.SH	12/30/2024	SDB3260123629	(800.00)	8.0708	(6,533.86)	(6,456.64)	0.0000	4.3300	(1,762.4729)	0.0000	0.7859	(3.1610)	0.0000	1	(2.3751)	01/06/2025
603260.SH	12/30/2024	SDB3260123629	(8,100.00)	8.0708	(66,155.35)	(65,373.46)	0.0000	4.3300	(1,762.4729)	0.0000	7.9570	(32.0053)	0.0000	1	(24.0482)	01/06/2025
603260.SH	12/30/2024	SDB3260123629	(400.00)	8.0708	(3,266.93)	(3,228.32)	0.0000	4.3300	(1,762.4729)	0.0000	0.3929	(1.5805)	0.0000	1	(1.1876)	01/06/2025
603260.SH	12/30/2024	SDB3260123629	(6,100.00)	8.0708	(49,820.69)	(49,231.86)	0.0000	4.3300	(1,762.4729)	0.0000	5.9923	(24.1027)	0.0000	1	(18.1104)	01/06/2025
603260.SH	12/30/2024	SDB3260123629	(3,000.00)	8.0708	(24,501.98)	(24,212.39)	0.0000	4.3300	(1,762.4729)	0.0000	2.9470	(11.8538)	0.0000	1	(8.9068)	01/06/2025
603260.SH	12/30/2024	SDB3260123629	(200.00)	8.0708	(1,633.47)	(1,614.16)	0.0000	4.3300	(1,762.4729)	0.0000	0.1965	(0.7903)	0.0000	1	(0.5938)	01/06/2025
603260.SH	12/30/2024	SDB3260123629	(1,900.00)	8.0708	(15,517.92)	(15,334.51)	0.0000	4.3300	(1,762.4729)	0.0000	1.8665	(7.5074)	0.0000	1	(5.6409)	01/06/2025
603260.SH	12/30/2024	SDB3260123629	(300.00)	8.0708	(2,450.20)	(2,421.24)	0.0000	4.3300	(1,762.4729)	0.0000	0.2947	(1.1854)	0.0000	1	(0.8907)	01/06/2025
603260.SH	12/30/2024	SDB3260123629	(200.00)	8.0708	(1,633.47)	(1,614.16)	0.0000	4.3300	(1,762.4729)	0.0000	0.1965	(0.7903)	0.0000	1	(0.5938)	01/06/2025
603260.SH	12/30/2024	SDB3260123629	(300.00)	8.0708	(2,450.20)	(2,421.24)	0.0000	4.3300	(1,762.4729)	0.0000	0.2947	(1.1854)	0.0000	1	(0.8907)	01/06/2025
603260.SH	12/30/2024	SDB3260123629	(2,200.00)	8.0708	(17,968.12)	(17,755.75)	0.0000	4.3300	(1,762.4729)	0.0000	2.1612	(8.6928)	0.0000	1	(6.5316)	01/06/2025
603260.SH	12/30/2024	SDB3260123629	(4,600.00)	8.0708	(37,569.70)	(37,125.67)	0.0000	4.3300	(1,762.4729)	0.0000	4.5188	(18.1758)	0.0000	1	(13.6570)	01/06/2025
603260.SH	12/30/2024	SDB3260123629	(300.00)	8.0708	(2,450.20)	(2,421.24)	0.0000	4.3300	(1,762.4729)	0.0000	0.2947	(1.1854)	0.0000	1	(0.8907)	01/06/2025
603260.SH	12/30/2024	SDB3260123629	(200.00)	8.0708	(1,633.47)	(1,614.16)	0.0000	4.3300	(1,762.4729)	0.0000	0.1965	(0.7903)	0.0000	1	(0.5938)	01/06/2025
603260.SH	12/30/2024	SDB3260123629	(100.00)	8.0708	(816.73)	(807.08)	0.0000	4.3300	(1,762.4729)	0.0000	0.0982	(0.3951)	0.0000	1	(0.2969)	01/06/2025
603260.SH	12/30/2024	SDB3260123629	(2,100.00)	8.0708	(17,151.39)	(16,948.67)	0.0000	4.3300	(1,762.4729)	0.0000	2.0629	(8.2977)	0.0000	1	(6.2347)	01/06/2025
603260.SH	12/30/2024	SDB3260123629	(600.00)	8.0708	(4,900.40)	(4,842.48)	0.0000	4.3300	(1,762.4729)	0.0000	0.5894	(2.3708)	0.0000	1	(1.7814)	01/06/2025
603260.SH	12/30/2024	SDB3260123629	(400.00)	8.0708	(3,266.93)	(3,228.32)	0.0000	4.3300	(1,762.4729)	0.0000	0.3929	(1.5805)	0.0000	1	(1.1876)	01/06/2025
603260.SH	12/27/2024	SDB3260123629	(3,900.00)	8.2102	(31,906.70)	(32,019.71)	0.0000	4.3300	(1,745.3341)	0.0000	11.5130	(46.5709)	0.0000	3	(35.0579)	01/06/2025
603260.SH	12/27/2024	SDB3260123629	(1,700.00)	8.2102	(13,915.01)	(13,957.31)	0.0000	4.3300	(1,745.3341)	0.0000	5.0210	(20.3001)	0.0000	3	(15.2791)	01/06/2025
603260.SH	12/27/2024	SDB3260123629	(100.00)	8.2102	(819.50)	(821.02)	0.0000	4.3300	(1,745.3341)	0.0000	0.2957	(1.1941)	0.0000	3	(0.8984)	01/06/2025
603260.SH	12/27/2024	SDB3260123629	(200.00)	8.2102	(1,634.62)	(1,642.04)	0.0000	4.3300	(1,745.3341)	0.0000	0.5898	(2.3883)	0.0000	3	(1.7984)	01/06/2025
603260.SH	12/27/2024	SDB3260123629	(200.00)	8.2102	(1,626.14)	(1,642.04)	0.0000	4.3300	(1,745.3341)	0.0000	0.5868	(2.3883)	0.0000	3	(1.8015)	01/06/2025
603260.SH	12/27/2024	SDB3260123629	(100.00)	8.2102	(799.73)	(821.02)	0.0000	4.3300	(1,745.3341)	0.0000	0.2886	(1.1941)	0.0000	3	(0.9056)	01/06/2025
603260.SH	12/27/2024	SDB3260123629	(900.00)	8.2102	(7,235.50)	(7,389.16)	0.0000	4.3300	(1,745.3341)	0.0000	2.6108	(10.7471)	0.0000	3	(8.1363)	01/06/2025
603260.SH	12/27/2024	SDB3260123629	(900.00)	8.2102	(7,252.47)	(7,389.16)	0.0000	4.3300	(1,745.3341)	0.0000	2.6169	(10.7471)	0.0000	3	(8.1302)	01/06/2025
603260.SH	12/27/2024	SDB3260123629	(3,300.00)	8.2102	(26,676.34)	(27,093.60)	0.0000	4.3300	(1,745.3341)	0.0000	9.6257	(39.4061)	0.0000	3	(29.7804)	01/06/2025
603260.SH	12/27/2024	SDB3260123629	(2,000.00)	8.2102	(16,066.27)	(16,420.36)	0.0000	4.3300	(1,745.3341)	0.0000	5.7972	(23.8825)	0.0000	3	(18.0853)	01/06/2025
603260.SH	12/27/2024	SDB3260123629	(100.00)	8.2102	(807.61)	(821.02)	0.0000	4.3300	(1,745.3341)	0.0000	0.2914	(1.1941)	0.0000	3	(0.9027)	01/06/2025
603260.SH	12/27/2024	SDB3260123629	(500.00)	8.2102	(4,149.95)	(4,105.09)	0.0000	4.3300	(1,745.3341)	0.0000	1.4974	(5.9708)	0.0000	3	(4.4732)	01/06/2025
603260.SH	12/27/2024	SDB3260123629	(1,200.00)	8.2102	(9,989.68)	(9,852.22)	0.0000	4.3300	(1,745.3341)	0.0000	3.6046	(14.3295)	0.0000	3	(10.7249)	01/06/2025
603260.SH	12/27/2024	SDB3260123629	(100.00)	8.2102	(819.46)	(821.02)	0.0000	4.3300	(1,745.3341)	0.0000	0.2957	(1.1941)	0.0000	3	(0.8984)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
HOSHINE SILICON INDUSTRY CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603260.SH	12/27/2024	SDB3260123629	(3,500.00)	8.2102	(28,993.71)	(28,735.63)	0.0000	4.3300	(1,745.3341)	0.0000	10.4619	(41.7944)	0.0000	3	(31.3325)	01/06/2025
603260.SH	12/27/2024	SDB3260123629	(3,000.00)	8.2102	(24,802.50)	(24,630.54)	0.0000	4.3300	(1,745.3341)	0.0000	8.9496	(35.8238)	0.0000	3	(26.8742)	01/06/2025
603260.SH	12/27/2024	SDB3260123629	(1,200.00)	8.2102	(9,748.98)	(9,852.22)	0.0000	4.3300	(1,745.3341)	0.0000	3.5178	(14.3295)	0.0000	3	(10.8118)	01/06/2025
603260.SH	12/27/2024	SDB3260123629	(100.00)	8.2102	(802.11)	(821.02)	0.0000	4.3300	(1,745.3341)	0.0000	0.2894	(1.1941)	0.0000	3	(0.9047)	01/06/2025
603260.SH	12/27/2024	SDB3260123629	(2,000.00)	8.2102	(16,139.03)	(16,420.36)	0.0000	4.3300	(1,745.3341)	0.0000	5.8235	(23.8825)	0.0000	3	(18.0590)	01/06/2025
603260.SH	12/27/2024	SDB3260123629	(400.00)	8.2102	(3,266.93)	(3,284.07)	0.0000	4.3300	(1,745.3341)	0.0000	1.1788	(4.7765)	0.0000	3	(3.5977)	01/06/2025
603260.SH	12/27/2024	SDB3260123629	(100.00)	8.2102	(816.73)	(821.02)	0.0000	4.3300	(1,745.3341)	0.0000	0.2947	(1.1941)	0.0000	3	(0.8994)	01/06/2025
603260.SH	12/27/2024	SDB3260123629	(100.00)	8.2102	(816.73)	(821.02)	0.0000	4.3300	(1,745.3341)	0.0000	0.2947	(1.1941)	0.0000	3	(0.8994)	01/06/2025
603260.SH	12/27/2024	SDB3260123629	(3,800.00)	8.2102	(31,035.84)	(31,198.69)	0.0000	4.3300	(1,745.3341)	0.0000	11.1988	(45.3768)	0.0000	3	(34.1780)	01/06/2025
603260.SH	12/27/2024	SDB3260123629	(600.00)	8.2102	(4,900.40)	(4,926.11)	0.0000	4.3300	(1,745.3341)	0.0000	1.7682	(7.1648)	0.0000	3	(5.3965)	01/06/2025
603260.SH	12/27/2024	SDB3260123629	(2,300.00)	8.2102	(18,784.85)	(18,883.42)	0.0000	4.3300	(1,745.3341)	0.0000	6.7782	(27.4649)	0.0000	3	(20.6867)	01/06/2025
603260.SH	12/27/2024	SDB3260123629	(1,100.00)	8.2102	(8,984.06)	(9,031.20)	0.0000	4.3300	(1,745.3341)	0.0000	3.2417	(13.1354)	0.0000	3	(9.8936)	01/06/2025
603260.SH	12/27/2024	SDB3260123629	(12,900.00)	8.2102	(105,358.52)	(105,911.33)	0.0000	4.3300	(1,745.3341)	0.0000	38.0169	(154.0422)	0.0000	3	(116.0254)	01/06/2025
603260.SH	12/27/2024	SDB3260123629	(7,400.00)	8.2102	(60,438.22)	(60,755.34)	0.0000	4.3300	(1,745.3341)	0.0000	21.8081	(88.3653)	0.0000	3	(66.5572)	01/06/2025
603260.SH	12/27/2024	SDB3260123629	(1,500.00)	8.2102	(12,250.99)	(12,315.27)	0.0000	4.3300	(1,745.3341)	0.0000	4.4206	(17.9119)	0.0000	3	(13.4913)	01/06/2025
603260.SH	12/27/2024	SDB3260123629	(400.00)	8.2102	(3,266.93)	(3,284.07)	0.0000	4.3300	(1,745.3341)	0.0000	1.1788	(4.7765)	0.0000	3	(3.5977)	01/06/2025
603260.SH	12/27/2024	SDB3260123629	(2,200.00)	8.2102	(17,968.12)	(18,062.40)	0.0000	4.3300	(1,745.3341)	0.0000	6.4835	(26.2708)	0.0000	3	(19.7873)	01/06/2025
603260.SH	12/27/2024	SDB3260123629	(300.00)	8.2102	(2,450.20)	(2,463.05)	0.0000	4.3300	(1,745.3341)	0.0000	0.8841	(3.5824)	0.0000	3	(2.6983)	01/06/2025
603260.SH	12/27/2024	SDB3260123629	(200.00)	8.2102	(1,633.47)	(1,642.04)	0.0000	4.3300	(1,745.3341)	0.0000	0.5894	(2.3883)	0.0000	3	(1.7988)	01/06/2025
603260.SH	12/27/2024	SDB3260123629	(300.00)	8.2102	(2,450.20)	(2,463.05)	0.0000	4.3300	(1,745.3341)	0.0000	0.8841	(3.5824)	0.0000	3	(2.6983)	01/06/2025
603260.SH	12/27/2024	SDB3260123629	(1,000.00)	8.2102	(8,167.33)	(8,210.18)	0.0000	4.3300	(1,745.3341)	0.0000	2.9470	(11.9413)	0.0000	3	(8.9942)	01/06/2025
603260.SH	12/27/2024	SDB3260123629	(300.00)	8.2102	(2,450.20)	(2,463.05)	0.0000	4.3300	(1,745.3341)	0.0000	0.8841	(3.5824)	0.0000	3	(2.6983)	01/06/2025
603260.SH	12/27/2024	SDB3260123629	(3,600.00)	8.2102	(29,402.38)	(29,556.65)	0.0000	4.3300	(1,745.3341)	0.0000	10.6094	(42.9885)	0.0000	3	(32.3792)	01/06/2025
603260.SH	12/27/2024	SDB3260123629	(17,300.00)	8.2102	(141,294.76)	(142,036.13)	0.0000	4.3300	(1,745.3341)	0.0000	50.9839	(206.5838)	0.0000	3	(155.5999)	01/06/2025
603260.SH	12/27/2024	SDB3260123629	(17,600.00)	8.2102	(143,744.96)	(144,499.19)	0.0000	4.3300	(1,745.3341)	0.0000	51.8680	(210.1661)	0.0000	3	(158.2982)	01/06/2025
603260.SH	12/27/2024	SDB3260123629	(800.00)	8.2102	(6,533.86)	(6,568.14)	0.0000	4.3300	(1,745.3341)	0.0000	2.3576	(9.5530)	0.0000	3	(7.1954)	01/06/2025
603260.SH	12/27/2024	SDB3260123629	(8,100.00)	8.2102	(66,155.35)	(66,502.47)	0.0000	4.3300	(1,745.3341)	0.0000	23.8711	(96.7242)	0.0000	3	(72.8531)	01/06/2025
603260.SH	12/27/2024	SDB3260123629	(400.00)	8.2102	(3,266.93)	(3,284.07)	0.0000	4.3300	(1,745.3341)	0.0000	1.1788	(4.7765)	0.0000	3	(3.5977)	01/06/2025
603260.SH	12/27/2024	SDB3260123629	(6,100.00)	8.2102	(49,820.69)	(50,082.10)	0.0000	4.3300	(1,745.3341)	0.0000	17.9770	(72.8417)	0.0000	3	(54.8647)	01/06/2025
603260.SH	12/27/2024	SDB3260123629	(3,000.00)	8.2102	(24,501.98)	(24,630.54)	0.0000	4.3300	(1,745.3341)	0.0000	8.8411	(35.8238)	0.0000	3	(26.9826)	01/06/2025
603260.SH	12/27/2024	SDB3260123629	(200.00)	8.2102	(1,633.47)	(1,642.04)	0.0000	4.3300	(1,745.3341)	0.0000	0.5894	(2.3883)	0.0000	3	(1.7988)	01/06/2025
603260.SH	12/27/2024	SDB3260123629	(1,900.00)	8.2102	(15,517.92)	(15,599.34)	0.0000	4.3300	(1,745.3341)	0.0000	5.5994	(22.6884)	0.0000	3	(17.0890)	01/06/2025
603260.SH	12/27/2024	SDB3260123629	(300.00)	8.2102	(2,450.20)	(2,463.05)	0.0000	4.3300	(1,745.3341)	0.0000	0.8841	(3.5824)	0.0000	3	(2.6983)	01/06/2025
603260.SH	12/27/2024	SDB3260123629	(200.00)	8.2102	(1,633.47)	(1,642.04)	0.0000	4.3300	(1,745.3341)	0.0000	0.5894	(2.3883)	0.0000	3	(1.7988)	01/06/2025
603260.SH	12/27/2024	SDB3260123629	(300.00)	8.2102	(2,450.20)	(2,463.05)	0.0000	4.3300	(1,745.3341)	0.0000	0.8841	(3.5824)	0.0000	3	(2.6983)	01/06/2025
603260.SH	12/27/2024	SDB3260123629	(2,200.00)	8.2102	(17,968.12)	(18,062.40)	0.0000	4.3300	(1,745.3341)	0.0000	6.4835	(26.2708)	0.0000	3	(19.7873)	01/06/2025
603260.SH	12/27/2024	SDB3260123629	(4,600.00)	8.2102	(37,569.70)	(37,766.83)	0.0000	4.3300	(1,745.3341)	0.0000	13.5564	(54.9298)	0.0000	3	(41.3734)	01/06/2025
603260.SH	12/27/2024	SDB3260123629	(300.00)	8.2102	(2,450.20)	(2,463.05)	0.0000	4.3300	(1,745.3341)	0.0000	0.8841	(3.5824)	0.0000	3	(2.6983)	01/06/2025
603260.SH	12/27/2024	SDB3260123629	(200.00)	8.2102	(1,633.47)	(1,642.04)	0.0000	4.3300	(1,745.3341)	0.0000	0.5894	(2.3883)	0.0000	3	(1.7988)	01/06/2025
603260.SH	12/27/2024	SDB3260123629	(100.00)	8.2102	(816.73)	(821.02)	0.0000	4.3300	(1,745.3341)	0.0000	0.2947	(1.1941)	0.0000	3	(0.8994)	01/06/2025
603260.SH	12/27/2024	SDB3260123629	(2,100.00)	8.2102	(17,151.39)	(17,241.38)	0.0000	4.3300	(1,745.3341)	0.0000	6.1888	(25.0766)	0.0000	3	(18.8878)	01/06/2025
603260.SH	12/27/2024	SDB3260123629	(600.00)	8.2102	(4,900.40)	(4,926.11)	0.0000	4.3300	(1,745.3341)	0.0000	1.7682	(7.1648)	0.0000	3	(5.3965)	01/06/2025
603260.SH	12/27/2024	SDB3260123629	(400.00)	8.2102	(3,266.93)	(3,284.07)	0.0000	4.3300	(1,745.3341)	0.0000	1.1788	(4.7765)	0.0000	3	(3.5977)	01/06/2025
603260.SH	12/26/2024	SDB3260123629	(100.00)	8.1966	(819.50)	(819.66)	0.0000	4.3300	(1,723.7760)	0.0000	0.0986	(0.3925)	0.0000	1	(0.2939)	01/06/2025
603260.SH	12/26/2024	SDB3260123629	(200.00)	8.1966	(1,634.62)	(1,639.32)	0.0000	4.3300	(1,723.7760)	0.0000	0.1966	(0.7850)	0.0000	1	(0.5883)	01/06/2025
603260.SH	12/26/2024	SDB3260123629	(200.00)	8.1966	(1,626.14)	(1,639.32)	0.0000	4.3300	(1,723.7760)	0.0000	0.1956	(0.7850)	0.0000	1	(0.5894)	01/06/2025
603260.SH	12/26/2024	SDB3260123629	(100.00)	8.1966	(799.73)	(819.66)	0.0000	4.3300	(1,723.7760)	0.0000	0.0962	(0.3925)	0.0000	1	(0.2963)	01/06/2025
603260.SH	12/26/2024	SDB3260123629	(900.00)	8.1966	(7,235.50)	(7,376.95)	0.0000	4.3300	(1,723.7760)	0.0000	0.8703	(3.5323)	0.0000	1	(2.6620)	01/06/2025
603260.SH	12/26/2024	SDB3260123629	(900.00)	8.1966	(7,252.47)	(7,376.95)	0.0000	4.3300	(1,723.7760)	0.0000	0.8723	(3.5323)	0.0000	1	(2.6600)	01/06/2025
603260.SH	12/26/2024	SDB3260123629	(3,300.00)	8.1966	(26,676.34)	(27,048.81)	0.0000	4.3300	(1,723.7760)	0.0000	3.2086	(12.9517)	0.0000	1	(9.7431)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
HOSHINE SILICON INDUSTRY CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603260.SH	12/26/2024	SDB3260123629	(2,000.00)	8.1966	(16,066.27)	(16,393.22)	0.0000	4.3300	(1,723.7760)	0.0000	1.9324	(7.8495)	0.0000	1	(5.9171)	01/06/2025
603260.SH	12/26/2024	SDB3260123629	(100.00)	8.1966	(807.61)	(819.66)	0.0000	4.3300	(1,723.7760)	0.0000	0.0971	(0.3925)	0.0000	1	(0.2953)	01/06/2025
603260.SH	12/26/2024	SDB3260123629	(500.00)	8.1966	(4,149.95)	(4,098.30)	0.0000	4.3300	(1,723.7760)	0.0000	0.4991	(1.9624)	0.0000	1	(1.4632)	01/06/2025
603260.SH	12/26/2024	SDB3260123629	(1,200.00)	8.1966	(9,989.68)	(9,835.93)	0.0000	4.3300	(1,723.7760)	0.0000	1.2015	(4.7097)	0.0000	1	(3.5082)	01/06/2025
603260.SH	12/26/2024	SDB3260123629	(100.00)	8.1966	(819.46)	(819.66)	0.0000	4.3300	(1,723.7760)	0.0000	0.0986	(0.3925)	0.0000	1	(0.2939)	01/06/2025
603260.SH	12/26/2024	SDB3260123629	(3,500.00)	8.1966	(28,993.71)	(28,688.13)	0.0000	4.3300	(1,723.7760)	0.0000	3.4873	(13.7366)	0.0000	1	(10.2493)	01/06/2025
603260.SH	12/26/2024	SDB3260123629	(3,000.00)	8.1966	(24,802.50)	(24,589.83)	0.0000	4.3300	(1,723.7760)	0.0000	2.9832	(11.7743)	0.0000	1	(8.7911)	01/06/2025
603260.SH	12/26/2024	SDB3260123629	(1,200.00)	8.1966	(9,748.98)	(9,835.93)	0.0000	4.3300	(1,723.7760)	0.0000	1.1726	(4.7097)	0.0000	1	(3.5371)	01/06/2025
603260.SH	12/26/2024	SDB3260123629	(100.00)	8.1966	(802.11)	(819.66)	0.0000	4.3300	(1,723.7760)	0.0000	0.0965	(0.3925)	0.0000	1	(0.2960)	01/06/2025
603260.SH	12/26/2024	SDB3260123629	(2,000.00)	8.1966	(16,139.03)	(16,393.22)	0.0000	4.3300	(1,723.7760)	0.0000	1.9412	(7.8495)	0.0000	1	(5.9083)	01/06/2025
603260.SH	12/26/2024	SDB3260123629	(400.00)	8.1966	(3,266.93)	(3,278.64)	0.0000	4.3300	(1,723.7760)	0.0000	0.3929	(1.5699)	0.0000	1	(1.1770)	01/06/2025
603260.SH	12/26/2024	SDB3260123629	(100.00)	8.1966	(816.73)	(819.66)	0.0000	4.3300	(1,723.7760)	0.0000	0.0982	(0.3925)	0.0000	1	(0.2942)	01/06/2025
603260.SH	12/26/2024	SDB3260123629	(100.00)	8.1966	(816.73)	(819.66)	0.0000	4.3300	(1,723.7760)	0.0000	0.0982	(0.3925)	0.0000	1	(0.2942)	01/06/2025
603260.SH	12/26/2024	SDB3260123629	(3,800.00)	8.1966	(31,035.84)	(31,147.11)	0.0000	4.3300	(1,723.7760)	0.0000	3.7329	(14.9141)	0.0000	1	(11.1811)	01/06/2025
603260.SH	12/26/2024	SDB3260123629	(600.00)	8.1966	(4,900.40)	(4,917.97)	0.0000	4.3300	(1,723.7760)	0.0000	0.5894	(2.3549)	0.0000	1	(1.7654)	01/06/2025
603260.SH	12/26/2024	SDB3260123629	(2,300.00)	8.1966	(18,784.85)	(18,852.20)	0.0000	4.3300	(1,723.7760)	0.0000	2.2594	(9.0269)	0.0000	1	(6.7675)	01/06/2025
603260.SH	12/26/2024	SDB3260123629	(1,100.00)	8.1966	(8,984.06)	(9,016.27)	0.0000	4.3300	(1,723.7760)	0.0000	1.0806	(4.3172)	0.0000	1	(3.2366)	01/06/2025
603260.SH	12/26/2024	SDB3260123629	(12,900.00)	8.1966	(105,358.52)	(105,736.26)	0.0000	4.3300	(1,723.7760)	0.0000	12.6723	(50.6293)	0.0000	1	(37.9571)	01/06/2025
603260.SH	12/26/2024	SDB3260123629	(7,400.00)	8.1966	(60,438.22)	(60,654.91)	0.0000	4.3300	(1,723.7760)	0.0000	7.2694	(29.0432)	0.0000	1	(21.7738)	01/06/2025
603260.SH	12/26/2024	SDB3260123629	(1,500.00)	8.1966	(12,250.99)	(12,294.91)	0.0000	4.3300	(1,723.7760)	0.0000	1.4735	(5.8871)	0.0000	1	(4.4136)	01/06/2025
603260.SH	12/26/2024	SDB3260123629	(400.00)	8.1966	(3,266.93)	(3,278.64)	0.0000	4.3300	(1,723.7760)	0.0000	0.3929	(1.5699)	0.0000	1	(1.1770)	01/06/2025
603260.SH	12/26/2024	SDB3260123629	(2,200.00)	8.1966	(17,968.12)	(18,032.54)	0.0000	4.3300	(1,723.7760)	0.0000	2.1612	(8.6345)	0.0000	1	(6.4733)	01/06/2025
603260.SH	12/26/2024	SDB3260123629	(300.00)	8.1966	(2,450.20)	(2,458.98)	0.0000	4.3300	(1,723.7760)	0.0000	0.2947	(1.1774)	0.0000	1	(0.8827)	01/06/2025
603260.SH	12/26/2024	SDB3260123629	(200.00)	8.1966	(1,633.47)	(1,639.32)	0.0000	4.3300	(1,723.7760)	0.0000	0.1965	(0.7850)	0.0000	1	(0.5885)	01/06/2025
603260.SH	12/26/2024	SDB3260123629	(300.00)	8.1966	(2,450.20)	(2,458.98)	0.0000	4.3300	(1,723.7760)	0.0000	0.2947	(1.1774)	0.0000	1	(0.8827)	01/06/2025
603260.SH	12/26/2024	SDB3260123629	(1,000.00)	8.1966	(8,167.33)	(8,196.61)	0.0000	4.3300	(1,723.7760)	0.0000	0.9823	(3.9248)	0.0000	1	(2.9424)	01/06/2025
603260.SH	12/26/2024	SDB3260123629	(300.00)	8.1966	(2,450.20)	(2,458.98)	0.0000	4.3300	(1,723.7760)	0.0000	0.2947	(1.1774)	0.0000	1	(0.8827)	01/06/2025
603260.SH	12/26/2024	SDB3260123629	(3,600.00)	8.1966	(29,402.38)	(29,507.79)	0.0000	4.3300	(1,723.7760)	0.0000	3.5365	(14.1291)	0.0000	1	(10.5927)	01/06/2025
603260.SH	12/26/2024	SDB3260123629	(17,300.00)	8.1966	(141,294.76)	(141,801.34)	0.0000	4.3300	(1,723.7760)	0.0000	16.9946	(67.8983)	0.0000	1	(50.9036)	01/06/2025
603260.SH	12/26/2024	SDB3260123629	(17,600.00)	8.1966	(143,744.96)	(144,260.32)	0.0000	4.3300	(1,723.7760)	0.0000	17.2893	(69.0757)	0.0000	1	(51.7864)	01/06/2025
603260.SH	12/26/2024	SDB3260123629	(800.00)	8.1966	(6,533.86)	(6,557.29)	0.0000	4.3300	(1,723.7760)	0.0000	0.7859	(3.1398)	0.0000	1	(2.3539)	01/06/2025
603260.SH	12/26/2024	SDB3260123629	(8,100.00)	8.1966	(66,155.35)	(66,392.53)	0.0000	4.3300	(1,723.7760)	0.0000	7.9570	(31.7905)	0.0000	1	(23.8335)	01/06/2025
603260.SH	12/26/2024	SDB3260123629	(400.00)	8.1966	(3,266.93)	(3,278.64)	0.0000	4.3300	(1,723.7760)	0.0000	0.3929	(1.5699)	0.0000	1	(1.1770)	01/06/2025
603260.SH	12/26/2024	SDB3260123629	(6,100.00)	8.1966	(49,820.69)	(49,999.31)	0.0000	4.3300	(1,723.7760)	0.0000	5.9923	(23.9410)	0.0000	1	(17.9487)	01/06/2025
603260.SH	12/26/2024	SDB3260123629	(3,000.00)	8.1966	(24,501.98)	(24,589.83)	0.0000	4.3300	(1,723.7760)	0.0000	2.9470	(11.7743)	0.0000	1	(8.8272)	01/06/2025
603260.SH	12/26/2024	SDB3260123629	(200.00)	8.1966	(1,633.47)	(1,639.32)	0.0000	4.3300	(1,723.7760)	0.0000	0.1965	(0.7850)	0.0000	1	(0.5885)	01/06/2025
603260.SH	12/26/2024	SDB3260123629	(1,900.00)	8.1966	(15,517.92)	(15,573.56)	0.0000	4.3300	(1,723.7760)	0.0000	1.8665	(7.4570)	0.0000	1	(5.5906)	01/06/2025
603260.SH	12/26/2024	SDB3260123629	(300.00)	8.1966	(2,450.20)	(2,458.98)	0.0000	4.3300	(1,723.7760)	0.0000	0.2947	(1.1774)	0.0000	1	(0.8827)	01/06/2025
603260.SH	12/26/2024	SDB3260123629	(200.00)	8.1966	(1,633.47)	(1,639.32)	0.0000	4.3300	(1,723.7760)	0.0000	0.1965	(0.7850)	0.0000	1	(0.5885)	01/06/2025
603260.SH	12/26/2024	SDB3260123629	(300.00)	8.1966	(2,450.20)	(2,458.98)	0.0000	4.3300	(1,723.7760)	0.0000	0.2947	(1.1774)	0.0000	1	(0.8827)	01/06/2025
603260.SH	12/26/2024	SDB3260123629	(2,200.00)	8.1966	(17,968.12)	(18,032.54)	0.0000	4.3300	(1,723.7760)	0.0000	2.1612	(8.6345)	0.0000	1	(6.4733)	01/06/2025
603260.SH	12/26/2024	SDB3260123629	(4,600.00)	8.1966	(37,569.70)	(37,704.40)	0.0000	4.3300	(1,723.7760)	0.0000	4.5188	(18.0539)	0.0000	1	(13.5351)	01/06/2025
603260.SH	12/26/2024	SDB3260123629	(300.00)	8.1966	(2,450.20)	(2,458.98)	0.0000	4.3300	(1,723.7760)	0.0000	0.2947	(1.1774)	0.0000	1	(0.8827)	01/06/2025
603260.SH	12/26/2024	SDB3260123629	(200.00)	8.1966	(1,633.47)	(1,639.32)	0.0000	4.3300	(1,723.7760)	0.0000	0.1965	(0.7850)	0.0000	1	(0.5885)	01/06/2025
603260.SH	12/26/2024	SDB3260123629	(100.00)	8.1966	(816.73)	(819.66)	0.0000	4.3300	(1,723.7760)	0.0000	0.0982	(0.3925)	0.0000	1	(0.2942)	01/06/2025
603260.SH	12/26/2024	SDB3260123629	(2,100.00)	8.1966	(17,151.39)	(17,212.88)	0.0000	4.3300	(1,723.7760)	0.0000	2.0629	(8.2420)	0.0000	1	(6.1791)	01/06/2025
603260.SH	12/26/2024	SDB3260123629	(600.00)	8.1966	(4,900.40)	(4,917.97)	0.0000	4.3300	(1,723.7760)	0.0000	0.5894	(2.3549)	0.0000	1	(1.7654)	01/06/2025
603260.SH	12/26/2024	SDB3260123629	(400.00)	8.1966	(3,266.93)	(3,278.64)	0.0000	4.3300	(1,723.7760)	0.0000	0.3929	(1.5699)	0.0000	1	(1.1770)	01/06/2025
603260.SH	12/24/2024	SDB3260123629	(100.00)	8.1966	(819.50)	(819.66)	0.0000	4.3300	(1,723.7760)	0.0000	0.1971	(0.7850)	0.0000	2	(0.5878)	01/06/2025
603260.SH	12/24/2024	SDB3260123629	(200.00)	8.1966	(1,634.62)	(1,639.32)	0.0000	4.3300	(1,723.7760)	0.0000	0.3932	(1.5699)	0.0000	2	(1.1767)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
HOSHINE SILICON INDUSTRY CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603260.SH	12/24/2024	SDB3260123629	(200.00)	8.1966	(1,626.14)	(1,639.32)	0.0000	4.3300	(1,723.7760)	0.0000	0.3912	(1.5699)	0.0000	2	(1.1787)	01/06/2025
603260.SH	12/24/2024	SDB3260123629	(100.00)	8.1966	(799.73)	(819.66)	0.0000	4.3300	(1,723.7760)	0.0000	0.1924	(0.7850)	0.0000	2	(0.5926)	01/06/2025
603260.SH	12/24/2024	SDB3260123629	(900.00)	8.1966	(7,235.50)	(7,376.95)	0.0000	4.3300	(1,723.7760)	0.0000	1.7405	(7.0646)	0.0000	2	(5.3240)	01/06/2025
603260.SH	12/24/2024	SDB3260123629	(900.00)	8.1966	(7,252.47)	(7,376.95)	0.0000	4.3300	(1,723.7760)	0.0000	1.7446	(7.0646)	0.0000	2	(5.3199)	01/06/2025
603260.SH	12/24/2024	SDB3260123629	(3,300.00)	8.1966	(26,676.34)	(27,048.81)	0.0000	4.3300	(1,723.7760)	0.0000	6.4171	(25.9034)	0.0000	2	(19.4862)	01/06/2025
603260.SH	12/24/2024	SDB3260123629	(2,000.00)	8.1966	(16,066.27)	(16,393.22)	0.0000	4.3300	(1,723.7760)	0.0000	3.8648	(15.6990)	0.0000	2	(11.8342)	01/06/2025
603260.SH	12/24/2024	SDB3260123629	(100.00)	8.1966	(807.61)	(819.66)	0.0000	4.3300	(1,723.7760)	0.0000	0.1943	(0.7850)	0.0000	2	(0.5907)	01/06/2025
603260.SH	12/24/2024	SDB3260123629	(500.00)	8.1966	(4,149.95)	(4,098.30)	0.0000	4.3300	(1,723.7760)	0.0000	0.9983	(3.9248)	0.0000	2	(2.9265)	01/06/2025
603260.SH	12/24/2024	SDB3260123629	(1,200.00)	8.1966	(9,989.68)	(9,835.93)	0.0000	4.3300	(1,723.7760)	0.0000	2.4031	(9.4194)	0.0000	2	(7.0163)	01/06/2025
603260.SH	12/24/2024	SDB3260123629	(100.00)	8.1966	(819.46)	(819.66)	0.0000	4.3300	(1,723.7760)	0.0000	0.1971	(0.7850)	0.0000	2	(0.5878)	01/06/2025
603260.SH	12/24/2024	SDB3260123629	(3,500.00)	8.1966	(28,993.71)	(28,688.13)	0.0000	4.3300	(1,723.7760)	0.0000	6.9746	(27.4733)	0.0000	2	(20.4987)	01/06/2025
603260.SH	12/24/2024	SDB3260123629	(3,000.00)	8.1966	(24,802.50)	(24,589.83)	0.0000	4.3300	(1,723.7760)	0.0000	5.9664	(23.5485)	0.0000	2	(17.5822)	01/06/2025
603260.SH	12/24/2024	SDB3260123629	(1,200.00)	8.1966	(9,748.98)	(9,835.93)	0.0000	4.3300	(1,723.7760)	0.0000	2.3452	(9.4194)	0.0000	2	(7.0742)	01/06/2025
603260.SH	12/24/2024	SDB3260123629	(100.00)	8.1966	(802.11)	(819.66)	0.0000	4.3300	(1,723.7760)	0.0000	0.1930	(0.7850)	0.0000	2	(0.5920)	01/06/2025
603260.SH	12/24/2024	SDB3260123629	(2,000.00)	8.1966	(16,139.03)	(16,393.22)	0.0000	4.3300	(1,723.7760)	0.0000	3.8823	(15.6990)	0.0000	2	(11.8167)	01/06/2025
603260.SH	12/24/2024	SDB3260123629	(400.00)	8.1966	(3,266.93)	(3,278.64)	0.0000	4.3300	(1,723.7760)	0.0000	0.7859	(3.1398)	0.0000	2	(2.3539)	01/06/2025
603260.SH	12/24/2024	SDB3260123629	(100.00)	8.1966	(816.73)	(819.66)	0.0000	4.3300	(1,723.7760)	0.0000	0.1965	(0.7850)	0.0000	2	(0.5885)	01/06/2025
603260.SH	12/24/2024	SDB3260123629	(100.00)	8.1966	(816.73)	(819.66)	0.0000	4.3300	(1,723.7760)	0.0000	0.1965	(0.7850)	0.0000	2	(0.5885)	01/06/2025
603260.SH	12/24/2024	SDB3260123629	(3,800.00)	8.1966	(31,035.84)	(31,147.11)	0.0000	4.3300	(1,723.7760)	0.0000	7.4658	(29.8281)	0.0000	2	(22.3623)	01/06/2025
603260.SH	12/24/2024	SDB3260123629	(600.00)	8.1966	(4,900.40)	(4,917.97)	0.0000	4.3300	(1,723.7760)	0.0000	1.1788	(4.7097)	0.0000	2	(3.5309)	01/06/2025
603260.SH	12/24/2024	SDB3260123629	(2,300.00)	8.1966	(18,784.85)	(18,852.20)	0.0000	4.3300	(1,723.7760)	0.0000	4.5188	(18.0539)	0.0000	2	(13.5351)	01/06/2025
603260.SH	12/24/2024	SDB3260123629	(1,100.00)	8.1966	(8,984.06)	(9,016.27)	0.0000	4.3300	(1,723.7760)	0.0000	2.1612	(8.6345)	0.0000	2	(6.4733)	01/06/2025
603260.SH	12/24/2024	SDB3260123629	(12,900.00)	8.1966	(105,358.52)	(105,736.26)	0.0000	4.3300	(1,723.7760)	0.0000	25.3446	(101.2587)	0.0000	2	(75.9141)	01/06/2025
603260.SH	12/24/2024	SDB3260123629	(7,400.00)	8.1966	(60,438.22)	(60,654.91)	0.0000	4.3300	(1,723.7760)	0.0000	14.5387	(58.0864)	0.0000	2	(43.5476)	01/06/2025
603260.SH	12/24/2024	SDB3260123629	(1,500.00)	8.1966	(12,250.99)	(12,294.91)	0.0000	4.3300	(1,723.7760)	0.0000	2.9470	(11.7743)	0.0000	2	(8.8272)	01/06/2025
603260.SH	12/24/2024	SDB3260123629	(400.00)	8.1966	(3,266.93)	(3,278.64)	0.0000	4.3300	(1,723.7760)	0.0000	0.7859	(3.1398)	0.0000	2	(2.3539)	01/06/2025
603260.SH	12/24/2024	SDB3260123629	(2,200.00)	8.1966	(17,968.12)	(18,032.54)	0.0000	4.3300	(1,723.7760)	0.0000	4.3223	(17.2689)	0.0000	2	(12.9466)	01/06/2025
603260.SH	12/24/2024	SDB3260123629	(300.00)	8.1966	(2,450.20)	(2,458.98)	0.0000	4.3300	(1,723.7760)	0.0000	0.5894	(2.3549)	0.0000	2	(1.7654)	01/06/2025
603260.SH	12/24/2024	SDB3260123629	(200.00)	8.1966	(1,633.47)	(1,639.32)	0.0000	4.3300	(1,723.7760)	0.0000	0.3929	(1.5699)	0.0000	2	(1.1770)	01/06/2025
603260.SH	12/24/2024	SDB3260123629	(300.00)	8.1966	(2,450.20)	(2,458.98)	0.0000	4.3300	(1,723.7760)	0.0000	0.5894	(2.3549)	0.0000	2	(1.7654)	01/06/2025
603260.SH	12/24/2024	SDB3260123629	(1,000.00)	8.1966	(8,167.33)	(8,196.61)	0.0000	4.3300	(1,723.7760)	0.0000	1.9647	(7.8495)	0.0000	2	(5.8848)	01/06/2025
603260.SH	12/24/2024	SDB3260123629	(300.00)	8.1966	(2,450.20)	(2,458.98)	0.0000	4.3300	(1,723.7760)	0.0000	0.5894	(2.3549)	0.0000	2	(1.7654)	01/06/2025
603260.SH	12/24/2024	SDB3260123629	(3,600.00)	8.1966	(29,402.38)	(29,507.79)	0.0000	4.3300	(1,723.7760)	0.0000	7.0729	(28.2582)	0.0000	2	(21.1853)	01/06/2025
603260.SH	12/24/2024	SDB3260123629	(17,300.00)	8.1966	(141,294.76)	(141,801.34)	0.0000	4.3300	(1,723.7760)	0.0000	33.9892	(135.7965)	0.0000	2	(101.8073)	01/06/2025
603260.SH	12/24/2024	SDB3260123629	(17,600.00)	8.1966	(143,744.96)	(144,260.32)	0.0000	4.3300	(1,723.7760)	0.0000	34.5786	(138.1514)	0.0000	2	(103.5727)	01/06/2025
603260.SH	12/24/2024	SDB3260123629	(800.00)	8.1966	(6,533.86)	(6,557.29)	0.0000	4.3300	(1,723.7760)	0.0000	1.5718	(6.2796)	0.0000	2	(4.7079)	01/06/2025
603260.SH	12/24/2024	SDB3260123629	(8,100.00)	8.1966	(66,155.35)	(66,392.53)	0.0000	4.3300	(1,723.7760)	0.0000	15.9140	(63.5810)	0.0000	2	(47.6670)	01/06/2025
603260.SH	12/24/2024	SDB3260123629	(400.00)	8.1966	(3,266.93)	(3,278.64)	0.0000	4.3300	(1,723.7760)	0.0000	0.7859	(3.1398)	0.0000	2	(2.3539)	01/06/2025
603260.SH	12/24/2024	SDB3260123629	(6,100.00)	8.1966	(49,820.69)	(49,999.31)	0.0000	4.3300	(1,723.7760)	0.0000	11.9846	(47.8820)	0.0000	2	(35.8974)	01/06/2025
603260.SH	12/24/2024	SDB3260123629	(3,000.00)	8.1966	(24,501.98)	(24,589.83)	0.0000	4.3300	(1,723.7760)	0.0000	5.8941	(23.5485)	0.0000	2	(17.6544)	01/06/2025
603260.SH	12/24/2024	SDB3260123629	(200.00)	8.1966	(1,633.47)	(1,639.32)	0.0000	4.3300	(1,723.7760)	0.0000	0.3929	(1.5699)	0.0000	2	(1.1770)	01/06/2025
603260.SH	12/24/2024	SDB3260123629	(1,900.00)	8.1966	(15,517.92)	(15,573.56)	0.0000	4.3300	(1,723.7760)	0.0000	3.7329	(14.9141)	0.0000	2	(11.1811)	01/06/2025
603260.SH	12/24/2024	SDB3260123629	(300.00)	8.1966	(2,450.20)	(2,458.98)	0.0000	4.3300	(1,723.7760)	0.0000	0.5894	(2.3549)	0.0000	2	(1.7654)	01/06/2025
603260.SH	12/24/2024	SDB3260123629	(200.00)	8.1966	(1,633.47)	(1,639.32)	0.0000	4.3300	(1,723.7760)	0.0000	0.3929	(1.5699)	0.0000	2	(1.1770)	01/06/2025
603260.SH	12/24/2024	SDB3260123629	(300.00)	8.1966	(2,450.20)	(2,458.98)	0.0000	4.3300	(1,723.7760)	0.0000	0.5894	(2.3549)	0.0000	2	(1.7654)	01/06/2025
603260.SH	12/24/2024	SDB3260123629	(2,200.00)	8.1966	(17,968.12)	(18,032.54)	0.0000	4.3300	(1,723.7760)	0.0000	4.3223	(17.2689)	0.0000	2	(12.9466)	01/06/2025
603260.SH	12/24/2024	SDB3260123629	(4,600.00)	8.1966	(37,569.70)	(37,704.40)	0.0000	4.3300	(1,723.7760)	0.0000	9.0376	(36.1077)	0.0000	2	(27.0701)	01/06/2025
603260.SH	12/24/2024	SDB3260123629	(300.00)	8.1966	(2,450.20)	(2,458.98)	0.0000	4.3300	(1,723.7760)	0.0000	0.5894	(2.3549)	0.0000	2	(1.7654)	01/06/2025
603260.SH	12/24/2024	SDB3260123629	(200.00)	8.1966	(1,633.47)	(1,639.32)	0.0000	4.3300	(1,723.7760)	0.0000	0.3929	(1.5699)	0.0000	2	(1.1770)	01/06/2025
603260.SH	12/24/2024	SDB3260123629	(100.00)	8.1966	(816.73)	(819.66)	0.0000	4.3300	(1,723.7760)	0.0000	0.1965	(0.7850)	0.0000	2	(0.5885)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
HOSHINE SILICON INDUSTRY CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603260.SH	12/24/2024	SDB3260123629	(2,100.00)	8.1966	(17,151.39)	(17,212.88)	0.0000	4.3300	(1,723.7760)	0.0000	4.1259	(16.4840)	0.0000	2	(12.3581)	01/06/2025
603260.SH	12/24/2024	SDB3260123629	(600.00)	8.1966	(4,900.40)	(4,917.97)	0.0000	4.3300	(1,723.7760)	0.0000	1.1788	(4.7097)	0.0000	2	(3.5309)	01/06/2025
603260.SH	12/24/2024	SDB3260123629	(400.00)	8.1966	(3,266.93)	(3,278.64)	0.0000	4.3300	(1,723.7760)	0.0000	0.7859	(3.1398)	0.0000	2	(2.3539)	01/06/2025
603260.SH	12/23/2024	SDB3260123629	(100.00)	8.2122	(799.73)	(821.22)	0.0000	4.3300	(1,721.7566)	0.0000	0.0962	(0.3928)	0.0000	1	(0.2966)	01/06/2025
603260.SH	12/23/2024	SDB3260123629	(900.00)	8.2122	(7,235.50)	(7,390.95)	0.0000	4.3300	(1,721.7566)	0.0000	0.8703	(3.5348)	0.0000	1	(2.6646)	01/06/2025
603260.SH	12/23/2024	SDB3260123629	(900.00)	8.2122	(7,252.47)	(7,390.95)	0.0000	4.3300	(1,721.7566)	0.0000	0.8723	(3.5348)	0.0000	1	(2.6625)	01/06/2025
603260.SH	12/23/2024	SDB3260123629	(3,300.00)	8.2122	(26,676.34)	(27,100.16)	0.0000	4.3300	(1,721.7566)	0.0000	3.2086	(12.9611)	0.0000	1	(9.7525)	01/06/2025
603260.SH	12/23/2024	SDB3260123629	(2,000.00)	8.2122	(16,066.27)	(16,424.34)	0.0000	4.3300	(1,721.7566)	0.0000	1.9324	(7.8552)	0.0000	1	(5.9228)	01/06/2025
603260.SH	12/23/2024	SDB3260123629	(100.00)	8.2122	(807.61)	(821.22)	0.0000	4.3300	(1,721.7566)	0.0000	0.0971	(0.3928)	0.0000	1	(0.2956)	01/06/2025
603260.SH	12/23/2024	SDB3260123629	(500.00)	8.2122	(4,149.95)	(4,106.08)	0.0000	4.3300	(1,721.7566)	0.0000	0.4991	(1.9638)	0.0000	1	(1.4647)	01/06/2025
603260.SH	12/23/2024	SDB3260123629	(1,200.00)	8.2122	(9,989.68)	(9,854.60)	0.0000	4.3300	(1,721.7566)	0.0000	1.2015	(4.7131)	0.0000	1	(3.5116)	01/06/2025
603260.SH	12/23/2024	SDB3260123629	(100.00)	8.2122	(819.46)	(821.22)	0.0000	4.3300	(1,721.7566)	0.0000	0.0986	(0.3928)	0.0000	1	(0.2942)	01/06/2025
603260.SH	12/23/2024	SDB3260123629	(3,500.00)	8.2122	(28,993.71)	(28,742.59)	0.0000	4.3300	(1,721.7566)	0.0000	3.4873	(13.7466)	0.0000	1	(10.2593)	01/06/2025
603260.SH	12/23/2024	SDB3260123629	(3,000.00)	8.2122	(24,802.50)	(24,636.51)	0.0000	4.3300	(1,721.7566)	0.0000	2.9832	(11.7828)	0.0000	1	(8.7996)	01/06/2025
603260.SH	12/23/2024	SDB3260123629	(1,200.00)	8.2122	(9,748.98)	(9,854.60)	0.0000	4.3300	(1,721.7566)	0.0000	1.1726	(4.7131)	0.0000	1	(3.5405)	01/06/2025
603260.SH	12/23/2024	SDB3260123629	(100.00)	8.2122	(802.11)	(821.22)	0.0000	4.3300	(1,721.7566)	0.0000	0.0965	(0.3928)	0.0000	1	(0.2963)	01/06/2025
603260.SH	12/23/2024	SDB3260123629	(2,000.00)	8.2122	(16,139.03)	(16,424.34)	0.0000	4.3300	(1,721.7566)	0.0000	1.9412	(7.8552)	0.0000	1	(5.9140)	01/06/2025
603260.SH	12/23/2024	SDB3260123629	(400.00)	8.2122	(3,266.93)	(3,284.87)	0.0000	4.3300	(1,721.7566)	0.0000	0.3929	(1.5710)	0.0000	1	(1.1781)	01/06/2025
603260.SH	12/23/2024	SDB3260123629	(100.00)	8.2122	(816.73)	(821.22)	0.0000	4.3300	(1,721.7566)	0.0000	0.0982	(0.3928)	0.0000	1	(0.2945)	01/06/2025
603260.SH	12/23/2024	SDB3260123629	(100.00)	8.2122	(816.73)	(821.22)	0.0000	4.3300	(1,721.7566)	0.0000	0.0982	(0.3928)	0.0000	1	(0.2945)	01/06/2025
603260.SH	12/23/2024	SDB3260123629	(3,800.00)	8.2122	(31,035.84)	(31,206.24)	0.0000	4.3300	(1,721.7566)	0.0000	3.7329	(14.9249)	0.0000	1	(11.1920)	01/06/2025
603260.SH	12/23/2024	SDB3260123629	(600.00)	8.2122	(4,900.40)	(4,927.30)	0.0000	4.3300	(1,721.7566)	0.0000	0.5894	(2.3566)	0.0000	1	(1.7672)	01/06/2025
603260.SH	12/23/2024	SDB3260123629	(2,300.00)	8.2122	(18,784.85)	(18,887.99)	0.0000	4.3300	(1,721.7566)	0.0000	2.2594	(9.0335)	0.0000	1	(6.7741)	01/06/2025
603260.SH	12/23/2024	SDB3260123629	(1,100.00)	8.2122	(8,984.06)	(9,033.39)	0.0000	4.3300	(1,721.7566)	0.0000	1.0806	(4.3204)	0.0000	1	(3.2398)	01/06/2025
603260.SH	12/23/2024	SDB3260123629	(12,900.00)	8.2122	(105,358.52)	(105,936.98)	0.0000	4.3300	(1,721.7566)	0.0000	12.6723	(50.6660)	0.0000	1	(37.9937)	01/06/2025
603260.SH	12/23/2024	SDB3260123629	(7,400.00)	8.2122	(60,438.22)	(60,770.05)	0.0000	4.3300	(1,721.7566)	0.0000	7.2694	(29.0642)	0.0000	1	(21.7949)	01/06/2025
603260.SH	12/23/2024	SDB3260123629	(1,500.00)	8.2122	(12,250.99)	(12,318.25)	0.0000	4.3300	(1,721.7566)	0.0000	1.4735	(5.8914)	0.0000	1	(4.4179)	01/06/2025
603260.SH	12/23/2024	SDB3260123629	(400.00)	8.2122	(3,266.93)	(3,284.87)	0.0000	4.3300	(1,721.7566)	0.0000	0.3929	(1.5710)	0.0000	1	(1.1781)	01/06/2025
603260.SH	12/23/2024	SDB3260123629	(2,200.00)	8.2122	(17,968.12)	(18,066.77)	0.0000	4.3300	(1,721.7566)	0.0000	2.1612	(8.6407)	0.0000	1	(6.4796)	01/06/2025
603260.SH	12/23/2024	SDB3260123629	(300.00)	8.2122	(2,450.20)	(2,463.65)	0.0000	4.3300	(1,721.7566)	0.0000	0.2947	(1.1783)	0.0000	1	(0.8836)	01/06/2025
603260.SH	12/23/2024	SDB3260123629	(200.00)	8.2122	(1,633.47)	(1,642.43)	0.0000	4.3300	(1,721.7566)	0.0000	0.1965	(0.7855)	0.0000	1	(0.5891)	01/06/2025
603260.SH	12/23/2024	SDB3260123629	(300.00)	8.2122	(2,450.20)	(2,463.65)	0.0000	4.3300	(1,721.7566)	0.0000	0.2947	(1.1783)	0.0000	1	(0.8836)	01/06/2025
603260.SH	12/23/2024	SDB3260123629	(1,000.00)	8.2122	(8,167.33)	(8,212.17)	0.0000	4.3300	(1,721.7566)	0.0000	0.9823	(3.9276)	0.0000	1	(2.9453)	01/06/2025
603260.SH	12/23/2024	SDB3260123629	(300.00)	8.2122	(2,450.20)	(2,463.65)	0.0000	4.3300	(1,721.7566)	0.0000	0.2947	(1.1783)	0.0000	1	(0.8836)	01/06/2025
603260.SH	12/23/2024	SDB3260123629	(3,600.00)	8.2122	(29,402.38)	(29,563.81)	0.0000	4.3300	(1,721.7566)	0.0000	3.5365	(14.1394)	0.0000	1	(10.6029)	01/06/2025
603260.SH	12/23/2024	SDB3260123629	(17,300.00)	8.2122	(141,294.76)	(142,070.52)	0.0000	4.3300	(1,721.7566)	0.0000	16.9946	(67.9475)	0.0000	1	(50.9528)	01/06/2025
603260.SH	12/23/2024	SDB3260123629	(17,600.00)	8.2122	(143,744.96)	(144,534.17)	0.0000	4.3300	(1,721.7566)	0.0000	17.2893	(69.1257)	0.0000	1	(51.8364)	01/06/2025
603260.SH	12/23/2024	SDB3260123629	(800.00)	8.2122	(6,533.86)	(6,569.74)	0.0000	4.3300	(1,721.7566)	0.0000	0.7859	(3.1421)	0.0000	1	(2.3562)	01/06/2025
603260.SH	12/23/2024	SDB3260123629	(8,100.00)	8.2122	(66,155.35)	(66,518.57)	0.0000	4.3300	(1,721.7566)	0.0000	7.9570	(31.8136)	0.0000	1	(23.8565)	01/06/2025
603260.SH	12/23/2024	SDB3260123629	(400.00)	8.2122	(3,266.93)	(3,284.87)	0.0000	4.3300	(1,721.7566)	0.0000	0.3929	(1.5710)	0.0000	1	(1.1781)	01/06/2025
603260.SH	12/23/2024	SDB3260123629	(6,100.00)	8.2122	(49,820.69)	(50,094.23)	0.0000	4.3300	(1,721.7566)	0.0000	5.9923	(23.9584)	0.0000	1	(17.9660)	01/06/2025
603260.SH	12/23/2024	SDB3260123629	(3,000.00)	8.2122	(24,501.98)	(24,636.51)	0.0000	4.3300	(1,721.7566)	0.0000	2.9470	(11.7828)	0.0000	1	(8.8358)	01/06/2025
603260.SH	12/23/2024	SDB3260123629	(200.00)	8.2122	(1,633.47)	(1,642.43)	0.0000	4.3300	(1,721.7566)	0.0000	0.1965	(0.7855)	0.0000	1	(0.5891)	01/06/2025
603260.SH	12/23/2024	SDB3260123629	(1,900.00)	8.2122	(15,517.92)	(15,603.12)	0.0000	4.3300	(1,721.7566)	0.0000	1.8665	(7.4624)	0.0000	1	(5.5960)	01/06/2025
603260.SH	12/23/2024	SDB3260123629	(300.00)	8.2122	(2,450.20)	(2,463.65)	0.0000	4.3300	(1,721.7566)	0.0000	0.2947	(1.1783)	0.0000	1	(0.8836)	01/06/2025
603260.SH	12/23/2024	SDB3260123629	(200.00)	8.2122	(1,633.47)	(1,642.43)	0.0000	4.3300	(1,721.7566)	0.0000	0.1965	(0.7855)	0.0000	1	(0.5891)	01/06/2025
603260.SH	12/23/2024	SDB3260123629	(300.00)	8.2122	(2,450.20)	(2,463.65)	0.0000	4.3300	(1,721.7566)	0.0000	0.2947	(1.1783)	0.0000	1	(0.8836)	01/06/2025
603260.SH	12/23/2024	SDB3260123629	(2,200.00)	8.2122	(17,968.12)	(18,066.77)	0.0000	4.3300	(1,721.7566)	0.0000	2.1612	(8.6407)	0.0000	1	(6.4796)	01/06/2025
603260.SH	12/23/2024	SDB3260123629	(4,600.00)	8.2122	(37,569.70)	(37,775.98)	0.0000	4.3300	(1,721.7566)	0.0000	4.5188	(18.0670)	0.0000	1	(13.5482)	01/06/2025
603260.SH	12/23/2024	SDB3260123629	(300.00)	8.2122	(2,450.20)	(2,463.65)	0.0000	4.3300	(1,721.7566)	0.0000	0.2947	(1.1783)	0.0000	1	(0.8836)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
HOSHINE SILICON INDUSTRY CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603260.SH	12/23/2024	SDB3260123629	(200.00)	8.2122	(1,633.47)	(1,642.43)	0.0000	4.3300	(1,721.7566)	0.0000	0.1965	(0.7855)	0.0000	1	(0.5891)	01/06/2025
603260.SH	12/23/2024	SDB3260123629	(100.00)	8.2122	(816.73)	(821.22)	0.0000	4.3300	(1,721.7566)	0.0000	0.0982	(0.3928)	0.0000	1	(0.2945)	01/06/2025
603260.SH	12/23/2024	SDB3260123629	(2,100.00)	8.2122	(17,151.39)	(17,245.55)	0.0000	4.3300	(1,721.7566)	0.0000	2.0629	(8.2480)	0.0000	1	(6.1850)	01/06/2025
603260.SH	12/23/2024	SDB3260123629	(600.00)	8.2122	(4,900.40)	(4,927.30)	0.0000	4.3300	(1,721.7566)	0.0000	0.5894	(2.3566)	0.0000	1	(1.7672)	01/06/2025
603260.SH	12/23/2024	SDB3260123629	(400.00)	8.2122	(3,266.93)	(3,284.87)	0.0000	4.3300	(1,721.7566)	0.0000	0.3929	(1.5710)	0.0000	1	(1.1781)	01/06/2025
603260.SH	12/20/2024	SDB3260123629	(100.00)	8.0199	(799.73)	(801.99)	0.0000	4.3300	(1,721.7566)	0.0000	0.2886	(1.1507)	0.0000	3	(0.8621)	01/06/2025
603260.SH	12/20/2024	SDB3260123629	(900.00)	8.0199	(7,235.50)	(7,217.92)	0.0000	4.3300	(1,721.7566)	0.0000	2.6108	(10.3563)	0.0000	3	(7.7454)	01/06/2025
603260.SH	12/20/2024	SDB3260123629	(900.00)	8.0199	(7,252.47)	(7,217.92)	0.0000	4.3300	(1,721.7566)	0.0000	2.6169	(10.3563)	0.0000	3	(7.7393)	01/06/2025
603260.SH	12/20/2024	SDB3260123629	(3,300.00)	8.0199	(26,676.34)	(26,465.71)	0.0000	4.3300	(1,721.7566)	0.0000	9.6257	(37.9729)	0.0000	3	(28.3472)	01/06/2025
603260.SH	12/20/2024	SDB3260123629	(2,000.00)	8.0199	(16,066.27)	(16,039.83)	0.0000	4.3300	(1,721.7566)	0.0000	5.7972	(23.0139)	0.0000	3	(17.2167)	01/06/2025
603260.SH	12/20/2024	SDB3260123629	(100.00)	8.0199	(807.61)	(801.99)	0.0000	4.3300	(1,721.7566)	0.0000	0.2914	(1.1507)	0.0000	3	(0.8593)	01/06/2025
603260.SH	12/20/2024	SDB3260123629	(500.00)	8.0199	(4,149.95)	(4,009.96)	0.0000	4.3300	(1,721.7566)	0.0000	1.4974	(5.7535)	0.0000	3	(4.2560)	01/06/2025
603260.SH	12/20/2024	SDB3260123629	(1,200.00)	8.0199	(9,989.68)	(9,623.90)	0.0000	4.3300	(1,721.7566)	0.0000	3.6046	(13.8083)	0.0000	3	(10.2037)	01/06/2025
603260.SH	12/20/2024	SDB3260123629	(100.00)	8.0199	(819.46)	(801.99)	0.0000	4.3300	(1,721.7566)	0.0000	0.2957	(1.1507)	0.0000	3	(0.8550)	01/06/2025
603260.SH	12/20/2024	SDB3260123629	(3,500.00)	8.0199	(28,993.71)	(28,069.70)	0.0000	4.3300	(1,721.7566)	0.0000	10.4619	(40.2743)	0.0000	3	(29.8124)	01/06/2025
603260.SH	12/20/2024	SDB3260123629	(3,000.00)	8.0199	(24,802.50)	(24,059.74)	0.0000	4.3300	(1,721.7566)	0.0000	8.9496	(34.5208)	0.0000	3	(25.5713)	01/06/2025
603260.SH	12/20/2024	SDB3260123629	(1,200.00)	8.0199	(9,748.98)	(9,623.90)	0.0000	4.3300	(1,721.7566)	0.0000	3.5178	(13.8083)	0.0000	3	(10.2966)	01/06/2025
603260.SH	12/20/2024	SDB3260123629	(100.00)	8.0199	(802.11)	(801.99)	0.0000	4.3300	(1,721.7566)	0.0000	0.2894	(1.1507)	0.0000	3	(0.8613)	01/06/2025
603260.SH	12/20/2024	SDB3260123629	(2,000.00)	8.0199	(16,139.03)	(16,039.83)	0.0000	4.3300	(1,721.7566)	0.0000	5.8235	(23.0139)	0.0000	3	(17.1904)	01/06/2025
603260.SH	12/20/2024	SDB3260123629	(400.00)	8.0199	(3,266.93)	(3,207.97)	0.0000	4.3300	(1,721.7566)	0.0000	1.1788	(4.6028)	0.0000	3	(3.4240)	01/06/2025
603260.SH	12/20/2024	SDB3260123629	(100.00)	8.0199	(816.73)	(801.99)	0.0000	4.3300	(1,721.7566)	0.0000	0.2947	(1.1507)	0.0000	3	(0.8560)	01/06/2025
603260.SH	12/20/2024	SDB3260123629	(100.00)	8.0199	(816.73)	(801.99)	0.0000	4.3300	(1,721.7566)	0.0000	0.2947	(1.1507)	0.0000	3	(0.8560)	01/06/2025
603260.SH	12/20/2024	SDB3260123629	(3,800.00)	8.0199	(31,035.84)	(30,475.67)	0.0000	4.3300	(1,721.7566)	0.0000	11.1988	(43.7264)	0.0000	3	(32.5276)	01/06/2025
603260.SH	12/20/2024	SDB3260123629	(600.00)	8.0199	(4,900.40)	(4,811.95)	0.0000	4.3300	(1,721.7566)	0.0000	1.7682	(6.9042)	0.0000	3	(5.1359)	01/06/2025
603260.SH	12/20/2024	SDB3260123629	(2,300.00)	8.0199	(18,784.85)	(18,445.80)	0.0000	4.3300	(1,721.7566)	0.0000	6.7782	(26.4660)	0.0000	3	(19.6878)	01/06/2025
603260.SH	12/20/2024	SDB3260123629	(1,100.00)	8.0199	(8,984.06)	(8,821.90)	0.0000	4.3300	(1,721.7566)	0.0000	3.2417	(12.6576)	0.0000	3	(9.4159)	01/06/2025
603260.SH	12/20/2024	SDB3260123629	(12,900.00)	8.0199	(105,358.52)	(103,456.88)	0.0000	4.3300	(1,721.7566)	0.0000	38.0169	(148.4396)	0.0000	3	(110.4228)	01/06/2025
603260.SH	12/20/2024	SDB3260123629	(7,400.00)	8.0199	(60,438.22)	(59,347.36)	0.0000	4.3300	(1,721.7566)	0.0000	21.8081	(85.1514)	0.0000	3	(63.3433)	01/06/2025
603260.SH	12/20/2024	SDB3260123629	(1,500.00)	8.0199	(12,250.99)	(12,029.87)	0.0000	4.3300	(1,721.7566)	0.0000	4.4206	(17.2604)	0.0000	3	(12.8399)	01/06/2025
603260.SH	12/20/2024	SDB3260123629	(400.00)	8.0199	(3,266.93)	(3,207.97)	0.0000	4.3300	(1,721.7566)	0.0000	1.1788	(4.6028)	0.0000	3	(3.4240)	01/06/2025
603260.SH	12/20/2024	SDB3260123629	(2,200.00)	8.0199	(17,968.12)	(17,643.81)	0.0000	4.3300	(1,721.7566)	0.0000	6.4835	(25.3153)	0.0000	3	(18.8318)	01/06/2025
603260.SH	12/20/2024	SDB3260123629	(300.00)	8.0199	(2,450.20)	(2,405.97)	0.0000	4.3300	(1,721.7566)	0.0000	0.8841	(3.4521)	0.0000	3	(2.5680)	01/06/2025
603260.SH	12/20/2024	SDB3260123629	(200.00)	8.0199	(1,633.47)	(1,603.98)	0.0000	4.3300	(1,721.7566)	0.0000	0.5894	(2.3014)	0.0000	3	(1.7120)	01/06/2025
603260.SH	12/20/2024	SDB3260123629	(300.00)	8.0199	(2,450.20)	(2,405.97)	0.0000	4.3300	(1,721.7566)	0.0000	0.8841	(3.4521)	0.0000	3	(2.5680)	01/06/2025
603260.SH	12/20/2024	SDB3260123629	(1,000.00)	8.0199	(8,167.33)	(8,019.91)	0.0000	4.3300	(1,721.7566)	0.0000	2.9470	(11.5069)	0.0000	3	(8.5599)	01/06/2025
603260.SH	12/20/2024	SDB3260123629	(300.00)	8.0199	(2,450.20)	(2,405.97)	0.0000	4.3300	(1,721.7566)	0.0000	0.8841	(3.4521)	0.0000	3	(2.5680)	01/06/2025
603260.SH	12/20/2024	SDB3260123629	(3,600.00)	8.0199	(29,402.38)	(28,871.69)	0.0000	4.3300	(1,721.7566)	0.0000	10.6094	(41.4250)	0.0000	3	(30.8157)	01/06/2025
603260.SH	12/20/2024	SDB3260123629	(17,300.00)	8.0199	(141,294.76)	(138,744.49)	0.0000	4.3300	(1,721.7566)	0.0000	50.9839	(199.0702)	0.0000	3	(148.0863)	01/06/2025
603260.SH	12/20/2024	SDB3260123629	(17,600.00)	8.0199	(143,744.96)	(141,150.47)	0.0000	4.3300	(1,721.7566)	0.0000	51.8680	(202.5223)	0.0000	3	(150.6543)	01/06/2025
603260.SH	12/20/2024	SDB3260123629	(800.00)	8.0199	(6,533.86)	(6,415.93)	0.0000	4.3300	(1,721.7566)	0.0000	2.3576	(9.2056)	0.0000	3	(6.8479)	01/06/2025
603260.SH	12/20/2024	SDB3260123629	(8,100.00)	8.0199	(66,155.35)	(64,961.30)	0.0000	4.3300	(1,721.7566)	0.0000	23.8711	(93.2063)	0.0000	3	(69.3352)	01/06/2025
603260.SH	12/20/2024	SDB3260123629	(400.00)	8.0199	(3,266.93)	(3,207.97)	0.0000	4.3300	(1,721.7566)	0.0000	1.1788	(4.6028)	0.0000	3	(3.4240)	01/06/2025
603260.SH	12/20/2024	SDB3260123629	(6,100.00)	8.0199	(49,820.69)	(48,921.47)	0.0000	4.3300	(1,721.7566)	0.0000	17.9770	(70.1924)	0.0000	3	(52.2154)	01/06/2025
603260.SH	12/20/2024	SDB3260123629	(3,000.00)	8.0199	(24,501.98)	(24,059.74)	0.0000	4.3300	(1,721.7566)	0.0000	8.8411	(34.5208)	0.0000	3	(25.6797)	01/06/2025
603260.SH	12/20/2024	SDB3260123629	(200.00)	8.0199	(1,633.47)	(1,603.98)	0.0000	4.3300	(1,721.7566)	0.0000	0.5894	(2.3014)	0.0000	3	(1.7120)	01/06/2025
603260.SH	12/20/2024	SDB3260123629	(1,900.00)	8.0199	(15,517.92)	(15,237.83)	0.0000	4.3300	(1,721.7566)	0.0000	5.5994	(21.8632)	0.0000	3	(16.2638)	01/06/2025
603260.SH	12/20/2024	SDB3260123629	(300.00)	8.0199	(2,450.20)	(2,405.97)	0.0000	4.3300	(1,721.7566)	0.0000	0.8841	(3.4521)	0.0000	3	(2.5680)	01/06/2025
603260.SH	12/20/2024	SDB3260123629	(200.00)	8.0199	(1,633.47)	(1,603.98)	0.0000	4.3300	(1,721.7566)	0.0000	0.5894	(2.3014)	0.0000	3	(1.7120)	01/06/2025
603260.SH	12/20/2024	SDB3260123629	(300.00)	8.0199	(2,450.20)	(2,405.97)	0.0000	4.3300	(1,721.7566)	0.0000	0.8841	(3.4521)	0.0000	3	(2.5680)	01/06/2025
603260.SH	12/20/2024	SDB3260123629	(2,200.00)	8.0199	(17,968.12)	(17,643.81)	0.0000	4.3300	(1,721.7566)	0.0000	6.4835	(25.3153)	0.0000	3	(18.8318)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
HOSHINE SILICON INDUSTRY CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603260.SH	12/20/2024	SDB3260123629	(4,600.00)	8.0199	(37,569.70)	(36,891.60)	0.0000	4.3300	(1,721.7566)	0.0000	13.5564	(52.9320)	0.0000	3	(39.3756)	01/06/2025
603260.SH	12/20/2024	SDB3260123629	(300.00)	8.0199	(2,450.20)	(2,405.97)	0.0000	4.3300	(1,721.7566)	0.0000	0.8841	(3.4521)	0.0000	3	(2.5680)	01/06/2025
603260.SH	12/20/2024	SDB3260123629	(200.00)	8.0199	(1,633.47)	(1,603.98)	0.0000	4.3300	(1,721.7566)	0.0000	0.5894	(2.3014)	0.0000	3	(1.7120)	01/06/2025
603260.SH	12/20/2024	SDB3260123629	(100.00)	8.0199	(816.73)	(801.99)	0.0000	4.3300	(1,721.7566)	0.0000	0.2947	(1.1507)	0.0000	3	(0.8560)	01/06/2025
603260.SH	12/20/2024	SDB3260123629	(2,100.00)	8.0199	(17,151.39)	(16,841.82)	0.0000	4.3300	(1,721.7566)	0.0000	6.1888	(24.1646)	0.0000	3	(17.9758)	01/06/2025
603260.SH	12/20/2024	SDB3260123629	(600.00)	8.0199	(4,900.40)	(4,811.95)	0.0000	4.3300	(1,721.7566)	0.0000	1.7682	(6.9042)	0.0000	3	(5.1359)	01/06/2025
603260.SH	12/20/2024	SDB3260123629	(400.00)	8.0199	(3,266.93)	(3,207.97)	0.0000	4.3300	(1,721.7566)	0.0000	1.1788	(4.6028)	0.0000	3	(3.4240)	01/06/2025
603260.SH	12/19/2024	SDB3260123629	(3,300.00)	8.0770	(26,676.34)	(26,654.13)	0.0000	4.5800	(1,713.9320)	0.0000	3.3938	(12.6898)	0.0000	1	(9.2960)	01/06/2025
603260.SH	12/19/2024	SDB3260123629	(2,000.00)	8.0770	(16,066.27)	(16,154.02)	0.0000	4.5800	(1,713.9320)	0.0000	2.0440	(7.6908)	0.0000	1	(5.6468)	01/06/2025
603260.SH	12/19/2024	SDB3260123629	(100.00)	8.0770	(807.61)	(807.70)	0.0000	4.5800	(1,713.9320)	0.0000	0.1027	(0.3845)	0.0000	1	(0.2818)	01/06/2025
603260.SH	12/19/2024	SDB3260123629	(500.00)	8.0770	(4,149.95)	(4,038.51)	0.0000	4.5800	(1,713.9320)	0.0000	0.5280	(1.9227)	0.0000	1	(1.3947)	01/06/2025
603260.SH	12/19/2024	SDB3260123629	(1,200.00)	8.0770	(9,989.68)	(9,692.41)	0.0000	4.5800	(1,713.9320)	0.0000	1.2709	(4.6145)	0.0000	1	(3.3436)	01/06/2025
603260.SH	12/19/2024	SDB3260123629	(100.00)	8.0770	(819.46)	(807.70)	0.0000	4.5800	(1,713.9320)	0.0000	0.1043	(0.3845)	0.0000	1	(0.2803)	01/06/2025
603260.SH	12/19/2024	SDB3260123629	(3,500.00)	8.0770	(28,993.71)	(28,269.53)	0.0000	4.5800	(1,713.9320)	0.0000	3.6886	(13.4589)	0.0000	1	(9.7703)	01/06/2025
603260.SH	12/19/2024	SDB3260123629	(3,000.00)	8.0770	(24,802.50)	(24,231.03)	0.0000	4.5800	(1,713.9320)	0.0000	3.1554	(11.5362)	0.0000	1	(8.3808)	01/06/2025
603260.SH	12/19/2024	SDB3260123629	(1,200.00)	8.0770	(9,748.98)	(9,692.41)	0.0000	4.5800	(1,713.9320)	0.0000	1.2403	(4.6145)	0.0000	1	(3.3742)	01/06/2025
603260.SH	12/19/2024	SDB3260123629	(100.00)	8.0770	(802.11)	(807.70)	0.0000	4.5800	(1,713.9320)	0.0000	0.1020	(0.3845)	0.0000	1	(0.2825)	01/06/2025
603260.SH	12/19/2024	SDB3260123629	(2,000.00)	8.0770	(16,139.03)	(16,154.02)	0.0000	4.5800	(1,713.9320)	0.0000	2.0532	(7.6908)	0.0000	1	(5.6376)	01/06/2025
603260.SH	12/19/2024	SDB3260123629	(400.00)	8.0770	(3,266.93)	(3,230.80)	0.0000	4.5800	(1,713.9320)	0.0000	0.4156	(1.5382)	0.0000	1	(1.1225)	01/06/2025
603260.SH	12/19/2024	SDB3260123629	(100.00)	8.0770	(816.73)	(807.70)	0.0000	4.5800	(1,713.9320)	0.0000	0.1039	(0.3845)	0.0000	1	(0.2806)	01/06/2025
603260.SH	12/19/2024	SDB3260123629	(100.00)	8.0770	(816.73)	(807.70)	0.0000	4.5800	(1,713.9320)	0.0000	0.1039	(0.3845)	0.0000	1	(0.2806)	01/06/2025
603260.SH	12/19/2024	SDB3260123629	(3,800.00)	8.0770	(31,035.84)	(30,692.64)	0.0000	4.5800	(1,713.9320)	0.0000	3.9484	(14.6125)	0.0000	1	(10.6641)	01/06/2025
603260.SH	12/19/2024	SDB3260123629	(600.00)	8.0770	(4,900.40)	(4,846.21)	0.0000	4.5800	(1,713.9320)	0.0000	0.6234	(2.3072)	0.0000	1	(1.6838)	01/06/2025
603260.SH	12/19/2024	SDB3260123629	(2,300.00)	8.0770	(18,784.85)	(18,577.12)	0.0000	4.5800	(1,713.9320)	0.0000	2.3899	(8.8444)	0.0000	1	(6.4546)	01/06/2025
603260.SH	12/19/2024	SDB3260123629	(1,100.00)	8.0770	(8,984.06)	(8,884.71)	0.0000	4.5800	(1,713.9320)	0.0000	1.1430	(4.2299)	0.0000	1	(3.0870)	01/06/2025
603260.SH	12/19/2024	SDB3260123629	(12,900.00)	8.0770	(105,358.52)	(104,193.43)	0.0000	4.5800	(1,713.9320)	0.0000	13.4039	(49.6057)	0.0000	1	(36.2017)	01/06/2025
603260.SH	12/19/2024	SDB3260123629	(7,400.00)	8.0770	(60,438.22)	(59,769.87)	0.0000	4.5800	(1,713.9320)	0.0000	7.6891	(28.4560)	0.0000	1	(20.7669)	01/06/2025
603260.SH	12/19/2024	SDB3260123629	(1,500.00)	8.0770	(12,250.99)	(12,115.51)	0.0000	4.5800	(1,713.9320)	0.0000	1.5586	(5.7681)	0.0000	1	(4.2095)	01/06/2025
603260.SH	12/19/2024	SDB3260123629	(400.00)	8.0770	(3,266.93)	(3,230.80)	0.0000	4.5800	(1,713.9320)	0.0000	0.4156	(1.5382)	0.0000	1	(1.1225)	01/06/2025
603260.SH	12/19/2024	SDB3260123629	(2,200.00)	8.0770	(17,968.12)	(17,769.42)	0.0000	4.5800	(1,713.9320)	0.0000	2.2859	(8.4599)	0.0000	1	(6.1739)	01/06/2025
603260.SH	12/19/2024	SDB3260123629	(300.00)	8.0770	(2,450.20)	(2,423.10)	0.0000	4.5800	(1,713.9320)	0.0000	0.3117	(1.1536)	0.0000	1	(0.8419)	01/06/2025
603260.SH	12/19/2024	SDB3260123629	(200.00)	8.0770	(1,633.47)	(1,615.40)	0.0000	4.5800	(1,713.9320)	0.0000	0.2078	(0.7691)	0.0000	1	(0.5613)	01/06/2025
603260.SH	12/19/2024	SDB3260123629	(300.00)	8.0770	(2,450.20)	(2,423.10)	0.0000	4.5800	(1,713.9320)	0.0000	0.3117	(1.1536)	0.0000	1	(0.8419)	01/06/2025
603260.SH	12/19/2024	SDB3260123629	(1,000.00)	8.0770	(8,167.33)	(8,077.01)	0.0000	4.5800	(1,713.9320)	0.0000	1.0391	(3.8454)	0.0000	1	(2.8063)	01/06/2025
603260.SH	12/19/2024	SDB3260123629	(300.00)	8.0770	(2,450.20)	(2,423.10)	0.0000	4.5800	(1,713.9320)	0.0000	0.3117	(1.1536)	0.0000	1	(0.8419)	01/06/2025
603260.SH	12/19/2024	SDB3260123629	(3,600.00)	8.0770	(29,402.38)	(29,077.24)	0.0000	4.5800	(1,713.9320)	0.0000	3.7406	(13.8434)	0.0000	1	(10.1028)	01/06/2025
603260.SH	12/19/2024	SDB3260123629	(17,300.00)	8.0770	(141,294.76)	(139,732.27)	0.0000	4.5800	(1,713.9320)	0.0000	17.9758	(66.5254)	0.0000	1	(48.5496)	01/06/2025
603260.SH	12/19/2024	SDB3260123629	(17,600.00)	8.0770	(143,744.96)	(142,155.38)	0.0000	4.5800	(1,713.9320)	0.0000	18.2876	(67.6791)	0.0000	1	(49.3915)	01/06/2025
603260.SH	12/19/2024	SDB3260123629	(800.00)	8.0770	(6,533.86)	(6,461.61)	0.0000	4.5800	(1,713.9320)	0.0000	0.8313	(3.0763)	0.0000	1	(2.2451)	01/06/2025
603260.SH	12/19/2024	SDB3260123629	(8,100.00)	8.0770	(66,155.35)	(65,423.78)	0.0000	4.5800	(1,713.9320)	0.0000	8.4164	(31.1478)	0.0000	1	(22.7313)	01/06/2025
603260.SH	12/19/2024	SDB3260123629	(400.00)	8.0770	(3,266.93)	(3,230.80)	0.0000	4.5800	(1,713.9320)	0.0000	0.4156	(1.5382)	0.0000	1	(1.1225)	01/06/2025
603260.SH	12/19/2024	SDB3260123629	(6,100.00)	8.0770	(49,820.69)	(49,269.76)	0.0000	4.5800	(1,713.9320)	0.0000	6.3383	(23.4570)	0.0000	1	(17.1187)	01/06/2025
603260.SH	12/19/2024	SDB3260123629	(3,000.00)	8.0770	(24,501.98)	(24,231.03)	0.0000	4.5800	(1,713.9320)	0.0000	3.1172	(11.5362)	0.0000	1	(8.4190)	01/06/2025
603260.SH	12/19/2024	SDB3260123629	(200.00)	8.0770	(1,633.47)	(1,615.40)	0.0000	4.5800	(1,713.9320)	0.0000	0.2078	(0.7691)	0.0000	1	(0.5613)	01/06/2025
603260.SH	12/19/2024	SDB3260123629	(1,900.00)	8.0770	(15,517.92)	(15,346.32)	0.0000	4.5800	(1,713.9320)	0.0000	1.9742	(7.3063)	0.0000	1	(5.3320)	01/06/2025
603260.SH	12/19/2024	SDB3260123629	(300.00)	8.0770	(2,450.20)	(2,423.10)	0.0000	4.5800	(1,713.9320)	0.0000	0.3117	(1.1536)	0.0000	1	(0.8419)	01/06/2025
603260.SH	12/19/2024	SDB3260123629	(200.00)	8.0770	(1,633.47)	(1,615.40)	0.0000	4.5800	(1,713.9320)	0.0000	0.2078	(0.7691)	0.0000	1	(0.5613)	01/06/2025
603260.SH	12/19/2024	SDB3260123629	(300.00)	8.0770	(2,450.20)	(2,423.10)	0.0000	4.5800	(1,713.9320)	0.0000	0.3117	(1.1536)	0.0000	1	(0.8419)	01/06/2025
603260.SH	12/19/2024	SDB3260123629	(2,200.00)	8.0770	(17,968.12)	(17,769.42)	0.0000	4.5800	(1,713.9320)	0.0000	2.2859	(8.4599)	0.0000	1	(6.1739)	01/06/2025
603260.SH	12/19/2024	SDB3260123629	(4,600.00)	8.0770	(37,569.70)	(37,154.25)	0.0000	4.5800	(1,713.9320)	0.0000	4.7797	(17.6888)	0.0000	1	(12.9091)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
HOSHINE SILICON INDUSTRY CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603260.SH	12/19/2024	SDB3260123629	(300.00)	8.0770	(2,450.20)	(2,423.10)	0.0000	4.5800	(1,713.9320)	0.0000	0.3117	(1.1536)	0.0000	1	(0.8419)	01/06/2025
603260.SH	12/19/2024	SDB3260123629	(200.00)	8.0770	(1,633.47)	(1,615.40)	0.0000	4.5800	(1,713.9320)	0.0000	0.2078	(0.7691)	0.0000	1	(0.5613)	01/06/2025
603260.SH	12/19/2024	SDB3260123629	(100.00)	8.0770	(816.73)	(807.70)	0.0000	4.5800	(1,713.9320)	0.0000	0.1039	(0.3845)	0.0000	1	(0.2806)	01/06/2025
603260.SH	12/19/2024	SDB3260123629	(2,100.00)	8.0770	(17,151.39)	(16,961.72)	0.0000	4.5800	(1,713.9320)	0.0000	2.1820	(8.0753)	0.0000	1	(5.8933)	01/06/2025
603260.SH	12/19/2024	SDB3260123629	(600.00)	8.0770	(4,900.40)	(4,846.21)	0.0000	4.5800	(1,713.9320)	0.0000	0.6234	(2.3072)	0.0000	1	(1.6838)	01/06/2025
603260.SH	12/19/2024	SDB3260123629	(400.00)	8.0770	(3,266.93)	(3,230.80)	0.0000	4.5800	(1,713.9320)	0.0000	0.4156	(1.5382)	0.0000	1	(1.1225)	01/06/2025
603260.SH	12/18/2024	SDB3260123629	(500.00)	8.0646	(4,149.95)	(4,032.30)	0.0000	4.5800	(1,690.3039)	0.0000	0.5280	(1.8933)	0.0000	1	(1.3653)	01/06/2025
603260.SH	12/18/2024	SDB3260123629	(1,200.00)	8.0646	(9,989.68)	(9,677.51)	0.0000	4.5800	(1,690.3039)	0.0000	1.2709	(4.5439)	0.0000	1	(3.2730)	01/06/2025
603260.SH	12/18/2024	SDB3260123629	(100.00)	8.0646	(819.46)	(806.46)	0.0000	4.5800	(1,690.3039)	0.0000	0.1043	(0.3787)	0.0000	1	(0.2744)	01/06/2025
603260.SH	12/18/2024	SDB3260123629	(3,500.00)	8.0646	(28,993.71)	(28,226.08)	0.0000	4.5800	(1,690.3039)	0.0000	3.6886	(13.2530)	0.0000	1	(9.5643)	01/06/2025
603260.SH	12/18/2024	SDB3260123629	(3,000.00)	8.0646	(24,802.50)	(24,193.78)	0.0000	4.5800	(1,690.3039)	0.0000	3.1554	(11.3597)	0.0000	1	(8.2042)	01/06/2025
603260.SH	12/18/2024	SDB3260123629	(1,200.00)	8.0646	(9,748.98)	(9,677.51)	0.0000	4.5800	(1,690.3039)	0.0000	1.2403	(4.5439)	0.0000	1	(3.3036)	01/06/2025
603260.SH	12/18/2024	SDB3260123629	(100.00)	8.0646	(802.11)	(806.46)	0.0000	4.5800	(1,690.3039)	0.0000	0.1020	(0.3787)	0.0000	1	(0.2766)	01/06/2025
603260.SH	12/18/2024	SDB3260123629	(2,000.00)	8.0646	(16,139.03)	(16,129.19)	0.0000	4.5800	(1,690.3039)	0.0000	2.0532	(7.5731)	0.0000	1	(5.5199)	01/06/2025
603260.SH	12/18/2024	SDB3260123629	(400.00)	8.0646	(3,266.93)	(3,225.84)	0.0000	4.5800	(1,690.3039)	0.0000	0.4156	(1.5146)	0.0000	1	(1.0990)	01/06/2025
603260.SH	12/18/2024	SDB3260123629	(100.00)	8.0646	(816.73)	(806.46)	0.0000	4.5800	(1,690.3039)	0.0000	0.1039	(0.3787)	0.0000	1	(0.2747)	01/06/2025
603260.SH	12/18/2024	SDB3260123629	(100.00)	8.0646	(816.73)	(806.46)	0.0000	4.5800	(1,690.3039)	0.0000	0.1039	(0.3787)	0.0000	1	(0.2747)	01/06/2025
603260.SH	12/18/2024	SDB3260123629	(3,800.00)	8.0646	(31,035.84)	(30,645.46)	0.0000	4.5800	(1,690.3039)	0.0000	3.9484	(14.3889)	0.0000	1	(10.4405)	01/06/2025
603260.SH	12/18/2024	SDB3260123629	(600.00)	8.0646	(4,900.40)	(4,838.76)	0.0000	4.5800	(1,690.3039)	0.0000	0.6234	(2.2719)	0.0000	1	(1.6485)	01/06/2025
603260.SH	12/18/2024	SDB3260123629	(2,300.00)	8.0646	(18,784.85)	(18,548.57)	0.0000	4.5800	(1,690.3039)	0.0000	2.3899	(8.7091)	0.0000	1	(6.3192)	01/06/2025
603260.SH	12/18/2024	SDB3260123629	(1,100.00)	8.0646	(8,984.06)	(8,871.05)	0.0000	4.5800	(1,690.3039)	0.0000	1.1430	(4.1652)	0.0000	1	(3.0222)	01/06/2025
603260.SH	12/18/2024	SDB3260123629	(12,900.00)	8.0646	(105,358.52)	(104,033.26)	0.0000	4.5800	(1,690.3039)	0.0000	13.4039	(48.8466)	0.0000	1	(35.4427)	01/06/2025
603260.SH	12/18/2024	SDB3260123629	(7,400.00)	8.0646	(60,438.22)	(59,678.00)	0.0000	4.5800	(1,690.3039)	0.0000	7.6891	(28.0205)	0.0000	1	(20.3315)	01/06/2025
603260.SH	12/18/2024	SDB3260123629	(1,500.00)	8.0646	(12,250.99)	(12,096.89)	0.0000	4.5800	(1,690.3039)	0.0000	1.5586	(5.6798)	0.0000	1	(4.1212)	01/06/2025
603260.SH	12/18/2024	SDB3260123629	(400.00)	8.0646	(3,266.93)	(3,225.84)	0.0000	4.5800	(1,690.3039)	0.0000	0.4156	(1.5146)	0.0000	1	(1.0990)	01/06/2025
603260.SH	12/18/2024	SDB3260123629	(2,200.00)	8.0646	(17,968.12)	(17,742.11)	0.0000	4.5800	(1,690.3039)	0.0000	2.2859	(8.3304)	0.0000	1	(6.0445)	01/06/2025
603260.SH	12/18/2024	SDB3260123629	(300.00)	8.0646	(2,450.20)	(2,419.38)	0.0000	4.5800	(1,690.3039)	0.0000	0.3117	(1.1360)	0.0000	1	(0.8242)	01/06/2025
603260.SH	12/18/2024	SDB3260123629	(200.00)	8.0646	(1,633.47)	(1,612.92)	0.0000	4.5800	(1,690.3039)	0.0000	0.2078	(0.7573)	0.0000	1	(0.5495)	01/06/2025
603260.SH	12/18/2024	SDB3260123629	(300.00)	8.0646	(2,450.20)	(2,419.38)	0.0000	4.5800	(1,690.3039)	0.0000	0.3117	(1.1360)	0.0000	1	(0.8242)	01/06/2025
603260.SH	12/18/2024	SDB3260123629	(1,000.00)	8.0646	(8,167.33)	(8,064.59)	0.0000	4.5800	(1,690.3039)	0.0000	1.0391	(3.7866)	0.0000	1	(2.7475)	01/06/2025
603260.SH	12/18/2024	SDB3260123629	(300.00)	8.0646	(2,450.20)	(2,419.38)	0.0000	4.5800	(1,690.3039)	0.0000	0.3117	(1.1360)	0.0000	1	(0.8242)	01/06/2025
603260.SH	12/18/2024	SDB3260123629	(3,600.00)	8.0646	(29,402.38)	(29,032.54)	0.0000	4.5800	(1,690.3039)	0.0000	3.7406	(13.6316)	0.0000	1	(9.8910)	01/06/2025
603260.SH	12/18/2024	SDB3260123629	(17,300.00)	8.0646	(141,294.76)	(139,517.48)	0.0000	4.5800	(1,690.3039)	0.0000	17.9758	(65.5075)	0.0000	1	(47.5316)	01/06/2025
603260.SH	12/18/2024	SDB3260123629	(17,600.00)	8.0646	(143,744.96)	(141,936.85)	0.0000	4.5800	(1,690.3039)	0.0000	18.2876	(66.6434)	0.0000	1	(48.3559)	01/06/2025
603260.SH	12/18/2024	SDB3260123629	(800.00)	8.0646	(6,533.86)	(6,451.68)	0.0000	4.5800	(1,690.3039)	0.0000	0.8313	(3.0292)	0.0000	1	(2.1980)	01/06/2025
603260.SH	12/18/2024	SDB3260123629	(8,100.00)	8.0646	(66,155.35)	(65,323.21)	0.0000	4.5800	(1,690.3039)	0.0000	8.4164	(30.6711)	0.0000	1	(22.2547)	01/06/2025
603260.SH	12/18/2024	SDB3260123629	(400.00)	8.0646	(3,266.93)	(3,225.84)	0.0000	4.5800	(1,690.3039)	0.0000	0.4156	(1.5146)	0.0000	1	(1.0990)	01/06/2025
603260.SH	12/18/2024	SDB3260123629	(6,100.00)	8.0646	(49,820.69)	(49,194.02)	0.0000	4.5800	(1,690.3039)	0.0000	6.3383	(23.0980)	0.0000	1	(16.7597)	01/06/2025
603260.SH	12/18/2024	SDB3260123629	(3,000.00)	8.0646	(24,501.98)	(24,193.78)	0.0000	4.5800	(1,690.3039)	0.0000	3.1172	(11.3597)	0.0000	1	(8.2425)	01/06/2025
603260.SH	12/18/2024	SDB3260123629	(200.00)	8.0646	(1,633.47)	(1,612.92)	0.0000	4.5800	(1,690.3039)	0.0000	0.2078	(0.7573)	0.0000	1	(0.5495)	01/06/2025
603260.SH	12/18/2024	SDB3260123629	(1,900.00)	8.0646	(15,517.92)	(15,322.73)	0.0000	4.5800	(1,690.3039)	0.0000	1.9742	(7.1945)	0.0000	1	(5.2202)	01/06/2025
603260.SH	12/18/2024	SDB3260123629	(300.00)	8.0646	(2,450.20)	(2,419.38)	0.0000	4.5800	(1,690.3039)	0.0000	0.3117	(1.1360)	0.0000	1	(0.8242)	01/06/2025
603260.SH	12/18/2024	SDB3260123629	(200.00)	8.0646	(1,633.47)	(1,612.92)	0.0000	4.5800	(1,690.3039)	0.0000	0.2078	(0.7573)	0.0000	1	(0.5495)	01/06/2025
603260.SH	12/18/2024	SDB3260123629	(300.00)	8.0646	(2,450.20)	(2,419.38)	0.0000	4.5800	(1,690.3039)	0.0000	0.3117	(1.1360)	0.0000	1	(0.8242)	01/06/2025
603260.SH	12/18/2024	SDB3260123629	(2,200.00)	8.0646	(17,968.12)	(17,742.11)	0.0000	4.5800	(1,690.3039)	0.0000	2.2859	(8.3304)	0.0000	1	(6.0445)	01/06/2025
603260.SH	12/18/2024	SDB3260123629	(4,600.00)	8.0646	(37,569.70)	(37,097.13)	0.0000	4.5800	(1,690.3039)	0.0000	4.7797	(17.4182)	0.0000	1	(12.6385)	01/06/2025
603260.SH	12/18/2024	SDB3260123629	(300.00)	8.0646	(2,450.20)	(2,419.38)	0.0000	4.5800	(1,690.3039)	0.0000	0.3117	(1.1360)	0.0000	1	(0.8242)	01/06/2025
603260.SH	12/18/2024	SDB3260123629	(200.00)	8.0646	(1,633.47)	(1,612.92)	0.0000	4.5800	(1,690.3039)	0.0000	0.2078	(0.7573)	0.0000	1	(0.5495)	01/06/2025
603260.SH	12/18/2024	SDB3260123629	(100.00)	8.0646	(816.73)	(806.46)	0.0000	4.5800	(1,690.3039)	0.0000	0.1039	(0.3787)	0.0000	1	(0.2747)	01/06/2025
603260.SH	12/18/2024	SDB3260123629	(2,100.00)	8.0646	(17,151.39)	(16,935.65)	0.0000	4.5800	(1,690.3039)	0.0000	2.1820	(7.9518)	0.0000	1	(5.7697)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
HOSHINE SILICON INDUSTRY CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603260.SH	12/18/2024	SDB3260123629	(600.00)	8.0646	(4,900.40)	(4,838.76)	0.0000	4.5800	(1,690.3039)	0.0000	0.6234	(2.2719)	0.0000	1	(1.6485)	01/06/2025
603260.SH	12/18/2024	SDB3260123629	(400.00)	8.0646	(3,266.93)	(3,225.84)	0.0000	4.5800	(1,690.3039)	0.0000	0.4156	(1.5146)	0.0000	1	(1.0990)	01/06/2025
603260.SH	12/17/2024	SDB3260123629	(500.00)	8.3180	(4,149.95)	(4,159.01)	0.0000	4.5800	(1,690.3039)	0.0000	0.5280	(1.9528)	0.0000	1	(1.4248)	01/06/2025
603260.SH	12/17/2024	SDB3260123629	(1,200.00)	8.3180	(9,989.68)	(9,981.63)	0.0000	4.5800	(1,690.3039)	0.0000	1.2709	(4.6867)	0.0000	1	(3.4158)	01/06/2025
603260.SH	12/17/2024	SDB3260123629	(100.00)	8.3180	(819.46)	(831.80)	0.0000	4.5800	(1,690.3039)	0.0000	0.1043	(0.3906)	0.0000	1	(0.2863)	01/06/2025
603260.SH	12/17/2024	SDB3260123629	(3,500.00)	8.3180	(28,993.71)	(29,113.08)	0.0000	4.5800	(1,690.3039)	0.0000	3.6886	(13.6694)	0.0000	1	(9.9808)	01/06/2025
603260.SH	12/17/2024	SDB3260123629	(3,000.00)	8.3180	(24,802.50)	(24,954.07)	0.0000	4.5800	(1,690.3039)	0.0000	3.1554	(11.7167)	0.0000	1	(8.5612)	01/06/2025
603260.SH	12/17/2024	SDB3260123629	(1,200.00)	8.3180	(9,748.98)	(9,981.63)	0.0000	4.5800	(1,690.3039)	0.0000	1.2403	(4.6867)	0.0000	1	(3.4464)	01/06/2025
603260.SH	12/17/2024	SDB3260123629	(100.00)	8.3180	(802.11)	(831.80)	0.0000	4.5800	(1,690.3039)	0.0000	0.1020	(0.3906)	0.0000	1	(0.2885)	01/06/2025
603260.SH	12/17/2024	SDB3260123629	(2,000.00)	8.3180	(16,139.03)	(16,636.05)	0.0000	4.5800	(1,690.3039)	0.0000	2.0532	(7.8111)	0.0000	1	(5.7579)	01/06/2025
603260.SH	12/17/2024	SDB3260123629	(400.00)	8.3180	(3,266.93)	(3,327.21)	0.0000	4.5800	(1,690.3039)	0.0000	0.4156	(1.5622)	0.0000	1	(1.1466)	01/06/2025
603260.SH	12/17/2024	SDB3260123629	(100.00)	8.3180	(816.73)	(831.80)	0.0000	4.5800	(1,690.3039)	0.0000	0.1039	(0.3906)	0.0000	1	(0.2866)	01/06/2025
603260.SH	12/17/2024	SDB3260123629	(100.00)	8.3180	(816.73)	(831.80)	0.0000	4.5800	(1,690.3039)	0.0000	0.1039	(0.3906)	0.0000	1	(0.2866)	01/06/2025
603260.SH	12/17/2024	SDB3260123629	(3,800.00)	8.3180	(31,035.84)	(31,608.49)	0.0000	4.5800	(1,690.3039)	0.0000	3.9484	(14.8411)	0.0000	1	(10.8926)	01/06/2025
603260.SH	12/17/2024	SDB3260123629	(600.00)	8.3180	(4,900.40)	(4,990.81)	0.0000	4.5800	(1,690.3039)	0.0000	0.6234	(2.3433)	0.0000	1	(1.7199)	01/06/2025
603260.SH	12/17/2024	SDB3260123629	(2,300.00)	8.3180	(18,784.85)	(19,131.45)	0.0000	4.5800	(1,690.3039)	0.0000	2.3899	(8.9828)	0.0000	1	(6.5929)	01/06/2025
603260.SH	12/17/2024	SDB3260123629	(1,100.00)	8.3180	(8,984.06)	(9,149.83)	0.0000	4.5800	(1,690.3039)	0.0000	1.1430	(4.2961)	0.0000	1	(3.1531)	01/06/2025
603260.SH	12/17/2024	SDB3260123629	(12,900.00)	8.3180	(105,358.52)	(107,302.50)	0.0000	4.5800	(1,690.3039)	0.0000	13.4039	(50.3816)	0.0000	1	(36.9777)	01/06/2025
603260.SH	12/17/2024	SDB3260123629	(7,400.00)	8.3180	(60,438.22)	(61,553.37)	0.0000	4.5800	(1,690.3039)	0.0000	7.6891	(28.9011)	0.0000	1	(21.2120)	01/06/2025
603260.SH	12/17/2024	SDB3260123629	(1,500.00)	8.3180	(12,250.99)	(12,477.03)	0.0000	4.5800	(1,690.3039)	0.0000	1.5586	(5.8583)	0.0000	1	(4.2997)	01/06/2025
603260.SH	12/17/2024	SDB3260123629	(400.00)	8.3180	(3,266.93)	(3,327.21)	0.0000	4.5800	(1,690.3039)	0.0000	0.4156	(1.5622)	0.0000	1	(1.1466)	01/06/2025
603260.SH	12/17/2024	SDB3260123629	(2,200.00)	8.3180	(17,968.12)	(18,299.65)	0.0000	4.5800	(1,690.3039)	0.0000	2.2859	(8.5922)	0.0000	1	(6.3063)	01/06/2025
603260.SH	12/17/2024	SDB3260123629	(300.00)	8.3180	(2,450.20)	(2,495.41)	0.0000	4.5800	(1,690.3039)	0.0000	0.3117	(1.1717)	0.0000	1	(0.8599)	01/06/2025
603260.SH	12/17/2024	SDB3260123629	(200.00)	8.3180	(1,633.47)	(1,663.60)	0.0000	4.5800	(1,690.3039)	0.0000	0.2078	(0.7811)	0.0000	1	(0.5733)	01/06/2025
603260.SH	12/17/2024	SDB3260123629	(300.00)	8.3180	(2,450.20)	(2,495.41)	0.0000	4.5800	(1,690.3039)	0.0000	0.3117	(1.1717)	0.0000	1	(0.8599)	01/06/2025
603260.SH	12/17/2024	SDB3260123629	(1,000.00)	8.3180	(8,167.33)	(8,318.02)	0.0000	4.5800	(1,690.3039)	0.0000	1.0391	(3.9056)	0.0000	1	(2.8665)	01/06/2025
603260.SH	12/17/2024	SDB3260123629	(300.00)	8.3180	(2,450.20)	(2,495.41)	0.0000	4.5800	(1,690.3039)	0.0000	0.3117	(1.1717)	0.0000	1	(0.8599)	01/06/2025
603260.SH	12/17/2024	SDB3260123629	(3,600.00)	8.3180	(29,402.38)	(29,944.88)	0.0000	4.5800	(1,690.3039)	0.0000	3.7406	(14.0600)	0.0000	1	(10.3194)	01/06/2025
603260.SH	12/17/2024	SDB3260123629	(17,300.00)	8.3180	(141,294.76)	(143,901.80)	0.0000	4.5800	(1,690.3039)	0.0000	17.9758	(67.5660)	0.0000	1	(49.5902)	01/06/2025
603260.SH	12/17/2024	SDB3260123629	(17,600.00)	8.3180	(143,744.96)	(146,397.20)	0.0000	4.5800	(1,690.3039)	0.0000	18.2876	(68.7377)	0.0000	1	(50.4502)	01/06/2025
603260.SH	12/17/2024	SDB3260123629	(800.00)	8.3180	(6,533.86)	(6,654.42)	0.0000	4.5800	(1,690.3039)	0.0000	0.8313	(3.1244)	0.0000	1	(2.2932)	01/06/2025
603260.SH	12/17/2024	SDB3260123629	(8,100.00)	8.3180	(66,155.35)	(67,375.99)	0.0000	4.5800	(1,690.3039)	0.0000	8.4164	(31.6350)	0.0000	1	(23.2185)	01/06/2025
603260.SH	12/17/2024	SDB3260123629	(400.00)	8.3180	(3,266.93)	(3,327.21)	0.0000	4.5800	(1,690.3039)	0.0000	0.4156	(1.5622)	0.0000	1	(1.1466)	01/06/2025
603260.SH	12/17/2024	SDB3260123629	(6,100.00)	8.3180	(49,820.69)	(50,739.94)	0.0000	4.5800	(1,690.3039)	0.0000	6.3383	(23.8239)	0.0000	1	(17.4856)	01/06/2025
603260.SH	12/17/2024	SDB3260123629	(3,000.00)	8.3180	(24,501.98)	(24,954.07)	0.0000	4.5800	(1,690.3039)	0.0000	3.1172	(11.7167)	0.0000	1	(8.5995)	01/06/2025
603260.SH	12/17/2024	SDB3260123629	(200.00)	8.3180	(1,633.47)	(1,663.60)	0.0000	4.5800	(1,690.3039)	0.0000	0.2078	(0.7811)	0.0000	1	(0.5733)	01/06/2025
603260.SH	12/17/2024	SDB3260123629	(1,900.00)	8.3180	(15,517.92)	(15,804.24)	0.0000	4.5800	(1,690.3039)	0.0000	1.9742	(7.4205)	0.0000	1	(5.4463)	01/06/2025
603260.SH	12/17/2024	SDB3260123629	(300.00)	8.3180	(2,450.20)	(2,495.41)	0.0000	4.5800	(1,690.3039)	0.0000	0.3117	(1.1717)	0.0000	1	(0.8599)	01/06/2025
603260.SH	12/17/2024	SDB3260123629	(200.00)	8.3180	(1,633.47)	(1,663.60)	0.0000	4.5800	(1,690.3039)	0.0000	0.2078	(0.7811)	0.0000	1	(0.5733)	01/06/2025
603260.SH	12/17/2024	SDB3260123629	(300.00)	8.3180	(2,450.20)	(2,495.41)	0.0000	4.5800	(1,690.3039)	0.0000	0.3117	(1.1717)	0.0000	1	(0.8599)	01/06/2025
603260.SH	12/17/2024	SDB3260123629	(2,200.00)	8.3180	(17,968.12)	(18,299.65)	0.0000	4.5800	(1,690.3039)	0.0000	2.2859	(8.5922)	0.0000	1	(6.3063)	01/06/2025
603260.SH	12/17/2024	SDB3260123629	(4,600.00)	8.3180	(37,569.70)	(38,262.91)	0.0000	4.5800	(1,690.3039)	0.0000	4.7797	(17.9655)	0.0000	1	(13.1858)	01/06/2025
603260.SH	12/17/2024	SDB3260123629	(300.00)	8.3180	(2,450.20)	(2,495.41)	0.0000	4.5800	(1,690.3039)	0.0000	0.3117	(1.1717)	0.0000	1	(0.8599)	01/06/2025
603260.SH	12/17/2024	SDB3260123629	(200.00)	8.3180	(1,633.47)	(1,663.60)	0.0000	4.5800	(1,690.3039)	0.0000	0.2078	(0.7811)	0.0000	1	(0.5733)	01/06/2025
603260.SH	12/17/2024	SDB3260123629	(100.00)	8.3180	(816.73)	(831.80)	0.0000	4.5800	(1,690.3039)	0.0000	0.1039	(0.3906)	0.0000	1	(0.2866)	01/06/2025
603260.SH	12/17/2024	SDB3260123629	(2,100.00)	8.3180	(17,151.39)	(17,467.85)	0.0000	4.5800	(1,690.3039)	0.0000	2.1820	(8.2017)	0.0000	1	(6.0196)	01/06/2025
603260.SH	12/17/2024	SDB3260123629	(600.00)	8.3180	(4,900.40)	(4,990.81)	0.0000	4.5800	(1,690.3039)	0.0000	0.6234	(2.3433)	0.0000	1	(1.7199)	01/06/2025
603260.SH	12/17/2024	SDB3260123629	(400.00)	8.3180	(3,266.93)	(3,327.21)	0.0000	4.5800	(1,690.3039)	0.0000	0.4156	(1.5622)	0.0000	1	(1.1466)	01/06/2025
603260.SH	12/16/2024	SDB3260123629	(100.00)	8.3372	(819.46)	(833.72)	0.0000	4.5800	(1,684.9913)	0.0000	0.1043	(0.3902)	0.0000	1	(0.2860)	01/06/2025
603260.SH	12/16/2024	SDB3260123629	(3,500.00)	8.3372	(28,993.71)	(29,180.13)	0.0000	4.5800	(1,684.9913)	0.0000	3.6886	(13.6579)	0.0000	1	(9.9692)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
HOSHINE SILICON INDUSTRY CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603260.SH	12/16/2024	SDB3260123629	(3,000.00)	8.3372	(24,802.50)	(25,011.54)	0.0000	4.5800	(1,684.9913)	0.0000	3.1554	(11.7067)	0.0000	1	(8.5513)	01/06/2025
603260.SH	12/16/2024	SDB3260123629	(1,200.00)	8.3372	(9,748.98)	(10,004.62)	0.0000	4.5800	(1,684.9913)	0.0000	1.2403	(4.6827)	0.0000	1	(3.4424)	01/06/2025
603260.SH	12/16/2024	SDB3260123629	(100.00)	8.3372	(802.11)	(833.72)	0.0000	4.5800	(1,684.9913)	0.0000	0.1020	(0.3902)	0.0000	1	(0.2882)	01/06/2025
603260.SH	12/16/2024	SDB3260123629	(2,000.00)	8.3372	(16,139.03)	(16,674.36)	0.0000	4.5800	(1,684.9913)	0.0000	2.0532	(7.8045)	0.0000	1	(5.7512)	01/06/2025
603260.SH	12/16/2024	SDB3260123629	(400.00)	8.3372	(3,266.93)	(3,334.87)	0.0000	4.5800	(1,684.9913)	0.0000	0.4156	(1.5609)	0.0000	1	(1.1453)	01/06/2025
603260.SH	12/16/2024	SDB3260123629	(100.00)	8.3372	(816.73)	(833.72)	0.0000	4.5800	(1,684.9913)	0.0000	0.1039	(0.3902)	0.0000	1	(0.2863)	01/06/2025
603260.SH	12/16/2024	SDB3260123629	(100.00)	8.3372	(816.73)	(833.72)	0.0000	4.5800	(1,684.9913)	0.0000	0.1039	(0.3902)	0.0000	1	(0.2863)	01/06/2025
603260.SH	12/16/2024	SDB3260123629	(3,800.00)	8.3372	(31,035.84)	(31,681.28)	0.0000	4.5800	(1,684.9913)	0.0000	3.9484	(14.8285)	0.0000	1	(10.8801)	01/06/2025
603260.SH	12/16/2024	SDB3260123629	(600.00)	8.3372	(4,900.40)	(5,002.31)	0.0000	4.5800	(1,684.9913)	0.0000	0.6234	(2.3413)	0.0000	1	(1.7179)	01/06/2025
603260.SH	12/16/2024	SDB3260123629	(2,300.00)	8.3372	(18,784.85)	(19,175.51)	0.0000	4.5800	(1,684.9913)	0.0000	2.3899	(8.9752)	0.0000	1	(6.5853)	01/06/2025
603260.SH	12/16/2024	SDB3260123629	(1,100.00)	8.3372	(8,984.06)	(9,170.90)	0.0000	4.5800	(1,684.9913)	0.0000	1.1430	(4.2925)	0.0000	1	(3.1495)	01/06/2025
603260.SH	12/16/2024	SDB3260123629	(12,900.00)	8.3372	(105,358.52)	(107,549.62)	0.0000	4.5800	(1,684.9913)	0.0000	13.4039	(50.3389)	0.0000	1	(36.9350)	01/06/2025
603260.SH	12/16/2024	SDB3260123629	(7,400.00)	8.3372	(60,438.22)	(61,695.13)	0.0000	4.5800	(1,684.9913)	0.0000	7.6891	(28.8766)	0.0000	1	(21.1875)	01/06/2025
603260.SH	12/16/2024	SDB3260123629	(1,500.00)	8.3372	(12,250.99)	(12,505.77)	0.0000	4.5800	(1,684.9913)	0.0000	1.5586	(5.8534)	0.0000	1	(4.2948)	01/06/2025
603260.SH	12/16/2024	SDB3260123629	(400.00)	8.3372	(3,266.93)	(3,334.87)	0.0000	4.5800	(1,684.9913)	0.0000	0.4156	(1.5609)	0.0000	1	(1.1453)	01/06/2025
603260.SH	12/16/2024	SDB3260123629	(2,200.00)	8.3372	(17,968.12)	(18,341.80)	0.0000	4.5800	(1,684.9913)	0.0000	2.2859	(8.5849)	0.0000	1	(6.2990)	01/06/2025
603260.SH	12/16/2024	SDB3260123629	(300.00)	8.3372	(2,450.20)	(2,501.15)	0.0000	4.5800	(1,684.9913)	0.0000	0.3117	(1.1707)	0.0000	1	(0.8590)	01/06/2025
603260.SH	12/16/2024	SDB3260123629	(200.00)	8.3372	(1,633.47)	(1,667.44)	0.0000	4.5800	(1,684.9913)	0.0000	0.2078	(0.7804)	0.0000	1	(0.5726)	01/06/2025
603260.SH	12/16/2024	SDB3260123629	(300.00)	8.3372	(2,450.20)	(2,501.15)	0.0000	4.5800	(1,684.9913)	0.0000	0.3117	(1.1707)	0.0000	1	(0.8590)	01/06/2025
603260.SH	12/16/2024	SDB3260123629	(1,000.00)	8.3372	(8,167.33)	(8,337.18)	0.0000	4.5800	(1,684.9913)	0.0000	1.0391	(3.9022)	0.0000	1	(2.8632)	01/06/2025
603260.SH	12/16/2024	SDB3260123629	(300.00)	8.3372	(2,450.20)	(2,501.15)	0.0000	4.5800	(1,684.9913)	0.0000	0.3117	(1.1707)	0.0000	1	(0.8590)	01/06/2025
603260.SH	12/16/2024	SDB3260123629	(3,600.00)	8.3372	(29,402.38)	(30,013.85)	0.0000	4.5800	(1,684.9913)	0.0000	3.7406	(14.0481)	0.0000	1	(10.3074)	01/06/2025
603260.SH	12/16/2024	SDB3260123629	(17,300.00)	8.3372	(141,294.76)	(144,233.21)	0.0000	4.5800	(1,684.9913)	0.0000	17.9758	(67.5088)	0.0000	1	(49.5330)	01/06/2025
603260.SH	12/16/2024	SDB3260123629	(17,600.00)	8.3372	(143,744.96)	(146,734.37)	0.0000	4.5800	(1,684.9913)	0.0000	18.2876	(68.6795)	0.0000	1	(50.3919)	01/06/2025
603260.SH	12/16/2024	SDB3260123629	(800.00)	8.3372	(6,533.86)	(6,669.74)	0.0000	4.5800	(1,684.9913)	0.0000	0.8313	(3.1218)	0.0000	1	(2.2905)	01/06/2025
603260.SH	12/16/2024	SDB3260123629	(8,100.00)	8.3372	(66,155.35)	(67,531.16)	0.0000	4.5800	(1,684.9913)	0.0000	8.4164	(31.6082)	0.0000	1	(23.1917)	01/06/2025
603260.SH	12/16/2024	SDB3260123629	(400.00)	8.3372	(3,266.93)	(3,334.87)	0.0000	4.5800	(1,684.9913)	0.0000	0.4156	(1.5609)	0.0000	1	(1.1453)	01/06/2025
603260.SH	12/16/2024	SDB3260123629	(6,100.00)	8.3372	(49,820.69)	(50,856.80)	0.0000	4.5800	(1,684.9913)	0.0000	6.3383	(23.8037)	0.0000	1	(17.4654)	01/06/2025
603260.SH	12/16/2024	SDB3260123629	(3,000.00)	8.3372	(24,501.98)	(25,011.54)	0.0000	4.5800	(1,684.9913)	0.0000	3.1172	(11.7067)	0.0000	1	(8.5895)	01/06/2025
603260.SH	12/16/2024	SDB3260123629	(200.00)	8.3372	(1,633.47)	(1,667.44)	0.0000	4.5800	(1,684.9913)	0.0000	0.2078	(0.7804)	0.0000	1	(0.5726)	01/06/2025
603260.SH	12/16/2024	SDB3260123629	(1,900.00)	8.3372	(15,517.92)	(15,840.64)	0.0000	4.5800	(1,684.9913)	0.0000	1.9742	(7.4143)	0.0000	1	(5.4400)	01/06/2025
603260.SH	12/16/2024	SDB3260123629	(300.00)	8.3372	(2,450.20)	(2,501.15)	0.0000	4.5800	(1,684.9913)	0.0000	0.3117	(1.1707)	0.0000	1	(0.8590)	01/06/2025
603260.SH	12/16/2024	SDB3260123629	(200.00)	8.3372	(1,633.47)	(1,667.44)	0.0000	4.5800	(1,684.9913)	0.0000	0.2078	(0.7804)	0.0000	1	(0.5726)	01/06/2025
603260.SH	12/16/2024	SDB3260123629	(300.00)	8.3372	(2,450.20)	(2,501.15)	0.0000	4.5800	(1,684.9913)	0.0000	0.3117	(1.1707)	0.0000	1	(0.8590)	01/06/2025
603260.SH	12/16/2024	SDB3260123629	(2,200.00)	8.3372	(17,968.12)	(18,341.80)	0.0000	4.5800	(1,684.9913)	0.0000	2.2859	(8.5849)	0.0000	1	(6.2990)	01/06/2025
603260.SH	12/16/2024	SDB3260123629	(4,600.00)	8.3372	(37,569.70)	(38,351.03)	0.0000	4.5800	(1,684.9913)	0.0000	4.7797	(17.9503)	0.0000	1	(13.1706)	01/06/2025
603260.SH	12/16/2024	SDB3260123629	(300.00)	8.3372	(2,450.20)	(2,501.15)	0.0000	4.5800	(1,684.9913)	0.0000	0.3117	(1.1707)	0.0000	1	(0.8590)	01/06/2025
603260.SH	12/16/2024	SDB3260123629	(200.00)	8.3372	(1,633.47)	(1,667.44)	0.0000	4.5800	(1,684.9913)	0.0000	0.2078	(0.7804)	0.0000	1	(0.5726)	01/06/2025
603260.SH	12/16/2024	SDB3260123629	(100.00)	8.3372	(816.73)	(833.72)	0.0000	4.5800	(1,684.9913)	0.0000	0.1039	(0.3902)	0.0000	1	(0.2863)	01/06/2025
603260.SH	12/16/2024	SDB3260123629	(2,100.00)	8.3372	(17,151.39)	(17,508.08)	0.0000	4.5800	(1,684.9913)	0.0000	2.1820	(8.1947)	0.0000	1	(6.0127)	01/06/2025
603260.SH	12/16/2024	SDB3260123629	(600.00)	8.3372	(4,900.40)	(5,002.31)	0.0000	4.5800	(1,684.9913)	0.0000	0.6234	(2.3413)	0.0000	1	(1.7179)	01/06/2025
603260.SH	12/16/2024	SDB3260123629	(400.00)	8.3372	(3,266.93)	(3,334.87)	0.0000	4.5800	(1,684.9913)	0.0000	0.4156	(1.5609)	0.0000	1	(1.1453)	01/06/2025
603260.SH	12/13/2024	SDB3260123629	(100.00)	8.2402	(819.46)	(824.02)	0.0000	4.5800	(1,684.9913)	0.0000	0.3128	(1.1571)	0.0000	3	(0.8443)	01/06/2025
603260.SH	12/13/2024	SDB3260123629	(3,500.00)	8.2402	(28,993.71)	(28,840.72)	0.0000	4.5800	(1,684.9913)	0.0000	11.0659	(40.4970)	0.0000	3	(29.4310)	01/06/2025
603260.SH	12/13/2024	SDB3260123629	(3,000.00)	8.2402	(24,802.50)	(24,720.62)	0.0000	4.5800	(1,684.9913)	0.0000	9.4663	(34.7117)	0.0000	3	(25.2454)	01/06/2025
603260.SH	12/13/2024	SDB3260123629	(1,200.00)	8.2402	(9,748.98)	(9,888.25)	0.0000	4.5800	(1,684.9913)	0.0000	3.7209	(13.8847)	0.0000	3	(10.1638)	01/06/2025
603260.SH	12/13/2024	SDB3260123629	(100.00)	8.2402	(802.11)	(824.02)	0.0000	4.5800	(1,684.9913)	0.0000	0.3061	(1.1571)	0.0000	3	(0.8509)	01/06/2025
603260.SH	12/13/2024	SDB3260123629	(2,000.00)	8.2402	(16,139.03)	(16,480.41)	0.0000	4.5800	(1,684.9913)	0.0000	6.1597	(23.1411)	0.0000	3	(16.9814)	01/06/2025
603260.SH	12/13/2024	SDB3260123629	(400.00)	8.2402	(3,266.93)	(3,296.08)	0.0000	4.5800	(1,684.9913)	0.0000	1.2469	(4.6282)	0.0000	3	(3.3813)	01/06/2025
603260.SH	12/13/2024	SDB3260123629	(100.00)	8.2402	(816.73)	(824.02)	0.0000	4.5800	(1,684.9913)	0.0000	0.3117	(1.1571)	0.0000	3	(0.8453)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
HOSHINE SILICON INDUSTRY CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603260.SH	12/13/2024	SDB3260123629	(100.00)	8.2402	(816.73)	(824.02)	0.0000	4.5800	(1,684.9913)	0.0000	0.3117	(1.1571)	0.0000	3	(0.8453)	01/06/2025
603260.SH	12/13/2024	SDB3260123629	(3,800.00)	8.2402	(31,035.84)	(31,312.79)	0.0000	4.5800	(1,684.9913)	0.0000	11.8453	(43.9681)	0.0000	3	(32.1228)	01/06/2025
603260.SH	12/13/2024	SDB3260123629	(600.00)	8.2402	(4,900.40)	(4,944.12)	0.0000	4.5800	(1,684.9913)	0.0000	1.8703	(6.9423)	0.0000	3	(5.0720)	01/06/2025
603260.SH	12/13/2024	SDB3260123629	(2,300.00)	8.2402	(18,784.85)	(18,952.48)	0.0000	4.5800	(1,684.9913)	0.0000	7.1696	(26.6123)	0.0000	3	(19.4427)	01/06/2025
603260.SH	12/13/2024	SDB3260123629	(1,100.00)	8.2402	(8,984.06)	(9,064.23)	0.0000	4.5800	(1,684.9913)	0.0000	3.4289	(12.7276)	0.0000	3	(9.2987)	01/06/2025
603260.SH	12/13/2024	SDB3260123629	(12,900.00)	8.2402	(105,358.52)	(106,298.67)	0.0000	4.5800	(1,684.9913)	0.0000	40.2118	(149.2603)	0.0000	3	(109.0484)	01/06/2025
603260.SH	12/13/2024	SDB3260123629	(7,400.00)	8.2402	(60,438.22)	(60,977.53)	0.0000	4.5800	(1,684.9913)	0.0000	23.0673	(85.6222)	0.0000	3	(62.5549)	01/06/2025
603260.SH	12/13/2024	SDB3260123629	(1,500.00)	8.2402	(12,250.99)	(12,360.31)	0.0000	4.5800	(1,684.9913)	0.0000	4.6758	(17.3558)	0.0000	3	(12.6801)	01/06/2025
603260.SH	12/13/2024	SDB3260123629	(400.00)	8.2402	(3,266.93)	(3,296.08)	0.0000	4.5800	(1,684.9913)	0.0000	1.2469	(4.6282)	0.0000	3	(3.3813)	01/06/2025
603260.SH	12/13/2024	SDB3260123629	(2,200.00)	8.2402	(17,968.12)	(18,128.46)	0.0000	4.5800	(1,684.9913)	0.0000	6.8578	(25.4552)	0.0000	3	(18.5974)	01/06/2025
603260.SH	12/13/2024	SDB3260123629	(300.00)	8.2402	(2,450.20)	(2,472.06)	0.0000	4.5800	(1,684.9913)	0.0000	0.9352	(3.4712)	0.0000	3	(2.5360)	01/06/2025
603260.SH	12/13/2024	SDB3260123629	(200.00)	8.2402	(1,633.47)	(1,648.04)	0.0000	4.5800	(1,684.9913)	0.0000	0.6234	(2.3141)	0.0000	3	(1.6907)	01/06/2025
603260.SH	12/13/2024	SDB3260123629	(300.00)	8.2402	(2,450.20)	(2,472.06)	0.0000	4.5800	(1,684.9913)	0.0000	0.9352	(3.4712)	0.0000	3	(2.5360)	01/06/2025
603260.SH	12/13/2024	SDB3260123629	(1,000.00)	8.2402	(8,167.33)	(8,240.21)	0.0000	4.5800	(1,684.9913)	0.0000	3.1172	(11.5706)	0.0000	3	(8.4534)	01/06/2025
603260.SH	12/13/2024	SDB3260123629	(300.00)	8.2402	(2,450.20)	(2,472.06)	0.0000	4.5800	(1,684.9913)	0.0000	0.9352	(3.4712)	0.0000	3	(2.5360)	01/06/2025
603260.SH	12/13/2024	SDB3260123629	(3,600.00)	8.2402	(29,402.38)	(29,664.75)	0.0000	4.5800	(1,684.9913)	0.0000	11.2219	(41.6540)	0.0000	3	(30.4321)	01/06/2025
603260.SH	12/13/2024	SDB3260123629	(17,300.00)	8.2402	(141,294.76)	(142,555.58)	0.0000	4.5800	(1,684.9913)	0.0000	53.9275	(200.1708)	0.0000	3	(146.2433)	01/06/2025
603260.SH	12/13/2024	SDB3260123629	(17,600.00)	8.2402	(143,744.96)	(145,027.64)	0.0000	4.5800	(1,684.9913)	0.0000	54.8627	(203.6419)	0.0000	3	(148.7793)	01/06/2025
603260.SH	12/13/2024	SDB3260123629	(800.00)	8.2402	(6,533.86)	(6,592.17)	0.0000	4.5800	(1,684.9913)	0.0000	2.4938	(9.2565)	0.0000	3	(6.7627)	01/06/2025
603260.SH	12/13/2024	SDB3260123629	(8,100.00)	8.2402	(66,155.35)	(66,745.68)	0.0000	4.5800	(1,684.9913)	0.0000	25.2493	(93.7216)	0.0000	3	(68.4723)	01/06/2025
603260.SH	12/13/2024	SDB3260123629	(400.00)	8.2402	(3,266.93)	(3,296.08)	0.0000	4.5800	(1,684.9913)	0.0000	1.2469	(4.6282)	0.0000	3	(3.3813)	01/06/2025
603260.SH	12/13/2024	SDB3260123629	(6,100.00)	8.2402	(49,820.69)	(50,265.26)	0.0000	4.5800	(1,684.9913)	0.0000	19.0149	(70.5804)	0.0000	3	(51.5655)	01/06/2025
603260.SH	12/13/2024	SDB3260123629	(3,000.00)	8.2402	(24,501.98)	(24,720.62)	0.0000	4.5800	(1,684.9913)	0.0000	9.3516	(34.7117)	0.0000	3	(25.3601)	01/06/2025
603260.SH	12/13/2024	SDB3260123629	(200.00)	8.2402	(1,633.47)	(1,648.04)	0.0000	4.5800	(1,684.9913)	0.0000	0.6234	(2.3141)	0.0000	3	(1.6907)	01/06/2025
603260.SH	12/13/2024	SDB3260123629	(1,900.00)	8.2402	(15,517.92)	(15,656.39)	0.0000	4.5800	(1,684.9913)	0.0000	5.9227	(21.9841)	0.0000	3	(16.0614)	01/06/2025
603260.SH	12/13/2024	SDB3260123629	(300.00)	8.2402	(2,450.20)	(2,472.06)	0.0000	4.5800	(1,684.9913)	0.0000	0.9352	(3.4712)	0.0000	3	(2.5360)	01/06/2025
603260.SH	12/13/2024	SDB3260123629	(200.00)	8.2402	(1,633.47)	(1,648.04)	0.0000	4.5800	(1,684.9913)	0.0000	0.6234	(2.3141)	0.0000	3	(1.6907)	01/06/2025
603260.SH	12/13/2024	SDB3260123629	(300.00)	8.2402	(2,450.20)	(2,472.06)	0.0000	4.5800	(1,684.9913)	0.0000	0.9352	(3.4712)	0.0000	3	(2.5360)	01/06/2025
603260.SH	12/13/2024	SDB3260123629	(2,200.00)	8.2402	(17,968.12)	(18,128.46)	0.0000	4.5800	(1,684.9913)	0.0000	6.8578	(25.4552)	0.0000	3	(18.5974)	01/06/2025
603260.SH	12/13/2024	SDB3260123629	(4,600.00)	8.2402	(37,569.70)	(37,904.95)	0.0000	4.5800	(1,684.9913)	0.0000	14.3391	(53.2246)	0.0000	3	(38.8855)	01/06/2025
603260.SH	12/13/2024	SDB3260123629	(300.00)	8.2402	(2,450.20)	(2,472.06)	0.0000	4.5800	(1,684.9913)	0.0000	0.9352	(3.4712)	0.0000	3	(2.5360)	01/06/2025
603260.SH	12/13/2024	SDB3260123629	(200.00)	8.2402	(1,633.47)	(1,648.04)	0.0000	4.5800	(1,684.9913)	0.0000	0.6234	(2.3141)	0.0000	3	(1.6907)	01/06/2025
603260.SH	12/13/2024	SDB3260123629	(100.00)	8.2402	(816.73)	(824.02)	0.0000	4.5800	(1,684.9913)	0.0000	0.3117	(1.1571)	0.0000	3	(0.8453)	01/06/2025
603260.SH	12/13/2024	SDB3260123629	(2,100.00)	8.2402	(17,151.39)	(17,304.43)	0.0000	4.5800	(1,684.9913)	0.0000	6.5461	(24.2982)	0.0000	3	(17.7521)	01/06/2025
603260.SH	12/13/2024	SDB3260123629	(600.00)	8.2402	(4,900.40)	(4,944.12)	0.0000	4.5800	(1,684.9913)	0.0000	1.8703	(6.9423)	0.0000	3	(5.0720)	01/06/2025
603260.SH	12/13/2024	SDB3260123629	(400.00)	8.2402	(3,266.93)	(3,296.08)	0.0000	4.5800	(1,684.9913)	0.0000	1.2469	(4.6282)	0.0000	3	(3.3813)	01/06/2025
603260.SH	12/12/2024	SDB3260123629	(1,200.00)	8.1380	(9,748.98)	(9,765.62)	0.0000	4.5800	(1,664.3087)	0.0000	1.2403	(4.5147)	0.0000	1	(3.2744)	01/06/2025
603260.SH	12/12/2024	SDB3260123629	(100.00)	8.1380	(802.11)	(813.80)	0.0000	4.5800	(1,664.3087)	0.0000	0.1020	(0.3762)	0.0000	1	(0.2742)	01/06/2025
603260.SH	12/12/2024	SDB3260123629	(2,000.00)	8.1380	(16,139.03)	(16,276.04)	0.0000	4.5800	(1,664.3087)	0.0000	2.0532	(7.5245)	0.0000	1	(5.4713)	01/06/2025
603260.SH	12/12/2024	SDB3260123629	(400.00)	8.1380	(3,266.93)	(3,255.21)	0.0000	4.5800	(1,664.3087)	0.0000	0.4156	(1.5049)	0.0000	1	(1.0893)	01/06/2025
603260.SH	12/12/2024	SDB3260123629	(100.00)	8.1380	(816.73)	(813.80)	0.0000	4.5800	(1,664.3087)	0.0000	0.1039	(0.3762)	0.0000	1	(0.2723)	01/06/2025
603260.SH	12/12/2024	SDB3260123629	(100.00)	8.1380	(816.73)	(813.80)	0.0000	4.5800	(1,664.3087)	0.0000	0.1039	(0.3762)	0.0000	1	(0.2723)	01/06/2025
603260.SH	12/12/2024	SDB3260123629	(3,800.00)	8.1380	(31,035.84)	(30,924.48)	0.0000	4.5800	(1,664.3087)	0.0000	3.9484	(14.2966)	0.0000	1	(10.3482)	01/06/2025
603260.SH	12/12/2024	SDB3260123629	(600.00)	8.1380	(4,900.40)	(4,882.81)	0.0000	4.5800	(1,664.3087)	0.0000	0.6234	(2.2574)	0.0000	1	(1.6339)	01/06/2025
603260.SH	12/12/2024	SDB3260123629	(2,300.00)	8.1380	(18,784.85)	(18,717.45)	0.0000	4.5800	(1,664.3087)	0.0000	2.3899	(8.6532)	0.0000	1	(6.2634)	01/06/2025
603260.SH	12/12/2024	SDB3260123629	(1,100.00)	8.1380	(8,984.06)	(8,951.82)	0.0000	4.5800	(1,664.3087)	0.0000	1.1430	(4.1385)	0.0000	1	(2.9955)	01/06/2025
603260.SH	12/12/2024	SDB3260123629	(12,900.00)	8.1380	(105,358.52)	(104,980.46)	0.0000	4.5800	(1,664.3087)	0.0000	13.4039	(48.5333)	0.0000	1	(35.1294)	01/06/2025
603260.SH	12/12/2024	SDB3260123629	(7,400.00)	8.1380	(60,438.22)	(60,221.35)	0.0000	4.5800	(1,664.3087)	0.0000	7.6891	(27.8408)	0.0000	1	(20.1517)	01/06/2025
603260.SH	12/12/2024	SDB3260123629	(1,500.00)	8.1380	(12,250.99)	(12,207.03)	0.0000	4.5800	(1,664.3087)	0.0000	1.5586	(5.6434)	0.0000	1	(4.0848)	01/06/2025
603260.SH	12/12/2024	SDB3260123629	(400.00)	8.1380	(3,266.93)	(3,255.21)	0.0000	4.5800	(1,664.3087)	0.0000	0.4156	(1.5049)	0.0000	1	(1.0893)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
HOSHINE SILICON INDUSTRY CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603260.SH	12/12/2024	SDB3260123629	(2,200.00)	8.1380	(17,968.12)	(17,903.64)	0.0000	4.5800	(1,664.3087)	0.0000	2.2859	(8.2770)	0.0000	1	(5.9911)	01/06/2025
603260.SH	12/12/2024	SDB3260123629	(300.00)	8.1380	(2,450.20)	(2,441.41)	0.0000	4.5800	(1,664.3087)	0.0000	0.3117	(1.1287)	0.0000	1	(0.8170)	01/06/2025
603260.SH	12/12/2024	SDB3260123629	(200.00)	8.1380	(1,633.47)	(1,627.60)	0.0000	4.5800	(1,664.3087)	0.0000	0.2078	(0.7525)	0.0000	1	(0.5446)	01/06/2025
603260.SH	12/12/2024	SDB3260123629	(300.00)	8.1380	(2,450.20)	(2,441.41)	0.0000	4.5800	(1,664.3087)	0.0000	0.3117	(1.1287)	0.0000	1	(0.8170)	01/06/2025
603260.SH	12/12/2024	SDB3260123629	(1,000.00)	8.1380	(8,167.33)	(8,138.02)	0.0000	4.5800	(1,664.3087)	0.0000	1.0391	(3.7623)	0.0000	1	(2.7232)	01/06/2025
603260.SH	12/12/2024	SDB3260123629	(300.00)	8.1380	(2,450.20)	(2,441.41)	0.0000	4.5800	(1,664.3087)	0.0000	0.3117	(1.1287)	0.0000	1	(0.8170)	01/06/2025
603260.SH	12/12/2024	SDB3260123629	(3,600.00)	8.1380	(29,402.38)	(29,296.87)	0.0000	4.5800	(1,664.3087)	0.0000	3.7406	(13.5442)	0.0000	1	(9.8035)	01/06/2025
603260.SH	12/12/2024	SDB3260123629	(17,300.00)	8.1380	(141,294.76)	(140,787.75)	0.0000	4.5800	(1,664.3087)	0.0000	17.9758	(65.0873)	0.0000	1	(47.1115)	01/06/2025
603260.SH	12/12/2024	SDB3260123629	(17,600.00)	8.1380	(143,744.96)	(143,229.15)	0.0000	4.5800	(1,664.3087)	0.0000	18.2876	(66.2160)	0.0000	1	(47.9284)	01/06/2025
603260.SH	12/12/2024	SDB3260123629	(800.00)	8.1380	(6,533.86)	(6,510.42)	0.0000	4.5800	(1,664.3087)	0.0000	0.8313	(3.0098)	0.0000	1	(2.1786)	01/06/2025
603260.SH	12/12/2024	SDB3260123629	(8,100.00)	8.1380	(66,155.35)	(65,917.96)	0.0000	4.5800	(1,664.3087)	0.0000	8.4164	(30.4744)	0.0000	1	(22.0580)	01/06/2025
603260.SH	12/12/2024	SDB3260123629	(400.00)	8.1380	(3,266.93)	(3,255.21)	0.0000	4.5800	(1,664.3087)	0.0000	0.4156	(1.5049)	0.0000	1	(1.0893)	01/06/2025
603260.SH	12/12/2024	SDB3260123629	(6,100.00)	8.1380	(49,820.69)	(49,641.92)	0.0000	4.5800	(1,664.3087)	0.0000	6.3383	(22.9499)	0.0000	1	(16.6116)	01/06/2025
603260.SH	12/12/2024	SDB3260123629	(3,000.00)	8.1380	(24,501.98)	(24,414.06)	0.0000	4.5800	(1,664.3087)	0.0000	3.1172	(11.2868)	0.0000	1	(8.1696)	01/06/2025
603260.SH	12/12/2024	SDB3260123629	(200.00)	8.1380	(1,633.47)	(1,627.60)	0.0000	4.5800	(1,664.3087)	0.0000	0.2078	(0.7525)	0.0000	1	(0.5446)	01/06/2025
603260.SH	12/12/2024	SDB3260123629	(1,900.00)	8.1380	(15,517.92)	(15,462.24)	0.0000	4.5800	(1,664.3087)	0.0000	1.9742	(7.1483)	0.0000	1	(5.1741)	01/06/2025
603260.SH	12/12/2024	SDB3260123629	(300.00)	8.1380	(2,450.20)	(2,441.41)	0.0000	4.5800	(1,664.3087)	0.0000	0.3117	(1.1287)	0.0000	1	(0.8170)	01/06/2025
603260.SH	12/12/2024	SDB3260123629	(200.00)	8.1380	(1,633.47)	(1,627.60)	0.0000	4.5800	(1,664.3087)	0.0000	0.2078	(0.7525)	0.0000	1	(0.5446)	01/06/2025
603260.SH	12/12/2024	SDB3260123629	(300.00)	8.1380	(2,450.20)	(2,441.41)	0.0000	4.5800	(1,664.3087)	0.0000	0.3117	(1.1287)	0.0000	1	(0.8170)	01/06/2025
603260.SH	12/12/2024	SDB3260123629	(2,200.00)	8.1380	(17,968.12)	(17,903.64)	0.0000	4.5800	(1,664.3087)	0.0000	2.2859	(8.2770)	0.0000	1	(5.9911)	01/06/2025
603260.SH	12/12/2024	SDB3260123629	(4,600.00)	8.1380	(37,569.70)	(37,434.89)	0.0000	4.5800	(1,664.3087)	0.0000	4.7797	(17.3064)	0.0000	1	(12.5267)	01/06/2025
603260.SH	12/12/2024	SDB3260123629	(300.00)	8.1380	(2,450.20)	(2,441.41)	0.0000	4.5800	(1,664.3087)	0.0000	0.3117	(1.1287)	0.0000	1	(0.8170)	01/06/2025
603260.SH	12/12/2024	SDB3260123629	(200.00)	8.1380	(1,633.47)	(1,627.60)	0.0000	4.5800	(1,664.3087)	0.0000	0.2078	(0.7525)	0.0000	1	(0.5446)	01/06/2025
603260.SH	12/12/2024	SDB3260123629	(100.00)	8.1380	(816.73)	(813.80)	0.0000	4.5800	(1,664.3087)	0.0000	0.1039	(0.3762)	0.0000	1	(0.2723)	01/06/2025
603260.SH	12/12/2024	SDB3260123629	(2,100.00)	8.1380	(17,151.39)	(17,089.84)	0.0000	4.5800	(1,664.3087)	0.0000	2.1820	(7.9008)	0.0000	1	(5.7187)	01/06/2025
603260.SH	12/12/2024	SDB3260123629	(600.00)	8.1380	(4,900.40)	(4,882.81)	0.0000	4.5800	(1,664.3087)	0.0000	0.6234	(2.2574)	0.0000	1	(1.6339)	01/06/2025
603260.SH	12/12/2024	SDB3260123629	(400.00)	8.1380	(3,266.93)	(3,255.21)	0.0000	4.5800	(1,664.3087)	0.0000	0.4156	(1.5049)	0.0000	1	(1.0893)	01/06/2025
603260.SH	12/11/2024	SDB3260123629	(1,200.00)	8.1010	(9,748.98)	(9,721.20)	0.0000	4.5800	(1,664.3087)	0.0000	1.2403	(4.4942)	0.0000	1	(3.2539)	01/06/2025
603260.SH	12/11/2024	SDB3260123629	(100.00)	8.1010	(802.11)	(810.10)	0.0000	4.5800	(1,664.3087)	0.0000	0.1020	(0.3745)	0.0000	1	(0.2725)	01/06/2025
603260.SH	12/11/2024	SDB3260123629	(2,000.00)	8.1010	(16,139.03)	(16,202.00)	0.0000	4.5800	(1,664.3087)	0.0000	2.0532	(7.4903)	0.0000	1	(5.4371)	01/06/2025
603260.SH	12/11/2024	SDB3260123629	(400.00)	8.1010	(3,266.93)	(3,240.40)	0.0000	4.5800	(1,664.3087)	0.0000	0.4156	(1.4981)	0.0000	1	(1.0824)	01/06/2025
603260.SH	12/11/2024	SDB3260123629	(100.00)	8.1010	(816.73)	(810.10)	0.0000	4.5800	(1,664.3087)	0.0000	0.1039	(0.3745)	0.0000	1	(0.2706)	01/06/2025
603260.SH	12/11/2024	SDB3260123629	(100.00)	8.1010	(816.73)	(810.10)	0.0000	4.5800	(1,664.3087)	0.0000	0.1039	(0.3745)	0.0000	1	(0.2706)	01/06/2025
603260.SH	12/11/2024	SDB3260123629	(3,800.00)	8.1010	(31,035.84)	(30,783.80)	0.0000	4.5800	(1,664.3087)	0.0000	3.9484	(14.2316)	0.0000	1	(10.2831)	01/06/2025
603260.SH	12/11/2024	SDB3260123629	(600.00)	8.1010	(4,900.40)	(4,860.60)	0.0000	4.5800	(1,664.3087)	0.0000	0.6234	(2.2471)	0.0000	1	(1.6237)	01/06/2025
603260.SH	12/11/2024	SDB3260123629	(2,300.00)	8.1010	(18,784.85)	(18,632.30)	0.0000	4.5800	(1,664.3087)	0.0000	2.3899	(8.6139)	0.0000	1	(6.2240)	01/06/2025
603260.SH	12/11/2024	SDB3260123629	(1,100.00)	8.1010	(8,984.06)	(8,911.10)	0.0000	4.5800	(1,664.3087)	0.0000	1.1430	(4.1197)	0.0000	1	(2.9767)	01/06/2025
603260.SH	12/11/2024	SDB3260123629	(12,900.00)	8.1010	(105,358.52)	(104,502.91)	0.0000	4.5800	(1,664.3087)	0.0000	13.4039	(48.3125)	0.0000	1	(34.9086)	01/06/2025
603260.SH	12/11/2024	SDB3260123629	(7,400.00)	8.1010	(60,438.22)	(59,947.41)	0.0000	4.5800	(1,664.3087)	0.0000	7.6891	(27.7142)	0.0000	1	(20.0251)	01/06/2025
603260.SH	12/11/2024	SDB3260123629	(1,500.00)	8.1010	(12,250.99)	(12,151.50)	0.0000	4.5800	(1,664.3087)	0.0000	1.5586	(5.6177)	0.0000	1	(4.0591)	01/06/2025
603260.SH	12/11/2024	SDB3260123629	(400.00)	8.1010	(3,266.93)	(3,240.40)	0.0000	4.5800	(1,664.3087)	0.0000	0.4156	(1.4981)	0.0000	1	(1.0824)	01/06/2025
603260.SH	12/11/2024	SDB3260123629	(2,200.00)	8.1010	(17,968.12)	(17,822.20)	0.0000	4.5800	(1,664.3087)	0.0000	2.2859	(8.2393)	0.0000	1	(5.9534)	01/06/2025
603260.SH	12/11/2024	SDB3260123629	(300.00)	8.1010	(2,450.20)	(2,430.30)	0.0000	4.5800	(1,664.3087)	0.0000	0.3117	(1.1235)	0.0000	1	(0.8118)	01/06/2025
603260.SH	12/11/2024	SDB3260123629	(200.00)	8.1010	(1,633.47)	(1,620.20)	0.0000	4.5800	(1,664.3087)	0.0000	0.2078	(0.7490)	0.0000	1	(0.5412)	01/06/2025
603260.SH	12/11/2024	SDB3260123629	(300.00)	8.1010	(2,450.20)	(2,430.30)	0.0000	4.5800	(1,664.3087)	0.0000	0.3117	(1.1235)	0.0000	1	(0.8118)	01/06/2025
603260.SH	12/11/2024	SDB3260123629	(1,000.00)	8.1010	(8,167.33)	(8,101.00)	0.0000	4.5800	(1,664.3087)	0.0000	1.0391	(3.7452)	0.0000	1	(2.7061)	01/06/2025
603260.SH	12/11/2024	SDB3260123629	(300.00)	8.1010	(2,450.20)	(2,430.30)	0.0000	4.5800	(1,664.3087)	0.0000	0.3117	(1.1235)	0.0000	1	(0.8118)	01/06/2025
603260.SH	12/11/2024	SDB3260123629	(3,600.00)	8.1010	(29,402.38)	(29,163.60)	0.0000	4.5800	(1,664.3087)	0.0000	3.7406	(13.4826)	0.0000	1	(9.7419)	01/06/2025
603260.SH	12/11/2024	SDB3260123629	(17,300.00)	8.1010	(141,294.76)	(140,147.32)	0.0000	4.5800	(1,664.3087)	0.0000	17.9758	(64.7912)	0.0000	1	(46.8154)	01/06/2025
603260.SH	12/11/2024	SDB3260123629	(17,600.00)	8.1010	(143,744.96)	(142,577.62)	0.0000	4.5800	(1,664.3087)	0.0000	18.2876	(65.9148)	0.0000	1	(47.6272)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
HOSHINE SILICON INDUSTRY CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603260.SH	12/11/2024	SDB3260123629	(800.00)	8.1010	(6,533.86)	(6,480.80)	0.0000	4.5800	(1,664.3087)	0.0000	0.8313	(2.9961)	0.0000	1	(2.1649)	01/06/2025
603260.SH	12/11/2024	SDB3260123629	(8,100.00)	8.1010	(66,155.35)	(65,618.11)	0.0000	4.5800	(1,664.3087)	0.0000	8.4164	(30.3358)	0.0000	1	(21.9193)	01/06/2025
603260.SH	12/11/2024	SDB3260123629	(400.00)	8.1010	(3,266.93)	(3,240.40)	0.0000	4.5800	(1,664.3087)	0.0000	0.4156	(1.4981)	0.0000	1	(1.0824)	01/06/2025
603260.SH	12/11/2024	SDB3260123629	(6,100.00)	8.1010	(49,820.69)	(49,416.11)	0.0000	4.5800	(1,664.3087)	0.0000	6.3383	(22.8455)	0.0000	1	(16.5072)	01/06/2025
603260.SH	12/11/2024	SDB3260123629	(3,000.00)	8.1010	(24,501.98)	(24,303.00)	0.0000	4.5800	(1,664.3087)	0.0000	3.1172	(11.2355)	0.0000	1	(8.1183)	01/06/2025
603260.SH	12/11/2024	SDB3260123629	(200.00)	8.1010	(1,633.47)	(1,620.20)	0.0000	4.5800	(1,664.3087)	0.0000	0.2078	(0.7490)	0.0000	1	(0.5412)	01/06/2025
603260.SH	12/11/2024	SDB3260123629	(1,900.00)	8.1010	(15,517.92)	(15,391.90)	0.0000	4.5800	(1,664.3087)	0.0000	1.9742	(7.1158)	0.0000	1	(5.1416)	01/06/2025
603260.SH	12/11/2024	SDB3260123629	(300.00)	8.1010	(2,450.20)	(2,430.30)	0.0000	4.5800	(1,664.3087)	0.0000	0.3117	(1.1235)	0.0000	1	(0.8118)	01/06/2025
603260.SH	12/11/2024	SDB3260123629	(200.00)	8.1010	(1,633.47)	(1,620.20)	0.0000	4.5800	(1,664.3087)	0.0000	0.2078	(0.7490)	0.0000	1	(0.5412)	01/06/2025
603260.SH	12/11/2024	SDB3260123629	(300.00)	8.1010	(2,450.20)	(2,430.30)	0.0000	4.5800	(1,664.3087)	0.0000	0.3117	(1.1235)	0.0000	1	(0.8118)	01/06/2025
603260.SH	12/11/2024	SDB3260123629	(2,200.00)	8.1010	(17,968.12)	(17,822.20)	0.0000	4.5800	(1,664.3087)	0.0000	2.2859	(8.2393)	0.0000	1	(5.9534)	01/06/2025
603260.SH	12/11/2024	SDB3260123629	(4,600.00)	8.1010	(37,569.70)	(37,264.60)	0.0000	4.5800	(1,664.3087)	0.0000	4.7797	(17.2277)	0.0000	1	(12.4480)	01/06/2025
603260.SH	12/11/2024	SDB3260123629	(300.00)	8.1010	(2,450.20)	(2,430.30)	0.0000	4.5800	(1,664.3087)	0.0000	0.3117	(1.1235)	0.0000	1	(0.8118)	01/06/2025
603260.SH	12/11/2024	SDB3260123629	(200.00)	8.1010	(1,633.47)	(1,620.20)	0.0000	4.5800	(1,664.3087)	0.0000	0.2078	(0.7490)	0.0000	1	(0.5412)	01/06/2025
603260.SH	12/11/2024	SDB3260123629	(100.00)	8.1010	(816.73)	(810.10)	0.0000	4.5800	(1,664.3087)	0.0000	0.1039	(0.3745)	0.0000	1	(0.2706)	01/06/2025
603260.SH	12/11/2024	SDB3260123629	(2,100.00)	8.1010	(17,151.39)	(17,012.10)	0.0000	4.5800	(1,664.3087)	0.0000	2.1820	(7.8648)	0.0000	1	(5.6828)	01/06/2025
603260.SH	12/11/2024	SDB3260123629	(600.00)	8.1010	(4,900.40)	(4,860.60)	0.0000	4.5800	(1,664.3087)	0.0000	0.6234	(2.2471)	0.0000	1	(1.6237)	01/06/2025
603260.SH	12/11/2024	SDB3260123629	(400.00)	8.1010	(3,266.93)	(3,240.40)	0.0000	4.5800	(1,664.3087)	0.0000	0.4156	(1.4981)	0.0000	1	(1.0824)	01/06/2025
603260.SH	12/10/2024	SDB3260123629	(1,200.00)	8.0488	(9,748.98)	(9,658.59)	0.0000	4.5800	(1,664.3087)	0.0000	1.2403	(4.4652)	0.0000	1	(3.2250)	01/06/2025
603260.SH	12/10/2024	SDB3260123629	(100.00)	8.0488	(802.11)	(804.88)	0.0000	4.5800	(1,664.3087)	0.0000	0.1020	(0.3721)	0.0000	1	(0.2701)	01/06/2025
603260.SH	12/10/2024	SDB3260123629	(2,000.00)	8.0488	(16,139.03)	(16,097.64)	0.0000	4.5800	(1,664.3087)	0.0000	2.0532	(7.4421)	0.0000	1	(5.3888)	01/06/2025
603260.SH	12/10/2024	SDB3260123629	(400.00)	8.0488	(3,266.93)	(3,219.53)	0.0000	4.5800	(1,664.3087)	0.0000	0.4156	(1.4884)	0.0000	1	(1.0728)	01/06/2025
603260.SH	12/10/2024	SDB3260123629	(100.00)	8.0488	(816.73)	(804.88)	0.0000	4.5800	(1,664.3087)	0.0000	0.1039	(0.3721)	0.0000	1	(0.2682)	01/06/2025
603260.SH	12/10/2024	SDB3260123629	(100.00)	8.0488	(816.73)	(804.88)	0.0000	4.5800	(1,664.3087)	0.0000	0.1039	(0.3721)	0.0000	1	(0.2682)	01/06/2025
603260.SH	12/10/2024	SDB3260123629	(3,800.00)	8.0488	(31,035.84)	(30,585.52)	0.0000	4.5800	(1,664.3087)	0.0000	3.9484	(14.1399)	0.0000	1	(10.1915)	01/06/2025
603260.SH	12/10/2024	SDB3260123629	(600.00)	8.0488	(4,900.40)	(4,829.29)	0.0000	4.5800	(1,664.3087)	0.0000	0.6234	(2.2326)	0.0000	1	(1.6092)	01/06/2025
603260.SH	12/10/2024	SDB3260123629	(2,300.00)	8.0488	(18,784.85)	(18,512.29)	0.0000	4.5800	(1,664.3087)	0.0000	2.3899	(8.5584)	0.0000	1	(6.1685)	01/06/2025
603260.SH	12/10/2024	SDB3260123629	(1,100.00)	8.0488	(8,984.06)	(8,853.70)	0.0000	4.5800	(1,664.3087)	0.0000	1.1430	(4.0931)	0.0000	1	(2.9502)	01/06/2025
603260.SH	12/10/2024	SDB3260123629	(12,900.00)	8.0488	(105,358.52)	(103,829.79)	0.0000	4.5800	(1,664.3087)	0.0000	13.4039	(48.0013)	0.0000	1	(34.5974)	01/06/2025
603260.SH	12/10/2024	SDB3260123629	(7,400.00)	8.0488	(60,438.22)	(59,561.28)	0.0000	4.5800	(1,664.3087)	0.0000	7.6891	(27.5357)	0.0000	1	(19.8466)	01/06/2025
603260.SH	12/10/2024	SDB3260123629	(1,500.00)	8.0488	(12,250.99)	(12,073.23)	0.0000	4.5800	(1,664.3087)	0.0000	1.5586	(5.5816)	0.0000	1	(4.0230)	01/06/2025
603260.SH	12/10/2024	SDB3260123629	(400.00)	8.0488	(3,266.93)	(3,219.53)	0.0000	4.5800	(1,664.3087)	0.0000	0.4156	(1.4884)	0.0000	1	(1.0728)	01/06/2025
603260.SH	12/10/2024	SDB3260123629	(2,200.00)	8.0488	(17,968.12)	(17,707.41)	0.0000	4.5800	(1,664.3087)	0.0000	2.2859	(8.1863)	0.0000	1	(5.9003)	01/06/2025
603260.SH	12/10/2024	SDB3260123629	(300.00)	8.0488	(2,450.20)	(2,414.65)	0.0000	4.5800	(1,664.3087)	0.0000	0.3117	(1.1163)	0.0000	1	(0.8046)	01/06/2025
603260.SH	12/10/2024	SDB3260123629	(200.00)	8.0488	(1,633.47)	(1,609.76)	0.0000	4.5800	(1,664.3087)	0.0000	0.2078	(0.7442)	0.0000	1	(0.5364)	01/06/2025
603260.SH	12/10/2024	SDB3260123629	(300.00)	8.0488	(2,450.20)	(2,414.65)	0.0000	4.5800	(1,664.3087)	0.0000	0.3117	(1.1163)	0.0000	1	(0.8046)	01/06/2025
603260.SH	12/10/2024	SDB3260123629	(1,000.00)	8.0488	(8,167.33)	(8,048.82)	0.0000	4.5800	(1,664.3087)	0.0000	1.0391	(3.7210)	0.0000	1	(2.6820)	01/06/2025
603260.SH	12/10/2024	SDB3260123629	(300.00)	8.0488	(2,450.20)	(2,414.65)	0.0000	4.5800	(1,664.3087)	0.0000	0.3117	(1.1163)	0.0000	1	(0.8046)	01/06/2025
603260.SH	12/10/2024	SDB3260123629	(3,600.00)	8.0488	(29,402.38)	(28,975.76)	0.0000	4.5800	(1,664.3087)	0.0000	3.7406	(13.3957)	0.0000	1	(9.6551)	01/06/2025
603260.SH	12/10/2024	SDB3260123629	(17,300.00)	8.0488	(141,294.76)	(139,244.60)	0.0000	4.5800	(1,664.3087)	0.0000	17.9758	(64.3739)	0.0000	1	(46.3981)	01/06/2025
603260.SH	12/10/2024	SDB3260123629	(17,600.00)	8.0488	(143,744.96)	(141,659.25)	0.0000	4.5800	(1,664.3087)	0.0000	18.2876	(65.4902)	0.0000	1	(47.2026)	01/06/2025
603260.SH	12/10/2024	SDB3260123629	(800.00)	8.0488	(6,533.86)	(6,439.06)	0.0000	4.5800	(1,664.3087)	0.0000	0.8313	(2.9768)	0.0000	1	(2.1456)	01/06/2025
603260.SH	12/10/2024	SDB3260123629	(8,100.00)	8.0488	(66,155.35)	(65,195.45)	0.0000	4.5800	(1,664.3087)	0.0000	8.4164	(30.1404)	0.0000	1	(21.7239)	01/06/2025
603260.SH	12/10/2024	SDB3260123629	(400.00)	8.0488	(3,266.93)	(3,219.53)	0.0000	4.5800	(1,664.3087)	0.0000	0.4156	(1.4884)	0.0000	1	(1.0728)	01/06/2025
603260.SH	12/10/2024	SDB3260123629	(6,100.00)	8.0488	(49,820.69)	(49,097.81)	0.0000	4.5800	(1,664.3087)	0.0000	6.3383	(22.6983)	0.0000	1	(16.3600)	01/06/2025
603260.SH	12/10/2024	SDB3260123629	(3,000.00)	8.0488	(24,501.98)	(24,146.46)	0.0000	4.5800	(1,664.3087)	0.0000	3.1172	(11.1631)	0.0000	1	(8.0459)	01/06/2025
603260.SH	12/10/2024	SDB3260123629	(200.00)	8.0488	(1,633.47)	(1,609.76)	0.0000	4.5800	(1,664.3087)	0.0000	0.2078	(0.7442)	0.0000	1	(0.5364)	01/06/2025
603260.SH	12/10/2024	SDB3260123629	(1,900.00)	8.0488	(15,517.92)	(15,292.76)	0.0000	4.5800	(1,664.3087)	0.0000	1.9742	(7.0700)	0.0000	1	(5.0957)	01/06/2025
603260.SH	12/10/2024	SDB3260123629	(300.00)	8.0488	(2,450.20)	(2,414.65)	0.0000	4.5800	(1,664.3087)	0.0000	0.3117	(1.1163)	0.0000	1	(0.8046)	01/06/2025
603260.SH	12/10/2024	SDB3260123629	(200.00)	8.0488	(1,633.47)	(1,609.76)	0.0000	4.5800	(1,664.3087)	0.0000	0.2078	(0.7442)	0.0000	1	(0.5364)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
HOSHINE SILICON INDUSTRY CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603260.SH	12/10/2024	SDB3260123629	(300.00)	8.0488	(2,450.20)	(2,414.65)	0.0000	4.5800	(1,664.3087)	0.0000	0.3117	(1.1163)	0.0000	1	(0.8046)	01/06/2025
603260.SH	12/10/2024	SDB3260123629	(2,200.00)	8.0488	(17,968.12)	(17,707.41)	0.0000	4.5800	(1,664.3087)	0.0000	2.2859	(8.1863)	0.0000	1	(5.9003)	01/06/2025
603260.SH	12/10/2024	SDB3260123629	(4,600.00)	8.0488	(37,569.70)	(37,024.58)	0.0000	4.5800	(1,664.3087)	0.0000	4.7797	(17.1168)	0.0000	1	(12.3371)	01/06/2025
603260.SH	12/10/2024	SDB3260123629	(300.00)	8.0488	(2,450.20)	(2,414.65)	0.0000	4.5800	(1,664.3087)	0.0000	0.3117	(1.1163)	0.0000	1	(0.8046)	01/06/2025
603260.SH	12/10/2024	SDB3260123629	(200.00)	8.0488	(1,633.47)	(1,609.76)	0.0000	4.5800	(1,664.3087)	0.0000	0.2078	(0.7442)	0.0000	1	(0.5364)	01/06/2025
603260.SH	12/10/2024	SDB3260123629	(100.00)	8.0488	(816.73)	(804.88)	0.0000	4.5800	(1,664.3087)	0.0000	0.1039	(0.3721)	0.0000	1	(0.2682)	01/06/2025
603260.SH	12/10/2024	SDB3260123629	(2,100.00)	8.0488	(17,151.39)	(16,902.52)	0.0000	4.5800	(1,664.3087)	0.0000	2.1820	(7.8142)	0.0000	1	(5.6321)	01/06/2025
603260.SH	12/10/2024	SDB3260123629	(600.00)	8.0488	(4,900.40)	(4,829.29)	0.0000	4.5800	(1,664.3087)	0.0000	0.6234	(2.2326)	0.0000	1	(1.6092)	01/06/2025
603260.SH	12/10/2024	SDB3260123629	(400.00)	8.0488	(3,266.93)	(3,219.53)	0.0000	4.5800	(1,664.3087)	0.0000	0.4156	(1.4884)	0.0000	1	(1.0728)	01/06/2025
603260.SH	12/09/2024	SDB3260123629	(1,200.00)	8.0275	(9,748.98)	(9,632.94)	0.0000	4.5800	(1,664.3087)	0.0000	1.2403	(4.4534)	0.0000	1	(3.2131)	01/06/2025
603260.SH	12/09/2024	SDB3260123629	(100.00)	8.0275	(802.11)	(802.75)	0.0000	4.5800	(1,664.3087)	0.0000	0.1020	(0.3711)	0.0000	1	(0.2691)	01/06/2025
603260.SH	12/09/2024	SDB3260123629	(2,000.00)	8.0275	(16,139.03)	(16,054.91)	0.0000	4.5800	(1,664.3087)	0.0000	2.0532	(7.4223)	0.0000	1	(5.3691)	01/06/2025
603260.SH	12/09/2024	SDB3260123629	(400.00)	8.0275	(3,266.93)	(3,210.98)	0.0000	4.5800	(1,664.3087)	0.0000	0.4156	(1.4845)	0.0000	1	(1.0688)	01/06/2025
603260.SH	12/09/2024	SDB3260123629	(100.00)	8.0275	(816.73)	(802.75)	0.0000	4.5800	(1,664.3087)	0.0000	0.1039	(0.3711)	0.0000	1	(0.2672)	01/06/2025
603260.SH	12/09/2024	SDB3260123629	(100.00)	8.0275	(816.73)	(802.75)	0.0000	4.5800	(1,664.3087)	0.0000	0.1039	(0.3711)	0.0000	1	(0.2672)	01/06/2025
603260.SH	12/09/2024	SDB3260123629	(3,800.00)	8.0275	(31,035.84)	(30,504.33)	0.0000	4.5800	(1,664.3087)	0.0000	3.9484	(14.1024)	0.0000	1	(10.1539)	01/06/2025
603260.SH	12/09/2024	SDB3260123629	(600.00)	8.0275	(4,900.40)	(4,816.47)	0.0000	4.5800	(1,664.3087)	0.0000	0.6234	(2.2267)	0.0000	1	(1.6033)	01/06/2025
603260.SH	12/09/2024	SDB3260123629	(2,300.00)	8.0275	(18,784.85)	(18,463.14)	0.0000	4.5800	(1,664.3087)	0.0000	2.3899	(8.5357)	0.0000	1	(6.1458)	01/06/2025
603260.SH	12/09/2024	SDB3260123629	(1,100.00)	8.0275	(8,984.06)	(8,830.20)	0.0000	4.5800	(1,664.3087)	0.0000	1.1430	(4.0823)	0.0000	1	(2.9393)	01/06/2025
603260.SH	12/09/2024	SDB3260123629	(12,900.00)	8.0275	(105,358.52)	(103,554.16)	0.0000	4.5800	(1,664.3087)	0.0000	13.4039	(47.8739)	0.0000	1	(34.4700)	01/06/2025
603260.SH	12/09/2024	SDB3260123629	(7,400.00)	8.0275	(60,438.22)	(59,403.16)	0.0000	4.5800	(1,664.3087)	0.0000	7.6891	(27.4626)	0.0000	1	(19.7735)	01/06/2025
603260.SH	12/09/2024	SDB3260123629	(1,500.00)	8.0275	(12,250.99)	(12,041.18)	0.0000	4.5800	(1,664.3087)	0.0000	1.5586	(5.5667)	0.0000	1	(4.0081)	01/06/2025
603260.SH	12/09/2024	SDB3260123629	(400.00)	8.0275	(3,266.93)	(3,210.98)	0.0000	4.5800	(1,664.3087)	0.0000	0.4156	(1.4845)	0.0000	1	(1.0688)	01/06/2025
603260.SH	12/09/2024	SDB3260123629	(2,200.00)	8.0275	(17,968.12)	(17,660.40)	0.0000	4.5800	(1,664.3087)	0.0000	2.2859	(8.1645)	0.0000	1	(5.8786)	01/06/2025
603260.SH	12/09/2024	SDB3260123629	(300.00)	8.0275	(2,450.20)	(2,408.24)	0.0000	4.5800	(1,664.3087)	0.0000	0.3117	(1.1133)	0.0000	1	(0.8016)	01/06/2025
603260.SH	12/09/2024	SDB3260123629	(200.00)	8.0275	(1,633.47)	(1,605.49)	0.0000	4.5800	(1,664.3087)	0.0000	0.2078	(0.7422)	0.0000	1	(0.5344)	01/06/2025
603260.SH	12/09/2024	SDB3260123629	(300.00)	8.0275	(2,450.20)	(2,408.24)	0.0000	4.5800	(1,664.3087)	0.0000	0.3117	(1.1133)	0.0000	1	(0.8016)	01/06/2025
603260.SH	12/09/2024	SDB3260123629	(1,000.00)	8.0275	(8,167.33)	(8,027.45)	0.0000	4.5800	(1,664.3087)	0.0000	1.0391	(3.7112)	0.0000	1	(2.6721)	01/06/2025
603260.SH	12/09/2024	SDB3260123629	(300.00)	8.0275	(2,450.20)	(2,408.24)	0.0000	4.5800	(1,664.3087)	0.0000	0.3117	(1.1133)	0.0000	1	(0.8016)	01/06/2025
603260.SH	12/09/2024	SDB3260123629	(3,600.00)	8.0275	(29,402.38)	(28,898.83)	0.0000	4.5800	(1,664.3087)	0.0000	3.7406	(13.3602)	0.0000	1	(9.6195)	01/06/2025
603260.SH	12/09/2024	SDB3260123629	(17,300.00)	8.0275	(141,294.76)	(138,874.95)	0.0000	4.5800	(1,664.3087)	0.0000	17.9758	(64.2030)	0.0000	1	(46.2272)	01/06/2025
603260.SH	12/09/2024	SDB3260123629	(17,600.00)	8.0275	(143,744.96)	(141,283.19)	0.0000	4.5800	(1,664.3087)	0.0000	18.2876	(65.3163)	0.0000	1	(47.0288)	01/06/2025
603260.SH	12/09/2024	SDB3260123629	(800.00)	8.0275	(6,533.86)	(6,421.96)	0.0000	4.5800	(1,664.3087)	0.0000	0.8313	(2.9689)	0.0000	1	(2.1377)	01/06/2025
603260.SH	12/09/2024	SDB3260123629	(8,100.00)	8.0275	(66,155.35)	(65,022.38)	0.0000	4.5800	(1,664.3087)	0.0000	8.4164	(30.0604)	0.0000	1	(21.6439)	01/06/2025
603260.SH	12/09/2024	SDB3260123629	(400.00)	8.0275	(3,266.93)	(3,210.98)	0.0000	4.5800	(1,664.3087)	0.0000	0.4156	(1.4845)	0.0000	1	(1.0688)	01/06/2025
603260.SH	12/09/2024	SDB3260123629	(6,100.00)	8.0275	(49,820.69)	(48,967.47)	0.0000	4.5800	(1,664.3087)	0.0000	6.3383	(22.6381)	0.0000	1	(16.2998)	01/06/2025
603260.SH	12/09/2024	SDB3260123629	(3,000.00)	8.0275	(24,501.98)	(24,082.36)	0.0000	4.5800	(1,664.3087)	0.0000	3.1172	(11.1335)	0.0000	1	(8.0163)	01/06/2025
603260.SH	12/09/2024	SDB3260123629	(200.00)	8.0275	(1,633.47)	(1,605.49)	0.0000	4.5800	(1,664.3087)	0.0000	0.2078	(0.7422)	0.0000	1	(0.5344)	01/06/2025
603260.SH	12/09/2024	SDB3260123629	(1,900.00)	8.0275	(15,517.92)	(15,252.16)	0.0000	4.5800	(1,664.3087)	0.0000	1.9742	(7.0512)	0.0000	1	(5.0770)	01/06/2025
603260.SH	12/09/2024	SDB3260123629	(300.00)	8.0275	(2,450.20)	(2,408.24)	0.0000	4.5800	(1,664.3087)	0.0000	0.3117	(1.1133)	0.0000	1	(0.8016)	01/06/2025
603260.SH	12/09/2024	SDB3260123629	(200.00)	8.0275	(1,633.47)	(1,605.49)	0.0000	4.5800	(1,664.3087)	0.0000	0.2078	(0.7422)	0.0000	1	(0.5344)	01/06/2025
603260.SH	12/09/2024	SDB3260123629	(300.00)	8.0275	(2,450.20)	(2,408.24)	0.0000	4.5800	(1,664.3087)	0.0000	0.3117	(1.1133)	0.0000	1	(0.8016)	01/06/2025
603260.SH	12/09/2024	SDB3260123629	(2,200.00)	8.0275	(17,968.12)	(17,660.40)	0.0000	4.5800	(1,664.3087)	0.0000	2.2859	(8.1645)	0.0000	1	(5.8786)	01/06/2025
603260.SH	12/09/2024	SDB3260123629	(4,600.00)	8.0275	(37,569.70)	(36,926.29)	0.0000	4.5800	(1,664.3087)	0.0000	4.7797	(17.0713)	0.0000	1	(12.2916)	01/06/2025
603260.SH	12/09/2024	SDB3260123629	(300.00)	8.0275	(2,450.20)	(2,408.24)	0.0000	4.5800	(1,664.3087)	0.0000	0.3117	(1.1133)	0.0000	1	(0.8016)	01/06/2025
603260.SH	12/09/2024	SDB3260123629	(200.00)	8.0275	(1,633.47)	(1,605.49)	0.0000	4.5800	(1,664.3087)	0.0000	0.2078	(0.7422)	0.0000	1	(0.5344)	01/06/2025
603260.SH	12/09/2024	SDB3260123629	(100.00)	8.0275	(816.73)	(802.75)	0.0000	4.5800	(1,664.3087)	0.0000	0.1039	(0.3711)	0.0000	1	(0.2672)	01/06/2025
603260.SH	12/09/2024	SDB3260123629	(2,100.00)	8.0275	(17,151.39)	(16,857.65)	0.0000	4.5800	(1,664.3087)	0.0000	2.1820	(7.7934)	0.0000	1	(5.6114)	01/06/2025
603260.SH	12/09/2024	SDB3260123629	(600.00)	8.0275	(4,900.40)	(4,816.47)	0.0000	4.5800	(1,664.3087)	0.0000	0.6234	(2.2267)	0.0000	1	(1.6033)	01/06/2025
603260.SH	12/09/2024	SDB3260123629	(400.00)	8.0275	(3,266.93)	(3,210.98)	0.0000	4.5800	(1,664.3087)	0.0000	0.4156	(1.4845)	0.0000	1	(1.0688)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
HOSHINE SILICON INDUSTRY CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603260.SH	12/06/2024	SDB3260123629	(400.00)	8.1773	(3,266.93)	(3,270.91)	0.0000	4.5800	(1,660.8365)	0.0000	1.2469	(4.5270)	0.0000	3	(3.2802)	01/06/2025
603260.SH	12/06/2024	SDB3260123629	(100.00)	8.1773	(816.73)	(817.73)	0.0000	4.5800	(1,660.8365)	0.0000	0.3117	(1.1318)	0.0000	3	(0.8200)	01/06/2025
603260.SH	12/06/2024	SDB3260123629	(100.00)	8.1773	(816.73)	(817.73)	0.0000	4.5800	(1,660.8365)	0.0000	0.3117	(1.1318)	0.0000	3	(0.8200)	01/06/2025
603260.SH	12/06/2024	SDB3260123629	(3,800.00)	8.1773	(31,035.84)	(31,073.63)	0.0000	4.5800	(1,660.8365)	0.0000	11.8453	(43.0069)	0.0000	3	(31.1615)	01/06/2025
603260.SH	12/06/2024	SDB3260123629	(600.00)	8.1773	(4,900.40)	(4,906.36)	0.0000	4.5800	(1,660.8365)	0.0000	1.8703	(6.7906)	0.0000	3	(4.9202)	01/06/2025
603260.SH	12/06/2024	SDB3260123629	(2,300.00)	8.1773	(18,784.85)	(18,807.73)	0.0000	4.5800	(1,660.8365)	0.0000	7.1696	(26.0305)	0.0000	3	(18.8609)	01/06/2025
603260.SH	12/06/2024	SDB3260123629	(1,100.00)	8.1773	(8,984.06)	(8,995.00)	0.0000	4.5800	(1,660.8365)	0.0000	3.4289	(12.4494)	0.0000	3	(9.0204)	01/06/2025
603260.SH	12/06/2024	SDB3260123629	(12,900.00)	8.1773	(105,358.52)	(105,486.81)	0.0000	4.5800	(1,660.8365)	0.0000	40.2118	(145.9970)	0.0000	3	(105.7851)	01/06/2025
603260.SH	12/06/2024	SDB3260123629	(7,400.00)	8.1773	(60,438.22)	(60,511.81)	0.0000	4.5800	(1,660.8365)	0.0000	23.0673	(83.7502)	0.0000	3	(60.6829)	01/06/2025
603260.SH	12/06/2024	SDB3260123629	(1,500.00)	8.1773	(12,250.99)	(12,265.91)	0.0000	4.5800	(1,660.8365)	0.0000	4.6758	(16.9764)	0.0000	3	(12.3006)	01/06/2025
603260.SH	12/06/2024	SDB3260123629	(400.00)	8.1773	(3,266.93)	(3,270.91)	0.0000	4.5800	(1,660.8365)	0.0000	1.2469	(4.5270)	0.0000	3	(3.2802)	01/06/2025
603260.SH	12/06/2024	SDB3260123629	(2,200.00)	8.1773	(17,968.12)	(17,990.00)	0.0000	4.5800	(1,660.8365)	0.0000	6.8578	(24.8987)	0.0000	3	(18.0409)	01/06/2025
603260.SH	12/06/2024	SDB3260123629	(300.00)	8.1773	(2,450.20)	(2,453.18)	0.0000	4.5800	(1,660.8365)	0.0000	0.9352	(3.3953)	0.0000	3	(2.4601)	01/06/2025
603260.SH	12/06/2024	SDB3260123629	(200.00)	8.1773	(1,633.47)	(1,635.45)	0.0000	4.5800	(1,660.8365)	0.0000	0.6234	(2.2635)	0.0000	3	(1.6401)	01/06/2025
603260.SH	12/06/2024	SDB3260123629	(300.00)	8.1773	(2,450.20)	(2,453.18)	0.0000	4.5800	(1,660.8365)	0.0000	0.9352	(3.3953)	0.0000	3	(2.4601)	01/06/2025
603260.SH	12/06/2024	SDB3260123629	(1,000.00)	8.1773	(8,167.33)	(8,177.27)	0.0000	4.5800	(1,660.8365)	0.0000	3.1172	(11.3176)	0.0000	3	(8.2004)	01/06/2025
603260.SH	12/06/2024	SDB3260123629	(300.00)	8.1773	(2,450.20)	(2,453.18)	0.0000	4.5800	(1,660.8365)	0.0000	0.9352	(3.3953)	0.0000	3	(2.4601)	01/06/2025
603260.SH	12/06/2024	SDB3260123629	(3,600.00)	8.1773	(29,402.38)	(29,438.18)	0.0000	4.5800	(1,660.8365)	0.0000	11.2219	(40.7433)	0.0000	3	(29.5214)	01/06/2025
603260.SH	12/06/2024	SDB3260123629	(17,300.00)	8.1773	(141,294.76)	(141,466.81)	0.0000	4.5800	(1,660.8365)	0.0000	53.9275	(195.7944)	0.0000	3	(141.8669)	01/06/2025
603260.SH	12/06/2024	SDB3260123629	(17,600.00)	8.1773	(143,744.96)	(143,919.99)	0.0000	4.5800	(1,660.8365)	0.0000	54.8627	(199.1896)	0.0000	3	(144.3270)	01/06/2025
603260.SH	12/06/2024	SDB3260123629	(800.00)	8.1773	(6,533.86)	(6,541.82)	0.0000	4.5800	(1,660.8365)	0.0000	2.4938	(9.0541)	0.0000	3	(6.5603)	01/06/2025
603260.SH	12/06/2024	SDB3260123629	(8,100.00)	8.1773	(66,155.35)	(66,235.90)	0.0000	4.5800	(1,660.8365)	0.0000	25.2493	(91.6725)	0.0000	3	(66.4232)	01/06/2025
603260.SH	12/06/2024	SDB3260123629	(400.00)	8.1773	(3,266.93)	(3,270.91)	0.0000	4.5800	(1,660.8365)	0.0000	1.2469	(4.5270)	0.0000	3	(3.2802)	01/06/2025
603260.SH	12/06/2024	SDB3260123629	(6,100.00)	8.1773	(49,820.69)	(49,881.36)	0.0000	4.5800	(1,660.8365)	0.0000	19.0149	(69.0373)	0.0000	3	(50.0224)	01/06/2025
603260.SH	12/06/2024	SDB3260123629	(3,000.00)	8.1773	(24,501.98)	(24,531.82)	0.0000	4.5800	(1,660.8365)	0.0000	9.3516	(33.9528)	0.0000	3	(24.6012)	01/06/2025
603260.SH	12/06/2024	SDB3260123629	(200.00)	8.1773	(1,633.47)	(1,635.45)	0.0000	4.5800	(1,660.8365)	0.0000	0.6234	(2.2635)	0.0000	3	(1.6401)	01/06/2025
603260.SH	12/06/2024	SDB3260123629	(1,900.00)	8.1773	(15,517.92)	(15,536.82)	0.0000	4.5800	(1,660.8365)	0.0000	5.9227	(21.5034)	0.0000	3	(15.5808)	01/06/2025
603260.SH	12/06/2024	SDB3260123629	(300.00)	8.1773	(2,450.20)	(2,453.18)	0.0000	4.5800	(1,660.8365)	0.0000	0.9352	(3.3953)	0.0000	3	(2.4601)	01/06/2025
603260.SH	12/06/2024	SDB3260123629	(200.00)	8.1773	(1,633.47)	(1,635.45)	0.0000	4.5800	(1,660.8365)	0.0000	0.6234	(2.2635)	0.0000	3	(1.6401)	01/06/2025
603260.SH	12/06/2024	SDB3260123629	(300.00)	8.1773	(2,450.20)	(2,453.18)	0.0000	4.5800	(1,660.8365)	0.0000	0.9352	(3.3953)	0.0000	3	(2.4601)	01/06/2025
603260.SH	12/06/2024	SDB3260123629	(2,200.00)	8.1773	(17,968.12)	(17,990.00)	0.0000	4.5800	(1,660.8365)	0.0000	6.8578	(24.8987)	0.0000	3	(18.0409)	01/06/2025
603260.SH	12/06/2024	SDB3260123629	(4,600.00)	8.1773	(37,569.70)	(37,615.45)	0.0000	4.5800	(1,660.8365)	0.0000	14.3391	(52.0609)	0.0000	3	(37.7218)	01/06/2025
603260.SH	12/06/2024	SDB3260123629	(300.00)	8.1773	(2,450.20)	(2,453.18)	0.0000	4.5800	(1,660.8365)	0.0000	0.9352	(3.3953)	0.0000	3	(2.4601)	01/06/2025
603260.SH	12/06/2024	SDB3260123629	(200.00)	8.1773	(1,633.47)	(1,635.45)	0.0000	4.5800	(1,660.8365)	0.0000	0.6234	(2.2635)	0.0000	3	(1.6401)	01/06/2025
603260.SH	12/06/2024	SDB3260123629	(100.00)	8.1773	(816.73)	(817.73)	0.0000	4.5800	(1,660.8365)	0.0000	0.3117	(1.1318)	0.0000	3	(0.8200)	01/06/2025
603260.SH	12/06/2024	SDB3260123629	(2,100.00)	8.1773	(17,151.39)	(17,172.27)	0.0000	4.5800	(1,660.8365)	0.0000	6.5461	(23.7669)	0.0000	3	(17.2208)	01/06/2025
603260.SH	12/06/2024	SDB3260123629	(600.00)	8.1773	(4,900.40)	(4,906.36)	0.0000	4.5800	(1,660.8365)	0.0000	1.8703	(6.7906)	0.0000	3	(4.9202)	01/06/2025
603260.SH	12/06/2024	SDB3260123629	(400.00)	8.1773	(3,266.93)	(3,270.91)	0.0000	4.5800	(1,660.8365)	0.0000	1.2469	(4.5270)	0.0000	3	(3.2802)	01/06/2025
603260.SH	12/05/2024	SDB3260123629	(400.00)	8.1904	(3,266.93)	(3,276.17)	0.0000	4.5800	(1,660.8365)	0.0000	0.4156	(1.5114)	0.0000	1	(1.0958)	01/06/2025
603260.SH	12/05/2024	SDB3260123629	(100.00)	8.1904	(816.73)	(819.04)	0.0000	4.5800	(1,660.8365)	0.0000	0.1039	(0.3779)	0.0000	1	(0.2740)	01/06/2025
603260.SH	12/05/2024	SDB3260123629	(100.00)	8.1904	(816.73)	(819.04)	0.0000	4.5800	(1,660.8365)	0.0000	0.1039	(0.3779)	0.0000	1	(0.2740)	01/06/2025
603260.SH	12/05/2024	SDB3260123629	(3,800.00)	8.1904	(31,035.84)	(31,123.65)	0.0000	4.5800	(1,660.8365)	0.0000	3.9484	(14.3587)	0.0000	1	(10.4102)	01/06/2025
603260.SH	12/05/2024	SDB3260123629	(600.00)	8.1904	(4,900.40)	(4,914.26)	0.0000	4.5800	(1,660.8365)	0.0000	0.6234	(2.2672)	0.0000	1	(1.6437)	01/06/2025
603260.SH	12/05/2024	SDB3260123629	(2,300.00)	8.1904	(18,784.85)	(18,838.00)	0.0000	4.5800	(1,660.8365)	0.0000	2.3899	(8.6908)	0.0000	1	(6.3009)	01/06/2025
603260.SH	12/05/2024	SDB3260123629	(1,100.00)	8.1904	(8,984.06)	(9,009.48)	0.0000	4.5800	(1,660.8365)	0.0000	1.1430	(4.1565)	0.0000	1	(3.0135)	01/06/2025
603260.SH	12/05/2024	SDB3260123629	(12,900.00)	8.1904	(105,358.52)	(105,656.59)	0.0000	4.5800	(1,660.8365)	0.0000	13.4039	(48.7440)	0.0000	1	(35.3400)	01/06/2025
603260.SH	12/05/2024	SDB3260123629	(7,400.00)	8.1904	(60,438.22)	(60,609.20)	0.0000	4.5800	(1,660.8365)	0.0000	7.6891	(27.9617)	0.0000	1	(20.2726)	01/06/2025
603260.SH	12/05/2024	SDB3260123629	(1,500.00)	8.1904	(12,250.99)	(12,285.65)	0.0000	4.5800	(1,660.8365)	0.0000	1.5586	(5.6679)	0.0000	1	(4.1093)	01/06/2025
603260.SH	12/05/2024	SDB3260123629	(400.00)	8.1904	(3,266.93)	(3,276.17)	0.0000	4.5800	(1,660.8365)	0.0000	0.4156	(1.5114)	0.0000	1	(1.0958)	01/06/2025
603260.SH	12/05/2024	SDB3260123629	(2,200.00)	8.1904	(17,968.12)	(18,018.95)	0.0000	4.5800	(1,660.8365)	0.0000	2.2859	(8.3129)	0.0000	1	(6.0270)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
HOSHINE SILICON INDUSTRY CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603260.SH	12/05/2024	SDB3260123629	(300.00)	8.1904	(2,450.20)	(2,457.13)	0.0000	4.5800	(1,660.8365)	0.0000	0.3117	(1.1336)	0.0000	1	(0.8219)	01/06/2025
603260.SH	12/05/2024	SDB3260123629	(200.00)	8.1904	(1,633.47)	(1,638.09)	0.0000	4.5800	(1,660.8365)	0.0000	0.2078	(0.7557)	0.0000	1	(0.5479)	01/06/2025
603260.SH	12/05/2024	SDB3260123629	(300.00)	8.1904	(2,450.20)	(2,457.13)	0.0000	4.5800	(1,660.8365)	0.0000	0.3117	(1.1336)	0.0000	1	(0.8219)	01/06/2025
603260.SH	12/05/2024	SDB3260123629	(1,000.00)	8.1904	(8,167.33)	(8,190.43)	0.0000	4.5800	(1,660.8365)	0.0000	1.0391	(3.7786)	0.0000	1	(2.7395)	01/06/2025
603260.SH	12/05/2024	SDB3260123629	(300.00)	8.1904	(2,450.20)	(2,457.13)	0.0000	4.5800	(1,660.8365)	0.0000	0.3117	(1.1336)	0.0000	1	(0.8219)	01/06/2025
603260.SH	12/05/2024	SDB3260123629	(3,600.00)	8.1904	(29,402.38)	(29,485.56)	0.0000	4.5800	(1,660.8365)	0.0000	3.7406	(13.6030)	0.0000	1	(9.8623)	01/06/2025
603260.SH	12/05/2024	SDB3260123629	(17,300.00)	8.1904	(141,294.76)	(141,694.49)	0.0000	4.5800	(1,660.8365)	0.0000	17.9758	(65.3698)	0.0000	1	(47.3940)	01/06/2025
603260.SH	12/05/2024	SDB3260123629	(17,600.00)	8.1904	(143,744.96)	(144,151.62)	0.0000	4.5800	(1,660.8365)	0.0000	18.2876	(66.5034)	0.0000	1	(48.2159)	01/06/2025
603260.SH	12/05/2024	SDB3260123629	(800.00)	8.1904	(6,533.86)	(6,552.35)	0.0000	4.5800	(1,660.8365)	0.0000	0.8313	(3.0229)	0.0000	1	(2.1916)	01/06/2025
603260.SH	12/05/2024	SDB3260123629	(8,100.00)	8.1904	(66,155.35)	(66,342.51)	0.0000	4.5800	(1,660.8365)	0.0000	8.4164	(30.6067)	0.0000	1	(22.1903)	01/06/2025
603260.SH	12/05/2024	SDB3260123629	(400.00)	8.1904	(3,266.93)	(3,276.17)	0.0000	4.5800	(1,660.8365)	0.0000	0.4156	(1.5114)	0.0000	1	(1.0958)	01/06/2025
603260.SH	12/05/2024	SDB3260123629	(6,100.00)	8.1904	(49,820.69)	(49,961.64)	0.0000	4.5800	(1,660.8365)	0.0000	6.3383	(23.0495)	0.0000	1	(16.7112)	01/06/2025
603260.SH	12/05/2024	SDB3260123629	(3,000.00)	8.1904	(24,501.98)	(24,571.30)	0.0000	4.5800	(1,660.8365)	0.0000	3.1172	(11.3358)	0.0000	1	(8.2186)	01/06/2025
603260.SH	12/05/2024	SDB3260123629	(200.00)	8.1904	(1,633.47)	(1,638.09)	0.0000	4.5800	(1,660.8365)	0.0000	0.2078	(0.7557)	0.0000	1	(0.5479)	01/06/2025
603260.SH	12/05/2024	SDB3260123629	(1,900.00)	8.1904	(15,517.92)	(15,561.82)	0.0000	4.5800	(1,660.8365)	0.0000	1.9742	(7.1793)	0.0000	1	(5.2051)	01/06/2025
603260.SH	12/05/2024	SDB3260123629	(300.00)	8.1904	(2,450.20)	(2,457.13)	0.0000	4.5800	(1,660.8365)	0.0000	0.3117	(1.1336)	0.0000	1	(0.8219)	01/06/2025
603260.SH	12/05/2024	SDB3260123629	(200.00)	8.1904	(1,633.47)	(1,638.09)	0.0000	4.5800	(1,660.8365)	0.0000	0.2078	(0.7557)	0.0000	1	(0.5479)	01/06/2025
603260.SH	12/05/2024	SDB3260123629	(300.00)	8.1904	(2,450.20)	(2,457.13)	0.0000	4.5800	(1,660.8365)	0.0000	0.3117	(1.1336)	0.0000	1	(0.8219)	01/06/2025
603260.SH	12/05/2024	SDB3260123629	(2,200.00)	8.1904	(17,968.12)	(18,018.95)	0.0000	4.5800	(1,660.8365)	0.0000	2.2859	(8.3129)	0.0000	1	(6.0270)	01/06/2025
603260.SH	12/05/2024	SDB3260123629	(4,600.00)	8.1904	(37,569.70)	(37,675.99)	0.0000	4.5800	(1,660.8365)	0.0000	4.7797	(17.3816)	0.0000	1	(12.6019)	01/06/2025
603260.SH	12/05/2024	SDB3260123629	(300.00)	8.1904	(2,450.20)	(2,457.13)	0.0000	4.5800	(1,660.8365)	0.0000	0.3117	(1.1336)	0.0000	1	(0.8219)	01/06/2025
603260.SH	12/05/2024	SDB3260123629	(200.00)	8.1904	(1,633.47)	(1,638.09)	0.0000	4.5800	(1,660.8365)	0.0000	0.2078	(0.7557)	0.0000	1	(0.5479)	01/06/2025
603260.SH	12/05/2024	SDB3260123629	(100.00)	8.1904	(816.73)	(819.04)	0.0000	4.5800	(1,660.8365)	0.0000	0.1039	(0.3779)	0.0000	1	(0.2740)	01/06/2025
603260.SH	12/05/2024	SDB3260123629	(2,100.00)	8.1904	(17,151.39)	(17,199.91)	0.0000	4.5800	(1,660.8365)	0.0000	2.1820	(7.9351)	0.0000	1	(5.7530)	01/06/2025
603260.SH	12/05/2024	SDB3260123629	(600.00)	8.1904	(4,900.40)	(4,914.26)	0.0000	4.5800	(1,660.8365)	0.0000	0.6234	(2.2672)	0.0000	1	(1.6437)	01/06/2025
603260.SH	12/05/2024	SDB3260123629	(400.00)	8.1904	(3,266.93)	(3,276.17)	0.0000	4.5800	(1,660.8365)	0.0000	0.4156	(1.5114)	0.0000	1	(1.0958)	01/06/2025
603260.SH	12/04/2024	SDB3260123629	(400.00)	8.1673	(3,266.93)	(3,266.93)	0.0000	4.5800	(1,660.8365)	0.0000	0.4156	(1.5072)	0.0000	1	(1.0916)	01/06/2025
603260.SH	12/04/2024	SDB3260123629	(100.00)	8.1673	(816.73)	(816.73)	0.0000	4.5800	(1,660.8365)	0.0000	0.1039	(0.3768)	0.0000	1	(0.2729)	01/06/2025
603260.SH	12/04/2024	SDB3260123629	(100.00)	8.1673	(816.73)	(816.73)	0.0000	4.5800	(1,660.8365)	0.0000	0.1039	(0.3768)	0.0000	1	(0.2729)	01/06/2025
603260.SH	12/04/2024	SDB3260123629	(3,800.00)	8.1673	(31,035.84)	(31,035.84)	0.0000	4.5800	(1,660.8365)	0.0000	3.9484	(14.3182)	0.0000	1	(10.3697)	01/06/2025
603260.SH	12/04/2024	SDB3260123629	(600.00)	8.1673	(4,900.40)	(4,900.40)	0.0000	4.5800	(1,660.8365)	0.0000	0.6234	(2.2608)	0.0000	1	(1.6373)	01/06/2025
603260.SH	12/04/2024	SDB3260123629	(2,300.00)	8.1673	(18,784.85)	(18,784.85)	0.0000	4.5800	(1,660.8365)	0.0000	2.3899	(8.6663)	0.0000	1	(6.2764)	01/06/2025
603260.SH	12/04/2024	SDB3260123629	(1,100.00)	8.1673	(8,984.06)	(8,984.06)	0.0000	4.5800	(1,660.8365)	0.0000	1.1430	(4.1447)	0.0000	1	(3.0018)	01/06/2025
603260.SH	12/04/2024	SDB3260123629	(12,900.00)	8.1673	(105,358.52)	(105,358.52)	0.0000	4.5800	(1,660.8365)	0.0000	13.4039	(48.6065)	0.0000	1	(35.2025)	01/06/2025
603260.SH	12/04/2024	SDB3260123629	(7,400.00)	8.1673	(60,438.22)	(60,438.22)	0.0000	4.5800	(1,660.8365)	0.0000	7.6891	(27.8828)	0.0000	1	(20.1937)	01/06/2025
603260.SH	12/04/2024	SDB3260123629	(1,500.00)	8.1673	(12,250.99)	(12,250.99)	0.0000	4.5800	(1,660.8365)	0.0000	1.5586	(5.6519)	0.0000	1	(4.0933)	01/06/2025
603260.SH	12/04/2024	SDB3260123629	(400.00)	8.1673	(3,266.93)	(3,266.93)	0.0000	4.5800	(1,660.8365)	0.0000	0.4156	(1.5072)	0.0000	1	(1.0916)	01/06/2025
603260.SH	12/04/2024	SDB3260123629	(2,200.00)	8.1673	(17,968.12)	(17,968.12)	0.0000	4.5800	(1,660.8365)	0.0000	2.2859	(8.2895)	0.0000	1	(6.0035)	01/06/2025
603260.SH	12/04/2024	SDB3260123629	(300.00)	8.1673	(2,450.20)	(2,450.20)	0.0000	4.5800	(1,660.8365)	0.0000	0.3117	(1.1304)	0.0000	1	(0.8187)	01/06/2025
603260.SH	12/04/2024	SDB3260123629	(200.00)	8.1673	(1,633.47)	(1,633.47)	0.0000	4.5800	(1,660.8365)	0.0000	0.2078	(0.7536)	0.0000	1	(0.5458)	01/06/2025
603260.SH	12/04/2024	SDB3260123629	(300.00)	8.1673	(2,450.20)	(2,450.20)	0.0000	4.5800	(1,660.8365)	0.0000	0.3117	(1.1304)	0.0000	1	(0.8187)	01/06/2025
603260.SH	12/04/2024	SDB3260123629	(1,000.00)	8.1673	(8,167.33)	(8,167.33)	0.0000	4.5800	(1,660.8365)	0.0000	1.0391	(3.7679)	0.0000	1	(2.7289)	01/06/2025
603260.SH	12/04/2024	SDB3260123629	(300.00)	8.1673	(2,450.20)	(2,450.20)	0.0000	4.5800	(1,660.8365)	0.0000	0.3117	(1.1304)	0.0000	1	(0.8187)	01/06/2025
603260.SH	12/04/2024	SDB3260123629	(3,600.00)	8.1673	(29,402.38)	(29,402.38)	0.0000	4.5800	(1,660.8365)	0.0000	3.7406	(13.5646)	0.0000	1	(9.8240)	01/06/2025
603260.SH	12/04/2024	SDB3260123629	(17,300.00)	8.1673	(141,294.76)	(141,294.76)	0.0000	4.5800	(1,660.8365)	0.0000	17.9758	(65.1854)	0.0000	1	(47.2096)	01/06/2025
603260.SH	12/04/2024	SDB3260123629	(17,600.00)	8.1673	(143,744.96)	(143,744.96)	0.0000	4.5800	(1,660.8365)	0.0000	18.2876	(66.3158)	0.0000	1	(48.0282)	01/06/2025
603260.SH	12/04/2024	SDB3260123629	(800.00)	8.1673	(6,533.86)	(6,533.86)	0.0000	4.5800	(1,660.8365)	0.0000	0.8313	(3.0144)	0.0000	1	(2.1831)	01/06/2025
603260.SH	12/04/2024	SDB3260123629	(8,100.00)	8.1673	(66,155.35)	(66,155.35)	0.0000	4.5800	(1,660.8365)	0.0000	8.4164	(30.5203)	0.0000	1	(22.1039)	01/06/2025
603260.SH	12/04/2024	SDB3260123629	(400.00)	8.1673	(3,266.93)	(3,266.93)	0.0000	4.5800	(1,660.8365)	0.0000	0.4156	(1.5072)	0.0000	1	(1.0916)	01/06/2025
603260.SH	12/04/2024	SDB3260123629	(6,100.00)	8.1673	(49,820.69)	(49,820.69)	0.0000	4.5800	(1,660.8365)	0.0000	6.3383	(22.9845)	0.0000	1	(16.6462)	01/06/2025

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Fund: ALL
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066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
HOSHINE SILICON INDUSTRY CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603260.SH	12/04/2024	SDB3260123629	(3,000.00)	8.1673	(24,501.98)	(24,501.98)	0.0000	4.5800	(1,660.8365)	0.0000	3.1172	(11.3038)	0.0000	1	(8.1866)	01/06/2025
603260.SH	12/04/2024	SDB3260123629	(200.00)	8.1673	(1,633.47)	(1,633.47)	0.0000	4.5800	(1,660.8365)	0.0000	0.2078	(0.7536)	0.0000	1	(0.5458)	01/06/2025
603260.SH	12/04/2024	SDB3260123629	(1,900.00)	8.1673	(15,517.92)	(15,517.92)	0.0000	4.5800	(1,660.8365)	0.0000	1.9742	(7.1591)	0.0000	1	(5.1849)	01/06/2025
603260.SH	12/04/2024	SDB3260123629	(300.00)	8.1673	(2,450.20)	(2,450.20)	0.0000	4.5800	(1,660.8365)	0.0000	0.3117	(1.1304)	0.0000	1	(0.8187)	01/06/2025
603260.SH	12/04/2024	SDB3260123629	(200.00)	8.1673	(1,633.47)	(1,633.47)	0.0000	4.5800	(1,660.8365)	0.0000	0.2078	(0.7536)	0.0000	1	(0.5458)	01/06/2025
603260.SH	12/04/2024	SDB3260123629	(300.00)	8.1673	(2,450.20)	(2,450.20)	0.0000	4.5800	(1,660.8365)	0.0000	0.3117	(1.1304)	0.0000	1	(0.8187)	01/06/2025
603260.SH	12/04/2024	SDB3260123629	(2,200.00)	8.1673	(17,968.12)	(17,968.12)	0.0000	4.5800	(1,660.8365)	0.0000	2.2859	(8.2895)	0.0000	1	(6.0035)	01/06/2025
603260.SH	12/04/2024	SDB3260123629	(4,600.00)	8.1673	(37,569.70)	(37,569.70)	0.0000	4.5800	(1,660.8365)	0.0000	4.7797	(17.3325)	0.0000	1	(12.5528)	01/06/2025
603260.SH	12/04/2024	SDB3260123629	(300.00)	8.1673	(2,450.20)	(2,450.20)	0.0000	4.5800	(1,660.8365)	0.0000	0.3117	(1.1304)	0.0000	1	(0.8187)	01/06/2025
603260.SH	12/04/2024	SDB3260123629	(200.00)	8.1673	(1,633.47)	(1,633.47)	0.0000	4.5800	(1,660.8365)	0.0000	0.2078	(0.7536)	0.0000	1	(0.5458)	01/06/2025
603260.SH	12/04/2024	SDB3260123629	(100.00)	8.1673	(816.73)	(816.73)	0.0000	4.5800	(1,660.8365)	0.0000	0.1039	(0.3768)	0.0000	1	(0.2729)	01/06/2025
603260.SH	12/04/2024	SDB3260123629	(2,100.00)	8.1673	(17,151.39)	(17,151.39)	0.0000	4.5800	(1,660.8365)	0.0000	2.1820	(7.9127)	0.0000	1	(5.7306)	01/06/2025
603260.SH	12/04/2024	SDB3260123629	(600.00)	8.1673	(4,900.40)	(4,900.40)	0.0000	4.5800	(1,660.8365)	0.0000	0.6234	(2.2608)	0.0000	1	(1.6373)	01/06/2025
603260.SH	12/04/2024	SDB3260123629	(400.00)	8.1673	(3,266.93)	(3,266.93)	0.0000	4.5800	(1,660.8365)	0.0000	0.4156	(1.5072)	0.0000	1	(1.0916)	01/06/2025
TOTAL HOSHINE SILICON INDUSTRY CO.,LTD. CMN CLASS A SERIES NORTHBOUND											4,038.1196	(15,424.4370)	0.0000		(11,386.3175)	

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066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
HUA XIA BANK CO., LIMITED CMN CLASS A SERIES NORTHBOUND																
600015.SH	12/16/2024	SDB3264054720	(27,300.00)	1.0639	(29,394.76)	(29,043.16)	0.0000	4.5800	(100.0000)	0.0000	3.7397	(0.8068)	0.0000	1	2.9329	01/06/2025
600015.SH	12/16/2024	SDB3264054720	(13,300.00)	1.0639	(14,293.63)	(14,149.23)	0.0000	4.5800	(100.0000)	0.0000	1.8185	(0.3930)	0.0000	1	1.4254	01/06/2025
600015.SH	12/16/2024	SDB3264054720	(1,000.00)	1.0639	(1,076.71)	(1,063.85)	0.0000	4.5800	(100.0000)	0.0000	0.1370	(0.0296)	0.0000	1	0.1074	01/06/2025
600015.SH	12/13/2024	SDB3264054720	(27,300.00)	1.0767	(29,394.76)	(29,394.76)	0.0000	4.5800	(100.0000)	0.0000	11.2190	(2.4496)	0.0000	3	8.7694	01/06/2025
600015.SH	12/13/2024	SDB3264054720	(13,300.00)	1.0747	(14,293.63)	(14,293.63)	0.0000	4.5800	(100.0000)	0.0000	5.4554	(1.1911)	0.0000	3	4.2643	01/06/2025
600015.SH	12/13/2024	SDB3264054720	(1,000.00)	1.0767	(1,076.71)	(1,076.71)	0.0000	4.5800	(100.0000)	0.0000	0.4109	(0.0897)	0.0000	3	0.3212	01/06/2025
600015.SH	12/05/2024	SDB3262990901	(400.00)	1.0197	(418.45)	(407.87)	0.0000	4.5800	(501.9938)	0.0000	0.0532	(0.0569)	0.0000	1	(0.0036)	01/06/2025
600015.SH	12/05/2024	SDB3262990901	(1,800.00)	1.0197	(1,883.04)	(1,835.44)	0.0000	4.5800	(501.9938)	0.0000	0.2396	(0.2559)	0.0000	1	(0.0164)	01/06/2025
600015.SH	12/05/2024	SDB3262990901	(300.00)	1.0197	(313.84)	(305.91)	0.0000	4.5800	(501.9938)	0.0000	0.0399	(0.0427)	0.0000	1	(0.0027)	01/06/2025
600015.SH	12/05/2024	SDB3262990901	(30,100.00)	1.0197	(31,488.69)	(30,692.58)	0.0000	4.5800	(501.9938)	0.0000	4.0061	(4.2799)	0.0000	1	(0.2738)	01/06/2025
600015.SH	12/04/2024	SDB3262990901	(400.00)	1.0461	(418.45)	(418.45)	0.0000	4.5800	(501.9938)	0.0000	0.0532	(0.0584)	0.0000	1	(0.0051)	01/06/2025
600015.SH	12/04/2024	SDB3262990901	(1,800.00)	1.0461	(1,883.04)	(1,883.04)	0.0000	4.5800	(501.9938)	0.0000	0.2396	(0.2626)	0.0000	1	(0.0230)	01/06/2025
600015.SH	12/04/2024	SDB3262990901	(300.00)	1.0461	(313.84)	(313.84)	0.0000	4.5800	(501.9938)	0.0000	0.0399	(0.0438)	0.0000	1	(0.0038)	01/06/2025
600015.SH	12/04/2024	SDB3262990901	(30,100.00)	1.0461	(31,488.69)	(31,488.69)	0.0000	4.5800	(501.9938)	0.0000	4.0061	(4.3909)	0.0000	1	(0.3848)	01/06/2025
TOTAL HUA XIA BANK CO., LIMITED CMN CLASS A SERIES NORTHBOUND											31.4580	(14.3507)	0.0000		17.1074	

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066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
HUA KAI YIBAI TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND																
300592.ZK	01/03/2025	SDB3264921676	(1,800.00)	2.0543	(3,697.82)	(3,697.82)	0.0000	4.3300	(1,900.0000)	0.0000	1.3343	(5.8549)	0.0000	3	(4.5206)	01/06/2025
300592.ZK	12/20/2024	SDB3264390226	(19,400.00)	2.1372	(41,461.08)	(41,461.08)	0.0000	4.3300	(1,750.0000)	0.0000	14.9605	(60.4641)	0.0000	3	(45.5035)	01/06/2025
300592.ZK	12/17/2024	SDB3264178826	(2,800.00)	2.1328	(5,971.70)	(5,971.70)	0.0000	4.5800	(1,948.3050)	0.0000	0.7597	(3.2319)	0.0000	1	(2.4721)	01/06/2025
300592.ZK	12/17/2024	SDB3264178826	(3,100.00)	2.1622	(6,702.75)	(6,702.75)	0.0000	4.5800	(1,948.3050)	0.0000	0.8527	(3.6275)	0.0000	1	(2.7748)	01/06/2025
300592.ZK	12/16/2024	SDB3264120720	(3,500.00)	2.1513	(7,529.70)	(7,529.70)	0.0000	4.5800	(2,050.0000)	0.0000	0.9579	(4.2877)	0.0000	1	(3.3298)	01/06/2025
TOTAL HUA KAI YIBAI TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND											18.8653	(77.4661)	0.0000		(58.6008)	

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066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
HUANGSHAN TOURISM DEVELOPMENT CO., LTD CMN CLASS A SERIES NORTHBOUND																
600054.SH	01/03/2025	SDB3262441829	(100.00)	1.5706	(160.00)	(157.06)	0.0000	4.3300	(1,762.6427)	0.0000	0.0577	(0.2307)	0.0000	3	(0.1730)	01/06/2025
600054.SH	01/03/2025	SDB3262441829	(2,800.00)	1.5706	(4,453.14)	(4,397.57)	0.0000	4.3300	(1,762.6427)	0.0000	1.6068	(6.4594)	0.0000	3	(4.8526)	01/06/2025
600054.SH	01/03/2025	SDB3262441829	(4,200.00)	1.5706	(6,905.31)	(6,596.35)	0.0000	4.3300	(1,762.6427)	0.0000	2.4917	(9.6892)	0.0000	3	(7.1975)	01/06/2025
600054.SH	01/03/2025	SDB3262441829	(11,900.00)	1.5706	(19,543.30)	(18,689.65)	0.0000	4.3300	(1,762.6427)	0.0000	7.0519	(27.4526)	0.0000	3	(20.4008)	01/06/2025
600054.SH	01/03/2025	SDB3262441829	(7,900.00)	1.5706	(13,415.62)	(12,407.42)	0.0000	4.3300	(1,762.6427)	0.0000	4.8408	(18.2249)	0.0000	3	(13.3841)	01/06/2025
600054.SH	01/03/2025	SDB3262441829	(29,700.00)	1.5706	(50,683.32)	(46,645.60)	0.0000	4.3300	(1,762.6427)	0.0000	18.2882	(68.5163)	0.0000	3	(50.2280)	01/06/2025
600054.SH	01/03/2025	SDB3262441829	(4,200.00)	1.5706	(7,025.34)	(6,596.35)	0.0000	4.3300	(1,762.6427)	0.0000	2.5350	(9.6892)	0.0000	3	(7.1542)	01/06/2025
600054.SH	01/03/2025	SDB3262441829	(25,700.00)	1.5706	(42,994.48)	(40,363.37)	0.0000	4.3300	(1,762.6427)	0.0000	15.5138	(59.2885)	0.0000	3	(43.7747)	01/06/2025
600054.SH	01/03/2025	SDB3262441829	(100.00)	1.5706	(161.60)	(157.06)	0.0000	4.3300	(1,762.6427)	0.0000	0.0583	(0.2307)	0.0000	3	(0.1724)	01/06/2025
600054.SH	01/03/2025	SDB3262441829	(26,900.00)	1.5706	(43,469.38)	(42,248.04)	0.0000	4.3300	(1,762.6427)	0.0000	15.6852	(62.0568)	0.0000	3	(46.3716)	01/06/2025
600054.SH	01/03/2025	SDB3262441829	(10,400.00)	1.5706	(16,698.96)	(16,333.81)	0.0000	4.3300	(1,762.6427)	0.0000	6.0255	(23.9922)	0.0000	3	(17.9667)	01/06/2025
600054.SH	01/03/2025	SDB3262441829	(3,300.00)	1.5706	(5,214.22)	(5,182.84)	0.0000	4.3300	(1,762.6427)	0.0000	1.8815	(7.6129)	0.0000	3	(5.7315)	01/06/2025
600054.SH	01/03/2025	SDB3262441829	(14,500.00)	1.5706	(22,895.05)	(22,773.11)	0.0000	4.3300	(1,762.6427)	0.0000	8.2613	(33.4507)	0.0000	3	(25.1894)	01/06/2025
600054.SH	01/03/2025	SDB3262441829	(5,300.00)	1.5706	(8,386.14)	(8,323.96)	0.0000	4.3300	(1,762.6427)	0.0000	3.0260	(12.2268)	0.0000	3	(9.2008)	01/06/2025
600054.SH	01/03/2025	SDB3262441829	(2,100.00)	1.5706	(3,335.02)	(3,298.17)	0.0000	4.3300	(1,762.6427)	0.0000	1.2034	(4.8446)	0.0000	3	(3.6412)	01/06/2025
600054.SH	01/03/2025	SDB3262441829	(100.00)	1.5706	(158.10)	(157.06)	0.0000	4.3300	(1,762.6427)	0.0000	0.0570	(0.2307)	0.0000	3	(0.1736)	01/06/2025
600054.SH	01/03/2025	SDB3262441829	(700.00)	1.5706	(1,116.43)	(1,099.39)	0.0000	4.3300	(1,762.6427)	0.0000	0.4028	(1.6149)	0.0000	3	(1.2120)	01/06/2025
600054.SH	01/03/2025	SDB3262441829	(9,400.00)	1.5706	(15,003.84)	(14,763.25)	0.0000	4.3300	(1,762.6427)	0.0000	5.4139	(21.6853)	0.0000	3	(16.2714)	01/06/2025
600054.SH	01/03/2025	SDB3262441829	(1,100.00)	1.5706	(1,755.77)	(1,727.61)	0.0000	4.3300	(1,762.6427)	0.0000	0.6335	(2.5376)	0.0000	3	(1.9041)	01/06/2025
600054.SH	01/03/2025	SDB3262441829	(5,700.00)	1.5706	(9,098.07)	(8,952.19)	0.0000	4.3300	(1,762.6427)	0.0000	3.2829	(13.1496)	0.0000	3	(9.8667)	01/06/2025
600054.SH	01/03/2025	SDB3262441829	(300.00)	1.5706	(478.85)	(471.17)	0.0000	4.3300	(1,762.6427)	0.0000	0.1728	(0.6921)	0.0000	3	(0.5193)	01/06/2025
600054.SH	01/03/2025	SDB3262441829	(600.00)	1.5706	(957.69)	(942.34)	0.0000	4.3300	(1,762.6427)	0.0000	0.3456	(1.3842)	0.0000	3	(1.0386)	01/06/2025
600054.SH	01/03/2025	SDB3262441829	(3,800.00)	1.5706	(6,065.38)	(5,968.12)	0.0000	4.3300	(1,762.6427)	0.0000	2.1886	(8.7664)	0.0000	3	(6.5778)	01/06/2025
600054.SH	01/03/2025	SDB3262441829	(9,300.00)	1.5706	(14,844.22)	(14,606.20)	0.0000	4.3300	(1,762.6427)	0.0000	5.3563	(21.4546)	0.0000	3	(16.0983)	01/06/2025
600054.SH	01/03/2025	SDB3262441829	(3,800.00)	1.5706	(6,065.38)	(5,968.12)	0.0000	4.3300	(1,762.6427)	0.0000	2.1886	(8.7664)	0.0000	3	(6.5778)	01/06/2025
600054.SH	01/02/2025	SDB3262441829	(100.00)	1.6034	(160.00)	(160.34)	0.0000	4.3300	(1,762.6427)	0.0000	0.0192	(0.0785)	0.0000	1	(0.0593)	01/06/2025
600054.SH	01/02/2025	SDB3262441829	(2,800.00)	1.6034	(4,453.14)	(4,489.39)	0.0000	4.3300	(1,762.6427)	0.0000	0.5356	(2.1981)	0.0000	1	(1.6625)	01/06/2025
600054.SH	01/02/2025	SDB3262441829	(4,200.00)	1.6034	(6,905.31)	(6,734.08)	0.0000	4.3300	(1,762.6427)	0.0000	0.8306	(3.2972)	0.0000	1	(2.4666)	01/06/2025
600054.SH	01/02/2025	SDB3262441829	(11,900.00)	1.6034	(19,543.30)	(19,079.89)	0.0000	4.3300	(1,762.6427)	0.0000	2.3506	(9.3420)	0.0000	1	(6.9913)	01/06/2025
600054.SH	01/02/2025	SDB3262441829	(7,900.00)	1.6034	(13,415.62)	(12,666.48)	0.0000	4.3300	(1,762.6427)	0.0000	1.6136	(6.2018)	0.0000	1	(4.5882)	01/06/2025
600054.SH	01/02/2025	SDB3262441829	(29,700.00)	1.6034	(50,683.32)	(47,619.55)	0.0000	4.3300	(1,762.6427)	0.0000	6.0961	(23.3156)	0.0000	1	(17.2196)	01/06/2025
600054.SH	01/02/2025	SDB3262441829	(4,200.00)	1.6034	(7,025.34)	(6,734.08)	0.0000	4.3300	(1,762.6427)	0.0000	0.8450	(3.2972)	0.0000	1	(2.4522)	01/06/2025
600054.SH	01/02/2025	SDB3262441829	(25,700.00)	1.6034	(42,994.48)	(41,206.15)	0.0000	4.3300	(1,762.6427)	0.0000	5.1713	(20.1755)	0.0000	1	(15.0042)	01/06/2025
600054.SH	01/02/2025	SDB3262441829	(100.00)	1.6034	(161.60)	(160.34)	0.0000	4.3300	(1,762.6427)	0.0000	0.0194	(0.0785)	0.0000	1	(0.0591)	01/06/2025
600054.SH	01/02/2025	SDB3262441829	(26,900.00)	1.6034	(43,469.38)	(43,130.17)	0.0000	4.3300	(1,762.6427)	0.0000	5.2284	(21.1175)	0.0000	1	(15.8891)	01/06/2025
600054.SH	01/02/2025	SDB3262441829	(10,400.00)	1.6034	(16,698.96)	(16,674.86)	0.0000	4.3300	(1,762.6427)	0.0000	2.0085	(8.1644)	0.0000	1	(6.1559)	01/06/2025
600054.SH	01/02/2025	SDB3262441829	(3,300.00)	1.6034	(5,214.22)	(5,291.06)	0.0000	4.3300	(1,762.6427)	0.0000	0.6272	(2.5906)	0.0000	1	(1.9635)	01/06/2025
600054.SH	01/02/2025	SDB3262441829	(14,500.00)	1.6034	(22,895.05)	(23,248.60)	0.0000	4.3300	(1,762.6427)	0.0000	2.7538	(11.3831)	0.0000	1	(8.6293)	01/06/2025
600054.SH	01/02/2025	SDB3262441829	(5,300.00)	1.6034	(8,386.14)	(8,497.77)	0.0000	4.3300	(1,762.6427)	0.0000	1.0087	(4.1607)	0.0000	1	(3.1520)	01/06/2025
600054.SH	01/02/2025	SDB3262441829	(2,100.00)	1.6034	(3,335.02)	(3,367.04)	0.0000	4.3300	(1,762.6427)	0.0000	0.4011	(1.6486)	0.0000	1	(1.2475)	01/06/2025
600054.SH	01/02/2025	SDB3262441829	(100.00)	1.6034	(158.10)	(160.34)	0.0000	4.3300	(1,762.6427)	0.0000	0.0190	(0.0785)	0.0000	1	(0.0595)	01/06/2025
600054.SH	01/02/2025	SDB3262441829	(700.00)	1.6034	(1,116.43)	(1,122.35)	0.0000	4.3300	(1,762.6427)	0.0000	0.1343	(0.5495)	0.0000	1	(0.4152)	01/06/2025
600054.SH	01/02/2025	SDB3262441829	(9,400.00)	1.6034	(15,003.84)	(15,071.51)	0.0000	4.3300	(1,762.6427)	0.0000	1.8046	(7.3794)	0.0000	1	(5.5747)	01/06/2025
600054.SH	01/02/2025	SDB3262441829	(1,100.00)	1.6034	(1,755.77)	(1,763.69)	0.0000	4.3300	(1,762.6427)	0.0000	0.2112	(0.8635)	0.0000	1	(0.6524)	01/06/2025
600054.SH	01/02/2025	SDB3262441829	(5,700.00)	1.6034	(9,098.07)	(9,139.11)	0.0000	4.3300	(1,762.6427)	0.0000	1.0943	(4.4747)	0.0000	1	(3.3804)	01/06/2025
600054.SH	01/02/2025	SDB3262441829	(300.00)	1.6034	(478.85)	(481.01)	0.0000	4.3300	(1,762.6427)	0.0000	0.0576	(0.2355)	0.0000	1	(0.1779)	01/06/2025
600054.SH	01/02/2025	SDB3262441829	(600.00)	1.6034	(957.69)	(962.01)	0.0000	4.3300	(1,762.6427)	0.0000	0.1152	(0.4710)	0.0000	1	(0.3558)	01/06/2025
600054.SH	01/02/2025	SDB3262441829	(3,800.00)	1.6034	(6,065.38)	(6,092.74)	0.0000	4.3300	(1,762.6427)	0.0000	0.7295	(2.9831)	0.0000	1	(2.2536)	01/06/2025
600054.SH	01/02/2025	SDB3262441829	(9,300.00)	1.6034	(14,844.22)	(14,911.17)	0.0000	4.3300	(1,762.6427)	0.0000	1.7854	(7.3009)	0.0000	1	(5.5154)	01/06/2025
600054.SH	01/02/2025	SDB3262441829	(3,800.00)	1.6034	(6,065.38)	(6,092.74)	0.0000	4.3300	(1,762.6427)	0.0000	0.7295	(2.9831)	0.0000	1	(2.2536)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
HUANGSHAN TOURISM DEVELOPMENT CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600054.SH	12/31/2024	SDB3262441829	(100.00)	1.5758	(160.00)	(157.58)	0.0000	4.3300	(1,762.6427)	0.0000	0.0385	(0.1543)	0.0000	2	(0.1158)	01/06/2025
600054.SH	12/31/2024	SDB3262441829	(2,800.00)	1.5758	(4,453.14)	(4,412.35)	0.0000	4.3300	(1,762.6427)	0.0000	1.0712	(4.3208)	0.0000	2	(3.2495)	01/06/2025
600054.SH	12/31/2024	SDB3262441829	(4,200.00)	1.5758	(6,905.31)	(6,618.52)	0.0000	4.3300	(1,762.6427)	0.0000	1.6611	(6.4812)	0.0000	2	(4.8200)	01/06/2025
600054.SH	12/31/2024	SDB3262441829	(11,900.00)	1.5758	(19,543.30)	(18,752.47)	0.0000	4.3300	(1,762.6427)	0.0000	4.7012	(18.3633)	0.0000	2	(13.6620)	01/06/2025
600054.SH	12/31/2024	SDB3262441829	(7,900.00)	1.5758	(13,415.62)	(12,449.12)	0.0000	4.3300	(1,762.6427)	0.0000	3.2272	(12.1908)	0.0000	2	(8.9635)	01/06/2025
600054.SH	12/31/2024	SDB3262441829	(29,700.00)	1.5758	(50,683.32)	(46,802.39)	0.0000	4.3300	(1,762.6427)	0.0000	12.1922	(45.8310)	0.0000	2	(33.6389)	01/06/2025
600054.SH	12/31/2024	SDB3262441829	(4,200.00)	1.5758	(7,025.34)	(6,618.52)	0.0000	4.3300	(1,762.6427)	0.0000	1.6900	(6.4812)	0.0000	2	(4.7912)	01/06/2025
600054.SH	12/31/2024	SDB3262441829	(25,700.00)	1.5758	(42,994.48)	(40,499.04)	0.0000	4.3300	(1,762.6427)	0.0000	10.3426	(39.6585)	0.0000	2	(29.3160)	01/06/2025
600054.SH	12/31/2024	SDB3262441829	(100.00)	1.5758	(161.60)	(157.58)	0.0000	4.3300	(1,762.6427)	0.0000	0.0389	(0.1543)	0.0000	2	(0.1154)	01/06/2025
600054.SH	12/31/2024	SDB3262441829	(26,900.00)	1.5758	(43,469.38)	(42,390.04)	0.0000	4.3300	(1,762.6427)	0.0000	10.4568	(41.5103)	0.0000	2	(31.0535)	01/06/2025
600054.SH	12/31/2024	SDB3262441829	(10,400.00)	1.5758	(16,698.96)	(16,388.72)	0.0000	4.3300	(1,762.6427)	0.0000	4.0170	(16.0486)	0.0000	2	(12.0316)	01/06/2025
600054.SH	12/31/2024	SDB3262441829	(3,300.00)	1.5758	(5,214.22)	(5,200.27)	0.0000	4.3300	(1,762.6427)	0.0000	1.2543	(5.0923)	0.0000	2	(3.8380)	01/06/2025
600054.SH	12/31/2024	SDB3262441829	(14,500.00)	1.5758	(22,895.05)	(22,849.65)	0.0000	4.3300	(1,762.6427)	0.0000	5.5075	(22.3754)	0.0000	2	(16.8679)	01/06/2025
600054.SH	12/31/2024	SDB3262441829	(5,300.00)	1.5758	(8,386.14)	(8,351.94)	0.0000	4.3300	(1,762.6427)	0.0000	2.0173	(8.1786)	0.0000	2	(6.1613)	01/06/2025
600054.SH	12/31/2024	SDB3262441829	(2,100.00)	1.5758	(3,335.02)	(3,309.26)	0.0000	4.3300	(1,762.6427)	0.0000	0.8023	(3.2406)	0.0000	2	(2.4383)	01/06/2025
600054.SH	12/31/2024	SDB3262441829	(100.00)	1.5758	(158.10)	(157.58)	0.0000	4.3300	(1,762.6427)	0.0000	0.0380	(0.1543)	0.0000	2	(0.1163)	01/06/2025
600054.SH	12/31/2024	SDB3262441829	(700.00)	1.5758	(1,116.43)	(1,103.09)	0.0000	4.3300	(1,762.6427)	0.0000	0.2686	(1.0802)	0.0000	2	(0.8116)	01/06/2025
600054.SH	12/31/2024	SDB3262441829	(9,400.00)	1.5758	(15,003.84)	(14,812.88)	0.0000	4.3300	(1,762.6427)	0.0000	3.6093	(14.5054)	0.0000	2	(10.8962)	01/06/2025
600054.SH	12/31/2024	SDB3262441829	(1,100.00)	1.5758	(1,755.77)	(1,733.42)	0.0000	4.3300	(1,762.6427)	0.0000	0.4224	(1.6974)	0.0000	2	(1.2751)	01/06/2025
600054.SH	12/31/2024	SDB3262441829	(5,700.00)	1.5758	(9,098.07)	(8,982.28)	0.0000	4.3300	(1,762.6427)	0.0000	2.1886	(8.7959)	0.0000	2	(6.6073)	01/06/2025
600054.SH	12/31/2024	SDB3262441829	(300.00)	1.5758	(478.85)	(472.75)	0.0000	4.3300	(1,762.6427)	0.0000	0.1152	(0.4629)	0.0000	2	(0.3478)	01/06/2025
600054.SH	12/31/2024	SDB3262441829	(600.00)	1.5758	(957.69)	(945.50)	0.0000	4.3300	(1,762.6427)	0.0000	0.2304	(0.9259)	0.0000	2	(0.6955)	01/06/2025
600054.SH	12/31/2024	SDB3262441829	(3,800.00)	1.5758	(6,065.38)	(5,988.18)	0.0000	4.3300	(1,762.6427)	0.0000	1.4591	(5.8639)	0.0000	2	(4.4048)	01/06/2025
600054.SH	12/31/2024	SDB3262441829	(9,300.00)	1.5758	(14,844.22)	(14,655.29)	0.0000	4.3300	(1,762.6427)	0.0000	3.5709	(14.3511)	0.0000	2	(10.7803)	01/06/2025
600054.SH	12/31/2024	SDB3262441829	(3,800.00)	1.5758	(6,065.38)	(5,988.18)	0.0000	4.3300	(1,762.6427)	0.0000	1.4591	(5.8639)	0.0000	2	(4.4048)	01/06/2025
600054.SH	12/30/2024	SDB3262441829	(100.00)	1.5523	(160.00)	(155.23)	0.0000	4.3300	(1,762.6427)	0.0000	0.0192	(0.0760)	0.0000	1	(0.0568)	01/06/2025
600054.SH	12/30/2024	SDB3262441829	(2,800.00)	1.5523	(4,453.14)	(4,346.40)	0.0000	4.3300	(1,762.6427)	0.0000	0.5356	(2.1281)	0.0000	1	(1.5925)	01/06/2025
600054.SH	12/30/2024	SDB3262441829	(4,200.00)	1.5523	(6,905.31)	(6,519.61)	0.0000	4.3300	(1,762.6427)	0.0000	0.8306	(3.1921)	0.0000	1	(2.3616)	01/06/2025
600054.SH	12/30/2024	SDB3262441829	(11,900.00)	1.5523	(19,543.30)	(18,472.22)	0.0000	4.3300	(1,762.6427)	0.0000	2.3506	(9.0444)	0.0000	1	(6.6938)	01/06/2025
600054.SH	12/30/2024	SDB3262441829	(7,900.00)	1.5523	(13,415.62)	(12,263.07)	0.0000	4.3300	(1,762.6427)	0.0000	1.6136	(6.0043)	0.0000	1	(4.3907)	01/06/2025
600054.SH	12/30/2024	SDB3262441829	(29,700.00)	1.5523	(50,683.32)	(46,102.92)	0.0000	4.3300	(1,762.6427)	0.0000	6.0961	(22.5731)	0.0000	1	(16.4770)	01/06/2025
600054.SH	12/30/2024	SDB3262441829	(4,200.00)	1.5523	(7,025.34)	(6,519.61)	0.0000	4.3300	(1,762.6427)	0.0000	0.8450	(3.1921)	0.0000	1	(2.3472)	01/06/2025
600054.SH	12/30/2024	SDB3262441829	(25,700.00)	1.5523	(42,994.48)	(39,893.78)	0.0000	4.3300	(1,762.6427)	0.0000	5.1713	(19.5329)	0.0000	1	(14.3616)	01/06/2025
600054.SH	12/30/2024	SDB3262441829	(100.00)	1.5523	(161.60)	(155.23)	0.0000	4.3300	(1,762.6427)	0.0000	0.0194	(0.0760)	0.0000	1	(0.0566)	01/06/2025
600054.SH	12/30/2024	SDB3262441829	(26,900.00)	1.5523	(43,469.38)	(41,756.52)	0.0000	4.3300	(1,762.6427)	0.0000	5.2284	(20.4450)	0.0000	1	(15.2166)	01/06/2025
600054.SH	12/30/2024	SDB3262441829	(10,400.00)	1.5523	(16,698.96)	(16,143.78)	0.0000	4.3300	(1,762.6427)	0.0000	2.0085	(7.9044)	0.0000	1	(5.8959)	01/06/2025
600054.SH	12/30/2024	SDB3262441829	(3,300.00)	1.5523	(5,214.22)	(5,122.55)	0.0000	4.3300	(1,762.6427)	0.0000	0.6272	(2.5081)	0.0000	1	(1.8810)	01/06/2025
600054.SH	12/30/2024	SDB3262441829	(14,500.00)	1.5523	(22,895.05)	(22,508.16)	0.0000	4.3300	(1,762.6427)	0.0000	2.7538	(11.0205)	0.0000	1	(8.2667)	01/06/2025
600054.SH	12/30/2024	SDB3262441829	(5,300.00)	1.5523	(8,386.14)	(8,227.12)	0.0000	4.3300	(1,762.6427)	0.0000	1.0087	(4.0282)	0.0000	1	(3.0195)	01/06/2025
600054.SH	12/30/2024	SDB3262441829	(2,100.00)	1.5523	(3,335.02)	(3,259.80)	0.0000	4.3300	(1,762.6427)	0.0000	0.4011	(1.5961)	0.0000	1	(1.1949)	01/06/2025
600054.SH	12/30/2024	SDB3262441829	(100.00)	1.5523	(158.10)	(155.23)	0.0000	4.3300	(1,762.6427)	0.0000	0.0190	(0.0760)	0.0000	1	(0.0570)	01/06/2025
600054.SH	12/30/2024	SDB3262441829	(700.00)	1.5523	(1,116.43)	(1,086.60)	0.0000	4.3300	(1,762.6427)	0.0000	0.1343	(0.5320)	0.0000	1	(0.3977)	01/06/2025
600054.SH	12/30/2024	SDB3262441829	(9,400.00)	1.5523	(15,003.84)	(14,591.50)	0.0000	4.3300	(1,762.6427)	0.0000	1.8046	(7.1443)	0.0000	1	(5.3397)	01/06/2025
600054.SH	12/30/2024	SDB3262441829	(1,100.00)	1.5523	(1,755.77)	(1,707.52)	0.0000	4.3300	(1,762.6427)	0.0000	0.2112	(0.8360)	0.0000	1	(0.6249)	01/06/2025
600054.SH	12/30/2024	SDB3262441829	(5,700.00)	1.5523	(9,098.07)	(8,848.04)	0.0000	4.3300	(1,762.6427)	0.0000	1.0943	(4.3322)	0.0000	1	(3.2379)	01/06/2025
600054.SH	12/30/2024	SDB3262441829	(300.00)	1.5523	(478.85)	(465.69)	0.0000	4.3300	(1,762.6427)	0.0000	0.0576	(0.2280)	0.0000	1	(0.1704)	01/06/2025
600054.SH	12/30/2024	SDB3262441829	(600.00)	1.5523	(957.69)	(931.37)	0.0000	4.3300	(1,762.6427)	0.0000	0.1152	(0.4560)	0.0000	1	(0.3408)	01/06/2025
600054.SH	12/30/2024	SDB3262441829	(3,800.00)	1.5523	(6,065.38)	(5,898.69)	0.0000	4.3300	(1,762.6427)	0.0000	0.7295	(2.8881)	0.0000	1	(2.1586)	01/06/2025
600054.SH	12/30/2024	SDB3262441829	(9,300.00)	1.5523	(14,844.22)	(14,436.27)	0.0000	4.3300	(1,762.6427)	0.0000	1.7854	(7.0683)	0.0000	1	(5.2829)	01/06/2025
600054.SH	12/30/2024	SDB3262441829	(3,800.00)	1.5523	(6,065.38)	(5,898.69)	0.0000	4.3300	(1,762.6427)	0.0000	0.7295	(2.8881)	0.0000	1	(2.1586)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
HUANGSHAN TOURISM DEVELOPMENT CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600054.SH	12/27/2024	SDB3262441829	(100.00)	1.5818	(160.00)	(158.18)	0.0000	4.3300	(1,762.6427)	0.0000	0.0577	(0.2323)	0.0000	3	(0.1746)	01/06/2025
600054.SH	12/27/2024	SDB3262441829	(2,800.00)	1.5818	(4,453.14)	(4,429.12)	0.0000	4.3300	(1,762.6427)	0.0000	1.6068	(6.5058)	0.0000	3	(4.8990)	01/06/2025
600054.SH	12/27/2024	SDB3262441829	(4,200.00)	1.5818	(6,905.31)	(6,643.68)	0.0000	4.3300	(1,762.6427)	0.0000	2.4917	(9.7587)	0.0000	3	(7.2670)	01/06/2025
600054.SH	12/27/2024	SDB3262441829	(11,900.00)	1.5818	(19,543.30)	(18,823.75)	0.0000	4.3300	(1,762.6427)	0.0000	7.0519	(27.6496)	0.0000	3	(20.5978)	01/06/2025
600054.SH	12/27/2024	SDB3262441829	(7,900.00)	1.5818	(13,415.62)	(12,496.44)	0.0000	4.3300	(1,762.6427)	0.0000	4.8408	(18.3556)	0.0000	3	(13.5148)	01/06/2025
600054.SH	12/27/2024	SDB3262441829	(29,700.00)	1.5818	(50,683.32)	(46,980.29)	0.0000	4.3300	(1,762.6427)	0.0000	18.2882	(69.0079)	0.0000	3	(50.7197)	01/06/2025
600054.SH	12/27/2024	SDB3262441829	(4,200.00)	1.5818	(7,025.34)	(6,643.68)	0.0000	4.3300	(1,762.6427)	0.0000	2.5350	(9.7587)	0.0000	3	(7.2237)	01/06/2025
600054.SH	12/27/2024	SDB3262441829	(25,700.00)	1.5818	(42,994.48)	(40,652.98)	0.0000	4.3300	(1,762.6427)	0.0000	15.5138	(59.7139)	0.0000	3	(44.2001)	01/06/2025
600054.SH	12/27/2024	SDB3262441829	(100.00)	1.5818	(161.60)	(158.18)	0.0000	4.3300	(1,762.6427)	0.0000	0.0583	(0.2323)	0.0000	3	(0.1740)	01/06/2025
600054.SH	12/27/2024	SDB3262441829	(26,900.00)	1.5818	(43,469.38)	(42,551.17)	0.0000	4.3300	(1,762.6427)	0.0000	15.6852	(62.5021)	0.0000	3	(46.8169)	01/06/2025
600054.SH	12/27/2024	SDB3262441829	(10,400.00)	1.5818	(16,698.96)	(16,451.01)	0.0000	4.3300	(1,762.6427)	0.0000	6.0255	(24.1644)	0.0000	3	(18.1388)	01/06/2025
600054.SH	12/27/2024	SDB3262441829	(3,300.00)	1.5818	(5,214.22)	(5,220.03)	0.0000	4.3300	(1,762.6427)	0.0000	1.8815	(7.6675)	0.0000	3	(5.7861)	01/06/2025
600054.SH	12/27/2024	SDB3262441829	(14,500.00)	1.5818	(22,895.05)	(22,936.51)	0.0000	4.3300	(1,762.6427)	0.0000	8.2613	(33.6907)	0.0000	3	(25.4294)	01/06/2025
600054.SH	12/27/2024	SDB3262441829	(5,300.00)	1.5818	(8,386.14)	(8,383.69)	0.0000	4.3300	(1,762.6427)	0.0000	3.0260	(12.3145)	0.0000	3	(9.2885)	01/06/2025
600054.SH	12/27/2024	SDB3262441829	(2,100.00)	1.5818	(3,335.02)	(3,321.84)	0.0000	4.3300	(1,762.6427)	0.0000	1.2034	(4.8793)	0.0000	3	(3.6760)	01/06/2025
600054.SH	12/27/2024	SDB3262441829	(100.00)	1.5818	(158.10)	(158.18)	0.0000	4.3300	(1,762.6427)	0.0000	0.0570	(0.2323)	0.0000	3	(0.1753)	01/06/2025
600054.SH	12/27/2024	SDB3262441829	(700.00)	1.5818	(1,116.43)	(1,107.28)	0.0000	4.3300	(1,762.6427)	0.0000	0.4028	(1.6264)	0.0000	3	(1.2236)	01/06/2025
600054.SH	12/27/2024	SDB3262441829	(9,400.00)	1.5818	(15,003.84)	(14,869.18)	0.0000	4.3300	(1,762.6427)	0.0000	5.4139	(21.8409)	0.0000	3	(16.4270)	01/06/2025
600054.SH	12/27/2024	SDB3262441829	(1,100.00)	1.5818	(1,755.77)	(1,740.01)	0.0000	4.3300	(1,762.6427)	0.0000	0.6335	(2.5558)	0.0000	3	(1.9223)	01/06/2025
600054.SH	12/27/2024	SDB3262441829	(5,700.00)	1.5818	(9,098.07)	(9,016.42)	0.0000	4.3300	(1,762.6427)	0.0000	3.2829	(13.2439)	0.0000	3	(9.9611)	01/06/2025
600054.SH	12/27/2024	SDB3262441829	(300.00)	1.5818	(478.85)	(474.55)	0.0000	4.3300	(1,762.6427)	0.0000	0.1728	(0.6970)	0.0000	3	(0.5243)	01/06/2025
600054.SH	12/27/2024	SDB3262441829	(600.00)	1.5818	(957.69)	(949.10)	0.0000	4.3300	(1,762.6427)	0.0000	0.3456	(1.3941)	0.0000	3	(1.0485)	01/06/2025
600054.SH	12/27/2024	SDB3262441829	(3,800.00)	1.5818	(6,065.38)	(6,010.95)	0.0000	4.3300	(1,762.6427)	0.0000	2.1886	(8.8293)	0.0000	3	(6.6407)	01/06/2025
600054.SH	12/27/2024	SDB3262441829	(9,300.00)	1.5818	(14,844.22)	(14,711.00)	0.0000	4.3300	(1,762.6427)	0.0000	5.3563	(21.6085)	0.0000	3	(16.2522)	01/06/2025
600054.SH	12/27/2024	SDB3262441829	(3,800.00)	1.5818	(6,065.38)	(6,010.95)	0.0000	4.3300	(1,762.6427)	0.0000	2.1886	(8.8293)	0.0000	3	(6.6407)	01/06/2025
600054.SH	12/26/2024	SDB3262441829	(100.00)	1.5956	(160.00)	(159.56)	0.0000	4.3300	(1,762.6427)	0.0000	0.0192	(0.0781)	0.0000	1	(0.0589)	01/06/2025
600054.SH	12/26/2024	SDB3262441829	(2,800.00)	1.5956	(4,453.14)	(4,467.60)	0.0000	4.3300	(1,762.6427)	0.0000	0.5356	(2.1874)	0.0000	1	(1.6518)	01/06/2025
600054.SH	12/26/2024	SDB3262441829	(4,200.00)	1.5956	(6,905.31)	(6,701.39)	0.0000	4.3300	(1,762.6427)	0.0000	0.8306	(3.2812)	0.0000	1	(2.4506)	01/06/2025
600054.SH	12/26/2024	SDB3262441829	(11,900.00)	1.5956	(19,543.30)	(18,987.28)	0.0000	4.3300	(1,762.6427)	0.0000	2.3506	(9.2966)	0.0000	1	(6.9460)	01/06/2025
600054.SH	12/26/2024	SDB3262441829	(7,900.00)	1.5956	(13,415.62)	(12,605.00)	0.0000	4.3300	(1,762.6427)	0.0000	1.6136	(6.1717)	0.0000	1	(4.5581)	01/06/2025
600054.SH	12/26/2024	SDB3262441829	(29,700.00)	1.5956	(50,683.32)	(47,388.43)	0.0000	4.3300	(1,762.6427)	0.0000	6.0961	(23.2025)	0.0000	1	(17.1064)	01/06/2025
600054.SH	12/26/2024	SDB3262441829	(4,200.00)	1.5956	(7,025.34)	(6,701.39)	0.0000	4.3300	(1,762.6427)	0.0000	0.8450	(3.2812)	0.0000	1	(2.4362)	01/06/2025
600054.SH	12/26/2024	SDB3262441829	(25,700.00)	1.5956	(42,994.48)	(41,006.15)	0.0000	4.3300	(1,762.6427)	0.0000	5.1713	(20.0776)	0.0000	1	(14.9063)	01/06/2025
600054.SH	12/26/2024	SDB3262441829	(100.00)	1.5956	(161.60)	(159.56)	0.0000	4.3300	(1,762.6427)	0.0000	0.0194	(0.0781)	0.0000	1	(0.0587)	01/06/2025
600054.SH	12/26/2024	SDB3262441829	(26,900.00)	1.5956	(43,469.38)	(42,920.83)	0.0000	4.3300	(1,762.6427)	0.0000	5.2284	(21.0150)	0.0000	1	(15.7866)	01/06/2025
600054.SH	12/26/2024	SDB3262441829	(10,400.00)	1.5956	(16,698.96)	(16,593.93)	0.0000	4.3300	(1,762.6427)	0.0000	2.0085	(8.1248)	0.0000	1	(6.1163)	01/06/2025
600054.SH	12/26/2024	SDB3262441829	(3,300.00)	1.5956	(5,214.22)	(5,265.38)	0.0000	4.3300	(1,762.6427)	0.0000	0.6272	(2.5781)	0.0000	1	(1.9509)	01/06/2025
600054.SH	12/26/2024	SDB3262441829	(14,500.00)	1.5956	(22,895.05)	(23,135.76)	0.0000	4.3300	(1,762.6427)	0.0000	2.7538	(11.3278)	0.0000	1	(8.5740)	01/06/2025
600054.SH	12/26/2024	SDB3262441829	(5,300.00)	1.5956	(8,386.14)	(8,456.52)	0.0000	4.3300	(1,762.6427)	0.0000	1.0087	(4.1405)	0.0000	1	(3.1318)	01/06/2025
600054.SH	12/26/2024	SDB3262441829	(2,100.00)	1.5956	(3,335.02)	(3,350.70)	0.0000	4.3300	(1,762.6427)	0.0000	0.4011	(1.6406)	0.0000	1	(1.2394)	01/06/2025
600054.SH	12/26/2024	SDB3262441829	(100.00)	1.5956	(158.10)	(159.56)	0.0000	4.3300	(1,762.6427)	0.0000	0.0190	(0.0781)	0.0000	1	(0.0591)	01/06/2025
600054.SH	12/26/2024	SDB3262441829	(700.00)	1.5956	(1,116.43)	(1,116.90)	0.0000	4.3300	(1,762.6427)	0.0000	0.1343	(0.5469)	0.0000	1	(0.4126)	01/06/2025
600054.SH	12/26/2024	SDB3262441829	(9,400.00)	1.5956	(15,003.84)	(14,998.36)	0.0000	4.3300	(1,762.6427)	0.0000	1.8046	(7.3435)	0.0000	1	(5.5389)	01/06/2025
600054.SH	12/26/2024	SDB3262441829	(1,100.00)	1.5956	(1,755.77)	(1,755.13)	0.0000	4.3300	(1,762.6427)	0.0000	0.2112	(0.8594)	0.0000	1	(0.6482)	01/06/2025
600054.SH	12/26/2024	SDB3262441829	(5,700.00)	1.5956	(9,098.07)	(9,094.75)	0.0000	4.3300	(1,762.6427)	0.0000	1.0943	(4.4530)	0.0000	1	(3.3587)	01/06/2025
600054.SH	12/26/2024	SDB3262441829	(300.00)	1.5956	(478.85)	(478.67)	0.0000	4.3300	(1,762.6427)	0.0000	0.0576	(0.2344)	0.0000	1	(0.1768)	01/06/2025
600054.SH	12/26/2024	SDB3262441829	(600.00)	1.5956	(957.69)	(957.34)	0.0000	4.3300	(1,762.6427)	0.0000	0.1152	(0.4687)	0.0000	1	(0.3535)	01/06/2025
600054.SH	12/26/2024	SDB3262441829	(3,800.00)	1.5956	(6,065.38)	(6,063.17)	0.0000	4.3300	(1,762.6427)	0.0000	0.7295	(2.9687)	0.0000	1	(2.2391)	01/06/2025
600054.SH	12/26/2024	SDB3262441829	(9,300.00)	1.5956	(14,844.22)	(14,838.80)	0.0000	4.3300	(1,762.6427)	0.0000	1.7854	(7.2654)	0.0000	1	(5.4800)	01/06/2025
600054.SH	12/26/2024	SDB3262441829	(3,800.00)	1.5956	(6,065.38)	(6,063.17)	0.0000	4.3300	(1,762.6427)	0.0000	0.7295	(2.9687)	0.0000	1	(2.2391)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
HUANGSHAN TOURISM DEVELOPMENT CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600054.SH	12/24/2024	SDB3262441829	(100.00)	1.5956	(160.00)	(159.56)	0.0000	4.3300	(1,762.6427)	0.0000	0.0385	(0.1562)	0.0000	2	(0.1178)	01/06/2025
600054.SH	12/24/2024	SDB3262441829	(2,800.00)	1.5956	(4,453.14)	(4,467.60)	0.0000	4.3300	(1,762.6427)	0.0000	1.0712	(4.3749)	0.0000	2	(3.3036)	01/06/2025
600054.SH	12/24/2024	SDB3262441829	(4,200.00)	1.5956	(6,905.31)	(6,701.39)	0.0000	4.3300	(1,762.6427)	0.0000	1.6611	(6.5623)	0.0000	2	(4.9012)	01/06/2025
600054.SH	12/24/2024	SDB3262441829	(11,900.00)	1.5956	(19,543.30)	(18,987.28)	0.0000	4.3300	(1,762.6427)	0.0000	4.7012	(18.5932)	0.0000	2	(13.8920)	01/06/2025
600054.SH	12/24/2024	SDB3262441829	(7,900.00)	1.5956	(13,415.62)	(12,605.00)	0.0000	4.3300	(1,762.6427)	0.0000	3.2272	(12.3434)	0.0000	2	(9.1162)	01/06/2025
600054.SH	12/24/2024	SDB3262441829	(29,700.00)	1.5956	(50,683.32)	(47,388.43)	0.0000	4.3300	(1,762.6427)	0.0000	12.1922	(46.4049)	0.0000	2	(34.2128)	01/06/2025
600054.SH	12/24/2024	SDB3262441829	(4,200.00)	1.5956	(7,025.34)	(6,701.39)	0.0000	4.3300	(1,762.6427)	0.0000	1.6900	(6.5623)	0.0000	2	(4.8723)	01/06/2025
600054.SH	12/24/2024	SDB3262441829	(25,700.00)	1.5956	(42,994.48)	(41,006.15)	0.0000	4.3300	(1,762.6427)	0.0000	10.3426	(40.1551)	0.0000	2	(29.8125)	01/06/2025
600054.SH	12/24/2024	SDB3262441829	(100.00)	1.5956	(161.60)	(159.56)	0.0000	4.3300	(1,762.6427)	0.0000	0.0389	(0.1562)	0.0000	2	(0.1174)	01/06/2025
600054.SH	12/24/2024	SDB3262441829	(26,900.00)	1.5956	(43,469.38)	(42,920.83)	0.0000	4.3300	(1,762.6427)	0.0000	10.4568	(42.0301)	0.0000	2	(31.5733)	01/06/2025
600054.SH	12/24/2024	SDB3262441829	(10,400.00)	1.5956	(16,698.96)	(16,593.93)	0.0000	4.3300	(1,762.6427)	0.0000	4.0170	(16.2495)	0.0000	2	(12.2325)	01/06/2025
600054.SH	12/24/2024	SDB3262441829	(3,300.00)	1.5956	(5,214.22)	(5,265.38)	0.0000	4.3300	(1,762.6427)	0.0000	1.2543	(5.1561)	0.0000	2	(3.9018)	01/06/2025
600054.SH	12/24/2024	SDB3262441829	(14,500.00)	1.5956	(22,895.05)	(23,135.76)	0.0000	4.3300	(1,762.6427)	0.0000	5.5075	(22.6556)	0.0000	2	(17.1481)	01/06/2025
600054.SH	12/24/2024	SDB3262441829	(5,300.00)	1.5956	(8,386.14)	(8,456.52)	0.0000	4.3300	(1,762.6427)	0.0000	2.0173	(8.2810)	0.0000	2	(6.2637)	01/06/2025
600054.SH	12/24/2024	SDB3262441829	(2,100.00)	1.5956	(3,335.02)	(3,350.70)	0.0000	4.3300	(1,762.6427)	0.0000	0.8023	(3.2812)	0.0000	2	(2.4789)	01/06/2025
600054.SH	12/24/2024	SDB3262441829	(100.00)	1.5956	(158.10)	(159.56)	0.0000	4.3300	(1,762.6427)	0.0000	0.0380	(0.1562)	0.0000	2	(0.1182)	01/06/2025
600054.SH	12/24/2024	SDB3262441829	(700.00)	1.5956	(1,116.43)	(1,116.90)	0.0000	4.3300	(1,762.6427)	0.0000	0.2686	(1.0937)	0.0000	2	(0.8252)	01/06/2025
600054.SH	12/24/2024	SDB3262441829	(9,400.00)	1.5956	(15,003.84)	(14,998.36)	0.0000	4.3300	(1,762.6427)	0.0000	3.6093	(14.6871)	0.0000	2	(11.0778)	01/06/2025
600054.SH	12/24/2024	SDB3262441829	(1,100.00)	1.5956	(1,755.77)	(1,755.13)	0.0000	4.3300	(1,762.6427)	0.0000	0.4224	(1.7187)	0.0000	2	(1.2963)	01/06/2025
600054.SH	12/24/2024	SDB3262441829	(5,700.00)	1.5956	(9,098.07)	(9,094.75)	0.0000	4.3300	(1,762.6427)	0.0000	2.1886	(8.9060)	0.0000	2	(6.7174)	01/06/2025
600054.SH	12/24/2024	SDB3262441829	(300.00)	1.5956	(478.85)	(478.67)	0.0000	4.3300	(1,762.6427)	0.0000	0.1152	(0.4687)	0.0000	2	(0.3535)	01/06/2025
600054.SH	12/24/2024	SDB3262441829	(600.00)	1.5956	(957.69)	(957.34)	0.0000	4.3300	(1,762.6427)	0.0000	0.2304	(0.9375)	0.0000	2	(0.7071)	01/06/2025
600054.SH	12/24/2024	SDB3262441829	(3,800.00)	1.5956	(6,065.38)	(6,063.17)	0.0000	4.3300	(1,762.6427)	0.0000	1.4591	(5.9373)	0.0000	2	(4.4783)	01/06/2025
600054.SH	12/24/2024	SDB3262441829	(9,300.00)	1.5956	(14,844.22)	(14,838.80)	0.0000	4.3300	(1,762.6427)	0.0000	3.5709	(14.5308)	0.0000	2	(10.9600)	01/06/2025
600054.SH	12/24/2024	SDB3262441829	(3,800.00)	1.5956	(6,065.38)	(6,063.17)	0.0000	4.3300	(1,762.6427)	0.0000	1.4591	(5.9373)	0.0000	2	(4.4783)	01/06/2025
600054.SH	12/23/2024	SDB3262441829	(4,200.00)	1.6186	(6,905.31)	(6,797.98)	0.0000	4.3300	(1,762.8453)	0.0000	0.8306	(3.3288)	0.0000	1	(2.4983)	01/06/2025
600054.SH	12/23/2024	SDB3262441829	(11,900.00)	1.6186	(19,543.30)	(19,260.95)	0.0000	4.3300	(1,762.8453)	0.0000	2.3506	(9.4317)	0.0000	1	(7.0811)	01/06/2025
600054.SH	12/23/2024	SDB3262441829	(7,900.00)	1.6186	(13,415.62)	(12,786.68)	0.0000	4.3300	(1,762.8453)	0.0000	1.6136	(6.2614)	0.0000	1	(4.6478)	01/06/2025
600054.SH	12/23/2024	SDB3262441829	(29,700.00)	1.6186	(50,683.32)	(48,071.44)	0.0000	4.3300	(1,762.8453)	0.0000	6.0961	(23.5396)	0.0000	1	(17.4435)	01/06/2025
600054.SH	12/23/2024	SDB3262441829	(4,200.00)	1.6186	(7,025.34)	(6,797.98)	0.0000	4.3300	(1,762.8453)	0.0000	0.8450	(3.3288)	0.0000	1	(2.4838)	01/06/2025
600054.SH	12/23/2024	SDB3262441829	(25,700.00)	1.6186	(42,994.48)	(41,597.17)	0.0000	4.3300	(1,762.8453)	0.0000	5.1713	(20.3693)	0.0000	1	(15.1980)	01/06/2025
600054.SH	12/23/2024	SDB3262441829	(100.00)	1.6186	(161.60)	(161.86)	0.0000	4.3300	(1,762.8453)	0.0000	0.0194	(0.0793)	0.0000	1	(0.0598)	01/06/2025
600054.SH	12/23/2024	SDB3262441829	(26,900.00)	1.6186	(43,469.38)	(43,539.45)	0.0000	4.3300	(1,762.8453)	0.0000	5.2284	(21.3204)	0.0000	1	(16.0920)	01/06/2025
600054.SH	12/23/2024	SDB3262441829	(10,400.00)	1.6186	(16,698.96)	(16,833.10)	0.0000	4.3300	(1,762.8453)	0.0000	2.0085	(8.2428)	0.0000	1	(6.2343)	01/06/2025
600054.SH	12/23/2024	SDB3262441829	(3,300.00)	1.6186	(5,214.22)	(5,341.27)	0.0000	4.3300	(1,762.8453)	0.0000	0.6272	(2.6155)	0.0000	1	(1.9884)	01/06/2025
600054.SH	12/23/2024	SDB3262441829	(14,500.00)	1.6186	(22,895.05)	(23,469.22)	0.0000	4.3300	(1,762.8453)	0.0000	2.7538	(11.4924)	0.0000	1	(8.7386)	01/06/2025
600054.SH	12/23/2024	SDB3262441829	(5,300.00)	1.6186	(8,386.14)	(8,578.41)	0.0000	4.3300	(1,762.8453)	0.0000	1.0087	(4.2007)	0.0000	1	(3.1920)	01/06/2025
600054.SH	12/23/2024	SDB3262441829	(2,100.00)	1.6186	(3,335.02)	(3,398.99)	0.0000	4.3300	(1,762.8453)	0.0000	0.4011	(1.6644)	0.0000	1	(1.2633)	01/06/2025
600054.SH	12/23/2024	SDB3262441829	(100.00)	1.6186	(158.10)	(161.86)	0.0000	4.3300	(1,762.8453)	0.0000	0.0190	(0.0793)	0.0000	1	(0.0602)	01/06/2025
600054.SH	12/23/2024	SDB3262441829	(700.00)	1.6186	(1,116.43)	(1,133.00)	0.0000	4.3300	(1,762.8453)	0.0000	0.1343	(0.5548)	0.0000	1	(0.4205)	01/06/2025
600054.SH	12/23/2024	SDB3262441829	(9,400.00)	1.6186	(15,003.84)	(15,214.53)	0.0000	4.3300	(1,762.8453)	0.0000	1.8046	(7.4502)	0.0000	1	(5.6456)	01/06/2025
600054.SH	12/23/2024	SDB3262441829	(1,100.00)	1.6186	(1,755.77)	(1,780.42)	0.0000	4.3300	(1,762.8453)	0.0000	0.2112	(0.8718)	0.0000	1	(0.6607)	01/06/2025
600054.SH	12/23/2024	SDB3262441829	(5,700.00)	1.6186	(9,098.07)	(9,225.83)	0.0000	4.3300	(1,762.8453)	0.0000	1.0943	(4.5177)	0.0000	1	(3.4234)	01/06/2025
600054.SH	12/23/2024	SDB3262441829	(300.00)	1.6186	(478.85)	(488.57)	0.0000	4.3300	(1,762.8453)	0.0000	0.0576	(0.2378)	0.0000	1	(0.1802)	01/06/2025
600054.SH	12/23/2024	SDB3262441829	(600.00)	1.6186	(957.69)	(971.14)	0.0000	4.3300	(1,762.8453)	0.0000	0.1152	(0.4755)	0.0000	1	(0.3604)	01/06/2025
600054.SH	12/23/2024	SDB3262441829	(3,800.00)	1.6186	(6,065.38)	(6,150.55)	0.0000	4.3300	(1,762.8453)	0.0000	0.7295	(3.0118)	0.0000	1	(2.2823)	01/06/2025
600054.SH	12/23/2024	SDB3262441829	(9,300.00)	1.6186	(14,844.22)	(15,052.67)	0.0000	4.3300	(1,762.8453)	0.0000	1.7854	(7.3710)	0.0000	1	(5.5856)	01/06/2025
600054.SH	12/23/2024	SDB3262441829	(3,800.00)	1.6186	(6,065.38)	(6,150.55)	0.0000	4.3300	(1,762.8453)	0.0000	0.7295	(3.0118)	0.0000	1	(2.2823)	01/06/2025
600054.SH	12/20/2024	SDB3262441829	(4,200.00)	1.6347	(6,905.31)	(6,865.75)	0.0000	4.3300	(1,763.7589)	0.0000	2.4917	(10.0913)	0.0000	3	(7.5996)	01/06/2025
600054.SH	12/20/2024	SDB3262441829	(11,900.00)	1.6347	(19,543.30)	(19,452.95)	0.0000	4.3300	(1,763.7589)	0.0000	7.0519	(28.5919)	0.0000	3	(21.5401)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
HUANGSHAN TOURISM DEVELOPMENT CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600054.SH	12/20/2024	SDB3262441829	(7,900.00)	1.6347	(13,415.62)	(12,914.15)	0.0000	4.3300	(1,763.7589)	0.0000	4.8408	(18.9812)	0.0000	3	(14.1404)	01/06/2025
600054.SH	12/20/2024	SDB3262441829	(29,700.00)	1.6347	(50,683.32)	(48,550.65)	0.0000	4.3300	(1,763.7589)	0.0000	18.2882	(71.3597)	0.0000	3	(53.0715)	01/06/2025
600054.SH	12/20/2024	SDB3262441829	(4,200.00)	1.6347	(7,025.34)	(6,865.75)	0.0000	4.3300	(1,763.7589)	0.0000	2.5350	(10.0913)	0.0000	3	(7.5563)	01/06/2025
600054.SH	12/20/2024	SDB3262441829	(25,700.00)	1.6347	(42,994.48)	(42,011.84)	0.0000	4.3300	(1,763.7589)	0.0000	15.5138	(61.7490)	0.0000	3	(46.2351)	01/06/2025
600054.SH	12/20/2024	SDB3262441829	(100.00)	1.6347	(161.60)	(163.47)	0.0000	4.3300	(1,763.7589)	0.0000	0.0583	(0.2403)	0.0000	3	(0.1820)	01/06/2025
600054.SH	12/20/2024	SDB3262441829	(26,900.00)	1.6347	(43,469.38)	(43,973.48)	0.0000	4.3300	(1,763.7589)	0.0000	15.6852	(64.6322)	0.0000	3	(48.9470)	01/06/2025
600054.SH	12/20/2024	SDB3262441829	(10,400.00)	1.6347	(16,698.96)	(17,000.90)	0.0000	4.3300	(1,763.7589)	0.0000	6.0255	(24.9879)	0.0000	3	(18.9624)	01/06/2025
600054.SH	12/20/2024	SDB3262441829	(3,300.00)	1.6347	(5,214.22)	(5,394.52)	0.0000	4.3300	(1,763.7589)	0.0000	1.8815	(7.9289)	0.0000	3	(6.0474)	01/06/2025
600054.SH	12/20/2024	SDB3262441829	(14,500.00)	1.6347	(22,895.05)	(23,703.18)	0.0000	4.3300	(1,763.7589)	0.0000	8.2613	(34.8389)	0.0000	3	(26.5776)	01/06/2025
600054.SH	12/20/2024	SDB3262441829	(5,300.00)	1.6347	(8,386.14)	(8,663.92)	0.0000	4.3300	(1,763.7589)	0.0000	3.0260	(12.7342)	0.0000	3	(9.7082)	01/06/2025
600054.SH	12/20/2024	SDB3262441829	(2,100.00)	1.6347	(3,335.02)	(3,432.87)	0.0000	4.3300	(1,763.7589)	0.0000	1.2034	(5.0456)	0.0000	3	(3.8423)	01/06/2025
600054.SH	12/20/2024	SDB3262441829	(100.00)	1.6347	(158.10)	(163.47)	0.0000	4.3300	(1,763.7589)	0.0000	0.0570	(0.2403)	0.0000	3	(0.1832)	01/06/2025
600054.SH	12/20/2024	SDB3262441829	(700.00)	1.6347	(1,116.43)	(1,144.29)	0.0000	4.3300	(1,763.7589)	0.0000	0.4028	(1.6819)	0.0000	3	(1.2790)	01/06/2025
600054.SH	12/20/2024	SDB3262441829	(9,400.00)	1.6347	(15,003.84)	(15,366.20)	0.0000	4.3300	(1,763.7589)	0.0000	5.4139	(22.5852)	0.0000	3	(17.1713)	01/06/2025
600054.SH	12/20/2024	SDB3262441829	(1,100.00)	1.6347	(1,755.77)	(1,798.17)	0.0000	4.3300	(1,763.7589)	0.0000	0.6335	(2.6430)	0.0000	3	(2.0094)	01/06/2025
600054.SH	12/20/2024	SDB3262441829	(5,700.00)	1.6347	(9,098.07)	(9,317.80)	0.0000	4.3300	(1,763.7589)	0.0000	3.2829	(13.6953)	0.0000	3	(10.4124)	01/06/2025
600054.SH	12/20/2024	SDB3262441829	(300.00)	1.6347	(478.85)	(490.41)	0.0000	4.3300	(1,763.7589)	0.0000	0.1728	(0.7208)	0.0000	3	(0.5480)	01/06/2025
600054.SH	12/20/2024	SDB3262441829	(600.00)	1.6347	(957.69)	(980.82)	0.0000	4.3300	(1,763.7589)	0.0000	0.3456	(1.4416)	0.0000	3	(1.0960)	01/06/2025
600054.SH	12/20/2024	SDB3262441829	(3,800.00)	1.6347	(6,065.38)	(6,211.87)	0.0000	4.3300	(1,763.7589)	0.0000	2.1886	(9.1302)	0.0000	3	(6.9416)	01/06/2025
600054.SH	12/20/2024	SDB3262441829	(10,000.00)	1.6347	(15,961.53)	(16,347.02)	0.0000	4.3300	(1,763.7589)	0.0000	5.7595	(24.0268)	0.0000	3	(18.2674)	01/06/2025
600054.SH	12/20/2024	SDB3262441829	(3,800.00)	1.6347	(6,065.38)	(6,211.87)	0.0000	4.3300	(1,763.7589)	0.0000	2.1886	(9.1302)	0.0000	3	(6.9416)	01/06/2025
600054.SH	12/19/2024	SDB3262441829	(7,900.00)	1.6906	(13,415.62)	(13,355.75)	0.0000	4.5800	(1,765.0966)	0.0000	1.7068	(6.5484)	0.0000	1	(4.8416)	01/06/2025
600054.SH	12/19/2024	SDB3262441829	(29,700.00)	1.6906	(50,683.32)	(50,210.85)	0.0000	4.5800	(1,765.0966)	0.0000	6.4480	(24.6186)	0.0000	1	(18.1706)	01/06/2025
600054.SH	12/19/2024	SDB3262441829	(4,200.00)	1.6906	(7,025.34)	(7,100.52)	0.0000	4.5800	(1,765.0966)	0.0000	0.8938	(3.4814)	0.0000	1	(2.5876)	01/06/2025
600054.SH	12/19/2024	SDB3262441829	(25,700.00)	1.6906	(42,994.48)	(43,448.45)	0.0000	4.5800	(1,765.0966)	0.0000	5.4699	(21.3030)	0.0000	1	(15.8331)	01/06/2025
600054.SH	12/19/2024	SDB3262441829	(100.00)	1.6906	(161.60)	(169.06)	0.0000	4.5800	(1,765.0966)	0.0000	0.0206	(0.0829)	0.0000	1	(0.0623)	01/06/2025
600054.SH	12/19/2024	SDB3262441829	(26,900.00)	1.6906	(43,469.38)	(45,477.17)	0.0000	4.5800	(1,765.0966)	0.0000	5.5303	(22.2977)	0.0000	1	(16.7674)	01/06/2025
600054.SH	12/19/2024	SDB3262441829	(10,400.00)	1.6906	(16,698.96)	(17,582.25)	0.0000	4.5800	(1,765.0966)	0.0000	2.1245	(8.6207)	0.0000	1	(6.4962)	01/06/2025
600054.SH	12/19/2024	SDB3262441829	(3,300.00)	1.6906	(5,214.22)	(5,578.98)	0.0000	4.5800	(1,765.0966)	0.0000	0.6634	(2.7354)	0.0000	1	(2.0720)	01/06/2025
600054.SH	12/19/2024	SDB3262441829	(14,500.00)	1.6906	(22,895.05)	(24,513.71)	0.0000	4.5800	(1,765.0966)	0.0000	2.9128	(12.0192)	0.0000	1	(9.1064)	01/06/2025
600054.SH	12/19/2024	SDB3262441829	(5,300.00)	1.6906	(8,386.14)	(8,606.19)	0.0000	4.5800	(1,765.0966)	0.0000	1.0669	(4.3932)	0.0000	1	(3.3263)	01/06/2025
600054.SH	12/19/2024	SDB3262441829	(2,100.00)	1.6906	(3,335.02)	(3,550.26)	0.0000	4.5800	(1,765.0966)	0.0000	0.4243	(1.7407)	0.0000	1	(1.3164)	01/06/2025
600054.SH	12/19/2024	SDB3262441829	(100.00)	1.6906	(158.10)	(169.06)	0.0000	4.5800	(1,765.0966)	0.0000	0.0201	(0.0829)	0.0000	1	(0.0628)	01/06/2025
600054.SH	12/19/2024	SDB3262441829	(700.00)	1.6906	(1,116.43)	(1,183.42)	0.0000	4.5800	(1,765.0966)	0.0000	0.1420	(0.5802)	0.0000	1	(0.4382)	01/06/2025
600054.SH	12/19/2024	SDB3262441829	(9,400.00)	1.6906	(15,003.84)	(15,891.65)	0.0000	4.5800	(1,765.0966)	0.0000	1.9088	(7.7917)	0.0000	1	(5.8829)	01/06/2025
600054.SH	12/19/2024	SDB3262441829	(1,100.00)	1.6906	(1,755.77)	(1,859.66)	0.0000	4.5800	(1,765.0966)	0.0000	0.2234	(0.9118)	0.0000	1	(0.6884)	01/06/2025
600054.SH	12/19/2024	SDB3262441829	(5,700.00)	1.6906	(9,098.07)	(9,636.43)	0.0000	4.5800	(1,765.0966)	0.0000	1.1575	(4.7248)	0.0000	1	(3.5673)	01/06/2025
600054.SH	12/19/2024	SDB3262441829	(300.00)	1.6906	(478.85)	(507.18)	0.0000	4.5800	(1,765.0966)	0.0000	0.0609	(0.2487)	0.0000	1	(0.1878)	01/06/2025
600054.SH	12/19/2024	SDB3262441829	(600.00)	1.6906	(957.69)	(1,014.36)	0.0000	4.5800	(1,765.0966)	0.0000	0.1218	(0.4973)	0.0000	1	(0.3755)	01/06/2025
600054.SH	12/19/2024	SDB3262441829	(3,800.00)	1.6906	(6,065.38)	(6,424.28)	0.0000	4.5800	(1,765.0966)	0.0000	0.7717	(3.1499)	0.0000	1	(2.3782)	01/06/2025
600054.SH	12/19/2024	SDB3262441829	(10,000.00)	1.6906	(15,961.53)	(16,906.01)	0.0000	4.5800	(1,765.0966)	0.0000	2.0307	(8.2891)	0.0000	1	(6.2584)	01/06/2025
600054.SH	12/19/2024	SDB3262441829	(3,800.00)	1.6906	(6,065.38)	(6,424.28)	0.0000	4.5800	(1,765.0966)	0.0000	0.7717	(3.1499)	0.0000	1	(2.3782)	01/06/2025
600054.SH	12/18/2024	SDB3262441829	(4,200.00)	1.7123	(7,025.34)	(7,191.45)	0.0000	4.5800	(1,769.5312)	0.0000	0.8938	(3.5349)	0.0000	1	(2.6411)	01/06/2025
600054.SH	12/18/2024	SDB3262441829	(25,700.00)	1.7123	(42,994.48)	(44,004.85)	0.0000	4.5800	(1,769.5312)	0.0000	5.4699	(21.6300)	0.0000	1	(16.1601)	01/06/2025
600054.SH	12/18/2024	SDB3262441829	(100.00)	1.7123	(161.60)	(171.23)	0.0000	4.5800	(1,769.5312)	0.0000	0.0206	(0.0842)	0.0000	1	(0.0636)	01/06/2025
600054.SH	12/18/2024	SDB3262441829	(26,900.00)	1.7123	(43,469.38)	(46,059.55)	0.0000	4.5800	(1,769.5312)	0.0000	5.5303	(22.6399)	0.0000	1	(17.1097)	01/06/2025
600054.SH	12/18/2024	SDB3262441829	(10,400.00)	1.7123	(16,698.96)	(17,807.41)	0.0000	4.5800	(1,769.5312)	0.0000	2.1245	(8.7530)	0.0000	1	(6.6285)	01/06/2025
600054.SH	12/18/2024	SDB3262441829	(3,300.00)	1.7123	(5,214.22)	(5,650.43)	0.0000	4.5800	(1,769.5312)	0.0000	0.6634	(2.7774)	0.0000	1	(2.1140)	01/06/2025
600054.SH	12/18/2024	SDB3262441829	(14,500.00)	1.7123	(22,895.05)	(24,827.64)	0.0000	4.5800	(1,769.5312)	0.0000	2.9128	(12.2037)	0.0000	1	(9.2909)	01/06/2025
600054.SH	12/18/2024	SDB3262441829	(5,300.00)	1.7123	(8,386.14)	(9,074.93)	0.0000	4.5800	(1,769.5312)	0.0000	1.0669	(4.4607)	0.0000	1	(3.3938)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
HUANGSHAN TOURISM DEVELOPMENT CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600054.SH	12/18/2024	SDB3262441829	(2,100.00)	1.7123	(3,335.02)	(3,595.73)	0.0000	4.5800	(1,769.5312)	0.0000	0.4243	(1.7674)	0.0000	1	(1.3431)	01/06/2025
600054.SH	12/18/2024	SDB3262441829	(100.00)	1.7123	(158.10)	(171.23)	0.0000	4.5800	(1,769.5312)	0.0000	0.0201	(0.0842)	0.0000	1	(0.0640)	01/06/2025
600054.SH	12/18/2024	SDB3262441829	(700.00)	1.7123	(1,116.43)	(1,198.58)	0.0000	4.5800	(1,769.5312)	0.0000	0.1420	(0.5891)	0.0000	1	(0.4471)	01/06/2025
600054.SH	12/18/2024	SDB3262441829	(9,400.00)	1.7123	(15,003.84)	(16,095.16)	0.0000	4.5800	(1,769.5312)	0.0000	1.9088	(7.9114)	0.0000	1	(6.0025)	01/06/2025
600054.SH	12/18/2024	SDB3262441829	(1,100.00)	1.7123	(1,755.77)	(1,883.48)	0.0000	4.5800	(1,769.5312)	0.0000	0.2234	(0.9258)	0.0000	1	(0.7024)	01/06/2025
600054.SH	12/18/2024	SDB3262441829	(5,700.00)	1.7123	(9,098.07)	(9,759.83)	0.0000	4.5800	(1,769.5312)	0.0000	1.1575	(4.7973)	0.0000	1	(3.6398)	01/06/2025
600054.SH	12/18/2024	SDB3262441829	(300.00)	1.7123	(478.85)	(513.68)	0.0000	4.5800	(1,769.5312)	0.0000	0.0609	(0.2525)	0.0000	1	(0.1916)	01/06/2025
600054.SH	12/18/2024	SDB3262441829	(600.00)	1.7123	(957.69)	(1,027.35)	0.0000	4.5800	(1,769.5312)	0.0000	0.1218	(0.5050)	0.0000	1	(0.3831)	01/06/2025
600054.SH	12/18/2024	SDB3262441829	(3,800.00)	1.7123	(6,065.38)	(6,506.55)	0.0000	4.5800	(1,769.5312)	0.0000	0.7717	(3.1982)	0.0000	1	(2.4266)	01/06/2025
600054.SH	12/18/2024	SDB3262441829	(10,000.00)	1.7123	(15,961.53)	(17,122.51)	0.0000	4.5800	(1,769.5312)	0.0000	2.0307	(8.4163)	0.0000	1	(6.3857)	01/06/2025
600054.SH	12/18/2024	SDB3262441829	(3,800.00)	1.7123	(6,065.38)	(6,506.55)	0.0000	4.5800	(1,769.5312)	0.0000	0.7717	(3.1982)	0.0000	1	(2.4266)	01/06/2025
600054.SH	12/17/2024	SDB3262441829	(4,200.00)	1.7038	(7,025.34)	(7,155.92)	0.0000	4.5800	(1,769.5312)	0.0000	0.8938	(3.5174)	0.0000	1	(2.6236)	01/06/2025
600054.SH	12/17/2024	SDB3262441829	(25,700.00)	1.7038	(42,994.48)	(43,787.43)	0.0000	4.5800	(1,769.5312)	0.0000	5.4699	(21.5231)	0.0000	1	(16.0533)	01/06/2025
600054.SH	12/17/2024	SDB3262441829	(100.00)	1.7038	(161.60)	(170.38)	0.0000	4.5800	(1,769.5312)	0.0000	0.0206	(0.0837)	0.0000	1	(0.0632)	01/06/2025
600054.SH	12/17/2024	SDB3262441829	(26,900.00)	1.7038	(43,469.38)	(45,831.98)	0.0000	4.5800	(1,769.5312)	0.0000	5.5303	(22.5281)	0.0000	1	(16.9978)	01/06/2025
600054.SH	12/17/2024	SDB3262441829	(10,400.00)	1.7038	(16,698.96)	(17,719.43)	0.0000	4.5800	(1,769.5312)	0.0000	2.1245	(8.7097)	0.0000	1	(6.5853)	01/06/2025
600054.SH	12/17/2024	SDB3262441829	(3,300.00)	1.7038	(5,214.22)	(5,622.51)	0.0000	4.5800	(1,769.5312)	0.0000	0.6634	(2.7637)	0.0000	1	(2.1003)	01/06/2025
600054.SH	12/17/2024	SDB3262441829	(14,500.00)	1.7038	(22,895.05)	(24,704.97)	0.0000	4.5800	(1,769.5312)	0.0000	2.9128	(12.1434)	0.0000	1	(9.2306)	01/06/2025
600054.SH	12/17/2024	SDB3262441829	(5,300.00)	1.7038	(8,386.14)	(9,030.09)	0.0000	4.5800	(1,769.5312)	0.0000	1.0669	(4.4386)	0.0000	1	(3.3717)	01/06/2025
600054.SH	12/17/2024	SDB3262441829	(2,100.00)	1.7038	(3,335.02)	(3,577.96)	0.0000	4.5800	(1,769.5312)	0.0000	0.4243	(1.7587)	0.0000	1	(1.3344)	01/06/2025
600054.SH	12/17/2024	SDB3262441829	(100.00)	1.7038	(158.10)	(170.38)	0.0000	4.5800	(1,769.5312)	0.0000	0.0201	(0.0837)	0.0000	1	(0.0636)	01/06/2025
600054.SH	12/17/2024	SDB3262441829	(700.00)	1.7038	(1,116.43)	(1,192.65)	0.0000	4.5800	(1,769.5312)	0.0000	0.1420	(0.5862)	0.0000	1	(0.4442)	01/06/2025
600054.SH	12/17/2024	SDB3262441829	(9,400.00)	1.7038	(15,003.84)	(16,015.64)	0.0000	4.5800	(1,769.5312)	0.0000	1.9088	(7.8723)	0.0000	1	(5.9634)	01/06/2025
600054.SH	12/17/2024	SDB3262441829	(1,100.00)	1.7038	(1,755.77)	(1,874.17)	0.0000	4.5800	(1,769.5312)	0.0000	0.2234	(0.9212)	0.0000	1	(0.6979)	01/06/2025
600054.SH	12/17/2024	SDB3262441829	(5,700.00)	1.7038	(9,098.07)	(9,711.61)	0.0000	4.5800	(1,769.5312)	0.0000	1.1575	(4.7736)	0.0000	1	(3.6161)	01/06/2025
600054.SH	12/17/2024	SDB3262441829	(300.00)	1.7038	(478.85)	(511.14)	0.0000	4.5800	(1,769.5312)	0.0000	0.0609	(0.2512)	0.0000	1	(0.1903)	01/06/2025
600054.SH	12/17/2024	SDB3262441829	(600.00)	1.7038	(957.69)	(1,022.27)	0.0000	4.5800	(1,769.5312)	0.0000	0.1218	(0.5025)	0.0000	1	(0.3806)	01/06/2025
600054.SH	12/17/2024	SDB3262441829	(3,800.00)	1.7038	(6,065.38)	(6,474.41)	0.0000	4.5800	(1,769.5312)	0.0000	0.7717	(3.1824)	0.0000	1	(2.4108)	01/06/2025
600054.SH	12/17/2024	SDB3262441829	(10,000.00)	1.7038	(15,961.53)	(17,037.91)	0.0000	4.5800	(1,769.5312)	0.0000	2.0307	(8.3748)	0.0000	1	(6.3441)	01/06/2025
600054.SH	12/17/2024	SDB3262441829	(3,800.00)	1.7038	(6,065.38)	(6,474.41)	0.0000	4.5800	(1,769.5312)	0.0000	0.7717	(3.1824)	0.0000	1	(2.4108)	01/06/2025
600054.SH	12/16/2024	SDB3262441829	(100.00)	1.6578	(161.60)	(165.78)	0.0000	4.5800	(1,775.4841)	0.0000	0.0206	(0.0818)	0.0000	1	(0.0612)	01/06/2025
600054.SH	12/16/2024	SDB3262441829	(26,900.00)	1.6578	(43,469.38)	(44,594.55)	0.0000	4.5800	(1,775.4841)	0.0000	5.5303	(21.9936)	0.0000	1	(16.4633)	01/06/2025
600054.SH	12/16/2024	SDB3262441829	(10,400.00)	1.6578	(16,698.96)	(17,241.02)	0.0000	4.5800	(1,775.4841)	0.0000	2.1245	(8.5031)	0.0000	1	(6.3786)	01/06/2025
600054.SH	12/16/2024	SDB3262441829	(3,300.00)	1.6578	(5,214.22)	(5,470.71)	0.0000	4.5800	(1,775.4841)	0.0000	0.6634	(2.6981)	0.0000	1	(2.0347)	01/06/2025
600054.SH	12/16/2024	SDB3262441829	(14,500.00)	1.6578	(22,895.05)	(24,037.96)	0.0000	4.5800	(1,775.4841)	0.0000	2.9128	(11.8553)	0.0000	1	(8.9425)	01/06/2025
600054.SH	12/16/2024	SDB3262441829	(5,300.00)	1.6578	(8,386.14)	(8,786.29)	0.0000	4.5800	(1,775.4841)	0.0000	1.0669	(4.3333)	0.0000	1	(3.2664)	01/06/2025
600054.SH	12/16/2024	SDB3262441829	(2,100.00)	1.6578	(3,335.02)	(3,481.36)	0.0000	4.5800	(1,775.4841)	0.0000	0.4243	(1.7170)	0.0000	1	(1.2927)	01/06/2025
600054.SH	12/16/2024	SDB3262441829	(100.00)	1.6578	(158.10)	(165.78)	0.0000	4.5800	(1,775.4841)	0.0000	0.0201	(0.0818)	0.0000	1	(0.0616)	01/06/2025
600054.SH	12/16/2024	SDB3262441829	(700.00)	1.6578	(1,116.43)	(1,160.45)	0.0000	4.5800	(1,775.4841)	0.0000	0.1420	(0.5723)	0.0000	1	(0.4303)	01/06/2025
600054.SH	12/16/2024	SDB3262441829	(9,400.00)	1.6578	(15,003.84)	(15,583.23)	0.0000	4.5800	(1,775.4841)	0.0000	1.9088	(7.6855)	0.0000	1	(5.7767)	01/06/2025
600054.SH	12/16/2024	SDB3262441829	(1,100.00)	1.6578	(1,755.77)	(1,823.57)	0.0000	4.5800	(1,775.4841)	0.0000	0.2234	(0.8994)	0.0000	1	(0.6760)	01/06/2025
600054.SH	12/16/2024	SDB3262441829	(5,700.00)	1.6578	(9,098.07)	(9,449.40)	0.0000	4.5800	(1,775.4841)	0.0000	1.1575	(4.6604)	0.0000	1	(3.5029)	01/06/2025
600054.SH	12/16/2024	SDB3262441829	(300.00)	1.6578	(478.85)	(497.34)	0.0000	4.5800	(1,775.4841)	0.0000	0.0609	(0.2453)	0.0000	1	(0.1844)	01/06/2025
600054.SH	12/16/2024	SDB3262441829	(600.00)	1.6578	(957.69)	(994.67)	0.0000	4.5800	(1,775.4841)	0.0000	0.1218	(0.4906)	0.0000	1	(0.3687)	01/06/2025
600054.SH	12/16/2024	SDB3262441829	(3,800.00)	1.6578	(6,065.38)	(6,299.60)	0.0000	4.5800	(1,775.4841)	0.0000	0.7717	(3.1069)	0.0000	1	(2.3352)	01/06/2025
600054.SH	12/16/2024	SDB3262441829	(10,000.00)	1.6578	(15,961.53)	(16,577.90)	0.0000	4.5800	(1,775.4841)	0.0000	2.0307	(8.1761)	0.0000	1	(6.1454)	01/06/2025
600054.SH	12/16/2024	SDB3262441829	(3,800.00)	1.6578	(6,065.38)	(6,299.60)	0.0000	4.5800	(1,775.4841)	0.0000	0.7717	(3.1069)	0.0000	1	(2.3352)	01/06/2025
600054.SH	12/13/2024	SDB3262441829	(100.00)	1.6414	(161.60)	(164.14)	0.0000	4.5800	(1,837.1670)	0.0000	0.0617	(0.2513)	0.0000	3	(0.1896)	01/06/2025
600054.SH	12/13/2024	SDB3262441829	(26,900.00)	1.6414	(43,469.38)	(44,154.06)	0.0000	4.5800	(1,837.1670)	0.0000	16.5908	(67.5987)	0.0000	3	(51.0078)	01/06/2025
600054.SH	12/13/2024	SDB3262441829	(10,400.00)	1.6414	(16,698.96)	(17,070.72)	0.0000	4.5800	(1,837.1670)	0.0000	6.3734	(26.1348)	0.0000	3	(19.7614)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
HUANGSHAN TOURISM DEVELOPMENT CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600054.SH	12/13/2024	SDB3262441829	(3,300.00)	1.6414	(5,214.22)	(5,416.67)	0.0000	4.5800	(1,837.1670)	0.0000	1.9901	(8.2928)	0.0000	3	(6.3027)	01/06/2025
600054.SH	12/13/2024	SDB3262441829	(14,500.00)	1.6414	(22,895.05)	(23,800.52)	0.0000	4.5800	(1,837.1670)	0.0000	8.7383	(36.4379)	0.0000	3	(27.6997)	01/06/2025
600054.SH	12/13/2024	SDB3262441829	(5,300.00)	1.6414	(8,386.14)	(8,699.50)	0.0000	4.5800	(1,837.1670)	0.0000	3.2007	(13.3187)	0.0000	3	(10.1180)	01/06/2025
600054.SH	12/13/2024	SDB3262441829	(2,100.00)	1.6414	(3,335.02)	(3,446.97)	0.0000	4.5800	(1,837.1670)	0.0000	1.2729	(5.2772)	0.0000	3	(4.0044)	01/06/2025
600054.SH	12/13/2024	SDB3262441829	(100.00)	1.6414	(158.10)	(164.14)	0.0000	4.5800	(1,837.1670)	0.0000	0.0603	(0.2513)	0.0000	3	(0.1910)	01/06/2025
600054.SH	12/13/2024	SDB3262441829	(700.00)	1.6414	(1,116.43)	(1,148.99)	0.0000	4.5800	(1,837.1670)	0.0000	0.4261	(1.7591)	0.0000	3	(1.3330)	01/06/2025
600054.SH	12/13/2024	SDB3262441829	(9,400.00)	1.6414	(15,003.84)	(15,429.30)	0.0000	4.5800	(1,837.1670)	0.0000	5.7265	(23.6218)	0.0000	3	(17.8954)	01/06/2025
600054.SH	12/13/2024	SDB3262441829	(1,100.00)	1.6414	(1,755.77)	(1,805.56)	0.0000	4.5800	(1,837.1670)	0.0000	0.6701	(2.7643)	0.0000	3	(2.0941)	01/06/2025
600054.SH	12/13/2024	SDB3262441829	(5,700.00)	1.6414	(9,098.07)	(9,356.07)	0.0000	4.5800	(1,837.1670)	0.0000	3.4724	(14.3239)	0.0000	3	(10.8514)	01/06/2025
600054.SH	12/13/2024	SDB3262441829	(300.00)	1.6414	(478.85)	(492.42)	0.0000	4.5800	(1,837.1670)	0.0000	0.1828	(0.7539)	0.0000	3	(0.5711)	01/06/2025
600054.SH	12/13/2024	SDB3262441829	(600.00)	1.6414	(957.69)	(984.85)	0.0000	4.5800	(1,837.1670)	0.0000	0.3655	(1.5078)	0.0000	3	(1.1423)	01/06/2025
600054.SH	12/13/2024	SDB3262441829	(3,800.00)	1.6414	(6,065.38)	(6,237.38)	0.0000	4.5800	(1,837.1670)	0.0000	2.3150	(9.5493)	0.0000	3	(7.2343)	01/06/2025
600054.SH	12/13/2024	SDB3262441829	(14,500.00)	1.6414	(23,144.22)	(23,800.52)	0.0000	4.5800	(1,837.1670)	0.0000	8.8334	(36.4379)	0.0000	3	(27.6046)	01/06/2025
600054.SH	12/13/2024	SDB3262441829	(8,600.00)	1.6414	(13,726.92)	(14,116.17)	0.0000	4.5800	(1,837.1670)	0.0000	5.2391	(21.6115)	0.0000	3	(16.3724)	01/06/2025
600054.SH	12/13/2024	SDB3262441829	(12,700.00)	1.6414	(20,271.14)	(20,845.97)	0.0000	4.5800	(1,837.1670)	0.0000	7.7368	(31.9146)	0.0000	3	(24.1778)	01/06/2025
600054.SH	12/13/2024	SDB3262441829	(3,800.00)	1.6414	(6,065.38)	(6,237.38)	0.0000	4.5800	(1,837.1670)	0.0000	2.3150	(9.5493)	0.0000	3	(7.2343)	01/06/2025
600054.SH	12/12/2024	SDB3262441829	(100.00)	1.6101	(161.60)	(161.00)	0.0000	4.5800	(1,837.1670)	0.0000	0.0206	(0.0822)	0.0000	1	(0.0616)	01/06/2025
600054.SH	12/12/2024	SDB3262441829	(26,900.00)	1.6101	(43,469.38)	(43,310.35)	0.0000	4.5800	(1,837.1670)	0.0000	5.5303	(22.1023)	0.0000	1	(16.5720)	01/06/2025
600054.SH	12/12/2024	SDB3262441829	(10,400.00)	1.6101	(16,698.96)	(16,744.52)	0.0000	4.5800	(1,837.1670)	0.0000	2.1245	(8.5451)	0.0000	1	(6.4207)	01/06/2025
600054.SH	12/12/2024	SDB3262441829	(3,300.00)	1.6101	(5,214.22)	(5,313.16)	0.0000	4.5800	(1,837.1670)	0.0000	0.6634	(2.7114)	0.0000	1	(2.0481)	01/06/2025
600054.SH	12/12/2024	SDB3262441829	(14,500.00)	1.6101	(22,895.05)	(23,345.72)	0.0000	4.5800	(1,837.1670)	0.0000	2.9128	(11.9139)	0.0000	1	(9.0011)	01/06/2025
600054.SH	12/12/2024	SDB3262441829	(5,300.00)	1.6101	(8,386.14)	(8,533.26)	0.0000	4.5800	(1,837.1670)	0.0000	1.0669	(4.3547)	0.0000	1	(3.2878)	01/06/2025
600054.SH	12/12/2024	SDB3262441829	(2,100.00)	1.6101	(3,335.02)	(3,381.11)	0.0000	4.5800	(1,837.1670)	0.0000	0.4243	(1.7255)	0.0000	1	(1.3012)	01/06/2025
600054.SH	12/12/2024	SDB3262441829	(100.00)	1.6101	(158.10)	(161.00)	0.0000	4.5800	(1,837.1670)	0.0000	0.0201	(0.0822)	0.0000	1	(0.0621)	01/06/2025
600054.SH	12/12/2024	SDB3262441829	(700.00)	1.6101	(1,116.43)	(1,127.04)	0.0000	4.5800	(1,837.1670)	0.0000	0.1420	(0.5752)	0.0000	1	(0.4331)	01/06/2025
600054.SH	12/12/2024	SDB3262441829	(9,400.00)	1.6101	(15,003.84)	(15,134.47)	0.0000	4.5800	(1,837.1670)	0.0000	1.9088	(7.7235)	0.0000	1	(5.8147)	01/06/2025
600054.SH	12/12/2024	SDB3262441829	(1,100.00)	1.6101	(1,755.77)	(1,771.06)	0.0000	4.5800	(1,837.1670)	0.0000	0.2234	(0.9038)	0.0000	1	(0.6804)	01/06/2025
600054.SH	12/12/2024	SDB3262441829	(5,700.00)	1.6101	(9,098.07)	(9,177.28)	0.0000	4.5800	(1,837.1670)	0.0000	1.1575	(4.6834)	0.0000	1	(3.5259)	01/06/2025
600054.SH	12/12/2024	SDB3262441829	(300.00)	1.6101	(478.85)	(483.01)	0.0000	4.5800	(1,837.1670)	0.0000	0.0609	(0.2465)	0.0000	1	(0.1856)	01/06/2025
600054.SH	12/12/2024	SDB3262441829	(600.00)	1.6101	(957.69)	(966.03)	0.0000	4.5800	(1,837.1670)	0.0000	0.1218	(0.4930)	0.0000	1	(0.3711)	01/06/2025
600054.SH	12/12/2024	SDB3262441829	(3,800.00)	1.6101	(6,065.38)	(6,118.19)	0.0000	4.5800	(1,837.1670)	0.0000	0.7717	(3.1223)	0.0000	1	(2.3506)	01/06/2025
600054.SH	12/12/2024	SDB3262441829	(14,500.00)	1.6101	(23,144.22)	(23,345.72)	0.0000	4.5800	(1,837.1670)	0.0000	2.9445	(11.9139)	0.0000	1	(8.9694)	01/06/2025
600054.SH	12/12/2024	SDB3262441829	(8,600.00)	1.6101	(13,726.92)	(13,846.43)	0.0000	4.5800	(1,837.1670)	0.0000	1.7464	(7.0662)	0.0000	1	(5.3198)	01/06/2025
600054.SH	12/12/2024	SDB3262441829	(12,700.00)	1.6101	(20,271.14)	(20,447.64)	0.0000	4.5800	(1,837.1670)	0.0000	2.5789	(10.4349)	0.0000	1	(7.8560)	01/06/2025
600054.SH	12/12/2024	SDB3262441829	(3,800.00)	1.6101	(6,065.38)	(6,118.19)	0.0000	4.5800	(1,837.1670)	0.0000	0.7717	(3.1223)	0.0000	1	(2.3506)	01/06/2025
600054.SH	12/11/2024	SDB3262441829	(3,300.00)	1.6246	(5,214.22)	(5,361.20)	0.0000	4.5800	(1,874.8554)	0.0000	0.6634	(2.7921)	0.0000	1	(2.1287)	01/06/2025
600054.SH	12/11/2024	SDB3262441829	(14,500.00)	1.6246	(22,895.05)	(23,556.79)	0.0000	4.5800	(1,874.8554)	0.0000	2.9128	(12.2682)	0.0000	1	(9.3555)	01/06/2025
600054.SH	12/11/2024	SDB3262441829	(5,300.00)	1.6246	(8,386.14)	(8,610.41)	0.0000	4.5800	(1,874.8554)	0.0000	1.0669	(4.4842)	0.0000	1	(3.4173)	01/06/2025
600054.SH	12/11/2024	SDB3262441829	(2,100.00)	1.6246	(3,335.02)	(3,411.67)	0.0000	4.5800	(1,874.8554)	0.0000	0.4243	(1.7768)	0.0000	1	(1.3525)	01/06/2025
600054.SH	12/11/2024	SDB3262441829	(100.00)	1.6246	(158.10)	(162.46)	0.0000	4.5800	(1,874.8554)	0.0000	0.0201	(0.0846)	0.0000	1	(0.0645)	01/06/2025
600054.SH	12/11/2024	SDB3262441829	(700.00)	1.6246	(1,116.43)	(1,137.22)	0.0000	4.5800	(1,874.8554)	0.0000	0.1420	(0.5923)	0.0000	1	(0.4502)	01/06/2025
600054.SH	12/11/2024	SDB3262441829	(9,400.00)	1.6246	(15,003.84)	(15,271.30)	0.0000	4.5800	(1,874.8554)	0.0000	1.9088	(7.9532)	0.0000	1	(6.0444)	01/06/2025
600054.SH	12/11/2024	SDB3262441829	(1,100.00)	1.6246	(1,755.77)	(1,787.07)	0.0000	4.5800	(1,874.8554)	0.0000	0.2234	(0.9307)	0.0000	1	(0.7073)	01/06/2025
600054.SH	12/11/2024	SDB3262441829	(5,700.00)	1.6246	(9,098.07)	(9,260.25)	0.0000	4.5800	(1,874.8554)	0.0000	1.1575	(4.8227)	0.0000	1	(3.6652)	01/06/2025
600054.SH	12/11/2024	SDB3262441829	(300.00)	1.6246	(478.85)	(487.38)	0.0000	4.5800	(1,874.8554)	0.0000	0.0609	(0.2538)	0.0000	1	(0.1929)	01/06/2025
600054.SH	12/11/2024	SDB3262441829	(600.00)	1.6246	(957.69)	(974.76)	0.0000	4.5800	(1,874.8554)	0.0000	0.1218	(0.5077)	0.0000	1	(0.3858)	01/06/2025
600054.SH	12/11/2024	SDB3262441829	(3,800.00)	1.6246	(6,065.38)	(6,173.50)	0.0000	4.5800	(1,874.8554)	0.0000	0.7717	(3.2151)	0.0000	1	(2.4435)	01/06/2025
600054.SH	12/11/2024	SDB3262441829	(14,500.00)	1.6246	(23,144.22)	(23,556.79)	0.0000	4.5800	(1,874.8554)	0.0000	2.9445	(12.2682)	0.0000	1	(9.3238)	01/06/2025
600054.SH	12/11/2024	SDB3262441829	(8,600.00)	1.6246	(13,726.92)	(13,971.61)	0.0000	4.5800	(1,874.8554)	0.0000	1.7464	(7.2763)	0.0000	1	(5.5300)	01/06/2025
600054.SH	12/11/2024	SDB3262441829	(12,700.00)	1.6246	(20,271.14)	(20,632.50)	0.0000	4.5800	(1,874.8554)	0.0000	2.5789	(10.7453)	0.0000	1	(8.1663)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
HUANGSHAN TOURISM DEVELOPMENT CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600054.SH	12/11/2024	SDB3262441829	(3,800.00)	1.6246	(6,065.38)	(6,173.50)	0.0000	4.5800	(1,874.8554)	0.0000	0.7717	(3.2151)	0.0000	1	(2.4435)	01/06/2025
600054.SH	12/10/2024	SDB3262441829	(3,300.00)	1.5902	(5,214.22)	(5,247.82)	0.0000	4.5800	(1,874.8554)	0.0000	0.6634	(2.7330)	0.0000	1	(2.0697)	01/06/2025
600054.SH	12/10/2024	SDB3262441829	(14,500.00)	1.5902	(22,895.05)	(23,058.58)	0.0000	4.5800	(1,874.8554)	0.0000	2.9128	(12.0088)	0.0000	1	(9.0960)	01/06/2025
600054.SH	12/10/2024	SDB3262441829	(5,300.00)	1.5902	(8,386.14)	(8,428.31)	0.0000	4.5800	(1,874.8554)	0.0000	1.0669	(4.3894)	0.0000	1	(3.3225)	01/06/2025
600054.SH	12/10/2024	SDB3262441829	(2,100.00)	1.5902	(3,335.02)	(3,339.52)	0.0000	4.5800	(1,874.8554)	0.0000	0.4243	(1.7392)	0.0000	1	(1.3149)	01/06/2025
600054.SH	12/10/2024	SDB3262441829	(100.00)	1.5902	(158.10)	(159.02)	0.0000	4.5800	(1,874.8554)	0.0000	0.0201	(0.0828)	0.0000	1	(0.0627)	01/06/2025
600054.SH	12/10/2024	SDB3262441829	(700.00)	1.5902	(1,116.43)	(1,113.17)	0.0000	4.5800	(1,874.8554)	0.0000	0.1420	(0.5797)	0.0000	1	(0.4377)	01/06/2025
600054.SH	12/10/2024	SDB3262441829	(9,400.00)	1.5902	(15,003.84)	(14,948.32)	0.0000	4.5800	(1,874.8554)	0.0000	1.9088	(7.7850)	0.0000	1	(5.8762)	01/06/2025
600054.SH	12/10/2024	SDB3262441829	(1,100.00)	1.5902	(1,755.77)	(1,749.27)	0.0000	4.5800	(1,874.8554)	0.0000	0.2234	(0.9110)	0.0000	1	(0.6876)	01/06/2025
600054.SH	12/10/2024	SDB3262441829	(5,700.00)	1.5902	(9,098.07)	(9,064.41)	0.0000	4.5800	(1,874.8554)	0.0000	1.1575	(4.7207)	0.0000	1	(3.5632)	01/06/2025
600054.SH	12/10/2024	SDB3262441829	(300.00)	1.5902	(478.85)	(477.07)	0.0000	4.5800	(1,874.8554)	0.0000	0.0609	(0.2485)	0.0000	1	(0.1875)	01/06/2025
600054.SH	12/10/2024	SDB3262441829	(600.00)	1.5902	(957.69)	(954.15)	0.0000	4.5800	(1,874.8554)	0.0000	0.1218	(0.4969)	0.0000	1	(0.3751)	01/06/2025
600054.SH	12/10/2024	SDB3262441829	(3,800.00)	1.5902	(6,065.38)	(6,042.94)	0.0000	4.5800	(1,874.8554)	0.0000	0.7717	(3.1471)	0.0000	1	(2.3755)	01/06/2025
600054.SH	12/10/2024	SDB3262441829	(14,500.00)	1.5902	(23,144.22)	(23,058.58)	0.0000	4.5800	(1,874.8554)	0.0000	2.9445	(12.0088)	0.0000	1	(9.0643)	01/06/2025
600054.SH	12/10/2024	SDB3262441829	(8,600.00)	1.5902	(13,726.92)	(13,676.12)	0.0000	4.5800	(1,874.8554)	0.0000	1.7464	(7.1224)	0.0000	1	(5.3761)	01/06/2025
600054.SH	12/10/2024	SDB3262441829	(12,700.00)	1.5902	(20,271.14)	(20,196.14)	0.0000	4.5800	(1,874.8554)	0.0000	2.5789	(10.5180)	0.0000	1	(7.9391)	01/06/2025
600054.SH	12/10/2024	SDB3262441829	(3,800.00)	1.5902	(6,065.38)	(6,042.94)	0.0000	4.5800	(1,874.8554)	0.0000	0.7717	(3.1471)	0.0000	1	(2.3755)	01/06/2025
600054.SH	12/09/2024	SDB3262441829	(5,300.00)	1.5690	(8,386.14)	(8,315.58)	0.0000	4.5800	(1,842.4308)	0.0000	1.0669	(4.2558)	0.0000	1	(3.1889)	01/06/2025
600054.SH	12/09/2024	SDB3262441829	(2,100.00)	1.5690	(3,335.02)	(3,294.85)	0.0000	4.5800	(1,842.4308)	0.0000	0.4243	(1.6863)	0.0000	1	(1.2620)	01/06/2025
600054.SH	12/09/2024	SDB3262441829	(100.00)	1.5690	(158.10)	(156.90)	0.0000	4.5800	(1,842.4308)	0.0000	0.0201	(0.0803)	0.0000	1	(0.0602)	01/06/2025
600054.SH	12/09/2024	SDB3262441829	(700.00)	1.5690	(1,116.43)	(1,098.28)	0.0000	4.5800	(1,842.4308)	0.0000	0.1420	(0.5621)	0.0000	1	(0.4201)	01/06/2025
600054.SH	12/09/2024	SDB3262441829	(9,400.00)	1.5690	(15,003.84)	(14,748.38)	0.0000	4.5800	(1,842.4308)	0.0000	1.9088	(7.5480)	0.0000	1	(5.6392)	01/06/2025
600054.SH	12/09/2024	SDB3262441829	(1,100.00)	1.5690	(1,755.77)	(1,725.87)	0.0000	4.5800	(1,842.4308)	0.0000	0.2234	(0.8833)	0.0000	1	(0.6599)	01/06/2025
600054.SH	12/09/2024	SDB3262441829	(5,700.00)	1.5690	(9,098.07)	(8,943.17)	0.0000	4.5800	(1,842.4308)	0.0000	1.1575	(4.5770)	0.0000	1	(3.4195)	01/06/2025
600054.SH	12/09/2024	SDB3262441829	(300.00)	1.5690	(478.85)	(470.69)	0.0000	4.5800	(1,842.4308)	0.0000	0.0609	(0.2409)	0.0000	1	(0.1800)	01/06/2025
600054.SH	12/09/2024	SDB3262441829	(600.00)	1.5690	(957.69)	(941.39)	0.0000	4.5800	(1,842.4308)	0.0000	0.1218	(0.4818)	0.0000	1	(0.3599)	01/06/2025
600054.SH	12/09/2024	SDB3262441829	(3,800.00)	1.5690	(6,065.38)	(5,962.11)	0.0000	4.5800	(1,842.4308)	0.0000	0.7717	(3.0513)	0.0000	1	(2.2797)	01/06/2025
600054.SH	12/09/2024	SDB3262441829	(14,500.00)	1.5690	(23,144.22)	(22,750.17)	0.0000	4.5800	(1,842.4308)	0.0000	2.9445	(11.6432)	0.0000	1	(8.6988)	01/06/2025
600054.SH	12/09/2024	SDB3262441829	(8,600.00)	1.5690	(13,726.92)	(13,493.20)	0.0000	4.5800	(1,842.4308)	0.0000	1.7464	(6.9056)	0.0000	1	(5.1593)	01/06/2025
600054.SH	12/09/2024	SDB3262441829	(12,700.00)	1.5690	(20,271.14)	(19,926.01)	0.0000	4.5800	(1,842.4308)	0.0000	2.5789	(10.1979)	0.0000	1	(7.6189)	01/06/2025
600054.SH	12/09/2024	SDB3262441829	(3,800.00)	1.5690	(6,065.38)	(5,962.11)	0.0000	4.5800	(1,842.4308)	0.0000	0.7717	(3.0513)	0.0000	1	(2.2797)	01/06/2025
600054.SH	12/06/2024	SDB3262441829	(100.00)	1.5864	(158.10)	(158.64)	0.0000	4.5800	(1,793.2300)	0.0000	0.0603	(0.2371)	0.0000	3	(0.1767)	01/06/2025
600054.SH	12/06/2024	SDB3262441829	(700.00)	1.5864	(1,116.43)	(1,110.49)	0.0000	4.5800	(1,793.2300)	0.0000	0.4261	(1.6595)	0.0000	3	(1.2334)	01/06/2025
600054.SH	12/06/2024	SDB3262441829	(9,400.00)	1.5864	(15,003.84)	(14,912.25)	0.0000	4.5800	(1,793.2300)	0.0000	5.7265	(22.2843)	0.0000	3	(16.5578)	01/06/2025
600054.SH	12/06/2024	SDB3262441829	(1,100.00)	1.5864	(1,755.77)	(1,745.05)	0.0000	4.5800	(1,793.2300)	0.0000	0.6701	(2.6077)	0.0000	3	(1.9376)	01/06/2025
600054.SH	12/06/2024	SDB3262441829	(5,700.00)	1.5864	(9,098.07)	(9,042.54)	0.0000	4.5800	(1,793.2300)	0.0000	3.4724	(13.5128)	0.0000	3	(10.0404)	01/06/2025
600054.SH	12/06/2024	SDB3262441829	(300.00)	1.5864	(478.85)	(475.92)	0.0000	4.5800	(1,793.2300)	0.0000	0.1828	(0.7112)	0.0000	3	(0.5284)	01/06/2025
600054.SH	12/06/2024	SDB3262441829	(600.00)	1.5864	(957.69)	(951.85)	0.0000	4.5800	(1,793.2300)	0.0000	0.3655	(1.4224)	0.0000	3	(1.0569)	01/06/2025
600054.SH	12/06/2024	SDB3262441829	(3,800.00)	1.5864	(6,065.38)	(6,028.36)	0.0000	4.5800	(1,793.2300)	0.0000	2.3150	(9.0085)	0.0000	3	(6.6936)	01/06/2025
600054.SH	12/06/2024	SDB3262441829	(14,500.00)	1.5864	(23,144.22)	(23,002.94)	0.0000	4.5800	(1,793.2300)	0.0000	8.8334	(34.3746)	0.0000	3	(25.5413)	01/06/2025
600054.SH	12/06/2024	SDB3262441829	(8,600.00)	1.5864	(13,726.92)	(13,643.13)	0.0000	4.5800	(1,793.2300)	0.0000	5.2391	(20.3877)	0.0000	3	(15.1486)	01/06/2025
600054.SH	12/06/2024	SDB3262441829	(12,700.00)	1.5864	(20,271.14)	(20,147.41)	0.0000	4.5800	(1,793.2300)	0.0000	7.7368	(30.1074)	0.0000	3	(22.3706)	01/06/2025
600054.SH	12/06/2024	SDB3262441829	(3,800.00)	1.5864	(6,065.38)	(6,028.36)	0.0000	4.5800	(1,793.2300)	0.0000	2.3150	(9.0085)	0.0000	3	(6.6936)	01/06/2025
600054.SH	12/05/2024	SDB3262441829	(100.00)	1.6030	(158.10)	(160.30)	0.0000	4.5800	(1,914.1741)	0.0000	0.0201	(0.0852)	0.0000	1	(0.0651)	01/06/2025
600054.SH	12/05/2024	SDB3262441829	(700.00)	1.6030	(1,116.43)	(1,122.07)	0.0000	4.5800	(1,914.1741)	0.0000	0.1420	(0.5966)	0.0000	1	(0.4546)	01/06/2025
600054.SH	12/05/2024	SDB3262441829	(9,400.00)	1.6030	(15,003.84)	(15,067.76)	0.0000	4.5800	(1,914.1741)	0.0000	1.9088	(8.0118)	0.0000	1	(6.1029)	01/06/2025
600054.SH	12/05/2024	SDB3262441829	(1,100.00)	1.6030	(1,755.77)	(1,763.25)	0.0000	4.5800	(1,914.1741)	0.0000	0.2234	(0.9375)	0.0000	1	(0.7142)	01/06/2025
600054.SH	12/05/2024	SDB3262441829	(5,700.00)	1.6030	(9,098.07)	(9,136.83)	0.0000	4.5800	(1,914.1741)	0.0000	1.1575	(4.8582)	0.0000	1	(3.7007)	01/06/2025
600054.SH	12/05/2024	SDB3262441829	(300.00)	1.6030	(478.85)	(480.89)	0.0000	4.5800	(1,914.1741)	0.0000	0.0609	(0.2557)	0.0000	1	(0.1948)	01/06/2025
600054.SH	12/05/2024	SDB3262441829	(600.00)	1.6030	(957.69)	(961.77)	0.0000	4.5800	(1,914.1741)	0.0000	0.1218	(0.5114)	0.0000	1	(0.3895)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
HUANGSHAN TOURISM DEVELOPMENT CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600054.SH	12/05/2024	SDB3262441829	(3,800.00)	1.6030	(6,065.38)	(6,091.22)	0.0000	4.5800	(1,914.1741)	0.0000	0.7717	(3.2388)	0.0000	1	(2.4671)	01/06/2025
600054.SH	12/05/2024	SDB3262441829	(25,600.00)	1.6030	(40,861.52)	(41,035.60)	0.0000	4.5800	(1,914.1741)	0.0000	5.1985	(21.8192)	0.0000	1	(16.6208)	01/06/2025
600054.SH	12/05/2024	SDB3262441829	(8,600.00)	1.6030	(13,726.92)	(13,785.40)	0.0000	4.5800	(1,914.1741)	0.0000	1.7464	(7.3299)	0.0000	1	(5.5835)	01/06/2025
600054.SH	12/05/2024	SDB3262441829	(12,700.00)	1.6030	(20,271.14)	(20,357.50)	0.0000	4.5800	(1,914.1741)	0.0000	2.5789	(10.8244)	0.0000	1	(8.2455)	01/06/2025
600054.SH	12/05/2024	SDB3262441829	(3,800.00)	1.6030	(6,065.38)	(6,091.22)	0.0000	4.5800	(1,914.1741)	0.0000	0.7717	(3.2388)	0.0000	1	(2.4671)	01/06/2025
600054.SH	12/05/2024	SDB3262441829	(11,500.00)	1.6030	(18,355.76)	(18,433.96)	0.0000	4.5800	(1,914.1741)	0.0000	2.3353	(9.8016)	0.0000	1	(7.4664)	01/06/2025
600054.SH	12/05/2024	SDB3262441829	(5,700.00)	1.6030	(9,098.07)	(9,136.83)	0.0000	4.5800	(1,914.1741)	0.0000	1.1575	(4.8582)	0.0000	1	(3.7007)	01/06/2025
600054.SH	12/04/2024	SDB3262441829	(9,400.00)	1.5962	(15,003.84)	(15,003.84)	0.0000	4.5800	(1,911.1486)	0.0000	1.9088	(7.9652)	0.0000	1	(6.0563)	01/06/2025
600054.SH	12/04/2024	SDB3262441829	(1,100.00)	1.5962	(1,755.77)	(1,755.77)	0.0000	4.5800	(1,911.1486)	0.0000	0.2234	(0.9321)	0.0000	1	(0.7087)	01/06/2025
600054.SH	12/04/2024	SDB3262441829	(5,700.00)	1.5962	(9,098.07)	(9,098.07)	0.0000	4.5800	(1,911.1486)	0.0000	1.1575	(4.8299)	0.0000	1	(3.6725)	01/06/2025
600054.SH	12/04/2024	SDB3262441829	(300.00)	1.5962	(478.85)	(478.85)	0.0000	4.5800	(1,911.1486)	0.0000	0.0609	(0.2542)	0.0000	1	(0.1933)	01/06/2025
600054.SH	12/04/2024	SDB3262441829	(600.00)	1.5962	(957.69)	(957.69)	0.0000	4.5800	(1,911.1486)	0.0000	0.1218	(0.5084)	0.0000	1	(0.3866)	01/06/2025
600054.SH	12/04/2024	SDB3262441829	(3,800.00)	1.5962	(6,065.38)	(6,065.38)	0.0000	4.5800	(1,911.1486)	0.0000	0.7717	(3.2200)	0.0000	1	(2.4483)	01/06/2025
600054.SH	12/04/2024	SDB3262441829	(25,600.00)	1.5962	(40,861.52)	(40,861.52)	0.0000	4.5800	(1,911.1486)	0.0000	5.1985	(21.6923)	0.0000	1	(16.4938)	01/06/2025
600054.SH	12/04/2024	SDB3262441829	(8,600.00)	1.5962	(13,726.92)	(13,726.92)	0.0000	4.5800	(1,911.1486)	0.0000	1.7464	(7.2873)	0.0000	1	(5.5409)	01/06/2025
600054.SH	12/04/2024	SDB3262441829	(12,700.00)	1.5962	(20,271.14)	(20,271.14)	0.0000	4.5800	(1,911.1486)	0.0000	2.5789	(10.7614)	0.0000	1	(8.1825)	01/06/2025
600054.SH	12/04/2024	SDB3262441829	(3,800.00)	1.5962	(6,065.38)	(6,065.38)	0.0000	4.5800	(1,911.1486)	0.0000	0.7717	(3.2200)	0.0000	1	(2.4483)	01/06/2025
600054.SH	12/04/2024	SDB3262441829	(11,500.00)	1.5962	(18,355.76)	(18,355.76)	0.0000	4.5800	(1,911.1486)	0.0000	2.3353	(9.7446)	0.0000	1	(7.4093)	01/06/2025
600054.SH	12/04/2024	SDB3262441829	(5,700.00)	1.5962	(9,098.07)	(9,098.07)	0.0000	4.5800	(1,911.1486)	0.0000	1.1575	(4.8299)	0.0000	1	(3.6725)	01/06/2025
TOTAL HUANGSHAN TOURISM DEVELOPMENT CO., LTD CMN CLASS A SERIES NORTHBOUND											943.7591	(3,772.9697)	0.0000		(2,829.2106)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
HUANLEJIA FOOD GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND																
300997.ZK	12/18/2024	SDB3264255576	(200.00)	2.4589	(491.77)	(491.77)	0.0000	4.5800	(2,250.0000)	0.0000	0.0626	(0.3074)	0.0000	1	(0.2448)	01/06/2025
300997.ZK	12/17/2024	SDB3263426721	(2,500.00)	2.5805	(6,360.43)	(6,451.15)	0.0000	4.5800	(2,250.0000)	0.0000	0.8092	(4.0320)	0.0000	1	(3.2228)	01/06/2025
300997.ZK	12/16/2024	SDB3263426721	(2,500.00)	2.4033	(6,360.43)	(6,008.28)	0.0000	4.5800	(2,250.0000)	0.0000	0.8092	(3.7552)	0.0000	1	(2.9460)	01/06/2025
300997.ZK	12/13/2024	SDB3263426721	(2,500.00)	2.4145	(6,360.43)	(6,036.24)	0.0000	4.5800	(2,250.0000)	0.0000	2.4276	(11.3179)	0.0000	3	(8.8904)	01/06/2025
300997.ZK	12/12/2024	SDB3263426721	(2,500.00)	2.3273	(6,360.43)	(5,818.26)	0.0000	4.5800	(2,250.0000)	0.0000	0.8092	(3.6364)	0.0000	1	(2.8272)	01/06/2025
300997.ZK	12/11/2024	SDB3263426721	(2,500.00)	2.3378	(6,360.43)	(5,844.45)	0.0000	4.5800	(2,250.0000)	0.0000	0.8092	(3.6528)	0.0000	1	(2.8436)	01/06/2025
300997.ZK	12/10/2024	SDB3263426721	(2,500.00)	2.3696	(6,360.43)	(5,923.91)	0.0000	4.5800	(2,250.0000)	0.0000	0.8092	(3.7024)	0.0000	1	(2.8933)	01/06/2025
300997.ZK	12/09/2024	SDB3263426721	(2,500.00)	2.4242	(6,360.43)	(6,060.40)	0.0000	4.5800	(2,250.0000)	0.0000	0.8092	(3.7877)	0.0000	1	(2.9786)	01/06/2025
300997.ZK	12/06/2024	SDB3263426721	(2,500.00)	2.5906	(6,360.43)	(6,476.47)	0.0000	4.5800	(2,250.0000)	0.0000	2.4276	(12.1434)	0.0000	3	(9.7158)	01/06/2025
300997.ZK	12/05/2024	SDB3263426721	(2,500.00)	3.0316	(6,360.43)	(7,579.03)	0.0000	4.5800	(2,250.0000)	0.0000	0.8092	(4.7369)	0.0000	1	(3.9277)	01/06/2025
300997.ZK	12/04/2024	SDB3263426721	(2,500.00)	2.4724	(6,360.43)	(6,181.08)	0.0000	4.5800	(2,250.0000)	0.0000	0.8092	(3.8632)	0.0000	1	(3.0540)	01/06/2025
TOTAL HUANLEJIA FOOD GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND											11.3912	(54.9353)	0.0000		(43.5441)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
HUAXIA EYE HOSPITAL GROUP CO LTD CMN CLASS A SERIES NORTHBOUND																
301267.ZK	01/03/2025	SDB3262681170	(600.00)	2.7074	(1,778.57)	(1,624.46)	0.0000	4.3300	(1,795.3125)	0.0000	0.6418	(2.4303)	0.0000	3	(1.7886)	01/06/2025
301267.ZK	01/03/2025	SDB3262681170	(100.00)	2.7074	(296.43)	(270.74)	0.0000	4.3300	(1,795.3125)	0.0000	0.1070	(0.4051)	0.0000	3	(0.2981)	01/06/2025
301267.ZK	01/03/2025	SDB3262681170	(500.00)	2.7074	(1,482.14)	(1,353.72)	0.0000	4.3300	(1,795.3125)	0.0000	0.5348	(2.0253)	0.0000	3	(1.4905)	01/06/2025
301267.ZK	01/03/2025	SDB3262681170	(400.00)	2.7074	(1,185.71)	(1,082.97)	0.0000	4.3300	(1,795.3125)	0.0000	0.4278	(1.6202)	0.0000	3	(1.1924)	01/06/2025
301267.ZK	01/03/2025	SDB3262681170	(1,200.00)	2.7074	(3,557.14)	(3,248.92)	0.0000	4.3300	(1,795.3125)	0.0000	1.2835	(4.8607)	0.0000	3	(3.5772)	01/06/2025
301267.ZK	01/03/2025	SDB3262681170	(2,000.00)	2.7074	(5,928.57)	(5,414.87)	0.0000	4.3300	(1,795.3125)	0.0000	2.1392	(8.1012)	0.0000	3	(5.9619)	01/06/2025
301267.ZK	01/02/2025	SDB3262681170	(600.00)	2.7631	(1,778.57)	(1,657.85)	0.0000	4.3300	(1,795.3125)	0.0000	0.2139	(0.8268)	0.0000	1	(0.6128)	01/06/2025
301267.ZK	01/02/2025	SDB3262681170	(100.00)	2.7631	(296.43)	(276.31)	0.0000	4.3300	(1,795.3125)	0.0000	0.0357	(0.1378)	0.0000	1	(0.1021)	01/06/2025
301267.ZK	01/02/2025	SDB3262681170	(500.00)	2.7631	(1,482.14)	(1,381.54)	0.0000	4.3300	(1,795.3125)	0.0000	0.1783	(0.6890)	0.0000	1	(0.5107)	01/06/2025
301267.ZK	01/02/2025	SDB3262681170	(400.00)	2.7631	(1,185.71)	(1,105.23)	0.0000	4.3300	(1,795.3125)	0.0000	0.1426	(0.5512)	0.0000	1	(0.4086)	01/06/2025
301267.ZK	01/02/2025	SDB3262681170	(1,200.00)	2.7631	(3,557.14)	(3,315.69)	0.0000	4.3300	(1,795.3125)	0.0000	0.4278	(1.6535)	0.0000	1	(1.2257)	01/06/2025
301267.ZK	01/02/2025	SDB3262681170	(2,000.00)	2.7631	(5,928.57)	(5,526.16)	0.0000	4.3300	(1,795.3125)	0.0000	0.7131	(2.7559)	0.0000	1	(2.0428)	01/06/2025
301267.ZK	12/31/2024	SDB3262681170	(600.00)	2.7984	(1,778.57)	(1,679.07)	0.0000	4.3300	(1,795.3125)	0.0000	0.4278	(1.6747)	0.0000	2	(1.2469)	01/06/2025
301267.ZK	12/31/2024	SDB3262681170	(100.00)	2.7984	(296.43)	(279.84)	0.0000	4.3300	(1,795.3125)	0.0000	0.0713	(0.2791)	0.0000	2	(0.2078)	01/06/2025
301267.ZK	12/31/2024	SDB3262681170	(500.00)	2.7984	(1,482.14)	(1,399.22)	0.0000	4.3300	(1,795.3125)	0.0000	0.3565	(1.3956)	0.0000	2	(1.0390)	01/06/2025
301267.ZK	12/31/2024	SDB3262681170	(400.00)	2.7984	(1,185.71)	(1,119.38)	0.0000	4.3300	(1,795.3125)	0.0000	0.2852	(1.1165)	0.0000	2	(0.8312)	01/06/2025
301267.ZK	12/31/2024	SDB3262681170	(1,200.00)	2.7984	(3,557.14)	(3,358.14)	0.0000	4.3300	(1,795.3125)	0.0000	0.8557	(3.3494)	0.0000	2	(2.4937)	01/06/2025
301267.ZK	12/31/2024	SDB3262681170	(2,000.00)	2.7984	(5,928.57)	(5,596.89)	0.0000	4.3300	(1,795.3125)	0.0000	1.4261	(5.5823)	0.0000	2	(4.1562)	01/06/2025
301267.ZK	12/30/2024	SDB3262681170	(2,000.00)	2.7624	(5,928.57)	(5,524.72)	0.0000	4.3300	(1,796.3709)	0.0000	0.7131	(2.7568)	0.0000	1	(2.0437)	01/06/2025
301267.ZK	12/30/2024	SDB3262681170	(100.00)	2.7624	(296.43)	(276.24)	0.0000	4.3300	(1,796.3709)	0.0000	0.0357	(0.1378)	0.0000	1	(0.1022)	01/06/2025
301267.ZK	12/30/2024	SDB3262681170	(500.00)	2.7624	(1,482.14)	(1,381.18)	0.0000	4.3300	(1,796.3709)	0.0000	0.1783	(0.6892)	0.0000	1	(0.5109)	01/06/2025
301267.ZK	12/30/2024	SDB3262681170	(400.00)	2.7624	(1,185.71)	(1,104.94)	0.0000	4.3300	(1,796.3709)	0.0000	0.1426	(0.5514)	0.0000	1	(0.4087)	01/06/2025
301267.ZK	12/30/2024	SDB3262681170	(1,200.00)	2.7624	(3,557.14)	(3,314.83)	0.0000	4.3300	(1,796.3709)	0.0000	0.4278	(1.6541)	0.0000	1	(1.2262)	01/06/2025
301267.ZK	12/30/2024	SDB3262681170	(2,000.00)	2.7624	(5,928.57)	(5,524.72)	0.0000	4.3300	(1,796.3709)	0.0000	0.7131	(2.7568)	0.0000	1	(2.0437)	01/06/2025
301267.ZK	12/27/2024	SDB3262681170	(2,000.00)	2.8722	(5,928.57)	(5,744.39)	0.0000	4.3300	(1,796.3709)	0.0000	2.1392	(8.5992)	0.0000	3	(6.4600)	01/06/2025
301267.ZK	12/27/2024	SDB3262681170	(100.00)	2.8722	(296.43)	(287.22)	0.0000	4.3300	(1,796.3709)	0.0000	0.1070	(0.4300)	0.0000	3	(0.3230)	01/06/2025
301267.ZK	12/27/2024	SDB3262681170	(500.00)	2.8722	(1,482.14)	(1,436.10)	0.0000	4.3300	(1,796.3709)	0.0000	0.5348	(2.1498)	0.0000	3	(1.6150)	01/06/2025
301267.ZK	12/27/2024	SDB3262681170	(400.00)	2.8722	(1,185.71)	(1,148.88)	0.0000	4.3300	(1,796.3709)	0.0000	0.4278	(1.7198)	0.0000	3	(1.2920)	01/06/2025
301267.ZK	12/27/2024	SDB3262681170	(1,200.00)	2.8722	(3,557.14)	(3,446.63)	0.0000	4.3300	(1,796.3709)	0.0000	1.2835	(5.1595)	0.0000	3	(3.8760)	01/06/2025
301267.ZK	12/27/2024	SDB3262681170	(2,000.00)	2.8722	(5,928.57)	(5,744.39)	0.0000	4.3300	(1,796.3709)	0.0000	2.1392	(8.5992)	0.0000	3	(6.4600)	01/06/2025
301267.ZK	12/26/2024	SDB3262681170	(2,000.00)	2.8589	(5,928.57)	(5,717.80)	0.0000	4.3300	(1,796.3709)	0.0000	0.7131	(2.8531)	0.0000	1	(2.1401)	01/06/2025
301267.ZK	12/26/2024	SDB3262681170	(100.00)	2.8589	(296.43)	(285.89)	0.0000	4.3300	(1,796.3709)	0.0000	0.0357	(0.1427)	0.0000	1	(0.1070)	01/06/2025
301267.ZK	12/26/2024	SDB3262681170	(500.00)	2.8589	(1,482.14)	(1,429.45)	0.0000	4.3300	(1,796.3709)	0.0000	0.1783	(0.7133)	0.0000	1	(0.5350)	01/06/2025
301267.ZK	12/26/2024	SDB3262681170	(400.00)	2.8589	(1,185.71)	(1,143.56)	0.0000	4.3300	(1,796.3709)	0.0000	0.1426	(0.5706)	0.0000	1	(0.4280)	01/06/2025
301267.ZK	12/26/2024	SDB3262681170	(1,200.00)	2.8589	(3,557.14)	(3,430.68)	0.0000	4.3300	(1,796.3709)	0.0000	0.4278	(1.7119)	0.0000	1	(1.2840)	01/06/2025
301267.ZK	12/26/2024	SDB3262681170	(2,000.00)	2.8589	(5,928.57)	(5,717.80)	0.0000	4.3300	(1,796.3709)	0.0000	0.7131	(2.8531)	0.0000	1	(2.1401)	01/06/2025
301267.ZK	12/24/2024	SDB3262681170	(2,000.00)	2.8589	(5,928.57)	(5,717.80)	0.0000	4.3300	(1,796.3709)	0.0000	1.4261	(5.7063)	0.0000	2	(4.2801)	01/06/2025
301267.ZK	12/24/2024	SDB3262681170	(100.00)	2.8589	(296.43)	(285.89)	0.0000	4.3300	(1,796.3709)	0.0000	0.0713	(0.2853)	0.0000	2	(0.2140)	01/06/2025
301267.ZK	12/24/2024	SDB3262681170	(500.00)	2.8589	(1,482.14)	(1,429.45)	0.0000	4.3300	(1,796.3709)	0.0000	0.3565	(1.4266)	0.0000	2	(1.0700)	01/06/2025
301267.ZK	12/24/2024	SDB3262681170	(400.00)	2.8589	(1,185.71)	(1,143.56)	0.0000	4.3300	(1,796.3709)	0.0000	0.2852	(1.1413)	0.0000	2	(0.8560)	01/06/2025
301267.ZK	12/24/2024	SDB3262681170	(1,200.00)	2.8589	(3,557.14)	(3,430.68)	0.0000	4.3300	(1,796.3709)	0.0000	0.8557	(3.4238)	0.0000	2	(2.5681)	01/06/2025
301267.ZK	12/24/2024	SDB3262681170	(2,000.00)	2.8589	(5,928.57)	(5,717.80)	0.0000	4.3300	(1,796.3709)	0.0000	1.4261	(5.7063)	0.0000	2	(4.2801)	01/06/2025
301267.ZK	12/23/2024	SDB3262681170	(2,000.00)	2.8791	(5,928.57)	(5,758.26)	0.0000	4.3300	(1,796.3709)	0.0000	0.7131	(2.8733)	0.0000	1	(2.1602)	01/06/2025
301267.ZK	12/23/2024	SDB3262681170	(100.00)	2.8791	(296.43)	(287.91)	0.0000	4.3300	(1,796.3709)	0.0000	0.0357	(0.1437)	0.0000	1	(0.1080)	01/06/2025
301267.ZK	12/23/2024	SDB3262681170	(500.00)	2.8791	(1,482.14)	(1,439.56)	0.0000	4.3300	(1,796.3709)	0.0000	0.1783	(0.7183)	0.0000	1	(0.5401)	01/06/2025
301267.ZK	12/23/2024	SDB3262681170	(400.00)	2.8791	(1,185.71)	(1,151.65)	0.0000	4.3300	(1,796.3709)	0.0000	0.1426	(0.5747)	0.0000	1	(0.4320)	01/06/2025
301267.ZK	12/23/2024	SDB3262681170	(1,200.00)	2.8791	(3,557.14)	(3,454.95)	0.0000	4.3300	(1,796.3709)	0.0000	0.4278	(1.7240)	0.0000	1	(1.2961)	01/06/2025
301267.ZK	12/23/2024	SDB3262681170	(2,000.00)	2.8791	(5,928.57)	(5,758.26)	0.0000	4.3300	(1,796.3709)	0.0000	0.7131	(2.8733)	0.0000	1	(2.1602)	01/06/2025
301267.ZK	12/20/2024	SDB3262681170	(2,000.00)	2.8690	(5,928.57)	(5,737.91)	0.0000	4.3300	(1,796.3709)	0.0000	2.1392	(8.5895)	0.0000	3	(6.4503)	01/06/2025
301267.ZK	12/20/2024	SDB3262681170	(100.00)	2.8690	(296.43)	(286.90)	0.0000	4.3300	(1,796.3709)	0.0000	0.1070	(0.4295)	0.0000	3	(0.3225)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
HUAXIA EYE HOSPITAL GROUP CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
301267.ZK	12/20/2024	SDB3262681170	(500.00)	2.8690	(1,482.14)	(1,434.48)	0.0000	4.3300	(1,796.3709)	0.0000	0.5348	(2.1474)	0.0000	3	(1.6126)	01/06/2025
301267.ZK	12/20/2024	SDB3262681170	(400.00)	2.8690	(1,185.71)	(1,147.58)	0.0000	4.3300	(1,796.3709)	0.0000	0.4278	(1.7179)	0.0000	3	(1.2901)	01/06/2025
301267.ZK	12/20/2024	SDB3262681170	(1,200.00)	2.8690	(3,557.14)	(3,442.75)	0.0000	4.3300	(1,796.3709)	0.0000	1.2835	(5.1537)	0.0000	3	(3.8702)	01/06/2025
301267.ZK	12/20/2024	SDB3262681170	(2,000.00)	2.8690	(5,928.57)	(5,737.91)	0.0000	4.3300	(1,796.3709)	0.0000	2.1392	(8.5895)	0.0000	3	(6.4503)	01/06/2025
301267.ZK	12/19/2024	SDB3262681170	(2,000.00)	2.9380	(5,928.57)	(5,875.94)	0.0000	4.5800	(1,796.3709)	0.0000	0.7542	(2.9320)	0.0000	1	(2.1778)	01/06/2025
301267.ZK	12/19/2024	SDB3262681170	(100.00)	2.9380	(296.43)	(293.80)	0.0000	4.5800	(1,796.3709)	0.0000	0.0377	(0.1466)	0.0000	1	(0.1089)	01/06/2025
301267.ZK	12/19/2024	SDB3262681170	(500.00)	2.9380	(1,482.14)	(1,468.98)	0.0000	4.5800	(1,796.3709)	0.0000	0.1886	(0.7330)	0.0000	1	(0.5444)	01/06/2025
301267.ZK	12/19/2024	SDB3262681170	(400.00)	2.9380	(1,185.71)	(1,175.19)	0.0000	4.5800	(1,796.3709)	0.0000	0.1508	(0.5864)	0.0000	1	(0.4356)	01/06/2025
301267.ZK	12/19/2024	SDB3262681170	(1,200.00)	2.9380	(3,557.14)	(3,525.56)	0.0000	4.5800	(1,796.3709)	0.0000	0.4525	(1.7592)	0.0000	1	(1.3067)	01/06/2025
301267.ZK	12/19/2024	SDB3262681170	(2,000.00)	2.9380	(5,928.57)	(5,875.94)	0.0000	4.5800	(1,796.3709)	0.0000	0.7542	(2.9320)	0.0000	1	(2.1778)	01/06/2025
301267.ZK	12/18/2024	SDB3262681170	(2,000.00)	2.9759	(5,928.57)	(5,951.72)	0.0000	4.5800	(1,796.3709)	0.0000	0.7542	(2.9699)	0.0000	1	(2.2156)	01/06/2025
301267.ZK	12/18/2024	SDB3262681170	(100.00)	2.9759	(296.43)	(297.59)	0.0000	4.5800	(1,796.3709)	0.0000	0.0377	(0.1485)	0.0000	1	(0.1108)	01/06/2025
301267.ZK	12/18/2024	SDB3262681170	(500.00)	2.9759	(1,482.14)	(1,487.93)	0.0000	4.5800	(1,796.3709)	0.0000	0.1886	(0.7425)	0.0000	1	(0.5539)	01/06/2025
301267.ZK	12/18/2024	SDB3262681170	(400.00)	2.9759	(1,185.71)	(1,190.34)	0.0000	4.5800	(1,796.3709)	0.0000	0.1508	(0.5940)	0.0000	1	(0.4431)	01/06/2025
301267.ZK	12/18/2024	SDB3262681170	(1,200.00)	2.9759	(3,557.14)	(3,571.03)	0.0000	4.5800	(1,796.3709)	0.0000	0.4525	(1.7819)	0.0000	1	(1.3294)	01/06/2025
301267.ZK	12/18/2024	SDB3262681170	(2,000.00)	2.9759	(5,928.57)	(5,951.72)	0.0000	4.5800	(1,796.3709)	0.0000	0.7542	(2.9699)	0.0000	1	(2.2156)	01/06/2025
301267.ZK	12/17/2024	SDB3262681170	(2,000.00)	3.1144	(5,928.57)	(6,228.88)	0.0000	4.5800	(1,796.3709)	0.0000	0.7542	(3.1082)	0.0000	1	(2.3539)	01/06/2025
301267.ZK	12/17/2024	SDB3262681170	(100.00)	3.1144	(296.43)	(311.44)	0.0000	4.5800	(1,796.3709)	0.0000	0.0377	(0.1554)	0.0000	1	(0.1177)	01/06/2025
301267.ZK	12/17/2024	SDB3262681170	(500.00)	3.1144	(1,482.14)	(1,557.22)	0.0000	4.5800	(1,796.3709)	0.0000	0.1886	(0.7770)	0.0000	1	(0.5885)	01/06/2025
301267.ZK	12/17/2024	SDB3262681170	(400.00)	3.1144	(1,185.71)	(1,245.78)	0.0000	4.5800	(1,796.3709)	0.0000	0.1508	(0.6216)	0.0000	1	(0.4708)	01/06/2025
301267.ZK	12/17/2024	SDB3262681170	(1,200.00)	3.1144	(3,557.14)	(3,737.33)	0.0000	4.5800	(1,796.3709)	0.0000	0.4525	(1.8649)	0.0000	1	(1.4124)	01/06/2025
301267.ZK	12/17/2024	SDB3262681170	(2,000.00)	3.1144	(5,928.57)	(6,228.88)	0.0000	4.5800	(1,796.3709)	0.0000	0.7542	(3.1082)	0.0000	1	(2.3539)	01/06/2025
301267.ZK	12/16/2024	SDB3262681170	(2,000.00)	3.0868	(5,928.57)	(6,173.65)	0.0000	4.5800	(1,796.3709)	0.0000	0.7542	(3.0806)	0.0000	1	(2.3264)	01/06/2025
301267.ZK	12/16/2024	SDB3262681170	(100.00)	3.0868	(296.43)	(308.68)	0.0000	4.5800	(1,796.3709)	0.0000	0.0377	(0.1540)	0.0000	1	(0.1163)	01/06/2025
301267.ZK	12/16/2024	SDB3262681170	(500.00)	3.0868	(1,482.14)	(1,543.41)	0.0000	4.5800	(1,796.3709)	0.0000	0.1886	(0.7702)	0.0000	1	(0.5816)	01/06/2025
301267.ZK	12/16/2024	SDB3262681170	(400.00)	3.0868	(1,185.71)	(1,234.73)	0.0000	4.5800	(1,796.3709)	0.0000	0.1508	(0.6161)	0.0000	1	(0.4653)	01/06/2025
301267.ZK	12/16/2024	SDB3262681170	(1,200.00)	3.0868	(3,557.14)	(3,704.19)	0.0000	4.5800	(1,796.3709)	0.0000	0.4525	(1.8484)	0.0000	1	(1.3958)	01/06/2025
301267.ZK	12/16/2024	SDB3262681170	(2,000.00)	3.0868	(5,928.57)	(6,173.65)	0.0000	4.5800	(1,796.3709)	0.0000	0.7542	(3.0806)	0.0000	1	(2.3264)	01/06/2025
301267.ZK	12/13/2024	SDB3262681170	(2,000.00)	3.0937	(5,928.57)	(6,187.40)	0.0000	4.5800	(1,796.3709)	0.0000	2.2627	(9.2624)	0.0000	3	(6.9997)	01/06/2025
301267.ZK	12/13/2024	SDB3262681170	(100.00)	3.0937	(296.43)	(309.37)	0.0000	4.5800	(1,796.3709)	0.0000	0.1131	(0.4631)	0.0000	3	(0.3500)	01/06/2025
301267.ZK	12/13/2024	SDB3262681170	(500.00)	3.0937	(1,482.14)	(1,546.85)	0.0000	4.5800	(1,796.3709)	0.0000	0.5657	(2.3156)	0.0000	3	(1.7499)	01/06/2025
301267.ZK	12/13/2024	SDB3262681170	(400.00)	3.0937	(1,185.71)	(1,237.48)	0.0000	4.5800	(1,796.3709)	0.0000	0.4525	(1.8525)	0.0000	3	(1.3999)	01/06/2025
301267.ZK	12/13/2024	SDB3262681170	(1,200.00)	3.0937	(3,557.14)	(3,712.44)	0.0000	4.5800	(1,796.3709)	0.0000	1.3576	(5.5574)	0.0000	3	(4.1998)	01/06/2025
301267.ZK	12/13/2024	SDB3262681170	(2,000.00)	3.0937	(5,928.57)	(6,187.40)	0.0000	4.5800	(1,796.3709)	0.0000	2.2627	(9.2624)	0.0000	3	(6.9997)	01/06/2025
301267.ZK	12/12/2024	SDB3262681170	(2,000.00)	3.0308	(5,928.57)	(6,061.69)	0.0000	4.5800	(1,796.3709)	0.0000	0.7542	(3.0247)	0.0000	1	(2.2705)	01/06/2025
301267.ZK	12/12/2024	SDB3262681170	(100.00)	3.0308	(296.43)	(303.08)	0.0000	4.5800	(1,796.3709)	0.0000	0.0377	(0.1512)	0.0000	1	(0.1135)	01/06/2025
301267.ZK	12/12/2024	SDB3262681170	(500.00)	3.0308	(1,482.14)	(1,515.42)	0.0000	4.5800	(1,796.3709)	0.0000	0.1886	(0.7562)	0.0000	1	(0.5676)	01/06/2025
301267.ZK	12/12/2024	SDB3262681170	(400.00)	3.0308	(1,185.71)	(1,212.34)	0.0000	4.5800	(1,796.3709)	0.0000	0.1508	(0.6049)	0.0000	1	(0.4541)	01/06/2025
301267.ZK	12/12/2024	SDB3262681170	(1,200.00)	3.0308	(3,557.14)	(3,637.01)	0.0000	4.5800	(1,796.3709)	0.0000	0.4525	(1.8148)	0.0000	1	(1.3623)	01/06/2025
301267.ZK	12/12/2024	SDB3262681170	(2,000.00)	3.0308	(5,928.57)	(6,061.69)	0.0000	4.5800	(1,796.3709)	0.0000	0.7542	(3.0247)	0.0000	1	(2.2705)	01/06/2025
301267.ZK	12/11/2024	SDB3262681170	(2,000.00)	3.0744	(5,928.57)	(6,148.72)	0.0000	4.5800	(1,796.3709)	0.0000	0.7542	(3.0682)	0.0000	1	(2.3139)	01/06/2025
301267.ZK	12/11/2024	SDB3262681170	(100.00)	3.0744	(296.43)	(307.44)	0.0000	4.5800	(1,796.3709)	0.0000	0.0377	(0.1534)	0.0000	1	(0.1157)	01/06/2025
301267.ZK	12/11/2024	SDB3262681170	(500.00)	3.0744	(1,482.14)	(1,537.18)	0.0000	4.5800	(1,796.3709)	0.0000	0.1886	(0.7670)	0.0000	1	(0.5785)	01/06/2025
301267.ZK	12/11/2024	SDB3262681170	(400.00)	3.0744	(1,185.71)	(1,229.74)	0.0000	4.5800	(1,796.3709)	0.0000	0.1508	(0.6136)	0.0000	1	(0.4628)	01/06/2025
301267.ZK	12/11/2024	SDB3262681170	(1,200.00)	3.0744	(3,557.14)	(3,689.23)	0.0000	4.5800	(1,796.3709)	0.0000	0.4525	(1.8409)	0.0000	1	(1.3883)	01/06/2025
301267.ZK	12/11/2024	SDB3262681170	(2,000.00)	3.0744	(5,928.57)	(6,148.72)	0.0000	4.5800	(1,796.3709)	0.0000	0.7542	(3.0682)	0.0000	1	(2.3139)	01/06/2025
301267.ZK	12/10/2024	SDB3262681170	(2,000.00)	3.0156	(5,928.57)	(6,031.12)	0.0000	4.5800	(1,796.3709)	0.0000	0.7542	(3.0095)	0.0000	1	(2.2552)	01/06/2025
301267.ZK	12/10/2024	SDB3262681170	(100.00)	3.0156	(296.43)	(301.56)	0.0000	4.5800	(1,796.3709)	0.0000	0.0377	(0.1505)	0.0000	1	(0.1128)	01/06/2025
301267.ZK	12/10/2024	SDB3262681170	(500.00)	3.0156	(1,482.14)	(1,507.78)	0.0000	4.5800	(1,796.3709)	0.0000	0.1886	(0.7524)	0.0000	1	(0.5638)	01/06/2025
301267.ZK	12/10/2024	SDB3262681170	(400.00)	3.0156	(1,185.71)	(1,206.22)	0.0000	4.5800	(1,796.3709)	0.0000	0.1508	(0.6019)	0.0000	1	(0.4510)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
HUAXIA EYE HOSPITAL GROUP CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
301267.ZK	12/10/2024	SDB3262681170	(1,200.00)	3.0156	(3,557.14)	(3,618.67)	0.0000	4.5800	(1,796.3709)	0.0000	0.4525	(1.8057)	0.0000	1	(1.3531)	01/06/2025
301267.ZK	12/10/2024	SDB3262681170	(2,000.00)	3.0156	(5,928.57)	(6,031.12)	0.0000	4.5800	(1,796.3709)	0.0000	0.7542	(3.0095)	0.0000	1	(2.2552)	01/06/2025
301267.ZK	12/09/2024	SDB3262681170	(2,000.00)	2.9993	(5,928.57)	(5,998.63)	0.0000	4.5800	(1,796.3709)	0.0000	0.7542	(2.9933)	0.0000	1	(2.2390)	01/06/2025
301267.ZK	12/09/2024	SDB3262681170	(100.00)	2.9993	(296.43)	(299.93)	0.0000	4.5800	(1,796.3709)	0.0000	0.0377	(0.1497)	0.0000	1	(0.1120)	01/06/2025
301267.ZK	12/09/2024	SDB3262681170	(500.00)	2.9993	(1,482.14)	(1,499.66)	0.0000	4.5800	(1,796.3709)	0.0000	0.1886	(0.7483)	0.0000	1	(0.5598)	01/06/2025
301267.ZK	12/09/2024	SDB3262681170	(400.00)	2.9993	(1,185.71)	(1,199.73)	0.0000	4.5800	(1,796.3709)	0.0000	0.1508	(0.5987)	0.0000	1	(0.4478)	01/06/2025
301267.ZK	12/09/2024	SDB3262681170	(1,200.00)	2.9993	(3,557.14)	(3,599.18)	0.0000	4.5800	(1,796.3709)	0.0000	0.4525	(1.7960)	0.0000	1	(1.3434)	01/06/2025
301267.ZK	12/09/2024	SDB3262681170	(2,000.00)	2.9993	(5,928.57)	(5,998.63)	0.0000	4.5800	(1,796.3709)	0.0000	0.7542	(2.9933)	0.0000	1	(2.2390)	01/06/2025
301267.ZK	12/06/2024	SDB3262681170	(2,000.00)	3.0345	(5,928.57)	(6,068.91)	0.0000	4.5800	(1,796.3709)	0.0000	2.2627	(9.0850)	0.0000	3	(6.8223)	01/06/2025
301267.ZK	12/06/2024	SDB3262681170	(100.00)	3.0345	(296.43)	(303.45)	0.0000	4.5800	(1,796.3709)	0.0000	0.1131	(0.4543)	0.0000	3	(0.3411)	01/06/2025
301267.ZK	12/06/2024	SDB3262681170	(500.00)	3.0345	(1,482.14)	(1,517.23)	0.0000	4.5800	(1,796.3709)	0.0000	0.5657	(2.2713)	0.0000	3	(1.7056)	01/06/2025
301267.ZK	12/06/2024	SDB3262681170	(400.00)	3.0345	(1,185.71)	(1,213.78)	0.0000	4.5800	(1,796.3709)	0.0000	0.4525	(1.8170)	0.0000	3	(1.3645)	01/06/2025
301267.ZK	12/06/2024	SDB3262681170	(1,200.00)	3.0345	(3,557.14)	(3,641.34)	0.0000	4.5800	(1,796.3709)	0.0000	1.3576	(5.4510)	0.0000	3	(4.0934)	01/06/2025
301267.ZK	12/06/2024	SDB3262681170	(2,000.00)	3.0345	(5,928.57)	(6,068.91)	0.0000	4.5800	(1,796.3709)	0.0000	2.2627	(9.0850)	0.0000	3	(6.8223)	01/06/2025
301267.ZK	12/05/2024	SDB3262681170	(2,000.00)	3.0975	(5,928.57)	(6,194.98)	0.0000	4.5800	(1,796.3709)	0.0000	0.7542	(3.0912)	0.0000	1	(2.3370)	01/06/2025
301267.ZK	12/05/2024	SDB3262681170	(100.00)	3.0975	(296.43)	(309.75)	0.0000	4.5800	(1,796.3709)	0.0000	0.0377	(0.1546)	0.0000	1	(0.1168)	01/06/2025
301267.ZK	12/05/2024	SDB3262681170	(500.00)	3.0975	(1,482.14)	(1,548.74)	0.0000	4.5800	(1,796.3709)	0.0000	0.1886	(0.7728)	0.0000	1	(0.5842)	01/06/2025
301267.ZK	12/05/2024	SDB3262681170	(400.00)	3.0975	(1,185.71)	(1,239.00)	0.0000	4.5800	(1,796.3709)	0.0000	0.1508	(0.6182)	0.0000	1	(0.4674)	01/06/2025
301267.ZK	12/05/2024	SDB3262681170	(1,200.00)	3.0975	(3,557.14)	(3,716.99)	0.0000	4.5800	(1,796.3709)	0.0000	0.4525	(1.8547)	0.0000	1	(1.4022)	01/06/2025
301267.ZK	12/05/2024	SDB3262681170	(2,000.00)	3.0975	(5,928.57)	(6,194.98)	0.0000	4.5800	(1,796.3709)	0.0000	0.7542	(3.0912)	0.0000	1	(2.3370)	01/06/2025
301267.ZK	12/04/2024	SDB3262681170	(2,000.00)	2.9643	(5,928.57)	(5,928.57)	0.0000	4.5800	(1,796.3709)	0.0000	0.7542	(2.9583)	0.0000	1	(2.2041)	01/06/2025
301267.ZK	12/04/2024	SDB3262681170	(100.00)	2.9643	(296.43)	(296.43)	0.0000	4.5800	(1,796.3709)	0.0000	0.0377	(0.1479)	0.0000	1	(0.1102)	01/06/2025
301267.ZK	12/04/2024	SDB3262681170	(500.00)	2.9643	(1,482.14)	(1,482.14)	0.0000	4.5800	(1,796.3709)	0.0000	0.1886	(0.7396)	0.0000	1	(0.5510)	01/06/2025
301267.ZK	12/04/2024	SDB3262681170	(400.00)	2.9643	(1,185.71)	(1,185.71)	0.0000	4.5800	(1,796.3709)	0.0000	0.1508	(0.5917)	0.0000	1	(0.4408)	01/06/2025
301267.ZK	12/04/2024	SDB3262681170	(1,200.00)	2.9643	(3,557.14)	(3,557.14)	0.0000	4.5800	(1,796.3709)	0.0000	0.4525	(1.7750)	0.0000	1	(1.3224)	01/06/2025
301267.ZK	12/04/2024	SDB3262681170	(2,000.00)	2.9643	(5,928.57)	(5,928.57)	0.0000	4.5800	(1,796.3709)	0.0000	0.7542	(2.9583)	0.0000	1	(2.2041)	01/06/2025
TOTAL HUAXIA EYE HOSPITAL GROUP CO LTD CMN CLASS A SERIES NORTHBOUND											71.9947	(287.3351)	0.0000		(215.3404)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
HUAYU AUTOMOTIVE SYSTEMS CO LTD CMN CLASS A SERIES NORTHBOUND																
600741.SH	12/10/2024	SDB3262741474	(4,600.00)	2.3077	(10,756.00)	(10,615.48)	0.0000	4.5800	(1,425.0000)	0.0000	1.3684	(4.2020)	0.0000	1	(2.8336)	01/06/2025
600741.SH	12/10/2024	SDB3262741474	(13,200.00)	2.3077	(30,865.03)	(30,461.81)	0.0000	4.5800	(1,425.0000)	0.0000	3.9267	(12.0578)	0.0000	1	(8.1311)	01/06/2025
600741.SH	12/09/2024	SDB3262741474	(4,600.00)	2.3514	(10,756.00)	(10,816.47)	0.0000	4.5800	(1,425.0000)	0.0000	1.3684	(4.2815)	0.0000	1	(2.9131)	01/06/2025
600741.SH	12/09/2024	SDB3262741474	(13,200.00)	2.3514	(30,865.03)	(31,038.57)	0.0000	4.5800	(1,425.0000)	0.0000	3.9267	(12.2861)	0.0000	1	(8.3594)	01/06/2025
600741.SH	12/06/2024	SDB3262741474	(4,600.00)	2.3687	(10,756.00)	(10,895.81)	0.0000	4.5800	(1,425.0000)	0.0000	4.1052	(12.9388)	0.0000	3	(8.8336)	01/06/2025
600741.SH	12/06/2024	SDB3262741474	(13,200.00)	2.3687	(30,865.03)	(31,266.25)	0.0000	4.5800	(1,425.0000)	0.0000	11.7802	(37.1287)	0.0000	3	(25.3485)	01/06/2025
600741.SH	12/05/2024	SDB3262741474	(4,600.00)	2.3523	(10,756.00)	(10,820.48)	0.0000	4.5800	(1,425.0000)	0.0000	1.3684	(4.2831)	0.0000	1	(2.9147)	01/06/2025
600741.SH	12/05/2024	SDB3262741474	(13,200.00)	2.3523	(30,865.03)	(31,050.08)	0.0000	4.5800	(1,425.0000)	0.0000	3.9267	(12.2907)	0.0000	1	(8.3639)	01/06/2025
600741.SH	12/04/2024	SDB3262741474	(4,600.00)	2.3383	(10,756.00)	(10,756.00)	0.0000	4.5800	(1,425.0000)	0.0000	1.3684	(4.2576)	0.0000	1	(2.8892)	01/06/2025
600741.SH	12/04/2024	SDB3262741474	(13,200.00)	2.3383	(30,865.03)	(30,865.03)	0.0000	4.5800	(1,425.0000)	0.0000	3.9267	(12.2174)	0.0000	1	(8.2907)	01/06/2025
TOTAL HUAYU AUTOMOTIVE SYSTEMS CO LTD CMN CLASS A SERIES NORTHBOUND												37.0658	(115.9436)	0.0000	(78.8777)	

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
HULUDAO ZINC INDUSTRY CO CMN CLASS A SERIES NORTHBOUND																
000751.ZK	12/31/2024	SDB3263985598	(700.00)	0.4053	(318.16)	(283.68)	0.0000	4.3300	(1,746.3793)	0.0000	0.0765	(0.2752)	0.0000	2	(0.1987)	01/06/2025
000751.ZK	12/31/2024	SDB3263985598	(25,500.00)	0.4053	(11,612.06)	(10,334.00)	0.0000	4.3300	(1,746.3793)	0.0000	2.7933	(10.0262)	0.0000	2	(7.2328)	01/06/2025
000751.ZK	12/31/2024	SDB3263985598	(2,800.00)	0.4053	(1,262.08)	(1,134.71)	0.0000	4.3300	(1,746.3793)	0.0000	0.3036	(1.1009)	0.0000	2	(0.7973)	01/06/2025
000751.ZK	12/30/2024	SDB3263985598	(700.00)	0.3983	(318.16)	(278.84)	0.0000	4.3300	(1,746.3793)	0.0000	0.0383	(0.1353)	0.0000	1	(0.0970)	01/06/2025
000751.ZK	12/30/2024	SDB3263985598	(25,500.00)	0.3983	(11,612.06)	(10,157.62)	0.0000	4.3300	(1,746.3793)	0.0000	1.3967	(4.9275)	0.0000	1	(3.5308)	01/06/2025
000751.ZK	12/30/2024	SDB3263985598	(2,800.00)	0.3983	(1,262.08)	(1,115.35)	0.0000	4.3300	(1,746.3793)	0.0000	0.1518	(0.5411)	0.0000	1	(0.3893)	01/06/2025
000751.ZK	12/27/2024	SDB3263985598	(700.00)	0.4132	(318.16)	(289.27)	0.0000	4.3300	(1,746.3793)	0.0000	0.1148	(0.4210)	0.0000	3	(0.3062)	01/06/2025
000751.ZK	12/27/2024	SDB3263985598	(25,500.00)	0.4132	(11,612.06)	(10,537.77)	0.0000	4.3300	(1,746.3793)	0.0000	4.1900	(15.3358)	0.0000	3	(11.1458)	01/06/2025
000751.ZK	12/27/2024	SDB3263985598	(2,800.00)	0.4132	(1,262.08)	(1,157.09)	0.0000	4.3300	(1,746.3793)	0.0000	0.4554	(1.6839)	0.0000	3	(1.2285)	01/06/2025
000751.ZK	12/26/2024	SDB3263985598	(700.00)	0.4170	(318.16)	(291.91)	0.0000	4.3300	(1,746.3793)	0.0000	0.0383	(0.1416)	0.0000	1	(0.1033)	01/06/2025
000751.ZK	12/26/2024	SDB3263985598	(25,500.00)	0.4170	(11,612.06)	(10,633.70)	0.0000	4.3300	(1,746.3793)	0.0000	1.3967	(5.1585)	0.0000	1	(3.7618)	01/06/2025
000751.ZK	12/26/2024	SDB3263985598	(2,800.00)	0.4170	(1,262.08)	(1,167.62)	0.0000	4.3300	(1,746.3793)	0.0000	0.1518	(0.5664)	0.0000	1	(0.4146)	01/06/2025
000751.ZK	12/24/2024	SDB3263985598	(700.00)	0.4170	(318.16)	(291.91)	0.0000	4.3300	(1,746.3793)	0.0000	0.0765	(0.2832)	0.0000	2	(0.2067)	01/06/2025
000751.ZK	12/24/2024	SDB3263985598	(25,500.00)	0.4170	(11,612.06)	(10,633.70)	0.0000	4.3300	(1,746.3793)	0.0000	2.7933	(10.3169)	0.0000	2	(7.5236)	01/06/2025
000751.ZK	12/24/2024	SDB3263985598	(2,800.00)	0.4170	(1,262.08)	(1,167.62)	0.0000	4.3300	(1,746.3793)	0.0000	0.3036	(1.1328)	0.0000	2	(0.8292)	01/06/2025
000751.ZK	12/23/2024	SDB3263985598	(700.00)	0.4197	(318.16)	(293.81)	0.0000	4.3300	(1,746.3793)	0.0000	0.0383	(0.1425)	0.0000	1	(0.1043)	01/06/2025
000751.ZK	12/23/2024	SDB3263985598	(25,500.00)	0.4197	(11,612.06)	(10,703.11)	0.0000	4.3300	(1,746.3793)	0.0000	1.3967	(5.1921)	0.0000	1	(3.7955)	01/06/2025
000751.ZK	12/23/2024	SDB3263985598	(2,800.00)	0.4197	(1,262.08)	(1,175.24)	0.0000	4.3300	(1,746.3793)	0.0000	0.1518	(0.5701)	0.0000	1	(0.4183)	01/06/2025
000751.ZK	12/20/2024	SDB3263985598	(700.00)	0.4238	(318.16)	(296.63)	0.0000	4.3300	(1,746.3793)	0.0000	0.1148	(0.4317)	0.0000	3	(0.3169)	01/06/2025
000751.ZK	12/20/2024	SDB3263985598	(25,500.00)	0.4238	(11,612.06)	(10,805.91)	0.0000	4.3300	(1,746.3793)	0.0000	4.1900	(15.7260)	0.0000	3	(11.5360)	01/06/2025
000751.ZK	12/20/2024	SDB3263985598	(2,800.00)	0.4238	(1,262.08)	(1,186.53)	0.0000	4.3300	(1,746.3793)	0.0000	0.4554	(1.7268)	0.0000	3	(1.2714)	01/06/2025
000751.ZK	12/19/2024	SDB3263985598	(700.00)	0.4405	(318.16)	(308.34)	0.0000	4.5800	(1,746.3793)	0.0000	0.0405	(0.1496)	0.0000	1	(0.1091)	01/06/2025
000751.ZK	12/19/2024	SDB3263985598	(25,500.00)	0.4405	(11,612.06)	(11,232.47)	0.0000	4.5800	(1,746.3793)	0.0000	1.4773	(5.4489)	0.0000	1	(3.9716)	01/06/2025
000751.ZK	12/19/2024	SDB3263985598	(2,800.00)	0.4405	(1,262.08)	(1,233.37)	0.0000	4.5800	(1,746.3793)	0.0000	0.1606	(0.5983)	0.0000	1	(0.4377)	01/06/2025
000751.ZK	12/18/2024	SDB3263985598	(700.00)	0.4418	(318.16)	(309.25)	0.0000	4.5800	(1,746.3793)	0.0000	0.0405	(0.1500)	0.0000	1	(0.1095)	01/06/2025
000751.ZK	12/18/2024	SDB3263985598	(25,500.00)	0.4418	(11,612.06)	(11,265.47)	0.0000	4.5800	(1,746.3793)	0.0000	1.4773	(5.4649)	0.0000	1	(3.9876)	01/06/2025
000751.ZK	12/18/2024	SDB3263985598	(2,800.00)	0.4418	(1,262.08)	(1,236.99)	0.0000	4.5800	(1,746.3793)	0.0000	0.1606	(0.6001)	0.0000	1	(0.4395)	01/06/2025
000751.ZK	12/17/2024	SDB3263985598	(700.00)	0.4610	(318.16)	(322.73)	0.0000	4.5800	(1,746.3793)	0.0000	0.0405	(0.1566)	0.0000	1	(0.1161)	01/06/2025
000751.ZK	12/17/2024	SDB3263985598	(25,500.00)	0.4610	(11,612.06)	(11,756.57)	0.0000	4.5800	(1,746.3793)	0.0000	1.4773	(5.7032)	0.0000	1	(4.2259)	01/06/2025
000751.ZK	12/17/2024	SDB3263985598	(2,800.00)	0.4610	(1,262.08)	(1,290.92)	0.0000	4.5800	(1,746.3793)	0.0000	0.1606	(0.6262)	0.0000	1	(0.4657)	01/06/2025
000751.ZK	12/16/2024	SDB3263985598	(700.00)	0.4603	(318.16)	(322.19)	0.0000	4.5800	(1,746.3793)	0.0000	0.0405	(0.1563)	0.0000	1	(0.1158)	01/06/2025
000751.ZK	12/16/2024	SDB3263985598	(25,500.00)	0.4603	(11,612.06)	(11,736.81)	0.0000	4.5800	(1,746.3793)	0.0000	1.4773	(5.6936)	0.0000	1	(4.2163)	01/06/2025
000751.ZK	12/16/2024	SDB3263985598	(2,800.00)	0.4603	(1,262.08)	(1,288.75)	0.0000	4.5800	(1,746.3793)	0.0000	0.1606	(0.6252)	0.0000	1	(0.4646)	01/06/2025
000751.ZK	12/13/2024	SDB3263985598	(700.00)	0.4487	(318.16)	(314.06)	0.0000	4.5800	(1,746.3793)	0.0000	0.1214	(0.4571)	0.0000	3	(0.3356)	01/06/2025
000751.ZK	12/13/2024	SDB3263985598	(25,500.00)	0.4487	(11,612.06)	(11,440.91)	0.0000	4.5800	(1,746.3793)	0.0000	4.4319	(16.6501)	0.0000	3	(12.2182)	01/06/2025
000751.ZK	12/13/2024	SDB3263985598	(2,800.00)	0.4487	(1,262.08)	(1,256.26)	0.0000	4.5800	(1,746.3793)	0.0000	0.4817	(1.8283)	0.0000	3	(1.3466)	01/06/2025
000751.ZK	12/12/2024	SDB3263985598	(25,500.00)	0.4554	(11,612.06)	(11,612.06)	0.0000	4.5800	(1,750.0000)	0.0000	1.4773	(5.6448)	0.0000	1	(4.1674)	01/06/2025
000751.ZK	12/12/2024	SDB3263985598	(2,800.00)	0.4507	(1,262.08)	(1,262.08)	0.0000	4.5800	(1,750.0000)	0.0000	0.1606	(0.6135)	0.0000	1	(0.4529)	01/06/2025
000751.ZK	12/10/2024	SDB3263707314	(900.00)	0.4370	(393.27)	(393.27)	0.0000	4.5800	(1,900.0000)	0.0000	0.0500	(0.2076)	0.0000	1	(0.1575)	01/06/2025
000751.ZK	12/09/2024	SDB3262741452	(300.00)	0.4324	(130.86)	(129.72)	0.0000	4.5800	(1,907.2916)	0.0000	0.0166	(0.0687)	0.0000	1	(0.0521)	01/06/2025
000751.ZK	12/09/2024	SDB3262741452	(14,100.00)	0.4324	(5,962.57)	(6,096.77)	0.0000	4.5800	(1,907.2916)	0.0000	0.7586	(3.2301)	0.0000	1	(2.4715)	01/06/2025
000751.ZK	12/06/2024	SDB3262741452	(14,100.00)	0.4288	(5,962.57)	(6,046.02)	0.0000	4.5800	(1,900.0000)	0.0000	2.2757	(9.5729)	0.0000	3	(7.2972)	01/06/2025
000751.ZK	12/05/2024	SDB3262741452	(14,100.00)	0.4323	(5,962.57)	(6,095.47)	0.0000	4.5800	(1,900.0000)	0.0000	0.7586	(3.2171)	0.0000	1	(2.4585)	01/06/2025
000751.ZK	12/04/2024	SDB3262741452	(14,100.00)	0.4229	(5,962.57)	(5,962.57)	0.0000	4.5800	(1,900.0000)	0.0000	0.7586	(3.1469)	0.0000	1	(2.3883)	01/06/2025
TOTAL HULUDAO ZINC INDUSTRY CO CMN CLASS A SERIES NORTHBOUND												38.6321	(145.8454)	0.0000	(107.2133)	

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
HUNAN VALIN STEEL CO., LTD CMN CLASS A SERIES NORTHBOUND																
000932.ZK	01/03/2025	SDB3262741469	(9,400.00)	0.5801	(5,728.74)	(5,452.63)	0.0000	4.3300	(1,589.3148)	0.0000	2.0671	(7.2216)	0.0000	3	(5.1545)	01/06/2025
000932.ZK	01/03/2025	SDB3262741469	(27,600.00)	0.5801	(16,820.54)	(16,009.85)	0.0000	4.3300	(1,589.3148)	0.0000	6.0694	(21.2039)	0.0000	3	(15.1345)	01/06/2025
000932.ZK	01/03/2025	SDB3262741469	(500.00)	0.5801	(304.72)	(290.03)	0.0000	4.3300	(1,589.3148)	0.0000	0.1100	(0.3841)	0.0000	3	(0.2742)	01/06/2025
000932.ZK	01/03/2025	SDB3262741469	(77,900.00)	0.5801	(47,475.38)	(45,187.22)	0.0000	4.3300	(1,589.3148)	0.0000	17.1307	(59.8473)	0.0000	3	(42.7166)	01/06/2025
000932.ZK	01/03/2025	SDB3262741469	(4,200.00)	0.5801	(2,559.65)	(2,436.28)	0.0000	4.3300	(1,589.3148)	0.0000	0.9236	(3.2267)	0.0000	3	(2.3031)	01/06/2025
000932.ZK	01/03/2025	SDB3262741469	(3,000.00)	0.5801	(1,828.32)	(1,740.20)	0.0000	4.3300	(1,589.3148)	0.0000	0.6597	(2.3048)	0.0000	3	(1.6451)	01/06/2025
000932.ZK	01/02/2025	SDB3262741469	(9,400.00)	0.5833	(5,728.74)	(5,482.89)	0.0000	4.3300	(1,589.3148)	0.0000	0.6890	(2.4206)	0.0000	1	(1.7315)	01/06/2025
000932.ZK	01/02/2025	SDB3262741469	(27,600.00)	0.5833	(16,820.54)	(16,098.69)	0.0000	4.3300	(1,589.3148)	0.0000	2.0231	(7.1072)	0.0000	1	(5.0841)	01/06/2025
000932.ZK	01/02/2025	SDB3262741469	(500.00)	0.5833	(304.72)	(291.64)	0.0000	4.3300	(1,589.3148)	0.0000	0.0367	(0.1288)	0.0000	1	(0.0921)	01/06/2025
000932.ZK	01/02/2025	SDB3262741469	(77,900.00)	0.5833	(47,475.38)	(45,437.98)	0.0000	4.3300	(1,589.3148)	0.0000	5.7102	(20.0598)	0.0000	1	(14.3496)	01/06/2025
000932.ZK	01/02/2025	SDB3262741469	(4,200.00)	0.5833	(2,559.65)	(2,449.80)	0.0000	4.3300	(1,589.3148)	0.0000	0.3079	(1.0815)	0.0000	1	(0.7737)	01/06/2025
000932.ZK	01/02/2025	SDB3262741469	(3,000.00)	0.5833	(1,828.32)	(1,749.86)	0.0000	4.3300	(1,589.3148)	0.0000	0.2199	(0.7725)	0.0000	1	(0.5526)	01/06/2025
000932.ZK	12/31/2024	SDB3262741469	(9,400.00)	0.5942	(5,728.74)	(5,585.40)	0.0000	4.3300	(1,589.3148)	0.0000	1.3781	(4.9316)	0.0000	2	(3.5536)	01/06/2025
000932.ZK	12/31/2024	SDB3262741469	(27,600.00)	0.5942	(16,820.54)	(16,399.67)	0.0000	4.3300	(1,589.3148)	0.0000	4.0463	(14.4801)	0.0000	2	(10.4339)	01/06/2025
000932.ZK	12/31/2024	SDB3262741469	(500.00)	0.5942	(304.72)	(297.10)	0.0000	4.3300	(1,589.3148)	0.0000	0.0733	(0.2623)	0.0000	2	(0.1890)	01/06/2025
000932.ZK	12/31/2024	SDB3262741469	(77,900.00)	0.5942	(47,475.38)	(46,287.48)	0.0000	4.3300	(1,589.3148)	0.0000	11.4205	(40.8697)	0.0000	2	(29.4492)	01/06/2025
000932.ZK	12/31/2024	SDB3262741469	(4,200.00)	0.5942	(2,559.65)	(2,495.60)	0.0000	4.3300	(1,589.3148)	0.0000	0.6157	(2.2035)	0.0000	2	(1.5878)	01/06/2025
000932.ZK	12/31/2024	SDB3262741469	(3,000.00)	0.5942	(1,828.32)	(1,782.57)	0.0000	4.3300	(1,589.3148)	0.0000	0.4398	(1.5739)	0.0000	2	(1.1341)	01/06/2025
000932.ZK	12/30/2024	SDB3262741469	(9,400.00)	0.5886	(5,728.74)	(5,532.93)	0.0000	4.3300	(1,589.3148)	0.0000	0.6890	(2.4427)	0.0000	1	(1.7536)	01/06/2025
000932.ZK	12/30/2024	SDB3262741469	(27,600.00)	0.5886	(16,820.54)	(16,245.64)	0.0000	4.3300	(1,589.3148)	0.0000	2.0231	(7.1721)	0.0000	1	(5.1489)	01/06/2025
000932.ZK	12/30/2024	SDB3262741469	(500.00)	0.5886	(304.72)	(294.31)	0.0000	4.3300	(1,589.3148)	0.0000	0.0367	(0.1299)	0.0000	1	(0.0933)	01/06/2025
000932.ZK	12/30/2024	SDB3262741469	(77,900.00)	0.5886	(47,475.38)	(45,852.72)	0.0000	4.3300	(1,589.3148)	0.0000	5.7102	(20.2429)	0.0000	1	(14.5327)	01/06/2025
000932.ZK	12/30/2024	SDB3262741469	(4,200.00)	0.5886	(2,559.65)	(2,472.16)	0.0000	4.3300	(1,589.3148)	0.0000	0.3079	(1.0914)	0.0000	1	(0.7835)	01/06/2025
000932.ZK	12/30/2024	SDB3262741469	(3,000.00)	0.5886	(1,828.32)	(1,765.83)	0.0000	4.3300	(1,589.3148)	0.0000	0.2199	(0.7796)	0.0000	1	(0.5597)	01/06/2025
000932.ZK	12/27/2024	SDB3262741469	(9,400.00)	0.5911	(5,728.74)	(5,556.65)	0.0000	4.3300	(1,589.3148)	0.0000	2.0671	(7.3594)	0.0000	3	(5.2923)	01/06/2025
000932.ZK	12/27/2024	SDB3262741469	(27,600.00)	0.5911	(16,820.54)	(16,315.27)	0.0000	4.3300	(1,589.3148)	0.0000	6.0694	(21.6084)	0.0000	3	(15.5390)	01/06/2025
000932.ZK	12/27/2024	SDB3262741469	(500.00)	0.5911	(304.72)	(295.57)	0.0000	4.3300	(1,589.3148)	0.0000	0.1100	(0.3915)	0.0000	3	(0.2815)	01/06/2025
000932.ZK	12/27/2024	SDB3262741469	(77,900.00)	0.5911	(47,475.38)	(46,049.26)	0.0000	4.3300	(1,589.3148)	0.0000	17.1307	(60.9890)	0.0000	3	(43.8583)	01/06/2025
000932.ZK	12/27/2024	SDB3262741469	(4,200.00)	0.5911	(2,559.65)	(2,482.76)	0.0000	4.3300	(1,589.3148)	0.0000	0.9236	(3.2882)	0.0000	3	(2.3646)	01/06/2025
000932.ZK	12/27/2024	SDB3262741469	(3,000.00)	0.5911	(1,828.32)	(1,773.40)	0.0000	4.3300	(1,589.3148)	0.0000	0.6597	(2.3487)	0.0000	3	(1.6890)	01/06/2025
000932.ZK	12/26/2024	SDB3262741469	(9,400.00)	0.6180	(5,728.74)	(5,809.13)	0.0000	4.3300	(1,589.3148)	0.0000	0.6890	(2.5646)	0.0000	1	(1.8756)	01/06/2025
000932.ZK	12/26/2024	SDB3262741469	(27,600.00)	0.6180	(16,820.54)	(17,056.61)	0.0000	4.3300	(1,589.3148)	0.0000	2.0231	(7.5301)	0.0000	1	(5.5070)	01/06/2025
000932.ZK	12/26/2024	SDB3262741469	(500.00)	0.6180	(304.72)	(309.00)	0.0000	4.3300	(1,589.3148)	0.0000	0.0367	(0.1364)	0.0000	1	(0.0998)	01/06/2025
000932.ZK	12/26/2024	SDB3262741469	(77,900.00)	0.6180	(47,475.38)	(48,141.65)	0.0000	4.3300	(1,589.3148)	0.0000	5.7102	(21.2534)	0.0000	1	(15.5432)	01/06/2025
000932.ZK	12/26/2024	SDB3262741469	(4,200.00)	0.6180	(2,559.65)	(2,595.57)	0.0000	4.3300	(1,589.3148)	0.0000	0.3079	(1.1459)	0.0000	1	(0.8380)	01/06/2025
000932.ZK	12/26/2024	SDB3262741469	(3,000.00)	0.6180	(1,828.32)	(1,853.98)	0.0000	4.3300	(1,589.3148)	0.0000	0.2199	(0.8185)	0.0000	1	(0.5986)	01/06/2025
000932.ZK	12/24/2024	SDB3262741469	(9,400.00)	0.6180	(5,728.74)	(5,809.13)	0.0000	4.3300	(1,589.3148)	0.0000	1.3781	(5.1292)	0.0000	2	(3.7511)	01/06/2025
000932.ZK	12/24/2024	SDB3262741469	(27,600.00)	0.6180	(16,820.54)	(17,056.61)	0.0000	4.3300	(1,589.3148)	0.0000	4.0463	(15.0602)	0.0000	2	(11.0139)	01/06/2025
000932.ZK	12/24/2024	SDB3262741469	(500.00)	0.6180	(304.72)	(309.00)	0.0000	4.3300	(1,589.3148)	0.0000	0.0733	(0.2728)	0.0000	2	(0.1995)	01/06/2025
000932.ZK	12/24/2024	SDB3262741469	(77,900.00)	0.6180	(47,475.38)	(48,141.65)	0.0000	4.3300	(1,589.3148)	0.0000	11.4205	(42.5068)	0.0000	2	(31.0863)	01/06/2025
000932.ZK	12/24/2024	SDB3262741469	(4,200.00)	0.6180	(2,559.65)	(2,595.57)	0.0000	4.3300	(1,589.3148)	0.0000	0.6157	(2.2918)	0.0000	2	(1.6760)	01/06/2025
000932.ZK	12/24/2024	SDB3262741469	(3,000.00)	0.6180	(1,828.32)	(1,853.98)	0.0000	4.3300	(1,589.3148)	0.0000	0.4398	(1.6370)	0.0000	2	(1.1972)	01/06/2025
000932.ZK	12/23/2024	SDB3262741469	(9,400.00)	0.6269	(5,728.74)	(5,892.41)	0.0000	4.3300	(1,589.3148)	0.0000	0.6890	(2.6014)	0.0000	1	(1.9123)	01/06/2025
000932.ZK	12/23/2024	SDB3262741469	(27,600.00)	0.6269	(16,820.54)	(17,301.12)	0.0000	4.3300	(1,589.3148)	0.0000	2.0231	(7.6380)	0.0000	1	(5.6149)	01/06/2025
000932.ZK	12/23/2024	SDB3262741469	(500.00)	0.6269	(304.72)	(313.43)	0.0000	4.3300	(1,589.3148)	0.0000	0.0367	(0.1384)	0.0000	1	(0.1017)	01/06/2025
000932.ZK	12/23/2024	SDB3262741469	(77,900.00)	0.6269	(47,475.38)	(48,831.77)	0.0000	4.3300	(1,589.3148)	0.0000	5.7102	(21.5581)	0.0000	1	(15.8478)	01/06/2025
000932.ZK	12/23/2024	SDB3262741469	(4,200.00)	0.6269	(2,559.65)	(2,632.78)	0.0000	4.3300	(1,589.3148)	0.0000	0.3079	(1.1623)	0.0000	1	(0.8544)	01/06/2025
000932.ZK	12/23/2024	SDB3262741469	(3,000.00)	0.6269	(1,828.32)	(1,880.56)	0.0000	4.3300	(1,589.3148)	0.0000	0.2199	(0.8302)	0.0000	1	(0.6103)	01/06/2025
000932.ZK	12/20/2024	SDB3262741469	(9,400.00)	0.6226	(5,728.74)	(5,852.56)	0.0000	4.3300	(1,589.3148)	0.0000	2.0671	(7.7513)	0.0000	3	(5.6842)	01/06/2025
000932.ZK	12/20/2024	SDB3262741469	(27,600.00)	0.6226	(16,820.54)	(17,184.12)	0.0000	4.3300	(1,589.3148)	0.0000	6.0694	(22.7591)	0.0000	3	(16.6897)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
HUNAN VALIN STEEL CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
000932.ZK	12/20/2024	SDB3262741469	(500.00)	0.6226	(304.72)	(311.31)	0.0000	4.3300	(1,589.3148)	0.0000	0.1100	(0.4123)	0.0000	3	(0.3024)	01/06/2025
000932.ZK	12/20/2024	SDB3262741469	(77,900.00)	0.6226	(47,475.38)	(48,501.55)	0.0000	4.3300	(1,589.3148)	0.0000	17.1307	(64.2369)	0.0000	3	(47.1062)	01/06/2025
000932.ZK	12/20/2024	SDB3262741469	(4,200.00)	0.6226	(2,559.65)	(2,614.97)	0.0000	4.3300	(1,589.3148)	0.0000	0.9236	(3.4633)	0.0000	3	(2.5397)	01/06/2025
000932.ZK	12/20/2024	SDB3262741469	(3,000.00)	0.6226	(1,828.32)	(1,867.84)	0.0000	4.3300	(1,589.3148)	0.0000	0.6597	(2.4738)	0.0000	3	(1.8141)	01/06/2025
000932.ZK	12/19/2024	SDB3262741469	(9,400.00)	0.6120	(5,728.74)	(5,752.98)	0.0000	4.5800	(1,589.3148)	0.0000	0.7288	(2.5398)	0.0000	1	(1.8110)	01/06/2025
000932.ZK	12/19/2024	SDB3262741469	(27,600.00)	0.6120	(16,820.54)	(16,891.72)	0.0000	4.5800	(1,589.3148)	0.0000	2.1399	(7.4573)	0.0000	1	(5.3173)	01/06/2025
000932.ZK	12/19/2024	SDB3262741469	(500.00)	0.6120	(304.72)	(306.01)	0.0000	4.5800	(1,589.3148)	0.0000	0.0388	(0.1351)	0.0000	1	(0.0963)	01/06/2025
000932.ZK	12/19/2024	SDB3262741469	(77,900.00)	0.6120	(47,475.38)	(47,676.28)	0.0000	4.5800	(1,589.3148)	0.0000	6.0399	(21.0479)	0.0000	1	(15.0080)	01/06/2025
000932.ZK	12/19/2024	SDB3262741469	(4,200.00)	0.6120	(2,559.65)	(2,570.48)	0.0000	4.5800	(1,589.3148)	0.0000	0.3256	(1.1348)	0.0000	1	(0.8092)	01/06/2025
000932.ZK	12/19/2024	SDB3262741469	(3,000.00)	0.6120	(1,828.32)	(1,836.06)	0.0000	4.5800	(1,589.3148)	0.0000	0.2326	(0.8106)	0.0000	1	(0.5780)	01/06/2025
000932.ZK	12/18/2024	SDB3262741469	(9,400.00)	0.6243	(5,728.74)	(5,868.03)	0.0000	4.5800	(1,589.3148)	0.0000	0.7288	(2.5906)	0.0000	1	(1.8618)	01/06/2025
000932.ZK	12/18/2024	SDB3262741469	(27,600.00)	0.6243	(16,820.54)	(17,229.52)	0.0000	4.5800	(1,589.3148)	0.0000	2.1399	(7.6064)	0.0000	1	(5.4665)	01/06/2025
000932.ZK	12/18/2024	SDB3262741469	(500.00)	0.6243	(304.72)	(312.13)	0.0000	4.5800	(1,589.3148)	0.0000	0.0388	(0.1378)	0.0000	1	(0.0990)	01/06/2025
000932.ZK	12/18/2024	SDB3262741469	(77,900.00)	0.6243	(47,475.38)	(48,629.70)	0.0000	4.5800	(1,589.3148)	0.0000	6.0399	(21.4689)	0.0000	1	(15.4289)	01/06/2025
000932.ZK	12/18/2024	SDB3262741469	(4,200.00)	0.6243	(2,559.65)	(2,621.88)	0.0000	4.5800	(1,589.3148)	0.0000	0.3256	(1.1575)	0.0000	1	(0.8319)	01/06/2025
000932.ZK	12/18/2024	SDB3262741469	(3,000.00)	0.6243	(1,828.32)	(1,872.77)	0.0000	4.5800	(1,589.3148)	0.0000	0.2326	(0.8268)	0.0000	1	(0.5942)	01/06/2025
000932.ZK	12/17/2024	SDB3262741469	(9,400.00)	0.6468	(5,728.74)	(6,080.25)	0.0000	4.5800	(1,589.3148)	0.0000	0.7288	(2.6843)	0.0000	1	(1.9555)	01/06/2025
000932.ZK	12/17/2024	SDB3262741469	(27,600.00)	0.6468	(16,820.54)	(17,852.65)	0.0000	4.5800	(1,589.3148)	0.0000	2.1399	(7.8815)	0.0000	1	(5.7416)	01/06/2025
000932.ZK	12/17/2024	SDB3262741469	(500.00)	0.6468	(304.72)	(323.42)	0.0000	4.5800	(1,589.3148)	0.0000	0.0388	(0.1428)	0.0000	1	(0.1040)	01/06/2025
000932.ZK	12/17/2024	SDB3262741469	(77,900.00)	0.6468	(47,475.38)	(50,388.45)	0.0000	4.5800	(1,589.3148)	0.0000	6.0399	(22.2453)	0.0000	1	(16.2054)	01/06/2025
000932.ZK	12/17/2024	SDB3262741469	(4,200.00)	0.6468	(2,559.65)	(2,716.71)	0.0000	4.5800	(1,589.3148)	0.0000	0.3256	(1.1994)	0.0000	1	(0.8737)	01/06/2025
000932.ZK	12/17/2024	SDB3262741469	(3,000.00)	0.6468	(1,828.32)	(1,940.51)	0.0000	4.5800	(1,589.3148)	0.0000	0.2326	(0.8567)	0.0000	1	(0.6241)	01/06/2025
000932.ZK	12/16/2024	SDB3262741469	(9,400.00)	0.6477	(5,728.74)	(6,088.21)	0.0000	4.5800	(1,589.3148)	0.0000	0.7288	(2.6878)	0.0000	1	(1.9590)	01/06/2025
000932.ZK	12/16/2024	SDB3262741469	(27,600.00)	0.6477	(16,820.54)	(17,876.02)	0.0000	4.5800	(1,589.3148)	0.0000	2.1399	(7.8918)	0.0000	1	(5.7519)	01/06/2025
000932.ZK	12/16/2024	SDB3262741469	(500.00)	0.6477	(304.72)	(323.84)	0.0000	4.5800	(1,589.3148)	0.0000	0.0388	(0.1430)	0.0000	1	(0.1042)	01/06/2025
000932.ZK	12/16/2024	SDB3262741469	(77,900.00)	0.6477	(47,475.38)	(50,454.43)	0.0000	4.5800	(1,589.3148)	0.0000	6.0399	(22.2744)	0.0000	1	(16.2345)	01/06/2025
000932.ZK	12/16/2024	SDB3262741469	(4,200.00)	0.6477	(2,559.65)	(2,720.26)	0.0000	4.5800	(1,589.3148)	0.0000	0.3256	(1.2009)	0.0000	1	(0.8753)	01/06/2025
000932.ZK	12/16/2024	SDB3262741469	(3,000.00)	0.6477	(1,828.32)	(1,943.05)	0.0000	4.5800	(1,589.3148)	0.0000	0.2326	(0.8578)	0.0000	1	(0.6252)	01/06/2025
000932.ZK	12/13/2024	SDB3262741469	(9,400.00)	0.6392	(5,728.74)	(6,008.22)	0.0000	4.5800	(1,589.3148)	0.0000	2.1865	(7.9575)	0.0000	3	(5.7710)	01/06/2025
000932.ZK	12/13/2024	SDB3262741469	(27,600.00)	0.6392	(16,820.54)	(17,641.15)	0.0000	4.5800	(1,589.3148)	0.0000	6.4198	(23.3644)	0.0000	3	(16.9446)	01/06/2025
000932.ZK	12/13/2024	SDB3262741469	(500.00)	0.6392	(304.72)	(319.59)	0.0000	4.5800	(1,589.3148)	0.0000	0.1163	(0.4233)	0.0000	3	(0.3070)	01/06/2025
000932.ZK	12/13/2024	SDB3262741469	(77,900.00)	0.6392	(47,475.38)	(49,791.50)	0.0000	4.5800	(1,589.3148)	0.0000	18.1198	(65.9453)	0.0000	3	(47.8255)	01/06/2025
000932.ZK	12/13/2024	SDB3262741469	(4,200.00)	0.6392	(2,559.65)	(2,684.52)	0.0000	4.5800	(1,589.3148)	0.0000	0.9769	(3.5555)	0.0000	3	(2.5785)	01/06/2025
000932.ZK	12/13/2024	SDB3262741469	(3,000.00)	0.6392	(1,828.32)	(1,917.52)	0.0000	4.5800	(1,589.3148)	0.0000	0.6978	(2.5396)	0.0000	3	(1.8418)	01/06/2025
000932.ZK	12/12/2024	SDB3262741469	(9,400.00)	0.6336	(5,728.74)	(5,955.81)	0.0000	4.5800	(1,589.3148)	0.0000	0.7288	(2.6293)	0.0000	1	(1.9005)	01/06/2025
000932.ZK	12/12/2024	SDB3262741469	(27,600.00)	0.6336	(16,820.54)	(17,487.28)	0.0000	4.5800	(1,589.3148)	0.0000	2.1399	(7.7202)	0.0000	1	(5.5803)	01/06/2025
000932.ZK	12/12/2024	SDB3262741469	(500.00)	0.6336	(304.72)	(316.80)	0.0000	4.5800	(1,589.3148)	0.0000	0.0388	(0.1399)	0.0000	1	(0.1011)	01/06/2025
000932.ZK	12/12/2024	SDB3262741469	(77,900.00)	0.6336	(47,475.38)	(49,357.21)	0.0000	4.5800	(1,589.3148)	0.0000	6.0399	(21.7900)	0.0000	1	(15.7501)	01/06/2025
000932.ZK	12/12/2024	SDB3262741469	(4,200.00)	0.6336	(2,559.65)	(2,661.11)	0.0000	4.5800	(1,589.3148)	0.0000	0.3256	(1.1748)	0.0000	1	(0.8492)	01/06/2025
000932.ZK	12/12/2024	SDB3262741469	(3,000.00)	0.6336	(1,828.32)	(1,900.79)	0.0000	4.5800	(1,589.3148)	0.0000	0.2326	(0.8392)	0.0000	1	(0.6066)	01/06/2025
000932.ZK	12/11/2024	SDB3262741469	(9,400.00)	0.6375	(5,728.74)	(5,992.04)	0.0000	4.5800	(1,589.3148)	0.0000	0.7288	(2.6453)	0.0000	1	(1.9165)	01/06/2025
000932.ZK	12/11/2024	SDB3262741469	(27,600.00)	0.6375	(16,820.54)	(17,593.65)	0.0000	4.5800	(1,589.3148)	0.0000	2.1399	(7.7672)	0.0000	1	(5.6272)	01/06/2025
000932.ZK	12/11/2024	SDB3262741469	(500.00)	0.6375	(304.72)	(318.73)	0.0000	4.5800	(1,589.3148)	0.0000	0.0388	(0.1407)	0.0000	1	(0.1019)	01/06/2025
000932.ZK	12/11/2024	SDB3262741469	(77,900.00)	0.6375	(47,475.38)	(49,657.43)	0.0000	4.5800	(1,589.3148)	0.0000	6.0399	(21.9226)	0.0000	1	(15.8827)	01/06/2025
000932.ZK	12/11/2024	SDB3262741469	(4,200.00)	0.6375	(2,559.65)	(2,677.29)	0.0000	4.5800	(1,589.3148)	0.0000	0.3256	(1.1820)	0.0000	1	(0.8563)	01/06/2025
000932.ZK	12/11/2024	SDB3262741469	(3,000.00)	0.6375	(1,828.32)	(1,912.35)	0.0000	4.5800	(1,589.3148)	0.0000	0.2326	(0.8443)	0.0000	1	(0.6117)	01/06/2025
000932.ZK	12/10/2024	SDB3262741469	(9,400.00)	0.6268	(5,728.74)	(5,891.47)	0.0000	4.5800	(1,589.3148)	0.0000	0.7288	(2.6009)	0.0000	1	(1.8721)	01/06/2025
000932.ZK	12/10/2024	SDB3262741469	(27,600.00)	0.6268	(16,820.54)	(17,298.36)	0.0000	4.5800	(1,589.3148)	0.0000	2.1399	(7.6368)	0.0000	1	(5.4969)	01/06/2025
000932.ZK	12/10/2024	SDB3262741469	(500.00)	0.6268	(304.72)	(313.38)	0.0000	4.5800	(1,589.3148)	0.0000	0.0388	(0.1383)	0.0000	1	(0.0996)	01/06/2025
000932.ZK	12/10/2024	SDB3262741469	(77,900.00)	0.6268	(47,475.38)	(48,823.98)	0.0000	4.5800	(1,589.3148)	0.0000	6.0399	(21.5546)	0.0000	1	(15.5147)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
HUNAN VALIN STEEL CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
000932.ZK	12/10/2024	SDB3262741469	(4,200.00)	0.6268	(2,559.65)	(2,632.36)	0.0000	4.5800	(1,589.3148)	0.0000	0.3256	(1.1621)	0.0000	1	(0.8365)	01/06/2025
000932.ZK	12/10/2024	SDB3262741469	(3,000.00)	0.6268	(1,828.32)	(1,880.26)	0.0000	4.5800	(1,589.3148)	0.0000	0.2326	(0.8301)	0.0000	1	(0.5975)	01/06/2025
000932.ZK	12/09/2024	SDB3262741469	(9,400.00)	0.6314	(5,728.74)	(5,935.48)	0.0000	4.5800	(1,589.3148)	0.0000	0.7288	(2.6204)	0.0000	1	(1.8916)	01/06/2025
000932.ZK	12/09/2024	SDB3262741469	(27,600.00)	0.6314	(16,820.54)	(17,427.58)	0.0000	4.5800	(1,589.3148)	0.0000	2.1399	(7.6939)	0.0000	1	(5.5539)	01/06/2025
000932.ZK	12/09/2024	SDB3262741469	(500.00)	0.6314	(304.72)	(315.72)	0.0000	4.5800	(1,589.3148)	0.0000	0.0388	(0.1394)	0.0000	1	(0.1006)	01/06/2025
000932.ZK	12/09/2024	SDB3262741469	(77,900.00)	0.6314	(47,475.38)	(49,188.71)	0.0000	4.5800	(1,589.3148)	0.0000	6.0399	(21.7157)	0.0000	1	(15.6757)	01/06/2025
000932.ZK	12/09/2024	SDB3262741469	(4,200.00)	0.6314	(2,559.65)	(2,652.02)	0.0000	4.5800	(1,589.3148)	0.0000	0.3256	(1.1708)	0.0000	1	(0.8452)	01/06/2025
000932.ZK	12/09/2024	SDB3262741469	(3,000.00)	0.6314	(1,828.32)	(1,894.30)	0.0000	4.5800	(1,589.3148)	0.0000	0.2326	(0.8363)	0.0000	1	(0.6037)	01/06/2025
000932.ZK	12/06/2024	SDB3262741469	(9,400.00)	0.6274	(5,728.74)	(5,897.94)	0.0000	4.5800	(1,589.3148)	0.0000	2.1865	(7.8114)	0.0000	3	(5.6249)	01/06/2025
000932.ZK	12/06/2024	SDB3262741469	(27,600.00)	0.6274	(16,820.54)	(17,317.34)	0.0000	4.5800	(1,589.3148)	0.0000	6.4198	(22.9356)	0.0000	3	(16.5158)	01/06/2025
000932.ZK	12/06/2024	SDB3262741469	(500.00)	0.6274	(304.72)	(313.72)	0.0000	4.5800	(1,589.3148)	0.0000	0.1163	(0.4155)	0.0000	3	(0.2992)	01/06/2025
000932.ZK	12/06/2024	SDB3262741469	(77,900.00)	0.6274	(47,475.38)	(48,877.58)	0.0000	4.5800	(1,589.3148)	0.0000	18.1198	(64.7349)	0.0000	3	(46.6151)	01/06/2025
000932.ZK	12/06/2024	SDB3262741469	(4,200.00)	0.6274	(2,559.65)	(2,635.25)	0.0000	4.5800	(1,589.3148)	0.0000	0.9769	(3.4902)	0.0000	3	(2.5133)	01/06/2025
000932.ZK	12/06/2024	SDB3262741469	(3,000.00)	0.6274	(1,828.32)	(1,882.32)	0.0000	4.5800	(1,589.3148)	0.0000	0.6978	(2.4930)	0.0000	3	(1.7952)	01/06/2025
000932.ZK	12/05/2024	SDB3262741469	(9,400.00)	0.6327	(5,728.74)	(5,947.13)	0.0000	4.5800	(1,589.3148)	0.0000	0.7288	(2.6255)	0.0000	1	(1.8967)	01/06/2025
000932.ZK	12/05/2024	SDB3262741469	(27,600.00)	0.6327	(16,820.54)	(17,461.77)	0.0000	4.5800	(1,589.3148)	0.0000	2.1399	(7.7090)	0.0000	1	(5.5690)	01/06/2025
000932.ZK	12/05/2024	SDB3262741469	(500.00)	0.6327	(304.72)	(316.34)	0.0000	4.5800	(1,589.3148)	0.0000	0.0388	(0.1397)	0.0000	1	(0.1009)	01/06/2025
000932.ZK	12/05/2024	SDB3262741469	(77,900.00)	0.6327	(47,475.38)	(49,285.23)	0.0000	4.5800	(1,589.3148)	0.0000	6.0399	(21.7583)	0.0000	1	(15.7183)	01/06/2025
000932.ZK	12/05/2024	SDB3262741469	(4,200.00)	0.6327	(2,559.65)	(2,657.23)	0.0000	4.5800	(1,589.3148)	0.0000	0.3256	(1.1731)	0.0000	1	(0.8475)	01/06/2025
000932.ZK	12/05/2024	SDB3262741469	(3,000.00)	0.6327	(1,828.32)	(1,898.02)	0.0000	4.5800	(1,589.3148)	0.0000	0.2326	(0.8379)	0.0000	1	(0.6053)	01/06/2025
000932.ZK	12/04/2024	SDB3262741469	(9,400.00)	0.6094	(5,728.74)	(5,728.74)	0.0000	4.5800	(1,589.3148)	0.0000	0.7288	(2.5291)	0.0000	1	(1.8003)	01/06/2025
000932.ZK	12/04/2024	SDB3262741469	(27,600.00)	0.6094	(16,820.54)	(16,820.54)	0.0000	4.5800	(1,589.3148)	0.0000	2.1399	(7.4259)	0.0000	1	(5.2859)	01/06/2025
000932.ZK	12/04/2024	SDB3262741469	(500.00)	0.6094	(304.72)	(304.72)	0.0000	4.5800	(1,589.3148)	0.0000	0.0388	(0.1345)	0.0000	1	(0.0958)	01/06/2025
000932.ZK	12/04/2024	SDB3262741469	(77,900.00)	0.6094	(47,475.38)	(47,475.38)	0.0000	4.5800	(1,589.3148)	0.0000	6.0399	(20.9593)	0.0000	1	(14.9193)	01/06/2025
000932.ZK	12/04/2024	SDB3262741469	(4,200.00)	0.6094	(2,559.65)	(2,559.65)	0.0000	4.5800	(1,589.3148)	0.0000	0.3256	(1.1300)	0.0000	1	(0.8044)	01/06/2025
000932.ZK	12/04/2024	SDB3262741469	(3,000.00)	0.6094	(1,828.32)	(1,828.32)	0.0000	4.5800	(1,589.3148)	0.0000	0.2326	(0.8072)	0.0000	1	(0.5746)	01/06/2025
TOTAL HUNAN VALIN STEEL CO., LTD CMN CLASS A SERIES NORTHBOUND											304.8675	(1,100.0649)	0.0000		(795.1974)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
HUNAN VALIN WIRE & CABLE CO., LTD. CMN CLASS A SERIES NORTHBOUND																
001208.ZK	01/03/2025	SDB3264649868	(7,500.00)	1.3010	(9,323.55)	(9,757.85)	0.0000	4.3300	(1,600.0000)	0.0000	3.3642	(13.0105)	0.0000	3	(9.6462)	01/06/2025
001208.ZK	01/03/2025	SDB3264649868	(5,500.00)	1.3010	(6,899.53)	(7,155.76)	0.0000	4.3300	(1,600.0000)	0.0000	2.4896	(9.5410)	0.0000	3	(7.0514)	01/06/2025
001208.ZK	01/03/2025	SDB3264649868	(600.00)	1.3010	(752.68)	(780.63)	0.0000	4.3300	(1,600.0000)	0.0000	0.2716	(1.0408)	0.0000	3	(0.7692)	01/06/2025
001208.ZK	01/02/2025	SDB3264649868	(7,500.00)	1.2884	(9,323.55)	(9,663.24)	0.0000	4.3300	(1,600.0000)	0.0000	1.1214	(4.2948)	0.0000	1	(3.1734)	01/06/2025
001208.ZK	01/02/2025	SDB3264649868	(5,500.00)	1.2884	(6,899.53)	(7,086.38)	0.0000	4.3300	(1,600.0000)	0.0000	0.8299	(3.1495)	0.0000	1	(2.3196)	01/06/2025
001208.ZK	01/02/2025	SDB3264649868	(600.00)	1.2884	(752.68)	(773.06)	0.0000	4.3300	(1,600.0000)	0.0000	0.0905	(0.3436)	0.0000	1	(0.2531)	01/06/2025
001208.ZK	12/31/2024	SDB3264649868	(7,500.00)	1.2486	(9,323.55)	(9,364.66)	0.0000	4.3300	(1,600.0000)	0.0000	2.2428	(8.3241)	0.0000	2	(6.0813)	01/06/2025
001208.ZK	12/31/2024	SDB3264649868	(5,500.00)	1.2486	(6,899.53)	(6,867.42)	0.0000	4.3300	(1,600.0000)	0.0000	1.6597	(6.1044)	0.0000	2	(4.4447)	01/06/2025
001208.ZK	12/31/2024	SDB3264649868	(600.00)	1.2486	(752.68)	(749.17)	0.0000	4.3300	(1,600.0000)	0.0000	0.1811	(0.6659)	0.0000	2	(0.4849)	01/06/2025
001208.ZK	12/30/2024	SDB3264649868	(7,500.00)	1.2431	(9,323.55)	(9,323.55)	0.0000	4.3300	(1,600.0000)	0.0000	1.1214	(4.1438)	0.0000	1	(3.0224)	01/06/2025
001208.ZK	12/30/2024	SDB3264649868	(5,500.00)	1.2545	(6,899.53)	(6,899.53)	0.0000	4.3300	(1,600.0000)	0.0000	0.8299	(3.0665)	0.0000	1	(2.2366)	01/06/2025
001208.ZK	12/30/2024	SDB3264649868	(600.00)	1.2545	(752.68)	(752.68)	0.0000	4.3300	(1,600.0000)	0.0000	0.0905	(0.3345)	0.0000	1	(0.2440)	01/06/2025
TOTAL HUNAN VALIN WIRE & CABLE CO., LTD. CMN CLASS A SERIES NORTHBOUND											14.2926	(54.0194)	0.0000		(39.7268)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
HUNDSUN TECHNOLOGIES INC. CMN CLASS A SERIES NORTHBOUND																
600570.SH	01/03/2025	SDB3260123688	(80.00)	4.0263	(339.19)	(322.10)	0.0000	4.3300	(1,525.0000)	0.0000	0.1224	(0.4093)	0.0000	3	(0.2869)	01/06/2025
600570.SH	01/02/2025	SDB3260123688	(80.00)	4.0269	(339.19)	(322.15)	0.0000	4.3300	(1,525.0000)	0.0000	0.0408	(0.1365)	0.0000	1	(0.0957)	01/06/2025
600570.SH	12/31/2024	SDB3260123688	(80.00)	4.0594	(339.19)	(324.75)	0.0000	4.3300	(1,525.0000)	0.0000	0.0816	(0.2751)	0.0000	2	(0.1935)	01/06/2025
600570.SH	12/30/2024	SDB3260123688	(80.00)	4.0039	(339.19)	(320.31)	0.0000	4.3300	(1,525.0000)	0.0000	0.0408	(0.1357)	0.0000	1	(0.0949)	01/06/2025
600570.SH	12/27/2024	SDB3260123688	(80.00)	4.1037	(339.19)	(328.30)	0.0000	4.3300	(1,525.0000)	0.0000	0.1224	(0.4172)	0.0000	3	(0.2948)	01/06/2025
600570.SH	12/26/2024	SDB3260123688	(80.00)	4.0908	(339.19)	(327.26)	0.0000	4.3300	(1,525.0000)	0.0000	0.0408	(0.1386)	0.0000	1	(0.0978)	01/06/2025
600570.SH	12/24/2024	SDB3260123688	(80.00)	4.0908	(339.19)	(327.26)	0.0000	4.3300	(1,525.0000)	0.0000	0.0816	(0.2773)	0.0000	2	(0.1957)	01/06/2025
600570.SH	12/23/2024	SDB3260123688	(80.00)	4.0985	(339.19)	(327.88)	0.0000	4.3300	(1,525.0000)	0.0000	0.0408	(0.1389)	0.0000	1	(0.0981)	01/06/2025
600570.SH	12/20/2024	SDB3260123688	(80.00)	4.0799	(339.19)	(326.39)	0.0000	4.3300	(1,525.0000)	0.0000	0.1224	(0.4148)	0.0000	3	(0.2924)	01/06/2025
600570.SH	12/19/2024	SDB3260123688	(80.00)	4.0907	(339.19)	(327.25)	0.0000	4.5800	(1,525.0000)	0.0000	0.0432	(0.1386)	0.0000	1	(0.0955)	01/06/2025
600570.SH	12/18/2024	SDB3260123688	(80.00)	4.1325	(339.19)	(330.60)	0.0000	4.5800	(1,525.0000)	0.0000	0.0432	(0.1400)	0.0000	1	(0.0969)	01/06/2025
600570.SH	12/17/2024	SDB3260123688	(80.00)	4.3751	(339.19)	(350.01)	0.0000	4.5800	(1,525.0000)	0.0000	0.0432	(0.1483)	0.0000	1	(0.1051)	01/06/2025
600570.SH	12/16/2024	SDB3260123688	(80.00)	4.2471	(339.19)	(339.77)	0.0000	4.5800	(1,525.0000)	0.0000	0.0432	(0.1439)	0.0000	1	(0.1008)	01/06/2025
600570.SH	12/13/2024	SDB3260123688	(80.00)	4.3983	(339.19)	(351.86)	0.0000	4.5800	(1,525.0000)	0.0000	0.1295	(0.4472)	0.0000	3	(0.3177)	01/06/2025
600570.SH	12/12/2024	SDB3260123688	(80.00)	4.2884	(339.19)	(343.08)	0.0000	4.5800	(1,525.0000)	0.0000	0.0432	(0.1453)	0.0000	1	(0.1022)	01/06/2025
600570.SH	12/11/2024	SDB3260123688	(80.00)	4.2832	(339.19)	(342.65)	0.0000	4.5800	(1,525.0000)	0.0000	0.0432	(0.1452)	0.0000	1	(0.1020)	01/06/2025
600570.SH	12/10/2024	SDB3260123688	(80.00)	4.2636	(339.19)	(341.09)	0.0000	4.5800	(1,525.0000)	0.0000	0.0432	(0.1445)	0.0000	1	(0.1013)	01/06/2025
600570.SH	12/09/2024	SDB3260123688	(80.00)	4.2004	(339.19)	(336.03)	0.0000	4.5800	(1,525.0000)	0.0000	0.0432	(0.1423)	0.0000	1	(0.0992)	01/06/2025
600570.SH	12/06/2024	SDB3260123688	(80.00)	4.2702	(339.19)	(341.61)	0.0000	4.5800	(1,525.0000)	0.0000	0.1295	(0.4341)	0.0000	3	(0.3047)	01/06/2025
600570.SH	12/05/2024	SDB3260123688	(80.00)	4.3011	(339.19)	(344.09)	0.0000	4.5800	(1,525.0000)	0.0000	0.0432	(0.1458)	0.0000	1	(0.1026)	01/06/2025
600570.SH	12/04/2024	SDB3260123688	(80.00)	4.2398	(339.19)	(339.19)	0.0000	4.5800	(1,525.0000)	0.0000	0.0432	(0.1437)	0.0000	1	(0.1005)	01/06/2025
TOTAL HUNDSUN TECHNOLOGIES INC. CMN CLASS A SERIES NORTHBOUND												1.3840	(4.6623)	0.0000	(3.2784)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
068831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
HYGON INFORMATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND																
688041.SH	01/03/2025	SDB3261928006	(200.00)	21.0685	(4,269.92)	(4,213.69)	0.0000	4.3300	(723.0891)	0.0000	1.5407	(2.5391)	0.0000	3	(0.9983)	01/06/2025
688041.SH	01/03/2025	SDB3261928006	(600.00)	21.0685	(12,693.51)	(12,641.08)	0.0000	4.3300	(723.0891)	0.0000	4.5802	(7.6172)	0.0000	3	(3.0370)	01/06/2025
688041.SH	01/03/2025	SDB3261928006	(200.00)	21.0685	(4,364.05)	(4,213.69)	0.0000	4.3300	(723.0891)	0.0000	1.5747	(2.5391)	0.0000	3	(0.9644)	01/06/2025
688041.SH	01/03/2025	SDB3261928006	(500.00)	21.0685	(10,730.86)	(10,534.24)	0.0000	4.3300	(723.0891)	0.0000	3.8721	(6.3477)	0.0000	3	(2.4756)	01/06/2025
688041.SH	01/03/2025	SDB3261928006	(9,347.00)	21.0685	(176,336.45)	(196,927.02)	0.0000	4.3300	(723.0891)	0.0000	63.6281	(118.6631)	0.0000	3	(55.0351)	01/06/2025
688041.SH	01/03/2025	SDB3261928006	(2,148.00)	21.0685	(40,262.90)	(45,255.08)	0.0000	4.3300	(723.0891)	0.0000	14.5282	(27.2695)	0.0000	3	(12.7413)	01/06/2025
688041.SH	01/03/2025	SDB3261928006	(5,605.00)	21.0685	(105,062.19)	(118,088.79)	0.0000	4.3300	(723.0891)	0.0000	37.9099	(71.1573)	0.0000	3	(33.2473)	01/06/2025
688041.SH	01/03/2025	SDB3261928006	(1,000.00)	21.0685	(18,955.99)	(21,068.47)	0.0000	4.3300	(723.0891)	0.0000	6.8400	(12.6953)	0.0000	3	(5.8554)	01/06/2025
688041.SH	01/03/2025	SDB3261928006	(3,200.00)	21.0685	(60,222.53)	(67,419.11)	0.0000	4.3300	(723.0891)	0.0000	21.7303	(40.6250)	0.0000	3	(18.8947)	01/06/2025
688041.SH	01/03/2025	SDB3261928006	(95.00)	21.0685	(1,651.70)	(2,001.50)	0.0000	4.3300	(723.0891)	0.0000	0.5960	(1.2061)	0.0000	3	(0.6101)	01/06/2025
688041.SH	01/02/2025	SDB3261928006	(200.00)	21.2297	(4,364.05)	(4,245.94)	0.0000	4.3300	(723.9250)	0.0000	0.5249	(0.8538)	0.0000	1	(0.3289)	01/06/2025
688041.SH	01/02/2025	SDB3261928006	(500.00)	21.2297	(10,730.86)	(10,614.85)	0.0000	4.3300	(723.9250)	0.0000	1.2907	(2.1345)	0.0000	1	(0.8439)	01/06/2025
688041.SH	01/02/2025	SDB3261928006	(9,347.00)	21.2297	(176,336.45)	(198,433.94)	0.0000	4.3300	(723.9250)	0.0000	21.2094	(39.9031)	0.0000	1	(18.6938)	01/06/2025
688041.SH	01/02/2025	SDB3261928006	(2,148.00)	21.2297	(40,262.90)	(45,601.38)	0.0000	4.3300	(723.9250)	0.0000	4.8427	(9.1700)	0.0000	1	(4.3273)	01/06/2025
688041.SH	01/02/2025	SDB3261928006	(5,605.00)	21.2297	(105,062.19)	(118,992.43)	0.0000	4.3300	(723.9250)	0.0000	12.6366	(23.9282)	0.0000	1	(11.2916)	01/06/2025
688041.SH	01/02/2025	SDB3261928006	(1,000.00)	21.2297	(18,955.99)	(21,229.69)	0.0000	4.3300	(723.9250)	0.0000	2.2800	(4.2691)	0.0000	1	(1.9891)	01/06/2025
688041.SH	01/02/2025	SDB3261928006	(3,200.00)	21.2297	(60,222.53)	(67,935.02)	0.0000	4.3300	(723.9250)	0.0000	7.2434	(13.6611)	0.0000	1	(6.4176)	01/06/2025
688041.SH	01/02/2025	SDB3261928006	(95.00)	21.2297	(1,651.70)	(2,016.82)	0.0000	4.3300	(723.9250)	0.0000	0.1987	(0.4056)	0.0000	1	(0.2069)	01/06/2025
688041.SH	12/31/2024	SDB3261928006	(9,347.00)	19.2701	(176,336.45)	(180,117.91)	0.0000	4.3300	(723.8899)	0.0000	42.4187	(72.4364)	0.0000	2	(30.0177)	01/06/2025
688041.SH	12/31/2024	SDB3261928006	(2,148.00)	19.2701	(40,262.90)	(41,392.24)	0.0000	4.3300	(723.8899)	0.0000	9.6855	(16.6463)	0.0000	2	(6.9609)	01/06/2025
688041.SH	12/31/2024	SDB3261928006	(5,605.00)	19.2701	(105,062.19)	(108,009.08)	0.0000	4.3300	(723.8899)	0.0000	25.2733	(43.4370)	0.0000	2	(18.1638)	01/06/2025
688041.SH	12/31/2024	SDB3261928006	(1,000.00)	19.2701	(18,955.99)	(19,270.13)	0.0000	4.3300	(723.8899)	0.0000	4.5600	(7.7497)	0.0000	2	(3.1897)	01/06/2025
688041.SH	12/31/2024	SDB3261928006	(3,200.00)	19.2701	(60,222.53)	(61,664.42)	0.0000	4.3300	(723.8899)	0.0000	14.4869	(24.7990)	0.0000	2	(10.3122)	01/06/2025
688041.SH	12/31/2024	SDB3261928006	(95.00)	19.2701	(1,651.70)	(1,830.66)	0.0000	4.3300	(723.8899)	0.0000	0.3973	(0.7362)	0.0000	2	(0.3389)	01/06/2025
688041.SH	12/30/2024	SDB3261928006	(1,000.00)	18.7123	(18,955.99)	(18,712.31)	0.0000	4.3300	(719.4703)	0.0000	2.2800	(3.7397)	0.0000	1	(1.4597)	01/06/2025
688041.SH	12/30/2024	SDB3261928006	(3,200.00)	18.7123	(60,222.53)	(59,879.40)	0.0000	4.3300	(719.4703)	0.0000	7.2434	(11.9671)	0.0000	1	(4.7236)	01/06/2025
688041.SH	12/30/2024	SDB3261928006	(95.00)	18.7123	(1,651.70)	(1,777.67)	0.0000	4.3300	(719.4703)	0.0000	0.1987	(0.3553)	0.0000	1	(0.1566)	01/06/2025
688041.SH	12/27/2024	SDB3261928006	(95.00)	17.9338	(1,651.70)	(1,703.71)	0.0000	4.3300	(475.0000)	0.0000	0.5960	(0.6744)	0.0000	3	(0.0784)	01/06/2025
688041.SH	12/26/2024	SDB3261928006	(95.00)	17.6073	(1,651.70)	(1,672.70)	0.0000	4.3300	(475.0000)	0.0000	0.1987	(0.2207)	0.0000	1	(0.0220)	01/06/2025
688041.SH	12/24/2024	SDB3261928006	(95.00)	17.6073	(1,651.70)	(1,672.70)	0.0000	4.3300	(475.0000)	0.0000	0.3973	(0.4414)	0.0000	2	(0.0441)	01/06/2025
688041.SH	12/23/2024	SDB3261928006	(95.00)	16.6246	(1,651.70)	(1,579.34)	0.0000	4.3300	(475.0000)	0.0000	0.1987	(0.2084)	0.0000	1	(0.0097)	01/06/2025
688041.SH	12/20/2024	SDB3261928006	(95.00)	16.7050	(1,651.70)	(1,586.97)	0.0000	4.3300	(475.0000)	0.0000	0.5960	(0.6282)	0.0000	3	(0.0322)	01/06/2025
688041.SH	12/19/2024	SDB3261928006	(95.00)	16.9362	(1,651.70)	(1,608.94)	0.0000	4.5800	(475.0000)	0.0000	0.2101	(0.2123)	0.0000	1	(0.0022)	01/06/2025
688041.SH	12/18/2024	SDB3261928006	(95.00)	16.9867	(1,651.70)	(1,613.74)	0.0000	4.5800	(475.0000)	0.0000	0.2101	(0.2129)	0.0000	1	(0.0028)	01/06/2025
688041.SH	12/17/2024	SDB3261928006	(95.00)	17.4508	(1,651.70)	(1,657.82)	0.0000	4.5800	(475.0000)	0.0000	0.2101	(0.2187)	0.0000	1	(0.0086)	01/06/2025
688041.SH	12/16/2024	SDB3261928006	(3,375.00)	17.1401	(58,678.82)	(57,847.97)	0.0000	4.5800	(696.2602)	0.0000	7.4652	(11.1881)	0.0000	1	(3.7229)	01/06/2025
688041.SH	12/16/2024	SDB3261928006	(6,425.00)	17.1401	(111,707.09)	(110,125.40)	0.0000	4.5800	(696.2602)	0.0000	14.2116	(21.2989)	0.0000	1	(7.0872)	01/06/2025
688041.SH	12/16/2024	SDB3261928006	(200.00)	17.1401	(3,477.26)	(3,428.03)	0.0000	4.5800	(696.2602)	0.0000	0.4424	(0.6630)	0.0000	1	(0.2206)	01/06/2025
688041.SH	12/16/2024	SDB3261928006	(395.00)	17.1401	(6,867.60)	(6,770.36)	0.0000	4.5800	(696.2602)	0.0000	0.8737	(1.3094)	0.0000	1	(0.4357)	01/06/2025
688041.SH	12/13/2024	SDB3261928006	(3,375.00)	17.9879	(58,678.82)	(60,709.23)	0.0000	4.5800	(696.2602)	0.0000	22.3957	(35.2245)	0.0000	3	(12.8288)	01/06/2025
688041.SH	12/13/2024	SDB3261928006	(6,425.00)	17.9879	(111,707.09)	(115,572.39)	0.0000	4.5800	(696.2602)	0.0000	42.6349	(67.0570)	0.0000	3	(24.4222)	01/06/2025
688041.SH	12/13/2024	SDB3261928006	(200.00)	17.9879	(3,477.26)	(3,597.58)	0.0000	4.5800	(696.2602)	0.0000	1.3272	(2.0874)	0.0000	3	(0.7602)	01/06/2025
688041.SH	12/13/2024	SDB3261928006	(395.00)	17.9879	(6,867.60)	(7,105.23)	0.0000	4.5800	(696.2602)	0.0000	2.6211	(4.1226)	0.0000	3	(1.5014)	01/06/2025
688041.SH	12/12/2024	SDB3261928006	(3,375.00)	17.6900	(58,678.82)	(59,703.67)	0.0000	4.5800	(696.2602)	0.0000	7.4652	(11.5470)	0.0000	1	(4.0818)	01/06/2025
688041.SH	12/12/2024	SDB3261928006	(6,425.00)	17.6900	(111,707.09)	(113,658.10)	0.0000	4.5800	(696.2602)	0.0000	14.2116	(21.9821)	0.0000	1	(7.7705)	01/06/2025
688041.SH	12/12/2024	SDB3261928006	(200.00)	17.6900	(3,477.26)	(3,538.00)	0.0000	4.5800	(696.2602)	0.0000	0.4424	(0.6843)	0.0000	1	(0.2419)	01/06/2025
688041.SH	12/12/2024	SDB3261928006	(395.00)	17.6900	(6,867.60)	(6,987.54)	0.0000	4.5800	(696.2602)	0.0000	0.8737	(1.3514)	0.0000	1	(0.4777)	01/06/2025
688041.SH	12/11/2024	SDB3261928006	(3,375.00)	17.8720	(58,678.82)	(60,318.14)	0.0000	4.5800	(696.2602)	0.0000	7.4652	(11.6659)	0.0000	1	(4.2006)	01/06/2025
688041.SH	12/11/2024	SDB3261928006	(6,425.00)	17.8720	(111,707.09)	(114,827.87)	0.0000	4.5800	(696.2602)	0.0000	14.2116	(22.2084)	0.0000	1	(7.9967)	01/06/2025
688041.SH	12/11/2024	SDB3261928006	(200.00)	17.8720	(3,477.26)	(3,574.41)	0.0000	4.5800	(696.2602)	0.0000	0.4424	(0.6913)	0.0000	1	(0.2489)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
HYGON INFORMATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
688041.SH	12/11/2024	SDB3261928006	(395.00)	17.8720	(6,867.60)	(7,059.46)	0.0000	4.5800	(696.2602)	0.0000	0.8737	(1.3653)	0.0000	1	(0.4916)	01/06/2025
688041.SH	12/10/2024	SDB3261928006	(3,375.00)	17.5958	(58,678.82)	(59,385.83)	0.0000	4.5800	(698.3139)	0.0000	7.4652	(11.5194)	0.0000	1	(4.0542)	01/06/2025
688041.SH	12/10/2024	SDB3261928006	(6,425.00)	17.5958	(111,707.09)	(113,053.02)	0.0000	4.5800	(698.3139)	0.0000	14.2116	(21.9296)	0.0000	1	(7.7180)	01/06/2025
688041.SH	12/10/2024	SDB3261928006	(200.00)	17.5958	(3,477.26)	(3,519.16)	0.0000	4.5800	(698.3139)	0.0000	0.4424	(0.6826)	0.0000	1	(0.2402)	01/06/2025
688041.SH	12/10/2024	SDB3261928006	(400.00)	17.5958	(6,954.53)	(7,038.32)	0.0000	4.5800	(698.3139)	0.0000	0.8848	(1.3653)	0.0000	1	(0.4805)	01/06/2025
688041.SH	12/10/2024	SDB3261928006	(795.00)	17.5958	(13,822.12)	(13,988.66)	0.0000	4.5800	(698.3139)	0.0000	1.7585	(2.7135)	0.0000	1	(0.9550)	01/06/2025
688041.SH	12/09/2024	SDB3261928006	(3,375.00)	17.6925	(58,678.82)	(59,712.25)	0.0000	4.5800	(698.3139)	0.0000	7.4652	(11.5827)	0.0000	1	(4.1175)	01/06/2025
688041.SH	12/09/2024	SDB3261928006	(6,425.00)	17.6925	(111,707.09)	(113,674.43)	0.0000	4.5800	(698.3139)	0.0000	14.2116	(22.0501)	0.0000	1	(7.8385)	01/06/2025
688041.SH	12/09/2024	SDB3261928006	(200.00)	17.6925	(3,477.26)	(3,538.50)	0.0000	4.5800	(698.3139)	0.0000	0.4424	(0.6864)	0.0000	1	(0.2440)	01/06/2025
688041.SH	12/09/2024	SDB3261928006	(400.00)	17.6925	(6,954.53)	(7,077.01)	0.0000	4.5800	(698.3139)	0.0000	0.8848	(1.3728)	0.0000	1	(0.4880)	01/06/2025
688041.SH	12/09/2024	SDB3261928006	(795.00)	17.6925	(13,822.12)	(14,065.55)	0.0000	4.5800	(698.3139)	0.0000	1.7585	(2.7284)	0.0000	1	(0.9699)	01/06/2025
688041.SH	12/06/2024	SDB3261928006	(3,375.00)	17.1751	(58,678.82)	(57,966.13)	0.0000	4.5800	(698.3139)	0.0000	22.3957	(33.7321)	0.0000	3	(11.3364)	01/06/2025
688041.SH	12/06/2024	SDB3261928006	(6,425.00)	17.1751	(111,707.09)	(110,350.33)	0.0000	4.5800	(698.3139)	0.0000	42.6349	(64.2160)	0.0000	3	(21.5811)	01/06/2025
688041.SH	12/06/2024	SDB3261928006	(200.00)	17.1751	(3,477.26)	(3,435.03)	0.0000	4.5800	(698.3139)	0.0000	1.3272	(1.9989)	0.0000	3	(0.6718)	01/06/2025
688041.SH	12/06/2024	SDB3261928006	(400.00)	17.1751	(6,954.53)	(6,870.06)	0.0000	4.5800	(698.3139)	0.0000	2.6543	(3.9979)	0.0000	3	(1.3436)	01/06/2025
688041.SH	12/06/2024	SDB3261928006	(795.00)	17.1751	(13,822.12)	(13,654.24)	0.0000	4.5800	(698.3139)	0.0000	5.2754	(7.9458)	0.0000	3	(2.6703)	01/06/2025
688041.SH	12/05/2024	SDB3261928006	(3,375.00)	17.4143	(58,678.82)	(58,773.18)	0.0000	4.5800	(698.3139)	0.0000	7.4652	(11.4006)	0.0000	1	(3.9353)	01/06/2025
688041.SH	12/05/2024	SDB3261928006	(6,425.00)	17.4143	(111,707.09)	(111,886.73)	0.0000	4.5800	(698.3139)	0.0000	14.2116	(21.7033)	0.0000	1	(7.4917)	01/06/2025
688041.SH	12/05/2024	SDB3261928006	(200.00)	17.4143	(3,477.26)	(3,482.86)	0.0000	4.5800	(698.3139)	0.0000	0.4424	(0.6756)	0.0000	1	(0.2332)	01/06/2025
688041.SH	12/05/2024	SDB3261928006	(400.00)	17.4143	(6,954.53)	(6,965.71)	0.0000	4.5800	(698.3139)	0.0000	0.8848	(1.3512)	0.0000	1	(0.4664)	01/06/2025
688041.SH	12/05/2024	SDB3261928006	(795.00)	17.4143	(13,822.12)	(13,844.35)	0.0000	4.5800	(698.3139)	0.0000	1.7585	(2.6855)	0.0000	1	(0.9270)	01/06/2025
688041.SH	12/04/2024	SDB3261928006	(3,375.00)	17.3863	(58,678.82)	(58,678.82)	0.0000	4.5800	(698.3139)	0.0000	7.4652	(11.3823)	0.0000	1	(3.9170)	01/06/2025
688041.SH	12/04/2024	SDB3261928006	(6,425.00)	17.3863	(111,707.09)	(111,707.09)	0.0000	4.5800	(698.3139)	0.0000	14.2116	(21.6685)	0.0000	1	(7.4569)	01/06/2025
688041.SH	12/04/2024	SDB3261928006	(200.00)	17.3863	(3,477.26)	(3,477.26)	0.0000	4.5800	(698.3139)	0.0000	0.4424	(0.6745)	0.0000	1	(0.2321)	01/06/2025
688041.SH	12/04/2024	SDB3261928006	(400.00)	17.3863	(6,954.53)	(6,954.53)	0.0000	4.5800	(698.3139)	0.0000	0.8848	(1.3490)	0.0000	1	(0.4642)	01/06/2025
688041.SH	12/04/2024	SDB3261928006	(795.00)	17.3863	(13,822.12)	(13,822.12)	0.0000	4.5800	(698.3139)	0.0000	1.7585	(2.6812)	0.0000	1	(0.9227)	01/06/2025
TOTAL HYGON INFORMATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND												627.4827	(1,048.2084)	0.0000	(420.7257)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
IFLYTEK CO LTD CMN CLASS A SERIES NORTHBOUND																
002230.ZK	01/03/2025	SDB3260123681	(500.00)	6.8541	(3,626.46)	(3,427.05)	0.0000	4.3300	(1,515.7465)	0.0000	1.3085	(4.3288)	0.0000	3	(3.0202)	01/06/2025
002230.ZK	01/03/2025	SDB3260123681	(700.00)	6.8541	(5,045.17)	(4,797.87)	0.0000	4.3300	(1,515.7465)	0.0000	1.8205	(6.0603)	0.0000	3	(4.2398)	01/06/2025
002230.ZK	01/03/2025	SDB3260123681	(5,300.00)	6.8541	(39,830.78)	(36,326.70)	0.0000	4.3300	(1,515.7465)	0.0000	14.3723	(45.8851)	0.0000	3	(31.5128)	01/06/2025
002230.ZK	01/03/2025	SDB3260123681	(3,400.00)	6.8541	(25,395.68)	(23,303.92)	0.0000	4.3300	(1,515.7465)	0.0000	9.1636	(29.4357)	0.0000	3	(20.2721)	01/06/2025
002230.ZK	01/03/2025	SDB3260123681	(13,200.00)	6.8541	(93,543.07)	(90,474.04)	0.0000	4.3300	(1,515.7465)	0.0000	33.7535	(114.2798)	0.0000	3	(80.5263)	01/06/2025
002230.ZK	01/03/2025	SDB3260123681	(32,700.00)	6.8541	(233,418.00)	(224,128.87)	0.0000	4.3300	(1,515.7465)	0.0000	84.2250	(283.1021)	0.0000	3	(198.8771)	01/06/2025
002230.ZK	01/03/2025	SDB3260123681	(29,100.00)	6.8541	(207,720.60)	(199,454.14)	0.0000	4.3300	(1,515.7465)	0.0000	74.9525	(251.9349)	0.0000	3	(176.9824)	01/06/2025
002230.ZK	01/03/2025	SDB3260123681	(18,300.00)	6.8541	(129,501.78)	(125,429.92)	0.0000	4.3300	(1,515.7465)	0.0000	46.7286	(158.4333)	0.0000	3	(111.7047)	01/06/2025
002230.ZK	01/03/2025	SDB3260123681	(7,000.00)	6.8541	(49,238.31)	(47,978.66)	0.0000	4.3300	(1,515.7465)	0.0000	17.7668	(60.6029)	0.0000	3	(42.8361)	01/06/2025
002230.ZK	01/03/2025	SDB3260123681	(11,900.00)	6.8541	(83,207.94)	(81,563.72)	0.0000	4.3300	(1,515.7465)	0.0000	30.0242	(103.0249)	0.0000	3	(73.0007)	01/06/2025
002230.ZK	01/03/2025	SDB3260123681	(37,300.00)	6.8541	(261,334.02)	(255,657.71)	0.0000	4.3300	(1,515.7465)	0.0000	94.2980	(322.9269)	0.0000	3	(228.6289)	01/06/2025
002230.ZK	01/02/2025	SDB3260123681	(500.00)	6.8406	(3,626.46)	(3,420.30)	0.0000	4.3300	(1,515.7465)	0.0000	0.4362	(1.4401)	0.0000	1	(1.0039)	01/06/2025
002230.ZK	01/02/2025	SDB3260123681	(700.00)	6.8406	(5,045.17)	(4,788.42)	0.0000	4.3300	(1,515.7465)	0.0000	0.6068	(2.0161)	0.0000	1	(1.4093)	01/06/2025
002230.ZK	01/02/2025	SDB3260123681	(5,300.00)	6.8406	(39,830.78)	(36,255.20)	0.0000	4.3300	(1,515.7465)	0.0000	4.7908	(15.2649)	0.0000	1	(10.4742)	01/06/2025
002230.ZK	01/02/2025	SDB3260123681	(3,400.00)	6.8406	(25,395.68)	(23,258.05)	0.0000	4.3300	(1,515.7465)	0.0000	3.0545	(9.7926)	0.0000	1	(6.7380)	01/06/2025
002230.ZK	01/02/2025	SDB3260123681	(13,200.00)	6.8406	(93,543.07)	(90,295.96)	0.0000	4.3300	(1,515.7465)	0.0000	11.2512	(38.0183)	0.0000	1	(26.7671)	01/06/2025
002230.ZK	01/02/2025	SDB3260123681	(32,700.00)	6.8406	(233,418.00)	(223,687.72)	0.0000	4.3300	(1,515.7465)	0.0000	28.0750	(94.1816)	0.0000	1	(66.1066)	01/06/2025
002230.ZK	01/02/2025	SDB3260123681	(29,100.00)	6.8406	(207,720.60)	(199,061.55)	0.0000	4.3300	(1,515.7465)	0.0000	24.9842	(83.8130)	0.0000	1	(58.8288)	01/06/2025
002230.ZK	01/02/2025	SDB3260123681	(18,300.00)	6.8406	(129,501.78)	(125,183.03)	0.0000	4.3300	(1,515.7465)	0.0000	15.5762	(52.7072)	0.0000	1	(37.1310)	01/06/2025
002230.ZK	01/02/2025	SDB3260123681	(7,000.00)	6.8406	(49,238.31)	(47,884.22)	0.0000	4.3300	(1,515.7465)	0.0000	5.9223	(20.1612)	0.0000	1	(14.2389)	01/06/2025
002230.ZK	01/02/2025	SDB3260123681	(11,900.00)	6.8406	(83,207.94)	(81,403.18)	0.0000	4.3300	(1,515.7465)	0.0000	10.0081	(34.2740)	0.0000	1	(24.2660)	01/06/2025
002230.ZK	01/02/2025	SDB3260123681	(37,300.00)	6.8406	(261,334.02)	(255,154.49)	0.0000	4.3300	(1,515.7465)	0.0000	31.4327	(107.4304)	0.0000	1	(75.9977)	01/06/2025
002230.ZK	12/31/2024	SDB3260123681	(500.00)	6.8839	(3,626.46)	(3,441.93)	0.0000	4.3300	(1,515.7465)	0.0000	0.8724	(2.8984)	0.0000	2	(2.0260)	01/06/2025
002230.ZK	12/31/2024	SDB3260123681	(700.00)	6.8839	(5,045.17)	(4,818.70)	0.0000	4.3300	(1,515.7465)	0.0000	1.2136	(4.0577)	0.0000	2	(2.8441)	01/06/2025
002230.ZK	12/31/2024	SDB3260123681	(5,300.00)	6.8839	(39,830.78)	(36,484.42)	0.0000	4.3300	(1,515.7465)	0.0000	9.5815	(30.7228)	0.0000	2	(21.1413)	01/06/2025
002230.ZK	12/31/2024	SDB3260123681	(3,400.00)	6.8839	(25,395.68)	(23,405.10)	0.0000	4.3300	(1,515.7465)	0.0000	6.1091	(19.7090)	0.0000	2	(13.5999)	01/06/2025
002230.ZK	12/31/2024	SDB3260123681	(13,200.00)	6.8839	(93,543.07)	(90,866.85)	0.0000	4.3300	(1,515.7465)	0.0000	22.5023	(76.5173)	0.0000	2	(54.0150)	01/06/2025
002230.ZK	12/31/2024	SDB3260123681	(32,700.00)	6.8839	(233,418.00)	(225,101.96)	0.0000	4.3300	(1,515.7465)	0.0000	56.1500	(189.5542)	0.0000	2	(133.4042)	01/06/2025
002230.ZK	12/31/2024	SDB3260123681	(29,100.00)	6.8839	(207,720.60)	(200,320.09)	0.0000	4.3300	(1,515.7465)	0.0000	49.9683	(168.6858)	0.0000	2	(118.7175)	01/06/2025
002230.ZK	12/31/2024	SDB3260123681	(18,300.00)	6.8839	(129,501.78)	(125,974.49)	0.0000	4.3300	(1,515.7465)	0.0000	31.1524	(106.0808)	0.0000	2	(74.9284)	01/06/2025
002230.ZK	12/31/2024	SDB3260123681	(7,000.00)	6.8839	(49,238.31)	(48,186.96)	0.0000	4.3300	(1,515.7465)	0.0000	11.8445	(40.5773)	0.0000	2	(28.7328)	01/06/2025
002230.ZK	12/31/2024	SDB3260123681	(11,900.00)	6.8839	(83,207.94)	(81,917.84)	0.0000	4.3300	(1,515.7465)	0.0000	20.0161	(68.9815)	0.0000	2	(48.9654)	01/06/2025
002230.ZK	12/31/2024	SDB3260123681	(37,300.00)	6.8839	(261,334.02)	(256,767.68)	0.0000	4.3300	(1,515.7465)	0.0000	62.8654	(216.2193)	0.0000	2	(153.3539)	01/06/2025
002230.ZK	12/30/2024	SDB3260123681	(500.00)	6.8772	(3,626.46)	(3,438.58)	0.0000	4.3300	(1,515.7465)	0.0000	0.4362	(1.4478)	0.0000	1	(1.0116)	01/06/2025
002230.ZK	12/30/2024	SDB3260123681	(700.00)	6.8772	(5,045.17)	(4,814.01)	0.0000	4.3300	(1,515.7465)	0.0000	0.6068	(2.0269)	0.0000	1	(1.4201)	01/06/2025
002230.ZK	12/30/2024	SDB3260123681	(5,300.00)	6.8772	(39,830.78)	(36,448.91)	0.0000	4.3300	(1,515.7465)	0.0000	4.7908	(15.3465)	0.0000	1	(10.5557)	01/06/2025
002230.ZK	12/30/2024	SDB3260123681	(3,400.00)	6.8772	(25,395.68)	(23,382.32)	0.0000	4.3300	(1,515.7465)	0.0000	3.0545	(9.8449)	0.0000	1	(6.7904)	01/06/2025
002230.ZK	12/30/2024	SDB3260123681	(13,200.00)	6.8772	(93,543.07)	(90,778.41)	0.0000	4.3300	(1,515.7465)	0.0000	11.2512	(38.2214)	0.0000	1	(26.9703)	01/06/2025
002230.ZK	12/30/2024	SDB3260123681	(32,700.00)	6.8772	(233,418.00)	(224,882.87)	0.0000	4.3300	(1,515.7465)	0.0000	28.0750	(94.6848)	0.0000	1	(66.6098)	01/06/2025
002230.ZK	12/30/2024	SDB3260123681	(29,100.00)	6.8772	(207,720.60)	(200,125.12)	0.0000	4.3300	(1,515.7465)	0.0000	24.9842	(84.2608)	0.0000	1	(59.2766)	01/06/2025
002230.ZK	12/30/2024	SDB3260123681	(18,300.00)	6.8772	(129,501.78)	(125,851.88)	0.0000	4.3300	(1,515.7465)	0.0000	15.5762	(52.9888)	0.0000	1	(37.4126)	01/06/2025
002230.ZK	12/30/2024	SDB3260123681	(7,000.00)	6.8772	(49,238.31)	(48,140.06)	0.0000	4.3300	(1,515.7465)	0.0000	5.9223	(20.2689)	0.0000	1	(14.3467)	01/06/2025
002230.ZK	12/30/2024	SDB3260123681	(11,900.00)	6.8772	(83,207.94)	(81,838.11)	0.0000	4.3300	(1,515.7465)	0.0000	10.0081	(34.4572)	0.0000	1	(24.4491)	01/06/2025
002230.ZK	12/30/2024	SDB3260123681	(37,300.00)	6.8772	(261,334.02)	(256,517.77)	0.0000	4.3300	(1,515.7465)	0.0000	31.4327	(108.0044)	0.0000	1	(76.5717)	01/06/2025
002230.ZK	12/27/2024	SDB3260123681	(500.00)	7.0813	(3,626.46)	(3,540.64)	0.0000	4.3300	(1,515.7465)	0.0000	1.3085	(4.4723)	0.0000	3	(3.1637)	01/06/2025
002230.ZK	12/27/2024	SDB3260123681	(700.00)	7.0813	(5,045.17)	(4,956.90)	0.0000	4.3300	(1,515.7465)	0.0000	1.8205	(6.2612)	0.0000	3	(4.4407)	01/06/2025
002230.ZK	12/27/2024	SDB3260123681	(5,300.00)	7.0813	(39,830.78)	(37,530.79)	0.0000	4.3300	(1,515.7465)	0.0000	14.3723	(47.4060)	0.0000	3	(33.0337)	01/06/2025
002230.ZK	12/27/2024	SDB3260123681	(3,400.00)	7.0813	(25,395.68)	(24,076.36)	0.0000	4.3300	(1,515.7465)	0.0000	9.1636	(30.4114)	0.0000	3	(21.2478)	01/06/2025
002230.ZK	12/27/2024	SDB3260123681	(13,200.00)	7.0813	(93,543.07)	(93,472.91)	0.0000	4.3300	(1,515.7465)	0.0000	33.7535	(118.0677)	0.0000	3	(84.3142)	01/06/2025
002230.ZK	12/27/2024	SDB3260123681	(32,700.00)	7.0813	(233,418.00)	(231,557.89)	0.0000	4.3300	(1,515.7465)	0.0000	84.2250	(292.4859)	0.0000	3	(208.2609)	01/06/2025

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
IFLYTEK CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002230.ZK	12/27/2024	SDB3260123681	(29,100.00)	7.0813	(207,720.60)	(206,065.28)	0.0000	4.3300	(1,515.7465)	0.0000	74.9525	(260.2856)	0.0000	3	(185.3331)	01/06/2025
002230.ZK	12/27/2024	SDB3260123681	(18,300.00)	7.0813	(129,501.78)	(129,587.44)	0.0000	4.3300	(1,515.7465)	0.0000	46.7286	(163.6848)	0.0000	3	(116.9562)	01/06/2025
002230.ZK	12/27/2024	SDB3260123681	(7,000.00)	7.0813	(49,238.31)	(49,568.97)	0.0000	4.3300	(1,515.7465)	0.0000	17.7668	(62.6117)	0.0000	3	(44.8448)	01/06/2025
002230.ZK	12/27/2024	SDB3260123681	(11,900.00)	7.0813	(83,207.94)	(84,267.24)	0.0000	4.3300	(1,515.7465)	0.0000	30.0242	(106.4398)	0.0000	3	(76.4156)	01/06/2025
002230.ZK	12/27/2024	SDB3260123681	(37,300.00)	7.0813	(261,334.02)	(264,131.78)	0.0000	4.3300	(1,515.7465)	0.0000	94.2980	(333.6307)	0.0000	3	(239.3327)	01/06/2025
002230.ZK	12/26/2024	SDB3260123681	(500.00)	7.0536	(3,626.46)	(3,526.80)	0.0000	4.3300	(1,515.7465)	0.0000	0.4362	(1.4849)	0.0000	1	(1.0487)	01/06/2025
002230.ZK	12/26/2024	SDB3260123681	(700.00)	7.0536	(5,045.17)	(4,937.52)	0.0000	4.3300	(1,515.7465)	0.0000	0.6068	(2.0789)	0.0000	1	(1.4721)	01/06/2025
002230.ZK	12/26/2024	SDB3260123681	(5,300.00)	7.0536	(39,830.78)	(37,384.06)	0.0000	4.3300	(1,515.7465)	0.0000	4.7908	(15.7402)	0.0000	1	(10.9495)	01/06/2025
002230.ZK	12/26/2024	SDB3260123681	(3,400.00)	7.0536	(25,395.68)	(23,982.23)	0.0000	4.3300	(1,515.7465)	0.0000	3.0545	(10.0975)	0.0000	1	(7.0430)	01/06/2025
002230.ZK	12/26/2024	SDB3260123681	(13,200.00)	7.0536	(93,543.07)	(93,107.47)	0.0000	4.3300	(1,515.7465)	0.0000	11.2512	(39.2020)	0.0000	1	(27.9509)	01/06/2025
002230.ZK	12/26/2024	SDB3260123681	(32,700.00)	7.0536	(233,418.00)	(230,652.59)	0.0000	4.3300	(1,515.7465)	0.0000	28.0750	(97.1141)	0.0000	1	(69.0391)	01/06/2025
002230.ZK	12/26/2024	SDB3260123681	(29,100.00)	7.0536	(207,720.60)	(205,259.64)	0.0000	4.3300	(1,515.7465)	0.0000	24.9842	(86.4227)	0.0000	1	(61.4385)	01/06/2025
002230.ZK	12/26/2024	SDB3260123681	(18,300.00)	7.0536	(129,501.78)	(129,080.81)	0.0000	4.3300	(1,515.7465)	0.0000	15.5762	(54.3483)	0.0000	1	(38.7721)	01/06/2025
002230.ZK	12/26/2024	SDB3260123681	(7,000.00)	7.0536	(49,238.31)	(49,375.17)	0.0000	4.3300	(1,515.7465)	0.0000	5.9223	(20.7890)	0.0000	1	(14.8667)	01/06/2025
002230.ZK	12/26/2024	SDB3260123681	(11,900.00)	7.0536	(83,207.94)	(83,937.79)	0.0000	4.3300	(1,515.7465)	0.0000	10.0081	(35.3412)	0.0000	1	(25.3332)	01/06/2025
002230.ZK	12/26/2024	SDB3260123681	(37,300.00)	7.0536	(261,334.02)	(263,099.13)	0.0000	4.3300	(1,515.7465)	0.0000	31.4327	(110.7754)	0.0000	1	(79.3428)	01/06/2025
002230.ZK	12/24/2024	SDB3260123681	(500.00)	7.0536	(3,626.46)	(3,526.80)	0.0000	4.3300	(1,515.7465)	0.0000	0.8724	(2.9699)	0.0000	2	(2.0975)	01/06/2025
002230.ZK	12/24/2024	SDB3260123681	(700.00)	7.0536	(5,045.17)	(4,937.52)	0.0000	4.3300	(1,515.7465)	0.0000	1.2136	(4.1578)	0.0000	2	(2.9441)	01/06/2025
002230.ZK	12/24/2024	SDB3260123681	(5,300.00)	7.0536	(39,830.78)	(37,384.06)	0.0000	4.3300	(1,515.7465)	0.0000	9.5815	(31.4804)	0.0000	2	(21.8989)	01/06/2025
002230.ZK	12/24/2024	SDB3260123681	(3,400.00)	7.0536	(25,395.68)	(23,982.23)	0.0000	4.3300	(1,515.7465)	0.0000	6.1091	(20.1950)	0.0000	2	(14.0859)	01/06/2025
002230.ZK	12/24/2024	SDB3260123681	(13,200.00)	7.0536	(93,543.07)	(93,107.47)	0.0000	4.3300	(1,515.7465)	0.0000	22.5023	(78.4041)	0.0000	2	(55.9018)	01/06/2025
002230.ZK	12/24/2024	SDB3260123681	(32,700.00)	7.0536	(233,418.00)	(230,652.59)	0.0000	4.3300	(1,515.7465)	0.0000	56.1500	(194.2283)	0.0000	2	(138.0783)	01/06/2025
002230.ZK	12/24/2024	SDB3260123681	(29,100.00)	7.0536	(207,720.60)	(205,259.64)	0.0000	4.3300	(1,515.7465)	0.0000	49.9683	(172.8453)	0.0000	2	(122.8770)	01/06/2025
002230.ZK	12/24/2024	SDB3260123681	(18,300.00)	7.0536	(129,501.78)	(129,080.81)	0.0000	4.3300	(1,515.7465)	0.0000	31.1524	(108.6965)	0.0000	2	(77.5442)	01/06/2025
002230.ZK	12/24/2024	SDB3260123681	(7,000.00)	7.0536	(49,238.31)	(49,375.17)	0.0000	4.3300	(1,515.7465)	0.0000	11.8445	(41.5779)	0.0000	2	(29.7334)	01/06/2025
002230.ZK	12/24/2024	SDB3260123681	(11,900.00)	7.0536	(83,207.94)	(83,937.79)	0.0000	4.3300	(1,515.7465)	0.0000	20.0161	(70.6825)	0.0000	2	(50.6663)	01/06/2025
002230.ZK	12/24/2024	SDB3260123681	(37,300.00)	7.0536	(261,334.02)	(263,099.13)	0.0000	4.3300	(1,515.7465)	0.0000	62.8654	(221.5509)	0.0000	2	(158.6855)	01/06/2025
002230.ZK	12/23/2024	SDB3260123681	(500.00)	6.9406	(3,626.46)	(3,470.32)	0.0000	4.3300	(1,515.7465)	0.0000	0.4362	(1.4611)	0.0000	1	(1.0250)	01/06/2025
002230.ZK	12/23/2024	SDB3260123681	(700.00)	6.9406	(5,045.17)	(4,858.44)	0.0000	4.3300	(1,515.7465)	0.0000	0.6068	(2.0456)	0.0000	1	(1.4388)	01/06/2025
002230.ZK	12/23/2024	SDB3260123681	(5,300.00)	6.9406	(39,830.78)	(36,785.36)	0.0000	4.3300	(1,515.7465)	0.0000	4.7908	(15.4881)	0.0000	1	(10.6974)	01/06/2025
002230.ZK	12/23/2024	SDB3260123681	(3,400.00)	6.9406	(25,395.68)	(23,598.16)	0.0000	4.3300	(1,515.7465)	0.0000	3.0545	(9.9358)	0.0000	1	(6.8812)	01/06/2025
002230.ZK	12/23/2024	SDB3260123681	(13,200.00)	6.9406	(93,543.07)	(91,616.37)	0.0000	4.3300	(1,515.7465)	0.0000	11.2512	(38.5742)	0.0000	1	(27.3231)	01/06/2025
002230.ZK	12/23/2024	SDB3260123681	(32,700.00)	6.9406	(233,418.00)	(226,958.73)	0.0000	4.3300	(1,515.7465)	0.0000	28.0750	(95.5589)	0.0000	1	(67.4839)	01/06/2025
002230.ZK	12/23/2024	SDB3260123681	(29,100.00)	6.9406	(207,720.60)	(201,972.45)	0.0000	4.3300	(1,515.7465)	0.0000	24.9842	(85.0386)	0.0000	1	(60.0544)	01/06/2025
002230.ZK	12/23/2024	SDB3260123681	(18,300.00)	6.9406	(129,501.78)	(127,013.60)	0.0000	4.3300	(1,515.7465)	0.0000	15.5762	(53.4779)	0.0000	1	(37.9017)	01/06/2025
002230.ZK	12/23/2024	SDB3260123681	(7,000.00)	6.9406	(49,238.31)	(48,584.44)	0.0000	4.3300	(1,515.7465)	0.0000	5.9223	(20.4560)	0.0000	1	(14.5338)	01/06/2025
002230.ZK	12/23/2024	SDB3260123681	(11,900.00)	6.9406	(83,207.94)	(82,593.54)	0.0000	4.3300	(1,515.7465)	0.0000	10.0081	(34.7752)	0.0000	1	(24.7672)	01/06/2025
002230.ZK	12/23/2024	SDB3260123681	(37,300.00)	6.9406	(261,334.02)	(258,885.65)	0.0000	4.3300	(1,515.7465)	0.0000	31.4327	(109.0014)	0.0000	1	(77.5687)	01/06/2025
002230.ZK	12/20/2024	SDB3260123681	(500.00)	6.8487	(3,626.46)	(3,424.37)	0.0000	4.3300	(1,515.7465)	0.0000	1.3085	(4.3254)	0.0000	3	(3.0169)	01/06/2025
002230.ZK	12/20/2024	SDB3260123681	(700.00)	6.8487	(5,045.17)	(4,794.12)	0.0000	4.3300	(1,515.7465)	0.0000	1.8205	(6.0556)	0.0000	3	(4.2351)	01/06/2025
002230.ZK	12/20/2024	SDB3260123681	(5,300.00)	6.8487	(39,830.78)	(36,298.33)	0.0000	4.3300	(1,515.7465)	0.0000	14.3723	(45.8492)	0.0000	3	(31.4770)	01/06/2025
002230.ZK	12/20/2024	SDB3260123681	(3,400.00)	6.8487	(25,395.68)	(23,285.72)	0.0000	4.3300	(1,515.7465)	0.0000	9.1636	(29.4127)	0.0000	3	(20.2491)	01/06/2025
002230.ZK	12/20/2024	SDB3260123681	(13,200.00)	6.8487	(93,543.07)	(90,403.39)	0.0000	4.3300	(1,515.7465)	0.0000	33.7535	(114.1905)	0.0000	3	(80.4371)	01/06/2025
002230.ZK	12/20/2024	SDB3260123681	(32,700.00)	6.8487	(233,418.00)	(223,953.86)	0.0000	4.3300	(1,515.7465)	0.0000	84.2250	(282.8811)	0.0000	3	(198.6561)	01/06/2025
002230.ZK	12/20/2024	SDB3260123681	(29,100.00)	6.8487	(207,720.60)	(199,298.39)	0.0000	4.3300	(1,515.7465)	0.0000	74.9525	(251.7382)	0.0000	3	(176.7857)	01/06/2025
002230.ZK	12/20/2024	SDB3260123681	(18,300.00)	6.8487	(129,501.78)	(125,331.98)	0.0000	4.3300	(1,515.7465)	0.0000	46.7286	(158.3096)	0.0000	3	(111.5810)	01/06/2025
002230.ZK	12/20/2024	SDB3260123681	(7,000.00)	6.8487	(49,238.31)	(47,941.19)	0.0000	4.3300	(1,515.7465)	0.0000	17.7668	(60.5556)	0.0000	3	(42.7888)	01/06/2025
002230.ZK	12/20/2024	SDB3260123681	(11,900.00)	6.8487	(83,207.94)	(81,500.03)	0.0000	4.3300	(1,515.7465)	0.0000	30.0242	(102.9445)	0.0000	3	(72.9203)	01/06/2025
002230.ZK	12/20/2024	SDB3260123681	(37,300.00)	6.8487	(261,334.02)	(255,458.08)	0.0000	4.3300	(1,515.7465)	0.0000	94.2980	(322.6747)	0.0000	3	(228.3767)	01/06/2025
002230.ZK	12/19/2024	SDB3260123681	(500.00)	6.9298	(3,626.46)	(3,464.91)	0.0000	4.5800	(1,515.7465)	0.0000	0.4614	(1.4589)	0.0000	1	(0.9975)	01/06/2025

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
IFLYTEK CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002230.ZK	12/19/2024	SDB3260123681	(700.00)	6.9298	(5,045.17)	(4,850.87)	0.0000	4.5800	(1,515.7465)	0.0000	0.6419	(2.0424)	0.0000	1	(1.4006)	01/06/2025
002230.ZK	12/19/2024	SDB3260123681	(5,300.00)	6.9298	(39,830.78)	(36,728.03)	0.0000	4.5800	(1,515.7465)	0.0000	5.0674	(15.4640)	0.0000	1	(10.3966)	01/06/2025
002230.ZK	12/19/2024	SDB3260123681	(3,400.00)	6.9298	(25,395.68)	(23,561.38)	0.0000	4.5800	(1,515.7465)	0.0000	3.2309	(9.9203)	0.0000	1	(6.6894)	01/06/2025
002230.ZK	12/19/2024	SDB3260123681	(13,200.00)	6.9298	(93,543.07)	(91,473.58)	0.0000	4.5800	(1,515.7465)	0.0000	11.9008	(38.5141)	0.0000	1	(26.6133)	01/06/2025
002230.ZK	12/19/2024	SDB3260123681	(32,700.00)	6.9298	(233,418.00)	(226,605.02)	0.0000	4.5800	(1,515.7465)	0.0000	29.6960	(95.4099)	0.0000	1	(65.7140)	01/06/2025
002230.ZK	12/19/2024	SDB3260123681	(29,100.00)	6.9298	(207,720.60)	(201,657.67)	0.0000	4.5800	(1,515.7465)	0.0000	26.4267	(84.9061)	0.0000	1	(58.4794)	01/06/2025
002230.ZK	12/19/2024	SDB3260123681	(18,300.00)	6.9298	(129,501.78)	(126,815.65)	0.0000	4.5800	(1,515.7465)	0.0000	16.4755	(53.3945)	0.0000	1	(36.9190)	01/06/2025
002230.ZK	12/19/2024	SDB3260123681	(7,000.00)	6.9298	(49,238.31)	(48,508.72)	0.0000	4.5800	(1,515.7465)	0.0000	6.2642	(20.4241)	0.0000	1	(14.1599)	01/06/2025
002230.ZK	12/19/2024	SDB3260123681	(11,900.00)	6.9298	(83,207.94)	(82,464.82)	0.0000	4.5800	(1,515.7465)	0.0000	10.5859	(34.7210)	0.0000	1	(24.1351)	01/06/2025
002230.ZK	12/19/2024	SDB3260123681	(37,300.00)	6.9298	(261,334.02)	(258,482.17)	0.0000	4.5800	(1,515.7465)	0.0000	33.2475	(108.8315)	0.0000	1	(75.5840)	01/06/2025
002230.ZK	12/18/2024	SDB3260123681	(500.00)	6.9931	(3,626.46)	(3,496.53)	0.0000	4.5800	(1,523.7202)	0.0000	0.4614	(1.4799)	0.0000	1	(1.0186)	01/06/2025
002230.ZK	12/18/2024	SDB3260123681	(700.00)	6.9931	(5,045.17)	(4,895.15)	0.0000	4.5800	(1,523.7202)	0.0000	0.6419	(2.0719)	0.0000	1	(1.4300)	01/06/2025
002230.ZK	12/18/2024	SDB3260123681	(5,300.00)	6.9931	(39,830.78)	(37,063.24)	0.0000	4.5800	(1,523.7202)	0.0000	5.0674	(15.6872)	0.0000	1	(10.6199)	01/06/2025
002230.ZK	12/18/2024	SDB3260123681	(3,400.00)	6.9931	(25,395.68)	(23,776.42)	0.0000	4.5800	(1,523.7202)	0.0000	3.2309	(10.0635)	0.0000	1	(6.8326)	01/06/2025
002230.ZK	12/18/2024	SDB3260123681	(13,200.00)	6.9931	(93,543.07)	(92,308.46)	0.0000	4.5800	(1,523.7202)	0.0000	11.9008	(39.0701)	0.0000	1	(27.1693)	01/06/2025
002230.ZK	12/18/2024	SDB3260123681	(32,700.00)	6.9931	(233,418.00)	(228,673.23)	0.0000	4.5800	(1,523.7202)	0.0000	29.6960	(96.7872)	0.0000	1	(67.0913)	01/06/2025
002230.ZK	12/18/2024	SDB3260123681	(29,100.00)	6.9931	(207,720.60)	(203,498.19)	0.0000	4.5800	(1,523.7202)	0.0000	26.4267	(86.1318)	0.0000	1	(59.7051)	01/06/2025
002230.ZK	12/18/2024	SDB3260123681	(18,300.00)	6.9931	(129,501.78)	(127,973.09)	0.0000	4.5800	(1,523.7202)	0.0000	16.4755	(54.1653)	0.0000	1	(37.6898)	01/06/2025
002230.ZK	12/18/2024	SDB3260123681	(7,000.00)	6.9931	(49,238.31)	(48,951.45)	0.0000	4.5800	(1,523.7202)	0.0000	6.2642	(20.7190)	0.0000	1	(14.4548)	01/06/2025
002230.ZK	12/18/2024	SDB3260123681	(11,900.00)	6.9931	(83,207.94)	(83,217.47)	0.0000	4.5800	(1,523.7202)	0.0000	10.5859	(35.2223)	0.0000	1	(24.6364)	01/06/2025
002230.ZK	12/18/2024	SDB3260123681	(40,700.00)	6.9931	(285,155.35)	(284,617.75)	0.0000	4.5800	(1,523.7202)	0.0000	36.2781	(120.4661)	0.0000	1	(84.1880)	01/06/2025
002230.ZK	12/18/2024	SDB3260123681	(12,800.00)	6.9931	(90,762.07)	(89,511.23)	0.0000	4.5800	(1,523.7202)	0.0000	11.5470	(37.8861)	0.0000	1	(26.3392)	01/06/2025
002230.ZK	12/18/2024	SDB3260123681	(200.00)	6.9931	(1,418.16)	(1,398.61)	0.0000	4.5800	(1,523.7202)	0.0000	0.1804	(0.5920)	0.0000	1	(0.4115)	01/06/2025
002230.ZK	12/18/2024	SDB3260123681	(9,900.00)	6.9931	(70,198.79)	(69,231.34)	0.0000	4.5800	(1,523.7202)	0.0000	8.9308	(29.3026)	0.0000	1	(20.3717)	01/06/2025
002230.ZK	12/18/2024	SDB3260123681	(3,900.00)	6.9931	(27,654.07)	(27,272.95)	0.0000	4.5800	(1,523.7202)	0.0000	3.5182	(11.5434)	0.0000	1	(8.0252)	01/06/2025
002230.ZK	12/18/2024	SDB3260123681	(3,100.00)	6.9931	(21,981.44)	(21,678.50)	0.0000	4.5800	(1,523.7202)	0.0000	2.7965	(9.1755)	0.0000	1	(6.3790)	01/06/2025
002230.ZK	12/18/2024	SDB3260123681	(4,600.00)	6.9931	(32,617.62)	(32,168.10)	0.0000	4.5800	(1,523.7202)	0.0000	4.1497	(13.6153)	0.0000	1	(9.4656)	01/06/2025
002230.ZK	12/17/2024	SDB3260123681	(500.00)	7.2019	(3,626.46)	(3,600.94)	0.0000	4.5800	(1,532.6621)	0.0000	0.4614	(1.5331)	0.0000	1	(1.0717)	01/06/2025
002230.ZK	12/17/2024	SDB3260123681	(700.00)	7.2019	(5,045.17)	(5,041.32)	0.0000	4.5800	(1,532.6621)	0.0000	0.6419	(2.1463)	0.0000	1	(1.5044)	01/06/2025
002230.ZK	12/17/2024	SDB3260123681	(5,300.00)	7.2019	(39,830.78)	(38,170.01)	0.0000	4.5800	(1,532.6621)	0.0000	5.0674	(16.2505)	0.0000	1	(11.1831)	01/06/2025
002230.ZK	12/17/2024	SDB3260123681	(3,400.00)	7.2019	(25,395.68)	(24,486.42)	0.0000	4.5800	(1,532.6621)	0.0000	3.2309	(10.4248)	0.0000	1	(7.1939)	01/06/2025
002230.ZK	12/17/2024	SDB3260123681	(13,200.00)	7.2019	(93,543.07)	(95,064.92)	0.0000	4.5800	(1,532.6621)	0.0000	11.9008	(40.4729)	0.0000	1	(28.5721)	01/06/2025
002230.ZK	12/17/2024	SDB3260123681	(32,700.00)	7.2019	(233,418.00)	(235,501.74)	0.0000	4.5800	(1,532.6621)	0.0000	29.6960	(100.2624)	0.0000	1	(70.5664)	01/06/2025
002230.ZK	12/17/2024	SDB3260123681	(29,100.00)	7.2019	(207,720.60)	(209,574.94)	0.0000	4.5800	(1,532.6621)	0.0000	26.4267	(89.2243)	0.0000	1	(62.7976)	01/06/2025
002230.ZK	12/17/2024	SDB3260123681	(18,300.00)	7.2019	(129,501.78)	(131,794.55)	0.0000	4.5800	(1,532.6621)	0.0000	16.4755	(56.1101)	0.0000	1	(39.6346)	01/06/2025
002230.ZK	12/17/2024	SDB3260123681	(7,000.00)	7.2019	(49,238.31)	(50,413.22)	0.0000	4.5800	(1,532.6621)	0.0000	6.2642	(21.4629)	0.0000	1	(15.1987)	01/06/2025
002230.ZK	12/17/2024	SDB3260123681	(11,900.00)	7.2019	(83,207.94)	(85,702.47)	0.0000	4.5800	(1,532.6621)	0.0000	10.5859	(36.4869)	0.0000	1	(25.9010)	01/06/2025
002230.ZK	12/17/2024	SDB3260123681	(40,700.00)	7.2019	(285,155.35)	(293,116.84)	0.0000	4.5800	(1,532.6621)	0.0000	36.2781	(124.7914)	0.0000	1	(88.5133)	01/06/2025
002230.ZK	12/17/2024	SDB3260123681	(2,100.00)	7.2019	(14,890.65)	(15,123.96)	0.0000	4.5800	(1,532.6621)	0.0000	1.8944	(6.4389)	0.0000	1	(4.5444)	01/06/2025
002230.ZK	12/17/2024	SDB3260123681	(36,900.00)	7.2019	(261,650.04)	(265,749.67)	0.0000	4.5800	(1,532.6621)	0.0000	33.2877	(113.1401)	0.0000	1	(79.8524)	01/06/2025
002230.ZK	12/17/2024	SDB3260123681	(200.00)	7.2019	(1,418.16)	(1,440.38)	0.0000	4.5800	(1,532.6621)	0.0000	0.1804	(0.6132)	0.0000	1	(0.4328)	01/06/2025
002230.ZK	12/17/2024	SDB3260123681	(9,900.00)	7.2019	(70,198.79)	(71,298.69)	0.0000	4.5800	(1,532.6621)	0.0000	8.9308	(30.3547)	0.0000	1	(21.4238)	01/06/2025
002230.ZK	12/17/2024	SDB3260123681	(3,900.00)	7.2019	(27,654.07)	(28,087.36)	0.0000	4.5800	(1,532.6621)	0.0000	3.5182	(11.9579)	0.0000	1	(8.4397)	01/06/2025
002230.ZK	12/17/2024	SDB3260123681	(3,100.00)	7.2019	(21,981.44)	(22,325.85)	0.0000	4.5800	(1,532.6621)	0.0000	2.7965	(9.5050)	0.0000	1	(6.7085)	01/06/2025
002230.ZK	12/17/2024	SDB3260123681	(4,600.00)	7.2019	(32,617.62)	(33,128.68)	0.0000	4.5800	(1,532.6621)	0.0000	4.1497	(14.1042)	0.0000	1	(9.9545)	01/06/2025
002230.ZK	12/16/2024	SDB3260123681	(5,300.00)	7.3326	(39,830.78)	(38,862.70)	0.0000	4.5800	(1,532.4336)	0.0000	5.0674	(16.5429)	0.0000	1	(11.4756)	01/06/2025
002230.ZK	12/16/2024	SDB3260123681	(3,400.00)	7.3326	(25,395.68)	(24,930.79)	0.0000	4.5800	(1,532.4336)	0.0000	3.2309	(10.6124)	0.0000	1	(7.3815)	01/06/2025
002230.ZK	12/16/2024	SDB3260123681	(13,200.00)	7.3326	(93,543.07)	(96,790.12)	0.0000	4.5800	(1,532.4336)	0.0000	11.9008	(41.2012)	0.0000	1	(29.3005)	01/06/2025
002230.ZK	12/16/2024	SDB3260123681	(32,700.00)	7.3326	(233,418.00)	(239,775.53)	0.0000	4.5800	(1,532.4336)	0.0000	29.6960	(102.0667)	0.0000	1	(72.3707)	01/06/2025
002230.ZK	12/16/2024	SDB3260123681	(29,100.00)	7.3326	(207,720.60)	(213,378.22)	0.0000	4.5800	(1,532.4336)	0.0000	26.4267	(90.8300)	0.0000	1	(64.4033)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
IFLYTEK CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002230.ZK	12/16/2024	SDB3260123681	(18,300.00)	7.3326	(129,501.78)	(134,186.31)	0.0000	4.5800	(1,532.4336)	0.0000	16.4755	(57.1199)	0.0000	1	(40.6444)	01/06/2025
002230.ZK	12/16/2024	SDB3260123681	(7,000.00)	7.3326	(49,238.31)	(51,328.10)	0.0000	4.5800	(1,532.4336)	0.0000	6.2642	(21.8491)	0.0000	1	(15.5849)	01/06/2025
002230.ZK	12/16/2024	SDB3260123681	(11,900.00)	7.3326	(83,207.94)	(87,257.76)	0.0000	4.5800	(1,532.4336)	0.0000	10.5859	(37.1435)	0.0000	1	(26.5576)	01/06/2025
002230.ZK	12/16/2024	SDB3260123681	(40,700.00)	7.3326	(285,155.35)	(298,436.21)	0.0000	4.5800	(1,532.4336)	0.0000	36.2781	(127.0371)	0.0000	1	(90.7590)	01/06/2025
002230.ZK	12/16/2024	SDB3260123681	(2,100.00)	7.3326	(14,890.65)	(15,398.43)	0.0000	4.5800	(1,532.4336)	0.0000	1.8944	(6.5547)	0.0000	1	(4.6603)	01/06/2025
002230.ZK	12/16/2024	SDB3260123681	(36,900.00)	7.3326	(261,650.04)	(270,572.39)	0.0000	4.5800	(1,532.4336)	0.0000	33.2877	(115.1762)	0.0000	1	(81.8885)	01/06/2025
002230.ZK	12/16/2024	SDB3260123681	(200.00)	7.3326	(1,418.16)	(1,466.52)	0.0000	4.5800	(1,532.4336)	0.0000	0.1804	(0.6243)	0.0000	1	(0.4438)	01/06/2025
002230.ZK	12/16/2024	SDB3260123681	(9,900.00)	7.3326	(70,198.79)	(72,592.59)	0.0000	4.5800	(1,532.4336)	0.0000	8.9308	(30.9009)	0.0000	1	(21.9701)	01/06/2025
002230.ZK	12/16/2024	SDB3260123681	(3,900.00)	7.3326	(27,654.07)	(28,597.08)	0.0000	4.5800	(1,532.4336)	0.0000	3.5182	(12.1731)	0.0000	1	(8.6549)	01/06/2025
002230.ZK	12/16/2024	SDB3260123681	(3,100.00)	7.3326	(21,981.44)	(22,731.01)	0.0000	4.5800	(1,532.4336)	0.0000	2.7965	(9.6760)	0.0000	1	(6.8795)	01/06/2025
002230.ZK	12/16/2024	SDB3260123681	(4,600.00)	7.3326	(32,617.62)	(33,729.89)	0.0000	4.5800	(1,532.4336)	0.0000	4.1497	(14.3580)	0.0000	1	(10.2083)	01/06/2025
002230.ZK	12/13/2024	SDB3260123681	(5,300.00)	7.5251	(39,830.78)	(39,883.07)	0.0000	4.5800	(1,535.5917)	0.0000	15.2021	(51.0368)	0.0000	3	(35.8347)	01/06/2025
002230.ZK	12/13/2024	SDB3260123681	(3,400.00)	7.5251	(25,395.68)	(25,585.37)	0.0000	4.5800	(1,535.5917)	0.0000	9.6927	(32.7406)	0.0000	3	(23.0479)	01/06/2025
002230.ZK	12/13/2024	SDB3260123681	(13,200.00)	7.5251	(93,543.07)	(99,331.43)	0.0000	4.5800	(1,535.5917)	0.0000	35.7023	(127.1104)	0.0000	3	(91.4082)	01/06/2025
002230.ZK	12/13/2024	SDB3260123681	(32,700.00)	7.5251	(233,418.00)	(246,071.03)	0.0000	4.5800	(1,535.5917)	0.0000	89.0879	(314.8872)	0.0000	3	(225.7993)	01/06/2025
002230.ZK	12/13/2024	SDB3260123681	(29,100.00)	7.5251	(207,720.60)	(218,980.64)	0.0000	4.5800	(1,535.5917)	0.0000	79.2800	(280.2207)	0.0000	3	(200.9407)	01/06/2025
002230.ZK	12/13/2024	SDB3260123681	(18,300.00)	7.5251	(129,501.78)	(137,709.48)	0.0000	4.5800	(1,535.5917)	0.0000	49.4265	(176.2213)	0.0000	3	(126.7948)	01/06/2025
002230.ZK	12/13/2024	SDB3260123681	(7,000.00)	7.5251	(49,238.31)	(52,675.76)	0.0000	4.5800	(1,535.5917)	0.0000	18.7926	(67.4070)	0.0000	3	(48.6144)	01/06/2025
002230.ZK	12/13/2024	SDB3260123681	(11,900.00)	7.5251	(83,207.94)	(89,548.79)	0.0000	4.5800	(1,535.5917)	0.0000	31.7577	(114.5920)	0.0000	3	(82.8343)	01/06/2025
002230.ZK	12/13/2024	SDB3260123681	(40,700.00)	7.5251	(285,155.35)	(306,271.90)	0.0000	4.5800	(1,535.5917)	0.0000	108.8343	(391.9238)	0.0000	3	(283.0895)	01/06/2025
002230.ZK	12/13/2024	SDB3260123681	(13,000.00)	7.5251	(92,180.23)	(97,826.40)	0.0000	4.5800	(1,535.5917)	0.0000	35.1821	(125.1845)	0.0000	3	(90.0024)	01/06/2025
002230.ZK	12/13/2024	SDB3260123681	(36,900.00)	7.5251	(261,650.04)	(277,676.49)	0.0000	4.5800	(1,535.5917)	0.0000	99.8631	(355.3314)	0.0000	3	(255.4683)	01/06/2025
002230.ZK	12/13/2024	SDB3260123681	(200.00)	7.5251	(1,418.16)	(1,505.02)	0.0000	4.5800	(1,535.5917)	0.0000	0.5413	(1.9259)	0.0000	3	(1.3847)	01/06/2025
002230.ZK	12/13/2024	SDB3260123681	(9,900.00)	7.5251	(70,198.79)	(74,498.57)	0.0000	4.5800	(1,535.5917)	0.0000	26.7925	(95.3328)	0.0000	3	(68.5403)	01/06/2025
002230.ZK	12/13/2024	SDB3260123681	(3,900.00)	7.5251	(27,654.07)	(29,347.92)	0.0000	4.5800	(1,535.5917)	0.0000	10.5546	(37.5554)	0.0000	3	(27.0007)	01/06/2025
002230.ZK	12/13/2024	SDB3260123681	(3,100.00)	7.5251	(21,981.44)	(23,327.83)	0.0000	4.5800	(1,535.5917)	0.0000	8.3896	(29.8517)	0.0000	3	(21.4621)	01/06/2025
002230.ZK	12/13/2024	SDB3260123681	(4,600.00)	7.5251	(32,617.62)	(34,615.50)	0.0000	4.5800	(1,535.5917)	0.0000	12.4491	(44.2961)	0.0000	3	(31.8470)	01/06/2025
002230.ZK	12/12/2024	SDB3260123681	(13,200.00)	7.2247	(93,543.07)	(95,365.42)	0.0000	4.5800	(1,536.0022)	0.0000	11.9008	(40.6893)	0.0000	1	(28.7885)	01/06/2025
002230.ZK	12/12/2024	SDB3260123681	(32,700.00)	7.2247	(233,418.00)	(236,246.15)	0.0000	4.5800	(1,536.0022)	0.0000	29.6960	(100.7985)	0.0000	1	(71.1025)	01/06/2025
002230.ZK	12/12/2024	SDB3260123681	(29,100.00)	7.2247	(207,720.60)	(210,237.40)	0.0000	4.5800	(1,536.0022)	0.0000	26.4267	(89.7014)	0.0000	1	(63.2747)	01/06/2025
002230.ZK	12/12/2024	SDB3260123681	(18,300.00)	7.2247	(129,501.78)	(132,211.15)	0.0000	4.5800	(1,536.0022)	0.0000	16.4755	(56.4102)	0.0000	1	(39.9347)	01/06/2025
002230.ZK	12/12/2024	SDB3260123681	(7,000.00)	7.2247	(49,238.31)	(50,572.57)	0.0000	4.5800	(1,536.0022)	0.0000	6.2642	(21.5777)	0.0000	1	(15.3135)	01/06/2025
002230.ZK	12/12/2024	SDB3260123681	(11,900.00)	7.2247	(83,207.94)	(85,973.37)	0.0000	4.5800	(1,536.0022)	0.0000	10.5859	(36.6820)	0.0000	1	(26.0961)	01/06/2025
002230.ZK	12/12/2024	SDB3260123681	(40,700.00)	7.2247	(285,155.35)	(294,043.38)	0.0000	4.5800	(1,536.0022)	0.0000	36.2781	(125.4587)	0.0000	1	(89.1806)	01/06/2025
002230.ZK	12/12/2024	SDB3260123681	(13,000.00)	7.2247	(92,180.23)	(93,920.49)	0.0000	4.5800	(1,536.0022)	0.0000	11.7274	(40.0728)	0.0000	1	(28.3454)	01/06/2025
002230.ZK	12/12/2024	SDB3260123681	(36,900.00)	7.2247	(261,650.04)	(266,589.70)	0.0000	4.5800	(1,536.0022)	0.0000	33.2877	(113.7451)	0.0000	1	(80.4574)	01/06/2025
002230.ZK	12/12/2024	SDB3260123681	(200.00)	7.2247	(1,418.16)	(1,444.93)	0.0000	4.5800	(1,536.0022)	0.0000	0.1804	(0.6165)	0.0000	1	(0.4361)	01/06/2025
002230.ZK	12/12/2024	SDB3260123681	(9,900.00)	7.2247	(70,198.79)	(71,524.06)	0.0000	4.5800	(1,536.0022)	0.0000	8.9308	(30.5170)	0.0000	1	(21.5861)	01/06/2025
002230.ZK	12/12/2024	SDB3260123681	(3,900.00)	7.2247	(27,654.07)	(28,176.15)	0.0000	4.5800	(1,536.0022)	0.0000	3.5182	(12.0218)	0.0000	1	(8.5036)	01/06/2025
002230.ZK	12/12/2024	SDB3260123681	(3,100.00)	7.2247	(21,981.44)	(22,396.42)	0.0000	4.5800	(1,536.0022)	0.0000	2.7965	(9.5558)	0.0000	1	(6.7593)	01/06/2025
002230.ZK	12/12/2024	SDB3260123681	(4,600.00)	7.2247	(32,617.62)	(33,233.40)	0.0000	4.5800	(1,536.0022)	0.0000	4.1497	(14.1796)	0.0000	1	(10.0299)	01/06/2025
002230.ZK	12/11/2024	SDB3260123681	(13,200.00)	7.1345	(93,543.07)	(94,175.37)	0.0000	4.5800	(1,536.0022)	0.0000	11.9008	(40.1816)	0.0000	1	(28.2808)	01/06/2025
002230.ZK	12/11/2024	SDB3260123681	(32,700.00)	7.1345	(233,418.00)	(233,298.08)	0.0000	4.5800	(1,536.0022)	0.0000	29.6960	(99.5407)	0.0000	1	(69.8447)	01/06/2025
002230.ZK	12/11/2024	SDB3260123681	(29,100.00)	7.1345	(207,720.60)	(207,613.89)	0.0000	4.5800	(1,536.0022)	0.0000	26.4267	(88.5821)	0.0000	1	(62.1554)	01/06/2025
002230.ZK	12/11/2024	SDB3260123681	(18,300.00)	7.1345	(129,501.78)	(130,561.31)	0.0000	4.5800	(1,536.0022)	0.0000	16.4755	(55.7062)	0.0000	1	(39.2307)	01/06/2025
002230.ZK	12/11/2024	SDB3260123681	(7,000.00)	7.1345	(49,238.31)	(49,941.49)	0.0000	4.5800	(1,536.0022)	0.0000	6.2642	(21.3084)	0.0000	1	(15.0442)	01/06/2025
002230.ZK	12/11/2024	SDB3260123681	(11,900.00)	7.1345	(83,207.94)	(84,900.53)	0.0000	4.5800	(1,536.0022)	0.0000	10.5859	(36.2243)	0.0000	1	(25.6384)	01/06/2025
002230.ZK	12/11/2024	SDB3260123681	(40,700.00)	7.1345	(285,155.35)	(290,374.07)	0.0000	4.5800	(1,536.0022)	0.0000	36.2781	(123.8931)	0.0000	1	(87.6150)	01/06/2025
002230.ZK	12/11/2024	SDB3260123681	(13,000.00)	7.1345	(92,180.23)	(92,748.47)	0.0000	4.5800	(1,536.0022)	0.0000	11.7274	(39.5727)	0.0000	1	(27.8454)	01/06/2025
002230.ZK	12/11/2024	SDB3260123681	(36,900.00)	7.1345	(261,650.04)	(263,262.98)	0.0000	4.5800	(1,536.0022)	0.0000	33.2877	(112.3257)	0.0000	1	(79.0380)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
IFLYTEK CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002230.ZK	12/11/2024	SDB3260123681	(200.00)	7.1345	(1,418.16)	(1,426.90)	0.0000	4.5800	(1,536.0022)	0.0000	0.1804	(0.6088)	0.0000	1	(0.4284)	01/06/2025
002230.ZK	12/11/2024	SDB3260123681	(9,900.00)	7.1345	(70,198.79)	(70,631.53)	0.0000	4.5800	(1,536.0022)	0.0000	8.9308	(30.1362)	0.0000	1	(21.2053)	01/06/2025
002230.ZK	12/11/2024	SDB3260123681	(3,900.00)	7.1345	(27,654.07)	(27,824.54)	0.0000	4.5800	(1,536.0022)	0.0000	3.5182	(11.8718)	0.0000	1	(8.3536)	01/06/2025
002230.ZK	12/11/2024	SDB3260123681	(3,100.00)	7.1345	(21,981.44)	(22,116.94)	0.0000	4.5800	(1,536.0022)	0.0000	2.7965	(9.4366)	0.0000	1	(6.6400)	01/06/2025
002230.ZK	12/11/2024	SDB3260123681	(4,600.00)	7.1345	(32,617.62)	(32,818.69)	0.0000	4.5800	(1,536.0022)	0.0000	4.1497	(14.0027)	0.0000	1	(9.8530)	01/06/2025
002230.ZK	12/10/2024	SDB3260123681	(18,300.00)	7.0510	(129,501.78)	(129,032.66)	0.0000	4.5800	(1,541.5217)	0.0000	16.4755	(55.2518)	0.0000	1	(38.7763)	01/06/2025
002230.ZK	12/10/2024	SDB3260123681	(7,000.00)	7.0510	(49,238.31)	(49,356.75)	0.0000	4.5800	(1,541.5217)	0.0000	6.2642	(21.1346)	0.0000	1	(14.8704)	01/06/2025
002230.ZK	12/10/2024	SDB3260123681	(11,900.00)	7.0510	(83,207.94)	(83,906.48)	0.0000	4.5800	(1,541.5217)	0.0000	10.5859	(35.9288)	0.0000	1	(25.3429)	01/06/2025
002230.ZK	12/10/2024	SDB3260123681	(40,700.00)	7.0510	(285,155.35)	(286,974.28)	0.0000	4.5800	(1,541.5217)	0.0000	36.2781	(122.8825)	0.0000	1	(86.6044)	01/06/2025
002230.ZK	12/10/2024	SDB3260123681	(13,000.00)	7.0510	(92,180.23)	(91,662.55)	0.0000	4.5800	(1,541.5217)	0.0000	11.7274	(39.2499)	0.0000	1	(27.5226)	01/06/2025
002230.ZK	12/10/2024	SDB3260123681	(36,900.00)	7.0510	(261,650.04)	(260,180.61)	0.0000	4.5800	(1,541.5217)	0.0000	33.2877	(111.4095)	0.0000	1	(78.1218)	01/06/2025
002230.ZK	12/10/2024	SDB3260123681	(200.00)	7.0510	(1,418.16)	(1,410.19)	0.0000	4.5800	(1,541.5217)	0.0000	0.1804	(0.6038)	0.0000	1	(0.4234)	01/06/2025
002230.ZK	12/10/2024	SDB3260123681	(9,900.00)	7.0510	(70,198.79)	(69,804.55)	0.0000	4.5800	(1,541.5217)	0.0000	8.9308	(29.8903)	0.0000	1	(20.9595)	01/06/2025
002230.ZK	12/10/2024	SDB3260123681	(3,900.00)	7.0510	(27,654.07)	(27,498.76)	0.0000	4.5800	(1,541.5217)	0.0000	3.5182	(11.7750)	0.0000	1	(8.2568)	01/06/2025
002230.ZK	12/10/2024	SDB3260123681	(3,100.00)	7.0510	(21,981.44)	(21,857.99)	0.0000	4.5800	(1,541.5217)	0.0000	2.7965	(9.3596)	0.0000	1	(6.5631)	01/06/2025
002230.ZK	12/10/2024	SDB3260123681	(4,600.00)	7.0510	(32,617.62)	(32,434.44)	0.0000	4.5800	(1,541.5217)	0.0000	4.1497	(13.8884)	0.0000	1	(9.7388)	01/06/2025
002230.ZK	12/09/2024	SDB3260123681	(11,900.00)	6.8469	(83,207.94)	(81,478.66)	0.0000	4.5800	(1,544.8872)	0.0000	10.5859	(34.9654)	0.0000	1	(24.3795)	01/06/2025
002230.ZK	12/09/2024	SDB3260123681	(40,700.00)	6.8469	(285,155.35)	(278,670.70)	0.0000	4.5800	(1,544.8872)	0.0000	36.2781	(119.5874)	0.0000	1	(83.3093)	01/06/2025
002230.ZK	12/09/2024	SDB3260123681	(13,000.00)	6.8469	(92,180.23)	(89,010.30)	0.0000	4.5800	(1,544.8872)	0.0000	11.7274	(38.1975)	0.0000	1	(26.4701)	01/06/2025
002230.ZK	12/09/2024	SDB3260123681	(36,900.00)	6.8469	(261,650.04)	(252,652.31)	0.0000	4.5800	(1,544.8872)	0.0000	33.2877	(108.4220)	0.0000	1	(75.1343)	01/06/2025
002230.ZK	12/09/2024	SDB3260123681	(200.00)	6.8469	(1,418.16)	(1,369.39)	0.0000	4.5800	(1,544.8872)	0.0000	0.1804	(0.5877)	0.0000	1	(0.4072)	01/06/2025
002230.ZK	12/09/2024	SDB3260123681	(9,900.00)	6.8469	(70,198.79)	(67,784.77)	0.0000	4.5800	(1,544.8872)	0.0000	8.9308	(29.0888)	0.0000	1	(20.1580)	01/06/2025
002230.ZK	12/09/2024	SDB3260123681	(3,900.00)	6.8469	(27,654.07)	(26,703.09)	0.0000	4.5800	(1,544.8872)	0.0000	3.5182	(11.4592)	0.0000	1	(7.9410)	01/06/2025
002230.ZK	12/09/2024	SDB3260123681	(3,100.00)	6.8469	(21,981.44)	(21,225.53)	0.0000	4.5800	(1,544.8872)	0.0000	2.7965	(9.1086)	0.0000	1	(6.3121)	01/06/2025
002230.ZK	12/09/2024	SDB3260123681	(4,600.00)	6.8469	(32,617.62)	(31,495.95)	0.0000	4.5800	(1,544.8872)	0.0000	4.1497	(13.5160)	0.0000	1	(9.3663)	01/06/2025
002230.ZK	12/06/2024	SDB3260123681	(11,900.00)	6.8333	(83,207.94)	(81,316.81)	0.0000	4.5800	(1,544.8872)	0.0000	31.7577	(104.6877)	0.0000	3	(72.9300)	01/06/2025
002230.ZK	12/06/2024	SDB3260123681	(40,700.00)	6.8333	(285,155.35)	(278,117.14)	0.0000	4.5800	(1,544.8872)	0.0000	108.8343	(358.0497)	0.0000	3	(249.2154)	01/06/2025
002230.ZK	12/06/2024	SDB3260123681	(13,000.00)	6.8333	(92,180.23)	(88,833.48)	0.0000	4.5800	(1,544.8872)	0.0000	35.1821	(114.3648)	0.0000	3	(79.1826)	01/06/2025
002230.ZK	12/06/2024	SDB3260123681	(36,900.00)	6.8333	(261,650.04)	(252,150.43)	0.0000	4.5800	(1,544.8872)	0.0000	99.8631	(324.6200)	0.0000	3	(224.7569)	01/06/2025
002230.ZK	12/06/2024	SDB3260123681	(200.00)	6.8333	(1,418.16)	(1,366.67)	0.0000	4.5800	(1,544.8872)	0.0000	0.5413	(1.7595)	0.0000	3	(1.2182)	01/06/2025
002230.ZK	12/06/2024	SDB3260123681	(9,900.00)	6.8333	(70,198.79)	(67,650.12)	0.0000	4.5800	(1,544.8872)	0.0000	26.7925	(87.0932)	0.0000	3	(60.3006)	01/06/2025
002230.ZK	12/06/2024	SDB3260123681	(3,900.00)	6.8333	(27,654.07)	(26,650.05)	0.0000	4.5800	(1,544.8872)	0.0000	10.5546	(34.3094)	0.0000	3	(23.7548)	01/06/2025
002230.ZK	12/06/2024	SDB3260123681	(3,100.00)	6.8333	(21,981.44)	(21,183.37)	0.0000	4.5800	(1,544.8872)	0.0000	8.3896	(27.2716)	0.0000	3	(18.8820)	01/06/2025
002230.ZK	12/06/2024	SDB3260123681	(4,600.00)	6.8333	(32,617.62)	(31,433.39)	0.0000	4.5800	(1,544.8872)	0.0000	12.4491	(40.4675)	0.0000	3	(28.0185)	01/06/2025
002230.ZK	12/05/2024	SDB3260123681	(11,900.00)	7.0198	(83,207.94)	(83,535.42)	0.0000	4.5800	(1,544.8872)	0.0000	10.5859	(35.8480)	0.0000	1	(25.2621)	01/06/2025
002230.ZK	12/05/2024	SDB3260123681	(40,700.00)	7.0198	(285,155.35)	(285,705.17)	0.0000	4.5800	(1,544.8872)	0.0000	36.2781	(122.6062)	0.0000	1	(86.3281)	01/06/2025
002230.ZK	12/05/2024	SDB3260123681	(13,000.00)	7.0198	(92,180.23)	(91,257.18)	0.0000	4.5800	(1,544.8872)	0.0000	11.7274	(39.1617)	0.0000	1	(27.4343)	01/06/2025
002230.ZK	12/05/2024	SDB3260123681	(36,900.00)	7.0198	(261,650.04)	(259,029.99)	0.0000	4.5800	(1,544.8872)	0.0000	33.2877	(111.1589)	0.0000	1	(77.8712)	01/06/2025
002230.ZK	12/05/2024	SDB3260123681	(200.00)	7.0198	(1,418.16)	(1,403.96)	0.0000	4.5800	(1,544.8872)	0.0000	0.1804	(0.6025)	0.0000	1	(0.4221)	01/06/2025
002230.ZK	12/05/2024	SDB3260123681	(9,900.00)	7.0198	(70,198.79)	(69,495.85)	0.0000	4.5800	(1,544.8872)	0.0000	8.9308	(29.8231)	0.0000	1	(20.8923)	01/06/2025
002230.ZK	12/05/2024	SDB3260123681	(3,900.00)	7.0198	(27,654.07)	(27,377.15)	0.0000	4.5800	(1,544.8872)	0.0000	3.5182	(11.7485)	0.0000	1	(8.2303)	01/06/2025
002230.ZK	12/05/2024	SDB3260123681	(3,100.00)	7.0198	(21,981.44)	(21,761.33)	0.0000	4.5800	(1,544.8872)	0.0000	2.7965	(9.3386)	0.0000	1	(6.5420)	01/06/2025
002230.ZK	12/05/2024	SDB3260123681	(4,600.00)	7.0198	(32,617.62)	(32,291.00)	0.0000	4.5800	(1,544.8872)	0.0000	4.1497	(13.8572)	0.0000	1	(9.7075)	01/06/2025
002230.ZK	12/04/2024	SDB3260123681	(13,000.00)	7.0908	(92,180.23)	(91,480.23)	0.0000	4.5800	(1,504.3994)	0.0000	11.7274	(38.5211)	0.0000	1	(26.7937)	01/06/2025
002230.ZK	12/04/2024	SDB3260123681	(36,900.00)	7.0908	(261,650.04)	(261,650.04)	0.0000	4.5800	(1,504.3994)	0.0000	33.2877	(109.3406)	0.0000	1	(76.0529)	01/06/2025
002230.ZK	12/04/2024	SDB3260123681	(200.00)	7.0908	(1,418.16)	(1,418.16)	0.0000	4.5800	(1,504.3994)	0.0000	0.1804	(0.5926)	0.0000	1	(0.4122)	01/06/2025
002230.ZK	12/04/2024	SDB3260123681	(9,900.00)	7.0908	(70,198.79)	(70,198.79)	0.0000	4.5800	(1,504.3994)	0.0000	8.9308	(29.3353)	0.0000	1	(20.4044)	01/06/2025
002230.ZK	12/04/2024	SDB3260123681	(3,900.00)	7.0908	(27,654.07)	(27,654.07)	0.0000	4.5800	(1,504.3994)	0.0000	3.5182	(11.5563)	0.0000	1	(8.0381)	01/06/2025
002230.ZK	12/04/2024	SDB3260123681	(3,100.00)	7.0908	(21,981.44)	(21,981.44)	0.0000	4.5800	(1,504.3994)	0.0000	2.7965	(9.1858)	0.0000	1	(6.3893)	01/06/2025

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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
IFLYTEK CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002230.ZK	12/04/2024	SDB3260123681	(4,600.00)	7.0908	(32,617.62)	(32,617.62)	0.0000	4.5800	(1,504.3994)	0.0000	4.1497	(13.6305)	0.0000	1	(9.4808)	01/06/2025
TOTAL IFLYTEK CO LTD CMN CLASS A SERIES NORTHBOUND											4,831.0049	(16,459.8443)	0.0000		(11,628.8394)	

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
INDUSTRIAL AND COMMERCIAL BANK* OF CHINA LTD CMN CLASS A SERIES NORTHBOUND																
601398.SH	01/03/2025	SDB3264520324	(386,000.00)	0.9508	(363,332.92)	(367,015.36)	0.0000	4.3300	(296.1653)	0.0000	131.1026	(90.5810)	0.0000	3	40.5216	01/06/2025
601398.SH	01/03/2025	SDB3264520324	(206,700.00)	0.9508	(194,561.96)	(196,533.87)	0.0000	4.3300	(296.1653)	0.0000	70.2044	(48.5054)	0.0000	3	21.6990	01/06/2025
601398.SH	01/03/2025	SDB3264520324	(272,100.00)	0.9508	(255,015.39)	(258,717.31)	0.0000	4.3300	(296.1653)	0.0000	92.0181	(63.8526)	0.0000	3	28.1655	01/06/2025
601398.SH	01/03/2025	SDB3264520324	(16,800.00)	0.9508	(14,987.78)	(15,973.73)	0.0000	4.3300	(296.1653)	0.0000	5.4081	(3.9424)	0.0000	3	1.4657	01/06/2025
601398.SH	01/03/2025	SDB3264520324	(28,800.00)	0.9508	(25,633.76)	(27,383.53)	0.0000	4.3300	(296.1653)	0.0000	9.2495	(6.7584)	0.0000	3	2.4911	01/06/2025
601398.SH	01/03/2025	SDB3264520324	(294,400.00)	0.9508	(263,133.54)	(279,920.52)	0.0000	4.3300	(296.1653)	0.0000	94.9474	(69.0856)	0.0000	3	25.8617	01/06/2025
601398.SH	01/02/2025	SDB3264520324	(386,000.00)	0.9475	(363,332.92)	(365,733.84)	0.0000	4.3300	(296.1653)	0.0000	43.7009	(30.0882)	0.0000	1	13.6126	01/06/2025
601398.SH	01/02/2025	SDB3264520324	(206,700.00)	0.9475	(194,561.96)	(195,847.63)	0.0000	4.3300	(296.1653)	0.0000	23.4015	(16.1120)	0.0000	1	7.2895	01/06/2025
601398.SH	01/02/2025	SDB3264520324	(272,100.00)	0.9475	(255,015.39)	(257,813.93)	0.0000	4.3300	(296.1653)	0.0000	30.6727	(21.2099)	0.0000	1	9.4628	01/06/2025
601398.SH	01/02/2025	SDB3264520324	(16,800.00)	0.9475	(14,987.78)	(15,917.95)	0.0000	4.3300	(296.1653)	0.0000	1.8027	(1.3095)	0.0000	1	0.4932	01/06/2025
601398.SH	01/02/2025	SDB3264520324	(28,800.00)	0.9475	(25,633.76)	(27,287.91)	0.0000	4.3300	(296.1653)	0.0000	3.0832	(2.2449)	0.0000	1	0.8382	01/06/2025
601398.SH	01/02/2025	SDB3264520324	(294,400.00)	0.9475	(263,133.54)	(278,943.12)	0.0000	4.3300	(296.1653)	0.0000	31.6491	(22.9481)	0.0000	1	8.7010	01/06/2025
601398.SH	12/31/2024	SDB3264520324	(16,800.00)	0.9283	(14,987.78)	(15,594.63)	0.0000	4.3300	(350.0000)	0.0000	3.6054	(3.0323)	0.0000	2	0.5731	01/06/2025
601398.SH	12/31/2024	SDB3264520324	(28,800.00)	0.9283	(25,633.76)	(26,733.66)	0.0000	4.3300	(350.0000)	0.0000	6.1663	(5.1982)	0.0000	2	0.9681	01/06/2025
601398.SH	12/31/2024	SDB3264520324	(294,400.00)	0.9283	(263,133.54)	(273,277.39)	0.0000	4.3300	(350.0000)	0.0000	63.2982	(53.1373)	0.0000	2	10.1610	01/06/2025
601398.SH	12/30/2024	SDB3264520324	(16,800.00)	0.9171	(14,987.78)	(15,407.88)	0.0000	4.3300	(350.0000)	0.0000	1.8027	(1.4980)	0.0000	1	0.3047	01/06/2025
601398.SH	12/30/2024	SDB3264520324	(28,800.00)	0.9171	(25,633.76)	(26,413.52)	0.0000	4.3300	(350.0000)	0.0000	3.0832	(2.5680)	0.0000	1	0.5152	01/06/2025
601398.SH	12/30/2024	SDB3264520324	(294,400.00)	0.9171	(263,133.54)	(270,004.84)	0.0000	4.3300	(350.0000)	0.0000	31.6491	(26.2505)	0.0000	1	5.3986	01/06/2025
601398.SH	12/27/2024	SDB3264520324	(16,800.00)	0.8935	(14,987.78)	(15,011.49)	0.0000	4.3300	(350.0000)	0.0000	5.4081	(4.3784)	0.0000	3	1.0297	01/06/2025
601398.SH	12/27/2024	SDB3264520324	(28,800.00)	0.8935	(25,633.76)	(25,733.98)	0.0000	4.3300	(350.0000)	0.0000	9.2495	(7.5057)	0.0000	3	1.7438	01/06/2025
601398.SH	12/27/2024	SDB3264520324	(294,400.00)	0.8935	(263,133.54)	(263,058.47)	0.0000	4.3300	(350.0000)	0.0000	94.9474	(76.7254)	0.0000	3	18.2220	01/06/2025
601398.SH	12/26/2024	SDB3264520324	(16,800.00)	0.8921	(14,987.78)	(14,987.78)	0.0000	4.3300	(350.0000)	0.0000	1.8027	(1.4571)	0.0000	1	0.3456	01/06/2025
601398.SH	12/26/2024	SDB3264520324	(28,800.00)	0.8901	(25,633.76)	(25,633.76)	0.0000	4.3300	(350.0000)	0.0000	3.0832	(2.4922)	0.0000	1	0.5910	01/06/2025
601398.SH	12/26/2024	SDB3264520324	(890,100.00)	0.8938	(795,567.82)	(795,567.82)	0.0000	4.3300	(350.0000)	0.0000	95.6891	(77.3469)	0.0000	1	18.3423	01/06/2025
601398.SH	12/24/2024	SDB3264520324	(16,800.00)	0.8921	(14,987.78)	(14,987.78)	0.0000	4.3300	(350.0000)	0.0000	3.6054	(2.9143)	0.0000	2	0.6911	01/06/2025
601398.SH	12/24/2024	SDB3264520324	(28,800.00)	0.8901	(25,633.76)	(25,633.76)	0.0000	4.3300	(350.0000)	0.0000	6.1663	(4.9843)	0.0000	2	1.1820	01/06/2025
601398.SH	12/24/2024	SDB3264520324	(890,100.00)	0.8938	(795,567.82)	(795,567.82)	0.0000	4.3300	(350.0000)	0.0000	191.3783	(154.6937)	0.0000	2	36.6845	01/06/2025
TOTAL INDUSTRIAL AND COMMERCIAL BANK* OF CHINA LTD CMN CLASS A SERIES NORTHBOUND											1,058.1750	(800.8204)	0.0000		257.3546	

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066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
INDUSTRIAL BANK CO., LTD. CMN CLASS A SERIES NORTHBOUND																
601166.SH	01/03/2025	SDB3264649850	(44,200.00)	2.6746	(118,019.30)	(118,217.41)	0.0000	4.3300	(222.3236)	0.0000	42.5853	(21.9021)	0.0000	3	20.6832	01/06/2025
601166.SH	01/03/2025	SDB3264649850	(100.00)	2.6746	(267.27)	(267.46)	0.0000	4.3300	(222.3236)	0.0000	0.0964	(0.0496)	0.0000	3	0.0469	01/06/2025
601166.SH	01/03/2025	SDB3264649850	(19,400.00)	2.6746	(51,654.91)	(51,887.28)	0.0000	4.3300	(222.3236)	0.0000	18.6388	(9.6131)	0.0000	3	9.0257	01/06/2025
601166.SH	01/03/2025	SDB3264649850	(65,900.00)	2.6746	(170,760.41)	(176,256.27)	0.0000	4.3300	(222.3236)	0.0000	61.6160	(32.6549)	0.0000	3	28.9611	01/06/2025
601166.SH	01/03/2025	SDB3264649850	(46,100.00)	2.6746	(119,244.38)	(123,299.15)	0.0000	4.3300	(222.3236)	0.0000	43.0273	(22.8436)	0.0000	3	20.1838	01/06/2025
601166.SH	01/03/2025	SDB3264649850	(56,600.00)	2.6746	(145,419.89)	(151,382.47)	0.0000	4.3300	(222.3236)	0.0000	52.4723	(28.0466)	0.0000	3	24.4258	01/06/2025
601166.SH	01/03/2025	SDB3264649850	(55,400.00)	2.6746	(142,216.62)	(148,172.95)	0.0000	4.3300	(222.3236)	0.0000	51.3165	(27.4520)	0.0000	3	23.8645	01/06/2025
601166.SH	01/02/2025	SDB3264649850	(65,900.00)	2.6494	(170,760.41)	(174,597.63)	0.0000	4.3300	(250.0000)	0.0000	20.5387	(12.1248)	0.0000	1	8.4138	01/06/2025
601166.SH	01/02/2025	SDB3264649850	(46,100.00)	2.6494	(119,244.38)	(122,138.86)	0.0000	4.3300	(250.0000)	0.0000	14.3424	(8.4819)	0.0000	1	5.8606	01/06/2025
601166.SH	01/02/2025	SDB3264649850	(56,600.00)	2.6494	(145,419.89)	(149,957.91)	0.0000	4.3300	(250.0000)	0.0000	17.4908	(10.4137)	0.0000	1	7.0770	01/06/2025
601166.SH	01/02/2025	SDB3264649850	(55,400.00)	2.6494	(142,216.62)	(146,778.59)	0.0000	4.3300	(250.0000)	0.0000	17.1055	(10.1930)	0.0000	1	6.9125	01/06/2025
601166.SH	12/31/2024	SDB3264649850	(65,900.00)	2.5986	(170,760.41)	(171,244.97)	0.0000	4.3300	(250.0000)	0.0000	41.0774	(23.7840)	0.0000	2	17.2933	01/06/2025
601166.SH	12/31/2024	SDB3264649850	(46,100.00)	2.5986	(119,244.38)	(119,793.52)	0.0000	4.3300	(250.0000)	0.0000	28.6849	(16.6380)	0.0000	2	12.0469	01/06/2025
601166.SH	12/31/2024	SDB3264649850	(56,600.00)	2.5986	(145,419.89)	(147,078.38)	0.0000	4.3300	(250.0000)	0.0000	34.9816	(20.4276)	0.0000	2	14.5540	01/06/2025
601166.SH	12/31/2024	SDB3264649850	(55,400.00)	2.5986	(142,216.62)	(143,960.11)	0.0000	4.3300	(250.0000)	0.0000	34.2110	(19.9945)	0.0000	2	14.2165	01/06/2025
601166.SH	12/30/2024	SDB3264649850	(56,600.00)	2.5693	(145,419.89)	(145,419.89)	0.0000	4.3300	(250.0000)	0.0000	17.4908	(10.0986)	0.0000	1	7.3922	01/06/2025
601166.SH	12/30/2024	SDB3264649850	(55,400.00)	2.5671	(142,216.62)	(142,216.62)	0.0000	4.3300	(250.0000)	0.0000	17.1055	(9.8762)	0.0000	1	7.2293	01/06/2025
TOTAL INDUSTRIAL BANK CO., LTD. CMN CLASS A SERIES NORTHBOUND											512.7813	(284.5940)	0.0000		228.1873	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
INNER MONGOLIAN BAOTOU STEEL UNION CO., LTD. CMN CLASS A SERIES NORTHBOUND																
600010.SH	01/03/2025	SDB3261862950	(1,100.00)	0.2599	(291.87)	(285.93)	0.0000	4.3300	(1,202.8514)	0.0000	0.1053	(0.2866)	0.0000	3	(0.1813)	01/06/2025
600010.SH	01/03/2025	SDB3261862950	(63,200.00)	0.2599	(16,769.11)	(16,427.96)	0.0000	4.3300	(1,202.8514)	0.0000	6.0509	(16.4670)	0.0000	3	(10.4161)	01/06/2025
600010.SH	01/03/2025	SDB3261862950	(159,100.00)	0.2599	(42,214.64)	(41,355.82)	0.0000	4.3300	(1,202.8514)	0.0000	15.2324	(41.4541)	0.0000	3	(26.2216)	01/06/2025
600010.SH	01/03/2025	SDB3261862950	(900.00)	0.2599	(238.80)	(233.94)	0.0000	4.3300	(1,202.8514)	0.0000	0.0862	(0.2345)	0.0000	3	(0.1483)	01/06/2025
600010.SH	01/03/2025	SDB3261862950	(6,200.00)	0.2599	(1,645.07)	(1,611.60)	0.0000	4.3300	(1,202.8514)	0.0000	0.5936	(1.6154)	0.0000	3	(1.0218)	01/06/2025
600010.SH	01/03/2025	SDB3261862950	(73,000.00)	0.2599	(19,369.38)	(18,975.33)	0.0000	4.3300	(1,202.8514)	0.0000	6.9891	(19.0204)	0.0000	3	(12.0313)	01/06/2025
600010.SH	01/03/2025	SDB3261862950	(236,600.00)	0.2599	(62,778.02)	(61,500.86)	0.0000	4.3300	(1,202.8514)	0.0000	22.6524	(61.6470)	0.0000	3	(38.9946)	01/06/2025
600010.SH	01/03/2025	SDB3261862950	(33,800.00)	0.2599	(8,968.29)	(8,785.84)	0.0000	4.3300	(1,202.8514)	0.0000	3.2361	(8.8067)	0.0000	3	(5.5707)	01/06/2025
600010.SH	01/03/2025	SDB3261862950	(21,000.00)	0.2599	(5,572.01)	(5,458.66)	0.0000	4.3300	(1,202.8514)	0.0000	2.0106	(5.4716)	0.0000	3	(3.4611)	01/06/2025
600010.SH	01/03/2025	SDB3261862950	(26,000.00)	0.2599	(6,898.68)	(6,758.34)	0.0000	4.3300	(1,202.8514)	0.0000	2.4893	(6.7744)	0.0000	3	(4.2851)	01/06/2025
600010.SH	01/03/2025	SDB3261862950	(49,300.00)	0.2599	(13,080.97)	(12,814.84)	0.0000	4.3300	(1,202.8514)	0.0000	4.7200	(12.8453)	0.0000	3	(8.1252)	01/06/2025
600010.SH	01/03/2025	SDB3261862950	(5,000.00)	0.2599	(1,326.67)	(1,299.68)	0.0000	4.3300	(1,202.8514)	0.0000	0.4787	(1.3028)	0.0000	3	(0.8241)	01/06/2025
600010.SH	01/03/2025	SDB3261862950	(71,800.00)	0.2599	(19,050.98)	(18,663.40)	0.0000	4.3300	(1,202.8514)	0.0000	6.8742	(18.7078)	0.0000	3	(11.8335)	01/06/2025
600010.SH	01/03/2025	SDB3261862950	(32,200.00)	0.2599	(8,543.75)	(8,369.94)	0.0000	4.3300	(1,202.8514)	0.0000	3.0829	(8.3998)	0.0000	3	(5.3070)	01/06/2025
600010.SH	01/03/2025	SDB3261862950	(264,900.00)	0.2599	(70,286.98)	(68,857.05)	0.0000	4.3300	(1,202.8514)	0.0000	25.3619	(69.0207)	0.0000	3	(43.6588)	01/06/2025
600010.SH	01/03/2025	SDB3261862950	(27,300.00)	0.2599	(7,243.62)	(7,096.25)	0.0000	4.3300	(1,202.8514)	0.0000	2.6137	(7.1131)	0.0000	3	(4.4994)	01/06/2025
600010.SH	01/02/2025	SDB3261862950	(1,100.00)	0.2629	(291.87)	(289.18)	0.0000	4.3300	(1,202.8514)	0.0000	0.0351	(0.0966)	0.0000	1	(0.0615)	01/06/2025
600010.SH	01/02/2025	SDB3261862950	(63,200.00)	0.2629	(16,769.11)	(16,614.58)	0.0000	4.3300	(1,202.8514)	0.0000	2.0170	(5.5514)	0.0000	1	(3.5344)	01/06/2025
600010.SH	01/02/2025	SDB3261862950	(159,100.00)	0.2629	(42,214.64)	(41,825.64)	0.0000	4.3300	(1,202.8514)	0.0000	5.0775	(13.9750)	0.0000	1	(8.8975)	01/06/2025
600010.SH	01/02/2025	SDB3261862950	(900.00)	0.2629	(238.80)	(236.60)	0.0000	4.3300	(1,202.8514)	0.0000	0.0287	(0.0791)	0.0000	1	(0.0503)	01/06/2025
600010.SH	01/02/2025	SDB3261862950	(6,200.00)	0.2629	(1,645.07)	(1,629.91)	0.0000	4.3300	(1,202.8514)	0.0000	0.1979	(0.5446)	0.0000	1	(0.3467)	01/06/2025
600010.SH	01/02/2025	SDB3261862950	(73,000.00)	0.2629	(19,369.38)	(19,190.90)	0.0000	4.3300	(1,202.8514)	0.0000	2.3297	(6.4122)	0.0000	1	(4.0825)	01/06/2025
600010.SH	01/02/2025	SDB3261862950	(236,600.00)	0.2629	(62,778.02)	(62,199.54)	0.0000	4.3300	(1,202.8514)	0.0000	7.5508	(20.7824)	0.0000	1	(13.2316)	01/06/2025
600010.SH	01/02/2025	SDB3261862950	(33,800.00)	0.2629	(8,968.29)	(8,885.65)	0.0000	4.3300	(1,202.8514)	0.0000	1.0787	(2.9689)	0.0000	1	(1.8902)	01/06/2025
600010.SH	01/02/2025	SDB3261862950	(21,000.00)	0.2629	(5,572.01)	(5,520.67)	0.0000	4.3300	(1,202.8514)	0.0000	0.6702	(1.8446)	0.0000	1	(1.1744)	01/06/2025
600010.SH	01/02/2025	SDB3261862950	(26,000.00)	0.2629	(6,898.68)	(6,835.11)	0.0000	4.3300	(1,202.8514)	0.0000	0.8298	(2.2838)	0.0000	1	(1.4540)	01/06/2025
600010.SH	01/02/2025	SDB3261862950	(49,300.00)	0.2629	(13,080.97)	(12,960.43)	0.0000	4.3300	(1,202.8514)	0.0000	1.5733	(4.3304)	0.0000	1	(2.7571)	01/06/2025
600010.SH	01/02/2025	SDB3261862950	(5,000.00)	0.2629	(1,326.67)	(1,314.44)	0.0000	4.3300	(1,202.8514)	0.0000	0.1596	(0.4392)	0.0000	1	(0.2796)	01/06/2025
600010.SH	01/02/2025	SDB3261862950	(71,800.00)	0.2629	(19,050.98)	(18,875.43)	0.0000	4.3300	(1,202.8514)	0.0000	2.2914	(6.3068)	0.0000	1	(4.0154)	01/06/2025
600010.SH	01/02/2025	SDB3261862950	(32,200.00)	0.2629	(8,543.75)	(8,465.03)	0.0000	4.3300	(1,202.8514)	0.0000	1.0276	(2.8284)	0.0000	1	(1.8008)	01/06/2025
600010.SH	01/02/2025	SDB3261862950	(264,900.00)	0.2629	(70,286.98)	(69,639.30)	0.0000	4.3300	(1,202.8514)	0.0000	8.4540	(23.2683)	0.0000	1	(14.8143)	01/06/2025
600010.SH	01/02/2025	SDB3261862950	(27,300.00)	0.2629	(7,243.62)	(7,176.87)	0.0000	4.3300	(1,202.8514)	0.0000	0.8712	(2.3980)	0.0000	1	(1.5267)	01/06/2025
600010.SH	12/31/2024	SDB3261862950	(1,100.00)	0.2629	(291.87)	(289.15)	0.0000	4.3300	(1,208.5690)	0.0000	0.0702	(0.1941)	0.0000	2	(0.1239)	01/06/2025
600010.SH	12/31/2024	SDB3261862950	(63,200.00)	0.2629	(16,769.11)	(16,613.26)	0.0000	4.3300	(1,208.5690)	0.0000	4.0339	(11.1546)	0.0000	2	(7.1207)	01/06/2025
600010.SH	12/31/2024	SDB3261862950	(159,100.00)	0.2629	(42,214.64)	(41,822.30)	0.0000	4.3300	(1,208.5690)	0.0000	10.1550	(28.0806)	0.0000	2	(17.9257)	01/06/2025
600010.SH	12/31/2024	SDB3261862950	(900.00)	0.2629	(238.80)	(236.58)	0.0000	4.3300	(1,208.5690)	0.0000	0.0574	(0.1588)	0.0000	2	(0.1014)	01/06/2025
600010.SH	12/31/2024	SDB3261862950	(6,200.00)	0.2629	(1,645.07)	(1,629.78)	0.0000	4.3300	(1,208.5690)	0.0000	0.3957	(1.0943)	0.0000	2	(0.6985)	01/06/2025
600010.SH	12/31/2024	SDB3261862950	(140,000.00)	0.2629	(37,146.76)	(36,801.52)	0.0000	4.3300	(1,208.5690)	0.0000	8.9359	(24.7095)	0.0000	2	(15.7737)	01/06/2025
600010.SH	12/31/2024	SDB3261862950	(236,600.00)	0.2629	(62,778.02)	(62,194.57)	0.0000	4.3300	(1,208.5690)	0.0000	15.1016	(41.7591)	0.0000	2	(26.6575)	01/06/2025
600010.SH	12/31/2024	SDB3261862950	(33,800.00)	0.2629	(8,968.29)	(8,884.94)	0.0000	4.3300	(1,208.5690)	0.0000	2.1574	(5.9656)	0.0000	2	(3.8082)	01/06/2025
600010.SH	12/31/2024	SDB3261862950	(21,000.00)	0.2629	(5,572.01)	(5,520.23)	0.0000	4.3300	(1,208.5690)	0.0000	1.3404	(3.7064)	0.0000	2	(2.3661)	01/06/2025
600010.SH	12/31/2024	SDB3261862950	(26,000.00)	0.2629	(6,898.68)	(6,834.57)	0.0000	4.3300	(1,208.5690)	0.0000	1.6595	(4.5889)	0.0000	2	(2.9294)	01/06/2025
600010.SH	12/31/2024	SDB3261862950	(49,300.00)	0.2629	(13,080.97)	(12,959.39)	0.0000	4.3300	(1,208.5690)	0.0000	3.1467	(8.7013)	0.0000	2	(5.5546)	01/06/2025
600010.SH	12/31/2024	SDB3261862950	(5,000.00)	0.2629	(1,326.67)	(1,314.34)	0.0000	4.3300	(1,208.5690)	0.0000	0.3191	(0.8825)	0.0000	2	(0.5633)	01/06/2025
600010.SH	12/31/2024	SDB3261862950	(71,800.00)	0.2629	(19,050.98)	(18,873.92)	0.0000	4.3300	(1,208.5690)	0.0000	4.5828	(12.6725)	0.0000	2	(8.0896)	01/06/2025
600010.SH	12/31/2024	SDB3261862950	(32,200.00)	0.2629	(8,543.75)	(8,464.35)	0.0000	4.3300	(1,208.5690)	0.0000	2.0552	(5.6832)	0.0000	2	(3.6279)	01/06/2025
600010.SH	12/31/2024	SDB3261862950	(264,900.00)	0.2629	(70,286.98)	(69,633.73)	0.0000	4.3300	(1,208.5690)	0.0000	16.9079	(46.7540)	0.0000	2	(29.8461)	01/06/2025
600010.SH	12/31/2024	SDB3261862950	(27,300.00)	0.2629	(7,243.62)	(7,176.30)	0.0000	4.3300	(1,208.5690)	0.0000	1.7425	(4.8184)	0.0000	2	(3.0759)	01/06/2025
600010.SH	12/30/2024	SDB3261862950	(1,100.00)	0.2601	(291.87)	(286.09)	0.0000	4.3300	(1,211.7923)	0.0000	0.0351	(0.0963)	0.0000	1	(0.0612)	01/06/2025
600010.SH	12/30/2024	SDB3261862950	(63,200.00)	0.2601	(16,769.11)	(16,437.25)	0.0000	4.3300	(1,211.7923)	0.0000	2.0170	(5.5329)	0.0000	1	(3.5160)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
INNER MONGOLIAN BAOTOU STEEL UNION CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600010.SH	12/30/2024	SDB3261862950	(159,100.00)	0.2601	(42,214.64)	(41,379.21)	0.0000	4.3300	(1,211.7923)	0.0000	5.0775	(13.9286)	0.0000	1	(8.8511)	01/06/2025
600010.SH	12/30/2024	SDB3261862950	(900.00)	0.2601	(238.80)	(234.07)	0.0000	4.3300	(1,211.7923)	0.0000	0.0287	(0.0788)	0.0000	1	(0.0501)	01/06/2025
600010.SH	12/30/2024	SDB3261862950	(6,200.00)	0.2601	(1,645.07)	(1,612.51)	0.0000	4.3300	(1,211.7923)	0.0000	0.1979	(0.5428)	0.0000	1	(0.3449)	01/06/2025
600010.SH	12/30/2024	SDB3261862950	(140,800.00)	0.2601	(37,359.03)	(36,619.69)	0.0000	4.3300	(1,211.7923)	0.0000	4.4935	(12.3265)	0.0000	1	(7.8331)	01/06/2025
600010.SH	12/30/2024	SDB3261862950	(236,600.00)	0.2601	(62,778.02)	(61,535.64)	0.0000	4.3300	(1,211.7923)	0.0000	7.5508	(20.7134)	0.0000	1	(13.1626)	01/06/2025
600010.SH	12/30/2024	SDB3261862950	(33,800.00)	0.2601	(8,968.29)	(8,790.81)	0.0000	4.3300	(1,211.7923)	0.0000	1.0787	(2.9591)	0.0000	1	(1.8804)	01/06/2025
600010.SH	12/30/2024	SDB3261862950	(21,000.00)	0.2601	(5,572.01)	(5,461.74)	0.0000	4.3300	(1,211.7923)	0.0000	0.6702	(1.8385)	0.0000	1	(1.1683)	01/06/2025
600010.SH	12/30/2024	SDB3261862950	(26,000.00)	0.2601	(6,898.68)	(6,762.16)	0.0000	4.3300	(1,211.7923)	0.0000	0.8298	(2.2762)	0.0000	1	(1.4464)	01/06/2025
600010.SH	12/30/2024	SDB3261862950	(49,300.00)	0.2601	(13,080.97)	(12,822.09)	0.0000	4.3300	(1,211.7923)	0.0000	1.5733	(4.3160)	0.0000	1	(2.7427)	01/06/2025
600010.SH	12/30/2024	SDB3261862950	(5,000.00)	0.2601	(1,326.67)	(1,300.41)	0.0000	4.3300	(1,211.7923)	0.0000	0.1596	(0.4377)	0.0000	1	(0.2782)	01/06/2025
600010.SH	12/30/2024	SDB3261862950	(71,800.00)	0.2601	(19,050.98)	(18,673.96)	0.0000	4.3300	(1,211.7923)	0.0000	2.2914	(6.2858)	0.0000	1	(3.9944)	01/06/2025
600010.SH	12/30/2024	SDB3261862950	(32,200.00)	0.2601	(8,543.75)	(8,374.67)	0.0000	4.3300	(1,211.7923)	0.0000	1.0276	(2.8190)	0.0000	1	(1.7914)	01/06/2025
600010.SH	12/30/2024	SDB3261862950	(1,800.00)	0.2601	(477.60)	(468.15)	0.0000	4.3300	(1,211.7923)	0.0000	0.0574	(0.1576)	0.0000	1	(0.1001)	01/06/2025
600010.SH	12/30/2024	SDB3261862950	(39,000.00)	0.2601	(10,348.03)	(10,143.24)	0.0000	4.3300	(1,211.7923)	0.0000	1.2446	(3.4143)	0.0000	1	(2.1697)	01/06/2025
600010.SH	12/30/2024	SDB3261862950	(264,900.00)	0.2601	(70,286.98)	(68,895.99)	0.0000	4.3300	(1,211.7923)	0.0000	8.4540	(23.1910)	0.0000	1	(14.7370)	01/06/2025
600010.SH	12/30/2024	SDB3261862950	(27,300.00)	0.2601	(7,243.62)	(7,100.27)	0.0000	4.3300	(1,211.7923)	0.0000	0.8712	(2.3900)	0.0000	1	(1.5188)	01/06/2025
600010.SH	12/27/2024	SDB3261862950	(1,100.00)	0.2668	(291.87)	(293.51)	0.0000	4.3300	(1,211.7923)	0.0000	0.1053	(0.2964)	0.0000	3	(0.1911)	01/06/2025
600010.SH	12/27/2024	SDB3261862950	(63,200.00)	0.2668	(16,769.11)	(16,863.72)	0.0000	4.3300	(1,211.7923)	0.0000	6.0509	(17.0294)	0.0000	3	(10.9786)	01/06/2025
600010.SH	12/27/2024	SDB3261862950	(159,100.00)	0.2668	(42,214.64)	(42,452.81)	0.0000	4.3300	(1,211.7923)	0.0000	15.2324	(42.8700)	0.0000	3	(27.6375)	01/06/2025
600010.SH	12/27/2024	SDB3261862950	(900.00)	0.2668	(238.80)	(240.15)	0.0000	4.3300	(1,211.7923)	0.0000	0.0862	(0.2425)	0.0000	3	(0.1563)	01/06/2025
600010.SH	12/27/2024	SDB3261862950	(6,200.00)	0.2668	(1,645.07)	(1,654.35)	0.0000	4.3300	(1,211.7923)	0.0000	0.5936	(1.6706)	0.0000	3	(1.0770)	01/06/2025
600010.SH	12/27/2024	SDB3261862950	(140,800.00)	0.2668	(37,359.03)	(37,569.80)	0.0000	4.3300	(1,211.7923)	0.0000	13.4804	(37.9390)	0.0000	3	(24.4586)	01/06/2025
600010.SH	12/27/2024	SDB3261862950	(236,600.00)	0.2668	(62,778.02)	(63,132.21)	0.0000	4.3300	(1,211.7923)	0.0000	22.6524	(63.7526)	0.0000	3	(41.1002)	01/06/2025
600010.SH	12/27/2024	SDB3261862950	(33,800.00)	0.2668	(8,968.29)	(9,018.89)	0.0000	4.3300	(1,211.7923)	0.0000	3.2361	(9.1075)	0.0000	3	(5.8715)	01/06/2025
600010.SH	12/27/2024	SDB3261862950	(21,000.00)	0.2668	(5,572.01)	(5,603.45)	0.0000	4.3300	(1,211.7923)	0.0000	2.0106	(5.6585)	0.0000	3	(3.6479)	01/06/2025
600010.SH	12/27/2024	SDB3261862950	(26,000.00)	0.2668	(6,898.68)	(6,937.61)	0.0000	4.3300	(1,211.7923)	0.0000	2.4893	(7.0058)	0.0000	3	(4.5165)	01/06/2025
600010.SH	12/27/2024	SDB3261862950	(49,300.00)	0.2668	(13,080.97)	(13,154.77)	0.0000	4.3300	(1,211.7923)	0.0000	4.7200	(13.2840)	0.0000	3	(8.5640)	01/06/2025
600010.SH	12/27/2024	SDB3261862950	(5,000.00)	0.2668	(1,326.67)	(1,334.15)	0.0000	4.3300	(1,211.7923)	0.0000	0.4787	(1.3473)	0.0000	3	(0.8686)	01/06/2025
600010.SH	12/27/2024	SDB3261862950	(71,800.00)	0.2668	(19,050.98)	(19,158.47)	0.0000	4.3300	(1,211.7923)	0.0000	6.8742	(19.3467)	0.0000	3	(12.4725)	01/06/2025
600010.SH	12/27/2024	SDB3261862950	(32,200.00)	0.2668	(8,543.75)	(8,591.96)	0.0000	4.3300	(1,211.7923)	0.0000	3.0829	(8.6764)	0.0000	3	(5.5935)	01/06/2025
600010.SH	12/27/2024	SDB3261862950	(1,800.00)	0.2668	(477.60)	(480.30)	0.0000	4.3300	(1,211.7923)	0.0000	0.1723	(0.4850)	0.0000	3	(0.3127)	01/06/2025
600010.SH	12/27/2024	SDB3261862950	(39,000.00)	0.2668	(10,348.03)	(10,406.41)	0.0000	4.3300	(1,211.7923)	0.0000	3.7339	(10.5087)	0.0000	3	(6.7748)	01/06/2025
600010.SH	12/27/2024	SDB3261862950	(264,900.00)	0.2668	(70,286.98)	(70,683.53)	0.0000	4.3300	(1,211.7923)	0.0000	25.3619	(71.3781)	0.0000	3	(46.0162)	01/06/2025
600010.SH	12/27/2024	SDB3261862950	(27,300.00)	0.2668	(7,243.62)	(7,284.49)	0.0000	4.3300	(1,211.7923)	0.0000	2.6137	(7.3561)	0.0000	3	(4.7423)	01/06/2025
600010.SH	12/26/2024	SDB3261862950	(1,100.00)	0.2680	(291.87)	(294.78)	0.0000	4.3300	(1,211.7923)	0.0000	0.0351	(0.0992)	0.0000	1	(0.0641)	01/06/2025
600010.SH	12/26/2024	SDB3261862950	(63,200.00)	0.2680	(16,769.11)	(16,936.27)	0.0000	4.3300	(1,211.7923)	0.0000	2.0170	(5.7009)	0.0000	1	(3.6840)	01/06/2025
600010.SH	12/26/2024	SDB3261862950	(159,100.00)	0.2680	(42,214.64)	(42,635.46)	0.0000	4.3300	(1,211.7923)	0.0000	5.0775	(14.3515)	0.0000	1	(9.2740)	01/06/2025
600010.SH	12/26/2024	SDB3261862950	(900.00)	0.2680	(238.80)	(241.18)	0.0000	4.3300	(1,211.7923)	0.0000	0.0287	(0.0812)	0.0000	1	(0.0525)	01/06/2025
600010.SH	12/26/2024	SDB3261862950	(6,200.00)	0.2680	(1,645.07)	(1,661.47)	0.0000	4.3300	(1,211.7923)	0.0000	0.1979	(0.5593)	0.0000	1	(0.3614)	01/06/2025
600010.SH	12/26/2024	SDB3261862950	(140,800.00)	0.2680	(37,359.03)	(37,731.44)	0.0000	4.3300	(1,211.7923)	0.0000	4.4935	(12.7007)	0.0000	1	(8.2073)	01/06/2025
600010.SH	12/26/2024	SDB3261862950	(236,600.00)	0.2680	(62,778.02)	(63,403.83)	0.0000	4.3300	(1,211.7923)	0.0000	7.5508	(21.3423)	0.0000	1	(13.7915)	01/06/2025
600010.SH	12/26/2024	SDB3261862950	(33,800.00)	0.2680	(8,968.29)	(9,057.69)	0.0000	4.3300	(1,211.7923)	0.0000	1.0787	(3.0489)	0.0000	1	(1.9702)	01/06/2025
600010.SH	12/26/2024	SDB3261862950	(21,000.00)	0.2680	(5,572.01)	(5,627.56)	0.0000	4.3300	(1,211.7923)	0.0000	0.6702	(1.8943)	0.0000	1	(1.2241)	01/06/2025
600010.SH	12/26/2024	SDB3261862950	(26,000.00)	0.2680	(6,898.68)	(6,967.45)	0.0000	4.3300	(1,211.7923)	0.0000	0.8298	(2.3453)	0.0000	1	(1.5155)	01/06/2025
600010.SH	12/26/2024	SDB3261862950	(49,300.00)	0.2680	(13,080.97)	(13,211.36)	0.0000	4.3300	(1,211.7923)	0.0000	1.5733	(4.4471)	0.0000	1	(2.8737)	01/06/2025
600010.SH	12/26/2024	SDB3261862950	(5,000.00)	0.2680	(1,326.67)	(1,339.89)	0.0000	4.3300	(1,211.7923)	0.0000	0.1596	(0.4510)	0.0000	1	(0.2915)	01/06/2025
600010.SH	12/26/2024	SDB3261862950	(71,800.00)	0.2680	(19,050.98)	(19,240.89)	0.0000	4.3300	(1,211.7923)	0.0000	2.2914	(6.4767)	0.0000	1	(4.1852)	01/06/2025
600010.SH	12/26/2024	SDB3261862950	(32,200.00)	0.2680	(8,543.75)	(8,628.92)	0.0000	4.3300	(1,211.7923)	0.0000	1.0276	(2.9046)	0.0000	1	(1.8769)	01/06/2025
600010.SH	12/26/2024	SDB3261862950	(1,800.00)	0.2680	(477.60)	(482.36)	0.0000	4.3300	(1,211.7923)	0.0000	0.0574	(0.1624)	0.0000	1	(0.1049)	01/06/2025
600010.SH	12/26/2024	SDB3261862950	(39,000.00)	0.2680	(10,348.03)	(10,451.18)	0.0000	4.3300	(1,211.7923)	0.0000	1.2446	(3.5180)	0.0000	1	(2.2733)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
INNER MONGOLIAN BAOTOU STEEL UNION CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600010.SH	12/26/2024	SDB3261862950	(264,900.00)	0.2680	(70,286.98)	(70,987.64)	0.0000	4.3300	(1,211.7923)	0.0000	8.4540	(23.8951)	0.0000	1	(15.4411)	01/06/2025
600010.SH	12/26/2024	SDB3261862950	(27,300.00)	0.2680	(7,243.62)	(7,315.83)	0.0000	4.3300	(1,211.7923)	0.0000	0.8712	(2.4626)	0.0000	1	(1.5913)	01/06/2025
600010.SH	12/24/2024	SDB3261862950	(1,100.00)	0.2680	(291.87)	(294.78)	0.0000	4.3300	(1,211.7923)	0.0000	0.0702	(0.1984)	0.0000	2	(0.1282)	01/06/2025
600010.SH	12/24/2024	SDB3261862950	(63,200.00)	0.2680	(16,769.11)	(16,936.27)	0.0000	4.3300	(1,211.7923)	0.0000	4.0339	(11.4018)	0.0000	2	(7.3679)	01/06/2025
600010.SH	12/24/2024	SDB3261862950	(159,100.00)	0.2680	(42,214.64)	(42,635.46)	0.0000	4.3300	(1,211.7923)	0.0000	10.1550	(28.7030)	0.0000	2	(18.5480)	01/06/2025
600010.SH	12/24/2024	SDB3261862950	(900.00)	0.2680	(238.80)	(241.18)	0.0000	4.3300	(1,211.7923)	0.0000	0.0574	(0.1624)	0.0000	2	(0.1049)	01/06/2025
600010.SH	12/24/2024	SDB3261862950	(6,200.00)	0.2680	(1,645.07)	(1,661.47)	0.0000	4.3300	(1,211.7923)	0.0000	0.3957	(1.1185)	0.0000	2	(0.7228)	01/06/2025
600010.SH	12/24/2024	SDB3261862950	(140,800.00)	0.2680	(37,359.03)	(37,731.44)	0.0000	4.3300	(1,211.7923)	0.0000	8.9869	(25.4015)	0.0000	2	(16.4146)	01/06/2025
600010.SH	12/24/2024	SDB3261862950	(236,600.00)	0.2680	(62,778.02)	(63,403.83)	0.0000	4.3300	(1,211.7923)	0.0000	15.1016	(42.6846)	0.0000	2	(27.5830)	01/06/2025
600010.SH	12/24/2024	SDB3261862950	(33,800.00)	0.2680	(8,968.29)	(9,057.69)	0.0000	4.3300	(1,211.7923)	0.0000	2.1574	(6.0978)	0.0000	2	(3.9404)	01/06/2025
600010.SH	12/24/2024	SDB3261862950	(21,000.00)	0.2680	(5,572.01)	(5,627.56)	0.0000	4.3300	(1,211.7923)	0.0000	1.3404	(3.7886)	0.0000	2	(2.4482)	01/06/2025
600010.SH	12/24/2024	SDB3261862950	(26,000.00)	0.2680	(6,898.68)	(6,967.45)	0.0000	4.3300	(1,211.7923)	0.0000	1.6595	(4.6906)	0.0000	2	(3.0311)	01/06/2025
600010.SH	12/24/2024	SDB3261862950	(49,300.00)	0.2680	(13,080.97)	(13,211.36)	0.0000	4.3300	(1,211.7923)	0.0000	3.1467	(8.8941)	0.0000	2	(5.7474)	01/06/2025
600010.SH	12/24/2024	SDB3261862950	(5,000.00)	0.2680	(1,326.67)	(1,339.89)	0.0000	4.3300	(1,211.7923)	0.0000	0.3191	(0.9020)	0.0000	2	(0.5829)	01/06/2025
600010.SH	12/24/2024	SDB3261862950	(71,800.00)	0.2680	(19,050.98)	(19,240.89)	0.0000	4.3300	(1,211.7923)	0.0000	4.5828	(12.9533)	0.0000	2	(8.3705)	01/06/2025
600010.SH	12/24/2024	SDB3261862950	(32,200.00)	0.2680	(8,543.75)	(8,628.92)	0.0000	4.3300	(1,211.7923)	0.0000	2.0552	(5.8091)	0.0000	2	(3.7539)	01/06/2025
600010.SH	12/24/2024	SDB3261862950	(1,800.00)	0.2680	(477.60)	(482.36)	0.0000	4.3300	(1,211.7923)	0.0000	0.1149	(0.3247)	0.0000	2	(0.2098)	01/06/2025
600010.SH	12/24/2024	SDB3261862950	(39,000.00)	0.2680	(10,348.03)	(10,451.18)	0.0000	4.3300	(1,211.7923)	0.0000	2.4893	(7.0359)	0.0000	2	(4.5466)	01/06/2025
600010.SH	12/24/2024	SDB3261862950	(264,900.00)	0.2680	(70,286.98)	(70,987.64)	0.0000	4.3300	(1,211.7923)	0.0000	16.9079	(47.7902)	0.0000	2	(30.8822)	01/06/2025
600010.SH	12/24/2024	SDB3261862950	(27,300.00)	0.2680	(7,243.62)	(7,315.83)	0.0000	4.3300	(1,211.7923)	0.0000	1.7425	(4.9251)	0.0000	2	(3.1827)	01/06/2025
600010.SH	12/23/2024	SDB3261862950	(1,100.00)	0.2716	(291.87)	(298.75)	0.0000	4.3300	(1,211.7923)	0.0000	0.0351	(0.1006)	0.0000	1	(0.0655)	01/06/2025
600010.SH	12/23/2024	SDB3261862950	(63,200.00)	0.2716	(16,769.11)	(17,164.49)	0.0000	4.3300	(1,211.7923)	0.0000	2.0170	(5.7777)	0.0000	1	(3.7608)	01/06/2025
600010.SH	12/23/2024	SDB3261862950	(159,100.00)	0.2716	(42,214.64)	(43,209.97)	0.0000	4.3300	(1,211.7923)	0.0000	5.0775	(14.5449)	0.0000	1	(9.4674)	01/06/2025
600010.SH	12/23/2024	SDB3261862950	(900.00)	0.2716	(238.80)	(244.43)	0.0000	4.3300	(1,211.7923)	0.0000	0.0287	(0.0823)	0.0000	1	(0.0536)	01/06/2025
600010.SH	12/23/2024	SDB3261862950	(6,200.00)	0.2716	(1,645.07)	(1,683.86)	0.0000	4.3300	(1,211.7923)	0.0000	0.1979	(0.5668)	0.0000	1	(0.3689)	01/06/2025
600010.SH	12/23/2024	SDB3261862950	(140,800.00)	0.2716	(37,359.03)	(38,239.87)	0.0000	4.3300	(1,211.7923)	0.0000	4.4935	(12.8719)	0.0000	1	(8.3784)	01/06/2025
600010.SH	12/23/2024	SDB3261862950	(236,600.00)	0.2716	(62,778.02)	(64,258.19)	0.0000	4.3300	(1,211.7923)	0.0000	7.5508	(21.6299)	0.0000	1	(14.0791)	01/06/2025
600010.SH	12/23/2024	SDB3261862950	(33,800.00)	0.2716	(8,968.29)	(9,179.74)	0.0000	4.3300	(1,211.7923)	0.0000	1.0787	(3.0900)	0.0000	1	(2.0113)	01/06/2025
600010.SH	12/23/2024	SDB3261862950	(21,000.00)	0.2716	(5,572.01)	(5,703.39)	0.0000	4.3300	(1,211.7923)	0.0000	0.6702	(1.9198)	0.0000	1	(1.2496)	01/06/2025
600010.SH	12/23/2024	SDB3261862950	(26,000.00)	0.2716	(6,898.68)	(7,061.34)	0.0000	4.3300	(1,211.7923)	0.0000	0.8298	(2.3769)	0.0000	1	(1.5472)	01/06/2025
600010.SH	12/23/2024	SDB3261862950	(49,300.00)	0.2716	(13,080.97)	(13,389.39)	0.0000	4.3300	(1,211.7923)	0.0000	1.5733	(4.5070)	0.0000	1	(2.9336)	01/06/2025
600010.SH	12/23/2024	SDB3261862950	(5,000.00)	0.2716	(1,326.67)	(1,357.95)	0.0000	4.3300	(1,211.7923)	0.0000	0.1596	(0.4571)	0.0000	1	(0.2975)	01/06/2025
600010.SH	12/23/2024	SDB3261862950	(71,800.00)	0.2716	(19,050.98)	(19,500.16)	0.0000	4.3300	(1,211.7923)	0.0000	2.2914	(6.5639)	0.0000	1	(4.2725)	01/06/2025
600010.SH	12/23/2024	SDB3261862950	(32,200.00)	0.2716	(8,543.75)	(8,745.20)	0.0000	4.3300	(1,211.7923)	0.0000	1.0276	(2.9437)	0.0000	1	(1.9161)	01/06/2025
600010.SH	12/23/2024	SDB3261862950	(1,800.00)	0.2716	(477.60)	(488.86)	0.0000	4.3300	(1,211.7923)	0.0000	0.0574	(0.1646)	0.0000	1	(0.1071)	01/06/2025
600010.SH	12/23/2024	SDB3261862950	(39,000.00)	0.2716	(10,348.03)	(10,592.01)	0.0000	4.3300	(1,211.7923)	0.0000	1.2446	(3.5654)	0.0000	1	(2.3207)	01/06/2025
600010.SH	12/23/2024	SDB3261862950	(264,900.00)	0.2716	(70,286.98)	(71,944.19)	0.0000	4.3300	(1,211.7923)	0.0000	8.4540	(24.2171)	0.0000	1	(15.7631)	01/06/2025
600010.SH	12/23/2024	SDB3261862950	(27,300.00)	0.2716	(7,243.62)	(7,414.41)	0.0000	4.3300	(1,211.7923)	0.0000	0.8712	(2.4958)	0.0000	1	(1.6245)	01/06/2025
600010.SH	12/20/2024	SDB3261862950	(1,100.00)	0.2674	(291.87)	(294.16)	0.0000	4.3300	(1,211.7923)	0.0000	0.1053	(0.2971)	0.0000	3	(0.1917)	01/06/2025
600010.SH	12/20/2024	SDB3261862950	(63,200.00)	0.2674	(16,769.11)	(16,901.07)	0.0000	4.3300	(1,211.7923)	0.0000	6.0509	(17.0672)	0.0000	3	(11.0163)	01/06/2025
600010.SH	12/20/2024	SDB3261862950	(159,100.00)	0.2674	(42,214.64)	(42,546.84)	0.0000	4.3300	(1,211.7923)	0.0000	15.2324	(42.9649)	0.0000	3	(27.7325)	01/06/2025
600010.SH	12/20/2024	SDB3261862950	(900.00)	0.2674	(238.80)	(240.68)	0.0000	4.3300	(1,211.7923)	0.0000	0.0862	(0.2430)	0.0000	3	(0.1569)	01/06/2025
600010.SH	12/20/2024	SDB3261862950	(6,200.00)	0.2674	(1,645.07)	(1,658.02)	0.0000	4.3300	(1,211.7923)	0.0000	0.5936	(1.6743)	0.0000	3	(1.0807)	01/06/2025
600010.SH	12/20/2024	SDB3261862950	(140,800.00)	0.2674	(37,359.03)	(37,653.02)	0.0000	4.3300	(1,211.7923)	0.0000	13.4804	(38.0230)	0.0000	3	(24.5426)	01/06/2025
600010.SH	12/20/2024	SDB3261862950	(236,600.00)	0.2674	(62,778.02)	(63,272.05)	0.0000	4.3300	(1,211.7923)	0.0000	22.6524	(63.8938)	0.0000	3	(41.2414)	01/06/2025
600010.SH	12/20/2024	SDB3261862950	(33,800.00)	0.2674	(8,968.29)	(9,128.86)	0.0000	4.3300	(1,211.7923)	0.0000	3.2361	(9.1277)	0.0000	3	(5.8916)	01/06/2025
600010.SH	12/20/2024	SDB3261862950	(21,000.00)	0.2674	(5,572.01)	(5,615.86)	0.0000	4.3300	(1,211.7923)	0.0000	2.0106	(5.6710)	0.0000	3	(3.6605)	01/06/2025
600010.SH	12/20/2024	SDB3261862950	(26,000.00)	0.2674	(6,898.68)	(6,952.97)	0.0000	4.3300	(1,211.7923)	0.0000	2.4893	(7.0213)	0.0000	3	(4.5320)	01/06/2025
600010.SH	12/20/2024	SDB3261862950	(49,300.00)	0.2674	(13,080.97)	(13,183.90)	0.0000	4.3300	(1,211.7923)	0.0000	4.7200	(13.3135)	0.0000	3	(8.5934)	01/06/2025
600010.SH	12/20/2024	SDB3261862950	(5,000.00)	0.2674	(1,326.67)	(1,337.11)	0.0000	4.3300	(1,211.7923)	0.0000	0.4787	(1.3502)	0.0000	3	(0.8715)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
INNER MONGOLIAN BAOTOU STEEL UNION CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600010.SH	12/20/2024	SDB3261862950	(71,800.00)	0.2674	(19,050.98)	(19,200.90)	0.0000	4.3300	(1,211.7923)	0.0000	6.8742	(19.3896)	0.0000	3	(12.5154)	01/06/2025
600010.SH	12/20/2024	SDB3261862950	(32,200.00)	0.2674	(8,543.75)	(8,610.99)	0.0000	4.3300	(1,211.7923)	0.0000	3.0829	(8.6956)	0.0000	3	(5.6127)	01/06/2025
600010.SH	12/20/2024	SDB3261862950	(1,800.00)	0.2674	(477.60)	(481.36)	0.0000	4.3300	(1,211.7923)	0.0000	0.1723	(0.4861)	0.0000	3	(0.3138)	01/06/2025
600010.SH	12/20/2024	SDB3261862950	(39,000.00)	0.2674	(10,348.03)	(10,429.46)	0.0000	4.3300	(1,211.7923)	0.0000	3.7339	(10.5319)	0.0000	3	(6.7980)	01/06/2025
600010.SH	12/20/2024	SDB3261862950	(264,900.00)	0.2674	(70,286.98)	(70,840.09)	0.0000	4.3300	(1,211.7923)	0.0000	25.3619	(71.5362)	0.0000	3	(46.1743)	01/06/2025
600010.SH	12/20/2024	SDB3261862950	(27,300.00)	0.2674	(7,243.62)	(7,300.62)	0.0000	4.3300	(1,211.7923)	0.0000	2.6137	(7.3724)	0.0000	3	(4.7586)	01/06/2025
600010.SH	12/19/2024	SDB3261862950	(1,100.00)	0.2717	(291.87)	(298.87)	0.0000	4.5800	(1,211.7923)	0.0000	0.0371	(0.1006)	0.0000	1	(0.0635)	01/06/2025
600010.SH	12/19/2024	SDB3261862950	(63,200.00)	0.2717	(16,769.11)	(17,171.69)	0.0000	4.5800	(1,211.7923)	0.0000	2.1334	(5.7801)	0.0000	1	(3.6467)	01/06/2025
600010.SH	12/19/2024	SDB3261862950	(159,100.00)	0.2717	(42,214.64)	(43,228.11)	0.0000	4.5800	(1,211.7923)	0.0000	5.3706	(14.5510)	0.0000	1	(9.1803)	01/06/2025
600010.SH	12/19/2024	SDB3261862950	(900.00)	0.2717	(238.80)	(244.53)	0.0000	4.5800	(1,211.7923)	0.0000	0.0304	(0.0823)	0.0000	1	(0.0519)	01/06/2025
600010.SH	12/19/2024	SDB3261862950	(6,200.00)	0.2717	(1,645.07)	(1,684.56)	0.0000	4.5800	(1,211.7923)	0.0000	0.2093	(0.5670)	0.0000	1	(0.3578)	01/06/2025
600010.SH	12/19/2024	SDB3261862950	(140,800.00)	0.2717	(37,359.03)	(38,255.92)	0.0000	4.5800	(1,211.7923)	0.0000	4.7529	(12.8773)	0.0000	1	(8.1244)	01/06/2025
600010.SH	12/19/2024	SDB3261862950	(236,600.00)	0.2717	(62,778.02)	(64,285.17)	0.0000	4.5800	(1,211.7923)	0.0000	7.9868	(21.6390)	0.0000	1	(13.6522)	01/06/2025
600010.SH	12/19/2024	SDB3261862950	(33,800.00)	0.2717	(8,968.29)	(9,183.60)	0.0000	4.5800	(1,211.7923)	0.0000	1.1410	(3.0913)	0.0000	1	(1.9503)	01/06/2025
600010.SH	12/19/2024	SDB3261862950	(21,000.00)	0.2717	(5,572.01)	(5,705.78)	0.0000	4.5800	(1,211.7923)	0.0000	0.7089	(1.9206)	0.0000	1	(1.2117)	01/06/2025
600010.SH	12/19/2024	SDB3261862950	(26,000.00)	0.2717	(6,898.68)	(7,064.30)	0.0000	4.5800	(1,211.7923)	0.0000	0.8777	(2.3779)	0.0000	1	(1.5002)	01/06/2025
600010.SH	12/19/2024	SDB3261862950	(49,300.00)	0.2717	(13,080.97)	(13,395.01)	0.0000	4.5800	(1,211.7923)	0.0000	1.6642	(4.5089)	0.0000	1	(2.8447)	01/06/2025
600010.SH	12/19/2024	SDB3261862950	(5,000.00)	0.2717	(1,326.67)	(1,358.52)	0.0000	4.5800	(1,211.7923)	0.0000	0.1688	(0.4573)	0.0000	1	(0.2885)	01/06/2025
600010.SH	12/19/2024	SDB3261862950	(71,800.00)	0.2717	(19,050.98)	(19,508.35)	0.0000	4.5800	(1,211.7923)	0.0000	2.4237	(6.5667)	0.0000	1	(4.1430)	01/06/2025
600010.SH	12/19/2024	SDB3261862950	(32,200.00)	0.2717	(8,543.75)	(8,748.87)	0.0000	4.5800	(1,211.7923)	0.0000	1.0870	(2.9449)	0.0000	1	(1.8580)	01/06/2025
600010.SH	12/19/2024	SDB3261862950	(1,800.00)	0.2717	(477.60)	(489.07)	0.0000	4.5800	(1,211.7923)	0.0000	0.0608	(0.1646)	0.0000	1	(0.1039)	01/06/2025
600010.SH	12/19/2024	SDB3261862950	(39,000.00)	0.2717	(10,348.03)	(10,596.46)	0.0000	4.5800	(1,211.7923)	0.0000	1.3165	(3.5669)	0.0000	1	(2.2504)	01/06/2025
600010.SH	12/19/2024	SDB3261862950	(264,900.00)	0.2717	(70,286.98)	(71,974.39)	0.0000	4.5800	(1,211.7923)	0.0000	8.9421	(24.2272)	0.0000	1	(15.2852)	01/06/2025
600010.SH	12/19/2024	SDB3261862950	(27,300.00)	0.2717	(7,243.62)	(7,417.52)	0.0000	4.5800	(1,211.7923)	0.0000	0.9215	(2.4968)	0.0000	1	(1.5753)	01/06/2025
600010.SH	12/18/2024	SDB3261862950	(1,100.00)	0.2758	(291.87)	(303.35)	0.0000	4.5800	(1,211.7923)	0.0000	0.0371	(0.1021)	0.0000	1	(0.0650)	01/06/2025
600010.SH	12/18/2024	SDB3261862950	(63,200.00)	0.2758	(16,769.11)	(17,428.73)	0.0000	4.5800	(1,211.7923)	0.0000	2.1334	(5.8667)	0.0000	1	(3.7333)	01/06/2025
600010.SH	12/18/2024	SDB3261862950	(159,100.00)	0.2758	(42,214.64)	(43,875.17)	0.0000	4.5800	(1,211.7923)	0.0000	5.3706	(14.7688)	0.0000	1	(9.3981)	01/06/2025
600010.SH	12/18/2024	SDB3261862950	(900.00)	0.2758	(238.80)	(248.19)	0.0000	4.5800	(1,211.7923)	0.0000	0.0304	(0.0835)	0.0000	1	(0.0532)	01/06/2025
600010.SH	12/18/2024	SDB3261862950	(6,200.00)	0.2758	(1,645.07)	(1,709.78)	0.0000	4.5800	(1,211.7923)	0.0000	0.2093	(0.5755)	0.0000	1	(0.3662)	01/06/2025
600010.SH	12/18/2024	SDB3261862950	(140,800.00)	0.2758	(37,359.03)	(38,828.56)	0.0000	4.5800	(1,211.7923)	0.0000	4.7529	(13.0700)	0.0000	1	(8.3171)	01/06/2025
600010.SH	12/18/2024	SDB3261862950	(236,600.00)	0.2758	(62,778.02)	(65,247.42)	0.0000	4.5800	(1,211.7923)	0.0000	7.9868	(21.9629)	0.0000	1	(13.9761)	01/06/2025
600010.SH	12/18/2024	SDB3261862950	(33,800.00)	0.2758	(8,968.29)	(9,321.06)	0.0000	4.5800	(1,211.7923)	0.0000	1.1410	(3.1376)	0.0000	1	(1.9966)	01/06/2025
600010.SH	12/18/2024	SDB3261862950	(21,000.00)	0.2758	(5,572.01)	(5,791.19)	0.0000	4.5800	(1,211.7923)	0.0000	0.7089	(1.9494)	0.0000	1	(1.2405)	01/06/2025
600010.SH	12/18/2024	SDB3261862950	(26,000.00)	0.2758	(6,898.68)	(7,170.05)	0.0000	4.5800	(1,211.7923)	0.0000	0.8777	(2.4135)	0.0000	1	(1.5358)	01/06/2025
600010.SH	12/18/2024	SDB3261862950	(49,300.00)	0.2758	(13,080.97)	(13,595.51)	0.0000	4.5800	(1,211.7923)	0.0000	1.6642	(4.5764)	0.0000	1	(2.9122)	01/06/2025
600010.SH	12/18/2024	SDB3261862950	(5,000.00)	0.2758	(1,326.67)	(1,378.86)	0.0000	4.5800	(1,211.7923)	0.0000	0.1688	(0.4641)	0.0000	1	(0.2954)	01/06/2025
600010.SH	12/18/2024	SDB3261862950	(71,800.00)	0.2758	(19,050.98)	(19,800.36)	0.0000	4.5800	(1,211.7923)	0.0000	2.4237	(6.6650)	0.0000	1	(4.2413)	01/06/2025
600010.SH	12/18/2024	SDB3261862950	(32,200.00)	0.2758	(8,543.75)	(8,879.83)	0.0000	4.5800	(1,211.7923)	0.0000	1.0870	(2.9890)	0.0000	1	(1.9021)	01/06/2025
600010.SH	12/18/2024	SDB3261862950	(1,800.00)	0.2758	(477.60)	(496.39)	0.0000	4.5800	(1,211.7923)	0.0000	0.0608	(0.1671)	0.0000	1	(0.1063)	01/06/2025
600010.SH	12/18/2024	SDB3261862950	(39,000.00)	0.2758	(10,348.03)	(10,755.07)	0.0000	4.5800	(1,211.7923)	0.0000	1.3165	(3.6203)	0.0000	1	(2.3038)	01/06/2025
600010.SH	12/18/2024	SDB3261862950	(264,900.00)	0.2758	(70,286.98)	(73,051.74)	0.0000	4.5800	(1,211.7923)	0.0000	8.9421	(24.5899)	0.0000	1	(15.6478)	01/06/2025
600010.SH	12/18/2024	SDB3261862950	(27,300.00)	0.2758	(7,243.62)	(7,528.55)	0.0000	4.5800	(1,211.7923)	0.0000	0.9215	(2.5342)	0.0000	1	(1.6126)	01/06/2025
600010.SH	12/17/2024	SDB3261862950	(1,100.00)	0.2835	(291.87)	(311.86)	0.0000	4.5800	(1,211.7923)	0.0000	0.0371	(0.1050)	0.0000	1	(0.0678)	01/06/2025
600010.SH	12/17/2024	SDB3261862950	(63,200.00)	0.2835	(16,769.11)	(17,917.58)	0.0000	4.5800	(1,211.7923)	0.0000	2.1334	(6.0312)	0.0000	1	(3.8978)	01/06/2025
600010.SH	12/17/2024	SDB3261862950	(159,100.00)	0.2835	(42,214.64)	(45,105.80)	0.0000	4.5800	(1,211.7923)	0.0000	5.3706	(15.1830)	0.0000	1	(9.8124)	01/06/2025
600010.SH	12/17/2024	SDB3261862950	(900.00)	0.2835	(238.80)	(255.16)	0.0000	4.5800	(1,211.7923)	0.0000	0.0304	(0.0859)	0.0000	1	(0.0555)	01/06/2025
600010.SH	12/17/2024	SDB3261862950	(6,200.00)	0.2835	(1,645.07)	(1,757.74)	0.0000	4.5800	(1,211.7923)	0.0000	0.2093	(0.5917)	0.0000	1	(0.3824)	01/06/2025
600010.SH	12/17/2024	SDB3261862950	(140,800.00)	0.2835	(37,359.03)	(39,917.64)	0.0000	4.5800	(1,211.7923)	0.0000	4.7529	(13.4366)	0.0000	1	(8.6837)	01/06/2025
600010.SH	12/17/2024	SDB3261862950	(236,600.00)	0.2835	(62,778.02)	(67,077.52)	0.0000	4.5800	(1,211.7923)	0.0000	7.9868	(22.5789)	0.0000	1	(14.5921)	01/06/2025
600010.SH	12/17/2024	SDB3261862950	(33,800.00)	0.2835	(8,968.29)	(9,582.50)	0.0000	4.5800	(1,211.7923)	0.0000	1.1410	(3.2256)	0.0000	1	(2.0846)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
INNER MONGOLIAN BAOTOU STEEL UNION CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600010.SH	12/17/2024	SDB3261862950	(21,000.00)	0.2835	(5,572.01)	(5,953.63)	0.0000	4.5800	(1,211.7923)	0.0000	0.7089	(2.0040)	0.0000	1	(1.2952)	01/06/2025
600010.SH	12/17/2024	SDB3261862950	(26,000.00)	0.2835	(6,898.68)	(7,371.16)	0.0000	4.5800	(1,211.7923)	0.0000	0.8777	(2.4812)	0.0000	1	(1.6035)	01/06/2025
600010.SH	12/17/2024	SDB3261862950	(49,300.00)	0.2835	(13,080.97)	(13,976.85)	0.0000	4.5800	(1,211.7923)	0.0000	1.6642	(4.7047)	0.0000	1	(3.0405)	01/06/2025
600010.SH	12/17/2024	SDB3261862950	(5,000.00)	0.2835	(1,326.67)	(1,417.53)	0.0000	4.5800	(1,211.7923)	0.0000	0.1688	(0.4772)	0.0000	1	(0.3084)	01/06/2025
600010.SH	12/17/2024	SDB3261862950	(71,800.00)	0.2835	(19,050.98)	(20,355.73)	0.0000	4.5800	(1,211.7923)	0.0000	2.4237	(6.8519)	0.0000	1	(4.4282)	01/06/2025
600010.SH	12/17/2024	SDB3261862950	(32,200.00)	0.2835	(8,543.75)	(9,128.89)	0.0000	4.5800	(1,211.7923)	0.0000	1.0870	(3.0729)	0.0000	1	(1.9859)	01/06/2025
600010.SH	12/17/2024	SDB3261862950	(1,800.00)	0.2835	(477.60)	(510.31)	0.0000	4.5800	(1,211.7923)	0.0000	0.0608	(0.1718)	0.0000	1	(0.1110)	01/06/2025
600010.SH	12/17/2024	SDB3261862950	(39,000.00)	0.2835	(10,348.03)	(11,056.73)	0.0000	4.5800	(1,211.7923)	0.0000	1.3165	(3.7218)	0.0000	1	(2.4053)	01/06/2025
600010.SH	12/17/2024	SDB3261862950	(264,900.00)	0.2835	(70,286.98)	(75,100.74)	0.0000	4.5800	(1,211.7923)	0.0000	8.9421	(25.2796)	0.0000	1	(16.3375)	01/06/2025
600010.SH	12/17/2024	SDB3261862950	(27,300.00)	0.2835	(7,243.62)	(7,739.71)	0.0000	4.5800	(1,211.7923)	0.0000	0.9215	(2.6053)	0.0000	1	(1.6837)	01/06/2025
600010.SH	12/16/2024	SDB3261862950	(1,100.00)	0.2908	(291.87)	(319.84)	0.0000	4.5800	(1,211.7923)	0.0000	0.0371	(0.1077)	0.0000	1	(0.0705)	01/06/2025
600010.SH	12/16/2024	SDB3261862950	(63,200.00)	0.2908	(16,769.11)	(18,376.54)	0.0000	4.5800	(1,211.7923)	0.0000	2.1334	(6.1857)	0.0000	1	(4.0523)	01/06/2025
600010.SH	12/16/2024	SDB3261862950	(159,100.00)	0.2908	(42,214.64)	(46,261.19)	0.0000	4.5800	(1,211.7923)	0.0000	5.3706	(15.5719)	0.0000	1	(10.2013)	01/06/2025
600010.SH	12/16/2024	SDB3261862950	(900.00)	0.2908	(238.80)	(261.69)	0.0000	4.5800	(1,211.7923)	0.0000	0.0304	(0.0881)	0.0000	1	(0.0577)	01/06/2025
600010.SH	12/16/2024	SDB3261862950	(6,200.00)	0.2908	(1,645.07)	(1,802.76)	0.0000	4.5800	(1,211.7923)	0.0000	0.2093	(0.6068)	0.0000	1	(0.3975)	01/06/2025
600010.SH	12/16/2024	SDB3261862950	(140,800.00)	0.2908	(37,359.03)	(40,940.13)	0.0000	4.5800	(1,211.7923)	0.0000	4.7529	(13.7808)	0.0000	1	(9.0279)	01/06/2025
600010.SH	12/16/2024	SDB3261862950	(236,600.00)	0.2908	(62,778.02)	(68,795.71)	0.0000	4.5800	(1,211.7923)	0.0000	7.9868	(23.1573)	0.0000	1	(15.1705)	01/06/2025
600010.SH	12/16/2024	SDB3261862950	(33,800.00)	0.2908	(8,968.29)	(9,827.96)	0.0000	4.5800	(1,211.7923)	0.0000	1.1410	(3.3082)	0.0000	1	(2.1672)	01/06/2025
600010.SH	12/16/2024	SDB3261862950	(21,000.00)	0.2908	(5,572.01)	(6,106.13)	0.0000	4.5800	(1,211.7923)	0.0000	0.7089	(2.0554)	0.0000	1	(1.3465)	01/06/2025
600010.SH	12/16/2024	SDB3261862950	(28,000.00)	0.2908	(6,898.68)	(7,559.97)	0.0000	4.5800	(1,211.7923)	0.0000	0.8777	(2.5448)	0.0000	1	(1.6671)	01/06/2025
600010.SH	12/16/2024	SDB3261862950	(49,300.00)	0.2908	(13,080.97)	(14,334.86)	0.0000	4.5800	(1,211.7923)	0.0000	1.6642	(4.8252)	0.0000	1	(3.1611)	01/06/2025
600010.SH	12/16/2024	SDB3261862950	(5,000.00)	0.2908	(1,326.67)	(1,453.84)	0.0000	4.5800	(1,211.7923)	0.0000	0.1688	(0.4894)	0.0000	1	(0.3206)	01/06/2025
600010.SH	12/16/2024	SDB3261862950	(71,800.00)	0.2908	(19,050.98)	(20,877.14)	0.0000	4.5800	(1,211.7923)	0.0000	2.4237	(7.0274)	0.0000	1	(4.6037)	01/06/2025
600010.SH	12/16/2024	SDB3261862950	(32,200.00)	0.2908	(8,543.75)	(9,362.73)	0.0000	4.5800	(1,211.7923)	0.0000	1.0870	(3.1516)	0.0000	1	(2.0646)	01/06/2025
600010.SH	12/16/2024	SDB3261862950	(1,800.00)	0.2908	(477.60)	(523.38)	0.0000	4.5800	(1,211.7923)	0.0000	0.0608	(0.1762)	0.0000	1	(0.1154)	01/06/2025
600010.SH	12/16/2024	SDB3261862950	(39,000.00)	0.2908	(10,348.03)	(11,339.95)	0.0000	4.5800	(1,211.7923)	0.0000	1.3165	(3.8171)	0.0000	1	(2.5006)	01/06/2025
600010.SH	12/16/2024	SDB3261862950	(264,900.00)	0.2908	(70,286.98)	(77,024.44)	0.0000	4.5800	(1,211.7923)	0.0000	8.9421	(25.9271)	0.0000	1	(16.9851)	01/06/2025
600010.SH	12/16/2024	SDB3261862950	(27,300.00)	0.2908	(7,243.62)	(7,937.97)	0.0000	4.5800	(1,211.7923)	0.0000	0.9215	(2.6720)	0.0000	1	(1.7504)	01/06/2025
600010.SH	12/13/2024	SDB3261862950	(1,100.00)	0.2899	(291.87)	(318.90)	0.0000	4.5800	(1,211.7923)	0.0000	0.1114	(0.3220)	0.0000	3	(0.2106)	01/06/2025
600010.SH	12/13/2024	SDB3261862950	(63,200.00)	0.2899	(16,769.11)	(18,322.00)	0.0000	4.5800	(1,211.7923)	0.0000	6.4002	(18.5020)	0.0000	3	(12.1018)	01/06/2025
600010.SH	12/13/2024	SDB3261862950	(159,100.00)	0.2899	(42,214.64)	(46,123.89)	0.0000	4.5800	(1,211.7923)	0.0000	16.1119	(46.5771)	0.0000	3	(30.4652)	01/06/2025
600010.SH	12/13/2024	SDB3261862950	(900.00)	0.2899	(238.80)	(260.91)	0.0000	4.5800	(1,211.7923)	0.0000	0.0911	(0.2635)	0.0000	3	(0.1723)	01/06/2025
600010.SH	12/13/2024	SDB3261862950	(6,200.00)	0.2899	(1,645.07)	(1,797.41)	0.0000	4.5800	(1,211.7923)	0.0000	0.6279	(1.8151)	0.0000	3	(1.1872)	01/06/2025
600010.SH	12/13/2024	SDB3261862950	(140,800.00)	0.2899	(37,359.03)	(40,818.62)	0.0000	4.5800	(1,211.7923)	0.0000	14.2587	(41.2197)	0.0000	3	(26.9610)	01/06/2025
600010.SH	12/13/2024	SDB3261862950	(236,600.00)	0.2899	(62,778.02)	(68,591.52)	0.0000	4.5800	(1,211.7923)	0.0000	23.9603	(69.2656)	0.0000	3	(45.3053)	01/06/2025
600010.SH	12/13/2024	SDB3261862950	(33,800.00)	0.2899	(8,968.29)	(9,798.79)	0.0000	4.5800	(1,211.7923)	0.0000	3.4229	(9.8951)	0.0000	3	(6.4722)	01/06/2025
600010.SH	12/13/2024	SDB3261862950	(21,000.00)	0.2899	(5,572.01)	(6,088.01)	0.0000	4.5800	(1,211.7923)	0.0000	2.1267	(6.1478)	0.0000	3	(4.0212)	01/06/2025
600010.SH	12/13/2024	SDB3261862950	(26,000.00)	0.2899	(6,898.68)	(7,537.53)	0.0000	4.5800	(1,211.7923)	0.0000	2.6330	(7.6116)	0.0000	3	(4.9786)	01/06/2025
600010.SH	12/13/2024	SDB3261862950	(49,300.00)	0.2899	(13,080.97)	(14,292.32)	0.0000	4.5800	(1,211.7923)	0.0000	4.9926	(14.4328)	0.0000	3	(9.4402)	01/06/2025
600010.SH	12/13/2024	SDB3261862950	(5,000.00)	0.2899	(1,326.67)	(1,449.53)	0.0000	4.5800	(1,211.7923)	0.0000	0.5063	(1.4638)	0.0000	3	(0.9574)	01/06/2025
600010.SH	12/13/2024	SDB3261862950	(71,800.00)	0.2899	(19,050.98)	(20,815.18)	0.0000	4.5800	(1,211.7923)	0.0000	7.2711	(21.0197)	0.0000	3	(13.7486)	01/06/2025
600010.SH	12/13/2024	SDB3261862950	(32,200.00)	0.2899	(8,543.75)	(9,334.94)	0.0000	4.5800	(1,211.7923)	0.0000	3.2609	(9.4267)	0.0000	3	(6.1658)	01/06/2025
600010.SH	12/13/2024	SDB3261862950	(1,800.00)	0.2899	(477.60)	(521.83)	0.0000	4.5800	(1,211.7923)	0.0000	0.1823	(0.5270)	0.0000	3	(0.3447)	01/06/2025
600010.SH	12/13/2024	SDB3261862950	(39,000.00)	0.2899	(10,348.03)	(11,306.30)	0.0000	4.5800	(1,211.7923)	0.0000	3.9495	(11.4174)	0.0000	3	(7.4679)	01/06/2025
600010.SH	12/13/2024	SDB3261862950	(264,900.00)	0.2899	(70,286.98)	(76,795.83)	0.0000	4.5800	(1,211.7923)	0.0000	26.8262	(77.5505)	0.0000	3	(50.7243)	01/06/2025
600010.SH	12/13/2024	SDB3261862950	(27,300.00)	0.2899	(7,243.62)	(7,914.41)	0.0000	4.5800	(1,211.7923)	0.0000	2.7646	(7.9922)	0.0000	3	(5.2275)	01/06/2025
600010.SH	12/12/2024	SDB3261862950	(1,100.00)	0.2784	(291.87)	(306.24)	0.0000	4.5800	(1,211.7923)	0.0000	0.0371	(0.1031)	0.0000	1	(0.0660)	01/06/2025
600010.SH	12/12/2024	SDB3261862950	(63,200.00)	0.2784	(16,769.11)	(17,594.82)	0.0000	4.5800	(1,211.7923)	0.0000	2.1334	(5.9228)	0.0000	1	(3.7892)	01/06/2025
600010.SH	12/12/2024	SDB3261862950	(159,100.00)	0.2784	(42,214.64)	(44,293.28)	0.0000	4.5800	(1,211.7923)	0.0000	5.3706	(14.9095)	0.0000	1	(9.5389)	01/06/2025
600010.SH	12/12/2024	SDB3261862950	(900.00)	0.2784	(238.80)	(250.56)	0.0000	4.5800	(1,211.7923)	0.0000	0.0304	(0.0843)	0.0000	1	(0.0540)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
INNER MONGOLIAN BAOTOU STEEL UNION CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600010.SH	12/12/2024	SDB3261862950	(6,200.00)	0.2784	(1,645.07)	(1,726.07)	0.0000	4.5800	(1,211.7923)	0.0000	0.2093	(0.5810)	0.0000	1	(0.3717)	01/06/2025
600010.SH	12/12/2024	SDB3261862950	(140,800.00)	0.2784	(37,359.03)	(39,198.58)	0.0000	4.5800	(1,211.7923)	0.0000	4.7529	(13.1946)	0.0000	1	(8.4417)	01/06/2025
600010.SH	12/12/2024	SDB3261862950	(236,600.00)	0.2784	(62,778.02)	(65,869.20)	0.0000	4.5800	(1,211.7923)	0.0000	7.9868	(22.1722)	0.0000	1	(14.1854)	01/06/2025
600010.SH	12/12/2024	SDB3261862950	(33,800.00)	0.2784	(8,968.29)	(9,409.89)	0.0000	4.5800	(1,211.7923)	0.0000	1.1410	(3.1675)	0.0000	1	(2.0265)	01/06/2025
600010.SH	12/12/2024	SDB3261862950	(21,000.00)	0.2784	(5,572.01)	(5,846.38)	0.0000	4.5800	(1,211.7923)	0.0000	0.7089	(1.9679)	0.0000	1	(1.2591)	01/06/2025
600010.SH	12/12/2024	SDB3261862950	(26,000.00)	0.2784	(6,898.68)	(7,238.37)	0.0000	4.5800	(1,211.7923)	0.0000	0.8777	(2.4365)	0.0000	1	(1.5588)	01/06/2025
600010.SH	12/12/2024	SDB3261862950	(49,300.00)	0.2784	(13,080.97)	(13,725.07)	0.0000	4.5800	(1,211.7923)	0.0000	1.6642	(4.6200)	0.0000	1	(2.9558)	01/06/2025
600010.SH	12/12/2024	SDB3261862950	(5,000.00)	0.2784	(1,326.67)	(1,391.99)	0.0000	4.5800	(1,211.7923)	0.0000	0.1688	(0.4686)	0.0000	1	(0.2998)	01/06/2025
600010.SH	12/12/2024	SDB3261862950	(71,800.00)	0.2784	(19,050.98)	(19,989.05)	0.0000	4.5800	(1,211.7923)	0.0000	2.4237	(6.7285)	0.0000	1	(4.3048)	01/06/2025
600010.SH	12/12/2024	SDB3261862950	(32,200.00)	0.2784	(8,543.75)	(8,964.45)	0.0000	4.5800	(1,211.7923)	0.0000	1.0870	(3.0175)	0.0000	1	(1.9306)	01/06/2025
600010.SH	12/12/2024	SDB3261862950	(1,800.00)	0.2784	(477.60)	(501.12)	0.0000	4.5800	(1,211.7923)	0.0000	0.0608	(0.1687)	0.0000	1	(0.1079)	01/06/2025
600010.SH	12/12/2024	SDB3261862950	(39,000.00)	0.2784	(10,348.03)	(10,857.56)	0.0000	4.5800	(1,211.7923)	0.0000	1.3165	(3.6548)	0.0000	1	(2.3383)	01/06/2025
600010.SH	12/12/2024	SDB3261862950	(264,900.00)	0.2784	(70,286.98)	(73,747.90)	0.0000	4.5800	(1,211.7923)	0.0000	8.9421	(24.8242)	0.0000	1	(15.8821)	01/06/2025
600010.SH	12/12/2024	SDB3261862950	(27,300.00)	0.2784	(7,243.62)	(7,600.29)	0.0000	4.5800	(1,211.7923)	0.0000	0.9215	(2.5583)	0.0000	1	(1.6368)	01/06/2025
600010.SH	12/11/2024	SDB3261862950	(1,100.00)	0.2822	(291.87)	(310.47)	0.0000	4.5800	(1,211.7923)	0.0000	0.0371	(0.1045)	0.0000	1	(0.0674)	01/06/2025
600010.SH	12/11/2024	SDB3261862950	(63,200.00)	0.2822	(16,769.11)	(17,837.63)	0.0000	4.5800	(1,211.7923)	0.0000	2.1334	(6.0043)	0.0000	1	(3.8709)	01/06/2025
600010.SH	12/11/2024	SDB3261862950	(159,100.00)	0.2822	(42,214.64)	(44,904.54)	0.0000	4.5800	(1,211.7923)	0.0000	5.3706	(15.1153)	0.0000	1	(9.7446)	01/06/2025
600010.SH	12/11/2024	SDB3261862950	(900.00)	0.2822	(238.80)	(254.02)	0.0000	4.5800	(1,211.7923)	0.0000	0.0304	(0.0855)	0.0000	1	(0.0551)	01/06/2025
600010.SH	12/11/2024	SDB3261862950	(6,200.00)	0.2822	(1,645.07)	(1,749.89)	0.0000	4.5800	(1,211.7923)	0.0000	0.2093	(0.5890)	0.0000	1	(0.3797)	01/06/2025
600010.SH	12/11/2024	SDB3261862950	(140,800.00)	0.2822	(37,359.03)	(39,739.53)	0.0000	4.5800	(1,211.7923)	0.0000	4.7529	(13.3767)	0.0000	1	(8.6238)	01/06/2025
600010.SH	12/11/2024	SDB3261862950	(236,600.00)	0.2822	(62,778.02)	(66,778.22)	0.0000	4.5800	(1,211.7923)	0.0000	7.9868	(22.4781)	0.0000	1	(14.4914)	01/06/2025
600010.SH	12/11/2024	SDB3261862950	(33,800.00)	0.2822	(8,968.29)	(9,539.75)	0.0000	4.5800	(1,211.7923)	0.0000	1.1410	(3.2112)	0.0000	1	(2.0702)	01/06/2025
600010.SH	12/11/2024	SDB3261862950	(21,000.00)	0.2822	(5,572.01)	(5,927.06)	0.0000	4.5800	(1,211.7923)	0.0000	0.7089	(1.9951)	0.0000	1	(1.2862)	01/06/2025
600010.SH	12/11/2024	SDB3261862950	(26,000.00)	0.2822	(6,898.68)	(7,338.27)	0.0000	4.5800	(1,211.7923)	0.0000	0.8777	(2.4701)	0.0000	1	(1.5925)	01/06/2025
600010.SH	12/11/2024	SDB3261862950	(49,300.00)	0.2822	(13,080.97)	(13,914.48)	0.0000	4.5800	(1,211.7923)	0.0000	1.6642	(4.6837)	0.0000	1	(3.0195)	01/06/2025
600010.SH	12/11/2024	SDB3261862950	(5,000.00)	0.2822	(1,326.67)	(1,411.20)	0.0000	4.5800	(1,211.7923)	0.0000	0.1688	(0.4750)	0.0000	1	(0.3062)	01/06/2025
600010.SH	12/11/2024	SDB3261862950	(71,800.00)	0.2822	(19,050.98)	(20,264.90)	0.0000	4.5800	(1,211.7923)	0.0000	2.4237	(6.8213)	0.0000	1	(4.3976)	01/06/2025
600010.SH	12/11/2024	SDB3261862950	(32,200.00)	0.2822	(8,543.75)	(9,088.16)	0.0000	4.5800	(1,211.7923)	0.0000	1.0870	(3.0592)	0.0000	1	(1.9722)	01/06/2025
600010.SH	12/11/2024	SDB3261862950	(1,800.00)	0.2822	(477.60)	(508.03)	0.0000	4.5800	(1,211.7923)	0.0000	0.0608	(0.1710)	0.0000	1	(0.1102)	01/06/2025
600010.SH	12/11/2024	SDB3261862950	(39,000.00)	0.2822	(10,348.03)	(11,007.40)	0.0000	4.5800	(1,211.7923)	0.0000	1.3165	(3.7052)	0.0000	1	(2.3887)	01/06/2025
600010.SH	12/11/2024	SDB3261862950	(264,900.00)	0.2822	(70,286.98)	(74,765.64)	0.0000	4.5800	(1,211.7923)	0.0000	8.9421	(25.1668)	0.0000	1	(16.2247)	01/06/2025
600010.SH	12/11/2024	SDB3261862950	(27,300.00)	0.2822	(7,243.62)	(7,705.18)	0.0000	4.5800	(1,211.7923)	0.0000	0.9215	(2.5936)	0.0000	1	(1.6721)	01/06/2025
600010.SH	12/10/2024	SDB3261862950	(1,100.00)	0.2708	(291.87)	(297.84)	0.0000	4.5800	(1,211.7923)	0.0000	0.0371	(0.1003)	0.0000	1	(0.0631)	01/06/2025
600010.SH	12/10/2024	SDB3261862950	(63,200.00)	0.2708	(16,769.11)	(17,112.54)	0.0000	4.5800	(1,211.7923)	0.0000	2.1334	(5.7602)	0.0000	1	(3.6268)	01/06/2025
600010.SH	12/10/2024	SDB3261862950	(159,100.00)	0.2708	(42,214.64)	(43,079.19)	0.0000	4.5800	(1,211.7923)	0.0000	5.3706	(14.5008)	0.0000	1	(9.1302)	01/06/2025
600010.SH	12/10/2024	SDB3261862950	(900.00)	0.2708	(238.80)	(243.69)	0.0000	4.5800	(1,211.7923)	0.0000	0.0304	(0.0820)	0.0000	1	(0.0516)	01/06/2025
600010.SH	12/10/2024	SDB3261862950	(6,200.00)	0.2708	(1,645.07)	(1,678.76)	0.0000	4.5800	(1,211.7923)	0.0000	0.2093	(0.5651)	0.0000	1	(0.3558)	01/06/2025
600010.SH	12/10/2024	SDB3261862950	(140,800.00)	0.2708	(37,359.03)	(38,124.13)	0.0000	4.5800	(1,211.7923)	0.0000	4.7529	(12.8329)	0.0000	1	(8.0800)	01/06/2025
600010.SH	12/10/2024	SDB3261862950	(236,600.00)	0.2708	(62,778.02)	(64,063.71)	0.0000	4.5800	(1,211.7923)	0.0000	7.9868	(21.5644)	0.0000	1	(13.5777)	01/06/2025
600010.SH	12/10/2024	SDB3261862950	(33,800.00)	0.2708	(8,968.29)	(9,151.96)	0.0000	4.5800	(1,211.7923)	0.0000	1.1410	(3.0806)	0.0000	1	(1.9397)	01/06/2025
600010.SH	12/10/2024	SDB3261862950	(21,000.00)	0.2708	(5,572.01)	(5,686.13)	0.0000	4.5800	(1,211.7923)	0.0000	0.7089	(1.9140)	0.0000	1	(1.2051)	01/06/2025
600010.SH	12/10/2024	SDB3261862950	(26,000.00)	0.2708	(6,898.68)	(7,039.97)	0.0000	4.5800	(1,211.7923)	0.0000	0.8777	(2.3697)	0.0000	1	(1.4921)	01/06/2025
600010.SH	12/10/2024	SDB3261862950	(49,300.00)	0.2708	(13,080.97)	(13,348.86)	0.0000	4.5800	(1,211.7923)	0.0000	1.6642	(4.4933)	0.0000	1	(2.8292)	01/06/2025
600010.SH	12/10/2024	SDB3261862950	(5,000.00)	0.2708	(1,326.67)	(1,353.84)	0.0000	4.5800	(1,211.7923)	0.0000	0.1688	(0.4557)	0.0000	1	(0.2869)	01/06/2025
600010.SH	12/10/2024	SDB3261862950	(71,800.00)	0.2708	(19,050.98)	(19,441.14)	0.0000	4.5800	(1,211.7923)	0.0000	2.4237	(6.5441)	0.0000	1	(4.1204)	01/06/2025
600010.SH	12/10/2024	SDB3261862950	(32,200.00)	0.2708	(8,543.75)	(8,718.73)	0.0000	4.5800	(1,211.7923)	0.0000	1.0870	(2.9348)	0.0000	1	(1.8478)	01/06/2025
600010.SH	12/10/2024	SDB3261862950	(1,800.00)	0.2708	(477.60)	(487.38)	0.0000	4.5800	(1,211.7923)	0.0000	0.0608	(0.1641)	0.0000	1	(0.1033)	01/06/2025
600010.SH	12/10/2024	SDB3261862950	(39,000.00)	0.2708	(10,348.03)	(10,559.95)	0.0000	4.5800	(1,211.7923)	0.0000	1.3165	(3.5546)	0.0000	1	(2.2381)	01/06/2025
600010.SH	12/10/2024	SDB3261862950	(264,900.00)	0.2708	(70,286.98)	(71,726.44)	0.0000	4.5800	(1,211.7923)	0.0000	8.9421	(24.1438)	0.0000	1	(15.2017)	01/06/2025
600010.SH	12/10/2024	SDB3261862950	(27,300.00)	0.2708	(7,243.62)	(7,391.97)	0.0000	4.5800	(1,211.7923)	0.0000	0.9215	(2.4882)	0.0000	1	(1.5667)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
INNER MONGOLIAN BAOTOU STEEL UNION CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600010.SH	12/09/2024	SDB3261862950	(1,100.00)	0.2704	(291.87)	(297.46)	0.0000	4.5800	(1,211.7923)	0.0000	0.0371	(0.1001)	0.0000	1	(0.0630)	01/06/2025
600010.SH	12/09/2024	SDB3261862950	(63,200.00)	0.2704	(16,769.11)	(17,090.48)	0.0000	4.5800	(1,211.7923)	0.0000	2.1334	(5.7528)	0.0000	1	(3.6194)	01/06/2025
600010.SH	12/09/2024	SDB3261862950	(159,100.00)	0.2704	(42,214.64)	(43,023.66)	0.0000	4.5800	(1,211.7923)	0.0000	5.3706	(14.4822)	0.0000	1	(9.1115)	01/06/2025
600010.SH	12/09/2024	SDB3261862950	(900.00)	0.2704	(238.80)	(243.38)	0.0000	4.5800	(1,211.7923)	0.0000	0.0304	(0.0819)	0.0000	1	(0.0515)	01/06/2025
600010.SH	12/09/2024	SDB3261862950	(6,200.00)	0.2704	(1,645.07)	(1,676.60)	0.0000	4.5800	(1,211.7923)	0.0000	0.2093	(0.5644)	0.0000	1	(0.3551)	01/06/2025
600010.SH	12/09/2024	SDB3261862950	(140,800.00)	0.2704	(37,359.03)	(38,075.00)	0.0000	4.5800	(1,211.7923)	0.0000	4.7529	(12.8164)	0.0000	1	(8.0635)	01/06/2025
600010.SH	12/09/2024	SDB3261862950	(236,600.00)	0.2704	(62,778.02)	(63,981.14)	0.0000	4.5800	(1,211.7923)	0.0000	7.9868	(21.5366)	0.0000	1	(13.5499)	01/06/2025
600010.SH	12/09/2024	SDB3261862950	(33,800.00)	0.2704	(8,968.29)	(9,140.16)	0.0000	4.5800	(1,211.7923)	0.0000	1.1410	(3.0767)	0.0000	1	(1.9357)	01/06/2025
600010.SH	12/09/2024	SDB3261862950	(21,000.00)	0.2704	(5,572.01)	(5,678.80)	0.0000	4.5800	(1,211.7923)	0.0000	0.7089	(1.9115)	0.0000	1	(1.2027)	01/06/2025
600010.SH	12/09/2024	SDB3261862950	(26,000.00)	0.2704	(6,898.68)	(7,030.89)	0.0000	4.5800	(1,211.7923)	0.0000	0.8777	(2.3667)	0.0000	1	(1.4890)	01/06/2025
600010.SH	12/09/2024	SDB3261862950	(49,300.00)	0.2704	(13,080.97)	(13,331.66)	0.0000	4.5800	(1,211.7923)	0.0000	1.6642	(4.4876)	0.0000	1	(2.8234)	01/06/2025
600010.SH	12/09/2024	SDB3261862950	(5,000.00)	0.2704	(1,326.67)	(1,352.10)	0.0000	4.5800	(1,211.7923)	0.0000	0.1688	(0.4551)	0.0000	1	(0.2863)	01/06/2025
600010.SH	12/09/2024	SDB3261862950	(71,800.00)	0.2704	(19,050.98)	(19,416.08)	0.0000	4.5800	(1,211.7923)	0.0000	2.4237	(6.5356)	0.0000	1	(4.1119)	01/06/2025
600010.SH	12/09/2024	SDB3261862950	(32,200.00)	0.2704	(8,543.75)	(8,707.49)	0.0000	4.5800	(1,211.7923)	0.0000	1.0870	(2.9310)	0.0000	1	(1.8441)	01/06/2025
600010.SH	12/09/2024	SDB3261862950	(1,800.00)	0.2704	(477.60)	(486.75)	0.0000	4.5800	(1,211.7923)	0.0000	0.0608	(0.1638)	0.0000	1	(0.1031)	01/06/2025
600010.SH	12/09/2024	SDB3261862950	(39,000.00)	0.2704	(10,348.03)	(10,546.34)	0.0000	4.5800	(1,211.7923)	0.0000	1.3165	(3.5500)	0.0000	1	(2.2335)	01/06/2025
600010.SH	12/09/2024	SDB3261862950	(264,900.00)	0.2704	(70,286.98)	(71,633.99)	0.0000	4.5800	(1,211.7923)	0.0000	8.9421	(24.1126)	0.0000	1	(15.1767)	01/06/2025
600010.SH	12/09/2024	SDB3261862950	(27,300.00)	0.2704	(7,243.62)	(7,382.44)	0.0000	4.5800	(1,211.7923)	0.0000	0.9215	(2.4850)	0.0000	1	(1.5634)	01/06/2025
600010.SH	12/06/2024	SDB3261862950	(1,100.00)	0.2699	(291.87)	(296.87)	0.0000	4.5800	(1,211.7923)	0.0000	0.1114	(0.2998)	0.0000	3	(0.1884)	01/06/2025
600010.SH	12/06/2024	SDB3261862950	(63,200.00)	0.2699	(16,769.11)	(17,056.48)	0.0000	4.5800	(1,211.7923)	0.0000	6.4002	(17.2241)	0.0000	3	(10.8239)	01/06/2025
600010.SH	12/06/2024	SDB3261862950	(159,100.00)	0.2699	(42,214.64)	(42,938.07)	0.0000	4.5800	(1,211.7923)	0.0000	16.1119	(43.3600)	0.0000	3	(27.2481)	01/06/2025
600010.SH	12/06/2024	SDB3261862950	(900.00)	0.2699	(238.80)	(242.89)	0.0000	4.5800	(1,211.7923)	0.0000	0.0911	(0.2453)	0.0000	3	(0.1541)	01/06/2025
600010.SH	12/06/2024	SDB3261862950	(6,200.00)	0.2699	(1,645.07)	(1,673.26)	0.0000	4.5800	(1,211.7923)	0.0000	0.6279	(1.6897)	0.0000	3	(1.0618)	01/06/2025
600010.SH	12/06/2024	SDB3261862950	(140,800.00)	0.2699	(37,359.03)	(37,999.24)	0.0000	4.5800	(1,211.7923)	0.0000	14.2587	(38.3727)	0.0000	3	(24.1140)	01/06/2025
600010.SH	12/06/2024	SDB3261862950	(236,600.00)	0.2699	(62,778.02)	(63,853.84)	0.0000	4.5800	(1,211.7923)	0.0000	23.9603	(64.4813)	0.0000	3	(40.5211)	01/06/2025
600010.SH	12/06/2024	SDB3261862950	(33,800.00)	0.2699	(8,968.29)	(9,121.98)	0.0000	4.5800	(1,211.7923)	0.0000	3.4229	(9.2116)	0.0000	3	(5.7887)	01/06/2025
600010.SH	12/06/2024	SDB3261862950	(21,000.00)	0.2699	(5,572.01)	(5,667.50)	0.0000	4.5800	(1,211.7923)	0.0000	2.1267	(5.7232)	0.0000	3	(3.5965)	01/06/2025
600010.SH	12/06/2024	SDB3261862950	(26,000.00)	0.2699	(6,898.68)	(7,016.91)	0.0000	4.5800	(1,211.7923)	0.0000	2.6330	(7.0859)	0.0000	3	(4.4529)	01/06/2025
600010.SH	12/06/2024	SDB3261862950	(49,300.00)	0.2699	(13,080.97)	(13,305.13)	0.0000	4.5800	(1,211.7923)	0.0000	4.9926	(13.4359)	0.0000	3	(8.4433)	01/06/2025
600010.SH	12/06/2024	SDB3261862950	(5,000.00)	0.2699	(1,326.67)	(1,349.40)	0.0000	4.5800	(1,211.7923)	0.0000	0.5063	(1.3627)	0.0000	3	(0.8563)	01/06/2025
600010.SH	12/06/2024	SDB3261862950	(71,800.00)	0.2699	(19,050.98)	(19,377.46)	0.0000	4.5800	(1,211.7923)	0.0000	7.2711	(19.5679)	0.0000	3	(12.2968)	01/06/2025
600010.SH	12/06/2024	SDB3261862950	(32,200.00)	0.2699	(8,543.75)	(8,690.17)	0.0000	4.5800	(1,211.7923)	0.0000	3.2609	(8.7756)	0.0000	3	(5.5147)	01/06/2025
600010.SH	12/06/2024	SDB3261862950	(1,800.00)	0.2699	(477.60)	(485.79)	0.0000	4.5800	(1,211.7923)	0.0000	0.1823	(0.4906)	0.0000	3	(0.3083)	01/06/2025
600010.SH	12/06/2024	SDB3261862950	(39,000.00)	0.2699	(10,348.03)	(10,525.36)	0.0000	4.5800	(1,211.7923)	0.0000	3.9495	(10.6288)	0.0000	3	(6.6793)	01/06/2025
600010.SH	12/06/2024	SDB3261862950	(264,900.00)	0.2699	(70,286.98)	(71,491.48)	0.0000	4.5800	(1,211.7923)	0.0000	26.8262	(72.1940)	0.0000	3	(45.3678)	01/06/2025
600010.SH	12/06/2024	SDB3261862950	(27,300.00)	0.2699	(7,243.62)	(7,367.75)	0.0000	4.5800	(1,211.7923)	0.0000	2.7646	(7.4402)	0.0000	3	(4.6755)	01/06/2025
600010.SH	12/05/2024	SDB3261862950	(1,100.00)	0.2717	(291.87)	(298.91)	0.0000	4.5800	(1,211.7923)	0.0000	0.0371	(0.1006)	0.0000	1	(0.0635)	01/06/2025
600010.SH	12/05/2024	SDB3261862950	(63,200.00)	0.2717	(16,769.11)	(17,173.59)	0.0000	4.5800	(1,211.7923)	0.0000	2.1334	(5.7808)	0.0000	1	(3.6474)	01/06/2025
600010.SH	12/05/2024	SDB3261862950	(159,100.00)	0.2717	(42,214.64)	(43,232.88)	0.0000	4.5800	(1,211.7923)	0.0000	5.3706	(14.5526)	0.0000	1	(9.1819)	01/06/2025
600010.SH	12/05/2024	SDB3261862950	(900.00)	0.2717	(238.80)	(244.56)	0.0000	4.5800	(1,211.7923)	0.0000	0.0304	(0.0823)	0.0000	1	(0.0519)	01/06/2025
600010.SH	12/05/2024	SDB3261862950	(6,200.00)	0.2717	(1,645.07)	(1,684.75)	0.0000	4.5800	(1,211.7923)	0.0000	0.2093	(0.5671)	0.0000	1	(0.3578)	01/06/2025
600010.SH	12/05/2024	SDB3261862950	(140,800.00)	0.2717	(37,359.03)	(38,260.15)	0.0000	4.5800	(1,211.7923)	0.0000	4.7529	(12.8787)	0.0000	1	(8.1258)	01/06/2025
600010.SH	12/05/2024	SDB3261862950	(236,600.00)	0.2717	(62,778.02)	(64,292.26)	0.0000	4.5800	(1,211.7923)	0.0000	7.9868	(21.6414)	0.0000	1	(13.6546)	01/06/2025
600010.SH	12/05/2024	SDB3261862950	(33,800.00)	0.2717	(8,968.29)	(9,184.61)	0.0000	4.5800	(1,211.7923)	0.0000	1.1410	(3.0916)	0.0000	1	(1.9507)	01/06/2025
600010.SH	12/05/2024	SDB3261862950	(21,000.00)	0.2717	(5,572.01)	(5,706.41)	0.0000	4.5800	(1,211.7923)	0.0000	0.7089	(1.9208)	0.0000	1	(1.2119)	01/06/2025
600010.SH	12/05/2024	SDB3261862950	(26,000.00)	0.2717	(6,898.68)	(7,065.08)	0.0000	4.5800	(1,211.7923)	0.0000	0.8777	(2.3782)	0.0000	1	(1.5005)	01/06/2025
600010.SH	12/05/2024	SDB3261862950	(49,300.00)	0.2717	(13,080.97)	(13,396.49)	0.0000	4.5800	(1,211.7923)	0.0000	1.6642	(4.5094)	0.0000	1	(2.8452)	01/06/2025
600010.SH	12/05/2024	SDB3261862950	(5,000.00)	0.2717	(1,326.67)	(1,358.67)	0.0000	4.5800	(1,211.7923)	0.0000	0.1688	(0.4573)	0.0000	1	(0.2886)	01/06/2025
600010.SH	12/05/2024	SDB3261862950	(71,800.00)	0.2717	(19,050.98)	(19,510.50)	0.0000	4.5800	(1,211.7923)	0.0000	2.4237	(6.5674)	0.0000	1	(4.1437)	01/06/2025
600010.SH	12/05/2024	SDB3261862950	(32,200.00)	0.2717	(8,543.75)	(8,749.83)	0.0000	4.5800	(1,211.7923)	0.0000	1.0870	(2.9453)	0.0000	1	(1.8583)	01/06/2025

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Fund: ALL
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
INNER MONGOLIAN BAOTOU STEEL UNION CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
	12/05/2024	SDB3261862950	(1,800.00)	0.2717	(477.60)	(489.12)	0.0000	4.5800	(1,211.7923)	0.0000	0.0608	(0.1646)	0.0000	1	(0.1039)	01/06/2025
600010.SH	12/05/2024	SDB3261862950	(39,000.00)	0.2717	(10,348.03)	(10,597.63)	0.0000	4.5800	(1,211.7923)	0.0000	1.3165	(3.5673)	0.0000	1	(2.2508)	01/06/2025
600010.SH	12/05/2024	SDB3261862950	(264,900.00)	0.2717	(70,286.98)	(71,982.34)	0.0000	4.5800	(1,211.7923)	0.0000	8.9421	(24.2299)	0.0000	1	(15.2878)	01/06/2025
600010.SH	12/05/2024	SDB3261862950	(27,300.00)	0.2717	(7,243.62)	(7,418.34)	0.0000	4.5800	(1,211.7923)	0.0000	0.9215	(2.4971)	0.0000	1	(1.5755)	01/06/2025
600010.SH	12/04/2024	SDB3261862950	(1,100.00)	0.2653	(291.87)	(291.87)	0.0000	4.5800	(1,211.7923)	0.0000	0.0371	(0.0982)	0.0000	1	(0.0611)	01/06/2025
600010.SH	12/04/2024	SDB3261862950	(63,200.00)	0.2653	(16,769.11)	(16,769.11)	0.0000	4.5800	(1,211.7923)	0.0000	2.1334	(5.6446)	0.0000	1	(3.5112)	01/06/2025
600010.SH	12/04/2024	SDB3261862950	(159,100.00)	0.2653	(42,214.64)	(42,214.64)	0.0000	4.5800	(1,211.7923)	0.0000	5.3706	(14.2098)	0.0000	1	(8.8392)	01/06/2025
600010.SH	12/04/2024	SDB3261862950	(900.00)	0.2653	(238.80)	(238.80)	0.0000	4.5800	(1,211.7923)	0.0000	0.0304	(0.0804)	0.0000	1	(0.0500)	01/06/2025
600010.SH	12/04/2024	SDB3261862950	(6,200.00)	0.2653	(1,645.07)	(1,645.07)	0.0000	4.5800	(1,211.7923)	0.0000	0.2093	(0.5537)	0.0000	1	(0.3445)	01/06/2025
600010.SH	12/04/2024	SDB3261862950	(140,800.00)	0.2653	(37,359.03)	(37,359.03)	0.0000	4.5800	(1,211.7923)	0.0000	4.7529	(12.5754)	0.0000	1	(7.8225)	01/06/2025
600010.SH	12/04/2024	SDB3261862950	(236,600.00)	0.2653	(62,778.02)	(62,778.02)	0.0000	4.5800	(1,211.7923)	0.0000	7.9868	(21.1316)	0.0000	1	(13.1449)	01/06/2025
600010.SH	12/04/2024	SDB3261862950	(33,800.00)	0.2653	(8,968.29)	(8,968.29)	0.0000	4.5800	(1,211.7923)	0.0000	1.1410	(3.0188)	0.0000	1	(1.8778)	01/06/2025
600010.SH	12/04/2024	SDB3261862950	(21,000.00)	0.2653	(5,572.01)	(5,572.01)	0.0000	4.5800	(1,211.7923)	0.0000	0.7089	(1.8756)	0.0000	1	(1.1667)	01/06/2025
600010.SH	12/04/2024	SDB3261862950	(26,000.00)	0.2653	(6,898.68)	(6,898.68)	0.0000	4.5800	(1,211.7923)	0.0000	0.8777	(2.3222)	0.0000	1	(1.4445)	01/06/2025
600010.SH	12/04/2024	SDB3261862950	(49,300.00)	0.2653	(13,080.97)	(13,080.97)	0.0000	4.5800	(1,211.7923)	0.0000	1.6642	(4.4032)	0.0000	1	(2.7390)	01/06/2025
600010.SH	12/04/2024	SDB3261862950	(5,000.00)	0.2653	(1,326.67)	(1,326.67)	0.0000	4.5800	(1,211.7923)	0.0000	0.1688	(0.4466)	0.0000	1	(0.2778)	01/06/2025
600010.SH	12/04/2024	SDB3261862950	(71,800.00)	0.2653	(19,050.98)	(19,050.98)	0.0000	4.5800	(1,211.7923)	0.0000	2.4237	(6.4127)	0.0000	1	(3.9890)	01/06/2025
600010.SH	12/04/2024	SDB3261862950	(32,200.00)	0.2653	(8,543.75)	(8,543.75)	0.0000	4.5800	(1,211.7923)	0.0000	1.0870	(2.8759)	0.0000	1	(1.7889)	01/06/2025
600010.SH	12/04/2024	SDB3261862950	(1,800.00)	0.2653	(477.60)	(477.60)	0.0000	4.5800	(1,211.7923)	0.0000	0.0608	(0.1608)	0.0000	1	(0.1000)	01/06/2025
600010.SH	12/04/2024	SDB3261862950	(39,000.00)	0.2653	(10,348.03)	(10,348.03)	0.0000	4.5800	(1,211.7923)	0.0000	1.3165	(3.4832)	0.0000	1	(2.1667)	01/06/2025
600010.SH	12/04/2024	SDB3261862950	(264,900.00)	0.2653	(70,286.98)	(70,286.98)	0.0000	4.5800	(1,211.7923)	0.0000	8.9421	(23.6592)	0.0000	1	(14.7172)	01/06/2025
600010.SH	12/04/2024	SDB3261862950	(27,300.00)	0.2653	(7,243.62)	(7,243.62)	0.0000	4.5800	(1,211.7923)	0.0000	0.9215	(2.4383)	0.0000	1	(1.5167)	01/06/2025
TOTAL INNER MONGOLIAN BAOTOU STEEL UNION CO., LTD. CMN CLASS A SERIES NORTHBOUND											1,260.9924	(3,504.8691)	0.0000		(2,243.8767)	

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Fund: ALL
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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
INSPUR ELECTRONIC INFORMATION INDUSTRY CO LTD CMN CLASS A SERIES NORTHBOUND																
000977.ZK	01/03/2025	SDB3264583148	(5,600.00)	7.2604	(39,751.10)	(40,658.32)	0.0000	4.3300	(1,425.0000)	0.0000	14.3435	(48.2818)	0.0000	3	(33.9382)	01/06/2025
000977.ZK	01/03/2025	SDB3264583148	(7,000.00)	7.2604	(49,568.77)	(50,822.90)	0.0000	4.3300	(1,425.0000)	0.0000	17.8861	(60.3522)	0.0000	3	(42.4661)	01/06/2025
000977.ZK	01/02/2025	SDB3264583148	(5,600.00)	7.3157	(39,751.10)	(40,968.04)	0.0000	4.3300	(1,425.0000)	0.0000	4.7812	(16.2165)	0.0000	1	(11.4353)	01/06/2025
000977.ZK	01/02/2025	SDB3264583148	(7,000.00)	7.3157	(49,568.77)	(51,210.05)	0.0000	4.3300	(1,425.0000)	0.0000	5.9620	(20.2706)	0.0000	1	(14.3086)	01/06/2025
000977.ZK	12/31/2024	SDB3264583148	(5,600.00)	7.3767	(39,751.10)	(41,309.68)	0.0000	4.3300	(1,425.0000)	0.0000	9.5623	(32.7035)	0.0000	2	(23.1412)	01/06/2025
000977.ZK	12/31/2024	SDB3264583148	(7,000.00)	7.3767	(49,568.77)	(51,637.10)	0.0000	4.3300	(1,425.0000)	0.0000	11.9240	(40.8794)	0.0000	2	(28.9553)	01/06/2025
000977.ZK	12/30/2024	SDB3264583148	(5,600.00)	6.9607	(39,751.10)	(38,979.65)	0.0000	4.3300	(1,425.0000)	0.0000	4.7812	(15.4294)	0.0000	1	(10.6483)	01/06/2025
000977.ZK	12/30/2024	SDB3264583148	(7,000.00)	6.9607	(49,568.77)	(48,724.56)	0.0000	4.3300	(1,425.0000)	0.0000	5.9620	(19.2868)	0.0000	1	(13.3248)	01/06/2025
000977.ZK	12/27/2024	SDB3264583148	(5,600.00)	7.0984	(39,751.10)	(39,751.10)	0.0000	4.3300	(1,425.0000)	0.0000	14.3435	(47.2044)	0.0000	3	(32.8609)	01/06/2025
000977.ZK	12/27/2024	SDB3264583148	(7,000.00)	7.0813	(49,568.77)	(49,568.77)	0.0000	4.3300	(1,425.0000)	0.0000	17.8861	(58.8629)	0.0000	3	(40.9769)	01/06/2025
TOTAL INSPUR ELECTRONIC INFORMATION INDUSTRY CO LTD CMN CLASS A SERIES NORTHBOUND											107.4320	(359.4876)	0.0000		(252.0556)	

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Advisor: ENGINEERS GATE - GQAS
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066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
INTCO MEDICAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND																
300677.ZK	01/03/2025	SDB3260861215	(3,400.00)	3.5502	(13,233.04)	(12,070.59)	0.0000	4.3300	(1,499.6781)	0.0000	4.7749	(15.0850)	0.0000	3	(10.3101)	01/06/2025
300677.ZK	01/03/2025	SDB3260861215	(5,000.00)	3.5502	(19,479.81)	(17,750.87)	0.0000	4.3300	(1,499.6781)	0.0000	7.0290	(22.1838)	0.0000	3	(15.1549)	01/06/2025
300677.ZK	01/03/2025	SDB3260861215	(2,300.00)	3.5502	(8,927.04)	(8,165.40)	0.0000	4.3300	(1,499.6781)	0.0000	3.2212	(10.2046)	0.0000	3	(6.9834)	01/06/2025
300677.ZK	01/03/2025	SDB3260861215	(3,600.00)	3.5502	(13,890.73)	(12,780.63)	0.0000	4.3300	(1,499.6781)	0.0000	5.0122	(15.9724)	0.0000	3	(10.9601)	01/06/2025
300677.ZK	01/03/2025	SDB3260861215	(1,300.00)	3.5502	(5,032.89)	(4,615.23)	0.0000	4.3300	(1,499.6781)	0.0000	1.8160	(5.7678)	0.0000	3	(3.9518)	01/06/2025
300677.ZK	01/03/2025	SDB3260861215	(1,100.00)	3.5502	(4,264.16)	(3,905.19)	0.0000	4.3300	(1,499.6781)	0.0000	1.5387	(4.8804)	0.0000	3	(3.3418)	01/06/2025
300677.ZK	01/03/2025	SDB3260861215	(100.00)	3.5502	(363.18)	(355.02)	0.0000	4.3300	(1,499.6781)	0.0000	0.1310	(0.4437)	0.0000	3	(0.3126)	01/06/2025
300677.ZK	01/03/2025	SDB3260861215	(100.00)	3.5502	(363.18)	(355.02)	0.0000	4.3300	(1,499.6781)	0.0000	0.1310	(0.4437)	0.0000	3	(0.3126)	01/06/2025
300677.ZK	01/03/2025	SDB3260861215	(300.00)	3.5502	(1,089.53)	(1,065.05)	0.0000	4.3300	(1,499.6781)	0.0000	0.3931	(1.3310)	0.0000	3	(0.9379)	01/06/2025
300677.ZK	01/03/2025	SDB3260861215	(900.00)	3.5502	(3,268.59)	(3,195.16)	0.0000	4.3300	(1,499.6781)	0.0000	1.1794	(3.9931)	0.0000	3	(2.8137)	01/06/2025
300677.ZK	01/03/2025	SDB3260861215	(300.00)	3.5502	(1,089.53)	(1,065.05)	0.0000	4.3300	(1,499.6781)	0.0000	0.3931	(1.3310)	0.0000	3	(0.9379)	01/06/2025
300677.ZK	01/03/2025	SDB3260861215	(3,400.00)	3.5502	(12,348.00)	(12,070.59)	0.0000	4.3300	(1,499.6781)	0.0000	4.4556	(15.0850)	0.0000	3	(10.6294)	01/06/2025
300677.ZK	01/03/2025	SDB3260861215	(3,600.00)	3.5502	(13,074.36)	(12,780.63)	0.0000	4.3300	(1,499.6781)	0.0000	4.7177	(15.9724)	0.0000	3	(11.2547)	01/06/2025
300677.ZK	01/03/2025	SDB3260861215	(200.00)	3.5502	(726.35)	(710.03)	0.0000	4.3300	(1,499.6781)	0.0000	0.2621	(0.8874)	0.0000	3	(0.6253)	01/06/2025
300677.ZK	01/03/2025	SDB3260861215	(500.00)	3.5502	(1,815.88)	(1,775.09)	0.0000	4.3300	(1,499.6781)	0.0000	0.6552	(2.2184)	0.0000	3	(1.5632)	01/06/2025
300677.ZK	01/03/2025	SDB3260861215	(500.00)	3.5502	(1,815.88)	(1,775.09)	0.0000	4.3300	(1,499.6781)	0.0000	0.6552	(2.2184)	0.0000	3	(1.5632)	01/06/2025
300677.ZK	01/03/2025	SDB3260861215	(2,400.00)	3.5502	(8,716.24)	(8,520.42)	0.0000	4.3300	(1,499.6781)	0.0000	3.1451	(10.6482)	0.0000	3	(7.5031)	01/06/2025
300677.ZK	01/03/2025	SDB3260861215	(400.00)	3.5502	(1,452.71)	(1,420.07)	0.0000	4.3300	(1,499.6781)	0.0000	0.5242	(1.7747)	0.0000	3	(1.2505)	01/06/2025
300677.ZK	01/03/2025	SDB3260861215	(2,300.00)	3.5502	(8,353.06)	(8,165.40)	0.0000	4.3300	(1,499.6781)	0.0000	3.0141	(10.2046)	0.0000	3	(7.1905)	01/06/2025
300677.ZK	01/03/2025	SDB3260861215	(4,400.00)	3.5502	(15,979.77)	(15,620.77)	0.0000	4.3300	(1,499.6781)	0.0000	5.7660	(19.5218)	0.0000	3	(13.7557)	01/06/2025
300677.ZK	01/03/2025	SDB3260861215	(300.00)	3.5502	(1,089.53)	(1,065.05)	0.0000	4.3300	(1,499.6781)	0.0000	0.3931	(1.3310)	0.0000	3	(0.9379)	01/06/2025
300677.ZK	01/03/2025	SDB3260861215	(5,100.00)	3.5502	(18,522.01)	(18,105.89)	0.0000	4.3300	(1,499.6781)	0.0000	6.6834	(22.6275)	0.0000	3	(15.9441)	01/06/2025
300677.ZK	01/03/2025	SDB3260861215	(2,200.00)	3.5502	(7,989.89)	(7,810.38)	0.0000	4.3300	(1,499.6781)	0.0000	2.8830	(9.7609)	0.0000	3	(6.8779)	01/06/2025
300677.ZK	01/03/2025	SDB3260861215	(200.00)	3.5502	(726.35)	(710.03)	0.0000	4.3300	(1,499.6781)	0.0000	0.2621	(0.8874)	0.0000	3	(0.6253)	01/06/2025
300677.ZK	01/03/2025	SDB3260861215	(2,600.00)	3.5502	(9,442.59)	(9,230.45)	0.0000	4.3300	(1,499.6781)	0.0000	3.4072	(11.5356)	0.0000	3	(8.1284)	01/06/2025
300677.ZK	01/03/2025	SDB3260861215	(100.00)	3.5502	(363.18)	(355.02)	0.0000	4.3300	(1,499.6781)	0.0000	0.1310	(0.4437)	0.0000	3	(0.3126)	01/06/2025
300677.ZK	01/02/2025	SDB3260861215	(3,400.00)	3.5463	(13,233.04)	(12,057.31)	0.0000	4.3300	(1,499.6781)	0.0000	1.5916	(5.0228)	0.0000	1	(3.4312)	01/06/2025
300677.ZK	01/02/2025	SDB3260861215	(5,000.00)	3.5463	(19,479.81)	(17,731.35)	0.0000	4.3300	(1,499.6781)	0.0000	2.3430	(7.3865)	0.0000	1	(5.0435)	01/06/2025
300677.ZK	01/02/2025	SDB3260861215	(2,300.00)	3.5463	(8,927.04)	(8,156.42)	0.0000	4.3300	(1,499.6781)	0.0000	1.0737	(3.3978)	0.0000	1	(2.3241)	01/06/2025
300677.ZK	01/02/2025	SDB3260861215	(3,600.00)	3.5463	(13,890.73)	(12,766.57)	0.0000	4.3300	(1,499.6781)	0.0000	1.6707	(5.3183)	0.0000	1	(3.6475)	01/06/2025
300677.ZK	01/02/2025	SDB3260861215	(1,300.00)	3.5463	(5,032.89)	(4,610.15)	0.0000	4.3300	(1,499.6781)	0.0000	0.6053	(1.9205)	0.0000	1	(1.3151)	01/06/2025
300677.ZK	01/02/2025	SDB3260861215	(1,100.00)	3.5463	(4,264.16)	(3,900.90)	0.0000	4.3300	(1,499.6781)	0.0000	0.5129	(1.6250)	0.0000	1	(1.1121)	01/06/2025
300677.ZK	01/02/2025	SDB3260861215	(100.00)	3.5463	(363.18)	(354.63)	0.0000	4.3300	(1,499.6781)	0.0000	0.0437	(0.1477)	0.0000	1	(0.1040)	01/06/2025
300677.ZK	01/02/2025	SDB3260861215	(100.00)	3.5463	(363.18)	(354.63)	0.0000	4.3300	(1,499.6781)	0.0000	0.0437	(0.1477)	0.0000	1	(0.1040)	01/06/2025
300677.ZK	01/02/2025	SDB3260861215	(300.00)	3.5463	(1,089.53)	(1,063.88)	0.0000	4.3300	(1,499.6781)	0.0000	0.1310	(0.4432)	0.0000	1	(0.3121)	01/06/2025
300677.ZK	01/02/2025	SDB3260861215	(900.00)	3.5463	(3,268.59)	(3,191.64)	0.0000	4.3300	(1,499.6781)	0.0000	0.3931	(1.3296)	0.0000	1	(0.9364)	01/06/2025
300677.ZK	01/02/2025	SDB3260861215	(300.00)	3.5463	(1,089.53)	(1,063.88)	0.0000	4.3300	(1,499.6781)	0.0000	0.1310	(0.4432)	0.0000	1	(0.3121)	01/06/2025
300677.ZK	01/02/2025	SDB3260861215	(3,400.00)	3.5463	(12,348.00)	(12,057.31)	0.0000	4.3300	(1,499.6781)	0.0000	1.4852	(5.0228)	0.0000	1	(3.5376)	01/06/2025
300677.ZK	01/02/2025	SDB3260861215	(3,600.00)	3.5463	(13,074.36)	(12,766.57)	0.0000	4.3300	(1,499.6781)	0.0000	1.5726	(5.3183)	0.0000	1	(3.7457)	01/06/2025
300677.ZK	01/02/2025	SDB3260861215	(200.00)	3.5463	(726.35)	(709.25)	0.0000	4.3300	(1,499.6781)	0.0000	0.0874	(0.2955)	0.0000	1	(0.2081)	01/06/2025
300677.ZK	01/02/2025	SDB3260861215	(500.00)	3.5463	(1,815.88)	(1,773.13)	0.0000	4.3300	(1,499.6781)	0.0000	0.2184	(0.7386)	0.0000	1	(0.5202)	01/06/2025
300677.ZK	01/02/2025	SDB3260861215	(500.00)	3.5463	(1,815.88)	(1,773.13)	0.0000	4.3300	(1,499.6781)	0.0000	0.2184	(0.7386)	0.0000	1	(0.5202)	01/06/2025
300677.ZK	01/02/2025	SDB3260861215	(2,400.00)	3.5463	(8,716.24)	(8,511.05)	0.0000	4.3300	(1,499.6781)	0.0000	1.0484	(3.5455)	0.0000	1	(2.4971)	01/06/2025
300677.ZK	01/02/2025	SDB3260861215	(400.00)	3.5463	(1,452.71)	(1,418.51)	0.0000	4.3300	(1,499.6781)	0.0000	0.1747	(0.5909)	0.0000	1	(0.4162)	01/06/2025
300677.ZK	01/02/2025	SDB3260861215	(2,300.00)	3.5463	(8,353.06)	(8,156.42)	0.0000	4.3300	(1,499.6781)	0.0000	1.0047	(3.3978)	0.0000	1	(2.3931)	01/06/2025
300677.ZK	01/02/2025	SDB3260861215	(4,400.00)	3.5463	(15,979.77)	(15,603.58)	0.0000	4.3300	(1,499.6781)	0.0000	1.9220	(6.5001)	0.0000	1	(4.5781)	01/06/2025
300677.ZK	01/02/2025	SDB3260861215	(300.00)	3.5463	(1,089.53)	(1,063.88)	0.0000	4.3300	(1,499.6781)	0.0000	0.1310	(0.4432)	0.0000	1	(0.3121)	01/06/2025
300677.ZK	01/02/2025	SDB3260861215	(5,100.00)	3.5463	(18,522.01)	(18,085.97)	0.0000	4.3300	(1,499.6781)	0.0000	2.2278	(7.5342)	0.0000	1	(5.3064)	01/06/2025
300677.ZK	01/02/2025	SDB3260861215	(2,200.00)	3.5463	(7,989.89)	(7,801.79)	0.0000	4.3300	(1,499.6781)	0.0000	0.9610	(3.2500)	0.0000	1	(2.2890)	01/06/2025
300677.ZK	01/02/2025	SDB3260861215	(200.00)	3.5463	(726.35)	(709.25)	0.0000	4.3300	(1,499.6781)	0.0000	0.0874	(0.2955)	0.0000	1	(0.2081)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
INTCO MEDICAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300677.ZK	01/02/2025	SDB3260861215	(2,600.00)	3.5463	(9,442.59)	(9,220.30)	0.0000	4.3300	(1,499.6781)	0.0000	1.1357	(3.8410)	0.0000	1	(2.7052)	01/06/2025
300677.ZK	01/02/2025	SDB3260861215	(100.00)	3.5463	(363.18)	(354.63)	0.0000	4.3300	(1,499.6781)	0.0000	0.0437	(0.1477)	0.0000	1	(0.1040)	01/06/2025
300677.ZK	12/31/2024	SDB3260861215	(3,400.00)	3.5816	(13,233.04)	(12,177.35)	0.0000	4.3300	(1,499.6781)	0.0000	3.1833	(10.1456)	0.0000	2	(6.9623)	01/06/2025
300677.ZK	12/31/2024	SDB3260861215	(5,000.00)	3.5816	(19,479.81)	(17,907.88)	0.0000	4.3300	(1,499.6781)	0.0000	4.6860	(14.9200)	0.0000	2	(10.2340)	01/06/2025
300677.ZK	12/31/2024	SDB3260861215	(2,300.00)	3.5816	(8,927.04)	(8,237.62)	0.0000	4.3300	(1,499.6781)	0.0000	2.1474	(6.8632)	0.0000	2	(4.7158)	01/06/2025
300677.ZK	12/31/2024	SDB3260861215	(3,600.00)	3.5816	(13,890.73)	(12,893.67)	0.0000	4.3300	(1,499.6781)	0.0000	3.3415	(10.7424)	0.0000	2	(7.4009)	01/06/2025
300677.ZK	12/31/2024	SDB3260861215	(1,300.00)	3.5816	(5,032.89)	(4,656.05)	0.0000	4.3300	(1,499.6781)	0.0000	1.2107	(3.8792)	0.0000	2	(2.6685)	01/06/2025
300677.ZK	12/31/2024	SDB3260861215	(1,100.00)	3.5816	(4,264.16)	(3,939.73)	0.0000	4.3300	(1,499.6781)	0.0000	1.0258	(3.2824)	0.0000	2	(2.2566)	01/06/2025
300677.ZK	12/31/2024	SDB3260861215	(100.00)	3.5816	(363.18)	(358.16)	0.0000	4.3300	(1,499.6781)	0.0000	0.0874	(0.2984)	0.0000	2	(0.2110)	01/06/2025
300677.ZK	12/31/2024	SDB3260861215	(100.00)	3.5816	(363.18)	(358.16)	0.0000	4.3300	(1,499.6781)	0.0000	0.0874	(0.2984)	0.0000	2	(0.2110)	01/06/2025
300677.ZK	12/31/2024	SDB3260861215	(300.00)	3.5816	(1,089.53)	(1,074.47)	0.0000	4.3300	(1,499.6781)	0.0000	0.2621	(0.8952)	0.0000	2	(0.6331)	01/06/2025
300677.ZK	12/31/2024	SDB3260861215	(900.00)	3.5816	(3,268.59)	(3,223.42)	0.0000	4.3300	(1,499.6781)	0.0000	0.7863	(2.6856)	0.0000	2	(1.8993)	01/06/2025
300677.ZK	12/31/2024	SDB3260861215	(300.00)	3.5816	(1,089.53)	(1,074.47)	0.0000	4.3300	(1,499.6781)	0.0000	0.2621	(0.8952)	0.0000	2	(0.6331)	01/06/2025
300677.ZK	12/31/2024	SDB3260861215	(3,400.00)	3.5816	(12,348.00)	(12,177.35)	0.0000	4.3300	(1,499.6781)	0.0000	2.9704	(10.1456)	0.0000	2	(7.1752)	01/06/2025
300677.ZK	12/31/2024	SDB3260861215	(3,600.00)	3.5816	(13,074.36)	(12,893.67)	0.0000	4.3300	(1,499.6781)	0.0000	3.1451	(10.7424)	0.0000	2	(7.5973)	01/06/2025
300677.ZK	12/31/2024	SDB3260861215	(200.00)	3.5816	(726.35)	(716.32)	0.0000	4.3300	(1,499.6781)	0.0000	0.1747	(0.5968)	0.0000	2	(0.4221)	01/06/2025
300677.ZK	12/31/2024	SDB3260861215	(500.00)	3.5816	(1,815.88)	(1,790.79)	0.0000	4.3300	(1,499.6781)	0.0000	0.4368	(1.4920)	0.0000	2	(1.0552)	01/06/2025
300677.ZK	12/31/2024	SDB3260861215	(500.00)	3.5816	(1,815.88)	(1,790.79)	0.0000	4.3300	(1,499.6781)	0.0000	0.4368	(1.4920)	0.0000	2	(1.0552)	01/06/2025
300677.ZK	12/31/2024	SDB3260861215	(2,400.00)	3.5816	(8,716.24)	(8,595.78)	0.0000	4.3300	(1,499.6781)	0.0000	2.0967	(7.1616)	0.0000	2	(5.0649)	01/06/2025
300677.ZK	12/31/2024	SDB3260861215	(400.00)	3.5816	(1,452.71)	(1,432.63)	0.0000	4.3300	(1,499.6781)	0.0000	0.3495	(1.1936)	0.0000	2	(0.8441)	01/06/2025
300677.ZK	12/31/2024	SDB3260861215	(2,300.00)	3.5816	(8,353.06)	(8,237.62)	0.0000	4.3300	(1,499.6781)	0.0000	2.0094	(6.8632)	0.0000	2	(4.8538)	01/06/2025
300677.ZK	12/31/2024	SDB3260861215	(4,400.00)	3.5816	(15,979.77)	(15,758.93)	0.0000	4.3300	(1,499.6781)	0.0000	3.8440	(13.1296)	0.0000	2	(9.2856)	01/06/2025
300677.ZK	12/31/2024	SDB3260861215	(300.00)	3.5816	(1,089.53)	(1,074.47)	0.0000	4.3300	(1,499.6781)	0.0000	0.2621	(0.8952)	0.0000	2	(0.6331)	01/06/2025
300677.ZK	12/31/2024	SDB3260861215	(5,100.00)	3.5816	(18,522.01)	(18,266.03)	0.0000	4.3300	(1,499.6781)	0.0000	4.4556	(15.2184)	0.0000	2	(10.7629)	01/06/2025
300677.ZK	12/31/2024	SDB3260861215	(2,200.00)	3.5816	(7,989.89)	(7,879.47)	0.0000	4.3300	(1,499.6781)	0.0000	1.9220	(6.5648)	0.0000	2	(4.6428)	01/06/2025
300677.ZK	12/31/2024	SDB3260861215	(200.00)	3.5816	(726.35)	(716.32)	0.0000	4.3300	(1,499.6781)	0.0000	0.1747	(0.5968)	0.0000	2	(0.4221)	01/06/2025
300677.ZK	12/31/2024	SDB3260861215	(2,600.00)	3.5816	(9,442.59)	(9,312.09)	0.0000	4.3300	(1,499.6781)	0.0000	2.2715	(7.7584)	0.0000	2	(5.4869)	01/06/2025
300677.ZK	12/31/2024	SDB3260861215	(100.00)	3.5816	(363.18)	(358.16)	0.0000	4.3300	(1,499.6781)	0.0000	0.0874	(0.2984)	0.0000	2	(0.2110)	01/06/2025
300677.ZK	12/30/2024	SDB3260861215	(3,400.00)	3.5686	(13,233.04)	(12,133.30)	0.0000	4.3300	(1,499.6781)	0.0000	1.5916	(5.0545)	0.0000	1	(3.4628)	01/06/2025
300677.ZK	12/30/2024	SDB3260861215	(5,000.00)	3.5686	(19,479.81)	(17,843.09)	0.0000	4.3300	(1,499.6781)	0.0000	2.3430	(7.4330)	0.0000	1	(5.0900)	01/06/2025
300677.ZK	12/30/2024	SDB3260861215	(2,300.00)	3.5686	(8,927.04)	(8,207.82)	0.0000	4.3300	(1,499.6781)	0.0000	1.0737	(3.4192)	0.0000	1	(2.3455)	01/06/2025
300677.ZK	12/30/2024	SDB3260861215	(3,600.00)	3.5686	(13,890.73)	(12,847.02)	0.0000	4.3300	(1,499.6781)	0.0000	1.6707	(5.3518)	0.0000	1	(3.6810)	01/06/2025
300677.ZK	12/30/2024	SDB3260861215	(1,300.00)	3.5686	(5,032.89)	(4,639.20)	0.0000	4.3300	(1,499.6781)	0.0000	0.6053	(1.9326)	0.0000	1	(1.3272)	01/06/2025
300677.ZK	12/30/2024	SDB3260861215	(1,100.00)	3.5686	(4,264.16)	(3,925.48)	0.0000	4.3300	(1,499.6781)	0.0000	0.5129	(1.6353)	0.0000	1	(1.1224)	01/06/2025
300677.ZK	12/30/2024	SDB3260861215	(100.00)	3.5686	(363.18)	(356.86)	0.0000	4.3300	(1,499.6781)	0.0000	0.0437	(0.1487)	0.0000	1	(0.1050)	01/06/2025
300677.ZK	12/30/2024	SDB3260861215	(100.00)	3.5686	(363.18)	(356.86)	0.0000	4.3300	(1,499.6781)	0.0000	0.0437	(0.1487)	0.0000	1	(0.1050)	01/06/2025
300677.ZK	12/30/2024	SDB3260861215	(300.00)	3.5686	(1,089.53)	(1,070.59)	0.0000	4.3300	(1,499.6781)	0.0000	0.1310	(0.4460)	0.0000	1	(0.3149)	01/06/2025
300677.ZK	12/30/2024	SDB3260861215	(900.00)	3.5686	(3,268.59)	(3,211.76)	0.0000	4.3300	(1,499.6781)	0.0000	0.3931	(1.3379)	0.0000	1	(0.9448)	01/06/2025
300677.ZK	12/30/2024	SDB3260861215	(300.00)	3.5686	(1,089.53)	(1,070.59)	0.0000	4.3300	(1,499.6781)	0.0000	0.1310	(0.4460)	0.0000	1	(0.3149)	01/06/2025
300677.ZK	12/30/2024	SDB3260861215	(3,400.00)	3.5686	(12,348.00)	(12,133.30)	0.0000	4.3300	(1,499.6781)	0.0000	1.4852	(5.0545)	0.0000	1	(3.5693)	01/06/2025
300677.ZK	12/30/2024	SDB3260861215	(3,600.00)	3.5686	(13,074.36)	(12,847.02)	0.0000	4.3300	(1,499.6781)	0.0000	1.5726	(5.3518)	0.0000	1	(3.7792)	01/06/2025
300677.ZK	12/30/2024	SDB3260861215	(200.00)	3.5686	(726.35)	(713.72)	0.0000	4.3300	(1,499.6781)	0.0000	0.0874	(0.2973)	0.0000	1	(0.2100)	01/06/2025
300677.ZK	12/30/2024	SDB3260861215	(500.00)	3.5686	(1,815.88)	(1,784.31)	0.0000	4.3300	(1,499.6781)	0.0000	0.2184	(0.7433)	0.0000	1	(0.5249)	01/06/2025
300677.ZK	12/30/2024	SDB3260861215	(500.00)	3.5686	(1,815.88)	(1,784.31)	0.0000	4.3300	(1,499.6781)	0.0000	0.2184	(0.7433)	0.0000	1	(0.5249)	01/06/2025
300677.ZK	12/30/2024	SDB3260861215	(2,400.00)	3.5686	(8,716.24)	(8,564.68)	0.0000	4.3300	(1,499.6781)	0.0000	1.0484	(3.5679)	0.0000	1	(2.5195)	01/06/2025
300677.ZK	12/30/2024	SDB3260861215	(400.00)	3.5686	(1,452.71)	(1,427.45)	0.0000	4.3300	(1,499.6781)	0.0000	0.1747	(0.5946)	0.0000	1	(0.4199)	01/06/2025
300677.ZK	12/30/2024	SDB3260861215	(2,300.00)	3.5686	(8,353.06)	(8,207.82)	0.0000	4.3300	(1,499.6781)	0.0000	1.0047	(3.4192)	0.0000	1	(2.4145)	01/06/2025
300677.ZK	12/30/2024	SDB3260861215	(4,400.00)	3.5686	(15,979.77)	(15,701.92)	0.0000	4.3300	(1,499.6781)	0.0000	1.9220	(6.5411)	0.0000	1	(4.6191)	01/06/2025
300677.ZK	12/30/2024	SDB3260861215	(300.00)	3.5686	(1,089.53)	(1,070.59)	0.0000	4.3300	(1,499.6781)	0.0000	0.1310	(0.4460)	0.0000	1	(0.3149)	01/06/2025
300677.ZK	12/30/2024	SDB3260861215	(5,100.00)	3.5686	(18,522.01)	(18,199.95)	0.0000	4.3300	(1,499.6781)	0.0000	2.2278	(7.5817)	0.0000	1	(5.3539)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
INTCO MEDICAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300677.ZK	12/30/2024	SDB3260861215	(2,200.00)	3.5686	(7,989.89)	(7,850.96)	0.0000	4.3300	(1,499.6781)	0.0000	0.9610	(3.2705)	0.0000	1	(2.3095)	01/06/2025
300677.ZK	12/30/2024	SDB3260861215	(200.00)	3.5686	(726.35)	(713.72)	0.0000	4.3300	(1,499.6781)	0.0000	0.0874	(0.2973)	0.0000	1	(0.2100)	01/06/2025
300677.ZK	12/30/2024	SDB3260861215	(2,600.00)	3.5686	(9,442.59)	(9,278.41)	0.0000	4.3300	(1,499.6781)	0.0000	1.1357	(3.8652)	0.0000	1	(2.7294)	01/06/2025
300677.ZK	12/30/2024	SDB3260861215	(100.00)	3.5686	(363.18)	(356.86)	0.0000	4.3300	(1,499.6781)	0.0000	0.0437	(0.1487)	0.0000	1	(0.1050)	01/06/2025
300677.ZK	12/27/2024	SDB3260861215	(3,400.00)	3.6508	(13,233.04)	(12,412.70)	0.0000	4.3300	(1,499.6781)	0.0000	4.7749	(15.5125)	0.0000	3	(10.7376)	01/06/2025
300677.ZK	12/27/2024	SDB3260861215	(5,000.00)	3.6508	(19,479.81)	(18,253.97)	0.0000	4.3300	(1,499.6781)	0.0000	7.0290	(22.8126)	0.0000	3	(15.7836)	01/06/2025
300677.ZK	12/27/2024	SDB3260861215	(2,300.00)	3.6508	(8,927.04)	(8,396.83)	0.0000	4.3300	(1,499.6781)	0.0000	3.2212	(10.4938)	0.0000	3	(7.2726)	01/06/2025
300677.ZK	12/27/2024	SDB3260861215	(3,600.00)	3.6508	(13,890.73)	(13,142.86)	0.0000	4.3300	(1,499.6781)	0.0000	5.0122	(16.4250)	0.0000	3	(11.4128)	01/06/2025
300677.ZK	12/27/2024	SDB3260861215	(1,300.00)	3.6508	(5,032.89)	(4,746.03)	0.0000	4.3300	(1,499.6781)	0.0000	1.8160	(5.9313)	0.0000	3	(4.1152)	01/06/2025
300677.ZK	12/27/2024	SDB3260861215	(1,100.00)	3.6508	(4,264.16)	(4,015.87)	0.0000	4.3300	(1,499.6781)	0.0000	1.5387	(5.0188)	0.0000	3	(3.4801)	01/06/2025
300677.ZK	12/27/2024	SDB3260861215	(100.00)	3.6508	(363.18)	(365.08)	0.0000	4.3300	(1,499.6781)	0.0000	0.1310	(0.4563)	0.0000	3	(0.3252)	01/06/2025
300677.ZK	12/27/2024	SDB3260861215	(100.00)	3.6508	(363.18)	(365.08)	0.0000	4.3300	(1,499.6781)	0.0000	0.1310	(0.4563)	0.0000	3	(0.3252)	01/06/2025
300677.ZK	12/27/2024	SDB3260861215	(300.00)	3.6508	(1,089.53)	(1,095.24)	0.0000	4.3300	(1,499.6781)	0.0000	0.3931	(1.3688)	0.0000	3	(0.9756)	01/06/2025
300677.ZK	12/27/2024	SDB3260861215	(900.00)	3.6508	(3,268.59)	(3,285.71)	0.0000	4.3300	(1,499.6781)	0.0000	1.1794	(4.1063)	0.0000	3	(2.9268)	01/06/2025
300677.ZK	12/27/2024	SDB3260861215	(300.00)	3.6508	(1,089.53)	(1,095.24)	0.0000	4.3300	(1,499.6781)	0.0000	0.3931	(1.3688)	0.0000	3	(0.9756)	01/06/2025
300677.ZK	12/27/2024	SDB3260861215	(3,400.00)	3.6508	(12,348.00)	(12,412.70)	0.0000	4.3300	(1,499.6781)	0.0000	4.4556	(15.5125)	0.0000	3	(11.0570)	01/06/2025
300677.ZK	12/27/2024	SDB3260861215	(3,600.00)	3.6508	(13,074.36)	(13,142.86)	0.0000	4.3300	(1,499.6781)	0.0000	4.7177	(16.4250)	0.0000	3	(11.7074)	01/06/2025
300677.ZK	12/27/2024	SDB3260861215	(200.00)	3.6508	(726.35)	(730.16)	0.0000	4.3300	(1,499.6781)	0.0000	0.2621	(0.9125)	0.0000	3	(0.6504)	01/06/2025
300677.ZK	12/27/2024	SDB3260861215	(500.00)	3.6508	(1,815.88)	(1,825.40)	0.0000	4.3300	(1,499.6781)	0.0000	0.6552	(2.2813)	0.0000	3	(1.6260)	01/06/2025
300677.ZK	12/27/2024	SDB3260861215	(500.00)	3.6508	(1,815.88)	(1,825.40)	0.0000	4.3300	(1,499.6781)	0.0000	0.6552	(2.2813)	0.0000	3	(1.6260)	01/06/2025
300677.ZK	12/27/2024	SDB3260861215	(2,400.00)	3.6508	(8,716.24)	(8,761.91)	0.0000	4.3300	(1,499.6781)	0.0000	3.1451	(10.9500)	0.0000	3	(7.8049)	01/06/2025
300677.ZK	12/27/2024	SDB3260861215	(400.00)	3.6508	(1,452.71)	(1,460.32)	0.0000	4.3300	(1,499.6781)	0.0000	0.5242	(1.8250)	0.0000	3	(1.3008)	01/06/2025
300677.ZK	12/27/2024	SDB3260861215	(2,300.00)	3.6508	(8,353.06)	(8,396.83)	0.0000	4.3300	(1,499.6781)	0.0000	3.0141	(10.4938)	0.0000	3	(7.4797)	01/06/2025
300677.ZK	12/27/2024	SDB3260861215	(4,400.00)	3.6508	(15,979.77)	(16,063.49)	0.0000	4.3300	(1,499.6781)	0.0000	5.7660	(20.0751)	0.0000	3	(14.3090)	01/06/2025
300677.ZK	12/27/2024	SDB3260861215	(300.00)	3.6508	(1,089.53)	(1,095.24)	0.0000	4.3300	(1,499.6781)	0.0000	0.3931	(1.3688)	0.0000	3	(0.9756)	01/06/2025
300677.ZK	12/27/2024	SDB3260861215	(5,100.00)	3.6508	(18,522.01)	(18,619.05)	0.0000	4.3300	(1,499.6781)	0.0000	6.6834	(23.2688)	0.0000	3	(16.5855)	01/06/2025
300677.ZK	12/27/2024	SDB3260861215	(2,200.00)	3.6508	(7,989.89)	(8,031.75)	0.0000	4.3300	(1,499.6781)	0.0000	2.8830	(10.0375)	0.0000	3	(7.1545)	01/06/2025
300677.ZK	12/27/2024	SDB3260861215	(200.00)	3.6508	(726.35)	(730.16)	0.0000	4.3300	(1,499.6781)	0.0000	0.2621	(0.9125)	0.0000	3	(0.6504)	01/06/2025
300677.ZK	12/27/2024	SDB3260861215	(2,600.00)	3.6508	(9,442.59)	(9,492.06)	0.0000	4.3300	(1,499.6781)	0.0000	3.4072	(11.8625)	0.0000	3	(8.4553)	01/06/2025
300677.ZK	12/27/2024	SDB3260861215	(100.00)	3.6508	(363.18)	(365.08)	0.0000	4.3300	(1,499.6781)	0.0000	0.1310	(0.4563)	0.0000	3	(0.3252)	01/06/2025
300677.ZK	12/26/2024	SDB3260861215	(3,400.00)	3.6533	(13,233.04)	(12,421.11)	0.0000	4.3300	(1,499.6781)	0.0000	1.5916	(5.1744)	0.0000	1	(3.5827)	01/06/2025
300677.ZK	12/26/2024	SDB3260861215	(5,000.00)	3.6533	(19,479.81)	(18,266.34)	0.0000	4.3300	(1,499.6781)	0.0000	2.3430	(7.6093)	0.0000	1	(5.2664)	01/06/2025
300677.ZK	12/26/2024	SDB3260861215	(2,300.00)	3.6533	(8,927.04)	(8,402.52)	0.0000	4.3300	(1,499.6781)	0.0000	1.0737	(3.5003)	0.0000	1	(2.4266)	01/06/2025
300677.ZK	12/26/2024	SDB3260861215	(3,600.00)	3.6533	(13,890.73)	(13,151.76)	0.0000	4.3300	(1,499.6781)	0.0000	1.6707	(5.4787)	0.0000	1	(3.8080)	01/06/2025
300677.ZK	12/26/2024	SDB3260861215	(1,300.00)	3.6533	(5,032.89)	(4,749.25)	0.0000	4.3300	(1,499.6781)	0.0000	0.6053	(1.9784)	0.0000	1	(1.3731)	01/06/2025
300677.ZK	12/26/2024	SDB3260861215	(1,100.00)	3.6533	(4,264.16)	(4,018.59)	0.0000	4.3300	(1,499.6781)	0.0000	0.5129	(1.6741)	0.0000	1	(1.1612)	01/06/2025
300677.ZK	12/26/2024	SDB3260861215	(100.00)	3.6533	(363.18)	(365.33)	0.0000	4.3300	(1,499.6781)	0.0000	0.0437	(0.1522)	0.0000	1	(0.1085)	01/06/2025
300677.ZK	12/26/2024	SDB3260861215	(100.00)	3.6533	(363.18)	(365.33)	0.0000	4.3300	(1,499.6781)	0.0000	0.0437	(0.1522)	0.0000	1	(0.1085)	01/06/2025
300677.ZK	12/26/2024	SDB3260861215	(300.00)	3.6533	(1,089.53)	(1,095.98)	0.0000	4.3300	(1,499.6781)	0.0000	0.1310	(0.4566)	0.0000	1	(0.3255)	01/06/2025
300677.ZK	12/26/2024	SDB3260861215	(900.00)	3.6533	(3,268.59)	(3,287.94)	0.0000	4.3300	(1,499.6781)	0.0000	0.3931	(1.3697)	0.0000	1	(0.9765)	01/06/2025
300677.ZK	12/26/2024	SDB3260861215	(300.00)	3.6533	(1,089.53)	(1,095.98)	0.0000	4.3300	(1,499.6781)	0.0000	0.1310	(0.4566)	0.0000	1	(0.3255)	01/06/2025
300677.ZK	12/26/2024	SDB3260861215	(3,400.00)	3.6533	(12,348.00)	(12,421.11)	0.0000	4.3300	(1,499.6781)	0.0000	1.4852	(5.1744)	0.0000	1	(3.6892)	01/06/2025
300677.ZK	12/26/2024	SDB3260861215	(3,600.00)	3.6533	(13,074.36)	(13,151.76)	0.0000	4.3300	(1,499.6781)	0.0000	1.5726	(5.4787)	0.0000	1	(3.9062)	01/06/2025
300677.ZK	12/26/2024	SDB3260861215	(200.00)	3.6533	(726.35)	(730.65)	0.0000	4.3300	(1,499.6781)	0.0000	0.0874	(0.3044)	0.0000	1	(0.2170)	01/06/2025
300677.ZK	12/26/2024	SDB3260861215	(500.00)	3.6533	(1,815.88)	(1,826.63)	0.0000	4.3300	(1,499.6781)	0.0000	0.2184	(0.7609)	0.0000	1	(0.5425)	01/06/2025
300677.ZK	12/26/2024	SDB3260861215	(500.00)	3.6533	(1,815.88)	(1,826.63)	0.0000	4.3300	(1,499.6781)	0.0000	0.2184	(0.7609)	0.0000	1	(0.5425)	01/06/2025
300677.ZK	12/26/2024	SDB3260861215	(2,400.00)	3.6533	(8,716.24)	(8,767.84)	0.0000	4.3300	(1,499.6781)	0.0000	1.0484	(3.6525)	0.0000	1	(2.6041)	01/06/2025
300677.ZK	12/26/2024	SDB3260861215	(400.00)	3.6533	(1,452.71)	(1,461.31)	0.0000	4.3300	(1,499.6781)	0.0000	0.1747	(0.6087)	0.0000	1	(0.4340)	01/06/2025
300677.ZK	12/26/2024	SDB3260861215	(2,300.00)	3.6533	(8,353.06)	(8,402.52)	0.0000	4.3300	(1,499.6781)	0.0000	1.0047	(3.5003)	0.0000	1	(2.4956)	01/06/2025
300677.ZK	12/26/2024	SDB3260861215	(4,400.00)	3.6533	(15,979.77)	(16,074.38)	0.0000	4.3300	(1,499.6781)	0.0000	1.9220	(6.6962)	0.0000	1	(4.7742)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
INTCO MEDICAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300677.ZK	12/26/2024	SDB3260861215	(300.00)	3.6533	(1,089.53)	(1,095.98)	0.0000	4.3300	(1,499.6781)	0.0000	0.1310	(0.4566)	0.0000	1	(0.3255)	01/06/2025
300677.ZK	12/26/2024	SDB3260861215	(5,100.00)	3.6533	(18,522.01)	(18,631.67)	0.0000	4.3300	(1,499.6781)	0.0000	2.2278	(7.7615)	0.0000	1	(5.5337)	01/06/2025
300677.ZK	12/26/2024	SDB3260861215	(2,200.00)	3.6533	(7,989.89)	(8,037.19)	0.0000	4.3300	(1,499.6781)	0.0000	0.9610	(3.3481)	0.0000	1	(2.3871)	01/06/2025
300677.ZK	12/26/2024	SDB3260861215	(200.00)	3.6533	(726.35)	(730.65)	0.0000	4.3300	(1,499.6781)	0.0000	0.0874	(0.3044)	0.0000	1	(0.2170)	01/06/2025
300677.ZK	12/26/2024	SDB3260861215	(2,600.00)	3.6533	(9,442.59)	(9,498.50)	0.0000	4.3300	(1,499.6781)	0.0000	1.1357	(3.9569)	0.0000	1	(2.8211)	01/06/2025
300677.ZK	12/26/2024	SDB3260861215	(100.00)	3.6533	(363.18)	(365.33)	0.0000	4.3300	(1,499.6781)	0.0000	0.0437	(0.1522)	0.0000	1	(0.1085)	01/06/2025
300677.ZK	12/24/2024	SDB3260861215	(3,400.00)	3.6533	(13,233.04)	(12,421.11)	0.0000	4.3300	(1,499.6781)	0.0000	3.1833	(10.3487)	0.0000	2	(7.1654)	01/06/2025
300677.ZK	12/24/2024	SDB3260861215	(5,000.00)	3.6533	(19,479.81)	(18,266.34)	0.0000	4.3300	(1,499.6781)	0.0000	4.6860	(15.2187)	0.0000	2	(10.5327)	01/06/2025
300677.ZK	12/24/2024	SDB3260861215	(2,300.00)	3.6533	(8,927.04)	(8,402.52)	0.0000	4.3300	(1,499.6781)	0.0000	2.1474	(7.0006)	0.0000	2	(4.8531)	01/06/2025
300677.ZK	12/24/2024	SDB3260861215	(3,600.00)	3.6533	(13,890.73)	(13,151.76)	0.0000	4.3300	(1,499.6781)	0.0000	3.3415	(10.9575)	0.0000	2	(7.6160)	01/06/2025
300677.ZK	12/24/2024	SDB3260861215	(1,300.00)	3.6533	(5,032.89)	(4,749.25)	0.0000	4.3300	(1,499.6781)	0.0000	1.2107	(3.9569)	0.0000	2	(2.7462)	01/06/2025
300677.ZK	12/24/2024	SDB3260861215	(1,100.00)	3.6533	(4,264.16)	(4,018.59)	0.0000	4.3300	(1,499.6781)	0.0000	1.0258	(3.3481)	0.0000	2	(2.3223)	01/06/2025
300677.ZK	12/24/2024	SDB3260861215	(100.00)	3.6533	(363.18)	(365.33)	0.0000	4.3300	(1,499.6781)	0.0000	0.0874	(0.3044)	0.0000	2	(0.2170)	01/06/2025
300677.ZK	12/24/2024	SDB3260861215	(100.00)	3.6533	(363.18)	(365.33)	0.0000	4.3300	(1,499.6781)	0.0000	0.0874	(0.3044)	0.0000	2	(0.2170)	01/06/2025
300677.ZK	12/24/2024	SDB3260861215	(300.00)	3.6533	(1,089.53)	(1,095.98)	0.0000	4.3300	(1,499.6781)	0.0000	0.2621	(0.9131)	0.0000	2	(0.6510)	01/06/2025
300677.ZK	12/24/2024	SDB3260861215	(900.00)	3.6533	(3,268.59)	(3,287.94)	0.0000	4.3300	(1,499.6781)	0.0000	0.7863	(2.7394)	0.0000	2	(1.9531)	01/06/2025
300677.ZK	12/24/2024	SDB3260861215	(300.00)	3.6533	(1,089.53)	(1,095.98)	0.0000	4.3300	(1,499.6781)	0.0000	0.2621	(0.9131)	0.0000	2	(0.6510)	01/06/2025
300677.ZK	12/24/2024	SDB3260861215	(3,400.00)	3.6533	(12,348.00)	(12,421.11)	0.0000	4.3300	(1,499.6781)	0.0000	2.9704	(10.3487)	0.0000	2	(7.3783)	01/06/2025
300677.ZK	12/24/2024	SDB3260861215	(3,600.00)	3.6533	(13,074.36)	(13,151.76)	0.0000	4.3300	(1,499.6781)	0.0000	3.1451	(10.9575)	0.0000	2	(7.8123)	01/06/2025
300677.ZK	12/24/2024	SDB3260861215	(200.00)	3.6533	(726.35)	(730.65)	0.0000	4.3300	(1,499.6781)	0.0000	0.1747	(0.6087)	0.0000	2	(0.4340)	01/06/2025
300677.ZK	12/24/2024	SDB3260861215	(500.00)	3.6533	(1,815.88)	(1,826.63)	0.0000	4.3300	(1,499.6781)	0.0000	0.4368	(1.5219)	0.0000	2	(1.0850)	01/06/2025
300677.ZK	12/24/2024	SDB3260861215	(500.00)	3.6533	(1,815.88)	(1,826.63)	0.0000	4.3300	(1,499.6781)	0.0000	0.4368	(1.5219)	0.0000	2	(1.0850)	01/06/2025
300677.ZK	12/24/2024	SDB3260861215	(2,400.00)	3.6533	(8,716.24)	(8,767.84)	0.0000	4.3300	(1,499.6781)	0.0000	2.0967	(7.3050)	0.0000	2	(5.2082)	01/06/2025
300677.ZK	12/24/2024	SDB3260861215	(400.00)	3.6533	(1,452.71)	(1,461.31)	0.0000	4.3300	(1,499.6781)	0.0000	0.3495	(1.2175)	0.0000	2	(0.8680)	01/06/2025
300677.ZK	12/24/2024	SDB3260861215	(2,300.00)	3.6533	(8,353.06)	(8,402.52)	0.0000	4.3300	(1,499.6781)	0.0000	2.0094	(7.0006)	0.0000	2	(4.9912)	01/06/2025
300677.ZK	12/24/2024	SDB3260861215	(4,400.00)	3.6533	(15,979.77)	(16,074.38)	0.0000	4.3300	(1,499.6781)	0.0000	3.8440	(13.3924)	0.0000	2	(9.5484)	01/06/2025
300677.ZK	12/24/2024	SDB3260861215	(300.00)	3.6533	(1,089.53)	(1,095.98)	0.0000	4.3300	(1,499.6781)	0.0000	0.2621	(0.9131)	0.0000	2	(0.6510)	01/06/2025
300677.ZK	12/24/2024	SDB3260861215	(5,100.00)	3.6533	(18,522.01)	(18,631.67)	0.0000	4.3300	(1,499.6781)	0.0000	4.4556	(15.5231)	0.0000	2	(11.0675)	01/06/2025
300677.ZK	12/24/2024	SDB3260861215	(2,200.00)	3.6533	(7,989.89)	(8,037.19)	0.0000	4.3300	(1,499.6781)	0.0000	1.9220	(6.6962)	0.0000	2	(4.7742)	01/06/2025
300677.ZK	12/24/2024	SDB3260861215	(200.00)	3.6533	(726.35)	(730.65)	0.0000	4.3300	(1,499.6781)	0.0000	0.1747	(0.6087)	0.0000	2	(0.4340)	01/06/2025
300677.ZK	12/24/2024	SDB3260861215	(2,600.00)	3.6533	(9,442.59)	(9,498.50)	0.0000	4.3300	(1,499.6781)	0.0000	2.2715	(7.9137)	0.0000	2	(5.6422)	01/06/2025
300677.ZK	12/24/2024	SDB3260861215	(100.00)	3.6533	(363.18)	(365.33)	0.0000	4.3300	(1,499.6781)	0.0000	0.0874	(0.3044)	0.0000	2	(0.2170)	01/06/2025
300677.ZK	12/23/2024	SDB3260861215	(3,400.00)	3.6774	(13,233.04)	(12,503.29)	0.0000	4.3300	(1,499.6781)	0.0000	1.5916	(5.2086)	0.0000	1	(3.6169)	01/06/2025
300677.ZK	12/23/2024	SDB3260861215	(5,000.00)	3.6774	(19,479.81)	(18,387.19)	0.0000	4.3300	(1,499.6781)	0.0000	2.3430	(7.6597)	0.0000	1	(5.3167)	01/06/2025
300677.ZK	12/23/2024	SDB3260861215	(2,300.00)	3.6774	(8,927.04)	(8,458.11)	0.0000	4.3300	(1,499.6781)	0.0000	1.0737	(3.5235)	0.0000	1	(2.4497)	01/06/2025
300677.ZK	12/23/2024	SDB3260861215	(3,600.00)	3.6774	(13,890.73)	(13,238.78)	0.0000	4.3300	(1,499.6781)	0.0000	1.6707	(5.5150)	0.0000	1	(3.8442)	01/06/2025
300677.ZK	12/23/2024	SDB3260861215	(1,300.00)	3.6774	(5,032.89)	(4,780.67)	0.0000	4.3300	(1,499.6781)	0.0000	0.6053	(1.9915)	0.0000	1	(1.3862)	01/06/2025
300677.ZK	12/23/2024	SDB3260861215	(1,100.00)	3.6774	(4,264.16)	(4,045.18)	0.0000	4.3300	(1,499.6781)	0.0000	0.5129	(1.6851)	0.0000	1	(1.1722)	01/06/2025
300677.ZK	12/23/2024	SDB3260861215	(100.00)	3.6774	(363.18)	(367.74)	0.0000	4.3300	(1,499.6781)	0.0000	0.0437	(0.1532)	0.0000	1	(0.1095)	01/06/2025
300677.ZK	12/23/2024	SDB3260861215	(100.00)	3.6774	(363.18)	(367.74)	0.0000	4.3300	(1,499.6781)	0.0000	0.0437	(0.1532)	0.0000	1	(0.1095)	01/06/2025
300677.ZK	12/23/2024	SDB3260861215	(300.00)	3.6774	(1,089.53)	(1,103.23)	0.0000	4.3300	(1,499.6781)	0.0000	0.1310	(0.4596)	0.0000	1	(0.3285)	01/06/2025
300677.ZK	12/23/2024	SDB3260861215	(900.00)	3.6774	(3,268.59)	(3,309.70)	0.0000	4.3300	(1,499.6781)	0.0000	0.3931	(1.3787)	0.0000	1	(0.9856)	01/06/2025
300677.ZK	12/23/2024	SDB3260861215	(300.00)	3.6774	(1,089.53)	(1,103.23)	0.0000	4.3300	(1,499.6781)	0.0000	0.1310	(0.4596)	0.0000	1	(0.3285)	01/06/2025
300677.ZK	12/23/2024	SDB3260861215	(3,400.00)	3.6774	(12,348.00)	(12,503.29)	0.0000	4.3300	(1,499.6781)	0.0000	1.4852	(5.2086)	0.0000	1	(3.7234)	01/06/2025
300677.ZK	12/23/2024	SDB3260861215	(3,600.00)	3.6774	(13,074.36)	(13,238.78)	0.0000	4.3300	(1,499.6781)	0.0000	1.5726	(5.5150)	0.0000	1	(3.9424)	01/06/2025
300677.ZK	12/23/2024	SDB3260861215	(200.00)	3.6774	(726.35)	(735.49)	0.0000	4.3300	(1,499.6781)	0.0000	0.0874	(0.3064)	0.0000	1	(0.2190)	01/06/2025
300677.ZK	12/23/2024	SDB3260861215	(500.00)	3.6774	(1,815.88)	(1,838.72)	0.0000	4.3300	(1,499.6781)	0.0000	0.2184	(0.7660)	0.0000	1	(0.5476)	01/06/2025
300677.ZK	12/23/2024	SDB3260861215	(500.00)	3.6774	(1,815.88)	(1,838.72)	0.0000	4.3300	(1,499.6781)	0.0000	0.2184	(0.7660)	0.0000	1	(0.5476)	01/06/2025
300677.ZK	12/23/2024	SDB3260861215	(2,400.00)	3.6774	(8,716.24)	(8,825.85)	0.0000	4.3300	(1,499.6781)	0.0000	1.0484	(3.6766)	0.0000	1	(2.6283)	01/06/2025
300677.ZK	12/23/2024	SDB3260861215	(400.00)	3.6774	(1,452.71)	(1,470.98)	0.0000	4.3300	(1,499.6781)	0.0000	0.1747	(0.6128)	0.0000	1	(0.4380)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
INTCO MEDICAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300677.ZK	12/23/2024	SDB3260861215	(2,300.00)	3.6774	(8,353.06)	(8,458.11)	0.0000	4.3300	(1,499.6781)	0.0000	1.0047	(3.5235)	0.0000	1	(2,5188)	01/06/2025
300677.ZK	12/23/2024	SDB3260861215	(4,400.00)	3.6774	(15,979.77)	(16,180.73)	0.0000	4.3300	(1,499.6781)	0.0000	1.9220	(6.7405)	0.0000	1	(4,8185)	01/06/2025
300677.ZK	12/23/2024	SDB3260861215	(300.00)	3.6774	(1,089.53)	(1,103.23)	0.0000	4.3300	(1,499.6781)	0.0000	0.1310	(0.4596)	0.0000	1	(0,3285)	01/06/2025
300677.ZK	12/23/2024	SDB3260861215	(5,100.00)	3.6774	(18,522.01)	(18,754.94)	0.0000	4.3300	(1,499.6781)	0.0000	2.2278	(7.8129)	0.0000	1	(5,5851)	01/06/2025
300677.ZK	12/23/2024	SDB3260861215	(2,200.00)	3.6774	(7,989.89)	(8,090.37)	0.0000	4.3300	(1,499.6781)	0.0000	0.9610	(3.3703)	0.0000	1	(2,4093)	01/06/2025
300677.ZK	12/23/2024	SDB3260861215	(200.00)	3.6774	(726.35)	(735.49)	0.0000	4.3300	(1,499.6781)	0.0000	0.0874	(0.3064)	0.0000	1	(0,2190)	01/06/2025
300677.ZK	12/23/2024	SDB3260861215	(2,600.00)	3.6774	(9,442.59)	(9,561.34)	0.0000	4.3300	(1,499.6781)	0.0000	1.1357	(3.9830)	0.0000	1	(2,8473)	01/06/2025
300677.ZK	12/23/2024	SDB3260861215	(100.00)	3.6774	(363.18)	(367.74)	0.0000	4.3300	(1,499.6781)	0.0000	0.0437	(0.1532)	0.0000	1	(0,1095)	01/06/2025
300677.ZK	12/20/2024	SDB3260861215	(3,400.00)	3.7124	(13,233.04)	(12,622.04)	0.0000	4.3300	(1,499.6781)	0.0000	4.7749	(15.7742)	0.0000	3	(10,9992)	01/06/2025
300677.ZK	12/20/2024	SDB3260861215	(5,000.00)	3.7124	(19,479.81)	(18,561.82)	0.0000	4.3300	(1,499.6781)	0.0000	7.0290	(23.1973)	0.0000	3	(16,1683)	01/06/2025
300677.ZK	12/20/2024	SDB3260861215	(2,300.00)	3.7124	(8,927.04)	(8,538.44)	0.0000	4.3300	(1,499.6781)	0.0000	3.2212	(10.6708)	0.0000	3	(7,4496)	01/06/2025
300677.ZK	12/20/2024	SDB3260861215	(3,600.00)	3.7124	(13,890.73)	(13,364.51)	0.0000	4.3300	(1,499.6781)	0.0000	5.0122	(16.7021)	0.0000	3	(11,6898)	01/06/2025
300677.ZK	12/20/2024	SDB3260861215	(1,300.00)	3.7124	(5,032.89)	(4,826.07)	0.0000	4.3300	(1,499.6781)	0.0000	1.8160	(6.0313)	0.0000	3	(4,2153)	01/06/2025
300677.ZK	12/20/2024	SDB3260861215	(1,100.00)	3.7124	(4,264.16)	(4,083.60)	0.0000	4.3300	(1,499.6781)	0.0000	1.5387	(5.1034)	0.0000	3	(3,5648)	01/06/2025
300677.ZK	12/20/2024	SDB3260861215	(100.00)	3.7124	(363.18)	(371.24)	0.0000	4.3300	(1,499.6781)	0.0000	0.1310	(0.4639)	0.0000	3	(0,3329)	01/06/2025
300677.ZK	12/20/2024	SDB3260861215	(100.00)	3.7124	(363.18)	(371.24)	0.0000	4.3300	(1,499.6781)	0.0000	0.1310	(0.4639)	0.0000	3	(0,3329)	01/06/2025
300677.ZK	12/20/2024	SDB3260861215	(300.00)	3.7124	(1,089.53)	(1,113.71)	0.0000	4.3300	(1,499.6781)	0.0000	0.3931	(1.3918)	0.0000	3	(0,9987)	01/06/2025
300677.ZK	12/20/2024	SDB3260861215	(900.00)	3.7124	(3,268.59)	(3,341.13)	0.0000	4.3300	(1,499.6781)	0.0000	1.1794	(4.1755)	0.0000	3	(2,9961)	01/06/2025
300677.ZK	12/20/2024	SDB3260861215	(300.00)	3.7124	(1,089.53)	(1,113.71)	0.0000	4.3300	(1,499.6781)	0.0000	0.3931	(1.3918)	0.0000	3	(0,9987)	01/06/2025
300677.ZK	12/20/2024	SDB3260861215	(3,400.00)	3.7124	(12,348.00)	(12,622.04)	0.0000	4.3300	(1,499.6781)	0.0000	4.4556	(15.7742)	0.0000	3	(11,3186)	01/06/2025
300677.ZK	12/20/2024	SDB3260861215	(3,600.00)	3.7124	(13,074.36)	(13,364.51)	0.0000	4.3300	(1,499.6781)	0.0000	4.7177	(16.7021)	0.0000	3	(11,9844)	01/06/2025
300677.ZK	12/20/2024	SDB3260861215	(200.00)	3.7124	(726.35)	(742.47)	0.0000	4.3300	(1,499.6781)	0.0000	0.2621	(0.9279)	0.0000	3	(0,6658)	01/06/2025
300677.ZK	12/20/2024	SDB3260861215	(500.00)	3.7124	(1,815.88)	(1,856.18)	0.0000	4.3300	(1,499.6781)	0.0000	0.6552	(2.3197)	0.0000	3	(1,6645)	01/06/2025
300677.ZK	12/20/2024	SDB3260861215	(500.00)	3.7124	(1,815.88)	(1,856.18)	0.0000	4.3300	(1,499.6781)	0.0000	0.6552	(2.3197)	0.0000	3	(1,6645)	01/06/2025
300677.ZK	12/20/2024	SDB3260861215	(2,400.00)	3.7124	(8,716.24)	(8,909.67)	0.0000	4.3300	(1,499.6781)	0.0000	3.1451	(11.1347)	0.0000	3	(7,9896)	01/06/2025
300677.ZK	12/20/2024	SDB3260861215	(400.00)	3.7124	(1,452.71)	(1,484.95)	0.0000	4.3300	(1,499.6781)	0.0000	0.5242	(1.8558)	0.0000	3	(1,3316)	01/06/2025
300677.ZK	12/20/2024	SDB3260861215	(2,300.00)	3.7124	(8,353.06)	(8,538.44)	0.0000	4.3300	(1,499.6781)	0.0000	3.0141	(10.6708)	0.0000	3	(7,6567)	01/06/2025
300677.ZK	12/20/2024	SDB3260861215	(4,400.00)	3.7124	(15,979.77)	(16,334.40)	0.0000	4.3300	(1,499.6781)	0.0000	5.7660	(20.4136)	0.0000	3	(14,6476)	01/06/2025
300677.ZK	12/20/2024	SDB3260861215	(300.00)	3.7124	(1,089.53)	(1,113.71)	0.0000	4.3300	(1,499.6781)	0.0000	0.3931	(1.3918)	0.0000	3	(0,9987)	01/06/2025
300677.ZK	12/20/2024	SDB3260861215	(5,100.00)	3.7124	(18,522.01)	(18,933.06)	0.0000	4.3300	(1,499.6781)	0.0000	6.6834	(23.6612)	0.0000	3	(16,9779)	01/06/2025
300677.ZK	12/20/2024	SDB3260861215	(2,200.00)	3.7124	(7,989.89)	(8,167.20)	0.0000	4.3300	(1,499.6781)	0.0000	2.8830	(10.2068)	0.0000	3	(7,3238)	01/06/2025
300677.ZK	12/20/2024	SDB3260861215	(200.00)	3.7124	(726.35)	(742.47)	0.0000	4.3300	(1,499.6781)	0.0000	0.2621	(0.9279)	0.0000	3	(0,6658)	01/06/2025
300677.ZK	12/20/2024	SDB3260861215	(2,600.00)	3.7124	(9,442.59)	(9,652.15)	0.0000	4.3300	(1,499.6781)	0.0000	3.4072	(12.0626)	0.0000	3	(8,6554)	01/06/2025
300677.ZK	12/20/2024	SDB3260861215	(100.00)	3.7124	(363.18)	(371.24)	0.0000	4.3300	(1,499.6781)	0.0000	0.1310	(0.4639)	0.0000	3	(0,3329)	01/06/2025
300677.ZK	12/19/2024	SDB3260861215	(3,400.00)	3.8080	(13,233.04)	(12,947.09)	0.0000	4.5800	(1,499.6781)	0.0000	1.6835	(5.3935)	0.0000	1	(3,7099)	01/06/2025
300677.ZK	12/19/2024	SDB3260861215	(5,000.00)	3.8080	(19,479.81)	(19,039.85)	0.0000	4.5800	(1,499.6781)	0.0000	2.4783	(7.9316)	0.0000	1	(5,4533)	01/06/2025
300677.ZK	12/19/2024	SDB3260861215	(2,300.00)	3.8080	(8,927.04)	(8,758.33)	0.0000	4.5800	(1,499.6781)	0.0000	1.1357	(3.6485)	0.0000	1	(2,5128)	01/06/2025
300677.ZK	12/19/2024	SDB3260861215	(3,600.00)	3.8080	(13,890.73)	(13,708.69)	0.0000	4.5800	(1,499.6781)	0.0000	1.7672	(5.7107)	0.0000	1	(3,9435)	01/06/2025
300677.ZK	12/19/2024	SDB3260861215	(1,300.00)	3.8080	(5,032.89)	(4,950.36)	0.0000	4.5800	(1,499.6781)	0.0000	0.6403	(2.0622)	0.0000	1	(1,4219)	01/06/2025
300677.ZK	12/19/2024	SDB3260861215	(1,100.00)	3.8080	(4,264.16)	(4,188.77)	0.0000	4.5800	(1,499.6781)	0.0000	0.5425	(1.7449)	0.0000	1	(1,2024)	01/06/2025
300677.ZK	12/19/2024	SDB3260861215	(100.00)	3.8080	(363.18)	(380.80)	0.0000	4.5800	(1,499.6781)	0.0000	0.0462	(0.1586)	0.0000	1	(0,1124)	01/06/2025
300677.ZK	12/19/2024	SDB3260861215	(100.00)	3.8080	(363.18)	(380.80)	0.0000	4.5800	(1,499.6781)	0.0000	0.0462	(0.1586)	0.0000	1	(0,1124)	01/06/2025
300677.ZK	12/19/2024	SDB3260861215	(300.00)	3.8080	(1,089.53)	(1,142.39)	0.0000	4.5800	(1,499.6781)	0.0000	0.1386	(0.4759)	0.0000	1	(0,3373)	01/06/2025
300677.ZK	12/19/2024	SDB3260861215	(900.00)	3.8080	(3,268.59)	(3,427.17)	0.0000	4.5800	(1,499.6781)	0.0000	0.4158	(1.4277)	0.0000	1	(1,0118)	01/06/2025
300677.ZK	12/19/2024	SDB3260861215	(300.00)	3.8080	(1,089.53)	(1,142.39)	0.0000	4.5800	(1,499.6781)	0.0000	0.1386	(0.4759)	0.0000	1	(0,3373)	01/06/2025
300677.ZK	12/19/2024	SDB3260861215	(3,400.00)	3.8080	(12,348.00)	(12,947.09)	0.0000	4.5800	(1,499.6781)	0.0000	1.5709	(5.3935)	0.0000	1	(3,8225)	01/06/2025
300677.ZK	12/19/2024	SDB3260861215	(3,600.00)	3.8080	(13,074.36)	(13,708.69)	0.0000	4.5800	(1,499.6781)	0.0000	1.6633	(5.7107)	0.0000	1	(4,0474)	01/06/2025
300677.ZK	12/19/2024	SDB3260861215	(200.00)	3.8080	(726.35)	(761.59)	0.0000	4.5800	(1,499.6781)	0.0000	0.0924	(0.3173)	0.0000	1	(0,2249)	01/06/2025
300677.ZK	12/19/2024	SDB3260861215	(500.00)	3.8080	(1,815.88)	(1,903.98)	0.0000	4.5800	(1,499.6781)	0.0000	0.2310	(0.7932)	0.0000	1	(0,5621)	01/06/2025
300677.ZK	12/19/2024	SDB3260861215	(500.00)	3.8080	(1,815.88)	(1,903.98)	0.0000	4.5800	(1,499.6781)	0.0000	0.2310	(0.7932)	0.0000	1	(0,5621)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
INTCO MEDICAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300677.ZK	12/19/2024	SDB3260861215	(2,400.00)	3.8080	(8,716.24)	(9,139.13)	0.0000	4.5800	(1,499.6781)	0.0000	1.1089	(3.8072)	0.0000	1	(2.6983)	01/06/2025
300677.ZK	12/19/2024	SDB3260861215	(400.00)	3.8080	(1,452.71)	(1,523.19)	0.0000	4.5800	(1,499.6781)	0.0000	0.1848	(0.6345)	0.0000	1	(0.4497)	01/06/2025
300677.ZK	12/19/2024	SDB3260861215	(2,300.00)	3.8080	(8,353.06)	(8,758.33)	0.0000	4.5800	(1,499.6781)	0.0000	1.0627	(3.6485)	0.0000	1	(2.5858)	01/06/2025
300677.ZK	12/19/2024	SDB3260861215	(4,400.00)	3.8080	(15,979.77)	(16,755.06)	0.0000	4.5800	(1,499.6781)	0.0000	2.0330	(6.9798)	0.0000	1	(4.9468)	01/06/2025
300677.ZK	12/19/2024	SDB3260861215	(300.00)	3.8080	(1,089.53)	(1,142.39)	0.0000	4.5800	(1,499.6781)	0.0000	0.1386	(0.4759)	0.0000	1	(0.3373)	01/06/2025
300677.ZK	12/19/2024	SDB3260861215	(5,100.00)	3.8080	(18,522.01)	(19,420.64)	0.0000	4.5800	(1,499.6781)	0.0000	2.3564	(8.0902)	0.0000	1	(5.7338)	01/06/2025
300677.ZK	12/19/2024	SDB3260861215	(2,200.00)	3.8080	(7,989.89)	(8,377.53)	0.0000	4.5800	(1,499.6781)	0.0000	1.0165	(3.4899)	0.0000	1	(2.4734)	01/06/2025
300677.ZK	12/19/2024	SDB3260861215	(200.00)	3.8080	(726.35)	(761.59)	0.0000	4.5800	(1,499.6781)	0.0000	0.0924	(0.3173)	0.0000	1	(0.2249)	01/06/2025
300677.ZK	12/19/2024	SDB3260861215	(2,600.00)	3.8080	(9,442.59)	(9,900.72)	0.0000	4.5800	(1,499.6781)	0.0000	1.2013	(4.1244)	0.0000	1	(2.9231)	01/06/2025
300677.ZK	12/19/2024	SDB3260861215	(100.00)	3.8080	(363.18)	(380.80)	0.0000	4.5800	(1,499.6781)	0.0000	0.0462	(0.1586)	0.0000	1	(0.1124)	01/06/2025
300677.ZK	12/18/2024	SDB3260861215	(3,400.00)	3.7798	(13,233.04)	(12,851.49)	0.0000	4.5800	(1,499.6781)	0.0000	1.6835	(5.3536)	0.0000	1	(3.6701)	01/06/2025
300677.ZK	12/18/2024	SDB3260861215	(5,000.00)	3.7798	(19,479.81)	(18,899.24)	0.0000	4.5800	(1,499.6781)	0.0000	2.4783	(7.8730)	0.0000	1	(5.3947)	01/06/2025
300677.ZK	12/18/2024	SDB3260861215	(2,300.00)	3.7798	(8,927.04)	(8,693.65)	0.0000	4.5800	(1,499.6781)	0.0000	1.1357	(3.6216)	0.0000	1	(2.4859)	01/06/2025
300677.ZK	12/18/2024	SDB3260861215	(3,600.00)	3.7798	(13,890.73)	(13,607.46)	0.0000	4.5800	(1,499.6781)	0.0000	1.7672	(5.6686)	0.0000	1	(3.9013)	01/06/2025
300677.ZK	12/18/2024	SDB3260861215	(1,300.00)	3.7798	(5,032.89)	(4,913.80)	0.0000	4.5800	(1,499.6781)	0.0000	0.6403	(2.0470)	0.0000	1	(1.4067)	01/06/2025
300677.ZK	12/18/2024	SDB3260861215	(1,100.00)	3.7798	(4,264.16)	(4,157.83)	0.0000	4.5800	(1,499.6781)	0.0000	0.5425	(1.7321)	0.0000	1	(1.1896)	01/06/2025
300677.ZK	12/18/2024	SDB3260861215	(100.00)	3.7798	(363.18)	(377.98)	0.0000	4.5800	(1,499.6781)	0.0000	0.0462	(0.1575)	0.0000	1	(0.1113)	01/06/2025
300677.ZK	12/18/2024	SDB3260861215	(100.00)	3.7798	(363.18)	(377.98)	0.0000	4.5800	(1,499.6781)	0.0000	0.0462	(0.1575)	0.0000	1	(0.1113)	01/06/2025
300677.ZK	12/18/2024	SDB3260861215	(300.00)	3.7798	(1,089.53)	(1,133.95)	0.0000	4.5800	(1,499.6781)	0.0000	0.1386	(0.4724)	0.0000	1	(0.3338)	01/06/2025
300677.ZK	12/18/2024	SDB3260861215	(900.00)	3.7798	(3,268.59)	(3,401.86)	0.0000	4.5800	(1,499.6781)	0.0000	0.4158	(1.4171)	0.0000	1	(1.0013)	01/06/2025
300677.ZK	12/18/2024	SDB3260861215	(300.00)	3.7798	(1,089.53)	(1,133.95)	0.0000	4.5800	(1,499.6781)	0.0000	0.1386	(0.4724)	0.0000	1	(0.3338)	01/06/2025
300677.ZK	12/18/2024	SDB3260861215	(3,400.00)	3.7798	(12,348.00)	(12,851.49)	0.0000	4.5800	(1,499.6781)	0.0000	1.5709	(5.3536)	0.0000	1	(3.7827)	01/06/2025
300677.ZK	12/18/2024	SDB3260861215	(3,600.00)	3.7798	(13,074.36)	(13,607.46)	0.0000	4.5800	(1,499.6781)	0.0000	1.6633	(5.6686)	0.0000	1	(4.0052)	01/06/2025
300677.ZK	12/18/2024	SDB3260861215	(200.00)	3.7798	(726.35)	(755.97)	0.0000	4.5800	(1,499.6781)	0.0000	0.0924	(0.3149)	0.0000	1	(0.2225)	01/06/2025
300677.ZK	12/18/2024	SDB3260861215	(500.00)	3.7798	(1,815.88)	(1,889.92)	0.0000	4.5800	(1,499.6781)	0.0000	0.2310	(0.7873)	0.0000	1	(0.5563)	01/06/2025
300677.ZK	12/18/2024	SDB3260861215	(500.00)	3.7798	(1,815.88)	(1,889.92)	0.0000	4.5800	(1,499.6781)	0.0000	0.2310	(0.7873)	0.0000	1	(0.5563)	01/06/2025
300677.ZK	12/18/2024	SDB3260861215	(2,400.00)	3.7798	(8,716.24)	(9,071.64)	0.0000	4.5800	(1,499.6781)	0.0000	1.1089	(3.7790)	0.0000	1	(2.6701)	01/06/2025
300677.ZK	12/18/2024	SDB3260861215	(400.00)	3.7798	(1,452.71)	(1,511.94)	0.0000	4.5800	(1,499.6781)	0.0000	0.1848	(0.6298)	0.0000	1	(0.4450)	01/06/2025
300677.ZK	12/18/2024	SDB3260861215	(2,300.00)	3.7798	(8,353.06)	(8,693.65)	0.0000	4.5800	(1,499.6781)	0.0000	1.0627	(3.6216)	0.0000	1	(2.5589)	01/06/2025
300677.ZK	12/18/2024	SDB3260861215	(4,400.00)	3.7798	(15,979.77)	(16,631.34)	0.0000	4.5800	(1,499.6781)	0.0000	2.0330	(6.9282)	0.0000	1	(4.8953)	01/06/2025
300677.ZK	12/18/2024	SDB3260861215	(300.00)	3.7798	(1,089.53)	(1,133.95)	0.0000	4.5800	(1,499.6781)	0.0000	0.1386	(0.4724)	0.0000	1	(0.3338)	01/06/2025
300677.ZK	12/18/2024	SDB3260861215	(5,100.00)	3.7798	(18,522.01)	(19,277.23)	0.0000	4.5800	(1,499.6781)	0.0000	2.3564	(8.0305)	0.0000	1	(5.6740)	01/06/2025
300677.ZK	12/18/2024	SDB3260861215	(2,200.00)	3.7798	(7,989.89)	(8,315.67)	0.0000	4.5800	(1,499.6781)	0.0000	1.0165	(3.4641)	0.0000	1	(2.4476)	01/06/2025
300677.ZK	12/18/2024	SDB3260861215	(200.00)	3.7798	(726.35)	(755.97)	0.0000	4.5800	(1,499.6781)	0.0000	0.0924	(0.3149)	0.0000	1	(0.2225)	01/06/2025
300677.ZK	12/18/2024	SDB3260861215	(2,600.00)	3.7798	(9,442.59)	(9,827.61)	0.0000	4.5800	(1,499.6781)	0.0000	1.2013	(4.0940)	0.0000	1	(2.8927)	01/06/2025
300677.ZK	12/18/2024	SDB3260861215	(100.00)	3.7798	(363.18)	(377.98)	0.0000	4.5800	(1,499.6781)	0.0000	0.0462	(0.1575)	0.0000	1	(0.1113)	01/06/2025
300677.ZK	12/17/2024	SDB3260861215	(3,400.00)	3.9017	(13,233.04)	(13,265.62)	0.0000	4.5800	(1,499.6781)	0.0000	1.6835	(5.5262)	0.0000	1	(3.8426)	01/06/2025
300677.ZK	12/17/2024	SDB3260861215	(5,000.00)	3.9017	(19,479.81)	(19,508.27)	0.0000	4.5800	(1,499.6781)	0.0000	2.4783	(8.1267)	0.0000	1	(5.6484)	01/06/2025
300677.ZK	12/17/2024	SDB3260861215	(2,300.00)	3.9017	(8,927.04)	(8,973.80)	0.0000	4.5800	(1,499.6781)	0.0000	1.1357	(3.7383)	0.0000	1	(2.6026)	01/06/2025
300677.ZK	12/17/2024	SDB3260861215	(3,600.00)	3.9017	(13,890.73)	(14,045.95)	0.0000	4.5800	(1,499.6781)	0.0000	1.7672	(5.8512)	0.0000	1	(4.0840)	01/06/2025
300677.ZK	12/17/2024	SDB3260861215	(1,300.00)	3.9017	(5,032.89)	(5,072.15)	0.0000	4.5800	(1,499.6781)	0.0000	0.6403	(2.1129)	0.0000	1	(1.4726)	01/06/2025
300677.ZK	12/17/2024	SDB3260861215	(1,100.00)	3.9017	(4,264.16)	(4,291.82)	0.0000	4.5800	(1,499.6781)	0.0000	0.5425	(1.7879)	0.0000	1	(1.2454)	01/06/2025
300677.ZK	12/17/2024	SDB3260861215	(100.00)	3.9017	(363.18)	(390.17)	0.0000	4.5800	(1,499.6781)	0.0000	0.0462	(0.1625)	0.0000	1	(0.1163)	01/06/2025
300677.ZK	12/17/2024	SDB3260861215	(100.00)	3.9017	(363.18)	(390.17)	0.0000	4.5800	(1,499.6781)	0.0000	0.0462	(0.1625)	0.0000	1	(0.1163)	01/06/2025
300677.ZK	12/17/2024	SDB3260861215	(300.00)	3.9017	(1,089.53)	(1,170.50)	0.0000	4.5800	(1,499.6781)	0.0000	0.1386	(0.4876)	0.0000	1	(0.3490)	01/06/2025
300677.ZK	12/17/2024	SDB3260861215	(900.00)	3.9017	(3,268.59)	(3,511.49)	0.0000	4.5800	(1,499.6781)	0.0000	0.4158	(1.4628)	0.0000	1	(1.0470)	01/06/2025
300677.ZK	12/17/2024	SDB3260861215	(300.00)	3.9017	(1,089.53)	(1,170.50)	0.0000	4.5800	(1,499.6781)	0.0000	0.1386	(0.4876)	0.0000	1	(0.3490)	01/06/2025
300677.ZK	12/17/2024	SDB3260861215	(3,400.00)	3.9017	(12,348.00)	(13,265.62)	0.0000	4.5800	(1,499.6781)	0.0000	1.5709	(5.5262)	0.0000	1	(3.9552)	01/06/2025
300677.ZK	12/17/2024	SDB3260861215	(3,600.00)	3.9017	(13,074.36)	(14,045.95)	0.0000	4.5800	(1,499.6781)	0.0000	1.6633	(5.8512)	0.0000	1	(4.1879)	01/06/2025
300677.ZK	12/17/2024	SDB3260861215	(200.00)	3.9017	(726.35)	(780.33)	0.0000	4.5800	(1,499.6781)	0.0000	0.0924	(0.3251)	0.0000	1	(0.2327)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
INTCO MEDICAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300677.ZK	12/17/2024	SDB3260861215	(500.00)	3.9017	(1,815.88)	(1,950.83)	0.0000	4.5800	(1,499.6781)	0.0000	0.2310	(0.8127)	0.0000	1	(0.5816)	01/06/2025
300677.ZK	12/17/2024	SDB3260861215	(500.00)	3.9017	(1,815.88)	(1,950.83)	0.0000	4.5800	(1,499.6781)	0.0000	0.2310	(0.8127)	0.0000	1	(0.5816)	01/06/2025
300677.ZK	12/17/2024	SDB3260861215	(2,400.00)	3.9017	(8,716.24)	(9,363.97)	0.0000	4.5800	(1,499.6781)	0.0000	1.1089	(3.9008)	0.0000	1	(2.7919)	01/06/2025
300677.ZK	12/17/2024	SDB3260861215	(400.00)	3.9017	(1,452.71)	(1,560.66)	0.0000	4.5800	(1,499.6781)	0.0000	0.1848	(0.6501)	0.0000	1	(0.4653)	01/06/2025
300677.ZK	12/17/2024	SDB3260861215	(2,300.00)	3.9017	(8,353.06)	(8,973.80)	0.0000	4.5800	(1,499.6781)	0.0000	1.0627	(3.7383)	0.0000	1	(2.6756)	01/06/2025
300677.ZK	12/17/2024	SDB3260861215	(4,400.00)	3.9017	(15,979.77)	(17,167.28)	0.0000	4.5800	(1,499.6781)	0.0000	2.0330	(7.1515)	0.0000	1	(5.1185)	01/06/2025
300677.ZK	12/17/2024	SDB3260861215	(300.00)	3.9017	(1,089.53)	(1,170.50)	0.0000	4.5800	(1,499.6781)	0.0000	0.1386	(0.4876)	0.0000	1	(0.3490)	01/06/2025
300677.ZK	12/17/2024	SDB3260861215	(5,100.00)	3.9017	(18,522.01)	(19,898.44)	0.0000	4.5800	(1,499.6781)	0.0000	2.3564	(8.2892)	0.0000	1	(5.9328)	01/06/2025
300677.ZK	12/17/2024	SDB3260861215	(2,200.00)	3.9017	(7,989.89)	(8,583.64)	0.0000	4.5800	(1,499.6781)	0.0000	1.0165	(3.5757)	0.0000	1	(2.5593)	01/06/2025
300677.ZK	12/17/2024	SDB3260861215	(200.00)	3.9017	(726.35)	(780.33)	0.0000	4.5800	(1,499.6781)	0.0000	0.0924	(0.3251)	0.0000	1	(0.2327)	01/06/2025
300677.ZK	12/17/2024	SDB3260861215	(2,600.00)	3.9017	(9,442.59)	(10,144.30)	0.0000	4.5800	(1,499.6781)	0.0000	1.2013	(4.2259)	0.0000	1	(3.0246)	01/06/2025
300677.ZK	12/17/2024	SDB3260861215	(100.00)	3.9017	(363.18)	(390.17)	0.0000	4.5800	(1,499.6781)	0.0000	0.0462	(0.1625)	0.0000	1	(0.1163)	01/06/2025
300677.ZK	12/16/2024	SDB3260861215	(3,400.00)	3.8764	(13,233.04)	(13,179.91)	0.0000	4.5800	(1,499.6781)	0.0000	1.6835	(5.4905)	0.0000	1	(3.8069)	01/06/2025
300677.ZK	12/16/2024	SDB3260861215	(5,000.00)	3.8764	(19,479.81)	(19,382.22)	0.0000	4.5800	(1,499.6781)	0.0000	2.4783	(8.0742)	0.0000	1	(5.5959)	01/06/2025
300677.ZK	12/16/2024	SDB3260861215	(2,300.00)	3.8764	(8,927.04)	(8,915.82)	0.0000	4.5800	(1,499.6781)	0.0000	1.1357	(3.7141)	0.0000	1	(2.5784)	01/06/2025
300677.ZK	12/16/2024	SDB3260861215	(3,600.00)	3.8764	(13,890.73)	(13,955.20)	0.0000	4.5800	(1,499.6781)	0.0000	1.7672	(5.8134)	0.0000	1	(4.0462)	01/06/2025
300677.ZK	12/16/2024	SDB3260861215	(1,300.00)	3.8764	(5,032.89)	(5,039.38)	0.0000	4.5800	(1,499.6781)	0.0000	0.6403	(2.0993)	0.0000	1	(1.4590)	01/06/2025
300677.ZK	12/16/2024	SDB3260861215	(1,100.00)	3.8764	(4,264.16)	(4,264.09)	0.0000	4.5800	(1,499.6781)	0.0000	0.5425	(1.7763)	0.0000	1	(1.2338)	01/06/2025
300677.ZK	12/16/2024	SDB3260861215	(100.00)	3.8764	(363.18)	(387.64)	0.0000	4.5800	(1,499.6781)	0.0000	0.0462	(0.1615)	0.0000	1	(0.1153)	01/06/2025
300677.ZK	12/16/2024	SDB3260861215	(100.00)	3.8764	(363.18)	(387.64)	0.0000	4.5800	(1,499.6781)	0.0000	0.0462	(0.1615)	0.0000	1	(0.1153)	01/06/2025
300677.ZK	12/16/2024	SDB3260861215	(300.00)	3.8764	(1,089.53)	(1,162.93)	0.0000	4.5800	(1,499.6781)	0.0000	0.1386	(0.4845)	0.0000	1	(0.3458)	01/06/2025
300677.ZK	12/16/2024	SDB3260861215	(900.00)	3.8764	(3,268.59)	(3,488.80)	0.0000	4.5800	(1,499.6781)	0.0000	0.4158	(1.4534)	0.0000	1	(1.0375)	01/06/2025
300677.ZK	12/16/2024	SDB3260861215	(300.00)	3.8764	(1,089.53)	(1,162.93)	0.0000	4.5800	(1,499.6781)	0.0000	0.1386	(0.4845)	0.0000	1	(0.3458)	01/06/2025
300677.ZK	12/16/2024	SDB3260861215	(3,400.00)	3.8764	(12,348.00)	(13,179.91)	0.0000	4.5800	(1,499.6781)	0.0000	1.5709	(5.4905)	0.0000	1	(3.9195)	01/06/2025
300677.ZK	12/16/2024	SDB3260861215	(3,600.00)	3.8764	(13,074.36)	(13,955.20)	0.0000	4.5800	(1,499.6781)	0.0000	1.6633	(5.8134)	0.0000	1	(4.1501)	01/06/2025
300677.ZK	12/16/2024	SDB3260861215	(200.00)	3.8764	(726.35)	(775.29)	0.0000	4.5800	(1,499.6781)	0.0000	0.0924	(0.3230)	0.0000	1	(0.2306)	01/06/2025
300677.ZK	12/16/2024	SDB3260861215	(500.00)	3.8764	(1,815.88)	(1,938.22)	0.0000	4.5800	(1,499.6781)	0.0000	0.2310	(0.8074)	0.0000	1	(0.5764)	01/06/2025
300677.ZK	12/16/2024	SDB3260861215	(500.00)	3.8764	(1,815.88)	(1,938.22)	0.0000	4.5800	(1,499.6781)	0.0000	0.2310	(0.8074)	0.0000	1	(0.5764)	01/06/2025
300677.ZK	12/16/2024	SDB3260861215	(2,400.00)	3.8764	(8,716.24)	(9,303.47)	0.0000	4.5800	(1,499.6781)	0.0000	1.1089	(3.8756)	0.0000	1	(2.7667)	01/06/2025
300677.ZK	12/16/2024	SDB3260861215	(400.00)	3.8764	(1,452.71)	(1,550.58)	0.0000	4.5800	(1,499.6781)	0.0000	0.1848	(0.6459)	0.0000	1	(0.4611)	01/06/2025
300677.ZK	12/16/2024	SDB3260861215	(2,300.00)	3.8764	(8,353.06)	(8,915.82)	0.0000	4.5800	(1,499.6781)	0.0000	1.0627	(3.7141)	0.0000	1	(2.6514)	01/06/2025
300677.ZK	12/16/2024	SDB3260861215	(4,400.00)	3.8764	(15,979.77)	(17,056.35)	0.0000	4.5800	(1,499.6781)	0.0000	2.0330	(7.1053)	0.0000	1	(5.0723)	01/06/2025
300677.ZK	12/16/2024	SDB3260861215	(300.00)	3.8764	(1,089.53)	(1,162.93)	0.0000	4.5800	(1,499.6781)	0.0000	0.1386	(0.4845)	0.0000	1	(0.3458)	01/06/2025
300677.ZK	12/16/2024	SDB3260861215	(5,100.00)	3.8764	(18,522.01)	(19,769.86)	0.0000	4.5800	(1,499.6781)	0.0000	2.3564	(8.2357)	0.0000	1	(5.8793)	01/06/2025
300677.ZK	12/16/2024	SDB3260861215	(2,200.00)	3.8764	(7,989.89)	(8,528.18)	0.0000	4.5800	(1,499.6781)	0.0000	1.0165	(3.5526)	0.0000	1	(2.5362)	01/06/2025
300677.ZK	12/16/2024	SDB3260861215	(200.00)	3.8764	(726.35)	(775.29)	0.0000	4.5800	(1,499.6781)	0.0000	0.0924	(0.3230)	0.0000	1	(0.2306)	01/06/2025
300677.ZK	12/16/2024	SDB3260861215	(2,600.00)	3.8764	(9,442.59)	(10,078.75)	0.0000	4.5800	(1,499.6781)	0.0000	1.2013	(4.1986)	0.0000	1	(2.9973)	01/06/2025
300677.ZK	12/16/2024	SDB3260861215	(100.00)	3.8764	(363.18)	(387.64)	0.0000	4.5800	(1,499.6781)	0.0000	0.0462	(0.1615)	0.0000	1	(0.1153)	01/06/2025
300677.ZK	12/13/2024	SDB3260861215	(3,400.00)	3.8309	(13,233.04)	(13,025.02)	0.0000	4.5800	(1,499.6781)	0.0000	5.0506	(16.2778)	0.0000	3	(11.2272)	01/06/2025
300677.ZK	12/13/2024	SDB3260861215	(5,000.00)	3.8309	(19,479.81)	(19,154.44)	0.0000	4.5800	(1,499.6781)	0.0000	7.4348	(23.9379)	0.0000	3	(16.5031)	01/06/2025
300677.ZK	12/13/2024	SDB3260861215	(2,300.00)	3.8309	(8,927.04)	(8,811.04)	0.0000	4.5800	(1,499.6781)	0.0000	3.4072	(11.0114)	0.0000	3	(7.6043)	01/06/2025
300677.ZK	12/13/2024	SDB3260861215	(3,600.00)	3.8309	(13,890.73)	(13,791.20)	0.0000	4.5800	(1,499.6781)	0.0000	5.3016	(17.2353)	0.0000	3	(11.9337)	01/06/2025
300677.ZK	12/13/2024	SDB3260861215	(1,300.00)	3.8309	(5,032.89)	(4,980.16)	0.0000	4.5800	(1,499.6781)	0.0000	1.9209	(6.2239)	0.0000	3	(4.3030)	01/06/2025
300677.ZK	12/13/2024	SDB3260861215	(1,100.00)	3.8309	(4,264.16)	(4,213.98)	0.0000	4.5800	(1,499.6781)	0.0000	1.6275	(5.2663)	0.0000	3	(3.6389)	01/06/2025
300677.ZK	12/13/2024	SDB3260861215	(100.00)	3.8309	(363.18)	(383.09)	0.0000	4.5800	(1,499.6781)	0.0000	0.1386	(0.4788)	0.0000	3	(0.3401)	01/06/2025
300677.ZK	12/13/2024	SDB3260861215	(100.00)	3.8309	(363.18)	(383.09)	0.0000	4.5800	(1,499.6781)	0.0000	0.1386	(0.4788)	0.0000	3	(0.3401)	01/06/2025
300677.ZK	12/13/2024	SDB3260861215	(300.00)	3.8309	(1,089.53)	(1,149.27)	0.0000	4.5800	(1,499.6781)	0.0000	0.4158	(1.4363)	0.0000	3	(1.0204)	01/06/2025
300677.ZK	12/13/2024	SDB3260861215	(900.00)	3.8309	(3,268.59)	(3,447.80)	0.0000	4.5800	(1,499.6781)	0.0000	1.2475	(4.3088)	0.0000	3	(3.0613)	01/06/2025
300677.ZK	12/13/2024	SDB3260861215	(300.00)	3.8309	(1,089.53)	(1,149.27)	0.0000	4.5800	(1,499.6781)	0.0000	0.4158	(1.4363)	0.0000	3	(1.0204)	01/06/2025
300677.ZK	12/13/2024	SDB3260861215	(3,400.00)	3.8309	(12,348.00)	(13,025.02)	0.0000	4.5800	(1,499.6781)	0.0000	4.7128	(16.2778)	0.0000	3	(11.5650)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
INTCO MEDICAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300677.ZK	12/13/2024	SDB3260861215	(3,600.00)	3.8309	(13,074.36)	(13,791.20)	0.0000	4.5800	(1,499.6781)	0.0000	4.9900	(17.2353)	0.0000	3	(12.2453)	01/06/2025
300677.ZK	12/13/2024	SDB3260861215	(200.00)	3.8309	(726.35)	(766.18)	0.0000	4.5800	(1,499.6781)	0.0000	0.2772	(0.9575)	0.0000	3	(0.6803)	01/06/2025
300677.ZK	12/13/2024	SDB3260861215	(500.00)	3.8309	(1,815.88)	(1,915.44)	0.0000	4.5800	(1,499.6781)	0.0000	0.6931	(2.3938)	0.0000	3	(1.7007)	01/06/2025
300677.ZK	12/13/2024	SDB3260861215	(500.00)	3.8309	(1,815.88)	(1,915.44)	0.0000	4.5800	(1,499.6781)	0.0000	0.6931	(2.3938)	0.0000	3	(1.7007)	01/06/2025
300677.ZK	12/13/2024	SDB3260861215	(2,400.00)	3.8309	(8,716.24)	(9,194.13)	0.0000	4.5800	(1,499.6781)	0.0000	3.3267	(11.4902)	0.0000	3	(8.1635)	01/06/2025
300677.ZK	12/13/2024	SDB3260861215	(400.00)	3.8309	(1,452.71)	(1,532.36)	0.0000	4.5800	(1,499.6781)	0.0000	0.5544	(1.9150)	0.0000	3	(1.3606)	01/06/2025
300677.ZK	12/13/2024	SDB3260861215	(2,300.00)	3.8309	(8,353.06)	(8,811.04)	0.0000	4.5800	(1,499.6781)	0.0000	3.1881	(11.0114)	0.0000	3	(7.8234)	01/06/2025
300677.ZK	12/13/2024	SDB3260861215	(4,400.00)	3.8309	(15,979.77)	(16,855.91)	0.0000	4.5800	(1,499.6781)	0.0000	6.0989	(21.0654)	0.0000	3	(14.9664)	01/06/2025
300677.ZK	12/13/2024	SDB3260861215	(300.00)	3.8309	(1,089.53)	(1,149.27)	0.0000	4.5800	(1,499.6781)	0.0000	0.4158	(1.4363)	0.0000	3	(1.0204)	01/06/2025
300677.ZK	12/13/2024	SDB3260861215	(5,100.00)	3.8309	(18,522.01)	(19,537.53)	0.0000	4.5800	(1,499.6781)	0.0000	7.0692	(24.4167)	0.0000	3	(17.3474)	01/06/2025
300677.ZK	12/13/2024	SDB3260861215	(2,200.00)	3.8309	(7,989.89)	(8,427.96)	0.0000	4.5800	(1,499.6781)	0.0000	3.0495	(10.5327)	0.0000	3	(7.4832)	01/06/2025
300677.ZK	12/13/2024	SDB3260861215	(200.00)	3.8309	(726.35)	(766.18)	0.0000	4.5800	(1,499.6781)	0.0000	0.2772	(0.9575)	0.0000	3	(0.6803)	01/06/2025
300677.ZK	12/13/2024	SDB3260861215	(2,600.00)	3.8309	(9,442.59)	(9,960.31)	0.0000	4.5800	(1,499.6781)	0.0000	3.6039	(12.4477)	0.0000	3	(8.8438)	01/06/2025
300677.ZK	12/13/2024	SDB3260861215	(100.00)	3.8309	(363.18)	(383.09)	0.0000	4.5800	(1,499.6781)	0.0000	0.1386	(0.4788)	0.0000	3	(0.3401)	01/06/2025
300677.ZK	12/12/2024	SDB3260861215	(2,300.00)	3.8537	(8,927.04)	(8,863.50)	0.0000	4.5800	(1,499.6073)	0.0000	1.1357	(3.6922)	0.0000	1	(2.5564)	01/06/2025
300677.ZK	12/12/2024	SDB3260861215	(3,600.00)	3.8537	(13,890.73)	(13,873.31)	0.0000	4.5800	(1,499.6073)	0.0000	1.7672	(5.7790)	0.0000	1	(4.0118)	01/06/2025
300677.ZK	12/12/2024	SDB3260861215	(1,300.00)	3.8537	(5,032.89)	(5,009.81)	0.0000	4.5800	(1,499.6073)	0.0000	0.6403	(2.0869)	0.0000	1	(1.4466)	01/06/2025
300677.ZK	12/12/2024	SDB3260861215	(1,100.00)	3.8537	(4,264.16)	(4,239.07)	0.0000	4.5800	(1,499.6073)	0.0000	0.5425	(1.7658)	0.0000	1	(1.2233)	01/06/2025
300677.ZK	12/12/2024	SDB3260861215	(100.00)	3.8537	(363.18)	(385.37)	0.0000	4.5800	(1,499.6073)	0.0000	0.0462	(0.1605)	0.0000	1	(0.1143)	01/06/2025
300677.ZK	12/12/2024	SDB3260861215	(100.00)	3.8537	(363.18)	(385.37)	0.0000	4.5800	(1,499.6073)	0.0000	0.0462	(0.1605)	0.0000	1	(0.1143)	01/06/2025
300677.ZK	12/12/2024	SDB3260861215	(300.00)	3.8537	(1,089.53)	(1,156.11)	0.0000	4.5800	(1,499.6073)	0.0000	0.1386	(0.4816)	0.0000	1	(0.3430)	01/06/2025
300677.ZK	12/12/2024	SDB3260861215	(900.00)	3.8537	(3,268.59)	(3,468.33)	0.0000	4.5800	(1,499.6073)	0.0000	0.4158	(1.4448)	0.0000	1	(1.0289)	01/06/2025
300677.ZK	12/12/2024	SDB3260861215	(300.00)	3.8537	(1,089.53)	(1,156.11)	0.0000	4.5800	(1,499.6073)	0.0000	0.1386	(0.4816)	0.0000	1	(0.3430)	01/06/2025
300677.ZK	12/12/2024	SDB3260861215	(3,400.00)	3.8537	(12,348.00)	(13,102.57)	0.0000	4.5800	(1,499.6073)	0.0000	1.5709	(5.4580)	0.0000	1	(3.8870)	01/06/2025
300677.ZK	12/12/2024	SDB3260861215	(3,600.00)	3.8537	(13,074.36)	(13,873.31)	0.0000	4.5800	(1,499.6073)	0.0000	1.6633	(5.7790)	0.0000	1	(4.1157)	01/06/2025
300677.ZK	12/12/2024	SDB3260861215	(200.00)	3.8537	(726.35)	(770.74)	0.0000	4.5800	(1,499.6073)	0.0000	0.0924	(0.3211)	0.0000	1	(0.2286)	01/06/2025
300677.ZK	12/12/2024	SDB3260861215	(500.00)	3.8537	(1,815.88)	(1,926.85)	0.0000	4.5800	(1,499.6073)	0.0000	0.2310	(0.8026)	0.0000	1	(0.5716)	01/06/2025
300677.ZK	12/12/2024	SDB3260861215	(500.00)	3.8537	(1,815.88)	(1,926.85)	0.0000	4.5800	(1,499.6073)	0.0000	0.2310	(0.8026)	0.0000	1	(0.5716)	01/06/2025
300677.ZK	12/12/2024	SDB3260861215	(2,400.00)	3.8537	(8,716.24)	(9,248.87)	0.0000	4.5800	(1,499.6073)	0.0000	1.1089	(3.8527)	0.0000	1	(2.7438)	01/06/2025
300677.ZK	12/12/2024	SDB3260861215	(400.00)	3.8537	(1,452.71)	(1,541.48)	0.0000	4.5800	(1,499.6073)	0.0000	0.1848	(0.6421)	0.0000	1	(0.4573)	01/06/2025
300677.ZK	12/12/2024	SDB3260861215	(2,300.00)	3.8537	(8,353.06)	(8,863.50)	0.0000	4.5800	(1,499.6073)	0.0000	1.0627	(3.6922)	0.0000	1	(2.6295)	01/06/2025
300677.ZK	12/12/2024	SDB3260861215	(4,400.00)	3.8537	(15,979.77)	(16,956.27)	0.0000	4.5800	(1,499.6073)	0.0000	2.0330	(7.0633)	0.0000	1	(5.0303)	01/06/2025
300677.ZK	12/12/2024	SDB3260861215	(300.00)	3.8537	(1,089.53)	(1,156.11)	0.0000	4.5800	(1,499.6073)	0.0000	0.1386	(0.4816)	0.0000	1	(0.3430)	01/06/2025
300677.ZK	12/12/2024	SDB3260861215	(5,100.00)	3.8537	(18,522.01)	(19,653.85)	0.0000	4.5800	(1,499.6073)	0.0000	2.3564	(8.1870)	0.0000	1	(5.8306)	01/06/2025
300677.ZK	12/12/2024	SDB3260861215	(2,200.00)	3.8537	(7,989.89)	(8,478.13)	0.0000	4.5800	(1,499.6073)	0.0000	0.10165	(3.5316)	0.0000	1	(2.5151)	01/06/2025
300677.ZK	12/12/2024	SDB3260861215	(200.00)	3.8537	(726.35)	(770.74)	0.0000	4.5800	(1,499.6073)	0.0000	0.0924	(0.3211)	0.0000	1	(0.2286)	01/06/2025
300677.ZK	12/12/2024	SDB3260861215	(2,600.00)	3.8537	(9,442.59)	(10,019.61)	0.0000	4.5800	(1,499.6073)	0.0000	1.2013	(4.1737)	0.0000	1	(2.9724)	01/06/2025
300677.ZK	12/12/2024	SDB3260861215	(100.00)	3.8537	(363.18)	(385.37)	0.0000	4.5800	(1,499.6073)	0.0000	0.0462	(0.1605)	0.0000	1	(0.1143)	01/06/2025
300677.ZK	12/11/2024	SDB3260861215	(1,300.00)	3.8729	(5,032.89)	(5,034.76)	0.0000	4.5800	(1,517.8018)	0.0000	0.6403	(2.1227)	0.0000	1	(1.4824)	01/06/2025
300677.ZK	12/11/2024	SDB3260861215	(1,100.00)	3.8729	(4,264.16)	(4,260.18)	0.0000	4.5800	(1,517.8018)	0.0000	0.5425	(1.7961)	0.0000	1	(1.2536)	01/06/2025
300677.ZK	12/11/2024	SDB3260861215	(100.00)	3.8729	(363.18)	(387.29)	0.0000	4.5800	(1,517.8018)	0.0000	0.0462	(0.1633)	0.0000	1	(0.1171)	01/06/2025
300677.ZK	12/11/2024	SDB3260861215	(100.00)	3.8729	(363.18)	(387.29)	0.0000	4.5800	(1,517.8018)	0.0000	0.0462	(0.1633)	0.0000	1	(0.1171)	01/06/2025
300677.ZK	12/11/2024	SDB3260861215	(300.00)	3.8729	(1,089.53)	(1,161.87)	0.0000	4.5800	(1,517.8018)	0.0000	0.1386	(0.4899)	0.0000	1	(0.3512)	01/06/2025
300677.ZK	12/11/2024	SDB3260861215	(900.00)	3.8729	(3,268.59)	(3,485.61)	0.0000	4.5800	(1,517.8018)	0.0000	0.4158	(1.4696)	0.0000	1	(1.0537)	01/06/2025
300677.ZK	12/11/2024	SDB3260861215	(300.00)	3.8729	(1,089.53)	(1,161.87)	0.0000	4.5800	(1,517.8018)	0.0000	0.1386	(0.4899)	0.0000	1	(0.3512)	01/06/2025
300677.ZK	12/11/2024	SDB3260861215	(3,400.00)	3.8729	(12,348.00)	(13,167.84)	0.0000	4.5800	(1,517.8018)	0.0000	1.5709	(5.5517)	0.0000	1	(3.9808)	01/06/2025
300677.ZK	12/11/2024	SDB3260861215	(3,600.00)	3.8729	(13,074.36)	(13,942.42)	0.0000	4.5800	(1,517.8018)	0.0000	1.6633	(5.8783)	0.0000	1	(4.2149)	01/06/2025
300677.ZK	12/11/2024	SDB3260861215	(200.00)	3.8729	(726.35)	(774.58)	0.0000	4.5800	(1,517.8018)	0.0000	0.0924	(0.3266)	0.0000	1	(0.2342)	01/06/2025
300677.ZK	12/11/2024	SDB3260861215	(500.00)	3.8729	(1,815.88)	(1,936.45)	0.0000	4.5800	(1,517.8018)	0.0000	0.2310	(0.8164)	0.0000	1	(0.5854)	01/06/2025
300677.ZK	12/11/2024	SDB3260861215	(500.00)	3.8729	(1,815.88)	(1,936.45)	0.0000	4.5800	(1,517.8018)	0.0000	0.2310	(0.8164)	0.0000	1	(0.5854)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
INTCO MEDICAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300677.ZK	12/11/2024	SDB3260861215	(2,400.00)	3.8729	(8,716.24)	(9,294.95)	0.0000	4.5800	(1,517.8018)	0.0000	1.1089	(3.9189)	0.0000	1	(2.8100)	01/06/2025
300677.ZK	12/11/2024	SDB3260861215	(400.00)	3.8729	(1,452.71)	(1,549.16)	0.0000	4.5800	(1,517.8018)	0.0000	0.1848	(0.6531)	0.0000	1	(0.4683)	01/06/2025
300677.ZK	12/11/2024	SDB3260861215	(2,300.00)	3.8729	(8,353.06)	(8,907.66)	0.0000	4.5800	(1,517.8018)	0.0000	1.0627	(3.7556)	0.0000	1	(2.6929)	01/06/2025
300677.ZK	12/11/2024	SDB3260861215	(4,400.00)	3.8729	(15,979.77)	(17,040.74)	0.0000	4.5800	(1,517.8018)	0.0000	2.0330	(7.1846)	0.0000	1	(5.1516)	01/06/2025
300677.ZK	12/11/2024	SDB3260861215	(300.00)	3.8729	(1,089.53)	(1,161.87)	0.0000	4.5800	(1,517.8018)	0.0000	0.1386	(0.4899)	0.0000	1	(0.3512)	01/06/2025
300677.ZK	12/11/2024	SDB3260861215	(5,100.00)	3.8729	(18,522.01)	(19,751.76)	0.0000	4.5800	(1,517.8018)	0.0000	2.3564	(8.3276)	0.0000	1	(5.9712)	01/06/2025
300677.ZK	12/11/2024	SDB3260861215	(2,200.00)	3.8729	(7,989.89)	(8,520.37)	0.0000	4.5800	(1,517.8018)	0.0000	1.0165	(3.5923)	0.0000	1	(2.5758)	01/06/2025
300677.ZK	12/11/2024	SDB3260861215	(200.00)	3.8729	(726.35)	(774.58)	0.0000	4.5800	(1,517.8018)	0.0000	0.0924	(0.3266)	0.0000	1	(0.2342)	01/06/2025
300677.ZK	12/11/2024	SDB3260861215	(2,600.00)	3.8729	(9,442.59)	(10,069.53)	0.0000	4.5800	(1,517.8018)	0.0000	1.2013	(4.2454)	0.0000	1	(3.0441)	01/06/2025
300677.ZK	12/11/2024	SDB3260861215	(100.00)	3.8729	(363.18)	(387.29)	0.0000	4.5800	(1,517.8018)	0.0000	0.0462	(0.1633)	0.0000	1	(0.1171)	01/06/2025
300677.ZK	12/10/2024	SDB3260861215	(100.00)	3.8347	(363.18)	(383.47)	0.0000	4.5800	(1,533.2775)	0.0000	0.0462	(0.1633)	0.0000	1	(0.1171)	01/06/2025
300677.ZK	12/10/2024	SDB3260861215	(100.00)	3.8347	(363.18)	(383.47)	0.0000	4.5800	(1,533.2775)	0.0000	0.0462	(0.1633)	0.0000	1	(0.1171)	01/06/2025
300677.ZK	12/10/2024	SDB3260861215	(300.00)	3.8347	(1,089.53)	(1,150.42)	0.0000	4.5800	(1,533.2775)	0.0000	0.1386	(0.4900)	0.0000	1	(0.3514)	01/06/2025
300677.ZK	12/10/2024	SDB3260861215	(900.00)	3.8347	(3,268.59)	(3,451.26)	0.0000	4.5800	(1,533.2775)	0.0000	0.4158	(1.4699)	0.0000	1	(1.0541)	01/06/2025
300677.ZK	12/10/2024	SDB3260861215	(300.00)	3.8347	(1,089.53)	(1,150.42)	0.0000	4.5800	(1,533.2775)	0.0000	0.1386	(0.4900)	0.0000	1	(0.3514)	01/06/2025
300677.ZK	12/10/2024	SDB3260861215	(3,400.00)	3.8347	(12,348.00)	(13,038.10)	0.0000	4.5800	(1,533.2775)	0.0000	1.5709	(5.5531)	0.0000	1	(3.9821)	01/06/2025
300677.ZK	12/10/2024	SDB3260861215	(3,600.00)	3.8347	(13,074.36)	(13,805.05)	0.0000	4.5800	(1,533.2775)	0.0000	1.6633	(5.8797)	0.0000	1	(4.2164)	01/06/2025
300677.ZK	12/10/2024	SDB3260861215	(200.00)	3.8347	(726.35)	(766.95)	0.0000	4.5800	(1,533.2775)	0.0000	0.0924	(0.3267)	0.0000	1	(0.2342)	01/06/2025
300677.ZK	12/10/2024	SDB3260861215	(500.00)	3.8347	(1,815.88)	(1,917.37)	0.0000	4.5800	(1,533.2775)	0.0000	0.2310	(0.8166)	0.0000	1	(0.5856)	01/06/2025
300677.ZK	12/10/2024	SDB3260861215	(500.00)	3.8347	(1,815.88)	(1,917.37)	0.0000	4.5800	(1,533.2775)	0.0000	0.2310	(0.8166)	0.0000	1	(0.5856)	01/06/2025
300677.ZK	12/10/2024	SDB3260861215	(2,400.00)	3.8347	(8,716.24)	(9,203.36)	0.0000	4.5800	(1,533.2775)	0.0000	1.1089	(3.9198)	0.0000	1	(2.8109)	01/06/2025
300677.ZK	12/10/2024	SDB3260861215	(400.00)	3.8347	(1,452.71)	(1,533.89)	0.0000	4.5800	(1,533.2775)	0.0000	0.1848	(0.6533)	0.0000	1	(0.4685)	01/06/2025
300677.ZK	12/10/2024	SDB3260861215	(2,300.00)	3.8347	(8,353.06)	(8,819.89)	0.0000	4.5800	(1,533.2775)	0.0000	1.0627	(3.7565)	0.0000	1	(2.6938)	01/06/2025
300677.ZK	12/10/2024	SDB3260861215	(4,400.00)	3.8347	(15,979.77)	(16,872.83)	0.0000	4.5800	(1,533.2775)	0.0000	2.0330	(7.1863)	0.0000	1	(5.1533)	01/06/2025
300677.ZK	12/10/2024	SDB3260861215	(300.00)	3.8347	(1,089.53)	(1,150.42)	0.0000	4.5800	(1,533.2775)	0.0000	0.1386	(0.4900)	0.0000	1	(0.3514)	01/06/2025
300677.ZK	12/10/2024	SDB3260861215	(5,100.00)	3.8347	(18,522.01)	(19,557.15)	0.0000	4.5800	(1,533.2775)	0.0000	2.3564	(8.3296)	0.0000	1	(5.9732)	01/06/2025
300677.ZK	12/10/2024	SDB3260861215	(2,200.00)	3.8347	(7,989.89)	(8,436.42)	0.0000	4.5800	(1,533.2775)	0.0000	1.0165	(3.5932)	0.0000	1	(2.5767)	01/06/2025
300677.ZK	12/10/2024	SDB3260861215	(200.00)	3.8347	(726.35)	(766.95)	0.0000	4.5800	(1,533.2775)	0.0000	0.0924	(0.3267)	0.0000	1	(0.2342)	01/06/2025
300677.ZK	12/10/2024	SDB3260861215	(2,600.00)	3.8347	(9,442.59)	(9,970.31)	0.0000	4.5800	(1,533.2775)	0.0000	1.2013	(4.2465)	0.0000	1	(3.0452)	01/06/2025
300677.ZK	12/10/2024	SDB3260861215	(100.00)	3.8347	(363.18)	(383.47)	0.0000	4.5800	(1,533.2775)	0.0000	0.0462	(0.1633)	0.0000	1	(0.1171)	01/06/2025
300677.ZK	12/09/2024	SDB3260861215	(100.00)	3.6362	(363.18)	(363.62)	0.0000	4.5800	(1,533.2775)	0.0000	0.0462	(0.1549)	0.0000	1	(0.1087)	01/06/2025
300677.ZK	12/09/2024	SDB3260861215	(100.00)	3.6362	(363.18)	(363.62)	0.0000	4.5800	(1,533.2775)	0.0000	0.0462	(0.1549)	0.0000	1	(0.1087)	01/06/2025
300677.ZK	12/09/2024	SDB3260861215	(300.00)	3.6362	(1,089.53)	(1,090.87)	0.0000	4.5800	(1,533.2775)	0.0000	0.1386	(0.4646)	0.0000	1	(0.3260)	01/06/2025
300677.ZK	12/09/2024	SDB3260861215	(900.00)	3.6362	(3,268.59)	(3,272.62)	0.0000	4.5800	(1,533.2775)	0.0000	0.4158	(1.3938)	0.0000	1	(0.9780)	01/06/2025
300677.ZK	12/09/2024	SDB3260861215	(300.00)	3.6362	(1,089.53)	(1,090.87)	0.0000	4.5800	(1,533.2775)	0.0000	0.1386	(0.4646)	0.0000	1	(0.3260)	01/06/2025
300677.ZK	12/09/2024	SDB3260861215	(3,400.00)	3.6362	(12,348.00)	(12,363.21)	0.0000	4.5800	(1,533.2775)	0.0000	1.5709	(5.2656)	0.0000	1	(3.6947)	01/06/2025
300677.ZK	12/09/2024	SDB3260861215	(3,600.00)	3.6362	(13,074.36)	(13,090.46)	0.0000	4.5800	(1,533.2775)	0.0000	1.6633	(5.5754)	0.0000	1	(3.9120)	01/06/2025
300677.ZK	12/09/2024	SDB3260861215	(200.00)	3.6362	(726.35)	(727.25)	0.0000	4.5800	(1,533.2775)	0.0000	0.0924	(0.3097)	0.0000	1	(0.2173)	01/06/2025
300677.ZK	12/09/2024	SDB3260861215	(500.00)	3.6362	(1,815.88)	(1,818.12)	0.0000	4.5800	(1,533.2775)	0.0000	0.2310	(0.7744)	0.0000	1	(0.5433)	01/06/2025
300677.ZK	12/09/2024	SDB3260861215	(500.00)	3.6362	(1,815.88)	(1,818.12)	0.0000	4.5800	(1,533.2775)	0.0000	0.2310	(0.7744)	0.0000	1	(0.5433)	01/06/2025
300677.ZK	12/09/2024	SDB3260861215	(2,400.00)	3.6362	(8,716.24)	(8,726.97)	0.0000	4.5800	(1,533.2775)	0.0000	1.1089	(3.7169)	0.0000	1	(2.6080)	01/06/2025
300677.ZK	12/09/2024	SDB3260861215	(400.00)	3.6362	(1,452.71)	(1,454.50)	0.0000	4.5800	(1,533.2775)	0.0000	0.1848	(0.6195)	0.0000	1	(0.4347)	01/06/2025
300677.ZK	12/09/2024	SDB3260861215	(2,300.00)	3.6362	(8,353.06)	(8,363.35)	0.0000	4.5800	(1,533.2775)	0.0000	1.0627	(3.5620)	0.0000	1	(2.4993)	01/06/2025
300677.ZK	12/09/2024	SDB3260861215	(4,400.00)	3.6362	(15,979.77)	(15,999.45)	0.0000	4.5800	(1,533.2775)	0.0000	2.0330	(6.8143)	0.0000	1	(4.7814)	01/06/2025
300677.ZK	12/09/2024	SDB3260861215	(300.00)	3.6362	(1,089.53)	(1,090.87)	0.0000	4.5800	(1,533.2775)	0.0000	0.1386	(0.4646)	0.0000	1	(0.3260)	01/06/2025
300677.ZK	12/09/2024	SDB3260861215	(5,100.00)	3.6362	(18,522.01)	(18,544.82)	0.0000	4.5800	(1,533.2775)	0.0000	2.3564	(7.8984)	0.0000	1	(5.5420)	01/06/2025
300677.ZK	12/09/2024	SDB3260861215	(2,200.00)	3.6362	(7,989.89)	(7,999.73)	0.0000	4.5800	(1,533.2775)	0.0000	1.0165	(3.4072)	0.0000	1	(2.3907)	01/06/2025
300677.ZK	12/09/2024	SDB3260861215	(200.00)	3.6362	(726.35)	(727.25)	0.0000	4.5800	(1,533.2775)	0.0000	0.0924	(0.3097)	0.0000	1	(0.2173)	01/06/2025
300677.ZK	12/09/2024	SDB3260861215	(2,600.00)	3.6362	(9,442.59)	(9,454.22)	0.0000	4.5800	(1,533.2775)	0.0000	1.2013	(4.0267)	0.0000	1	(2.8253)	01/06/2025
300677.ZK	12/09/2024	SDB3260861215	(100.00)	3.6362	(363.18)	(363.62)	0.0000	4.5800	(1,533.2775)	0.0000	0.0462	(0.1549)	0.0000	1	(0.1087)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
INTCO MEDICAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300677.ZK	12/06/2024	SDB3260861215	(100.00)	3.6701	(363.18)	(367.01)	0.0000	4.5800	(1,533.2775)	0.0000	0.1386	(0.4689)	0.0000	3	(0.3303)	01/06/2025
300677.ZK	12/06/2024	SDB3260861215	(100.00)	3.6701	(363.18)	(367.01)	0.0000	4.5800	(1,533.2775)	0.0000	0.1386	(0.4689)	0.0000	3	(0.3303)	01/06/2025
300677.ZK	12/06/2024	SDB3260861215	(300.00)	3.6701	(1,089.53)	(1,101.03)	0.0000	4.5800	(1,533.2775)	0.0000	0.4158	(1.4068)	0.0000	3	(0.9910)	01/06/2025
300677.ZK	12/06/2024	SDB3260861215	(900.00)	3.6701	(3,268.59)	(3,303.10)	0.0000	4.5800	(1,533.2775)	0.0000	1.2475	(4.2205)	0.0000	3	(2.9730)	01/06/2025
300677.ZK	12/06/2024	SDB3260861215	(300.00)	3.6701	(1,089.53)	(1,101.03)	0.0000	4.5800	(1,533.2775)	0.0000	0.4158	(1.4068)	0.0000	3	(0.9910)	01/06/2025
300677.ZK	12/06/2024	SDB3260861215	(3,400.00)	3.6701	(12,348.00)	(12,478.39)	0.0000	4.5800	(1,533.2775)	0.0000	4.7128	(15.9440)	0.0000	3	(11.2312)	01/06/2025
300677.ZK	12/06/2024	SDB3260861215	(3,600.00)	3.6701	(13,074.36)	(13,212.41)	0.0000	4.5800	(1,533.2775)	0.0000	4.9900	(16.8819)	0.0000	3	(11.8919)	01/06/2025
300677.ZK	12/06/2024	SDB3260861215	(200.00)	3.6701	(726.35)	(734.02)	0.0000	4.5800	(1,533.2775)	0.0000	0.2772	(0.9379)	0.0000	3	(0.6607)	01/06/2025
300677.ZK	12/06/2024	SDB3260861215	(500.00)	3.6701	(1,815.88)	(1,835.06)	0.0000	4.5800	(1,533.2775)	0.0000	0.6931	(2.3447)	0.0000	3	(1.6516)	01/06/2025
300677.ZK	12/06/2024	SDB3260861215	(500.00)	3.6701	(1,815.88)	(1,835.06)	0.0000	4.5800	(1,533.2775)	0.0000	0.6931	(2.3447)	0.0000	3	(1.6516)	01/06/2025
300677.ZK	12/06/2024	SDB3260861215	(2,400.00)	3.6701	(8,716.24)	(8,808.27)	0.0000	4.5800	(1,533.2775)	0.0000	3.3267	(11.2546)	0.0000	3	(7.9279)	01/06/2025
300677.ZK	12/06/2024	SDB3260861215	(400.00)	3.6701	(1,452.71)	(1,468.05)	0.0000	4.5800	(1,533.2775)	0.0000	0.5544	(1.8758)	0.0000	3	(1.3213)	01/06/2025
300677.ZK	12/06/2024	SDB3260861215	(2,300.00)	3.6701	(8,353.06)	(8,441.26)	0.0000	4.5800	(1,533.2775)	0.0000	3.1881	(10.7857)	0.0000	3	(7.5976)	01/06/2025
300677.ZK	12/06/2024	SDB3260861215	(4,400.00)	3.6701	(15,979.77)	(16,148.50)	0.0000	4.5800	(1,533.2775)	0.0000	6.0989	(20.6334)	0.0000	3	(14.5345)	01/06/2025
300677.ZK	12/06/2024	SDB3260861215	(300.00)	3.6701	(1,089.53)	(1,101.03)	0.0000	4.5800	(1,533.2775)	0.0000	0.4158	(1.4068)	0.0000	3	(0.9910)	01/06/2025
300677.ZK	12/06/2024	SDB3260861215	(5,100.00)	3.6701	(18,522.01)	(18,717.58)	0.0000	4.5800	(1,533.2775)	0.0000	7.0692	(23.9160)	0.0000	3	(16.8468)	01/06/2025
300677.ZK	12/06/2024	SDB3260861215	(2,200.00)	3.6701	(7,989.89)	(8,074.25)	0.0000	4.5800	(1,533.2775)	0.0000	3.0495	(10.3167)	0.0000	3	(7.2672)	01/06/2025
300677.ZK	12/06/2024	SDB3260861215	(200.00)	3.6701	(726.35)	(734.02)	0.0000	4.5800	(1,533.2775)	0.0000	0.2772	(0.9379)	0.0000	3	(0.6607)	01/06/2025
300677.ZK	12/06/2024	SDB3260861215	(2,600.00)	3.6701	(9,442.59)	(9,542.30)	0.0000	4.5800	(1,533.2775)	0.0000	3.6039	(12.1925)	0.0000	3	(8.5886)	01/06/2025
300677.ZK	12/06/2024	SDB3260861215	(100.00)	3.6701	(363.18)	(367.01)	0.0000	4.5800	(1,533.2775)	0.0000	0.1386	(0.4689)	0.0000	3	(0.3303)	01/06/2025
300677.ZK	12/05/2024	SDB3260861215	(100.00)	3.6396	(363.18)	(363.96)	0.0000	4.5800	(1,533.2775)	0.0000	0.0462	(0.1550)	0.0000	1	(0.1088)	01/06/2025
300677.ZK	12/05/2024	SDB3260861215	(100.00)	3.6396	(363.18)	(363.96)	0.0000	4.5800	(1,533.2775)	0.0000	0.0462	(0.1550)	0.0000	1	(0.1088)	01/06/2025
300677.ZK	12/05/2024	SDB3260861215	(300.00)	3.6396	(1,089.53)	(1,091.87)	0.0000	4.5800	(1,533.2775)	0.0000	0.1386	(0.4650)	0.0000	1	(0.3264)	01/06/2025
300677.ZK	12/05/2024	SDB3260861215	(900.00)	3.6396	(3,268.59)	(3,275.62)	0.0000	4.5800	(1,533.2775)	0.0000	0.4158	(1.3951)	0.0000	1	(0.9793)	01/06/2025
300677.ZK	12/05/2024	SDB3260861215	(300.00)	3.6396	(1,089.53)	(1,091.87)	0.0000	4.5800	(1,533.2775)	0.0000	0.1386	(0.4650)	0.0000	1	(0.3264)	01/06/2025
300677.ZK	12/05/2024	SDB3260861215	(3,400.00)	3.6396	(12,348.00)	(12,374.58)	0.0000	4.5800	(1,533.2775)	0.0000	1.5709	(5.2705)	0.0000	1	(3.6995)	01/06/2025
300677.ZK	12/05/2024	SDB3260861215	(3,600.00)	3.6396	(13,074.36)	(13,102.50)	0.0000	4.5800	(1,533.2775)	0.0000	1.6633	(5.5805)	0.0000	1	(3.9171)	01/06/2025
300677.ZK	12/05/2024	SDB3260861215	(200.00)	3.6396	(726.35)	(727.92)	0.0000	4.5800	(1,533.2775)	0.0000	0.0924	(0.3100)	0.0000	1	(0.2176)	01/06/2025
300677.ZK	12/05/2024	SDB3260861215	(500.00)	3.6396	(1,815.88)	(1,819.79)	0.0000	4.5800	(1,533.2775)	0.0000	0.2310	(0.7751)	0.0000	1	(0.5440)	01/06/2025
300677.ZK	12/05/2024	SDB3260861215	(500.00)	3.6396	(1,815.88)	(1,819.79)	0.0000	4.5800	(1,533.2775)	0.0000	0.2310	(0.7751)	0.0000	1	(0.5440)	01/06/2025
300677.ZK	12/05/2024	SDB3260861215	(2,400.00)	3.6396	(8,716.24)	(8,735.00)	0.0000	4.5800	(1,533.2775)	0.0000	1.1089	(3.7203)	0.0000	1	(2.6114)	01/06/2025
300677.ZK	12/05/2024	SDB3260861215	(400.00)	3.6396	(1,452.71)	(1,455.83)	0.0000	4.5800	(1,533.2775)	0.0000	0.1848	(0.6201)	0.0000	1	(0.4352)	01/06/2025
300677.ZK	12/05/2024	SDB3260861215	(2,300.00)	3.6396	(8,353.06)	(8,371.04)	0.0000	4.5800	(1,533.2775)	0.0000	1.0627	(3.5653)	0.0000	1	(2.5026)	01/06/2025
300677.ZK	12/05/2024	SDB3260861215	(4,400.00)	3.6396	(15,979.77)	(16,014.17)	0.0000	4.5800	(1,533.2775)	0.0000	2.0330	(6.8206)	0.0000	1	(4.7876)	01/06/2025
300677.ZK	12/05/2024	SDB3260861215	(300.00)	3.6396	(1,089.53)	(1,091.87)	0.0000	4.5800	(1,533.2775)	0.0000	0.1386	(0.4650)	0.0000	1	(0.3264)	01/06/2025
300677.ZK	12/05/2024	SDB3260861215	(5,100.00)	3.6396	(18,522.01)	(18,561.87)	0.0000	4.5800	(1,533.2775)	0.0000	2.3564	(7.9057)	0.0000	1	(5.5493)	01/06/2025
300677.ZK	12/05/2024	SDB3260861215	(2,200.00)	3.6396	(7,989.89)	(8,007.08)	0.0000	4.5800	(1,533.2775)	0.0000	1.0165	(3.4103)	0.0000	1	(2.3938)	01/06/2025
300677.ZK	12/05/2024	SDB3260861215	(200.00)	3.6396	(726.35)	(727.92)	0.0000	4.5800	(1,533.2775)	0.0000	0.0924	(0.3100)	0.0000	1	(0.2176)	01/06/2025
300677.ZK	12/05/2024	SDB3260861215	(2,600.00)	3.6396	(9,442.59)	(9,462.92)	0.0000	4.5800	(1,533.2775)	0.0000	1.2013	(4.0304)	0.0000	1	(2.8290)	01/06/2025
300677.ZK	12/05/2024	SDB3260861215	(100.00)	3.6396	(363.18)	(363.96)	0.0000	4.5800	(1,533.2775)	0.0000	0.0462	(0.1550)	0.0000	1	(0.1088)	01/06/2025
300677.ZK	12/04/2024	SDB3260861215	(100.00)	3.6318	(363.18)	(363.18)	0.0000	4.5800	(1,533.2775)	0.0000	0.0462	(0.1547)	0.0000	1	(0.1085)	01/06/2025
300677.ZK	12/04/2024	SDB3260861215	(100.00)	3.6318	(363.18)	(363.18)	0.0000	4.5800	(1,533.2775)	0.0000	0.0462	(0.1547)	0.0000	1	(0.1085)	01/06/2025
300677.ZK	12/04/2024	SDB3260861215	(300.00)	3.6318	(1,089.53)	(1,089.53)	0.0000	4.5800	(1,533.2775)	0.0000	0.1386	(0.4640)	0.0000	1	(0.3254)	01/06/2025
300677.ZK	12/04/2024	SDB3260861215	(900.00)	3.6318	(3,268.59)	(3,268.59)	0.0000	4.5800	(1,533.2775)	0.0000	0.4158	(1.3921)	0.0000	1	(0.9763)	01/06/2025
300677.ZK	12/04/2024	SDB3260861215	(300.00)	3.6318	(1,089.53)	(1,089.53)	0.0000	4.5800	(1,533.2775)	0.0000	0.1386	(0.4640)	0.0000	1	(0.3254)	01/06/2025
300677.ZK	12/04/2024	SDB3260861215	(3,400.00)	3.6318	(12,348.00)	(12,348.00)	0.0000	4.5800	(1,533.2775)	0.0000	1.5709	(5.2591)	0.0000	1	(3.6882)	01/06/2025
300677.ZK	12/04/2024	SDB3260861215	(3,600.00)	3.6318	(13,074.36)	(13,074.36)	0.0000	4.5800	(1,533.2775)	0.0000	1.6633	(5.5685)	0.0000	1	(3.9052)	01/06/2025
300677.ZK	12/04/2024	SDB3260861215	(200.00)	3.6318	(726.35)	(726.35)	0.0000	4.5800	(1,533.2775)	0.0000	0.0924	(0.3094)	0.0000	1	(0.2170)	01/06/2025
300677.ZK	12/04/2024	SDB3260861215	(500.00)	3.6318	(1,815.88)	(1,815.88)	0.0000	4.5800	(1,533.2775)	0.0000	0.2310	(0.7734)	0.0000	1	(0.5424)	01/06/2025
300677.ZK	12/04/2024	SDB3260861215	(500.00)	3.6318	(1,815.88)	(1,815.88)	0.0000	4.5800	(1,533.2775)	0.0000	0.2310	(0.7734)	0.0000	1	(0.5424)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
INTCO MEDICAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300677.ZK	12/04/2024	SDB3260861215	(2,400.00)	3.6318	(8,716.24)	(8,716.24)	0.0000	4.5800	(1,533.2775)	0.0000	1.1089	(3.7123)	0.0000	1	(2.6034)	01/06/2025
300677.ZK	12/04/2024	SDB3260861215	(400.00)	3.6318	(1,452.71)	(1,452.71)	0.0000	4.5800	(1,533.2775)	0.0000	0.1848	(0.6187)	0.0000	1	(0.4339)	01/06/2025
300677.ZK	12/04/2024	SDB3260861215	(2,300.00)	3.6318	(8,353.06)	(8,353.06)	0.0000	4.5800	(1,533.2775)	0.0000	1.0627	(3.5577)	0.0000	1	(2.4950)	01/06/2025
300677.ZK	12/04/2024	SDB3260861215	(4,400.00)	3.6318	(15,979.77)	(15,979.77)	0.0000	4.5800	(1,533.2775)	0.0000	2.0330	(6.8060)	0.0000	1	(4.7730)	01/06/2025
300677.ZK	12/04/2024	SDB3260861215	(300.00)	3.6318	(1,089.53)	(1,089.53)	0.0000	4.5800	(1,533.2775)	0.0000	0.1386	(0.4640)	0.0000	1	(0.3254)	01/06/2025
300677.ZK	12/04/2024	SDB3260861215	(5,100.00)	3.6318	(18,522.01)	(18,522.01)	0.0000	4.5800	(1,533.2775)	0.0000	2.3564	(7.8887)	0.0000	1	(5.5323)	01/06/2025
300677.ZK	12/04/2024	SDB3260861215	(2,200.00)	3.6318	(7,989.89)	(7,989.89)	0.0000	4.5800	(1,533.2775)	0.0000	1.0165	(3.4030)	0.0000	1	(2.3865)	01/06/2025
300677.ZK	12/04/2024	SDB3260861215	(200.00)	3.6318	(726.35)	(726.35)	0.0000	4.5800	(1,533.2775)	0.0000	0.0924	(0.3094)	0.0000	1	(0.2170)	01/06/2025
300677.ZK	12/04/2024	SDB3260861215	(2,600.00)	3.6318	(9,442.59)	(9,442.59)	0.0000	4.5800	(1,533.2775)	0.0000	1.2013	(4.0217)	0.0000	1	(2.8204)	01/06/2025
300677.ZK	12/04/2024	SDB3260861215	(100.00)	3.6318	(363.18)	(363.18)	0.0000	4.5800	(1,533.2775)	0.0000	0.0462	(0.1547)	0.0000	1	(0.1085)	01/06/2025
TOTAL INTCO MEDICAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND											638.6324	(2,160.2915)	0.0000		(1,521.6592)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
IRAY TECHNOLOGY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND																
688301.SH	01/03/2025	SDB3264120675	(400.00)	13.0693	(5,140.03)	(5,227.72)	0.0000	4.3300	(1,598.1654)	0.0000	1.8547	(6.9623)	0.0000	3	(5.1076)	01/06/2025
688301.SH	01/03/2025	SDB3264120675	(1,700.00)	13.0693	(22,038.09)	(22,217.80)	0.0000	4.3300	(1,598.1654)	0.0000	7.9521	(29.5898)	0.0000	3	(21.6377)	01/06/2025
688301.SH	01/03/2025	SDB3264120675	(5,061.00)	13.0693	(68,881.43)	(66,143.69)	0.0000	4.3300	(1,598.1654)	0.0000	24.8547	(88.0905)	0.0000	3	(63.2358)	01/06/2025
688301.SH	01/03/2025	SDB3264120675	(1,039.00)	13.0693	(14,213.19)	(13,579.00)	0.0000	4.3300	(1,598.1654)	0.0000	5.1286	(18.0846)	0.0000	3	(12.9560)	01/06/2025
688301.SH	01/03/2025	SDB3264120675	(1,000.00)	13.0693	(13,752.53)	(13,069.29)	0.0000	4.3300	(1,598.1654)	0.0000	4.9624	(17.4057)	0.0000	3	(12.4434)	01/06/2025
688301.SH	01/03/2025	SDB3264120675	(1,100.00)	13.0693	(15,414.91)	(14,376.22)	0.0000	4.3300	(1,598.1654)	0.0000	5.5622	(19.1463)	0.0000	3	(13.5841)	01/06/2025
688301.SH	01/03/2025	SDB3264120675	(1,000.00)	13.0693	(14,031.43)	(13,069.29)	0.0000	4.3300	(1,598.1654)	0.0000	5.0630	(17.4057)	0.0000	3	(12.3427)	01/06/2025
688301.SH	01/03/2025	SDB3264120675	(426.00)	13.0693	(6,009.29)	(5,567.52)	0.0000	4.3300	(1,598.1654)	0.0000	2.1684	(7.4148)	0.0000	3	(5.2465)	01/06/2025
688301.SH	01/03/2025	SDB3264120675	(1,319.00)	13.0693	(18,596.77)	(17,238.40)	0.0000	4.3300	(1,598.1654)	0.0000	6.7103	(22.9582)	0.0000	3	(16.2478)	01/06/2025
688301.SH	01/03/2025	SDB3264120675	(444.00)	13.0693	(6,303.24)	(5,802.77)	0.0000	4.3300	(1,598.1654)	0.0000	2.2744	(7.7281)	0.0000	3	(5.4537)	01/06/2025
688301.SH	01/03/2025	SDB3264120675	(405.00)	13.0693	(5,824.92)	(5,293.06)	0.0000	4.3300	(1,598.1654)	0.0000	2.1018	(7.0493)	0.0000	3	(4.9475)	01/06/2025
688301.SH	01/03/2025	SDB3264120675	(1,436.00)	13.0693	(21,093.83)	(18,767.50)	0.0000	4.3300	(1,598.1654)	0.0000	7.6114	(24.9946)	0.0000	3	(17.3833)	01/06/2025
688301.SH	01/03/2025	SDB3264120675	(1,323.00)	13.0693	(19,453.74)	(17,290.67)	0.0000	4.3300	(1,598.1654)	0.0000	7.0196	(23.0278)	0.0000	3	(16.0082)	01/06/2025
688301.SH	01/02/2025	SDB3264120675	(5,061.00)	13.0144	(68,881.43)	(65,865.86)	0.0000	4.3300	(1,583.4707)	0.0000	8.2849	(28.9713)	0.0000	1	(20.6864)	01/06/2025
688301.SH	01/02/2025	SDB3264120675	(1,039.00)	13.0144	(14,213.19)	(13,521.96)	0.0000	4.3300	(1,583.4707)	0.0000	1.7095	(5.9477)	0.0000	1	(4.2381)	01/06/2025
688301.SH	01/02/2025	SDB3264120675	(1,000.00)	13.0144	(13,752.53)	(13,014.40)	0.0000	4.3300	(1,583.4707)	0.0000	1.6541	(5.7244)	0.0000	1	(4.0703)	01/06/2025
688301.SH	01/02/2025	SDB3264120675	(1,100.00)	13.0144	(15,414.91)	(14,315.84)	0.0000	4.3300	(1,583.4707)	0.0000	1.8541	(6.2969)	0.0000	1	(4.4428)	01/06/2025
688301.SH	01/02/2025	SDB3264120675	(1,000.00)	13.0144	(14,031.43)	(13,014.40)	0.0000	4.3300	(1,583.4707)	0.0000	1.6877	(5.7244)	0.0000	1	(4.0368)	01/06/2025
688301.SH	01/02/2025	SDB3264120675	(426.00)	13.0144	(6,009.29)	(5,544.13)	0.0000	4.3300	(1,583.4707)	0.0000	0.7228	(2.4386)	0.0000	1	(1.7158)	01/06/2025
688301.SH	01/02/2025	SDB3264120675	(1,319.00)	13.0144	(18,596.77)	(17,165.99)	0.0000	4.3300	(1,583.4707)	0.0000	2.2368	(7.5505)	0.0000	1	(5.3137)	01/06/2025
688301.SH	01/02/2025	SDB3264120675	(444.00)	13.0144	(6,303.24)	(5,778.39)	0.0000	4.3300	(1,583.4707)	0.0000	0.7581	(2.5416)	0.0000	1	(1.7835)	01/06/2025
688301.SH	01/02/2025	SDB3264120675	(405.00)	13.0144	(5,824.92)	(5,270.83)	0.0000	4.3300	(1,583.4707)	0.0000	0.7006	(2.3184)	0.0000	1	(1.6178)	01/06/2025
688301.SH	01/02/2025	SDB3264120675	(1,436.00)	13.0144	(21,093.83)	(18,688.67)	0.0000	4.3300	(1,583.4707)	0.0000	2.5371	(8.2203)	0.0000	1	(5.6831)	01/06/2025
688301.SH	01/02/2025	SDB3264120675	(1,323.00)	13.0144	(19,453.74)	(17,218.05)	0.0000	4.3300	(1,583.4707)	0.0000	2.3399	(7.5734)	0.0000	1	(5.2336)	01/06/2025
688301.SH	12/31/2024	SDB3264120675	(5,061.00)	13.4597	(68,881.43)	(68,119.32)	0.0000	4.3300	(1,583.4707)	0.0000	16.5698	(59.9250)	0.0000	2	(43.3552)	01/06/2025
688301.SH	12/31/2024	SDB3264120675	(1,039.00)	13.4597	(14,213.19)	(13,984.58)	0.0000	4.3300	(1,583.4707)	0.0000	3.4191	(12.3023)	0.0000	2	(8.8833)	01/06/2025
688301.SH	12/31/2024	SDB3264120675	(1,000.00)	13.4597	(13,752.53)	(13,459.66)	0.0000	4.3300	(1,583.4707)	0.0000	3.3082	(11.8405)	0.0000	2	(8.5323)	01/06/2025
688301.SH	12/31/2024	SDB3264120675	(1,100.00)	13.4597	(15,414.91)	(14,805.62)	0.0000	4.3300	(1,583.4707)	0.0000	3.7081	(13.0246)	0.0000	2	(9.3165)	01/06/2025
688301.SH	12/31/2024	SDB3264120675	(1,000.00)	13.4597	(14,031.43)	(13,459.66)	0.0000	4.3300	(1,583.4707)	0.0000	3.3753	(11.8405)	0.0000	2	(8.4652)	01/06/2025
688301.SH	12/31/2024	SDB3264120675	(426.00)	13.4597	(6,009.29)	(5,733.81)	0.0000	4.3300	(1,583.4707)	0.0000	1.4456	(5.0441)	0.0000	2	(3.5985)	01/06/2025
688301.SH	12/31/2024	SDB3264120675	(1,319.00)	13.4597	(18,596.77)	(17,753.29)	0.0000	4.3300	(1,583.4707)	0.0000	4.4736	(15.6177)	0.0000	2	(11.1441)	01/06/2025
688301.SH	12/31/2024	SDB3264120675	(444.00)	13.4597	(6,303.24)	(5,976.09)	0.0000	4.3300	(1,583.4707)	0.0000	1.5163	(5.2572)	0.0000	2	(3.7409)	01/06/2025
688301.SH	12/31/2024	SDB3264120675	(405.00)	13.4597	(5,824.92)	(5,451.16)	0.0000	4.3300	(1,583.4707)	0.0000	1.4012	(4.7954)	0.0000	2	(3.3942)	01/06/2025
688301.SH	12/31/2024	SDB3264120675	(1,436.00)	13.4597	(21,093.83)	(19,328.07)	0.0000	4.3300	(1,583.4707)	0.0000	5.0742	(17.0030)	0.0000	2	(11.9288)	01/06/2025
688301.SH	12/31/2024	SDB3264120675	(1,323.00)	13.4597	(19,453.74)	(17,807.12)	0.0000	4.3300	(1,583.4707)	0.0000	4.6797	(15.6650)	0.0000	2	(10.9853)	01/06/2025
688301.SH	12/30/2024	SDB3264120675	(5,061.00)	13.4148	(68,881.43)	(67,892.43)	0.0000	4.3300	(1,583.4707)	0.0000	8.2849	(29.8627)	0.0000	1	(21.5778)	01/06/2025
688301.SH	12/30/2024	SDB3264120675	(1,039.00)	13.4148	(14,213.19)	(13,938.00)	0.0000	4.3300	(1,583.4707)	0.0000	1.7095	(6.1307)	0.0000	1	(4.4211)	01/06/2025
688301.SH	12/30/2024	SDB3264120675	(1,000.00)	13.4148	(13,752.53)	(13,414.83)	0.0000	4.3300	(1,583.4707)	0.0000	1.6541	(5.9006)	0.0000	1	(4.2464)	01/06/2025
688301.SH	12/30/2024	SDB3264120675	(1,100.00)	13.4148	(15,414.91)	(14,756.31)	0.0000	4.3300	(1,583.4707)	0.0000	1.8541	(6.4906)	0.0000	1	(4.6365)	01/06/2025
688301.SH	12/30/2024	SDB3264120675	(1,000.00)	13.4148	(14,031.43)	(13,414.83)	0.0000	4.3300	(1,583.4707)	0.0000	1.6877	(5.9006)	0.0000	1	(4.2129)	01/06/2025
688301.SH	12/30/2024	SDB3264120675	(426.00)	13.4148	(6,009.29)	(5,714.72)	0.0000	4.3300	(1,583.4707)	0.0000	0.7228	(2.5136)	0.0000	1	(1.7909)	01/06/2025
688301.SH	12/30/2024	SDB3264120675	(1,319.00)	13.4148	(18,596.77)	(17,694.16)	0.0000	4.3300	(1,583.4707)	0.0000	2.2368	(7.7828)	0.0000	1	(5.5460)	01/06/2025
688301.SH	12/30/2024	SDB3264120675	(444.00)	13.4148	(6,303.24)	(5,956.18)	0.0000	4.3300	(1,583.4707)	0.0000	0.7581	(2.6198)	0.0000	1	(1.8617)	01/06/2025
688301.SH	12/30/2024	SDB3264120675	(405.00)	13.4148	(5,824.92)	(5,433.00)	0.0000	4.3300	(1,583.4707)	0.0000	0.7006	(2.3897)	0.0000	1	(1.6891)	01/06/2025
688301.SH	12/30/2024	SDB3264120675	(1,436.00)	13.4148	(21,093.83)	(19,263.69)	0.0000	4.3300	(1,583.4707)	0.0000	2.5371	(8.4732)	0.0000	1	(5.9361)	01/06/2025
688301.SH	12/30/2024	SDB3264120675	(1,323.00)	13.4148	(19,453.74)	(17,747.81)	0.0000	4.3300	(1,583.4707)	0.0000	2.3399	(7.8064)	0.0000	1	(5.4666)	01/06/2025
688301.SH	12/27/2024	SDB3264120675	(1,000.00)	13.7233	(13,752.53)	(13,723.32)	0.0000	4.3300	(1,715.8701)	0.0000	4.9624	(19.6229)	0.0000	3	(14.6605)	01/06/2025
688301.SH	12/27/2024	SDB3264120675	(1,100.00)	13.7233	(15,414.91)	(15,095.65)	0.0000	4.3300	(1,715.8701)	0.0000	5.5622	(21.5851)	0.0000	3	(16.0229)	01/06/2025
688301.SH	12/27/2024	SDB3264120675	(1,000.00)	13.7233	(14,031.43)	(13,723.32)	0.0000	4.3300	(1,715.8701)	0.0000	5.0630	(19.6229)	0.0000	3	(14.5598)	01/06/2025
688301.SH	12/27/2024	SDB3264120675	(426.00)	13.7233	(6,009.29)	(5,846.13)	0.0000	4.3300	(1,715.8701)	0.0000	2.1684	(8.3593)	0.0000	3	(6.1910)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
IRAY TECHNOLOGY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
688301.SH	12/27/2024	SDB3264120675	(1,319.00)	13.7233	(18,596.77)	(18,101.06)	0.0000	4.3300	(1,715.8701)	0.0000	6.7103	(25.8825)	0.0000	3	(19.1722)	01/06/2025
688301.SH	12/27/2024	SDB3264120675	(444.00)	13.7233	(6,303.24)	(6,093.15)	0.0000	4.3300	(1,715.8701)	0.0000	2.2744	(8.7125)	0.0000	3	(6.4381)	01/06/2025
688301.SH	12/27/2024	SDB3264120675	(405.00)	13.7233	(5,824.92)	(5,557.94)	0.0000	4.3300	(1,715.8701)	0.0000	2.1018	(7.9473)	0.0000	3	(5.8454)	01/06/2025
688301.SH	12/27/2024	SDB3264120675	(1,436.00)	13.7233	(21,093.83)	(19,706.68)	0.0000	4.3300	(1,715.8701)	0.0000	7.6114	(28.1784)	0.0000	3	(20.5671)	01/06/2025
688301.SH	12/27/2024	SDB3264120675	(1,323.00)	13.7233	(19,453.74)	(18,155.95)	0.0000	4.3300	(1,715.8701)	0.0000	7.0196	(25.9610)	0.0000	3	(18.9415)	01/06/2025
688301.SH	12/26/2024	SDB3264120675	(1,100.00)	13.6273	(15,414.91)	(14,990.02)	0.0000	4.3300	(1,751.5430)	0.0000	1.8541	(7.2932)	0.0000	1	(5.4392)	01/06/2025
688301.SH	12/26/2024	SDB3264120675	(1,000.00)	13.6273	(14,031.43)	(13,627.29)	0.0000	4.3300	(1,751.5430)	0.0000	1.6877	(6.6302)	0.0000	1	(4.9425)	01/06/2025
688301.SH	12/26/2024	SDB3264120675	(426.00)	13.6273	(6,009.29)	(5,805.23)	0.0000	4.3300	(1,751.5430)	0.0000	0.7228	(2.8245)	0.0000	1	(2.1017)	01/06/2025
688301.SH	12/26/2024	SDB3264120675	(1,319.00)	13.6273	(18,596.77)	(17,974.40)	0.0000	4.3300	(1,751.5430)	0.0000	2.2368	(8.7453)	0.0000	1	(6.5085)	01/06/2025
688301.SH	12/26/2024	SDB3264120675	(444.00)	13.6273	(6,303.24)	(6,050.52)	0.0000	4.3300	(1,751.5430)	0.0000	0.7581	(2.9438)	0.0000	1	(2.1857)	01/06/2025
688301.SH	12/26/2024	SDB3264120675	(405.00)	13.6273	(5,824.92)	(5,519.05)	0.0000	4.3300	(1,751.5430)	0.0000	0.7006	(2.6852)	0.0000	1	(1.9846)	01/06/2025
688301.SH	12/26/2024	SDB3264120675	(1,436.00)	13.6273	(21,093.83)	(19,568.79)	0.0000	4.3300	(1,751.5430)	0.0000	2.5371	(9.5210)	0.0000	1	(6.9839)	01/06/2025
688301.SH	12/26/2024	SDB3264120675	(1,323.00)	13.6273	(19,453.74)	(18,028.90)	0.0000	4.3300	(1,751.5430)	0.0000	2.3399	(8.7718)	0.0000	1	(6.4319)	01/06/2025
688301.SH	12/24/2024	SDB3264120675	(1,100.00)	13.6273	(15,414.91)	(14,990.02)	0.0000	4.3300	(1,751.5430)	0.0000	3.7081	(14.5865)	0.0000	2	(10.8783)	01/06/2025
688301.SH	12/24/2024	SDB3264120675	(1,000.00)	13.6273	(14,031.43)	(13,627.29)	0.0000	4.3300	(1,751.5430)	0.0000	3.3753	(13.2604)	0.0000	2	(9.8851)	01/06/2025
688301.SH	12/24/2024	SDB3264120675	(426.00)	13.6273	(6,009.29)	(5,805.23)	0.0000	4.3300	(1,751.5430)	0.0000	1.4456	(5.6489)	0.0000	2	(4.2034)	01/06/2025
688301.SH	12/24/2024	SDB3264120675	(1,319.00)	13.6273	(18,596.77)	(17,974.40)	0.0000	4.3300	(1,751.5430)	0.0000	4.4736	(17.4905)	0.0000	2	(13.0170)	01/06/2025
688301.SH	12/24/2024	SDB3264120675	(444.00)	13.6273	(6,303.24)	(6,050.52)	0.0000	4.3300	(1,751.5430)	0.0000	1.5163	(5.8876)	0.0000	2	(4.3714)	01/06/2025
688301.SH	12/24/2024	SDB3264120675	(405.00)	13.6273	(5,824.92)	(5,519.05)	0.0000	4.3300	(1,751.5430)	0.0000	1.4012	(5.3705)	0.0000	2	(3.9693)	01/06/2025
688301.SH	12/24/2024	SDB3264120675	(1,436.00)	13.6273	(21,093.83)	(19,568.79)	0.0000	4.3300	(1,751.5430)	0.0000	5.0742	(19.0420)	0.0000	2	(13.9677)	01/06/2025
688301.SH	12/24/2024	SDB3264120675	(1,323.00)	13.6273	(19,453.74)	(18,028.90)	0.0000	4.3300	(1,751.5430)	0.0000	4.6797	(17.5436)	0.0000	2	(12.8639)	01/06/2025
688301.SH	12/23/2024	SDB3264120675	(1,100.00)	14.0486	(15,414.91)	(15,453.47)	0.0000	4.3300	(1,751.5430)	0.0000	1.8541	(7.5187)	0.0000	1	(5.6647)	01/06/2025
688301.SH	12/23/2024	SDB3264120675	(1,000.00)	14.0486	(14,031.43)	(14,048.61)	0.0000	4.3300	(1,751.5430)	0.0000	1.6877	(6.8352)	0.0000	1	(5.1475)	01/06/2025
688301.SH	12/23/2024	SDB3264120675	(426.00)	14.0486	(6,009.29)	(5,984.71)	0.0000	4.3300	(1,751.5430)	0.0000	0.7228	(2.9118)	0.0000	1	(2.1890)	01/06/2025
688301.SH	12/23/2024	SDB3264120675	(1,319.00)	14.0486	(18,596.77)	(18,530.12)	0.0000	4.3300	(1,751.5430)	0.0000	2.2368	(9.0156)	0.0000	1	(6.7789)	01/06/2025
688301.SH	12/23/2024	SDB3264120675	(444.00)	14.0486	(6,303.24)	(6,237.58)	0.0000	4.3300	(1,751.5430)	0.0000	0.7581	(3.0348)	0.0000	1	(2.2767)	01/06/2025
688301.SH	12/23/2024	SDB3264120675	(405.00)	14.0486	(5,824.92)	(5,689.69)	0.0000	4.3300	(1,751.5430)	0.0000	0.7006	(2.7683)	0.0000	1	(2.0677)	01/06/2025
688301.SH	12/23/2024	SDB3264120675	(1,436.00)	14.0486	(21,093.83)	(20,173.81)	0.0000	4.3300	(1,751.5430)	0.0000	2.5371	(9.8154)	0.0000	1	(7.2782)	01/06/2025
688301.SH	12/23/2024	SDB3264120675	(1,323.00)	14.0486	(19,453.74)	(18,586.31)	0.0000	4.3300	(1,751.5430)	0.0000	2.3399	(9.0430)	0.0000	1	(6.7031)	01/06/2025
688301.SH	12/20/2024	SDB3264120675	(426.00)	14.0568	(6,009.29)	(5,988.19)	0.0000	4.3300	(1,810.9938)	0.0000	2.1684	(9.0371)	0.0000	3	(6.8688)	01/06/2025
688301.SH	12/20/2024	SDB3264120675	(1,319.00)	14.0568	(18,596.77)	(18,540.90)	0.0000	4.3300	(1,810.9938)	0.0000	6.7103	(27.9812)	0.0000	3	(21.2709)	01/06/2025
688301.SH	12/20/2024	SDB3264120675	(444.00)	14.0568	(6,303.24)	(6,241.21)	0.0000	4.3300	(1,810.9938)	0.0000	2.2744	(9.4190)	0.0000	3	(7.1446)	01/06/2025
688301.SH	12/20/2024	SDB3264120675	(405.00)	14.0568	(5,824.92)	(5,693.00)	0.0000	4.3300	(1,810.9938)	0.0000	2.1018	(8.5917)	0.0000	3	(6.4898)	01/06/2025
688301.SH	12/20/2024	SDB3264120675	(1,436.00)	14.0568	(21,093.83)	(20,185.55)	0.0000	4.3300	(1,810.9938)	0.0000	7.6114	(30.4633)	0.0000	3	(22.8519)	01/06/2025
688301.SH	12/20/2024	SDB3264120675	(1,323.00)	14.0568	(19,453.74)	(18,597.13)	0.0000	4.3300	(1,810.9938)	0.0000	7.0196	(28.0661)	0.0000	3	(21.0465)	01/06/2025
688301.SH	12/19/2024	SDB3264120675	(444.00)	14.2548	(6,303.24)	(6,239.15)	0.0000	4.5800	(1,922.4282)	0.0000	0.8019	(3.3798)	0.0000	1	(2.5779)	01/06/2025
688301.SH	12/19/2024	SDB3264120675	(405.00)	14.2548	(5,824.92)	(5,773.21)	0.0000	4.5800	(1,922.4282)	0.0000	0.7411	(3.0829)	0.0000	1	(2.3419)	01/06/2025
688301.SH	12/19/2024	SDB3264120675	(1,436.00)	14.2548	(21,093.83)	(20,469.95)	0.0000	4.5800	(1,922.4282)	0.0000	2.6836	(10.9311)	0.0000	1	(8.2475)	01/06/2025
688301.SH	12/19/2024	SDB3264120675	(1,323.00)	14.2548	(19,453.74)	(18,859.15)	0.0000	4.5800	(1,922.4282)	0.0000	2.4749	(10.0709)	0.0000	1	(7.5960)	01/06/2025
688301.SH	12/19/2024	SDB3264120675	(841.00)	14.2548	(12,366.29)	(11,988.32)	0.0000	4.5800	(1,922.4282)	0.0000	1.5733	(6.4019)	0.0000	1	(4.8286)	01/06/2025
688301.SH	12/19/2024	SDB3264120675	(800.00)	14.2548	(12,135.88)	(11,403.87)	0.0000	4.5800	(1,922.4282)	0.0000	1.5440	(6.0898)	0.0000	1	(4.5458)	01/06/2025
688301.SH	12/19/2024	SDB3264120675	(1,925.00)	14.2548	(28,918.75)	(27,440.57)	0.0000	4.5800	(1,922.4282)	0.0000	3.6791	(14.6535)	0.0000	1	(10.9744)	01/06/2025
688301.SH	12/18/2024	SDB3264120675	(1,436.00)	14.5651	(21,093.83)	(20,915.50)	0.0000	4.5800	(1,991.7582)	0.0000	2.6836	(11.5718)	0.0000	1	(8.8882)	01/06/2025
688301.SH	12/18/2024	SDB3264120675	(1,323.00)	14.5651	(19,453.74)	(19,269.64)	0.0000	4.5800	(1,991.7582)	0.0000	2.4749	(10.6612)	0.0000	1	(8.1863)	01/06/2025
688301.SH	12/18/2024	SDB3264120675	(841.00)	14.5651	(12,366.29)	(12,249.26)	0.0000	4.5800	(1,991.7582)	0.0000	1.5733	(6.7771)	0.0000	1	(5.2038)	01/06/2025
688301.SH	12/18/2024	SDB3264120675	(800.00)	14.5651	(12,135.88)	(11,652.09)	0.0000	4.5800	(1,991.7582)	0.0000	1.5440	(6.4467)	0.0000	1	(4.9028)	01/06/2025
688301.SH	12/18/2024	SDB3264120675	(2,076.00)	14.5651	(31,187.18)	(30,237.17)	0.0000	4.5800	(1,991.7582)	0.0000	3.9677	(16.7292)	0.0000	1	(12.7615)	01/06/2025
688301.SH	12/18/2024	SDB3264120675	(2,624.00)	14.5651	(39,608.81)	(38,218.85)	0.0000	4.5800	(1,991.7582)	0.0000	5.0391	(21.1452)	0.0000	1	(16.1061)	01/06/2025
688301.SH	12/17/2024	SDB3264120675	(800.00)	15.1318	(12,135.88)	(12,105.45)	0.0000	4.5800	(2,199.0909)	0.0000	1.5440	(7.3947)	0.0000	1	(5.8508)	01/06/2025
688301.SH	12/17/2024	SDB3264120675	(2,076.00)	15.1318	(31,187.18)	(31,413.64)	0.0000	4.5800	(2,199.0909)	0.0000	3.9677	(19.1893)	0.0000	1	(15.2216)	01/06/2025

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
IRAY TECHNOLOGY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
688301.SH	12/17/2024	SDB3264120675	(2,624.00)	15.1318	(39,608.81)	(39,705.87)	0.0000	4.5800	(2,199.0909)	0.0000	5.0391	(24.2547)	0.0000	1	(19.2156)	01/06/2025
688301.SH	12/16/2024	SDB3264120675	(2,076.00)	15.0227	(31,187.18)	(31,187.18)	0.0000	4.5800	(2,250.0000)	0.0000	3.9677	(19.4920)	0.0000	1	(15.5243)	01/06/2025
688301.SH	12/16/2024	SDB3264120675	(2,624.00)	15.0948	(39,608.81)	(39,608.81)	0.0000	4.5800	(2,250.0000)	0.0000	5.0391	(24.7555)	0.0000	1	(19.7164)	01/06/2025
688301.SH	12/06/2024	SDB3263530545	(900.00)	15.4120	(13,853.91)	(13,870.81)	0.0000	4.5800	(2,250.0000)	0.0000	5.2876	(26.0078)	0.0000	3	(20.7202)	01/06/2025
688301.SH	12/06/2024	SDB3263530545	(1,399.00)	15.4120	(22,028.20)	(21,561.41)	0.0000	4.5800	(2,250.0000)	0.0000	8.4074	(40.4276)	0.0000	3	(32.0202)	01/06/2025
688301.SH	12/05/2024	SDB3263530545	(3,499.00)	15.7457	(55,094.12)	(55,094.12)	0.0000	4.5800	(2,250.0000)	0.0000	7.0092	(34.4338)	0.0000	1	(27.4246)	01/06/2025
688301.SH	12/05/2024	SDB3263530545	(2,500.00)	15.7711	(39,427.68)	(39,427.68)	0.0000	4.5800	(2,250.0000)	0.0000	5.0161	(24.6423)	0.0000	1	(19.6262)	01/06/2025
TOTAL IRAY TECHNOLOGY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND											379.9715	(1,458.5085)	0.0000		(1,078.5370)	

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
ISOFTSTONE INFORMATION TECHNOLOGY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND																
301236.ZK	12/23/2024	SDB3264120676	(6,400.00)	8.0489	(57,302.83)	(51,513.22)	0.0000	4.3300	(1,800.0000)	0.0000	6.8923	(25.7566)	0.0000	1	(18.8644)	01/06/2025
301236.ZK	12/20/2024	SDB3264120676	(10,600.00)	8.0021	(94,907.81)	(84,822.10)	0.0000	4.3300	(1,800.0000)	0.0000	34.2459	(127.2332)	0.0000	3	(92.9872)	01/06/2025
301236.ZK	12/20/2024	SDB3264120676	(5,300.00)	8.0021	(47,224.16)	(42,411.05)	0.0000	4.3300	(1,800.0000)	0.0000	17.0401	(63.6166)	0.0000	3	(46.5765)	01/06/2025
301236.ZK	12/19/2024	SDB3264120676	(10,600.00)	8.3473	(94,907.81)	(88,481.83)	0.0000	4.5800	(1,800.0000)	0.0000	12.0744	(44.2409)	0.0000	1	(32.1665)	01/06/2025
301236.ZK	12/19/2024	SDB3264120676	(5,300.00)	8.3473	(47,224.16)	(44,240.91)	0.0000	4.5800	(1,800.0000)	0.0000	6.0080	(22.1205)	0.0000	1	(16.1125)	01/06/2025
301236.ZK	12/18/2024	SDB3264120676	(10,600.00)	8.5338	(94,907.81)	(90,458.45)	0.0000	4.5800	(1,800.0000)	0.0000	12.0744	(45.2292)	0.0000	1	(33.1548)	01/06/2025
301236.ZK	12/18/2024	SDB3264120676	(5,300.00)	8.5338	(47,224.16)	(45,229.22)	0.0000	4.5800	(1,800.0000)	0.0000	6.0080	(22.6146)	0.0000	1	(16.6066)	01/06/2025
301236.ZK	12/17/2024	SDB3264120676	(10,600.00)	8.9387	(94,907.81)	(94,750.32)	0.0000	4.5800	(1,800.0000)	0.0000	12.0744	(47.3752)	0.0000	1	(35.3008)	01/06/2025
301236.ZK	12/17/2024	SDB3264120676	(5,300.00)	8.9387	(47,224.16)	(47,375.16)	0.0000	4.5800	(1,800.0000)	0.0000	6.0080	(23.6876)	0.0000	1	(17.6796)	01/06/2025
301236.ZK	12/16/2024	SDB3264120676	(10,600.00)	8.9536	(94,907.81)	(94,907.81)	0.0000	4.5800	(1,800.0000)	0.0000	12.0744	(47.4539)	0.0000	1	(35.3795)	01/06/2025
301236.ZK	12/16/2024	SDB3264120676	(5,300.00)	8.9102	(47,224.16)	(47,224.16)	0.0000	4.5800	(1,800.0000)	0.0000	6.0080	(23.6121)	0.0000	1	(17.6041)	01/06/2025
301236.ZK	12/11/2024	SDB3263242808	(2,100.00)	8.2538	(18,544.39)	(17,333.03)	0.0000	4.5800	(1,775.0000)	0.0000	2.3593	(8.5461)	0.0000	1	(6.1869)	01/06/2025
301236.ZK	12/11/2024	SDB3263242808	(6,100.00)	8.2538	(53,867.04)	(50,348.33)	0.0000	4.5800	(1,775.0000)	0.0000	6.8531	(24.8245)	0.0000	1	(17.9714)	01/06/2025
301236.ZK	12/10/2024	SDB3263242808	(2,100.00)	8.3375	(18,544.39)	(17,508.66)	0.0000	4.5800	(1,775.0000)	0.0000	2.3593	(8.6327)	0.0000	1	(6.2735)	01/06/2025
301236.ZK	12/10/2024	SDB3263242808	(7,000.00)	8.3375	(61,814.64)	(58,362.20)	0.0000	4.5800	(1,775.0000)	0.0000	7.8642	(28.7758)	0.0000	1	(20.9116)	01/06/2025
301236.ZK	12/09/2024	SDB3263242808	(2,100.00)	8.2896	(18,544.39)	(17,408.24)	0.0000	4.5800	(1,775.0000)	0.0000	2.3593	(8.5832)	0.0000	1	(6.2240)	01/06/2025
301236.ZK	12/09/2024	SDB3263242808	(7,000.00)	8.2896	(61,814.64)	(58,027.45)	0.0000	4.5800	(1,775.0000)	0.0000	7.8642	(28.6108)	0.0000	1	(20.7466)	01/06/2025
301236.ZK	12/06/2024	SDB3263242808	(2,100.00)	8.3581	(18,544.39)	(17,552.02)	0.0000	4.5800	(1,775.0000)	0.0000	7.0778	(25.9624)	0.0000	3	(18.8846)	01/06/2025
301236.ZK	12/06/2024	SDB3263242808	(7,000.00)	8.3581	(61,814.64)	(58,506.75)	0.0000	4.5800	(1,775.0000)	0.0000	23.5926	(86.5412)	0.0000	3	(62.9486)	01/06/2025
301236.ZK	12/05/2024	SDB3263242808	(2,100.00)	8.6516	(18,544.39)	(18,168.27)	0.0000	4.5800	(1,775.0000)	0.0000	2.3593	(8.9580)	0.0000	1	(6.5987)	01/06/2025
301236.ZK	12/05/2024	SDB3263242808	(8,500.00)	8.6516	(75,060.64)	(73,538.23)	0.0000	4.5800	(1,775.0000)	0.0000	9.5494	(36.2584)	0.0000	1	(26.7091)	01/06/2025
301236.ZK	12/04/2024	SDB3263242808	(2,100.00)	8.8307	(18,544.39)	(18,544.39)	0.0000	4.5800	(1,775.0000)	0.0000	2.3593	(9.1434)	0.0000	1	(6.7842)	01/06/2025
301236.ZK	12/04/2024	SDB3263242808	(8,500.00)	8.8307	(75,060.64)	(75,060.64)	0.0000	4.5800	(1,775.0000)	0.0000	9.5494	(37.0091)	0.0000	1	(27.4597)	01/06/2025
TOTAL ISOFTSTONE INFORMATION TECHNOLOGY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND											214.6545	(804.7860)	0.0000		(590.1315)	

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066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
JIANGSU AIDEA PHARMACEUTICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND																
688488.SH	12/26/2024	SDB3260122782	(300.00)	1.1963	(395.64)	(358.90)	0.0000	4.3300	(1,594.4551)	0.0000	0.0476	(0.1590)	0.0000	1	(0.1114)	01/06/2025
688488.SH	12/26/2024	SDB3260122782	(2,276.00)	1.1963	(2,964.56)	(2,722.86)	0.0000	4.3300	(1,594.4551)	0.0000	0.3566	(1.2060)	0.0000	1	(0.8494)	01/06/2025
688488.SH	12/26/2024	SDB3260122782	(524.00)	1.1963	(678.75)	(626.88)	0.0000	4.3300	(1,594.4551)	0.0000	0.0816	(0.2776)	0.0000	1	(0.1960)	01/06/2025
688488.SH	12/26/2024	SDB3260122782	(300.00)	1.1963	(384.71)	(358.90)	0.0000	4.3300	(1,594.4551)	0.0000	0.0463	(0.1590)	0.0000	1	(0.1127)	01/06/2025
688488.SH	12/26/2024	SDB3260122782	(800.00)	1.1963	(1,006.77)	(957.07)	0.0000	4.3300	(1,594.4551)	0.0000	0.1211	(0.4239)	0.0000	1	(0.3028)	01/06/2025
688488.SH	12/26/2024	SDB3260122782	(200.00)	1.1963	(250.68)	(239.27)	0.0000	4.3300	(1,594.4551)	0.0000	0.0302	(0.1060)	0.0000	1	(0.0758)	01/06/2025
688488.SH	12/26/2024	SDB3260122782	(1,100.00)	1.1963	(1,400.10)	(1,315.97)	0.0000	4.3300	(1,594.4551)	0.0000	0.1684	(0.5828)	0.0000	1	(0.4144)	01/06/2025
688488.SH	12/26/2024	SDB3260122782	(203.00)	1.1963	(264.51)	(242.86)	0.0000	4.3300	(1,594.4551)	0.0000	0.0318	(0.1076)	0.0000	1	(0.0757)	01/06/2025
688488.SH	12/26/2024	SDB3260122782	(697.00)	1.1963	(918.23)	(833.85)	0.0000	4.3300	(1,594.4551)	0.0000	0.1104	(0.3693)	0.0000	1	(0.2589)	01/06/2025
688488.SH	12/26/2024	SDB3260122782	(729.00)	1.1963	(945.99)	(872.13)	0.0000	4.3300	(1,594.4551)	0.0000	0.1138	(0.3863)	0.0000	1	(0.2725)	01/06/2025
688488.SH	12/26/2024	SDB3260122782	(1,271.00)	1.1963	(1,649.31)	(1,520.54)	0.0000	4.3300	(1,594.4551)	0.0000	0.1984	(0.6735)	0.0000	1	(0.4751)	01/06/2025
688488.SH	12/26/2024	SDB3260122782	(1,000.00)	1.1963	(1,297.65)	(1,196.34)	0.0000	4.3300	(1,594.4551)	0.0000	0.1561	(0.5299)	0.0000	1	(0.3738)	01/06/2025
688488.SH	12/26/2024	SDB3260122782	(6,200.00)	1.1963	(8,045.44)	(7,417.28)	0.0000	4.3300	(1,594.4551)	0.0000	0.9677	(3.2851)	0.0000	1	(2.3175)	01/06/2025
688488.SH	12/26/2024	SDB3260122782	(2,939.00)	1.1963	(3,813.80)	(3,516.03)	0.0000	4.3300	(1,594.4551)	0.0000	0.4587	(1.5573)	0.0000	1	(1.0986)	01/06/2025
688488.SH	12/26/2024	SDB3260122782	(2,761.00)	1.1963	(3,582.81)	(3,303.08)	0.0000	4.3300	(1,594.4551)	0.0000	0.4309	(1.4629)	0.0000	1	(1.0320)	01/06/2025
688488.SH	12/26/2024	SDB3260122782	(5,760.00)	1.1963	(7,474.47)	(6,890.90)	0.0000	4.3300	(1,594.4551)	0.0000	0.8990	(3.0520)	0.0000	1	(2.1530)	01/06/2025
688488.SH	12/26/2024	SDB3260122782	(1,440.00)	1.1963	(1,868.62)	(1,722.72)	0.0000	4.3300	(1,594.4551)	0.0000	0.2248	(0.7630)	0.0000	1	(0.5382)	01/06/2025
688488.SH	12/26/2024	SDB3260122782	(5,553.00)	1.1963	(7,205.86)	(6,643.25)	0.0000	4.3300	(1,594.4551)	0.0000	0.8667	(2.9423)	0.0000	1	(2.0756)	01/06/2025
688488.SH	12/26/2024	SDB3260122782	(2,747.00)	1.1963	(3,564.65)	(3,286.33)	0.0000	4.3300	(1,594.4551)	0.0000	0.4287	(1.4555)	0.0000	1	(1.0268)	01/06/2025
688488.SH	12/24/2024	SDB3260122782	(300.00)	1.1963	(395.64)	(358.90)	0.0000	4.3300	(1,594.4551)	0.0000	0.0952	(0.3179)	0.0000	2	(0.2227)	01/06/2025
688488.SH	12/24/2024	SDB3260122782	(2,276.00)	1.1963	(2,964.56)	(2,722.86)	0.0000	4.3300	(1,594.4551)	0.0000	0.7131	(2.4119)	0.0000	2	(1.6988)	01/06/2025
688488.SH	12/24/2024	SDB3260122782	(524.00)	1.1963	(678.75)	(626.88)	0.0000	4.3300	(1,594.4551)	0.0000	0.1633	(0.5553)	0.0000	2	(0.3920)	01/06/2025
688488.SH	12/24/2024	SDB3260122782	(300.00)	1.1963	(384.71)	(358.90)	0.0000	4.3300	(1,594.4551)	0.0000	0.0925	(0.3179)	0.0000	2	(0.2254)	01/06/2025
688488.SH	12/24/2024	SDB3260122782	(800.00)	1.1963	(1,006.77)	(957.07)	0.0000	4.3300	(1,594.4551)	0.0000	0.2422	(0.8478)	0.0000	2	(0.6056)	01/06/2025
688488.SH	12/24/2024	SDB3260122782	(200.00)	1.1963	(250.68)	(239.27)	0.0000	4.3300	(1,594.4551)	0.0000	0.0603	(0.2119)	0.0000	2	(0.1516)	01/06/2025
688488.SH	12/24/2024	SDB3260122782	(1,100.00)	1.1963	(1,400.10)	(1,315.97)	0.0000	4.3300	(1,594.4551)	0.0000	0.3368	(1.1657)	0.0000	2	(0.8289)	01/06/2025
688488.SH	12/24/2024	SDB3260122782	(203.00)	1.1963	(264.51)	(242.86)	0.0000	4.3300	(1,594.4551)	0.0000	0.0636	(0.2151)	0.0000	2	(0.1515)	01/06/2025
688488.SH	12/24/2024	SDB3260122782	(697.00)	1.1963	(918.23)	(833.85)	0.0000	4.3300	(1,594.4551)	0.0000	0.2209	(0.7386)	0.0000	2	(0.5177)	01/06/2025
688488.SH	12/24/2024	SDB3260122782	(729.00)	1.1963	(945.99)	(872.13)	0.0000	4.3300	(1,594.4551)	0.0000	0.2276	(0.7725)	0.0000	2	(0.5450)	01/06/2025
688488.SH	12/24/2024	SDB3260122782	(1,271.00)	1.1963	(1,649.31)	(1,520.54)	0.0000	4.3300	(1,594.4551)	0.0000	0.3968	(1.3469)	0.0000	2	(0.9502)	01/06/2025
688488.SH	12/24/2024	SDB3260122782	(1,000.00)	1.1963	(1,297.65)	(1,196.34)	0.0000	4.3300	(1,594.4551)	0.0000	0.3122	(1.0597)	0.0000	2	(0.7476)	01/06/2025
688488.SH	12/24/2024	SDB3260122782	(6,200.00)	1.1963	(8,045.44)	(7,417.28)	0.0000	4.3300	(1,594.4551)	0.0000	1.9354	(6.5703)	0.0000	2	(4.6349)	01/06/2025
688488.SH	12/24/2024	SDB3260122782	(2,939.00)	1.1963	(3,813.80)	(3,516.03)	0.0000	4.3300	(1,594.4551)	0.0000	0.9174	(3.1145)	0.0000	2	(2.1971)	01/06/2025
688488.SH	12/24/2024	SDB3260122782	(2,761.00)	1.1963	(3,582.81)	(3,303.08)	0.0000	4.3300	(1,594.4551)	0.0000	0.8619	(2.9259)	0.0000	2	(2.0640)	01/06/2025
688488.SH	12/24/2024	SDB3260122782	(5,760.00)	1.1963	(7,474.47)	(6,890.90)	0.0000	4.3300	(1,594.4551)	0.0000	1.7980	(6.1040)	0.0000	2	(4.3060)	01/06/2025
688488.SH	12/24/2024	SDB3260122782	(1,440.00)	1.1963	(1,868.62)	(1,722.72)	0.0000	4.3300	(1,594.4551)	0.0000	0.4495	(1.5260)	0.0000	2	(1.0765)	01/06/2025
688488.SH	12/24/2024	SDB3260122782	(5,553.00)	1.1963	(7,205.86)	(6,643.25)	0.0000	4.3300	(1,594.4551)	0.0000	1.7334	(5.8846)	0.0000	2	(4.1512)	01/06/2025
688488.SH	12/24/2024	SDB3260122782	(2,747.00)	1.1963	(3,564.65)	(3,286.33)	0.0000	4.3300	(1,594.4551)	0.0000	0.8575	(2.9111)	0.0000	2	(2.0536)	01/06/2025
688488.SH	12/23/2024	SDB3260122782	(300.00)	1.1892	(395.64)	(356.77)	0.0000	4.3300	(1,594.4551)	0.0000	0.0476	(0.1580)	0.0000	1	(0.1104)	01/06/2025
688488.SH	12/23/2024	SDB3260122782	(2,276.00)	1.1892	(2,964.56)	(2,706.70)	0.0000	4.3300	(1,594.4551)	0.0000	0.3566	(1.1988)	0.0000	1	(0.8422)	01/06/2025
688488.SH	12/23/2024	SDB3260122782	(524.00)	1.1892	(678.75)	(623.16)	0.0000	4.3300	(1,594.4551)	0.0000	0.0816	(0.2760)	0.0000	1	(0.1944)	01/06/2025
688488.SH	12/23/2024	SDB3260122782	(300.00)	1.1892	(384.71)	(356.77)	0.0000	4.3300	(1,594.4551)	0.0000	0.0463	(0.1580)	0.0000	1	(0.1117)	01/06/2025
688488.SH	12/23/2024	SDB3260122782	(800.00)	1.1892	(1,006.77)	(951.39)	0.0000	4.3300	(1,594.4551)	0.0000	0.1211	(0.4214)	0.0000	1	(0.3003)	01/06/2025
688488.SH	12/23/2024	SDB3260122782	(200.00)	1.1892	(250.68)	(237.85)	0.0000	4.3300	(1,594.4551)	0.0000	0.0302	(0.1053)	0.0000	1	(0.0752)	01/06/2025
688488.SH	12/23/2024	SDB3260122782	(1,100.00)	1.1892	(1,400.10)	(1,308.16)	0.0000	4.3300	(1,594.4551)	0.0000	0.1684	(0.5794)	0.0000	1	(0.4110)	01/06/2025
688488.SH	12/23/2024	SDB3260122782	(203.00)	1.1892	(264.51)	(241.41)	0.0000	4.3300	(1,594.4551)	0.0000	0.0318	(0.1069)	0.0000	1	(0.0751)	01/06/2025
688488.SH	12/23/2024	SDB3260122782	(697.00)	1.1892	(918.23)	(828.90)	0.0000	4.3300	(1,594.4551)	0.0000	0.1104	(0.3671)	0.0000	1	(0.2567)	01/06/2025
688488.SH	12/23/2024	SDB3260122782	(729.00)	1.1892	(945.99)	(866.95)	0.0000	4.3300	(1,594.4551)	0.0000	0.1138	(0.3840)	0.0000	1	(0.2702)	01/06/2025
688488.SH	12/23/2024	SDB3260122782	(1,271.00)	1.1892	(1,649.31)	(1,511.52)	0.0000	4.3300	(1,594.4551)	0.0000	0.1984	(0.6695)	0.0000	1	(0.4711)	01/06/2025
688488.SH	12/23/2024	SDB3260122782	(1,000.00)	1.1892	(1,297.65)	(1,189.23)	0.0000	4.3300	(1,594.4551)	0.0000	0.1561	(0.5267)	0.0000	1	(0.3706)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
JIANGSU AIDEA PHARMACEUTICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
688488.SH	12/23/2024	SDB3260122782	(6,200.00)	1.1892	(8,045.44)	(7,373.26)	0.0000	4.3300	(1,594.4551)	0.0000	0.9677	(3.2656)	0.0000	1	(2.2980)	01/06/2025
688488.SH	12/23/2024	SDB3260122782	(2,939.00)	1.1892	(3,813.80)	(3,495.16)	0.0000	4.3300	(1,594.4551)	0.0000	0.4587	(1.5480)	0.0000	1	(1.0893)	01/06/2025
688488.SH	12/23/2024	SDB3260122782	(2,761.00)	1.1892	(3,582.81)	(3,283.48)	0.0000	4.3300	(1,594.4551)	0.0000	0.4309	(1.4543)	0.0000	1	(1.0233)	01/06/2025
688488.SH	12/23/2024	SDB3260122782	(5,760.00)	1.1892	(7,474.47)	(6,849.99)	0.0000	4.3300	(1,594.4551)	0.0000	0.8990	(3.0339)	0.0000	1	(2.1349)	01/06/2025
688488.SH	12/23/2024	SDB3260122782	(1,440.00)	1.1892	(1,868.62)	(1,712.50)	0.0000	4.3300	(1,594.4551)	0.0000	0.2248	(0.7585)	0.0000	1	(0.5337)	01/06/2025
688488.SH	12/23/2024	SDB3260122782	(5,553.00)	1.1892	(7,205.86)	(6,603.82)	0.0000	4.3300	(1,594.4551)	0.0000	0.8667	(2.9249)	0.0000	1	(2.0582)	01/06/2025
688488.SH	12/23/2024	SDB3260122782	(2,747.00)	1.1892	(3,564.65)	(3,266.83)	0.0000	4.3300	(1,594.4551)	0.0000	0.4287	(1.4469)	0.0000	1	(1.0181)	01/06/2025
688488.SH	12/20/2024	SDB3260122782	(300.00)	1.2178	(395.64)	(365.34)	0.0000	4.3300	(1,594.4551)	0.0000	0.1428	(0.4854)	0.0000	3	(0.3427)	01/06/2025
688488.SH	12/20/2024	SDB3260122782	(2,276.00)	1.2178	(2,964.56)	(2,771.71)	0.0000	4.3300	(1,594.4551)	0.0000	1.0697	(3.6828)	0.0000	3	(2.6131)	01/06/2025
688488.SH	12/20/2024	SDB3260122782	(524.00)	1.2178	(678.75)	(638.13)	0.0000	4.3300	(1,594.4551)	0.0000	0.2449	(0.8479)	0.0000	3	(0.6030)	01/06/2025
688488.SH	12/20/2024	SDB3260122782	(300.00)	1.2178	(384.71)	(365.34)	0.0000	4.3300	(1,594.4551)	0.0000	0.1388	(0.4854)	0.0000	3	(0.3466)	01/06/2025
688488.SH	12/20/2024	SDB3260122782	(800.00)	1.2178	(1,006.77)	(974.24)	0.0000	4.3300	(1,594.4551)	0.0000	0.3633	(1.2945)	0.0000	3	(0.9312)	01/06/2025
688488.SH	12/20/2024	SDB3260122782	(200.00)	1.2178	(250.68)	(243.56)	0.0000	4.3300	(1,594.4551)	0.0000	0.0905	(0.3236)	0.0000	3	(0.2332)	01/06/2025
688488.SH	12/20/2024	SDB3260122782	(1,100.00)	1.2178	(1,400.10)	(1,339.58)	0.0000	4.3300	(1,594.4551)	0.0000	0.5052	(1.7799)	0.0000	3	(1.2747)	01/06/2025
688488.SH	12/20/2024	SDB3260122782	(203.00)	1.2178	(264.51)	(247.21)	0.0000	4.3300	(1,594.4551)	0.0000	0.0954	(0.3285)	0.0000	3	(0.2330)	01/06/2025
688488.SH	12/20/2024	SDB3260122782	(697.00)	1.2178	(918.23)	(848.81)	0.0000	4.3300	(1,594.4551)	0.0000	0.3313	(1.1278)	0.0000	3	(0.7965)	01/06/2025
688488.SH	12/20/2024	SDB3260122782	(729.00)	1.2178	(945.99)	(887.77)	0.0000	4.3300	(1,594.4551)	0.0000	0.3413	(1.1796)	0.0000	3	(0.8383)	01/06/2025
688488.SH	12/20/2024	SDB3260122782	(1,271.00)	1.2178	(1,649.31)	(1,547.82)	0.0000	4.3300	(1,594.4551)	0.0000	0.5951	(2.0566)	0.0000	3	(1.4615)	01/06/2025
688488.SH	12/20/2024	SDB3260122782	(1,000.00)	1.2178	(1,297.65)	(1,217.80)	0.0000	4.3300	(1,594.4551)	0.0000	0.4682	(1.6181)	0.0000	3	(1.1499)	01/06/2025
688488.SH	12/20/2024	SDB3260122782	(6,200.00)	1.2178	(8,045.44)	(7,550.35)	0.0000	4.3300	(1,594.4551)	0.0000	2.9031	(10.0322)	0.0000	3	(7.1292)	01/06/2025
688488.SH	12/20/2024	SDB3260122782	(2,939.00)	1.2178	(3,813.80)	(3,579.11)	0.0000	4.3300	(1,594.4551)	0.0000	1.3761	(4.7556)	0.0000	3	(3.3795)	01/06/2025
688488.SH	12/20/2024	SDB3260122782	(2,761.00)	1.2178	(3,582.81)	(3,362.34)	0.0000	4.3300	(1,594.4551)	0.0000	1.2928	(4.4676)	0.0000	3	(3.1748)	01/06/2025
688488.SH	12/20/2024	SDB3260122782	(5,760.00)	1.2178	(7,474.47)	(7,014.52)	0.0000	4.3300	(1,594.4551)	0.0000	2.6970	(9.3203)	0.0000	3	(6.6232)	01/06/2025
688488.SH	12/20/2024	SDB3260122782	(1,440.00)	1.2178	(1,868.62)	(1,753.63)	0.0000	4.3300	(1,594.4551)	0.0000	0.6743	(2.3301)	0.0000	3	(1.6558)	01/06/2025
688488.SH	12/20/2024	SDB3260122782	(5,553.00)	1.2178	(7,205.86)	(6,762.43)	0.0000	4.3300	(1,594.4551)	0.0000	2.6001	(8.9853)	0.0000	3	(6.3852)	01/06/2025
688488.SH	12/20/2024	SDB3260122782	(2,747.00)	1.2178	(3,564.65)	(3,345.29)	0.0000	4.3300	(1,594.4551)	0.0000	1.2862	(4.4449)	0.0000	3	(3.1587)	01/06/2025
688488.SH	12/19/2024	SDB3260122782	(300.00)	1.2721	(395.64)	(381.62)	0.0000	4.5800	(1,594.4551)	0.0000	0.0503	(0.1690)	0.0000	1	(0.1187)	01/06/2025
688488.SH	12/19/2024	SDB3260122782	(2,276.00)	1.2721	(2,964.56)	(2,895.22)	0.0000	4.5800	(1,594.4551)	0.0000	0.3772	(1.2823)	0.0000	1	(0.9051)	01/06/2025
688488.SH	12/19/2024	SDB3260122782	(524.00)	1.2721	(678.75)	(666.56)	0.0000	4.5800	(1,594.4551)	0.0000	0.0864	(0.2952)	0.0000	1	(0.2089)	01/06/2025
688488.SH	12/19/2024	SDB3260122782	(300.00)	1.2721	(384.71)	(381.62)	0.0000	4.5800	(1,594.4551)	0.0000	0.0489	(0.1690)	0.0000	1	(0.1201)	01/06/2025
688488.SH	12/19/2024	SDB3260122782	(800.00)	1.2721	(1,006.77)	(1,017.65)	0.0000	4.5800	(1,594.4551)	0.0000	0.1281	(0.4507)	0.0000	1	(0.3226)	01/06/2025
688488.SH	12/19/2024	SDB3260122782	(200.00)	1.2721	(250.68)	(254.41)	0.0000	4.5800	(1,594.4551)	0.0000	0.0319	(0.1127)	0.0000	1	(0.0808)	01/06/2025
688488.SH	12/19/2024	SDB3260122782	(1,100.00)	1.2721	(1,400.10)	(1,399.27)	0.0000	4.5800	(1,594.4551)	0.0000	0.1781	(0.6197)	0.0000	1	(0.4416)	01/06/2025
688488.SH	12/19/2024	SDB3260122782	(203.00)	1.2721	(264.51)	(258.23)	0.0000	4.5800	(1,594.4551)	0.0000	0.0337	(0.1144)	0.0000	1	(0.0807)	01/06/2025
688488.SH	12/19/2024	SDB3260122782	(697.00)	1.2721	(918.23)	(886.63)	0.0000	4.5800	(1,594.4551)	0.0000	0.1168	(0.3927)	0.0000	1	(0.2759)	01/06/2025
688488.SH	12/19/2024	SDB3260122782	(729.00)	1.2721	(945.99)	(927.34)	0.0000	4.5800	(1,594.4551)	0.0000	0.1204	(0.4107)	0.0000	1	(0.2904)	01/06/2025
688488.SH	12/19/2024	SDB3260122782	(1,271.00)	1.2721	(1,649.31)	(1,616.80)	0.0000	4.5800	(1,594.4551)	0.0000	0.2098	(0.7161)	0.0000	1	(0.5063)	01/06/2025
688488.SH	12/19/2024	SDB3260122782	(1,000.00)	1.2721	(1,297.65)	(1,272.07)	0.0000	4.5800	(1,594.4551)	0.0000	0.1651	(0.5634)	0.0000	1	(0.3983)	01/06/2025
688488.SH	12/19/2024	SDB3260122782	(6,200.00)	1.2721	(8,045.44)	(7,886.82)	0.0000	4.5800	(1,594.4551)	0.0000	1.0236	(3.4931)	0.0000	1	(2.4695)	01/06/2025
688488.SH	12/19/2024	SDB3260122782	(2,939.00)	1.2721	(3,813.80)	(3,738.60)	0.0000	4.5800	(1,594.4551)	0.0000	0.4852	(1.6558)	0.0000	1	(1.1706)	01/06/2025
688488.SH	12/19/2024	SDB3260122782	(2,761.00)	1.2721	(3,582.81)	(3,512.18)	0.0000	4.5800	(1,594.4551)	0.0000	0.4558	(1.5556)	0.0000	1	(1.0997)	01/06/2025
688488.SH	12/19/2024	SDB3260122782	(5,760.00)	1.2721	(7,474.47)	(7,327.11)	0.0000	4.5800	(1,594.4551)	0.0000	0.9509	(3.2452)	0.0000	1	(2.2943)	01/06/2025
688488.SH	12/19/2024	SDB3260122782	(1,440.00)	1.2721	(1,868.62)	(1,831.78)	0.0000	4.5800	(1,594.4551)	0.0000	0.2377	(0.8113)	0.0000	1	(0.5736)	01/06/2025
688488.SH	12/19/2024	SDB3260122782	(5,553.00)	1.2721	(7,205.86)	(7,063.79)	0.0000	4.5800	(1,594.4551)	0.0000	0.9167	(3.1286)	0.0000	1	(2.2118)	01/06/2025
688488.SH	12/19/2024	SDB3260122782	(2,747.00)	1.2721	(3,564.65)	(3,494.37)	0.0000	4.5800	(1,594.4551)	0.0000	0.4535	(1.5477)	0.0000	1	(1.0942)	01/06/2025
688488.SH	12/18/2024	SDB3260122782	(300.00)	1.3199	(395.64)	(395.96)	0.0000	4.5800	(1,594.4551)	0.0000	0.0503	(0.1754)	0.0000	1	(0.1250)	01/06/2025
688488.SH	12/18/2024	SDB3260122782	(2,276.00)	1.3199	(2,964.56)	(3,004.00)	0.0000	4.5800	(1,594.4551)	0.0000	0.3772	(1.3305)	0.0000	1	(0.9533)	01/06/2025
688488.SH	12/18/2024	SDB3260122782	(524.00)	1.3199	(678.75)	(691.61)	0.0000	4.5800	(1,594.4551)	0.0000	0.0864	(0.3063)	0.0000	1	(0.2200)	01/06/2025
688488.SH	12/18/2024	SDB3260122782	(300.00)	1.3199	(384.71)	(395.96)	0.0000	4.5800	(1,594.4551)	0.0000	0.0489	(0.1754)	0.0000	1	(0.1264)	01/06/2025
688488.SH	12/18/2024	SDB3260122782	(800.00)	1.3199	(1,006.77)	(1,055.89)	0.0000	4.5800	(1,594.4551)	0.0000	0.1281	(0.4677)	0.0000	1	(0.3396)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
JIANGSU AIDEA PHARMACEUTICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
688488.SH	12/18/2024	SDB3260122782	(200.00)	1.3199	(250.68)	(263.97)	0.0000	4.5800	(1,594.4551)	0.0000	0.0319	(0.1169)	0.0000	1	(0.0850)	01/06/2025
688488.SH	12/18/2024	SDB3260122782	(1,100.00)	1.3199	(1,400.10)	(1,451.85)	0.0000	4.5800	(1,594.4551)	0.0000	0.1781	(0.6430)	0.0000	1	(0.4649)	01/06/2025
688488.SH	12/18/2024	SDB3260122782	(203.00)	1.3199	(264.51)	(267.93)	0.0000	4.5800	(1,594.4551)	0.0000	0.0337	(0.1187)	0.0000	1	(0.0850)	01/06/2025
688488.SH	12/18/2024	SDB3260122782	(697.00)	1.3199	(918.23)	(919.94)	0.0000	4.5800	(1,594.4551)	0.0000	0.1168	(0.4074)	0.0000	1	(0.2906)	01/06/2025
688488.SH	12/18/2024	SDB3260122782	(729.00)	1.3199	(945.99)	(962.18)	0.0000	4.5800	(1,594.4551)	0.0000	0.1204	(0.4262)	0.0000	1	(0.3058)	01/06/2025
688488.SH	12/18/2024	SDB3260122782	(1,271.00)	1.3199	(1,649.31)	(1,677.54)	0.0000	4.5800	(1,594.4551)	0.0000	0.2098	(0.7430)	0.0000	1	(0.5332)	01/06/2025
688488.SH	12/18/2024	SDB3260122782	(1,000.00)	1.3199	(1,297.65)	(1,319.86)	0.0000	4.5800	(1,594.4551)	0.0000	0.1651	(0.5846)	0.0000	1	(0.4195)	01/06/2025
688488.SH	12/18/2024	SDB3260122782	(6,200.00)	1.3199	(8,045.44)	(8,183.13)	0.0000	4.5800	(1,594.4551)	0.0000	1.0236	(3.6243)	0.0000	1	(2.6008)	01/06/2025
688488.SH	12/18/2024	SDB3260122782	(2,939.00)	1.3199	(3,813.80)	(3,879.07)	0.0000	4.5800	(1,594.4551)	0.0000	0.4852	(1.7181)	0.0000	1	(1.2329)	01/06/2025
688488.SH	12/18/2024	SDB3260122782	(2,761.00)	1.3199	(3,582.81)	(3,644.13)	0.0000	4.5800	(1,594.4551)	0.0000	0.4558	(1.6140)	0.0000	1	(1.1582)	01/06/2025
688488.SH	12/18/2024	SDB3260122782	(5,760.00)	1.3199	(7,474.47)	(7,602.39)	0.0000	4.5800	(1,594.4551)	0.0000	0.9509	(3.3671)	0.0000	1	(2.4162)	01/06/2025
688488.SH	12/18/2024	SDB3260122782	(1,440.00)	1.3199	(1,868.62)	(1,900.60)	0.0000	4.5800	(1,594.4551)	0.0000	0.2377	(0.8418)	0.0000	1	(0.6041)	01/06/2025
688488.SH	12/18/2024	SDB3260122782	(5,553.00)	1.3199	(7,205.86)	(7,329.18)	0.0000	4.5800	(1,594.4551)	0.0000	0.9167	(3.2461)	0.0000	1	(2.3294)	01/06/2025
688488.SH	12/18/2024	SDB3260122782	(2,747.00)	1.3199	(3,564.65)	(3,625.66)	0.0000	4.5800	(1,594.4551)	0.0000	0.4535	(1.6058)	0.0000	1	(1.1523)	01/06/2025
688488.SH	12/17/2024	SDB3260122782	(2,276.00)	1.3198	(2,964.56)	(3,003.91)	0.0000	4.5800	(1,593.7931)	0.0000	0.3772	(1.3299)	0.0000	1	(0.9527)	01/06/2025
688488.SH	12/17/2024	SDB3260122782	(524.00)	1.3198	(678.75)	(691.59)	0.0000	4.5800	(1,593.7931)	0.0000	0.0864	(0.3062)	0.0000	1	(0.2198)	01/06/2025
688488.SH	12/17/2024	SDB3260122782	(300.00)	1.3198	(384.71)	(395.95)	0.0000	4.5800	(1,593.7931)	0.0000	0.0489	(0.1753)	0.0000	1	(0.1263)	01/06/2025
688488.SH	12/17/2024	SDB3260122782	(800.00)	1.3198	(1,006.77)	(1,055.86)	0.0000	4.5800	(1,593.7931)	0.0000	0.1281	(0.4674)	0.0000	1	(0.3394)	01/06/2025
688488.SH	12/17/2024	SDB3260122782	(200.00)	1.3198	(250.68)	(263.96)	0.0000	4.5800	(1,593.7931)	0.0000	0.0319	(0.1169)	0.0000	1	(0.0850)	01/06/2025
688488.SH	12/17/2024	SDB3260122782	(1,100.00)	1.3198	(1,400.10)	(1,451.80)	0.0000	4.5800	(1,593.7931)	0.0000	0.1781	(0.6427)	0.0000	1	(0.4646)	01/06/2025
688488.SH	12/17/2024	SDB3260122782	(203.00)	1.3198	(264.51)	(267.92)	0.0000	4.5800	(1,593.7931)	0.0000	0.0337	(0.1186)	0.0000	1	(0.0850)	01/06/2025
688488.SH	12/17/2024	SDB3260122782	(697.00)	1.3198	(918.23)	(919.91)	0.0000	4.5800	(1,593.7931)	0.0000	0.1168	(0.4073)	0.0000	1	(0.2904)	01/06/2025
688488.SH	12/17/2024	SDB3260122782	(729.00)	1.3198	(945.99)	(962.15)	0.0000	4.5800	(1,593.7931)	0.0000	0.1204	(0.4260)	0.0000	1	(0.3056)	01/06/2025
688488.SH	12/17/2024	SDB3260122782	(1,271.00)	1.3198	(1,649.31)	(1,677.49)	0.0000	4.5800	(1,593.7931)	0.0000	0.2098	(0.7427)	0.0000	1	(0.5328)	01/06/2025
688488.SH	12/17/2024	SDB3260122782	(1,000.00)	1.3198	(1,297.65)	(1,319.82)	0.0000	4.5800	(1,593.7931)	0.0000	0.1651	(0.5843)	0.0000	1	(0.4192)	01/06/2025
688488.SH	12/17/2024	SDB3260122782	(6,200.00)	1.3198	(8,045.44)	(8,182.88)	0.0000	4.5800	(1,593.7931)	0.0000	1.0236	(3.6227)	0.0000	1	(2.5992)	01/06/2025
688488.SH	12/17/2024	SDB3260122782	(2,939.00)	1.3198	(3,813.80)	(3,878.95)	0.0000	4.5800	(1,593.7931)	0.0000	0.4852	(1.7173)	0.0000	1	(1.2321)	01/06/2025
688488.SH	12/17/2024	SDB3260122782	(2,761.00)	1.3198	(3,582.81)	(3,644.02)	0.0000	4.5800	(1,593.7931)	0.0000	0.4558	(1.6133)	0.0000	1	(1.1575)	01/06/2025
688488.SH	12/17/2024	SDB3260122782	(5,760.00)	1.3198	(7,474.47)	(7,602.16)	0.0000	4.5800	(1,593.7931)	0.0000	0.9509	(3.3656)	0.0000	1	(2.4147)	01/06/2025
688488.SH	12/17/2024	SDB3260122782	(1,440.00)	1.3198	(1,868.62)	(1,900.54)	0.0000	4.5800	(1,593.7931)	0.0000	0.2377	(0.8414)	0.0000	1	(0.6037)	01/06/2025
688488.SH	12/17/2024	SDB3260122782	(5,553.00)	1.3198	(7,205.86)	(7,328.95)	0.0000	4.5800	(1,593.7931)	0.0000	0.9167	(3.2447)	0.0000	1	(2.3279)	01/06/2025
688488.SH	12/17/2024	SDB3260122782	(2,747.00)	1.3198	(3,564.65)	(3,625.54)	0.0000	4.5800	(1,593.7931)	0.0000	0.4535	(1.6051)	0.0000	1	(1.1516)	01/06/2025
688488.SH	12/16/2024	SDB3260122782	(2,276.00)	1.3119	(2,964.56)	(2,985.88)	0.0000	4.5800	(1,656.5785)	0.0000	0.3772	(1.3740)	0.0000	1	(0.9968)	01/06/2025
688488.SH	12/16/2024	SDB3260122782	(524.00)	1.3119	(678.75)	(687.44)	0.0000	4.5800	(1,656.5785)	0.0000	0.0864	(0.3163)	0.0000	1	(0.2300)	01/06/2025
688488.SH	12/16/2024	SDB3260122782	(300.00)	1.3119	(384.71)	(393.57)	0.0000	4.5800	(1,656.5785)	0.0000	0.0489	(0.1811)	0.0000	1	(0.1322)	01/06/2025
688488.SH	12/16/2024	SDB3260122782	(800.00)	1.3119	(1,006.77)	(1,049.52)	0.0000	4.5800	(1,656.5785)	0.0000	0.1281	(0.4829)	0.0000	1	(0.3549)	01/06/2025
688488.SH	12/16/2024	SDB3260122782	(200.00)	1.3119	(250.68)	(262.38)	0.0000	4.5800	(1,656.5785)	0.0000	0.0319	(0.1207)	0.0000	1	(0.0888)	01/06/2025
688488.SH	12/16/2024	SDB3260122782	(1,100.00)	1.3119	(1,400.10)	(1,443.09)	0.0000	4.5800	(1,656.5785)	0.0000	0.1781	(0.6641)	0.0000	1	(0.4859)	01/06/2025
688488.SH	12/16/2024	SDB3260122782	(203.00)	1.3119	(264.51)	(266.32)	0.0000	4.5800	(1,656.5785)	0.0000	0.0337	(0.1225)	0.0000	1	(0.0889)	01/06/2025
688488.SH	12/16/2024	SDB3260122782	(697.00)	1.3119	(918.23)	(914.39)	0.0000	4.5800	(1,656.5785)	0.0000	0.1168	(0.4208)	0.0000	1	(0.3039)	01/06/2025
688488.SH	12/16/2024	SDB3260122782	(729.00)	1.3119	(945.99)	(956.38)	0.0000	4.5800	(1,656.5785)	0.0000	0.1204	(0.4401)	0.0000	1	(0.3197)	01/06/2025
688488.SH	12/16/2024	SDB3260122782	(1,271.00)	1.3119	(1,649.31)	(1,667.42)	0.0000	4.5800	(1,656.5785)	0.0000	0.2098	(0.7673)	0.0000	1	(0.5575)	01/06/2025
688488.SH	12/16/2024	SDB3260122782	(1,000.00)	1.3119	(1,297.65)	(1,311.90)	0.0000	4.5800	(1,656.5785)	0.0000	0.1651	(0.6037)	0.0000	1	(0.4386)	01/06/2025
688488.SH	12/16/2024	SDB3260122782	(6,200.00)	1.3119	(8,045.44)	(8,133.78)	0.0000	4.5800	(1,656.5785)	0.0000	1.0236	(3.7428)	0.0000	1	(2.7193)	01/06/2025
688488.SH	12/16/2024	SDB3260122782	(2,939.00)	1.3119	(3,813.80)	(3,855.67)	0.0000	4.5800	(1,656.5785)	0.0000	0.4852	(1.7742)	0.0000	1	(1.2890)	01/06/2025
688488.SH	12/16/2024	SDB3260122782	(2,761.00)	1.3119	(3,582.81)	(3,622.16)	0.0000	4.5800	(1,656.5785)	0.0000	0.4558	(1.6668)	0.0000	1	(1.2110)	01/06/2025
688488.SH	12/16/2024	SDB3260122782	(5,760.00)	1.3119	(7,474.47)	(7,556.54)	0.0000	4.5800	(1,656.5785)	0.0000	0.9509	(3.4772)	0.0000	1	(2.5263)	01/06/2025
688488.SH	12/16/2024	SDB3260122782	(1,440.00)	1.3119	(1,868.62)	(1,889.14)	0.0000	4.5800	(1,656.5785)	0.0000	0.2377	(0.8693)	0.0000	1	(0.6316)	01/06/2025
688488.SH	12/16/2024	SDB3260122782	(5,553.00)	1.3119	(7,205.86)	(7,284.98)	0.0000	4.5800	(1,656.5785)	0.0000	0.9167	(3.3523)	0.0000	1	(2.4355)	01/06/2025
688488.SH	12/16/2024	SDB3260122782	(3,647.00)	1.3119	(4,732.53)	(4,784.50)	0.0000	4.5800	(1,656.5785)	0.0000	0.6021	(2.2016)	0.0000	1	(1.5996)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
JIANGSU AIDEA PHARMACEUTICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
688488.SH	12/16/2024	SDB3260122782	(1,624.00)	1.3119	(2,107.39)	(2,130.53)	0.0000	4.5800	(1,656.5785)	0.0000	0.2681	(0.9804)	0.0000	1	(0.7123)	01/06/2025
688488.SH	12/16/2024	SDB3260122782	(2,444.00)	1.3119	(3,171.46)	(3,206.28)	0.0000	4.5800	(1,656.5785)	0.0000	0.4035	(1.4754)	0.0000	1	(1.0719)	01/06/2025
688488.SH	12/16/2024	SDB3260122782	(600.00)	1.3119	(778.59)	(787.14)	0.0000	4.5800	(1,656.5785)	0.0000	0.0991	(0.3622)	0.0000	1	(0.2632)	01/06/2025
688488.SH	12/16/2024	SDB3260122782	(487.00)	1.3119	(631.96)	(638.90)	0.0000	4.5800	(1,656.5785)	0.0000	0.0804	(0.2940)	0.0000	1	(0.2136)	01/06/2025
688488.SH	12/16/2024	SDB3260122782	(11,076.00)	1.3119	(14,372.78)	(14,530.60)	0.0000	4.5800	(1,656.5785)	0.0000	1.8285	(6.6864)	0.0000	1	(4.8579)	01/06/2025
688488.SH	12/16/2024	SDB3260122782	(1,824.00)	1.3119	(2,366.92)	(2,392.91)	0.0000	4.5800	(1,656.5785)	0.0000	0.3011	(1.1011)	0.0000	1	(0.8000)	01/06/2025
688488.SH	12/16/2024	SDB3260122782	(3,200.00)	1.3119	(4,152.48)	(4,198.08)	0.0000	4.5800	(1,656.5785)	0.0000	0.5283	(1.9318)	0.0000	1	(1.4035)	01/06/2025
688488.SH	12/16/2024	SDB3260122782	(1,100.00)	1.3119	(1,427.42)	(1,443.09)	0.0000	4.5800	(1,656.5785)	0.0000	0.1816	(0.6641)	0.0000	1	(0.4825)	01/06/2025
688488.SH	12/16/2024	SDB3260122782	(6,665.00)	1.3119	(8,648.84)	(8,743.81)	0.0000	4.5800	(1,656.5785)	0.0000	1.1003	(4.0236)	0.0000	1	(2.9232)	01/06/2025
688488.SH	12/13/2024	SDB3260122782	(300.00)	1.3046	(384.71)	(391.37)	0.0000	4.5800	(1,663.4698)	0.0000	0.1468	(0.5425)	0.0000	3	(0.3957)	01/06/2025
688488.SH	12/13/2024	SDB3260122782	(800.00)	1.3046	(1,006.77)	(1,043.66)	0.0000	4.5800	(1,663.4698)	0.0000	0.3842	(1.4467)	0.0000	3	(1.0625)	01/06/2025
688488.SH	12/13/2024	SDB3260122782	(200.00)	1.3046	(250.68)	(260.91)	0.0000	4.5800	(1,663.4698)	0.0000	0.0957	(0.3617)	0.0000	3	(0.2660)	01/06/2025
688488.SH	12/13/2024	SDB3260122782	(1,100.00)	1.3046	(1,400.10)	(1,435.03)	0.0000	4.5800	(1,663.4698)	0.0000	0.5344	(1.9893)	0.0000	3	(1.4549)	01/06/2025
688488.SH	12/13/2024	SDB3260122782	(203.00)	1.3046	(264.51)	(264.83)	0.0000	4.5800	(1,663.4698)	0.0000	0.1010	(0.3671)	0.0000	3	(0.2662)	01/06/2025
688488.SH	12/13/2024	SDB3260122782	(697.00)	1.3046	(918.23)	(909.29)	0.0000	4.5800	(1,663.4698)	0.0000	0.3505	(1.2605)	0.0000	3	(0.9100)	01/06/2025
688488.SH	12/13/2024	SDB3260122782	(729.00)	1.3046	(945.99)	(951.03)	0.0000	4.5800	(1,663.4698)	0.0000	0.3611	(1.3183)	0.0000	3	(0.9573)	01/06/2025
688488.SH	12/13/2024	SDB3260122782	(1,271.00)	1.3046	(1,649.31)	(1,658.11)	0.0000	4.5800	(1,663.4698)	0.0000	0.6295	(2.2985)	0.0000	3	(1.6690)	01/06/2025
688488.SH	12/13/2024	SDB3260122782	(1,000.00)	1.3046	(1,297.65)	(1,304.57)	0.0000	4.5800	(1,663.4698)	0.0000	0.4953	(1.8084)	0.0000	3	(1.3132)	01/06/2025
688488.SH	12/13/2024	SDB3260122782	(6,200.00)	1.3046	(8,045.44)	(8,088.35)	0.0000	4.5800	(1,663.4698)	0.0000	3.0707	(11.2123)	0.0000	3	(8.1416)	01/06/2025
688488.SH	12/13/2024	SDB3260122782	(2,939.00)	1.3046	(3,813.80)	(3,834.14)	0.0000	4.5800	(1,663.4698)	0.0000	1.4556	(5.3150)	0.0000	3	(3.8594)	01/06/2025
688488.SH	12/13/2024	SDB3260122782	(2,761.00)	1.3046	(3,582.81)	(3,601.93)	0.0000	4.5800	(1,663.4698)	0.0000	1.3674	(4.9931)	0.0000	3	(3.6256)	01/06/2025
688488.SH	12/13/2024	SDB3260122782	(5,760.00)	1.3046	(7,474.47)	(7,514.34)	0.0000	4.5800	(1,663.4698)	0.0000	2.8528	(10.4166)	0.0000	3	(7.5638)	01/06/2025
688488.SH	12/13/2024	SDB3260122782	(1,440.00)	1.3046	(1,868.62)	(1,878.59)	0.0000	4.5800	(1,663.4698)	0.0000	0.7132	(2.6041)	0.0000	3	(1.8910)	01/06/2025
688488.SH	12/13/2024	SDB3260122782	(5,553.00)	1.3046	(7,205.86)	(7,244.29)	0.0000	4.5800	(1,663.4698)	0.0000	2.7502	(10.0422)	0.0000	3	(7.2920)	01/06/2025
688488.SH	12/13/2024	SDB3260122782	(3,647.00)	1.3046	(4,732.53)	(4,757.78)	0.0000	4.5800	(1,663.4698)	0.0000	1.8063	(6.5953)	0.0000	3	(4.7891)	01/06/2025
688488.SH	12/13/2024	SDB3260122782	(1,624.00)	1.3046	(2,107.39)	(2,118.63)	0.0000	4.5800	(1,663.4698)	0.0000	0.8043	(2.9369)	0.0000	3	(2.1326)	01/06/2025
688488.SH	12/13/2024	SDB3260122782	(2,444.00)	1.3046	(3,171.46)	(3,188.38)	0.0000	4.5800	(1,663.4698)	0.0000	1.2104	(4.4198)	0.0000	3	(3.2094)	01/06/2025
688488.SH	12/13/2024	SDB3260122782	(600.00)	1.3046	(778.59)	(782.74)	0.0000	4.5800	(1,663.4698)	0.0000	0.2972	(1.0851)	0.0000	3	(0.7879)	01/06/2025
688488.SH	12/13/2024	SDB3260122782	(487.00)	1.3046	(631.96)	(635.33)	0.0000	4.5800	(1,663.4698)	0.0000	0.2412	(0.8807)	0.0000	3	(0.6395)	01/06/2025
688488.SH	12/13/2024	SDB3260122782	(11,076.00)	1.3046	(14,372.78)	(14,449.45)	0.0000	4.5800	(1,663.4698)	0.0000	5.4856	(20.0302)	0.0000	3	(14.5446)	01/06/2025
688488.SH	12/13/2024	SDB3260122782	(1,824.00)	1.3046	(2,366.92)	(2,379.54)	0.0000	4.5800	(1,663.4698)	0.0000	0.9034	(3.2986)	0.0000	3	(2.3952)	01/06/2025
688488.SH	12/13/2024	SDB3260122782	(3,200.00)	1.3046	(4,152.48)	(4,174.63)	0.0000	4.5800	(1,663.4698)	0.0000	1.5849	(5.7870)	0.0000	3	(4.2021)	01/06/2025
688488.SH	12/13/2024	SDB3260122782	(1,100.00)	1.3046	(1,427.42)	(1,435.03)	0.0000	4.5800	(1,663.4698)	0.0000	0.5448	(1.9893)	0.0000	3	(1.4445)	01/06/2025
688488.SH	12/13/2024	SDB3260122782	(6,665.00)	1.3046	(8,648.84)	(8,694.98)	0.0000	4.5800	(1,663.4698)	0.0000	3.3010	(12.0532)	0.0000	3	(8.7522)	01/06/2025
688488.SH	12/12/2024	SDB3260122782	(300.00)	1.2823	(384.71)	(384.68)	0.0000	4.5800	(1,663.4698)	0.0000	0.0489	(0.1778)	0.0000	1	(0.1288)	01/06/2025
688488.SH	12/12/2024	SDB3260122782	(800.00)	1.2823	(1,006.77)	(1,025.82)	0.0000	4.5800	(1,663.4698)	0.0000	0.1281	(0.4740)	0.0000	1	(0.3459)	01/06/2025
688488.SH	12/12/2024	SDB3260122782	(200.00)	1.2823	(250.68)	(256.46)	0.0000	4.5800	(1,663.4698)	0.0000	0.0319	(0.1185)	0.0000	1	(0.0866)	01/06/2025
688488.SH	12/12/2024	SDB3260122782	(1,100.00)	1.2823	(1,400.10)	(1,410.51)	0.0000	4.5800	(1,663.4698)	0.0000	0.1781	(0.6518)	0.0000	1	(0.4736)	01/06/2025
688488.SH	12/12/2024	SDB3260122782	(203.00)	1.2823	(264.51)	(260.30)	0.0000	4.5800	(1,663.4698)	0.0000	0.0337	(0.1203)	0.0000	1	(0.0866)	01/06/2025
688488.SH	12/12/2024	SDB3260122782	(697.00)	1.2823	(918.23)	(893.75)	0.0000	4.5800	(1,663.4698)	0.0000	0.1168	(0.4130)	0.0000	1	(0.2962)	01/06/2025
688488.SH	12/12/2024	SDB3260122782	(729.00)	1.2823	(945.99)	(934.78)	0.0000	4.5800	(1,663.4698)	0.0000	0.1204	(0.4319)	0.0000	1	(0.3116)	01/06/2025
688488.SH	12/12/2024	SDB3260122782	(1,271.00)	1.2823	(1,649.31)	(1,629.78)	0.0000	4.5800	(1,663.4698)	0.0000	0.2098	(0.7531)	0.0000	1	(0.5433)	01/06/2025
688488.SH	12/12/2024	SDB3260122782	(1,000.00)	1.2823	(1,297.65)	(1,282.28)	0.0000	4.5800	(1,663.4698)	0.0000	0.1651	(0.5925)	0.0000	1	(0.4274)	01/06/2025
688488.SH	12/12/2024	SDB3260122782	(6,200.00)	1.2823	(8,045.44)	(7,950.14)	0.0000	4.5800	(1,663.4698)	0.0000	1.0236	(3.6736)	0.0000	1	(2.6500)	01/06/2025
688488.SH	12/12/2024	SDB3260122782	(2,939.00)	1.2823	(3,813.80)	(3,768.62)	0.0000	4.5800	(1,663.4698)	0.0000	0.4852	(1.7414)	0.0000	1	(1.2562)	01/06/2025
688488.SH	12/12/2024	SDB3260122782	(2,761.00)	1.2823	(3,582.81)	(3,540.38)	0.0000	4.5800	(1,663.4698)	0.0000	0.4558	(1.6359)	0.0000	1	(1.1801)	01/06/2025
688488.SH	12/12/2024	SDB3260122782	(5,760.00)	1.2823	(7,474.47)	(7,385.93)	0.0000	4.5800	(1,663.4698)	0.0000	0.9509	(3.4129)	0.0000	1	(2.4619)	01/06/2025
688488.SH	12/12/2024	SDB3260122782	(1,440.00)	1.2823	(1,868.62)	(1,846.48)	0.0000	4.5800	(1,663.4698)	0.0000	0.2377	(0.8532)	0.0000	1	(0.6155)	01/06/2025
688488.SH	12/12/2024	SDB3260122782	(5,553.00)	1.2823	(7,205.86)	(7,120.50)	0.0000	4.5800	(1,663.4698)	0.0000	0.9167	(3.2902)	0.0000	1	(2.3735)	01/06/2025
688488.SH	12/12/2024	SDB3260122782	(3,647.00)	1.2823	(4,732.53)	(4,676.48)	0.0000	4.5800	(1,663.4698)	0.0000	0.6021	(2.1609)	0.0000	1	(1.5588)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
JIANGSU AIDEA PHARMACEUTICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
688488.SH	12/12/2024	SDB3260122782	(1,624.00)	1.2823	(2,107.39)	(2,082.42)	0.0000	4.5800	(1,663.4698)	0.0000	0.2681	(0.9622)	0.0000	1	(0.6941)	01/06/2025
688488.SH	12/12/2024	SDB3260122782	(2,444.00)	1.2823	(3,171.46)	(3,133.89)	0.0000	4.5800	(1,663.4698)	0.0000	0.4035	(1.4481)	0.0000	1	(1.0446)	01/06/2025
688488.SH	12/12/2024	SDB3260122782	(600.00)	1.2823	(778.59)	(769.37)	0.0000	4.5800	(1,663.4698)	0.0000	0.0991	(0.3555)	0.0000	1	(0.2565)	01/06/2025
688488.SH	12/12/2024	SDB3260122782	(487.00)	1.2823	(631.96)	(624.47)	0.0000	4.5800	(1,663.4698)	0.0000	0.0804	(0.2886)	0.0000	1	(0.2082)	01/06/2025
688488.SH	12/12/2024	SDB3260122782	(11,076.00)	1.2823	(14,372.78)	(14,202.53)	0.0000	4.5800	(1,663.4698)	0.0000	1.8285	(6.5626)	0.0000	1	(4.7341)	01/06/2025
688488.SH	12/12/2024	SDB3260122782	(1,824.00)	1.2823	(2,366.92)	(2,338.88)	0.0000	4.5800	(1,663.4698)	0.0000	0.3011	(1.0807)	0.0000	1	(0.7796)	01/06/2025
688488.SH	12/12/2024	SDB3260122782	(3,200.00)	1.2823	(4,152.48)	(4,103.30)	0.0000	4.5800	(1,663.4698)	0.0000	0.5283	(1.8960)	0.0000	1	(1.3677)	01/06/2025
688488.SH	12/12/2024	SDB3260122782	(1,100.00)	1.2823	(1,427.42)	(1,410.51)	0.0000	4.5800	(1,663.4698)	0.0000	0.1816	(0.6518)	0.0000	1	(0.4702)	01/06/2025
688488.SH	12/12/2024	SDB3260122782	(6,665.00)	1.2823	(8,648.84)	(8,546.40)	0.0000	4.5800	(1,663.4698)	0.0000	1.1003	(3.9491)	0.0000	1	(2.8488)	01/06/2025
688488.SH	12/11/2024	SDB3260122782	(800.00)	1.2969	(1,006.77)	(1,037.54)	0.0000	4.5800	(1,663.2967)	0.0000	0.1281	(0.4794)	0.0000	1	(0.3513)	01/06/2025
688488.SH	12/11/2024	SDB3260122782	(200.00)	1.2969	(250.68)	(259.39)	0.0000	4.5800	(1,663.2967)	0.0000	0.0319	(0.1198)	0.0000	1	(0.0880)	01/06/2025
688488.SH	12/11/2024	SDB3260122782	(1,100.00)	1.2969	(1,400.10)	(1,426.62)	0.0000	4.5800	(1,663.2967)	0.0000	0.1781	(0.6591)	0.0000	1	(0.4810)	01/06/2025
688488.SH	12/11/2024	SDB3260122782	(203.00)	1.2969	(264.51)	(263.28)	0.0000	4.5800	(1,663.2967)	0.0000	0.0337	(0.1216)	0.0000	1	(0.0880)	01/06/2025
688488.SH	12/11/2024	SDB3260122782	(697.00)	1.2969	(918.23)	(903.96)	0.0000	4.5800	(1,663.2967)	0.0000	0.1168	(0.4177)	0.0000	1	(0.3008)	01/06/2025
688488.SH	12/11/2024	SDB3260122782	(729.00)	1.2969	(945.99)	(945.46)	0.0000	4.5800	(1,663.2967)	0.0000	0.1204	(0.4368)	0.0000	1	(0.3165)	01/06/2025
688488.SH	12/11/2024	SDB3260122782	(1,271.00)	1.2969	(1,649.31)	(1,648.40)	0.0000	4.5800	(1,663.2967)	0.0000	0.2098	(0.7616)	0.0000	1	(0.5518)	01/06/2025
688488.SH	12/11/2024	SDB3260122782	(1,000.00)	1.2969	(1,297.65)	(1,296.93)	0.0000	4.5800	(1,663.2967)	0.0000	0.1651	(0.5992)	0.0000	1	(0.4341)	01/06/2025
688488.SH	12/11/2024	SDB3260122782	(6,200.00)	1.2969	(8,045.44)	(8,040.97)	0.0000	4.5800	(1,663.2967)	0.0000	1.0236	(3.7151)	0.0000	1	(2.6916)	01/06/2025
688488.SH	12/11/2024	SDB3260122782	(2,939.00)	1.2969	(3,813.80)	(3,811.68)	0.0000	4.5800	(1,663.2967)	0.0000	0.4852	(1.7611)	0.0000	1	(1.2759)	01/06/2025
688488.SH	12/11/2024	SDB3260122782	(2,761.00)	1.2969	(3,582.81)	(3,580.83)	0.0000	4.5800	(1,663.2967)	0.0000	0.4558	(1.6544)	0.0000	1	(1.1986)	01/06/2025
688488.SH	12/11/2024	SDB3260122782	(5,760.00)	1.2969	(7,474.47)	(7,470.32)	0.0000	4.5800	(1,663.2967)	0.0000	0.9509	(3.4515)	0.0000	1	(2.5006)	01/06/2025
688488.SH	12/11/2024	SDB3260122782	(1,440.00)	1.2969	(1,868.62)	(1,867.58)	0.0000	4.5800	(1,663.2967)	0.0000	0.2377	(0.8629)	0.0000	1	(0.6251)	01/06/2025
688488.SH	12/11/2024	SDB3260122782	(5,553.00)	1.2969	(7,205.86)	(7,201.86)	0.0000	4.5800	(1,663.2967)	0.0000	0.9167	(3.3275)	0.0000	1	(2.4107)	01/06/2025
688488.SH	12/11/2024	SDB3260122782	(3,647.00)	1.2969	(4,732.53)	(4,729.91)	0.0000	4.5800	(1,663.2967)	0.0000	0.6021	(2.1853)	0.0000	1	(1.5833)	01/06/2025
688488.SH	12/11/2024	SDB3260122782	(1,624.00)	1.2969	(2,107.39)	(2,106.22)	0.0000	4.5800	(1,663.2967)	0.0000	0.2681	(0.9731)	0.0000	1	(0.7050)	01/06/2025
688488.SH	12/11/2024	SDB3260122782	(2,444.00)	1.2969	(3,171.46)	(3,169.70)	0.0000	4.5800	(1,663.2967)	0.0000	0.4035	(1.4645)	0.0000	1	(1.0610)	01/06/2025
688488.SH	12/11/2024	SDB3260122782	(600.00)	1.2969	(778.59)	(778.16)	0.0000	4.5800	(1,663.2967)	0.0000	0.0991	(0.3595)	0.0000	1	(0.2605)	01/06/2025
688488.SH	12/11/2024	SDB3260122782	(487.00)	1.2969	(631.96)	(631.61)	0.0000	4.5800	(1,663.2967)	0.0000	0.0804	(0.2918)	0.0000	1	(0.2114)	01/06/2025
688488.SH	12/11/2024	SDB3260122782	(11,076.00)	1.2969	(14,372.78)	(14,364.81)	0.0000	4.5800	(1,663.2967)	0.0000	1.8285	(6.6369)	0.0000	1	(4.8084)	01/06/2025
688488.SH	12/11/2024	SDB3260122782	(1,824.00)	1.2969	(2,366.92)	(2,365.60)	0.0000	4.5800	(1,663.2967)	0.0000	0.3011	(1.0930)	0.0000	1	(0.7918)	01/06/2025
688488.SH	12/11/2024	SDB3260122782	(3,200.00)	1.2969	(4,152.48)	(4,150.18)	0.0000	4.5800	(1,663.2967)	0.0000	0.5283	(1.9175)	0.0000	1	(1.3892)	01/06/2025
688488.SH	12/11/2024	SDB3260122782	(1,100.00)	1.2969	(1,427.42)	(1,426.62)	0.0000	4.5800	(1,663.2967)	0.0000	0.1816	(0.6591)	0.0000	1	(0.4775)	01/06/2025
688488.SH	12/11/2024	SDB3260122782	(6,665.00)	1.2969	(8,648.84)	(8,644.05)	0.0000	4.5800	(1,663.2967)	0.0000	1.1003	(3.9938)	0.0000	1	(2.8935)	01/06/2025
688488.SH	12/10/2024	SDB3260122782	(800.00)	1.2618	(1,006.77)	(1,009.40)	0.0000	4.5800	(1,663.2967)	0.0000	0.1281	(0.4664)	0.0000	1	(0.3383)	01/06/2025
688488.SH	12/10/2024	SDB3260122782	(200.00)	1.2618	(250.68)	(252.35)	0.0000	4.5800	(1,663.2967)	0.0000	0.0319	(0.1166)	0.0000	1	(0.0847)	01/06/2025
688488.SH	12/10/2024	SDB3260122782	(1,100.00)	1.2618	(1,400.10)	(1,387.93)	0.0000	4.5800	(1,663.2967)	0.0000	0.1781	(0.6413)	0.0000	1	(0.4631)	01/06/2025
688488.SH	12/10/2024	SDB3260122782	(203.00)	1.2618	(264.51)	(256.14)	0.0000	4.5800	(1,663.2967)	0.0000	0.0337	(0.1183)	0.0000	1	(0.0847)	01/06/2025
688488.SH	12/10/2024	SDB3260122782	(697.00)	1.2618	(918.23)	(879.44)	0.0000	4.5800	(1,663.2967)	0.0000	0.1168	(0.4063)	0.0000	1	(0.2895)	01/06/2025
688488.SH	12/10/2024	SDB3260122782	(729.00)	1.2618	(945.99)	(919.82)	0.0000	4.5800	(1,663.2967)	0.0000	0.1204	(0.4250)	0.0000	1	(0.3046)	01/06/2025
688488.SH	12/10/2024	SDB3260122782	(1,271.00)	1.2618	(1,649.31)	(1,603.69)	0.0000	4.5800	(1,663.2967)	0.0000	0.2098	(0.7409)	0.0000	1	(0.5311)	01/06/2025
688488.SH	12/10/2024	SDB3260122782	(1,000.00)	1.2618	(1,297.65)	(1,261.75)	0.0000	4.5800	(1,663.2967)	0.0000	0.1651	(0.5830)	0.0000	1	(0.4179)	01/06/2025
688488.SH	12/10/2024	SDB3260122782	(6,200.00)	1.2618	(8,045.44)	(7,822.86)	0.0000	4.5800	(1,663.2967)	0.0000	1.0236	(3.6144)	0.0000	1	(2.5908)	01/06/2025
688488.SH	12/10/2024	SDB3260122782	(2,939.00)	1.2618	(3,813.80)	(3,708.29)	0.0000	4.5800	(1,663.2967)	0.0000	0.4852	(1.7133)	0.0000	1	(1.2281)	01/06/2025
688488.SH	12/10/2024	SDB3260122782	(2,761.00)	1.2618	(3,582.81)	(3,483.70)	0.0000	4.5800	(1,663.2967)	0.0000	0.4558	(1.6096)	0.0000	1	(1.1537)	01/06/2025
688488.SH	12/10/2024	SDB3260122782	(5,760.00)	1.2618	(7,474.47)	(7,267.69)	0.0000	4.5800	(1,663.2967)	0.0000	0.9509	(3.3579)	0.0000	1	(2.4070)	01/06/2025
688488.SH	12/10/2024	SDB3260122782	(1,440.00)	1.2618	(1,868.62)	(1,816.92)	0.0000	4.5800	(1,663.2967)	0.0000	0.2377	(0.8395)	0.0000	1	(0.6017)	01/06/2025
688488.SH	12/10/2024	SDB3260122782	(5,553.00)	1.2618	(7,205.86)	(7,006.51)	0.0000	4.5800	(1,663.2967)	0.0000	0.9167	(3.2372)	0.0000	1	(2.3205)	01/06/2025
688488.SH	12/10/2024	SDB3260122782	(3,647.00)	1.2618	(4,732.53)	(4,601.61)	0.0000	4.5800	(1,663.2967)	0.0000	0.6021	(2.1261)	0.0000	1	(1.5240)	01/06/2025
688488.SH	12/10/2024	SDB3260122782	(1,624.00)	1.2618	(2,107.39)	(2,049.09)	0.0000	4.5800	(1,663.2967)	0.0000	0.2681	(0.9467)	0.0000	1	(0.6786)	01/06/2025
688488.SH	12/10/2024	SDB3260122782	(2,444.00)	1.2618	(3,171.46)	(3,083.72)	0.0000	4.5800	(1,663.2967)	0.0000	0.4035	(1.4248)	0.0000	1	(1.0213)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
JIANGSU AIDEA PHARMACEUTICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
688488.SH	12/10/2024	SDB3260122782	(600.00)	1.2618	(778.59)	(757.05)	0.0000	4.5800	(1,663.2967)	0.0000	0.0991	(0.3498)	0.0000	1	(0.2507)	01/06/2025
688488.SH	12/10/2024	SDB3260122782	(487.00)	1.2618	(631.96)	(614.47)	0.0000	4.5800	(1,663.2967)	0.0000	0.0804	(0.2839)	0.0000	1	(0.2035)	01/06/2025
688488.SH	12/10/2024	SDB3260122782	(11,076.00)	1.2618	(14,372.78)	(13,975.17)	0.0000	4.5800	(1,663.2967)	0.0000	1.8285	(6.4569)	0.0000	1	(4.6284)	01/06/2025
688488.SH	12/10/2024	SDB3260122782	(1,824.00)	1.2618	(2,366.92)	(2,301.44)	0.0000	4.5800	(1,663.2967)	0.0000	0.3011	(1.0633)	0.0000	1	(0.7622)	01/06/2025
688488.SH	12/10/2024	SDB3260122782	(3,200.00)	1.2618	(4,152.48)	(4,037.61)	0.0000	4.5800	(1,663.2967)	0.0000	0.5283	(1.8655)	0.0000	1	(1.3372)	01/06/2025
688488.SH	12/10/2024	SDB3260122782	(1,100.00)	1.2618	(1,427.42)	(1,387.93)	0.0000	4.5800	(1,663.2967)	0.0000	0.1816	(0.6413)	0.0000	1	(0.4597)	01/06/2025
688488.SH	12/10/2024	SDB3260122782	(6,665.00)	1.2618	(8,648.84)	(8,409.58)	0.0000	4.5800	(1,663.2967)	0.0000	1.1003	(3.8855)	0.0000	1	(2.7851)	01/06/2025
688488.SH	12/09/2024	SDB3260122782	(1,100.00)	1.2533	(1,400.10)	(1,378.59)	0.0000	4.5800	(1,662.7077)	0.0000	0.1781	(0.6367)	0.0000	1	(0.4586)	01/06/2025
688488.SH	12/09/2024	SDB3260122782	(203.00)	1.2533	(264.51)	(254.41)	0.0000	4.5800	(1,662.7077)	0.0000	0.0337	(0.1175)	0.0000	1	(0.0839)	01/06/2025
688488.SH	12/09/2024	SDB3260122782	(697.00)	1.2533	(918.23)	(873.52)	0.0000	4.5800	(1,662.7077)	0.0000	0.1168	(0.4034)	0.0000	1	(0.2866)	01/06/2025
688488.SH	12/09/2024	SDB3260122782	(729.00)	1.2533	(945.99)	(913.63)	0.0000	4.5800	(1,662.7077)	0.0000	0.1204	(0.4220)	0.0000	1	(0.3016)	01/06/2025
688488.SH	12/09/2024	SDB3260122782	(1,271.00)	1.2533	(1,649.31)	(1,592.89)	0.0000	4.5800	(1,662.7077)	0.0000	0.2098	(0.7357)	0.0000	1	(0.5259)	01/06/2025
688488.SH	12/09/2024	SDB3260122782	(1,000.00)	1.2533	(1,297.65)	(1,253.26)	0.0000	4.5800	(1,662.7077)	0.0000	0.1651	(0.5788)	0.0000	1	(0.4137)	01/06/2025
688488.SH	12/09/2024	SDB3260122782	(6,200.00)	1.2533	(8,045.44)	(7,770.21)	0.0000	4.5800	(1,662.7077)	0.0000	1.0236	(3.5888)	0.0000	1	(2.5652)	01/06/2025
688488.SH	12/09/2024	SDB3260122782	(2,939.00)	1.2533	(3,813.80)	(3,683.33)	0.0000	4.5800	(1,662.7077)	0.0000	0.4852	(1.7012)	0.0000	1	(1.2160)	01/06/2025
688488.SH	12/09/2024	SDB3260122782	(2,761.00)	1.2533	(3,582.81)	(3,460.25)	0.0000	4.5800	(1,662.7077)	0.0000	0.4558	(1.5982)	0.0000	1	(1.1423)	01/06/2025
688488.SH	12/09/2024	SDB3260122782	(5,760.00)	1.2533	(7,474.47)	(7,218.78)	0.0000	4.5800	(1,662.7077)	0.0000	0.9509	(3.3341)	0.0000	1	(2.3832)	01/06/2025
688488.SH	12/09/2024	SDB3260122782	(1,440.00)	1.2533	(1,868.62)	(1,804.69)	0.0000	4.5800	(1,662.7077)	0.0000	0.2377	(0.8335)	0.0000	1	(0.5958)	01/06/2025
688488.SH	12/09/2024	SDB3260122782	(5,553.00)	1.2533	(7,205.86)	(6,959.35)	0.0000	4.5800	(1,662.7077)	0.0000	0.9167	(3.2143)	0.0000	1	(2.2975)	01/06/2025
688488.SH	12/09/2024	SDB3260122782	(3,647.00)	1.2533	(4,732.53)	(4,570.64)	0.0000	4.5800	(1,662.7077)	0.0000	0.6021	(2.1110)	0.0000	1	(1.5089)	01/06/2025
688488.SH	12/09/2024	SDB3260122782	(1,624.00)	1.2533	(2,107.39)	(2,035.29)	0.0000	4.5800	(1,662.7077)	0.0000	0.2681	(0.9400)	0.0000	1	(0.6719)	01/06/2025
688488.SH	12/09/2024	SDB3260122782	(2,444.00)	1.2533	(3,171.46)	(3,062.97)	0.0000	4.5800	(1,662.7077)	0.0000	0.4035	(1.4147)	0.0000	1	(1.0112)	01/06/2025
688488.SH	12/09/2024	SDB3260122782	(600.00)	1.2533	(778.59)	(751.96)	0.0000	4.5800	(1,662.7077)	0.0000	0.0991	(0.3473)	0.0000	1	(0.2482)	01/06/2025
688488.SH	12/09/2024	SDB3260122782	(487.00)	1.2533	(631.96)	(610.34)	0.0000	4.5800	(1,662.7077)	0.0000	0.0804	(0.2819)	0.0000	1	(0.2015)	01/06/2025
688488.SH	12/09/2024	SDB3260122782	(11,076.00)	1.2533	(14,372.78)	(13,881.11)	0.0000	4.5800	(1,662.7077)	0.0000	1.8285	(6.4112)	0.0000	1	(4.5826)	01/06/2025
688488.SH	12/09/2024	SDB3260122782	(1,824.00)	1.2533	(2,366.92)	(2,285.95)	0.0000	4.5800	(1,662.7077)	0.0000	0.3011	(1.0558)	0.0000	1	(0.7547)	01/06/2025
688488.SH	12/09/2024	SDB3260122782	(3,200.00)	1.2533	(4,152.48)	(4,010.43)	0.0000	4.5800	(1,662.7077)	0.0000	0.5283	(1.8523)	0.0000	1	(1.3240)	01/06/2025
688488.SH	12/09/2024	SDB3260122782	(1,100.00)	1.2533	(1,427.42)	(1,378.59)	0.0000	4.5800	(1,662.7077)	0.0000	0.1816	(0.6367)	0.0000	1	(0.4551)	01/06/2025
688488.SH	12/09/2024	SDB3260122782	(6,665.00)	1.2533	(8,648.84)	(8,352.98)	0.0000	4.5800	(1,662.7077)	0.0000	1.1003	(3.8579)	0.0000	1	(2.7576)	01/06/2025
688488.SH	12/06/2024	SDB3260122782	(203.00)	1.3028	(264.51)	(264.47)	0.0000	4.5800	(1,662.0377)	0.0000	0.1010	(0.3663)	0.0000	3	(0.2654)	01/06/2025
688488.SH	12/06/2024	SDB3260122782	(697.00)	1.3028	(918.23)	(908.07)	0.0000	4.5800	(1,662.0377)	0.0000	0.3505	(1.2577)	0.0000	3	(0.9073)	01/06/2025
688488.SH	12/06/2024	SDB3260122782	(729.00)	1.3028	(945.99)	(949.76)	0.0000	4.5800	(1,662.0377)	0.0000	0.3611	(1.3155)	0.0000	3	(0.9544)	01/06/2025
688488.SH	12/06/2024	SDB3260122782	(1,271.00)	1.3028	(1,649.31)	(1,655.90)	0.0000	4.5800	(1,662.0377)	0.0000	0.6295	(2.2935)	0.0000	3	(1.6640)	01/06/2025
688488.SH	12/06/2024	SDB3260122782	(1,000.00)	1.3028	(1,297.65)	(1,302.83)	0.0000	4.5800	(1,662.0377)	0.0000	0.4953	(1.8045)	0.0000	3	(1.3092)	01/06/2025
688488.SH	12/06/2024	SDB3260122782	(6,200.00)	1.3028	(8,045.44)	(8,077.54)	0.0000	4.5800	(1,662.0377)	0.0000	3.0707	(11.1876)	0.0000	3	(8.1170)	01/06/2025
688488.SH	12/06/2024	SDB3260122782	(2,939.00)	1.3028	(3,813.80)	(3,829.01)	0.0000	4.5800	(1,662.0377)	0.0000	1.4556	(5.3033)	0.0000	3	(3.8477)	01/06/2025
688488.SH	12/06/2024	SDB3260122782	(2,761.00)	1.3028	(3,582.81)	(3,597.11)	0.0000	4.5800	(1,662.0377)	0.0000	1.3674	(4.9821)	0.0000	3	(3.6147)	01/06/2025
688488.SH	12/06/2024	SDB3260122782	(5,760.00)	1.3028	(7,474.47)	(7,504.30)	0.0000	4.5800	(1,662.0377)	0.0000	2.8528	(10.3937)	0.0000	3	(7.5409)	01/06/2025
688488.SH	12/06/2024	SDB3260122782	(1,440.00)	1.3028	(1,868.62)	(1,876.07)	0.0000	4.5800	(1,662.0377)	0.0000	0.7132	(2.5984)	0.0000	3	(1.8852)	01/06/2025
688488.SH	12/06/2024	SDB3260122782	(5,553.00)	1.3028	(7,205.86)	(7,234.61)	0.0000	4.5800	(1,662.0377)	0.0000	2.7502	(10.0202)	0.0000	3	(7.2699)	01/06/2025
688488.SH	12/06/2024	SDB3260122782	(3,647.00)	1.3028	(4,732.53)	(4,751.42)	0.0000	4.5800	(1,662.0377)	0.0000	1.8063	(6.5809)	0.0000	3	(4.7746)	01/06/2025
688488.SH	12/06/2024	SDB3260122782	(1,624.00)	1.3028	(2,107.39)	(2,115.79)	0.0000	4.5800	(1,662.0377)	0.0000	0.8043	(2.9304)	0.0000	3	(2.1261)	01/06/2025
688488.SH	12/06/2024	SDB3260122782	(2,444.00)	1.3028	(3,171.46)	(3,184.11)	0.0000	4.5800	(1,662.0377)	0.0000	1.2104	(4.4101)	0.0000	3	(3.1997)	01/06/2025
688488.SH	12/06/2024	SDB3260122782	(600.00)	1.3028	(778.59)	(781.70)	0.0000	4.5800	(1,662.0377)	0.0000	0.2972	(1.0827)	0.0000	3	(0.7855)	01/06/2025
688488.SH	12/06/2024	SDB3260122782	(487.00)	1.3028	(631.96)	(634.48)	0.0000	4.5800	(1,662.0377)	0.0000	0.2412	(0.8788)	0.0000	3	(0.6376)	01/06/2025
688488.SH	12/06/2024	SDB3260122782	(11,076.00)	1.3028	(14,372.78)	(14,430.13)	0.0000	4.5800	(1,662.0377)	0.0000	5.4856	(19.9862)	0.0000	3	(14.5006)	01/06/2025
688488.SH	12/06/2024	SDB3260122782	(1,824.00)	1.3028	(2,366.92)	(2,376.36)	0.0000	4.5800	(1,662.0377)	0.0000	0.9034	(3.2913)	0.0000	3	(2.3880)	01/06/2025
688488.SH	12/06/2024	SDB3260122782	(3,200.00)	1.3028	(4,152.48)	(4,169.05)	0.0000	4.5800	(1,662.0377)	0.0000	1.5849	(5.7743)	0.0000	3	(4.1894)	01/06/2025
688488.SH	12/06/2024	SDB3260122782	(1,100.00)	1.3028	(1,427.42)	(1,433.11)	0.0000	4.5800	(1,662.0377)	0.0000	0.5448	(1.9849)	0.0000	3	(1.4401)	01/06/2025
688488.SH	12/06/2024	SDB3260122782	(6,665.00)	1.3028	(8,648.84)	(8,683.36)	0.0000	4.5800	(1,662.0377)	0.0000	3.3010	(12.0267)	0.0000	3	(8.7257)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
JIANGSU AIDEA PHARMACEUTICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
688488.SH	12/05/2024	SDB3260122782	(203.00)	1.3298	(264.51)	(269.96)	0.0000	4.5800	(1,662.0377)	0.0000	0.0337	(0.1246)	0.0000	1	(0.0910)	01/06/2025
688488.SH	12/05/2024	SDB3260122782	(697.00)	1.3298	(918.23)	(926.90)	0.0000	4.5800	(1,662.0377)	0.0000	0.1168	(0.4279)	0.0000	1	(0.3111)	01/06/2025
688488.SH	12/05/2024	SDB3260122782	(729.00)	1.3298	(945.99)	(969.46)	0.0000	4.5800	(1,662.0377)	0.0000	0.1204	(0.4476)	0.0000	1	(0.3272)	01/06/2025
688488.SH	12/05/2024	SDB3260122782	(1,271.00)	1.3298	(1,649.31)	(1,690.24)	0.0000	4.5800	(1,662.0377)	0.0000	0.2098	(0.7803)	0.0000	1	(0.5705)	01/06/2025
688488.SH	12/05/2024	SDB3260122782	(1,000.00)	1.3298	(1,297.65)	(1,329.85)	0.0000	4.5800	(1,662.0377)	0.0000	0.1651	(0.6140)	0.0000	1	(0.4489)	01/06/2025
688488.SH	12/05/2024	SDB3260122782	(6,200.00)	1.3298	(8,045.44)	(8,245.05)	0.0000	4.5800	(1,662.0377)	0.0000	1.0236	(3.8066)	0.0000	1	(2.7830)	01/06/2025
688488.SH	12/05/2024	SDB3260122782	(2,939.00)	1.3298	(3,813.80)	(3,908.42)	0.0000	4.5800	(1,662.0377)	0.0000	0.4852	(1.8044)	0.0000	1	(1.3192)	01/06/2025
688488.SH	12/05/2024	SDB3260122782	(2,761.00)	1.3298	(3,582.81)	(3,671.71)	0.0000	4.5800	(1,662.0377)	0.0000	0.4558	(1.6951)	0.0000	1	(1.2393)	01/06/2025
688488.SH	12/05/2024	SDB3260122782	(5,760.00)	1.3298	(7,474.47)	(7,659.92)	0.0000	4.5800	(1,662.0377)	0.0000	0.9509	(3.5364)	0.0000	1	(2.5855)	01/06/2025
688488.SH	12/05/2024	SDB3260122782	(1,440.00)	1.3298	(1,868.62)	(1,914.98)	0.0000	4.5800	(1,662.0377)	0.0000	0.2377	(0.8841)	0.0000	1	(0.6464)	01/06/2025
688488.SH	12/05/2024	SDB3260122782	(5,553.00)	1.3298	(7,205.86)	(7,384.64)	0.0000	4.5800	(1,662.0377)	0.0000	0.9167	(3.4093)	0.0000	1	(2.4926)	01/06/2025
688488.SH	12/05/2024	SDB3260122782	(3,647.00)	1.3298	(4,732.53)	(4,849.95)	0.0000	4.5800	(1,662.0377)	0.0000	0.6021	(2.2391)	0.0000	1	(1.6370)	01/06/2025
688488.SH	12/05/2024	SDB3260122782	(1,624.00)	1.3298	(2,107.39)	(2,159.67)	0.0000	4.5800	(1,662.0377)	0.0000	0.2681	(0.9971)	0.0000	1	(0.7290)	01/06/2025
688488.SH	12/05/2024	SDB3260122782	(2,444.00)	1.3298	(3,171.46)	(3,250.15)	0.0000	4.5800	(1,662.0377)	0.0000	0.4035	(1.5005)	0.0000	1	(1.0970)	01/06/2025
688488.SH	12/05/2024	SDB3260122782	(600.00)	1.3298	(778.59)	(797.91)	0.0000	4.5800	(1,662.0377)	0.0000	0.0991	(0.3684)	0.0000	1	(0.2693)	01/06/2025
688488.SH	12/05/2024	SDB3260122782	(487.00)	1.3298	(631.96)	(647.64)	0.0000	4.5800	(1,662.0377)	0.0000	0.0804	(0.2990)	0.0000	1	(0.2186)	01/06/2025
688488.SH	12/05/2024	SDB3260122782	(11,076.00)	1.3298	(14,372.78)	(14,729.39)	0.0000	4.5800	(1,662.0377)	0.0000	1.8285	(6.8002)	0.0000	1	(4.9177)	01/06/2025
688488.SH	12/05/2024	SDB3260122782	(1,824.00)	1.3298	(2,366.92)	(2,425.64)	0.0000	4.5800	(1,662.0377)	0.0000	0.3011	(1.1199)	0.0000	1	(0.8187)	01/06/2025
688488.SH	12/05/2024	SDB3260122782	(3,200.00)	1.3298	(4,152.48)	(4,255.51)	0.0000	4.5800	(1,662.0377)	0.0000	0.5283	(1.9647)	0.0000	1	(1.4364)	01/06/2025
688488.SH	12/05/2024	SDB3260122782	(1,100.00)	1.3298	(1,427.42)	(1,462.83)	0.0000	4.5800	(1,662.0377)	0.0000	0.1816	(0.6754)	0.0000	1	(0.4938)	01/06/2025
688488.SH	12/05/2024	SDB3260122782	(6,665.00)	1.3298	(8,648.84)	(8,863.43)	0.0000	4.5800	(1,662.0377)	0.0000	1.1003	(4.0920)	0.0000	1	(2.9917)	01/06/2025
688488.SH	12/04/2024	SDB3260122782	(729.00)	1.2977	(945.99)	(945.99)	0.0000	4.5800	(1,663.7093)	0.0000	0.1204	(0.4372)	0.0000	1	(0.3168)	01/06/2025
688488.SH	12/04/2024	SDB3260122782	(1,271.00)	1.2977	(1,649.31)	(1,649.31)	0.0000	4.5800	(1,663.7093)	0.0000	0.2098	(0.7622)	0.0000	1	(0.5524)	01/06/2025
688488.SH	12/04/2024	SDB3260122782	(1,000.00)	1.2977	(1,297.65)	(1,297.65)	0.0000	4.5800	(1,663.7093)	0.0000	0.1651	(0.5997)	0.0000	1	(0.4346)	01/06/2025
688488.SH	12/04/2024	SDB3260122782	(6,200.00)	1.2977	(8,045.44)	(8,045.44)	0.0000	4.5800	(1,663.7093)	0.0000	1.0236	(3.7181)	0.0000	1	(2.6946)	01/06/2025
688488.SH	12/04/2024	SDB3260122782	(2,939.00)	1.2977	(3,813.80)	(3,813.80)	0.0000	4.5800	(1,663.7093)	0.0000	0.4852	(1.7625)	0.0000	1	(1.2773)	01/06/2025
688488.SH	12/04/2024	SDB3260122782	(2,761.00)	1.2977	(3,582.81)	(3,582.81)	0.0000	4.5800	(1,663.7093)	0.0000	0.4558	(1.6558)	0.0000	1	(1.2000)	01/06/2025
688488.SH	12/04/2024	SDB3260122782	(5,760.00)	1.2977	(7,474.47)	(7,474.47)	0.0000	4.5800	(1,663.7093)	0.0000	0.9509	(3.4543)	0.0000	1	(2.5033)	01/06/2025
688488.SH	12/04/2024	SDB3260122782	(1,440.00)	1.2977	(1,868.62)	(1,868.62)	0.0000	4.5800	(1,663.7093)	0.0000	0.2377	(0.8636)	0.0000	1	(0.6258)	01/06/2025
688488.SH	12/04/2024	SDB3260122782	(5,553.00)	1.2977	(7,205.86)	(7,205.86)	0.0000	4.5800	(1,663.7093)	0.0000	0.9167	(3.3301)	0.0000	1	(2.4134)	01/06/2025
688488.SH	12/04/2024	SDB3260122782	(3,647.00)	1.2977	(4,732.53)	(4,732.53)	0.0000	4.5800	(1,663.7093)	0.0000	0.6021	(2.1871)	0.0000	1	(1.5850)	01/06/2025
688488.SH	12/04/2024	SDB3260122782	(1,624.00)	1.2977	(2,107.39)	(2,107.39)	0.0000	4.5800	(1,663.7093)	0.0000	0.2681	(0.9739)	0.0000	1	(0.7058)	01/06/2025
688488.SH	12/04/2024	SDB3260122782	(2,444.00)	1.2977	(3,171.46)	(3,171.46)	0.0000	4.5800	(1,663.7093)	0.0000	0.4035	(1.4657)	0.0000	1	(1.0622)	01/06/2025
688488.SH	12/04/2024	SDB3260122782	(600.00)	1.2977	(778.59)	(778.59)	0.0000	4.5800	(1,663.7093)	0.0000	0.0991	(0.3598)	0.0000	1	(0.2608)	01/06/2025
688488.SH	12/04/2024	SDB3260122782	(487.00)	1.2977	(631.96)	(631.96)	0.0000	4.5800	(1,663.7093)	0.0000	0.0804	(0.2921)	0.0000	1	(0.2117)	01/06/2025
688488.SH	12/04/2024	SDB3260122782	(11,076.00)	1.2977	(14,372.78)	(14,372.78)	0.0000	4.5800	(1,663.7093)	0.0000	1.8285	(6.6423)	0.0000	1	(4.8137)	01/06/2025
688488.SH	12/04/2024	SDB3260122782	(1,824.00)	1.2977	(2,366.92)	(2,366.92)	0.0000	4.5800	(1,663.7093)	0.0000	0.3011	(1.0938)	0.0000	1	(0.7927)	01/06/2025
688488.SH	12/04/2024	SDB3260122782	(3,200.00)	1.2977	(4,152.48)	(4,152.48)	0.0000	4.5800	(1,663.7093)	0.0000	0.5283	(1.9190)	0.0000	1	(1.3907)	01/06/2025
688488.SH	12/04/2024	SDB3260122782	(1,100.00)	1.2977	(1,427.42)	(1,427.42)	0.0000	4.5800	(1,663.7093)	0.0000	0.1816	(0.6597)	0.0000	1	(0.4781)	01/06/2025
688488.SH	12/04/2024	SDB3260122782	(6,665.00)	1.2977	(8,648.84)	(8,648.84)	0.0000	4.5800	(1,663.7093)	0.0000	1.1003	(3.9970)	0.0000	1	(2.8967)	01/06/2025
TOTAL JIANGSU AIDEA PHARMACEUTICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND												192.8469	(689.0017)	0.0000	(496.1547)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
JIANGSU BOAMAX TECHNOLOGIES GROUP CO LTD CMN CLASS A SERIES NORTHBOUND																
002514.ZK	12/06/2024	SDB3263589506	(500.00)	1.0274	(513.73)	(513.73)	0.0000	4.5800	(2,250.0000)	0.0000	0.1961	(0.9632)	0.0000	3	(0.7672)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
JIANGSU CHANGBAO STEEL TUBE CO LIMITED CMN CLASS A SERIES NORTHBOUND																
002478.ZK	12/12/2024	SDB3262800212	(15,900.00)	0.7447	(11,557.81)	(11,840.44)	0.0000	4.5800	(2,250.0000)	0.0000	1.4704	(7.4003)	0.0000	1	(5.9299)	01/06/2025
002478.ZK	12/11/2024	SDB3262800212	(1,000.00)	0.7490	(726.91)	(748.97)	0.0000	4.5800	(2,250.0000)	0.0000	0.0925	(0.4681)	0.0000	1	(0.3756)	01/06/2025
002478.ZK	12/11/2024	SDB3262800212	(1,200.00)	0.7490	(872.29)	(898.77)	0.0000	4.5800	(2,250.0000)	0.0000	0.1110	(0.5617)	0.0000	1	(0.4508)	01/06/2025
002478.ZK	12/11/2024	SDB3262800212	(2,000.00)	0.7490	(1,453.81)	(1,497.94)	0.0000	4.5800	(2,250.0000)	0.0000	0.1850	(0.9362)	0.0000	1	(0.7513)	01/06/2025
002478.ZK	12/11/2024	SDB3262800212	(23,100.00)	0.7490	(16,791.53)	(17,301.23)	0.0000	4.5800	(2,250.0000)	0.0000	2.1363	(10.8133)	0.0000	1	(8.6770)	01/06/2025
002478.ZK	12/10/2024	SDB3262800212	(3,800.00)	0.7353	(2,762.24)	(2,794.27)	0.0000	4.5800	(2,250.0000)	0.0000	0.3514	(1.7464)	0.0000	1	(1.3950)	01/06/2025
002478.ZK	12/10/2024	SDB3262800212	(1,200.00)	0.7353	(872.29)	(882.40)	0.0000	4.5800	(2,250.0000)	0.0000	0.1110	(0.5515)	0.0000	1	(0.4405)	01/06/2025
002478.ZK	12/10/2024	SDB3262800212	(2,000.00)	0.7353	(1,453.81)	(1,470.67)	0.0000	4.5800	(2,250.0000)	0.0000	0.1850	(0.9192)	0.0000	1	(0.7342)	01/06/2025
002478.ZK	12/10/2024	SDB3262800212	(23,100.00)	0.7353	(16,791.53)	(16,986.24)	0.0000	4.5800	(2,250.0000)	0.0000	2.1363	(10.6164)	0.0000	1	(8.4801)	01/06/2025
002478.ZK	12/09/2024	SDB3262800212	(6,200.00)	0.7303	(4,506.82)	(4,527.66)	0.0000	4.5800	(2,250.0000)	0.0000	0.5734	(2.8298)	0.0000	1	(2.2564)	01/06/2025
002478.ZK	12/09/2024	SDB3262800212	(1,200.00)	0.7303	(872.29)	(876.32)	0.0000	4.5800	(2,250.0000)	0.0000	0.1110	(0.5477)	0.0000	1	(0.4367)	01/06/2025
002478.ZK	12/09/2024	SDB3262800212	(2,000.00)	0.7303	(1,453.81)	(1,460.54)	0.0000	4.5800	(2,250.0000)	0.0000	0.1850	(0.9128)	0.0000	1	(0.7279)	01/06/2025
002478.ZK	12/09/2024	SDB3262800212	(23,100.00)	0.7303	(16,791.53)	(16,869.19)	0.0000	4.5800	(2,250.0000)	0.0000	2.1363	(10.5432)	0.0000	1	(8.4070)	01/06/2025
002478.ZK	12/06/2024	SDB3262800212	(9,200.00)	0.7343	(6,687.54)	(6,755.53)	0.0000	4.5800	(2,250.0000)	0.0000	2.5524	(12.6666)	0.0000	3	(10.1142)	01/06/2025
002478.ZK	12/06/2024	SDB3262800212	(1,200.00)	0.7343	(872.29)	(881.16)	0.0000	4.5800	(2,250.0000)	0.0000	0.3329	(1.6522)	0.0000	3	(1.3192)	01/06/2025
002478.ZK	12/06/2024	SDB3262800212	(2,000.00)	0.7343	(1,453.81)	(1,468.59)	0.0000	4.5800	(2,250.0000)	0.0000	0.5549	(2.7536)	0.0000	3	(2.1987)	01/06/2025
002478.ZK	12/06/2024	SDB3262800212	(23,100.00)	0.7343	(16,791.53)	(16,962.26)	0.0000	4.5800	(2,250.0000)	0.0000	6.4088	(31.8042)	0.0000	3	(25.3955)	01/06/2025
002478.ZK	12/05/2024	SDB3262800212	(12,900.00)	0.7301	(9,377.09)	(9,418.44)	0.0000	4.5800	(2,250.0000)	0.0000	1.1930	(5.8865)	0.0000	1	(4.6936)	01/06/2025
002478.ZK	12/05/2024	SDB3262800212	(1,200.00)	0.7301	(872.29)	(876.13)	0.0000	4.5800	(2,250.0000)	0.0000	0.1110	(0.5476)	0.0000	1	(0.4366)	01/06/2025
002478.ZK	12/05/2024	SDB3262800212	(2,000.00)	0.7301	(1,453.81)	(1,460.22)	0.0000	4.5800	(2,250.0000)	0.0000	0.1850	(0.9126)	0.0000	1	(0.7277)	01/06/2025
002478.ZK	12/05/2024	SDB3262800212	(23,100.00)	0.7301	(16,791.53)	(16,865.59)	0.0000	4.5800	(2,250.0000)	0.0000	2.1363	(10.5410)	0.0000	1	(8.4047)	01/06/2025
002478.ZK	12/04/2024	SDB3262800212	(14,200.00)	0.7269	(10,322.07)	(10,322.07)	0.0000	4.5800	(2,250.0000)	0.0000	1.3132	(6.4513)	0.0000	1	(5.1381)	01/06/2025
002478.ZK	12/04/2024	SDB3262800212	(1,200.00)	0.7269	(872.29)	(872.29)	0.0000	4.5800	(2,250.0000)	0.0000	0.1110	(0.5452)	0.0000	1	(0.4342)	01/06/2025
002478.ZK	12/04/2024	SDB3262800212	(2,000.00)	0.7269	(1,453.81)	(1,453.81)	0.0000	4.5800	(2,250.0000)	0.0000	0.1850	(0.9086)	0.0000	1	(0.7237)	01/06/2025
002478.ZK	12/04/2024	SDB3262800212	(23,100.00)	0.7269	(16,791.53)	(16,791.53)	0.0000	4.5800	(2,250.0000)	0.0000	2.1363	(10.4947)	0.0000	1	(8.3584)	01/06/2025
TOTAL JIANGSU CHANGBAO STEEL TUBE CO LIMITED CMN CLASS A SERIES NORTHBOUND											27.0038	(134.0108)	0.0000		(107.0071)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
JIANGSU CHUANZHIBOKE EDUCATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND																
003032.ZK	12/12/2024	SDB3263985647	(700.00)	1.7300	(1,210.98)	(1,210.98)	0.0000	4.5800	(1,750.0000)	0.0000	0.1541	(0.5887)	0.0000	1	(0.4346)	01/06/2025
003032.ZK	12/11/2024	SDB3263868412	(700.00)	1.6494	(1,154.56)	(1,154.56)	0.0000	4.5800	(1,750.0000)	0.0000	0.1469	(0.5612)	0.0000	1	(0.4144)	01/06/2025
003032.ZK	12/11/2024	SDB3263868412	(1,100.00)	1.6744	(1,841.88)	(1,841.88)	0.0000	4.5800	(1,750.0000)	0.0000	0.2343	(0.8954)	0.0000	1	(0.6610)	01/06/2025
003032.ZK	12/09/2024	SDB3263530537	(6,300.00)	1.5786	(10,066.44)	(9,945.09)	0.0000	4.5800	(2,169.0000)	0.0000	1.2807	(5.9919)	0.0000	1	(4.7112)	01/06/2025
003032.ZK	12/09/2024	SDB3263530537	(1,800.00)	1.5786	(2,859.41)	(2,841.45)	0.0000	4.5800	(2,169.0000)	0.0000	0.3638	(1.7120)	0.0000	1	(1.3482)	01/06/2025
003032.ZK	12/09/2024	SDB3263530537	(13,600.00)	1.5786	(21,300.32)	(21,468.77)	0.0000	4.5800	(2,169.0000)	0.0000	2.7099	(12.9349)	0.0000	1	(10.2251)	01/06/2025
003032.ZK	12/09/2024	SDB3263530537	(3,300.00)	1.5786	(5,130.45)	(5,209.33)	0.0000	4.5800	(2,169.0000)	0.0000	0.6527	(3.1386)	0.0000	1	(2.4859)	01/06/2025
003032.ZK	12/06/2024	SDB3263530537	(13,600.00)	1.6042	(21,300.32)	(21,817.38)	0.0000	4.5800	(2,250.0000)	0.0000	8.1296	(40.9076)	0.0000	3	(32.7780)	01/06/2025
003032.ZK	12/06/2024	SDB3263530537	(3,300.00)	1.6042	(5,130.45)	(5,293.92)	0.0000	4.5800	(2,250.0000)	0.0000	1.9581	(9.9261)	0.0000	3	(7.9680)	01/06/2025
003032.ZK	12/05/2024	SDB3263530537	(13,600.00)	1.5662	(21,300.32)	(21,300.32)	0.0000	4.5800	(2,250.0000)	0.0000	2.7099	(13.3127)	0.0000	1	(10.6028)	01/06/2025
003032.ZK	12/05/2024	SDB3263530537	(3,300.00)	1.5547	(5,130.45)	(5,130.45)	0.0000	4.5800	(2,250.0000)	0.0000	0.6527	(3.2065)	0.0000	1	(2.5538)	01/06/2025
TOTAL JIANGSU CHUANZHIBOKE EDUCATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND											18.9926	(93.1756)	0.0000		(74.1830)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
JIANGSU EASTERN SHENGHONG CO., LTD. CMN CLASS A SERIES NORTHBOUND																
000301.ZK	01/03/2025	SDB3260427201	(200.00)	1.1451	(263.68)	(229.02)	0.0000	4.3300	(1,400.6390)	0.0000	0.0951	(0.2673)	0.0000	3	(0.1722)	01/06/2025
000301.ZK	01/03/2025	SDB3260427201	(2,100.00)	1.1451	(2,768.60)	(2,404.68)	0.0000	4.3300	(1,400.6390)	0.0000	0.9990	(2.8067)	0.0000	3	(1.8077)	01/06/2025
000301.ZK	01/03/2025	SDB3260427201	(600.00)	1.1451	(791.03)	(687.05)	0.0000	4.3300	(1,400.6390)	0.0000	0.2854	(0.8019)	0.0000	3	(0.5165)	01/06/2025
000301.ZK	01/03/2025	SDB3260427201	(6,100.00)	1.1451	(8,042.12)	(6,985.02)	0.0000	4.3300	(1,400.6390)	0.0000	2.9019	(8.1529)	0.0000	3	(5.2510)	01/06/2025
000301.ZK	01/03/2025	SDB3260427201	(500.00)	1.1451	(659.19)	(572.54)	0.0000	4.3300	(1,400.6390)	0.0000	0.2379	(0.6683)	0.0000	3	(0.4304)	01/06/2025
000301.ZK	01/03/2025	SDB3260427201	(200.00)	1.1451	(263.68)	(229.02)	0.0000	4.3300	(1,400.6390)	0.0000	0.0951	(0.2673)	0.0000	3	(0.1722)	01/06/2025
000301.ZK	01/03/2025	SDB3260427201	(1,100.00)	1.1451	(1,450.22)	(1,259.59)	0.0000	4.3300	(1,400.6390)	0.0000	0.5233	(1.4702)	0.0000	3	(0.9469)	01/06/2025
000301.ZK	01/03/2025	SDB3260427201	(600.00)	1.1451	(791.03)	(687.05)	0.0000	4.3300	(1,400.6390)	0.0000	0.2854	(0.8019)	0.0000	3	(0.5165)	01/06/2025
000301.ZK	01/03/2025	SDB3260427201	(1,100.00)	1.1451	(1,450.22)	(1,259.59)	0.0000	4.3300	(1,400.6390)	0.0000	0.5233	(1.4702)	0.0000	3	(0.9469)	01/06/2025
000301.ZK	01/03/2025	SDB3260427201	(2,500.00)	1.1451	(3,295.95)	(2,862.71)	0.0000	4.3300	(1,400.6390)	0.0000	1.1893	(3.3414)	0.0000	3	(2.1521)	01/06/2025
000301.ZK	01/03/2025	SDB3260427201	(17,500.00)	1.1451	(23,071.67)	(20,038.99)	0.0000	4.3300	(1,400.6390)	0.0000	8.3250	(23.3895)	0.0000	3	(15.0645)	01/06/2025
000301.ZK	01/03/2025	SDB3260427201	(1,100.00)	1.1451	(1,450.22)	(1,259.59)	0.0000	4.3300	(1,400.6390)	0.0000	0.5233	(1.4702)	0.0000	3	(0.9469)	01/06/2025
000301.ZK	01/03/2025	SDB3260427201	(1,600.00)	1.1451	(2,109.41)	(1,832.14)	0.0000	4.3300	(1,400.6390)	0.0000	0.7611	(2.1385)	0.0000	3	(1.3773)	01/06/2025
000301.ZK	01/03/2025	SDB3260427201	(1,400.00)	1.1451	(1,845.73)	(1,603.12)	0.0000	4.3300	(1,400.6390)	0.0000	0.6660	(1.8712)	0.0000	3	(1.2052)	01/06/2025
000301.ZK	01/03/2025	SDB3260427201	(1,100.00)	1.1451	(1,450.22)	(1,259.59)	0.0000	4.3300	(1,400.6390)	0.0000	0.5233	(1.4702)	0.0000	3	(0.9469)	01/06/2025
000301.ZK	01/03/2025	SDB3260427201	(28,500.00)	1.1451	(37,573.86)	(32,634.92)	0.0000	4.3300	(1,400.6390)	0.0000	13.5579	(38.0915)	0.0000	3	(24.5336)	01/06/2025
000301.ZK	01/03/2025	SDB3260427201	(7,700.00)	1.1451	(10,151.53)	(8,817.15)	0.0000	4.3300	(1,400.6390)	0.0000	3.6630	(10.2914)	0.0000	3	(6.6284)	01/06/2025
000301.ZK	01/03/2025	SDB3260427201	(100.00)	1.1451	(131.84)	(114.51)	0.0000	4.3300	(1,400.6390)	0.0000	0.0476	(0.1337)	0.0000	3	(0.0861)	01/06/2025
000301.ZK	01/03/2025	SDB3260427201	(3,400.00)	1.1451	(4,482.50)	(3,893.29)	0.0000	4.3300	(1,400.6390)	0.0000	1.6174	(4.5442)	0.0000	3	(2.9268)	01/06/2025
000301.ZK	01/03/2025	SDB3260427201	(24,300.00)	1.1451	(32,036.66)	(27,825.57)	0.0000	4.3300	(1,400.6390)	0.0000	11.5599	(32.4780)	0.0000	3	(20.9181)	01/06/2025
000301.ZK	01/03/2025	SDB3260427201	(4,800.00)	1.1451	(6,328.23)	(5,496.41)	0.0000	4.3300	(1,400.6390)	0.0000	2.2834	(6.4154)	0.0000	3	(4.1320)	01/06/2025
000301.ZK	01/03/2025	SDB3260427201	(12,200.00)	1.1451	(16,084.25)	(13,970.04)	0.0000	4.3300	(1,400.6390)	0.0000	5.8037	(16.3058)	0.0000	3	(10.5021)	01/06/2025
000301.ZK	01/03/2025	SDB3260427201	(200.00)	1.1451	(263.68)	(229.02)	0.0000	4.3300	(1,400.6390)	0.0000	0.0951	(0.2673)	0.0000	3	(0.1722)	01/06/2025
000301.ZK	01/03/2025	SDB3260427201	(600.00)	1.1451	(791.03)	(687.05)	0.0000	4.3300	(1,400.6390)	0.0000	0.2854	(0.8019)	0.0000	3	(0.5165)	01/06/2025
000301.ZK	01/03/2025	SDB3260427201	(500.00)	1.1451	(659.19)	(572.54)	0.0000	4.3300	(1,400.6390)	0.0000	0.2379	(0.6683)	0.0000	3	(0.4304)	01/06/2025
000301.ZK	01/03/2025	SDB3260427201	(16,800.00)	1.1451	(22,148.80)	(19,237.43)	0.0000	4.3300	(1,400.6390)	0.0000	7.9920	(22.4539)	0.0000	3	(14.4619)	01/06/2025
000301.ZK	01/03/2025	SDB3260427201	(40,200.00)	1.1451	(52,998.92)	(46,032.42)	0.0000	4.3300	(1,400.6390)	0.0000	19.1238	(53.7290)	0.0000	3	(34.6052)	01/06/2025
000301.ZK	01/03/2025	SDB3260427201	(25,500.00)	1.1451	(33,618.72)	(29,199.67)	0.0000	4.3300	(1,400.6390)	0.0000	12.1308	(34.0818)	0.0000	3	(21.9511)	01/06/2025
000301.ZK	01/03/2025	SDB3260427201	(21,000.00)	1.1451	(27,686.00)	(24,046.78)	0.0000	4.3300	(1,400.6390)	0.0000	9.9900	(28.0674)	0.0000	3	(18.0774)	01/06/2025
000301.ZK	01/03/2025	SDB3260427201	(200.00)	1.1451	(263.68)	(229.02)	0.0000	4.3300	(1,400.6390)	0.0000	0.0951	(0.2673)	0.0000	3	(0.1722)	01/06/2025
000301.ZK	01/03/2025	SDB3260427201	(900.00)	1.1451	(1,186.54)	(1,030.58)	0.0000	4.3300	(1,400.6390)	0.0000	0.4281	(1.2029)	0.0000	3	(0.7747)	01/06/2025
000301.ZK	01/03/2025	SDB3260427201	(900.00)	1.1451	(1,186.54)	(1,030.58)	0.0000	4.3300	(1,400.6390)	0.0000	0.4281	(1.2029)	0.0000	3	(0.7747)	01/06/2025
000301.ZK	01/03/2025	SDB3260427201	(200.00)	1.1451	(263.68)	(229.02)	0.0000	4.3300	(1,400.6390)	0.0000	0.0951	(0.2673)	0.0000	3	(0.1722)	01/06/2025
000301.ZK	01/03/2025	SDB3260427201	(600.00)	1.1451	(791.03)	(687.05)	0.0000	4.3300	(1,400.6390)	0.0000	0.2854	(0.8019)	0.0000	3	(0.5165)	01/06/2025
000301.ZK	01/03/2025	SDB3260427201	(187,900.00)	1.1451	(247,723.79)	(215,161.47)	0.0000	4.3300	(1,400.6390)	0.0000	89.3870	(251.1363)	0.0000	3	(161.7493)	01/06/2025
000301.ZK	01/03/2025	SDB3260427201	(15,300.00)	1.1451	(20,171.23)	(17,519.80)	0.0000	4.3300	(1,400.6390)	0.0000	7.2785	(20.4491)	0.0000	3	(13.1706)	01/06/2025
000301.ZK	01/03/2025	SDB3260427201	(19,600.00)	1.1451	(25,840.27)	(22,443.67)	0.0000	4.3300	(1,400.6390)	0.0000	9.3240	(26.1962)	0.0000	3	(16.8722)	01/06/2025
000301.ZK	01/03/2025	SDB3260427201	(7,900.00)	1.1451	(10,415.21)	(9,046.17)	0.0000	4.3300	(1,400.6390)	0.0000	3.7582	(10.5587)	0.0000	3	(6.8005)	01/06/2025
000301.ZK	01/03/2025	SDB3260427201	(600.00)	1.1451	(791.03)	(687.05)	0.0000	4.3300	(1,400.6390)	0.0000	0.2854	(0.8019)	0.0000	3	(0.5165)	01/06/2025
000301.ZK	01/03/2025	SDB3260427201	(100.00)	1.1451	(131.84)	(114.51)	0.0000	4.3300	(1,400.6390)	0.0000	0.0476	(0.1337)	0.0000	3	(0.0861)	01/06/2025
000301.ZK	01/02/2025	SDB3260427201	(200.00)	1.1597	(263.68)	(231.95)	0.0000	4.3300	(1,400.6390)	0.0000	0.0317	(0.0902)	0.0000	1	(0.0585)	01/06/2025
000301.ZK	01/02/2025	SDB3260427201	(2,100.00)	1.1597	(2,768.60)	(2,435.42)	0.0000	4.3300	(1,400.6390)	0.0000	0.3330	(0.9475)	0.0000	1	(0.6145)	01/06/2025
000301.ZK	01/02/2025	SDB3260427201	(600.00)	1.1597	(791.03)	(695.84)	0.0000	4.3300	(1,400.6390)	0.0000	0.0951	(0.2707)	0.0000	1	(0.1756)	01/06/2025
000301.ZK	01/02/2025	SDB3260427201	(6,100.00)	1.1597	(8,042.12)	(7,074.33)	0.0000	4.3300	(1,400.6390)	0.0000	0.9673	(2.7524)	0.0000	1	(1.7851)	01/06/2025
000301.ZK	01/02/2025	SDB3260427201	(500.00)	1.1597	(659.19)	(579.86)	0.0000	4.3300	(1,400.6390)	0.0000	0.0793	(0.2256)	0.0000	1	(0.1463)	01/06/2025
000301.ZK	01/02/2025	SDB3260427201	(200.00)	1.1597	(263.68)	(231.95)	0.0000	4.3300	(1,400.6390)	0.0000	0.0317	(0.0902)	0.0000	1	(0.0585)	01/06/2025
000301.ZK	01/02/2025	SDB3260427201	(1,100.00)	1.1597	(1,450.22)	(1,275.70)	0.0000	4.3300	(1,400.6390)	0.0000	0.1744	(0.4963)	0.0000	1	(0.3219)	01/06/2025
000301.ZK	01/02/2025	SDB3260427201	(600.00)	1.1597	(791.03)	(695.84)	0.0000	4.3300	(1,400.6390)	0.0000	0.0951	(0.2707)	0.0000	1	(0.1756)	01/06/2025
000301.ZK	01/02/2025	SDB3260427201	(1,100.00)	1.1597	(1,450.22)	(1,275.70)	0.0000	4.3300	(1,400.6390)	0.0000	0.1744	(0.4963)	0.0000	1	(0.3219)	01/06/2025
000301.ZK	01/02/2025	SDB3260427201	(2,500.00)	1.1597	(3,295.95)	(2,899.32)	0.0000	4.3300	(1,400.6390)	0.0000	0.3964	(1.1280)	0.0000	1	(0.7316)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
JIANGSU EASTERN SHENGHONG CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000301.ZK	01/02/2025	SDB3260427201	(17,500.00)	1.1597	(23,071.67)	(20,295.21)	0.0000	4.3300	(1,400.6390)	0.0000	2.7750	(7.8962)	0.0000	1	(5.1212)	01/06/2025
000301.ZK	01/02/2025	SDB3260427201	(1,100.00)	1.1597	(1,450.22)	(1,275.70)	0.0000	4.3300	(1,400.6390)	0.0000	0.1744	(0.4963)	0.0000	1	(0.3219)	01/06/2025
000301.ZK	01/02/2025	SDB3260427201	(1,600.00)	1.1597	(2,109.41)	(1,855.56)	0.0000	4.3300	(1,400.6390)	0.0000	0.2537	(0.7219)	0.0000	1	(0.4682)	01/06/2025
000301.ZK	01/02/2025	SDB3260427201	(1,400.00)	1.1597	(1,845.73)	(1,623.62)	0.0000	4.3300	(1,400.6390)	0.0000	0.2220	(0.6317)	0.0000	1	(0.4097)	01/06/2025
000301.ZK	01/02/2025	SDB3260427201	(1,100.00)	1.1597	(1,450.22)	(1,275.70)	0.0000	4.3300	(1,400.6390)	0.0000	0.1744	(0.4963)	0.0000	1	(0.3219)	01/06/2025
000301.ZK	01/02/2025	SDB3260427201	(28,500.00)	1.1597	(37,573.86)	(33,052.19)	0.0000	4.3300	(1,400.6390)	0.0000	4.5193	(12.8595)	0.0000	1	(8.3402)	01/06/2025
000301.ZK	01/02/2025	SDB3260427201	(7,700.00)	1.1597	(10,151.53)	(8,929.89)	0.0000	4.3300	(1,400.6390)	0.0000	1.2210	(3.4743)	0.0000	1	(2.2533)	01/06/2025
000301.ZK	01/02/2025	SDB3260427201	(100.00)	1.1597	(131.84)	(115.97)	0.0000	4.3300	(1,400.6390)	0.0000	0.0159	(0.0451)	0.0000	1	(0.0293)	01/06/2025
000301.ZK	01/02/2025	SDB3260427201	(3,400.00)	1.1597	(4,482.50)	(3,943.07)	0.0000	4.3300	(1,400.6390)	0.0000	0.5391	(1.5341)	0.0000	1	(0.9950)	01/06/2025
000301.ZK	01/02/2025	SDB3260427201	(24,300.00)	1.1597	(32,036.66)	(28,181.34)	0.0000	4.3300	(1,400.6390)	0.0000	3.8533	(10.9644)	0.0000	1	(7.1111)	01/06/2025
000301.ZK	01/02/2025	SDB3260427201	(4,800.00)	1.1597	(6,328.23)	(5,566.68)	0.0000	4.3300	(1,400.6390)	0.0000	0.7611	(2.1658)	0.0000	1	(1.4047)	01/06/2025
000301.ZK	01/02/2025	SDB3260427201	(12,200.00)	1.1597	(16,084.25)	(14,148.66)	0.0000	4.3300	(1,400.6390)	0.0000	1.9346	(5.5048)	0.0000	1	(3.5702)	01/06/2025
000301.ZK	01/02/2025	SDB3260427201	(200.00)	1.1597	(263.68)	(231.95)	0.0000	4.3300	(1,400.6390)	0.0000	0.0317	(0.0902)	0.0000	1	(0.0585)	01/06/2025
000301.ZK	01/02/2025	SDB3260427201	(600.00)	1.1597	(791.03)	(695.84)	0.0000	4.3300	(1,400.6390)	0.0000	0.0951	(0.2707)	0.0000	1	(0.1756)	01/06/2025
000301.ZK	01/02/2025	SDB3260427201	(500.00)	1.1597	(659.19)	(579.86)	0.0000	4.3300	(1,400.6390)	0.0000	0.0793	(0.2256)	0.0000	1	(0.1463)	01/06/2025
000301.ZK	01/02/2025	SDB3260427201	(16,800.00)	1.1597	(22,148.80)	(19,483.40)	0.0000	4.3300	(1,400.6390)	0.0000	2.6640	(7.5803)	0.0000	1	(4.9163)	01/06/2025
000301.ZK	01/02/2025	SDB3260427201	(40,200.00)	1.1597	(52,998.92)	(46,620.99)	0.0000	4.3300	(1,400.6390)	0.0000	6.3746	(18.1387)	0.0000	1	(11.7641)	01/06/2025
000301.ZK	01/02/2025	SDB3260427201	(25,500.00)	1.1597	(33,618.72)	(29,573.01)	0.0000	4.3300	(1,400.6390)	0.0000	4.0436	(11.5059)	0.0000	1	(7.4623)	01/06/2025
000301.ZK	01/02/2025	SDB3260427201	(21,000.00)	1.1597	(27,686.00)	(24,354.25)	0.0000	4.3300	(1,400.6390)	0.0000	3.3300	(9.4754)	0.0000	1	(6.1454)	01/06/2025
000301.ZK	01/02/2025	SDB3260427201	(200.00)	1.1597	(263.68)	(231.95)	0.0000	4.3300	(1,400.6390)	0.0000	0.0317	(0.0902)	0.0000	1	(0.0585)	01/06/2025
000301.ZK	01/02/2025	SDB3260427201	(900.00)	1.1597	(1,186.54)	(1,043.75)	0.0000	4.3300	(1,400.6390)	0.0000	0.1427	(0.4061)	0.0000	1	(0.2634)	01/06/2025
000301.ZK	01/02/2025	SDB3260427201	(900.00)	1.1597	(1,186.54)	(1,043.75)	0.0000	4.3300	(1,400.6390)	0.0000	0.1427	(0.4061)	0.0000	1	(0.2634)	01/06/2025
000301.ZK	01/02/2025	SDB3260427201	(200.00)	1.1597	(263.68)	(231.95)	0.0000	4.3300	(1,400.6390)	0.0000	0.0317	(0.0902)	0.0000	1	(0.0585)	01/06/2025
000301.ZK	01/02/2025	SDB3260427201	(600.00)	1.1597	(791.03)	(695.84)	0.0000	4.3300	(1,400.6390)	0.0000	0.0951	(0.2707)	0.0000	1	(0.1756)	01/06/2025
000301.ZK	01/02/2025	SDB3260427201	(187,900.00)	1.1597	(247,723.79)	(217,912.52)	0.0000	4.3300	(1,400.6390)	0.0000	29.7957	(84.7824)	0.0000	1	(54.9868)	01/06/2025
000301.ZK	01/02/2025	SDB3260427201	(15,300.00)	1.1597	(20,171.23)	(17,743.81)	0.0000	4.3300	(1,400.6390)	0.0000	2.4262	(6.9035)	0.0000	1	(4.4774)	01/06/2025
000301.ZK	01/02/2025	SDB3260427201	(19,600.00)	1.1597	(25,840.27)	(22,730.63)	0.0000	4.3300	(1,400.6390)	0.0000	3.1080	(8.8437)	0.0000	1	(5.7357)	01/06/2025
000301.ZK	01/02/2025	SDB3260427201	(7,900.00)	1.1597	(10,415.21)	(9,161.84)	0.0000	4.3300	(1,400.6390)	0.0000	1.2527	(3.5646)	0.0000	1	(2.3118)	01/06/2025
000301.ZK	01/02/2025	SDB3260427201	(600.00)	1.1597	(791.03)	(695.84)	0.0000	4.3300	(1,400.6390)	0.0000	0.0951	(0.2707)	0.0000	1	(0.1756)	01/06/2025
000301.ZK	01/02/2025	SDB3260427201	(100.00)	1.1597	(131.84)	(115.97)	0.0000	4.3300	(1,400.6390)	0.0000	0.0159	(0.0451)	0.0000	1	(0.0293)	01/06/2025
000301.ZK	12/31/2024	SDB3260427201	(200.00)	1.1733	(263.68)	(234.66)	0.0000	4.3300	(1,400.6390)	0.0000	0.0634	(0.1826)	0.0000	2	(0.1192)	01/06/2025
000301.ZK	12/31/2024	SDB3260427201	(2,100.00)	1.1733	(2,768.60)	(2,463.98)	0.0000	4.3300	(1,400.6390)	0.0000	0.6660	(1.9173)	0.0000	2	(1.2513)	01/06/2025
000301.ZK	12/31/2024	SDB3260427201	(600.00)	1.1733	(791.03)	(703.99)	0.0000	4.3300	(1,400.6390)	0.0000	0.1903	(0.5478)	0.0000	2	(0.3575)	01/06/2025
000301.ZK	12/31/2024	SDB3260427201	(6,100.00)	1.1733	(8,042.12)	(7,157.26)	0.0000	4.3300	(1,400.6390)	0.0000	1.9346	(5.5693)	0.0000	2	(3.6347)	01/06/2025
000301.ZK	12/31/2024	SDB3260427201	(500.00)	1.1733	(659.19)	(586.66)	0.0000	4.3300	(1,400.6390)	0.0000	0.1586	(0.4565)	0.0000	2	(0.2979)	01/06/2025
000301.ZK	12/31/2024	SDB3260427201	(200.00)	1.1733	(263.68)	(234.66)	0.0000	4.3300	(1,400.6390)	0.0000	0.0634	(0.1826)	0.0000	2	(0.1192)	01/06/2025
000301.ZK	12/31/2024	SDB3260427201	(1,100.00)	1.1733	(1,450.22)	(1,290.65)	0.0000	4.3300	(1,400.6390)	0.0000	0.3489	(1.0043)	0.0000	2	(0.6554)	01/06/2025
000301.ZK	12/31/2024	SDB3260427201	(600.00)	1.1733	(791.03)	(703.99)	0.0000	4.3300	(1,400.6390)	0.0000	0.1903	(0.5478)	0.0000	2	(0.3575)	01/06/2025
000301.ZK	12/31/2024	SDB3260427201	(1,100.00)	1.1733	(1,450.22)	(1,290.65)	0.0000	4.3300	(1,400.6390)	0.0000	0.3489	(1.0043)	0.0000	2	(0.6554)	01/06/2025
000301.ZK	12/31/2024	SDB3260427201	(2,500.00)	1.1733	(3,295.95)	(2,933.30)	0.0000	4.3300	(1,400.6390)	0.0000	0.7929	(2.2825)	0.0000	2	(1.4896)	01/06/2025
000301.ZK	12/31/2024	SDB3260427201	(17,500.00)	1.1733	(23,071.67)	(20,533.13)	0.0000	4.3300	(1,400.6390)	0.0000	5.5500	(15.9775)	0.0000	2	(10.4275)	01/06/2025
000301.ZK	12/31/2024	SDB3260427201	(1,100.00)	1.1733	(1,450.22)	(1,290.65)	0.0000	4.3300	(1,400.6390)	0.0000	0.3489	(1.0043)	0.0000	2	(0.6554)	01/06/2025
000301.ZK	12/31/2024	SDB3260427201	(1,600.00)	1.1733	(2,109.41)	(1,877.32)	0.0000	4.3300	(1,400.6390)	0.0000	0.5074	(1.4608)	0.0000	2	(0.9534)	01/06/2025
000301.ZK	12/31/2024	SDB3260427201	(1,400.00)	1.1733	(1,845.73)	(1,642.65)	0.0000	4.3300	(1,400.6390)	0.0000	0.4440	(1.2782)	0.0000	2	(0.8342)	01/06/2025
000301.ZK	12/31/2024	SDB3260427201	(1,100.00)	1.1733	(1,450.22)	(1,290.65)	0.0000	4.3300	(1,400.6390)	0.0000	0.3489	(1.0043)	0.0000	2	(0.6554)	01/06/2025
000301.ZK	12/31/2024	SDB3260427201	(28,500.00)	1.1733	(37,573.86)	(33,439.68)	0.0000	4.3300	(1,400.6390)	0.0000	9.0386	(26.0205)	0.0000	2	(16.9819)	01/06/2025
000301.ZK	12/31/2024	SDB3260427201	(7,700.00)	1.1733	(10,151.53)	(9,034.58)	0.0000	4.3300	(1,400.6390)	0.0000	2.4420	(7.0301)	0.0000	2	(4.5881)	01/06/2025
000301.ZK	12/31/2024	SDB3260427201	(100.00)	1.1733	(131.84)	(117.33)	0.0000	4.3300	(1,400.6390)	0.0000	0.0317	(0.0913)	0.0000	2	(0.0596)	01/06/2025
000301.ZK	12/31/2024	SDB3260427201	(3,400.00)	1.1733	(4,482.50)	(3,989.29)	0.0000	4.3300	(1,400.6390)	0.0000	1.0783	(3.1042)	0.0000	2	(2.0259)	01/06/2025
000301.ZK	12/31/2024	SDB3260427201	(24,300.00)	1.1733	(32,036.66)	(28,511.72)	0.0000	4.3300	(1,400.6390)	0.0000	7.7066	(22.1859)	0.0000	2	(14.4793)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
JIANGSU EASTERN SHENGHONG CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000301.ZK	12/31/2024	SDB3260427201	(4,800.00)	1.1733	(6,328.23)	(5,631.95)	0.0000	4.3300	(1,400.6390)	0.0000	1.5223	(4.3824)	0.0000	2	(2.8601)	01/06/2025
000301.ZK	12/31/2024	SDB3260427201	(12,200.00)	1.1733	(16,084.25)	(14,314.53)	0.0000	4.3300	(1,400.6390)	0.0000	3.8692	(11.1386)	0.0000	2	(7.2694)	01/06/2025
000301.ZK	12/31/2024	SDB3260427201	(200.00)	1.1733	(263.68)	(234.66)	0.0000	4.3300	(1,400.6390)	0.0000	0.0634	(0.1826)	0.0000	2	(0.1192)	01/06/2025
000301.ZK	12/31/2024	SDB3260427201	(600.00)	1.1733	(791.03)	(703.99)	0.0000	4.3300	(1,400.6390)	0.0000	0.1903	(0.5478)	0.0000	2	(0.3575)	01/06/2025
000301.ZK	12/31/2024	SDB3260427201	(500.00)	1.1733	(659.19)	(586.66)	0.0000	4.3300	(1,400.6390)	0.0000	0.1586	(0.4565)	0.0000	2	(0.2979)	01/06/2025
000301.ZK	12/31/2024	SDB3260427201	(16,800.00)	1.1733	(22,148.80)	(19,711.81)	0.0000	4.3300	(1,400.6390)	0.0000	5.3280	(15.3384)	0.0000	2	(10.0104)	01/06/2025
000301.ZK	12/31/2024	SDB3260427201	(40,200.00)	1.1733	(52,998.92)	(47,167.54)	0.0000	4.3300	(1,400.6390)	0.0000	12.7492	(36.7026)	0.0000	2	(23.9534)	01/06/2025
000301.ZK	12/31/2024	SDB3260427201	(25,500.00)	1.1733	(33,618.72)	(29,919.71)	0.0000	4.3300	(1,400.6390)	0.0000	8.0872	(23.2815)	0.0000	2	(15.1943)	01/06/2025
000301.ZK	12/31/2024	SDB3260427201	(21,000.00)	1.1733	(27,686.00)	(24,639.76)	0.0000	4.3300	(1,400.6390)	0.0000	6.6600	(19.1730)	0.0000	2	(12.5130)	01/06/2025
000301.ZK	12/31/2024	SDB3260427201	(200.00)	1.1733	(263.68)	(234.66)	0.0000	4.3300	(1,400.6390)	0.0000	0.0634	(0.1826)	0.0000	2	(0.1192)	01/06/2025
000301.ZK	12/31/2024	SDB3260427201	(900.00)	1.1733	(1,186.54)	(1,055.99)	0.0000	4.3300	(1,400.6390)	0.0000	0.2854	(0.8217)	0.0000	2	(0.5363)	01/06/2025
000301.ZK	12/31/2024	SDB3260427201	(900.00)	1.1733	(1,186.54)	(1,055.99)	0.0000	4.3300	(1,400.6390)	0.0000	0.2854	(0.8217)	0.0000	2	(0.5363)	01/06/2025
000301.ZK	12/31/2024	SDB3260427201	(200.00)	1.1733	(263.68)	(234.66)	0.0000	4.3300	(1,400.6390)	0.0000	0.0634	(0.1826)	0.0000	2	(0.1192)	01/06/2025
000301.ZK	12/31/2024	SDB3260427201	(600.00)	1.1733	(791.03)	(703.99)	0.0000	4.3300	(1,400.6390)	0.0000	0.1903	(0.5478)	0.0000	2	(0.3575)	01/06/2025
000301.ZK	12/31/2024	SDB3260427201	(187,900.00)	1.1733	(247,723.79)	(220,467.20)	0.0000	4.3300	(1,400.6390)	0.0000	59.5913	(171.5528)	0.0000	2	(111.9614)	01/06/2025
000301.ZK	12/31/2024	SDB3260427201	(15,300.00)	1.1733	(20,171.23)	(17,951.83)	0.0000	4.3300	(1,400.6390)	0.0000	4.8523	(13.9689)	0.0000	2	(9.1166)	01/06/2025
000301.ZK	12/31/2024	SDB3260427201	(19,600.00)	1.1733	(25,840.27)	(22,997.11)	0.0000	4.3300	(1,400.6390)	0.0000	6.2160	(17.8948)	0.0000	2	(11.6788)	01/06/2025
000301.ZK	12/31/2024	SDB3260427201	(7,900.00)	1.1733	(10,415.21)	(9,269.24)	0.0000	4.3300	(1,400.6390)	0.0000	2.5054	(7.2127)	0.0000	2	(4.7073)	01/06/2025
000301.ZK	12/31/2024	SDB3260427201	(600.00)	1.1733	(791.03)	(703.99)	0.0000	4.3300	(1,400.6390)	0.0000	0.1903	(0.5478)	0.0000	2	(0.3575)	01/06/2025
000301.ZK	12/31/2024	SDB3260427201	(100.00)	1.1733	(131.84)	(117.33)	0.0000	4.3300	(1,400.6390)	0.0000	0.0317	(0.0913)	0.0000	2	(0.0596)	01/06/2025
000301.ZK	12/30/2024	SDB3260427201	(200.00)	1.1539	(263.68)	(230.79)	0.0000	4.3300	(1,400.6390)	0.0000	0.0317	(0.0898)	0.0000	1	(0.0581)	01/06/2025
000301.ZK	12/30/2024	SDB3260427201	(2,100.00)	1.1539	(2,768.60)	(2,423.29)	0.0000	4.3300	(1,400.6390)	0.0000	0.3330	(0.9428)	0.0000	1	(0.6098)	01/06/2025
000301.ZK	12/30/2024	SDB3260427201	(600.00)	1.1539	(791.03)	(692.37)	0.0000	4.3300	(1,400.6390)	0.0000	0.0951	(0.2694)	0.0000	1	(0.1742)	01/06/2025
000301.ZK	12/30/2024	SDB3260427201	(6,100.00)	1.1539	(8,042.12)	(7,039.09)	0.0000	4.3300	(1,400.6390)	0.0000	0.9673	(2.7387)	0.0000	1	(1.7714)	01/06/2025
000301.ZK	12/30/2024	SDB3260427201	(500.00)	1.1539	(659.19)	(576.97)	0.0000	4.3300	(1,400.6390)	0.0000	0.0793	(0.2245)	0.0000	1	(0.1452)	01/06/2025
000301.ZK	12/30/2024	SDB3260427201	(200.00)	1.1539	(263.68)	(230.79)	0.0000	4.3300	(1,400.6390)	0.0000	0.0317	(0.0898)	0.0000	1	(0.0581)	01/06/2025
000301.ZK	12/30/2024	SDB3260427201	(1,100.00)	1.1539	(1,450.22)	(1,269.34)	0.0000	4.3300	(1,400.6390)	0.0000	0.1744	(0.4939)	0.0000	1	(0.3194)	01/06/2025
000301.ZK	12/30/2024	SDB3260427201	(600.00)	1.1539	(791.03)	(692.37)	0.0000	4.3300	(1,400.6390)	0.0000	0.0951	(0.2694)	0.0000	1	(0.1742)	01/06/2025
000301.ZK	12/30/2024	SDB3260427201	(1,100.00)	1.1539	(1,450.22)	(1,269.34)	0.0000	4.3300	(1,400.6390)	0.0000	0.1744	(0.4939)	0.0000	1	(0.3194)	01/06/2025
000301.ZK	12/30/2024	SDB3260427201	(2,500.00)	1.1539	(3,295.95)	(2,884.87)	0.0000	4.3300	(1,400.6390)	0.0000	0.3964	(1.1224)	0.0000	1	(0.7260)	01/06/2025
000301.ZK	12/30/2024	SDB3260427201	(17,500.00)	1.1539	(23,071.67)	(20,194.11)	0.0000	4.3300	(1,400.6390)	0.0000	2.7750	(7.8568)	0.0000	1	(5.0818)	01/06/2025
000301.ZK	12/30/2024	SDB3260427201	(1,100.00)	1.1539	(1,450.22)	(1,269.34)	0.0000	4.3300	(1,400.6390)	0.0000	0.1744	(0.4939)	0.0000	1	(0.3194)	01/06/2025
000301.ZK	12/30/2024	SDB3260427201	(1,600.00)	1.1539	(2,109.41)	(1,846.32)	0.0000	4.3300	(1,400.6390)	0.0000	0.2537	(0.7183)	0.0000	1	(0.4646)	01/06/2025
000301.ZK	12/30/2024	SDB3260427201	(1,400.00)	1.1539	(1,845.73)	(1,615.53)	0.0000	4.3300	(1,400.6390)	0.0000	0.2220	(0.6285)	0.0000	1	(0.4065)	01/06/2025
000301.ZK	12/30/2024	SDB3260427201	(1,100.00)	1.1539	(1,450.22)	(1,269.34)	0.0000	4.3300	(1,400.6390)	0.0000	0.1744	(0.4939)	0.0000	1	(0.3194)	01/06/2025
000301.ZK	12/30/2024	SDB3260427201	(28,500.00)	1.1539	(37,573.86)	(32,887.55)	0.0000	4.3300	(1,400.6390)	0.0000	4.5193	(12.7954)	0.0000	1	(8.2761)	01/06/2025
000301.ZK	12/30/2024	SDB3260427201	(7,700.00)	1.1539	(10,151.53)	(8,885.41)	0.0000	4.3300	(1,400.6390)	0.0000	1.2210	(3.4570)	0.0000	1	(2.2360)	01/06/2025
000301.ZK	12/30/2024	SDB3260427201	(100.00)	1.1539	(131.84)	(115.39)	0.0000	4.3300	(1,400.6390)	0.0000	0.0159	(0.0449)	0.0000	1	(0.0290)	01/06/2025
000301.ZK	12/30/2024	SDB3260427201	(3,400.00)	1.1539	(4,482.50)	(3,923.43)	0.0000	4.3300	(1,400.6390)	0.0000	0.5391	(1.5265)	0.0000	1	(0.9873)	01/06/2025
000301.ZK	12/30/2024	SDB3260427201	(24,300.00)	1.1539	(32,036.66)	(28,040.96)	0.0000	4.3300	(1,400.6390)	0.0000	3.8533	(10.9098)	0.0000	1	(7.0565)	01/06/2025
000301.ZK	12/30/2024	SDB3260427201	(4,800.00)	1.1539	(6,328.23)	(5,538.96)	0.0000	4.3300	(1,400.6390)	0.0000	0.7611	(2.1550)	0.0000	1	(1.3939)	01/06/2025
000301.ZK	12/30/2024	SDB3260427201	(12,200.00)	1.1539	(16,084.25)	(14,078.18)	0.0000	4.3300	(1,400.6390)	0.0000	1.9346	(5.4773)	0.0000	1	(3.5428)	01/06/2025
000301.ZK	12/30/2024	SDB3260427201	(200.00)	1.1539	(263.68)	(230.79)	0.0000	4.3300	(1,400.6390)	0.0000	0.0317	(0.0898)	0.0000	1	(0.0581)	01/06/2025
000301.ZK	12/30/2024	SDB3260427201	(600.00)	1.1539	(791.03)	(692.37)	0.0000	4.3300	(1,400.6390)	0.0000	0.0951	(0.2694)	0.0000	1	(0.1742)	01/06/2025
000301.ZK	12/30/2024	SDB3260427201	(500.00)	1.1539	(659.19)	(576.97)	0.0000	4.3300	(1,400.6390)	0.0000	0.0793	(0.2245)	0.0000	1	(0.1452)	01/06/2025
000301.ZK	12/30/2024	SDB3260427201	(16,800.00)	1.1539	(22,148.80)	(19,386.34)	0.0000	4.3300	(1,400.6390)	0.0000	2.6640	(7.5426)	0.0000	1	(4.8786)	01/06/2025
000301.ZK	12/30/2024	SDB3260427201	(40,200.00)	1.1539	(52,998.92)	(46,388.75)	0.0000	4.3300	(1,400.6390)	0.0000	6.3746	(18.0483)	0.0000	1	(11.6737)	01/06/2025
000301.ZK	12/30/2024	SDB3260427201	(25,500.00)	1.1539	(33,618.72)	(29,425.70)	0.0000	4.3300	(1,400.6390)	0.0000	4.0436	(11.4488)	0.0000	1	(7.4050)	01/06/2025
000301.ZK	12/30/2024	SDB3260427201	(21,000.00)	1.1539	(27,686.00)	(24,232.93)	0.0000	4.3300	(1,400.6390)	0.0000	3.3300	(9.4282)	0.0000	1	(6.0982)	01/06/2025
000301.ZK	12/30/2024	SDB3260427201	(200.00)	1.1539	(263.68)	(230.79)	0.0000	4.3300	(1,400.6390)	0.0000	0.0317	(0.0898)	0.0000	1	(0.0581)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
JIANGSU EASTERN SHENGHONG CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000301.ZK	12/30/2024	SDB3260427201	(900.00)	1.1539	(1,186.54)	(1,038.55)	0.0000	4.3300	(1,400.6390)	0.0000	0.1427	(0.4041)	0.0000	1	(0.2614)	01/06/2025
000301.ZK	12/30/2024	SDB3260427201	(900.00)	1.1539	(1,186.54)	(1,038.55)	0.0000	4.3300	(1,400.6390)	0.0000	0.1427	(0.4041)	0.0000	1	(0.2614)	01/06/2025
000301.ZK	12/30/2024	SDB3260427201	(200.00)	1.1539	(263.68)	(230.79)	0.0000	4.3300	(1,400.6390)	0.0000	0.0317	(0.0898)	0.0000	1	(0.0581)	01/06/2025
000301.ZK	12/30/2024	SDB3260427201	(600.00)	1.1539	(791.03)	(692.37)	0.0000	4.3300	(1,400.6390)	0.0000	0.0951	(0.2694)	0.0000	1	(0.1742)	01/06/2025
000301.ZK	12/30/2024	SDB3260427201	(187,900.00)	1.1539	(247,723.79)	(216,827.02)	0.0000	4.3300	(1,400.6390)	0.0000	29.7957	(84.3601)	0.0000	1	(54.5644)	01/06/2025
000301.ZK	12/30/2024	SDB3260427201	(15,300.00)	1.1539	(20,171.23)	(17,655.42)	0.0000	4.3300	(1,400.6390)	0.0000	2.4262	(6.8691)	0.0000	1	(4.4430)	01/06/2025
000301.ZK	12/30/2024	SDB3260427201	(19,600.00)	1.1539	(25,840.27)	(22,617.40)	0.0000	4.3300	(1,400.6390)	0.0000	3.1080	(8.7997)	0.0000	1	(5.6917)	01/06/2025
000301.ZK	12/30/2024	SDB3260427201	(7,900.00)	1.1539	(10,415.21)	(9,116.20)	0.0000	4.3300	(1,400.6390)	0.0000	1.2527	(3.5468)	0.0000	1	(2.2941)	01/06/2025
000301.ZK	12/30/2024	SDB3260427201	(600.00)	1.1539	(791.03)	(692.37)	0.0000	4.3300	(1,400.6390)	0.0000	0.0951	(0.2694)	0.0000	1	(0.1742)	01/06/2025
000301.ZK	12/30/2024	SDB3260427201	(100.00)	1.1539	(131.84)	(115.39)	0.0000	4.3300	(1,400.6390)	0.0000	0.0159	(0.0449)	0.0000	1	(0.0290)	01/06/2025
000301.ZK	12/27/2024	SDB3260427201	(200.00)	1.1700	(263.68)	(233.99)	0.0000	4.3300	(1,400.6390)	0.0000	0.0951	(0.2731)	0.0000	3	(0.1780)	01/06/2025
000301.ZK	12/27/2024	SDB3260427201	(2,100.00)	1.1700	(2,768.60)	(2,456.90)	0.0000	4.3300	(1,400.6390)	0.0000	0.9990	(2.8677)	0.0000	3	(1.8687)	01/06/2025
000301.ZK	12/27/2024	SDB3260427201	(600.00)	1.1700	(791.03)	(701.97)	0.0000	4.3300	(1,400.6390)	0.0000	0.2854	(0.8193)	0.0000	3	(0.5339)	01/06/2025
000301.ZK	12/27/2024	SDB3260427201	(6,100.00)	1.1700	(8,042.12)	(7,136.70)	0.0000	4.3300	(1,400.6390)	0.0000	2.9019	(8.3300)	0.0000	3	(5.4281)	01/06/2025
000301.ZK	12/27/2024	SDB3260427201	(500.00)	1.1700	(659.19)	(584.98)	0.0000	4.3300	(1,400.6390)	0.0000	0.2379	(0.6828)	0.0000	3	(0.4449)	01/06/2025
000301.ZK	12/27/2024	SDB3260427201	(200.00)	1.1700	(263.68)	(233.99)	0.0000	4.3300	(1,400.6390)	0.0000	0.0951	(0.2731)	0.0000	3	(0.1780)	01/06/2025
000301.ZK	12/27/2024	SDB3260427201	(1,100.00)	1.1700	(1,450.22)	(1,286.95)	0.0000	4.3300	(1,400.6390)	0.0000	0.5233	(1.5021)	0.0000	3	(0.9788)	01/06/2025
000301.ZK	12/27/2024	SDB3260427201	(600.00)	1.1700	(791.03)	(701.97)	0.0000	4.3300	(1,400.6390)	0.0000	0.2854	(0.8193)	0.0000	3	(0.5339)	01/06/2025
000301.ZK	12/27/2024	SDB3260427201	(1,100.00)	1.1700	(1,450.22)	(1,286.95)	0.0000	4.3300	(1,400.6390)	0.0000	0.5233	(1.5021)	0.0000	3	(0.9788)	01/06/2025
000301.ZK	12/27/2024	SDB3260427201	(2,500.00)	1.1700	(3,295.95)	(2,924.88)	0.0000	4.3300	(1,400.6390)	0.0000	1.1893	(3.4139)	0.0000	3	(2.2246)	01/06/2025
000301.ZK	12/27/2024	SDB3260427201	(17,500.00)	1.1700	(23,071.67)	(20,474.14)	0.0000	4.3300	(1,400.6390)	0.0000	8.3250	(23.8974)	0.0000	3	(15.5724)	01/06/2025
000301.ZK	12/27/2024	SDB3260427201	(1,100.00)	1.1700	(1,450.22)	(1,286.95)	0.0000	4.3300	(1,400.6390)	0.0000	0.5233	(1.5021)	0.0000	3	(0.9788)	01/06/2025
000301.ZK	12/27/2024	SDB3260427201	(1,600.00)	1.1700	(2,109.41)	(1,871.92)	0.0000	4.3300	(1,400.6390)	0.0000	0.7611	(2.1849)	0.0000	3	(1.4238)	01/06/2025
000301.ZK	12/27/2024	SDB3260427201	(1,400.00)	1.1700	(1,845.73)	(1,637.93)	0.0000	4.3300	(1,400.6390)	0.0000	0.6660	(1.9118)	0.0000	3	(1.2458)	01/06/2025
000301.ZK	12/27/2024	SDB3260427201	(1,100.00)	1.1700	(1,450.22)	(1,286.95)	0.0000	4.3300	(1,400.6390)	0.0000	0.5233	(1.5021)	0.0000	3	(0.9788)	01/06/2025
000301.ZK	12/27/2024	SDB3260427201	(28,500.00)	1.1700	(37,573.86)	(33,343.60)	0.0000	4.3300	(1,400.6390)	0.0000	13.5579	(38.9186)	0.0000	3	(25.3607)	01/06/2025
000301.ZK	12/27/2024	SDB3260427201	(7,700.00)	1.1700	(10,151.53)	(9,008.62)	0.0000	4.3300	(1,400.6390)	0.0000	3.6630	(10.5149)	0.0000	3	(6.8518)	01/06/2025
000301.ZK	12/27/2024	SDB3260427201	(100.00)	1.1700	(131.84)	(117.00)	0.0000	4.3300	(1,400.6390)	0.0000	0.0476	(0.1366)	0.0000	3	(0.0890)	01/06/2025
000301.ZK	12/27/2024	SDB3260427201	(3,400.00)	1.1700	(4,482.50)	(3,977.83)	0.0000	4.3300	(1,400.6390)	0.0000	1.6174	(4.6429)	0.0000	3	(3.0255)	01/06/2025
000301.ZK	12/27/2024	SDB3260427201	(24,300.00)	1.1700	(32,036.66)	(28,429.81)	0.0000	4.3300	(1,400.6390)	0.0000	11.5599	(33.1832)	0.0000	3	(21.6234)	01/06/2025
000301.ZK	12/27/2024	SDB3260427201	(4,800.00)	1.1700	(6,328.23)	(5,615.76)	0.0000	4.3300	(1,400.6390)	0.0000	2.2834	(6.5547)	0.0000	3	(4.2713)	01/06/2025
000301.ZK	12/27/2024	SDB3260427201	(12,200.00)	1.1700	(16,084.25)	(14,273.40)	0.0000	4.3300	(1,400.6390)	0.0000	5.8037	(16.6599)	0.0000	3	(10.8562)	01/06/2025
000301.ZK	12/27/2024	SDB3260427201	(200.00)	1.1700	(263.68)	(233.99)	0.0000	4.3300	(1,400.6390)	0.0000	0.0951	(0.2731)	0.0000	3	(0.1780)	01/06/2025
000301.ZK	12/27/2024	SDB3260427201	(600.00)	1.1700	(791.03)	(701.97)	0.0000	4.3300	(1,400.6390)	0.0000	0.2854	(0.8193)	0.0000	3	(0.5339)	01/06/2025
000301.ZK	12/27/2024	SDB3260427201	(500.00)	1.1700	(659.19)	(584.98)	0.0000	4.3300	(1,400.6390)	0.0000	0.2379	(0.6828)	0.0000	3	(0.4449)	01/06/2025
000301.ZK	12/27/2024	SDB3260427201	(16,800.00)	1.1700	(22,148.80)	(19,655.18)	0.0000	4.3300	(1,400.6390)	0.0000	7.9920	(22.9415)	0.0000	3	(14.9495)	01/06/2025
000301.ZK	12/27/2024	SDB3260427201	(40,200.00)	1.1700	(52,998.92)	(47,032.03)	0.0000	4.3300	(1,400.6390)	0.0000	19.1238	(54.8957)	0.0000	3	(35.7720)	01/06/2025
000301.ZK	12/27/2024	SDB3260427201	(25,500.00)	1.1700	(33,618.72)	(29,833.75)	0.0000	4.3300	(1,400.6390)	0.0000	12.1308	(34.8219)	0.0000	3	(22.6912)	01/06/2025
000301.ZK	12/27/2024	SDB3260427201	(21,000.00)	1.1700	(27,686.00)	(24,568.97)	0.0000	4.3300	(1,400.6390)	0.0000	9.9900	(28.6769)	0.0000	3	(18.6869)	01/06/2025
000301.ZK	12/27/2024	SDB3260427201	(200.00)	1.1700	(263.68)	(233.99)	0.0000	4.3300	(1,400.6390)	0.0000	0.0951	(0.2731)	0.0000	3	(0.1780)	01/06/2025
000301.ZK	12/27/2024	SDB3260427201	(900.00)	1.1700	(1,186.54)	(1,052.96)	0.0000	4.3300	(1,400.6390)	0.0000	0.4281	(1.2290)	0.0000	3	(0.8009)	01/06/2025
000301.ZK	12/27/2024	SDB3260427201	(900.00)	1.1700	(1,186.54)	(1,052.96)	0.0000	4.3300	(1,400.6390)	0.0000	0.4281	(1.2290)	0.0000	3	(0.8009)	01/06/2025
000301.ZK	12/27/2024	SDB3260427201	(200.00)	1.1700	(263.68)	(233.99)	0.0000	4.3300	(1,400.6390)	0.0000	0.0951	(0.2731)	0.0000	3	(0.1780)	01/06/2025
000301.ZK	12/27/2024	SDB3260427201	(600.00)	1.1700	(791.03)	(701.97)	0.0000	4.3300	(1,400.6390)	0.0000	0.2854	(0.8193)	0.0000	3	(0.5339)	01/06/2025
000301.ZK	12/27/2024	SDB3260427201	(187,900.00)	1.1700	(247,723.79)	(219,833.79)	0.0000	4.3300	(1,400.6390)	0.0000	89.3870	(256.5898)	0.0000	3	(167.2028)	01/06/2025
000301.ZK	12/27/2024	SDB3260427201	(15,300.00)	1.1700	(20,171.23)	(17,900.25)	0.0000	4.3300	(1,400.6390)	0.0000	7.2785	(20.8932)	0.0000	3	(13.6147)	01/06/2025
000301.ZK	12/27/2024	SDB3260427201	(19,600.00)	1.1700	(25,840.27)	(22,931.04)	0.0000	4.3300	(1,400.6390)	0.0000	9.3240	(26.7651)	0.0000	3	(17.4411)	01/06/2025
000301.ZK	12/27/2024	SDB3260427201	(7,900.00)	1.1700	(10,415.21)	(9,242.61)	0.0000	4.3300	(1,400.6390)	0.0000	3.7582	(10.7880)	0.0000	3	(7.0298)	01/06/2025
000301.ZK	12/27/2024	SDB3260427201	(600.00)	1.1700	(791.03)	(701.97)	0.0000	4.3300	(1,400.6390)	0.0000	0.2854	(0.8193)	0.0000	3	(0.5339)	01/06/2025
000301.ZK	12/27/2024	SDB3260427201	(100.00)	1.1700	(131.84)	(117.00)	0.0000	4.3300	(1,400.6390)	0.0000	0.0476	(0.1366)	0.0000	3	(0.0890)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6



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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
JIANGSU EASTERN SHENGHONG CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000301.ZK	12/26/2024	SDB3260427201	(200.00)	1.1854	(263.68)	(237.08)	0.0000	4.3300	(1,400.6390)	0.0000	0.0317	(0.0922)	0.0000	1	(0.0605)	01/06/2025
000301.ZK	12/26/2024	SDB3260427201	(2,100.00)	1.1854	(2,768.60)	(2,489.34)	0.0000	4.3300	(1,400.6390)	0.0000	0.3330	(0.9685)	0.0000	1	(0.6355)	01/06/2025
000301.ZK	12/26/2024	SDB3260427201	(600.00)	1.1854	(791.03)	(711.24)	0.0000	4.3300	(1,400.6390)	0.0000	0.0951	(0.2767)	0.0000	1	(0.1816)	01/06/2025
000301.ZK	12/26/2024	SDB3260427201	(6,100.00)	1.1854	(8,042.12)	(7,230.93)	0.0000	4.3300	(1,400.6390)	0.0000	0.9673	(2.8133)	0.0000	1	(1.8460)	01/06/2025
000301.ZK	12/26/2024	SDB3260427201	(500.00)	1.1854	(659.19)	(592.70)	0.0000	4.3300	(1,400.6390)	0.0000	0.0793	(0.2306)	0.0000	1	(0.1513)	01/06/2025
000301.ZK	12/26/2024	SDB3260427201	(200.00)	1.1854	(263.68)	(237.08)	0.0000	4.3300	(1,400.6390)	0.0000	0.0317	(0.0922)	0.0000	1	(0.0605)	01/06/2025
000301.ZK	12/26/2024	SDB3260427201	(1,100.00)	1.1854	(1,450.22)	(1,303.94)	0.0000	4.3300	(1,400.6390)	0.0000	0.1744	(0.5073)	0.0000	1	(0.3329)	01/06/2025
000301.ZK	12/26/2024	SDB3260427201	(600.00)	1.1854	(791.03)	(711.24)	0.0000	4.3300	(1,400.6390)	0.0000	0.0951	(0.2767)	0.0000	1	(0.1816)	01/06/2025
000301.ZK	12/26/2024	SDB3260427201	(1,100.00)	1.1854	(1,450.22)	(1,303.94)	0.0000	4.3300	(1,400.6390)	0.0000	0.1744	(0.5073)	0.0000	1	(0.3329)	01/06/2025
000301.ZK	12/26/2024	SDB3260427201	(2,500.00)	1.1854	(3,295.95)	(2,963.49)	0.0000	4.3300	(1,400.6390)	0.0000	0.3964	(1.1530)	0.0000	1	(0.7566)	01/06/2025
000301.ZK	12/26/2024	SDB3260427201	(17,500.00)	1.1854	(23,071.67)	(20,744.47)	0.0000	4.3300	(1,400.6390)	0.0000	2.7750	(8.0710)	0.0000	1	(5.2960)	01/06/2025
000301.ZK	12/26/2024	SDB3260427201	(1,100.00)	1.1854	(1,450.22)	(1,303.94)	0.0000	4.3300	(1,400.6390)	0.0000	0.1744	(0.5073)	0.0000	1	(0.3329)	01/06/2025
000301.ZK	12/26/2024	SDB3260427201	(1,600.00)	1.1854	(2,109.41)	(1,896.64)	0.0000	4.3300	(1,400.6390)	0.0000	0.2537	(0.7379)	0.0000	1	(0.4842)	01/06/2025
000301.ZK	12/26/2024	SDB3260427201	(1,400.00)	1.1854	(1,845.73)	(1,659.56)	0.0000	4.3300	(1,400.6390)	0.0000	0.2220	(0.6457)	0.0000	1	(0.4237)	01/06/2025
000301.ZK	12/26/2024	SDB3260427201	(1,100.00)	1.1854	(1,450.22)	(1,303.94)	0.0000	4.3300	(1,400.6390)	0.0000	0.1744	(0.5073)	0.0000	1	(0.3329)	01/06/2025
000301.ZK	12/26/2024	SDB3260427201	(28,500.00)	1.1854	(37,573.86)	(33,783.84)	0.0000	4.3300	(1,400.6390)	0.0000	4.5193	(13.1442)	0.0000	1	(8.6249)	01/06/2025
000301.ZK	12/26/2024	SDB3260427201	(7,700.00)	1.1854	(10,151.53)	(9,127.56)	0.0000	4.3300	(1,400.6390)	0.0000	1.2210	(3.5512)	0.0000	1	(2.3302)	01/06/2025
000301.ZK	12/26/2024	SDB3260427201	(100.00)	1.1854	(131.84)	(118.54)	0.0000	4.3300	(1,400.6390)	0.0000	0.0159	(0.0461)	0.0000	1	(0.0303)	01/06/2025
000301.ZK	12/26/2024	SDB3260427201	(3,400.00)	1.1854	(4,482.50)	(4,030.35)	0.0000	4.3300	(1,400.6390)	0.0000	0.5391	(1.5681)	0.0000	1	(1.0289)	01/06/2025
000301.ZK	12/26/2024	SDB3260427201	(24,300.00)	1.1854	(32,036.66)	(28,805.17)	0.0000	4.3300	(1,400.6390)	0.0000	3.8533	(11.2071)	0.0000	1	(7.3538)	01/06/2025
000301.ZK	12/26/2024	SDB3260427201	(4,800.00)	1.1854	(6,328.23)	(5,689.91)	0.0000	4.3300	(1,400.6390)	0.0000	0.7611	(2.2138)	0.0000	1	(1.4526)	01/06/2025
000301.ZK	12/26/2024	SDB3260427201	(12,200.00)	1.1854	(16,084.25)	(14,461.86)	0.0000	4.3300	(1,400.6390)	0.0000	1.9346	(5.6266)	0.0000	1	(3.6920)	01/06/2025
000301.ZK	12/26/2024	SDB3260427201	(200.00)	1.1854	(263.68)	(237.08)	0.0000	4.3300	(1,400.6390)	0.0000	0.0317	(0.0922)	0.0000	1	(0.0605)	01/06/2025
000301.ZK	12/26/2024	SDB3260427201	(600.00)	1.1854	(791.03)	(711.24)	0.0000	4.3300	(1,400.6390)	0.0000	0.0951	(0.2767)	0.0000	1	(0.1816)	01/06/2025
000301.ZK	12/26/2024	SDB3260427201	(500.00)	1.1854	(659.19)	(592.70)	0.0000	4.3300	(1,400.6390)	0.0000	0.0793	(0.2306)	0.0000	1	(0.1513)	01/06/2025
000301.ZK	12/26/2024	SDB3260427201	(16,800.00)	1.1854	(22,148.80)	(19,914.69)	0.0000	4.3300	(1,400.6390)	0.0000	2.6640	(7.7481)	0.0000	1	(5.0841)	01/06/2025
000301.ZK	12/26/2024	SDB3260427201	(40,200.00)	1.1854	(52,998.92)	(47,653.00)	0.0000	4.3300	(1,400.6390)	0.0000	6.3746	(18.5402)	0.0000	1	(12.1656)	01/06/2025
000301.ZK	12/26/2024	SDB3260427201	(25,500.00)	1.1854	(33,618.72)	(30,227.65)	0.0000	4.3300	(1,400.6390)	0.0000	4.0436	(11.7606)	0.0000	1	(7.7170)	01/06/2025
000301.ZK	12/26/2024	SDB3260427201	(21,000.00)	1.1854	(27,686.00)	(24,893.36)	0.0000	4.3300	(1,400.6390)	0.0000	3.3300	(9.6852)	0.0000	1	(6.3552)	01/06/2025
000301.ZK	12/26/2024	SDB3260427201	(200.00)	1.1854	(263.68)	(237.08)	0.0000	4.3300	(1,400.6390)	0.0000	0.0317	(0.0922)	0.0000	1	(0.0605)	01/06/2025
000301.ZK	12/26/2024	SDB3260427201	(900.00)	1.1854	(1,186.54)	(1,066.86)	0.0000	4.3300	(1,400.6390)	0.0000	0.1427	(0.4151)	0.0000	1	(0.2724)	01/06/2025
000301.ZK	12/26/2024	SDB3260427201	(900.00)	1.1854	(1,186.54)	(1,066.86)	0.0000	4.3300	(1,400.6390)	0.0000	0.1427	(0.4151)	0.0000	1	(0.2724)	01/06/2025
000301.ZK	12/26/2024	SDB3260427201	(200.00)	1.1854	(263.68)	(237.08)	0.0000	4.3300	(1,400.6390)	0.0000	0.0317	(0.0922)	0.0000	1	(0.0605)	01/06/2025
000301.ZK	12/26/2024	SDB3260427201	(600.00)	1.1854	(791.03)	(711.24)	0.0000	4.3300	(1,400.6390)	0.0000	0.0951	(0.2767)	0.0000	1	(0.1816)	01/06/2025
000301.ZK	12/26/2024	SDB3260427201	(187,900.00)	1.1854	(247,723.79)	(222,736.28)	0.0000	4.3300	(1,400.6390)	0.0000	29.7957	(86.6592)	0.0000	1	(56.8635)	01/06/2025
000301.ZK	12/26/2024	SDB3260427201	(15,300.00)	1.1854	(20,171.23)	(18,136.59)	0.0000	4.3300	(1,400.6390)	0.0000	2.4262	(7.0563)	0.0000	1	(4.6302)	01/06/2025
000301.ZK	12/26/2024	SDB3260427201	(19,600.00)	1.1854	(25,840.27)	(23,233.80)	0.0000	4.3300	(1,400.6390)	0.0000	3.1080	(9.0395)	0.0000	1	(5.9315)	01/06/2025
000301.ZK	12/26/2024	SDB3260427201	(7,900.00)	1.1854	(10,415.21)	(9,364.64)	0.0000	4.3300	(1,400.6390)	0.0000	1.2527	(3.6435)	0.0000	1	(2.3908)	01/06/2025
000301.ZK	12/26/2024	SDB3260427201	(600.00)	1.1854	(791.03)	(711.24)	0.0000	4.3300	(1,400.6390)	0.0000	0.0951	(0.2767)	0.0000	1	(0.1816)	01/06/2025
000301.ZK	12/26/2024	SDB3260427201	(100.00)	1.1854	(131.84)	(118.54)	0.0000	4.3300	(1,400.6390)	0.0000	0.0159	(0.0461)	0.0000	1	(0.0303)	01/06/2025
000301.ZK	12/24/2024	SDB3260427201	(200.00)	1.1854	(263.68)	(237.08)	0.0000	4.3300	(1,400.6390)	0.0000	0.0634	(0.1845)	0.0000	2	(0.1211)	01/06/2025
000301.ZK	12/24/2024	SDB3260427201	(2,100.00)	1.1854	(2,768.60)	(2,489.34)	0.0000	4.3300	(1,400.6390)	0.0000	0.6660	(1.9370)	0.0000	2	(1.2710)	01/06/2025
000301.ZK	12/24/2024	SDB3260427201	(600.00)	1.1854	(791.03)	(711.24)	0.0000	4.3300	(1,400.6390)	0.0000	0.1903	(0.5534)	0.0000	2	(0.3632)	01/06/2025
000301.ZK	12/24/2024	SDB3260427201	(6,100.00)	1.1854	(8,042.12)	(7,230.93)	0.0000	4.3300	(1,400.6390)	0.0000	1.9346	(5.6266)	0.0000	2	(3.6920)	01/06/2025
000301.ZK	12/24/2024	SDB3260427201	(500.00)	1.1854	(659.19)	(592.70)	0.0000	4.3300	(1,400.6390)	0.0000	0.1586	(0.4612)	0.0000	2	(0.3026)	01/06/2025
000301.ZK	12/24/2024	SDB3260427201	(200.00)	1.1854	(263.68)	(237.08)	0.0000	4.3300	(1,400.6390)	0.0000	0.0634	(0.1845)	0.0000	2	(0.1211)	01/06/2025
000301.ZK	12/24/2024	SDB3260427201	(1,100.00)	1.1854	(1,450.22)	(1,303.94)	0.0000	4.3300	(1,400.6390)	0.0000	0.3489	(1.0146)	0.0000	2	(0.6658)	01/06/2025
000301.ZK	12/24/2024	SDB3260427201	(600.00)	1.1854	(791.03)	(711.24)	0.0000	4.3300	(1,400.6390)	0.0000	0.1903	(0.5534)	0.0000	2	(0.3632)	01/06/2025
000301.ZK	12/24/2024	SDB3260427201	(1,100.00)	1.1854	(1,450.22)	(1,303.94)	0.0000	4.3300	(1,400.6390)	0.0000	0.3489	(1.0146)	0.0000	2	(0.6658)	01/06/2025
000301.ZK	12/24/2024	SDB3260427201	(2,500.00)	1.1854	(3,295.95)	(2,963.49)	0.0000	4.3300	(1,400.6390)	0.0000	0.7929	(2.3060)	0.0000	2	(1.5131)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
JIANGSU EASTERN SHENGHONG CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000301.ZK	12/24/2024	SDB3260427201	(17,500.00)	1.1854	(23,071.67)	(20,744.47)	0.0000	4.3300	(1,400.6390)	0.0000	5.5500	(16.1419)	0.0000	2	(10.5919)	01/06/2025
000301.ZK	12/24/2024	SDB3260427201	(1,100.00)	1.1854	(1,450.22)	(1,303.94)	0.0000	4.3300	(1,400.6390)	0.0000	0.3489	(1.0146)	0.0000	2	(0.6658)	01/06/2025
000301.ZK	12/24/2024	SDB3260427201	(1,600.00)	1.1854	(2,109.41)	(1,896.64)	0.0000	4.3300	(1,400.6390)	0.0000	0.5074	(1.4758)	0.0000	2	(0.9684)	01/06/2025
000301.ZK	12/24/2024	SDB3260427201	(1,400.00)	1.1854	(1,845.73)	(1,659.56)	0.0000	4.3300	(1,400.6390)	0.0000	0.4440	(1.2914)	0.0000	2	(0.8474)	01/06/2025
000301.ZK	12/24/2024	SDB3260427201	(1,100.00)	1.1854	(1,450.22)	(1,303.94)	0.0000	4.3300	(1,400.6390)	0.0000	0.3489	(1.0146)	0.0000	2	(0.6658)	01/06/2025
000301.ZK	12/24/2024	SDB3260427201	(28,500.00)	1.1854	(37,573.86)	(33,783.84)	0.0000	4.3300	(1,400.6390)	0.0000	9.0386	(26.2883)	0.0000	2	(17.2497)	01/06/2025
000301.ZK	12/24/2024	SDB3260427201	(7,700.00)	1.1854	(10,151.53)	(9,127.56)	0.0000	4.3300	(1,400.6390)	0.0000	2.4420	(7.1025)	0.0000	2	(4.6604)	01/06/2025
000301.ZK	12/24/2024	SDB3260427201	(100.00)	1.1854	(131.84)	(118.54)	0.0000	4.3300	(1,400.6390)	0.0000	0.0317	(0.0922)	0.0000	2	(0.0605)	01/06/2025
000301.ZK	12/24/2024	SDB3260427201	(3,400.00)	1.1854	(4,482.50)	(4,030.35)	0.0000	4.3300	(1,400.6390)	0.0000	1.0783	(3.1361)	0.0000	2	(2.0579)	01/06/2025
000301.ZK	12/24/2024	SDB3260427201	(24,300.00)	1.1854	(32,036.66)	(28,805.17)	0.0000	4.3300	(1,400.6390)	0.0000	7.7086	(22.4142)	0.0000	2	(14.7077)	01/06/2025
000301.ZK	12/24/2024	SDB3260427201	(4,800.00)	1.1854	(6,328.23)	(5,689.91)	0.0000	4.3300	(1,400.6390)	0.0000	1.5223	(4.4275)	0.0000	2	(2.9052)	01/06/2025
000301.ZK	12/24/2024	SDB3260427201	(12,200.00)	1.1854	(16,084.25)	(14,461.86)	0.0000	4.3300	(1,400.6390)	0.0000	3.8692	(11.2532)	0.0000	2	(7.3841)	01/06/2025
000301.ZK	12/24/2024	SDB3260427201	(200.00)	1.1854	(263.68)	(237.08)	0.0000	4.3300	(1,400.6390)	0.0000	0.0634	(0.1845)	0.0000	2	(0.1211)	01/06/2025
000301.ZK	12/24/2024	SDB3260427201	(600.00)	1.1854	(791.03)	(711.24)	0.0000	4.3300	(1,400.6390)	0.0000	0.1903	(0.5534)	0.0000	2	(0.3632)	01/06/2025
000301.ZK	12/24/2024	SDB3260427201	(500.00)	1.1854	(659.19)	(592.70)	0.0000	4.3300	(1,400.6390)	0.0000	0.1586	(0.4612)	0.0000	2	(0.3026)	01/06/2025
000301.ZK	12/24/2024	SDB3260427201	(16,800.00)	1.1854	(22,148.80)	(19,914.69)	0.0000	4.3300	(1,400.6390)	0.0000	5.3280	(15.4963)	0.0000	2	(10.1683)	01/06/2025
000301.ZK	12/24/2024	SDB3260427201	(40,200.00)	1.1854	(52,998.92)	(47,653.00)	0.0000	4.3300	(1,400.6390)	0.0000	12.7492	(37.0804)	0.0000	2	(24.3312)	01/06/2025
000301.ZK	12/24/2024	SDB3260427201	(25,500.00)	1.1854	(33,618.72)	(30,227.65)	0.0000	4.3300	(1,400.6390)	0.0000	8.0872	(23.5211)	0.0000	2	(15.4340)	01/06/2025
000301.ZK	12/24/2024	SDB3260427201	(21,000.00)	1.1854	(27,686.00)	(24,893.36)	0.0000	4.3300	(1,400.6390)	0.0000	6.6600	(19.3703)	0.0000	2	(12.7103)	01/06/2025
000301.ZK	12/24/2024	SDB3260427201	(200.00)	1.1854	(263.68)	(237.08)	0.0000	4.3300	(1,400.6390)	0.0000	0.0634	(0.1845)	0.0000	2	(0.1211)	01/06/2025
000301.ZK	12/24/2024	SDB3260427201	(900.00)	1.1854	(1,186.54)	(1,066.86)	0.0000	4.3300	(1,400.6390)	0.0000	0.2854	(0.8302)	0.0000	2	(0.5447)	01/06/2025
000301.ZK	12/24/2024	SDB3260427201	(900.00)	1.1854	(1,186.54)	(1,066.86)	0.0000	4.3300	(1,400.6390)	0.0000	0.2854	(0.8302)	0.0000	2	(0.5447)	01/06/2025
000301.ZK	12/24/2024	SDB3260427201	(200.00)	1.1854	(263.68)	(237.08)	0.0000	4.3300	(1,400.6390)	0.0000	0.0634	(0.1845)	0.0000	2	(0.1211)	01/06/2025
000301.ZK	12/24/2024	SDB3260427201	(600.00)	1.1854	(791.03)	(711.24)	0.0000	4.3300	(1,400.6390)	0.0000	0.1903	(0.5534)	0.0000	2	(0.3632)	01/06/2025
000301.ZK	12/24/2024	SDB3260427201	(187,900.00)	1.1854	(247,723.79)	(222,736.28)	0.0000	4.3300	(1,400.6390)	0.0000	59.5913	(173.3184)	0.0000	2	(113.7271)	01/06/2025
000301.ZK	12/24/2024	SDB3260427201	(15,300.00)	1.1854	(20,171.23)	(18,136.59)	0.0000	4.3300	(1,400.6390)	0.0000	4.8523	(14.1127)	0.0000	2	(9.2604)	01/06/2025
000301.ZK	12/24/2024	SDB3260427201	(19,600.00)	1.1854	(25,840.27)	(23,233.80)	0.0000	4.3300	(1,400.6390)	0.0000	6.2160	(18.0790)	0.0000	2	(11.8630)	01/06/2025
000301.ZK	12/24/2024	SDB3260427201	(7,900.00)	1.1854	(10,415.21)	(9,364.64)	0.0000	4.3300	(1,400.6390)	0.0000	2.5054	(7.2869)	0.0000	2	(4.7815)	01/06/2025
000301.ZK	12/24/2024	SDB3260427201	(600.00)	1.1854	(791.03)	(711.24)	0.0000	4.3300	(1,400.6390)	0.0000	0.1903	(0.5534)	0.0000	2	(0.3632)	01/06/2025
000301.ZK	12/24/2024	SDB3260427201	(100.00)	1.1854	(131.84)	(118.54)	0.0000	4.3300	(1,400.6390)	0.0000	0.0317	(0.0922)	0.0000	2	(0.0605)	01/06/2025
000301.ZK	12/23/2024	SDB3260427201	(200.00)	1.2002	(263.68)	(240.04)	0.0000	4.3300	(1,400.6390)	0.0000	0.0317	(0.0934)	0.0000	1	(0.0617)	01/06/2025
000301.ZK	12/23/2024	SDB3260427201	(2,100.00)	1.2002	(2,768.60)	(2,520.44)	0.0000	4.3300	(1,400.6390)	0.0000	0.3330	(0.9806)	0.0000	1	(0.6476)	01/06/2025
000301.ZK	12/23/2024	SDB3260427201	(600.00)	1.2002	(791.03)	(720.12)	0.0000	4.3300	(1,400.6390)	0.0000	0.0951	(0.2802)	0.0000	1	(0.1850)	01/06/2025
000301.ZK	12/23/2024	SDB3260427201	(6,100.00)	1.2002	(8,042.12)	(7,321.27)	0.0000	4.3300	(1,400.6390)	0.0000	0.9673	(2.8485)	0.0000	1	(1.8812)	01/06/2025
000301.ZK	12/23/2024	SDB3260427201	(500.00)	1.2002	(659.19)	(600.10)	0.0000	4.3300	(1,400.6390)	0.0000	0.0793	(0.2335)	0.0000	1	(0.1542)	01/06/2025
000301.ZK	12/23/2024	SDB3260427201	(200.00)	1.2002	(263.68)	(240.04)	0.0000	4.3300	(1,400.6390)	0.0000	0.0317	(0.0934)	0.0000	1	(0.0617)	01/06/2025
000301.ZK	12/23/2024	SDB3260427201	(1,100.00)	1.2002	(1,450.22)	(1,320.23)	0.0000	4.3300	(1,400.6390)	0.0000	0.1744	(0.5137)	0.0000	1	(0.3392)	01/06/2025
000301.ZK	12/23/2024	SDB3260427201	(600.00)	1.2002	(791.03)	(720.12)	0.0000	4.3300	(1,400.6390)	0.0000	0.0951	(0.2802)	0.0000	1	(0.1850)	01/06/2025
000301.ZK	12/23/2024	SDB3260427201	(1,100.00)	1.2002	(1,450.22)	(1,320.23)	0.0000	4.3300	(1,400.6390)	0.0000	0.1744	(0.5137)	0.0000	1	(0.3392)	01/06/2025
000301.ZK	12/23/2024	SDB3260427201	(2,500.00)	1.2002	(3,295.95)	(3,000.52)	0.0000	4.3300	(1,400.6390)	0.0000	0.3964	(1.1674)	0.0000	1	(0.7710)	01/06/2025
000301.ZK	12/23/2024	SDB3260427201	(17,500.00)	1.2002	(23,071.67)	(21,003.64)	0.0000	4.3300	(1,400.6390)	0.0000	2.7750	(8.1718)	0.0000	1	(5.3968)	01/06/2025
000301.ZK	12/23/2024	SDB3260427201	(1,100.00)	1.2002	(1,450.22)	(1,320.23)	0.0000	4.3300	(1,400.6390)	0.0000	0.1744	(0.5137)	0.0000	1	(0.3392)	01/06/2025
000301.ZK	12/23/2024	SDB3260427201	(1,600.00)	1.2002	(2,109.41)	(1,920.33)	0.0000	4.3300	(1,400.6390)	0.0000	0.2537	(0.7471)	0.0000	1	(0.4934)	01/06/2025
000301.ZK	12/23/2024	SDB3260427201	(1,400.00)	1.2002	(1,845.73)	(1,680.29)	0.0000	4.3300	(1,400.6390)	0.0000	0.2220	(0.6537)	0.0000	1	(0.4317)	01/06/2025
000301.ZK	12/23/2024	SDB3260427201	(1,100.00)	1.2002	(1,450.22)	(1,320.23)	0.0000	4.3300	(1,400.6390)	0.0000	0.1744	(0.5137)	0.0000	1	(0.3392)	01/06/2025
000301.ZK	12/23/2024	SDB3260427201	(28,500.00)	1.2002	(37,573.86)	(34,205.93)	0.0000	4.3300	(1,400.6390)	0.0000	4.5193	(13.3084)	0.0000	1	(8.7891)	01/06/2025
000301.ZK	12/23/2024	SDB3260427201	(7,700.00)	1.2002	(10,151.53)	(9,241.60)	0.0000	4.3300	(1,400.6390)	0.0000	1.2210	(3.5956)	0.0000	1	(2.3746)	01/06/2025
000301.ZK	12/23/2024	SDB3260427201	(100.00)	1.2002	(131.84)	(120.02)	0.0000	4.3300	(1,400.6390)	0.0000	0.0159	(0.0467)	0.0000	1	(0.0308)	01/06/2025
000301.ZK	12/23/2024	SDB3260427201	(3,400.00)	1.2002	(4,482.50)	(4,080.71)	0.0000	4.3300	(1,400.6390)	0.0000	0.5391	(1.5877)	0.0000	1	(1.0485)	01/06/2025
000301.ZK	12/23/2024	SDB3260427201	(24,300.00)	1.2002	(32,036.66)	(29,165.05)	0.0000	4.3300	(1,400.6390)	0.0000	3.8533	(11.3471)	0.0000	1	(7.4938)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
JIANGSU EASTERN SHENGHONG CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000301.ZK	12/23/2024	SDB3260427201	(4,800.00)	1.2002	(6,328.23)	(5,761.00)	0.0000	4.3300	(1,400.6390)	0.0000	0.7611	(2.2414)	0.0000	1	(1.4803)	01/06/2025
000301.ZK	12/23/2024	SDB3260427201	(12,200.00)	1.2002	(16,084.25)	(14,642.54)	0.0000	4.3300	(1,400.6390)	0.0000	1.9346	(5.6969)	0.0000	1	(3.7623)	01/06/2025
000301.ZK	12/23/2024	SDB3260427201	(200.00)	1.2002	(263.68)	(240.04)	0.0000	4.3300	(1,400.6390)	0.0000	0.0317	(0.0934)	0.0000	1	(0.0617)	01/06/2025
000301.ZK	12/23/2024	SDB3260427201	(600.00)	1.2002	(791.03)	(720.12)	0.0000	4.3300	(1,400.6390)	0.0000	0.0951	(0.2802)	0.0000	1	(0.1850)	01/06/2025
000301.ZK	12/23/2024	SDB3260427201	(500.00)	1.2002	(659.19)	(600.10)	0.0000	4.3300	(1,400.6390)	0.0000	0.0793	(0.2335)	0.0000	1	(0.1542)	01/06/2025
000301.ZK	12/23/2024	SDB3260427201	(16,800.00)	1.2002	(22,148.80)	(20,163.49)	0.0000	4.3300	(1,400.6390)	0.0000	2.6640	(7.8449)	0.0000	1	(5.1809)	01/06/2025
000301.ZK	12/23/2024	SDB3260427201	(40,200.00)	1.2002	(52,998.92)	(48,248.36)	0.0000	4.3300	(1,400.6390)	0.0000	6.3746	(18.7718)	0.0000	1	(12.3972)	01/06/2025
000301.ZK	12/23/2024	SDB3260427201	(25,500.00)	1.2002	(33,618.72)	(30,605.30)	0.0000	4.3300	(1,400.6390)	0.0000	4.0436	(11.9075)	0.0000	1	(7.8639)	01/06/2025
000301.ZK	12/23/2024	SDB3260427201	(21,000.00)	1.2002	(27,686.00)	(25,204.37)	0.0000	4.3300	(1,400.6390)	0.0000	3.3300	(9.8062)	0.0000	1	(6.4762)	01/06/2025
000301.ZK	12/23/2024	SDB3260427201	(200.00)	1.2002	(263.68)	(240.04)	0.0000	4.3300	(1,400.6390)	0.0000	0.0317	(0.0934)	0.0000	1	(0.0617)	01/06/2025
000301.ZK	12/23/2024	SDB3260427201	(900.00)	1.2002	(1,186.54)	(1,080.19)	0.0000	4.3300	(1,400.6390)	0.0000	0.1427	(0.4203)	0.0000	1	(0.2775)	01/06/2025
000301.ZK	12/23/2024	SDB3260427201	(900.00)	1.2002	(1,186.54)	(1,080.19)	0.0000	4.3300	(1,400.6390)	0.0000	0.1427	(0.4203)	0.0000	1	(0.2775)	01/06/2025
000301.ZK	12/23/2024	SDB3260427201	(200.00)	1.2002	(263.68)	(240.04)	0.0000	4.3300	(1,400.6390)	0.0000	0.0317	(0.0934)	0.0000	1	(0.0617)	01/06/2025
000301.ZK	12/23/2024	SDB3260427201	(600.00)	1.2002	(791.03)	(720.12)	0.0000	4.3300	(1,400.6390)	0.0000	0.0951	(0.2802)	0.0000	1	(0.1850)	01/06/2025
000301.ZK	12/23/2024	SDB3260427201	(187,900.00)	1.2002	(247,723.79)	(225,519.08)	0.0000	4.3300	(1,400.6390)	0.0000	29.7957	(87.7419)	0.0000	1	(57.9462)	01/06/2025
000301.ZK	12/23/2024	SDB3260427201	(15,300.00)	1.2002	(20,171.23)	(18,363.18)	0.0000	4.3300	(1,400.6390)	0.0000	2.4262	(7.1445)	0.0000	1	(4.7183)	01/06/2025
000301.ZK	12/23/2024	SDB3260427201	(19,600.00)	1.2002	(25,840.27)	(23,524.08)	0.0000	4.3300	(1,400.6390)	0.0000	3.1080	(9.1524)	0.0000	1	(6.0444)	01/06/2025
000301.ZK	12/23/2024	SDB3260427201	(7,900.00)	1.2002	(10,415.21)	(9,481.64)	0.0000	4.3300	(1,400.6390)	0.0000	1.2527	(3.6890)	0.0000	1	(2.4363)	01/06/2025
000301.ZK	12/23/2024	SDB3260427201	(600.00)	1.2002	(791.03)	(720.12)	0.0000	4.3300	(1,400.6390)	0.0000	0.0951	(0.2802)	0.0000	1	(0.1850)	01/06/2025
000301.ZK	12/23/2024	SDB3260427201	(100.00)	1.2002	(131.84)	(120.02)	0.0000	4.3300	(1,400.6390)	0.0000	0.0159	(0.0467)	0.0000	1	(0.0308)	01/06/2025
000301.ZK	12/20/2024	SDB3260427201	(200.00)	1.2247	(263.68)	(244.93)	0.0000	4.3300	(1,400.6390)	0.0000	0.0951	(0.2859)	0.0000	3	(0.1907)	01/06/2025
000301.ZK	12/20/2024	SDB3260427201	(2,100.00)	1.2247	(2,768.60)	(2,571.78)	0.0000	4.3300	(1,400.6390)	0.0000	0.9990	(3.0018)	0.0000	3	(2.0028)	01/06/2025
000301.ZK	12/20/2024	SDB3260427201	(600.00)	1.2247	(791.03)	(734.79)	0.0000	4.3300	(1,400.6390)	0.0000	0.2854	(0.8576)	0.0000	3	(0.5722)	01/06/2025
000301.ZK	12/20/2024	SDB3260427201	(6,100.00)	1.2247	(8,042.12)	(7,470.40)	0.0000	4.3300	(1,400.6390)	0.0000	2.9019	(8.7194)	0.0000	3	(5.8176)	01/06/2025
000301.ZK	12/20/2024	SDB3260427201	(500.00)	1.2247	(659.19)	(612.33)	0.0000	4.3300	(1,400.6390)	0.0000	0.2379	(0.7147)	0.0000	3	(0.4769)	01/06/2025
000301.ZK	12/20/2024	SDB3260427201	(200.00)	1.2247	(263.68)	(244.93)	0.0000	4.3300	(1,400.6390)	0.0000	0.0951	(0.2859)	0.0000	3	(0.1907)	01/06/2025
000301.ZK	12/20/2024	SDB3260427201	(1,100.00)	1.2247	(1,450.22)	(1,347.12)	0.0000	4.3300	(1,400.6390)	0.0000	0.5233	(1.5724)	0.0000	3	(1.0491)	01/06/2025
000301.ZK	12/20/2024	SDB3260427201	(600.00)	1.2247	(791.03)	(734.79)	0.0000	4.3300	(1,400.6390)	0.0000	0.2854	(0.8576)	0.0000	3	(0.5722)	01/06/2025
000301.ZK	12/20/2024	SDB3260427201	(1,100.00)	1.2247	(1,450.22)	(1,347.12)	0.0000	4.3300	(1,400.6390)	0.0000	0.5233	(1.5724)	0.0000	3	(1.0491)	01/06/2025
000301.ZK	12/20/2024	SDB3260427201	(2,500.00)	1.2247	(3,295.95)	(3,061.64)	0.0000	4.3300	(1,400.6390)	0.0000	1.1893	(3.5735)	0.0000	3	(2.3843)	01/06/2025
000301.ZK	12/20/2024	SDB3260427201	(17,500.00)	1.2247	(23,071.67)	(21,431.46)	0.0000	4.3300	(1,400.6390)	0.0000	8.3250	(25.0148)	0.0000	3	(16.6898)	01/06/2025
000301.ZK	12/20/2024	SDB3260427201	(1,100.00)	1.2247	(1,450.22)	(1,347.12)	0.0000	4.3300	(1,400.6390)	0.0000	0.5233	(1.5724)	0.0000	3	(1.0491)	01/06/2025
000301.ZK	12/20/2024	SDB3260427201	(1,600.00)	1.2247	(2,109.41)	(1,959.45)	0.0000	4.3300	(1,400.6390)	0.0000	0.7611	(2.2871)	0.0000	3	(1.5259)	01/06/2025
000301.ZK	12/20/2024	SDB3260427201	(1,400.00)	1.2247	(1,845.73)	(1,714.52)	0.0000	4.3300	(1,400.6390)	0.0000	0.6660	(2.0012)	0.0000	3	(1.3352)	01/06/2025
000301.ZK	12/20/2024	SDB3260427201	(1,100.00)	1.2247	(1,450.22)	(1,347.12)	0.0000	4.3300	(1,400.6390)	0.0000	0.5233	(1.5724)	0.0000	3	(1.0491)	01/06/2025
000301.ZK	12/20/2024	SDB3260427201	(28,500.00)	1.2247	(37,573.86)	(34,902.67)	0.0000	4.3300	(1,400.6390)	0.0000	13.5579	(40.7384)	0.0000	3	(27.1805)	01/06/2025
000301.ZK	12/20/2024	SDB3260427201	(7,700.00)	1.2247	(10,151.53)	(9,429.84)	0.0000	4.3300	(1,400.6390)	0.0000	3.6630	(11.0065)	0.0000	3	(7.3435)	01/06/2025
000301.ZK	12/20/2024	SDB3260427201	(100.00)	1.2247	(131.84)	(122.47)	0.0000	4.3300	(1,400.6390)	0.0000	0.0476	(0.1429)	0.0000	3	(0.0954)	01/06/2025
000301.ZK	12/20/2024	SDB3260427201	(3,400.00)	1.2247	(4,482.50)	(4,163.83)	0.0000	4.3300	(1,400.6390)	0.0000	1.6174	(4.8600)	0.0000	3	(3.2426)	01/06/2025
000301.ZK	12/20/2024	SDB3260427201	(24,300.00)	1.2247	(32,036.66)	(29,759.12)	0.0000	4.3300	(1,400.6390)	0.0000	11.5599	(34.7348)	0.0000	3	(23.1749)	01/06/2025
000301.ZK	12/20/2024	SDB3260427201	(4,800.00)	1.2247	(6,328.23)	(5,878.34)	0.0000	4.3300	(1,400.6390)	0.0000	2.2834	(6.8612)	0.0000	3	(4.5778)	01/06/2025
000301.ZK	12/20/2024	SDB3260427201	(12,200.00)	1.2247	(16,084.25)	(14,940.79)	0.0000	4.3300	(1,400.6390)	0.0000	5.8037	(17.4389)	0.0000	3	(11.6351)	01/06/2025
000301.ZK	12/20/2024	SDB3260427201	(200.00)	1.2247	(263.68)	(244.93)	0.0000	4.3300	(1,400.6390)	0.0000	0.0951	(0.2859)	0.0000	3	(0.1907)	01/06/2025
000301.ZK	12/20/2024	SDB3260427201	(600.00)	1.2247	(791.03)	(734.79)	0.0000	4.3300	(1,400.6390)	0.0000	0.2854	(0.8576)	0.0000	3	(0.5722)	01/06/2025
000301.ZK	12/20/2024	SDB3260427201	(500.00)	1.2247	(659.19)	(612.33)	0.0000	4.3300	(1,400.6390)	0.0000	0.2379	(0.7147)	0.0000	3	(0.4769)	01/06/2025
000301.ZK	12/20/2024	SDB3260427201	(16,800.00)	1.2247	(22,148.80)	(20,574.20)	0.0000	4.3300	(1,400.6390)	0.0000	7.9920	(24.0142)	0.0000	3	(16.0222)	01/06/2025
000301.ZK	12/20/2024	SDB3260427201	(40,200.00)	1.2247	(52,998.92)	(49,231.13)	0.0000	4.3300	(1,400.6390)	0.0000	19.1238	(57.4625)	0.0000	3	(38.3388)	01/06/2025
000301.ZK	12/20/2024	SDB3260427201	(25,500.00)	1.2247	(33,618.72)	(31,228.70)	0.0000	4.3300	(1,400.6390)	0.0000	12.1308	(36.4501)	0.0000	3	(24.3194)	01/06/2025
000301.ZK	12/20/2024	SDB3260427201	(21,000.00)	1.2247	(27,686.00)	(25,717.76)	0.0000	4.3300	(1,400.6390)	0.0000	9.9900	(30.0177)	0.0000	3	(20.0277)	01/06/2025
000301.ZK	12/20/2024	SDB3260427201	(200.00)	1.2247	(263.68)	(244.93)	0.0000	4.3300	(1,400.6390)	0.0000	0.0951	(0.2859)	0.0000	3	(0.1907)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
JIANGSU EASTERN SHENGHONG CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000301.ZK	12/20/2024	SDB3260427201	(900.00)	1.2247	(1,186.54)	(1,102.19)	0.0000	4.3300	(1,400.6390)	0.0000	0.4281	(1.2865)	0.0000	3	(0.8583)	01/06/2025
000301.ZK	12/20/2024	SDB3260427201	(900.00)	1.2247	(1,186.54)	(1,102.19)	0.0000	4.3300	(1,400.6390)	0.0000	0.4281	(1.2865)	0.0000	3	(0.8583)	01/06/2025
000301.ZK	12/20/2024	SDB3260427201	(200.00)	1.2247	(263.68)	(244.93)	0.0000	4.3300	(1,400.6390)	0.0000	0.0951	(0.2859)	0.0000	3	(0.1907)	01/06/2025
000301.ZK	12/20/2024	SDB3260427201	(600.00)	1.2247	(791.03)	(734.79)	0.0000	4.3300	(1,400.6390)	0.0000	0.2854	(0.8576)	0.0000	3	(0.5722)	01/06/2025
000301.ZK	12/20/2024	SDB3260427201	(187,900.00)	1.2247	(247,723.79)	(230,112.67)	0.0000	4.3300	(1,400.6390)	0.0000	89.3870	(268.5873)	0.0000	3	(179.2003)	01/06/2025
000301.ZK	12/20/2024	SDB3260427201	(15,300.00)	1.2247	(20,171.23)	(18,737.22)	0.0000	4.3300	(1,400.6390)	0.0000	7.2785	(21.8701)	0.0000	3	(14.5916)	01/06/2025
000301.ZK	12/20/2024	SDB3260427201	(19,600.00)	1.2247	(25,840.27)	(24,003.24)	0.0000	4.3300	(1,400.6390)	0.0000	9.3240	(28.0166)	0.0000	3	(18.6925)	01/06/2025
000301.ZK	12/20/2024	SDB3260427201	(7,900.00)	1.2247	(10,415.21)	(9,674.77)	0.0000	4.3300	(1,400.6390)	0.0000	3.7582	(11.2924)	0.0000	3	(7.5342)	01/06/2025
000301.ZK	12/20/2024	SDB3260427201	(600.00)	1.2247	(791.03)	(734.79)	0.0000	4.3300	(1,400.6390)	0.0000	0.2854	(0.8576)	0.0000	3	(0.5722)	01/06/2025
000301.ZK	12/20/2024	SDB3260427201	(100.00)	1.2247	(131.84)	(122.47)	0.0000	4.3300	(1,400.6390)	0.0000	0.0476	(0.1429)	0.0000	3	(0.0954)	01/06/2025
000301.ZK	12/19/2024	SDB3260427201	(200.00)	1.2542	(263.68)	(250.85)	0.0000	4.5800	(1,400.6390)	0.0000	0.0335	(0.0976)	0.0000	1	(0.0641)	01/06/2025
000301.ZK	12/19/2024	SDB3260427201	(2,100.00)	1.2542	(2,768.60)	(2,633.88)	0.0000	4.5800	(1,400.6390)	0.0000	0.3522	(1.0248)	0.0000	1	(0.6725)	01/06/2025
000301.ZK	12/19/2024	SDB3260427201	(600.00)	1.2542	(791.03)	(752.54)	0.0000	4.5800	(1,400.6390)	0.0000	0.1006	(0.2928)	0.0000	1	(0.1922)	01/06/2025
000301.ZK	12/19/2024	SDB3260427201	(6,100.00)	1.2542	(8,042.12)	(7,650.79)	0.0000	4.5800	(1,400.6390)	0.0000	1.0231	(2.9767)	0.0000	1	(1.9535)	01/06/2025
000301.ZK	12/19/2024	SDB3260427201	(500.00)	1.2542	(659.19)	(627.11)	0.0000	4.5800	(1,400.6390)	0.0000	0.0839	(0.2440)	0.0000	1	(0.1601)	01/06/2025
000301.ZK	12/19/2024	SDB3260427201	(200.00)	1.2542	(263.68)	(250.85)	0.0000	4.5800	(1,400.6390)	0.0000	0.0335	(0.0976)	0.0000	1	(0.0641)	01/06/2025
000301.ZK	12/19/2024	SDB3260427201	(1,100.00)	1.2542	(1,450.22)	(1,379.65)	0.0000	4.5800	(1,400.6390)	0.0000	0.1845	(0.5368)	0.0000	1	(0.3523)	01/06/2025
000301.ZK	12/19/2024	SDB3260427201	(600.00)	1.2542	(791.03)	(752.54)	0.0000	4.5800	(1,400.6390)	0.0000	0.1006	(0.2928)	0.0000	1	(0.1922)	01/06/2025
000301.ZK	12/19/2024	SDB3260427201	(1,100.00)	1.2542	(1,450.22)	(1,379.65)	0.0000	4.5800	(1,400.6390)	0.0000	0.1845	(0.5368)	0.0000	1	(0.3523)	01/06/2025
000301.ZK	12/19/2024	SDB3260427201	(2,500.00)	1.2542	(3,295.95)	(3,135.57)	0.0000	4.5800	(1,400.6390)	0.0000	0.4193	(1.2199)	0.0000	1	(0.8006)	01/06/2025
000301.ZK	12/19/2024	SDB3260427201	(17,500.00)	1.2542	(23,071.67)	(21,948.99)	0.0000	4.5800	(1,400.6390)	0.0000	2.9352	(8.5396)	0.0000	1	(5.6044)	01/06/2025
000301.ZK	12/19/2024	SDB3260427201	(1,100.00)	1.2542	(1,450.22)	(1,379.65)	0.0000	4.5800	(1,400.6390)	0.0000	0.1845	(0.5368)	0.0000	1	(0.3523)	01/06/2025
000301.ZK	12/19/2024	SDB3260427201	(1,600.00)	1.2542	(2,109.41)	(2,006.76)	0.0000	4.5800	(1,400.6390)	0.0000	0.2684	(0.7808)	0.0000	1	(0.5124)	01/06/2025
000301.ZK	12/19/2024	SDB3260427201	(1,400.00)	1.2542	(1,845.73)	(1,755.92)	0.0000	4.5800	(1,400.6390)	0.0000	0.2348	(0.6832)	0.0000	1	(0.4484)	01/06/2025
000301.ZK	12/19/2024	SDB3260427201	(1,100.00)	1.2542	(1,450.22)	(1,379.65)	0.0000	4.5800	(1,400.6390)	0.0000	0.1845	(0.5368)	0.0000	1	(0.3523)	01/06/2025
000301.ZK	12/19/2024	SDB3260427201	(28,500.00)	1.2542	(37,573.86)	(35,745.50)	0.0000	4.5800	(1,400.6390)	0.0000	4.7802	(13.9074)	0.0000	1	(9.1271)	01/06/2025
000301.ZK	12/19/2024	SDB3260427201	(7,700.00)	1.2542	(10,151.53)	(9,657.56)	0.0000	4.5800	(1,400.6390)	0.0000	1.2915	(3.7574)	0.0000	1	(2.4659)	01/06/2025
000301.ZK	12/19/2024	SDB3260427201	(100.00)	1.2542	(131.84)	(125.42)	0.0000	4.5800	(1,400.6390)	0.0000	0.0168	(0.0488)	0.0000	1	(0.0320)	01/06/2025
000301.ZK	12/19/2024	SDB3260427201	(3,400.00)	1.2542	(4,482.50)	(4,264.38)	0.0000	4.5800	(1,400.6390)	0.0000	0.5703	(1.6591)	0.0000	1	(1.0889)	01/06/2025
000301.ZK	12/19/2024	SDB3260427201	(24,300.00)	1.2542	(32,036.66)	(30,477.74)	0.0000	4.5800	(1,400.6390)	0.0000	4.0758	(11.8579)	0.0000	1	(7.7821)	01/06/2025
000301.ZK	12/19/2024	SDB3260427201	(4,800.00)	1.2542	(6,328.23)	(6,020.29)	0.0000	4.5800	(1,400.6390)	0.0000	0.8051	(2.3423)	0.0000	1	(1.5372)	01/06/2025
000301.ZK	12/19/2024	SDB3260427201	(12,200.00)	1.2542	(16,084.25)	(15,301.58)	0.0000	4.5800	(1,400.6390)	0.0000	2.0463	(5.9533)	0.0000	1	(3.9071)	01/06/2025
000301.ZK	12/19/2024	SDB3260427201	(200.00)	1.2542	(263.68)	(250.85)	0.0000	4.5800	(1,400.6390)	0.0000	0.0335	(0.0976)	0.0000	1	(0.0641)	01/06/2025
000301.ZK	12/19/2024	SDB3260427201	(600.00)	1.2542	(791.03)	(752.54)	0.0000	4.5800	(1,400.6390)	0.0000	0.1006	(0.2928)	0.0000	1	(0.1922)	01/06/2025
000301.ZK	12/19/2024	SDB3260427201	(500.00)	1.2542	(659.19)	(627.11)	0.0000	4.5800	(1,400.6390)	0.0000	0.0839	(0.2440)	0.0000	1	(0.1601)	01/06/2025
000301.ZK	12/19/2024	SDB3260427201	(16,800.00)	1.2542	(22,148.80)	(21,071.03)	0.0000	4.5800	(1,400.6390)	0.0000	2.8178	(8.1980)	0.0000	1	(5.3802)	01/06/2025
000301.ZK	12/19/2024	SDB3260427201	(40,200.00)	1.2542	(52,998.92)	(50,419.97)	0.0000	4.5800	(1,400.6390)	0.0000	6.7426	(19.6167)	0.0000	1	(12.8741)	01/06/2025
000301.ZK	12/19/2024	SDB3260427201	(25,500.00)	1.2542	(33,618.72)	(31,982.81)	0.0000	4.5800	(1,400.6390)	0.0000	4.2770	(12.4434)	0.0000	1	(8.1664)	01/06/2025
000301.ZK	12/19/2024	SDB3260427201	(21,000.00)	1.2542	(27,686.00)	(26,338.79)	0.0000	4.5800	(1,400.6390)	0.0000	3.5223	(10.2475)	0.0000	1	(6.7253)	01/06/2025
000301.ZK	12/19/2024	SDB3260427201	(200.00)	1.2542	(263.68)	(250.85)	0.0000	4.5800	(1,400.6390)	0.0000	0.0335	(0.0976)	0.0000	1	(0.0641)	01/06/2025
000301.ZK	12/19/2024	SDB3260427201	(900.00)	1.2542	(1,186.54)	(1,128.81)	0.0000	4.5800	(1,400.6390)	0.0000	0.1510	(0.4392)	0.0000	1	(0.2882)	01/06/2025
000301.ZK	12/19/2024	SDB3260427201	(900.00)	1.2542	(1,186.54)	(1,128.81)	0.0000	4.5800	(1,400.6390)	0.0000	0.1510	(0.4392)	0.0000	1	(0.2882)	01/06/2025
000301.ZK	12/19/2024	SDB3260427201	(200.00)	1.2542	(263.68)	(250.85)	0.0000	4.5800	(1,400.6390)	0.0000	0.0335	(0.0976)	0.0000	1	(0.0641)	01/06/2025
000301.ZK	12/19/2024	SDB3260427201	(600.00)	1.2542	(791.03)	(752.54)	0.0000	4.5800	(1,400.6390)	0.0000	0.1006	(0.2928)	0.0000	1	(0.1922)	01/06/2025
000301.ZK	12/19/2024	SDB3260427201	(187,900.00)	1.2542	(247,723.79)	(235,669.44)	0.0000	4.5800	(1,400.6390)	0.0000	31.5160	(91.6911)	0.0000	1	(60.1751)	01/06/2025
000301.ZK	12/19/2024	SDB3260427201	(15,300.00)	1.2542	(20,171.23)	(19,189.69)	0.0000	4.5800	(1,400.6390)	0.0000	2.5662	(7.4661)	0.0000	1	(4.8998)	01/06/2025
000301.ZK	12/19/2024	SDB3260427201	(19,600.00)	1.2542	(25,840.27)	(24,582.87)	0.0000	4.5800	(1,400.6390)	0.0000	3.2875	(9.5644)	0.0000	1	(6.2769)	01/06/2025
000301.ZK	12/19/2024	SDB3260427201	(7,900.00)	1.2542	(10,415.21)	(9,908.40)	0.0000	4.5800	(1,400.6390)	0.0000	1.3250	(3.8550)	0.0000	1	(2.5300)	01/06/2025
000301.ZK	12/19/2024	SDB3260427201	(600.00)	1.2542	(791.03)	(752.54)	0.0000	4.5800	(1,400.6390)	0.0000	0.1006	(0.2928)	0.0000	1	(0.1922)	01/06/2025
000301.ZK	12/19/2024	SDB3260427201	(100.00)	1.2542	(131.84)	(125.42)	0.0000	4.5800	(1,400.6390)	0.0000	0.0168	(0.0488)	0.0000	1	(0.0320)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
JIANGSU EASTERN SHENGHONG CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000301.ZK	12/18/2024	SDB3260427201	(200.00)	1.2705	(263.68)	(254.09)	0.0000	4.5800	(1,400.6390)	0.0000	0.0335	(0.0989)	0.0000	1	(0.0653)	01/06/2025
000301.ZK	12/18/2024	SDB3260427201	(2,100.00)	1.2705	(2,768.60)	(2,667.98)	0.0000	4.5800	(1,400.6390)	0.0000	0.3522	(1.0380)	0.0000	1	(0.6858)	01/06/2025
000301.ZK	12/18/2024	SDB3260427201	(600.00)	1.2705	(791.03)	(762.28)	0.0000	4.5800	(1,400.6390)	0.0000	0.1006	(0.2966)	0.0000	1	(0.1959)	01/06/2025
000301.ZK	12/18/2024	SDB3260427201	(6,100.00)	1.2705	(8,042.12)	(7,749.85)	0.0000	4.5800	(1,400.6390)	0.0000	1.0231	(3.0152)	0.0000	1	(1.9921)	01/06/2025
000301.ZK	12/18/2024	SDB3260427201	(500.00)	1.2705	(659.19)	(635.23)	0.0000	4.5800	(1,400.6390)	0.0000	0.0839	(0.2471)	0.0000	1	(0.1633)	01/06/2025
000301.ZK	12/18/2024	SDB3260427201	(200.00)	1.2705	(263.68)	(254.09)	0.0000	4.5800	(1,400.6390)	0.0000	0.0335	(0.0989)	0.0000	1	(0.0653)	01/06/2025
000301.ZK	12/18/2024	SDB3260427201	(1,100.00)	1.2705	(1,450.22)	(1,397.51)	0.0000	4.5800	(1,400.6390)	0.0000	0.1845	(0.5437)	0.0000	1	(0.3592)	01/06/2025
000301.ZK	12/18/2024	SDB3260427201	(600.00)	1.2705	(791.03)	(762.28)	0.0000	4.5800	(1,400.6390)	0.0000	0.1006	(0.2966)	0.0000	1	(0.1959)	01/06/2025
000301.ZK	12/18/2024	SDB3260427201	(1,100.00)	1.2705	(1,450.22)	(1,397.51)	0.0000	4.5800	(1,400.6390)	0.0000	0.1845	(0.5437)	0.0000	1	(0.3592)	01/06/2025
000301.ZK	12/18/2024	SDB3260427201	(2,500.00)	1.2705	(3,295.95)	(3,176.17)	0.0000	4.5800	(1,400.6390)	0.0000	0.4193	(1.2357)	0.0000	1	(0.8164)	01/06/2025
000301.ZK	12/18/2024	SDB3260427201	(17,500.00)	1.2705	(23,071.67)	(22,233.19)	0.0000	4.5800	(1,400.6390)	0.0000	2.9352	(8.6502)	0.0000	1	(5.7150)	01/06/2025
000301.ZK	12/18/2024	SDB3260427201	(1,100.00)	1.2705	(1,450.22)	(1,397.51)	0.0000	4.5800	(1,400.6390)	0.0000	0.1845	(0.5437)	0.0000	1	(0.3592)	01/06/2025
000301.ZK	12/18/2024	SDB3260427201	(1,600.00)	1.2705	(2,109.41)	(2,032.75)	0.0000	4.5800	(1,400.6390)	0.0000	0.2684	(0.7909)	0.0000	1	(0.5225)	01/06/2025
000301.ZK	12/18/2024	SDB3260427201	(1,400.00)	1.2705	(1,845.73)	(1,778.66)	0.0000	4.5800	(1,400.6390)	0.0000	0.2348	(0.6920)	0.0000	1	(0.4572)	01/06/2025
000301.ZK	12/18/2024	SDB3260427201	(1,100.00)	1.2705	(1,450.22)	(1,397.51)	0.0000	4.5800	(1,400.6390)	0.0000	0.1845	(0.5437)	0.0000	1	(0.3592)	01/06/2025
000301.ZK	12/18/2024	SDB3260427201	(28,500.00)	1.2705	(37,573.86)	(36,208.34)	0.0000	4.5800	(1,400.6390)	0.0000	4.7802	(14.0874)	0.0000	1	(9.3072)	01/06/2025
000301.ZK	12/18/2024	SDB3260427201	(7,700.00)	1.2705	(10,151.53)	(9,782.60)	0.0000	4.5800	(1,400.6390)	0.0000	1.2915	(3.8061)	0.0000	1	(2.5146)	01/06/2025
000301.ZK	12/18/2024	SDB3260427201	(100.00)	1.2705	(131.84)	(127.05)	0.0000	4.5800	(1,400.6390)	0.0000	0.0168	(0.0494)	0.0000	1	(0.0327)	01/06/2025
000301.ZK	12/18/2024	SDB3260427201	(3,400.00)	1.2705	(4,482.50)	(4,319.59)	0.0000	4.5800	(1,400.6390)	0.0000	0.5703	(1.6806)	0.0000	1	(1.1103)	01/06/2025
000301.ZK	12/18/2024	SDB3260427201	(24,300.00)	1.2705	(32,036.66)	(30,872.37)	0.0000	4.5800	(1,400.6390)	0.0000	4.0758	(12.0114)	0.0000	1	(7.9356)	01/06/2025
000301.ZK	12/18/2024	SDB3260427201	(4,800.00)	1.2705	(6,328.23)	(6,098.25)	0.0000	4.5800	(1,400.6390)	0.0000	0.8051	(2.3726)	0.0000	1	(1.5675)	01/06/2025
000301.ZK	12/18/2024	SDB3260427201	(12,200.00)	1.2705	(16,084.25)	(15,499.71)	0.0000	4.5800	(1,400.6390)	0.0000	2.0463	(6.0304)	0.0000	1	(3.9841)	01/06/2025
000301.ZK	12/18/2024	SDB3260427201	(200.00)	1.2705	(263.68)	(254.09)	0.0000	4.5800	(1,400.6390)	0.0000	0.0335	(0.0989)	0.0000	1	(0.0653)	01/06/2025
000301.ZK	12/18/2024	SDB3260427201	(600.00)	1.2705	(791.03)	(762.28)	0.0000	4.5800	(1,400.6390)	0.0000	0.1006	(0.2966)	0.0000	1	(0.1959)	01/06/2025
000301.ZK	12/18/2024	SDB3260427201	(500.00)	1.2705	(659.19)	(635.23)	0.0000	4.5800	(1,400.6390)	0.0000	0.0839	(0.2471)	0.0000	1	(0.1633)	01/06/2025
000301.ZK	12/18/2024	SDB3260427201	(16,800.00)	1.2705	(22,148.80)	(21,343.86)	0.0000	4.5800	(1,400.6390)	0.0000	2.8178	(8.3042)	0.0000	1	(5.4864)	01/06/2025
000301.ZK	12/18/2024	SDB3260427201	(40,200.00)	1.2705	(52,998.92)	(51,072.81)	0.0000	4.5800	(1,400.6390)	0.0000	6.7426	(19.8707)	0.0000	1	(13.1281)	01/06/2025
000301.ZK	12/18/2024	SDB3260427201	(25,500.00)	1.2705	(33,618.72)	(32,396.93)	0.0000	4.5800	(1,400.6390)	0.0000	4.2770	(12.6046)	0.0000	1	(8.3275)	01/06/2025
000301.ZK	12/18/2024	SDB3260427201	(21,000.00)	1.2705	(27,686.00)	(26,679.83)	0.0000	4.5800	(1,400.6390)	0.0000	3.5223	(10.3802)	0.0000	1	(6.8579)	01/06/2025
000301.ZK	12/18/2024	SDB3260427201	(200.00)	1.2705	(263.68)	(254.09)	0.0000	4.5800	(1,400.6390)	0.0000	0.0335	(0.0989)	0.0000	1	(0.0653)	01/06/2025
000301.ZK	12/18/2024	SDB3260427201	(900.00)	1.2705	(1,186.54)	(1,143.42)	0.0000	4.5800	(1,400.6390)	0.0000	0.1510	(0.4449)	0.0000	1	(0.2939)	01/06/2025
000301.ZK	12/18/2024	SDB3260427201	(900.00)	1.2705	(1,186.54)	(1,143.42)	0.0000	4.5800	(1,400.6390)	0.0000	0.1510	(0.4449)	0.0000	1	(0.2939)	01/06/2025
000301.ZK	12/18/2024	SDB3260427201	(200.00)	1.2705	(263.68)	(254.09)	0.0000	4.5800	(1,400.6390)	0.0000	0.0335	(0.0989)	0.0000	1	(0.0653)	01/06/2025
000301.ZK	12/18/2024	SDB3260427201	(600.00)	1.2705	(791.03)	(762.28)	0.0000	4.5800	(1,400.6390)	0.0000	0.1006	(0.2966)	0.0000	1	(0.1959)	01/06/2025
000301.ZK	12/18/2024	SDB3260427201	(187,900.00)	1.2705	(247,723.79)	(238,720.94)	0.0000	4.5800	(1,400.6390)	0.0000	31.5160	(92.8783)	0.0000	1	(61.3623)	01/06/2025
000301.ZK	12/18/2024	SDB3260427201	(15,300.00)	1.2705	(20,171.23)	(19,438.16)	0.0000	4.5800	(1,400.6390)	0.0000	2.5662	(7.5627)	0.0000	1	(4.9965)	01/06/2025
000301.ZK	12/18/2024	SDB3260427201	(19,600.00)	1.2705	(25,840.27)	(24,901.17)	0.0000	4.5800	(1,400.6390)	0.0000	3.2875	(9.6882)	0.0000	1	(6.4008)	01/06/2025
000301.ZK	12/18/2024	SDB3260427201	(7,900.00)	1.2705	(10,415.21)	(10,036.70)	0.0000	4.5800	(1,400.6390)	0.0000	1.3250	(3.9049)	0.0000	1	(2.5799)	01/06/2025
000301.ZK	12/18/2024	SDB3260427201	(600.00)	1.2705	(791.03)	(762.28)	0.0000	4.5800	(1,400.6390)	0.0000	0.1006	(0.2966)	0.0000	1	(0.1959)	01/06/2025
000301.ZK	12/18/2024	SDB3260427201	(100.00)	1.2705	(131.84)	(127.05)	0.0000	4.5800	(1,400.6390)	0.0000	0.0168	(0.0494)	0.0000	1	(0.0327)	01/06/2025
000301.ZK	12/17/2024	SDB3260427201	(200.00)	1.3102	(263.68)	(262.04)	0.0000	4.5800	(1,400.6390)	0.0000	0.0335	(0.1019)	0.0000	1	(0.0684)	01/06/2025
000301.ZK	12/17/2024	SDB3260427201	(2,100.00)	1.3102	(2,768.60)	(2,751.39)	0.0000	4.5800	(1,400.6390)	0.0000	0.3522	(1.0705)	0.0000	1	(0.7182)	01/06/2025
000301.ZK	12/17/2024	SDB3260427201	(600.00)	1.3102	(791.03)	(786.11)	0.0000	4.5800	(1,400.6390)	0.0000	0.1006	(0.3058)	0.0000	1	(0.2052)	01/06/2025
000301.ZK	12/17/2024	SDB3260427201	(6,100.00)	1.3102	(8,042.12)	(7,992.13)	0.0000	4.5800	(1,400.6390)	0.0000	1.0231	(3.1095)	0.0000	1	(2.0863)	01/06/2025
000301.ZK	12/17/2024	SDB3260427201	(500.00)	1.3102	(659.19)	(655.09)	0.0000	4.5800	(1,400.6390)	0.0000	0.0839	(0.2549)	0.0000	1	(0.1710)	01/06/2025
000301.ZK	12/17/2024	SDB3260427201	(200.00)	1.3102	(263.68)	(262.04)	0.0000	4.5800	(1,400.6390)	0.0000	0.0335	(0.1019)	0.0000	1	(0.0684)	01/06/2025
000301.ZK	12/17/2024	SDB3260427201	(1,100.00)	1.3102	(1,450.22)	(1,441.20)	0.0000	4.5800	(1,400.6390)	0.0000	0.1845	(0.5607)	0.0000	1	(0.3762)	01/06/2025
000301.ZK	12/17/2024	SDB3260427201	(600.00)	1.3102	(791.03)	(786.11)	0.0000	4.5800	(1,400.6390)	0.0000	0.1006	(0.3058)	0.0000	1	(0.2052)	01/06/2025
000301.ZK	12/17/2024	SDB3260427201	(1,100.00)	1.3102	(1,450.22)	(1,441.20)	0.0000	4.5800	(1,400.6390)	0.0000	0.1845	(0.5607)	0.0000	1	(0.3762)	01/06/2025
000301.ZK	12/17/2024	SDB3260427201	(2,500.00)	1.3102	(3,295.95)	(3,275.46)	0.0000	4.5800	(1,400.6390)	0.0000	0.4193	(1.2744)	0.0000	1	(0.8551)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
JIANGSU EASTERN SHENGHONG CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000301.ZK	12/17/2024	SDB3260427201	(17,500.00)	1.3102	(23,071.67)	(22,928.24)	0.0000	4.5800	(1,400.6390)	0.0000	2.9352	(8.9206)	0.0000	1	(5.9854)	01/06/2025
000301.ZK	12/17/2024	SDB3260427201	(1,100.00)	1.3102	(1,450.22)	(1,441.20)	0.0000	4.5800	(1,400.6390)	0.0000	0.1845	(0.5607)	0.0000	1	(0.3762)	01/06/2025
000301.ZK	12/17/2024	SDB3260427201	(1,600.00)	1.3102	(2,109.41)	(2,096.30)	0.0000	4.5800	(1,400.6390)	0.0000	0.2684	(0.8156)	0.0000	1	(0.5472)	01/06/2025
000301.ZK	12/17/2024	SDB3260427201	(1,400.00)	1.3102	(1,845.73)	(1,834.26)	0.0000	4.5800	(1,400.6390)	0.0000	0.2348	(0.7136)	0.0000	1	(0.4788)	01/06/2025
000301.ZK	12/17/2024	SDB3260427201	(1,100.00)	1.3102	(1,450.22)	(1,441.20)	0.0000	4.5800	(1,400.6390)	0.0000	0.1845	(0.5607)	0.0000	1	(0.3762)	01/06/2025
000301.ZK	12/17/2024	SDB3260427201	(28,500.00)	1.3102	(37,573.86)	(37,340.27)	0.0000	4.5800	(1,400.6390)	0.0000	4.7802	(14.5278)	0.0000	1	(9.7476)	01/06/2025
000301.ZK	12/17/2024	SDB3260427201	(7,700.00)	1.3102	(10,151.53)	(10,088.42)	0.0000	4.5800	(1,400.6390)	0.0000	1.2915	(3.9251)	0.0000	1	(2.6336)	01/06/2025
000301.ZK	12/17/2024	SDB3260427201	(100.00)	1.3102	(131.84)	(131.02)	0.0000	4.5800	(1,400.6390)	0.0000	0.0168	(0.0510)	0.0000	1	(0.0342)	01/06/2025
000301.ZK	12/17/2024	SDB3260427201	(3,400.00)	1.3102	(4,482.50)	(4,454.63)	0.0000	4.5800	(1,400.6390)	0.0000	0.5703	(1.7331)	0.0000	1	(1.1629)	01/06/2025
000301.ZK	12/17/2024	SDB3260427201	(24,300.00)	1.3102	(32,036.66)	(31,837.50)	0.0000	4.5800	(1,400.6390)	0.0000	4.0758	(12.3869)	0.0000	1	(8.3111)	01/06/2025
000301.ZK	12/17/2024	SDB3260427201	(4,800.00)	1.3102	(6,328.23)	(6,288.89)	0.0000	4.5800	(1,400.6390)	0.0000	0.8051	(2.4468)	0.0000	1	(1.6417)	01/06/2025
000301.ZK	12/17/2024	SDB3260427201	(12,200.00)	1.3102	(16,084.25)	(15,984.26)	0.0000	4.5800	(1,400.6390)	0.0000	2.0463	(6.2189)	0.0000	1	(4.1727)	01/06/2025
000301.ZK	12/17/2024	SDB3260427201	(200.00)	1.3102	(263.68)	(262.04)	0.0000	4.5800	(1,400.6390)	0.0000	0.0335	(0.1019)	0.0000	1	(0.0684)	01/06/2025
000301.ZK	12/17/2024	SDB3260427201	(600.00)	1.3102	(791.03)	(786.11)	0.0000	4.5800	(1,400.6390)	0.0000	0.1006	(0.3058)	0.0000	1	(0.2052)	01/06/2025
000301.ZK	12/17/2024	SDB3260427201	(500.00)	1.3102	(659.19)	(655.09)	0.0000	4.5800	(1,400.6390)	0.0000	0.0839	(0.2549)	0.0000	1	(0.1710)	01/06/2025
000301.ZK	12/17/2024	SDB3260427201	(16,800.00)	1.3102	(22,148.80)	(22,011.11)	0.0000	4.5800	(1,400.6390)	0.0000	2.8178	(8.5638)	0.0000	1	(5.7460)	01/06/2025
000301.ZK	12/17/2024	SDB3260427201	(40,200.00)	1.3102	(52,998.92)	(52,669.44)	0.0000	4.5800	(1,400.6390)	0.0000	6.7426	(20.4919)	0.0000	1	(13.7493)	01/06/2025
000301.ZK	12/17/2024	SDB3260427201	(25,500.00)	1.3102	(33,618.72)	(33,409.72)	0.0000	4.5800	(1,400.6390)	0.0000	4.2770	(12.9986)	0.0000	1	(8.7216)	01/06/2025
000301.ZK	12/17/2024	SDB3260427201	(21,000.00)	1.3102	(27,686.00)	(27,513.88)	0.0000	4.5800	(1,400.6390)	0.0000	3.5223	(10.7047)	0.0000	1	(7.1825)	01/06/2025
000301.ZK	12/17/2024	SDB3260427201	(200.00)	1.3102	(263.68)	(262.04)	0.0000	4.5800	(1,400.6390)	0.0000	0.0335	(0.1019)	0.0000	1	(0.0684)	01/06/2025
000301.ZK	12/17/2024	SDB3260427201	(900.00)	1.3102	(1,186.54)	(1,179.17)	0.0000	4.5800	(1,400.6390)	0.0000	0.1510	(0.4588)	0.0000	1	(0.3078)	01/06/2025
000301.ZK	12/17/2024	SDB3260427201	(900.00)	1.3102	(1,186.54)	(1,179.17)	0.0000	4.5800	(1,400.6390)	0.0000	0.1510	(0.4588)	0.0000	1	(0.3078)	01/06/2025
000301.ZK	12/17/2024	SDB3260427201	(200.00)	1.3102	(263.68)	(262.04)	0.0000	4.5800	(1,400.6390)	0.0000	0.0335	(0.1019)	0.0000	1	(0.0684)	01/06/2025
000301.ZK	12/17/2024	SDB3260427201	(600.00)	1.3102	(791.03)	(786.11)	0.0000	4.5800	(1,400.6390)	0.0000	0.1006	(0.3058)	0.0000	1	(0.2052)	01/06/2025
000301.ZK	12/17/2024	SDB3260427201	(187,900.00)	1.3102	(247,723.79)	(246,183.76)	0.0000	4.5800	(1,400.6390)	0.0000	31.5160	(95.7818)	0.0000	1	(64.2659)	01/06/2025
000301.ZK	12/17/2024	SDB3260427201	(15,300.00)	1.3102	(20,171.23)	(20,045.83)	0.0000	4.5800	(1,400.6390)	0.0000	2.5662	(7.7992)	0.0000	1	(5.2329)	01/06/2025
000301.ZK	12/17/2024	SDB3260427201	(19,600.00)	1.3102	(25,840.27)	(25,679.63)	0.0000	4.5800	(1,400.6390)	0.0000	3.2875	(9.9911)	0.0000	1	(6.7036)	01/06/2025
000301.ZK	12/17/2024	SDB3260427201	(7,900.00)	1.3102	(10,415.21)	(10,350.46)	0.0000	4.5800	(1,400.6390)	0.0000	1.3250	(4.0270)	0.0000	1	(2.7020)	01/06/2025
000301.ZK	12/17/2024	SDB3260427201	(600.00)	1.3102	(791.03)	(786.11)	0.0000	4.5800	(1,400.6390)	0.0000	0.1006	(0.3058)	0.0000	1	(0.2052)	01/06/2025
000301.ZK	12/17/2024	SDB3260427201	(100.00)	1.3102	(131.84)	(131.02)	0.0000	4.5800	(1,400.6390)	0.0000	0.0168	(0.0510)	0.0000	1	(0.0342)	01/06/2025
000301.ZK	12/16/2024	SDB3260427201	(200.00)	1.3119	(263.68)	(262.38)	0.0000	4.5800	(1,400.6390)	0.0000	0.0335	(0.1021)	0.0000	1	(0.0685)	01/06/2025
000301.ZK	12/16/2024	SDB3260427201	(2,100.00)	1.3119	(2,768.60)	(2,754.99)	0.0000	4.5800	(1,400.6390)	0.0000	0.3522	(1.0719)	0.0000	1	(0.7196)	01/06/2025
000301.ZK	12/16/2024	SDB3260427201	(600.00)	1.3119	(791.03)	(787.14)	0.0000	4.5800	(1,400.6390)	0.0000	0.1006	(0.3062)	0.0000	1	(0.2056)	01/06/2025
000301.ZK	12/16/2024	SDB3260427201	(6,100.00)	1.3119	(8,042.12)	(8,002.59)	0.0000	4.5800	(1,400.6390)	0.0000	1.0231	(3.1135)	0.0000	1	(2.0904)	01/06/2025
000301.ZK	12/16/2024	SDB3260427201	(500.00)	1.3119	(659.19)	(655.95)	0.0000	4.5800	(1,400.6390)	0.0000	0.0839	(0.2552)	0.0000	1	(0.1713)	01/06/2025
000301.ZK	12/16/2024	SDB3260427201	(200.00)	1.3119	(263.68)	(262.38)	0.0000	4.5800	(1,400.6390)	0.0000	0.0335	(0.1021)	0.0000	1	(0.0685)	01/06/2025
000301.ZK	12/16/2024	SDB3260427201	(1,100.00)	1.3119	(1,450.22)	(1,443.09)	0.0000	4.5800	(1,400.6390)	0.0000	0.1845	(0.5615)	0.0000	1	(0.3770)	01/06/2025
000301.ZK	12/16/2024	SDB3260427201	(600.00)	1.3119	(791.03)	(787.14)	0.0000	4.5800	(1,400.6390)	0.0000	0.1006	(0.3062)	0.0000	1	(0.2056)	01/06/2025
000301.ZK	12/16/2024	SDB3260427201	(1,100.00)	1.3119	(1,450.22)	(1,443.09)	0.0000	4.5800	(1,400.6390)	0.0000	0.1845	(0.5615)	0.0000	1	(0.3770)	01/06/2025
000301.ZK	12/16/2024	SDB3260427201	(2,500.00)	1.3119	(3,295.95)	(3,279.75)	0.0000	4.5800	(1,400.6390)	0.0000	0.4193	(1.2760)	0.0000	1	(0.8567)	01/06/2025
000301.ZK	12/16/2024	SDB3260427201	(17,500.00)	1.3119	(23,071.67)	(22,958.25)	0.0000	4.5800	(1,400.6390)	0.0000	2.9352	(8.9323)	0.0000	1	(5.9971)	01/06/2025
000301.ZK	12/16/2024	SDB3260427201	(1,100.00)	1.3119	(1,450.22)	(1,443.09)	0.0000	4.5800	(1,400.6390)	0.0000	0.1845	(0.5615)	0.0000	1	(0.3770)	01/06/2025
000301.ZK	12/16/2024	SDB3260427201	(1,600.00)	1.3119	(2,109.41)	(2,099.04)	0.0000	4.5800	(1,400.6390)	0.0000	0.2684	(0.8167)	0.0000	1	(0.5483)	01/06/2025
000301.ZK	12/16/2024	SDB3260427201	(1,400.00)	1.3119	(1,845.73)	(1,836.66)	0.0000	4.5800	(1,400.6390)	0.0000	0.2348	(0.7146)	0.0000	1	(0.4798)	01/06/2025
000301.ZK	12/16/2024	SDB3260427201	(1,100.00)	1.3119	(1,450.22)	(1,443.09)	0.0000	4.5800	(1,400.6390)	0.0000	0.1845	(0.5615)	0.0000	1	(0.3770)	01/06/2025
000301.ZK	12/16/2024	SDB3260427201	(28,500.00)	1.3119	(37,573.86)	(37,389.15)	0.0000	4.5800	(1,400.6390)	0.0000	4.7802	(14.5469)	0.0000	1	(9.7666)	01/06/2025
000301.ZK	12/16/2024	SDB3260427201	(7,700.00)	1.3119	(10,151.53)	(10,101.63)	0.0000	4.5800	(1,400.6390)	0.0000	1.2915	(3.9302)	0.0000	1	(2.6387)	01/06/2025
000301.ZK	12/16/2024	SDB3260427201	(100.00)	1.3119	(131.84)	(131.19)	0.0000	4.5800	(1,400.6390)	0.0000	0.0168	(0.0510)	0.0000	1	(0.0343)	01/06/2025
000301.ZK	12/16/2024	SDB3260427201	(3,400.00)	1.3119	(4,482.50)	(4,460.46)	0.0000	4.5800	(1,400.6390)	0.0000	0.5703	(1.7354)	0.0000	1	(1.1651)	01/06/2025
000301.ZK	12/16/2024	SDB3260427201	(24,300.00)	1.3119	(32,036.66)	(31,879.17)	0.0000	4.5800	(1,400.6390)	0.0000	4.0758	(12.4031)	0.0000	1	(8.3273)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
JIANGSU EASTERN SHENGHONG CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000301.ZK	12/16/2024	SDB3260427201	(4,800.00)	1.3119	(6,328.23)	(6,297.12)	0.0000	4.5800	(1,400.6390)	0.0000	0.8051	(2.4500)	0.0000	1	(1.6449)	01/06/2025
000301.ZK	12/16/2024	SDB3260427201	(12,200.00)	1.3119	(16,084.25)	(16,005.18)	0.0000	4.5800	(1,400.6390)	0.0000	2.0463	(6.2271)	0.0000	1	(4.1808)	01/06/2025
000301.ZK	12/16/2024	SDB3260427201	(200.00)	1.3119	(263.68)	(262.38)	0.0000	4.5800	(1,400.6390)	0.0000	0.0335	(0.1021)	0.0000	1	(0.0685)	01/06/2025
000301.ZK	12/16/2024	SDB3260427201	(600.00)	1.3119	(791.03)	(787.14)	0.0000	4.5800	(1,400.6390)	0.0000	0.1006	(0.3062)	0.0000	1	(0.2056)	01/06/2025
000301.ZK	12/16/2024	SDB3260427201	(500.00)	1.3119	(659.19)	(655.95)	0.0000	4.5800	(1,400.6390)	0.0000	0.0839	(0.2552)	0.0000	1	(0.1713)	01/06/2025
000301.ZK	12/16/2024	SDB3260427201	(16,800.00)	1.3119	(22,148.80)	(22,039.92)	0.0000	4.5800	(1,400.6390)	0.0000	2.8178	(8.5750)	0.0000	1	(5.7572)	01/06/2025
000301.ZK	12/16/2024	SDB3260427201	(40,200.00)	1.3119	(52,998.92)	(52,738.38)	0.0000	4.5800	(1,400.6390)	0.0000	6.7426	(20.5187)	0.0000	1	(13.7761)	01/06/2025
000301.ZK	12/16/2024	SDB3260427201	(25,500.00)	1.3119	(33,618.72)	(33,453.45)	0.0000	4.5800	(1,400.6390)	0.0000	4.2770	(13.0156)	0.0000	1	(8.7386)	01/06/2025
000301.ZK	12/16/2024	SDB3260427201	(21,000.00)	1.3119	(27,686.00)	(27,549.90)	0.0000	4.5800	(1,400.6390)	0.0000	3.5223	(10.7187)	0.0000	1	(7.1965)	01/06/2025
000301.ZK	12/16/2024	SDB3260427201	(200.00)	1.3119	(263.68)	(262.38)	0.0000	4.5800	(1,400.6390)	0.0000	0.0335	(0.1021)	0.0000	1	(0.0685)	01/06/2025
000301.ZK	12/16/2024	SDB3260427201	(900.00)	1.3119	(1,186.54)	(1,180.71)	0.0000	4.5800	(1,400.6390)	0.0000	0.1510	(0.4594)	0.0000	1	(0.3084)	01/06/2025
000301.ZK	12/16/2024	SDB3260427201	(900.00)	1.3119	(1,186.54)	(1,180.71)	0.0000	4.5800	(1,400.6390)	0.0000	0.1510	(0.4594)	0.0000	1	(0.3084)	01/06/2025
000301.ZK	12/16/2024	SDB3260427201	(200.00)	1.3119	(263.68)	(262.38)	0.0000	4.5800	(1,400.6390)	0.0000	0.0335	(0.1021)	0.0000	1	(0.0685)	01/06/2025
000301.ZK	12/16/2024	SDB3260427201	(600.00)	1.3119	(791.03)	(787.14)	0.0000	4.5800	(1,400.6390)	0.0000	0.1006	(0.3062)	0.0000	1	(0.2056)	01/06/2025
000301.ZK	12/16/2024	SDB3260427201	(187,900.00)	1.3119	(247,723.79)	(246,506.01)	0.0000	4.5800	(1,400.6390)	0.0000	31.5160	(95.9072)	0.0000	1	(64.3912)	01/06/2025
000301.ZK	12/16/2024	SDB3260427201	(15,300.00)	1.3119	(20,171.23)	(20,072.07)	0.0000	4.5800	(1,400.6390)	0.0000	2.5662	(7.8094)	0.0000	1	(5.2431)	01/06/2025
000301.ZK	12/16/2024	SDB3260427201	(19,600.00)	1.3119	(25,840.27)	(25,713.24)	0.0000	4.5800	(1,400.6390)	0.0000	3.2875	(10.0042)	0.0000	1	(6.7167)	01/06/2025
000301.ZK	12/16/2024	SDB3260427201	(7,900.00)	1.3119	(10,415.21)	(10,364.01)	0.0000	4.5800	(1,400.6390)	0.0000	1.3250	(4.0323)	0.0000	1	(2.7072)	01/06/2025
000301.ZK	12/16/2024	SDB3260427201	(600.00)	1.3119	(791.03)	(787.14)	0.0000	4.5800	(1,400.6390)	0.0000	0.1006	(0.3062)	0.0000	1	(0.2056)	01/06/2025
000301.ZK	12/16/2024	SDB3260427201	(100.00)	1.3119	(131.84)	(131.19)	0.0000	4.5800	(1,400.6390)	0.0000	0.0168	(0.0510)	0.0000	1	(0.0343)	01/06/2025
000301.ZK	12/13/2024	SDB3260427201	(200.00)	1.3032	(263.68)	(260.64)	0.0000	4.5800	(1,400.6390)	0.0000	0.1006	(0.3042)	0.0000	3	(0.2036)	01/06/2025
000301.ZK	12/13/2024	SDB3260427201	(2,100.00)	1.3032	(2,768.60)	(2,736.70)	0.0000	4.5800	(1,400.6390)	0.0000	1.0567	(3.1943)	0.0000	3	(2.1376)	01/06/2025
000301.ZK	12/13/2024	SDB3260427201	(600.00)	1.3032	(791.03)	(781.92)	0.0000	4.5800	(1,400.6390)	0.0000	0.3019	(0.9127)	0.0000	3	(0.6107)	01/06/2025
000301.ZK	12/13/2024	SDB3260427201	(6,100.00)	1.3032	(8,042.12)	(7,949.47)	0.0000	4.5800	(1,400.6390)	0.0000	3.0694	(9.2786)	0.0000	3	(6.2092)	01/06/2025
000301.ZK	12/13/2024	SDB3260427201	(500.00)	1.3032	(659.19)	(651.60)	0.0000	4.5800	(1,400.6390)	0.0000	0.2516	(0.7605)	0.0000	3	(0.5090)	01/06/2025
000301.ZK	12/13/2024	SDB3260427201	(200.00)	1.3032	(263.68)	(260.64)	0.0000	4.5800	(1,400.6390)	0.0000	0.1006	(0.3042)	0.0000	3	(0.2036)	01/06/2025
000301.ZK	12/13/2024	SDB3260427201	(1,100.00)	1.3032	(1,450.22)	(1,433.51)	0.0000	4.5800	(1,400.6390)	0.0000	0.5535	(1.6732)	0.0000	3	(1.1197)	01/06/2025
000301.ZK	12/13/2024	SDB3260427201	(600.00)	1.3032	(791.03)	(781.92)	0.0000	4.5800	(1,400.6390)	0.0000	0.3019	(0.9127)	0.0000	3	(0.6107)	01/06/2025
000301.ZK	12/13/2024	SDB3260427201	(1,100.00)	1.3032	(1,450.22)	(1,433.51)	0.0000	4.5800	(1,400.6390)	0.0000	0.5535	(1.6732)	0.0000	3	(1.1197)	01/06/2025
000301.ZK	12/13/2024	SDB3260427201	(2,500.00)	1.3032	(3,295.95)	(3,257.98)	0.0000	4.5800	(1,400.6390)	0.0000	1.2580	(3.8027)	0.0000	3	(2.5448)	01/06/2025
000301.ZK	12/13/2024	SDB3260427201	(17,500.00)	1.3032	(23,071.67)	(22,805.86)	0.0000	4.5800	(1,400.6390)	0.0000	8.8057	(26.6190)	0.0000	3	(17.8133)	01/06/2025
000301.ZK	12/13/2024	SDB3260427201	(1,100.00)	1.3032	(1,450.22)	(1,433.51)	0.0000	4.5800	(1,400.6390)	0.0000	0.5535	(1.6732)	0.0000	3	(1.1197)	01/06/2025
000301.ZK	12/13/2024	SDB3260427201	(1,600.00)	1.3032	(2,109.41)	(2,085.11)	0.0000	4.5800	(1,400.6390)	0.0000	0.8051	(2.4337)	0.0000	3	(1.6286)	01/06/2025
000301.ZK	12/13/2024	SDB3260427201	(1,400.00)	1.3032	(1,845.73)	(1,824.47)	0.0000	4.5800	(1,400.6390)	0.0000	0.7045	(2.1295)	0.0000	3	(1.4251)	01/06/2025
000301.ZK	12/13/2024	SDB3260427201	(1,100.00)	1.3032	(1,450.22)	(1,433.51)	0.0000	4.5800	(1,400.6390)	0.0000	0.5535	(1.6732)	0.0000	3	(1.1197)	01/06/2025
000301.ZK	12/13/2024	SDB3260427201	(28,500.00)	1.3032	(37,573.86)	(37,140.97)	0.0000	4.5800	(1,400.6390)	0.0000	14.3407	(43.3509)	0.0000	3	(29.0102)	01/06/2025
000301.ZK	12/13/2024	SDB3260427201	(7,700.00)	1.3032	(10,151.53)	(10,034.58)	0.0000	4.5800	(1,400.6390)	0.0000	3.8745	(11.7124)	0.0000	3	(7.8378)	01/06/2025
000301.ZK	12/13/2024	SDB3260427201	(100.00)	1.3032	(131.84)	(130.32)	0.0000	4.5800	(1,400.6390)	0.0000	0.0503	(0.1521)	0.0000	3	(0.1018)	01/06/2025
000301.ZK	12/13/2024	SDB3260427201	(3,400.00)	1.3032	(4,482.50)	(4,430.85)	0.0000	4.5800	(1,400.6390)	0.0000	1.7108	(5.1717)	0.0000	3	(3.4609)	01/06/2025
000301.ZK	12/13/2024	SDB3260427201	(24,300.00)	1.3032	(32,036.66)	(31,667.57)	0.0000	4.5800	(1,400.6390)	0.0000	12.2273	(36.9624)	0.0000	3	(24.7350)	01/06/2025
000301.ZK	12/13/2024	SDB3260427201	(4,800.00)	1.3032	(6,328.23)	(6,255.32)	0.0000	4.5800	(1,400.6390)	0.0000	2.4153	(7.3012)	0.0000	3	(4.8859)	01/06/2025
000301.ZK	12/13/2024	SDB3260427201	(12,200.00)	1.3032	(16,084.25)	(15,898.94)	0.0000	4.5800	(1,400.6390)	0.0000	6.1388	(18.5572)	0.0000	3	(12.4184)	01/06/2025
000301.ZK	12/13/2024	SDB3260427201	(200.00)	1.3032	(263.68)	(260.64)	0.0000	4.5800	(1,400.6390)	0.0000	0.1006	(0.3042)	0.0000	3	(0.2036)	01/06/2025
000301.ZK	12/13/2024	SDB3260427201	(600.00)	1.3032	(791.03)	(781.92)	0.0000	4.5800	(1,400.6390)	0.0000	0.3019	(0.9127)	0.0000	3	(0.6107)	01/06/2025
000301.ZK	12/13/2024	SDB3260427201	(500.00)	1.3032	(659.19)	(651.60)	0.0000	4.5800	(1,400.6390)	0.0000	0.2516	(0.7605)	0.0000	3	(0.5090)	01/06/2025
000301.ZK	12/13/2024	SDB3260427201	(16,800.00)	1.3032	(22,148.80)	(21,893.63)	0.0000	4.5800	(1,400.6390)	0.0000	8.4535	(25.5542)	0.0000	3	(17.1008)	01/06/2025
000301.ZK	12/13/2024	SDB3260427201	(40,200.00)	1.3032	(52,998.92)	(52,388.32)	0.0000	4.5800	(1,400.6390)	0.0000	20.2279	(61.1476)	0.0000	3	(40.9197)	01/06/2025
000301.ZK	12/13/2024	SDB3260427201	(25,500.00)	1.3032	(33,618.72)	(33,231.40)	0.0000	4.5800	(1,400.6390)	0.0000	12.8311	(38.7877)	0.0000	3	(25.9565)	01/06/2025
000301.ZK	12/13/2024	SDB3260427201	(21,000.00)	1.3032	(27,686.00)	(27,367.03)	0.0000	4.5800	(1,400.6390)	0.0000	10.5668	(31.9428)	0.0000	3	(21.3760)	01/06/2025
000301.ZK	12/13/2024	SDB3260427201	(200.00)	1.3032	(263.68)	(260.64)	0.0000	4.5800	(1,400.6390)	0.0000	0.1006	(0.3042)	0.0000	3	(0.2036)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
JIANGSU EASTERN SHENGHONG CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000301.ZK	12/13/2024	SDB3260427201	(900.00)	1.3032	(1,186.54)	(1,172.87)	0.0000	4.5800	(1,400.6390)	0.0000	0.4529	(1.3690)	0.0000	3	(0.9161)	01/06/2025
000301.ZK	12/13/2024	SDB3260427201	(900.00)	1.3032	(1,186.54)	(1,172.87)	0.0000	4.5800	(1,400.6390)	0.0000	0.4529	(1.3690)	0.0000	3	(0.9161)	01/06/2025
000301.ZK	12/13/2024	SDB3260427201	(200.00)	1.3032	(263.68)	(260.64)	0.0000	4.5800	(1,400.6390)	0.0000	0.1006	(0.3042)	0.0000	3	(0.2036)	01/06/2025
000301.ZK	12/13/2024	SDB3260427201	(600.00)	1.3032	(791.03)	(781.92)	0.0000	4.5800	(1,400.6390)	0.0000	0.3019	(0.9127)	0.0000	3	(0.6107)	01/06/2025
000301.ZK	12/13/2024	SDB3260427201	(187,900.00)	1.3032	(247,723.79)	(244,869.78)	0.0000	4.5800	(1,400.6390)	0.0000	94.5479	(285.8118)	0.0000	3	(191.2639)	01/06/2025
000301.ZK	12/13/2024	SDB3260427201	(15,300.00)	1.3032	(20,171.23)	(19,938.84)	0.0000	4.5800	(1,400.6390)	0.0000	7.6987	(23.2726)	0.0000	3	(15.5739)	01/06/2025
000301.ZK	12/13/2024	SDB3260427201	(19,600.00)	1.3032	(25,840.27)	(25,542.56)	0.0000	4.5800	(1,400.6390)	0.0000	9.8624	(29.8133)	0.0000	3	(19.9509)	01/06/2025
000301.ZK	12/13/2024	SDB3260427201	(7,900.00)	1.3032	(10,415.21)	(10,295.22)	0.0000	4.5800	(1,400.6390)	0.0000	3.9751	(12.0166)	0.0000	3	(8.0414)	01/06/2025
000301.ZK	12/13/2024	SDB3260427201	(600.00)	1.3032	(791.03)	(781.92)	0.0000	4.5800	(1,400.6390)	0.0000	0.3019	(0.9127)	0.0000	3	(0.6107)	01/06/2025
000301.ZK	12/13/2024	SDB3260427201	(100.00)	1.3032	(131.84)	(130.32)	0.0000	4.5800	(1,400.6390)	0.0000	0.0503	(0.1521)	0.0000	3	(0.1018)	01/06/2025
000301.ZK	12/12/2024	SDB3260427201	(200.00)	1.2974	(263.68)	(259.47)	0.0000	4.5800	(1,400.6390)	0.0000	0.0335	(0.1010)	0.0000	1	(0.0674)	01/06/2025
000301.ZK	12/12/2024	SDB3260427201	(2,100.00)	1.2974	(2,768.60)	(2,724.47)	0.0000	4.5800	(1,400.6390)	0.0000	0.3522	(1.0600)	0.0000	1	(0.7078)	01/06/2025
000301.ZK	12/12/2024	SDB3260427201	(600.00)	1.2974	(791.03)	(778.42)	0.0000	4.5800	(1,400.6390)	0.0000	0.1006	(0.3029)	0.0000	1	(0.2022)	01/06/2025
000301.ZK	12/12/2024	SDB3260427201	(6,100.00)	1.2974	(8,042.12)	(7,913.93)	0.0000	4.5800	(1,400.6390)	0.0000	1.0231	(3.0790)	0.0000	1	(2.0559)	01/06/2025
000301.ZK	12/12/2024	SDB3260427201	(500.00)	1.2974	(659.19)	(648.68)	0.0000	4.5800	(1,400.6390)	0.0000	0.0839	(0.2524)	0.0000	1	(0.1685)	01/06/2025
000301.ZK	12/12/2024	SDB3260427201	(200.00)	1.2974	(263.68)	(259.47)	0.0000	4.5800	(1,400.6390)	0.0000	0.0335	(0.1010)	0.0000	1	(0.0674)	01/06/2025
000301.ZK	12/12/2024	SDB3260427201	(1,100.00)	1.2974	(1,450.22)	(1,427.10)	0.0000	4.5800	(1,400.6390)	0.0000	0.1845	(0.5552)	0.0000	1	(0.3707)	01/06/2025
000301.ZK	12/12/2024	SDB3260427201	(600.00)	1.2974	(791.03)	(778.42)	0.0000	4.5800	(1,400.6390)	0.0000	0.1006	(0.3029)	0.0000	1	(0.2022)	01/06/2025
000301.ZK	12/12/2024	SDB3260427201	(1,100.00)	1.2974	(1,450.22)	(1,427.10)	0.0000	4.5800	(1,400.6390)	0.0000	0.1845	(0.5552)	0.0000	1	(0.3707)	01/06/2025
000301.ZK	12/12/2024	SDB3260427201	(2,500.00)	1.2974	(3,295.95)	(3,243.41)	0.0000	4.5800	(1,400.6390)	0.0000	0.4193	(1.2619)	0.0000	1	(0.8426)	01/06/2025
000301.ZK	12/12/2024	SDB3260427201	(17,500.00)	1.2974	(23,071.67)	(22,703.89)	0.0000	4.5800	(1,400.6390)	0.0000	2.9352	(8.8333)	0.0000	1	(5.8981)	01/06/2025
000301.ZK	12/12/2024	SDB3260427201	(1,100.00)	1.2974	(1,450.22)	(1,427.10)	0.0000	4.5800	(1,400.6390)	0.0000	0.1845	(0.5552)	0.0000	1	(0.3707)	01/06/2025
000301.ZK	12/12/2024	SDB3260427201	(1,600.00)	1.2974	(2,109.41)	(2,075.78)	0.0000	4.5800	(1,400.6390)	0.0000	0.2684	(0.8076)	0.0000	1	(0.5393)	01/06/2025
000301.ZK	12/12/2024	SDB3260427201	(1,400.00)	1.2974	(1,845.73)	(1,816.31)	0.0000	4.5800	(1,400.6390)	0.0000	0.2348	(0.7067)	0.0000	1	(0.4718)	01/06/2025
000301.ZK	12/12/2024	SDB3260427201	(1,100.00)	1.2974	(1,450.22)	(1,427.10)	0.0000	4.5800	(1,400.6390)	0.0000	0.1845	(0.5552)	0.0000	1	(0.3707)	01/06/2025
000301.ZK	12/12/2024	SDB3260427201	(28,500.00)	1.2974	(37,573.86)	(36,974.90)	0.0000	4.5800	(1,400.6390)	0.0000	4.7802	(14.3857)	0.0000	1	(9.6055)	01/06/2025
000301.ZK	12/12/2024	SDB3260427201	(7,700.00)	1.2974	(10,151.53)	(9,989.71)	0.0000	4.5800	(1,400.6390)	0.0000	1.2915	(3.8867)	0.0000	1	(2.5952)	01/06/2025
000301.ZK	12/12/2024	SDB3260427201	(100.00)	1.2974	(131.84)	(129.74)	0.0000	4.5800	(1,400.6390)	0.0000	0.0168	(0.0505)	0.0000	1	(0.0337)	01/06/2025
000301.ZK	12/12/2024	SDB3260427201	(3,400.00)	1.2974	(4,482.50)	(4,411.04)	0.0000	4.5800	(1,400.6390)	0.0000	0.5703	(1.7162)	0.0000	1	(1.1459)	01/06/2025
000301.ZK	12/12/2024	SDB3260427201	(24,300.00)	1.2974	(32,036.66)	(31,525.97)	0.0000	4.5800	(1,400.6390)	0.0000	4.0758	(12.2657)	0.0000	1	(8.1899)	01/06/2025
000301.ZK	12/12/2024	SDB3260427201	(4,800.00)	1.2974	(6,328.23)	(6,227.35)	0.0000	4.5800	(1,400.6390)	0.0000	0.8051	(2.4229)	0.0000	1	(1.6178)	01/06/2025
000301.ZK	12/12/2024	SDB3260427201	(12,200.00)	1.2974	(16,084.25)	(15,827.85)	0.0000	4.5800	(1,400.6390)	0.0000	2.0463	(6.1581)	0.0000	1	(4.1118)	01/06/2025
000301.ZK	12/12/2024	SDB3260427201	(200.00)	1.2974	(263.68)	(259.47)	0.0000	4.5800	(1,400.6390)	0.0000	0.0335	(0.1010)	0.0000	1	(0.0674)	01/06/2025
000301.ZK	12/12/2024	SDB3260427201	(600.00)	1.2974	(791.03)	(778.42)	0.0000	4.5800	(1,400.6390)	0.0000	0.1006	(0.3029)	0.0000	1	(0.2022)	01/06/2025
000301.ZK	12/12/2024	SDB3260427201	(500.00)	1.2974	(659.19)	(648.68)	0.0000	4.5800	(1,400.6390)	0.0000	0.0839	(0.2524)	0.0000	1	(0.1685)	01/06/2025
000301.ZK	12/12/2024	SDB3260427201	(16,800.00)	1.2974	(22,148.80)	(21,795.73)	0.0000	4.5800	(1,400.6390)	0.0000	2.8178	(8.4800)	0.0000	1	(5.6622)	01/06/2025
000301.ZK	12/12/2024	SDB3260427201	(40,200.00)	1.2974	(52,998.92)	(52,154.07)	0.0000	4.5800	(1,400.6390)	0.0000	6.7426	(20.2914)	0.0000	1	(13.5488)	01/06/2025
000301.ZK	12/12/2024	SDB3260427201	(25,500.00)	1.2974	(33,618.72)	(33,082.81)	0.0000	4.5800	(1,400.6390)	0.0000	4.2770	(12.8714)	0.0000	1	(8.5944)	01/06/2025
000301.ZK	12/12/2024	SDB3260427201	(21,000.00)	1.2974	(27,686.00)	(27,244.67)	0.0000	4.5800	(1,400.6390)	0.0000	3.5223	(10.6000)	0.0000	1	(7.0777)	01/06/2025
000301.ZK	12/12/2024	SDB3260427201	(200.00)	1.2974	(263.68)	(259.47)	0.0000	4.5800	(1,400.6390)	0.0000	0.0335	(0.1010)	0.0000	1	(0.0674)	01/06/2025
000301.ZK	12/12/2024	SDB3260427201	(900.00)	1.2974	(1,186.54)	(1,167.63)	0.0000	4.5800	(1,400.6390)	0.0000	0.1510	(0.4543)	0.0000	1	(0.3033)	01/06/2025
000301.ZK	12/12/2024	SDB3260427201	(900.00)	1.2974	(1,186.54)	(1,167.63)	0.0000	4.5800	(1,400.6390)	0.0000	0.1510	(0.4543)	0.0000	1	(0.3033)	01/06/2025
000301.ZK	12/12/2024	SDB3260427201	(200.00)	1.2974	(263.68)	(259.47)	0.0000	4.5800	(1,400.6390)	0.0000	0.0335	(0.1010)	0.0000	1	(0.0674)	01/06/2025
000301.ZK	12/12/2024	SDB3260427201	(600.00)	1.2974	(791.03)	(778.42)	0.0000	4.5800	(1,400.6390)	0.0000	0.1006	(0.3029)	0.0000	1	(0.2022)	01/06/2025
000301.ZK	12/12/2024	SDB3260427201	(187,900.00)	1.2974	(247,723.79)	(243,774.88)	0.0000	4.5800	(1,400.6390)	0.0000	31.5160	(94.8446)	0.0000	1	(63.3286)	01/06/2025
000301.ZK	12/12/2024	SDB3260427201	(15,300.00)	1.2974	(20,171.23)	(19,849.68)	0.0000	4.5800	(1,400.6390)	0.0000	2.5662	(7.7228)	0.0000	1	(5.1566)	01/06/2025
000301.ZK	12/12/2024	SDB3260427201	(19,600.00)	1.2974	(25,840.27)	(25,428.35)	0.0000	4.5800	(1,400.6390)	0.0000	3.2875	(9.8933)	0.0000	1	(6.6059)	01/06/2025
000301.ZK	12/12/2024	SDB3260427201	(7,900.00)	1.2974	(10,415.21)	(10,249.18)	0.0000	4.5800	(1,400.6390)	0.0000	1.3250	(3.9876)	0.0000	1	(2.6626)	01/06/2025
000301.ZK	12/12/2024	SDB3260427201	(600.00)	1.2974	(791.03)	(778.42)	0.0000	4.5800	(1,400.6390)	0.0000	0.1006	(0.3029)	0.0000	1	(0.2022)	01/06/2025
000301.ZK	12/12/2024	SDB3260427201	(100.00)	1.2974	(131.84)	(129.74)	0.0000	4.5800	(1,400.6390)	0.0000	0.0168	(0.0505)	0.0000	1	(0.0337)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
JIANGSU EASTERN SHENGHONG CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000301.ZK	12/11/2024	SDB3260427201	(200.00)	1.3011	(263.68)	(260.21)	0.0000	4.5800	(1,400.6390)	0.0000	0.0335	(0.1012)	0.0000	1	(0.0677)	01/06/2025
000301.ZK	12/11/2024	SDB3260427201	(2,100.00)	1.3011	(2,768.60)	(2,732.23)	0.0000	4.5800	(1,400.6390)	0.0000	0.3522	(1.0630)	0.0000	1	(0.7108)	01/06/2025
000301.ZK	12/11/2024	SDB3260427201	(600.00)	1.3011	(791.03)	(780.64)	0.0000	4.5800	(1,400.6390)	0.0000	0.1006	(0.3037)	0.0000	1	(0.2031)	01/06/2025
000301.ZK	12/11/2024	SDB3260427201	(6,100.00)	1.3011	(8,042.12)	(7,936.48)	0.0000	4.5800	(1,400.6390)	0.0000	1.0231	(3.0878)	0.0000	1	(2.0647)	01/06/2025
000301.ZK	12/11/2024	SDB3260427201	(500.00)	1.3011	(659.19)	(650.53)	0.0000	4.5800	(1,400.6390)	0.0000	0.0839	(0.2531)	0.0000	1	(0.1692)	01/06/2025
000301.ZK	12/11/2024	SDB3260427201	(200.00)	1.3011	(263.68)	(260.21)	0.0000	4.5800	(1,400.6390)	0.0000	0.0335	(0.1012)	0.0000	1	(0.0677)	01/06/2025
000301.ZK	12/11/2024	SDB3260427201	(1,100.00)	1.3011	(1,450.22)	(1,431.17)	0.0000	4.5800	(1,400.6390)	0.0000	0.1845	(0.5568)	0.0000	1	(0.3723)	01/06/2025
000301.ZK	12/11/2024	SDB3260427201	(600.00)	1.3011	(791.03)	(780.64)	0.0000	4.5800	(1,400.6390)	0.0000	0.1006	(0.3037)	0.0000	1	(0.2031)	01/06/2025
000301.ZK	12/11/2024	SDB3260427201	(1,100.00)	1.3011	(1,450.22)	(1,431.17)	0.0000	4.5800	(1,400.6390)	0.0000	0.1845	(0.5568)	0.0000	1	(0.3723)	01/06/2025
000301.ZK	12/11/2024	SDB3260427201	(2,500.00)	1.3011	(3,295.95)	(3,252.66)	0.0000	4.5800	(1,400.6390)	0.0000	0.4193	(1.2655)	0.0000	1	(0.8462)	01/06/2025
000301.ZK	12/11/2024	SDB3260427201	(17,500.00)	1.3011	(23,071.67)	(22,768.58)	0.0000	4.5800	(1,400.6390)	0.0000	2.9352	(8.8585)	0.0000	1	(5.9233)	01/06/2025
000301.ZK	12/11/2024	SDB3260427201	(1,100.00)	1.3011	(1,450.22)	(1,431.17)	0.0000	4.5800	(1,400.6390)	0.0000	0.1845	(0.5568)	0.0000	1	(0.3723)	01/06/2025
000301.ZK	12/11/2024	SDB3260427201	(1,600.00)	1.3011	(2,109.41)	(2,081.70)	0.0000	4.5800	(1,400.6390)	0.0000	0.2684	(0.8099)	0.0000	1	(0.5416)	01/06/2025
000301.ZK	12/11/2024	SDB3260427201	(1,400.00)	1.3011	(1,845.73)	(1,821.49)	0.0000	4.5800	(1,400.6390)	0.0000	0.2348	(0.7087)	0.0000	1	(0.4739)	01/06/2025
000301.ZK	12/11/2024	SDB3260427201	(1,100.00)	1.3011	(1,450.22)	(1,431.17)	0.0000	4.5800	(1,400.6390)	0.0000	0.1845	(0.5568)	0.0000	1	(0.3723)	01/06/2025
000301.ZK	12/11/2024	SDB3260427201	(28,500.00)	1.3011	(37,573.86)	(37,080.27)	0.0000	4.5800	(1,400.6390)	0.0000	4.7802	(14.4267)	0.0000	1	(9.6465)	01/06/2025
000301.ZK	12/11/2024	SDB3260427201	(7,700.00)	1.3011	(10,151.53)	(10,018.18)	0.0000	4.5800	(1,400.6390)	0.0000	1.2915	(3.8977)	0.0000	1	(2.6062)	01/06/2025
000301.ZK	12/11/2024	SDB3260427201	(100.00)	1.3011	(131.84)	(130.11)	0.0000	4.5800	(1,400.6390)	0.0000	0.0168	(0.0506)	0.0000	1	(0.0338)	01/06/2025
000301.ZK	12/11/2024	SDB3260427201	(3,400.00)	1.3011	(4,482.50)	(4,423.61)	0.0000	4.5800	(1,400.6390)	0.0000	0.5703	(1.7211)	0.0000	1	(1.1508)	01/06/2025
000301.ZK	12/11/2024	SDB3260427201	(24,300.00)	1.3011	(32,036.66)	(31,615.81)	0.0000	4.5800	(1,400.6390)	0.0000	4.0758	(12.3006)	0.0000	1	(8.2249)	01/06/2025
000301.ZK	12/11/2024	SDB3260427201	(4,800.00)	1.3011	(6,328.23)	(6,245.10)	0.0000	4.5800	(1,400.6390)	0.0000	0.8051	(2.4298)	0.0000	1	(1.6247)	01/06/2025
000301.ZK	12/11/2024	SDB3260427201	(12,200.00)	1.3011	(16,084.25)	(15,872.96)	0.0000	4.5800	(1,400.6390)	0.0000	2.0463	(6.1756)	0.0000	1	(4.1294)	01/06/2025
000301.ZK	12/11/2024	SDB3260427201	(200.00)	1.3011	(263.68)	(260.21)	0.0000	4.5800	(1,400.6390)	0.0000	0.0335	(0.1012)	0.0000	1	(0.0677)	01/06/2025
000301.ZK	12/11/2024	SDB3260427201	(600.00)	1.3011	(791.03)	(780.64)	0.0000	4.5800	(1,400.6390)	0.0000	0.1006	(0.3037)	0.0000	1	(0.2031)	01/06/2025
000301.ZK	12/11/2024	SDB3260427201	(500.00)	1.3011	(659.19)	(650.53)	0.0000	4.5800	(1,400.6390)	0.0000	0.0839	(0.2531)	0.0000	1	(0.1692)	01/06/2025
000301.ZK	12/11/2024	SDB3260427201	(16,800.00)	1.3011	(22,148.80)	(21,857.84)	0.0000	4.5800	(1,400.6390)	0.0000	2.8178	(8.5042)	0.0000	1	(5.6863)	01/06/2025
000301.ZK	12/11/2024	SDB3260427201	(40,200.00)	1.3011	(52,998.92)	(52,302.69)	0.0000	4.5800	(1,400.6390)	0.0000	6.7426	(20.3492)	0.0000	1	(13.6066)	01/06/2025
000301.ZK	12/11/2024	SDB3260427201	(25,500.00)	1.3011	(33,618.72)	(33,177.08)	0.0000	4.5800	(1,400.6390)	0.0000	4.2770	(12.9081)	0.0000	1	(8.6310)	01/06/2025
000301.ZK	12/11/2024	SDB3260427201	(21,000.00)	1.3011	(27,686.00)	(27,322.30)	0.0000	4.5800	(1,400.6390)	0.0000	3.5223	(10.6302)	0.0000	1	(7.1079)	01/06/2025
000301.ZK	12/11/2024	SDB3260427201	(200.00)	1.3011	(263.68)	(260.21)	0.0000	4.5800	(1,400.6390)	0.0000	0.0335	(0.1012)	0.0000	1	(0.0677)	01/06/2025
000301.ZK	12/11/2024	SDB3260427201	(900.00)	1.3011	(1,186.54)	(1,170.96)	0.0000	4.5800	(1,400.6390)	0.0000	0.1510	(0.4556)	0.0000	1	(0.3046)	01/06/2025
000301.ZK	12/11/2024	SDB3260427201	(900.00)	1.3011	(1,186.54)	(1,170.96)	0.0000	4.5800	(1,400.6390)	0.0000	0.1510	(0.4556)	0.0000	1	(0.3046)	01/06/2025
000301.ZK	12/11/2024	SDB3260427201	(200.00)	1.3011	(263.68)	(260.21)	0.0000	4.5800	(1,400.6390)	0.0000	0.0335	(0.1012)	0.0000	1	(0.0677)	01/06/2025
000301.ZK	12/11/2024	SDB3260427201	(600.00)	1.3011	(791.03)	(780.64)	0.0000	4.5800	(1,400.6390)	0.0000	0.1006	(0.3037)	0.0000	1	(0.2031)	01/06/2025
000301.ZK	12/11/2024	SDB3260427201	(187,900.00)	1.3011	(247,723.79)	(244,469.55)	0.0000	4.5800	(1,400.6390)	0.0000	31.5160	(95.1149)	0.0000	1	(63.5989)	01/06/2025
000301.ZK	12/11/2024	SDB3260427201	(15,300.00)	1.3011	(20,171.23)	(19,906.25)	0.0000	4.5800	(1,400.6390)	0.0000	2.5662	(7.7449)	0.0000	1	(5.1786)	01/06/2025
000301.ZK	12/11/2024	SDB3260427201	(19,600.00)	1.3011	(25,840.27)	(25,500.82)	0.0000	4.5800	(1,400.6390)	0.0000	3.2875	(9.9215)	0.0000	1	(6.6341)	01/06/2025
000301.ZK	12/11/2024	SDB3260427201	(7,900.00)	1.3011	(10,415.21)	(10,278.39)	0.0000	4.5800	(1,400.6390)	0.0000	1.3250	(3.9990)	0.0000	1	(2.6739)	01/06/2025
000301.ZK	12/11/2024	SDB3260427201	(600.00)	1.3011	(791.03)	(780.64)	0.0000	4.5800	(1,400.6390)	0.0000	0.1006	(0.3037)	0.0000	1	(0.2031)	01/06/2025
000301.ZK	12/11/2024	SDB3260427201	(100.00)	1.3011	(131.84)	(130.11)	0.0000	4.5800	(1,400.6390)	0.0000	0.0168	(0.0506)	0.0000	1	(0.0338)	01/06/2025
000301.ZK	12/10/2024	SDB3260427201	(200.00)	1.2879	(263.68)	(257.57)	0.0000	4.5800	(1,400.6390)	0.0000	0.0335	(0.1002)	0.0000	1	(0.0667)	01/06/2025
000301.ZK	12/10/2024	SDB3260427201	(2,100.00)	1.2879	(2,768.60)	(2,704.52)	0.0000	4.5800	(1,400.6390)	0.0000	0.3522	(1.0522)	0.0000	1	(0.7000)	01/06/2025
000301.ZK	12/10/2024	SDB3260427201	(600.00)	1.2879	(791.03)	(772.72)	0.0000	4.5800	(1,400.6390)	0.0000	0.1006	(0.3006)	0.0000	1	(0.2000)	01/06/2025
000301.ZK	12/10/2024	SDB3260427201	(6,100.00)	1.2879	(8,042.12)	(7,855.98)	0.0000	4.5800	(1,400.6390)	0.0000	1.0231	(3.0565)	0.0000	1	(2.0334)	01/06/2025
000301.ZK	12/10/2024	SDB3260427201	(500.00)	1.2879	(659.19)	(643.93)	0.0000	4.5800	(1,400.6390)	0.0000	0.0839	(0.2505)	0.0000	1	(0.1667)	01/06/2025
000301.ZK	12/10/2024	SDB3260427201	(200.00)	1.2879	(263.68)	(257.57)	0.0000	4.5800	(1,400.6390)	0.0000	0.0335	(0.1002)	0.0000	1	(0.0667)	01/06/2025
000301.ZK	12/10/2024	SDB3260427201	(1,100.00)	1.2879	(1,450.22)	(1,416.65)	0.0000	4.5800	(1,400.6390)	0.0000	0.1845	(0.5512)	0.0000	1	(0.3667)	01/06/2025
000301.ZK	12/10/2024	SDB3260427201	(600.00)	1.2879	(791.03)	(772.72)	0.0000	4.5800	(1,400.6390)	0.0000	0.1006	(0.3006)	0.0000	1	(0.2000)	01/06/2025
000301.ZK	12/10/2024	SDB3260427201	(1,100.00)	1.2879	(1,450.22)	(1,416.65)	0.0000	4.5800	(1,400.6390)	0.0000	0.1845	(0.5512)	0.0000	1	(0.3667)	01/06/2025
000301.ZK	12/10/2024	SDB3260427201	(2,500.00)	1.2879	(3,295.95)	(3,219.66)	0.0000	4.5800	(1,400.6390)	0.0000	0.4193	(1.2527)	0.0000	1	(0.8333)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
JIANGSU EASTERN SHENGHONG CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000301.ZK	12/10/2024	SDB3260427201	(17,500.00)	1.2879	(23,071.67)	(22,537.65)	0.0000	4.5800	(1,400.6390)	0.0000	2.9352	(8.7686)	0.0000	1	(5.8334)	01/06/2025
000301.ZK	12/10/2024	SDB3260427201	(1,100.00)	1.2879	(1,450.22)	(1,416.65)	0.0000	4.5800	(1,400.6390)	0.0000	0.1845	(0.5512)	0.0000	1	(0.3667)	01/06/2025
000301.ZK	12/10/2024	SDB3260427201	(1,600.00)	1.2879	(2,109.41)	(2,060.59)	0.0000	4.5800	(1,400.6390)	0.0000	0.2684	(0.8017)	0.0000	1	(0.5333)	01/06/2025
000301.ZK	12/10/2024	SDB3260427201	(1,400.00)	1.2879	(1,845.73)	(1,803.01)	0.0000	4.5800	(1,400.6390)	0.0000	0.2348	(0.7015)	0.0000	1	(0.4667)	01/06/2025
000301.ZK	12/10/2024	SDB3260427201	(1,100.00)	1.2879	(1,450.22)	(1,416.65)	0.0000	4.5800	(1,400.6390)	0.0000	0.1845	(0.5512)	0.0000	1	(0.3667)	01/06/2025
000301.ZK	12/10/2024	SDB3260427201	(28,500.00)	1.2879	(37,573.86)	(36,704.18)	0.0000	4.5800	(1,400.6390)	0.0000	4.7802	(14.2804)	0.0000	1	(9.5001)	01/06/2025
000301.ZK	12/10/2024	SDB3260427201	(7,700.00)	1.2879	(10,151.53)	(9,916.57)	0.0000	4.5800	(1,400.6390)	0.0000	1.2915	(3.8582)	0.0000	1	(2.5667)	01/06/2025
000301.ZK	12/10/2024	SDB3260427201	(100.00)	1.2879	(131.84)	(128.79)	0.0000	4.5800	(1,400.6390)	0.0000	0.0168	(0.0501)	0.0000	1	(0.0333)	01/06/2025
000301.ZK	12/10/2024	SDB3260427201	(3,400.00)	1.2879	(4,482.50)	(4,378.74)	0.0000	4.5800	(1,400.6390)	0.0000	0.5703	(1.7036)	0.0000	1	(1.1333)	01/06/2025
000301.ZK	12/10/2024	SDB3260427201	(24,300.00)	1.2879	(32,036.66)	(31,295.14)	0.0000	4.5800	(1,400.6390)	0.0000	4.0758	(12.1759)	0.0000	1	(8.1001)	01/06/2025
000301.ZK	12/10/2024	SDB3260427201	(4,800.00)	1.2879	(6,328.23)	(6,181.76)	0.0000	4.5800	(1,400.6390)	0.0000	0.8051	(2.4051)	0.0000	1	(1.6000)	01/06/2025
000301.ZK	12/10/2024	SDB3260427201	(12,200.00)	1.2879	(16,084.25)	(15,711.97)	0.0000	4.5800	(1,400.6390)	0.0000	2.0463	(6.1130)	0.0000	1	(4.0667)	01/06/2025
000301.ZK	12/10/2024	SDB3260427201	(200.00)	1.2879	(263.68)	(257.57)	0.0000	4.5800	(1,400.6390)	0.0000	0.0335	(0.1002)	0.0000	1	(0.0667)	01/06/2025
000301.ZK	12/10/2024	SDB3260427201	(600.00)	1.2879	(791.03)	(772.72)	0.0000	4.5800	(1,400.6390)	0.0000	0.1006	(0.3006)	0.0000	1	(0.2000)	01/06/2025
000301.ZK	12/10/2024	SDB3260427201	(500.00)	1.2879	(659.19)	(643.93)	0.0000	4.5800	(1,400.6390)	0.0000	0.0839	(0.2505)	0.0000	1	(0.1667)	01/06/2025
000301.ZK	12/10/2024	SDB3260427201	(16,800.00)	1.2879	(22,148.80)	(21,636.15)	0.0000	4.5800	(1,400.6390)	0.0000	2.8178	(8.4179)	0.0000	1	(5.6001)	01/06/2025
000301.ZK	12/10/2024	SDB3260427201	(40,200.00)	1.2879	(52,998.92)	(51,772.21)	0.0000	4.5800	(1,400.6390)	0.0000	6.7426	(20.1428)	0.0000	1	(13.4002)	01/06/2025
000301.ZK	12/10/2024	SDB3260427201	(25,500.00)	1.2879	(33,618.72)	(32,840.58)	0.0000	4.5800	(1,400.6390)	0.0000	4.2770	(12.7772)	0.0000	1	(8.5001)	01/06/2025
000301.ZK	12/10/2024	SDB3260427201	(21,000.00)	1.2879	(27,686.00)	(27,045.19)	0.0000	4.5800	(1,400.6390)	0.0000	3.5223	(10.5224)	0.0000	1	(7.0001)	01/06/2025
000301.ZK	12/10/2024	SDB3260427201	(200.00)	1.2879	(263.68)	(257.57)	0.0000	4.5800	(1,400.6390)	0.0000	0.0335	(0.1002)	0.0000	1	(0.0667)	01/06/2025
000301.ZK	12/10/2024	SDB3260427201	(900.00)	1.2879	(1,186.54)	(1,159.08)	0.0000	4.5800	(1,400.6390)	0.0000	0.1510	(0.4510)	0.0000	1	(0.3000)	01/06/2025
000301.ZK	12/10/2024	SDB3260427201	(900.00)	1.2879	(1,186.54)	(1,159.08)	0.0000	4.5800	(1,400.6390)	0.0000	0.1510	(0.4510)	0.0000	1	(0.3000)	01/06/2025
000301.ZK	12/10/2024	SDB3260427201	(200.00)	1.2879	(263.68)	(257.57)	0.0000	4.5800	(1,400.6390)	0.0000	0.0335	(0.1002)	0.0000	1	(0.0667)	01/06/2025
000301.ZK	12/10/2024	SDB3260427201	(600.00)	1.2879	(791.03)	(772.72)	0.0000	4.5800	(1,400.6390)	0.0000	0.1006	(0.3006)	0.0000	1	(0.2000)	01/06/2025
000301.ZK	12/10/2024	SDB3260427201	(187,900.00)	1.2879	(247,723.79)	(241,990.02)	0.0000	4.5800	(1,400.6390)	0.0000	31.5160	(94.1502)	0.0000	1	(62.6342)	01/06/2025
000301.ZK	12/10/2024	SDB3260427201	(15,300.00)	1.2879	(20,171.23)	(19,704.35)	0.0000	4.5800	(1,400.6390)	0.0000	2.5662	(7.6663)	0.0000	1	(5.1001)	01/06/2025
000301.ZK	12/10/2024	SDB3260427201	(19,600.00)	1.2879	(25,840.27)	(25,242.17)	0.0000	4.5800	(1,400.6390)	0.0000	3.2875	(9.8209)	0.0000	1	(6.5334)	01/06/2025
000301.ZK	12/10/2024	SDB3260427201	(7,900.00)	1.2879	(10,415.21)	(10,174.14)	0.0000	4.5800	(1,400.6390)	0.0000	1.3250	(3.9584)	0.0000	1	(2.6334)	01/06/2025
000301.ZK	12/10/2024	SDB3260427201	(600.00)	1.2879	(791.03)	(772.72)	0.0000	4.5800	(1,400.6390)	0.0000	0.1006	(0.3006)	0.0000	1	(0.2000)	01/06/2025
000301.ZK	12/10/2024	SDB3260427201	(100.00)	1.2879	(131.84)	(128.79)	0.0000	4.5800	(1,400.6390)	0.0000	0.0168	(0.0501)	0.0000	1	(0.0333)	01/06/2025
000301.ZK	12/09/2024	SDB3260427201	(200.00)	1.2752	(263.68)	(255.04)	0.0000	4.5800	(1,400.6390)	0.0000	0.0335	(0.0992)	0.0000	1	(0.0657)	01/06/2025
000301.ZK	12/09/2024	SDB3260427201	(2,100.00)	1.2752	(2,768.60)	(2,677.97)	0.0000	4.5800	(1,400.6390)	0.0000	0.3522	(1.0419)	0.0000	1	(0.6897)	01/06/2025
000301.ZK	12/09/2024	SDB3260427201	(600.00)	1.2752	(791.03)	(765.13)	0.0000	4.5800	(1,400.6390)	0.0000	0.1006	(0.2977)	0.0000	1	(0.1971)	01/06/2025
000301.ZK	12/09/2024	SDB3260427201	(6,100.00)	1.2752	(8,042.12)	(7,778.86)	0.0000	4.5800	(1,400.6390)	0.0000	1.0231	(3.0265)	0.0000	1	(2.0034)	01/06/2025
000301.ZK	12/09/2024	SDB3260427201	(500.00)	1.2752	(659.19)	(637.61)	0.0000	4.5800	(1,400.6390)	0.0000	0.0839	(0.2481)	0.0000	1	(0.1642)	01/06/2025
000301.ZK	12/09/2024	SDB3260427201	(200.00)	1.2752	(263.68)	(255.04)	0.0000	4.5800	(1,400.6390)	0.0000	0.0335	(0.0992)	0.0000	1	(0.0657)	01/06/2025
000301.ZK	12/09/2024	SDB3260427201	(1,100.00)	1.2752	(1,450.22)	(1,402.75)	0.0000	4.5800	(1,400.6390)	0.0000	0.1845	(0.5458)	0.0000	1	(0.3613)	01/06/2025
000301.ZK	12/09/2024	SDB3260427201	(600.00)	1.2752	(791.03)	(765.13)	0.0000	4.5800	(1,400.6390)	0.0000	0.1006	(0.2977)	0.0000	1	(0.1971)	01/06/2025
000301.ZK	12/09/2024	SDB3260427201	(1,100.00)	1.2752	(1,450.22)	(1,402.75)	0.0000	4.5800	(1,400.6390)	0.0000	0.1845	(0.5458)	0.0000	1	(0.3613)	01/06/2025
000301.ZK	12/09/2024	SDB3260427201	(2,500.00)	1.2752	(3,295.95)	(3,188.06)	0.0000	4.5800	(1,400.6390)	0.0000	0.4193	(1.2404)	0.0000	1	(0.8210)	01/06/2025
000301.ZK	12/09/2024	SDB3260427201	(17,500.00)	1.2752	(23,071.67)	(22,316.40)	0.0000	4.5800	(1,400.6390)	0.0000	2.9352	(8.6826)	0.0000	1	(5.7473)	01/06/2025
000301.ZK	12/09/2024	SDB3260427201	(1,100.00)	1.2752	(1,450.22)	(1,402.75)	0.0000	4.5800	(1,400.6390)	0.0000	0.1845	(0.5458)	0.0000	1	(0.3613)	01/06/2025
000301.ZK	12/09/2024	SDB3260427201	(1,600.00)	1.2752	(2,109.41)	(2,040.36)	0.0000	4.5800	(1,400.6390)	0.0000	0.2684	(0.7938)	0.0000	1	(0.5255)	01/06/2025
000301.ZK	12/09/2024	SDB3260427201	(1,400.00)	1.2752	(1,845.73)	(1,785.31)	0.0000	4.5800	(1,400.6390)	0.0000	0.2348	(0.6946)	0.0000	1	(0.4598)	01/06/2025
000301.ZK	12/09/2024	SDB3260427201	(1,100.00)	1.2752	(1,450.22)	(1,402.75)	0.0000	4.5800	(1,400.6390)	0.0000	0.1845	(0.5458)	0.0000	1	(0.3613)	01/06/2025
000301.ZK	12/09/2024	SDB3260427201	(28,500.00)	1.2752	(37,573.86)	(36,343.86)	0.0000	4.5800	(1,400.6390)	0.0000	4.7802	(14.1402)	0.0000	1	(9.3599)	01/06/2025
000301.ZK	12/09/2024	SDB3260427201	(7,700.00)	1.2752	(10,151.53)	(9,819.22)	0.0000	4.5800	(1,400.6390)	0.0000	1.2915	(3.8203)	0.0000	1	(2.5288)	01/06/2025
000301.ZK	12/09/2024	SDB3260427201	(100.00)	1.2752	(131.84)	(127.52)	0.0000	4.5800	(1,400.6390)	0.0000	0.0168	(0.0496)	0.0000	1	(0.0328)	01/06/2025
000301.ZK	12/09/2024	SDB3260427201	(3,400.00)	1.2752	(4,482.50)	(4,335.76)	0.0000	4.5800	(1,400.6390)	0.0000	0.5703	(1.6869)	0.0000	1	(1.1166)	01/06/2025
000301.ZK	12/09/2024	SDB3260427201	(24,300.00)	1.2752	(32,036.66)	(30,987.92)	0.0000	4.5800	(1,400.6390)	0.0000	4.0758	(12.0564)	0.0000	1	(7.9806)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
JIANGSU EASTERN SHENGHONG CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000301.ZK	12/09/2024	SDB3260427201	(4,800.00)	1.2752	(6,328.23)	(6,121.07)	0.0000	4.5800	(1,400.6390)	0.0000	0.8051	(2.3815)	0.0000	1	(1.5764)	01/06/2025
000301.ZK	12/09/2024	SDB3260427201	(12,200.00)	1.2752	(16,084.25)	(15,557.72)	0.0000	4.5800	(1,400.6390)	0.0000	2.0463	(6.0530)	0.0000	1	(4.0067)	01/06/2025
000301.ZK	12/09/2024	SDB3260427201	(200.00)	1.2752	(263.68)	(255.04)	0.0000	4.5800	(1,400.6390)	0.0000	0.0335	(0.0992)	0.0000	1	(0.0657)	01/06/2025
000301.ZK	12/09/2024	SDB3260427201	(600.00)	1.2752	(791.03)	(765.13)	0.0000	4.5800	(1,400.6390)	0.0000	0.1006	(0.2977)	0.0000	1	(0.1971)	01/06/2025
000301.ZK	12/09/2024	SDB3260427201	(500.00)	1.2752	(659.19)	(637.61)	0.0000	4.5800	(1,400.6390)	0.0000	0.0839	(0.2481)	0.0000	1	(0.1642)	01/06/2025
000301.ZK	12/09/2024	SDB3260427201	(16,800.00)	1.2752	(22,148.80)	(21,423.75)	0.0000	4.5800	(1,400.6390)	0.0000	2.8178	(8.3353)	0.0000	1	(5.5174)	01/06/2025
000301.ZK	12/09/2024	SDB3260427201	(40,200.00)	1.2752	(52,998.92)	(51,263.96)	0.0000	4.5800	(1,400.6390)	0.0000	6.7426	(19.9451)	0.0000	1	(13.2024)	01/06/2025
000301.ZK	12/09/2024	SDB3260427201	(25,500.00)	1.2752	(33,618.72)	(32,518.19)	0.0000	4.5800	(1,400.6390)	0.0000	4.2770	(12.6517)	0.0000	1	(8.3747)	01/06/2025
000301.ZK	12/09/2024	SDB3260427201	(21,000.00)	1.2752	(27,686.00)	(26,779.68)	0.0000	4.5800	(1,400.6390)	0.0000	3.5223	(10.4191)	0.0000	1	(6.8968)	01/06/2025
000301.ZK	12/09/2024	SDB3260427201	(200.00)	1.2752	(263.68)	(255.04)	0.0000	4.5800	(1,400.6390)	0.0000	0.0335	(0.0992)	0.0000	1	(0.0657)	01/06/2025
000301.ZK	12/09/2024	SDB3260427201	(900.00)	1.2752	(1,186.54)	(1,147.70)	0.0000	4.5800	(1,400.6390)	0.0000	0.1510	(0.4465)	0.0000	1	(0.2956)	01/06/2025
000301.ZK	12/09/2024	SDB3260427201	(900.00)	1.2752	(1,186.54)	(1,147.70)	0.0000	4.5800	(1,400.6390)	0.0000	0.1510	(0.4465)	0.0000	1	(0.2956)	01/06/2025
000301.ZK	12/09/2024	SDB3260427201	(200.00)	1.2752	(263.68)	(255.04)	0.0000	4.5800	(1,400.6390)	0.0000	0.0335	(0.0992)	0.0000	1	(0.0657)	01/06/2025
000301.ZK	12/09/2024	SDB3260427201	(600.00)	1.2752	(791.03)	(765.13)	0.0000	4.5800	(1,400.6390)	0.0000	0.1006	(0.2977)	0.0000	1	(0.1971)	01/06/2025
000301.ZK	12/09/2024	SDB3260427201	(187,900.00)	1.2752	(247,723.79)	(239,614.40)	0.0000	4.5800	(1,400.6390)	0.0000	31.5160	(93.2259)	0.0000	1	(61.7099)	01/06/2025
000301.ZK	12/09/2024	SDB3260427201	(15,300.00)	1.2752	(20,171.23)	(19,510.91)	0.0000	4.5800	(1,400.6390)	0.0000	2.5662	(7.5910)	0.0000	1	(5.0248)	01/06/2025
000301.ZK	12/09/2024	SDB3260427201	(19,600.00)	1.2752	(25,840.27)	(24,994.37)	0.0000	4.5800	(1,400.6390)	0.0000	3.2875	(9.7245)	0.0000	1	(6.4370)	01/06/2025
000301.ZK	12/09/2024	SDB3260427201	(7,900.00)	1.2752	(10,415.21)	(10,074.26)	0.0000	4.5800	(1,400.6390)	0.0000	1.3250	(3.9196)	0.0000	1	(2.5945)	01/06/2025
000301.ZK	12/09/2024	SDB3260427201	(600.00)	1.2752	(791.03)	(765.13)	0.0000	4.5800	(1,400.6390)	0.0000	0.1006	(0.2977)	0.0000	1	(0.1971)	01/06/2025
000301.ZK	12/09/2024	SDB3260427201	(100.00)	1.2752	(131.84)	(127.52)	0.0000	4.5800	(1,400.6390)	0.0000	0.0168	(0.0496)	0.0000	1	(0.0328)	01/06/2025
000301.ZK	12/06/2024	SDB3260427201	(200.00)	1.2946	(263.68)	(258.92)	0.0000	4.5800	(1,400.6390)	0.0000	0.1006	(0.3022)	0.0000	3	(0.2016)	01/06/2025
000301.ZK	12/06/2024	SDB3260427201	(2,100.00)	1.2946	(2,768.60)	(2,718.68)	0.0000	4.5800	(1,400.6390)	0.0000	1.0567	(3.1732)	0.0000	3	(2.1166)	01/06/2025
000301.ZK	12/06/2024	SDB3260427201	(600.00)	1.2946	(791.03)	(776.77)	0.0000	4.5800	(1,400.6390)	0.0000	0.3019	(0.9066)	0.0000	3	(0.6047)	01/06/2025
000301.ZK	12/06/2024	SDB3260427201	(6,100.00)	1.2946	(8,042.12)	(7,897.11)	0.0000	4.5800	(1,400.6390)	0.0000	3.0694	(9.2175)	0.0000	3	(6.1481)	01/06/2025
000301.ZK	12/06/2024	SDB3260427201	(500.00)	1.2946	(659.19)	(647.30)	0.0000	4.5800	(1,400.6390)	0.0000	0.2516	(0.7555)	0.0000	3	(0.5039)	01/06/2025
000301.ZK	12/06/2024	SDB3260427201	(200.00)	1.2946	(263.68)	(258.92)	0.0000	4.5800	(1,400.6390)	0.0000	0.1006	(0.3022)	0.0000	3	(0.2016)	01/06/2025
000301.ZK	12/06/2024	SDB3260427201	(1,100.00)	1.2946	(1,450.22)	(1,424.07)	0.0000	4.5800	(1,400.6390)	0.0000	0.5535	(1.6622)	0.0000	3	(1.1087)	01/06/2025
000301.ZK	12/06/2024	SDB3260427201	(600.00)	1.2946	(791.03)	(776.77)	0.0000	4.5800	(1,400.6390)	0.0000	0.3019	(0.9066)	0.0000	3	(0.6047)	01/06/2025
000301.ZK	12/06/2024	SDB3260427201	(1,100.00)	1.2946	(1,450.22)	(1,424.07)	0.0000	4.5800	(1,400.6390)	0.0000	0.5535	(1.6622)	0.0000	3	(1.1087)	01/06/2025
000301.ZK	12/06/2024	SDB3260427201	(2,500.00)	1.2946	(3,295.95)	(3,236.52)	0.0000	4.5800	(1,400.6390)	0.0000	1.2580	(3.7777)	0.0000	3	(2.5197)	01/06/2025
000301.ZK	12/06/2024	SDB3260427201	(17,500.00)	1.2946	(23,071.67)	(22,655.66)	0.0000	4.5800	(1,400.6390)	0.0000	8.8057	(26.4437)	0.0000	3	(17.6380)	01/06/2025
000301.ZK	12/06/2024	SDB3260427201	(1,100.00)	1.2946	(1,450.22)	(1,424.07)	0.0000	4.5800	(1,400.6390)	0.0000	0.5535	(1.6622)	0.0000	3	(1.1087)	01/06/2025
000301.ZK	12/06/2024	SDB3260427201	(1,600.00)	1.2946	(2,109.41)	(2,071.37)	0.0000	4.5800	(1,400.6390)	0.0000	0.8051	(2.4177)	0.0000	3	(1.6126)	01/06/2025
000301.ZK	12/06/2024	SDB3260427201	(1,400.00)	1.2946	(1,845.73)	(1,812.45)	0.0000	4.5800	(1,400.6390)	0.0000	0.7045	(2.1155)	0.0000	3	(1.4110)	01/06/2025
000301.ZK	12/06/2024	SDB3260427201	(1,100.00)	1.2946	(1,450.22)	(1,424.07)	0.0000	4.5800	(1,400.6390)	0.0000	0.5535	(1.6622)	0.0000	3	(1.1087)	01/06/2025
000301.ZK	12/06/2024	SDB3260427201	(28,500.00)	1.2946	(37,573.86)	(36,896.36)	0.0000	4.5800	(1,400.6390)	0.0000	14.3407	(43.0654)	0.0000	3	(28.7247)	01/06/2025
000301.ZK	12/06/2024	SDB3260427201	(7,700.00)	1.2946	(10,151.53)	(9,968.49)	0.0000	4.5800	(1,400.6390)	0.0000	3.8745	(11.6352)	0.0000	3	(7.7607)	01/06/2025
000301.ZK	12/06/2024	SDB3260427201	(100.00)	1.2946	(131.84)	(129.46)	0.0000	4.5800	(1,400.6390)	0.0000	0.0503	(0.1511)	0.0000	3	(0.1008)	01/06/2025
000301.ZK	12/06/2024	SDB3260427201	(3,400.00)	1.2946	(4,482.50)	(4,401.67)	0.0000	4.5800	(1,400.6390)	0.0000	1.7108	(5.1376)	0.0000	3	(3.4268)	01/06/2025
000301.ZK	12/06/2024	SDB3260427201	(24,300.00)	1.2946	(32,036.66)	(31,459.00)	0.0000	4.5800	(1,400.6390)	0.0000	12.2273	(36.7189)	0.0000	3	(24.4916)	01/06/2025
000301.ZK	12/06/2024	SDB3260427201	(4,800.00)	1.2946	(6,328.23)	(6,124.12)	0.0000	4.5800	(1,400.6390)	0.0000	2.4153	(7.2531)	0.0000	3	(4.8378)	01/06/2025
000301.ZK	12/06/2024	SDB3260427201	(12,200.00)	1.2946	(16,084.25)	(15,794.23)	0.0000	4.5800	(1,400.6390)	0.0000	6.1388	(18.4350)	0.0000	3	(12.2962)	01/06/2025
000301.ZK	12/06/2024	SDB3260427201	(200.00)	1.2946	(263.68)	(258.92)	0.0000	4.5800	(1,400.6390)	0.0000	0.1006	(0.3022)	0.0000	3	(0.2016)	01/06/2025
000301.ZK	12/06/2024	SDB3260427201	(600.00)	1.2946	(791.03)	(776.77)	0.0000	4.5800	(1,400.6390)	0.0000	0.3019	(0.9066)	0.0000	3	(0.6047)	01/06/2025
000301.ZK	12/06/2024	SDB3260427201	(500.00)	1.2946	(659.19)	(647.30)	0.0000	4.5800	(1,400.6390)	0.0000	0.2516	(0.7555)	0.0000	3	(0.5039)	01/06/2025
000301.ZK	12/06/2024	SDB3260427201	(16,800.00)	1.2946	(22,148.80)	(21,749.43)	0.0000	4.5800	(1,400.6390)	0.0000	8.4535	(25.3859)	0.0000	3	(16.9325)	01/06/2025
000301.ZK	12/06/2024	SDB3260427201	(40,200.00)	1.2946	(52,998.92)	(52,043.28)	0.0000	4.5800	(1,400.6390)	0.0000	20.2279	(60.7449)	0.0000	3	(40.5170)	01/06/2025
000301.ZK	12/06/2024	SDB3260427201	(25,500.00)	1.2946	(33,618.72)	(33,012.53)	0.0000	4.5800	(1,400.6390)	0.0000	12.8311	(38.5322)	0.0000	3	(25.7011)	01/06/2025
000301.ZK	12/06/2024	SDB3260427201	(21,000.00)	1.2946	(27,686.00)	(27,186.79)	0.0000	4.5800	(1,400.6390)	0.0000	10.5668	(31.7324)	0.0000	3	(21.1656)	01/06/2025
000301.ZK	12/06/2024	SDB3260427201	(200.00)	1.2946	(263.68)	(258.92)	0.0000	4.5800	(1,400.6390)	0.0000	0.1006	(0.3022)	0.0000	3	(0.2016)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
JIANGSU EASTERN SHENGHONG CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000301.ZK	12/06/2024	SDB3260427201	(900.00)	1.2946	(1,186.54)	(1,165.15)	0.0000	4.5800	(1,400.6390)	0.0000	0.4529	(1.3600)	0.0000	3	(0.9071)	01/06/2025
000301.ZK	12/06/2024	SDB3260427201	(900.00)	1.2946	(1,186.54)	(1,165.15)	0.0000	4.5800	(1,400.6390)	0.0000	0.4529	(1.3600)	0.0000	3	(0.9071)	01/06/2025
000301.ZK	12/06/2024	SDB3260427201	(200.00)	1.2946	(263.68)	(258.92)	0.0000	4.5800	(1,400.6390)	0.0000	0.1006	(0.3022)	0.0000	3	(0.2016)	01/06/2025
000301.ZK	12/06/2024	SDB3260427201	(600.00)	1.2946	(791.03)	(776.77)	0.0000	4.5800	(1,400.6390)	0.0000	0.3019	(0.9066)	0.0000	3	(0.6047)	01/06/2025
000301.ZK	12/06/2024	SDB3260427201	(187,900.00)	1.2946	(247,723.79)	(243,257.03)	0.0000	4.5800	(1,400.6390)	0.0000	94.5479	(283.9294)	0.0000	3	(189.3815)	01/06/2025
000301.ZK	12/06/2024	SDB3260427201	(15,300.00)	1.2946	(20,171.23)	(19,807.52)	0.0000	4.5800	(1,400.6390)	0.0000	7.6987	(23.1193)	0.0000	3	(15.4206)	01/06/2025
000301.ZK	12/06/2024	SDB3260427201	(19,600.00)	1.2946	(25,840.27)	(25,374.34)	0.0000	4.5800	(1,400.6390)	0.0000	9.8624	(29.6169)	0.0000	3	(19.7545)	01/06/2025
000301.ZK	12/06/2024	SDB3260427201	(7,900.00)	1.2946	(10,415.21)	(10,227.41)	0.0000	4.5800	(1,400.6390)	0.0000	3.9751	(11.9374)	0.0000	3	(7.9623)	01/06/2025
000301.ZK	12/06/2024	SDB3260427201	(600.00)	1.2946	(791.03)	(776.77)	0.0000	4.5800	(1,400.6390)	0.0000	0.3019	(0.9066)	0.0000	3	(0.6047)	01/06/2025
000301.ZK	12/06/2024	SDB3260427201	(100.00)	1.2946	(131.84)	(129.46)	0.0000	4.5800	(1,400.6390)	0.0000	0.0503	(0.1511)	0.0000	3	(0.1008)	01/06/2025
000301.ZK	12/05/2024	SDB3260427201	(200.00)	1.3024	(263.68)	(260.48)	0.0000	4.5800	(1,400.6390)	0.0000	0.0335	(0.1013)	0.0000	1	(0.0678)	01/06/2025
000301.ZK	12/05/2024	SDB3260427201	(2,100.00)	1.3024	(2,768.60)	(2,735.04)	0.0000	4.5800	(1,400.6390)	0.0000	0.3522	(1.0641)	0.0000	1	(0.7119)	01/06/2025
000301.ZK	12/05/2024	SDB3260427201	(600.00)	1.3024	(791.03)	(781.44)	0.0000	4.5800	(1,400.6390)	0.0000	0.1006	(0.3040)	0.0000	1	(0.2034)	01/06/2025
000301.ZK	12/05/2024	SDB3260427201	(6,100.00)	1.3024	(8,042.12)	(7,944.64)	0.0000	4.5800	(1,400.6390)	0.0000	1.0231	(3.0910)	0.0000	1	(2.0679)	01/06/2025
000301.ZK	12/05/2024	SDB3260427201	(500.00)	1.3024	(659.19)	(651.20)	0.0000	4.5800	(1,400.6390)	0.0000	0.0839	(0.2534)	0.0000	1	(0.1695)	01/06/2025
000301.ZK	12/05/2024	SDB3260427201	(200.00)	1.3024	(263.68)	(260.48)	0.0000	4.5800	(1,400.6390)	0.0000	0.0335	(0.1013)	0.0000	1	(0.0678)	01/06/2025
000301.ZK	12/05/2024	SDB3260427201	(1,100.00)	1.3024	(1,450.22)	(1,432.64)	0.0000	4.5800	(1,400.6390)	0.0000	0.1845	(0.5574)	0.0000	1	(0.3729)	01/06/2025
000301.ZK	12/05/2024	SDB3260427201	(600.00)	1.3024	(791.03)	(781.44)	0.0000	4.5800	(1,400.6390)	0.0000	0.1006	(0.3040)	0.0000	1	(0.2034)	01/06/2025
000301.ZK	12/05/2024	SDB3260427201	(1,100.00)	1.3024	(1,450.22)	(1,432.64)	0.0000	4.5800	(1,400.6390)	0.0000	0.1845	(0.5574)	0.0000	1	(0.3729)	01/06/2025
000301.ZK	12/05/2024	SDB3260427201	(2,500.00)	1.3024	(3,295.95)	(3,256.00)	0.0000	4.5800	(1,400.6390)	0.0000	0.4193	(1.2668)	0.0000	1	(0.8475)	01/06/2025
000301.ZK	12/05/2024	SDB3260427201	(17,500.00)	1.3024	(23,071.67)	(22,792.00)	0.0000	4.5800	(1,400.6390)	0.0000	2.9352	(8.8676)	0.0000	1	(5.9324)	01/06/2025
000301.ZK	12/05/2024	SDB3260427201	(1,100.00)	1.3024	(1,450.22)	(1,432.64)	0.0000	4.5800	(1,400.6390)	0.0000	0.1845	(0.5574)	0.0000	1	(0.3729)	01/06/2025
000301.ZK	12/05/2024	SDB3260427201	(1,600.00)	1.3024	(2,109.41)	(2,083.84)	0.0000	4.5800	(1,400.6390)	0.0000	0.2684	(0.8108)	0.0000	1	(0.5424)	01/06/2025
000301.ZK	12/05/2024	SDB3260427201	(1,400.00)	1.3024	(1,845.73)	(1,823.36)	0.0000	4.5800	(1,400.6390)	0.0000	0.2348	(0.7094)	0.0000	1	(0.4746)	01/06/2025
000301.ZK	12/05/2024	SDB3260427201	(1,100.00)	1.3024	(1,450.22)	(1,432.64)	0.0000	4.5800	(1,400.6390)	0.0000	0.1845	(0.5574)	0.0000	1	(0.3729)	01/06/2025
000301.ZK	12/05/2024	SDB3260427201	(28,500.00)	1.3024	(37,573.86)	(37,118.40)	0.0000	4.5800	(1,400.6390)	0.0000	4.7802	(14.4415)	0.0000	1	(9.6613)	01/06/2025
000301.ZK	12/05/2024	SDB3260427201	(7,700.00)	1.3024	(10,151.53)	(10,028.48)	0.0000	4.5800	(1,400.6390)	0.0000	1.2915	(3.9017)	0.0000	1	(2.6102)	01/06/2025
000301.ZK	12/05/2024	SDB3260427201	(100.00)	1.3024	(131.84)	(130.24)	0.0000	4.5800	(1,400.6390)	0.0000	0.0168	(0.0507)	0.0000	1	(0.0339)	01/06/2025
000301.ZK	12/05/2024	SDB3260427201	(3,400.00)	1.3024	(4,482.50)	(4,428.16)	0.0000	4.5800	(1,400.6390)	0.0000	0.5703	(1.7228)	0.0000	1	(1.1526)	01/06/2025
000301.ZK	12/05/2024	SDB3260427201	(24,300.00)	1.3024	(32,036.66)	(31,648.32)	0.0000	4.5800	(1,400.6390)	0.0000	4.0758	(12.3133)	0.0000	1	(8.2375)	01/06/2025
000301.ZK	12/05/2024	SDB3260427201	(4,800.00)	1.3024	(6,328.23)	(6,251.52)	0.0000	4.5800	(1,400.6390)	0.0000	0.8051	(2.4323)	0.0000	1	(1.6272)	01/06/2025
000301.ZK	12/05/2024	SDB3260427201	(12,200.00)	1.3024	(16,084.25)	(15,889.28)	0.0000	4.5800	(1,400.6390)	0.0000	2.0463	(6.1820)	0.0000	1	(4.1357)	01/06/2025
000301.ZK	12/05/2024	SDB3260427201	(200.00)	1.3024	(263.68)	(260.48)	0.0000	4.5800	(1,400.6390)	0.0000	0.0335	(0.1013)	0.0000	1	(0.0678)	01/06/2025
000301.ZK	12/05/2024	SDB3260427201	(600.00)	1.3024	(791.03)	(781.44)	0.0000	4.5800	(1,400.6390)	0.0000	0.1006	(0.3040)	0.0000	1	(0.2034)	01/06/2025
000301.ZK	12/05/2024	SDB3260427201	(500.00)	1.3024	(659.19)	(651.20)	0.0000	4.5800	(1,400.6390)	0.0000	0.0839	(0.2534)	0.0000	1	(0.1695)	01/06/2025
000301.ZK	12/05/2024	SDB3260427201	(16,800.00)	1.3024	(22,148.80)	(21,880.32)	0.0000	4.5800	(1,400.6390)	0.0000	2.8178	(8.5129)	0.0000	1	(5.6951)	01/06/2025
000301.ZK	12/05/2024	SDB3260427201	(40,200.00)	1.3024	(52,998.92)	(52,356.48)	0.0000	4.5800	(1,400.6390)	0.0000	6.7426	(20.3701)	0.0000	1	(13.6275)	01/06/2025
000301.ZK	12/05/2024	SDB3260427201	(25,500.00)	1.3024	(33,618.72)	(33,211.20)	0.0000	4.5800	(1,400.6390)	0.0000	4.2770	(12.9214)	0.0000	1	(8.6443)	01/06/2025
000301.ZK	12/05/2024	SDB3260427201	(21,000.00)	1.3024	(27,686.00)	(27,350.40)	0.0000	4.5800	(1,400.6390)	0.0000	3.5223	(10.6411)	0.0000	1	(7.1188)	01/06/2025
000301.ZK	12/05/2024	SDB3260427201	(200.00)	1.3024	(263.68)	(260.48)	0.0000	4.5800	(1,400.6390)	0.0000	0.0335	(0.1013)	0.0000	1	(0.0678)	01/06/2025
000301.ZK	12/05/2024	SDB3260427201	(900.00)	1.3024	(1,186.54)	(1,172.16)	0.0000	4.5800	(1,400.6390)	0.0000	0.1510	(0.4560)	0.0000	1	(0.3051)	01/06/2025
000301.ZK	12/05/2024	SDB3260427201	(900.00)	1.3024	(1,186.54)	(1,172.16)	0.0000	4.5800	(1,400.6390)	0.0000	0.1510	(0.4560)	0.0000	1	(0.3051)	01/06/2025
000301.ZK	12/05/2024	SDB3260427201	(200.00)	1.3024	(263.68)	(260.48)	0.0000	4.5800	(1,400.6390)	0.0000	0.0335	(0.1013)	0.0000	1	(0.0678)	01/06/2025
000301.ZK	12/05/2024	SDB3260427201	(600.00)	1.3024	(791.03)	(781.44)	0.0000	4.5800	(1,400.6390)	0.0000	0.1006	(0.3040)	0.0000	1	(0.2034)	01/06/2025
000301.ZK	12/05/2024	SDB3260427201	(187,900.00)	1.3024	(247,723.79)	(244,720.96)	0.0000	4.5800	(1,400.6390)	0.0000	31.5160	(95.2127)	0.0000	1	(63.6967)	01/06/2025
000301.ZK	12/05/2024	SDB3260427201	(15,300.00)	1.3024	(20,171.23)	(19,926.72)	0.0000	4.5800	(1,400.6390)	0.0000	2.5662	(7.7528)	0.0000	1	(5.1866)	01/06/2025
000301.ZK	12/05/2024	SDB3260427201	(19,600.00)	1.3024	(25,840.27)	(25,527.04)	0.0000	4.5800	(1,400.6390)	0.0000	3.2875	(9.9317)	0.0000	1	(6.6443)	01/06/2025
000301.ZK	12/05/2024	SDB3260427201	(7,900.00)	1.3024	(10,415.21)	(10,288.96)	0.0000	4.5800	(1,400.6390)	0.0000	1.3250	(4.0031)	0.0000	1	(2.6780)	01/06/2025
000301.ZK	12/05/2024	SDB3260427201	(600.00)	1.3024	(791.03)	(781.44)	0.0000	4.5800	(1,400.6390)	0.0000	0.1006	(0.3040)	0.0000	1	(0.2034)	01/06/2025
000301.ZK	12/05/2024	SDB3260427201	(100.00)	1.3024	(131.84)	(130.24)	0.0000	4.5800	(1,400.6390)	0.0000	0.0168	(0.0507)	0.0000	1	(0.0339)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
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066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
JIANGSU EASTERN SHENGHONG CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000301.ZK	12/04/2024	SDB3260427201	(200.00)	1.3184	(263.68)	(263.68)	0.0000	4.5800	(1,400.6390)	0.0000	0.0335	(0.1026)	0.0000	1	(0.0690)	01/06/2025
000301.ZK	12/04/2024	SDB3260427201	(2,100.00)	1.3184	(2,768.60)	(2,768.60)	0.0000	4.5800	(1,400.6390)	0.0000	0.3522	(1.0772)	0.0000	1	(0.7249)	01/06/2025
000301.ZK	12/04/2024	SDB3260427201	(600.00)	1.3184	(791.03)	(791.03)	0.0000	4.5800	(1,400.6390)	0.0000	0.1006	(0.3078)	0.0000	1	(0.2071)	01/06/2025
000301.ZK	12/04/2024	SDB3260427201	(6,100.00)	1.3184	(8,042.12)	(8,042.12)	0.0000	4.5800	(1,400.6390)	0.0000	1.0231	(3.1289)	0.0000	1	(2.1058)	01/06/2025
000301.ZK	12/04/2024	SDB3260427201	(500.00)	1.3184	(659.19)	(659.19)	0.0000	4.5800	(1,400.6390)	0.0000	0.0839	(0.2565)	0.0000	1	(0.1726)	01/06/2025
000301.ZK	12/04/2024	SDB3260427201	(200.00)	1.3184	(263.68)	(263.68)	0.0000	4.5800	(1,400.6390)	0.0000	0.0335	(0.1026)	0.0000	1	(0.0690)	01/06/2025
000301.ZK	12/04/2024	SDB3260427201	(1,100.00)	1.3184	(1,450.22)	(1,450.22)	0.0000	4.5800	(1,400.6390)	0.0000	0.1845	(0.5642)	0.0000	1	(0.3797)	01/06/2025
000301.ZK	12/04/2024	SDB3260427201	(600.00)	1.3184	(791.03)	(791.03)	0.0000	4.5800	(1,400.6390)	0.0000	0.1006	(0.3078)	0.0000	1	(0.2071)	01/06/2025
000301.ZK	12/04/2024	SDB3260427201	(1,100.00)	1.3184	(1,450.22)	(1,450.22)	0.0000	4.5800	(1,400.6390)	0.0000	0.1845	(0.5642)	0.0000	1	(0.3797)	01/06/2025
000301.ZK	12/04/2024	SDB3260427201	(2,500.00)	1.3184	(3,295.95)	(3,295.95)	0.0000	4.5800	(1,400.6390)	0.0000	0.4193	(1.2823)	0.0000	1	(0.8630)	01/06/2025
000301.ZK	12/04/2024	SDB3260427201	(17,500.00)	1.3184	(23,071.67)	(23,071.67)	0.0000	4.5800	(1,400.6390)	0.0000	2.9352	(8.9764)	0.0000	1	(6.0412)	01/06/2025
000301.ZK	12/04/2024	SDB3260427201	(1,100.00)	1.3184	(1,450.22)	(1,450.22)	0.0000	4.5800	(1,400.6390)	0.0000	0.1845	(0.5642)	0.0000	1	(0.3797)	01/06/2025
000301.ZK	12/04/2024	SDB3260427201	(1,600.00)	1.3184	(2,109.41)	(2,109.41)	0.0000	4.5800	(1,400.6390)	0.0000	0.2684	(0.8207)	0.0000	1	(0.5523)	01/06/2025
000301.ZK	12/04/2024	SDB3260427201	(1,400.00)	1.3184	(1,845.73)	(1,845.73)	0.0000	4.5800	(1,400.6390)	0.0000	0.2348	(0.7181)	0.0000	1	(0.4833)	01/06/2025
000301.ZK	12/04/2024	SDB3260427201	(1,100.00)	1.3184	(1,450.22)	(1,450.22)	0.0000	4.5800	(1,400.6390)	0.0000	0.1845	(0.5642)	0.0000	1	(0.3797)	01/06/2025
000301.ZK	12/04/2024	SDB3260427201	(28,500.00)	1.3184	(37,573.86)	(37,573.86)	0.0000	4.5800	(1,400.6390)	0.0000	4.7802	(14.6187)	0.0000	1	(9.8385)	01/06/2025
000301.ZK	12/04/2024	SDB3260427201	(7,700.00)	1.3184	(10,151.53)	(10,151.53)	0.0000	4.5800	(1,400.6390)	0.0000	1.2915	(3.9496)	0.0000	1	(2.6581)	01/06/2025
000301.ZK	12/04/2024	SDB3260427201	(100.00)	1.3184	(131.84)	(131.84)	0.0000	4.5800	(1,400.6390)	0.0000	0.0168	(0.0513)	0.0000	1	(0.0345)	01/06/2025
000301.ZK	12/04/2024	SDB3260427201	(3,400.00)	1.3184	(4,482.50)	(4,482.50)	0.0000	4.5800	(1,400.6390)	0.0000	0.5703	(1.7440)	0.0000	1	(1.1737)	01/06/2025
000301.ZK	12/04/2024	SDB3260427201	(24,300.00)	1.3184	(32,036.66)	(32,036.66)	0.0000	4.5800	(1,400.6390)	0.0000	4.0758	(12.4644)	0.0000	1	(8.3886)	01/06/2025
000301.ZK	12/04/2024	SDB3260427201	(4,800.00)	1.3184	(6,328.23)	(6,328.23)	0.0000	4.5800	(1,400.6390)	0.0000	0.8051	(2.4621)	0.0000	1	(1.6570)	01/06/2025
000301.ZK	12/04/2024	SDB3260427201	(12,200.00)	1.3184	(16,084.25)	(16,084.25)	0.0000	4.5800	(1,400.6390)	0.0000	2.0463	(6.2578)	0.0000	1	(4.2116)	01/06/2025
000301.ZK	12/04/2024	SDB3260427201	(200.00)	1.3184	(263.68)	(263.68)	0.0000	4.5800	(1,400.6390)	0.0000	0.0335	(0.1026)	0.0000	1	(0.0690)	01/06/2025
000301.ZK	12/04/2024	SDB3260427201	(600.00)	1.3184	(791.03)	(791.03)	0.0000	4.5800	(1,400.6390)	0.0000	0.1006	(0.3078)	0.0000	1	(0.2071)	01/06/2025
000301.ZK	12/04/2024	SDB3260427201	(500.00)	1.3184	(659.19)	(659.19)	0.0000	4.5800	(1,400.6390)	0.0000	0.0839	(0.2565)	0.0000	1	(0.1726)	01/06/2025
000301.ZK	12/04/2024	SDB3260427201	(16,800.00)	1.3184	(22,148.80)	(22,148.80)	0.0000	4.5800	(1,400.6390)	0.0000	2.8178	(8.6174)	0.0000	1	(5.7995)	01/06/2025
000301.ZK	12/04/2024	SDB3260427201	(40,200.00)	1.3184	(52,998.92)	(52,998.92)	0.0000	4.5800	(1,400.6390)	0.0000	6.7426	(20.6201)	0.0000	1	(13.8775)	01/06/2025
000301.ZK	12/04/2024	SDB3260427201	(25,500.00)	1.3184	(33,618.72)	(33,618.72)	0.0000	4.5800	(1,400.6390)	0.0000	4.2770	(13.0799)	0.0000	1	(8.8029)	01/06/2025
000301.ZK	12/04/2024	SDB3260427201	(21,000.00)	1.3184	(27,686.00)	(27,686.00)	0.0000	4.5800	(1,400.6390)	0.0000	3.5223	(10.7717)	0.0000	1	(7.2494)	01/06/2025
000301.ZK	12/04/2024	SDB3260427201	(200.00)	1.3184	(263.68)	(263.68)	0.0000	4.5800	(1,400.6390)	0.0000	0.0335	(0.1026)	0.0000	1	(0.0690)	01/06/2025
000301.ZK	12/04/2024	SDB3260427201	(900.00)	1.3184	(1,186.54)	(1,186.54)	0.0000	4.5800	(1,400.6390)	0.0000	0.1510	(0.4616)	0.0000	1	(0.3107)	01/06/2025
000301.ZK	12/04/2024	SDB3260427201	(900.00)	1.3184	(1,186.54)	(1,186.54)	0.0000	4.5800	(1,400.6390)	0.0000	0.1510	(0.4616)	0.0000	1	(0.3107)	01/06/2025
000301.ZK	12/04/2024	SDB3260427201	(200.00)	1.3184	(263.68)	(263.68)	0.0000	4.5800	(1,400.6390)	0.0000	0.0335	(0.1026)	0.0000	1	(0.0690)	01/06/2025
000301.ZK	12/04/2024	SDB3260427201	(600.00)	1.3184	(791.03)	(791.03)	0.0000	4.5800	(1,400.6390)	0.0000	0.1006	(0.3078)	0.0000	1	(0.2071)	01/06/2025
000301.ZK	12/04/2024	SDB3260427201	(187,900.00)	1.3184	(247,723.79)	(247,723.79)	0.0000	4.5800	(1,400.6390)	0.0000	31.5160	(96.3810)	0.0000	1	(64.8650)	01/06/2025
000301.ZK	12/04/2024	SDB3260427201	(15,300.00)	1.3184	(20,171.23)	(20,171.23)	0.0000	4.5800	(1,400.6390)	0.0000	2.5662	(7.8479)	0.0000	1	(5.2817)	01/06/2025
000301.ZK	12/04/2024	SDB3260427201	(19,600.00)	1.3184	(25,840.27)	(25,840.27)	0.0000	4.5800	(1,400.6390)	0.0000	3.2875	(10.0536)	0.0000	1	(6.7661)	01/06/2025
000301.ZK	12/04/2024	SDB3260427201	(7,900.00)	1.3184	(10,415.21)	(10,415.21)	0.0000	4.5800	(1,400.6390)	0.0000	1.3250	(4.0522)	0.0000	1	(2.7272)	01/06/2025
000301.ZK	12/04/2024	SDB3260427201	(600.00)	1.3184	(791.03)	(791.03)	0.0000	4.5800	(1,400.6390)	0.0000	0.1006	(0.3078)	0.0000	1	(0.2071)	01/06/2025
000301.ZK	12/04/2024	SDB3260427201	(100.00)	1.3184	(131.84)	(131.84)	0.0000	4.5800	(1,400.6390)	0.0000	0.0168	(0.0513)	0.0000	1	(0.0345)	01/06/2025
TOTAL JIANGSU EASTERN SHENGHONG CO., LTD. CMN CLASS A SERIES NORTHBOUND											2,462.1334	(7,258.0578)	0.0000		(4,795.9244)	

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066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
JIANGSU HENGRUI MEDICINE CO., LTD CMN CLASS A SERIES NORTHBOUND																
600276.SH	12/06/2024	SDB3263040712	(62,400.00)	6.7991	(437,118.61)	(424,263.59)	0.0000	4.5800	(500.0000)	0.0000	166.8336	(176.7765)	0.0000	3	(9.9429)	01/06/2025
600276.SH	12/06/2024	SDB3263040712	(700.00)	6.7991	(4,903.57)	(4,759.37)	0.0000	4.5800	(500.0000)	0.0000	1.8715	(1.9831)	0.0000	3	(0.1115)	01/06/2025
600276.SH	12/05/2024	SDB3263040712	(62,400.00)	6.9237	(437,118.61)	(432,039.88)	0.0000	4.5800	(500.0000)	0.0000	55.6112	(60.0055)	0.0000	1	(4.3943)	01/06/2025
600276.SH	12/05/2024	SDB3263040712	(8,700.00)	6.9237	(60,944.42)	(60,236.33)	0.0000	4.5800	(500.0000)	0.0000	7.7535	(8.3662)	0.0000	1	(0.6127)	01/06/2025
600276.SH	12/04/2024	SDB3263040712	(62,400.00)	7.0051	(437,118.61)	(437,118.61)	0.0000	4.5800	(500.0000)	0.0000	55.6112	(60.7109)	0.0000	1	(5.0997)	01/06/2025
600276.SH	12/04/2024	SDB3263040712	(8,700.00)	7.0051	(60,944.42)	(60,944.42)	0.0000	4.5800	(500.0000)	0.0000	7.7535	(8.4645)	0.0000	1	(0.7110)	01/06/2025
TOTAL JIANGSU HENGRUI MEDICINE CO., LTD CMN CLASS A SERIES NORTHBOUND											295.4345	(316.3067)	0.0000		(20.8722)	

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066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
JIANGSU HUAXICUN CO LTD CMN CLASS A SERIES NORTHBOUND																
000936.ZK	12/09/2024	SDB3263645059	(300.00)	1.0593	(317.80)	(317.80)	0.0000	4.5800	(2,000.0000)	0.0000	0.0404	(0.1766)	0.0000	1	(0.1361)	01/06/2025

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066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
JIANGSU LEADMICRO NANO TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND																
688147.SH	12/30/2024	SDB3263242807	(1,500.00)	3.6918	(6,179.39)	(5,537.72)	0.0000	4.3300	(2,225.0000)	0.0000	0.7432	(3.4226)	0.0000	1	(2.6794)	01/06/2025
688147.SH	12/27/2024	SDB3263242807	(1,500.00)	3.7986	(6,179.39)	(5,697.87)	0.0000	4.3300	(2,225.0000)	0.0000	2.2297	(10.5648)	0.0000	3	(8.3351)	01/06/2025
688147.SH	12/26/2024	SDB3263242807	(1,500.00)	3.6806	(6,179.39)	(5,520.92)	0.0000	4.3300	(2,225.0000)	0.0000	0.7432	(3.4122)	0.0000	1	(2.6690)	01/06/2025
688147.SH	12/24/2024	SDB3263242807	(1,500.00)	3.6806	(6,179.39)	(5,520.92)	0.0000	4.3300	(2,225.0000)	0.0000	1.4865	(6.8245)	0.0000	2	(5.3380)	01/06/2025
688147.SH	12/23/2024	SDB3263242807	(1,500.00)	3.8324	(6,179.39)	(5,748.66)	0.0000	4.3300	(2,225.0000)	0.0000	0.7432	(3.5530)	0.0000	1	(2.8097)	01/06/2025
688147.SH	12/20/2024	SDB3263242807	(1,500.00)	3.7988	(6,179.39)	(5,698.14)	0.0000	4.3300	(2,225.0000)	0.0000	2.2297	(10.5653)	0.0000	3	(8.3356)	01/06/2025
688147.SH	12/19/2024	SDB3263242807	(1,500.00)	3.8560	(6,179.39)	(5,784.00)	0.0000	4.5800	(2,225.0000)	0.0000	0.7862	(3.5748)	0.0000	1	(2.7887)	01/06/2025
688147.SH	12/18/2024	SDB3263242807	(1,500.00)	3.9637	(6,179.39)	(5,945.55)	0.0000	4.5800	(2,225.0000)	0.0000	0.7862	(3.6747)	0.0000	1	(2.8885)	01/06/2025
688147.SH	12/17/2024	SDB3263242807	(1,500.00)	4.1315	(6,179.39)	(6,197.23)	0.0000	4.5800	(2,225.0000)	0.0000	0.7862	(3.8302)	0.0000	1	(3.0441)	01/06/2025
688147.SH	12/16/2024	SDB3263242807	(1,500.00)	4.1617	(6,179.39)	(6,242.55)	0.0000	4.5800	(2,225.0000)	0.0000	0.7862	(3.8582)	0.0000	1	(3.0721)	01/06/2025
688147.SH	12/13/2024	SDB3263242807	(1,500.00)	4.1705	(6,179.39)	(6,255.74)	0.0000	4.5800	(2,225.0000)	0.0000	2.3585	(11.5992)	0.0000	3	(9.2407)	01/06/2025
688147.SH	12/12/2024	SDB3263242807	(1,500.00)	4.0937	(6,179.39)	(6,140.54)	0.0000	4.5800	(2,225.0000)	0.0000	0.7862	(3.7952)	0.0000	1	(3.0090)	01/06/2025
688147.SH	12/11/2024	SDB3263242807	(1,500.00)	4.2130	(6,179.39)	(6,319.44)	0.0000	4.5800	(2,225.0000)	0.0000	0.7862	(3.9058)	0.0000	1	(3.1196)	01/06/2025
688147.SH	12/10/2024	SDB3263242807	(1,500.00)	4.1247	(6,179.39)	(6,187.12)	0.0000	4.5800	(2,225.0000)	0.0000	0.7862	(3.8240)	0.0000	1	(3.0378)	01/06/2025
688147.SH	12/09/2024	SDB3263242807	(1,500.00)	4.0508	(6,179.39)	(6,076.18)	0.0000	4.5800	(2,225.0000)	0.0000	0.7862	(3.7554)	0.0000	1	(2.9693)	01/06/2025
688147.SH	12/06/2024	SDB3263242807	(1,500.00)	4.0893	(6,179.39)	(6,133.98)	0.0000	4.5800	(2,225.0000)	0.0000	2.3585	(11.3734)	0.0000	3	(9.0150)	01/06/2025
688147.SH	12/05/2024	SDB3263242807	(1,500.00)	4.1117	(6,179.39)	(6,167.53)	0.0000	4.5800	(2,225.0000)	0.0000	0.7862	(3.8119)	0.0000	1	(3.0257)	01/06/2025
688147.SH	12/04/2024	SDB3263242807	(1,500.00)	4.1196	(6,179.39)	(6,179.39)	0.0000	4.5800	(2,225.0000)	0.0000	0.7862	(3.8192)	0.0000	1	(3.0331)	01/06/2025
TOTAL JIANGSU LEADMICRO NANO TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND											20.7542	(99.1644)	0.0000		(78.4103)	

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066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
JIANGSU LETTALL ELECTRONIC CO.,LTD. CMN CLASS A SERIES NORTHBOUND																
603629.SH	12/23/2024	SDB3263985636	(300.00)	2.4375	(731.18)	(731.24)	0.0000	4.3300	(2,203.4883)	0.0000	0.0879	(0.4476)	0.0000	1	(0.3596)	01/06/2025
603629.SH	12/23/2024	SDB3263985636	(2,100.00)	2.4375	(5,062.07)	(5,118.65)	0.0000	4.3300	(2,203.4883)	0.0000	0.6089	(3.1330)	0.0000	1	(2.5242)	01/06/2025
603629.SH	12/23/2024	SDB3263985636	(2,500.00)	2.4375	(6,201.24)	(6,093.63)	0.0000	4.3300	(2,203.4883)	0.0000	0.7459	(3.7298)	0.0000	1	(2.9839)	01/06/2025
603629.SH	12/23/2024	SDB3263985636	(5,500.00)	2.4375	(13,632.29)	(13,405.99)	0.0000	4.3300	(2,203.4883)	0.0000	1.6397	(8.2055)	0.0000	1	(6.5659)	01/06/2025
603629.SH	12/23/2024	SDB3263985636	(600.00)	2.4375	(1,488.86)	(1,462.47)	0.0000	4.3300	(2,203.4883)	0.0000	0.1791	(0.8951)	0.0000	1	(0.7161)	01/06/2025
603629.SH	12/23/2024	SDB3263985636	(1,900.00)	2.4375	(4,799.82)	(4,631.16)	0.0000	4.3300	(2,203.4883)	0.0000	0.5773	(2.8346)	0.0000	1	(2.2573)	01/06/2025
603629.SH	12/20/2024	SDB3263985636	(300.00)	2.3794	(731.18)	(713.81)	0.0000	4.3300	(2,203.4883)	0.0000	0.2638	(1.3107)	0.0000	3	(1.0469)	01/06/2025
603629.SH	12/20/2024	SDB3263985636	(2,100.00)	2.3794	(5,062.07)	(4,996.67)	0.0000	4.3300	(2,203.4883)	0.0000	1.8266	(9.1751)	0.0000	3	(7.3485)	01/06/2025
603629.SH	12/20/2024	SDB3263985636	(2,500.00)	2.3794	(6,201.24)	(5,948.42)	0.0000	4.3300	(2,203.4883)	0.0000	2.2376	(10.9227)	0.0000	3	(8.6851)	01/06/2025
603629.SH	12/20/2024	SDB3263985636	(5,500.00)	2.3794	(13,632.29)	(13,086.53)	0.0000	4.3300	(2,203.4883)	0.0000	4.9190	(24.0300)	0.0000	3	(19.1110)	01/06/2025
603629.SH	12/20/2024	SDB3263985636	(600.00)	2.3794	(1,488.86)	(1,427.62)	0.0000	4.3300	(2,203.4883)	0.0000	0.5372	(2.6215)	0.0000	3	(2.0842)	01/06/2025
603629.SH	12/20/2024	SDB3263985636	(1,900.00)	2.3794	(4,799.82)	(4,520.80)	0.0000	4.3300	(2,203.4883)	0.0000	1.7319	(8.3013)	0.0000	3	(6.5693)	01/06/2025
603629.SH	12/19/2024	SDB3263985636	(2,500.00)	2.4632	(6,201.24)	(6,157.93)	0.0000	4.5800	(2,250.0000)	0.0000	0.7889	(3.8487)	0.0000	1	(3.0598)	01/06/2025
603629.SH	12/19/2024	SDB3263985636	(5,500.00)	2.4632	(13,632.29)	(13,547.45)	0.0000	4.5800	(2,250.0000)	0.0000	1.7343	(8.4672)	0.0000	1	(6.7328)	01/06/2025
603629.SH	12/19/2024	SDB3263985636	(600.00)	2.4632	(1,488.86)	(1,477.90)	0.0000	4.5800	(2,250.0000)	0.0000	0.1894	(0.9237)	0.0000	1	(0.7343)	01/06/2025
603629.SH	12/19/2024	SDB3263985636	(1,900.00)	2.4632	(4,799.82)	(4,680.03)	0.0000	4.5800	(2,250.0000)	0.0000	0.6106	(2.9250)	0.0000	1	(2.3144)	01/06/2025
603629.SH	12/18/2024	SDB3263985636	(600.00)	2.5135	(1,488.86)	(1,508.10)	0.0000	4.5800	(2,250.0000)	0.0000	0.1894	(0.9426)	0.0000	1	(0.7531)	01/06/2025
603629.SH	12/18/2024	SDB3263985636	(1,900.00)	2.5135	(4,799.82)	(4,775.64)	0.0000	4.5800	(2,250.0000)	0.0000	0.6106	(2.9848)	0.0000	1	(2.3741)	01/06/2025
603629.SH	12/17/2024	SDB3263985636	(600.00)	2.5818	(1,488.86)	(1,549.10)	0.0000	4.5800	(2,250.0000)	0.0000	0.1894	(0.9682)	0.0000	1	(0.7788)	01/06/2025
603629.SH	12/17/2024	SDB3263985636	(1,900.00)	2.5818	(4,799.82)	(4,905.49)	0.0000	4.5800	(2,250.0000)	0.0000	0.6106	(3.0659)	0.0000	1	(2.4553)	01/06/2025
603629.SH	12/16/2024	SDB3263985636	(600.00)	2.6100	(1,488.86)	(1,566.01)	0.0000	4.5800	(2,250.0000)	0.0000	0.1894	(0.9788)	0.0000	1	(0.7893)	01/06/2025
603629.SH	12/16/2024	SDB3263985636	(1,900.00)	2.6100	(4,799.82)	(4,959.04)	0.0000	4.5800	(2,250.0000)	0.0000	0.6106	(3.0994)	0.0000	1	(2.4888)	01/06/2025
603629.SH	12/13/2024	SDB3263985636	(600.00)	2.5857	(1,488.86)	(1,551.41)	0.0000	4.5800	(2,250.0000)	0.0000	0.5682	(2.9089)	0.0000	3	(2.3406)	01/06/2025
603629.SH	12/13/2024	SDB3263985636	(1,900.00)	2.5857	(4,799.82)	(4,912.79)	0.0000	4.5800	(2,250.0000)	0.0000	1.8319	(9.2115)	0.0000	3	(7.3795)	01/06/2025
603629.SH	12/12/2024	SDB3263985636	(600.00)	2.4814	(1,488.86)	(1,488.86)	0.0000	4.5800	(2,250.0000)	0.0000	0.1894	(0.9305)	0.0000	1	(0.7411)	01/06/2025
603629.SH	12/12/2024	SDB3263985636	(1,900.00)	2.5262	(4,799.82)	(4,799.82)	0.0000	4.5800	(2,250.0000)	0.0000	0.6106	(2.9999)	0.0000	1	(2.3892)	01/06/2025
TOTAL JIANGSU LETTALL ELECTRONIC CO.,LTD. CMN CLASS A SERIES NORTHBOUND												24.2786	(119.8620)	0.0000	(95.5833)	

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Fund: ALL
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066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
JIANGSU RONGTAI INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND																
605133.SH	12/10/2024	SDB3263707260	(300.00)	3.5847	(1,075.42)	(1,075.42)	0.0000	4.5800	(250.0000)	0.0000	0.1368	(0.0747)	0.0000	1	0.0621	01/06/2025

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066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
JIANGSU TONGRUN EQUIPMENT TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND																
002150.ZK	12/17/2024	SDB3264178825	(400.00)	1.8267	(730.67)	(730.67)	0.0000	4.5800	(2,250.0000)	0.0000	0.0930	(0.4567)	0.0000	1	(0.3637)	01/06/2025
002150.ZK	12/17/2024	SDB3264178825	(1,100.00)	1.8313	(2,014.39)	(2,014.39)	0.0000	4.5800	(2,250.0000)	0.0000	0.2563	(1.2590)	0.0000	1	(1.0027)	01/06/2025
TOTAL JIANGSU TONGRUN EQUIPMENT TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND												0.3492	(1.7157)	0.0000	(1.3664)	

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066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
JIANGSU YANGHE BREWERY JOINT-STOCK CO., LTD. CMN CLASS A SERIES NORTHBOUND																
002304.ZK	12/12/2024	SDB3262867393	(4,300.00)	11.6612	(50,955.96)	(50,143.18)	0.0000	4.5800	(1,575.0000)	0.0000	6.4827	(21.9376)	0.0000	1	(15.4549)	01/06/2025
002304.ZK	12/12/2024	SDB3262867393	(2,600.00)	11.6612	(30,810.58)	(30,319.13)	0.0000	4.5800	(1,575.0000)	0.0000	3.9198	(13.2646)	0.0000	1	(9.3448)	01/06/2025
002304.ZK	12/11/2024	SDB3262867393	(6,100.00)	11.7963	(72,286.37)	(71,957.38)	0.0000	4.5800	(1,575.0000)	0.0000	9.1964	(31.4814)	0.0000	1	(22.2849)	01/06/2025
002304.ZK	12/11/2024	SDB3262867393	(2,600.00)	11.7963	(30,810.58)	(30,670.36)	0.0000	4.5800	(1,575.0000)	0.0000	3.9198	(13.4183)	0.0000	1	(9.4985)	01/06/2025
002304.ZK	12/10/2024	SDB3262867393	(6,100.00)	11.6994	(72,286.37)	(71,366.21)	0.0000	4.5800	(1,575.0000)	0.0000	9.1964	(31.2227)	0.0000	1	(22.0263)	01/06/2025
002304.ZK	12/10/2024	SDB3262867393	(2,600.00)	11.6994	(30,810.58)	(30,418.39)	0.0000	4.5800	(1,575.0000)	0.0000	3.9198	(13.3080)	0.0000	1	(9.3883)	01/06/2025
002304.ZK	12/09/2024	SDB3262867393	(6,100.00)	11.7310	(72,286.37)	(71,558.82)	0.0000	4.5800	(1,575.0000)	0.0000	9.1964	(31.3070)	0.0000	1	(22.1106)	01/06/2025
002304.ZK	12/09/2024	SDB3262867393	(2,600.00)	11.7310	(30,810.58)	(30,500.48)	0.0000	4.5800	(1,575.0000)	0.0000	3.9198	(13.3440)	0.0000	1	(9.4242)	01/06/2025
002304.ZK	12/06/2024	SDB3262867393	(6,100.00)	11.8364	(72,286.37)	(72,202.20)	0.0000	4.5800	(1,575.0000)	0.0000	27.5893	(94.7654)	0.0000	3	(67.1761)	01/06/2025
002304.ZK	12/06/2024	SDB3262867393	(2,600.00)	11.8364	(30,810.58)	(30,774.71)	0.0000	4.5800	(1,575.0000)	0.0000	11.7594	(40.3918)	0.0000	3	(28.6324)	01/06/2025
002304.ZK	12/05/2024	SDB3262867393	(6,300.00)	11.9316	(74,656.41)	(75,168.91)	0.0000	4.5800	(1,575.0000)	0.0000	9.4980	(32.8864)	0.0000	1	(23.3884)	01/06/2025
002304.ZK	12/05/2024	SDB3262867393	(2,600.00)	11.9316	(30,810.58)	(31,022.09)	0.0000	4.5800	(1,575.0000)	0.0000	3.9198	(13.5722)	0.0000	1	(9.6524)	01/06/2025
002304.ZK	12/04/2024	SDB3262867393	(6,300.00)	11.8502	(74,656.41)	(74,656.41)	0.0000	4.5800	(1,575.0000)	0.0000	9.4980	(32.6622)	0.0000	1	(23.1642)	01/06/2025
002304.ZK	12/04/2024	SDB3262867393	(2,600.00)	11.8502	(30,810.58)	(30,810.58)	0.0000	4.5800	(1,575.0000)	0.0000	3.9198	(13.4796)	0.0000	1	(9.5598)	01/06/2025
TOTAL JIANGSU YANGHE BREWERY JOINT-STOCK CO., LTD. CMN CLASS A SERIES NORTHBOUND											115.9353	(397.0412)	0.0000		(281.1058)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
JIANGSU YAWEI MACHINE TOOL CO., LTD. CMN CLASS A SERIES NORTHBOUND																
002559.ZK	12/16/2024	SDB3263707247	(4,200.00)	1.4277	(6,616.49)	(5,996.16)	0.0000	4.5800	(2,250.0000)	0.0000	0.8418	(3.7476)	0.0000	1	(2.9058)	01/06/2025
002559.ZK	12/16/2024	SDB3263707247	(100.00)	1.4277	(159.54)	(142.77)	0.0000	4.5800	(2,250.0000)	0.0000	0.0203	(0.0892)	0.0000	1	(0.0689)	01/06/2025
002559.ZK	12/13/2024	SDB3263707247	(4,200.00)	1.4081	(6,616.49)	(5,914.06)	0.0000	4.5800	(2,250.0000)	0.0000	2.5253	(11.0889)	0.0000	3	(8.5636)	01/06/2025
002559.ZK	12/13/2024	SDB3263707247	(100.00)	1.4081	(159.54)	(140.81)	0.0000	4.5800	(2,250.0000)	0.0000	0.0609	(0.2640)	0.0000	3	(0.2031)	01/06/2025
002559.ZK	12/12/2024	SDB3263707247	(4,200.00)	1.3810	(6,616.49)	(5,800.29)	0.0000	4.5800	(2,250.0000)	0.0000	0.8418	(3.6252)	0.0000	1	(2.7834)	01/06/2025
002559.ZK	12/12/2024	SDB3263707247	(100.00)	1.3810	(159.54)	(138.10)	0.0000	4.5800	(2,250.0000)	0.0000	0.0203	(0.0863)	0.0000	1	(0.0660)	01/06/2025
002559.ZK	12/11/2024	SDB3263707247	(4,200.00)	1.4112	(6,616.49)	(5,927.06)	0.0000	4.5800	(2,250.0000)	0.0000	0.8418	(3.7044)	0.0000	1	(2.8626)	01/06/2025
002559.ZK	12/11/2024	SDB3263707247	(100.00)	1.4112	(159.54)	(141.12)	0.0000	4.5800	(2,250.0000)	0.0000	0.0203	(0.0882)	0.0000	1	(0.0679)	01/06/2025
002559.ZK	12/10/2024	SDB3263707247	(4,200.00)	1.5754	(6,616.49)	(6,616.49)	0.0000	4.5800	(2,250.0000)	0.0000	0.8418	(4.1353)	0.0000	1	(3.2935)	01/06/2025
002559.ZK	12/10/2024	SDB3263707247	(100.00)	1.5954	(159.54)	(159.54)	0.0000	4.5800	(2,250.0000)	0.0000	0.0203	(0.0997)	0.0000	1	(0.0794)	01/06/2025
TOTAL JIANGSU YAWEI MACHINE TOOL CO., LTD. CMN CLASS A SERIES NORTHBOUND											6.0344	(26.9288)	0.0000		(20.8944)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
JIANGSU YULONG STEEL PIPE CO., LTD. CMN CLASS A SERIES NORTHBOUND																
601028.SH	01/03/2025	SDB3263530600	(700.00)	1.5459	(1,291.00)	(1,082.15)	0.0000	4.3300	(1,990.3631)	0.0000	0.4658	(1.7949)	0.0000	3	(1.3291)	01/06/2025
601028.SH	01/03/2025	SDB3263530600	(1,900.00)	1.5459	(3,499.44)	(2,937.27)	0.0000	4.3300	(1,990.3631)	0.0000	1.2627	(4.8719)	0.0000	3	(3.6092)	01/06/2025
601028.SH	01/03/2025	SDB3263530600	(1,300.00)	1.5459	(2,347.23)	(2,009.71)	0.0000	4.3300	(1,990.3631)	0.0000	0.8470	(3.3334)	0.0000	3	(2.4864)	01/06/2025
601028.SH	01/03/2025	SDB3263530600	(5,400.00)	1.5459	(9,791.00)	(8,348.04)	0.0000	4.3300	(1,990.3631)	0.0000	3.5329	(13.8464)	0.0000	3	(10.3134)	01/06/2025
601028.SH	01/03/2025	SDB3263530600	(40,900.00)	1.5459	(75,610.40)	(63,228.66)	0.0000	4.3300	(1,990.3631)	0.0000	27.2828	(104.8733)	0.0000	3	(77.5906)	01/06/2025
601028.SH	01/03/2025	SDB3263530600	(600.00)	1.5459	(1,107.98)	(927.56)	0.0000	4.3300	(1,990.3631)	0.0000	0.3998	(1.5385)	0.0000	3	(1.1387)	01/06/2025
601028.SH	01/03/2025	SDB3263530600	(4,700.00)	1.5459	(8,679.15)	(7,265.89)	0.0000	4.3300	(1,990.3631)	0.0000	3.1317	(12.0515)	0.0000	3	(8.9197)	01/06/2025
601028.SH	01/03/2025	SDB3263530600	(8,200.00)	1.5459	(15,445.12)	(12,676.65)	0.0000	4.3300	(1,990.3631)	0.0000	5.5731	(21.0259)	0.0000	3	(15.4528)	01/06/2025
601028.SH	01/03/2025	SDB3263530600	(700.00)	1.5459	(1,302.68)	(1,082.15)	0.0000	4.3300	(1,990.3631)	0.0000	0.4701	(1.7949)	0.0000	3	(1.3248)	01/06/2025
601028.SH	01/03/2025	SDB3263530600	(7,200.00)	1.5459	(13,290.82)	(11,130.72)	0.0000	4.3300	(1,990.3631)	0.0000	4.7958	(18.4618)	0.0000	3	(13.6660)	01/06/2025
601028.SH	01/02/2025	SDB3263530600	(700.00)	1.6513	(1,291.00)	(1,155.89)	0.0000	4.3300	(1,990.3631)	0.0000	0.1553	(0.6391)	0.0000	1	(0.4838)	01/06/2025
601028.SH	01/02/2025	SDB3263530600	(1,900.00)	1.6513	(3,499.44)	(3,137.42)	0.0000	4.3300	(1,990.3631)	0.0000	0.4209	(1.7346)	0.0000	1	(1.3137)	01/06/2025
601028.SH	01/02/2025	SDB3263530600	(1,300.00)	1.6513	(2,347.23)	(2,146.66)	0.0000	4.3300	(1,990.3631)	0.0000	0.2823	(1.1868)	0.0000	1	(0.9045)	01/06/2025
601028.SH	01/02/2025	SDB3263530600	(5,400.00)	1.6513	(9,791.00)	(8,916.88)	0.0000	4.3300	(1,990.3631)	0.0000	1.1776	(4.9300)	0.0000	1	(3.7523)	01/06/2025
601028.SH	01/02/2025	SDB3263530600	(40,900.00)	1.6513	(75,610.40)	(67,537.11)	0.0000	4.3300	(1,990.3631)	0.0000	9.0943	(37.3398)	0.0000	1	(28.2456)	01/06/2025
601028.SH	01/02/2025	SDB3263530600	(600.00)	1.6513	(1,107.98)	(990.76)	0.0000	4.3300	(1,990.3631)	0.0000	0.1333	(0.5478)	0.0000	1	(0.4145)	01/06/2025
601028.SH	01/02/2025	SDB3263530600	(4,700.00)	1.6513	(8,679.15)	(7,760.99)	0.0000	4.3300	(1,990.3631)	0.0000	1.0439	(4.2909)	0.0000	1	(3.2470)	01/06/2025
601028.SH	01/02/2025	SDB3263530600	(8,200.00)	1.6513	(15,445.12)	(13,540.45)	0.0000	4.3300	(1,990.3631)	0.0000	1.8577	(7.4862)	0.0000	1	(5.6285)	01/06/2025
601028.SH	01/02/2025	SDB3263530600	(700.00)	1.6513	(1,302.68)	(1,155.89)	0.0000	4.3300	(1,990.3631)	0.0000	0.1567	(0.6391)	0.0000	1	(0.4824)	01/06/2025
601028.SH	01/02/2025	SDB3263530600	(7,200.00)	1.6513	(13,290.82)	(11,889.17)	0.0000	4.3300	(1,990.3631)	0.0000	1.5986	(6.5733)	0.0000	1	(4.9747)	01/06/2025
601028.SH	12/31/2024	SDB3263530600	(700.00)	1.7114	(1,291.00)	(1,197.97)	0.0000	4.3300	(1,990.3631)	0.0000	0.3106	(1.3247)	0.0000	2	(1.0141)	01/06/2025
601028.SH	12/31/2024	SDB3263530600	(1,900.00)	1.7114	(3,499.44)	(3,251.62)	0.0000	4.3300	(1,990.3631)	0.0000	0.8418	(3.5955)	0.0000	2	(2.7537)	01/06/2025
601028.SH	12/31/2024	SDB3263530600	(1,300.00)	1.7114	(2,347.23)	(2,224.79)	0.0000	4.3300	(1,990.3631)	0.0000	0.5646	(2.4601)	0.0000	2	(1.8954)	01/06/2025
601028.SH	12/31/2024	SDB3263530600	(5,400.00)	1.7114	(9,791.00)	(9,241.45)	0.0000	4.3300	(1,990.3631)	0.0000	2.3553	(10.2188)	0.0000	2	(7.8635)	01/06/2025
601028.SH	12/31/2024	SDB3263530600	(40,900.00)	1.7114	(75,610.40)	(69,995.40)	0.0000	4.3300	(1,990.3631)	0.0000	18.1885	(77.3979)	0.0000	2	(59.2094)	01/06/2025
601028.SH	12/31/2024	SDB3263530600	(600.00)	1.7114	(1,107.98)	(1,026.83)	0.0000	4.3300	(1,990.3631)	0.0000	0.2665	(1.1354)	0.0000	2	(0.8689)	01/06/2025
601028.SH	12/31/2024	SDB3263530600	(4,700.00)	1.7114	(8,679.15)	(8,043.48)	0.0000	4.3300	(1,990.3631)	0.0000	2.0878	(8.8941)	0.0000	2	(6.8063)	01/06/2025
601028.SH	12/31/2024	SDB3263530600	(8,200.00)	1.7114	(15,445.12)	(14,033.31)	0.0000	4.3300	(1,990.3631)	0.0000	3.7154	(15.5174)	0.0000	2	(11.8020)	01/06/2025
601028.SH	12/31/2024	SDB3263530600	(700.00)	1.7114	(1,302.68)	(1,197.97)	0.0000	4.3300	(1,990.3631)	0.0000	0.3134	(1.3247)	0.0000	2	(1.0113)	01/06/2025
601028.SH	12/31/2024	SDB3263530600	(7,200.00)	1.7114	(13,290.82)	(12,321.93)	0.0000	4.3300	(1,990.3631)	0.0000	3.1972	(13.6251)	0.0000	2	(10.4279)	01/06/2025
601028.SH	12/30/2024	SDB3263530600	(700.00)	1.6454	(1,291.00)	(1,151.76)	0.0000	4.3300	(1,990.3631)	0.0000	0.1553	(0.6368)	0.0000	1	(0.4815)	01/06/2025
601028.SH	12/30/2024	SDB3263530600	(1,900.00)	1.6454	(3,499.44)	(3,126.20)	0.0000	4.3300	(1,990.3631)	0.0000	0.4209	(1.7284)	0.0000	1	(1.3075)	01/06/2025
601028.SH	12/30/2024	SDB3263530600	(1,300.00)	1.6454	(2,347.23)	(2,138.98)	0.0000	4.3300	(1,990.3631)	0.0000	0.2823	(1.1826)	0.0000	1	(0.9003)	01/06/2025
601028.SH	12/30/2024	SDB3263530600	(5,400.00)	1.6454	(9,791.00)	(8,884.99)	0.0000	4.3300	(1,990.3631)	0.0000	1.1776	(4.9123)	0.0000	1	(3.7347)	01/06/2025
601028.SH	12/30/2024	SDB3263530600	(40,900.00)	1.6454	(75,610.40)	(67,295.59)	0.0000	4.3300	(1,990.3631)	0.0000	9.0943	(37.2063)	0.0000	1	(28.1120)	01/06/2025
601028.SH	12/30/2024	SDB3263530600	(600.00)	1.6454	(1,107.98)	(987.22)	0.0000	4.3300	(1,990.3631)	0.0000	0.1333	(0.5458)	0.0000	1	(0.4125)	01/06/2025
601028.SH	12/30/2024	SDB3263530600	(4,700.00)	1.6454	(8,679.15)	(7,733.23)	0.0000	4.3300	(1,990.3631)	0.0000	1.0439	(4.2755)	0.0000	1	(3.2316)	01/06/2025
601028.SH	12/30/2024	SDB3263530600	(8,200.00)	1.6454	(15,445.12)	(13,492.03)	0.0000	4.3300	(1,990.3631)	0.0000	1.8577	(7.4595)	0.0000	1	(5.6017)	01/06/2025
601028.SH	12/30/2024	SDB3263530600	(700.00)	1.6454	(1,302.68)	(1,151.76)	0.0000	4.3300	(1,990.3631)	0.0000	0.1567	(0.6368)	0.0000	1	(0.4801)	01/06/2025
601028.SH	12/30/2024	SDB3263530600	(7,200.00)	1.6454	(13,290.82)	(11,846.66)	0.0000	4.3300	(1,990.3631)	0.0000	1.5986	(6.5498)	0.0000	1	(4.9512)	01/06/2025
601028.SH	12/27/2024	SDB3263530600	(700.00)	1.6612	(1,291.00)	(1,162.84)	0.0000	4.3300	(1,990.3631)	0.0000	0.4658	(1.9287)	0.0000	3	(1.4629)	01/06/2025
601028.SH	12/27/2024	SDB3263530600	(1,900.00)	1.6612	(3,499.44)	(3,156.27)	0.0000	4.3300	(1,990.3631)	0.0000	1.2627	(5.2351)	0.0000	3	(3.9724)	01/06/2025
601028.SH	12/27/2024	SDB3263530600	(1,300.00)	1.6612	(2,347.23)	(2,159.55)	0.0000	4.3300	(1,990.3631)	0.0000	0.8470	(3.5819)	0.0000	3	(2.7349)	01/06/2025
601028.SH	12/27/2024	SDB3263530600	(5,400.00)	1.6612	(9,791.00)	(8,970.44)	0.0000	4.3300	(1,990.3631)	0.0000	3.5329	(14.8787)	0.0000	3	(11.3458)	01/06/2025
601028.SH	12/27/2024	SDB3263530600	(40,900.00)	1.6612	(75,610.40)	(67,942.79)	0.0000	4.3300	(1,990.3631)	0.0000	27.2828	(112.6924)	0.0000	3	(85.4096)	01/06/2025
601028.SH	12/27/2024	SDB3263530600	(600.00)	1.6612	(1,107.98)	(996.72)	0.0000	4.3300	(1,990.3631)	0.0000	0.3998	(1.6532)	0.0000	3	(1.2534)	01/06/2025
601028.SH	12/27/2024	SDB3263530600	(4,700.00)	1.6612	(8,679.15)	(7,807.61)	0.0000	4.3300	(1,990.3631)	0.0000	3.1317	(12.9500)	0.0000	3	(9.8183)	01/06/2025
601028.SH	12/27/2024	SDB3263530600	(8,200.00)	1.6612	(15,445.12)	(13,621.78)	0.0000	4.3300	(1,990.3631)	0.0000	5.5731	(22.5936)	0.0000	3	(17.0205)	01/06/2025
601028.SH	12/27/2024	SDB3263530600	(700.00)	1.6612	(1,302.68)	(1,162.84)	0.0000	4.3300	(1,990.3631)	0.0000	0.4701	(1.9287)	0.0000	3	(1.4587)	01/06/2025
601028.SH	12/27/2024	SDB3263530600	(7,200.00)	1.6612	(13,290.82)	(11,960.59)	0.0000	4.3300	(1,990.3631)	0.0000	4.7958	(19.8383)	0.0000	3	(15.0425)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
JIANGSU YULONG STEEL PIPE CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
601028.SH	12/26/2024	SDB3263530600	(700.00)	1.6544	(1,291.00)	(1,158.05)	0.0000	4.3300	(1,990.3631)	0.0000	0.1553	(0.6403)	0.0000	1	(0.4850)	01/06/2025
601028.SH	12/26/2024	SDB3263530600	(1,900.00)	1.6544	(3,499.44)	(3,143.29)	0.0000	4.3300	(1,990.3631)	0.0000	0.4209	(1.7379)	0.0000	1	(1.3170)	01/06/2025
601028.SH	12/26/2024	SDB3263530600	(1,300.00)	1.6544	(2,347.23)	(2,150.67)	0.0000	4.3300	(1,990.3631)	0.0000	0.2823	(1.1891)	0.0000	1	(0.9067)	01/06/2025
601028.SH	12/26/2024	SDB3263530600	(5,400.00)	1.6544	(9,791.00)	(8,933.55)	0.0000	4.3300	(1,990.3631)	0.0000	1.1776	(4.9392)	0.0000	1	(3.7615)	01/06/2025
601028.SH	12/26/2024	SDB3263530600	(40,900.00)	1.6544	(75,610.40)	(67,663.36)	0.0000	4.3300	(1,990.3631)	0.0000	9.0943	(37.4096)	0.0000	1	(28.3154)	01/06/2025
601028.SH	12/26/2024	SDB3263530600	(600.00)	1.6544	(1,107.98)	(992.62)	0.0000	4.3300	(1,990.3631)	0.0000	0.1333	(0.5488)	0.0000	1	(0.4155)	01/06/2025
601028.SH	12/26/2024	SDB3263530600	(4,700.00)	1.6544	(8,679.15)	(7,775.50)	0.0000	4.3300	(1,990.3631)	0.0000	1.0439	(4.2989)	0.0000	1	(3.2550)	01/06/2025
601028.SH	12/26/2024	SDB3263530600	(8,200.00)	1.6544	(15,445.12)	(13,565.76)	0.0000	4.3300	(1,990.3631)	0.0000	1.8577	(7.5002)	0.0000	1	(5.6425)	01/06/2025
601028.SH	12/26/2024	SDB3263530600	(700.00)	1.6544	(1,302.68)	(1,158.05)	0.0000	4.3300	(1,990.3631)	0.0000	0.1567	(0.6403)	0.0000	1	(0.4836)	01/06/2025
601028.SH	12/26/2024	SDB3263530600	(7,200.00)	1.6544	(13,290.82)	(11,911.40)	0.0000	4.3300	(1,990.3631)	0.0000	1.5986	(6.5856)	0.0000	1	(4.9870)	01/06/2025
601028.SH	12/24/2024	SDB3263530600	(700.00)	1.6544	(1,291.00)	(1,158.05)	0.0000	4.3300	(1,990.3631)	0.0000	0.3106	(1.2805)	0.0000	2	(0.9700)	01/06/2025
601028.SH	12/24/2024	SDB3263530600	(1,900.00)	1.6544	(3,499.44)	(3,143.29)	0.0000	4.3300	(1,990.3631)	0.0000	0.8418	(3.4757)	0.0000	2	(2.6339)	01/06/2025
601028.SH	12/24/2024	SDB3263530600	(1,300.00)	1.6544	(2,347.23)	(2,150.67)	0.0000	4.3300	(1,990.3631)	0.0000	0.5646	(2.3781)	0.0000	2	(1.8135)	01/06/2025
601028.SH	12/24/2024	SDB3263530600	(5,400.00)	1.6544	(9,791.00)	(8,933.55)	0.0000	4.3300	(1,990.3631)	0.0000	2.3553	(9.8783)	0.0000	2	(7.5231)	01/06/2025
601028.SH	12/24/2024	SDB3263530600	(40,900.00)	1.6544	(75,610.40)	(67,663.36)	0.0000	4.3300	(1,990.3631)	0.0000	18.1885	(74.8193)	0.0000	2	(56.6308)	01/06/2025
601028.SH	12/24/2024	SDB3263530600	(600.00)	1.6544	(1,107.98)	(992.62)	0.0000	4.3300	(1,990.3631)	0.0000	0.2665	(1.0976)	0.0000	2	(0.8311)	01/06/2025
601028.SH	12/24/2024	SDB3263530600	(4,700.00)	1.6544	(8,679.15)	(7,775.50)	0.0000	4.3300	(1,990.3631)	0.0000	2.0878	(8.5978)	0.0000	2	(6.5100)	01/06/2025
601028.SH	12/24/2024	SDB3263530600	(8,200.00)	1.6544	(15,445.12)	(13,565.76)	0.0000	4.3300	(1,990.3631)	0.0000	3.7154	(15.0004)	0.0000	2	(11.2850)	01/06/2025
601028.SH	12/24/2024	SDB3263530600	(700.00)	1.6544	(1,302.68)	(1,158.05)	0.0000	4.3300	(1,990.3631)	0.0000	0.3134	(1.2805)	0.0000	2	(0.9672)	01/06/2025
601028.SH	12/24/2024	SDB3263530600	(7,200.00)	1.6544	(13,290.82)	(11,911.40)	0.0000	4.3300	(1,990.3631)	0.0000	3.1972	(13.1711)	0.0000	2	(9.9739)	01/06/2025
601028.SH	12/23/2024	SDB3263530600	(700.00)	1.6583	(1,291.00)	(1,160.84)	0.0000	4.3300	(1,990.3631)	0.0000	0.1553	(0.6418)	0.0000	1	(0.4865)	01/06/2025
601028.SH	12/23/2024	SDB3263530600	(1,900.00)	1.6583	(3,499.44)	(3,150.86)	0.0000	4.3300	(1,990.3631)	0.0000	0.4209	(1.7420)	0.0000	1	(1.3211)	01/06/2025
601028.SH	12/23/2024	SDB3263530600	(1,300.00)	1.6583	(2,347.23)	(2,155.85)	0.0000	4.3300	(1,990.3631)	0.0000	0.2823	(1.1919)	0.0000	1	(0.9096)	01/06/2025
601028.SH	12/23/2024	SDB3263530600	(5,400.00)	1.6583	(9,791.00)	(8,955.06)	0.0000	4.3300	(1,990.3631)	0.0000	1.1776	(4.9511)	0.0000	1	(3.7734)	01/06/2025
601028.SH	12/23/2024	SDB3263530600	(40,900.00)	1.6583	(75,610.40)	(67,826.31)	0.0000	4.3300	(1,990.3631)	0.0000	9.0943	(37.4997)	0.0000	1	(28.4055)	01/06/2025
601028.SH	12/23/2024	SDB3263530600	(600.00)	1.6583	(1,107.98)	(995.01)	0.0000	4.3300	(1,990.3631)	0.0000	0.1333	(0.5501)	0.0000	1	(0.4169)	01/06/2025
601028.SH	12/23/2024	SDB3263530600	(4,700.00)	1.6583	(8,679.15)	(7,794.22)	0.0000	4.3300	(1,990.3631)	0.0000	1.0439	(4.3093)	0.0000	1	(3.2653)	01/06/2025
601028.SH	12/23/2024	SDB3263530600	(8,200.00)	1.6583	(15,445.12)	(13,598.43)	0.0000	4.3300	(1,990.3631)	0.0000	1.8577	(7.5183)	0.0000	1	(5.6606)	01/06/2025
601028.SH	12/23/2024	SDB3263530600	(700.00)	1.6583	(1,302.68)	(1,160.84)	0.0000	4.3300	(1,990.3631)	0.0000	0.1567	(0.6418)	0.0000	1	(0.4851)	01/06/2025
601028.SH	12/23/2024	SDB3263530600	(7,200.00)	1.6583	(13,290.82)	(11,940.08)	0.0000	4.3300	(1,990.3631)	0.0000	1.5986	(6.6014)	0.0000	1	(5.0028)	01/06/2025
601028.SH	12/20/2024	SDB3263530600	(700.00)	1.6731	(1,291.00)	(1,171.17)	0.0000	4.3300	(1,990.3631)	0.0000	0.4658	(1.9425)	0.0000	3	(1.4767)	01/06/2025
601028.SH	12/20/2024	SDB3263530600	(1,900.00)	1.6731	(3,499.44)	(3,178.89)	0.0000	4.3300	(1,990.3631)	0.0000	1.2627	(5.2726)	0.0000	3	(4.0099)	01/06/2025
601028.SH	12/20/2024	SDB3263530600	(1,300.00)	1.6731	(2,347.23)	(2,175.03)	0.0000	4.3300	(1,990.3631)	0.0000	0.8470	(3.6076)	0.0000	3	(2.7606)	01/06/2025
601028.SH	12/20/2024	SDB3263530600	(5,400.00)	1.6731	(9,791.00)	(9,034.75)	0.0000	4.3300	(1,990.3631)	0.0000	3.5329	(14.9854)	0.0000	3	(11.4524)	01/06/2025
601028.SH	12/20/2024	SDB3263530600	(40,900.00)	1.6731	(75,610.40)	(68,429.83)	0.0000	4.3300	(1,990.3631)	0.0000	27.2828	(113.5002)	0.0000	3	(86.2174)	01/06/2025
601028.SH	12/20/2024	SDB3263530600	(600.00)	1.6731	(1,107.98)	(1,003.86)	0.0000	4.3300	(1,990.3631)	0.0000	0.3998	(1.6650)	0.0000	3	(1.2652)	01/06/2025
601028.SH	12/20/2024	SDB3263530600	(4,700.00)	1.6731	(8,679.15)	(7,863.57)	0.0000	4.3300	(1,990.3631)	0.0000	3.1317	(13.0428)	0.0000	3	(9.9111)	01/06/2025
601028.SH	12/20/2024	SDB3263530600	(8,200.00)	1.6731	(15,445.12)	(13,719.43)	0.0000	4.3300	(1,990.3631)	0.0000	5.5731	(22.7555)	0.0000	3	(17.1824)	01/06/2025
601028.SH	12/20/2024	SDB3263530600	(700.00)	1.6731	(1,302.68)	(1,171.17)	0.0000	4.3300	(1,990.3631)	0.0000	0.4701	(1.9425)	0.0000	3	(1.4725)	01/06/2025
601028.SH	12/20/2024	SDB3263530600	(7,200.00)	1.6731	(13,290.82)	(12,046.33)	0.0000	4.3300	(1,990.3631)	0.0000	4.7958	(19.9805)	0.0000	3	(15.1847)	01/06/2025
601028.SH	12/19/2024	SDB3263530600	(700.00)	1.7702	(1,291.00)	(1,239.13)	0.0000	4.5800	(1,990.3631)	0.0000	0.1642	(0.6851)	0.0000	1	(0.5208)	01/06/2025
601028.SH	12/19/2024	SDB3263530600	(1,900.00)	1.7702	(3,499.44)	(3,363.36)	0.0000	4.5800	(1,990.3631)	0.0000	0.4452	(1.8595)	0.0000	1	(1.4143)	01/06/2025
601028.SH	12/19/2024	SDB3263530600	(1,300.00)	1.7702	(2,347.23)	(2,301.25)	0.0000	4.5800	(1,990.3631)	0.0000	0.2986	(1.2723)	0.0000	1	(0.9737)	01/06/2025
601028.SH	12/19/2024	SDB3263530600	(5,400.00)	1.7702	(9,791.00)	(9,559.03)	0.0000	4.5800	(1,990.3631)	0.0000	1.2456	(5.2850)	0.0000	1	(4.0394)	01/06/2025
601028.SH	12/19/2024	SDB3263530600	(40,900.00)	1.7702	(75,610.40)	(72,400.81)	0.0000	4.5800	(1,990.3631)	0.0000	9.6193	(40.0289)	0.0000	1	(30.4095)	01/06/2025
601028.SH	12/19/2024	SDB3263530600	(600.00)	1.7702	(1,107.98)	(1,062.11)	0.0000	4.5800	(1,990.3631)	0.0000	0.1410	(0.5872)	0.0000	1	(0.4463)	01/06/2025
601028.SH	12/19/2024	SDB3263530600	(4,700.00)	1.7702	(8,679.15)	(8,319.90)	0.0000	4.5800	(1,990.3631)	0.0000	1.1042	(4.5999)	0.0000	1	(3.4957)	01/06/2025
601028.SH	12/19/2024	SDB3263530600	(8,200.00)	1.7702	(15,445.12)	(14,515.57)	0.0000	4.5800	(1,990.3631)	0.0000	1.9650	(8.0253)	0.0000	1	(6.0604)	01/06/2025
601028.SH	12/19/2024	SDB3263530600	(700.00)	1.7702	(1,302.68)	(1,239.13)	0.0000	4.5800	(1,990.3631)	0.0000	0.1657	(0.6851)	0.0000	1	(0.5194)	01/06/2025
601028.SH	12/19/2024	SDB3263530600	(7,200.00)	1.7702	(13,290.82)	(12,745.38)	0.0000	4.5800	(1,990.3631)	0.0000	1.6909	(7.0466)	0.0000	1	(5.3558)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
JIANGSU YULONG STEEL PIPE CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
601028.SH	12/18/2024	SDB3263530600	(700.00)	1.8508	(1,291.00)	(1,295.58)	0.0000	4.5800	(1,990.3631)	0.0000	0.1642	(0.7163)	0.0000	1	(0.5521)	01/06/2025
601028.SH	12/18/2024	SDB3263530600	(1,900.00)	1.8508	(3,499.44)	(3,516.56)	0.0000	4.5800	(1,990.3631)	0.0000	0.4452	(1.9442)	0.0000	1	(1.4990)	01/06/2025
601028.SH	12/18/2024	SDB3263530600	(1,300.00)	1.8508	(2,347.23)	(2,406.07)	0.0000	4.5800	(1,990.3631)	0.0000	0.2986	(1.3303)	0.0000	1	(1.0316)	01/06/2025
601028.SH	12/18/2024	SDB3263530600	(5,400.00)	1.8508	(9,791.00)	(9,994.44)	0.0000	4.5800	(1,990.3631)	0.0000	1.2456	(5.5257)	0.0000	1	(4.2801)	01/06/2025
601028.SH	12/18/2024	SDB3263530600	(40,900.00)	1.8508	(75,610.40)	(75,698.66)	0.0000	4.5800	(1,990.3631)	0.0000	9.6193	(41.8522)	0.0000	1	(32.2328)	01/06/2025
601028.SH	12/18/2024	SDB3263530600	(600.00)	1.8508	(1,107.98)	(1,110.49)	0.0000	4.5800	(1,990.3631)	0.0000	0.1410	(0.6140)	0.0000	1	(0.4730)	01/06/2025
601028.SH	12/18/2024	SDB3263530600	(4,700.00)	1.8508	(8,679.15)	(8,698.87)	0.0000	4.5800	(1,990.3631)	0.0000	1.1042	(4.8094)	0.0000	1	(3.7052)	01/06/2025
601028.SH	12/18/2024	SDB3263530600	(8,200.00)	1.8508	(15,445.12)	(15,176.75)	0.0000	4.5800	(1,990.3631)	0.0000	1.9650	(8.3909)	0.0000	1	(6.4259)	01/06/2025
601028.SH	12/18/2024	SDB3263530600	(700.00)	1.8508	(1,302.68)	(1,295.58)	0.0000	4.5800	(1,990.3631)	0.0000	0.1657	(0.7163)	0.0000	1	(0.5506)	01/06/2025
601028.SH	12/18/2024	SDB3263530600	(7,200.00)	1.8508	(13,290.82)	(13,325.93)	0.0000	4.5800	(1,990.3631)	0.0000	1.6909	(7.3676)	0.0000	1	(5.6767)	01/06/2025
601028.SH	12/17/2024	SDB3263530600	(700.00)	1.8855	(1,291.00)	(1,319.82)	0.0000	4.5800	(1,990.3631)	0.0000	0.1642	(0.7297)	0.0000	1	(0.5655)	01/06/2025
601028.SH	12/17/2024	SDB3263530600	(1,900.00)	1.8855	(3,499.44)	(3,582.36)	0.0000	4.5800	(1,990.3631)	0.0000	0.4452	(1.9806)	0.0000	1	(1.5354)	01/06/2025
601028.SH	12/17/2024	SDB3263530600	(1,300.00)	1.8855	(2,347.23)	(2,451.09)	0.0000	4.5800	(1,990.3631)	0.0000	0.2986	(1.3552)	0.0000	1	(1.0565)	01/06/2025
601028.SH	12/17/2024	SDB3263530600	(5,400.00)	1.8855	(9,791.00)	(10,181.46)	0.0000	4.5800	(1,990.3631)	0.0000	1.2456	(5.6291)	0.0000	1	(4.3835)	01/06/2025
601028.SH	12/17/2024	SDB3263530600	(40,900.00)	1.8855	(75,610.40)	(77,115.11)	0.0000	4.5800	(1,990.3631)	0.0000	9.6193	(42.6353)	0.0000	1	(33.0160)	01/06/2025
601028.SH	12/17/2024	SDB3263530600	(600.00)	1.8855	(1,107.98)	(1,131.27)	0.0000	4.5800	(1,990.3631)	0.0000	0.1410	(0.6255)	0.0000	1	(0.4845)	01/06/2025
601028.SH	12/17/2024	SDB3263530600	(4,700.00)	1.8855	(8,679.15)	(8,861.64)	0.0000	4.5800	(1,990.3631)	0.0000	1.1042	(4.8994)	0.0000	1	(3.7952)	01/06/2025
601028.SH	12/17/2024	SDB3263530600	(8,200.00)	1.8855	(15,445.12)	(15,460.73)	0.0000	4.5800	(1,990.3631)	0.0000	1.9650	(8.5479)	0.0000	1	(6.5829)	01/06/2025
601028.SH	12/17/2024	SDB3263530600	(700.00)	1.8855	(1,302.68)	(1,319.82)	0.0000	4.5800	(1,990.3631)	0.0000	0.1657	(0.7297)	0.0000	1	(0.5640)	01/06/2025
601028.SH	12/17/2024	SDB3263530600	(7,200.00)	1.8855	(13,290.82)	(13,575.28)	0.0000	4.5800	(1,990.3631)	0.0000	1.6909	(7.5055)	0.0000	1	(5.8146)	01/06/2025
601028.SH	12/16/2024	SDB3263530600	(700.00)	1.8493	(1,291.00)	(1,394.54)	0.0000	4.5800	(1,990.3631)	0.0000	0.1642	(0.7157)	0.0000	1	(0.5515)	01/06/2025
601028.SH	12/16/2024	SDB3263530600	(1,900.00)	1.8493	(3,499.44)	(3,513.74)	0.0000	4.5800	(1,990.3631)	0.0000	0.4452	(1.9427)	0.0000	1	(1.4975)	01/06/2025
601028.SH	12/16/2024	SDB3263530600	(1,300.00)	1.8493	(2,347.23)	(2,404.14)	0.0000	4.5800	(1,990.3631)	0.0000	0.2986	(1.3292)	0.0000	1	(1.0306)	01/06/2025
601028.SH	12/16/2024	SDB3263530600	(5,400.00)	1.8493	(9,791.00)	(9,986.43)	0.0000	4.5800	(1,990.3631)	0.0000	1.2456	(5.5213)	0.0000	1	(4.2756)	01/06/2025
601028.SH	12/16/2024	SDB3263530600	(40,900.00)	1.8493	(75,610.40)	(75,637.92)	0.0000	4.5800	(1,990.3631)	0.0000	9.6193	(41.8186)	0.0000	1	(32.1993)	01/06/2025
601028.SH	12/16/2024	SDB3263530600	(600.00)	1.8493	(1,107.98)	(1,109.60)	0.0000	4.5800	(1,990.3631)	0.0000	0.1410	(0.6135)	0.0000	1	(0.4725)	01/06/2025
601028.SH	12/16/2024	SDB3263530600	(4,700.00)	1.8493	(8,679.15)	(8,691.89)	0.0000	4.5800	(1,990.3631)	0.0000	1.1042	(4.8056)	0.0000	1	(3.7014)	01/06/2025
601028.SH	12/16/2024	SDB3263530600	(8,200.00)	1.8493	(15,445.12)	(15,164.57)	0.0000	4.5800	(1,990.3631)	0.0000	1.9650	(8.3842)	0.0000	1	(6.4192)	01/06/2025
601028.SH	12/16/2024	SDB3263530600	(700.00)	1.8493	(1,302.68)	(1,294.54)	0.0000	4.5800	(1,990.3631)	0.0000	0.1657	(0.7157)	0.0000	1	(0.5500)	01/06/2025
601028.SH	12/16/2024	SDB3263530600	(7,200.00)	1.8493	(13,290.82)	(13,315.23)	0.0000	4.5800	(1,990.3631)	0.0000	1.6909	(7.3617)	0.0000	1	(5.6708)	01/06/2025
601028.SH	12/13/2024	SDB3263530600	(1,300.00)	1.8319	(2,347.23)	(2,381.50)	0.0000	4.5800	(2,000.3623)	0.0000	0.8959	(3.9699)	0.0000	3	(3.0740)	01/06/2025
601028.SH	12/13/2024	SDB3263530600	(5,400.00)	1.8319	(9,791.00)	(9,892.39)	0.0000	4.5800	(2,000.3623)	0.0000	3.7369	(16.4903)	0.0000	3	(12.7534)	01/06/2025
601028.SH	12/13/2024	SDB3263530600	(40,900.00)	1.8319	(75,610.40)	(74,925.69)	0.0000	4.5800	(2,000.3623)	0.0000	28.8580	(124.8988)	0.0000	3	(96.0408)	01/06/2025
601028.SH	12/13/2024	SDB3263530600	(600.00)	1.8319	(1,107.98)	(1,099.15)	0.0000	4.5800	(2,000.3623)	0.0000	0.4229	(1.8323)	0.0000	3	(1.4094)	01/06/2025
601028.SH	12/13/2024	SDB3263530600	(4,700.00)	1.8319	(8,679.15)	(8,610.04)	0.0000	4.5800	(2,000.3623)	0.0000	3.3125	(14.3527)	0.0000	3	(11.0401)	01/06/2025
601028.SH	12/13/2024	SDB3263530600	(8,200.00)	1.8319	(15,445.12)	(15,021.78)	0.0000	4.5800	(2,000.3623)	0.0000	5.8949	(25.0408)	0.0000	3	(19.1459)	01/06/2025
601028.SH	12/13/2024	SDB3263530600	(700.00)	1.8319	(1,302.68)	(1,282.35)	0.0000	4.5800	(2,000.3623)	0.0000	0.4972	(2.1376)	0.0000	3	(1.6404)	01/06/2025
601028.SH	12/13/2024	SDB3263530600	(7,200.00)	1.8319	(13,290.82)	(13,189.85)	0.0000	4.5800	(2,000.3623)	0.0000	5.0727	(21.9871)	0.0000	3	(16.9144)	01/06/2025
601028.SH	12/12/2024	SDB3263530600	(1,300.00)	1.8734	(2,347.23)	(2,435.37)	0.0000	4.5800	(2,000.3623)	0.0000	0.2986	(1.3532)	0.0000	1	(1.0546)	01/06/2025
601028.SH	12/12/2024	SDB3263530600	(5,400.00)	1.8734	(9,791.00)	(10,116.16)	0.0000	4.5800	(2,000.3623)	0.0000	1.2456	(5.6211)	0.0000	1	(4.3755)	01/06/2025
601028.SH	12/12/2024	SDB3263530600	(40,900.00)	1.8734	(75,610.40)	(76,620.55)	0.0000	4.5800	(2,000.3623)	0.0000	9.6193	(42.5747)	0.0000	1	(32.9554)	01/06/2025
601028.SH	12/12/2024	SDB3263530600	(600.00)	1.8734	(1,107.98)	(1,124.02)	0.0000	4.5800	(2,000.3623)	0.0000	0.1410	(0.6246)	0.0000	1	(0.4836)	01/06/2025
601028.SH	12/12/2024	SDB3263530600	(4,700.00)	1.8734	(8,679.15)	(8,804.81)	0.0000	4.5800	(2,000.3623)	0.0000	1.1042	(4.8924)	0.0000	1	(3.7883)	01/06/2025
601028.SH	12/12/2024	SDB3263530600	(8,200.00)	1.8734	(15,445.12)	(15,361.58)	0.0000	4.5800	(2,000.3623)	0.0000	1.9650	(8.5358)	0.0000	1	(6.5708)	01/06/2025
601028.SH	12/12/2024	SDB3263530600	(700.00)	1.8734	(1,302.68)	(1,311.35)	0.0000	4.5800	(2,000.3623)	0.0000	0.1657	(0.7287)	0.0000	1	(0.5629)	01/06/2025
601028.SH	12/12/2024	SDB3263530600	(7,200.00)	1.8734	(13,290.82)	(13,488.21)	0.0000	4.5800	(2,000.3623)	0.0000	1.6909	(7.4948)	0.0000	1	(5.8039)	01/06/2025
601028.SH	12/11/2024	SDB3263530600	(1,300.00)	1.9426	(2,347.23)	(2,525.44)	0.0000	4.5800	(2,025.4119)	0.0000	0.2986	(1.4208)	0.0000	1	(1.1222)	01/06/2025
601028.SH	12/11/2024	SDB3263530600	(5,400.00)	1.9426	(9,791.00)	(10,490.27)	0.0000	4.5800	(2,025.4119)	0.0000	1.2456	(5.9020)	0.0000	1	(4.6563)	01/06/2025
601028.SH	12/11/2024	SDB3263530600	(40,900.00)	1.9426	(75,610.40)	(79,454.10)	0.0000	4.5800	(2,025.4119)	0.0000	9.6193	(44.7020)	0.0000	1	(35.0827)	01/06/2025
601028.SH	12/11/2024	SDB3263530600	(600.00)	1.9426	(1,107.98)	(1,165.59)	0.0000	4.5800	(2,025.4119)	0.0000	0.1410	(0.6558)	0.0000	1	(0.5148)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
JIANGSU YULONG STEEL PIPE CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
601028.SH	12/11/2024	SDB3263530600	(4,700.00)	1.9426	(8,679.15)	(9,130.42)	0.0000	4.5800	(2,025.4119)	0.0000	1.1042	(5.1369)	0.0000	1	(4.0327)	01/06/2025
601028.SH	12/11/2024	SDB3263530600	(8,200.00)	1.9426	(15,445.12)	(15,929.67)	0.0000	4.5800	(2,025.4119)	0.0000	1.9650	(8.9623)	0.0000	1	(6.9973)	01/06/2025
601028.SH	12/11/2024	SDB3263530600	(700.00)	1.9426	(1,302.68)	(1,359.85)	0.0000	4.5800	(2,025.4119)	0.0000	0.1657	(0.7651)	0.0000	1	(0.5993)	01/06/2025
601028.SH	12/11/2024	SDB3263530600	(17,100.00)	1.9426	(31,565.69)	(33,219.20)	0.0000	4.5800	(2,025.4119)	0.0000	4.0159	(18.6896)	0.0000	1	(14.6737)	01/06/2025
601028.SH	12/10/2024	SDB3263530600	(1,300.00)	1.8267	(2,347.23)	(2,374.65)	0.0000	4.5800	(2,025.4119)	0.0000	0.2986	(1.3360)	0.0000	1	(1.0374)	01/06/2025
601028.SH	12/10/2024	SDB3263530600	(5,400.00)	1.8267	(9,791.00)	(9,863.93)	0.0000	4.5800	(2,025.4119)	0.0000	1.2456	(5.5496)	0.0000	1	(4.3040)	01/06/2025
601028.SH	12/10/2024	SDB3263530600	(40,900.00)	1.8267	(75,610.40)	(74,710.11)	0.0000	4.5800	(2,025.4119)	0.0000	9.6193	(42.0330)	0.0000	1	(32.4137)	01/06/2025
601028.SH	12/10/2024	SDB3263530600	(600.00)	1.8267	(1,107.98)	(1,095.99)	0.0000	4.5800	(2,025.4119)	0.0000	0.1410	(0.6166)	0.0000	1	(0.4757)	01/06/2025
601028.SH	12/10/2024	SDB3263530600	(4,700.00)	1.8267	(8,679.15)	(8,585.27)	0.0000	4.5800	(2,025.4119)	0.0000	1.1042	(4.8302)	0.0000	1	(3.7260)	01/06/2025
601028.SH	12/10/2024	SDB3263530600	(8,200.00)	1.8267	(15,445.12)	(14,978.55)	0.0000	4.5800	(2,025.4119)	0.0000	1.9650	(8.4272)	0.0000	1	(6.4622)	01/06/2025
601028.SH	12/10/2024	SDB3263530600	(700.00)	1.8267	(1,302.68)	(1,278.66)	0.0000	4.5800	(2,025.4119)	0.0000	0.1657	(0.7194)	0.0000	1	(0.5537)	01/06/2025
601028.SH	12/10/2024	SDB3263530600	(17,100.00)	1.8267	(31,565.69)	(31,235.77)	0.0000	4.5800	(2,025.4119)	0.0000	4.0159	(17.5737)	0.0000	1	(13.5578)	01/06/2025
601028.SH	12/09/2024	SDB3263530600	(40,900.00)	1.8449	(75,610.40)	(75,455.88)	0.0000	4.5800	(2,049.6179)	0.0000	9.6193	(42.9599)	0.0000	1	(33.3406)	01/06/2025
601028.SH	12/09/2024	SDB3263530600	(600.00)	1.8449	(1,107.98)	(1,106.93)	0.0000	4.5800	(2,049.6179)	0.0000	0.1410	(0.6302)	0.0000	1	(0.4893)	01/06/2025
601028.SH	12/09/2024	SDB3263530600	(4,700.00)	1.8449	(8,679.15)	(8,670.97)	0.0000	4.5800	(2,049.6179)	0.0000	1.1042	(4.9367)	0.0000	1	(3.8325)	01/06/2025
601028.SH	12/09/2024	SDB3263530600	(8,200.00)	1.8449	(15,445.12)	(15,128.07)	0.0000	4.5800	(2,049.6179)	0.0000	1.9650	(8.6130)	0.0000	1	(6.6480)	01/06/2025
601028.SH	12/09/2024	SDB3263530600	(700.00)	1.8449	(1,302.68)	(1,291.42)	0.0000	4.5800	(2,049.6179)	0.0000	0.1657	(0.7353)	0.0000	1	(0.5695)	01/06/2025
601028.SH	12/09/2024	SDB3263530600	(31,300.00)	1.8449	(57,778.14)	(57,744.96)	0.0000	4.5800	(2,049.6179)	0.0000	7.3507	(32.8764)	0.0000	1	(25.5258)	01/06/2025
601028.SH	12/09/2024	SDB3263530600	(5,200.00)	1.8449	(9,492.23)	(9,593.41)	0.0000	4.5800	(2,049.6179)	0.0000	1.2076	(5.4619)	0.0000	1	(4.2543)	01/06/2025
601028.SH	12/06/2024	SDB3263530600	(8,200.00)	1.8686	(15,445.12)	(15,322.69)	0.0000	4.5800	(2,150.9911)	0.0000	5.8949	(27.4658)	0.0000	3	(21.5709)	01/06/2025
601028.SH	12/06/2024	SDB3263530600	(700.00)	1.8686	(1,302.68)	(1,308.03)	0.0000	4.5800	(2,150.9911)	0.0000	0.4972	(2.3446)	0.0000	3	(1.8475)	01/06/2025
601028.SH	12/06/2024	SDB3263530600	(31,300.00)	1.8686	(57,778.14)	(58,487.84)	0.0000	4.5800	(2,150.9911)	0.0000	22.0520	(104.8390)	0.0000	3	(82.7870)	01/06/2025
601028.SH	12/06/2024	SDB3263530600	(5,200.00)	1.8686	(9,492.23)	(9,716.83)	0.0000	4.5800	(2,150.9911)	0.0000	3.6229	(17.4173)	0.0000	3	(13.7945)	01/06/2025
601028.SH	12/05/2024	SDB3263530600	(31,300.00)	1.8459	(57,778.14)	(57,778.14)	0.0000	4.5800	(2,200.0000)	0.0000	7.3507	(35.3089)	0.0000	1	(27.9582)	01/06/2025
601028.SH	12/05/2024	SDB3263530600	(5,200.00)	1.8254	(9,492.23)	(9,492.23)	0.0000	4.5800	(2,200.0000)	0.0000	1.2076	(5.8008)	0.0000	1	(4.5932)	01/06/2025
TOTAL JIANGSU YULONG STEEL PIPE CO., LTD. CMN CLASS A SERIES NORTHBOUND												502.2186	(2,138.1116)	0.0000	(1,635.8930)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
JIANGSU ZHONGTIAN TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND																
600522.SH	12/10/2024	SDB3261654690	(2,200.00)	2.1923	(4,827.98)	(4,822.97)	0.0000	4.5800	(1,159.3750)	0.0000	0.6142	(1.5532)	0.0000	1	(0.9390)	01/06/2025
600522.SH	12/10/2024	SDB3261654690	(4,000.00)	2.1923	(8,778.15)	(8,769.04)	0.0000	4.5800	(1,159.3750)	0.0000	1.1168	(2.8241)	0.0000	1	(1.7073)	01/06/2025
600522.SH	12/10/2024	SDB3261654690	(200.00)	2.1923	(438.91)	(438.45)	0.0000	4.5800	(1,159.3750)	0.0000	0.0558	(0.1412)	0.0000	1	(0.0854)	01/06/2025
600522.SH	12/09/2024	SDB3261654690	(2,200.00)	2.2443	(4,827.98)	(4,937.54)	0.0000	4.5800	(1,159.3750)	0.0000	0.6142	(1.5901)	0.0000	1	(0.9759)	01/06/2025
600522.SH	12/09/2024	SDB3261654690	(4,000.00)	2.2443	(8,778.15)	(8,977.35)	0.0000	4.5800	(1,159.3750)	0.0000	1.1168	(2.8911)	0.0000	1	(1.7744)	01/06/2025
600522.SH	12/09/2024	SDB3261654690	(200.00)	2.2443	(438.91)	(448.87)	0.0000	4.5800	(1,159.3750)	0.0000	0.0558	(0.1446)	0.0000	1	(0.0887)	01/06/2025
600522.SH	12/06/2024	SDB3261654690	(2,200.00)	2.2974	(4,827.98)	(5,054.32)	0.0000	4.5800	(1,159.3750)	0.0000	1.8427	(4.8832)	0.0000	3	(3.0405)	01/06/2025
600522.SH	12/06/2024	SDB3261654690	(4,000.00)	2.2974	(8,778.15)	(9,189.67)	0.0000	4.5800	(1,159.3750)	0.0000	3.3503	(8.8786)	0.0000	3	(5.5282)	01/06/2025
600522.SH	12/06/2024	SDB3261654690	(200.00)	2.2974	(438.91)	(459.48)	0.0000	4.5800	(1,159.3750)	0.0000	0.1675	(0.4439)	0.0000	3	(0.2764)	01/06/2025
600522.SH	12/05/2024	SDB3261654690	(2,200.00)	2.2329	(4,827.98)	(4,912.34)	0.0000	4.5800	(1,159.3750)	0.0000	0.6142	(1.5820)	0.0000	1	(0.9678)	01/06/2025
600522.SH	12/05/2024	SDB3261654690	(4,000.00)	2.2329	(8,778.15)	(8,931.52)	0.0000	4.5800	(1,159.3750)	0.0000	1.1168	(2.8764)	0.0000	1	(1.7596)	01/06/2025
600522.SH	12/05/2024	SDB3261654690	(200.00)	2.2329	(438.91)	(446.58)	0.0000	4.5800	(1,159.3750)	0.0000	0.0558	(0.1438)	0.0000	1	(0.0880)	01/06/2025
600522.SH	12/04/2024	SDB3261654690	(2,200.00)	2.1945	(4,827.98)	(4,827.98)	0.0000	4.5800	(1,159.3750)	0.0000	0.6142	(1.5548)	0.0000	1	(0.9406)	01/06/2025
600522.SH	12/04/2024	SDB3261654690	(4,000.00)	2.1945	(8,778.15)	(8,778.15)	0.0000	4.5800	(1,159.3750)	0.0000	1.1168	(2.8270)	0.0000	1	(1.7102)	01/06/2025
600522.SH	12/04/2024	SDB3261654690	(200.00)	2.1945	(438.91)	(438.91)	0.0000	4.5800	(1,159.3750)	0.0000	0.0558	(0.1413)	0.0000	1	(0.0855)	01/06/2025
TOTAL JIANGSU ZHONGTIAN TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND												12.5079	(32.4754)	0.0000	(19.9675)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
JIANGXI BOYA BIO-PHARMACEUTICAL CO., LTD CMN CLASS A SERIES NORTHBOUND																
300294.ZK	01/03/2025	SDB3263040698	(2,600.00)	4.2274	(11,217.57)	(10,991.18)	0.0000	4.3300	(1,675.0000)	0.0000	4.0477	(15.3418)	0.0000	3	(11.2942)	01/06/2025
300294.ZK	01/03/2025	SDB3263040698	(3,100.00)	4.2274	(13,374.79)	(13,104.86)	0.0000	4.3300	(1,675.0000)	0.0000	4.8261	(18.2922)	0.0000	3	(13.4661)	01/06/2025
300294.ZK	01/03/2025	SDB3263040698	(3,600.00)	4.2274	(15,532.02)	(15,218.55)	0.0000	4.3300	(1,675.0000)	0.0000	5.6045	(21.2426)	0.0000	3	(15.6381)	01/06/2025
300294.ZK	01/02/2025	SDB3263040698	(2,600.00)	4.2446	(11,217.57)	(11,035.88)	0.0000	4.3300	(1,675.0000)	0.0000	1.3492	(5.1347)	0.0000	1	(3.7855)	01/06/2025
300294.ZK	01/02/2025	SDB3263040698	(3,100.00)	4.2446	(13,374.79)	(13,158.16)	0.0000	4.3300	(1,675.0000)	0.0000	1.6087	(6.1222)	0.0000	1	(4.5135)	01/06/2025
300294.ZK	01/02/2025	SDB3263040698	(3,600.00)	4.2446	(15,532.02)	(15,280.45)	0.0000	4.3300	(1,675.0000)	0.0000	1.8682	(7.1097)	0.0000	1	(5.2415)	01/06/2025
300294.ZK	12/31/2024	SDB3263040698	(2,600.00)	4.2415	(11,217.57)	(11,027.85)	0.0000	4.3300	(1,675.0000)	0.0000	2.6984	(10.2620)	0.0000	2	(7.5636)	01/06/2025
300294.ZK	12/31/2024	SDB3263040698	(3,100.00)	4.2415	(13,374.79)	(13,148.59)	0.0000	4.3300	(1,675.0000)	0.0000	3.2174	(12.2355)	0.0000	2	(9.0181)	01/06/2025
300294.ZK	12/31/2024	SDB3263040698	(3,600.00)	4.2415	(15,532.02)	(15,269.34)	0.0000	4.3300	(1,675.0000)	0.0000	3.7363	(14.2090)	0.0000	2	(10.4727)	01/06/2025
300294.ZK	12/30/2024	SDB3263040698	(2,600.00)	4.1805	(11,217.57)	(10,869.29)	0.0000	4.3300	(1,682.2727)	0.0000	1.3492	(5.0792)	0.0000	1	(3.7300)	01/06/2025
300294.ZK	12/30/2024	SDB3263040698	(3,100.00)	4.1805	(13,374.79)	(12,959.54)	0.0000	4.3300	(1,682.2727)	0.0000	1.6087	(6.0560)	0.0000	1	(4.4473)	01/06/2025
300294.ZK	12/30/2024	SDB3263040698	(3,600.00)	4.1805	(15,532.02)	(15,049.79)	0.0000	4.3300	(1,682.2727)	0.0000	1.8682	(7.0327)	0.0000	1	(5.1646)	01/06/2025
300294.ZK	12/30/2024	SDB3263040698	(1,700.00)	4.1805	(7,334.56)	(7,106.85)	0.0000	4.3300	(1,682.2727)	0.0000	0.8822	(3.3210)	0.0000	1	(2.4388)	01/06/2025
300294.ZK	12/27/2024	SDB3263040698	(2,600.00)	4.2118	(11,217.57)	(10,950.74)	0.0000	4.3300	(1,682.2727)	0.0000	4.0477	(15.3518)	0.0000	3	(11.3041)	01/06/2025
300294.ZK	12/27/2024	SDB3263040698	(3,100.00)	4.2118	(13,374.79)	(13,056.65)	0.0000	4.3300	(1,682.2727)	0.0000	4.8261	(18.3040)	0.0000	3	(13.4780)	01/06/2025
300294.ZK	12/27/2024	SDB3263040698	(3,600.00)	4.2118	(15,532.02)	(15,162.56)	0.0000	4.3300	(1,682.2727)	0.0000	5.6045	(21.2563)	0.0000	3	(15.6518)	01/06/2025
300294.ZK	12/27/2024	SDB3263040698	(1,700.00)	4.2118	(7,334.56)	(7,160.10)	0.0000	4.3300	(1,682.2727)	0.0000	2.6466	(10.0377)	0.0000	3	(7.3911)	01/06/2025
300294.ZK	12/26/2024	SDB3263040698	(2,600.00)	4.2289	(11,217.57)	(10,995.08)	0.0000	4.3300	(1,682.2727)	0.0000	1.3492	(5.1380)	0.0000	1	(3.7888)	01/06/2025
300294.ZK	12/26/2024	SDB3263040698	(3,100.00)	4.2289	(13,374.79)	(13,109.52)	0.0000	4.3300	(1,682.2727)	0.0000	1.6087	(6.1261)	0.0000	1	(4.5174)	01/06/2025
300294.ZK	12/26/2024	SDB3263040698	(3,600.00)	4.2289	(15,532.02)	(15,223.95)	0.0000	4.3300	(1,682.2727)	0.0000	1.8682	(7.1141)	0.0000	1	(5.2460)	01/06/2025
300294.ZK	12/26/2024	SDB3263040698	(1,700.00)	4.2289	(7,334.56)	(7,189.09)	0.0000	4.3300	(1,682.2727)	0.0000	0.8822	(3.3594)	0.0000	1	(2.4773)	01/06/2025
300294.ZK	12/24/2024	SDB3263040698	(2,600.00)	4.2289	(11,217.57)	(10,995.08)	0.0000	4.3300	(1,682.2727)	0.0000	2.6984	(10.2760)	0.0000	2	(7.5775)	01/06/2025
300294.ZK	12/24/2024	SDB3263040698	(3,100.00)	4.2289	(13,374.79)	(13,109.52)	0.0000	4.3300	(1,682.2727)	0.0000	3.2174	(12.2521)	0.0000	2	(9.0347)	01/06/2025
300294.ZK	12/24/2024	SDB3263040698	(3,600.00)	4.2289	(15,532.02)	(15,223.95)	0.0000	4.3300	(1,682.2727)	0.0000	3.7363	(14.2282)	0.0000	2	(10.4919)	01/06/2025
300294.ZK	12/24/2024	SDB3263040698	(1,700.00)	4.2289	(7,334.56)	(7,189.09)	0.0000	4.3300	(1,682.2727)	0.0000	1.7644	(6.7189)	0.0000	2	(4.9545)	01/06/2025
300294.ZK	12/23/2024	SDB3263040698	(2,600.00)	4.1877	(11,217.57)	(10,888.02)	0.0000	4.3300	(1,693.4563)	0.0000	1.3492	(5.1218)	0.0000	1	(3.7725)	01/06/2025
300294.ZK	12/23/2024	SDB3263040698	(3,100.00)	4.1877	(13,374.79)	(12,981.87)	0.0000	4.3300	(1,693.4563)	0.0000	1.6087	(6.1067)	0.0000	1	(4.4980)	01/06/2025
300294.ZK	12/23/2024	SDB3263040698	(3,600.00)	4.1877	(15,532.02)	(15,075.72)	0.0000	4.3300	(1,693.4563)	0.0000	1.8682	(7.0917)	0.0000	1	(5.2235)	01/06/2025
300294.ZK	12/23/2024	SDB3263040698	(3,500.00)	4.1877	(15,100.57)	(14,656.95)	0.0000	4.3300	(1,693.4563)	0.0000	1.8163	(6.8947)	0.0000	1	(5.0784)	01/06/2025
300294.ZK	12/23/2024	SDB3263040698	(2,100.00)	4.1877	(9,060.34)	(8,794.17)	0.0000	4.3300	(1,693.4563)	0.0000	1.0898	(4.1368)	0.0000	1	(3.0471)	01/06/2025
300294.ZK	12/20/2024	SDB3263040698	(2,600.00)	4.2102	(11,217.57)	(10,946.47)	0.0000	4.3300	(1,693.4563)	0.0000	4.0477	(15.4478)	0.0000	3	(11.4001)	01/06/2025
300294.ZK	12/20/2024	SDB3263040698	(3,100.00)	4.2102	(13,374.79)	(13,051.56)	0.0000	4.3300	(1,693.4563)	0.0000	4.8261	(18.4185)	0.0000	3	(13.5925)	01/06/2025
300294.ZK	12/20/2024	SDB3263040698	(3,600.00)	4.2102	(15,532.02)	(15,156.65)	0.0000	4.3300	(1,693.4563)	0.0000	5.6045	(21.3893)	0.0000	3	(15.7848)	01/06/2025
300294.ZK	12/20/2024	SDB3263040698	(3,500.00)	4.2102	(15,100.57)	(14,735.63)	0.0000	4.3300	(1,693.4563)	0.0000	5.4488	(20.7951)	0.0000	3	(15.3463)	01/06/2025
300294.ZK	12/20/2024	SDB3263040698	(2,100.00)	4.2102	(9,060.34)	(8,841.38)	0.0000	4.3300	(1,693.4563)	0.0000	3.2693	(12.4771)	0.0000	3	(9.2078)	01/06/2025
300294.ZK	12/19/2024	SDB3263040698	(2,600.00)	4.2059	(11,217.57)	(10,935.39)	0.0000	4.5800	(1,693.4563)	0.0000	1.4271	(5.1441)	0.0000	1	(3.7169)	01/06/2025
300294.ZK	12/19/2024	SDB3263040698	(3,100.00)	4.2059	(13,374.79)	(13,038.35)	0.0000	4.5800	(1,693.4563)	0.0000	1.7016	(6.1333)	0.0000	1	(4.4317)	01/06/2025
300294.ZK	12/19/2024	SDB3263040698	(3,600.00)	4.2059	(15,532.02)	(15,141.30)	0.0000	4.5800	(1,693.4563)	0.0000	1.9760	(7.1225)	0.0000	1	(5.1465)	01/06/2025
300294.ZK	12/19/2024	SDB3263040698	(3,500.00)	4.2059	(15,100.57)	(14,720.71)	0.0000	4.5800	(1,693.4563)	0.0000	1.9211	(6.9247)	0.0000	1	(5.0036)	01/06/2025
300294.ZK	12/19/2024	SDB3263040698	(2,100.00)	4.2059	(9,060.34)	(8,832.43)	0.0000	4.5800	(1,693.4563)	0.0000	1.1527	(4.1548)	0.0000	1	(3.0021)	01/06/2025
300294.ZK	12/18/2024	SDB3263040698	(2,600.00)	4.2367	(11,217.57)	(11,015.48)	0.0000	4.5800	(1,693.4563)	0.0000	1.4271	(5.1817)	0.0000	1	(3.7546)	01/06/2025
300294.ZK	12/18/2024	SDB3263040698	(3,100.00)	4.2367	(13,374.79)	(13,133.84)	0.0000	4.5800	(1,693.4563)	0.0000	1.7016	(6.1782)	0.0000	1	(4.4766)	01/06/2025
300294.ZK	12/18/2024	SDB3263040698	(3,600.00)	4.2367	(15,532.02)	(15,252.21)	0.0000	4.5800	(1,693.4563)	0.0000	1.9760	(7.1747)	0.0000	1	(5.1987)	01/06/2025
300294.ZK	12/18/2024	SDB3263040698	(3,500.00)	4.2367	(15,100.57)	(14,828.53)	0.0000	4.5800	(1,693.4563)	0.0000	1.9211	(6.9754)	0.0000	1	(5.0543)	01/06/2025
300294.ZK	12/18/2024	SDB3263040698	(2,100.00)	4.2367	(9,060.34)	(8,897.12)	0.0000	4.5800	(1,693.4563)	0.0000	1.1527	(4.1852)	0.0000	1	(3.0326)	01/06/2025
300294.ZK	12/17/2024	SDB3263040698	(2,600.00)	4.3407	(11,217.57)	(11,285.76)	0.0000	4.5800	(1,693.4563)	0.0000	1.4271	(5.3089)	0.0000	1	(3.8817)	01/06/2025
300294.ZK	12/17/2024	SDB3263040698	(3,100.00)	4.3407	(13,374.79)	(13,456.10)	0.0000	4.5800	(1,693.4563)	0.0000	1.7016	(6.3298)	0.0000	1	(4.6282)	01/06/2025
300294.ZK	12/17/2024	SDB3263040698	(3,600.00)	4.3407	(15,532.02)	(15,626.43)	0.0000	4.5800	(1,693.4563)	0.0000	1.9760	(7.3507)	0.0000	1	(5.3747)	01/06/2025
300294.ZK	12/17/2024	SDB3263040698	(3,500.00)	4.3407	(15,100.57)	(15,192.37)	0.0000	4.5800	(1,693.4563)	0.0000	1.9211	(7.1466)	0.0000	1	(5.2254)	01/06/2025
300294.ZK	12/17/2024	SDB3263040698	(2,100.00)	4.3407	(9,060.34)	(9,115.42)	0.0000	4.5800	(1,693.4563)	0.0000	1.1527	(4.2879)	0.0000	1	(3.1353)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
JIANGXI BOYA BIO-PHARMACEUTICAL CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
300294.ZK	12/16/2024	SDB3263040698	(2,600.00)	4.2954	(11,217.57)	(11,167.96)	0.0000	4.5800	(1,693.8741)	0.0000	1.4271	(5.2548)	0.0000	1	(3.8276)	01/06/2025
300294.ZK	12/16/2024	SDB3263040698	(3,100.00)	4.2954	(13,374.79)	(13,315.65)	0.0000	4.5800	(1,693.8741)	0.0000	1.7016	(6.2653)	0.0000	1	(4.5637)	01/06/2025
300294.ZK	12/16/2024	SDB3263040698	(3,600.00)	4.2954	(15,532.02)	(15,463.33)	0.0000	4.5800	(1,693.8741)	0.0000	1.9760	(7.2758)	0.0000	1	(5.2998)	01/06/2025
300294.ZK	12/16/2024	SDB3263040698	(3,500.00)	4.2954	(15,100.57)	(15,033.80)	0.0000	4.5800	(1,693.8741)	0.0000	1.9211	(7.0737)	0.0000	1	(5.1526)	01/06/2025
300294.ZK	12/16/2024	SDB3263040698	(2,300.00)	4.2954	(9,923.23)	(9,879.35)	0.0000	4.5800	(1,693.8741)	0.0000	1.2625	(4.6484)	0.0000	1	(3.3860)	01/06/2025
300294.ZK	12/13/2024	SDB3263040698	(2,600.00)	4.3223	(11,217.57)	(11,238.10)	0.0000	4.5800	(1,693.8741)	0.0000	1.4271	(5.1943)	0.0000	3	(11.5819)	01/06/2025
300294.ZK	12/13/2024	SDB3263040698	(3,100.00)	4.3223	(13,374.79)	(13,399.28)	0.0000	4.5800	(1,693.8741)	0.0000	5.1047	(18.9139)	0.0000	3	(13.8092)	01/06/2025
300294.ZK	12/13/2024	SDB3263040698	(3,600.00)	4.3223	(15,532.02)	(15,560.45)	0.0000	4.5800	(1,693.8741)	0.0000	5.9281	(21.9645)	0.0000	3	(16.0365)	01/06/2025
300294.ZK	12/13/2024	SDB3263040698	(3,500.00)	4.3223	(15,100.57)	(15,128.21)	0.0000	4.5800	(1,693.8741)	0.0000	5.7634	(21.3544)	0.0000	3	(15.5910)	01/06/2025
300294.ZK	12/13/2024	SDB3263040698	(2,300.00)	4.3223	(9,923.23)	(9,941.40)	0.0000	4.5800	(1,693.8741)	0.0000	3.7874	(14.0329)	0.0000	3	(10.2455)	01/06/2025
300294.ZK	12/12/2024	SDB3263040698	(2,600.00)	4.2459	(11,217.57)	(11,039.40)	0.0000	4.5800	(1,693.8741)	0.0000	1.4271	(5.1943)	0.0000	1	(3.7671)	01/06/2025
300294.ZK	12/12/2024	SDB3263040698	(3,100.00)	4.2459	(13,374.79)	(13,162.36)	0.0000	4.5800	(1,693.8741)	0.0000	1.7016	(6.1932)	0.0000	1	(4.4916)	01/06/2025
300294.ZK	12/12/2024	SDB3263040698	(3,600.00)	4.2459	(15,532.02)	(15,285.32)	0.0000	4.5800	(1,693.8741)	0.0000	1.9760	(7.1921)	0.0000	1	(5.2160)	01/06/2025
300294.ZK	12/12/2024	SDB3263040698	(3,500.00)	4.2459	(15,100.57)	(14,860.73)	0.0000	4.5800	(1,693.8741)	0.0000	1.9211	(6.9923)	0.0000	1	(5.0712)	01/06/2025
300294.ZK	12/12/2024	SDB3263040698	(2,300.00)	4.2459	(9,923.23)	(9,765.62)	0.0000	4.5800	(1,693.8741)	0.0000	1.2625	(4.5949)	0.0000	1	(3.3325)	01/06/2025
300294.ZK	12/11/2024	SDB3263040698	(2,600.00)	4.2969	(11,217.57)	(11,172.06)	0.0000	4.5800	(1,693.8741)	0.0000	1.4271	(5.2567)	0.0000	1	(3.8296)	01/06/2025
300294.ZK	12/11/2024	SDB3263040698	(3,100.00)	4.2969	(13,374.79)	(13,320.53)	0.0000	4.5800	(1,693.8741)	0.0000	1.7016	(6.2676)	0.0000	1	(4.5660)	01/06/2025
300294.ZK	12/11/2024	SDB3263040698	(3,600.00)	4.2969	(15,532.02)	(15,469.00)	0.0000	4.5800	(1,693.8741)	0.0000	1.9760	(7.2785)	0.0000	1	(5.3025)	01/06/2025
300294.ZK	12/11/2024	SDB3263040698	(3,500.00)	4.2969	(15,100.57)	(15,039.31)	0.0000	4.5800	(1,693.8741)	0.0000	1.9211	(7.0763)	0.0000	1	(5.1552)	01/06/2025
300294.ZK	12/11/2024	SDB3263040698	(2,300.00)	4.2969	(9,923.23)	(9,882.97)	0.0000	4.5800	(1,693.8741)	0.0000	1.2625	(4.6501)	0.0000	1	(3.3877)	01/06/2025
300294.ZK	12/10/2024	SDB3263040698	(2,600.00)	4.2512	(11,217.57)	(11,053.11)	0.0000	4.5800	(1,693.8741)	0.0000	1.4271	(5.2007)	0.0000	1	(3.7736)	01/06/2025
300294.ZK	12/10/2024	SDB3263040698	(3,100.00)	4.2512	(13,374.79)	(13,178.71)	0.0000	4.5800	(1,693.8741)	0.0000	1.7016	(6.2009)	0.0000	1	(4.4993)	01/06/2025
300294.ZK	12/10/2024	SDB3263040698	(3,600.00)	4.2512	(15,532.02)	(15,304.31)	0.0000	4.5800	(1,693.8741)	0.0000	1.9760	(7.2010)	0.0000	1	(5.2250)	01/06/2025
300294.ZK	12/10/2024	SDB3263040698	(3,500.00)	4.2512	(15,100.57)	(14,879.19)	0.0000	4.5800	(1,693.8741)	0.0000	1.9211	(7.0010)	0.0000	1	(5.0798)	01/06/2025
300294.ZK	12/10/2024	SDB3263040698	(2,300.00)	4.2512	(9,923.23)	(9,777.75)	0.0000	4.5800	(1,693.8741)	0.0000	1.2625	(4.6006)	0.0000	1	(3.3382)	01/06/2025
300294.ZK	12/09/2024	SDB3263040698	(2,600.00)	4.2732	(11,217.57)	(11,110.23)	0.0000	4.5800	(1,693.8741)	0.0000	1.4271	(5.2276)	0.0000	1	(3.8005)	01/06/2025
300294.ZK	12/09/2024	SDB3263040698	(3,100.00)	4.2732	(13,374.79)	(13,246.81)	0.0000	4.5800	(1,693.8741)	0.0000	1.7016	(6.2329)	0.0000	1	(4.5313)	01/06/2025
300294.ZK	12/09/2024	SDB3263040698	(3,600.00)	4.2732	(15,532.02)	(15,383.39)	0.0000	4.5800	(1,693.8741)	0.0000	1.9760	(7.2382)	0.0000	1	(5.2622)	01/06/2025
300294.ZK	12/09/2024	SDB3263040698	(3,500.00)	4.2732	(15,100.57)	(14,956.07)	0.0000	4.5800	(1,693.8741)	0.0000	1.9211	(7.0371)	0.0000	1	(5.1160)	01/06/2025
300294.ZK	12/09/2024	SDB3263040698	(2,300.00)	4.2732	(9,923.23)	(9,828.28)	0.0000	4.5800	(1,693.8741)	0.0000	1.2625	(4.6244)	0.0000	1	(3.3620)	01/06/2025
300294.ZK	12/06/2024	SDB3263040698	(2,600.00)	4.3236	(11,217.57)	(11,241.32)	0.0000	4.5800	(1,693.8741)	0.0000	4.2814	(15.8678)	0.0000	3	(11.5864)	01/06/2025
300294.ZK	12/06/2024	SDB3263040698	(3,100.00)	4.3236	(13,374.79)	(13,403.11)	0.0000	4.5800	(1,693.8741)	0.0000	5.1047	(18.9193)	0.0000	3	(13.8146)	01/06/2025
300294.ZK	12/06/2024	SDB3263040698	(3,600.00)	4.3236	(15,532.02)	(15,564.90)	0.0000	4.5800	(1,693.8741)	0.0000	5.9281	(21.9708)	0.0000	3	(16.0428)	01/06/2025
300294.ZK	12/06/2024	SDB3263040698	(3,500.00)	4.3236	(15,100.57)	(15,132.54)	0.0000	4.5800	(1,693.8741)	0.0000	5.7634	(21.3605)	0.0000	3	(15.5971)	01/06/2025
300294.ZK	12/06/2024	SDB3263040698	(2,300.00)	4.3236	(9,923.23)	(9,944.24)	0.0000	4.5800	(1,693.8741)	0.0000	3.7874	(14.0369)	0.0000	3	(10.2495)	01/06/2025
300294.ZK	12/05/2024	SDB3263040698	(2,600.00)	4.2983	(11,217.57)	(11,175.66)	0.0000	4.5800	(1,693.8741)	0.0000	1.4271	(5.2584)	0.0000	1	(3.8313)	01/06/2025
300294.ZK	12/05/2024	SDB3263040698	(3,100.00)	4.2983	(13,374.79)	(13,324.82)	0.0000	4.5800	(1,693.8741)	0.0000	1.7016	(6.2696)	0.0000	1	(4.5680)	01/06/2025
300294.ZK	12/05/2024	SDB3263040698	(3,600.00)	4.2983	(15,532.02)	(15,473.99)	0.0000	4.5800	(1,693.8741)	0.0000	1.9760	(7.2808)	0.0000	1	(5.3048)	01/06/2025
300294.ZK	12/05/2024	SDB3263040698	(3,500.00)	4.2983	(15,100.57)	(15,044.15)	0.0000	4.5800	(1,693.8741)	0.0000	1.9211	(7.0786)	0.0000	1	(5.1575)	01/06/2025
300294.ZK	12/05/2024	SDB3263040698	(2,300.00)	4.2983	(9,923.23)	(9,886.16)	0.0000	4.5800	(1,693.8741)	0.0000	1.2625	(4.6516)	0.0000	1	(3.3892)	01/06/2025
300294.ZK	12/04/2024	SDB3263040698	(2,600.00)	4.3144	(11,217.57)	(11,217.57)	0.0000	4.5800	(1,693.8741)	0.0000	1.4271	(5.2781)	0.0000	1	(3.8510)	01/06/2025
300294.ZK	12/04/2024	SDB3263040698	(3,100.00)	4.3144	(13,374.79)	(13,374.79)	0.0000	4.5800	(1,693.8741)	0.0000	1.7016	(6.2931)	0.0000	1	(4.5915)	01/06/2025
300294.ZK	12/04/2024	SDB3263040698	(3,600.00)	4.3144	(15,532.02)	(15,532.02)	0.0000	4.5800	(1,693.8741)	0.0000	1.9760	(7.3081)	0.0000	1	(5.3321)	01/06/2025
300294.ZK	12/04/2024	SDB3263040698	(3,500.00)	4.3144	(15,100.57)	(15,100.57)	0.0000	4.5800	(1,693.8741)	0.0000	1.9211	(7.1051)	0.0000	1	(5.1840)	01/06/2025
300294.ZK	12/04/2024	SDB3263040698	(2,300.00)	4.3144	(9,923.23)	(9,923.23)	0.0000	4.5800	(1,693.8741)	0.0000	1.2625	(4.6691)	0.0000	1	(3.4066)	01/06/2025
TOTAL JIANGXI BOYA BIO-PHARMACEUTICAL CO., LTD CMN CLASS A SERIES NORTHBOUND												232.1260	(866.3347)	0.0000	(634.2087)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
JIANGXI CHEN GUANG NEW MATERIALS CO., LTD. CMN CLASS A SERIES NORTHBOUND																
605399.SH	12/26/2024	SDB3264054678	(3,200.00)	1.7309	(6,044.03)	(5,538.97)	0.0000	4.3300	(1,270.5741)	0.0000	0.7270	(1.9549)	0.0000	1	(1.2279)	01/06/2025
605399.SH	12/26/2024	SDB3264054678	(11,800.00)	1.7309	(22,257.08)	(20,424.94)	0.0000	4.3300	(1,270.5741)	0.0000	2.6770	(7.2087)	0.0000	1	(4.5317)	01/06/2025
605399.SH	12/26/2024	SDB3264054678	(800.00)	1.7309	(1,556.45)	(1,384.74)	0.0000	4.3300	(1,270.5741)	0.0000	0.1872	(0.4887)	0.0000	1	(0.3015)	01/06/2025
605399.SH	12/26/2024	SDB3264054678	(5,100.00)	1.7309	(9,974.10)	(8,827.73)	0.0000	4.3300	(1,270.5741)	0.0000	1.1997	(3.1156)	0.0000	1	(1.9160)	01/06/2025
605399.SH	12/24/2024	SDB3264054678	(3,200.00)	1.7309	(6,044.03)	(5,538.97)	0.0000	4.3300	(1,270.5741)	0.0000	1.4539	(3.9098)	0.0000	2	(2.4559)	01/06/2025
605399.SH	12/24/2024	SDB3264054678	(11,800.00)	1.7309	(22,257.08)	(20,424.94)	0.0000	4.3300	(1,270.5741)	0.0000	5.3541	(14.4174)	0.0000	2	(9.0634)	01/06/2025
605399.SH	12/24/2024	SDB3264054678	(800.00)	1.7309	(1,556.45)	(1,384.74)	0.0000	4.3300	(1,270.5741)	0.0000	0.3744	(0.9775)	0.0000	2	(0.6030)	01/06/2025
605399.SH	12/24/2024	SDB3264054678	(5,100.00)	1.7309	(9,974.10)	(8,827.73)	0.0000	4.3300	(1,270.5741)	0.0000	2.3993	(6.2313)	0.0000	2	(3.8319)	01/06/2025
605399.SH	12/23/2024	SDB3264054678	(3,200.00)	1.7832	(6,044.03)	(5,706.13)	0.0000	4.3300	(1,270.5741)	0.0000	0.7270	(2.0139)	0.0000	1	(1.2869)	01/06/2025
605399.SH	12/23/2024	SDB3264054678	(11,800.00)	1.7832	(22,257.08)	(21,041.37)	0.0000	4.3300	(1,270.5741)	0.0000	2.6770	(7.4263)	0.0000	1	(4.7493)	01/06/2025
605399.SH	12/23/2024	SDB3264054678	(800.00)	1.7832	(1,556.45)	(1,426.53)	0.0000	4.3300	(1,270.5741)	0.0000	0.1872	(0.5035)	0.0000	1	(0.3163)	01/06/2025
605399.SH	12/23/2024	SDB3264054678	(5,100.00)	1.7832	(9,974.10)	(9,094.15)	0.0000	4.3300	(1,270.5741)	0.0000	1.1997	(3.2097)	0.0000	1	(2.0100)	01/06/2025
605399.SH	12/20/2024	SDB3264054678	(3,200.00)	1.7910	(6,044.03)	(5,731.33)	0.0000	4.3300	(1,270.5741)	0.0000	2.1809	(6.0684)	0.0000	3	(3.8875)	01/06/2025
605399.SH	12/20/2024	SDB3264054678	(11,800.00)	1.7910	(22,257.08)	(21,134.28)	0.0000	4.3300	(1,270.5741)	0.0000	8.0311	(22.3772)	0.0000	3	(14.3461)	01/06/2025
605399.SH	12/20/2024	SDB3264054678	(800.00)	1.7910	(1,556.45)	(1,432.83)	0.0000	4.3300	(1,270.5741)	0.0000	0.5616	(1.5171)	0.0000	3	(0.9555)	01/06/2025
605399.SH	12/20/2024	SDB3264054678	(5,100.00)	1.7910	(9,974.10)	(9,134.31)	0.0000	4.3300	(1,270.5741)	0.0000	3.5990	(9.6715)	0.0000	3	(6.0725)	01/06/2025
605399.SH	12/19/2024	SDB3264054678	(3,200.00)	1.9198	(6,044.03)	(6,143.25)	0.0000	4.5800	(1,270.5741)	0.0000	0.7689	(2.1682)	0.0000	1	(1.3992)	01/06/2025
605399.SH	12/19/2024	SDB3264054678	(11,800.00)	1.9198	(22,257.08)	(22,653.23)	0.0000	4.5800	(1,270.5741)	0.0000	2.8316	(7.9952)	0.0000	1	(5.1636)	01/06/2025
605399.SH	12/19/2024	SDB3264054678	(800.00)	1.9198	(1,556.45)	(1,535.81)	0.0000	4.5800	(1,270.5741)	0.0000	0.1980	(0.5420)	0.0000	1	(0.3440)	01/06/2025
605399.SH	12/19/2024	SDB3264054678	(5,100.00)	1.9198	(9,974.10)	(9,790.80)	0.0000	4.5800	(1,270.5741)	0.0000	1.2689	(3.4555)	0.0000	1	(2.1866)	01/06/2025
605399.SH	12/18/2024	SDB3264054678	(3,200.00)	1.8961	(6,044.03)	(6,067.52)	0.0000	4.5800	(1,270.5741)	0.0000	0.7689	(2.1415)	0.0000	1	(1.3725)	01/06/2025
605399.SH	12/18/2024	SDB3264054678	(11,800.00)	1.8961	(22,257.08)	(22,373.97)	0.0000	4.5800	(1,270.5741)	0.0000	2.8316	(7.8966)	0.0000	1	(5.0650)	01/06/2025
605399.SH	12/18/2024	SDB3264054678	(800.00)	1.8961	(1,556.45)	(1,516.88)	0.0000	4.5800	(1,270.5741)	0.0000	0.1980	(0.5354)	0.0000	1	(0.3373)	01/06/2025
605399.SH	12/18/2024	SDB3264054678	(5,100.00)	1.8961	(9,974.10)	(9,670.10)	0.0000	4.5800	(1,270.5741)	0.0000	1.2689	(3.4129)	0.0000	1	(2.1440)	01/06/2025
605399.SH	12/17/2024	SDB3264054678	(3,200.00)	1.9089	(6,044.03)	(6,108.32)	0.0000	4.5800	(1,270.5741)	0.0000	0.7689	(2.1559)	0.0000	1	(1.3869)	01/06/2025
605399.SH	12/17/2024	SDB3264054678	(11,800.00)	1.9089	(22,257.08)	(22,524.44)	0.0000	4.5800	(1,270.5741)	0.0000	2.8316	(7.9497)	0.0000	1	(5.1181)	01/06/2025
605399.SH	12/17/2024	SDB3264054678	(800.00)	1.9089	(1,556.45)	(1,527.08)	0.0000	4.5800	(1,270.5741)	0.0000	0.1980	(0.5390)	0.0000	1	(0.3409)	01/06/2025
605399.SH	12/17/2024	SDB3264054678	(5,100.00)	1.9089	(9,974.10)	(9,735.14)	0.0000	4.5800	(1,270.5741)	0.0000	1.2689	(3.4359)	0.0000	1	(2.1670)	01/06/2025
605399.SH	12/16/2024	SDB3264054678	(3,200.00)	1.8962	(6,044.03)	(6,067.81)	0.0000	4.5800	(1,270.5741)	0.0000	0.7689	(2.1416)	0.0000	1	(1.3726)	01/06/2025
605399.SH	12/16/2024	SDB3264054678	(11,800.00)	1.8962	(22,257.08)	(22,375.07)	0.0000	4.5800	(1,270.5741)	0.0000	2.8316	(7.8970)	0.0000	1	(5.0654)	01/06/2025
605399.SH	12/16/2024	SDB3264054678	(800.00)	1.8962	(1,556.45)	(1,516.95)	0.0000	4.5800	(1,270.5741)	0.0000	0.1980	(0.5354)	0.0000	1	(0.3374)	01/06/2025
605399.SH	12/16/2024	SDB3264054678	(5,100.00)	1.8962	(9,974.10)	(9,670.58)	0.0000	4.5800	(1,270.5741)	0.0000	1.2689	(3.4131)	0.0000	1	(2.1442)	01/06/2025
605399.SH	12/13/2024	SDB3264054678	(800.00)	1.9456	(1,556.45)	(1,556.45)	0.0000	4.5800	(1,450.0000)	0.0000	0.5940	(1.8807)	0.0000	3	(1.2867)	01/06/2025
605399.SH	12/13/2024	SDB3264054678	(5,100.00)	1.9557	(9,974.10)	(9,974.10)	0.0000	4.5800	(1,450.0000)	0.0000	3.8068	(12.0520)	0.0000	3	(8.2453)	01/06/2025
TOTAL JIANGXI CHEN GUANG NEW MATERIALS CO., LTD. CMN CLASS A SERIES NORTHBOUND												58.2068	(161.2391)	0.0000	(103.0323)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
JIANGXI HONGCHENG WATERWORKS CO LTD CMN CLASS A SERIES NORTHBOUND																
600461.SH	01/03/2025	SDB3263707292	(2,400.00)	1.3544	(3,172.60)	(3,250.56)	0.0000	4.3300	(1,832.6848)	0.0000	1.1448	(4.9644)	0.0000	3	(3.8196)	01/06/2025
600461.SH	01/03/2025	SDB3263707292	(17,300.00)	1.3544	(22,934.00)	(23,431.15)	0.0000	4.3300	(1,832.6848)	0.0000	8.2754	(35.7849)	0.0000	3	(27.5096)	01/06/2025
600461.SH	01/03/2025	SDB3263707292	(14,700.00)	1.3544	(19,367.06)	(19,909.71)	0.0000	4.3300	(1,832.6848)	0.0000	6.9883	(30.4069)	0.0000	3	(23.4186)	01/06/2025
600461.SH	01/03/2025	SDB3263707292	(5,200.00)	1.3544	(6,840.61)	(7,042.89)	0.0000	4.3300	(1,832.6848)	0.0000	2.4683	(10.7562)	0.0000	3	(8.2878)	01/06/2025
600461.SH	01/03/2025	SDB3263707292	(4,000.00)	1.3544	(5,282.50)	(5,417.61)	0.0000	4.3300	(1,832.6848)	0.0000	1.9061	(8.2740)	0.0000	3	(6.3679)	01/06/2025
600461.SH	01/03/2025	SDB3263707292	(24,800.00)	1.3544	(32,808.79)	(33,589.17)	0.0000	4.3300	(1,832.6848)	0.0000	11.8385	(51.2986)	0.0000	3	(39.4601)	01/06/2025
600461.SH	01/03/2025	SDB3263707292	(8,700.00)	1.3544	(11,489.81)	(11,783.30)	0.0000	4.3300	(1,832.6848)	0.0000	4.1459	(17.9959)	0.0000	3	(13.8500)	01/06/2025
600461.SH	01/02/2025	SDB3263707292	(2,400.00)	1.3569	(3,172.60)	(3,256.54)	0.0000	4.3300	(1,832.6848)	0.0000	0.3816	(1.6578)	0.0000	1	(1.2762)	01/06/2025
600461.SH	01/02/2025	SDB3263707292	(17,300.00)	1.3569	(22,934.00)	(23,474.25)	0.0000	4.3300	(1,832.6848)	0.0000	2.7585	(11.9502)	0.0000	1	(9.1918)	01/06/2025
600461.SH	01/02/2025	SDB3263707292	(14,700.00)	1.3569	(19,367.06)	(19,946.33)	0.0000	4.3300	(1,832.6848)	0.0000	2.3294	(10.1543)	0.0000	1	(7.8248)	01/06/2025
600461.SH	01/02/2025	SDB3263707292	(5,200.00)	1.3569	(6,840.61)	(7,055.84)	0.0000	4.3300	(1,832.6848)	0.0000	0.8228	(3.5920)	0.0000	1	(2.7692)	01/06/2025
600461.SH	01/02/2025	SDB3263707292	(4,000.00)	1.3569	(5,282.50)	(5,427.57)	0.0000	4.3300	(1,832.6848)	0.0000	0.6354	(2.7631)	0.0000	1	(2.1277)	01/06/2025
600461.SH	01/02/2025	SDB3263707292	(24,800.00)	1.3569	(32,808.79)	(33,650.95)	0.0000	4.3300	(1,832.6848)	0.0000	3.9462	(17.1310)	0.0000	1	(13.1848)	01/06/2025
600461.SH	01/02/2025	SDB3263707292	(8,700.00)	1.3569	(11,489.81)	(11,804.97)	0.0000	4.3300	(1,832.6848)	0.0000	1.3820	(6.0097)	0.0000	1	(4.6277)	01/06/2025
600461.SH	12/31/2024	SDB3263707292	(2,400.00)	1.3677	(3,172.60)	(3,282.56)	0.0000	4.3300	(1,832.6848)	0.0000	0.7632	(3.3422)	0.0000	2	(2.5790)	01/06/2025
600461.SH	12/31/2024	SDB3263707292	(17,300.00)	1.3677	(22,934.00)	(23,661.80)	0.0000	4.3300	(1,832.6848)	0.0000	5.5169	(24.0915)	0.0000	2	(18.5746)	01/06/2025
600461.SH	12/31/2024	SDB3263707292	(14,700.00)	1.3677	(19,367.06)	(20,105.69)	0.0000	4.3300	(1,832.6848)	0.0000	4.6589	(20.4708)	0.0000	2	(15.8119)	01/06/2025
600461.SH	12/31/2024	SDB3263707292	(5,200.00)	1.3677	(6,840.61)	(7,112.22)	0.0000	4.3300	(1,832.6848)	0.0000	1.6455	(7.2414)	0.0000	2	(5.5958)	01/06/2025
600461.SH	12/31/2024	SDB3263707292	(4,000.00)	1.3677	(5,282.50)	(5,470.94)	0.0000	4.3300	(1,832.6848)	0.0000	1.2707	(5.5703)	0.0000	2	(4.2995)	01/06/2025
600461.SH	12/31/2024	SDB3263707292	(24,800.00)	1.3677	(32,808.79)	(33,919.80)	0.0000	4.3300	(1,832.6848)	0.0000	7.8923	(34.5357)	0.0000	2	(26.6434)	01/06/2025
600461.SH	12/31/2024	SDB3263707292	(8,700.00)	1.3677	(11,489.81)	(11,899.29)	0.0000	4.3300	(1,832.6848)	0.0000	2.7639	(12.1154)	0.0000	2	(9.3514)	01/06/2025
600461.SH	12/30/2024	SDB3263707292	(2,400.00)	1.3552	(3,172.60)	(3,252.41)	0.0000	4.3300	(1,832.6848)	0.0000	0.3816	(1.6557)	0.0000	1	(1.2741)	01/06/2025
600461.SH	12/30/2024	SDB3263707292	(17,300.00)	1.3552	(22,934.00)	(23,444.46)	0.0000	4.3300	(1,832.6848)	0.0000	2.7585	(11.9351)	0.0000	1	(9.1766)	01/06/2025
600461.SH	12/30/2024	SDB3263707292	(14,700.00)	1.3552	(19,367.06)	(19,921.01)	0.0000	4.3300	(1,832.6848)	0.0000	2.3294	(10.1414)	0.0000	1	(7.8119)	01/06/2025
600461.SH	12/30/2024	SDB3263707292	(5,200.00)	1.3552	(6,840.61)	(7,046.89)	0.0000	4.3300	(1,832.6848)	0.0000	0.8228	(3.5874)	0.0000	1	(2.7647)	01/06/2025
600461.SH	12/30/2024	SDB3263707292	(4,000.00)	1.3552	(5,282.50)	(5,420.68)	0.0000	4.3300	(1,832.6848)	0.0000	0.6354	(2.7596)	0.0000	1	(2.1242)	01/06/2025
600461.SH	12/30/2024	SDB3263707292	(24,800.00)	1.3552	(32,808.79)	(33,608.24)	0.0000	4.3300	(1,832.6848)	0.0000	3.9462	(17.1093)	0.0000	1	(13.1631)	01/06/2025
600461.SH	12/30/2024	SDB3263707292	(8,700.00)	1.3552	(11,489.81)	(11,789.99)	0.0000	4.3300	(1,832.6848)	0.0000	1.3820	(6.0020)	0.0000	1	(4.6201)	01/06/2025
600461.SH	12/27/2024	SDB3263707292	(2,400.00)	1.3314	(3,172.60)	(3,195.40)	0.0000	4.3300	(1,832.6848)	0.0000	1.1448	(4.8801)	0.0000	3	(3.7354)	01/06/2025
600461.SH	12/27/2024	SDB3263707292	(17,300.00)	1.3314	(22,934.00)	(23,033.53)	0.0000	4.3300	(1,832.6848)	0.0000	8.2754	(35.1777)	0.0000	3	(26.9023)	01/06/2025
600461.SH	12/27/2024	SDB3263707292	(14,700.00)	1.3314	(19,367.06)	(19,571.84)	0.0000	4.3300	(1,832.6848)	0.0000	6.9883	(29.8909)	0.0000	3	(22.9026)	01/06/2025
600461.SH	12/27/2024	SDB3263707292	(5,200.00)	1.3314	(6,840.61)	(6,923.37)	0.0000	4.3300	(1,832.6848)	0.0000	2.4683	(10.5736)	0.0000	3	(8.1053)	01/06/2025
600461.SH	12/27/2024	SDB3263707292	(4,000.00)	1.3314	(5,282.50)	(5,325.67)	0.0000	4.3300	(1,832.6848)	0.0000	1.9061	(8.1336)	0.0000	3	(6.2275)	01/06/2025
600461.SH	12/27/2024	SDB3263707292	(24,800.00)	1.3314	(32,808.79)	(33,019.17)	0.0000	4.3300	(1,832.6848)	0.0000	11.8385	(50.4281)	0.0000	3	(38.5896)	01/06/2025
600461.SH	12/27/2024	SDB3263707292	(8,700.00)	1.3314	(11,489.81)	(11,583.34)	0.0000	4.3300	(1,832.6848)	0.0000	4.1459	(17.6905)	0.0000	3	(13.5446)	01/06/2025
600461.SH	12/26/2024	SDB3263707292	(14,700.00)	1.3262	(19,367.06)	(19,495.49)	0.0000	4.3300	(2,066.9860)	0.0000	2.3294	(11.1936)	0.0000	1	(8.8642)	01/06/2025
600461.SH	12/26/2024	SDB3263707292	(5,200.00)	1.3262	(6,840.61)	(6,896.36)	0.0000	4.3300	(2,066.9860)	0.0000	0.8228	(3.9596)	0.0000	1	(3.1369)	01/06/2025
600461.SH	12/26/2024	SDB3263707292	(4,000.00)	1.3262	(5,282.50)	(5,304.90)	0.0000	4.3300	(2,066.9860)	0.0000	0.6354	(3.0459)	0.0000	1	(2.4105)	01/06/2025
600461.SH	12/26/2024	SDB3263707292	(24,800.00)	1.3262	(32,808.79)	(32,890.36)	0.0000	4.3300	(2,066.9860)	0.0000	3.9462	(18.8844)	0.0000	1	(14.9382)	01/06/2025
600461.SH	12/26/2024	SDB3263707292	(8,700.00)	1.3262	(11,489.81)	(11,538.15)	0.0000	4.3300	(2,066.9860)	0.0000	1.3820	(6.6248)	0.0000	1	(5.2428)	01/06/2025
600461.SH	12/24/2024	SDB3263707292	(14,700.00)	1.3262	(19,367.06)	(19,495.49)	0.0000	4.3300	(2,066.9860)	0.0000	4.6589	(22.3872)	0.0000	2	(17.7283)	01/06/2025
600461.SH	12/24/2024	SDB3263707292	(5,200.00)	1.3262	(6,840.61)	(6,896.36)	0.0000	4.3300	(2,066.9860)	0.0000	1.6455	(7.9193)	0.0000	2	(6.2737)	01/06/2025
600461.SH	12/24/2024	SDB3263707292	(4,000.00)	1.3262	(5,282.50)	(5,304.90)	0.0000	4.3300	(2,066.9860)	0.0000	1.2707	(6.0917)	0.0000	2	(4.8210)	01/06/2025
600461.SH	12/24/2024	SDB3263707292	(24,800.00)	1.3262	(32,808.79)	(32,890.36)	0.0000	4.3300	(2,066.9860)	0.0000	7.8923	(37.7688)	0.0000	2	(29.8765)	01/06/2025
600461.SH	12/24/2024	SDB3263707292	(8,700.00)	1.3262	(11,489.81)	(11,538.15)	0.0000	4.3300	(2,066.9860)	0.0000	2.7639	(13.2496)	0.0000	2	(10.4856)	01/06/2025
600461.SH	12/23/2024	SDB3263707292	(14,700.00)	1.3483	(19,367.06)	(19,820.73)	0.0000	4.3300	(2,066.9860)	0.0000	2.3294	(11.3803)	0.0000	1	(9.0509)	01/06/2025
600461.SH	12/23/2024	SDB3263707292	(5,200.00)	1.3483	(6,840.61)	(7,011.41)	0.0000	4.3300	(2,066.9860)	0.0000	0.8228	(4.0257)	0.0000	1	(3.2029)	01/06/2025
600461.SH	12/23/2024	SDB3263707292	(4,000.00)	1.3483	(5,282.50)	(5,393.40)	0.0000	4.3300	(2,066.9860)	0.0000	0.6354	(3.0967)	0.0000	1	(2.4613)	01/06/2025
600461.SH	12/23/2024	SDB3263707292	(24,800.00)	1.3483	(32,808.79)	(33,439.06)	0.0000	4.3300	(2,066.9860)	0.0000	3.9462	(19.1995)	0.0000	1	(15.2533)	01/06/2025
600461.SH	12/23/2024	SDB3263707292	(8,700.00)	1.3483	(11,489.81)	(11,730.64)	0.0000	4.3300	(2,066.9860)	0.0000	1.3820	(6.7353)	0.0000	1	(5.3533)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
JIANGXI HONGCHENG WATERWORKS CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600461.SH	12/20/2024	SDB3263707292	(14,700.00)	1.3097	(19,367.06)	(19,252.31)	0.0000	4.3300	(2,066.9860)	0.0000	6.9883	(33.1619)	0.0000	3	(26.1736)	01/06/2025
600461.SH	12/20/2024	SDB3263707292	(5,200.00)	1.3097	(6,840.61)	(6,810.34)	0.0000	4.3300	(2,066.9860)	0.0000	2.4683	(11.7307)	0.0000	3	(9.2624)	01/06/2025
600461.SH	12/20/2024	SDB3263707292	(4,000.00)	1.3097	(5,282.50)	(5,238.72)	0.0000	4.3300	(2,066.9860)	0.0000	1.9061	(9.0236)	0.0000	3	(7.1175)	01/06/2025
600461.SH	12/20/2024	SDB3263707292	(24,800.00)	1.3097	(32,808.79)	(32,480.09)	0.0000	4.3300	(2,066.9860)	0.0000	11.8385	(55.9466)	0.0000	3	(44.1081)	01/06/2025
600461.SH	12/20/2024	SDB3263707292	(8,700.00)	1.3097	(11,489.81)	(11,394.22)	0.0000	4.3300	(2,066.9860)	0.0000	4.1459	(19.6264)	0.0000	3	(15.4805)	01/06/2025
600461.SH	12/19/2024	SDB3263707292	(4,000.00)	1.3215	(5,282.50)	(5,285.87)	0.0000	4.5800	(2,275.0000)	0.0000	0.6721	(3.3404)	0.0000	1	(2.6683)	01/06/2025
600461.SH	12/19/2024	SDB3263707292	(24,800.00)	1.3215	(32,808.79)	(32,772.41)	0.0000	4.5800	(2,275.0000)	0.0000	4.1740	(20.7103)	0.0000	1	(16.5363)	01/06/2025
600461.SH	12/19/2024	SDB3263707292	(8,700.00)	1.3215	(11,489.81)	(11,496.77)	0.0000	4.5800	(2,275.0000)	0.0000	1.4618	(7.2653)	0.0000	1	(5.8036)	01/06/2025
600461.SH	12/18/2024	SDB3263707292	(4,000.00)	1.2924	(5,282.50)	(5,169.68)	0.0000	4.5800	(2,275.0000)	0.0000	0.6721	(3.2670)	0.0000	1	(2.5949)	01/06/2025
600461.SH	12/18/2024	SDB3263707292	(24,800.00)	1.2924	(32,808.79)	(32,052.02)	0.0000	4.5800	(2,275.0000)	0.0000	4.1740	(20.2551)	0.0000	1	(16.0811)	01/06/2025
600461.SH	12/18/2024	SDB3263707292	(8,700.00)	1.2924	(11,489.81)	(11,244.05)	0.0000	4.5800	(2,275.0000)	0.0000	1.4618	(7.1056)	0.0000	1	(5.6439)	01/06/2025
600461.SH	12/17/2024	SDB3263707292	(4,000.00)	1.3198	(5,282.50)	(5,279.28)	0.0000	4.5800	(2,275.0000)	0.0000	0.6721	(3.3362)	0.0000	1	(2.6642)	01/06/2025
600461.SH	12/17/2024	SDB3263707292	(24,800.00)	1.3198	(32,808.79)	(32,731.51)	0.0000	4.5800	(2,275.0000)	0.0000	4.1740	(20.6845)	0.0000	1	(16.5105)	01/06/2025
600461.SH	12/17/2024	SDB3263707292	(8,700.00)	1.3198	(11,489.81)	(11,482.43)	0.0000	4.5800	(2,275.0000)	0.0000	1.4618	(7.2563)	0.0000	1	(5.7945)	01/06/2025
600461.SH	12/17/2024	SDB3263707292	(5,600.00)	1.3198	(7,395.74)	(7,390.99)	0.0000	4.5800	(2,275.0000)	0.0000	0.9409	(4.6707)	0.0000	1	(3.7298)	01/06/2025
600461.SH	12/17/2024	SDB3263707292	(5,100.00)	1.3198	(6,660.41)	(6,731.08)	0.0000	4.5800	(2,275.0000)	0.0000	0.8474	(4.2537)	0.0000	1	(3.4063)	01/06/2025
600461.SH	12/17/2024	SDB3263707292	(5,400.00)	1.3198	(6,876.80)	(7,127.02)	0.0000	4.5800	(2,275.0000)	0.0000	0.8749	(4.5039)	0.0000	1	(3.6290)	01/06/2025
600461.SH	12/17/2024	SDB3263707292	(19,000.00)	1.3198	(24,297.41)	(25,076.56)	0.0000	4.5800	(2,275.0000)	0.0000	3.0912	(15.8470)	0.0000	1	(12.7558)	01/06/2025
600461.SH	12/16/2024	SDB3263707292	(4,000.00)	1.3160	(5,282.50)	(5,264.14)	0.0000	4.5800	(2,275.0000)	0.0000	0.6721	(3.3266)	0.0000	1	(2.6546)	01/06/2025
600461.SH	12/16/2024	SDB3263707292	(24,800.00)	1.3160	(32,808.79)	(32,637.64)	0.0000	4.5800	(2,275.0000)	0.0000	4.1740	(20.6252)	0.0000	1	(16.4512)	01/06/2025
600461.SH	12/16/2024	SDB3263707292	(8,700.00)	1.3160	(11,489.81)	(11,449.81)	0.0000	4.5800	(2,275.0000)	0.0000	1.4618	(7.2354)	0.0000	1	(5.7737)	01/06/2025
600461.SH	12/16/2024	SDB3263707292	(5,600.00)	1.3160	(7,395.74)	(7,369.79)	0.0000	4.5800	(2,275.0000)	0.0000	0.9409	(4.6573)	0.0000	1	(3.7164)	01/06/2025
600461.SH	12/16/2024	SDB3263707292	(5,100.00)	1.3160	(6,660.41)	(6,711.77)	0.0000	4.5800	(2,275.0000)	0.0000	0.8474	(4.2415)	0.0000	1	(3.3941)	01/06/2025
600461.SH	12/16/2024	SDB3263707292	(5,400.00)	1.3160	(6,876.80)	(7,106.58)	0.0000	4.5800	(2,275.0000)	0.0000	0.8749	(4.4910)	0.0000	1	(3.6161)	01/06/2025
600461.SH	12/16/2024	SDB3263707292	(19,000.00)	1.3160	(24,297.41)	(25,004.65)	0.0000	4.5800	(2,275.0000)	0.0000	3.0912	(15.8015)	0.0000	1	(12.7104)	01/06/2025
600461.SH	12/13/2024	SDB3263707292	(4,000.00)	1.3280	(5,282.50)	(5,312.16)	0.0000	4.5800	(2,275.0000)	0.0000	2.0162	(10.0710)	0.0000	3	(8.0548)	01/06/2025
600461.SH	12/13/2024	SDB3263707292	(24,800.00)	1.3280	(32,808.79)	(32,935.42)	0.0000	4.5800	(2,275.0000)	0.0000	12.5220	(62.4401)	0.0000	3	(49.9180)	01/06/2025
600461.SH	12/13/2024	SDB3263707292	(8,700.00)	1.3280	(11,489.81)	(11,553.96)	0.0000	4.5800	(2,275.0000)	0.0000	4.3853	(21.9044)	0.0000	3	(17.5191)	01/06/2025
600461.SH	12/13/2024	SDB3263707292	(5,600.00)	1.3280	(7,395.74)	(7,437.03)	0.0000	4.5800	(2,275.0000)	0.0000	2.8227	(14.0994)	0.0000	3	(11.2767)	01/06/2025
600461.SH	12/13/2024	SDB3263707292	(5,100.00)	1.3280	(6,660.41)	(6,773.01)	0.0000	4.5800	(2,275.0000)	0.0000	2.5421	(12.8405)	0.0000	3	(10.2984)	01/06/2025
600461.SH	12/13/2024	SDB3263707292	(5,400.00)	1.3280	(6,876.80)	(7,171.42)	0.0000	4.5800	(2,275.0000)	0.0000	2.6246	(13.5958)	0.0000	3	(10.9712)	01/06/2025
600461.SH	12/13/2024	SDB3263707292	(19,000.00)	1.3280	(24,297.41)	(25,232.78)	0.0000	4.5800	(2,275.0000)	0.0000	9.2735	(47.8371)	0.0000	3	(38.5636)	01/06/2025
600461.SH	12/12/2024	SDB3263707292	(4,000.00)	1.3221	(5,282.50)	(5,288.20)	0.0000	4.5800	(2,275.0000)	0.0000	0.6721	(3.3419)	0.0000	1	(2.6698)	01/06/2025
600461.SH	12/12/2024	SDB3263707292	(24,800.00)	1.3221	(32,808.79)	(32,786.86)	0.0000	4.5800	(2,275.0000)	0.0000	4.1740	(20.7195)	0.0000	1	(16.5455)	01/06/2025
600461.SH	12/12/2024	SDB3263707292	(8,700.00)	1.3221	(11,489.81)	(11,501.84)	0.0000	4.5800	(2,275.0000)	0.0000	1.4618	(7.2685)	0.0000	1	(5.8068)	01/06/2025
600461.SH	12/12/2024	SDB3263707292	(5,600.00)	1.3221	(7,395.74)	(7,403.49)	0.0000	4.5800	(2,275.0000)	0.0000	0.9409	(4.6786)	0.0000	1	(3.7377)	01/06/2025
600461.SH	12/12/2024	SDB3263707292	(5,100.00)	1.3221	(6,660.41)	(6,742.46)	0.0000	4.5800	(2,275.0000)	0.0000	0.8474	(4.2609)	0.0000	1	(3.4135)	01/06/2025
600461.SH	12/12/2024	SDB3263707292	(5,400.00)	1.3221	(6,876.80)	(7,139.08)	0.0000	4.5800	(2,275.0000)	0.0000	0.8749	(4.5115)	0.0000	1	(3.6366)	01/06/2025
600461.SH	12/12/2024	SDB3263707292	(19,000.00)	1.3221	(24,297.41)	(25,118.97)	0.0000	4.5800	(2,275.0000)	0.0000	3.0912	(15.8738)	0.0000	1	(12.7826)	01/06/2025
600461.SH	12/11/2024	SDB3263707292	(8,700.00)	1.3314	(11,489.81)	(11,582.75)	0.0000	4.5800	(2,275.0000)	0.0000	1.4618	(7.3197)	0.0000	1	(5.8579)	01/06/2025
600461.SH	12/11/2024	SDB3263707292	(5,600.00)	1.3314	(7,395.74)	(7,455.57)	0.0000	4.5800	(2,275.0000)	0.0000	0.9409	(4.7115)	0.0000	1	(3.7706)	01/06/2025
600461.SH	12/11/2024	SDB3263707292	(5,100.00)	1.3314	(6,660.41)	(6,789.89)	0.0000	4.5800	(2,275.0000)	0.0000	0.8474	(4.2908)	0.0000	1	(3.4435)	01/06/2025
600461.SH	12/11/2024	SDB3263707292	(5,400.00)	1.3314	(6,876.80)	(7,189.30)	0.0000	4.5800	(2,275.0000)	0.0000	0.8749	(4.5432)	0.0000	1	(3.6684)	01/06/2025
600461.SH	12/11/2024	SDB3263707292	(19,000.00)	1.3314	(24,297.41)	(25,295.67)	0.0000	4.5800	(2,275.0000)	0.0000	3.0912	(15.9855)	0.0000	1	(12.8943)	01/06/2025
600461.SH	12/10/2024	SDB3263707292	(5,400.00)	1.2735	(6,876.80)	(6,876.80)	0.0000	4.5800	(2,275.0000)	0.0000	0.8749	(4.3458)	0.0000	1	(3.4709)	01/06/2025
600461.SH	12/10/2024	SDB3263707292	(19,000.00)	1.2788	(24,297.41)	(24,297.41)	0.0000	4.5800	(2,275.0000)	0.0000	3.0912	(15.3546)	0.0000	1	(12.2634)	01/06/2025
TOTAL JIANGXI HONGCHENG WATERWORKS CO LTD CMN CLASS A SERIES NORTHBOUND											282.5379	(1,317.9908)	0.0000		(1,035.4529)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
JIANGXI SPECIAL ELECTRIC MOTOR CO., LTD. CMN CLASS A SERIES NORTHBOUND																
002176.ZK	01/03/2025	SDB3263116866	(100.00)	1.0548	(109.64)	(105.48)	0.0000	4.3300	(2,026.7139)	0.0000	0.0396	(0.1781)	0.0000	3	(0.1386)	01/06/2025
002176.ZK	01/03/2025	SDB3263116866	(2,000.00)	1.0548	(2,390.90)	(2,109.58)	0.0000	4.3300	(2,026.7139)	0.0000	0.8627	(3.5629)	0.0000	3	(2.7002)	01/06/2025
002176.ZK	01/03/2025	SDB3263116866	(900.00)	1.0548	(1,073.46)	(949.31)	0.0000	4.3300	(2,026.7139)	0.0000	0.3873	(1.6033)	0.0000	3	(1.2160)	01/06/2025
002176.ZK	01/03/2025	SDB3263116866	(16,100.00)	1.0548	(19,312.48)	(16,982.15)	0.0000	4.3300	(2,026.7139)	0.0000	6.9686	(28.6816)	0.0000	3	(21.7130)	01/06/2025
002176.ZK	01/03/2025	SDB3263116866	(2,600.00)	1.0548	(3,118.79)	(2,742.46)	0.0000	4.3300	(2,026.7139)	0.0000	1.1254	(4.6318)	0.0000	3	(3.5065)	01/06/2025
002176.ZK	01/03/2025	SDB3263116866	(85,300.00)	1.0548	(102,320.16)	(89,973.76)	0.0000	4.3300	(2,026.7139)	0.0000	36.9205	(151.9592)	0.0000	3	(115.0387)	01/06/2025
002176.ZK	01/03/2025	SDB3263116866	(19,600.00)	1.0548	(23,510.85)	(20,673.92)	0.0000	4.3300	(2,026.7139)	0.0000	8.4835	(34.9168)	0.0000	3	(26.4333)	01/06/2025
002176.ZK	01/03/2025	SDB3263116866	(300.00)	1.0548	(359.86)	(316.44)	0.0000	4.3300	(2,026.7139)	0.0000	0.1298	(0.5344)	0.0000	3	(0.4046)	01/06/2025
002176.ZK	01/02/2025	SDB3263116866	(100.00)	1.0639	(109.64)	(106.39)	0.0000	4.3300	(2,026.7139)	0.0000	0.0132	(0.0599)	0.0000	1	(0.0467)	01/06/2025
002176.ZK	01/02/2025	SDB3263116866	(2,000.00)	1.0639	(2,390.90)	(2,127.76)	0.0000	4.3300	(2,026.7139)	0.0000	0.2876	(1.1979)	0.0000	1	(0.9103)	01/06/2025
002176.ZK	01/02/2025	SDB3263116866	(900.00)	1.0639	(1,073.46)	(957.49)	0.0000	4.3300	(2,026.7139)	0.0000	0.1291	(0.5390)	0.0000	1	(0.4099)	01/06/2025
002176.ZK	01/02/2025	SDB3263116866	(16,100.00)	1.0639	(19,312.48)	(17,128.48)	0.0000	4.3300	(2,026.7139)	0.0000	2.3229	(9.6429)	0.0000	1	(7.3201)	01/06/2025
002176.ZK	01/02/2025	SDB3263116866	(2,600.00)	1.0639	(3,118.79)	(2,766.09)	0.0000	4.3300	(2,026.7139)	0.0000	0.3751	(1.5572)	0.0000	1	(1.1821)	01/06/2025
002176.ZK	01/02/2025	SDB3263116866	(85,300.00)	1.0639	(102,320.16)	(90,749.05)	0.0000	4.3300	(2,026.7139)	0.0000	12.3068	(51.0895)	0.0000	1	(38.7827)	01/06/2025
002176.ZK	01/02/2025	SDB3263116866	(19,600.00)	1.0639	(23,510.85)	(20,852.07)	0.0000	4.3300	(2,026.7139)	0.0000	2.8278	(11.7392)	0.0000	1	(8.9114)	01/06/2025
002176.ZK	01/02/2025	SDB3263116866	(300.00)	1.0639	(359.86)	(319.16)	0.0000	4.3300	(2,026.7139)	0.0000	0.0433	(0.1797)	0.0000	1	(0.1364)	01/06/2025
002176.ZK	12/31/2024	SDB3263116866	(100.00)	1.0747	(109.64)	(107.47)	0.0000	4.3300	(2,026.7139)	0.0000	0.0264	(0.1210)	0.0000	2	(0.0946)	01/06/2025
002176.ZK	12/31/2024	SDB3263116866	(2,000.00)	1.0747	(2,390.90)	(2,149.49)	0.0000	4.3300	(2,026.7139)	0.0000	0.5751	(2.4202)	0.0000	2	(1.8451)	01/06/2025
002176.ZK	12/31/2024	SDB3263116866	(900.00)	1.0747	(1,073.46)	(967.27)	0.0000	4.3300	(2,026.7139)	0.0000	0.2582	(1.0891)	0.0000	2	(0.8309)	01/06/2025
002176.ZK	12/31/2024	SDB3263116866	(16,100.00)	1.0747	(19,312.48)	(17,303.41)	0.0000	4.3300	(2,026.7139)	0.0000	4.6457	(19.4828)	0.0000	2	(14.8371)	01/06/2025
002176.ZK	12/31/2024	SDB3263116866	(2,600.00)	1.0747	(3,118.79)	(2,794.34)	0.0000	4.3300	(2,026.7139)	0.0000	0.7502	(3.1463)	0.0000	2	(2.3961)	01/06/2025
002176.ZK	12/31/2024	SDB3263116866	(85,300.00)	1.0747	(102,320.16)	(91,675.83)	0.0000	4.3300	(2,026.7139)	0.0000	24.6137	(103.2226)	0.0000	2	(78.6089)	01/06/2025
002176.ZK	12/31/2024	SDB3263116866	(19,600.00)	1.0747	(23,510.85)	(21,065.02)	0.0000	4.3300	(2,026.7139)	0.0000	5.6557	(23.7182)	0.0000	2	(18.0625)	01/06/2025
002176.ZK	12/31/2024	SDB3263116866	(300.00)	1.0747	(359.86)	(322.42)	0.0000	4.3300	(2,026.7139)	0.0000	0.0866	(0.3630)	0.0000	2	(0.2765)	01/06/2025
002176.ZK	12/30/2024	SDB3263116866	(100.00)	1.0540	(109.64)	(105.40)	0.0000	4.3300	(2,026.7139)	0.0000	0.0132	(0.0593)	0.0000	1	(0.0462)	01/06/2025
002176.ZK	12/30/2024	SDB3263116866	(2,000.00)	1.0540	(2,390.90)	(2,108.04)	0.0000	4.3300	(2,026.7139)	0.0000	0.2876	(1.1868)	0.0000	1	(0.8992)	01/06/2025
002176.ZK	12/30/2024	SDB3263116866	(900.00)	1.0540	(1,073.46)	(948.62)	0.0000	4.3300	(2,026.7139)	0.0000	0.1291	(0.5341)	0.0000	1	(0.4049)	01/06/2025
002176.ZK	12/30/2024	SDB3263116866	(16,100.00)	1.0540	(19,312.48)	(16,969.75)	0.0000	4.3300	(2,026.7139)	0.0000	2.3229	(9.5536)	0.0000	1	(7.2307)	01/06/2025
002176.ZK	12/30/2024	SDB3263116866	(2,600.00)	1.0540	(3,118.79)	(2,740.46)	0.0000	4.3300	(2,026.7139)	0.0000	0.3751	(1.5428)	0.0000	1	(1.1677)	01/06/2025
002176.ZK	12/30/2024	SDB3263116866	(85,300.00)	1.0540	(102,320.16)	(89,908.08)	0.0000	4.3300	(2,026.7139)	0.0000	12.3068	(50.6161)	0.0000	1	(38.3093)	01/06/2025
002176.ZK	12/30/2024	SDB3263116866	(19,600.00)	1.0540	(23,510.85)	(20,558.83)	0.0000	4.3300	(2,026.7139)	0.0000	2.8278	(11.6304)	0.0000	1	(8.8026)	01/06/2025
002176.ZK	12/30/2024	SDB3263116866	(300.00)	1.0540	(359.86)	(316.21)	0.0000	4.3300	(2,026.7139)	0.0000	0.0433	(0.1780)	0.0000	1	(0.1347)	01/06/2025
002176.ZK	12/27/2024	SDB3263116866	(100.00)	1.0851	(109.64)	(108.51)	0.0000	4.3300	(2,026.7139)	0.0000	0.0396	(0.1833)	0.0000	3	(0.1437)	01/06/2025
002176.ZK	12/27/2024	SDB3263116866	(2,000.00)	1.0851	(2,390.90)	(2,170.22)	0.0000	4.3300	(2,026.7139)	0.0000	0.8627	(3.6654)	0.0000	3	(2.8026)	01/06/2025
002176.ZK	12/27/2024	SDB3263116866	(900.00)	1.0851	(1,073.46)	(976.60)	0.0000	4.3300	(2,026.7139)	0.0000	0.3873	(1.6494)	0.0000	3	(1.2621)	01/06/2025
002176.ZK	12/27/2024	SDB3263116866	(16,100.00)	1.0851	(19,312.48)	(17,470.30)	0.0000	4.3300	(2,026.7139)	0.0000	6.9686	(29.5061)	0.0000	3	(22.5375)	01/06/2025
002176.ZK	12/27/2024	SDB3263116866	(2,600.00)	1.0851	(3,118.79)	(2,821.29)	0.0000	4.3300	(2,026.7139)	0.0000	1.1254	(4.7650)	0.0000	3	(3.6396)	01/06/2025
002176.ZK	12/27/2024	SDB3263116866	(85,300.00)	1.0851	(102,320.16)	(92,560.05)	0.0000	4.3300	(2,026.7139)	0.0000	36.9205	(156.3273)	0.0000	3	(119.4068)	01/06/2025
002176.ZK	12/27/2024	SDB3263116866	(19,600.00)	1.0851	(23,510.85)	(21,268.20)	0.0000	4.3300	(2,026.7139)	0.0000	8.4835	(35.9205)	0.0000	3	(27.4370)	01/06/2025
002176.ZK	12/27/2024	SDB3263116866	(300.00)	1.0851	(359.86)	(325.53)	0.0000	4.3300	(2,026.7139)	0.0000	0.1298	(0.5498)	0.0000	3	(0.4200)	01/06/2025
002176.ZK	12/26/2024	SDB3263116866	(100.00)	1.0801	(109.64)	(108.01)	0.0000	4.3300	(2,026.7139)	0.0000	0.0132	(0.0608)	0.0000	1	(0.0476)	01/06/2025
002176.ZK	12/26/2024	SDB3263116866	(2,000.00)	1.0801	(2,390.90)	(2,160.24)	0.0000	4.3300	(2,026.7139)	0.0000	0.2876	(1.2162)	0.0000	1	(0.9286)	01/06/2025
002176.ZK	12/26/2024	SDB3263116866	(900.00)	1.0801	(1,073.46)	(972.11)	0.0000	4.3300	(2,026.7139)	0.0000	0.1291	(0.5473)	0.0000	1	(0.4182)	01/06/2025
002176.ZK	12/26/2024	SDB3263116866	(16,100.00)	1.0801	(19,312.48)	(17,389.93)	0.0000	4.3300	(2,026.7139)	0.0000	2.3229	(9.7901)	0.0000	1	(7.4673)	01/06/2025
002176.ZK	12/26/2024	SDB3263116866	(2,600.00)	1.0801	(3,118.79)	(2,808.31)	0.0000	4.3300	(2,026.7139)	0.0000	0.3751	(1.5810)	0.0000	1	(1.2059)	01/06/2025
002176.ZK	12/26/2024	SDB3263116866	(85,300.00)	1.0801	(102,320.16)	(92,134.24)	0.0000	4.3300	(2,026.7139)	0.0000	12.3068	(51.8694)	0.0000	1	(39.5625)	01/06/2025
002176.ZK	12/26/2024	SDB3263116866	(19,600.00)	1.0801	(23,510.85)	(21,170.35)	0.0000	4.3300	(2,026.7139)	0.0000	2.8278	(11.9184)	0.0000	1	(9.0906)	01/06/2025
002176.ZK	12/26/2024	SDB3263116866	(300.00)	1.0801	(359.86)	(324.04)	0.0000	4.3300	(2,026.7139)	0.0000	0.0433	(0.1824)	0.0000	1	(0.1391)	01/06/2025
002176.ZK	12/24/2024	SDB3263116866	(100.00)	1.0801	(109.64)	(108.01)	0.0000	4.3300	(2,026.7139)	0.0000	0.0264	(0.1216)	0.0000	2	(0.0952)	01/06/2025
002176.ZK	12/24/2024	SDB3263116866	(2,000.00)	1.0801	(2,390.90)	(2,160.24)	0.0000	4.3300	(2,026.7139)	0.0000	0.5751	(2.4323)	0.0000	2	(1.8572)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
JIANGXI SPECIAL ELECTRIC MOTOR CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002176.ZK	12/24/2024	SDB3263116866	(900.00)	1.0801	(1,073.46)	(972.11)	0.0000	4.3300	(2,026.7139)	0.0000	0.2582	(1.0945)	0.0000	2	(0.8363)	01/06/2025
002176.ZK	12/24/2024	SDB3263116866	(16,100.00)	1.0801	(19,312.48)	(17,389.93)	0.0000	4.3300	(2,026.7139)	0.0000	4.6457	(19.5802)	0.0000	2	(14.9345)	01/06/2025
002176.ZK	12/24/2024	SDB3263116866	(2,600.00)	1.0801	(3,118.79)	(2,808.31)	0.0000	4.3300	(2,026.7139)	0.0000	0.7502	(3.1620)	0.0000	2	(2.4118)	01/06/2025
002176.ZK	12/24/2024	SDB3263116866	(85,300.00)	1.0801	(102,320.16)	(92,134.24)	0.0000	4.3300	(2,026.7139)	0.0000	24.6137	(103.7387)	0.0000	2	(79.1251)	01/06/2025
002176.ZK	12/24/2024	SDB3263116866	(19,600.00)	1.0801	(23,510.85)	(21,170.35)	0.0000	4.3300	(2,026.7139)	0.0000	5.6557	(23.8368)	0.0000	2	(18.1811)	01/06/2025
002176.ZK	12/24/2024	SDB3263116866	(300.00)	1.0801	(359.86)	(324.04)	0.0000	4.3300	(2,026.7139)	0.0000	0.0866	(0.3648)	0.0000	2	(0.2783)	01/06/2025
002176.ZK	12/23/2024	SDB3263116866	(100.00)	1.0864	(109.64)	(108.64)	0.0000	4.3300	(2,026.7139)	0.0000	0.0132	(0.0612)	0.0000	1	(0.0480)	01/06/2025
002176.ZK	12/23/2024	SDB3263116866	(2,000.00)	1.0864	(2,390.90)	(2,172.72)	0.0000	4.3300	(2,026.7139)	0.0000	0.2876	(1.2232)	0.0000	1	(0.9356)	01/06/2025
002176.ZK	12/23/2024	SDB3263116866	(900.00)	1.0864	(1,073.46)	(977.72)	0.0000	4.3300	(2,026.7139)	0.0000	0.1291	(0.5504)	0.0000	1	(0.4213)	01/06/2025
002176.ZK	12/23/2024	SDB3263116866	(16,100.00)	1.0864	(19,312.48)	(17,490.40)	0.0000	4.3300	(2,026.7139)	0.0000	2.3229	(9.8467)	0.0000	1	(7.5238)	01/06/2025
002176.ZK	12/23/2024	SDB3263116866	(2,600.00)	1.0864	(3,118.79)	(2,824.54)	0.0000	4.3300	(2,026.7139)	0.0000	0.3751	(1.5901)	0.0000	1	(1.2150)	01/06/2025
002176.ZK	12/23/2024	SDB3263116866	(85,300.00)	1.0864	(102,320.16)	(92,666.51)	0.0000	4.3300	(2,026.7139)	0.0000	12.3068	(52.1690)	0.0000	1	(39.8622)	01/06/2025
002176.ZK	12/23/2024	SDB3263116866	(19,600.00)	1.0864	(23,510.85)	(21,292.66)	0.0000	4.3300	(2,026.7139)	0.0000	2.8278	(11.9873)	0.0000	1	(9.1594)	01/06/2025
002176.ZK	12/23/2024	SDB3263116866	(300.00)	1.0864	(359.86)	(325.91)	0.0000	4.3300	(2,026.7139)	0.0000	0.0433	(0.1835)	0.0000	1	(0.1402)	01/06/2025
002176.ZK	12/20/2024	SDB3263116866	(100.00)	1.0971	(109.64)	(109.71)	0.0000	4.3300	(2,026.7139)	0.0000	0.0396	(0.1853)	0.0000	3	(0.1457)	01/06/2025
002176.ZK	12/20/2024	SDB3263116866	(2,000.00)	1.0971	(2,390.90)	(2,194.23)	0.0000	4.3300	(2,026.7139)	0.0000	0.8627	(3.7059)	0.0000	3	(2.8432)	01/06/2025
002176.ZK	12/20/2024	SDB3263116866	(900.00)	1.0971	(1,073.46)	(987.40)	0.0000	4.3300	(2,026.7139)	0.0000	0.3873	(1.6677)	0.0000	3	(1.2803)	01/06/2025
002176.ZK	12/20/2024	SDB3263116866	(16,100.00)	1.0971	(19,312.48)	(17,663.55)	0.0000	4.3300	(2,026.7139)	0.0000	6.9686	(29.8325)	0.0000	3	(22.8639)	01/06/2025
002176.ZK	12/20/2024	SDB3263116866	(2,600.00)	1.0971	(3,118.79)	(2,852.50)	0.0000	4.3300	(2,026.7139)	0.0000	1.1254	(4.8177)	0.0000	3	(3.6923)	01/06/2025
002176.ZK	12/20/2024	SDB3263116866	(85,300.00)	1.0971	(102,320.16)	(93,583.91)	0.0000	4.3300	(2,026.7139)	0.0000	36.9205	(158.0565)	0.0000	3	(121.1360)	01/06/2025
002176.ZK	12/20/2024	SDB3263116866	(19,600.00)	1.0971	(23,510.85)	(21,503.45)	0.0000	4.3300	(2,026.7139)	0.0000	8.4835	(36.3178)	0.0000	3	(27.8343)	01/06/2025
002176.ZK	12/20/2024	SDB3263116866	(300.00)	1.0971	(359.86)	(329.13)	0.0000	4.3300	(2,026.7139)	0.0000	0.1298	(0.5559)	0.0000	3	(0.4260)	01/06/2025
002176.ZK	12/19/2024	SDB3263116866	(2,000.00)	1.1129	(2,390.90)	(2,225.77)	0.0000	4.5800	(2,027.2279)	0.0000	0.3042	(1.2534)	0.0000	1	(0.9492)	01/06/2025
002176.ZK	12/19/2024	SDB3263116866	(900.00)	1.1129	(1,073.46)	(1,001.60)	0.0000	4.5800	(2,027.2279)	0.0000	0.1366	(0.5640)	0.0000	1	(0.4275)	01/06/2025
002176.ZK	12/19/2024	SDB3263116866	(16,100.00)	1.1129	(19,312.48)	(17,917.48)	0.0000	4.5800	(2,027.2279)	0.0000	2.4570	(10.0897)	0.0000	1	(7.6327)	01/06/2025
002176.ZK	12/19/2024	SDB3263116866	(2,600.00)	1.1129	(3,118.79)	(2,893.51)	0.0000	4.5800	(2,027.2279)	0.0000	0.3968	(1.6294)	0.0000	1	(1.2326)	01/06/2025
002176.ZK	12/19/2024	SDB3263116866	(85,300.00)	1.1129	(102,320.16)	(94,929.26)	0.0000	4.5800	(2,027.2279)	0.0000	13.0174	(53.4565)	0.0000	1	(40.4391)	01/06/2025
002176.ZK	12/19/2024	SDB3263116866	(19,600.00)	1.1129	(23,510.85)	(21,812.59)	0.0000	4.5800	(2,027.2279)	0.0000	2.9911	(12.2831)	0.0000	1	(9.2920)	01/06/2025
002176.ZK	12/19/2024	SDB3263116866	(300.00)	1.1129	(359.86)	(333.87)	0.0000	4.5800	(2,027.2279)	0.0000	0.0458	(0.1880)	0.0000	1	(0.1422)	01/06/2025
002176.ZK	12/18/2024	SDB3263116866	(2,000.00)	1.1305	(2,390.90)	(2,261.05)	0.0000	4.5800	(2,027.2279)	0.0000	0.3042	(1.2732)	0.0000	1	(0.9691)	01/06/2025
002176.ZK	12/18/2024	SDB3263116866	(900.00)	1.1305	(1,073.46)	(1,017.47)	0.0000	4.5800	(2,027.2279)	0.0000	0.1366	(0.5730)	0.0000	1	(0.4364)	01/06/2025
002176.ZK	12/18/2024	SDB3263116866	(16,100.00)	1.1305	(19,312.48)	(18,201.45)	0.0000	4.5800	(2,027.2279)	0.0000	2.4570	(10.2496)	0.0000	1	(7.7926)	01/06/2025
002176.ZK	12/18/2024	SDB3263116866	(2,600.00)	1.1305	(3,118.79)	(2,939.36)	0.0000	4.5800	(2,027.2279)	0.0000	0.3968	(1.6552)	0.0000	1	(1.2584)	01/06/2025
002176.ZK	12/18/2024	SDB3263116866	(85,300.00)	1.1305	(102,320.16)	(96,433.78)	0.0000	4.5800	(2,027.2279)	0.0000	13.0174	(54.3037)	0.0000	1	(41.2863)	01/06/2025
002176.ZK	12/18/2024	SDB3263116866	(19,600.00)	1.1305	(23,510.85)	(22,158.29)	0.0000	4.5800	(2,027.2279)	0.0000	2.9911	(12.4778)	0.0000	1	(9.4866)	01/06/2025
002176.ZK	12/18/2024	SDB3263116866	(300.00)	1.1305	(359.86)	(339.16)	0.0000	4.5800	(2,027.2279)	0.0000	0.0458	(0.1910)	0.0000	1	(0.1452)	01/06/2025
002176.ZK	12/17/2024	SDB3263116866	(2,000.00)	1.1712	(2,390.90)	(2,342.37)	0.0000	4.5800	(2,027.2279)	0.0000	0.3042	(1.3190)	0.0000	1	(1.0149)	01/06/2025
002176.ZK	12/17/2024	SDB3263116866	(900.00)	1.1712	(1,073.46)	(1,054.07)	0.0000	4.5800	(2,027.2279)	0.0000	0.1366	(0.5936)	0.0000	1	(0.4570)	01/06/2025
002176.ZK	12/17/2024	SDB3263116866	(16,100.00)	1.1712	(19,312.48)	(18,856.06)	0.0000	4.5800	(2,027.2279)	0.0000	2.4570	(10.6182)	0.0000	1	(8.1612)	01/06/2025
002176.ZK	12/17/2024	SDB3263116866	(2,600.00)	1.1712	(3,118.79)	(3,045.08)	0.0000	4.5800	(2,027.2279)	0.0000	0.3968	(1.7147)	0.0000	1	(1.3180)	01/06/2025
002176.ZK	12/17/2024	SDB3263116866	(85,300.00)	1.1712	(102,320.16)	(99,902.00)	0.0000	4.5800	(2,027.2279)	0.0000	13.0174	(56.2567)	0.0000	1	(43.2393)	01/06/2025
002176.ZK	12/17/2024	SDB3263116866	(19,600.00)	1.1712	(23,510.85)	(22,955.21)	0.0000	4.5800	(2,027.2279)	0.0000	2.9911	(12.9265)	0.0000	1	(9.9354)	01/06/2025
002176.ZK	12/17/2024	SDB3263116866	(300.00)	1.1712	(359.86)	(351.36)	0.0000	4.5800	(2,027.2279)	0.0000	0.0458	(0.1979)	0.0000	1	(0.1521)	01/06/2025
002176.ZK	12/16/2024	SDB3263116866	(2,000.00)	1.1713	(2,390.90)	(2,342.68)	0.0000	4.5800	(2,027.2279)	0.0000	0.3042	(1.3192)	0.0000	1	(1.0150)	01/06/2025
002176.ZK	12/16/2024	SDB3263116866	(900.00)	1.1713	(1,073.46)	(1,054.21)	0.0000	4.5800	(2,027.2279)	0.0000	0.1366	(0.5936)	0.0000	1	(0.4571)	01/06/2025
002176.ZK	12/16/2024	SDB3263116866	(16,100.00)	1.1713	(19,312.48)	(18,858.56)	0.0000	4.5800	(2,027.2279)	0.0000	2.4570	(10.6196)	0.0000	1	(8.1626)	01/06/2025
002176.ZK	12/16/2024	SDB3263116866	(2,600.00)	1.1713	(3,118.79)	(3,045.48)	0.0000	4.5800	(2,027.2279)	0.0000	0.3968	(1.7150)	0.0000	1	(1.3182)	01/06/2025
002176.ZK	12/16/2024	SDB3263116866	(85,300.00)	1.1713	(102,320.16)	(99,915.22)	0.0000	4.5800	(2,027.2279)	0.0000	13.0174	(56.2641)	0.0000	1	(43.2467)	01/06/2025
002176.ZK	12/16/2024	SDB3263116866	(19,600.00)	1.1713	(23,510.85)	(22,958.24)	0.0000	4.5800	(2,027.2279)	0.0000	2.9911	(12.9282)	0.0000	1	(9.9371)	01/06/2025
002176.ZK	12/16/2024	SDB3263116866	(300.00)	1.1713	(359.86)	(351.40)	0.0000	4.5800	(2,027.2279)	0.0000	0.0458	(0.1979)	0.0000	1	(0.1521)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
JIANGXI SPECIAL ELECTRIC MOTOR CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002176.ZK	12/13/2024	SDB3263116866	(2,000.00)	1.1776	(2,390.90)	(2,355.13)	0.0000	4.5800	(2,027.2279)	0.0000	0.9125	(3.9787)	0.0000	3	(3.0661)	01/06/2025
002176.ZK	12/13/2024	SDB3263116866	(900.00)	1.1776	(1,073.46)	(1,059.81)	0.0000	4.5800	(2,027.2279)	0.0000	0.4097	(1.7904)	0.0000	3	(1.3807)	01/06/2025
002176.ZK	12/13/2024	SDB3263116866	(16,100.00)	1.1776	(19,312.48)	(18,958.83)	0.0000	4.5800	(2,027.2279)	0.0000	7.3709	(32.0282)	0.0000	3	(24.6573)	01/06/2025
002176.ZK	12/13/2024	SDB3263116866	(2,600.00)	1.1776	(3,118.79)	(3,061.67)	0.0000	4.5800	(2,027.2279)	0.0000	1.1903	(5.1723)	0.0000	3	(3.9819)	01/06/2025
002176.ZK	12/13/2024	SDB3263116866	(85,300.00)	1.1776	(102,320.16)	(100,446.47)	0.0000	4.5800	(2,027.2279)	0.0000	39.0522	(169.6899)	0.0000	3	(130.6377)	01/06/2025
002176.ZK	12/13/2024	SDB3263116866	(19,600.00)	1.1776	(23,510.85)	(23,080.31)	0.0000	4.5800	(2,027.2279)	0.0000	8.9733	(38.9909)	0.0000	3	(30.0176)	01/06/2025
002176.ZK	12/13/2024	SDB3263116866	(300.00)	1.1776	(359.86)	(353.27)	0.0000	4.5800	(2,027.2279)	0.0000	0.1373	(0.5968)	0.0000	3	(0.4595)	01/06/2025
002176.ZK	12/12/2024	SDB3263116866	(2,000.00)	1.1767	(2,390.90)	(2,353.36)	0.0000	4.5800	(2,027.2279)	0.0000	0.3042	(1.3252)	0.0000	1	(1.0210)	01/06/2025
002176.ZK	12/12/2024	SDB3263116866	(900.00)	1.1767	(1,073.46)	(1,059.01)	0.0000	4.5800	(2,027.2279)	0.0000	0.1366	(0.5963)	0.0000	1	(0.4598)	01/06/2025
002176.ZK	12/12/2024	SDB3263116866	(16,100.00)	1.1767	(19,312.48)	(18,944.55)	0.0000	4.5800	(2,027.2279)	0.0000	2.4570	(10.6680)	0.0000	1	(8.2111)	01/06/2025
002176.ZK	12/12/2024	SDB3263116866	(2,600.00)	1.1767	(3,118.79)	(3,059.37)	0.0000	4.5800	(2,027.2279)	0.0000	0.3968	(1.7228)	0.0000	1	(1.3260)	01/06/2025
002176.ZK	12/12/2024	SDB3263116866	(85,300.00)	1.1767	(102,320.16)	(100,370.80)	0.0000	4.5800	(2,027.2279)	0.0000	13.0174	(56.5207)	0.0000	1	(43.5033)	01/06/2025
002176.ZK	12/12/2024	SDB3263116866	(19,600.00)	1.1767	(23,510.85)	(23,062.93)	0.0000	4.5800	(2,027.2279)	0.0000	2.9911	(12.9872)	0.0000	1	(9.9961)	01/06/2025
002176.ZK	12/12/2024	SDB3263116866	(300.00)	1.1767	(359.86)	(353.00)	0.0000	4.5800	(2,027.2279)	0.0000	0.0458	(0.1988)	0.0000	1	(0.1530)	01/06/2025
002176.ZK	12/11/2024	SDB3263116866	(2,000.00)	1.1964	(2,390.90)	(2,392.85)	0.0000	4.5800	(2,027.2279)	0.0000	0.3042	(1.3475)	0.0000	1	(1.0433)	01/06/2025
002176.ZK	12/11/2024	SDB3263116866	(900.00)	1.1964	(1,073.46)	(1,076.78)	0.0000	4.5800	(2,027.2279)	0.0000	0.1366	(0.6064)	0.0000	1	(0.4698)	01/06/2025
002176.ZK	12/11/2024	SDB3263116866	(16,100.00)	1.1964	(19,312.48)	(19,262.46)	0.0000	4.5800	(2,027.2279)	0.0000	2.4570	(10.8471)	0.0000	1	(8.3901)	01/06/2025
002176.ZK	12/11/2024	SDB3263116866	(2,600.00)	1.1964	(3,118.79)	(3,110.71)	0.0000	4.5800	(2,027.2279)	0.0000	0.3968	(1.7517)	0.0000	1	(1.3549)	01/06/2025
002176.ZK	12/11/2024	SDB3263116866	(85,300.00)	1.1964	(102,320.16)	(102,055.14)	0.0000	4.5800	(2,027.2279)	0.0000	13.0174	(57.4692)	0.0000	1	(44.4518)	01/06/2025
002176.ZK	12/11/2024	SDB3263116866	(19,600.00)	1.1964	(23,510.85)	(23,449.95)	0.0000	4.5800	(2,027.2279)	0.0000	2.9911	(13.2051)	0.0000	1	(10.2140)	01/06/2025
002176.ZK	12/11/2024	SDB3263116866	(300.00)	1.1964	(359.86)	(358.93)	0.0000	4.5800	(2,027.2279)	0.0000	0.0458	(0.2021)	0.0000	1	(0.1563)	01/06/2025
002176.ZK	12/10/2024	SDB3263116866	(2,000.00)	1.1875	(2,390.90)	(2,375.06)	0.0000	4.5800	(2,027.2279)	0.0000	0.3042	(1.3374)	0.0000	1	(1.0333)	01/06/2025
002176.ZK	12/10/2024	SDB3263116866	(900.00)	1.1875	(1,073.46)	(1,068.78)	0.0000	4.5800	(2,027.2279)	0.0000	0.1366	(0.6018)	0.0000	1	(0.4653)	01/06/2025
002176.ZK	12/10/2024	SDB3263116866	(16,100.00)	1.1875	(19,312.48)	(19,119.25)	0.0000	4.5800	(2,027.2279)	0.0000	2.4570	(10.7664)	0.0000	1	(8.3094)	01/06/2025
002176.ZK	12/10/2024	SDB3263116866	(2,600.00)	1.1875	(3,118.79)	(3,087.58)	0.0000	4.5800	(2,027.2279)	0.0000	0.3968	(1.7387)	0.0000	1	(1.3419)	01/06/2025
002176.ZK	12/10/2024	SDB3263116866	(85,300.00)	1.1875	(102,320.16)	(101,296.39)	0.0000	4.5800	(2,027.2279)	0.0000	13.0174	(57.0419)	0.0000	1	(44.0245)	01/06/2025
002176.ZK	12/10/2024	SDB3263116866	(19,600.00)	1.1875	(23,510.85)	(23,275.61)	0.0000	4.5800	(2,027.2279)	0.0000	2.9911	(13.1069)	0.0000	1	(10.1158)	01/06/2025
002176.ZK	12/10/2024	SDB3263116866	(300.00)	1.1875	(359.86)	(356.26)	0.0000	4.5800	(2,027.2279)	0.0000	0.0458	(0.2006)	0.0000	1	(0.1548)	01/06/2025
002176.ZK	12/09/2024	SDB3263116866	(2,000.00)	1.1805	(2,390.90)	(2,361.02)	0.0000	4.5800	(2,053.5858)	0.0000	0.3042	(1.3468)	0.0000	1	(1.0426)	01/06/2025
002176.ZK	12/09/2024	SDB3263116866	(900.00)	1.1805	(1,073.46)	(1,062.46)	0.0000	4.5800	(2,053.5858)	0.0000	0.1366	(0.6061)	0.0000	1	(0.4695)	01/06/2025
002176.ZK	12/09/2024	SDB3263116866	(16,100.00)	1.1805	(19,312.48)	(19,006.18)	0.0000	4.5800	(2,053.5858)	0.0000	2.4570	(10.8419)	0.0000	1	(8.3849)	01/06/2025
002176.ZK	12/09/2024	SDB3263116866	(2,600.00)	1.1805	(3,118.79)	(3,069.32)	0.0000	4.5800	(2,053.5858)	0.0000	0.3968	(1.7509)	0.0000	1	(1.3541)	01/06/2025
002176.ZK	12/09/2024	SDB3263116866	(85,300.00)	1.1805	(102,320.16)	(100,697.33)	0.0000	4.5800	(2,053.5858)	0.0000	13.0174	(57.4418)	0.0000	1	(44.4244)	01/06/2025
002176.ZK	12/09/2024	SDB3263116866	(19,600.00)	1.1805	(23,510.85)	(23,137.96)	0.0000	4.5800	(2,053.5858)	0.0000	2.9911	(13.1988)	0.0000	1	(10.2077)	01/06/2025
002176.ZK	12/09/2024	SDB3263116866	(300.00)	1.1805	(359.86)	(354.15)	0.0000	4.5800	(2,053.5858)	0.0000	0.0458	(0.2020)	0.0000	1	(0.1562)	01/06/2025
002176.ZK	12/09/2024	SDB3263116866	(6,800.00)	1.1805	(8,156.82)	(8,027.45)	0.0000	4.5800	(2,053.5858)	0.0000	1.0377	(4.5792)	0.0000	1	(3.5415)	01/06/2025
002176.ZK	12/09/2024	SDB3263116866	(40,000.00)	1.1805	(47,981.32)	(47,220.32)	0.0000	4.5800	(2,053.5858)	0.0000	6.1043	(26.9364)	0.0000	1	(20.8321)	01/06/2025
002176.ZK	12/06/2024	SDB3263116866	(16,100.00)	1.2097	(19,312.48)	(19,475.72)	0.0000	4.5800	(2,059.5928)	0.0000	7.3709	(33.4267)	0.0000	3	(26.0558)	01/06/2025
002176.ZK	12/06/2024	SDB3263116866	(2,600.00)	1.2097	(3,118.79)	(3,145.15)	0.0000	4.5800	(2,059.5928)	0.0000	1.1903	(5.3981)	0.0000	3	(4.2078)	01/06/2025
002176.ZK	12/06/2024	SDB3263116866	(85,300.00)	1.2097	(102,320.16)	(103,185.02)	0.0000	4.5800	(2,059.5928)	0.0000	39.0522	(177.0993)	0.0000	3	(138.0471)	01/06/2025
002176.ZK	12/06/2024	SDB3263116866	(19,600.00)	1.2097	(23,510.85)	(23,709.57)	0.0000	4.5800	(2,059.5928)	0.0000	8.9733	(40.6934)	0.0000	3	(31.7201)	01/06/2025
002176.ZK	12/06/2024	SDB3263116866	(300.00)	1.2097	(359.86)	(362.90)	0.0000	4.5800	(2,059.5928)	0.0000	0.1373	(0.6229)	0.0000	3	(0.4855)	01/06/2025
002176.ZK	12/06/2024	SDB3263116866	(6,800.00)	1.2097	(8,156.82)	(8,225.77)	0.0000	4.5800	(2,059.5928)	0.0000	3.1132	(14.1181)	0.0000	3	(11.0049)	01/06/2025
002176.ZK	12/06/2024	SDB3263116866	(40,000.00)	1.2097	(47,981.32)	(48,386.88)	0.0000	4.5800	(2,059.5928)	0.0000	18.3129	(83.0477)	0.0000	3	(64.7349)	01/06/2025
002176.ZK	12/05/2024	SDB3263116866	(16,100.00)	1.2255	(19,312.48)	(19,731.29)	0.0000	4.5800	(2,059.5928)	0.0000	2.4570	(11.2885)	0.0000	1	(8.8315)	01/06/2025
002176.ZK	12/05/2024	SDB3263116866	(2,600.00)	1.2255	(3,118.79)	(3,186.42)	0.0000	4.5800	(2,059.5928)	0.0000	0.3968	(1.8230)	0.0000	1	(1.4262)	01/06/2025
002176.ZK	12/05/2024	SDB3263116866	(85,300.00)	1.2255	(102,320.16)	(104,539.07)	0.0000	4.5800	(2,059.5928)	0.0000	13.0174	(59.8078)	0.0000	1	(46.7904)	01/06/2025
002176.ZK	12/05/2024	SDB3263116866	(19,600.00)	1.2255	(23,510.85)	(24,020.70)	0.0000	4.5800	(2,059.5928)	0.0000	2.9911	(13.7425)	0.0000	1	(10.7514)	01/06/2025
002176.ZK	12/05/2024	SDB3263116866	(300.00)	1.2255	(359.86)	(367.66)	0.0000	4.5800	(2,059.5928)	0.0000	0.0458	(0.2103)	0.0000	1	(0.1646)	01/06/2025
002176.ZK	12/05/2024	SDB3263116866	(6,800.00)	1.2255	(8,156.82)	(8,333.71)	0.0000	4.5800	(2,059.5928)	0.0000	1.0377	(4.7678)	0.0000	1	(3.7301)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
JIANGXI SPECIAL ELECTRIC MOTOR CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002176.ZK	12/05/2024	SDB3263116866	(40,000.00)	1.2255	(47,981.32)	(49,021.84)	0.0000	4.5800	(2,059.5928)	0.0000	6.1043	(28.0458)	0.0000	1	(21.9416)	01/06/2025
002176.ZK	12/04/2024	SDB3263116866	(16,100.00)	1.1995	(19,312.48)	(19,312.48)	0.0000	4.5800	(2,059.5928)	0.0000	2.4570	(11.0488)	0.0000	1	(8.5919)	01/06/2025
002176.ZK	12/04/2024	SDB3263116866	(2,600.00)	1.1995	(3,118.79)	(3,118.79)	0.0000	4.5800	(2,059.5928)	0.0000	0.3968	(1.7843)	0.0000	1	(1.3875)	01/06/2025
002176.ZK	12/04/2024	SDB3263116866	(85,300.00)	1.1995	(102,320.16)	(102,320.16)	0.0000	4.5800	(2,059.5928)	0.0000	13.0174	(58.5383)	0.0000	1	(45.5209)	01/06/2025
002176.ZK	12/04/2024	SDB3263116866	(19,600.00)	1.1995	(23,510.85)	(23,510.85)	0.0000	4.5800	(2,059.5928)	0.0000	2.9911	(13.4508)	0.0000	1	(10.4597)	01/06/2025
002176.ZK	12/04/2024	SDB3263116866	(300.00)	1.1995	(359.86)	(359.86)	0.0000	4.5800	(2,059.5928)	0.0000	0.0458	(0.2059)	0.0000	1	(0.1601)	01/06/2025
002176.ZK	12/04/2024	SDB3263116866	(6,800.00)	1.1995	(8,156.82)	(8,156.82)	0.0000	4.5800	(2,059.5928)	0.0000	1.0377	(4.6666)	0.0000	1	(3.6289)	01/06/2025
002176.ZK	12/04/2024	SDB3263116866	(40,000.00)	1.1995	(47,981.32)	(47,981.32)	0.0000	4.5800	(2,059.5928)	0.0000	6.1043	(27.4506)	0.0000	1	(21.3463)	01/06/2025
TOTAL JIANGXI SPECIAL ELECTRIC MOTOR CO., LTD. CMN CLASS A SERIES NORTHBOUND											661.4277	(2,849.8335)	0.0000		(2,188.4058)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
JIANGXI WELGAO ELECTRONICS CO., LTD. CMN CLASS A SERIES NORTHBOUND																
301251.ZK	01/03/2025	SDB3264649839	(1,600.00)	5.2671	(7,760.37)	(8,427.39)	0.0000	4.3300	(1,750.0000)	0.0000	2.8002	(12.2899)	0.0000	3	(9.4897)	01/06/2025
301251.ZK	01/03/2025	SDB3264649839	(1,112.00)	5.2671	(5,435.78)	(5,857.04)	0.0000	4.3300	(1,750.0000)	0.0000	1.9614	(8.5415)	0.0000	3	(6.5801)	01/06/2025
301251.ZK	01/02/2025	SDB3264649839	(1,600.00)	5.2824	(7,760.37)	(8,451.90)	0.0000	4.3300	(1,750.0000)	0.0000	0.9334	(4.1086)	0.0000	1	(3.1752)	01/06/2025
301251.ZK	01/02/2025	SDB3264649839	(1,112.00)	5.2824	(5,435.78)	(5,874.07)	0.0000	4.3300	(1,750.0000)	0.0000	0.6538	(2.8554)	0.0000	1	(2.2016)	01/06/2025
301251.ZK	12/31/2024	SDB3264649839	(1,600.00)	4.9767	(7,760.37)	(7,962.71)	0.0000	4.3300	(1,750.0000)	0.0000	1.8668	(7.7415)	0.0000	2	(5.8747)	01/06/2025
301251.ZK	12/31/2024	SDB3264649839	(1,112.00)	4.9767	(5,435.78)	(5,534.08)	0.0000	4.3300	(1,750.0000)	0.0000	1.3076	(5.3804)	0.0000	2	(4.0727)	01/06/2025
301251.ZK	12/30/2024	SDB3264649839	(1,600.00)	4.8502	(7,760.37)	(7,760.37)	0.0000	4.3300	(1,750.0000)	0.0000	0.9334	(3.7724)	0.0000	1	(2.8390)	01/06/2025
301251.ZK	12/30/2024	SDB3264649839	(1,112.00)	4.8883	(5,435.78)	(5,435.78)	0.0000	4.3300	(1,750.0000)	0.0000	0.6538	(2.6424)	0.0000	1	(1.9886)	01/06/2025
301251.ZK	12/30/2024	SDB3264649839	(1,488.00)	4.8883	(7,273.77)	(7,273.77)	0.0000	4.3300	(1,750.0000)	0.0000	0.8749	(3.5359)	0.0000	1	(2.6610)	01/06/2025
TOTAL JIANGXI WELGAO ELECTRONICS CO., LTD. CMN CLASS A SERIES NORTHBOUND											11.9853	(50.8680)	0.0000		(38.8827)	

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066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
JIANGYIN HENGRUN HEAVY INDUSTRIES CO.,LTD. CMN CLASS A SERIES NORTHBOUND																
603985.SH	12/17/2024	SDB3263644959	(1,200.00)	2.0258	(2,403.81)	(2,431.00)	0.0000	4.5800	(2,200.0000)	0.0000	0.3058	(1.4856)	0.0000	1	(1.1798)	01/06/2025
603985.SH	12/16/2024	SDB3263644959	(4,900.00)	2.0450	(9,567.50)	(10,020.60)	0.0000	4.5800	(2,200.0000)	0.0000	1.2172	(6.1237)	0.0000	1	(4.9065)	01/06/2025
603985.SH	12/16/2024	SDB3263644959	(200.00)	2.0450	(395.87)	(409.00)	0.0000	4.5800	(2,200.0000)	0.0000	0.0504	(0.2499)	0.0000	1	(0.1996)	01/06/2025
603985.SH	12/13/2024	SDB3263644959	(2,000.00)	1.9424	(3,509.56)	(3,884.73)	0.0000	4.5800	(2,200.0000)	0.0000	1.3395	(7.1220)	0.0000	3	(5.7825)	01/06/2025
603985.SH	12/13/2024	SDB3263644959	(500.00)	1.9424	(870.53)	(971.18)	0.0000	4.5800	(2,200.0000)	0.0000	0.3323	(1.7805)	0.0000	3	(1.4482)	01/06/2025
603985.SH	12/13/2024	SDB3263644959	(2,100.00)	1.9424	(3,652.62)	(4,078.96)	0.0000	4.5800	(2,200.0000)	0.0000	1.3941	(7.4781)	0.0000	3	(6.0840)	01/06/2025
603985.SH	12/13/2024	SDB3263644959	(300.00)	1.9424	(523.19)	(582.71)	0.0000	4.5800	(2,200.0000)	0.0000	0.1997	(1.0683)	0.0000	3	(0.8686)	01/06/2025
603985.SH	12/13/2024	SDB3263644959	(1,600.00)	1.9424	(2,774.32)	(3,107.78)	0.0000	4.5800	(2,200.0000)	0.0000	1.0589	(5.6976)	0.0000	3	(4.6387)	01/06/2025
603985.SH	12/13/2024	SDB3263644959	(1,700.00)	1.9424	(2,940.29)	(3,302.02)	0.0000	4.5800	(2,200.0000)	0.0000	1.1222	(6.0537)	0.0000	3	(4.9315)	01/06/2025
603985.SH	12/12/2024	SDB3263644959	(2,000.00)	1.9515	(3,509.56)	(3,903.07)	0.0000	4.5800	(2,200.0000)	0.0000	0.4465	(2.3852)	0.0000	1	(1.9387)	01/06/2025
603985.SH	12/12/2024	SDB3263644959	(500.00)	1.9515	(870.53)	(975.77)	0.0000	4.5800	(2,200.0000)	0.0000	0.1108	(0.5963)	0.0000	1	(0.4856)	01/06/2025
603985.SH	12/12/2024	SDB3263644959	(2,100.00)	1.9515	(3,652.62)	(4,098.22)	0.0000	4.5800	(2,200.0000)	0.0000	0.4647	(2.5045)	0.0000	1	(2.0398)	01/06/2025
603985.SH	12/12/2024	SDB3263644959	(300.00)	1.9515	(523.19)	(585.46)	0.0000	4.5800	(2,200.0000)	0.0000	0.0666	(0.3578)	0.0000	1	(0.2912)	01/06/2025
603985.SH	12/12/2024	SDB3263644959	(1,600.00)	1.9515	(2,774.32)	(3,122.45)	0.0000	4.5800	(2,200.0000)	0.0000	0.3530	(1.9082)	0.0000	1	(1.5552)	01/06/2025
603985.SH	12/12/2024	SDB3263644959	(1,700.00)	1.9515	(2,940.29)	(3,317.61)	0.0000	4.5800	(2,200.0000)	0.0000	0.3741	(2.0274)	0.0000	1	(1.6534)	01/06/2025
603985.SH	12/11/2024	SDB3263644959	(2,000.00)	1.7816	(3,509.56)	(3,563.12)	0.0000	4.5800	(2,200.0000)	0.0000	0.4465	(2.1775)	0.0000	1	(1.7310)	01/06/2025
603985.SH	12/11/2024	SDB3263644959	(500.00)	1.7816	(870.53)	(890.78)	0.0000	4.5800	(2,200.0000)	0.0000	0.1108	(0.5444)	0.0000	1	(0.4336)	01/06/2025
603985.SH	12/11/2024	SDB3263644959	(2,100.00)	1.7816	(3,652.62)	(3,741.27)	0.0000	4.5800	(2,200.0000)	0.0000	0.4647	(2.2863)	0.0000	1	(1.8216)	01/06/2025
603985.SH	12/11/2024	SDB3263644959	(300.00)	1.7816	(523.19)	(534.47)	0.0000	4.5800	(2,200.0000)	0.0000	0.0666	(0.3266)	0.0000	1	(0.2601)	01/06/2025
603985.SH	12/11/2024	SDB3263644959	(1,600.00)	1.7816	(2,774.32)	(2,850.49)	0.0000	4.5800	(2,200.0000)	0.0000	0.3530	(1.7420)	0.0000	1	(1.3890)	01/06/2025
603985.SH	12/11/2024	SDB3263644959	(1,700.00)	1.7816	(2,940.29)	(3,028.65)	0.0000	4.5800	(2,200.0000)	0.0000	0.3741	(1.8508)	0.0000	1	(1.4768)	01/06/2025
603985.SH	12/10/2024	SDB3263644959	(2,100.00)	1.7579	(3,652.62)	(3,691.66)	0.0000	4.5800	(2,200.0000)	0.0000	0.4647	(2.2560)	0.0000	1	(1.7913)	01/06/2025
603985.SH	12/10/2024	SDB3263644959	(300.00)	1.7579	(523.19)	(527.38)	0.0000	4.5800	(2,200.0000)	0.0000	0.0666	(0.3223)	0.0000	1	(0.2557)	01/06/2025
603985.SH	12/10/2024	SDB3263644959	(1,600.00)	1.7579	(2,774.32)	(2,812.69)	0.0000	4.5800	(2,200.0000)	0.0000	0.3530	(1.7189)	0.0000	1	(1.3659)	01/06/2025
603985.SH	12/10/2024	SDB3263644959	(1,700.00)	1.7579	(2,940.29)	(2,988.48)	0.0000	4.5800	(2,200.0000)	0.0000	0.3741	(1.8263)	0.0000	1	(1.4522)	01/06/2025
603985.SH	12/09/2024	SDB3263644959	(1,600.00)	1.7339	(2,774.32)	(2,774.32)	0.0000	4.5800	(2,200.0000)	0.0000	0.3530	(1.6954)	0.0000	1	(1.3425)	01/06/2025
603985.SH	12/09/2024	SDB3263644959	(1,700.00)	1.7296	(2,940.29)	(2,940.29)	0.0000	4.5800	(2,200.0000)	0.0000	0.3741	(1.7968)	0.0000	1	(1.4228)	01/06/2025
TOTAL JIANGYIN HENGRUN HEAVY INDUSTRIES CO.,LTD. CMN CLASS A SERIES NORTHBOUND												12.6363	(65.3821)	0.0000	(52.7458)	

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066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
JIAYOU INTERNATIONAL LOGISTICS CO.,LTD. CMN CLASS A SERIES NORTHBOUND																
603871.SH	01/03/2025	SDB3260123345	(100.00)	2.6582	(268.78)	(265.82)	0.0000	4.3300	(1,554.4799)	0.0000	0.0970	(0.3443)	0.0000	3	(0.2474)	01/06/2025
603871.SH	01/03/2025	SDB3260123345	(3,000.00)	2.6582	(7,985.66)	(7,974.56)	0.0000	4.3300	(1,554.4799)	0.0000	2.8815	(10.3302)	0.0000	3	(7.4487)	01/06/2025
603871.SH	01/03/2025	SDB3260123345	(2,100.00)	2.6582	(5,531.74)	(5,582.19)	0.0000	4.3300	(1,554.4799)	0.0000	1.9960	(7.2312)	0.0000	3	(5.2351)	01/06/2025
603871.SH	01/03/2025	SDB3260123345	(14,500.00)	2.6582	(38,296.39)	(38,543.68)	0.0000	4.3300	(1,554.4799)	0.0000	13.8186	(49.9295)	0.0000	3	(36.1109)	01/06/2025
603871.SH	01/03/2025	SDB3260123345	(2,100.00)	2.6582	(5,755.09)	(5,582.19)	0.0000	4.3300	(1,554.4799)	0.0000	2.0766	(7.2312)	0.0000	3	(5.1545)	01/06/2025
603871.SH	01/03/2025	SDB3260123345	(6,300.00)	2.6582	(17,296.03)	(16,746.57)	0.0000	4.3300	(1,554.4799)	0.0000	6.2410	(21.6935)	0.0000	3	(15.4525)	01/06/2025
603871.SH	01/03/2025	SDB3260123345	(21,700.00)	2.6582	(59,164.31)	(57,682.61)	0.0000	4.3300	(1,554.4799)	0.0000	21.3485	(74.7221)	0.0000	3	(53.3736)	01/06/2025
603871.SH	01/03/2025	SDB3260123345	(2,600.00)	2.6582	(7,029.33)	(6,911.28)	0.0000	4.3300	(1,554.4799)	0.0000	2.5364	(8.9529)	0.0000	3	(6.4165)	01/06/2025
603871.SH	01/03/2025	SDB3260123345	(300.00)	2.6582	(811.71)	(797.46)	0.0000	4.3300	(1,554.4799)	0.0000	0.2929	(1.0330)	0.0000	3	(0.7401)	01/06/2025
603871.SH	01/03/2025	SDB3260123345	(2,100.00)	2.6582	(5,661.47)	(5,582.19)	0.0000	4.3300	(1,554.4799)	0.0000	2.0428	(7.2312)	0.0000	3	(5.1883)	01/06/2025
603871.SH	01/03/2025	SDB3260123345	(12,500.00)	2.6582	(33,327.34)	(33,227.31)	0.0000	4.3300	(1,554.4799)	0.0000	12.0256	(43.0427)	0.0000	3	(31.0170)	01/06/2025
603871.SH	01/03/2025	SDB3260123345	(5,300.00)	2.6582	(14,118.30)	(14,088.38)	0.0000	4.3300	(1,554.4799)	0.0000	5.0944	(18.2501)	0.0000	3	(13.1557)	01/06/2025
603871.SH	01/03/2025	SDB3260123345	(20,100.00)	2.6582	(53,327.97)	(53,429.52)	0.0000	4.3300	(1,554.4799)	0.0000	19.2425	(69.2126)	0.0000	3	(49.9701)	01/06/2025
603871.SH	01/03/2025	SDB3260123345	(3,200.00)	2.6582	(8,458.68)	(8,506.19)	0.0000	4.3300	(1,554.4799)	0.0000	3.0522	(11.0189)	0.0000	3	(7.9667)	01/06/2025
603871.SH	01/03/2025	SDB3260123345	(1,500.00)	2.6582	(3,917.80)	(3,987.28)	0.0000	4.3300	(1,554.4799)	0.0000	1.4137	(5.1651)	0.0000	3	(3.7514)	01/06/2025
603871.SH	01/03/2025	SDB3260123345	(11,600.00)	2.6582	(30,416.43)	(30,834.95)	0.0000	4.3300	(1,554.4799)	0.0000	10.9753	(39.9436)	0.0000	3	(28.9683)	01/06/2025
603871.SH	01/03/2025	SDB3260123345	(3,000.00)	2.6582	(7,987.47)	(7,974.56)	0.0000	4.3300	(1,554.4799)	0.0000	2.8821	(10.3302)	0.0000	3	(7.4481)	01/06/2025
603871.SH	01/03/2025	SDB3260123345	(10,400.00)	2.6582	(27,696.38)	(27,645.12)	0.0000	4.3300	(1,554.4799)	0.0000	9.9938	(35.8115)	0.0000	3	(25.8177)	01/06/2025
603871.SH	01/03/2025	SDB3260123345	(400.00)	2.6582	(1,089.25)	(1,063.27)	0.0000	4.3300	(1,554.4799)	0.0000	0.3930	(1.3774)	0.0000	3	(0.9843)	01/06/2025
603871.SH	01/03/2025	SDB3260123345	(2,200.00)	2.6582	(5,974.21)	(5,848.01)	0.0000	4.3300	(1,554.4799)	0.0000	2.1557	(7.5755)	0.0000	3	(5.4198)	01/06/2025
603871.SH	01/03/2025	SDB3260123345	(3,200.00)	2.6582	(9,043.74)	(8,506.19)	0.0000	4.3300	(1,554.4799)	0.0000	3.2633	(11.0189)	0.0000	3	(7.7556)	01/06/2025
603871.SH	01/03/2025	SDB3260123345	(1,800.00)	2.6582	(5,133.72)	(4,784.73)	0.0000	4.3300	(1,554.4799)	0.0000	1.8524	(6.1981)	0.0000	3	(4.3457)	01/06/2025
603871.SH	01/03/2025	SDB3260123345	(300.00)	2.6582	(846.66)	(797.46)	0.0000	4.3300	(1,554.4799)	0.0000	0.3055	(1.0330)	0.0000	3	(0.7275)	01/06/2025
603871.SH	01/03/2025	SDB3260123345	(200.00)	2.6582	(553.83)	(531.64)	0.0000	4.3300	(1,554.4799)	0.0000	0.1998	(0.6887)	0.0000	3	(0.4888)	01/06/2025
603871.SH	01/03/2025	SDB3260123345	(2,600.00)	2.6582	(7,200.85)	(6,911.28)	0.0000	4.3300	(1,554.4799)	0.0000	2.5983	(8.9529)	0.0000	3	(6.3546)	01/06/2025
603871.SH	01/03/2025	SDB3260123345	(1,200.00)	2.6582	(3,317.57)	(3,189.82)	0.0000	4.3300	(1,554.4799)	0.0000	1.1971	(4.1321)	0.0000	3	(2.9350)	01/06/2025
603871.SH	01/03/2025	SDB3260123345	(200.00)	2.6582	(553.55)	(531.64)	0.0000	4.3300	(1,554.4799)	0.0000	0.1997	(0.6887)	0.0000	3	(0.4889)	01/06/2025
603871.SH	01/03/2025	SDB3260123345	(7,000.00)	2.6582	(19,352.21)	(18,607.30)	0.0000	4.3300	(1,554.4799)	0.0000	6.9829	(24.1039)	0.0000	3	(17.1210)	01/06/2025
603871.SH	01/03/2025	SDB3260123345	(800.00)	2.6582	(2,205.46)	(2,126.55)	0.0000	4.3300	(1,554.4799)	0.0000	0.7958	(2.7547)	0.0000	3	(1.9589)	01/06/2025
603871.SH	01/03/2025	SDB3260123345	(2,800.00)	2.6582	(7,629.59)	(7,442.92)	0.0000	4.3300	(1,554.4799)	0.0000	2.7530	(9.6416)	0.0000	3	(6.8885)	01/06/2025
603871.SH	01/03/2025	SDB3260123345	(600.00)	2.6582	(1,711.41)	(1,594.91)	0.0000	4.3300	(1,554.4799)	0.0000	0.6175	(2.0660)	0.0000	3	(1.4485)	01/06/2025
603871.SH	01/03/2025	SDB3260123345	(2,300.00)	2.6582	(6,560.40)	(6,113.83)	0.0000	4.3300	(1,554.4799)	0.0000	2.3672	(7.9198)	0.0000	3	(5.5526)	01/06/2025
603871.SH	01/03/2025	SDB3260123345	(3,300.00)	2.6582	(9,412.74)	(8,772.01)	0.0000	4.3300	(1,554.4799)	0.0000	3.3964	(11.3633)	0.0000	3	(7.9668)	01/06/2025
603871.SH	01/03/2025	SDB3260123345	(5,900.00)	2.6582	(16,828.84)	(15,683.29)	0.0000	4.3300	(1,554.4799)	0.0000	6.0724	(20.3161)	0.0000	3	(14.2437)	01/06/2025
603871.SH	01/03/2025	SDB3260123345	(200.00)	2.6582	(570.47)	(531.64)	0.0000	4.3300	(1,554.4799)	0.0000	0.2058	(0.6887)	0.0000	3	(0.4828)	01/06/2025
603871.SH	01/03/2025	SDB3260123345	(600.00)	2.6582	(1,711.41)	(1,594.91)	0.0000	4.3300	(1,554.4799)	0.0000	0.6175	(2.0660)	0.0000	3	(1.4485)	01/06/2025
603871.SH	01/03/2025	SDB3260123345	(5,900.00)	2.6582	(16,828.84)	(15,683.29)	0.0000	4.3300	(1,554.4799)	0.0000	6.0724	(20.3161)	0.0000	3	(14.2437)	01/06/2025
603871.SH	01/03/2025	SDB3260123345	(7,100.00)	2.6582	(20,251.66)	(18,873.11)	0.0000	4.3300	(1,554.4799)	0.0000	7.3075	(24.4482)	0.0000	3	(17.1408)	01/06/2025
603871.SH	01/03/2025	SDB3260123345	(2,300.00)	2.6582	(6,560.40)	(6,113.83)	0.0000	4.3300	(1,554.4799)	0.0000	2.3672	(7.9198)	0.0000	3	(5.5526)	01/06/2025
603871.SH	01/03/2025	SDB3260123345	(8,500.00)	2.6582	(24,244.94)	(22,594.07)	0.0000	4.3300	(1,554.4799)	0.0000	8.7484	(29.2690)	0.0000	3	(20.5206)	01/06/2025
603871.SH	01/03/2025	SDB3260123345	(500.00)	2.6582	(1,426.17)	(1,329.09)	0.0000	4.3300	(1,554.4799)	0.0000	0.5146	(1.7217)	0.0000	3	(1.2071)	01/06/2025
603871.SH	01/03/2025	SDB3260123345	(2,800.00)	2.6582	(7,986.57)	(7,442.92)	0.0000	4.3300	(1,554.4799)	0.0000	2.8818	(9.6416)	0.0000	3	(6.7597)	01/06/2025
603871.SH	01/03/2025	SDB3260123345	(7,400.00)	2.6582	(21,107.36)	(19,670.57)	0.0000	4.3300	(1,554.4799)	0.0000	7.6162	(25.4813)	0.0000	3	(17.8650)	01/06/2025
603871.SH	01/03/2025	SDB3260123345	(4,900.00)	2.6582	(13,976.50)	(13,025.11)	0.0000	4.3300	(1,554.4799)	0.0000	5.0432	(16.8727)	0.0000	3	(11.8295)	01/06/2025
603871.SH	01/03/2025	SDB3260123345	(400.00)	2.6582	(1,140.94)	(1,063.27)	0.0000	4.3300	(1,554.4799)	0.0000	0.4117	(1.3774)	0.0000	3	(0.9657)	01/06/2025
603871.SH	01/03/2025	SDB3260123345	(10,100.00)	2.6582	(28,808.69)	(26,847.67)	0.0000	4.3300	(1,554.4799)	0.0000	10.3951	(34.7785)	0.0000	3	(24.3833)	01/06/2025
603871.SH	01/03/2025	SDB3260123345	(2,500.00)	2.6582	(7,130.86)	(6,645.46)	0.0000	4.3300	(1,554.4799)	0.0000	2.5731	(8.6085)	0.0000	3	(6.0355)	01/06/2025
603871.SH	01/03/2025	SDB3260123345	(1,100.00)	2.6582	(3,137.58)	(2,924.00)	0.0000	4.3300	(1,554.4799)	0.0000	1.1321	(3.7878)	0.0000	3	(2.6556)	01/06/2025
603871.SH	01/02/2025	SDB3260123345	(2,100.00)	2.6604	(5,531.74)	(5,586.81)	0.0000	4.3300	(1,551.9433)	0.0000	0.6653	(2.4084)	0.0000	1	(1.7431)	01/06/2025
603871.SH	01/02/2025	SDB3260123345	(14,500.00)	2.6604	(38,296.39)	(38,575.61)	0.0000	4.3300	(1,551.9433)	0.0000	4.6062	(16.6298)	0.0000	1	(12.0236)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
JIAYOU INTERNATIONAL LOGISTICS CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603871.SH	01/02/2025	SDB3260123345	(2,100.00)	2.6604	(5,755.09)	(5,586.81)	0.0000	4.3300	(1,551.9433)	0.0000	0.6922	(2.4084)	0.0000	1	(1.7162)	01/06/2025
603871.SH	01/02/2025	SDB3260123345	(6,300.00)	2.6604	(17,296.03)	(16,760.44)	0.0000	4.3300	(1,551.9433)	0.0000	2.0803	(7.2253)	0.0000	1	(5.1450)	01/06/2025
603871.SH	01/02/2025	SDB3260123345	(21,700.00)	2.6604	(59,164.31)	(57,730.40)	0.0000	4.3300	(1,551.9433)	0.0000	7.1162	(24.8873)	0.0000	1	(17.7712)	01/06/2025
603871.SH	01/02/2025	SDB3260123345	(2,600.00)	2.6604	(7,029.33)	(6,917.01)	0.0000	4.3300	(1,551.9433)	0.0000	0.8455	(2.9819)	0.0000	1	(2.1364)	01/06/2025
603871.SH	01/02/2025	SDB3260123345	(300.00)	2.6604	(811.71)	(798.12)	0.0000	4.3300	(1,551.9433)	0.0000	0.0976	(0.3441)	0.0000	1	(0.2464)	01/06/2025
603871.SH	01/02/2025	SDB3260123345	(2,100.00)	2.6604	(5,661.47)	(5,586.81)	0.0000	4.3300	(1,551.9433)	0.0000	0.6809	(2.4084)	0.0000	1	(1.7275)	01/06/2025
603871.SH	01/02/2025	SDB3260123345	(12,500.00)	2.6604	(33,327.34)	(33,254.84)	0.0000	4.3300	(1,551.9433)	0.0000	4.0085	(14.3360)	0.0000	1	(10.3275)	01/06/2025
603871.SH	01/02/2025	SDB3260123345	(5,300.00)	2.6604	(14,118.30)	(14,100.05)	0.0000	4.3300	(1,551.9433)	0.0000	1.6981	(6.0785)	0.0000	1	(4.3803)	01/06/2025
603871.SH	01/02/2025	SDB3260123345	(20,100.00)	2.6604	(53,327.97)	(53,473.78)	0.0000	4.3300	(1,551.9433)	0.0000	6.4142	(23.0523)	0.0000	1	(16.6381)	01/06/2025
603871.SH	01/02/2025	SDB3260123345	(3,200.00)	2.6604	(8,458.68)	(8,513.24)	0.0000	4.3300	(1,551.9433)	0.0000	1.0174	(3.6700)	0.0000	1	(2.6526)	01/06/2025
603871.SH	01/02/2025	SDB3260123345	(1,500.00)	2.6604	(3,917.80)	(3,990.58)	0.0000	4.3300	(1,551.9433)	0.0000	0.4712	(1.7203)	0.0000	1	(1.2491)	01/06/2025
603871.SH	01/02/2025	SDB3260123345	(11,600.00)	2.6604	(30,416.43)	(30,860.49)	0.0000	4.3300	(1,551.9433)	0.0000	3.6584	(13.3038)	0.0000	1	(9.6454)	01/06/2025
603871.SH	01/02/2025	SDB3260123345	(3,000.00)	2.6604	(7,987.47)	(7,981.16)	0.0000	4.3300	(1,551.9433)	0.0000	0.9607	(3.4406)	0.0000	1	(2.4799)	01/06/2025
603871.SH	01/02/2025	SDB3260123345	(10,400.00)	2.6604	(27,696.38)	(27,668.02)	0.0000	4.3300	(1,551.9433)	0.0000	3.3313	(11.9276)	0.0000	1	(8.5963)	01/06/2025
603871.SH	01/02/2025	SDB3260123345	(400.00)	2.6604	(1,089.25)	(1,064.15)	0.0000	4.3300	(1,551.9433)	0.0000	0.1310	(0.4588)	0.0000	1	(0.3277)	01/06/2025
603871.SH	01/02/2025	SDB3260123345	(2,200.00)	2.6604	(5,974.21)	(5,852.85)	0.0000	4.3300	(1,551.9433)	0.0000	0.7186	(2.5231)	0.0000	1	(1.8046)	01/06/2025
603871.SH	01/02/2025	SDB3260123345	(3,200.00)	2.6604	(9,043.74)	(8,513.24)	0.0000	4.3300	(1,551.9433)	0.0000	1.0878	(3.6700)	0.0000	1	(2.5823)	01/06/2025
603871.SH	01/02/2025	SDB3260123345	(1,800.00)	2.6604	(5,133.72)	(4,788.70)	0.0000	4.3300	(1,551.9433)	0.0000	0.6175	(2.0644)	0.0000	1	(1.4469)	01/06/2025
603871.SH	01/02/2025	SDB3260123345	(300.00)	2.6604	(846.66)	(798.12)	0.0000	4.3300	(1,551.9433)	0.0000	0.1018	(0.3441)	0.0000	1	(0.2422)	01/06/2025
603871.SH	01/02/2025	SDB3260123345	(200.00)	2.6604	(553.83)	(532.08)	0.0000	4.3300	(1,551.9433)	0.0000	0.0666	(0.2294)	0.0000	1	(0.1628)	01/06/2025
603871.SH	01/02/2025	SDB3260123345	(2,600.00)	2.6604	(7,200.85)	(6,917.01)	0.0000	4.3300	(1,551.9433)	0.0000	0.8661	(2.9819)	0.0000	1	(2.1158)	01/06/2025
603871.SH	01/02/2025	SDB3260123345	(1,200.00)	2.6604	(3,317.57)	(3,192.46)	0.0000	4.3300	(1,551.9433)	0.0000	0.3990	(1.3763)	0.0000	1	(0.9772)	01/06/2025
603871.SH	01/02/2025	SDB3260123345	(200.00)	2.6604	(553.55)	(532.08)	0.0000	4.3300	(1,551.9433)	0.0000	0.0666	(0.2294)	0.0000	1	(0.1628)	01/06/2025
603871.SH	01/02/2025	SDB3260123345	(7,000.00)	2.6604	(19,352.21)	(18,622.71)	0.0000	4.3300	(1,551.9433)	0.0000	2.3276	(8.0282)	0.0000	1	(5.7005)	01/06/2025
603871.SH	01/02/2025	SDB3260123345	(800.00)	2.6604	(2,205.46)	(2,128.31)	0.0000	4.3300	(1,551.9433)	0.0000	0.2653	(0.9175)	0.0000	1	(0.6522)	01/06/2025
603871.SH	01/02/2025	SDB3260123345	(2,800.00)	2.6604	(7,629.59)	(7,449.08)	0.0000	4.3300	(1,551.9433)	0.0000	0.9177	(3.2113)	0.0000	1	(2.2936)	01/06/2025
603871.SH	01/02/2025	SDB3260123345	(600.00)	2.6604	(1,711.41)	(1,596.23)	0.0000	4.3300	(1,551.9433)	0.0000	0.2058	(0.6881)	0.0000	1	(0.4823)	01/06/2025
603871.SH	01/02/2025	SDB3260123345	(2,300.00)	2.6604	(6,560.40)	(6,118.89)	0.0000	4.3300	(1,551.9433)	0.0000	0.7891	(2.6378)	0.0000	1	(1.8488)	01/06/2025
603871.SH	01/02/2025	SDB3260123345	(3,300.00)	2.6604	(9,412.74)	(8,779.28)	0.0000	4.3300	(1,551.9433)	0.0000	1.1321	(3.7847)	0.0000	1	(2.6526)	01/06/2025
603871.SH	01/02/2025	SDB3260123345	(5,900.00)	2.6604	(16,828.84)	(15,696.28)	0.0000	4.3300	(1,551.9433)	0.0000	2.0241	(6.7666)	0.0000	1	(4.7425)	01/06/2025
603871.SH	01/02/2025	SDB3260123345	(200.00)	2.6604	(570.47)	(532.08)	0.0000	4.3300	(1,551.9433)	0.0000	0.0686	(0.2294)	0.0000	1	(0.1608)	01/06/2025
603871.SH	01/02/2025	SDB3260123345	(600.00)	2.6604	(1,711.41)	(1,596.23)	0.0000	4.3300	(1,551.9433)	0.0000	0.2058	(0.6881)	0.0000	1	(0.4823)	01/06/2025
603871.SH	01/02/2025	SDB3260123345	(5,900.00)	2.6604	(16,828.84)	(15,696.28)	0.0000	4.3300	(1,551.9433)	0.0000	2.0241	(6.7666)	0.0000	1	(4.7425)	01/06/2025
603871.SH	01/02/2025	SDB3260123345	(7,100.00)	2.6604	(20,251.66)	(18,888.75)	0.0000	4.3300	(1,551.9433)	0.0000	2.4358	(8.1429)	0.0000	1	(5.7070)	01/06/2025
603871.SH	01/02/2025	SDB3260123345	(2,300.00)	2.6604	(6,560.40)	(6,118.89)	0.0000	4.3300	(1,551.9433)	0.0000	0.7891	(2.6378)	0.0000	1	(1.8488)	01/06/2025
603871.SH	01/02/2025	SDB3260123345	(8,500.00)	2.6604	(24,244.94)	(22,613.29)	0.0000	4.3300	(1,551.9433)	0.0000	2.9161	(9.7485)	0.0000	1	(6.8324)	01/06/2025
603871.SH	01/02/2025	SDB3260123345	(500.00)	2.6604	(1,426.17)	(1,330.19)	0.0000	4.3300	(1,551.9433)	0.0000	0.1715	(0.5734)	0.0000	1	(0.4019)	01/06/2025
603871.SH	01/02/2025	SDB3260123345	(2,800.00)	2.6604	(7,986.57)	(7,449.08)	0.0000	4.3300	(1,551.9433)	0.0000	0.9606	(3.2113)	0.0000	1	(2.2507)	01/06/2025
603871.SH	01/02/2025	SDB3260123345	(7,400.00)	2.6604	(21,107.36)	(19,686.86)	0.0000	4.3300	(1,551.9433)	0.0000	2.5387	(8.4869)	0.0000	1	(5.9482)	01/06/2025
603871.SH	01/02/2025	SDB3260123345	(4,900.00)	2.6604	(13,976.50)	(13,035.90)	0.0000	4.3300	(1,551.9433)	0.0000	1.6811	(5.6197)	0.0000	1	(3.9387)	01/06/2025
603871.SH	01/02/2025	SDB3260123345	(400.00)	2.6604	(1,140.94)	(1,064.15)	0.0000	4.3300	(1,551.9433)	0.0000	0.1372	(0.4588)	0.0000	1	(0.3215)	01/06/2025
603871.SH	01/02/2025	SDB3260123345	(10,100.00)	2.6604	(28,808.69)	(26,869.91)	0.0000	4.3300	(1,551.9433)	0.0000	3.4650	(11.5835)	0.0000	1	(8.1184)	01/06/2025
603871.SH	01/02/2025	SDB3260123345	(2,500.00)	2.6604	(7,130.86)	(6,650.97)	0.0000	4.3300	(1,551.9433)	0.0000	0.8577	(2.8672)	0.0000	1	(2.0095)	01/06/2025
603871.SH	01/02/2025	SDB3260123345	(1,100.00)	2.6604	(3,137.58)	(2,926.43)	0.0000	4.3300	(1,551.9433)	0.0000	0.3774	(1.2616)	0.0000	1	(0.8842)	01/06/2025
603871.SH	12/31/2024	SDB3260123345	(2,100.00)	2.7574	(5,755.09)	(5,790.49)	0.0000	4.3300	(1,536.9655)	0.0000	1.3844	(4.9443)	0.0000	2	(3.5599)	01/06/2025
603871.SH	12/31/2024	SDB3260123345	(6,300.00)	2.7574	(17,296.03)	(17,371.46)	0.0000	4.3300	(1,536.9655)	0.0000	4.1607	(14.8330)	0.0000	2	(10.6723)	01/06/2025
603871.SH	12/31/2024	SDB3260123345	(21,700.00)	2.7574	(59,164.31)	(59,835.02)	0.0000	4.3300	(1,536.9655)	0.0000	14.2323	(51.0913)	0.0000	2	(36.8590)	01/06/2025
603871.SH	12/31/2024	SDB3260123345	(2,600.00)	2.7574	(7,029.33)	(7,169.17)	0.0000	4.3300	(1,536.9655)	0.0000	1.6909	(6.1215)	0.0000	2	(4.4306)	01/06/2025
603871.SH	12/31/2024	SDB3260123345	(300.00)	2.7574	(811.71)	(827.21)	0.0000	4.3300	(1,536.9655)	0.0000	0.1953	(0.7063)	0.0000	2	(0.5111)	01/06/2025
603871.SH	12/31/2024	SDB3260123345	(2,100.00)	2.7574	(5,661.47)	(5,790.49)	0.0000	4.3300	(1,536.9655)	0.0000	1.3619	(4.9443)	0.0000	2	(3.5824)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
JIAYOU INTERNATIONAL LOGISTICS CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603871.SH	12/31/2024	SDB3260123345	(12,500.00)	2.7574	(33,327.34)	(34,467.18)	0.0000	4.3300	(1,536.9655)	0.0000	8.0171	(29.4305)	0.0000	2	(21.4134)	01/06/2025
603871.SH	12/31/2024	SDB3260123345	(5,300.00)	2.7574	(14,118.30)	(14,614.08)	0.0000	4.3300	(1,536.9655)	0.0000	3.3962	(12.4785)	0.0000	2	(9.0823)	01/06/2025
603871.SH	12/31/2024	SDB3260123345	(20,100.00)	2.7574	(53,327.97)	(55,423.22)	0.0000	4.3300	(1,536.9655)	0.0000	12.8283	(47.3242)	0.0000	2	(34.4959)	01/06/2025
603871.SH	12/31/2024	SDB3260123345	(3,200.00)	2.7574	(8,458.68)	(8,823.60)	0.0000	4.3300	(1,536.9655)	0.0000	2.0348	(7.5342)	0.0000	2	(5.4994)	01/06/2025
603871.SH	12/31/2024	SDB3260123345	(1,500.00)	2.7574	(3,917.80)	(4,136.06)	0.0000	4.3300	(1,536.9655)	0.0000	0.9424	(3.5317)	0.0000	2	(2.5892)	01/06/2025
603871.SH	12/31/2024	SDB3260123345	(11,600.00)	2.7574	(30,416.43)	(31,985.54)	0.0000	4.3300	(1,536.9655)	0.0000	7.3168	(27.3115)	0.0000	2	(19.9946)	01/06/2025
603871.SH	12/31/2024	SDB3260123345	(3,000.00)	2.7574	(7,987.47)	(8,272.12)	0.0000	4.3300	(1,536.9655)	0.0000	1.9214	(7.0633)	0.0000	2	(5.1419)	01/06/2025
603871.SH	12/31/2024	SDB3260123345	(10,400.00)	2.7574	(27,696.38)	(28,676.69)	0.0000	4.3300	(1,536.9655)	0.0000	6.6625	(24.4862)	0.0000	2	(17.8236)	01/06/2025
603871.SH	12/31/2024	SDB3260123345	(400.00)	2.7574	(1,089.25)	(1,102.95)	0.0000	4.3300	(1,536.9655)	0.0000	0.2620	(0.9418)	0.0000	2	(0.6797)	01/06/2025
603871.SH	12/31/2024	SDB3260123345	(2,200.00)	2.7574	(5,974.21)	(6,066.22)	0.0000	4.3300	(1,536.9655)	0.0000	1.4371	(5.1798)	0.0000	2	(3.7426)	01/06/2025
603871.SH	12/31/2024	SDB3260123345	(3,200.00)	2.7574	(9,043.74)	(8,823.60)	0.0000	4.3300	(1,536.9655)	0.0000	2.1755	(7.5342)	0.0000	2	(5.3587)	01/06/2025
603871.SH	12/31/2024	SDB3260123345	(1,800.00)	2.7574	(5,133.72)	(4,963.27)	0.0000	4.3300	(1,536.9655)	0.0000	1.2349	(4.2380)	0.0000	2	(3.0030)	01/06/2025
603871.SH	12/31/2024	SDB3260123345	(300.00)	2.7574	(846.66)	(827.21)	0.0000	4.3300	(1,536.9655)	0.0000	0.2037	(0.7063)	0.0000	2	(0.5027)	01/06/2025
603871.SH	12/31/2024	SDB3260123345	(200.00)	2.7574	(553.83)	(551.47)	0.0000	4.3300	(1,536.9655)	0.0000	0.1332	(0.4709)	0.0000	2	(0.3377)	01/06/2025
603871.SH	12/31/2024	SDB3260123345	(2,600.00)	2.7574	(7,200.85)	(7,169.17)	0.0000	4.3300	(1,536.9655)	0.0000	1.7322	(6.1215)	0.0000	2	(4.3893)	01/06/2025
603871.SH	12/31/2024	SDB3260123345	(1,200.00)	2.7574	(3,317.57)	(3,308.85)	0.0000	4.3300	(1,536.9655)	0.0000	0.7981	(2.8253)	0.0000	2	(2.0273)	01/06/2025
603871.SH	12/31/2024	SDB3260123345	(200.00)	2.7574	(553.55)	(551.47)	0.0000	4.3300	(1,536.9655)	0.0000	0.1332	(0.4709)	0.0000	2	(0.3377)	01/06/2025
603871.SH	12/31/2024	SDB3260123345	(7,000.00)	2.7574	(19,352.21)	(19,301.62)	0.0000	4.3300	(1,536.9655)	0.0000	4.6553	(16.4811)	0.0000	2	(11.8258)	01/06/2025
603871.SH	12/31/2024	SDB3260123345	(800.00)	2.7574	(2,205.46)	(2,205.90)	0.0000	4.3300	(1,536.9655)	0.0000	0.5305	(1.8836)	0.0000	2	(1.3530)	01/06/2025
603871.SH	12/31/2024	SDB3260123345	(2,800.00)	2.7574	(7,629.59)	(7,720.65)	0.0000	4.3300	(1,536.9655)	0.0000	1.8353	(6.5924)	0.0000	2	(4.7571)	01/06/2025
603871.SH	12/31/2024	SDB3260123345	(600.00)	2.7574	(1,711.41)	(1,654.42)	0.0000	4.3300	(1,536.9655)	0.0000	0.4117	(1.4127)	0.0000	2	(1.0010)	01/06/2025
603871.SH	12/31/2024	SDB3260123345	(2,300.00)	2.7574	(6,560.40)	(6,341.96)	0.0000	4.3300	(1,536.9655)	0.0000	1.5781	(5.4152)	0.0000	2	(3.8371)	01/06/2025
603871.SH	12/31/2024	SDB3260123345	(3,300.00)	2.7574	(9,412.74)	(9,099.33)	0.0000	4.3300	(1,536.9655)	0.0000	2.2643	(7.7696)	0.0000	2	(5.5054)	01/06/2025
603871.SH	12/31/2024	SDB3260123345	(5,900.00)	2.7574	(16,828.84)	(16,268.51)	0.0000	4.3300	(1,536.9655)	0.0000	4.0483	(13.8912)	0.0000	2	(9.8429)	01/06/2025
603871.SH	12/31/2024	SDB3260123345	(200.00)	2.7574	(570.47)	(551.47)	0.0000	4.3300	(1,536.9655)	0.0000	0.1372	(0.4709)	0.0000	2	(0.3337)	01/06/2025
603871.SH	12/31/2024	SDB3260123345	(600.00)	2.7574	(1,711.41)	(1,654.42)	0.0000	4.3300	(1,536.9655)	0.0000	0.4117	(1.4127)	0.0000	2	(1.0010)	01/06/2025
603871.SH	12/31/2024	SDB3260123345	(5,900.00)	2.7574	(16,828.84)	(16,268.51)	0.0000	4.3300	(1,536.9655)	0.0000	4.0483	(13.8912)	0.0000	2	(9.8429)	01/06/2025
603871.SH	12/31/2024	SDB3260123345	(7,100.00)	2.7574	(20,251.66)	(19,577.36)	0.0000	4.3300	(1,536.9655)	0.0000	4.8716	(16.7165)	0.0000	2	(11.8449)	01/06/2025
603871.SH	12/31/2024	SDB3260123345	(2,300.00)	2.7574	(6,560.40)	(6,341.96)	0.0000	4.3300	(1,536.9655)	0.0000	1.5781	(5.4152)	0.0000	2	(3.8371)	01/06/2025
603871.SH	12/31/2024	SDB3260123345	(8,500.00)	2.7574	(24,244.94)	(23,437.68)	0.0000	4.3300	(1,536.9655)	0.0000	5.8323	(20.0127)	0.0000	2	(14.1805)	01/06/2025
603871.SH	12/31/2024	SDB3260123345	(500.00)	2.7574	(1,426.17)	(1,378.69)	0.0000	4.3300	(1,536.9655)	0.0000	0.3431	(1.1772)	0.0000	2	(0.8341)	01/06/2025
603871.SH	12/31/2024	SDB3260123345	(2,800.00)	2.7574	(7,986.57)	(7,720.65)	0.0000	4.3300	(1,536.9655)	0.0000	1.9212	(6.5924)	0.0000	2	(4.6712)	01/06/2025
603871.SH	12/31/2024	SDB3260123345	(7,400.00)	2.7574	(21,107.36)	(20,404.57)	0.0000	4.3300	(1,536.9655)	0.0000	5.0775	(17.4228)	0.0000	2	(12.3453)	01/06/2025
603871.SH	12/31/2024	SDB3260123345	(4,900.00)	2.7574	(13,976.50)	(13,511.13)	0.0000	4.3300	(1,536.9655)	0.0000	3.3621	(11.5367)	0.0000	2	(8.1746)	01/06/2025
603871.SH	12/31/2024	SDB3260123345	(400.00)	2.7574	(1,140.94)	(1,102.95)	0.0000	4.3300	(1,536.9655)	0.0000	0.2745	(0.9418)	0.0000	2	(0.6673)	01/06/2025
603871.SH	12/31/2024	SDB3260123345	(10,100.00)	2.7574	(28,808.69)	(27,849.48)	0.0000	4.3300	(1,536.9655)	0.0000	6.9301	(23.7798)	0.0000	2	(16.8497)	01/06/2025
603871.SH	12/31/2024	SDB3260123345	(2,500.00)	2.7574	(7,130.86)	(6,893.44)	0.0000	4.3300	(1,536.9655)	0.0000	1.7154	(5.8861)	0.0000	2	(4.1707)	01/06/2025
603871.SH	12/31/2024	SDB3260123345	(1,100.00)	2.7574	(3,137.58)	(3,033.11)	0.0000	4.3300	(1,536.9655)	0.0000	0.7548	(2.5899)	0.0000	2	(1.8351)	01/06/2025
603871.SH	12/30/2024	SDB3260123345	(21,700.00)	2.7446	(59,164.31)	(59,557.04)	0.0000	4.3300	(1,528.3533)	0.0000	7.1162	(25.2845)	0.0000	1	(18.1683)	01/06/2025
603871.SH	12/30/2024	SDB3260123345	(2,600.00)	2.7446	(7,029.33)	(7,135.87)	0.0000	4.3300	(1,528.3533)	0.0000	0.8455	(3.0295)	0.0000	1	(2.1840)	01/06/2025
603871.SH	12/30/2024	SDB3260123345	(300.00)	2.7446	(811.71)	(823.37)	0.0000	4.3300	(1,528.3533)	0.0000	0.0976	(0.3496)	0.0000	1	(0.2519)	01/06/2025
603871.SH	12/30/2024	SDB3260123345	(2,100.00)	2.7446	(5,661.47)	(5,763.58)	0.0000	4.3300	(1,528.3533)	0.0000	0.6809	(2.4469)	0.0000	1	(1.7659)	01/06/2025
603871.SH	12/30/2024	SDB3260123345	(12,500.00)	2.7446	(33,327.34)	(34,307.05)	0.0000	4.3300	(1,528.3533)	0.0000	4.0085	(14.5648)	0.0000	1	(10.5563)	01/06/2025
603871.SH	12/30/2024	SDB3260123345	(5,300.00)	2.7446	(14,118.30)	(14,546.19)	0.0000	4.3300	(1,528.3533)	0.0000	1.6981	(6.1755)	0.0000	1	(4.4774)	01/06/2025
603871.SH	12/30/2024	SDB3260123345	(20,100.00)	2.7446	(53,327.97)	(55,165.74)	0.0000	4.3300	(1,528.3533)	0.0000	6.4142	(23.4202)	0.0000	1	(17.0060)	01/06/2025
603871.SH	12/30/2024	SDB3260123345	(3,200.00)	2.7446	(8,458.68)	(8,782.60)	0.0000	4.3300	(1,528.3533)	0.0000	1.0174	(3.7286)	0.0000	1	(2.7112)	01/06/2025
603871.SH	12/30/2024	SDB3260123345	(1,500.00)	2.7446	(3,917.80)	(4,116.85)	0.0000	4.3300	(1,528.3533)	0.0000	0.4712	(1.7478)	0.0000	1	(1.2766)	01/06/2025
603871.SH	12/30/2024	SDB3260123345	(11,600.00)	2.7446	(30,416.43)	(31,836.94)	0.0000	4.3300	(1,528.3533)	0.0000	3.6584	(13.5161)	0.0000	1	(9.8577)	01/06/2025
603871.SH	12/30/2024	SDB3260123345	(3,000.00)	2.7446	(7,987.47)	(8,233.69)	0.0000	4.3300	(1,528.3533)	0.0000	0.9607	(3.4956)	0.0000	1	(2.5348)	01/06/2025
603871.SH	12/30/2024	SDB3260123345	(10,400.00)	2.7446	(27,696.38)	(28,543.47)	0.0000	4.3300	(1,528.3533)	0.0000	3.3313	(12.1179)	0.0000	1	(8.7867)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
JIAYOU INTERNATIONAL LOGISTICS CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603871.SH	12/30/2024	SDB3260123345	(400.00)	2.7446	(1,089.25)	(1,097.83)	0.0000	4.3300	(1,528.3533)	0.0000	0.1310	(0.4661)	0.0000	1	(0.3351)	01/06/2025
603871.SH	12/30/2024	SDB3260123345	(2,200.00)	2.7446	(5,974.21)	(6,038.04)	0.0000	4.3300	(1,528.3533)	0.0000	0.7186	(2.5634)	0.0000	1	(1.8448)	01/06/2025
603871.SH	12/30/2024	SDB3260123345	(3,200.00)	2.7446	(9,043.74)	(8,782.60)	0.0000	4.3300	(1,528.3533)	0.0000	1.0878	(3.7286)	0.0000	1	(2.6408)	01/06/2025
603871.SH	12/30/2024	SDB3260123345	(1,800.00)	2.7446	(5,133.72)	(4,940.22)	0.0000	4.3300	(1,528.3533)	0.0000	0.6175	(2.0973)	0.0000	1	(1.4799)	01/06/2025
603871.SH	12/30/2024	SDB3260123345	(300.00)	2.7446	(846.66)	(823.37)	0.0000	4.3300	(1,528.3533)	0.0000	0.1018	(0.3496)	0.0000	1	(0.2477)	01/06/2025
603871.SH	12/30/2024	SDB3260123345	(200.00)	2.7446	(553.83)	(548.91)	0.0000	4.3300	(1,528.3533)	0.0000	0.0666	(0.2330)	0.0000	1	(0.1664)	01/06/2025
603871.SH	12/30/2024	SDB3260123345	(2,600.00)	2.7446	(7,200.85)	(7,135.87)	0.0000	4.3300	(1,528.3533)	0.0000	0.8661	(3.0295)	0.0000	1	(2.1634)	01/06/2025
603871.SH	12/30/2024	SDB3260123345	(1,200.00)	2.7446	(3,317.57)	(3,293.48)	0.0000	4.3300	(1,528.3533)	0.0000	0.3990	(1.3982)	0.0000	1	(0.9992)	01/06/2025
603871.SH	12/30/2024	SDB3260123345	(200.00)	2.7446	(553.55)	(548.91)	0.0000	4.3300	(1,528.3533)	0.0000	0.0666	(0.2330)	0.0000	1	(0.1665)	01/06/2025
603871.SH	12/30/2024	SDB3260123345	(7,000.00)	2.7446	(19,352.21)	(19,211.95)	0.0000	4.3300	(1,528.3533)	0.0000	2.3276	(8.1563)	0.0000	1	(5.8286)	01/06/2025
603871.SH	12/30/2024	SDB3260123345	(800.00)	2.7446	(2,205.46)	(2,195.65)	0.0000	4.3300	(1,528.3533)	0.0000	0.2653	(0.9321)	0.0000	1	(0.6669)	01/06/2025
603871.SH	12/30/2024	SDB3260123345	(2,800.00)	2.7446	(7,629.59)	(7,684.78)	0.0000	4.3300	(1,528.3533)	0.0000	0.9177	(3.2625)	0.0000	1	(2.3448)	01/06/2025
603871.SH	12/30/2024	SDB3260123345	(600.00)	2.7446	(1,711.41)	(1,646.74)	0.0000	4.3300	(1,528.3533)	0.0000	0.2058	(0.6991)	0.0000	1	(0.4933)	01/06/2025
603871.SH	12/30/2024	SDB3260123345	(2,300.00)	2.7446	(6,560.40)	(6,312.50)	0.0000	4.3300	(1,528.3533)	0.0000	0.7891	(2.6799)	0.0000	1	(1.8909)	01/06/2025
603871.SH	12/30/2024	SDB3260123345	(3,300.00)	2.7446	(9,412.74)	(9,057.06)	0.0000	4.3300	(1,528.3533)	0.0000	1.1321	(3.8451)	0.0000	1	(2.7130)	01/06/2025
603871.SH	12/30/2024	SDB3260123345	(5,900.00)	2.7446	(16,828.84)	(16,192.93)	0.0000	4.3300	(1,528.3533)	0.0000	2.0241	(6.8746)	0.0000	1	(4.8505)	01/06/2025
603871.SH	12/30/2024	SDB3260123345	(200.00)	2.7446	(570.47)	(548.91)	0.0000	4.3300	(1,528.3533)	0.0000	0.0686	(0.2330)	0.0000	1	(0.1644)	01/06/2025
603871.SH	12/30/2024	SDB3260123345	(600.00)	2.7446	(1,711.41)	(1,646.74)	0.0000	4.3300	(1,528.3533)	0.0000	0.2058	(0.6991)	0.0000	1	(0.4933)	01/06/2025
603871.SH	12/30/2024	SDB3260123345	(5,900.00)	2.7446	(16,828.84)	(16,192.93)	0.0000	4.3300	(1,528.3533)	0.0000	2.0241	(6.8746)	0.0000	1	(4.8505)	01/06/2025
603871.SH	12/30/2024	SDB3260123345	(7,100.00)	2.7446	(20,251.66)	(19,486.40)	0.0000	4.3300	(1,528.3533)	0.0000	2.4358	(8.2728)	0.0000	1	(5.8370)	01/06/2025
603871.SH	12/30/2024	SDB3260123345	(2,300.00)	2.7446	(6,560.40)	(6,312.50)	0.0000	4.3300	(1,528.3533)	0.0000	0.7891	(2.6799)	0.0000	1	(1.8909)	01/06/2025
603871.SH	12/30/2024	SDB3260123345	(8,500.00)	2.7446	(24,244.94)	(23,328.79)	0.0000	4.3300	(1,528.3533)	0.0000	2.9161	(9.9041)	0.0000	1	(6.9879)	01/06/2025
603871.SH	12/30/2024	SDB3260123345	(500.00)	2.7446	(1,426.17)	(1,372.28)	0.0000	4.3300	(1,528.3533)	0.0000	0.1715	(0.5826)	0.0000	1	(0.4111)	01/06/2025
603871.SH	12/30/2024	SDB3260123345	(2,800.00)	2.7446	(7,986.57)	(7,684.78)	0.0000	4.3300	(1,528.3533)	0.0000	0.9606	(3.2625)	0.0000	1	(2.3019)	01/06/2025
603871.SH	12/30/2024	SDB3260123345	(7,400.00)	2.7446	(21,107.36)	(20,309.77)	0.0000	4.3300	(1,528.3533)	0.0000	2.5387	(8.6224)	0.0000	1	(6.0836)	01/06/2025
603871.SH	12/30/2024	SDB3260123345	(4,900.00)	2.7446	(13,976.50)	(13,448.36)	0.0000	4.3300	(1,528.3533)	0.0000	1.6811	(5.7094)	0.0000	1	(4.0283)	01/06/2025
603871.SH	12/30/2024	SDB3260123345	(400.00)	2.7446	(1,140.94)	(1,097.83)	0.0000	4.3300	(1,528.3533)	0.0000	0.1372	(0.4661)	0.0000	1	(0.3288)	01/06/2025
603871.SH	12/30/2024	SDB3260123345	(10,100.00)	2.7446	(28,808.69)	(27,720.10)	0.0000	4.3300	(1,528.3533)	0.0000	3.4650	(11.7684)	0.0000	1	(8.3033)	01/06/2025
603871.SH	12/30/2024	SDB3260123345	(2,500.00)	2.7446	(7,130.86)	(6,861.41)	0.0000	4.3300	(1,528.3533)	0.0000	0.8577	(2.9130)	0.0000	1	(2.0553)	01/06/2025
603871.SH	12/30/2024	SDB3260123345	(1,100.00)	2.7446	(3,137.58)	(3,019.02)	0.0000	4.3300	(1,528.3533)	0.0000	0.3774	(1.2817)	0.0000	1	(0.9043)	01/06/2025
603871.SH	12/27/2024	SDB3260123345	(300.00)	2.7066	(811.71)	(811.99)	0.0000	4.3300	(1,509.7737)	0.0000	0.2929	(1.0216)	0.0000	3	(0.7287)	01/06/2025
603871.SH	12/27/2024	SDB3260123345	(2,100.00)	2.7066	(5,661.47)	(5,683.91)	0.0000	4.3300	(1,509.7737)	0.0000	2.0428	(7.1512)	0.0000	3	(5.1083)	01/06/2025
603871.SH	12/27/2024	SDB3260123345	(12,500.00)	2.7066	(33,327.34)	(33,832.79)	0.0000	4.3300	(1,509.7737)	0.0000	12.0256	(42.5665)	0.0000	3	(30.5409)	01/06/2025
603871.SH	12/27/2024	SDB3260123345	(5,300.00)	2.7066	(14,118.30)	(14,345.10)	0.0000	4.3300	(1,509.7737)	0.0000	5.0944	(18.0482)	0.0000	3	(12.9539)	01/06/2025
603871.SH	12/27/2024	SDB3260123345	(20,100.00)	2.7066	(53,327.97)	(54,403.12)	0.0000	4.3300	(1,509.7737)	0.0000	19.2425	(68.4470)	0.0000	3	(49.2045)	01/06/2025
603871.SH	12/27/2024	SDB3260123345	(3,200.00)	2.7066	(8,458.68)	(8,661.19)	0.0000	4.3300	(1,509.7737)	0.0000	3.0522	(10.8970)	0.0000	3	(7.8449)	01/06/2025
603871.SH	12/27/2024	SDB3260123345	(1,500.00)	2.7066	(3,917.80)	(4,059.93)	0.0000	4.3300	(1,509.7737)	0.0000	1.4137	(5.1080)	0.0000	3	(3.6943)	01/06/2025
603871.SH	12/27/2024	SDB3260123345	(11,600.00)	2.7066	(30,416.43)	(31,396.83)	0.0000	4.3300	(1,509.7737)	0.0000	10.9753	(39.5018)	0.0000	3	(28.5265)	01/06/2025
603871.SH	12/27/2024	SDB3260123345	(3,000.00)	2.7066	(7,987.47)	(8,119.87)	0.0000	4.3300	(1,509.7737)	0.0000	2.8821	(10.2160)	0.0000	3	(7.3338)	01/06/2025
603871.SH	12/27/2024	SDB3260123345	(10,400.00)	2.7066	(27,696.38)	(28,148.88)	0.0000	4.3300	(1,509.7737)	0.0000	9.9938	(35.4154)	0.0000	3	(25.4216)	01/06/2025
603871.SH	12/27/2024	SDB3260123345	(400.00)	2.7066	(1,089.25)	(1,082.65)	0.0000	4.3300	(1,509.7737)	0.0000	0.3930	(1.3621)	0.0000	3	(0.9691)	01/06/2025
603871.SH	12/27/2024	SDB3260123345	(2,200.00)	2.7066	(5,974.21)	(5,954.57)	0.0000	4.3300	(1,509.7737)	0.0000	2.1557	(7.4917)	0.0000	3	(5.3360)	01/06/2025
603871.SH	12/27/2024	SDB3260123345	(3,200.00)	2.7066	(9,043.74)	(8,661.19)	0.0000	4.3300	(1,509.7737)	0.0000	3.2633	(10.8970)	0.0000	3	(7.6338)	01/06/2025
603871.SH	12/27/2024	SDB3260123345	(1,800.00)	2.7066	(5,133.72)	(4,871.92)	0.0000	4.3300	(1,509.7737)	0.0000	1.8524	(6.1296)	0.0000	3	(4.2772)	01/06/2025
603871.SH	12/27/2024	SDB3260123345	(300.00)	2.7066	(846.66)	(811.99)	0.0000	4.3300	(1,509.7737)	0.0000	0.3055	(1.0216)	0.0000	3	(0.7161)	01/06/2025
603871.SH	12/27/2024	SDB3260123345	(200.00)	2.7066	(553.83)	(541.32)	0.0000	4.3300	(1,509.7737)	0.0000	0.1998	(0.6811)	0.0000	3	(0.4812)	01/06/2025
603871.SH	12/27/2024	SDB3260123345	(2,600.00)	2.7066	(7,200.85)	(7,037.22)	0.0000	4.3300	(1,509.7737)	0.0000	2.5983	(8.8538)	0.0000	3	(6.2555)	01/06/2025
603871.SH	12/27/2024	SDB3260123345	(1,200.00)	2.7066	(3,317.57)	(3,247.95)	0.0000	4.3300	(1,509.7737)	0.0000	1.1971	(4.0864)	0.0000	3	(2.8893)	01/06/2025
603871.SH	12/27/2024	SDB3260123345	(200.00)	2.7066	(553.55)	(541.32)	0.0000	4.3300	(1,509.7737)	0.0000	0.1997	(0.6811)	0.0000	3	(0.4813)	01/06/2025
603871.SH	12/27/2024	SDB3260123345	(7,000.00)	2.7066	(19,352.21)	(18,946.36)	0.0000	4.3300	(1,509.7737)	0.0000	6.9829	(23.8373)	0.0000	3	(16.8543)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
JIAYOU INTERNATIONAL LOGISTICS CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603871.SH	12/27/2024	SDB3260123345	(800.00)	2.7066	(2,205.46)	(2,165.30)	0.0000	4.3300	(1,509.7737)	0.0000	0.7958	(2.7243)	0.0000	3	(1.9285)	01/06/2025
603871.SH	12/27/2024	SDB3260123345	(2,800.00)	2.7066	(7,629.59)	(7,578.54)	0.0000	4.3300	(1,509.7737)	0.0000	2.7530	(9.5349)	0.0000	3	(6.7819)	01/06/2025
603871.SH	12/27/2024	SDB3260123345	(600.00)	2.7066	(1,711.41)	(1,623.97)	0.0000	4.3300	(1,509.7737)	0.0000	0.6175	(2.0432)	0.0000	3	(1.4257)	01/06/2025
603871.SH	12/27/2024	SDB3260123345	(2,300.00)	2.7066	(6,560.40)	(6,225.23)	0.0000	4.3300	(1,509.7737)	0.0000	2.3672	(7.8322)	0.0000	3	(5.4650)	01/06/2025
603871.SH	12/27/2024	SDB3260123345	(3,300.00)	2.7066	(9,412.74)	(8,931.86)	0.0000	4.3300	(1,509.7737)	0.0000	3.3964	(11.2376)	0.0000	3	(7.8411)	01/06/2025
603871.SH	12/27/2024	SDB3260123345	(5,900.00)	2.7066	(16,828.84)	(15,969.08)	0.0000	4.3300	(1,509.7737)	0.0000	6.0724	(20.0914)	0.0000	3	(14.0190)	01/06/2025
603871.SH	12/27/2024	SDB3260123345	(200.00)	2.7066	(570.47)	(541.32)	0.0000	4.3300	(1,509.7737)	0.0000	0.2058	(0.6811)	0.0000	3	(0.4752)	01/06/2025
603871.SH	12/27/2024	SDB3260123345	(600.00)	2.7066	(1,711.41)	(1,623.97)	0.0000	4.3300	(1,509.7737)	0.0000	0.6175	(2.0432)	0.0000	3	(1.4257)	01/06/2025
603871.SH	12/27/2024	SDB3260123345	(5,900.00)	2.7066	(16,828.84)	(15,969.08)	0.0000	4.3300	(1,509.7737)	0.0000	6.0724	(20.0914)	0.0000	3	(14.0190)	01/06/2025
603871.SH	12/27/2024	SDB3260123345	(7,100.00)	2.7066	(20,251.66)	(19,217.02)	0.0000	4.3300	(1,509.7737)	0.0000	7.3075	(24.1778)	0.0000	3	(16.8703)	01/06/2025
603871.SH	12/27/2024	SDB3260123345	(2,300.00)	2.7066	(6,560.40)	(6,225.23)	0.0000	4.3300	(1,509.7737)	0.0000	2.3672	(7.8322)	0.0000	3	(5.4650)	01/06/2025
603871.SH	12/27/2024	SDB3260123345	(8,500.00)	2.7066	(24,244.94)	(23,006.30)	0.0000	4.3300	(1,509.7737)	0.0000	8.7484	(28.9452)	0.0000	3	(20.1969)	01/06/2025
603871.SH	12/27/2024	SDB3260123345	(500.00)	2.7066	(1,426.17)	(1,353.31)	0.0000	4.3300	(1,509.7737)	0.0000	0.5146	(1.7027)	0.0000	3	(1.1881)	01/06/2025
603871.SH	12/27/2024	SDB3260123345	(2,800.00)	2.7066	(7,986.57)	(7,578.54)	0.0000	4.3300	(1,509.7737)	0.0000	2.8818	(9.5349)	0.0000	3	(6.6531)	01/06/2025
603871.SH	12/27/2024	SDB3260123345	(7,400.00)	2.7066	(21,107.36)	(20,029.01)	0.0000	4.3300	(1,509.7737)	0.0000	7.6162	(25.1994)	0.0000	3	(17.5832)	01/06/2025
603871.SH	12/27/2024	SDB3260123345	(4,900.00)	2.7066	(13,976.50)	(13,262.45)	0.0000	4.3300	(1,509.7737)	0.0000	5.0432	(16.6861)	0.0000	3	(11.6429)	01/06/2025
603871.SH	12/27/2024	SDB3260123345	(400.00)	2.7066	(1,140.94)	(1,082.65)	0.0000	4.3300	(1,509.7737)	0.0000	0.4117	(1.3621)	0.0000	3	(0.9504)	01/06/2025
603871.SH	12/27/2024	SDB3260123345	(10,100.00)	2.7066	(28,808.69)	(27,336.89)	0.0000	4.3300	(1,509.7737)	0.0000	10.3951	(34.3938)	0.0000	3	(23.9986)	01/06/2025
603871.SH	12/27/2024	SDB3260123345	(2,500.00)	2.7066	(7,130.86)	(6,766.56)	0.0000	4.3300	(1,509.7737)	0.0000	2.5731	(8.5133)	0.0000	3	(5.9403)	01/06/2025
603871.SH	12/27/2024	SDB3260123345	(1,100.00)	2.7066	(3,137.58)	(2,977.29)	0.0000	4.3300	(1,509.7737)	0.0000	1.1321	(3.7459)	0.0000	3	(2.6137)	01/06/2025
603871.SH	12/26/2024	SDB3260123345	(12,500.00)	2.6757	(33,327.34)	(33,446.13)	0.0000	4.3300	(1,509.1576)	0.0000	4.0085	(14.0210)	0.0000	1	(10.0124)	01/06/2025
603871.SH	12/26/2024	SDB3260123345	(5,300.00)	2.6757	(14,118.30)	(14,181.16)	0.0000	4.3300	(1,509.1576)	0.0000	1.6981	(5.9449)	0.0000	1	(4.2468)	01/06/2025
603871.SH	12/26/2024	SDB3260123345	(20,100.00)	2.6757	(53,327.97)	(53,781.37)	0.0000	4.3300	(1,509.1576)	0.0000	6.4142	(22.5457)	0.0000	1	(16.1315)	01/06/2025
603871.SH	12/26/2024	SDB3260123345	(3,200.00)	2.6757	(8,458.68)	(8,562.21)	0.0000	4.3300	(1,509.1576)	0.0000	1.0174	(3.5894)	0.0000	1	(2.5720)	01/06/2025
603871.SH	12/26/2024	SDB3260123345	(1,500.00)	2.6757	(3,917.80)	(4,013.53)	0.0000	4.3300	(1,509.1576)	0.0000	0.4712	(1.6825)	0.0000	1	(1.2113)	01/06/2025
603871.SH	12/26/2024	SDB3260123345	(11,600.00)	2.6757	(30,416.43)	(31,038.00)	0.0000	4.3300	(1,509.1576)	0.0000	3.6584	(13.0115)	0.0000	1	(9.3530)	01/06/2025
603871.SH	12/26/2024	SDB3260123345	(3,000.00)	2.6757	(7,987.47)	(8,027.07)	0.0000	4.3300	(1,509.1576)	0.0000	0.9607	(3.3650)	0.0000	1	(2.4043)	01/06/2025
603871.SH	12/26/2024	SDB3260123345	(10,400.00)	2.6757	(27,696.38)	(27,827.18)	0.0000	4.3300	(1,509.1576)	0.0000	3.3313	(11.6654)	0.0000	1	(8.3342)	01/06/2025
603871.SH	12/26/2024	SDB3260123345	(400.00)	2.6757	(1,089.25)	(1,070.28)	0.0000	4.3300	(1,509.1576)	0.0000	0.1310	(0.4487)	0.0000	1	(0.3177)	01/06/2025
603871.SH	12/26/2024	SDB3260123345	(2,200.00)	2.6757	(5,974.21)	(5,886.52)	0.0000	4.3300	(1,509.1576)	0.0000	0.7186	(2.4677)	0.0000	1	(1.7491)	01/06/2025
603871.SH	12/26/2024	SDB3260123345	(3,200.00)	2.6757	(9,043.74)	(8,562.21)	0.0000	4.3300	(1,509.1576)	0.0000	1.0878	(3.5894)	0.0000	1	(2.5016)	01/06/2025
603871.SH	12/26/2024	SDB3260123345	(1,800.00)	2.6757	(5,133.72)	(4,816.24)	0.0000	4.3300	(1,509.1576)	0.0000	0.6175	(2.0190)	0.0000	1	(1.4015)	01/06/2025
603871.SH	12/26/2024	SDB3260123345	(300.00)	2.6757	(846.66)	(802.71)	0.0000	4.3300	(1,509.1576)	0.0000	0.1018	(0.3365)	0.0000	1	(0.2347)	01/06/2025
603871.SH	12/26/2024	SDB3260123345	(200.00)	2.6757	(553.83)	(535.14)	0.0000	4.3300	(1,509.1576)	0.0000	0.0666	(0.2243)	0.0000	1	(0.1577)	01/06/2025
603871.SH	12/26/2024	SDB3260123345	(2,600.00)	2.6757	(7,200.85)	(6,956.79)	0.0000	4.3300	(1,509.1576)	0.0000	0.8661	(2.9164)	0.0000	1	(2.0503)	01/06/2025
603871.SH	12/26/2024	SDB3260123345	(1,200.00)	2.6757	(3,317.57)	(3,210.83)	0.0000	4.3300	(1,509.1576)	0.0000	0.3990	(1.3460)	0.0000	1	(0.9470)	01/06/2025
603871.SH	12/26/2024	SDB3260123345	(200.00)	2.6757	(553.55)	(535.14)	0.0000	4.3300	(1,509.1576)	0.0000	0.0666	(0.2243)	0.0000	1	(0.1578)	01/06/2025
603871.SH	12/26/2024	SDB3260123345	(7,000.00)	2.6757	(19,352.21)	(18,729.83)	0.0000	4.3300	(1,509.1576)	0.0000	2.3276	(7.8517)	0.0000	1	(5.5241)	01/06/2025
603871.SH	12/26/2024	SDB3260123345	(800.00)	2.6757	(2,205.46)	(2,140.55)	0.0000	4.3300	(1,509.1576)	0.0000	0.2653	(0.8973)	0.0000	1	(0.6321)	01/06/2025
603871.SH	12/26/2024	SDB3260123345	(2,800.00)	2.6757	(7,629.59)	(7,491.93)	0.0000	4.3300	(1,509.1576)	0.0000	0.9177	(3.1407)	0.0000	1	(2.2230)	01/06/2025
603871.SH	12/26/2024	SDB3260123345	(600.00)	2.6757	(1,711.41)	(1,605.41)	0.0000	4.3300	(1,509.1576)	0.0000	0.2058	(0.6730)	0.0000	1	(0.4672)	01/06/2025
603871.SH	12/26/2024	SDB3260123345	(2,300.00)	2.6757	(6,560.40)	(6,154.09)	0.0000	4.3300	(1,509.1576)	0.0000	0.7891	(2.5799)	0.0000	1	(1.7908)	01/06/2025
603871.SH	12/26/2024	SDB3260123345	(3,300.00)	2.6757	(9,412.74)	(8,829.78)	0.0000	4.3300	(1,509.1576)	0.0000	1.1321	(3.7015)	0.0000	1	(2.5694)	01/06/2025
603871.SH	12/26/2024	SDB3260123345	(5,900.00)	2.6757	(16,828.84)	(15,786.57)	0.0000	4.3300	(1,509.1576)	0.0000	2.0241	(6.6179)	0.0000	1	(4.5938)	01/06/2025
603871.SH	12/26/2024	SDB3260123345	(200.00)	2.6757	(570.47)	(535.14)	0.0000	4.3300	(1,509.1576)	0.0000	0.0686	(0.2243)	0.0000	1	(0.1557)	01/06/2025
603871.SH	12/26/2024	SDB3260123345	(600.00)	2.6757	(1,711.41)	(1,605.41)	0.0000	4.3300	(1,509.1576)	0.0000	0.2058	(0.6730)	0.0000	1	(0.4672)	01/06/2025
603871.SH	12/26/2024	SDB3260123345	(5,900.00)	2.6757	(16,828.84)	(15,786.57)	0.0000	4.3300	(1,509.1576)	0.0000	2.0241	(6.6179)	0.0000	1	(4.5938)	01/06/2025
603871.SH	12/26/2024	SDB3260123345	(7,100.00)	2.6757	(20,251.66)	(18,997.40)	0.0000	4.3300	(1,509.1576)	0.0000	2.4358	(7.9639)	0.0000	1	(5.5281)	01/06/2025
603871.SH	12/26/2024	SDB3260123345	(2,300.00)	2.6757	(6,560.40)	(6,154.09)	0.0000	4.3300	(1,509.1576)	0.0000	0.7891	(2.5799)	0.0000	1	(1.7908)	01/06/2025
603871.SH	12/26/2024	SDB3260123345	(8,500.00)	2.6757	(24,244.94)	(22,743.36)	0.0000	4.3300	(1,509.1576)	0.0000	2.9161	(9.5343)	0.0000	1	(6.6181)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
JIAYOU INTERNATIONAL LOGISTICS CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603871.SH	12/26/2024	SDB3260123345	(500.00)	2.6757	(1,426.17)	(1,337.85)	0.0000	4.3300	(1,509.1576)	0.0000	0.1715	(0.5608)	0.0000	1	(0.3893)	01/06/2025
603871.SH	12/26/2024	SDB3260123345	(2,800.00)	2.6757	(7,986.57)	(7,491.93)	0.0000	4.3300	(1,509.1576)	0.0000	0.9606	(3.1407)	0.0000	1	(2.1801)	01/06/2025
603871.SH	12/26/2024	SDB3260123345	(7,400.00)	2.6757	(21,107.36)	(19,800.11)	0.0000	4.3300	(1,509.1576)	0.0000	2.5387	(8.3004)	0.0000	1	(5.7617)	01/06/2025
603871.SH	12/26/2024	SDB3260123345	(4,900.00)	2.6757	(13,976.50)	(13,110.88)	0.0000	4.3300	(1,509.1576)	0.0000	1.6811	(5.4962)	0.0000	1	(3.8152)	01/06/2025
603871.SH	12/26/2024	SDB3260123345	(400.00)	2.6757	(1,140.94)	(1,070.28)	0.0000	4.3300	(1,509.1576)	0.0000	0.1372	(0.4487)	0.0000	1	(0.3114)	01/06/2025
603871.SH	12/26/2024	SDB3260123345	(10,100.00)	2.6757	(28,808.69)	(27,024.47)	0.0000	4.3300	(1,509.1576)	0.0000	3.4650	(11.3289)	0.0000	1	(7.8639)	01/06/2025
603871.SH	12/26/2024	SDB3260123345	(2,500.00)	2.6757	(7,130.86)	(6,689.22)	0.0000	4.3300	(1,509.1576)	0.0000	0.8577	(2.8042)	0.0000	1	(1.9465)	01/06/2025
603871.SH	12/26/2024	SDB3260123345	(1,100.00)	2.6757	(3,137.58)	(2,943.26)	0.0000	4.3300	(1,509.1576)	0.0000	0.3774	(1.2338)	0.0000	1	(0.8565)	01/06/2025
603871.SH	12/24/2024	SDB3260123345	(12,500.00)	2.6757	(33,327.34)	(33,446.13)	0.0000	4.3300	(1,509.1576)	0.0000	8.0171	(28.0419)	0.0000	2	(20.0249)	01/06/2025
603871.SH	12/24/2024	SDB3260123345	(5,300.00)	2.6757	(14,118.30)	(14,181.16)	0.0000	4.3300	(1,509.1576)	0.0000	3.3962	(11.8898)	0.0000	2	(8.4935)	01/06/2025
603871.SH	12/24/2024	SDB3260123345	(20,100.00)	2.6757	(53,327.97)	(53,781.37)	0.0000	4.3300	(1,509.1576)	0.0000	12.8283	(45.0914)	0.0000	2	(32.2631)	01/06/2025
603871.SH	12/24/2024	SDB3260123345	(3,200.00)	2.6757	(8,458.68)	(8,562.21)	0.0000	4.3300	(1,509.1576)	0.0000	2.0348	(7.1787)	0.0000	2	(5.1440)	01/06/2025
603871.SH	12/24/2024	SDB3260123345	(1,500.00)	2.6757	(3,917.80)	(4,013.53)	0.0000	4.3300	(1,509.1576)	0.0000	0.9424	(3.3650)	0.0000	2	(2.4226)	01/06/2025
603871.SH	12/24/2024	SDB3260123345	(11,600.00)	2.6757	(30,416.43)	(31,038.00)	0.0000	4.3300	(1,509.1576)	0.0000	7.3168	(26.0229)	0.0000	2	(18.7061)	01/06/2025
603871.SH	12/24/2024	SDB3260123345	(3,000.00)	2.6757	(7,987.47)	(8,027.07)	0.0000	4.3300	(1,509.1576)	0.0000	1.9214	(6.7301)	0.0000	2	(4.8086)	01/06/2025
603871.SH	12/24/2024	SDB3260123345	(10,400.00)	2.6757	(27,696.38)	(27,827.18)	0.0000	4.3300	(1,509.1576)	0.0000	6.6625	(23.3309)	0.0000	2	(16.6684)	01/06/2025
603871.SH	12/24/2024	SDB3260123345	(400.00)	2.6757	(1,089.25)	(1,070.28)	0.0000	4.3300	(1,509.1576)	0.0000	0.2620	(0.8973)	0.0000	2	(0.6353)	01/06/2025
603871.SH	12/24/2024	SDB3260123345	(2,200.00)	2.6757	(5,974.21)	(5,886.52)	0.0000	4.3300	(1,509.1576)	0.0000	1.4371	(4.9354)	0.0000	2	(3.4982)	01/06/2025
603871.SH	12/24/2024	SDB3260123345	(3,200.00)	2.6757	(9,043.74)	(8,562.21)	0.0000	4.3300	(1,509.1576)	0.0000	2.1755	(7.1787)	0.0000	2	(5.0032)	01/06/2025
603871.SH	12/24/2024	SDB3260123345	(1,800.00)	2.6757	(5,133.72)	(4,816.24)	0.0000	4.3300	(1,509.1576)	0.0000	1.2349	(4.0380)	0.0000	2	(2.8031)	01/06/2025
603871.SH	12/24/2024	SDB3260123345	(300.00)	2.6757	(846.66)	(802.71)	0.0000	4.3300	(1,509.1576)	0.0000	0.2037	(0.6730)	0.0000	2	(0.4693)	01/06/2025
603871.SH	12/24/2024	SDB3260123345	(200.00)	2.6757	(553.83)	(535.14)	0.0000	4.3300	(1,509.1576)	0.0000	0.1332	(0.4487)	0.0000	2	(0.3154)	01/06/2025
603871.SH	12/24/2024	SDB3260123345	(2,600.00)	2.6757	(7,200.85)	(6,956.79)	0.0000	4.3300	(1,509.1576)	0.0000	1.7322	(5.8327)	0.0000	2	(4.1005)	01/06/2025
603871.SH	12/24/2024	SDB3260123345	(1,200.00)	2.6757	(3,317.57)	(3,210.83)	0.0000	4.3300	(1,509.1576)	0.0000	0.7981	(2.6920)	0.0000	2	(1.8940)	01/06/2025
603871.SH	12/24/2024	SDB3260123345	(200.00)	2.6757	(553.55)	(535.14)	0.0000	4.3300	(1,509.1576)	0.0000	0.1332	(0.4487)	0.0000	2	(0.3155)	01/06/2025
603871.SH	12/24/2024	SDB3260123345	(7,000.00)	2.6757	(19,352.21)	(18,729.83)	0.0000	4.3300	(1,509.1576)	0.0000	4.6553	(15.7035)	0.0000	2	(11.0482)	01/06/2025
603871.SH	12/24/2024	SDB3260123345	(800.00)	2.6757	(2,205.46)	(2,140.55)	0.0000	4.3300	(1,509.1576)	0.0000	0.5305	(1.7947)	0.0000	2	(1.2641)	01/06/2025
603871.SH	12/24/2024	SDB3260123345	(2,800.00)	2.6757	(7,629.59)	(7,491.93)	0.0000	4.3300	(1,509.1576)	0.0000	1.8353	(6.2814)	0.0000	2	(4.4461)	01/06/2025
603871.SH	12/24/2024	SDB3260123345	(600.00)	2.6757	(1,711.41)	(1,605.41)	0.0000	4.3300	(1,509.1576)	0.0000	0.4117	(1.3460)	0.0000	2	(0.9343)	01/06/2025
603871.SH	12/24/2024	SDB3260123345	(2,300.00)	2.6757	(6,560.40)	(6,154.09)	0.0000	4.3300	(1,509.1576)	0.0000	1.5781	(5.1597)	0.0000	2	(3.5816)	01/06/2025
603871.SH	12/24/2024	SDB3260123345	(3,300.00)	2.6757	(9,412.74)	(8,829.78)	0.0000	4.3300	(1,509.1576)	0.0000	2.2643	(7.4031)	0.0000	2	(5.1388)	01/06/2025
603871.SH	12/24/2024	SDB3260123345	(5,900.00)	2.6757	(16,828.84)	(15,786.57)	0.0000	4.3300	(1,509.1576)	0.0000	4.0483	(13.2358)	0.0000	2	(9.1875)	01/06/2025
603871.SH	12/24/2024	SDB3260123345	(200.00)	2.6757	(570.47)	(535.14)	0.0000	4.3300	(1,509.1576)	0.0000	0.1372	(0.4487)	0.0000	2	(0.3114)	01/06/2025
603871.SH	12/24/2024	SDB3260123345	(600.00)	2.6757	(1,711.41)	(1,605.41)	0.0000	4.3300	(1,509.1576)	0.0000	0.4117	(1.3460)	0.0000	2	(0.9343)	01/06/2025
603871.SH	12/24/2024	SDB3260123345	(5,900.00)	2.6757	(16,828.84)	(15,786.57)	0.0000	4.3300	(1,509.1576)	0.0000	4.0483	(13.2358)	0.0000	2	(9.1875)	01/06/2025
603871.SH	12/24/2024	SDB3260123345	(7,100.00)	2.6757	(20,251.66)	(18,997.40)	0.0000	4.3300	(1,509.1576)	0.0000	4.8716	(15.9278)	0.0000	2	(11.0562)	01/06/2025
603871.SH	12/24/2024	SDB3260123345	(2,300.00)	2.6757	(6,560.40)	(6,154.09)	0.0000	4.3300	(1,509.1576)	0.0000	1.5781	(5.1597)	0.0000	2	(3.5816)	01/06/2025
603871.SH	12/24/2024	SDB3260123345	(8,500.00)	2.6757	(24,244.94)	(22,743.36)	0.0000	4.3300	(1,509.1576)	0.0000	5.8323	(19.0685)	0.0000	2	(13.2363)	01/06/2025
603871.SH	12/24/2024	SDB3260123345	(500.00)	2.6757	(1,426.17)	(1,337.85)	0.0000	4.3300	(1,509.1576)	0.0000	0.3431	(1.1217)	0.0000	2	(0.7786)	01/06/2025
603871.SH	12/24/2024	SDB3260123345	(2,800.00)	2.6757	(7,986.57)	(7,491.93)	0.0000	4.3300	(1,509.1576)	0.0000	1.9212	(6.2814)	0.0000	2	(4.3602)	01/06/2025
603871.SH	12/24/2024	SDB3260123345	(7,400.00)	2.6757	(21,107.36)	(19,800.11)	0.0000	4.3300	(1,509.1576)	0.0000	5.0775	(16.6008)	0.0000	2	(11.5233)	01/06/2025
603871.SH	12/24/2024	SDB3260123345	(4,900.00)	2.6757	(13,976.50)	(13,110.88)	0.0000	4.3300	(1,509.1576)	0.0000	3.3621	(10.9924)	0.0000	2	(7.6303)	01/06/2025
603871.SH	12/24/2024	SDB3260123345	(400.00)	2.6757	(1,140.94)	(1,070.28)	0.0000	4.3300	(1,509.1576)	0.0000	0.2745	(0.8973)	0.0000	2	(0.6229)	01/06/2025
603871.SH	12/24/2024	SDB3260123345	(10,100.00)	2.6757	(28,808.69)	(27,024.47)	0.0000	4.3300	(1,509.1576)	0.0000	6.9301	(22.6579)	0.0000	2	(15.7278)	01/06/2025
603871.SH	12/24/2024	SDB3260123345	(2,500.00)	2.6757	(7,130.86)	(6,689.22)	0.0000	4.3300	(1,509.1576)	0.0000	1.7154	(5.6084)	0.0000	2	(3.8930)	01/06/2025
603871.SH	12/24/2024	SDB3260123345	(1,100.00)	2.6757	(3,137.58)	(2,943.26)	0.0000	4.3300	(1,509.1576)	0.0000	0.7548	(2.4677)	0.0000	2	(1.7129)	01/06/2025
603871.SH	12/23/2024	SDB3260123345	(20,100.00)	2.6377	(53,327.97)	(53,018.07)	0.0000	4.3300	(1,516.7386)	0.0000	6.4142	(22.3374)	0.0000	1	(15.9232)	01/06/2025
603871.SH	12/23/2024	SDB3260123345	(3,200.00)	2.6377	(8,458.68)	(8,440.69)	0.0000	4.3300	(1,516.7386)	0.0000	1.0174	(3.5562)	0.0000	1	(2.5388)	01/06/2025
603871.SH	12/23/2024	SDB3260123345	(1,500.00)	2.6377	(3,917.80)	(3,956.57)	0.0000	4.3300	(1,516.7386)	0.0000	0.4712	(1.6670)	0.0000	1	(1.1957)	01/06/2025
603871.SH	12/23/2024	SDB3260123345	(11,600.00)	2.6377	(30,416.43)	(30,597.49)	0.0000	4.3300	(1,516.7386)	0.0000	3.6584	(12.8912)	0.0000	1	(9.2328)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
JIAYOU INTERNATIONAL LOGISTICS CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603871.SH	12/23/2024	SDB3260123345	(3,000.00)	2.6377	(7,987.47)	(7,913.15)	0.0000	4.3300	(1,516.7386)	0.0000	0.9607	(3.3339)	0.0000	1	(2.3732)	01/06/2025
603871.SH	12/23/2024	SDB3260123345	(10,400.00)	2.6377	(27,696.38)	(27,432.24)	0.0000	4.3300	(1,516.7386)	0.0000	3.3313	(11.5576)	0.0000	1	(8.2264)	01/06/2025
603871.SH	12/23/2024	SDB3260123345	(400.00)	2.6377	(1,089.25)	(1,055.09)	0.0000	4.3300	(1,516.7386)	0.0000	0.1310	(0.4445)	0.0000	1	(0.3135)	01/06/2025
603871.SH	12/23/2024	SDB3260123345	(2,200.00)	2.6377	(5,974.21)	(5,802.97)	0.0000	4.3300	(1,516.7386)	0.0000	0.7186	(2.4449)	0.0000	1	(1.7263)	01/06/2025
603871.SH	12/23/2024	SDB3260123345	(3,200.00)	2.6377	(9,043.74)	(8,440.69)	0.0000	4.3300	(1,516.7386)	0.0000	1.0878	(3.5562)	0.0000	1	(2.4684)	01/06/2025
603871.SH	12/23/2024	SDB3260123345	(1,800.00)	2.6377	(5,133.72)	(4,747.89)	0.0000	4.3300	(1,516.7386)	0.0000	0.6175	(2.0004)	0.0000	1	(1.3829)	01/06/2025
603871.SH	12/23/2024	SDB3260123345	(300.00)	2.6377	(846.66)	(791.31)	0.0000	4.3300	(1,516.7386)	0.0000	0.1018	(0.3334)	0.0000	1	(0.2316)	01/06/2025
603871.SH	12/23/2024	SDB3260123345	(200.00)	2.6377	(553.83)	(527.54)	0.0000	4.3300	(1,516.7386)	0.0000	0.0666	(0.2223)	0.0000	1	(0.1556)	01/06/2025
603871.SH	12/23/2024	SDB3260123345	(2,600.00)	2.6377	(7,200.85)	(6,858.06)	0.0000	4.3300	(1,516.7386)	0.0000	0.8661	(2.8894)	0.0000	1	(2.0233)	01/06/2025
603871.SH	12/23/2024	SDB3260123345	(1,200.00)	2.6377	(3,317.57)	(3,165.26)	0.0000	4.3300	(1,516.7386)	0.0000	0.3990	(1.3336)	0.0000	1	(0.9345)	01/06/2025
603871.SH	12/23/2024	SDB3260123345	(200.00)	2.6377	(553.55)	(527.54)	0.0000	4.3300	(1,516.7386)	0.0000	0.0666	(0.2223)	0.0000	1	(0.1557)	01/06/2025
603871.SH	12/23/2024	SDB3260123345	(7,000.00)	2.6377	(19,352.21)	(18,464.01)	0.0000	4.3300	(1,516.7386)	0.0000	2.3276	(7.7792)	0.0000	1	(5.4515)	01/06/2025
603871.SH	12/23/2024	SDB3260123345	(800.00)	2.6377	(2,205.46)	(2,110.17)	0.0000	4.3300	(1,516.7386)	0.0000	0.2653	(0.8890)	0.0000	1	(0.6238)	01/06/2025
603871.SH	12/23/2024	SDB3260123345	(2,800.00)	2.6377	(7,629.59)	(7,385.60)	0.0000	4.3300	(1,516.7386)	0.0000	0.9177	(3.1117)	0.0000	1	(2.1940)	01/06/2025
603871.SH	12/23/2024	SDB3260123345	(600.00)	2.6377	(1,711.41)	(1,582.63)	0.0000	4.3300	(1,516.7386)	0.0000	0.2058	(0.6668)	0.0000	1	(0.4609)	01/06/2025
603871.SH	12/23/2024	SDB3260123345	(2,300.00)	2.6377	(6,560.40)	(6,066.74)	0.0000	4.3300	(1,516.7386)	0.0000	0.7891	(2.5560)	0.0000	1	(1.7669)	01/06/2025
603871.SH	12/23/2024	SDB3260123345	(3,300.00)	2.6377	(9,412.74)	(8,704.46)	0.0000	4.3300	(1,516.7386)	0.0000	1.1321	(3.6673)	0.0000	1	(2.5352)	01/06/2025
603871.SH	12/23/2024	SDB3260123345	(5,900.00)	2.6377	(16,828.84)	(15,562.52)	0.0000	4.3300	(1,516.7386)	0.0000	2.0241	(6.5567)	0.0000	1	(4.5326)	01/06/2025
603871.SH	12/23/2024	SDB3260123345	(200.00)	2.6377	(570.47)	(527.54)	0.0000	4.3300	(1,516.7386)	0.0000	0.0686	(0.2223)	0.0000	1	(0.1536)	01/06/2025
603871.SH	12/23/2024	SDB3260123345	(600.00)	2.6377	(1,711.41)	(1,582.63)	0.0000	4.3300	(1,516.7386)	0.0000	0.2058	(0.6668)	0.0000	1	(0.4609)	01/06/2025
603871.SH	12/23/2024	SDB3260123345	(5,900.00)	2.6377	(16,828.84)	(15,562.52)	0.0000	4.3300	(1,516.7386)	0.0000	2.0241	(6.5567)	0.0000	1	(4.5326)	01/06/2025
603871.SH	12/23/2024	SDB3260123345	(7,100.00)	2.6377	(20,251.66)	(18,727.78)	0.0000	4.3300	(1,516.7386)	0.0000	2.4358	(7.8903)	0.0000	1	(5.4545)	01/06/2025
603871.SH	12/23/2024	SDB3260123345	(2,300.00)	2.6377	(6,560.40)	(6,066.74)	0.0000	4.3300	(1,516.7386)	0.0000	0.7891	(2.5560)	0.0000	1	(1.7669)	01/06/2025
603871.SH	12/23/2024	SDB3260123345	(8,500.00)	2.6377	(24,244.94)	(22,420.58)	0.0000	4.3300	(1,516.7386)	0.0000	2.9161	(9.4462)	0.0000	1	(6.5300)	01/06/2025
603871.SH	12/23/2024	SDB3260123345	(500.00)	2.6377	(1,426.17)	(1,318.86)	0.0000	4.3300	(1,516.7386)	0.0000	0.1715	(0.5557)	0.0000	1	(0.3841)	01/06/2025
603871.SH	12/23/2024	SDB3260123345	(2,800.00)	2.6377	(7,986.57)	(7,385.60)	0.0000	4.3300	(1,516.7386)	0.0000	0.9606	(3.1117)	0.0000	1	(2.1511)	01/06/2025
603871.SH	12/23/2024	SDB3260123345	(7,400.00)	2.6377	(21,107.36)	(19,519.09)	0.0000	4.3300	(1,516.7386)	0.0000	2.5387	(8.2237)	0.0000	1	(5.6850)	01/06/2025
603871.SH	12/23/2024	SDB3260123345	(4,900.00)	2.6377	(13,976.50)	(12,924.80)	0.0000	4.3300	(1,516.7386)	0.0000	1.6811	(5.4454)	0.0000	1	(3.7644)	01/06/2025
603871.SH	12/23/2024	SDB3260123345	(400.00)	2.6377	(1,140.94)	(1,055.09)	0.0000	4.3300	(1,516.7386)	0.0000	0.1372	(0.4445)	0.0000	1	(0.3073)	01/06/2025
603871.SH	12/23/2024	SDB3260123345	(10,100.00)	2.6377	(28,808.69)	(26,640.92)	0.0000	4.3300	(1,516.7386)	0.0000	3.4650	(11.2243)	0.0000	1	(7.7592)	01/06/2025
603871.SH	12/23/2024	SDB3260123345	(2,500.00)	2.6377	(7,130.86)	(6,594.29)	0.0000	4.3300	(1,516.7386)	0.0000	0.8577	(2.7783)	0.0000	1	(1.9206)	01/06/2025
603871.SH	12/23/2024	SDB3260123345	(1,100.00)	2.6377	(3,137.58)	(2,901.49)	0.0000	4.3300	(1,516.7386)	0.0000	0.3774	(1.2224)	0.0000	1	(0.8451)	01/06/2025
603871.SH	12/20/2024	SDB3260123345	(1,500.00)	2.6646	(3,917.80)	(3,996.93)	0.0000	4.3300	(1,550.3460)	0.0000	1.4137	(5.1639)	0.0000	3	(3.7502)	01/06/2025
603871.SH	12/20/2024	SDB3260123345	(11,600.00)	2.6646	(30,416.43)	(30,909.58)	0.0000	4.3300	(1,550.3460)	0.0000	10.9753	(39.9338)	0.0000	3	(28.9585)	01/06/2025
603871.SH	12/20/2024	SDB3260123345	(3,000.00)	2.6646	(7,987.47)	(7,993.86)	0.0000	4.3300	(1,550.3460)	0.0000	2.8821	(10.3277)	0.0000	3	(7.4456)	01/06/2025
603871.SH	12/20/2024	SDB3260123345	(10,400.00)	2.6646	(27,696.38)	(27,712.04)	0.0000	4.3300	(1,550.3460)	0.0000	9.9938	(35.8027)	0.0000	3	(25.8089)	01/06/2025
603871.SH	12/20/2024	SDB3260123345	(400.00)	2.6646	(1,089.25)	(1,065.85)	0.0000	4.3300	(1,550.3460)	0.0000	0.3930	(1.3770)	0.0000	3	(0.9840)	01/06/2025
603871.SH	12/20/2024	SDB3260123345	(2,200.00)	2.6646	(5,974.21)	(5,862.16)	0.0000	4.3300	(1,550.3460)	0.0000	2.1557	(7.5736)	0.0000	3	(5.4180)	01/06/2025
603871.SH	12/20/2024	SDB3260123345	(3,200.00)	2.6646	(9,043.74)	(8,526.78)	0.0000	4.3300	(1,550.3460)	0.0000	3.2633	(11.0162)	0.0000	3	(7.7529)	01/06/2025
603871.SH	12/20/2024	SDB3260123345	(1,800.00)	2.6646	(5,133.72)	(4,796.31)	0.0000	4.3300	(1,550.3460)	0.0000	1.8524	(6.1966)	0.0000	3	(4.3442)	01/06/2025
603871.SH	12/20/2024	SDB3260123345	(300.00)	2.6646	(846.66)	(799.39)	0.0000	4.3300	(1,550.3460)	0.0000	0.3055	(1.0328)	0.0000	3	(0.7273)	01/06/2025
603871.SH	12/20/2024	SDB3260123345	(200.00)	2.6646	(553.83)	(532.92)	0.0000	4.3300	(1,550.3460)	0.0000	0.1998	(0.6885)	0.0000	3	(0.4887)	01/06/2025
603871.SH	12/20/2024	SDB3260123345	(2,600.00)	2.6646	(7,200.85)	(6,928.01)	0.0000	4.3300	(1,550.3460)	0.0000	2.5983	(8.9507)	0.0000	3	(6.3524)	01/06/2025
603871.SH	12/20/2024	SDB3260123345	(1,200.00)	2.6646	(3,317.57)	(3,197.54)	0.0000	4.3300	(1,550.3460)	0.0000	1.1971	(4.1311)	0.0000	3	(2.9340)	01/06/2025
603871.SH	12/20/2024	SDB3260123345	(200.00)	2.6646	(553.55)	(532.92)	0.0000	4.3300	(1,550.3460)	0.0000	0.1997	(0.6885)	0.0000	3	(0.4888)	01/06/2025
603871.SH	12/20/2024	SDB3260123345	(7,000.00)	2.6646	(19,352.21)	(18,652.33)	0.0000	4.3300	(1,550.3460)	0.0000	6.9829	(24.0980)	0.0000	3	(17.1151)	01/06/2025
603871.SH	12/20/2024	SDB3260123345	(800.00)	2.6646	(2,205.46)	(2,131.70)	0.0000	4.3300	(1,550.3460)	0.0000	0.7958	(2.7541)	0.0000	3	(1.9582)	01/06/2025
603871.SH	12/20/2024	SDB3260123345	(2,800.00)	2.6646	(7,629.59)	(7,460.93)	0.0000	4.3300	(1,550.3460)	0.0000	2.7530	(9.6392)	0.0000	3	(6.8862)	01/06/2025
603871.SH	12/20/2024	SDB3260123345	(600.00)	2.6646	(1,711.41)	(1,598.77)	0.0000	4.3300	(1,550.3460)	0.0000	0.6175	(2.0655)	0.0000	3	(1.4480)	01/06/2025
603871.SH	12/20/2024	SDB3260123345	(2,300.00)	2.6646	(6,560.40)	(6,128.62)	0.0000	4.3300	(1,550.3460)	0.0000	2.3672	(7.9179)	0.0000	3	(5.5507)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
JIAYOU INTERNATIONAL LOGISTICS CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603871.SH	12/20/2024	SDB3260123345	(3,300.00)	2.6646	(9,412.74)	(8,793.24)	0.0000	4.3300	(1,550.3460)	0.0000	3.3964	(11.3605)	0.0000	3	(7.9640)	01/06/2025
603871.SH	12/20/2024	SDB3260123345	(5,900.00)	2.6646	(16,828.84)	(15,721.25)	0.0000	4.3300	(1,550.3460)	0.0000	6.0724	(20.3112)	0.0000	3	(14.2387)	01/06/2025
603871.SH	12/20/2024	SDB3260123345	(200.00)	2.6646	(570.47)	(532.92)	0.0000	4.3300	(1,550.3460)	0.0000	0.2058	(0.6885)	0.0000	3	(0.4827)	01/06/2025
603871.SH	12/20/2024	SDB3260123345	(600.00)	2.6646	(1,711.41)	(1,598.77)	0.0000	4.3300	(1,550.3460)	0.0000	0.6175	(2.0655)	0.0000	3	(1.4480)	01/06/2025
603871.SH	12/20/2024	SDB3260123345	(5,900.00)	2.6646	(16,828.84)	(15,721.25)	0.0000	4.3300	(1,550.3460)	0.0000	6.0724	(20.3112)	0.0000	3	(14.2387)	01/06/2025
603871.SH	12/20/2024	SDB3260123345	(7,100.00)	2.6646	(20,251.66)	(18,918.79)	0.0000	4.3300	(1,550.3460)	0.0000	7.3075	(24.4422)	0.0000	3	(17.1348)	01/06/2025
603871.SH	12/20/2024	SDB3260123345	(2,300.00)	2.6646	(6,560.40)	(6,128.62)	0.0000	4.3300	(1,550.3460)	0.0000	2.3672	(7.9179)	0.0000	3	(5.5507)	01/06/2025
603871.SH	12/20/2024	SDB3260123345	(8,500.00)	2.6646	(24,244.94)	(22,649.26)	0.0000	4.3300	(1,550.3460)	0.0000	8.7484	(29.2618)	0.0000	3	(20.5134)	01/06/2025
603871.SH	12/20/2024	SDB3260123345	(500.00)	2.6646	(1,426.17)	(1,332.31)	0.0000	4.3300	(1,550.3460)	0.0000	0.5146	(1.7213)	0.0000	3	(1.2067)	01/06/2025
603871.SH	12/20/2024	SDB3260123345	(2,800.00)	2.6646	(7,986.57)	(7,460.93)	0.0000	4.3300	(1,550.3460)	0.0000	2.8818	(9.6392)	0.0000	3	(6.7574)	01/06/2025
603871.SH	12/20/2024	SDB3260123345	(7,400.00)	2.6646	(21,107.36)	(19,718.18)	0.0000	4.3300	(1,550.3460)	0.0000	7.6162	(25.4750)	0.0000	3	(17.8588)	01/06/2025
603871.SH	12/20/2024	SDB3260123345	(4,900.00)	2.6646	(13,976.50)	(13,056.63)	0.0000	4.3300	(1,550.3460)	0.0000	5.0432	(16.8686)	0.0000	3	(11.8254)	01/06/2025
603871.SH	12/20/2024	SDB3260123345	(400.00)	2.6646	(1,140.94)	(1,065.85)	0.0000	4.3300	(1,550.3460)	0.0000	0.4117	(1.3770)	0.0000	3	(0.9653)	01/06/2025
603871.SH	12/20/2024	SDB3260123345	(10,100.00)	2.6646	(28,808.69)	(26,912.65)	0.0000	4.3300	(1,550.3460)	0.0000	10.3951	(34.7699)	0.0000	3	(24.3748)	01/06/2025
603871.SH	12/20/2024	SDB3260123345	(2,500.00)	2.6646	(7,130.86)	(6,661.55)	0.0000	4.3300	(1,550.3460)	0.0000	2.5731	(8.6064)	0.0000	3	(6.0334)	01/06/2025
603871.SH	12/20/2024	SDB3260123345	(1,100.00)	2.6646	(3,137.58)	(2,931.08)	0.0000	4.3300	(1,550.3460)	0.0000	1.1321	(3.7868)	0.0000	3	(2.6547)	01/06/2025
603871.SH	12/19/2024	SDB3260123345	(1,500.00)	2.6141	(3,917.80)	(3,921.18)	0.0000	4.5800	(1,550.3460)	0.0000	0.4984	(1.6887)	0.0000	1	(1.1902)	01/06/2025
603871.SH	12/19/2024	SDB3260123345	(11,600.00)	2.6141	(30,416.43)	(30,323.78)	0.0000	4.5800	(1,550.3460)	0.0000	3.8696	(13.0590)	0.0000	1	(9.1893)	01/06/2025
603871.SH	12/19/2024	SDB3260123345	(3,000.00)	2.6141	(7,987.47)	(7,842.36)	0.0000	4.5800	(1,550.3460)	0.0000	1.0162	(3.3773)	0.0000	1	(2.3611)	01/06/2025
603871.SH	12/19/2024	SDB3260123345	(10,400.00)	2.6141	(27,696.38)	(27,186.84)	0.0000	4.5800	(1,550.3460)	0.0000	3.5236	(11.7081)	0.0000	1	(8.1845)	01/06/2025
603871.SH	12/19/2024	SDB3260123345	(400.00)	2.6141	(1,089.25)	(1,045.65)	0.0000	4.5800	(1,550.3460)	0.0000	0.1386	(0.4503)	0.0000	1	(0.3117)	01/06/2025
603871.SH	12/19/2024	SDB3260123345	(2,200.00)	2.6141	(5,974.21)	(5,751.06)	0.0000	4.5800	(1,550.3460)	0.0000	0.7601	(2.4767)	0.0000	1	(1.7167)	01/06/2025
603871.SH	12/19/2024	SDB3260123345	(3,200.00)	2.6141	(9,043.74)	(8,365.18)	0.0000	4.5800	(1,550.3460)	0.0000	1.1506	(3.6025)	0.0000	1	(2.4519)	01/06/2025
603871.SH	12/19/2024	SDB3260123345	(1,800.00)	2.6141	(5,133.72)	(4,705.41)	0.0000	4.5800	(1,550.3460)	0.0000	0.6531	(2.0264)	0.0000	1	(1.3733)	01/06/2025
603871.SH	12/19/2024	SDB3260123345	(300.00)	2.6141	(846.66)	(784.24)	0.0000	4.5800	(1,550.3460)	0.0000	0.1077	(0.3377)	0.0000	1	(0.2300)	01/06/2025
603871.SH	12/19/2024	SDB3260123345	(200.00)	2.6141	(553.83)	(522.82)	0.0000	4.5800	(1,550.3460)	0.0000	0.0705	(0.2252)	0.0000	1	(0.1547)	01/06/2025
603871.SH	12/19/2024	SDB3260123345	(2,600.00)	2.6141	(7,200.85)	(6,796.71)	0.0000	4.5800	(1,550.3460)	0.0000	0.9161	(2.9270)	0.0000	1	(2.0109)	01/06/2025
603871.SH	12/19/2024	SDB3260123345	(1,200.00)	2.6141	(3,317.57)	(3,136.94)	0.0000	4.5800	(1,550.3460)	0.0000	0.4221	(1.3509)	0.0000	1	(0.9289)	01/06/2025
603871.SH	12/19/2024	SDB3260123345	(200.00)	2.6141	(553.55)	(522.82)	0.0000	4.5800	(1,550.3460)	0.0000	0.0704	(0.2252)	0.0000	1	(0.1547)	01/06/2025
603871.SH	12/19/2024	SDB3260123345	(7,000.00)	2.6141	(19,352.21)	(18,298.83)	0.0000	4.5800	(1,550.3460)	0.0000	2.4620	(7.8804)	0.0000	1	(5.4184)	01/06/2025
603871.SH	12/19/2024	SDB3260123345	(800.00)	2.6141	(2,205.46)	(2,091.30)	0.0000	4.5800	(1,550.3460)	0.0000	0.2806	(0.9006)	0.0000	1	(0.6200)	01/06/2025
603871.SH	12/19/2024	SDB3260123345	(2,800.00)	2.6141	(7,629.59)	(7,319.53)	0.0000	4.5800	(1,550.3460)	0.0000	0.9707	(3.1522)	0.0000	1	(2.1815)	01/06/2025
603871.SH	12/19/2024	SDB3260123345	(600.00)	2.6141	(1,711.41)	(1,568.47)	0.0000	4.5800	(1,550.3460)	0.0000	0.2177	(0.6755)	0.0000	1	(0.4577)	01/06/2025
603871.SH	12/19/2024	SDB3260123345	(2,300.00)	2.6141	(6,560.40)	(6,012.47)	0.0000	4.5800	(1,550.3460)	0.0000	0.8346	(2.5893)	0.0000	1	(1.7547)	01/06/2025
603871.SH	12/19/2024	SDB3260123345	(3,300.00)	2.6141	(9,412.74)	(8,626.59)	0.0000	4.5800	(1,550.3460)	0.0000	1.1975	(3.7151)	0.0000	1	(2.5175)	01/06/2025
603871.SH	12/19/2024	SDB3260123345	(5,900.00)	2.6141	(16,828.84)	(15,423.30)	0.0000	4.5800	(1,550.3460)	0.0000	2.1410	(6.6421)	0.0000	1	(4.5011)	01/06/2025
603871.SH	12/19/2024	SDB3260123345	(200.00)	2.6141	(570.47)	(522.82)	0.0000	4.5800	(1,550.3460)	0.0000	0.0726	(0.2252)	0.0000	1	(0.1526)	01/06/2025
603871.SH	12/19/2024	SDB3260123345	(600.00)	2.6141	(1,711.41)	(1,568.47)	0.0000	4.5800	(1,550.3460)	0.0000	0.2177	(0.6755)	0.0000	1	(0.4577)	01/06/2025
603871.SH	12/19/2024	SDB3260123345	(5,900.00)	2.6141	(16,828.84)	(15,423.30)	0.0000	4.5800	(1,550.3460)	0.0000	2.1410	(6.6421)	0.0000	1	(4.5011)	01/06/2025
603871.SH	12/19/2024	SDB3260123345	(7,100.00)	2.6141	(20,251.66)	(18,560.24)	0.0000	4.5800	(1,550.3460)	0.0000	2.5765	(7.9930)	0.0000	1	(5.4165)	01/06/2025
603871.SH	12/19/2024	SDB3260123345	(2,300.00)	2.6141	(6,560.40)	(6,012.47)	0.0000	4.5800	(1,550.3460)	0.0000	0.8346	(2.5893)	0.0000	1	(1.7547)	01/06/2025
603871.SH	12/19/2024	SDB3260123345	(8,500.00)	2.6141	(24,244.94)	(22,220.01)	0.0000	4.5800	(1,550.3460)	0.0000	3.0845	(9.5691)	0.0000	1	(6.4846)	01/06/2025
603871.SH	12/19/2024	SDB3260123345	(500.00)	2.6141	(1,426.17)	(1,307.06)	0.0000	4.5800	(1,550.3460)	0.0000	0.1814	(0.5629)	0.0000	1	(0.3814)	01/06/2025
603871.SH	12/19/2024	SDB3260123345	(2,800.00)	2.6141	(7,986.57)	(7,319.53)	0.0000	4.5800	(1,550.3460)	0.0000	0.1061	(3.1522)	0.0000	1	(2.1361)	01/06/2025
603871.SH	12/19/2024	SDB3260123345	(7,400.00)	2.6141	(21,107.36)	(19,344.48)	0.0000	4.5800	(1,550.3460)	0.0000	2.6853	(8.3307)	0.0000	1	(5.6454)	01/06/2025
603871.SH	12/19/2024	SDB3260123345	(4,900.00)	2.6141	(13,976.50)	(12,809.18)	0.0000	4.5800	(1,550.3460)	0.0000	1.7781	(5.5163)	0.0000	1	(3.7382)	01/06/2025
603871.SH	12/19/2024	SDB3260123345	(400.00)	2.6141	(1,140.94)	(1,045.65)	0.0000	4.5800	(1,550.3460)	0.0000	0.1452	(0.4503)	0.0000	1	(0.3052)	01/06/2025
603871.SH	12/19/2024	SDB3260123345	(10,100.00)	2.6141	(28,808.69)	(26,402.60)	0.0000	4.5800	(1,550.3460)	0.0000	3.6651	(11.3703)	0.0000	1	(7.7052)	01/06/2025
603871.SH	12/19/2024	SDB3260123345	(2,500.00)	2.6141	(7,130.86)	(6,535.30)	0.0000	4.5800	(1,550.3460)	0.0000	0.9072	(2.8144)	0.0000	1	(1.9072)	01/06/2025
603871.SH	12/19/2024	SDB3260123345	(1,100.00)	2.6141	(3,137.58)	(2,875.53)	0.0000	4.5800	(1,550.3460)	0.0000	0.3992	(1.2384)	0.0000	1	(0.8392)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
JIAYOU INTERNATIONAL LOGISTICS CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603871.SH	12/18/2024	SDB3260123345	(3,000.00)	2.6342	(7,987.47)	(7,902.70)	0.0000	4.5800	(1,588.7317)	0.0000	1.0162	(3.4876)	0.0000	1	(2.4714)	01/06/2025
603871.SH	12/18/2024	SDB3260123345	(10,400.00)	2.6342	(27,696.38)	(27,396.02)	0.0000	4.5800	(1,588.7317)	0.0000	3.5236	(12.0903)	0.0000	1	(8.5667)	01/06/2025
603871.SH	12/18/2024	SDB3260123345	(400.00)	2.6342	(1,089.25)	(1,053.69)	0.0000	4.5800	(1,588.7317)	0.0000	1.1386	(0.4650)	0.0000	1	(0.3264)	01/06/2025
603871.SH	12/18/2024	SDB3260123345	(2,200.00)	2.6342	(5,974.21)	(5,795.31)	0.0000	4.5800	(1,588.7317)	0.0000	0.7601	(2.5576)	0.0000	1	(1.7975)	01/06/2025
603871.SH	12/18/2024	SDB3260123345	(3,200.00)	2.6342	(9,043.74)	(8,429.55)	0.0000	4.5800	(1,588.7317)	0.0000	1.1506	(3.7201)	0.0000	1	(2.5695)	01/06/2025
603871.SH	12/18/2024	SDB3260123345	(1,800.00)	2.6342	(5,133.72)	(4,741.62)	0.0000	4.5800	(1,588.7317)	0.0000	0.6531	(2.0925)	0.0000	1	(1.4394)	01/06/2025
603871.SH	12/18/2024	SDB3260123345	(300.00)	2.6342	(846.66)	(790.27)	0.0000	4.5800	(1,588.7317)	0.0000	0.1077	(0.3488)	0.0000	1	(0.2410)	01/06/2025
603871.SH	12/18/2024	SDB3260123345	(200.00)	2.6342	(553.83)	(526.85)	0.0000	4.5800	(1,588.7317)	0.0000	0.0705	(0.2325)	0.0000	1	(0.1620)	01/06/2025
603871.SH	12/18/2024	SDB3260123345	(2,600.00)	2.6342	(7,200.85)	(6,849.01)	0.0000	4.5800	(1,588.7317)	0.0000	0.9161	(3.0226)	0.0000	1	(2.1065)	01/06/2025
603871.SH	12/18/2024	SDB3260123345	(1,200.00)	2.6342	(3,317.57)	(3,161.08)	0.0000	4.5800	(1,588.7317)	0.0000	0.4221	(1.3950)	0.0000	1	(0.9730)	01/06/2025
603871.SH	12/18/2024	SDB3260123345	(200.00)	2.6342	(553.55)	(526.85)	0.0000	4.5800	(1,588.7317)	0.0000	0.0704	(0.2325)	0.0000	1	(0.1621)	01/06/2025
603871.SH	12/18/2024	SDB3260123345	(7,000.00)	2.6342	(19,352.21)	(18,439.63)	0.0000	4.5800	(1,588.7317)	0.0000	2.4620	(8.1377)	0.0000	1	(5.6756)	01/06/2025
603871.SH	12/18/2024	SDB3260123345	(800.00)	2.6342	(2,205.46)	(2,107.39)	0.0000	4.5800	(1,588.7317)	0.0000	0.2806	(0.9300)	0.0000	1	(0.6494)	01/06/2025
603871.SH	12/18/2024	SDB3260123345	(2,800.00)	2.6342	(7,629.59)	(7,375.85)	0.0000	4.5800	(1,588.7317)	0.0000	0.9707	(3.2551)	0.0000	1	(2.2844)	01/06/2025
603871.SH	12/18/2024	SDB3260123345	(600.00)	2.6342	(1,711.41)	(1,580.54)	0.0000	4.5800	(1,588.7317)	0.0000	0.2177	(0.6975)	0.0000	1	(0.4798)	01/06/2025
603871.SH	12/18/2024	SDB3260123345	(2,300.00)	2.6342	(6,560.40)	(6,058.74)	0.0000	4.5800	(1,588.7317)	0.0000	0.8346	(2.6738)	0.0000	1	(1.8392)	01/06/2025
603871.SH	12/18/2024	SDB3260123345	(3,300.00)	2.6342	(9,412.74)	(8,692.97)	0.0000	4.5800	(1,588.7317)	0.0000	1.1975	(3.8363)	0.0000	1	(2.6388)	01/06/2025
603871.SH	12/18/2024	SDB3260123345	(5,900.00)	2.6342	(16,828.84)	(15,541.97)	0.0000	4.5800	(1,588.7317)	0.0000	2.1410	(6.8589)	0.0000	1	(4.7179)	01/06/2025
603871.SH	12/18/2024	SDB3260123345	(200.00)	2.6342	(570.47)	(526.85)	0.0000	4.5800	(1,588.7317)	0.0000	0.0726	(0.2325)	0.0000	1	(0.1599)	01/06/2025
603871.SH	12/18/2024	SDB3260123345	(600.00)	2.6342	(1,711.41)	(1,580.54)	0.0000	4.5800	(1,588.7317)	0.0000	0.2177	(0.6975)	0.0000	1	(0.4798)	01/06/2025
603871.SH	12/18/2024	SDB3260123345	(5,900.00)	2.6342	(16,828.84)	(15,541.97)	0.0000	4.5800	(1,588.7317)	0.0000	2.1410	(6.8589)	0.0000	1	(4.7179)	01/06/2025
603871.SH	12/18/2024	SDB3260123345	(7,100.00)	2.6342	(20,251.66)	(18,703.05)	0.0000	4.5800	(1,588.7317)	0.0000	2.5765	(8.2539)	0.0000	1	(5.6775)	01/06/2025
603871.SH	12/18/2024	SDB3260123345	(2,300.00)	2.6342	(6,560.40)	(6,058.74)	0.0000	4.5800	(1,588.7317)	0.0000	0.8346	(2.6738)	0.0000	1	(1.8392)	01/06/2025
603871.SH	12/18/2024	SDB3260123345	(8,500.00)	2.6342	(24,244.94)	(22,390.98)	0.0000	4.5800	(1,588.7317)	0.0000	3.0845	(9.8815)	0.0000	1	(6.7970)	01/06/2025
603871.SH	12/18/2024	SDB3260123345	(500.00)	2.6342	(1,426.17)	(1,317.12)	0.0000	4.5800	(1,588.7317)	0.0000	0.1814	(0.5813)	0.0000	1	(0.3998)	01/06/2025
603871.SH	12/18/2024	SDB3260123345	(2,800.00)	2.6342	(7,986.57)	(7,375.85)	0.0000	4.5800	(1,588.7317)	0.0000	1.0161	(3.2551)	0.0000	1	(2.2390)	01/06/2025
603871.SH	12/18/2024	SDB3260123345	(7,400.00)	2.6342	(21,107.36)	(19,493.32)	0.0000	4.5800	(1,588.7317)	0.0000	2.6853	(8.6027)	0.0000	1	(5.9174)	01/06/2025
603871.SH	12/18/2024	SDB3260123345	(4,900.00)	2.6342	(13,976.50)	(12,907.74)	0.0000	4.5800	(1,588.7317)	0.0000	1.7781	(5.6964)	0.0000	1	(3.9183)	01/06/2025
603871.SH	12/18/2024	SDB3260123345	(400.00)	2.6342	(1,140.94)	(1,053.69)	0.0000	4.5800	(1,588.7317)	0.0000	0.1452	(0.4650)	0.0000	1	(0.3199)	01/06/2025
603871.SH	12/18/2024	SDB3260123345	(10,100.00)	2.6342	(28,808.69)	(26,605.75)	0.0000	4.5800	(1,588.7317)	0.0000	3.6651	(11.7415)	0.0000	1	(8.0764)	01/06/2025
603871.SH	12/18/2024	SDB3260123345	(2,500.00)	2.6342	(7,130.86)	(6,585.58)	0.0000	4.5800	(1,588.7317)	0.0000	0.9072	(2.9063)	0.0000	1	(1.9991)	01/06/2025
603871.SH	12/18/2024	SDB3260123345	(1,100.00)	2.6342	(3,137.58)	(2,897.66)	0.0000	4.5800	(1,588.7317)	0.0000	0.3992	(1.2788)	0.0000	1	(0.8796)	01/06/2025
603871.SH	12/17/2024	SDB3260123345	(400.00)	2.6892	(1,089.25)	(1,075.67)	0.0000	4.5800	(1,609.5959)	0.0000	0.1386	(0.4809)	0.0000	1	(0.3424)	01/06/2025
603871.SH	12/17/2024	SDB3260123345	(2,200.00)	2.6892	(5,974.21)	(5,916.20)	0.0000	4.5800	(1,609.5959)	0.0000	0.7601	(2.6452)	0.0000	1	(1.8851)	01/06/2025
603871.SH	12/17/2024	SDB3260123345	(3,200.00)	2.6892	(9,043.74)	(8,605.38)	0.0000	4.5800	(1,609.5959)	0.0000	1.1506	(3.8476)	0.0000	1	(2.6970)	01/06/2025
603871.SH	12/17/2024	SDB3260123345	(1,800.00)	2.6892	(5,133.72)	(4,840.53)	0.0000	4.5800	(1,609.5959)	0.0000	0.6531	(2.1642)	0.0000	1	(1.5111)	01/06/2025
603871.SH	12/17/2024	SDB3260123345	(300.00)	2.6892	(846.66)	(806.75)	0.0000	4.5800	(1,609.5959)	0.0000	0.1077	(0.3607)	0.0000	1	(0.2530)	01/06/2025
603871.SH	12/17/2024	SDB3260123345	(200.00)	2.6892	(553.83)	(537.84)	0.0000	4.5800	(1,609.5959)	0.0000	0.0705	(0.2405)	0.0000	1	(0.1700)	01/06/2025
603871.SH	12/17/2024	SDB3260123345	(2,600.00)	2.6892	(7,200.85)	(6,991.87)	0.0000	4.5800	(1,609.5959)	0.0000	0.9161	(3.1261)	0.0000	1	(2.2100)	01/06/2025
603871.SH	12/17/2024	SDB3260123345	(1,200.00)	2.6892	(3,317.57)	(3,227.02)	0.0000	4.5800	(1,609.5959)	0.0000	0.4221	(1.4428)	0.0000	1	(1.0208)	01/06/2025
603871.SH	12/17/2024	SDB3260123345	(200.00)	2.6892	(553.55)	(537.84)	0.0000	4.5800	(1,609.5959)	0.0000	0.0704	(0.2405)	0.0000	1	(0.1700)	01/06/2025
603871.SH	12/17/2024	SDB3260123345	(7,000.00)	2.6892	(19,352.21)	(18,824.27)	0.0000	4.5800	(1,609.5959)	0.0000	2.4620	(8.4165)	0.0000	1	(5.9545)	01/06/2025
603871.SH	12/17/2024	SDB3260123345	(800.00)	2.6892	(2,205.46)	(2,151.35)	0.0000	4.5800	(1,609.5959)	0.0000	0.2806	(0.9619)	0.0000	1	(0.6813)	01/06/2025
603871.SH	12/17/2024	SDB3260123345	(2,800.00)	2.6892	(7,629.59)	(7,529.71)	0.0000	4.5800	(1,609.5959)	0.0000	0.9707	(3.3666)	0.0000	1	(2.3960)	01/06/2025
603871.SH	12/17/2024	SDB3260123345	(600.00)	2.6892	(1,711.41)	(1,613.51)	0.0000	4.5800	(1,609.5959)	0.0000	0.2177	(0.7214)	0.0000	1	(0.5037)	01/06/2025
603871.SH	12/17/2024	SDB3260123345	(2,300.00)	2.6892	(6,560.40)	(6,185.12)	0.0000	4.5800	(1,609.5959)	0.0000	0.8346	(2.7654)	0.0000	1	(1.9308)	01/06/2025
603871.SH	12/17/2024	SDB3260123345	(3,300.00)	2.6892	(9,412.74)	(8,874.30)	0.0000	4.5800	(1,609.5959)	0.0000	1.1975	(3.9678)	0.0000	1	(2.7703)	01/06/2025
603871.SH	12/17/2024	SDB3260123345	(5,900.00)	2.6892	(16,828.84)	(15,866.17)	0.0000	4.5800	(1,609.5959)	0.0000	2.1410	(7.0939)	0.0000	1	(4.9529)	01/06/2025
603871.SH	12/17/2024	SDB3260123345	(200.00)	2.6892	(570.47)	(537.84)	0.0000	4.5800	(1,609.5959)	0.0000	0.0726	(0.2405)	0.0000	1	(0.1679)	01/06/2025
603871.SH	12/17/2024	SDB3260123345	(600.00)	2.6892	(1,711.41)	(1,613.51)	0.0000	4.5800	(1,609.5959)	0.0000	0.2177	(0.7214)	0.0000	1	(0.5037)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
JIAYOU INTERNATIONAL LOGISTICS CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603871.SH	12/17/2024	SDB3260123345	(5,900.00)	2.6892	(16,828.84)	(15,866.17)	0.0000	4.5800	(1,609.5959)	0.0000	2.1410	(7.0939)	0.0000	1	(4.9529)	01/06/2025
603871.SH	12/17/2024	SDB3260123345	(7,100.00)	2.6892	(20,251.66)	(19,093.19)	0.0000	4.5800	(1,609.5959)	0.0000	2.5765	(8.5368)	0.0000	1	(5.9603)	01/06/2025
603871.SH	12/17/2024	SDB3260123345	(2,300.00)	2.6892	(6,560.40)	(6,185.12)	0.0000	4.5800	(1,609.5959)	0.0000	0.8346	(2.7654)	0.0000	1	(1.9308)	01/06/2025
603871.SH	12/17/2024	SDB3260123345	(8,500.00)	2.6892	(24,244.94)	(22,858.05)	0.0000	4.5800	(1,609.5959)	0.0000	3.0845	(10.2201)	0.0000	1	(7.1356)	01/06/2025
603871.SH	12/17/2024	SDB3260123345	(500.00)	2.6892	(1,426.17)	(1,344.59)	0.0000	4.5800	(1,609.5959)	0.0000	0.1814	(0.6012)	0.0000	1	(0.4197)	01/06/2025
603871.SH	12/17/2024	SDB3260123345	(2,800.00)	2.6892	(7,986.57)	(7,529.71)	0.0000	4.5800	(1,609.5959)	0.0000	1.0161	(3.3666)	0.0000	1	(2.3505)	01/06/2025
603871.SH	12/17/2024	SDB3260123345	(7,400.00)	2.6892	(21,107.36)	(19,899.95)	0.0000	4.5800	(1,609.5959)	0.0000	2.6853	(8.8975)	0.0000	1	(6.2121)	01/06/2025
603871.SH	12/17/2024	SDB3260123345	(4,900.00)	2.6892	(13,976.50)	(13,176.99)	0.0000	4.5800	(1,609.5959)	0.0000	1.7781	(5.8916)	0.0000	1	(4.1134)	01/06/2025
603871.SH	12/17/2024	SDB3260123345	(400.00)	2.6892	(1,140.94)	(1,075.67)	0.0000	4.5800	(1,609.5959)	0.0000	0.1452	(0.4809)	0.0000	1	(0.3358)	01/06/2025
603871.SH	12/17/2024	SDB3260123345	(10,100.00)	2.6892	(28,808.69)	(27,160.74)	0.0000	4.5800	(1,609.5959)	0.0000	3.6651	(12.1438)	0.0000	1	(8.4787)	01/06/2025
603871.SH	12/17/2024	SDB3260123345	(2,500.00)	2.6892	(7,130.86)	(6,722.96)	0.0000	4.5800	(1,609.5959)	0.0000	0.9072	(3.0059)	0.0000	1	(2.0987)	01/06/2025
603871.SH	12/17/2024	SDB3260123345	(1,100.00)	2.6892	(3,137.58)	(2,958.10)	0.0000	4.5800	(1,609.5959)	0.0000	0.3992	(1.3226)	0.0000	1	(0.9234)	01/06/2025
603871.SH	12/16/2024	SDB3260123345	(400.00)	2.7354	(1,089.25)	(1,094.17)	0.0000	4.5800	(1,609.5959)	0.0000	0.1386	(0.4892)	0.0000	1	(0.3506)	01/06/2025
603871.SH	12/16/2024	SDB3260123345	(2,200.00)	2.7354	(5,974.21)	(6,017.93)	0.0000	4.5800	(1,609.5959)	0.0000	0.7601	(2.6907)	0.0000	1	(1.9306)	01/06/2025
603871.SH	12/16/2024	SDB3260123345	(3,200.00)	2.7354	(9,043.74)	(8,753.35)	0.0000	4.5800	(1,609.5959)	0.0000	1.1506	(3.9137)	0.0000	1	(2.7631)	01/06/2025
603871.SH	12/16/2024	SDB3260123345	(1,800.00)	2.7354	(5,133.72)	(4,923.76)	0.0000	4.5800	(1,609.5959)	0.0000	0.6531	(2.2015)	0.0000	1	(1.5483)	01/06/2025
603871.SH	12/16/2024	SDB3260123345	(300.00)	2.7354	(846.66)	(820.63)	0.0000	4.5800	(1,609.5959)	0.0000	0.1077	(0.3669)	0.0000	1	(0.2592)	01/06/2025
603871.SH	12/16/2024	SDB3260123345	(200.00)	2.7354	(553.83)	(547.08)	0.0000	4.5800	(1,609.5959)	0.0000	0.0705	(0.2446)	0.0000	1	(0.1741)	01/06/2025
603871.SH	12/16/2024	SDB3260123345	(2,600.00)	2.7354	(7,200.85)	(7,112.10)	0.0000	4.5800	(1,609.5959)	0.0000	0.9161	(3.1799)	0.0000	1	(2.2638)	01/06/2025
603871.SH	12/16/2024	SDB3260123345	(1,200.00)	2.7354	(3,317.57)	(3,282.51)	0.0000	4.5800	(1,609.5959)	0.0000	0.4221	(1.4676)	0.0000	1	(1.0456)	01/06/2025
603871.SH	12/16/2024	SDB3260123345	(200.00)	2.7354	(553.55)	(547.08)	0.0000	4.5800	(1,609.5959)	0.0000	0.0704	(0.2446)	0.0000	1	(0.1742)	01/06/2025
603871.SH	12/16/2024	SDB3260123345	(7,000.00)	2.7354	(19,352.21)	(19,147.95)	0.0000	4.5800	(1,609.5959)	0.0000	2.4620	(8.5612)	0.0000	1	(6.0992)	01/06/2025
603871.SH	12/16/2024	SDB3260123345	(800.00)	2.7354	(2,205.46)	(2,188.34)	0.0000	4.5800	(1,609.5959)	0.0000	0.2806	(0.9784)	0.0000	1	(0.6978)	01/06/2025
603871.SH	12/16/2024	SDB3260123345	(2,800.00)	2.7354	(7,629.59)	(7,659.18)	0.0000	4.5800	(1,609.5959)	0.0000	0.9707	(3.4245)	0.0000	1	(2.4538)	01/06/2025
603871.SH	12/16/2024	SDB3260123345	(600.00)	2.7354	(1,711.41)	(1,641.25)	0.0000	4.5800	(1,609.5959)	0.0000	0.2177	(0.7338)	0.0000	1	(0.5161)	01/06/2025
603871.SH	12/16/2024	SDB3260123345	(2,300.00)	2.7354	(6,560.40)	(6,291.47)	0.0000	4.5800	(1,609.5959)	0.0000	0.8346	(2.8130)	0.0000	1	(1.9784)	01/06/2025
603871.SH	12/16/2024	SDB3260123345	(3,300.00)	2.7354	(9,412.74)	(9,026.89)	0.0000	4.5800	(1,609.5959)	0.0000	1.1975	(4.0360)	0.0000	1	(2.8385)	01/06/2025
603871.SH	12/16/2024	SDB3260123345	(5,900.00)	2.7354	(16,828.84)	(16,138.99)	0.0000	4.5800	(1,609.5959)	0.0000	2.1410	(7.2159)	0.0000	1	(5.0749)	01/06/2025
603871.SH	12/16/2024	SDB3260123345	(200.00)	2.7354	(570.47)	(547.08)	0.0000	4.5800	(1,609.5959)	0.0000	0.0726	(0.2446)	0.0000	1	(0.1720)	01/06/2025
603871.SH	12/16/2024	SDB3260123345	(600.00)	2.7354	(1,711.41)	(1,641.25)	0.0000	4.5800	(1,609.5959)	0.0000	0.2177	(0.7338)	0.0000	1	(0.5161)	01/06/2025
603871.SH	12/16/2024	SDB3260123345	(5,900.00)	2.7354	(16,828.84)	(16,138.99)	0.0000	4.5800	(1,609.5959)	0.0000	2.1410	(7.2159)	0.0000	1	(5.0749)	01/06/2025
603871.SH	12/16/2024	SDB3260123345	(7,100.00)	2.7354	(20,251.66)	(19,421.50)	0.0000	4.5800	(1,609.5959)	0.0000	2.5765	(8.6835)	0.0000	1	(6.1071)	01/06/2025
603871.SH	12/16/2024	SDB3260123345	(2,300.00)	2.7354	(6,560.40)	(6,291.47)	0.0000	4.5800	(1,609.5959)	0.0000	0.8346	(2.8130)	0.0000	1	(1.9784)	01/06/2025
603871.SH	12/16/2024	SDB3260123345	(8,500.00)	2.7354	(24,244.94)	(23,251.09)	0.0000	4.5800	(1,609.5959)	0.0000	3.0845	(10.3958)	0.0000	1	(7.3113)	01/06/2025
603871.SH	12/16/2024	SDB3260123345	(500.00)	2.7354	(1,426.17)	(1,367.71)	0.0000	4.5800	(1,609.5959)	0.0000	0.1814	(0.6115)	0.0000	1	(0.4301)	01/06/2025
603871.SH	12/16/2024	SDB3260123345	(2,800.00)	2.7354	(7,986.57)	(7,659.18)	0.0000	4.5800	(1,609.5959)	0.0000	1.0161	(3.4245)	0.0000	1	(2.4084)	01/06/2025
603871.SH	12/16/2024	SDB3260123345	(7,400.00)	2.7354	(21,107.36)	(20,242.12)	0.0000	4.5800	(1,609.5959)	0.0000	2.6853	(9.0505)	0.0000	1	(6.3651)	01/06/2025
603871.SH	12/16/2024	SDB3260123345	(4,900.00)	2.7354	(13,976.50)	(13,403.57)	0.0000	4.5800	(1,609.5959)	0.0000	1.7781	(5.9929)	0.0000	1	(4.2147)	01/06/2025
603871.SH	12/16/2024	SDB3260123345	(400.00)	2.7354	(1,140.94)	(1,094.17)	0.0000	4.5800	(1,609.5959)	0.0000	0.1452	(0.4892)	0.0000	1	(0.3441)	01/06/2025
603871.SH	12/16/2024	SDB3260123345	(10,100.00)	2.7354	(28,808.69)	(27,627.76)	0.0000	4.5800	(1,609.5959)	0.0000	3.6651	(12.3526)	0.0000	1	(8.6875)	01/06/2025
603871.SH	12/16/2024	SDB3260123345	(2,500.00)	2.7354	(7,130.86)	(6,838.55)	0.0000	4.5800	(1,609.5959)	0.0000	0.9072	(3.0576)	0.0000	1	(2.1504)	01/06/2025
603871.SH	12/16/2024	SDB3260123345	(1,100.00)	2.7354	(3,137.58)	(3,008.96)	0.0000	4.5800	(1,609.5959)	0.0000	0.3992	(1.3453)	0.0000	1	(0.9462)	01/06/2025
603871.SH	12/13/2024	SDB3260123345	(3,200.00)	2.7928	(9,043.74)	(8,936.81)	0.0000	4.5800	(1,603.8728)	0.0000	3.4517	(11.9446)	0.0000	3	(8.4929)	01/06/2025
603871.SH	12/13/2024	SDB3260123345	(1,800.00)	2.7928	(5,133.72)	(5,026.95)	0.0000	4.5800	(1,603.8728)	0.0000	1.9594	(6.7188)	0.0000	3	(4.7595)	01/06/2025
603871.SH	12/13/2024	SDB3260123345	(300.00)	2.7928	(846.66)	(837.83)	0.0000	4.5800	(1,603.8728)	0.0000	0.3231	(1.1198)	0.0000	3	(0.7967)	01/06/2025
603871.SH	12/13/2024	SDB3260123345	(200.00)	2.7928	(553.83)	(558.55)	0.0000	4.5800	(1,603.8728)	0.0000	0.2114	(0.7465)	0.0000	3	(0.5352)	01/06/2025
603871.SH	12/13/2024	SDB3260123345	(2,600.00)	2.7928	(7,200.85)	(7,261.16)	0.0000	4.5800	(1,603.8728)	0.0000	2.7483	(9.7050)	0.0000	3	(6.9566)	01/06/2025
603871.SH	12/13/2024	SDB3260123345	(1,200.00)	2.7928	(3,317.57)	(3,351.30)	0.0000	4.5800	(1,603.8728)	0.0000	1.2662	(4.4792)	0.0000	3	(3.2130)	01/06/2025
603871.SH	12/13/2024	SDB3260123345	(200.00)	2.7928	(553.55)	(558.55)	0.0000	4.5800	(1,603.8728)	0.0000	0.2113	(0.7465)	0.0000	3	(0.5353)	01/06/2025
603871.SH	12/13/2024	SDB3260123345	(7,000.00)	2.7928	(19,352.21)	(19,549.26)	0.0000	4.5800	(1,603.8728)	0.0000	7.3861	(26.1288)	0.0000	3	(18.7427)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
JIAYOU INTERNATIONAL LOGISTICS CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603871.SH	12/13/2024	SDB3260123345	(800.00)	2.7928	(2,205.46)	(2,234.20)	0.0000	4.5800	(1,603.8728)	0.0000	0.8418	(2.9861)	0.0000	3	(2,1444)	01/06/2025
603871.SH	12/13/2024	SDB3260123345	(2,800.00)	2.7928	(7,629.59)	(7,819.71)	0.0000	4.5800	(1,603.8728)	0.0000	2.9120	(10.4515)	0.0000	3	(7,5396)	01/06/2025
603871.SH	12/13/2024	SDB3260123345	(600.00)	2.7928	(1,711.41)	(1,675.65)	0.0000	4.5800	(1,603.8728)	0.0000	0.6532	(2.2396)	0.0000	3	(1,5864)	01/06/2025
603871.SH	12/13/2024	SDB3260123345	(2,300.00)	2.7928	(6,560.40)	(6,423.33)	0.0000	4.5800	(1,603.8728)	0.0000	2.5039	(8.5852)	0.0000	3	(6,0813)	01/06/2025
603871.SH	12/13/2024	SDB3260123345	(3,300.00)	2.7928	(9,412.74)	(9,216.08)	0.0000	4.5800	(1,603.8728)	0.0000	3.5925	(12.3179)	0.0000	3	(8,7253)	01/06/2025
603871.SH	12/13/2024	SDB3260123345	(5,900.00)	2.7928	(16,828.84)	(16,477.24)	0.0000	4.5800	(1,603.8728)	0.0000	6.4230	(22.0228)	0.0000	3	(15,5998)	01/06/2025
603871.SH	12/13/2024	SDB3260123345	(200.00)	2.7928	(570.47)	(558.55)	0.0000	4.5800	(1,603.8728)	0.0000	0.2177	(0.7465)	0.0000	3	(0,5288)	01/06/2025
603871.SH	12/13/2024	SDB3260123345	(600.00)	2.7928	(1,711.41)	(1,675.65)	0.0000	4.5800	(1,603.8728)	0.0000	0.6532	(2.2396)	0.0000	3	(1,5864)	01/06/2025
603871.SH	12/13/2024	SDB3260123345	(5,900.00)	2.7928	(16,828.84)	(16,477.24)	0.0000	4.5800	(1,603.8728)	0.0000	6.4230	(22.0228)	0.0000	3	(15,5998)	01/06/2025
603871.SH	12/13/2024	SDB3260123345	(7,100.00)	2.7928	(20,251.66)	(19,828.54)	0.0000	4.5800	(1,603.8728)	0.0000	7.7294	(26.5020)	0.0000	3	(18,7727)	01/06/2025
603871.SH	12/13/2024	SDB3260123345	(2,300.00)	2.7928	(6,560.40)	(6,423.33)	0.0000	4.5800	(1,603.8728)	0.0000	2.5039	(8.5852)	0.0000	3	(6,0813)	01/06/2025
603871.SH	12/13/2024	SDB3260123345	(8,500.00)	2.7928	(24,244.94)	(23,738.39)	0.0000	4.5800	(1,603.8728)	0.0000	9.2535	(31.7278)	0.0000	3	(22,4743)	01/06/2025
603871.SH	12/13/2024	SDB3260123345	(500.00)	2.7928	(1,426.17)	(1,396.38)	0.0000	4.5800	(1,603.8728)	0.0000	0.5443	(1.8663)	0.0000	3	(1,3220)	01/06/2025
603871.SH	12/13/2024	SDB3260123345	(2,800.00)	2.7928	(7,986.57)	(7,819.71)	0.0000	4.5800	(1,603.8728)	0.0000	3.0482	(10.4515)	0.0000	3	(7,4033)	01/06/2025
603871.SH	12/13/2024	SDB3260123345	(7,400.00)	2.7928	(21,107.36)	(20,666.36)	0.0000	4.5800	(1,603.8728)	0.0000	8.0560	(27.6219)	0.0000	3	(19,5659)	01/06/2025
603871.SH	12/13/2024	SDB3260123345	(4,900.00)	2.7928	(13,976.50)	(13,684.48)	0.0000	4.5800	(1,603.8728)	0.0000	5.3344	(18.2901)	0.0000	3	(12,9558)	01/06/2025
603871.SH	12/13/2024	SDB3260123345	(400.00)	2.7928	(1,140.94)	(1,117.10)	0.0000	4.5800	(1,603.8728)	0.0000	0.4355	(1.4931)	0.0000	3	(1,0576)	01/06/2025
603871.SH	12/13/2024	SDB3260123345	(10,100.00)	2.7928	(28,808.69)	(28,206.80)	0.0000	4.5800	(1,603.8728)	0.0000	10.9953	(37.7001)	0.0000	3	(26,7048)	01/06/2025
603871.SH	12/13/2024	SDB3260123345	(2,500.00)	2.7928	(7,130.86)	(6,981.88)	0.0000	4.5800	(1,603.8728)	0.0000	2.7216	(9.3317)	0.0000	3	(6,6101)	01/06/2025
603871.SH	12/13/2024	SDB3260123345	(1,100.00)	2.7928	(3,137.58)	(3,072.03)	0.0000	4.5800	(1,603.8728)	0.0000	1.1975	(4.1060)	0.0000	3	(2,9084)	01/06/2025
603871.SH	12/12/2024	SDB3260123345	(300.00)	2.8169	(846.66)	(845.07)	0.0000	4.5800	(1,597.9754)	0.0000	0.1077	(0.3751)	0.0000	1	(0,2674)	01/06/2025
603871.SH	12/12/2024	SDB3260123345	(200.00)	2.8169	(553.83)	(563.38)	0.0000	4.5800	(1,597.9754)	0.0000	0.0705	(0.2501)	0.0000	1	(0,1796)	01/06/2025
603871.SH	12/12/2024	SDB3260123345	(2,600.00)	2.8169	(7,200.85)	(7,323.94)	0.0000	4.5800	(1,597.9754)	0.0000	0.9161	(3.2510)	0.0000	1	(2,3349)	01/06/2025
603871.SH	12/12/2024	SDB3260123345	(1,200.00)	2.8169	(3,317.57)	(3,380.28)	0.0000	4.5800	(1,597.9754)	0.0000	0.4221	(1.5004)	0.0000	1	(1,0784)	01/06/2025
603871.SH	12/12/2024	SDB3260123345	(200.00)	2.8169	(553.55)	(563.38)	0.0000	4.5800	(1,597.9754)	0.0000	0.0704	(0.2501)	0.0000	1	(0,1797)	01/06/2025
603871.SH	12/12/2024	SDB3260123345	(7,000.00)	2.8169	(19,352.21)	(19,718.31)	0.0000	4.5800	(1,597.9754)	0.0000	2.4620	(8.7526)	0.0000	1	(6,2906)	01/06/2025
603871.SH	12/12/2024	SDB3260123345	(800.00)	2.8169	(2,205.46)	(2,253.52)	0.0000	4.5800	(1,597.9754)	0.0000	0.2806	(1.0003)	0.0000	1	(0,7197)	01/06/2025
603871.SH	12/12/2024	SDB3260123345	(2,800.00)	2.8169	(7,629.59)	(7,887.32)	0.0000	4.5800	(1,597.9754)	0.0000	0.9707	(3.5010)	0.0000	1	(2,5304)	01/06/2025
603871.SH	12/12/2024	SDB3260123345	(600.00)	2.8169	(1,711.41)	(1,690.14)	0.0000	4.5800	(1,597.9754)	0.0000	0.2177	(0.7502)	0.0000	1	(0,5325)	01/06/2025
603871.SH	12/12/2024	SDB3260123345	(2,300.00)	2.8169	(6,560.40)	(6,478.87)	0.0000	4.5800	(1,597.9754)	0.0000	0.8346	(2.8759)	0.0000	1	(2,0412)	01/06/2025
603871.SH	12/12/2024	SDB3260123345	(3,300.00)	2.8169	(9,412.74)	(9,295.77)	0.0000	4.5800	(1,597.9754)	0.0000	1.1975	(4.1262)	0.0000	1	(2,9287)	01/06/2025
603871.SH	12/12/2024	SDB3260123345	(5,900.00)	2.8169	(16,828.84)	(16,619.72)	0.0000	4.5800	(1,597.9754)	0.0000	2.1410	(7.3772)	0.0000	1	(5,2362)	01/06/2025
603871.SH	12/12/2024	SDB3260123345	(200.00)	2.8169	(570.47)	(563.38)	0.0000	4.5800	(1,597.9754)	0.0000	0.0726	(0.2501)	0.0000	1	(0,1775)	01/06/2025
603871.SH	12/12/2024	SDB3260123345	(600.00)	2.8169	(1,711.41)	(1,690.14)	0.0000	4.5800	(1,597.9754)	0.0000	0.2177	(0.7502)	0.0000	1	(0,5325)	01/06/2025
603871.SH	12/12/2024	SDB3260123345	(5,900.00)	2.8169	(16,828.84)	(16,619.72)	0.0000	4.5800	(1,597.9754)	0.0000	2.1410	(7.3772)	0.0000	1	(5,2362)	01/06/2025
603871.SH	12/12/2024	SDB3260123345	(7,100.00)	2.8169	(20,251.66)	(20,000.00)	0.0000	4.5800	(1,597.9754)	0.0000	2.5765	(8.8776)	0.0000	1	(6,3012)	01/06/2025
603871.SH	12/12/2024	SDB3260123345	(2,300.00)	2.8169	(6,560.40)	(6,478.87)	0.0000	4.5800	(1,597.9754)	0.0000	0.8346	(2.8759)	0.0000	1	(2,0412)	01/06/2025
603871.SH	12/12/2024	SDB3260123345	(8,500.00)	2.8169	(24,244.94)	(23,943.66)	0.0000	4.5800	(1,597.9754)	0.0000	3.0845	(10.6282)	0.0000	1	(7,5437)	01/06/2025
603871.SH	12/12/2024	SDB3260123345	(500.00)	2.8169	(1,426.17)	(1,408.45)	0.0000	4.5800	(1,597.9754)	0.0000	0.1814	(0.6252)	0.0000	1	(0,4437)	01/06/2025
603871.SH	12/12/2024	SDB3260123345	(2,800.00)	2.8169	(7,986.57)	(7,887.32)	0.0000	4.5800	(1,597.9754)	0.0000	1.0161	(3.5010)	0.0000	1	(2,4850)	01/06/2025
603871.SH	12/12/2024	SDB3260123345	(7,400.00)	2.8169	(21,107.36)	(20,845.07)	0.0000	4.5800	(1,597.9754)	0.0000	2.6853	(9.2528)	0.0000	1	(6,5674)	01/06/2025
603871.SH	12/12/2024	SDB3260123345	(4,900.00)	2.8169	(13,976.50)	(13,802.81)	0.0000	4.5800	(1,597.9754)	0.0000	1.7781	(6.1268)	0.0000	1	(4,3487)	01/06/2025
603871.SH	12/12/2024	SDB3260123345	(400.00)	2.8169	(1,140.94)	(1,126.76)	0.0000	4.5800	(1,597.9754)	0.0000	0.1452	(0.5001)	0.0000	1	(0,3550)	01/06/2025
603871.SH	12/12/2024	SDB3260123345	(10,100.00)	2.8169	(28,808.69)	(28,450.70)	0.0000	4.5800	(1,597.9754)	0.0000	3.6651	(12.6288)	0.0000	1	(8,9636)	01/06/2025
603871.SH	12/12/2024	SDB3260123345	(2,500.00)	2.8169	(7,130.86)	(7,042.25)	0.0000	4.5800	(1,597.9754)	0.0000	0.9072	(3.1259)	0.0000	1	(2,2187)	01/06/2025
603871.SH	12/12/2024	SDB3260123345	(1,100.00)	2.8169	(3,137.58)	(3,098.59)	0.0000	4.5800	(1,597.9754)	0.0000	0.3992	(1.3754)	0.0000	1	(0,9762)	01/06/2025
603871.SH	12/11/2024	SDB3260123345	(300.00)	2.8596	(846.66)	(857.87)	0.0000	4.5800	(1,597.9754)	0.0000	0.1077	(0.3908)	0.0000	1	(0,2731)	01/06/2025
603871.SH	12/11/2024	SDB3260123345	(200.00)	2.8596	(553.83)	(571.92)	0.0000	4.5800	(1,597.9754)	0.0000	0.0705	(0.2539)	0.0000	1	(0,1834)	01/06/2025
603871.SH	12/11/2024	SDB3260123345	(2,600.00)	2.8596	(7,200.85)	(7,434.91)	0.0000	4.5800	(1,597.9754)	0.0000	0.9161	(3.3002)	0.0000	1	(2,3841)	01/06/2025
603871.SH	12/11/2024	SDB3260123345	(1,200.00)	2.8596	(3,317.57)	(3,431.50)	0.0000	4.5800	(1,597.9754)	0.0000	0.4221	(1.5232)	0.0000	1	(1,1011)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
JIAYOU INTERNATIONAL LOGISTICS CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603871.SH	12/11/2024	SDB3260123345	(200.00)	2.8596	(553.55)	(571.92)	0.0000	4.5800	(1,597.9754)	0.0000	0.0704	(0.2539)	0.0000	1	(0.1834)	01/06/2025
603871.SH	12/11/2024	SDB3260123345	(7,000.00)	2.8596	(19,352.21)	(20,017.07)	0.0000	4.5800	(1,597.9754)	0.0000	2.4620	(8.8852)	0.0000	1	(6.4232)	01/06/2025
603871.SH	12/11/2024	SDB3260123345	(800.00)	2.8596	(2,205.46)	(2,287.67)	0.0000	4.5800	(1,597.9754)	0.0000	0.2806	(1.0155)	0.0000	1	(0.7349)	01/06/2025
603871.SH	12/11/2024	SDB3260123345	(2,800.00)	2.8596	(7,629.59)	(8,006.83)	0.0000	4.5800	(1,597.9754)	0.0000	0.9707	(3.5541)	0.0000	1	(2.5834)	01/06/2025
603871.SH	12/11/2024	SDB3260123345	(600.00)	2.8596	(1,711.41)	(1,715.75)	0.0000	4.5800	(1,597.9754)	0.0000	0.2177	(0.7616)	0.0000	1	(0.5439)	01/06/2025
603871.SH	12/11/2024	SDB3260123345	(2,300.00)	2.8596	(6,560.40)	(6,577.04)	0.0000	4.5800	(1,597.9754)	0.0000	0.8346	(2.9194)	0.0000	1	(2.0848)	01/06/2025
603871.SH	12/11/2024	SDB3260123345	(3,300.00)	2.8596	(9,412.74)	(9,436.62)	0.0000	4.5800	(1,597.9754)	0.0000	1.1975	(4.1887)	0.0000	1	(2.9912)	01/06/2025
603871.SH	12/11/2024	SDB3260123345	(5,900.00)	2.8596	(16,828.84)	(16,871.53)	0.0000	4.5800	(1,597.9754)	0.0000	2.1410	(7.4890)	0.0000	1	(5.3480)	01/06/2025
603871.SH	12/11/2024	SDB3260123345	(200.00)	2.8596	(570.47)	(571.92)	0.0000	4.5800	(1,597.9754)	0.0000	0.0726	(0.2539)	0.0000	1	(0.1813)	01/06/2025
603871.SH	12/11/2024	SDB3260123345	(600.00)	2.8596	(1,711.41)	(1,715.75)	0.0000	4.5800	(1,597.9754)	0.0000	0.2177	(0.7616)	0.0000	1	(0.5439)	01/06/2025
603871.SH	12/11/2024	SDB3260123345	(5,900.00)	2.8596	(16,828.84)	(16,871.53)	0.0000	4.5800	(1,597.9754)	0.0000	2.1410	(7.4890)	0.0000	1	(5.3480)	01/06/2025
603871.SH	12/11/2024	SDB3260123345	(7,100.00)	2.8596	(20,251.66)	(20,303.03)	0.0000	4.5800	(1,597.9754)	0.0000	2.5765	(9.0122)	0.0000	1	(6.4357)	01/06/2025
603871.SH	12/11/2024	SDB3260123345	(2,300.00)	2.8596	(6,560.40)	(6,577.04)	0.0000	4.5800	(1,597.9754)	0.0000	0.8346	(2.9194)	0.0000	1	(2.0848)	01/06/2025
603871.SH	12/11/2024	SDB3260123345	(8,500.00)	2.8596	(24,244.94)	(24,306.45)	0.0000	4.5800	(1,597.9754)	0.0000	3.0845	(10.7892)	0.0000	1	(7.7047)	01/06/2025
603871.SH	12/11/2024	SDB3260123345	(500.00)	2.8596	(1,426.17)	(1,429.79)	0.0000	4.5800	(1,597.9754)	0.0000	0.1814	(0.6347)	0.0000	1	(0.4532)	01/06/2025
603871.SH	12/11/2024	SDB3260123345	(2,800.00)	2.8596	(7,986.57)	(8,006.83)	0.0000	4.5800	(1,597.9754)	0.0000	1.0161	(3.5541)	0.0000	1	(2.5380)	01/06/2025
603871.SH	12/11/2024	SDB3260123345	(7,400.00)	2.8596	(21,107.36)	(21,160.91)	0.0000	4.5800	(1,597.9754)	0.0000	2.6853	(9.3929)	0.0000	1	(6.7076)	01/06/2025
603871.SH	12/11/2024	SDB3260123345	(4,900.00)	2.8596	(13,976.50)	(14,011.95)	0.0000	4.5800	(1,597.9754)	0.0000	1.7781	(6.2197)	0.0000	1	(4.4415)	01/06/2025
603871.SH	12/11/2024	SDB3260123345	(400.00)	2.8596	(1,140.94)	(1,143.83)	0.0000	4.5800	(1,597.9754)	0.0000	0.1452	(0.5077)	0.0000	1	(0.3626)	01/06/2025
603871.SH	12/11/2024	SDB3260123345	(10,100.00)	2.8596	(28,808.69)	(28,881.78)	0.0000	4.5800	(1,597.9754)	0.0000	3.6651	(12.8201)	0.0000	1	(9.1550)	01/06/2025
603871.SH	12/11/2024	SDB3260123345	(2,500.00)	2.8596	(7,130.86)	(7,148.95)	0.0000	4.5800	(1,597.9754)	0.0000	0.9072	(3.1733)	0.0000	1	(2.2661)	01/06/2025
603871.SH	12/11/2024	SDB3260123345	(1,100.00)	2.8596	(3,137.58)	(3,145.54)	0.0000	4.5800	(1,597.9754)	0.0000	0.3992	(1.3962)	0.0000	1	(0.9971)	01/06/2025
603871.SH	12/10/2024	SDB3260123345	(300.00)	2.8231	(846.66)	(846.94)	0.0000	4.5800	(1,597.9754)	0.0000	0.1077	(0.3759)	0.0000	1	(0.2682)	01/06/2025
603871.SH	12/10/2024	SDB3260123345	(200.00)	2.8231	(553.83)	(564.63)	0.0000	4.5800	(1,597.9754)	0.0000	0.0705	(0.2506)	0.0000	1	(0.1802)	01/06/2025
603871.SH	12/10/2024	SDB3260123345	(2,600.00)	2.8231	(7,200.85)	(7,340.15)	0.0000	4.5800	(1,597.9754)	0.0000	0.9161	(3.2582)	0.0000	1	(2.3421)	01/06/2025
603871.SH	12/10/2024	SDB3260123345	(1,200.00)	2.8231	(3,317.57)	(3,387.76)	0.0000	4.5800	(1,597.9754)	0.0000	0.4221	(1.5038)	0.0000	1	(1.0817)	01/06/2025
603871.SH	12/10/2024	SDB3260123345	(200.00)	2.8231	(553.55)	(564.63)	0.0000	4.5800	(1,597.9754)	0.0000	0.0704	(0.2506)	0.0000	1	(0.1802)	01/06/2025
603871.SH	12/10/2024	SDB3260123345	(7,000.00)	2.8231	(19,352.21)	(19,761.94)	0.0000	4.5800	(1,597.9754)	0.0000	2.4620	(8.7720)	0.0000	1	(6.3099)	01/06/2025
603871.SH	12/10/2024	SDB3260123345	(800.00)	2.8231	(2,205.46)	(2,258.51)	0.0000	4.5800	(1,597.9754)	0.0000	0.2806	(1.0025)	0.0000	1	(0.7219)	01/06/2025
603871.SH	12/10/2024	SDB3260123345	(2,800.00)	2.8231	(7,629.59)	(7,904.78)	0.0000	4.5800	(1,597.9754)	0.0000	0.9707	(3.5088)	0.0000	1	(2.5381)	01/06/2025
603871.SH	12/10/2024	SDB3260123345	(600.00)	2.8231	(1,711.41)	(1,693.88)	0.0000	4.5800	(1,597.9754)	0.0000	0.2177	(0.7519)	0.0000	1	(0.5342)	01/06/2025
603871.SH	12/10/2024	SDB3260123345	(2,300.00)	2.8231	(6,560.40)	(6,493.21)	0.0000	4.5800	(1,597.9754)	0.0000	0.8346	(2.8822)	0.0000	1	(2.0476)	01/06/2025
603871.SH	12/10/2024	SDB3260123345	(3,300.00)	2.8231	(9,412.74)	(9,316.35)	0.0000	4.5800	(1,597.9754)	0.0000	1.1975	(4.1354)	0.0000	1	(2.9378)	01/06/2025
603871.SH	12/10/2024	SDB3260123345	(5,900.00)	2.8231	(16,828.84)	(16,656.50)	0.0000	4.5800	(1,597.9754)	0.0000	2.1410	(7.3935)	0.0000	1	(5.2525)	01/06/2025
603871.SH	12/10/2024	SDB3260123345	(200.00)	2.8231	(570.47)	(564.63)	0.0000	4.5800	(1,597.9754)	0.0000	0.0726	(0.2506)	0.0000	1	(0.1781)	01/06/2025
603871.SH	12/10/2024	SDB3260123345	(600.00)	2.8231	(1,711.41)	(1,693.88)	0.0000	4.5800	(1,597.9754)	0.0000	0.2177	(0.7519)	0.0000	1	(0.5342)	01/06/2025
603871.SH	12/10/2024	SDB3260123345	(5,900.00)	2.8231	(16,828.84)	(16,656.50)	0.0000	4.5800	(1,597.9754)	0.0000	2.1410	(7.3935)	0.0000	1	(5.2525)	01/06/2025
603871.SH	12/10/2024	SDB3260123345	(7,100.00)	2.8231	(20,251.66)	(20,044.26)	0.0000	4.5800	(1,597.9754)	0.0000	2.5765	(8.8973)	0.0000	1	(6.3208)	01/06/2025
603871.SH	12/10/2024	SDB3260123345	(2,300.00)	2.8231	(6,560.40)	(6,493.21)	0.0000	4.5800	(1,597.9754)	0.0000	0.8346	(2.8822)	0.0000	1	(2.0476)	01/06/2025
603871.SH	12/10/2024	SDB3260123345	(8,500.00)	2.8231	(24,244.94)	(23,996.65)	0.0000	4.5800	(1,597.9754)	0.0000	3.0845	(10.6517)	0.0000	1	(7.5672)	01/06/2025
603871.SH	12/10/2024	SDB3260123345	(500.00)	2.8231	(1,426.17)	(1,411.57)	0.0000	4.5800	(1,597.9754)	0.0000	0.1814	(0.6266)	0.0000	1	(0.4451)	01/06/2025
603871.SH	12/10/2024	SDB3260123345	(2,800.00)	2.8231	(7,986.57)	(7,904.78)	0.0000	4.5800	(1,597.9754)	0.0000	1.0161	(3.5088)	0.0000	1	(2.4927)	01/06/2025
603871.SH	12/10/2024	SDB3260123345	(7,400.00)	2.8231	(21,107.36)	(20,891.20)	0.0000	4.5800	(1,597.9754)	0.0000	2.6853	(9.2732)	0.0000	1	(6.5879)	01/06/2025
603871.SH	12/10/2024	SDB3260123345	(4,900.00)	2.8231	(13,976.50)	(13,833.36)	0.0000	4.5800	(1,597.9754)	0.0000	1.7781	(6.1404)	0.0000	1	(4.3623)	01/06/2025
603871.SH	12/10/2024	SDB3260123345	(400.00)	2.8231	(1,140.94)	(1,129.25)	0.0000	4.5800	(1,597.9754)	0.0000	0.1452	(0.5013)	0.0000	1	(0.3561)	01/06/2025
603871.SH	12/10/2024	SDB3260123345	(10,100.00)	2.8231	(28,808.69)	(28,513.66)	0.0000	4.5800	(1,597.9754)	0.0000	3.6651	(12.6567)	0.0000	1	(8.9916)	01/06/2025
603871.SH	12/10/2024	SDB3260123345	(2,500.00)	2.8231	(7,130.86)	(7,057.84)	0.0000	4.5800	(1,597.9754)	0.0000	0.9072	(3.1328)	0.0000	1	(2.2256)	01/06/2025
603871.SH	12/10/2024	SDB3260123345	(1,100.00)	2.8231	(3,137.58)	(3,105.45)	0.0000	4.5800	(1,597.9754)	0.0000	0.3992	(1.3785)	0.0000	1	(0.9793)	01/06/2025
603871.SH	12/09/2024	SDB3260123345	(2,600.00)	2.8016	(7,200.85)	(7,284.28)	0.0000	4.5800	(1,598.5802)	0.0000	0.9161	(3.2346)	0.0000	1	(2.3185)	01/06/2025
603871.SH	12/09/2024	SDB3260123345	(1,200.00)	2.8016	(3,317.57)	(3,361.98)	0.0000	4.5800	(1,598.5802)	0.0000	0.4221	(1.4929)	0.0000	1	(1.0708)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
JIAYOU INTERNATIONAL LOGISTICS CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603871.SH	12/09/2024	SDB3260123345	(200.00)	2.8016	(553.55)	(560.33)	0.0000	4.5800	(1,598.5802)	0.0000	0.0704	(0.2488)	0.0000	1	(0.1784)	01/06/2025
603871.SH	12/09/2024	SDB3260123345	(7,000.00)	2.8016	(19,352.21)	(19,611.53)	0.0000	4.5800	(1,598.5802)	0.0000	2.4620	(8.7085)	0.0000	1	(6.2465)	01/06/2025
603871.SH	12/09/2024	SDB3260123345	(800.00)	2.8016	(2,205.46)	(2,241.32)	0.0000	4.5800	(1,598.5802)	0.0000	0.2806	(0.9953)	0.0000	1	(0.7147)	01/06/2025
603871.SH	12/09/2024	SDB3260123345	(2,800.00)	2.8016	(7,629.59)	(7,844.61)	0.0000	4.5800	(1,598.5802)	0.0000	0.9707	(3.4834)	0.0000	1	(2.5127)	01/06/2025
603871.SH	12/09/2024	SDB3260123345	(600.00)	2.8016	(1,711.41)	(1,680.99)	0.0000	4.5800	(1,598.5802)	0.0000	0.2177	(0.7464)	0.0000	1	(0.5287)	01/06/2025
603871.SH	12/09/2024	SDB3260123345	(2,300.00)	2.8016	(6,560.40)	(6,443.79)	0.0000	4.5800	(1,598.5802)	0.0000	0.8346	(2.8614)	0.0000	1	(2.0267)	01/06/2025
603871.SH	12/09/2024	SDB3260123345	(3,300.00)	2.8016	(9,412.74)	(9,245.44)	0.0000	4.5800	(1,598.5802)	0.0000	1.1975	(4.1054)	0.0000	1	(2.9079)	01/06/2025
603871.SH	12/09/2024	SDB3260123345	(5,900.00)	2.8016	(16,828.84)	(16,529.72)	0.0000	4.5800	(1,598.5802)	0.0000	2.1410	(7.3400)	0.0000	1	(5.1990)	01/06/2025
603871.SH	12/09/2024	SDB3260123345	(200.00)	2.8016	(570.47)	(560.33)	0.0000	4.5800	(1,598.5802)	0.0000	0.0726	(0.2488)	0.0000	1	(0.1762)	01/06/2025
603871.SH	12/09/2024	SDB3260123345	(600.00)	2.8016	(1,711.41)	(1,680.99)	0.0000	4.5800	(1,598.5802)	0.0000	0.2177	(0.7464)	0.0000	1	(0.5287)	01/06/2025
603871.SH	12/09/2024	SDB3260123345	(5,900.00)	2.8016	(16,828.84)	(16,529.72)	0.0000	4.5800	(1,598.5802)	0.0000	2.1410	(7.3400)	0.0000	1	(5.1990)	01/06/2025
603871.SH	12/09/2024	SDB3260123345	(7,100.00)	2.8016	(20,251.66)	(19,891.69)	0.0000	4.5800	(1,598.5802)	0.0000	2.5765	(8.8329)	0.0000	1	(6.2564)	01/06/2025
603871.SH	12/09/2024	SDB3260123345	(2,300.00)	2.8016	(6,560.40)	(6,443.79)	0.0000	4.5800	(1,598.5802)	0.0000	0.8346	(2.8614)	0.0000	1	(2.0267)	01/06/2025
603871.SH	12/09/2024	SDB3260123345	(8,500.00)	2.8016	(24,244.94)	(23,814.00)	0.0000	4.5800	(1,598.5802)	0.0000	3.0845	(10.5746)	0.0000	1	(7.4901)	01/06/2025
603871.SH	12/09/2024	SDB3260123345	(500.00)	2.8016	(1,426.17)	(1,400.82)	0.0000	4.5800	(1,598.5802)	0.0000	0.1814	(0.6220)	0.0000	1	(0.4406)	01/06/2025
603871.SH	12/09/2024	SDB3260123345	(2,800.00)	2.8016	(7,986.57)	(7,844.61)	0.0000	4.5800	(1,598.5802)	0.0000	1.0161	(3.4834)	0.0000	1	(2.4673)	01/06/2025
603871.SH	12/09/2024	SDB3260123345	(7,400.00)	2.8016	(21,107.36)	(20,732.19)	0.0000	4.5800	(1,598.5802)	0.0000	2.6853	(9.2061)	0.0000	1	(6.5208)	01/06/2025
603871.SH	12/09/2024	SDB3260123345	(4,900.00)	2.8016	(13,976.50)	(13,728.07)	0.0000	4.5800	(1,598.5802)	0.0000	1.7781	(6.0960)	0.0000	1	(4.3178)	01/06/2025
603871.SH	12/09/2024	SDB3260123345	(400.00)	2.8016	(1,140.94)	(1,120.66)	0.0000	4.5800	(1,598.5802)	0.0000	0.1452	(0.4976)	0.0000	1	(0.3525)	01/06/2025
603871.SH	12/09/2024	SDB3260123345	(10,100.00)	2.8016	(28,808.69)	(28,296.63)	0.0000	4.5800	(1,598.5802)	0.0000	3.6651	(12.5651)	0.0000	1	(8.9000)	01/06/2025
603871.SH	12/09/2024	SDB3260123345	(2,500.00)	2.8016	(7,130.86)	(7,004.12)	0.0000	4.5800	(1,598.5802)	0.0000	0.9072	(3.1102)	0.0000	1	(2.2030)	01/06/2025
603871.SH	12/09/2024	SDB3260123345	(1,100.00)	2.8016	(3,137.58)	(3,081.81)	0.0000	4.5800	(1,598.5802)	0.0000	0.3992	(1.3685)	0.0000	1	(0.9693)	01/06/2025
603871.SH	12/06/2024	SDB3260123345	(200.00)	2.7646	(553.55)	(552.91)	0.0000	4.5800	(1,602.2020)	0.0000	0.2113	(0.7382)	0.0000	3	(0.5270)	01/06/2025
603871.SH	12/06/2024	SDB3260123345	(7,000.00)	2.7646	(19,352.21)	(19,352.01)	0.0000	4.5800	(1,602.2020)	0.0000	7.3861	(25.8382)	0.0000	3	(18.4521)	01/06/2025
603871.SH	12/06/2024	SDB3260123345	(800.00)	2.7646	(2,205.46)	(2,211.66)	0.0000	4.5800	(1,602.2020)	0.0000	0.8418	(2.9529)	0.0000	3	(2.1112)	01/06/2025
603871.SH	12/06/2024	SDB3260123345	(2,800.00)	2.7646	(7,629.59)	(7,740.80)	0.0000	4.5800	(1,602.2020)	0.0000	2.9120	(10.3353)	0.0000	3	(7.4233)	01/06/2025
603871.SH	12/06/2024	SDB3260123345	(600.00)	2.7646	(1,711.41)	(1,658.74)	0.0000	4.5800	(1,602.2020)	0.0000	0.6532	(2.2147)	0.0000	3	(1.5615)	01/06/2025
603871.SH	12/06/2024	SDB3260123345	(2,300.00)	2.7646	(6,560.40)	(6,358.52)	0.0000	4.5800	(1,602.2020)	0.0000	2.5039	(8.4897)	0.0000	3	(5.9858)	01/06/2025
603871.SH	12/06/2024	SDB3260123345	(3,300.00)	2.7646	(9,412.74)	(9,123.09)	0.0000	4.5800	(1,602.2020)	0.0000	3.5925	(12.1809)	0.0000	3	(8.5883)	01/06/2025
603871.SH	12/06/2024	SDB3260123345	(5,900.00)	2.7646	(16,828.84)	(16,310.98)	0.0000	4.5800	(1,602.2020)	0.0000	6.4230	(21.7779)	0.0000	3	(15.3549)	01/06/2025
603871.SH	12/06/2024	SDB3260123345	(200.00)	2.7646	(570.47)	(552.91)	0.0000	4.5800	(1,602.2020)	0.0000	0.2177	(0.7382)	0.0000	3	(0.5205)	01/06/2025
603871.SH	12/06/2024	SDB3260123345	(600.00)	2.7646	(1,711.41)	(1,658.74)	0.0000	4.5800	(1,602.2020)	0.0000	0.6532	(2.2147)	0.0000	3	(1.5615)	01/06/2025
603871.SH	12/06/2024	SDB3260123345	(5,900.00)	2.7646	(16,828.84)	(16,310.98)	0.0000	4.5800	(1,602.2020)	0.0000	6.4230	(21.7779)	0.0000	3	(15.3549)	01/06/2025
603871.SH	12/06/2024	SDB3260123345	(7,100.00)	2.7646	(20,251.66)	(19,628.47)	0.0000	4.5800	(1,602.2020)	0.0000	7.7294	(26.2073)	0.0000	3	(18.4779)	01/06/2025
603871.SH	12/06/2024	SDB3260123345	(2,300.00)	2.7646	(6,560.40)	(6,358.52)	0.0000	4.5800	(1,602.2020)	0.0000	2.5039	(8.4897)	0.0000	3	(5.9858)	01/06/2025
603871.SH	12/06/2024	SDB3260123345	(8,500.00)	2.7646	(24,244.94)	(23,498.87)	0.0000	4.5800	(1,602.2020)	0.0000	9.2535	(31.3749)	0.0000	3	(22.1215)	01/06/2025
603871.SH	12/06/2024	SDB3260123345	(500.00)	2.7646	(1,426.17)	(1,382.29)	0.0000	4.5800	(1,602.2020)	0.0000	0.5443	(1.8456)	0.0000	3	(1.3013)	01/06/2025
603871.SH	12/06/2024	SDB3260123345	(2,800.00)	2.7646	(7,986.57)	(7,740.80)	0.0000	4.5800	(1,602.2020)	0.0000	3.0482	(10.3353)	0.0000	3	(7.2871)	01/06/2025
603871.SH	12/06/2024	SDB3260123345	(7,400.00)	2.7646	(21,107.36)	(20,457.84)	0.0000	4.5800	(1,602.2020)	0.0000	8.0560	(27.3147)	0.0000	3	(19.2587)	01/06/2025
603871.SH	12/06/2024	SDB3260123345	(4,900.00)	2.7646	(13,976.50)	(13,546.41)	0.0000	4.5800	(1,602.2020)	0.0000	5.3344	(18.0867)	0.0000	3	(12.7524)	01/06/2025
603871.SH	12/06/2024	SDB3260123345	(400.00)	2.7646	(1,140.94)	(1,105.83)	0.0000	4.5800	(1,602.2020)	0.0000	0.4355	(1.4765)	0.0000	3	(1.0410)	01/06/2025
603871.SH	12/06/2024	SDB3260123345	(10,100.00)	2.7646	(28,808.69)	(27,922.19)	0.0000	4.5800	(1,602.2020)	0.0000	10.9953	(37.2808)	0.0000	3	(26.2855)	01/06/2025
603871.SH	12/06/2024	SDB3260123345	(2,500.00)	2.7646	(7,130.86)	(6,911.43)	0.0000	4.5800	(1,602.2020)	0.0000	2.7216	(9.2279)	0.0000	3	(6.5063)	01/06/2025
603871.SH	12/06/2024	SDB3260123345	(1,100.00)	2.7646	(3,137.58)	(3,041.03)	0.0000	4.5800	(1,602.2020)	0.0000	1.1975	(4.0603)	0.0000	3	(2.8628)	01/06/2025
603871.SH	12/05/2024	SDB3260123345	(800.00)	2.7283	(2,205.46)	(2,182.65)	0.0000	4.5800	(1,599.8571)	0.0000	0.2806	(0.9700)	0.0000	1	(0.6894)	01/06/2025
603871.SH	12/05/2024	SDB3260123345	(2,800.00)	2.7283	(7,629.59)	(7,399.28)	0.0000	4.5800	(1,599.8571)	0.0000	0.9707	(3.3949)	0.0000	1	(2.4243)	01/06/2025
603871.SH	12/05/2024	SDB3260123345	(600.00)	2.7283	(1,711.41)	(1,636.99)	0.0000	4.5800	(1,599.8571)	0.0000	0.2177	(0.7275)	0.0000	1	(0.5098)	01/06/2025
603871.SH	12/05/2024	SDB3260123345	(2,300.00)	2.7283	(6,560.40)	(6,275.12)	0.0000	4.5800	(1,599.8571)	0.0000	0.8346	(2.7887)	0.0000	1	(1.9541)	01/06/2025
603871.SH	12/05/2024	SDB3260123345	(3,300.00)	2.7283	(9,412.74)	(9,003.44)	0.0000	4.5800	(1,599.8571)	0.0000	1.1975	(4.0012)	0.0000	1	(2.8037)	01/06/2025
603871.SH	12/05/2024	SDB3260123345	(5,900.00)	2.7283	(16,828.84)	(16,097.05)	0.0000	4.5800	(1,599.8571)	0.0000	2.1410	(7.1536)	0.0000	1	(5.0126)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
JIAYOU INTERNATIONAL LOGISTICS CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603871.SH	12/05/2024	SDB3260123345	(200.00)	2.7283	(570.47)	(545.66)	0.0000	4.5800	(1,599.8571)	0.0000	0.0726	(0.2425)	0.0000	1	(0.1699)	01/06/2025
603871.SH	12/05/2024	SDB3260123345	(600.00)	2.7283	(1,711.41)	(1,636.99)	0.0000	4.5800	(1,599.8571)	0.0000	0.2177	(0.7275)	0.0000	1	(0.5098)	01/06/2025
603871.SH	12/05/2024	SDB3260123345	(5,900.00)	2.7283	(16,828.84)	(16,097.05)	0.0000	4.5800	(1,599.8571)	0.0000	2.1410	(7.1536)	0.0000	1	(5.0126)	01/06/2025
603871.SH	12/05/2024	SDB3260123345	(7,100.00)	2.7283	(20,251.66)	(19,371.03)	0.0000	4.5800	(1,599.8571)	0.0000	2.5765	(8.6086)	0.0000	1	(6.0321)	01/06/2025
603871.SH	12/05/2024	SDB3260123345	(2,300.00)	2.7283	(6,560.40)	(6,275.12)	0.0000	4.5800	(1,599.8571)	0.0000	0.8346	(2.7887)	0.0000	1	(1.9541)	01/06/2025
603871.SH	12/05/2024	SDB3260123345	(8,500.00)	2.7283	(24,244.94)	(23,190.67)	0.0000	4.5800	(1,599.8571)	0.0000	3.0845	(10.3060)	0.0000	1	(7.2215)	01/06/2025
603871.SH	12/05/2024	SDB3260123345	(500.00)	2.7283	(1,426.17)	(1,364.16)	0.0000	4.5800	(1,599.8571)	0.0000	0.1814	(0.6062)	0.0000	1	(0.4248)	01/06/2025
603871.SH	12/05/2024	SDB3260123345	(2,800.00)	2.7283	(7,986.57)	(7,639.28)	0.0000	4.5800	(1,599.8571)	0.0000	1.0161	(3.3949)	0.0000	1	(2.3789)	01/06/2025
603871.SH	12/05/2024	SDB3260123345	(7,400.00)	2.7283	(21,107.36)	(20,189.52)	0.0000	4.5800	(1,599.8571)	0.0000	2.6853	(8.9723)	0.0000	1	(6.2870)	01/06/2025
603871.SH	12/05/2024	SDB3260123345	(4,900.00)	2.7283	(13,976.50)	(13,368.74)	0.0000	4.5800	(1,599.8571)	0.0000	1.7781	(5.9411)	0.0000	1	(4.1630)	01/06/2025
603871.SH	12/05/2024	SDB3260123345	(400.00)	2.7283	(1,140.94)	(1,091.33)	0.0000	4.5800	(1,599.8571)	0.0000	0.1452	(0.4850)	0.0000	1	(0.3398)	01/06/2025
603871.SH	12/05/2024	SDB3260123345	(10,100.00)	2.7283	(28,808.69)	(27,555.97)	0.0000	4.5800	(1,599.8571)	0.0000	3.6651	(12.2460)	0.0000	1	(8.5809)	01/06/2025
603871.SH	12/05/2024	SDB3260123345	(2,500.00)	2.7283	(7,130.86)	(6,820.79)	0.0000	4.5800	(1,599.8571)	0.0000	0.9072	(3.0312)	0.0000	1	(2.1240)	01/06/2025
603871.SH	12/05/2024	SDB3260123345	(1,100.00)	2.7283	(3,137.58)	(3,001.15)	0.0000	4.5800	(1,599.8571)	0.0000	0.3992	(1.3337)	0.0000	1	(0.9346)	01/06/2025
603871.SH	12/04/2024	SDB3260123345	(600.00)	2.8523	(1,711.41)	(1,711.41)	0.0000	4.5800	(1,593.0722)	0.0000	0.2177	(0.7573)	0.0000	1	(0.5396)	01/06/2025
603871.SH	12/04/2024	SDB3260123345	(2,300.00)	2.8523	(6,560.40)	(6,560.40)	0.0000	4.5800	(1,593.0722)	0.0000	0.8346	(2.9031)	0.0000	1	(2.0685)	01/06/2025
603871.SH	12/04/2024	SDB3260123345	(3,300.00)	2.8523	(9,412.74)	(9,412.74)	0.0000	4.5800	(1,593.0722)	0.0000	1.1975	(4.1653)	0.0000	1	(2.9678)	01/06/2025
603871.SH	12/04/2024	SDB3260123345	(5,900.00)	2.8523	(16,828.84)	(16,828.84)	0.0000	4.5800	(1,593.0722)	0.0000	2.1410	(7.4471)	0.0000	1	(5.3061)	01/06/2025
603871.SH	12/04/2024	SDB3260123345	(200.00)	2.8523	(570.47)	(570.47)	0.0000	4.5800	(1,593.0722)	0.0000	0.0726	(0.2524)	0.0000	1	(0.1799)	01/06/2025
603871.SH	12/04/2024	SDB3260123345	(600.00)	2.8523	(1,711.41)	(1,711.41)	0.0000	4.5800	(1,593.0722)	0.0000	0.2177	(0.7573)	0.0000	1	(0.5396)	01/06/2025
603871.SH	12/04/2024	SDB3260123345	(5,900.00)	2.8523	(16,828.84)	(16,828.84)	0.0000	4.5800	(1,593.0722)	0.0000	2.1410	(7.4471)	0.0000	1	(5.3061)	01/06/2025
603871.SH	12/04/2024	SDB3260123345	(7,100.00)	2.8523	(20,251.66)	(20,251.66)	0.0000	4.5800	(1,593.0722)	0.0000	2.5765	(8.9618)	0.0000	1	(6.3853)	01/06/2025
603871.SH	12/04/2024	SDB3260123345	(2,300.00)	2.8523	(6,560.40)	(6,560.40)	0.0000	4.5800	(1,593.0722)	0.0000	0.8346	(2.9031)	0.0000	1	(2.0685)	01/06/2025
603871.SH	12/04/2024	SDB3260123345	(8,500.00)	2.8523	(24,244.94)	(24,244.94)	0.0000	4.5800	(1,593.0722)	0.0000	3.0845	(10.7289)	0.0000	1	(7.6444)	01/06/2025
603871.SH	12/04/2024	SDB3260123345	(500.00)	2.8523	(1,426.17)	(1,426.17)	0.0000	4.5800	(1,593.0722)	0.0000	0.1814	(0.6311)	0.0000	1	(0.4497)	01/06/2025
603871.SH	12/04/2024	SDB3260123345	(2,800.00)	2.8523	(7,986.57)	(7,986.57)	0.0000	4.5800	(1,593.0722)	0.0000	1.0161	(3.5342)	0.0000	1	(2.5181)	01/06/2025
603871.SH	12/04/2024	SDB3260123345	(7,400.00)	2.8523	(21,107.36)	(21,107.36)	0.0000	4.5800	(1,593.0722)	0.0000	2.6853	(9.3404)	0.0000	1	(6.6551)	01/06/2025
603871.SH	12/04/2024	SDB3260123345	(4,900.00)	2.8523	(13,976.50)	(13,976.50)	0.0000	4.5800	(1,593.0722)	0.0000	1.7781	(6.1849)	0.0000	1	(4.4068)	01/06/2025
603871.SH	12/04/2024	SDB3260123345	(400.00)	2.8523	(1,140.94)	(1,140.94)	0.0000	4.5800	(1,593.0722)	0.0000	0.1452	(0.5049)	0.0000	1	(0.3597)	01/06/2025
603871.SH	12/04/2024	SDB3260123345	(10,100.00)	2.8523	(28,808.69)	(28,808.69)	0.0000	4.5800	(1,593.0722)	0.0000	3.6651	(12.7484)	0.0000	1	(9.0833)	01/06/2025
603871.SH	12/04/2024	SDB3260123345	(2,500.00)	2.8523	(7,130.86)	(7,130.86)	0.0000	4.5800	(1,593.0722)	0.0000	0.9072	(3.1556)	0.0000	1	(2.2483)	01/06/2025
603871.SH	12/04/2024	SDB3260123345	(1,100.00)	2.8523	(3,137.58)	(3,137.58)	0.0000	4.5800	(1,593.0722)	0.0000	0.3992	(1.3884)	0.0000	1	(0.9893)	01/06/2025
TOTAL JIAYOU INTERNATIONAL LOGISTICS CO.,LTD. CMN CLASS A SERIES NORTHBOUND											1,427.4073	(4,904.1536)	0.0000		(3,476.7463)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
JILIN LIYUAN PRECISION MANUFACTURING CO., LTD CMN CLASS A SERIES NORTHBOUND																
002501.ZK	01/03/2025	SDB3264120639	(27.00)	0.2271	(8.26)	(6.13)	0.0000	4.3300	(2,250.0000)	0.0000	0.0030	(0.0115)	0.0000	3	(0.0085)	01/06/2025
002501.ZK	01/03/2025	SDB3264120639	(3,973.00)	0.2271	(1,215.27)	(902.28)	0.0000	4.3300	(2,250.0000)	0.0000	0.4385	(1.6918)	0.0000	3	(1.2533)	01/06/2025
002501.ZK	01/03/2025	SDB3264120639	(49,627.00)	0.2271	(15,938.70)	(11,270.39)	0.0000	4.3300	(2,250.0000)	0.0000	5.7512	(21.1320)	0.0000	3	(15.3808)	01/06/2025
002501.ZK	01/02/2025	SDB3264120639	(27.00)	0.2396	(8.26)	(6.47)	0.0000	4.3300	(2,250.0000)	0.0000	0.0010	(0.0040)	0.0000	1	(0.0031)	01/06/2025
002501.ZK	01/02/2025	SDB3264120639	(3,973.00)	0.2396	(1,215.27)	(951.98)	0.0000	4.3300	(2,250.0000)	0.0000	0.1462	(0.5950)	0.0000	1	(0.4488)	01/06/2025
002501.ZK	01/02/2025	SDB3264120639	(49,627.00)	0.2396	(15,938.70)	(11,891.27)	0.0000	4.3300	(2,250.0000)	0.0000	1.9171	(7.4320)	0.0000	1	(5.5150)	01/06/2025
002501.ZK	12/31/2024	SDB3264120639	(27.00)	0.2505	(8.26)	(6.76)	0.0000	4.3300	(2,250.0000)	0.0000	0.0020	(0.0085)	0.0000	2	(0.0065)	01/06/2025
002501.ZK	12/31/2024	SDB3264120639	(3,973.00)	0.2505	(1,215.27)	(995.42)	0.0000	4.3300	(2,250.0000)	0.0000	0.2923	(1.2443)	0.0000	2	(0.9519)	01/06/2025
002501.ZK	12/31/2024	SDB3264120639	(133,000.00)	0.2505	(42,715.61)	(33,322.62)	0.0000	4.3300	(2,250.0000)	0.0000	10.2755	(41.6533)	0.0000	2	(31.3778)	01/06/2025
002501.ZK	12/30/2024	SDB3264120639	(27.00)	0.2615	(8.26)	(7.06)	0.0000	4.3300	(2,250.0000)	0.0000	0.0010	(0.0044)	0.0000	1	(0.0034)	01/06/2025
002501.ZK	12/30/2024	SDB3264120639	(3,973.00)	0.2615	(1,215.27)	(1,038.75)	0.0000	4.3300	(2,250.0000)	0.0000	0.1462	(0.6492)	0.0000	1	(0.5030)	01/06/2025
002501.ZK	12/30/2024	SDB3264120639	(133,000.00)	0.2615	(42,715.61)	(34,773.12)	0.0000	4.3300	(2,250.0000)	0.0000	5.1377	(21.7332)	0.0000	1	(16.5955)	01/06/2025
002501.ZK	12/27/2024	SDB3264120639	(27.00)	0.2887	(8.26)	(7.80)	0.0000	4.3300	(2,250.0000)	0.0000	0.0030	(0.0146)	0.0000	3	(0.0116)	01/06/2025
002501.ZK	12/27/2024	SDB3264120639	(3,973.00)	0.2887	(1,215.27)	(1,147.10)	0.0000	4.3300	(2,250.0000)	0.0000	0.4385	(2.1508)	0.0000	3	(1.7123)	01/06/2025
002501.ZK	12/27/2024	SDB3264120639	(133,000.00)	0.2887	(42,715.61)	(38,400.43)	0.0000	4.3300	(2,250.0000)	0.0000	15.4132	(72.0008)	0.0000	3	(56.5876)	01/06/2025
002501.ZK	12/26/2024	SDB3264120639	(27.00)	0.2967	(8.26)	(8.01)	0.0000	4.3300	(2,250.0000)	0.0000	0.0010	(0.0050)	0.0000	1	(0.0040)	01/06/2025
002501.ZK	12/26/2024	SDB3264120639	(3,973.00)	0.2967	(1,215.27)	(1,178.75)	0.0000	4.3300	(2,250.0000)	0.0000	0.1462	(0.7367)	0.0000	1	(0.5906)	01/06/2025
002501.ZK	12/26/2024	SDB3264120639	(133,000.00)	0.2967	(42,715.61)	(39,459.90)	0.0000	4.3300	(2,250.0000)	0.0000	5.1377	(24.6624)	0.0000	1	(19.5247)	01/06/2025
002501.ZK	12/24/2024	SDB3264120639	(27.00)	0.2967	(8.26)	(8.01)	0.0000	4.3300	(2,250.0000)	0.0000	0.0020	(0.0100)	0.0000	2	(0.0080)	01/06/2025
002501.ZK	12/24/2024	SDB3264120639	(3,973.00)	0.2967	(1,215.27)	(1,178.75)	0.0000	4.3300	(2,250.0000)	0.0000	0.2923	(1.4734)	0.0000	2	(1.1811)	01/06/2025
002501.ZK	12/24/2024	SDB3264120639	(133,000.00)	0.2967	(42,715.61)	(39,459.90)	0.0000	4.3300	(2,250.0000)	0.0000	10.2755	(49.3249)	0.0000	2	(39.0494)	01/06/2025
002501.ZK	12/23/2024	SDB3264120639	(27.00)	0.2922	(8.26)	(7.89)	0.0000	4.3300	(2,250.0000)	0.0000	0.0010	(0.0049)	0.0000	1	(0.0039)	01/06/2025
002501.ZK	12/23/2024	SDB3264120639	(3,973.00)	0.2922	(1,215.27)	(1,160.77)	0.0000	4.3300	(2,250.0000)	0.0000	0.1462	(0.7255)	0.0000	1	(0.5793)	01/06/2025
002501.ZK	12/23/2024	SDB3264120639	(133,000.00)	0.2922	(42,715.61)	(38,857.94)	0.0000	4.3300	(2,250.0000)	0.0000	5.1377	(24.2862)	0.0000	1	(19.1485)	01/06/2025
002501.ZK	12/20/2024	SDB3264120639	(27.00)	0.2894	(8.26)	(7.81)	0.0000	4.3300	(2,250.0000)	0.0000	0.0030	(0.0146)	0.0000	3	(0.0117)	01/06/2025
002501.ZK	12/20/2024	SDB3264120639	(3,973.00)	0.2894	(1,215.27)	(1,149.64)	0.0000	4.3300	(2,250.0000)	0.0000	0.4385	(2.1556)	0.0000	3	(1.7171)	01/06/2025
002501.ZK	12/20/2024	SDB3264120639	(133,000.00)	0.2894	(42,715.61)	(38,485.41)	0.0000	4.3300	(2,250.0000)	0.0000	15.4132	(72.1601)	0.0000	3	(56.7469)	01/06/2025
002501.ZK	12/19/2024	SDB3264120639	(27.00)	0.3197	(8.26)	(8.63)	0.0000	4.5800	(2,250.0000)	0.0000	0.0011	(0.0054)	0.0000	1	(0.0043)	01/06/2025
002501.ZK	12/19/2024	SDB3264120639	(3,973.00)	0.3197	(1,215.27)	(1,270.30)	0.0000	4.5800	(2,250.0000)	0.0000	0.1546	(0.7939)	0.0000	1	(0.6393)	01/06/2025
002501.ZK	12/19/2024	SDB3264120639	(133,000.00)	0.3197	(42,715.61)	(42,524.36)	0.0000	4.5800	(2,250.0000)	0.0000	5.4344	(26.5777)	0.0000	1	(21.1433)	01/06/2025
002501.ZK	12/18/2024	SDB3264120639	(27.00)	0.3046	(8.26)	(8.22)	0.0000	4.5800	(2,250.0000)	0.0000	0.0011	(0.0051)	0.0000	1	(0.0041)	01/06/2025
002501.ZK	12/18/2024	SDB3264120639	(3,973.00)	0.3046	(1,215.27)	(1,210.11)	0.0000	4.5800	(2,250.0000)	0.0000	0.1546	(0.7563)	0.0000	1	(0.6017)	01/06/2025
002501.ZK	12/18/2024	SDB3264120639	(133,000.00)	0.3046	(42,715.61)	(40,509.54)	0.0000	4.5800	(2,250.0000)	0.0000	5.4344	(25.3185)	0.0000	1	(19.8841)	01/06/2025
002501.ZK	12/17/2024	SDB3264120639	(27.00)	0.3275	(8.26)	(8.84)	0.0000	4.5800	(2,250.0000)	0.0000	0.0011	(0.0055)	0.0000	1	(0.0045)	01/06/2025
002501.ZK	12/17/2024	SDB3264120639	(3,973.00)	0.3275	(1,215.27)	(1,301.34)	0.0000	4.5800	(2,250.0000)	0.0000	0.1546	(0.8133)	0.0000	1	(0.6587)	01/06/2025
002501.ZK	12/17/2024	SDB3264120639	(133,000.00)	0.3275	(42,715.61)	(43,563.62)	0.0000	4.5800	(2,250.0000)	0.0000	5.4344	(27.2273)	0.0000	1	(21.7929)	01/06/2025
002501.ZK	12/16/2024	SDB3264120639	(27.00)	0.3059	(8.26)	(8.26)	0.0000	4.5800	(2,250.0000)	0.0000	0.0011	(0.0052)	0.0000	1	(0.0041)	01/06/2025
002501.ZK	12/16/2024	SDB3264120639	(3,973.00)	0.3059	(1,215.27)	(1,215.27)	0.0000	4.5800	(2,250.0000)	0.0000	0.1546	(0.7595)	0.0000	1	(0.6049)	01/06/2025
002501.ZK	12/16/2024	SDB3264120639	(133,000.00)	0.3212	(42,715.61)	(42,715.61)	0.0000	4.5800	(2,250.0000)	0.0000	5.4344	(26.6973)	0.0000	1	(21.2629)	01/06/2025
TOTAL JILIN LIYUAN PRECISION MANUFACTURING CO., LTD CMN CLASS A SERIES NORTHBOUND												99.3208	(454.8500)	0.0000	(355.5292)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
JILIN QUANYANGQUAN CO LTD CMN CLASS A SERIES NORTHBOUND																
600189.SH	01/03/2025	SDB3261230623	(11,700.00)	1.0042	(13,141.64)	(11,748.82)	0.0000	4.3300	(1,816.8729)	0.0000	4.7419	(17.7884)	0.0000	3	(13.0465)	01/06/2025
600189.SH	01/03/2025	SDB3261230623	(23,400.00)	1.0042	(26,365.01)	(23,497.65)	0.0000	4.3300	(1,816.8729)	0.0000	9.5134	(35.5769)	0.0000	3	(26.0635)	01/06/2025
600189.SH	01/03/2025	SDB3261230623	(45,200.00)	1.0042	(51,735.92)	(45,388.62)	0.0000	4.3300	(1,816.8729)	0.0000	18.6680	(68.7211)	0.0000	3	(50.0531)	01/06/2025
600189.SH	01/03/2025	SDB3261230623	(13,700.00)	1.0042	(15,665.72)	(13,757.17)	0.0000	4.3300	(1,816.8729)	0.0000	5.6527	(20.8292)	0.0000	3	(15.1765)	01/06/2025
600189.SH	01/03/2025	SDB3261230623	(16,500.00)	1.0042	(18,269.59)	(16,568.85)	0.0000	4.3300	(1,816.8729)	0.0000	6.5923	(25.0863)	0.0000	3	(18.4940)	01/06/2025
600189.SH	01/03/2025	SDB3261230623	(400.00)	1.0042	(416.24)	(401.67)	0.0000	4.3300	(1,816.8729)	0.0000	0.1502	(0.6082)	0.0000	3	(0.4580)	01/06/2025
600189.SH	01/03/2025	SDB3261230623	(5,100.00)	1.0042	(5,307.11)	(5,121.28)	0.0000	4.3300	(1,816.8729)	0.0000	1.9150	(7.7539)	0.0000	3	(5.8390)	01/06/2025
600189.SH	01/03/2025	SDB3261230623	(6,900.00)	1.0042	(7,180.20)	(6,928.79)	0.0000	4.3300	(1,816.8729)	0.0000	2.5909	(10.4906)	0.0000	3	(7.8998)	01/06/2025
600189.SH	01/03/2025	SDB3261230623	(200.00)	1.0042	(208.12)	(200.83)	0.0000	4.3300	(1,816.8729)	0.0000	0.0751	(0.3041)	0.0000	3	(0.2290)	01/06/2025
600189.SH	01/03/2025	SDB3261230623	(19,700.00)	1.0042	(20,500.00)	(19,782.21)	0.0000	4.3300	(1,816.8729)	0.0000	7.3971	(29.9515)	0.0000	3	(22.5544)	01/06/2025
600189.SH	01/03/2025	SDB3261230623	(4,400.00)	1.0042	(4,578.68)	(4,418.36)	0.0000	4.3300	(1,816.8729)	0.0000	1.6521	(6.6897)	0.0000	3	(5.0375)	01/06/2025
600189.SH	01/03/2025	SDB3261230623	(5,788.00)	1.0042	(6,023.04)	(5,812.15)	0.0000	4.3300	(1,816.8729)	0.0000	2.1733	(8.8000)	0.0000	3	(6.6266)	01/06/2025
600189.SH	01/03/2025	SDB3261230623	(18,600.00)	1.0042	(19,355.33)	(18,677.62)	0.0000	4.3300	(1,816.8729)	0.0000	6.9840	(28.2790)	0.0000	3	(21.2950)	01/06/2025
600189.SH	01/03/2025	SDB3261230623	(4,500.00)	1.0042	(4,682.74)	(4,518.78)	0.0000	4.3300	(1,816.8729)	0.0000	1.6897	(6.8417)	0.0000	3	(5.1520)	01/06/2025
600189.SH	01/03/2025	SDB3261230623	(1,000.00)	1.0042	(1,040.61)	(1,004.17)	0.0000	4.3300	(1,816.8729)	0.0000	0.3755	(1.5204)	0.0000	3	(1.1449)	01/06/2025
600189.SH	01/03/2025	SDB3261230623	(4,900.00)	1.0042	(5,098.98)	(4,900.45)	0.0000	4.3300	(1,816.8729)	0.0000	1.8399	(7.4499)	0.0000	3	(5.6100)	01/06/2025
600189.SH	01/03/2025	SDB3261230623	(20,300.00)	1.0042	(21,124.36)	(20,384.71)	0.0000	4.3300	(1,816.8729)	0.0000	7.6224	(30.8637)	0.0000	3	(23.2413)	01/06/2025
600189.SH	01/02/2025	SDB3261230623	(11,700.00)	1.0351	(13,141.64)	(12,110.99)	0.0000	4.3300	(1,895.3082)	0.0000	1.5806	(6.3761)	0.0000	1	(4.7955)	01/06/2025
600189.SH	01/02/2025	SDB3261230623	(23,400.00)	1.0351	(26,365.01)	(24,221.97)	0.0000	4.3300	(1,895.3082)	0.0000	3.1711	(12.7523)	0.0000	1	(9.5811)	01/06/2025
600189.SH	01/02/2025	SDB3261230623	(45,200.00)	1.0351	(51,735.92)	(46,787.74)	0.0000	4.3300	(1,895.3082)	0.0000	6.2227	(24.6326)	0.0000	1	(18.4099)	01/06/2025
600189.SH	01/02/2025	SDB3261230623	(13,700.00)	1.0351	(15,665.72)	(14,181.24)	0.0000	4.3300	(1,895.3082)	0.0000	1.8842	(7.4661)	0.0000	1	(5.5818)	01/06/2025
600189.SH	01/02/2025	SDB3261230623	(16,500.00)	1.0351	(18,269.59)	(17,079.60)	0.0000	4.3300	(1,895.3082)	0.0000	2.1974	(8.9920)	0.0000	1	(6.7945)	01/06/2025
600189.SH	01/02/2025	SDB3261230623	(400.00)	1.0351	(416.24)	(414.05)	0.0000	4.3300	(1,895.3082)	0.0000	0.0501	(0.2180)	0.0000	1	(0.1679)	01/06/2025
600189.SH	01/02/2025	SDB3261230623	(5,100.00)	1.0351	(5,307.11)	(5,279.15)	0.0000	4.3300	(1,895.3082)	0.0000	0.6383	(2.7793)	0.0000	1	(2.1410)	01/06/2025
600189.SH	01/02/2025	SDB3261230623	(6,900.00)	1.0351	(7,180.20)	(7,142.38)	0.0000	4.3300	(1,895.3082)	0.0000	0.8636	(3.7603)	0.0000	1	(2.8967)	01/06/2025
600189.SH	01/02/2025	SDB3261230623	(200.00)	1.0351	(208.12)	(207.03)	0.0000	4.3300	(1,895.3082)	0.0000	0.0250	(0.1090)	0.0000	1	(0.0840)	01/06/2025
600189.SH	01/02/2025	SDB3261230623	(19,700.00)	1.0351	(20,500.00)	(20,392.00)	0.0000	4.3300	(1,895.3082)	0.0000	2.4657	(10.7359)	0.0000	1	(8.2702)	01/06/2025
600189.SH	01/02/2025	SDB3261230623	(4,400.00)	1.0351	(4,578.68)	(4,554.56)	0.0000	4.3300	(1,895.3082)	0.0000	0.5507	(2.3979)	0.0000	1	(1.8471)	01/06/2025
600189.SH	01/02/2025	SDB3261230623	(2,100.00)	1.0351	(2,185.28)	(2,173.77)	0.0000	4.3300	(1,895.3082)	0.0000	0.2628	(1.1444)	0.0000	1	(0.8816)	01/06/2025
600189.SH	01/02/2025	SDB3261230623	(3,600.00)	1.0351	(3,746.19)	(3,726.46)	0.0000	4.3300	(1,895.3082)	0.0000	0.4506	(1.9619)	0.0000	1	(1.5113)	01/06/2025
600189.SH	01/02/2025	SDB3261230623	(3,700.00)	1.0351	(3,850.25)	(3,829.97)	0.0000	4.3300	(1,895.3082)	0.0000	0.4631	(2.0164)	0.0000	1	(1.5533)	01/06/2025
600189.SH	01/02/2025	SDB3261230623	(5,788.00)	1.0351	(6,023.04)	(5,991.32)	0.0000	4.3300	(1,895.3082)	0.0000	0.7244	(3.1543)	0.0000	1	(2.4298)	01/06/2025
600189.SH	01/02/2025	SDB3261230623	(31,012.00)	1.0351	(32,271.37)	(32,101.36)	0.0000	4.3300	(1,895.3082)	0.0000	3.8815	(16.9005)	0.0000	1	(13.0190)	01/06/2025
600189.SH	01/02/2025	SDB3261230623	(4,500.00)	1.0351	(4,682.74)	(4,658.07)	0.0000	4.3300	(1,895.3082)	0.0000	0.5632	(2.4524)	0.0000	1	(1.8891)	01/06/2025
600189.SH	01/02/2025	SDB3261230623	(1,000.00)	1.0351	(1,040.61)	(1,035.13)	0.0000	4.3300	(1,895.3082)	0.0000	0.1252	(0.5450)	0.0000	1	(0.4198)	01/06/2025
600189.SH	01/02/2025	SDB3261230623	(4,900.00)	1.0351	(5,098.98)	(5,072.12)	0.0000	4.3300	(1,895.3082)	0.0000	0.6133	(2.6703)	0.0000	1	(2.0570)	01/06/2025
600189.SH	01/02/2025	SDB3261230623	(20,300.00)	1.0351	(21,124.36)	(21,013.08)	0.0000	4.3300	(1,895.3082)	0.0000	2.5408	(11.0628)	0.0000	1	(8.5221)	01/06/2025
600189.SH	01/02/2025	SDB3261230623	(500.00)	1.0351	(520.30)	(517.56)	0.0000	4.3300	(1,895.3082)	0.0000	0.0626	(0.2725)	0.0000	1	(0.2099)	01/06/2025
600189.SH	01/02/2025	SDB3261230623	(1,500.00)	1.0351	(1,560.91)	(1,552.69)	0.0000	4.3300	(1,895.3082)	0.0000	0.1877	(0.8175)	0.0000	1	(0.6297)	01/06/2025
600189.SH	01/02/2025	SDB3261230623	(11,100.00)	1.0351	(11,550.76)	(11,489.91)	0.0000	4.3300	(1,895.3082)	0.0000	1.3893	(6.0491)	0.0000	1	(4.6598)	01/06/2025
600189.SH	01/02/2025	SDB3261230623	(2,500.00)	1.0351	(2,601.52)	(2,587.82)	0.0000	4.3300	(1,895.3082)	0.0000	0.3129	(1.3624)	0.0000	1	(1.0495)	01/06/2025
600189.SH	01/02/2025	SDB3261230623	(1,700.00)	1.0351	(1,769.04)	(1,759.72)	0.0000	4.3300	(1,895.3082)	0.0000	0.2128	(0.9264)	0.0000	1	(0.7137)	01/06/2025
600189.SH	01/02/2025	SDB3261230623	(16,500.00)	1.0351	(17,170.05)	(17,079.60)	0.0000	4.3300	(1,895.3082)	0.0000	2.0652	(8.9920)	0.0000	1	(6.9268)	01/06/2025
600189.SH	12/31/2024	SDB3261230623	(11,700.00)	1.0282	(13,141.64)	(12,029.90)	0.0000	4.3300	(1,895.3082)	0.0000	3.1613	(12.6669)	0.0000	2	(9.5056)	01/06/2025
600189.SH	12/31/2024	SDB3261230623	(23,400.00)	1.0282	(26,365.01)	(24,059.81)	0.0000	4.3300	(1,895.3082)	0.0000	6.3423	(25.3338)	0.0000	2	(18.9915)	01/06/2025
600189.SH	12/31/2024	SDB3261230623	(45,200.00)	1.0282	(51,735.92)	(46,474.50)	0.0000	4.3300	(1,895.3082)	0.0000	12.4454	(48.9353)	0.0000	2	(36.4899)	01/06/2025
600189.SH	12/31/2024	SDB3261230623	(13,700.00)	1.0282	(15,665.72)	(14,086.30)	0.0000	4.3300	(1,895.3082)	0.0000	3.7685	(14.8322)	0.0000	2	(11.0637)	01/06/2025
600189.SH	12/31/2024	SDB3261230623	(16,500.00)	1.0282	(18,269.59)	(16,965.25)	0.0000	4.3300	(1,895.3082)	0.0000	4.3949	(17.8635)	0.0000	2	(13.4687)	01/06/2025
600189.SH	12/31/2024	SDB3261230623	(400.00)	1.0282	(416.24)	(411.28)	0.0000	4.3300	(1,895.3082)	0.0000	0.1001	(0.4331)	0.0000	2	(0.3329)	01/06/2025
600189.SH	12/31/2024	SDB3261230623	(5,100.00)	1.0282	(5,307.11)	(5,243.80)	0.0000	4.3300	(1,895.3082)	0.0000	1.2767	(5.5215)	0.0000	2	(4.2448)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
JILIN QUANYANGQUAN CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600189.SH	12/31/2024	SDB3261230623	(6,900.00)	1.0282	(7,180.20)	(7,094.56)	0.0000	4.3300	(1,895.3082)	0.0000	1.7272	(7.4702)	0.0000	2	(5.7430)	01/06/2025
600189.SH	12/31/2024	SDB3261230623	(200.00)	1.0282	(208.12)	(205.64)	0.0000	4.3300	(1,895.3082)	0.0000	0.0501	(0.2165)	0.0000	2	(0.1665)	01/06/2025
600189.SH	12/31/2024	SDB3261230623	(19,700.00)	1.0282	(20,500.00)	(20,255.48)	0.0000	4.3300	(1,895.3082)	0.0000	4.9314	(21.3280)	0.0000	2	(16.3966)	01/06/2025
600189.SH	12/31/2024	SDB3261230623	(4,400.00)	1.0282	(4,578.68)	(4,524.07)	0.0000	4.3300	(1,895.3082)	0.0000	1.1014	(4.7636)	0.0000	2	(3.6622)	01/06/2025
600189.SH	12/31/2024	SDB3261230623	(2,100.00)	1.0282	(2,185.28)	(2,159.21)	0.0000	4.3300	(1,895.3082)	0.0000	0.5257	(2.2735)	0.0000	2	(1.7479)	01/06/2025
600189.SH	12/31/2024	SDB3261230623	(3,600.00)	1.0282	(3,746.19)	(3,701.51)	0.0000	4.3300	(1,895.3082)	0.0000	0.9012	(3.8975)	0.0000	2	(2.9963)	01/06/2025
600189.SH	12/31/2024	SDB3261230623	(3,700.00)	1.0282	(3,850.25)	(3,804.33)	0.0000	4.3300	(1,895.3082)	0.0000	0.9262	(4.0058)	0.0000	2	(3.0796)	01/06/2025
600189.SH	12/31/2024	SDB3261230623	(5,788.00)	1.0282	(6,023.04)	(5,951.20)	0.0000	4.3300	(1,895.3082)	0.0000	1.4489	(6.2663)	0.0000	2	(4.8174)	01/06/2025
600189.SH	12/31/2024	SDB3261230623	(31,012.00)	1.0282	(32,271.37)	(31,886.45)	0.0000	4.3300	(1,895.3082)	0.0000	7.7631	(33.5748)	0.0000	2	(25.8117)	01/06/2025
600189.SH	12/31/2024	SDB3261230623	(4,500.00)	1.0282	(4,682.74)	(4,626.89)	0.0000	4.3300	(1,895.3082)	0.0000	1.1265	(4.8719)	0.0000	2	(3.7454)	01/06/2025
600189.SH	12/31/2024	SDB3261230623	(1,000.00)	1.0282	(1,040.61)	(1,028.20)	0.0000	4.3300	(1,895.3082)	0.0000	0.2503	(1.0826)	0.0000	2	(0.8323)	01/06/2025
600189.SH	12/31/2024	SDB3261230623	(4,900.00)	1.0282	(5,098.98)	(5,038.17)	0.0000	4.3300	(1,895.3082)	0.0000	1.2266	(5.3049)	0.0000	2	(4.0783)	01/06/2025
600189.SH	12/31/2024	SDB3261230623	(20,300.00)	1.0282	(21,124.36)	(20,872.40)	0.0000	4.3300	(1,895.3082)	0.0000	5.0816	(21.9776)	0.0000	2	(16.8960)	01/06/2025
600189.SH	12/31/2024	SDB3261230623	(500.00)	1.0282	(520.30)	(514.10)	0.0000	4.3300	(1,895.3082)	0.0000	0.1252	(0.5413)	0.0000	2	(0.4162)	01/06/2025
600189.SH	12/31/2024	SDB3261230623	(1,500.00)	1.0282	(1,560.91)	(1,542.30)	0.0000	4.3300	(1,895.3082)	0.0000	0.3755	(1.6240)	0.0000	2	(1.2485)	01/06/2025
600189.SH	12/31/2024	SDB3261230623	(11,100.00)	1.0282	(11,550.76)	(11,412.99)	0.0000	4.3300	(1,895.3082)	0.0000	2.7786	(12.0173)	0.0000	2	(9.2387)	01/06/2025
600189.SH	12/31/2024	SDB3261230623	(2,500.00)	1.0282	(2,601.52)	(2,570.49)	0.0000	4.3300	(1,895.3082)	0.0000	0.6258	(2.7066)	0.0000	2	(2.0808)	01/06/2025
600189.SH	12/31/2024	SDB3261230623	(1,700.00)	1.0282	(1,769.04)	(1,747.93)	0.0000	4.3300	(1,895.3082)	0.0000	0.4256	(1.8405)	0.0000	2	(1.4149)	01/06/2025
600189.SH	12/31/2024	SDB3261230623	(16,500.00)	1.0282	(17,170.05)	(16,965.25)	0.0000	4.3300	(1,895.3082)	0.0000	4.1304	(17.8635)	0.0000	2	(13.7332)	01/06/2025
600189.SH	12/30/2024	SDB3261230623	(11,700.00)	1.0047	(13,141.64)	(11,755.49)	0.0000	4.3300	(1,895.3082)	0.0000	1.5806	(6.1890)	0.0000	1	(4.6083)	01/06/2025
600189.SH	12/30/2024	SDB3261230623	(23,400.00)	1.0047	(26,365.01)	(23,510.99)	0.0000	4.3300	(1,895.3082)	0.0000	3.1711	(12.3779)	0.0000	1	(9.2068)	01/06/2025
600189.SH	12/30/2024	SDB3261230623	(45,200.00)	1.0047	(51,735.92)	(45,414.38)	0.0000	4.3300	(1,895.3082)	0.0000	6.2227	(23.9095)	0.0000	1	(17.6868)	01/06/2025
600189.SH	12/30/2024	SDB3261230623	(13,700.00)	1.0047	(15,665.72)	(13,764.98)	0.0000	4.3300	(1,895.3082)	0.0000	1.8842	(7.2469)	0.0000	1	(5.3627)	01/06/2025
600189.SH	12/30/2024	SDB3261230623	(16,500.00)	1.0047	(18,269.59)	(16,578.26)	0.0000	4.3300	(1,895.3082)	0.0000	2.1974	(8.7280)	0.0000	1	(6.5306)	01/06/2025
600189.SH	12/30/2024	SDB3261230623	(400.00)	1.0047	(416.24)	(401.90)	0.0000	4.3300	(1,895.3082)	0.0000	0.0501	(0.2116)	0.0000	1	(0.1615)	01/06/2025
600189.SH	12/30/2024	SDB3261230623	(5,100.00)	1.0047	(5,307.11)	(5,124.19)	0.0000	4.3300	(1,895.3082)	0.0000	0.6383	(2.6978)	0.0000	1	(2.0594)	01/06/2025
600189.SH	12/30/2024	SDB3261230623	(6,900.00)	1.0047	(7,180.20)	(6,932.73)	0.0000	4.3300	(1,895.3082)	0.0000	0.8636	(3.6499)	0.0000	1	(2.7863)	01/06/2025
600189.SH	12/30/2024	SDB3261230623	(200.00)	1.0047	(208.12)	(200.95)	0.0000	4.3300	(1,895.3082)	0.0000	0.0250	(0.1058)	0.0000	1	(0.0808)	01/06/2025
600189.SH	12/30/2024	SDB3261230623	(19,700.00)	1.0047	(20,500.00)	(19,793.44)	0.0000	4.3300	(1,895.3082)	0.0000	2.4657	(10.4207)	0.0000	1	(7.9550)	01/06/2025
600189.SH	12/30/2024	SDB3261230623	(4,400.00)	1.0047	(4,578.68)	(4,420.87)	0.0000	4.3300	(1,895.3082)	0.0000	0.5507	(2.3275)	0.0000	1	(1.7768)	01/06/2025
600189.SH	12/30/2024	SDB3261230623	(2,100.00)	1.0047	(2,185.28)	(2,109.96)	0.0000	4.3300	(1,895.3082)	0.0000	0.2628	(1.1108)	0.0000	1	(0.8480)	01/06/2025
600189.SH	12/30/2024	SDB3261230623	(3,600.00)	1.0047	(3,746.19)	(3,617.07)	0.0000	4.3300	(1,895.3082)	0.0000	0.4506	(1.9043)	0.0000	1	(1.4537)	01/06/2025
600189.SH	12/30/2024	SDB3261230623	(3,700.00)	1.0047	(3,850.25)	(3,717.55)	0.0000	4.3300	(1,895.3082)	0.0000	0.4631	(1.9572)	0.0000	1	(1.4941)	01/06/2025
600189.SH	12/30/2024	SDB3261230623	(5,788.00)	1.0047	(6,023.04)	(5,815.45)	0.0000	4.3300	(1,895.3082)	0.0000	0.7244	(3.0617)	0.0000	1	(2.3372)	01/06/2025
600189.SH	12/30/2024	SDB3261230623	(31,012.00)	1.0047	(32,271.37)	(31,159.09)	0.0000	4.3300	(1,895.3082)	0.0000	3.8815	(16.4045)	0.0000	1	(12.5229)	01/06/2025
600189.SH	12/30/2024	SDB3261230623	(4,500.00)	1.0047	(4,682.74)	(4,521.34)	0.0000	4.3300	(1,895.3082)	0.0000	0.5632	(2.3804)	0.0000	1	(1.8171)	01/06/2025
600189.SH	12/30/2024	SDB3261230623	(1,000.00)	1.0047	(1,040.61)	(1,004.74)	0.0000	4.3300	(1,895.3082)	0.0000	0.1252	(0.5290)	0.0000	1	(0.4038)	01/06/2025
600189.SH	12/30/2024	SDB3261230623	(4,900.00)	1.0047	(5,098.98)	(4,923.24)	0.0000	4.3300	(1,895.3082)	0.0000	0.6133	(2.5920)	0.0000	1	(1.9787)	01/06/2025
600189.SH	12/30/2024	SDB3261230623	(20,300.00)	1.0047	(21,124.36)	(20,396.28)	0.0000	4.3300	(1,895.3082)	0.0000	2.5408	(10.7381)	0.0000	1	(8.1973)	01/06/2025
600189.SH	12/30/2024	SDB3261230623	(500.00)	1.0047	(520.30)	(502.37)	0.0000	4.3300	(1,895.3082)	0.0000	0.0626	(0.2645)	0.0000	1	(0.2019)	01/06/2025
600189.SH	12/30/2024	SDB3261230623	(1,500.00)	1.0047	(1,560.91)	(1,507.11)	0.0000	4.3300	(1,895.3082)	0.0000	0.1877	(0.7935)	0.0000	1	(0.6057)	01/06/2025
600189.SH	12/30/2024	SDB3261230623	(11,100.00)	1.0047	(11,550.76)	(11,152.65)	0.0000	4.3300	(1,895.3082)	0.0000	1.3893	(5.8716)	0.0000	1	(4.4823)	01/06/2025
600189.SH	12/30/2024	SDB3261230623	(2,500.00)	1.0047	(2,601.52)	(2,511.86)	0.0000	4.3300	(1,895.3082)	0.0000	0.3129	(1.3224)	0.0000	1	(1.0095)	01/06/2025
600189.SH	12/30/2024	SDB3261230623	(1,700.00)	1.0047	(1,769.04)	(1,708.06)	0.0000	4.3300	(1,895.3082)	0.0000	0.2128	(0.8993)	0.0000	1	(0.6865)	01/06/2025
600189.SH	12/30/2024	SDB3261230623	(16,500.00)	1.0047	(17,170.05)	(16,578.26)	0.0000	4.3300	(1,895.3082)	0.0000	2.0652	(8.7280)	0.0000	1	(6.6629)	01/06/2025
600189.SH	12/27/2024	SDB3261230623	(11,700.00)	1.0728	(13,141.64)	(12,551.72)	0.0000	4.3300	(1,895.3082)	0.0000	4.7419	(19.8245)	0.0000	3	(15.0825)	01/06/2025
600189.SH	12/27/2024	SDB3261230623	(23,400.00)	1.0728	(26,365.01)	(25,103.45)	0.0000	4.3300	(1,895.3082)	0.0000	9.5134	(39.6490)	0.0000	3	(30.1356)	01/06/2025
600189.SH	12/27/2024	SDB3261230623	(45,200.00)	1.0728	(51,735.92)	(48,490.42)	0.0000	4.3300	(1,895.3082)	0.0000	18.6680	(76.5869)	0.0000	3	(57.9189)	01/06/2025
600189.SH	12/27/2024	SDB3261230623	(13,700.00)	1.0728	(15,665.72)	(14,697.32)	0.0000	4.3300	(1,895.3082)	0.0000	5.6527	(23.2133)	0.0000	3	(17.5606)	01/06/2025
600189.SH	12/27/2024	SDB3261230623	(16,500.00)	1.0728	(18,269.59)	(17,701.15)	0.0000	4.3300	(1,895.3082)	0.0000	6.5923	(27.9576)	0.0000	3	(21.3653)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
JILIN QUANYANGQUAN CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600189.SH	12/27/2024	SDB3261230623	(400.00)	1.0728	(416.24)	(429.12)	0.0000	4.3300	(1.895.3082)	0.0000	0.1502	(0.6778)	0.0000	3	(0.5276)	01/06/2025
600189.SH	12/27/2024	SDB3261230623	(5,100.00)	1.0728	(5,307.11)	(5,471.26)	0.0000	4.3300	(1.895.3082)	0.0000	1.9150	(8.6414)	0.0000	3	(6.7265)	01/06/2025
600189.SH	12/27/2024	SDB3261230623	(6,900.00)	1.0728	(7,180.20)	(7,402.30)	0.0000	4.3300	(1.895.3082)	0.0000	2.5909	(11.6914)	0.0000	3	(9.1005)	01/06/2025
600189.SH	12/27/2024	SDB3261230623	(200.00)	1.0728	(208.12)	(214.56)	0.0000	4.3300	(1.895.3082)	0.0000	0.0751	(0.3389)	0.0000	3	(0.2638)	01/06/2025
600189.SH	12/27/2024	SDB3261230623	(19,700.00)	1.0728	(20,500.00)	(21,134.10)	0.0000	4.3300	(1.895.3082)	0.0000	7.3971	(33.3797)	0.0000	3	(25.9826)	01/06/2025
600189.SH	12/27/2024	SDB3261230623	(4,400.00)	1.0728	(4,578.68)	(4,720.31)	0.0000	4.3300	(1.895.3082)	0.0000	1.6521	(7.4554)	0.0000	3	(5.8032)	01/06/2025
600189.SH	12/27/2024	SDB3261230623	(2,100.00)	1.0728	(2,185.28)	(2,252.87)	0.0000	4.3300	(1.895.3082)	0.0000	0.7885	(3.5582)	0.0000	3	(2.7697)	01/06/2025
600189.SH	12/27/2024	SDB3261230623	(3,600.00)	1.0728	(3,746.19)	(3,862.07)	0.0000	4.3300	(1.895.3082)	0.0000	1.3518	(6.0998)	0.0000	3	(4.7481)	01/06/2025
600189.SH	12/27/2024	SDB3261230623	(3,700.00)	1.0728	(3,850.25)	(3,969.35)	0.0000	4.3300	(1.895.3082)	0.0000	1.3893	(6.2693)	0.0000	3	(4.8800)	01/06/2025
600189.SH	12/27/2024	SDB3261230623	(5,788.00)	1.0728	(6,023.04)	(6,209.35)	0.0000	4.3300	(1.895.3082)	0.0000	2.1733	(9.8072)	0.0000	3	(7.6339)	01/06/2025
600189.SH	12/27/2024	SDB3261230623	(31,012.00)	1.0728	(32,271.37)	(33,269.58)	0.0000	4.3300	(1.895.3082)	0.0000	11.6446	(52.5468)	0.0000	3	(40.9022)	01/06/2025
600189.SH	12/27/2024	SDB3261230623	(4,500.00)	1.0728	(4,682.74)	(4,827.59)	0.0000	4.3300	(1.895.3082)	0.0000	1.6897	(7.6248)	0.0000	3	(5.9351)	01/06/2025
600189.SH	12/27/2024	SDB3261230623	(1,000.00)	1.0728	(1,040.61)	(1,072.80)	0.0000	4.3300	(1.895.3082)	0.0000	0.3755	(1.6944)	0.0000	3	(1.3189)	01/06/2025
600189.SH	12/27/2024	SDB3261230623	(4,900.00)	1.0728	(5,098.98)	(5,256.71)	0.0000	4.3300	(1.895.3082)	0.0000	1.8399	(8.3026)	0.0000	3	(6.4627)	01/06/2025
600189.SH	12/27/2024	SDB3261230623	(20,300.00)	1.0728	(21,124.36)	(21,777.78)	0.0000	4.3300	(1.895.3082)	0.0000	7.6224	(34.3963)	0.0000	3	(26.7740)	01/06/2025
600189.SH	12/27/2024	SDB3261230623	(500.00)	1.0728	(520.30)	(536.40)	0.0000	4.3300	(1.895.3082)	0.0000	0.1877	(0.8472)	0.0000	3	(0.6595)	01/06/2025
600189.SH	12/27/2024	SDB3261230623	(1,500.00)	1.0728	(1,560.91)	(1,609.20)	0.0000	4.3300	(1.895.3082)	0.0000	0.5632	(2.5416)	0.0000	3	(1.9784)	01/06/2025
600189.SH	12/27/2024	SDB3261230623	(11,100.00)	1.0728	(11,550.76)	(11,908.05)	0.0000	4.3300	(1.895.3082)	0.0000	4.1679	(18.8078)	0.0000	3	(14.6399)	01/06/2025
600189.SH	12/27/2024	SDB3261230623	(2,500.00)	1.0728	(2,601.52)	(2,681.99)	0.0000	4.3300	(1.895.3082)	0.0000	0.9387	(4.2360)	0.0000	3	(3.2973)	01/06/2025
600189.SH	12/27/2024	SDB3261230623	(1,700.00)	1.0728	(1,769.04)	(1,823.75)	0.0000	4.3300	(1.895.3082)	0.0000	0.6383	(2.8805)	0.0000	3	(2.2422)	01/06/2025
600189.SH	12/27/2024	SDB3261230623	(16,500.00)	1.0728	(17,170.05)	(17,701.15)	0.0000	4.3300	(1.895.3082)	0.0000	6.1955	(27.9576)	0.0000	3	(21.7621)	01/06/2025
600189.SH	12/26/2024	SDB3261230623	(11,700.00)	1.0487	(13,141.64)	(12,269.49)	0.0000	4.3300	(1.895.3082)	0.0000	1.5806	(6.4596)	0.0000	1	(4.8789)	01/06/2025
600189.SH	12/26/2024	SDB3261230623	(23,400.00)	1.0487	(26,365.01)	(24,538.97)	0.0000	4.3300	(1.895.3082)	0.0000	3.1711	(12.9191)	0.0000	1	(9.7480)	01/06/2025
600189.SH	12/26/2024	SDB3261230623	(45,200.00)	1.0487	(51,735.92)	(47,400.06)	0.0000	4.3300	(1.895.3082)	0.0000	6.2227	(24.9549)	0.0000	1	(18.7322)	01/06/2025
600189.SH	12/26/2024	SDB3261230623	(13,700.00)	1.0487	(15,665.72)	(14,366.83)	0.0000	4.3300	(1.895.3082)	0.0000	1.8842	(7.5638)	0.0000	1	(5.6795)	01/06/2025
600189.SH	12/26/2024	SDB3261230623	(16,500.00)	1.0487	(18,269.59)	(17,303.12)	0.0000	4.3300	(1.895.3082)	0.0000	2.1974	(9.1097)	0.0000	1	(6.9122)	01/06/2025
600189.SH	12/26/2024	SDB3261230623	(400.00)	1.0487	(416.24)	(419.47)	0.0000	4.3300	(1.895.3082)	0.0000	0.0501	(0.2208)	0.0000	1	(0.1708)	01/06/2025
600189.SH	12/26/2024	SDB3261230623	(5,100.00)	1.0487	(5,307.11)	(5,348.24)	0.0000	4.3300	(1.895.3082)	0.0000	0.6383	(2.8157)	0.0000	1	(2.1774)	01/06/2025
600189.SH	12/26/2024	SDB3261230623	(6,900.00)	1.0487	(7,180.20)	(7,235.85)	0.0000	4.3300	(1.895.3082)	0.0000	0.8636	(3.8095)	0.0000	1	(2.9459)	01/06/2025
600189.SH	12/26/2024	SDB3261230623	(200.00)	1.0487	(208.12)	(209.73)	0.0000	4.3300	(1.895.3082)	0.0000	0.0250	(0.1104)	0.0000	1	(0.0854)	01/06/2025
600189.SH	12/26/2024	SDB3261230623	(19,700.00)	1.0487	(20,500.00)	(20,658.88)	0.0000	4.3300	(1.895.3082)	0.0000	2.4657	(10.8764)	0.0000	1	(8.4107)	01/06/2025
600189.SH	12/26/2024	SDB3261230623	(4,400.00)	1.0487	(4,578.68)	(4,614.17)	0.0000	4.3300	(1.895.3082)	0.0000	0.5507	(2.4292)	0.0000	1	(1.8785)	01/06/2025
600189.SH	12/26/2024	SDB3261230623	(2,100.00)	1.0487	(2,185.28)	(2,202.22)	0.0000	4.3300	(1.895.3082)	0.0000	0.2628	(1.1594)	0.0000	1	(0.8966)	01/06/2025
600189.SH	12/26/2024	SDB3261230623	(3,600.00)	1.0487	(3,746.19)	(3,775.23)	0.0000	4.3300	(1.895.3082)	0.0000	0.4506	(1.9876)	0.0000	1	(1.5370)	01/06/2025
600189.SH	12/26/2024	SDB3261230623	(3,700.00)	1.0487	(3,850.25)	(3,880.09)	0.0000	4.3300	(1.895.3082)	0.0000	0.4631	(2.0428)	0.0000	1	(1.5797)	01/06/2025
600189.SH	12/26/2024	SDB3261230623	(5,788.00)	1.0487	(6,023.04)	(6,069.73)	0.0000	4.3300	(1.895.3082)	0.0000	0.7244	(3.1956)	0.0000	1	(2.4711)	01/06/2025
600189.SH	12/26/2024	SDB3261230623	(31,012.00)	1.0487	(32,271.37)	(32,521.48)	0.0000	4.3300	(1.895.3082)	0.0000	3.8815	(17.1217)	0.0000	1	(13.2402)	01/06/2025
600189.SH	12/26/2024	SDB3261230623	(4,500.00)	1.0487	(4,682.74)	(4,719.03)	0.0000	4.3300	(1.895.3082)	0.0000	0.5632	(2.4845)	0.0000	1	(1.9212)	01/06/2025
600189.SH	12/26/2024	SDB3261230623	(1,000.00)	1.0487	(1,040.61)	(1,048.67)	0.0000	4.3300	(1.895.3082)	0.0000	0.1252	(0.5521)	0.0000	1	(0.4269)	01/06/2025
600189.SH	12/26/2024	SDB3261230623	(4,900.00)	1.0487	(5,098.98)	(5,138.50)	0.0000	4.3300	(1.895.3082)	0.0000	0.6133	(2.7053)	0.0000	1	(2.0920)	01/06/2025
600189.SH	12/26/2024	SDB3261230623	(20,300.00)	1.0487	(21,124.36)	(21,288.08)	0.0000	4.3300	(1.895.3082)	0.0000	2.5408	(11.2076)	0.0000	1	(8.6668)	01/06/2025
600189.SH	12/26/2024	SDB3261230623	(500.00)	1.0487	(520.30)	(524.34)	0.0000	4.3300	(1.895.3082)	0.0000	0.0626	(0.2761)	0.0000	1	(0.2135)	01/06/2025
600189.SH	12/26/2024	SDB3261230623	(1,500.00)	1.0487	(1,560.91)	(1,573.01)	0.0000	4.3300	(1.895.3082)	0.0000	0.1877	(0.8282)	0.0000	1	(0.6404)	01/06/2025
600189.SH	12/26/2024	SDB3261230623	(11,100.00)	1.0487	(11,550.76)	(11,640.28)	0.0000	4.3300	(1.895.3082)	0.0000	1.3893	(6.1283)	0.0000	1	(4.7390)	01/06/2025
600189.SH	12/26/2024	SDB3261230623	(2,500.00)	1.0487	(2,601.52)	(2,621.68)	0.0000	4.3300	(1.895.3082)	0.0000	0.3129	(1.3803)	0.0000	1	(1.0673)	01/06/2025
600189.SH	12/26/2024	SDB3261230623	(1,700.00)	1.0487	(1,769.04)	(1,782.75)	0.0000	4.3300	(1.895.3082)	0.0000	0.2128	(0.9386)	0.0000	1	(0.7258)	01/06/2025
600189.SH	12/26/2024	SDB3261230623	(16,500.00)	1.0487	(17,170.05)	(17,303.12)	0.0000	4.3300	(1.895.3082)	0.0000	2.0652	(9.1097)	0.0000	1	(7.0445)	01/06/2025
600189.SH	12/24/2024	SDB3261230623	(11,700.00)	1.0487	(13,141.64)	(12,269.49)	0.0000	4.3300	(1.895.3082)	0.0000	3.1613	(12.9191)	0.0000	2	(9.7578)	01/06/2025
600189.SH	12/24/2024	SDB3261230623	(23,400.00)	1.0487	(26,365.01)	(24,538.97)	0.0000	4.3300	(1.895.3082)	0.0000	6.3423	(25.8383)	0.0000	2	(19.4960)	01/06/2025
600189.SH	12/24/2024	SDB3261230623	(45,200.00)	1.0487	(51,735.92)	(47,400.06)	0.0000	4.3300	(1.895.3082)	0.0000	12.4454	(49.9099)	0.0000	2	(37.4645)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
JILIN QUANYANGQUAN CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600189.SH	12/24/2024	SDB3261230623	(13,700.00)	1.0487	(15,665.72)	(14,366.83)	0.0000	4.3300	(1,895.3082)	0.0000	3.7685	(15.1275)	0.0000	2	(11.3591)	01/06/2025
600189.SH	12/24/2024	SDB3261230623	(16,500.00)	1.0487	(18,269.59)	(17,303.12)	0.0000	4.3300	(1,895.3082)	0.0000	4.3949	(18.2193)	0.0000	2	(13.8245)	01/06/2025
600189.SH	12/24/2024	SDB3261230623	(400.00)	1.0487	(416.24)	(419.47)	0.0000	4.3300	(1,895.3082)	0.0000	0.1001	(0.4417)	0.0000	2	(0.3416)	01/06/2025
600189.SH	12/24/2024	SDB3261230623	(5,100.00)	1.0487	(5,307.11)	(5,348.24)	0.0000	4.3300	(1,895.3082)	0.0000	1.2767	(5.6314)	0.0000	2	(4.3548)	01/06/2025
600189.SH	12/24/2024	SDB3261230623	(6,900.00)	1.0487	(7,180.20)	(7,235.85)	0.0000	4.3300	(1,895.3082)	0.0000	1.7272	(7.6190)	0.0000	2	(5.8917)	01/06/2025
600189.SH	12/24/2024	SDB3261230623	(200.00)	1.0487	(208.12)	(209.73)	0.0000	4.3300	(1,895.3082)	0.0000	0.0501	(0.2208)	0.0000	2	(0.1708)	01/06/2025
600189.SH	12/24/2024	SDB3261230623	(19,700.00)	1.0487	(20,500.00)	(20,658.88)	0.0000	4.3300	(1,895.3082)	0.0000	4.9314	(21.7527)	0.0000	2	(16.8214)	01/06/2025
600189.SH	12/24/2024	SDB3261230623	(4,400.00)	1.0487	(4,578.68)	(4,614.17)	0.0000	4.3300	(1,895.3082)	0.0000	1.1014	(4.8585)	0.0000	2	(3.7571)	01/06/2025
600189.SH	12/24/2024	SDB3261230623	(2,100.00)	1.0487	(2,185.28)	(2,202.22)	0.0000	4.3300	(1,895.3082)	0.0000	0.5257	(2.3188)	0.0000	2	(1.7931)	01/06/2025
600189.SH	12/24/2024	SDB3261230623	(3,600.00)	1.0487	(3,746.19)	(3,775.23)	0.0000	4.3300	(1,895.3082)	0.0000	0.9012	(3.9751)	0.0000	2	(3.0740)	01/06/2025
600189.SH	12/24/2024	SDB3261230623	(3,700.00)	1.0487	(3,850.25)	(3,880.09)	0.0000	4.3300	(1,895.3082)	0.0000	0.9262	(4.0855)	0.0000	2	(3.1593)	01/06/2025
600189.SH	12/24/2024	SDB3261230623	(5,788.00)	1.0487	(6,023.04)	(6,069.73)	0.0000	4.3300	(1,895.3082)	0.0000	1.4489	(6.3911)	0.0000	2	(4.9422)	01/06/2025
600189.SH	12/24/2024	SDB3261230623	(31,012.00)	1.0487	(32,271.37)	(32,521.48)	0.0000	4.3300	(1,895.3082)	0.0000	7.7631	(34.2435)	0.0000	2	(26.4804)	01/06/2025
600189.SH	12/24/2024	SDB3261230623	(4,500.00)	1.0487	(4,682.74)	(4,719.03)	0.0000	4.3300	(1,895.3082)	0.0000	1.1265	(4.9689)	0.0000	2	(3.8424)	01/06/2025
600189.SH	12/24/2024	SDB3261230623	(1,000.00)	1.0487	(1,040.61)	(1,048.67)	0.0000	4.3300	(1,895.3082)	0.0000	0.2503	(1.1042)	0.0000	2	(0.8539)	01/06/2025
600189.SH	12/24/2024	SDB3261230623	(4,900.00)	1.0487	(5,098.98)	(5,138.50)	0.0000	4.3300	(1,895.3082)	0.0000	1.2266	(5.4106)	0.0000	2	(4.1840)	01/06/2025
600189.SH	12/24/2024	SDB3261230623	(20,300.00)	1.0487	(21,124.36)	(21,288.04)	0.0000	4.3300	(1,895.3082)	0.0000	5.0816	(22.4153)	0.0000	2	(17.3337)	01/06/2025
600189.SH	12/24/2024	SDB3261230623	(500.00)	1.0487	(520.30)	(524.34)	0.0000	4.3300	(1,895.3082)	0.0000	0.1252	(0.5521)	0.0000	2	(0.4269)	01/06/2025
600189.SH	12/24/2024	SDB3261230623	(1,500.00)	1.0487	(1,560.91)	(1,573.01)	0.0000	4.3300	(1,895.3082)	0.0000	0.3755	(1.6563)	0.0000	2	(1.2808)	01/06/2025
600189.SH	12/24/2024	SDB3261230623	(11,100.00)	1.0487	(11,550.76)	(11,640.28)	0.0000	4.3300	(1,895.3082)	0.0000	2.7786	(12.2566)	0.0000	2	(9.4780)	01/06/2025
600189.SH	12/24/2024	SDB3261230623	(2,500.00)	1.0487	(2,601.52)	(2,621.68)	0.0000	4.3300	(1,895.3082)	0.0000	0.6258	(2.7605)	0.0000	2	(2.1347)	01/06/2025
600189.SH	12/24/2024	SDB3261230623	(1,700.00)	1.0487	(1,769.04)	(1,782.75)	0.0000	4.3300	(1,895.3082)	0.0000	0.4256	(1.8771)	0.0000	2	(1.4516)	01/06/2025
600189.SH	12/24/2024	SDB3261230623	(16,500.00)	1.0487	(17,170.05)	(17,303.12)	0.0000	4.3300	(1,895.3082)	0.0000	4.1304	(18.2193)	0.0000	2	(14.0890)	01/06/2025
600189.SH	12/23/2024	SDB3261230623	(11,700.00)	1.0685	(13,141.64)	(12,501.78)	0.0000	4.3300	(1,895.3082)	0.0000	1.5806	(6.5819)	0.0000	1	(5.0012)	01/06/2025
600189.SH	12/23/2024	SDB3261230623	(23,400.00)	1.0685	(26,365.01)	(25,003.56)	0.0000	4.3300	(1,895.3082)	0.0000	3.1711	(13.1637)	0.0000	1	(9.9926)	01/06/2025
600189.SH	12/23/2024	SDB3261230623	(45,200.00)	1.0685	(51,735.92)	(48,297.47)	0.0000	4.3300	(1,895.3082)	0.0000	6.2227	(25.4274)	0.0000	1	(19.2047)	01/06/2025
600189.SH	12/23/2024	SDB3261230623	(13,700.00)	1.0685	(15,665.72)	(14,638.83)	0.0000	4.3300	(1,895.3082)	0.0000	1.8842	(7.7070)	0.0000	1	(5.8227)	01/06/2025
600189.SH	12/23/2024	SDB3261230623	(16,500.00)	1.0685	(18,269.59)	(17,630.71)	0.0000	4.3300	(1,895.3082)	0.0000	2.1974	(9.2821)	0.0000	1	(7.0847)	01/06/2025
600189.SH	12/23/2024	SDB3261230623	(400.00)	1.0685	(416.24)	(427.41)	0.0000	4.3300	(1,895.3082)	0.0000	0.0501	(0.2250)	0.0000	1	(0.1750)	01/06/2025
600189.SH	12/23/2024	SDB3261230623	(5,100.00)	1.0685	(5,307.11)	(5,449.49)	0.0000	4.3300	(1,895.3082)	0.0000	0.6383	(2.8690)	0.0000	1	(2.2307)	01/06/2025
600189.SH	12/23/2024	SDB3261230623	(6,900.00)	1.0685	(7,180.20)	(7,372.84)	0.0000	4.3300	(1,895.3082)	0.0000	0.8636	(3.8816)	0.0000	1	(3.0180)	01/06/2025
600189.SH	12/23/2024	SDB3261230623	(200.00)	1.0685	(208.12)	(213.71)	0.0000	4.3300	(1,895.3082)	0.0000	0.0250	(0.1125)	0.0000	1	(0.0875)	01/06/2025
600189.SH	12/23/2024	SDB3261230623	(19,700.00)	1.0685	(20,500.00)	(21,050.00)	0.0000	4.3300	(1,895.3082)	0.0000	2.4657	(11.0823)	0.0000	1	(8.6166)	01/06/2025
600189.SH	12/23/2024	SDB3261230623	(4,400.00)	1.0685	(4,578.68)	(4,701.52)	0.0000	4.3300	(1,895.3082)	0.0000	0.5507	(2.4752)	0.0000	1	(1.9245)	01/06/2025
600189.SH	12/23/2024	SDB3261230623	(2,100.00)	1.0685	(2,185.28)	(2,243.91)	0.0000	4.3300	(1,895.3082)	0.0000	0.2628	(1.1814)	0.0000	1	(0.9185)	01/06/2025
600189.SH	12/23/2024	SDB3261230623	(3,600.00)	1.0685	(3,746.19)	(3,846.70)	0.0000	4.3300	(1,895.3082)	0.0000	0.4506	(2.0252)	0.0000	1	(1.5746)	01/06/2025
600189.SH	12/23/2024	SDB3261230623	(3,700.00)	1.0685	(3,850.25)	(3,953.55)	0.0000	4.3300	(1,895.3082)	0.0000	0.4631	(2.0814)	0.0000	1	(1.6183)	01/06/2025
600189.SH	12/23/2024	SDB3261230623	(5,788.00)	1.0685	(6,023.04)	(6,184.64)	0.0000	4.3300	(1,895.3082)	0.0000	0.7244	(3.2561)	0.0000	1	(2.5316)	01/06/2025
600189.SH	12/23/2024	SDB3261230623	(31,012.00)	1.0685	(32,271.37)	(33,137.19)	0.0000	4.3300	(1,895.3082)	0.0000	3.8815	(17.4459)	0.0000	1	(13.5644)	01/06/2025
600189.SH	12/23/2024	SDB3261230623	(4,500.00)	1.0685	(4,682.74)	(4,808.38)	0.0000	4.3300	(1,895.3082)	0.0000	0.5632	(2.5315)	0.0000	1	(1.9683)	01/06/2025
600189.SH	12/23/2024	SDB3261230623	(1,000.00)	1.0685	(1,040.61)	(1,068.53)	0.0000	4.3300	(1,895.3082)	0.0000	0.1252	(0.5626)	0.0000	1	(0.4374)	01/06/2025
600189.SH	12/23/2024	SDB3261230623	(4,900.00)	1.0685	(5,098.98)	(5,235.79)	0.0000	4.3300	(1,895.3082)	0.0000	0.6133	(2.7565)	0.0000	1	(2.1432)	01/06/2025
600189.SH	12/23/2024	SDB3261230623	(20,300.00)	1.0685	(21,124.36)	(21,691.12)	0.0000	4.3300	(1,895.3082)	0.0000	2.5408	(11.4198)	0.0000	1	(8.8790)	01/06/2025
600189.SH	12/23/2024	SDB3261230623	(500.00)	1.0685	(520.30)	(534.26)	0.0000	4.3300	(1,895.3082)	0.0000	0.0626	(0.2813)	0.0000	1	(0.2187)	01/06/2025
600189.SH	12/23/2024	SDB3261230623	(1,500.00)	1.0685	(1,560.91)	(1,602.79)	0.0000	4.3300	(1,895.3082)	0.0000	0.1877	(0.8438)	0.0000	1	(0.6561)	01/06/2025
600189.SH	12/23/2024	SDB3261230623	(11,100.00)	1.0685	(11,550.76)	(11,860.66)	0.0000	4.3300	(1,895.3082)	0.0000	1.3893	(6.2443)	0.0000	1	(4.8550)	01/06/2025
600189.SH	12/23/2024	SDB3261230623	(2,500.00)	1.0685	(2,601.52)	(2,671.32)	0.0000	4.3300	(1,895.3082)	0.0000	0.3129	(1.4064)	0.0000	1	(1.0935)	01/06/2025
600189.SH	12/23/2024	SDB3261230623	(1,700.00)	1.0685	(1,769.04)	(1,816.50)	0.0000	4.3300	(1,895.3082)	0.0000	0.2128	(0.9563)	0.0000	1	(0.7436)	01/06/2025
600189.SH	12/23/2024	SDB3261230623	(16,500.00)	1.0685	(17,170.05)	(17,630.71)	0.0000	4.3300	(1,895.3082)	0.0000	2.0652	(9.2821)	0.0000	1	(7.2169)	01/06/2025
600189.SH	12/20/2024	SDB3261230623	(11,700.00)	1.0807	(13,141.64)	(12,643.71)	0.0000	4.3300	(1,895.3082)	0.0000	4.7419	(19.9698)	0.0000	3	(15.2278)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
JILIN QUANYANGQUAN CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600189.SH	12/20/2024	SDB3261230623	(23,400.00)	1.0807	(26,365.01)	(25,287.42)	0.0000	4.3300	(1,895.3082)	0.0000	9.5134	(39.9395)	0.0000	3	(30.4262)	01/06/2025
600189.SH	12/20/2024	SDB3261230623	(45,200.00)	1.0807	(51,735.92)	(48,845.79)	0.0000	4.3300	(1,895.3082)	0.0000	18.6680	(77.1482)	0.0000	3	(58.4801)	01/06/2025
600189.SH	12/20/2024	SDB3261230623	(13,700.00)	1.0807	(15,665.72)	(14,805.03)	0.0000	4.3300	(1,895.3082)	0.0000	5.6527	(23.3834)	0.0000	3	(17.7307)	01/06/2025
600189.SH	12/20/2024	SDB3261230623	(16,500.00)	1.0807	(18,269.59)	(17,830.87)	0.0000	4.3300	(1,895.3082)	0.0000	6.5923	(28.1625)	0.0000	3	(21.5702)	01/06/2025
600189.SH	12/20/2024	SDB3261230623	(400.00)	1.0807	(416.24)	(432.26)	0.0000	4.3300	(1,895.3082)	0.0000	0.1502	(0.6827)	0.0000	3	(0.5325)	01/06/2025
600189.SH	12/20/2024	SDB3261230623	(5,100.00)	1.0807	(5,307.11)	(5,511.36)	0.0000	4.3300	(1,895.3082)	0.0000	1.9150	(8.7048)	0.0000	3	(6.7898)	01/06/2025
600189.SH	12/20/2024	SDB3261230623	(6,900.00)	1.0807	(7,180.20)	(7,456.55)	0.0000	4.3300	(1,895.3082)	0.0000	2.5909	(11.7770)	0.0000	3	(9.1862)	01/06/2025
600189.SH	12/20/2024	SDB3261230623	(200.00)	1.0807	(208.12)	(216.13)	0.0000	4.3300	(1,895.3082)	0.0000	0.0751	(0.3414)	0.0000	3	(0.2663)	01/06/2025
600189.SH	12/20/2024	SDB3261230623	(19,700.00)	1.0807	(20,500.00)	(21,288.98)	0.0000	4.3300	(1,895.3082)	0.0000	7.3971	(33.6243)	0.0000	3	(26.2272)	01/06/2025
600189.SH	12/20/2024	SDB3261230623	(4,400.00)	1.0807	(4,578.68)	(4,754.90)	0.0000	4.3300	(1,895.3082)	0.0000	1.6521	(7.5100)	0.0000	3	(5.8579)	01/06/2025
600189.SH	12/20/2024	SDB3261230623	(2,100.00)	1.0807	(2,185.28)	(2,269.38)	0.0000	4.3300	(1,895.3082)	0.0000	0.7885	(3.5843)	0.0000	3	(2.7958)	01/06/2025
600189.SH	12/20/2024	SDB3261230623	(3,600.00)	1.0807	(3,746.19)	(3,890.37)	0.0000	4.3300	(1,895.3082)	0.0000	1.3518	(6.1445)	0.0000	3	(4.7928)	01/06/2025
600189.SH	12/20/2024	SDB3261230623	(3,700.00)	1.0807	(3,850.25)	(3,998.44)	0.0000	4.3300	(1,895.3082)	0.0000	1.3893	(6.3152)	0.0000	3	(4.9259)	01/06/2025
600189.SH	12/20/2024	SDB3261230623	(5,788.00)	1.0807	(6,023.04)	(6,254.85)	0.0000	4.3300	(1,895.3082)	0.0000	2.1733	(9.8791)	0.0000	3	(7.7057)	01/06/2025
600189.SH	12/20/2024	SDB3261230623	(31,012.00)	1.0807	(32,271.37)	(33,513.40)	0.0000	4.3300	(1,895.3082)	0.0000	11.6446	(52.9318)	0.0000	3	(41.2873)	01/06/2025
600189.SH	12/20/2024	SDB3261230623	(4,500.00)	1.0807	(4,682.74)	(4,862.97)	0.0000	4.3300	(1,895.3082)	0.0000	1.6897	(7.6807)	0.0000	3	(5.9910)	01/06/2025
600189.SH	12/20/2024	SDB3261230623	(1,000.00)	1.0807	(1,040.61)	(1,080.66)	0.0000	4.3300	(1,895.3082)	0.0000	0.3755	(1.7068)	0.0000	3	(1.3313)	01/06/2025
600189.SH	12/20/2024	SDB3261230623	(4,900.00)	1.0807	(5,098.98)	(5,295.23)	0.0000	4.3300	(1,895.3082)	0.0000	1.8399	(8.3634)	0.0000	3	(6.5235)	01/06/2025
600189.SH	12/20/2024	SDB3261230623	(20,300.00)	1.0807	(21,124.36)	(21,937.38)	0.0000	4.3300	(1,895.3082)	0.0000	7.6224	(34.6484)	0.0000	3	(27.0260)	01/06/2025
600189.SH	12/20/2024	SDB3261230623	(500.00)	1.0807	(520.30)	(540.33)	0.0000	4.3300	(1,895.3082)	0.0000	0.1877	(0.8534)	0.0000	3	(0.6657)	01/06/2025
600189.SH	12/20/2024	SDB3261230623	(1,500.00)	1.0807	(1,560.91)	(1,620.99)	0.0000	4.3300	(1,895.3082)	0.0000	0.5632	(2.5602)	0.0000	3	(1.9970)	01/06/2025
600189.SH	12/20/2024	SDB3261230623	(11,100.00)	1.0807	(11,550.76)	(11,995.31)	0.0000	4.3300	(1,895.3082)	0.0000	4.1679	(18.9457)	0.0000	3	(14.7778)	01/06/2025
600189.SH	12/20/2024	SDB3261230623	(2,500.00)	1.0807	(2,601.52)	(2,701.65)	0.0000	4.3300	(1,895.3082)	0.0000	0.9387	(4.2670)	0.0000	3	(3.3283)	01/06/2025
600189.SH	12/20/2024	SDB3261230623	(1,700.00)	1.0807	(1,769.04)	(1,837.12)	0.0000	4.3300	(1,895.3082)	0.0000	0.6383	(2.9016)	0.0000	3	(2.2633)	01/06/2025
600189.SH	12/20/2024	SDB3261230623	(16,500.00)	1.0807	(17,170.05)	(17,830.87)	0.0000	4.3300	(1,895.3082)	0.0000	6.1955	(28.1625)	0.0000	3	(21.9670)	01/06/2025
600189.SH	12/19/2024	SDB3261230623	(11,700.00)	1.1417	(13,141.64)	(13,357.94)	0.0000	4.5800	(1,895.3082)	0.0000	1.6719	(7.0326)	0.0000	1	(5.3607)	01/06/2025
600189.SH	12/19/2024	SDB3261230623	(23,400.00)	1.1417	(26,365.01)	(26,715.87)	0.0000	4.5800	(1,895.3082)	0.0000	3.3542	(14.0652)	0.0000	1	(10.7110)	01/06/2025
600189.SH	12/19/2024	SDB3261230623	(45,200.00)	1.1417	(51,735.92)	(51,605.02)	0.0000	4.5800	(1,895.3082)	0.0000	6.5820	(27.1687)	0.0000	1	(20.5868)	01/06/2025
600189.SH	12/19/2024	SDB3261230623	(13,700.00)	1.1417	(15,665.72)	(15,641.34)	0.0000	4.5800	(1,895.3082)	0.0000	1.9930	(8.2348)	0.0000	1	(6.2417)	01/06/2025
600189.SH	12/19/2024	SDB3261230623	(16,500.00)	1.1417	(18,269.59)	(18,838.12)	0.0000	4.5800	(1,895.3082)	0.0000	2.3243	(9.9178)	0.0000	1	(7.5935)	01/06/2025
600189.SH	12/19/2024	SDB3261230623	(400.00)	1.1417	(416.24)	(456.68)	0.0000	4.5800	(1,895.3082)	0.0000	0.0530	(0.2404)	0.0000	1	(0.1875)	01/06/2025
600189.SH	12/19/2024	SDB3261230623	(5,100.00)	1.1417	(5,307.11)	(5,822.69)	0.0000	4.5800	(1,895.3082)	0.0000	0.6752	(3.0655)	0.0000	1	(2.3903)	01/06/2025
600189.SH	12/19/2024	SDB3261230623	(6,900.00)	1.1417	(7,180.20)	(7,877.76)	0.0000	4.5800	(1,895.3082)	0.0000	0.9135	(4.1474)	0.0000	1	(3.2340)	01/06/2025
600189.SH	12/19/2024	SDB3261230623	(200.00)	1.1417	(208.12)	(228.34)	0.0000	4.5800	(1,895.3082)	0.0000	0.0285	(0.1202)	0.0000	1	(0.0937)	01/06/2025
600189.SH	12/19/2024	SDB3261230623	(19,700.00)	1.1417	(20,500.00)	(22,491.57)	0.0000	4.5800	(1,895.3082)	0.0000	2.6081	(11.8412)	0.0000	1	(9.2332)	01/06/2025
600189.SH	12/19/2024	SDB3261230623	(4,400.00)	1.1417	(4,578.68)	(5,023.50)	0.0000	4.5800	(1,895.3082)	0.0000	0.5825	(2.6447)	0.0000	1	(2.0622)	01/06/2025
600189.SH	12/19/2024	SDB3261230623	(2,100.00)	1.1417	(2,185.28)	(2,397.58)	0.0000	4.5800	(1,895.3082)	0.0000	0.2780	(1.2623)	0.0000	1	(0.9842)	01/06/2025
600189.SH	12/19/2024	SDB3261230623	(3,600.00)	1.1417	(3,746.19)	(4,110.13)	0.0000	4.5800	(1,895.3082)	0.0000	0.4766	(2.1639)	0.0000	1	(1.6873)	01/06/2025
600189.SH	12/19/2024	SDB3261230623	(3,700.00)	1.1417	(3,850.25)	(4,224.30)	0.0000	4.5800	(1,895.3082)	0.0000	0.4898	(2.2240)	0.0000	1	(1.7342)	01/06/2025
600189.SH	12/19/2024	SDB3261230623	(5,788.00)	1.1417	(6,023.04)	(6,608.18)	0.0000	4.5800	(1,895.3082)	0.0000	0.7663	(3.4790)	0.0000	1	(2.7128)	01/06/2025
600189.SH	12/19/2024	SDB3261230623	(31,012.00)	1.1417	(32,271.37)	(35,406.52)	0.0000	4.5800	(1,895.3082)	0.0000	4.1056	(18.6406)	0.0000	1	(14.5350)	01/06/2025
600189.SH	12/19/2024	SDB3261230623	(4,500.00)	1.1417	(4,682.74)	(5,137.67)	0.0000	4.5800	(1,895.3082)	0.0000	0.5957	(2.7049)	0.0000	1	(2.1091)	01/06/2025
600189.SH	12/19/2024	SDB3261230623	(1,000.00)	1.1417	(1,040.61)	(1,141.70)	0.0000	4.5800	(1,895.3082)	0.0000	0.1324	(0.6011)	0.0000	1	(0.4687)	01/06/2025
600189.SH	12/19/2024	SDB3261230623	(4,900.00)	1.1417	(5,098.98)	(5,594.35)	0.0000	4.5800	(1,895.3082)	0.0000	0.6487	(2.9453)	0.0000	1	(2.2966)	01/06/2025
600189.SH	12/19/2024	SDB3261230623	(20,300.00)	1.1417	(21,124.36)	(23,176.59)	0.0000	4.5800	(1,895.3082)	0.0000	2.6875	(12.2019)	0.0000	1	(9.5144)	01/06/2025
600189.SH	12/19/2024	SDB3261230623	(500.00)	1.1417	(520.30)	(570.85)	0.0000	4.5800	(1,895.3082)	0.0000	0.0662	(0.3005)	0.0000	1	(0.2343)	01/06/2025
600189.SH	12/19/2024	SDB3261230623	(1,500.00)	1.1417	(1,560.91)	(1,712.56)	0.0000	4.5800	(1,895.3082)	0.0000	0.1986	(0.9016)	0.0000	1	(0.7030)	01/06/2025
600189.SH	12/19/2024	SDB3261230623	(11,100.00)	1.1417	(11,550.76)	(12,672.91)	0.0000	4.5800	(1,895.3082)	0.0000	1.4695	(6.6720)	0.0000	1	(5.2025)	01/06/2025
600189.SH	12/19/2024	SDB3261230623	(2,500.00)	1.1417	(2,601.52)	(2,854.26)	0.0000	4.5800	(1,895.3082)	0.0000	0.3310	(1.5027)	0.0000	1	(1.1717)	01/06/2025
600189.SH	12/19/2024	SDB3261230623	(1,700.00)	1.1417	(1,769.04)	(1,940.90)	0.0000	4.5800	(1,895.3082)	0.0000	0.2251	(1.0218)	0.0000	1	(0.7968)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
JILIN QUANYANGQUAN CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600189.SH	12/19/2024	SDB3261230623	(16,500.00)	1.1417	(17,170.05)	(18,838.12)	0.0000	4.5800	(1,895.3082)	0.0000	2.1844	(9.9178)	0.0000	1	(7.7334)	01/06/2025
600189.SH	12/18/2024	SDB3261230623	(11,700.00)	1.1470	(13,141.64)	(13,419.77)	0.0000	4.5800	(1,895.3082)	0.0000	1.6719	(7.0652)	0.0000	1	(5.3933)	01/06/2025
600189.SH	12/18/2024	SDB3261230623	(23,400.00)	1.1470	(26,365.01)	(26,839.54)	0.0000	4.5800	(1,895.3082)	0.0000	3.3542	(14.1303)	0.0000	1	(10.7761)	01/06/2025
600189.SH	12/18/2024	SDB3261230623	(45,200.00)	1.1470	(51,735.92)	(51,843.90)	0.0000	4.5800	(1,895.3082)	0.0000	6.5820	(27.2945)	0.0000	1	(20.7125)	01/06/2025
600189.SH	12/18/2024	SDB3261230623	(13,700.00)	1.1470	(15,665.72)	(15,713.75)	0.0000	4.5800	(1,895.3082)	0.0000	1.9930	(8.2729)	0.0000	1	(6.2799)	01/06/2025
600189.SH	12/18/2024	SDB3261230623	(16,500.00)	1.1470	(18,269.59)	(18,925.32)	0.0000	4.5800	(1,895.3082)	0.0000	2.3243	(9.9637)	0.0000	1	(7.6394)	01/06/2025
600189.SH	12/18/2024	SDB3261230623	(400.00)	1.1470	(416.24)	(458.80)	0.0000	4.5800	(1,895.3082)	0.0000	0.0530	(0.2415)	0.0000	1	(0.1886)	01/06/2025
600189.SH	12/18/2024	SDB3261230623	(5,100.00)	1.1470	(5,307.11)	(5,849.64)	0.0000	4.5800	(1,895.3082)	0.0000	0.6752	(3.0797)	0.0000	1	(2.4045)	01/06/2025
600189.SH	12/18/2024	SDB3261230623	(6,900.00)	1.1470	(7,180.20)	(7,914.22)	0.0000	4.5800	(1,895.3082)	0.0000	0.9135	(4.1666)	0.0000	1	(3.2532)	01/06/2025
600189.SH	12/18/2024	SDB3261230623	(200.00)	1.1470	(208.12)	(229.40)	0.0000	4.5800	(1,895.3082)	0.0000	0.0265	(0.1208)	0.0000	1	(0.0943)	01/06/2025
600189.SH	12/18/2024	SDB3261230623	(19,700.00)	1.1470	(20,500.00)	(22,595.68)	0.0000	4.5800	(1,895.3082)	0.0000	2.6081	(11.8961)	0.0000	1	(9.2880)	01/06/2025
600189.SH	12/18/2024	SDB3261230623	(4,400.00)	1.1470	(4,578.68)	(5,046.75)	0.0000	4.5800	(1,895.3082)	0.0000	0.5825	(2.6570)	0.0000	1	(2.0745)	01/06/2025
600189.SH	12/18/2024	SDB3261230623	(2,100.00)	1.1470	(2,185.28)	(2,408.68)	0.0000	4.5800	(1,895.3082)	0.0000	0.2780	(1.2681)	0.0000	1	(0.9901)	01/06/2025
600189.SH	12/18/2024	SDB3261230623	(3,600.00)	1.1470	(3,746.19)	(4,129.16)	0.0000	4.5800	(1,895.3082)	0.0000	0.4766	(2.1739)	0.0000	1	(1.6973)	01/06/2025
600189.SH	12/18/2024	SDB3261230623	(3,700.00)	1.1470	(3,850.25)	(4,243.86)	0.0000	4.5800	(1,895.3082)	0.0000	0.4898	(2.2343)	0.0000	1	(1.7444)	01/06/2025
600189.SH	12/18/2024	SDB3261230623	(5,788.00)	1.1470	(6,023.04)	(6,638.77)	0.0000	4.5800	(1,895.3082)	0.0000	0.7663	(3.4951)	0.0000	1	(2.7289)	01/06/2025
600189.SH	12/18/2024	SDB3261230623	(31,012.00)	1.1470	(32,271.37)	(35,570.75)	0.0000	4.5800	(1,895.3082)	0.0000	4.1056	(18.7269)	0.0000	1	(14.6213)	01/06/2025
600189.SH	12/18/2024	SDB3261230623	(4,500.00)	1.1470	(4,682.74)	(5,161.45)	0.0000	4.5800	(1,895.3082)	0.0000	0.5957	(2.7174)	0.0000	1	(2.1216)	01/06/2025
600189.SH	12/18/2024	SDB3261230623	(1,000.00)	1.1470	(1,040.61)	(1,146.99)	0.0000	4.5800	(1,895.3082)	0.0000	0.1324	(0.6039)	0.0000	1	(0.4715)	01/06/2025
600189.SH	12/18/2024	SDB3261230623	(4,900.00)	1.1470	(5,098.98)	(5,620.25)	0.0000	4.5800	(1,895.3082)	0.0000	0.6487	(2.9589)	0.0000	1	(2.3102)	01/06/2025
600189.SH	12/18/2024	SDB3261230623	(20,300.00)	1.1470	(21,124.36)	(23,283.88)	0.0000	4.5800	(1,895.3082)	0.0000	2.6875	(12.2584)	0.0000	1	(9.5709)	01/06/2025
600189.SH	12/18/2024	SDB3261230623	(500.00)	1.1470	(520.30)	(573.49)	0.0000	4.5800	(1,895.3082)	0.0000	0.0662	(0.3019)	0.0000	1	(0.2357)	01/06/2025
600189.SH	12/18/2024	SDB3261230623	(1,500.00)	1.1470	(1,560.91)	(1,720.48)	0.0000	4.5800	(1,895.3082)	0.0000	0.1986	(0.9058)	0.0000	1	(0.7072)	01/06/2025
600189.SH	12/18/2024	SDB3261230623	(11,100.00)	1.1470	(11,550.76)	(12,731.58)	0.0000	4.5800	(1,895.3082)	0.0000	1.4695	(6.7029)	0.0000	1	(5.2333)	01/06/2025
600189.SH	12/18/2024	SDB3261230623	(2,500.00)	1.1470	(2,601.52)	(2,867.47)	0.0000	4.5800	(1,895.3082)	0.0000	0.3310	(1.5097)	0.0000	1	(1.1787)	01/06/2025
600189.SH	12/18/2024	SDB3261230623	(1,700.00)	1.1470	(1,769.04)	(1,949.88)	0.0000	4.5800	(1,895.3082)	0.0000	0.2251	(1.0266)	0.0000	1	(0.8015)	01/06/2025
600189.SH	12/18/2024	SDB3261230623	(16,500.00)	1.1470	(17,170.05)	(18,925.32)	0.0000	4.5800	(1,895.3082)	0.0000	2.1844	(9.9637)	0.0000	1	(7.7793)	01/06/2025
600189.SH	12/17/2024	SDB3261230623	(11,700.00)	1.1781	(13,141.64)	(13,783.36)	0.0000	4.5800	(1,895.3082)	0.0000	1.6719	(7.2566)	0.0000	1	(5.5847)	01/06/2025
600189.SH	12/17/2024	SDB3261230623	(23,400.00)	1.1781	(26,365.01)	(27,566.72)	0.0000	4.5800	(1,895.3082)	0.0000	3.3542	(14.5132)	0.0000	1	(11.1590)	01/06/2025
600189.SH	12/17/2024	SDB3261230623	(45,200.00)	1.1781	(51,735.92)	(53,248.54)	0.0000	4.5800	(1,895.3082)	0.0000	6.5820	(28.0340)	0.0000	1	(21.4520)	01/06/2025
600189.SH	12/17/2024	SDB3261230623	(13,700.00)	1.1781	(15,665.72)	(16,139.49)	0.0000	4.5800	(1,895.3082)	0.0000	1.9930	(8.4970)	0.0000	1	(6.5040)	01/06/2025
600189.SH	12/17/2024	SDB3261230623	(16,500.00)	1.1781	(18,269.59)	(19,438.07)	0.0000	4.5800	(1,895.3082)	0.0000	2.3243	(10.2336)	0.0000	1	(7.9094)	01/06/2025
600189.SH	12/17/2024	SDB3261230623	(400.00)	1.1781	(416.24)	(471.23)	0.0000	4.5800	(1,895.3082)	0.0000	0.0530	(0.2481)	0.0000	1	(0.1951)	01/06/2025
600189.SH	12/17/2024	SDB3261230623	(5,100.00)	1.1781	(5,307.11)	(6,008.13)	0.0000	4.5800	(1,895.3082)	0.0000	0.6752	(3.1631)	0.0000	1	(2.4879)	01/06/2025
600189.SH	12/17/2024	SDB3261230623	(6,900.00)	1.1781	(7,180.20)	(8,128.65)	0.0000	4.5800	(1,895.3082)	0.0000	0.9135	(4.2795)	0.0000	1	(3.3660)	01/06/2025
600189.SH	12/17/2024	SDB3261230623	(200.00)	1.1781	(208.12)	(235.61)	0.0000	4.5800	(1,895.3082)	0.0000	0.0265	(0.1240)	0.0000	1	(0.0976)	01/06/2025
600189.SH	12/17/2024	SDB3261230623	(19,700.00)	1.1781	(20,500.00)	(23,207.88)	0.0000	4.5800	(1,895.3082)	0.0000	2.6081	(12.2184)	0.0000	1	(9.6103)	01/06/2025
600189.SH	12/17/2024	SDB3261230623	(4,400.00)	1.1781	(4,578.68)	(5,183.49)	0.0000	4.5800	(1,895.3082)	0.0000	0.5825	(2.7290)	0.0000	1	(2.1465)	01/06/2025
600189.SH	12/17/2024	SDB3261230623	(2,100.00)	1.1781	(2,185.28)	(2,473.94)	0.0000	4.5800	(1,895.3082)	0.0000	0.2780	(1.3025)	0.0000	1	(1.0244)	01/06/2025
600189.SH	12/17/2024	SDB3261230623	(3,600.00)	1.1781	(3,746.19)	(4,241.03)	0.0000	4.5800	(1,895.3082)	0.0000	0.4766	(2.2328)	0.0000	1	(1.7562)	01/06/2025
600189.SH	12/17/2024	SDB3261230623	(3,700.00)	1.1781	(3,850.25)	(4,358.84)	0.0000	4.5800	(1,895.3082)	0.0000	0.4898	(2.2948)	0.0000	1	(1.8050)	01/06/2025
600189.SH	12/17/2024	SDB3261230623	(5,788.00)	1.1781	(6,023.04)	(6,818.64)	0.0000	4.5800	(1,895.3082)	0.0000	0.7663	(3.5898)	0.0000	1	(2.8236)	01/06/2025
600189.SH	12/17/2024	SDB3261230623	(31,012.00)	1.1781	(32,271.37)	(36,534.15)	0.0000	4.5800	(1,895.3082)	0.0000	4.1056	(19.2343)	0.0000	1	(15.1287)	01/06/2025
600189.SH	12/17/2024	SDB3261230623	(4,500.00)	1.1781	(4,682.74)	(5,301.29)	0.0000	4.5800	(1,895.3082)	0.0000	0.5957	(2.7910)	0.0000	1	(2.1952)	01/06/2025
600189.SH	12/17/2024	SDB3261230623	(1,000.00)	1.1781	(1,040.61)	(1,178.07)	0.0000	4.5800	(1,895.3082)	0.0000	0.1324	(0.6202)	0.0000	1	(0.4878)	01/06/2025
600189.SH	12/17/2024	SDB3261230623	(4,900.00)	1.1781	(5,098.98)	(5,772.52)	0.0000	4.5800	(1,895.3082)	0.0000	0.6487	(3.0391)	0.0000	1	(2.3904)	01/06/2025
600189.SH	12/17/2024	SDB3261230623	(20,300.00)	1.1781	(21,124.36)	(23,914.72)	0.0000	4.5800	(1,895.3082)	0.0000	2.6875	(12.5905)	0.0000	1	(9.9030)	01/06/2025
600189.SH	12/17/2024	SDB3261230623	(500.00)	1.1781	(520.30)	(589.03)	0.0000	4.5800	(1,895.3082)	0.0000	0.0662	(0.3101)	0.0000	1	(0.2439)	01/06/2025
600189.SH	12/17/2024	SDB3261230623	(1,500.00)	1.1781	(1,560.91)	(1,767.10)	0.0000	4.5800	(1,895.3082)	0.0000	0.1986	(0.9303)	0.0000	1	(0.7317)	01/06/2025
600189.SH	12/17/2024	SDB3261230623	(11,100.00)	1.1781	(11,550.76)	(13,076.52)	0.0000	4.5800	(1,895.3082)	0.0000	1.4695	(6.8845)	0.0000	1	(5.4149)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
JILIN QUANYANGQUAN CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600189.SH	12/17/2024	SDB3261230623	(2,500.00)	1.1781	(2,601.52)	(2,945.16)	0.0000	4.5800	(1,895.3082)	0.0000	0.3310	(1.5506)	0.0000	1	(1.2196)	01/06/2025
600189.SH	12/17/2024	SDB3261230623	(1,700.00)	1.1781	(1,769.04)	(2,002.71)	0.0000	4.5800	(1,895.3082)	0.0000	0.2251	(1.0544)	0.0000	1	(0.8293)	01/06/2025
600189.SH	12/17/2024	SDB3261230623	(16,500.00)	1.1781	(17,170.05)	(19,438.07)	0.0000	4.5800	(1,895.3082)	0.0000	2.1844	(10.2336)	0.0000	1	(8.0492)	01/06/2025
600189.SH	12/16/2024	SDB3261230623	(11,700.00)	1.1576	(13,141.64)	(13,543.44)	0.0000	4.5800	(1,895.3082)	0.0000	1.6719	(7.1303)	0.0000	1	(5.4584)	01/06/2025
600189.SH	12/16/2024	SDB3261230623	(23,400.00)	1.1576	(26,365.01)	(27,086.88)	0.0000	4.5800	(1,895.3082)	0.0000	3.3542	(14.2606)	0.0000	1	(10.9063)	01/06/2025
600189.SH	12/16/2024	SDB3261230623	(45,200.00)	1.1576	(51,735.92)	(52,321.67)	0.0000	4.5800	(1,895.3082)	0.0000	6.5820	(27.5460)	0.0000	1	(20.9641)	01/06/2025
600189.SH	12/16/2024	SDB3261230623	(13,700.00)	1.1576	(15,665.72)	(15,858.56)	0.0000	4.5800	(1,895.3082)	0.0000	1.9930	(8.3491)	0.0000	1	(6.3561)	01/06/2025
600189.SH	12/16/2024	SDB3261230623	(16,500.00)	1.1576	(18,269.59)	(19,099.72)	0.0000	4.5800	(1,895.3082)	0.0000	2.3243	(10.0555)	0.0000	1	(7.7312)	01/06/2025
600189.SH	12/16/2024	SDB3261230623	(400.00)	1.1576	(416.24)	(463.02)	0.0000	4.5800	(1,895.3082)	0.0000	0.0530	(0.2438)	0.0000	1	(0.1908)	01/06/2025
600189.SH	12/16/2024	SDB3261230623	(5,100.00)	1.1576	(5,307.11)	(5,903.55)	0.0000	4.5800	(1,895.3082)	0.0000	0.6752	(3.1081)	0.0000	1	(2.4329)	01/06/2025
600189.SH	12/16/2024	SDB3261230623	(6,900.00)	1.1576	(7,180.20)	(7,987.16)	0.0000	4.5800	(1,895.3082)	0.0000	0.9135	(4.2050)	0.0000	1	(3.2916)	01/06/2025
600189.SH	12/16/2024	SDB3261230623	(200.00)	1.1576	(208.12)	(231.51)	0.0000	4.5800	(1,895.3082)	0.0000	0.0265	(0.1219)	0.0000	1	(0.0954)	01/06/2025
600189.SH	12/16/2024	SDB3261230623	(19,700.00)	1.1576	(20,500.00)	(22,803.91)	0.0000	4.5800	(1,895.3082)	0.0000	2.6081	(12.0057)	0.0000	1	(9.3976)	01/06/2025
600189.SH	12/16/2024	SDB3261230623	(4,400.00)	1.1576	(4,578.68)	(5,093.26)	0.0000	4.5800	(1,895.3082)	0.0000	0.5825	(2.6815)	0.0000	1	(2.0990)	01/06/2025
600189.SH	12/16/2024	SDB3261230623	(2,100.00)	1.1576	(2,185.28)	(2,430.87)	0.0000	4.5800	(1,895.3082)	0.0000	0.2780	(1.2798)	0.0000	1	(1.0018)	01/06/2025
600189.SH	12/16/2024	SDB3261230623	(3,600.00)	1.1576	(3,746.19)	(4,167.21)	0.0000	4.5800	(1,895.3082)	0.0000	0.4766	(2.1939)	0.0000	1	(1.7173)	01/06/2025
600189.SH	12/16/2024	SDB3261230623	(3,700.00)	1.1576	(3,850.25)	(4,282.97)	0.0000	4.5800	(1,895.3082)	0.0000	0.4898	(2.2549)	0.0000	1	(1.7650)	01/06/2025
600189.SH	12/16/2024	SDB3261230623	(5,788.00)	1.1576	(6,023.04)	(6,699.95)	0.0000	4.5800	(1,895.3082)	0.0000	0.7663	(3.5274)	0.0000	1	(2.7611)	01/06/2025
600189.SH	12/16/2024	SDB3261230623	(31,012.00)	1.1576	(32,271.37)	(35,898.22)	0.0000	4.5800	(1,895.3082)	0.0000	4.1056	(18.8995)	0.0000	1	(14.7939)	01/06/2025
600189.SH	12/16/2024	SDB3261230623	(4,500.00)	1.1576	(4,682.74)	(5,209.02)	0.0000	4.5800	(1,895.3082)	0.0000	0.5957	(2.7424)	0.0000	1	(2.1467)	01/06/2025
600189.SH	12/16/2024	SDB3261230623	(1,000.00)	1.1576	(1,040.61)	(1,157.56)	0.0000	4.5800	(1,895.3082)	0.0000	0.1324	(0.6094)	0.0000	1	(0.4770)	01/06/2025
600189.SH	12/16/2024	SDB3261230623	(4,900.00)	1.1576	(5,098.98)	(5,672.04)	0.0000	4.5800	(1,895.3082)	0.0000	0.6487	(2.9862)	0.0000	1	(2.3375)	01/06/2025
600189.SH	12/16/2024	SDB3261230623	(20,300.00)	1.1576	(21,124.36)	(23,498.45)	0.0000	4.5800	(1,895.3082)	0.0000	2.6875	(12.3713)	0.0000	1	(9.6838)	01/06/2025
600189.SH	12/16/2024	SDB3261230623	(500.00)	1.1576	(520.30)	(578.78)	0.0000	4.5800	(1,895.3082)	0.0000	0.0662	(0.3047)	0.0000	1	(0.2385)	01/06/2025
600189.SH	12/16/2024	SDB3261230623	(1,500.00)	1.1576	(1,560.91)	(1,736.34)	0.0000	4.5800	(1,895.3082)	0.0000	0.1986	(0.9141)	0.0000	1	(0.7156)	01/06/2025
600189.SH	12/16/2024	SDB3261230623	(11,100.00)	1.1576	(11,550.76)	(12,848.90)	0.0000	4.5800	(1,895.3082)	0.0000	1.4695	(6.7646)	0.0000	1	(5.2951)	01/06/2025
600189.SH	12/16/2024	SDB3261230623	(2,500.00)	1.1576	(2,601.52)	(2,893.90)	0.0000	4.5800	(1,895.3082)	0.0000	0.3310	(1.5236)	0.0000	1	(1.1926)	01/06/2025
600189.SH	12/16/2024	SDB3261230623	(1,700.00)	1.1576	(1,769.04)	(1,967.85)	0.0000	4.5800	(1,895.3082)	0.0000	0.2251	(1.0360)	0.0000	1	(0.8110)	01/06/2025
600189.SH	12/16/2024	SDB3261230623	(16,500.00)	1.1576	(17,170.05)	(19,099.72)	0.0000	4.5800	(1,895.3082)	0.0000	2.1844	(10.0555)	0.0000	1	(7.8711)	01/06/2025
600189.SH	12/13/2024	SDB3261230623	(11,700.00)	1.1279	(13,141.64)	(13,196.07)	0.0000	4.5800	(1,895.3082)	0.0000	5.0157	(20.8422)	0.0000	3	(15.8265)	01/06/2025
600189.SH	12/13/2024	SDB3261230623	(23,400.00)	1.1279	(26,365.01)	(26,392.13)	0.0000	4.5800	(1,895.3082)	0.0000	10.0626	(41.6844)	0.0000	3	(31.6217)	01/06/2025
600189.SH	12/13/2024	SDB3261230623	(45,200.00)	1.1279	(51,735.92)	(50,979.68)	0.0000	4.5800	(1,895.3082)	0.0000	19.7459	(80.5185)	0.0000	3	(60.7726)	01/06/2025
600189.SH	12/13/2024	SDB3261230623	(13,700.00)	1.1279	(15,665.72)	(15,451.81)	0.0000	4.5800	(1,895.3082)	0.0000	5.9791	(24.4049)	0.0000	3	(18.4259)	01/06/2025
600189.SH	12/13/2024	SDB3261230623	(16,500.00)	1.1279	(18,269.59)	(18,609.84)	0.0000	4.5800	(1,895.3082)	0.0000	6.9729	(29.3928)	0.0000	3	(22.4199)	01/06/2025
600189.SH	12/13/2024	SDB3261230623	(400.00)	1.1279	(416.24)	(451.15)	0.0000	4.5800	(1,895.3082)	0.0000	0.1589	(0.7126)	0.0000	3	(0.5537)	01/06/2025
600189.SH	12/13/2024	SDB3261230623	(5,100.00)	1.1279	(5,307.11)	(5,752.13)	0.0000	4.5800	(1,895.3082)	0.0000	2.0255	(9.0851)	0.0000	3	(7.0595)	01/06/2025
600189.SH	12/13/2024	SDB3261230623	(6,900.00)	1.1279	(7,180.20)	(7,782.30)	0.0000	4.5800	(1,895.3082)	0.0000	2.7404	(12.2915)	0.0000	3	(9.5511)	01/06/2025
600189.SH	12/13/2024	SDB3261230623	(200.00)	1.1279	(208.12)	(225.57)	0.0000	4.5800	(1,895.3082)	0.0000	0.0794	(0.3563)	0.0000	3	(0.2768)	01/06/2025
600189.SH	12/13/2024	SDB3261230623	(19,700.00)	1.1279	(20,500.00)	(22,219.02)	0.0000	4.5800	(1,895.3082)	0.0000	7.8242	(35.0932)	0.0000	3	(27.2691)	01/06/2025
600189.SH	12/13/2024	SDB3261230623	(4,400.00)	1.1279	(4,578.68)	(4,962.62)	0.0000	4.5800	(1,895.3082)	0.0000	1.7475	(7.8381)	0.0000	3	(6.0906)	01/06/2025
600189.SH	12/13/2024	SDB3261230623	(2,100.00)	1.1279	(2,185.28)	(2,368.52)	0.0000	4.5800	(1,895.3082)	0.0000	0.8340	(3.7409)	0.0000	3	(2.9069)	01/06/2025
600189.SH	12/13/2024	SDB3261230623	(3,600.00)	1.1279	(3,746.19)	(4,060.33)	0.0000	4.5800	(1,895.3082)	0.0000	1.4298	(6.4130)	0.0000	3	(4.9832)	01/06/2025
600189.SH	12/13/2024	SDB3261230623	(3,700.00)	1.1279	(3,850.25)	(4,173.12)	0.0000	4.5800	(1,895.3082)	0.0000	1.4695	(6.5911)	0.0000	3	(5.1216)	01/06/2025
600189.SH	12/13/2024	SDB3261230623	(5,788.00)	1.1279	(6,023.04)	(6,528.11)	0.0000	4.5800	(1,895.3082)	0.0000	2.2988	(10.3106)	0.0000	3	(8.0118)	01/06/2025
600189.SH	12/13/2024	SDB3261230623	(31,012.00)	1.1279	(32,271.37)	(34,977.47)	0.0000	4.5800	(1,895.3082)	0.0000	12.3169	(55.2442)	0.0000	3	(42.9273)	01/06/2025
600189.SH	12/13/2024	SDB3261230623	(4,500.00)	1.1279	(4,682.74)	(5,075.41)	0.0000	4.5800	(1,895.3082)	0.0000	1.7872	(8.0162)	0.0000	3	(6.2290)	01/06/2025
600189.SH	12/13/2024	SDB3261230623	(1,000.00)	1.1279	(1,040.61)	(1,127.87)	0.0000	4.5800	(1,895.3082)	0.0000	0.3972	(1.7814)	0.0000	3	(1.3842)	01/06/2025
600189.SH	12/13/2024	SDB3261230623	(4,900.00)	1.1279	(5,098.98)	(5,526.56)	0.0000	4.5800	(1,895.3082)	0.0000	1.9461	(8.7288)	0.0000	3	(6.7827)	01/06/2025
600189.SH	12/13/2024	SDB3261230623	(20,300.00)	1.1279	(21,124.36)	(22,895.74)	0.0000	4.5800	(1,895.3082)	0.0000	9.0625	(36.1621)	0.0000	3	(28.0996)	01/06/2025
600189.SH	12/13/2024	SDB3261230623	(500.00)	1.1279	(520.30)	(563.93)	0.0000	4.5800	(1,895.3082)	0.0000	0.1986	(0.8907)	0.0000	3	(0.6921)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
JILIN QUANYANGQUAN CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600189.SH	12/13/2024	SDB3261230623	(1,500.00)	1.1279	(1,560.91)	(1,691.80)	0.0000	4.5800	(1,895.3082)	0.0000	0.5957	(2.6721)	0.0000	3	(2.0763)	01/06/2025
600189.SH	12/13/2024	SDB3261230623	(11,100.00)	1.1279	(11,550.76)	(12,519.35)	0.0000	4.5800	(1,895.3082)	0.0000	4.4085	(19.7733)	0.0000	3	(15.3648)	01/06/2025
600189.SH	12/13/2024	SDB3261230623	(2,500.00)	1.1279	(2,601.52)	(2,819.67)	0.0000	4.5800	(1,895.3082)	0.0000	0.9929	(4.4535)	0.0000	3	(3.4605)	01/06/2025
600189.SH	12/13/2024	SDB3261230623	(1,700.00)	1.1279	(1,769.04)	(1,917.38)	0.0000	4.5800	(1,895.3082)	0.0000	0.6752	(3.0284)	0.0000	3	(2.3532)	01/06/2025
600189.SH	12/13/2024	SDB3261230623	(16,500.00)	1.1279	(17,170.05)	(18,609.84)	0.0000	4.5800	(1,895.3082)	0.0000	6.5532	(29.3928)	0.0000	3	(22.8396)	01/06/2025
600189.SH	12/12/2024	SDB3261230623	(11,700.00)	1.1177	(13,141.64)	(13,077.20)	0.0000	4.5800	(1,895.3082)	0.0000	1.6719	(6.8848)	0.0000	1	(5.2129)	01/06/2025
600189.SH	12/12/2024	SDB3261230623	(23,400.00)	1.1177	(26,365.01)	(26,154.39)	0.0000	4.5800	(1,895.3082)	0.0000	3.3542	(13.7696)	0.0000	1	(10.4154)	01/06/2025
600189.SH	12/12/2024	SDB3261230623	(45,200.00)	1.1177	(51,735.92)	(50,520.45)	0.0000	4.5800	(1,895.3082)	0.0000	6.5820	(26.5977)	0.0000	1	(20.0158)	01/06/2025
600189.SH	12/12/2024	SDB3261230623	(13,700.00)	1.1177	(15,665.72)	(15,312.61)	0.0000	4.5800	(1,895.3082)	0.0000	1.9930	(8.0617)	0.0000	1	(6.0687)	01/06/2025
600189.SH	12/12/2024	SDB3261230623	(16,500.00)	1.1177	(18,269.59)	(18,442.20)	0.0000	4.5800	(1,895.3082)	0.0000	2.3243	(9.7093)	0.0000	1	(7.3850)	01/06/2025
600189.SH	12/12/2024	SDB3261230623	(400.00)	1.1177	(416.24)	(447.08)	0.0000	4.5800	(1,895.3082)	0.0000	0.0530	(0.2354)	0.0000	1	(0.1824)	01/06/2025
600189.SH	12/12/2024	SDB3261230623	(5,100.00)	1.1177	(5,307.11)	(5,700.32)	0.0000	4.5800	(1,895.3082)	0.0000	0.6752	(3.0011)	0.0000	1	(2.3259)	01/06/2025
600189.SH	12/12/2024	SDB3261230623	(6,900.00)	1.1177	(7,180.20)	(7,712.19)	0.0000	4.5800	(1,895.3082)	0.0000	0.9135	(4.0603)	0.0000	1	(3.1468)	01/06/2025
600189.SH	12/12/2024	SDB3261230623	(200.00)	1.1177	(208.12)	(223.54)	0.0000	4.5800	(1,895.3082)	0.0000	0.0265	(0.1177)	0.0000	1	(0.0912)	01/06/2025
600189.SH	12/12/2024	SDB3261230623	(19,700.00)	1.1177	(20,500.00)	(22,018.87)	0.0000	4.5800	(1,895.3082)	0.0000	2.6081	(11.5924)	0.0000	1	(8.9843)	01/06/2025
600189.SH	12/12/2024	SDB3261230623	(4,400.00)	1.1177	(4,578.68)	(4,917.92)	0.0000	4.5800	(1,895.3082)	0.0000	0.5825	(2.5892)	0.0000	1	(2.0066)	01/06/2025
600189.SH	12/12/2024	SDB3261230623	(2,100.00)	1.1177	(2,185.28)	(2,347.19)	0.0000	4.5800	(1,895.3082)	0.0000	0.2780	(1.2357)	0.0000	1	(0.9577)	01/06/2025
600189.SH	12/12/2024	SDB3261230623	(3,600.00)	1.1177	(3,746.19)	(4,023.75)	0.0000	4.5800	(1,895.3082)	0.0000	0.4766	(2.1184)	0.0000	1	(1.6418)	01/06/2025
600189.SH	12/12/2024	SDB3261230623	(3,700.00)	1.1177	(3,850.25)	(4,135.52)	0.0000	4.5800	(1,895.3082)	0.0000	0.4898	(2.1772)	0.0000	1	(1.6874)	01/06/2025
600189.SH	12/12/2024	SDB3261230623	(5,788.00)	1.1177	(6,023.04)	(6,469.30)	0.0000	4.5800	(1,895.3082)	0.0000	0.7663	(3.4059)	0.0000	1	(2.6397)	01/06/2025
600189.SH	12/12/2024	SDB3261230623	(31,012.00)	1.1177	(32,271.37)	(34,662.39)	0.0000	4.5800	(1,895.3082)	0.0000	4.1056	(18.2489)	0.0000	1	(14.1432)	01/06/2025
600189.SH	12/12/2024	SDB3261230623	(4,500.00)	1.1177	(4,682.74)	(5,029.69)	0.0000	4.5800	(1,895.3082)	0.0000	0.5957	(2.6480)	0.0000	1	(2.0523)	01/06/2025
600189.SH	12/12/2024	SDB3261230623	(1,000.00)	1.1177	(1,040.61)	(1,117.71)	0.0000	4.5800	(1,895.3082)	0.0000	0.1324	(0.5884)	0.0000	1	(0.4561)	01/06/2025
600189.SH	12/12/2024	SDB3261230623	(4,900.00)	1.1177	(5,098.98)	(5,476.77)	0.0000	4.5800	(1,895.3082)	0.0000	0.6487	(2.8834)	0.0000	1	(2.2347)	01/06/2025
600189.SH	12/12/2024	SDB3261230623	(20,300.00)	1.1177	(21,124.36)	(22,689.49)	0.0000	4.5800	(1,895.3082)	0.0000	2.6875	(11.9454)	0.0000	1	(9.2580)	01/06/2025
600189.SH	12/12/2024	SDB3261230623	(500.00)	1.1177	(520.30)	(558.85)	0.0000	4.5800	(1,895.3082)	0.0000	0.0662	(0.2942)	0.0000	1	(0.2280)	01/06/2025
600189.SH	12/12/2024	SDB3261230623	(1,500.00)	1.1177	(1,560.91)	(1,676.56)	0.0000	4.5800	(1,895.3082)	0.0000	0.1986	(0.8827)	0.0000	1	(0.6841)	01/06/2025
600189.SH	12/12/2024	SDB3261230623	(11,100.00)	1.1177	(11,550.76)	(12,406.57)	0.0000	4.5800	(1,895.3082)	0.0000	1.4695	(6.5317)	0.0000	1	(5.0622)	01/06/2025
600189.SH	12/12/2024	SDB3261230623	(2,500.00)	1.1177	(2,601.52)	(2,794.27)	0.0000	4.5800	(1,895.3082)	0.0000	0.3310	(1.4711)	0.0000	1	(1.1401)	01/06/2025
600189.SH	12/12/2024	SDB3261230623	(1,700.00)	1.1177	(1,769.04)	(1,900.11)	0.0000	4.5800	(1,895.3082)	0.0000	0.2251	(1.0004)	0.0000	1	(0.7753)	01/06/2025
600189.SH	12/12/2024	SDB3261230623	(16,500.00)	1.1177	(17,170.05)	(18,442.20)	0.0000	4.5800	(1,895.3082)	0.0000	2.1844	(9.7093)	0.0000	1	(7.5249)	01/06/2025
600189.SH	12/11/2024	SDB3261230623	(45,200.00)	1.1496	(51,735.92)	(51,962.60)	0.0000	4.5800	(1,918.2001)	0.0000	6.5820	(27.6874)	0.0000	1	(21.1054)	01/06/2025
600189.SH	12/11/2024	SDB3261230623	(13,700.00)	1.1496	(15,665.72)	(15,749.73)	0.0000	4.5800	(1,918.2001)	0.0000	1.9930	(8.3920)	0.0000	1	(6.3990)	01/06/2025
600189.SH	12/11/2024	SDB3261230623	(16,500.00)	1.1496	(18,269.59)	(18,968.65)	0.0000	4.5800	(1,918.2001)	0.0000	2.3243	(10.1071)	0.0000	1	(7.7828)	01/06/2025
600189.SH	12/11/2024	SDB3261230623	(400.00)	1.1496	(416.24)	(459.85)	0.0000	4.5800	(1,918.2001)	0.0000	0.0530	(0.2450)	0.0000	1	(0.1921)	01/06/2025
600189.SH	12/11/2024	SDB3261230623	(5,100.00)	1.1496	(5,307.11)	(5,863.04)	0.0000	4.5800	(1,918.2001)	0.0000	0.6752	(3.1240)	0.0000	1	(2.4488)	01/06/2025
600189.SH	12/11/2024	SDB3261230623	(6,900.00)	1.1496	(7,180.20)	(7,932.34)	0.0000	4.5800	(1,918.2001)	0.0000	0.9135	(4.2266)	0.0000	1	(3.3131)	01/06/2025
600189.SH	12/11/2024	SDB3261230623	(200.00)	1.1496	(208.12)	(229.92)	0.0000	4.5800	(1,918.2001)	0.0000	0.0265	(0.1225)	0.0000	1	(0.0960)	01/06/2025
600189.SH	12/11/2024	SDB3261230623	(19,700.00)	1.1496	(20,500.00)	(22,647.42)	0.0000	4.5800	(1,918.2001)	0.0000	2.6081	(12.0673)	0.0000	1	(9.4592)	01/06/2025
600189.SH	12/11/2024	SDB3261230623	(4,400.00)	1.1496	(4,578.68)	(5,058.31)	0.0000	4.5800	(1,918.2001)	0.0000	0.5825	(2.6952)	0.0000	1	(2.1127)	01/06/2025
600189.SH	12/11/2024	SDB3261230623	(2,100.00)	1.1496	(2,185.28)	(2,414.19)	0.0000	4.5800	(1,918.2001)	0.0000	0.2780	(1.2864)	0.0000	1	(1.0083)	01/06/2025
600189.SH	12/11/2024	SDB3261230623	(3,600.00)	1.1496	(3,746.19)	(4,138.61)	0.0000	4.5800	(1,918.2001)	0.0000	0.4766	(2.2052)	0.0000	1	(1.7286)	01/06/2025
600189.SH	12/11/2024	SDB3261230623	(3,700.00)	1.1496	(3,850.25)	(4,253.58)	0.0000	4.5800	(1,918.2001)	0.0000	0.4898	(2.2664)	0.0000	1	(1.7766)	01/06/2025
600189.SH	12/11/2024	SDB3261230623	(5,788.00)	1.1496	(6,023.04)	(6,653.97)	0.0000	4.5800	(1,918.2001)	0.0000	0.7663	(3.5455)	0.0000	1	(2.7792)	01/06/2025
600189.SH	12/11/2024	SDB3261230623	(31,012.00)	1.1496	(32,271.37)	(35,651.86)	0.0000	4.5800	(1,918.2001)	0.0000	4.1056	(18.9965)	0.0000	1	(14.8909)	01/06/2025
600189.SH	12/11/2024	SDB3261230623	(4,500.00)	1.1496	(4,682.74)	(5,173.27)	0.0000	4.5800	(1,918.2001)	0.0000	0.5957	(2.7565)	0.0000	1	(2.1607)	01/06/2025
600189.SH	12/11/2024	SDB3261230623	(1,000.00)	1.1496	(1,040.61)	(1,149.62)	0.0000	4.5800	(1,918.2001)	0.0000	0.1324	(0.6126)	0.0000	1	(0.4802)	01/06/2025
600189.SH	12/11/2024	SDB3261230623	(4,900.00)	1.1496	(5,098.98)	(5,633.11)	0.0000	4.5800	(1,918.2001)	0.0000	0.6487	(3.0015)	0.0000	1	(2.3528)	01/06/2025
600189.SH	12/11/2024	SDB3261230623	(20,300.00)	1.1496	(21,124.36)	(23,337.18)	0.0000	4.5800	(1,918.2001)	0.0000	2.6875	(12.4348)	0.0000	1	(9.7473)	01/06/2025
600189.SH	12/11/2024	SDB3261230623	(500.00)	1.1496	(520.30)	(574.81)	0.0000	4.5800	(1,918.2001)	0.0000	0.0662	(0.3063)	0.0000	1	(0.2401)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
JILIN QUANYANGQUAN CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600189.SH	12/11/2024	SDB3261230623	(1,500.00)	1.1496	(1,560.91)	(1,724.42)	0.0000	4.5800	(1,918.2001)	0.0000	0.1986	(0.9188)	0.0000	1	(0.7202)	01/06/2025
600189.SH	12/11/2024	SDB3261230623	(11,100.00)	1.1496	(11,550.76)	(12,760.73)	0.0000	4.5800	(1,918.2001)	0.0000	1.4695	(6.7993)	0.0000	1	(5.3298)	01/06/2025
600189.SH	12/11/2024	SDB3261230623	(2,500.00)	1.1496	(2,601.52)	(2,874.04)	0.0000	4.5800	(1,918.2001)	0.0000	0.3310	(1.5314)	0.0000	1	(1.2004)	01/06/2025
600189.SH	12/11/2024	SDB3261230623	(1,700.00)	1.1496	(1,769.04)	(1,954.35)	0.0000	4.5800	(1,918.2001)	0.0000	0.2251	(1.0413)	0.0000	1	(0.8163)	01/06/2025
600189.SH	12/11/2024	SDB3261230623	(16,500.00)	1.1496	(17,170.05)	(18,968.65)	0.0000	4.5800	(1,918.2001)	0.0000	2.1844	(10.1071)	0.0000	1	(7.9227)	01/06/2025
600189.SH	12/10/2024	SDB3261230623	(16,500.00)	1.1381	(18,269.59)	(18,777.83)	0.0000	4.5800	(1,942.7089)	0.0000	2.3243	(10.1333)	0.0000	1	(7.8090)	01/06/2025
600189.SH	12/10/2024	SDB3261230623	(400.00)	1.1381	(416.24)	(455.22)	0.0000	4.5800	(1,942.7089)	0.0000	0.0530	(0.2457)	0.0000	1	(0.1927)	01/06/2025
600189.SH	12/10/2024	SDB3261230623	(5,100.00)	1.1381	(5,307.11)	(5,804.06)	0.0000	4.5800	(1,942.7089)	0.0000	0.6752	(3.1321)	0.0000	1	(2.4569)	01/06/2025
600189.SH	12/10/2024	SDB3261230623	(6,900.00)	1.1381	(7,180.20)	(7,852.55)	0.0000	4.5800	(1,942.7089)	0.0000	0.9135	(4.2376)	0.0000	1	(3.3241)	01/06/2025
600189.SH	12/10/2024	SDB3261230623	(200.00)	1.1381	(208.12)	(227.61)	0.0000	4.5800	(1,942.7089)	0.0000	0.0265	(0.1228)	0.0000	1	(0.0964)	01/06/2025
600189.SH	12/10/2024	SDB3261230623	(19,700.00)	1.1381	(20,500.00)	(22,419.58)	0.0000	4.5800	(1,942.7089)	0.0000	2.6081	(12.0985)	0.0000	1	(9.4905)	01/06/2025
600189.SH	12/10/2024	SDB3261230623	(4,400.00)	1.1381	(4,578.68)	(5,007.42)	0.0000	4.5800	(1,942.7089)	0.0000	0.5825	(2.7022)	0.0000	1	(2.1197)	01/06/2025
600189.SH	12/10/2024	SDB3261230623	(2,100.00)	1.1381	(2,185.28)	(2,389.91)	0.0000	4.5800	(1,942.7089)	0.0000	0.2780	(1.2897)	0.0000	1	(1.0117)	01/06/2025
600189.SH	12/10/2024	SDB3261230623	(3,600.00)	1.1381	(3,746.19)	(4,096.98)	0.0000	4.5800	(1,942.7089)	0.0000	0.4766	(2.2109)	0.0000	1	(1.7343)	01/06/2025
600189.SH	12/10/2024	SDB3261230623	(3,700.00)	1.1381	(3,850.25)	(4,210.78)	0.0000	4.5800	(1,942.7089)	0.0000	0.4898	(2.2723)	0.0000	1	(1.7825)	01/06/2025
600189.SH	12/10/2024	SDB3261230623	(5,788.00)	1.1381	(5,923.04)	(6,587.03)	0.0000	4.5800	(1,942.7089)	0.0000	0.7663	(3.5546)	0.0000	1	(2.7884)	01/06/2025
600189.SH	12/10/2024	SDB3261230623	(31,012.00)	1.1381	(32,271.37)	(35,293.21)	0.0000	4.5800	(1,942.7089)	0.0000	4.1056	(19.0457)	0.0000	1	(14.9400)	01/06/2025
600189.SH	12/10/2024	SDB3261230623	(4,500.00)	1.1381	(4,682.74)	(5,121.23)	0.0000	4.5800	(1,942.7089)	0.0000	0.5957	(2.7636)	0.0000	1	(2.1679)	01/06/2025
600189.SH	12/10/2024	SDB3261230623	(1,000.00)	1.1381	(1,040.61)	(1,138.05)	0.0000	4.5800	(1,942.7089)	0.0000	0.1324	(0.6141)	0.0000	1	(0.4818)	01/06/2025
600189.SH	12/10/2024	SDB3261230623	(4,900.00)	1.1381	(5,098.98)	(5,576.44)	0.0000	4.5800	(1,942.7089)	0.0000	0.6487	(3.0093)	0.0000	1	(2.3606)	01/06/2025
600189.SH	12/10/2024	SDB3261230623	(20,300.00)	1.1381	(21,124.36)	(23,102.42)	0.0000	4.5800	(1,942.7089)	0.0000	2.6875	(12.4670)	0.0000	1	(9.7795)	01/06/2025
600189.SH	12/10/2024	SDB3261230623	(500.00)	1.1381	(520.30)	(569.02)	0.0000	4.5800	(1,942.7089)	0.0000	0.0662	(0.3071)	0.0000	1	(0.2409)	01/06/2025
600189.SH	12/10/2024	SDB3261230623	(1,500.00)	1.1381	(1,560.91)	(1,707.08)	0.0000	4.5800	(1,942.7089)	0.0000	0.1986	(0.9212)	0.0000	1	(0.7226)	01/06/2025
600189.SH	12/10/2024	SDB3261230623	(11,100.00)	1.1381	(11,550.76)	(12,632.35)	0.0000	4.5800	(1,942.7089)	0.0000	1.4695	(6.8169)	0.0000	1	(5.3474)	01/06/2025
600189.SH	12/10/2024	SDB3261230623	(2,500.00)	1.1381	(2,601.52)	(2,845.13)	0.0000	4.5800	(1,942.7089)	0.0000	0.3310	(1.5353)	0.0000	1	(1.2044)	01/06/2025
600189.SH	12/10/2024	SDB3261230623	(1,700.00)	1.1381	(1,769.04)	(1,934.68)	0.0000	4.5800	(1,942.7089)	0.0000	0.2251	(1.0440)	0.0000	1	(0.8190)	01/06/2025
600189.SH	12/10/2024	SDB3261230623	(16,500.00)	1.1381	(17,170.05)	(18,777.83)	0.0000	4.5800	(1,942.7089)	0.0000	2.1844	(10.1333)	0.0000	1	(7.9489)	01/06/2025
600189.SH	12/09/2024	SDB3261230623	(16,500.00)	1.1325	(18,269.59)	(18,685.66)	0.0000	4.5800	(1,942.7089)	0.0000	2.3243	(10.0836)	0.0000	1	(7.7593)	01/06/2025
600189.SH	12/09/2024	SDB3261230623	(400.00)	1.1325	(416.24)	(452.99)	0.0000	4.5800	(1,942.7089)	0.0000	0.0530	(0.2444)	0.0000	1	(0.1915)	01/06/2025
600189.SH	12/09/2024	SDB3261230623	(5,100.00)	1.1325	(5,307.11)	(5,775.57)	0.0000	4.5800	(1,942.7089)	0.0000	0.6752	(3.1167)	0.0000	1	(2.4416)	01/06/2025
600189.SH	12/09/2024	SDB3261230623	(6,900.00)	1.1325	(7,180.20)	(7,814.00)	0.0000	4.5800	(1,942.7089)	0.0000	0.9135	(4.2168)	0.0000	1	(3.3033)	01/06/2025
600189.SH	12/09/2024	SDB3261230623	(200.00)	1.1325	(208.12)	(226.49)	0.0000	4.5800	(1,942.7089)	0.0000	0.0265	(0.1222)	0.0000	1	(0.0957)	01/06/2025
600189.SH	12/09/2024	SDB3261230623	(19,700.00)	1.1325	(20,500.00)	(22,309.54)	0.0000	4.5800	(1,942.7089)	0.0000	2.6081	(12.0392)	0.0000	1	(9.4311)	01/06/2025
600189.SH	12/09/2024	SDB3261230623	(4,400.00)	1.1325	(4,578.68)	(4,982.84)	0.0000	4.5800	(1,942.7089)	0.0000	0.5825	(2.6889)	0.0000	1	(2.1064)	01/06/2025
600189.SH	12/09/2024	SDB3261230623	(2,100.00)	1.1325	(2,185.28)	(2,378.17)	0.0000	4.5800	(1,942.7089)	0.0000	0.2780	(1.2834)	0.0000	1	(1.0053)	01/06/2025
600189.SH	12/09/2024	SDB3261230623	(3,600.00)	1.1325	(3,746.19)	(4,076.87)	0.0000	4.5800	(1,942.7089)	0.0000	0.4766	(2.2000)	0.0000	1	(1.7234)	01/06/2025
600189.SH	12/09/2024	SDB3261230623	(3,700.00)	1.1325	(3,850.25)	(4,190.12)	0.0000	4.5800	(1,942.7089)	0.0000	0.4898	(2.2612)	0.0000	1	(1.7713)	01/06/2025
600189.SH	12/09/2024	SDB3261230623	(5,788.00)	1.1325	(6,023.04)	(6,554.70)	0.0000	4.5800	(1,942.7089)	0.0000	0.7663	(3.5372)	0.0000	1	(2.7709)	01/06/2025
600189.SH	12/09/2024	SDB3261230623	(31,012.00)	1.1325	(32,271.37)	(35,119.97)	0.0000	4.5800	(1,942.7089)	0.0000	4.1056	(18.9522)	0.0000	1	(14.8466)	01/06/2025
600189.SH	12/09/2024	SDB3261230623	(4,500.00)	1.1325	(4,682.74)	(5,096.09)	0.0000	4.5800	(1,942.7089)	0.0000	0.5957	(2.7501)	0.0000	1	(2.1543)	01/06/2025
600189.SH	12/09/2024	SDB3261230623	(1,000.00)	1.1325	(1,040.61)	(1,132.46)	0.0000	4.5800	(1,942.7089)	0.0000	0.1324	(0.6111)	0.0000	1	(0.4787)	01/06/2025
600189.SH	12/09/2024	SDB3261230623	(4,900.00)	1.1325	(5,098.98)	(5,549.07)	0.0000	4.5800	(1,942.7089)	0.0000	0.6487	(2.9945)	0.0000	1	(2.3458)	01/06/2025
600189.SH	12/09/2024	SDB3261230623	(20,300.00)	1.1325	(21,124.36)	(22,989.02)	0.0000	4.5800	(1,942.7089)	0.0000	2.6875	(12.4058)	0.0000	1	(9.7183)	01/06/2025
600189.SH	12/09/2024	SDB3261230623	(500.00)	1.1325	(520.30)	(566.23)	0.0000	4.5800	(1,942.7089)	0.0000	0.0662	(0.3056)	0.0000	1	(0.2394)	01/06/2025
600189.SH	12/09/2024	SDB3261230623	(1,500.00)	1.1325	(1,560.91)	(1,698.70)	0.0000	4.5800	(1,942.7089)	0.0000	0.1986	(0.9167)	0.0000	1	(0.7181)	01/06/2025
600189.SH	12/09/2024	SDB3261230623	(11,100.00)	1.1325	(11,550.76)	(12,570.35)	0.0000	4.5800	(1,942.7089)	0.0000	1.4695	(6.7835)	0.0000	1	(5.3140)	01/06/2025
600189.SH	12/09/2024	SDB3261230623	(2,500.00)	1.1325	(2,601.52)	(2,831.16)	0.0000	4.5800	(1,942.7089)	0.0000	0.3310	(1.5278)	0.0000	1	(1.1968)	01/06/2025
600189.SH	12/09/2024	SDB3261230623	(1,700.00)	1.1325	(1,769.04)	(1,925.19)	0.0000	4.5800	(1,942.7089)	0.0000	0.2251	(1.0389)	0.0000	1	(0.8139)	01/06/2025
600189.SH	12/09/2024	SDB3261230623	(16,500.00)	1.1325	(17,170.05)	(18,685.66)	0.0000	4.5800	(1,942.7089)	0.0000	2.1844	(10.0836)	0.0000	1	(7.8991)	01/06/2025
600189.SH	12/06/2024	SDB3261230623	(16,500.00)	1.1343	(18,269.59)	(18,716.35)	0.0000	4.5800	(1,942.7089)	0.0000	6.9729	(30.3003)	0.0000	3	(23.3274)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
JILIN QUANYANGQUAN CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600189.SH	12/06/2024	SDB3261230623	(400.00)	1.1343	(416.24)	(453.73)	0.0000	4.5800	(1,942.7089)	0.0000	0.1589	(0.7346)	0.0000	3	(0.5757)	01/06/2025
600189.SH	12/06/2024	SDB3261230623	(5,100.00)	1.1343	(5,307.11)	(5,785.05)	0.0000	4.5800	(1,942.7089)	0.0000	2.0255	(9.3656)	0.0000	3	(7.3400)	01/06/2025
600189.SH	12/06/2024	SDB3261230623	(6,900.00)	1.1343	(7,180.20)	(7,826.84)	0.0000	4.5800	(1,942.7089)	0.0000	2.7404	(12.6711)	0.0000	3	(9.9306)	01/06/2025
600189.SH	12/06/2024	SDB3261230623	(200.00)	1.1343	(208.12)	(226.86)	0.0000	4.5800	(1,942.7089)	0.0000	0.0794	(0.3673)	0.0000	3	(0.2878)	01/06/2025
600189.SH	12/06/2024	SDB3261230623	(19,700.00)	1.1343	(20,500.00)	(22,346.18)	0.0000	4.5800	(1,942.7089)	0.0000	7.8242	(36.1768)	0.0000	3	(28.3526)	01/06/2025
600189.SH	12/06/2024	SDB3261230623	(4,400.00)	1.1343	(4,578.68)	(4,991.03)	0.0000	4.5800	(1,942.7089)	0.0000	1.7475	(8.0801)	0.0000	3	(6.3326)	01/06/2025
600189.SH	12/06/2024	SDB3261230623	(2,100.00)	1.1343	(2,185.28)	(2,382.08)	0.0000	4.5800	(1,942.7089)	0.0000	0.8340	(3.8564)	0.0000	3	(3.0224)	01/06/2025
600189.SH	12/06/2024	SDB3261230623	(3,600.00)	1.1343	(3,746.19)	(4,083.57)	0.0000	4.5800	(1,942.7089)	0.0000	1.4298	(6.6110)	0.0000	3	(5.1812)	01/06/2025
600189.SH	12/06/2024	SDB3261230623	(3,700.00)	1.1343	(3,850.25)	(4,197.00)	0.0000	4.5800	(1,942.7089)	0.0000	1.4695	(6.7946)	0.0000	3	(5.3251)	01/06/2025
600189.SH	12/06/2024	SDB3261230623	(5,788.00)	1.1343	(6,023.04)	(6,565.47)	0.0000	4.5800	(1,942.7089)	0.0000	2.2988	(10.6290)	0.0000	3	(8.3302)	01/06/2025
600189.SH	12/06/2024	SDB3261230623	(31,012.00)	1.1343	(32,271.37)	(35,177.66)	0.0000	4.5800	(1,942.7089)	0.0000	12.3169	(56.9500)	0.0000	3	(44.6330)	01/06/2025
600189.SH	12/06/2024	SDB3261230623	(4,500.00)	1.1343	(4,682.74)	(5,104.46)	0.0000	4.5800	(1,942.7089)	0.0000	1.7872	(8.2637)	0.0000	3	(6.4765)	01/06/2025
600189.SH	12/06/2024	SDB3261230623	(1,000.00)	1.1343	(1,040.61)	(1,134.32)	0.0000	4.5800	(1,942.7089)	0.0000	0.3972	(1.8364)	0.0000	3	(1.4392)	01/06/2025
600189.SH	12/06/2024	SDB3261230623	(4,900.00)	1.1343	(5,098.98)	(5,558.19)	0.0000	4.5800	(1,942.7089)	0.0000	1.9461	(8.9983)	0.0000	3	(7.0522)	01/06/2025
600189.SH	12/06/2024	SDB3261230623	(20,300.00)	1.1343	(21,124.36)	(23,026.78)	0.0000	4.5800	(1,942.7089)	0.0000	8.0625	(37.2786)	0.0000	3	(29.2161)	01/06/2025
600189.SH	12/06/2024	SDB3261230623	(500.00)	1.1343	(520.30)	(567.16)	0.0000	4.5800	(1,942.7089)	0.0000	0.1986	(0.9182)	0.0000	3	(0.7196)	01/06/2025
600189.SH	12/06/2024	SDB3261230623	(1,500.00)	1.1343	(1,560.91)	(1,701.49)	0.0000	4.5800	(1,942.7089)	0.0000	0.5957	(2.7546)	0.0000	3	(2.1588)	01/06/2025
600189.SH	12/06/2024	SDB3261230623	(11,100.00)	1.1343	(11,550.76)	(12,591.00)	0.0000	4.5800	(1,942.7089)	0.0000	4.4085	(20.3839)	0.0000	3	(15.9753)	01/06/2025
600189.SH	12/06/2024	SDB3261230623	(2,500.00)	1.1343	(2,601.52)	(2,835.81)	0.0000	4.5800	(1,942.7089)	0.0000	0.9929	(4.5910)	0.0000	3	(3.5980)	01/06/2025
600189.SH	12/06/2024	SDB3261230623	(1,700.00)	1.1343	(1,769.04)	(1,928.35)	0.0000	4.5800	(1,942.7089)	0.0000	0.6752	(3.1219)	0.0000	3	(2.4467)	01/06/2025
600189.SH	12/06/2024	SDB3261230623	(16,500.00)	1.1343	(17,170.05)	(18,716.35)	0.0000	4.5800	(1,942.7089)	0.0000	6.5532	(30.3003)	0.0000	3	(23.7471)	01/06/2025
600189.SH	12/05/2024	SDB3261230623	(16,500.00)	1.1363	(18,269.59)	(18,749.61)	0.0000	4.5800	(1,942.7089)	0.0000	2.3243	(10.1181)	0.0000	1	(7.7938)	01/06/2025
600189.SH	12/05/2024	SDB3261230623	(400.00)	1.1363	(416.24)	(454.54)	0.0000	4.5800	(1,942.7089)	0.0000	0.0530	(0.2453)	0.0000	1	(0.1923)	01/06/2025
600189.SH	12/05/2024	SDB3261230623	(5,100.00)	1.1363	(5,307.11)	(5,795.33)	0.0000	4.5800	(1,942.7089)	0.0000	0.6752	(3.1274)	0.0000	1	(2.4522)	01/06/2025
600189.SH	12/05/2024	SDB3261230623	(6,900.00)	1.1363	(7,180.20)	(7,840.75)	0.0000	4.5800	(1,942.7089)	0.0000	0.9135	(4.2312)	0.0000	1	(3.3177)	01/06/2025
600189.SH	12/05/2024	SDB3261230623	(200.00)	1.1363	(208.12)	(227.27)	0.0000	4.5800	(1,942.7089)	0.0000	0.0265	(0.1226)	0.0000	1	(0.0962)	01/06/2025
600189.SH	12/05/2024	SDB3261230623	(19,700.00)	1.1363	(20,500.00)	(22,385.90)	0.0000	4.5800	(1,942.7089)	0.0000	2.6081	(12.0804)	0.0000	1	(9.4723)	01/06/2025
600189.SH	12/05/2024	SDB3261230623	(4,400.00)	1.1363	(4,578.68)	(4,999.90)	0.0000	4.5800	(1,942.7089)	0.0000	0.5825	(2.6982)	0.0000	1	(2.1156)	01/06/2025
600189.SH	12/05/2024	SDB3261230623	(2,100.00)	1.1363	(2,185.28)	(2,386.31)	0.0000	4.5800	(1,942.7089)	0.0000	0.2780	(1.2878)	0.0000	1	(1.0097)	01/06/2025
600189.SH	12/05/2024	SDB3261230623	(3,600.00)	1.1363	(3,746.19)	(4,090.82)	0.0000	4.5800	(1,942.7089)	0.0000	0.4766	(2.2076)	0.0000	1	(1.7310)	01/06/2025
600189.SH	12/05/2024	SDB3261230623	(3,700.00)	1.1363	(3,850.25)	(4,204.46)	0.0000	4.5800	(1,942.7089)	0.0000	0.4898	(2.2689)	0.0000	1	(1.7791)	01/06/2025
600189.SH	12/05/2024	SDB3261230623	(5,788.00)	1.1363	(6,023.04)	(6,577.14)	0.0000	4.5800	(1,942.7089)	0.0000	0.7663	(3.5493)	0.0000	1	(2.7830)	01/06/2025
600189.SH	12/05/2024	SDB3261230623	(31,012.00)	1.1363	(32,271.37)	(35,240.18)	0.0000	4.5800	(1,942.7089)	0.0000	4.1056	(19.0171)	0.0000	1	(14.9114)	01/06/2025
600189.SH	12/05/2024	SDB3261230623	(4,500.00)	1.1363	(4,682.74)	(5,113.53)	0.0000	4.5800	(1,942.7089)	0.0000	0.5957	(2.7595)	0.0000	1	(2.1637)	01/06/2025
600189.SH	12/05/2024	SDB3261230623	(1,000.00)	1.1363	(1,040.61)	(1,136.34)	0.0000	4.5800	(1,942.7089)	0.0000	0.1324	(0.6132)	0.0000	1	(0.4808)	01/06/2025
600189.SH	12/05/2024	SDB3261230623	(4,900.00)	1.1363	(5,098.98)	(5,568.07)	0.0000	4.5800	(1,942.7089)	0.0000	0.6487	(3.0048)	0.0000	1	(2.3561)	01/06/2025
600189.SH	12/05/2024	SDB3261230623	(20,300.00)	1.1363	(21,124.36)	(23,067.70)	0.0000	4.5800	(1,942.7089)	0.0000	2.6875	(12.4483)	0.0000	1	(9.7608)	01/06/2025
600189.SH	12/05/2024	SDB3261230623	(500.00)	1.1363	(520.30)	(568.17)	0.0000	4.5800	(1,942.7089)	0.0000	0.0662	(0.3066)	0.0000	1	(0.2404)	01/06/2025
600189.SH	12/05/2024	SDB3261230623	(1,500.00)	1.1363	(1,560.91)	(1,704.51)	0.0000	4.5800	(1,942.7089)	0.0000	0.1986	(0.9198)	0.0000	1	(0.7212)	01/06/2025
600189.SH	12/05/2024	SDB3261230623	(11,100.00)	1.1363	(11,550.76)	(12,613.37)	0.0000	4.5800	(1,942.7089)	0.0000	1.4695	(6.8067)	0.0000	1	(5.3372)	01/06/2025
600189.SH	12/05/2024	SDB3261230623	(2,500.00)	1.1363	(2,601.52)	(2,840.85)	0.0000	4.5800	(1,942.7089)	0.0000	0.3310	(1.5330)	0.0000	1	(1.2021)	01/06/2025
600189.SH	12/05/2024	SDB3261230623	(1,700.00)	1.1363	(1,769.04)	(1,931.78)	0.0000	4.5800	(1,942.7089)	0.0000	0.2251	(1.0425)	0.0000	1	(0.8174)	01/06/2025
600189.SH	12/05/2024	SDB3261230623	(16,500.00)	1.1363	(17,170.05)	(18,749.61)	0.0000	4.5800	(1,942.7089)	0.0000	2.1844	(10.1181)	0.0000	1	(7.9337)	01/06/2025
600189.SH	12/04/2024	SDB3261230623	(400.00)	1.0406	(416.24)	(416.24)	0.0000	4.5800	(1,953.0868)	0.0000	0.0530	(0.2258)	0.0000	1	(0.1729)	01/06/2025
600189.SH	12/04/2024	SDB3261230623	(5,100.00)	1.0406	(5,307.11)	(5,307.11)	0.0000	4.5800	(1,953.0868)	0.0000	0.6752	(2.8792)	0.0000	1	(2.2041)	01/06/2025
600189.SH	12/04/2024	SDB3261230623	(6,900.00)	1.0406	(7,180.20)	(7,180.20)	0.0000	4.5800	(1,953.0868)	0.0000	0.9135	(3.8954)	0.0000	1	(2.9820)	01/06/2025
600189.SH	12/04/2024	SDB3261230623	(200.00)	1.0406	(208.12)	(208.12)	0.0000	4.5800	(1,953.0868)	0.0000	0.0265	(0.1129)	0.0000	1	(0.0864)	01/06/2025
600189.SH	12/04/2024	SDB3261230623	(19,700.00)	1.0406	(20,500.00)	(20,500.00)	0.0000	4.5800	(1,953.0868)	0.0000	2.6081	(11.1217)	0.0000	1	(8.5137)	01/06/2025
600189.SH	12/04/2024	SDB3261230623	(4,400.00)	1.0406	(4,578.68)	(4,578.68)	0.0000	4.5800	(1,953.0868)	0.0000	0.5825	(2.4840)	0.0000	1	(1.9015)	01/06/2025
600189.SH	12/04/2024	SDB3261230623	(2,100.00)	1.0406	(2,185.28)	(2,185.28)	0.0000	4.5800	(1,953.0868)	0.0000	0.2780	(1.1856)	0.0000	1	(0.9076)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
JILIN QUANYANGQUAN CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600189.SH	12/04/2024	SDB3261230623	(3,600.00)	1.0406	(3,746.19)	(3,746.19)	0.0000	4.5800	(1,953.0868)	0.0000	0.4766	(2.0324)	0.0000	1	(1.5558)	01/06/2025
600189.SH	12/04/2024	SDB3261230623	(3,700.00)	1.0406	(3,850.25)	(3,850.25)	0.0000	4.5800	(1,953.0868)	0.0000	0.4898	(2.0889)	0.0000	1	(1.5990)	01/06/2025
600189.SH	12/04/2024	SDB3261230623	(5,788.00)	1.0406	(6,023.04)	(6,023.04)	0.0000	4.5800	(1,953.0868)	0.0000	0.7663	(3.2676)	0.0000	1	(2.5014)	01/06/2025
600189.SH	12/04/2024	SDB3261230623	(31,012.00)	1.0406	(32,271.37)	(32,271.37)	0.0000	4.5800	(1,953.0868)	0.0000	4.1056	(17.5080)	0.0000	1	(13.4024)	01/06/2025
600189.SH	12/04/2024	SDB3261230623	(4,500.00)	1.0406	(4,682.74)	(4,682.74)	0.0000	4.5800	(1,953.0868)	0.0000	0.5957	(2.5405)	0.0000	1	(1.9448)	01/06/2025
600189.SH	12/04/2024	SDB3261230623	(1,000.00)	1.0406	(1,040.61)	(1,040.61)	0.0000	4.5800	(1,953.0868)	0.0000	0.1324	(0.5646)	0.0000	1	(0.4322)	01/06/2025
600189.SH	12/04/2024	SDB3261230623	(4,900.00)	1.0406	(5,098.98)	(5,098.98)	0.0000	4.5800	(1,953.0868)	0.0000	0.6487	(2.7663)	0.0000	1	(2.1176)	01/06/2025
600189.SH	12/04/2024	SDB3261230623	(20,300.00)	1.0406	(21,124.36)	(21,124.36)	0.0000	4.5800	(1,953.0868)	0.0000	2.6875	(11.4605)	0.0000	1	(8.7730)	01/06/2025
600189.SH	12/04/2024	SDB3261230623	(500.00)	1.0406	(520.30)	(520.30)	0.0000	4.5800	(1,953.0868)	0.0000	0.0662	(0.2823)	0.0000	1	(0.2161)	01/06/2025
600189.SH	12/04/2024	SDB3261230623	(1,500.00)	1.0406	(1,560.91)	(1,560.91)	0.0000	4.5800	(1,953.0868)	0.0000	0.1986	(0.8468)	0.0000	1	(0.6483)	01/06/2025
600189.SH	12/04/2024	SDB3261230623	(11,100.00)	1.0406	(11,550.76)	(11,550.76)	0.0000	4.5800	(1,953.0868)	0.0000	1.4695	(6.2666)	0.0000	1	(4.7971)	01/06/2025
600189.SH	12/04/2024	SDB3261230623	(2,500.00)	1.0406	(2,601.52)	(2,601.52)	0.0000	4.5800	(1,953.0868)	0.0000	0.3310	(1.4114)	0.0000	1	(1.0804)	01/06/2025
600189.SH	12/04/2024	SDB3261230623	(1,700.00)	1.0406	(1,769.04)	(1,769.04)	0.0000	4.5800	(1,953.0868)	0.0000	0.2251	(0.9597)	0.0000	1	(0.7347)	01/06/2025
600189.SH	12/04/2024	SDB3261230623	(16,500.00)	1.0406	(17,170.05)	(17,170.05)	0.0000	4.5800	(1,953.0868)	0.0000	2.1844	(9.3152)	0.0000	1	(7.1308)	01/06/2025
TOTAL JILIN QUANYANGQUAN CO LTD CMN CLASS A SERIES NORTHBOUND											1,013.1773	(4,374.2133)	0.0000		(3,361.0359)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
JINZHOU NEW CHINA DRAGON MOLYBDENUM CO.,LTD. CMN CLASS A SERIES NORTHBOUND																
603399.SH	12/26/2024	SDB3264520328	(200.00)	1.4443	(288.87)	(288.87)	0.0000	4.3300	(2,250.0000)	0.0000	0.0347	(0.1805)	0.0000	1	(0.1458)	01/06/2025
603399.SH	12/24/2024	SDB3264520328	(200.00)	1.4443	(288.87)	(288.87)	0.0000	4.3300	(2,000.0000)	0.0000	0.0695	(0.3210)	0.0000	2	(0.2515)	01/06/2025
603399.SH	12/23/2024	SDB3264453046	(6,400.00)	1.5019	(9,611.92)	(9,611.92)	0.0000	4.3300	(2,250.0000)	0.0000	1.1561	(6.0075)	0.0000	1	(4.8514)	01/06/2025
TOTAL JINZHOU NEW CHINA DRAGON MOLYBDENUM CO.,LTD. CMN CLASS A SERIES NORTHBOUND											1.2603	(6.5090)	0.0000		(5.2486)	

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Fund: ALL
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
JISHI MEDIA CO., LTD. CMN CLASS A SERIES NORTHBOUND																
601929.SH	12/27/2024	SDB3263645035	(1,500.00)	0.2956	(419.83)	(443.35)	0.0000	4.3300	(1,750.0000)	0.0000	0.1515	(0.6466)	0.0000	3	(0.4951)	01/06/2025
601929.SH	12/27/2024	SDB3263645035	(5,600.00)	0.2956	(1,582.10)	(1,655.18)	0.0000	4.3300	(1,750.0000)	0.0000	0.5709	(2.4138)	0.0000	3	(1.8429)	01/06/2025
601929.SH	12/27/2024	SDB3263645035	(34,500.00)	0.2956	(9,847.99)	(10,197.06)	0.0000	4.3300	(1,750.0000)	0.0000	3.5535	(14.8707)	0.0000	3	(11.3172)	01/06/2025
601929.SH	12/27/2024	SDB3263645035	(11,000.00)	0.2956	(3,073.80)	(3,251.24)	0.0000	4.3300	(1,750.0000)	0.0000	1.1091	(4.7414)	0.0000	3	(3.6323)	01/06/2025
601929.SH	12/26/2024	SDB3263645035	(1,500.00)	0.3022	(419.83)	(453.24)	0.0000	4.3300	(1,750.0000)	0.0000	0.0505	(0.2203)	0.0000	1	(0.1698)	01/06/2025
601929.SH	12/26/2024	SDB3263645035	(5,600.00)	0.3022	(1,582.10)	(1,692.10)	0.0000	4.3300	(1,750.0000)	0.0000	0.1903	(0.8225)	0.0000	1	(0.6323)	01/06/2025
601929.SH	12/26/2024	SDB3263645035	(34,500.00)	0.3022	(9,847.99)	(10,424.52)	0.0000	4.3300	(1,750.0000)	0.0000	1.1845	(5.0675)	0.0000	1	(3.8830)	01/06/2025
601929.SH	12/26/2024	SDB3263645035	(20,600.00)	0.3022	(5,756.38)	(6,224.50)	0.0000	4.3300	(1,750.0000)	0.0000	0.6924	(3.0258)	0.0000	1	(2.3334)	01/06/2025
601929.SH	12/24/2024	SDB3263645035	(1,500.00)	0.3022	(419.83)	(453.24)	0.0000	4.3300	(1,750.0000)	0.0000	0.1010	(0.4407)	0.0000	2	(0.3397)	01/06/2025
601929.SH	12/24/2024	SDB3263645035	(5,600.00)	0.3022	(1,582.10)	(1,692.10)	0.0000	4.3300	(1,750.0000)	0.0000	0.3806	(1.6451)	0.0000	2	(1.2645)	01/06/2025
601929.SH	12/24/2024	SDB3263645035	(34,500.00)	0.3022	(9,847.99)	(10,424.52)	0.0000	4.3300	(1,750.0000)	0.0000	2.3690	(10.1349)	0.0000	2	(7.7660)	01/06/2025
601929.SH	12/24/2024	SDB3263645035	(20,600.00)	0.3022	(5,756.38)	(6,224.50)	0.0000	4.3300	(1,750.0000)	0.0000	1.3847	(6.0516)	0.0000	2	(4.6669)	01/06/2025
601929.SH	12/23/2024	SDB3263645035	(1,500.00)	0.3169	(419.83)	(475.28)	0.0000	4.3300	(1,750.0000)	0.0000	0.0505	(0.2310)	0.0000	1	(0.1805)	01/06/2025
601929.SH	12/23/2024	SDB3263645035	(5,600.00)	0.3169	(1,582.10)	(1,774.39)	0.0000	4.3300	(1,750.0000)	0.0000	0.1903	(0.8625)	0.0000	1	(0.6723)	01/06/2025
601929.SH	12/23/2024	SDB3263645035	(34,500.00)	0.3169	(9,847.99)	(10,931.50)	0.0000	4.3300	(1,750.0000)	0.0000	1.1845	(5.3139)	0.0000	1	(4.1294)	01/06/2025
601929.SH	12/23/2024	SDB3263645035	(20,600.00)	0.3169	(5,756.38)	(6,527.21)	0.0000	4.3300	(1,750.0000)	0.0000	0.6924	(3.1730)	0.0000	1	(2.4806)	01/06/2025
601929.SH	12/20/2024	SDB3263645035	(1,500.00)	0.3209	(419.83)	(481.36)	0.0000	4.3300	(1,750.0000)	0.0000	0.1515	(0.7020)	0.0000	3	(0.5505)	01/06/2025
601929.SH	12/20/2024	SDB3263645035	(5,600.00)	0.3209	(1,582.10)	(1,797.07)	0.0000	4.3300	(1,750.0000)	0.0000	0.5709	(2.6207)	0.0000	3	(2.0499)	01/06/2025
601929.SH	12/20/2024	SDB3263645035	(34,500.00)	0.3209	(9,847.99)	(11,071.26)	0.0000	4.3300	(1,750.0000)	0.0000	3.5535	(16.1456)	0.0000	3	(12.5921)	01/06/2025
601929.SH	12/20/2024	SDB3263645035	(20,600.00)	0.3209	(5,756.38)	(6,610.66)	0.0000	4.3300	(1,750.0000)	0.0000	2.0771	(9.6406)	0.0000	3	(7.5635)	01/06/2025
601929.SH	12/19/2024	SDB3263645035	(1,500.00)	0.3568	(419.83)	(535.17)	0.0000	4.5800	(1,750.0000)	0.0000	0.0534	(0.2602)	0.0000	1	(0.2067)	01/06/2025
601929.SH	12/19/2024	SDB3263645035	(5,600.00)	0.3568	(1,582.10)	(1,997.98)	0.0000	4.5800	(1,750.0000)	0.0000	0.2013	(0.9712)	0.0000	1	(0.7700)	01/06/2025
601929.SH	12/19/2024	SDB3263645035	(34,500.00)	0.3568	(9,847.99)	(12,309.01)	0.0000	4.5800	(1,750.0000)	0.0000	1.2529	(5.9835)	0.0000	1	(4.7307)	01/06/2025
601929.SH	12/19/2024	SDB3263645035	(20,600.00)	0.3568	(5,756.38)	(7,349.73)	0.0000	4.5800	(1,750.0000)	0.0000	0.7323	(3.5728)	0.0000	1	(2.8404)	01/06/2025
601929.SH	12/18/2024	SDB3263645035	(1,500.00)	0.3512	(419.83)	(526.85)	0.0000	4.5800	(1,750.0000)	0.0000	0.0534	(0.2561)	0.0000	1	(0.2027)	01/06/2025
601929.SH	12/18/2024	SDB3263645035	(5,600.00)	0.3512	(1,582.10)	(1,966.89)	0.0000	4.5800	(1,750.0000)	0.0000	0.2013	(0.9561)	0.0000	1	(0.7549)	01/06/2025
601929.SH	12/18/2024	SDB3263645035	(34,500.00)	0.3512	(9,847.99)	(12,117.47)	0.0000	4.5800	(1,750.0000)	0.0000	1.2529	(5.8904)	0.0000	1	(4.6376)	01/06/2025
601929.SH	12/18/2024	SDB3263645035	(20,600.00)	0.3512	(5,756.38)	(7,235.36)	0.0000	4.5800	(1,750.0000)	0.0000	0.7323	(3.5172)	0.0000	1	(2.7848)	01/06/2025
601929.SH	12/17/2024	SDB3263645035	(1,500.00)	0.3496	(419.83)	(524.35)	0.0000	4.5800	(1,750.0000)	0.0000	0.0534	(0.2549)	0.0000	1	(0.2015)	01/06/2025
601929.SH	12/17/2024	SDB3263645035	(5,600.00)	0.3496	(1,582.10)	(1,957.57)	0.0000	4.5800	(1,750.0000)	0.0000	0.2013	(0.9516)	0.0000	1	(0.7503)	01/06/2025
601929.SH	12/17/2024	SDB3263645035	(34,500.00)	0.3496	(9,847.99)	(12,060.03)	0.0000	4.5800	(1,750.0000)	0.0000	1.2529	(5.8625)	0.0000	1	(4.6096)	01/06/2025
601929.SH	12/17/2024	SDB3263645035	(20,600.00)	0.3496	(5,756.38)	(7,201.06)	0.0000	4.5800	(1,750.0000)	0.0000	0.7323	(3.5005)	0.0000	1	(2.7682)	01/06/2025
601929.SH	12/16/2024	SDB3263645035	(1,500.00)	0.3542	(419.83)	(531.24)	0.0000	4.5800	(1,750.0000)	0.0000	0.0534	(0.2582)	0.0000	1	(0.2048)	01/06/2025
601929.SH	12/16/2024	SDB3263645035	(5,600.00)	0.3542	(1,582.10)	(1,983.28)	0.0000	4.5800	(1,750.0000)	0.0000	0.2013	(0.9641)	0.0000	1	(0.7628)	01/06/2025
601929.SH	12/16/2024	SDB3263645035	(34,500.00)	0.3542	(9,847.99)	(12,218.45)	0.0000	4.5800	(1,750.0000)	0.0000	1.2529	(5.9395)	0.0000	1	(4.6866)	01/06/2025
601929.SH	12/16/2024	SDB3263645035	(20,600.00)	0.3542	(5,756.38)	(7,295.65)	0.0000	4.5800	(1,750.0000)	0.0000	0.7323	(3.5465)	0.0000	1	(2.8142)	01/06/2025
601929.SH	12/13/2024	SDB3263645035	(1,500.00)	0.3230	(419.83)	(484.56)	0.0000	4.5800	(1,750.0000)	0.0000	0.1602	(0.7066)	0.0000	3	(0.5464)	01/06/2025
601929.SH	12/13/2024	SDB3263645035	(5,600.00)	0.3230	(1,582.10)	(1,809.01)	0.0000	4.5800	(1,750.0000)	0.0000	0.6038	(2.6381)	0.0000	3	(2.0343)	01/06/2025
601929.SH	12/13/2024	SDB3263645035	(34,500.00)	0.3230	(9,847.99)	(11,144.78)	0.0000	4.5800	(1,750.0000)	0.0000	3.7586	(16.2528)	0.0000	3	(12.4941)	01/06/2025
601929.SH	12/13/2024	SDB3263645035	(20,600.00)	0.3230	(5,756.38)	(6,654.56)	0.0000	4.5800	(1,750.0000)	0.0000	2.1970	(9.7046)	0.0000	3	(7.5076)	01/06/2025
601929.SH	12/12/2024	SDB3263645035	(1,500.00)	0.3223	(419.83)	(483.43)	0.0000	4.5800	(1,750.0000)	0.0000	0.0534	(0.2350)	0.0000	1	(0.1816)	01/06/2025
601929.SH	12/12/2024	SDB3263645035	(5,600.00)	0.3223	(1,582.10)	(1,804.79)	0.0000	4.5800	(1,750.0000)	0.0000	0.2013	(0.8773)	0.0000	1	(0.6761)	01/06/2025
601929.SH	12/12/2024	SDB3263645035	(34,500.00)	0.3223	(9,847.99)	(11,118.80)	0.0000	4.5800	(1,750.0000)	0.0000	1.2529	(5.4050)	0.0000	1	(4.1521)	01/06/2025
601929.SH	12/12/2024	SDB3263645035	(20,600.00)	0.3223	(5,756.38)	(6,639.05)	0.0000	4.5800	(1,750.0000)	0.0000	0.7323	(3.2273)	0.0000	1	(2.4950)	01/06/2025
601929.SH	12/11/2024	SDB3263645035	(1,500.00)	0.3194	(419.83)	(479.12)	0.0000	4.5800	(1,750.0000)	0.0000	0.0534	(0.2329)	0.0000	1	(0.1795)	01/06/2025
601929.SH	12/11/2024	SDB3263645035	(5,600.00)	0.3194	(1,582.10)	(1,788.72)	0.0000	4.5800	(1,750.0000)	0.0000	0.2013	(0.8695)	0.0000	1	(0.6682)	01/06/2025
601929.SH	12/11/2024	SDB3263645035	(34,500.00)	0.3194	(9,847.99)	(11,019.78)	0.0000	4.5800	(1,750.0000)	0.0000	1.2529	(5.3568)	0.0000	1	(4.1040)	01/06/2025
601929.SH	12/11/2024	SDB3263645035	(20,600.00)	0.3194	(5,756.38)	(6,579.93)	0.0000	4.5800	(1,750.0000)	0.0000	0.7323	(3.1986)	0.0000	1	(2.4662)	01/06/2025
601929.SH	12/10/2024	SDB3263645035	(1,500.00)	0.2900	(419.83)	(435.01)	0.0000	4.5800	(1,750.0000)	0.0000	0.0534	(0.2115)	0.0000	1	(0.1581)	01/06/2025
601929.SH	12/10/2024	SDB3263645035	(5,600.00)	0.2900	(1,582.10)	(1,624.06)	0.0000	4.5800	(1,750.0000)	0.0000	0.2013	(0.7895)	0.0000	1	(0.5882)	01/06/2025

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Fund: ALL
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
JISHI MEDIA CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
601929.SH	12/10/2024	SDB3263645035	(34,500.00)	0.2900	(9,847.99)	(10,005.34)	0.0000	4.5800	(1,750.0000)	0.0000	1.2529	(4.8637)	0.0000	1	(3.6108)	01/06/2025
601929.SH	12/10/2024	SDB3263645035	(20,600.00)	0.2900	(5,756.38)	(5,974.21)	0.0000	4.5800	(1,750.0000)	0.0000	0.7323	(2.9041)	0.0000	1	(2.1718)	01/06/2025
601929.SH	12/09/2024	SDB3263645035	(34,500.00)	0.2854	(9,847.99)	(9,847.99)	0.0000	4.5800	(1,750.0000)	0.0000	1.2529	(4.7872)	0.0000	1	(3.5343)	01/06/2025
601929.SH	12/09/2024	SDB3263645035	(20,600.00)	0.2794	(5,756.38)	(5,756.38)	0.0000	4.5800	(1,750.0000)	0.0000	0.7323	(2.7982)	0.0000	1	(2.0659)	01/06/2025
TOTAL JISHI MEDIA CO., LTD. CMN CLASS A SERIES NORTHBOUND											44.5929	(196.5145)	0.0000		(151.9216)	

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066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
JIUGUI LIQUOR COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND																
000799.ZK	12/06/2024	SDB3263186030	(100.00)	8.2102	(828.62)	(821.02)	0.0000	4.5800	(1,850.0000)	0.0000	0.3163	(1.2657)	0.0000	3	(0.9495)	01/06/2025
000799.ZK	12/06/2024	SDB3263186030	(900.00)	8.2102	(7,457.56)	(7,389.14)	0.0000	4.5800	(1,850.0000)	0.0000	2.8463	(11.3916)	0.0000	3	(8.5453)	01/06/2025
000799.ZK	12/05/2024	SDB3263186030	(100.00)	8.3922	(828.62)	(839.22)	0.0000	4.5800	(1,850.0000)	0.0000	0.1054	(0.4313)	0.0000	1	(0.3258)	01/06/2025
000799.ZK	12/05/2024	SDB3263186030	(900.00)	8.3922	(7,457.56)	(7,552.96)	0.0000	4.5800	(1,850.0000)	0.0000	0.9488	(3.8814)	0.0000	1	(2.9326)	01/06/2025
000799.ZK	12/04/2024	SDB3263186030	(100.00)	8.2862	(828.62)	(828.62)	0.0000	4.5800	(1,850.0000)	0.0000	0.1054	(0.4258)	0.0000	1	(0.3204)	01/06/2025
000799.ZK	12/04/2024	SDB3263186030	(900.00)	8.2862	(7,457.56)	(7,457.56)	0.0000	4.5800	(1,850.0000)	0.0000	0.9488	(3.8324)	0.0000	1	(2.8836)	01/06/2025
TOTAL JIUGUI LIQUOR COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND											5.2709	(21.2281)	0.0000		(15.9572)	

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066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
JUSHRI TECHNOLOGIES,INC. CMN CLASS A SERIES NORTHBOUND																
300762.ZK	01/03/2025	SDB3260760928	(1,200.00)	3.0768	(3,925.29)	(3,692.18)	0.0000	4.3300	(1,758.4337)	0.0000	1.4164	(5.4104)	0.0000	3	(3.9940)	01/06/2025
300762.ZK	01/03/2025	SDB3260760928	(1,000.00)	3.0768	(3,271.08)	(3,076.82)	0.0000	4.3300	(1,758.4337)	0.0000	1.1803	(4.5087)	0.0000	3	(3.3283)	01/06/2025
300762.ZK	01/03/2025	SDB3260760928	(4,500.00)	3.0768	(14,719.84)	(13,845.68)	0.0000	4.3300	(1,758.4337)	0.0000	5.3114	(20.2889)	0.0000	3	(14.9775)	01/06/2025
300762.ZK	01/03/2025	SDB3260760928	(1,400.00)	3.0768	(4,579.51)	(4,307.55)	0.0000	4.3300	(1,758.4337)	0.0000	1.6524	(6.3121)	0.0000	3	(4.6597)	01/06/2025
300762.ZK	01/03/2025	SDB3260760928	(200.00)	3.0768	(654.22)	(615.36)	0.0000	4.3300	(1,758.4337)	0.0000	0.2361	(0.9017)	0.0000	3	(0.6657)	01/06/2025
300762.ZK	01/02/2025	SDB3260760928	(1,200.00)	2.9904	(3,925.29)	(3,588.44)	0.0000	4.3300	(1,758.4337)	0.0000	0.4721	(1.7528)	0.0000	1	(1.2807)	01/06/2025
300762.ZK	01/02/2025	SDB3260760928	(1,000.00)	2.9904	(3,271.08)	(2,990.37)	0.0000	4.3300	(1,758.4337)	0.0000	0.3934	(1.4607)	0.0000	1	(1.0672)	01/06/2025
300762.ZK	01/02/2025	SDB3260760928	(4,500.00)	2.9904	(14,719.84)	(13,456.66)	0.0000	4.3300	(1,758.4337)	0.0000	1.7705	(6.5730)	0.0000	1	(4.8025)	01/06/2025
300762.ZK	01/02/2025	SDB3260760928	(1,400.00)	2.9904	(4,579.51)	(4,186.52)	0.0000	4.3300	(1,758.4337)	0.0000	0.5508	(2.0449)	0.0000	1	(1.4941)	01/06/2025
300762.ZK	01/02/2025	SDB3260760928	(200.00)	2.9904	(654.22)	(598.07)	0.0000	4.3300	(1,758.4337)	0.0000	0.0787	(0.2921)	0.0000	1	(0.2134)	01/06/2025
300762.ZK	12/31/2024	SDB3260760928	(1,200.00)	3.1695	(3,925.29)	(3,803.37)	0.0000	4.3300	(1,819.7478)	0.0000	0.9443	(3.8451)	0.0000	2	(2.9008)	01/06/2025
300762.ZK	12/31/2024	SDB3260760928	(1,000.00)	3.1695	(3,271.08)	(3,169.47)	0.0000	4.3300	(1,819.7478)	0.0000	0.7869	(3.2042)	0.0000	2	(2.4174)	01/06/2025
300762.ZK	12/31/2024	SDB3260760928	(4,500.00)	3.1695	(14,719.84)	(14,262.63)	0.0000	4.3300	(1,819.7478)	0.0000	3.5409	(14.4191)	0.0000	2	(10.8782)	01/06/2025
300762.ZK	12/31/2024	SDB3260760928	(1,400.00)	3.1695	(4,579.51)	(4,437.26)	0.0000	4.3300	(1,819.7478)	0.0000	1.1016	(4.4859)	0.0000	2	(3.3843)	01/06/2025
300762.ZK	12/31/2024	SDB3260760928	(200.00)	3.1695	(654.22)	(633.89)	0.0000	4.3300	(1,819.7478)	0.0000	0.1574	(0.6408)	0.0000	2	(0.4835)	01/06/2025
300762.ZK	12/31/2024	SDB3260760928	(1,400.00)	3.1695	(4,579.51)	(4,437.26)	0.0000	4.3300	(1,819.7478)	0.0000	1.1016	(4.4859)	0.0000	2	(3.3843)	01/06/2025
300762.ZK	12/31/2024	SDB3260760928	(500.00)	3.1695	(1,635.54)	(1,584.74)	0.0000	4.3300	(1,819.7478)	0.0000	0.3934	(1.6021)	0.0000	2	(1.2087)	01/06/2025
300762.ZK	12/31/2024	SDB3260760928	(300.00)	3.1695	(981.32)	(950.84)	0.0000	4.3300	(1,819.7478)	0.0000	0.2361	(0.9613)	0.0000	2	(0.7252)	01/06/2025
300762.ZK	12/31/2024	SDB3260760928	(1,400.00)	3.1695	(4,579.51)	(4,437.26)	0.0000	4.3300	(1,819.7478)	0.0000	1.1016	(4.4859)	0.0000	2	(3.3843)	01/06/2025
300762.ZK	12/30/2024	SDB3260760928	(1,200.00)	3.1429	(3,925.29)	(3,771.48)	0.0000	4.3300	(1,819.7478)	0.0000	0.4721	(1.9064)	0.0000	1	(1.4343)	01/06/2025
300762.ZK	12/30/2024	SDB3260760928	(1,000.00)	3.1429	(3,271.08)	(3,142.90)	0.0000	4.3300	(1,819.7478)	0.0000	0.3934	(1.5887)	0.0000	1	(1.1953)	01/06/2025
300762.ZK	12/30/2024	SDB3260760928	(4,500.00)	3.1429	(14,719.84)	(14,143.06)	0.0000	4.3300	(1,819.7478)	0.0000	1.7705	(7.1491)	0.0000	1	(5.3786)	01/06/2025
300762.ZK	12/30/2024	SDB3260760928	(1,400.00)	3.1429	(4,579.51)	(4,400.06)	0.0000	4.3300	(1,819.7478)	0.0000	0.5508	(2.2242)	0.0000	1	(1.6734)	01/06/2025
300762.ZK	12/30/2024	SDB3260760928	(200.00)	3.1429	(654.22)	(628.58)	0.0000	4.3300	(1,819.7478)	0.0000	0.0787	(0.3177)	0.0000	1	(0.2391)	01/06/2025
300762.ZK	12/30/2024	SDB3260760928	(1,400.00)	3.1429	(4,579.51)	(4,400.06)	0.0000	4.3300	(1,819.7478)	0.0000	0.5508	(2.2242)	0.0000	1	(1.6734)	01/06/2025
300762.ZK	12/30/2024	SDB3260760928	(500.00)	3.1429	(1,635.54)	(1,571.45)	0.0000	4.3300	(1,819.7478)	0.0000	0.1967	(0.7943)	0.0000	1	(0.5976)	01/06/2025
300762.ZK	12/30/2024	SDB3260760928	(300.00)	3.1429	(981.32)	(942.87)	0.0000	4.3300	(1,819.7478)	0.0000	0.1180	(0.4766)	0.0000	1	(0.3586)	01/06/2025
300762.ZK	12/30/2024	SDB3260760928	(1,400.00)	3.1429	(4,579.51)	(4,400.06)	0.0000	4.3300	(1,819.7478)	0.0000	0.5508	(2.2242)	0.0000	1	(1.6734)	01/06/2025
300762.ZK	12/27/2024	SDB3260760928	(1,200.00)	3.3662	(3,925.29)	(4,039.41)	0.0000	4.3300	(1,819.7478)	0.0000	1.4164	(6.1256)	0.0000	3	(4.7092)	01/06/2025
300762.ZK	12/27/2024	SDB3260760928	(1,000.00)	3.3662	(3,271.08)	(3,366.17)	0.0000	4.3300	(1,819.7478)	0.0000	1.1803	(5.1047)	0.0000	3	(3.9243)	01/06/2025
300762.ZK	12/27/2024	SDB3260760928	(4,500.00)	3.3662	(14,719.84)	(15,147.78)	0.0000	4.3300	(1,819.7478)	0.0000	5.3114	(22.9710)	0.0000	3	(17.6595)	01/06/2025
300762.ZK	12/27/2024	SDB3260760928	(1,400.00)	3.3662	(4,579.51)	(4,712.64)	0.0000	4.3300	(1,819.7478)	0.0000	1.6524	(7.1465)	0.0000	3	(5.4941)	01/06/2025
300762.ZK	12/27/2024	SDB3260760928	(200.00)	3.3662	(654.22)	(673.23)	0.0000	4.3300	(1,819.7478)	0.0000	0.2361	(1.0209)	0.0000	3	(0.7849)	01/06/2025
300762.ZK	12/27/2024	SDB3260760928	(1,400.00)	3.3662	(4,579.51)	(4,712.64)	0.0000	4.3300	(1,819.7478)	0.0000	1.6524	(7.1465)	0.0000	3	(5.4941)	01/06/2025
300762.ZK	12/27/2024	SDB3260760928	(500.00)	3.3662	(1,635.54)	(1,683.09)	0.0000	4.3300	(1,819.7478)	0.0000	0.5902	(2.5523)	0.0000	3	(1.9622)	01/06/2025
300762.ZK	12/27/2024	SDB3260760928	(300.00)	3.3662	(981.32)	(1,009.85)	0.0000	4.3300	(1,819.7478)	0.0000	0.3541	(1.5314)	0.0000	3	(1.1773)	01/06/2025
300762.ZK	12/27/2024	SDB3260760928	(1,400.00)	3.3662	(4,579.51)	(4,712.64)	0.0000	4.3300	(1,819.7478)	0.0000	1.6524	(7.1465)	0.0000	3	(5.4941)	01/06/2025
300762.ZK	12/26/2024	SDB3260760928	(1,200.00)	3.2773	(3,925.29)	(3,932.73)	0.0000	4.3300	(1,819.7478)	0.0000	0.4721	(1.9879)	0.0000	1	(1.5158)	01/06/2025
300762.ZK	12/26/2024	SDB3260760928	(1,000.00)	3.2773	(3,271.08)	(3,277.28)	0.0000	4.3300	(1,819.7478)	0.0000	0.3934	(1.6566)	0.0000	1	(1.2632)	01/06/2025
300762.ZK	12/26/2024	SDB3260760928	(4,500.00)	3.2773	(14,719.84)	(14,747.74)	0.0000	4.3300	(1,819.7478)	0.0000	1.7705	(7.4548)	0.0000	1	(5.6843)	01/06/2025
300762.ZK	12/26/2024	SDB3260760928	(1,400.00)	3.2773	(4,579.51)	(4,588.19)	0.0000	4.3300	(1,819.7478)	0.0000	0.5508	(2.3193)	0.0000	1	(1.7684)	01/06/2025
300762.ZK	12/26/2024	SDB3260760928	(200.00)	3.2773	(654.22)	(655.46)	0.0000	4.3300	(1,819.7478)	0.0000	0.0787	(0.3313)	0.0000	1	(0.2526)	01/06/2025
300762.ZK	12/26/2024	SDB3260760928	(1,400.00)	3.2773	(4,579.51)	(4,588.19)	0.0000	4.3300	(1,819.7478)	0.0000	0.5508	(2.3193)	0.0000	1	(1.7684)	01/06/2025
300762.ZK	12/26/2024	SDB3260760928	(500.00)	3.2773	(1,635.54)	(1,638.64)	0.0000	4.3300	(1,819.7478)	0.0000	0.1967	(0.8283)	0.0000	1	(0.6316)	01/06/2025
300762.ZK	12/26/2024	SDB3260760928	(300.00)	3.2773	(981.32)	(983.18)	0.0000	4.3300	(1,819.7478)	0.0000	0.1180	(0.4970)	0.0000	1	(0.3790)	01/06/2025
300762.ZK	12/26/2024	SDB3260760928	(1,400.00)	3.2773	(4,579.51)	(4,588.19)	0.0000	4.3300	(1,819.7478)	0.0000	0.5508	(2.3193)	0.0000	1	(1.7684)	01/06/2025
300762.ZK	12/24/2024	SDB3260760928	(1,200.00)	3.2773	(3,925.29)	(3,932.73)	0.0000	4.3300	(1,819.7478)	0.0000	0.9443	(3.9759)	0.0000	2	(3.0316)	01/06/2025
300762.ZK	12/24/2024	SDB3260760928	(1,000.00)	3.2773	(3,271.08)	(3,277.28)	0.0000	4.3300	(1,819.7478)	0.0000	0.7869	(3.3132)	0.0000	2	(2.5264)	01/06/2025
300762.ZK	12/24/2024	SDB3260760928	(4,500.00)	3.2773	(14,719.84)	(14,747.74)	0.0000	4.3300	(1,819.7478)	0.0000	3.5409	(14.9095)	0.0000	2	(11.3686)	01/06/2025
300762.ZK	12/24/2024	SDB3260760928	(1,400.00)	3.2773	(4,579.51)	(4,588.19)	0.0000	4.3300	(1,819.7478)	0.0000	1.1016	(4.6385)	0.0000	2	(3.5369)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
JUSHRI TECHNOLOGIES,INC. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300762.ZK	12/24/2024	SDB3260760928	(200.00)	3.2773	(654.22)	(655.46)	0.0000	4.3300	(1,819.7478)	0.0000	0.1574	(0.6626)	0.0000	2	(0.5053)	01/06/2025
300762.ZK	12/24/2024	SDB3260760928	(1,400.00)	3.2773	(4,579.51)	(4,588.19)	0.0000	4.3300	(1,819.7478)	0.0000	1.1016	(4.6385)	0.0000	2	(3.5369)	01/06/2025
300762.ZK	12/24/2024	SDB3260760928	(500.00)	3.2773	(1,635.54)	(1,638.64)	0.0000	4.3300	(1,819.7478)	0.0000	0.3934	(1.6566)	0.0000	2	(1.2632)	01/06/2025
300762.ZK	12/24/2024	SDB3260760928	(300.00)	3.2773	(981.32)	(983.18)	0.0000	4.3300	(1,819.7478)	0.0000	0.2361	(0.9940)	0.0000	2	(0.7579)	01/06/2025
300762.ZK	12/24/2024	SDB3260760928	(1,400.00)	3.2773	(4,579.51)	(4,588.19)	0.0000	4.3300	(1,819.7478)	0.0000	1.1016	(4.6385)	0.0000	2	(3.5369)	01/06/2025
300762.ZK	12/23/2024	SDB3260760928	(1,200.00)	3.2591	(3,925.29)	(3,910.90)	0.0000	4.3300	(1,819.7478)	0.0000	0.4721	(1.9769)	0.0000	1	(1.5048)	01/06/2025
300762.ZK	12/23/2024	SDB3260760928	(1,000.00)	3.2591	(3,271.08)	(3,259.08)	0.0000	4.3300	(1,819.7478)	0.0000	0.3934	(1.6474)	0.0000	1	(1.2540)	01/06/2025
300762.ZK	12/23/2024	SDB3260760928	(4,500.00)	3.2591	(14,719.84)	(14,665.86)	0.0000	4.3300	(1,819.7478)	0.0000	1.7705	(7.4134)	0.0000	1	(5.6429)	01/06/2025
300762.ZK	12/23/2024	SDB3260760928	(1,400.00)	3.2591	(4,579.51)	(4,562.71)	0.0000	4.3300	(1,819.7478)	0.0000	0.5508	(2.3064)	0.0000	1	(1.7556)	01/06/2025
300762.ZK	12/23/2024	SDB3260760928	(200.00)	3.2591	(654.22)	(651.82)	0.0000	4.3300	(1,819.7478)	0.0000	0.0787	(0.3295)	0.0000	1	(0.2508)	01/06/2025
300762.ZK	12/23/2024	SDB3260760928	(1,400.00)	3.2591	(4,579.51)	(4,562.71)	0.0000	4.3300	(1,819.7478)	0.0000	0.5508	(2.3064)	0.0000	1	(1.7556)	01/06/2025
300762.ZK	12/23/2024	SDB3260760928	(500.00)	3.2591	(1,635.54)	(1,629.54)	0.0000	4.3300	(1,819.7478)	0.0000	0.1967	(0.8237)	0.0000	1	(0.6270)	01/06/2025
300762.ZK	12/23/2024	SDB3260760928	(300.00)	3.2591	(981.32)	(977.72)	0.0000	4.3300	(1,819.7478)	0.0000	0.1180	(0.4942)	0.0000	1	(0.3762)	01/06/2025
300762.ZK	12/23/2024	SDB3260760928	(1,400.00)	3.2591	(4,579.51)	(4,562.71)	0.0000	4.3300	(1,819.7478)	0.0000	0.5508	(2.3064)	0.0000	1	(1.7556)	01/06/2025
300762.ZK	12/20/2024	SDB3260760928	(1,200.00)	3.2351	(3,925.29)	(3,882.14)	0.0000	4.3300	(1,819.7478)	0.0000	1.4164	(5.8871)	0.0000	3	(4.4707)	01/06/2025
300762.ZK	12/20/2024	SDB3260760928	(1,000.00)	3.2351	(3,271.08)	(3,235.12)	0.0000	4.3300	(1,819.7478)	0.0000	1.1803	(4.9059)	0.0000	3	(3.7256)	01/06/2025
300762.ZK	12/20/2024	SDB3260760928	(4,500.00)	3.2351	(14,719.84)	(14,558.04)	0.0000	4.3300	(1,819.7478)	0.0000	5.3114	(22.0766)	0.0000	3	(16.7652)	01/06/2025
300762.ZK	12/20/2024	SDB3260760928	(1,400.00)	3.2351	(4,579.51)	(4,529.17)	0.0000	4.3300	(1,819.7478)	0.0000	1.6524	(6.8683)	0.0000	3	(5.2158)	01/06/2025
300762.ZK	12/20/2024	SDB3260760928	(200.00)	3.2351	(654.22)	(647.02)	0.0000	4.3300	(1,819.7478)	0.0000	0.2361	(0.9812)	0.0000	3	(0.7451)	01/06/2025
300762.ZK	12/20/2024	SDB3260760928	(1,400.00)	3.2351	(4,579.51)	(4,529.17)	0.0000	4.3300	(1,819.7478)	0.0000	1.6524	(6.8683)	0.0000	3	(5.2158)	01/06/2025
300762.ZK	12/20/2024	SDB3260760928	(500.00)	3.2351	(1,635.54)	(1,617.56)	0.0000	4.3300	(1,819.7478)	0.0000	0.5902	(2.4530)	0.0000	3	(1.8628)	01/06/2025
300762.ZK	12/20/2024	SDB3260760928	(300.00)	3.2351	(981.32)	(970.54)	0.0000	4.3300	(1,819.7478)	0.0000	0.3541	(1.4718)	0.0000	3	(1.1177)	01/06/2025
300762.ZK	12/20/2024	SDB3260760928	(1,400.00)	3.2351	(4,579.51)	(4,529.17)	0.0000	4.3300	(1,819.7478)	0.0000	1.6524	(6.8683)	0.0000	3	(5.2158)	01/06/2025
300762.ZK	12/19/2024	SDB3260760928	(1,200.00)	3.4649	(3,925.29)	(4,157.89)	0.0000	4.5800	(1,819.7478)	0.0000	0.4994	(2.1018)	0.0000	1	(1.6024)	01/06/2025
300762.ZK	12/19/2024	SDB3260760928	(1,000.00)	3.4649	(3,271.08)	(3,464.91)	0.0000	4.5800	(1,819.7478)	0.0000	0.4162	(1.7515)	0.0000	1	(1.3353)	01/06/2025
300762.ZK	12/19/2024	SDB3260760928	(4,500.00)	3.4649	(14,719.84)	(15,592.09)	0.0000	4.5800	(1,819.7478)	0.0000	1.8727	(7.8816)	0.0000	1	(6.0089)	01/06/2025
300762.ZK	12/19/2024	SDB3260760928	(1,400.00)	3.4649	(4,579.51)	(4,850.87)	0.0000	4.5800	(1,819.7478)	0.0000	0.5826	(2.4520)	0.0000	1	(1.8694)	01/06/2025
300762.ZK	12/19/2024	SDB3260760928	(200.00)	3.4649	(654.22)	(692.98)	0.0000	4.5800	(1,819.7478)	0.0000	0.0832	(0.3503)	0.0000	1	(0.2671)	01/06/2025
300762.ZK	12/19/2024	SDB3260760928	(1,400.00)	3.4649	(4,579.51)	(4,850.87)	0.0000	4.5800	(1,819.7478)	0.0000	0.5826	(2.4520)	0.0000	1	(1.8694)	01/06/2025
300762.ZK	12/19/2024	SDB3260760928	(500.00)	3.4649	(1,635.54)	(1,732.45)	0.0000	4.5800	(1,819.7478)	0.0000	0.2081	(0.8757)	0.0000	1	(0.6677)	01/06/2025
300762.ZK	12/19/2024	SDB3260760928	(300.00)	3.4649	(981.32)	(1,039.47)	0.0000	4.5800	(1,819.7478)	0.0000	0.1248	(0.5254)	0.0000	1	(0.4006)	01/06/2025
300762.ZK	12/19/2024	SDB3260760928	(1,400.00)	3.4649	(4,579.51)	(4,850.87)	0.0000	4.5800	(1,819.7478)	0.0000	0.5826	(2.4520)	0.0000	1	(1.8694)	01/06/2025
300762.ZK	12/18/2024	SDB3260760928	(1,200.00)	3.5535	(3,925.29)	(4,264.16)	0.0000	4.5800	(1,819.7478)	0.0000	0.4994	(2.1555)	0.0000	1	(1.6561)	01/06/2025
300762.ZK	12/18/2024	SDB3260760928	(1,000.00)	3.5535	(3,271.08)	(3,553.47)	0.0000	4.5800	(1,819.7478)	0.0000	0.4162	(1.7962)	0.0000	1	(1.3801)	01/06/2025
300762.ZK	12/18/2024	SDB3260760928	(4,500.00)	3.5535	(14,719.84)	(15,990.61)	0.0000	4.5800	(1,819.7478)	0.0000	1.8727	(8.0830)	0.0000	1	(6.2103)	01/06/2025
300762.ZK	12/18/2024	SDB3260760928	(1,400.00)	3.5535	(4,579.51)	(4,974.86)	0.0000	4.5800	(1,819.7478)	0.0000	0.5826	(2.5147)	0.0000	1	(1.9321)	01/06/2025
300762.ZK	12/18/2024	SDB3260760928	(200.00)	3.5535	(654.22)	(710.69)	0.0000	4.5800	(1,819.7478)	0.0000	0.0832	(0.3592)	0.0000	1	(0.2760)	01/06/2025
300762.ZK	12/18/2024	SDB3260760928	(1,400.00)	3.5535	(4,579.51)	(4,974.86)	0.0000	4.5800	(1,819.7478)	0.0000	0.5826	(2.5147)	0.0000	1	(1.9321)	01/06/2025
300762.ZK	12/18/2024	SDB3260760928	(500.00)	3.5535	(1,635.54)	(1,776.73)	0.0000	4.5800	(1,819.7478)	0.0000	0.2081	(0.8981)	0.0000	1	(0.6900)	01/06/2025
300762.ZK	12/18/2024	SDB3260760928	(300.00)	3.5535	(981.32)	(1,066.04)	0.0000	4.5800	(1,819.7478)	0.0000	0.1248	(0.5389)	0.0000	1	(0.4140)	01/06/2025
300762.ZK	12/18/2024	SDB3260760928	(1,400.00)	3.5535	(4,579.51)	(4,974.86)	0.0000	4.5800	(1,819.7478)	0.0000	0.5826	(2.5147)	0.0000	1	(1.9321)	01/06/2025
300762.ZK	12/17/2024	SDB3260760928	(1,200.00)	3.7544	(3,925.29)	(4,505.27)	0.0000	4.5800	(1,819.7478)	0.0000	0.4994	(2.2774)	0.0000	1	(1.7780)	01/06/2025
300762.ZK	12/17/2024	SDB3260760928	(1,000.00)	3.7544	(3,271.08)	(3,754.39)	0.0000	4.5800	(1,819.7478)	0.0000	0.4162	(1.8978)	0.0000	1	(1.4816)	01/06/2025
300762.ZK	12/17/2024	SDB3260760928	(4,500.00)	3.7544	(14,719.84)	(16,894.78)	0.0000	4.5800	(1,819.7478)	0.0000	1.8727	(8.5401)	0.0000	1	(6.6674)	01/06/2025
300762.ZK	12/17/2024	SDB3260760928	(1,400.00)	3.7544	(4,579.51)	(5,256.15)	0.0000	4.5800	(1,819.7478)	0.0000	0.5826	(2.6569)	0.0000	1	(2.0743)	01/06/2025
300762.ZK	12/17/2024	SDB3260760928	(200.00)	3.7544	(654.22)	(750.88)	0.0000	4.5800	(1,819.7478)	0.0000	0.0832	(0.3796)	0.0000	1	(0.2963)	01/06/2025
300762.ZK	12/17/2024	SDB3260760928	(1,400.00)	3.7544	(4,579.51)	(5,256.15)	0.0000	4.5800	(1,819.7478)	0.0000	0.5826	(2.6569)	0.0000	1	(2.0743)	01/06/2025
300762.ZK	12/17/2024	SDB3260760928	(500.00)	3.7544	(1,635.54)	(1,877.20)	0.0000	4.5800	(1,819.7478)	0.0000	0.2081	(0.9489)	0.0000	1	(0.7408)	01/06/2025
300762.ZK	12/17/2024	SDB3260760928	(300.00)	3.7544	(981.32)	(1,126.32)	0.0000	4.5800	(1,819.7478)	0.0000	0.1248	(0.5693)	0.0000	1	(0.4445)	01/06/2025
300762.ZK	12/17/2024	SDB3260760928	(1,400.00)	3.7544	(4,579.51)	(5,256.15)	0.0000	4.5800	(1,819.7478)	0.0000	0.5826	(2.6569)	0.0000	1	(2.0743)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
JUSHRI TECHNOLOGIES,INC. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300762.ZK	12/16/2024	SDB3260760928	(1,200.00)	3.6256	(3,925.29)	(4,350.77)	0.0000	4.5800	(1,819.7478)	0.0000	0.4994	(2.1993)	0.0000	1	(1.6999)	01/06/2025
300762.ZK	12/16/2024	SDB3260760928	(1,000.00)	3.6256	(3,271.08)	(3,625.64)	0.0000	4.5800	(1,819.7478)	0.0000	0.4162	(1.8327)	0.0000	1	(1.4166)	01/06/2025
300762.ZK	12/16/2024	SDB3260760928	(4,500.00)	3.6256	(14,719.84)	(16,315.38)	0.0000	4.5800	(1,819.7478)	0.0000	1.8727	(8.2472)	0.0000	1	(6.3745)	01/06/2025
300762.ZK	12/16/2024	SDB3260760928	(1,400.00)	3.6256	(4,579.51)	(5,075.90)	0.0000	4.5800	(1,819.7478)	0.0000	0.5826	(2.5658)	0.0000	1	(1.9832)	01/06/2025
300762.ZK	12/16/2024	SDB3260760928	(200.00)	3.6256	(654.22)	(725.13)	0.0000	4.5800	(1,819.7478)	0.0000	0.0832	(0.3665)	0.0000	1	(0.2833)	01/06/2025
300762.ZK	12/16/2024	SDB3260760928	(1,400.00)	3.6256	(4,579.51)	(5,075.90)	0.0000	4.5800	(1,819.7478)	0.0000	0.5826	(2.5658)	0.0000	1	(1.9832)	01/06/2025
300762.ZK	12/16/2024	SDB3260760928	(500.00)	3.6256	(1,635.54)	(1,812.82)	0.0000	4.5800	(1,819.7478)	0.0000	0.2081	(0.9164)	0.0000	1	(0.7083)	01/06/2025
300762.ZK	12/16/2024	SDB3260760928	(300.00)	3.6256	(981.32)	(1,087.69)	0.0000	4.5800	(1,819.7478)	0.0000	0.1248	(0.5498)	0.0000	1	(0.4250)	01/06/2025
300762.ZK	12/16/2024	SDB3260760928	(1,400.00)	3.6256	(4,579.51)	(5,075.90)	0.0000	4.5800	(1,819.7478)	0.0000	0.5826	(2.5658)	0.0000	1	(1.9832)	01/06/2025
300762.ZK	12/13/2024	SDB3260760928	(1,200.00)	3.5714	(3,925.29)	(4,285.63)	0.0000	4.5800	(1,819.7478)	0.0000	1.4982	(6.4990)	0.0000	3	(5.0008)	01/06/2025
300762.ZK	12/13/2024	SDB3260760928	(1,000.00)	3.5714	(3,271.08)	(3,571.36)	0.0000	4.5800	(1,819.7478)	0.0000	1.2485	(5.4158)	0.0000	3	(4.1673)	01/06/2025
300762.ZK	12/13/2024	SDB3260760928	(4,500.00)	3.5714	(14,719.84)	(16,071.10)	0.0000	4.5800	(1,819.7478)	0.0000	5.6181	(24.3711)	0.0000	3	(18.7530)	01/06/2025
300762.ZK	12/13/2024	SDB3260760928	(1,400.00)	3.5714	(4,579.51)	(4,999.90)	0.0000	4.5800	(1,819.7478)	0.0000	1.7478	(7.5821)	0.0000	3	(5.8343)	01/06/2025
300762.ZK	12/13/2024	SDB3260760928	(200.00)	3.5714	(654.22)	(714.27)	0.0000	4.5800	(1,819.7478)	0.0000	0.2497	(1.0832)	0.0000	3	(0.8335)	01/06/2025
300762.ZK	12/13/2024	SDB3260760928	(1,400.00)	3.5714	(4,579.51)	(4,999.90)	0.0000	4.5800	(1,819.7478)	0.0000	1.7478	(7.5821)	0.0000	3	(5.8343)	01/06/2025
300762.ZK	12/13/2024	SDB3260760928	(500.00)	3.5714	(1,635.54)	(1,785.68)	0.0000	4.5800	(1,819.7478)	0.0000	0.6242	(2.7079)	0.0000	3	(2.0837)	01/06/2025
300762.ZK	12/13/2024	SDB3260760928	(300.00)	3.5714	(981.32)	(1,071.41)	0.0000	4.5800	(1,819.7478)	0.0000	0.3745	(1.6247)	0.0000	3	(1.2502)	01/06/2025
300762.ZK	12/13/2024	SDB3260760928	(1,400.00)	3.5714	(4,579.51)	(4,999.90)	0.0000	4.5800	(1,819.7478)	0.0000	1.7478	(7.5821)	0.0000	3	(5.8343)	01/06/2025
300762.ZK	12/12/2024	SDB3260760928	(1,200.00)	3.2256	(3,925.29)	(3,870.70)	0.0000	4.5800	(1,819.7478)	0.0000	0.4994	(1.9566)	0.0000	1	(1.4572)	01/06/2025
300762.ZK	12/12/2024	SDB3260760928	(1,000.00)	3.2256	(3,271.08)	(3,225.59)	0.0000	4.5800	(1,819.7478)	0.0000	0.4162	(1.6305)	0.0000	1	(1.2143)	01/06/2025
300762.ZK	12/12/2024	SDB3260760928	(4,500.00)	3.2256	(14,719.84)	(14,515.13)	0.0000	4.5800	(1,819.7478)	0.0000	1.8727	(7.3372)	0.0000	1	(5.4645)	01/06/2025
300762.ZK	12/12/2024	SDB3260760928	(1,400.00)	3.2256	(4,579.51)	(4,515.82)	0.0000	4.5800	(1,819.7478)	0.0000	0.5826	(2.2827)	0.0000	1	(1.7001)	01/06/2025
300762.ZK	12/12/2024	SDB3260760928	(200.00)	3.2256	(654.22)	(645.12)	0.0000	4.5800	(1,819.7478)	0.0000	0.0832	(0.3261)	0.0000	1	(0.2429)	01/06/2025
300762.ZK	12/12/2024	SDB3260760928	(1,400.00)	3.2256	(4,579.51)	(4,515.82)	0.0000	4.5800	(1,819.7478)	0.0000	0.5826	(2.2827)	0.0000	1	(1.7001)	01/06/2025
300762.ZK	12/12/2024	SDB3260760928	(500.00)	3.2256	(1,635.54)	(1,612.79)	0.0000	4.5800	(1,819.7478)	0.0000	0.2081	(0.8152)	0.0000	1	(0.6072)	01/06/2025
300762.ZK	12/12/2024	SDB3260760928	(300.00)	3.2256	(981.32)	(967.68)	0.0000	4.5800	(1,819.7478)	0.0000	0.1248	(0.4891)	0.0000	1	(0.3643)	01/06/2025
300762.ZK	12/12/2024	SDB3260760928	(1,400.00)	3.2256	(4,579.51)	(4,515.82)	0.0000	4.5800	(1,819.7478)	0.0000	0.5826	(2.2827)	0.0000	1	(1.7001)	01/06/2025
300762.ZK	12/11/2024	SDB3260760928	(1,200.00)	3.1694	(3,925.29)	(3,803.23)	0.0000	4.5800	(1,819.7478)	0.0000	0.4994	(1.9225)	0.0000	1	(1.4231)	01/06/2025
300762.ZK	12/11/2024	SDB3260760928	(1,000.00)	3.1694	(3,271.08)	(3,169.36)	0.0000	4.5800	(1,819.7478)	0.0000	0.4162	(1.6021)	0.0000	1	(1.1859)	01/06/2025
300762.ZK	12/11/2024	SDB3260760928	(4,500.00)	3.1694	(14,719.84)	(14,262.11)	0.0000	4.5800	(1,819.7478)	0.0000	1.8727	(7.2093)	0.0000	1	(5.3366)	01/06/2025
300762.ZK	12/11/2024	SDB3260760928	(1,400.00)	3.1694	(4,579.51)	(4,437.10)	0.0000	4.5800	(1,819.7478)	0.0000	0.5826	(2.2429)	0.0000	1	(1.6603)	01/06/2025
300762.ZK	12/11/2024	SDB3260760928	(200.00)	3.1694	(654.22)	(633.87)	0.0000	4.5800	(1,819.7478)	0.0000	0.0832	(0.3204)	0.0000	1	(0.2372)	01/06/2025
300762.ZK	12/11/2024	SDB3260760928	(1,400.00)	3.1694	(4,579.51)	(4,437.10)	0.0000	4.5800	(1,819.7478)	0.0000	0.5826	(2.2429)	0.0000	1	(1.6603)	01/06/2025
300762.ZK	12/11/2024	SDB3260760928	(500.00)	3.1694	(1,635.54)	(1,584.68)	0.0000	4.5800	(1,819.7478)	0.0000	0.2081	(0.8010)	0.0000	1	(0.5930)	01/06/2025
300762.ZK	12/11/2024	SDB3260760928	(300.00)	3.1694	(981.32)	(950.81)	0.0000	4.5800	(1,819.7478)	0.0000	0.1248	(0.4806)	0.0000	1	(0.3558)	01/06/2025
300762.ZK	12/11/2024	SDB3260760928	(1,400.00)	3.1694	(4,579.51)	(4,437.10)	0.0000	4.5800	(1,819.7478)	0.0000	0.5826	(2.2429)	0.0000	1	(1.6603)	01/06/2025
300762.ZK	12/10/2024	SDB3260760928	(1,200.00)	3.2107	(3,925.29)	(3,852.88)	0.0000	4.5800	(1,819.7478)	0.0000	0.4994	(1.9476)	0.0000	1	(1.4482)	01/06/2025
300762.ZK	12/10/2024	SDB3260760928	(1,000.00)	3.2107	(3,271.08)	(3,210.73)	0.0000	4.5800	(1,819.7478)	0.0000	0.4162	(1.6230)	0.0000	1	(1.2068)	01/06/2025
300762.ZK	12/10/2024	SDB3260760928	(4,500.00)	3.2107	(14,719.84)	(14,448.29)	0.0000	4.5800	(1,819.7478)	0.0000	1.8727	(7.3034)	0.0000	1	(5.4307)	01/06/2025
300762.ZK	12/10/2024	SDB3260760928	(1,400.00)	3.2107	(4,579.51)	(4,495.02)	0.0000	4.5800	(1,819.7478)	0.0000	0.5826	(2.2722)	0.0000	1	(1.6896)	01/06/2025
300762.ZK	12/10/2024	SDB3260760928	(200.00)	3.2107	(654.22)	(642.15)	0.0000	4.5800	(1,819.7478)	0.0000	0.0832	(0.3246)	0.0000	1	(0.2414)	01/06/2025
300762.ZK	12/10/2024	SDB3260760928	(1,400.00)	3.2107	(4,579.51)	(4,495.02)	0.0000	4.5800	(1,819.7478)	0.0000	0.5826	(2.2722)	0.0000	1	(1.6896)	01/06/2025
300762.ZK	12/10/2024	SDB3260760928	(500.00)	3.2107	(1,635.54)	(1,605.37)	0.0000	4.5800	(1,819.7478)	0.0000	0.2081	(0.8115)	0.0000	1	(0.6034)	01/06/2025
300762.ZK	12/10/2024	SDB3260760928	(300.00)	3.2107	(981.32)	(963.22)	0.0000	4.5800	(1,819.7478)	0.0000	0.1248	(0.4869)	0.0000	1	(0.3620)	01/06/2025
300762.ZK	12/10/2024	SDB3260760928	(1,400.00)	3.2107	(4,579.51)	(4,495.02)	0.0000	4.5800	(1,819.7478)	0.0000	0.5826	(2.2722)	0.0000	1	(1.6896)	01/06/2025
300762.ZK	12/09/2024	SDB3260760928	(1,200.00)	3.1146	(3,925.29)	(3,737.54)	0.0000	4.5800	(1,819.7478)	0.0000	0.4994	(1.8893)	0.0000	1	(1.3899)	01/06/2025
300762.ZK	12/09/2024	SDB3260760928	(1,000.00)	3.1146	(3,271.08)	(3,114.62)	0.0000	4.5800	(1,819.7478)	0.0000	0.4162	(1.5744)	0.0000	1	(1.1582)	01/06/2025
300762.ZK	12/09/2024	SDB3260760928	(4,500.00)	3.1146	(14,719.84)	(14,015.79)	0.0000	4.5800	(1,819.7478)	0.0000	1.8727	(7.0848)	0.0000	1	(5.2121)	01/06/2025
300762.ZK	12/09/2024	SDB3260760928	(1,400.00)	3.1146	(4,579.51)	(4,360.47)	0.0000	4.5800	(1,819.7478)	0.0000	0.5826	(2.2042)	0.0000	1	(1.6215)	01/06/2025
300762.ZK	12/09/2024	SDB3260760928	(200.00)	3.1146	(654.22)	(622.92)	0.0000	4.5800	(1,819.7478)	0.0000	0.0832	(0.3149)	0.0000	1	(0.2316)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
JUSHRI TECHNOLOGIES,INC. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300762.ZK	12/09/2024	SDB3260760928	(1,400.00)	3.1146	(4,579.51)	(4,360.47)	0.0000	4.5800	(1,819.7478)	0.0000	0.5826	(2.2042)	0.0000	1	(1.6215)	01/06/2025
300762.ZK	12/09/2024	SDB3260760928	(500.00)	3.1146	(1,635.54)	(1,557.31)	0.0000	4.5800	(1,819.7478)	0.0000	0.2081	(0.7872)	0.0000	1	(0.5791)	01/06/2025
300762.ZK	12/09/2024	SDB3260760928	(300.00)	3.1146	(981.32)	(934.39)	0.0000	4.5800	(1,819.7478)	0.0000	0.1248	(0.4723)	0.0000	1	(0.3475)	01/06/2025
300762.ZK	12/09/2024	SDB3260760928	(1,400.00)	3.1146	(4,579.51)	(4,360.47)	0.0000	4.5800	(1,819.7478)	0.0000	0.5826	(2.2042)	0.0000	1	(1.6215)	01/06/2025
300762.ZK	12/06/2024	SDB3260760928	(1,200.00)	3.1961	(3,925.29)	(3,835.33)	0.0000	4.5800	(1,819.7478)	0.0000	1.4982	(5.8161)	0.0000	3	(4.3180)	01/06/2025
300762.ZK	12/06/2024	SDB3260760928	(1,000.00)	3.1961	(3,271.08)	(3,196.11)	0.0000	4.5800	(1,819.7478)	0.0000	1.2485	(4.8468)	0.0000	3	(3.5983)	01/06/2025
300762.ZK	12/06/2024	SDB3260760928	(4,500.00)	3.1961	(14,719.84)	(14,382.49)	0.0000	4.5800	(1,819.7478)	0.0000	5.6181	(21.8104)	0.0000	3	(16.1923)	01/06/2025
300762.ZK	12/06/2024	SDB3260760928	(1,400.00)	3.1961	(4,579.51)	(4,474.55)	0.0000	4.5800	(1,819.7478)	0.0000	1.7478	(6.7855)	0.0000	3	(5.0376)	01/06/2025
300762.ZK	12/06/2024	SDB3260760928	(200.00)	3.1961	(654.22)	(639.22)	0.0000	4.5800	(1,819.7478)	0.0000	0.2497	(0.9694)	0.0000	3	(0.7197)	01/06/2025
300762.ZK	12/06/2024	SDB3260760928	(1,400.00)	3.1961	(4,579.51)	(4,474.55)	0.0000	4.5800	(1,819.7478)	0.0000	1.7478	(6.7855)	0.0000	3	(5.0376)	01/06/2025
300762.ZK	12/06/2024	SDB3260760928	(500.00)	3.1961	(1,635.54)	(1,598.05)	0.0000	4.5800	(1,819.7478)	0.0000	0.6242	(2.4234)	0.0000	3	(1.7991)	01/06/2025
300762.ZK	12/06/2024	SDB3260760928	(300.00)	3.1961	(981.32)	(958.83)	0.0000	4.5800	(1,819.7478)	0.0000	0.3745	(1.4540)	0.0000	3	(1.0795)	01/06/2025
300762.ZK	12/06/2024	SDB3260760928	(1,400.00)	3.1961	(4,579.51)	(4,474.55)	0.0000	4.5800	(1,819.7478)	0.0000	1.7478	(6.7855)	0.0000	3	(5.0376)	01/06/2025
300762.ZK	12/05/2024	SDB3260760928	(1,200.00)	3.3116	(3,925.29)	(3,973.90)	0.0000	4.5800	(1,819.7478)	0.0000	0.4994	(2.0087)	0.0000	1	(1.5094)	01/06/2025
300762.ZK	12/05/2024	SDB3260760928	(1,000.00)	3.3116	(3,271.08)	(3,311.58)	0.0000	4.5800	(1,819.7478)	0.0000	0.4162	(1.6740)	0.0000	1	(1.2578)	01/06/2025
300762.ZK	12/05/2024	SDB3260760928	(4,500.00)	3.3116	(14,719.84)	(14,902.11)	0.0000	4.5800	(1,819.7478)	0.0000	1.8727	(7.5328)	0.0000	1	(5.6601)	01/06/2025
300762.ZK	12/05/2024	SDB3260760928	(1,400.00)	3.3116	(4,579.51)	(4,636.21)	0.0000	4.5800	(1,819.7478)	0.0000	0.5826	(2.3435)	0.0000	1	(1.7609)	01/06/2025
300762.ZK	12/05/2024	SDB3260760928	(200.00)	3.3116	(654.22)	(662.32)	0.0000	4.5800	(1,819.7478)	0.0000	0.0832	(0.3348)	0.0000	1	(0.2516)	01/06/2025
300762.ZK	12/05/2024	SDB3260760928	(1,400.00)	3.3116	(4,579.51)	(4,636.21)	0.0000	4.5800	(1,819.7478)	0.0000	0.5826	(2.3435)	0.0000	1	(1.7609)	01/06/2025
300762.ZK	12/05/2024	SDB3260760928	(500.00)	3.3116	(1,635.54)	(1,655.79)	0.0000	4.5800	(1,819.7478)	0.0000	0.2081	(0.8370)	0.0000	1	(0.6289)	01/06/2025
300762.ZK	12/05/2024	SDB3260760928	(300.00)	3.3116	(981.32)	(993.47)	0.0000	4.5800	(1,819.7478)	0.0000	0.1248	(0.5022)	0.0000	1	(0.3773)	01/06/2025
300762.ZK	12/05/2024	SDB3260760928	(1,400.00)	3.3116	(4,579.51)	(4,636.21)	0.0000	4.5800	(1,819.7478)	0.0000	0.5826	(2.3435)	0.0000	1	(1.7609)	01/06/2025
300762.ZK	12/04/2024	SDB3260760928	(1,200.00)	3.2711	(3,925.29)	(3,925.29)	0.0000	4.5800	(1,819.7478)	0.0000	0.4994	(1.9842)	0.0000	1	(1.4848)	01/06/2025
300762.ZK	12/04/2024	SDB3260760928	(1,000.00)	3.2711	(3,271.08)	(3,271.08)	0.0000	4.5800	(1,819.7478)	0.0000	0.4162	(1.6535)	0.0000	1	(1.2373)	01/06/2025
300762.ZK	12/04/2024	SDB3260760928	(4,500.00)	3.2711	(14,719.84)	(14,719.84)	0.0000	4.5800	(1,819.7478)	0.0000	1.8727	(7.4407)	0.0000	1	(5.5680)	01/06/2025
300762.ZK	12/04/2024	SDB3260760928	(1,400.00)	3.2711	(4,579.51)	(4,579.51)	0.0000	4.5800	(1,819.7478)	0.0000	0.5826	(2.3149)	0.0000	1	(1.7323)	01/06/2025
300762.ZK	12/04/2024	SDB3260760928	(200.00)	3.2711	(654.22)	(654.22)	0.0000	4.5800	(1,819.7478)	0.0000	0.0832	(0.3307)	0.0000	1	(0.2475)	01/06/2025
300762.ZK	12/04/2024	SDB3260760928	(1,400.00)	3.2711	(4,579.51)	(4,579.51)	0.0000	4.5800	(1,819.7478)	0.0000	0.5826	(2.3149)	0.0000	1	(1.7323)	01/06/2025
300762.ZK	12/04/2024	SDB3260760928	(500.00)	3.2711	(1,635.54)	(1,635.54)	0.0000	4.5800	(1,819.7478)	0.0000	0.2081	(0.8267)	0.0000	1	(0.6187)	01/06/2025
300762.ZK	12/04/2024	SDB3260760928	(300.00)	3.2711	(981.32)	(981.32)	0.0000	4.5800	(1,819.7478)	0.0000	0.1248	(0.4960)	0.0000	1	(0.3712)	01/06/2025
300762.ZK	12/04/2024	SDB3260760928	(1,400.00)	3.2711	(4,579.51)	(4,579.51)	0.0000	4.5800	(1,819.7478)	0.0000	0.5826	(2.3149)	0.0000	1	(1.7323)	01/06/2025
TOTAL JUSHRI TECHNOLOGIES,INC. CMN CLASS A SERIES NORTHBOUND												153.1626	(629.3001)	0.0000	(476.1375)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
KBC CORPORATION, LTD. CMN CLASS A SERIES NORTHBOUND																
688598.SH	01/03/2025	SDB3260123437	(11,525.00)	3.0057	(42,859.49)	(34,640.44)	0.0000	4.3300	(2,127.8904)	0.0000	15.4651	(61.4259)	0.0000	3	(45.9607)	01/06/2025
688598.SH	01/03/2025	SDB3260123437	(1,975.00)	3.0057	(7,344.69)	(5,936.21)	0.0000	4.3300	(2,127.8904)	0.0000	2.6502	(10.5263)	0.0000	3	(7.8761)	01/06/2025
688598.SH	01/03/2025	SDB3260123437	(1,528.00)	3.0057	(5,682.37)	(4,592.68)	0.0000	4.3300	(2,127.8904)	0.0000	2.0504	(8.1439)	0.0000	3	(6.0935)	01/06/2025
688598.SH	01/03/2025	SDB3260123437	(4,450.00)	3.0057	(16,548.78)	(13,375.27)	0.0000	4.3300	(2,127.8904)	0.0000	5.9714	(23.7176)	0.0000	3	(17.7462)	01/06/2025
688598.SH	01/02/2025	SDB3260123437	(11,525.00)	3.0534	(42,859.49)	(35,189.87)	0.0000	4.3300	(2,127.8904)	0.0000	5.1550	(20.8001)	0.0000	1	(15.6450)	01/06/2025
688598.SH	01/02/2025	SDB3260123437	(1,975.00)	3.0534	(7,344.69)	(6,030.37)	0.0000	4.3300	(2,127.8904)	0.0000	0.8834	(3.5644)	0.0000	1	(2.6810)	01/06/2025
688598.SH	01/02/2025	SDB3260123437	(1,528.00)	3.0534	(5,682.37)	(4,665.52)	0.0000	4.3300	(2,127.8904)	0.0000	0.6835	(2.7577)	0.0000	1	(2.0742)	01/06/2025
688598.SH	01/02/2025	SDB3260123437	(4,450.00)	3.0534	(16,548.78)	(13,587.41)	0.0000	4.3300	(2,127.8904)	0.0000	1.9905	(8.0313)	0.0000	1	(6.0408)	01/06/2025
688598.SH	12/31/2024	SDB3260123437	(11,525.00)	3.0969	(42,859.49)	(35,691.91)	0.0000	4.3300	(2,127.8904)	0.0000	10.3101	(42.1936)	0.0000	2	(31.8835)	01/06/2025
688598.SH	12/31/2024	SDB3260123437	(1,975.00)	3.0969	(7,344.69)	(6,116.40)	0.0000	4.3300	(2,127.8904)	0.0000	1.7668	(7.2306)	0.0000	2	(5.4638)	01/06/2025
688598.SH	12/31/2024	SDB3260123437	(1,528.00)	3.0969	(5,682.37)	(4,732.08)	0.0000	4.3300	(2,127.8904)	0.0000	1.3669	(5.5941)	0.0000	2	(4.2272)	01/06/2025
688598.SH	12/31/2024	SDB3260123437	(4,450.00)	3.0969	(16,548.78)	(13,781.26)	0.0000	4.3300	(2,127.8904)	0.0000	3.9809	(16.2917)	0.0000	2	(13.3108)	01/06/2025
688598.SH	12/30/2024	SDB3260123437	(11,525.00)	3.0293	(42,859.49)	(34,912.53)	0.0000	4.3300	(2,127.8904)	0.0000	5.1550	(20.6361)	0.0000	1	(15.4811)	01/06/2025
688598.SH	12/30/2024	SDB3260123437	(1,975.00)	3.0293	(7,344.69)	(5,982.84)	0.0000	4.3300	(2,127.8904)	0.0000	0.8834	(3.5363)	0.0000	1	(2.6529)	01/06/2025
688598.SH	12/30/2024	SDB3260123437	(1,528.00)	3.0293	(5,682.37)	(4,628.75)	0.0000	4.3300	(2,127.8904)	0.0000	0.6835	(2.7360)	0.0000	1	(2.0525)	01/06/2025
688598.SH	12/30/2024	SDB3260123437	(4,450.00)	3.0293	(16,548.78)	(13,480.33)	0.0000	4.3300	(2,127.8904)	0.0000	1.9905	(7.9680)	0.0000	1	(5.9775)	01/06/2025
688598.SH	12/27/2024	SDB3260123437	(11,525.00)	3.1240	(42,859.49)	(36,003.80)	0.0000	4.3300	(2,136.9331)	0.0000	15.4651	(64.1148)	0.0000	3	(48.6496)	01/06/2025
688598.SH	12/27/2024	SDB3260123437	(1,975.00)	3.1240	(7,344.69)	(6,169.85)	0.0000	4.3300	(2,136.9331)	0.0000	2.6502	(10.9871)	0.0000	3	(8.3369)	01/06/2025
688598.SH	12/27/2024	SDB3260123437	(1,528.00)	3.1240	(5,682.37)	(4,773.43)	0.0000	4.3300	(2,136.9331)	0.0000	2.0504	(8.5004)	0.0000	3	(6.4500)	01/06/2025
688598.SH	12/27/2024	SDB3260123437	(4,450.00)	3.1240	(16,548.78)	(13,901.68)	0.0000	4.3300	(2,136.9331)	0.0000	5.9714	(24.7558)	0.0000	3	(18.7845)	01/06/2025
688598.SH	12/27/2024	SDB3260123437	(2,000.00)	3.1240	(7,437.66)	(6,207.95)	0.0000	4.3300	(2,136.9331)	0.0000	2.6838	(11.1262)	0.0000	3	(8.4425)	01/06/2025
688598.SH	12/26/2024	SDB3260123437	(11,525.00)	3.0927	(42,859.49)	(35,643.36)	0.0000	4.3300	(2,157.8731)	0.0000	5.1550	(21.3650)	0.0000	1	(16.2099)	01/06/2025
688598.SH	12/26/2024	SDB3260123437	(1,975.00)	3.0927	(7,344.69)	(6,108.08)	0.0000	4.3300	(2,157.8731)	0.0000	0.8834	(3.6612)	0.0000	1	(2.7778)	01/06/2025
688598.SH	12/26/2024	SDB3260123437	(1,528.00)	3.0927	(5,682.37)	(4,725.64)	0.0000	4.3300	(2,157.8731)	0.0000	0.6835	(2.8326)	0.0000	1	(2.1491)	01/06/2025
688598.SH	12/26/2024	SDB3260123437	(4,450.00)	3.0927	(16,548.78)	(13,762.51)	0.0000	4.3300	(2,157.8731)	0.0000	1.9905	(8.2494)	0.0000	1	(6.2589)	01/06/2025
688598.SH	12/26/2024	SDB3260123437	(7,938.00)	3.0927	(29,520.06)	(24,549.84)	0.0000	4.3300	(2,157.8731)	0.0000	3.5506	(14.7154)	0.0000	1	(11.1648)	01/06/2025
688598.SH	12/26/2024	SDB3260123437	(494.00)	3.0927	(1,837.10)	(1,527.79)	0.0000	4.3300	(2,157.8731)	0.0000	0.2210	(0.9158)	0.0000	1	(0.6948)	01/06/2025
688598.SH	12/26/2024	SDB3260123437	(268.00)	3.0927	(996.65)	(828.84)	0.0000	4.3300	(2,157.8731)	0.0000	0.1199	(0.4968)	0.0000	1	(0.3769)	01/06/2025
688598.SH	12/24/2024	SDB3260123437	(11,525.00)	3.0927	(42,859.49)	(35,643.36)	0.0000	4.3300	(2,157.8731)	0.0000	10.3101	(42.7299)	0.0000	2	(32.4198)	01/06/2025
688598.SH	12/24/2024	SDB3260123437	(1,975.00)	3.0927	(7,344.69)	(6,108.08)	0.0000	4.3300	(2,157.8731)	0.0000	1.7668	(7.3225)	0.0000	2	(5.5557)	01/06/2025
688598.SH	12/24/2024	SDB3260123437	(1,528.00)	3.0927	(5,682.37)	(4,725.64)	0.0000	4.3300	(2,157.8731)	0.0000	1.3669	(5.6652)	0.0000	2	(4.2983)	01/06/2025
688598.SH	12/24/2024	SDB3260123437	(4,450.00)	3.0927	(16,548.78)	(13,762.51)	0.0000	4.3300	(2,157.8731)	0.0000	3.9809	(16.4988)	0.0000	2	(12.5178)	01/06/2025
688598.SH	12/24/2024	SDB3260123437	(7,938.00)	3.0927	(29,520.06)	(24,549.84)	0.0000	4.3300	(2,157.8731)	0.0000	7.1012	(29.4308)	0.0000	2	(22.3296)	01/06/2025
688598.SH	12/24/2024	SDB3260123437	(494.00)	3.0927	(1,837.10)	(1,527.79)	0.0000	4.3300	(2,157.8731)	0.0000	0.4419	(1.8315)	0.0000	2	(1.3896)	01/06/2025
688598.SH	12/24/2024	SDB3260123437	(268.00)	3.0927	(996.65)	(828.84)	0.0000	4.3300	(2,157.8731)	0.0000	0.2397	(0.9936)	0.0000	2	(0.7539)	01/06/2025
688598.SH	12/23/2024	SDB3260123437	(11,525.00)	3.1480	(42,859.49)	(36,280.41)	0.0000	4.3300	(2,157.8731)	0.0000	5.1550	(21.7468)	0.0000	1	(16.5918)	01/06/2025
688598.SH	12/23/2024	SDB3260123437	(1,975.00)	3.1480	(7,344.69)	(6,217.25)	0.0000	4.3300	(2,157.8731)	0.0000	0.8834	(3.7267)	0.0000	1	(2.8433)	01/06/2025
688598.SH	12/23/2024	SDB3260123437	(1,528.00)	3.1480	(5,682.37)	(4,810.11)	0.0000	4.3300	(2,157.8731)	0.0000	0.6835	(2.8832)	0.0000	1	(2.1998)	01/06/2025
688598.SH	12/23/2024	SDB3260123437	(4,450.00)	3.1480	(16,548.78)	(14,008.49)	0.0000	4.3300	(2,157.8731)	0.0000	1.9905	(8.3968)	0.0000	1	(6.4064)	01/06/2025
688598.SH	12/23/2024	SDB3260123437	(7,938.00)	3.1480	(29,520.06)	(24,988.63)	0.0000	4.3300	(2,157.8731)	0.0000	3.5506	(14.9784)	0.0000	1	(11.4278)	01/06/2025
688598.SH	12/23/2024	SDB3260123437	(494.00)	3.1480	(1,837.10)	(1,555.10)	0.0000	4.3300	(2,157.8731)	0.0000	0.2210	(0.9321)	0.0000	1	(0.7112)	01/06/2025
688598.SH	12/23/2024	SDB3260123437	(268.00)	3.1480	(996.65)	(843.66)	0.0000	4.3300	(2,157.8731)	0.0000	0.1199	(0.5057)	0.0000	1	(0.3858)	01/06/2025
688598.SH	12/20/2024	SDB3260123437	(11,525.00)	3.1803	(42,859.49)	(36,652.53)	0.0000	4.3300	(2,157.8731)	0.0000	15.4651	(65.9096)	0.0000	3	(50.4445)	01/06/2025
688598.SH	12/20/2024	SDB3260123437	(1,975.00)	3.1803	(7,344.69)	(6,281.02)	0.0000	4.3300	(2,157.8731)	0.0000	2.6502	(11.2947)	0.0000	3	(8.6445)	01/06/2025
688598.SH	12/20/2024	SDB3260123437	(1,528.00)	3.1803	(5,682.37)	(4,859.44)	0.0000	4.3300	(2,157.8731)	0.0000	2.0504	(8.7384)	0.0000	3	(6.6880)	01/06/2025
688598.SH	12/20/2024	SDB3260123437	(4,450.00)	3.1803	(16,548.78)	(14,152.17)	0.0000	4.3300	(2,157.8731)	0.0000	5.9714	(25.4488)	0.0000	3	(19.4775)	01/06/2025
688598.SH	12/20/2024	SDB3260123437	(7,938.00)	3.1803	(29,520.06)	(25,244.93)	0.0000	4.3300	(2,157.8731)	0.0000	10.6518	(45.3961)	0.0000	3	(34.7443)	01/06/2025
688598.SH	12/20/2024	SDB3260123437	(494.00)	3.1803	(1,837.10)	(1,571.05)	0.0000	4.3300	(2,157.8731)	0.0000	0.6629	(2.8251)	0.0000	3	(2.1622)	01/06/2025
688598.SH	12/20/2024	SDB3260123437	(268.00)	3.1803	(996.65)	(852.31)	0.0000	4.3300	(2,157.8731)	0.0000	0.3596	(1.5326)	0.0000	3	(1.1730)	01/06/2025
688598.SH	12/19/2024	SDB3260123437	(11,525.00)	3.3785	(42,859.49)	(38,936.72)	0.0000	4.5800	(2,157.8731)	0.0000	5.4527	(23.3390)	0.0000	1	(17.8863)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
KBC CORPORATION, LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
688598.SH	12/19/2024	SDB3260123437	(1,975.00)	3.3785	(7,344.69)	(6,672.45)	0.0000	4.5800	(2,157.8731)	0.0000	0.9344	(3.9995)	0.0000	1	(3.0651)	01/06/2025
688598.SH	12/19/2024	SDB3260123437	(1,528.00)	3.3785	(5,682.37)	(5,162.28)	0.0000	4.5800	(2,157.8731)	0.0000	0.7229	(3.0943)	0.0000	1	(2.3714)	01/06/2025
688598.SH	12/19/2024	SDB3260123437	(4,450.00)	3.3785	(16,548.78)	(15,034.13)	0.0000	4.5800	(2,157.8731)	0.0000	2.1054	(9.0116)	0.0000	1	(6.9062)	01/06/2025
688598.SH	12/19/2024	SDB3260123437	(7,938.00)	3.3785	(29,520.06)	(26,818.19)	0.0000	4.5800	(2,157.8731)	0.0000	3.7556	(16.0751)	0.0000	1	(12.3195)	01/06/2025
688598.SH	12/19/2024	SDB3260123437	(494.00)	3.3785	(1,837.10)	(1,668.96)	0.0000	4.5800	(2,157.8731)	0.0000	0.2337	(1.0004)	0.0000	1	(0.7667)	01/06/2025
688598.SH	12/19/2024	SDB3260123437	(268.00)	3.3785	(996.65)	(905.43)	0.0000	4.5800	(2,157.8731)	0.0000	0.1268	(0.5427)	0.0000	1	(0.4159)	01/06/2025
688598.SH	12/18/2024	SDB3260123437	(11,525.00)	3.4423	(42,859.49)	(39,672.95)	0.0000	4.5800	(2,162.7980)	0.0000	5.4527	(23.8346)	0.0000	1	(18.3819)	01/06/2025
688598.SH	12/18/2024	SDB3260123437	(1,975.00)	3.4423	(7,344.69)	(6,798.62)	0.0000	4.5800	(2,162.7980)	0.0000	0.9344	(4.0845)	0.0000	1	(3.1500)	01/06/2025
688598.SH	12/18/2024	SDB3260123437	(1,528.00)	3.4423	(5,682.37)	(5,259.89)	0.0000	4.5800	(2,162.7980)	0.0000	0.7229	(3.1600)	0.0000	1	(2.4371)	01/06/2025
688598.SH	12/18/2024	SDB3260123437	(4,450.00)	3.4423	(16,548.78)	(15,318.40)	0.0000	4.5800	(2,162.7980)	0.0000	2.1054	(9.2029)	0.0000	1	(7.0976)	01/06/2025
688598.SH	12/18/2024	SDB3260123437	(7,938.00)	3.4423	(29,520.06)	(27,325.28)	0.0000	4.5800	(2,162.7980)	0.0000	3.7556	(16.4164)	0.0000	1	(12.6608)	01/06/2025
688598.SH	12/18/2024	SDB3260123437	(494.00)	3.4423	(1,837.10)	(1,700.51)	0.0000	4.5800	(2,162.7980)	0.0000	0.2337	(1.0216)	0.0000	1	(0.7879)	01/06/2025
688598.SH	12/18/2024	SDB3260123437	(2,499.00)	3.4423	(9,293.35)	(8,602.40)	0.0000	4.5800	(2,162.7980)	0.0000	1.1823	(5.1681)	0.0000	1	(3.9858)	01/06/2025
688598.SH	12/17/2024	SDB3260123437	(11,525.00)	3.5975	(42,859.49)	(41,461.22)	0.0000	4.5800	(2,162.7980)	0.0000	5.4527	(24.9090)	0.0000	1	(19.4563)	01/06/2025
688598.SH	12/17/2024	SDB3260123437	(1,975.00)	3.5975	(7,344.69)	(7,105.07)	0.0000	4.5800	(2,162.7980)	0.0000	0.9344	(4.2686)	0.0000	1	(3.3342)	01/06/2025
688598.SH	12/17/2024	SDB3260123437	(1,528.00)	3.5975	(5,682.37)	(5,496.98)	0.0000	4.5800	(2,162.7980)	0.0000	0.7229	(3.3025)	0.0000	1	(2.5795)	01/06/2025
688598.SH	12/17/2024	SDB3260123437	(4,450.00)	3.5975	(16,548.78)	(16,008.99)	0.0000	4.5800	(2,162.7980)	0.0000	2.1054	(9.6178)	0.0000	1	(7.5124)	01/06/2025
688598.SH	12/17/2024	SDB3260123437	(7,938.00)	3.5975	(29,520.06)	(28,556.98)	0.0000	4.5800	(2,162.7980)	0.0000	3.7556	(17.1564)	0.0000	1	(13.4008)	01/06/2025
688598.SH	12/17/2024	SDB3260123437	(494.00)	3.5975	(1,837.10)	(1,777.17)	0.0000	4.5800	(2,162.7980)	0.0000	0.2337	(1.0677)	0.0000	1	(0.8340)	01/06/2025
688598.SH	12/17/2024	SDB3260123437	(2,499.00)	3.5975	(9,293.35)	(8,990.16)	0.0000	4.5800	(2,162.7980)	0.0000	1.1823	(5.4011)	0.0000	1	(4.2188)	01/06/2025
688598.SH	12/16/2024	SDB3260123437	(11,525.00)	3.6022	(42,859.49)	(41,515.50)	0.0000	4.5800	(2,162.7980)	0.0000	5.4527	(24.9416)	0.0000	1	(19.4889)	01/06/2025
688598.SH	12/16/2024	SDB3260123437	(1,975.00)	3.6022	(7,344.69)	(7,114.37)	0.0000	4.5800	(2,162.7980)	0.0000	0.9344	(4.2742)	0.0000	1	(3.3397)	01/06/2025
688598.SH	12/16/2024	SDB3260123437	(1,528.00)	3.6022	(5,682.37)	(5,504.18)	0.0000	4.5800	(2,162.7980)	0.0000	0.7229	(3.3068)	0.0000	1	(2.5839)	01/06/2025
688598.SH	12/16/2024	SDB3260123437	(4,450.00)	3.6022	(16,548.78)	(16,029.85)	0.0000	4.5800	(2,162.7980)	0.0000	2.1054	(9.6304)	0.0000	1	(7.5250)	01/06/2025
688598.SH	12/16/2024	SDB3260123437	(7,938.00)	3.6022	(29,520.06)	(28,594.37)	0.0000	4.5800	(2,162.7980)	0.0000	3.7556	(17.1788)	0.0000	1	(13.4232)	01/06/2025
688598.SH	12/16/2024	SDB3260123437	(494.00)	3.6022	(1,837.10)	(1,779.49)	0.0000	4.5800	(2,162.7980)	0.0000	0.2337	(1.0691)	0.0000	1	(0.8354)	01/06/2025
688598.SH	12/16/2024	SDB3260123437	(2,499.00)	3.6022	(9,293.35)	(9,001.93)	0.0000	4.5800	(2,162.7980)	0.0000	1.1823	(5.4082)	0.0000	1	(4.2258)	01/06/2025
688598.SH	12/13/2024	SDB3260123437	(11,525.00)	3.6569	(42,859.49)	(42,146.30)	0.0000	4.5800	(2,162.7980)	0.0000	16.3580	(75.9616)	0.0000	3	(59.6036)	01/06/2025
688598.SH	12/13/2024	SDB3260123437	(1,975.00)	3.6569	(7,344.69)	(7,222.47)	0.0000	4.5800	(2,162.7980)	0.0000	2.8032	(13.0173)	0.0000	3	(10.2141)	01/06/2025
688598.SH	12/13/2024	SDB3260123437	(1,528.00)	3.6569	(5,682.37)	(5,587.81)	0.0000	4.5800	(2,162.7980)	0.0000	2.1688	(10.0711)	0.0000	3	(7.9023)	01/06/2025
688598.SH	12/13/2024	SDB3260123437	(4,450.00)	3.6569	(16,548.78)	(16,273.41)	0.0000	4.5800	(2,162.7980)	0.0000	6.3161	(29.3301)	0.0000	3	(23.0140)	01/06/2025
688598.SH	12/13/2024	SDB3260123437	(7,938.00)	3.6569	(29,520.06)	(29,028.84)	0.0000	4.5800	(2,162.7980)	0.0000	11.2668	(52.3196)	0.0000	3	(41.0528)	01/06/2025
688598.SH	12/13/2024	SDB3260123437	(494.00)	3.6569	(1,837.10)	(1,806.53)	0.0000	4.5800	(2,162.7980)	0.0000	0.7012	(3.2560)	0.0000	3	(2.5548)	01/06/2025
688598.SH	12/13/2024	SDB3260123437	(2,499.00)	3.6569	(9,293.35)	(9,138.71)	0.0000	4.5800	(2,162.7980)	0.0000	3.5470	(16.4710)	0.0000	3	(12.9240)	01/06/2025
688598.SH	12/12/2024	SDB3260123437	(11,525.00)	3.4272	(42,859.49)	(39,498.30)	0.0000	4.5800	(2,162.7980)	0.0000	5.4527	(23.7297)	0.0000	1	(18.2770)	01/06/2025
688598.SH	12/12/2024	SDB3260123437	(1,975.00)	3.4272	(7,344.69)	(6,768.69)	0.0000	4.5800	(2,162.7980)	0.0000	0.9344	(4.0665)	0.0000	1	(3.1321)	01/06/2025
688598.SH	12/12/2024	SDB3260123437	(1,528.00)	3.4272	(5,682.37)	(5,236.74)	0.0000	4.5800	(2,162.7980)	0.0000	0.7229	(3.1461)	0.0000	1	(2.4232)	01/06/2025
688598.SH	12/12/2024	SDB3260123437	(4,450.00)	3.4272	(16,548.78)	(15,250.97)	0.0000	4.5800	(2,162.7980)	0.0000	2.1054	(9.1624)	0.0000	1	(7.0571)	01/06/2025
688598.SH	12/12/2024	SDB3260123437	(7,938.00)	3.4272	(29,520.06)	(27,204.99)	0.0000	4.5800	(2,162.7980)	0.0000	3.7556	(16.3441)	0.0000	1	(12.5885)	01/06/2025
688598.SH	12/12/2024	SDB3260123437	(494.00)	3.4272	(1,837.10)	(1,693.03)	0.0000	4.5800	(2,162.7980)	0.0000	0.2337	(1.0171)	0.0000	1	(0.7834)	01/06/2025
688598.SH	12/12/2024	SDB3260123437	(2,499.00)	3.4272	(9,293.35)	(8,564.53)	0.0000	4.5800	(2,162.7980)	0.0000	1.1823	(5.1454)	0.0000	1	(3.9631)	01/06/2025
688598.SH	12/11/2024	SDB3260123437	(11,525.00)	3.5425	(42,859.49)	(40,826.93)	0.0000	4.5800	(2,162.7980)	0.0000	5.4527	(24.5279)	0.0000	1	(19.0752)	01/06/2025
688598.SH	12/11/2024	SDB3260123437	(1,975.00)	3.5425	(7,344.69)	(6,996.37)	0.0000	4.5800	(2,162.7980)	0.0000	0.9344	(4.2033)	0.0000	1	(3.2689)	01/06/2025
688598.SH	12/11/2024	SDB3260123437	(1,528.00)	3.5425	(5,682.37)	(5,412.89)	0.0000	4.5800	(2,162.7980)	0.0000	0.7229	(3.2519)	0.0000	1	(2.5290)	01/06/2025
688598.SH	12/11/2024	SDB3260123437	(4,450.00)	3.5425	(16,548.78)	(15,763.98)	0.0000	4.5800	(2,162.7980)	0.0000	2.1054	(9.4706)	0.0000	1	(7.3653)	01/06/2025
688598.SH	12/11/2024	SDB3260123437	(7,938.00)	3.5425	(29,520.06)	(28,120.10)	0.0000	4.5800	(2,162.7980)	0.0000	3.7556	(16.8939)	0.0000	1	(13.1383)	01/06/2025
688598.SH	12/11/2024	SDB3260123437	(494.00)	3.5425	(1,837.10)	(1,749.98)	0.0000	4.5800	(2,162.7980)	0.0000	0.2337	(1.0513)	0.0000	1	(0.8176)	01/06/2025
688598.SH	12/11/2024	SDB3260123437	(2,499.00)	3.5425	(9,293.35)	(8,852.63)	0.0000	4.5800	(2,162.7980)	0.0000	1.1823	(5.3185)	0.0000	1	(4.1361)	01/06/2025
688598.SH	12/10/2024	SDB3260123437	(11,525.00)	3.5502	(42,859.49)	(40,916.32)	0.0000	4.5800	(2,162.7980)	0.0000	5.4527	(24.5816)	0.0000	1	(19.1289)	01/06/2025
688598.SH	12/10/2024	SDB3260123437	(1,975.00)	3.5502	(7,344.69)	(7,011.69)	0.0000	4.5800	(2,162.7980)	0.0000	0.9344	(4.2125)	0.0000	1	(3.2781)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
KBC CORPORATION, LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
688598.SH	12/10/2024	SDB3260123437	(1,528.00)	3.5502	(5,682.37)	(5,424.74)	0.0000	4.5800	(2,162.7980)	0.0000	0.7229	(3.2591)	0.0000	1	(2.5361)	01/06/2025
688598.SH	12/10/2024	SDB3260123437	(4,450.00)	3.5502	(16,548.78)	(15,798.49)	0.0000	4.5800	(2,162.7980)	0.0000	2.1054	(9.4914)	0.0000	1	(7.3860)	01/06/2025
688598.SH	12/10/2024	SDB3260123437	(7,938.00)	3.5502	(29,520.06)	(28,181.67)	0.0000	4.5800	(2,162.7980)	0.0000	3.7556	(16.9309)	0.0000	1	(13.1753)	01/06/2025
688598.SH	12/10/2024	SDB3260123437	(494.00)	3.5502	(1,837.10)	(1,753.81)	0.0000	4.5800	(2,162.7980)	0.0000	0.2337	(1.0536)	0.0000	1	(0.8199)	01/06/2025
688598.SH	12/10/2024	SDB3260123437	(2,499.00)	3.5502	(9,293.35)	(8,872.01)	0.0000	4.5800	(2,162.7980)	0.0000	1.1823	(5.3301)	0.0000	1	(4.1478)	01/06/2025
688598.SH	12/09/2024	SDB3260123437	(11,525.00)	3.5292	(42,859.49)	(40,673.68)	0.0000	4.5800	(2,162.7980)	0.0000	5.4527	(24.4358)	0.0000	1	(18.9831)	01/06/2025
688598.SH	12/09/2024	SDB3260123437	(1,975.00)	3.5292	(7,344.69)	(6,970.11)	0.0000	4.5800	(2,162.7980)	0.0000	0.9344	(4.1875)	0.0000	1	(3.2531)	01/06/2025
688598.SH	12/09/2024	SDB3260123437	(1,528.00)	3.5292	(5,682.37)	(5,392.57)	0.0000	4.5800	(2,162.7980)	0.0000	0.7229	(3.2397)	0.0000	1	(2.5168)	01/06/2025
688598.SH	12/09/2024	SDB3260123437	(4,450.00)	3.5292	(16,548.78)	(15,704.81)	0.0000	4.5800	(2,162.7980)	0.0000	2.1054	(9.4351)	0.0000	1	(7.3297)	01/06/2025
688598.SH	12/09/2024	SDB3260123437	(7,938.00)	3.5292	(29,520.06)	(28,014.55)	0.0000	4.5800	(2,162.7980)	0.0000	3.7556	(16.8305)	0.0000	1	(13.0749)	01/06/2025
688598.SH	12/09/2024	SDB3260123437	(494.00)	3.5292	(1,837.10)	(1,743.41)	0.0000	4.5800	(2,162.7980)	0.0000	0.2337	(1.0474)	0.0000	1	(0.8137)	01/06/2025
688598.SH	12/09/2024	SDB3260123437	(2,499.00)	3.5292	(9,293.35)	(8,819.40)	0.0000	4.5800	(2,162.7980)	0.0000	1.1823	(5.2985)	0.0000	1	(4.1162)	01/06/2025
688598.SH	12/06/2024	SDB3260123437	(11,525.00)	3.6386	(42,859.49)	(41,934.92)	0.0000	4.5800	(2,162.7980)	0.0000	16.3580	(75.5806)	0.0000	3	(59.2226)	01/06/2025
688598.SH	12/06/2024	SDB3260123437	(1,975.00)	3.6386	(7,344.69)	(7,186.24)	0.0000	4.5800	(2,162.7980)	0.0000	2.8032	(12.9520)	0.0000	3	(10.1488)	01/06/2025
688598.SH	12/06/2024	SDB3260123437	(1,528.00)	3.6386	(5,682.37)	(5,559.79)	0.0000	4.5800	(2,162.7980)	0.0000	2.1688	(10.0206)	0.0000	3	(7.8518)	01/06/2025
688598.SH	12/06/2024	SDB3260123437	(4,450.00)	3.6386	(16,548.78)	(16,191.79)	0.0000	4.5800	(2,162.7980)	0.0000	6.3161	(29.1830)	0.0000	3	(22.8669)	01/06/2025
688598.SH	12/06/2024	SDB3260123437	(7,938.00)	3.6386	(29,520.06)	(28,883.25)	0.0000	4.5800	(2,162.7980)	0.0000	11.2668	(52.0572)	0.0000	3	(40.7904)	01/06/2025
688598.SH	12/06/2024	SDB3260123437	(494.00)	3.6386	(1,837.10)	(1,797.47)	0.0000	4.5800	(2,162.7980)	0.0000	0.7012	(3.2396)	0.0000	3	(2.5385)	01/06/2025
688598.SH	12/06/2024	SDB3260123437	(2,499.00)	3.6386	(9,293.35)	(9,092.87)	0.0000	4.5800	(2,162.7980)	0.0000	3.5470	(16.3884)	0.0000	3	(12.8414)	01/06/2025
688598.SH	12/05/2024	SDB3260123437	(11,525.00)	3.6506	(42,859.49)	(42,072.73)	0.0000	4.5800	(2,162.7980)	0.0000	5.4527	(25.2763)	0.0000	1	(19.8237)	01/06/2025
688598.SH	12/05/2024	SDB3260123437	(1,975.00)	3.6506	(7,344.69)	(7,209.86)	0.0000	4.5800	(2,162.7980)	0.0000	0.9344	(4.3315)	0.0000	1	(3.3971)	01/06/2025
688598.SH	12/05/2024	SDB3260123437	(1,528.00)	3.6506	(5,682.37)	(5,578.06)	0.0000	4.5800	(2,162.7980)	0.0000	0.7229	(3.3512)	0.0000	1	(2.6282)	01/06/2025
688598.SH	12/05/2024	SDB3260123437	(4,450.00)	3.6506	(16,548.78)	(16,245.00)	0.0000	4.5800	(2,162.7980)	0.0000	2.1054	(9.7596)	0.0000	1	(7.6543)	01/06/2025
688598.SH	12/05/2024	SDB3260123437	(7,938.00)	3.6506	(29,520.06)	(28,978.16)	0.0000	4.5800	(2,162.7980)	0.0000	3.7556	(17.4094)	0.0000	1	(13.6538)	01/06/2025
688598.SH	12/05/2024	SDB3260123437	(494.00)	3.6506	(1,837.10)	(1,803.38)	0.0000	4.5800	(2,162.7980)	0.0000	0.2337	(1.0834)	0.0000	1	(0.8497)	01/06/2025
688598.SH	12/05/2024	SDB3260123437	(2,499.00)	3.6506	(9,293.35)	(9,122.75)	0.0000	4.5800	(2,162.7980)	0.0000	1.1823	(5.4807)	0.0000	1	(4.2984)	01/06/2025
688598.SH	12/04/2024	SDB3260123437	(11,525.00)	3.7188	(42,859.49)	(42,859.49)	0.0000	4.5800	(2,162.7980)	0.0000	5.4527	(25.7490)	0.0000	1	(20.2963)	01/06/2025
688598.SH	12/04/2024	SDB3260123437	(1,975.00)	3.7188	(7,344.69)	(7,344.69)	0.0000	4.5800	(2,162.7980)	0.0000	0.9344	(4.4125)	0.0000	1	(3.4781)	01/06/2025
688598.SH	12/04/2024	SDB3260123437	(1,528.00)	3.7188	(5,682.37)	(5,682.37)	0.0000	4.5800	(2,162.7980)	0.0000	0.7229	(3.4138)	0.0000	1	(2.6909)	01/06/2025
688598.SH	12/04/2024	SDB3260123437	(4,450.00)	3.7188	(16,548.78)	(16,548.78)	0.0000	4.5800	(2,162.7980)	0.0000	2.1054	(9.9421)	0.0000	1	(7.8368)	01/06/2025
688598.SH	12/04/2024	SDB3260123437	(7,938.00)	3.7188	(29,520.06)	(29,520.06)	0.0000	4.5800	(2,162.7980)	0.0000	3.7556	(17.7350)	0.0000	1	(13.9794)	01/06/2025
688598.SH	12/04/2024	SDB3260123437	(494.00)	3.7188	(1,837.10)	(1,837.10)	0.0000	4.5800	(2,162.7980)	0.0000	0.2337	(1.1037)	0.0000	1	(0.8700)	01/06/2025
688598.SH	12/04/2024	SDB3260123437	(2,499.00)	3.7188	(9,293.35)	(9,293.35)	0.0000	4.5800	(2,162.7980)	0.0000	1.1823	(5.5832)	0.0000	1	(4.4009)	01/06/2025
TOTAL KBC CORPORATION, LTD. CMN CLASS A SERIES NORTHBOUND											407.1710	(1,778.2863)	0.0000		(1,371.1153)	

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Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
KEDA INDUSTRIAL GROUP CO LTD CMN CLASS A SERIES NORTHBOUND																
600499.SH	12/10/2024	SDB3260123229	(4,600.00)	1.1587	(5,441.57)	(5,329.87)	0.0000	4.5800	(675.0000)	0.0000	0.6923	(0.9994)	0.0000	1	(0.3071)	01/06/2025
600499.SH	12/09/2024	SDB3260123229	(4,600.00)	1.1599	(5,441.57)	(5,335.62)	0.0000	4.5800	(675.0000)	0.0000	0.6923	(1.0004)	0.0000	1	(0.3081)	01/06/2025
600499.SH	12/06/2024	SDB3260123229	(4,600.00)	1.1823	(5,441.57)	(5,438.46)	0.0000	4.5800	(675.0000)	0.0000	2.0769	(3.0591)	0.0000	3	(0.9823)	01/06/2025
600499.SH	12/05/2024	SDB3260123229	(4,600.00)	1.1816	(5,441.57)	(5,435.49)	0.0000	4.5800	(675.0000)	0.0000	0.6923	(1.0192)	0.0000	1	(0.3269)	01/06/2025
600499.SH	12/04/2024	SDB3260123229	(4,600.00)	1.1829	(5,441.57)	(5,441.57)	0.0000	4.5800	(675.0000)	0.0000	0.6923	(1.0203)	0.0000	1	(0.3280)	01/06/2025
TOTAL KEDA INDUSTRIAL GROUP CO LTD CMN CLASS A SERIES NORTHBOUND											4.8460	(7.0984)	0.0000		(2.2523)	

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066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
KELI SENSING TECHNOLOGY (NINGBO) CO., LTD. CMN CLASS A SERIES NORTHBOUND																
603662.SH	12/12/2024	SDB3263868409	(1,100.00)	9.9867	(9,282.94)	(10,985.37)	0.0000	4.5800	(1,750.0000)	0.0000	1.1810	(5.3401)	0.0000	1	(4.1591)	01/06/2025
603662.SH	12/12/2024	SDB3263868409	(300.00)	9.9867	(2,570.41)	(2,996.01)	0.0000	4.5800	(1,750.0000)	0.0000	0.3270	(1.4564)	0.0000	1	(1.1294)	01/06/2025
603662.SH	12/11/2024	SDB3263868409	(1,100.00)	8.4390	(9,282.94)	(9,282.94)	0.0000	4.5800	(1,750.0000)	0.0000	1.1810	(4.5125)	0.0000	1	(3.3315)	01/06/2025
603662.SH	12/11/2024	SDB3263868409	(300.00)	8.5680	(2,570.41)	(2,570.41)	0.0000	4.5800	(1,750.0000)	0.0000	0.3270	(1.2495)	0.0000	1	(0.9225)	01/06/2025
603662.SH	12/09/2024	SDB3263186021	(800.00)	7.7721	(5,642.78)	(6,217.71)	0.0000	4.5800	(2,100.0000)	0.0000	0.7179	(3.6270)	0.0000	1	(2.9091)	01/06/2025
603662.SH	12/09/2024	SDB3263186021	(100.00)	7.7721	(705.35)	(777.21)	0.0000	4.5800	(2,100.0000)	0.0000	0.0897	(0.4534)	0.0000	1	(0.3636)	01/06/2025
603662.SH	12/09/2024	SDB3263186021	(700.00)	7.7721	(4,937.43)	(5,440.49)	0.0000	4.5800	(2,100.0000)	0.0000	0.6282	(3.1736)	0.0000	1	(2.5455)	01/06/2025
603662.SH	12/06/2024	SDB3263186021	(800.00)	7.2567	(5,642.78)	(5,805.33)	0.0000	4.5800	(2,100.0000)	0.0000	2.1537	(10.1593)	0.0000	3	(8.0057)	01/06/2025
603662.SH	12/06/2024	SDB3263186021	(100.00)	7.2567	(705.35)	(725.67)	0.0000	4.5800	(2,100.0000)	0.0000	0.2692	(1.2699)	0.0000	3	(1.0007)	01/06/2025
603662.SH	12/06/2024	SDB3263186021	(700.00)	7.2567	(4,937.43)	(5,079.66)	0.0000	4.5800	(2,100.0000)	0.0000	1.8845	(8.8894)	0.0000	3	(7.0050)	01/06/2025
603662.SH	12/05/2024	SDB3263186021	(800.00)	7.3560	(5,642.78)	(5,884.82)	0.0000	4.5800	(2,100.0000)	0.0000	0.7179	(3.4328)	0.0000	1	(2.7149)	01/06/2025
603662.SH	12/05/2024	SDB3263186021	(100.00)	7.3560	(705.35)	(735.60)	0.0000	4.5800	(2,100.0000)	0.0000	0.0897	(0.4291)	0.0000	1	(0.3394)	01/06/2025
603662.SH	12/05/2024	SDB3263186021	(700.00)	7.3560	(4,937.43)	(5,149.21)	0.0000	4.5800	(2,100.0000)	0.0000	0.6282	(3.0037)	0.0000	1	(2.3756)	01/06/2025
603662.SH	12/04/2024	SDB3263186021	(800.00)	7.0535	(5,642.78)	(5,642.78)	0.0000	4.5800	(2,100.0000)	0.0000	0.7179	(3.2916)	0.0000	1	(2.5737)	01/06/2025
603662.SH	12/04/2024	SDB3263186021	(100.00)	7.0535	(705.35)	(705.35)	0.0000	4.5800	(2,100.0000)	0.0000	0.0897	(0.4115)	0.0000	1	(0.3217)	01/06/2025
603662.SH	12/04/2024	SDB3263186021	(700.00)	7.0535	(4,937.43)	(4,937.43)	0.0000	4.5800	(2,100.0000)	0.0000	0.6282	(2.8802)	0.0000	1	(2.2520)	01/06/2025
TOTAL KELI SENSING TECHNOLOGY (NINGBO) CO., LTD. CMN CLASS A SERIES NORTHBOUND												11.6307	(53.5801)	0.0000	(41.9494)	

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066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
KINGCLEAN ELECTRIC CO LTD CMN CLASS A SERIES NORTHBOUND																
603355.SH	01/03/2025	SDB3262115527	(100.00)	3.1452	(316.33)	(314.52)	0.0000	4.3300	(1,807.0233)	0.0000	0.1141	(0.4736)	0.0000	3	(0.3595)	01/06/2025
603355.SH	01/03/2025	SDB3262115527	(1,700.00)	3.1452	(5,377.58)	(5,346.88)	0.0000	4.3300	(1,807.0233)	0.0000	1.9404	(8.0516)	0.0000	3	(6.1112)	01/06/2025
603355.SH	01/03/2025	SDB3262115527	(1,383.00)	3.1452	(4,374.82)	(4,349.84)	0.0000	4.3300	(1,807.0233)	0.0000	1.5786	(6.5502)	0.0000	3	(4.9716)	01/06/2025
603355.SH	01/03/2025	SDB3262115527	(1,300.00)	3.1452	(4,112.27)	(4,088.79)	0.0000	4.3300	(1,807.0233)	0.0000	1.4838	(6.1571)	0.0000	3	(4.6733)	01/06/2025
603355.SH	01/03/2025	SDB3262115527	(1,083.00)	3.1452	(3,425.84)	(3,406.28)	0.0000	4.3300	(1,807.0233)	0.0000	1.2362	(5.1293)	0.0000	3	(3.8932)	01/06/2025
603355.SH	01/03/2025	SDB3262115527	(2,117.00)	3.1452	(6,696.67)	(6,658.43)	0.0000	4.3300	(1,807.0233)	0.0000	2.4164	(10.0266)	0.0000	3	(7.6102)	01/06/2025
603355.SH	01/03/2025	SDB3262115527	(8,100.00)	3.1452	(25,622.60)	(25,476.30)	0.0000	4.3300	(1,807.0233)	0.0000	9.2455	(38.3636)	0.0000	3	(29.1181)	01/06/2025
603355.SH	01/02/2025	SDB3262115527	(100.00)	3.1601	(316.33)	(316.01)	0.0000	4.3300	(1,807.0233)	0.0000	0.0380	(0.1586)	0.0000	1	(0.1206)	01/06/2025
603355.SH	01/02/2025	SDB3262115527	(1,700.00)	3.1601	(5,377.58)	(5,372.25)	0.0000	4.3300	(1,807.0233)	0.0000	0.6468	(2.6966)	0.0000	1	(2.0498)	01/06/2025
603355.SH	01/02/2025	SDB3262115527	(1,383.00)	3.1601	(4,374.82)	(4,370.49)	0.0000	4.3300	(1,807.0233)	0.0000	0.5262	(2.1938)	0.0000	1	(1.6676)	01/06/2025
603355.SH	01/02/2025	SDB3262115527	(1,300.00)	3.1601	(4,112.27)	(4,108.19)	0.0000	4.3300	(1,807.0233)	0.0000	0.4946	(2.0621)	0.0000	1	(1.5675)	01/06/2025
603355.SH	01/02/2025	SDB3262115527	(1,083.00)	3.1601	(3,425.84)	(3,422.44)	0.0000	4.3300	(1,807.0233)	0.0000	0.4121	(1.7179)	0.0000	1	(1.3058)	01/06/2025
603355.SH	01/02/2025	SDB3262115527	(2,117.00)	3.1601	(6,696.67)	(6,690.04)	0.0000	4.3300	(1,807.0233)	0.0000	0.8055	(3.3581)	0.0000	1	(2.5526)	01/06/2025
603355.SH	01/02/2025	SDB3262115527	(8,100.00)	3.1601	(25,622.60)	(25,597.21)	0.0000	4.3300	(1,807.0233)	0.0000	3.0818	(12.8485)	0.0000	1	(9.7667)	01/06/2025
603355.SH	12/31/2024	SDB3262115527	(100.00)	3.1394	(316.33)	(313.94)	0.0000	4.3300	(1,807.0233)	0.0000	0.0761	(0.3152)	0.0000	2	(0.2391)	01/06/2025
603355.SH	12/31/2024	SDB3262115527	(1,700.00)	3.1394	(5,377.58)	(5,336.90)	0.0000	4.3300	(1,807.0233)	0.0000	1.2936	(5.3577)	0.0000	2	(4.0641)	01/06/2025
603355.SH	12/31/2024	SDB3262115527	(1,383.00)	3.1394	(4,374.82)	(4,341.73)	0.0000	4.3300	(1,807.0233)	0.0000	1.0524	(4.3587)	0.0000	2	(3.3063)	01/06/2025
603355.SH	12/31/2024	SDB3262115527	(1,300.00)	3.1394	(4,112.27)	(4,081.16)	0.0000	4.3300	(1,807.0233)	0.0000	0.9892	(4.0971)	0.0000	2	(3.1079)	01/06/2025
603355.SH	12/31/2024	SDB3262115527	(1,083.00)	3.1394	(3,425.84)	(3,399.92)	0.0000	4.3300	(1,807.0233)	0.0000	0.8241	(3.4132)	0.0000	2	(2.5891)	01/06/2025
603355.SH	12/31/2024	SDB3262115527	(2,117.00)	3.1394	(6,696.67)	(6,646.01)	0.0000	4.3300	(1,807.0233)	0.0000	1.6109	(6.6719)	0.0000	2	(5.0610)	01/06/2025
603355.SH	12/31/2024	SDB3262115527	(8,100.00)	3.1394	(25,622.60)	(25,428.77)	0.0000	4.3300	(1,807.0233)	0.0000	6.1637	(25.5280)	0.0000	2	(19.3643)	01/06/2025
603355.SH	12/30/2024	SDB3262115527	(100.00)	3.1046	(316.33)	(310.46)	0.0000	4.3300	(1,807.0233)	0.0000	0.0380	(0.1558)	0.0000	1	(0.1178)	01/06/2025
603355.SH	12/30/2024	SDB3262115527	(1,700.00)	3.1046	(5,377.58)	(5,277.78)	0.0000	4.3300	(1,807.0233)	0.0000	0.6468	(2.6492)	0.0000	1	(2.0024)	01/06/2025
603355.SH	12/30/2024	SDB3262115527	(1,383.00)	3.1046	(4,374.82)	(4,293.63)	0.0000	4.3300	(1,807.0233)	0.0000	0.5262	(2.1552)	0.0000	1	(1.6290)	01/06/2025
603355.SH	12/30/2024	SDB3262115527	(1,300.00)	3.1046	(4,112.27)	(4,035.95)	0.0000	4.3300	(1,807.0233)	0.0000	0.4946	(2.0258)	0.0000	1	(1.5312)	01/06/2025
603355.SH	12/30/2024	SDB3262115527	(1,083.00)	3.1046	(3,425.84)	(3,362.25)	0.0000	4.3300	(1,807.0233)	0.0000	0.4121	(1.6877)	0.0000	1	(1.2756)	01/06/2025
603355.SH	12/30/2024	SDB3262115527	(2,117.00)	3.1046	(6,696.67)	(6,572.38)	0.0000	4.3300	(1,807.0233)	0.0000	0.8055	(3.2990)	0.0000	1	(2.4936)	01/06/2025
603355.SH	12/30/2024	SDB3262115527	(8,100.00)	3.1046	(25,622.60)	(25,147.05)	0.0000	4.3300	(1,807.0233)	0.0000	3.0818	(12.6226)	0.0000	1	(9.5408)	01/06/2025
603355.SH	12/27/2024	SDB3262115527	(100.00)	3.1418	(316.33)	(314.18)	0.0000	4.3300	(1,807.0233)	0.0000	0.1141	(0.4731)	0.0000	3	(0.3590)	01/06/2025
603355.SH	12/27/2024	SDB3262115527	(1,700.00)	3.1418	(5,377.58)	(5,341.00)	0.0000	4.3300	(1,807.0233)	0.0000	1.9404	(8.0428)	0.0000	3	(6.1023)	01/06/2025
603355.SH	12/27/2024	SDB3262115527	(1,383.00)	3.1418	(4,374.82)	(4,345.06)	0.0000	4.3300	(1,807.0233)	0.0000	1.5786	(6.5430)	0.0000	3	(4.9644)	01/06/2025
603355.SH	12/27/2024	SDB3262115527	(1,300.00)	3.1418	(4,112.27)	(4,084.29)	0.0000	4.3300	(1,807.0233)	0.0000	1.4838	(6.1503)	0.0000	3	(4.6665)	01/06/2025
603355.SH	12/27/2024	SDB3262115527	(1,083.00)	3.1418	(3,425.84)	(3,402.53)	0.0000	4.3300	(1,807.0233)	0.0000	1.2362	(5.1237)	0.0000	3	(3.8876)	01/06/2025
603355.SH	12/27/2024	SDB3262115527	(2,117.00)	3.1418	(6,696.67)	(6,651.11)	0.0000	4.3300	(1,807.0233)	0.0000	2.4164	(10.0156)	0.0000	3	(7.5992)	01/06/2025
603355.SH	12/27/2024	SDB3262115527	(8,100.00)	3.1418	(25,622.60)	(25,448.27)	0.0000	4.3300	(1,807.0233)	0.0000	9.2455	(38.3214)	0.0000	3	(29.0759)	01/06/2025
603355.SH	12/26/2024	SDB3262115527	(100.00)	3.1310	(316.33)	(313.10)	0.0000	4.3300	(1,807.0233)	0.0000	0.0380	(0.1572)	0.0000	1	(0.1191)	01/06/2025
603355.SH	12/26/2024	SDB3262115527	(1,700.00)	3.1310	(5,377.58)	(5,322.67)	0.0000	4.3300	(1,807.0233)	0.0000	0.6468	(2.6717)	0.0000	1	(2.0249)	01/06/2025
603355.SH	12/26/2024	SDB3262115527	(1,383.00)	3.1310	(4,374.82)	(4,330.15)	0.0000	4.3300	(1,807.0233)	0.0000	0.5262	(2.1735)	0.0000	1	(1.6473)	01/06/2025
603355.SH	12/26/2024	SDB3262115527	(1,300.00)	3.1310	(4,112.27)	(4,070.28)	0.0000	4.3300	(1,807.0233)	0.0000	0.4946	(2.0431)	0.0000	1	(1.5485)	01/06/2025
603355.SH	12/26/2024	SDB3262115527	(1,083.00)	3.1310	(3,425.84)	(3,390.85)	0.0000	4.3300	(1,807.0233)	0.0000	0.4121	(1.7020)	0.0000	1	(1.2900)	01/06/2025
603355.SH	12/26/2024	SDB3262115527	(2,117.00)	3.1310	(6,696.67)	(6,628.29)	0.0000	4.3300	(1,807.0233)	0.0000	0.8055	(3.3271)	0.0000	1	(2.5216)	01/06/2025
603355.SH	12/26/2024	SDB3262115527	(8,100.00)	3.1310	(25,622.60)	(25,360.95)	0.0000	4.3300	(1,807.0233)	0.0000	3.0818	(12.7300)	0.0000	1	(9.6481)	01/06/2025
603355.SH	12/24/2024	SDB3262115527	(100.00)	3.1310	(316.33)	(313.10)	0.0000	4.3300	(1,807.0233)	0.0000	0.0761	(0.3143)	0.0000	2	(0.2382)	01/06/2025
603355.SH	12/24/2024	SDB3262115527	(1,700.00)	3.1310	(5,377.58)	(5,322.67)	0.0000	4.3300	(1,807.0233)	0.0000	1.2936	(5.3434)	0.0000	2	(4.0498)	01/06/2025
603355.SH	12/24/2024	SDB3262115527	(1,383.00)	3.1310	(4,374.82)	(4,330.15)	0.0000	4.3300	(1,807.0233)	0.0000	1.0524	(4.3470)	0.0000	2	(3.2947)	01/06/2025
603355.SH	12/24/2024	SDB3262115527	(1,300.00)	3.1310	(4,112.27)	(4,070.28)	0.0000	4.3300	(1,807.0233)	0.0000	0.9892	(4.0862)	0.0000	2	(3.0969)	01/06/2025
603355.SH	12/24/2024	SDB3262115527	(1,083.00)	3.1310	(3,425.84)	(3,390.85)	0.0000	4.3300	(1,807.0233)	0.0000	0.8241	(3.4041)	0.0000	2	(2.5800)	01/06/2025
603355.SH	12/24/2024	SDB3262115527	(2,117.00)	3.1310	(6,696.67)	(6,628.29)	0.0000	4.3300	(1,807.0233)	0.0000	1.6109	(6.6542)	0.0000	2	(5.0432)	01/06/2025
603355.SH	12/24/2024	SDB3262115527	(8,100.00)	3.1310	(25,622.60)	(25,360.95)	0.0000	4.3300	(1,807.0233)	0.0000	6.1637	(25.4599)	0.0000	2	(19.2962)	01/06/2025
603355.SH	12/23/2024	SDB3262115527	(100.00)	3.1480	(316.33)	(314.80)	0.0000	4.3300	(1,807.0233)	0.0000	0.0380	(0.1580)	0.0000	1	(0.1200)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
KINGCLEAN ELECTRIC CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
603355.SH	12/23/2024	SDB3262115527	(1,700.00)	3.1480	(5,377.58)	(5,351.56)	0.0000	4.3300	(1,807.0233)	0.0000	0.6468	(2.6862)	0.0000	1	(2.0394)	01/06/2025
603355.SH	12/23/2024	SDB3262115527	(1,383.00)	3.1480	(4,374.82)	(4,353.65)	0.0000	4.3300	(1,807.0233)	0.0000	0.5262	(2.1853)	0.0000	1	(1.6591)	01/06/2025
603355.SH	12/23/2024	SDB3262115527	(1,300.00)	3.1480	(4,112.27)	(4,092.37)	0.0000	4.3300	(1,807.0233)	0.0000	0.4946	(2.0542)	0.0000	1	(1.5596)	01/06/2025
603355.SH	12/23/2024	SDB3262115527	(1,083.00)	3.1480	(3,425.84)	(3,409.26)	0.0000	4.3300	(1,807.0233)	0.0000	0.4121	(1.7113)	0.0000	1	(1.2992)	01/06/2025
603355.SH	12/23/2024	SDB3262115527	(2,117.00)	3.1480	(6,696.67)	(6,664.26)	0.0000	4.3300	(1,807.0233)	0.0000	0.8055	(3.3451)	0.0000	1	(2.5397)	01/06/2025
603355.SH	12/23/2024	SDB3262115527	(8,100.00)	3.1480	(25,622.60)	(25,498.60)	0.0000	4.3300	(1,807.0233)	0.0000	3.0818	(12.7990)	0.0000	1	(9.7172)	01/06/2025
603355.SH	12/20/2024	SDB3262115527	(100.00)	3.1528	(316.33)	(315.28)	0.0000	4.3300	(1,807.0233)	0.0000	0.1141	(0.4748)	0.0000	3	(0.3606)	01/06/2025
603355.SH	12/20/2024	SDB3262115527	(1,700.00)	3.1528	(5,377.58)	(5,359.82)	0.0000	4.3300	(1,807.0233)	0.0000	1.9404	(8.0711)	0.0000	3	(6.1307)	01/06/2025
603355.SH	12/20/2024	SDB3262115527	(1,383.00)	3.1528	(4,374.82)	(4,360.37)	0.0000	4.3300	(1,807.0233)	0.0000	1.5786	(6.5661)	0.0000	3	(4.9875)	01/06/2025
603355.SH	12/20/2024	SDB3262115527	(1,300.00)	3.1528	(4,112.27)	(4,098.69)	0.0000	4.3300	(1,807.0233)	0.0000	1.4838	(6.1720)	0.0000	3	(4.6882)	01/06/2025
603355.SH	12/20/2024	SDB3262115527	(1,083.00)	3.1528	(3,425.84)	(3,414.52)	0.0000	4.3300	(1,807.0233)	0.0000	1.2362	(5.1418)	0.0000	3	(3.9056)	01/06/2025
603355.SH	12/20/2024	SDB3262115527	(2,117.00)	3.1528	(6,696.67)	(6,674.55)	0.0000	4.3300	(1,807.0233)	0.0000	2.4164	(10.0509)	0.0000	3	(7.6345)	01/06/2025
603355.SH	12/20/2024	SDB3262115527	(8,100.00)	3.1528	(25,622.60)	(25,537.96)	0.0000	4.3300	(1,807.0233)	0.0000	9.2455	(38.4564)	0.0000	3	(29.2109)	01/06/2025
603355.SH	12/19/2024	SDB3262115527	(100.00)	3.1383	(316.33)	(313.83)	0.0000	4.5800	(1,807.0233)	0.0000	0.0402	(0.1575)	0.0000	1	(0.1173)	01/06/2025
603355.SH	12/19/2024	SDB3262115527	(1,700.00)	3.1383	(5,377.58)	(5,335.14)	0.0000	4.5800	(1,807.0233)	0.0000	0.6841	(2.6780)	0.0000	1	(1.9938)	01/06/2025
603355.SH	12/19/2024	SDB3262115527	(1,383.00)	3.1383	(4,374.82)	(4,340.29)	0.0000	4.5800	(1,807.0233)	0.0000	0.5566	(2.1786)	0.0000	1	(1.6220)	01/06/2025
603355.SH	12/19/2024	SDB3262115527	(1,300.00)	3.1383	(4,112.27)	(4,079.81)	0.0000	4.5800	(1,807.0233)	0.0000	0.5232	(2.0479)	0.0000	1	(1.5247)	01/06/2025
603355.SH	12/19/2024	SDB3262115527	(1,083.00)	3.1383	(3,425.84)	(3,398.80)	0.0000	4.5800	(1,807.0233)	0.0000	0.4358	(1.7060)	0.0000	1	(1.2702)	01/06/2025
603355.SH	12/19/2024	SDB3262115527	(2,117.00)	3.1383	(6,696.67)	(6,643.81)	0.0000	4.5800	(1,807.0233)	0.0000	0.8520	(3.3349)	0.0000	1	(2.4829)	01/06/2025
603355.SH	12/19/2024	SDB3262115527	(8,100.00)	3.1383	(25,622.60)	(25,420.35)	0.0000	4.5800	(1,807.0233)	0.0000	3.2598	(12.7598)	0.0000	1	(9.5000)	01/06/2025
603355.SH	12/18/2024	SDB3262115527	(100.00)	3.1227	(316.33)	(312.27)	0.0000	4.5800	(1,807.0233)	0.0000	0.0402	(0.1567)	0.0000	1	(0.1165)	01/06/2025
603355.SH	12/18/2024	SDB3262115527	(1,700.00)	3.1227	(5,377.58)	(5,308.53)	0.0000	4.5800	(1,807.0233)	0.0000	0.6841	(2.6646)	0.0000	1	(1.9805)	01/06/2025
603355.SH	12/18/2024	SDB3262115527	(1,383.00)	3.1227	(4,374.82)	(4,318.64)	0.0000	4.5800	(1,807.0233)	0.0000	0.5566	(2.1677)	0.0000	1	(1.6112)	01/06/2025
603355.SH	12/18/2024	SDB3262115527	(1,300.00)	3.1227	(4,112.27)	(4,059.46)	0.0000	4.5800	(1,807.0233)	0.0000	0.5232	(2.0377)	0.0000	1	(1.5145)	01/06/2025
603355.SH	12/18/2024	SDB3262115527	(1,083.00)	3.1227	(3,425.84)	(3,381.84)	0.0000	4.5800	(1,807.0233)	0.0000	0.4358	(1.6975)	0.0000	1	(1.2617)	01/06/2025
603355.SH	12/18/2024	SDB3262115527	(2,117.00)	3.1227	(6,696.67)	(6,610.68)	0.0000	4.5800	(1,807.0233)	0.0000	0.8520	(3.3182)	0.0000	1	(2.4663)	01/06/2025
603355.SH	12/18/2024	SDB3262115527	(8,100.00)	3.1227	(25,622.60)	(25,293.57)	0.0000	4.5800	(1,807.0233)	0.0000	3.2598	(12.6961)	0.0000	1	(9.4364)	01/06/2025
603355.SH	12/17/2024	SDB3262115527	(100.00)	3.2342	(316.33)	(323.42)	0.0000	4.5800	(1,807.0233)	0.0000	0.0402	(0.1623)	0.0000	1	(0.1221)	01/06/2025
603355.SH	12/17/2024	SDB3262115527	(1,700.00)	3.2342	(5,377.58)	(5,498.10)	0.0000	4.5800	(1,807.0233)	0.0000	0.6841	(2.7598)	0.0000	1	(2.0756)	01/06/2025
603355.SH	12/17/2024	SDB3262115527	(1,383.00)	3.2342	(4,374.82)	(4,472.86)	0.0000	4.5800	(1,807.0233)	0.0000	0.5566	(2.2452)	0.0000	1	(1.6886)	01/06/2025
603355.SH	12/17/2024	SDB3262115527	(1,300.00)	3.2342	(4,112.27)	(4,204.43)	0.0000	4.5800	(1,807.0233)	0.0000	0.5232	(2.1104)	0.0000	1	(1.5872)	01/06/2025
603355.SH	12/17/2024	SDB3262115527	(1,083.00)	3.2342	(3,425.84)	(3,502.61)	0.0000	4.5800	(1,807.0233)	0.0000	0.4358	(1.7581)	0.0000	1	(1.3223)	01/06/2025
603355.SH	12/17/2024	SDB3262115527	(2,117.00)	3.2342	(6,696.67)	(6,846.75)	0.0000	4.5800	(1,807.0233)	0.0000	0.8520	(3.4367)	0.0000	1	(2.5848)	01/06/2025
603355.SH	12/17/2024	SDB3262115527	(8,100.00)	3.2342	(25,622.60)	(26,196.82)	0.0000	4.5800	(1,807.0233)	0.0000	3.2598	(13.1495)	0.0000	1	(9.8898)	01/06/2025
603355.SH	12/16/2024	SDB3262115527	(100.00)	3.2343	(316.33)	(323.43)	0.0000	4.5800	(1,807.0233)	0.0000	0.0402	(0.1623)	0.0000	1	(0.1221)	01/06/2025
603355.SH	12/16/2024	SDB3262115527	(1,700.00)	3.2343	(5,377.58)	(5,498.27)	0.0000	4.5800	(1,807.0233)	0.0000	0.6841	(2.7599)	0.0000	1	(2.0757)	01/06/2025
603355.SH	12/16/2024	SDB3262115527	(1,383.00)	3.2343	(4,374.82)	(4,473.00)	0.0000	4.5800	(1,807.0233)	0.0000	0.5566	(2.2452)	0.0000	1	(1.6887)	01/06/2025
603355.SH	12/16/2024	SDB3262115527	(1,300.00)	3.2343	(4,112.27)	(4,204.56)	0.0000	4.5800	(1,807.0233)	0.0000	0.5232	(2.1105)	0.0000	1	(1.5873)	01/06/2025
603355.SH	12/16/2024	SDB3262115527	(1,083.00)	3.2343	(3,425.84)	(3,502.72)	0.0000	4.5800	(1,807.0233)	0.0000	0.4358	(1.7582)	0.0000	1	(1.3224)	01/06/2025
603355.SH	12/16/2024	SDB3262115527	(2,117.00)	3.2343	(6,696.67)	(6,846.96)	0.0000	4.5800	(1,807.0233)	0.0000	0.8520	(3.4368)	0.0000	1	(2.5849)	01/06/2025
603355.SH	12/16/2024	SDB3262115527	(8,100.00)	3.2343	(25,622.60)	(26,197.63)	0.0000	4.5800	(1,807.0233)	0.0000	3.2598	(13.1499)	0.0000	1	(9.8902)	01/06/2025
603355.SH	12/13/2024	SDB3262115527	(100.00)	3.2580	(316.33)	(325.80)	0.0000	4.5800	(1,807.0233)	0.0000	0.1207	(0.4906)	0.0000	3	(0.3699)	01/06/2025
603355.SH	12/13/2024	SDB3262115527	(1,700.00)	3.2580	(5,377.58)	(5,538.57)	0.0000	4.5800	(1,807.0233)	0.0000	2.0524	(8.3403)	0.0000	3	(6.2878)	01/06/2025
603355.SH	12/13/2024	SDB3262115527	(1,383.00)	3.2580	(4,374.82)	(4,505.79)	0.0000	4.5800	(1,807.0233)	0.0000	1.6697	(6.7851)	0.0000	3	(5.1153)	01/06/2025
603355.SH	12/13/2024	SDB3262115527	(1,300.00)	3.2580	(4,112.27)	(4,235.38)	0.0000	4.5800	(1,807.0233)	0.0000	1.5695	(6.3779)	0.0000	3	(4.8083)	01/06/2025
603355.SH	12/13/2024	SDB3262115527	(1,083.00)	3.2580	(3,425.84)	(3,528.39)	0.0000	4.5800	(1,807.0233)	0.0000	1.3075	(5.3132)	0.0000	3	(4.0057)	01/06/2025
603355.SH	12/13/2024	SDB3262115527	(2,117.00)	3.2580	(6,696.67)	(6,897.15)	0.0000	4.5800	(1,807.0233)	0.0000	2.5559	(10.3861)	0.0000	3	(7.8302)	01/06/2025
603355.SH	12/13/2024	SDB3262115527	(8,100.00)	3.2580	(25,622.60)	(26,389.65)	0.0000	4.5800	(1,807.0233)	0.0000	9.7793	(39.7389)	0.0000	3	(29.9596)	01/06/2025
603355.SH	12/12/2024	SDB3262115527	(100.00)	3.1803	(316.33)	(318.03)	0.0000	4.5800	(1,807.0233)	0.0000	0.0402	(0.1596)	0.0000	1	(0.1194)	01/06/2025
603355.SH	12/12/2024	SDB3262115527	(1,700.00)	3.1803	(5,377.58)	(5,406.56)	0.0000	4.5800	(1,807.0233)	0.0000	0.6841	(2.7138)	0.0000	1	(2.0297)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
KINGCLEAN ELECTRIC CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
603355.SH	12/12/2024	SDB3262115527	(1,383.00)	3.1803	(4,374.82)	(4,398.39)	0.0000	4.5800	(1,807.0233)	0.0000	0.5566	(2.2078)	0.0000	1	(1.6512)	01/06/2025
603355.SH	12/12/2024	SDB3262115527	(1,300.00)	3.1803	(4,112.27)	(4,134.43)	0.0000	4.5800	(1,807.0233)	0.0000	0.5232	(2.0753)	0.0000	1	(1.5521)	01/06/2025
603355.SH	12/12/2024	SDB3262115527	(1,083.00)	3.1803	(3,425.84)	(3,444.30)	0.0000	4.5800	(1,807.0233)	0.0000	0.4358	(1.7289)	0.0000	1	(1.2930)	01/06/2025
603355.SH	12/12/2024	SDB3262115527	(2,117.00)	3.1803	(6,696.67)	(6,732.75)	0.0000	4.5800	(1,807.0233)	0.0000	0.8520	(3.3795)	0.0000	1	(2.5275)	01/06/2025
603355.SH	12/12/2024	SDB3262115527	(8,100.00)	3.1803	(25,622.60)	(25,760.66)	0.0000	4.5800	(1,807.0233)	0.0000	3.2598	(12.9306)	0.0000	1	(9.6708)	01/06/2025
603355.SH	12/11/2024	SDB3262115527	(100.00)	3.1528	(316.33)	(315.28)	0.0000	4.5800	(1,807.0233)	0.0000	0.0402	(0.1583)	0.0000	1	(0.1180)	01/06/2025
603355.SH	12/11/2024	SDB3262115527	(1,700.00)	3.1528	(5,377.58)	(5,359.82)	0.0000	4.5800	(1,807.0233)	0.0000	0.6841	(2.6904)	0.0000	1	(2.0062)	01/06/2025
603355.SH	12/11/2024	SDB3262115527	(1,383.00)	3.1528	(4,374.82)	(4,360.37)	0.0000	4.5800	(1,807.0233)	0.0000	0.5566	(2.1887)	0.0000	1	(1.6321)	01/06/2025
603355.SH	12/11/2024	SDB3262115527	(1,300.00)	3.1528	(4,112.27)	(4,098.69)	0.0000	4.5800	(1,807.0233)	0.0000	0.5232	(2.0573)	0.0000	1	(1.5342)	01/06/2025
603355.SH	12/11/2024	SDB3262115527	(1,083.00)	3.1528	(3,425.84)	(3,414.52)	0.0000	4.5800	(1,807.0233)	0.0000	0.4358	(1.7139)	0.0000	1	(1.2781)	01/06/2025
603355.SH	12/11/2024	SDB3262115527	(2,117.00)	3.1528	(6,696.67)	(6,674.56)	0.0000	4.5800	(1,807.0233)	0.0000	0.8520	(3.3503)	0.0000	1	(2.4983)	01/06/2025
603355.SH	12/11/2024	SDB3262115527	(8,100.00)	3.1528	(25,622.60)	(25,537.98)	0.0000	4.5800	(1,807.0233)	0.0000	3.2598	(12.8188)	0.0000	1	(9.5590)	01/06/2025
603355.SH	12/10/2024	SDB3262115527	(100.00)	3.1475	(316.33)	(314.75)	0.0000	4.5800	(1,807.0233)	0.0000	0.0402	(0.1580)	0.0000	1	(0.1177)	01/06/2025
603355.SH	12/10/2024	SDB3262115527	(1,700.00)	3.1475	(5,377.58)	(5,350.76)	0.0000	4.5800	(1,807.0233)	0.0000	0.6841	(2.6858)	0.0000	1	(2.0017)	01/06/2025
603355.SH	12/10/2024	SDB3262115527	(1,383.00)	3.1475	(4,374.82)	(4,353.00)	0.0000	4.5800	(1,807.0233)	0.0000	0.5566	(2.1850)	0.0000	1	(1.6284)	01/06/2025
603355.SH	12/10/2024	SDB3262115527	(1,300.00)	3.1475	(4,112.27)	(4,091.76)	0.0000	4.5800	(1,807.0233)	0.0000	0.5232	(2.0539)	0.0000	1	(1.5307)	01/06/2025
603355.SH	12/10/2024	SDB3262115527	(1,083.00)	3.1475	(3,425.84)	(3,408.75)	0.0000	4.5800	(1,807.0233)	0.0000	0.4358	(1.7110)	0.0000	1	(1.2752)	01/06/2025
603355.SH	12/10/2024	SDB3262115527	(2,117.00)	3.1475	(6,696.67)	(6,663.27)	0.0000	4.5800	(1,807.0233)	0.0000	0.8520	(3.3446)	0.0000	1	(2.4927)	01/06/2025
603355.SH	12/10/2024	SDB3262115527	(8,100.00)	3.1475	(25,622.60)	(25,494.81)	0.0000	4.5800	(1,807.0233)	0.0000	3.2598	(12.7971)	0.0000	1	(9.5374)	01/06/2025
603355.SH	12/09/2024	SDB3262115527	(100.00)	3.1531	(316.33)	(315.31)	0.0000	4.5800	(1,807.0233)	0.0000	0.0402	(0.1583)	0.0000	1	(0.1180)	01/06/2025
603355.SH	12/09/2024	SDB3262115527	(1,700.00)	3.1531	(5,377.58)	(5,360.19)	0.0000	4.5800	(1,807.0233)	0.0000	0.6841	(2.6906)	0.0000	1	(2.0064)	01/06/2025
603355.SH	12/09/2024	SDB3262115527	(1,383.00)	3.1531	(4,374.82)	(4,360.67)	0.0000	4.5800	(1,807.0233)	0.0000	0.5566	(2.1888)	0.0000	1	(1.6323)	01/06/2025
603355.SH	12/09/2024	SDB3262115527	(1,300.00)	3.1531	(4,112.27)	(4,098.97)	0.0000	4.5800	(1,807.0233)	0.0000	0.5232	(2.0575)	0.0000	1	(1.5343)	01/06/2025
603355.SH	12/09/2024	SDB3262115527	(1,083.00)	3.1531	(3,425.84)	(3,414.76)	0.0000	4.5800	(1,807.0233)	0.0000	0.4358	(1.7140)	0.0000	1	(1.2782)	01/06/2025
603355.SH	12/09/2024	SDB3262115527	(2,117.00)	3.1531	(6,696.67)	(6,675.02)	0.0000	4.5800	(1,807.0233)	0.0000	0.8520	(3.3505)	0.0000	1	(2.4986)	01/06/2025
603355.SH	12/09/2024	SDB3262115527	(8,100.00)	3.1531	(25,622.60)	(25,539.74)	0.0000	4.5800	(1,807.0233)	0.0000	3.2598	(12.8197)	0.0000	1	(9.5599)	01/06/2025
603355.SH	12/06/2024	SDB3262115527	(100.00)	3.1728	(316.33)	(317.28)	0.0000	4.5800	(1,807.0233)	0.0000	0.1207	(0.4778)	0.0000	3	(0.3570)	01/06/2025
603355.SH	12/06/2024	SDB3262115527	(1,700.00)	3.1728	(5,377.58)	(5,393.79)	0.0000	4.5800	(1,807.0233)	0.0000	2.0524	(8.1223)	0.0000	3	(6.0698)	01/06/2025
603355.SH	12/06/2024	SDB3262115527	(1,383.00)	3.1728	(4,374.82)	(4,388.01)	0.0000	4.5800	(1,807.0233)	0.0000	1.6697	(6.6077)	0.0000	3	(4.9380)	01/06/2025
603355.SH	12/06/2024	SDB3262115527	(1,300.00)	3.1728	(4,112.27)	(4,124.67)	0.0000	4.5800	(1,807.0233)	0.0000	1.5695	(6.2111)	0.0000	3	(4.6416)	01/06/2025
603355.SH	12/06/2024	SDB3262115527	(1,083.00)	3.1728	(3,425.84)	(3,436.16)	0.0000	4.5800	(1,807.0233)	0.0000	1.3075	(5.1744)	0.0000	3	(3.8668)	01/06/2025
603355.SH	12/06/2024	SDB3262115527	(2,117.00)	3.1728	(6,696.67)	(6,716.86)	0.0000	4.5800	(1,807.0233)	0.0000	2.5559	(10.1146)	0.0000	3	(7.5587)	01/06/2025
603355.SH	12/06/2024	SDB3262115527	(8,100.00)	3.1728	(25,622.60)	(25,699.84)	0.0000	4.5800	(1,807.0233)	0.0000	9.7793	(38.7002)	0.0000	3	(28.9209)	01/06/2025
603355.SH	12/05/2024	SDB3262115527	(100.00)	3.1894	(316.33)	(318.94)	0.0000	4.5800	(1,807.0233)	0.0000	0.0402	(0.1601)	0.0000	1	(0.1199)	01/06/2025
603355.SH	12/05/2024	SDB3262115527	(1,700.00)	3.1894	(5,377.58)	(5,422.04)	0.0000	4.5800	(1,807.0233)	0.0000	0.6841	(2.7216)	0.0000	1	(2.0375)	01/06/2025
603355.SH	12/05/2024	SDB3262115527	(1,383.00)	3.1894	(4,374.82)	(4,410.99)	0.0000	4.5800	(1,807.0233)	0.0000	0.5566	(2.2141)	0.0000	1	(1.6575)	01/06/2025
603355.SH	12/05/2024	SDB3262115527	(1,300.00)	3.1894	(4,112.27)	(4,146.27)	0.0000	4.5800	(1,807.0233)	0.0000	0.5232	(2.0812)	0.0000	1	(1.5581)	01/06/2025
603355.SH	12/05/2024	SDB3262115527	(1,083.00)	3.1894	(3,425.84)	(3,454.16)	0.0000	4.5800	(1,807.0233)	0.0000	0.4358	(1.7338)	0.0000	1	(1.2980)	01/06/2025
603355.SH	12/05/2024	SDB3262115527	(2,117.00)	3.1894	(6,696.67)	(6,752.04)	0.0000	4.5800	(1,807.0233)	0.0000	0.8520	(3.3892)	0.0000	1	(2.5372)	01/06/2025
603355.SH	12/05/2024	SDB3262115527	(8,100.00)	3.1894	(25,622.60)	(25,834.45)	0.0000	4.5800	(1,807.0233)	0.0000	3.2598	(12.9676)	0.0000	1	(9.7079)	01/06/2025
603355.SH	12/04/2024	SDB3262115527	(100.00)	3.1633	(316.33)	(316.33)	0.0000	4.5800	(1,807.0233)	0.0000	0.0402	(0.1588)	0.0000	1	(0.1185)	01/06/2025
603355.SH	12/04/2024	SDB3262115527	(1,700.00)	3.1633	(5,377.58)	(5,377.58)	0.0000	4.5800	(1,807.0233)	0.0000	0.6841	(2.6993)	0.0000	1	(2.0151)	01/06/2025
603355.SH	12/04/2024	SDB3262115527	(1,383.00)	3.1633	(4,374.82)	(4,374.82)	0.0000	4.5800	(1,807.0233)	0.0000	0.5566	(2.1959)	0.0000	1	(1.6394)	01/06/2025
603355.SH	12/04/2024	SDB3262115527	(1,300.00)	3.1633	(4,112.27)	(4,112.27)	0.0000	4.5800	(1,807.0233)	0.0000	0.5232	(2.0642)	0.0000	1	(1.5410)	01/06/2025
603355.SH	12/04/2024	SDB3262115527	(1,083.00)	3.1633	(3,425.84)	(3,425.84)	0.0000	4.5800	(1,807.0233)	0.0000	0.4358	(1.7196)	0.0000	1	(1.2838)	01/06/2025
603355.SH	12/04/2024	SDB3262115527	(2,117.00)	3.1633	(6,696.67)	(6,696.67)	0.0000	4.5800	(1,807.0233)	0.0000	0.8520	(3.3614)	0.0000	1	(2.5094)	01/06/2025
603355.SH	12/04/2024	SDB3262115527	(8,100.00)	3.1633	(25,622.60)	(25,622.60)	0.0000	4.5800	(1,807.0233)	0.0000	3.2598	(12.8613)	0.0000	1	(9.6015)	01/06/2025
TOTAL KINGCLEAN ELECTRIC CO LTD CMN CLASS A SERIES NORTHBOUND												203.7124	(827.1830)	0.0000	(623.4706)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
KUANG-CHI TECHNOLOGIES CO LTD CMN CLASS A SERIES NORTHBOUND																
002625.ZK	01/03/2025	SDB3261724274	(2,100.00)	6.5860	(11,646.11)	(13,830.50)	0.0000	4.3300	(1,278.6666)	0.0000	4.2023	(14.7372)	0.0000	3	(10.5349)	01/06/2025
002625.ZK	01/03/2025	SDB3261724274	(3,300.00)	6.5860	(18,301.03)	(21,733.64)	0.0000	4.3300	(1,278.6666)	0.0000	6.6036	(23.1584)	0.0000	3	(16.5548)	01/06/2025
002625.ZK	01/03/2025	SDB3261724274	(1,100.00)	6.5860	(6,100.34)	(7,244.55)	0.0000	4.3300	(1,278.6666)	0.0000	2.2012	(7.7195)	0.0000	3	(5.5183)	01/06/2025
002625.ZK	01/03/2025	SDB3261724274	(400.00)	6.5860	(2,218.31)	(2,634.38)	0.0000	4.3300	(1,278.6666)	0.0000	0.8004	(2.8071)	0.0000	3	(2.0066)	01/06/2025
002625.ZK	01/03/2025	SDB3261724274	(2,000.00)	6.5860	(11,091.53)	(13,171.90)	0.0000	4.3300	(1,278.6666)	0.0000	4.0022	(14.0354)	0.0000	3	(10.0332)	01/06/2025
002625.ZK	01/03/2025	SDB3261724274	(100.00)	6.5860	(554.58)	(658.60)	0.0000	4.3300	(1,278.6666)	0.0000	0.2001	(0.7018)	0.0000	3	(0.5017)	01/06/2025
002625.ZK	01/03/2025	SDB3261724274	(400.00)	6.5860	(2,218.31)	(2,634.38)	0.0000	4.3300	(1,278.6666)	0.0000	0.8004	(2.8071)	0.0000	3	(2.0066)	01/06/2025
002625.ZK	01/03/2025	SDB3261724274	(2,600.00)	6.5860	(14,418.99)	(17,123.47)	0.0000	4.3300	(1,278.6666)	0.0000	5.2029	(18.2460)	0.0000	3	(13.0432)	01/06/2025
002625.ZK	01/03/2025	SDB3261724274	(900.00)	6.5860	(4,991.19)	(5,927.35)	0.0000	4.3300	(1,278.6666)	0.0000	1.8010	(6.3159)	0.0000	3	(4.5149)	01/06/2025
002625.ZK	01/03/2025	SDB3261724274	(500.00)	6.5860	(2,772.88)	(3,292.97)	0.0000	4.3300	(1,278.6666)	0.0000	1.0005	(3.5088)	0.0000	3	(2.5083)	01/06/2025
002625.ZK	01/03/2025	SDB3261724274	(1,600.00)	6.5860	(8,873.23)	(10,537.52)	0.0000	4.3300	(1,278.6666)	0.0000	3.2018	(11.2283)	0.0000	3	(8.0266)	01/06/2025
002625.ZK	01/02/2025	SDB3261724274	(2,100.00)	6.5791	(11,646.11)	(13,816.07)	0.0000	4.3300	(1,278.6666)	0.0000	1.4008	(4.9073)	0.0000	1	(3.5065)	01/06/2025
002625.ZK	01/02/2025	SDB3261724274	(3,300.00)	6.5791	(18,301.03)	(21,710.97)	0.0000	4.3300	(1,278.6666)	0.0000	2.2012	(7.7114)	0.0000	1	(5.5102)	01/06/2025
002625.ZK	01/02/2025	SDB3261724274	(1,100.00)	6.5791	(6,100.34)	(7,236.99)	0.0000	4.3300	(1,278.6666)	0.0000	0.7337	(2.5705)	0.0000	1	(1.8367)	01/06/2025
002625.ZK	01/02/2025	SDB3261724274	(400.00)	6.5791	(2,218.31)	(2,631.63)	0.0000	4.3300	(1,278.6666)	0.0000	0.2668	(0.9347)	0.0000	1	(0.6679)	01/06/2025
002625.ZK	01/02/2025	SDB3261724274	(2,000.00)	6.5791	(11,091.53)	(13,158.16)	0.0000	4.3300	(1,278.6666)	0.0000	1.3341	(4.6736)	0.0000	1	(3.3395)	01/06/2025
002625.ZK	01/02/2025	SDB3261724274	(100.00)	6.5791	(554.58)	(657.91)	0.0000	4.3300	(1,278.6666)	0.0000	0.0667	(0.2337)	0.0000	1	(0.1670)	01/06/2025
002625.ZK	01/02/2025	SDB3261724274	(400.00)	6.5791	(2,218.31)	(2,631.63)	0.0000	4.3300	(1,278.6666)	0.0000	0.2668	(0.9347)	0.0000	1	(0.6679)	01/06/2025
002625.ZK	01/02/2025	SDB3261724274	(2,600.00)	6.5791	(14,418.99)	(17,105.61)	0.0000	4.3300	(1,278.6666)	0.0000	1.7343	(6.0757)	0.0000	1	(4.3414)	01/06/2025
002625.ZK	01/02/2025	SDB3261724274	(900.00)	6.5791	(4,991.19)	(5,921.17)	0.0000	4.3300	(1,278.6666)	0.0000	0.6003	(2.1031)	0.0000	1	(1.5028)	01/06/2025
002625.ZK	01/02/2025	SDB3261724274	(500.00)	6.5791	(2,772.88)	(3,289.54)	0.0000	4.3300	(1,278.6666)	0.0000	0.3335	(1.1684)	0.0000	1	(0.8349)	01/06/2025
002625.ZK	01/02/2025	SDB3261724274	(1,600.00)	6.5791	(8,873.23)	(10,526.53)	0.0000	4.3300	(1,278.6666)	0.0000	1.0673	(3.7389)	0.0000	1	(2.6716)	01/06/2025
002625.ZK	12/31/2024	SDB3261724274	(2,100.00)	6.0405	(11,646.11)	(12,685.02)	0.0000	4.3300	(1,278.6666)	0.0000	2.8015	(9.0111)	0.0000	2	(6.2095)	01/06/2025
002625.ZK	12/31/2024	SDB3261724274	(3,300.00)	6.0405	(18,301.03)	(19,933.60)	0.0000	4.3300	(1,278.6666)	0.0000	4.4024	(14.1602)	0.0000	2	(9.7578)	01/06/2025
002625.ZK	12/31/2024	SDB3261724274	(1,100.00)	6.0405	(6,100.34)	(6,644.53)	0.0000	4.3300	(1,278.6666)	0.0000	1.4675	(4.7201)	0.0000	2	(3.2526)	01/06/2025
002625.ZK	12/31/2024	SDB3261724274	(400.00)	6.0405	(2,218.31)	(2,416.19)	0.0000	4.3300	(1,278.6666)	0.0000	0.5336	(1.7164)	0.0000	2	(1.1828)	01/06/2025
002625.ZK	12/31/2024	SDB3261724274	(2,000.00)	6.0405	(11,091.53)	(12,080.97)	0.0000	4.3300	(1,278.6666)	0.0000	2.6681	(8.5820)	0.0000	2	(5.9138)	01/06/2025
002625.ZK	12/31/2024	SDB3261724274	(100.00)	6.0405	(554.58)	(604.05)	0.0000	4.3300	(1,278.6666)	0.0000	0.1334	(0.4291)	0.0000	2	(0.2957)	01/06/2025
002625.ZK	12/31/2024	SDB3261724274	(400.00)	6.0405	(2,218.31)	(2,416.19)	0.0000	4.3300	(1,278.6666)	0.0000	0.5336	(1.7164)	0.0000	2	(1.1828)	01/06/2025
002625.ZK	12/31/2024	SDB3261724274	(2,600.00)	6.0405	(14,418.99)	(15,705.26)	0.0000	4.3300	(1,278.6666)	0.0000	3.4686	(11.1565)	0.0000	2	(7.6880)	01/06/2025
002625.ZK	12/31/2024	SDB3261724274	(900.00)	6.0405	(4,991.19)	(5,436.44)	0.0000	4.3300	(1,278.6666)	0.0000	1.2007	(3.8619)	0.0000	2	(2.6612)	01/06/2025
002625.ZK	12/31/2024	SDB3261724274	(500.00)	6.0405	(2,772.88)	(3,020.24)	0.0000	4.3300	(1,278.6666)	0.0000	0.6670	(2.1455)	0.0000	2	(1.4785)	01/06/2025
002625.ZK	12/31/2024	SDB3261724274	(1,600.00)	6.0405	(8,873.23)	(9,664.77)	0.0000	4.3300	(1,278.6666)	0.0000	2.1345	(6.8656)	0.0000	2	(4.7311)	01/06/2025
002625.ZK	12/30/2024	SDB3261724274	(2,100.00)	6.0175	(11,646.11)	(12,636.77)	0.0000	4.3300	(1,278.6666)	0.0000	1.4008	(4.4884)	0.0000	1	(3.0876)	01/06/2025
002625.ZK	12/30/2024	SDB3261724274	(3,300.00)	6.0175	(18,301.03)	(19,857.78)	0.0000	4.3300	(1,278.6666)	0.0000	2.2012	(7.0532)	0.0000	1	(4.8520)	01/06/2025
002625.ZK	12/30/2024	SDB3261724274	(1,100.00)	6.0175	(6,100.34)	(6,619.26)	0.0000	4.3300	(1,278.6666)	0.0000	0.7337	(2.3511)	0.0000	1	(1.6173)	01/06/2025
002625.ZK	12/30/2024	SDB3261724274	(400.00)	6.0175	(2,218.31)	(2,407.00)	0.0000	4.3300	(1,278.6666)	0.0000	0.2668	(0.8549)	0.0000	1	(0.5881)	01/06/2025
002625.ZK	12/30/2024	SDB3261724274	(2,000.00)	6.0175	(11,091.53)	(12,035.02)	0.0000	4.3300	(1,278.6666)	0.0000	1.3341	(4.2747)	0.0000	1	(2.9406)	01/06/2025
002625.ZK	12/30/2024	SDB3261724274	(100.00)	6.0175	(554.58)	(601.75)	0.0000	4.3300	(1,278.6666)	0.0000	0.0667	(0.2137)	0.0000	1	(0.1470)	01/06/2025
002625.ZK	12/30/2024	SDB3261724274	(400.00)	6.0175	(2,218.31)	(2,407.00)	0.0000	4.3300	(1,278.6666)	0.0000	0.2668	(0.8549)	0.0000	1	(0.5881)	01/06/2025
002625.ZK	12/30/2024	SDB3261724274	(2,600.00)	6.0175	(14,418.99)	(15,645.52)	0.0000	4.3300	(1,278.6666)	0.0000	1.7343	(5.5571)	0.0000	1	(3.8228)	01/06/2025
002625.ZK	12/30/2024	SDB3261724274	(900.00)	6.0175	(4,991.19)	(5,415.76)	0.0000	4.3300	(1,278.6666)	0.0000	0.6003	(1.9236)	0.0000	1	(1.3233)	01/06/2025
002625.ZK	12/30/2024	SDB3261724274	(500.00)	6.0175	(2,772.88)	(3,008.75)	0.0000	4.3300	(1,278.6666)	0.0000	0.3335	(1.0687)	0.0000	1	(0.7351)	01/06/2025
002625.ZK	12/30/2024	SDB3261724274	(1,600.00)	6.0175	(8,873.23)	(9,628.01)	0.0000	4.3300	(1,278.6666)	0.0000	1.0673	(3.4197)	0.0000	1	(2.3525)	01/06/2025
002625.ZK	12/27/2024	SDB3261724274	(2,100.00)	6.0181	(11,646.11)	(12,637.93)	0.0000	4.3300	(1,278.6666)	0.0000	4.2023	(13.4664)	0.0000	3	(9.2641)	01/06/2025
002625.ZK	12/27/2024	SDB3261724274	(3,300.00)	6.0181	(18,301.03)	(19,859.60)	0.0000	4.3300	(1,278.6666)	0.0000	6.6036	(21.1615)	0.0000	3	(14.5579)	01/06/2025
002625.ZK	12/27/2024	SDB3261724274	(1,100.00)	6.0181	(6,100.34)	(6,619.87)	0.0000	4.3300	(1,278.6666)	0.0000	2.2012	(7.0538)	0.0000	3	(4.8526)	01/06/2025
002625.ZK	12/27/2024	SDB3261724274	(400.00)	6.0181	(2,218.31)	(2,407.22)	0.0000	4.3300	(1,278.6666)	0.0000	0.8004	(2.5650)	0.0000	3	(1.7646)	01/06/2025
002625.ZK	12/27/2024	SDB3261724274	(2,000.00)	6.0181	(11,091.53)	(12,036.12)	0.0000	4.3300	(1,278.6666)	0.0000	4.0022	(12.8252)	0.0000	3	(8.8230)	01/06/2025
002625.ZK	12/27/2024	SDB3261724274	(100.00)	6.0181	(554.58)	(601.81)	0.0000	4.3300	(1,278.6666)	0.0000	0.2001	(0.6413)	0.0000	3	(0.4411)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
KUANG-CHI TECHNOLOGIES CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002625.ZK	12/27/2024	SDB3261724274	(400.00)	6.0181	(2,218.31)	(2,407.22)	0.0000	4.3300	(1,278.6666)	0.0000	0.8004	(2.5650)	0.0000	3	(1.7646)	01/06/2025
002625.ZK	12/27/2024	SDB3261724274	(2,600.00)	6.0181	(14,418.99)	(15,646.96)	0.0000	4.3300	(1,278.6666)	0.0000	5.2029	(16.6727)	0.0000	3	(11.4699)	01/06/2025
002625.ZK	12/27/2024	SDB3261724274	(900.00)	6.0181	(4,991.19)	(5,416.26)	0.0000	4.3300	(1,278.6666)	0.0000	1.8010	(5.7713)	0.0000	3	(3.9703)	01/06/2025
002625.ZK	12/27/2024	SDB3261724274	(500.00)	6.0181	(2,772.88)	(3,009.03)	0.0000	4.3300	(1,278.6666)	0.0000	1.0005	(3.2063)	0.0000	3	(2.2057)	01/06/2025
002625.ZK	12/27/2024	SDB3261724274	(1,600.00)	6.0181	(8,873.23)	(9,628.90)	0.0000	4.3300	(1,278.6666)	0.0000	3.2018	(10.2601)	0.0000	3	(7.0584)	01/06/2025
002625.ZK	12/26/2024	SDB3261724274	(2,100.00)	5.7014	(11,646.11)	(11,972.93)	0.0000	4.3300	(1,278.6666)	0.0000	1.4008	(4.2526)	0.0000	1	(2.8518)	01/06/2025
002625.ZK	12/26/2024	SDB3261724274	(3,300.00)	5.7014	(18,301.03)	(18,814.60)	0.0000	4.3300	(1,278.6666)	0.0000	2.2012	(6.6827)	0.0000	1	(4.4815)	01/06/2025
002625.ZK	12/26/2024	SDB3261724274	(1,100.00)	5.7014	(6,100.34)	(6,271.53)	0.0000	4.3300	(1,278.6666)	0.0000	0.7337	(2.2276)	0.0000	1	(1.4938)	01/06/2025
002625.ZK	12/26/2024	SDB3261724274	(400.00)	5.7014	(2,218.31)	(2,280.56)	0.0000	4.3300	(1,278.6666)	0.0000	0.2668	(0.8100)	0.0000	1	(0.5432)	01/06/2025
002625.ZK	12/26/2024	SDB3261724274	(2,000.00)	5.7014	(11,091.53)	(11,402.79)	0.0000	4.3300	(1,278.6666)	0.0000	1.3341	(4.0501)	0.0000	1	(2.7160)	01/06/2025
002625.ZK	12/26/2024	SDB3261724274	(100.00)	5.7014	(554.58)	(570.14)	0.0000	4.3300	(1,278.6666)	0.0000	0.0667	(0.2025)	0.0000	1	(0.1358)	01/06/2025
002625.ZK	12/26/2024	SDB3261724274	(400.00)	5.7014	(2,218.31)	(2,280.56)	0.0000	4.3300	(1,278.6666)	0.0000	0.2668	(0.8100)	0.0000	1	(0.5432)	01/06/2025
002625.ZK	12/26/2024	SDB3261724274	(2,600.00)	5.7014	(14,418.99)	(14,823.63)	0.0000	4.3300	(1,278.6666)	0.0000	1.7343	(5.2651)	0.0000	1	(3.5308)	01/06/2025
002625.ZK	12/26/2024	SDB3261724274	(900.00)	5.7014	(4,991.19)	(5,131.26)	0.0000	4.3300	(1,278.6666)	0.0000	0.6003	(1.8225)	0.0000	1	(1.2222)	01/06/2025
002625.ZK	12/26/2024	SDB3261724274	(500.00)	5.7014	(2,772.88)	(2,850.70)	0.0000	4.3300	(1,278.6666)	0.0000	0.3335	(1.0125)	0.0000	1	(0.6790)	01/06/2025
002625.ZK	12/26/2024	SDB3261724274	(1,600.00)	5.7014	(8,873.23)	(9,122.23)	0.0000	4.3300	(1,278.6666)	0.0000	1.0673	(3.2401)	0.0000	1	(2.1728)	01/06/2025
002625.ZK	12/24/2024	SDB3261724274	(2,100.00)	5.7014	(11,646.11)	(11,972.93)	0.0000	4.3300	(1,278.6666)	0.0000	2.8015	(8.5052)	0.0000	2	(5.7037)	01/06/2025
002625.ZK	12/24/2024	SDB3261724274	(3,300.00)	5.7014	(18,301.03)	(18,814.60)	0.0000	4.3300	(1,278.6666)	0.0000	4.4024	(13.3653)	0.0000	2	(8.9629)	01/06/2025
002625.ZK	12/24/2024	SDB3261724274	(1,100.00)	5.7014	(6,100.34)	(6,271.53)	0.0000	4.3300	(1,278.6666)	0.0000	1.4675	(4.4551)	0.0000	2	(2.9876)	01/06/2025
002625.ZK	12/24/2024	SDB3261724274	(400.00)	5.7014	(2,218.31)	(2,280.56)	0.0000	4.3300	(1,278.6666)	0.0000	0.5336	(1.6200)	0.0000	2	(1.0864)	01/06/2025
002625.ZK	12/24/2024	SDB3261724274	(2,000.00)	5.7014	(11,091.53)	(11,402.79)	0.0000	4.3300	(1,278.6666)	0.0000	2.6681	(8.1002)	0.0000	2	(5.4321)	01/06/2025
002625.ZK	12/24/2024	SDB3261724274	(100.00)	5.7014	(554.58)	(570.14)	0.0000	4.3300	(1,278.6666)	0.0000	0.1334	(0.4050)	0.0000	2	(0.2716)	01/06/2025
002625.ZK	12/24/2024	SDB3261724274	(400.00)	5.7014	(2,218.31)	(2,280.56)	0.0000	4.3300	(1,278.6666)	0.0000	0.5336	(1.6200)	0.0000	2	(1.0864)	01/06/2025
002625.ZK	12/24/2024	SDB3261724274	(2,600.00)	5.7014	(14,418.99)	(14,823.63)	0.0000	4.3300	(1,278.6666)	0.0000	3.4686	(10.5303)	0.0000	2	(7.0617)	01/06/2025
002625.ZK	12/24/2024	SDB3261724274	(900.00)	5.7014	(4,991.19)	(5,131.26)	0.0000	4.3300	(1,278.6666)	0.0000	1.2007	(3.6451)	0.0000	2	(2.4444)	01/06/2025
002625.ZK	12/24/2024	SDB3261724274	(500.00)	5.7014	(2,772.88)	(2,850.70)	0.0000	4.3300	(1,278.6666)	0.0000	0.6670	(2.0251)	0.0000	2	(1.3580)	01/06/2025
002625.ZK	12/24/2024	SDB3261724274	(1,600.00)	5.7014	(8,873.23)	(9,122.23)	0.0000	4.3300	(1,278.6666)	0.0000	2.1345	(6.4802)	0.0000	2	(4.3457)	01/06/2025
002625.ZK	12/23/2024	SDB3261724274	(2,100.00)	5.5278	(11,646.11)	(11,608.42)	0.0000	4.3300	(1,278.6666)	0.0000	1.4008	(4.1231)	0.0000	1	(2.7224)	01/06/2025
002625.ZK	12/23/2024	SDB3261724274	(3,300.00)	5.5278	(18,301.03)	(18,241.80)	0.0000	4.3300	(1,278.6666)	0.0000	2.2012	(6.4792)	0.0000	1	(4.2780)	01/06/2025
002625.ZK	12/23/2024	SDB3261724274	(1,100.00)	5.5278	(6,100.34)	(6,080.60)	0.0000	4.3300	(1,278.6666)	0.0000	0.7337	(2.1597)	0.0000	1	(1.4260)	01/06/2025
002625.ZK	12/23/2024	SDB3261724274	(400.00)	5.5278	(2,218.31)	(2,211.13)	0.0000	4.3300	(1,278.6666)	0.0000	0.2668	(0.7854)	0.0000	1	(0.5185)	01/06/2025
002625.ZK	12/23/2024	SDB3261724274	(2,000.00)	5.5278	(11,091.53)	(11,055.63)	0.0000	4.3300	(1,278.6666)	0.0000	1.3341	(3.9268)	0.0000	1	(2.5927)	01/06/2025
002625.ZK	12/23/2024	SDB3261724274	(100.00)	5.5278	(554.58)	(552.78)	0.0000	4.3300	(1,278.6666)	0.0000	0.0667	(0.1963)	0.0000	1	(0.1296)	01/06/2025
002625.ZK	12/23/2024	SDB3261724274	(400.00)	5.5278	(2,218.31)	(2,211.13)	0.0000	4.3300	(1,278.6666)	0.0000	0.2668	(0.7854)	0.0000	1	(0.5185)	01/06/2025
002625.ZK	12/23/2024	SDB3261724274	(2,600.00)	5.5278	(14,418.99)	(14,372.32)	0.0000	4.3300	(1,278.6666)	0.0000	1.7343	(5.1048)	0.0000	1	(3.3706)	01/06/2025
002625.ZK	12/23/2024	SDB3261724274	(900.00)	5.5278	(4,991.19)	(4,975.04)	0.0000	4.3300	(1,278.6666)	0.0000	0.6003	(1.7671)	0.0000	1	(1.1667)	01/06/2025
002625.ZK	12/23/2024	SDB3261724274	(500.00)	5.5278	(2,772.88)	(2,763.91)	0.0000	4.3300	(1,278.6666)	0.0000	0.3335	(0.9817)	0.0000	1	(0.6482)	01/06/2025
002625.ZK	12/23/2024	SDB3261724274	(1,600.00)	5.5278	(8,873.23)	(8,844.51)	0.0000	4.3300	(1,278.6666)	0.0000	1.0673	(3.1414)	0.0000	1	(2.0742)	01/06/2025
002625.ZK	12/20/2024	SDB3261724274	(2,100.00)	5.5404	(11,646.11)	(11,634.91)	0.0000	4.3300	(1,278.6666)	0.0000	4.2023	(12.3976)	0.0000	3	(8.1953)	01/06/2025
002625.ZK	12/20/2024	SDB3261724274	(3,300.00)	5.5404	(18,301.03)	(18,283.43)	0.0000	4.3300	(1,278.6666)	0.0000	6.6036	(19.4820)	0.0000	3	(12.8784)	01/06/2025
002625.ZK	12/20/2024	SDB3261724274	(1,100.00)	5.5404	(6,100.34)	(6,094.48)	0.0000	4.3300	(1,278.6666)	0.0000	2.2012	(6.4940)	0.0000	3	(4.2928)	01/06/2025
002625.ZK	12/20/2024	SDB3261724274	(400.00)	5.5404	(2,218.31)	(2,216.17)	0.0000	4.3300	(1,278.6666)	0.0000	0.8004	(2.3615)	0.0000	3	(1.5610)	01/06/2025
002625.ZK	12/20/2024	SDB3261724274	(2,000.00)	5.5404	(11,091.53)	(11,080.86)	0.0000	4.3300	(1,278.6666)	0.0000	4.0022	(11.8073)	0.0000	3	(7.8051)	01/06/2025
002625.ZK	12/20/2024	SDB3261724274	(100.00)	5.5404	(554.58)	(554.04)	0.0000	4.3300	(1,278.6666)	0.0000	0.2001	(0.5904)	0.0000	3	(0.3903)	01/06/2025
002625.ZK	12/20/2024	SDB3261724274	(400.00)	5.5404	(2,218.31)	(2,216.17)	0.0000	4.3300	(1,278.6666)	0.0000	0.8004	(2.3615)	0.0000	3	(1.5610)	01/06/2025
002625.ZK	12/20/2024	SDB3261724274	(2,600.00)	5.5404	(14,418.99)	(14,405.12)	0.0000	4.3300	(1,278.6666)	0.0000	5.2029	(15.3495)	0.0000	3	(10.1466)	01/06/2025
002625.ZK	12/20/2024	SDB3261724274	(900.00)	5.5404	(4,991.19)	(4,986.39)	0.0000	4.3300	(1,278.6666)	0.0000	1.8010	(5.3133)	0.0000	3	(3.5123)	01/06/2025
002625.ZK	12/20/2024	SDB3261724274	(500.00)	5.5404	(2,772.88)	(2,770.22)	0.0000	4.3300	(1,278.6666)	0.0000	1.0005	(2.9518)	0.0000	3	(1.9513)	01/06/2025
002625.ZK	12/20/2024	SDB3261724274	(1,600.00)	5.5404	(8,873.23)	(8,864.69)	0.0000	4.3300	(1,278.6666)	0.0000	3.2018	(9.4458)	0.0000	3	(6.2441)	01/06/2025
002625.ZK	12/19/2024	SDB3261724274	(2,100.00)	5.7181	(11,646.11)	(12,008.07)	0.0000	4.5800	(1,278.6666)	0.0000	1.4816	(4.2651)	0.0000	1	(2.7834)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
KUANG-CHI TECHNOLOGIES CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002625.ZK	12/19/2024	SDB3261724274	(3,300.00)	5.7181	(18,301.03)	(18,869.82)	0.0000	4.5800	(1,278.6666)	0.0000	2.3283	(6.7023)	0.0000	1	(4.3740)	01/06/2025
002625.ZK	12/19/2024	SDB3261724274	(1,100.00)	5.7181	(6,100.34)	(6,289.94)	0.0000	4.5800	(1,278.6666)	0.0000	0.7761	(2.2341)	0.0000	1	(1.4580)	01/06/2025
002625.ZK	12/19/2024	SDB3261724274	(400.00)	5.7181	(2,218.31)	(2,287.25)	0.0000	4.5800	(1,278.6666)	0.0000	0.2822	(0.8124)	0.0000	1	(0.5302)	01/06/2025
002625.ZK	12/19/2024	SDB3261724274	(2,000.00)	5.7181	(11,091.53)	(11,436.26)	0.0000	4.5800	(1,278.6666)	0.0000	1.4111	(4.0620)	0.0000	1	(2.6509)	01/06/2025
002625.ZK	12/19/2024	SDB3261724274	(100.00)	5.7181	(554.58)	(571.81)	0.0000	4.5800	(1,278.6666)	0.0000	0.0706	(0.2031)	0.0000	1	(0.1325)	01/06/2025
002625.ZK	12/19/2024	SDB3261724274	(400.00)	5.7181	(2,218.31)	(2,287.25)	0.0000	4.5800	(1,278.6666)	0.0000	0.2822	(0.8124)	0.0000	1	(0.5302)	01/06/2025
002625.ZK	12/19/2024	SDB3261724274	(2,600.00)	5.7181	(14,418.99)	(14,867.13)	0.0000	4.5800	(1,278.6666)	0.0000	1.8344	(5.2806)	0.0000	1	(3.4462)	01/06/2025
002625.ZK	12/19/2024	SDB3261724274	(900.00)	5.7181	(4,991.19)	(5,146.32)	0.0000	4.5800	(1,278.6666)	0.0000	0.6350	(1.8279)	0.0000	1	(1.1929)	01/06/2025
002625.ZK	12/19/2024	SDB3261724274	(500.00)	5.7181	(2,772.88)	(2,859.06)	0.0000	4.5800	(1,278.6666)	0.0000	0.3528	(1.0155)	0.0000	1	(0.6627)	01/06/2025
002625.ZK	12/19/2024	SDB3261724274	(1,600.00)	5.7181	(8,873.23)	(9,149.00)	0.0000	4.5800	(1,278.6666)	0.0000	1.1289	(3.2496)	0.0000	1	(2.1207)	01/06/2025
002625.ZK	12/18/2024	SDB3261724274	(2,100.00)	5.6526	(11,646.11)	(11,870.51)	0.0000	4.5800	(1,278.6666)	0.0000	1.4816	(4.2162)	0.0000	1	(2.7346)	01/06/2025
002625.ZK	12/18/2024	SDB3261724274	(3,300.00)	5.6526	(18,301.03)	(18,653.66)	0.0000	4.5800	(1,278.6666)	0.0000	2.3283	(6.6255)	0.0000	1	(4.2972)	01/06/2025
002625.ZK	12/18/2024	SDB3261724274	(1,100.00)	5.6526	(6,100.34)	(6,217.89)	0.0000	4.5800	(1,278.6666)	0.0000	0.7761	(2.2085)	0.0000	1	(1.4324)	01/06/2025
002625.ZK	12/18/2024	SDB3261724274	(400.00)	5.6526	(2,218.31)	(2,261.05)	0.0000	4.5800	(1,278.6666)	0.0000	0.2822	(0.8031)	0.0000	1	(0.5209)	01/06/2025
002625.ZK	12/18/2024	SDB3261724274	(2,000.00)	5.6526	(11,091.53)	(11,305.25)	0.0000	4.5800	(1,278.6666)	0.0000	1.4111	(4.0155)	0.0000	1	(2.6044)	01/06/2025
002625.ZK	12/18/2024	SDB3261724274	(100.00)	5.6526	(554.58)	(565.26)	0.0000	4.5800	(1,278.6666)	0.0000	0.0706	(0.2008)	0.0000	1	(0.1302)	01/06/2025
002625.ZK	12/18/2024	SDB3261724274	(400.00)	5.6526	(2,218.31)	(2,261.05)	0.0000	4.5800	(1,278.6666)	0.0000	0.2822	(0.8031)	0.0000	1	(0.5209)	01/06/2025
002625.ZK	12/18/2024	SDB3261724274	(2,600.00)	5.6526	(14,418.99)	(14,696.82)	0.0000	4.5800	(1,278.6666)	0.0000	1.8344	(5.2201)	0.0000	1	(3.3857)	01/06/2025
002625.ZK	12/18/2024	SDB3261724274	(900.00)	5.6526	(4,991.19)	(5,087.36)	0.0000	4.5800	(1,278.6666)	0.0000	0.6350	(1.8070)	0.0000	1	(1.1720)	01/06/2025
002625.ZK	12/18/2024	SDB3261724274	(500.00)	5.6526	(2,772.88)	(2,826.31)	0.0000	4.5800	(1,278.6666)	0.0000	0.3528	(1.0039)	0.0000	1	(0.6511)	01/06/2025
002625.ZK	12/18/2024	SDB3261724274	(1,600.00)	5.6526	(8,873.23)	(9,044.20)	0.0000	4.5800	(1,278.6666)	0.0000	1.1289	(3.2124)	0.0000	1	(2.0835)	01/06/2025
002625.ZK	12/17/2024	SDB3261724274	(2,100.00)	5.8807	(11,646.11)	(12,349.46)	0.0000	4.5800	(1,278.6666)	0.0000	1.4816	(4.3863)	0.0000	1	(2.9047)	01/06/2025
002625.ZK	12/17/2024	SDB3261724274	(3,300.00)	5.8807	(18,301.03)	(19,406.29)	0.0000	4.5800	(1,278.6666)	0.0000	2.3283	(6.8928)	0.0000	1	(4.5645)	01/06/2025
002625.ZK	12/17/2024	SDB3261724274	(1,100.00)	5.8807	(6,100.34)	(6,468.76)	0.0000	4.5800	(1,278.6666)	0.0000	0.7761	(2.2976)	0.0000	1	(1.5215)	01/06/2025
002625.ZK	12/17/2024	SDB3261724274	(400.00)	5.8807	(2,218.31)	(2,352.28)	0.0000	4.5800	(1,278.6666)	0.0000	0.2822	(0.8355)	0.0000	1	(0.5533)	01/06/2025
002625.ZK	12/17/2024	SDB3261724274	(2,000.00)	5.8807	(11,091.53)	(11,761.39)	0.0000	4.5800	(1,278.6666)	0.0000	1.4111	(4.1775)	0.0000	1	(2.7664)	01/06/2025
002625.ZK	12/17/2024	SDB3261724274	(100.00)	5.8807	(554.58)	(588.07)	0.0000	4.5800	(1,278.6666)	0.0000	0.0706	(0.2089)	0.0000	1	(0.1383)	01/06/2025
002625.ZK	12/17/2024	SDB3261724274	(400.00)	5.8807	(2,218.31)	(2,352.28)	0.0000	4.5800	(1,278.6666)	0.0000	0.2822	(0.8355)	0.0000	1	(0.5533)	01/06/2025
002625.ZK	12/17/2024	SDB3261724274	(2,600.00)	5.8807	(14,418.99)	(15,289.80)	0.0000	4.5800	(1,278.6666)	0.0000	1.8344	(5.4307)	0.0000	1	(3.5963)	01/06/2025
002625.ZK	12/17/2024	SDB3261724274	(900.00)	5.8807	(4,991.19)	(5,292.62)	0.0000	4.5800	(1,278.6666)	0.0000	0.6350	(1.8799)	0.0000	1	(1.2449)	01/06/2025
002625.ZK	12/17/2024	SDB3261724274	(500.00)	5.8807	(2,772.88)	(2,940.35)	0.0000	4.5800	(1,278.6666)	0.0000	0.3528	(1.0444)	0.0000	1	(0.6916)	01/06/2025
002625.ZK	12/17/2024	SDB3261724274	(1,600.00)	5.8807	(8,873.23)	(9,409.11)	0.0000	4.5800	(1,278.6666)	0.0000	1.1289	(3.3420)	0.0000	1	(2.2131)	01/06/2025
002625.ZK	12/16/2024	SDB3261724274	(2,100.00)	5.7092	(11,646.11)	(11,989.42)	0.0000	4.5800	(1,278.6666)	0.0000	1.4816	(4.2585)	0.0000	1	(2.7768)	01/06/2025
002625.ZK	12/16/2024	SDB3261724274	(3,300.00)	5.7092	(18,301.03)	(18,840.51)	0.0000	4.5800	(1,278.6666)	0.0000	2.3283	(6.6919)	0.0000	1	(4.3636)	01/06/2025
002625.ZK	12/16/2024	SDB3261724274	(1,100.00)	5.7092	(6,100.34)	(6,280.17)	0.0000	4.5800	(1,278.6666)	0.0000	0.7761	(2.2306)	0.0000	1	(1.4545)	01/06/2025
002625.ZK	12/16/2024	SDB3261724274	(400.00)	5.7092	(2,218.31)	(2,283.70)	0.0000	4.5800	(1,278.6666)	0.0000	0.2822	(0.8111)	0.0000	1	(0.5289)	01/06/2025
002625.ZK	12/16/2024	SDB3261724274	(2,000.00)	5.7092	(11,091.53)	(11,418.49)	0.0000	4.5800	(1,278.6666)	0.0000	1.4111	(4.0557)	0.0000	1	(2.6446)	01/06/2025
002625.ZK	12/16/2024	SDB3261724274	(100.00)	5.7092	(554.58)	(570.92)	0.0000	4.5800	(1,278.6666)	0.0000	0.0706	(0.2028)	0.0000	1	(0.1322)	01/06/2025
002625.ZK	12/16/2024	SDB3261724274	(400.00)	5.7092	(2,218.31)	(2,283.70)	0.0000	4.5800	(1,278.6666)	0.0000	0.2822	(0.8111)	0.0000	1	(0.5289)	01/06/2025
002625.ZK	12/16/2024	SDB3261724274	(2,600.00)	5.7092	(14,418.99)	(14,844.04)	0.0000	4.5800	(1,278.6666)	0.0000	1.8344	(5.2724)	0.0000	1	(3.4380)	01/06/2025
002625.ZK	12/16/2024	SDB3261724274	(900.00)	5.7092	(4,991.19)	(5,138.32)	0.0000	4.5800	(1,278.6666)	0.0000	0.6350	(1.8251)	0.0000	1	(1.1901)	01/06/2025
002625.ZK	12/16/2024	SDB3261724274	(500.00)	5.7092	(2,772.88)	(2,854.62)	0.0000	4.5800	(1,278.6666)	0.0000	0.3528	(1.0139)	0.0000	1	(0.6611)	01/06/2025
002625.ZK	12/16/2024	SDB3261724274	(1,600.00)	5.7092	(8,873.23)	(9,134.79)	0.0000	4.5800	(1,278.6666)	0.0000	1.1289	(3.2445)	0.0000	1	(2.1157)	01/06/2025
002625.ZK	12/13/2024	SDB3261724274	(2,100.00)	5.7318	(11,646.11)	(12,036.86)	0.0000	4.5800	(1,278.6666)	0.0000	4.4449	(12.8259)	0.0000	3	(8.3810)	01/06/2025
002625.ZK	12/13/2024	SDB3261724274	(3,300.00)	5.7318	(18,301.03)	(18,915.07)	0.0000	4.5800	(1,278.6666)	0.0000	6.9849	(20.1551)	0.0000	3	(13.1702)	01/06/2025
002625.ZK	12/13/2024	SDB3261724274	(1,100.00)	5.7318	(6,100.34)	(6,305.02)	0.0000	4.5800	(1,278.6666)	0.0000	2.3283	(6.7184)	0.0000	3	(4.3901)	01/06/2025
002625.ZK	12/13/2024	SDB3261724274	(400.00)	5.7318	(2,218.31)	(2,292.74)	0.0000	4.5800	(1,278.6666)	0.0000	0.8467	(2.4430)	0.0000	3	(1.5964)	01/06/2025
002625.ZK	12/13/2024	SDB3261724274	(2,000.00)	5.7318	(11,091.53)	(11,463.68)	0.0000	4.5800	(1,278.6666)	0.0000	4.2333	(12.2152)	0.0000	3	(7.9819)	01/06/2025
002625.ZK	12/13/2024	SDB3261724274	(100.00)	5.7318	(554.58)	(573.18)	0.0000	4.5800	(1,278.6666)	0.0000	0.2117	(0.6108)	0.0000	3	(0.3991)	01/06/2025
002625.ZK	12/13/2024	SDB3261724274	(400.00)	5.7318	(2,218.31)	(2,292.74)	0.0000	4.5800	(1,278.6666)	0.0000	0.8467	(2.4430)	0.0000	3	(1.5964)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
KUANG-CHI TECHNOLOGIES CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002625.ZK	12/13/2024	SDB3261724274	(2,600.00)	5.7318	(14,418.99)	(14,902.78)	0.0000	4.5800	(1,278.6666)	0.0000	5.5032	(15.8797)	0.0000	3	(10.3765)	01/06/2025
002625.ZK	12/13/2024	SDB3261724274	(900.00)	5.7318	(4,991.19)	(5,158.65)	0.0000	4.5800	(1,278.6666)	0.0000	1.9050	(5.4968)	0.0000	3	(3.5919)	01/06/2025
002625.ZK	12/13/2024	SDB3261724274	(500.00)	5.7318	(2,772.88)	(2,865.92)	0.0000	4.5800	(1,278.6666)	0.0000	1.0583	(3.0538)	0.0000	3	(1.9955)	01/06/2025
002625.ZK	12/13/2024	SDB3261724274	(1,600.00)	5.7318	(8,873.23)	(9,170.94)	0.0000	4.5800	(1,278.6666)	0.0000	3.3866	(9.7721)	0.0000	3	(6.3855)	01/06/2025
002625.ZK	12/12/2024	SDB3261724274	(2,100.00)	5.6900	(11,646.11)	(11,949.07)	0.0000	4.5800	(1,278.6666)	0.0000	1.4816	(4.2441)	0.0000	1	(2.7625)	01/06/2025
002625.ZK	12/12/2024	SDB3261724274	(3,300.00)	5.6900	(18,301.03)	(18,777.10)	0.0000	4.5800	(1,278.6666)	0.0000	2.3283	(6.6693)	0.0000	1	(4.3411)	01/06/2025
002625.ZK	12/12/2024	SDB3261724274	(1,100.00)	5.6900	(6,100.34)	(6,259.03)	0.0000	4.5800	(1,278.6666)	0.0000	0.7761	(2.2231)	0.0000	1	(1.4470)	01/06/2025
002625.ZK	12/12/2024	SDB3261724274	(400.00)	5.6900	(2,218.31)	(2,276.01)	0.0000	4.5800	(1,278.6666)	0.0000	0.2822	(0.8084)	0.0000	1	(0.5262)	01/06/2025
002625.ZK	12/12/2024	SDB3261724274	(2,000.00)	5.6900	(11,091.53)	(11,380.06)	0.0000	4.5800	(1,278.6666)	0.0000	1.4111	(4.0420)	0.0000	1	(2.6309)	01/06/2025
002625.ZK	12/12/2024	SDB3261724274	(100.00)	5.6900	(554.58)	(569.00)	0.0000	4.5800	(1,278.6666)	0.0000	0.0706	(0.2021)	0.0000	1	(0.1315)	01/06/2025
002625.ZK	12/12/2024	SDB3261724274	(400.00)	5.6900	(2,218.31)	(2,276.01)	0.0000	4.5800	(1,278.6666)	0.0000	0.2822	(0.8084)	0.0000	1	(0.5262)	01/06/2025
002625.ZK	12/12/2024	SDB3261724274	(2,600.00)	5.6900	(14,418.99)	(14,794.08)	0.0000	4.5800	(1,278.6666)	0.0000	1.8344	(5.2546)	0.0000	1	(3.4202)	01/06/2025
002625.ZK	12/12/2024	SDB3261724274	(900.00)	5.6900	(4,991.19)	(5,121.03)	0.0000	4.5800	(1,278.6666)	0.0000	0.6350	(1.8189)	0.0000	1	(1.1839)	01/06/2025
002625.ZK	12/12/2024	SDB3261724274	(500.00)	5.6900	(2,772.88)	(2,845.02)	0.0000	4.5800	(1,278.6666)	0.0000	0.3528	(1.0105)	0.0000	1	(0.6577)	01/06/2025
002625.ZK	12/12/2024	SDB3261724274	(1,600.00)	5.6900	(8,873.23)	(9,104.05)	0.0000	4.5800	(1,278.6666)	0.0000	1.1289	(3.2336)	0.0000	1	(2.1048)	01/06/2025
002625.ZK	12/11/2024	SDB3261724274	(2,100.00)	5.7274	(11,646.11)	(12,027.59)	0.0000	4.5800	(1,278.6666)	0.0000	1.4816	(4.2720)	0.0000	1	(2.7904)	01/06/2025
002625.ZK	12/11/2024	SDB3261724274	(3,300.00)	5.7274	(18,301.03)	(18,900.50)	0.0000	4.5800	(1,278.6666)	0.0000	2.3283	(6.7132)	0.0000	1	(4.3849)	01/06/2025
002625.ZK	12/11/2024	SDB3261724274	(1,100.00)	5.7274	(6,100.34)	(6,300.17)	0.0000	4.5800	(1,278.6666)	0.0000	0.7761	(2.2377)	0.0000	1	(1.4616)	01/06/2025
002625.ZK	12/11/2024	SDB3261724274	(400.00)	5.7274	(2,218.31)	(2,290.97)	0.0000	4.5800	(1,278.6666)	0.0000	0.2822	(0.8137)	0.0000	1	(0.5315)	01/06/2025
002625.ZK	12/11/2024	SDB3261724274	(2,000.00)	5.7274	(11,091.53)	(11,454.85)	0.0000	4.5800	(1,278.6666)	0.0000	1.4111	(4.0686)	0.0000	1	(2.6575)	01/06/2025
002625.ZK	12/11/2024	SDB3261724274	(100.00)	5.7274	(554.58)	(572.74)	0.0000	4.5800	(1,278.6666)	0.0000	0.0706	(0.2034)	0.0000	1	(0.1329)	01/06/2025
002625.ZK	12/11/2024	SDB3261724274	(400.00)	5.7274	(2,218.31)	(2,290.97)	0.0000	4.5800	(1,278.6666)	0.0000	0.2822	(0.8137)	0.0000	1	(0.5315)	01/06/2025
002625.ZK	12/11/2024	SDB3261724274	(2,600.00)	5.7274	(14,418.99)	(14,891.30)	0.0000	4.5800	(1,278.6666)	0.0000	1.8344	(5.2892)	0.0000	1	(3.4548)	01/06/2025
002625.ZK	12/11/2024	SDB3261724274	(900.00)	5.7274	(4,991.19)	(5,154.68)	0.0000	4.5800	(1,278.6666)	0.0000	0.6350	(1.8309)	0.0000	1	(1.1959)	01/06/2025
002625.ZK	12/11/2024	SDB3261724274	(500.00)	5.7274	(2,772.88)	(2,863.71)	0.0000	4.5800	(1,278.6666)	0.0000	0.3528	(1.0171)	0.0000	1	(0.6644)	01/06/2025
002625.ZK	12/11/2024	SDB3261724274	(1,600.00)	5.7274	(8,873.23)	(9,163.88)	0.0000	4.5800	(1,278.6666)	0.0000	1.1289	(3.2549)	0.0000	1	(2.1260)	01/06/2025
002625.ZK	12/10/2024	SDB3261724274	(2,100.00)	5.6078	(11,646.11)	(11,776.35)	0.0000	4.5800	(1,278.6666)	0.0000	1.4816	(4.1828)	0.0000	1	(2.7011)	01/06/2025
002625.ZK	12/10/2024	SDB3261724274	(3,300.00)	5.6078	(18,301.03)	(18,505.69)	0.0000	4.5800	(1,278.6666)	0.0000	2.3283	(6.5729)	0.0000	1	(4.2446)	01/06/2025
002625.ZK	12/10/2024	SDB3261724274	(1,100.00)	5.6078	(6,100.34)	(6,168.56)	0.0000	4.5800	(1,278.6666)	0.0000	0.7761	(2.1910)	0.0000	1	(1.4149)	01/06/2025
002625.ZK	12/10/2024	SDB3261724274	(400.00)	5.6078	(2,218.31)	(2,243.11)	0.0000	4.5800	(1,278.6666)	0.0000	0.2822	(0.7967)	0.0000	1	(0.5145)	01/06/2025
002625.ZK	12/10/2024	SDB3261724274	(2,000.00)	5.6078	(11,091.53)	(11,215.57)	0.0000	4.5800	(1,278.6666)	0.0000	1.4111	(3.9836)	0.0000	1	(2.5725)	01/06/2025
002625.ZK	12/10/2024	SDB3261724274	(100.00)	5.6078	(554.58)	(560.78)	0.0000	4.5800	(1,278.6666)	0.0000	0.0706	(0.1992)	0.0000	1	(0.1286)	01/06/2025
002625.ZK	12/10/2024	SDB3261724274	(400.00)	5.6078	(2,218.31)	(2,243.11)	0.0000	4.5800	(1,278.6666)	0.0000	0.2822	(0.7967)	0.0000	1	(0.5145)	01/06/2025
002625.ZK	12/10/2024	SDB3261724274	(2,600.00)	5.6078	(14,418.99)	(14,580.24)	0.0000	4.5800	(1,278.6666)	0.0000	1.8344	(5.1787)	0.0000	1	(3.3443)	01/06/2025
002625.ZK	12/10/2024	SDB3261724274	(900.00)	5.6078	(4,991.19)	(5,047.01)	0.0000	4.5800	(1,278.6666)	0.0000	0.6350	(1.7926)	0.0000	1	(1.1576)	01/06/2025
002625.ZK	12/10/2024	SDB3261724274	(500.00)	5.6078	(2,772.88)	(2,803.89)	0.0000	4.5800	(1,278.6666)	0.0000	0.3528	(0.9959)	0.0000	1	(0.6431)	01/06/2025
002625.ZK	12/10/2024	SDB3261724274	(1,600.00)	5.6078	(8,873.23)	(8,972.46)	0.0000	4.5800	(1,278.6666)	0.0000	1.1289	(3.1869)	0.0000	1	(2.0580)	01/06/2025
002625.ZK	12/09/2024	SDB3261724274	(2,100.00)	5.4043	(11,646.11)	(11,348.94)	0.0000	4.5800	(1,278.6666)	0.0000	1.4816	(4.0310)	0.0000	1	(2.5493)	01/06/2025
002625.ZK	12/09/2024	SDB3261724274	(3,300.00)	5.4043	(18,301.03)	(17,834.04)	0.0000	4.5800	(1,278.6666)	0.0000	2.3283	(6.3344)	0.0000	1	(4.0061)	01/06/2025
002625.ZK	12/09/2024	SDB3261724274	(1,100.00)	5.4043	(6,100.34)	(5,944.68)	0.0000	4.5800	(1,278.6666)	0.0000	0.7761	(2.1115)	0.0000	1	(1.3354)	01/06/2025
002625.ZK	12/09/2024	SDB3261724274	(400.00)	5.4043	(2,218.31)	(2,161.70)	0.0000	4.5800	(1,278.6666)	0.0000	0.2822	(0.7678)	0.0000	1	(0.4856)	01/06/2025
002625.ZK	12/09/2024	SDB3261724274	(2,000.00)	5.4043	(11,091.53)	(10,808.51)	0.0000	4.5800	(1,278.6666)	0.0000	1.4111	(3.8390)	0.0000	1	(2.4279)	01/06/2025
002625.ZK	12/09/2024	SDB3261724274	(100.00)	5.4043	(554.58)	(540.43)	0.0000	4.5800	(1,278.6666)	0.0000	0.0706	(0.1920)	0.0000	1	(0.1214)	01/06/2025
002625.ZK	12/09/2024	SDB3261724274	(400.00)	5.4043	(2,218.31)	(2,161.70)	0.0000	4.5800	(1,278.6666)	0.0000	0.2822	(0.7678)	0.0000	1	(0.4856)	01/06/2025
002625.ZK	12/09/2024	SDB3261724274	(2,600.00)	5.4043	(14,418.99)	(14,051.06)	0.0000	4.5800	(1,278.6666)	0.0000	1.8344	(4.9907)	0.0000	1	(3.1563)	01/06/2025
002625.ZK	12/09/2024	SDB3261724274	(900.00)	5.4043	(4,991.19)	(4,863.83)	0.0000	4.5800	(1,278.6666)	0.0000	0.6350	(1.7276)	0.0000	1	(1.0926)	01/06/2025
002625.ZK	12/09/2024	SDB3261724274	(500.00)	5.4043	(2,772.88)	(2,702.13)	0.0000	4.5800	(1,278.6666)	0.0000	0.3528	(0.9598)	0.0000	1	(0.6070)	01/06/2025
002625.ZK	12/09/2024	SDB3261724274	(1,600.00)	5.4043	(8,873.23)	(8,646.81)	0.0000	4.5800	(1,278.6666)	0.0000	1.1289	(3.0712)	0.0000	1	(1.9423)	01/06/2025
002625.ZK	12/06/2024	SDB3261724274	(2,100.00)	5.5319	(11,646.11)	(11,616.96)	0.0000	4.5800	(1,278.6666)	0.0000	4.4449	(12.3785)	0.0000	3	(7.9336)	01/06/2025
002625.ZK	12/06/2024	SDB3261724274	(3,300.00)	5.5319	(18,301.03)	(18,255.22)	0.0000	4.5800	(1,278.6666)	0.0000	6.9849	(19.4520)	0.0000	3	(12.4671)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
KUANG-CHI TECHNOLOGIES CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002625.ZK	12/06/2024	SDB3261724274	(1,100.00)	5.5319	(6,100.34)	(6,085.07)	0.0000	4.5800	(1,278.6666)	0.0000	2.3283	(6.4840)	0.0000	3	(4.1557)	01/06/2025
002625.ZK	12/06/2024	SDB3261724274	(400.00)	5.5319	(2,218.31)	(2,212.75)	0.0000	4.5800	(1,278.6666)	0.0000	0.8467	(2.3578)	0.0000	3	(1.5112)	01/06/2025
002625.ZK	12/06/2024	SDB3261724274	(2,000.00)	5.5319	(11,091.53)	(11,063.77)	0.0000	4.5800	(1,278.6666)	0.0000	4.2333	(11.7891)	0.0000	3	(7.5558)	01/06/2025
002625.ZK	12/06/2024	SDB3261724274	(100.00)	5.5319	(554.58)	(553.19)	0.0000	4.5800	(1,278.6666)	0.0000	0.2117	(0.5895)	0.0000	3	(0.3778)	01/06/2025
002625.ZK	12/06/2024	SDB3261724274	(400.00)	5.5319	(2,218.31)	(2,212.75)	0.0000	4.5800	(1,278.6666)	0.0000	0.8467	(2.3578)	0.0000	3	(1.5112)	01/06/2025
002625.ZK	12/06/2024	SDB3261724274	(2,600.00)	5.5319	(14,418.99)	(14,382.90)	0.0000	4.5800	(1,278.6666)	0.0000	5.5032	(15.3258)	0.0000	3	(9.8225)	01/06/2025
002625.ZK	12/06/2024	SDB3261724274	(900.00)	5.5319	(4,991.19)	(4,978.70)	0.0000	4.5800	(1,278.6666)	0.0000	1.9050	(5.3051)	0.0000	3	(3.4001)	01/06/2025
002625.ZK	12/06/2024	SDB3261724274	(500.00)	5.5319	(2,772.88)	(2,765.94)	0.0000	4.5800	(1,278.6666)	0.0000	1.0583	(2.9473)	0.0000	3	(1.8889)	01/06/2025
002625.ZK	12/06/2024	SDB3261724274	(1,600.00)	5.5319	(8,873.23)	(8,851.02)	0.0000	4.5800	(1,278.6666)	0.0000	3.3866	(9.4313)	0.0000	3	(6.0446)	01/06/2025
002625.ZK	12/05/2024	SDB3261724274	(2,100.00)	5.5788	(11,646.11)	(11,715.42)	0.0000	4.5800	(1,278.6666)	0.0000	1.4816	(4.1611)	0.0000	1	(2.6795)	01/06/2025
002625.ZK	12/05/2024	SDB3261724274	(3,300.00)	5.5788	(18,301.03)	(18,409.95)	0.0000	4.5800	(1,278.6666)	0.0000	2.3283	(6.5389)	0.0000	1	(4.2106)	01/06/2025
002625.ZK	12/05/2024	SDB3261724274	(1,100.00)	5.5788	(6,100.34)	(6,136.65)	0.0000	4.5800	(1,278.6666)	0.0000	0.7761	(2.1796)	0.0000	1	(1.4035)	01/06/2025
002625.ZK	12/05/2024	SDB3261724274	(400.00)	5.5788	(2,218.31)	(2,231.51)	0.0000	4.5800	(1,278.6666)	0.0000	0.2822	(0.7926)	0.0000	1	(0.5104)	01/06/2025
002625.ZK	12/05/2024	SDB3261724274	(2,000.00)	5.5788	(11,091.53)	(11,157.54)	0.0000	4.5800	(1,278.6666)	0.0000	1.4111	(3.9630)	0.0000	1	(2.5519)	01/06/2025
002625.ZK	12/05/2024	SDB3261724274	(100.00)	5.5788	(554.58)	(557.88)	0.0000	4.5800	(1,278.6666)	0.0000	0.0706	(0.1981)	0.0000	1	(0.1276)	01/06/2025
002625.ZK	12/05/2024	SDB3261724274	(400.00)	5.5788	(2,218.31)	(2,231.51)	0.0000	4.5800	(1,278.6666)	0.0000	0.2822	(0.7926)	0.0000	1	(0.5104)	01/06/2025
002625.ZK	12/05/2024	SDB3261724274	(2,600.00)	5.5788	(14,418.99)	(14,504.81)	0.0000	4.5800	(1,278.6666)	0.0000	1.8344	(5.1519)	0.0000	1	(3.3175)	01/06/2025
002625.ZK	12/05/2024	SDB3261724274	(900.00)	5.5788	(4,991.19)	(5,020.89)	0.0000	4.5800	(1,278.6666)	0.0000	0.6350	(1.7833)	0.0000	1	(1.1484)	01/06/2025
002625.ZK	12/05/2024	SDB3261724274	(500.00)	5.5788	(2,772.88)	(2,789.39)	0.0000	4.5800	(1,278.6666)	0.0000	0.3528	(0.9907)	0.0000	1	(0.6380)	01/06/2025
002625.ZK	12/05/2024	SDB3261724274	(1,600.00)	5.5788	(8,873.23)	(8,926.04)	0.0000	4.5800	(1,278.6666)	0.0000	1.1289	(3.1704)	0.0000	1	(2.0415)	01/06/2025
002625.ZK	12/04/2024	SDB3261724274	(2,100.00)	5.5458	(11,646.11)	(11,646.11)	0.0000	4.5800	(1,278.6666)	0.0000	1.4816	(4.1365)	0.0000	1	(2.6549)	01/06/2025
002625.ZK	12/04/2024	SDB3261724274	(3,300.00)	5.5458	(18,301.03)	(18,301.03)	0.0000	4.5800	(1,278.6666)	0.0000	2.3283	(6.5003)	0.0000	1	(4.1720)	01/06/2025
002625.ZK	12/04/2024	SDB3261724274	(1,100.00)	5.5458	(6,100.34)	(6,100.34)	0.0000	4.5800	(1,278.6666)	0.0000	0.7761	(2.1668)	0.0000	1	(1.3907)	01/06/2025
002625.ZK	12/04/2024	SDB3261724274	(400.00)	5.5458	(2,218.31)	(2,218.31)	0.0000	4.5800	(1,278.6666)	0.0000	0.2822	(0.7879)	0.0000	1	(0.5057)	01/06/2025
002625.ZK	12/04/2024	SDB3261724274	(2,000.00)	5.5458	(11,091.53)	(11,091.53)	0.0000	4.5800	(1,278.6666)	0.0000	1.4111	(3.9395)	0.0000	1	(2.5285)	01/06/2025
002625.ZK	12/04/2024	SDB3261724274	(100.00)	5.5458	(554.58)	(554.58)	0.0000	4.5800	(1,278.6666)	0.0000	0.0706	(0.1970)	0.0000	1	(0.1264)	01/06/2025
002625.ZK	12/04/2024	SDB3261724274	(400.00)	5.5458	(2,218.31)	(2,218.31)	0.0000	4.5800	(1,278.6666)	0.0000	0.2822	(0.7879)	0.0000	1	(0.5057)	01/06/2025
002625.ZK	12/04/2024	SDB3261724274	(2,600.00)	5.5458	(14,418.99)	(14,418.99)	0.0000	4.5800	(1,278.6666)	0.0000	1.8344	(5.1214)	0.0000	1	(3.2870)	01/06/2025
002625.ZK	12/04/2024	SDB3261724274	(900.00)	5.5458	(4,991.19)	(4,991.19)	0.0000	4.5800	(1,278.6666)	0.0000	0.6350	(1.7728)	0.0000	1	(1.1378)	01/06/2025
002625.ZK	12/04/2024	SDB3261724274	(500.00)	5.5458	(2,772.88)	(2,772.88)	0.0000	4.5800	(1,278.6666)	0.0000	0.3528	(0.9849)	0.0000	1	(0.6321)	01/06/2025
002625.ZK	12/04/2024	SDB3261724274	(1,600.00)	5.5458	(8,873.23)	(8,873.23)	0.0000	4.5800	(1,278.6666)	0.0000	1.1289	(3.1516)	0.0000	1	(2.0228)	01/06/2025
TOTAL KUANG-CHI TECHNOLOGIES CO LTD CMN CLASS A SERIES NORTHBOUND												339.4240	(1,023.1932)	0.0000	(683.7692)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
KUNMING YUNNEI POWER CO LTD CMN CLASS A SERIES NORTHBOUND																
000903.ZK	12/11/2024	SDB3263426686	(600.00)	0.6774	(338.45)	(406.43)	0.0000	4.5800	(2,000.0000)	0.0000	0.0431	(0.2258)	0.0000	1	(0.1827)	01/06/2025
000903.ZK	12/11/2024	SDB3263426686	(4,400.00)	0.6774	(2,581.13)	(2,980.46)	0.0000	4.5800	(2,000.0000)	0.0000	0.3284	(1.6558)	0.0000	1	(1.3274)	01/06/2025
000903.ZK	12/10/2024	SDB3263426686	(600.00)	0.6144	(338.45)	(368.63)	0.0000	4.5800	(2,003.0769)	0.0000	0.0431	(0.2051)	0.0000	1	(0.1621)	01/06/2025
000903.ZK	12/10/2024	SDB3263426686	(5,500.00)	0.6144	(3,226.41)	(3,379.10)	0.0000	4.5800	(2,003.0769)	0.0000	0.4105	(1.8802)	0.0000	1	(1.4697)	01/06/2025
000903.ZK	12/10/2024	SDB3263426686	(400.00)	0.6144	(200.49)	(245.75)	0.0000	4.5800	(2,003.0769)	0.0000	0.0255	(0.1367)	0.0000	1	(0.1112)	01/06/2025
000903.ZK	12/09/2024	SDB3263426686	(400.00)	0.5573	(200.49)	(222.92)	0.0000	4.5800	(2,050.0000)	0.0000	0.0255	(0.1269)	0.0000	1	(0.1014)	01/06/2025
000903.ZK	12/06/2024	SDB3263426686	(6,600.00)	0.5055	(3,308.15)	(3,336.39)	0.0000	4.5800	(2,208.6206)	0.0000	1.2626	(6.1407)	0.0000	3	(4.8781)	01/06/2025
000903.ZK	12/06/2024	SDB3263426686	(300.00)	0.5055	(149.31)	(151.65)	0.0000	4.5800	(2,208.6206)	0.0000	0.0570	(0.2791)	0.0000	3	(0.2221)	01/06/2025
000903.ZK	12/06/2024	SDB3263426686	(1,800.00)	0.5055	(791.03)	(909.93)	0.0000	4.5800	(2,208.6206)	0.0000	0.3019	(1.6747)	0.0000	3	(1.3728)	01/06/2025
000903.ZK	12/05/2024	SDB3263426686	(1,800.00)	0.4803	(791.03)	(864.61)	0.0000	4.5800	(2,050.0000)	0.0000	0.1006	(0.4923)	0.0000	1	(0.3917)	01/06/2025
000903.ZK	12/04/2024	SDB3263426686	(4,000.00)	0.4331	(1,757.84)	(1,732.44)	0.0000	4.5800	(2,050.0000)	0.0000	0.2236	(0.9865)	0.0000	1	(0.7629)	01/06/2025
000903.ZK	12/04/2024	SDB3263426686	(400.00)	0.4262	(175.78)	(170.48)	0.0000	4.5800	(2,050.0000)	0.0000	0.0224	(0.0971)	0.0000	1	(0.0747)	01/06/2025
TOTAL KUNMING YUNNEI POWER CO LTD CMN CLASS A SERIES NORTHBOUND											2.8441	(13.9011)	0.0000		(11.0569)	

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
KUNSHAN DONGWEI TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND																
688700.SH	12/23/2024	SDB3263185968	(658.00)	3.7844	(2,801.63)	(2,490.15)	0.0000	4.3300	(2,250.0000)	0.0000	0.3370	(1.5563)	0.0000	1	(1.2194)	01/06/2025
688700.SH	12/23/2024	SDB3263185968	(742.00)	3.7844	(3,159.28)	(2,808.05)	0.0000	4.3300	(2,250.0000)	0.0000	0.3800	(1.7550)	0.0000	1	(1.3750)	01/06/2025
688700.SH	12/20/2024	SDB3263185968	(658.00)	3.8358	(2,801.63)	(2,523.95)	0.0000	4.3300	(2,250.0000)	0.0000	1.0109	(4.7324)	0.0000	3	(3.7215)	01/06/2025
688700.SH	12/20/2024	SDB3263185968	(742.00)	3.8358	(3,159.28)	(2,846.16)	0.0000	4.3300	(2,250.0000)	0.0000	1.1400	(5.3365)	0.0000	3	(4.1966)	01/06/2025
688700.SH	12/19/2024	SDB3263185968	(658.00)	3.8944	(2,801.63)	(2,562.53)	0.0000	4.5800	(2,250.0000)	0.0000	0.3564	(1.6016)	0.0000	1	(1.2452)	01/06/2025
688700.SH	12/19/2024	SDB3263185968	(742.00)	3.8944	(3,159.28)	(2,889.66)	0.0000	4.5800	(2,250.0000)	0.0000	0.4019	(1.8060)	0.0000	1	(1.4041)	01/06/2025
688700.SH	12/18/2024	SDB3263185968	(658.00)	4.0501	(2,801.63)	(2,664.99)	0.0000	4.5800	(2,250.0000)	0.0000	0.3564	(1.6656)	0.0000	1	(1.3092)	01/06/2025
688700.SH	12/18/2024	SDB3263185968	(742.00)	4.0501	(3,159.28)	(3,005.20)	0.0000	4.5800	(2,250.0000)	0.0000	0.4019	(1.8782)	0.0000	1	(1.4763)	01/06/2025
688700.SH	12/17/2024	SDB3263185968	(658.00)	4.1797	(2,801.63)	(2,750.21)	0.0000	4.5800	(2,250.0000)	0.0000	0.3564	(1.7189)	0.0000	1	(1.3625)	01/06/2025
688700.SH	12/17/2024	SDB3263185968	(742.00)	4.1797	(3,159.28)	(3,101.30)	0.0000	4.5800	(2,250.0000)	0.0000	0.4019	(1.9383)	0.0000	1	(1.5364)	01/06/2025
688700.SH	12/16/2024	SDB3263185968	(658.00)	4.1204	(2,801.63)	(2,711.20)	0.0000	4.5800	(2,250.0000)	0.0000	0.3564	(1.6945)	0.0000	1	(1.3381)	01/06/2025
688700.SH	12/16/2024	SDB3263185968	(742.00)	4.1204	(3,159.28)	(3,057.31)	0.0000	4.5800	(2,250.0000)	0.0000	0.4019	(1.9108)	0.0000	1	(1.5089)	01/06/2025
688700.SH	12/13/2024	SDB3263185968	(658.00)	4.2174	(2,801.63)	(2,775.07)	0.0000	4.5800	(2,250.0000)	0.0000	1.0693	(5.2033)	0.0000	3	(4.1340)	01/06/2025
688700.SH	12/13/2024	SDB3263185968	(742.00)	4.2174	(3,159.28)	(3,129.33)	0.0000	4.5800	(2,250.0000)	0.0000	1.2058	(5.8675)	0.0000	3	(4.6617)	01/06/2025
688700.SH	12/12/2024	SDB3263185968	(658.00)	4.0663	(2,801.63)	(2,675.60)	0.0000	4.5800	(2,250.0000)	0.0000	0.3564	(1.6723)	0.0000	1	(1.3158)	01/06/2025
688700.SH	12/12/2024	SDB3263185968	(742.00)	4.0663	(3,159.28)	(3,017.17)	0.0000	4.5800	(2,250.0000)	0.0000	0.4019	(1.8857)	0.0000	1	(1.4838)	01/06/2025
688700.SH	12/11/2024	SDB3263185968	(658.00)	4.1606	(2,801.63)	(2,737.70)	0.0000	4.5800	(2,250.0000)	0.0000	0.3564	(1.7111)	0.0000	1	(1.3546)	01/06/2025
688700.SH	12/11/2024	SDB3263185968	(742.00)	4.1606	(3,159.28)	(3,087.20)	0.0000	4.5800	(2,250.0000)	0.0000	0.4019	(1.9295)	0.0000	1	(1.5276)	01/06/2025
688700.SH	12/10/2024	SDB3263185968	(658.00)	4.1619	(2,801.63)	(2,738.50)	0.0000	4.5800	(2,250.0000)	0.0000	0.3564	(1.7116)	0.0000	1	(1.3551)	01/06/2025
688700.SH	12/10/2024	SDB3263185968	(742.00)	4.1619	(3,159.28)	(3,088.10)	0.0000	4.5800	(2,250.0000)	0.0000	0.4019	(1.9301)	0.0000	1	(1.5281)	01/06/2025
688700.SH	12/09/2024	SDB3263185968	(658.00)	4.0865	(2,801.63)	(2,688.90)	0.0000	4.5800	(2,250.0000)	0.0000	0.3564	(1.6806)	0.0000	1	(1.3241)	01/06/2025
688700.SH	12/09/2024	SDB3263185968	(742.00)	4.0865	(3,159.28)	(3,032.17)	0.0000	4.5800	(2,250.0000)	0.0000	0.4019	(1.8951)	0.0000	1	(1.4932)	01/06/2025
688700.SH	12/06/2024	SDB3263185968	(658.00)	4.3277	(2,801.63)	(2,847.62)	0.0000	4.5800	(2,250.0000)	0.0000	1.0693	(5.3393)	0.0000	3	(4.2700)	01/06/2025
688700.SH	12/06/2024	SDB3263185968	(742.00)	4.3277	(3,159.28)	(3,211.15)	0.0000	4.5800	(2,250.0000)	0.0000	1.2058	(6.0209)	0.0000	3	(4.8151)	01/06/2025
688700.SH	12/05/2024	SDB3263185968	(658.00)	4.3615	(2,801.63)	(2,869.84)	0.0000	4.5800	(2,250.0000)	0.0000	0.3564	(1.7937)	0.0000	1	(1.4372)	01/06/2025
688700.SH	12/05/2024	SDB3263185968	(742.00)	4.3615	(3,159.28)	(3,236.20)	0.0000	4.5800	(2,250.0000)	0.0000	0.4019	(2.0226)	0.0000	1	(1.6207)	01/06/2025
688700.SH	12/04/2024	SDB3263185968	(658.00)	4.2578	(2,801.63)	(2,801.63)	0.0000	4.5800	(2,250.0000)	0.0000	0.3564	(1.7510)	0.0000	1	(1.3946)	01/06/2025
688700.SH	12/04/2024	SDB3263185968	(742.00)	4.2578	(3,159.28)	(3,159.28)	0.0000	4.5800	(2,250.0000)	0.0000	0.4019	(1.9745)	0.0000	1	(1.5726)	01/06/2025
TOTAL KUNSHAN DONGWEI TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND												15.0016	(71.9829)	0.0000	(56.9813)	

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066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
LEADER HARMONIOUS DRIVE SYSTEMS CO., LTD. CMN CLASS A SERIES NORTHBOUND																
688017.SH	01/03/2025	SDB3260123005	(68.00)	15.3157	(1,168.08)	(1,041.47)	0.0000	4.3300	(1,750.0000)	0.0000	0.4215	(1.5188)	0.0000	3	(1.0973)	01/06/2025
688017.SH	01/02/2025	SDB3260123005	(68.00)	15.6077	(1,168.08)	(1,061.32)	0.0000	4.3300	(1,750.0000)	0.0000	0.1405	(0.5159)	0.0000	1	(0.3754)	01/06/2025
688017.SH	12/31/2024	SDB3260123005	(68.00)	15.9911	(1,168.08)	(1,087.40)	0.0000	4.3300	(1,750.0000)	0.0000	0.2810	(1.0572)	0.0000	2	(0.7762)	01/06/2025
688017.SH	12/30/2024	SDB3260123005	(68.00)	15.6255	(1,168.08)	(1,062.54)	0.0000	4.3300	(1,750.0000)	0.0000	0.1405	(0.5165)	0.0000	1	(0.3760)	01/06/2025
688017.SH	12/27/2024	SDB3260123005	(68.00)	16.0482	(1,168.08)	(1,091.28)	0.0000	4.3300	(1,750.0000)	0.0000	0.4215	(1.5914)	0.0000	3	(1.1700)	01/06/2025
688017.SH	12/26/2024	SDB3260123005	(68.00)	15.4266	(1,168.08)	(1,049.01)	0.0000	4.3300	(1,750.0000)	0.0000	0.1405	(0.5099)	0.0000	1	(0.3694)	01/06/2025
688017.SH	12/24/2024	SDB3260123005	(68.00)	15.4266	(1,168.08)	(1,049.01)	0.0000	4.3300	(1,750.0000)	0.0000	0.2810	(1.0199)	0.0000	2	(0.7389)	01/06/2025
688017.SH	12/23/2024	SDB3260123005	(68.00)	15.6740	(1,168.08)	(1,065.83)	0.0000	4.3300	(1,750.0000)	0.0000	0.1405	(0.5181)	0.0000	1	(0.3776)	01/06/2025
688017.SH	12/20/2024	SDB3260123005	(68.00)	15.1882	(1,168.08)	(1,032.80)	0.0000	4.3300	(1,750.0000)	0.0000	0.4215	(1.5062)	0.0000	3	(1.0847)	01/06/2025
688017.SH	12/19/2024	SDB3260123005	(68.00)	15.8014	(1,168.08)	(1,074.49)	0.0000	4.5800	(1,750.0000)	0.0000	0.1486	(0.5223)	0.0000	1	(0.3737)	01/06/2025
688017.SH	12/18/2024	SDB3260123005	(68.00)	15.6531	(1,168.08)	(1,064.41)	0.0000	4.5800	(1,750.0000)	0.0000	0.1486	(0.5174)	0.0000	1	(0.3688)	01/06/2025
688017.SH	12/17/2024	SDB3260123005	(68.00)	16.9072	(1,168.08)	(1,149.69)	0.0000	4.5800	(1,750.0000)	0.0000	0.1486	(0.5589)	0.0000	1	(0.4103)	01/06/2025
688017.SH	12/16/2024	SDB3260123005	(68.00)	17.2228	(1,168.08)	(1,171.15)	0.0000	4.5800	(1,750.0000)	0.0000	0.1486	(0.5693)	0.0000	1	(0.4207)	01/06/2025
688017.SH	12/13/2024	SDB3260123005	(68.00)	18.2847	(1,168.08)	(1,243.36)	0.0000	4.5800	(1,750.0000)	0.0000	0.4458	(1.8132)	0.0000	3	(1.3674)	01/06/2025
688017.SH	12/12/2024	SDB3260123005	(68.00)	16.7821	(1,168.08)	(1,141.18)	0.0000	4.5800	(1,750.0000)	0.0000	0.1486	(0.5547)	0.0000	1	(0.4061)	01/06/2025
688017.SH	12/11/2024	SDB3260123005	(68.00)	17.1272	(1,168.08)	(1,164.65)	0.0000	4.5800	(1,750.0000)	0.0000	0.1486	(0.5661)	0.0000	1	(0.4175)	01/06/2025
688017.SH	12/10/2024	SDB3260123005	(68.00)	17.8198	(1,168.08)	(1,211.75)	0.0000	4.5800	(1,750.0000)	0.0000	0.1486	(0.5890)	0.0000	1	(0.4404)	01/06/2025
688017.SH	12/09/2024	SDB3260123005	(68.00)	18.1935	(1,168.08)	(1,237.16)	0.0000	4.5800	(1,750.0000)	0.0000	0.1486	(0.6014)	0.0000	1	(0.4528)	01/06/2025
688017.SH	12/06/2024	SDB3260123005	(68.00)	16.9998	(1,168.08)	(1,155.99)	0.0000	4.5800	(1,750.0000)	0.0000	0.4458	(1.6858)	0.0000	3	(1.2400)	01/06/2025
688017.SH	12/05/2024	SDB3260123005	(68.00)	17.3553	(1,168.08)	(1,180.16)	0.0000	4.5800	(1,750.0000)	0.0000	0.1486	(0.5737)	0.0000	1	(0.4251)	01/06/2025
688017.SH	12/04/2024	SDB3260123005	(68.00)	17.1776	(1,168.08)	(1,168.08)	0.0000	4.5800	(1,750.0000)	0.0000	0.1486	(0.5678)	0.0000	1	(0.4192)	01/06/2025
TOTAL LEADER HARMONIOUS DRIVE SYSTEMS CO., LTD. CMN CLASS A SERIES NORTHBOUND												4.7661	(17.8738)	0.0000	(13.1077)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
LEPU MEDICAL TECHNOLOGY (BEIJING) CO.,LTD CMN CLASS A SERIES NORTHBOUND																
300003.ZK	01/03/2025	SDB3264649808	(900.00)	1.6007	(1,466.06)	(1,440.59)	0.0000	4.3300	(1,825.0000)	0.0000	0.5290	(2.1909)	0.0000	3	(1.6619)	01/06/2025
300003.ZK	01/03/2025	SDB3264649808	(4,800.00)	1.6007	(7,841.88)	(7,683.15)	0.0000	4.3300	(1,825.0000)	0.0000	2.8296	(11.6848)	0.0000	3	(8.8552)	01/06/2025
300003.ZK	01/02/2025	SDB3264649808	(900.00)	1.6198	(1,466.06)	(1,457.80)	0.0000	4.3300	(1,825.0000)	0.0000	0.1763	(0.7390)	0.0000	1	(0.5627)	01/06/2025
300003.ZK	01/02/2025	SDB3264649808	(4,800.00)	1.6198	(7,841.88)	(7,774.95)	0.0000	4.3300	(1,825.0000)	0.0000	0.9432	(3.9415)	0.0000	1	(2.9983)	01/06/2025
300003.ZK	12/31/2024	SDB3264649808	(900.00)	1.6265	(1,466.06)	(1,463.85)	0.0000	4.3300	(1,825.0000)	0.0000	0.3527	(1.4842)	0.0000	2	(1.1315)	01/06/2025
300003.ZK	12/31/2024	SDB3264649808	(4,800.00)	1.6265	(7,841.88)	(7,807.18)	0.0000	4.3300	(1,825.0000)	0.0000	1.8864	(7.9156)	0.0000	2	(6.0292)	01/06/2025
300003.ZK	12/30/2024	SDB3264649808	(900.00)	1.6290	(1,466.06)	(1,466.06)	0.0000	4.3300	(1,825.0000)	0.0000	0.1763	(0.7432)	0.0000	1	(0.5669)	01/06/2025
300003.ZK	12/30/2024	SDB3264649808	(4,800.00)	1.6337	(7,841.88)	(7,841.88)	0.0000	4.3300	(1,825.0000)	0.0000	0.9432	(3.9754)	0.0000	1	(3.0322)	01/06/2025
TOTAL LEPU MEDICAL TECHNOLOGY (BEIJING) CO.,LTD CMN CLASS A SERIES NORTHBOUND											7.8368	(32.6746)	0.0000		(24.8378)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
LESAN GIANTSTAR FARMING & HUSBANDRY CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND																
603477.SH	01/03/2025	SDB3260123395	(300.00)	2.4913	(804.48)	(747.38)	0.0000	4.3300	(849.1972)	0.0000	0.2903	(0.5289)	0.0000	3	(0.2386)	01/06/2025
603477.SH	01/03/2025	SDB3260123395	(3,400.00)	2.4913	(9,574.39)	(8,470.35)	0.0000	4.3300	(849.1972)	0.0000	3.4548	(5.9942)	0.0000	3	(2.5394)	01/06/2025
603477.SH	01/03/2025	SDB3260123395	(21,100.00)	2.4913	(59,830.91)	(52,565.97)	0.0000	4.3300	(849.1972)	0.0000	21.5890	(37.1991)	0.0000	3	(15.6101)	01/06/2025
603477.SH	01/03/2025	SDB3260123395	(1,200.00)	2.4913	(3,321.98)	(2,989.53)	0.0000	4.3300	(849.1972)	0.0000	1.1987	(2.1156)	0.0000	3	(0.9169)	01/06/2025
603477.SH	01/03/2025	SDB3260123395	(200.00)	2.4913	(543.39)	(498.26)	0.0000	4.3300	(849.1972)	0.0000	0.1961	(0.3526)	0.0000	3	(0.1565)	01/06/2025
603477.SH	01/03/2025	SDB3260123395	(1,900.00)	2.4913	(4,990.75)	(4,733.43)	0.0000	4.3300	(849.1972)	0.0000	1.8008	(3.3497)	0.0000	3	(1.5489)	01/06/2025
603477.SH	01/03/2025	SDB3260123395	(16,000.00)	2.4913	(42,078.16)	(39,860.45)	0.0000	4.3300	(849.1972)	0.0000	15.1832	(28.2078)	0.0000	3	(13.0246)	01/06/2025
603477.SH	01/03/2025	SDB3260123395	(19,100.00)	2.4913	(51,127.61)	(47,583.41)	0.0000	4.3300	(849.1972)	0.0000	18.4485	(33.6731)	0.0000	3	(15.2245)	01/06/2025
603477.SH	01/03/2025	SDB3260123395	(2,200.00)	2.4913	(5,889.04)	(5,480.81)	0.0000	4.3300	(849.1972)	0.0000	2.1250	(3.8786)	0.0000	3	(1.7536)	01/06/2025
603477.SH	01/02/2025	SDB3260123395	(300.00)	2.5864	(804.48)	(775.93)	0.0000	4.3300	(959.2580)	0.0000	0.0968	(0.2068)	0.0000	1	(0.1100)	01/06/2025
603477.SH	01/02/2025	SDB3260123395	(3,400.00)	2.5864	(9,574.39)	(8,793.93)	0.0000	4.3300	(959.2580)	0.0000	1.1516	(2.3432)	0.0000	1	(1.1916)	01/06/2025
603477.SH	01/02/2025	SDB3260123395	(21,100.00)	2.5864	(59,830.91)	(54,574.07)	0.0000	4.3300	(959.2580)	0.0000	7.1963	(14.5418)	0.0000	1	(7.3455)	01/06/2025
603477.SH	01/02/2025	SDB3260123395	(1,200.00)	2.5864	(3,321.98)	(3,103.74)	0.0000	4.3300	(959.2580)	0.0000	0.3996	(0.8270)	0.0000	1	(0.4275)	01/06/2025
603477.SH	01/02/2025	SDB3260123395	(200.00)	2.5864	(543.39)	(517.29)	0.0000	4.3300	(959.2580)	0.0000	0.0654	(0.1378)	0.0000	1	(0.0725)	01/06/2025
603477.SH	01/02/2025	SDB3260123395	(1,900.00)	2.5864	(4,990.75)	(4,914.25)	0.0000	4.3300	(959.2580)	0.0000	0.6003	(1.3095)	0.0000	1	(0.7092)	01/06/2025
603477.SH	01/02/2025	SDB3260123395	(16,000.00)	2.5864	(42,078.16)	(41,383.18)	0.0000	4.3300	(959.2580)	0.0000	5.0611	(11.0270)	0.0000	1	(5.9659)	01/06/2025
603477.SH	01/02/2025	SDB3260123395	(2,800.00)	2.5864	(7,495.15)	(7,242.06)	0.0000	4.3300	(959.2580)	0.0000	0.9015	(1.9297)	0.0000	1	(1.0282)	01/06/2025
603477.SH	01/02/2025	SDB3260123395	(6,400.00)	2.5864	(17,131.76)	(16,553.27)	0.0000	4.3300	(959.2580)	0.0000	2.0606	(4.4108)	0.0000	1	(2.3502)	01/06/2025
603477.SH	01/02/2025	SDB3260123395	(19,100.00)	2.5864	(51,127.61)	(49,401.18)	0.0000	4.3300	(959.2580)	0.0000	6.1495	(13.1635)	0.0000	1	(7.0139)	01/06/2025
603477.SH	01/02/2025	SDB3260123395	(200.00)	2.5864	(535.37)	(517.29)	0.0000	4.3300	(959.2580)	0.0000	0.0644	(0.1378)	0.0000	1	(0.0734)	01/06/2025
603477.SH	01/02/2025	SDB3260123395	(2,200.00)	2.5864	(5,889.04)	(5,690.19)	0.0000	4.3300	(959.2580)	0.0000	0.7083	(1.5162)	0.0000	1	(0.8079)	01/06/2025
603477.SH	12/31/2024	SDB3260123395	(300.00)	2.6300	(804.48)	(789.01)	0.0000	4.3300	(959.2580)	0.0000	0.1935	(0.4205)	0.0000	2	(0.2270)	01/06/2025
603477.SH	12/31/2024	SDB3260123395	(3,400.00)	2.6300	(9,574.39)	(8,942.16)	0.0000	4.3300	(959.2580)	0.0000	2.3032	(4.7655)	0.0000	2	(2.4623)	01/06/2025
603477.SH	12/31/2024	SDB3260123395	(21,100.00)	2.6300	(59,830.91)	(55,494.01)	0.0000	4.3300	(959.2580)	0.0000	14.3927	(29.5739)	0.0000	2	(15.1813)	01/06/2025
603477.SH	12/31/2024	SDB3260123395	(1,200.00)	2.6300	(3,321.98)	(3,156.06)	0.0000	4.3300	(959.2580)	0.0000	0.7991	(1.6819)	0.0000	2	(0.8828)	01/06/2025
603477.SH	12/31/2024	SDB3260123395	(200.00)	2.6300	(543.39)	(526.01)	0.0000	4.3300	(959.2580)	0.0000	0.1307	(0.2803)	0.0000	2	(0.1496)	01/06/2025
603477.SH	12/31/2024	SDB3260123395	(1,900.00)	2.6300	(4,990.75)	(4,997.09)	0.0000	4.3300	(959.2580)	0.0000	1.2006	(2.6631)	0.0000	2	(1.4625)	01/06/2025
603477.SH	12/31/2024	SDB3260123395	(16,000.00)	2.6300	(42,078.16)	(42,080.77)	0.0000	4.3300	(959.2580)	0.0000	10.1221	(22.4257)	0.0000	2	(12.3036)	01/06/2025
603477.SH	12/31/2024	SDB3260123395	(2,800.00)	2.6300	(7,495.15)	(7,364.13)	0.0000	4.3300	(959.2580)	0.0000	1.8030	(3.9245)	0.0000	2	(2.1215)	01/06/2025
603477.SH	12/31/2024	SDB3260123395	(6,400.00)	2.6300	(17,131.76)	(16,832.31)	0.0000	4.3300	(959.2580)	0.0000	4.1211	(8.9703)	0.0000	2	(4.8492)	01/06/2025
603477.SH	12/31/2024	SDB3260123395	(19,100.00)	2.6300	(51,127.61)	(50,233.92)	0.0000	4.3300	(959.2580)	0.0000	12.2990	(26.7707)	0.0000	2	(14.4717)	01/06/2025
603477.SH	12/31/2024	SDB3260123395	(200.00)	2.6300	(535.37)	(526.01)	0.0000	4.3300	(959.2580)	0.0000	0.1288	(0.2803)	0.0000	2	(0.1515)	01/06/2025
603477.SH	12/31/2024	SDB3260123395	(2,200.00)	2.6300	(5,889.04)	(5,786.11)	0.0000	4.3300	(959.2580)	0.0000	1.4166	(3.0835)	0.0000	2	(1.6669)	01/06/2025
603477.SH	12/30/2024	SDB3260123395	(300.00)	2.5940	(804.48)	(778.20)	0.0000	4.3300	(959.2580)	0.0000	0.0968	(0.2074)	0.0000	1	(0.1106)	01/06/2025
603477.SH	12/30/2024	SDB3260123395	(3,400.00)	2.5940	(9,574.39)	(8,819.56)	0.0000	4.3300	(959.2580)	0.0000	1.1516	(2.3501)	0.0000	1	(1.1985)	01/06/2025
603477.SH	12/30/2024	SDB3260123395	(21,100.00)	2.5940	(59,830.91)	(54,733.17)	0.0000	4.3300	(959.2580)	0.0000	7.1963	(14.5842)	0.0000	1	(7.3879)	01/06/2025
603477.SH	12/30/2024	SDB3260123395	(1,200.00)	2.5940	(3,321.98)	(3,112.79)	0.0000	4.3300	(959.2580)	0.0000	0.3996	(0.8294)	0.0000	1	(0.4299)	01/06/2025
603477.SH	12/30/2024	SDB3260123395	(200.00)	2.5940	(543.39)	(518.80)	0.0000	4.3300	(959.2580)	0.0000	0.0654	(0.1382)	0.0000	1	(0.0729)	01/06/2025
603477.SH	12/30/2024	SDB3260123395	(1,900.00)	2.5940	(4,990.75)	(4,928.58)	0.0000	4.3300	(959.2580)	0.0000	0.6003	(1.3133)	0.0000	1	(0.7130)	01/06/2025
603477.SH	12/30/2024	SDB3260123395	(16,000.00)	2.5940	(42,078.16)	(41,503.82)	0.0000	4.3300	(959.2580)	0.0000	5.0611	(11.0591)	0.0000	1	(5.9981)	01/06/2025
603477.SH	12/30/2024	SDB3260123395	(2,800.00)	2.5940	(7,495.15)	(7,263.17)	0.0000	4.3300	(959.2580)	0.0000	0.9015	(1.9353)	0.0000	1	(1.0338)	01/06/2025
603477.SH	12/30/2024	SDB3260123395	(6,400.00)	2.5940	(17,131.76)	(16,601.53)	0.0000	4.3300	(959.2580)	0.0000	2.0606	(4.4237)	0.0000	1	(2.3631)	01/06/2025
603477.SH	12/30/2024	SDB3260123395	(19,100.00)	2.5940	(51,127.61)	(49,545.19)	0.0000	4.3300	(959.2580)	0.0000	6.1495	(13.2018)	0.0000	1	(7.0523)	01/06/2025
603477.SH	12/30/2024	SDB3260123395	(200.00)	2.5940	(535.37)	(518.80)	0.0000	4.3300	(959.2580)	0.0000	0.0644	(0.1382)	0.0000	1	(0.0738)	01/06/2025
603477.SH	12/30/2024	SDB3260123395	(2,200.00)	2.5940	(5,889.04)	(5,706.78)	0.0000	4.3300	(959.2580)	0.0000	0.7083	(1.5206)	0.0000	1	(0.8123)	01/06/2025
603477.SH	12/27/2024	SDB3260123395	(300.00)	2.6505	(804.48)	(795.16)	0.0000	4.3300	(959.2580)	0.0000	0.2903	(0.6356)	0.0000	3	(0.3454)	01/06/2025
603477.SH	12/27/2024	SDB3260123395	(3,400.00)	2.6505	(9,574.39)	(9,011.77)	0.0000	4.3300	(959.2580)	0.0000	3.4548	(7.2038)	0.0000	3	(3.7491)	01/06/2025
603477.SH	12/27/2024	SDB3260123395	(21,100.00)	2.6505	(59,830.91)	(55,925.97)	0.0000	4.3300	(959.2580)	0.0000	21.5890	(44.7062)	0.0000	3	(23.1172)	01/06/2025
603477.SH	12/27/2024	SDB3260123395	(1,200.00)	2.6505	(3,321.98)	(3,180.62)	0.0000	4.3300	(959.2580)	0.0000	1.1987	(2.5425)	0.0000	3	(1.3439)	01/06/2025
603477.SH	12/27/2024	SDB3260123395	(200.00)	2.6505	(543.39)	(530.10)	0.0000	4.3300	(959.2580)	0.0000	0.1961	(0.4238)	0.0000	3	(0.2277)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
LESAN GIANTSTAR FARMING & HUSBANDRY CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
603477.SH	12/27/2024	SDB3260123395	(1,900.00)	2.6505	(4,990.75)	(5,035.99)	0.0000	4.3300	(959.2580)	0.0000	1.8008	(4.0257)	0.0000	3	(2.2248)	01/06/2025
603477.SH	12/27/2024	SDB3260123395	(16,000.00)	2.6505	(42,078.16)	(42,408.32)	0.0000	4.3300	(959.2580)	0.0000	15.1832	(33.9004)	0.0000	3	(18.7172)	01/06/2025
603477.SH	12/27/2024	SDB3260123395	(2,800.00)	2.6505	(7,495.15)	(7,421.46)	0.0000	4.3300	(959.2580)	0.0000	2.7045	(5.9326)	0.0000	3	(3.2281)	01/06/2025
603477.SH	12/27/2024	SDB3260123395	(6,400.00)	2.6505	(17,131.76)	(16,963.33)	0.0000	4.3300	(959.2580)	0.0000	6.1817	(13.5602)	0.0000	3	(7.3785)	01/06/2025
603477.SH	12/27/2024	SDB3260123395	(19,100.00)	2.6505	(51,127.61)	(50,624.93)	0.0000	4.3300	(959.2580)	0.0000	18.4485	(40.4686)	0.0000	3	(22.0201)	01/06/2025
603477.SH	12/27/2024	SDB3260123395	(200.00)	2.6505	(535.37)	(530.10)	0.0000	4.3300	(959.2580)	0.0000	0.1932	(0.4238)	0.0000	3	(0.2306)	01/06/2025
603477.SH	12/27/2024	SDB3260123395	(2,200.00)	2.6505	(5,889.04)	(5,831.14)	0.0000	4.3300	(959.2580)	0.0000	2.1250	(4.6613)	0.0000	3	(2.5363)	01/06/2025
603477.SH	12/26/2024	SDB3260123395	(300.00)	2.6306	(804.48)	(789.17)	0.0000	4.3300	(959.2580)	0.0000	0.0968	(0.2103)	0.0000	1	(0.1135)	01/06/2025
603477.SH	12/26/2024	SDB3260123395	(3,400.00)	2.6306	(9,574.39)	(8,943.94)	0.0000	4.3300	(959.2580)	0.0000	1.1516	(2.3832)	0.0000	1	(1.2316)	01/06/2025
603477.SH	12/26/2024	SDB3260123395	(21,100.00)	2.6306	(59,830.91)	(55,505.07)	0.0000	4.3300	(959.2580)	0.0000	7.1963	(14.7899)	0.0000	1	(7.5936)	01/06/2025
603477.SH	12/26/2024	SDB3260123395	(1,200.00)	2.6306	(3,321.98)	(3,156.69)	0.0000	4.3300	(959.2580)	0.0000	0.3996	(0.8411)	0.0000	1	(0.4416)	01/06/2025
603477.SH	12/26/2024	SDB3260123395	(200.00)	2.6306	(543.39)	(526.11)	0.0000	4.3300	(959.2580)	0.0000	0.0654	(0.1402)	0.0000	1	(0.0748)	01/06/2025
603477.SH	12/26/2024	SDB3260123395	(1,900.00)	2.6306	(4,990.75)	(4,998.09)	0.0000	4.3300	(959.2580)	0.0000	0.6003	(1.3318)	0.0000	1	(0.7315)	01/06/2025
603477.SH	12/26/2024	SDB3260123395	(16,000.00)	2.6306	(42,078.16)	(42,089.15)	0.0000	4.3300	(959.2580)	0.0000	5.0611	(11.2151)	0.0000	1	(6.1540)	01/06/2025
603477.SH	12/26/2024	SDB3260123395	(2,800.00)	2.6306	(7,495.15)	(7,365.60)	0.0000	4.3300	(959.2580)	0.0000	0.9015	(1.9626)	0.0000	1	(1.0611)	01/06/2025
603477.SH	12/26/2024	SDB3260123395	(6,400.00)	2.6306	(17,131.76)	(16,835.66)	0.0000	4.3300	(959.2580)	0.0000	2.0606	(4.4860)	0.0000	1	(2.4255)	01/06/2025
603477.SH	12/26/2024	SDB3260123395	(19,100.00)	2.6306	(51,127.61)	(50,243.93)	0.0000	4.3300	(959.2580)	0.0000	6.1495	(13.3880)	0.0000	1	(7.2385)	01/06/2025
603477.SH	12/26/2024	SDB3260123395	(200.00)	2.6306	(535.37)	(526.11)	0.0000	4.3300	(959.2580)	0.0000	0.0644	(0.1402)	0.0000	1	(0.0758)	01/06/2025
603477.SH	12/26/2024	SDB3260123395	(2,200.00)	2.6306	(5,889.04)	(5,787.26)	0.0000	4.3300	(959.2580)	0.0000	0.7083	(1.5421)	0.0000	1	(0.8338)	01/06/2025
603477.SH	12/24/2024	SDB3260123395	(300.00)	2.6306	(804.48)	(789.17)	0.0000	4.3300	(959.2580)	0.0000	0.1935	(0.4206)	0.0000	2	(0.2270)	01/06/2025
603477.SH	12/24/2024	SDB3260123395	(3,400.00)	2.6306	(9,574.39)	(8,943.94)	0.0000	4.3300	(959.2580)	0.0000	2.3032	(4.7664)	0.0000	2	(2.4632)	01/06/2025
603477.SH	12/24/2024	SDB3260123395	(21,100.00)	2.6306	(59,830.91)	(55,505.07)	0.0000	4.3300	(959.2580)	0.0000	14.3927	(29.5798)	0.0000	2	(15.1872)	01/06/2025
603477.SH	12/24/2024	SDB3260123395	(1,200.00)	2.6306	(3,321.98)	(3,156.69)	0.0000	4.3300	(959.2580)	0.0000	0.7991	(1.6823)	0.0000	2	(0.8831)	01/06/2025
603477.SH	12/24/2024	SDB3260123395	(200.00)	2.6306	(543.39)	(526.11)	0.0000	4.3300	(959.2580)	0.0000	0.1307	(0.2804)	0.0000	2	(0.1497)	01/06/2025
603477.SH	12/24/2024	SDB3260123395	(1,900.00)	2.6306	(4,990.75)	(4,998.09)	0.0000	4.3300	(959.2580)	0.0000	1.2006	(2.6636)	0.0000	2	(1.4630)	01/06/2025
603477.SH	12/24/2024	SDB3260123395	(16,000.00)	2.6306	(42,078.16)	(42,089.15)	0.0000	4.3300	(959.2580)	0.0000	10.1221	(22.4302)	0.0000	2	(12.3081)	01/06/2025
603477.SH	12/24/2024	SDB3260123395	(2,800.00)	2.6306	(7,495.15)	(7,365.60)	0.0000	4.3300	(959.2580)	0.0000	1.8030	(3.9253)	0.0000	2	(2.1223)	01/06/2025
603477.SH	12/24/2024	SDB3260123395	(6,400.00)	2.6306	(17,131.76)	(16,835.66)	0.0000	4.3300	(959.2580)	0.0000	4.1211	(8.9721)	0.0000	2	(4.8509)	01/06/2025
603477.SH	12/24/2024	SDB3260123395	(19,100.00)	2.6306	(51,127.61)	(50,243.93)	0.0000	4.3300	(959.2580)	0.0000	12.2990	(26.7760)	0.0000	2	(14.4770)	01/06/2025
603477.SH	12/24/2024	SDB3260123395	(200.00)	2.6306	(535.37)	(526.11)	0.0000	4.3300	(959.2580)	0.0000	0.1288	(0.2804)	0.0000	2	(0.1516)	01/06/2025
603477.SH	12/24/2024	SDB3260123395	(2,200.00)	2.6306	(5,889.04)	(5,787.26)	0.0000	4.3300	(959.2580)	0.0000	1.4166	(3.0842)	0.0000	2	(1.6675)	01/06/2025
603477.SH	12/23/2024	SDB3260123395	(300.00)	2.6830	(804.48)	(804.89)	0.0000	4.3300	(959.2580)	0.0000	0.0968	(0.2145)	0.0000	1	(0.1177)	01/06/2025
603477.SH	12/23/2024	SDB3260123395	(3,400.00)	2.6830	(9,574.39)	(9,122.13)	0.0000	4.3300	(959.2580)	0.0000	1.1516	(2.4307)	0.0000	1	(1.2791)	01/06/2025
603477.SH	12/23/2024	SDB3260123395	(21,100.00)	2.6830	(59,830.91)	(56,610.88)	0.0000	4.3300	(959.2580)	0.0000	7.1963	(15.0846)	0.0000	1	(7.8882)	01/06/2025
603477.SH	12/23/2024	SDB3260123395	(1,200.00)	2.6830	(3,321.98)	(3,219.58)	0.0000	4.3300	(959.2580)	0.0000	0.3996	(0.8579)	0.0000	1	(0.4583)	01/06/2025
603477.SH	12/23/2024	SDB3260123395	(200.00)	2.6830	(543.39)	(536.60)	0.0000	4.3300	(959.2580)	0.0000	0.0654	(0.1430)	0.0000	1	(0.0776)	01/06/2025
603477.SH	12/23/2024	SDB3260123395	(1,900.00)	2.6830	(4,990.75)	(5,097.66)	0.0000	4.3300	(959.2580)	0.0000	0.6003	(1.3583)	0.0000	1	(0.7581)	01/06/2025
603477.SH	12/23/2024	SDB3260123395	(16,000.00)	2.6830	(42,078.16)	(42,927.68)	0.0000	4.3300	(959.2580)	0.0000	5.0611	(11.4385)	0.0000	1	(6.3775)	01/06/2025
603477.SH	12/23/2024	SDB3260123395	(2,800.00)	2.6830	(7,495.15)	(7,512.34)	0.0000	4.3300	(959.2580)	0.0000	0.9015	(2.0017)	0.0000	1	(1.1002)	01/06/2025
603477.SH	12/23/2024	SDB3260123395	(6,400.00)	2.6830	(17,131.76)	(17,171.07)	0.0000	4.3300	(959.2580)	0.0000	2.0606	(4.5754)	0.0000	1	(2.5148)	01/06/2025
603477.SH	12/23/2024	SDB3260123395	(19,100.00)	2.6830	(51,127.61)	(51,244.92)	0.0000	4.3300	(959.2580)	0.0000	6.1495	(13.6547)	0.0000	1	(7.5052)	01/06/2025
603477.SH	12/23/2024	SDB3260123395	(200.00)	2.6830	(535.37)	(536.60)	0.0000	4.3300	(959.2580)	0.0000	0.0644	(0.1430)	0.0000	1	(0.0786)	01/06/2025
603477.SH	12/23/2024	SDB3260123395	(2,200.00)	2.6830	(5,889.04)	(5,902.56)	0.0000	4.3300	(959.2580)	0.0000	0.7083	(1.5728)	0.0000	1	(0.8645)	01/06/2025
603477.SH	12/20/2024	SDB3260123395	(3,400.00)	2.6715	(9,574.39)	(9,083.02)	0.0000	4.3300	(956.1744)	0.0000	3.4548	(7.2375)	0.0000	3	(3.7827)	01/06/2025
603477.SH	12/20/2024	SDB3260123395	(21,100.00)	2.6715	(59,830.91)	(56,368.14)	0.0000	4.3300	(956.1744)	0.0000	21.5890	(44.9148)	0.0000	3	(23.3258)	01/06/2025
603477.SH	12/20/2024	SDB3260123395	(1,200.00)	2.6715	(3,321.98)	(3,205.77)	0.0000	4.3300	(956.1744)	0.0000	1.1987	(2.5544)	0.0000	3	(1.3557)	01/06/2025
603477.SH	12/20/2024	SDB3260123395	(200.00)	2.6715	(543.39)	(534.30)	0.0000	4.3300	(956.1744)	0.0000	0.1961	(0.4257)	0.0000	3	(0.2297)	01/06/2025
603477.SH	12/20/2024	SDB3260123395	(1,900.00)	2.6715	(4,990.75)	(5,075.80)	0.0000	4.3300	(956.1744)	0.0000	1.8008	(4.0445)	0.0000	3	(2.2436)	01/06/2025
603477.SH	12/20/2024	SDB3260123395	(16,000.00)	2.6715	(42,078.16)	(42,743.62)	0.0000	4.3300	(956.1744)	0.0000	15.1832	(34.0586)	0.0000	3	(18.8754)	01/06/2025
603477.SH	12/20/2024	SDB3260123395	(2,800.00)	2.6715	(7,495.15)	(7,480.13)	0.0000	4.3300	(956.1744)	0.0000	2.7045	(5.9603)	0.0000	3	(3.2558)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
LESAN GHANTSTAR FARMING & HUSBANDRY CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
603477.SH	12/20/2024	SDB3260123395	(6,400.00)	2.6715	(17,131.76)	(17,097.45)	0.0000	4.3300	(956.1744)	0.0000	6.1817	(13.6235)	0.0000	3	(7.4417)	01/06/2025
603477.SH	12/20/2024	SDB3260123395	(19,100.00)	2.6715	(51,127.61)	(51,025.19)	0.0000	4.3300	(956.1744)	0.0000	18.4485	(40.6575)	0.0000	3	(22.2089)	01/06/2025
603477.SH	12/20/2024	SDB3260123395	(200.00)	2.6715	(535.37)	(534.30)	0.0000	4.3300	(956.1744)	0.0000	0.1932	(0.4257)	0.0000	3	(0.2326)	01/06/2025
603477.SH	12/20/2024	SDB3260123395	(2,200.00)	2.6715	(5,889.04)	(5,877.25)	0.0000	4.3300	(956.1744)	0.0000	2.1250	(4.6831)	0.0000	3	(2.5581)	01/06/2025
603477.SH	12/19/2024	SDB3260123395	(3,400.00)	2.7884	(9,574.39)	(9,480.54)	0.0000	4.5800	(1,206.4089)	0.0000	1.2181	(3.1771)	0.0000	1	(1.9590)	01/06/2025
603477.SH	12/19/2024	SDB3260123395	(21,100.00)	2.7884	(59,830.91)	(58,835.11)	0.0000	4.5800	(1,206.4089)	0.0000	7.6118	(19.7164)	0.0000	1	(12.1046)	01/06/2025
603477.SH	12/19/2024	SDB3260123395	(1,200.00)	2.7884	(3,321.98)	(3,346.07)	0.0000	4.5800	(1,206.4089)	0.0000	0.4226	(1.1213)	0.0000	1	(0.6987)	01/06/2025
603477.SH	12/19/2024	SDB3260123395	(200.00)	2.7884	(543.39)	(557.68)	0.0000	4.5800	(1,206.4089)	0.0000	0.0691	(0.1869)	0.0000	1	(0.1178)	01/06/2025
603477.SH	12/19/2024	SDB3260123395	(1,900.00)	2.7884	(4,990.75)	(5,297.95)	0.0000	4.5800	(1,206.4089)	0.0000	0.6349	(1.7754)	0.0000	1	(1.1405)	01/06/2025
603477.SH	12/19/2024	SDB3260123395	(16,000.00)	2.7884	(42,078.16)	(44,614.30)	0.0000	4.5800	(1,206.4089)	0.0000	5.3533	(14.9509)	0.0000	1	(9.5976)	01/06/2025
603477.SH	12/19/2024	SDB3260123395	(26,600.00)	2.7884	(71,203.89)	(74,171.28)	0.0000	4.5800	(1,206.4089)	0.0000	9.0587	(24.8558)	0.0000	1	(15.7971)	01/06/2025
603477.SH	12/19/2024	SDB3260123395	(6,400.00)	2.7884	(17,131.76)	(17,845.72)	0.0000	4.5800	(1,206.4089)	0.0000	2.1795	(5.9803)	0.0000	1	(3.8008)	01/06/2025
603477.SH	12/19/2024	SDB3260123395	(19,100.00)	2.7884	(51,127.61)	(53,258.33)	0.0000	4.5800	(1,206.4089)	0.0000	6.5046	(17.8476)	0.0000	1	(11.3430)	01/06/2025
603477.SH	12/19/2024	SDB3260123395	(200.00)	2.7884	(535.37)	(557.68)	0.0000	4.5800	(1,206.4089)	0.0000	0.0681	(0.1869)	0.0000	1	(0.1188)	01/06/2025
603477.SH	12/19/2024	SDB3260123395	(2,200.00)	2.7884	(5,889.04)	(6,134.47)	0.0000	4.5800	(1,206.4089)	0.0000	0.7492	(2.0557)	0.0000	1	(1.3065)	01/06/2025
603477.SH	12/18/2024	SDB3260123395	(3,400.00)	2.8057	(9,574.39)	(9,539.49)	0.0000	4.5800	(1,206.4089)	0.0000	1.2181	(3.1968)	0.0000	1	(1.9787)	01/06/2025
603477.SH	12/18/2024	SDB3260123395	(21,100.00)	2.8057	(59,830.91)	(59,200.95)	0.0000	4.5800	(1,206.4089)	0.0000	7.6118	(19.8390)	0.0000	1	(12.2272)	01/06/2025
603477.SH	12/18/2024	SDB3260123395	(1,200.00)	2.8057	(3,321.98)	(3,366.88)	0.0000	4.5800	(1,206.4089)	0.0000	0.4226	(1.1283)	0.0000	1	(0.7057)	01/06/2025
603477.SH	12/18/2024	SDB3260123395	(200.00)	2.8057	(543.39)	(561.15)	0.0000	4.5800	(1,206.4089)	0.0000	0.0691	(0.1880)	0.0000	1	(0.1189)	01/06/2025
603477.SH	12/18/2024	SDB3260123395	(1,900.00)	2.8057	(4,990.75)	(5,330.89)	0.0000	4.5800	(1,206.4089)	0.0000	0.6349	(1.7865)	0.0000	1	(1.1515)	01/06/2025
603477.SH	12/18/2024	SDB3260123395	(16,000.00)	2.8057	(42,078.16)	(44,891.71)	0.0000	4.5800	(1,206.4089)	0.0000	5.3533	(15.0438)	0.0000	1	(9.6905)	01/06/2025
603477.SH	12/18/2024	SDB3260123395	(26,600.00)	2.8057	(71,203.89)	(74,632.47)	0.0000	4.5800	(1,206.4089)	0.0000	9.0587	(25.0104)	0.0000	1	(15.9516)	01/06/2025
603477.SH	12/18/2024	SDB3260123395	(6,400.00)	2.8057	(17,131.76)	(17,956.68)	0.0000	4.5800	(1,206.4089)	0.0000	2.1795	(6.0175)	0.0000	1	(3.8380)	01/06/2025
603477.SH	12/18/2024	SDB3260123395	(19,100.00)	2.8057	(51,127.61)	(53,589.48)	0.0000	4.5800	(1,206.4089)	0.0000	6.5046	(17.9586)	0.0000	1	(11.4540)	01/06/2025
603477.SH	12/18/2024	SDB3260123395	(200.00)	2.8057	(535.37)	(561.15)	0.0000	4.5800	(1,206.4089)	0.0000	0.0681	(0.1880)	0.0000	1	(0.1199)	01/06/2025
603477.SH	12/18/2024	SDB3260123395	(2,200.00)	2.8057	(5,889.04)	(6,172.61)	0.0000	4.5800	(1,206.4089)	0.0000	0.7492	(2.0685)	0.0000	1	(1.3193)	01/06/2025
603477.SH	12/17/2024	SDB3260123395	(3,400.00)	2.8997	(9,574.39)	(9,859.14)	0.0000	4.5800	(1,206.4089)	0.0000	1.2181	(3.3039)	0.0000	1	(2.0859)	01/06/2025
603477.SH	12/17/2024	SDB3260123395	(21,100.00)	2.8997	(59,830.91)	(61,184.66)	0.0000	4.5800	(1,206.4089)	0.0000	7.6118	(20.5038)	0.0000	1	(12.8920)	01/06/2025
603477.SH	12/17/2024	SDB3260123395	(1,200.00)	2.8997	(3,321.98)	(3,479.70)	0.0000	4.5800	(1,206.4089)	0.0000	0.4226	(1.1661)	0.0000	1	(0.7435)	01/06/2025
603477.SH	12/17/2024	SDB3260123395	(200.00)	2.8997	(543.39)	(579.95)	0.0000	4.5800	(1,206.4089)	0.0000	0.0691	(0.1943)	0.0000	1	(0.1252)	01/06/2025
603477.SH	12/17/2024	SDB3260123395	(1,900.00)	2.8997	(4,990.75)	(5,509.52)	0.0000	4.5800	(1,206.4089)	0.0000	0.6349	(1.8463)	0.0000	1	(1.2114)	01/06/2025
603477.SH	12/17/2024	SDB3260123395	(16,000.00)	2.8997	(42,078.16)	(46,395.95)	0.0000	4.5800	(1,206.4089)	0.0000	5.3533	(15.5479)	0.0000	1	(10.1946)	01/06/2025
603477.SH	12/17/2024	SDB3260123395	(26,600.00)	2.8997	(71,203.89)	(77,133.27)	0.0000	4.5800	(1,206.4089)	0.0000	9.0587	(25.8484)	0.0000	1	(16.7897)	01/06/2025
603477.SH	12/17/2024	SDB3260123395	(6,400.00)	2.8997	(17,131.76)	(18,558.38)	0.0000	4.5800	(1,206.4089)	0.0000	2.1795	(6.2192)	0.0000	1	(4.0396)	01/06/2025
603477.SH	12/17/2024	SDB3260123395	(19,100.00)	2.8997	(51,127.61)	(55,385.17)	0.0000	4.5800	(1,206.4089)	0.0000	6.5046	(18.5603)	0.0000	1	(12.0558)	01/06/2025
603477.SH	12/17/2024	SDB3260123395	(200.00)	2.8997	(535.37)	(579.95)	0.0000	4.5800	(1,206.4089)	0.0000	0.0681	(0.1943)	0.0000	1	(0.1262)	01/06/2025
603477.SH	12/17/2024	SDB3260123395	(2,200.00)	2.8997	(5,889.04)	(6,379.44)	0.0000	4.5800	(1,206.4089)	0.0000	0.7492	(2.1378)	0.0000	1	(1.3886)	01/06/2025
603477.SH	12/16/2024	SDB3260123395	(1,200.00)	2.8181	(3,321.98)	(3,381.73)	0.0000	4.5800	(951.2533)	0.0000	0.4226	(0.8936)	0.0000	1	(0.4709)	01/06/2025
603477.SH	12/16/2024	SDB3260123395	(200.00)	2.8181	(543.39)	(563.62)	0.0000	4.5800	(951.2533)	0.0000	0.0691	(0.1489)	0.0000	1	(0.0798)	01/06/2025
603477.SH	12/16/2024	SDB3260123395	(1,900.00)	2.8181	(4,990.75)	(5,354.40)	0.0000	4.5800	(951.2533)	0.0000	0.6349	(1.4148)	0.0000	1	(0.7799)	01/06/2025
603477.SH	12/16/2024	SDB3260123395	(16,000.00)	2.8181	(42,078.16)	(45,089.68)	0.0000	4.5800	(951.2533)	0.0000	5.3533	(11.9144)	0.0000	1	(6.5611)	01/06/2025
603477.SH	12/16/2024	SDB3260123395	(26,600.00)	2.8181	(71,203.89)	(74,961.59)	0.0000	4.5800	(951.2533)	0.0000	9.0587	(19.8076)	0.0000	1	(10.7489)	01/06/2025
603477.SH	12/16/2024	SDB3260123395	(6,400.00)	2.8181	(17,131.76)	(18,035.87)	0.0000	4.5800	(951.2533)	0.0000	2.1795	(4.7657)	0.0000	1	(2.5862)	01/06/2025
603477.SH	12/16/2024	SDB3260123395	(19,100.00)	2.8181	(51,127.61)	(53,825.81)	0.0000	4.5800	(951.2533)	0.0000	6.5046	(14.2228)	0.0000	1	(7.7182)	01/06/2025
603477.SH	12/16/2024	SDB3260123395	(200.00)	2.8181	(535.37)	(563.62)	0.0000	4.5800	(951.2533)	0.0000	0.0681	(0.1489)	0.0000	1	(0.0808)	01/06/2025
603477.SH	12/16/2024	SDB3260123395	(2,200.00)	2.8181	(5,889.04)	(6,199.83)	0.0000	4.5800	(951.2533)	0.0000	0.7492	(1.6382)	0.0000	1	(0.8890)	01/06/2025
603477.SH	12/13/2024	SDB3260123395	(1,900.00)	2.6713	(4,990.75)	(5,075.41)	0.0000	4.5800	(926.6229)	0.0000	1.9048	(3.9192)	0.0000	3	(2.0144)	01/06/2025
603477.SH	12/13/2024	SDB3260123395	(16,000.00)	2.6713	(42,078.16)	(42,740.29)	0.0000	4.5800	(926.6229)	0.0000	16.0598	(33.0034)	0.0000	3	(16.9436)	01/06/2025
603477.SH	12/13/2024	SDB3260123395	(26,600.00)	2.6713	(71,203.89)	(71,055.73)	0.0000	4.5800	(926.6229)	0.0000	27.1762	(54.8682)	0.0000	3	(27.6921)	01/06/2025
603477.SH	12/13/2024	SDB3260123395	(6,400.00)	2.6713	(17,131.76)	(17,096.12)	0.0000	4.5800	(926.6229)	0.0000	6.5386	(13.2014)	0.0000	3	(6.6628)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
LESAN GIANTSTAR FARMING & HUSBANDRY CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
603477.SH	12/13/2024	SDB3260123395	(19,100.00)	2.6713	(51,127.61)	(51,021.22)	0.0000	4.5800	(926.6229)	0.0000	19.5137	(39.3979)	0.0000	3	(19.8842)	01/06/2025
603477.SH	12/13/2024	SDB3260123395	(200.00)	2.6713	(535.37)	(534.25)	0.0000	4.5800	(926.6229)	0.0000	0.2043	(0.4125)	0.0000	3	(0.2082)	01/06/2025
603477.SH	12/13/2024	SDB3260123395	(2,200.00)	2.6713	(5,889.04)	(5,876.79)	0.0000	4.5800	(926.6229)	0.0000	2.2477	(4.5380)	0.0000	3	(2.2903)	01/06/2025
603477.SH	12/12/2024	SDB3260123395	(1,900.00)	2.5632	(4,990.75)	(4,870.06)	0.0000	4.5800	(926.6229)	0.0000	0.6349	(1.2535)	0.0000	1	(0.6186)	01/06/2025
603477.SH	12/12/2024	SDB3260123395	(16,000.00)	2.5632	(42,078.16)	(41,011.01)	0.0000	4.5800	(926.6229)	0.0000	5.3533	(10.5560)	0.0000	1	(5.2028)	01/06/2025
603477.SH	12/12/2024	SDB3260123395	(26,600.00)	2.5632	(71,203.89)	(68,180.80)	0.0000	4.5800	(926.6229)	0.0000	9.0587	(17.5494)	0.0000	1	(8.4907)	01/06/2025
603477.SH	12/12/2024	SDB3260123395	(6,400.00)	2.5632	(17,131.76)	(16,404.40)	0.0000	4.5800	(926.6229)	0.0000	2.1795	(4.2224)	0.0000	1	(2.0429)	01/06/2025
603477.SH	12/12/2024	SDB3260123395	(19,100.00)	2.5632	(51,127.61)	(48,956.89)	0.0000	4.5800	(926.6229)	0.0000	6.5046	(12.6013)	0.0000	1	(6.0967)	01/06/2025
603477.SH	12/12/2024	SDB3260123395	(200.00)	2.5632	(535.37)	(512.64)	0.0000	4.5800	(926.6229)	0.0000	0.0681	(0.1320)	0.0000	1	(0.0638)	01/06/2025
603477.SH	12/12/2024	SDB3260123395	(2,200.00)	2.5632	(5,889.04)	(5,639.01)	0.0000	4.5800	(926.6229)	0.0000	0.7492	(1.4515)	0.0000	1	(0.7022)	01/06/2025
603477.SH	12/11/2024	SDB3260123395	(1,900.00)	2.6269	(4,990.75)	(4,991.12)	0.0000	4.5800	(926.6229)	0.0000	0.6349	(1.2847)	0.0000	1	(0.6498)	01/06/2025
603477.SH	12/11/2024	SDB3260123395	(16,000.00)	2.6269	(42,078.16)	(42,030.48)	0.0000	4.5800	(926.6229)	0.0000	5.3533	(10.8184)	0.0000	1	(5.4652)	01/06/2025
603477.SH	12/11/2024	SDB3260123395	(26,600.00)	2.6269	(71,203.89)	(69,875.67)	0.0000	4.5800	(926.6229)	0.0000	9.0587	(17.9857)	0.0000	1	(8.9269)	01/06/2025
603477.SH	12/11/2024	SDB3260123395	(6,400.00)	2.6269	(17,131.76)	(16,812.19)	0.0000	4.5800	(926.6229)	0.0000	2.1795	(4.3274)	0.0000	1	(2.1478)	01/06/2025
603477.SH	12/11/2024	SDB3260123395	(19,100.00)	2.6269	(51,127.61)	(50,173.89)	0.0000	4.5800	(926.6229)	0.0000	6.5046	(12.9145)	0.0000	1	(6.4100)	01/06/2025
603477.SH	12/11/2024	SDB3260123395	(200.00)	2.6269	(535.37)	(525.38)	0.0000	4.5800	(926.6229)	0.0000	0.0681	(0.1352)	0.0000	1	(0.0671)	01/06/2025
603477.SH	12/11/2024	SDB3260123395	(2,200.00)	2.6269	(5,889.04)	(5,779.19)	0.0000	4.5800	(926.6229)	0.0000	0.7492	(1.4875)	0.0000	1	(0.7383)	01/06/2025
603477.SH	12/10/2024	SDB3260123395	(1,900.00)	2.6348	(4,990.75)	(5,006.18)	0.0000	4.5800	(1,203.7645)	0.0000	0.6349	(1.6740)	0.0000	1	(1.0390)	01/06/2025
603477.SH	12/10/2024	SDB3260123395	(16,000.00)	2.6348	(42,078.16)	(42,157.34)	0.0000	4.5800	(1,203.7645)	0.0000	5.3533	(14.0965)	0.0000	1	(8.7433)	01/06/2025
603477.SH	12/10/2024	SDB3260123395	(29,300.00)	2.6348	(78,431.35)	(77,200.64)	0.0000	4.5800	(1,203.7645)	0.0000	9.9782	(25.8143)	0.0000	1	(15.8361)	01/06/2025
603477.SH	12/10/2024	SDB3260123395	(6,400.00)	2.6348	(17,131.76)	(16,862.94)	0.0000	4.5800	(1,203.7645)	0.0000	2.1795	(5.6386)	0.0000	1	(3.4591)	01/06/2025
603477.SH	12/10/2024	SDB3260123395	(19,100.00)	2.6348	(51,127.61)	(50,325.33)	0.0000	4.5800	(1,203.7645)	0.0000	6.5046	(16.8272)	0.0000	1	(10.3232)	01/06/2025
603477.SH	12/10/2024	SDB3260123395	(200.00)	2.6348	(535.37)	(526.97)	0.0000	4.5800	(1,203.7645)	0.0000	0.0681	(0.1762)	0.0000	1	(0.1081)	01/06/2025
603477.SH	12/10/2024	SDB3260123395	(2,200.00)	2.6348	(5,889.04)	(5,796.63)	0.0000	4.5800	(1,203.7645)	0.0000	0.7492	(1.9383)	0.0000	1	(1.1891)	01/06/2025
603477.SH	12/10/2024	SDB3260123395	(5,200.00)	2.6348	(13,919.56)	(13,701.14)	0.0000	4.5800	(1,203.7645)	0.0000	1.7709	(4.5814)	0.0000	1	(2.8105)	01/06/2025
603477.SH	12/10/2024	SDB3260123395	(14,000.00)	2.6348	(37,475.73)	(36,887.68)	0.0000	4.5800	(1,203.7645)	0.0000	4.7677	(12.3345)	0.0000	1	(7.5667)	01/06/2025
603477.SH	12/09/2024	SDB3260123395	(29,300.00)	2.6397	(78,431.35)	(77,342.36)	0.0000	4.5800	(964.4960)	0.0000	9.9782	(20.7212)	0.0000	1	(10.7430)	01/06/2025
603477.SH	12/09/2024	SDB3260123395	(6,400.00)	2.6397	(17,131.76)	(16,893.89)	0.0000	4.5800	(964.4960)	0.0000	2.1795	(4.5261)	0.0000	1	(2.3466)	01/06/2025
603477.SH	12/09/2024	SDB3260123395	(19,100.00)	2.6397	(51,127.61)	(50,417.72)	0.0000	4.5800	(964.4960)	0.0000	6.5046	(13.5077)	0.0000	1	(7.0031)	01/06/2025
603477.SH	12/09/2024	SDB3260123395	(200.00)	2.6397	(535.37)	(527.93)	0.0000	4.5800	(964.4960)	0.0000	0.0681	(0.1414)	0.0000	1	(0.0733)	01/06/2025
603477.SH	12/09/2024	SDB3260123395	(2,200.00)	2.6397	(5,889.04)	(5,807.28)	0.0000	4.5800	(964.4960)	0.0000	0.7492	(1.5559)	0.0000	1	(0.8066)	01/06/2025
603477.SH	12/09/2024	SDB3260123395	(5,200.00)	2.6397	(13,919.56)	(13,726.29)	0.0000	4.5800	(964.4960)	0.0000	1.7709	(3.6775)	0.0000	1	(1.9066)	01/06/2025
603477.SH	12/09/2024	SDB3260123395	(14,000.00)	2.6397	(37,475.73)	(36,955.39)	0.0000	4.5800	(964.4960)	0.0000	4.7677	(9.9009)	0.0000	1	(5.1332)	01/06/2025
603477.SH	12/06/2024	SDB3260123395	(29,300.00)	2.6714	(78,431.35)	(78,272.49)	0.0000	4.5800	(964.4960)	0.0000	29.9346	(62.9113)	0.0000	3	(32.9766)	01/06/2025
603477.SH	12/06/2024	SDB3260123395	(6,400.00)	2.6714	(17,131.76)	(17,097.06)	0.0000	4.5800	(964.4960)	0.0000	6.5386	(13.7417)	0.0000	3	(7.2031)	01/06/2025
603477.SH	12/06/2024	SDB3260123395	(19,100.00)	2.6714	(51,127.61)	(51,024.05)	0.0000	4.5800	(964.4960)	0.0000	19.5137	(41.0104)	0.0000	3	(21.4967)	01/06/2025
603477.SH	12/06/2024	SDB3260123395	(200.00)	2.6714	(535.37)	(534.28)	0.0000	4.5800	(964.4960)	0.0000	0.2043	(0.4294)	0.0000	3	(0.2251)	01/06/2025
603477.SH	12/06/2024	SDB3260123395	(2,200.00)	2.6714	(5,889.04)	(5,877.12)	0.0000	4.5800	(964.4960)	0.0000	2.2477	(4.7237)	0.0000	3	(2.4761)	01/06/2025
603477.SH	12/06/2024	SDB3260123395	(5,200.00)	2.6714	(13,919.56)	(13,891.36)	0.0000	4.5800	(964.4960)	0.0000	5.3126	(11.1651)	0.0000	3	(5.8525)	01/06/2025
603477.SH	12/06/2024	SDB3260123395	(14,000.00)	2.6714	(37,475.73)	(37,399.82)	0.0000	4.5800	(964.4960)	0.0000	14.3032	(30.0600)	0.0000	3	(15.7567)	01/06/2025
603477.SH	12/05/2024	SDB3260123395	(29,300.00)	2.6967	(78,431.35)	(79,014.75)	0.0000	4.5800	(1,199.2900)	0.0000	9.9782	(26.3227)	0.0000	1	(16.3445)	01/06/2025
603477.SH	12/05/2024	SDB3260123395	(6,400.00)	2.6967	(17,131.76)	(17,259.19)	0.0000	4.5800	(1,199.2900)	0.0000	2.1795	(5.7497)	0.0000	1	(3.5701)	01/06/2025
603477.SH	12/05/2024	SDB3260123395	(19,100.00)	2.6967	(51,127.61)	(51,507.91)	0.0000	4.5800	(1,199.2900)	0.0000	6.5046	(17.1591)	0.0000	1	(10.6546)	01/06/2025
603477.SH	12/05/2024	SDB3260123395	(200.00)	2.6967	(535.37)	(539.35)	0.0000	4.5800	(1,199.2900)	0.0000	0.0681	(0.1797)	0.0000	1	(0.1116)	01/06/2025
603477.SH	12/05/2024	SDB3260123395	(2,200.00)	2.6967	(5,889.04)	(5,932.85)	0.0000	4.5800	(1,199.2900)	0.0000	0.7492	(1.9764)	0.0000	1	(1.2272)	01/06/2025
603477.SH	12/05/2024	SDB3260123395	(12,400.00)	2.6967	(33,192.79)	(33,439.69)	0.0000	4.5800	(1,199.2900)	0.0000	4.2229	(11.1400)	0.0000	1	(6.9171)	01/06/2025
603477.SH	12/05/2024	SDB3260123395	(4,800.00)	2.6967	(12,848.82)	(12,944.40)	0.0000	4.5800	(1,199.2900)	0.0000	1.6347	(4.3122)	0.0000	1	(2.6776)	01/06/2025
603477.SH	12/05/2024	SDB3260123395	(6,100.00)	2.6967	(16,328.71)	(16,450.17)	0.0000	4.5800	(1,199.2900)	0.0000	2.0774	(5.4801)	0.0000	1	(3.4028)	01/06/2025
603477.SH	12/05/2024	SDB3260123395	(4,700.00)	2.6967	(12,581.14)	(12,674.72)	0.0000	4.5800	(1,199.2900)	0.0000	1.6006	(4.2224)	0.0000	1	(2.6218)	01/06/2025
603477.SH	12/05/2024	SDB3260123395	(17,000.00)	2.6967	(45,506.25)	(45,844.73)	0.0000	4.5800	(1,199.2900)	0.0000	5.7894	(15.2725)	0.0000	1	(9.4831)	01/06/2025

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066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
LESHAN GIANTSTAR FARMING & HUSBANDRY CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
603477.SH	12/05/2024	SDB3260123395	(14,000.00)	2.6967	(37,475.73)	(37,754.49)	0.0000	4.5800	(1,199.2900)	0.0000	4.7677	(12.5774)	0.0000	1	(7.8096)	01/06/2025
603477.SH	12/04/2024	SDB3260123395	(29,300.00)	2.6768	(78,431.35)	(78,431.35)	0.0000	4.5800	(1,199.2900)	0.0000	9.9782	(26.1283)	0.0000	1	(16.1501)	01/06/2025
603477.SH	12/04/2024	SDB3260123395	(6,400.00)	2.6768	(17,131.76)	(17,131.76)	0.0000	4.5800	(1,199.2900)	0.0000	2.1795	(5.7072)	0.0000	1	(3.5277)	01/06/2025
603477.SH	12/04/2024	SDB3260123395	(19,100.00)	2.6768	(51,127.61)	(51,127.61)	0.0000	4.5800	(1,199.2900)	0.0000	6.5046	(17.0325)	0.0000	1	(10.5279)	01/06/2025
603477.SH	12/04/2024	SDB3260123395	(200.00)	2.6768	(535.37)	(535.37)	0.0000	4.5800	(1,199.2900)	0.0000	0.0681	(0.1784)	0.0000	1	(0.1102)	01/06/2025
603477.SH	12/04/2024	SDB3260123395	(2,200.00)	2.6768	(5,889.04)	(5,889.04)	0.0000	4.5800	(1,199.2900)	0.0000	0.7492	(1.9619)	0.0000	1	(1.2126)	01/06/2025
603477.SH	12/04/2024	SDB3260123395	(12,400.00)	2.6768	(33,192.79)	(33,192.79)	0.0000	4.5800	(1,199.2900)	0.0000	4.2229	(11.0577)	0.0000	1	(6.8349)	01/06/2025
603477.SH	12/04/2024	SDB3260123395	(4,800.00)	2.6768	(12,848.82)	(12,848.82)	0.0000	4.5800	(1,199.2900)	0.0000	1.6347	(4.2804)	0.0000	1	(2.6458)	01/06/2025
603477.SH	12/04/2024	SDB3260123395	(6,100.00)	2.6768	(16,328.71)	(16,328.71)	0.0000	4.5800	(1,199.2900)	0.0000	2.0774	(5.4397)	0.0000	1	(3.3623)	01/06/2025
603477.SH	12/04/2024	SDB3260123395	(4,700.00)	2.6768	(12,581.14)	(12,581.14)	0.0000	4.5800	(1,199.2900)	0.0000	1.6006	(4.1912)	0.0000	1	(2.5906)	01/06/2025
603477.SH	12/04/2024	SDB3260123395	(17,000.00)	2.6768	(45,506.25)	(45,506.25)	0.0000	4.5800	(1,199.2900)	0.0000	5.7894	(15.1598)	0.0000	1	(9.3704)	01/06/2025
603477.SH	12/04/2024	SDB3260123395	(14,000.00)	2.6768	(37,475.73)	(37,475.73)	0.0000	4.5800	(1,199.2900)	0.0000	4.7677	(12.4845)	0.0000	1	(7.7168)	01/06/2025
TOTAL LESHAN GIANTSTAR FARMING & HUSBANDRY CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND											870.9855	(1,941.2143)	0.0000		(1,070.2288)	

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066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
LIAONING CHENG DA CO.,LTD. CMN CLASS A SERIES NORTHBOUND																
600739.SH	12/16/2024	SDB3263040692	(7,500.00)	1.5848	(11,950.42)	(11,885.65)	0.0000	4.5800	(1,200.0000)	0.0000	1.5204	(3.9619)	0.0000	1	(2.4415)	01/06/2025
600739.SH	12/13/2024	SDB3263040692	(9,300.00)	1.5834	(14,818.52)	(14,725.94)	0.0000	4.5800	(1,200.0000)	0.0000	5.6557	(14.7259)	0.0000	3	(9.0702)	01/06/2025
600739.SH	12/12/2024	SDB3263040692	(9,300.00)	1.5730	(14,818.52)	(14,629.10)	0.0000	4.5800	(1,200.0000)	0.0000	1.8852	(4.8764)	0.0000	1	(2.9911)	01/06/2025
600739.SH	12/11/2024	SDB3263040692	(9,300.00)	1.5929	(14,818.52)	(14,814.34)	0.0000	4.5800	(1,200.0000)	0.0000	1.8852	(4.9381)	0.0000	1	(3.0529)	01/06/2025
600739.SH	12/10/2024	SDB3263040692	(9,300.00)	1.5545	(14,818.52)	(14,456.95)	0.0000	4.5800	(1,200.0000)	0.0000	1.8852	(4.8190)	0.0000	1	(2.9337)	01/06/2025
600739.SH	12/09/2024	SDB3263040692	(9,300.00)	1.5607	(14,818.52)	(14,514.89)	0.0000	4.5800	(1,200.0000)	0.0000	1.8852	(4.8383)	0.0000	1	(2.9531)	01/06/2025
600739.SH	12/06/2024	SDB3263040692	(9,300.00)	1.5892	(14,818.52)	(14,779.10)	0.0000	4.5800	(1,200.0000)	0.0000	5.6557	(14.7791)	0.0000	3	(9.1234)	01/06/2025
600739.SH	12/05/2024	SDB3263040692	(9,300.00)	1.5975	(14,818.52)	(14,856.42)	0.0000	4.5800	(1,200.0000)	0.0000	1.8852	(4.9521)	0.0000	1	(3.0669)	01/06/2025
600739.SH	12/04/2024	SDB3263040692	(9,300.00)	1.5934	(14,818.52)	(14,818.52)	0.0000	4.5800	(1,200.0000)	0.0000	1.8852	(4.9395)	0.0000	1	(3.0543)	01/06/2025
TOTAL LIAONING CHENG DA CO.,LTD. CMN CLASS A SERIES NORTHBOUND											24.1433	(62.8303)	0.0000		(38.6870)	

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066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
LIAONING DINGJIDE PETROCHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND																
603255.SH	12/26/2024	SDB3264453035	(400.00)	4.5406	(1,795.53)	(1,816.24)	0.0000	4.3300	(1,750.0000)	0.0000	0.2160	(0.8829)	0.0000	1	(0.6669)	01/06/2025
603255.SH	12/26/2024	SDB3264453035	(100.00)	4.5406	(447.32)	(454.06)	0.0000	4.3300	(1,750.0000)	0.0000	0.0538	(0.2207)	0.0000	1	(0.1669)	01/06/2025
603255.SH	12/26/2024	SDB3264453035	(1,600.00)	4.5406	(7,293.48)	(7,264.97)	0.0000	4.3300	(1,750.0000)	0.0000	0.8772	(3.5316)	0.0000	1	(2.6543)	01/06/2025
603255.SH	12/26/2024	SDB3264453035	(200.00)	4.5406	(920.68)	(908.12)	0.0000	4.3300	(1,750.0000)	0.0000	0.1107	(0.4414)	0.0000	1	(0.3307)	01/06/2025
603255.SH	12/24/2024	SDB3264453035	(400.00)	4.5406	(1,795.53)	(1,816.24)	0.0000	4.3300	(1,750.0000)	0.0000	0.4319	(1.7658)	0.0000	2	(1.3339)	01/06/2025
603255.SH	12/24/2024	SDB3264453035	(100.00)	4.5406	(447.32)	(454.06)	0.0000	4.3300	(1,750.0000)	0.0000	0.1076	(0.4414)	0.0000	2	(0.3338)	01/06/2025
603255.SH	12/24/2024	SDB3264453035	(1,600.00)	4.5406	(7,293.48)	(7,264.97)	0.0000	4.3300	(1,750.0000)	0.0000	1.7545	(7.0632)	0.0000	2	(5.3087)	01/06/2025
603255.SH	12/24/2024	SDB3264453035	(200.00)	4.5406	(920.68)	(908.12)	0.0000	4.3300	(1,750.0000)	0.0000	0.2215	(0.8829)	0.0000	2	(0.6614)	01/06/2025
603255.SH	12/23/2024	SDB3264453035	(1,600.00)	4.5584	(7,293.48)	(7,293.48)	0.0000	4.3300	(1,750.0000)	0.0000	0.8772	(3.5454)	0.0000	1	(2.6682)	01/06/2025
603255.SH	12/23/2024	SDB3264453035	(200.00)	4.6034	(920.68)	(920.68)	0.0000	4.3300	(1,750.0000)	0.0000	0.1107	(0.4476)	0.0000	1	(0.3368)	01/06/2025
TOTAL LIAONING DINGJIDE PETROCHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND											4.7612	(19.2229)	0.0000		(14.4617)	

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
LINGNAN LANDSCAPE CO., LTD. CMN CLASS A SERIES NORTHBOUND																
002717.ZK	12/27/2024	SDB3264453058	(1,300.00)	0.7759	(860.07)	(1,008.62)	0.0000	4.3300	(2,250.0000)	0.0000	0.3103	(1.8912)	0.0000	3	(1.5808)	01/06/2025
002717.ZK	12/26/2024	SDB3264453058	(1,300.00)	0.7041	(860.07)	(915.37)	0.0000	4.3300	(2,250.0000)	0.0000	0.1034	(0.5721)	0.0000	1	(0.4687)	01/06/2025
002717.ZK	12/24/2024	SDB3264453058	(1,300.00)	0.7041	(860.07)	(915.37)	0.0000	4.3300	(2,250.0000)	0.0000	0.2069	(1.1442)	0.0000	2	(0.9373)	01/06/2025
002717.ZK	12/23/2024	SDB3264453058	(5,000.00)	0.6616	(3,307.97)	(3,307.97)	0.0000	4.3300	(2,250.0000)	0.0000	0.3979	(2.0675)	0.0000	1	(1.6696)	01/06/2025
002717.ZK	12/23/2024	SDB3264453058	(1,900.00)	0.6683	(1,269.85)	(1,269.85)	0.0000	4.3300	(2,250.0000)	0.0000	0.1527	(0.7937)	0.0000	1	(0.6409)	01/06/2025
002717.ZK	12/04/2024	SDB3263040664	(26,200.00)	0.4478	(11,731.10)	(11,731.10)	0.0000	4.5800	(1,950.0000)	0.0000	1.4925	(6.3543)	0.0000	1	(4.8619)	01/06/2025
TOTAL LINGNAN LANDSCAPE CO., LTD. CMN CLASS A SERIES NORTHBOUND											2.6638	(12.8230)	0.0000		(10.1592)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6



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066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
LIUZHOU IRON & STEEL CO., LTD. CMN CLASS A SERIES NORTHBOUND																
601003.SH	01/03/2025	SDB3262115544	(3,500.00)	0.3844	(1,340.32)	(1,345.51)	0.0000	4.3300	(1,771.3800)	0.0000	0.4836	(1.9862)	0.0000	3	(1.5025)	01/06/2025
601003.SH	01/03/2025	SDB3262115544	(14,100.00)	0.3844	(5,405.02)	(5,420.48)	0.0000	4.3300	(1,771.3800)	0.0000	1.9503	(8.0014)	0.0000	3	(6.0511)	01/06/2025
601003.SH	01/03/2025	SDB3262115544	(300.00)	0.3844	(116.85)	(115.33)	0.0000	4.3300	(1,771.3800)	0.0000	0.0422	(0.1702)	0.0000	3	(0.1281)	01/06/2025
601003.SH	01/03/2025	SDB3262115544	(100.00)	0.3844	(39.48)	(38.44)	0.0000	4.3300	(1,771.3800)	0.0000	0.0142	(0.0567)	0.0000	3	(0.0425)	01/06/2025
601003.SH	01/03/2025	SDB3262115544	(900.00)	0.3844	(356.54)	(345.99)	0.0000	4.3300	(1,771.3800)	0.0000	0.1286	(0.5107)	0.0000	3	(0.3821)	01/06/2025
601003.SH	01/03/2025	SDB3262115544	(10,300.00)	0.3844	(4,377.73)	(3,959.64)	0.0000	4.3300	(1,771.3800)	0.0000	1.5796	(5.8450)	0.0000	3	(4.2654)	01/06/2025
601003.SH	01/03/2025	SDB3262115544	(1,000.00)	0.3844	(421.56)	(384.43)	0.0000	4.3300	(1,771.3800)	0.0000	0.1521	(0.5675)	0.0000	3	(0.4154)	01/06/2025
601003.SH	01/03/2025	SDB3262115544	(3,500.00)	0.3844	(1,526.78)	(1,345.51)	0.0000	4.3300	(1,771.3800)	0.0000	0.5509	(1.9862)	0.0000	3	(1.4353)	01/06/2025
601003.SH	01/03/2025	SDB3262115544	(2,400.00)	0.3844	(1,049.58)	(922.63)	0.0000	4.3300	(1,771.3800)	0.0000	0.3787	(1.3619)	0.0000	3	(0.9832)	01/06/2025
601003.SH	01/03/2025	SDB3262115544	(35,700.00)	0.3844	(15,541.75)	(13,724.19)	0.0000	4.3300	(1,771.3800)	0.0000	5.6080	(20.2590)	0.0000	3	(14.6510)	01/06/2025
601003.SH	01/03/2025	SDB3262115544	(9,100.00)	0.3844	(3,973.71)	(3,498.32)	0.0000	4.3300	(1,771.3800)	0.0000	1.4338	(5.1640)	0.0000	3	(3.7302)	01/06/2025
601003.SH	01/03/2025	SDB3262115544	(53,400.00)	0.3844	(23,208.65)	(20,528.62)	0.0000	4.3300	(1,771.3800)	0.0000	8.3745	(30.3033)	0.0000	3	(21.9289)	01/06/2025
601003.SH	01/03/2025	SDB3262115544	(1,700.00)	0.3844	(748.99)	(653.53)	0.0000	4.3300	(1,771.3800)	0.0000	0.2703	(0.9647)	0.0000	3	(0.6945)	01/06/2025
601003.SH	01/03/2025	SDB3262115544	(51,400.00)	0.3844	(22,137.05)	(19,759.75)	0.0000	4.3300	(1,771.3800)	0.0000	7.9878	(29.1684)	0.0000	3	(21.1806)	01/06/2025
601003.SH	01/03/2025	SDB3262115544	(25,700.00)	0.3844	(11,049.79)	(9,879.88)	0.0000	4.3300	(1,771.3800)	0.0000	3.9871	(14.5842)	0.0000	3	(10.5970)	01/06/2025
601003.SH	01/03/2025	SDB3262115544	(3,100.00)	0.3844	(1,325.64)	(1,191.74)	0.0000	4.3300	(1,771.3800)	0.0000	0.4783	(1.7592)	0.0000	3	(1.2808)	01/06/2025
601003.SH	01/03/2025	SDB3262115544	(1,900.00)	0.3844	(817.92)	(730.42)	0.0000	4.3300	(1,771.3800)	0.0000	0.2951	(1.0782)	0.0000	3	(0.7831)	01/06/2025
601003.SH	01/03/2025	SDB3262115544	(16,000.00)	0.3844	(6,705.92)	(6,150.90)	0.0000	4.3300	(1,771.3800)	0.0000	2.4197	(9.0796)	0.0000	3	(6.6599)	01/06/2025
601003.SH	01/03/2025	SDB3262115544	(24,400.00)	0.3844	(10,238.22)	(9,380.12)	0.0000	4.3300	(1,771.3800)	0.0000	3.6943	(13.8465)	0.0000	3	(10.1522)	01/06/2025
601003.SH	01/03/2025	SDB3262115544	(4,000.00)	0.3844	(1,692.54)	(1,537.72)	0.0000	4.3300	(1,771.3800)	0.0000	0.6107	(2.2699)	0.0000	3	(1.6592)	01/06/2025
601003.SH	01/03/2025	SDB3262115544	(9,790.00)	0.3844	(4,129.64)	(3,763.58)	0.0000	4.3300	(1,771.3800)	0.0000	1.4901	(5.5556)	0.0000	3	(4.0655)	01/06/2025
601003.SH	01/03/2025	SDB3262115544	(12,610.00)	0.3844	(5,319.18)	(4,847.67)	0.0000	4.3300	(1,771.3800)	0.0000	1.9193	(7.1559)	0.0000	3	(5.2366)	01/06/2025
601003.SH	01/03/2025	SDB3262115544	(20,500.00)	0.3844	(8,637.61)	(7,880.84)	0.0000	4.3300	(1,771.3800)	0.0000	3.1167	(11.6333)	0.0000	3	(8.5166)	01/06/2025
601003.SH	01/03/2025	SDB3262115544	(10,300.00)	0.3844	(4,333.83)	(3,959.64)	0.0000	4.3300	(1,771.3800)	0.0000	1.5638	(5.8450)	0.0000	3	(4.2812)	01/06/2025
601003.SH	01/03/2025	SDB3262115544	(7,800.00)	0.3844	(3,270.23)	(2,998.56)	0.0000	4.3300	(1,771.3800)	0.0000	1.1800	(4.4263)	0.0000	3	(3.2463)	01/06/2025
601003.SH	01/03/2025	SDB3262115544	(11,600.00)	0.3844	(4,887.10)	(4,459.40)	0.0000	4.3300	(1,771.3800)	0.0000	1.7634	(6.5827)	0.0000	3	(4.8193)	01/06/2025
601003.SH	01/03/2025	SDB3262115544	(2,200.00)	0.3844	(915.13)	(845.75)	0.0000	4.3300	(1,771.3800)	0.0000	0.3302	(1.2485)	0.0000	3	(0.9182)	01/06/2025
601003.SH	01/03/2025	SDB3262115544	(39,700.00)	0.3844	(16,513.89)	(15,261.91)	0.0000	4.3300	(1,771.3800)	0.0000	5.9588	(22.5289)	0.0000	3	(16.5701)	01/06/2025
601003.SH	01/03/2025	SDB3262115544	(2,000.00)	0.3844	(831.93)	(768.86)	0.0000	4.3300	(1,771.3800)	0.0000	0.3002	(1.1350)	0.0000	3	(0.8348)	01/06/2025
601003.SH	01/03/2025	SDB3262115544	(5,900.00)	0.3844	(2,454.21)	(2,268.14)	0.0000	4.3300	(1,771.3800)	0.0000	0.8856	(3.3481)	0.0000	3	(2.4626)	01/06/2025
601003.SH	01/03/2025	SDB3262115544	(12,700.00)	0.3844	(5,282.78)	(4,882.27)	0.0000	4.3300	(1,771.3800)	0.0000	1.9062	(7.2070)	0.0000	3	(5.3008)	01/06/2025
601003.SH	01/03/2025	SDB3262115544	(600.00)	0.3844	(249.58)	(230.66)	0.0000	4.3300	(1,771.3800)	0.0000	0.0901	(0.3405)	0.0000	3	(0.2504)	01/06/2025
601003.SH	01/03/2025	SDB3262115544	(19,700.00)	0.3844	(8,194.55)	(7,573.29)	0.0000	4.3300	(1,771.3800)	0.0000	2.9569	(11.1793)	0.0000	3	(8.2224)	01/06/2025
601003.SH	01/03/2025	SDB3262115544	(6,100.00)	0.3844	(2,537.40)	(2,345.03)	0.0000	4.3300	(1,771.3800)	0.0000	0.9156	(3.4616)	0.0000	3	(2.5460)	01/06/2025
601003.SH	01/03/2025	SDB3262115544	(1,800.00)	0.3844	(748.74)	(691.98)	0.0000	4.3300	(1,771.3800)	0.0000	0.2702	(1.0215)	0.0000	3	(0.7513)	01/06/2025
601003.SH	01/03/2025	SDB3262115544	(3,000.00)	0.3844	(1,247.90)	(1,153.29)	0.0000	4.3300	(1,771.3800)	0.0000	0.4503	(1.7024)	0.0000	3	(1.2521)	01/06/2025
601003.SH	01/03/2025	SDB3262115544	(900.00)	0.3844	(374.37)	(345.99)	0.0000	4.3300	(1,771.3800)	0.0000	0.1351	(0.5107)	0.0000	3	(0.3756)	01/06/2025
601003.SH	01/03/2025	SDB3262115544	(400.00)	0.3844	(166.39)	(153.77)	0.0000	4.3300	(1,771.3800)	0.0000	0.0600	(0.2270)	0.0000	3	(0.1670)	01/06/2025
601003.SH	01/03/2025	SDB3262115544	(3,200.00)	0.3844	(1,331.09)	(1,230.18)	0.0000	4.3300	(1,771.3800)	0.0000	0.4803	(1.8159)	0.0000	3	(1.3356)	01/06/2025
601003.SH	01/03/2025	SDB3262115544	(15,600.00)	0.3844	(6,489.09)	(5,997.12)	0.0000	4.3300	(1,771.3800)	0.0000	2.3415	(8.8527)	0.0000	3	(6.5112)	01/06/2025
601003.SH	01/03/2025	SDB3262115544	(300.00)	0.3844	(124.79)	(115.33)	0.0000	4.3300	(1,771.3800)	0.0000	0.0450	(0.1702)	0.0000	3	(0.1252)	01/06/2025
601003.SH	01/03/2025	SDB3262115544	(5,800.00)	0.3844	(2,412.61)	(2,229.70)	0.0000	4.3300	(1,771.3800)	0.0000	0.8705	(3.2914)	0.0000	3	(2.4208)	01/06/2025
601003.SH	01/03/2025	SDB3262115544	(100.00)	0.3844	(41.60)	(38.44)	0.0000	4.3300	(1,771.3800)	0.0000	0.0150	(0.0567)	0.0000	3	(0.0417)	01/06/2025
601003.SH	01/03/2025	SDB3262115544	(100.00)	0.3844	(41.60)	(38.44)	0.0000	4.3300	(1,771.3800)	0.0000	0.0150	(0.0567)	0.0000	3	(0.0417)	01/06/2025
601003.SH	01/03/2025	SDB3262115544	(12,500.00)	0.3844	(5,199.59)	(4,805.39)	0.0000	4.3300	(1,771.3800)	0.0000	1.8762	(7.0935)	0.0000	3	(5.2173)	01/06/2025
601003.SH	01/03/2025	SDB3262115544	(1,300.00)	0.3844	(540.76)	(499.76)	0.0000	4.3300	(1,771.3800)	0.0000	0.1951	(0.7377)	0.0000	3	(0.5426)	01/06/2025
601003.SH	01/03/2025	SDB3262115544	(2,000.00)	0.3844	(831.93)	(768.86)	0.0000	4.3300	(1,771.3800)	0.0000	0.3002	(1.1350)	0.0000	3	(0.8348)	01/06/2025
601003.SH	01/02/2025	SDB3262115544	(300.00)	0.3902	(116.85)	(117.07)	0.0000	4.3300	(1,772.2099)	0.0000	0.0141	(0.0578)	0.0000	1	(0.0436)	01/06/2025
601003.SH	01/02/2025	SDB3262115544	(100.00)	0.3902	(39.48)	(39.02)	0.0000	4.3300	(1,772.2099)	0.0000	0.0047	(0.0192)	0.0000	1	(0.0145)	01/06/2025
601003.SH	01/02/2025	SDB3262115544	(900.00)	0.3902	(356.54)	(351.20)	0.0000	4.3300	(1,772.2099)	0.0000	0.0429	(0.1729)	0.0000	1	(0.1300)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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USD (Cont.)																
Short (Cont.)																
LIUZHOU IRON & STEEL CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
601003.SH	01/02/2025	SDB3262115544	(10,300.00)	0.3902	(4,377.73)	(4,019.34)	0.0000	4.3300	(1,772.2099)	0.0000	0.5265	(1.9786)	0.0000	1	(1.4521)	01/06/2025
601003.SH	01/02/2025	SDB3262115544	(1,000.00)	0.3902	(421.56)	(390.23)	0.0000	4.3300	(1,772.2099)	0.0000	0.0507	(0.1921)	0.0000	1	(0.1414)	01/06/2025
601003.SH	01/02/2025	SDB3262115544	(3,500.00)	0.3902	(1,526.78)	(1,365.79)	0.0000	4.3300	(1,772.2099)	0.0000	0.1836	(0.6724)	0.0000	1	(0.4887)	01/06/2025
601003.SH	01/02/2025	SDB3262115544	(2,400.00)	0.3902	(1,049.58)	(936.54)	0.0000	4.3300	(1,772.2099)	0.0000	0.1262	(0.4610)	0.0000	1	(0.3348)	01/06/2025
601003.SH	01/02/2025	SDB3262115544	(35,700.00)	0.3902	(15,541.75)	(13,931.10)	0.0000	4.3300	(1,772.2099)	0.0000	1.8693	(6.8580)	0.0000	1	(4.9887)	01/06/2025
601003.SH	01/02/2025	SDB3262115544	(9,100.00)	0.3902	(3,973.71)	(3,551.07)	0.0000	4.3300	(1,772.2099)	0.0000	0.4779	(1.7481)	0.0000	1	(1.2702)	01/06/2025
601003.SH	01/02/2025	SDB3262115544	(53,400.00)	0.3902	(23,208.65)	(20,838.12)	0.0000	4.3300	(1,772.2099)	0.0000	2.7915	(10.2582)	0.0000	1	(7.4667)	01/06/2025
601003.SH	01/02/2025	SDB3262115544	(1,700.00)	0.3902	(748.99)	(663.39)	0.0000	4.3300	(1,772.2099)	0.0000	0.0901	(0.3266)	0.0000	1	(0.2365)	01/06/2025
601003.SH	01/02/2025	SDB3262115544	(51,400.00)	0.3902	(22,137.05)	(20,057.67)	0.0000	4.3300	(1,772.2099)	0.0000	2.6626	(9.8740)	0.0000	1	(7.2114)	01/06/2025
601003.SH	01/02/2025	SDB3262115544	(25,700.00)	0.3902	(11,049.79)	(10,028.83)	0.0000	4.3300	(1,772.2099)	0.0000	1.3290	(4.9370)	0.0000	1	(3.6080)	01/06/2025
601003.SH	01/02/2025	SDB3262115544	(3,100.00)	0.3902	(1,325.64)	(1,209.70)	0.0000	4.3300	(1,772.2099)	0.0000	0.1594	(0.5955)	0.0000	1	(0.4361)	01/06/2025
601003.SH	01/02/2025	SDB3262115544	(1,900.00)	0.3902	(817.92)	(741.43)	0.0000	4.3300	(1,772.2099)	0.0000	0.0984	(0.3650)	0.0000	1	(0.2666)	01/06/2025
601003.SH	01/02/2025	SDB3262115544	(16,000.00)	0.3902	(6,705.92)	(6,243.63)	0.0000	4.3300	(1,772.2099)	0.0000	0.8066	(3.0736)	0.0000	1	(2.2670)	01/06/2025
601003.SH	01/02/2025	SDB3262115544	(24,400.00)	0.3902	(10,238.22)	(9,521.54)	0.0000	4.3300	(1,772.2099)	0.0000	1.2314	(4.6873)	0.0000	1	(3.4558)	01/06/2025
601003.SH	01/02/2025	SDB3262115544	(4,000.00)	0.3902	(1,692.54)	(1,560.91)	0.0000	4.3300	(1,772.2099)	0.0000	0.2036	(0.7684)	0.0000	1	(0.5648)	01/06/2025
601003.SH	01/02/2025	SDB3262115544	(9,790.00)	0.3902	(4,129.64)	(3,820.32)	0.0000	4.3300	(1,772.2099)	0.0000	0.4967	(1.8807)	0.0000	1	(1.3840)	01/06/2025
601003.SH	01/02/2025	SDB3262115544	(12,610.00)	0.3902	(5,319.18)	(4,920.76)	0.0000	4.3300	(1,772.2099)	0.0000	0.6398	(2.4224)	0.0000	1	(1.7826)	01/06/2025
601003.SH	01/02/2025	SDB3262115544	(20,500.00)	0.3902	(8,637.61)	(7,999.65)	0.0000	4.3300	(1,772.2099)	0.0000	1.0389	(3.9381)	0.0000	1	(2.8992)	01/06/2025
601003.SH	01/02/2025	SDB3262115544	(10,300.00)	0.3902	(4,333.83)	(4,019.34)	0.0000	4.3300	(1,772.2099)	0.0000	0.5213	(1.9786)	0.0000	1	(1.4574)	01/06/2025
601003.SH	01/02/2025	SDB3262115544	(7,800.00)	0.3902	(3,270.23)	(3,043.77)	0.0000	4.3300	(1,772.2099)	0.0000	0.3933	(1.4984)	0.0000	1	(1.1051)	01/06/2025
601003.SH	01/02/2025	SDB3262115544	(11,600.00)	0.3902	(4,887.10)	(4,526.63)	0.0000	4.3300	(1,772.2099)	0.0000	0.5878	(2.2284)	0.0000	1	(1.6406)	01/06/2025
601003.SH	01/02/2025	SDB3262115544	(2,200.00)	0.3902	(915.13)	(858.50)	0.0000	4.3300	(1,772.2099)	0.0000	0.1101	(0.4226)	0.0000	1	(0.3126)	01/06/2025
601003.SH	01/02/2025	SDB3262115544	(39,700.00)	0.3902	(16,513.89)	(15,492.01)	0.0000	4.3300	(1,772.2099)	0.0000	1.9863	(7.6264)	0.0000	1	(5.6402)	01/06/2025
601003.SH	01/02/2025	SDB3262115544	(2,000.00)	0.3902	(831.93)	(780.45)	0.0000	4.3300	(1,772.2099)	0.0000	0.1001	(0.3842)	0.0000	1	(0.2841)	01/06/2025
601003.SH	01/02/2025	SDB3262115544	(5,900.00)	0.3902	(2,454.21)	(2,302.34)	0.0000	4.3300	(1,772.2099)	0.0000	0.2952	(1.1334)	0.0000	1	(0.8382)	01/06/2025
601003.SH	01/02/2025	SDB3262115544	(12,700.00)	0.3902	(5,282.78)	(4,955.88)	0.0000	4.3300	(1,772.2099)	0.0000	0.6354	(2.4397)	0.0000	1	(1.8043)	01/06/2025
601003.SH	01/02/2025	SDB3262115544	(600.00)	0.3902	(249.58)	(234.14)	0.0000	4.3300	(1,772.2099)	0.0000	0.0300	(0.1153)	0.0000	1	(0.0852)	01/06/2025
601003.SH	01/02/2025	SDB3262115544	(19,700.00)	0.3902	(8,194.55)	(7,687.47)	0.0000	4.3300	(1,772.2099)	0.0000	0.9856	(3.7844)	0.0000	1	(2.7988)	01/06/2025
601003.SH	01/02/2025	SDB3262115544	(6,100.00)	0.3902	(2,537.40)	(2,380.38)	0.0000	4.3300	(1,772.2099)	0.0000	0.3052	(1.1718)	0.0000	1	(0.8666)	01/06/2025
601003.SH	01/02/2025	SDB3262115544	(1,800.00)	0.3902	(748.74)	(702.41)	0.0000	4.3300	(1,772.2099)	0.0000	0.0901	(0.3458)	0.0000	1	(0.2557)	01/06/2025
601003.SH	01/02/2025	SDB3262115544	(3,000.00)	0.3902	(1,247.90)	(1,170.68)	0.0000	4.3300	(1,772.2099)	0.0000	0.1501	(0.5763)	0.0000	1	(0.4262)	01/06/2025
601003.SH	01/02/2025	SDB3262115544	(900.00)	0.3902	(374.37)	(351.20)	0.0000	4.3300	(1,772.2099)	0.0000	0.0450	(0.1729)	0.0000	1	(0.1279)	01/06/2025
601003.SH	01/02/2025	SDB3262115544	(400.00)	0.3902	(166.39)	(156.09)	0.0000	4.3300	(1,772.2099)	0.0000	0.0200	(0.0768)	0.0000	1	(0.0568)	01/06/2025
601003.SH	01/02/2025	SDB3262115544	(3,200.00)	0.3902	(1,331.09)	(1,248.73)	0.0000	4.3300	(1,772.2099)	0.0000	0.1601	(0.6147)	0.0000	1	(0.4546)	01/06/2025
601003.SH	01/02/2025	SDB3262115544	(15,600.00)	0.3902	(6,489.09)	(6,087.54)	0.0000	4.3300	(1,772.2099)	0.0000	0.7805	(2.9968)	0.0000	1	(2.2163)	01/06/2025
601003.SH	01/02/2025	SDB3262115544	(300.00)	0.3902	(124.79)	(117.07)	0.0000	4.3300	(1,772.2099)	0.0000	0.0150	(0.0576)	0.0000	1	(0.0426)	01/06/2025
601003.SH	01/02/2025	SDB3262115544	(5,800.00)	0.3902	(2,412.61)	(2,263.32)	0.0000	4.3300	(1,772.2099)	0.0000	0.2902	(1.1142)	0.0000	1	(0.8240)	01/06/2025
601003.SH	01/02/2025	SDB3262115544	(100.00)	0.3902	(41.60)	(39.02)	0.0000	4.3300	(1,772.2099)	0.0000	0.0050	(0.0192)	0.0000	1	(0.0142)	01/06/2025
601003.SH	01/02/2025	SDB3262115544	(100.00)	0.3902	(41.60)	(39.02)	0.0000	4.3300	(1,772.2099)	0.0000	0.0050	(0.0192)	0.0000	1	(0.0142)	01/06/2025
601003.SH	01/02/2025	SDB3262115544	(12,500.00)	0.3902	(5,199.59)	(4,877.84)	0.0000	4.3300	(1,772.2099)	0.0000	0.6254	(2.4013)	0.0000	1	(1.7759)	01/06/2025
601003.SH	01/02/2025	SDB3262115544	(1,300.00)	0.3902	(540.76)	(507.30)	0.0000	4.3300	(1,772.2099)	0.0000	0.0650	(0.2497)	0.0000	1	(0.1847)	01/06/2025
601003.SH	01/02/2025	SDB3262115544	(2,000.00)	0.3902	(831.93)	(780.45)	0.0000	4.3300	(1,772.2099)	0.0000	0.1001	(0.3842)	0.0000	1	(0.2841)	01/06/2025
601003.SH	12/31/2024	SDB3262115544	(100.00)	0.3875	(39.48)	(38.75)	0.0000	4.3300	(1,772.2246)	0.0000	0.0095	(0.0381)	0.0000	2	(0.0286)	01/06/2025
601003.SH	12/31/2024	SDB3262115544	(900.00)	0.3875	(356.54)	(348.71)	0.0000	4.3300	(1,772.2246)	0.0000	0.0858	(0.3433)	0.0000	2	(0.2576)	01/06/2025
601003.SH	12/31/2024	SDB3262115544	(10,300.00)	0.3875	(4,377.73)	(3,990.80)	0.0000	4.3300	(1,772.2246)	0.0000	1.0531	(3.9292)	0.0000	2	(2.8761)	01/06/2025
601003.SH	12/31/2024	SDB3262115544	(1,000.00)	0.3875	(421.56)	(387.46)	0.0000	4.3300	(1,772.2246)	0.0000	0.1014	(0.3815)	0.0000	2	(0.2801)	01/06/2025
601003.SH	12/31/2024	SDB3262115544	(3,500.00)	0.3875	(1,526.78)	(1,356.10)	0.0000	4.3300	(1,772.2246)	0.0000	0.3673	(1.3352)	0.0000	2	(0.9679)	01/06/2025
601003.SH	12/31/2024	SDB3262115544	(2,400.00)	0.3875	(1,049.58)	(929.89)	0.0000	4.3300	(1,772.2246)	0.0000	0.2525	(0.9155)	0.0000	2	(0.6631)	01/06/2025
601003.SH	12/31/2024	SDB3262115544	(35,700.00)	0.3875	(15,541.75)	(13,832.18)	0.0000	4.3300	(1,772.2246)	0.0000	3.7387	(13.6187)	0.0000	2	(9.8801)	01/06/2025
601003.SH	12/31/2024	SDB3262115544	(9,100.00)	0.3875	(3,973.71)	(3,525.85)	0.0000	4.3300	(1,772.2246)	0.0000	0.9559	(3.4714)	0.0000	2	(2.5155)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
LIUZHOU IRON & STEEL CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
601003.SH	12/31/2024	SDB3262115544	(53,400.00)	0.3875	(23,208.65)	(20,690.15)	0.0000	4.3300	(1,772.2246)	0.0000	5.5830	(20.3709)	0.0000	2	(14.7879)	01/06/2025
601003.SH	12/31/2024	SDB3262115544	(1,700.00)	0.3875	(748.99)	(658.68)	0.0000	4.3300	(1,772.2246)	0.0000	0.1802	(0.6485)	0.0000	2	(0.4683)	01/06/2025
601003.SH	12/31/2024	SDB3262115544	(51,400.00)	0.3875	(22,137.05)	(19,915.24)	0.0000	4.3300	(1,772.2246)	0.0000	5.3252	(19.6079)	0.0000	2	(14.2827)	01/06/2025
601003.SH	12/31/2024	SDB3262115544	(25,700.00)	0.3875	(11,049.79)	(9,957.62)	0.0000	4.3300	(1,772.2246)	0.0000	2.6581	(9.8040)	0.0000	2	(7.1459)	01/06/2025
601003.SH	12/31/2024	SDB3262115544	(3,100.00)	0.3875	(1,325.64)	(1,201.11)	0.0000	4.3300	(1,772.2246)	0.0000	0.3189	(1.1826)	0.0000	2	(0.8637)	01/06/2025
601003.SH	12/31/2024	SDB3262115544	(1,900.00)	0.3875	(817.92)	(736.17)	0.0000	4.3300	(1,772.2246)	0.0000	0.1968	(0.7248)	0.0000	2	(0.5281)	01/06/2025
601003.SH	12/31/2024	SDB3262115544	(16,000.00)	0.3875	(6,705.92)	(6,199.30)	0.0000	4.3300	(1,772.2246)	0.0000	1.6131	(6.1036)	0.0000	2	(4.4905)	01/06/2025
601003.SH	12/31/2024	SDB3262115544	(24,400.00)	0.3875	(10,238.22)	(9,453.93)	0.0000	4.3300	(1,772.2246)	0.0000	2.4629	(9.3080)	0.0000	2	(6.8452)	01/06/2025
601003.SH	12/31/2024	SDB3262115544	(4,000.00)	0.3875	(1,692.54)	(1,549.82)	0.0000	4.3300	(1,772.2246)	0.0000	0.4071	(1.5259)	0.0000	2	(1.1188)	01/06/2025
601003.SH	12/31/2024	SDB3262115544	(9,790.00)	0.3875	(4,129.64)	(3,793.19)	0.0000	4.3300	(1,772.2246)	0.0000	0.9934	(3.7347)	0.0000	2	(2.7413)	01/06/2025
601003.SH	12/31/2024	SDB3262115544	(12,610.00)	0.3875	(5,319.18)	(4,885.82)	0.0000	4.3300	(1,772.2246)	0.0000	1.2796	(4.8104)	0.0000	2	(3.5309)	01/06/2025
601003.SH	12/31/2024	SDB3262115544	(20,500.00)	0.3875	(8,637.61)	(7,942.85)	0.0000	4.3300	(1,772.2246)	0.0000	2.0778	(7.8203)	0.0000	2	(5.7425)	01/06/2025
601003.SH	12/31/2024	SDB3262115544	(10,300.00)	0.3875	(4,333.83)	(3,990.80)	0.0000	4.3300	(1,772.2246)	0.0000	1.0425	(3.9292)	0.0000	2	(2.8867)	01/06/2025
601003.SH	12/31/2024	SDB3262115544	(7,800.00)	0.3875	(3,270.23)	(3,022.16)	0.0000	4.3300	(1,772.2246)	0.0000	0.7867	(2.9755)	0.0000	2	(2.1889)	01/06/2025
601003.SH	12/31/2024	SDB3262115544	(11,600.00)	0.3875	(4,887.10)	(4,494.49)	0.0000	4.3300	(1,772.2246)	0.0000	1.1756	(4.4251)	0.0000	2	(3.2495)	01/06/2025
601003.SH	12/31/2024	SDB3262115544	(2,200.00)	0.3875	(915.13)	(852.40)	0.0000	4.3300	(1,772.2246)	0.0000	0.2201	(0.8392)	0.0000	2	(0.6191)	01/06/2025
601003.SH	12/31/2024	SDB3262115544	(39,700.00)	0.3875	(16,513.89)	(15,382.00)	0.0000	4.3300	(1,772.2246)	0.0000	3.9725	(15.1446)	0.0000	2	(11.1721)	01/06/2025
601003.SH	12/31/2024	SDB3262115544	(2,000.00)	0.3875	(831.93)	(774.91)	0.0000	4.3300	(1,772.2246)	0.0000	0.2001	(0.7630)	0.0000	2	(0.5628)	01/06/2025
601003.SH	12/31/2024	SDB3262115544	(5,900.00)	0.3875	(2,454.21)	(2,285.99)	0.0000	4.3300	(1,772.2246)	0.0000	0.5904	(2.2507)	0.0000	2	(1.6603)	01/06/2025
601003.SH	12/31/2024	SDB3262115544	(12,700.00)	0.3875	(5,282.78)	(4,920.69)	0.0000	4.3300	(1,772.2246)	0.0000	1.2708	(4.8448)	0.0000	2	(3.5740)	01/06/2025
601003.SH	12/31/2024	SDB3262115544	(600.00)	0.3875	(249.58)	(232.47)	0.0000	4.3300	(1,772.2246)	0.0000	0.0600	(0.2289)	0.0000	2	(0.1688)	01/06/2025
601003.SH	12/31/2024	SDB3262115544	(19,700.00)	0.3875	(8,194.55)	(7,632.88)	0.0000	4.3300	(1,772.2246)	0.0000	1.9712	(7.5151)	0.0000	2	(5.5439)	01/06/2025
601003.SH	12/31/2024	SDB3262115544	(6,100.00)	0.3875	(2,537.40)	(2,363.48)	0.0000	4.3300	(1,772.2246)	0.0000	0.6104	(2.3270)	0.0000	2	(1.7166)	01/06/2025
601003.SH	12/31/2024	SDB3262115544	(1,800.00)	0.3875	(748.74)	(697.42)	0.0000	4.3300	(1,772.2246)	0.0000	0.1801	(0.6867)	0.0000	2	(0.5065)	01/06/2025
601003.SH	12/31/2024	SDB3262115544	(3,000.00)	0.3875	(1,247.90)	(1,162.37)	0.0000	4.3300	(1,772.2246)	0.0000	0.3002	(1.1444)	0.0000	2	(0.8442)	01/06/2025
601003.SH	12/31/2024	SDB3262115544	(900.00)	0.3875	(374.37)	(348.71)	0.0000	4.3300	(1,772.2246)	0.0000	0.0901	(0.3433)	0.0000	2	(0.2533)	01/06/2025
601003.SH	12/31/2024	SDB3262115544	(400.00)	0.3875	(166.39)	(154.98)	0.0000	4.3300	(1,772.2246)	0.0000	0.0400	(0.1526)	0.0000	2	(0.1126)	01/06/2025
601003.SH	12/31/2024	SDB3262115544	(3,200.00)	0.3875	(1,331.09)	(1,239.86)	0.0000	4.3300	(1,772.2246)	0.0000	0.3202	(1.2207)	0.0000	2	(0.9005)	01/06/2025
601003.SH	12/31/2024	SDB3262115544	(15,600.00)	0.3875	(6,489.09)	(6,044.31)	0.0000	4.3300	(1,772.2246)	0.0000	1.5610	(5.9510)	0.0000	2	(4.3901)	01/06/2025
601003.SH	12/31/2024	SDB3262115544	(300.00)	0.3875	(124.79)	(116.24)	0.0000	4.3300	(1,772.2246)	0.0000	0.0300	(0.1144)	0.0000	2	(0.0844)	01/06/2025
601003.SH	12/31/2024	SDB3262115544	(5,800.00)	0.3875	(2,412.61)	(2,247.24)	0.0000	4.3300	(1,772.2246)	0.0000	0.5804	(2.2126)	0.0000	2	(1.6322)	01/06/2025
601003.SH	12/31/2024	SDB3262115544	(100.00)	0.3875	(41.60)	(38.75)	0.0000	4.3300	(1,772.2246)	0.0000	0.0100	(0.0381)	0.0000	2	(0.0281)	01/06/2025
601003.SH	12/31/2024	SDB3262115544	(100.00)	0.3875	(41.60)	(38.75)	0.0000	4.3300	(1,772.2246)	0.0000	0.0100	(0.0381)	0.0000	2	(0.0281)	01/06/2025
601003.SH	12/31/2024	SDB3262115544	(12,500.00)	0.3875	(5,199.59)	(4,843.20)	0.0000	4.3300	(1,772.2246)	0.0000	1.2508	(4.7685)	0.0000	2	(3.5177)	01/06/2025
601003.SH	12/31/2024	SDB3262115544	(1,300.00)	0.3875	(540.76)	(503.69)	0.0000	4.3300	(1,772.2246)	0.0000	0.1301	(0.4959)	0.0000	2	(0.3658)	01/06/2025
601003.SH	12/31/2024	SDB3262115544	(2,000.00)	0.3875	(831.93)	(774.91)	0.0000	4.3300	(1,772.2246)	0.0000	0.2001	(0.7630)	0.0000	2	(0.5628)	01/06/2025
601003.SH	12/30/2024	SDB3262115544	(100.00)	0.3819	(39.48)	(38.19)	0.0000	4.3300	(1,772.2246)	0.0000	0.0047	(0.0188)	0.0000	1	(0.0141)	01/06/2025
601003.SH	12/30/2024	SDB3262115544	(900.00)	0.3819	(356.54)	(343.72)	0.0000	4.3300	(1,772.2246)	0.0000	0.0429	(0.1692)	0.0000	1	(0.1263)	01/06/2025
601003.SH	12/30/2024	SDB3262115544	(10,300.00)	0.3819	(4,377.73)	(3,933.69)	0.0000	4.3300	(1,772.2246)	0.0000	0.5265	(1.9365)	0.0000	1	(1.4100)	01/06/2025
601003.SH	12/30/2024	SDB3262115544	(1,000.00)	0.3819	(421.56)	(381.91)	0.0000	4.3300	(1,772.2246)	0.0000	0.0507	(0.1880)	0.0000	1	(0.1373)	01/06/2025
601003.SH	12/30/2024	SDB3262115544	(3,500.00)	0.3819	(1,526.78)	(1,336.69)	0.0000	4.3300	(1,772.2246)	0.0000	0.1836	(0.6580)	0.0000	1	(0.4744)	01/06/2025
601003.SH	12/30/2024	SDB3262115544	(2,400.00)	0.3819	(1,049.58)	(916.59)	0.0000	4.3300	(1,772.2246)	0.0000	0.1262	(0.4512)	0.0000	1	(0.3250)	01/06/2025
601003.SH	12/30/2024	SDB3262115544	(35,700.00)	0.3819	(15,541.75)	(13,634.26)	0.0000	4.3300	(1,772.2246)	0.0000	1.8693	(6.7119)	0.0000	1	(4.8426)	01/06/2025
601003.SH	12/30/2024	SDB3262115544	(9,100.00)	0.3819	(3,973.71)	(3,475.40)	0.0000	4.3300	(1,772.2246)	0.0000	0.4779	(1.7109)	0.0000	1	(1.2329)	01/06/2025
601003.SH	12/30/2024	SDB3262115544	(53,400.00)	0.3819	(23,208.65)	(20,394.10)	0.0000	4.3300	(1,772.2246)	0.0000	2.7915	(10.0397)	0.0000	1	(7.2482)	01/06/2025
601003.SH	12/30/2024	SDB3262115544	(1,700.00)	0.3819	(748.99)	(649.25)	0.0000	4.3300	(1,772.2246)	0.0000	0.0901	(0.3196)	0.0000	1	(0.2295)	01/06/2025
601003.SH	12/30/2024	SDB3262115544	(51,400.00)	0.3819	(22,137.05)	(19,630.28)	0.0000	4.3300	(1,772.2246)	0.0000	2.6626	(9.6637)	0.0000	1	(7.0011)	01/06/2025
601003.SH	12/30/2024	SDB3262115544	(25,700.00)	0.3819	(11,049.79)	(9,815.14)	0.0000	4.3300	(1,772.2246)	0.0000	1.3290	(4.8318)	0.0000	1	(3.5028)	01/06/2025
601003.SH	12/30/2024	SDB3262115544	(3,100.00)	0.3819	(1,325.64)	(1,183.93)	0.0000	4.3300	(1,772.2246)	0.0000	0.1594	(0.5828)	0.0000	1	(0.4234)	01/06/2025
601003.SH	12/30/2024	SDB3262115544	(1,900.00)	0.3819	(817.92)	(725.63)	0.0000	4.3300	(1,772.2246)	0.0000	0.0984	(0.3572)	0.0000	1	(0.2588)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
LIUZHOU IRON & STEEL CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
601003.SH	12/30/2024	SDB3262115544	(16,000.00)	0.3819	(6,705.92)	(6,110.59)	0.0000	4.3300	(1,772.2246)	0.0000	0.8066	(3.0082)	0.0000	1	(2.2016)	01/06/2025
601003.SH	12/30/2024	SDB3262115544	(24,400.00)	0.3819	(10,238.22)	(9,318.65)	0.0000	4.3300	(1,772.2246)	0.0000	1.2314	(4.5874)	0.0000	1	(3.3560)	01/06/2025
601003.SH	12/30/2024	SDB3262115544	(4,000.00)	0.3819	(1,692.54)	(1,527.65)	0.0000	4.3300	(1,772.2246)	0.0000	0.2036	(0.7520)	0.0000	1	(0.5485)	01/06/2025
601003.SH	12/30/2024	SDB3262115544	(9,790.00)	0.3819	(4,129.64)	(3,738.92)	0.0000	4.3300	(1,772.2246)	0.0000	0.4967	(1.8406)	0.0000	1	(1.3439)	01/06/2025
601003.SH	12/30/2024	SDB3262115544	(12,610.00)	0.3819	(5,319.18)	(4,815.91)	0.0000	4.3300	(1,772.2246)	0.0000	0.6398	(2.3708)	0.0000	1	(1.7310)	01/06/2025
601003.SH	12/30/2024	SDB3262115544	(20,500.00)	0.3819	(8,637.61)	(7,829.20)	0.0000	4.3300	(1,772.2246)	0.0000	1.0389	(3.8542)	0.0000	1	(2.8153)	01/06/2025
601003.SH	12/30/2024	SDB3262115544	(10,300.00)	0.3819	(4,333.83)	(3,933.69)	0.0000	4.3300	(1,772.2246)	0.0000	0.5213	(1.9365)	0.0000	1	(1.4152)	01/06/2025
601003.SH	12/30/2024	SDB3262115544	(7,800.00)	0.3819	(3,270.23)	(2,978.91)	0.0000	4.3300	(1,772.2246)	0.0000	0.3933	(1.4665)	0.0000	1	(1.0731)	01/06/2025
601003.SH	12/30/2024	SDB3262115544	(11,600.00)	0.3819	(4,887.10)	(4,430.18)	0.0000	4.3300	(1,772.2246)	0.0000	0.5878	(2.1809)	0.0000	1	(1.5931)	01/06/2025
601003.SH	12/30/2024	SDB3262115544	(2,200.00)	0.3819	(915.13)	(840.21)	0.0000	4.3300	(1,772.2246)	0.0000	0.1101	(0.4138)	0.0000	1	(0.3036)	01/06/2025
601003.SH	12/30/2024	SDB3262115544	(39,700.00)	0.3819	(16,513.89)	(15,161.91)	0.0000	4.3300	(1,772.2246)	0.0000	1.9863	(7.4640)	0.0000	1	(5.4777)	01/06/2025
601003.SH	12/30/2024	SDB3262115544	(2,000.00)	0.3819	(831.93)	(763.82)	0.0000	4.3300	(1,772.2246)	0.0000	0.1001	(0.3760)	0.0000	1	(0.2760)	01/06/2025
601003.SH	12/30/2024	SDB3262115544	(5,900.00)	0.3819	(2,454.21)	(2,253.28)	0.0000	4.3300	(1,772.2246)	0.0000	0.2952	(1.1093)	0.0000	1	(0.8141)	01/06/2025
601003.SH	12/30/2024	SDB3262115544	(12,700.00)	0.3819	(5,282.78)	(4,850.28)	0.0000	4.3300	(1,772.2246)	0.0000	0.6354	(2.3877)	0.0000	1	(1.7523)	01/06/2025
601003.SH	12/30/2024	SDB3262115544	(600.00)	0.3819	(249.58)	(229.15)	0.0000	4.3300	(1,772.2246)	0.0000	0.0300	(0.1128)	0.0000	1	(0.0828)	01/06/2025
601003.SH	12/30/2024	SDB3262115544	(19,700.00)	0.3819	(8,194.55)	(7,523.67)	0.0000	4.3300	(1,772.2246)	0.0000	0.9856	(3.7038)	0.0000	1	(2.7182)	01/06/2025
601003.SH	12/30/2024	SDB3262115544	(6,100.00)	0.3819	(2,537.40)	(2,329.66)	0.0000	4.3300	(1,772.2246)	0.0000	0.3052	(1.1469)	0.0000	1	(0.8417)	01/06/2025
601003.SH	12/30/2024	SDB3262115544	(1,800.00)	0.3819	(748.74)	(687.44)	0.0000	4.3300	(1,772.2246)	0.0000	0.0901	(0.3384)	0.0000	1	(0.2484)	01/06/2025
601003.SH	12/30/2024	SDB3262115544	(3,000.00)	0.3819	(1,247.90)	(1,145.74)	0.0000	4.3300	(1,772.2246)	0.0000	0.1501	(0.5640)	0.0000	1	(0.4139)	01/06/2025
601003.SH	12/30/2024	SDB3262115544	(900.00)	0.3819	(374.37)	(343.72)	0.0000	4.3300	(1,772.2246)	0.0000	0.0450	(0.1692)	0.0000	1	(0.1242)	01/06/2025
601003.SH	12/30/2024	SDB3262115544	(400.00)	0.3819	(166.39)	(152.76)	0.0000	4.3300	(1,772.2246)	0.0000	0.0200	(0.0752)	0.0000	1	(0.0552)	01/06/2025
601003.SH	12/30/2024	SDB3262115544	(3,200.00)	0.3819	(1,331.09)	(1,222.12)	0.0000	4.3300	(1,772.2246)	0.0000	0.1601	(0.6016)	0.0000	1	(0.4415)	01/06/2025
601003.SH	12/30/2024	SDB3262115544	(15,600.00)	0.3819	(6,489.09)	(5,957.83)	0.0000	4.3300	(1,772.2246)	0.0000	0.7805	(2.9329)	0.0000	1	(2.1525)	01/06/2025
601003.SH	12/30/2024	SDB3262115544	(300.00)	0.3819	(124.79)	(114.57)	0.0000	4.3300	(1,772.2246)	0.0000	0.0150	(0.0564)	0.0000	1	(0.0414)	01/06/2025
601003.SH	12/30/2024	SDB3262115544	(5,800.00)	0.3819	(2,412.61)	(2,215.09)	0.0000	4.3300	(1,772.2246)	0.0000	0.2902	(1.0905)	0.0000	1	(0.8003)	01/06/2025
601003.SH	12/30/2024	SDB3262115544	(100.00)	0.3819	(41.60)	(38.19)	0.0000	4.3300	(1,772.2246)	0.0000	0.0050	(0.0188)	0.0000	1	(0.0138)	01/06/2025
601003.SH	12/30/2024	SDB3262115544	(100.00)	0.3819	(41.60)	(38.19)	0.0000	4.3300	(1,772.2246)	0.0000	0.0050	(0.0188)	0.0000	1	(0.0138)	01/06/2025
601003.SH	12/30/2024	SDB3262115544	(12,500.00)	0.3819	(5,199.59)	(4,773.90)	0.0000	4.3300	(1,772.2246)	0.0000	0.6254	(2.3501)	0.0000	1	(1.7247)	01/06/2025
601003.SH	12/30/2024	SDB3262115544	(1,300.00)	0.3819	(540.76)	(496.49)	0.0000	4.3300	(1,772.2246)	0.0000	0.0650	(0.2444)	0.0000	1	(0.1794)	01/06/2025
601003.SH	12/30/2024	SDB3262115544	(2,000.00)	0.3819	(831.93)	(763.82)	0.0000	4.3300	(1,772.2246)	0.0000	0.1001	(0.3760)	0.0000	1	(0.2760)	01/06/2025
601003.SH	12/27/2024	SDB3262115544	(100.00)	0.3955	(39.48)	(39.55)	0.0000	4.3300	(1,772.2246)	0.0000	0.0142	(0.0584)	0.0000	3	(0.0442)	01/06/2025
601003.SH	12/27/2024	SDB3262115544	(900.00)	0.3955	(356.54)	(355.91)	0.0000	4.3300	(1,772.2246)	0.0000	0.1286	(0.5256)	0.0000	3	(0.3970)	01/06/2025
601003.SH	12/27/2024	SDB3262115544	(10,300.00)	0.3955	(4,377.73)	(4,073.21)	0.0000	4.3300	(1,772.2246)	0.0000	1.5796	(6.0155)	0.0000	3	(4.4359)	01/06/2025
601003.SH	12/27/2024	SDB3262115544	(1,000.00)	0.3955	(421.56)	(395.46)	0.0000	4.3300	(1,772.2246)	0.0000	0.1521	(0.5840)	0.0000	3	(0.4319)	01/06/2025
601003.SH	12/27/2024	SDB3262115544	(3,500.00)	0.3955	(1,526.78)	(1,384.10)	0.0000	4.3300	(1,772.2246)	0.0000	0.5509	(2.0441)	0.0000	3	(1.4932)	01/06/2025
601003.SH	12/27/2024	SDB3262115544	(2,400.00)	0.3955	(1,049.58)	(949.10)	0.0000	4.3300	(1,772.2246)	0.0000	0.3787	(1.4017)	0.0000	3	(1.0230)	01/06/2025
601003.SH	12/27/2024	SDB3262115544	(35,700.00)	0.3955	(15,541.75)	(14,117.81)	0.0000	4.3300	(1,772.2246)	0.0000	5.6080	(20.8499)	0.0000	3	(15.2420)	01/06/2025
601003.SH	12/27/2024	SDB3262115544	(9,100.00)	0.3955	(3,973.71)	(3,598.66)	0.0000	4.3300	(1,772.2246)	0.0000	1.4338	(5.3147)	0.0000	3	(3.8808)	01/06/2025
601003.SH	12/27/2024	SDB3262115544	(53,400.00)	0.3955	(23,208.65)	(21,117.40)	0.0000	4.3300	(1,772.2246)	0.0000	8.3745	(31.1873)	0.0000	3	(22.8129)	01/06/2025
601003.SH	12/27/2024	SDB3262115544	(1,700.00)	0.3955	(748.99)	(672.28)	0.0000	4.3300	(1,772.2246)	0.0000	0.2703	(0.9929)	0.0000	3	(0.7226)	01/06/2025
601003.SH	12/27/2024	SDB3262115544	(51,400.00)	0.3955	(22,137.05)	(20,326.49)	0.0000	4.3300	(1,772.2246)	0.0000	7.9878	(30.0193)	0.0000	3	(22.0315)	01/06/2025
601003.SH	12/27/2024	SDB3262115544	(25,700.00)	0.3955	(11,049.79)	(10,163.24)	0.0000	4.3300	(1,772.2246)	0.0000	3.9871	(15.0096)	0.0000	3	(11.0225)	01/06/2025
601003.SH	12/27/2024	SDB3262115544	(3,100.00)	0.3955	(1,325.64)	(1,225.92)	0.0000	4.3300	(1,772.2246)	0.0000	0.4783	(1.8105)	0.0000	3	(1.3322)	01/06/2025
601003.SH	12/27/2024	SDB3262115544	(1,900.00)	0.3955	(817.92)	(751.37)	0.0000	4.3300	(1,772.2246)	0.0000	0.2951	(1.1097)	0.0000	3	(0.8145)	01/06/2025
601003.SH	12/27/2024	SDB3262115544	(16,000.00)	0.3955	(6,705.92)	(6,327.31)	0.0000	4.3300	(1,772.2246)	0.0000	2.4197	(9.3445)	0.0000	3	(6.9248)	01/06/2025
601003.SH	12/27/2024	SDB3262115544	(24,400.00)	0.3955	(10,238.22)	(9,649.15)	0.0000	4.3300	(1,772.2246)	0.0000	3.6943	(14.2504)	0.0000	3	(10.5561)	01/06/2025
601003.SH	12/27/2024	SDB3262115544	(4,000.00)	0.3955	(1,692.54)	(1,581.83)	0.0000	4.3300	(1,772.2246)	0.0000	0.6107	(2.3361)	0.0000	3	(1.7254)	01/06/2025
601003.SH	12/27/2024	SDB3262115544	(9,790.00)	0.3955	(4,129.64)	(3,871.52)	0.0000	4.3300	(1,772.2246)	0.0000	1.4901	(5.7177)	0.0000	3	(4.2276)	01/06/2025
601003.SH	12/27/2024	SDB3262115544	(12,610.00)	0.3955	(5,319.18)	(4,986.71)	0.0000	4.3300	(1,772.2246)	0.0000	1.9193	(7.3646)	0.0000	3	(5.4453)	01/06/2025
601003.SH	12/27/2024	SDB3262115544	(20,500.00)	0.3955	(8,637.61)	(8,106.87)	0.0000	4.3300	(1,772.2246)	0.0000	3.1167	(11.9727)	0.0000	3	(8.8559)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6



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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
LIUZHOU IRON & STEEL CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
601003.SH	12/27/2024	SDB3262115544	(10,300.00)	0.3955	(4,333.83)	(4,073.21)	0.0000	4.3300	(1,772.2246)	0.0000	1.5638	(6.0155)	0.0000	3	(4.4517)	01/06/2025
601003.SH	12/27/2024	SDB3262115544	(7,800.00)	0.3955	(3,270.23)	(3,084.56)	0.0000	4.3300	(1,772.2246)	0.0000	1.1800	(4.5555)	0.0000	3	(3.3754)	01/06/2025
601003.SH	12/27/2024	SDB3262115544	(11,600.00)	0.3955	(4,887.10)	(4,587.30)	0.0000	4.3300	(1,772.2246)	0.0000	1.7634	(6.7748)	0.0000	3	(5.0113)	01/06/2025
601003.SH	12/27/2024	SDB3262115544	(2,200.00)	0.3955	(915.13)	(870.01)	0.0000	4.3300	(1,772.2246)	0.0000	0.3302	(1.2849)	0.0000	3	(0.9547)	01/06/2025
601003.SH	12/27/2024	SDB3262115544	(39,700.00)	0.3955	(16,513.89)	(15,699.64)	0.0000	4.3300	(1,772.2246)	0.0000	5.9588	(23.1861)	0.0000	3	(17.2273)	01/06/2025
601003.SH	12/27/2024	SDB3262115544	(2,000.00)	0.3955	(831.93)	(790.91)	0.0000	4.3300	(1,772.2246)	0.0000	0.3002	(1.1681)	0.0000	3	(0.8679)	01/06/2025
601003.SH	12/27/2024	SDB3262115544	(5,900.00)	0.3955	(2,454.21)	(2,333.20)	0.0000	4.3300	(1,772.2246)	0.0000	0.8856	(3.4458)	0.0000	3	(2.5602)	01/06/2025
601003.SH	12/27/2024	SDB3262115544	(12,700.00)	0.3955	(5,282.78)	(5,022.30)	0.0000	4.3300	(1,772.2246)	0.0000	1.9062	(7.4172)	0.0000	3	(5.5110)	01/06/2025
601003.SH	12/27/2024	SDB3262115544	(600.00)	0.3955	(249.58)	(237.27)	0.0000	4.3300	(1,772.2246)	0.0000	0.0901	(0.3504)	0.0000	3	(0.2804)	01/06/2025
601003.SH	12/27/2024	SDB3262115544	(19,700.00)	0.3955	(8,194.55)	(7,790.50)	0.0000	4.3300	(1,772.2246)	0.0000	2.9569	(11.5054)	0.0000	3	(8.5486)	01/06/2025
601003.SH	12/27/2024	SDB3262115544	(6,100.00)	0.3955	(2,537.40)	(2,412.29)	0.0000	4.3300	(1,772.2246)	0.0000	0.9156	(3.5626)	0.0000	3	(2.6470)	01/06/2025
601003.SH	12/27/2024	SDB3262115544	(1,800.00)	0.3955	(748.74)	(711.82)	0.0000	4.3300	(1,772.2246)	0.0000	0.2702	(1.0513)	0.0000	3	(0.7811)	01/06/2025
601003.SH	12/27/2024	SDB3262115544	(3,000.00)	0.3955	(1,247.90)	(1,186.37)	0.0000	4.3300	(1,772.2246)	0.0000	0.4503	(1.7521)	0.0000	3	(1.3018)	01/06/2025
601003.SH	12/27/2024	SDB3262115544	(900.00)	0.3955	(374.37)	(355.91)	0.0000	4.3300	(1,772.2246)	0.0000	0.1351	(0.5256)	0.0000	3	(0.3905)	01/06/2025
601003.SH	12/27/2024	SDB3262115544	(400.00)	0.3955	(166.39)	(158.18)	0.0000	4.3300	(1,772.2246)	0.0000	0.0600	(0.2336)	0.0000	3	(0.1736)	01/06/2025
601003.SH	12/27/2024	SDB3262115544	(3,200.00)	0.3955	(1,331.09)	(1,265.46)	0.0000	4.3300	(1,772.2246)	0.0000	0.4803	(1.8689)	0.0000	3	(1.3886)	01/06/2025
601003.SH	12/27/2024	SDB3262115544	(15,600.00)	0.3955	(6,489.09)	(6,169.13)	0.0000	4.3300	(1,772.2246)	0.0000	2.3415	(9.1109)	0.0000	3	(6.7694)	01/06/2025
601003.SH	12/27/2024	SDB3262115544	(300.00)	0.3955	(124.79)	(118.64)	0.0000	4.3300	(1,772.2246)	0.0000	0.0450	(0.1752)	0.0000	3	(0.1302)	01/06/2025
601003.SH	12/27/2024	SDB3262115544	(5,800.00)	0.3955	(2,412.61)	(2,293.65)	0.0000	4.3300	(1,772.2246)	0.0000	0.8705	(3.3874)	0.0000	3	(2.5168)	01/06/2025
601003.SH	12/27/2024	SDB3262115544	(100.00)	0.3955	(41.60)	(39.55)	0.0000	4.3300	(1,772.2246)	0.0000	0.0150	(0.0584)	0.0000	3	(0.0434)	01/06/2025
601003.SH	12/27/2024	SDB3262115544	(100.00)	0.3955	(41.60)	(39.55)	0.0000	4.3300	(1,772.2246)	0.0000	0.0150	(0.0584)	0.0000	3	(0.0434)	01/06/2025
601003.SH	12/27/2024	SDB3262115544	(12,500.00)	0.3955	(5,199.59)	(4,943.21)	0.0000	4.3300	(1,772.2246)	0.0000	1.8762	(7.3004)	0.0000	3	(5.4242)	01/06/2025
601003.SH	12/27/2024	SDB3262115544	(1,300.00)	0.3955	(540.76)	(514.09)	0.0000	4.3300	(1,772.2246)	0.0000	0.1951	(0.7592)	0.0000	3	(0.5641)	01/06/2025
601003.SH	12/27/2024	SDB3262115544	(2,000.00)	0.3955	(831.93)	(790.91)	0.0000	4.3300	(1,772.2246)	0.0000	0.3002	(1.1681)	0.0000	3	(0.8679)	01/06/2025
601003.SH	12/26/2024	SDB3262115544	(10,300.00)	0.4006	(4,377.73)	(4,126.20)	0.0000	4.3300	(1,772.2738)	0.0000	0.5265	(2.0313)	0.0000	1	(1.5048)	01/06/2025
601003.SH	12/26/2024	SDB3262115544	(1,000.00)	0.4006	(421.56)	(400.60)	0.0000	4.3300	(1,772.2738)	0.0000	0.0507	(0.1972)	0.0000	1	(0.1465)	01/06/2025
601003.SH	12/26/2024	SDB3262115544	(3,500.00)	0.4006	(1,526.78)	(1,402.11)	0.0000	4.3300	(1,772.2738)	0.0000	0.1836	(0.6903)	0.0000	1	(0.5066)	01/06/2025
601003.SH	12/26/2024	SDB3262115544	(2,400.00)	0.4006	(1,049.58)	(961.44)	0.0000	4.3300	(1,772.2738)	0.0000	0.1262	(0.4733)	0.0000	1	(0.3471)	01/06/2025
601003.SH	12/26/2024	SDB3262115544	(35,700.00)	0.4006	(15,541.75)	(14,301.49)	0.0000	4.3300	(1,772.2738)	0.0000	1.8693	(7.0406)	0.0000	1	(5.1713)	01/06/2025
601003.SH	12/26/2024	SDB3262115544	(9,100.00)	0.4006	(3,973.71)	(3,645.48)	0.0000	4.3300	(1,772.2738)	0.0000	0.4779	(1.7947)	0.0000	1	(1.3167)	01/06/2025
601003.SH	12/26/2024	SDB3262115544	(53,400.00)	0.4006	(23,208.65)	(21,392.15)	0.0000	4.3300	(1,772.2738)	0.0000	2.7915	(10.5313)	0.0000	1	(7.7398)	01/06/2025
601003.SH	12/26/2024	SDB3262115544	(1,700.00)	0.4006	(748.99)	(681.02)	0.0000	4.3300	(1,772.2738)	0.0000	0.0901	(0.3353)	0.0000	1	(0.2452)	01/06/2025
601003.SH	12/26/2024	SDB3262115544	(51,400.00)	0.4006	(22,137.05)	(20,590.94)	0.0000	4.3300	(1,772.2738)	0.0000	2.6626	(10.1369)	0.0000	1	(7.4743)	01/06/2025
601003.SH	12/26/2024	SDB3262115544	(25,700.00)	0.4006	(11,049.79)	(10,295.47)	0.0000	4.3300	(1,772.2738)	0.0000	1.3290	(5.0684)	0.0000	1	(3.7394)	01/06/2025
601003.SH	12/26/2024	SDB3262115544	(3,100.00)	0.4006	(1,325.64)	(1,241.87)	0.0000	4.3300	(1,772.2738)	0.0000	0.1594	(0.6114)	0.0000	1	(0.4519)	01/06/2025
601003.SH	12/26/2024	SDB3262115544	(1,900.00)	0.4006	(817.92)	(761.14)	0.0000	4.3300	(1,772.2738)	0.0000	0.0984	(0.3747)	0.0000	1	(0.2763)	01/06/2025
601003.SH	12/26/2024	SDB3262115544	(16,000.00)	0.4006	(6,705.92)	(6,409.63)	0.0000	4.3300	(1,772.2738)	0.0000	0.8066	(3.1555)	0.0000	1	(2.3489)	01/06/2025
601003.SH	12/26/2024	SDB3262115544	(24,400.00)	0.4006	(10,238.22)	(9,774.69)	0.0000	4.3300	(1,772.2738)	0.0000	1.2314	(4.8121)	0.0000	1	(3.5806)	01/06/2025
601003.SH	12/26/2024	SDB3262115544	(4,000.00)	0.4006	(1,692.54)	(1,602.41)	0.0000	4.3300	(1,772.2738)	0.0000	0.2036	(0.7889)	0.0000	1	(0.5853)	01/06/2025
601003.SH	12/26/2024	SDB3262115544	(9,790.00)	0.4006	(4,129.64)	(3,921.89)	0.0000	4.3300	(1,772.2738)	0.0000	0.4967	(1.9307)	0.0000	1	(1.4340)	01/06/2025
601003.SH	12/26/2024	SDB3262115544	(12,610.00)	0.4006	(5,319.18)	(5,051.59)	0.0000	4.3300	(1,772.2738)	0.0000	0.6398	(2.4869)	0.0000	1	(1.8471)	01/06/2025
601003.SH	12/26/2024	SDB3262115544	(20,500.00)	0.4006	(8,637.61)	(8,212.34)	0.0000	4.3300	(1,772.2738)	0.0000	1.0389	(4.0429)	0.0000	1	(3.0040)	01/06/2025
601003.SH	12/26/2024	SDB3262115544	(10,300.00)	0.4006	(4,333.83)	(4,126.20)	0.0000	4.3300	(1,772.2738)	0.0000	0.5213	(2.0313)	0.0000	1	(1.5101)	01/06/2025
601003.SH	12/26/2024	SDB3262115544	(7,800.00)	0.4006	(3,270.23)	(3,124.70)	0.0000	4.3300	(1,772.2738)	0.0000	0.3933	(1.5383)	0.0000	1	(1.1449)	01/06/2025
601003.SH	12/26/2024	SDB3262115544	(11,600.00)	0.4006	(4,887.10)	(4,646.98)	0.0000	4.3300	(1,772.2738)	0.0000	0.5878	(2.2877)	0.0000	1	(1.6999)	01/06/2025
601003.SH	12/26/2024	SDB3262115544	(2,200.00)	0.4006	(915.13)	(881.32)	0.0000	4.3300	(1,772.2738)	0.0000	0.1101	(0.4339)	0.0000	1	(0.3238)	01/06/2025
601003.SH	12/26/2024	SDB3262115544	(39,700.00)	0.4006	(16,513.89)	(15,903.90)	0.0000	4.3300	(1,772.2738)	0.0000	1.9863	(7.8295)	0.0000	1	(5.8432)	01/06/2025
601003.SH	12/26/2024	SDB3262115544	(2,000.00)	0.4006	(831.93)	(801.20)	0.0000	4.3300	(1,772.2738)	0.0000	0.1001	(0.3944)	0.0000	1	(0.2944)	01/06/2025
601003.SH	12/26/2024	SDB3262115544	(5,900.00)	0.4006	(2,454.21)	(2,363.55)	0.0000	4.3300	(1,772.2738)	0.0000	0.2952	(1.1636)	0.0000	1	(0.8684)	01/06/2025
601003.SH	12/26/2024	SDB3262115544	(12,700.00)	0.4006	(5,282.78)	(5,087.65)	0.0000	4.3300	(1,772.2738)	0.0000	0.6354	(2.5046)	0.0000	1	(1.8692)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
LIUZHOU IRON & STEEL CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
601003.SH	12/26/2024	SDB3262115544	(600.00)	0.4006	(249.58)	(240.36)	0.0000	4.3300	(1,772.2738)	0.0000	0.0300	(0.1183)	0.0000	1	(0.0883)	01/06/2025
601003.SH	12/26/2024	SDB3262115544	(19,700.00)	0.4006	(8,194.55)	(7,891.86)	0.0000	4.3300	(1,772.2738)	0.0000	0.9856	(3.8851)	0.0000	1	(2.8995)	01/06/2025
601003.SH	12/26/2024	SDB3262115544	(6,100.00)	0.4006	(2,537.40)	(2,443.67)	0.0000	4.3300	(1,772.2738)	0.0000	0.3052	(1.2030)	0.0000	1	(0.8978)	01/06/2025
601003.SH	12/26/2024	SDB3262115544	(1,800.00)	0.4006	(748.74)	(721.08)	0.0000	4.3300	(1,772.2738)	0.0000	0.0901	(0.3550)	0.0000	1	(0.2649)	01/06/2025
601003.SH	12/26/2024	SDB3262115544	(3,000.00)	0.4006	(1,247.90)	(1,201.81)	0.0000	4.3300	(1,772.2738)	0.0000	0.1501	(0.5916)	0.0000	1	(0.4416)	01/06/2025
601003.SH	12/26/2024	SDB3262115544	(900.00)	0.4006	(374.37)	(360.54)	0.0000	4.3300	(1,772.2738)	0.0000	0.0450	(0.1775)	0.0000	1	(0.1325)	01/06/2025
601003.SH	12/26/2024	SDB3262115544	(400.00)	0.4006	(166.39)	(160.24)	0.0000	4.3300	(1,772.2738)	0.0000	0.0200	(0.0789)	0.0000	1	(0.0589)	01/06/2025
601003.SH	12/26/2024	SDB3262115544	(3,200.00)	0.4006	(1,331.09)	(1,281.93)	0.0000	4.3300	(1,772.2738)	0.0000	0.1601	(0.6311)	0.0000	1	(0.4710)	01/06/2025
601003.SH	12/26/2024	SDB3262115544	(15,600.00)	0.4006	(6,489.09)	(6,249.39)	0.0000	4.3300	(1,772.2738)	0.0000	0.7805	(3.0766)	0.0000	1	(2.2961)	01/06/2025
601003.SH	12/26/2024	SDB3262115544	(300.00)	0.4006	(124.79)	(120.18)	0.0000	4.3300	(1,772.2738)	0.0000	0.0150	(0.0592)	0.0000	1	(0.0442)	01/06/2025
601003.SH	12/26/2024	SDB3262115544	(5,800.00)	0.4006	(2,412.61)	(2,323.49)	0.0000	4.3300	(1,772.2738)	0.0000	0.2902	(1.1439)	0.0000	1	(0.8537)	01/06/2025
601003.SH	12/26/2024	SDB3262115544	(100.00)	0.4006	(41.60)	(40.06)	0.0000	4.3300	(1,772.2738)	0.0000	0.0050	(0.0197)	0.0000	1	(0.0147)	01/06/2025
601003.SH	12/26/2024	SDB3262115544	(100.00)	0.4006	(41.60)	(40.06)	0.0000	4.3300	(1,772.2738)	0.0000	0.0050	(0.0197)	0.0000	1	(0.0147)	01/06/2025
601003.SH	12/26/2024	SDB3262115544	(12,500.00)	0.4006	(5,199.59)	(5,007.53)	0.0000	4.3300	(1,772.2738)	0.0000	0.6254	(2.4652)	0.0000	1	(1.8398)	01/06/2025
601003.SH	12/26/2024	SDB3262115544	(1,300.00)	0.4006	(540.76)	(520.78)	0.0000	4.3300	(1,772.2738)	0.0000	0.0650	(0.2564)	0.0000	1	(0.1913)	01/06/2025
601003.SH	12/26/2024	SDB3262115544	(2,000.00)	0.4006	(831.93)	(801.20)	0.0000	4.3300	(1,772.2738)	0.0000	0.1001	(0.3944)	0.0000	1	(0.2944)	01/06/2025
601003.SH	12/24/2024	SDB3262115544	(10,300.00)	0.4006	(4,377.73)	(4,126.20)	0.0000	4.3300	(1,772.2738)	0.0000	1.0531	(4.0626)	0.0000	2	(3.0096)	01/06/2025
601003.SH	12/24/2024	SDB3262115544	(1,000.00)	0.4006	(421.56)	(400.60)	0.0000	4.3300	(1,772.2738)	0.0000	0.1014	(0.3944)	0.0000	2	(0.2930)	01/06/2025
601003.SH	12/24/2024	SDB3262115544	(3,500.00)	0.4006	(1,526.78)	(1,402.11)	0.0000	4.3300	(1,772.2738)	0.0000	0.3673	(1.3805)	0.0000	2	(1.0132)	01/06/2025
601003.SH	12/24/2024	SDB3262115544	(2,400.00)	0.4006	(1,049.58)	(961.44)	0.0000	4.3300	(1,772.2738)	0.0000	0.2525	(0.9466)	0.0000	2	(0.6942)	01/06/2025
601003.SH	12/24/2024	SDB3262115544	(35,700.00)	0.4006	(15,541.75)	(14,301.49)	0.0000	4.3300	(1,772.2738)	0.0000	3.7387	(14.0812)	0.0000	2	(10.3425)	01/06/2025
601003.SH	12/24/2024	SDB3262115544	(9,100.00)	0.4006	(3,973.71)	(3,645.48)	0.0000	4.3300	(1,772.2738)	0.0000	0.9559	(3.5893)	0.0000	2	(2.6334)	01/06/2025
601003.SH	12/24/2024	SDB3262115544	(53,400.00)	0.4006	(23,208.65)	(21,392.15)	0.0000	4.3300	(1,772.2738)	0.0000	5.5830	(21.0626)	0.0000	2	(15.4797)	01/06/2025
601003.SH	12/24/2024	SDB3262115544	(1,700.00)	0.4006	(748.99)	(681.02)	0.0000	4.3300	(1,772.2738)	0.0000	0.1802	(0.6705)	0.0000	2	(0.4904)	01/06/2025
601003.SH	12/24/2024	SDB3262115544	(51,400.00)	0.4006	(22,137.05)	(20,590.94)	0.0000	4.3300	(1,772.2738)	0.0000	5.3252	(20.2738)	0.0000	2	(14.9486)	01/06/2025
601003.SH	12/24/2024	SDB3262115544	(25,700.00)	0.4006	(11,049.79)	(10,295.47)	0.0000	4.3300	(1,772.2738)	0.0000	2.6581	(10.1369)	0.0000	2	(7.4788)	01/06/2025
601003.SH	12/24/2024	SDB3262115544	(3,100.00)	0.4006	(1,325.64)	(1,241.87)	0.0000	4.3300	(1,772.2738)	0.0000	0.3189	(1.2227)	0.0000	2	(0.9038)	01/06/2025
601003.SH	12/24/2024	SDB3262115544	(1,900.00)	0.4006	(817.92)	(761.14)	0.0000	4.3300	(1,772.2738)	0.0000	0.1968	(0.7494)	0.0000	2	(0.5527)	01/06/2025
601003.SH	12/24/2024	SDB3262115544	(16,000.00)	0.4006	(6,705.92)	(6,409.63)	0.0000	4.3300	(1,772.2738)	0.0000	1.6131	(6.3109)	0.0000	2	(4.6978)	01/06/2025
601003.SH	12/24/2024	SDB3262115544	(24,400.00)	0.4006	(10,238.22)	(9,774.69)	0.0000	4.3300	(1,772.2738)	0.0000	2.4629	(9.6241)	0.0000	2	(7.1613)	01/06/2025
601003.SH	12/24/2024	SDB3262115544	(4,000.00)	0.4006	(1,692.54)	(1,602.41)	0.0000	4.3300	(1,772.2738)	0.0000	0.4071	(1.5777)	0.0000	2	(1.1706)	01/06/2025
601003.SH	12/24/2024	SDB3262115544	(9,790.00)	0.4006	(4,129.64)	(3,921.89)	0.0000	4.3300	(1,772.2738)	0.0000	0.9934	(3.8615)	0.0000	2	(2.8681)	01/06/2025
601003.SH	12/24/2024	SDB3262115544	(12,610.00)	0.4006	(5,319.18)	(5,051.59)	0.0000	4.3300	(1,772.2738)	0.0000	1.2796	(4.9738)	0.0000	2	(3.6942)	01/06/2025
601003.SH	12/24/2024	SDB3262115544	(20,500.00)	0.4006	(8,637.61)	(8,212.34)	0.0000	4.3300	(1,772.2738)	0.0000	2.0778	(8.0858)	0.0000	2	(6.0080)	01/06/2025
601003.SH	12/24/2024	SDB3262115544	(10,300.00)	0.4006	(4,333.83)	(4,126.20)	0.0000	4.3300	(1,772.2738)	0.0000	1.0425	(4.0626)	0.0000	2	(3.0201)	01/06/2025
601003.SH	12/24/2024	SDB3262115544	(7,800.00)	0.4006	(3,270.23)	(3,124.70)	0.0000	4.3300	(1,772.2738)	0.0000	0.7867	(3.0766)	0.0000	2	(2.2899)	01/06/2025
601003.SH	12/24/2024	SDB3262115544	(11,600.00)	0.4006	(4,887.10)	(4,646.98)	0.0000	4.3300	(1,772.2738)	0.0000	1.1756	(4.5754)	0.0000	2	(3.3998)	01/06/2025
601003.SH	12/24/2024	SDB3262115544	(2,200.00)	0.4006	(915.13)	(881.32)	0.0000	4.3300	(1,772.2738)	0.0000	0.2201	(0.8677)	0.0000	2	(0.6476)	01/06/2025
601003.SH	12/24/2024	SDB3262115544	(39,700.00)	0.4006	(16,513.89)	(15,903.90)	0.0000	4.3300	(1,772.2738)	0.0000	3.9725	(15.6589)	0.0000	2	(11.6864)	01/06/2025
601003.SH	12/24/2024	SDB3262115544	(2,000.00)	0.4006	(831.93)	(801.20)	0.0000	4.3300	(1,772.2738)	0.0000	0.2001	(0.7889)	0.0000	2	(0.5887)	01/06/2025
601003.SH	12/24/2024	SDB3262115544	(5,900.00)	0.4006	(2,454.21)	(2,363.55)	0.0000	4.3300	(1,772.2738)	0.0000	0.5904	(2.3271)	0.0000	2	(1.7368)	01/06/2025
601003.SH	12/24/2024	SDB3262115544	(12,700.00)	0.4006	(5,282.78)	(5,087.65)	0.0000	4.3300	(1,772.2738)	0.0000	1.2708	(5.0093)	0.0000	2	(3.7385)	01/06/2025
601003.SH	12/24/2024	SDB3262115544	(600.00)	0.4006	(249.58)	(240.36)	0.0000	4.3300	(1,772.2738)	0.0000	0.0600	(0.2367)	0.0000	2	(0.1766)	01/06/2025
601003.SH	12/24/2024	SDB3262115544	(19,700.00)	0.4006	(8,194.55)	(7,891.86)	0.0000	4.3300	(1,772.2738)	0.0000	1.9712	(7.7703)	0.0000	2	(5.7991)	01/06/2025
601003.SH	12/24/2024	SDB3262115544	(6,100.00)	0.4006	(2,537.40)	(2,443.67)	0.0000	4.3300	(1,772.2738)	0.0000	0.6104	(2.4060)	0.0000	2	(1.7956)	01/06/2025
601003.SH	12/24/2024	SDB3262115544	(1,800.00)	0.4006	(748.74)	(721.08)	0.0000	4.3300	(1,772.2738)	0.0000	0.1801	(0.7100)	0.0000	2	(0.5299)	01/06/2025
601003.SH	12/24/2024	SDB3262115544	(3,000.00)	0.4006	(1,247.90)	(1,201.81)	0.0000	4.3300	(1,772.2738)	0.0000	0.3002	(1.1833)	0.0000	2	(0.8831)	01/06/2025
601003.SH	12/24/2024	SDB3262115544	(900.00)	0.4006	(374.37)	(360.54)	0.0000	4.3300	(1,772.2738)	0.0000	0.0901	(0.3550)	0.0000	2	(0.2649)	01/06/2025
601003.SH	12/24/2024	SDB3262115544	(400.00)	0.4006	(166.39)	(160.24)	0.0000	4.3300	(1,772.2738)	0.0000	0.0400	(0.1578)	0.0000	2	(0.1177)	01/06/2025
601003.SH	12/24/2024	SDB3262115544	(3,200.00)	0.4006	(1,331.09)	(1,281.93)	0.0000	4.3300	(1,772.2738)	0.0000	0.3202	(1.2622)	0.0000	2	(0.9420)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
LIUZHOU IRON & STEEL CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
601003.SH	12/24/2024	SDB3262115544	(15,600.00)	0.4006	(6,489.09)	(6,249.39)	0.0000	4.3300	(1,772.2738)	0.0000	1.5610	(6.1531)	0.0000	2	(4.5921)	01/06/2025
601003.SH	12/24/2024	SDB3262115544	(300.00)	0.4006	(124.79)	(120.18)	0.0000	4.3300	(1,772.2738)	0.0000	0.0300	(0.1183)	0.0000	2	(0.0883)	01/06/2025
601003.SH	12/24/2024	SDB3262115544	(5,800.00)	0.4006	(2,412.61)	(2,323.49)	0.0000	4.3300	(1,772.2738)	0.0000	0.5804	(2.2877)	0.0000	2	(1.7073)	01/06/2025
601003.SH	12/24/2024	SDB3262115544	(100.00)	0.4006	(41.60)	(40.06)	0.0000	4.3300	(1,772.2738)	0.0000	0.0100	(0.0394)	0.0000	2	(0.0294)	01/06/2025
601003.SH	12/24/2024	SDB3262115544	(100.00)	0.4006	(41.60)	(40.06)	0.0000	4.3300	(1,772.2738)	0.0000	0.0100	(0.0394)	0.0000	2	(0.0294)	01/06/2025
601003.SH	12/24/2024	SDB3262115544	(12,500.00)	0.4006	(5,199.59)	(5,007.53)	0.0000	4.3300	(1,772.2738)	0.0000	1.2508	(4.9304)	0.0000	2	(3.6796)	01/06/2025
601003.SH	12/24/2024	SDB3262115544	(1,300.00)	0.4006	(540.76)	(520.78)	0.0000	4.3300	(1,772.2738)	0.0000	0.1301	(0.5128)	0.0000	2	(0.3827)	01/06/2025
601003.SH	12/24/2024	SDB3262115544	(2,000.00)	0.4006	(831.93)	(801.20)	0.0000	4.3300	(1,772.2738)	0.0000	0.2001	(0.7889)	0.0000	2	(0.5887)	01/06/2025
601003.SH	12/23/2024	SDB3262115544	(10,300.00)	0.4060	(4,377.73)	(4,181.93)	0.0000	4.3300	(1,772.2738)	0.0000	0.5265	(2.0588)	0.0000	1	(1.5322)	01/06/2025
601003.SH	12/23/2024	SDB3262115544	(1,000.00)	0.4060	(421.56)	(406.01)	0.0000	4.3300	(1,772.2738)	0.0000	0.0507	(0.1999)	0.0000	1	(0.1492)	01/06/2025
601003.SH	12/23/2024	SDB3262115544	(3,500.00)	0.4060	(1,526.78)	(1,421.05)	0.0000	4.3300	(1,772.2738)	0.0000	0.1836	(0.6996)	0.0000	1	(0.5159)	01/06/2025
601003.SH	12/23/2024	SDB3262115544	(2,400.00)	0.4060	(1,049.58)	(974.43)	0.0000	4.3300	(1,772.2738)	0.0000	0.1262	(0.4797)	0.0000	1	(0.3535)	01/06/2025
601003.SH	12/23/2024	SDB3262115544	(35,700.00)	0.4060	(15,541.75)	(14,494.66)	0.0000	4.3300	(1,772.2738)	0.0000	1.8693	(7.1357)	0.0000	1	(5.2664)	01/06/2025
601003.SH	12/23/2024	SDB3262115544	(9,100.00)	0.4060	(3,973.71)	(3,694.72)	0.0000	4.3300	(1,772.2738)	0.0000	0.4779	(1.8189)	0.0000	1	(1.3410)	01/06/2025
601003.SH	12/23/2024	SDB3262115544	(53,400.00)	0.4060	(23,208.65)	(21,681.09)	0.0000	4.3300	(1,772.2738)	0.0000	2.7915	(10.6736)	0.0000	1	(7.8821)	01/06/2025
601003.SH	12/23/2024	SDB3262115544	(1,700.00)	0.4060	(748.99)	(690.22)	0.0000	4.3300	(1,772.2738)	0.0000	0.0901	(0.3398)	0.0000	1	(0.2497)	01/06/2025
601003.SH	12/23/2024	SDB3262115544	(51,400.00)	0.4060	(22,137.05)	(20,869.07)	0.0000	4.3300	(1,772.2738)	0.0000	2.6626	(10.2738)	0.0000	1	(7.6112)	01/06/2025
601003.SH	12/23/2024	SDB3262115544	(25,700.00)	0.4060	(11,049.79)	(10,434.53)	0.0000	4.3300	(1,772.2738)	0.0000	1.3290	(5.1369)	0.0000	1	(3.8079)	01/06/2025
601003.SH	12/23/2024	SDB3262115544	(3,100.00)	0.4060	(1,325.64)	(1,258.64)	0.0000	4.3300	(1,772.2738)	0.0000	0.1594	(0.6196)	0.0000	1	(0.4602)	01/06/2025
601003.SH	12/23/2024	SDB3262115544	(1,900.00)	0.4060	(817.92)	(771.42)	0.0000	4.3300	(1,772.2738)	0.0000	0.0984	(0.3798)	0.0000	1	(0.2814)	01/06/2025
601003.SH	12/23/2024	SDB3262115544	(16,000.00)	0.4060	(6,705.92)	(6,496.21)	0.0000	4.3300	(1,772.2738)	0.0000	0.8066	(3.1981)	0.0000	1	(2.3915)	01/06/2025
601003.SH	12/23/2024	SDB3262115544	(24,400.00)	0.4060	(10,238.22)	(9,906.72)	0.0000	4.3300	(1,772.2738)	0.0000	1.2314	(4.8771)	0.0000	1	(3.6456)	01/06/2025
601003.SH	12/23/2024	SDB3262115544	(4,000.00)	0.4060	(1,692.54)	(1,624.05)	0.0000	4.3300	(1,772.2738)	0.0000	0.2036	(0.7995)	0.0000	1	(0.5959)	01/06/2025
601003.SH	12/23/2024	SDB3262115544	(9,790.00)	0.4060	(4,129.64)	(3,974.87)	0.0000	4.3300	(1,772.2738)	0.0000	0.4967	(1.9568)	0.0000	1	(1.4601)	01/06/2025
601003.SH	12/23/2024	SDB3262115544	(12,610.00)	0.4060	(5,319.18)	(5,119.82)	0.0000	4.3300	(1,772.2738)	0.0000	0.6398	(2.5205)	0.0000	1	(1.8807)	01/06/2025
601003.SH	12/23/2024	SDB3262115544	(20,500.00)	0.4060	(8,637.61)	(8,323.27)	0.0000	4.3300	(1,772.2738)	0.0000	1.0389	(4.0975)	0.0000	1	(3.0586)	01/06/2025
601003.SH	12/23/2024	SDB3262115544	(10,300.00)	0.4060	(4,333.83)	(4,181.93)	0.0000	4.3300	(1,772.2738)	0.0000	0.5213	(2.0588)	0.0000	1	(1.5375)	01/06/2025
601003.SH	12/23/2024	SDB3262115544	(7,800.00)	0.4060	(3,270.23)	(3,166.90)	0.0000	4.3300	(1,772.2738)	0.0000	0.3933	(1.5591)	0.0000	1	(1.1657)	01/06/2025
601003.SH	12/23/2024	SDB3262115544	(11,600.00)	0.4060	(4,887.10)	(4,709.75)	0.0000	4.3300	(1,772.2738)	0.0000	0.5878	(2.3186)	0.0000	1	(1.7308)	01/06/2025
601003.SH	12/23/2024	SDB3262115544	(2,200.00)	0.4060	(915.13)	(893.23)	0.0000	4.3300	(1,772.2738)	0.0000	0.1101	(0.4397)	0.0000	1	(0.3297)	01/06/2025
601003.SH	12/23/2024	SDB3262115544	(39,700.00)	0.4060	(16,513.89)	(16,118.72)	0.0000	4.3300	(1,772.2738)	0.0000	1.9863	(7.9352)	0.0000	1	(5.9490)	01/06/2025
601003.SH	12/23/2024	SDB3262115544	(2,000.00)	0.4060	(831.93)	(812.03)	0.0000	4.3300	(1,772.2738)	0.0000	0.1001	(0.3998)	0.0000	1	(0.2997)	01/06/2025
601003.SH	12/23/2024	SDB3262115544	(5,900.00)	0.4060	(2,454.21)	(2,395.48)	0.0000	4.3300	(1,772.2738)	0.0000	0.2952	(1.1793)	0.0000	1	(0.8841)	01/06/2025
601003.SH	12/23/2024	SDB3262115544	(12,700.00)	0.4060	(5,282.78)	(5,156.37)	0.0000	4.3300	(1,772.2738)	0.0000	0.6354	(2.5385)	0.0000	1	(1.9031)	01/06/2025
601003.SH	12/23/2024	SDB3262115544	(600.00)	0.4060	(249.58)	(243.61)	0.0000	4.3300	(1,772.2738)	0.0000	0.0300	(0.1199)	0.0000	1	(0.0899)	01/06/2025
601003.SH	12/23/2024	SDB3262115544	(19,700.00)	0.4060	(8,194.55)	(7,998.46)	0.0000	4.3300	(1,772.2738)	0.0000	0.9856	(3.9376)	0.0000	1	(2.9520)	01/06/2025
601003.SH	12/23/2024	SDB3262115544	(6,100.00)	0.4060	(2,537.40)	(2,476.68)	0.0000	4.3300	(1,772.2738)	0.0000	0.3052	(1.2193)	0.0000	1	(0.9141)	01/06/2025
601003.SH	12/23/2024	SDB3262115544	(1,800.00)	0.4060	(748.74)	(730.82)	0.0000	4.3300	(1,772.2738)	0.0000	0.0901	(0.3598)	0.0000	1	(0.2697)	01/06/2025
601003.SH	12/23/2024	SDB3262115544	(3,000.00)	0.4060	(1,247.90)	(1,218.04)	0.0000	4.3300	(1,772.2738)	0.0000	0.1501	(0.5996)	0.0000	1	(0.4495)	01/06/2025
601003.SH	12/23/2024	SDB3262115544	(900.00)	0.4060	(374.37)	(365.41)	0.0000	4.3300	(1,772.2738)	0.0000	0.0450	(0.1799)	0.0000	1	(0.1349)	01/06/2025
601003.SH	12/23/2024	SDB3262115544	(400.00)	0.4060	(166.39)	(162.41)	0.0000	4.3300	(1,772.2738)	0.0000	0.0200	(0.0800)	0.0000	1	(0.0599)	01/06/2025
601003.SH	12/23/2024	SDB3262115544	(3,200.00)	0.4060	(1,331.09)	(1,299.24)	0.0000	4.3300	(1,772.2738)	0.0000	0.1601	(0.6396)	0.0000	1	(0.4795)	01/06/2025
601003.SH	12/23/2024	SDB3262115544	(15,600.00)	0.4060	(6,489.09)	(6,333.80)	0.0000	4.3300	(1,772.2738)	0.0000	0.7805	(3.1181)	0.0000	1	(2.3376)	01/06/2025
601003.SH	12/23/2024	SDB3262115544	(300.00)	0.4060	(124.79)	(121.80)	0.0000	4.3300	(1,772.2738)	0.0000	0.0150	(0.0600)	0.0000	1	(0.0450)	01/06/2025
601003.SH	12/23/2024	SDB3262115544	(5,800.00)	0.4060	(2,412.61)	(2,354.88)	0.0000	4.3300	(1,772.2738)	0.0000	0.2902	(1.1593)	0.0000	1	(0.8691)	01/06/2025
601003.SH	12/23/2024	SDB3262115544	(100.00)	0.4060	(41.60)	(40.60)	0.0000	4.3300	(1,772.2738)	0.0000	0.0050	(0.0200)	0.0000	1	(0.0150)	01/06/2025
601003.SH	12/23/2024	SDB3262115544	(100.00)	0.4060	(41.60)	(40.60)	0.0000	4.3300	(1,772.2738)	0.0000	0.0050	(0.0200)	0.0000	1	(0.0150)	01/06/2025
601003.SH	12/23/2024	SDB3262115544	(12,500.00)	0.4060	(5,199.59)	(5,075.16)	0.0000	4.3300	(1,772.2738)	0.0000	0.6254	(2.4985)	0.0000	1	(1.8731)	01/06/2025
601003.SH	12/23/2024	SDB3262115544	(1,300.00)	0.4060	(540.76)	(527.82)	0.0000	4.3300	(1,772.2738)	0.0000	0.0650	(0.2598)	0.0000	1	(0.1948)	01/06/2025
601003.SH	12/23/2024	SDB3262115544	(2,000.00)	0.4060	(831.93)	(812.03)	0.0000	4.3300	(1,772.2738)	0.0000	0.1001	(0.3998)	0.0000	1	(0.2997)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
LIUZHOU IRON & STEEL CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
601003.SH	12/20/2024	SDB3262115544	(10,300.00)	0.4073	(4,377.73)	(4,195.23)	0.0000	4.3300	(1,772.2738)	0.0000	1.5796	(6.1959)	0.0000	3	(4.6163)	01/06/2025
601003.SH	12/20/2024	SDB3262115544	(1,000.00)	0.4073	(421.56)	(407.30)	0.0000	4.3300	(1,772.2738)	0.0000	0.1521	(0.6015)	0.0000	3	(0.4494)	01/06/2025
601003.SH	12/20/2024	SDB3262115544	(3,500.00)	0.4073	(1,526.78)	(1,425.56)	0.0000	4.3300	(1,772.2738)	0.0000	0.5509	(2.1054)	0.0000	3	(1.5545)	01/06/2025
601003.SH	12/20/2024	SDB3262115544	(2,400.00)	0.4073	(1,049.58)	(977.53)	0.0000	4.3300	(1,772.2738)	0.0000	0.3787	(1.4437)	0.0000	3	(1.0650)	01/06/2025
601003.SH	12/20/2024	SDB3262115544	(35,700.00)	0.4073	(15,541.75)	(14,540.75)	0.0000	4.3300	(1,772.2738)	0.0000	5.6080	(21.4752)	0.0000	3	(15.8672)	01/06/2025
601003.SH	12/20/2024	SDB3262115544	(9,100.00)	0.4073	(3,973.71)	(3,704.47)	0.0000	4.3300	(1,772.2738)	0.0000	1.4338	(5.4741)	0.0000	3	(4.0402)	01/06/2025
601003.SH	12/20/2024	SDB3262115544	(53,400.00)	0.4073	(23,208.65)	(21,750.03)	0.0000	4.3300	(1,772.2738)	0.0000	8.3745	(32.1225)	0.0000	3	(23.7481)	01/06/2025
601003.SH	12/20/2024	SDB3262115544	(1,700.00)	0.4073	(748.99)	(692.42)	0.0000	4.3300	(1,772.2738)	0.0000	0.2703	(1.0226)	0.0000	3	(0.7524)	01/06/2025
601003.SH	12/20/2024	SDB3262115544	(51,400.00)	0.4073	(22,137.05)	(20,935.43)	0.0000	4.3300	(1,772.2738)	0.0000	7.9878	(30.9194)	0.0000	3	(22.9316)	01/06/2025
601003.SH	12/20/2024	SDB3262115544	(25,700.00)	0.4073	(11,049.79)	(10,467.71)	0.0000	4.3300	(1,772.2738)	0.0000	3.9871	(15.4597)	0.0000	3	(11.4726)	01/06/2025
601003.SH	12/20/2024	SDB3262115544	(3,100.00)	0.4073	(1,325.64)	(1,262.64)	0.0000	4.3300	(1,772.2738)	0.0000	0.4783	(1.8648)	0.0000	3	(1.3865)	01/06/2025
601003.SH	12/20/2024	SDB3262115544	(1,900.00)	0.4073	(817.92)	(773.88)	0.0000	4.3300	(1,772.2738)	0.0000	0.2951	(1.1429)	0.0000	3	(0.8478)	01/06/2025
601003.SH	12/20/2024	SDB3262115544	(16,000.00)	0.4073	(6,705.92)	(6,516.86)	0.0000	4.3300	(1,772.2738)	0.0000	2.4197	(9.6247)	0.0000	3	(7.2050)	01/06/2025
601003.SH	12/20/2024	SDB3262115544	(24,400.00)	0.4073	(10,238.22)	(9,938.22)	0.0000	4.3300	(1,772.2738)	0.0000	3.6943	(14.6777)	0.0000	3	(10.9834)	01/06/2025
601003.SH	12/20/2024	SDB3262115544	(4,000.00)	0.4073	(1,692.54)	(1,629.22)	0.0000	4.3300	(1,772.2738)	0.0000	0.6107	(2.4062)	0.0000	3	(1.7955)	01/06/2025
601003.SH	12/20/2024	SDB3262115544	(9,790.00)	0.4073	(4,129.64)	(3,987.51)	0.0000	4.3300	(1,772.2738)	0.0000	1.4901	(5.8891)	0.0000	3	(4.3990)	01/06/2025
601003.SH	12/20/2024	SDB3262115544	(12,610.00)	0.4073	(5,319.18)	(5,136.10)	0.0000	4.3300	(1,772.2738)	0.0000	1.9193	(7.5855)	0.0000	3	(5.6661)	01/06/2025
601003.SH	12/20/2024	SDB3262115544	(20,500.00)	0.4073	(8,637.61)	(8,349.73)	0.0000	4.3300	(1,772.2738)	0.0000	3.1167	(12.3317)	0.0000	3	(9.2149)	01/06/2025
601003.SH	12/20/2024	SDB3262115544	(10,300.00)	0.4073	(4,333.83)	(4,195.23)	0.0000	4.3300	(1,772.2738)	0.0000	1.5638	(6.1959)	0.0000	3	(4.6321)	01/06/2025
601003.SH	12/20/2024	SDB3262115544	(7,800.00)	0.4073	(3,270.23)	(3,176.97)	0.0000	4.3300	(1,772.2738)	0.0000	1.1800	(4.6921)	0.0000	3	(3.5120)	01/06/2025
601003.SH	12/20/2024	SDB3262115544	(11,600.00)	0.4073	(4,887.10)	(4,724.73)	0.0000	4.3300	(1,772.2738)	0.0000	1.7634	(6.9779)	0.0000	3	(5.2145)	01/06/2025
601003.SH	12/20/2024	SDB3262115544	(2,200.00)	0.4073	(915.13)	(896.07)	0.0000	4.3300	(1,772.2738)	0.0000	0.3302	(1.3234)	0.0000	3	(0.9932)	01/06/2025
601003.SH	12/20/2024	SDB3262115544	(39,700.00)	0.4073	(16,513.89)	(16,169.97)	0.0000	4.3300	(1,772.2738)	0.0000	5.9588	(23.8813)	0.0000	3	(17.9226)	01/06/2025
601003.SH	12/20/2024	SDB3262115544	(2,000.00)	0.4073	(831.93)	(814.61)	0.0000	4.3300	(1,772.2738)	0.0000	0.3002	(1.2031)	0.0000	3	(0.9029)	01/06/2025
601003.SH	12/20/2024	SDB3262115544	(5,900.00)	0.4073	(2,454.21)	(2,403.09)	0.0000	4.3300	(1,772.2738)	0.0000	0.8856	(3.5491)	0.0000	3	(2.6636)	01/06/2025
601003.SH	12/20/2024	SDB3262115544	(12,700.00)	0.4073	(5,282.78)	(5,172.76)	0.0000	4.3300	(1,772.2738)	0.0000	1.9062	(7.6396)	0.0000	3	(5.7334)	01/06/2025
601003.SH	12/20/2024	SDB3262115544	(600.00)	0.4073	(249.58)	(244.38)	0.0000	4.3300	(1,772.2738)	0.0000	0.0901	(0.3609)	0.0000	3	(0.2709)	01/06/2025
601003.SH	12/20/2024	SDB3262115544	(19,700.00)	0.4073	(8,194.55)	(8,023.89)	0.0000	4.3300	(1,772.2738)	0.0000	2.9569	(11.8504)	0.0000	3	(8.8936)	01/06/2025
601003.SH	12/20/2024	SDB3262115544	(6,100.00)	0.4073	(2,537.40)	(2,484.55)	0.0000	4.3300	(1,772.2738)	0.0000	0.9156	(3.6694)	0.0000	3	(2.7538)	01/06/2025
601003.SH	12/20/2024	SDB3262115544	(1,800.00)	0.4073	(748.74)	(733.15)	0.0000	4.3300	(1,772.2738)	0.0000	0.2702	(1.0828)	0.0000	3	(0.8126)	01/06/2025
601003.SH	12/20/2024	SDB3262115544	(3,000.00)	0.4073	(1,247.90)	(1,221.91)	0.0000	4.3300	(1,772.2738)	0.0000	0.4503	(1.8046)	0.0000	3	(1.3544)	01/06/2025
601003.SH	12/20/2024	SDB3262115544	(900.00)	0.4073	(374.37)	(366.57)	0.0000	4.3300	(1,772.2738)	0.0000	0.1351	(0.5414)	0.0000	3	(0.4063)	01/06/2025
601003.SH	12/20/2024	SDB3262115544	(400.00)	0.4073	(166.39)	(162.92)	0.0000	4.3300	(1,772.2738)	0.0000	0.0600	(0.2406)	0.0000	3	(0.1806)	01/06/2025
601003.SH	12/20/2024	SDB3262115544	(3,200.00)	0.4073	(1,331.09)	(1,303.37)	0.0000	4.3300	(1,772.2738)	0.0000	0.4803	(1.9249)	0.0000	3	(1.4446)	01/06/2025
601003.SH	12/20/2024	SDB3262115544	(15,600.00)	0.4073	(6,489.09)	(6,353.94)	0.0000	4.3300	(1,772.2738)	0.0000	2.3415	(9.3841)	0.0000	3	(7.0426)	01/06/2025
601003.SH	12/20/2024	SDB3262115544	(300.00)	0.4073	(124.79)	(122.19)	0.0000	4.3300	(1,772.2738)	0.0000	0.0450	(0.1805)	0.0000	3	(0.1354)	01/06/2025
601003.SH	12/20/2024	SDB3262115544	(5,800.00)	0.4073	(2,412.61)	(2,362.36)	0.0000	4.3300	(1,772.2738)	0.0000	0.8705	(3.4890)	0.0000	3	(2.6184)	01/06/2025
601003.SH	12/20/2024	SDB3262115544	(100.00)	0.4073	(41.60)	(40.73)	0.0000	4.3300	(1,772.2738)	0.0000	0.0150	(0.0602)	0.0000	3	(0.0451)	01/06/2025
601003.SH	12/20/2024	SDB3262115544	(100.00)	0.4073	(41.60)	(40.73)	0.0000	4.3300	(1,772.2738)	0.0000	0.0150	(0.0602)	0.0000	3	(0.0451)	01/06/2025
601003.SH	12/20/2024	SDB3262115544	(12,500.00)	0.4073	(5,199.59)	(5,091.30)	0.0000	4.3300	(1,772.2738)	0.0000	1.8762	(7.5193)	0.0000	3	(5.6431)	01/06/2025
601003.SH	12/20/2024	SDB3262115544	(1,300.00)	0.4073	(540.76)	(529.50)	0.0000	4.3300	(1,772.2738)	0.0000	0.1951	(0.7820)	0.0000	3	(0.5869)	01/06/2025
601003.SH	12/20/2024	SDB3262115544	(2,000.00)	0.4073	(831.93)	(814.61)	0.0000	4.3300	(1,772.2738)	0.0000	0.3002	(1.2031)	0.0000	3	(0.9029)	01/06/2025
601003.SH	12/19/2024	SDB3262115544	(10,300.00)	0.4185	(4,377.73)	(4,310.89)	0.0000	4.5800	(1,772.2738)	0.0000	0.5569	(2.1222)	0.0000	1	(1.5653)	01/06/2025
601003.SH	12/19/2024	SDB3262115544	(1,000.00)	0.4185	(421.56)	(418.53)	0.0000	4.5800	(1,772.2738)	0.0000	0.0536	(0.2060)	0.0000	1	(0.1524)	01/06/2025
601003.SH	12/19/2024	SDB3262115544	(3,500.00)	0.4185	(1,526.78)	(1,464.87)	0.0000	4.5800	(1,772.2738)	0.0000	0.1942	(0.7212)	0.0000	1	(0.5269)	01/06/2025
601003.SH	12/19/2024	SDB3262115544	(2,400.00)	0.4185	(1,049.58)	(1,004.48)	0.0000	4.5800	(1,772.2738)	0.0000	0.1335	(0.4945)	0.0000	1	(0.3610)	01/06/2025
601003.SH	12/19/2024	SDB3262115544	(35,700.00)	0.4185	(15,541.75)	(14,941.63)	0.0000	4.5800	(1,772.2738)	0.0000	1.9773	(7.3557)	0.0000	1	(5.3785)	01/06/2025
601003.SH	12/19/2024	SDB3262115544	(9,100.00)	0.4185	(3,973.71)	(3,808.65)	0.0000	4.5800	(1,772.2738)	0.0000	0.5055	(1.8750)	0.0000	1	(1.3694)	01/06/2025
601003.SH	12/19/2024	SDB3262115544	(53,400.00)	0.4185	(23,208.65)	(22,349.66)	0.0000	4.5800	(1,772.2738)	0.0000	2.9527	(11.0027)	0.0000	1	(8.0500)	01/06/2025
601003.SH	12/19/2024	SDB3262115544	(1,700.00)	0.4185	(748.99)	(711.51)	0.0000	4.5800	(1,772.2738)	0.0000	0.0953	(0.3503)	0.0000	1	(0.2550)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
LIUZHOU IRON & STEEL CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
601003.SH	12/19/2024	SDB3262115544	(51,400.00)	0.4185	(22,137.05)	(21,512.60)	0.0000	4.5800	(1,772.2738)	0.0000	2.8163	(10.5906)	0.0000	1	(7.7743)	01/06/2025
601003.SH	12/19/2024	SDB3262115544	(25,700.00)	0.4185	(11,049.79)	(10,756.30)	0.0000	4.5800	(1,772.2738)	0.0000	1.4058	(5.2953)	0.0000	1	(3.8895)	01/06/2025
601003.SH	12/19/2024	SDB3262115544	(3,100.00)	0.4185	(1,325.64)	(1,297.45)	0.0000	4.5800	(1,772.2738)	0.0000	0.1687	(0.6387)	0.0000	1	(0.4701)	01/06/2025
601003.SH	12/19/2024	SDB3262115544	(1,900.00)	0.4185	(817.92)	(795.21)	0.0000	4.5800	(1,772.2738)	0.0000	0.1041	(0.3915)	0.0000	1	(0.2874)	01/06/2025
601003.SH	12/19/2024	SDB3262115544	(16,000.00)	0.4185	(6,705.92)	(6,696.53)	0.0000	4.5800	(1,772.2738)	0.0000	0.8531	(3.2967)	0.0000	1	(2.4435)	01/06/2025
601003.SH	12/19/2024	SDB3262115544	(24,400.00)	0.4185	(10,238.22)	(10,212.21)	0.0000	4.5800	(1,772.2738)	0.0000	1.3025	(5.0275)	0.0000	1	(3.7249)	01/06/2025
601003.SH	12/19/2024	SDB3262115544	(4,000.00)	0.4185	(1,692.54)	(1,674.13)	0.0000	4.5800	(1,772.2738)	0.0000	0.2153	(0.8242)	0.0000	1	(0.6088)	01/06/2025
601003.SH	12/19/2024	SDB3262115544	(9,790.00)	0.4185	(4,129.64)	(4,097.44)	0.0000	4.5800	(1,772.2738)	0.0000	0.5254	(2.0172)	0.0000	1	(1.4918)	01/06/2025
601003.SH	12/19/2024	SDB3262115544	(12,610.00)	0.4185	(5,319.18)	(5,277.70)	0.0000	4.5800	(1,772.2738)	0.0000	0.6767	(2.5982)	0.0000	1	(1.9215)	01/06/2025
601003.SH	12/19/2024	SDB3262115544	(20,500.00)	0.4185	(8,637.61)	(8,579.93)	0.0000	4.5800	(1,772.2738)	0.0000	1.0989	(4.2239)	0.0000	1	(3.1250)	01/06/2025
601003.SH	12/19/2024	SDB3262115544	(10,300.00)	0.4185	(4,333.83)	(4,310.89)	0.0000	4.5800	(1,772.2738)	0.0000	0.5514	(2.1222)	0.0000	1	(1.5709)	01/06/2025
601003.SH	12/19/2024	SDB3262115544	(7,800.00)	0.4185	(3,270.23)	(3,264.56)	0.0000	4.5800	(1,772.2738)	0.0000	0.4160	(1.6071)	0.0000	1	(1.1911)	01/06/2025
601003.SH	12/19/2024	SDB3262115544	(11,600.00)	0.4185	(4,887.10)	(4,854.98)	0.0000	4.5800	(1,772.2738)	0.0000	0.6217	(2.3901)	0.0000	1	(1.7684)	01/06/2025
601003.SH	12/19/2024	SDB3262115544	(2,200.00)	0.4185	(915.13)	(920.77)	0.0000	4.5800	(1,772.2738)	0.0000	0.1164	(0.4533)	0.0000	1	(0.3369)	01/06/2025
601003.SH	12/19/2024	SDB3262115544	(39,700.00)	0.4185	(16,513.89)	(16,615.76)	0.0000	4.5800	(1,772.2738)	0.0000	2.1009	(8.1799)	0.0000	1	(6.0790)	01/06/2025
601003.SH	12/19/2024	SDB3262115544	(2,000.00)	0.4185	(831.93)	(837.07)	0.0000	4.5800	(1,772.2738)	0.0000	0.1058	(0.4121)	0.0000	1	(0.3062)	01/06/2025
601003.SH	12/19/2024	SDB3262115544	(5,900.00)	0.4185	(2,454.21)	(2,469.34)	0.0000	4.5800	(1,772.2738)	0.0000	0.3122	(1.2157)	0.0000	1	(0.9034)	01/06/2025
601003.SH	12/19/2024	SDB3262115544	(12,700.00)	0.4185	(5,282.78)	(5,315.37)	0.0000	4.5800	(1,772.2738)	0.0000	0.6721	(2.6167)	0.0000	1	(1.9447)	01/06/2025
601003.SH	12/19/2024	SDB3262115544	(600.00)	0.4185	(249.58)	(251.12)	0.0000	4.5800	(1,772.2738)	0.0000	0.0318	(0.1236)	0.0000	1	(0.0919)	01/06/2025
601003.SH	12/19/2024	SDB3262115544	(19,700.00)	0.4185	(8,194.55)	(8,245.10)	0.0000	4.5800	(1,772.2738)	0.0000	1.0425	(4.0590)	0.0000	1	(3.0165)	01/06/2025
601003.SH	12/19/2024	SDB3262115544	(6,100.00)	0.4185	(2,537.40)	(2,553.05)	0.0000	4.5800	(1,772.2738)	0.0000	0.3228	(1.2569)	0.0000	1	(0.9340)	01/06/2025
601003.SH	12/19/2024	SDB3262115544	(1,800.00)	0.4185	(748.74)	(753.36)	0.0000	4.5800	(1,772.2738)	0.0000	0.0953	(0.3709)	0.0000	1	(0.2756)	01/06/2025
601003.SH	12/19/2024	SDB3262115544	(3,000.00)	0.4185	(1,247.90)	(1,255.60)	0.0000	4.5800	(1,772.2738)	0.0000	0.1588	(0.6181)	0.0000	1	(0.4594)	01/06/2025
601003.SH	12/19/2024	SDB3262115544	(900.00)	0.4185	(374.37)	(376.68)	0.0000	4.5800	(1,772.2738)	0.0000	0.0476	(0.1854)	0.0000	1	(0.1378)	01/06/2025
601003.SH	12/19/2024	SDB3262115544	(400.00)	0.4185	(166.39)	(167.41)	0.0000	4.5800	(1,772.2738)	0.0000	0.0212	(0.0824)	0.0000	1	(0.0612)	01/06/2025
601003.SH	12/19/2024	SDB3262115544	(3,200.00)	0.4185	(1,331.09)	(1,339.31)	0.0000	4.5800	(1,772.2738)	0.0000	0.1693	(0.6593)	0.0000	1	(0.4900)	01/06/2025
601003.SH	12/19/2024	SDB3262115544	(15,600.00)	0.4185	(6,489.09)	(6,529.11)	0.0000	4.5800	(1,772.2738)	0.0000	0.8256	(3.2143)	0.0000	1	(2.3887)	01/06/2025
601003.SH	12/19/2024	SDB3262115544	(300.00)	0.4185	(124.79)	(125.56)	0.0000	4.5800	(1,772.2738)	0.0000	0.0159	(0.0618)	0.0000	1	(0.0459)	01/06/2025
601003.SH	12/19/2024	SDB3262115544	(5,800.00)	0.4185	(2,412.61)	(2,427.49)	0.0000	4.5800	(1,772.2738)	0.0000	0.3069	(1.1950)	0.0000	1	(0.8881)	01/06/2025
601003.SH	12/19/2024	SDB3262115544	(100.00)	0.4185	(41.60)	(41.85)	0.0000	4.5800	(1,772.2738)	0.0000	0.0053	(0.0206)	0.0000	1	(0.0153)	01/06/2025
601003.SH	12/19/2024	SDB3262115544	(100.00)	0.4185	(41.60)	(41.85)	0.0000	4.5800	(1,772.2738)	0.0000	0.0053	(0.0206)	0.0000	1	(0.0153)	01/06/2025
601003.SH	12/19/2024	SDB3262115544	(12,500.00)	0.4185	(5,199.59)	(5,231.66)	0.0000	4.5800	(1,772.2738)	0.0000	0.6615	(2.5755)	0.0000	1	(1.9140)	01/06/2025
601003.SH	12/19/2024	SDB3262115544	(1,300.00)	0.4185	(540.76)	(544.09)	0.0000	4.5800	(1,772.2738)	0.0000	0.0688	(0.2679)	0.0000	1	(0.1991)	01/06/2025
601003.SH	12/19/2024	SDB3262115544	(2,000.00)	0.4185	(831.93)	(837.07)	0.0000	4.5800	(1,772.2738)	0.0000	0.1058	(0.4121)	0.0000	1	(0.3062)	01/06/2025
601003.SH	12/18/2024	SDB3262115544	(10,300.00)	0.4198	(4,377.73)	(4,324.26)	0.0000	4.5800	(1,772.2738)	0.0000	0.5569	(2.1288)	0.0000	1	(1.5719)	01/06/2025
601003.SH	12/18/2024	SDB3262115544	(1,000.00)	0.4198	(421.56)	(419.83)	0.0000	4.5800	(1,772.2738)	0.0000	0.0536	(0.2067)	0.0000	1	(0.1531)	01/06/2025
601003.SH	12/18/2024	SDB3262115544	(3,500.00)	0.4198	(1,526.78)	(1,469.41)	0.0000	4.5800	(1,772.2738)	0.0000	0.1942	(0.7234)	0.0000	1	(0.5291)	01/06/2025
601003.SH	12/18/2024	SDB3262115544	(2,400.00)	0.4198	(1,049.58)	(1,007.59)	0.0000	4.5800	(1,772.2738)	0.0000	0.1335	(0.4960)	0.0000	1	(0.3625)	01/06/2025
601003.SH	12/18/2024	SDB3262115544	(35,700.00)	0.4198	(15,541.75)	(14,987.97)	0.0000	4.5800	(1,772.2738)	0.0000	1.9773	(7.3786)	0.0000	1	(5.4013)	01/06/2025
601003.SH	12/18/2024	SDB3262115544	(9,100.00)	0.4198	(3,973.71)	(3,820.46)	0.0000	4.5800	(1,772.2738)	0.0000	0.5055	(1.8808)	0.0000	1	(1.3753)	01/06/2025
601003.SH	12/18/2024	SDB3262115544	(53,400.00)	0.4198	(23,208.65)	(22,418.98)	0.0000	4.5800	(1,772.2738)	0.0000	2.9527	(11.0368)	0.0000	1	(8.0842)	01/06/2025
601003.SH	12/18/2024	SDB3262115544	(1,700.00)	0.4198	(748.99)	(713.71)	0.0000	4.5800	(1,772.2738)	0.0000	0.0953	(0.3514)	0.0000	1	(0.2561)	01/06/2025
601003.SH	12/18/2024	SDB3262115544	(51,400.00)	0.4198	(22,137.05)	(21,579.31)	0.0000	4.5800	(1,772.2738)	0.0000	2.8163	(10.6235)	0.0000	1	(7.8071)	01/06/2025
601003.SH	12/18/2024	SDB3262115544	(25,700.00)	0.4198	(11,049.79)	(10,789.66)	0.0000	4.5800	(1,772.2738)	0.0000	1.4058	(5.3117)	0.0000	1	(3.9060)	01/06/2025
601003.SH	12/18/2024	SDB3262115544	(3,100.00)	0.4198	(1,325.64)	(1,301.48)	0.0000	4.5800	(1,772.2738)	0.0000	0.1687	(0.6407)	0.0000	1	(0.4721)	01/06/2025
601003.SH	12/18/2024	SDB3262115544	(1,900.00)	0.4198	(817.92)	(797.68)	0.0000	4.5800	(1,772.2738)	0.0000	0.1041	(0.3927)	0.0000	1	(0.2886)	01/06/2025
601003.SH	12/18/2024	SDB3262115544	(16,000.00)	0.4198	(6,705.92)	(6,717.30)	0.0000	4.5800	(1,772.2738)	0.0000	0.8531	(3.3069)	0.0000	1	(2.4538)	01/06/2025
601003.SH	12/18/2024	SDB3262115544	(24,400.00)	0.4198	(10,238.22)	(10,243.88)	0.0000	4.5800	(1,772.2738)	0.0000	1.3025	(5.0430)	0.0000	1	(3.7405)	01/06/2025
601003.SH	12/18/2024	SDB3262115544	(4,000.00)	0.4198	(1,692.54)	(1,679.32)	0.0000	4.5800	(1,772.2738)	0.0000	0.2153	(0.8267)	0.0000	1	(0.6114)	01/06/2025
601003.SH	12/18/2024	SDB3262115544	(9,790.00)	0.4198	(4,129.64)	(4,110.15)	0.0000	4.5800	(1,772.2738)	0.0000	0.5254	(2.0234)	0.0000	1	(1.4980)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
LIUZHOU IRON & STEEL CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
601003.SH	12/18/2024	SDB3262115544	(12,610.00)	0.4198	(5,319.18)	(5,294.07)	0.0000	4.5800	(1,772.2738)	0.0000	0.6767	(2.6063)	0.0000	1	(1.9295)	01/06/2025
601003.SH	12/18/2024	SDB3262115544	(20,500.00)	0.4198	(8,637.61)	(8,606.54)	0.0000	4.5800	(1,772.2738)	0.0000	1.0989	(4.2370)	0.0000	1	(3.1381)	01/06/2025
601003.SH	12/18/2024	SDB3262115544	(10,300.00)	0.4198	(4,333.83)	(4,324.26)	0.0000	4.5800	(1,772.2738)	0.0000	0.5514	(2.1288)	0.0000	1	(1.5775)	01/06/2025
601003.SH	12/18/2024	SDB3262115544	(7,800.00)	0.4198	(3,270.23)	(3,274.68)	0.0000	4.5800	(1,772.2738)	0.0000	0.4160	(1.6121)	0.0000	1	(1.1961)	01/06/2025
601003.SH	12/18/2024	SDB3262115544	(11,600.00)	0.4198	(4,887.10)	(4,870.04)	0.0000	4.5800	(1,772.2738)	0.0000	0.6217	(2.3975)	0.0000	1	(1.7758)	01/06/2025
601003.SH	12/18/2024	SDB3262115544	(2,200.00)	0.4198	(915.13)	(923.63)	0.0000	4.5800	(1,772.2738)	0.0000	0.1164	(0.4547)	0.0000	1	(0.3383)	01/06/2025
601003.SH	12/18/2024	SDB3262115544	(39,700.00)	0.4198	(16,513.89)	(16,667.29)	0.0000	4.5800	(1,772.2738)	0.0000	2.1009	(8.2053)	0.0000	1	(6.1043)	01/06/2025
601003.SH	12/18/2024	SDB3262115544	(2,000.00)	0.4198	(831.93)	(839.66)	0.0000	4.5800	(1,772.2738)	0.0000	0.1058	(0.4134)	0.0000	1	(0.3075)	01/06/2025
601003.SH	12/18/2024	SDB3262115544	(5,900.00)	0.4198	(2,454.21)	(2,477.00)	0.0000	4.5800	(1,772.2738)	0.0000	0.3122	(1.2194)	0.0000	1	(0.9072)	01/06/2025
601003.SH	12/18/2024	SDB3262115544	(12,700.00)	0.4198	(5,282.78)	(5,331.85)	0.0000	4.5800	(1,772.2738)	0.0000	0.6721	(2.6249)	0.0000	1	(1.9528)	01/06/2025
601003.SH	12/18/2024	SDB3262115544	(600.00)	0.4198	(249.58)	(251.90)	0.0000	4.5800	(1,772.2738)	0.0000	0.0318	(0.1240)	0.0000	1	(0.0923)	01/06/2025
601003.SH	12/18/2024	SDB3262115544	(19,700.00)	0.4198	(8,194.55)	(8,270.67)	0.0000	4.5800	(1,772.2738)	0.0000	1.0425	(4.0716)	0.0000	1	(3.0291)	01/06/2025
601003.SH	12/18/2024	SDB3262115544	(6,100.00)	0.4198	(2,537.40)	(2,560.97)	0.0000	4.5800	(1,772.2738)	0.0000	0.3228	(1.2608)	0.0000	1	(0.9379)	01/06/2025
601003.SH	12/18/2024	SDB3262115544	(1,800.00)	0.4198	(748.74)	(755.70)	0.0000	4.5800	(1,772.2738)	0.0000	0.0953	(0.3720)	0.0000	1	(0.2768)	01/06/2025
601003.SH	12/18/2024	SDB3262115544	(3,000.00)	0.4198	(1,247.90)	(1,259.49)	0.0000	4.5800	(1,772.2738)	0.0000	0.1588	(0.6200)	0.0000	1	(0.4613)	01/06/2025
601003.SH	12/18/2024	SDB3262115544	(900.00)	0.4198	(374.37)	(377.85)	0.0000	4.5800	(1,772.2738)	0.0000	0.0476	(0.1860)	0.0000	1	(0.1384)	01/06/2025
601003.SH	12/18/2024	SDB3262115544	(400.00)	0.4198	(166.39)	(167.93)	0.0000	4.5800	(1,772.2738)	0.0000	0.0212	(0.0827)	0.0000	1	(0.0615)	01/06/2025
601003.SH	12/18/2024	SDB3262115544	(3,200.00)	0.4198	(1,331.09)	(1,343.46)	0.0000	4.5800	(1,772.2738)	0.0000	0.1693	(0.6614)	0.0000	1	(0.4920)	01/06/2025
601003.SH	12/18/2024	SDB3262115544	(15,600.00)	0.4198	(6,489.09)	(6,549.36)	0.0000	4.5800	(1,772.2738)	0.0000	0.8256	(3.2242)	0.0000	1	(2.3987)	01/06/2025
601003.SH	12/18/2024	SDB3262115544	(300.00)	0.4198	(124.79)	(125.95)	0.0000	4.5800	(1,772.2738)	0.0000	0.0159	(0.0620)	0.0000	1	(0.0461)	01/06/2025
601003.SH	12/18/2024	SDB3262115544	(5,800.00)	0.4198	(2,412.61)	(2,435.02)	0.0000	4.5800	(1,772.2738)	0.0000	0.3069	(1.1988)	0.0000	1	(0.8918)	01/06/2025
601003.SH	12/18/2024	SDB3262115544	(100.00)	0.4198	(41.60)	(41.98)	0.0000	4.5800	(1,772.2738)	0.0000	0.0053	(0.0207)	0.0000	1	(0.0154)	01/06/2025
601003.SH	12/18/2024	SDB3262115544	(100.00)	0.4198	(41.60)	(41.98)	0.0000	4.5800	(1,772.2738)	0.0000	0.0053	(0.0207)	0.0000	1	(0.0154)	01/06/2025
601003.SH	12/18/2024	SDB3262115544	(12,500.00)	0.4198	(5,199.59)	(5,247.89)	0.0000	4.5800	(1,772.2738)	0.0000	0.6615	(2.5835)	0.0000	1	(1.9220)	01/06/2025
601003.SH	12/18/2024	SDB3262115544	(1,300.00)	0.4198	(540.76)	(545.78)	0.0000	4.5800	(1,772.2738)	0.0000	0.0688	(0.2687)	0.0000	1	(0.1999)	01/06/2025
601003.SH	12/18/2024	SDB3262115544	(2,000.00)	0.4198	(831.93)	(839.66)	0.0000	4.5800	(1,772.2738)	0.0000	0.1058	(0.4134)	0.0000	1	(0.3075)	01/06/2025
601003.SH	12/17/2024	SDB3262115544	(3,500.00)	0.4376	(1,526.78)	(1,531.76)	0.0000	4.5800	(1,772.8448)	0.0000	0.1942	(0.7543)	0.0000	1	(0.5601)	01/06/2025
601003.SH	12/17/2024	SDB3262115544	(2,400.00)	0.4376	(1,049.58)	(1,050.35)	0.0000	4.5800	(1,772.8448)	0.0000	0.1335	(0.5173)	0.0000	1	(0.3837)	01/06/2025
601003.SH	12/17/2024	SDB3262115544	(35,700.00)	0.4376	(15,541.75)	(15,623.96)	0.0000	4.5800	(1,772.8448)	0.0000	1.9773	(7.6941)	0.0000	1	(5.7169)	01/06/2025
601003.SH	12/17/2024	SDB3262115544	(9,100.00)	0.4376	(3,973.71)	(3,982.58)	0.0000	4.5800	(1,772.8448)	0.0000	0.5055	(1.9612)	0.0000	1	(1.4557)	01/06/2025
601003.SH	12/17/2024	SDB3262115544	(53,400.00)	0.4376	(23,208.65)	(23,370.30)	0.0000	4.5800	(1,772.8448)	0.0000	2.9527	(11.5089)	0.0000	1	(8.5562)	01/06/2025
601003.SH	12/17/2024	SDB3262115544	(1,700.00)	0.4376	(748.99)	(744.00)	0.0000	4.5800	(1,772.8448)	0.0000	0.0953	(0.3664)	0.0000	1	(0.2711)	01/06/2025
601003.SH	12/17/2024	SDB3262115544	(51,400.00)	0.4376	(22,137.05)	(22,495.00)	0.0000	4.5800	(1,772.8448)	0.0000	2.8163	(11.0778)	0.0000	1	(8.2615)	01/06/2025
601003.SH	12/17/2024	SDB3262115544	(25,700.00)	0.4376	(11,049.79)	(11,247.50)	0.0000	4.5800	(1,772.8448)	0.0000	1.4058	(5.5389)	0.0000	1	(4.1331)	01/06/2025
601003.SH	12/17/2024	SDB3262115544	(3,100.00)	0.4376	(1,325.64)	(1,356.70)	0.0000	4.5800	(1,772.8448)	0.0000	0.1687	(0.6681)	0.0000	1	(0.4995)	01/06/2025
601003.SH	12/17/2024	SDB3262115544	(1,900.00)	0.4376	(817.92)	(831.53)	0.0000	4.5800	(1,772.8448)	0.0000	0.1041	(0.4095)	0.0000	1	(0.3054)	01/06/2025
601003.SH	12/17/2024	SDB3262115544	(16,000.00)	0.4376	(6,705.92)	(7,002.34)	0.0000	4.5800	(1,772.8448)	0.0000	0.8531	(3.4483)	0.0000	1	(2.5952)	01/06/2025
601003.SH	12/17/2024	SDB3262115544	(24,400.00)	0.4376	(10,238.22)	(10,678.56)	0.0000	4.5800	(1,772.8448)	0.0000	1.3025	(5.2587)	0.0000	1	(3.9562)	01/06/2025
601003.SH	12/17/2024	SDB3262115544	(4,000.00)	0.4376	(1,692.54)	(1,750.58)	0.0000	4.5800	(1,772.8448)	0.0000	0.2153	(0.8621)	0.0000	1	(0.6468)	01/06/2025
601003.SH	12/17/2024	SDB3262115544	(9,790.00)	0.4376	(4,129.64)	(4,284.55)	0.0000	4.5800	(1,772.8448)	0.0000	0.5254	(2.1100)	0.0000	1	(1.5846)	01/06/2025
601003.SH	12/17/2024	SDB3262115544	(12,610.00)	0.4376	(5,319.18)	(5,518.72)	0.0000	4.5800	(1,772.8448)	0.0000	0.6767	(2.7177)	0.0000	1	(2.0410)	01/06/2025
601003.SH	12/17/2024	SDB3262115544	(20,500.00)	0.4376	(8,637.61)	(8,971.74)	0.0000	4.5800	(1,772.8448)	0.0000	1.0989	(4.4182)	0.0000	1	(3.3193)	01/06/2025
601003.SH	12/17/2024	SDB3262115544	(10,300.00)	0.4376	(4,333.83)	(4,507.75)	0.0000	4.5800	(1,772.8448)	0.0000	0.5514	(2.2199)	0.0000	1	(1.6685)	01/06/2025
601003.SH	12/17/2024	SDB3262115544	(7,800.00)	0.4376	(3,270.23)	(3,413.64)	0.0000	4.5800	(1,772.8448)	0.0000	0.4160	(1.6811)	0.0000	1	(1.2650)	01/06/2025
601003.SH	12/17/2024	SDB3262115544	(11,600.00)	0.4376	(4,887.10)	(5,076.69)	0.0000	4.5800	(1,772.8448)	0.0000	0.6217	(2.5001)	0.0000	1	(1.8783)	01/06/2025
601003.SH	12/17/2024	SDB3262115544	(2,200.00)	0.4376	(915.13)	(962.82)	0.0000	4.5800	(1,772.8448)	0.0000	0.1164	(0.4741)	0.0000	1	(0.3577)	01/06/2025
601003.SH	12/17/2024	SDB3262115544	(39,700.00)	0.4376	(16,513.89)	(17,374.55)	0.0000	4.5800	(1,772.8448)	0.0000	2.1009	(8.5562)	0.0000	1	(6.4553)	01/06/2025
601003.SH	12/17/2024	SDB3262115544	(2,000.00)	0.4376	(831.93)	(875.29)	0.0000	4.5800	(1,772.8448)	0.0000	0.1058	(0.4310)	0.0000	1	(0.3252)	01/06/2025
601003.SH	12/17/2024	SDB3262115544	(5,900.00)	0.4376	(2,454.21)	(2,582.11)	0.0000	4.5800	(1,772.8448)	0.0000	0.3122	(1.2716)	0.0000	1	(0.9593)	01/06/2025
601003.SH	12/17/2024	SDB3262115544	(12,700.00)	0.4376	(5,282.78)	(5,558.10)	0.0000	4.5800	(1,772.8448)	0.0000	0.6721	(2.7371)	0.0000	1	(2.0650)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
LIUZHOU IRON & STEEL CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
601003.SH	12/17/2024	SDB3262115544	(600.00)	0.4376	(249.58)	(262.59)	0.0000	4.5800	(1,772.8448)	0.0000	0.0318	(0.1293)	0.0000	1	(0.0976)	01/06/2025
601003.SH	12/17/2024	SDB3262115544	(19,700.00)	0.4376	(8,194.55)	(8,621.63)	0.0000	4.5800	(1,772.8448)	0.0000	1.0425	(4.2458)	0.0000	1	(3.2033)	01/06/2025
601003.SH	12/17/2024	SDB3262115544	(6,100.00)	0.4376	(2,537.40)	(2,669.64)	0.0000	4.5800	(1,772.8448)	0.0000	0.3228	(1.3147)	0.0000	1	(0.9919)	01/06/2025
601003.SH	12/17/2024	SDB3262115544	(1,800.00)	0.4376	(748.74)	(787.76)	0.0000	4.5800	(1,772.8448)	0.0000	0.0953	(0.3879)	0.0000	1	(0.2927)	01/06/2025
601003.SH	12/17/2024	SDB3262115544	(3,000.00)	0.4376	(1,247.90)	(1,312.94)	0.0000	4.5800	(1,772.8448)	0.0000	0.1588	(0.6466)	0.0000	1	(0.4878)	01/06/2025
601003.SH	12/17/2024	SDB3262115544	(900.00)	0.4376	(374.37)	(393.88)	0.0000	4.5800	(1,772.8448)	0.0000	0.0476	(0.1940)	0.0000	1	(0.1463)	01/06/2025
601003.SH	12/17/2024	SDB3262115544	(400.00)	0.4376	(166.39)	(175.06)	0.0000	4.5800	(1,772.8448)	0.0000	0.0212	(0.0862)	0.0000	1	(0.0650)	01/06/2025
601003.SH	12/17/2024	SDB3262115544	(3,200.00)	0.4376	(1,331.09)	(1,400.47)	0.0000	4.5800	(1,772.8448)	0.0000	0.1693	(0.6897)	0.0000	1	(0.5203)	01/06/2025
601003.SH	12/17/2024	SDB3262115544	(15,600.00)	0.4376	(6,489.09)	(6,827.28)	0.0000	4.5800	(1,772.8448)	0.0000	0.8256	(3.3621)	0.0000	1	(2.5366)	01/06/2025
601003.SH	12/17/2024	SDB3262115544	(300.00)	0.4376	(124.79)	(131.29)	0.0000	4.5800	(1,772.8448)	0.0000	0.0159	(0.0647)	0.0000	1	(0.0488)	01/06/2025
601003.SH	12/17/2024	SDB3262115544	(5,800.00)	0.4376	(2,412.61)	(2,538.35)	0.0000	4.5800	(1,772.8448)	0.0000	0.3069	(1.2500)	0.0000	1	(0.9431)	01/06/2025
601003.SH	12/17/2024	SDB3262115544	(100.00)	0.4376	(41.60)	(43.76)	0.0000	4.5800	(1,772.8448)	0.0000	0.0053	(0.0216)	0.0000	1	(0.0163)	01/06/2025
601003.SH	12/17/2024	SDB3262115544	(100.00)	0.4376	(41.60)	(43.76)	0.0000	4.5800	(1,772.8448)	0.0000	0.0053	(0.0216)	0.0000	1	(0.0163)	01/06/2025
601003.SH	12/17/2024	SDB3262115544	(12,500.00)	0.4376	(5,199.59)	(5,470.57)	0.0000	4.5800	(1,772.8448)	0.0000	0.6615	(2.6940)	0.0000	1	(2.0325)	01/06/2025
601003.SH	12/17/2024	SDB3262115544	(1,300.00)	0.4376	(540.76)	(568.94)	0.0000	4.5800	(1,772.8448)	0.0000	0.0688	(0.2802)	0.0000	1	(0.2114)	01/06/2025
601003.SH	12/17/2024	SDB3262115544	(2,000.00)	0.4376	(831.93)	(875.29)	0.0000	4.5800	(1,772.8448)	0.0000	0.1058	(0.4310)	0.0000	1	(0.3252)	01/06/2025
601003.SH	12/16/2024	SDB3262115544	(35,700.00)	0.4396	(15,541.75)	(15,693.61)	0.0000	4.5800	(1,773.1547)	0.0000	1.9773	(7.7298)	0.0000	1	(5.7525)	01/06/2025
601003.SH	12/16/2024	SDB3262115544	(9,100.00)	0.4396	(3,973.71)	(4,004.33)	0.0000	4.5800	(1,773.1547)	0.0000	0.5055	(1.9703)	0.0000	1	(1.4648)	01/06/2025
601003.SH	12/16/2024	SDB3262115544	(53,400.00)	0.4396	(23,208.65)	(23,474.48)	0.0000	4.5800	(1,773.1547)	0.0000	2.9527	(11.5622)	0.0000	1	(8.6095)	01/06/2025
601003.SH	12/16/2024	SDB3262115544	(1,700.00)	0.4396	(748.99)	(747.31)	0.0000	4.5800	(1,773.1547)	0.0000	0.0953	(0.3681)	0.0000	1	(0.2728)	01/06/2025
601003.SH	12/16/2024	SDB3262115544	(51,400.00)	0.4396	(22,137.05)	(22,595.29)	0.0000	4.5800	(1,773.1547)	0.0000	2.8163	(11.1291)	0.0000	1	(8.3128)	01/06/2025
601003.SH	12/16/2024	SDB3262115544	(25,700.00)	0.4396	(11,049.79)	(11,297.64)	0.0000	4.5800	(1,773.1547)	0.0000	1.4058	(5.5646)	0.0000	1	(4.1588)	01/06/2025
601003.SH	12/16/2024	SDB3262115544	(3,100.00)	0.4396	(1,325.64)	(1,362.75)	0.0000	4.5800	(1,773.1547)	0.0000	0.1687	(0.6712)	0.0000	1	(0.5026)	01/06/2025
601003.SH	12/16/2024	SDB3262115544	(1,900.00)	0.4396	(817.92)	(835.23)	0.0000	4.5800	(1,773.1547)	0.0000	0.1041	(0.4114)	0.0000	1	(0.3073)	01/06/2025
601003.SH	12/16/2024	SDB3262115544	(16,000.00)	0.4396	(6,705.92)	(7,033.55)	0.0000	4.5800	(1,773.1547)	0.0000	0.8531	(3.4643)	0.0000	1	(2.6112)	01/06/2025
601003.SH	12/16/2024	SDB3262115544	(24,400.00)	0.4396	(10,238.22)	(10,726.17)	0.0000	4.5800	(1,773.1547)	0.0000	1.3025	(5.2831)	0.0000	1	(3.9806)	01/06/2025
601003.SH	12/16/2024	SDB3262115544	(4,000.00)	0.4396	(1,692.54)	(1,758.39)	0.0000	4.5800	(1,773.1547)	0.0000	0.2153	(0.8661)	0.0000	1	(0.6508)	01/06/2025
601003.SH	12/16/2024	SDB3262115544	(9,790.00)	0.4396	(4,129.64)	(4,303.65)	0.0000	4.5800	(1,773.1547)	0.0000	0.5254	(2.1197)	0.0000	1	(1.5944)	01/06/2025
601003.SH	12/16/2024	SDB3262115544	(12,610.00)	0.4396	(5,319.18)	(5,543.32)	0.0000	4.5800	(1,773.1547)	0.0000	0.6767	(2.7303)	0.0000	1	(2.0536)	01/06/2025
601003.SH	12/16/2024	SDB3262115544	(20,500.00)	0.4396	(8,637.61)	(9,011.74)	0.0000	4.5800	(1,773.1547)	0.0000	1.0989	(4.4387)	0.0000	1	(3.3398)	01/06/2025
601003.SH	12/16/2024	SDB3262115544	(10,300.00)	0.4396	(4,333.83)	(4,527.85)	0.0000	4.5800	(1,773.1547)	0.0000	0.5514	(2.2302)	0.0000	1	(1.6788)	01/06/2025
601003.SH	12/16/2024	SDB3262115544	(7,800.00)	0.4396	(3,270.23)	(3,428.86)	0.0000	4.5800	(1,773.1547)	0.0000	0.4160	(1.6889)	0.0000	1	(1.2728)	01/06/2025
601003.SH	12/16/2024	SDB3262115544	(11,600.00)	0.4396	(4,887.10)	(5,099.33)	0.0000	4.5800	(1,773.1547)	0.0000	0.6217	(2.5116)	0.0000	1	(1.8899)	01/06/2025
601003.SH	12/16/2024	SDB3262115544	(2,200.00)	0.4396	(915.13)	(967.11)	0.0000	4.5800	(1,773.1547)	0.0000	0.1164	(0.4763)	0.0000	1	(0.3599)	01/06/2025
601003.SH	12/16/2024	SDB3262115544	(39,700.00)	0.4396	(16,513.89)	(17,452.00)	0.0000	4.5800	(1,773.1547)	0.0000	2.1009	(8.5959)	0.0000	1	(6.4949)	01/06/2025
601003.SH	12/16/2024	SDB3262115544	(2,000.00)	0.4396	(831.93)	(879.19)	0.0000	4.5800	(1,773.1547)	0.0000	0.1058	(0.4330)	0.0000	1	(0.3272)	01/06/2025
601003.SH	12/16/2024	SDB3262115544	(5,900.00)	0.4396	(2,454.21)	(2,593.62)	0.0000	4.5800	(1,773.1547)	0.0000	0.3122	(1.2775)	0.0000	1	(0.9652)	01/06/2025
601003.SH	12/16/2024	SDB3262115544	(12,700.00)	0.4396	(5,282.78)	(5,582.88)	0.0000	4.5800	(1,773.1547)	0.0000	0.6721	(2.7498)	0.0000	1	(2.0777)	01/06/2025
601003.SH	12/16/2024	SDB3262115544	(600.00)	0.4396	(249.58)	(263.76)	0.0000	4.5800	(1,773.1547)	0.0000	0.0318	(0.1299)	0.0000	1	(0.0982)	01/06/2025
601003.SH	12/16/2024	SDB3262115544	(19,700.00)	0.4396	(8,194.55)	(8,660.06)	0.0000	4.5800	(1,773.1547)	0.0000	1.0425	(4.2655)	0.0000	1	(3.2229)	01/06/2025
601003.SH	12/16/2024	SDB3262115544	(6,100.00)	0.4396	(2,537.40)	(2,681.54)	0.0000	4.5800	(1,773.1547)	0.0000	0.3228	(1.3208)	0.0000	1	(0.9980)	01/06/2025
601003.SH	12/16/2024	SDB3262115544	(1,800.00)	0.4396	(748.74)	(791.27)	0.0000	4.5800	(1,773.1547)	0.0000	0.0953	(0.3897)	0.0000	1	(0.2945)	01/06/2025
601003.SH	12/16/2024	SDB3262115544	(3,000.00)	0.4396	(1,247.90)	(1,318.79)	0.0000	4.5800	(1,773.1547)	0.0000	0.1588	(0.6496)	0.0000	1	(0.4908)	01/06/2025
601003.SH	12/16/2024	SDB3262115544	(900.00)	0.4396	(374.37)	(395.64)	0.0000	4.5800	(1,773.1547)	0.0000	0.0476	(0.1949)	0.0000	1	(0.1472)	01/06/2025
601003.SH	12/16/2024	SDB3262115544	(400.00)	0.4396	(166.39)	(175.84)	0.0000	4.5800	(1,773.1547)	0.0000	0.0212	(0.0866)	0.0000	1	(0.0654)	01/06/2025
601003.SH	12/16/2024	SDB3262115544	(3,200.00)	0.4396	(1,331.09)	(1,406.71)	0.0000	4.5800	(1,773.1547)	0.0000	0.1693	(0.6929)	0.0000	1	(0.5235)	01/06/2025
601003.SH	12/16/2024	SDB3262115544	(15,600.00)	0.4396	(6,489.09)	(6,857.71)	0.0000	4.5800	(1,773.1547)	0.0000	0.8256	(3.3777)	0.0000	1	(2.5522)	01/06/2025
601003.SH	12/16/2024	SDB3262115544	(300.00)	0.4396	(124.79)	(131.88)	0.0000	4.5800	(1,773.1547)	0.0000	0.0159	(0.0650)	0.0000	1	(0.0491)	01/06/2025
601003.SH	12/16/2024	SDB3262115544	(5,800.00)	0.4396	(2,412.61)	(2,549.66)	0.0000	4.5800	(1,773.1547)	0.0000	0.3069	(1.2558)	0.0000	1	(0.9489)	01/06/2025
601003.SH	12/16/2024	SDB3262115544	(100.00)	0.4396	(41.60)	(43.96)	0.0000	4.5800	(1,773.1547)	0.0000	0.0053	(0.0217)	0.0000	1	(0.0164)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
LIUZHOU IRON & STEEL CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
601003.SH	12/16/2024	SDB3262115544	(100.00)	0.4396	(41.60)	(43.96)	0.0000	4.5800	(1,773.1547)	0.0000	0.0053	(0.0217)	0.0000	1	(0.0164)	01/06/2025
601003.SH	12/16/2024	SDB3262115544	(12,500.00)	0.4396	(5,199.59)	(5,494.96)	0.0000	4.5800	(1,773.1547)	0.0000	0.6615	(2.7065)	0.0000	1	(2.0450)	01/06/2025
601003.SH	12/16/2024	SDB3262115544	(1,300.00)	0.4396	(540.76)	(571.48)	0.0000	4.5800	(1,773.1547)	0.0000	0.0688	(0.2815)	0.0000	1	(0.2127)	01/06/2025
601003.SH	12/16/2024	SDB3262115544	(2,000.00)	0.4396	(831.93)	(879.19)	0.0000	4.5800	(1,773.1547)	0.0000	0.1058	(0.4330)	0.0000	1	(0.3272)	01/06/2025
601003.SH	12/13/2024	SDB3262115544	(53,400.00)	0.4293	(23,208.65)	(22,926.54)	0.0000	4.5800	(1,775.8138)	0.0000	8.8580	(33.9277)	0.0000	3	(25.0698)	01/06/2025
601003.SH	12/13/2024	SDB3262115544	(1,700.00)	0.4293	(748.99)	(729.87)	0.0000	4.5800	(1,775.8138)	0.0000	0.2859	(1.0801)	0.0000	3	(0.7942)	01/06/2025
601003.SH	12/13/2024	SDB3262115544	(51,400.00)	0.4293	(22,137.05)	(22,067.87)	0.0000	4.5800	(1,775.8138)	0.0000	8.4490	(32.6570)	0.0000	3	(24.2080)	01/06/2025
601003.SH	12/13/2024	SDB3262115544	(25,700.00)	0.4293	(11,049.79)	(11,033.93)	0.0000	4.5800	(1,775.8138)	0.0000	4.2173	(16.3285)	0.0000	3	(12.1112)	01/06/2025
601003.SH	12/13/2024	SDB3262115544	(3,100.00)	0.4293	(1,325.64)	(1,330.94)	0.0000	4.5800	(1,775.8138)	0.0000	0.5060	(1.9696)	0.0000	3	(1.4636)	01/06/2025
601003.SH	12/13/2024	SDB3262115544	(1,900.00)	0.4293	(817.92)	(815.74)	0.0000	4.5800	(1,775.8138)	0.0000	0.3122	(1.2072)	0.0000	3	(0.8950)	01/06/2025
601003.SH	12/13/2024	SDB3262115544	(16,000.00)	0.4293	(6,705.92)	(6,869.38)	0.0000	4.5800	(1,775.8138)	0.0000	2.5594	(10.1656)	0.0000	3	(7.6062)	01/06/2025
601003.SH	12/13/2024	SDB3262115544	(24,400.00)	0.4293	(10,238.22)	(10,475.80)	0.0000	4.5800	(1,775.8138)	0.0000	3.9076	(15.5026)	0.0000	3	(11.5950)	01/06/2025
601003.SH	12/13/2024	SDB3262115544	(4,000.00)	0.4293	(1,692.54)	(1,717.34)	0.0000	4.5800	(1,775.8138)	0.0000	0.6460	(2.5414)	0.0000	3	(1.8954)	01/06/2025
601003.SH	12/13/2024	SDB3262115544	(9,790.00)	0.4293	(4,129.64)	(4,203.20)	0.0000	4.5800	(1,775.8138)	0.0000	1.5761	(6.2201)	0.0000	3	(4.6439)	01/06/2025
601003.SH	12/13/2024	SDB3262115544	(12,610.00)	0.4293	(5,319.18)	(5,413.93)	0.0000	4.5800	(1,775.8138)	0.0000	2.0302	(8.0118)	0.0000	3	(5.9816)	01/06/2025
601003.SH	12/13/2024	SDB3262115544	(20,500.00)	0.4293	(8,637.61)	(8,801.39)	0.0000	4.5800	(1,775.8138)	0.0000	3.2967	(13.0247)	0.0000	3	(9.7280)	01/06/2025
601003.SH	12/13/2024	SDB3262115544	(10,300.00)	0.4293	(4,333.83)	(4,422.16)	0.0000	4.5800	(1,775.8138)	0.0000	1.6541	(6.5441)	0.0000	3	(4.8900)	01/06/2025
601003.SH	12/13/2024	SDB3262115544	(7,800.00)	0.4293	(3,270.23)	(3,348.82)	0.0000	4.5800	(1,775.8138)	0.0000	1.2481	(4.9557)	0.0000	3	(3.7076)	01/06/2025
601003.SH	12/13/2024	SDB3262115544	(11,600.00)	0.4293	(4,887.10)	(4,980.30)	0.0000	4.5800	(1,775.8138)	0.0000	1.8652	(7.3701)	0.0000	3	(5.5048)	01/06/2025
601003.SH	12/13/2024	SDB3262115544	(2,200.00)	0.4293	(915.13)	(944.54)	0.0000	4.5800	(1,775.8138)	0.0000	0.3493	(1.3978)	0.0000	3	(1.0485)	01/06/2025
601003.SH	12/13/2024	SDB3262115544	(39,700.00)	0.4293	(16,513.89)	(17,044.64)	0.0000	4.5800	(1,775.8138)	0.0000	6.3028	(25.2234)	0.0000	3	(18.9206)	01/06/2025
601003.SH	12/13/2024	SDB3262115544	(2,000.00)	0.4293	(831.93)	(858.67)	0.0000	4.5800	(1,775.8138)	0.0000	0.3175	(1.2707)	0.0000	3	(0.9532)	01/06/2025
601003.SH	12/13/2024	SDB3262115544	(5,900.00)	0.4293	(2,454.21)	(2,533.08)	0.0000	4.5800	(1,775.8138)	0.0000	0.9367	(3.7486)	0.0000	3	(2.8119)	01/06/2025
601003.SH	12/13/2024	SDB3262115544	(12,700.00)	0.4293	(5,282.78)	(5,452.57)	0.0000	4.5800	(1,775.8138)	0.0000	2.0163	(8.0690)	0.0000	3	(6.0527)	01/06/2025
601003.SH	12/13/2024	SDB3262115544	(600.00)	0.4293	(249.58)	(257.60)	0.0000	4.5800	(1,775.8138)	0.0000	0.0953	(0.3812)	0.0000	3	(0.2860)	01/06/2025
601003.SH	12/13/2024	SDB3262115544	(19,700.00)	0.4293	(8,194.55)	(8,457.92)	0.0000	4.5800	(1,775.8138)	0.0000	3.1276	(12.5164)	0.0000	3	(9.3888)	01/06/2025
601003.SH	12/13/2024	SDB3262115544	(6,100.00)	0.4293	(2,537.40)	(2,618.95)	0.0000	4.5800	(1,775.8138)	0.0000	0.9684	(3.8756)	0.0000	3	(2.9072)	01/06/2025
601003.SH	12/13/2024	SDB3262115544	(1,800.00)	0.4293	(748.74)	(772.80)	0.0000	4.5800	(1,775.8138)	0.0000	0.2858	(1.1436)	0.0000	3	(0.8579)	01/06/2025
601003.SH	12/13/2024	SDB3262115544	(3,000.00)	0.4293	(1,247.90)	(1,288.01)	0.0000	4.5800	(1,775.8138)	0.0000	0.4763	(1.9061)	0.0000	3	(1.4298)	01/06/2025
601003.SH	12/13/2024	SDB3262115544	(900.00)	0.4293	(374.37)	(386.40)	0.0000	4.5800	(1,775.8138)	0.0000	0.1429	(0.5718)	0.0000	3	(0.4289)	01/06/2025
601003.SH	12/13/2024	SDB3262115544	(400.00)	0.4293	(166.39)	(171.73)	0.0000	4.5800	(1,775.8138)	0.0000	0.0635	(0.2541)	0.0000	3	(0.1906)	01/06/2025
601003.SH	12/13/2024	SDB3262115544	(3,200.00)	0.4293	(1,331.09)	(1,373.88)	0.0000	4.5800	(1,775.8138)	0.0000	0.5080	(2.0331)	0.0000	3	(1.5251)	01/06/2025
601003.SH	12/13/2024	SDB3262115544	(15,600.00)	0.4293	(6,489.09)	(6,697.64)	0.0000	4.5800	(1,775.8138)	0.0000	2.4767	(9.9115)	0.0000	3	(7.4348)	01/06/2025
601003.SH	12/13/2024	SDB3262115544	(300.00)	0.4293	(124.79)	(128.80)	0.0000	4.5800	(1,775.8138)	0.0000	0.0476	(0.1906)	0.0000	3	(0.1430)	01/06/2025
601003.SH	12/13/2024	SDB3262115544	(5,800.00)	0.4293	(2,412.61)	(2,490.15)	0.0000	4.5800	(1,775.8138)	0.0000	0.9208	(3.6850)	0.0000	3	(2.7642)	01/06/2025
601003.SH	12/13/2024	SDB3262115544	(100.00)	0.4293	(41.60)	(42.93)	0.0000	4.5800	(1,775.8138)	0.0000	0.0159	(0.0635)	0.0000	3	(0.0477)	01/06/2025
601003.SH	12/13/2024	SDB3262115544	(100.00)	0.4293	(41.60)	(42.93)	0.0000	4.5800	(1,775.8138)	0.0000	0.0159	(0.0635)	0.0000	3	(0.0477)	01/06/2025
601003.SH	12/13/2024	SDB3262115544	(12,500.00)	0.4293	(5,199.59)	(5,366.70)	0.0000	4.5800	(1,775.8138)	0.0000	1.9845	(7.9419)	0.0000	3	(5.9574)	01/06/2025
601003.SH	12/13/2024	SDB3262115544	(1,300.00)	0.4293	(540.76)	(558.14)	0.0000	4.5800	(1,775.8138)	0.0000	0.2064	(0.8260)	0.0000	3	(0.6196)	01/06/2025
601003.SH	12/13/2024	SDB3262115544	(2,000.00)	0.4293	(831.93)	(858.67)	0.0000	4.5800	(1,775.8138)	0.0000	0.3175	(1.2707)	0.0000	3	(0.9532)	01/06/2025
601003.SH	12/12/2024	SDB3262115544	(51,400.00)	0.4306	(22,137.05)	(22,134.23)	0.0000	4.5800	(1,780.0597)	0.0000	2.8163	(10.9445)	0.0000	1	(8.1282)	01/06/2025
601003.SH	12/12/2024	SDB3262115544	(25,700.00)	0.4306	(11,049.79)	(11,067.11)	0.0000	4.5800	(1,780.0597)	0.0000	1.4058	(5.4723)	0.0000	1	(4.0665)	01/06/2025
601003.SH	12/12/2024	SDB3262115544	(3,100.00)	0.4306	(1,325.64)	(1,334.94)	0.0000	4.5800	(1,780.0597)	0.0000	0.1687	(0.6601)	0.0000	1	(0.4914)	01/06/2025
601003.SH	12/12/2024	SDB3262115544	(1,900.00)	0.4306	(817.92)	(818.19)	0.0000	4.5800	(1,780.0597)	0.0000	0.1041	(0.4046)	0.0000	1	(0.3005)	01/06/2025
601003.SH	12/12/2024	SDB3262115544	(16,000.00)	0.4306	(6,705.92)	(6,890.03)	0.0000	4.5800	(1,780.0597)	0.0000	0.8531	(3.4069)	0.0000	1	(2.5537)	01/06/2025
601003.SH	12/12/2024	SDB3262115544	(24,400.00)	0.4306	(10,238.22)	(10,507.30)	0.0000	4.5800	(1,780.0597)	0.0000	1.3025	(5.1954)	0.0000	1	(3.8929)	01/06/2025
601003.SH	12/12/2024	SDB3262115544	(4,000.00)	0.4306	(1,692.54)	(1,722.51)	0.0000	4.5800	(1,780.0597)	0.0000	0.2153	(0.8517)	0.0000	1	(0.6364)	01/06/2025
601003.SH	12/12/2024	SDB3262115544	(9,790.00)	0.4306	(4,129.64)	(4,215.84)	0.0000	4.5800	(1,780.0597)	0.0000	0.5254	(2.0846)	0.0000	1	(1.5592)	01/06/2025
601003.SH	12/12/2024	SDB3262115544	(12,610.00)	0.4306	(5,319.18)	(5,430.21)	0.0000	4.5800	(1,780.0597)	0.0000	0.6767	(2.6850)	0.0000	1	(2.0083)	01/06/2025
601003.SH	12/12/2024	SDB3262115544	(20,500.00)	0.4306	(8,637.61)	(8,827.85)	0.0000	4.5800	(1,780.0597)	0.0000	1.0989	(4.3650)	0.0000	1	(3.2661)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
LIUZHOU IRON & STEEL CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
601003.SH	12/12/2024	SDB3262115544	(10,300.00)	0.4306	(4,333.83)	(4,435.46)	0.0000	4.5800	(1,780.0597)	0.0000	0.5514	(2.1932)	0.0000	1	(1.6418)	01/06/2025
601003.SH	12/12/2024	SDB3262115544	(7,800.00)	0.4306	(3,270.23)	(3,358.89)	0.0000	4.5800	(1,780.0597)	0.0000	0.4160	(1.6608)	0.0000	1	(1.2448)	01/06/2025
601003.SH	12/12/2024	SDB3262115544	(11,600.00)	0.4306	(4,887.10)	(4,995.27)	0.0000	4.5800	(1,780.0597)	0.0000	0.6217	(2.4700)	0.0000	1	(1.8482)	01/06/2025
601003.SH	12/12/2024	SDB3262115544	(2,200.00)	0.4306	(915.13)	(947.38)	0.0000	4.5800	(1,780.0597)	0.0000	0.1164	(0.4684)	0.0000	1	(0.3520)	01/06/2025
601003.SH	12/12/2024	SDB3262115544	(39,700.00)	0.4306	(16,513.89)	(17,095.89)	0.0000	4.5800	(1,780.0597)	0.0000	2.1009	(8.4533)	0.0000	1	(6.3523)	01/06/2025
601003.SH	12/12/2024	SDB3262115544	(2,000.00)	0.4306	(831.93)	(861.25)	0.0000	4.5800	(1,780.0597)	0.0000	0.1058	(0.4259)	0.0000	1	(0.3200)	01/06/2025
601003.SH	12/12/2024	SDB3262115544	(5,900.00)	0.4306	(2,454.21)	(2,540.70)	0.0000	4.5800	(1,780.0597)	0.0000	0.3122	(1.2563)	0.0000	1	(0.9440)	01/06/2025
601003.SH	12/12/2024	SDB3262115544	(12,700.00)	0.4306	(5,282.78)	(5,468.96)	0.0000	4.5800	(1,780.0597)	0.0000	0.6721	(2.7042)	0.0000	1	(2.0321)	01/06/2025
601003.SH	12/12/2024	SDB3262115544	(600.00)	0.4306	(249.58)	(258.38)	0.0000	4.5800	(1,780.0597)	0.0000	0.0318	(0.1278)	0.0000	1	(0.0960)	01/06/2025
601003.SH	12/12/2024	SDB3262115544	(19,700.00)	0.4306	(8,194.55)	(8,483.35)	0.0000	4.5800	(1,780.0597)	0.0000	1.0425	(4.1947)	0.0000	1	(3.1522)	01/06/2025
601003.SH	12/12/2024	SDB3262115544	(6,100.00)	0.4306	(2,537.40)	(2,626.82)	0.0000	4.5800	(1,780.0597)	0.0000	0.3228	(1.2989)	0.0000	1	(0.9760)	01/06/2025
601003.SH	12/12/2024	SDB3262115544	(1,800.00)	0.4306	(748.74)	(775.13)	0.0000	4.5800	(1,780.0597)	0.0000	0.0953	(0.3833)	0.0000	1	(0.2880)	01/06/2025
601003.SH	12/12/2024	SDB3262115544	(3,000.00)	0.4306	(1,247.90)	(1,291.88)	0.0000	4.5800	(1,780.0597)	0.0000	0.1588	(0.6388)	0.0000	1	(0.4800)	01/06/2025
601003.SH	12/12/2024	SDB3262115544	(900.00)	0.4306	(374.37)	(387.56)	0.0000	4.5800	(1,780.0597)	0.0000	0.0476	(0.1916)	0.0000	1	(0.1440)	01/06/2025
601003.SH	12/12/2024	SDB3262115544	(400.00)	0.4306	(166.39)	(172.25)	0.0000	4.5800	(1,780.0597)	0.0000	0.0212	(0.0852)	0.0000	1	(0.0640)	01/06/2025
601003.SH	12/12/2024	SDB3262115544	(3,200.00)	0.4306	(1,331.09)	(1,378.01)	0.0000	4.5800	(1,780.0597)	0.0000	0.1693	(0.6814)	0.0000	1	(0.5120)	01/06/2025
601003.SH	12/12/2024	SDB3262115544	(15,600.00)	0.4306	(6,489.09)	(6,717.78)	0.0000	4.5800	(1,780.0597)	0.0000	0.8256	(3.3217)	0.0000	1	(2.4961)	01/06/2025
601003.SH	12/12/2024	SDB3262115544	(300.00)	0.4306	(124.79)	(129.19)	0.0000	4.5800	(1,780.0597)	0.0000	0.0159	(0.0639)	0.0000	1	(0.0480)	01/06/2025
601003.SH	12/12/2024	SDB3262115544	(5,800.00)	0.4306	(2,412.61)	(2,497.64)	0.0000	4.5800	(1,780.0597)	0.0000	0.3069	(1.2350)	0.0000	1	(0.9280)	01/06/2025
601003.SH	12/12/2024	SDB3262115544	(100.00)	0.4306	(41.60)	(43.06)	0.0000	4.5800	(1,780.0597)	0.0000	0.0053	(0.0213)	0.0000	1	(0.0160)	01/06/2025
601003.SH	12/12/2024	SDB3262115544	(100.00)	0.4306	(41.60)	(43.06)	0.0000	4.5800	(1,780.0597)	0.0000	0.0053	(0.0213)	0.0000	1	(0.0160)	01/06/2025
601003.SH	12/12/2024	SDB3262115544	(12,500.00)	0.4306	(5,199.59)	(5,382.84)	0.0000	4.5800	(1,780.0597)	0.0000	0.6615	(2.6616)	0.0000	1	(2.0001)	01/06/2025
601003.SH	12/12/2024	SDB3262115544	(1,300.00)	0.4306	(540.76)	(559.82)	0.0000	4.5800	(1,780.0597)	0.0000	0.0688	(0.2768)	0.0000	1	(0.2080)	01/06/2025
601003.SH	12/12/2024	SDB3262115544	(2,000.00)	0.4306	(831.93)	(861.25)	0.0000	4.5800	(1,780.0597)	0.0000	0.1058	(0.4259)	0.0000	1	(0.3200)	01/06/2025
601003.SH	12/11/2024	SDB3262115544	(3,100.00)	0.4323	(1,325.64)	(1,340.16)	0.0000	4.5800	(1,789.0461)	0.0000	0.1687	(0.6660)	0.0000	1	(0.4974)	01/06/2025
601003.SH	12/11/2024	SDB3262115544	(1,900.00)	0.4323	(817.92)	(821.39)	0.0000	4.5800	(1,789.0461)	0.0000	0.1041	(0.4082)	0.0000	1	(0.3041)	01/06/2025
601003.SH	12/11/2024	SDB3262115544	(16,000.00)	0.4323	(6,705.92)	(6,916.96)	0.0000	4.5800	(1,789.0461)	0.0000	0.8531	(3.4374)	0.0000	1	(2.5843)	01/06/2025
601003.SH	12/11/2024	SDB3262115544	(24,400.00)	0.4323	(10,238.22)	(10,548.36)	0.0000	4.5800	(1,789.0461)	0.0000	1.3025	(5.2421)	0.0000	1	(3.9396)	01/06/2025
601003.SH	12/11/2024	SDB3262115544	(4,000.00)	0.4323	(1,692.54)	(1,729.24)	0.0000	4.5800	(1,789.0461)	0.0000	0.2153	(0.8594)	0.0000	1	(0.6440)	01/06/2025
601003.SH	12/11/2024	SDB3262115544	(9,790.00)	0.4323	(4,129.64)	(4,232.31)	0.0000	4.5800	(1,789.0461)	0.0000	0.5254	(2.1033)	0.0000	1	(1.5779)	01/06/2025
601003.SH	12/11/2024	SDB3262115544	(12,610.00)	0.4323	(5,319.18)	(5,451.43)	0.0000	4.5800	(1,789.0461)	0.0000	0.6767	(2.7091)	0.0000	1	(2.0324)	01/06/2025
601003.SH	12/11/2024	SDB3262115544	(20,500.00)	0.4323	(8,637.61)	(8,862.36)	0.0000	4.5800	(1,789.0461)	0.0000	1.0989	(4.4042)	0.0000	1	(3.3053)	01/06/2025
601003.SH	12/11/2024	SDB3262115544	(10,300.00)	0.4323	(4,333.83)	(4,452.79)	0.0000	4.5800	(1,789.0461)	0.0000	0.5514	(2.2128)	0.0000	1	(1.6615)	01/06/2025
601003.SH	12/11/2024	SDB3262115544	(7,800.00)	0.4323	(3,270.23)	(3,372.02)	0.0000	4.5800	(1,789.0461)	0.0000	0.4160	(1.6757)	0.0000	1	(1.2597)	01/06/2025
601003.SH	12/11/2024	SDB3262115544	(11,600.00)	0.4323	(4,887.10)	(5,014.80)	0.0000	4.5800	(1,789.0461)	0.0000	0.6217	(2.4921)	0.0000	1	(1.8704)	01/06/2025
601003.SH	12/11/2024	SDB3262115544	(2,200.00)	0.4323	(915.13)	(951.08)	0.0000	4.5800	(1,789.0461)	0.0000	0.1164	(0.4726)	0.0000	1	(0.3562)	01/06/2025
601003.SH	12/11/2024	SDB3262115544	(39,700.00)	0.4323	(16,513.89)	(17,162.71)	0.0000	4.5800	(1,789.0461)	0.0000	2.1009	(8.5291)	0.0000	1	(6.4282)	01/06/2025
601003.SH	12/11/2024	SDB3262115544	(2,000.00)	0.4323	(831.93)	(864.62)	0.0000	4.5800	(1,789.0461)	0.0000	0.1058	(0.4297)	0.0000	1	(0.3238)	01/06/2025
601003.SH	12/11/2024	SDB3262115544	(5,900.00)	0.4323	(2,454.21)	(2,550.63)	0.0000	4.5800	(1,789.0461)	0.0000	0.3122	(1.2676)	0.0000	1	(0.9553)	01/06/2025
601003.SH	12/11/2024	SDB3262115544	(12,700.00)	0.4323	(5,282.78)	(5,490.34)	0.0000	4.5800	(1,789.0461)	0.0000	0.6721	(2.7285)	0.0000	1	(2.0564)	01/06/2025
601003.SH	12/11/2024	SDB3262115544	(600.00)	0.4323	(249.58)	(259.39)	0.0000	4.5800	(1,789.0461)	0.0000	0.0318	(0.1289)	0.0000	1	(0.0972)	01/06/2025
601003.SH	12/11/2024	SDB3262115544	(19,700.00)	0.4323	(8,194.55)	(8,516.51)	0.0000	4.5800	(1,789.0461)	0.0000	1.0425	(4.2323)	0.0000	1	(3.1898)	01/06/2025
601003.SH	12/11/2024	SDB3262115544	(6,100.00)	0.4323	(2,537.40)	(2,637.09)	0.0000	4.5800	(1,789.0461)	0.0000	0.3228	(1.3105)	0.0000	1	(0.9877)	01/06/2025
601003.SH	12/11/2024	SDB3262115544	(1,800.00)	0.4323	(748.74)	(778.16)	0.0000	4.5800	(1,789.0461)	0.0000	0.0953	(0.3867)	0.0000	1	(0.2915)	01/06/2025
601003.SH	12/11/2024	SDB3262115544	(3,000.00)	0.4323	(1,247.90)	(1,296.93)	0.0000	4.5800	(1,789.0461)	0.0000	0.1588	(0.6445)	0.0000	1	(0.4858)	01/06/2025
601003.SH	12/11/2024	SDB3262115544	(900.00)	0.4323	(374.37)	(389.08)	0.0000	4.5800	(1,789.0461)	0.0000	0.0476	(0.1934)	0.0000	1	(0.1457)	01/06/2025
601003.SH	12/11/2024	SDB3262115544	(400.00)	0.4323	(166.39)	(172.92)	0.0000	4.5800	(1,789.0461)	0.0000	0.0212	(0.0859)	0.0000	1	(0.0648)	01/06/2025
601003.SH	12/11/2024	SDB3262115544	(3,200.00)	0.4323	(1,331.09)	(1,383.39)	0.0000	4.5800	(1,789.0461)	0.0000	0.1693	(0.6875)	0.0000	1	(0.5181)	01/06/2025
601003.SH	12/11/2024	SDB3262115544	(15,600.00)	0.4323	(6,489.09)	(6,744.04)	0.0000	4.5800	(1,789.0461)	0.0000	0.8256	(3.3515)	0.0000	1	(2.5259)	01/06/2025
601003.SH	12/11/2024	SDB3262115544	(300.00)	0.4323	(124.79)	(129.69)	0.0000	4.5800	(1,789.0461)	0.0000	0.0159	(0.0645)	0.0000	1	(0.0486)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
LIUZHOU IRON & STEEL CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
601003.SH	12/11/2024	SDB3262115544	(5,800.00)	0.4323	(2,412.61)	(2,507.40)	0.0000	4.5800	(1,789.0461)	0.0000	0.3069	(1.2461)	0.0000	1	(0.9391)	01/06/2025
601003.SH	12/11/2024	SDB3262115544	(100.00)	0.4323	(41.60)	(43.23)	0.0000	4.5800	(1,789.0461)	0.0000	0.0053	(0.0215)	0.0000	1	(0.0162)	01/06/2025
601003.SH	12/11/2024	SDB3262115544	(100.00)	0.4323	(41.60)	(43.23)	0.0000	4.5800	(1,789.0461)	0.0000	0.0053	(0.0215)	0.0000	1	(0.0162)	01/06/2025
601003.SH	12/11/2024	SDB3262115544	(12,500.00)	0.4323	(5,199.59)	(5,403.88)	0.0000	4.5800	(1,789.0461)	0.0000	0.6615	(2.6855)	0.0000	1	(2.0240)	01/06/2025
601003.SH	12/11/2024	SDB3262115544	(1,300.00)	0.4323	(540.76)	(562.00)	0.0000	4.5800	(1,789.0461)	0.0000	0.0688	(0.2793)	0.0000	1	(0.2105)	01/06/2025
601003.SH	12/11/2024	SDB3262115544	(2,000.00)	0.4323	(831.93)	(864.62)	0.0000	4.5800	(1,789.0461)	0.0000	0.1058	(0.4297)	0.0000	1	(0.3238)	01/06/2025
601003.SH	12/10/2024	SDB3262115544	(16,000.00)	0.4220	(6,705.92)	(6,751.33)	0.0000	4.5800	(1,789.8181)	0.0000	0.8531	(3.3566)	0.0000	1	(2.5034)	01/06/2025
601003.SH	12/10/2024	SDB3262115544	(24,400.00)	0.4220	(10,238.22)	(10,295.78)	0.0000	4.5800	(1,789.8181)	0.0000	1.3025	(5.1188)	0.0000	1	(3.8162)	01/06/2025
601003.SH	12/10/2024	SDB3262115544	(4,000.00)	0.4220	(1,692.54)	(1,687.83)	0.0000	4.5800	(1,789.8181)	0.0000	0.2153	(0.8391)	0.0000	1	(0.6238)	01/06/2025
601003.SH	12/10/2024	SDB3262115544	(9,790.00)	0.4220	(4,129.64)	(4,130.97)	0.0000	4.5800	(1,789.8181)	0.0000	0.5254	(2.0538)	0.0000	1	(1.5284)	01/06/2025
601003.SH	12/10/2024	SDB3262115544	(12,610.00)	0.4220	(5,319.18)	(5,320.89)	0.0000	4.5800	(1,789.8181)	0.0000	0.6767	(2.6454)	0.0000	1	(1.9687)	01/06/2025
601003.SH	12/10/2024	SDB3262115544	(20,500.00)	0.4220	(8,637.61)	(8,650.14)	0.0000	4.5800	(1,789.8181)	0.0000	1.0989	(4.3006)	0.0000	1	(3.2017)	01/06/2025
601003.SH	12/10/2024	SDB3262115544	(10,300.00)	0.4220	(4,333.83)	(4,346.17)	0.0000	4.5800	(1,789.8181)	0.0000	0.5514	(2.1608)	0.0000	1	(1.6094)	01/06/2025
601003.SH	12/10/2024	SDB3262115544	(7,800.00)	0.4220	(3,270.23)	(3,291.27)	0.0000	4.5800	(1,789.8181)	0.0000	0.4160	(1.6363)	0.0000	1	(1.2203)	01/06/2025
601003.SH	12/10/2024	SDB3262115544	(11,600.00)	0.4220	(4,887.10)	(4,894.71)	0.0000	4.5800	(1,789.8181)	0.0000	0.6217	(2.4335)	0.0000	1	(1.8118)	01/06/2025
601003.SH	12/10/2024	SDB3262115544	(2,200.00)	0.4220	(915.13)	(928.31)	0.0000	4.5800	(1,789.8181)	0.0000	0.1164	(0.4615)	0.0000	1	(0.3451)	01/06/2025
601003.SH	12/10/2024	SDB3262115544	(39,700.00)	0.4220	(16,513.89)	(16,751.73)	0.0000	4.5800	(1,789.8181)	0.0000	2.1009	(8.3285)	0.0000	1	(6.2276)	01/06/2025
601003.SH	12/10/2024	SDB3262115544	(2,000.00)	0.4220	(831.93)	(843.92)	0.0000	4.5800	(1,789.8181)	0.0000	0.1058	(0.4196)	0.0000	1	(0.3137)	01/06/2025
601003.SH	12/10/2024	SDB3262115544	(5,900.00)	0.4220	(2,454.21)	(2,489.55)	0.0000	4.5800	(1,789.8181)	0.0000	0.3122	(1.2377)	0.0000	1	(0.9255)	01/06/2025
601003.SH	12/10/2024	SDB3262115544	(12,700.00)	0.4220	(5,282.78)	(5,358.87)	0.0000	4.5800	(1,789.8181)	0.0000	0.6721	(2.6643)	0.0000	1	(1.9922)	01/06/2025
601003.SH	12/10/2024	SDB3262115544	(600.00)	0.4220	(249.58)	(253.17)	0.0000	4.5800	(1,789.8181)	0.0000	0.0318	(0.1259)	0.0000	1	(0.0941)	01/06/2025
601003.SH	12/10/2024	SDB3262115544	(19,700.00)	0.4220	(8,194.55)	(8,312.57)	0.0000	4.5800	(1,789.8181)	0.0000	1.0425	(4.1328)	0.0000	1	(3.0902)	01/06/2025
601003.SH	12/10/2024	SDB3262115544	(6,100.00)	0.4220	(2,537.40)	(2,573.94)	0.0000	4.5800	(1,789.8181)	0.0000	0.3228	(1.2797)	0.0000	1	(0.9569)	01/06/2025
601003.SH	12/10/2024	SDB3262115544	(1,800.00)	0.4220	(748.74)	(759.52)	0.0000	4.5800	(1,789.8181)	0.0000	0.0953	(0.3776)	0.0000	1	(0.2824)	01/06/2025
601003.SH	12/10/2024	SDB3262115544	(3,000.00)	0.4220	(1,247.90)	(1,265.87)	0.0000	4.5800	(1,789.8181)	0.0000	0.1588	(0.6294)	0.0000	1	(0.4706)	01/06/2025
601003.SH	12/10/2024	SDB3262115544	(900.00)	0.4220	(374.37)	(379.76)	0.0000	4.5800	(1,789.8181)	0.0000	0.0476	(0.1888)	0.0000	1	(0.1412)	01/06/2025
601003.SH	12/10/2024	SDB3262115544	(400.00)	0.4220	(166.39)	(168.78)	0.0000	4.5800	(1,789.8181)	0.0000	0.0212	(0.0839)	0.0000	1	(0.0627)	01/06/2025
601003.SH	12/10/2024	SDB3262115544	(3,200.00)	0.4220	(1,331.09)	(1,350.27)	0.0000	4.5800	(1,789.8181)	0.0000	0.1693	(0.6713)	0.0000	1	(0.5020)	01/06/2025
601003.SH	12/10/2024	SDB3262115544	(15,600.00)	0.4220	(6,489.09)	(6,582.54)	0.0000	4.5800	(1,789.8181)	0.0000	0.8296	(3.2727)	0.0000	1	(2.4471)	01/06/2025
601003.SH	12/10/2024	SDB3262115544	(300.00)	0.4220	(124.79)	(126.59)	0.0000	4.5800	(1,789.8181)	0.0000	0.0159	(0.0629)	0.0000	1	(0.0471)	01/06/2025
601003.SH	12/10/2024	SDB3262115544	(5,800.00)	0.4220	(2,412.61)	(2,447.36)	0.0000	4.5800	(1,789.8181)	0.0000	0.3069	(1.2168)	0.0000	1	(0.9098)	01/06/2025
601003.SH	12/10/2024	SDB3262115544	(100.00)	0.4220	(41.60)	(42.20)	0.0000	4.5800	(1,789.8181)	0.0000	0.0053	(0.0210)	0.0000	1	(0.0157)	01/06/2025
601003.SH	12/10/2024	SDB3262115544	(100.00)	0.4220	(41.60)	(42.20)	0.0000	4.5800	(1,789.8181)	0.0000	0.0053	(0.0210)	0.0000	1	(0.0157)	01/06/2025
601003.SH	12/10/2024	SDB3262115544	(12,500.00)	0.4220	(5,199.59)	(5,274.48)	0.0000	4.5800	(1,789.8181)	0.0000	0.6615	(2.6223)	0.0000	1	(1.9608)	01/06/2025
601003.SH	12/10/2024	SDB3262115544	(1,300.00)	0.4220	(540.76)	(548.55)	0.0000	4.5800	(1,789.8181)	0.0000	0.0688	(0.2727)	0.0000	1	(0.2039)	01/06/2025
601003.SH	12/10/2024	SDB3262115544	(2,000.00)	0.4220	(831.93)	(843.92)	0.0000	4.5800	(1,789.8181)	0.0000	0.1058	(0.4196)	0.0000	1	(0.3137)	01/06/2025
601003.SH	12/09/2024	SDB3262115544	(4,000.00)	0.4187	(1,692.54)	(1,674.67)	0.0000	4.5800	(1,773.6235)	0.0000	0.2153	(0.8251)	0.0000	1	(0.6097)	01/06/2025
601003.SH	12/09/2024	SDB3262115544	(9,790.00)	0.4187	(4,129.64)	(4,098.76)	0.0000	4.5800	(1,773.6235)	0.0000	0.5254	(2.0193)	0.0000	1	(1.4940)	01/06/2025
601003.SH	12/09/2024	SDB3262115544	(12,610.00)	0.4187	(5,319.18)	(5,279.40)	0.0000	4.5800	(1,773.6235)	0.0000	0.6767	(2.6010)	0.0000	1	(1.9243)	01/06/2025
601003.SH	12/09/2024	SDB3262115544	(20,500.00)	0.4187	(8,637.61)	(8,582.69)	0.0000	4.5800	(1,773.6235)	0.0000	1.0989	(4.2285)	0.0000	1	(3.1296)	01/06/2025
601003.SH	12/09/2024	SDB3262115544	(10,300.00)	0.4187	(4,333.83)	(4,312.28)	0.0000	4.5800	(1,773.6235)	0.0000	0.5514	(2.1245)	0.0000	1	(1.5732)	01/06/2025
601003.SH	12/09/2024	SDB3262115544	(7,800.00)	0.4187	(3,270.23)	(3,265.61)	0.0000	4.5800	(1,773.6235)	0.0000	0.4160	(1.6089)	0.0000	1	(1.1928)	01/06/2025
601003.SH	12/09/2024	SDB3262115544	(11,600.00)	0.4187	(4,887.10)	(4,856.55)	0.0000	4.5800	(1,773.6235)	0.0000	0.6217	(2.3927)	0.0000	1	(1.7709)	01/06/2025
601003.SH	12/09/2024	SDB3262115544	(2,200.00)	0.4187	(915.13)	(921.07)	0.0000	4.5800	(1,773.6235)	0.0000	0.1164	(0.4538)	0.0000	1	(0.3374)	01/06/2025
601003.SH	12/09/2024	SDB3262115544	(39,700.00)	0.4187	(16,513.89)	(16,621.12)	0.0000	4.5800	(1,773.6235)	0.0000	2.1009	(8.1888)	0.0000	1	(6.0878)	01/06/2025
601003.SH	12/09/2024	SDB3262115544	(2,000.00)	0.4187	(831.93)	(837.34)	0.0000	4.5800	(1,773.6235)	0.0000	0.1058	(0.4125)	0.0000	1	(0.3067)	01/06/2025
601003.SH	12/09/2024	SDB3262115544	(5,900.00)	0.4187	(2,454.21)	(2,470.14)	0.0000	4.5800	(1,773.6235)	0.0000	0.3122	(1.2170)	0.0000	1	(0.9047)	01/06/2025
601003.SH	12/09/2024	SDB3262115544	(12,700.00)	0.4187	(5,282.78)	(5,317.08)	0.0000	4.5800	(1,773.6235)	0.0000	0.6721	(2.6196)	0.0000	1	(1.9475)	01/06/2025
601003.SH	12/09/2024	SDB3262115544	(600.00)	0.4187	(249.58)	(251.20)	0.0000	4.5800	(1,773.6235)	0.0000	0.0318	(0.1238)	0.0000	1	(0.0920)	01/06/2025
601003.SH	12/09/2024	SDB3262115544	(19,700.00)	0.4187	(8,194.55)	(8,247.76)	0.0000	4.5800	(1,773.6235)	0.0000	1.0425	(4.0635)	0.0000	1	(3.0209)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
LIUZHOU IRON & STEEL CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
601003.SH	12/09/2024	SDB3262115544	(6,100.00)	0.4187	(2,537.40)	(2,553.87)	0.0000	4.5800	(1,773.6235)	0.0000	0.3228	(1.2582)	0.0000	1	(0.9354)	01/06/2025
601003.SH	12/09/2024	SDB3262115544	(1,800.00)	0.4187	(748.74)	(753.60)	0.0000	4.5800	(1,773.6235)	0.0000	0.0953	(0.3713)	0.0000	1	(0.2760)	01/06/2025
601003.SH	12/09/2024	SDB3262115544	(3,000.00)	0.4187	(1,247.90)	(1,256.00)	0.0000	4.5800	(1,773.6235)	0.0000	0.1588	(0.6188)	0.0000	1	(0.4600)	01/06/2025
601003.SH	12/09/2024	SDB3262115544	(900.00)	0.4187	(374.37)	(376.80)	0.0000	4.5800	(1,773.6235)	0.0000	0.0476	(0.1856)	0.0000	1	(0.1380)	01/06/2025
601003.SH	12/09/2024	SDB3262115544	(400.00)	0.4187	(166.39)	(167.47)	0.0000	4.5800	(1,773.6235)	0.0000	0.0212	(0.0825)	0.0000	1	(0.0613)	01/06/2025
601003.SH	12/09/2024	SDB3262115544	(3,200.00)	0.4187	(1,331.09)	(1,339.74)	0.0000	4.5800	(1,773.6235)	0.0000	0.1693	(0.6601)	0.0000	1	(0.4907)	01/06/2025
601003.SH	12/09/2024	SDB3262115544	(15,600.00)	0.4187	(6,489.09)	(6,531.22)	0.0000	4.5800	(1,773.6235)	0.0000	0.8256	(3.2178)	0.0000	1	(2.3922)	01/06/2025
601003.SH	12/09/2024	SDB3262115544	(300.00)	0.4187	(124.79)	(125.60)	0.0000	4.5800	(1,773.6235)	0.0000	0.0159	(0.0619)	0.0000	1	(0.0460)	01/06/2025
601003.SH	12/09/2024	SDB3262115544	(5,800.00)	0.4187	(2,412.61)	(2,428.27)	0.0000	4.5800	(1,773.6235)	0.0000	0.3069	(1.1963)	0.0000	1	(0.8894)	01/06/2025
601003.SH	12/09/2024	SDB3262115544	(100.00)	0.4187	(41.60)	(41.87)	0.0000	4.5800	(1,773.6235)	0.0000	0.0053	(0.0206)	0.0000	1	(0.0153)	01/06/2025
601003.SH	12/09/2024	SDB3262115544	(100.00)	0.4187	(41.60)	(41.87)	0.0000	4.5800	(1,773.6235)	0.0000	0.0053	(0.0206)	0.0000	1	(0.0153)	01/06/2025
601003.SH	12/09/2024	SDB3262115544	(12,500.00)	0.4187	(5,199.59)	(5,233.35)	0.0000	4.5800	(1,773.6235)	0.0000	0.6615	(2.5783)	0.0000	1	(1.9168)	01/06/2025
601003.SH	12/09/2024	SDB3262115544	(1,300.00)	0.4187	(540.76)	(544.27)	0.0000	4.5800	(1,773.6235)	0.0000	0.0688	(0.2681)	0.0000	1	(0.1994)	01/06/2025
601003.SH	12/09/2024	SDB3262115544	(2,000.00)	0.4187	(831.93)	(837.34)	0.0000	4.5800	(1,773.6235)	0.0000	0.1058	(0.4125)	0.0000	1	(0.3067)	01/06/2025
601003.SH	12/06/2024	SDB3262115544	(20,500.00)	0.4233	(8,637.61)	(8,678.00)	0.0000	4.5800	(1,762.7888)	0.0000	3.2967	(12.7479)	0.0000	3	(9.4512)	01/06/2025
601003.SH	12/06/2024	SDB3262115544	(10,300.00)	0.4233	(4,333.83)	(4,360.17)	0.0000	4.5800	(1,762.7888)	0.0000	1.6541	(6.4050)	0.0000	3	(4.7510)	01/06/2025
601003.SH	12/06/2024	SDB3262115544	(7,800.00)	0.4233	(3,270.23)	(3,301.87)	0.0000	4.5800	(1,762.7888)	0.0000	1.2481	(4.8504)	0.0000	3	(3.6023)	01/06/2025
601003.SH	12/06/2024	SDB3262115544	(11,600.00)	0.4233	(4,887.10)	(4,910.48)	0.0000	4.5800	(1,762.7888)	0.0000	1.8652	(7.2134)	0.0000	3	(5.3482)	01/06/2025
601003.SH	12/06/2024	SDB3262115544	(2,200.00)	0.4233	(915.13)	(931.30)	0.0000	4.5800	(1,762.7888)	0.0000	0.3493	(1.3681)	0.0000	3	(1.0188)	01/06/2025
601003.SH	12/06/2024	SDB3262115544	(39,700.00)	0.4233	(16,513.89)	(16,805.68)	0.0000	4.5800	(1,762.7888)	0.0000	6.3028	(24.6874)	0.0000	3	(18.3846)	01/06/2025
601003.SH	12/06/2024	SDB3262115544	(2,000.00)	0.4233	(831.93)	(846.63)	0.0000	4.5800	(1,762.7888)	0.0000	0.3175	(1.2437)	0.0000	3	(0.9262)	01/06/2025
601003.SH	12/06/2024	SDB3262115544	(5,900.00)	0.4233	(2,454.21)	(2,497.57)	0.0000	4.5800	(1,762.7888)	0.0000	0.9367	(3.6689)	0.0000	3	(2.7322)	01/06/2025
601003.SH	12/06/2024	SDB3262115544	(12,700.00)	0.4233	(5,282.78)	(5,376.13)	0.0000	4.5800	(1,762.7888)	0.0000	2.0163	(7.8975)	0.0000	3	(5.8812)	01/06/2025
601003.SH	12/06/2024	SDB3262115544	(600.00)	0.4233	(249.58)	(253.99)	0.0000	4.5800	(1,762.7888)	0.0000	0.0953	(0.3731)	0.0000	3	(0.2779)	01/06/2025
601003.SH	12/06/2024	SDB3262115544	(19,700.00)	0.4233	(8,194.55)	(8,339.34)	0.0000	4.5800	(1,762.7888)	0.0000	3.1276	(12.2504)	0.0000	3	(9.1228)	01/06/2025
601003.SH	12/06/2024	SDB3262115544	(6,100.00)	0.4233	(2,537.40)	(2,582.23)	0.0000	4.5800	(1,762.7888)	0.0000	0.9684	(3.7933)	0.0000	3	(2.8248)	01/06/2025
601003.SH	12/06/2024	SDB3262115544	(1,800.00)	0.4233	(748.74)	(761.97)	0.0000	4.5800	(1,762.7888)	0.0000	0.2858	(1.1193)	0.0000	3	(0.8336)	01/06/2025
601003.SH	12/06/2024	SDB3262115544	(3,000.00)	0.4233	(1,247.90)	(1,269.95)	0.0000	4.5800	(1,762.7888)	0.0000	0.4763	(1.8655)	0.0000	3	(1.3893)	01/06/2025
601003.SH	12/06/2024	SDB3262115544	(900.00)	0.4233	(374.37)	(380.99)	0.0000	4.5800	(1,762.7888)	0.0000	0.1429	(0.5597)	0.0000	3	(0.4168)	01/06/2025
601003.SH	12/06/2024	SDB3262115544	(400.00)	0.4233	(166.39)	(169.33)	0.0000	4.5800	(1,762.7888)	0.0000	0.0635	(0.2487)	0.0000	3	(0.1852)	01/06/2025
601003.SH	12/06/2024	SDB3262115544	(3,200.00)	0.4233	(1,331.09)	(1,354.61)	0.0000	4.5800	(1,762.7888)	0.0000	0.5080	(1.9899)	0.0000	3	(1.4819)	01/06/2025
601003.SH	12/06/2024	SDB3262115544	(15,600.00)	0.4233	(6,489.09)	(6,603.75)	0.0000	4.5800	(1,762.7888)	0.0000	2.4767	(9.7008)	0.0000	3	(7.2242)	01/06/2025
601003.SH	12/06/2024	SDB3262115544	(300.00)	0.4233	(124.79)	(127.00)	0.0000	4.5800	(1,762.7888)	0.0000	0.0476	(0.1866)	0.0000	3	(0.1389)	01/06/2025
601003.SH	12/06/2024	SDB3262115544	(5,800.00)	0.4233	(2,412.61)	(2,455.24)	0.0000	4.5800	(1,762.7888)	0.0000	0.9208	(3.6067)	0.0000	3	(2.6859)	01/06/2025
601003.SH	12/06/2024	SDB3262115544	(100.00)	0.4233	(41.60)	(42.33)	0.0000	4.5800	(1,762.7888)	0.0000	0.0159	(0.0622)	0.0000	3	(0.0463)	01/06/2025
601003.SH	12/06/2024	SDB3262115544	(100.00)	0.4233	(41.60)	(42.33)	0.0000	4.5800	(1,762.7888)	0.0000	0.0159	(0.0622)	0.0000	3	(0.0463)	01/06/2025
601003.SH	12/06/2024	SDB3262115544	(12,500.00)	0.4233	(5,199.59)	(5,291.46)	0.0000	4.5800	(1,762.7888)	0.0000	1.9845	(7.7731)	0.0000	3	(5.7886)	01/06/2025
601003.SH	12/06/2024	SDB3262115544	(1,300.00)	0.4233	(540.76)	(550.31)	0.0000	4.5800	(1,762.7888)	0.0000	0.2064	(0.8084)	0.0000	3	(0.6020)	01/06/2025
601003.SH	12/06/2024	SDB3262115544	(2,000.00)	0.4233	(831.93)	(846.63)	0.0000	4.5800	(1,762.7888)	0.0000	0.3175	(1.2437)	0.0000	3	(0.9262)	01/06/2025
601003.SH	12/05/2024	SDB3262115544	(7,800.00)	0.4254	(3,270.23)	(3,318.44)	0.0000	4.5800	(1,765.3251)	0.0000	0.4160	(1.6273)	0.0000	1	(1.2112)	01/06/2025
601003.SH	12/05/2024	SDB3262115544	(11,600.00)	0.4254	(4,887.10)	(4,935.12)	0.0000	4.5800	(1,765.3251)	0.0000	0.6217	(2.4200)	0.0000	1	(1.7983)	01/06/2025
601003.SH	12/05/2024	SDB3262115544	(2,200.00)	0.4254	(915.13)	(935.97)	0.0000	4.5800	(1,765.3251)	0.0000	0.1164	(0.4590)	0.0000	1	(0.3425)	01/06/2025
601003.SH	12/05/2024	SDB3262115544	(39,700.00)	0.4254	(16,513.89)	(16,890.01)	0.0000	4.5800	(1,765.3251)	0.0000	2.1009	(8.2823)	0.0000	1	(6.1814)	01/06/2025
601003.SH	12/05/2024	SDB3262115544	(2,000.00)	0.4254	(831.93)	(850.88)	0.0000	4.5800	(1,765.3251)	0.0000	0.1058	(0.4172)	0.0000	1	(0.3114)	01/06/2025
601003.SH	12/05/2024	SDB3262115544	(5,900.00)	0.4254	(2,454.21)	(2,510.10)	0.0000	4.5800	(1,765.3251)	0.0000	0.3122	(1.2309)	0.0000	1	(0.9186)	01/06/2025
601003.SH	12/05/2024	SDB3262115544	(12,700.00)	0.4254	(5,282.78)	(5,403.10)	0.0000	4.5800	(1,765.3251)	0.0000	0.6721	(2.6495)	0.0000	1	(1.9774)	01/06/2025
601003.SH	12/05/2024	SDB3262115544	(600.00)	0.4254	(249.58)	(255.26)	0.0000	4.5800	(1,765.3251)	0.0000	0.0318	(0.1252)	0.0000	1	(0.0934)	01/06/2025
601003.SH	12/05/2024	SDB3262115544	(19,700.00)	0.4254	(8,194.55)	(8,381.19)	0.0000	4.5800	(1,765.3251)	0.0000	1.0425	(4.1099)	0.0000	1	(3.0673)	01/06/2025
601003.SH	12/05/2024	SDB3262115544	(6,100.00)	0.4254	(2,537.40)	(2,595.19)	0.0000	4.5800	(1,765.3251)	0.0000	0.3228	(1.2726)	0.0000	1	(0.9498)	01/06/2025
601003.SH	12/05/2024	SDB3262115544	(1,800.00)	0.4254	(748.74)	(765.79)	0.0000	4.5800	(1,765.3251)	0.0000	0.0953	(0.3755)	0.0000	1	(0.2803)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
LIUZHOU IRON & STEEL CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
601003.SH	12/05/2024	SDB3262115544	(3,000.00)	0.4254	(1,247.90)	(1,276.32)	0.0000	4.5800	(1,765.3251)	0.0000	0.1588	(0.6259)	0.0000	1	(0.4671)	01/06/2025
601003.SH	12/05/2024	SDB3262115544	(900.00)	0.4254	(374.37)	(382.90)	0.0000	4.5800	(1,765.3251)	0.0000	0.0476	(0.1878)	0.0000	1	(0.1401)	01/06/2025
601003.SH	12/05/2024	SDB3262115544	(400.00)	0.4254	(166.39)	(170.18)	0.0000	4.5800	(1,765.3251)	0.0000	0.0212	(0.0834)	0.0000	1	(0.0623)	01/06/2025
601003.SH	12/05/2024	SDB3262115544	(3,200.00)	0.4254	(1,331.09)	(1,361.41)	0.0000	4.5800	(1,765.3251)	0.0000	0.1693	(0.6676)	0.0000	1	(0.4982)	01/06/2025
601003.SH	12/05/2024	SDB3262115544	(15,600.00)	0.4254	(6,489.09)	(6,636.88)	0.0000	4.5800	(1,765.3251)	0.0000	0.8256	(3.2545)	0.0000	1	(2.4290)	01/06/2025
601003.SH	12/05/2024	SDB3262115544	(300.00)	0.4254	(124.79)	(127.63)	0.0000	4.5800	(1,765.3251)	0.0000	0.0159	(0.0626)	0.0000	1	(0.0467)	01/06/2025
601003.SH	12/05/2024	SDB3262115544	(5,800.00)	0.4254	(2,412.61)	(2,467.56)	0.0000	4.5800	(1,765.3251)	0.0000	0.3069	(1.2100)	0.0000	1	(0.9031)	01/06/2025
601003.SH	12/05/2024	SDB3262115544	(100.00)	0.4254	(41.60)	(42.54)	0.0000	4.5800	(1,765.3251)	0.0000	0.0053	(0.0209)	0.0000	1	(0.0156)	01/06/2025
601003.SH	12/05/2024	SDB3262115544	(100.00)	0.4254	(41.60)	(42.54)	0.0000	4.5800	(1,765.3251)	0.0000	0.0053	(0.0209)	0.0000	1	(0.0156)	01/06/2025
601003.SH	12/05/2024	SDB3262115544	(12,500.00)	0.4254	(5,199.59)	(5,318.01)	0.0000	4.5800	(1,765.3251)	0.0000	0.6615	(2.6078)	0.0000	1	(1.9463)	01/06/2025
601003.SH	12/05/2024	SDB3262115544	(1,300.00)	0.4254	(540.76)	(553.07)	0.0000	4.5800	(1,765.3251)	0.0000	0.0688	(0.2712)	0.0000	1	(0.2024)	01/06/2025
601003.SH	12/05/2024	SDB3262115544	(2,000.00)	0.4254	(831.93)	(850.88)	0.0000	4.5800	(1,765.3251)	0.0000	0.1058	(0.4172)	0.0000	1	(0.3114)	01/06/2025
601003.SH	12/04/2024	SDB3262115544	(2,200.00)	0.4160	(915.13)	(915.13)	0.0000	4.5800	(1,767.5128)	0.0000	0.1164	(0.4493)	0.0000	1	(0.3329)	01/06/2025
601003.SH	12/04/2024	SDB3262115544	(39,700.00)	0.4160	(16,513.89)	(16,513.89)	0.0000	4.5800	(1,767.5128)	0.0000	2.1009	(8.1079)	0.0000	1	(6.0070)	01/06/2025
601003.SH	12/04/2024	SDB3262115544	(2,000.00)	0.4160	(831.93)	(831.93)	0.0000	4.5800	(1,767.5128)	0.0000	0.1058	(0.4085)	0.0000	1	(0.3026)	01/06/2025
601003.SH	12/04/2024	SDB3262115544	(5,900.00)	0.4160	(2,454.21)	(2,454.21)	0.0000	4.5800	(1,767.5128)	0.0000	0.3122	(1.2050)	0.0000	1	(0.8927)	01/06/2025
601003.SH	12/04/2024	SDB3262115544	(12,700.00)	0.4160	(5,282.78)	(5,282.78)	0.0000	4.5800	(1,767.5128)	0.0000	0.6721	(2.5937)	0.0000	1	(1.9216)	01/06/2025
601003.SH	12/04/2024	SDB3262115544	(600.00)	0.4160	(249.58)	(249.58)	0.0000	4.5800	(1,767.5128)	0.0000	0.0318	(0.1225)	0.0000	1	(0.0908)	01/06/2025
601003.SH	12/04/2024	SDB3262115544	(19,700.00)	0.4160	(8,194.55)	(8,194.55)	0.0000	4.5800	(1,767.5128)	0.0000	1.0425	(4.0233)	0.0000	1	(2.9808)	01/06/2025
601003.SH	12/04/2024	SDB3262115544	(6,100.00)	0.4160	(2,537.40)	(2,537.40)	0.0000	4.5800	(1,767.5128)	0.0000	0.3228	(1.2458)	0.0000	1	(0.9230)	01/06/2025
601003.SH	12/04/2024	SDB3262115544	(1,800.00)	0.4160	(748.74)	(748.74)	0.0000	4.5800	(1,767.5128)	0.0000	0.0953	(0.3676)	0.0000	1	(0.2724)	01/06/2025
601003.SH	12/04/2024	SDB3262115544	(3,000.00)	0.4160	(1,247.90)	(1,247.90)	0.0000	4.5800	(1,767.5128)	0.0000	0.1588	(0.6127)	0.0000	1	(0.4539)	01/06/2025
601003.SH	12/04/2024	SDB3262115544	(900.00)	0.4160	(374.37)	(374.37)	0.0000	4.5800	(1,767.5128)	0.0000	0.0476	(0.1838)	0.0000	1	(0.1362)	01/06/2025
601003.SH	12/04/2024	SDB3262115544	(400.00)	0.4160	(166.39)	(166.39)	0.0000	4.5800	(1,767.5128)	0.0000	0.0212	(0.0817)	0.0000	1	(0.0605)	01/06/2025
601003.SH	12/04/2024	SDB3262115544	(3,200.00)	0.4160	(1,331.09)	(1,331.09)	0.0000	4.5800	(1,767.5128)	0.0000	0.1693	(0.6535)	0.0000	1	(0.4842)	01/06/2025
601003.SH	12/04/2024	SDB3262115544	(15,600.00)	0.4160	(6,489.09)	(6,489.09)	0.0000	4.5800	(1,767.5128)	0.0000	0.8256	(3.1860)	0.0000	1	(2.3604)	01/06/2025
601003.SH	12/04/2024	SDB3262115544	(300.00)	0.4160	(124.79)	(124.79)	0.0000	4.5800	(1,767.5128)	0.0000	0.0159	(0.0613)	0.0000	1	(0.0454)	01/06/2025
601003.SH	12/04/2024	SDB3262115544	(5,800.00)	0.4160	(2,412.61)	(2,412.61)	0.0000	4.5800	(1,767.5128)	0.0000	0.3069	(1.1845)	0.0000	1	(0.8776)	01/06/2025
601003.SH	12/04/2024	SDB3262115544	(100.00)	0.4160	(41.60)	(41.60)	0.0000	4.5800	(1,767.5128)	0.0000	0.0053	(0.0204)	0.0000	1	(0.0151)	01/06/2025
601003.SH	12/04/2024	SDB3262115544	(100.00)	0.4160	(41.60)	(41.60)	0.0000	4.5800	(1,767.5128)	0.0000	0.0053	(0.0204)	0.0000	1	(0.0151)	01/06/2025
601003.SH	12/04/2024	SDB3262115544	(12,500.00)	0.4160	(5,199.59)	(5,199.59)	0.0000	4.5800	(1,767.5128)	0.0000	0.6615	(2.5529)	0.0000	1	(1.8914)	01/06/2025
601003.SH	12/04/2024	SDB3262115544	(1,300.00)	0.4160	(540.76)	(540.76)	0.0000	4.5800	(1,767.5128)	0.0000	0.0688	(0.2655)	0.0000	1	(0.1967)	01/06/2025
601003.SH	12/04/2024	SDB3262115544	(2,000.00)	0.4160	(831.93)	(831.93)	0.0000	4.5800	(1,767.5128)	0.0000	0.1058	(0.4085)	0.0000	1	(0.3026)	01/06/2025
TOTAL LIUZHOU IRON & STEEL CO., LTD. CMN CLASS A SERIES NORTHBOUND											655.9875	(2,529.9624)	0.0000		(1,873.9748)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
LOCTEK ERGONOMIC TECHNOLOGY CORP. CMN CLASS A SERIES NORTHBOUND																
300729.ZK	01/03/2025	SDB3262540419	(5,100.00)	2.1999	(11,129.93)	(11,219.37)	0.0000	4.3300	(1,824.7996)	0.0000	4.0161	(17.0609)	0.0000	3	(13.0449)	01/06/2025
300729.ZK	01/03/2025	SDB3262540419	(3,300.00)	2.1999	(7,178.71)	(7,259.59)	0.0000	4.3300	(1,824.7996)	0.0000	2.5903	(11.0394)	0.0000	3	(8.4491)	01/06/2025
300729.ZK	01/03/2025	SDB3262540419	(2,000.00)	2.1999	(4,522.77)	(4,399.75)	0.0000	4.3300	(1,824.7996)	0.0000	1.6320	(6.6906)	0.0000	3	(5.0586)	01/06/2025
300729.ZK	01/03/2025	SDB3262540419	(800.00)	2.1999	(1,817.49)	(1,759.90)	0.0000	4.3300	(1,824.7996)	0.0000	0.6558	(2.6762)	0.0000	3	(2.0204)	01/06/2025
300729.ZK	01/03/2025	SDB3262540419	(8,000.00)	2.1999	(18,486.29)	(17,599.02)	0.0000	4.3300	(1,824.7996)	0.0000	6.6705	(26.7622)	0.0000	3	(20.0918)	01/06/2025
300729.ZK	01/03/2025	SDB3262540419	(10,300.00)	2.1999	(23,758.03)	(22,658.73)	0.0000	4.3300	(1,824.7996)	0.0000	8.5727	(34.4564)	0.0000	3	(25.8837)	01/06/2025
300729.ZK	01/03/2025	SDB3262540419	(600.00)	2.1999	(1,440.76)	(1,319.93)	0.0000	4.3300	(1,824.7996)	0.0000	0.5199	(2.0072)	0.0000	3	(1.4873)	01/06/2025
300729.ZK	01/03/2025	SDB3262540419	(3,000.00)	2.1999	(7,183.42)	(6,599.63)	0.0000	4.3300	(1,824.7996)	0.0000	2.5920	(10.0358)	0.0000	3	(7.4438)	01/06/2025
300729.ZK	01/03/2025	SDB3262540419	(600.00)	2.1999	(1,407.30)	(1,319.93)	0.0000	4.3300	(1,824.7996)	0.0000	0.5078	(2.0072)	0.0000	3	(1.4994)	01/06/2025
300729.ZK	01/03/2025	SDB3262540419	(7,100.00)	2.1999	(16,637.50)	(15,619.13)	0.0000	4.3300	(1,824.7996)	0.0000	6.0034	(23.7515)	0.0000	3	(17.7481)	01/06/2025
300729.ZK	01/03/2025	SDB3262540419	(600.00)	2.1999	(1,397.43)	(1,319.93)	0.0000	4.3300	(1,824.7996)	0.0000	0.5042	(2.0072)	0.0000	3	(1.5029)	01/06/2025
300729.ZK	01/03/2025	SDB3262540419	(1,500.00)	2.1999	(3,492.28)	(3,299.82)	0.0000	4.3300	(1,824.7996)	0.0000	1.2601	(5.0179)	0.0000	3	(3.7578)	01/06/2025
300729.ZK	01/03/2025	SDB3262540419	(100.00)	2.1999	(233.75)	(219.99)	0.0000	4.3300	(1,824.7996)	0.0000	0.0843	(0.3345)	0.0000	3	(0.2502)	01/06/2025
300729.ZK	01/03/2025	SDB3262540419	(26,300.00)	2.1999	(63,409.27)	(57,856.77)	0.0000	4.3300	(1,824.7996)	0.0000	22.8802	(87.9808)	0.0000	3	(65.1007)	01/06/2025
300729.ZK	01/03/2025	SDB3262540419	(2,500.00)	2.1999	(5,991.61)	(5,499.69)	0.0000	4.3300	(1,824.7996)	0.0000	2.1620	(8.3632)	0.0000	3	(6.2012)	01/06/2025
300729.ZK	01/03/2025	SDB3262540419	(6,600.00)	2.1999	(15,963.43)	(14,519.19)	0.0000	4.3300	(1,824.7996)	0.0000	5.7601	(22.0788)	0.0000	3	(16.3187)	01/06/2025
300729.ZK	01/03/2025	SDB3262540419	(3,600.00)	2.1999	(8,621.71)	(7,919.56)	0.0000	4.3300	(1,824.7996)	0.0000	3.1110	(12.0430)	0.0000	3	(8.9320)	01/06/2025
300729.ZK	01/03/2025	SDB3262540419	(7,205.00)	2.1999	(17,255.40)	(15,850.11)	0.0000	4.3300	(1,824.7996)	0.0000	6.2263	(24.1027)	0.0000	3	(17.8764)	01/06/2025
300729.ZK	01/02/2025	SDB3262540419	(5,100.00)	2.1812	(11,129.93)	(11,123.92)	0.0000	4.3300	(1,824.7996)	0.0000	1.3387	(5.6386)	0.0000	1	(4.2999)	01/06/2025
300729.ZK	01/02/2025	SDB3262540419	(3,300.00)	2.1812	(7,178.71)	(7,197.83)	0.0000	4.3300	(1,824.7996)	0.0000	0.8634	(3.6485)	0.0000	1	(2.7851)	01/06/2025
300729.ZK	01/02/2025	SDB3262540419	(2,000.00)	2.1812	(4,522.77)	(4,362.32)	0.0000	4.3300	(1,824.7996)	0.0000	0.5440	(2.2112)	0.0000	1	(1.6672)	01/06/2025
300729.ZK	01/02/2025	SDB3262540419	(800.00)	2.1812	(1,817.49)	(1,744.93)	0.0000	4.3300	(1,824.7996)	0.0000	0.2186	(0.8845)	0.0000	1	(0.6659)	01/06/2025
300729.ZK	01/02/2025	SDB3262540419	(8,000.00)	2.1812	(18,486.29)	(17,449.29)	0.0000	4.3300	(1,824.7996)	0.0000	2.2235	(8.8448)	0.0000	1	(6.6214)	01/06/2025
300729.ZK	01/02/2025	SDB3262540419	(10,300.00)	2.1812	(23,758.03)	(22,465.96)	0.0000	4.3300	(1,824.7996)	0.0000	2.8576	(11.3877)	0.0000	1	(8.5302)	01/06/2025
300729.ZK	01/02/2025	SDB3262540419	(600.00)	2.1812	(1,440.76)	(1,308.70)	0.0000	4.3300	(1,824.7996)	0.0000	0.1733	(0.6634)	0.0000	1	(0.4901)	01/06/2025
300729.ZK	01/02/2025	SDB3262540419	(3,000.00)	2.1812	(7,183.42)	(6,543.48)	0.0000	4.3300	(1,824.7996)	0.0000	0.8640	(3.3168)	0.0000	1	(2.4528)	01/06/2025
300729.ZK	01/02/2025	SDB3262540419	(600.00)	2.1812	(1,407.30)	(1,308.70)	0.0000	4.3300	(1,824.7996)	0.0000	0.1693	(0.6634)	0.0000	1	(0.4941)	01/06/2025
300729.ZK	01/02/2025	SDB3262540419	(7,100.00)	2.1812	(16,637.50)	(15,486.24)	0.0000	4.3300	(1,824.7996)	0.0000	2.0011	(7.8498)	0.0000	1	(5.8487)	01/06/2025
300729.ZK	01/02/2025	SDB3262540419	(600.00)	2.1812	(1,397.43)	(1,308.70)	0.0000	4.3300	(1,824.7996)	0.0000	0.1681	(0.6634)	0.0000	1	(0.4953)	01/06/2025
300729.ZK	01/02/2025	SDB3262540419	(1,500.00)	2.1812	(3,492.28)	(3,271.74)	0.0000	4.3300	(1,824.7996)	0.0000	0.4200	(1.6584)	0.0000	1	(1.2384)	01/06/2025
300729.ZK	01/02/2025	SDB3262540419	(100.00)	2.1812	(233.75)	(218.12)	0.0000	4.3300	(1,824.7996)	0.0000	0.0281	(0.1106)	0.0000	1	(0.0824)	01/06/2025
300729.ZK	01/02/2025	SDB3262540419	(26,300.00)	2.1812	(63,409.27)	(57,364.53)	0.0000	4.3300	(1,824.7996)	0.0000	7.6267	(29.0774)	0.0000	1	(21.4507)	01/06/2025
300729.ZK	01/02/2025	SDB3262540419	(2,500.00)	2.1812	(5,991.61)	(5,452.90)	0.0000	4.3300	(1,824.7996)	0.0000	0.9200	(2.7640)	0.0000	1	(2.0434)	01/06/2025
300729.ZK	01/02/2025	SDB3262540419	(6,600.00)	2.1812	(15,963.43)	(14,395.66)	0.0000	4.3300	(1,824.7996)	0.0000	1.9200	(7.2970)	0.0000	1	(5.3770)	01/06/2025
300729.ZK	01/02/2025	SDB3262540419	(3,600.00)	2.1812	(8,621.71)	(7,852.18)	0.0000	4.3300	(1,824.7996)	0.0000	1.0370	(3.9802)	0.0000	1	(2.9432)	01/06/2025
300729.ZK	01/02/2025	SDB3262540419	(7,205.00)	2.1812	(17,255.40)	(15,715.27)	0.0000	4.3300	(1,824.7996)	0.0000	2.0754	(7.9659)	0.0000	1	(5.8905)	01/06/2025
300729.ZK	12/31/2024	SDB3262540419	(5,100.00)	2.1687	(11,129.93)	(11,060.17)	0.0000	4.3300	(1,824.7996)	0.0000	2.6774	(11.2125)	0.0000	2	(8.5352)	01/06/2025
300729.ZK	12/31/2024	SDB3262540419	(3,300.00)	2.1687	(7,178.71)	(7,156.58)	0.0000	4.3300	(1,824.7996)	0.0000	1.7269	(7.2552)	0.0000	2	(5.5283)	01/06/2025
300729.ZK	12/31/2024	SDB3262540419	(2,000.00)	2.1687	(4,522.77)	(4,337.32)	0.0000	4.3300	(1,824.7996)	0.0000	1.0880	(4.3971)	0.0000	2	(3.3091)	01/06/2025
300729.ZK	12/31/2024	SDB3262540419	(800.00)	2.1687	(1,817.49)	(1,734.93)	0.0000	4.3300	(1,824.7996)	0.0000	0.4372	(1.7588)	0.0000	2	(1.3216)	01/06/2025
300729.ZK	12/31/2024	SDB3262540419	(8,000.00)	2.1687	(18,486.29)	(17,349.28)	0.0000	4.3300	(1,824.7996)	0.0000	4.4470	(17.5883)	0.0000	2	(13.1413)	01/06/2025
300729.ZK	12/31/2024	SDB3262540419	(10,300.00)	2.1687	(23,758.03)	(22,337.20)	0.0000	4.3300	(1,824.7996)	0.0000	5.7151	(22.6449)	0.0000	2	(16.9298)	01/06/2025
300729.ZK	12/31/2024	SDB3262540419	(600.00)	2.1687	(1,440.76)	(1,301.20)	0.0000	4.3300	(1,824.7996)	0.0000	0.3466	(1.3191)	0.0000	2	(0.9725)	01/06/2025
300729.ZK	12/31/2024	SDB3262540419	(3,000.00)	2.1687	(7,183.42)	(6,505.98)	0.0000	4.3300	(1,824.7996)	0.0000	1.7280	(6.5956)	0.0000	2	(4.8676)	01/06/2025
300729.ZK	12/31/2024	SDB3262540419	(600.00)	2.1687	(1,407.30)	(1,301.20)	0.0000	4.3300	(1,824.7996)	0.0000	0.3385	(1.3191)	0.0000	2	(0.9806)	01/06/2025
300729.ZK	12/31/2024	SDB3262540419	(7,100.00)	2.1687	(16,637.50)	(15,397.49)	0.0000	4.3300	(1,824.7996)	0.0000	4.0022	(15.6096)	0.0000	2	(11.6074)	01/06/2025
300729.ZK	12/31/2024	SDB3262540419	(600.00)	2.1687	(1,397.43)	(1,301.20)	0.0000	4.3300	(1,824.7996)	0.0000	0.3362	(1.3191)	0.0000	2	(0.9830)	01/06/2025
300729.ZK	12/31/2024	SDB3262540419	(1,500.00)	2.1687	(3,492.28)	(3,252.99)	0.0000	4.3300	(1,824.7996)	0.0000	0.8401	(3.2978)	0.0000	2	(2.4577)	01/06/2025
300729.ZK	12/31/2024	SDB3262540419	(100.00)	2.1687	(233.75)	(216.87)	0.0000	4.3300	(1,824.7996)	0.0000	0.0562	(0.2199)	0.0000	2	(0.1636)	01/06/2025
300729.ZK	12/31/2024	SDB3262540419	(26,300.00)	2.1687	(63,409.27)	(57,035.76)	0.0000	4.3300	(1,824.7996)	0.0000	15.2535	(57.8216)	0.0000	2	(42.5681)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
LOCTEK ERGONOMIC TECHNOLOGY CORP. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300729.ZK	12/31/2024	SDB3262540419	(2,500.00)	2.1687	(5,991.61)	(5,421.65)	0.0000	4.3300	(1,824.7996)	0.0000	1.4413	(5.4963)	0.0000	2	(4.0550)	01/06/2025
300729.ZK	12/31/2024	SDB3262540419	(6,600.00)	2.1687	(15,963.43)	(14,313.16)	0.0000	4.3300	(1,824.7996)	0.0000	3.8401	(14.5104)	0.0000	2	(10.6703)	01/06/2025
300729.ZK	12/31/2024	SDB3262540419	(3,600.00)	2.1687	(8,621.71)	(7,807.18)	0.0000	4.3300	(1,824.7996)	0.0000	2.0740	(7.9147)	0.0000	2	(5.8407)	01/06/2025
300729.ZK	12/31/2024	SDB3262540419	(7,205.00)	2.1687	(17,255.40)	(15,625.20)	0.0000	4.3300	(1,824.7996)	0.0000	4.1509	(15.8405)	0.0000	2	(11.6896)	01/06/2025
300729.ZK	12/30/2024	SDB3262540419	(5,100.00)	2.1505	(11,129.93)	(10,967.44)	0.0000	4.3300	(1,824.7996)	0.0000	1.3387	(5.5593)	0.0000	1	(4.2206)	01/06/2025
300729.ZK	12/30/2024	SDB3262540419	(3,300.00)	2.1505	(7,178.71)	(7,096.58)	0.0000	4.3300	(1,824.7996)	0.0000	0.8634	(3.5972)	0.0000	1	(2.7337)	01/06/2025
300729.ZK	12/30/2024	SDB3262540419	(2,000.00)	2.1505	(4,522.77)	(4,300.96)	0.0000	4.3300	(1,824.7996)	0.0000	0.5440	(2.1801)	0.0000	1	(1.6361)	01/06/2025
300729.ZK	12/30/2024	SDB3262540419	(800.00)	2.1505	(1,817.49)	(1,720.38)	0.0000	4.3300	(1,824.7996)	0.0000	0.2186	(0.8720)	0.0000	1	(0.6534)	01/06/2025
300729.ZK	12/30/2024	SDB3262540419	(8,000.00)	2.1505	(18,486.29)	(17,203.83)	0.0000	4.3300	(1,824.7996)	0.0000	2.2235	(8.7204)	0.0000	1	(6.4969)	01/06/2025
300729.ZK	12/30/2024	SDB3262540419	(10,300.00)	2.1505	(23,758.03)	(22,149.93)	0.0000	4.3300	(1,824.7996)	0.0000	2.8576	(11.2278)	0.0000	1	(8.3700)	01/06/2025
300729.ZK	12/30/2024	SDB3262540419	(600.00)	2.1505	(1,440.76)	(1,290.29)	0.0000	4.3300	(1,824.7996)	0.0000	0.1733	(0.6540)	0.0000	1	(0.4807)	01/06/2025
300729.ZK	12/30/2024	SDB3262540419	(3,000.00)	2.1505	(7,183.42)	(6,451.44)	0.0000	4.3300	(1,824.7996)	0.0000	0.8640	(3.2702)	0.0000	1	(2.4062)	01/06/2025
300729.ZK	12/30/2024	SDB3262540419	(600.00)	2.1505	(1,407.30)	(1,290.29)	0.0000	4.3300	(1,824.7996)	0.0000	0.1693	(0.6540)	0.0000	1	(0.4848)	01/06/2025
300729.ZK	12/30/2024	SDB3262540419	(7,100.00)	2.1505	(16,637.50)	(15,268.40)	0.0000	4.3300	(1,824.7996)	0.0000	2.0011	(7.7394)	0.0000	1	(5.7383)	01/06/2025
300729.ZK	12/30/2024	SDB3262540419	(600.00)	2.1505	(1,397.43)	(1,290.29)	0.0000	4.3300	(1,824.7996)	0.0000	0.1681	(0.6540)	0.0000	1	(0.4860)	01/06/2025
300729.ZK	12/30/2024	SDB3262540419	(1,500.00)	2.1505	(3,492.28)	(3,225.72)	0.0000	4.3300	(1,824.7996)	0.0000	0.4200	(1.6351)	0.0000	1	(1.2150)	01/06/2025
300729.ZK	12/30/2024	SDB3262540419	(100.00)	2.1505	(233.75)	(215.05)	0.0000	4.3300	(1,824.7996)	0.0000	0.0281	(0.1090)	0.0000	1	(0.0809)	01/06/2025
300729.ZK	12/30/2024	SDB3262540419	(26,300.00)	2.1505	(63,409.27)	(56,557.60)	0.0000	4.3300	(1,824.7996)	0.0000	7.6267	(28.6684)	0.0000	1	(21.0417)	01/06/2025
300729.ZK	12/30/2024	SDB3262540419	(2,500.00)	2.1505	(5,991.61)	(5,376.20)	0.0000	4.3300	(1,824.7996)	0.0000	0.7207	(2.7251)	0.0000	1	(2.0045)	01/06/2025
300729.ZK	12/30/2024	SDB3262540419	(6,600.00)	2.1505	(15,963.43)	(14,193.16)	0.0000	4.3300	(1,824.7996)	0.0000	1.9200	(7.1944)	0.0000	1	(5.2743)	01/06/2025
300729.ZK	12/30/2024	SDB3262540419	(3,600.00)	2.1505	(8,621.71)	(7,741.72)	0.0000	4.3300	(1,824.7996)	0.0000	1.0370	(3.9242)	0.0000	1	(2.8872)	01/06/2025
300729.ZK	12/30/2024	SDB3262540419	(7,205.00)	2.1505	(17,255.40)	(15,494.20)	0.0000	4.3300	(1,824.7996)	0.0000	2.0754	(7.8538)	0.0000	1	(5.7784)	01/06/2025
300729.ZK	12/27/2024	SDB3262540419	(2,000.00)	2.2441	(4,522.77)	(4,488.23)	0.0000	4.3300	(1,835.1741)	0.0000	1.6320	(6.8639)	0.0000	3	(5.2319)	01/06/2025
300729.ZK	12/27/2024	SDB3262540419	(800.00)	2.2441	(1,817.49)	(1,795.29)	0.0000	4.3300	(1,835.1741)	0.0000	0.6558	(2.7456)	0.0000	3	(2.0898)	01/06/2025
300729.ZK	12/27/2024	SDB3262540419	(8,000.00)	2.2441	(18,486.29)	(17,952.93)	0.0000	4.3300	(1,835.1741)	0.0000	6.6705	(27.4556)	0.0000	3	(20.7852)	01/06/2025
300729.ZK	12/27/2024	SDB3262540419	(10,300.00)	2.2441	(23,758.03)	(23,114.39)	0.0000	4.3300	(1,835.1741)	0.0000	8.5727	(35.3491)	0.0000	3	(26.7764)	01/06/2025
300729.ZK	12/27/2024	SDB3262540419	(600.00)	2.2441	(1,440.76)	(1,346.47)	0.0000	4.3300	(1,835.1741)	0.0000	0.5199	(2.0592)	0.0000	3	(1.5393)	01/06/2025
300729.ZK	12/27/2024	SDB3262540419	(3,000.00)	2.2441	(7,183.42)	(6,732.35)	0.0000	4.3300	(1,835.1741)	0.0000	2.5920	(10.2959)	0.0000	3	(7.7038)	01/06/2025
300729.ZK	12/27/2024	SDB3262540419	(600.00)	2.2441	(1,407.30)	(1,346.47)	0.0000	4.3300	(1,835.1741)	0.0000	0.5078	(2.0592)	0.0000	3	(1.5514)	01/06/2025
300729.ZK	12/27/2024	SDB3262540419	(7,100.00)	2.2441	(16,637.50)	(15,933.22)	0.0000	4.3300	(1,835.1741)	0.0000	6.0034	(24.3669)	0.0000	3	(18.3635)	01/06/2025
300729.ZK	12/27/2024	SDB3262540419	(600.00)	2.2441	(1,397.43)	(1,346.47)	0.0000	4.3300	(1,835.1741)	0.0000	0.5042	(2.0592)	0.0000	3	(1.5549)	01/06/2025
300729.ZK	12/27/2024	SDB3262540419	(1,500.00)	2.2441	(3,492.28)	(3,366.17)	0.0000	4.3300	(1,835.1741)	0.0000	1.2601	(5.1479)	0.0000	3	(3.8878)	01/06/2025
300729.ZK	12/27/2024	SDB3262540419	(100.00)	2.2441	(233.75)	(224.41)	0.0000	4.3300	(1,835.1741)	0.0000	0.0843	(0.3432)	0.0000	3	(0.2589)	01/06/2025
300729.ZK	12/27/2024	SDB3262540419	(26,300.00)	2.2441	(63,409.27)	(59,020.25)	0.0000	4.3300	(1,835.1741)	0.0000	22.8802	(90.2604)	0.0000	3	(67.3802)	01/06/2025
300729.ZK	12/27/2024	SDB3262540419	(2,500.00)	2.2441	(5,991.61)	(5,610.29)	0.0000	4.3300	(1,835.1741)	0.0000	2.1620	(8.5799)	0.0000	3	(6.4179)	01/06/2025
300729.ZK	12/27/2024	SDB3262540419	(6,600.00)	2.2441	(15,963.43)	(14,811.17)	0.0000	4.3300	(1,835.1741)	0.0000	5.7601	(22.6509)	0.0000	3	(16.8908)	01/06/2025
300729.ZK	12/27/2024	SDB3262540419	(3,600.00)	2.2441	(8,621.71)	(8,078.82)	0.0000	4.3300	(1,835.1741)	0.0000	3.1110	(12.3550)	0.0000	3	(9.2440)	01/06/2025
300729.ZK	12/27/2024	SDB3262540419	(7,205.00)	2.2441	(17,255.40)	(16,168.86)	0.0000	4.3300	(1,835.1741)	0.0000	6.2263	(24.7272)	0.0000	3	(18.5009)	01/06/2025
300729.ZK	12/26/2024	SDB3262540419	(8,000.00)	2.2108	(18,486.29)	(17,686.63)	0.0000	4.3300	(1,839.1289)	0.0000	2.2235	(9.0356)	0.0000	1	(6.8121)	01/06/2025
300729.ZK	12/26/2024	SDB3262540419	(10,300.00)	2.2108	(23,758.03)	(22,771.54)	0.0000	4.3300	(1,839.1289)	0.0000	2.8576	(11.6333)	0.0000	1	(8.7757)	01/06/2025
300729.ZK	12/26/2024	SDB3262540419	(600.00)	2.2108	(1,440.76)	(1,326.50)	0.0000	4.3300	(1,839.1289)	0.0000	0.1733	(0.6777)	0.0000	1	(0.5044)	01/06/2025
300729.ZK	12/26/2024	SDB3262540419	(3,000.00)	2.2108	(7,183.42)	(6,632.49)	0.0000	4.3300	(1,839.1289)	0.0000	0.8640	(3.3883)	0.0000	1	(2.5243)	01/06/2025
300729.ZK	12/26/2024	SDB3262540419	(600.00)	2.2108	(1,407.30)	(1,326.50)	0.0000	4.3300	(1,839.1289)	0.0000	0.1693	(0.6777)	0.0000	1	(0.5084)	01/06/2025
300729.ZK	12/26/2024	SDB3262540419	(7,100.00)	2.2108	(16,637.50)	(15,696.89)	0.0000	4.3300	(1,839.1289)	0.0000	2.0011	(8.0191)	0.0000	1	(6.0179)	01/06/2025
300729.ZK	12/26/2024	SDB3262540419	(600.00)	2.2108	(1,397.43)	(1,326.50)	0.0000	4.3300	(1,839.1289)	0.0000	0.1681	(0.6777)	0.0000	1	(0.5096)	01/06/2025
300729.ZK	12/26/2024	SDB3262540419	(1,500.00)	2.2108	(3,492.28)	(3,316.24)	0.0000	4.3300	(1,839.1289)	0.0000	0.4200	(1.6942)	0.0000	1	(1.2741)	01/06/2025
300729.ZK	12/26/2024	SDB3262540419	(100.00)	2.2108	(233.75)	(221.08)	0.0000	4.3300	(1,839.1289)	0.0000	0.0281	(0.1129)	0.0000	1	(0.0848)	01/06/2025
300729.ZK	12/26/2024	SDB3262540419	(26,300.00)	2.2108	(63,409.27)	(58,144.80)	0.0000	4.3300	(1,839.1289)	0.0000	7.6267	(29.7044)	0.0000	1	(22.0777)	01/06/2025
300729.ZK	12/26/2024	SDB3262540419	(2,500.00)	2.2108	(5,991.61)	(5,527.07)	0.0000	4.3300	(1,839.1289)	0.0000	0.7207	(2.8236)	0.0000	1	(2.1030)	01/06/2025
300729.ZK	12/26/2024	SDB3262540419	(6,600.00)	2.2108	(15,963.43)	(14,591.47)	0.0000	4.3300	(1,839.1289)	0.0000	1.9200	(7.4543)	0.0000	1	(5.5343)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
LOCTEK ERGONOMIC TECHNOLOGY CORP. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300729.ZK	12/26/2024	SDB3262540419	(3,600.00)	2.2108	(8,621.71)	(7,958.98)	0.0000	4.3300	(1,839.1289)	0.0000	1.0370	(4.0660)	0.0000	1	(3.0290)	01/06/2025
300729.ZK	12/26/2024	SDB3262540419	(7,205.00)	2.2108	(17,255.40)	(15,929.02)	0.0000	4.3300	(1,839.1289)	0.0000	2.0754	(8.1376)	0.0000	1	(6.0622)	01/06/2025
300729.ZK	12/24/2024	SDB3262540419	(8,000.00)	2.2108	(18,486.29)	(17,686.63)	0.0000	4.3300	(1,839.1289)	0.0000	4.4470	(18.0711)	0.0000	2	(13.6241)	01/06/2025
300729.ZK	12/24/2024	SDB3262540419	(10,300.00)	2.2108	(23,758.03)	(22,771.54)	0.0000	4.3300	(1,839.1289)	0.0000	5.7151	(23.2666)	0.0000	2	(17.5514)	01/06/2025
300729.ZK	12/24/2024	SDB3262540419	(600.00)	2.2108	(1,440.76)	(1,326.50)	0.0000	4.3300	(1,839.1289)	0.0000	0.3466	(1.3553)	0.0000	2	(1.0088)	01/06/2025
300729.ZK	12/24/2024	SDB3262540419	(3,000.00)	2.2108	(7,183.42)	(6,632.49)	0.0000	4.3300	(1,839.1289)	0.0000	1.7280	(6.7767)	0.0000	2	(5.0487)	01/06/2025
300729.ZK	12/24/2024	SDB3262540419	(600.00)	2.2108	(1,407.30)	(1,326.50)	0.0000	4.3300	(1,839.1289)	0.0000	0.3385	(1.3553)	0.0000	2	(1.0168)	01/06/2025
300729.ZK	12/24/2024	SDB3262540419	(7,100.00)	2.2108	(16,637.50)	(15,696.89)	0.0000	4.3300	(1,839.1289)	0.0000	4.0022	(16.0381)	0.0000	2	(12.0359)	01/06/2025
300729.ZK	12/24/2024	SDB3262540419	(600.00)	2.2108	(1,397.43)	(1,326.50)	0.0000	4.3300	(1,839.1289)	0.0000	0.3362	(1.3553)	0.0000	2	(1.0192)	01/06/2025
300729.ZK	12/24/2024	SDB3262540419	(1,500.00)	2.2108	(3,492.28)	(3,316.24)	0.0000	4.3300	(1,839.1289)	0.0000	0.8401	(3.3883)	0.0000	2	(2.5482)	01/06/2025
300729.ZK	12/24/2024	SDB3262540419	(100.00)	2.2108	(233.75)	(221.08)	0.0000	4.3300	(1,839.1289)	0.0000	0.0562	(0.2259)	0.0000	2	(0.1697)	01/06/2025
300729.ZK	12/24/2024	SDB3262540419	(26,300.00)	2.2108	(63,409.27)	(58,144.80)	0.0000	4.3300	(1,839.1289)	0.0000	15.2535	(59.4088)	0.0000	2	(44.1553)	01/06/2025
300729.ZK	12/24/2024	SDB3262540419	(2,500.00)	2.2108	(5,991.61)	(5,527.07)	0.0000	4.3300	(1,839.1289)	0.0000	1.4413	(5.6472)	0.0000	2	(4.2059)	01/06/2025
300729.ZK	12/24/2024	SDB3262540419	(6,600.00)	2.2108	(15,963.43)	(14,591.47)	0.0000	4.3300	(1,839.1289)	0.0000	3.8401	(14.9087)	0.0000	2	(11.0686)	01/06/2025
300729.ZK	12/24/2024	SDB3262540419	(3,600.00)	2.2108	(8,621.71)	(7,958.98)	0.0000	4.3300	(1,839.1289)	0.0000	2.0740	(8.1320)	0.0000	2	(6.0580)	01/06/2025
300729.ZK	12/24/2024	SDB3262540419	(7,205.00)	2.2108	(17,255.40)	(15,929.02)	0.0000	4.3300	(1,839.1289)	0.0000	4.1509	(16.2753)	0.0000	2	(12.1244)	01/06/2025
300729.ZK	12/23/2024	SDB3262540419	(8,000.00)	2.1823	(18,486.29)	(17,458.58)	0.0000	4.3300	(1,839.1289)	0.0000	2.2235	(8.9190)	0.0000	1	(6.6956)	01/06/2025
300729.ZK	12/23/2024	SDB3262540419	(10,300.00)	2.1823	(23,758.03)	(22,477.92)	0.0000	4.3300	(1,839.1289)	0.0000	2.8576	(11.4833)	0.0000	1	(8.6257)	01/06/2025
300729.ZK	12/23/2024	SDB3262540419	(600.00)	2.1823	(1,440.76)	(1,309.39)	0.0000	4.3300	(1,839.1289)	0.0000	0.1733	(0.6689)	0.0000	1	(0.4956)	01/06/2025
300729.ZK	12/23/2024	SDB3262540419	(3,000.00)	2.1823	(7,183.42)	(6,546.97)	0.0000	4.3300	(1,839.1289)	0.0000	0.8640	(3.3446)	0.0000	1	(2.4806)	01/06/2025
300729.ZK	12/23/2024	SDB3262540419	(600.00)	2.1823	(1,407.30)	(1,309.39)	0.0000	4.3300	(1,839.1289)	0.0000	0.1693	(0.6689)	0.0000	1	(0.4997)	01/06/2025
300729.ZK	12/23/2024	SDB3262540419	(7,100.00)	2.1823	(16,637.50)	(15,494.49)	0.0000	4.3300	(1,839.1289)	0.0000	2.0011	(7.9157)	0.0000	1	(5.9145)	01/06/2025
300729.ZK	12/23/2024	SDB3262540419	(600.00)	2.1823	(1,397.43)	(1,309.39)	0.0000	4.3300	(1,839.1289)	0.0000	0.1681	(0.6689)	0.0000	1	(0.5008)	01/06/2025
300729.ZK	12/23/2024	SDB3262540419	(1,500.00)	2.1823	(3,492.28)	(3,273.48)	0.0000	4.3300	(1,839.1289)	0.0000	0.4200	(1.6723)	0.0000	1	(1.2523)	01/06/2025
300729.ZK	12/23/2024	SDB3262540419	(100.00)	2.1823	(233.75)	(218.23)	0.0000	4.3300	(1,839.1289)	0.0000	0.0281	(0.1115)	0.0000	1	(0.0834)	01/06/2025
300729.ZK	12/23/2024	SDB3262540419	(26,300.00)	2.1823	(63,409.27)	(57,395.07)	0.0000	4.3300	(1,839.1289)	0.0000	7.6267	(29.3214)	0.0000	1	(21.6946)	01/06/2025
300729.ZK	12/23/2024	SDB3262540419	(2,500.00)	2.1823	(5,991.61)	(5,455.81)	0.0000	4.3300	(1,839.1289)	0.0000	0.7207	(2.7872)	0.0000	1	(2.0665)	01/06/2025
300729.ZK	12/23/2024	SDB3262540419	(6,600.00)	2.1823	(15,963.43)	(14,403.33)	0.0000	4.3300	(1,839.1289)	0.0000	1.9200	(7.3582)	0.0000	1	(5.4382)	01/06/2025
300729.ZK	12/23/2024	SDB3262540419	(3,600.00)	2.1823	(8,621.71)	(7,856.36)	0.0000	4.3300	(1,839.1289)	0.0000	1.0370	(4.0136)	0.0000	1	(2.9766)	01/06/2025
300729.ZK	12/23/2024	SDB3262540419	(7,205.00)	2.1823	(17,255.40)	(15,723.63)	0.0000	4.3300	(1,839.1289)	0.0000	2.0754	(8.0327)	0.0000	1	(5.9573)	01/06/2025
300729.ZK	12/20/2024	SDB3262540419	(8,000.00)	2.1887	(18,486.29)	(17,509.96)	0.0000	4.3300	(1,839.1289)	0.0000	6.6705	(26.8359)	0.0000	3	(20.1654)	01/06/2025
300729.ZK	12/20/2024	SDB3262540419	(10,300.00)	2.1887	(23,758.03)	(22,544.07)	0.0000	4.3300	(1,839.1289)	0.0000	8.5727	(34.5512)	0.0000	3	(25.9785)	01/06/2025
300729.ZK	12/20/2024	SDB3262540419	(600.00)	2.1887	(1,440.76)	(1,313.25)	0.0000	4.3300	(1,839.1289)	0.0000	0.5199	(2.0127)	0.0000	3	(1.4928)	01/06/2025
300729.ZK	12/20/2024	SDB3262540419	(3,000.00)	2.1887	(7,183.42)	(6,566.23)	0.0000	4.3300	(1,839.1289)	0.0000	2.5920	(10.0635)	0.0000	3	(7.4714)	01/06/2025
300729.ZK	12/20/2024	SDB3262540419	(600.00)	2.1887	(1,407.30)	(1,313.25)	0.0000	4.3300	(1,839.1289)	0.0000	0.5078	(2.0127)	0.0000	3	(1.5049)	01/06/2025
300729.ZK	12/20/2024	SDB3262540419	(7,100.00)	2.1887	(16,637.50)	(15,540.09)	0.0000	4.3300	(1,839.1289)	0.0000	6.0034	(23.8169)	0.0000	3	(17.8135)	01/06/2025
300729.ZK	12/20/2024	SDB3262540419	(600.00)	2.1887	(1,397.43)	(1,313.25)	0.0000	4.3300	(1,839.1289)	0.0000	0.5042	(2.0127)	0.0000	3	(1.5085)	01/06/2025
300729.ZK	12/20/2024	SDB3262540419	(1,500.00)	2.1887	(3,492.28)	(3,283.12)	0.0000	4.3300	(1,839.1289)	0.0000	1.2601	(5.0317)	0.0000	3	(3.7716)	01/06/2025
300729.ZK	12/20/2024	SDB3262540419	(100.00)	2.1887	(233.75)	(218.87)	0.0000	4.3300	(1,839.1289)	0.0000	0.0843	(0.3354)	0.0000	3	(0.2511)	01/06/2025
300729.ZK	12/20/2024	SDB3262540419	(26,300.00)	2.1887	(63,409.27)	(57,563.99)	0.0000	4.3300	(1,839.1289)	0.0000	22.8802	(88.2230)	0.0000	3	(65.3428)	01/06/2025
300729.ZK	12/20/2024	SDB3262540419	(2,500.00)	2.1887	(5,991.61)	(5,471.86)	0.0000	4.3300	(1,839.1289)	0.0000	2.1620	(8.3862)	0.0000	3	(6.2242)	01/06/2025
300729.ZK	12/20/2024	SDB3262540419	(6,600.00)	2.1887	(15,963.43)	(14,445.72)	0.0000	4.3300	(1,839.1289)	0.0000	5.7601	(22.1396)	0.0000	3	(16.3795)	01/06/2025
300729.ZK	12/20/2024	SDB3262540419	(3,600.00)	2.1887	(8,621.71)	(7,879.48)	0.0000	4.3300	(1,839.1289)	0.0000	3.1110	(12.0762)	0.0000	3	(8.9652)	01/06/2025
300729.ZK	12/20/2024	SDB3262540419	(7,205.00)	2.1887	(17,255.40)	(15,769.91)	0.0000	4.3300	(1,839.1289)	0.0000	6.2263	(24.1691)	0.0000	3	(17.9428)	01/06/2025
300729.ZK	12/19/2024	SDB3262540419	(8,000.00)	2.2930	(18,486.29)	(18,344.12)	0.0000	4.5800	(1,839.1289)	0.0000	2.3519	(9.3714)	0.0000	1	(7.0196)	01/06/2025
300729.ZK	12/19/2024	SDB3262540419	(10,300.00)	2.2930	(23,758.03)	(23,618.05)	0.0000	4.5800	(1,839.1289)	0.0000	3.0225	(12.0657)	0.0000	1	(9.0432)	01/06/2025
300729.ZK	12/19/2024	SDB3262540419	(600.00)	2.2930	(1,440.76)	(1,375.81)	0.0000	4.5800	(1,839.1289)	0.0000	0.1833	(0.7029)	0.0000	1	(0.5196)	01/06/2025
300729.ZK	12/19/2024	SDB3262540419	(3,000.00)	2.2930	(7,183.42)	(6,879.05)	0.0000	4.5800	(1,839.1289)	0.0000	0.9139	(3.5143)	0.0000	1	(2.6004)	01/06/2025
300729.ZK	12/19/2024	SDB3262540419	(600.00)	2.2930	(1,407.30)	(1,375.81)	0.0000	4.5800	(1,839.1289)	0.0000	0.1790	(0.7029)	0.0000	1	(0.5238)	01/06/2025
300729.ZK	12/19/2024	SDB3262540419	(7,100.00)	2.2930	(16,637.50)	(16,280.41)	0.0000	4.5800	(1,839.1289)	0.0000	2.1167	(8.3172)	0.0000	1	(6.2005)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
LOCTEK ERGONOMIC TECHNOLOGY CORP. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300729.ZK	12/19/2024	SDB3262540419	(600.00)	2.2930	(1,397.43)	(1,375.81)	0.0000	4.5800	(1,839.1289)	0.0000	0.1778	(0.7029)	0.0000	1	(0.5251)	01/06/2025
300729.ZK	12/19/2024	SDB3262540419	(1,500.00)	2.2930	(3,492.28)	(3,439.52)	0.0000	4.5800	(1,839.1289)	0.0000	0.4443	(1.7571)	0.0000	1	(1.3128)	01/06/2025
300729.ZK	12/19/2024	SDB3262540419	(100.00)	2.2930	(233.75)	(229.30)	0.0000	4.5800	(1,839.1289)	0.0000	0.0297	(0.1171)	0.0000	1	(0.0874)	01/06/2025
300729.ZK	12/19/2024	SDB3262540419	(26,300.00)	2.2930	(63,409.27)	(60,306.29)	0.0000	4.5800	(1,839.1289)	0.0000	8.0671	(30.8086)	0.0000	1	(22.7416)	01/06/2025
300729.ZK	12/19/2024	SDB3262540419	(2,500.00)	2.2930	(5,991.61)	(5,732.54)	0.0000	4.5800	(1,839.1289)	0.0000	0.7623	(2.9286)	0.0000	1	(2.1663)	01/06/2025
300729.ZK	12/19/2024	SDB3262540419	(6,600.00)	2.2930	(15,963.43)	(15,133.90)	0.0000	4.5800	(1,839.1289)	0.0000	2.0309	(7.7314)	0.0000	1	(5.7005)	01/06/2025
300729.ZK	12/19/2024	SDB3262540419	(3,600.00)	2.2930	(8,621.71)	(8,254.85)	0.0000	4.5800	(1,839.1289)	0.0000	1.0969	(4.2172)	0.0000	1	(3.1203)	01/06/2025
300729.ZK	12/19/2024	SDB3262540419	(7,205.00)	2.2930	(17,255.40)	(16,521.17)	0.0000	4.5800	(1,839.1289)	0.0000	2.1953	(8.4402)	0.0000	1	(6.2449)	01/06/2025
300729.ZK	12/18/2024	SDB3262540419	(600.00)	2.3420	(1,440.76)	(1,405.20)	0.0000	4.5800	(1,904.7609)	0.0000	0.1833	(0.7435)	0.0000	1	(0.5602)	01/06/2025
300729.ZK	12/18/2024	SDB3262540419	(3,000.00)	2.3420	(7,183.42)	(7,025.99)	0.0000	4.5800	(1,904.7609)	0.0000	0.9139	(3.7175)	0.0000	1	(2.8036)	01/06/2025
300729.ZK	12/18/2024	SDB3262540419	(600.00)	2.3420	(1,407.30)	(1,405.20)	0.0000	4.5800	(1,904.7609)	0.0000	0.1790	(0.7435)	0.0000	1	(0.5645)	01/06/2025
300729.ZK	12/18/2024	SDB3262540419	(7,100.00)	2.3420	(16,637.50)	(16,628.18)	0.0000	4.5800	(1,904.7609)	0.0000	2.1167	(8.7980)	0.0000	1	(6.6813)	01/06/2025
300729.ZK	12/18/2024	SDB3262540419	(600.00)	2.3420	(1,397.43)	(1,405.20)	0.0000	4.5800	(1,904.7609)	0.0000	0.1778	(0.7435)	0.0000	1	(0.5657)	01/06/2025
300729.ZK	12/18/2024	SDB3262540419	(1,500.00)	2.3420	(3,492.28)	(3,513.00)	0.0000	4.5800	(1,904.7609)	0.0000	0.4443	(1.8587)	0.0000	1	(1.4144)	01/06/2025
300729.ZK	12/18/2024	SDB3262540419	(100.00)	2.3420	(233.75)	(234.20)	0.0000	4.5800	(1,904.7609)	0.0000	0.0297	(0.1239)	0.0000	1	(0.0942)	01/06/2025
300729.ZK	12/18/2024	SDB3262540419	(26,300.00)	2.3420	(63,409.27)	(61,594.52)	0.0000	4.5800	(1,904.7609)	0.0000	8.0671	(32.5897)	0.0000	1	(24.5226)	01/06/2025
300729.ZK	12/18/2024	SDB3262540419	(2,500.00)	2.3420	(5,991.61)	(5,854.99)	0.0000	4.5800	(1,904.7609)	0.0000	0.7623	(3.0979)	0.0000	1	(2.3356)	01/06/2025
300729.ZK	12/18/2024	SDB3262540419	(6,600.00)	2.3420	(15,963.43)	(15,457.18)	0.0000	4.5800	(1,904.7609)	0.0000	2.0309	(8.1784)	0.0000	1	(6.1475)	01/06/2025
300729.ZK	12/18/2024	SDB3262540419	(3,600.00)	2.3420	(8,621.71)	(8,431.19)	0.0000	4.5800	(1,904.7609)	0.0000	1.0969	(4.4609)	0.0000	1	(3.3641)	01/06/2025
300729.ZK	12/18/2024	SDB3262540419	(7,205.00)	2.3420	(17,255.40)	(16,874.09)	0.0000	4.5800	(1,904.7609)	0.0000	2.1953	(8.9281)	0.0000	1	(6.7328)	01/06/2025
300729.ZK	12/17/2024	SDB3262540419	(600.00)	2.4304	(1,440.76)	(1,458.27)	0.0000	4.5800	(1,904.7609)	0.0000	0.1833	(0.7716)	0.0000	1	(0.5883)	01/06/2025
300729.ZK	12/17/2024	SDB3262540419	(3,000.00)	2.4304	(7,183.42)	(7,291.34)	0.0000	4.5800	(1,904.7609)	0.0000	0.9139	(3.8579)	0.0000	1	(2.9440)	01/06/2025
300729.ZK	12/17/2024	SDB3262540419	(600.00)	2.4304	(1,407.30)	(1,458.27)	0.0000	4.5800	(1,904.7609)	0.0000	0.1790	(0.7716)	0.0000	1	(0.5925)	01/06/2025
300729.ZK	12/17/2024	SDB3262540419	(7,100.00)	2.4304	(16,637.50)	(17,256.18)	0.0000	4.5800	(1,904.7609)	0.0000	2.1167	(9.1302)	0.0000	1	(7.0136)	01/06/2025
300729.ZK	12/17/2024	SDB3262540419	(600.00)	2.4304	(1,397.43)	(1,458.27)	0.0000	4.5800	(1,904.7609)	0.0000	0.1778	(0.7716)	0.0000	1	(0.5938)	01/06/2025
300729.ZK	12/17/2024	SDB3262540419	(1,500.00)	2.4304	(3,492.28)	(3,645.67)	0.0000	4.5800	(1,904.7609)	0.0000	0.4443	(1.9289)	0.0000	1	(1.4846)	01/06/2025
300729.ZK	12/17/2024	SDB3262540419	(100.00)	2.4304	(233.75)	(243.04)	0.0000	4.5800	(1,904.7609)	0.0000	0.0297	(0.1286)	0.0000	1	(0.0989)	01/06/2025
300729.ZK	12/17/2024	SDB3262540419	(26,300.00)	2.4304	(63,409.27)	(63,920.78)	0.0000	4.5800	(1,904.7609)	0.0000	8.0671	(33.8205)	0.0000	1	(25.7534)	01/06/2025
300729.ZK	12/17/2024	SDB3262540419	(2,500.00)	2.4304	(5,991.61)	(6,076.12)	0.0000	4.5800	(1,904.7609)	0.0000	0.7623	(3.2149)	0.0000	1	(2.4526)	01/06/2025
300729.ZK	12/17/2024	SDB3262540419	(6,600.00)	2.4304	(15,963.43)	(16,040.96)	0.0000	4.5800	(1,904.7609)	0.0000	2.0309	(8.4873)	0.0000	1	(6.4564)	01/06/2025
300729.ZK	12/17/2024	SDB3262540419	(3,600.00)	2.4304	(8,621.71)	(8,749.61)	0.0000	4.5800	(1,904.7609)	0.0000	1.0969	(4.6294)	0.0000	1	(3.5325)	01/06/2025
300729.ZK	12/17/2024	SDB3262540419	(7,205.00)	2.4304	(17,255.40)	(17,511.38)	0.0000	4.5800	(1,904.7609)	0.0000	2.1953	(9.2653)	0.0000	1	(7.0700)	01/06/2025
300729.ZK	12/16/2024	SDB3262540419	(600.00)	2.3620	(1,407.30)	(1,417.18)	0.0000	4.5800	(1,921.1077)	0.0000	0.1790	(0.7563)	0.0000	1	(0.5772)	01/06/2025
300729.ZK	12/16/2024	SDB3262540419	(7,100.00)	2.3620	(16,637.50)	(16,769.99)	0.0000	4.5800	(1,921.1077)	0.0000	2.1167	(8.9492)	0.0000	1	(6.8325)	01/06/2025
300729.ZK	12/16/2024	SDB3262540419	(600.00)	2.3620	(1,397.43)	(1,417.18)	0.0000	4.5800	(1,921.1077)	0.0000	0.1778	(0.7563)	0.0000	1	(0.5785)	01/06/2025
300729.ZK	12/16/2024	SDB3262540419	(1,500.00)	2.3620	(3,492.28)	(3,542.96)	0.0000	4.5800	(1,921.1077)	0.0000	0.4443	(1.8907)	0.0000	1	(1.4464)	01/06/2025
300729.ZK	12/16/2024	SDB3262540419	(100.00)	2.3620	(233.75)	(236.20)	0.0000	4.5800	(1,921.1077)	0.0000	0.0297	(0.1260)	0.0000	1	(0.0963)	01/06/2025
300729.ZK	12/16/2024	SDB3262540419	(26,300.00)	2.3620	(63,409.27)	(62,119.84)	0.0000	4.5800	(1,921.1077)	0.0000	8.0671	(33.1497)	0.0000	1	(25.0826)	01/06/2025
300729.ZK	12/16/2024	SDB3262540419	(2,500.00)	2.3620	(5,991.61)	(5,904.93)	0.0000	4.5800	(1,921.1077)	0.0000	0.7623	(3.1511)	0.0000	1	(2.3888)	01/06/2025
300729.ZK	12/16/2024	SDB3262540419	(6,600.00)	2.3620	(15,963.43)	(15,589.01)	0.0000	4.5800	(1,921.1077)	0.0000	2.0309	(8.3189)	0.0000	1	(6.2880)	01/06/2025
300729.ZK	12/16/2024	SDB3262540419	(3,600.00)	2.3620	(8,621.71)	(8,503.10)	0.0000	4.5800	(1,921.1077)	0.0000	1.0969	(4.5376)	0.0000	1	(3.4407)	01/06/2025
300729.ZK	12/16/2024	SDB3262540419	(7,205.00)	2.3620	(17,255.40)	(17,018.00)	0.0000	4.5800	(1,921.1077)	0.0000	2.1953	(9.0815)	0.0000	1	(6.8862)	01/06/2025
300729.ZK	12/13/2024	SDB3262540419	(600.00)	2.3482	(1,397.43)	(1,408.94)	0.0000	4.5800	(1,956.2803)	0.0000	0.5334	(2.2969)	0.0000	3	(1.7635)	01/06/2025
300729.ZK	12/13/2024	SDB3262540419	(1,500.00)	2.3482	(3,492.28)	(3,522.35)	0.0000	4.5800	(1,956.2803)	0.0000	1.3329	(5.7422)	0.0000	3	(4.4094)	01/06/2025
300729.ZK	12/13/2024	SDB3262540419	(100.00)	2.3482	(233.75)	(234.82)	0.0000	4.5800	(1,956.2803)	0.0000	0.0892	(0.3828)	0.0000	3	(0.2936)	01/06/2025
300729.ZK	12/13/2024	SDB3262540419	(26,300.00)	2.3482	(63,409.27)	(61,758.48)	0.0000	4.5800	(1,956.2803)	0.0000	24.2012	(100.6807)	0.0000	3	(76.4795)	01/06/2025
300729.ZK	12/13/2024	SDB3262540419	(2,500.00)	2.3482	(5,991.61)	(5,870.58)	0.0000	4.5800	(1,956.2803)	0.0000	2.2868	(9.5704)	0.0000	3	(7.2836)	01/06/2025
300729.ZK	12/13/2024	SDB3262540419	(6,600.00)	2.3482	(15,963.43)	(15,498.32)	0.0000	4.5800	(1,956.2803)	0.0000	6.0927	(25.2659)	0.0000	3	(19.1732)	01/06/2025
300729.ZK	12/13/2024	SDB3262540419	(3,600.00)	2.3482	(8,621.71)	(8,453.63)	0.0000	4.5800	(1,956.2803)	0.0000	3.2906	(13.7814)	0.0000	3	(10.4908)	01/06/2025
300729.ZK	12/13/2024	SDB3262540419	(7,205.00)	2.3482	(17,255.40)	(16,919.00)	0.0000	4.5800	(1,956.2803)	0.0000	6.5858	(27.5819)	0.0000	3	(20.9961)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
LOCTEK ERGONOMIC TECHNOLOGY CORP. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300729.ZK	12/12/2024	SDB3262540419	(600.00)	2.3328	(1,397.43)	(1,399.67)	0.0000	4.5800	(1,956.2803)	0.0000	0.1778	(0.7606)	0.0000	1	(0.5828)	01/06/2025
300729.ZK	12/12/2024	SDB3262540419	(1,500.00)	2.3328	(3,492.28)	(3,499.18)	0.0000	4.5800	(1,956.2803)	0.0000	0.4443	(1.9015)	0.0000	1	(1.4572)	01/06/2025
300729.ZK	12/12/2024	SDB3262540419	(100.00)	2.3328	(233.75)	(233.28)	0.0000	4.5800	(1,956.2803)	0.0000	0.0297	(0.1268)	0.0000	1	(0.0970)	01/06/2025
300729.ZK	12/12/2024	SDB3262540419	(26,300.00)	2.3328	(63,409.27)	(61,352.35)	0.0000	4.5800	(1,956.2803)	0.0000	8.0671	(33.3396)	0.0000	1	(25.2725)	01/06/2025
300729.ZK	12/12/2024	SDB3262540419	(2,500.00)	2.3328	(5,991.61)	(5,831.97)	0.0000	4.5800	(1,956.2803)	0.0000	0.7623	(3.1692)	0.0000	1	(2.4069)	01/06/2025
300729.ZK	12/12/2024	SDB3262540419	(6,600.00)	2.3328	(15,963.43)	(15,396.41)	0.0000	4.5800	(1,956.2803)	0.0000	2.0309	(8.3666)	0.0000	1	(6.3357)	01/06/2025
300729.ZK	12/12/2024	SDB3262540419	(3,600.00)	2.3328	(8,621.71)	(8,398.04)	0.0000	4.5800	(1,956.2803)	0.0000	1.0969	(4.5636)	0.0000	1	(3.4667)	01/06/2025
300729.ZK	12/12/2024	SDB3262540419	(7,205.00)	2.3328	(17,255.40)	(16,807.74)	0.0000	4.5800	(1,956.2803)	0.0000	2.1953	(9.1335)	0.0000	1	(6.9382)	01/06/2025
300729.ZK	12/11/2024	SDB3262540419	(100.00)	2.3405	(233.75)	(234.05)	0.0000	4.5800	(1,965.6354)	0.0000	0.0297	(0.1278)	0.0000	1	(0.0981)	01/06/2025
300729.ZK	12/11/2024	SDB3262540419	(26,300.00)	2.3405	(63,409.27)	(61,556.04)	0.0000	4.5800	(1,965.6354)	0.0000	8.0671	(33.6102)	0.0000	1	(25.5431)	01/06/2025
300729.ZK	12/11/2024	SDB3262540419	(2,500.00)	2.3405	(5,991.61)	(5,851.34)	0.0000	4.5800	(1,965.6354)	0.0000	0.7623	(3.1949)	0.0000	1	(2.4326)	01/06/2025
300729.ZK	12/11/2024	SDB3262540419	(6,600.00)	2.3405	(15,963.43)	(15,447.52)	0.0000	4.5800	(1,965.6354)	0.0000	2.0309	(8.4345)	0.0000	1	(6.4036)	01/06/2025
300729.ZK	12/11/2024	SDB3262540419	(3,600.00)	2.3405	(8,621.71)	(8,425.92)	0.0000	4.5800	(1,965.6354)	0.0000	1.0969	(4.6006)	0.0000	1	(3.5038)	01/06/2025
300729.ZK	12/11/2024	SDB3262540419	(7,205.00)	2.3405	(17,255.40)	(16,863.55)	0.0000	4.5800	(1,965.6354)	0.0000	2.1953	(9.2077)	0.0000	1	(7.0124)	01/06/2025
300729.ZK	12/10/2024	SDB3262540419	(26,300.00)	2.3558	(63,409.27)	(61,958.04)	0.0000	4.5800	(1,965.5610)	0.0000	8.0671	(33.8284)	0.0000	1	(25.7613)	01/06/2025
300729.ZK	12/10/2024	SDB3262540419	(2,500.00)	2.3558	(5,991.61)	(5,889.55)	0.0000	4.5800	(1,965.5610)	0.0000	0.7623	(3.2156)	0.0000	1	(2.4534)	01/06/2025
300729.ZK	12/10/2024	SDB3262540419	(6,600.00)	2.3558	(15,963.43)	(15,548.41)	0.0000	4.5800	(1,965.5610)	0.0000	2.0309	(8.4893)	0.0000	1	(6.4584)	01/06/2025
300729.ZK	12/10/2024	SDB3262540419	(3,600.00)	2.3558	(8,621.71)	(8,480.95)	0.0000	4.5800	(1,965.5610)	0.0000	1.0969	(4.6305)	0.0000	1	(3.5336)	01/06/2025
300729.ZK	12/10/2024	SDB3262540419	(7,205.00)	2.3558	(17,255.40)	(16,973.68)	0.0000	4.5800	(1,965.5610)	0.0000	2.1953	(9.2674)	0.0000	1	(7.0722)	01/06/2025
300729.ZK	12/09/2024	SDB3262540419	(26,300.00)	2.3212	(63,409.27)	(61,047.77)	0.0000	4.5800	(1,965.5610)	0.0000	8.0671	(33.3314)	0.0000	1	(25.2644)	01/06/2025
300729.ZK	12/09/2024	SDB3262540419	(2,500.00)	2.3212	(5,991.61)	(5,803.02)	0.0000	4.5800	(1,965.5610)	0.0000	0.7623	(3.1684)	0.0000	1	(2.4061)	01/06/2025
300729.ZK	12/09/2024	SDB3262540419	(6,600.00)	2.3212	(15,963.43)	(15,319.97)	0.0000	4.5800	(1,965.5610)	0.0000	2.0309	(8.3645)	0.0000	1	(6.3336)	01/06/2025
300729.ZK	12/09/2024	SDB3262540419	(3,600.00)	2.3212	(8,621.71)	(8,356.35)	0.0000	4.5800	(1,965.5610)	0.0000	1.0969	(4.5625)	0.0000	1	(3.4656)	01/06/2025
300729.ZK	12/09/2024	SDB3262540419	(7,205.00)	2.3212	(17,255.40)	(16,724.30)	0.0000	4.5800	(1,965.5610)	0.0000	2.1953	(9.1313)	0.0000	1	(6.9360)	01/06/2025
300729.ZK	12/06/2024	SDB3262540419	(26,300.00)	2.4084	(63,409.27)	(63,340.50)	0.0000	4.5800	(1,965.5610)	0.0000	24.2012	(103.7497)	0.0000	3	(79.5485)	01/06/2025
300729.ZK	12/06/2024	SDB3262540419	(2,500.00)	2.4084	(5,991.61)	(6,020.96)	0.0000	4.5800	(1,965.5610)	0.0000	2.2868	(9.8621)	0.0000	3	(7.5753)	01/06/2025
300729.ZK	12/06/2024	SDB3262540419	(6,600.00)	2.4084	(15,963.43)	(15,895.33)	0.0000	4.5800	(1,965.5610)	0.0000	6.0927	(26.0360)	0.0000	3	(19.9433)	01/06/2025
300729.ZK	12/06/2024	SDB3262540419	(3,600.00)	2.4084	(8,621.71)	(8,670.18)	0.0000	4.5800	(1,965.5610)	0.0000	3.2906	(14.2015)	0.0000	3	(10.9109)	01/06/2025
300729.ZK	12/06/2024	SDB3262540419	(7,205.00)	2.4084	(17,255.40)	(17,352.41)	0.0000	4.5800	(1,965.5610)	0.0000	6.5858	(28.4227)	0.0000	3	(21.8369)	01/06/2025
300729.ZK	12/05/2024	SDB3262540419	(6,600.00)	2.4607	(15,963.43)	(16,240.61)	0.0000	4.5800	(1,825.8402)	0.0000	2.0309	(8.2369)	0.0000	1	(6.2060)	01/06/2025
300729.ZK	12/05/2024	SDB3262540419	(3,600.00)	2.4607	(8,621.71)	(8,858.51)	0.0000	4.5800	(1,825.8402)	0.0000	1.0969	(4.4928)	0.0000	1	(3.3960)	01/06/2025
300729.ZK	12/05/2024	SDB3262540419	(7,205.00)	2.4607	(17,255.40)	(17,729.33)	0.0000	4.5800	(1,825.8402)	0.0000	2.1953	(8.9919)	0.0000	1	(6.7967)	01/06/2025
300729.ZK	12/04/2024	SDB3262540419	(3,600.00)	2.3949	(8,621.71)	(8,621.71)	0.0000	4.5800	(1,750.0000)	0.0000	1.0969	(4.1911)	0.0000	1	(3.0942)	01/06/2025
300729.ZK	12/04/2024	SDB3262540419	(7,205.00)	2.3949	(17,255.40)	(17,255.40)	0.0000	4.5800	(1,750.0000)	0.0000	2.1953	(8.3880)	0.0000	1	(6.1928)	01/06/2025
TOTAL LOCTEK ERGONOMIC TECHNOLOGY CORP. CMN CLASS A SERIES NORTHBOUND												631.7248	(2,533.9163)	0.0000	(1,902.1915)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
LONG YUAN CONSTRUCTION GROUP CO. LTD. CMN CLASS A SERIES NORTHBOUND																
600491.SH	01/03/2025	SDB3261654688	(1,500.00)	0.5144	(805.19)	(771.60)	0.0000	4.3300	(1,949.0500)	0.0000	0.2905	(1.2532)	0.0000	3	(0.9627)	01/06/2025
600491.SH	01/03/2025	SDB3261654688	(300.00)	0.5144	(166.12)	(154.32)	0.0000	4.3300	(1,949.0500)	0.0000	0.0599	(0.2506)	0.0000	3	(0.1907)	01/06/2025
600491.SH	01/03/2025	SDB3261654688	(1,900.00)	0.5144	(1,057.24)	(977.36)	0.0000	4.3300	(1,949.0500)	0.0000	0.3815	(1.5874)	0.0000	3	(1.2059)	01/06/2025
600491.SH	01/03/2025	SDB3261654688	(600.00)	0.5144	(336.89)	(308.64)	0.0000	4.3300	(1,949.0500)	0.0000	0.1216	(0.5013)	0.0000	3	(0.3797)	01/06/2025
600491.SH	01/03/2025	SDB3261654688	(16,900.00)	0.5144	(8,944.95)	(8,693.34)	0.0000	4.3300	(1,949.0500)	0.0000	3.2276	(14.1198)	0.0000	3	(10.8922)	01/06/2025
600491.SH	01/03/2025	SDB3261654688	(2,900.00)	0.5144	(1,534.93)	(1,491.76)	0.0000	4.3300	(1,949.0500)	0.0000	0.5539	(2.4229)	0.0000	3	(1.8691)	01/06/2025
600491.SH	01/03/2025	SDB3261654688	(8,300.00)	0.5144	(4,393.08)	(4,269.51)	0.0000	4.3300	(1,949.0500)	0.0000	1.5852	(6.9346)	0.0000	3	(5.3494)	01/06/2025
600491.SH	01/03/2025	SDB3261654688	(2,000.00)	0.5144	(1,058.57)	(1,028.80)	0.0000	4.3300	(1,949.0500)	0.0000	0.3820	(1.6710)	0.0000	3	(1.2890)	01/06/2025
600491.SH	01/03/2025	SDB3261654688	(6,800.00)	0.5144	(3,599.15)	(3,497.91)	0.0000	4.3300	(1,949.0500)	0.0000	1.2987	(5.6813)	0.0000	3	(4.3826)	01/06/2025
600491.SH	01/03/2025	SDB3261654688	(8,800.00)	0.5144	(4,657.73)	(4,526.71)	0.0000	4.3300	(1,949.0500)	0.0000	1.6807	(7.3523)	0.0000	3	(5.6717)	01/06/2025
600491.SH	01/02/2025	SDB3261654688	(1,500.00)	0.5135	(805.19)	(770.18)	0.0000	4.3300	(1,949.0500)	0.0000	0.0968	(0.4170)	0.0000	1	(0.3201)	01/06/2025
600491.SH	01/02/2025	SDB3261654688	(300.00)	0.5135	(166.12)	(154.04)	0.0000	4.3300	(1,949.0500)	0.0000	0.0200	(0.0834)	0.0000	1	(0.0634)	01/06/2025
600491.SH	01/02/2025	SDB3261654688	(1,900.00)	0.5135	(1,057.24)	(975.57)	0.0000	4.3300	(1,949.0500)	0.0000	0.1272	(0.5282)	0.0000	1	(0.4010)	01/06/2025
600491.SH	01/02/2025	SDB3261654688	(600.00)	0.5135	(336.89)	(308.07)	0.0000	4.3300	(1,949.0500)	0.0000	0.0405	(0.1668)	0.0000	1	(0.1263)	01/06/2025
600491.SH	01/02/2025	SDB3261654688	(16,900.00)	0.5135	(8,944.95)	(8,677.41)	0.0000	4.3300	(1,949.0500)	0.0000	1.0759	(4.6980)	0.0000	1	(3.6221)	01/06/2025
600491.SH	01/02/2025	SDB3261654688	(2,900.00)	0.5135	(1,534.93)	(1,489.02)	0.0000	4.3300	(1,949.0500)	0.0000	0.1846	(0.8062)	0.0000	1	(0.6215)	01/06/2025
600491.SH	01/02/2025	SDB3261654688	(8,300.00)	0.5135	(4,393.08)	(4,261.68)	0.0000	4.3300	(1,949.0500)	0.0000	0.5284	(2.3073)	0.0000	1	(1.7789)	01/06/2025
600491.SH	01/02/2025	SDB3261654688	(2,000.00)	0.5135	(1,058.57)	(1,026.91)	0.0000	4.3300	(1,949.0500)	0.0000	0.1273	(0.5560)	0.0000	1	(0.4287)	01/06/2025
600491.SH	01/02/2025	SDB3261654688	(6,800.00)	0.5135	(3,599.15)	(3,491.50)	0.0000	4.3300	(1,949.0500)	0.0000	0.4329	(1.8903)	0.0000	1	(1.4574)	01/06/2025
600491.SH	01/02/2025	SDB3261654688	(8,800.00)	0.5135	(4,657.73)	(4,518.41)	0.0000	4.3300	(1,949.0500)	0.0000	0.5602	(2.4463)	0.0000	1	(1.8861)	01/06/2025
600491.SH	12/31/2024	SDB3261654688	(1,500.00)	0.5257	(805.19)	(788.60)	0.0000	4.3300	(1,949.0500)	0.0000	0.1937	(0.8539)	0.0000	2	(0.6602)	01/06/2025
600491.SH	12/31/2024	SDB3261654688	(300.00)	0.5257	(166.12)	(157.72)	0.0000	4.3300	(1,949.0500)	0.0000	0.0400	(0.1708)	0.0000	2	(0.1308)	01/06/2025
600491.SH	12/31/2024	SDB3261654688	(1,900.00)	0.5257	(1,057.24)	(998.90)	0.0000	4.3300	(1,949.0500)	0.0000	0.2543	(1.0816)	0.0000	2	(0.8273)	01/06/2025
600491.SH	12/31/2024	SDB3261654688	(600.00)	0.5257	(336.89)	(315.44)	0.0000	4.3300	(1,949.0500)	0.0000	0.0810	(0.3416)	0.0000	2	(0.2605)	01/06/2025
600491.SH	12/31/2024	SDB3261654688	(16,900.00)	0.5257	(8,944.95)	(8,884.94)	0.0000	4.3300	(1,949.0500)	0.0000	2.1518	(9.6207)	0.0000	2	(7.4689)	01/06/2025
600491.SH	12/31/2024	SDB3261654688	(2,900.00)	0.5257	(1,534.93)	(1,524.63)	0.0000	4.3300	(1,949.0500)	0.0000	0.3692	(1.6509)	0.0000	2	(1.2816)	01/06/2025
600491.SH	12/31/2024	SDB3261654688	(8,300.00)	0.5257	(4,393.08)	(4,363.61)	0.0000	4.3300	(1,949.0500)	0.0000	1.0568	(4.7249)	0.0000	2	(3.6682)	01/06/2025
600491.SH	12/31/2024	SDB3261654688	(2,000.00)	0.5257	(1,058.57)	(1,051.47)	0.0000	4.3300	(1,949.0500)	0.0000	0.2546	(1.1385)	0.0000	2	(0.8839)	01/06/2025
600491.SH	12/31/2024	SDB3261654688	(6,800.00)	0.5257	(3,599.15)	(3,575.00)	0.0000	4.3300	(1,949.0500)	0.0000	0.8658	(3.8710)	0.0000	2	(3.0052)	01/06/2025
600491.SH	12/31/2024	SDB3261654688	(8,800.00)	0.5257	(4,657.73)	(4,626.48)	0.0000	4.3300	(1,949.0500)	0.0000	1.1204	(5.0096)	0.0000	2	(3.8891)	01/06/2025
600491.SH	12/30/2024	SDB3261654688	(1,500.00)	0.5270	(805.19)	(790.52)	0.0000	4.3300	(1,949.0500)	0.0000	0.0968	(0.4280)	0.0000	1	(0.3311)	01/06/2025
600491.SH	12/30/2024	SDB3261654688	(300.00)	0.5270	(166.12)	(158.10)	0.0000	4.3300	(1,949.0500)	0.0000	0.0200	(0.0856)	0.0000	1	(0.0656)	01/06/2025
600491.SH	12/30/2024	SDB3261654688	(1,900.00)	0.5270	(1,057.24)	(1,001.32)	0.0000	4.3300	(1,949.0500)	0.0000	0.1272	(0.5421)	0.0000	1	(0.4150)	01/06/2025
600491.SH	12/30/2024	SDB3261654688	(600.00)	0.5270	(336.89)	(316.21)	0.0000	4.3300	(1,949.0500)	0.0000	0.0405	(0.1712)	0.0000	1	(0.1307)	01/06/2025
600491.SH	12/30/2024	SDB3261654688	(16,900.00)	0.5270	(8,944.95)	(8,906.49)	0.0000	4.3300	(1,949.0500)	0.0000	1.0759	(4.8220)	0.0000	1	(3.7461)	01/06/2025
600491.SH	12/30/2024	SDB3261654688	(2,900.00)	0.5270	(1,534.93)	(1,528.33)	0.0000	4.3300	(1,949.0500)	0.0000	0.1846	(0.8274)	0.0000	1	(0.6428)	01/06/2025
600491.SH	12/30/2024	SDB3261654688	(8,300.00)	0.5270	(4,393.08)	(4,374.19)	0.0000	4.3300	(1,949.0500)	0.0000	0.5284	(2.3682)	0.0000	1	(1.8398)	01/06/2025
600491.SH	12/30/2024	SDB3261654688	(2,000.00)	0.5270	(1,058.57)	(1,054.02)	0.0000	4.3300	(1,949.0500)	0.0000	0.1273	(0.5707)	0.0000	1	(0.4433)	01/06/2025
600491.SH	12/30/2024	SDB3261654688	(6,800.00)	0.5270	(3,599.15)	(3,583.67)	0.0000	4.3300	(1,949.0500)	0.0000	0.4329	(1.9402)	0.0000	1	(1.5073)	01/06/2025
600491.SH	12/30/2024	SDB3261654688	(8,800.00)	0.5270	(4,657.73)	(4,637.70)	0.0000	4.3300	(1,949.0500)	0.0000	0.5602	(2.5109)	0.0000	1	(1.9506)	01/06/2025
600491.SH	12/27/2024	SDB3261654688	(300.00)	0.5610	(166.12)	(168.31)	0.0000	4.3300	(1,939.7422)	0.0000	0.0599	(0.2721)	0.0000	3	(0.2121)	01/06/2025
600491.SH	12/27/2024	SDB3261654688	(1,900.00)	0.5610	(1,057.24)	(1,065.96)	0.0000	4.3300	(1,939.7422)	0.0000	0.3815	(1.7231)	0.0000	3	(1.3416)	01/06/2025
600491.SH	12/27/2024	SDB3261654688	(600.00)	0.5610	(336.89)	(336.62)	0.0000	4.3300	(1,939.7422)	0.0000	0.1216	(0.5441)	0.0000	3	(0.4226)	01/06/2025
600491.SH	12/27/2024	SDB3261654688	(16,900.00)	0.5610	(8,944.95)	(9,481.39)	0.0000	4.3300	(1,939.7422)	0.0000	3.2276	(15.3262)	0.0000	3	(12.0986)	01/06/2025
600491.SH	12/27/2024	SDB3261654688	(2,900.00)	0.5610	(1,534.93)	(1,626.98)	0.0000	4.3300	(1,939.7422)	0.0000	0.5539	(2.6299)	0.0000	3	(2.0761)	01/06/2025
600491.SH	12/27/2024	SDB3261654688	(8,300.00)	0.5610	(4,393.08)	(4,656.54)	0.0000	4.3300	(1,939.7422)	0.0000	1.5852	(7.5271)	0.0000	3	(5.9419)	01/06/2025
600491.SH	12/27/2024	SDB3261654688	(2,000.00)	0.5610	(1,058.57)	(1,122.06)	0.0000	4.3300	(1,939.7422)	0.0000	0.3820	(1.8138)	0.0000	3	(1.4318)	01/06/2025
600491.SH	12/27/2024	SDB3261654688	(6,800.00)	0.5610	(3,599.15)	(3,815.00)	0.0000	4.3300	(1,939.7422)	0.0000	1.2987	(6.1668)	0.0000	3	(4.8681)	01/06/2025
600491.SH	12/27/2024	SDB3261654688	(8,800.00)	0.5610	(4,657.73)	(4,937.06)	0.0000	4.3300	(1,939.7422)	0.0000	1.6807	(7.9805)	0.0000	3	(6.2998)	01/06/2025
600491.SH	12/26/2024	SDB3261654688	(300.00)	0.5578	(166.12)	(167.35)	0.0000	4.3300	(1,939.7422)	0.0000	0.0200	(0.0902)	0.0000	1	(0.0702)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
LONG YUAN CONSTRUCTION GROUP CO. LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600491.SH	12/26/2024	SDB3261654688	(1,900.00)	0.5578	(1,057.24)	(1,059.88)	0.0000	4.3300	(1,939.7422)	0.0000	0.1272	(0.5711)	0.0000	1	(0.4439)	01/06/2025
600491.SH	12/26/2024	SDB3261654688	(600.00)	0.5578	(336.89)	(334.70)	0.0000	4.3300	(1,939.7422)	0.0000	0.0405	(0.1803)	0.0000	1	(0.1398)	01/06/2025
600491.SH	12/26/2024	SDB3261654688	(16,900.00)	0.5578	(8,944.95)	(9,427.39)	0.0000	4.3300	(1,939.7422)	0.0000	1.0759	(5.0796)	0.0000	1	(4.0038)	01/06/2025
600491.SH	12/26/2024	SDB3261654688	(2,900.00)	0.5578	(1,534.93)	(1,617.72)	0.0000	4.3300	(1,939.7422)	0.0000	0.1846	(0.8717)	0.0000	1	(0.6870)	01/06/2025
600491.SH	12/26/2024	SDB3261654688	(8,300.00)	0.5578	(4,393.08)	(4,630.02)	0.0000	4.3300	(1,939.7422)	0.0000	0.5284	(2.4947)	0.0000	1	(1.9663)	01/06/2025
600491.SH	12/26/2024	SDB3261654688	(2,000.00)	0.5578	(1,058.57)	(1,115.67)	0.0000	4.3300	(1,939.7422)	0.0000	0.1273	(0.6011)	0.0000	1	(0.4738)	01/06/2025
600491.SH	12/26/2024	SDB3261654688	(6,800.00)	0.5578	(3,599.15)	(3,793.27)	0.0000	4.3300	(1,939.7422)	0.0000	0.4329	(2.0439)	0.0000	1	(1.6110)	01/06/2025
600491.SH	12/26/2024	SDB3261654688	(8,800.00)	0.5578	(4,657.73)	(4,908.94)	0.0000	4.3300	(1,939.7422)	0.0000	0.5602	(2.6450)	0.0000	1	(2.0848)	01/06/2025
600491.SH	12/24/2024	SDB3261654688	(300.00)	0.5578	(166.12)	(167.35)	0.0000	4.3300	(1,939.7422)	0.0000	0.0400	(0.1803)	0.0000	2	(0.1404)	01/06/2025
600491.SH	12/24/2024	SDB3261654688	(1,900.00)	0.5578	(1,057.24)	(1,059.88)	0.0000	4.3300	(1,939.7422)	0.0000	0.2543	(1.1422)	0.0000	2	(0.8878)	01/06/2025
600491.SH	12/24/2024	SDB3261654688	(600.00)	0.5578	(336.89)	(334.70)	0.0000	4.3300	(1,939.7422)	0.0000	0.0810	(0.3607)	0.0000	2	(0.2796)	01/06/2025
600491.SH	12/24/2024	SDB3261654688	(16,900.00)	0.5578	(8,944.95)	(9,427.39)	0.0000	4.3300	(1,939.7422)	0.0000	2.1518	(10.1593)	0.0000	2	(8.0075)	01/06/2025
600491.SH	12/24/2024	SDB3261654688	(2,900.00)	0.5578	(1,534.93)	(1,617.72)	0.0000	4.3300	(1,939.7422)	0.0000	0.3692	(1.7433)	0.0000	2	(1.3741)	01/06/2025
600491.SH	12/24/2024	SDB3261654688	(8,300.00)	0.5578	(4,393.08)	(4,630.02)	0.0000	4.3300	(1,939.7422)	0.0000	1.0568	(4.9895)	0.0000	2	(3.9327)	01/06/2025
600491.SH	12/24/2024	SDB3261654688	(2,000.00)	0.5578	(1,058.57)	(1,115.67)	0.0000	4.3300	(1,939.7422)	0.0000	0.2546	(1.2023)	0.0000	2	(0.9476)	01/06/2025
600491.SH	12/24/2024	SDB3261654688	(6,800.00)	0.5578	(3,599.15)	(3,793.27)	0.0000	4.3300	(1,939.7422)	0.0000	0.8658	(4.0878)	0.0000	2	(3.2220)	01/06/2025
600491.SH	12/24/2024	SDB3261654688	(8,800.00)	0.5578	(4,657.73)	(4,908.94)	0.0000	4.3300	(1,939.7422)	0.0000	1.1204	(5.2900)	0.0000	2	(4.1696)	01/06/2025
600491.SH	12/23/2024	SDB3261654688	(300.00)	0.5583	(166.12)	(167.48)	0.0000	4.3300	(1,939.7422)	0.0000	0.0200	(0.0902)	0.0000	1	(0.0703)	01/06/2025
600491.SH	12/23/2024	SDB3261654688	(1,900.00)	0.5583	(1,057.24)	(1,060.71)	0.0000	4.3300	(1,939.7422)	0.0000	0.1272	(0.5715)	0.0000	1	(0.4444)	01/06/2025
600491.SH	12/23/2024	SDB3261654688	(600.00)	0.5583	(336.89)	(334.96)	0.0000	4.3300	(1,939.7422)	0.0000	0.0405	(0.1805)	0.0000	1	(0.1400)	01/06/2025
600491.SH	12/23/2024	SDB3261654688	(16,900.00)	0.5583	(8,944.95)	(9,434.73)	0.0000	4.3300	(1,939.7422)	0.0000	1.0759	(5.0836)	0.0000	1	(4.0077)	01/06/2025
600491.SH	12/23/2024	SDB3261654688	(2,900.00)	0.5583	(1,534.93)	(1,618.98)	0.0000	4.3300	(1,939.7422)	0.0000	0.1846	(0.8723)	0.0000	1	(0.6877)	01/06/2025
600491.SH	12/23/2024	SDB3261654688	(8,300.00)	0.5583	(4,393.08)	(4,633.62)	0.0000	4.3300	(1,939.7422)	0.0000	0.5284	(2.4967)	0.0000	1	(1.9683)	01/06/2025
600491.SH	12/23/2024	SDB3261654688	(2,000.00)	0.5583	(1,058.57)	(1,116.54)	0.0000	4.3300	(1,939.7422)	0.0000	0.1273	(0.6016)	0.0000	1	(0.4743)	01/06/2025
600491.SH	12/23/2024	SDB3261654688	(6,800.00)	0.5583	(3,599.15)	(3,796.22)	0.0000	4.3300	(1,939.7422)	0.0000	0.4329	(2.0455)	0.0000	1	(1.6126)	01/06/2025
600491.SH	12/23/2024	SDB3261654688	(8,800.00)	0.5583	(4,657.73)	(4,912.76)	0.0000	4.3300	(1,939.7422)	0.0000	0.5602	(2.6471)	0.0000	1	(2.0869)	01/06/2025
600491.SH	12/20/2024	SDB3261654688	(600.00)	0.5623	(336.89)	(337.36)	0.0000	4.3300	(1,925.0000)	0.0000	0.1216	(0.5412)	0.0000	3	(0.4196)	01/06/2025
600491.SH	12/20/2024	SDB3261654688	(16,900.00)	0.5623	(8,944.95)	(9,502.40)	0.0000	4.3300	(1,925.0000)	0.0000	3.2276	(15.2434)	0.0000	3	(12.0158)	01/06/2025
600491.SH	12/20/2024	SDB3261654688	(2,900.00)	0.5623	(1,534.93)	(1,630.59)	0.0000	4.3300	(1,925.0000)	0.0000	0.5539	(2.6157)	0.0000	3	(2.0619)	01/06/2025
600491.SH	12/20/2024	SDB3261654688	(8,300.00)	0.5623	(4,393.08)	(4,666.86)	0.0000	4.3300	(1,925.0000)	0.0000	1.5852	(7.4864)	0.0000	3	(5.9012)	01/06/2025
600491.SH	12/20/2024	SDB3261654688	(2,000.00)	0.5623	(1,058.57)	(1,124.54)	0.0000	4.3300	(1,925.0000)	0.0000	0.3820	(1.8040)	0.0000	3	(1.4220)	01/06/2025
600491.SH	12/20/2024	SDB3261654688	(6,800.00)	0.5623	(3,599.15)	(3,823.45)	0.0000	4.3300	(1,925.0000)	0.0000	1.2987	(6.1335)	0.0000	3	(4.8348)	01/06/2025
600491.SH	12/20/2024	SDB3261654688	(8,800.00)	0.5623	(4,657.73)	(4,947.99)	0.0000	4.3300	(1,925.0000)	0.0000	1.6807	(7.9374)	0.0000	3	(6.2567)	01/06/2025
600491.SH	12/19/2024	SDB3261654688	(600.00)	0.5846	(336.89)	(350.75)	0.0000	4.5800	(1,925.0612)	0.0000	0.0429	(0.1876)	0.0000	1	(0.1447)	01/06/2025
600491.SH	12/19/2024	SDB3261654688	(16,900.00)	0.5846	(8,944.95)	(9,879.32)	0.0000	4.5800	(1,925.0612)	0.0000	1.1380	(5.2829)	0.0000	1	(4.1449)	01/06/2025
600491.SH	12/19/2024	SDB3261654688	(2,900.00)	0.5846	(1,534.93)	(1,695.27)	0.0000	4.5800	(1,925.0612)	0.0000	0.1953	(0.9065)	0.0000	1	(0.7112)	01/06/2025
600491.SH	12/19/2024	SDB3261654688	(8,300.00)	0.5846	(4,393.08)	(4,851.97)	0.0000	4.5800	(1,925.0612)	0.0000	0.5589	(2.5945)	0.0000	1	(2.0356)	01/06/2025
600491.SH	12/19/2024	SDB3261654688	(2,000.00)	0.5846	(1,058.57)	(1,169.15)	0.0000	4.5800	(1,925.0612)	0.0000	0.1347	(0.6252)	0.0000	1	(0.4905)	01/06/2025
600491.SH	12/19/2024	SDB3261654688	(6,800.00)	0.5846	(3,599.15)	(3,975.11)	0.0000	4.5800	(1,925.0612)	0.0000	0.4579	(2.1256)	0.0000	1	(1.6678)	01/06/2025
600491.SH	12/19/2024	SDB3261654688	(1,300.00)	0.5846	(688.07)	(759.95)	0.0000	4.5800	(1,925.0612)	0.0000	0.0875	(0.4064)	0.0000	1	(0.3188)	01/06/2025
600491.SH	12/19/2024	SDB3261654688	(8,800.00)	0.5846	(4,657.73)	(5,144.26)	0.0000	4.5800	(1,925.0612)	0.0000	0.5926	(2.7508)	0.0000	1	(2.1583)	01/06/2025
600491.SH	12/19/2024	SDB3261654688	(4,100.00)	0.5846	(2,170.08)	(2,396.76)	0.0000	4.5800	(1,925.0612)	0.0000	0.2761	(1.2816)	0.0000	1	(1.0056)	01/06/2025
600491.SH	12/19/2024	SDB3261654688	(21,000.00)	0.5846	(11,115.03)	(12,276.07)	0.0000	4.5800	(1,925.0612)	0.0000	1.4141	(6.5645)	0.0000	1	(5.1504)	01/06/2025
600491.SH	12/19/2024	SDB3261654688	(1,900.00)	0.5846	(1,005.65)	(1,110.69)	0.0000	4.5800	(1,925.0612)	0.0000	0.1279	(0.5939)	0.0000	1	(0.4660)	01/06/2025
600491.SH	12/19/2024	SDB3261654688	(7,000.00)	0.5846	(3,705.01)	(4,092.03)	0.0000	4.5800	(1,925.0612)	0.0000	0.4714	(2.1882)	0.0000	1	(1.7168)	01/06/2025
600491.SH	12/18/2024	SDB3261654688	(600.00)	0.5804	(336.89)	(348.21)	0.0000	4.5800	(1,928.9027)	0.0000	0.0429	(0.1866)	0.0000	1	(0.1437)	01/06/2025
600491.SH	12/18/2024	SDB3261654688	(16,900.00)	0.5804	(8,944.95)	(9,807.98)	0.0000	4.5800	(1,928.9027)	0.0000	1.1380	(5.2552)	0.0000	1	(4.1172)	01/06/2025
600491.SH	12/18/2024	SDB3261654688	(2,900.00)	0.5804	(1,534.93)	(1,683.03)	0.0000	4.5800	(1,928.9027)	0.0000	0.1953	(0.9018)	0.0000	1	(0.7065)	01/06/2025
600491.SH	12/18/2024	SDB3261654688	(8,300.00)	0.5804	(4,393.08)	(4,816.94)	0.0000	4.5800	(1,928.9027)	0.0000	0.5589	(2.5809)	0.0000	1	(2.0220)	01/06/2025
600491.SH	12/18/2024	SDB3261654688	(2,000.00)	0.5804	(1,058.57)	(1,160.71)	0.0000	4.5800	(1,928.9027)	0.0000	0.1347	(0.6219)	0.0000	1	(0.4872)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
LONG YUAN CONSTRUCTION GROUP CO. LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600491.SH	12/18/2024	SDB3261654688	(6,800.00)	0.5804	(3,599.15)	(3,946.41)	0.0000	4.5800	(1,928.9027)	0.0000	0.4579	(2.1145)	0.0000	1	(1.6566)	01/06/2025
600491.SH	12/18/2024	SDB3261654688	(1,300.00)	0.5804	(688.07)	(754.46)	0.0000	4.5800	(1,928.9027)	0.0000	0.0875	(0.4042)	0.0000	1	(0.3167)	01/06/2025
600491.SH	12/18/2024	SDB3261654688	(8,800.00)	0.5804	(4,657.73)	(5,107.12)	0.0000	4.5800	(1,928.9027)	0.0000	0.5926	(2.7364)	0.0000	1	(2.1439)	01/06/2025
600491.SH	12/18/2024	SDB3261654688	(4,100.00)	0.5804	(2,170.08)	(2,379.45)	0.0000	4.5800	(1,928.9027)	0.0000	0.2761	(1.2749)	0.0000	1	(0.9988)	01/06/2025
600491.SH	12/18/2024	SDB3261654688	(21,000.00)	0.5804	(11,115.03)	(12,187.43)	0.0000	4.5800	(1,928.9027)	0.0000	1.4141	(6.5301)	0.0000	1	(5.1160)	01/06/2025
600491.SH	12/18/2024	SDB3261654688	(8,700.00)	0.5804	(4,604.80)	(5,049.08)	0.0000	4.5800	(1,928.9027)	0.0000	0.5858	(2.7053)	0.0000	1	(2.1195)	01/06/2025
600491.SH	12/18/2024	SDB3261654688	(7,000.00)	0.5804	(3,705.01)	(4,062.48)	0.0000	4.5800	(1,928.9027)	0.0000	0.4714	(2.1767)	0.0000	1	(1.7053)	01/06/2025
600491.SH	12/17/2024	SDB3261654688	(600.00)	0.5849	(336.89)	(350.94)	0.0000	4.5800	(1,931.7868)	0.0000	0.0429	(0.1883)	0.0000	1	(0.1455)	01/06/2025
600491.SH	12/17/2024	SDB3261654688	(16,900.00)	0.5849	(8,944.95)	(9,884.88)	0.0000	4.5800	(1,931.7868)	0.0000	1.1380	(5.3043)	0.0000	1	(4.1663)	01/06/2025
600491.SH	12/17/2024	SDB3261654688	(2,900.00)	0.5849	(1,534.93)	(1,696.22)	0.0000	4.5800	(1,931.7868)	0.0000	0.1953	(0.9102)	0.0000	1	(0.7149)	01/06/2025
600491.SH	12/17/2024	SDB3261654688	(8,300.00)	0.5849	(4,393.08)	(4,854.70)	0.0000	4.5800	(1,931.7868)	0.0000	0.5589	(2.6051)	0.0000	1	(2.0462)	01/06/2025
600491.SH	12/17/2024	SDB3261654688	(2,000.00)	0.5849	(1,058.57)	(1,169.81)	0.0000	4.5800	(1,931.7868)	0.0000	0.1347	(0.6277)	0.0000	1	(0.4931)	01/06/2025
600491.SH	12/17/2024	SDB3261654688	(6,800.00)	0.5849	(3,599.15)	(3,977.35)	0.0000	4.5800	(1,931.7868)	0.0000	0.4579	(2.1343)	0.0000	1	(1.6764)	01/06/2025
600491.SH	12/17/2024	SDB3261654688	(1,300.00)	0.5849	(688.07)	(760.38)	0.0000	4.5800	(1,931.7868)	0.0000	0.0875	(0.4080)	0.0000	1	(0.3205)	01/06/2025
600491.SH	12/17/2024	SDB3261654688	(8,800.00)	0.5849	(4,657.73)	(5,147.16)	0.0000	4.5800	(1,931.7868)	0.0000	0.5926	(2.7620)	0.0000	1	(2.1694)	01/06/2025
600491.SH	12/17/2024	SDB3261654688	(4,100.00)	0.5849	(2,170.08)	(2,398.11)	0.0000	4.5800	(1,931.7868)	0.0000	0.2761	(1.2868)	0.0000	1	(1.0108)	01/06/2025
600491.SH	12/17/2024	SDB3261654688	(21,000.00)	0.5849	(11,115.03)	(12,282.96)	0.0000	4.5800	(1,931.7868)	0.0000	1.4141	(6.5911)	0.0000	1	(5.1771)	01/06/2025
600491.SH	12/17/2024	SDB3261654688	(400.00)	0.5849	(211.71)	(233.96)	0.0000	4.5800	(1,931.7868)	0.0000	0.0269	(0.1255)	0.0000	1	(0.0986)	01/06/2025
600491.SH	12/17/2024	SDB3261654688	(14,200.00)	0.5849	(7,515.88)	(8,305.64)	0.0000	4.5800	(1,931.7868)	0.0000	0.9562	(4.4569)	0.0000	1	(3.5007)	01/06/2025
600491.SH	12/17/2024	SDB3261654688	(7,000.00)	0.5849	(3,705.01)	(4,094.33)	0.0000	4.5800	(1,931.7868)	0.0000	0.4714	(2.1970)	0.0000	1	(1.7257)	01/06/2025
600491.SH	12/16/2024	SDB3261654688	(600.00)	0.5981	(336.89)	(358.84)	0.0000	4.5800	(1,936.9502)	0.0000	0.0429	(0.1931)	0.0000	1	(0.1502)	01/06/2025
600491.SH	12/16/2024	SDB3261654688	(16,900.00)	0.5981	(8,944.95)	(10,107.42)	0.0000	4.5800	(1,936.9502)	0.0000	1.1380	(5.4382)	0.0000	1	(4.3002)	01/06/2025
600491.SH	12/16/2024	SDB3261654688	(2,900.00)	0.5981	(1,534.93)	(1,734.41)	0.0000	4.5800	(1,936.9502)	0.0000	0.1953	(0.9332)	0.0000	1	(0.7379)	01/06/2025
600491.SH	12/16/2024	SDB3261654688	(8,300.00)	0.5981	(4,393.08)	(4,964.00)	0.0000	4.5800	(1,936.9502)	0.0000	0.5589	(2.6708)	0.0000	1	(2.1119)	01/06/2025
600491.SH	12/16/2024	SDB3261654688	(2,000.00)	0.5981	(1,058.57)	(1,196.14)	0.0000	4.5800	(1,936.9502)	0.0000	0.1347	(0.6436)	0.0000	1	(0.5089)	01/06/2025
600491.SH	12/16/2024	SDB3261654688	(6,800.00)	0.5981	(3,599.15)	(4,066.89)	0.0000	4.5800	(1,936.9502)	0.0000	0.4579	(2.1882)	0.0000	1	(1.7303)	01/06/2025
600491.SH	12/16/2024	SDB3261654688	(1,300.00)	0.5981	(688.07)	(777.49)	0.0000	4.5800	(1,936.9502)	0.0000	0.0875	(0.4183)	0.0000	1	(0.3308)	01/06/2025
600491.SH	12/16/2024	SDB3261654688	(8,800.00)	0.5981	(4,657.73)	(5,263.03)	0.0000	4.5800	(1,936.9502)	0.0000	0.5926	(2.8317)	0.0000	1	(2.2392)	01/06/2025
600491.SH	12/16/2024	SDB3261654688	(4,100.00)	0.5981	(2,170.08)	(2,452.10)	0.0000	4.5800	(1,936.9502)	0.0000	0.2761	(1.3193)	0.0000	1	(1.0432)	01/06/2025
600491.SH	12/16/2024	SDB3261654688	(21,000.00)	0.5981	(11,115.03)	(12,559.51)	0.0000	4.5800	(1,936.9502)	0.0000	1.4141	(6.7575)	0.0000	1	(5.3435)	01/06/2025
600491.SH	12/16/2024	SDB3261654688	(10,700.00)	0.5981	(5,663.37)	(6,399.37)	0.0000	4.5800	(1,936.9502)	0.0000	0.7205	(3.4431)	0.0000	1	(2.7226)	01/06/2025
600491.SH	12/16/2024	SDB3261654688	(14,200.00)	0.5981	(7,515.88)	(8,492.62)	0.0000	4.5800	(1,936.9502)	0.0000	0.9562	(4.5694)	0.0000	1	(3.6132)	01/06/2025
600491.SH	12/16/2024	SDB3261654688	(7,000.00)	0.5981	(3,705.01)	(4,186.50)	0.0000	4.5800	(1,936.9502)	0.0000	0.4714	(2.2525)	0.0000	1	(1.7812)	01/06/2025
600491.SH	12/13/2024	SDB3261654688	(600.00)	0.5895	(336.89)	(353.68)	0.0000	4.5800	(1,946.6836)	0.0000	0.1286	(0.5738)	0.0000	3	(0.4452)	01/06/2025
600491.SH	12/13/2024	SDB3261654688	(16,900.00)	0.5895	(8,944.95)	(9,962.11)	0.0000	4.5800	(1,946.6836)	0.0000	3.4140	(16.1609)	0.0000	3	(12.7469)	01/06/2025
600491.SH	12/13/2024	SDB3261654688	(2,900.00)	0.5895	(1,534.93)	(1,709.47)	0.0000	4.5800	(1,946.6836)	0.0000	0.5858	(2.7732)	0.0000	3	(2.1873)	01/06/2025
600491.SH	12/13/2024	SDB3261654688	(8,300.00)	0.5895	(4,393.08)	(4,892.63)	0.0000	4.5800	(1,946.6836)	0.0000	1.6767	(7.9370)	0.0000	3	(6.2603)	01/06/2025
600491.SH	12/13/2024	SDB3261654688	(2,000.00)	0.5895	(1,058.57)	(1,178.95)	0.0000	4.5800	(1,946.6836)	0.0000	0.4040	(1.9125)	0.0000	3	(1.5085)	01/06/2025
600491.SH	12/13/2024	SDB3261654688	(6,800.00)	0.5895	(3,599.15)	(4,008.42)	0.0000	4.5800	(1,946.6836)	0.0000	1.3737	(6.5026)	0.0000	3	(5.1289)	01/06/2025
600491.SH	12/13/2024	SDB3261654688	(1,300.00)	0.5895	(688.07)	(766.32)	0.0000	4.5800	(1,946.6836)	0.0000	0.2626	(1.2431)	0.0000	3	(0.9805)	01/06/2025
600491.SH	12/13/2024	SDB3261654688	(8,800.00)	0.5895	(4,657.73)	(5,187.37)	0.0000	4.5800	(1,946.6836)	0.0000	1.7777	(8.4151)	0.0000	3	(6.6374)	01/06/2025
600491.SH	12/13/2024	SDB3261654688	(4,100.00)	0.5895	(2,170.08)	(2,416.84)	0.0000	4.5800	(1,946.6836)	0.0000	0.8282	(3.9207)	0.0000	3	(3.0924)	01/06/2025
600491.SH	12/13/2024	SDB3261654688	(21,000.00)	0.5895	(11,115.03)	(12,378.95)	0.0000	4.5800	(1,946.6836)	0.0000	4.2422	(20.0816)	0.0000	3	(15.8394)	01/06/2025
600491.SH	12/13/2024	SDB3261654688	(23,700.00)	0.5895	(12,544.10)	(13,970.53)	0.0000	4.5800	(1,946.6836)	0.0000	4.7877	(22.6635)	0.0000	3	(17.8758)	01/06/2025
600491.SH	12/13/2024	SDB3261654688	(14,200.00)	0.5895	(7,515.88)	(8,370.53)	0.0000	4.5800	(1,946.6836)	0.0000	2.8686	(13.5790)	0.0000	3	(10.7104)	01/06/2025
600491.SH	12/13/2024	SDB3261654688	(7,000.00)	0.5895	(3,705.01)	(4,126.32)	0.0000	4.5800	(1,946.6836)	0.0000	1.4141	(6.6939)	0.0000	3	(5.2798)	01/06/2025
600491.SH	12/12/2024	SDB3261654688	(600.00)	0.5691	(336.89)	(341.48)	0.0000	4.5800	(1,960.4034)	0.0000	0.0429	(0.1860)	0.0000	1	(0.1431)	01/06/2025
600491.SH	12/12/2024	SDB3261654688	(16,900.00)	0.5691	(8,944.95)	(9,618.47)	0.0000	4.5800	(1,960.4034)	0.0000	1.1380	(5.2378)	0.0000	1	(4.0998)	01/06/2025
600491.SH	12/12/2024	SDB3261654688	(2,900.00)	0.5691	(1,534.93)	(1,606.51)	0.0000	4.5800	(1,960.4034)	0.0000	0.1953	(0.8988)	0.0000	1	(0.7035)	01/06/2025
600491.SH	12/12/2024	SDB3261654688	(8,300.00)	0.5691	(4,393.08)	(4,723.86)	0.0000	4.5800	(1,960.4034)	0.0000	0.5589	(2.5724)	0.0000	1	(2.0135)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
LONG YUAN CONSTRUCTION GROUP CO. LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600491.SH	12/12/2024	SDB3261654688	(2,000.00)	0.5691	(1,058.57)	(1,138.28)	0.0000	4.5800	(1,960.4034)	0.0000	0.1347	(0.6199)	0.0000	1	(0.4852)	01/06/2025
600491.SH	12/12/2024	SDB3261654688	(6,800.00)	0.5691	(3,599.15)	(3,870.15)	0.0000	4.5800	(1,960.4034)	0.0000	0.4579	(2.1075)	0.0000	1	(1.6496)	01/06/2025
600491.SH	12/12/2024	SDB3261654688	(1,300.00)	0.5691	(688.07)	(739.88)	0.0000	4.5800	(1,960.4034)	0.0000	0.0875	(0.4029)	0.0000	1	(0.3154)	01/06/2025
600491.SH	12/12/2024	SDB3261654688	(8,800.00)	0.5691	(4,657.73)	(5,008.43)	0.0000	4.5800	(1,960.4034)	0.0000	0.5926	(2.7274)	0.0000	1	(2.1348)	01/06/2025
600491.SH	12/12/2024	SDB3261654688	(4,100.00)	0.5691	(2,170.08)	(2,333.47)	0.0000	4.5800	(1,960.4034)	0.0000	0.2761	(1.2707)	0.0000	1	(0.9946)	01/06/2025
600491.SH	12/12/2024	SDB3261654688	(21,000.00)	0.5691	(11,115.03)	(11,951.94)	0.0000	4.5800	(1,960.4034)	0.0000	1.4141	(6.5085)	0.0000	1	(5.0944)	01/06/2025
600491.SH	12/12/2024	SDB3261654688	(32,500.00)	0.5691	(17,201.83)	(18,497.05)	0.0000	4.5800	(1,960.4034)	0.0000	2.1885	(10.0727)	0.0000	1	(7.8842)	01/06/2025
600491.SH	12/12/2024	SDB3261654688	(14,200.00)	0.5691	(7,515.88)	(8,081.79)	0.0000	4.5800	(1,960.4034)	0.0000	0.9562	(4.4010)	0.0000	1	(3.4448)	01/06/2025
600491.SH	12/12/2024	SDB3261654688	(7,000.00)	0.5691	(3,705.01)	(3,983.98)	0.0000	4.5800	(1,960.4034)	0.0000	0.4714	(2.1695)	0.0000	1	(1.6981)	01/06/2025
600491.SH	12/11/2024	SDB3261654688	(600.00)	0.5796	(336.89)	(347.78)	0.0000	4.5800	(1,976.8916)	0.0000	0.0429	(0.1910)	0.0000	1	(0.1481)	01/06/2025
600491.SH	12/11/2024	SDB3261654688	(16,900.00)	0.5796	(8,944.95)	(9,795.68)	0.0000	4.5800	(1,976.8916)	0.0000	1.1380	(5.3792)	0.0000	1	(4.2412)	01/06/2025
600491.SH	12/11/2024	SDB3261654688	(2,900.00)	0.5796	(1,534.93)	(1,680.92)	0.0000	4.5800	(1,976.8916)	0.0000	0.1953	(0.9231)	0.0000	1	(0.7278)	01/06/2025
600491.SH	12/11/2024	SDB3261654688	(8,300.00)	0.5796	(4,393.08)	(4,810.90)	0.0000	4.5800	(1,976.8916)	0.0000	0.5589	(2.6418)	0.0000	1	(2.0829)	01/06/2025
600491.SH	12/11/2024	SDB3261654688	(2,000.00)	0.5796	(1,058.57)	(1,159.25)	0.0000	4.5800	(1,976.8916)	0.0000	0.1347	(0.6366)	0.0000	1	(0.5019)	01/06/2025
600491.SH	12/11/2024	SDB3261654688	(6,800.00)	0.5796	(3,599.15)	(3,941.46)	0.0000	4.5800	(1,976.8916)	0.0000	0.4579	(2.1644)	0.0000	1	(1.7065)	01/06/2025
600491.SH	12/11/2024	SDB3261654688	(1,300.00)	0.5796	(688.07)	(753.51)	0.0000	4.5800	(1,976.8916)	0.0000	0.0875	(0.4138)	0.0000	1	(0.3262)	01/06/2025
600491.SH	12/11/2024	SDB3261654688	(8,800.00)	0.5796	(4,657.73)	(5,100.71)	0.0000	4.5800	(1,976.8916)	0.0000	0.5926	(2.8010)	0.0000	1	(2.2084)	01/06/2025
600491.SH	12/11/2024	SDB3261654688	(4,100.00)	0.5796	(2,170.08)	(2,376.47)	0.0000	4.5800	(1,976.8916)	0.0000	0.2761	(1.3050)	0.0000	1	(1.0289)	01/06/2025
600491.SH	12/11/2024	SDB3261654688	(21,000.00)	0.5796	(11,115.03)	(12,172.15)	0.0000	4.5800	(1,976.8916)	0.0000	1.4141	(6.6842)	0.0000	1	(5.2701)	01/06/2025
600491.SH	12/11/2024	SDB3261654688	(40,900.00)	0.5796	(21,647.84)	(23,706.70)	0.0000	4.5800	(1,976.8916)	0.0000	2.7541	(13.0182)	0.0000	1	(10.2641)	01/06/2025
600491.SH	12/11/2024	SDB3261654688	(14,200.00)	0.5796	(7,515.88)	(8,230.69)	0.0000	4.5800	(1,976.8916)	0.0000	0.9562	(4.5198)	0.0000	1	(3.5636)	01/06/2025
600491.SH	12/11/2024	SDB3261654688	(7,000.00)	0.5796	(3,705.01)	(4,057.38)	0.0000	4.5800	(1,976.8916)	0.0000	0.4714	(2.2281)	0.0000	1	(1.7567)	01/06/2025
600491.SH	12/10/2024	SDB3261654688	(600.00)	0.5910	(336.89)	(354.61)	0.0000	4.5800	(2,017.9102)	0.0000	0.0429	(0.1988)	0.0000	1	(0.1559)	01/06/2025
600491.SH	12/10/2024	SDB3261654688	(16,900.00)	0.5910	(8,944.95)	(9,988.19)	0.0000	4.5800	(2,017.9102)	0.0000	1.1380	(5.5987)	0.0000	1	(4.4607)	01/06/2025
600491.SH	12/10/2024	SDB3261654688	(2,900.00)	0.5910	(1,534.93)	(1,713.95)	0.0000	4.5800	(2,017.9102)	0.0000	0.1953	(0.9607)	0.0000	1	(0.7654)	01/06/2025
600491.SH	12/10/2024	SDB3261654688	(8,300.00)	0.5910	(4,393.08)	(4,905.44)	0.0000	4.5800	(2,017.9102)	0.0000	0.5589	(2.7496)	0.0000	1	(2.1908)	01/06/2025
600491.SH	12/10/2024	SDB3261654688	(2,000.00)	0.5910	(1,058.57)	(1,182.03)	0.0000	4.5800	(2,017.9102)	0.0000	0.1347	(0.6626)	0.0000	1	(0.5279)	01/06/2025
600491.SH	12/10/2024	SDB3261654688	(6,800.00)	0.5910	(3,599.15)	(4,018.92)	0.0000	4.5800	(2,017.9102)	0.0000	0.4579	(2.2527)	0.0000	1	(1.7948)	01/06/2025
600491.SH	12/10/2024	SDB3261654688	(1,300.00)	0.5910	(688.07)	(788.32)	0.0000	4.5800	(2,017.9102)	0.0000	0.0875	(0.4307)	0.0000	1	(0.3431)	01/06/2025
600491.SH	12/10/2024	SDB3261654688	(8,800.00)	0.5910	(4,657.73)	(5,200.95)	0.0000	4.5800	(2,017.9102)	0.0000	0.5926	(2.9153)	0.0000	1	(2.3227)	01/06/2025
600491.SH	12/10/2024	SDB3261654688	(4,100.00)	0.5910	(2,170.08)	(2,323.17)	0.0000	4.5800	(2,017.9102)	0.0000	0.2761	(1.3583)	0.0000	1	(1.0822)	01/06/2025
600491.SH	12/10/2024	SDB3261654688	(21,000.00)	0.5910	(11,115.03)	(12,411.36)	0.0000	4.5800	(2,017.9102)	0.0000	1.4141	(6.9569)	0.0000	1	(5.5429)	01/06/2025
600491.SH	12/10/2024	SDB3261654688	(11,500.00)	0.5910	(6,086.80)	(6,796.70)	0.0000	4.5800	(2,017.9102)	0.0000	0.7744	(3.8098)	0.0000	1	(3.0354)	01/06/2025
600491.SH	12/10/2024	SDB3261654688	(56,100.00)	0.5910	(29,693.00)	(33,156.05)	0.0000	4.5800	(2,017.9102)	0.0000	3.7776	(18.5850)	0.0000	1	(14.8074)	01/06/2025
600491.SH	12/10/2024	SDB3261654688	(14,200.00)	0.5910	(7,515.88)	(8,392.44)	0.0000	4.5800	(2,017.9102)	0.0000	0.9562	(4.7042)	0.0000	1	(3.7480)	01/06/2025
600491.SH	12/10/2024	SDB3261654688	(7,000.00)	0.5910	(3,705.01)	(4,137.12)	0.0000	4.5800	(2,017.9102)	0.0000	0.4714	(2.3190)	0.0000	1	(1.8476)	01/06/2025
600491.SH	12/09/2024	SDB3261654688	(600.00)	0.5806	(336.89)	(348.39)	0.0000	4.5800	(2,041.9403)	0.0000	0.0429	(0.1976)	0.0000	1	(0.1547)	01/06/2025
600491.SH	12/09/2024	SDB3261654688	(16,900.00)	0.5806	(8,944.95)	(9,812.90)	0.0000	4.5800	(2,041.9403)	0.0000	1.1380	(5.5659)	0.0000	1	(4.4279)	01/06/2025
600491.SH	12/09/2024	SDB3261654688	(2,900.00)	0.5806	(1,534.93)	(1,683.87)	0.0000	4.5800	(2,041.9403)	0.0000	0.1953	(0.9551)	0.0000	1	(0.7598)	01/06/2025
600491.SH	12/09/2024	SDB3261654688	(8,300.00)	0.5806	(4,393.08)	(4,819.35)	0.0000	4.5800	(2,041.9403)	0.0000	0.5589	(2.7336)	0.0000	1	(2.1747)	01/06/2025
600491.SH	12/09/2024	SDB3261654688	(2,000.00)	0.5806	(1,058.57)	(1,161.29)	0.0000	4.5800	(2,041.9403)	0.0000	0.1347	(0.6587)	0.0000	1	(0.5240)	01/06/2025
600491.SH	12/09/2024	SDB3261654688	(6,800.00)	0.5806	(3,599.15)	(3,948.39)	0.0000	4.5800	(2,041.9403)	0.0000	0.4579	(2.2395)	0.0000	1	(1.7817)	01/06/2025
600491.SH	12/09/2024	SDB3261654688	(1,300.00)	0.5806	(688.07)	(754.84)	0.0000	4.5800	(2,041.9403)	0.0000	0.0875	(0.4281)	0.0000	1	(0.3406)	01/06/2025
600491.SH	12/09/2024	SDB3261654688	(8,800.00)	0.5806	(4,657.73)	(5,109.68)	0.0000	4.5800	(2,041.9403)	0.0000	0.5926	(2.8982)	0.0000	1	(2.3057)	01/06/2025
600491.SH	12/09/2024	SDB3261654688	(4,100.00)	0.5806	(2,170.08)	(2,380.64)	0.0000	4.5800	(2,041.9403)	0.0000	0.2761	(1.3503)	0.0000	1	(1.0742)	01/06/2025
600491.SH	12/09/2024	SDB3261654688	(21,000.00)	0.5806	(11,115.03)	(12,193.54)	0.0000	4.5800	(2,041.9403)	0.0000	1.4141	(6.9162)	0.0000	1	(5.5022)	01/06/2025
600491.SH	12/09/2024	SDB3261654688	(32,700.00)	0.5806	(17,307.68)	(18,987.09)	0.0000	4.5800	(2,041.9403)	0.0000	2.2019	(10.7696)	0.0000	1	(8.5677)	01/06/2025
600491.SH	12/09/2024	SDB3261654688	(56,100.00)	0.5806	(29,693.00)	(32,574.18)	0.0000	4.5800	(2,041.9403)	0.0000	3.7776	(18.4763)	0.0000	1	(14.6987)	01/06/2025
600491.SH	12/09/2024	SDB3261654688	(14,200.00)	0.5806	(7,515.88)	(8,245.16)	0.0000	4.5800	(2,041.9403)	0.0000	0.9562	(4.6767)	0.0000	1	(3.7205)	01/06/2025
600491.SH	12/09/2024	SDB3261654688	(7,000.00)	0.5806	(3,705.01)	(4,064.51)	0.0000	4.5800	(2,041.9403)	0.0000	0.4714	(2.3054)	0.0000	1	(1.8341)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
LONG YUAN CONSTRUCTION GROUP CO. LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600491.SH	12/06/2024	SDB3261654688	(600.00)	0.5576	(336.89)	(334.54)	0.0000	4.5800	(2,081.9503)	0.0000	0.1286	(0.5804)	0.0000	3	(0.4518)	01/06/2025
600491.SH	12/06/2024	SDB3261654688	(16,900.00)	0.5576	(8,944.95)	(9,422.97)	0.0000	4.5800	(2,081.9503)	0.0000	3.4140	(16.3485)	0.0000	3	(12.9345)	01/06/2025
600491.SH	12/06/2024	SDB3261654688	(2,900.00)	0.5576	(1,534.93)	(1,616.96)	0.0000	4.5800	(2,081.9503)	0.0000	0.5858	(2.8054)	0.0000	3	(2.2195)	01/06/2025
600491.SH	12/06/2024	SDB3261654688	(8,300.00)	0.5576	(4,393.08)	(4,627.85)	0.0000	4.5800	(2,081.9503)	0.0000	1.6767	(8.0291)	0.0000	3	(6.3524)	01/06/2025
600491.SH	12/06/2024	SDB3261654688	(2,000.00)	0.5576	(1,058.57)	(1,115.14)	0.0000	4.5800	(2,081.9503)	0.0000	0.4040	(1.9347)	0.0000	3	(1.5307)	01/06/2025
600491.SH	12/06/2024	SDB3261654688	(10,600.00)	0.5576	(5,610.44)	(5,910.26)	0.0000	4.5800	(2,081.9503)	0.0000	2.1413	(10.2541)	0.0000	3	(8.1127)	01/06/2025
600491.SH	12/06/2024	SDB3261654688	(7,800.00)	0.5576	(4,128.44)	(4,349.06)	0.0000	4.5800	(2,081.9503)	0.0000	1.5757	(7.5454)	0.0000	3	(5.9698)	01/06/2025
600491.SH	12/06/2024	SDB3261654688	(6,800.00)	0.5576	(3,599.15)	(3,791.49)	0.0000	4.5800	(2,081.9503)	0.0000	1.3737	(6.5781)	0.0000	3	(5.2044)	01/06/2025
600491.SH	12/06/2024	SDB3261654688	(1,300.00)	0.5576	(688.07)	(724.84)	0.0000	4.5800	(2,081.9503)	0.0000	0.2626	(1.2576)	0.0000	3	(0.9950)	01/06/2025
600491.SH	12/06/2024	SDB3261654688	(8,800.00)	0.5576	(4,657.73)	(4,906.63)	0.0000	4.5800	(2,081.9503)	0.0000	1.7777	(8.5128)	0.0000	3	(6.7351)	01/06/2025
600491.SH	12/06/2024	SDB3261654688	(4,100.00)	0.5576	(2,170.08)	(2,286.05)	0.0000	4.5800	(2,081.9503)	0.0000	0.8282	(3.9662)	0.0000	3	(3.1379)	01/06/2025
600491.SH	12/06/2024	SDB3261654688	(21,000.00)	0.5576	(11,115.03)	(11,709.01)	0.0000	4.5800	(2,081.9503)	0.0000	4.2422	(20.3147)	0.0000	3	(16.0724)	01/06/2025
600491.SH	12/06/2024	SDB3261654688	(58,000.00)	0.5576	(30,698.65)	(32,339.18)	0.0000	4.5800	(2,081.9503)	0.0000	11.7166	(56.1071)	0.0000	3	(44.3905)	01/06/2025
600491.SH	12/06/2024	SDB3261654688	(56,100.00)	0.5576	(29,693.00)	(31,279.79)	0.0000	4.5800	(2,081.9503)	0.0000	11.3328	(54.2691)	0.0000	3	(42.9363)	01/06/2025
600491.SH	12/06/2024	SDB3261654688	(14,200.00)	0.5576	(7,515.88)	(7,917.52)	0.0000	4.5800	(2,081.9503)	0.0000	2.8686	(13.7366)	0.0000	3	(10.8680)	01/06/2025
600491.SH	12/06/2024	SDB3261654688	(7,000.00)	0.5576	(3,705.01)	(3,903.00)	0.0000	4.5800	(2,081.9503)	0.0000	1.4141	(6.7716)	0.0000	3	(5.3575)	01/06/2025
600491.SH	12/06/2024	SDB3261654688	(7,400.00)	0.5576	(3,916.72)	(4,126.03)	0.0000	4.5800	(2,081.9503)	0.0000	1.4949	(7.1585)	0.0000	3	(5.6636)	01/06/2025
600491.SH	12/05/2024	SDB3261654688	(16,900.00)	0.5682	(8,944.95)	(9,602.07)	0.0000	4.5800	(2,081.6466)	0.0000	1.1380	(5.5523)	0.0000	1	(4.4143)	01/06/2025
600491.SH	12/05/2024	SDB3261654688	(2,900.00)	0.5682	(1,534.93)	(1,647.69)	0.0000	4.5800	(2,081.6466)	0.0000	0.1953	(0.9528)	0.0000	1	(0.7575)	01/06/2025
600491.SH	12/05/2024	SDB3261654688	(8,300.00)	0.5682	(4,393.08)	(4,715.81)	0.0000	4.5800	(2,081.6466)	0.0000	0.5589	(2.7268)	0.0000	1	(2.1680)	01/06/2025
600491.SH	12/05/2024	SDB3261654688	(2,000.00)	0.5682	(1,058.57)	(1,136.34)	0.0000	4.5800	(2,081.6466)	0.0000	0.1347	(0.6571)	0.0000	1	(0.5224)	01/06/2025
600491.SH	12/05/2024	SDB3261654688	(10,600.00)	0.5682	(5,610.44)	(6,022.60)	0.0000	4.5800	(2,081.6466)	0.0000	0.7138	(3.4825)	0.0000	1	(2.7687)	01/06/2025
600491.SH	12/05/2024	SDB3261654688	(7,800.00)	0.5682	(4,128.44)	(4,431.73)	0.0000	4.5800	(2,081.6466)	0.0000	0.5252	(2.5626)	0.0000	1	(2.0374)	01/06/2025
600491.SH	12/05/2024	SDB3261654688	(6,800.00)	0.5682	(3,599.15)	(3,863.56)	0.0000	4.5800	(2,081.6466)	0.0000	0.4579	(2.2340)	0.0000	1	(1.7762)	01/06/2025
600491.SH	12/05/2024	SDB3261654688	(1,300.00)	0.5682	(688.07)	(738.62)	0.0000	4.5800	(2,081.6466)	0.0000	0.0875	(0.4271)	0.0000	1	(0.3396)	01/06/2025
600491.SH	12/05/2024	SDB3261654688	(8,800.00)	0.5682	(4,657.73)	(4,999.90)	0.0000	4.5800	(2,081.6466)	0.0000	0.5926	(2.8911)	0.0000	1	(2.2985)	01/06/2025
600491.SH	12/05/2024	SDB3261654688	(4,100.00)	0.5682	(2,170.08)	(2,329.50)	0.0000	4.5800	(2,081.6466)	0.0000	0.2761	(1.3470)	0.0000	1	(1.0709)	01/06/2025
600491.SH	12/05/2024	SDB3261654688	(21,000.00)	0.5682	(11,115.03)	(11,931.57)	0.0000	4.5800	(2,081.6466)	0.0000	1.4141	(6.8993)	0.0000	1	(5.4852)	01/06/2025
600491.SH	12/05/2024	SDB3261654688	(58,000.00)	0.5682	(30,698.65)	(32,953.86)	0.0000	4.5800	(2,081.6466)	0.0000	3.9055	(19.0551)	0.0000	1	(15.1495)	01/06/2025
600491.SH	12/05/2024	SDB3261654688	(56,100.00)	0.5682	(29,693.00)	(31,874.34)	0.0000	4.5800	(2,081.6466)	0.0000	3.7776	(18.4309)	0.0000	1	(14.6533)	01/06/2025
600491.SH	12/05/2024	SDB3261654688	(14,200.00)	0.5682	(7,515.88)	(8,068.01)	0.0000	4.5800	(2,081.6466)	0.0000	0.9562	(4.6652)	0.0000	1	(3.7090)	01/06/2025
600491.SH	12/05/2024	SDB3261654688	(7,000.00)	0.5682	(3,705.01)	(3,977.19)	0.0000	4.5800	(2,081.6466)	0.0000	0.4714	(2.2998)	0.0000	1	(1.8284)	01/06/2025
600491.SH	12/05/2024	SDB3261654688	(7,400.00)	0.5682	(3,916.72)	(4,204.46)	0.0000	4.5800	(2,081.6466)	0.0000	0.4983	(2.4312)	0.0000	1	(1.9329)	01/06/2025
600491.SH	12/04/2024	SDB3261654688	(16,900.00)	0.5293	(8,944.95)	(8,944.95)	0.0000	4.5800	(2,081.6466)	0.0000	1.1380	(5.1723)	0.0000	1	(4.0343)	01/06/2025
600491.SH	12/04/2024	SDB3261654688	(2,900.00)	0.5293	(1,534.93)	(1,534.93)	0.0000	4.5800	(2,081.6466)	0.0000	0.1953	(0.8876)	0.0000	1	(0.6923)	01/06/2025
600491.SH	12/04/2024	SDB3261654688	(8,300.00)	0.5293	(4,393.08)	(4,393.08)	0.0000	4.5800	(2,081.6466)	0.0000	0.5589	(2.5402)	0.0000	1	(1.9813)	01/06/2025
600491.SH	12/04/2024	SDB3261654688	(2,000.00)	0.5293	(1,058.57)	(1,058.57)	0.0000	4.5800	(2,081.6466)	0.0000	0.1347	(0.6121)	0.0000	1	(0.4774)	01/06/2025
600491.SH	12/04/2024	SDB3261654688	(10,600.00)	0.5293	(5,610.44)	(5,610.44)	0.0000	4.5800	(2,081.6466)	0.0000	0.7138	(3.2442)	0.0000	1	(2.5304)	01/06/2025
600491.SH	12/04/2024	SDB3261654688	(7,800.00)	0.5293	(4,128.44)	(4,128.44)	0.0000	4.5800	(2,081.6466)	0.0000	0.5252	(2.3872)	0.0000	1	(1.8620)	01/06/2025
600491.SH	12/04/2024	SDB3261654688	(6,800.00)	0.5293	(3,599.15)	(3,599.15)	0.0000	4.5800	(2,081.6466)	0.0000	0.4579	(2.0812)	0.0000	1	(1.6233)	01/06/2025
600491.SH	12/04/2024	SDB3261654688	(1,300.00)	0.5293	(688.07)	(688.07)	0.0000	4.5800	(2,081.6466)	0.0000	0.0875	(0.3979)	0.0000	1	(0.3103)	01/06/2025
600491.SH	12/04/2024	SDB3261654688	(8,800.00)	0.5293	(4,657.73)	(4,657.73)	0.0000	4.5800	(2,081.6466)	0.0000	0.5926	(2.6933)	0.0000	1	(2.1007)	01/06/2025
600491.SH	12/04/2024	SDB3261654688	(4,100.00)	0.5293	(2,170.08)	(2,170.08)	0.0000	4.5800	(2,081.6466)	0.0000	0.2761	(1.2548)	0.0000	1	(0.9787)	01/06/2025
600491.SH	12/04/2024	SDB3261654688	(21,000.00)	0.5293	(11,115.03)	(11,115.03)	0.0000	4.5800	(2,081.6466)	0.0000	1.4141	(6.4271)	0.0000	1	(5.0130)	01/06/2025
600491.SH	12/04/2024	SDB3261654688	(58,000.00)	0.5293	(30,698.65)	(30,698.65)	0.0000	4.5800	(2,081.6466)	0.0000	3.9055	(17.7510)	0.0000	1	(13.8455)	01/06/2025
600491.SH	12/04/2024	SDB3261654688	(56,100.00)	0.5293	(29,693.00)	(29,693.00)	0.0000	4.5800	(2,081.6466)	0.0000	3.7776	(17.1695)	0.0000	1	(13.3919)	01/06/2025
600491.SH	12/04/2024	SDB3261654688	(14,200.00)	0.5293	(7,515.88)	(7,515.88)	0.0000	4.5800	(2,081.6466)	0.0000	0.9562	(4.3459)	0.0000	1	(3.3898)	01/06/2025
600491.SH	12/04/2024	SDB3261654688	(7,000.00)	0.5293	(3,705.01)	(3,705.01)	0.0000	4.5800	(2,081.6466)	0.0000	0.4714	(2.1424)	0.0000	1	(1.6710)	01/06/2025
600491.SH	12/04/2024	SDB3261654688	(7,400.00)	0.5293	(3,916.72)	(3,916.72)	0.0000	4.5800	(2,081.6466)	0.0000	0.4983	(2.2648)	0.0000	1	(1.7665)	01/06/2025
TOTAL LONG YUAN CONSTRUCTION GROUP CO. LTD. CMN CLASS A SERIES NORTHBOUND												220.9190	(1,041.0908)	0.0000	(820.1717)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
LONKEY INDUSTRIAL CO GUANGZHOU CMN CLASS A SERIES NORTHBOUND																
000523.ZK	01/03/2025	SDB3262800193	(100.00)	0.4268	(46.85)	(42.68)	0.0000	4.3300	(1,224.0129)	0.0000	0.0169	(0.0435)	0.0000	3	(0.0266)	01/06/2025
000523.ZK	01/03/2025	SDB3262800193	(600.00)	0.4268	(267.35)	(256.11)	0.0000	4.3300	(1,224.0129)	0.0000	0.0965	(0.2612)	0.0000	3	(0.1648)	01/06/2025
000523.ZK	01/03/2025	SDB3262800193	(2,900.00)	0.4268	(1,370.92)	(1,237.84)	0.0000	4.3300	(1,224.0129)	0.0000	0.4947	(1.2626)	0.0000	3	(0.7679)	01/06/2025
000523.ZK	01/03/2025	SDB3262800193	(4,900.00)	0.4268	(2,323.07)	(2,091.53)	0.0000	4.3300	(1,224.0129)	0.0000	0.8382	(2.1334)	0.0000	3	(1.2951)	01/06/2025
000523.ZK	01/03/2025	SDB3262800193	(300.00)	0.4268	(148.79)	(128.05)	0.0000	4.3300	(1,224.0129)	0.0000	0.0537	(0.1306)	0.0000	3	(0.0769)	01/06/2025
000523.ZK	01/03/2025	SDB3262800193	(1,400.00)	0.4268	(693.30)	(597.58)	0.0000	4.3300	(1,224.0129)	0.0000	0.2502	(0.6095)	0.0000	3	(0.3594)	01/06/2025
000523.ZK	01/03/2025	SDB3262800193	(12,000.00)	0.4268	(5,880.64)	(5,122.10)	0.0000	4.3300	(1,224.0129)	0.0000	2.1219	(5.2246)	0.0000	3	(3.1027)	01/06/2025
000523.ZK	01/03/2025	SDB3262800193	(8,400.00)	0.4268	(4,142.75)	(3,585.47)	0.0000	4.3300	(1,224.0129)	0.0000	1.4948	(3.6572)	0.0000	3	(2.1624)	01/06/2025
000523.ZK	01/03/2025	SDB3262800193	(500.00)	0.4268	(238.90)	(213.42)	0.0000	4.3300	(1,224.0129)	0.0000	0.0862	(0.2177)	0.0000	3	(0.1315)	01/06/2025
000523.ZK	01/03/2025	SDB3262800193	(2,900.00)	0.4268	(1,363.53)	(1,237.84)	0.0000	4.3300	(1,224.0129)	0.0000	0.4920	(1.2626)	0.0000	3	(0.7706)	01/06/2025
000523.ZK	01/03/2025	SDB3262800193	(6,000.00)	0.4268	(2,828.47)	(2,561.05)	0.0000	4.3300	(1,224.0129)	0.0000	1.0206	(2.6123)	0.0000	3	(1.5917)	01/06/2025
000523.ZK	01/03/2025	SDB3262800193	(5,500.00)	0.4268	(2,531.16)	(2,347.63)	0.0000	4.3300	(1,224.0129)	0.0000	0.9133	(2.3946)	0.0000	3	(1.4813)	01/06/2025
000523.ZK	01/03/2025	SDB3262800193	(34,500.00)	0.4268	(15,892.70)	(14,726.05)	0.0000	4.3300	(1,224.0129)	0.0000	5.7346	(15.0207)	0.0000	3	(9.2861)	01/06/2025
000523.ZK	01/03/2025	SDB3262800193	(2,400.00)	0.4268	(1,109.08)	(1,024.42)	0.0000	4.3300	(1,224.0129)	0.0000	0.4002	(1.0449)	0.0000	3	(0.6447)	01/06/2025
000523.ZK	01/03/2025	SDB3262800193	(5,000.00)	0.4268	(2,312.72)	(2,134.21)	0.0000	4.3300	(1,224.0129)	0.0000	0.8345	(2.1769)	0.0000	3	(1.3424)	01/06/2025
000523.ZK	01/03/2025	SDB3262800193	(200.00)	0.4268	(91.21)	(85.37)	0.0000	4.3300	(1,224.0129)	0.0000	0.0329	(0.0871)	0.0000	3	(0.0542)	01/06/2025
000523.ZK	01/03/2025	SDB3262800193	(500.00)	0.4268	(228.02)	(213.42)	0.0000	4.3300	(1,224.0129)	0.0000	0.0823	(0.2177)	0.0000	3	(0.1354)	01/06/2025
000523.ZK	01/03/2025	SDB3262800193	(2,700.00)	0.4268	(1,231.32)	(1,152.47)	0.0000	4.3300	(1,224.0129)	0.0000	0.4443	(1.1755)	0.0000	3	(0.7312)	01/06/2025
000523.ZK	01/03/2025	SDB3262800193	(900.00)	0.4268	(410.44)	(384.16)	0.0000	4.3300	(1,224.0129)	0.0000	0.1481	(0.3918)	0.0000	3	(0.2437)	01/06/2025
000523.ZK	01/03/2025	SDB3262800193	(1,700.00)	0.4268	(775.27)	(725.63)	0.0000	4.3300	(1,224.0129)	0.0000	0.2797	(0.7402)	0.0000	3	(0.4604)	01/06/2025
000523.ZK	01/03/2025	SDB3262800193	(300.00)	0.4268	(136.81)	(128.05)	0.0000	4.3300	(1,224.0129)	0.0000	0.0494	(0.1306)	0.0000	3	(0.0812)	01/06/2025
000523.ZK	01/03/2025	SDB3262800193	(35,200.00)	0.4268	(16,052.75)	(15,024.84)	0.0000	4.3300	(1,224.0129)	0.0000	5.7924	(15.3255)	0.0000	3	(9.5331)	01/06/2025
000523.ZK	01/03/2025	SDB3262800193	(300.00)	0.4268	(136.81)	(128.05)	0.0000	4.3300	(1,224.0129)	0.0000	0.0494	(0.1306)	0.0000	3	(0.0812)	01/06/2025
000523.ZK	01/03/2025	SDB3262800193	(300.00)	0.4268	(136.81)	(128.05)	0.0000	4.3300	(1,224.0129)	0.0000	0.0494	(0.1306)	0.0000	3	(0.0812)	01/06/2025
000523.ZK	01/03/2025	SDB3262800193	(12,700.00)	0.4268	(5,791.76)	(5,420.89)	0.0000	4.3300	(1,224.0129)	0.0000	2.0899	(5.5294)	0.0000	3	(3.4395)	01/06/2025
000523.ZK	01/03/2025	SDB3262800193	(4,700.00)	0.4268	(2,143.41)	(2,006.16)	0.0000	4.3300	(1,224.0129)	0.0000	0.7734	(2.0463)	0.0000	3	(1.2729)	01/06/2025
000523.ZK	01/02/2025	SDB3262800193	(100.00)	0.4436	(46.85)	(44.36)	0.0000	4.3300	(1,224.0129)	0.0000	0.0056	(0.0151)	0.0000	1	(0.0094)	01/06/2025
000523.ZK	01/02/2025	SDB3262800193	(600.00)	0.4436	(267.35)	(266.18)	0.0000	4.3300	(1,224.0129)	0.0000	0.0322	(0.0905)	0.0000	1	(0.0583)	01/06/2025
000523.ZK	01/02/2025	SDB3262800193	(2,900.00)	0.4436	(1,370.92)	(1,286.52)	0.0000	4.3300	(1,224.0129)	0.0000	0.1649	(0.4374)	0.0000	1	(0.2725)	01/06/2025
000523.ZK	01/02/2025	SDB3262800193	(4,900.00)	0.4436	(2,323.07)	(2,173.77)	0.0000	4.3300	(1,224.0129)	0.0000	0.2794	(0.7391)	0.0000	1	(0.4597)	01/06/2025
000523.ZK	01/02/2025	SDB3262800193	(300.00)	0.4436	(148.79)	(133.09)	0.0000	4.3300	(1,224.0129)	0.0000	0.0179	(0.0453)	0.0000	1	(0.0274)	01/06/2025
000523.ZK	01/02/2025	SDB3262800193	(1,400.00)	0.4436	(693.30)	(621.08)	0.0000	4.3300	(1,224.0129)	0.0000	0.0834	(0.2112)	0.0000	1	(0.1278)	01/06/2025
000523.ZK	01/02/2025	SDB3262800193	(12,000.00)	0.4436	(5,880.64)	(5,323.51)	0.0000	4.3300	(1,224.0129)	0.0000	0.7073	(1.8100)	0.0000	1	(1.1027)	01/06/2025
000523.ZK	01/02/2025	SDB3262800193	(8,400.00)	0.4436	(4,142.75)	(3,726.46)	0.0000	4.3300	(1,224.0129)	0.0000	0.4983	(1.2670)	0.0000	1	(0.7687)	01/06/2025
000523.ZK	01/02/2025	SDB3262800193	(500.00)	0.4436	(238.90)	(221.81)	0.0000	4.3300	(1,224.0129)	0.0000	0.0287	(0.0754)	0.0000	1	(0.0467)	01/06/2025
000523.ZK	01/02/2025	SDB3262800193	(2,900.00)	0.4436	(1,363.53)	(1,286.52)	0.0000	4.3300	(1,224.0129)	0.0000	0.1640	(0.4374)	0.0000	1	(0.2734)	01/06/2025
000523.ZK	01/02/2025	SDB3262800193	(6,000.00)	0.4436	(2,828.47)	(2,661.76)	0.0000	4.3300	(1,224.0129)	0.0000	0.3402	(0.9050)	0.0000	1	(0.5648)	01/06/2025
000523.ZK	01/02/2025	SDB3262800193	(5,500.00)	0.4436	(2,531.16)	(2,439.94)	0.0000	4.3300	(1,224.0129)	0.0000	0.3044	(0.8296)	0.0000	1	(0.5251)	01/06/2025
000523.ZK	01/02/2025	SDB3262800193	(34,500.00)	0.4436	(15,892.70)	(15,305.10)	0.0000	4.3300	(1,224.0129)	0.0000	1.9115	(5.2038)	0.0000	1	(3.2922)	01/06/2025
000523.ZK	01/02/2025	SDB3262800193	(2,400.00)	0.4436	(1,109.08)	(1,064.70)	0.0000	4.3300	(1,224.0129)	0.0000	0.1334	(0.3620)	0.0000	1	(0.2286)	01/06/2025
000523.ZK	01/02/2025	SDB3262800193	(5,000.00)	0.4436	(2,312.72)	(2,218.13)	0.0000	4.3300	(1,224.0129)	0.0000	0.2782	(0.7542)	0.0000	1	(0.4760)	01/06/2025
000523.ZK	01/02/2025	SDB3262800193	(200.00)	0.4436	(91.21)	(88.73)	0.0000	4.3300	(1,224.0129)	0.0000	0.0110	(0.0302)	0.0000	1	(0.0192)	01/06/2025
000523.ZK	01/02/2025	SDB3262800193	(500.00)	0.4436	(228.02)	(221.81)	0.0000	4.3300	(1,224.0129)	0.0000	0.0274	(0.0754)	0.0000	1	(0.0480)	01/06/2025
000523.ZK	01/02/2025	SDB3262800193	(2,700.00)	0.4436	(1,231.32)	(1,197.79)	0.0000	4.3300	(1,224.0129)	0.0000	0.1481	(0.4073)	0.0000	1	(0.2592)	01/06/2025
000523.ZK	01/02/2025	SDB3262800193	(900.00)	0.4436	(410.44)	(399.26)	0.0000	4.3300	(1,224.0129)	0.0000	0.0494	(0.1358)	0.0000	1	(0.0864)	01/06/2025
000523.ZK	01/02/2025	SDB3262800193	(1,700.00)	0.4436	(775.27)	(754.16)	0.0000	4.3300	(1,224.0129)	0.0000	0.0932	(0.2564)	0.0000	1	(0.1632)	01/06/2025
000523.ZK	01/02/2025	SDB3262800193	(300.00)	0.4436	(136.81)	(133.09)	0.0000	4.3300	(1,224.0129)	0.0000	0.0165	(0.0453)	0.0000	1	(0.0288)	01/06/2025
000523.ZK	01/02/2025	SDB3262800193	(35,200.00)	0.4436	(16,052.75)	(15,615.64)	0.0000	4.3300	(1,224.0129)	0.0000	1.9308	(5.3094)	0.0000	1	(3.3786)	01/06/2025
000523.ZK	01/02/2025	SDB3262800193	(300.00)	0.4436	(136.81)	(133.09)	0.0000	4.3300	(1,224.0129)	0.0000	0.0165	(0.0453)	0.0000	1	(0.0288)	01/06/2025
000523.ZK	01/02/2025	SDB3262800193	(300.00)	0.4436	(136.81)	(133.09)	0.0000	4.3300	(1,224.0129)	0.0000	0.0165	(0.0453)	0.0000	1	(0.0288)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
LONKEY INDUSTRIAL CO GUANGZHOU CMN CLASS A SERIES NORTHBOUND (Cont.)																
000523.ZK	01/02/2025	SDB3262800193	(12,700.00)	0.4436	(5,791.76)	(5,634.05)	0.0000	4.3300	(1,224.0129)	0.0000	0.6966	(1.9156)	0.0000	1	(1.2190)	01/06/2025
000523.ZK	01/02/2025	SDB3262800193	(4,700.00)	0.4436	(2,143.41)	(2,085.04)	0.0000	4.3300	(1,224.0129)	0.0000	0.2578	(0.7089)	0.0000	1	(0.4511)	01/06/2025
000523.ZK	12/31/2024	SDB3262800193	(100.00)	0.4463	(46.85)	(44.63)	0.0000	4.3300	(1,224.0129)	0.0000	0.0113	(0.0304)	0.0000	2	(0.0191)	01/06/2025
000523.ZK	12/31/2024	SDB3262800193	(600.00)	0.4463	(267.35)	(267.80)	0.0000	4.3300	(1,224.0129)	0.0000	0.0643	(0.1821)	0.0000	2	(0.1178)	01/06/2025
000523.ZK	12/31/2024	SDB3262800193	(2,900.00)	0.4463	(1,370.92)	(1,294.35)	0.0000	4.3300	(1,224.0129)	0.0000	0.3298	(0.8802)	0.0000	2	(0.5504)	01/06/2025
000523.ZK	12/31/2024	SDB3262800193	(4,900.00)	0.4463	(2,323.07)	(2,187.01)	0.0000	4.3300	(1,224.0129)	0.0000	0.5588	(1.4872)	0.0000	2	(0.9284)	01/06/2025
000523.ZK	12/31/2024	SDB3262800193	(300.00)	0.4463	(148.79)	(133.90)	0.0000	4.3300	(1,224.0129)	0.0000	0.0358	(0.0911)	0.0000	2	(0.0553)	01/06/2025
000523.ZK	12/31/2024	SDB3262800193	(1,400.00)	0.4463	(693.30)	(624.86)	0.0000	4.3300	(1,224.0129)	0.0000	0.1668	(0.4249)	0.0000	2	(0.2581)	01/06/2025
000523.ZK	12/31/2024	SDB3262800193	(12,000.00)	0.4463	(5,880.64)	(5,355.94)	0.0000	4.3300	(1,224.0129)	0.0000	1.4146	(3.6421)	0.0000	2	(2.2275)	01/06/2025
000523.ZK	12/31/2024	SDB3262800193	(8,400.00)	0.4463	(4,142.75)	(3,749.16)	0.0000	4.3300	(1,224.0129)	0.0000	0.9966	(2.5495)	0.0000	2	(1.5529)	01/06/2025
000523.ZK	12/31/2024	SDB3262800193	(500.00)	0.4463	(238.90)	(223.16)	0.0000	4.3300	(1,224.0129)	0.0000	0.0575	(0.1518)	0.0000	2	(0.0943)	01/06/2025
000523.ZK	12/31/2024	SDB3262800193	(2,900.00)	0.4463	(1,363.53)	(1,294.35)	0.0000	4.3300	(1,224.0129)	0.0000	0.3280	(0.8802)	0.0000	2	(0.5522)	01/06/2025
000523.ZK	12/31/2024	SDB3262800193	(6,000.00)	0.4463	(2,828.47)	(2,677.97)	0.0000	4.3300	(1,224.0129)	0.0000	0.6804	(1.8210)	0.0000	2	(1.1406)	01/06/2025
000523.ZK	12/31/2024	SDB3262800193	(5,500.00)	0.4463	(2,531.16)	(2,454.80)	0.0000	4.3300	(1,224.0129)	0.0000	0.6089	(1.6693)	0.0000	2	(1.0604)	01/06/2025
000523.ZK	12/31/2024	SDB3262800193	(34,500.00)	0.4463	(15,892.70)	(15,398.32)	0.0000	4.3300	(1,224.0129)	0.0000	3.8231	(10.4710)	0.0000	2	(6.6479)	01/06/2025
000523.ZK	12/31/2024	SDB3262800193	(2,400.00)	0.4463	(1,109.08)	(1,071.19)	0.0000	4.3300	(1,224.0129)	0.0000	0.2668	(0.7284)	0.0000	2	(0.4616)	01/06/2025
000523.ZK	12/31/2024	SDB3262800193	(5,000.00)	0.4463	(2,312.72)	(2,231.64)	0.0000	4.3300	(1,224.0129)	0.0000	0.5563	(1.5175)	0.0000	2	(0.9612)	01/06/2025
000523.ZK	12/31/2024	SDB3262800193	(200.00)	0.4463	(91.21)	(89.27)	0.0000	4.3300	(1,224.0129)	0.0000	0.0219	(0.0607)	0.0000	2	(0.0388)	01/06/2025
000523.ZK	12/31/2024	SDB3262800193	(500.00)	0.4463	(228.02)	(223.16)	0.0000	4.3300	(1,224.0129)	0.0000	0.0549	(0.1518)	0.0000	2	(0.0969)	01/06/2025
000523.ZK	12/31/2024	SDB3262800193	(2,700.00)	0.4463	(1,231.32)	(1,205.09)	0.0000	4.3300	(1,224.0129)	0.0000	0.2962	(0.8195)	0.0000	2	(0.5233)	01/06/2025
000523.ZK	12/31/2024	SDB3262800193	(900.00)	0.4463	(410.44)	(401.70)	0.0000	4.3300	(1,224.0129)	0.0000	0.0987	(0.2732)	0.0000	2	(0.1744)	01/06/2025
000523.ZK	12/31/2024	SDB3262800193	(1,700.00)	0.4463	(775.27)	(758.76)	0.0000	4.3300	(1,224.0129)	0.0000	0.1865	(0.5160)	0.0000	2	(0.3295)	01/06/2025
000523.ZK	12/31/2024	SDB3262800193	(300.00)	0.4463	(136.81)	(133.90)	0.0000	4.3300	(1,224.0129)	0.0000	0.0329	(0.0911)	0.0000	2	(0.0581)	01/06/2025
000523.ZK	12/31/2024	SDB3262800193	(35,200.00)	0.4463	(16,052.75)	(15,710.75)	0.0000	4.3300	(1,224.0129)	0.0000	3.8616	(10.6834)	0.0000	2	(6.8218)	01/06/2025
000523.ZK	12/31/2024	SDB3262800193	(300.00)	0.4463	(136.81)	(133.90)	0.0000	4.3300	(1,224.0129)	0.0000	0.0329	(0.0911)	0.0000	2	(0.0581)	01/06/2025
000523.ZK	12/31/2024	SDB3262800193	(300.00)	0.4463	(136.81)	(133.90)	0.0000	4.3300	(1,224.0129)	0.0000	0.0329	(0.0911)	0.0000	2	(0.0581)	01/06/2025
000523.ZK	12/31/2024	SDB3262800193	(12,700.00)	0.4463	(5,791.76)	(5,668.37)	0.0000	4.3300	(1,224.0129)	0.0000	1.3932	(3.8545)	0.0000	2	(2.4613)	01/06/2025
000523.ZK	12/31/2024	SDB3262800193	(4,700.00)	0.4463	(2,143.41)	(2,097.74)	0.0000	4.3300	(1,224.0129)	0.0000	0.5156	(1.4265)	0.0000	2	(0.9109)	01/06/2025
000523.ZK	12/30/2024	SDB3262800193	(100.00)	0.4408	(46.85)	(44.08)	0.0000	4.3300	(1,224.0129)	0.0000	0.0056	(0.0150)	0.0000	1	(0.0094)	01/06/2025
000523.ZK	12/30/2024	SDB3262800193	(600.00)	0.4408	(267.35)	(264.46)	0.0000	4.3300	(1,224.0129)	0.0000	0.0322	(0.0899)	0.0000	1	(0.0578)	01/06/2025
000523.ZK	12/30/2024	SDB3262800193	(2,900.00)	0.4408	(1,370.92)	(1,278.24)	0.0000	4.3300	(1,224.0129)	0.0000	0.1649	(0.4346)	0.0000	1	(0.2697)	01/06/2025
000523.ZK	12/30/2024	SDB3262800193	(4,900.00)	0.4408	(2,323.07)	(2,159.79)	0.0000	4.3300	(1,224.0129)	0.0000	0.2794	(0.7343)	0.0000	1	(0.4549)	01/06/2025
000523.ZK	12/30/2024	SDB3262800193	(300.00)	0.4408	(148.79)	(132.23)	0.0000	4.3300	(1,224.0129)	0.0000	0.0179	(0.0450)	0.0000	1	(0.0271)	01/06/2025
000523.ZK	12/30/2024	SDB3262800193	(1,400.00)	0.4408	(693.30)	(617.08)	0.0000	4.3300	(1,224.0129)	0.0000	0.0834	(0.2098)	0.0000	1	(0.1264)	01/06/2025
000523.ZK	12/30/2024	SDB3262800193	(12,000.00)	0.4408	(5,880.64)	(5,289.28)	0.0000	4.3300	(1,224.0129)	0.0000	0.7073	(1.7984)	0.0000	1	(1.0911)	01/06/2025
000523.ZK	12/30/2024	SDB3262800193	(8,400.00)	0.4408	(4,142.75)	(3,702.49)	0.0000	4.3300	(1,224.0129)	0.0000	0.4983	(1.2589)	0.0000	1	(0.7606)	01/06/2025
000523.ZK	12/30/2024	SDB3262800193	(500.00)	0.4408	(238.90)	(220.39)	0.0000	4.3300	(1,224.0129)	0.0000	0.0287	(0.0749)	0.0000	1	(0.0462)	01/06/2025
000523.ZK	12/30/2024	SDB3262800193	(2,900.00)	0.4408	(1,363.53)	(1,278.24)	0.0000	4.3300	(1,224.0129)	0.0000	0.1640	(0.4346)	0.0000	1	(0.2706)	01/06/2025
000523.ZK	12/30/2024	SDB3262800193	(6,000.00)	0.4408	(2,828.47)	(2,644.64)	0.0000	4.3300	(1,224.0129)	0.0000	0.3402	(0.8992)	0.0000	1	(0.5590)	01/06/2025
000523.ZK	12/30/2024	SDB3262800193	(5,500.00)	0.4408	(2,531.16)	(2,424.25)	0.0000	4.3300	(1,224.0129)	0.0000	0.3044	(0.8243)	0.0000	1	(0.5198)	01/06/2025
000523.ZK	12/30/2024	SDB3262800193	(34,500.00)	0.4408	(15,892.70)	(15,206.67)	0.0000	4.3300	(1,224.0129)	0.0000	1.9115	(5.1703)	0.0000	1	(3.2588)	01/06/2025
000523.ZK	12/30/2024	SDB3262800193	(2,400.00)	0.4408	(1,109.08)	(1,057.86)	0.0000	4.3300	(1,224.0129)	0.0000	0.1334	(0.3597)	0.0000	1	(0.2263)	01/06/2025
000523.ZK	12/30/2024	SDB3262800193	(5,000.00)	0.4408	(2,312.72)	(2,203.86)	0.0000	4.3300	(1,224.0129)	0.0000	0.2782	(0.7493)	0.0000	1	(0.4712)	01/06/2025
000523.ZK	12/30/2024	SDB3262800193	(200.00)	0.4408	(91.21)	(88.15)	0.0000	4.3300	(1,224.0129)	0.0000	0.0110	(0.0300)	0.0000	1	(0.0190)	01/06/2025
000523.ZK	12/30/2024	SDB3262800193	(500.00)	0.4408	(228.02)	(220.39)	0.0000	4.3300	(1,224.0129)	0.0000	0.0274	(0.0749)	0.0000	1	(0.0475)	01/06/2025
000523.ZK	12/30/2024	SDB3262800193	(2,700.00)	0.4408	(1,231.32)	(1,190.09)	0.0000	4.3300	(1,224.0129)	0.0000	0.1481	(0.4046)	0.0000	1	(0.2565)	01/06/2025
000523.ZK	12/30/2024	SDB3262800193	(900.00)	0.4408	(410.44)	(396.70)	0.0000	4.3300	(1,224.0129)	0.0000	0.0494	(0.1349)	0.0000	1	(0.0855)	01/06/2025
000523.ZK	12/30/2024	SDB3262800193	(1,700.00)	0.4408	(775.27)	(749.31)	0.0000	4.3300	(1,224.0129)	0.0000	0.0932	(0.2548)	0.0000	1	(0.1615)	01/06/2025
000523.ZK	12/30/2024	SDB3262800193	(300.00)	0.4408	(136.81)	(132.23)	0.0000	4.3300	(1,224.0129)	0.0000	0.0165	(0.0450)	0.0000	1	(0.0285)	01/06/2025
000523.ZK	12/30/2024	SDB3262800193	(35,200.00)	0.4408	(16,052.75)	(15,515.21)	0.0000	4.3300	(1,224.0129)	0.0000	1.9308	(5.2752)	0.0000	1	(3.3444)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
LONKEY INDUSTRIAL CO GUANGZHOU CMN CLASS A SERIES NORTHBOUND (Cont.)																
000523.ZK	12/30/2024	SDB3262800193	(300.00)	0.4408	(136.81)	(132.23)	0.0000	4.3300	(1,224.0129)	0.0000	0.0165	(0.0450)	0.0000	1	(0.0285)	01/06/2025
000523.ZK	12/30/2024	SDB3262800193	(300.00)	0.4408	(136.81)	(132.23)	0.0000	4.3300	(1,224.0129)	0.0000	0.0165	(0.0450)	0.0000	1	(0.0285)	01/06/2025
000523.ZK	12/30/2024	SDB3262800193	(12,700.00)	0.4408	(5,791.76)	(5,597.82)	0.0000	4.3300	(1,224.0129)	0.0000	0.6966	(1.9033)	0.0000	1	(1.2067)	01/06/2025
000523.ZK	12/30/2024	SDB3262800193	(4,700.00)	0.4408	(2,143.41)	(2,071.63)	0.0000	4.3300	(1,224.0129)	0.0000	0.2578	(0.7044)	0.0000	1	(0.4466)	01/06/2025
000523.ZK	12/27/2024	SDB3262800193	(2,900.00)	0.4735	(1,370.92)	(1,373.02)	0.0000	4.3300	(1,221.9733)	0.0000	0.4947	(1.3982)	0.0000	3	(0.9035)	01/06/2025
000523.ZK	12/27/2024	SDB3262800193	(4,900.00)	0.4735	(2,323.07)	(2,319.92)	0.0000	4.3300	(1,221.9733)	0.0000	0.8382	(2.3624)	0.0000	3	(1.5242)	01/06/2025
000523.ZK	12/27/2024	SDB3262800193	(300.00)	0.4735	(148.79)	(142.04)	0.0000	4.3300	(1,221.9733)	0.0000	0.0537	(0.1446)	0.0000	3	(0.0909)	01/06/2025
000523.ZK	12/27/2024	SDB3262800193	(1,400.00)	0.4735	(693.30)	(662.84)	0.0000	4.3300	(1,221.9733)	0.0000	0.2502	(0.6750)	0.0000	3	(0.4248)	01/06/2025
000523.ZK	12/27/2024	SDB3262800193	(12,000.00)	0.4735	(5,880.64)	(5,681.45)	0.0000	4.3300	(1,221.9733)	0.0000	2.1219	(5.7855)	0.0000	3	(3.6636)	01/06/2025
000523.ZK	12/27/2024	SDB3262800193	(8,400.00)	0.4735	(4,142.75)	(3,977.01)	0.0000	4.3300	(1,221.9733)	0.0000	1.4948	(4.0498)	0.0000	3	(2.5550)	01/06/2025
000523.ZK	12/27/2024	SDB3262800193	(500.00)	0.4735	(238.90)	(236.73)	0.0000	4.3300	(1,221.9733)	0.0000	0.0862	(0.2411)	0.0000	3	(0.1549)	01/06/2025
000523.ZK	12/27/2024	SDB3262800193	(2,900.00)	0.4735	(1,363.53)	(1,373.02)	0.0000	4.3300	(1,221.9733)	0.0000	0.4920	(1.3982)	0.0000	3	(0.9061)	01/06/2025
000523.ZK	12/27/2024	SDB3262800193	(6,000.00)	0.4735	(2,828.47)	(2,840.72)	0.0000	4.3300	(1,221.9733)	0.0000	1.0206	(2.8927)	0.0000	3	(1.8721)	01/06/2025
000523.ZK	12/27/2024	SDB3262800193	(5,500.00)	0.4735	(2,531.16)	(2,604.00)	0.0000	4.3300	(1,221.9733)	0.0000	0.9133	(2.6517)	0.0000	3	(1.7384)	01/06/2025
000523.ZK	12/27/2024	SDB3262800193	(34,500.00)	0.4735	(15,892.70)	(16,334.16)	0.0000	4.3300	(1,221.9733)	0.0000	5.7346	(16.6333)	0.0000	3	(10.8986)	01/06/2025
000523.ZK	12/27/2024	SDB3262800193	(2,400.00)	0.4735	(1,109.08)	(1,136.29)	0.0000	4.3300	(1,221.9733)	0.0000	0.4002	(1.1571)	0.0000	3	(0.7569)	01/06/2025
000523.ZK	12/27/2024	SDB3262800193	(5,000.00)	0.4735	(2,312.72)	(2,367.27)	0.0000	4.3300	(1,221.9733)	0.0000	0.8345	(2.4106)	0.0000	3	(1.5761)	01/06/2025
000523.ZK	12/27/2024	SDB3262800193	(200.00)	0.4735	(91.21)	(94.69)	0.0000	4.3300	(1,221.9733)	0.0000	0.0329	(0.0964)	0.0000	3	(0.0635)	01/06/2025
000523.ZK	12/27/2024	SDB3262800193	(500.00)	0.4735	(228.02)	(236.73)	0.0000	4.3300	(1,221.9733)	0.0000	0.0823	(0.2411)	0.0000	3	(0.1588)	01/06/2025
000523.ZK	12/27/2024	SDB3262800193	(2,700.00)	0.4735	(1,231.32)	(1,278.33)	0.0000	4.3300	(1,221.9733)	0.0000	0.4443	(1.3017)	0.0000	3	(0.8574)	01/06/2025
000523.ZK	12/27/2024	SDB3262800193	(900.00)	0.4735	(410.44)	(426.11)	0.0000	4.3300	(1,221.9733)	0.0000	0.1481	(0.4339)	0.0000	3	(0.2858)	01/06/2025
000523.ZK	12/27/2024	SDB3262800193	(1,700.00)	0.4735	(775.27)	(804.87)	0.0000	4.3300	(1,221.9733)	0.0000	0.2797	(0.8196)	0.0000	3	(0.5399)	01/06/2025
000523.ZK	12/27/2024	SDB3262800193	(300.00)	0.4735	(136.81)	(142.04)	0.0000	4.3300	(1,221.9733)	0.0000	0.0494	(0.1446)	0.0000	3	(0.0953)	01/06/2025
000523.ZK	12/27/2024	SDB3262800193	(35,200.00)	0.4735	(16,052.75)	(16,665.58)	0.0000	4.3300	(1,221.9733)	0.0000	5.7924	(16.9707)	0.0000	3	(11.1784)	01/06/2025
000523.ZK	12/27/2024	SDB3262800193	(300.00)	0.4735	(136.81)	(142.04)	0.0000	4.3300	(1,221.9733)	0.0000	0.0494	(0.1446)	0.0000	3	(0.0953)	01/06/2025
000523.ZK	12/27/2024	SDB3262800193	(300.00)	0.4735	(136.81)	(142.04)	0.0000	4.3300	(1,221.9733)	0.0000	0.0494	(0.1446)	0.0000	3	(0.0953)	01/06/2025
000523.ZK	12/27/2024	SDB3262800193	(12,700.00)	0.4735	(5,791.76)	(6,012.87)	0.0000	4.3300	(1,221.9733)	0.0000	2.0899	(6.1230)	0.0000	3	(4.0331)	01/06/2025
000523.ZK	12/27/2024	SDB3262800193	(4,700.00)	0.4735	(2,143.41)	(2,225.23)	0.0000	4.3300	(1,221.9733)	0.0000	0.7734	(2.2660)	0.0000	3	(1.4926)	01/06/2025
000523.ZK	12/26/2024	SDB3262800193	(2,900.00)	0.4594	(1,370.92)	(1,332.24)	0.0000	4.3300	(1,221.9733)	0.0000	0.1649	(0.4522)	0.0000	1	(0.2873)	01/06/2025
000523.ZK	12/26/2024	SDB3262800193	(4,900.00)	0.4594	(2,323.07)	(2,251.03)	0.0000	4.3300	(1,221.9733)	0.0000	0.2794	(0.7641)	0.0000	1	(0.4847)	01/06/2025
000523.ZK	12/26/2024	SDB3262800193	(300.00)	0.4594	(148.79)	(137.82)	0.0000	4.3300	(1,221.9733)	0.0000	0.0179	(0.0468)	0.0000	1	(0.0289)	01/06/2025
000523.ZK	12/26/2024	SDB3262800193	(1,400.00)	0.4594	(693.30)	(643.15)	0.0000	4.3300	(1,221.9733)	0.0000	0.0834	(0.2183)	0.0000	1	(0.1349)	01/06/2025
000523.ZK	12/26/2024	SDB3262800193	(12,000.00)	0.4594	(5,880.64)	(5,512.72)	0.0000	4.3300	(1,221.9733)	0.0000	0.7073	(1.8712)	0.0000	1	(1.1639)	01/06/2025
000523.ZK	12/26/2024	SDB3262800193	(8,400.00)	0.4594	(4,142.75)	(3,858.90)	0.0000	4.3300	(1,221.9733)	0.0000	0.4983	(1.3099)	0.0000	1	(0.8116)	01/06/2025
000523.ZK	12/26/2024	SDB3262800193	(500.00)	0.4594	(238.90)	(229.70)	0.0000	4.3300	(1,221.9733)	0.0000	0.0287	(0.0780)	0.0000	1	(0.0492)	01/06/2025
000523.ZK	12/26/2024	SDB3262800193	(2,900.00)	0.4594	(1,363.53)	(1,332.24)	0.0000	4.3300	(1,221.9733)	0.0000	0.1640	(0.4522)	0.0000	1	(0.2882)	01/06/2025
000523.ZK	12/26/2024	SDB3262800193	(6,000.00)	0.4594	(2,828.47)	(2,756.36)	0.0000	4.3300	(1,221.9733)	0.0000	0.3402	(0.9356)	0.0000	1	(0.5954)	01/06/2025
000523.ZK	12/26/2024	SDB3262800193	(5,500.00)	0.4594	(2,531.16)	(2,526.66)	0.0000	4.3300	(1,221.9733)	0.0000	0.3044	(0.8576)	0.0000	1	(0.5532)	01/06/2025
000523.ZK	12/26/2024	SDB3262800193	(34,500.00)	0.4594	(15,892.70)	(15,849.06)	0.0000	4.3300	(1,221.9733)	0.0000	1.9115	(5.3798)	0.0000	1	(3.4682)	01/06/2025
000523.ZK	12/26/2024	SDB3262800193	(2,400.00)	0.4594	(1,109.08)	(1,102.54)	0.0000	4.3300	(1,221.9733)	0.0000	0.1334	(0.3742)	0.0000	1	(0.2408)	01/06/2025
000523.ZK	12/26/2024	SDB3262800193	(5,000.00)	0.4594	(2,312.72)	(2,296.97)	0.0000	4.3300	(1,221.9733)	0.0000	0.2782	(0.7797)	0.0000	1	(0.5015)	01/06/2025
000523.ZK	12/26/2024	SDB3262800193	(200.00)	0.4594	(91.21)	(91.88)	0.0000	4.3300	(1,221.9733)	0.0000	0.0110	(0.0312)	0.0000	1	(0.0202)	01/06/2025
000523.ZK	12/26/2024	SDB3262800193	(500.00)	0.4594	(228.02)	(229.70)	0.0000	4.3300	(1,221.9733)	0.0000	0.0274	(0.0780)	0.0000	1	(0.0505)	01/06/2025
000523.ZK	12/26/2024	SDB3262800193	(2,700.00)	0.4594	(1,231.32)	(1,240.36)	0.0000	4.3300	(1,221.9733)	0.0000	0.1481	(0.4210)	0.0000	1	(0.2729)	01/06/2025
000523.ZK	12/26/2024	SDB3262800193	(900.00)	0.4594	(410.44)	(413.45)	0.0000	4.3300	(1,221.9733)	0.0000	0.0494	(0.1403)	0.0000	1	(0.0910)	01/06/2025
000523.ZK	12/26/2024	SDB3262800193	(1,700.00)	0.4594	(775.27)	(780.97)	0.0000	4.3300	(1,221.9733)	0.0000	0.0932	(0.2651)	0.0000	1	(0.1718)	01/06/2025
000523.ZK	12/26/2024	SDB3262800193	(300.00)	0.4594	(136.81)	(137.82)	0.0000	4.3300	(1,221.9733)	0.0000	0.0165	(0.0468)	0.0000	1	(0.0303)	01/06/2025
000523.ZK	12/26/2024	SDB3262800193	(35,200.00)	0.4594	(16,052.75)	(16,170.63)	0.0000	4.3300	(1,221.9733)	0.0000	1.9308	(5.4889)	0.0000	1	(3.5581)	01/06/2025
000523.ZK	12/26/2024	SDB3262800193	(300.00)	0.4594	(136.81)	(137.82)	0.0000	4.3300	(1,221.9733)	0.0000	0.0165	(0.0468)	0.0000	1	(0.0303)	01/06/2025
000523.ZK	12/26/2024	SDB3262800193	(300.00)	0.4594	(136.81)	(137.82)	0.0000	4.3300	(1,221.9733)	0.0000	0.0165	(0.0468)	0.0000	1	(0.0303)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
LONKEY INDUSTRIAL CO GUANGZHOU CMN CLASS A SERIES NORTHBOUND (Cont.)																
000523.ZK	12/26/2024	SDB3262800193	(12,700.00)	0.4594	(5,791.76)	(5,834.29)	0.0000	4.3300	(1,221.9733)	0.0000	0.6966	(1.9804)	0.0000	1	(1.2838)	01/06/2025
000523.ZK	12/26/2024	SDB3262800193	(4,700.00)	0.4594	(2,143.41)	(2,159.15)	0.0000	4.3300	(1,221.9733)	0.0000	0.2578	(0.7329)	0.0000	1	(0.4751)	01/06/2025
000523.ZK	12/24/2024	SDB3262800193	(2,900.00)	0.4594	(1,370.92)	(1,332.24)	0.0000	4.3300	(1,221.9733)	0.0000	0.3298	(0.9044)	0.0000	2	(0.5746)	01/06/2025
000523.ZK	12/24/2024	SDB3262800193	(4,900.00)	0.4594	(2,323.07)	(2,251.03)	0.0000	4.3300	(1,221.9733)	0.0000	0.5588	(1.5282)	0.0000	2	(0.9693)	01/06/2025
000523.ZK	12/24/2024	SDB3262800193	(300.00)	0.4594	(148.79)	(137.82)	0.0000	4.3300	(1,221.9733)	0.0000	0.0358	(0.0936)	0.0000	2	(0.0578)	01/06/2025
000523.ZK	12/24/2024	SDB3262800193	(1,400.00)	0.4594	(693.30)	(643.15)	0.0000	4.3300	(1,221.9733)	0.0000	0.1668	(0.4366)	0.0000	2	(0.2698)	01/06/2025
000523.ZK	12/24/2024	SDB3262800193	(12,000.00)	0.4594	(5,880.64)	(5,512.72)	0.0000	4.3300	(1,221.9733)	0.0000	1.4146	(3.7424)	0.0000	2	(2.3278)	01/06/2025
000523.ZK	12/24/2024	SDB3262800193	(8,400.00)	0.4594	(4,142.75)	(3,858.90)	0.0000	4.3300	(1,221.9733)	0.0000	0.9966	(2.6197)	0.0000	2	(1.6231)	01/06/2025
000523.ZK	12/24/2024	SDB3262800193	(500.00)	0.4594	(238.90)	(229.70)	0.0000	4.3300	(1,221.9733)	0.0000	0.0575	(0.1559)	0.0000	2	(0.0985)	01/06/2025
000523.ZK	12/24/2024	SDB3262800193	(2,900.00)	0.4594	(1,363.53)	(1,332.24)	0.0000	4.3300	(1,221.9733)	0.0000	0.3280	(0.9044)	0.0000	2	(0.5764)	01/06/2025
000523.ZK	12/24/2024	SDB3262800193	(6,000.00)	0.4594	(2,828.47)	(2,756.36)	0.0000	4.3300	(1,221.9733)	0.0000	0.6804	(1.8712)	0.0000	2	(1.1908)	01/06/2025
000523.ZK	12/24/2024	SDB3262800193	(5,500.00)	0.4594	(2,531.16)	(2,526.66)	0.0000	4.3300	(1,221.9733)	0.0000	0.6089	(1.7153)	0.0000	2	(1.1064)	01/06/2025
000523.ZK	12/24/2024	SDB3262800193	(34,500.00)	0.4594	(15,892.70)	(15,849.06)	0.0000	4.3300	(1,221.9733)	0.0000	3.8231	(10.7595)	0.0000	2	(6.9364)	01/06/2025
000523.ZK	12/24/2024	SDB3262800193	(2,400.00)	0.4594	(1,109.08)	(1,102.54)	0.0000	4.3300	(1,221.9733)	0.0000	0.2668	(0.7485)	0.0000	2	(0.4817)	01/06/2025
000523.ZK	12/24/2024	SDB3262800193	(5,000.00)	0.4594	(2,312.72)	(2,296.97)	0.0000	4.3300	(1,221.9733)	0.0000	0.5563	(1.5593)	0.0000	2	(1.0030)	01/06/2025
000523.ZK	12/24/2024	SDB3262800193	(200.00)	0.4594	(91.21)	(91.88)	0.0000	4.3300	(1,221.9733)	0.0000	0.0219	(0.0624)	0.0000	2	(0.0404)	01/06/2025
000523.ZK	12/24/2024	SDB3262800193	(500.00)	0.4594	(228.02)	(229.70)	0.0000	4.3300	(1,221.9733)	0.0000	0.0549	(0.1559)	0.0000	2	(0.1011)	01/06/2025
000523.ZK	12/24/2024	SDB3262800193	(2,700.00)	0.4594	(1,231.32)	(1,240.36)	0.0000	4.3300	(1,221.9733)	0.0000	0.2962	(0.8420)	0.0000	2	(0.5458)	01/06/2025
000523.ZK	12/24/2024	SDB3262800193	(900.00)	0.4594	(410.44)	(413.45)	0.0000	4.3300	(1,221.9733)	0.0000	0.0987	(0.2807)	0.0000	2	(0.1819)	01/06/2025
000523.ZK	12/24/2024	SDB3262800193	(1,700.00)	0.4594	(775.27)	(780.97)	0.0000	4.3300	(1,221.9733)	0.0000	0.1865	(0.5302)	0.0000	2	(0.3437)	01/06/2025
000523.ZK	12/24/2024	SDB3262800193	(300.00)	0.4594	(136.81)	(137.82)	0.0000	4.3300	(1,221.9733)	0.0000	0.0329	(0.0936)	0.0000	2	(0.0606)	01/06/2025
000523.ZK	12/24/2024	SDB3262800193	(35,200.00)	0.4594	(16,052.75)	(16,170.63)	0.0000	4.3300	(1,221.9733)	0.0000	3.8616	(10.9778)	0.0000	2	(7.1162)	01/06/2025
000523.ZK	12/24/2024	SDB3262800193	(300.00)	0.4594	(136.81)	(137.82)	0.0000	4.3300	(1,221.9733)	0.0000	0.0329	(0.0936)	0.0000	2	(0.0606)	01/06/2025
000523.ZK	12/24/2024	SDB3262800193	(300.00)	0.4594	(136.81)	(137.82)	0.0000	4.3300	(1,221.9733)	0.0000	0.0329	(0.0936)	0.0000	2	(0.0606)	01/06/2025
000523.ZK	12/24/2024	SDB3262800193	(12,700.00)	0.4594	(5,791.76)	(5,834.29)	0.0000	4.3300	(1,221.9733)	0.0000	1.3932	(3.9607)	0.0000	2	(2.5675)	01/06/2025
000523.ZK	12/24/2024	SDB3262800193	(4,700.00)	0.4594	(2,143.41)	(2,159.15)	0.0000	4.3300	(1,221.9733)	0.0000	0.5156	(1.4658)	0.0000	2	(0.9502)	01/06/2025
000523.ZK	12/23/2024	SDB3262800193	(2,900.00)	0.4650	(1,370.92)	(1,348.49)	0.0000	4.3300	(1,221.9733)	0.0000	0.1649	(0.4577)	0.0000	1	(0.2928)	01/06/2025
000523.ZK	12/23/2024	SDB3262800193	(4,900.00)	0.4650	(2,323.07)	(2,278.48)	0.0000	4.3300	(1,221.9733)	0.0000	0.2794	(0.7734)	0.0000	1	(0.4940)	01/06/2025
000523.ZK	12/23/2024	SDB3262800193	(300.00)	0.4650	(148.79)	(139.50)	0.0000	4.3300	(1,221.9733)	0.0000	0.0179	(0.0474)	0.0000	1	(0.0295)	01/06/2025
000523.ZK	12/23/2024	SDB3262800193	(1,400.00)	0.4650	(693.30)	(650.99)	0.0000	4.3300	(1,221.9733)	0.0000	0.0834	(0.2210)	0.0000	1	(0.1376)	01/06/2025
000523.ZK	12/23/2024	SDB3262800193	(12,000.00)	0.4650	(5,880.64)	(5,579.94)	0.0000	4.3300	(1,221.9733)	0.0000	1.7073	(1.8940)	0.0000	1	(1.1867)	01/06/2025
000523.ZK	12/23/2024	SDB3262800193	(8,400.00)	0.4650	(4,142.75)	(3,905.96)	0.0000	4.3300	(1,221.9733)	0.0000	0.4983	(1.3258)	0.0000	1	(0.8275)	01/06/2025
000523.ZK	12/23/2024	SDB3262800193	(500.00)	0.4650	(238.90)	(232.50)	0.0000	4.3300	(1,221.9733)	0.0000	0.0287	(0.0789)	0.0000	1	(0.0502)	01/06/2025
000523.ZK	12/23/2024	SDB3262800193	(2,900.00)	0.4650	(1,363.53)	(1,348.49)	0.0000	4.3300	(1,221.9733)	0.0000	0.1640	(0.4577)	0.0000	1	(0.2937)	01/06/2025
000523.ZK	12/23/2024	SDB3262800193	(6,000.00)	0.4650	(2,828.47)	(2,789.97)	0.0000	4.3300	(1,221.9733)	0.0000	0.3402	(0.9470)	0.0000	1	(0.6068)	01/06/2025
000523.ZK	12/23/2024	SDB3262800193	(5,500.00)	0.4650	(2,531.16)	(2,557.47)	0.0000	4.3300	(1,221.9733)	0.0000	0.3044	(0.8681)	0.0000	1	(0.5637)	01/06/2025
000523.ZK	12/23/2024	SDB3262800193	(34,500.00)	0.4650	(15,892.70)	(16,042.33)	0.0000	4.3300	(1,221.9733)	0.0000	1.9115	(5.4454)	0.0000	1	(3.5338)	01/06/2025
000523.ZK	12/23/2024	SDB3262800193	(2,400.00)	0.4650	(1,109.08)	(1,115.99)	0.0000	4.3300	(1,221.9733)	0.0000	0.1334	(0.3788)	0.0000	1	(0.2454)	01/06/2025
000523.ZK	12/23/2024	SDB3262800193	(5,000.00)	0.4650	(2,312.72)	(2,324.97)	0.0000	4.3300	(1,221.9733)	0.0000	0.2782	(0.7892)	0.0000	1	(0.5110)	01/06/2025
000523.ZK	12/23/2024	SDB3262800193	(200.00)	0.4650	(91.21)	(93.00)	0.0000	4.3300	(1,221.9733)	0.0000	0.0110	(0.0316)	0.0000	1	(0.0206)	01/06/2025
000523.ZK	12/23/2024	SDB3262800193	(500.00)	0.4650	(228.02)	(232.50)	0.0000	4.3300	(1,221.9733)	0.0000	0.0274	(0.0789)	0.0000	1	(0.0515)	01/06/2025
000523.ZK	12/23/2024	SDB3262800193	(2,700.00)	0.4650	(1,231.32)	(1,255.49)	0.0000	4.3300	(1,221.9733)	0.0000	0.1481	(0.4262)	0.0000	1	(0.2781)	01/06/2025
000523.ZK	12/23/2024	SDB3262800193	(900.00)	0.4650	(410.44)	(418.50)	0.0000	4.3300	(1,221.9733)	0.0000	0.0494	(0.1421)	0.0000	1	(0.0927)	01/06/2025
000523.ZK	12/23/2024	SDB3262800193	(1,700.00)	0.4650	(775.27)	(790.49)	0.0000	4.3300	(1,221.9733)	0.0000	0.0932	(0.2683)	0.0000	1	(0.1751)	01/06/2025
000523.ZK	12/23/2024	SDB3262800193	(300.00)	0.4650	(136.81)	(139.50)	0.0000	4.3300	(1,221.9733)	0.0000	0.0165	(0.0474)	0.0000	1	(0.0309)	01/06/2025
000523.ZK	12/23/2024	SDB3262800193	(35,200.00)	0.4650	(16,052.75)	(16,367.82)	0.0000	4.3300	(1,221.9733)	0.0000	1.9308	(5.5558)	0.0000	1	(3.6251)	01/06/2025
000523.ZK	12/23/2024	SDB3262800193	(300.00)	0.4650	(136.81)	(139.50)	0.0000	4.3300	(1,221.9733)	0.0000	0.0165	(0.0474)	0.0000	1	(0.0309)	01/06/2025
000523.ZK	12/23/2024	SDB3262800193	(300.00)	0.4650	(136.81)	(139.50)	0.0000	4.3300	(1,221.9733)	0.0000	0.0165	(0.0474)	0.0000	1	(0.0309)	01/06/2025
000523.ZK	12/23/2024	SDB3262800193	(12,700.00)	0.4650	(5,791.76)	(5,905.44)	0.0000	4.3300	(1,221.9733)	0.0000	0.6966	(2.0045)	0.0000	1	(1.3079)	01/06/2025
000523.ZK	12/23/2024	SDB3262800193	(4,700.00)	0.4650	(2,143.41)	(2,185.48)	0.0000	4.3300	(1,221.9733)	0.0000	0.2578	(0.7418)	0.0000	1	(0.4840)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
LONKEY INDUSTRIAL CO GUANGZHOU CMN CLASS A SERIES NORTHBOUND (Cont.)																
000523.ZK	12/20/2024	SDB3262800193	(2,900.00)	0.4676	(1,370.92)	(1,356.17)	0.0000	4.3300	(1,221.9733)	0.0000	0.4947	(1.3810)	0.0000	3	(0.8863)	01/06/2025
000523.ZK	12/20/2024	SDB3262800193	(4,900.00)	0.4676	(2,323.07)	(2,291.46)	0.0000	4.3300	(1,221.9733)	0.0000	0.8382	(2.3334)	0.0000	3	(1.4952)	01/06/2025
000523.ZK	12/20/2024	SDB3262800193	(300.00)	0.4676	(148.79)	(140.29)	0.0000	4.3300	(1,221.9733)	0.0000	0.0537	(0.1429)	0.0000	3	(0.0892)	01/06/2025
000523.ZK	12/20/2024	SDB3262800193	(1,400.00)	0.4676	(693.30)	(654.70)	0.0000	4.3300	(1,221.9733)	0.0000	0.2502	(0.6667)	0.0000	3	(0.4165)	01/06/2025
000523.ZK	12/20/2024	SDB3262800193	(12,000.00)	0.4676	(5,880.64)	(5,611.74)	0.0000	4.3300	(1,221.9733)	0.0000	2.1219	(5.7145)	0.0000	3	(3.5926)	01/06/2025
000523.ZK	12/20/2024	SDB3262800193	(8,400.00)	0.4676	(4,142.75)	(3,928.22)	0.0000	4.3300	(1,221.9733)	0.0000	1.4948	(4.0001)	0.0000	3	(2.5053)	01/06/2025
000523.ZK	12/20/2024	SDB3262800193	(500.00)	0.4676	(238.90)	(233.82)	0.0000	4.3300	(1,221.9733)	0.0000	0.0862	(0.2381)	0.0000	3	(0.1519)	01/06/2025
000523.ZK	12/20/2024	SDB3262800193	(2,900.00)	0.4676	(1,363.53)	(1,356.17)	0.0000	4.3300	(1,221.9733)	0.0000	0.4920	(1.3810)	0.0000	3	(0.8890)	01/06/2025
000523.ZK	12/20/2024	SDB3262800193	(6,000.00)	0.4676	(2,828.47)	(2,805.87)	0.0000	4.3300	(1,221.9733)	0.0000	1.0206	(2.8572)	0.0000	3	(1.8366)	01/06/2025
000523.ZK	12/20/2024	SDB3262800193	(5,500.00)	0.4676	(2,531.16)	(2,572.05)	0.0000	4.3300	(1,221.9733)	0.0000	0.9133	(2.6191)	0.0000	3	(1.7058)	01/06/2025
000523.ZK	12/20/2024	SDB3262800193	(34,500.00)	0.4676	(15,892.70)	(16,133.75)	0.0000	4.3300	(1,221.9733)	0.0000	5.7346	(16.4292)	0.0000	3	(10.6946)	01/06/2025
000523.ZK	12/20/2024	SDB3262800193	(2,400.00)	0.4676	(1,109.08)	(1,122.35)	0.0000	4.3300	(1,221.9733)	0.0000	0.4002	(1.1429)	0.0000	3	(0.7427)	01/06/2025
000523.ZK	12/20/2024	SDB3262800193	(5,000.00)	0.4676	(2,312.72)	(2,338.22)	0.0000	4.3300	(1,221.9733)	0.0000	0.8345	(2.3810)	0.0000	3	(1.5465)	01/06/2025
000523.ZK	12/20/2024	SDB3262800193	(200.00)	0.4676	(91.21)	(93.53)	0.0000	4.3300	(1,221.9733)	0.0000	0.0329	(0.0952)	0.0000	3	(0.0623)	01/06/2025
000523.ZK	12/20/2024	SDB3262800193	(500.00)	0.4676	(228.02)	(233.82)	0.0000	4.3300	(1,221.9733)	0.0000	0.0823	(0.2381)	0.0000	3	(0.1558)	01/06/2025
000523.ZK	12/20/2024	SDB3262800193	(2,700.00)	0.4676	(1,231.32)	(1,262.64)	0.0000	4.3300	(1,221.9733)	0.0000	0.4443	(1.2858)	0.0000	3	(0.8415)	01/06/2025
000523.ZK	12/20/2024	SDB3262800193	(900.00)	0.4676	(410.44)	(420.88)	0.0000	4.3300	(1,221.9733)	0.0000	0.1481	(0.4286)	0.0000	3	(0.2805)	01/06/2025
000523.ZK	12/20/2024	SDB3262800193	(1,700.00)	0.4676	(775.27)	(795.00)	0.0000	4.3300	(1,221.9733)	0.0000	0.2797	(0.8096)	0.0000	3	(0.5298)	01/06/2025
000523.ZK	12/20/2024	SDB3262800193	(300.00)	0.4676	(136.81)	(140.29)	0.0000	4.3300	(1,221.9733)	0.0000	0.0494	(0.1429)	0.0000	3	(0.0935)	01/06/2025
000523.ZK	12/20/2024	SDB3262800193	(35,200.00)	0.4676	(16,052.75)	(16,461.10)	0.0000	4.3300	(1,221.9733)	0.0000	5.7924	(16.7625)	0.0000	3	(10.9702)	01/06/2025
000523.ZK	12/20/2024	SDB3262800193	(300.00)	0.4676	(136.81)	(140.29)	0.0000	4.3300	(1,221.9733)	0.0000	0.0494	(0.1429)	0.0000	3	(0.0935)	01/06/2025
000523.ZK	12/20/2024	SDB3262800193	(300.00)	0.4676	(136.81)	(140.29)	0.0000	4.3300	(1,221.9733)	0.0000	0.0494	(0.1429)	0.0000	3	(0.0935)	01/06/2025
000523.ZK	12/20/2024	SDB3262800193	(12,700.00)	0.4676	(5,791.76)	(5,939.09)	0.0000	4.3300	(1,221.9733)	0.0000	2.0899	(6.0478)	0.0000	3	(3.9580)	01/06/2025
000523.ZK	12/20/2024	SDB3262800193	(4,700.00)	0.4676	(2,143.41)	(2,197.93)	0.0000	4.3300	(1,221.9733)	0.0000	0.7734	(2.2382)	0.0000	3	(1.4648)	01/06/2025
000523.ZK	12/19/2024	SDB3262800193	(300.00)	0.4954	(148.79)	(148.61)	0.0000	4.5800	(1,202.0773)	0.0000	0.0189	(0.0496)	0.0000	1	(0.0307)	01/06/2025
000523.ZK	12/19/2024	SDB3262800193	(1,400.00)	0.4954	(693.30)	(693.53)	0.0000	4.5800	(1,202.0773)	0.0000	0.0882	(0.2316)	0.0000	1	(0.1434)	01/06/2025
000523.ZK	12/19/2024	SDB3262800193	(12,000.00)	0.4954	(5,880.64)	(5,944.55)	0.0000	4.5800	(1,202.0773)	0.0000	0.7481	(1.9849)	0.0000	1	(1.2368)	01/06/2025
000523.ZK	12/19/2024	SDB3262800193	(8,400.00)	0.4954	(4,142.75)	(4,161.18)	0.0000	4.5800	(1,202.0773)	0.0000	0.5271	(1.3895)	0.0000	1	(0.8624)	01/06/2025
000523.ZK	12/19/2024	SDB3262800193	(500.00)	0.4954	(238.90)	(247.69)	0.0000	4.5800	(1,202.0773)	0.0000	0.0304	(0.0827)	0.0000	1	(0.0523)	01/06/2025
000523.ZK	12/19/2024	SDB3262800193	(2,900.00)	0.4954	(1,363.53)	(1,436.60)	0.0000	4.5800	(1,202.0773)	0.0000	0.1735	(0.4797)	0.0000	1	(0.3062)	01/06/2025
000523.ZK	12/19/2024	SDB3262800193	(6,000.00)	0.4954	(2,828.47)	(2,972.27)	0.0000	4.5800	(1,202.0773)	0.0000	0.3598	(0.9925)	0.0000	1	(0.6326)	01/06/2025
000523.ZK	12/19/2024	SDB3262800193	(5,500.00)	0.4954	(2,531.16)	(2,724.58)	0.0000	4.5800	(1,202.0773)	0.0000	0.3220	(0.9098)	0.0000	1	(0.5877)	01/06/2025
000523.ZK	12/19/2024	SDB3262800193	(34,500.00)	0.4954	(15,892.70)	(17,090.58)	0.0000	4.5800	(1,202.0773)	0.0000	2.0219	(5.7067)	0.0000	1	(3.6848)	01/06/2025
000523.ZK	12/19/2024	SDB3262800193	(2,400.00)	0.4954	(1,109.08)	(1,188.91)	0.0000	4.5800	(1,202.0773)	0.0000	0.1411	(0.3970)	0.0000	1	(0.2559)	01/06/2025
000523.ZK	12/19/2024	SDB3262800193	(5,000.00)	0.4954	(2,312.72)	(2,476.89)	0.0000	4.5800	(1,202.0773)	0.0000	0.2942	(0.8271)	0.0000	1	(0.5328)	01/06/2025
000523.ZK	12/19/2024	SDB3262800193	(200.00)	0.4954	(91.21)	(99.08)	0.0000	4.5800	(1,202.0773)	0.0000	0.0116	(0.0331)	0.0000	1	(0.0215)	01/06/2025
000523.ZK	12/19/2024	SDB3262800193	(500.00)	0.4954	(228.02)	(247.69)	0.0000	4.5800	(1,202.0773)	0.0000	0.0290	(0.0827)	0.0000	1	(0.0537)	01/06/2025
000523.ZK	12/19/2024	SDB3262800193	(2,700.00)	0.4954	(1,231.32)	(1,337.52)	0.0000	4.5800	(1,202.0773)	0.0000	0.1567	(0.4466)	0.0000	1	(0.2900)	01/06/2025
000523.ZK	12/19/2024	SDB3262800193	(900.00)	0.4954	(410.44)	(445.84)	0.0000	4.5800	(1,202.0773)	0.0000	0.0522	(0.1489)	0.0000	1	(0.0967)	01/06/2025
000523.ZK	12/19/2024	SDB3262800193	(1,700.00)	0.4954	(775.27)	(842.14)	0.0000	4.5800	(1,202.0773)	0.0000	0.0986	(0.2812)	0.0000	1	(0.1826)	01/06/2025
000523.ZK	12/19/2024	SDB3262800193	(300.00)	0.4954	(136.81)	(148.61)	0.0000	4.5800	(1,202.0773)	0.0000	0.0174	(0.0496)	0.0000	1	(0.0322)	01/06/2025
000523.ZK	12/19/2024	SDB3262800193	(35,200.00)	0.4954	(16,052.75)	(17,437.34)	0.0000	4.5800	(1,202.0773)	0.0000	2.0423	(5.8225)	0.0000	1	(3.7802)	01/06/2025
000523.ZK	12/19/2024	SDB3262800193	(300.00)	0.4954	(136.81)	(148.61)	0.0000	4.5800	(1,202.0773)	0.0000	0.0174	(0.0496)	0.0000	1	(0.0322)	01/06/2025
000523.ZK	12/19/2024	SDB3262800193	(300.00)	0.4954	(136.81)	(148.61)	0.0000	4.5800	(1,202.0773)	0.0000	0.0174	(0.0496)	0.0000	1	(0.0322)	01/06/2025
000523.ZK	12/19/2024	SDB3262800193	(12,700.00)	0.4954	(5,791.76)	(6,291.31)	0.0000	4.5800	(1,202.0773)	0.0000	0.7368	(2.1007)	0.0000	1	(1.3639)	01/06/2025
000523.ZK	12/19/2024	SDB3262800193	(4,700.00)	0.4954	(2,143.41)	(2,328.28)	0.0000	4.5800	(1,202.0773)	0.0000	0.2727	(0.7774)	0.0000	1	(0.5047)	01/06/2025
000523.ZK	12/18/2024	SDB3262800193	(12,000.00)	0.4884	(5,880.64)	(5,861.17)	0.0000	4.5800	(1,198.6832)	0.0000	0.7481	(1.9516)	0.0000	1	(1.2034)	01/06/2025
000523.ZK	12/18/2024	SDB3262800193	(8,400.00)	0.4884	(4,142.75)	(4,102.82)	0.0000	4.5800	(1,198.6832)	0.0000	0.5271	(1.3661)	0.0000	1	(0.8391)	01/06/2025
000523.ZK	12/18/2024	SDB3262800193	(500.00)	0.4884	(238.90)	(244.22)	0.0000	4.5800	(1,198.6832)	0.0000	0.0304	(0.0813)	0.0000	1	(0.0509)	01/06/2025
000523.ZK	12/18/2024	SDB3262800193	(2,900.00)	0.4884	(1,363.53)	(1,416.45)	0.0000	4.5800	(1,198.6832)	0.0000	0.1735	(0.4716)	0.0000	1	(0.2982)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
LONKEY INDUSTRIAL CO GUANGZHOU CMN CLASS A SERIES NORTHBOUND (Cont.)																
000523.ZK	12/18/2024	SDB3262800193	(6,000.00)	0.4884	(2,828.47)	(2,930.59)	0.0000	4.5800	(1,198.6832)	0.0000	0.3598	(0.9758)	0.0000	1	(0.6159)	01/06/2025
000523.ZK	12/18/2024	SDB3262800193	(5,500.00)	0.4884	(2,531.16)	(2,686.37)	0.0000	4.5800	(1,198.6832)	0.0000	0.3220	(0.8945)	0.0000	1	(0.5725)	01/06/2025
000523.ZK	12/18/2024	SDB3262800193	(34,500.00)	0.4884	(15,892.70)	(16,850.87)	0.0000	4.5800	(1,198.6832)	0.0000	2.0219	(5.6108)	0.0000	1	(3.5889)	01/06/2025
000523.ZK	12/18/2024	SDB3262800193	(2,400.00)	0.4884	(1,109.08)	(1,172.23)	0.0000	4.5800	(1,198.6832)	0.0000	0.1411	(0.3903)	0.0000	1	(0.2492)	01/06/2025
000523.ZK	12/18/2024	SDB3262800193	(5,000.00)	0.4884	(2,312.72)	(2,442.16)	0.0000	4.5800	(1,198.6832)	0.0000	0.2942	(0.8132)	0.0000	1	(0.5189)	01/06/2025
000523.ZK	12/18/2024	SDB3262800193	(200.00)	0.4884	(91.21)	(97.69)	0.0000	4.5800	(1,198.6832)	0.0000	0.0116	(0.0325)	0.0000	1	(0.0209)	01/06/2025
000523.ZK	12/18/2024	SDB3262800193	(500.00)	0.4884	(228.02)	(244.22)	0.0000	4.5800	(1,198.6832)	0.0000	0.0290	(0.0813)	0.0000	1	(0.0523)	01/06/2025
000523.ZK	12/18/2024	SDB3262800193	(2,700.00)	0.4884	(1,231.32)	(1,318.76)	0.0000	4.5800	(1,198.6832)	0.0000	0.1567	(0.4391)	0.0000	1	(0.2825)	01/06/2025
000523.ZK	12/18/2024	SDB3262800193	(900.00)	0.4884	(410.44)	(439.59)	0.0000	4.5800	(1,198.6832)	0.0000	0.0522	(0.1464)	0.0000	1	(0.0942)	01/06/2025
000523.ZK	12/18/2024	SDB3262800193	(1,700.00)	0.4884	(775.27)	(830.33)	0.0000	4.5800	(1,198.6832)	0.0000	0.0986	(0.2765)	0.0000	1	(0.1778)	01/06/2025
000523.ZK	12/18/2024	SDB3262800193	(300.00)	0.4884	(136.81)	(146.53)	0.0000	4.5800	(1,198.6832)	0.0000	0.0174	(0.0488)	0.0000	1	(0.0314)	01/06/2025
000523.ZK	12/18/2024	SDB3262800193	(35,200.00)	0.4884	(16,052.75)	(17,192.77)	0.0000	4.5800	(1,198.6832)	0.0000	2.0423	(5.7246)	0.0000	1	(3.6824)	01/06/2025
000523.ZK	12/18/2024	SDB3262800193	(300.00)	0.4884	(136.81)	(146.53)	0.0000	4.5800	(1,198.6832)	0.0000	0.0174	(0.0488)	0.0000	1	(0.0314)	01/06/2025
000523.ZK	12/18/2024	SDB3262800193	(300.00)	0.4884	(136.81)	(146.53)	0.0000	4.5800	(1,198.6832)	0.0000	0.0174	(0.0488)	0.0000	1	(0.0314)	01/06/2025
000523.ZK	12/18/2024	SDB3262800193	(12,700.00)	0.4884	(5,791.76)	(6,203.07)	0.0000	4.5800	(1,198.6832)	0.0000	0.7368	(2.0654)	0.0000	1	(1.3286)	01/06/2025
000523.ZK	12/18/2024	SDB3262800193	(4,700.00)	0.4884	(2,143.41)	(2,295.63)	0.0000	4.5800	(1,198.6832)	0.0000	0.2727	(0.7644)	0.0000	1	(0.4917)	01/06/2025
000523.ZK	12/17/2024	SDB3262800193	(500.00)	0.5065	(238.90)	(253.23)	0.0000	4.5800	(1,167.7558)	0.0000	0.0304	(0.0821)	0.0000	1	(0.0517)	01/06/2025
000523.ZK	12/17/2024	SDB3262800193	(2,900.00)	0.5065	(1,363.53)	(1,468.73)	0.0000	4.5800	(1,167.7558)	0.0000	0.1735	(0.4764)	0.0000	1	(0.3029)	01/06/2025
000523.ZK	12/17/2024	SDB3262800193	(6,000.00)	0.5065	(2,828.47)	(3,038.75)	0.0000	4.5800	(1,167.7558)	0.0000	0.3598	(0.9857)	0.0000	1	(0.6259)	01/06/2025
000523.ZK	12/17/2024	SDB3262800193	(5,500.00)	0.5065	(2,531.16)	(2,785.52)	0.0000	4.5800	(1,167.7558)	0.0000	0.3220	(0.9036)	0.0000	1	(0.5815)	01/06/2025
000523.ZK	12/17/2024	SDB3262800193	(34,500.00)	0.5065	(15,892.70)	(17,472.80)	0.0000	4.5800	(1,167.7558)	0.0000	2.0219	(5.6678)	0.0000	1	(3.6459)	01/06/2025
000523.ZK	12/17/2024	SDB3262800193	(2,400.00)	0.5065	(1,109.08)	(1,215.50)	0.0000	4.5800	(1,167.7558)	0.0000	0.1411	(0.3943)	0.0000	1	(0.2532)	01/06/2025
000523.ZK	12/17/2024	SDB3262800193	(5,000.00)	0.5065	(2,312.72)	(2,532.29)	0.0000	4.5800	(1,167.7558)	0.0000	0.2942	(0.8214)	0.0000	1	(0.5272)	01/06/2025
000523.ZK	12/17/2024	SDB3262800193	(200.00)	0.5065	(91.21)	(101.29)	0.0000	4.5800	(1,167.7558)	0.0000	0.0116	(0.0329)	0.0000	1	(0.0213)	01/06/2025
000523.ZK	12/17/2024	SDB3262800193	(500.00)	0.5065	(228.02)	(253.23)	0.0000	4.5800	(1,167.7558)	0.0000	0.0290	(0.0821)	0.0000	1	(0.0531)	01/06/2025
000523.ZK	12/17/2024	SDB3262800193	(2,700.00)	0.5065	(1,231.32)	(1,367.44)	0.0000	4.5800	(1,167.7558)	0.0000	0.1567	(0.4436)	0.0000	1	(0.2869)	01/06/2025
000523.ZK	12/17/2024	SDB3262800193	(900.00)	0.5065	(410.44)	(455.81)	0.0000	4.5800	(1,167.7558)	0.0000	0.0522	(0.1479)	0.0000	1	(0.0956)	01/06/2025
000523.ZK	12/17/2024	SDB3262800193	(1,700.00)	0.5065	(775.27)	(860.98)	0.0000	4.5800	(1,167.7558)	0.0000	0.0986	(0.2793)	0.0000	1	(0.1806)	01/06/2025
000523.ZK	12/17/2024	SDB3262800193	(300.00)	0.5065	(136.81)	(151.94)	0.0000	4.5800	(1,167.7558)	0.0000	0.0174	(0.0493)	0.0000	1	(0.0319)	01/06/2025
000523.ZK	12/17/2024	SDB3262800193	(35,200.00)	0.5065	(16,052.75)	(17,827.32)	0.0000	4.5800	(1,167.7558)	0.0000	2.0423	(5.7828)	0.0000	1	(3.7405)	01/06/2025
000523.ZK	12/17/2024	SDB3262800193	(300.00)	0.5065	(136.81)	(151.94)	0.0000	4.5800	(1,167.7558)	0.0000	0.0174	(0.0493)	0.0000	1	(0.0319)	01/06/2025
000523.ZK	12/17/2024	SDB3262800193	(300.00)	0.5065	(136.81)	(151.94)	0.0000	4.5800	(1,167.7558)	0.0000	0.0174	(0.0493)	0.0000	1	(0.0319)	01/06/2025
000523.ZK	12/17/2024	SDB3262800193	(12,700.00)	0.5065	(5,791.76)	(6,432.02)	0.0000	4.5800	(1,167.7558)	0.0000	0.7368	(2.0864)	0.0000	1	(1.3496)	01/06/2025
000523.ZK	12/17/2024	SDB3262800193	(4,700.00)	0.5065	(2,143.41)	(2,380.35)	0.0000	4.5800	(1,167.7558)	0.0000	0.2727	(0.7721)	0.0000	1	(0.4994)	01/06/2025
000523.ZK	12/16/2024	SDB3262800193	(500.00)	0.4933	(238.90)	(246.67)	0.0000	4.5800	(1,167.7558)	0.0000	0.0304	(0.0800)	0.0000	1	(0.0496)	01/06/2025
000523.ZK	12/16/2024	SDB3262800193	(2,900.00)	0.4933	(1,363.53)	(1,430.69)	0.0000	4.5800	(1,167.7558)	0.0000	0.1735	(0.4641)	0.0000	1	(0.2906)	01/06/2025
000523.ZK	12/16/2024	SDB3262800193	(6,000.00)	0.4933	(2,828.47)	(2,960.05)	0.0000	4.5800	(1,167.7558)	0.0000	0.3598	(0.9602)	0.0000	1	(0.6003)	01/06/2025
000523.ZK	12/16/2024	SDB3262800193	(5,500.00)	0.4933	(2,531.16)	(2,713.38)	0.0000	4.5800	(1,167.7558)	0.0000	0.3220	(0.8802)	0.0000	1	(0.5581)	01/06/2025
000523.ZK	12/16/2024	SDB3262800193	(34,500.00)	0.4933	(15,892.70)	(17,020.26)	0.0000	4.5800	(1,167.7558)	0.0000	2.0219	(5.5210)	0.0000	1	(3.4991)	01/06/2025
000523.ZK	12/16/2024	SDB3262800193	(2,400.00)	0.4933	(1,109.08)	(1,184.02)	0.0000	4.5800	(1,167.7558)	0.0000	0.1411	(0.3841)	0.0000	1	(0.2430)	01/06/2025
000523.ZK	12/16/2024	SDB3262800193	(5,000.00)	0.4933	(2,312.72)	(2,466.70)	0.0000	4.5800	(1,167.7558)	0.0000	0.2942	(0.8001)	0.0000	1	(0.5059)	01/06/2025
000523.ZK	12/16/2024	SDB3262800193	(200.00)	0.4933	(91.21)	(98.67)	0.0000	4.5800	(1,167.7558)	0.0000	0.0116	(0.0320)	0.0000	1	(0.0204)	01/06/2025
000523.ZK	12/16/2024	SDB3262800193	(500.00)	0.4933	(228.02)	(246.67)	0.0000	4.5800	(1,167.7558)	0.0000	0.0290	(0.0800)	0.0000	1	(0.0510)	01/06/2025
000523.ZK	12/16/2024	SDB3262800193	(2,700.00)	0.4933	(1,231.32)	(1,332.02)	0.0000	4.5800	(1,167.7558)	0.0000	0.1567	(0.4321)	0.0000	1	(0.2754)	01/06/2025
000523.ZK	12/16/2024	SDB3262800193	(900.00)	0.4933	(410.44)	(444.01)	0.0000	4.5800	(1,167.7558)	0.0000	0.0522	(0.1440)	0.0000	1	(0.0918)	01/06/2025
000523.ZK	12/16/2024	SDB3262800193	(1,700.00)	0.4933	(775.27)	(838.68)	0.0000	4.5800	(1,167.7558)	0.0000	0.0986	(0.2720)	0.0000	1	(0.1734)	01/06/2025
000523.ZK	12/16/2024	SDB3262800193	(300.00)	0.4933	(136.81)	(148.00)	0.0000	4.5800	(1,167.7558)	0.0000	0.0174	(0.0480)	0.0000	1	(0.0306)	01/06/2025
000523.ZK	12/16/2024	SDB3262800193	(35,200.00)	0.4933	(16,052.75)	(17,365.60)	0.0000	4.5800	(1,167.7558)	0.0000	2.0423	(5.6330)	0.0000	1	(3.5907)	01/06/2025
000523.ZK	12/16/2024	SDB3262800193	(300.00)	0.4933	(136.81)	(148.00)	0.0000	4.5800	(1,167.7558)	0.0000	0.0174	(0.0480)	0.0000	1	(0.0306)	01/06/2025
000523.ZK	12/16/2024	SDB3262800193	(300.00)	0.4933	(136.81)	(148.00)	0.0000	4.5800	(1,167.7558)	0.0000	0.0174	(0.0480)	0.0000	1	(0.0306)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
LONKEY INDUSTRIAL CO GUANGZHOU CMN CLASS A SERIES NORTHBOUND (Cont.)																
000523.ZK	12/16/2024	SDB3262800193	(12,700.00)	0.4933	(5,791.76)	(6,265.43)	0.0000	4.5800	(1,167.7558)	0.0000	0.7368	(2.0324)	0.0000	1	(1.2955)	01/06/2025
000523.ZK	12/16/2024	SDB3262800193	(4,700.00)	0.4933	(2,143.41)	(2,318.70)	0.0000	4.5800	(1,167.7558)	0.0000	0.2727	(0.7521)	0.0000	1	(0.4794)	01/06/2025
000523.ZK	12/13/2024	SDB3262800193	(500.00)	0.4749	(238.90)	(237.45)	0.0000	4.5800	(1,167.7558)	0.0000	0.0912	(0.2311)	0.0000	3	(0.1399)	01/06/2025
000523.ZK	12/13/2024	SDB3262800193	(2,900.00)	0.4749	(1,363.53)	(1,377.19)	0.0000	4.5800	(1,167.7558)	0.0000	0.5204	(1.3402)	0.0000	3	(0.8198)	01/06/2025
000523.ZK	12/13/2024	SDB3262800193	(6,000.00)	0.4749	(2,828.47)	(2,849.35)	0.0000	4.5800	(1,167.7558)	0.0000	1.0795	(2.7728)	0.0000	3	(1.6933)	01/06/2025
000523.ZK	12/13/2024	SDB3262800193	(5,500.00)	0.4749	(2,531.16)	(2,511.91)	0.0000	4.5800	(1,167.7558)	0.0000	0.9661	(2.5417)	0.0000	3	(1.5757)	01/06/2025
000523.ZK	12/13/2024	SDB3262800193	(34,500.00)	0.4749	(15,892.70)	(16,383.77)	0.0000	4.5800	(1,167.7558)	0.0000	6.0657	(15.9435)	0.0000	3	(9.8778)	01/06/2025
000523.ZK	12/13/2024	SDB3262800193	(2,400.00)	0.4749	(1,109.08)	(1,139.74)	0.0000	4.5800	(1,167.7558)	0.0000	0.4233	(1.1091)	0.0000	3	(0.6858)	01/06/2025
000523.ZK	12/13/2024	SDB3262800193	(5,000.00)	0.4749	(2,312.72)	(2,374.46)	0.0000	4.5800	(1,167.7558)	0.0000	0.8827	(2.3107)	0.0000	3	(1.4280)	01/06/2025
000523.ZK	12/13/2024	SDB3262800193	(200.00)	0.4749	(91.21)	(94.98)	0.0000	4.5800	(1,167.7558)	0.0000	0.0348	(0.0924)	0.0000	3	(0.0576)	01/06/2025
000523.ZK	12/13/2024	SDB3262800193	(500.00)	0.4749	(228.02)	(237.45)	0.0000	4.5800	(1,167.7558)	0.0000	0.0870	(0.2311)	0.0000	3	(0.1440)	01/06/2025
000523.ZK	12/13/2024	SDB3262800193	(2,700.00)	0.4749	(1,231.32)	(1,282.21)	0.0000	4.5800	(1,167.7558)	0.0000	0.4700	(1.2478)	0.0000	3	(0.7778)	01/06/2025
000523.ZK	12/13/2024	SDB3262800193	(900.00)	0.4749	(410.44)	(427.40)	0.0000	4.5800	(1,167.7558)	0.0000	0.1567	(0.4159)	0.0000	3	(0.2593)	01/06/2025
000523.ZK	12/13/2024	SDB3262800193	(1,700.00)	0.4749	(775.27)	(807.32)	0.0000	4.5800	(1,167.7558)	0.0000	0.2959	(0.7856)	0.0000	3	(0.4897)	01/06/2025
000523.ZK	12/13/2024	SDB3262800193	(300.00)	0.4749	(136.81)	(142.47)	0.0000	4.5800	(1,167.7558)	0.0000	0.0522	(0.1386)	0.0000	3	(0.0864)	01/06/2025
000523.ZK	12/13/2024	SDB3262800193	(35,200.00)	0.4749	(16,052.75)	(16,716.20)	0.0000	4.5800	(1,167.7558)	0.0000	6.1268	(16.2670)	0.0000	3	(10.1402)	01/06/2025
000523.ZK	12/13/2024	SDB3262800193	(300.00)	0.4749	(136.81)	(142.47)	0.0000	4.5800	(1,167.7558)	0.0000	0.0522	(0.1386)	0.0000	3	(0.0864)	01/06/2025
000523.ZK	12/13/2024	SDB3262800193	(300.00)	0.4749	(136.81)	(142.47)	0.0000	4.5800	(1,167.7558)	0.0000	0.0522	(0.1386)	0.0000	3	(0.0864)	01/06/2025
000523.ZK	12/13/2024	SDB3262800193	(12,700.00)	0.4749	(5,791.76)	(6,031.13)	0.0000	4.5800	(1,167.7558)	0.0000	2.2105	(5.8691)	0.0000	3	(3.6585)	01/06/2025
000523.ZK	12/13/2024	SDB3262800193	(4,700.00)	0.4749	(2,143.41)	(2,231.99)	0.0000	4.5800	(1,167.7558)	0.0000	0.8181	(2.1720)	0.0000	3	(1.3540)	01/06/2025
000523.ZK	12/12/2024	SDB3262800193	(2,900.00)	0.4704	(1,363.53)	(1,364.15)	0.0000	4.5800	(1,168.1563)	0.0000	0.1735	(0.4427)	0.0000	1	(0.2692)	01/06/2025
000523.ZK	12/12/2024	SDB3262800193	(6,000.00)	0.4704	(2,828.47)	(2,822.39)	0.0000	4.5800	(1,168.1563)	0.0000	0.3598	(0.9158)	0.0000	1	(0.5560)	01/06/2025
000523.ZK	12/12/2024	SDB3262800193	(5,500.00)	0.4704	(2,531.16)	(2,587.19)	0.0000	4.5800	(1,168.1563)	0.0000	0.3220	(0.8395)	0.0000	1	(0.5175)	01/06/2025
000523.ZK	12/12/2024	SDB3262800193	(34,500.00)	0.4704	(15,892.70)	(16,228.73)	0.0000	4.5800	(1,168.1563)	0.0000	2.0219	(5.2660)	0.0000	1	(3.2441)	01/06/2025
000523.ZK	12/12/2024	SDB3262800193	(2,400.00)	0.4704	(1,109.08)	(1,128.96)	0.0000	4.5800	(1,168.1563)	0.0000	0.1411	(0.3663)	0.0000	1	(0.2252)	01/06/2025
000523.ZK	12/12/2024	SDB3262800193	(5,000.00)	0.4704	(2,312.72)	(2,351.99)	0.0000	4.5800	(1,168.1563)	0.0000	0.2942	(0.7632)	0.0000	1	(0.4690)	01/06/2025
000523.ZK	12/12/2024	SDB3262800193	(200.00)	0.4704	(91.21)	(94.08)	0.0000	4.5800	(1,168.1563)	0.0000	0.0116	(0.0305)	0.0000	1	(0.0189)	01/06/2025
000523.ZK	12/12/2024	SDB3262800193	(500.00)	0.4704	(228.02)	(235.20)	0.0000	4.5800	(1,168.1563)	0.0000	0.0290	(0.0763)	0.0000	1	(0.0473)	01/06/2025
000523.ZK	12/12/2024	SDB3262800193	(2,700.00)	0.4704	(1,231.32)	(1,270.07)	0.0000	4.5800	(1,168.1563)	0.0000	0.1567	(0.4121)	0.0000	1	(0.2555)	01/06/2025
000523.ZK	12/12/2024	SDB3262800193	(900.00)	0.4704	(410.44)	(423.36)	0.0000	4.5800	(1,168.1563)	0.0000	0.0522	(0.1374)	0.0000	1	(0.0852)	01/06/2025
000523.ZK	12/12/2024	SDB3262800193	(1,700.00)	0.4704	(775.27)	(799.68)	0.0000	4.5800	(1,168.1563)	0.0000	0.0986	(0.2595)	0.0000	1	(0.1609)	01/06/2025
000523.ZK	12/12/2024	SDB3262800193	(300.00)	0.4704	(136.81)	(141.12)	0.0000	4.5800	(1,168.1563)	0.0000	0.0174	(0.0458)	0.0000	1	(0.0284)	01/06/2025
000523.ZK	12/12/2024	SDB3262800193	(35,200.00)	0.4704	(16,052.75)	(16,558.01)	0.0000	4.5800	(1,168.1563)	0.0000	2.0423	(5.3729)	0.0000	1	(3.3306)	01/06/2025
000523.ZK	12/12/2024	SDB3262800193	(300.00)	0.4704	(136.81)	(141.12)	0.0000	4.5800	(1,168.1563)	0.0000	0.0174	(0.0458)	0.0000	1	(0.0284)	01/06/2025
000523.ZK	12/12/2024	SDB3262800193	(300.00)	0.4704	(136.81)	(141.12)	0.0000	4.5800	(1,168.1563)	0.0000	0.0174	(0.0458)	0.0000	1	(0.0284)	01/06/2025
000523.ZK	12/12/2024	SDB3262800193	(12,700.00)	0.4704	(5,791.76)	(5,974.05)	0.0000	4.5800	(1,168.1563)	0.0000	0.7368	(1.9385)	0.0000	1	(1.2017)	01/06/2025
000523.ZK	12/12/2024	SDB3262800193	(4,700.00)	0.4704	(2,143.41)	(2,210.87)	0.0000	4.5800	(1,168.1563)	0.0000	0.2727	(0.7174)	0.0000	1	(0.4447)	01/06/2025
000523.ZK	12/11/2024	SDB3262800193	(5,500.00)	0.4819	(2,531.16)	(2,650.31)	0.0000	4.5800	(1,184.2376)	0.0000	0.3220	(0.8718)	0.0000	1	(0.5498)	01/06/2025
000523.ZK	12/11/2024	SDB3262800193	(34,500.00)	0.4819	(15,892.70)	(16,624.69)	0.0000	4.5800	(1,184.2376)	0.0000	2.0219	(5.4688)	0.0000	1	(3.4469)	01/06/2025
000523.ZK	12/11/2024	SDB3262800193	(2,400.00)	0.4819	(1,109.08)	(1,156.50)	0.0000	4.5800	(1,184.2376)	0.0000	0.1411	(0.3804)	0.0000	1	(0.2393)	01/06/2025
000523.ZK	12/11/2024	SDB3262800193	(5,000.00)	0.4819	(2,312.72)	(2,409.38)	0.0000	4.5800	(1,184.2376)	0.0000	0.2942	(0.7926)	0.0000	1	(0.4983)	01/06/2025
000523.ZK	12/11/2024	SDB3262800193	(200.00)	0.4819	(91.21)	(96.38)	0.0000	4.5800	(1,184.2376)	0.0000	0.0116	(0.0317)	0.0000	1	(0.0201)	01/06/2025
000523.ZK	12/11/2024	SDB3262800193	(500.00)	0.4819	(228.02)	(240.94)	0.0000	4.5800	(1,184.2376)	0.0000	0.0290	(0.0793)	0.0000	1	(0.0502)	01/06/2025
000523.ZK	12/11/2024	SDB3262800193	(2,700.00)	0.4819	(1,231.32)	(1,301.06)	0.0000	4.5800	(1,184.2376)	0.0000	0.1567	(0.4280)	0.0000	1	(0.2713)	01/06/2025
000523.ZK	12/11/2024	SDB3262800193	(900.00)	0.4819	(410.44)	(433.69)	0.0000	4.5800	(1,184.2376)	0.0000	0.0522	(0.1427)	0.0000	1	(0.0904)	01/06/2025
000523.ZK	12/11/2024	SDB3262800193	(1,700.00)	0.4819	(775.27)	(819.19)	0.0000	4.5800	(1,184.2376)	0.0000	0.0986	(0.2695)	0.0000	1	(0.1708)	01/06/2025
000523.ZK	12/11/2024	SDB3262800193	(300.00)	0.4819	(136.81)	(144.56)	0.0000	4.5800	(1,184.2376)	0.0000	0.0174	(0.0476)	0.0000	1	(0.0301)	01/06/2025
000523.ZK	12/11/2024	SDB3262800193	(35,200.00)	0.4819	(16,052.75)	(16,962.00)	0.0000	4.5800	(1,184.2376)	0.0000	2.0423	(5.5797)	0.0000	1	(3.5375)	01/06/2025
000523.ZK	12/11/2024	SDB3262800193	(300.00)	0.4819	(136.81)	(144.56)	0.0000	4.5800	(1,184.2376)	0.0000	0.0174	(0.0476)	0.0000	1	(0.0301)	01/06/2025
000523.ZK	12/11/2024	SDB3262800193	(300.00)	0.4819	(136.81)	(144.56)	0.0000	4.5800	(1,184.2376)	0.0000	0.0174	(0.0476)	0.0000	1	(0.0301)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
LONKEY INDUSTRIAL CO GUANGZHOU CMN CLASS A SERIES NORTHBOUND (Cont.)																
000523.ZK	12/11/2024	SDB3262800193	(12,700.00)	0.4819	(5,791.76)	(6,119.81)	0.0000	4.5800	(1,184.2376)	0.0000	0.7368	(2.0131)	0.0000	1	(1.2763)	01/06/2025
000523.ZK	12/11/2024	SDB3262800193	(4,700.00)	0.4819	(2,143.41)	(2,264.81)	0.0000	4.5800	(1,184.2376)	0.0000	0.2727	(0.7450)	0.0000	1	(0.4723)	01/06/2025
000523.ZK	12/10/2024	SDB3262800193	(5,500.00)	0.4632	(2,531.16)	(2,547.56)	0.0000	4.5800	(1,184.2376)	0.0000	0.3220	(0.8380)	0.0000	1	(0.5160)	01/06/2025
000523.ZK	12/10/2024	SDB3262800193	(34,500.00)	0.4632	(15,892.70)	(15,980.12)	0.0000	4.5800	(1,184.2376)	0.0000	2.0219	(5.2567)	0.0000	1	(3.2348)	01/06/2025
000523.ZK	12/10/2024	SDB3262800193	(2,400.00)	0.4632	(1,109.08)	(1,111.66)	0.0000	4.5800	(1,184.2376)	0.0000	0.1411	(0.3657)	0.0000	1	(0.2246)	01/06/2025
000523.ZK	12/10/2024	SDB3262800193	(5,000.00)	0.4632	(2,312.72)	(2,315.96)	0.0000	4.5800	(1,184.2376)	0.0000	0.2942	(0.7618)	0.0000	1	(0.4676)	01/06/2025
000523.ZK	12/10/2024	SDB3262800193	(200.00)	0.4632	(91.21)	(92.64)	0.0000	4.5800	(1,184.2376)	0.0000	0.0116	(0.0305)	0.0000	1	(0.0189)	01/06/2025
000523.ZK	12/10/2024	SDB3262800193	(500.00)	0.4632	(228.02)	(231.60)	0.0000	4.5800	(1,184.2376)	0.0000	0.0290	(0.0762)	0.0000	1	(0.0472)	01/06/2025
000523.ZK	12/10/2024	SDB3262800193	(2,700.00)	0.4632	(1,231.32)	(1,250.62)	0.0000	4.5800	(1,184.2376)	0.0000	0.1567	(0.4114)	0.0000	1	(0.2547)	01/06/2025
000523.ZK	12/10/2024	SDB3262800193	(900.00)	0.4632	(410.44)	(416.87)	0.0000	4.5800	(1,184.2376)	0.0000	0.0522	(0.1371)	0.0000	1	(0.0849)	01/06/2025
000523.ZK	12/10/2024	SDB3262800193	(1,700.00)	0.4632	(775.27)	(787.43)	0.0000	4.5800	(1,184.2376)	0.0000	0.0986	(0.2590)	0.0000	1	(0.1604)	01/06/2025
000523.ZK	12/10/2024	SDB3262800193	(300.00)	0.4632	(136.81)	(138.96)	0.0000	4.5800	(1,184.2376)	0.0000	0.0174	(0.0457)	0.0000	1	(0.0283)	01/06/2025
000523.ZK	12/10/2024	SDB3262800193	(35,200.00)	0.4632	(16,052.75)	(16,304.36)	0.0000	4.5800	(1,184.2376)	0.0000	2.0423	(5.3634)	0.0000	1	(3.3211)	01/06/2025
000523.ZK	12/10/2024	SDB3262800193	(300.00)	0.4632	(136.81)	(138.96)	0.0000	4.5800	(1,184.2376)	0.0000	0.0174	(0.0457)	0.0000	1	(0.0283)	01/06/2025
000523.ZK	12/10/2024	SDB3262800193	(300.00)	0.4632	(136.81)	(138.96)	0.0000	4.5800	(1,184.2376)	0.0000	0.0174	(0.0457)	0.0000	1	(0.0283)	01/06/2025
000523.ZK	12/10/2024	SDB3262800193	(12,700.00)	0.4632	(5,791.76)	(5,882.54)	0.0000	4.5800	(1,184.2376)	0.0000	0.7368	(1.9351)	0.0000	1	(1.1982)	01/06/2025
000523.ZK	12/10/2024	SDB3262800193	(4,700.00)	0.4632	(2,143.41)	(2,177.00)	0.0000	4.5800	(1,184.2376)	0.0000	0.2727	(0.7161)	0.0000	1	(0.4434)	01/06/2025
000523.ZK	12/09/2024	SDB3262800193	(2,400.00)	0.4585	(1,109.08)	(1,100.34)	0.0000	4.5800	(1,428.9237)	0.0000	0.1411	(0.4368)	0.0000	1	(0.2957)	01/06/2025
000523.ZK	12/09/2024	SDB3262800193	(5,000.00)	0.4585	(2,312.72)	(2,292.38)	0.0000	4.5800	(1,428.9237)	0.0000	0.2942	(0.9099)	0.0000	1	(0.6157)	01/06/2025
000523.ZK	12/09/2024	SDB3262800193	(200.00)	0.4585	(91.21)	(91.70)	0.0000	4.5800	(1,428.9237)	0.0000	0.0116	(0.0364)	0.0000	1	(0.0248)	01/06/2025
000523.ZK	12/09/2024	SDB3262800193	(500.00)	0.4585	(228.02)	(229.24)	0.0000	4.5800	(1,428.9237)	0.0000	0.0290	(0.0910)	0.0000	1	(0.0620)	01/06/2025
000523.ZK	12/09/2024	SDB3262800193	(2,700.00)	0.4585	(1,231.32)	(1,237.89)	0.0000	4.5800	(1,428.9237)	0.0000	0.1567	(0.4913)	0.0000	1	(0.3347)	01/06/2025
000523.ZK	12/09/2024	SDB3262800193	(900.00)	0.4585	(410.44)	(412.63)	0.0000	4.5800	(1,428.9237)	0.0000	0.0522	(0.1638)	0.0000	1	(0.1116)	01/06/2025
000523.ZK	12/09/2024	SDB3262800193	(1,700.00)	0.4585	(775.27)	(779.41)	0.0000	4.5800	(1,428.9237)	0.0000	0.0986	(0.3094)	0.0000	1	(0.2107)	01/06/2025
000523.ZK	12/09/2024	SDB3262800193	(300.00)	0.4585	(136.81)	(137.54)	0.0000	4.5800	(1,428.9237)	0.0000	0.0174	(0.0546)	0.0000	1	(0.0372)	01/06/2025
000523.ZK	12/09/2024	SDB3262800193	(35,200.00)	0.4585	(16,052.75)	(16,138.36)	0.0000	4.5800	(1,428.9237)	0.0000	2.0423	(6.4057)	0.0000	1	(4.3634)	01/06/2025
000523.ZK	12/09/2024	SDB3262800193	(300.00)	0.4585	(136.81)	(137.54)	0.0000	4.5800	(1,428.9237)	0.0000	0.0174	(0.0546)	0.0000	1	(0.0372)	01/06/2025
000523.ZK	12/09/2024	SDB3262800193	(300.00)	0.4585	(136.81)	(137.54)	0.0000	4.5800	(1,428.9237)	0.0000	0.0174	(0.0546)	0.0000	1	(0.0372)	01/06/2025
000523.ZK	12/09/2024	SDB3262800193	(12,700.00)	0.4585	(5,791.76)	(5,822.65)	0.0000	4.5800	(1,428.9237)	0.0000	0.7368	(2.3111)	0.0000	1	(1.5743)	01/06/2025
000523.ZK	12/09/2024	SDB3262800193	(4,700.00)	0.4585	(2,143.41)	(2,154.84)	0.0000	4.5800	(1,428.9237)	0.0000	0.2727	(0.8553)	0.0000	1	(0.5826)	01/06/2025
000523.ZK	12/06/2024	SDB3262800193	(200.00)	0.4617	(91.21)	(92.33)	0.0000	4.5800	(1,522.6890)	0.0000	0.0348	(0.1172)	0.0000	3	(0.0824)	01/06/2025
000523.ZK	12/06/2024	SDB3262800193	(500.00)	0.4617	(228.02)	(230.84)	0.0000	4.5800	(1,522.6890)	0.0000	0.0870	(0.2929)	0.0000	3	(0.2059)	01/06/2025
000523.ZK	12/06/2024	SDB3262800193	(2,700.00)	0.4617	(1,231.32)	(1,246.52)	0.0000	4.5800	(1,522.6890)	0.0000	0.4700	(1.5817)	0.0000	3	(1.1118)	01/06/2025
000523.ZK	12/06/2024	SDB3262800193	(900.00)	0.4617	(410.44)	(415.51)	0.0000	4.5800	(1,522.6890)	0.0000	0.1567	(0.5272)	0.0000	3	(0.3706)	01/06/2025
000523.ZK	12/06/2024	SDB3262800193	(1,700.00)	0.4617	(775.27)	(784.85)	0.0000	4.5800	(1,522.6890)	0.0000	0.2959	(0.9959)	0.0000	3	(0.7000)	01/06/2025
000523.ZK	12/06/2024	SDB3262800193	(300.00)	0.4617	(136.81)	(138.50)	0.0000	4.5800	(1,522.6890)	0.0000	0.0522	(0.1757)	0.0000	3	(0.1235)	01/06/2025
000523.ZK	12/06/2024	SDB3262800193	(35,200.00)	0.4617	(16,052.75)	(16,250.96)	0.0000	4.5800	(1,522.6890)	0.0000	6.1268	(20.6210)	0.0000	3	(14.4942)	01/06/2025
000523.ZK	12/06/2024	SDB3262800193	(300.00)	0.4617	(136.81)	(138.50)	0.0000	4.5800	(1,522.6890)	0.0000	0.0522	(0.1757)	0.0000	3	(0.1235)	01/06/2025
000523.ZK	12/06/2024	SDB3262800193	(300.00)	0.4617	(136.81)	(138.50)	0.0000	4.5800	(1,522.6890)	0.0000	0.0522	(0.1757)	0.0000	3	(0.1235)	01/06/2025
000523.ZK	12/06/2024	SDB3262800193	(12,700.00)	0.4617	(5,791.76)	(5,863.27)	0.0000	4.5800	(1,522.6890)	0.0000	2.2105	(7.4400)	0.0000	3	(5.2294)	01/06/2025
000523.ZK	12/06/2024	SDB3262800193	(4,700.00)	0.4617	(2,143.41)	(2,169.87)	0.0000	4.5800	(1,522.6890)	0.0000	0.8181	(2.7534)	0.0000	3	(1.9353)	01/06/2025
000523.ZK	12/05/2024	SDB3262800193	(200.00)	0.4625	(91.21)	(92.50)	0.0000	4.5800	(1,522.6890)	0.0000	0.0116	(0.0391)	0.0000	1	(0.0275)	01/06/2025
000523.ZK	12/05/2024	SDB3262800193	(500.00)	0.4625	(228.02)	(231.25)	0.0000	4.5800	(1,522.6890)	0.0000	0.0290	(0.0978)	0.0000	1	(0.0688)	01/06/2025
000523.ZK	12/05/2024	SDB3262800193	(2,700.00)	0.4625	(1,231.32)	(1,248.74)	0.0000	4.5800	(1,522.6890)	0.0000	0.1567	(0.5282)	0.0000	1	(0.3715)	01/06/2025
000523.ZK	12/05/2024	SDB3262800193	(900.00)	0.4625	(410.44)	(416.25)	0.0000	4.5800	(1,522.6890)	0.0000	0.0522	(0.1761)	0.0000	1	(0.1238)	01/06/2025
000523.ZK	12/05/2024	SDB3262800193	(1,700.00)	0.4625	(775.27)	(786.24)	0.0000	4.5800	(1,522.6890)	0.0000	0.0986	(0.3326)	0.0000	1	(0.2339)	01/06/2025
000523.ZK	12/05/2024	SDB3262800193	(300.00)	0.4625	(136.81)	(138.75)	0.0000	4.5800	(1,522.6890)	0.0000	0.0174	(0.0587)	0.0000	1	(0.0413)	01/06/2025
000523.ZK	12/05/2024	SDB3262800193	(35,200.00)	0.4625	(16,052.75)	(16,279.86)	0.0000	4.5800	(1,522.6890)	0.0000	2.0423	(6.8859)	0.0000	1	(4.8436)	01/06/2025
000523.ZK	12/05/2024	SDB3262800193	(300.00)	0.4625	(136.81)	(138.75)	0.0000	4.5800	(1,522.6890)	0.0000	0.0174	(0.0587)	0.0000	1	(0.0413)	01/06/2025
000523.ZK	12/05/2024	SDB3262800193	(300.00)	0.4625	(136.81)	(138.75)	0.0000	4.5800	(1,522.6890)	0.0000	0.0174	(0.0587)	0.0000	1	(0.0413)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
LONKEY INDUSTRIAL CO GUANGZHOU CMN CLASS A SERIES NORTHBOUND (Cont.)																
000523.ZK	12/05/2024	SDB3262800193	(12,700.00)	0.4625	(5,791.76)	(5,873.70)	0.0000	4.5800	(1,522.6890)	0.0000	0.7368	(2.4844)	0.0000	1	(1.7476)	01/06/2025
000523.ZK	12/05/2024	SDB3262800193	(4,700.00)	0.4625	(2,143.41)	(2,173.73)	0.0000	4.5800	(1,522.6890)	0.0000	0.2727	(0.9194)	0.0000	1	(0.6467)	01/06/2025
000523.ZK	12/04/2024	SDB3262800193	(200.00)	0.4560	(91.21)	(91.21)	0.0000	4.5800	(1,522.6890)	0.0000	0.0116	(0.0386)	0.0000	1	(0.0270)	01/06/2025
000523.ZK	12/04/2024	SDB3262800193	(500.00)	0.4560	(228.02)	(228.02)	0.0000	4.5800	(1,522.6890)	0.0000	0.0290	(0.0964)	0.0000	1	(0.0674)	01/06/2025
000523.ZK	12/04/2024	SDB3262800193	(2,700.00)	0.4560	(1,231.32)	(1,231.32)	0.0000	4.5800	(1,522.6890)	0.0000	0.1567	(0.5208)	0.0000	1	(0.3642)	01/06/2025
000523.ZK	12/04/2024	SDB3262800193	(900.00)	0.4560	(410.44)	(410.44)	0.0000	4.5800	(1,522.6890)	0.0000	0.0522	(0.1736)	0.0000	1	(0.1214)	01/06/2025
000523.ZK	12/04/2024	SDB3262800193	(1,700.00)	0.4560	(775.27)	(775.27)	0.0000	4.5800	(1,522.6890)	0.0000	0.0986	(0.3279)	0.0000	1	(0.2293)	01/06/2025
000523.ZK	12/04/2024	SDB3262800193	(300.00)	0.4560	(136.81)	(136.81)	0.0000	4.5800	(1,522.6890)	0.0000	0.0174	(0.0579)	0.0000	1	(0.0405)	01/06/2025
000523.ZK	12/04/2024	SDB3262800193	(35,200.00)	0.4560	(16,052.75)	(16,052.75)	0.0000	4.5800	(1,522.6890)	0.0000	2.0423	(6.7898)	0.0000	1	(4.7476)	01/06/2025
000523.ZK	12/04/2024	SDB3262800193	(300.00)	0.4560	(136.81)	(136.81)	0.0000	4.5800	(1,522.6890)	0.0000	0.0174	(0.0579)	0.0000	1	(0.0405)	01/06/2025
000523.ZK	12/04/2024	SDB3262800193	(300.00)	0.4560	(136.81)	(136.81)	0.0000	4.5800	(1,522.6890)	0.0000	0.0174	(0.0579)	0.0000	1	(0.0405)	01/06/2025
000523.ZK	12/04/2024	SDB3262800193	(12,700.00)	0.4560	(5,791.76)	(5,791.76)	0.0000	4.5800	(1,522.6890)	0.0000	0.7368	(2.4497)	0.0000	1	(1.7129)	01/06/2025
000523.ZK	12/04/2024	SDB3262800193	(4,700.00)	0.4560	(2,143.41)	(2,143.41)	0.0000	4.5800	(1,522.6890)	0.0000	0.2727	(0.9066)	0.0000	1	(0.6339)	01/06/2025
TOTAL LONKEY INDUSTRIAL CO GUANGZHOU CMN CLASS A SERIES NORTHBOUND											229.8443	(641.9371)	0.0000		(412.0928)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
LUOYANG XINQIANGLIAN SLEWING BEARING CO.,LTD. CMN CLASS A SERIES NORTHBOUND																
300850.ZK	01/03/2025	SDB3263242831	(7,900.00)	2.7170	(22,205.61)	(21,464.39)	0.0000	4.3300	(2,160.8953)	0.0000	8.0125	(38.6519)	0.0000	3	(30.6394)	01/06/2025
300850.ZK	01/03/2025	SDB3263242831	(14,800.00)	2.7170	(42,019.64)	(40,211.78)	0.0000	4.3300	(2,160.8953)	0.0000	15.1621	(72.4112)	0.0000	3	(57.2491)	01/06/2025
300850.ZK	01/03/2025	SDB3263242831	(700.00)	2.7170	(2,025.66)	(1,901.91)	0.0000	4.3300	(2,160.8953)	0.0000	0.7309	(3.4249)	0.0000	3	(2.6939)	01/06/2025
300850.ZK	01/03/2025	SDB3263242831	(100.00)	2.7170	(287.81)	(271.70)	0.0000	4.3300	(2,160.8953)	0.0000	0.1039	(0.4893)	0.0000	3	(0.3854)	01/06/2025
300850.ZK	01/03/2025	SDB3263242831	(500.00)	2.7170	(1,623.86)	(1,358.51)	0.0000	4.3300	(2,160.8953)	0.0000	0.5859	(2.4463)	0.0000	3	(1.8604)	01/06/2025
300850.ZK	01/03/2025	SDB3263242831	(1,000.00)	2.7170	(3,216.99)	(2,717.01)	0.0000	4.3300	(2,160.8953)	0.0000	1.1608	(4.8926)	0.0000	3	(3.7319)	01/06/2025
300850.ZK	01/03/2025	SDB3263242831	(1,000.00)	2.7170	(3,275.38)	(2,717.01)	0.0000	4.3300	(2,160.8953)	0.0000	1.1819	(4.8926)	0.0000	3	(3.7108)	01/06/2025
300850.ZK	01/03/2025	SDB3263242831	(3,500.00)	2.7170	(11,488.75)	(9,509.54)	0.0000	4.3300	(2,160.8953)	0.0000	4.1455	(17.1243)	0.0000	3	(12.9787)	01/06/2025
300850.ZK	01/03/2025	SDB3263242831	(2,900.00)	2.7170	(9,498.68)	(7,879.33)	0.0000	4.3300	(2,160.8953)	0.0000	3.4274	(14.1887)	0.0000	3	(10.7612)	01/06/2025
300850.ZK	01/03/2025	SDB3263242831	(8,400.00)	2.7170	(27,640.95)	(22,822.90)	0.0000	4.3300	(2,160.8953)	0.0000	9.9738	(41.0982)	0.0000	3	(31.1245)	01/06/2025
300850.ZK	01/03/2025	SDB3263242831	(200.00)	2.7170	(675.05)	(543.40)	0.0000	4.3300	(2,160.8953)	0.0000	0.2436	(0.9785)	0.0000	3	(0.7349)	01/06/2025
300850.ZK	01/03/2025	SDB3263242831	(600.00)	2.7170	(1,991.32)	(1,630.21)	0.0000	4.3300	(2,160.8953)	0.0000	0.7185	(2.9356)	0.0000	3	(2.2171)	01/06/2025
300850.ZK	01/03/2025	SDB3263242831	(900.00)	2.7170	(3,113.80)	(2,445.31)	0.0000	4.3300	(2,160.8953)	0.0000	1.1236	(4.4034)	0.0000	3	(3.2798)	01/06/2025
300850.ZK	01/03/2025	SDB3263242831	(100.00)	2.7170	(345.57)	(271.70)	0.0000	4.3300	(2,160.8953)	0.0000	0.1247	(0.4893)	0.0000	3	(0.3646)	01/06/2025
300850.ZK	01/03/2025	SDB3263242831	(1,100.00)	2.7170	(3,832.29)	(2,988.71)	0.0000	4.3300	(2,160.8953)	0.0000	1.3828	(5.3819)	0.0000	3	(3.9991)	01/06/2025
300850.ZK	01/03/2025	SDB3263242831	(22,540.00)	2.7170	(78,527.04)	(61,241.45)	0.0000	4.3300	(2,160.8953)	0.0000	28.3352	(110.2803)	0.0000	3	(81.9451)	01/06/2025
300850.ZK	01/03/2025	SDB3263242831	(5,360.00)	2.7170	(18,673.69)	(14,563.18)	0.0000	4.3300	(2,160.8953)	0.0000	6.7381	(26.2246)	0.0000	3	(19.4865)	01/06/2025
300850.ZK	01/03/2025	SDB3263242831	(800.00)	2.7170	(2,787.12)	(2,173.61)	0.0000	4.3300	(2,160.8953)	0.0000	1.0057	(3.9141)	0.0000	3	(2.9084)	01/06/2025
300850.ZK	01/03/2025	SDB3263242831	(2,540.00)	2.7170	(8,849.10)	(6,901.21)	0.0000	4.3300	(2,160.8953)	0.0000	3.1930	(12.4273)	0.0000	3	(9.2343)	01/06/2025
300850.ZK	01/02/2025	SDB3263242831	(7,900.00)	2.6891	(22,205.61)	(21,244.21)	0.0000	4.3300	(2,163.9497)	0.0000	2.6708	(12.7698)	0.0000	1	(10.0990)	01/06/2025
300850.ZK	01/02/2025	SDB3263242831	(14,800.00)	2.6891	(42,019.64)	(39,799.27)	0.0000	4.3300	(2,163.9497)	0.0000	5.0540	(23.9232)	0.0000	1	(18.8692)	01/06/2025
300850.ZK	01/02/2025	SDB3263242831	(700.00)	2.6891	(2,025.66)	(1,882.40)	0.0000	4.3300	(2,163.9497)	0.0000	0.2436	(1.1315)	0.0000	1	(0.8879)	01/06/2025
300850.ZK	01/02/2025	SDB3263242831	(100.00)	2.6891	(287.81)	(268.91)	0.0000	4.3300	(2,163.9497)	0.0000	0.0346	(0.1616)	0.0000	1	(0.1270)	01/06/2025
300850.ZK	01/02/2025	SDB3263242831	(500.00)	2.6891	(1,623.86)	(1,344.57)	0.0000	4.3300	(2,163.9497)	0.0000	0.1953	(0.8082)	0.0000	1	(0.6129)	01/06/2025
300850.ZK	01/02/2025	SDB3263242831	(1,000.00)	2.6891	(3,216.99)	(2,689.14)	0.0000	4.3300	(2,163.9497)	0.0000	0.3869	(1.6164)	0.0000	1	(1.2295)	01/06/2025
300850.ZK	01/02/2025	SDB3263242831	(1,000.00)	2.6891	(3,275.38)	(2,689.14)	0.0000	4.3300	(2,163.9497)	0.0000	0.3940	(1.6164)	0.0000	1	(1.2225)	01/06/2025
300850.ZK	01/02/2025	SDB3263242831	(3,500.00)	2.6891	(11,488.75)	(9,411.99)	0.0000	4.3300	(2,163.9497)	0.0000	1.3818	(5.6575)	0.0000	1	(4.2757)	01/06/2025
300850.ZK	01/02/2025	SDB3263242831	(2,900.00)	2.6891	(9,498.68)	(7,798.51)	0.0000	4.3300	(2,163.9497)	0.0000	1.1425	(4.6877)	0.0000	1	(3.5452)	01/06/2025
300850.ZK	01/02/2025	SDB3263242831	(8,400.00)	2.6891	(27,640.95)	(22,588.78)	0.0000	4.3300	(2,163.9497)	0.0000	3.3246	(13.5780)	0.0000	1	(10.2535)	01/06/2025
300850.ZK	01/02/2025	SDB3263242831	(200.00)	2.6891	(675.05)	(537.83)	0.0000	4.3300	(2,163.9497)	0.0000	0.0812	(0.3233)	0.0000	1	(0.2421)	01/06/2025
300850.ZK	01/02/2025	SDB3263242831	(600.00)	2.6891	(1,991.32)	(1,613.48)	0.0000	4.3300	(2,163.9497)	0.0000	0.2395	(0.9699)	0.0000	1	(0.7303)	01/06/2025
300850.ZK	01/02/2025	SDB3263242831	(900.00)	2.6891	(3,113.80)	(2,420.23)	0.0000	4.3300	(2,163.9497)	0.0000	0.3745	(1.4548)	0.0000	1	(1.0803)	01/06/2025
300850.ZK	01/02/2025	SDB3263242831	(100.00)	2.6891	(345.57)	(268.91)	0.0000	4.3300	(2,163.9497)	0.0000	0.0416	(0.1616)	0.0000	1	(0.1201)	01/06/2025
300850.ZK	01/02/2025	SDB3263242831	(1,100.00)	2.6891	(3,832.29)	(2,958.05)	0.0000	4.3300	(2,163.9497)	0.0000	0.4609	(1.7781)	0.0000	1	(1.3171)	01/06/2025
300850.ZK	01/02/2025	SDB3263242831	(22,540.00)	2.6891	(78,527.04)	(60,613.22)	0.0000	4.3300	(2,163.9497)	0.0000	9.4451	(36.4344)	0.0000	1	(26.9894)	01/06/2025
300850.ZK	01/02/2025	SDB3263242831	(5,360.00)	2.6891	(18,673.69)	(14,413.79)	0.0000	4.3300	(2,163.9497)	0.0000	2.2460	(8.6641)	0.0000	1	(6.4181)	01/06/2025
300850.ZK	01/02/2025	SDB3263242831	(800.00)	2.6891	(2,787.12)	(2,151.31)	0.0000	4.3300	(2,163.9497)	0.0000	0.3352	(1.2931)	0.0000	1	(0.9579)	01/06/2025
300850.ZK	01/02/2025	SDB3263242831	(5,200.00)	2.6891	(18,116.26)	(13,983.53)	0.0000	4.3300	(2,163.9497)	0.0000	2.1790	(8.4055)	0.0000	1	(6.2265)	01/06/2025
300850.ZK	12/31/2024	SDB3263242831	(7,900.00)	2.8395	(22,205.61)	(22,432.22)	0.0000	4.3300	(2,163.9497)	0.0000	5.3417	(26.9679)	0.0000	2	(21.6262)	01/06/2025
300850.ZK	12/31/2024	SDB3263242831	(14,800.00)	2.8395	(42,019.64)	(42,024.91)	0.0000	4.3300	(2,163.9497)	0.0000	10.1081	(50.5221)	0.0000	2	(40.4140)	01/06/2025
300850.ZK	12/31/2024	SDB3263242831	(700.00)	2.8395	(2,025.66)	(1,987.66)	0.0000	4.3300	(2,163.9497)	0.0000	0.4873	(2.3896)	0.0000	2	(1.9023)	01/06/2025
300850.ZK	12/31/2024	SDB3263242831	(100.00)	2.8395	(287.81)	(283.95)	0.0000	4.3300	(2,163.9497)	0.0000	0.0692	(0.3414)	0.0000	2	(0.2721)	01/06/2025
300850.ZK	12/31/2024	SDB3263242831	(500.00)	2.8395	(1,623.86)	(1,419.76)	0.0000	4.3300	(2,163.9497)	0.0000	0.3906	(1.7068)	0.0000	2	(1.3162)	01/06/2025
300850.ZK	12/31/2024	SDB3263242831	(1,000.00)	2.8395	(3,216.99)	(2,839.52)	0.0000	4.3300	(2,163.9497)	0.0000	0.7739	(3.4137)	0.0000	2	(2.6398)	01/06/2025
300850.ZK	12/31/2024	SDB3263242831	(1,000.00)	2.8395	(3,275.38)	(2,839.52)	0.0000	4.3300	(2,163.9497)	0.0000	0.7879	(3.4137)	0.0000	2	(2.6257)	01/06/2025
300850.ZK	12/31/2024	SDB3263242831	(3,500.00)	2.8395	(11,488.75)	(9,938.32)	0.0000	4.3300	(2,163.9497)	0.0000	2.7637	(11.9478)	0.0000	2	(9.1841)	01/06/2025
300850.ZK	12/31/2024	SDB3263242831	(2,900.00)	2.8395	(9,498.68)	(8,234.61)	0.0000	4.3300	(2,163.9497)	0.0000	2.2850	(9.8996)	0.0000	2	(7.6146)	01/06/2025
300850.ZK	12/31/2024	SDB3263242831	(8,400.00)	2.8395	(27,640.95)	(23,851.98)	0.0000	4.3300	(2,163.9497)	0.0000	6.6492	(28.6747)	0.0000	2	(22.0255)	01/06/2025
300850.ZK	12/31/2024	SDB3263242831	(200.00)	2.8395	(675.05)	(657.90)	0.0000	4.3300	(2,163.9497)	0.0000	0.1624	(0.6827)	0.0000	2	(0.5203)	01/06/2025
300850.ZK	12/31/2024	SDB3263242831	(600.00)	2.8395	(1,991.32)	(1,703.71)	0.0000	4.3300	(2,163.9497)	0.0000	0.4790	(2.0482)	0.0000	2	(1.5692)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
LUOYANG XINQIANGLIAN SLEWING BEARING CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300850.ZK	12/31/2024	SDB3263242831	(900.00)	2.8395	(3,113.80)	(2,555.57)	0.0000	4.3300	(2,163.9497)	0.0000	0.7490	(3.0723)	0.0000	2	(2.3232)	01/06/2025
300850.ZK	12/31/2024	SDB3263242831	(100.00)	2.8395	(345.57)	(283.95)	0.0000	4.3300	(2,163.9497)	0.0000	0.0831	(0.3414)	0.0000	2	(0.2582)	01/06/2025
300850.ZK	12/31/2024	SDB3263242831	(1,100.00)	2.8395	(3,832.29)	(3,123.47)	0.0000	4.3300	(2,163.9497)	0.0000	0.9219	(3.7550)	0.0000	2	(2.8331)	01/06/2025
300850.ZK	12/31/2024	SDB3263242831	(22,540.00)	2.8395	(78,527.04)	(64,002.80)	0.0000	4.3300	(2,163.9497)	0.0000	18.8901	(76.9438)	0.0000	2	(58.0537)	01/06/2025
300850.ZK	12/31/2024	SDB3263242831	(5,360.00)	2.8395	(18,673.69)	(15,219.83)	0.0000	4.3300	(2,163.9497)	0.0000	4.4921	(18.2972)	0.0000	2	(13.8051)	01/06/2025
300850.ZK	12/31/2024	SDB3263242831	(800.00)	2.8395	(2,787.12)	(2,271.62)	0.0000	4.3300	(2,163.9497)	0.0000	0.6705	(2.7309)	0.0000	2	(2.0605)	01/06/2025
300850.ZK	12/31/2024	SDB3263242831	(5,200.00)	2.8395	(18,116.26)	(14,765.51)	0.0000	4.3300	(2,163.9497)	0.0000	4.3580	(17.7510)	0.0000	2	(13.3930)	01/06/2025
300850.ZK	12/30/2024	SDB3263242831	(7,900.00)	2.7678	(22,205.61)	(21,865.90)	0.0000	4.3300	(2,163.9497)	0.0000	2.6708	(13.1435)	0.0000	1	(10.4727)	01/06/2025
300850.ZK	12/30/2024	SDB3263242831	(14,800.00)	2.7678	(42,019.64)	(40,963.96)	0.0000	4.3300	(2,163.9497)	0.0000	5.0540	(24.6233)	0.0000	1	(19.5693)	01/06/2025
300850.ZK	12/30/2024	SDB3263242831	(700.00)	2.7678	(2,025.66)	(1,937.48)	0.0000	4.3300	(2,163.9497)	0.0000	0.2436	(1.1646)	0.0000	1	(0.9210)	01/06/2025
300850.ZK	12/30/2024	SDB3263242831	(100.00)	2.7678	(287.81)	(276.78)	0.0000	4.3300	(2,163.9497)	0.0000	0.0346	(0.1664)	0.0000	1	(0.1318)	01/06/2025
300850.ZK	12/30/2024	SDB3263242831	(500.00)	2.7678	(1,623.86)	(1,383.92)	0.0000	4.3300	(2,163.9497)	0.0000	0.1953	(0.8319)	0.0000	1	(0.6366)	01/06/2025
300850.ZK	12/30/2024	SDB3263242831	(1,000.00)	2.7678	(3,216.99)	(2,767.84)	0.0000	4.3300	(2,163.9497)	0.0000	0.3869	(1.6637)	0.0000	1	(1.2768)	01/06/2025
300850.ZK	12/30/2024	SDB3263242831	(1,000.00)	2.7678	(3,275.38)	(2,767.84)	0.0000	4.3300	(2,163.9497)	0.0000	0.3940	(1.6637)	0.0000	1	(1.2698)	01/06/2025
300850.ZK	12/30/2024	SDB3263242831	(3,500.00)	2.7678	(11,488.75)	(9,687.42)	0.0000	4.3300	(2,163.9497)	0.0000	1.3818	(5.8231)	0.0000	1	(4.4412)	01/06/2025
300850.ZK	12/30/2024	SDB3263242831	(2,900.00)	2.7678	(9,498.68)	(8,026.72)	0.0000	4.3300	(2,163.9497)	0.0000	1.1425	(4.8248)	0.0000	1	(3.6824)	01/06/2025
300850.ZK	12/30/2024	SDB3263242831	(8,400.00)	2.7678	(27,640.95)	(23,249.81)	0.0000	4.3300	(2,163.9497)	0.0000	3.3246	(13.9754)	0.0000	1	(10.6508)	01/06/2025
300850.ZK	12/30/2024	SDB3263242831	(200.00)	2.7678	(675.05)	(553.57)	0.0000	4.3300	(2,163.9497)	0.0000	0.0812	(0.3327)	0.0000	1	(0.2516)	01/06/2025
300850.ZK	12/30/2024	SDB3263242831	(600.00)	2.7678	(1,991.32)	(1,660.70)	0.0000	4.3300	(2,163.9497)	0.0000	0.2395	(0.9982)	0.0000	1	(0.7587)	01/06/2025
300850.ZK	12/30/2024	SDB3263242831	(900.00)	2.7678	(3,113.80)	(2,491.05)	0.0000	4.3300	(2,163.9497)	0.0000	0.3745	(1.4974)	0.0000	1	(1.1228)	01/06/2025
300850.ZK	12/30/2024	SDB3263242831	(100.00)	2.7678	(345.57)	(276.78)	0.0000	4.3300	(2,163.9497)	0.0000	0.0416	(0.1664)	0.0000	1	(0.1248)	01/06/2025
300850.ZK	12/30/2024	SDB3263242831	(1,100.00)	2.7678	(3,832.29)	(3,044.62)	0.0000	4.3300	(2,163.9497)	0.0000	0.4609	(1.8301)	0.0000	1	(1.3692)	01/06/2025
300850.ZK	12/30/2024	SDB3263242831	(22,540.00)	2.7678	(78,527.04)	(62,387.00)	0.0000	4.3300	(2,163.9497)	0.0000	9.4451	(37.5006)	0.0000	1	(28.0556)	01/06/2025
300850.ZK	12/30/2024	SDB3263242831	(5,360.00)	2.7678	(18,673.69)	(14,835.60)	0.0000	4.3300	(2,163.9497)	0.0000	2.2460	(8.9176)	0.0000	1	(6.6716)	01/06/2025
300850.ZK	12/30/2024	SDB3263242831	(800.00)	2.7678	(2,787.12)	(2,214.27)	0.0000	4.3300	(2,163.9497)	0.0000	0.3352	(1.3310)	0.0000	1	(0.9958)	01/06/2025
300850.ZK	12/30/2024	SDB3263242831	(5,200.00)	2.7678	(18,116.26)	(14,392.74)	0.0000	4.3300	(2,163.9497)	0.0000	2.1790	(8.6514)	0.0000	1	(6.4725)	01/06/2025
300850.ZK	12/27/2024	SDB3263242831	(700.00)	2.8968	(2,025.66)	(2,027.78)	0.0000	4.3300	(2,211.0655)	0.0000	0.7309	(3.7363)	0.0000	3	(3.0054)	01/06/2025
300850.ZK	12/27/2024	SDB3263242831	(100.00)	2.8968	(287.81)	(289.68)	0.0000	4.3300	(2,211.0655)	0.0000	0.1039	(0.5338)	0.0000	3	(0.4299)	01/06/2025
300850.ZK	12/27/2024	SDB3263242831	(500.00)	2.8968	(1,623.86)	(1,448.41)	0.0000	4.3300	(2,211.0655)	0.0000	0.5859	(2.6688)	0.0000	3	(2.0828)	01/06/2025
300850.ZK	12/27/2024	SDB3263242831	(1,000.00)	2.8968	(3,216.99)	(2,896.82)	0.0000	4.3300	(2,211.0655)	0.0000	1.1608	(5.3376)	0.0000	3	(4.1768)	01/06/2025
300850.ZK	12/27/2024	SDB3263242831	(1,000.00)	2.8968	(3,275.38)	(2,896.82)	0.0000	4.3300	(2,211.0655)	0.0000	1.1819	(5.3376)	0.0000	3	(4.1557)	01/06/2025
300850.ZK	12/27/2024	SDB3263242831	(3,500.00)	2.8968	(11,488.75)	(10,138.89)	0.0000	4.3300	(2,211.0655)	0.0000	4.1455	(18.6815)	0.0000	3	(14.5359)	01/06/2025
300850.ZK	12/27/2024	SDB3263242831	(2,900.00)	2.8968	(9,498.68)	(8,400.79)	0.0000	4.3300	(2,211.0655)	0.0000	3.4274	(15.4789)	0.0000	3	(12.0515)	01/06/2025
300850.ZK	12/27/2024	SDB3263242831	(8,400.00)	2.8968	(27,640.95)	(24,333.33)	0.0000	4.3300	(2,211.0655)	0.0000	9.9738	(44.8355)	0.0000	3	(34.8617)	01/06/2025
300850.ZK	12/27/2024	SDB3263242831	(200.00)	2.8968	(675.05)	(579.37)	0.0000	4.3300	(2,211.0655)	0.0000	0.2436	(1.0675)	0.0000	3	(0.8239)	01/06/2025
300850.ZK	12/27/2024	SDB3263242831	(600.00)	2.8968	(1,991.32)	(1,738.10)	0.0000	4.3300	(2,211.0655)	0.0000	0.7185	(3.2025)	0.0000	3	(2.4840)	01/06/2025
300850.ZK	12/27/2024	SDB3263242831	(900.00)	2.8968	(3,113.80)	(2,607.14)	0.0000	4.3300	(2,211.0655)	0.0000	1.1236	(4.8038)	0.0000	3	(3.6802)	01/06/2025
300850.ZK	12/27/2024	SDB3263242831	(100.00)	2.8968	(345.57)	(289.68)	0.0000	4.3300	(2,211.0655)	0.0000	0.1247	(0.5338)	0.0000	3	(0.4091)	01/06/2025
300850.ZK	12/27/2024	SDB3263242831	(1,100.00)	2.8968	(3,832.29)	(3,186.51)	0.0000	4.3300	(2,211.0655)	0.0000	1.3828	(5.8713)	0.0000	3	(4.4885)	01/06/2025
300850.ZK	12/27/2024	SDB3263242831	(22,540.00)	2.8968	(78,527.04)	(65,294.44)	0.0000	4.3300	(2,211.0655)	0.0000	28.3352	(120.3086)	0.0000	3	(91.9734)	01/06/2025
300850.ZK	12/27/2024	SDB3263242831	(5,360.00)	2.8968	(18,673.69)	(15,266.98)	0.0000	4.3300	(2,211.0655)	0.0000	6.7381	(28.6093)	0.0000	3	(21.8712)	01/06/2025
300850.ZK	12/27/2024	SDB3263242831	(800.00)	2.8968	(2,787.12)	(2,317.46)	0.0000	4.3300	(2,211.0655)	0.0000	1.0057	(4.2700)	0.0000	3	(3.2644)	01/06/2025
300850.ZK	12/27/2024	SDB3263242831	(5,200.00)	2.8968	(18,116.26)	(15,063.49)	0.0000	4.3300	(2,211.0655)	0.0000	6.5370	(27.7553)	0.0000	3	(21.2184)	01/06/2025
300850.ZK	12/26/2024	SDB3263242831	(500.00)	2.8753	(1,623.86)	(1,437.65)	0.0000	4.3300	(2,214.9260)	0.0000	0.1953	(0.8845)	0.0000	1	(0.6892)	01/06/2025
300850.ZK	12/26/2024	SDB3263242831	(1,000.00)	2.8753	(3,216.99)	(2,875.31)	0.0000	4.3300	(2,214.9260)	0.0000	0.3869	(1.7691)	0.0000	1	(1.3821)	01/06/2025
300850.ZK	12/26/2024	SDB3263242831	(1,000.00)	2.8753	(3,275.38)	(2,875.31)	0.0000	4.3300	(2,214.9260)	0.0000	0.3940	(1.7691)	0.0000	1	(1.3751)	01/06/2025
300850.ZK	12/26/2024	SDB3263242831	(3,500.00)	2.8753	(11,488.75)	(10,063.58)	0.0000	4.3300	(2,214.9260)	0.0000	1.3818	(6.1917)	0.0000	1	(4.8098)	01/06/2025
300850.ZK	12/26/2024	SDB3263242831	(2,900.00)	2.8753	(9,498.68)	(8,338.39)	0.0000	4.3300	(2,214.9260)	0.0000	1.1425	(5.1303)	0.0000	1	(3.9878)	01/06/2025
300850.ZK	12/26/2024	SDB3263242831	(8,400.00)	2.8753	(27,640.95)	(24,152.59)	0.0000	4.3300	(2,214.9260)	0.0000	3.3246	(14.8601)	0.0000	1	(11.5355)	01/06/2025
300850.ZK	12/26/2024	SDB3263242831	(200.00)	2.8753	(675.05)	(575.06)	0.0000	4.3300	(2,214.9260)	0.0000	0.0812	(0.3538)	0.0000	1	(0.2726)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
LUOYANG XINQIANGLIAN SLEWING BEARING CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300850.ZK	12/26/2024	SDB3263242831	(600.00)	2.8753	(1,991.32)	(1,725.18)	0.0000	4.3300	(2,214.9260)	0.0000	0.2395	(1.0614)	0.0000	1	(0.8219)	01/06/2025
300850.ZK	12/26/2024	SDB3263242831	(900.00)	2.8753	(3,113.80)	(2,587.78)	0.0000	4.3300	(2,214.9260)	0.0000	0.3745	(1.5921)	0.0000	1	(1.2176)	01/06/2025
300850.ZK	12/26/2024	SDB3263242831	(100.00)	2.8753	(345.57)	(287.53)	0.0000	4.3300	(2,214.9260)	0.0000	0.0416	(0.1769)	0.0000	1	(0.1353)	01/06/2025
300850.ZK	12/26/2024	SDB3263242831	(1,100.00)	2.8753	(3,832.29)	(3,162.84)	0.0000	4.3300	(2,214.9260)	0.0000	0.4609	(1.9460)	0.0000	1	(1.4850)	01/06/2025
300850.ZK	12/26/2024	SDB3263242831	(22,540.00)	2.8753	(78,527.04)	(64,809.44)	0.0000	4.3300	(2,214.9260)	0.0000	9.4451	(39.8745)	0.0000	1	(30.4294)	01/06/2025
300850.ZK	12/26/2024	SDB3263242831	(5,360.00)	2.8753	(18,673.69)	(15,411.65)	0.0000	4.3300	(2,214.9260)	0.0000	2.2460	(9.4821)	0.0000	1	(7.2361)	01/06/2025
300850.ZK	12/26/2024	SDB3263242831	(800.00)	2.8753	(2,787.12)	(2,300.25)	0.0000	4.3300	(2,214.9260)	0.0000	0.3352	(1.4152)	0.0000	1	(1.0800)	01/06/2025
300850.ZK	12/26/2024	SDB3263242831	(5,200.00)	2.8753	(18,116.26)	(14,951.60)	0.0000	4.3300	(2,214.9260)	0.0000	2.1790	(9.1991)	0.0000	1	(7.0201)	01/06/2025
300850.ZK	12/24/2024	SDB3263242831	(500.00)	2.8753	(1,623.86)	(1,437.65)	0.0000	4.3300	(2,214.9260)	0.0000	0.3906	(1.7691)	0.0000	2	(1.3784)	01/06/2025
300850.ZK	12/24/2024	SDB3263242831	(1,000.00)	2.8753	(3,216.99)	(2,875.31)	0.0000	4.3300	(2,214.9260)	0.0000	0.7739	(3.5381)	0.0000	2	(2.7642)	01/06/2025
300850.ZK	12/24/2024	SDB3263242831	(1,000.00)	2.8753	(3,275.38)	(2,875.31)	0.0000	4.3300	(2,214.9260)	0.0000	0.7879	(3.5381)	0.0000	2	(2.7502)	01/06/2025
300850.ZK	12/24/2024	SDB3263242831	(3,500.00)	2.8753	(11,488.75)	(10,063.58)	0.0000	4.3300	(2,214.9260)	0.0000	2.7637	(12.3834)	0.0000	2	(9.6197)	01/06/2025
300850.ZK	12/24/2024	SDB3263242831	(2,900.00)	2.8753	(9,498.68)	(8,338.39)	0.0000	4.3300	(2,214.9260)	0.0000	2.2850	(10.2605)	0.0000	2	(7.9756)	01/06/2025
300850.ZK	12/24/2024	SDB3263242831	(8,400.00)	2.8753	(27,640.95)	(24,152.59)	0.0000	4.3300	(2,214.9260)	0.0000	6.6492	(29.7201)	0.0000	2	(23.0709)	01/06/2025
300850.ZK	12/24/2024	SDB3263242831	(200.00)	2.8753	(675.05)	(575.06)	0.0000	4.3300	(2,214.9260)	0.0000	0.1624	(0.7076)	0.0000	2	(0.5452)	01/06/2025
300850.ZK	12/24/2024	SDB3263242831	(600.00)	2.8753	(1,991.32)	(1,725.18)	0.0000	4.3300	(2,214.9260)	0.0000	0.4790	(2.1229)	0.0000	2	(1.6438)	01/06/2025
300850.ZK	12/24/2024	SDB3263242831	(900.00)	2.8753	(3,113.80)	(2,587.78)	0.0000	4.3300	(2,214.9260)	0.0000	0.7490	(3.1843)	0.0000	2	(2.4353)	01/06/2025
300850.ZK	12/24/2024	SDB3263242831	(100.00)	2.8753	(345.57)	(287.53)	0.0000	4.3300	(2,214.9260)	0.0000	0.0831	(0.3538)	0.0000	2	(0.2707)	01/06/2025
300850.ZK	12/24/2024	SDB3263242831	(1,100.00)	2.8753	(3,832.29)	(3,162.84)	0.0000	4.3300	(2,214.9260)	0.0000	0.9219	(3.8919)	0.0000	2	(2.9700)	01/06/2025
300850.ZK	12/24/2024	SDB3263242831	(22,540.00)	2.8753	(78,527.04)	(64,809.44)	0.0000	4.3300	(2,214.9260)	0.0000	18.8901	(79.7490)	0.0000	2	(60.8588)	01/06/2025
300850.ZK	12/24/2024	SDB3263242831	(5,360.00)	2.8753	(18,673.69)	(15,411.65)	0.0000	4.3300	(2,214.9260)	0.0000	4.4921	(18.9643)	0.0000	2	(14.4722)	01/06/2025
300850.ZK	12/24/2024	SDB3263242831	(800.00)	2.8753	(2,787.12)	(2,300.25)	0.0000	4.3300	(2,214.9260)	0.0000	0.6705	(2.8305)	0.0000	2	(2.1600)	01/06/2025
300850.ZK	12/24/2024	SDB3263242831	(5,200.00)	2.8753	(18,116.26)	(14,951.60)	0.0000	4.3300	(2,214.9260)	0.0000	4.3580	(18.3982)	0.0000	2	(14.0402)	01/06/2025
300850.ZK	12/23/2024	SDB3263242831	(500.00)	2.8819	(1,623.86)	(1,440.94)	0.0000	4.3300	(2,214.9260)	0.0000	0.1953	(0.8865)	0.0000	1	(0.6912)	01/06/2025
300850.ZK	12/23/2024	SDB3263242831	(1,000.00)	2.8819	(3,216.99)	(2,881.87)	0.0000	4.3300	(2,214.9260)	0.0000	0.3869	(1.7731)	0.0000	1	(1.3862)	01/06/2025
300850.ZK	12/23/2024	SDB3263242831	(1,000.00)	2.8819	(3,275.38)	(2,881.87)	0.0000	4.3300	(2,214.9260)	0.0000	0.3940	(1.7731)	0.0000	1	(1.3791)	01/06/2025
300850.ZK	12/23/2024	SDB3263242831	(3,500.00)	2.8819	(11,488.75)	(10,086.55)	0.0000	4.3300	(2,214.9260)	0.0000	1.3818	(6.2058)	0.0000	1	(4.8240)	01/06/2025
300850.ZK	12/23/2024	SDB3263242831	(2,900.00)	2.8819	(9,498.68)	(8,357.43)	0.0000	4.3300	(2,214.9260)	0.0000	1.1425	(5.1420)	0.0000	1	(3.9995)	01/06/2025
300850.ZK	12/23/2024	SDB3263242831	(8,400.00)	2.8819	(27,640.95)	(24,207.72)	0.0000	4.3300	(2,214.9260)	0.0000	3.3246	(14.8940)	0.0000	1	(11.5694)	01/06/2025
300850.ZK	12/23/2024	SDB3263242831	(200.00)	2.8819	(675.05)	(576.37)	0.0000	4.3300	(2,214.9260)	0.0000	0.0812	(0.3546)	0.0000	1	(0.2734)	01/06/2025
300850.ZK	12/23/2024	SDB3263242831	(600.00)	2.8819	(1,991.32)	(1,729.12)	0.0000	4.3300	(2,214.9260)	0.0000	0.2395	(1.0639)	0.0000	1	(0.8243)	01/06/2025
300850.ZK	12/23/2024	SDB3263242831	(900.00)	2.8819	(3,113.80)	(2,593.68)	0.0000	4.3300	(2,214.9260)	0.0000	0.3745	(1.5958)	0.0000	1	(1.2213)	01/06/2025
300850.ZK	12/23/2024	SDB3263242831	(100.00)	2.8819	(345.57)	(288.19)	0.0000	4.3300	(2,214.9260)	0.0000	0.0416	(0.1773)	0.0000	1	(0.1357)	01/06/2025
300850.ZK	12/23/2024	SDB3263242831	(1,100.00)	2.8819	(3,832.29)	(3,170.06)	0.0000	4.3300	(2,214.9260)	0.0000	0.4609	(1.9504)	0.0000	1	(1.4895)	01/06/2025
300850.ZK	12/23/2024	SDB3263242831	(22,540.00)	2.8819	(78,527.04)	(64,957.39)	0.0000	4.3300	(2,214.9260)	0.0000	9.4451	(39.9655)	0.0000	1	(30.5204)	01/06/2025
300850.ZK	12/23/2024	SDB3263242831	(5,360.00)	2.8819	(18,673.69)	(15,446.83)	0.0000	4.3300	(2,214.9260)	0.0000	2.2460	(9.5038)	0.0000	1	(7.2577)	01/06/2025
300850.ZK	12/23/2024	SDB3263242831	(800.00)	2.8819	(2,787.12)	(2,305.50)	0.0000	4.3300	(2,214.9260)	0.0000	0.3352	(1.4185)	0.0000	1	(1.0832)	01/06/2025
300850.ZK	12/23/2024	SDB3263242831	(5,200.00)	2.8819	(18,116.26)	(14,985.73)	0.0000	4.3300	(2,214.9260)	0.0000	2.1790	(9.2201)	0.0000	1	(7.0411)	01/06/2025
300850.ZK	12/20/2024	SDB3263242831	(500.00)	2.8772	(1,623.86)	(1,438.59)	0.0000	4.3300	(2,214.9260)	0.0000	0.5859	(2.6553)	0.0000	3	(2.0694)	01/06/2025
300850.ZK	12/20/2024	SDB3263242831	(1,000.00)	2.8772	(3,216.99)	(2,877.18)	0.0000	4.3300	(2,214.9260)	0.0000	1.1608	(5.3106)	0.0000	3	(4.1498)	01/06/2025
300850.ZK	12/20/2024	SDB3263242831	(1,000.00)	2.8772	(3,275.38)	(2,877.18)	0.0000	4.3300	(2,214.9260)	0.0000	1.1819	(5.3106)	0.0000	3	(4.1288)	01/06/2025
300850.ZK	12/20/2024	SDB3263242831	(3,500.00)	2.8772	(11,488.75)	(10,070.15)	0.0000	4.3300	(2,214.9260)	0.0000	4.1455	(18.5872)	0.0000	3	(14.4417)	01/06/2025
300850.ZK	12/20/2024	SDB3263242831	(2,900.00)	2.8772	(9,498.68)	(8,343.84)	0.0000	4.3300	(2,214.9260)	0.0000	3.4274	(15.4008)	0.0000	3	(11.9734)	01/06/2025
300850.ZK	12/20/2024	SDB3263242831	(8,400.00)	2.8772	(27,640.95)	(24,168.35)	0.0000	4.3300	(2,214.9260)	0.0000	9.9738	(44.6093)	0.0000	3	(34.6355)	01/06/2025
300850.ZK	12/20/2024	SDB3263242831	(200.00)	2.8772	(675.05)	(575.44)	0.0000	4.3300	(2,214.9260)	0.0000	0.2436	(1.0621)	0.0000	3	(0.8185)	01/06/2025
300850.ZK	12/20/2024	SDB3263242831	(600.00)	2.8772	(1,991.32)	(1,726.31)	0.0000	4.3300	(2,214.9260)	0.0000	0.7185	(3.1864)	0.0000	3	(2.4678)	01/06/2025
300850.ZK	12/20/2024	SDB3263242831	(900.00)	2.8772	(3,113.80)	(2,589.47)	0.0000	4.3300	(2,214.9260)	0.0000	1.1236	(4.7796)	0.0000	3	(3.6560)	01/06/2025
300850.ZK	12/20/2024	SDB3263242831	(100.00)	2.8772	(345.57)	(287.72)	0.0000	4.3300	(2,214.9260)	0.0000	0.1247	(0.5311)	0.0000	3	(0.4064)	01/06/2025
300850.ZK	12/20/2024	SDB3263242831	(1,100.00)	2.8772	(3,832.29)	(3,164.90)	0.0000	4.3300	(2,214.9260)	0.0000	1.3828	(5.8417)	0.0000	3	(4.4589)	01/06/2025
300850.ZK	12/20/2024	SDB3263242831	(22,540.00)	2.8772	(78,527.04)	(64,851.75)	0.0000	4.3300	(2,214.9260)	0.0000	28.3352	(119.7015)	0.0000	3	(91.3663)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
LUOYANG XINQIANGLIAN SLEWING BEARING CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300850.ZK	12/20/2024	SDB3263242831	(5,360.00)	2.8772	(18,673.69)	(15,421.71)	0.0000	4.3300	(2,214.9260)	0.0000	6.7381	(28.4650)	0.0000	3	(21.7269)	01/06/2025
300850.ZK	12/20/2024	SDB3263242831	(800.00)	2.8772	(2,787.12)	(2,301.75)	0.0000	4.3300	(2,214.9260)	0.0000	1.0057	(4.2485)	0.0000	3	(3.2428)	01/06/2025
300850.ZK	12/20/2024	SDB3263242831	(5,200.00)	2.8772	(18,116.26)	(14,961.36)	0.0000	4.3300	(2,214.9260)	0.0000	6.5370	(27.6153)	0.0000	3	(21.0783)	01/06/2025
300850.ZK	12/19/2024	SDB3263242831	(500.00)	2.9887	(1,623.86)	(1,494.37)	0.0000	4.5800	(2,214.9260)	0.0000	0.2066	(0.9194)	0.0000	1	(0.7128)	01/06/2025
300850.ZK	12/19/2024	SDB3263242831	(1,000.00)	2.9887	(3,216.99)	(2,988.74)	0.0000	4.5800	(2,214.9260)	0.0000	0.4093	(1.8388)	0.0000	1	(1.4296)	01/06/2025
300850.ZK	12/19/2024	SDB3263242831	(1,000.00)	2.9887	(3,275.38)	(2,988.74)	0.0000	4.5800	(2,214.9260)	0.0000	0.4167	(1.8388)	0.0000	1	(1.4221)	01/06/2025
300850.ZK	12/19/2024	SDB3263242831	(3,500.00)	2.9887	(11,488.75)	(10,460.59)	0.0000	4.5800	(2,214.9260)	0.0000	1.4616	(6.4360)	0.0000	1	(4.9743)	01/06/2025
300850.ZK	12/19/2024	SDB3263242831	(2,900.00)	2.9887	(9,498.68)	(8,667.35)	0.0000	4.5800	(2,214.9260)	0.0000	1.2084	(5.3326)	0.0000	1	(4.1242)	01/06/2025
300850.ZK	12/19/2024	SDB3263242831	(8,400.00)	2.9887	(27,640.95)	(25,105.42)	0.0000	4.5800	(2,214.9260)	0.0000	3.5165	(15.4463)	0.0000	1	(11.9298)	01/06/2025
300850.ZK	12/19/2024	SDB3263242831	(200.00)	2.9887	(675.05)	(597.75)	0.0000	4.5800	(2,214.9260)	0.0000	0.0859	(0.3678)	0.0000	1	(0.2819)	01/06/2025
300850.ZK	12/19/2024	SDB3263242831	(600.00)	2.9887	(1,991.32)	(1,793.24)	0.0000	4.5800	(2,214.9260)	0.0000	0.2533	(1.1033)	0.0000	1	(0.8500)	01/06/2025
300850.ZK	12/19/2024	SDB3263242831	(900.00)	2.9887	(3,113.80)	(2,689.87)	0.0000	4.5800	(2,214.9260)	0.0000	0.3961	(1.6550)	0.0000	1	(1.2588)	01/06/2025
300850.ZK	12/19/2024	SDB3263242831	(100.00)	2.9887	(345.57)	(298.87)	0.0000	4.5800	(2,214.9260)	0.0000	0.0440	(0.1839)	0.0000	1	(0.1399)	01/06/2025
300850.ZK	12/19/2024	SDB3263242831	(1,100.00)	2.9887	(3,832.29)	(3,287.62)	0.0000	4.5800	(2,214.9260)	0.0000	0.4876	(2.0227)	0.0000	1	(1.5352)	01/06/2025
300850.ZK	12/19/2024	SDB3263242831	(22,540.00)	2.9887	(78,527.04)	(67,366.22)	0.0000	4.5800	(2,214.9260)	0.0000	9.9904	(41.4476)	0.0000	1	(31.4572)	01/06/2025
300850.ZK	12/19/2024	SDB3263242831	(5,360.00)	2.9887	(18,673.69)	(16,019.65)	0.0000	4.5800	(2,214.9260)	0.0000	2.3757	(9.8562)	0.0000	1	(7.4805)	01/06/2025
300850.ZK	12/19/2024	SDB3263242831	(800.00)	2.9887	(2,787.12)	(2,390.99)	0.0000	4.5800	(2,214.9260)	0.0000	0.3546	(1.4711)	0.0000	1	(1.1165)	01/06/2025
300850.ZK	12/19/2024	SDB3263242831	(5,200.00)	2.9887	(18,116.26)	(15,541.45)	0.0000	4.5800	(2,214.9260)	0.0000	2.3048	(9.5620)	0.0000	1	(7.2572)	01/06/2025
300850.ZK	12/18/2024	SDB3263242831	(500.00)	3.0431	(1,623.86)	(1,521.54)	0.0000	4.5800	(2,214.9260)	0.0000	0.2066	(0.9361)	0.0000	1	(0.7295)	01/06/2025
300850.ZK	12/18/2024	SDB3263242831	(1,000.00)	3.0431	(3,216.99)	(3,043.09)	0.0000	4.5800	(2,214.9260)	0.0000	0.4093	(1.8723)	0.0000	1	(1.4630)	01/06/2025
300850.ZK	12/18/2024	SDB3263242831	(1,000.00)	3.0431	(3,275.38)	(3,043.09)	0.0000	4.5800	(2,214.9260)	0.0000	0.4167	(1.8723)	0.0000	1	(1.4556)	01/06/2025
300850.ZK	12/18/2024	SDB3263242831	(3,500.00)	3.0431	(11,488.75)	(10,650.81)	0.0000	4.5800	(2,214.9260)	0.0000	1.4616	(6.5530)	0.0000	1	(5.0914)	01/06/2025
300850.ZK	12/18/2024	SDB3263242831	(2,900.00)	3.0431	(9,498.68)	(8,244.96)	0.0000	4.5800	(2,214.9260)	0.0000	1.2084	(5.4296)	0.0000	1	(4.2212)	01/06/2025
300850.ZK	12/18/2024	SDB3263242831	(8,400.00)	3.0431	(27,640.95)	(25,561.94)	0.0000	4.5800	(2,214.9260)	0.0000	3.5165	(15.7272)	0.0000	1	(12.2106)	01/06/2025
300850.ZK	12/18/2024	SDB3263242831	(200.00)	3.0431	(675.05)	(608.62)	0.0000	4.5800	(2,214.9260)	0.0000	0.0859	(0.3745)	0.0000	1	(0.2886)	01/06/2025
300850.ZK	12/18/2024	SDB3263242831	(600.00)	3.0431	(1,991.32)	(1,825.85)	0.0000	4.5800	(2,214.9260)	0.0000	0.2533	(1.1234)	0.0000	1	(0.8700)	01/06/2025
300850.ZK	12/18/2024	SDB3263242831	(900.00)	3.0431	(3,113.80)	(2,738.78)	0.0000	4.5800	(2,214.9260)	0.0000	0.3961	(1.6851)	0.0000	1	(1.2889)	01/06/2025
300850.ZK	12/18/2024	SDB3263242831	(100.00)	3.0431	(345.57)	(304.31)	0.0000	4.5800	(2,214.9260)	0.0000	0.0440	(0.1872)	0.0000	1	(0.1433)	01/06/2025
300850.ZK	12/18/2024	SDB3263242831	(1,100.00)	3.0431	(3,832.29)	(3,347.40)	0.0000	4.5800	(2,214.9260)	0.0000	0.4876	(2.0595)	0.0000	1	(1.5720)	01/06/2025
300850.ZK	12/18/2024	SDB3263242831	(22,540.00)	3.0431	(78,527.04)	(68,591.20)	0.0000	4.5800	(2,214.9260)	0.0000	9.9904	(42.2012)	0.0000	1	(32.2108)	01/06/2025
300850.ZK	12/18/2024	SDB3263242831	(5,360.00)	3.0431	(18,673.69)	(16,310.95)	0.0000	4.5800	(2,214.9260)	0.0000	2.3757	(10.0354)	0.0000	1	(7.6597)	01/06/2025
300850.ZK	12/18/2024	SDB3263242831	(800.00)	3.0431	(2,787.12)	(2,434.47)	0.0000	4.5800	(2,214.9260)	0.0000	0.3546	(1.4978)	0.0000	1	(1.1432)	01/06/2025
300850.ZK	12/18/2024	SDB3263242831	(5,200.00)	3.0431	(18,116.26)	(15,824.06)	0.0000	4.5800	(2,214.9260)	0.0000	2.3048	(9.7359)	0.0000	1	(7.4311)	01/06/2025
300850.ZK	12/17/2024	SDB3263242831	(500.00)	3.1117	(1,623.86)	(1,555.84)	0.0000	4.5800	(2,214.9260)	0.0000	0.2066	(0.9572)	0.0000	1	(0.7507)	01/06/2025
300850.ZK	12/17/2024	SDB3263242831	(1,000.00)	3.1117	(3,216.99)	(3,111.69)	0.0000	4.5800	(2,214.9260)	0.0000	0.4093	(1.9145)	0.0000	1	(1.5052)	01/06/2025
300850.ZK	12/17/2024	SDB3263242831	(1,000.00)	3.1117	(3,275.38)	(3,111.69)	0.0000	4.5800	(2,214.9260)	0.0000	0.4167	(1.9145)	0.0000	1	(1.4978)	01/06/2025
300850.ZK	12/17/2024	SDB3263242831	(3,500.00)	3.1117	(11,488.75)	(10,890.91)	0.0000	4.5800	(2,214.9260)	0.0000	1.4616	(6.7007)	0.0000	1	(5.2391)	01/06/2025
300850.ZK	12/17/2024	SDB3263242831	(2,900.00)	3.1117	(9,498.68)	(9,023.90)	0.0000	4.5800	(2,214.9260)	0.0000	1.2084	(5.5520)	0.0000	1	(4.3436)	01/06/2025
300850.ZK	12/17/2024	SDB3263242831	(8,400.00)	3.1117	(27,640.95)	(26,138.19)	0.0000	4.5800	(2,214.9260)	0.0000	3.5165	(16.0817)	0.0000	1	(12.5652)	01/06/2025
300850.ZK	12/17/2024	SDB3263242831	(200.00)	3.1117	(675.05)	(622.34)	0.0000	4.5800	(2,214.9260)	0.0000	0.0859	(0.3829)	0.0000	1	(0.2970)	01/06/2025
300850.ZK	12/17/2024	SDB3263242831	(600.00)	3.1117	(1,991.32)	(1,867.01)	0.0000	4.5800	(2,214.9260)	0.0000	0.2533	(1.1487)	0.0000	1	(0.8954)	01/06/2025
300850.ZK	12/17/2024	SDB3263242831	(900.00)	3.1117	(3,113.80)	(2,800.52)	0.0000	4.5800	(2,214.9260)	0.0000	0.3961	(1.7230)	0.0000	1	(1.3269)	01/06/2025
300850.ZK	12/17/2024	SDB3263242831	(100.00)	3.1117	(345.57)	(311.17)	0.0000	4.5800	(2,214.9260)	0.0000	0.0440	(0.1914)	0.0000	1	(0.1475)	01/06/2025
300850.ZK	12/17/2024	SDB3263242831	(1,100.00)	3.1117	(3,832.29)	(3,422.86)	0.0000	4.5800	(2,214.9260)	0.0000	0.4876	(2.1059)	0.0000	1	(1.6184)	01/06/2025
300850.ZK	12/17/2024	SDB3263242831	(22,540.00)	3.1117	(78,527.04)	(70,137.47)	0.0000	4.5800	(2,214.9260)	0.0000	9.9904	(43.1526)	0.0000	1	(33.1662)	01/06/2025
300850.ZK	12/17/2024	SDB3263242831	(5,360.00)	3.1117	(18,673.69)	(16,678.65)	0.0000	4.5800	(2,214.9260)	0.0000	2.3757	(10.2617)	0.0000	1	(7.8860)	01/06/2025
300850.ZK	12/17/2024	SDB3263242831	(800.00)	3.1117	(2,787.12)	(2,489.35)	0.0000	4.5800	(2,214.9260)	0.0000	0.3546	(1.5316)	0.0000	1	(1.1770)	01/06/2025
300850.ZK	12/17/2024	SDB3263242831	(5,200.00)	3.1117	(18,116.26)	(16,180.78)	0.0000	4.5800	(2,214.9260)	0.0000	2.3048	(9.9553)	0.0000	1	(7.6506)	01/06/2025
300850.ZK	12/16/2024	SDB3263242831	(500.00)	3.1860	(1,623.86)	(1,593.02)	0.0000	4.5800	(2,214.9260)	0.0000	0.2066	(0.9801)	0.0000	1	(0.7735)	01/06/2025
300850.ZK	12/16/2024	SDB3263242831	(1,000.00)	3.1860	(3,216.99)	(3,186.04)	0.0000	4.5800	(2,214.9260)	0.0000	0.4093	(1.9602)	0.0000	1	(1.5510)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
LUOYANG XINQIANGLIAN SLEWING BEARING CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300850.ZK	12/16/2024	SDB3263242831	(1,000.00)	3.1860	(3,275.38)	(3,186.04)	0.0000	4.5800	(2,214.9260)	0.0000	0.4167	(1.9602)	0.0000	1	(1.5435)	01/06/2025
300850.ZK	12/16/2024	SDB3263242831	(3,500.00)	3.1860	(11,488.75)	(11,151.15)	0.0000	4.5800	(2,214.9260)	0.0000	1.4616	(6.8608)	0.0000	1	(5.3992)	01/06/2025
300850.ZK	12/16/2024	SDB3263242831	(2,900.00)	3.1860	(9,498.68)	(9,239.52)	0.0000	4.5800	(2,214.9260)	0.0000	1.2084	(5.6847)	0.0000	1	(4.4762)	01/06/2025
300850.ZK	12/16/2024	SDB3263242831	(8,400.00)	3.1860	(27,640.95)	(26,762.76)	0.0000	4.5800	(2,214.9260)	0.0000	3.5165	(16.4660)	0.0000	1	(12.9494)	01/06/2025
300850.ZK	12/16/2024	SDB3263242831	(200.00)	3.1860	(675.05)	(637.21)	0.0000	4.5800	(2,214.9260)	0.0000	0.0859	(0.3920)	0.0000	1	(0.3062)	01/06/2025
300850.ZK	12/16/2024	SDB3263242831	(600.00)	3.1860	(1,991.32)	(1,911.63)	0.0000	4.5800	(2,214.9260)	0.0000	0.2533	(1.1761)	0.0000	1	(0.9228)	01/06/2025
300850.ZK	12/16/2024	SDB3263242831	(900.00)	3.1860	(3,113.80)	(2,867.44)	0.0000	4.5800	(2,214.9260)	0.0000	0.3961	(1.7642)	0.0000	1	(1.3681)	01/06/2025
300850.ZK	12/16/2024	SDB3263242831	(100.00)	3.1860	(345.57)	(318.60)	0.0000	4.5800	(2,214.9260)	0.0000	0.0440	(0.1960)	0.0000	1	(0.1521)	01/06/2025
300850.ZK	12/16/2024	SDB3263242831	(1,100.00)	3.1860	(3,832.29)	(3,504.65)	0.0000	4.5800	(2,214.9260)	0.0000	0.4876	(2.1563)	0.0000	1	(1.6687)	01/06/2025
300850.ZK	12/16/2024	SDB3263242831	(22,540.00)	3.1860	(78,527.04)	(71,813.41)	0.0000	4.5800	(2,214.9260)	0.0000	9.9904	(44.1837)	0.0000	1	(34.1933)	01/06/2025
300850.ZK	12/16/2024	SDB3263242831	(5,360.00)	3.1860	(18,673.69)	(17,077.19)	0.0000	4.5800	(2,214.9260)	0.0000	2.3757	(10.5069)	0.0000	1	(8.1312)	01/06/2025
300850.ZK	12/16/2024	SDB3263242831	(800.00)	3.1860	(2,787.12)	(2,548.83)	0.0000	4.5800	(2,214.9260)	0.0000	0.3546	(1.5682)	0.0000	1	(1.2136)	01/06/2025
300850.ZK	12/16/2024	SDB3263242831	(5,200.00)	3.1860	(18,116.26)	(16,567.42)	0.0000	4.5800	(2,214.9260)	0.0000	2.3048	(10.1932)	0.0000	1	(7.8884)	01/06/2025
300850.ZK	12/13/2024	SDB3263242831	(1,000.00)	3.2801	(3,275.38)	(3,280.07)	0.0000	4.5800	(2,216.0646)	0.0000	1.2501	(6.0574)	0.0000	3	(4.8073)	01/06/2025
300850.ZK	12/13/2024	SDB3263242831	(3,500.00)	3.2801	(11,488.75)	(11,480.24)	0.0000	4.5800	(2,216.0646)	0.0000	4.3849	(21.2008)	0.0000	3	(16.8159)	01/06/2025
300850.ZK	12/13/2024	SDB3263242831	(2,900.00)	3.2801	(9,498.68)	(9,512.20)	0.0000	4.5800	(2,216.0646)	0.0000	3.6253	(17.5664)	0.0000	3	(13.9410)	01/06/2025
300850.ZK	12/13/2024	SDB3263242831	(8,400.00)	3.2801	(27,640.95)	(27,552.08)	0.0000	4.5800	(2,216.0646)	0.0000	10.5496	(50.8819)	0.0000	3	(40.3323)	01/06/2025
300850.ZK	12/13/2024	SDB3263242831	(200.00)	3.2801	(675.05)	(656.51)	0.0000	4.5800	(2,216.0646)	0.0000	0.2576	(1.2115)	0.0000	3	(0.9538)	01/06/2025
300850.ZK	12/13/2024	SDB3263242831	(600.00)	3.2801	(1,991.32)	(1,968.04)	0.0000	4.5800	(2,216.0646)	0.0000	0.7600	(3.6344)	0.0000	3	(2.8744)	01/06/2025
300850.ZK	12/13/2024	SDB3263242831	(900.00)	3.2801	(3,113.80)	(2,952.06)	0.0000	4.5800	(2,216.0646)	0.0000	1.1884	(5.4516)	0.0000	3	(4.2632)	01/06/2025
300850.ZK	12/13/2024	SDB3263242831	(100.00)	3.2801	(345.57)	(328.01)	0.0000	4.5800	(2,216.0646)	0.0000	0.1319	(0.6057)	0.0000	3	(0.4738)	01/06/2025
300850.ZK	12/13/2024	SDB3263242831	(1,100.00)	3.2801	(3,832.29)	(3,608.08)	0.0000	4.5800	(2,216.0646)	0.0000	1.4627	(6.6631)	0.0000	3	(5.2005)	01/06/2025
300850.ZK	12/13/2024	SDB3263242831	(22,540.00)	3.2801	(78,527.04)	(73,932.76)	0.0000	4.5800	(2,216.0646)	0.0000	29.9712	(136.5331)	0.0000	3	(106.5620)	01/06/2025
300850.ZK	12/13/2024	SDB3263242831	(5,360.00)	3.2801	(18,673.69)	(17,581.17)	0.0000	4.5800	(2,216.0646)	0.0000	7.1271	(32.4675)	0.0000	3	(25.3404)	01/06/2025
300850.ZK	12/13/2024	SDB3263242831	(800.00)	3.2801	(2,787.12)	(2,624.06)	0.0000	4.5800	(2,216.0646)	0.0000	1.0637	(4.8459)	0.0000	3	(3.7821)	01/06/2025
300850.ZK	12/13/2024	SDB3263242831	(5,200.00)	3.2801	(18,116.26)	(17,056.36)	0.0000	4.5800	(2,216.0646)	0.0000	6.9144	(31.4983)	0.0000	3	(24.5840)	01/06/2025
300850.ZK	12/12/2024	SDB3263242831	(1,000.00)	3.2654	(3,275.38)	(3,265.36)	0.0000	4.5800	(2,216.0646)	0.0000	0.4167	(2.0101)	0.0000	1	(1.5934)	01/06/2025
300850.ZK	12/12/2024	SDB3263242831	(3,500.00)	3.2654	(11,488.75)	(11,428.75)	0.0000	4.5800	(2,216.0646)	0.0000	1.4616	(7.0352)	0.0000	1	(5.5736)	01/06/2025
300850.ZK	12/12/2024	SDB3263242831	(2,900.00)	3.2654	(9,498.68)	(9,469.54)	0.0000	4.5800	(2,216.0646)	0.0000	1.2084	(5.8292)	0.0000	1	(4.6208)	01/06/2025
300850.ZK	12/12/2024	SDB3263242831	(8,400.00)	3.2654	(27,640.95)	(27,429.00)	0.0000	4.5800	(2,216.0646)	0.0000	3.5165	(16.8846)	0.0000	1	(13.3680)	01/06/2025
300850.ZK	12/12/2024	SDB3263242831	(200.00)	3.2654	(675.05)	(653.07)	0.0000	4.5800	(2,216.0646)	0.0000	0.0859	(0.4020)	0.0000	1	(0.3161)	01/06/2025
300850.ZK	12/12/2024	SDB3263242831	(600.00)	3.2654	(1,991.32)	(1,959.21)	0.0000	4.5800	(2,216.0646)	0.0000	0.2533	(1.2060)	0.0000	1	(0.9527)	01/06/2025
300850.ZK	12/12/2024	SDB3263242831	(900.00)	3.2654	(3,113.80)	(2,938.82)	0.0000	4.5800	(2,216.0646)	0.0000	0.3961	(1.8091)	0.0000	1	(1.4129)	01/06/2025
300850.ZK	12/12/2024	SDB3263242831	(100.00)	3.2654	(345.57)	(326.54)	0.0000	4.5800	(2,216.0646)	0.0000	0.0440	(0.2010)	0.0000	1	(0.1570)	01/06/2025
300850.ZK	12/12/2024	SDB3263242831	(1,100.00)	3.2654	(3,832.29)	(3,591.89)	0.0000	4.5800	(2,216.0646)	0.0000	0.4876	(2.2111)	0.0000	1	(1.7235)	01/06/2025
300850.ZK	12/12/2024	SDB3263242831	(22,540.00)	3.2654	(78,527.04)	(73,601.15)	0.0000	4.5800	(2,216.0646)	0.0000	9.9904	(45.3069)	0.0000	1	(35.3165)	01/06/2025
300850.ZK	12/12/2024	SDB3263242831	(5,360.00)	3.2654	(18,673.69)	(17,502.31)	0.0000	4.5800	(2,216.0646)	0.0000	2.3757	(10.7740)	0.0000	1	(8.3983)	01/06/2025
300850.ZK	12/12/2024	SDB3263242831	(800.00)	3.2654	(2,787.12)	(2,612.29)	0.0000	4.5800	(2,216.0646)	0.0000	0.3546	(1.6081)	0.0000	1	(1.2535)	01/06/2025
300850.ZK	12/12/2024	SDB3263242831	(5,200.00)	3.2654	(18,116.26)	(16,979.86)	0.0000	4.5800	(2,216.0646)	0.0000	2.3048	(10.4523)	0.0000	1	(8.1476)	01/06/2025
300850.ZK	12/11/2024	SDB3263242831	(2,900.00)	3.3249	(9,498.68)	(9,642.31)	0.0000	4.5800	(2,226.9230)	0.0000	1.2084	(5.9646)	0.0000	1	(4.7562)	01/06/2025
300850.ZK	12/11/2024	SDB3263242831	(8,400.00)	3.3249	(27,640.95)	(27,929.45)	0.0000	4.5800	(2,226.9230)	0.0000	3.5165	(17.2769)	0.0000	1	(13.7603)	01/06/2025
300850.ZK	12/11/2024	SDB3263242831	(200.00)	3.3249	(675.05)	(664.99)	0.0000	4.5800	(2,226.9230)	0.0000	0.0859	(0.4114)	0.0000	1	(0.3255)	01/06/2025
300850.ZK	12/11/2024	SDB3263242831	(600.00)	3.3249	(1,991.32)	(1,994.96)	0.0000	4.5800	(2,226.9230)	0.0000	0.2533	(1.2341)	0.0000	1	(0.9807)	01/06/2025
300850.ZK	12/11/2024	SDB3263242831	(900.00)	3.3249	(3,113.80)	(2,992.44)	0.0000	4.5800	(2,226.9230)	0.0000	0.3961	(1.8511)	0.0000	1	(1.4549)	01/06/2025
300850.ZK	12/11/2024	SDB3263242831	(100.00)	3.3249	(345.57)	(332.49)	0.0000	4.5800	(2,226.9230)	0.0000	0.0440	(0.2057)	0.0000	1	(0.1617)	01/06/2025
300850.ZK	12/11/2024	SDB3263242831	(1,100.00)	3.3249	(3,832.29)	(3,657.43)	0.0000	4.5800	(2,226.9230)	0.0000	0.4876	(2.2624)	0.0000	1	(1.7749)	01/06/2025
300850.ZK	12/11/2024	SDB3263242831	(22,540.00)	3.3249	(78,527.04)	(74,944.03)	0.0000	4.5800	(2,226.9230)	0.0000	9.9904	(46.3596)	0.0000	1	(36.3692)	01/06/2025
300850.ZK	12/11/2024	SDB3263242831	(5,360.00)	3.3249	(18,673.69)	(17,821.65)	0.0000	4.5800	(2,226.9230)	0.0000	2.3757	(11.0243)	0.0000	1	(8.6486)	01/06/2025
300850.ZK	12/11/2024	SDB3263242831	(800.00)	3.3249	(2,787.12)	(2,659.95)	0.0000	4.5800	(2,226.9230)	0.0000	0.3546	(1.6454)	0.0000	1	(1.2908)	01/06/2025
300850.ZK	12/11/2024	SDB3263242831	(5,200.00)	3.3249	(18,116.26)	(17,289.66)	0.0000	4.5800	(2,226.9230)	0.0000	2.3048	(10.6952)	0.0000	1	(8.3904)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
LUOYANG XINQIANGLIAN SLEWING BEARING CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300850.ZK	12/10/2024	SDB3263242831	(2,900.00)	3.3014	(9,498.68)	(9,574.19)	0.0000	4.5800	(2,226.9230)	0.0000	1.2084	(5.9225)	0.0000	1	(4.7141)	01/06/2025
300850.ZK	12/10/2024	SDB3263242831	(8,400.00)	3.3014	(27,640.95)	(27,732.15)	0.0000	4.5800	(2,226.9230)	0.0000	3.5165	(17.1548)	0.0000	1	(13.6383)	01/06/2025
300850.ZK	12/10/2024	SDB3263242831	(200.00)	3.3014	(675.05)	(660.29)	0.0000	4.5800	(2,226.9230)	0.0000	0.0859	(0.4084)	0.0000	1	(0.3226)	01/06/2025
300850.ZK	12/10/2024	SDB3263242831	(600.00)	3.3014	(1,991.32)	(1,980.87)	0.0000	4.5800	(2,226.9230)	0.0000	0.2533	(1.2253)	0.0000	1	(0.9720)	01/06/2025
300850.ZK	12/10/2024	SDB3263242831	(900.00)	3.3014	(3,113.80)	(2,971.30)	0.0000	4.5800	(2,226.9230)	0.0000	0.3961	(1.8380)	0.0000	1	(1.4419)	01/06/2025
300850.ZK	12/10/2024	SDB3263242831	(100.00)	3.3014	(345.57)	(330.14)	0.0000	4.5800	(2,226.9230)	0.0000	0.0440	(0.2042)	0.0000	1	(0.1603)	01/06/2025
300850.ZK	12/10/2024	SDB3263242831	(1,100.00)	3.3014	(3,832.29)	(3,631.59)	0.0000	4.5800	(2,226.9230)	0.0000	0.4876	(2.2465)	0.0000	1	(1.7589)	01/06/2025
300850.ZK	12/10/2024	SDB3263242831	(22,540.00)	3.3014	(78,527.04)	(74,414.59)	0.0000	4.5800	(2,226.9230)	0.0000	9.9904	(46.0321)	0.0000	1	(36.0417)	01/06/2025
300850.ZK	12/10/2024	SDB3263242831	(5,360.00)	3.3014	(18,673.69)	(17,695.75)	0.0000	4.5800	(2,226.9230)	0.0000	2.3757	(10.9464)	0.0000	1	(8.5707)	01/06/2025
300850.ZK	12/10/2024	SDB3263242831	(800.00)	3.3014	(2,787.12)	(2,641.16)	0.0000	4.5800	(2,226.9230)	0.0000	0.3546	(1.6338)	0.0000	1	(1.2792)	01/06/2025
300850.ZK	12/10/2024	SDB3263242831	(5,200.00)	3.3014	(18,116.26)	(17,167.52)	0.0000	4.5800	(2,226.9230)	0.0000	2.3048	(10.6197)	0.0000	1	(8.3149)	01/06/2025
300850.ZK	12/09/2024	SDB3263242831	(200.00)	3.2684	(675.05)	(653.67)	0.0000	4.5800	(2,219.8369)	0.0000	0.0859	(0.4031)	0.0000	1	(0.3172)	01/06/2025
300850.ZK	12/09/2024	SDB3263242831	(600.00)	3.2684	(1,991.32)	(1,961.02)	0.0000	4.5800	(2,219.8369)	0.0000	0.2533	(1.2092)	0.0000	1	(0.9559)	01/06/2025
300850.ZK	12/09/2024	SDB3263242831	(900.00)	3.2684	(3,113.80)	(2,941.52)	0.0000	4.5800	(2,219.8369)	0.0000	0.3961	(1.8138)	0.0000	1	(1.4177)	01/06/2025
300850.ZK	12/09/2024	SDB3263242831	(100.00)	3.2684	(345.57)	(326.84)	0.0000	4.5800	(2,219.8369)	0.0000	0.0440	(0.2015)	0.0000	1	(0.1576)	01/06/2025
300850.ZK	12/09/2024	SDB3263242831	(1,100.00)	3.2684	(3,832.29)	(3,595.20)	0.0000	4.5800	(2,219.8369)	0.0000	0.4876	(2.2169)	0.0000	1	(1.7293)	01/06/2025
300850.ZK	12/09/2024	SDB3263242831	(22,540.00)	3.2684	(78,527.04)	(73,668.83)	0.0000	4.5800	(2,219.8369)	0.0000	9.9904	(45.4258)	0.0000	1	(35.4354)	01/06/2025
300850.ZK	12/09/2024	SDB3263242831	(5,360.00)	3.2684	(18,673.69)	(17,518.41)	0.0000	4.5800	(2,219.8369)	0.0000	2.3757	(10.8022)	0.0000	1	(8.4265)	01/06/2025
300850.ZK	12/09/2024	SDB3263242831	(800.00)	3.2684	(2,787.12)	(2,614.69)	0.0000	4.5800	(2,219.8369)	0.0000	0.3546	(1.6123)	0.0000	1	(1.2577)	01/06/2025
300850.ZK	12/09/2024	SDB3263242831	(5,200.00)	3.2684	(18,116.26)	(16,995.47)	0.0000	4.5800	(2,219.8369)	0.0000	2.3048	(10.4798)	0.0000	1	(8.1750)	01/06/2025
300850.ZK	12/06/2024	SDB3263242831	(900.00)	3.4359	(3,113.80)	(3,092.27)	0.0000	4.5800	(2,220.8333)	0.0000	1.1884	(5.7228)	0.0000	3	(4.5344)	01/06/2025
300850.ZK	12/06/2024	SDB3263242831	(100.00)	3.4359	(345.57)	(343.59)	0.0000	4.5800	(2,220.8333)	0.0000	0.1319	(0.6359)	0.0000	3	(0.5040)	01/06/2025
300850.ZK	12/06/2024	SDB3263242831	(1,100.00)	3.4359	(3,832.29)	(3,779.44)	0.0000	4.5800	(2,220.8333)	0.0000	1.4627	(6.9946)	0.0000	3	(5.5319)	01/06/2025
300850.ZK	12/06/2024	SDB3263242831	(22,540.00)	3.4359	(78,527.04)	(77,444.10)	0.0000	4.5800	(2,220.8333)	0.0000	29.9712	(143.3254)	0.0000	3	(113.3542)	01/06/2025
300850.ZK	12/06/2024	SDB3263242831	(5,360.00)	3.4359	(18,673.69)	(18,416.17)	0.0000	4.5800	(2,220.8333)	0.0000	7.1271	(34.0827)	0.0000	3	(26.9556)	01/06/2025
300850.ZK	12/06/2024	SDB3263242831	(800.00)	3.4359	(2,787.12)	(2,748.68)	0.0000	4.5800	(2,220.8333)	0.0000	1.0637	(5.0870)	0.0000	3	(4.0232)	01/06/2025
300850.ZK	12/06/2024	SDB3263242831	(5,200.00)	3.4359	(18,116.26)	(17,866.43)	0.0000	4.5800	(2,220.8333)	0.0000	6.9144	(33.0653)	0.0000	3	(26.1509)	01/06/2025
300850.ZK	12/05/2024	SDB3263242831	(1,100.00)	3.4612	(3,832.29)	(3,807.29)	0.0000	4.5800	(2,225.0000)	0.0000	0.4876	(2.3531)	0.0000	1	(1.8656)	01/06/2025
300850.ZK	12/05/2024	SDB3263242831	(22,540.00)	3.4612	(78,527.04)	(78,014.82)	0.0000	4.5800	(2,225.0000)	0.0000	9.9904	(48.2175)	0.0000	1	(38.2271)	01/06/2025
300850.ZK	12/05/2024	SDB3263242831	(5,360.00)	3.4612	(18,673.69)	(18,551.88)	0.0000	4.5800	(2,225.0000)	0.0000	2.3757	(11.4661)	0.0000	1	(9.0904)	01/06/2025
300850.ZK	12/05/2024	SDB3263242831	(800.00)	3.4612	(2,787.12)	(2,768.94)	0.0000	4.5800	(2,225.0000)	0.0000	0.3546	(1.7114)	0.0000	1	(1.3568)	01/06/2025
300850.ZK	12/05/2024	SDB3263242831	(5,200.00)	3.4612	(18,116.26)	(17,998.09)	0.0000	4.5800	(2,225.0000)	0.0000	2.3048	(11.1238)	0.0000	1	(8.8190)	01/06/2025
300850.ZK	12/04/2024	SDB3263242831	(1,100.00)	3.4839	(3,832.29)	(3,832.29)	0.0000	4.5800	(2,225.0000)	0.0000	0.4876	(2.3686)	0.0000	1	(1.8810)	01/06/2025
300850.ZK	12/04/2024	SDB3263242831	(22,540.00)	3.4839	(78,527.04)	(78,527.04)	0.0000	4.5800	(2,225.0000)	0.0000	9.9904	(48.5341)	0.0000	1	(38.5437)	01/06/2025
300850.ZK	12/04/2024	SDB3263242831	(5,360.00)	3.4839	(18,673.69)	(18,673.69)	0.0000	4.5800	(2,225.0000)	0.0000	2.3757	(11.5414)	0.0000	1	(9.1657)	01/06/2025
300850.ZK	12/04/2024	SDB3263242831	(800.00)	3.4839	(2,787.12)	(2,787.12)	0.0000	4.5800	(2,225.0000)	0.0000	0.3546	(1.7226)	0.0000	1	(1.3680)	01/06/2025
300850.ZK	12/04/2024	SDB3263242831	(5,200.00)	3.4839	(18,116.26)	(18,116.26)	0.0000	4.5800	(2,225.0000)	0.0000	2.3048	(11.1969)	0.0000	1	(8.8921)	01/06/2025
TOTAL LUOYANG XINQIANGLIAN SLEWING BEARING CO.,LTD. CMN CLASS A SERIES NORTHBOUND												754.2324	(3,334.6925)	0.0000	(2,580.4601)	

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066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
LUXSHARE PRECISION INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND																
002475.ZK	12/30/2024	SDB3264583160	(2,700.00)	5.5384	(15,350.73)	(14,953.70)	0.0000	4.3300	(275.0000)	0.0000	1.8464	(1.1423)	0.0000	1	0.7041	01/06/2025
002475.ZK	12/30/2024	SDB3264583160	(4,800.00)	5.5384	(27,199.64)	(26,584.35)	0.0000	4.3300	(275.0000)	0.0000	3.2715	(2.0307)	0.0000	1	1.2408	01/06/2025
002475.ZK	12/27/2024	SDB3264583160	(2,700.00)	5.6855	(15,350.73)	(15,350.73)	0.0000	4.3300	(275.0000)	0.0000	5.5391	(3.5179)	0.0000	3	2.0212	01/06/2025
002475.ZK	12/27/2024	SDB3264583160	(4,800.00)	5.6666	(27,199.64)	(27,199.64)	0.0000	4.3300	(275.0000)	0.0000	9.8145	(6.2333)	0.0000	3	3.5813	01/06/2025
002475.ZK	12/10/2024	SDB3263645013	(5,500.00)	5.4112	(30,214.17)	(29,761.81)	0.0000	4.5800	(725.0000)	0.0000	3.8439	(5.9937)	0.0000	1	(2.1498)	01/06/2025
002475.ZK	12/10/2024	SDB3263645013	(200.00)	5.4112	(1,085.14)	(1,082.25)	0.0000	4.5800	(725.0000)	0.0000	0.1381	(0.2180)	0.0000	1	(0.0799)	01/06/2025
002475.ZK	12/10/2024	SDB3263645013	(88,600.00)	5.4112	(483,822.01)	(479,435.69)	0.0000	4.5800	(725.0000)	0.0000	61.5529	(96.5530)	0.0000	1	(35.0001)	01/06/2025
002475.ZK	12/09/2024	SDB3263645013	(5,500.00)	5.4935	(30,214.17)	(30,214.17)	0.0000	4.5800	(725.0000)	0.0000	3.8439	(6.0848)	0.0000	1	(2.2409)	01/06/2025
002475.ZK	12/09/2024	SDB3263645013	(200.00)	5.4257	(1,085.14)	(1,085.14)	0.0000	4.5800	(725.0000)	0.0000	0.1381	(0.2185)	0.0000	1	(0.0805)	01/06/2025
002475.ZK	12/09/2024	SDB3263645013	(88,600.00)	5.4607	(483,822.01)	(483,822.01)	0.0000	4.5800	(725.0000)	0.0000	61.5529	(97.4364)	0.0000	1	(35.8835)	01/06/2025
TOTAL LUXSHARE PRECISION INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND											151.5412	(219.4286)	0.0000		(67.8873)	

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066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
MAANSHAN IRON & STEEL COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND																
600808.SH	12/10/2024	SDB3263645055	(15,600.00)	0.3835	(5,945.85)	(5,982.19)	0.0000	4.5800	(2,375.0000)	0.0000	0.7564	(3.9466)	0.0000	1	(3.1901)	01/06/2025
600808.SH	12/09/2024	SDB3263645055	(15,600.00)	0.3811	(5,945.85)	(5,945.85)	0.0000	4.5800	(2,375.0000)	0.0000	0.7564	(3.9226)	0.0000	1	(3.1662)	01/06/2025
TOTAL MAANSHAN IRON & STEEL COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND											1.5129	(7.8692)	0.0000		(6.3563)	

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066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
MABWELL (SHANGHAI) BIOSCIENCE CO., LTD. CMN CLASS A SERIES NORTHBOUND																
688062.SH	01/03/2025	SDB3260123461	(1.00)	2.7977	(3.50)	(2.80)	0.0000	4.3300	(275.0000)	0.0000	0.0013	(0.0006)	0.0000	3	0.0006	01/06/2025
688062.SH	01/02/2025	SDB3260123461	(1.00)	2.8302	(3.50)	(2.83)	0.0000	4.3300	(275.0000)	0.0000	0.0004	(0.0002)	0.0000	1	0.0002	01/06/2025
688062.SH	12/31/2024	SDB3260123461	(1.00)	2.9395	(3.50)	(2.94)	0.0000	4.3300	(275.0000)	0.0000	0.0008	(0.0004)	0.0000	2	0.0004	01/06/2025
688062.SH	12/30/2024	SDB3260123461	(1.00)	2.8322	(3.50)	(2.83)	0.0000	4.3300	(275.0000)	0.0000	0.0004	(0.0002)	0.0000	1	0.0002	01/06/2025
688062.SH	12/27/2024	SDB3260123461	(1.00)	2.8503	(3.50)	(2.85)	0.0000	4.3300	(275.0000)	0.0000	0.0013	(0.0007)	0.0000	3	0.0006	01/06/2025
688062.SH	12/26/2024	SDB3260123461	(1.00)	2.8548	(3.50)	(2.85)	0.0000	4.3300	(275.0000)	0.0000	0.0004	(0.0002)	0.0000	1	0.0002	01/06/2025
688062.SH	12/24/2024	SDB3260123461	(1.00)	2.8548	(3.50)	(2.85)	0.0000	4.3300	(275.0000)	0.0000	0.0008	(0.0004)	0.0000	2	0.0004	01/06/2025
688062.SH	12/23/2024	SDB3260123461	(1.00)	2.8544	(3.50)	(2.85)	0.0000	4.3300	(275.0000)	0.0000	0.0004	(0.0002)	0.0000	1	0.0002	01/06/2025
688062.SH	12/20/2024	SDB3260123461	(1.00)	2.8786	(3.50)	(2.88)	0.0000	4.3300	(275.0000)	0.0000	0.0013	(0.0007)	0.0000	3	0.0006	01/06/2025
688062.SH	12/19/2024	SDB3260123461	(1.00)	2.9078	(3.50)	(2.91)	0.0000	4.5800	(275.0000)	0.0000	0.0004	(0.0002)	0.0000	1	0.0002	01/06/2025
688062.SH	12/18/2024	SDB3260123461	(1.00)	3.1144	(3.50)	(3.11)	0.0000	4.5800	(275.0000)	0.0000	0.0004	(0.0002)	0.0000	1	0.0002	01/06/2025
688062.SH	12/17/2024	SDB3260123461	(1.00)	3.2837	(3.50)	(3.28)	0.0000	4.5800	(275.0000)	0.0000	0.0004	(0.0003)	0.0000	1	0.0002	01/06/2025
688062.SH	12/16/2024	SDB3260123461	(1.00)	3.2784	(3.50)	(3.28)	0.0000	4.5800	(275.0000)	0.0000	0.0004	(0.0003)	0.0000	1	0.0002	01/06/2025
688062.SH	12/13/2024	SDB3260123461	(1.00)	3.3574	(3.50)	(3.36)	0.0000	4.5800	(275.0000)	0.0000	0.0013	(0.0008)	0.0000	3	0.0006	01/06/2025
688062.SH	12/12/2024	SDB3260123461	(1.00)	3.2928	(3.50)	(3.29)	0.0000	4.5800	(275.0000)	0.0000	0.0004	(0.0003)	0.0000	1	0.0002	01/06/2025
688062.SH	12/11/2024	SDB3260123461	(1.00)	3.4089	(3.50)	(3.41)	0.0000	4.5800	(275.0000)	0.0000	0.0004	(0.0003)	0.0000	1	0.0002	01/06/2025
688062.SH	12/10/2024	SDB3260123461	(1.00)	3.3990	(3.50)	(3.40)	0.0000	4.5800	(275.0000)	0.0000	0.0004	(0.0003)	0.0000	1	0.0002	01/06/2025
688062.SH	12/09/2024	SDB3260123461	(1.00)	3.4111	(3.50)	(3.41)	0.0000	4.5800	(275.0000)	0.0000	0.0004	(0.0003)	0.0000	1	0.0002	01/06/2025
688062.SH	12/06/2024	SDB3260123461	(1.00)	3.6783	(3.50)	(3.68)	0.0000	4.5800	(275.0000)	0.0000	0.0013	(0.0008)	0.0000	3	0.0005	01/06/2025
688062.SH	12/05/2024	SDB3260123461	(1.00)	3.5545	(3.50)	(3.55)	0.0000	4.5800	(275.0000)	0.0000	0.0004	(0.0003)	0.0000	1	0.0002	01/06/2025
688062.SH	12/04/2024	SDB3260123461	(1.00)	3.4977	(3.50)	(3.50)	0.0000	4.5800	(275.0000)	0.0000	0.0004	(0.0003)	0.0000	1	0.0002	01/06/2025
TOTAL MABWELL (SHANGHAI) BIOSCIENCE CO., LTD. CMN CLASS A SERIES NORTHBOUND												0.0143	(0.0079)	0.0000	0.0064	

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066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
MARSSINGER KITCHENWARE CO., LTD. CMN CLASS A SERIES NORTHBOUND																
300894.ZK	12/09/2024	SDB3263530558	(2,200.00)	2.1112	(4,660.77)	(4,644.61)	0.0000	4.5800	(2,200.0000)	0.0000	0.5930	(2.8384)	0.0000	1	(2.2454)	01/06/2025
300894.ZK	12/09/2024	SDB3263530558	(1,100.00)	2.1112	(2,323.54)	(2,322.31)	0.0000	4.5800	(2,200.0000)	0.0000	0.2956	(1.4192)	0.0000	1	(1.1236)	01/06/2025
300894.ZK	12/06/2024	SDB3263530558	(2,200.00)	2.0823	(4,660.77)	(4,581.13)	0.0000	4.5800	(2,200.0000)	0.0000	1.7789	(8.3987)	0.0000	3	(6.6199)	01/06/2025
300894.ZK	12/06/2024	SDB3263530558	(1,100.00)	2.0823	(2,323.54)	(2,290.57)	0.0000	4.5800	(2,200.0000)	0.0000	0.8868	(4.1994)	0.0000	3	(3.3126)	01/06/2025
300894.ZK	12/05/2024	SDB3263530558	(2,200.00)	2.1185	(4,660.77)	(4,660.77)	0.0000	4.5800	(2,200.0000)	0.0000	0.5930	(2.8482)	0.0000	1	(2.2553)	01/06/2025
300894.ZK	12/05/2024	SDB3263530558	(1,100.00)	2.1123	(2,323.54)	(2,323.54)	0.0000	4.5800	(2,200.0000)	0.0000	0.2956	(1.4199)	0.0000	1	(1.1243)	01/06/2025
TOTAL MARSSINGER KITCHENWARE CO., LTD. CMN CLASS A SERIES NORTHBOUND											4.4428	(21.1239)	0.0000		(16.6811)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
MAXSCEND MICROELECTRONICS COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND																
300782.ZK	12/31/2024	SDB3264649874	(100.00)	13.1817	(1,321.94)	(1,318.17)	0.0000	4.3300	(1,375.0000)	0.0000	0.3180	(1.0069)	0.0000	2	(0.6889)	01/06/2025
300782.ZK	12/31/2024	SDB3264649874	(100.00)	13.1817	(1,303.08)	(1,318.17)	0.0000	4.3300	(1,375.0000)	0.0000	0.3135	(1.0069)	0.0000	2	(0.6935)	01/06/2025
300782.ZK	12/31/2024	SDB3264649874	(500.00)	13.1817	(6,646.81)	(6,590.86)	0.0000	4.3300	(1,375.0000)	0.0000	1.5989	(5.0347)	0.0000	2	(3.4358)	01/06/2025
300782.ZK	12/30/2024	SDB3264649874	(100.00)	13.2194	(1,321.94)	(1,321.94)	0.0000	4.3300	(1,375.0000)	0.0000	0.1590	(0.5049)	0.0000	1	(0.3459)	01/06/2025
300782.ZK	12/30/2024	SDB3264649874	(100.00)	13.0308	(1,303.08)	(1,303.08)	0.0000	4.3300	(1,375.0000)	0.0000	0.1567	(0.4977)	0.0000	1	(0.3410)	01/06/2025
300782.ZK	12/30/2024	SDB3264649874	(500.00)	13.2936	(6,646.81)	(6,646.81)	0.0000	4.3300	(1,375.0000)	0.0000	0.7995	(2.5387)	0.0000	1	(1.7392)	01/06/2025
300782.ZK	12/18/2024	SDB3263985646	(600.00)	13.3385	(8,299.49)	(8,003.13)	0.0000	4.5800	(1,473.7244)	0.0000	1.0559	(3.2762)	0.0000	1	(2.2203)	01/06/2025
300782.ZK	12/18/2024	SDB3263985646	(1,300.00)	13.3385	(17,966.07)	(17,340.11)	0.0000	4.5800	(1,473.7244)	0.0000	2.2857	(7.0985)	0.0000	1	(4.8128)	01/06/2025
300782.ZK	12/18/2024	SDB3263985646	(500.00)	13.3385	(6,980.38)	(6,669.27)	0.0000	4.5800	(1,473.7244)	0.0000	0.8881	(2.7302)	0.0000	1	(1.8421)	01/06/2025
300782.ZK	12/18/2024	SDB3263985646	(6,100.00)	13.3385	(84,677.28)	(81,365.14)	0.0000	4.5800	(1,473.7244)	0.0000	10.7728	(33.3083)	0.0000	1	(22.5354)	01/06/2025
300782.ZK	12/18/2024	SDB3263985646	(10,600.00)	13.3385	(147,342.14)	(141,388.60)	0.0000	4.5800	(1,473.7244)	0.0000	18.7452	(57.8800)	0.0000	1	(39.1348)	01/06/2025
300782.ZK	12/18/2024	SDB3263985646	(100.00)	13.3385	(1,387.41)	(1,333.85)	0.0000	4.5800	(1,473.7244)	0.0000	0.1765	(0.5460)	0.0000	1	(0.3695)	01/06/2025
300782.ZK	12/18/2024	SDB3263985646	(400.00)	13.3385	(5,592.43)	(5,335.42)	0.0000	4.5800	(1,473.7244)	0.0000	0.7115	(2.1841)	0.0000	1	(1.4727)	01/06/2025
300782.ZK	12/17/2024	SDB3263985646	(600.00)	13.9207	(8,299.49)	(8,352.43)	0.0000	4.5800	(1,473.7244)	0.0000	1.0559	(3.4192)	0.0000	1	(2.3633)	01/06/2025
300782.ZK	12/17/2024	SDB3263985646	(1,300.00)	13.9207	(17,966.07)	(18,096.93)	0.0000	4.5800	(1,473.7244)	0.0000	2.2857	(7.4083)	0.0000	1	(5.1226)	01/06/2025
300782.ZK	12/17/2024	SDB3263985646	(500.00)	13.9207	(6,980.38)	(6,960.36)	0.0000	4.5800	(1,473.7244)	0.0000	0.8881	(2.8493)	0.0000	1	(1.9613)	01/06/2025
300782.ZK	12/17/2024	SDB3263985646	(6,100.00)	13.9207	(84,677.28)	(84,916.36)	0.0000	4.5800	(1,473.7244)	0.0000	10.7728	(34.7620)	0.0000	1	(23.9892)	01/06/2025
300782.ZK	12/17/2024	SDB3263985646	(10,600.00)	13.9207	(147,342.14)	(147,559.58)	0.0000	4.5800	(1,473.7244)	0.0000	18.7452	(60.4062)	0.0000	1	(41.6610)	01/06/2025
300782.ZK	12/17/2024	SDB3263985646	(100.00)	13.9207	(1,387.41)	(1,392.07)	0.0000	4.5800	(1,473.7244)	0.0000	0.1765	(0.5699)	0.0000	1	(0.3934)	01/06/2025
300782.ZK	12/17/2024	SDB3263985646	(400.00)	13.9207	(5,592.43)	(5,568.29)	0.0000	4.5800	(1,473.7244)	0.0000	0.7115	(2.2795)	0.0000	1	(1.5680)	01/06/2025
300782.ZK	12/16/2024	SDB3263985646	(500.00)	14.0836	(6,980.38)	(7,041.82)	0.0000	4.5800	(1,473.5875)	0.0000	0.8881	(2.8824)	0.0000	1	(1.9944)	01/06/2025
300782.ZK	12/16/2024	SDB3263985646	(6,100.00)	14.0836	(84,677.28)	(85,910.17)	0.0000	4.5800	(1,473.5875)	0.0000	10.7728	(35.1656)	0.0000	1	(24.3928)	01/06/2025
300782.ZK	12/16/2024	SDB3263985646	(10,600.00)	14.0836	(147,342.14)	(149,286.52)	0.0000	4.5800	(1,473.5875)	0.0000	18.7452	(61.1074)	0.0000	1	(42.3622)	01/06/2025
300782.ZK	12/16/2024	SDB3263985646	(100.00)	14.0836	(1,387.41)	(1,408.36)	0.0000	4.5800	(1,473.5875)	0.0000	0.1765	(0.5765)	0.0000	1	(0.4000)	01/06/2025
300782.ZK	12/16/2024	SDB3263985646	(400.00)	14.0836	(5,592.43)	(5,633.45)	0.0000	4.5800	(1,473.5875)	0.0000	0.7115	(2.3059)	0.0000	1	(1.5945)	01/06/2025
300782.ZK	12/13/2024	SDB3263985646	(100.00)	14.0521	(1,387.41)	(1,405.21)	0.0000	4.5800	(1,425.0000)	0.0000	0.5295	(1.6687)	0.0000	3	(1.1392)	01/06/2025
300782.ZK	12/13/2024	SDB3263985646	(400.00)	14.0521	(5,592.43)	(5,620.85)	0.0000	4.5800	(1,425.0000)	0.0000	2.1344	(6.6748)	0.0000	3	(4.5403)	01/06/2025
300782.ZK	12/12/2024	SDB3263985646	(100.00)	13.8741	(1,387.41)	(1,387.41)	0.0000	4.5800	(1,425.0000)	0.0000	0.1765	(0.5492)	0.0000	1	(0.3727)	01/06/2025
300782.ZK	12/12/2024	SDB3263985646	(400.00)	13.9811	(5,592.43)	(5,592.43)	0.0000	4.5800	(1,425.0000)	0.0000	0.7115	(2.2137)	0.0000	1	(1.5022)	01/06/2025
300782.ZK	12/11/2024	SDB3260123706	(5,200.00)	14.2208	(70,097.89)	(73,948.21)	0.0000	4.5800	(1,539.1187)	0.0000	8.9180	(31.6153)	0.0000	1	(22.6973)	01/06/2025
300782.ZK	12/11/2024	SDB3260123706	(30,800.00)	14.2208	(415,855.19)	(438,000.92)	0.0000	4.5800	(1,539.1187)	0.0000	52.9060	(187.2598)	0.0000	1	(134.3538)	01/06/2025
300782.ZK	12/11/2024	SDB3260123706	(100.00)	14.2208	(1,282.17)	(1,422.08)	0.0000	4.5800	(1,539.1187)	0.0000	0.1631	(0.6080)	0.0000	1	(0.4449)	01/06/2025
300782.ZK	12/11/2024	SDB3260123706	(400.00)	14.2208	(5,128.69)	(5,688.32)	0.0000	4.5800	(1,539.1187)	0.0000	0.6525	(2.4319)	0.0000	1	(1.7795)	01/06/2025
300782.ZK	12/11/2024	SDB3260123706	(600.00)	14.2208	(7,693.04)	(8,532.49)	0.0000	4.5800	(1,539.1187)	0.0000	0.9787	(3.6479)	0.0000	1	(2.6692)	01/06/2025
300782.ZK	12/11/2024	SDB3260123706	(200.00)	14.2208	(2,564.35)	(2,844.16)	0.0000	4.5800	(1,539.1187)	0.0000	0.3262	(1.2160)	0.0000	1	(0.8897)	01/06/2025
300782.ZK	12/11/2024	SDB3260123706	(16,600.00)	14.2208	(212,840.80)	(236,065.43)	0.0000	4.5800	(1,539.1187)	0.0000	27.0781	(100.9258)	0.0000	1	(73.8477)	01/06/2025
300782.ZK	12/11/2024	SDB3260123706	(1,000.00)	14.2208	(12,821.74)	(14,220.81)	0.0000	4.5800	(1,539.1187)	0.0000	1.6312	(6.0799)	0.0000	1	(4.4487)	01/06/2025
300782.ZK	12/11/2024	SDB3260123706	(700.00)	14.2208	(8,975.21)	(9,954.57)	0.0000	4.5800	(1,539.1187)	0.0000	1.1418	(4.2559)	0.0000	1	(3.1141)	01/06/2025
300782.ZK	12/10/2024	SDB3260123706	(5,200.00)	13.5879	(70,097.89)	(70,656.99)	0.0000	4.5800	(1,539.1187)	0.0000	8.9180	(30.2082)	0.0000	1	(21.2902)	01/06/2025
300782.ZK	12/10/2024	SDB3260123706	(30,800.00)	13.5879	(415,855.19)	(418,506.80)	0.0000	4.5800	(1,539.1187)	0.0000	52.9060	(178.9255)	0.0000	1	(126.0194)	01/06/2025
300782.ZK	12/10/2024	SDB3260123706	(100.00)	13.5879	(1,282.17)	(1,358.79)	0.0000	4.5800	(1,539.1187)	0.0000	0.1631	(0.5809)	0.0000	1	(0.4178)	01/06/2025
300782.ZK	12/10/2024	SDB3260123706	(400.00)	13.5879	(5,128.69)	(5,435.15)	0.0000	4.5800	(1,539.1187)	0.0000	0.6525	(2.3237)	0.0000	1	(1.6712)	01/06/2025
300782.ZK	12/10/2024	SDB3260123706	(600.00)	13.5879	(7,693.04)	(8,152.73)	0.0000	4.5800	(1,539.1187)	0.0000	0.9787	(3.4856)	0.0000	1	(2.5068)	01/06/2025
300782.ZK	12/10/2024	SDB3260123706	(200.00)	13.5879	(2,564.35)	(2,717.58)	0.0000	4.5800	(1,539.1187)	0.0000	0.3262	(1.1619)	0.0000	1	(0.8356)	01/06/2025
300782.ZK	12/10/2024	SDB3260123706	(16,600.00)	13.5879	(212,840.80)	(225,558.86)	0.0000	4.5800	(1,539.1187)	0.0000	27.0781	(96.4338)	0.0000	1	(69.3558)	01/06/2025
300782.ZK	12/10/2024	SDB3260123706	(1,000.00)	13.5879	(12,821.74)	(13,587.88)	0.0000	4.5800	(1,539.1187)	0.0000	1.6312	(5.8093)	0.0000	1	(4.1781)	01/06/2025
300782.ZK	12/10/2024	SDB3260123706	(700.00)	13.5879	(8,975.21)	(9,511.52)	0.0000	4.5800	(1,539.1187)	0.0000	1.1418	(4.0665)	0.0000	1	(2.9246)	01/06/2025
300782.ZK	12/09/2024	SDB3260123706	(100.00)	13.5415	(1,282.17)	(1,354.15)	0.0000	4.5800	(1,473.2142)	0.0000	0.1631	(0.5542)	0.0000	1	(0.3910)	01/06/2025
300782.ZK	12/09/2024	SDB3260123706	(400.00)	13.5415	(5,128.69)	(5,416.61)	0.0000	4.5800	(1,473.2142)	0.0000	0.6525	(2.2166)	0.0000	1	(1.5641)	01/06/2025
300782.ZK	12/09/2024	SDB3260123706	(600.00)	13.5415	(7,693.04)	(8,124.91)	0.0000	4.5800	(1,473.2142)	0.0000	0.9787	(3.3249)	0.0000	1	(2.3462)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
MAXSCEND MICROELECTRONICS COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
300782.ZK	12/09/2024	SDB3260123706	(200.00)	13.5415	(2,564.35)	(2,708.30)	0.0000	4.5800	(1,473.2142)	0.0000	0.3262	(1.1083)	0.0000	1	(0.7821)	01/06/2025
300782.ZK	12/09/2024	SDB3260123706	(16,600.00)	13.5415	(212,840.80)	(224,789.30)	0.0000	4.5800	(1,473.2142)	0.0000	27.0781	(91.9897)	0.0000	1	(64.9116)	01/06/2025
300782.ZK	12/09/2024	SDB3260123706	(1,000.00)	13.5415	(12,821.74)	(13,541.52)	0.0000	4.5800	(1,473.2142)	0.0000	1.6312	(5.5415)	0.0000	1	(3.9103)	01/06/2025
300782.ZK	12/09/2024	SDB3260123706	(700.00)	13.5415	(8,975.21)	(9,479.07)	0.0000	4.5800	(1,473.2142)	0.0000	1.1418	(3.8791)	0.0000	1	(2.7372)	01/06/2025
300782.ZK	12/06/2024	SDB3260123706	(100.00)	12.8365	(1,282.17)	(1,283.65)	0.0000	4.5800	(1,473.2142)	0.0000	0.4894	(1.5759)	0.0000	3	(1.0865)	01/06/2025
300782.ZK	12/06/2024	SDB3260123706	(400.00)	12.8365	(5,128.69)	(5,134.60)	0.0000	4.5800	(1,473.2142)	0.0000	1.9575	(6.3036)	0.0000	3	(4.3462)	01/06/2025
300782.ZK	12/06/2024	SDB3260123706	(600.00)	12.8365	(7,693.04)	(7,701.90)	0.0000	4.5800	(1,473.2142)	0.0000	2.9362	(9.4555)	0.0000	3	(6.5193)	01/06/2025
300782.ZK	12/06/2024	SDB3260123706	(200.00)	12.8365	(2,564.35)	(2,567.30)	0.0000	4.5800	(1,473.2142)	0.0000	0.9787	(3.1518)	0.0000	3	(2.1731)	01/06/2025
300782.ZK	12/06/2024	SDB3260123706	(16,600.00)	12.8365	(212,840.80)	(213,085.83)	0.0000	4.5800	(1,473.2142)	0.0000	81.2342	(261.6009)	0.0000	3	(180.3667)	01/06/2025
300782.ZK	12/06/2024	SDB3260123706	(1,000.00)	12.8365	(12,821.74)	(12,836.50)	0.0000	4.5800	(1,473.2142)	0.0000	4.8936	(15.7591)	0.0000	3	(10.8655)	01/06/2025
300782.ZK	12/06/2024	SDB3260123706	(700.00)	12.8365	(8,975.21)	(8,985.55)	0.0000	4.5800	(1,473.2142)	0.0000	3.4255	(11.0314)	0.0000	3	(7.6058)	01/06/2025
300782.ZK	12/05/2024	SDB3260123706	(100.00)	13.1310	(1,282.17)	(1,313.10)	0.0000	4.5800	(1,473.2142)	0.0000	0.1631	(0.5374)	0.0000	1	(0.3742)	01/06/2025
300782.ZK	12/05/2024	SDB3260123706	(400.00)	13.1310	(5,128.69)	(5,252.42)	0.0000	4.5800	(1,473.2142)	0.0000	0.6525	(2.1494)	0.0000	1	(1.4969)	01/06/2025
300782.ZK	12/05/2024	SDB3260123706	(600.00)	13.1310	(7,693.04)	(7,878.63)	0.0000	4.5800	(1,473.2142)	0.0000	0.9787	(3.2241)	0.0000	1	(2.2454)	01/06/2025
300782.ZK	12/05/2024	SDB3260123706	(200.00)	13.1310	(2,564.35)	(2,626.21)	0.0000	4.5800	(1,473.2142)	0.0000	0.3262	(1.0747)	0.0000	1	(0.7485)	01/06/2025
300782.ZK	12/05/2024	SDB3260123706	(16,600.00)	13.1310	(212,840.80)	(217,975.31)	0.0000	4.5800	(1,473.2142)	0.0000	27.0781	(89.2012)	0.0000	1	(62.1231)	01/06/2025
300782.ZK	12/05/2024	SDB3260123706	(1,000.00)	13.1310	(12,821.74)	(13,131.04)	0.0000	4.5800	(1,473.2142)	0.0000	1.6312	(5.3736)	0.0000	1	(3.7424)	01/06/2025
300782.ZK	12/05/2024	SDB3260123706	(700.00)	13.1310	(8,975.21)	(9,191.73)	0.0000	4.5800	(1,473.2142)	0.0000	1.1418	(3.7615)	0.0000	1	(2.6196)	01/06/2025
300782.ZK	12/04/2024	SDB3260123706	(100.00)	12.8217	(1,282.17)	(1,282.17)	0.0000	4.5800	(1,473.2142)	0.0000	0.1631	(0.5247)	0.0000	1	(0.3616)	01/06/2025
300782.ZK	12/04/2024	SDB3260123706	(400.00)	12.8217	(5,128.69)	(5,128.69)	0.0000	4.5800	(1,473.2142)	0.0000	0.6525	(2.0988)	0.0000	1	(1.4463)	01/06/2025
300782.ZK	12/04/2024	SDB3260123706	(600.00)	12.8217	(7,693.04)	(7,693.04)	0.0000	4.5800	(1,473.2142)	0.0000	0.9787	(3.1482)	0.0000	1	(2.1695)	01/06/2025
300782.ZK	12/04/2024	SDB3260123706	(200.00)	12.8217	(2,564.35)	(2,564.35)	0.0000	4.5800	(1,473.2142)	0.0000	0.3262	(1.0494)	0.0000	1	(0.7232)	01/06/2025
300782.ZK	12/04/2024	SDB3260123706	(16,600.00)	12.8217	(212,840.80)	(212,840.80)	0.0000	4.5800	(1,473.2142)	0.0000	27.0781	(87.1000)	0.0000	1	(60.0219)	01/06/2025
300782.ZK	12/04/2024	SDB3260123706	(1,000.00)	12.8217	(12,821.74)	(12,821.74)	0.0000	4.5800	(1,473.2142)	0.0000	1.6312	(5.2470)	0.0000	1	(3.6158)	01/06/2025
300782.ZK	12/04/2024	SDB3260123706	(700.00)	12.8217	(8,975.21)	(8,975.21)	0.0000	4.5800	(1,473.2142)	0.0000	1.1418	(3.6729)	0.0000	1	(2.5310)	01/06/2025
TOTAL MAXSCEND MICROELECTRONICS COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND											486.8846	(1,629.1429)	0.0000		(1,142.2583)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
MEIG SMART TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND																
002881.ZK	01/03/2025	SDB3261928014	(300.00)	4.1727	(1,217.21)	(1,251.80)	0.0000	4.3300	(1,495.5263)	0.0000	0.4392	(1.5601)	0.0000	3	(1.1209)	01/06/2025
002881.ZK	01/03/2025	SDB3261928014	(6,800.00)	4.1727	(28,084.61)	(28,374.03)	0.0000	4.3300	(1,495.5263)	0.0000	10.1339	(35.3618)	0.0000	3	(25.2279)	01/06/2025
002881.ZK	01/03/2025	SDB3261928014	(1,900.00)	4.1727	(7,803.07)	(7,928.04)	0.0000	4.3300	(1,495.5263)	0.0000	2.8156	(9.8805)	0.0000	3	(7.0649)	01/06/2025
002881.ZK	01/03/2025	SDB3261928014	(100.00)	4.1727	(337.06)	(417.27)	0.0000	4.3300	(1,495.5263)	0.0000	0.1216	(0.5200)	0.0000	3	(0.3984)	01/06/2025
002881.ZK	01/03/2025	SDB3261928014	(100.00)	4.1727	(337.06)	(417.27)	0.0000	4.3300	(1,495.5263)	0.0000	0.1216	(0.5200)	0.0000	3	(0.3984)	01/06/2025
002881.ZK	01/03/2025	SDB3261928014	(4,900.00)	4.1727	(16,515.83)	(20,445.99)	0.0000	4.3300	(1,495.5263)	0.0000	5.9595	(25.4813)	0.0000	3	(19.5218)	01/06/2025
002881.ZK	01/03/2025	SDB3261928014	(4,900.00)	4.1727	(16,515.83)	(20,445.99)	0.0000	4.3300	(1,495.5263)	0.0000	5.9595	(25.4813)	0.0000	3	(19.5218)	01/06/2025
002881.ZK	01/02/2025	SDB3261928014	(300.00)	4.0008	(1,217.21)	(1,200.25)	0.0000	4.3300	(1,495.5263)	0.0000	0.1464	(0.4986)	0.0000	1	(0.3522)	01/06/2025
002881.ZK	01/02/2025	SDB3261928014	(6,800.00)	4.0008	(28,084.61)	(27,205.77)	0.0000	4.3300	(1,495.5263)	0.0000	3.3780	(11.3019)	0.0000	1	(7.9240)	01/06/2025
002881.ZK	01/02/2025	SDB3261928014	(1,900.00)	4.0008	(7,803.07)	(7,601.61)	0.0000	4.3300	(1,495.5263)	0.0000	0.9385	(3.1579)	0.0000	1	(2.2194)	01/06/2025
002881.ZK	01/02/2025	SDB3261928014	(100.00)	4.0008	(337.06)	(400.08)	0.0000	4.3300	(1,495.5263)	0.0000	0.0405	(0.1662)	0.0000	1	(0.1257)	01/06/2025
002881.ZK	01/02/2025	SDB3261928014	(100.00)	4.0008	(337.06)	(400.08)	0.0000	4.3300	(1,495.5263)	0.0000	0.0405	(0.1662)	0.0000	1	(0.1257)	01/06/2025
002881.ZK	01/02/2025	SDB3261928014	(4,900.00)	4.0008	(16,515.83)	(19,604.16)	0.0000	4.3300	(1,495.5263)	0.0000	1.9865	(8.1440)	0.0000	1	(6.1576)	01/06/2025
002881.ZK	01/02/2025	SDB3261928014	(4,900.00)	4.0008	(16,515.83)	(19,604.16)	0.0000	4.3300	(1,495.5263)	0.0000	1.9865	(8.1440)	0.0000	1	(6.1576)	01/06/2025
002881.ZK	12/31/2024	SDB3261928014	(300.00)	3.8513	(1,217.21)	(1,155.39)	0.0000	4.3300	(1,495.5263)	0.0000	0.2928	(0.9600)	0.0000	2	(0.6671)	01/06/2025
002881.ZK	12/31/2024	SDB3261928014	(6,800.00)	3.8513	(28,084.61)	(26,188.76)	0.0000	4.3300	(1,495.5263)	0.0000	6.7559	(21.7589)	0.0000	2	(15.0030)	01/06/2025
002881.ZK	12/31/2024	SDB3261928014	(1,900.00)	3.8513	(7,803.07)	(7,317.45)	0.0000	4.3300	(1,495.5263)	0.0000	1.8771	(6.0797)	0.0000	2	(4.2026)	01/06/2025
002881.ZK	12/31/2024	SDB3261928014	(100.00)	3.8513	(337.06)	(385.13)	0.0000	4.3300	(1,495.5263)	0.0000	0.0811	(0.3200)	0.0000	2	(0.2389)	01/06/2025
002881.ZK	12/31/2024	SDB3261928014	(100.00)	3.8513	(337.06)	(385.13)	0.0000	4.3300	(1,495.5263)	0.0000	0.0811	(0.3200)	0.0000	2	(0.2389)	01/06/2025
002881.ZK	12/31/2024	SDB3261928014	(4,900.00)	3.8513	(16,515.83)	(18,871.31)	0.0000	4.3300	(1,495.5263)	0.0000	3.9730	(15.6792)	0.0000	2	(11.7062)	01/06/2025
002881.ZK	12/31/2024	SDB3261928014	(4,900.00)	3.8513	(16,515.83)	(18,871.31)	0.0000	4.3300	(1,495.5263)	0.0000	3.9730	(15.6792)	0.0000	2	(11.7062)	01/06/2025
002881.ZK	12/30/2024	SDB3261928014	(300.00)	3.8109	(1,217.21)	(1,143.27)	0.0000	4.3300	(1,495.5263)	0.0000	0.1464	(0.4749)	0.0000	1	(0.3285)	01/06/2025
002881.ZK	12/30/2024	SDB3261928014	(6,800.00)	3.8109	(28,084.61)	(25,914.16)	0.0000	4.3300	(1,495.5263)	0.0000	3.3780	(10.7654)	0.0000	1	(7.3874)	01/06/2025
002881.ZK	12/30/2024	SDB3261928014	(1,900.00)	3.8109	(7,803.07)	(7,240.72)	0.0000	4.3300	(1,495.5263)	0.0000	0.9385	(3.0080)	0.0000	1	(2.0694)	01/06/2025
002881.ZK	12/30/2024	SDB3261928014	(100.00)	3.8109	(337.06)	(381.09)	0.0000	4.3300	(1,495.5263)	0.0000	0.0405	(0.1583)	0.0000	1	(0.1178)	01/06/2025
002881.ZK	12/30/2024	SDB3261928014	(100.00)	3.8109	(337.06)	(381.09)	0.0000	4.3300	(1,495.5263)	0.0000	0.0405	(0.1583)	0.0000	1	(0.1178)	01/06/2025
002881.ZK	12/30/2024	SDB3261928014	(4,900.00)	3.8109	(16,515.83)	(18,673.44)	0.0000	4.3300	(1,495.5263)	0.0000	1.9865	(7.7574)	0.0000	1	(5.7709)	01/06/2025
002881.ZK	12/30/2024	SDB3261928014	(4,900.00)	3.8109	(16,515.83)	(18,673.44)	0.0000	4.3300	(1,495.5263)	0.0000	1.9865	(7.7574)	0.0000	1	(5.7709)	01/06/2025
002881.ZK	12/27/2024	SDB3261928014	(300.00)	3.9655	(1,217.21)	(1,189.66)	0.0000	4.3300	(1,495.5263)	0.0000	0.4392	(1.4826)	0.0000	3	(1.0434)	01/06/2025
002881.ZK	12/27/2024	SDB3261928014	(6,800.00)	3.9655	(28,084.61)	(26,965.52)	0.0000	4.3300	(1,495.5263)	0.0000	10.1339	(33.6064)	0.0000	3	(23.4725)	01/06/2025
002881.ZK	12/27/2024	SDB3261928014	(1,900.00)	3.9655	(7,803.07)	(7,534.48)	0.0000	4.3300	(1,495.5263)	0.0000	2.8156	(9.3900)	0.0000	3	(6.5744)	01/06/2025
002881.ZK	12/27/2024	SDB3261928014	(100.00)	3.9655	(337.06)	(396.55)	0.0000	4.3300	(1,495.5263)	0.0000	0.1216	(0.4942)	0.0000	3	(0.3726)	01/06/2025
002881.ZK	12/27/2024	SDB3261928014	(100.00)	3.9655	(337.06)	(396.55)	0.0000	4.3300	(1,495.5263)	0.0000	0.1216	(0.4942)	0.0000	3	(0.3726)	01/06/2025
002881.ZK	12/27/2024	SDB3261928014	(4,900.00)	3.9655	(16,515.83)	(19,431.03)	0.0000	4.3300	(1,495.5263)	0.0000	5.9595	(24.2164)	0.0000	3	(18.2569)	01/06/2025
002881.ZK	12/27/2024	SDB3261928014	(4,900.00)	3.9655	(16,515.83)	(19,431.03)	0.0000	4.3300	(1,495.5263)	0.0000	5.9595	(24.2164)	0.0000	3	(18.2569)	01/06/2025
002881.ZK	12/26/2024	SDB3261928014	(300.00)	0.4142	(1,217.21)	(1,204.27)	0.0000	4.3300	(1,495.5263)	0.0000	0.1464	(0.5003)	0.0000	1	(0.3539)	01/06/2025
002881.ZK	12/26/2024	SDB3261928014	(6,800.00)	0.4142	(28,084.61)	(27,296.69)	0.0000	4.3300	(1,495.5263)	0.0000	3.3780	(11.3397)	0.0000	1	(7.9617)	01/06/2025
002881.ZK	12/26/2024	SDB3261928014	(1,900.00)	0.4142	(7,803.07)	(7,627.02)	0.0000	4.3300	(1,495.5263)	0.0000	0.9385	(3.1684)	0.0000	1	(2.2299)	01/06/2025
002881.ZK	12/26/2024	SDB3261928014	(100.00)	0.4142	(337.06)	(401.42)	0.0000	4.3300	(1,495.5263)	0.0000	0.0405	(0.1668)	0.0000	1	(0.1262)	01/06/2025
002881.ZK	12/26/2024	SDB3261928014	(100.00)	0.4142	(337.06)	(401.42)	0.0000	4.3300	(1,495.5263)	0.0000	0.0405	(0.1668)	0.0000	1	(0.1262)	01/06/2025
002881.ZK	12/26/2024	SDB3261928014	(4,900.00)	0.4142	(16,515.83)	(19,669.67)	0.0000	4.3300	(1,495.5263)	0.0000	1.9865	(8.1713)	0.0000	1	(6.1848)	01/06/2025
002881.ZK	12/26/2024	SDB3261928014	(4,900.00)	0.4142	(16,515.83)	(19,669.67)	0.0000	4.3300	(1,495.5263)	0.0000	1.9865	(8.1713)	0.0000	1	(6.1848)	01/06/2025
002881.ZK	12/24/2024	SDB3261928014	(300.00)	0.4142	(1,217.21)	(1,204.27)	0.0000	4.3300	(1,495.5263)	0.0000	0.2928	(1.0006)	0.0000	2	(0.7078)	01/06/2025
002881.ZK	12/24/2024	SDB3261928014	(6,800.00)	0.4142	(28,084.61)	(27,296.69)	0.0000	4.3300	(1,495.5263)	0.0000	6.7559	(22.6794)	0.0000	2	(15.9235)	01/06/2025
002881.ZK	12/24/2024	SDB3261928014	(1,900.00)	0.4142	(7,803.07)	(7,627.02)	0.0000	4.3300	(1,495.5263)	0.0000	1.8771	(6.3369)	0.0000	2	(4.4598)	01/06/2025
002881.ZK	12/24/2024	SDB3261928014	(100.00)	0.4142	(337.06)	(401.42)	0.0000	4.3300	(1,495.5263)	0.0000	0.0811	(0.3335)	0.0000	2	(0.2524)	01/06/2025
002881.ZK	12/24/2024	SDB3261928014	(100.00)	0.4142	(337.06)	(401.42)	0.0000	4.3300	(1,495.5263)	0.0000	0.0811	(0.3335)	0.0000	2	(0.2524)	01/06/2025
002881.ZK	12/24/2024	SDB3261928014	(4,900.00)	0.4142	(16,515.83)	(19,669.67)	0.0000	4.3300	(1,495.5263)	0.0000	3.9730	(16.3425)	0.0000	2	(12.3695)	01/06/2025
002881.ZK	12/24/2024	SDB3261928014	(4,900.00)	0.4142	(16,515.83)	(19,669.67)	0.0000	4.3300	(1,495.5263)	0.0000	3.9730	(16.3425)	0.0000	2	(12.3695)	01/06/2025
002881.ZK	12/23/2024	SDB3261928014	(300.00)	3.8173	(1,217.21)	(1,145.20)	0.0000	4.3300	(1,495.5263)	0.0000	0.1464	(0.4757)	0.0000	1	(0.3293)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
MEIG SMART TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002881.ZK	12/23/2024	SDB3261928014	(6,800.00)	3.8173	(28,084.61)	(25,957.97)	0.0000	4.3300	(1,495.5263)	0.0000	3.3780	(10.7836)	0.0000	1	(7.4056)	01/06/2025
002881.ZK	12/23/2024	SDB3261928014	(1,900.00)	3.8173	(7,803.07)	(7,252.96)	0.0000	4.3300	(1,495.5263)	0.0000	0.9385	(3.0131)	0.0000	1	(2.0745)	01/06/2025
002881.ZK	12/23/2024	SDB3261928014	(100.00)	3.8173	(337.06)	(381.73)	0.0000	4.3300	(1,495.5263)	0.0000	0.0405	(0.1586)	0.0000	1	(0.1180)	01/06/2025
002881.ZK	12/23/2024	SDB3261928014	(100.00)	3.8173	(337.06)	(381.73)	0.0000	4.3300	(1,495.5263)	0.0000	0.0405	(0.1586)	0.0000	1	(0.1180)	01/06/2025
002881.ZK	12/23/2024	SDB3261928014	(4,900.00)	3.8173	(16,515.83)	(18,705.01)	0.0000	4.3300	(1,495.5263)	0.0000	1.9865	(7.7705)	0.0000	1	(5.7840)	01/06/2025
002881.ZK	12/23/2024	SDB3261928014	(4,900.00)	3.8173	(16,515.83)	(18,705.01)	0.0000	4.3300	(1,495.5263)	0.0000	1.9865	(7.7705)	0.0000	1	(5.7840)	01/06/2025
002881.ZK	12/20/2024	SDB3261928014	(300.00)	3.6987	(1,217.21)	(1,109.60)	0.0000	4.3300	(1,495.5263)	0.0000	0.4392	(1.3829)	0.0000	3	(0.9436)	01/06/2025
002881.ZK	12/20/2024	SDB3261928014	(6,800.00)	3.6987	(28,084.61)	(25,150.82)	0.0000	4.3300	(1,495.5263)	0.0000	10.1339	(31.3448)	0.0000	3	(21.2109)	01/06/2025
002881.ZK	12/20/2024	SDB3261928014	(1,900.00)	3.6987	(7,803.07)	(7,027.44)	0.0000	4.3300	(1,495.5263)	0.0000	2.8156	(8.7581)	0.0000	3	(5.9425)	01/06/2025
002881.ZK	12/20/2024	SDB3261928014	(100.00)	3.6987	(337.06)	(369.87)	0.0000	4.3300	(1,495.5263)	0.0000	0.1216	(0.4610)	0.0000	3	(0.3393)	01/06/2025
002881.ZK	12/20/2024	SDB3261928014	(100.00)	3.6987	(337.06)	(369.87)	0.0000	4.3300	(1,495.5263)	0.0000	0.1216	(0.4610)	0.0000	3	(0.3393)	01/06/2025
002881.ZK	12/20/2024	SDB3261928014	(4,900.00)	3.6987	(16,515.83)	(18,123.39)	0.0000	4.3300	(1,495.5263)	0.0000	5.9595	(22.5867)	0.0000	3	(16.6272)	01/06/2025
002881.ZK	12/20/2024	SDB3261928014	(4,900.00)	3.6987	(16,515.83)	(18,123.39)	0.0000	4.3300	(1,495.5263)	0.0000	5.9595	(22.5867)	0.0000	3	(16.6272)	01/06/2025
002881.ZK	12/19/2024	SDB3261928014	(300.00)	3.8121	(1,217.21)	(1,143.63)	0.0000	4.5800	(1,495.5263)	0.0000	0.1549	(0.4751)	0.0000	1	(0.3202)	01/06/2025
002881.ZK	12/19/2024	SDB3261928014	(6,800.00)	3.8121	(28,084.61)	(25,922.18)	0.0000	4.5800	(1,495.5263)	0.0000	3.5730	(10.7687)	0.0000	1	(7.1957)	01/06/2025
002881.ZK	12/19/2024	SDB3261928014	(1,900.00)	3.8121	(7,803.07)	(7,242.96)	0.0000	4.5800	(1,495.5263)	0.0000	0.9927	(3.0089)	0.0000	1	(2.0162)	01/06/2025
002881.ZK	12/19/2024	SDB3261928014	(100.00)	3.8121	(337.06)	(381.21)	0.0000	4.5800	(1,495.5263)	0.0000	0.0429	(0.1584)	0.0000	1	(0.1155)	01/06/2025
002881.ZK	12/19/2024	SDB3261928014	(100.00)	3.8121	(337.06)	(381.21)	0.0000	4.5800	(1,495.5263)	0.0000	0.0429	(0.1584)	0.0000	1	(0.1155)	01/06/2025
002881.ZK	12/19/2024	SDB3261928014	(4,900.00)	3.8121	(16,515.83)	(18,679.22)	0.0000	4.5800	(1,495.5263)	0.0000	2.1012	(7.7598)	0.0000	1	(5.6586)	01/06/2025
002881.ZK	12/19/2024	SDB3261928014	(4,900.00)	3.8121	(16,515.83)	(18,679.22)	0.0000	4.5800	(1,495.5263)	0.0000	2.1012	(7.7598)	0.0000	1	(5.6586)	01/06/2025
002881.ZK	12/18/2024	SDB3261928014	(300.00)	3.9116	(1,217.21)	(1,173.47)	0.0000	4.5800	(1,495.5263)	0.0000	0.1549	(0.4875)	0.0000	1	(0.3326)	01/06/2025
002881.ZK	12/18/2024	SDB3261928014	(6,800.00)	3.9116	(28,084.61)	(26,598.61)	0.0000	4.5800	(1,495.5263)	0.0000	3.5730	(11.0497)	0.0000	1	(7.4767)	01/06/2025
002881.ZK	12/18/2024	SDB3261928014	(1,900.00)	3.9116	(7,803.07)	(7,431.97)	0.0000	4.5800	(1,495.5263)	0.0000	0.9927	(3.0874)	0.0000	1	(2.0947)	01/06/2025
002881.ZK	12/18/2024	SDB3261928014	(100.00)	3.9116	(337.06)	(391.16)	0.0000	4.5800	(1,495.5263)	0.0000	0.0429	(0.1625)	0.0000	1	(0.1196)	01/06/2025
002881.ZK	12/18/2024	SDB3261928014	(100.00)	3.9116	(337.06)	(391.16)	0.0000	4.5800	(1,495.5263)	0.0000	0.0429	(0.1625)	0.0000	1	(0.1196)	01/06/2025
002881.ZK	12/18/2024	SDB3261928014	(4,900.00)	3.9116	(16,515.83)	(19,166.65)	0.0000	4.5800	(1,495.5263)	0.0000	2.1012	(7.9623)	0.0000	1	(5.8611)	01/06/2025
002881.ZK	12/18/2024	SDB3261928014	(4,900.00)	3.9116	(16,515.83)	(19,166.65)	0.0000	4.5800	(1,495.5263)	0.0000	2.1012	(7.9623)	0.0000	1	(5.8611)	01/06/2025
002881.ZK	12/17/2024	SDB3261928014	(300.00)	3.9952	(1,217.21)	(1,198.57)	0.0000	4.5800	(1,495.5263)	0.0000	0.1549	(0.4979)	0.0000	1	(0.3431)	01/06/2025
002881.ZK	12/17/2024	SDB3261928014	(6,800.00)	3.9952	(28,084.61)	(27,167.62)	0.0000	4.5800	(1,495.5263)	0.0000	3.5730	(11.2861)	0.0000	1	(7.7131)	01/06/2025
002881.ZK	12/17/2024	SDB3261928014	(1,900.00)	3.9952	(7,803.07)	(7,590.95)	0.0000	4.5800	(1,495.5263)	0.0000	0.9927	(3.1535)	0.0000	1	(2.1607)	01/06/2025
002881.ZK	12/17/2024	SDB3261928014	(100.00)	3.9952	(337.06)	(399.52)	0.0000	4.5800	(1,495.5263)	0.0000	0.0429	(0.1660)	0.0000	1	(0.1231)	01/06/2025
002881.ZK	12/17/2024	SDB3261928014	(100.00)	3.9952	(337.06)	(399.52)	0.0000	4.5800	(1,495.5263)	0.0000	0.0429	(0.1660)	0.0000	1	(0.1231)	01/06/2025
002881.ZK	12/17/2024	SDB3261928014	(4,900.00)	3.9952	(16,515.83)	(19,576.67)	0.0000	4.5800	(1,495.5263)	0.0000	2.1012	(8.1326)	0.0000	1	(6.0314)	01/06/2025
002881.ZK	12/17/2024	SDB3261928014	(4,900.00)	3.9952	(16,515.83)	(19,576.67)	0.0000	4.5800	(1,495.5263)	0.0000	2.1012	(8.1326)	0.0000	1	(6.0314)	01/06/2025
002881.ZK	12/16/2024	SDB3261928014	(300.00)	4.0900	(1,217.21)	(1,227.01)	0.0000	4.5800	(1,495.5263)	0.0000	0.1549	(0.5097)	0.0000	1	(0.3549)	01/06/2025
002881.ZK	12/16/2024	SDB3261928014	(6,800.00)	4.0900	(28,084.61)	(27,812.29)	0.0000	4.5800	(1,495.5263)	0.0000	3.5730	(11.5539)	0.0000	1	(7.9809)	01/06/2025
002881.ZK	12/16/2024	SDB3261928014	(1,900.00)	4.0900	(7,803.07)	(7,771.08)	0.0000	4.5800	(1,495.5263)	0.0000	0.9927	(3.2283)	0.0000	1	(2.2356)	01/06/2025
002881.ZK	12/16/2024	SDB3261928014	(100.00)	4.0900	(337.06)	(409.00)	0.0000	4.5800	(1,495.5263)	0.0000	0.0429	(0.1699)	0.0000	1	(0.1270)	01/06/2025
002881.ZK	12/16/2024	SDB3261928014	(100.00)	4.0900	(337.06)	(409.00)	0.0000	4.5800	(1,495.5263)	0.0000	0.0429	(0.1699)	0.0000	1	(0.1270)	01/06/2025
002881.ZK	12/16/2024	SDB3261928014	(4,900.00)	4.0900	(16,515.83)	(20,041.21)	0.0000	4.5800	(1,495.5263)	0.0000	2.1012	(8.3256)	0.0000	1	(6.2244)	01/06/2025
002881.ZK	12/16/2024	SDB3261928014	(4,900.00)	4.0900	(16,515.83)	(20,041.21)	0.0000	4.5800	(1,495.5263)	0.0000	2.1012	(8.3256)	0.0000	1	(6.2244)	01/06/2025
002881.ZK	12/13/2024	SDB3261928014	(6,800.00)	4.0932	(28,084.61)	(27,833.65)	0.0000	4.5800	(1,500.6684)	0.0000	10.7190	(34.8076)	0.0000	3	(24.0886)	01/06/2025
002881.ZK	12/13/2024	SDB3261928014	(1,900.00)	4.0932	(7,803.07)	(7,777.05)	0.0000	4.5800	(1,500.6684)	0.0000	2.9782	(9.7256)	0.0000	3	(6.7475)	01/06/2025
002881.ZK	12/13/2024	SDB3261928014	(100.00)	4.0932	(337.06)	(409.32)	0.0000	4.5800	(1,500.6684)	0.0000	0.1286	(0.5119)	0.0000	3	(0.3832)	01/06/2025
002881.ZK	12/13/2024	SDB3261928014	(100.00)	4.0932	(337.06)	(409.32)	0.0000	4.5800	(1,500.6684)	0.0000	0.1286	(0.5119)	0.0000	3	(0.3832)	01/06/2025
002881.ZK	12/13/2024	SDB3261928014	(4,900.00)	4.0932	(16,515.83)	(20,056.60)	0.0000	4.5800	(1,500.6684)	0.0000	6.3035	(25.0819)	0.0000	3	(18.7784)	01/06/2025
002881.ZK	12/13/2024	SDB3261928014	(4,900.00)	4.0932	(16,515.83)	(20,056.60)	0.0000	4.5800	(1,500.6684)	0.0000	6.3035	(25.0819)	0.0000	3	(18.7784)	01/06/2025
002881.ZK	12/12/2024	SDB3261928014	(100.00)	3.9812	(337.06)	(398.12)	0.0000	4.5800	(1,871.0000)	0.0000	0.0429	(0.2069)	0.0000	1	(0.1640)	01/06/2025
002881.ZK	12/12/2024	SDB3261928014	(100.00)	3.9812	(337.06)	(398.12)	0.0000	4.5800	(1,871.0000)	0.0000	0.0429	(0.2069)	0.0000	1	(0.1640)	01/06/2025
002881.ZK	12/12/2024	SDB3261928014	(4,900.00)	3.9812	(16,515.83)	(19,508.07)	0.0000	4.5800	(1,871.0000)	0.0000	2.1012	(10.1388)	0.0000	1	(8.0376)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
MEIG SMART TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002881.ZK	12/12/2024	SDB3261928014	(4,900.00)	3.9812	(16,515.83)	(19,508.07)	0.0000	4.5800	(1,871.0000)	0.0000	2.1012	(10.1388)	0.0000	1	(8.0376)	01/06/2025
002881.ZK	12/11/2024	SDB3261928014	(100.00)	3.6333	(337.06)	(363.33)	0.0000	4.5800	(1,871.0000)	0.0000	0.0429	(0.1888)	0.0000	1	(0.1460)	01/06/2025
002881.ZK	12/11/2024	SDB3261928014	(100.00)	3.6333	(337.06)	(363.33)	0.0000	4.5800	(1,871.0000)	0.0000	0.0429	(0.1888)	0.0000	1	(0.1460)	01/06/2025
002881.ZK	12/11/2024	SDB3261928014	(4,900.00)	3.6333	(16,515.83)	(17,803.34)	0.0000	4.5800	(1,871.0000)	0.0000	2.1012	(9.2528)	0.0000	1	(7.1516)	01/06/2025
002881.ZK	12/11/2024	SDB3261928014	(4,900.00)	3.6333	(16,515.83)	(17,803.34)	0.0000	4.5800	(1,871.0000)	0.0000	2.1012	(9.2528)	0.0000	1	(7.1516)	01/06/2025
002881.ZK	12/10/2024	SDB3261928014	(100.00)	3.5585	(337.06)	(355.85)	0.0000	4.5800	(1,871.0000)	0.0000	0.0429	(0.1849)	0.0000	1	(0.1421)	01/06/2025
002881.ZK	12/10/2024	SDB3261928014	(100.00)	3.5585	(337.06)	(355.85)	0.0000	4.5800	(1,871.0000)	0.0000	0.0429	(0.1849)	0.0000	1	(0.1421)	01/06/2025
002881.ZK	12/10/2024	SDB3261928014	(4,900.00)	3.5585	(16,515.83)	(17,436.50)	0.0000	4.5800	(1,871.0000)	0.0000	2.1012	(9.0621)	0.0000	1	(6.9610)	01/06/2025
002881.ZK	12/10/2024	SDB3261928014	(4,900.00)	3.5585	(16,515.83)	(17,436.50)	0.0000	4.5800	(1,871.0000)	0.0000	2.1012	(9.0621)	0.0000	1	(6.9610)	01/06/2025
002881.ZK	12/09/2024	SDB3261928014	(100.00)	3.3082	(337.06)	(330.82)	0.0000	4.5800	(1,871.0000)	0.0000	0.0429	(0.1719)	0.0000	1	(0.1291)	01/06/2025
002881.ZK	12/09/2024	SDB3261928014	(100.00)	3.3082	(337.06)	(330.82)	0.0000	4.5800	(1,871.0000)	0.0000	0.0429	(0.1719)	0.0000	1	(0.1291)	01/06/2025
002881.ZK	12/09/2024	SDB3261928014	(4,900.00)	3.3082	(16,515.83)	(16,210.02)	0.0000	4.5800	(1,871.0000)	0.0000	2.1012	(8.4247)	0.0000	1	(6.3235)	01/06/2025
002881.ZK	12/09/2024	SDB3261928014	(4,900.00)	3.3082	(16,515.83)	(16,210.02)	0.0000	4.5800	(1,871.0000)	0.0000	2.1012	(8.4247)	0.0000	1	(6.3235)	01/06/2025
002881.ZK	12/06/2024	SDB3261928014	(100.00)	3.3591	(337.06)	(335.91)	0.0000	4.5800	(1,871.0000)	0.0000	0.1286	(0.5237)	0.0000	3	(0.3951)	01/06/2025
002881.ZK	12/06/2024	SDB3261928014	(100.00)	3.3591	(337.06)	(335.91)	0.0000	4.5800	(1,871.0000)	0.0000	0.1286	(0.5237)	0.0000	3	(0.3951)	01/06/2025
002881.ZK	12/06/2024	SDB3261928014	(4,900.00)	3.3591	(16,515.83)	(16,459.76)	0.0000	4.5800	(1,871.0000)	0.0000	6.3035	(25.6635)	0.0000	3	(19.3600)	01/06/2025
002881.ZK	12/06/2024	SDB3261928014	(4,900.00)	3.3591	(16,515.83)	(16,459.76)	0.0000	4.5800	(1,871.0000)	0.0000	6.3035	(25.6635)	0.0000	3	(19.3600)	01/06/2025
002881.ZK	12/05/2024	SDB3261928014	(100.00)	3.3857	(337.06)	(338.57)	0.0000	4.5800	(1,871.0000)	0.0000	0.0429	(0.1760)	0.0000	1	(0.1331)	01/06/2025
002881.ZK	12/05/2024	SDB3261928014	(100.00)	3.3857	(337.06)	(338.57)	0.0000	4.5800	(1,871.0000)	0.0000	0.0429	(0.1760)	0.0000	1	(0.1331)	01/06/2025
002881.ZK	12/05/2024	SDB3261928014	(4,900.00)	3.3857	(16,515.83)	(16,589.88)	0.0000	4.5800	(1,871.0000)	0.0000	2.1012	(8.6221)	0.0000	1	(6.5209)	01/06/2025
002881.ZK	12/05/2024	SDB3261928014	(4,900.00)	3.3857	(16,515.83)	(16,589.88)	0.0000	4.5800	(1,871.0000)	0.0000	2.1012	(8.6221)	0.0000	1	(6.5209)	01/06/2025
002881.ZK	12/04/2024	SDB3261928014	(100.00)	3.3706	(337.06)	(337.06)	0.0000	4.5800	(1,871.0000)	0.0000	0.0429	(0.1752)	0.0000	1	(0.1323)	01/06/2025
002881.ZK	12/04/2024	SDB3261928014	(100.00)	3.3706	(337.06)	(337.06)	0.0000	4.5800	(1,871.0000)	0.0000	0.0429	(0.1752)	0.0000	1	(0.1323)	01/06/2025
002881.ZK	12/04/2024	SDB3261928014	(4,900.00)	3.3706	(16,515.83)	(16,515.83)	0.0000	4.5800	(1,871.0000)	0.0000	2.1012	(8.5836)	0.0000	1	(6.4825)	01/06/2025
002881.ZK	12/04/2024	SDB3261928014	(4,900.00)	3.3706	(16,515.83)	(16,515.83)	0.0000	4.5800	(1,871.0000)	0.0000	2.1012	(8.5836)	0.0000	1	(6.4825)	01/06/2025
TOTAL MEIG SMART TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND												245.9775	(911.1773)	0.0000	(665.1998)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
MINGCHEN HEALTH CO., LTD. CMN CLASS A SERIES NORTHBOUND																
002919.ZK	12/19/2024	SDB3264328876	(500.00)	2.6254	(1,312.67)	(1,312.67)	0.0000	4.5800	(1,275.0000)	0.0000	0.1670	(0.4649)	0.0000	1	(0.2979)	01/06/2025

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
NAFINE CHEMICAL INDUSTRY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND																
000737.ZK	01/03/2025	SDB3263186006	(300.00)	1.1054	(346.70)	(331.62)	0.0000	4.3300	(2,040.8004)	0.0000	0.1251	(0.5640)	0.0000	3	(0.4389)	01/06/2025
000737.ZK	01/03/2025	SDB3263186006	(2,500.00)	1.1054	(2,888.25)	(2,763.53)	0.0000	4.3300	(2,040.8004)	0.0000	1.0422	(4.6998)	0.0000	3	(3.6577)	01/06/2025
000737.ZK	01/03/2025	SDB3263186006	(5,300.00)	1.1054	(6,605.53)	(5,858.68)	0.0000	4.3300	(2,040.8004)	0.0000	2.3835	(9.9637)	0.0000	3	(7.5802)	01/06/2025
000737.ZK	01/03/2025	SDB3263186006	(600.00)	1.1054	(745.33)	(663.25)	0.0000	4.3300	(2,040.8004)	0.0000	0.2689	(1.1280)	0.0000	3	(0.8590)	01/06/2025
000737.ZK	01/03/2025	SDB3263186006	(19,700.00)	1.1054	(24,411.26)	(21,776.60)	0.0000	4.3300	(2,040.8004)	0.0000	8.8084	(37.0347)	0.0000	3	(28.2263)	01/06/2025
000737.ZK	01/03/2025	SDB3263186006	(4,600.00)	1.1054	(5,606.08)	(5,084.89)	0.0000	4.3300	(2,040.8004)	0.0000	2.0229	(8.6477)	0.0000	3	(6.6248)	01/06/2025
000737.ZK	01/03/2025	SDB3263186006	(1,500.00)	1.1054	(1,795.43)	(1,658.12)	0.0000	4.3300	(2,040.8004)	0.0000	0.6479	(2.8199)	0.0000	3	(2.1721)	01/06/2025
000737.ZK	01/03/2025	SDB3263186006	(9,300.00)	1.1054	(11,247.91)	(10,280.32)	0.0000	4.3300	(2,040.8004)	0.0000	4.0586	(17.4834)	0.0000	3	(13.4248)	01/06/2025
000737.ZK	01/03/2025	SDB3263186006	(3,100.00)	1.1054	(3,714.71)	(3,426.77)	0.0000	4.3300	(2,040.8004)	0.0000	1.3404	(5.8278)	0.0000	3	(4.4874)	01/06/2025
000737.ZK	01/03/2025	SDB3263186006	(31,600.00)	1.1054	(38,011.23)	(34,930.99)	0.0000	4.3300	(2,040.8004)	0.0000	13.7157	(59.4060)	0.0000	3	(45.6903)	01/06/2025
000737.ZK	01/03/2025	SDB3263186006	(4,200.00)	1.1054	(5,093.29)	(4,642.73)	0.0000	4.3300	(2,040.8004)	0.0000	1.8378	(7.8957)	0.0000	3	(6.0579)	01/06/2025
000737.ZK	01/03/2025	SDB3263186006	(1,900.00)	1.1054	(2,279.26)	(2,100.28)	0.0000	4.3300	(2,040.8004)	0.0000	0.8224	(3.5719)	0.0000	3	(2.7494)	01/06/2025
000737.ZK	01/03/2025	SDB3263186006	(3,300.00)	1.1054	(3,956.65)	(3,647.86)	0.0000	4.3300	(2,040.8004)	0.0000	1.4277	(6.2038)	0.0000	3	(4.7761)	01/06/2025
000737.ZK	01/03/2025	SDB3263186006	(7,500.00)	1.1054	(8,882.48)	(8,290.58)	0.0000	4.3300	(2,040.8004)	0.0000	3.2051	(14.0995)	0.0000	3	(10.8944)	01/06/2025
000737.ZK	01/03/2025	SDB3263186006	(700.00)	1.1054	(829.03)	(773.79)	0.0000	4.3300	(2,040.8004)	0.0000	0.2991	(1.3160)	0.0000	3	(1.0168)	01/06/2025
000737.ZK	01/03/2025	SDB3263186006	(18,400.00)	1.1054	(21,791.69)	(20,339.56)	0.0000	4.3300	(2,040.8004)	0.0000	7.8632	(34.5908)	0.0000	3	(26.7277)	01/06/2025
000737.ZK	01/03/2025	SDB3263186006	(14,100.00)	1.1054	(16,699.07)	(15,586.30)	0.0000	4.3300	(2,040.8004)	0.0000	6.0256	(26.5071)	0.0000	3	(20.4815)	01/06/2025
000737.ZK	01/03/2025	SDB3263186006	(2,300.00)	1.1054	(2,723.96)	(2,542.45)	0.0000	4.3300	(2,040.8004)	0.0000	0.9829	(4.3239)	0.0000	3	(3.3410)	01/06/2025
000737.ZK	01/03/2025	SDB3263186006	(900.00)	1.1054	(1,065.90)	(994.87)	0.0000	4.3300	(2,040.8004)	0.0000	0.3846	(1.6919)	0.0000	3	(1.3073)	01/06/2025
000737.ZK	01/02/2025	SDB3263186006	(300.00)	1.0954	(346.70)	(328.61)	0.0000	4.3300	(2,040.8004)	0.0000	0.0417	(0.1863)	0.0000	1	(0.1446)	01/06/2025
000737.ZK	01/02/2025	SDB3263186006	(2,500.00)	1.0954	(2,888.25)	(2,738.43)	0.0000	4.3300	(2,040.8004)	0.0000	0.3474	(1.5524)	0.0000	1	(1.2050)	01/06/2025
000737.ZK	01/02/2025	SDB3263186006	(5,300.00)	1.0954	(6,605.53)	(5,805.48)	0.0000	4.3300	(2,040.8004)	0.0000	0.7945	(3.2911)	0.0000	1	(2.4966)	01/06/2025
000737.ZK	01/02/2025	SDB3263186006	(600.00)	1.0954	(745.33)	(657.22)	0.0000	4.3300	(2,040.8004)	0.0000	0.0896	(0.3726)	0.0000	1	(0.2829)	01/06/2025
000737.ZK	01/02/2025	SDB3263186006	(19,700.00)	1.0954	(24,411.26)	(21,578.85)	0.0000	4.3300	(2,040.8004)	0.0000	2.9361	(12.2328)	0.0000	1	(9.2967)	01/06/2025
000737.ZK	01/02/2025	SDB3263186006	(4,600.00)	1.0954	(5,606.08)	(5,038.72)	0.0000	4.3300	(2,040.8004)	0.0000	0.6743	(2.8564)	0.0000	1	(2.1821)	01/06/2025
000737.ZK	01/02/2025	SDB3263186006	(1,500.00)	1.0954	(1,795.43)	(1,643.06)	0.0000	4.3300	(2,040.8004)	0.0000	0.2160	(0.9314)	0.0000	1	(0.7155)	01/06/2025
000737.ZK	01/02/2025	SDB3263186006	(9,300.00)	1.0954	(11,247.91)	(10,186.97)	0.0000	4.3300	(2,040.8004)	0.0000	1.3529	(5.7749)	0.0000	1	(4.4220)	01/06/2025
000737.ZK	01/02/2025	SDB3263186006	(3,100.00)	1.0954	(3,714.71)	(3,395.66)	0.0000	4.3300	(2,040.8004)	0.0000	0.4468	(1.9250)	0.0000	1	(1.4782)	01/06/2025
000737.ZK	01/02/2025	SDB3263186006	(31,600.00)	1.0954	(38,011.23)	(34,613.79)	0.0000	4.3300	(2,040.8004)	0.0000	4.5719	(19.6222)	0.0000	1	(15.0503)	01/06/2025
000737.ZK	01/02/2025	SDB3263186006	(4,200.00)	1.0954	(5,093.29)	(4,600.57)	0.0000	4.3300	(2,040.8004)	0.0000	0.6126	(2.6080)	0.0000	1	(1.9954)	01/06/2025
000737.ZK	01/02/2025	SDB3263186006	(1,900.00)	1.0954	(2,279.26)	(2,081.21)	0.0000	4.3300	(2,040.8004)	0.0000	0.2741	(1.1798)	0.0000	1	(0.9057)	01/06/2025
000737.ZK	01/02/2025	SDB3263186006	(3,300.00)	1.0954	(3,956.65)	(3,614.73)	0.0000	4.3300	(2,040.8004)	0.0000	0.4759	(2.0492)	0.0000	1	(1.5733)	01/06/2025
000737.ZK	01/02/2025	SDB3263186006	(7,500.00)	1.0954	(8,882.48)	(8,215.30)	0.0000	4.3300	(2,040.8004)	0.0000	1.0684	(4.6572)	0.0000	1	(3.5888)	01/06/2025
000737.ZK	01/02/2025	SDB3263186006	(700.00)	1.0954	(829.03)	(766.76)	0.0000	4.3300	(2,040.8004)	0.0000	0.0997	(0.4347)	0.0000	1	(0.3350)	01/06/2025
000737.ZK	01/02/2025	SDB3263186006	(18,400.00)	1.0954	(21,791.69)	(20,154.86)	0.0000	4.3300	(2,040.8004)	0.0000	2.6211	(11.4256)	0.0000	1	(8.8045)	01/06/2025
000737.ZK	01/02/2025	SDB3263186006	(14,100.00)	1.0954	(16,699.07)	(15,444.76)	0.0000	4.3300	(2,040.8004)	0.0000	2.0085	(8.7555)	0.0000	1	(6.7469)	01/06/2025
000737.ZK	01/02/2025	SDB3263186006	(2,300.00)	1.0954	(2,723.96)	(2,519.36)	0.0000	4.3300	(2,040.8004)	0.0000	0.3276	(1.4282)	0.0000	1	(1.1006)	01/06/2025
000737.ZK	01/02/2025	SDB3263186006	(900.00)	1.0954	(1,065.90)	(985.84)	0.0000	4.3300	(2,040.8004)	0.0000	0.1282	(0.5589)	0.0000	1	(0.4307)	01/06/2025
000737.ZK	12/31/2024	SDB3263186006	(300.00)	1.1131	(346.70)	(333.92)	0.0000	4.3300	(2,040.8004)	0.0000	0.0834	(0.3786)	0.0000	2	(0.2952)	01/06/2025
000737.ZK	12/31/2024	SDB3263186006	(2,500.00)	1.1131	(2,888.25)	(2,782.70)	0.0000	4.3300	(2,040.8004)	0.0000	0.6948	(3.1550)	0.0000	2	(2.4602)	01/06/2025
000737.ZK	12/31/2024	SDB3263186006	(5,300.00)	1.1131	(6,605.53)	(5,899.33)	0.0000	4.3300	(2,040.8004)	0.0000	1.5890	(6.6885)	0.0000	2	(5.0995)	01/06/2025
000737.ZK	12/31/2024	SDB3263186006	(600.00)	1.1131	(745.33)	(667.85)	0.0000	4.3300	(2,040.8004)	0.0000	0.1793	(0.7572)	0.0000	2	(0.5779)	01/06/2025
000737.ZK	12/31/2024	SDB3263186006	(19,700.00)	1.1131	(24,411.26)	(21,927.70)	0.0000	4.3300	(2,040.8004)	0.0000	5.8723	(24.8611)	0.0000	2	(18.9889)	01/06/2025
000737.ZK	12/31/2024	SDB3263186006	(4,600.00)	1.1131	(5,606.08)	(5,120.17)	0.0000	4.3300	(2,040.8004)	0.0000	1.3486	(5.8051)	0.0000	2	(4.4566)	01/06/2025
000737.ZK	12/31/2024	SDB3263186006	(1,500.00)	1.1131	(1,795.43)	(1,669.62)	0.0000	4.3300	(2,040.8004)	0.0000	0.4319	(1.8930)	0.0000	2	(1.4611)	01/06/2025
000737.ZK	12/31/2024	SDB3263186006	(9,300.00)	1.1131	(11,247.91)	(10,351.65)	0.0000	4.3300	(2,040.8004)	0.0000	2.7057	(11.7365)	0.0000	2	(9.0307)	01/06/2025
000737.ZK	12/31/2024	SDB3263186006	(3,100.00)	1.1131	(3,714.71)	(3,450.55)	0.0000	4.3300	(2,040.8004)	0.0000	0.8936	(3.9122)	0.0000	2	(3.0186)	01/06/2025
000737.ZK	12/31/2024	SDB3263186006	(31,600.00)	1.1131	(38,011.23)	(35,173.36)	0.0000	4.3300	(2,040.8004)	0.0000	9.1438	(39.8788)	0.0000	2	(30.7350)	01/06/2025
000737.ZK	12/31/2024	SDB3263186006	(4,200.00)	1.1131	(5,093.29)	(4,674.94)	0.0000	4.3300	(2,040.8004)	0.0000	1.2252	(5.3003)	0.0000	2	(4.0751)	01/06/2025
000737.ZK	12/31/2024	SDB3263186006	(1,900.00)	1.1131	(2,279.26)	(2,114.85)	0.0000	4.3300	(2,040.8004)	0.0000	0.5483	(2.3978)	0.0000	2	(1.8495)	01/06/2025

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066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
NAFINE CHEMICAL INDUSTRY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
000737.ZK	12/31/2024	SDB3263186006	(3,300.00)	1.1131	(3,956.65)	(3,673.17)	0.0000	4.3300	(2,040.8004)	0.0000	0.9518	(4.1646)	0.0000	2	(3.2128)	01/06/2025
000737.ZK	12/31/2024	SDB3263186006	(7,500.00)	1.1131	(8,882.48)	(8,348.11)	0.0000	4.3300	(2,040.8004)	0.0000	2.1367	(9.4649)	0.0000	2	(7.3282)	01/06/2025
000737.ZK	12/31/2024	SDB3263186006	(700.00)	1.1131	(829.03)	(779.16)	0.0000	4.3300	(2,040.8004)	0.0000	0.1994	(0.8834)	0.0000	2	(0.6840)	01/06/2025
000737.ZK	12/31/2024	SDB3263186006	(18,400.00)	1.1131	(21,791.69)	(20,480.69)	0.0000	4.3300	(2,040.8004)	0.0000	5.2421	(23.2206)	0.0000	2	(17.9784)	01/06/2025
000737.ZK	12/31/2024	SDB3263186006	(14,100.00)	1.1131	(16,699.07)	(15,694.44)	0.0000	4.3300	(2,040.8004)	0.0000	4.0171	(17.7940)	0.0000	2	(13.7770)	01/06/2025
000737.ZK	12/31/2024	SDB3263186006	(2,300.00)	1.1131	(2,723.96)	(2,560.09)	0.0000	4.3300	(2,040.8004)	0.0000	0.6553	(2.9026)	0.0000	2	(2.2473)	01/06/2025
000737.ZK	12/31/2024	SDB3263186006	(900.00)	1.1131	(1,065.90)	(1,001.77)	0.0000	4.3300	(2,040.8004)	0.0000	0.2564	(1.1358)	0.0000	2	(0.8794)	01/06/2025
000737.ZK	12/30/2024	SDB3263186006	(300.00)	1.1170	(346.70)	(335.10)	0.0000	4.3300	(2,040.8004)	0.0000	0.0417	(0.1900)	0.0000	1	(0.1483)	01/06/2025
000737.ZK	12/30/2024	SDB3263186006	(2,500.00)	1.1170	(2,888.25)	(2,792.47)	0.0000	4.3300	(2,040.8004)	0.0000	0.3474	(1.5830)	0.0000	1	(1.2356)	01/06/2025
000737.ZK	12/30/2024	SDB3263186006	(5,300.00)	1.1170	(6,605.53)	(5,920.05)	0.0000	4.3300	(2,040.8004)	0.0000	0.7945	(3.3560)	0.0000	1	(2.5615)	01/06/2025
000737.ZK	12/30/2024	SDB3263186006	(600.00)	1.1170	(745.33)	(670.19)	0.0000	4.3300	(2,040.8004)	0.0000	0.0896	(0.3799)	0.0000	1	(0.2903)	01/06/2025
000737.ZK	12/30/2024	SDB3263186006	(19,700.00)	1.1170	(24,411.26)	(22,004.70)	0.0000	4.3300	(2,040.8004)	0.0000	2.9361	(12.4742)	0.0000	1	(9.5381)	01/06/2025
000737.ZK	12/30/2024	SDB3263186006	(4,600.00)	1.1170	(5,606.08)	(5,138.15)	0.0000	4.3300	(2,040.8004)	0.0000	0.6743	(2.9128)	0.0000	1	(2.2385)	01/06/2025
000737.ZK	12/30/2024	SDB3263186006	(1,500.00)	1.1170	(1,795.43)	(1,675.48)	0.0000	4.3300	(2,040.8004)	0.0000	0.2160	(0.9498)	0.0000	1	(0.7339)	01/06/2025
000737.ZK	12/30/2024	SDB3263186006	(9,300.00)	1.1170	(11,247.91)	(10,388.01)	0.0000	4.3300	(2,040.8004)	0.0000	1.3529	(5.8888)	0.0000	1	(4.5360)	01/06/2025
000737.ZK	12/30/2024	SDB3263186006	(3,100.00)	1.1170	(3,714.71)	(3,462.67)	0.0000	4.3300	(2,040.8004)	0.0000	0.4468	(1.9629)	0.0000	1	(1.5162)	01/06/2025
000737.ZK	12/30/2024	SDB3263186006	(31,600.00)	1.1170	(38,011.23)	(35,296.88)	0.0000	4.3300	(2,040.8004)	0.0000	4.5719	(20.0094)	0.0000	1	(15.4375)	01/06/2025
000737.ZK	12/30/2024	SDB3263186006	(4,200.00)	1.1170	(5,093.29)	(4,691.36)	0.0000	4.3300	(2,040.8004)	0.0000	0.6126	(2.6595)	0.0000	1	(2.0469)	01/06/2025
000737.ZK	12/30/2024	SDB3263186006	(1,900.00)	1.1170	(2,279.26)	(2,122.28)	0.0000	4.3300	(2,040.8004)	0.0000	0.2741	(1.2031)	0.0000	1	(0.9290)	01/06/2025
000737.ZK	12/30/2024	SDB3263186006	(3,300.00)	1.1170	(3,956.65)	(3,686.07)	0.0000	4.3300	(2,040.8004)	0.0000	0.4759	(2.0896)	0.0000	1	(1.6137)	01/06/2025
000737.ZK	12/30/2024	SDB3263186006	(7,500.00)	1.1170	(8,882.48)	(8,377.42)	0.0000	4.3300	(2,040.8004)	0.0000	1.0684	(4.7491)	0.0000	1	(3.6807)	01/06/2025
000737.ZK	12/30/2024	SDB3263186006	(700.00)	1.1170	(829.03)	(781.89)	0.0000	4.3300	(2,040.8004)	0.0000	0.0997	(0.4432)	0.0000	1	(0.3435)	01/06/2025
000737.ZK	12/30/2024	SDB3263186006	(18,400.00)	1.1170	(21,791.69)	(20,552.62)	0.0000	4.3300	(2,040.8004)	0.0000	2.6211	(11.6511)	0.0000	1	(9.0300)	01/06/2025
000737.ZK	12/30/2024	SDB3263186006	(14,100.00)	1.1170	(16,699.07)	(15,749.56)	0.0000	4.3300	(2,040.8004)	0.0000	2.0085	(8.9283)	0.0000	1	(6.9197)	01/06/2025
000737.ZK	12/30/2024	SDB3263186006	(2,300.00)	1.1170	(2,723.96)	(2,569.08)	0.0000	4.3300	(2,040.8004)	0.0000	0.3276	(1.4564)	0.0000	1	(1.1287)	01/06/2025
000737.ZK	12/30/2024	SDB3263186006	(900.00)	1.1170	(1,065.90)	(1,005.29)	0.0000	4.3300	(2,040.8004)	0.0000	0.1282	(0.5699)	0.0000	1	(0.4417)	01/06/2025
000737.ZK	12/27/2024	SDB3263186006	(300.00)	1.1344	(346.70)	(340.31)	0.0000	4.3300	(2,040.8004)	0.0000	0.1251	(0.5788)	0.0000	3	(0.4537)	01/06/2025
000737.ZK	12/27/2024	SDB3263186006	(2,500.00)	1.1344	(2,888.25)	(2,835.93)	0.0000	4.3300	(2,040.8004)	0.0000	1.0422	(4.8230)	0.0000	3	(3.7808)	01/06/2025
000737.ZK	12/27/2024	SDB3263186006	(5,300.00)	1.1344	(6,605.53)	(6,012.18)	0.0000	4.3300	(2,040.8004)	0.0000	2.3835	(10.2247)	0.0000	3	(7.8412)	01/06/2025
000737.ZK	12/27/2024	SDB3263186006	(600.00)	1.1344	(745.33)	(680.62)	0.0000	4.3300	(2,040.8004)	0.0000	0.2689	(1.1575)	0.0000	3	(0.8886)	01/06/2025
000737.ZK	12/27/2024	SDB3263186006	(19,700.00)	1.1344	(24,411.26)	(22,347.15)	0.0000	4.3300	(2,040.8004)	0.0000	8.8084	(38.0051)	0.0000	3	(29.1967)	01/06/2025
000737.ZK	12/27/2024	SDB3263186006	(4,600.00)	1.1344	(5,606.08)	(5,218.12)	0.0000	4.3300	(2,040.8004)	0.0000	2.0229	(8.8743)	0.0000	3	(6.8514)	01/06/2025
000737.ZK	12/27/2024	SDB3263186006	(1,500.00)	1.1344	(1,795.43)	(1,701.56)	0.0000	4.3300	(2,040.8004)	0.0000	0.6479	(2.8938)	0.0000	3	(2.2459)	01/06/2025
000737.ZK	12/27/2024	SDB3263186006	(9,300.00)	1.1344	(11,247.91)	(10,549.67)	0.0000	4.3300	(2,040.8004)	0.0000	4.0586	(17.9415)	0.0000	3	(13.8829)	01/06/2025
000737.ZK	12/27/2024	SDB3263186006	(3,100.00)	1.1344	(3,714.71)	(3,516.56)	0.0000	4.3300	(2,040.8004)	0.0000	1.3404	(5.9805)	0.0000	3	(4.6401)	01/06/2025
000737.ZK	12/27/2024	SDB3263186006	(31,600.00)	1.1344	(38,011.23)	(35,846.19)	0.0000	4.3300	(2,040.8004)	0.0000	13.7157	(60.9624)	0.0000	3	(47.2467)	01/06/2025
000737.ZK	12/27/2024	SDB3263186006	(4,200.00)	1.1344	(5,093.29)	(4,764.37)	0.0000	4.3300	(2,040.8004)	0.0000	1.8378	(8.1026)	0.0000	3	(6.2648)	01/06/2025
000737.ZK	12/27/2024	SDB3263186006	(1,900.00)	1.1344	(2,279.26)	(2,155.31)	0.0000	4.3300	(2,040.8004)	0.0000	0.8224	(3.6655)	0.0000	3	(2.8430)	01/06/2025
000737.ZK	12/27/2024	SDB3263186006	(3,300.00)	1.1344	(3,956.65)	(3,743.43)	0.0000	4.3300	(2,040.8004)	0.0000	1.4277	(6.3663)	0.0000	3	(4.9386)	01/06/2025
000737.ZK	12/27/2024	SDB3263186006	(7,500.00)	1.1344	(8,882.48)	(8,507.80)	0.0000	4.3300	(2,040.8004)	0.0000	3.2051	(14.4689)	0.0000	3	(11.2638)	01/06/2025
000737.ZK	12/27/2024	SDB3263186006	(700.00)	1.1344	(829.03)	(794.06)	0.0000	4.3300	(2,040.8004)	0.0000	0.2991	(1.3504)	0.0000	3	(1.0513)	01/06/2025
000737.ZK	12/27/2024	SDB3263186006	(18,400.00)	1.1344	(21,791.69)	(20,872.46)	0.0000	4.3300	(2,040.8004)	0.0000	7.8632	(35.4971)	0.0000	3	(27.6339)	01/06/2025
000737.ZK	12/27/2024	SDB3263186006	(14,100.00)	1.1344	(16,699.07)	(15,994.66)	0.0000	4.3300	(2,040.8004)	0.0000	6.0256	(27.2016)	0.0000	3	(21.1760)	01/06/2025
000737.ZK	12/27/2024	SDB3263186006	(2,300.00)	1.1344	(2,723.96)	(2,609.06)	0.0000	4.3300	(2,040.8004)	0.0000	0.9829	(4.4371)	0.0000	3	(3.4542)	01/06/2025
000737.ZK	12/27/2024	SDB3263186006	(900.00)	1.1344	(1,065.90)	(1,020.94)	0.0000	4.3300	(2,040.8004)	0.0000	0.3846	(1.7363)	0.0000	3	(1.3517)	01/06/2025
000737.ZK	12/26/2024	SDB3263186006	(300.00)	1.1444	(346.70)	(343.31)	0.0000	4.3300	(2,040.8004)	0.0000	0.0417	(0.1946)	0.0000	1	(0.1529)	01/06/2025
000737.ZK	12/26/2024	SDB3263186006	(2,500.00)	1.1444	(2,888.25)	(2,860.95)	0.0000	4.3300	(2,040.8004)	0.0000	0.3474	(1.6218)	0.0000	1	(1.2745)	01/06/2025
000737.ZK	12/26/2024	SDB3263186006	(5,300.00)	1.1444	(6,605.53)	(6,065.22)	0.0000	4.3300	(2,040.8004)	0.0000	0.7945	(3.4383)	0.0000	1	(2.6438)	01/06/2025
000737.ZK	12/26/2024	SDB3263186006	(600.00)	1.1444	(745.33)	(686.63)	0.0000	4.3300	(2,040.8004)	0.0000	0.0896	(0.3892)	0.0000	1	(0.2996)	01/06/2025
000737.ZK	12/26/2024	SDB3263186006	(19,700.00)	1.1444	(24,411.26)	(22,544.31)	0.0000	4.3300	(2,040.8004)	0.0000	2.9361	(12.7801)	0.0000	1	(9.8440)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
NAFINE CHEMICAL INDUSTRY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
000737.ZK	12/26/2024	SDB3263186006	(4,600.00)	1.1444	(5,606.08)	(5,264.15)	0.0000	4.3300	(2,040.8004)	0.0000	0.6743	(2.9842)	0.0000	1	(2.3099)	01/06/2025
000737.ZK	12/26/2024	SDB3263186006	(1,500.00)	1.1444	(1,795.43)	(1,716.57)	0.0000	4.3300	(2,040.8004)	0.0000	0.2160	(0.9731)	0.0000	1	(0.7572)	01/06/2025
000737.ZK	12/26/2024	SDB3263186006	(9,300.00)	1.1444	(11,247.91)	(10,642.74)	0.0000	4.3300	(2,040.8004)	0.0000	1.3529	(6.0333)	0.0000	1	(4.6804)	01/06/2025
000737.ZK	12/26/2024	SDB3263186006	(3,100.00)	1.1444	(3,714.71)	(3,547.58)	0.0000	4.3300	(2,040.8004)	0.0000	0.4468	(2.0111)	0.0000	1	(1.5643)	01/06/2025
000737.ZK	12/26/2024	SDB3263186006	(31,600.00)	1.1444	(38,011.23)	(36,162.44)	0.0000	4.3300	(2,040.8004)	0.0000	4.5719	(20.5001)	0.0000	1	(15.9282)	01/06/2025
000737.ZK	12/26/2024	SDB3263186006	(4,200.00)	1.1444	(5,093.29)	(4,806.40)	0.0000	4.3300	(2,040.8004)	0.0000	0.6126	(2.7247)	0.0000	1	(2.1121)	01/06/2025
000737.ZK	12/26/2024	SDB3263186006	(1,900.00)	1.1444	(2,279.26)	(2,174.32)	0.0000	4.3300	(2,040.8004)	0.0000	0.2741	(1.2326)	0.0000	1	(0.9585)	01/06/2025
000737.ZK	12/26/2024	SDB3263186006	(3,300.00)	1.1444	(3,956.65)	(3,776.46)	0.0000	4.3300	(2,040.8004)	0.0000	0.4759	(2.1408)	0.0000	1	(1.6649)	01/06/2025
000737.ZK	12/26/2024	SDB3263186006	(7,500.00)	1.1444	(8,882.48)	(8,582.86)	0.0000	4.3300	(2,040.8004)	0.0000	1.0684	(4.8655)	0.0000	1	(3.7972)	01/06/2025
000737.ZK	12/26/2024	SDB3263186006	(700.00)	1.1444	(829.03)	(801.07)	0.0000	4.3300	(2,040.8004)	0.0000	0.0997	(0.4541)	0.0000	1	(0.3544)	01/06/2025
000737.ZK	12/26/2024	SDB3263186006	(18,400.00)	1.1444	(21,791.69)	(21,056.61)	0.0000	4.3300	(2,040.8004)	0.0000	2.6211	(11.9368)	0.0000	1	(9.3157)	01/06/2025
000737.ZK	12/26/2024	SDB3263186006	(14,100.00)	1.1444	(16,699.07)	(16,135.77)	0.0000	4.3300	(2,040.8004)	0.0000	2.0085	(9.1472)	0.0000	1	(7.1387)	01/06/2025
000737.ZK	12/26/2024	SDB3263186006	(2,300.00)	1.1444	(2,723.96)	(2,632.08)	0.0000	4.3300	(2,040.8004)	0.0000	0.3276	(1.4921)	0.0000	1	(1.1645)	01/06/2025
000737.ZK	12/26/2024	SDB3263186006	(900.00)	1.1444	(1,065.90)	(1,029.94)	0.0000	4.3300	(2,040.8004)	0.0000	0.1282	(0.5839)	0.0000	1	(0.4557)	01/06/2025
000737.ZK	12/24/2024	SDB3263186006	(300.00)	1.1444	(346.70)	(343.31)	0.0000	4.3300	(2,040.8004)	0.0000	0.0834	(0.3892)	0.0000	2	(0.3058)	01/06/2025
000737.ZK	12/24/2024	SDB3263186006	(2,500.00)	1.1444	(2,888.25)	(2,860.95)	0.0000	4.3300	(2,040.8004)	0.0000	0.6948	(3.2437)	0.0000	2	(2.5489)	01/06/2025
000737.ZK	12/24/2024	SDB3263186006	(5,300.00)	1.1444	(6,605.53)	(6,065.22)	0.0000	4.3300	(2,040.8004)	0.0000	1.5890	(6.8766)	0.0000	2	(5.2876)	01/06/2025
000737.ZK	12/24/2024	SDB3263186006	(600.00)	1.1444	(745.33)	(686.63)	0.0000	4.3300	(2,040.8004)	0.0000	0.1793	(0.7785)	0.0000	2	(0.5992)	01/06/2025
000737.ZK	12/24/2024	SDB3263186006	(19,700.00)	1.1444	(24,411.26)	(22,544.31)	0.0000	4.3300	(2,040.8004)	0.0000	5.8723	(25.5602)	0.0000	2	(19.6880)	01/06/2025
000737.ZK	12/24/2024	SDB3263186006	(4,600.00)	1.1444	(5,606.08)	(5,264.15)	0.0000	4.3300	(2,040.8004)	0.0000	1.3486	(5.9684)	0.0000	2	(4.6198)	01/06/2025
000737.ZK	12/24/2024	SDB3263186006	(1,500.00)	1.1444	(1,795.43)	(1,716.57)	0.0000	4.3300	(2,040.8004)	0.0000	0.4319	(1.9462)	0.0000	2	(1.5143)	01/06/2025
000737.ZK	12/24/2024	SDB3263186006	(9,300.00)	1.1444	(11,247.91)	(10,642.74)	0.0000	4.3300	(2,040.8004)	0.0000	2.7057	(12.0665)	0.0000	2	(9.3608)	01/06/2025
000737.ZK	12/24/2024	SDB3263186006	(3,100.00)	1.1444	(3,714.71)	(3,547.58)	0.0000	4.3300	(2,040.8004)	0.0000	0.8936	(4.0222)	0.0000	2	(3.1286)	01/06/2025
000737.ZK	12/24/2024	SDB3263186006	(31,600.00)	1.1444	(38,011.23)	(36,162.44)	0.0000	4.3300	(2,040.8004)	0.0000	9.1438	(41.0002)	0.0000	2	(31.8564)	01/06/2025
000737.ZK	12/24/2024	SDB3263186006	(4,200.00)	1.1444	(5,093.29)	(4,806.40)	0.0000	4.3300	(2,040.8004)	0.0000	1.2252	(5.4494)	0.0000	2	(4.2242)	01/06/2025
000737.ZK	12/24/2024	SDB3263186006	(1,900.00)	1.1444	(2,279.26)	(2,174.32)	0.0000	4.3300	(2,040.8004)	0.0000	0.5483	(2.4652)	0.0000	2	(1.9169)	01/06/2025
000737.ZK	12/24/2024	SDB3263186006	(3,300.00)	1.1444	(3,956.65)	(3,776.46)	0.0000	4.3300	(2,040.8004)	0.0000	0.9518	(4.2817)	0.0000	2	(3.3299)	01/06/2025
000737.ZK	12/24/2024	SDB3263186006	(7,500.00)	1.1444	(8,882.48)	(8,582.86)	0.0000	4.3300	(2,040.8004)	0.0000	2.1367	(9.7311)	0.0000	2	(7.5943)	01/06/2025
000737.ZK	12/24/2024	SDB3263186006	(700.00)	1.1444	(829.03)	(801.07)	0.0000	4.3300	(2,040.8004)	0.0000	0.1994	(0.9082)	0.0000	2	(0.7088)	01/06/2025
000737.ZK	12/24/2024	SDB3263186006	(18,400.00)	1.1444	(21,791.69)	(21,056.61)	0.0000	4.3300	(2,040.8004)	0.0000	5.2421	(23.8735)	0.0000	2	(18.6314)	01/06/2025
000737.ZK	12/24/2024	SDB3263186006	(14,100.00)	1.1444	(16,699.07)	(16,135.77)	0.0000	4.3300	(2,040.8004)	0.0000	4.0171	(18.2944)	0.0000	2	(14.2773)	01/06/2025
000737.ZK	12/24/2024	SDB3263186006	(2,300.00)	1.1444	(2,723.96)	(2,632.08)	0.0000	4.3300	(2,040.8004)	0.0000	0.6553	(2.9842)	0.0000	2	(2.3289)	01/06/2025
000737.ZK	12/24/2024	SDB3263186006	(900.00)	1.1444	(1,065.90)	(1,029.94)	0.0000	4.3300	(2,040.8004)	0.0000	0.2564	(1.1677)	0.0000	2	(0.9113)	01/06/2025
000737.ZK	12/23/2024	SDB3263186006	(300.00)	1.1508	(346.70)	(345.25)	0.0000	4.3300	(2,040.8004)	0.0000	0.0417	(0.1957)	0.0000	1	(0.1540)	01/06/2025
000737.ZK	12/23/2024	SDB3263186006	(2,500.00)	1.1508	(2,888.25)	(2,877.07)	0.0000	4.3300	(2,040.8004)	0.0000	0.3474	(1.6310)	0.0000	1	(1.2836)	01/06/2025
000737.ZK	12/23/2024	SDB3263186006	(5,300.00)	1.1508	(6,605.53)	(6,099.39)	0.0000	4.3300	(2,040.8004)	0.0000	0.7945	(3.4577)	0.0000	1	(2.6632)	01/06/2025
000737.ZK	12/23/2024	SDB3263186006	(600.00)	1.1508	(745.33)	(690.50)	0.0000	4.3300	(2,040.8004)	0.0000	0.0896	(0.3914)	0.0000	1	(0.3018)	01/06/2025
000737.ZK	12/23/2024	SDB3263186006	(19,700.00)	1.1508	(24,411.26)	(22,671.31)	0.0000	4.3300	(2,040.8004)	0.0000	2.9361	(12.8521)	0.0000	1	(9.9160)	01/06/2025
000737.ZK	12/23/2024	SDB3263186006	(4,600.00)	1.1508	(5,606.08)	(5,293.81)	0.0000	4.3300	(2,040.8004)	0.0000	0.6743	(3.0010)	0.0000	1	(2.3267)	01/06/2025
000737.ZK	12/23/2024	SDB3263186006	(1,500.00)	1.1508	(1,795.43)	(1,726.24)	0.0000	4.3300	(2,040.8004)	0.0000	0.2160	(0.9786)	0.0000	1	(0.7626)	01/06/2025
000737.ZK	12/23/2024	SDB3263186006	(9,300.00)	1.1508	(11,247.91)	(10,702.70)	0.0000	4.3300	(2,040.8004)	0.0000	1.3529	(6.0672)	0.0000	1	(4.7144)	01/06/2025
000737.ZK	12/23/2024	SDB3263186006	(3,100.00)	1.1508	(3,714.71)	(3,567.57)	0.0000	4.3300	(2,040.8004)	0.0000	0.4468	(2.0224)	0.0000	1	(1.5756)	01/06/2025
000737.ZK	12/23/2024	SDB3263186006	(31,600.00)	1.1508	(38,011.23)	(36,366.16)	0.0000	4.3300	(2,040.8004)	0.0000	4.5719	(20.6156)	0.0000	1	(16.0437)	01/06/2025
000737.ZK	12/23/2024	SDB3263186006	(4,200.00)	1.1508	(5,093.29)	(4,833.48)	0.0000	4.3300	(2,040.8004)	0.0000	0.6126	(2.7400)	0.0000	1	(2.1274)	01/06/2025
000737.ZK	12/23/2024	SDB3263186006	(1,900.00)	1.1508	(2,279.26)	(2,186.57)	0.0000	4.3300	(2,040.8004)	0.0000	0.2741	(1.2395)	0.0000	1	(0.9654)	01/06/2025
000737.ZK	12/23/2024	SDB3263186006	(3,300.00)	1.1508	(3,956.65)	(3,797.73)	0.0000	4.3300	(2,040.8004)	0.0000	0.4759	(2.1529)	0.0000	1	(1.6770)	01/06/2025
000737.ZK	12/23/2024	SDB3263186006	(7,500.00)	1.1508	(8,882.48)	(8,631.21)	0.0000	4.3300	(2,040.8004)	0.0000	1.0684	(4.8929)	0.0000	1	(3.8246)	01/06/2025
000737.ZK	12/23/2024	SDB3263186006	(700.00)	1.1508	(829.03)	(805.58)	0.0000	4.3300	(2,040.8004)	0.0000	0.0997	(0.4567)	0.0000	1	(0.3570)	01/06/2025
000737.ZK	12/23/2024	SDB3263186006	(18,400.00)	1.1508	(21,791.69)	(21,175.24)	0.0000	4.3300	(2,040.8004)	0.0000	2.6211	(12.0040)	0.0000	1	(9.3830)	01/06/2025
000737.ZK	12/23/2024	SDB3263186006	(14,100.00)	1.1508	(16,699.07)	(16,226.67)	0.0000	4.3300	(2,040.8004)	0.0000	2.0085	(9.1987)	0.0000	1	(7.1902)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
NAFINE CHEMICAL INDUSTRY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
000737.ZK	12/23/2024	SDB3263186006	(2,300.00)	1.1508	(2,723.96)	(2,646.90)	0.0000	4.3300	(2,040.8004)	0.0000	0.3276	(1.5005)	0.0000	1	(1.1729)	01/06/2025
000737.ZK	12/23/2024	SDB3263186006	(900.00)	1.1508	(1,065.90)	(1,035.75)	0.0000	4.3300	(2,040.8004)	0.0000	0.1282	(0.5872)	0.0000	1	(0.4589)	01/06/2025
000737.ZK	12/20/2024	SDB3263186006	(5,300.00)	1.1561	(6,605.53)	(6,127.25)	0.0000	4.3300	(2,051.4534)	0.0000	2.3835	(10.4748)	0.0000	3	(8.0913)	01/06/2025
000737.ZK	12/20/2024	SDB3263186006	(600.00)	1.1561	(745.33)	(693.65)	0.0000	4.3300	(2,051.4534)	0.0000	0.2689	(1.1858)	0.0000	3	(0.9169)	01/06/2025
000737.ZK	12/20/2024	SDB3263186006	(19,700.00)	1.1561	(24,411.26)	(22,774.87)	0.0000	4.3300	(2,051.4534)	0.0000	8.8084	(38.9347)	0.0000	3	(30.1263)	01/06/2025
000737.ZK	12/20/2024	SDB3263186006	(4,600.00)	1.1561	(5,606.08)	(5,317.99)	0.0000	4.3300	(2,051.4534)	0.0000	2.0229	(9.0913)	0.0000	3	(7.0685)	01/06/2025
000737.ZK	12/20/2024	SDB3263186006	(1,500.00)	1.1561	(1,795.43)	(1,734.13)	0.0000	4.3300	(2,051.4534)	0.0000	0.6479	(2.9646)	0.0000	3	(2.3167)	01/06/2025
000737.ZK	12/20/2024	SDB3263186006	(9,300.00)	1.1561	(11,247.91)	(10,751.59)	0.0000	4.3300	(2,051.4534)	0.0000	4.0586	(18.3803)	0.0000	3	(14.3217)	01/06/2025
000737.ZK	12/20/2024	SDB3263186006	(3,100.00)	1.1561	(3,714.71)	(3,583.86)	0.0000	4.3300	(2,051.4534)	0.0000	1.3404	(6.1268)	0.0000	3	(4.7864)	01/06/2025
000737.ZK	12/20/2024	SDB3263186006	(31,600.00)	1.1561	(38,011.23)	(36,532.29)	0.0000	4.3300	(2,051.4534)	0.0000	13.7157	(62.4536)	0.0000	3	(48.7379)	01/06/2025
000737.ZK	12/20/2024	SDB3263186006	(4,200.00)	1.1561	(5,093.29)	(4,855.56)	0.0000	4.3300	(2,051.4534)	0.0000	1.8378	(8.3008)	0.0000	3	(6.4630)	01/06/2025
000737.ZK	12/20/2024	SDB3263186006	(1,900.00)	1.1561	(2,279.26)	(2,196.56)	0.0000	4.3300	(2,051.4534)	0.0000	0.8224	(3.7551)	0.0000	3	(2.9327)	01/06/2025
000737.ZK	12/20/2024	SDB3263186006	(3,300.00)	1.1561	(3,956.65)	(3,815.08)	0.0000	4.3300	(2,051.4534)	0.0000	1.4277	(6.5220)	0.0000	3	(5.0944)	01/06/2025
000737.ZK	12/20/2024	SDB3263186006	(7,500.00)	1.1561	(8,882.48)	(8,670.64)	0.0000	4.3300	(2,051.4534)	0.0000	3.2051	(14.8228)	0.0000	3	(11.6177)	01/06/2025
000737.ZK	12/20/2024	SDB3263186006	(700.00)	1.1561	(829.03)	(809.26)	0.0000	4.3300	(2,051.4534)	0.0000	0.2991	(1.3835)	0.0000	3	(1.0843)	01/06/2025
000737.ZK	12/20/2024	SDB3263186006	(18,400.00)	1.1561	(21,791.69)	(21,271.96)	0.0000	4.3300	(2,051.4534)	0.0000	7.8632	(36.3654)	0.0000	3	(28.5022)	01/06/2025
000737.ZK	12/20/2024	SDB3263186006	(14,100.00)	1.1561	(16,699.07)	(16,300.80)	0.0000	4.3300	(2,051.4534)	0.0000	6.0256	(27.8669)	0.0000	3	(21.8414)	01/06/2025
000737.ZK	12/20/2024	SDB3263186006	(2,300.00)	1.1561	(2,723.96)	(2,659.00)	0.0000	4.3300	(2,051.4534)	0.0000	0.9829	(4.5457)	0.0000	3	(3.5628)	01/06/2025
000737.ZK	12/20/2024	SDB3263186006	(900.00)	1.1561	(1,065.90)	(1,040.48)	0.0000	4.3300	(2,051.4534)	0.0000	0.3846	(1.7787)	0.0000	3	(1.3941)	01/06/2025
000737.ZK	12/19/2024	SDB3263186006	(5,300.00)	1.1801	(6,605.53)	(6,254.67)	0.0000	4.5800	(2,051.4534)	0.0000	0.8404	(3.5642)	0.0000	1	(2.7238)	01/06/2025
000737.ZK	12/19/2024	SDB3263186006	(600.00)	1.1801	(745.33)	(708.08)	0.0000	4.5800	(2,051.4534)	0.0000	0.0948	(0.4035)	0.0000	1	(0.3087)	01/06/2025
000737.ZK	12/19/2024	SDB3263186006	(19,700.00)	1.1801	(24,411.26)	(23,248.50)	0.0000	4.5800	(2,051.4534)	0.0000	3.1057	(13.2481)	0.0000	1	(10.1425)	01/06/2025
000737.ZK	12/19/2024	SDB3263186006	(4,600.00)	1.1801	(5,606.08)	(5,428.58)	0.0000	4.5800	(2,051.4534)	0.0000	0.7132	(3.0935)	0.0000	1	(2.3803)	01/06/2025
000737.ZK	12/19/2024	SDB3263186006	(1,500.00)	1.1801	(1,795.43)	(1,770.19)	0.0000	4.5800	(2,051.4534)	0.0000	0.2284	(1.0087)	0.0000	1	(0.7803)	01/06/2025
000737.ZK	12/19/2024	SDB3263186006	(9,300.00)	1.1801	(11,247.91)	(10,975.18)	0.0000	4.5800	(2,051.4534)	0.0000	1.4310	(6.2542)	0.0000	1	(4.8232)	01/06/2025
000737.ZK	12/19/2024	SDB3263186006	(3,100.00)	1.1801	(3,714.71)	(3,658.39)	0.0000	4.5800	(2,051.4534)	0.0000	0.4726	(2.0847)	0.0000	1	(1.6121)	01/06/2025
000737.ZK	12/19/2024	SDB3263186006	(31,600.00)	1.1801	(38,011.23)	(37,292.01)	0.0000	4.5800	(2,051.4534)	0.0000	4.8359	(21.2508)	0.0000	1	(16.4149)	01/06/2025
000737.ZK	12/19/2024	SDB3263186006	(4,200.00)	1.1801	(5,093.29)	(4,956.53)	0.0000	4.5800	(2,051.4534)	0.0000	0.6480	(2.8245)	0.0000	1	(2.1765)	01/06/2025
000737.ZK	12/19/2024	SDB3263186006	(1,900.00)	1.1801	(2,279.26)	(2,242.24)	0.0000	4.5800	(2,051.4534)	0.0000	0.2900	(1.2777)	0.0000	1	(0.9878)	01/06/2025
000737.ZK	12/19/2024	SDB3263186006	(3,300.00)	1.1801	(3,956.65)	(3,894.42)	0.0000	4.5800	(2,051.4534)	0.0000	0.5034	(2.2192)	0.0000	1	(1.7159)	01/06/2025
000737.ZK	12/19/2024	SDB3263186006	(7,500.00)	1.1801	(8,882.48)	(8,850.95)	0.0000	4.5800	(2,051.4534)	0.0000	1.1300	(5.0437)	0.0000	1	(3.9136)	01/06/2025
000737.ZK	12/19/2024	SDB3263186006	(700.00)	1.1801	(829.03)	(826.09)	0.0000	4.5800	(2,051.4534)	0.0000	0.1055	(0.4707)	0.0000	1	(0.3653)	01/06/2025
000737.ZK	12/19/2024	SDB3263186006	(18,400.00)	1.1801	(21,791.69)	(21,714.34)	0.0000	4.5800	(2,051.4534)	0.0000	2.7724	(12.3739)	0.0000	1	(9.6015)	01/06/2025
000737.ZK	12/19/2024	SDB3263186006	(14,100.00)	1.1801	(16,699.07)	(16,639.79)	0.0000	4.5800	(2,051.4534)	0.0000	2.1245	(9.4822)	0.0000	1	(7.3577)	01/06/2025
000737.ZK	12/19/2024	SDB3263186006	(2,300.00)	1.1801	(2,723.96)	(2,714.29)	0.0000	4.5800	(2,051.4534)	0.0000	0.3465	(1.5467)	0.0000	1	(1.2002)	01/06/2025
000737.ZK	12/19/2024	SDB3263186006	(900.00)	1.1801	(1,065.90)	(1,062.11)	0.0000	4.5800	(2,051.4534)	0.0000	0.1356	(0.6052)	0.0000	1	(0.4696)	01/06/2025
000737.ZK	12/18/2024	SDB3263186006	(5,300.00)	1.2019	(6,605.53)	(6,369.91)	0.0000	4.5800	(2,051.4534)	0.0000	0.8404	(3.6299)	0.0000	1	(2.7895)	01/06/2025
000737.ZK	12/18/2024	SDB3263186006	(600.00)	1.2019	(745.33)	(721.12)	0.0000	4.5800	(2,051.4534)	0.0000	0.0948	(0.4109)	0.0000	1	(0.3161)	01/06/2025
000737.ZK	12/18/2024	SDB3263186006	(19,700.00)	1.2019	(24,411.26)	(23,676.82)	0.0000	4.5800	(2,051.4534)	0.0000	3.1057	(13.4922)	0.0000	1	(10.3865)	01/06/2025
000737.ZK	12/18/2024	SDB3263186006	(4,600.00)	1.2019	(5,606.08)	(5,528.60)	0.0000	4.5800	(2,051.4534)	0.0000	0.7132	(3.1505)	0.0000	1	(2.4372)	01/06/2025
000737.ZK	12/18/2024	SDB3263186006	(1,500.00)	1.2019	(1,795.43)	(1,802.80)	0.0000	4.5800	(2,051.4534)	0.0000	0.2284	(1.0273)	0.0000	1	(0.7989)	01/06/2025
000737.ZK	12/18/2024	SDB3263186006	(9,300.00)	1.2019	(11,247.91)	(11,177.38)	0.0000	4.5800	(2,051.4534)	0.0000	1.4310	(6.3694)	0.0000	1	(4.9384)	01/06/2025
000737.ZK	12/18/2024	SDB3263186006	(3,100.00)	1.2019	(3,714.71)	(3,725.79)	0.0000	4.5800	(2,051.4534)	0.0000	0.4726	(2.1231)	0.0000	1	(1.6505)	01/06/2025
000737.ZK	12/18/2024	SDB3263186006	(31,600.00)	1.2019	(38,011.23)	(37,979.06)	0.0000	4.5800	(2,051.4534)	0.0000	4.8359	(21.6423)	0.0000	1	(16.8064)	01/06/2025
000737.ZK	12/18/2024	SDB3263186006	(4,200.00)	1.2019	(5,093.29)	(5,047.85)	0.0000	4.5800	(2,051.4534)	0.0000	0.6480	(2.8765)	0.0000	1	(2.2285)	01/06/2025
000737.ZK	12/18/2024	SDB3263186006	(1,900.00)	1.2019	(2,279.26)	(2,283.55)	0.0000	4.5800	(2,051.4534)	0.0000	0.2900	(1.3013)	0.0000	1	(1.0113)	01/06/2025
000737.ZK	12/18/2024	SDB3263186006	(3,300.00)	1.2019	(3,956.65)	(3,966.17)	0.0000	4.5800	(2,051.4534)	0.0000	0.5034	(2.2601)	0.0000	1	(1.7567)	01/06/2025
000737.ZK	12/18/2024	SDB3263186006	(7,500.00)	1.2019	(8,882.48)	(9,014.02)	0.0000	4.5800	(2,051.4534)	0.0000	1.1300	(5.1366)	0.0000	1	(4.0066)	01/06/2025
000737.ZK	12/18/2024	SDB3263186006	(700.00)	1.2019	(829.03)	(841.31)	0.0000	4.5800	(2,051.4534)	0.0000	0.1055	(0.4794)	0.0000	1	(0.3739)	01/06/2025
000737.ZK	12/18/2024	SDB3263186006	(18,400.00)	1.2019	(21,791.69)	(22,114.39)	0.0000	4.5800	(2,051.4534)	0.0000	2.7724	(12.6018)	0.0000	1	(9.8295)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
NAFINE CHEMICAL INDUSTRY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
000737.ZK	12/18/2024	SDB3263186006	(14,100.00)	1.2019	(16,699.07)	(16,946.35)	0.0000	4.5800	(2,051.4534)	0.0000	2.1245	(9.6568)	0.0000	1	(7.5324)	01/06/2025
000737.ZK	12/18/2024	SDB3263186006	(2,300.00)	1.2019	(2,723.96)	(2,764.30)	0.0000	4.5800	(2,051.4534)	0.0000	0.3465	(1.5752)	0.0000	1	(1.2287)	01/06/2025
000737.ZK	12/18/2024	SDB3263186006	(900.00)	1.2019	(1,065.90)	(1,081.68)	0.0000	4.5800	(2,051.4534)	0.0000	0.1356	(0.6164)	0.0000	1	(0.4808)	01/06/2025
000737.ZK	12/17/2024	SDB3263186006	(5,300.00)	1.2510	(6,605.53)	(6,630.33)	0.0000	4.5800	(2,051.4534)	0.0000	0.8404	(3.7783)	0.0000	1	(2.9379)	01/06/2025
000737.ZK	12/17/2024	SDB3263186006	(600.00)	1.2510	(745.33)	(750.60)	0.0000	4.5800	(2,051.4534)	0.0000	0.0948	(0.4277)	0.0000	1	(0.3329)	01/06/2025
000737.ZK	12/17/2024	SDB3263186006	(19,700.00)	1.2510	(24,411.26)	(24,644.82)	0.0000	4.5800	(2,051.4534)	0.0000	3.1057	(14.0438)	0.0000	1	(10.9382)	01/06/2025
000737.ZK	12/17/2024	SDB3263186006	(4,600.00)	1.2510	(5,606.08)	(5,754.63)	0.0000	4.5800	(2,051.4534)	0.0000	0.7132	(3.2793)	0.0000	1	(2.5660)	01/06/2025
000737.ZK	12/17/2024	SDB3263186006	(1,500.00)	1.2510	(1,795.43)	(1,876.51)	0.0000	4.5800	(2,051.4534)	0.0000	0.2284	(1.0693)	0.0000	1	(0.8409)	01/06/2025
000737.ZK	12/17/2024	SDB3263186006	(9,300.00)	1.2510	(11,247.91)	(11,634.36)	0.0000	4.5800	(2,051.4534)	0.0000	1.4310	(6.6298)	0.0000	1	(5.1988)	01/06/2025
000737.ZK	12/17/2024	SDB3263186006	(3,100.00)	1.2510	(3,714.71)	(3,878.12)	0.0000	4.5800	(2,051.4534)	0.0000	0.4726	(2.2099)	0.0000	1	(1.7373)	01/06/2025
000737.ZK	12/17/2024	SDB3263186006	(31,600.00)	1.2510	(38,011.23)	(39,531.79)	0.0000	4.5800	(2,051.4534)	0.0000	4.8359	(22.5271)	0.0000	1	(17.6912)	01/06/2025
000737.ZK	12/17/2024	SDB3263186006	(4,200.00)	1.2510	(5,093.29)	(5,254.23)	0.0000	4.5800	(2,051.4534)	0.0000	0.6480	(2.9941)	0.0000	1	(2.3461)	01/06/2025
000737.ZK	12/17/2024	SDB3263186006	(1,900.00)	1.2510	(2,279.26)	(2,376.91)	0.0000	4.5800	(2,051.4534)	0.0000	0.2900	(1.3545)	0.0000	1	(1.0645)	01/06/2025
000737.ZK	12/17/2024	SDB3263186006	(3,300.00)	1.2510	(3,956.65)	(4,128.32)	0.0000	4.5800	(2,051.4534)	0.0000	0.5034	(2.3525)	0.0000	1	(1.8491)	01/06/2025
000737.ZK	12/17/2024	SDB3263186006	(7,500.00)	1.2510	(8,882.48)	(9,382.55)	0.0000	4.5800	(2,051.4534)	0.0000	1.1300	(5.3466)	0.0000	1	(4.2166)	01/06/2025
000737.ZK	12/17/2024	SDB3263186006	(700.00)	1.2510	(829.03)	(875.70)	0.0000	4.5800	(2,051.4534)	0.0000	0.1055	(0.4990)	0.0000	1	(0.3935)	01/06/2025
000737.ZK	12/17/2024	SDB3263186006	(18,400.00)	1.2510	(21,791.69)	(23,018.51)	0.0000	4.5800	(2,051.4534)	0.0000	2.7724	(13.1171)	0.0000	1	(10.3447)	01/06/2025
000737.ZK	12/17/2024	SDB3263186006	(14,100.00)	1.2510	(16,699.07)	(17,639.18)	0.0000	4.5800	(2,051.4534)	0.0000	2.1245	(10.0517)	0.0000	1	(7.9272)	01/06/2025
000737.ZK	12/17/2024	SDB3263186006	(2,300.00)	1.2510	(2,723.96)	(2,877.31)	0.0000	4.5800	(2,051.4534)	0.0000	0.3465	(1.6396)	0.0000	1	(1.2931)	01/06/2025
000737.ZK	12/17/2024	SDB3263186006	(900.00)	1.2510	(1,065.90)	(1,125.91)	0.0000	4.5800	(2,051.4534)	0.0000	0.1356	(0.6416)	0.0000	1	(0.5060)	01/06/2025
000737.ZK	12/16/2024	SDB3263186006	(19,700.00)	1.2609	(24,411.26)	(24,839.97)	0.0000	4.5800	(2,065.9017)	0.0000	3.1057	(14.2547)	0.0000	1	(11.1490)	01/06/2025
000737.ZK	12/16/2024	SDB3263186006	(4,600.00)	1.2609	(5,606.08)	(5,800.20)	0.0000	4.5800	(2,065.9017)	0.0000	0.7132	(3.3285)	0.0000	1	(2.6153)	01/06/2025
000737.ZK	12/16/2024	SDB3263186006	(1,500.00)	1.2609	(1,795.43)	(1,891.37)	0.0000	4.5800	(2,065.9017)	0.0000	0.2284	(1.0854)	0.0000	1	(0.8570)	01/06/2025
000737.ZK	12/16/2024	SDB3263186006	(9,300.00)	1.2609	(11,247.91)	(11,726.48)	0.0000	4.5800	(2,065.9017)	0.0000	1.4310	(6.7294)	0.0000	1	(5.2984)	01/06/2025
000737.ZK	12/16/2024	SDB3263186006	(3,100.00)	1.2609	(3,714.71)	(3,908.83)	0.0000	4.5800	(2,065.9017)	0.0000	0.4726	(2.2431)	0.0000	1	(1.7705)	01/06/2025
000737.ZK	12/16/2024	SDB3263186006	(31,600.00)	1.2609	(38,011.23)	(39,844.82)	0.0000	4.5800	(2,065.9017)	0.0000	4.8359	(22.8654)	0.0000	1	(18.0295)	01/06/2025
000737.ZK	12/16/2024	SDB3263186006	(4,200.00)	1.2609	(5,093.29)	(5,295.83)	0.0000	4.5800	(2,065.9017)	0.0000	0.6480	(3.0391)	0.0000	1	(2.3911)	01/06/2025
000737.ZK	12/16/2024	SDB3263186006	(1,900.00)	1.2609	(2,279.26)	(2,395.73)	0.0000	4.5800	(2,065.9017)	0.0000	0.2900	(1.3748)	0.0000	1	(1.0848)	01/06/2025
000737.ZK	12/16/2024	SDB3263186006	(3,300.00)	1.2609	(3,956.65)	(4,161.01)	0.0000	4.5800	(2,065.9017)	0.0000	0.5034	(2.3878)	0.0000	1	(1.8845)	01/06/2025
000737.ZK	12/16/2024	SDB3263186006	(7,500.00)	1.2609	(8,882.48)	(9,456.84)	0.0000	4.5800	(2,065.9017)	0.0000	1.1300	(5.4269)	0.0000	1	(4.2969)	01/06/2025
000737.ZK	12/16/2024	SDB3263186006	(700.00)	1.2609	(829.03)	(882.64)	0.0000	4.5800	(2,065.9017)	0.0000	0.1055	(0.5065)	0.0000	1	(0.4010)	01/06/2025
000737.ZK	12/16/2024	SDB3263186006	(18,400.00)	1.2609	(21,791.69)	(23,200.78)	0.0000	4.5800	(2,065.9017)	0.0000	2.7724	(13.3140)	0.0000	1	(10.5416)	01/06/2025
000737.ZK	12/16/2024	SDB3263186006	(14,100.00)	1.2609	(16,699.07)	(17,778.86)	0.0000	4.5800	(2,065.9017)	0.0000	2.1245	(10.2026)	0.0000	1	(8.0781)	01/06/2025
000737.ZK	12/16/2024	SDB3263186006	(2,300.00)	1.2609	(2,723.96)	(2,900.10)	0.0000	4.5800	(2,065.9017)	0.0000	0.3465	(1.6643)	0.0000	1	(1.3177)	01/06/2025
000737.ZK	12/16/2024	SDB3263186006	(900.00)	1.2609	(1,065.90)	(1,134.82)	0.0000	4.5800	(2,065.9017)	0.0000	0.1356	(0.6512)	0.0000	1	(0.5156)	01/06/2025
000737.ZK	12/13/2024	SDB3263186006	(1,500.00)	1.2093	(1,795.43)	(1,813.98)	0.0000	4.5800	(2,082.1103)	0.0000	0.6853	(3.1474)	0.0000	3	(2.4622)	01/06/2025
000737.ZK	12/13/2024	SDB3263186006	(9,300.00)	1.2093	(11,247.91)	(11,246.66)	0.0000	4.5800	(2,082.1103)	0.0000	4.2930	(19.5140)	0.0000	3	(15.2210)	01/06/2025
000737.ZK	12/13/2024	SDB3263186006	(3,100.00)	1.2093	(3,714.71)	(3,748.89)	0.0000	4.5800	(2,082.1103)	0.0000	1.4178	(6.5047)	0.0000	3	(5.0869)	01/06/2025
000737.ZK	12/13/2024	SDB3263186006	(31,600.00)	1.2093	(38,011.23)	(38,214.45)	0.0000	4.5800	(2,082.1103)	0.0000	14.5076	(66.3056)	0.0000	3	(51.7980)	01/06/2025
000737.ZK	12/13/2024	SDB3263186006	(4,200.00)	1.2093	(5,093.29)	(5,079.14)	0.0000	4.5800	(2,082.1103)	0.0000	1.9439	(8.8128)	0.0000	3	(6.8688)	01/06/2025
000737.ZK	12/13/2024	SDB3263186006	(1,900.00)	1.2093	(2,279.26)	(2,297.70)	0.0000	4.5800	(2,082.1103)	0.0000	0.8699	(3.9867)	0.0000	3	(3.1168)	01/06/2025
000737.ZK	12/13/2024	SDB3263186006	(3,300.00)	1.2093	(3,956.65)	(3,990.75)	0.0000	4.5800	(2,082.1103)	0.0000	1.5101	(6.9243)	0.0000	3	(5.4142)	01/06/2025
000737.ZK	12/13/2024	SDB3263186006	(7,500.00)	1.2093	(8,882.48)	(9,069.88)	0.0000	4.5800	(2,082.1103)	0.0000	3.3901	(15.7371)	0.0000	3	(12.3469)	01/06/2025
000737.ZK	12/13/2024	SDB3263186006	(700.00)	1.2093	(829.03)	(846.52)	0.0000	4.5800	(2,082.1103)	0.0000	0.3164	(1.4688)	0.0000	3	(1.1524)	01/06/2025
000737.ZK	12/13/2024	SDB3263186006	(18,400.00)	1.2093	(21,791.69)	(22,251.45)	0.0000	4.5800	(2,082.1103)	0.0000	8.3172	(38.6083)	0.0000	3	(30.2912)	01/06/2025
000737.ZK	12/13/2024	SDB3263186006	(14,100.00)	1.2093	(16,699.07)	(17,051.38)	0.0000	4.5800	(2,082.1103)	0.0000	6.3735	(29.5857)	0.0000	3	(23.2122)	01/06/2025
000737.ZK	12/13/2024	SDB3263186006	(2,300.00)	1.2093	(2,723.96)	(2,781.43)	0.0000	4.5800	(2,082.1103)	0.0000	1.0396	(4.8260)	0.0000	3	(3.7864)	01/06/2025
000737.ZK	12/13/2024	SDB3263186006	(900.00)	1.2093	(1,065.90)	(1,088.39)	0.0000	4.5800	(2,082.1103)	0.0000	0.4088	(1.8885)	0.0000	3	(1.4816)	01/06/2025
000737.ZK	12/12/2024	SDB3263186006	(1,500.00)	1.2041	(1,795.43)	(1,806.16)	0.0000	4.5800	(2,082.1103)	0.0000	0.2284	(1.0446)	0.0000	1	(0.8162)	01/06/2025
000737.ZK	12/12/2024	SDB3263186006	(9,300.00)	1.2041	(11,247.91)	(11,198.21)	0.0000	4.5800	(2,082.1103)	0.0000	1.4310	(6.4766)	0.0000	1	(5.0457)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
NAFINE CHEMICAL INDUSTRY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
000737.ZK	12/12/2024	SDB3263186006	(3,100.00)	1.2041	(3,714.71)	(3,732.74)	0.0000	4.5800	(2,082.1103)	0.0000	0.4726	(2.1589)	0.0000	1	(1.6863)	01/06/2025
000737.ZK	12/12/2024	SDB3263186006	(31,600.00)	1.2041	(38,011.23)	(38,049.84)	0.0000	4.5800	(2,082.1103)	0.0000	4.8359	(22.0067)	0.0000	1	(17.1708)	01/06/2025
000737.ZK	12/12/2024	SDB3263186006	(4,200.00)	1.2041	(5,093.29)	(5,057.26)	0.0000	4.5800	(2,082.1103)	0.0000	0.6480	(2.9249)	0.0000	1	(2.2770)	01/06/2025
000737.ZK	12/12/2024	SDB3263186006	(1,900.00)	1.2041	(2,279.26)	(2,287.81)	0.0000	4.5800	(2,082.1103)	0.0000	0.2900	(1.3232)	0.0000	1	(1.0332)	01/06/2025
000737.ZK	12/12/2024	SDB3263186006	(3,300.00)	1.2041	(3,956.65)	(3,973.56)	0.0000	4.5800	(2,082.1103)	0.0000	0.5034	(2.2982)	0.0000	1	(1.7948)	01/06/2025
000737.ZK	12/12/2024	SDB3263186006	(7,500.00)	1.2041	(8,882.48)	(9,030.82)	0.0000	4.5800	(2,082.1103)	0.0000	1.1300	(5.2231)	0.0000	1	(4.0931)	01/06/2025
000737.ZK	12/12/2024	SDB3263186006	(700.00)	1.2041	(829.03)	(842.88)	0.0000	4.5800	(2,082.1103)	0.0000	0.1055	(0.4875)	0.0000	1	(0.3820)	01/06/2025
000737.ZK	12/12/2024	SDB3263186006	(18,400.00)	1.2041	(21,791.69)	(22,155.61)	0.0000	4.5800	(2,082.1103)	0.0000	2.7724	(12.8140)	0.0000	1	(10.0416)	01/06/2025
000737.ZK	12/12/2024	SDB3263186006	(14,100.00)	1.2041	(16,699.07)	(16,977.94)	0.0000	4.5800	(2,082.1103)	0.0000	2.1245	(9.8194)	0.0000	1	(7.6949)	01/06/2025
000737.ZK	12/12/2024	SDB3263186006	(2,300.00)	1.2041	(2,723.96)	(2,769.45)	0.0000	4.5800	(2,082.1103)	0.0000	0.3465	(1.6018)	0.0000	1	(1.2552)	01/06/2025
000737.ZK	12/12/2024	SDB3263186006	(900.00)	1.2041	(1,065.90)	(1,083.70)	0.0000	4.5800	(2,082.1103)	0.0000	0.1356	(0.6268)	0.0000	1	(0.4912)	01/06/2025
000737.ZK	12/11/2024	SDB3263186006	(3,100.00)	1.2074	(3,714.71)	(3,743.06)	0.0000	4.5800	(2,092.1875)	0.0000	0.4726	(2.1753)	0.0000	1	(1.7027)	01/06/2025
000737.ZK	12/11/2024	SDB3263186006	(31,600.00)	1.2074	(38,011.23)	(38,155.10)	0.0000	4.5800	(2,092.1875)	0.0000	4.8359	(22.1743)	0.0000	1	(17.3385)	01/06/2025
000737.ZK	12/11/2024	SDB3263186006	(4,200.00)	1.2074	(5,093.29)	(5,071.25)	0.0000	4.5800	(2,092.1875)	0.0000	0.6480	(2.9472)	0.0000	1	(2.2992)	01/06/2025
000737.ZK	12/11/2024	SDB3263186006	(1,900.00)	1.2074	(2,279.26)	(2,294.14)	0.0000	4.5800	(2,092.1875)	0.0000	0.2900	(1.3333)	0.0000	1	(1.0433)	01/06/2025
000737.ZK	12/11/2024	SDB3263186006	(3,300.00)	1.2074	(3,956.65)	(3,984.55)	0.0000	4.5800	(2,092.1875)	0.0000	0.5034	(2.3157)	0.0000	1	(1.8123)	01/06/2025
000737.ZK	12/11/2024	SDB3263186006	(7,500.00)	1.2074	(8,882.48)	(9,055.80)	0.0000	4.5800	(2,092.1875)	0.0000	1.1300	(5.2629)	0.0000	1	(4.1328)	01/06/2025
000737.ZK	12/11/2024	SDB3263186006	(700.00)	1.2074	(829.03)	(845.21)	0.0000	4.5800	(2,092.1875)	0.0000	0.1055	(0.4912)	0.0000	1	(0.3857)	01/06/2025
000737.ZK	12/11/2024	SDB3263186006	(18,400.00)	1.2074	(21,791.69)	(22,216.90)	0.0000	4.5800	(2,092.1875)	0.0000	2.7724	(12.9116)	0.0000	1	(10.1393)	01/06/2025
000737.ZK	12/11/2024	SDB3263186006	(14,100.00)	1.2074	(16,699.07)	(17,024.90)	0.0000	4.5800	(2,092.1875)	0.0000	2.1245	(9.8942)	0.0000	1	(7.7698)	01/06/2025
000737.ZK	12/11/2024	SDB3263186006	(2,300.00)	1.2074	(2,723.96)	(2,777.11)	0.0000	4.5800	(2,092.1875)	0.0000	0.3465	(1.6140)	0.0000	1	(1.2674)	01/06/2025
000737.ZK	12/11/2024	SDB3263186006	(900.00)	1.2074	(1,065.90)	(1,086.70)	0.0000	4.5800	(2,092.1875)	0.0000	0.1356	(0.6315)	0.0000	1	(0.4959)	01/06/2025
000737.ZK	12/10/2024	SDB3263186006	(31,600.00)	1.1930	(38,011.23)	(37,699.72)	0.0000	4.5800	(2,095.5535)	0.0000	4.8359	(21.9449)	0.0000	1	(17.1091)	01/06/2025
000737.ZK	12/10/2024	SDB3263186006	(4,200.00)	1.1930	(5,093.29)	(5,010.72)	0.0000	4.5800	(2,095.5535)	0.0000	0.6480	(2.9167)	0.0000	1	(2.2688)	01/06/2025
000737.ZK	12/10/2024	SDB3263186006	(1,900.00)	1.1930	(2,279.26)	(2,266.76)	0.0000	4.5800	(2,095.5535)	0.0000	0.2900	(1.3195)	0.0000	1	(1.0295)	01/06/2025
000737.ZK	12/10/2024	SDB3263186006	(3,300.00)	1.1930	(3,956.65)	(3,937.00)	0.0000	4.5800	(2,095.5535)	0.0000	0.5034	(2.2917)	0.0000	1	(1.7883)	01/06/2025
000737.ZK	12/10/2024	SDB3263186006	(7,500.00)	1.1930	(8,882.48)	(8,947.72)	0.0000	4.5800	(2,095.5535)	0.0000	1.1300	(5.2085)	0.0000	1	(4.0784)	01/06/2025
000737.ZK	12/10/2024	SDB3263186006	(700.00)	1.1930	(829.03)	(835.12)	0.0000	4.5800	(2,095.5535)	0.0000	0.1055	(0.4861)	0.0000	1	(0.3807)	01/06/2025
000737.ZK	12/10/2024	SDB3263186006	(18,400.00)	1.1930	(21,791.69)	(21,951.73)	0.0000	4.5800	(2,095.5535)	0.0000	2.7724	(12.7781)	0.0000	1	(10.0057)	01/06/2025
000737.ZK	12/10/2024	SDB3263186006	(14,100.00)	1.1930	(16,699.07)	(16,821.71)	0.0000	4.5800	(2,095.5535)	0.0000	2.1245	(9.7919)	0.0000	1	(7.6674)	01/06/2025
000737.ZK	12/10/2024	SDB3263186006	(2,300.00)	1.1930	(2,723.96)	(2,743.97)	0.0000	4.5800	(2,095.5535)	0.0000	0.3465	(1.5973)	0.0000	1	(1.2507)	01/06/2025
000737.ZK	12/10/2024	SDB3263186006	(900.00)	1.1930	(1,065.90)	(1,073.73)	0.0000	4.5800	(2,095.5535)	0.0000	0.1356	(0.6250)	0.0000	1	(0.4894)	01/06/2025
000737.ZK	12/09/2024	SDB3263186006	(31,600.00)	1.1929	(38,011.23)	(37,694.44)	0.0000	4.5800	(2,095.5535)	0.0000	4.8359	(21.9419)	0.0000	1	(17.1060)	01/06/2025
000737.ZK	12/09/2024	SDB3263186006	(4,200.00)	1.1929	(5,093.29)	(5,010.02)	0.0000	4.5800	(2,095.5535)	0.0000	0.6480	(2.9163)	0.0000	1	(2.2683)	01/06/2025
000737.ZK	12/09/2024	SDB3263186006	(1,900.00)	1.1929	(2,279.26)	(2,266.44)	0.0000	4.5800	(2,095.5535)	0.0000	0.2900	(1.3193)	0.0000	1	(1.0293)	01/06/2025
000737.ZK	12/09/2024	SDB3263186006	(3,300.00)	1.1929	(3,956.65)	(3,936.44)	0.0000	4.5800	(2,095.5535)	0.0000	0.5034	(2.2914)	0.0000	1	(1.7880)	01/06/2025
000737.ZK	12/09/2024	SDB3263186006	(7,500.00)	1.1929	(8,882.48)	(8,946.47)	0.0000	4.5800	(2,095.5535)	0.0000	1.1300	(5.2077)	0.0000	1	(4.0777)	01/06/2025
000737.ZK	12/09/2024	SDB3263186006	(700.00)	1.1929	(829.03)	(835.00)	0.0000	4.5800	(2,095.5535)	0.0000	0.1055	(0.4861)	0.0000	1	(0.3806)	01/06/2025
000737.ZK	12/09/2024	SDB3263186006	(18,400.00)	1.1929	(21,791.69)	(21,948.66)	0.0000	4.5800	(2,095.5535)	0.0000	2.7724	(12.7763)	0.0000	1	(10.0039)	01/06/2025
000737.ZK	12/09/2024	SDB3263186006	(14,100.00)	1.1929	(16,699.07)	(16,819.35)	0.0000	4.5800	(2,095.5535)	0.0000	2.1245	(9.7905)	0.0000	1	(7.6660)	01/06/2025
000737.ZK	12/09/2024	SDB3263186006	(2,300.00)	1.1929	(2,723.96)	(2,743.58)	0.0000	4.5800	(2,095.5535)	0.0000	0.3465	(1.5970)	0.0000	1	(1.2505)	01/06/2025
000737.ZK	12/09/2024	SDB3263186006	(900.00)	1.1929	(1,065.90)	(1,073.58)	0.0000	4.5800	(2,095.5535)	0.0000	0.1356	(0.6249)	0.0000	1	(0.4893)	01/06/2025
000737.ZK	12/06/2024	SDB3263186006	(1,900.00)	1.2028	(2,279.26)	(2,285.36)	0.0000	4.5800	(2,165.2240)	0.0000	0.8699	(4.1236)	0.0000	3	(3.2537)	01/06/2025
000737.ZK	12/06/2024	SDB3263186006	(3,300.00)	1.2028	(3,956.65)	(3,969.31)	0.0000	4.5800	(2,165.2240)	0.0000	1.5101	(7.1620)	0.0000	3	(5.6519)	01/06/2025
000737.ZK	12/06/2024	SDB3263186006	(7,500.00)	1.2028	(8,882.48)	(9,021.17)	0.0000	4.5800	(2,165.2240)	0.0000	3.3901	(16.2774)	0.0000	3	(12.8872)	01/06/2025
000737.ZK	12/06/2024	SDB3263186006	(700.00)	1.2028	(829.03)	(841.98)	0.0000	4.5800	(2,165.2240)	0.0000	0.3164	(1.5192)	0.0000	3	(1.2028)	01/06/2025
000737.ZK	12/06/2024	SDB3263186006	(18,400.00)	1.2028	(21,791.69)	(22,131.92)	0.0000	4.5800	(2,165.2240)	0.0000	8.3172	(39.9338)	0.0000	3	(31.6167)	01/06/2025
000737.ZK	12/06/2024	SDB3263186006	(14,100.00)	1.2028	(16,699.07)	(16,959.79)	0.0000	4.5800	(2,165.2240)	0.0000	6.3735	(30.6015)	0.0000	3	(24.2280)	01/06/2025
000737.ZK	12/06/2024	SDB3263186006	(2,300.00)	1.2028	(2,723.96)	(2,766.49)	0.0000	4.5800	(2,165.2240)	0.0000	1.0396	(4.9917)	0.0000	3	(3.9521)	01/06/2025
000737.ZK	12/06/2024	SDB3263186006	(900.00)	1.2028	(1,065.90)	(1,082.54)	0.0000	4.5800	(2,165.2240)	0.0000	0.4068	(1.9533)	0.0000	3	(1.5465)	01/06/2025

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Fund: ALL
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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
NAFINE CHEMICAL INDUSTRY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
000737.ZK	12/05/2024	SDB3263186006	(3,300.00)	1.2146	(3,956.65)	(4,008.07)	0.0000	4.5800	(2,171.8750)	0.0000	0.5034	(2.4181)	0.0000	1	(1.9147)	01/06/2025
000737.ZK	12/05/2024	SDB3263186006	(7,500.00)	1.2146	(8,882.48)	(9,109.25)	0.0000	4.5800	(2,171.8750)	0.0000	1.1300	(5.4956)	0.0000	1	(4.3656)	01/06/2025
000737.ZK	12/05/2024	SDB3263186006	(700.00)	1.2146	(829.03)	(850.20)	0.0000	4.5800	(2,171.8750)	0.0000	0.1055	(0.5129)	0.0000	1	(0.4075)	01/06/2025
000737.ZK	12/05/2024	SDB3263186006	(18,400.00)	1.2146	(21,791.69)	(22,348.03)	0.0000	4.5800	(2,171.8750)	0.0000	2.7724	(13.4825)	0.0000	1	(10.7101)	01/06/2025
000737.ZK	12/05/2024	SDB3263186006	(14,100.00)	1.2146	(16,699.07)	(17,125.39)	0.0000	4.5800	(2,171.8750)	0.0000	2.1245	(10.3317)	0.0000	1	(8.2072)	01/06/2025
000737.ZK	12/05/2024	SDB3263186006	(2,300.00)	1.2146	(2,723.96)	(2,793.50)	0.0000	4.5800	(2,171.8750)	0.0000	0.3465	(1.6853)	0.0000	1	(1.3388)	01/06/2025
000737.ZK	12/05/2024	SDB3263186006	(900.00)	1.2146	(1,065.90)	(1,093.11)	0.0000	4.5800	(2,171.8750)	0.0000	0.1356	(0.6595)	0.0000	1	(0.5239)	01/06/2025
000737.ZK	12/04/2024	SDB3263186006	(7,500.00)	1.1843	(8,882.48)	(8,882.48)	0.0000	4.5800	(2,184.7949)	0.0000	1.1300	(5.3907)	0.0000	1	(4.2606)	01/06/2025
000737.ZK	12/04/2024	SDB3263186006	(700.00)	1.1843	(829.03)	(829.03)	0.0000	4.5800	(2,184.7949)	0.0000	0.1055	(0.5031)	0.0000	1	(0.3977)	01/06/2025
000737.ZK	12/04/2024	SDB3263186006	(18,400.00)	1.1843	(21,791.69)	(21,791.69)	0.0000	4.5800	(2,184.7949)	0.0000	2.7724	(13.2251)	0.0000	1	(10.4527)	01/06/2025
000737.ZK	12/04/2024	SDB3263186006	(14,100.00)	1.1843	(16,699.07)	(16,699.07)	0.0000	4.5800	(2,184.7949)	0.0000	2.1245	(10.1345)	0.0000	1	(8.0100)	01/06/2025
000737.ZK	12/04/2024	SDB3263186006	(2,300.00)	1.1843	(2,723.96)	(2,723.96)	0.0000	4.5800	(2,184.7949)	0.0000	0.3465	(1.6531)	0.0000	1	(1.3066)	01/06/2025
000737.ZK	12/04/2024	SDB3263186006	(900.00)	1.1843	(1,065.90)	(1,065.90)	0.0000	4.5800	(2,184.7949)	0.0000	0.1356	(0.6469)	0.0000	1	(0.5113)	01/06/2025
TOTAL NAFINE CHEMICAL INDUSTRY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND											536.6925	(2,415.7370)	0.0000		(1,879.0445)	

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
NANJING CANATAL DATA-CENTRE ENVIRONMENTAL TECH CO., LTD. CMN CLASS A SERIES NORTHBOUND																
603912.SH	12/30/2024	SDB3264583164	(71,400.00)	1.3223	(108,025.49)	(94,413.58)	0.0000	4.3300	(1,750.0000)	0.0000	12.9931	(45.8955)	0.0000	1	(32.9024)	01/06/2025
603912.SH	12/27/2024	SDB3264583164	(71,400.00)	1.5130	(108,025.49)	(108,025.49)	0.0000	4.3300	(1,750.0000)	0.0000	38.9792	(157.5372)	0.0000	3	(118.5580)	01/06/2025
TOTAL NANJING CANATAL DATA-CENTRE ENVIRONMENTAL TECH CO., LTD. CMN CLASS A SERIES NORTHBOUND											51.9723	(203.4327)	0.0000		(151.4604)	

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
NANJING HANRUI COBALT CO LTD CMN CLASS A SERIES NORTHBOUND																
300618.ZK	01/03/2025	SDB3262800228	(100.00)	4.8143	(523.76)	(481.43)	0.0000	4.3300	(1,740.2173)	0.0000	0.1890	(0.6982)	0.0000	3	(0.5092)	01/06/2025
300618.ZK	01/03/2025	SDB3262800228	(800.00)	4.8143	(4,190.07)	(3,851.43)	0.0000	4.3300	(1,740.2173)	0.0000	1.5119	(5.5853)	0.0000	3	(4.0733)	01/06/2025
300618.ZK	01/03/2025	SDB3262800228	(400.00)	4.8143	(2,095.04)	(1,925.71)	0.0000	4.3300	(1,740.2173)	0.0000	0.7560	(2.7926)	0.0000	3	(2.0367)	01/06/2025
300618.ZK	01/03/2025	SDB3262800228	(1,000.00)	4.8143	(5,237.59)	(4,814.28)	0.0000	4.3300	(1,740.2173)	0.0000	1.8899	(6.9816)	0.0000	3	(5.0917)	01/06/2025
300618.ZK	01/02/2025	SDB3262800228	(100.00)	4.8101	(523.76)	(481.01)	0.0000	4.3300	(1,740.2173)	0.0000	0.0630	(0.2325)	0.0000	1	(0.1695)	01/06/2025
300618.ZK	01/02/2025	SDB3262800228	(800.00)	4.8101	(4,190.07)	(3,848.04)	0.0000	4.3300	(1,740.2173)	0.0000	0.5040	(1.8601)	0.0000	1	(1.3561)	01/06/2025
300618.ZK	01/02/2025	SDB3262800228	(400.00)	4.8101	(2,095.04)	(1,924.02)	0.0000	4.3300	(1,740.2173)	0.0000	0.2520	(0.9301)	0.0000	1	(0.6781)	01/06/2025
300618.ZK	01/02/2025	SDB3262800228	(1,000.00)	4.8101	(5,237.59)	(4,810.06)	0.0000	4.3300	(1,740.2173)	0.0000	0.6300	(2.3252)	0.0000	1	(1.6952)	01/06/2025
300618.ZK	12/31/2024	SDB3262800228	(100.00)	4.8767	(523.76)	(487.67)	0.0000	4.3300	(1,740.2173)	0.0000	0.1260	(0.4715)	0.0000	2	(0.3455)	01/06/2025
300618.ZK	12/31/2024	SDB3262800228	(800.00)	4.8767	(4,190.07)	(3,901.40)	0.0000	4.3300	(1,740.2173)	0.0000	1.0079	(3.7718)	0.0000	2	(2.7639)	01/06/2025
300618.ZK	12/31/2024	SDB3262800228	(400.00)	4.8767	(2,095.04)	(1,950.70)	0.0000	4.3300	(1,740.2173)	0.0000	0.5040	(1.8859)	0.0000	2	(1.3819)	01/06/2025
300618.ZK	12/31/2024	SDB3262800228	(1,000.00)	4.8767	(5,237.59)	(4,876.75)	0.0000	4.3300	(1,740.2173)	0.0000	1.2599	(4.7148)	0.0000	2	(3.4548)	01/06/2025
300618.ZK	12/30/2024	SDB3262800228	(100.00)	4.8458	(523.76)	(484.58)	0.0000	4.3300	(1,740.6250)	0.0000	0.0630	(0.2343)	0.0000	1	(0.1713)	01/06/2025
300618.ZK	12/30/2024	SDB3262800228	(800.00)	4.8458	(4,190.07)	(3,876.61)	0.0000	4.3300	(1,740.6250)	0.0000	0.5040	(1.8744)	0.0000	1	(1.3704)	01/06/2025
300618.ZK	12/30/2024	SDB3262800228	(400.00)	4.8458	(2,095.04)	(1,938.31)	0.0000	4.3300	(1,740.6250)	0.0000	0.2520	(0.9372)	0.0000	1	(0.6852)	01/06/2025
300618.ZK	12/30/2024	SDB3262800228	(100.00)	4.8458	(523.76)	(484.58)	0.0000	4.3300	(1,740.6250)	0.0000	0.0630	(0.2343)	0.0000	1	(0.1713)	01/06/2025
300618.ZK	12/30/2024	SDB3262800228	(1,000.00)	4.8458	(5,237.59)	(4,845.76)	0.0000	4.3300	(1,740.6250)	0.0000	0.6300	(2.3430)	0.0000	1	(1.7130)	01/06/2025
300618.ZK	12/27/2024	SDB3262800228	(100.00)	4.9548	(523.76)	(495.48)	0.0000	4.3300	(1,740.6250)	0.0000	0.1890	(0.7187)	0.0000	3	(0.5297)	01/06/2025
300618.ZK	12/27/2024	SDB3262800228	(800.00)	4.9548	(4,190.07)	(3,963.88)	0.0000	4.3300	(1,740.6250)	0.0000	1.5119	(5.7497)	0.0000	3	(4.2378)	01/06/2025
300618.ZK	12/27/2024	SDB3262800228	(400.00)	4.9548	(2,095.04)	(1,981.94)	0.0000	4.3300	(1,740.6250)	0.0000	0.7560	(2.8748)	0.0000	3	(2.1189)	01/06/2025
300618.ZK	12/27/2024	SDB3262800228	(100.00)	4.9548	(523.76)	(495.48)	0.0000	4.3300	(1,740.6250)	0.0000	0.1890	(0.7187)	0.0000	3	(0.5297)	01/06/2025
300618.ZK	12/27/2024	SDB3262800228	(1,000.00)	4.9548	(5,237.59)	(4,954.84)	0.0000	4.3300	(1,740.6250)	0.0000	1.8899	(7.1871)	0.0000	3	(5.2972)	01/06/2025
300618.ZK	12/26/2024	SDB3262800228	(100.00)	4.8838	(523.76)	(488.38)	0.0000	4.3300	(1,740.6250)	0.0000	0.0630	(0.2361)	0.0000	1	(0.1731)	01/06/2025
300618.ZK	12/26/2024	SDB3262800228	(800.00)	4.8838	(4,190.07)	(3,907.03)	0.0000	4.3300	(1,740.6250)	0.0000	0.5040	(1.8891)	0.0000	1	(1.3851)	01/06/2025
300618.ZK	12/26/2024	SDB3262800228	(400.00)	4.8838	(2,095.04)	(1,953.51)	0.0000	4.3300	(1,740.6250)	0.0000	0.2520	(0.9445)	0.0000	1	(0.6926)	01/06/2025
300618.ZK	12/26/2024	SDB3262800228	(100.00)	4.8838	(523.76)	(488.38)	0.0000	4.3300	(1,740.6250)	0.0000	0.0630	(0.2361)	0.0000	1	(0.1731)	01/06/2025
300618.ZK	12/26/2024	SDB3262800228	(1,000.00)	4.8838	(5,237.59)	(4,883.78)	0.0000	4.3300	(1,740.6250)	0.0000	0.6300	(2.3613)	0.0000	1	(1.7314)	01/06/2025
300618.ZK	12/24/2024	SDB3262800228	(100.00)	4.8838	(523.76)	(488.38)	0.0000	4.3300	(1,740.6250)	0.0000	0.1260	(0.4723)	0.0000	2	(0.3463)	01/06/2025
300618.ZK	12/24/2024	SDB3262800228	(800.00)	4.8838	(4,190.07)	(3,907.03)	0.0000	4.3300	(1,740.6250)	0.0000	1.0079	(3.7782)	0.0000	2	(2.7702)	01/06/2025
300618.ZK	12/24/2024	SDB3262800228	(400.00)	4.8838	(2,095.04)	(1,953.51)	0.0000	4.3300	(1,740.6250)	0.0000	0.5040	(1.8891)	0.0000	2	(1.3851)	01/06/2025
300618.ZK	12/24/2024	SDB3262800228	(100.00)	4.8838	(523.76)	(488.38)	0.0000	4.3300	(1,740.6250)	0.0000	0.1260	(0.4723)	0.0000	2	(0.3463)	01/06/2025
300618.ZK	12/24/2024	SDB3262800228	(1,000.00)	4.8838	(5,237.59)	(4,883.78)	0.0000	4.3300	(1,740.6250)	0.0000	1.2599	(4.7227)	0.0000	2	(3.4628)	01/06/2025
300618.ZK	12/23/2024	SDB3262800228	(100.00)	4.8708	(523.76)	(487.08)	0.0000	4.3300	(1,740.6250)	0.0000	0.0630	(0.2355)	0.0000	1	(0.1725)	01/06/2025
300618.ZK	12/23/2024	SDB3262800228	(800.00)	4.8708	(4,190.07)	(3,896.63)	0.0000	4.3300	(1,740.6250)	0.0000	0.5040	(1.8840)	0.0000	1	(1.3801)	01/06/2025
300618.ZK	12/23/2024	SDB3262800228	(400.00)	4.8708	(2,095.04)	(1,948.32)	0.0000	4.3300	(1,740.6250)	0.0000	0.2520	(0.9420)	0.0000	1	(0.6900)	01/06/2025
300618.ZK	12/23/2024	SDB3262800228	(100.00)	4.8708	(523.76)	(487.08)	0.0000	4.3300	(1,740.6250)	0.0000	0.0630	(0.2355)	0.0000	1	(0.1725)	01/06/2025
300618.ZK	12/23/2024	SDB3262800228	(1,000.00)	4.8708	(5,237.59)	(4,870.79)	0.0000	4.3300	(1,740.6250)	0.0000	0.6300	(2.3551)	0.0000	1	(1.7251)	01/06/2025
300618.ZK	12/20/2024	SDB3262800228	(100.00)	4.9110	(523.76)	(491.10)	0.0000	4.3300	(1,740.6250)	0.0000	0.1890	(0.7123)	0.0000	3	(0.5234)	01/06/2025
300618.ZK	12/20/2024	SDB3262800228	(800.00)	4.9110	(4,190.07)	(3,928.77)	0.0000	4.3300	(1,740.6250)	0.0000	1.5119	(5.6988)	0.0000	3	(4.1868)	01/06/2025
300618.ZK	12/20/2024	SDB3262800228	(400.00)	4.9110	(2,095.04)	(1,964.38)	0.0000	4.3300	(1,740.6250)	0.0000	0.7560	(2.8494)	0.0000	3	(2.0934)	01/06/2025
300618.ZK	12/20/2024	SDB3262800228	(100.00)	4.9110	(523.76)	(491.10)	0.0000	4.3300	(1,740.6250)	0.0000	0.1890	(0.7123)	0.0000	3	(0.5234)	01/06/2025
300618.ZK	12/20/2024	SDB3262800228	(1,000.00)	4.9110	(5,237.59)	(4,910.96)	0.0000	4.3300	(1,740.6250)	0.0000	1.8899	(7.1235)	0.0000	3	(5.2336)	01/06/2025
300618.ZK	12/19/2024	SDB3262800228	(100.00)	4.9661	(523.76)	(496.61)	0.0000	4.5800	(1,740.6250)	0.0000	0.0666	(0.2401)	0.0000	1	(0.1735)	01/06/2025
300618.ZK	12/19/2024	SDB3262800228	(800.00)	4.9661	(4,190.07)	(3,972.91)	0.0000	4.5800	(1,740.6250)	0.0000	0.5331	(1.9209)	0.0000	1	(1.3879)	01/06/2025
300618.ZK	12/19/2024	SDB3262800228	(400.00)	4.9661	(2,095.04)	(1,986.46)	0.0000	4.5800	(1,740.6250)	0.0000	0.2665	(0.9605)	0.0000	1	(0.6939)	01/06/2025
300618.ZK	12/19/2024	SDB3262800228	(100.00)	4.9661	(523.76)	(496.61)	0.0000	4.5800	(1,740.6250)	0.0000	0.0666	(0.2401)	0.0000	1	(0.1735)	01/06/2025
300618.ZK	12/19/2024	SDB3262800228	(1,000.00)	4.9661	(5,237.59)	(4,966.14)	0.0000	4.5800	(1,740.6250)	0.0000	0.6663	(2.4012)	0.0000	1	(1.7348)	01/06/2025
300618.ZK	12/18/2024	SDB3262800228	(100.00)	5.0160	(523.76)	(501.60)	0.0000	4.5800	(1,740.6250)	0.0000	0.0666	(0.2425)	0.0000	1	(0.1759)	01/06/2025
300618.ZK	12/18/2024	SDB3262800228	(800.00)	5.0160	(4,190.07)	(4,012.81)	0.0000	4.5800	(1,740.6250)	0.0000	0.5331	(1.9402)	0.0000	1	(1.4072)	01/06/2025
300618.ZK	12/18/2024	SDB3262800228	(400.00)	5.0160	(2,095.04)	(2,006.41)	0.0000	4.5800	(1,740.6250)	0.0000	0.2665	(0.9701)	0.0000	1	(0.7036)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
NANJING HANRUI COBALT CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
300618.ZK	12/18/2024	SDB3262800228	(100.00)	5.0160	(523.76)	(501.60)	0.0000	4.5800	(1,740.6250)	0.0000	0.0666	(0.2425)	0.0000	1	(0.1759)	01/06/2025
300618.ZK	12/18/2024	SDB3262800228	(1,000.00)	5.0160	(5,237.59)	(5,016.02)	0.0000	4.5800	(1,740.6250)	0.0000	0.6663	(2.4253)	0.0000	1	(1.7589)	01/06/2025
300618.ZK	12/17/2024	SDB3262800228	(100.00)	5.2394	(523.76)	(523.94)	0.0000	4.5800	(1,740.6250)	0.0000	0.0666	(0.2533)	0.0000	1	(0.1867)	01/06/2025
300618.ZK	12/17/2024	SDB3262800228	(800.00)	5.2394	(4,190.07)	(4,191.49)	0.0000	4.5800	(1,740.6250)	0.0000	0.5331	(2.0266)	0.0000	1	(1.4935)	01/06/2025
300618.ZK	12/17/2024	SDB3262800228	(400.00)	5.2394	(2,095.04)	(2,095.75)	0.0000	4.5800	(1,740.6250)	0.0000	0.2665	(1.0133)	0.0000	1	(0.7468)	01/06/2025
300618.ZK	12/17/2024	SDB3262800228	(100.00)	5.2394	(523.76)	(523.94)	0.0000	4.5800	(1,740.6250)	0.0000	0.0666	(0.2533)	0.0000	1	(0.1867)	01/06/2025
300618.ZK	12/17/2024	SDB3262800228	(1,000.00)	5.2394	(5,237.59)	(5,239.36)	0.0000	4.5800	(1,740.6250)	0.0000	0.6663	(2.5333)	0.0000	1	(1.8669)	01/06/2025
300618.ZK	12/16/2024	SDB3262800228	(100.00)	5.2504	(523.76)	(525.04)	0.0000	4.5800	(1,741.0000)	0.0000	0.0666	(0.2539)	0.0000	1	(0.1873)	01/06/2025
300618.ZK	12/16/2024	SDB3262800228	(800.00)	5.2504	(4,190.07)	(4,200.29)	0.0000	4.5800	(1,741.0000)	0.0000	0.5331	(2.0313)	0.0000	1	(1.4982)	01/06/2025
300618.ZK	12/16/2024	SDB3262800228	(400.00)	5.2504	(2,095.04)	(2,100.14)	0.0000	4.5800	(1,741.0000)	0.0000	0.2665	(1.0157)	0.0000	1	(0.7491)	01/06/2025
300618.ZK	12/16/2024	SDB3262800228	(200.00)	5.2504	(1,047.52)	(1,050.07)	0.0000	4.5800	(1,741.0000)	0.0000	0.1333	(0.5078)	0.0000	1	(0.3746)	01/06/2025
300618.ZK	12/16/2024	SDB3262800228	(1,000.00)	5.2504	(5,237.59)	(5,250.36)	0.0000	4.5800	(1,741.0000)	0.0000	0.6663	(2.5391)	0.0000	1	(1.8728)	01/06/2025
300618.ZK	12/13/2024	SDB3262800228	(100.00)	5.2321	(523.76)	(523.21)	0.0000	4.5800	(1,741.0000)	0.0000	0.1999	(0.7591)	0.0000	3	(0.5592)	01/06/2025
300618.ZK	12/13/2024	SDB3262800228	(800.00)	5.2321	(4,190.07)	(4,185.68)	0.0000	4.5800	(1,741.0000)	0.0000	1.5992	(6.0727)	0.0000	3	(4.4735)	01/06/2025
300618.ZK	12/13/2024	SDB3262800228	(400.00)	5.2321	(2,095.04)	(2,092.84)	0.0000	4.5800	(1,741.0000)	0.0000	0.7996	(3.0364)	0.0000	3	(2.2368)	01/06/2025
300618.ZK	12/13/2024	SDB3262800228	(200.00)	5.2321	(1,047.52)	(1,046.42)	0.0000	4.5800	(1,741.0000)	0.0000	0.3998	(1.5182)	0.0000	3	(1.1184)	01/06/2025
300618.ZK	12/13/2024	SDB3262800228	(1,000.00)	5.2321	(5,237.59)	(5,232.10)	0.0000	4.5800	(1,741.0000)	0.0000	1.9990	(7.5909)	0.0000	3	(5.5919)	01/06/2025
300618.ZK	12/12/2024	SDB3262800228	(100.00)	5.2087	(523.76)	(520.87)	0.0000	4.5800	(1,741.0000)	0.0000	0.0666	(0.2519)	0.0000	1	(0.1853)	01/06/2025
300618.ZK	12/12/2024	SDB3262800228	(800.00)	5.2087	(4,190.07)	(4,166.93)	0.0000	4.5800	(1,741.0000)	0.0000	0.5331	(2.0152)	0.0000	1	(1.4821)	01/06/2025
300618.ZK	12/12/2024	SDB3262800228	(400.00)	5.2087	(2,095.04)	(2,083.46)	0.0000	4.5800	(1,741.0000)	0.0000	0.2665	(1.0076)	0.0000	1	(0.7411)	01/06/2025
300618.ZK	12/12/2024	SDB3262800228	(200.00)	5.2087	(1,047.52)	(1,041.73)	0.0000	4.5800	(1,741.0000)	0.0000	0.1333	(0.5038)	0.0000	1	(0.3705)	01/06/2025
300618.ZK	12/12/2024	SDB3262800228	(1,000.00)	5.2087	(5,237.59)	(5,208.66)	0.0000	4.5800	(1,741.0000)	0.0000	0.6663	(2.5190)	0.0000	1	(1.8526)	01/06/2025
300618.ZK	12/11/2024	SDB3262800228	(100.00)	5.2731	(523.76)	(527.31)	0.0000	4.5800	(1,741.0000)	0.0000	0.0666	(0.2550)	0.0000	1	(0.1884)	01/06/2025
300618.ZK	12/11/2024	SDB3262800228	(800.00)	5.2731	(4,190.07)	(4,218.47)	0.0000	4.5800	(1,741.0000)	0.0000	0.5331	(2.0401)	0.0000	1	(1.5070)	01/06/2025
300618.ZK	12/11/2024	SDB3262800228	(400.00)	5.2731	(2,095.04)	(2,109.23)	0.0000	4.5800	(1,741.0000)	0.0000	0.2665	(1.0200)	0.0000	1	(0.7535)	01/06/2025
300618.ZK	12/11/2024	SDB3262800228	(200.00)	5.2731	(1,047.52)	(1,054.62)	0.0000	4.5800	(1,741.0000)	0.0000	0.1333	(0.5100)	0.0000	1	(0.3768)	01/06/2025
300618.ZK	12/11/2024	SDB3262800228	(1,000.00)	5.2731	(5,237.59)	(5,273.09)	0.0000	4.5800	(1,741.0000)	0.0000	0.6663	(2.5501)	0.0000	1	(1.8838)	01/06/2025
300618.ZK	12/10/2024	SDB3262800228	(100.00)	5.1817	(523.76)	(518.17)	0.0000	4.5800	(1,741.0000)	0.0000	0.0666	(0.2506)	0.0000	1	(0.1840)	01/06/2025
300618.ZK	12/10/2024	SDB3262800228	(800.00)	5.1817	(4,190.07)	(4,145.36)	0.0000	4.5800	(1,741.0000)	0.0000	0.5331	(2.0047)	0.0000	1	(1.4717)	01/06/2025
300618.ZK	12/10/2024	SDB3262800228	(400.00)	5.1817	(2,095.04)	(2,072.68)	0.0000	4.5800	(1,741.0000)	0.0000	0.2665	(1.0024)	0.0000	1	(0.7358)	01/06/2025
300618.ZK	12/10/2024	SDB3262800228	(200.00)	5.1817	(1,047.52)	(1,036.34)	0.0000	4.5800	(1,741.0000)	0.0000	0.1333	(0.5012)	0.0000	1	(0.3679)	01/06/2025
300618.ZK	12/10/2024	SDB3262800228	(1,000.00)	5.1817	(5,237.59)	(5,181.70)	0.0000	4.5800	(1,741.0000)	0.0000	0.6663	(2.5059)	0.0000	1	(1.8396)	01/06/2025
300618.ZK	12/09/2024	SDB3262800228	(100.00)	5.1709	(523.76)	(517.09)	0.0000	4.5800	(1,741.0000)	0.0000	0.0666	(0.2501)	0.0000	1	(0.1834)	01/06/2025
300618.ZK	12/09/2024	SDB3262800228	(800.00)	5.1709	(4,190.07)	(4,136.72)	0.0000	4.5800	(1,741.0000)	0.0000	0.5331	(2.0006)	0.0000	1	(1.4675)	01/06/2025
300618.ZK	12/09/2024	SDB3262800228	(400.00)	5.1709	(2,095.04)	(2,068.36)	0.0000	4.5800	(1,741.0000)	0.0000	0.2665	(1.0003)	0.0000	1	(0.7337)	01/06/2025
300618.ZK	12/09/2024	SDB3262800228	(200.00)	5.1709	(1,047.52)	(1,034.18)	0.0000	4.5800	(1,741.0000)	0.0000	0.1333	(0.5001)	0.0000	1	(0.3669)	01/06/2025
300618.ZK	12/09/2024	SDB3262800228	(1,000.00)	5.1709	(5,237.59)	(5,170.90)	0.0000	4.5800	(1,741.0000)	0.0000	0.6663	(2.5007)	0.0000	1	(1.8344)	01/06/2025
300618.ZK	12/06/2024	SDB3262800228	(100.00)	5.2442	(523.76)	(524.42)	0.0000	4.5800	(1,741.0000)	0.0000	0.1999	(0.7608)	0.0000	3	(0.5609)	01/06/2025
300618.ZK	12/06/2024	SDB3262800228	(800.00)	5.2442	(4,190.07)	(4,195.36)	0.0000	4.5800	(1,741.0000)	0.0000	1.5992	(6.0868)	0.0000	3	(4.4876)	01/06/2025
300618.ZK	12/06/2024	SDB3262800228	(400.00)	5.2442	(2,095.04)	(2,097.68)	0.0000	4.5800	(1,741.0000)	0.0000	0.7996	(3.0434)	0.0000	3	(2.2438)	01/06/2025
300618.ZK	12/06/2024	SDB3262800228	(200.00)	5.2442	(1,047.52)	(1,048.84)	0.0000	4.5800	(1,741.0000)	0.0000	0.3998	(1.5217)	0.0000	3	(1.1219)	01/06/2025
300618.ZK	12/06/2024	SDB3262800228	(1,000.00)	5.2442	(5,237.59)	(5,244.20)	0.0000	4.5800	(1,741.0000)	0.0000	1.9990	(7.6085)	0.0000	3	(5.6094)	01/06/2025
300618.ZK	12/05/2024	SDB3262800228	(100.00)	5.3276	(523.76)	(532.76)	0.0000	4.5800	(1,741.0000)	0.0000	0.0666	(0.2576)	0.0000	1	(0.1910)	01/06/2025
300618.ZK	12/05/2024	SDB3262800228	(800.00)	5.3276	(4,190.07)	(4,262.10)	0.0000	4.5800	(1,741.0000)	0.0000	0.5331	(2.0612)	0.0000	1	(1.5281)	01/06/2025
300618.ZK	12/05/2024	SDB3262800228	(400.00)	5.3276	(2,095.04)	(2,131.05)	0.0000	4.5800	(1,741.0000)	0.0000	0.2665	(1.0306)	0.0000	1	(0.7641)	01/06/2025
300618.ZK	12/05/2024	SDB3262800228	(200.00)	5.3276	(1,047.52)	(1,065.52)	0.0000	4.5800	(1,741.0000)	0.0000	0.1333	(0.5153)	0.0000	1	(0.3820)	01/06/2025
300618.ZK	12/05/2024	SDB3262800228	(1,000.00)	5.3276	(5,237.59)	(5,327.62)	0.0000	4.5800	(1,741.0000)	0.0000	0.6663	(2.5765)	0.0000	1	(1.9102)	01/06/2025
300618.ZK	12/04/2024	SDB3262800228	(100.00)	5.2376	(523.76)	(523.76)	0.0000	4.5800	(1,741.0000)	0.0000	0.0666	(0.2533)	0.0000	1	(0.1867)	01/06/2025
300618.ZK	12/04/2024	SDB3262800228	(800.00)	5.2376	(4,190.07)	(4,190.07)	0.0000	4.5800	(1,741.0000)	0.0000	0.5331	(2.0264)	0.0000	1	(1.4933)	01/06/2025
300618.ZK	12/04/2024	SDB3262800228	(400.00)	5.2376	(2,095.04)	(2,095.04)	0.0000	4.5800	(1,741.0000)	0.0000	0.2665	(1.0132)	0.0000	1	(0.7466)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
NANJING HANRUI COBALT CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
300618.ZK	12/04/2024	SDB3262800228	(200.00)	5.2376	(1,047.52)	(1,047.52)	0.0000	4.5800	(1,741.0000)	0.0000	0.1333	(0.5066)	0.0000	1	(0.3733)	01/06/2025
300618.ZK	12/04/2024	SDB3262800228	(1,000.00)	5.2376	(5,237.59)	(5,237.59)	0.0000	4.5800	(1,741.0000)	0.0000	0.6663	(2.5330)	0.0000	1	(1.8666)	01/06/2025
TOTAL NANJING HANRUI COBALT CO LTD CMN CLASS A SERIES NORTHBOUND											51.7783	(194.8442)	0.0000		(143.0659)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
NATIONAL SILICON INDUSTRY GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND																
688126.SH	01/03/2025	SDB3260128341	(11,900.00)	2.6582	(35,472.32)	(31,632.40)	0.0000	4.3300	(2,200.0596)	0.0000	12.7996	(57.9943)	0.0000	3	(45.1947)	01/06/2025
688126.SH	01/03/2025	SDB3260128341	(900.00)	2.6582	(2,682.78)	(2,392.37)	0.0000	4.3300	(2,200.0596)	0.0000	0.9680	(4.3861)	0.0000	3	(3.4181)	01/06/2025
688126.SH	01/03/2025	SDB3260128341	(3,666.00)	2.6582	(10,927.86)	(9,744.91)	0.0000	4.3300	(2,200.0596)	0.0000	3.9431	(17.8661)	0.0000	3	(13.9230)	01/06/2025
688126.SH	01/03/2025	SDB3260128341	(7,834.00)	2.6582	(23,352.11)	(20,824.22)	0.0000	4.3300	(2,200.0596)	0.0000	8.4262	(38.1788)	0.0000	3	(29.7526)	01/06/2025
688126.SH	01/03/2025	SDB3260128341	(4,877.00)	2.6582	(14,537.69)	(12,963.97)	0.0000	4.3300	(2,200.0596)	0.0000	5.2457	(23.7679)	0.0000	3	(18.5222)	01/06/2025
688126.SH	01/03/2025	SDB3260128341	(3,123.00)	2.6582	(9,309.25)	(8,301.51)	0.0000	4.3300	(2,200.0596)	0.0000	3.3591	(15.2199)	0.0000	3	(11.8608)	01/06/2025
688126.SH	01/03/2025	SDB3260128341	(7,219.00)	2.6582	(21,518.88)	(19,189.44)	0.0000	4.3300	(2,200.0596)	0.0000	7.7647	(35.1816)	0.0000	3	(27.4169)	01/06/2025
688126.SH	01/03/2025	SDB3260128341	(300.00)	2.6582	(894.26)	(797.46)	0.0000	4.3300	(2,200.0596)	0.0000	0.3227	(1.4620)	0.0000	3	(1.1394)	01/06/2025
688126.SH	01/03/2025	SDB3260128341	(9,724.00)	2.6582	(28,985.95)	(25,848.19)	0.0000	4.3300	(2,200.0596)	0.0000	10.4591	(47.3896)	0.0000	3	(36.9305)	01/06/2025
688126.SH	01/03/2025	SDB3260128341	(6,376.00)	2.6582	(19,006.01)	(16,948.59)	0.0000	4.3300	(2,200.0596)	0.0000	6.8580	(31.0733)	0.0000	3	(24.2153)	01/06/2025
688126.SH	01/03/2025	SDB3260128341	(1,900.00)	2.6582	(5,663.65)	(5,050.55)	0.0000	4.3300	(2,200.0596)	0.0000	2.0436	(9.2596)	0.0000	3	(7.2160)	01/06/2025
688126.SH	01/02/2025	SDB3260128341	(11,900.00)	2.6631	(35,472.32)	(31,691.19)	0.0000	4.3300	(2,200.0596)	0.0000	4.2665	(19.3674)	0.0000	1	(15.1008)	01/06/2025
688126.SH	01/02/2025	SDB3260128341	(900.00)	2.6631	(2,682.78)	(2,396.81)	0.0000	4.3300	(2,200.0596)	0.0000	0.3227	(1.4648)	0.0000	1	(1.1421)	01/06/2025
688126.SH	01/02/2025	SDB3260128341	(3,666.00)	2.6631	(10,927.86)	(9,763.02)	0.0000	4.3300	(2,200.0596)	0.0000	1.3144	(5.9664)	0.0000	1	(4.6521)	01/06/2025
688126.SH	01/02/2025	SDB3260128341	(7,834.00)	2.6631	(23,352.11)	(20,862.92)	0.0000	4.3300	(2,200.0596)	0.0000	2.8087	(12.7499)	0.0000	1	(9.9412)	01/06/2025
688126.SH	01/02/2025	SDB3260128341	(4,877.00)	2.6631	(14,537.69)	(12,988.06)	0.0000	4.3300	(2,200.0596)	0.0000	1.7486	(7.9374)	0.0000	1	(6.1888)	01/06/2025
688126.SH	01/02/2025	SDB3260128341	(3,123.00)	2.6631	(9,309.25)	(8,316.94)	0.0000	4.3300	(2,200.0596)	0.0000	1.1197	(5.0827)	0.0000	1	(3.9630)	01/06/2025
688126.SH	01/02/2025	SDB3260128341	(7,219.00)	2.6631	(21,518.88)	(19,225.10)	0.0000	4.3300	(2,200.0596)	0.0000	2.5882	(11.7490)	0.0000	1	(9.1607)	01/06/2025
688126.SH	01/02/2025	SDB3260128341	(300.00)	2.6631	(894.26)	(798.94)	0.0000	4.3300	(2,200.0596)	0.0000	0.1076	(0.4883)	0.0000	1	(0.3807)	01/06/2025
688126.SH	01/02/2025	SDB3260128341	(9,724.00)	2.6631	(28,985.95)	(25,896.23)	0.0000	4.3300	(2,200.0596)	0.0000	3.4864	(15.8259)	0.0000	1	(12.3395)	01/06/2025
688126.SH	01/02/2025	SDB3260128341	(6,376.00)	2.6631	(19,006.01)	(16,980.08)	0.0000	4.3300	(2,200.0596)	0.0000	2.2860	(10.3770)	0.0000	1	(8.0910)	01/06/2025
688126.SH	01/02/2025	SDB3260128341	(1,900.00)	2.6631	(5,663.65)	(5,059.94)	0.0000	4.3300	(2,200.0596)	0.0000	0.6812	(3.0923)	0.0000	1	(2.4111)	01/06/2025
688126.SH	12/31/2024	SDB3260128341	(11,900.00)	2.7629	(35,472.32)	(32,877.93)	0.0000	4.3300	(2,206.2741)	0.0000	8.5331	(40.2987)	0.0000	2	(31.7657)	01/06/2025
688126.SH	12/31/2024	SDB3260128341	(900.00)	2.7629	(2,682.78)	(2,486.57)	0.0000	4.3300	(2,206.2741)	0.0000	0.6454	(3.0478)	0.0000	2	(2.4024)	01/06/2025
688126.SH	12/31/2024	SDB3260128341	(3,666.00)	2.7629	(10,927.86)	(10,128.61)	0.0000	4.3300	(2,206.2741)	0.0000	2.6288	(12.4147)	0.0000	2	(9.7860)	01/06/2025
688126.SH	12/31/2024	SDB3260128341	(7,834.00)	2.7629	(23,352.11)	(21,644.17)	0.0000	4.3300	(2,206.2741)	0.0000	5.6175	(26.5294)	0.0000	2	(20.9120)	01/06/2025
688126.SH	12/31/2024	SDB3260128341	(4,877.00)	2.7629	(14,537.69)	(13,474.42)	0.0000	4.3300	(2,206.2741)	0.0000	3.4971	(16.5157)	0.0000	2	(13.0186)	01/06/2025
688126.SH	12/31/2024	SDB3260128341	(3,123.00)	2.7629	(9,309.25)	(8,628.38)	0.0000	4.3300	(2,206.2741)	0.0000	2.2394	(10.5759)	0.0000	2	(8.3365)	01/06/2025
688126.SH	12/31/2024	SDB3260128341	(7,219.00)	2.7629	(21,518.88)	(19,945.02)	0.0000	4.3300	(2,206.2741)	0.0000	5.1765	(24.4468)	0.0000	2	(19.2703)	01/06/2025
688126.SH	12/31/2024	SDB3260128341	(1,281.00)	2.7629	(3,818.49)	(3,539.21)	0.0000	4.3300	(2,206.2741)	0.0000	0.9186	(4.3380)	0.0000	2	(3.4195)	01/06/2025
688126.SH	12/31/2024	SDB3260128341	(819.00)	2.7629	(2,441.33)	(2,262.77)	0.0000	4.3300	(2,206.2741)	0.0000	0.5873	(2.7735)	0.0000	2	(2.1862)	01/06/2025
688126.SH	12/31/2024	SDB3260128341	(400.00)	2.7629	(1,192.35)	(1,105.14)	0.0000	4.3300	(2,206.2741)	0.0000	0.2868	(1.3546)	0.0000	2	(1.0678)	01/06/2025
688126.SH	12/31/2024	SDB3260128341	(300.00)	2.7629	(894.26)	(828.86)	0.0000	4.3300	(2,206.2741)	0.0000	0.2151	(1.0159)	0.0000	2	(0.8008)	01/06/2025
688126.SH	12/31/2024	SDB3260128341	(9,724.00)	2.7629	(28,985.95)	(26,865.96)	0.0000	4.3300	(2,206.2741)	0.0000	6.9727	(32.9298)	0.0000	2	(25.9571)	01/06/2025
688126.SH	12/31/2024	SDB3260128341	(6,376.00)	2.7629	(19,006.01)	(17,615.94)	0.0000	4.3300	(2,206.2741)	0.0000	4.5720	(21.5920)	0.0000	2	(17.0200)	01/06/2025
688126.SH	12/31/2024	SDB3260128341	(1,900.00)	2.7629	(5,663.65)	(5,249.42)	0.0000	4.3300	(2,206.2741)	0.0000	1.3624	(6.4343)	0.0000	2	(5.0718)	01/06/2025
688126.SH	12/30/2024	SDB3260128341	(11,900.00)	2.6994	(35,472.32)	(32,122.76)	0.0000	4.3300	(2,209.0776)	0.0000	4.2665	(19.7116)	0.0000	1	(15.4450)	01/06/2025
688126.SH	12/30/2024	SDB3260128341	(900.00)	2.6994	(2,682.78)	(2,429.45)	0.0000	4.3300	(2,209.0776)	0.0000	0.3227	(1.4908)	0.0000	1	(1.1681)	01/06/2025
688126.SH	12/30/2024	SDB3260128341	(3,666.00)	2.6994	(10,927.86)	(9,895.97)	0.0000	4.3300	(2,209.0776)	0.0000	1.3144	(6.0725)	0.0000	1	(4.7581)	01/06/2025
688126.SH	12/30/2024	SDB3260128341	(7,834.00)	2.6994	(23,352.11)	(21,147.04)	0.0000	4.3300	(2,209.0776)	0.0000	2.8087	(12.9765)	0.0000	1	(10.1678)	01/06/2025
688126.SH	12/30/2024	SDB3260128341	(4,877.00)	2.6994	(14,537.69)	(13,164.93)	0.0000	4.3300	(2,209.0776)	0.0000	1.7486	(8.0784)	0.0000	1	(6.3299)	01/06/2025
688126.SH	12/30/2024	SDB3260128341	(3,123.00)	2.6994	(9,309.25)	(8,430.20)	0.0000	4.3300	(2,209.0776)	0.0000	1.1197	(5.1730)	0.0000	1	(4.0534)	01/06/2025
688126.SH	12/30/2024	SDB3260128341	(7,219.00)	2.6994	(21,518.88)	(19,486.91)	0.0000	4.3300	(2,209.0776)	0.0000	2.5882	(11.9578)	0.0000	1	(9.3696)	01/06/2025
688126.SH	12/30/2024	SDB3260128341	(1,281.00)	2.6994	(3,818.49)	(3,457.92)	0.0000	4.3300	(2,209.0776)	0.0000	0.4593	(2.1219)	0.0000	1	(1.6626)	01/06/2025
688126.SH	12/30/2024	SDB3260128341	(2,019.00)	2.6994	(6,018.37)	(5,450.07)	0.0000	4.3300	(2,209.0776)	0.0000	0.7239	(3.3443)	0.0000	1	(2.6205)	01/06/2025
688126.SH	12/30/2024	SDB3260128341	(400.00)	2.6994	(1,192.35)	(1,079.76)	0.0000	4.3300	(2,209.0776)	0.0000	0.1434	(0.6626)	0.0000	1	(0.5192)	01/06/2025
688126.SH	12/30/2024	SDB3260128341	(300.00)	2.6994	(894.26)	(809.82)	0.0000	4.3300	(2,209.0776)	0.0000	0.1076	(0.4969)	0.0000	1	(0.3894)	01/06/2025
688126.SH	12/30/2024	SDB3260128341	(9,724.00)	2.6994	(28,985.95)	(26,248.89)	0.0000	4.3300	(2,209.0776)	0.0000	3.4864	(16.1072)	0.0000	1	(12.6208)	01/06/2025
688126.SH	12/30/2024	SDB3260128341	(6,376.00)	2.6994	(19,006.01)	(17,211.32)	0.0000	4.3300	(2,209.0776)	0.0000	2.2860	(10.5614)	0.0000	1	(8.2754)	01/06/2025
688126.SH	12/30/2024	SDB3260128341	(1,900.00)	2.6994	(5,663.65)	(5,128.84)	0.0000	4.3300	(2,209.0776)	0.0000	0.6812	(3.1472)	0.0000	1	(2.4660)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
NATIONAL SILICON INDUSTRY GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
688126.SH	12/27/2024	SDB3260128341	(11,900.00)	2.8038	(35,472.32)	(33,364.95)	0.0000	4.3300	(2,209.0776)	0.0000	12.7996	(61.4215)	0.0000	3	(48.6219)	01/06/2025
688126.SH	12/27/2024	SDB3260128341	(900.00)	2.8038	(2,682.78)	(2,523.40)	0.0000	4.3300	(2,209.0776)	0.0000	0.9680	(4.6453)	0.0000	3	(3.6773)	01/06/2025
688126.SH	12/27/2024	SDB3260128341	(3,666.00)	2.8038	(10,927.86)	(10,278.65)	0.0000	4.3300	(2,209.0776)	0.0000	3.9431	(18.9219)	0.0000	3	(14.9788)	01/06/2025
688126.SH	12/27/2024	SDB3260128341	(7,834.00)	2.8038	(23,352.11)	(21,964.79)	0.0000	4.3300	(2,209.0776)	0.0000	8.4262	(40.4349)	0.0000	3	(32.0087)	01/06/2025
688126.SH	12/27/2024	SDB3260128341	(4,877.00)	2.8038	(14,537.69)	(13,674.02)	0.0000	4.3300	(2,209.0776)	0.0000	5.2457	(25.1725)	0.0000	3	(19.9268)	01/06/2025
688126.SH	12/27/2024	SDB3260128341	(3,123.00)	2.8038	(9,309.25)	(8,756.20)	0.0000	4.3300	(2,209.0776)	0.0000	3.3591	(16.1193)	0.0000	3	(12.7602)	01/06/2025
688126.SH	12/27/2024	SDB3260128341	(7,219.00)	2.8038	(21,518.88)	(20,240.47)	0.0000	4.3300	(2,209.0776)	0.0000	7.7647	(37.2606)	0.0000	3	(29.4959)	01/06/2025
688126.SH	12/27/2024	SDB3260128341	(1,281.00)	2.8038	(3,818.49)	(3,591.64)	0.0000	4.3300	(2,209.0776)	0.0000	1.3778	(6.6118)	0.0000	3	(5.2340)	01/06/2025
688126.SH	12/27/2024	SDB3260128341	(2,019.00)	2.8038	(6,018.37)	(5,660.83)	0.0000	4.3300	(2,209.0776)	0.0000	2.1716	(10.4210)	0.0000	3	(8.2494)	01/06/2025
688126.SH	12/27/2024	SDB3260128341	(400.00)	2.8038	(1,192.35)	(1,121.51)	0.0000	4.3300	(2,209.0776)	0.0000	0.4302	(2.0646)	0.0000	3	(1.6343)	01/06/2025
688126.SH	12/27/2024	SDB3260128341	(300.00)	2.8038	(894.26)	(841.13)	0.0000	4.3300	(2,209.0776)	0.0000	0.3227	(1.5484)	0.0000	3	(1.2258)	01/06/2025
688126.SH	12/27/2024	SDB3260128341	(9,724.00)	2.8038	(28,985.95)	(27,263.93)	0.0000	4.3300	(2,209.0776)	0.0000	10.4591	(50.1901)	0.0000	3	(39.7310)	01/06/2025
688126.SH	12/27/2024	SDB3260128341	(6,376.00)	2.8038	(19,006.01)	(17,876.88)	0.0000	4.3300	(2,209.0776)	0.0000	6.8580	(32.9095)	0.0000	3	(26.0515)	01/06/2025
688126.SH	12/27/2024	SDB3260128341	(1,900.00)	2.8038	(5,663.65)	(5,327.18)	0.0000	4.3300	(2,209.0776)	0.0000	2.0436	(9.8068)	0.0000	3	(7.7632)	01/06/2025
688126.SH	12/26/2024	SDB3260128341	(11,900.00)	2.8069	(35,472.32)	(33,402.66)	0.0000	4.3300	(2,209.0776)	0.0000	4.2665	(20.4970)	0.0000	1	(16.2304)	01/06/2025
688126.SH	12/26/2024	SDB3260128341	(900.00)	2.8069	(2,682.78)	(2,526.25)	0.0000	4.3300	(2,209.0776)	0.0000	0.3227	(1.5502)	0.0000	1	(1.2275)	01/06/2025
688126.SH	12/26/2024	SDB3260128341	(3,666.00)	2.8069	(10,927.86)	(10,290.26)	0.0000	4.3300	(2,209.0776)	0.0000	1.3144	(6.3144)	0.0000	1	(5.0001)	01/06/2025
688126.SH	12/26/2024	SDB3260128341	(7,834.00)	2.8069	(23,352.11)	(21,989.61)	0.0000	4.3300	(2,209.0776)	0.0000	2.8087	(13.4935)	0.0000	1	(10.6848)	01/06/2025
688126.SH	12/26/2024	SDB3260128341	(4,877.00)	2.8069	(14,537.69)	(13,689.48)	0.0000	4.3300	(2,209.0776)	0.0000	1.7486	(8.4003)	0.0000	1	(6.6517)	01/06/2025
688126.SH	12/26/2024	SDB3260128341	(3,123.00)	2.8069	(9,309.25)	(8,766.09)	0.0000	4.3300	(2,209.0776)	0.0000	1.1197	(5.3792)	0.0000	1	(4.2595)	01/06/2025
688126.SH	12/26/2024	SDB3260128341	(7,219.00)	2.8069	(21,518.88)	(20,263.34)	0.0000	4.3300	(2,209.0776)	0.0000	2.5882	(12.4342)	0.0000	1	(9.8460)	01/06/2025
688126.SH	12/26/2024	SDB3260128341	(1,281.00)	2.8069	(3,818.49)	(3,595.70)	0.0000	4.3300	(2,209.0776)	0.0000	0.4593	(2.2064)	0.0000	1	(1.7472)	01/06/2025
688126.SH	12/26/2024	SDB3260128341	(2,019.00)	2.8069	(6,018.37)	(5,667.22)	0.0000	4.3300	(2,209.0776)	0.0000	0.7239	(3.4776)	0.0000	1	(2.7537)	01/06/2025
688126.SH	12/26/2024	SDB3260128341	(400.00)	2.8069	(1,192.35)	(1,122.78)	0.0000	4.3300	(2,209.0776)	0.0000	0.1434	(0.6890)	0.0000	1	(0.5456)	01/06/2025
688126.SH	12/26/2024	SDB3260128341	(300.00)	2.8069	(894.26)	(842.08)	0.0000	4.3300	(2,209.0776)	0.0000	0.1076	(0.5167)	0.0000	1	(0.4092)	01/06/2025
688126.SH	12/26/2024	SDB3260128341	(9,724.00)	2.8069	(28,985.95)	(27,294.74)	0.0000	4.3300	(2,209.0776)	0.0000	3.4864	(16.7489)	0.0000	1	(13.2626)	01/06/2025
688126.SH	12/26/2024	SDB3260128341	(6,376.00)	2.8069	(19,006.01)	(17,897.09)	0.0000	4.3300	(2,209.0776)	0.0000	2.2860	(10.9822)	0.0000	1	(8.6962)	01/06/2025
688126.SH	12/26/2024	SDB3260128341	(1,900.00)	2.8069	(5,663.65)	(5,333.20)	0.0000	4.3300	(2,209.0776)	0.0000	0.6812	(3.2726)	0.0000	1	(2.5914)	01/06/2025
688126.SH	12/24/2024	SDB3260128341	(11,900.00)	2.8069	(35,472.32)	(33,402.66)	0.0000	4.3300	(2,209.0776)	0.0000	8.5331	(40.9939)	0.0000	2	(32.4609)	01/06/2025
688126.SH	12/24/2024	SDB3260128341	(900.00)	2.8069	(2,682.78)	(2,526.25)	0.0000	4.3300	(2,209.0776)	0.0000	0.6454	(3.1004)	0.0000	2	(2.4550)	01/06/2025
688126.SH	12/24/2024	SDB3260128341	(3,666.00)	2.8069	(10,927.86)	(10,290.26)	0.0000	4.3300	(2,209.0776)	0.0000	2.6288	(12.6289)	0.0000	2	(10.0001)	01/06/2025
688126.SH	12/24/2024	SDB3260128341	(7,834.00)	2.8069	(23,352.11)	(21,989.61)	0.0000	4.3300	(2,209.0776)	0.0000	5.6175	(26.9871)	0.0000	2	(21.3696)	01/06/2025
688126.SH	12/24/2024	SDB3260128341	(4,877.00)	2.8069	(14,537.69)	(13,689.48)	0.0000	4.3300	(2,209.0776)	0.0000	3.4971	(16.8006)	0.0000	2	(13.3035)	01/06/2025
688126.SH	12/24/2024	SDB3260128341	(3,123.00)	2.8069	(9,309.25)	(8,766.09)	0.0000	4.3300	(2,209.0776)	0.0000	2.2394	(10.7583)	0.0000	2	(8.5189)	01/06/2025
688126.SH	12/24/2024	SDB3260128341	(7,219.00)	2.8069	(21,518.88)	(20,263.34)	0.0000	4.3300	(2,209.0776)	0.0000	5.1765	(24.8685)	0.0000	2	(19.6920)	01/06/2025
688126.SH	12/24/2024	SDB3260128341	(1,281.00)	2.8069	(3,818.49)	(3,595.70)	0.0000	4.3300	(2,209.0776)	0.0000	0.9186	(4.4129)	0.0000	2	(3.4943)	01/06/2025
688126.SH	12/24/2024	SDB3260128341	(2,019.00)	2.8069	(6,018.37)	(5,667.22)	0.0000	4.3300	(2,209.0776)	0.0000	1.4478	(6.9552)	0.0000	2	(5.5074)	01/06/2025
688126.SH	12/24/2024	SDB3260128341	(400.00)	2.8069	(1,192.35)	(1,122.78)	0.0000	4.3300	(2,209.0776)	0.0000	0.2868	(1.3779)	0.0000	2	(1.0911)	01/06/2025
688126.SH	12/24/2024	SDB3260128341	(300.00)	2.8069	(894.26)	(842.08)	0.0000	4.3300	(2,209.0776)	0.0000	0.2151	(1.0335)	0.0000	2	(0.8183)	01/06/2025
688126.SH	12/24/2024	SDB3260128341	(9,724.00)	2.8069	(28,985.95)	(27,294.74)	0.0000	4.3300	(2,209.0776)	0.0000	6.9727	(33.4979)	0.0000	2	(26.5252)	01/06/2025
688126.SH	12/24/2024	SDB3260128341	(6,376.00)	2.8069	(19,006.01)	(17,897.09)	0.0000	4.3300	(2,209.0776)	0.0000	4.5720	(21.9645)	0.0000	2	(17.3925)	01/06/2025
688126.SH	12/24/2024	SDB3260128341	(1,900.00)	2.8069	(5,663.65)	(5,333.20)	0.0000	4.3300	(2,209.0776)	0.0000	1.3624	(6.5452)	0.0000	2	(5.1828)	01/06/2025
688126.SH	12/23/2024	SDB3260128341	(11,900.00)	2.8270	(35,472.32)	(33,641.36)	0.0000	4.3300	(2,209.0776)	0.0000	4.2665	(20.6434)	0.0000	1	(16.3769)	01/06/2025
688126.SH	12/23/2024	SDB3260128341	(900.00)	2.8270	(2,682.78)	(2,544.30)	0.0000	4.3300	(2,209.0776)	0.0000	0.3227	(1.5613)	0.0000	1	(1.2386)	01/06/2025
688126.SH	12/23/2024	SDB3260128341	(3,666.00)	2.8270	(10,927.86)	(10,363.80)	0.0000	4.3300	(2,209.0776)	0.0000	1.3144	(6.3596)	0.0000	1	(5.0452)	01/06/2025
688126.SH	12/23/2024	SDB3260128341	(7,834.00)	2.8270	(23,352.11)	(22,146.76)	0.0000	4.3300	(2,209.0776)	0.0000	2.8087	(13.5900)	0.0000	1	(10.7812)	01/06/2025
688126.SH	12/23/2024	SDB3260128341	(4,877.00)	2.8270	(14,537.69)	(13,787.30)	0.0000	4.3300	(2,209.0776)	0.0000	1.7486	(8.4603)	0.0000	1	(6.7118)	01/06/2025
688126.SH	12/23/2024	SDB3260128341	(3,123.00)	2.8270	(9,309.25)	(8,828.74)	0.0000	4.3300	(2,209.0776)	0.0000	1.1197	(5.4178)	0.0000	1	(4.2979)	01/06/2025
688126.SH	12/23/2024	SDB3260128341	(7,219.00)	2.8270	(21,518.88)	(20,408.15)	0.0000	4.3300	(2,209.0776)	0.0000	2.5882	(12.5231)	0.0000	1	(9.9349)	01/06/2025
688126.SH	12/23/2024	SDB3260128341	(1,281.00)	2.8270	(3,818.49)	(3,621.39)	0.0000	4.3300	(2,209.0776)	0.0000	0.4593	(2.2222)	0.0000	1	(1.7629)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
NATIONAL SILICON INDUSTRY GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
688126.SH	12/23/2024	SDB3260128341	(2,019.00)	2.8270	(6,018.37)	(5,707.72)	0.0000	4.3300	(2,209.0776)	0.0000	0.7239	(3.5024)	0.0000	1	(2.7786)	01/06/2025
688126.SH	12/23/2024	SDB3260128341	(400.00)	2.8270	(1,192.35)	(1,130.80)	0.0000	4.3300	(2,209.0776)	0.0000	0.1434	(0.6939)	0.0000	1	(0.5505)	01/06/2025
688126.SH	12/23/2024	SDB3260128341	(300.00)	2.8270	(894.26)	(848.10)	0.0000	4.3300	(2,209.0776)	0.0000	0.1076	(0.5204)	0.0000	1	(0.4129)	01/06/2025
688126.SH	12/23/2024	SDB3260128341	(9,724.00)	2.8270	(28,985.95)	(27,489.80)	0.0000	4.3300	(2,209.0776)	0.0000	3.4864	(16.8686)	0.0000	1	(13.3823)	01/06/2025
688126.SH	12/23/2024	SDB3260128341	(6,376.00)	2.8270	(19,006.01)	(18,024.98)	0.0000	4.3300	(2,209.0776)	0.0000	2.2860	(11.0607)	0.0000	1	(8.7747)	01/06/2025
688126.SH	12/23/2024	SDB3260128341	(1,900.00)	2.8270	(5,663.65)	(5,371.31)	0.0000	4.3300	(2,209.0776)	0.0000	0.6812	(3.2960)	0.0000	1	(2.6148)	01/06/2025
688126.SH	12/20/2024	SDB3260128341	(11,900.00)	2.8566	(35,472.32)	(33,993.71)	0.0000	4.3300	(2,209.0776)	0.0000	12.7996	(62.5789)	0.0000	3	(49.7794)	01/06/2025
688126.SH	12/20/2024	SDB3260128341	(900.00)	2.8566	(2,682.78)	(2,570.95)	0.0000	4.3300	(2,209.0776)	0.0000	0.9680	(4.7329)	0.0000	3	(3.7648)	01/06/2025
688126.SH	12/20/2024	SDB3260128341	(3,666.00)	2.8566	(10,927.86)	(10,472.35)	0.0000	4.3300	(2,209.0776)	0.0000	3.9431	(19.2785)	0.0000	3	(15.3354)	01/06/2025
688126.SH	12/20/2024	SDB3260128341	(7,834.00)	2.8566	(23,352.11)	(22,378.71)	0.0000	4.3300	(2,209.0776)	0.0000	8.4262	(41.1969)	0.0000	3	(32.7707)	01/06/2025
688126.SH	12/20/2024	SDB3260128341	(4,877.00)	2.8566	(14,537.69)	(13,931.71)	0.0000	4.3300	(2,209.0776)	0.0000	5.2457	(25.6469)	0.0000	3	(20.4012)	01/06/2025
688126.SH	12/20/2024	SDB3260128341	(3,123.00)	2.8566	(9,309.25)	(8,921.21)	0.0000	4.3300	(2,209.0776)	0.0000	3.3591	(16.4230)	0.0000	3	(13.0639)	01/06/2025
688126.SH	12/20/2024	SDB3260128341	(7,219.00)	2.8566	(21,518.88)	(20,621.90)	0.0000	4.3300	(2,209.0776)	0.0000	7.7647	(37.9628)	0.0000	3	(30.1981)	01/06/2025
688126.SH	12/20/2024	SDB3260128341	(1,281.00)	2.8566	(3,818.49)	(3,659.32)	0.0000	4.3300	(2,209.0776)	0.0000	1.3778	(6.7364)	0.0000	3	(5.3586)	01/06/2025
688126.SH	12/20/2024	SDB3260128341	(2,019.00)	2.8566	(6,018.37)	(5,767.50)	0.0000	4.3300	(2,209.0776)	0.0000	2.1716	(10.6174)	0.0000	3	(8.4458)	01/06/2025
688126.SH	12/20/2024	SDB3260128341	(400.00)	2.8566	(1,192.35)	(1,142.65)	0.0000	4.3300	(2,209.0776)	0.0000	0.4302	(2.1035)	0.0000	3	(1.6733)	01/06/2025
688126.SH	12/20/2024	SDB3260128341	(300.00)	2.8566	(894.26)	(856.98)	0.0000	4.3300	(2,209.0776)	0.0000	0.3227	(1.5776)	0.0000	3	(1.2549)	01/06/2025
688126.SH	12/20/2024	SDB3260128341	(9,724.00)	2.8566	(28,985.95)	(27,777.71)	0.0000	4.3300	(2,209.0776)	0.0000	10.4591	(51.1359)	0.0000	3	(40.6768)	01/06/2025
688126.SH	12/20/2024	SDB3260128341	(6,376.00)	2.8566	(19,006.01)	(18,213.77)	0.0000	4.3300	(2,209.0776)	0.0000	6.8580	(33.5297)	0.0000	3	(26.6717)	01/06/2025
688126.SH	12/20/2024	SDB3260128341	(1,900.00)	2.8566	(5,663.65)	(5,427.57)	0.0000	4.3300	(2,209.0776)	0.0000	2.0436	(9.9916)	0.0000	3	(7.9480)	01/06/2025
688126.SH	12/19/2024	SDB3260128341	(11,900.00)	2.8268	(35,472.32)	(33,639.11)	0.0000	4.5800	(2,209.0776)	0.0000	4.5129	(20.6421)	0.0000	1	(16.1292)	01/06/2025
688126.SH	12/19/2024	SDB3260128341	(900.00)	2.8268	(2,682.78)	(2,544.13)	0.0000	4.5800	(2,209.0776)	0.0000	0.3413	(1.5612)	0.0000	1	(1.2199)	01/06/2025
688126.SH	12/19/2024	SDB3260128341	(3,666.00)	2.8268	(10,927.86)	(10,363.11)	0.0000	4.5800	(2,209.0776)	0.0000	1.3903	(6.3591)	0.0000	1	(4.9689)	01/06/2025
688126.SH	12/19/2024	SDB3260128341	(7,834.00)	2.8268	(23,352.11)	(22,145.28)	0.0000	4.5800	(2,209.0776)	0.0000	2.9709	(13.5891)	0.0000	1	(10.6182)	01/06/2025
688126.SH	12/19/2024	SDB3260128341	(4,877.00)	2.8268	(14,537.69)	(13,786.38)	0.0000	4.5800	(2,209.0776)	0.0000	1.8495	(8.4598)	0.0000	1	(6.6103)	01/06/2025
688126.SH	12/19/2024	SDB3260128341	(3,123.00)	2.8268	(9,309.25)	(8,828.15)	0.0000	4.5800	(2,209.0776)	0.0000	1.1843	(5.4172)	0.0000	1	(4.2329)	01/06/2025
688126.SH	12/19/2024	SDB3260128341	(7,219.00)	2.8268	(21,518.88)	(20,406.78)	0.0000	4.5800	(2,209.0776)	0.0000	2.7377	(12.5223)	0.0000	1	(9.7846)	01/06/2025
688126.SH	12/19/2024	SDB3260128341	(1,281.00)	2.8268	(3,818.49)	(3,621.15)	0.0000	4.5800	(2,209.0776)	0.0000	0.4858	(2.2221)	0.0000	1	(1.7363)	01/06/2025
688126.SH	12/19/2024	SDB3260128341	(2,019.00)	2.8268	(6,018.37)	(5,707.34)	0.0000	4.5800	(2,209.0776)	0.0000	0.7657	(3.5022)	0.0000	1	(2.7365)	01/06/2025
688126.SH	12/19/2024	SDB3260128341	(400.00)	2.8268	(1,192.35)	(1,130.73)	0.0000	4.5800	(2,209.0776)	0.0000	0.1517	(0.6939)	0.0000	1	(0.5422)	01/06/2025
688126.SH	12/19/2024	SDB3260128341	(300.00)	2.8268	(894.26)	(848.04)	0.0000	4.5800	(2,209.0776)	0.0000	0.1138	(0.5204)	0.0000	1	(0.4066)	01/06/2025
688126.SH	12/19/2024	SDB3260128341	(9,724.00)	2.8268	(28,985.95)	(27,487.96)	0.0000	4.5800	(2,209.0776)	0.0000	3.6877	(16.8675)	0.0000	1	(13.1799)	01/06/2025
688126.SH	12/19/2024	SDB3260128341	(6,376.00)	2.8268	(19,006.01)	(18,023.78)	0.0000	4.5800	(2,209.0776)	0.0000	2.4180	(11.0600)	0.0000	1	(8.6420)	01/06/2025
688126.SH	12/19/2024	SDB3260128341	(1,900.00)	2.8268	(5,663.65)	(5,370.95)	0.0000	4.5800	(2,209.0776)	0.0000	0.7205	(3.2958)	0.0000	1	(2.5752)	01/06/2025
688126.SH	12/18/2024	SDB3260128341	(11,900.00)	2.9333	(35,472.32)	(34,906.60)	0.0000	4.5800	(2,209.0776)	0.0000	4.5129	(21.4198)	0.0000	1	(16.9070)	01/06/2025
688126.SH	12/18/2024	SDB3260128341	(900.00)	2.9333	(2,682.78)	(2,640.00)	0.0000	4.5800	(2,209.0776)	0.0000	0.3413	(1.6200)	0.0000	1	(1.2787)	01/06/2025
688126.SH	12/18/2024	SDB3260128341	(3,666.00)	2.9333	(10,927.86)	(10,753.58)	0.0000	4.5800	(2,209.0776)	0.0000	1.3903	(6.5987)	0.0000	1	(5.2085)	01/06/2025
688126.SH	12/18/2024	SDB3260128341	(7,834.00)	2.9333	(23,352.11)	(22,979.69)	0.0000	4.5800	(2,209.0776)	0.0000	2.9709	(14.1011)	0.0000	1	(11.1302)	01/06/2025
688126.SH	12/18/2024	SDB3260128341	(4,877.00)	2.9333	(14,537.69)	(14,305.84)	0.0000	4.5800	(2,209.0776)	0.0000	1.8495	(8.7785)	0.0000	1	(6.9290)	01/06/2025
688126.SH	12/18/2024	SDB3260128341	(3,123.00)	2.9333	(9,309.25)	(9,160.78)	0.0000	4.5800	(2,209.0776)	0.0000	1.1843	(5.6214)	0.0000	1	(4.4370)	01/06/2025
688126.SH	12/18/2024	SDB3260128341	(7,219.00)	2.9333	(21,518.88)	(21,175.69)	0.0000	4.5800	(2,209.0776)	0.0000	2.7377	(12.9941)	0.0000	1	(10.2564)	01/06/2025
688126.SH	12/18/2024	SDB3260128341	(1,281.00)	2.9333	(3,818.49)	(3,757.59)	0.0000	4.5800	(2,209.0776)	0.0000	0.4858	(2.3058)	0.0000	1	(1.8200)	01/06/2025
688126.SH	12/18/2024	SDB3260128341	(2,019.00)	2.9333	(6,018.37)	(5,922.39)	0.0000	4.5800	(2,209.0776)	0.0000	0.7657	(3.6342)	0.0000	1	(2.8685)	01/06/2025
688126.SH	12/18/2024	SDB3260128341	(400.00)	2.9333	(1,192.35)	(1,173.33)	0.0000	4.5800	(2,209.0776)	0.0000	0.1517	(0.7200)	0.0000	1	(0.5683)	01/06/2025
688126.SH	12/18/2024	SDB3260128341	(300.00)	2.9333	(894.26)	(880.00)	0.0000	4.5800	(2,209.0776)	0.0000	0.1138	(0.5400)	0.0000	1	(0.4262)	01/06/2025
688126.SH	12/18/2024	SDB3260128341	(9,724.00)	2.9333	(28,985.95)	(28,523.68)	0.0000	4.5800	(2,209.0776)	0.0000	3.6877	(17.5031)	0.0000	1	(13.8154)	01/06/2025
688126.SH	12/18/2024	SDB3260128341	(6,376.00)	2.9333	(19,006.01)	(18,702.90)	0.0000	4.5800	(2,209.0776)	0.0000	2.4180	(11.4767)	0.0000	1	(9.0587)	01/06/2025
688126.SH	12/18/2024	SDB3260128341	(1,900.00)	2.9333	(5,663.65)	(5,573.32)	0.0000	4.5800	(2,209.0776)	0.0000	0.7205	(3.4200)	0.0000	1	(2.6994)	01/06/2025
688126.SH	12/17/2024	SDB3260128341	(11,900.00)	3.0332	(35,472.32)	(36,095.59)	0.0000	4.5800	(2,209.0776)	0.0000	4.5129	(22.1494)	0.0000	1	(17.6366)	01/06/2025
688126.SH	12/17/2024	SDB3260128341	(900.00)	3.0332	(2,682.78)	(2,729.92)	0.0000	4.5800	(2,209.0776)	0.0000	0.3413	(1.6752)	0.0000	1	(1.3339)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
NATIONAL SILICON INDUSTRY GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
688126.SH	12/17/2024	SDB3260128341	(3,666.00)	3.0332	(10,927.86)	(11,119.87)	0.0000	4.5800	(2,209.0776)	0.0000	1.3903	(6.8235)	0.0000	1	(5.4332)	01/06/2025
688126.SH	12/17/2024	SDB3260128341	(7,834.00)	3.0332	(23,352.11)	(23,762.43)	0.0000	4.5800	(2,209.0776)	0.0000	2.9709	(14.5814)	0.0000	1	(11.6105)	01/06/2025
688126.SH	12/17/2024	SDB3260128341	(4,877.00)	3.0332	(14,537.69)	(14,793.13)	0.0000	4.5800	(2,209.0776)	0.0000	1.8495	(9.0775)	0.0000	1	(7.2280)	01/06/2025
688126.SH	12/17/2024	SDB3260128341	(3,123.00)	3.0332	(9,309.25)	(9,472.82)	0.0000	4.5800	(2,209.0776)	0.0000	1.1843	(5.8128)	0.0000	1	(4.6285)	01/06/2025
688126.SH	12/17/2024	SDB3260128341	(7,219.00)	3.0332	(21,518.88)	(21,896.98)	0.0000	4.5800	(2,209.0776)	0.0000	2.7377	(13.4367)	0.0000	1	(10.6990)	01/06/2025
688126.SH	12/17/2024	SDB3260128341	(1,281.00)	3.0332	(3,818.49)	(3,885.58)	0.0000	4.5800	(2,209.0776)	0.0000	0.4858	(2.3843)	0.0000	1	(1.8985)	01/06/2025
688126.SH	12/17/2024	SDB3260128341	(2,019.00)	3.0332	(6,018.37)	(6,124.12)	0.0000	4.5800	(2,209.0776)	0.0000	0.7657	(3.7580)	0.0000	1	(2.9923)	01/06/2025
688126.SH	12/17/2024	SDB3260128341	(400.00)	3.0332	(1,192.35)	(1,213.30)	0.0000	4.5800	(2,209.0776)	0.0000	0.1517	(0.7445)	0.0000	1	(0.5928)	01/06/2025
688126.SH	12/17/2024	SDB3260128341	(300.00)	3.0332	(894.26)	(909.97)	0.0000	4.5800	(2,209.0776)	0.0000	0.1138	(0.5584)	0.0000	1	(0.4446)	01/06/2025
688126.SH	12/17/2024	SDB3260128341	(9,724.00)	3.0332	(28,985.95)	(29,495.25)	0.0000	4.5800	(2,209.0776)	0.0000	3.6877	(18.0993)	0.0000	1	(14.4116)	01/06/2025
688126.SH	12/17/2024	SDB3260128341	(6,376.00)	3.0332	(19,006.01)	(19,339.96)	0.0000	4.5800	(2,209.0776)	0.0000	2.4180	(11.8676)	0.0000	1	(9.4496)	01/06/2025
688126.SH	12/17/2024	SDB3260128341	(1,900.00)	3.0332	(5,663.65)	(5,763.16)	0.0000	4.5800	(2,209.0776)	0.0000	0.7205	(3.5365)	0.0000	1	(2.8159)	01/06/2025
688126.SH	12/16/2024	SDB3260128341	(11,900.00)	3.0538	(35,472.32)	(36,339.64)	0.0000	4.5800	(2,209.0776)	0.0000	4.5129	(22.2992)	0.0000	1	(17.7863)	01/06/2025
688126.SH	12/16/2024	SDB3260128341	(900.00)	3.0538	(2,682.78)	(2,748.38)	0.0000	4.5800	(2,209.0776)	0.0000	0.3413	(1.6865)	0.0000	1	(1.3452)	01/06/2025
688126.SH	12/16/2024	SDB3260128341	(3,666.00)	3.0538	(10,927.86)	(11,195.05)	0.0000	4.5800	(2,209.0776)	0.0000	1.3903	(6.8696)	0.0000	1	(5.4794)	01/06/2025
688126.SH	12/16/2024	SDB3260128341	(7,834.00)	3.0538	(23,352.11)	(23,923.09)	0.0000	4.5800	(2,209.0776)	0.0000	2.9709	(14.6800)	0.0000	1	(11.7091)	01/06/2025
688126.SH	12/16/2024	SDB3260128341	(4,877.00)	3.0538	(14,537.69)	(14,893.14)	0.0000	4.5800	(2,209.0776)	0.0000	1.8495	(9.1389)	0.0000	1	(7.2894)	01/06/2025
688126.SH	12/16/2024	SDB3260128341	(3,123.00)	3.0538	(9,309.25)	(9,536.86)	0.0000	4.5800	(2,209.0776)	0.0000	1.1843	(5.8521)	0.0000	1	(4.6678)	01/06/2025
688126.SH	12/16/2024	SDB3260128341	(7,219.00)	3.0538	(21,518.88)	(22,045.03)	0.0000	4.5800	(2,209.0776)	0.0000	2.7377	(13.5275)	0.0000	1	(10.7899)	01/06/2025
688126.SH	12/16/2024	SDB3260128341	(1,281.00)	3.0538	(3,818.49)	(3,911.86)	0.0000	4.5800	(2,209.0776)	0.0000	0.4858	(2.4004)	0.0000	1	(1.9146)	01/06/2025
688126.SH	12/16/2024	SDB3260128341	(2,019.00)	3.0538	(6,018.37)	(6,165.52)	0.0000	4.5800	(2,209.0776)	0.0000	0.7657	(3.7834)	0.0000	1	(3.0177)	01/06/2025
688126.SH	12/16/2024	SDB3260128341	(400.00)	3.0538	(1,192.35)	(1,221.50)	0.0000	4.5800	(2,209.0776)	0.0000	0.1517	(0.7496)	0.0000	1	(0.5979)	01/06/2025
688126.SH	12/16/2024	SDB3260128341	(300.00)	3.0538	(894.26)	(916.13)	0.0000	4.5800	(2,209.0776)	0.0000	0.1138	(0.5622)	0.0000	1	(0.4484)	01/06/2025
688126.SH	12/16/2024	SDB3260128341	(9,724.00)	3.0538	(28,985.95)	(29,694.67)	0.0000	4.5800	(2,209.0776)	0.0000	3.6877	(18.2216)	0.0000	1	(14.5340)	01/06/2025
688126.SH	12/16/2024	SDB3260128341	(6,376.00)	3.0538	(19,006.01)	(19,470.72)	0.0000	4.5800	(2,209.0776)	0.0000	2.4180	(11.9479)	0.0000	1	(9.5299)	01/06/2025
688126.SH	12/16/2024	SDB3260128341	(1,900.00)	3.0538	(5,663.65)	(5,802.13)	0.0000	4.5800	(2,209.0776)	0.0000	0.7205	(3.5604)	0.0000	1	(2.8398)	01/06/2025
688126.SH	12/13/2024	SDB3260128341	(11,900.00)	3.0619	(35,472.32)	(36,437.21)	0.0000	4.5800	(2,209.0776)	0.0000	13.5386	(67.0772)	0.0000	3	(53.5386)	01/06/2025
688126.SH	12/13/2024	SDB3260128341	(900.00)	3.0619	(2,682.78)	(2,755.76)	0.0000	4.5800	(2,209.0776)	0.0000	1.0239	(5.0731)	0.0000	3	(4.0491)	01/06/2025
688126.SH	12/13/2024	SDB3260128341	(3,666.00)	3.0619	(10,927.86)	(11,225.11)	0.0000	4.5800	(2,209.0776)	0.0000	4.1708	(20.6643)	0.0000	3	(16.4935)	01/06/2025
688126.SH	12/13/2024	SDB3260128341	(7,834.00)	3.0619	(23,352.11)	(23,987.32)	0.0000	4.5800	(2,209.0776)	0.0000	8.9127	(44.1582)	0.0000	3	(35.2455)	01/06/2025
688126.SH	12/13/2024	SDB3260128341	(4,877.00)	3.0619	(14,537.69)	(14,933.13)	0.0000	4.5800	(2,209.0776)	0.0000	5.5486	(27.4904)	0.0000	3	(21.9418)	01/06/2025
688126.SH	12/13/2024	SDB3260128341	(3,123.00)	3.0619	(9,309.25)	(9,562.47)	0.0000	4.5800	(2,209.0776)	0.0000	3.5530	(17.6035)	0.0000	3	(14.0505)	01/06/2025
688126.SH	12/13/2024	SDB3260128341	(7,219.00)	3.0619	(21,518.88)	(22,104.22)	0.0000	4.5800	(2,209.0776)	0.0000	8.2130	(40.6916)	0.0000	3	(32.4786)	01/06/2025
688126.SH	12/13/2024	SDB3260128341	(1,281.00)	3.0619	(3,818.49)	(3,922.36)	0.0000	4.5800	(2,209.0776)	0.0000	1.4574	(7.2207)	0.0000	3	(5.7633)	01/06/2025
688126.SH	12/13/2024	SDB3260128341	(2,019.00)	3.0619	(6,018.37)	(6,182.08)	0.0000	4.5800	(2,209.0776)	0.0000	2.2970	(11.3806)	0.0000	3	(9.0836)	01/06/2025
688126.SH	12/13/2024	SDB3260128341	(400.00)	3.0619	(1,192.35)	(1,224.78)	0.0000	4.5800	(2,209.0776)	0.0000	0.4551	(2.2547)	0.0000	3	(1.7996)	01/06/2025
688126.SH	12/13/2024	SDB3260128341	(300.00)	3.0619	(894.26)	(918.59)	0.0000	4.5800	(2,209.0776)	0.0000	0.3413	(1.6910)	0.0000	3	(1.3497)	01/06/2025
688126.SH	12/13/2024	SDB3260128341	(9,724.00)	3.0619	(28,985.95)	(29,774.40)	0.0000	4.5800	(2,209.0776)	0.0000	11.0630	(54.8116)	0.0000	3	(43.7487)	01/06/2025
688126.SH	12/13/2024	SDB3260128341	(6,376.00)	3.0619	(19,006.01)	(19,522.99)	0.0000	4.5800	(2,209.0776)	0.0000	7.2540	(35.9398)	0.0000	3	(28.6859)	01/06/2025
688126.SH	12/13/2024	SDB3260128341	(1,900.00)	3.0619	(5,663.65)	(5,817.70)	0.0000	4.5800	(2,209.0776)	0.0000	2.1616	(10.7098)	0.0000	3	(8.5482)	01/06/2025
688126.SH	12/12/2024	SDB3260128341	(11,900.00)	2.9623	(35,472.32)	(35,251.04)	0.0000	4.5800	(2,209.0776)	0.0000	4.5129	(21.6312)	0.0000	1	(17.1183)	01/06/2025
688126.SH	12/12/2024	SDB3260128341	(900.00)	2.9623	(2,682.78)	(2,666.04)	0.0000	4.5800	(2,209.0776)	0.0000	0.3413	(1.6360)	0.0000	1	(1.2947)	01/06/2025
688126.SH	12/12/2024	SDB3260128341	(3,666.00)	2.9623	(10,927.86)	(10,859.69)	0.0000	4.5800	(2,209.0776)	0.0000	1.3903	(6.6639)	0.0000	1	(5.2736)	01/06/2025
688126.SH	12/12/2024	SDB3260128341	(7,834.00)	2.9623	(23,352.11)	(23,206.44)	0.0000	4.5800	(2,209.0776)	0.0000	2.9709	(14.2402)	0.0000	1	(11.2693)	01/06/2025
688126.SH	12/12/2024	SDB3260128341	(4,877.00)	2.9623	(14,537.69)	(14,447.00)	0.0000	4.5800	(2,209.0776)	0.0000	1.8495	(8.8652)	0.0000	1	(7.0156)	01/06/2025
688126.SH	12/12/2024	SDB3260128341	(3,123.00)	2.9623	(9,309.25)	(9,251.18)	0.0000	4.5800	(2,209.0776)	0.0000	1.1843	(5.6768)	0.0000	1	(4.4925)	01/06/2025
688126.SH	12/12/2024	SDB3260128341	(7,219.00)	2.9623	(21,518.88)	(21,384.64)	0.0000	4.5800	(2,209.0776)	0.0000	2.7377	(13.1223)	0.0000	1	(10.3846)	01/06/2025
688126.SH	12/12/2024	SDB3260128341	(1,281.00)	2.9623	(3,818.49)	(3,794.67)	0.0000	4.5800	(2,209.0776)	0.0000	0.4858	(2.3285)	0.0000	1	(1.8427)	01/06/2025
688126.SH	12/12/2024	SDB3260128341	(2,019.00)	2.9623	(6,018.37)	(5,980.83)	0.0000	4.5800	(2,209.0776)	0.0000	0.7657	(3.6700)	0.0000	1	(2.9044)	01/06/2025
688126.SH	12/12/2024	SDB3260128341	(400.00)	2.9623	(1,192.35)	(1,184.91)	0.0000	4.5800	(2,209.0776)	0.0000	0.1517	(0.7271)	0.0000	1	(0.5754)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
NATIONAL SILICON INDUSTRY GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
688126.SH	12/12/2024	SDB3260128341	(300.00)	2.9623	(894.26)	(888.68)	0.0000	4.5800	(2,209.0776)	0.0000	0.1138	(0.5453)	0.0000	1	(0.4316)	01/06/2025
688126.SH	12/12/2024	SDB3260128341	(9,724.00)	2.9623	(28,985.95)	(28,805.13)	0.0000	4.5800	(2,209.0776)	0.0000	3.6877	(17.6758)	0.0000	1	(13.9881)	01/06/2025
688126.SH	12/12/2024	SDB3260128341	(6,376.00)	2.9623	(19,006.01)	(18,887.45)	0.0000	4.5800	(2,209.0776)	0.0000	2.4180	(11.5900)	0.0000	1	(9.1720)	01/06/2025
688126.SH	12/12/2024	SDB3260128341	(1,900.00)	2.9623	(5,663.65)	(5,628.32)	0.0000	4.5800	(2,209.0776)	0.0000	0.7205	(3.4537)	0.0000	1	(2.7332)	01/06/2025
688126.SH	12/11/2024	SDB3260128341	(11,900.00)	3.0399	(35,472.32)	(36,175.30)	0.0000	4.5800	(2,209.0776)	0.0000	4.5129	(22.1983)	0.0000	1	(17.6855)	01/06/2025
688126.SH	12/11/2024	SDB3260128341	(900.00)	3.0399	(2,682.78)	(2,735.95)	0.0000	4.5800	(2,209.0776)	0.0000	0.3413	(1.6789)	0.0000	1	(1.3376)	01/06/2025
688126.SH	12/11/2024	SDB3260128341	(3,666.00)	3.0399	(10,927.86)	(11,144.42)	0.0000	4.5800	(2,209.0776)	0.0000	1.3903	(6.8386)	0.0000	1	(5.4483)	01/06/2025
688126.SH	12/11/2024	SDB3260128341	(7,834.00)	3.0399	(23,352.11)	(23,814.90)	0.0000	4.5800	(2,209.0776)	0.0000	2.9709	(14.6136)	0.0000	1	(11.6427)	01/06/2025
688126.SH	12/11/2024	SDB3260128341	(4,877.00)	3.0399	(14,537.69)	(14,825.79)	0.0000	4.5800	(2,209.0776)	0.0000	1.8495	(9.0976)	0.0000	1	(7.2481)	01/06/2025
688126.SH	12/11/2024	SDB3260128341	(3,123.00)	3.0399	(9,309.25)	(9,493.74)	0.0000	4.5800	(2,209.0776)	0.0000	1.1843	(5.8257)	0.0000	1	(4.6413)	01/06/2025
688126.SH	12/11/2024	SDB3260128341	(7,219.00)	3.0399	(21,518.88)	(21,945.33)	0.0000	4.5800	(2,209.0776)	0.0000	2.7377	(13.4664)	0.0000	1	(10.7287)	01/06/2025
688126.SH	12/11/2024	SDB3260128341	(1,281.00)	3.0399	(3,818.49)	(3,894.16)	0.0000	4.5800	(2,209.0776)	0.0000	0.4858	(2.3896)	0.0000	1	(1.9038)	01/06/2025
688126.SH	12/11/2024	SDB3260128341	(2,019.00)	3.0399	(6,018.37)	(6,137.64)	0.0000	4.5800	(2,209.0776)	0.0000	0.7657	(3.7663)	0.0000	1	(3.0006)	01/06/2025
688126.SH	12/11/2024	SDB3260128341	(400.00)	3.0399	(1,192.35)	(1,215.98)	0.0000	4.5800	(2,209.0776)	0.0000	0.1517	(0.7462)	0.0000	1	(0.5945)	01/06/2025
688126.SH	12/11/2024	SDB3260128341	(300.00)	3.0399	(894.26)	(911.98)	0.0000	4.5800	(2,209.0776)	0.0000	0.1138	(0.5596)	0.0000	1	(0.4459)	01/06/2025
688126.SH	12/11/2024	SDB3260128341	(9,724.00)	3.0399	(28,985.95)	(29,560.39)	0.0000	4.5800	(2,209.0776)	0.0000	3.6877	(18.1392)	0.0000	1	(14.4516)	01/06/2025
688126.SH	12/11/2024	SDB3260128341	(6,376.00)	3.0399	(19,006.01)	(19,382.66)	0.0000	4.5800	(2,209.0776)	0.0000	2.4180	(11.8938)	0.0000	1	(9.4758)	01/06/2025
688126.SH	12/11/2024	SDB3260128341	(1,900.00)	3.0399	(5,663.65)	(5,775.89)	0.0000	4.5800	(2,209.0776)	0.0000	0.7205	(3.5443)	0.0000	1	(2.8237)	01/06/2025
688126.SH	12/10/2024	SDB3260128341	(11,900.00)	2.9248	(35,472.32)	(34,805.66)	0.0000	4.5800	(2,209.0776)	0.0000	4.5129	(21.3579)	0.0000	1	(16.8450)	01/06/2025
688126.SH	12/10/2024	SDB3260128341	(900.00)	2.9248	(2,682.78)	(2,632.36)	0.0000	4.5800	(2,209.0776)	0.0000	0.3413	(1.6153)	0.0000	1	(1.2740)	01/06/2025
688126.SH	12/10/2024	SDB3260128341	(3,666.00)	2.9248	(10,927.86)	(10,722.48)	0.0000	4.5800	(2,209.0776)	0.0000	1.3903	(6.5797)	0.0000	1	(5.1894)	01/06/2025
688126.SH	12/10/2024	SDB3260128341	(7,834.00)	2.9248	(23,352.11)	(22,913.24)	0.0000	4.5800	(2,209.0776)	0.0000	2.9709	(14.0603)	0.0000	1	(11.0894)	01/06/2025
688126.SH	12/10/2024	SDB3260128341	(4,877.00)	2.9248	(14,537.69)	(14,264.47)	0.0000	4.5800	(2,209.0776)	0.0000	1.8495	(8.7531)	0.0000	1	(6.9036)	01/06/2025
688126.SH	12/10/2024	SDB3260128341	(3,123.00)	2.9248	(9,309.25)	(9,134.29)	0.0000	4.5800	(2,209.0776)	0.0000	1.1843	(5.6051)	0.0000	1	(4.4208)	01/06/2025
688126.SH	12/10/2024	SDB3260128341	(7,219.00)	2.9248	(21,518.88)	(21,114.46)	0.0000	4.5800	(2,209.0776)	0.0000	2.7377	(12.9565)	0.0000	1	(10.2188)	01/06/2025
688126.SH	12/10/2024	SDB3260128341	(1,281.00)	2.9248	(3,818.49)	(3,746.73)	0.0000	4.5800	(2,209.0776)	0.0000	0.4858	(2.2991)	0.0000	1	(1.8133)	01/06/2025
688126.SH	12/10/2024	SDB3260128341	(2,019.00)	2.9248	(6,018.37)	(5,905.26)	0.0000	4.5800	(2,209.0776)	0.0000	0.7657	(3.6237)	0.0000	1	(2.8580)	01/06/2025
688126.SH	12/10/2024	SDB3260128341	(400.00)	2.9248	(1,192.35)	(1,169.94)	0.0000	4.5800	(2,209.0776)	0.0000	0.1517	(0.7179)	0.0000	1	(0.5662)	01/06/2025
688126.SH	12/10/2024	SDB3260128341	(300.00)	2.9248	(894.26)	(877.45)	0.0000	4.5800	(2,209.0776)	0.0000	0.1138	(0.5384)	0.0000	1	(0.4247)	01/06/2025
688126.SH	12/10/2024	SDB3260128341	(9,724.00)	2.9248	(28,985.95)	(28,441.19)	0.0000	4.5800	(2,209.0776)	0.0000	3.6877	(17.4524)	0.0000	1	(13.7648)	01/06/2025
688126.SH	12/10/2024	SDB3260128341	(6,376.00)	2.9248	(19,006.01)	(18,648.81)	0.0000	4.5800	(2,209.0776)	0.0000	2.4180	(11.4435)	0.0000	1	(9.0255)	01/06/2025
688126.SH	12/10/2024	SDB3260128341	(1,900.00)	2.9248	(5,663.65)	(5,557.21)	0.0000	4.5800	(2,209.0776)	0.0000	0.7205	(3.4101)	0.0000	1	(2.6895)	01/06/2025
688126.SH	12/09/2024	SDB3260128341	(11,900.00)	2.9375	(35,472.32)	(34,956.76)	0.0000	4.5800	(2,209.0776)	0.0000	4.5129	(21.4506)	0.0000	1	(16.9377)	01/06/2025
688126.SH	12/09/2024	SDB3260128341	(900.00)	2.9375	(2,682.78)	(2,643.79)	0.0000	4.5800	(2,209.0776)	0.0000	0.3413	(1.6223)	0.0000	1	(1.2810)	01/06/2025
688126.SH	12/09/2024	SDB3260128341	(3,666.00)	2.9375	(10,927.86)	(10,769.03)	0.0000	4.5800	(2,209.0776)	0.0000	1.3903	(6.6082)	0.0000	1	(5.2180)	01/06/2025
688126.SH	12/09/2024	SDB3260128341	(7,834.00)	2.9375	(23,352.11)	(23,012.71)	0.0000	4.5800	(2,209.0776)	0.0000	2.9709	(14.1214)	0.0000	1	(11.1504)	01/06/2025
688126.SH	12/09/2024	SDB3260128341	(4,877.00)	2.9375	(14,537.69)	(14,326.40)	0.0000	4.5800	(2,209.0776)	0.0000	1.8495	(8.7911)	0.0000	1	(6.9416)	01/06/2025
688126.SH	12/09/2024	SDB3260128341	(3,123.00)	2.9375	(9,309.25)	(9,173.95)	0.0000	4.5800	(2,209.0776)	0.0000	1.1843	(5.6294)	0.0000	1	(4.4451)	01/06/2025
688126.SH	12/09/2024	SDB3260128341	(7,219.00)	2.9375	(21,518.88)	(21,206.12)	0.0000	4.5800	(2,209.0776)	0.0000	2.7377	(13.0128)	0.0000	1	(10.2751)	01/06/2025
688126.SH	12/09/2024	SDB3260128341	(1,281.00)	2.9375	(3,818.49)	(3,762.99)	0.0000	4.5800	(2,209.0776)	0.0000	0.4858	(2.3091)	0.0000	1	(1.8233)	01/06/2025
688126.SH	12/09/2024	SDB3260128341	(2,019.00)	2.9375	(6,018.37)	(5,930.90)	0.0000	4.5800	(2,209.0776)	0.0000	0.7657	(3.6394)	0.0000	1	(2.8737)	01/06/2025
688126.SH	12/09/2024	SDB3260128341	(400.00)	2.9375	(1,192.35)	(1,175.02)	0.0000	4.5800	(2,209.0776)	0.0000	0.1517	(0.7210)	0.0000	1	(0.5693)	01/06/2025
688126.SH	12/09/2024	SDB3260128341	(300.00)	2.9375	(894.26)	(881.26)	0.0000	4.5800	(2,209.0776)	0.0000	0.1138	(0.5408)	0.0000	1	(0.4270)	01/06/2025
688126.SH	12/09/2024	SDB3260128341	(9,724.00)	2.9375	(28,985.95)	(28,564.67)	0.0000	4.5800	(2,209.0776)	0.0000	3.6877	(17.5282)	0.0000	1	(13.8406)	01/06/2025
688126.SH	12/09/2024	SDB3260128341	(6,376.00)	2.9375	(19,006.01)	(18,729.77)	0.0000	4.5800	(2,209.0776)	0.0000	2.4180	(11.4932)	0.0000	1	(9.0752)	01/06/2025
688126.SH	12/09/2024	SDB3260128341	(1,900.00)	2.9375	(5,663.65)	(5,581.33)	0.0000	4.5800	(2,209.0776)	0.0000	0.7205	(3.4249)	0.0000	1	(2.7043)	01/06/2025
688126.SH	12/06/2024	SDB3260128341	(11,900.00)	2.9440	(35,472.32)	(35,034.04)	0.0000	4.5800	(2,209.0776)	0.0000	13.5386	(64.4941)	0.0000	3	(50.9555)	01/06/2025
688126.SH	12/06/2024	SDB3260128341	(900.00)	2.9440	(2,682.78)	(2,649.63)	0.0000	4.5800	(2,209.0776)	0.0000	1.0239	(4.8777)	0.0000	3	(3.8538)	01/06/2025
688126.SH	12/06/2024	SDB3260128341	(3,666.00)	2.9440	(10,927.86)	(10,792.84)	0.0000	4.5800	(2,209.0776)	0.0000	4.1708	(19.8685)	0.0000	3	(15.6977)	01/06/2025
688126.SH	12/06/2024	SDB3260128341	(7,834.00)	2.9440	(23,352.11)	(23,063.59)	0.0000	4.5800	(2,209.0776)	0.0000	8.9127	(42.4577)	0.0000	3	(33.5450)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
NATIONAL SILICON INDUSTRY GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
688126.SH	12/06/2024	SDB3260128341	(4,877.00)	2.9440	(14,537.69)	(14,358.07)	0.0000	4.5800	(2,209.0776)	0.0000	5.5486	(26.4317)	0.0000	3	(20.8832)	01/06/2025
688126.SH	12/06/2024	SDB3260128341	(3,123.00)	2.9440	(9,309.25)	(9,194.23)	0.0000	4.5800	(2,209.0776)	0.0000	3.5530	(16.9256)	0.0000	3	(13.3726)	01/06/2025
688126.SH	12/06/2024	SDB3260128341	(7,219.00)	2.9440	(21,518.88)	(21,253.00)	0.0000	4.5800	(2,209.0776)	0.0000	8.2130	(39.1246)	0.0000	3	(30.9116)	01/06/2025
688126.SH	12/06/2024	SDB3260128341	(1,281.00)	2.9440	(3,818.49)	(3,771.31)	0.0000	4.5800	(2,209.0776)	0.0000	1.4574	(6.9426)	0.0000	3	(5.4852)	01/06/2025
688126.SH	12/06/2024	SDB3260128341	(2,019.00)	2.9440	(6,018.37)	(5,944.01)	0.0000	4.5800	(2,209.0776)	0.0000	2.2970	(10.9423)	0.0000	3	(8.6453)	01/06/2025
688126.SH	12/06/2024	SDB3260128341	(400.00)	2.9440	(1,192.35)	(1,177.61)	0.0000	4.5800	(2,209.0776)	0.0000	0.4551	(2.1679)	0.0000	3	(1.7128)	01/06/2025
688126.SH	12/06/2024	SDB3260128341	(300.00)	2.9440	(894.26)	(883.21)	0.0000	4.5800	(2,209.0776)	0.0000	0.3413	(1.6259)	0.0000	3	(1.2846)	01/06/2025
688126.SH	12/06/2024	SDB3260128341	(9,724.00)	2.9440	(28,985.95)	(28,627.82)	0.0000	4.5800	(2,209.0776)	0.0000	11.0630	(52.7009)	0.0000	3	(41.6379)	01/06/2025
688126.SH	12/06/2024	SDB3260128341	(6,376.00)	2.9440	(19,006.01)	(18,771.18)	0.0000	4.5800	(2,209.0776)	0.0000	7.2540	(34.5558)	0.0000	3	(27.3019)	01/06/2025
688126.SH	12/06/2024	SDB3260128341	(1,900.00)	2.9440	(5,663.65)	(5,593.67)	0.0000	4.5800	(2,209.0776)	0.0000	2.1616	(10.2974)	0.0000	3	(8.1358)	01/06/2025
688126.SH	12/05/2024	SDB3260128341	(11,900.00)	2.9712	(35,472.32)	(35,357.61)	0.0000	4.5800	(2,209.0776)	0.0000	4.5129	(21.6966)	0.0000	1	(17.1837)	01/06/2025
688126.SH	12/05/2024	SDB3260128341	(900.00)	2.9712	(2,682.78)	(2,674.11)	0.0000	4.5800	(2,209.0776)	0.0000	0.3413	(1.6409)	0.0000	1	(1.2996)	01/06/2025
688126.SH	12/05/2024	SDB3260128341	(3,666.00)	2.9712	(10,927.86)	(10,892.52)	0.0000	4.5800	(2,209.0776)	0.0000	1.3903	(6.6840)	0.0000	1	(5.2937)	01/06/2025
688126.SH	12/05/2024	SDB3260128341	(7,834.00)	2.9712	(23,352.11)	(23,276.60)	0.0000	4.5800	(2,209.0776)	0.0000	2.9709	(14.2833)	0.0000	1	(11.3124)	01/06/2025
688126.SH	12/05/2024	SDB3260128341	(4,877.00)	2.9712	(14,537.69)	(14,490.68)	0.0000	4.5800	(2,209.0776)	0.0000	1.8495	(8.8920)	0.0000	1	(7.0424)	01/06/2025
688126.SH	12/05/2024	SDB3260128341	(3,123.00)	2.9712	(9,309.25)	(9,279.15)	0.0000	4.5800	(2,209.0776)	0.0000	1.1843	(5.6940)	0.0000	1	(4.5096)	01/06/2025
688126.SH	12/05/2024	SDB3260128341	(7,219.00)	2.9712	(21,518.88)	(21,449.29)	0.0000	4.5800	(2,209.0776)	0.0000	2.7377	(13.1620)	0.0000	1	(10.4243)	01/06/2025
688126.SH	12/05/2024	SDB3260128341	(1,281.00)	2.9712	(3,818.49)	(3,806.14)	0.0000	4.5800	(2,209.0776)	0.0000	0.4858	(2.3356)	0.0000	1	(1.8498)	01/06/2025
688126.SH	12/05/2024	SDB3260128341	(2,019.00)	2.9712	(6,018.37)	(5,998.91)	0.0000	4.5800	(2,209.0776)	0.0000	0.7657	(3.6811)	0.0000	1	(2.9155)	01/06/2025
688126.SH	12/05/2024	SDB3260128341	(400.00)	2.9712	(1,192.35)	(1,188.49)	0.0000	4.5800	(2,209.0776)	0.0000	0.1517	(0.7293)	0.0000	1	(0.5776)	01/06/2025
688126.SH	12/05/2024	SDB3260128341	(300.00)	2.9712	(894.26)	(891.37)	0.0000	4.5800	(2,209.0776)	0.0000	0.1138	(0.5470)	0.0000	1	(0.4332)	01/06/2025
688126.SH	12/05/2024	SDB3260128341	(9,724.00)	2.9712	(28,985.95)	(28,892.22)	0.0000	4.5800	(2,209.0776)	0.0000	3.6877	(17.7292)	0.0000	1	(14.0416)	01/06/2025
688126.SH	12/05/2024	SDB3260128341	(6,376.00)	2.9712	(19,006.01)	(18,944.55)	0.0000	4.5800	(2,209.0776)	0.0000	2.4180	(11.6250)	0.0000	1	(9.2070)	01/06/2025
688126.SH	12/05/2024	SDB3260128341	(1,900.00)	2.9712	(5,663.65)	(5,645.33)	0.0000	4.5800	(2,209.0776)	0.0000	0.7205	(3.4642)	0.0000	1	(2.7436)	01/06/2025
688126.SH	12/04/2024	SDB3260128341	(11,900.00)	2.9809	(35,472.32)	(35,472.32)	0.0000	4.5800	(2,209.0776)	0.0000	4.5129	(21.7670)	0.0000	1	(17.2541)	01/06/2025
688126.SH	12/04/2024	SDB3260128341	(900.00)	2.9809	(2,682.78)	(2,682.78)	0.0000	4.5800	(2,209.0776)	0.0000	0.3413	(1.6462)	0.0000	1	(1.3049)	01/06/2025
688126.SH	12/04/2024	SDB3260128341	(3,666.00)	2.9809	(10,927.86)	(10,927.86)	0.0000	4.5800	(2,209.0776)	0.0000	1.3903	(6.7057)	0.0000	1	(5.3154)	01/06/2025
688126.SH	12/04/2024	SDB3260128341	(7,834.00)	2.9809	(23,352.11)	(23,352.11)	0.0000	4.5800	(2,209.0776)	0.0000	2.9709	(14.3296)	0.0000	1	(11.3587)	01/06/2025
688126.SH	12/04/2024	SDB3260128341	(4,877.00)	2.9809	(14,537.69)	(14,537.69)	0.0000	4.5800	(2,209.0776)	0.0000	1.8495	(8.9208)	0.0000	1	(7.0713)	01/06/2025
688126.SH	12/04/2024	SDB3260128341	(3,123.00)	2.9809	(9,309.25)	(9,309.25)	0.0000	4.5800	(2,209.0776)	0.0000	1.1843	(5.7125)	0.0000	1	(4.5281)	01/06/2025
688126.SH	12/04/2024	SDB3260128341	(7,219.00)	2.9809	(21,518.88)	(21,518.88)	0.0000	4.5800	(2,209.0776)	0.0000	2.7377	(13.2047)	0.0000	1	(10.4670)	01/06/2025
688126.SH	12/04/2024	SDB3260128341	(1,281.00)	2.9809	(3,818.49)	(3,818.49)	0.0000	4.5800	(2,209.0776)	0.0000	0.4858	(2.3432)	0.0000	1	(1.8574)	01/06/2025
688126.SH	12/04/2024	SDB3260128341	(2,019.00)	2.9809	(6,018.37)	(6,018.37)	0.0000	4.5800	(2,209.0776)	0.0000	0.7657	(3.6931)	0.0000	1	(2.9274)	01/06/2025
688126.SH	12/04/2024	SDB3260128341	(400.00)	2.9809	(1,192.35)	(1,192.35)	0.0000	4.5800	(2,209.0776)	0.0000	0.1517	(0.7317)	0.0000	1	(0.5800)	01/06/2025
688126.SH	12/04/2024	SDB3260128341	(300.00)	2.9809	(894.26)	(894.26)	0.0000	4.5800	(2,209.0776)	0.0000	0.1138	(0.5487)	0.0000	1	(0.4350)	01/06/2025
688126.SH	12/04/2024	SDB3260128341	(9,724.00)	2.9809	(28,985.95)	(28,985.95)	0.0000	4.5800	(2,209.0776)	0.0000	3.6877	(17.7867)	0.0000	1	(14.0991)	01/06/2025
688126.SH	12/04/2024	SDB3260128341	(6,376.00)	2.9809	(19,006.01)	(19,006.01)	0.0000	4.5800	(2,209.0776)	0.0000	2.4180	(11.6627)	0.0000	1	(9.2447)	01/06/2025
688126.SH	12/04/2024	SDB3260128341	(1,900.00)	2.9809	(5,663.65)	(5,663.65)	0.0000	4.5800	(2,209.0776)	0.0000	0.7205	(3.4754)	0.0000	1	(2.7549)	01/06/2025
TOTAL NATIONAL SILICON INDUSTRY GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND												742.0744	(3,547.6879)	0.0000	(2,805.6135)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
NATIONZ TECHNOLOGIES INC. CMN CLASS A SERIES NORTHBOUND																
300077.ZK	01/03/2025	SDB3263707242	(3,500.00)	3.4558	(15,276.73)	(12,095.22)	0.0000	4.3300	(2,300.0000)	0.0000	5.5124	(23.1825)	0.0000	3	(17.6702)	01/06/2025
300077.ZK	01/03/2025	SDB3263707242	(500.00)	3.4558	(2,147.72)	(1,727.89)	0.0000	4.3300	(2,300.0000)	0.0000	0.7750	(3.3118)	0.0000	3	(2.5368)	01/06/2025
300077.ZK	01/02/2025	SDB3263707242	(3,500.00)	3.5285	(15,276.73)	(12,349.64)	0.0000	4.3300	(2,300.0000)	0.0000	1.8375	(7.8900)	0.0000	1	(6.0526)	01/06/2025
300077.ZK	01/02/2025	SDB3263707242	(500.00)	3.5285	(2,147.72)	(1,764.23)	0.0000	4.3300	(2,300.0000)	0.0000	0.2583	(1.1271)	0.0000	1	(0.8688)	01/06/2025
300077.ZK	12/31/2024	SDB3263707242	(3,500.00)	3.9019	(15,276.73)	(13,656.81)	0.0000	4.3300	(2,300.0000)	0.0000	3.6749	(17.4504)	0.0000	2	(13.7755)	01/06/2025
300077.ZK	12/31/2024	SDB3263707242	(500.00)	3.9019	(2,147.72)	(1,950.97)	0.0000	4.3300	(2,300.0000)	0.0000	0.5166	(2.4929)	0.0000	2	(1.9763)	01/06/2025
300077.ZK	12/30/2024	SDB3263707242	(3,500.00)	3.8657	(15,276.73)	(13,529.81)	0.0000	4.3300	(2,300.0000)	0.0000	1.8375	(8.6440)	0.0000	1	(6.8066)	01/06/2025
300077.ZK	12/30/2024	SDB3263707242	(500.00)	3.8657	(2,147.72)	(1,932.83)	0.0000	4.3300	(2,300.0000)	0.0000	0.2583	(1.2349)	0.0000	1	(0.9765)	01/06/2025
300077.ZK	12/27/2024	SDB3263707242	(3,500.00)	4.0134	(15,276.73)	(14,046.94)	0.0000	4.3300	(2,300.0000)	0.0000	5.5124	(26.9233)	0.0000	3	(21.4109)	01/06/2025
300077.ZK	12/27/2024	SDB3263707242	(500.00)	4.0134	(2,147.72)	(2,006.70)	0.0000	4.3300	(2,300.0000)	0.0000	0.7750	(3.8462)	0.0000	3	(3.0712)	01/06/2025
300077.ZK	12/26/2024	SDB3263707242	(3,500.00)	3.7832	(15,276.73)	(13,241.05)	0.0000	4.3300	(2,300.0000)	0.0000	1.8375	(8.4596)	0.0000	1	(6.6221)	01/06/2025
300077.ZK	12/26/2024	SDB3263707242	(500.00)	3.7832	(2,147.72)	(1,891.58)	0.0000	4.3300	(2,300.0000)	0.0000	0.2583	(1.2085)	0.0000	1	(0.9502)	01/06/2025
300077.ZK	12/24/2024	SDB3263707242	(3,500.00)	3.7832	(15,276.73)	(13,241.05)	0.0000	4.3300	(2,300.0000)	0.0000	3.6749	(16.9191)	0.0000	2	(13.2442)	01/06/2025
300077.ZK	12/24/2024	SDB3263707242	(500.00)	3.7832	(2,147.72)	(1,891.58)	0.0000	4.3300	(2,300.0000)	0.0000	0.5166	(2.4170)	0.0000	2	(1.9004)	01/06/2025
300077.ZK	12/23/2024	SDB3263707242	(3,500.00)	3.8338	(15,276.73)	(13,418.33)	0.0000	4.3300	(2,300.0000)	0.0000	1.8375	(8.5728)	0.0000	1	(6.7354)	01/06/2025
300077.ZK	12/23/2024	SDB3263707242	(500.00)	3.8338	(2,147.72)	(1,916.90)	0.0000	4.3300	(2,300.0000)	0.0000	0.2583	(1.2247)	0.0000	1	(0.9664)	01/06/2025
300077.ZK	12/20/2024	SDB3263707242	(3,500.00)	3.7124	(15,276.73)	(12,993.27)	0.0000	4.3300	(2,300.0000)	0.0000	5.5124	(24.9038)	0.0000	3	(19.3914)	01/06/2025
300077.ZK	12/20/2024	SDB3263707242	(500.00)	3.7124	(2,147.72)	(1,856.18)	0.0000	4.3300	(2,300.0000)	0.0000	0.7750	(3.5577)	0.0000	3	(2.7827)	01/06/2025
300077.ZK	12/19/2024	SDB3263707242	(3,500.00)	3.8231	(15,276.73)	(13,380.72)	0.0000	4.5800	(2,300.0000)	0.0000	1.9435	(8.5488)	0.0000	1	(6.6053)	01/06/2025
300077.ZK	12/19/2024	SDB3263707242	(500.00)	3.8231	(2,147.72)	(1,911.53)	0.0000	4.5800	(2,300.0000)	0.0000	0.2732	(1.2213)	0.0000	1	(0.9480)	01/06/2025
300077.ZK	12/18/2024	SDB3263707242	(3,500.00)	3.9390	(15,276.73)	(13,786.50)	0.0000	4.5800	(2,300.0000)	0.0000	1.9435	(8.8080)	0.0000	1	(6.8645)	01/06/2025
300077.ZK	12/18/2024	SDB3263707242	(500.00)	3.9390	(2,147.72)	(1,969.50)	0.0000	4.5800	(2,300.0000)	0.0000	0.2732	(1.2583)	0.0000	1	(0.9851)	01/06/2025
300077.ZK	12/17/2024	SDB3263707242	(3,500.00)	3.9939	(15,276.73)	(13,978.52)	0.0000	4.5800	(2,300.0000)	0.0000	1.9435	(8.9307)	0.0000	1	(6.9872)	01/06/2025
300077.ZK	12/17/2024	SDB3263707242	(500.00)	3.9939	(2,147.72)	(1,996.93)	0.0000	4.5800	(2,300.0000)	0.0000	0.2732	(1.2758)	0.0000	1	(1.0026)	01/06/2025
300077.ZK	12/16/2024	SDB3263707242	(3,500.00)	4.0666	(15,276.73)	(14,233.15)	0.0000	4.5800	(2,300.0000)	0.0000	1.9435	(9.0934)	0.0000	1	(7.1499)	01/06/2025
300077.ZK	12/16/2024	SDB3263707242	(500.00)	4.0666	(2,147.72)	(2,033.31)	0.0000	4.5800	(2,300.0000)	0.0000	0.2732	(1.2991)	0.0000	1	(1.0258)	01/06/2025
300077.ZK	12/13/2024	SDB3263707242	(3,500.00)	4.0518	(15,276.73)	(14,181.19)	0.0000	4.5800	(2,300.0000)	0.0000	5.8306	(27.1806)	0.0000	3	(21.3500)	01/06/2025
300077.ZK	12/13/2024	SDB3263707242	(500.00)	4.0518	(2,147.72)	(2,025.88)	0.0000	4.5800	(2,300.0000)	0.0000	0.8197	(3.8829)	0.0000	3	(3.0632)	01/06/2025
300077.ZK	12/12/2024	SDB3263707242	(3,500.00)	4.0471	(15,276.73)	(14,164.73)	0.0000	4.5800	(2,300.0000)	0.0000	1.9435	(9.0497)	0.0000	1	(7.1062)	01/06/2025
300077.ZK	12/12/2024	SDB3263707242	(500.00)	4.0471	(2,147.72)	(2,023.53)	0.0000	4.5800	(2,300.0000)	0.0000	0.2732	(1.2928)	0.0000	1	(1.0196)	01/06/2025
300077.ZK	12/11/2024	SDB3263707242	(3,500.00)	4.3148	(15,276.73)	(15,101.95)	0.0000	4.5800	(2,300.0000)	0.0000	1.9435	(9.6485)	0.0000	1	(7.7049)	01/06/2025
300077.ZK	12/11/2024	SDB3263707242	(500.00)	4.3148	(2,147.72)	(2,157.42)	0.0000	4.5800	(2,300.0000)	0.0000	0.2732	(1.3784)	0.0000	1	(1.1051)	01/06/2025
300077.ZK	12/10/2024	SDB3263707242	(3,500.00)	4.3648	(15,276.73)	(15,276.73)	0.0000	4.5800	(2,300.0000)	0.0000	1.9435	(9.7601)	0.0000	1	(7.8166)	01/06/2025
300077.ZK	12/10/2024	SDB3263707242	(500.00)	4.2954	(2,147.72)	(2,147.72)	0.0000	4.5800	(2,300.0000)	0.0000	0.2732	(1.3722)	0.0000	1	(1.0989)	01/06/2025
TOTAL NATIONZ TECHNOLOGIES INC. CMN CLASS A SERIES NORTHBOUND											57.7959	(267.3669)	0.0000		(209.5709)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
NAURA TECHNOLOGY GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND																
002371.ZK	12/30/2024	SDB3264649699	(300.00)	55.3885	(16,616.54)	(16,616.54)	0.0000	4.3300	(125.0000)	0.0000	1.9986	(0.5770)	0.0000	1	1.4216	01/06/2025

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
NAVINFO CO., LTD. CMN CLASS A SERIES NORTHBOUND																
002405.ZK	01/03/2025	SDB3263530574	(3,400.00)	1.3913	(4,751.13)	(4,730.56)	0.0000	4.3300	(2,145.3960)	0.0000	1.7144	(8.4574)	0.0000	3	(6.7431)	01/06/2025
002405.ZK	01/03/2025	SDB3263530574	(19,800.00)	1.3913	(27,653.23)	(27,548.53)	0.0000	4.3300	(2,145.3960)	0.0000	9.9782	(49.2521)	0.0000	3	(39.2739)	01/06/2025
002405.ZK	01/03/2025	SDB3263530574	(29,300.00)	1.3913	(42,655.97)	(40,766.26)	0.0000	4.3300	(2,145.3960)	0.0000	15.3917	(72.8831)	0.0000	3	(57.4915)	01/06/2025
002405.ZK	01/03/2025	SDB3263530574	(5,000.00)	1.3913	(7,315.55)	(6,956.70)	0.0000	4.3300	(2,145.3960)	0.0000	2.6397	(12.4374)	0.0000	3	(9.7977)	01/06/2025
002405.ZK	01/03/2025	SDB3263530574	(17,800.00)	1.3913	(25,102.38)	(24,765.85)	0.0000	4.3300	(2,145.3960)	0.0000	9.0578	(44.2771)	0.0000	3	(35.2194)	01/06/2025
002405.ZK	01/03/2025	SDB3263530574	(400.00)	1.3913	(554.58)	(556.54)	0.0000	4.3300	(2,145.3960)	0.0000	0.2001	(0.9950)	0.0000	3	(0.7949)	01/06/2025
002405.ZK	01/03/2025	SDB3263530574	(1,700.00)	1.3913	(2,450.60)	(2,365.28)	0.0000	4.3300	(2,145.3960)	0.0000	0.8843	(4.2287)	0.0000	3	(3.3445)	01/06/2025
002405.ZK	01/03/2025	SDB3263530574	(4,700.00)	1.3913	(6,645.67)	(6,539.30)	0.0000	4.3300	(2,145.3960)	0.0000	2.3980	(11.6912)	0.0000	3	(9.2932)	01/06/2025
002405.ZK	01/03/2025	SDB3263530574	(500.00)	1.3913	(693.41)	(695.67)	0.0000	4.3300	(2,145.3960)	0.0000	0.2502	(1.2437)	0.0000	3	(0.9935)	01/06/2025
002405.ZK	01/03/2025	SDB3263530574	(4,800.00)	1.3913	(6,755.74)	(6,678.43)	0.0000	4.3300	(2,145.3960)	0.0000	2.4377	(11.9399)	0.0000	3	(9.5022)	01/06/2025
002405.ZK	01/03/2025	SDB3263530574	(9,400.00)	1.3913	(13,216.64)	(13,078.60)	0.0000	4.3300	(2,145.3960)	0.0000	4.7690	(23.3823)	0.0000	3	(18.6133)	01/06/2025
002405.ZK	01/03/2025	SDB3263530574	(8,400.00)	1.3913	(11,508.17)	(11,687.26)	0.0000	4.3300	(2,145.3960)	0.0000	4.1525	(20.8948)	0.0000	3	(16.7423)	01/06/2025
002405.ZK	01/03/2025	SDB3263530574	(35,000.00)	1.3913	(48,217.75)	(48,696.90)	0.0000	4.3300	(2,145.3960)	0.0000	17.3986	(87.0618)	0.0000	3	(69.6632)	01/06/2025
002405.ZK	01/03/2025	SDB3263530574	(800.00)	1.3913	(1,106.63)	(1,113.07)	0.0000	4.3300	(2,145.3960)	0.0000	0.3993	(1.9900)	0.0000	3	(1.5907)	01/06/2025
002405.ZK	01/03/2025	SDB3263530574	(3,700.00)	1.3913	(5,128.63)	(5,147.96)	0.0000	4.3300	(2,145.3960)	0.0000	1.8506	(9.2037)	0.0000	3	(7.3531)	01/06/2025
002405.ZK	01/03/2025	SDB3263530574	(1,800.00)	1.3913	(2,458.16)	(2,504.41)	0.0000	4.3300	(2,145.3960)	0.0000	0.8870	(4.4775)	0.0000	3	(3.5905)	01/06/2025
002405.ZK	01/03/2025	SDB3263530574	(8,800.00)	1.3913	(12,093.39)	(12,243.79)	0.0000	4.3300	(2,145.3960)	0.0000	4.3637	(21.8898)	0.0000	3	(17.5261)	01/06/2025
002405.ZK	01/02/2025	SDB3263530574	(29,300.00)	1.4254	(42,655.97)	(41,762.87)	0.0000	4.3300	(2,166.5404)	0.0000	5.1306	(25.1336)	0.0000	1	(20.0030)	01/06/2025
002405.ZK	01/02/2025	SDB3263530574	(5,000.00)	1.4254	(7,315.55)	(7,126.77)	0.0000	4.3300	(2,166.5404)	0.0000	0.8799	(4.2890)	0.0000	1	(3.4091)	01/06/2025
002405.ZK	01/02/2025	SDB3263530574	(17,800.00)	1.4254	(25,102.38)	(25,371.30)	0.0000	4.3300	(2,166.5404)	0.0000	3.0193	(15.2689)	0.0000	1	(12.2496)	01/06/2025
002405.ZK	01/02/2025	SDB3263530574	(400.00)	1.4254	(554.58)	(570.14)	0.0000	4.3300	(2,166.5404)	0.0000	0.0667	(0.3431)	0.0000	1	(0.2764)	01/06/2025
002405.ZK	01/02/2025	SDB3263530574	(1,700.00)	1.4254	(2,450.60)	(2,423.10)	0.0000	4.3300	(2,166.5404)	0.0000	0.2948	(1.4583)	0.0000	1	(1.1635)	01/06/2025
002405.ZK	01/02/2025	SDB3263530574	(4,700.00)	1.4254	(6,645.67)	(6,699.16)	0.0000	4.3300	(2,166.5404)	0.0000	0.7993	(4.0317)	0.0000	1	(3.2323)	01/06/2025
002405.ZK	01/02/2025	SDB3263530574	(500.00)	1.4254	(693.41)	(712.68)	0.0000	4.3300	(2,166.5404)	0.0000	0.0834	(0.4289)	0.0000	1	(0.3455)	01/06/2025
002405.ZK	01/02/2025	SDB3263530574	(4,800.00)	1.4254	(6,755.74)	(6,841.70)	0.0000	4.3300	(2,166.5404)	0.0000	0.8126	(4.1174)	0.0000	1	(3.3049)	01/06/2025
002405.ZK	01/02/2025	SDB3263530574	(9,400.00)	1.4254	(13,216.64)	(13,398.33)	0.0000	4.3300	(2,166.5404)	0.0000	1.5897	(8.0633)	0.0000	1	(6.4737)	01/06/2025
002405.ZK	01/02/2025	SDB3263530574	(8,400.00)	1.4254	(11,508.17)	(11,972.97)	0.0000	4.3300	(2,166.5404)	0.0000	1.3842	(7.2055)	0.0000	1	(5.8214)	01/06/2025
002405.ZK	01/02/2025	SDB3263530574	(35,000.00)	1.4254	(48,217.75)	(49,887.39)	0.0000	4.3300	(2,166.5404)	0.0000	5.7995	(30.0231)	0.0000	1	(24.2235)	01/06/2025
002405.ZK	01/02/2025	SDB3263530574	(800.00)	1.4254	(1,106.63)	(1,140.28)	0.0000	4.3300	(2,166.5404)	0.0000	0.1331	(0.6862)	0.0000	1	(0.5531)	01/06/2025
002405.ZK	01/02/2025	SDB3263530574	(3,700.00)	1.4254	(5,128.63)	(5,273.81)	0.0000	4.3300	(2,166.5404)	0.0000	0.6169	(3.1739)	0.0000	1	(2.5570)	01/06/2025
002405.ZK	01/02/2025	SDB3263530574	(1,800.00)	1.4254	(2,458.16)	(2,565.64)	0.0000	4.3300	(2,166.5404)	0.0000	0.2957	(1.5440)	0.0000	1	(1.2484)	01/06/2025
002405.ZK	01/02/2025	SDB3263530574	(8,800.00)	1.4254	(12,093.39)	(12,543.12)	0.0000	4.3300	(2,166.5404)	0.0000	1.4546	(7.5487)	0.0000	1	(6.0941)	01/06/2025
002405.ZK	12/31/2024	SDB3263530574	(17,800.00)	1.4485	(25,102.38)	(25,783.50)	0.0000	4.3300	(2,128.5020)	0.0000	6.0385	(30.4890)	0.0000	2	(24.4505)	01/06/2025
002405.ZK	12/31/2024	SDB3263530574	(400.00)	1.4485	(554.58)	(579.40)	0.0000	4.3300	(2,128.5020)	0.0000	0.1334	(0.6851)	0.0000	2	(0.5517)	01/06/2025
002405.ZK	12/31/2024	SDB3263530574	(1,700.00)	1.4485	(2,450.60)	(2,462.47)	0.0000	4.3300	(2,128.5020)	0.0000	0.5895	(2.9119)	0.0000	2	(2.3224)	01/06/2025
002405.ZK	12/31/2024	SDB3263530574	(4,700.00)	1.4485	(6,645.67)	(6,808.00)	0.0000	4.3300	(2,128.5020)	0.0000	1.5987	(8.0505)	0.0000	2	(6.4518)	01/06/2025
002405.ZK	12/31/2024	SDB3263530574	(500.00)	1.4485	(693.41)	(724.26)	0.0000	4.3300	(2,128.5020)	0.0000	0.1668	(0.8564)	0.0000	2	(0.6896)	01/06/2025
002405.ZK	12/31/2024	SDB3263530574	(4,800.00)	1.4485	(6,755.74)	(6,952.85)	0.0000	4.3300	(2,128.5020)	0.0000	1.6251	(8.2218)	0.0000	2	(6.5966)	01/06/2025
002405.ZK	12/31/2024	SDB3263530574	(9,400.00)	1.4485	(13,216.64)	(13,616.00)	0.0000	4.3300	(2,128.5020)	0.0000	3.1793	(16.1009)	0.0000	2	(12.9216)	01/06/2025
002405.ZK	12/31/2024	SDB3263530574	(8,400.00)	1.4485	(11,508.17)	(12,167.49)	0.0000	4.3300	(2,128.5020)	0.0000	2.7684	(14.3881)	0.0000	2	(11.6197)	01/06/2025
002405.ZK	12/31/2024	SDB3263530574	(35,000.00)	1.4485	(48,217.75)	(50,697.89)	0.0000	4.3300	(2,128.5020)	0.0000	11.5990	(59.9503)	0.0000	2	(48.3513)	01/06/2025
002405.ZK	12/31/2024	SDB3263530574	(800.00)	1.4485	(1,106.63)	(1,158.81)	0.0000	4.3300	(2,128.5020)	0.0000	0.2662	(1.3703)	0.0000	2	(1.1041)	01/06/2025
002405.ZK	12/31/2024	SDB3263530574	(3,700.00)	1.4485	(5,128.63)	(5,359.49)	0.0000	4.3300	(2,128.5020)	0.0000	1.2337	(6.3376)	0.0000	2	(5.1039)	01/06/2025
002405.ZK	12/31/2024	SDB3263530574	(1,800.00)	1.4485	(2,458.16)	(2,607.32)	0.0000	4.3300	(2,128.5020)	0.0000	0.5913	(3.0832)	0.0000	2	(2.4918)	01/06/2025
002405.ZK	12/31/2024	SDB3263530574	(8,800.00)	1.4485	(12,093.39)	(12,746.90)	0.0000	4.3300	(2,128.5020)	0.0000	2.9091	(15.0732)	0.0000	2	(12.1641)	01/06/2025
002405.ZK	12/30/2024	SDB3263530574	(17,800.00)	1.3853	(25,102.38)	(24,658.09)	0.0000	4.3300	(2,128.5020)	0.0000	3.0193	(14.5791)	0.0000	1	(11.5599)	01/06/2025
002405.ZK	12/30/2024	SDB3263530574	(400.00)	1.3853	(554.58)	(554.11)	0.0000	4.3300	(2,128.5020)	0.0000	0.0667	(0.3276)	0.0000	1	(0.2609)	01/06/2025
002405.ZK	12/30/2024	SDB3263530574	(1,700.00)	1.3853	(2,450.60)	(2,354.99)	0.0000	4.3300	(2,128.5020)	0.0000	0.2948	(1.3924)	0.0000	1	(1.0976)	01/06/2025
002405.ZK	12/30/2024	SDB3263530574	(4,700.00)	1.3853	(6,645.67)	(6,510.84)	0.0000	4.3300	(2,128.5020)	0.0000	0.7993	(3.8495)	0.0000	1	(3.0502)	01/06/2025
002405.ZK	12/30/2024	SDB3263530574	(500.00)	1.3853	(693.41)	(692.64)	0.0000	4.3300	(2,128.5020)	0.0000	0.0834	(0.4095)	0.0000	1	(0.3261)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
NAVINFO CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002405.ZK	12/30/2024	SDB3263530574	(4,800.00)	1.3853	(6,755.74)	(6,649.37)	0.0000	4.3300	(2,128.5020)	0.0000	0.8126	(3.9314)	0.0000	1	(3.1189)	01/06/2025
002405.ZK	12/30/2024	SDB3263530574	(9,400.00)	1.3853	(13,216.64)	(13,021.69)	0.0000	4.3300	(2,128.5020)	0.0000	1.5897	(7.6991)	0.0000	1	(6.1094)	01/06/2025
002405.ZK	12/30/2024	SDB3263530574	(8,400.00)	1.3853	(11,508.17)	(11,636.40)	0.0000	4.3300	(2,128.5020)	0.0000	1.3842	(6.8800)	0.0000	1	(5.4959)	01/06/2025
002405.ZK	12/30/2024	SDB3263530574	(35,000.00)	1.3853	(48,217.75)	(48,485.01)	0.0000	4.3300	(2,128.5020)	0.0000	5.7995	(28.6668)	0.0000	1	(22.8673)	01/06/2025
002405.ZK	12/30/2024	SDB3263530574	(800.00)	1.3853	(1,106.63)	(1,108.23)	0.0000	4.3300	(2,128.5020)	0.0000	0.1331	(0.6552)	0.0000	1	(0.5221)	01/06/2025
002405.ZK	12/30/2024	SDB3263530574	(3,700.00)	1.3853	(5,128.63)	(5,125.56)	0.0000	4.3300	(2,128.5020)	0.0000	0.6169	(3.0305)	0.0000	1	(2.4136)	01/06/2025
002405.ZK	12/30/2024	SDB3263530574	(1,800.00)	1.3853	(2,458.16)	(2,493.51)	0.0000	4.3300	(2,128.5020)	0.0000	0.2957	(1.4743)	0.0000	1	(1.1786)	01/06/2025
002405.ZK	12/30/2024	SDB3263530574	(8,800.00)	1.3853	(12,093.39)	(12,190.52)	0.0000	4.3300	(2,128.5020)	0.0000	1.4546	(7.2076)	0.0000	1	(5.7531)	01/06/2025
002405.ZK	12/27/2024	SDB3263530574	(1,700.00)	1.4573	(2,450.60)	(2,477.42)	0.0000	4.3300	(2,169.3153)	0.0000	0.8843	(4.4786)	0.0000	3	(3.5943)	01/06/2025
002405.ZK	12/27/2024	SDB3263530574	(4,700.00)	1.4573	(6,645.67)	(6,849.34)	0.0000	4.3300	(2,169.3153)	0.0000	2.3980	(12.3820)	0.0000	3	(9.9840)	01/06/2025
002405.ZK	12/27/2024	SDB3263530574	(500.00)	1.4573	(693.41)	(728.65)	0.0000	4.3300	(2,169.3153)	0.0000	0.2502	(1.3172)	0.0000	3	(1.0670)	01/06/2025
002405.ZK	12/27/2024	SDB3263530574	(4,800.00)	1.4573	(6,755.74)	(6,995.07)	0.0000	4.3300	(2,169.3153)	0.0000	2.4377	(12.6454)	0.0000	3	(10.2077)	01/06/2025
002405.ZK	12/27/2024	SDB3263530574	(9,400.00)	1.4573	(13,216.64)	(13,698.69)	0.0000	4.3300	(2,169.3153)	0.0000	4.7690	(24.7640)	0.0000	3	(19.9950)	01/06/2025
002405.ZK	12/27/2024	SDB3263530574	(8,400.00)	1.4573	(11,508.17)	(12,241.38)	0.0000	4.3300	(2,169.3153)	0.0000	4.1525	(22.1295)	0.0000	3	(17.9770)	01/06/2025
002405.ZK	12/27/2024	SDB3263530574	(35,000.00)	1.4573	(48,217.75)	(51,005.74)	0.0000	4.3300	(2,169.3153)	0.0000	17.3986	(92.2063)	0.0000	3	(74.8077)	01/06/2025
002405.ZK	12/27/2024	SDB3263530574	(800.00)	1.4573	(1,106.63)	(1,165.85)	0.0000	4.3300	(2,169.3153)	0.0000	0.3993	(2.1076)	0.0000	3	(1.7083)	01/06/2025
002405.ZK	12/27/2024	SDB3263530574	(3,700.00)	1.4573	(5,128.63)	(5,392.04)	0.0000	4.3300	(2,169.3153)	0.0000	1.8506	(9.7475)	0.0000	3	(7.8969)	01/06/2025
002405.ZK	12/27/2024	SDB3263530574	(1,800.00)	1.4573	(2,458.16)	(2,623.15)	0.0000	4.3300	(2,169.3153)	0.0000	0.8870	(4.7420)	0.0000	3	(3.8550)	01/06/2025
002405.ZK	12/27/2024	SDB3263530574	(8,800.00)	1.4573	(12,093.39)	(12,824.30)	0.0000	4.3300	(2,169.3153)	0.0000	4.3637	(23.1833)	0.0000	3	(18.8196)	01/06/2025
002405.ZK	12/26/2024	SDB3263530574	(4,700.00)	1.4219	(6,645.67)	(6,683.08)	0.0000	4.3300	(2,176.2836)	0.0000	0.7993	(4.0401)	0.0000	1	(3.2407)	01/06/2025
002405.ZK	12/26/2024	SDB3263530574	(500.00)	1.4219	(693.41)	(710.97)	0.0000	4.3300	(2,176.2836)	0.0000	0.0834	(0.4298)	0.0000	1	(0.3464)	01/06/2025
002405.ZK	12/26/2024	SDB3263530574	(4,800.00)	1.4219	(6,755.74)	(6,825.27)	0.0000	4.3300	(2,176.2836)	0.0000	0.8126	(4.1260)	0.0000	1	(3.3135)	01/06/2025
002405.ZK	12/26/2024	SDB3263530574	(9,400.00)	1.4219	(13,216.64)	(13,366.15)	0.0000	4.3300	(2,176.2836)	0.0000	1.5897	(8.0801)	0.0000	1	(6.4905)	01/06/2025
002405.ZK	12/26/2024	SDB3263530574	(8,400.00)	1.4219	(11,508.17)	(11,944.22)	0.0000	4.3300	(2,176.2836)	0.0000	1.3842	(7.2206)	0.0000	1	(5.8364)	01/06/2025
002405.ZK	12/26/2024	SDB3263530574	(35,000.00)	1.4219	(48,217.75)	(49,767.58)	0.0000	4.3300	(2,176.2836)	0.0000	5.7995	(30.0857)	0.0000	1	(24.2861)	01/06/2025
002405.ZK	12/26/2024	SDB3263530574	(800.00)	1.4219	(1,106.63)	(1,137.54)	0.0000	4.3300	(2,176.2836)	0.0000	0.1331	(0.6877)	0.0000	1	(0.5546)	01/06/2025
002405.ZK	12/26/2024	SDB3263530574	(3,700.00)	1.4219	(5,128.63)	(5,261.14)	0.0000	4.3300	(2,176.2836)	0.0000	0.6169	(3.1805)	0.0000	1	(2.5636)	01/06/2025
002405.ZK	12/26/2024	SDB3263530574	(1,800.00)	1.4219	(2,458.16)	(2,559.48)	0.0000	4.3300	(2,176.2836)	0.0000	0.2957	(1.5473)	0.0000	1	(1.2516)	01/06/2025
002405.ZK	12/26/2024	SDB3263530574	(8,800.00)	1.4219	(12,093.39)	(12,512.99)	0.0000	4.3300	(2,176.2836)	0.0000	1.4546	(7.5644)	0.0000	1	(6.1098)	01/06/2025
002405.ZK	12/24/2024	SDB3263530574	(4,700.00)	1.4219	(6,645.67)	(6,683.08)	0.0000	4.3300	(2,176.2836)	0.0000	1.5987	(8.0801)	0.0000	2	(6.4815)	01/06/2025
002405.ZK	12/24/2024	SDB3263530574	(500.00)	1.4219	(693.41)	(710.97)	0.0000	4.3300	(2,176.2836)	0.0000	0.1668	(0.8596)	0.0000	2	(0.6928)	01/06/2025
002405.ZK	12/24/2024	SDB3263530574	(4,800.00)	1.4219	(6,755.74)	(6,825.27)	0.0000	4.3300	(2,176.2836)	0.0000	1.6251	(8.2521)	0.0000	2	(6.6269)	01/06/2025
002405.ZK	12/24/2024	SDB3263530574	(9,400.00)	1.4219	(13,216.64)	(13,366.15)	0.0000	4.3300	(2,176.2836)	0.0000	3.1793	(16.1603)	0.0000	2	(12.9810)	01/06/2025
002405.ZK	12/24/2024	SDB3263530574	(8,400.00)	1.4219	(11,508.17)	(11,944.22)	0.0000	4.3300	(2,176.2836)	0.0000	2.7684	(14.4411)	0.0000	2	(11.6728)	01/06/2025
002405.ZK	12/24/2024	SDB3263530574	(35,000.00)	1.4219	(48,217.75)	(49,767.58)	0.0000	4.3300	(2,176.2836)	0.0000	11.5990	(60.1713)	0.0000	2	(48.5723)	01/06/2025
002405.ZK	12/24/2024	SDB3263530574	(800.00)	1.4219	(1,106.63)	(1,137.54)	0.0000	4.3300	(2,176.2836)	0.0000	0.2662	(1.3753)	0.0000	2	(1.1091)	01/06/2025
002405.ZK	12/24/2024	SDB3263530574	(3,700.00)	1.4219	(5,128.63)	(5,261.14)	0.0000	4.3300	(2,176.2836)	0.0000	1.2337	(6.3610)	0.0000	2	(5.1272)	01/06/2025
002405.ZK	12/24/2024	SDB3263530574	(1,800.00)	1.4219	(2,458.16)	(2,559.48)	0.0000	4.3300	(2,176.2836)	0.0000	0.5913	(3.0945)	0.0000	2	(2.5032)	01/06/2025
002405.ZK	12/24/2024	SDB3263530574	(8,800.00)	1.4219	(12,093.39)	(12,512.99)	0.0000	4.3300	(2,176.2836)	0.0000	2.9091	(15.1288)	0.0000	2	(12.2197)	01/06/2025
002405.ZK	12/23/2024	SDB3263530574	(4,800.00)	1.4375	(6,755.74)	(6,900.03)	0.0000	4.3300	(2,199.6217)	0.0000	0.8126	(4.2160)	0.0000	1	(3.4034)	01/06/2025
002405.ZK	12/23/2024	SDB3263530574	(9,400.00)	1.4375	(13,216.64)	(13,512.57)	0.0000	4.3300	(2,199.6217)	0.0000	1.5897	(8.2563)	0.0000	1	(6.6666)	01/06/2025
002405.ZK	12/23/2024	SDB3263530574	(8,400.00)	1.4375	(11,508.17)	(12,075.06)	0.0000	4.3300	(2,199.6217)	0.0000	1.3842	(7.3779)	0.0000	1	(5.9938)	01/06/2025
002405.ZK	12/23/2024	SDB3263530574	(35,000.00)	1.4375	(48,217.75)	(50,312.75)	0.0000	4.3300	(2,199.6217)	0.0000	5.7995	(30.7414)	0.0000	1	(24.9419)	01/06/2025
002405.ZK	12/23/2024	SDB3263530574	(800.00)	1.4375	(1,106.63)	(1,150.01)	0.0000	4.3300	(2,199.6217)	0.0000	0.1331	(0.7027)	0.0000	1	(0.5696)	01/06/2025
002405.ZK	12/23/2024	SDB3263530574	(3,700.00)	1.4375	(5,128.63)	(5,318.78)	0.0000	4.3300	(2,199.6217)	0.0000	0.6169	(3.2498)	0.0000	1	(2.6329)	01/06/2025
002405.ZK	12/23/2024	SDB3263530574	(1,800.00)	1.4375	(2,458.16)	(2,587.51)	0.0000	4.3300	(2,199.6217)	0.0000	0.2957	(1.5810)	0.0000	1	(1.2853)	01/06/2025
002405.ZK	12/23/2024	SDB3263530574	(8,800.00)	1.4375	(12,093.39)	(12,650.06)	0.0000	4.3300	(2,199.6217)	0.0000	1.4546	(7.7293)	0.0000	1	(6.2747)	01/06/2025
002405.ZK	12/20/2024	SDB3263530574	(4,800.00)	1.3069	(6,755.74)	(6,273.31)	0.0000	4.3300	(2,199.6217)	0.0000	2.4377	(11.4991)	0.0000	3	(9.0614)	01/06/2025
002405.ZK	12/20/2024	SDB3263530574	(9,400.00)	1.3069	(13,216.64)	(12,285.23)	0.0000	4.3300	(2,199.6217)	0.0000	4.7690	(22.5190)	0.0000	3	(17.7500)	01/06/2025
002405.ZK	12/20/2024	SDB3263530574	(8,400.00)	1.3069	(11,508.17)	(10,978.29)	0.0000	4.3300	(2,199.6217)	0.0000	4.1525	(20.1234)	0.0000	3	(15.9709)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
NAVINFO CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002405.ZK	12/20/2024	SDB3263530574	(35,000.00)	1.3069	(48,217.75)	(45,742.87)	0.0000	4.3300	(2,199.6217)	0.0000	17.3986	(83.8475)	0.0000	3	(66.4489)	01/06/2025
002405.ZK	12/20/2024	SDB3263530574	(800.00)	1.3069	(1,106.63)	(1,045.55)	0.0000	4.3300	(2,199.6217)	0.0000	0.3993	(1.9165)	0.0000	3	(1.5172)	01/06/2025
002405.ZK	12/20/2024	SDB3263530574	(3,700.00)	1.3069	(5,128.63)	(4,835.67)	0.0000	4.3300	(2,199.6217)	0.0000	1.8506	(8.8639)	0.0000	3	(7.0133)	01/06/2025
002405.ZK	12/20/2024	SDB3263530574	(1,800.00)	1.3069	(2,458.16)	(2,352.49)	0.0000	4.3300	(2,199.6217)	0.0000	0.8870	(4.3122)	0.0000	3	(3.4252)	01/06/2025
002405.ZK	12/20/2024	SDB3263530574	(8,800.00)	1.3069	(12,093.39)	(11,501.06)	0.0000	4.3300	(2,199.6217)	0.0000	4.3637	(21.0817)	0.0000	3	(16.7180)	01/06/2025
002405.ZK	12/19/2024	SDB3263530574	(4,800.00)	1.3379	(6,755.74)	(6,422.09)	0.0000	4.5800	(2,199.6217)	0.0000	0.8595	(3.9239)	0.0000	1	(3.0645)	01/06/2025
002405.ZK	12/19/2024	SDB3263530574	(9,400.00)	1.3379	(13,216.64)	(12,576.59)	0.0000	4.5800	(2,199.6217)	0.0000	1.6815	(7.6844)	0.0000	1	(6.0029)	01/06/2025
002405.ZK	12/19/2024	SDB3263530574	(8,400.00)	1.3379	(11,508.17)	(11,238.83)	0.0000	4.5800	(2,199.6217)	0.0000	1.4641	(6.8669)	0.0000	1	(5.4028)	01/06/2025
002405.ZK	12/19/2024	SDB3263530574	(35,000.00)	1.3379	(48,217.75)	(46,827.73)	0.0000	4.5800	(2,199.6217)	0.0000	6.1344	(28.6120)	0.0000	1	(22.4777)	01/06/2025
002405.ZK	12/19/2024	SDB3263530574	(800.00)	1.3379	(1,106.63)	(1,070.35)	0.0000	4.5800	(2,199.6217)	0.0000	0.1408	(0.6540)	0.0000	1	(0.5132)	01/06/2025
002405.ZK	12/19/2024	SDB3263530574	(3,700.00)	1.3379	(5,128.63)	(4,950.36)	0.0000	4.5800	(2,199.6217)	0.0000	0.6525	(3.0247)	0.0000	1	(2.3722)	01/06/2025
002405.ZK	12/19/2024	SDB3263530574	(1,800.00)	1.3379	(2,458.16)	(2,408.28)	0.0000	4.5800	(2,199.6217)	0.0000	0.3127	(1.4715)	0.0000	1	(1.1587)	01/06/2025
002405.ZK	12/19/2024	SDB3263530574	(8,800.00)	1.3379	(12,093.39)	(11,773.83)	0.0000	4.5800	(2,199.6217)	0.0000	1.5385	(7.1939)	0.0000	1	(5.6553)	01/06/2025
002405.ZK	12/18/2024	SDB3263530574	(4,800.00)	1.3693	(6,755.74)	(6,572.41)	0.0000	4.5800	(2,199.6217)	0.0000	0.8595	(4.0158)	0.0000	1	(3.1563)	01/06/2025
002405.ZK	12/18/2024	SDB3263530574	(9,400.00)	1.3693	(13,216.64)	(12,870.97)	0.0000	4.5800	(2,199.6217)	0.0000	1.6815	(7.8642)	0.0000	1	(6.1828)	01/06/2025
002405.ZK	12/18/2024	SDB3263530574	(8,400.00)	1.3693	(11,508.17)	(11,501.72)	0.0000	4.5800	(2,199.6217)	0.0000	1.4641	(7.0276)	0.0000	1	(5.5635)	01/06/2025
002405.ZK	12/18/2024	SDB3263530574	(35,000.00)	1.3693	(48,217.75)	(47,923.82)	0.0000	4.5800	(2,199.6217)	0.0000	6.1344	(29.2817)	0.0000	1	(23.1474)	01/06/2025
002405.ZK	12/18/2024	SDB3263530574	(800.00)	1.3693	(1,106.63)	(1,095.40)	0.0000	4.5800	(2,199.6217)	0.0000	0.1408	(0.6693)	0.0000	1	(0.5285)	01/06/2025
002405.ZK	12/18/2024	SDB3263530574	(3,700.00)	1.3693	(5,128.63)	(5,066.23)	0.0000	4.5800	(2,199.6217)	0.0000	0.6525	(3.0955)	0.0000	1	(2.4430)	01/06/2025
002405.ZK	12/18/2024	SDB3263530574	(1,800.00)	1.3693	(2,458.16)	(2,464.65)	0.0000	4.5800	(2,199.6217)	0.0000	0.3127	(1.5059)	0.0000	1	(1.1932)	01/06/2025
002405.ZK	12/18/2024	SDB3263530574	(8,800.00)	1.3693	(12,093.39)	(12,049.42)	0.0000	4.5800	(2,199.6217)	0.0000	1.5385	(7.3623)	0.0000	1	(5.8237)	01/06/2025
002405.ZK	12/17/2024	SDB3263530574	(4,800.00)	1.3969	(6,755.74)	(6,705.06)	0.0000	4.5800	(2,199.6217)	0.0000	0.8595	(4.0968)	0.0000	1	(3.2374)	01/06/2025
002405.ZK	12/17/2024	SDB3263530574	(9,400.00)	1.3969	(13,216.64)	(13,130.75)	0.0000	4.5800	(2,199.6217)	0.0000	1.6815	(8.0230)	0.0000	1	(6.3415)	01/06/2025
002405.ZK	12/17/2024	SDB3263530574	(8,400.00)	1.3969	(11,508.17)	(11,733.86)	0.0000	4.5800	(2,199.6217)	0.0000	1.4641	(7.1695)	0.0000	1	(5.7054)	01/06/2025
002405.ZK	12/17/2024	SDB3263530574	(35,000.00)	1.3969	(48,217.75)	(48,891.08)	0.0000	4.5800	(2,199.6217)	0.0000	6.1344	(29.8727)	0.0000	1	(23.7384)	01/06/2025
002405.ZK	12/17/2024	SDB3263530574	(800.00)	1.3969	(1,106.63)	(1,117.51)	0.0000	4.5800	(2,199.6217)	0.0000	0.1408	(0.6828)	0.0000	1	(0.5420)	01/06/2025
002405.ZK	12/17/2024	SDB3263530574	(3,700.00)	1.3969	(5,128.63)	(5,168.49)	0.0000	4.5800	(2,199.6217)	0.0000	0.6525	(3.1580)	0.0000	1	(2.5055)	01/06/2025
002405.ZK	12/17/2024	SDB3263530574	(1,800.00)	1.3969	(2,458.16)	(2,514.40)	0.0000	4.5800	(2,199.6217)	0.0000	0.3127	(1.5363)	0.0000	1	(1.2236)	01/06/2025
002405.ZK	12/17/2024	SDB3263530574	(8,800.00)	1.3969	(12,093.39)	(12,292.61)	0.0000	4.5800	(2,199.6217)	0.0000	1.5385	(7.5109)	0.0000	1	(5.9723)	01/06/2025
002405.ZK	12/16/2024	SDB3263530574	(4,800.00)	1.4111	(6,755.74)	(6,773.37)	0.0000	4.5800	(2,199.6217)	0.0000	0.8595	(4.1386)	0.0000	1	(3.2791)	01/06/2025
002405.ZK	12/16/2024	SDB3263530574	(9,400.00)	1.4111	(13,216.64)	(13,264.52)	0.0000	4.5800	(2,199.6217)	0.0000	1.6815	(8.1047)	0.0000	1	(6.4232)	01/06/2025
002405.ZK	12/16/2024	SDB3263530574	(8,400.00)	1.4111	(11,508.17)	(11,853.40)	0.0000	4.5800	(2,199.6217)	0.0000	1.4641	(7.2425)	0.0000	1	(5.7784)	01/06/2025
002405.ZK	12/16/2024	SDB3263530574	(35,000.00)	1.4111	(48,217.75)	(49,389.17)	0.0000	4.5800	(2,199.6217)	0.0000	6.1344	(30.1771)	0.0000	1	(24.0427)	01/06/2025
002405.ZK	12/16/2024	SDB3263530574	(800.00)	1.4111	(1,106.63)	(1,128.90)	0.0000	4.5800	(2,199.6217)	0.0000	0.1408	(0.6898)	0.0000	1	(0.5490)	01/06/2025
002405.ZK	12/16/2024	SDB3263530574	(3,700.00)	1.4111	(5,128.63)	(5,221.14)	0.0000	4.5800	(2,199.6217)	0.0000	0.6525	(3.1901)	0.0000	1	(2.5377)	01/06/2025
002405.ZK	12/16/2024	SDB3263530574	(1,800.00)	1.4111	(2,458.16)	(2,540.01)	0.0000	4.5800	(2,199.6217)	0.0000	0.3127	(1.5520)	0.0000	1	(1.2392)	01/06/2025
002405.ZK	12/16/2024	SDB3263530574	(8,800.00)	1.4111	(12,093.39)	(12,417.85)	0.0000	4.5800	(2,199.6217)	0.0000	1.5385	(7.5874)	0.0000	1	(6.0488)	01/06/2025
002405.ZK	12/13/2024	SDB3263530574	(4,800.00)	1.3929	(6,755.74)	(6,686.04)	0.0000	4.5800	(2,199.6217)	0.0000	2.5784	(12.2556)	0.0000	3	(9.6772)	01/06/2025
002405.ZK	12/13/2024	SDB3263530574	(9,400.00)	1.3929	(13,216.64)	(13,093.49)	0.0000	4.5800	(2,199.6217)	0.0000	5.0444	(24.0006)	0.0000	3	(18.9563)	01/06/2025
002405.ZK	12/13/2024	SDB3263530574	(8,400.00)	1.3929	(11,508.17)	(11,700.57)	0.0000	4.5800	(2,199.6217)	0.0000	4.3923	(21.4474)	0.0000	3	(17.0551)	01/06/2025
002405.ZK	12/13/2024	SDB3263530574	(35,000.00)	1.3929	(48,217.75)	(48,752.38)	0.0000	4.5800	(2,199.6217)	0.0000	18.4031	(89.3640)	0.0000	3	(70.9609)	01/06/2025
002405.ZK	12/13/2024	SDB3263530574	(800.00)	1.3929	(1,106.63)	(1,114.34)	0.0000	4.5800	(2,199.6217)	0.0000	0.4224	(2.0426)	0.0000	3	(1.6202)	01/06/2025
002405.ZK	12/13/2024	SDB3263530574	(3,700.00)	1.3929	(5,128.63)	(5,153.82)	0.0000	4.5800	(2,199.6217)	0.0000	1.9574	(9.4470)	0.0000	3	(7.4896)	01/06/2025
002405.ZK	12/13/2024	SDB3263530574	(1,800.00)	1.3929	(2,458.16)	(2,507.26)	0.0000	4.5800	(2,199.6217)	0.0000	0.9382	(4.5959)	0.0000	3	(3.6577)	01/06/2025
002405.ZK	12/13/2024	SDB3263530574	(8,800.00)	1.3929	(12,093.39)	(12,257.74)	0.0000	4.5800	(2,199.6217)	0.0000	4.6156	(22.4687)	0.0000	3	(17.8530)	01/06/2025
002405.ZK	12/12/2024	SDB3263530574	(8,400.00)	1.3701	(11,508.17)	(11,508.43)	0.0000	4.5800	(2,248.0769)	0.0000	1.4641	(7.1866)	0.0000	1	(5.7225)	01/06/2025
002405.ZK	12/12/2024	SDB3263530574	(35,000.00)	1.3701	(48,217.75)	(47,951.78)	0.0000	4.5800	(2,248.0769)	0.0000	6.1344	(29.9443)	0.0000	1	(23.8099)	01/06/2025
002405.ZK	12/12/2024	SDB3263530574	(800.00)	1.3701	(1,106.63)	(1,096.04)	0.0000	4.5800	(2,248.0769)	0.0000	0.1408	(0.6844)	0.0000	1	(0.5437)	01/06/2025
002405.ZK	12/12/2024	SDB3263530574	(3,700.00)	1.3701	(5,128.63)	(5,069.19)	0.0000	4.5800	(2,248.0769)	0.0000	0.6525	(3.1655)	0.0000	1	(2.5131)	01/06/2025
002405.ZK	12/12/2024	SDB3263530574	(1,800.00)	1.3701	(2,458.16)	(2,466.09)	0.0000	4.5800	(2,248.0769)	0.0000	0.3127	(1.5400)	0.0000	1	(1.2273)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
NAVINFO CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002405.ZK	12/12/2024	SDB3263530574	(8,800.00)	1.3701	(12,093.39)	(12,056.45)	0.0000	4.5800	(2,248.0769)	0.0000	1.5385	(7.5288)	0.0000	1	(5.9903)	01/06/2025
002405.ZK	12/11/2024	SDB3263530574	(800.00)	1.3947	(1,106.63)	(1,115.75)	0.0000	4.5800	(2,242.5496)	0.0000	0.1408	(0.6950)	0.0000	1	(0.5542)	01/06/2025
002405.ZK	12/11/2024	SDB3263530574	(3,700.00)	1.3947	(5,128.63)	(5,160.33)	0.0000	4.5800	(2,242.5496)	0.0000	0.6525	(3.2145)	0.0000	1	(2.5620)	01/06/2025
002405.ZK	12/11/2024	SDB3263530574	(1,800.00)	1.3947	(2,458.16)	(2,510.43)	0.0000	4.5800	(2,242.5496)	0.0000	0.3127	(1.5638)	0.0000	1	(1.2511)	01/06/2025
002405.ZK	12/11/2024	SDB3263530574	(8,800.00)	1.3947	(12,093.39)	(12,273.21)	0.0000	4.5800	(2,242.5496)	0.0000	1.5385	(7.6454)	0.0000	1	(6.1068)	01/06/2025
002405.ZK	12/10/2024	SDB3263530574	(1,800.00)	1.3841	(2,458.16)	(2,491.34)	0.0000	4.5800	(2,250.0000)	0.0000	0.3127	(1.5571)	0.0000	1	(1.2444)	01/06/2025
002405.ZK	12/10/2024	SDB3263530574	(8,800.00)	1.3841	(12,093.39)	(12,179.89)	0.0000	4.5800	(2,250.0000)	0.0000	1.5385	(7.6124)	0.0000	1	(6.0739)	01/06/2025
002405.ZK	12/09/2024	SDB3263530574	(1,800.00)	1.3823	(2,458.16)	(2,488.13)	0.0000	4.5800	(2,250.0000)	0.0000	0.3127	(1.5551)	0.0000	1	(1.2423)	01/06/2025
002405.ZK	12/09/2024	SDB3263530574	(8,800.00)	1.3823	(12,093.39)	(12,164.17)	0.0000	4.5800	(2,250.0000)	0.0000	1.5385	(7.6026)	0.0000	1	(6.0641)	01/06/2025
002405.ZK	12/06/2024	SDB3263530574	(1,800.00)	1.3741	(2,458.16)	(2,473.32)	0.0000	4.5800	(2,250.0000)	0.0000	0.9382	(4.6375)	0.0000	3	(3.6993)	01/06/2025
002405.ZK	12/06/2024	SDB3263530574	(8,800.00)	1.3741	(12,093.39)	(12,091.79)	0.0000	4.5800	(2,250.0000)	0.0000	4.6156	(22.6721)	0.0000	3	(18.0565)	01/06/2025
002405.ZK	12/05/2024	SDB3263530574	(1,800.00)	1.3656	(2,458.16)	(2,458.16)	0.0000	4.5800	(2,250.0000)	0.0000	0.3127	(1.5364)	0.0000	1	(1.2236)	01/06/2025
002405.ZK	12/05/2024	SDB3263530574	(8,800.00)	1.3742	(12,093.39)	(12,093.39)	0.0000	4.5800	(2,250.0000)	0.0000	1.5385	(7.5584)	0.0000	1	(6.0198)	01/06/2025
TOTAL NAVINFO CO., LTD. CMN CLASS A SERIES NORTHBOUND											390.7061	(1,944.3572)	0.0000		(1,553.6511)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
NINGBO ENERGY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND																
600982.SH	12/30/2024	SDB3264583158	(100.00)	0.6379	(64.41)	(63.79)	0.0000	4.3300	(628.7037)	0.0000	0.0077	(0.0111)	0.0000	1	(0.0034)	01/06/2025
600982.SH	12/30/2024	SDB3264583158	(2,600.00)	0.6379	(1,862.85)	(1,658.51)	0.0000	4.3300	(628.7037)	0.0000	0.2241	(0.2896)	0.0000	1	(0.0656)	01/06/2025
600982.SH	12/27/2024	SDB3264583158	(2,600.00)	0.7165	(1,862.85)	(1,862.85)	0.0000	4.3300	(625.0000)	0.0000	0.6722	(0.9702)	0.0000	3	(0.2981)	01/06/2025
TOTAL NINGBO ENERGY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND											0.9040	(1.2710)	0.0000		(0.3670)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
NINGBO JIFENG AUTO PARTS CO.,LTD. CMN CLASS A SERIES NORTHBOUND																
603997.SH	01/03/2025	SDB3260123510	(1,300.00)	1.6732	(2,260.04)	(2,175.11)	0.0000	4.3300	(1,519.2708)	0.0000	0.8155	(2.7538)	0.0000	3	(1.9383)	01/06/2025
603997.SH	01/03/2025	SDB3260123510	(300.00)	1.6732	(521.55)	(501.95)	0.0000	4.3300	(1,519.2708)	0.0000	0.1882	(0.6355)	0.0000	3	(0.4473)	01/06/2025
603997.SH	01/03/2025	SDB3260123510	(500.00)	1.6732	(869.25)	(836.58)	0.0000	4.3300	(1,519.2708)	0.0000	0.3137	(1.0592)	0.0000	3	(0.7455)	01/06/2025
603997.SH	01/03/2025	SDB3260123510	(200.00)	1.6732	(347.70)	(334.63)	0.0000	4.3300	(1,519.2708)	0.0000	0.1255	(0.4237)	0.0000	3	(0.2982)	01/06/2025
603997.SH	01/03/2025	SDB3260123510	(200.00)	1.6732	(347.70)	(334.63)	0.0000	4.3300	(1,519.2708)	0.0000	0.1255	(0.4237)	0.0000	3	(0.2982)	01/06/2025
603997.SH	01/03/2025	SDB3260123510	(2,300.00)	1.6732	(3,998.54)	(3,848.28)	0.0000	4.3300	(1,519.2708)	0.0000	1.4428	(4.8721)	0.0000	3	(3.4293)	01/06/2025
603997.SH	01/02/2025	SDB3260123510	(1,300.00)	1.7047	(2,260.04)	(2,216.08)	0.0000	4.3300	(1,551.7543)	0.0000	0.2718	(0.9552)	0.0000	1	(0.6834)	01/06/2025
603997.SH	01/02/2025	SDB3260123510	(300.00)	1.7047	(521.55)	(511.40)	0.0000	4.3300	(1,551.7543)	0.0000	0.0627	(0.2204)	0.0000	1	(0.1577)	01/06/2025
603997.SH	01/02/2025	SDB3260123510	(1,400.00)	1.7047	(2,433.89)	(2,386.54)	0.0000	4.3300	(1,551.7543)	0.0000	0.2927	(1.0287)	0.0000	1	(0.7360)	01/06/2025
603997.SH	01/02/2025	SDB3260123510	(200.00)	1.7047	(347.70)	(340.93)	0.0000	4.3300	(1,551.7543)	0.0000	0.0418	(0.1470)	0.0000	1	(0.1051)	01/06/2025
603997.SH	01/02/2025	SDB3260123510	(200.00)	1.7047	(347.70)	(340.93)	0.0000	4.3300	(1,551.7543)	0.0000	0.0418	(0.1470)	0.0000	1	(0.1051)	01/06/2025
603997.SH	01/02/2025	SDB3260123510	(2,300.00)	1.7047	(3,998.54)	(3,920.75)	0.0000	4.3300	(1,551.7543)	0.0000	0.4809	(1.6900)	0.0000	1	(1.2091)	01/06/2025
603997.SH	12/31/2024	SDB3260123510	(1,300.00)	1.7798	(2,260.04)	(2,313.78)	0.0000	4.3300	(1,560.4166)	0.0000	0.5437	(2.0058)	0.0000	2	(1.4621)	01/06/2025
603997.SH	12/31/2024	SDB3260123510	(300.00)	1.7798	(521.55)	(533.95)	0.0000	4.3300	(1,560.4166)	0.0000	0.1255	(0.4629)	0.0000	2	(0.3374)	01/06/2025
603997.SH	12/31/2024	SDB3260123510	(1,700.00)	1.7798	(2,955.44)	(3,025.72)	0.0000	4.3300	(1,560.4166)	0.0000	0.7109	(2.6230)	0.0000	2	(1.9120)	01/06/2025
603997.SH	12/31/2024	SDB3260123510	(200.00)	1.7798	(347.70)	(355.97)	0.0000	4.3300	(1,560.4166)	0.0000	0.0836	(0.3086)	0.0000	2	(0.2249)	01/06/2025
603997.SH	12/31/2024	SDB3260123510	(200.00)	1.7798	(347.70)	(355.97)	0.0000	4.3300	(1,560.4166)	0.0000	0.0836	(0.3086)	0.0000	2	(0.2249)	01/06/2025
603997.SH	12/31/2024	SDB3260123510	(2,300.00)	1.7798	(3,998.54)	(4,093.62)	0.0000	4.3300	(1,560.4166)	0.0000	0.9619	(3.5487)	0.0000	2	(2.5869)	01/06/2025
603997.SH	12/30/2024	SDB3260123510	(1,300.00)	1.7439	(2,260.04)	(2,267.11)	0.0000	4.3300	(1,560.4166)	0.0000	0.2718	(0.9827)	0.0000	1	(0.7108)	01/06/2025
603997.SH	12/30/2024	SDB3260123510	(300.00)	1.7439	(521.55)	(523.18)	0.0000	4.3300	(1,560.4166)	0.0000	0.0627	(0.2268)	0.0000	1	(0.1640)	01/06/2025
603997.SH	12/30/2024	SDB3260123510	(1,700.00)	1.7439	(2,955.44)	(2,964.68)	0.0000	4.3300	(1,560.4166)	0.0000	0.3555	(1.2850)	0.0000	1	(0.9296)	01/06/2025
603997.SH	12/30/2024	SDB3260123510	(200.00)	1.7439	(347.70)	(348.79)	0.0000	4.3300	(1,560.4166)	0.0000	0.0418	(0.1512)	0.0000	1	(0.1094)	01/06/2025
603997.SH	12/30/2024	SDB3260123510	(200.00)	1.7439	(347.70)	(348.79)	0.0000	4.3300	(1,560.4166)	0.0000	0.0418	(0.1512)	0.0000	1	(0.1094)	01/06/2025
603997.SH	12/30/2024	SDB3260123510	(2,300.00)	1.7439	(3,998.54)	(4,011.03)	0.0000	4.3300	(1,560.4166)	0.0000	0.4809	(1.7386)	0.0000	1	(1.2576)	01/06/2025
603997.SH	12/27/2024	SDB3260123510	(1,300.00)	1.7816	(2,260.04)	(2,316.09)	0.0000	4.3300	(1,560.4166)	0.0000	0.8155	(3.0117)	0.0000	3	(2.1962)	01/06/2025
603997.SH	12/27/2024	SDB3260123510	(300.00)	1.7816	(521.55)	(534.48)	0.0000	4.3300	(1,560.4166)	0.0000	0.1882	(0.6950)	0.0000	3	(0.5068)	01/06/2025
603997.SH	12/27/2024	SDB3260123510	(1,700.00)	1.7816	(2,955.44)	(3,028.74)	0.0000	4.3300	(1,560.4166)	0.0000	1.0664	(3.9384)	0.0000	3	(2.8720)	01/06/2025
603997.SH	12/27/2024	SDB3260123510	(200.00)	1.7816	(347.70)	(356.32)	0.0000	4.3300	(1,560.4166)	0.0000	0.1255	(0.4633)	0.0000	3	(0.3379)	01/06/2025
603997.SH	12/27/2024	SDB3260123510	(200.00)	1.7816	(347.70)	(356.32)	0.0000	4.3300	(1,560.4166)	0.0000	0.1255	(0.4633)	0.0000	3	(0.3379)	01/06/2025
603997.SH	12/27/2024	SDB3260123510	(2,300.00)	1.7816	(3,998.54)	(4,097.70)	0.0000	4.3300	(1,560.4166)	0.0000	1.4428	(5.3284)	0.0000	3	(3.8856)	01/06/2025
603997.SH	12/26/2024	SDB3260123510	(1,300.00)	1.7378	(2,260.04)	(2,259.09)	0.0000	4.3300	(1,560.4166)	0.0000	0.2718	(0.9792)	0.0000	1	(0.7074)	01/06/2025
603997.SH	12/26/2024	SDB3260123510	(300.00)	1.7378	(521.55)	(521.33)	0.0000	4.3300	(1,560.4166)	0.0000	0.0627	(0.2260)	0.0000	1	(0.1632)	01/06/2025
603997.SH	12/26/2024	SDB3260123510	(1,700.00)	1.7378	(2,955.44)	(2,954.20)	0.0000	4.3300	(1,560.4166)	0.0000	0.3555	(1.2805)	0.0000	1	(0.9250)	01/06/2025
603997.SH	12/26/2024	SDB3260123510	(200.00)	1.7378	(347.70)	(347.55)	0.0000	4.3300	(1,560.4166)	0.0000	0.0418	(0.1506)	0.0000	1	(0.1088)	01/06/2025
603997.SH	12/26/2024	SDB3260123510	(200.00)	1.7378	(347.70)	(347.55)	0.0000	4.3300	(1,560.4166)	0.0000	0.0418	(0.1506)	0.0000	1	(0.1088)	01/06/2025
603997.SH	12/26/2024	SDB3260123510	(2,300.00)	1.7378	(3,998.54)	(3,996.85)	0.0000	4.3300	(1,560.4166)	0.0000	0.4809	(1.7324)	0.0000	1	(1.2515)	01/06/2025
603997.SH	12/24/2024	SDB3260123510	(1,300.00)	1.7378	(2,260.04)	(2,259.09)	0.0000	4.3300	(1,560.4166)	0.0000	0.5437	(1.9584)	0.0000	2	(1.4147)	01/06/2025
603997.SH	12/24/2024	SDB3260123510	(300.00)	1.7378	(521.55)	(521.33)	0.0000	4.3300	(1,560.4166)	0.0000	0.1255	(0.4519)	0.0000	2	(0.3265)	01/06/2025
603997.SH	12/24/2024	SDB3260123510	(1,700.00)	1.7378	(2,955.44)	(2,954.20)	0.0000	4.3300	(1,560.4166)	0.0000	0.7109	(2.5610)	0.0000	2	(1.8500)	01/06/2025
603997.SH	12/24/2024	SDB3260123510	(200.00)	1.7378	(347.70)	(347.55)	0.0000	4.3300	(1,560.4166)	0.0000	0.0836	(0.3013)	0.0000	2	(0.2177)	01/06/2025
603997.SH	12/24/2024	SDB3260123510	(200.00)	1.7378	(347.70)	(347.55)	0.0000	4.3300	(1,560.4166)	0.0000	0.0836	(0.3013)	0.0000	2	(0.2177)	01/06/2025
603997.SH	12/24/2024	SDB3260123510	(2,300.00)	1.7378	(3,998.54)	(3,996.85)	0.0000	4.3300	(1,560.4166)	0.0000	0.9619	(3.4649)	0.0000	2	(2.5030)	01/06/2025
603997.SH	12/23/2024	SDB3260123510	(1,300.00)	1.7256	(2,260.04)	(2,243.22)	0.0000	4.3300	(1,563.1147)	0.0000	0.2718	(0.9740)	0.0000	1	(0.7022)	01/06/2025
603997.SH	12/23/2024	SDB3260123510	(300.00)	1.7256	(521.55)	(517.67)	0.0000	4.3300	(1,563.1147)	0.0000	0.0627	(0.2248)	0.0000	1	(0.1620)	01/06/2025
603997.SH	12/23/2024	SDB3260123510	(100.00)	1.7256	(173.85)	(172.56)	0.0000	4.3300	(1,563.1147)	0.0000	0.0209	(0.0749)	0.0000	1	(0.0540)	01/06/2025
603997.SH	12/23/2024	SDB3260123510	(1,700.00)	1.7256	(2,955.44)	(2,933.45)	0.0000	4.3300	(1,563.1147)	0.0000	0.3555	(1.2737)	0.0000	1	(0.9182)	01/06/2025
603997.SH	12/23/2024	SDB3260123510	(200.00)	1.7256	(347.70)	(345.11)	0.0000	4.3300	(1,563.1147)	0.0000	0.0418	(0.1498)	0.0000	1	(0.1080)	01/06/2025
603997.SH	12/23/2024	SDB3260123510	(200.00)	1.7256	(347.70)	(345.11)	0.0000	4.3300	(1,563.1147)	0.0000	0.0418	(0.1498)	0.0000	1	(0.1080)	01/06/2025
603997.SH	12/23/2024	SDB3260123510	(2,300.00)	1.7256	(3,998.54)	(3,968.78)	0.0000	4.3300	(1,563.1147)	0.0000	0.4809	(1.7232)	0.0000	1	(1.2423)	01/06/2025
603997.SH	12/20/2024	SDB3260123510	(1,300.00)	1.7403	(2,260.04)	(2,262.39)	0.0000	4.3300	(1,563.1147)	0.0000	0.8155	(2.9470)	0.0000	3	(2.1315)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
NINGBO JIFENG AUTO PARTS CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603997.SH	12/20/2024	SDB3260123510	(300.00)	1.7403	(521.55)	(522.09)	0.0000	4.3300	(1,563.1147)	0.0000	0.1882	(0.6801)	0.0000	3	(0.4919)	01/06/2025
603997.SH	12/20/2024	SDB3260123510	(100.00)	1.7403	(173.85)	(174.03)	0.0000	4.3300	(1,563.1147)	0.0000	0.0627	(0.2267)	0.0000	3	(0.1640)	01/06/2025
603997.SH	12/20/2024	SDB3260123510	(1,700.00)	1.7403	(2,955.44)	(2,958.51)	0.0000	4.3300	(1,563.1147)	0.0000	1.0664	(3.8537)	0.0000	3	(2.7873)	01/06/2025
603997.SH	12/20/2024	SDB3260123510	(200.00)	1.7403	(347.70)	(348.06)	0.0000	4.3300	(1,563.1147)	0.0000	0.1255	(0.4534)	0.0000	3	(0.3279)	01/06/2025
603997.SH	12/20/2024	SDB3260123510	(200.00)	1.7403	(347.70)	(348.06)	0.0000	4.3300	(1,563.1147)	0.0000	0.1255	(0.4534)	0.0000	3	(0.3279)	01/06/2025
603997.SH	12/20/2024	SDB3260123510	(2,300.00)	1.7403	(3,998.54)	(4,002.69)	0.0000	4.3300	(1,563.1147)	0.0000	1.4428	(5.2139)	0.0000	3	(3.7711)	01/06/2025
603997.SH	12/19/2024	SDB3260123510	(1,300.00)	1.7496	(2,260.04)	(2,274.49)	0.0000	4.5800	(1,563.1147)	0.0000	0.2875	(0.9876)	0.0000	1	(0.7001)	01/06/2025
603997.SH	12/19/2024	SDB3260123510	(300.00)	1.7496	(521.55)	(524.88)	0.0000	4.5800	(1,563.1147)	0.0000	0.0664	(0.2279)	0.0000	1	(0.1616)	01/06/2025
603997.SH	12/19/2024	SDB3260123510	(100.00)	1.7496	(173.85)	(174.96)	0.0000	4.5800	(1,563.1147)	0.0000	0.0221	(0.0760)	0.0000	1	(0.0539)	01/06/2025
603997.SH	12/19/2024	SDB3260123510	(1,700.00)	1.7496	(2,955.44)	(2,974.33)	0.0000	4.5800	(1,563.1147)	0.0000	0.3760	(1.2915)	0.0000	1	(0.9155)	01/06/2025
603997.SH	12/19/2024	SDB3260123510	(200.00)	1.7496	(347.70)	(349.92)	0.0000	4.5800	(1,563.1147)	0.0000	0.0442	(0.1519)	0.0000	1	(0.1077)	01/06/2025
603997.SH	12/19/2024	SDB3260123510	(200.00)	1.7496	(347.70)	(349.92)	0.0000	4.5800	(1,563.1147)	0.0000	0.0442	(0.1519)	0.0000	1	(0.1077)	01/06/2025
603997.SH	12/19/2024	SDB3260123510	(2,300.00)	1.7496	(3,998.54)	(4,024.10)	0.0000	4.5800	(1,563.1147)	0.0000	0.5087	(1.7473)	0.0000	1	(1.2386)	01/06/2025
603997.SH	12/18/2024	SDB3260123510	(1,300.00)	1.7438	(2,260.04)	(2,266.95)	0.0000	4.5800	(1,563.1147)	0.0000	0.2875	(0.9843)	0.0000	1	(0.6968)	01/06/2025
603997.SH	12/18/2024	SDB3260123510	(300.00)	1.7438	(521.55)	(523.14)	0.0000	4.5800	(1,563.1147)	0.0000	0.0664	(0.2271)	0.0000	1	(0.1608)	01/06/2025
603997.SH	12/18/2024	SDB3260123510	(100.00)	1.7438	(173.85)	(174.38)	0.0000	4.5800	(1,563.1147)	0.0000	0.0221	(0.0757)	0.0000	1	(0.0536)	01/06/2025
603997.SH	12/18/2024	SDB3260123510	(1,700.00)	1.7438	(2,955.44)	(2,964.47)	0.0000	4.5800	(1,563.1147)	0.0000	0.3760	(1.2872)	0.0000	1	(0.9112)	01/06/2025
603997.SH	12/18/2024	SDB3260123510	(200.00)	1.7438	(347.70)	(348.76)	0.0000	4.5800	(1,563.1147)	0.0000	0.0442	(0.1514)	0.0000	1	(0.1072)	01/06/2025
603997.SH	12/18/2024	SDB3260123510	(200.00)	1.7438	(347.70)	(348.76)	0.0000	4.5800	(1,563.1147)	0.0000	0.0442	(0.1514)	0.0000	1	(0.1072)	01/06/2025
603997.SH	12/18/2024	SDB3260123510	(2,300.00)	1.7438	(3,998.54)	(4,010.76)	0.0000	4.5800	(1,563.1147)	0.0000	0.5087	(1.7415)	0.0000	1	(1.2328)	01/06/2025
603997.SH	12/17/2024	SDB3260123510	(1,300.00)	1.7877	(2,260.04)	(2,324.06)	0.0000	4.5800	(1,563.1147)	0.0000	0.2875	(1.0091)	0.0000	1	(0.7216)	01/06/2025
603997.SH	12/17/2024	SDB3260123510	(300.00)	1.7877	(521.55)	(536.32)	0.0000	4.5800	(1,563.1147)	0.0000	0.0664	(0.2329)	0.0000	1	(0.1665)	01/06/2025
603997.SH	12/17/2024	SDB3260123510	(100.00)	1.7877	(173.85)	(178.77)	0.0000	4.5800	(1,563.1147)	0.0000	0.0221	(0.0776)	0.0000	1	(0.0555)	01/06/2025
603997.SH	12/17/2024	SDB3260123510	(1,700.00)	1.7877	(2,955.44)	(3,039.16)	0.0000	4.5800	(1,563.1147)	0.0000	0.3760	(1.3196)	0.0000	1	(0.9436)	01/06/2025
603997.SH	12/17/2024	SDB3260123510	(200.00)	1.7877	(347.70)	(357.55)	0.0000	4.5800	(1,563.1147)	0.0000	0.0442	(0.1552)	0.0000	1	(0.1110)	01/06/2025
603997.SH	12/17/2024	SDB3260123510	(200.00)	1.7877	(347.70)	(357.55)	0.0000	4.5800	(1,563.1147)	0.0000	0.0442	(0.1552)	0.0000	1	(0.1110)	01/06/2025
603997.SH	12/17/2024	SDB3260123510	(2,300.00)	1.7877	(3,998.54)	(4,111.81)	0.0000	4.5800	(1,563.1147)	0.0000	0.5087	(1.7853)	0.0000	1	(1.2766)	01/06/2025
603997.SH	12/16/2024	SDB3260123510	(1,300.00)	1.7804	(2,260.04)	(2,314.57)	0.0000	4.5800	(1,563.1147)	0.0000	0.2875	(1.0050)	0.0000	1	(0.7175)	01/06/2025
603997.SH	12/16/2024	SDB3260123510	(300.00)	1.7804	(521.55)	(534.13)	0.0000	4.5800	(1,563.1147)	0.0000	0.0664	(0.2319)	0.0000	1	(0.1656)	01/06/2025
603997.SH	12/16/2024	SDB3260123510	(100.00)	1.7804	(173.85)	(178.04)	0.0000	4.5800	(1,563.1147)	0.0000	0.0221	(0.0773)	0.0000	1	(0.0552)	01/06/2025
603997.SH	12/16/2024	SDB3260123510	(1,700.00)	1.7804	(2,955.44)	(3,026.74)	0.0000	4.5800	(1,563.1147)	0.0000	0.3760	(1.3142)	0.0000	1	(0.9382)	01/06/2025
603997.SH	12/16/2024	SDB3260123510	(200.00)	1.7804	(347.70)	(356.09)	0.0000	4.5800	(1,563.1147)	0.0000	0.0442	(0.1546)	0.0000	1	(0.1104)	01/06/2025
603997.SH	12/16/2024	SDB3260123510	(200.00)	1.7804	(347.70)	(356.09)	0.0000	4.5800	(1,563.1147)	0.0000	0.0442	(0.1546)	0.0000	1	(0.1104)	01/06/2025
603997.SH	12/16/2024	SDB3260123510	(2,300.00)	1.7804	(3,998.54)	(4,095.00)	0.0000	4.5800	(1,563.1147)	0.0000	0.5087	(1.7780)	0.0000	1	(1.2693)	01/06/2025
603997.SH	12/13/2024	SDB3260123510	(1,300.00)	1.6994	(2,260.04)	(2,209.21)	0.0000	4.5800	(1,563.1147)	0.0000	0.8626	(2.8777)	0.0000	3	(2.0151)	01/06/2025
603997.SH	12/13/2024	SDB3260123510	(300.00)	1.6994	(521.55)	(509.82)	0.0000	4.5800	(1,563.1147)	0.0000	0.1991	(0.6641)	0.0000	3	(0.4650)	01/06/2025
603997.SH	12/13/2024	SDB3260123510	(100.00)	1.6994	(173.85)	(169.94)	0.0000	4.5800	(1,563.1147)	0.0000	0.0664	(0.2214)	0.0000	3	(0.1550)	01/06/2025
603997.SH	12/13/2024	SDB3260123510	(1,700.00)	1.6994	(2,955.44)	(2,888.97)	0.0000	4.5800	(1,563.1147)	0.0000	1.1280	(3.7632)	0.0000	3	(2.6352)	01/06/2025
603997.SH	12/13/2024	SDB3260123510	(200.00)	1.6994	(347.70)	(339.88)	0.0000	4.5800	(1,563.1147)	0.0000	0.1327	(0.4427)	0.0000	3	(0.3100)	01/06/2025
603997.SH	12/13/2024	SDB3260123510	(200.00)	1.6994	(347.70)	(339.88)	0.0000	4.5800	(1,563.1147)	0.0000	0.1327	(0.4427)	0.0000	3	(0.3100)	01/06/2025
603997.SH	12/13/2024	SDB3260123510	(2,300.00)	1.6994	(3,998.54)	(3,908.61)	0.0000	4.5800	(1,563.1147)	0.0000	1.5261	(5.0913)	0.0000	3	(3.5652)	01/06/2025
603997.SH	12/12/2024	SDB3260123510	(1,300.00)	1.6238	(2,260.04)	(2,110.89)	0.0000	4.5800	(1,563.1147)	0.0000	0.2875	(0.9165)	0.0000	1	(0.6290)	01/06/2025
603997.SH	12/12/2024	SDB3260123510	(300.00)	1.6238	(521.55)	(487.13)	0.0000	4.5800	(1,563.1147)	0.0000	0.0664	(0.2115)	0.0000	1	(0.1452)	01/06/2025
603997.SH	12/12/2024	SDB3260123510	(100.00)	1.6238	(173.85)	(162.38)	0.0000	4.5800	(1,563.1147)	0.0000	0.0221	(0.0705)	0.0000	1	(0.0484)	01/06/2025
603997.SH	12/12/2024	SDB3260123510	(1,700.00)	1.6238	(2,955.44)	(2,760.40)	0.0000	4.5800	(1,563.1147)	0.0000	0.3760	(1.1986)	0.0000	1	(0.8226)	01/06/2025
603997.SH	12/12/2024	SDB3260123510	(200.00)	1.6238	(347.70)	(324.75)	0.0000	4.5800	(1,563.1147)	0.0000	0.0442	(0.1410)	0.0000	1	(0.0968)	01/06/2025
603997.SH	12/12/2024	SDB3260123510	(200.00)	1.6238	(347.70)	(324.75)	0.0000	4.5800	(1,563.1147)	0.0000	0.0442	(0.1410)	0.0000	1	(0.0968)	01/06/2025
603997.SH	12/12/2024	SDB3260123510	(2,300.00)	1.6238	(3,998.54)	(3,734.66)	0.0000	4.5800	(1,563.1147)	0.0000	0.5087	(1.6218)	0.0000	1	(1.1129)	01/06/2025
603997.SH	12/11/2024	SDB3260123510	(1,300.00)	1.6618	(2,260.04)	(2,160.31)	0.0000	4.5800	(1,568.2539)	0.0000	0.2875	(0.9411)	0.0000	1	(0.6536)	01/06/2025
603997.SH	12/11/2024	SDB3260123510	(300.00)	1.6618	(521.55)	(498.53)	0.0000	4.5800	(1,568.2539)	0.0000	0.0664	(0.2172)	0.0000	1	(0.1508)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
NINGBO JIFENG AUTO PARTS CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603997.SH	12/11/2024	SDB3260123510	(300.00)	1.6618	(521.55)	(498.53)	0.0000	4.5800	(1,568.2539)	0.0000	0.0664	(0.2172)	0.0000	1	(0.1508)	01/06/2025
603997.SH	12/11/2024	SDB3260123510	(1,700.00)	1.6618	(2,955.44)	(2,825.02)	0.0000	4.5800	(1,568.2539)	0.0000	0.3760	(1.2307)	0.0000	1	(0.8547)	01/06/2025
603997.SH	12/11/2024	SDB3260123510	(200.00)	1.6618	(347.70)	(332.36)	0.0000	4.5800	(1,568.2539)	0.0000	0.0442	(0.1448)	0.0000	1	(0.1005)	01/06/2025
603997.SH	12/11/2024	SDB3260123510	(200.00)	1.6618	(347.70)	(332.36)	0.0000	4.5800	(1,568.2539)	0.0000	0.0442	(0.1448)	0.0000	1	(0.1005)	01/06/2025
603997.SH	12/11/2024	SDB3260123510	(2,300.00)	1.6618	(3,998.54)	(3,822.09)	0.0000	4.5800	(1,568.2539)	0.0000	0.5087	(1.6650)	0.0000	1	(1.1563)	01/06/2025
603997.SH	12/10/2024	SDB3260123510	(1,300.00)	1.6562	(2,260.04)	(2,153.09)	0.0000	4.5800	(1,568.2539)	0.0000	0.2875	(0.9379)	0.0000	1	(0.6504)	01/06/2025
603997.SH	12/10/2024	SDB3260123510	(300.00)	1.6562	(521.55)	(496.87)	0.0000	4.5800	(1,568.2539)	0.0000	0.0664	(0.2164)	0.0000	1	(0.1501)	01/06/2025
603997.SH	12/10/2024	SDB3260123510	(300.00)	1.6562	(521.55)	(496.87)	0.0000	4.5800	(1,568.2539)	0.0000	0.0664	(0.2164)	0.0000	1	(0.1501)	01/06/2025
603997.SH	12/10/2024	SDB3260123510	(1,700.00)	1.6562	(2,955.44)	(2,815.58)	0.0000	4.5800	(1,568.2539)	0.0000	0.3760	(1.2265)	0.0000	1	(0.8505)	01/06/2025
603997.SH	12/10/2024	SDB3260123510	(200.00)	1.6562	(347.70)	(331.24)	0.0000	4.5800	(1,568.2539)	0.0000	0.0442	(0.1443)	0.0000	1	(0.1001)	01/06/2025
603997.SH	12/10/2024	SDB3260123510	(200.00)	1.6562	(347.70)	(331.24)	0.0000	4.5800	(1,568.2539)	0.0000	0.0442	(0.1443)	0.0000	1	(0.1001)	01/06/2025
603997.SH	12/10/2024	SDB3260123510	(2,300.00)	1.6562	(3,998.54)	(3,809.31)	0.0000	4.5800	(1,568.2539)	0.0000	0.5087	(1.6594)	0.0000	1	(1.1507)	01/06/2025
603997.SH	12/09/2024	SDB3260123510	(1,300.00)	1.6390	(2,260.04)	(2,130.68)	0.0000	4.5800	(1,568.2539)	0.0000	0.2875	(0.9282)	0.0000	1	(0.6407)	01/06/2025
603997.SH	12/09/2024	SDB3260123510	(300.00)	1.6390	(521.55)	(491.70)	0.0000	4.5800	(1,568.2539)	0.0000	0.0664	(0.2142)	0.0000	1	(0.1478)	01/06/2025
603997.SH	12/09/2024	SDB3260123510	(300.00)	1.6390	(521.55)	(491.70)	0.0000	4.5800	(1,568.2539)	0.0000	0.0664	(0.2142)	0.0000	1	(0.1478)	01/06/2025
603997.SH	12/09/2024	SDB3260123510	(1,700.00)	1.6390	(2,955.44)	(2,786.27)	0.0000	4.5800	(1,568.2539)	0.0000	0.3760	(1.2138)	0.0000	1	(0.8378)	01/06/2025
603997.SH	12/09/2024	SDB3260123510	(200.00)	1.6390	(347.70)	(327.80)	0.0000	4.5800	(1,568.2539)	0.0000	0.0442	(0.1428)	0.0000	1	(0.0986)	01/06/2025
603997.SH	12/09/2024	SDB3260123510	(200.00)	1.6390	(347.70)	(327.80)	0.0000	4.5800	(1,568.2539)	0.0000	0.0442	(0.1428)	0.0000	1	(0.0986)	01/06/2025
603997.SH	12/09/2024	SDB3260123510	(2,300.00)	1.6390	(3,998.54)	(3,769.66)	0.0000	4.5800	(1,568.2539)	0.0000	0.5087	(1.6422)	0.0000	1	(1.1335)	01/06/2025
603997.SH	12/06/2024	SDB3260123510	(1,300.00)	1.6864	(2,260.04)	(2,192.34)	0.0000	4.5800	(1,568.2539)	0.0000	0.8626	(2.8651)	0.0000	3	(2.0025)	01/06/2025
603997.SH	12/06/2024	SDB3260123510	(300.00)	1.6864	(521.55)	(505.93)	0.0000	4.5800	(1,568.2539)	0.0000	0.1991	(0.6612)	0.0000	3	(0.4621)	01/06/2025
603997.SH	12/06/2024	SDB3260123510	(300.00)	1.6864	(521.55)	(505.93)	0.0000	4.5800	(1,568.2539)	0.0000	0.1991	(0.6612)	0.0000	3	(0.4621)	01/06/2025
603997.SH	12/06/2024	SDB3260123510	(1,700.00)	1.6864	(2,955.44)	(2,866.91)	0.0000	4.5800	(1,568.2539)	0.0000	1.1280	(3.7467)	0.0000	3	(2.6187)	01/06/2025
603997.SH	12/06/2024	SDB3260123510	(200.00)	1.6864	(347.70)	(337.28)	0.0000	4.5800	(1,568.2539)	0.0000	0.1327	(0.4408)	0.0000	3	(0.3081)	01/06/2025
603997.SH	12/06/2024	SDB3260123510	(200.00)	1.6864	(347.70)	(337.28)	0.0000	4.5800	(1,568.2539)	0.0000	0.1327	(0.4408)	0.0000	3	(0.3081)	01/06/2025
603997.SH	12/06/2024	SDB3260123510	(2,300.00)	1.6864	(3,998.54)	(3,878.76)	0.0000	4.5800	(1,568.2539)	0.0000	1.5261	(5.0691)	0.0000	3	(3.5430)	01/06/2025
603997.SH	12/05/2024	SDB3260123510	(1,300.00)	1.6880	(2,260.04)	(2,194.45)	0.0000	4.5800	(1,568.2539)	0.0000	0.2875	(0.9560)	0.0000	1	(0.6684)	01/06/2025
603997.SH	12/05/2024	SDB3260123510	(300.00)	1.6880	(521.55)	(506.41)	0.0000	4.5800	(1,568.2539)	0.0000	0.0664	(0.2206)	0.0000	1	(0.1543)	01/06/2025
603997.SH	12/05/2024	SDB3260123510	(300.00)	1.6880	(521.55)	(506.41)	0.0000	4.5800	(1,568.2539)	0.0000	0.0664	(0.2206)	0.0000	1	(0.1543)	01/06/2025
603997.SH	12/05/2024	SDB3260123510	(1,700.00)	1.6880	(2,955.44)	(2,869.67)	0.0000	4.5800	(1,568.2539)	0.0000	0.3760	(1.2501)	0.0000	1	(0.8741)	01/06/2025
603997.SH	12/05/2024	SDB3260123510	(200.00)	1.6880	(347.70)	(337.61)	0.0000	4.5800	(1,568.2539)	0.0000	0.0442	(0.1471)	0.0000	1	(0.1028)	01/06/2025
603997.SH	12/05/2024	SDB3260123510	(200.00)	1.6880	(347.70)	(337.61)	0.0000	4.5800	(1,568.2539)	0.0000	0.0442	(0.1471)	0.0000	1	(0.1028)	01/06/2025
603997.SH	12/05/2024	SDB3260123510	(2,300.00)	1.6880	(3,998.54)	(3,882.50)	0.0000	4.5800	(1,568.2539)	0.0000	0.5087	(1.6913)	0.0000	1	(1.1826)	01/06/2025
603997.SH	12/04/2024	SDB3260123510	(1,300.00)	1.7385	(2,260.04)	(2,260.04)	0.0000	4.5800	(1,568.2539)	0.0000	0.2875	(0.9845)	0.0000	1	(0.6970)	01/06/2025
603997.SH	12/04/2024	SDB3260123510	(300.00)	1.7385	(521.55)	(521.55)	0.0000	4.5800	(1,568.2539)	0.0000	0.0664	(0.2272)	0.0000	1	(0.1608)	01/06/2025
603997.SH	12/04/2024	SDB3260123510	(300.00)	1.7385	(521.55)	(521.55)	0.0000	4.5800	(1,568.2539)	0.0000	0.0664	(0.2272)	0.0000	1	(0.1608)	01/06/2025
603997.SH	12/04/2024	SDB3260123510	(1,700.00)	1.7385	(2,955.44)	(2,955.44)	0.0000	4.5800	(1,568.2539)	0.0000	0.3760	(1.2875)	0.0000	1	(0.9115)	01/06/2025
603997.SH	12/04/2024	SDB3260123510	(200.00)	1.7385	(347.70)	(347.70)	0.0000	4.5800	(1,568.2539)	0.0000	0.0442	(0.1515)	0.0000	1	(0.1072)	01/06/2025
603997.SH	12/04/2024	SDB3260123510	(200.00)	1.7385	(347.70)	(347.70)	0.0000	4.5800	(1,568.2539)	0.0000	0.0442	(0.1515)	0.0000	1	(0.1072)	01/06/2025
603997.SH	12/04/2024	SDB3260123510	(2,300.00)	1.7385	(3,998.54)	(3,998.54)	0.0000	4.5800	(1,568.2539)	0.0000	0.5087	(1.7419)	0.0000	1	(1.2332)	01/06/2025
TOTAL NINGBO JIFENG AUTO PARTS CO.,LTD. CMN CLASS A SERIES NORTHBOUND											42.5371	(147.4064)	0.0000		(104.8692)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
NINGBO RONBAY NEW ENERGY TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND																
688005.SH	01/03/2025	SDB3260123594	(8,230.00)	4.4463	(41,683.70)	(36,592.79)	0.0000	4.3300	(1,575.1518)	0.0000	15.0409	(48.0327)	0.0000	3	(32.9918)	01/06/2025
688005.SH	01/03/2025	SDB3260123594	(370.00)	4.4463	(1,873.99)	(1,645.12)	0.0000	4.3300	(1,575.1518)	0.0000	0.6762	(2.1594)	0.0000	3	(1.4832)	01/06/2025
688005.SH	01/03/2025	SDB3260123594	(1,167.00)	4.4463	(5,910.68)	(5,188.80)	0.0000	4.3300	(1,575.1518)	0.0000	2.1328	(6.8110)	0.0000	3	(4.6782)	01/06/2025
688005.SH	01/03/2025	SDB3260123594	(4,934.00)	4.4463	(24,989.96)	(21,937.89)	0.0000	4.3300	(1,575.1518)	0.0000	9.0172	(28.7963)	0.0000	3	(19.7790)	01/06/2025
688005.SH	01/03/2025	SDB3260123594	(1,803.00)	4.4463	(9,131.92)	(8,016.62)	0.0000	4.3300	(1,575.1518)	0.0000	3.2951	(10.5228)	0.0000	3	(7.2277)	01/06/2025
688005.SH	01/03/2025	SDB3260123594	(5,197.00)	4.4463	(26,322.02)	(23,107.26)	0.0000	4.3300	(1,575.1518)	0.0000	9.4979	(30.3312)	0.0000	3	(20.8333)	01/06/2025
688005.SH	01/03/2025	SDB3260123594	(2,300.00)	4.4463	(11,649.15)	(10,226.42)	0.0000	4.3300	(1,575.1518)	0.0000	4.2034	(13.4235)	0.0000	3	(9.2201)	01/06/2025
688005.SH	01/03/2025	SDB3260123594	(9,500.00)	4.4463	(48,116.06)	(42,239.56)	0.0000	4.3300	(1,575.1518)	0.0000	17.3619	(55.4448)	0.0000	3	(38.0829)	01/06/2025
688005.SH	01/03/2025	SDB3260123594	(221.00)	4.4463	(1,119.33)	(982.63)	0.0000	4.3300	(1,575.1518)	0.0000	0.4039	(1.2898)	0.0000	3	(0.8859)	01/06/2025
688005.SH	01/03/2025	SDB3260123594	(4,879.00)	4.4463	(24,711.39)	(21,693.35)	0.0000	4.3300	(1,575.1518)	0.0000	8.9167	(28.4753)	0.0000	3	(19.5586)	01/06/2025
688005.SH	01/03/2025	SDB3260123594	(8,658.00)	4.4463	(43,851.45)	(38,495.80)	0.0000	4.3300	(1,575.1518)	0.0000	15.8231	(50.5306)	0.0000	3	(34.7075)	01/06/2025
688005.SH	01/03/2025	SDB3260123594	(1,312.00)	4.4463	(6,645.08)	(5,833.50)	0.0000	4.3300	(1,575.1518)	0.0000	2.3978	(7.6572)	0.0000	3	(5.2594)	01/06/2025
688005.SH	01/03/2025	SDB3260123594	(1,753.00)	4.4463	(8,878.68)	(7,794.31)	0.0000	4.3300	(1,575.1518)	0.0000	3.2037	(10.2310)	0.0000	3	(7.0273)	01/06/2025
688005.SH	01/03/2025	SDB3260123594	(4,547.00)	4.4463	(23,029.86)	(20,217.19)	0.0000	4.3300	(1,575.1518)	0.0000	8.3099	(26.5376)	0.0000	3	(18.2277)	01/06/2025
688005.SH	01/03/2025	SDB3260123594	(4,568.00)	4.4463	(23,136.23)	(20,310.56)	0.0000	4.3300	(1,575.1518)	0.0000	8.3483	(26.6602)	0.0000	3	(18.3119)	01/06/2025
688005.SH	01/03/2025	SDB3260123594	(3,232.00)	4.4463	(16,369.59)	(14,370.34)	0.0000	4.3300	(1,575.1518)	0.0000	5.9067	(18.8629)	0.0000	3	(12.9562)	01/06/2025
688005.SH	01/03/2025	SDB3260123594	(2,082.00)	4.4463	(10,545.01)	(9,257.13)	0.0000	4.3300	(1,575.1518)	0.0000	3.8050	(12.1512)	0.0000	3	(8.3462)	01/06/2025
688005.SH	01/03/2025	SDB3260123594	(7,118.00)	4.4463	(36,051.59)	(31,648.54)	0.0000	4.3300	(1,575.1518)	0.0000	13.0086	(41.5427)	0.0000	3	(28.5341)	01/06/2025
688005.SH	01/03/2025	SDB3260123594	(2,939.00)	4.4463	(14,885.59)	(13,067.58)	0.0000	4.3300	(1,575.1518)	0.0000	5.3712	(17.1529)	0.0000	3	(11.7816)	01/06/2025
688005.SH	01/03/2025	SDB3260123594	(9,161.00)	4.4463	(46,399.07)	(40,732.27)	0.0000	4.3300	(1,575.1518)	0.0000	16.7423	(53.4663)	0.0000	3	(36.7239)	01/06/2025
688005.SH	01/03/2025	SDB3260123594	(794.00)	4.4463	(4,021.49)	(3,530.34)	0.0000	4.3300	(1,575.1518)	0.0000	1.4511	(4.6340)	0.0000	3	(3.1829)	01/06/2025
688005.SH	01/03/2025	SDB3260123594	(5,206.00)	4.4463	(26,367.60)	(23,147.28)	0.0000	4.3300	(1,575.1518)	0.0000	9.5143	(30.3837)	0.0000	3	(20.8694)	01/06/2025
688005.SH	01/03/2025	SDB3260123594	(3,900.00)	4.4463	(19,752.91)	(17,340.45)	0.0000	4.3300	(1,575.1518)	0.0000	7.1275	(22.7615)	0.0000	3	(15.6340)	01/06/2025
688005.SH	01/03/2025	SDB3260123594	(2,411.00)	4.4463	(12,211.35)	(10,719.95)	0.0000	4.3300	(1,575.1518)	0.0000	4.4063	(14.0713)	0.0000	3	(9.6650)	01/06/2025
688005.SH	01/03/2025	SDB3260123594	(1,989.00)	4.4463	(10,073.98)	(8,843.63)	0.0000	4.3300	(1,575.1518)	0.0000	3.6350	(11.6084)	0.0000	3	(7.9734)	01/06/2025
688005.SH	01/02/2025	SDB3260123594	(8,230.00)	4.3678	(41,683.70)	(35,946.99)	0.0000	4.3300	(1,575.1518)	0.0000	5.0136	(15.7283)	0.0000	1	(10.7147)	01/06/2025
688005.SH	01/02/2025	SDB3260123594	(370.00)	4.3678	(1,873.99)	(1,616.09)	0.0000	4.3300	(1,575.1518)	0.0000	0.2254	(0.7071)	0.0000	1	(0.4817)	01/06/2025
688005.SH	01/02/2025	SDB3260123594	(1,167.00)	4.3678	(5,910.68)	(5,097.22)	0.0000	4.3300	(1,575.1518)	0.0000	0.7109	(2.2302)	0.0000	1	(1.5193)	01/06/2025
688005.SH	01/02/2025	SDB3260123594	(4,934.00)	4.3678	(24,989.96)	(21,550.72)	0.0000	4.3300	(1,575.1518)	0.0000	3.0057	(9.4293)	0.0000	1	(6.4236)	01/06/2025
688005.SH	01/02/2025	SDB3260123594	(1,803.00)	4.3678	(9,131.92)	(7,875.14)	0.0000	4.3300	(1,575.1518)	0.0000	1.0984	(3.4457)	0.0000	1	(2.3473)	01/06/2025
688005.SH	01/02/2025	SDB3260123594	(5,197.00)	4.3678	(26,322.02)	(22,699.45)	0.0000	4.3300	(1,575.1518)	0.0000	3.1660	(9.9320)	0.0000	1	(6.7660)	01/06/2025
688005.SH	01/02/2025	SDB3260123594	(2,300.00)	4.3678	(11,649.15)	(10,045.94)	0.0000	4.3300	(1,575.1518)	0.0000	1.4011	(4.3955)	0.0000	1	(2.9944)	01/06/2025
688005.SH	01/02/2025	SDB3260123594	(9,500.00)	4.3678	(48,116.06)	(41,494.09)	0.0000	4.3300	(1,575.1518)	0.0000	5.7873	(18.1554)	0.0000	1	(12.3681)	01/06/2025
688005.SH	01/02/2025	SDB3260123594	(221.00)	4.3678	(1,119.33)	(965.28)	0.0000	4.3300	(1,575.1518)	0.0000	0.1346	(0.4224)	0.0000	1	(0.2877)	01/06/2025
688005.SH	01/02/2025	SDB3260123594	(4,879.00)	4.3678	(24,711.39)	(21,310.49)	0.0000	4.3300	(1,575.1518)	0.0000	2.9722	(9.3242)	0.0000	1	(6.3520)	01/06/2025
688005.SH	01/02/2025	SDB3260123594	(8,658.00)	4.3678	(43,851.45)	(37,816.40)	0.0000	4.3300	(1,575.1518)	0.0000	5.2744	(16.5463)	0.0000	1	(11.2719)	01/06/2025
688005.SH	01/02/2025	SDB3260123594	(1,312.00)	4.3678	(6,645.08)	(5,730.55)	0.0000	4.3300	(1,575.1518)	0.0000	0.7993	(2.5074)	0.0000	1	(1.7081)	01/06/2025
688005.SH	01/02/2025	SDB3260123594	(1,753.00)	4.3678	(8,878.68)	(7,656.75)	0.0000	4.3300	(1,575.1518)	0.0000	1.0679	(3.3502)	0.0000	1	(2.2822)	01/06/2025
688005.SH	01/02/2025	SDB3260123594	(4,547.00)	4.3678	(23,029.86)	(19,860.38)	0.0000	4.3300	(1,575.1518)	0.0000	2.7700	(8.6898)	0.0000	1	(5.9198)	01/06/2025
688005.SH	01/02/2025	SDB3260123594	(4,568.00)	4.3678	(23,136.23)	(19,952.11)	0.0000	4.3300	(1,575.1518)	0.0000	2.7828	(8.7299)	0.0000	1	(5.9471)	01/06/2025
688005.SH	01/02/2025	SDB3260123594	(3,232.00)	4.3678	(16,369.59)	(14,116.73)	0.0000	4.3300	(1,575.1518)	0.0000	1.9689	(6.1767)	0.0000	1	(4.2078)	01/06/2025
688005.SH	01/02/2025	SDB3260123594	(2,082.00)	4.3678	(10,545.01)	(9,093.76)	0.0000	4.3300	(1,575.1518)	0.0000	1.2683	(3.9789)	0.0000	1	(2.7106)	01/06/2025
688005.SH	01/02/2025	SDB3260123594	(7,118.00)	4.3678	(36,051.59)	(31,089.99)	0.0000	4.3300	(1,575.1518)	0.0000	4.3362	(13.6032)	0.0000	1	(9.2670)	01/06/2025
688005.SH	01/02/2025	SDB3260123594	(2,939.00)	4.3678	(14,885.59)	(12,836.96)	0.0000	4.3300	(1,575.1518)	0.0000	1.7904	(5.6167)	0.0000	1	(3.8263)	01/06/2025
688005.SH	01/02/2025	SDB3260123594	(9,161.00)	4.3678	(46,399.07)	(40,013.41)	0.0000	4.3300	(1,575.1518)	0.0000	5.5808	(17.5076)	0.0000	1	(11.9268)	01/06/2025
688005.SH	01/02/2025	SDB3260123594	(794.00)	4.3678	(4,021.49)	(3,468.03)	0.0000	4.3300	(1,575.1518)	0.0000	0.4837	(1.5174)	0.0000	1	(1.0337)	01/06/2025
688005.SH	01/02/2025	SDB3260123594	(5,206.00)	4.3678	(26,367.60)	(22,738.76)	0.0000	4.3300	(1,575.1518)	0.0000	3.1714	(9.9492)	0.0000	1	(6.7777)	01/06/2025
688005.SH	01/02/2025	SDB3260123594	(3,900.00)	4.3678	(19,752.91)	(17,034.42)	0.0000	4.3300	(1,575.1518)	0.0000	2.3758	(7.4533)	0.0000	1	(5.0774)	01/06/2025
688005.SH	01/02/2025	SDB3260123594	(2,411.00)	4.3678	(12,211.35)	(10,530.76)	0.0000	4.3300	(1,575.1518)	0.0000	1.4688	(4.6077)	0.0000	1	(3.1389)	01/06/2025
688005.SH	01/02/2025	SDB3260123594	(1,989.00)	4.3678	(10,073.98)	(8,687.55)	0.0000	4.3300	(1,575.1518)	0.0000	1.2117	(3.8012)	0.0000	1	(2.5895)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
NINGBO RONBAY NEW ENERGY TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
688005.SH	12/31/2024	SDB3260123594	(8,230.00)	4.6289	(41,683.70)	(38,096.17)	0.0000	4.3300	(1,575.1518)	0.0000	10.0272	(33.3374)	0.0000	2	(23.3101)	01/06/2025
688005.SH	12/31/2024	SDB3260123594	(370.00)	4.6289	(1,873.99)	(1,712.71)	0.0000	4.3300	(1,575.1518)	0.0000	0.4508	(1.4988)	0.0000	2	(1.0480)	01/06/2025
688005.SH	12/31/2024	SDB3260123594	(1,167.00)	4.6289	(5,910.68)	(5,401.97)	0.0000	4.3300	(1,575.1518)	0.0000	1.4218	(4.7272)	0.0000	2	(3.3053)	01/06/2025
688005.SH	12/31/2024	SDB3260123594	(4,934.00)	4.6289	(24,989.96)	(22,839.19)	0.0000	4.3300	(1,575.1518)	0.0000	6.0115	(19.9862)	0.0000	2	(13.9747)	01/06/2025
688005.SH	12/31/2024	SDB3260123594	(1,803.00)	4.6289	(9,131.92)	(8,345.98)	0.0000	4.3300	(1,575.1518)	0.0000	2.1967	(7.3034)	0.0000	2	(5.1067)	01/06/2025
688005.SH	12/31/2024	SDB3260123594	(5,197.00)	4.6289	(26,322.02)	(24,056.60)	0.0000	4.3300	(1,575.1518)	0.0000	6.3319	(21.0516)	0.0000	2	(14.7196)	01/06/2025
688005.SH	12/31/2024	SDB3260123594	(2,300.00)	4.6289	(11,649.15)	(10,646.56)	0.0000	4.3300	(1,575.1518)	0.0000	2.8023	(9.3166)	0.0000	2	(6.5144)	01/06/2025
688005.SH	12/31/2024	SDB3260123594	(9,500.00)	4.6289	(48,116.06)	(43,974.92)	0.0000	4.3300	(1,575.1518)	0.0000	11.5746	(38.4818)	0.0000	2	(26.9072)	01/06/2025
688005.SH	12/31/2024	SDB3260123594	(221.00)	4.6289	(1,119.33)	(1,023.00)	0.0000	4.3300	(1,575.1518)	0.0000	0.2693	(0.8952)	0.0000	2	(0.6259)	01/06/2025
688005.SH	12/31/2024	SDB3260123594	(4,879.00)	4.6289	(24,711.39)	(22,584.59)	0.0000	4.3300	(1,575.1518)	0.0000	5.9445	(19.7634)	0.0000	2	(13.8190)	01/06/2025
688005.SH	12/31/2024	SDB3260123594	(8,658.00)	4.6289	(43,851.45)	(40,077.35)	0.0000	4.3300	(1,575.1518)	0.0000	10.5487	(35.0711)	0.0000	2	(24.5224)	01/06/2025
688005.SH	12/31/2024	SDB3260123594	(1,312.00)	4.6289	(6,645.08)	(6,073.17)	0.0000	4.3300	(1,575.1518)	0.0000	1.5985	(5.3145)	0.0000	2	(3.7160)	01/06/2025
688005.SH	12/31/2024	SDB3260123594	(1,753.00)	4.6289	(8,878.68)	(8,114.53)	0.0000	4.3300	(1,575.1518)	0.0000	2.1358	(7.1009)	0.0000	2	(4.9651)	01/06/2025
688005.SH	12/31/2024	SDB3260123594	(4,547.00)	4.6289	(23,029.86)	(21,047.79)	0.0000	4.3300	(1,575.1518)	0.0000	5.5400	(18.4186)	0.0000	2	(12.8786)	01/06/2025
688005.SH	12/31/2024	SDB3260123594	(4,568.00)	4.6289	(23,136.23)	(21,144.99)	0.0000	4.3300	(1,575.1518)	0.0000	5.5655	(18.5037)	0.0000	2	(12.9381)	01/06/2025
688005.SH	12/31/2024	SDB3260123594	(3,232.00)	4.6289	(16,369.59)	(14,960.73)	0.0000	4.3300	(1,575.1518)	0.0000	3.9378	(13.0919)	0.0000	2	(9.1541)	01/06/2025
688005.SH	12/31/2024	SDB3260123594	(2,082.00)	4.6289	(10,545.01)	(9,637.45)	0.0000	4.3300	(1,575.1518)	0.0000	2.5367	(8.4336)	0.0000	2	(5.8969)	01/06/2025
688005.SH	12/31/2024	SDB3260123594	(7,118.00)	4.6289	(36,051.59)	(32,948.79)	0.0000	4.3300	(1,575.1518)	0.0000	8.6724	(28.8330)	0.0000	2	(20.1606)	01/06/2025
688005.SH	12/31/2024	SDB3260123594	(2,939.00)	4.6289	(14,885.59)	(13,604.45)	0.0000	4.3300	(1,575.1518)	0.0000	3.5808	(11.9050)	0.0000	2	(8.3242)	01/06/2025
688005.SH	12/31/2024	SDB3260123594	(9,161.00)	4.6289	(46,399.07)	(42,405.71)	0.0000	4.3300	(1,575.1518)	0.0000	11.1616	(37.1086)	0.0000	2	(25.9470)	01/06/2025
688005.SH	12/31/2024	SDB3260123594	(794.00)	4.6289	(4,021.49)	(3,605.38)	0.0000	4.3300	(1,575.1518)	0.0000	0.9674	(3.2163)	0.0000	2	(2.2489)	01/06/2025
688005.SH	12/31/2024	SDB3260123594	(5,206.00)	4.6289	(26,367.60)	(24,098.26)	0.0000	4.3300	(1,575.1518)	0.0000	6.3429	(21.0880)	0.0000	2	(14.7451)	01/06/2025
688005.SH	12/31/2024	SDB3260123594	(3,900.00)	4.6289	(19,752.91)	(18,052.86)	0.0000	4.3300	(1,575.1518)	0.0000	4.7517	(15.7978)	0.0000	2	(11.0461)	01/06/2025
688005.SH	12/31/2024	SDB3260123594	(2,411.00)	4.6289	(12,211.35)	(11,160.37)	0.0000	4.3300	(1,575.1518)	0.0000	2.9375	(9.7663)	0.0000	2	(6.8288)	01/06/2025
688005.SH	12/31/2024	SDB3260123594	(1,989.00)	4.6289	(10,073.98)	(9,206.96)	0.0000	4.3300	(1,575.1518)	0.0000	2.4234	(8.0569)	0.0000	2	(5.6335)	01/06/2025
688005.SH	12/30/2024	SDB3260123594	(8,230.00)	4.5391	(41,683.70)	(37,357.11)	0.0000	4.3300	(1,575.1518)	0.0000	5.0136	(16.3453)	0.0000	1	(11.3317)	01/06/2025
688005.SH	12/30/2024	SDB3260123594	(370.00)	4.5391	(1,873.99)	(1,679.48)	0.0000	4.3300	(1,575.1518)	0.0000	0.2254	(0.7348)	0.0000	1	(0.5094)	01/06/2025
688005.SH	12/30/2024	SDB3260123594	(1,167.00)	4.5391	(5,910.68)	(5,297.18)	0.0000	4.3300	(1,575.1518)	0.0000	0.7109	(2.3177)	0.0000	1	(1.6068)	01/06/2025
688005.SH	12/30/2024	SDB3260123594	(4,934.00)	4.5391	(24,989.96)	(22,396.11)	0.0000	4.3300	(1,575.1518)	0.0000	3.0057	(9.7992)	0.0000	1	(6.7935)	01/06/2025
688005.SH	12/30/2024	SDB3260123594	(1,803.00)	4.5391	(9,131.92)	(8,184.07)	0.0000	4.3300	(1,575.1518)	0.0000	1.0984	(3.5809)	0.0000	1	(2.4825)	01/06/2025
688005.SH	12/30/2024	SDB3260123594	(5,197.00)	4.5391	(26,322.02)	(23,589.91)	0.0000	4.3300	(1,575.1518)	0.0000	3.1660	(10.3216)	0.0000	1	(7.1556)	01/06/2025
688005.SH	12/30/2024	SDB3260123594	(2,300.00)	4.5391	(11,649.15)	(10,440.02)	0.0000	4.3300	(1,575.1518)	0.0000	1.4011	(4.5679)	0.0000	1	(3.1668)	01/06/2025
688005.SH	12/30/2024	SDB3260123594	(9,500.00)	4.5391	(48,116.06)	(43,121.82)	0.0000	4.3300	(1,575.1518)	0.0000	5.7873	(18.8676)	0.0000	1	(13.0803)	01/06/2025
688005.SH	12/30/2024	SDB3260123594	(221.00)	4.5391	(1,119.33)	(1,003.15)	0.0000	4.3300	(1,575.1518)	0.0000	0.1346	(0.4389)	0.0000	1	(0.3043)	01/06/2025
688005.SH	12/30/2024	SDB3260123594	(4,879.00)	4.5391	(24,711.39)	(22,146.46)	0.0000	4.3300	(1,575.1518)	0.0000	2.9722	(9.6900)	0.0000	1	(6.7178)	01/06/2025
688005.SH	12/30/2024	SDB3260123594	(8,658.00)	4.5391	(43,851.45)	(39,299.87)	0.0000	4.3300	(1,575.1518)	0.0000	5.2744	(17.1953)	0.0000	1	(11.9210)	01/06/2025
688005.SH	12/30/2024	SDB3260123594	(1,312.00)	4.5391	(6,645.08)	(5,955.35)	0.0000	4.3300	(1,575.1518)	0.0000	0.7993	(2.6057)	0.0000	1	(1.8065)	01/06/2025
688005.SH	12/30/2024	SDB3260123594	(1,753.00)	4.5391	(8,878.68)	(7,957.11)	0.0000	4.3300	(1,575.1518)	0.0000	1.0679	(3.4816)	0.0000	1	(2.4137)	01/06/2025
688005.SH	12/30/2024	SDB3260123594	(4,547.00)	4.5391	(23,029.86)	(20,639.47)	0.0000	4.3300	(1,575.1518)	0.0000	2.7700	(9.0306)	0.0000	1	(6.2607)	01/06/2025
688005.SH	12/30/2024	SDB3260123594	(4,568.00)	4.5391	(23,136.23)	(20,734.79)	0.0000	4.3300	(1,575.1518)	0.0000	2.7828	(9.0723)	0.0000	1	(6.2896)	01/06/2025
688005.SH	12/30/2024	SDB3260123594	(3,232.00)	4.5391	(16,369.59)	(14,670.50)	0.0000	4.3300	(1,575.1518)	0.0000	1.9689	(6.4190)	0.0000	1	(4.4501)	01/06/2025
688005.SH	12/30/2024	SDB3260123594	(2,082.00)	4.5391	(10,545.01)	(9,450.49)	0.0000	4.3300	(1,575.1518)	0.0000	1.2683	(4.1350)	0.0000	1	(2.8667)	01/06/2025
688005.SH	12/30/2024	SDB3260123594	(7,118.00)	4.5391	(36,051.59)	(32,309.59)	0.0000	4.3300	(1,575.1518)	0.0000	4.3362	(14.1368)	0.0000	1	(9.8006)	01/06/2025
688005.SH	12/30/2024	SDB3260123594	(2,939.00)	4.5391	(14,885.59)	(13,340.53)	0.0000	4.3300	(1,575.1518)	0.0000	1.7904	(5.8370)	0.0000	1	(4.0466)	01/06/2025
688005.SH	12/30/2024	SDB3260123594	(9,161.00)	4.5391	(46,399.07)	(41,583.05)	0.0000	4.3300	(1,575.1518)	0.0000	5.5808	(18.1943)	0.0000	1	(12.6136)	01/06/2025
688005.SH	12/30/2024	SDB3260123594	(794.00)	4.5391	(4,021.49)	(3,604.08)	0.0000	4.3300	(1,575.1518)	0.0000	0.4837	(1.5769)	0.0000	1	(1.0932)	01/06/2025
688005.SH	12/30/2024	SDB3260123594	(5,206.00)	4.5391	(26,367.60)	(23,630.76)	0.0000	4.3300	(1,575.1518)	0.0000	3.1714	(10.3395)	0.0000	1	(7.1680)	01/06/2025
688005.SH	12/30/2024	SDB3260123594	(3,900.00)	4.5391	(19,752.91)	(17,702.64)	0.0000	4.3300	(1,575.1518)	0.0000	2.3758	(7.7457)	0.0000	1	(5.3698)	01/06/2025
688005.SH	12/30/2024	SDB3260123594	(2,411.00)	4.5391	(12,211.35)	(10,943.86)	0.0000	4.3300	(1,575.1518)	0.0000	1.4688	(4.7884)	0.0000	1	(3.3196)	01/06/2025
688005.SH	12/30/2024	SDB3260123594	(1,989.00)	4.5391	(10,073.98)	(9,028.35)	0.0000	4.3300	(1,575.1518)	0.0000	1.2117	(3.9503)	0.0000	1	(2.7386)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
NINGBO RONBAY NEW ENERGY TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
688005.SH	12/27/2024	SDB3260123594	(8,230.00)	4.5731	(41,683.70)	(37,636.37)	0.0000	4.3300	(1,575.1518)	0.0000	15.0409	(49.4025)	0.0000	3	(34.3616)	01/06/2025
688005.SH	12/27/2024	SDB3260123594	(370.00)	4.5731	(1,873.99)	(1,692.04)	0.0000	4.3300	(1,575.1518)	0.0000	0.6762	(2.2210)	0.0000	3	(1.5448)	01/06/2025
688005.SH	12/27/2024	SDB3260123594	(1,167.00)	4.5731	(5,910.68)	(5,336.77)	0.0000	4.3300	(1,575.1518)	0.0000	2.1328	(7.0052)	0.0000	3	(4.8724)	01/06/2025
688005.SH	12/27/2024	SDB3260123594	(4,934.00)	4.5731	(24,989.96)	(22,563.53)	0.0000	4.3300	(1,575.1518)	0.0000	9.0172	(29.6175)	0.0000	3	(20.6003)	01/06/2025
688005.SH	12/27/2024	SDB3260123594	(1,803.00)	4.5731	(9,131.92)	(8,245.25)	0.0000	4.3300	(1,575.1518)	0.0000	3.2951	(10.8229)	0.0000	3	(7.5278)	01/06/2025
688005.SH	12/27/2024	SDB3260123594	(5,197.00)	4.5731	(26,322.02)	(23,766.25)	0.0000	4.3300	(1,575.1518)	0.0000	9.4979	(31.1962)	0.0000	3	(21.6983)	01/06/2025
688005.SH	12/27/2024	SDB3260123594	(2,300.00)	4.5731	(11,649.15)	(10,518.06)	0.0000	4.3300	(1,575.1518)	0.0000	4.2034	(13.8063)	0.0000	3	(9.6029)	01/06/2025
688005.SH	12/27/2024	SDB3260123594	(9,500.00)	4.5731	(48,116.06)	(43,444.17)	0.0000	4.3300	(1,575.1518)	0.0000	17.3619	(57.0260)	0.0000	3	(39.6641)	01/06/2025
688005.SH	12/27/2024	SDB3260123594	(221.00)	4.5731	(1,119.33)	(1,010.65)	0.0000	4.3300	(1,575.1518)	0.0000	0.4039	(1.3266)	0.0000	3	(0.9227)	01/06/2025
688005.SH	12/27/2024	SDB3260123594	(4,879.00)	4.5731	(24,711.39)	(22,312.01)	0.0000	4.3300	(1,575.1518)	0.0000	8.9167	(29.2873)	0.0000	3	(20.3706)	01/06/2025
688005.SH	12/27/2024	SDB3260123594	(8,658.00)	4.5731	(43,851.45)	(39,593.65)	0.0000	4.3300	(1,575.1518)	0.0000	15.8231	(51.9717)	0.0000	3	(36.1486)	01/06/2025
688005.SH	12/27/2024	SDB3260123594	(1,312.00)	4.5731	(6,645.08)	(5,999.87)	0.0000	4.3300	(1,575.1518)	0.0000	2.3978	(7.8756)	0.0000	3	(5.4778)	01/06/2025
688005.SH	12/27/2024	SDB3260123594	(1,753.00)	4.5731	(8,878.68)	(8,016.59)	0.0000	4.3300	(1,575.1518)	0.0000	3.2037	(10.5228)	0.0000	3	(7.3191)	01/06/2025
688005.SH	12/27/2024	SDB3260123594	(4,547.00)	4.5731	(23,029.86)	(20,793.75)	0.0000	4.3300	(1,575.1518)	0.0000	8.3099	(27.2944)	0.0000	3	(18.9845)	01/06/2025
688005.SH	12/27/2024	SDB3260123594	(4,568.00)	4.5731	(23,136.23)	(20,889.79)	0.0000	4.3300	(1,575.1518)	0.0000	8.3483	(27.4205)	0.0000	3	(19.0722)	01/06/2025
688005.SH	12/27/2024	SDB3260123594	(3,232.00)	4.5731	(16,369.59)	(14,780.17)	0.0000	4.3300	(1,575.1518)	0.0000	5.9067	(19.4008)	0.0000	3	(13.4941)	01/06/2025
688005.SH	12/27/2024	SDB3260123594	(2,082.00)	4.5731	(10,545.01)	(9,521.13)	0.0000	4.3300	(1,575.1518)	0.0000	3.8050	(12.4977)	0.0000	3	(8.6927)	01/06/2025
688005.SH	12/27/2024	SDB3260123594	(7,118.00)	4.5731	(36,051.59)	(32,551.12)	0.0000	4.3300	(1,575.1518)	0.0000	13.0086	(42.7275)	0.0000	3	(29.7188)	01/06/2025
688005.SH	12/27/2024	SDB3260123594	(2,939.00)	4.5731	(14,885.59)	(13,440.26)	0.0000	4.3300	(1,575.1518)	0.0000	5.3712	(17.6420)	0.0000	3	(12.2708)	01/06/2025
688005.SH	12/27/2024	SDB3260123594	(9,161.00)	4.5731	(46,399.07)	(41,893.90)	0.0000	4.3300	(1,575.1518)	0.0000	16.7423	(54.9910)	0.0000	3	(38.2487)	01/06/2025
688005.SH	12/27/2024	SDB3260123594	(794.00)	4.5731	(4,021.49)	(3,631.02)	0.0000	4.3300	(1,575.1518)	0.0000	1.4511	(4.7662)	0.0000	3	(3.3151)	01/06/2025
688005.SH	12/27/2024	SDB3260123594	(5,206.00)	4.5731	(26,367.60)	(23,807.41)	0.0000	4.3300	(1,575.1518)	0.0000	9.5143	(31.2502)	0.0000	3	(21.7359)	01/06/2025
688005.SH	12/27/2024	SDB3260123594	(3,900.00)	4.5731	(19,752.91)	(17,834.98)	0.0000	4.3300	(1,575.1518)	0.0000	7.1275	(23.4107)	0.0000	3	(16.2832)	01/06/2025
688005.SH	12/27/2024	SDB3260123594	(2,411.00)	4.5731	(12,211.35)	(11,025.67)	0.0000	4.3300	(1,575.1518)	0.0000	4.4063	(14.4726)	0.0000	3	(10.0663)	01/06/2025
688005.SH	12/27/2024	SDB3260123594	(1,989.00)	4.5731	(10,073.98)	(9,095.84)	0.0000	4.3300	(1,575.1518)	0.0000	3.6350	(11.9394)	0.0000	3	(8.3044)	01/06/2025
688005.SH	12/26/2024	SDB3260123594	(8,230.00)	4.5474	(41,683.70)	(37,425.46)	0.0000	4.3300	(1,575.1518)	0.0000	5.0136	(16.3752)	0.0000	1	(11.3616)	01/06/2025
688005.SH	12/26/2024	SDB3260123594	(370.00)	4.5474	(1,873.99)	(1,682.55)	0.0000	4.3300	(1,575.1518)	0.0000	0.2254	(0.7362)	0.0000	1	(0.5108)	01/06/2025
688005.SH	12/26/2024	SDB3260123594	(1,167.00)	4.5474	(5,910.68)	(5,306.87)	0.0000	4.3300	(1,575.1518)	0.0000	0.7109	(2.3220)	0.0000	1	(1.6111)	01/06/2025
688005.SH	12/26/2024	SDB3260123594	(4,934.00)	4.5474	(24,989.96)	(22,437.08)	0.0000	4.3300	(1,575.1518)	0.0000	3.0057	(9.8172)	0.0000	1	(6.8114)	01/06/2025
688005.SH	12/26/2024	SDB3260123594	(1,803.00)	4.5474	(9,131.92)	(8,199.04)	0.0000	4.3300	(1,575.1518)	0.0000	1.0984	(3.5874)	0.0000	1	(2.4891)	01/06/2025
688005.SH	12/26/2024	SDB3260123594	(5,197.00)	4.5474	(26,322.02)	(23,633.06)	0.0000	4.3300	(1,575.1518)	0.0000	3.1660	(10.3405)	0.0000	1	(7.1745)	01/06/2025
688005.SH	12/26/2024	SDB3260123594	(2,300.00)	4.5474	(11,649.15)	(10,459.12)	0.0000	4.3300	(1,575.1518)	0.0000	1.4011	(4.5763)	0.0000	1	(3.1752)	01/06/2025
688005.SH	12/26/2024	SDB3260123594	(9,500.00)	4.5474	(48,116.06)	(43,200.71)	0.0000	4.3300	(1,575.1518)	0.0000	5.7873	(18.9021)	0.0000	1	(13.1148)	01/06/2025
688005.SH	12/26/2024	SDB3260123594	(221.00)	4.5474	(1,119.33)	(1,004.98)	0.0000	4.3300	(1,575.1518)	0.0000	0.1346	(0.4397)	0.0000	1	(0.3051)	01/06/2025
688005.SH	12/26/2024	SDB3260123594	(4,879.00)	4.5474	(24,711.39)	(22,186.97)	0.0000	4.3300	(1,575.1518)	0.0000	2.9722	(9.7077)	0.0000	1	(6.7355)	01/06/2025
688005.SH	12/26/2024	SDB3260123594	(8,658.00)	4.5474	(43,851.45)	(39,371.76)	0.0000	4.3300	(1,575.1518)	0.0000	5.2744	(17.2268)	0.0000	1	(11.9525)	01/06/2025
688005.SH	12/26/2024	SDB3260123594	(1,312.00)	4.5474	(6,645.08)	(5,966.25)	0.0000	4.3300	(1,575.1518)	0.0000	0.7993	(2.6105)	0.0000	1	(1.8112)	01/06/2025
688005.SH	12/26/2024	SDB3260123594	(1,753.00)	4.5474	(8,878.68)	(7,971.67)	0.0000	4.3300	(1,575.1518)	0.0000	1.0679	(3.4879)	0.0000	1	(2.4200)	01/06/2025
688005.SH	12/26/2024	SDB3260123594	(4,547.00)	4.5474	(23,029.86)	(20,677.22)	0.0000	4.3300	(1,575.1518)	0.0000	2.7700	(9.0472)	0.0000	1	(6.2772)	01/06/2025
688005.SH	12/26/2024	SDB3260123594	(4,568.00)	4.5474	(23,136.23)	(20,772.72)	0.0000	4.3300	(1,575.1518)	0.0000	2.7828	(9.0889)	0.0000	1	(6.3062)	01/06/2025
688005.SH	12/26/2024	SDB3260123594	(3,232.00)	4.5474	(16,369.59)	(14,697.34)	0.0000	4.3300	(1,575.1518)	0.0000	1.9689	(6.4307)	0.0000	1	(4.4618)	01/06/2025
688005.SH	12/26/2024	SDB3260123594	(2,082.00)	4.5474	(10,545.01)	(9,467.78)	0.0000	4.3300	(1,575.1518)	0.0000	1.2683	(4.1426)	0.0000	1	(2.8742)	01/06/2025
688005.SH	12/26/2024	SDB3260123594	(7,118.00)	4.5474	(36,051.59)	(32,368.70)	0.0000	4.3300	(1,575.1518)	0.0000	4.3362	(14.1627)	0.0000	1	(9.8265)	01/06/2025
688005.SH	12/26/2024	SDB3260123594	(2,939.00)	4.5474	(14,885.59)	(13,364.93)	0.0000	4.3300	(1,575.1518)	0.0000	1.7904	(5.8477)	0.0000	1	(4.0573)	01/06/2025
688005.SH	12/26/2024	SDB3260123594	(9,161.00)	4.5474	(46,399.07)	(41,659.13)	0.0000	4.3300	(1,575.1518)	0.0000	5.5808	(18.2276)	0.0000	1	(12.6468)	01/06/2025
688005.SH	12/26/2024	SDB3260123594	(794.00)	4.5474	(4,021.49)	(3,610.67)	0.0000	4.3300	(1,575.1518)	0.0000	0.4837	(1.5798)	0.0000	1	(1.0961)	01/06/2025
688005.SH	12/26/2024	SDB3260123594	(5,206.00)	4.5474	(26,367.60)	(23,673.99)	0.0000	4.3300	(1,575.1518)	0.0000	3.1714	(10.3584)	0.0000	1	(7.1869)	01/06/2025
688005.SH	12/26/2024	SDB3260123594	(3,900.00)	4.5474	(19,752.91)	(17,735.03)	0.0000	4.3300	(1,575.1518)	0.0000	2.3758	(7.7598)	0.0000	1	(5.3840)	01/06/2025
688005.SH	12/26/2024	SDB3260123594	(2,411.00)	4.5474	(12,211.35)	(10,963.89)	0.0000	4.3300	(1,575.1518)	0.0000	1.4688	(4.7972)	0.0000	1	(3.3284)	01/06/2025
688005.SH	12/26/2024	SDB3260123594	(1,989.00)	4.5474	(10,073.98)	(9,044.86)	0.0000	4.3300	(1,575.1518)	0.0000	1.2117	(3.9575)	0.0000	1	(2.7458)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
NINGBO RONBAY NEW ENERGY TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
688005.SH	12/24/2024	SDB3260123594	(8,230.00)	4.5474	(41,683.70)	(37,425.46)	0.0000	4.3300	(1,575.1518)	0.0000	10.0272	(32.7504)	0.0000	2	(22.7232)	01/06/2025
688005.SH	12/24/2024	SDB3260123594	(370.00)	4.5474	(1,873.99)	(1,682.55)	0.0000	4.3300	(1,575.1518)	0.0000	0.4508	(1.4724)	0.0000	2	(1.0216)	01/06/2025
688005.SH	12/24/2024	SDB3260123594	(1,167.00)	4.5474	(5,910.68)	(5,306.87)	0.0000	4.3300	(1,575.1518)	0.0000	1.4218	(4.6440)	0.0000	2	(3.2221)	01/06/2025
688005.SH	12/24/2024	SDB3260123594	(4,934.00)	4.5474	(24,989.96)	(22,437.08)	0.0000	4.3300	(1,575.1518)	0.0000	6.0115	(19.6343)	0.0000	2	(13.6229)	01/06/2025
688005.SH	12/24/2024	SDB3260123594	(1,803.00)	4.5474	(9,131.92)	(8,199.04)	0.0000	4.3300	(1,575.1518)	0.0000	2.1967	(7.1749)	0.0000	2	(4.9781)	01/06/2025
688005.SH	12/24/2024	SDB3260123594	(5,197.00)	4.5474	(26,322.02)	(23,633.06)	0.0000	4.3300	(1,575.1518)	0.0000	6.3319	(20.6809)	0.0000	2	(14.3490)	01/06/2025
688005.SH	12/24/2024	SDB3260123594	(2,300.00)	4.5474	(11,649.15)	(10,459.12)	0.0000	4.3300	(1,575.1518)	0.0000	2.8023	(9.1526)	0.0000	2	(6.3503)	01/06/2025
688005.SH	12/24/2024	SDB3260123594	(9,500.00)	4.5474	(48,116.06)	(43,200.71)	0.0000	4.3300	(1,575.1518)	0.0000	11.5746	(37.8043)	0.0000	2	(26.2297)	01/06/2025
688005.SH	12/24/2024	SDB3260123594	(221.00)	4.5474	(1,119.33)	(1,004.98)	0.0000	4.3300	(1,575.1518)	0.0000	0.2693	(0.8794)	0.0000	2	(0.6102)	01/06/2025
688005.SH	12/24/2024	SDB3260123594	(4,879.00)	4.5474	(24,711.39)	(22,186.97)	0.0000	4.3300	(1,575.1518)	0.0000	5.9445	(19.4155)	0.0000	2	(13.4710)	01/06/2025
688005.SH	12/24/2024	SDB3260123594	(8,658.00)	4.5474	(43,851.45)	(39,371.76)	0.0000	4.3300	(1,575.1518)	0.0000	10.5487	(34.4536)	0.0000	2	(23.9049)	01/06/2025
688005.SH	12/24/2024	SDB3260123594	(1,312.00)	4.5474	(6,645.08)	(5,966.25)	0.0000	4.3300	(1,575.1518)	0.0000	1.5985	(5.2210)	0.0000	2	(3.6225)	01/06/2025
688005.SH	12/24/2024	SDB3260123594	(1,753.00)	4.5474	(8,878.68)	(7,971.67)	0.0000	4.3300	(1,575.1518)	0.0000	2.1358	(6.9759)	0.0000	2	(4.8401)	01/06/2025
688005.SH	12/24/2024	SDB3260123594	(4,547.00)	4.5474	(23,029.86)	(20,677.22)	0.0000	4.3300	(1,575.1518)	0.0000	5.5400	(18.0943)	0.0000	2	(12.5544)	01/06/2025
688005.SH	12/24/2024	SDB3260123594	(4,568.00)	4.5474	(23,136.23)	(20,772.72)	0.0000	4.3300	(1,575.1518)	0.0000	5.5655	(18.1779)	0.0000	2	(12.6123)	01/06/2025
688005.SH	12/24/2024	SDB3260123594	(3,232.00)	4.5474	(16,369.59)	(14,697.34)	0.0000	4.3300	(1,575.1518)	0.0000	3.9378	(12.8614)	0.0000	2	(8.9236)	01/06/2025
688005.SH	12/24/2024	SDB3260123594	(2,082.00)	4.5474	(10,545.01)	(9,467.78)	0.0000	4.3300	(1,575.1518)	0.0000	2.5367	(8.2851)	0.0000	2	(5.7484)	01/06/2025
688005.SH	12/24/2024	SDB3260123594	(7,118.00)	4.5474	(36,051.59)	(32,368.70)	0.0000	4.3300	(1,575.1518)	0.0000	8.6724	(28.3253)	0.0000	2	(19.6529)	01/06/2025
688005.SH	12/24/2024	SDB3260123594	(2,939.00)	4.5474	(14,885.59)	(13,364.93)	0.0000	4.3300	(1,575.1518)	0.0000	3.5808	(11.6954)	0.0000	2	(8.1146)	01/06/2025
688005.SH	12/24/2024	SDB3260123594	(9,161.00)	4.5474	(46,399.07)	(41,659.13)	0.0000	4.3300	(1,575.1518)	0.0000	11.1616	(36.4552)	0.0000	2	(25.2937)	01/06/2025
688005.SH	12/24/2024	SDB3260123594	(794.00)	4.5474	(4,021.49)	(3,610.67)	0.0000	4.3300	(1,575.1518)	0.0000	0.9674	(3.1596)	0.0000	2	(2.1922)	01/06/2025
688005.SH	12/24/2024	SDB3260123594	(5,206.00)	4.5474	(26,367.60)	(23,673.99)	0.0000	4.3300	(1,575.1518)	0.0000	6.3429	(20.7167)	0.0000	2	(14.3739)	01/06/2025
688005.SH	12/24/2024	SDB3260123594	(3,900.00)	4.5474	(19,752.91)	(17,735.03)	0.0000	4.3300	(1,575.1518)	0.0000	4.7517	(15.5196)	0.0000	2	(10.7680)	01/06/2025
688005.SH	12/24/2024	SDB3260123594	(2,411.00)	4.5474	(12,211.35)	(10,963.89)	0.0000	4.3300	(1,575.1518)	0.0000	2.9375	(9.5943)	0.0000	2	(6.6568)	01/06/2025
688005.SH	12/24/2024	SDB3260123594	(1,989.00)	4.5474	(10,073.98)	(9,044.86)	0.0000	4.3300	(1,575.1518)	0.0000	2.4234	(7.9150)	0.0000	2	(5.4917)	01/06/2025
688005.SH	12/23/2024	SDB3260123594	(8,230.00)	4.6403	(41,683.70)	(38,190.07)	0.0000	4.3300	(1,575.1518)	0.0000	5.0136	(16.7098)	0.0000	1	(11.6961)	01/06/2025
688005.SH	12/23/2024	SDB3260123594	(370.00)	4.6403	(1,873.99)	(1,716.93)	0.0000	4.3300	(1,575.1518)	0.0000	0.2254	(0.7512)	0.0000	1	(0.5258)	01/06/2025
688005.SH	12/23/2024	SDB3260123594	(1,167.00)	4.6403	(5,910.68)	(5,415.29)	0.0000	4.3300	(1,575.1518)	0.0000	0.7109	(2.3694)	0.0000	1	(1.6585)	01/06/2025
688005.SH	12/23/2024	SDB3260123594	(4,934.00)	4.6403	(24,989.96)	(22,895.48)	0.0000	4.3300	(1,575.1518)	0.0000	3.0057	(10.0177)	0.0000	1	(7.0120)	01/06/2025
688005.SH	12/23/2024	SDB3260123594	(1,803.00)	4.6403	(9,131.92)	(8,366.55)	0.0000	4.3300	(1,575.1518)	0.0000	1.0984	(3.6607)	0.0000	1	(2.5624)	01/06/2025
688005.SH	12/23/2024	SDB3260123594	(5,197.00)	4.6403	(26,322.02)	(24,115.89)	0.0000	4.3300	(1,575.1518)	0.0000	3.1660	(10.5517)	0.0000	1	(7.3858)	01/06/2025
688005.SH	12/23/2024	SDB3260123594	(2,300.00)	4.6403	(11,649.15)	(10,672.80)	0.0000	4.3300	(1,575.1518)	0.0000	1.4011	(4.6698)	0.0000	1	(3.2687)	01/06/2025
688005.SH	12/23/2024	SDB3260123594	(9,500.00)	4.6403	(48,116.06)	(44,083.32)	0.0000	4.3300	(1,575.1518)	0.0000	5.7873	(19.2883)	0.0000	1	(13.5010)	01/06/2025
688005.SH	12/23/2024	SDB3260123594	(221.00)	4.6403	(1,119.33)	(1,025.52)	0.0000	4.3300	(1,575.1518)	0.0000	0.1346	(0.4487)	0.0000	1	(0.3141)	01/06/2025
688005.SH	12/23/2024	SDB3260123594	(4,879.00)	4.6403	(24,711.39)	(22,640.26)	0.0000	4.3300	(1,575.1518)	0.0000	2.9722	(9.9061)	0.0000	1	(6.9338)	01/06/2025
688005.SH	12/23/2024	SDB3260123594	(8,658.00)	4.6403	(43,851.45)	(40,176.14)	0.0000	4.3300	(1,575.1518)	0.0000	5.2744	(17.5788)	0.0000	1	(12.3044)	01/06/2025
688005.SH	12/23/2024	SDB3260123594	(1,312.00)	4.6403	(6,645.08)	(6,088.14)	0.0000	4.3300	(1,575.1518)	0.0000	0.7993	(2.6638)	0.0000	1	(1.8646)	01/06/2025
688005.SH	12/23/2024	SDB3260123594	(1,753.00)	4.6403	(8,878.68)	(8,134.53)	0.0000	4.3300	(1,575.1518)	0.0000	1.0679	(3.5592)	0.0000	1	(2.4913)	01/06/2025
688005.SH	12/23/2024	SDB3260123594	(4,547.00)	4.6403	(23,029.86)	(21,099.67)	0.0000	4.3300	(1,575.1518)	0.0000	2.7700	(9.2320)	0.0000	1	(6.4620)	01/06/2025
688005.SH	12/23/2024	SDB3260123594	(4,568.00)	4.6403	(23,136.23)	(21,197.11)	0.0000	4.3300	(1,575.1518)	0.0000	2.7828	(9.2746)	0.0000	1	(6.4919)	01/06/2025
688005.SH	12/23/2024	SDB3260123594	(3,232.00)	4.6403	(16,369.59)	(14,997.61)	0.0000	4.3300	(1,575.1518)	0.0000	1.9689	(6.5621)	0.0000	1	(4.5932)	01/06/2025
688005.SH	12/23/2024	SDB3260123594	(2,082.00)	4.6403	(10,545.01)	(9,661.21)	0.0000	4.3300	(1,575.1518)	0.0000	1.2683	(4.2272)	0.0000	1	(2.9589)	01/06/2025
688005.SH	12/23/2024	SDB3260123594	(7,118.00)	4.6403	(36,051.59)	(33,030.00)	0.0000	4.3300	(1,575.1518)	0.0000	4.3362	(14.4520)	0.0000	1	(10.1158)	01/06/2025
688005.SH	12/23/2024	SDB3260123594	(2,939.00)	4.6403	(14,885.59)	(13,637.99)	0.0000	4.3300	(1,575.1518)	0.0000	1.7904	(5.9672)	0.0000	1	(4.1768)	01/06/2025
688005.SH	12/23/2024	SDB3260123594	(9,161.00)	4.6403	(46,399.07)	(42,510.24)	0.0000	4.3300	(1,575.1518)	0.0000	5.5808	(18.6000)	0.0000	1	(13.0192)	01/06/2025
688005.SH	12/23/2024	SDB3260123594	(794.00)	4.6403	(4,021.49)	(3,684.44)	0.0000	4.3300	(1,575.1518)	0.0000	0.4837	(1.6121)	0.0000	1	(1.1284)	01/06/2025
688005.SH	12/23/2024	SDB3260123594	(5,206.00)	4.6403	(26,367.60)	(24,157.66)	0.0000	4.3300	(1,575.1518)	0.0000	3.1714	(10.5700)	0.0000	1	(7.3986)	01/06/2025
688005.SH	12/23/2024	SDB3260123594	(3,900.00)	4.6403	(19,752.91)	(18,097.36)	0.0000	4.3300	(1,575.1518)	0.0000	2.3758	(7.9184)	0.0000	1	(5.5425)	01/06/2025
688005.SH	12/23/2024	SDB3260123594	(2,411.00)	4.6403	(12,211.35)	(11,187.88)	0.0000	4.3300	(1,575.1518)	0.0000	1.4688	(4.8952)	0.0000	1	(3.4264)	01/06/2025
688005.SH	12/23/2024	SDB3260123594	(1,989.00)	4.6403	(10,073.98)	(9,229.65)	0.0000	4.3300	(1,575.1518)	0.0000	1.2117	(4.0384)	0.0000	1	(2.8267)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
NINGBO RONBAY NEW ENERGY TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
688005.SH	12/20/2024	SDB3260123594	(8,230.00)	4.6394	(41,683.70)	(38,182.48)	0.0000	4.3300	(1,575.1518)	0.0000	15.0409	(50.1193)	0.0000	3	(35.0785)	01/06/2025
688005.SH	12/20/2024	SDB3260123594	(370.00)	4.6394	(1,873.99)	(1,716.59)	0.0000	4.3300	(1,575.1518)	0.0000	0.6762	(2.2532)	0.0000	3	(1.5770)	01/06/2025
688005.SH	12/20/2024	SDB3260123594	(1,167.00)	4.6394	(5,910.68)	(5,414.21)	0.0000	4.3300	(1,575.1518)	0.0000	2.1328	(7.1068)	0.0000	3	(4.9741)	01/06/2025
688005.SH	12/20/2024	SDB3260123594	(4,934.00)	4.6394	(24,989.96)	(22,890.93)	0.0000	4.3300	(1,575.1518)	0.0000	9.0172	(30.0472)	0.0000	3	(21.0300)	01/06/2025
688005.SH	12/20/2024	SDB3260123594	(1,803.00)	4.6394	(9,131.92)	(8,364.89)	0.0000	4.3300	(1,575.1518)	0.0000	3.2951	(10.9800)	0.0000	3	(7.6849)	01/06/2025
688005.SH	12/20/2024	SDB3260123594	(5,197.00)	4.6394	(26,322.02)	(24,111.10)	0.0000	4.3300	(1,575.1518)	0.0000	9.4979	(31.6489)	0.0000	3	(22.1510)	01/06/2025
688005.SH	12/20/2024	SDB3260123594	(2,300.00)	4.6394	(11,649.15)	(10,670.68)	0.0000	4.3300	(1,575.1518)	0.0000	4.2034	(14.0066)	0.0000	3	(9.8032)	01/06/2025
688005.SH	12/20/2024	SDB3260123594	(9,500.00)	4.6394	(48,116.06)	(44,074.55)	0.0000	4.3300	(1,575.1518)	0.0000	17.3619	(57.8534)	0.0000	3	(40.4915)	01/06/2025
688005.SH	12/20/2024	SDB3260123594	(221.00)	4.6394	(1,119.33)	(1,025.31)	0.0000	4.3300	(1,575.1518)	0.0000	0.4039	(1.3459)	0.0000	3	(0.9420)	01/06/2025
688005.SH	12/20/2024	SDB3260123594	(4,879.00)	4.6394	(24,711.39)	(22,635.76)	0.0000	4.3300	(1,575.1518)	0.0000	8.9167	(29.7123)	0.0000	3	(20.7956)	01/06/2025
688005.SH	12/20/2024	SDB3260123594	(8,658.00)	4.6394	(43,851.45)	(40,168.15)	0.0000	4.3300	(1,575.1518)	0.0000	15.8231	(52.7258)	0.0000	3	(36.9027)	01/06/2025
688005.SH	12/20/2024	SDB3260123594	(1,312.00)	4.6394	(6,645.08)	(6,086.93)	0.0000	4.3300	(1,575.1518)	0.0000	2.3978	(7.9899)	0.0000	3	(5.5921)	01/06/2025
688005.SH	12/20/2024	SDB3260123594	(1,753.00)	4.6394	(8,878.68)	(8,132.91)	0.0000	4.3300	(1,575.1518)	0.0000	3.2037	(10.6755)	0.0000	3	(7.4718)	01/06/2025
688005.SH	12/20/2024	SDB3260123594	(4,547.00)	4.6394	(23,029.86)	(21,095.47)	0.0000	4.3300	(1,575.1518)	0.0000	8.3099	(27.6905)	0.0000	3	(19.3805)	01/06/2025
688005.SH	12/20/2024	SDB3260123594	(4,568.00)	4.6394	(23,136.23)	(21,192.90)	0.0000	4.3300	(1,575.1518)	0.0000	8.3483	(27.8184)	0.0000	3	(19.4700)	01/06/2025
688005.SH	12/20/2024	SDB3260123594	(3,232.00)	4.6394	(16,369.59)	(14,994.62)	0.0000	4.3300	(1,575.1518)	0.0000	5.9067	(19.6823)	0.0000	3	(13.7756)	01/06/2025
688005.SH	12/20/2024	SDB3260123594	(2,082.00)	4.6394	(10,545.01)	(9,659.28)	0.0000	4.3300	(1,575.1518)	0.0000	3.8050	(12.6790)	0.0000	3	(8.8740)	01/06/2025
688005.SH	12/20/2024	SDB3260123594	(7,118.00)	4.6394	(36,051.59)	(33,023.43)	0.0000	4.3300	(1,575.1518)	0.0000	13.0086	(43.3474)	0.0000	3	(30.3388)	01/06/2025
688005.SH	12/20/2024	SDB3260123594	(2,939.00)	4.6394	(14,885.59)	(13,635.27)	0.0000	4.3300	(1,575.1518)	0.0000	5.3712	(17.8980)	0.0000	3	(12.5268)	01/06/2025
688005.SH	12/20/2024	SDB3260123594	(9,161.00)	4.6394	(46,399.07)	(42,501.78)	0.0000	4.3300	(1,575.1518)	0.0000	16.7423	(55.7890)	0.0000	3	(39.0466)	01/06/2025
688005.SH	12/20/2024	SDB3260123594	(794.00)	4.6394	(4,021.49)	(3,683.70)	0.0000	4.3300	(1,575.1518)	0.0000	1.4511	(4.8353)	0.0000	3	(3.3842)	01/06/2025
688005.SH	12/20/2024	SDB3260123594	(5,206.00)	4.6394	(26,367.60)	(24,152.85)	0.0000	4.3300	(1,575.1518)	0.0000	9.5143	(31.7037)	0.0000	3	(22.1894)	01/06/2025
688005.SH	12/20/2024	SDB3260123594	(3,900.00)	4.6394	(19,752.91)	(18,093.76)	0.0000	4.3300	(1,575.1518)	0.0000	7.1275	(23.7504)	0.0000	3	(16.6228)	01/06/2025
688005.SH	12/20/2024	SDB3260123594	(2,411.00)	4.6394	(12,211.35)	(11,185.66)	0.0000	4.3300	(1,575.1518)	0.0000	4.4063	(14.6826)	0.0000	3	(10.2763)	01/06/2025
688005.SH	12/20/2024	SDB3260123594	(1,989.00)	4.6394	(10,073.98)	(9,227.82)	0.0000	4.3300	(1,575.1518)	0.0000	3.6350	(12.1127)	0.0000	3	(8.4777)	01/06/2025
688005.SH	12/19/2024	SDB3260123594	(8,230.00)	4.6615	(41,683.70)	(38,364.16)	0.0000	4.5800	(1,575.1518)	0.0000	5.3031	(16.7859)	0.0000	1	(11.4828)	01/06/2025
688005.SH	12/19/2024	SDB3260123594	(370.00)	4.6615	(1,873.99)	(1,724.76)	0.0000	4.5800	(1,575.1518)	0.0000	0.2384	(0.7547)	0.0000	1	(0.5162)	01/06/2025
688005.SH	12/19/2024	SDB3260123594	(1,167.00)	4.6615	(5,910.68)	(5,439.97)	0.0000	4.5800	(1,575.1518)	0.0000	0.7520	(2.3802)	0.0000	1	(1.6282)	01/06/2025
688005.SH	12/19/2024	SDB3260123594	(4,934.00)	4.6615	(24,989.96)	(22,999.85)	0.0000	4.5800	(1,575.1518)	0.0000	3.1793	(10.0634)	0.0000	1	(6.8841)	01/06/2025
688005.SH	12/19/2024	SDB3260123594	(1,803.00)	4.6615	(9,131.92)	(8,404.69)	0.0000	4.5800	(1,575.1518)	0.0000	1.1618	(3.6774)	0.0000	1	(2.5156)	01/06/2025
688005.SH	12/19/2024	SDB3260123594	(5,197.00)	4.6615	(26,322.02)	(24,225.83)	0.0000	4.5800	(1,575.1518)	0.0000	3.3487	(10.5998)	0.0000	1	(7.2511)	01/06/2025
688005.SH	12/19/2024	SDB3260123594	(2,300.00)	4.6615	(11,649.15)	(10,721.45)	0.0000	4.5800	(1,575.1518)	0.0000	1.4820	(4.6911)	0.0000	1	(3.2091)	01/06/2025
688005.SH	12/19/2024	SDB3260123594	(9,500.00)	4.6615	(48,116.06)	(44,284.27)	0.0000	4.5800	(1,575.1518)	0.0000	6.1214	(19.3762)	0.0000	1	(13.2548)	01/06/2025
688005.SH	12/19/2024	SDB3260123594	(221.00)	4.6615	(1,119.33)	(1,030.19)	0.0000	4.5800	(1,575.1518)	0.0000	0.1424	(0.4508)	0.0000	1	(0.3083)	01/06/2025
688005.SH	12/19/2024	SDB3260123594	(4,879.00)	4.6615	(24,711.39)	(22,743.47)	0.0000	4.5800	(1,575.1518)	0.0000	3.1438	(9.9512)	0.0000	1	(6.8074)	01/06/2025
688005.SH	12/19/2024	SDB3260123594	(8,658.00)	4.6615	(43,851.45)	(40,359.28)	0.0000	4.5800	(1,575.1518)	0.0000	5.5789	(17.6589)	0.0000	1	(12.0800)	01/06/2025
688005.SH	12/19/2024	SDB3260123594	(1,312.00)	4.6615	(6,645.08)	(6,115.89)	0.0000	4.5800	(1,575.1518)	0.0000	0.8454	(2.6760)	0.0000	1	(1.8306)	01/06/2025
688005.SH	12/19/2024	SDB3260123594	(1,753.00)	4.6615	(8,878.68)	(8,171.61)	0.0000	4.5800	(1,575.1518)	0.0000	1.1296	(3.5754)	0.0000	1	(2.4459)	01/06/2025
688005.SH	12/19/2024	SDB3260123594	(4,547.00)	4.6615	(23,029.86)	(21,195.85)	0.0000	4.5800	(1,575.1518)	0.0000	2.9299	(9.2741)	0.0000	1	(6.3442)	01/06/2025
688005.SH	12/19/2024	SDB3260123594	(4,568.00)	4.6615	(23,136.23)	(21,293.74)	0.0000	4.5800	(1,575.1518)	0.0000	2.9434	(9.3169)	0.0000	1	(6.3735)	01/06/2025
688005.SH	12/19/2024	SDB3260123594	(3,232.00)	4.6615	(16,369.59)	(15,065.97)	0.0000	4.5800	(1,575.1518)	0.0000	2.0826	(6.5920)	0.0000	1	(4.5094)	01/06/2025
688005.SH	12/19/2024	SDB3260123594	(2,082.00)	4.6615	(10,545.01)	(9,705.25)	0.0000	4.5800	(1,575.1518)	0.0000	1.3416	(4.2465)	0.0000	1	(2.9049)	01/06/2025
688005.SH	12/19/2024	SDB3260123594	(7,118.00)	4.6615	(36,051.59)	(33,180.57)	0.0000	4.5800	(1,575.1518)	0.0000	4.5866	(14.5179)	0.0000	1	(9.9313)	01/06/2025
688005.SH	12/19/2024	SDB3260123594	(2,939.00)	4.6615	(14,885.59)	(13,700.15)	0.0000	4.5800	(1,575.1518)	0.0000	1.8938	(5.9944)	0.0000	1	(4.1006)	01/06/2025
688005.SH	12/19/2024	SDB3260123594	(9,161.00)	4.6615	(46,399.07)	(42,704.02)	0.0000	4.5800	(1,575.1518)	0.0000	5.9030	(18.6848)	0.0000	1	(12.7818)	01/06/2025
688005.SH	12/19/2024	SDB3260123594	(794.00)	4.6615	(4,021.49)	(3,701.23)	0.0000	4.5800	(1,575.1518)	0.0000	0.5116	(1.6194)	0.0000	1	(1.1078)	01/06/2025
688005.SH	12/19/2024	SDB3260123594	(5,206.00)	4.6615	(26,367.60)	(24,267.78)	0.0000	4.5800	(1,575.1518)	0.0000	3.3545	(10.6182)	0.0000	1	(7.2636)	01/06/2025
688005.SH	12/19/2024	SDB3260123594	(3,900.00)	4.6615	(19,752.91)	(18,179.86)	0.0000	4.5800	(1,575.1518)	0.0000	2.5130	(7.9545)	0.0000	1	(5.4414)	01/06/2025
688005.SH	12/19/2024	SDB3260123594	(2,411.00)	4.6615	(12,211.35)	(11,238.88)	0.0000	4.5800	(1,575.1518)	0.0000	1.5536	(4.9175)	0.0000	1	(3.3639)	01/06/2025
688005.SH	12/19/2024	SDB3260123594	(1,989.00)	4.6615	(10,073.98)	(9,271.73)	0.0000	4.5800	(1,575.1518)	0.0000	1.2816	(4.0568)	0.0000	1	(2.7751)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
NINGBO RONBAY NEW ENERGY TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
688005.SH	12/18/2024	SDB3260123594	(8,230.00)	4.7485	(41,683.70)	(39,079.98)	0.0000	4.5800	(1,575.1518)	0.0000	5.3031	(17.0991)	0.0000	1	(11.7960)	01/06/2025
688005.SH	12/18/2024	SDB3260123594	(370.00)	4.7485	(1,873.99)	(1,756.94)	0.0000	4.5800	(1,575.1518)	0.0000	0.2384	(0.7687)	0.0000	1	(0.5303)	01/06/2025
688005.SH	12/18/2024	SDB3260123594	(1,167.00)	4.7485	(5,910.68)	(5,541.47)	0.0000	4.5800	(1,575.1518)	0.0000	0.7520	(2.4246)	0.0000	1	(1.6727)	01/06/2025
688005.SH	12/18/2024	SDB3260123594	(4,934.00)	4.7485	(24,989.96)	(23,429.00)	0.0000	4.5800	(1,575.1518)	0.0000	3.1793	(10.2512)	0.0000	1	(7.0719)	01/06/2025
688005.SH	12/18/2024	SDB3260123594	(1,803.00)	4.7485	(9,131.92)	(8,561.51)	0.0000	4.5800	(1,575.1518)	0.0000	1.1618	(3.7460)	0.0000	1	(2.5842)	01/06/2025
688005.SH	12/18/2024	SDB3260123594	(5,197.00)	4.7485	(26,322.02)	(24,677.85)	0.0000	4.5800	(1,575.1518)	0.0000	3.3487	(10.7976)	0.0000	1	(7.4489)	01/06/2025
688005.SH	12/18/2024	SDB3260123594	(2,300.00)	4.7485	(11,649.15)	(10,921.50)	0.0000	4.5800	(1,575.1518)	0.0000	1.4820	(4.7786)	0.0000	1	(3.2966)	01/06/2025
688005.SH	12/18/2024	SDB3260123594	(9,500.00)	4.7485	(48,116.06)	(45,110.55)	0.0000	4.5800	(1,575.1518)	0.0000	6.1214	(19.7378)	0.0000	1	(13.6163)	01/06/2025
688005.SH	12/18/2024	SDB3260123594	(221.00)	4.7485	(1,119.33)	(1,049.41)	0.0000	4.5800	(1,575.1518)	0.0000	0.1424	(0.4592)	0.0000	1	(0.3168)	01/06/2025
688005.SH	12/18/2024	SDB3260123594	(4,879.00)	4.7485	(24,711.39)	(23,167.83)	0.0000	4.5800	(1,575.1518)	0.0000	3.1438	(10.1369)	0.0000	1	(6.9931)	01/06/2025
688005.SH	12/18/2024	SDB3260123594	(8,658.00)	4.7485	(43,851.45)	(41,112.33)	0.0000	4.5800	(1,575.1518)	0.0000	5.5789	(17.9884)	0.0000	1	(12.4095)	01/06/2025
688005.SH	12/18/2024	SDB3260123594	(1,312.00)	4.7485	(6,645.08)	(6,230.00)	0.0000	4.5800	(1,575.1518)	0.0000	0.8454	(2.7259)	0.0000	1	(1.8805)	01/06/2025
688005.SH	12/18/2024	SDB3260123594	(1,753.00)	4.7485	(8,878.68)	(8,324.08)	0.0000	4.5800	(1,575.1518)	0.0000	1.1296	(3.6421)	0.0000	1	(2.5126)	01/06/2025
688005.SH	12/18/2024	SDB3260123594	(4,547.00)	4.7485	(23,029.86)	(21,591.33)	0.0000	4.5800	(1,575.1518)	0.0000	2.9299	(9.4471)	0.0000	1	(6.5172)	01/06/2025
688005.SH	12/18/2024	SDB3260123594	(4,568.00)	4.7485	(23,136.23)	(21,691.05)	0.0000	4.5800	(1,575.1518)	0.0000	2.9434	(9.4907)	0.0000	1	(6.5473)	01/06/2025
688005.SH	12/18/2024	SDB3260123594	(3,232.00)	4.7485	(16,369.59)	(15,347.08)	0.0000	4.5800	(1,575.1518)	0.0000	2.0826	(6.7150)	0.0000	1	(4.6324)	01/06/2025
688005.SH	12/18/2024	SDB3260123594	(2,082.00)	4.7485	(10,545.01)	(9,886.33)	0.0000	4.5800	(1,575.1518)	0.0000	1.3416	(4.3257)	0.0000	1	(2.9841)	01/06/2025
688005.SH	12/18/2024	SDB3260123594	(7,118.00)	4.7485	(36,051.59)	(33,799.67)	0.0000	4.5800	(1,575.1518)	0.0000	4.5866	(14.7888)	0.0000	1	(10.2022)	01/06/2025
688005.SH	12/18/2024	SDB3260123594	(2,939.00)	4.7485	(14,885.59)	(13,955.78)	0.0000	4.5800	(1,575.1518)	0.0000	1.8938	(6.1062)	0.0000	1	(4.2125)	01/06/2025
688005.SH	12/18/2024	SDB3260123594	(9,161.00)	4.7485	(46,399.07)	(43,500.82)	0.0000	4.5800	(1,575.1518)	0.0000	5.9030	(19.0334)	0.0000	1	(13.1304)	01/06/2025
688005.SH	12/18/2024	SDB3260123594	(794.00)	4.7485	(4,021.49)	(3,770.29)	0.0000	4.5800	(1,575.1518)	0.0000	0.5116	(1.6497)	0.0000	1	(1.1380)	01/06/2025
688005.SH	12/18/2024	SDB3260123594	(5,206.00)	4.7485	(26,367.60)	(24,720.58)	0.0000	4.5800	(1,575.1518)	0.0000	3.3545	(10.8163)	0.0000	1	(7.4618)	01/06/2025
688005.SH	12/18/2024	SDB3260123594	(3,900.00)	4.7485	(19,752.91)	(18,519.07)	0.0000	4.5800	(1,575.1518)	0.0000	2.5130	(8.1029)	0.0000	1	(5.5899)	01/06/2025
688005.SH	12/18/2024	SDB3260123594	(2,411.00)	4.7485	(12,211.35)	(11,448.58)	0.0000	4.5800	(1,575.1518)	0.0000	1.5536	(5.0092)	0.0000	1	(3.4557)	01/06/2025
688005.SH	12/18/2024	SDB3260123594	(1,989.00)	4.7485	(10,073.98)	(9,444.72)	0.0000	4.5800	(1,575.1518)	0.0000	1.2816	(4.1325)	0.0000	1	(2.8508)	01/06/2025
688005.SH	12/17/2024	SDB3260123594	(8,230.00)	4.8347	(41,683.70)	(39,789.97)	0.0000	4.5800	(1,575.1518)	0.0000	5.3031	(17.4098)	0.0000	1	(12.1067)	01/06/2025
688005.SH	12/17/2024	SDB3260123594	(370.00)	4.8347	(1,873.99)	(1,788.86)	0.0000	4.5800	(1,575.1518)	0.0000	0.2384	(0.7827)	0.0000	1	(0.5443)	01/06/2025
688005.SH	12/17/2024	SDB3260123594	(1,167.00)	4.8347	(5,910.68)	(5,642.15)	0.0000	4.5800	(1,575.1518)	0.0000	0.7520	(2.4687)	0.0000	1	(1.7167)	01/06/2025
688005.SH	12/17/2024	SDB3260123594	(4,934.00)	4.8347	(24,989.96)	(23,854.64)	0.0000	4.5800	(1,575.1518)	0.0000	3.1793	(10.4374)	0.0000	1	(7.2581)	01/06/2025
688005.SH	12/17/2024	SDB3260123594	(1,803.00)	4.8347	(9,131.92)	(8,717.05)	0.0000	4.5800	(1,575.1518)	0.0000	1.1618	(3.8141)	0.0000	1	(2.6523)	01/06/2025
688005.SH	12/17/2024	SDB3260123594	(5,197.00)	4.8347	(26,322.02)	(25,126.18)	0.0000	4.5800	(1,575.1518)	0.0000	3.3487	(10.9938)	0.0000	1	(7.6450)	01/06/2025
688005.SH	12/17/2024	SDB3260123594	(2,300.00)	4.8347	(11,649.15)	(11,119.92)	0.0000	4.5800	(1,575.1518)	0.0000	1.4820	(4.8654)	0.0000	1	(3.3834)	01/06/2025
688005.SH	12/17/2024	SDB3260123594	(9,500.00)	4.8347	(48,116.06)	(45,930.10)	0.0000	4.5800	(1,575.1518)	0.0000	6.1214	(20.0964)	0.0000	1	(13.9749)	01/06/2025
688005.SH	12/17/2024	SDB3260123594	(221.00)	4.8347	(1,119.33)	(1,068.48)	0.0000	4.5800	(1,575.1518)	0.0000	0.1424	(0.4675)	0.0000	1	(0.3251)	01/06/2025
688005.SH	12/17/2024	SDB3260123594	(4,879.00)	4.8347	(24,711.39)	(23,588.73)	0.0000	4.5800	(1,575.1518)	0.0000	3.1438	(10.3211)	0.0000	1	(7.1772)	01/06/2025
688005.SH	12/17/2024	SDB3260123594	(8,658.00)	4.8347	(43,851.45)	(41,859.24)	0.0000	4.5800	(1,575.1518)	0.0000	5.5789	(18.3152)	0.0000	1	(12.7363)	01/06/2025
688005.SH	12/17/2024	SDB3260123594	(1,312.00)	4.8347	(6,645.08)	(6,343.19)	0.0000	4.5800	(1,575.1518)	0.0000	0.8454	(2.7754)	0.0000	1	(1.9300)	01/06/2025
688005.SH	12/17/2024	SDB3260123594	(1,753.00)	4.8347	(8,878.68)	(8,475.31)	0.0000	4.5800	(1,575.1518)	0.0000	1.1296	(3.7083)	0.0000	1	(2.5787)	01/06/2025
688005.SH	12/17/2024	SDB3260123594	(4,547.00)	4.8347	(23,029.86)	(21,983.59)	0.0000	4.5800	(1,575.1518)	0.0000	2.9299	(9.6187)	0.0000	1	(6.6888)	01/06/2025
688005.SH	12/17/2024	SDB3260123594	(4,568.00)	4.8347	(23,136.23)	(22,085.12)	0.0000	4.5800	(1,575.1518)	0.0000	2.9434	(9.6632)	0.0000	1	(6.7197)	01/06/2025
688005.SH	12/17/2024	SDB3260123594	(3,232.00)	4.8347	(16,369.59)	(15,625.90)	0.0000	4.5800	(1,575.1518)	0.0000	2.0826	(6.8370)	0.0000	1	(4.7544)	01/06/2025
688005.SH	12/17/2024	SDB3260123594	(2,082.00)	4.8347	(10,545.01)	(10,065.94)	0.0000	4.5800	(1,575.1518)	0.0000	1.3416	(4.4043)	0.0000	1	(3.0627)	01/06/2025
688005.SH	12/17/2024	SDB3260123594	(7,118.00)	4.8347	(36,051.59)	(34,413.73)	0.0000	4.5800	(1,575.1518)	0.0000	4.5866	(15.0575)	0.0000	1	(10.4709)	01/06/2025
688005.SH	12/17/2024	SDB3260123594	(2,939.00)	4.8347	(14,885.59)	(14,209.32)	0.0000	4.5800	(1,575.1518)	0.0000	1.8938	(6.2172)	0.0000	1	(4.3234)	01/06/2025
688005.SH	12/17/2024	SDB3260123594	(9,161.00)	4.8347	(46,399.07)	(44,291.12)	0.0000	4.5800	(1,575.1518)	0.0000	5.9030	(19.3792)	0.0000	1	(13.4762)	01/06/2025
688005.SH	12/17/2024	SDB3260123594	(794.00)	4.8347	(4,021.49)	(3,838.79)	0.0000	4.5800	(1,575.1518)	0.0000	0.5116	(1.6796)	0.0000	1	(1.1680)	01/06/2025
688005.SH	12/17/2024	SDB3260123594	(5,206.00)	4.8347	(26,367.60)	(25,169.69)	0.0000	4.5800	(1,575.1518)	0.0000	3.3545	(11.0128)	0.0000	1	(7.6583)	01/06/2025
688005.SH	12/17/2024	SDB3260123594	(3,900.00)	4.8347	(19,752.91)	(18,855.51)	0.0000	4.5800	(1,575.1518)	0.0000	2.5130	(8.2501)	0.0000	1	(5.7371)	01/06/2025
688005.SH	12/17/2024	SDB3260123594	(2,411.00)	4.8347	(12,211.35)	(11,656.58)	0.0000	4.5800	(1,575.1518)	0.0000	1.5536	(5.1002)	0.0000	1	(3.5467)	01/06/2025
688005.SH	12/17/2024	SDB3260123594	(1,989.00)	4.8347	(10,073.98)	(9,616.31)	0.0000	4.5800	(1,575.1518)	0.0000	1.2816	(4.2075)	0.0000	1	(2.9259)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
NINGBO RONBAY NEW ENERGY TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
688005.SH	12/16/2024	SDB3260123594	(8,230.00)	4.7763	(41,683.70)	(39,309.02)	0.0000	4.5800	(1,580.8326)	0.0000	5.3031	(17.2614)	0.0000	1	(11.9583)	01/06/2025
688005.SH	12/16/2024	SDB3260123594	(370.00)	4.7763	(1,873.99)	(1,767.23)	0.0000	4.5800	(1,580.8326)	0.0000	0.2384	(0.7760)	0.0000	1	(0.5376)	01/06/2025
688005.SH	12/16/2024	SDB3260123594	(1,167.00)	4.7763	(5,910.68)	(5,737.95)	0.0000	4.5800	(1,580.8326)	0.0000	0.7520	(2.4476)	0.0000	1	(1.6957)	01/06/2025
688005.SH	12/16/2024	SDB3260123594	(1,699.00)	4.7763	(8,605.18)	(8,114.95)	0.0000	4.5800	(1,580.8326)	0.0000	1.0948	(3.5634)	0.0000	1	(2.4687)	01/06/2025
688005.SH	12/16/2024	SDB3260123594	(4,934.00)	4.7763	(24,989.96)	(23,566.31)	0.0000	4.5800	(1,580.8326)	0.0000	3.1793	(10.3484)	0.0000	1	(7.1692)	01/06/2025
688005.SH	12/16/2024	SDB3260123594	(1,803.00)	4.7763	(9,131.92)	(8,611.69)	0.0000	4.5800	(1,580.8326)	0.0000	1.1618	(3.7816)	0.0000	1	(2.6198)	01/06/2025
688005.SH	12/16/2024	SDB3260123594	(5,197.00)	4.7763	(26,322.02)	(24,822.48)	0.0000	4.5800	(1,580.8326)	0.0000	3.3487	(10.9001)	0.0000	1	(7.5513)	01/06/2025
688005.SH	12/16/2024	SDB3260123594	(2,300.00)	4.7763	(11,649.15)	(10,985.51)	0.0000	4.5800	(1,580.8326)	0.0000	1.4820	(4.8240)	0.0000	1	(3.3419)	01/06/2025
688005.SH	12/16/2024	SDB3260123594	(9,500.00)	4.7763	(48,116.06)	(45,374.94)	0.0000	4.5800	(1,580.8326)	0.0000	6.1214	(19.9250)	0.0000	1	(13.8036)	01/06/2025
688005.SH	12/16/2024	SDB3260123594	(221.00)	4.7763	(1,119.33)	(1,055.56)	0.0000	4.5800	(1,580.8326)	0.0000	0.1424	(0.4635)	0.0000	1	(0.3211)	01/06/2025
688005.SH	12/16/2024	SDB3260123594	(4,879.00)	4.7763	(24,711.39)	(23,303.61)	0.0000	4.5800	(1,580.8326)	0.0000	3.1438	(10.2331)	0.0000	1	(7.0892)	01/06/2025
688005.SH	12/16/2024	SDB3260123594	(8,658.00)	4.7763	(43,851.45)	(41,353.28)	0.0000	4.5800	(1,580.8326)	0.0000	5.5789	(18.1591)	0.0000	1	(12.5802)	01/06/2025
688005.SH	12/16/2024	SDB3260123594	(1,312.00)	4.7763	(6,645.08)	(6,266.52)	0.0000	4.5800	(1,580.8326)	0.0000	0.8454	(2.7518)	0.0000	1	(1.9064)	01/06/2025
688005.SH	12/16/2024	SDB3260123594	(1,601.00)	4.7763	(8,108.82)	(7,646.87)	0.0000	4.5800	(1,580.8326)	0.0000	1.0316	(3.3579)	0.0000	1	(2.3263)	01/06/2025
688005.SH	12/16/2024	SDB3260123594	(1,753.00)	4.7763	(8,878.68)	(8,372.87)	0.0000	4.5800	(1,580.8326)	0.0000	1.1296	(3.6767)	0.0000	1	(2.5471)	01/06/2025
688005.SH	12/16/2024	SDB3260123594	(4,547.00)	4.7763	(23,029.86)	(21,717.88)	0.0000	4.5800	(1,580.8326)	0.0000	2.9299	(9.5368)	0.0000	1	(6.6068)	01/06/2025
688005.SH	12/16/2024	SDB3260123594	(4,568.00)	4.7763	(23,136.23)	(21,818.18)	0.0000	4.5800	(1,580.8326)	0.0000	2.9434	(9.5808)	0.0000	1	(6.6374)	01/06/2025
688005.SH	12/16/2024	SDB3260123594	(3,232.00)	4.7763	(16,369.59)	(15,437.03)	0.0000	4.5800	(1,580.8326)	0.0000	2.0826	(6.7787)	0.0000	1	(4.6961)	01/06/2025
688005.SH	12/16/2024	SDB3260123594	(2,082.00)	4.7763	(10,545.01)	(9,944.28)	0.0000	4.5800	(1,580.8326)	0.0000	1.3416	(4.3667)	0.0000	1	(3.0252)	01/06/2025
688005.SH	12/16/2024	SDB3260123594	(7,118.00)	4.7763	(36,051.59)	(33,997.77)	0.0000	4.5800	(1,580.8326)	0.0000	4.5866	(14.9291)	0.0000	1	(10.3425)	01/06/2025
688005.SH	12/16/2024	SDB3260123594	(2,939.00)	4.7763	(14,885.59)	(14,037.57)	0.0000	4.5800	(1,580.8326)	0.0000	1.8938	(6.1642)	0.0000	1	(4.2704)	01/06/2025
688005.SH	12/16/2024	SDB3260123594	(9,161.00)	4.7763	(46,399.07)	(43,755.77)	0.0000	4.5800	(1,580.8326)	0.0000	5.9030	(19.2140)	0.0000	1	(13.3110)	01/06/2025
688005.SH	12/16/2024	SDB3260123594	(794.00)	4.7763	(4,021.49)	(3,792.39)	0.0000	4.5800	(1,580.8326)	0.0000	0.5116	(1.6653)	0.0000	1	(1.1537)	01/06/2025
688005.SH	12/16/2024	SDB3260123594	(5,206.00)	4.7763	(26,367.60)	(24,865.46)	0.0000	4.5800	(1,580.8326)	0.0000	3.3545	(10.9189)	0.0000	1	(7.5644)	01/06/2025
688005.SH	12/16/2024	SDB3260123594	(3,900.00)	4.7763	(19,752.91)	(18,627.61)	0.0000	4.5800	(1,580.8326)	0.0000	2.5130	(8.1798)	0.0000	1	(5.6667)	01/06/2025
688005.SH	12/16/2024	SDB3260123594	(2,411.00)	4.7763	(12,211.35)	(11,515.68)	0.0000	4.5800	(1,580.8326)	0.0000	1.5536	(5.0568)	0.0000	1	(3.5032)	01/06/2025
688005.SH	12/16/2024	SDB3260123594	(1,989.00)	4.7763	(10,073.98)	(9,500.08)	0.0000	4.5800	(1,580.8326)	0.0000	1.2816	(4.1717)	0.0000	1	(2.8900)	01/06/2025
688005.SH	12/13/2024	SDB3260123594	(8,230.00)	4.8276	(41,683.70)	(39,731.23)	0.0000	4.5800	(1,583.9389)	0.0000	15.9093	(52.4432)	0.0000	3	(36.5339)	01/06/2025
688005.SH	12/13/2024	SDB3260123594	(370.00)	4.8276	(1,873.99)	(1,786.22)	0.0000	4.5800	(1,583.9389)	0.0000	0.7152	(2.3577)	0.0000	3	(1.6425)	01/06/2025
688005.SH	12/13/2024	SDB3260123594	(1,167.00)	4.8276	(5,910.68)	(5,633.82)	0.0000	4.5800	(1,583.9389)	0.0000	2.2559	(7.4364)	0.0000	3	(5.1804)	01/06/2025
688005.SH	12/13/2024	SDB3260123594	(1,699.00)	4.8276	(8,605.18)	(8,202.11)	0.0000	4.5800	(1,583.9389)	0.0000	3.2843	(10.8264)	0.0000	3	(7.5421)	01/06/2025
688005.SH	12/13/2024	SDB3260123594	(4,934.00)	4.8276	(24,989.96)	(23,819.43)	0.0000	4.5800	(1,583.9389)	0.0000	9.5378	(31.4404)	0.0000	3	(21.9026)	01/06/2025
688005.SH	12/13/2024	SDB3260123594	(1,803.00)	4.8276	(9,131.92)	(8,704.18)	0.0000	4.5800	(1,583.9389)	0.0000	3.4853	(11.4891)	0.0000	3	(8.0037)	01/06/2025
688005.SH	12/13/2024	SDB3260123594	(5,197.00)	4.8276	(26,322.02)	(25,089.09)	0.0000	4.5800	(1,583.9389)	0.0000	10.0462	(33.1163)	0.0000	3	(23.0701)	01/06/2025
688005.SH	12/13/2024	SDB3260123594	(2,300.00)	4.8276	(11,649.15)	(11,103.50)	0.0000	4.5800	(1,583.9389)	0.0000	4.4461	(14.6561)	0.0000	3	(10.2100)	01/06/2025
688005.SH	12/13/2024	SDB3260123594	(9,500.00)	4.8276	(48,116.06)	(45,862.29)	0.0000	4.5800	(1,583.9389)	0.0000	18.3643	(60.5359)	0.0000	3	(42.1716)	01/06/2025
688005.SH	12/13/2024	SDB3260123594	(221.00)	4.8276	(1,119.33)	(1,066.90)	0.0000	4.5800	(1,583.9389)	0.0000	0.4272	(1.4083)	0.0000	3	(0.9810)	01/06/2025
688005.SH	12/13/2024	SDB3260123594	(4,879.00)	4.8276	(24,711.39)	(23,553.91)	0.0000	4.5800	(1,583.9389)	0.0000	9.4315	(31.0900)	0.0000	3	(21.6584)	01/06/2025
688005.SH	12/13/2024	SDB3260123594	(8,658.00)	4.8276	(43,851.45)	(41,797.45)	0.0000	4.5800	(1,583.9389)	0.0000	16.7366	(55.1705)	0.0000	3	(38.4339)	01/06/2025
688005.SH	12/13/2024	SDB3260123594	(1,312.00)	4.8276	(6,645.08)	(6,333.82)	0.0000	4.5800	(1,583.9389)	0.0000	2.5362	(8.3603)	0.0000	3	(5.8241)	01/06/2025
688005.SH	12/13/2024	SDB3260123594	(3,501.00)	4.8276	(17,732.03)	(16,901.46)	0.0000	4.5800	(1,583.9389)	0.0000	6.7677	(22.3091)	0.0000	3	(15.5413)	01/06/2025
688005.SH	12/13/2024	SDB3260123594	(1,753.00)	4.8276	(8,878.68)	(8,462.80)	0.0000	4.5800	(1,583.9389)	0.0000	3.3887	(11.1705)	0.0000	3	(7.7818)	01/06/2025
688005.SH	12/13/2024	SDB3260123594	(4,547.00)	4.8276	(23,029.86)	(21,951.14)	0.0000	4.5800	(1,583.9389)	0.0000	8.7897	(28.9744)	0.0000	3	(20.1847)	01/06/2025
688005.SH	12/13/2024	SDB3260123594	(4,568.00)	4.8276	(23,136.23)	(22,052.52)	0.0000	4.5800	(1,583.9389)	0.0000	8.8303	(29.1082)	0.0000	3	(20.2779)	01/06/2025
688005.SH	12/13/2024	SDB3260123594	(3,232.00)	4.8276	(16,369.59)	(15,602.84)	0.0000	4.5800	(1,583.9389)	0.0000	6.2477	(20.5949)	0.0000	3	(14.3472)	01/06/2025
688005.SH	12/13/2024	SDB3260123594	(2,082.00)	4.8276	(10,545.01)	(10,051.08)	0.0000	4.5800	(1,583.9389)	0.0000	4.0247	(13.2669)	0.0000	3	(9.2422)	01/06/2025
688005.SH	12/13/2024	SDB3260123594	(7,118.00)	4.8276	(36,051.59)	(34,362.93)	0.0000	4.5800	(1,583.9389)	0.0000	13.7597	(45.3573)	0.0000	3	(31.5976)	01/06/2025
688005.SH	12/13/2024	SDB3260123594	(2,939.00)	4.8276	(14,885.59)	(14,188.35)	0.0000	4.5800	(1,583.9389)	0.0000	5.6813	(18.7279)	0.0000	3	(13.0466)	01/06/2025
688005.SH	12/13/2024	SDB3260123594	(9,161.00)	4.8276	(46,399.07)	(44,225.74)	0.0000	4.5800	(1,583.9389)	0.0000	17.7090	(58.3757)	0.0000	3	(40.6667)	01/06/2025
688005.SH	12/13/2024	SDB3260123594	(794.00)	4.8276	(4,021.49)	(3,833.12)	0.0000	4.5800	(1,583.9389)	0.0000	1.5349	(5.0595)	0.0000	3	(3.5247)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
NINGBO RONBAY NEW ENERGY TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
688005.SH	12/13/2024	SDB3260123594	(5,206.00)	4.8276	(26,367.60)	(25,132.54)	0.0000	4.5800	(1,583.9389)	0.0000	10.0636	(33.1737)	0.0000	3	(23.1100)	01/06/2025
688005.SH	12/13/2024	SDB3260123594	(3,900.00)	4.8276	(19,752.91)	(18,827.68)	0.0000	4.5800	(1,583.9389)	0.0000	7.5390	(24.8516)	0.0000	3	(17.3126)	01/06/2025
688005.SH	12/13/2024	SDB3260123594	(2,411.00)	4.8276	(12,211.35)	(11,639.37)	0.0000	4.5800	(1,583.9389)	0.0000	4.6607	(15.3634)	0.0000	3	(10.7027)	01/06/2025
688005.SH	12/13/2024	SDB3260123594	(1,989.00)	4.8276	(10,073.98)	(9,602.12)	0.0000	4.5800	(1,583.9389)	0.0000	3.8449	(12.6743)	0.0000	3	(8.8294)	01/06/2025
688005.SH	12/12/2024	SDB3260123594	(8,230.00)	4.7698	(41,683.70)	(39,255.51)	0.0000	4.5800	(1,585.3709)	0.0000	5.3031	(17.2874)	0.0000	1	(11.9843)	01/06/2025
688005.SH	12/12/2024	SDB3260123594	(370.00)	4.7698	(1,873.99)	(1,764.83)	0.0000	4.5800	(1,585.3709)	0.0000	0.2384	(0.7772)	0.0000	1	(0.5388)	01/06/2025
688005.SH	12/12/2024	SDB3260123594	(1,167.00)	4.7698	(5,910.68)	(5,566.36)	0.0000	4.5800	(1,585.3709)	0.0000	0.7520	(2.4513)	0.0000	1	(1.6994)	01/06/2025
688005.SH	12/12/2024	SDB3260123594	(1,699.00)	4.7698	(8,605.18)	(8,103.90)	0.0000	4.5800	(1,585.3709)	0.0000	1.0948	(3.5688)	0.0000	1	(2.4740)	01/06/2025
688005.SH	12/12/2024	SDB3260123594	(4,934.00)	4.7698	(24,989.96)	(23,534.23)	0.0000	4.5800	(1,585.3709)	0.0000	3.1793	(10.3640)	0.0000	1	(7.1847)	01/06/2025
688005.SH	12/12/2024	SDB3260123594	(1,803.00)	4.7698	(9,131.92)	(8,599.96)	0.0000	4.5800	(1,585.3709)	0.0000	1.1618	(3.7873)	0.0000	1	(2.6255)	01/06/2025
688005.SH	12/12/2024	SDB3260123594	(5,197.00)	4.7698	(26,322.02)	(24,788.69)	0.0000	4.5800	(1,585.3709)	0.0000	3.3487	(10.9165)	0.0000	1	(7.5677)	01/06/2025
688005.SH	12/12/2024	SDB3260123594	(2,300.00)	4.7698	(11,649.15)	(10,970.56)	0.0000	4.5800	(1,585.3709)	0.0000	1.4820	(4.8312)	0.0000	1	(3.3492)	01/06/2025
688005.SH	12/12/2024	SDB3260123594	(9,500.00)	4.7698	(48,116.06)	(45,313.17)	0.0000	4.5800	(1,585.3709)	0.0000	6.1214	(19.9550)	0.0000	1	(13.8336)	01/06/2025
688005.SH	12/12/2024	SDB3260123594	(221.00)	4.7698	(1,119.33)	(1,054.13)	0.0000	4.5800	(1,585.3709)	0.0000	0.1424	(0.4642)	0.0000	1	(0.3218)	01/06/2025
688005.SH	12/12/2024	SDB3260123594	(4,879.00)	4.7698	(24,711.39)	(23,271.89)	0.0000	4.5800	(1,585.3709)	0.0000	3.1438	(10.2485)	0.0000	1	(7.1047)	01/06/2025
688005.SH	12/12/2024	SDB3260123594	(8,658.00)	4.7698	(43,851.45)	(41,296.99)	0.0000	4.5800	(1,585.3709)	0.0000	5.5789	(18.1864)	0.0000	1	(12.6075)	01/06/2025
688005.SH	12/12/2024	SDB3260123594	(1,312.00)	4.7698	(6,645.08)	(6,257.99)	0.0000	4.5800	(1,585.3709)	0.0000	0.8454	(2.7559)	0.0000	1	(1.9105)	01/06/2025
688005.SH	12/12/2024	SDB3260123594	(4,401.00)	4.7698	(22,290.40)	(20,991.92)	0.0000	4.5800	(1,585.3709)	0.0000	2.8358	(9.2444)	0.0000	1	(6.4086)	01/06/2025
688005.SH	12/12/2024	SDB3260123594	(1,753.00)	4.7698	(8,878.68)	(8,361.47)	0.0000	4.5800	(1,585.3709)	0.0000	1.1296	(3.6822)	0.0000	1	(2.5527)	01/06/2025
688005.SH	12/12/2024	SDB3260123594	(4,547.00)	4.7698	(23,029.86)	(21,688.31)	0.0000	4.5800	(1,585.3709)	0.0000	2.9299	(9.5511)	0.0000	1	(6.6212)	01/06/2025
688005.SH	12/12/2024	SDB3260123594	(4,568.00)	4.7698	(23,136.23)	(21,788.48)	0.0000	4.5800	(1,585.3709)	0.0000	2.9434	(9.5952)	0.0000	1	(6.6518)	01/06/2025
688005.SH	12/12/2024	SDB3260123594	(3,232.00)	4.7698	(16,369.59)	(15,416.02)	0.0000	4.5800	(1,585.3709)	0.0000	2.0826	(6.7889)	0.0000	1	(4.7063)	01/06/2025
688005.SH	12/12/2024	SDB3260123594	(2,082.00)	4.7698	(10,545.01)	(9,930.74)	0.0000	4.5800	(1,585.3709)	0.0000	1.3416	(4.3733)	0.0000	1	(3.0317)	01/06/2025
688005.SH	12/12/2024	SDB3260123594	(7,118.00)	4.7698	(36,051.59)	(33,951.49)	0.0000	4.5800	(1,585.3709)	0.0000	4.5866	(14.9516)	0.0000	1	(10.3650)	01/06/2025
688005.SH	12/12/2024	SDB3260123594	(2,939.00)	4.7698	(14,885.59)	(14,018.46)	0.0000	4.5800	(1,585.3709)	0.0000	1.8938	(6.1735)	0.0000	1	(4.2797)	01/06/2025
688005.SH	12/12/2024	SDB3260123594	(9,161.00)	4.7698	(46,399.07)	(43,696.20)	0.0000	4.5800	(1,585.3709)	0.0000	5.9030	(19.2430)	0.0000	1	(13.3400)	01/06/2025
688005.SH	12/12/2024	SDB3260123594	(794.00)	4.7698	(4,021.49)	(3,787.23)	0.0000	4.5800	(1,585.3709)	0.0000	0.5116	(1.6678)	0.0000	1	(1.1562)	01/06/2025
688005.SH	12/12/2024	SDB3260123594	(5,206.00)	4.7698	(26,367.60)	(24,831.62)	0.0000	4.5800	(1,585.3709)	0.0000	3.3545	(10.9354)	0.0000	1	(7.5808)	01/06/2025
688005.SH	12/12/2024	SDB3260123594	(3,900.00)	4.7698	(19,752.91)	(18,602.25)	0.0000	4.5800	(1,585.3709)	0.0000	2.5130	(8.1921)	0.0000	1	(5.6791)	01/06/2025
688005.SH	12/12/2024	SDB3260123594	(2,411.00)	4.7698	(12,211.35)	(11,500.00)	0.0000	4.5800	(1,585.3709)	0.0000	1.5536	(5.0644)	0.0000	1	(3.5108)	01/06/2025
688005.SH	12/12/2024	SDB3260123594	(1,989.00)	4.7698	(10,073.98)	(9,487.15)	0.0000	4.5800	(1,585.3709)	0.0000	1.2816	(4.1780)	0.0000	1	(2.8963)	01/06/2025
688005.SH	12/11/2024	SDB3260123594	(8,230.00)	4.8628	(41,683.70)	(40,020.87)	0.0000	4.5800	(1,591.4474)	0.0000	5.3031	(17.6920)	0.0000	1	(12.3889)	01/06/2025
688005.SH	12/11/2024	SDB3260123594	(370.00)	4.8628	(1,873.99)	(1,799.24)	0.0000	4.5800	(1,591.4474)	0.0000	0.2384	(0.7954)	0.0000	1	(0.5570)	01/06/2025
688005.SH	12/11/2024	SDB3260123594	(1,167.00)	4.8628	(5,910.68)	(5,674.89)	0.0000	4.5800	(1,591.4474)	0.0000	0.7520	(2.5087)	0.0000	1	(1.7567)	01/06/2025
688005.SH	12/11/2024	SDB3260123594	(1,699.00)	4.8628	(8,605.18)	(8,261.90)	0.0000	4.5800	(1,591.4474)	0.0000	1.0948	(3.6523)	0.0000	1	(2.5576)	01/06/2025
688005.SH	12/11/2024	SDB3260123594	(4,934.00)	4.8628	(24,989.96)	(23,993.07)	0.0000	4.5800	(1,591.4474)	0.0000	3.1793	(10.6066)	0.0000	1	(7.4273)	01/06/2025
688005.SH	12/11/2024	SDB3260123594	(1,803.00)	4.8628	(9,131.92)	(8,767.63)	0.0000	4.5800	(1,591.4474)	0.0000	1.1618	(3.8759)	0.0000	1	(2.7141)	01/06/2025
688005.SH	12/11/2024	SDB3260123594	(5,197.00)	4.8628	(26,322.02)	(25,271.99)	0.0000	4.5800	(1,591.4474)	0.0000	3.3487	(11.1720)	0.0000	1	(7.8232)	01/06/2025
688005.SH	12/11/2024	SDB3260123594	(2,300.00)	4.8628	(11,649.15)	(11,184.45)	0.0000	4.5800	(1,591.4474)	0.0000	1.4820	(4.9443)	0.0000	1	(3.4623)	01/06/2025
688005.SH	12/11/2024	SDB3260123594	(9,500.00)	4.8628	(48,116.06)	(46,196.63)	0.0000	4.5800	(1,591.4474)	0.0000	6.1214	(20.4221)	0.0000	1	(14.3007)	01/06/2025
688005.SH	12/11/2024	SDB3260123594	(221.00)	4.8628	(1,119.33)	(1,074.68)	0.0000	4.5800	(1,591.4474)	0.0000	0.1424	(0.4751)	0.0000	1	(0.3327)	01/06/2025
688005.SH	12/11/2024	SDB3260123594	(4,879.00)	4.8628	(24,711.39)	(23,725.62)	0.0000	4.5800	(1,591.4474)	0.0000	3.1438	(10.4884)	0.0000	1	(7.3445)	01/06/2025
688005.SH	12/11/2024	SDB3260123594	(8,658.00)	4.8628	(43,851.45)	(42,102.15)	0.0000	4.5800	(1,591.4474)	0.0000	5.5789	(18.6120)	0.0000	1	(13.0332)	01/06/2025
688005.SH	12/11/2024	SDB3260123594	(1,312.00)	4.8628	(6,645.08)	(6,380.00)	0.0000	4.5800	(1,591.4474)	0.0000	0.8454	(2.8204)	0.0000	1	(1.9750)	01/06/2025
688005.SH	12/11/2024	SDB3260123594	(8,401.00)	4.8628	(42,549.79)	(40,852.41)	0.0000	4.5800	(1,591.4474)	0.0000	5.4133	(18.0596)	0.0000	1	(12.6463)	01/06/2025
688005.SH	12/11/2024	SDB3260123594	(1,753.00)	4.8628	(8,878.68)	(8,524.49)	0.0000	4.5800	(1,591.4474)	0.0000	1.1296	(3.7684)	0.0000	1	(2.6388)	01/06/2025
688005.SH	12/11/2024	SDB3260123594	(4,547.00)	4.8628	(23,029.86)	(22,111.17)	0.0000	4.5800	(1,591.4474)	0.0000	2.9299	(9.7747)	0.0000	1	(6.8447)	01/06/2025
688005.SH	12/11/2024	SDB3260123594	(4,568.00)	4.8628	(23,136.23)	(22,213.28)	0.0000	4.5800	(1,591.4474)	0.0000	2.9434	(9.8198)	0.0000	1	(6.8764)	01/06/2025
688005.SH	12/11/2024	SDB3260123594	(3,232.00)	4.8628	(16,369.59)	(15,716.58)	0.0000	4.5800	(1,591.4474)	0.0000	2.0826	(6.9478)	0.0000	1	(4.8652)	01/06/2025
688005.SH	12/11/2024	SDB3260123594	(2,082.00)	4.8628	(10,545.01)	(10,124.36)	0.0000	4.5800	(1,591.4474)	0.0000	1.3416	(4.4757)	0.0000	1	(3.1341)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
NINGBO RONBAY NEW ENERGY TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
688005.SH	12/11/2024	SDB3260123594	(7,118.00)	4.8628	(36,051.59)	(34,613.43)	0.0000	4.5800	(1,591.4474)	0.0000	4.5866	(15.3015)	0.0000	1	(10.7150)	01/06/2025
688005.SH	12/11/2024	SDB3260123594	(2,939.00)	4.8628	(14,885.59)	(14,291.78)	0.0000	4.5800	(1,591.4474)	0.0000	1.8938	(6.3179)	0.0000	1	(4.4242)	01/06/2025
688005.SH	12/11/2024	SDB3260123594	(9,161.00)	4.8628	(46,399.07)	(44,548.14)	0.0000	4.5800	(1,591.4474)	0.0000	5.9030	(19.6933)	0.0000	1	(13.7903)	01/06/2025
688005.SH	12/11/2024	SDB3260123594	(794.00)	4.8628	(4,021.49)	(3,861.07)	0.0000	4.5800	(1,591.4474)	0.0000	0.5116	(1.7069)	0.0000	1	(1.1952)	01/06/2025
688005.SH	12/11/2024	SDB3260123594	(5,206.00)	4.8628	(26,367.60)	(25,315.75)	0.0000	4.5800	(1,591.4474)	0.0000	3.3545	(11.1913)	0.0000	1	(7.8368)	01/06/2025
688005.SH	12/11/2024	SDB3260123594	(3,900.00)	4.8628	(19,752.91)	(18,964.93)	0.0000	4.5800	(1,591.4474)	0.0000	2.5130	(8.3838)	0.0000	1	(5.8708)	01/06/2025
688005.SH	12/11/2024	SDB3260123594	(2,411.00)	4.8628	(12,211.35)	(11,724.22)	0.0000	4.5800	(1,591.4474)	0.0000	1.5536	(5.1829)	0.0000	1	(3.6294)	01/06/2025
688005.SH	12/11/2024	SDB3260123594	(1,989.00)	4.8628	(10,073.98)	(9,672.12)	0.0000	4.5800	(1,591.4474)	0.0000	1.2816	(4.2757)	0.0000	1	(2.9941)	01/06/2025
688005.SH	12/10/2024	SDB3260123594	(8,230.00)	4.8381	(41,683.70)	(39,817.47)	0.0000	4.5800	(1,595.4976)	0.0000	5.3031	(17.6469)	0.0000	1	(12.3438)	01/06/2025
688005.SH	12/10/2024	SDB3260123594	(370.00)	4.8381	(1,873.99)	(1,790.09)	0.0000	4.5800	(1,595.4976)	0.0000	0.2384	(0.7934)	0.0000	1	(0.5549)	01/06/2025
688005.SH	12/10/2024	SDB3260123594	(1,167.00)	4.8381	(5,910.68)	(5,646.05)	0.0000	4.5800	(1,595.4976)	0.0000	0.7520	(2.5023)	0.0000	1	(1.7503)	01/06/2025
688005.SH	12/10/2024	SDB3260123594	(1,699.00)	4.8381	(8,605.18)	(8,219.91)	0.0000	4.5800	(1,595.4976)	0.0000	1.0948	(3.6430)	0.0000	1	(2.5482)	01/06/2025
688005.SH	12/10/2024	SDB3260123594	(4,934.00)	4.8381	(24,989.96)	(23,871.13)	0.0000	4.5800	(1,595.4976)	0.0000	3.1793	(10.5795)	0.0000	1	(7.4003)	01/06/2025
688005.SH	12/10/2024	SDB3260123594	(1,803.00)	4.8381	(9,131.92)	(8,723.07)	0.0000	4.5800	(1,595.4976)	0.0000	1.1618	(3.8660)	0.0000	1	(2.7042)	01/06/2025
688005.SH	12/10/2024	SDB3260123594	(5,197.00)	4.8381	(26,322.02)	(25,143.55)	0.0000	4.5800	(1,595.4976)	0.0000	3.3487	(11.1435)	0.0000	1	(7.7947)	01/06/2025
688005.SH	12/10/2024	SDB3260123594	(2,300.00)	4.8381	(11,649.15)	(11,127.60)	0.0000	4.5800	(1,595.4976)	0.0000	1.4820	(4.9317)	0.0000	1	(3.4497)	01/06/2025
688005.SH	12/10/2024	SDB3260123594	(9,500.00)	4.8381	(48,116.06)	(45,961.85)	0.0000	4.5800	(1,595.4976)	0.0000	6.1214	(20.3700)	0.0000	1	(14.2486)	01/06/2025
688005.SH	12/10/2024	SDB3260123594	(221.00)	4.8381	(1,119.33)	(1,069.22)	0.0000	4.5800	(1,595.4976)	0.0000	0.1424	(0.4739)	0.0000	1	(0.3315)	01/06/2025
688005.SH	12/10/2024	SDB3260123594	(4,879.00)	4.8381	(24,711.39)	(23,605.04)	0.0000	4.5800	(1,595.4976)	0.0000	3.1438	(10.4616)	0.0000	1	(7.3178)	01/06/2025
688005.SH	12/10/2024	SDB3260123594	(8,658.00)	4.8381	(43,851.45)	(41,888.17)	0.0000	4.5800	(1,595.4976)	0.0000	5.5789	(18.5646)	0.0000	1	(12.9857)	01/06/2025
688005.SH	12/10/2024	SDB3260123594	(1,312.00)	4.8381	(6,645.08)	(6,347.57)	0.0000	4.5800	(1,595.4976)	0.0000	0.8454	(2.8132)	0.0000	1	(1.9678)	01/06/2025
688005.SH	12/10/2024	SDB3260123594	(11,101.00)	4.8381	(56,224.88)	(53,707.63)	0.0000	4.5800	(1,595.4976)	0.0000	7.1531	(23.8029)	0.0000	1	(16.6498)	01/06/2025
688005.SH	12/10/2024	SDB3260123594	(1,753.00)	4.8381	(8,878.68)	(8,481.17)	0.0000	4.5800	(1,595.4976)	0.0000	1.1296	(3.7588)	0.0000	1	(2.6292)	01/06/2025
688005.SH	12/10/2024	SDB3260123594	(4,547.00)	4.8381	(23,029.86)	(21,998.79)	0.0000	4.5800	(1,595.4976)	0.0000	2.9299	(9.7497)	0.0000	1	(6.8198)	01/06/2025
688005.SH	12/10/2024	SDB3260123594	(4,568.00)	4.8381	(23,136.23)	(22,100.39)	0.0000	4.5800	(1,595.4976)	0.0000	2.9434	(9.7948)	0.0000	1	(6.8513)	01/06/2025
688005.SH	12/10/2024	SDB3260123594	(3,232.00)	4.8381	(16,369.59)	(15,636.70)	0.0000	4.5800	(1,595.4976)	0.0000	2.0826	(6.9301)	0.0000	1	(4.8475)	01/06/2025
688005.SH	12/10/2024	SDB3260123594	(2,082.00)	4.8381	(10,545.01)	(10,072.90)	0.0000	4.5800	(1,595.4976)	0.0000	1.3416	(4.4642)	0.0000	1	(3.1227)	01/06/2025
688005.SH	12/10/2024	SDB3260123594	(7,118.00)	4.8381	(36,051.59)	(34,437.52)	0.0000	4.5800	(1,595.4976)	0.0000	4.5866	(15.2625)	0.0000	1	(10.6759)	01/06/2025
688005.SH	12/10/2024	SDB3260123594	(2,939.00)	4.8381	(14,885.59)	(14,219.14)	0.0000	4.5800	(1,595.4976)	0.0000	1.8938	(6.3018)	0.0000	1	(4.4081)	01/06/2025
688005.SH	12/10/2024	SDB3260123594	(9,161.00)	4.8381	(46,399.07)	(44,321.73)	0.0000	4.5800	(1,595.4976)	0.0000	5.9030	(19.6431)	0.0000	1	(13.7401)	01/06/2025
688005.SH	12/10/2024	SDB3260123594	(794.00)	4.8381	(4,021.49)	(3,841.44)	0.0000	4.5800	(1,595.4976)	0.0000	0.5116	(1.7025)	0.0000	1	(1.1909)	01/06/2025
688005.SH	12/10/2024	SDB3260123594	(5,206.00)	4.8381	(26,367.60)	(25,187.09)	0.0000	4.5800	(1,595.4976)	0.0000	3.3545	(11.1628)	0.0000	1	(7.8082)	01/06/2025
688005.SH	12/10/2024	SDB3260123594	(3,900.00)	4.8381	(19,752.91)	(18,868.55)	0.0000	4.5800	(1,595.4976)	0.0000	2.5130	(8.3624)	0.0000	1	(5.8494)	01/06/2025
688005.SH	12/10/2024	SDB3260123594	(2,411.00)	4.8381	(12,211.35)	(11,664.63)	0.0000	4.5800	(1,595.4976)	0.0000	1.5536	(5.1697)	0.0000	1	(3.6161)	01/06/2025
688005.SH	12/10/2024	SDB3260123594	(1,989.00)	4.8381	(10,073.98)	(9,622.96)	0.0000	4.5800	(1,595.4976)	0.0000	1.2816	(4.2648)	0.0000	1	(2.9832)	01/06/2025
688005.SH	12/09/2024	SDB3260123594	(8,230.00)	4.7605	(41,683.70)	(39,178.64)	0.0000	4.5800	(1,598.8285)	0.0000	5.3031	(17.4000)	0.0000	1	(12.0969)	01/06/2025
688005.SH	12/09/2024	SDB3260123594	(370.00)	4.7605	(1,873.99)	(1,761.37)	0.0000	4.5800	(1,598.8285)	0.0000	0.2384	(0.7823)	0.0000	1	(0.5438)	01/06/2025
688005.SH	12/09/2024	SDB3260123594	(1,167.00)	4.7605	(5,910.68)	(5,555.46)	0.0000	4.5800	(1,598.8285)	0.0000	0.7520	(2.4673)	0.0000	1	(1.7153)	01/06/2025
688005.SH	12/09/2024	SDB3260123594	(1,699.00)	4.7605	(8,605.18)	(8,088.03)	0.0000	4.5800	(1,598.8285)	0.0000	1.0948	(3.5920)	0.0000	1	(2.4973)	01/06/2025
688005.SH	12/09/2024	SDB3260123594	(4,934.00)	4.7605	(24,989.96)	(23,488.14)	0.0000	4.5800	(1,598.8285)	0.0000	3.1793	(10.4315)	0.0000	1	(7.2523)	01/06/2025
688005.SH	12/09/2024	SDB3260123594	(1,803.00)	4.7605	(9,131.92)	(8,583.12)	0.0000	4.5800	(1,598.8285)	0.0000	1.1618	(3.8119)	0.0000	1	(2.6501)	01/06/2025
688005.SH	12/09/2024	SDB3260123594	(5,197.00)	4.7605	(26,322.02)	(24,740.15)	0.0000	4.5800	(1,598.8285)	0.0000	3.3487	(10.9876)	0.0000	1	(7.6388)	01/06/2025
688005.SH	12/09/2024	SDB3260123594	(2,300.00)	4.7605	(11,649.15)	(10,949.07)	0.0000	4.5800	(1,598.8285)	0.0000	1.4820	(4.8627)	0.0000	1	(3.3807)	01/06/2025
688005.SH	12/09/2024	SDB3260123594	(9,500.00)	4.7605	(48,116.06)	(45,224.44)	0.0000	4.5800	(1,598.8285)	0.0000	6.1214	(20.0850)	0.0000	1	(13.9636)	01/06/2025
688005.SH	12/09/2024	SDB3260123594	(221.00)	4.7605	(1,119.33)	(1,052.06)	0.0000	4.5800	(1,598.8285)	0.0000	0.1424	(0.4672)	0.0000	1	(0.3248)	01/06/2025
688005.SH	12/09/2024	SDB3260123594	(4,879.00)	4.7605	(24,711.39)	(23,226.32)	0.0000	4.5800	(1,598.8285)	0.0000	3.1438	(10.3152)	0.0000	1	(7.1714)	01/06/2025
688005.SH	12/09/2024	SDB3260123594	(8,658.00)	4.7605	(43,851.45)	(41,216.12)	0.0000	4.5800	(1,598.8285)	0.0000	5.5789	(18.3049)	0.0000	1	(12.7260)	01/06/2025
688005.SH	12/09/2024	SDB3260123594	(1,312.00)	4.7605	(6,645.08)	(6,245.73)	0.0000	4.5800	(1,598.8285)	0.0000	0.8454	(2.7738)	0.0000	1	(1.9284)	01/06/2025
688005.SH	12/09/2024	SDB3260123594	(1,403.00)	4.7605	(7,105.98)	(6,678.94)	0.0000	4.5800	(1,598.8285)	0.0000	0.9040	(2.9662)	0.0000	1	(2.0622)	01/06/2025
688005.SH	12/09/2024	SDB3260123594	(11,798.00)	4.7605	(59,755.08)	(56,163.99)	0.0000	4.5800	(1,598.8285)	0.0000	7.6022	(24.9435)	0.0000	1	(17.3413)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
NINGBO RONBAY NEW ENERGY TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
688005.SH	12/09/2024	SDB3260123594	(1,753.00)	4.7605	(8,878.68)	(8,345.10)	0.0000	4.5800	(1,598.8285)	0.0000	1.1296	(3.7062)	0.0000	1	(2.5767)	01/06/2025
688005.SH	12/09/2024	SDB3260123594	(4,547.00)	4.7605	(23,029.86)	(21,645.84)	0.0000	4.5800	(1,598.8285)	0.0000	2.9299	(9.6133)	0.0000	1	(6.6834)	01/06/2025
688005.SH	12/09/2024	SDB3260123594	(4,568.00)	4.7605	(23,136.23)	(21,745.81)	0.0000	4.5800	(1,598.8285)	0.0000	2.9434	(9.6577)	0.0000	1	(6.7143)	01/06/2025
688005.SH	12/09/2024	SDB3260123594	(3,232.00)	4.7605	(16,369.59)	(15,385.83)	0.0000	4.5800	(1,598.8285)	0.0000	2.0826	(6.8331)	0.0000	1	(4.7506)	01/06/2025
688005.SH	12/09/2024	SDB3260123594	(2,082.00)	4.7605	(10,545.01)	(9,911.29)	0.0000	4.5800	(1,598.8285)	0.0000	1.3416	(4.4018)	0.0000	1	(3.0602)	01/06/2025
688005.SH	12/09/2024	SDB3260123594	(7,118.00)	4.7605	(36,051.59)	(33,885.00)	0.0000	4.5800	(1,598.8285)	0.0000	4.5866	(15.0490)	0.0000	1	(10.4624)	01/06/2025
688005.SH	12/09/2024	SDB3260123594	(2,939.00)	4.7605	(14,885.59)	(13,991.01)	0.0000	4.5800	(1,598.8285)	0.0000	1.8938	(6.2137)	0.0000	1	(4.3199)	01/06/2025
688005.SH	12/09/2024	SDB3260123594	(9,161.00)	4.7605	(46,399.07)	(43,610.64)	0.0000	4.5800	(1,598.8285)	0.0000	5.9030	(19.3683)	0.0000	1	(13.4653)	01/06/2025
688005.SH	12/09/2024	SDB3260123594	(794.00)	4.7605	(4,021.49)	(3,779.81)	0.0000	4.5800	(1,598.8285)	0.0000	0.5116	(1.6787)	0.0000	1	(1.1671)	01/06/2025
688005.SH	12/09/2024	SDB3260123594	(5,206.00)	4.7605	(26,367.60)	(24,782.99)	0.0000	4.5800	(1,598.8285)	0.0000	3.3545	(11.0066)	0.0000	1	(7.6521)	01/06/2025
688005.SH	12/09/2024	SDB3260123594	(3,900.00)	4.7605	(19,752.91)	(18,565.82)	0.0000	4.5800	(1,598.8285)	0.0000	2.5130	(8.2454)	0.0000	1	(5.7324)	01/06/2025
688005.SH	12/09/2024	SDB3260123594	(2,411.00)	4.7605	(12,211.35)	(11,477.49)	0.0000	4.5800	(1,598.8285)	0.0000	1.5536	(5.0974)	0.0000	1	(3.5438)	01/06/2025
688005.SH	12/09/2024	SDB3260123594	(1,989.00)	4.7605	(10,073.98)	(9,468.57)	0.0000	4.5800	(1,598.8285)	0.0000	1.2816	(4.2052)	0.0000	1	(2.9235)	01/06/2025
688005.SH	12/06/2024	SDB3260123594	(8,230.00)	4.9318	(41,683.70)	(40,589.08)	0.0000	4.5800	(1,604.8427)	0.0000	15.9093	(54.2826)	0.0000	3	(38.3733)	01/06/2025
688005.SH	12/06/2024	SDB3260123594	(370.00)	4.9318	(1,873.99)	(1,824.78)	0.0000	4.5800	(1,604.8427)	0.0000	0.7152	(2.4404)	0.0000	3	(1.7252)	01/06/2025
688005.SH	12/06/2024	SDB3260123594	(1,167.00)	4.9318	(5,910.68)	(5,755.46)	0.0000	4.5800	(1,604.8427)	0.0000	2.2559	(7.6972)	0.0000	3	(5.4413)	01/06/2025
688005.SH	12/06/2024	SDB3260123594	(1,699.00)	4.9318	(8,605.18)	(8,379.20)	0.0000	4.5800	(1,604.8427)	0.0000	3.2843	(11.2061)	0.0000	3	(7.9218)	01/06/2025
688005.SH	12/06/2024	SDB3260123594	(4,934.00)	4.9318	(24,989.96)	(24,333.72)	0.0000	4.5800	(1,604.8427)	0.0000	9.5378	(32.5432)	0.0000	3	(23.0053)	01/06/2025
688005.SH	12/06/2024	SDB3260123594	(1,803.00)	4.9318	(9,131.92)	(8,892.12)	0.0000	4.5800	(1,604.8427)	0.0000	3.4853	(11.8920)	0.0000	3	(8.4067)	01/06/2025
688005.SH	12/06/2024	SDB3260123594	(5,197.00)	4.9318	(26,322.02)	(25,630.80)	0.0000	4.5800	(1,604.8427)	0.0000	10.0462	(34.2778)	0.0000	3	(24.2316)	01/06/2025
688005.SH	12/06/2024	SDB3260123594	(2,300.00)	4.9318	(11,649.15)	(11,343.24)	0.0000	4.5800	(1,604.8427)	0.0000	4.4461	(15.1701)	0.0000	3	(10.7240)	01/06/2025
688005.SH	12/06/2024	SDB3260123594	(9,500.00)	4.9318	(48,116.06)	(46,852.53)	0.0000	4.5800	(1,604.8427)	0.0000	18.3643	(62.6591)	0.0000	3	(44.2948)	01/06/2025
688005.SH	12/06/2024	SDB3260123594	(221.00)	4.9318	(1,119.33)	(1,089.94)	0.0000	4.5800	(1,604.8427)	0.0000	0.4272	(1.4576)	0.0000	3	(1.0304)	01/06/2025
688005.SH	12/06/2024	SDB3260123594	(4,879.00)	4.9318	(24,711.39)	(24,062.47)	0.0000	4.5800	(1,604.8427)	0.0000	9.4315	(32.1804)	0.0000	3	(22.7489)	01/06/2025
688005.SH	12/06/2024	SDB3260123594	(8,658.00)	4.9318	(43,851.45)	(42,699.91)	0.0000	4.5800	(1,604.8427)	0.0000	16.7366	(57.1055)	0.0000	3	(40.3689)	01/06/2025
688005.SH	12/06/2024	SDB3260123594	(1,312.00)	4.9318	(6,645.08)	(6,470.58)	0.0000	4.5800	(1,604.8427)	0.0000	2.5362	(8.6536)	0.0000	3	(6.1173)	01/06/2025
688005.SH	12/06/2024	SDB3260123594	(5,403.00)	4.9318	(27,365.37)	(26,646.76)	0.0000	4.5800	(1,604.8427)	0.0000	10.4445	(35.6365)	0.0000	3	(25.1921)	01/06/2025
688005.SH	12/06/2024	SDB3260123594	(11,798.00)	4.9318	(59,755.08)	(58,185.91)	0.0000	4.5800	(1,604.8427)	0.0000	22.8065	(77.8160)	0.0000	3	(55.0095)	01/06/2025
688005.SH	12/06/2024	SDB3260123594	(1,753.00)	4.9318	(8,878.68)	(8,645.52)	0.0000	4.5800	(1,604.8427)	0.0000	3.3887	(11.5623)	0.0000	3	(8.1736)	01/06/2025
688005.SH	12/06/2024	SDB3260123594	(4,547.00)	4.9318	(23,029.86)	(22,425.10)	0.0000	4.5800	(1,604.8427)	0.0000	8.7897	(29.9906)	0.0000	3	(21.2009)	01/06/2025
688005.SH	12/06/2024	SDB3260123594	(4,568.00)	4.9318	(23,136.23)	(22,528.67)	0.0000	4.5800	(1,604.8427)	0.0000	8.8303	(30.1291)	0.0000	3	(21.2988)	01/06/2025
688005.SH	12/06/2024	SDB3260123594	(3,232.00)	4.9318	(16,369.59)	(15,939.72)	0.0000	4.5800	(1,604.8427)	0.0000	6.2477	(21.3173)	0.0000	3	(15.0696)	01/06/2025
688005.SH	12/06/2024	SDB3260123594	(2,082.00)	4.9318	(10,545.01)	(10,268.10)	0.0000	4.5800	(1,604.8427)	0.0000	4.0247	(13.7322)	0.0000	3	(9.7076)	01/06/2025
688005.SH	12/06/2024	SDB3260123594	(7,118.00)	4.9318	(36,051.59)	(35,104.87)	0.0000	4.5800	(1,604.8427)	0.0000	13.7597	(46.9482)	0.0000	3	(33.1885)	01/06/2025
688005.SH	12/06/2024	SDB3260123594	(2,939.00)	4.9318	(14,885.59)	(14,494.69)	0.0000	4.5800	(1,604.8427)	0.0000	5.6813	(19.3848)	0.0000	3	(13.7034)	01/06/2025
688005.SH	12/06/2024	SDB3260123594	(9,161.00)	4.9318	(46,399.07)	(44,180.63)	0.0000	4.5800	(1,604.8427)	0.0000	17.7090	(60.4232)	0.0000	3	(42.7142)	01/06/2025
688005.SH	12/06/2024	SDB3260123594	(794.00)	4.9318	(4,021.49)	(3,915.88)	0.0000	4.5800	(1,604.8427)	0.0000	1.5349	(5.2370)	0.0000	3	(3.7021)	01/06/2025
688005.SH	12/06/2024	SDB3260123594	(5,206.00)	4.9318	(26,367.60)	(25,675.19)	0.0000	4.5800	(1,604.8427)	0.0000	10.0636	(34.3372)	0.0000	3	(24.2736)	01/06/2025
688005.SH	12/06/2024	SDB3260123594	(3,900.00)	4.9318	(19,752.91)	(19,234.20)	0.0000	4.5800	(1,604.8427)	0.0000	7.5390	(25.7232)	0.0000	3	(18.1842)	01/06/2025
688005.SH	12/06/2024	SDB3260123594	(2,411.00)	4.9318	(12,211.35)	(11,890.68)	0.0000	4.5800	(1,604.8427)	0.0000	4.6607	(15.9022)	0.0000	3	(11.2416)	01/06/2025
688005.SH	12/06/2024	SDB3260123594	(1,989.00)	4.9318	(10,073.98)	(9,809.44)	0.0000	4.5800	(1,604.8427)	0.0000	3.8449	(13.1188)	0.0000	3	(9.2739)	01/06/2025
688005.SH	12/05/2024	SDB3260123594	(8,230.00)	5.0381	(41,683.70)	(41,463.15)	0.0000	4.5800	(1,625.4386)	0.0000	5.3031	(18.7211)	0.0000	1	(13.4180)	01/06/2025
688005.SH	12/05/2024	SDB3260123594	(370.00)	5.0381	(1,873.99)	(1,864.08)	0.0000	4.5800	(1,625.4386)	0.0000	0.2384	(0.8417)	0.0000	1	(0.6032)	01/06/2025
688005.SH	12/05/2024	SDB3260123594	(1,167.00)	5.0381	(5,910.68)	(5,879.40)	0.0000	4.5800	(1,625.4386)	0.0000	0.7520	(2.6546)	0.0000	1	(1.9026)	01/06/2025
688005.SH	12/05/2024	SDB3260123594	(1,699.00)	5.0381	(8,605.18)	(8,559.65)	0.0000	4.5800	(1,625.4386)	0.0000	1.0948	(3.8648)	0.0000	1	(2.7700)	01/06/2025
688005.SH	12/05/2024	SDB3260123594	(4,934.00)	5.0381	(24,989.96)	(24,857.74)	0.0000	4.5800	(1,625.4386)	0.0000	3.1793	(11.2235)	0.0000	1	(8.0443)	01/06/2025
688005.SH	12/05/2024	SDB3260123594	(1,803.00)	5.0381	(9,131.92)	(9,083.60)	0.0000	4.5800	(1,625.4386)	0.0000	1.1618	(4.1013)	0.0000	1	(2.9396)	01/06/2025
688005.SH	12/05/2024	SDB3260123594	(5,197.00)	5.0381	(26,322.02)	(26,182.75)	0.0000	4.5800	(1,625.4386)	0.0000	3.3487	(11.8218)	0.0000	1	(8.4730)	01/06/2025
688005.SH	12/05/2024	SDB3260123594	(2,300.00)	5.0381	(11,649.15)	(11,587.51)	0.0000	4.5800	(1,625.4386)	0.0000	1.4820	(5.2319)	0.0000	1	(3.7499)	01/06/2025
688005.SH	12/05/2024	SDB3260123594	(9,500.00)	5.0381	(48,116.06)	(47,861.47)	0.0000	4.5800	(1,625.4386)	0.0000	6.1214	(21.6100)	0.0000	1	(15.4885)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
NINGBO RONBAY NEW ENERGY TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
688005.SH	12/05/2024	SDB3260123594	(221.00)	5.0381	(1,119.33)	(1,113.41)	0.0000	4.5800	(1,625.4386)	0.0000	0.1424	(0.5027)	0.0000	1	(0.3603)	01/06/2025
688005.SH	12/05/2024	SDB3260123594	(4,879.00)	5.0381	(24,711.39)	(24,580.65)	0.0000	4.5800	(1,625.4386)	0.0000	3.1438	(11.0984)	0.0000	1	(7.9546)	01/06/2025
688005.SH	12/05/2024	SDB3260123594	(8,658.00)	5.0381	(43,851.45)	(43,619.44)	0.0000	4.5800	(1,625.4386)	0.0000	5.5789	(19.6946)	0.0000	1	(14.1158)	01/06/2025
688005.SH	12/05/2024	SDB3260123594	(1,312.00)	5.0381	(6,645.08)	(6,609.92)	0.0000	4.5800	(1,625.4386)	0.0000	0.8454	(2.9845)	0.0000	1	(2.1390)	01/06/2025
688005.SH	12/05/2024	SDB3260123594	(10,202.00)	5.0381	(51,671.58)	(51,398.19)	0.0000	4.5800	(1,625.4386)	0.0000	6.5738	(23.2068)	0.0000	1	(16.6331)	01/06/2025
688005.SH	12/05/2024	SDB3260123594	(7,301.00)	5.0381	(36,978.46)	(36,782.80)	0.0000	4.5800	(1,625.4386)	0.0000	4.7045	(16.6078)	0.0000	1	(11.9033)	01/06/2025
688005.SH	12/05/2024	SDB3260123594	(11,798.00)	5.0381	(59,755.08)	(59,438.91)	0.0000	4.5800	(1,625.4386)	0.0000	7.6022	(26.8373)	0.0000	1	(19.2351)	01/06/2025
688005.SH	12/05/2024	SDB3260123594	(1,753.00)	5.0381	(8,878.68)	(8,831.70)	0.0000	4.5800	(1,625.4386)	0.0000	1.1296	(3.9876)	0.0000	1	(2.8580)	01/06/2025
688005.SH	12/05/2024	SDB3260123594	(4,547.00)	5.0381	(23,029.86)	(22,908.01)	0.0000	4.5800	(1,625.4386)	0.0000	2.9299	(10.3432)	0.0000	1	(7.4133)	01/06/2025
688005.SH	12/05/2024	SDB3260123594	(4,568.00)	5.0381	(23,136.23)	(23,013.81)	0.0000	4.5800	(1,625.4386)	0.0000	2.9434	(10.3910)	0.0000	1	(7.4475)	01/06/2025
688005.SH	12/05/2024	SDB3260123594	(3,232.00)	5.0381	(16,369.59)	(16,282.98)	0.0000	4.5800	(1,625.4386)	0.0000	2.0826	(7.3519)	0.0000	1	(5.2694)	01/06/2025
688005.SH	12/05/2024	SDB3260123594	(2,082.00)	5.0381	(10,545.01)	(10,489.22)	0.0000	4.5800	(1,625.4386)	0.0000	1.3416	(4.7360)	0.0000	1	(3.3944)	01/06/2025
688005.SH	12/05/2024	SDB3260123594	(7,118.00)	5.0381	(36,051.59)	(35,860.84)	0.0000	4.5800	(1,625.4386)	0.0000	4.5866	(16.1916)	0.0000	1	(11.6050)	01/06/2025
688005.SH	12/05/2024	SDB3260123594	(2,939.00)	5.0381	(14,885.59)	(14,806.83)	0.0000	4.5800	(1,625.4386)	0.0000	1.8938	(6.6854)	0.0000	1	(4.7917)	01/06/2025
688005.SH	12/05/2024	SDB3260123594	(9,161.00)	5.0381	(46,399.07)	(46,153.58)	0.0000	4.5800	(1,625.4386)	0.0000	5.9030	(20.8388)	0.0000	1	(14.9358)	01/06/2025
688005.SH	12/05/2024	SDB3260123594	(794.00)	5.0381	(4,021.49)	(4,000.21)	0.0000	4.5800	(1,625.4386)	0.0000	0.5116	(1.8061)	0.0000	1	(1.2945)	01/06/2025
688005.SH	12/05/2024	SDB3260123594	(5,206.00)	5.0381	(26,367.60)	(26,228.09)	0.0000	4.5800	(1,625.4386)	0.0000	3.3545	(11.8423)	0.0000	1	(8.4877)	01/06/2025
688005.SH	12/05/2024	SDB3260123594	(3,900.00)	5.0381	(19,752.91)	(19,648.40)	0.0000	4.5800	(1,625.4386)	0.0000	2.5130	(8.8715)	0.0000	1	(6.3585)	01/06/2025
688005.SH	12/05/2024	SDB3260123594	(2,411.00)	5.0381	(12,211.35)	(12,146.74)	0.0000	4.5800	(1,625.4386)	0.0000	1.5536	(5.4844)	0.0000	1	(3.9308)	01/06/2025
688005.SH	12/05/2024	SDB3260123594	(1,989.00)	5.0381	(10,073.98)	(10,020.68)	0.0000	4.5800	(1,625.4386)	0.0000	1.2816	(4.5244)	0.0000	1	(3.2428)	01/06/2025
688005.SH	12/04/2024	SDB3260123594	(8,230.00)	5.0648	(41,683.70)	(41,683.70)	0.0000	4.5800	(1,627.2740)	0.0000	5.3031	(18.8419)	0.0000	1	(13.5388)	01/06/2025
688005.SH	12/04/2024	SDB3260123594	(370.00)	5.0648	(1,873.99)	(1,873.99)	0.0000	4.5800	(1,627.2740)	0.0000	0.2384	(0.8471)	0.0000	1	(0.6087)	01/06/2025
688005.SH	12/04/2024	SDB3260123594	(1,167.00)	5.0648	(5,910.68)	(5,910.68)	0.0000	4.5800	(1,627.2740)	0.0000	0.7520	(2.6717)	0.0000	1	(1.9198)	01/06/2025
688005.SH	12/04/2024	SDB3260123594	(1,699.00)	5.0648	(8,605.18)	(8,605.18)	0.0000	4.5800	(1,627.2740)	0.0000	1.0948	(3.8897)	0.0000	1	(2.7949)	01/06/2025
688005.SH	12/04/2024	SDB3260123594	(4,934.00)	5.0648	(24,989.96)	(24,989.96)	0.0000	4.5800	(1,627.2740)	0.0000	3.1793	(11.2960)	0.0000	1	(8.1167)	01/06/2025
688005.SH	12/04/2024	SDB3260123594	(1,803.00)	5.0648	(9,131.92)	(9,131.92)	0.0000	4.5800	(1,627.2740)	0.0000	1.1618	(4.1278)	0.0000	1	(2.9660)	01/06/2025
688005.SH	12/04/2024	SDB3260123594	(5,197.00)	5.0648	(26,322.02)	(26,322.02)	0.0000	4.5800	(1,627.2740)	0.0000	3.3487	(11.8981)	0.0000	1	(8.5493)	01/06/2025
688005.SH	12/04/2024	SDB3260123594	(2,300.00)	5.0648	(11,649.15)	(11,649.15)	0.0000	4.5800	(1,627.2740)	0.0000	1.4820	(5.2657)	0.0000	1	(3.7836)	01/06/2025
688005.SH	12/04/2024	SDB3260123594	(9,500.00)	5.0648	(48,116.06)	(48,116.06)	0.0000	4.5800	(1,627.2740)	0.0000	6.1214	(21.7494)	0.0000	1	(15.6280)	01/06/2025
688005.SH	12/04/2024	SDB3260123594	(221.00)	5.0648	(1,119.33)	(1,119.33)	0.0000	4.5800	(1,627.2740)	0.0000	0.1424	(0.5060)	0.0000	1	(0.3636)	01/06/2025
688005.SH	12/04/2024	SDB3260123594	(4,879.00)	5.0648	(24,711.39)	(24,711.39)	0.0000	4.5800	(1,627.2740)	0.0000	3.1438	(11.1701)	0.0000	1	(8.0262)	01/06/2025
688005.SH	12/04/2024	SDB3260123594	(8,658.00)	5.0648	(43,851.45)	(43,851.45)	0.0000	4.5800	(1,627.2740)	0.0000	5.5789	(19.8218)	0.0000	1	(14.2429)	01/06/2025
688005.SH	12/04/2024	SDB3260123594	(1,312.00)	5.0648	(6,645.08)	(6,645.08)	0.0000	4.5800	(1,627.2740)	0.0000	0.8454	(3.0037)	0.0000	1	(2.1583)	01/06/2025
688005.SH	12/04/2024	SDB3260123594	(10,202.00)	5.0648	(51,671.58)	(51,671.58)	0.0000	4.5800	(1,627.2740)	0.0000	6.5738	(23.3566)	0.0000	1	(16.7828)	01/06/2025
688005.SH	12/04/2024	SDB3260123594	(8,501.00)	5.0648	(43,056.27)	(43,056.27)	0.0000	4.5800	(1,627.2740)	0.0000	5.4777	(19.4623)	0.0000	1	(13.9846)	01/06/2025
688005.SH	12/04/2024	SDB3260123594	(11,798.00)	5.0648	(59,755.08)	(59,755.08)	0.0000	4.5800	(1,627.2740)	0.0000	7.6022	(27.0105)	0.0000	1	(19.4083)	01/06/2025
688005.SH	12/04/2024	SDB3260123594	(1,753.00)	5.0648	(8,878.68)	(8,878.68)	0.0000	4.5800	(1,627.2740)	0.0000	1.1296	(4.0133)	0.0000	1	(2.8838)	01/06/2025
688005.SH	12/04/2024	SDB3260123594	(4,547.00)	5.0648	(23,029.86)	(23,029.86)	0.0000	4.5800	(1,627.2740)	0.0000	2.9299	(10.4100)	0.0000	1	(7.4801)	01/06/2025
688005.SH	12/04/2024	SDB3260123594	(4,568.00)	5.0648	(23,136.23)	(23,136.23)	0.0000	4.5800	(1,627.2740)	0.0000	2.9434	(10.4580)	0.0000	1	(7.5146)	01/06/2025
688005.SH	12/04/2024	SDB3260123594	(3,232.00)	5.0648	(16,369.59)	(16,369.59)	0.0000	4.5800	(1,627.2740)	0.0000	2.0826	(7.3994)	0.0000	1	(5.3168)	01/06/2025
688005.SH	12/04/2024	SDB3260123594	(2,082.00)	5.0648	(10,545.01)	(10,545.01)	0.0000	4.5800	(1,627.2740)	0.0000	1.3416	(4.7666)	0.0000	1	(3.4250)	01/06/2025
688005.SH	12/04/2024	SDB3260123594	(7,118.00)	5.0648	(36,051.59)	(36,051.59)	0.0000	4.5800	(1,627.2740)	0.0000	4.5866	(16.2961)	0.0000	1	(11.7095)	01/06/2025
688005.SH	12/04/2024	SDB3260123594	(2,939.00)	5.0648	(14,885.59)	(14,885.59)	0.0000	4.5800	(1,627.2740)	0.0000	1.8938	(6.7286)	0.0000	1	(4.8348)	01/06/2025
688005.SH	12/04/2024	SDB3260123594	(9,161.00)	5.0648	(46,399.07)	(46,399.07)	0.0000	4.5800	(1,627.2740)	0.0000	5.9030	(20.9733)	0.0000	1	(15.0703)	01/06/2025
688005.SH	12/04/2024	SDB3260123594	(794.00)	5.0648	(4,021.49)	(4,021.49)	0.0000	4.5800	(1,627.2740)	0.0000	0.5116	(1.8178)	0.0000	1	(1.3062)	01/06/2025
688005.SH	12/04/2024	SDB3260123594	(5,206.00)	5.0648	(26,367.60)	(26,367.60)	0.0000	4.5800	(1,627.2740)	0.0000	3.3545	(11.9187)	0.0000	1	(8.5642)	01/06/2025
688005.SH	12/04/2024	SDB3260123594	(3,900.00)	5.0648	(19,752.91)	(19,752.91)	0.0000	4.5800	(1,627.2740)	0.0000	2.5130	(8.9287)	0.0000	1	(6.4157)	01/06/2025
688005.SH	12/04/2024	SDB3260123594	(2,411.00)	5.0648	(12,211.35)	(12,211.35)	0.0000	4.5800	(1,627.2740)	0.0000	1.5536	(5.5198)	0.0000	1	(3.9662)	01/06/2025
688005.SH	12/04/2024	SDB3260123594	(1,989.00)	5.0648	(10,073.98)	(10,073.98)	0.0000	4.5800	(1,627.2740)	0.0000	1.2816	(4.5536)	0.0000	1	(3.2720)	01/06/2025
TOTAL NINGBO RONBAY NEW ENERGY TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND											2,148.5920	(7,109.1163)	0.0000		(4,960.5243)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
NINGBO SHAN SHAN CO CMN CLASS A SERIES NORTHBOUND																
600884.SH	01/03/2025	SDB3263116865	(1,200.00)	1.0548	(1,339.04)	(1,265.75)	0.0000	4.3300	(1,689.5127)	0.0000	0.4832	(1.7821)	0.0000	3	(1.2989)	01/06/2025
600884.SH	01/03/2025	SDB3263116865	(2,100.00)	1.0548	(2,346.79)	(2,215.06)	0.0000	4.3300	(1,689.5127)	0.0000	0.8468	(3.1186)	0.0000	3	(2.2718)	01/06/2025
600884.SH	01/03/2025	SDB3263116865	(1,900.00)	1.0548	(2,289.62)	(2,004.10)	0.0000	4.3300	(1,689.5127)	0.0000	0.8262	(2.8216)	0.0000	3	(1.9955)	01/06/2025
600884.SH	01/03/2025	SDB3263116865	(9,600.00)	1.0548	(11,568.59)	(10,126.00)	0.0000	4.3300	(1,689.5127)	0.0000	4.1743	(14.2567)	0.0000	3	(10.0823)	01/06/2025
600884.SH	01/03/2025	SDB3263116865	(5,600.00)	1.0548	(6,748.34)	(5,906.84)	0.0000	4.3300	(1,689.5127)	0.0000	2.4350	(8.3164)	0.0000	3	(5.8814)	01/06/2025
600884.SH	01/03/2025	SDB3263116865	(26,800.00)	1.0548	(32,295.63)	(28,268.43)	0.0000	4.3300	(1,689.5127)	0.0000	11.6533	(39.7999)	0.0000	3	(28.1465)	01/06/2025
600884.SH	01/02/2025	SDB3263116865	(1,200.00)	1.0735	(1,339.04)	(1,288.16)	0.0000	4.3300	(1,689.5127)	0.0000	0.1611	(0.6045)	0.0000	1	(0.4435)	01/06/2025
600884.SH	01/02/2025	SDB3263116865	(2,100.00)	1.0735	(2,346.79)	(2,254.28)	0.0000	4.3300	(1,689.5127)	0.0000	0.2823	(1.0580)	0.0000	1	(0.7757)	01/06/2025
600884.SH	01/02/2025	SDB3263116865	(1,900.00)	1.0735	(2,289.62)	(2,039.58)	0.0000	4.3300	(1,689.5127)	0.0000	0.2754	(0.9572)	0.0000	1	(0.6818)	01/06/2025
600884.SH	01/02/2025	SDB3263116865	(9,600.00)	1.0735	(11,568.59)	(10,305.26)	0.0000	4.3300	(1,689.5127)	0.0000	1.3914	(4.8364)	0.0000	1	(3.4449)	01/06/2025
600884.SH	01/02/2025	SDB3263116865	(5,600.00)	1.0735	(6,748.34)	(6,011.40)	0.0000	4.3300	(1,689.5127)	0.0000	0.8117	(2.8212)	0.0000	1	(2.0095)	01/06/2025
600884.SH	01/02/2025	SDB3263116865	(26,800.00)	1.0735	(32,295.63)	(28,768.86)	0.0000	4.3300	(1,689.5127)	0.0000	3.8844	(13.5015)	0.0000	1	(9.6170)	01/06/2025
600884.SH	12/31/2024	SDB3263116865	(1,200.00)	1.1103	(1,339.04)	(1,332.41)	0.0000	4.3300	(1,689.5127)	0.0000	0.3221	(1.2506)	0.0000	2	(0.9285)	01/06/2025
600884.SH	12/31/2024	SDB3263116865	(2,100.00)	1.1103	(2,346.79)	(2,331.72)	0.0000	4.3300	(1,689.5127)	0.0000	0.5645	(2.1886)	0.0000	2	(1.6241)	01/06/2025
600884.SH	12/31/2024	SDB3263116865	(1,900.00)	1.1103	(2,289.62)	(2,109.65)	0.0000	4.3300	(1,689.5127)	0.0000	0.5508	(1.9802)	0.0000	2	(1.4294)	01/06/2025
600884.SH	12/31/2024	SDB3263116865	(9,600.00)	1.1103	(11,568.59)	(10,659.29)	0.0000	4.3300	(1,689.5127)	0.0000	2.7829	(10.0050)	0.0000	2	(7.2221)	01/06/2025
600884.SH	12/31/2024	SDB3263116865	(5,600.00)	1.1103	(6,748.34)	(6,217.92)	0.0000	4.3300	(1,689.5127)	0.0000	1.6234	(5.8363)	0.0000	2	(4.2129)	01/06/2025
600884.SH	12/31/2024	SDB3263116865	(26,800.00)	1.1103	(32,295.63)	(29,757.19)	0.0000	4.3300	(1,689.5127)	0.0000	7.7689	(27.9306)	0.0000	2	(20.1617)	01/06/2025
600884.SH	12/30/2024	SDB3263116865	(1,200.00)	1.1006	(1,339.04)	(1,320.68)	0.0000	4.3300	(1,689.5127)	0.0000	0.1611	(0.6198)	0.0000	1	(0.4587)	01/06/2025
600884.SH	12/30/2024	SDB3263116865	(2,100.00)	1.1006	(2,346.79)	(2,311.18)	0.0000	4.3300	(1,689.5127)	0.0000	0.2823	(1.0847)	0.0000	1	(0.8024)	01/06/2025
600884.SH	12/30/2024	SDB3263116865	(1,900.00)	1.1006	(2,289.62)	(2,091.07)	0.0000	4.3300	(1,689.5127)	0.0000	0.2754	(0.9814)	0.0000	1	(0.7060)	01/06/2025
600884.SH	12/30/2024	SDB3263116865	(9,600.00)	1.1006	(11,568.59)	(10,565.40)	0.0000	4.3300	(1,689.5127)	0.0000	1.3914	(4.9584)	0.0000	1	(3.5670)	01/06/2025
600884.SH	12/30/2024	SDB3263116865	(5,600.00)	1.1006	(6,748.34)	(6,163.15)	0.0000	4.3300	(1,689.5127)	0.0000	0.8117	(2.8924)	0.0000	1	(2.0807)	01/06/2025
600884.SH	12/30/2024	SDB3263116865	(26,800.00)	1.1006	(32,295.63)	(29,495.09)	0.0000	4.3300	(1,689.5127)	0.0000	3.8844	(13.8423)	0.0000	1	(9.9579)	01/06/2025
600884.SH	12/27/2024	SDB3263116865	(1,900.00)	1.1330	(2,289.62)	(2,152.71)	0.0000	4.3300	(1,700.0000)	0.0000	0.8262	(3.0497)	0.0000	3	(2.2235)	01/06/2025
600884.SH	12/27/2024	SDB3263116865	(9,600.00)	1.1330	(11,568.59)	(10,876.85)	0.0000	4.3300	(1,700.0000)	0.0000	4.1743	(15.4089)	0.0000	3	(11.2345)	01/06/2025
600884.SH	12/27/2024	SDB3263116865	(5,600.00)	1.1330	(6,748.34)	(6,344.83)	0.0000	4.3300	(1,700.0000)	0.0000	2.4350	(8.9885)	0.0000	3	(6.5535)	01/06/2025
600884.SH	12/27/2024	SDB3263116865	(26,800.00)	1.1330	(32,295.63)	(30,364.53)	0.0000	4.3300	(1,700.0000)	0.0000	11.6533	(43.0164)	0.0000	3	(31.3631)	01/06/2025
600884.SH	12/26/2024	SDB3263116865	(1,900.00)	1.1211	(2,289.62)	(2,130.16)	0.0000	4.3300	(1,700.0000)	0.0000	0.2754	(1.0059)	0.0000	1	(0.7305)	01/06/2025
600884.SH	12/26/2024	SDB3263116865	(9,600.00)	1.1211	(11,568.59)	(10,762.92)	0.0000	4.3300	(1,700.0000)	0.0000	1.3914	(5.0825)	0.0000	1	(3.6910)	01/06/2025
600884.SH	12/26/2024	SDB3263116865	(5,600.00)	1.1211	(6,748.34)	(6,278.37)	0.0000	4.3300	(1,700.0000)	0.0000	0.8117	(2.9648)	0.0000	1	(2.1531)	01/06/2025
600884.SH	12/26/2024	SDB3263116865	(26,800.00)	1.1211	(32,295.63)	(30,046.50)	0.0000	4.3300	(1,700.0000)	0.0000	3.8844	(14.1886)	0.0000	1	(10.3042)	01/06/2025
600884.SH	12/24/2024	SDB3263116865	(1,900.00)	1.1211	(2,289.62)	(2,130.16)	0.0000	4.3300	(1,700.0000)	0.0000	0.5508	(2.0118)	0.0000	2	(1.4610)	01/06/2025
600884.SH	12/24/2024	SDB3263116865	(9,600.00)	1.1211	(11,568.59)	(10,762.92)	0.0000	4.3300	(1,700.0000)	0.0000	2.7829	(10.1650)	0.0000	2	(7.3821)	01/06/2025
600884.SH	12/24/2024	SDB3263116865	(5,600.00)	1.1211	(6,748.34)	(6,278.37)	0.0000	4.3300	(1,700.0000)	0.0000	1.6234	(5.9296)	0.0000	2	(4.3062)	01/06/2025
600884.SH	12/24/2024	SDB3263116865	(26,800.00)	1.1211	(32,295.63)	(30,046.50)	0.0000	4.3300	(1,700.0000)	0.0000	7.7689	(28.3772)	0.0000	2	(20.6084)	01/06/2025
600884.SH	12/23/2024	SDB3263116865	(1,900.00)	1.1289	(2,289.62)	(2,144.88)	0.0000	4.3300	(1,700.0000)	0.0000	0.2754	(1.0129)	0.0000	1	(0.7375)	01/06/2025
600884.SH	12/23/2024	SDB3263116865	(9,600.00)	1.1289	(11,568.59)	(10,837.27)	0.0000	4.3300	(1,700.0000)	0.0000	1.3914	(5.1176)	0.0000	1	(3.7262)	01/06/2025
600884.SH	12/23/2024	SDB3263116865	(5,600.00)	1.1289	(6,748.34)	(6,321.74)	0.0000	4.3300	(1,700.0000)	0.0000	0.8117	(2.9853)	0.0000	1	(2.1736)	01/06/2025
600884.SH	12/23/2024	SDB3263116865	(26,800.00)	1.1289	(32,295.63)	(30,254.04)	0.0000	4.3300	(1,700.0000)	0.0000	3.8844	(14.2866)	0.0000	1	(10.4022)	01/06/2025
600884.SH	12/20/2024	SDB3263116865	(1,900.00)	1.1273	(2,289.62)	(2,141.84)	0.0000	4.3300	(1,700.0000)	0.0000	0.8262	(3.0343)	0.0000	3	(2.2081)	01/06/2025
600884.SH	12/20/2024	SDB3263116865	(9,600.00)	1.1273	(11,568.59)	(10,821.95)	0.0000	4.3300	(1,700.0000)	0.0000	4.1743	(15.3311)	0.0000	3	(11.1568)	01/06/2025
600884.SH	12/20/2024	SDB3263116865	(5,600.00)	1.1273	(6,748.34)	(6,312.80)	0.0000	4.3300	(1,700.0000)	0.0000	2.4350	(8.9431)	0.0000	3	(6.5081)	01/06/2025
600884.SH	12/20/2024	SDB3263116865	(26,800.00)	1.1273	(32,295.63)	(30,211.26)	0.0000	4.3300	(1,700.0000)	0.0000	11.6533	(42.7993)	0.0000	3	(31.1460)	01/06/2025
600884.SH	12/19/2024	SDB3263116865	(1,900.00)	1.1390	(2,289.62)	(2,164.02)	0.0000	4.5800	(1,700.0000)	0.0000	0.2913	(1.0219)	0.0000	1	(0.7306)	01/06/2025
600884.SH	12/19/2024	SDB3263116865	(9,600.00)	1.1390	(11,568.59)	(10,934.02)	0.0000	4.5800	(1,700.0000)	0.0000	1.4718	(5.1633)	0.0000	1	(3.6915)	01/06/2025
600884.SH	12/19/2024	SDB3263116865	(5,600.00)	1.1390	(6,748.34)	(6,378.18)	0.0000	4.5800	(1,700.0000)	0.0000	0.8585	(3.0119)	0.0000	1	(2.1534)	01/06/2025
600884.SH	12/19/2024	SDB3263116865	(26,800.00)	1.1390	(32,295.63)	(30,524.13)	0.0000	4.5800	(1,700.0000)	0.0000	4.1087	(14.4142)	0.0000	1	(10.3054)	01/06/2025
600884.SH	12/18/2024	SDB3263116865	(1,900.00)	1.1607	(2,289.62)	(2,205.35)	0.0000	4.5800	(1,700.0000)	0.0000	0.2913	(1.0414)	0.0000	1	(0.7501)	01/06/2025
600884.SH	12/18/2024	SDB3263116865	(9,600.00)	1.1607	(11,568.59)	(11,142.81)	0.0000	4.5800	(1,700.0000)	0.0000	1.4718	(5.2619)	0.0000	1	(3.7901)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
NINGBO SHAN SHAN CO CMN CLASS A SERIES NORTHBOUND (Cont.)																
600884.SH	12/18/2024	SDB3263116865	(5,600.00)	1.1607	(6,748.34)	(6,499.97)	0.0000	4.5800	(1,700.0000)	0.0000	0.8585	(3.0694)	0.0000	1	(2.2109)	01/06/2025
600884.SH	12/18/2024	SDB3263116865	(26,800.00)	1.1607	(32,295.63)	(31,107.00)	0.0000	4.5800	(1,700.0000)	0.0000	4.1087	(14.6894)	0.0000	1	(10.5807)	01/06/2025
600884.SH	12/17/2024	SDB3263116865	(1,900.00)	1.2015	(2,289.62)	(2,282.78)	0.0000	4.5800	(1,700.0000)	0.0000	0.2913	(1.0780)	0.0000	1	(0.7867)	01/06/2025
600884.SH	12/17/2024	SDB3263116865	(9,600.00)	1.2015	(11,568.59)	(11,534.04)	0.0000	4.5800	(1,700.0000)	0.0000	1.4718	(5.4466)	0.0000	1	(3.9748)	01/06/2025
600884.SH	12/17/2024	SDB3263116865	(5,600.00)	1.2015	(6,748.34)	(6,728.19)	0.0000	4.5800	(1,700.0000)	0.0000	0.8585	(3.1772)	0.0000	1	(2.3187)	01/06/2025
600884.SH	12/17/2024	SDB3263116865	(26,800.00)	1.2015	(32,295.63)	(32,199.18)	0.0000	4.5800	(1,700.0000)	0.0000	4.1087	(15.2052)	0.0000	1	(11.0964)	01/06/2025
600884.SH	12/16/2024	SDB3263116865	(1,900.00)	1.2044	(2,289.62)	(2,288.38)	0.0000	4.5800	(1,700.0000)	0.0000	0.2913	(1.0806)	0.0000	1	(0.7893)	01/06/2025
600884.SH	12/16/2024	SDB3263116865	(9,600.00)	1.2044	(11,568.59)	(11,562.36)	0.0000	4.5800	(1,700.0000)	0.0000	1.4718	(5.4600)	0.0000	1	(3.9882)	01/06/2025
600884.SH	12/16/2024	SDB3263116865	(5,600.00)	1.2044	(6,748.34)	(6,744.71)	0.0000	4.5800	(1,700.0000)	0.0000	0.8585	(3.1850)	0.0000	1	(2.3265)	01/06/2025
600884.SH	12/16/2024	SDB3263116865	(26,800.00)	1.2044	(32,295.63)	(32,278.27)	0.0000	4.5800	(1,700.0000)	0.0000	4.1087	(15.2425)	0.0000	1	(11.1338)	01/06/2025
600884.SH	12/13/2024	SDB3263116865	(1,900.00)	1.2052	(2,289.62)	(2,289.84)	0.0000	4.5800	(1,700.0000)	0.0000	0.8739	(3.2439)	0.0000	3	(2.3701)	01/06/2025
600884.SH	12/13/2024	SDB3263116865	(9,600.00)	1.2052	(11,568.59)	(11,569.70)	0.0000	4.5800	(1,700.0000)	0.0000	4.4153	(16.3904)	0.0000	3	(11.9751)	01/06/2025
600884.SH	12/13/2024	SDB3263116865	(5,600.00)	1.2052	(6,748.34)	(6,748.99)	0.0000	4.5800	(1,700.0000)	0.0000	2.5756	(9.5611)	0.0000	3	(6.9855)	01/06/2025
600884.SH	12/13/2024	SDB3263116865	(26,800.00)	1.2052	(32,295.63)	(32,298.74)	0.0000	4.5800	(1,700.0000)	0.0000	12.3262	(45.7566)	0.0000	3	(33.4304)	01/06/2025
600884.SH	12/12/2024	SDB3263116865	(1,900.00)	1.2014	(2,289.62)	(2,282.60)	0.0000	4.5800	(1,700.0000)	0.0000	0.2913	(1.0779)	0.0000	1	(0.7866)	01/06/2025
600884.SH	12/12/2024	SDB3263116865	(9,600.00)	1.2014	(11,568.59)	(11,533.11)	0.0000	4.5800	(1,700.0000)	0.0000	1.4718	(5.4462)	0.0000	1	(3.9744)	01/06/2025
600884.SH	12/12/2024	SDB3263116865	(5,600.00)	1.2014	(6,748.34)	(6,727.65)	0.0000	4.5800	(1,700.0000)	0.0000	0.8585	(3.1769)	0.0000	1	(2.3184)	01/06/2025
600884.SH	12/12/2024	SDB3263116865	(26,800.00)	1.2014	(32,295.63)	(32,196.61)	0.0000	4.5800	(1,700.0000)	0.0000	4.1087	(15.2040)	0.0000	1	(11.0952)	01/06/2025
600884.SH	12/11/2024	SDB3263116865	(1,900.00)	1.2033	(2,289.62)	(2,286.29)	0.0000	4.5800	(1,700.0000)	0.0000	0.2913	(1.0796)	0.0000	1	(0.7883)	01/06/2025
600884.SH	12/11/2024	SDB3263116865	(9,600.00)	1.2033	(11,568.59)	(11,551.78)	0.0000	4.5800	(1,700.0000)	0.0000	1.4718	(5.4550)	0.0000	1	(3.9832)	01/06/2025
600884.SH	12/11/2024	SDB3263116865	(5,600.00)	1.2033	(6,748.34)	(6,738.54)	0.0000	4.5800	(1,700.0000)	0.0000	0.8585	(3.1821)	0.0000	1	(2.3235)	01/06/2025
600884.SH	12/11/2024	SDB3263116865	(26,800.00)	1.2033	(32,295.63)	(32,248.71)	0.0000	4.5800	(1,700.0000)	0.0000	4.1087	(15.2286)	0.0000	1	(11.1198)	01/06/2025
600884.SH	12/10/2024	SDB3263116865	(1,900.00)	1.1889	(2,289.62)	(2,258.92)	0.0000	4.5800	(1,700.0000)	0.0000	0.2913	(1.0667)	0.0000	1	(0.7754)	01/06/2025
600884.SH	12/10/2024	SDB3263116865	(9,600.00)	1.1889	(11,568.59)	(11,413.49)	0.0000	4.5800	(1,700.0000)	0.0000	1.4718	(5.3897)	0.0000	1	(3.9179)	01/06/2025
600884.SH	12/10/2024	SDB3263116865	(5,600.00)	1.1889	(6,748.34)	(6,657.87)	0.0000	4.5800	(1,700.0000)	0.0000	0.8585	(3.1440)	0.0000	1	(2.2855)	01/06/2025
600884.SH	12/10/2024	SDB3263116865	(26,800.00)	1.1889	(32,295.63)	(31,862.65)	0.0000	4.5800	(1,700.0000)	0.0000	4.1087	(15.0463)	0.0000	1	(10.9375)	01/06/2025
600884.SH	12/09/2024	SDB3263116865	(1,900.00)	1.1805	(2,289.62)	(2,242.97)	0.0000	4.5800	(1,700.0000)	0.0000	0.2913	(1.0592)	0.0000	1	(0.7679)	01/06/2025
600884.SH	12/09/2024	SDB3263116865	(9,600.00)	1.1805	(11,568.59)	(11,332.88)	0.0000	4.5800	(1,700.0000)	0.0000	1.4718	(5.3516)	0.0000	1	(3.8799)	01/06/2025
600884.SH	12/09/2024	SDB3263116865	(5,600.00)	1.1805	(6,748.34)	(6,610.84)	0.0000	4.5800	(1,700.0000)	0.0000	0.8585	(3.1218)	0.0000	1	(2.2632)	01/06/2025
600884.SH	12/09/2024	SDB3263116865	(26,800.00)	1.1805	(32,295.63)	(31,637.61)	0.0000	4.5800	(1,700.0000)	0.0000	4.1087	(14.9400)	0.0000	1	(10.8313)	01/06/2025
600884.SH	12/06/2024	SDB3263116865	(1,900.00)	1.1987	(2,289.62)	(2,277.55)	0.0000	4.5800	(1,700.0000)	0.0000	0.8739	(3.2265)	0.0000	3	(2.3527)	01/06/2025
600884.SH	12/06/2024	SDB3263116865	(9,600.00)	1.1987	(11,568.59)	(11,507.64)	0.0000	4.5800	(1,700.0000)	0.0000	4.4153	(16.3025)	0.0000	3	(11.8871)	01/06/2025
600884.SH	12/06/2024	SDB3263116865	(5,600.00)	1.1987	(6,748.34)	(6,712.79)	0.0000	4.5800	(1,700.0000)	0.0000	2.5756	(9.5098)	0.0000	3	(6.9342)	01/06/2025
600884.SH	12/06/2024	SDB3263116865	(26,800.00)	1.1987	(32,295.63)	(32,125.48)	0.0000	4.5800	(1,700.0000)	0.0000	12.3262	(45.5111)	0.0000	3	(33.1849)	01/06/2025
600884.SH	12/05/2024	SDB3263116865	(1,900.00)	1.2091	(2,289.62)	(2,297.25)	0.0000	4.5800	(1,700.0000)	0.0000	0.2913	(1.0848)	0.0000	1	(0.7935)	01/06/2025
600884.SH	12/05/2024	SDB3263116865	(9,600.00)	1.2091	(11,568.59)	(11,607.14)	0.0000	4.5800	(1,700.0000)	0.0000	1.4718	(5.4811)	0.0000	1	(4.0094)	01/06/2025
600884.SH	12/05/2024	SDB3263116865	(5,600.00)	1.2091	(6,748.34)	(6,770.83)	0.0000	4.5800	(1,700.0000)	0.0000	0.8585	(3.1973)	0.0000	1	(2.3388)	01/06/2025
600884.SH	12/05/2024	SDB3263116865	(26,800.00)	1.2091	(32,295.63)	(32,403.26)	0.0000	4.5800	(1,700.0000)	0.0000	4.1087	(15.3015)	0.0000	1	(11.1928)	01/06/2025
600884.SH	12/04/2024	SDB3263116865	(1,900.00)	1.2051	(2,289.62)	(2,299.62)	0.0000	4.5800	(1,700.0000)	0.0000	0.2913	(1.0812)	0.0000	1	(0.7899)	01/06/2025
600884.SH	12/04/2024	SDB3263116865	(9,600.00)	1.2051	(11,568.59)	(11,568.59)	0.0000	4.5800	(1,700.0000)	0.0000	1.4718	(5.4629)	0.0000	1	(3.9912)	01/06/2025
600884.SH	12/04/2024	SDB3263116865	(5,600.00)	1.2051	(6,748.34)	(6,748.34)	0.0000	4.5800	(1,700.0000)	0.0000	0.8585	(3.1867)	0.0000	1	(2.3282)	01/06/2025
600884.SH	12/04/2024	SDB3263116865	(26,800.00)	1.2051	(32,295.63)	(32,295.63)	0.0000	4.5800	(1,700.0000)	0.0000	4.1087	(15.2507)	0.0000	1	(11.1420)	01/06/2025
TOTAL NINGBO SHAN SHAN CO CMN CLASS A SERIES NORTHBOUND												218.9588	(797.2097)	0.0000	(578.2509)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
NINGXIA BAOFENG ENERGY GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND																
600989.SH	01/03/2025	SDB3264857840	(23,600.00)	2.3052	(52,395.00)	(54,403.17)	0.0000	4.3300	(475.0000)	0.0000	18.9059	(21.5346)	0.0000	3	(2.6287)	01/06/2025
600989.SH	01/03/2025	SDB3264857840	(22,700.00)	2.3052	(50,419.24)	(52,328.47)	0.0000	4.3300	(475.0000)	0.0000	18.1929	(20.7134)	0.0000	3	(2.5204)	01/06/2025
600989.SH	01/02/2025	SDB3264857840	(23,600.00)	2.2201	(52,395.00)	(52,395.00)	0.0000	4.3300	(475.0000)	0.0000	6.3020	(6.9132)	0.0000	1	(0.6113)	01/06/2025
600989.SH	01/02/2025	SDB3264857840	(22,700.00)	2.2211	(50,419.24)	(50,419.24)	0.0000	4.3300	(475.0000)	0.0000	6.0643	(6.6525)	0.0000	1	(0.5882)	01/06/2025
600989.SH	12/23/2024	SDB3264054721	(22,500.00)	2.1261	(51,373.17)	(47,836.89)	0.0000	4.3300	(675.0000)	0.0000	6.1791	(8.9694)	0.0000	1	(2.7904)	01/06/2025
600989.SH	12/23/2024	SDB3264054721	(6,400.00)	2.1261	(14,620.81)	(13,606.94)	0.0000	4.3300	(675.0000)	0.0000	1.7586	(2.5513)	0.0000	1	(0.7927)	01/06/2025
600989.SH	12/20/2024	SDB3264054721	(22,500.00)	2.1476	(51,373.17)	(48,321.07)	0.0000	4.3300	(675.0000)	0.0000	18.5372	(27.1806)	0.0000	3	(8.6434)	01/06/2025
600989.SH	12/20/2024	SDB3264054721	(6,400.00)	2.1476	(14,620.81)	(13,744.66)	0.0000	4.3300	(675.0000)	0.0000	5.2757	(7.7314)	0.0000	3	(2.4557)	01/06/2025
600989.SH	12/19/2024	SDB3264054721	(22,500.00)	2.1723	(51,373.17)	(48,875.78)	0.0000	4.5800	(675.0000)	0.0000	6.5358	(9.1642)	0.0000	1	(2.6284)	01/06/2025
600989.SH	12/19/2024	SDB3264054721	(6,400.00)	2.1723	(14,620.81)	(13,902.44)	0.0000	4.5800	(675.0000)	0.0000	1.8601	(2.6067)	0.0000	1	(0.7466)	01/06/2025
600989.SH	12/18/2024	SDB3264054721	(22,500.00)	2.1678	(51,373.17)	(48,774.47)	0.0000	4.5800	(675.0000)	0.0000	6.5358	(9.1452)	0.0000	1	(2.6094)	01/06/2025
600989.SH	12/18/2024	SDB3264054721	(6,400.00)	2.1678	(14,620.81)	(13,873.63)	0.0000	4.5800	(675.0000)	0.0000	1.8601	(2.6013)	0.0000	1	(0.7412)	01/06/2025
600989.SH	12/17/2024	SDB3264054721	(22,500.00)	2.2391	(51,373.17)	(50,380.88)	0.0000	4.5800	(675.0000)	0.0000	6.5358	(9.4464)	0.0000	1	(2.9106)	01/06/2025
600989.SH	12/17/2024	SDB3264054721	(16,100.00)	2.2391	(36,780.48)	(36,050.32)	0.0000	4.5800	(675.0000)	0.0000	4.6793	(6.7594)	0.0000	1	(2.0801)	01/06/2025
600989.SH	12/16/2024	SDB3264054721	(22,500.00)	2.2255	(51,373.17)	(50,074.76)	0.0000	4.5800	(675.0000)	0.0000	6.5358	(9.3890)	0.0000	1	(2.8532)	01/06/2025
600989.SH	12/16/2024	SDB3264054721	(24,500.00)	2.2255	(55,970.30)	(54,525.85)	0.0000	4.5800	(675.0000)	0.0000	7.1207	(10.2236)	0.0000	1	(3.1029)	01/06/2025
600989.SH	12/13/2024	SDB3264054721	(22,500.00)	2.2833	(51,373.17)	(51,373.17)	0.0000	4.5800	(675.0000)	0.0000	19.6074	(28.8974)	0.0000	3	(9.2900)	01/06/2025
600989.SH	12/13/2024	SDB3264054721	(24,500.00)	2.2845	(55,970.30)	(55,970.30)	0.0000	4.5800	(675.0000)	0.0000	21.3620	(31.4833)	0.0000	3	(10.1213)	01/06/2025
600989.SH	12/06/2024	SDB3263040665	(3,100.00)	2.1536	(6,918.74)	(6,676.07)	0.0000	4.5800	(950.0000)	0.0000	2.6407	(5.2852)	0.0000	3	(2.6446)	01/06/2025
600989.SH	12/06/2024	SDB3263040665	(4,200.00)	2.1536	(9,373.77)	(9,045.00)	0.0000	4.5800	(950.0000)	0.0000	3.5777	(7.1606)	0.0000	3	(3.5830)	01/06/2025
600989.SH	12/05/2024	SDB3263040665	(3,100.00)	2.1972	(6,918.74)	(6,811.32)	0.0000	4.5800	(985.3639)	0.0000	0.8802	(1.8643)	0.0000	1	(0.9841)	01/06/2025
600989.SH	12/05/2024	SDB3263040665	(13,600.00)	2.1972	(30,353.16)	(29,881.91)	0.0000	4.5800	(985.3639)	0.0000	3.8616	(8.1790)	0.0000	1	(4.3174)	01/06/2025
600989.SH	12/05/2024	SDB3263040665	(7,200.00)	2.1972	(16,069.32)	(15,819.83)	0.0000	4.5800	(985.3639)	0.0000	2.0444	(4.3301)	0.0000	1	(2.2857)	01/06/2025
600989.SH	12/05/2024	SDB3263040665	(6,200.00)	2.1972	(13,837.47)	(13,622.63)	0.0000	4.5800	(985.3639)	0.0000	1.7604	(3.7287)	0.0000	1	(1.9682)	01/06/2025
600989.SH	12/05/2024	SDB3263040665	(1,500.00)	2.1972	(3,347.78)	(3,295.80)	0.0000	4.5800	(985.3639)	0.0000	0.4259	(0.9021)	0.0000	1	(0.4762)	01/06/2025
600989.SH	12/04/2024	SDB3263040665	(3,100.00)	2.2319	(6,918.74)	(6,918.74)	0.0000	4.5800	(985.3639)	0.0000	0.8802	(1.8937)	0.0000	1	(1.0135)	01/06/2025
600989.SH	12/04/2024	SDB3263040665	(13,600.00)	2.2319	(30,353.16)	(30,353.16)	0.0000	4.5800	(985.3639)	0.0000	3.8616	(8.3080)	0.0000	1	(4.4464)	01/06/2025
600989.SH	12/04/2024	SDB3263040665	(7,200.00)	2.2319	(16,069.32)	(16,069.32)	0.0000	4.5800	(985.3639)	0.0000	2.0444	(4.3984)	0.0000	1	(2.3540)	01/06/2025
600989.SH	12/04/2024	SDB3263040665	(6,200.00)	2.2319	(13,837.47)	(13,837.47)	0.0000	4.5800	(985.3639)	0.0000	1.7604	(3.7875)	0.0000	1	(2.0271)	01/06/2025
600989.SH	12/04/2024	SDB3263040665	(1,500.00)	2.2319	(3,347.78)	(3,347.78)	0.0000	4.5800	(985.3639)	0.0000	0.4259	(0.9163)	0.0000	1	(0.4904)	01/06/2025
TOTAL NINGXIA BAOFENG ENERGY GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND											188.0117	(272.7170)	0.0000		(84.7054)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
NSFOCUS TECHNOLOGIES GROUP CO LTD CMN CLASS A SERIES NORTHBOUND																
300369.ZK	12/30/2024	SDB3261985901	(100.00)	1.0855	(118.85)	(108.55)	0.0000	4.3300	(2,020.8904)	0.0000	0.0143	(0.0609)	0.0000	1	(0.0466)	01/06/2025
300369.ZK	12/30/2024	SDB3261985901	(2,400.00)	1.0855	(2,852.34)	(2,605.21)	0.0000	4.3300	(2,020.8904)	0.0000	0.3431	(1.4625)	0.0000	1	(1.1194)	01/06/2025
300369.ZK	12/30/2024	SDB3261985901	(4,800.00)	1.0855	(5,704.69)	(5,210.43)	0.0000	4.3300	(2,020.8904)	0.0000	0.6861	(2.9249)	0.0000	1	(2.2388)	01/06/2025
300369.ZK	12/27/2024	SDB3261985901	(100.00)	1.1535	(118.85)	(115.35)	0.0000	4.3300	(2,020.8904)	0.0000	0.0429	(0.1943)	0.0000	3	(0.1514)	01/06/2025
300369.ZK	12/27/2024	SDB3261985901	(2,400.00)	1.1535	(2,852.34)	(2,768.47)	0.0000	4.3300	(2,020.8904)	0.0000	1.0292	(4.6623)	0.0000	3	(3.6331)	01/06/2025
300369.ZK	12/27/2024	SDB3261985901	(4,800.00)	1.1535	(5,704.69)	(5,536.94)	0.0000	4.3300	(2,020.8904)	0.0000	2.0584	(9.3246)	0.0000	3	(7.2662)	01/06/2025
300369.ZK	12/26/2024	SDB3261985901	(100.00)	1.1594	(118.85)	(115.94)	0.0000	4.3300	(2,020.8904)	0.0000	0.0143	(0.0651)	0.0000	1	(0.0508)	01/06/2025
300369.ZK	12/26/2024	SDB3261985901	(2,400.00)	1.1594	(2,852.34)	(2,782.61)	0.0000	4.3300	(2,020.8904)	0.0000	0.3431	(1.5620)	0.0000	1	(1.2190)	01/06/2025
300369.ZK	12/26/2024	SDB3261985901	(4,800.00)	1.1594	(5,704.69)	(5,565.22)	0.0000	4.3300	(2,020.8904)	0.0000	0.6861	(3.1241)	0.0000	1	(2.4379)	01/06/2025
300369.ZK	12/24/2024	SDB3261985901	(100.00)	1.1594	(118.85)	(115.94)	0.0000	4.3300	(2,020.8904)	0.0000	0.0286	(0.1302)	0.0000	2	(0.1016)	01/06/2025
300369.ZK	12/24/2024	SDB3261985901	(2,400.00)	1.1594	(2,852.34)	(2,782.61)	0.0000	4.3300	(2,020.8904)	0.0000	0.6861	(3.1241)	0.0000	2	(2.4379)	01/06/2025
300369.ZK	12/24/2024	SDB3261985901	(4,800.00)	1.1594	(5,704.69)	(5,565.22)	0.0000	4.3300	(2,020.8904)	0.0000	1.3723	(6.2482)	0.0000	2	(4.8759)	01/06/2025
300369.ZK	12/23/2024	SDB3261985901	(100.00)	1.1344	(118.85)	(113.44)	0.0000	4.3300	(2,021.0526)	0.0000	0.0143	(0.0637)	0.0000	1	(0.0494)	01/06/2025
300369.ZK	12/23/2024	SDB3261985901	(2,700.00)	1.1344	(3,208.89)	(3,062.79)	0.0000	4.3300	(2,021.0526)	0.0000	0.3860	(1.7195)	0.0000	1	(1.3335)	01/06/2025
300369.ZK	12/23/2024	SDB3261985901	(4,800.00)	1.1344	(5,704.69)	(5,444.97)	0.0000	4.3300	(2,021.0526)	0.0000	0.6861	(3.0568)	0.0000	1	(2.3707)	01/06/2025
300369.ZK	12/20/2024	SDB3261985901	(100.00)	1.1245	(118.85)	(112.45)	0.0000	4.3300	(2,021.0526)	0.0000	0.0429	(0.1894)	0.0000	3	(0.1465)	01/06/2025
300369.ZK	12/20/2024	SDB3261985901	(2,700.00)	1.1245	(3,208.89)	(3,036.27)	0.0000	4.3300	(2,021.0526)	0.0000	1.1579	(5.1137)	0.0000	3	(3.9558)	01/06/2025
300369.ZK	12/20/2024	SDB3261985901	(4,800.00)	1.1245	(5,704.69)	(5,397.81)	0.0000	4.3300	(2,021.0526)	0.0000	2.0584	(9.0910)	0.0000	3	(7.0326)	01/06/2025
300369.ZK	12/19/2024	SDB3261985901	(100.00)	1.1966	(118.85)	(119.66)	0.0000	4.5800	(2,021.0526)	0.0000	0.0151	(0.0672)	0.0000	1	(0.0521)	01/06/2025
300369.ZK	12/19/2024	SDB3261985901	(2,700.00)	1.1966	(3,208.89)	(3,230.80)	0.0000	4.5800	(2,021.0526)	0.0000	0.4082	(1.8138)	0.0000	1	(1.4055)	01/06/2025
300369.ZK	12/19/2024	SDB3261985901	(4,800.00)	1.1966	(5,704.69)	(5,743.65)	0.0000	4.5800	(2,021.0526)	0.0000	0.7258	(3.2245)	0.0000	1	(2.4987)	01/06/2025
300369.ZK	12/18/2024	SDB3261985901	(100.00)	1.1895	(118.85)	(118.95)	0.0000	4.5800	(2,021.0526)	0.0000	0.0151	(0.0668)	0.0000	1	(0.0517)	01/06/2025
300369.ZK	12/18/2024	SDB3261985901	(2,700.00)	1.1895	(3,208.89)	(3,211.71)	0.0000	4.5800	(2,021.0526)	0.0000	0.4082	(1.8031)	0.0000	1	(1.3948)	01/06/2025
300369.ZK	12/18/2024	SDB3261985901	(4,800.00)	1.1895	(5,704.69)	(5,709.70)	0.0000	4.5800	(2,021.0526)	0.0000	0.7258	(3.2054)	0.0000	1	(2.4797)	01/06/2025
300369.ZK	12/17/2024	SDB3261985901	(100.00)	1.2372	(118.85)	(123.72)	0.0000	4.5800	(2,021.0526)	0.0000	0.0151	(0.0695)	0.0000	1	(0.0543)	01/06/2025
300369.ZK	12/17/2024	SDB3261985901	(2,700.00)	1.2372	(3,208.89)	(3,340.56)	0.0000	4.5800	(2,021.0526)	0.0000	0.4082	(1.8754)	0.0000	1	(1.4672)	01/06/2025
300369.ZK	12/17/2024	SDB3261985901	(4,800.00)	1.2372	(5,704.69)	(5,938.77)	0.0000	4.5800	(2,021.0526)	0.0000	0.7258	(3.3340)	0.0000	1	(2.6083)	01/06/2025
300369.ZK	12/16/2024	SDB3261985901	(100.00)	1.2402	(118.85)	(124.02)	0.0000	4.5800	(2,021.0526)	0.0000	0.0151	(0.0696)	0.0000	1	(0.0545)	01/06/2025
300369.ZK	12/16/2024	SDB3261985901	(2,700.00)	1.2402	(3,208.89)	(3,348.65)	0.0000	4.5800	(2,021.0526)	0.0000	0.4082	(1.8799)	0.0000	1	(1.4717)	01/06/2025
300369.ZK	12/16/2024	SDB3261985901	(4,800.00)	1.2402	(5,704.69)	(5,953.16)	0.0000	4.5800	(2,021.0526)	0.0000	0.7258	(3.3421)	0.0000	1	(2.6164)	01/06/2025
300369.ZK	12/13/2024	SDB3261985901	(100.00)	1.2259	(118.85)	(122.59)	0.0000	4.5800	(2,021.0526)	0.0000	0.0454	(0.2065)	0.0000	3	(0.1611)	01/06/2025
300369.ZK	12/13/2024	SDB3261985901	(2,700.00)	1.2259	(3,208.89)	(3,309.89)	0.0000	4.5800	(2,021.0526)	0.0000	1.2247	(5.5745)	0.0000	3	(4.3498)	01/06/2025
300369.ZK	12/13/2024	SDB3261985901	(4,800.00)	1.2259	(5,704.69)	(5,884.24)	0.0000	4.5800	(2,021.0526)	0.0000	2.1773	(9.9103)	0.0000	3	(7.7330)	01/06/2025
300369.ZK	12/12/2024	SDB3261985901	(100.00)	1.1890	(118.85)	(118.90)	0.0000	4.5800	(2,021.0526)	0.0000	0.0151	(0.0668)	0.0000	1	(0.0516)	01/06/2025
300369.ZK	12/12/2024	SDB3261985901	(2,700.00)	1.1890	(3,208.89)	(3,210.36)	0.0000	4.5800	(2,021.0526)	0.0000	0.4082	(1.8023)	0.0000	1	(1.3941)	01/06/2025
300369.ZK	12/12/2024	SDB3261985901	(4,800.00)	1.1890	(5,704.69)	(5,707.31)	0.0000	4.5800	(2,021.0526)	0.0000	0.7258	(3.2041)	0.0000	1	(2.4783)	01/06/2025
300369.ZK	12/11/2024	SDB3261985901	(100.00)	1.2281	(118.85)	(122.81)	0.0000	4.5800	(2,021.0526)	0.0000	0.0151	(0.0689)	0.0000	1	(0.0538)	01/06/2025
300369.ZK	12/11/2024	SDB3261985901	(2,700.00)	1.2281	(3,208.89)	(3,315.85)	0.0000	4.5800	(2,021.0526)	0.0000	0.4082	(1.8615)	0.0000	1	(1.4533)	01/06/2025
300369.ZK	12/11/2024	SDB3261985901	(4,800.00)	1.2281	(5,704.69)	(5,894.84)	0.0000	4.5800	(2,021.0526)	0.0000	0.7258	(3.3094)	0.0000	1	(2.5836)	01/06/2025
300369.ZK	12/10/2024	SDB3261985901	(100.00)	1.1889	(118.85)	(118.89)	0.0000	4.5800	(2,021.0526)	0.0000	0.0151	(0.0667)	0.0000	1	(0.0516)	01/06/2025
300369.ZK	12/10/2024	SDB3261985901	(2,700.00)	1.1889	(3,208.89)	(3,210.04)	0.0000	4.5800	(2,021.0526)	0.0000	0.4082	(1.8021)	0.0000	1	(1.3939)	01/06/2025
300369.ZK	12/10/2024	SDB3261985901	(4,800.00)	1.1889	(5,704.69)	(5,706.74)	0.0000	4.5800	(2,021.0526)	0.0000	0.7258	(3.2038)	0.0000	1	(2.4780)	01/06/2025
300369.ZK	12/09/2024	SDB3261985901	(100.00)	1.1599	(118.85)	(115.99)	0.0000	4.5800	(2,021.0526)	0.0000	0.0151	(0.0651)	0.0000	1	(0.0500)	01/06/2025
300369.ZK	12/09/2024	SDB3261985901	(2,700.00)	1.1599	(3,208.89)	(3,131.78)	0.0000	4.5800	(2,021.0526)	0.0000	0.4082	(1.7582)	0.0000	1	(1.3499)	01/06/2025
300369.ZK	12/09/2024	SDB3261985901	(4,800.00)	1.1599	(5,704.69)	(5,567.61)	0.0000	4.5800	(2,021.0526)	0.0000	0.7258	(3.1257)	0.0000	1	(2.3999)	01/06/2025
300369.ZK	12/06/2024	SDB3261985901	(100.00)	1.1932	(118.85)	(119.32)	0.0000	4.5800	(2,021.0526)	0.0000	0.0454	(0.2010)	0.0000	3	(0.1556)	01/06/2025
300369.ZK	12/06/2024	SDB3261985901	(2,700.00)	1.1932	(3,208.89)	(3,221.73)	0.0000	4.5800	(2,021.0526)	0.0000	1.2247	(5.4261)	0.0000	3	(4.2013)	01/06/2025
300369.ZK	12/06/2024	SDB3261985901	(4,800.00)	1.1932	(5,704.69)	(5,727.51)	0.0000	4.5800	(2,021.0526)	0.0000	2.1773	(9.6463)	0.0000	3	(7.4690)	01/06/2025
300369.ZK	12/05/2024	SDB3261985901	(100.00)	1.1912	(118.85)	(119.12)	0.0000	4.5800	(2,021.0526)	0.0000	0.0151	(0.0669)	0.0000	1	(0.0518)	01/06/2025
300369.ZK	12/05/2024	SDB3261985901	(2,700.00)	1.1912	(3,208.89)	(3,216.34)	0.0000	4.5800	(2,021.0526)	0.0000	0.4082	(1.8057)	0.0000	1	(1.3974)	01/06/2025

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Fund: ALL
Business Date: Jan 6, 2025
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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
NSFOCUS TECHNOLOGIES GROUP CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
300369.ZK	12/05/2024	SDB3261985901	(4,800.00)	1.1912	(5,704.69)	(5,717.93)	0.0000	4.5800	(2,021.0526)	0.0000	0.7258	(3.2101)	0.0000	1	(2.4843)	01/06/2025
300369.ZK	12/04/2024	SDB3261985901	(100.00)	1.1885	(118.85)	(118.85)	0.0000	4.5800	(2,021.0526)	0.0000	0.0151	(0.0667)	0.0000	1	(0.0516)	01/06/2025
300369.ZK	12/04/2024	SDB3261985901	(2,700.00)	1.1885	(3,208.89)	(3,208.89)	0.0000	4.5800	(2,021.0526)	0.0000	0.4082	(1.8015)	0.0000	1	(1.3932)	01/06/2025
300369.ZK	12/04/2024	SDB3261985901	(4,800.00)	1.1885	(5,704.69)	(5,704.69)	0.0000	4.5800	(2,021.0526)	0.0000	0.7258	(3.2026)	0.0000	1	(2.4769)	01/06/2025
TOTAL NSFOCUS TECHNOLOGIES GROUP CO LTD CMN CLASS A SERIES NORTHBOUND											30.0362	(134.3214)	0.0000		(104.2852)	

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
OFFCN EDUCATION TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND																
002607.ZK	12/30/2024	SDB3264520321	(5,100.00)	0.5065	(2,884.21)	(2,583.04)	0.0000	4.3300	(2,125.0000)	0.0000	0.3469	(1.5247)	0.0000	1	(1.1778)	01/06/2025
002607.ZK	12/30/2024	SDB3264520321	(9,900.00)	0.5065	(5,603.68)	(5,014.13)	0.0000	4.3300	(2,125.0000)	0.0000	0.6740	(2.9597)	0.0000	1	(2.2857)	01/06/2025
002607.ZK	12/27/2024	SDB3264520321	(5,100.00)	0.5378	(2,884.21)	(2,742.61)	0.0000	4.3300	(2,125.0000)	0.0000	1.0407	(4.8567)	0.0000	3	(3.8160)	01/06/2025
002607.ZK	12/27/2024	SDB3264520321	(9,900.00)	0.5378	(5,603.68)	(5,323.89)	0.0000	4.3300	(2,125.0000)	0.0000	2.0220	(9.4277)	0.0000	3	(7.4057)	01/06/2025
002607.ZK	12/26/2024	SDB3264520321	(5,100.00)	0.5655	(2,884.21)	(2,884.21)	0.0000	4.3300	(2,125.0000)	0.0000	0.3469	(1.7025)	0.0000	1	(1.3556)	01/06/2025
002607.ZK	12/26/2024	SDB3264520321	(9,900.00)	0.5660	(5,603.68)	(5,603.68)	0.0000	4.3300	(2,125.0000)	0.0000	0.6740	(3.3077)	0.0000	1	(2.6337)	01/06/2025
002607.ZK	12/24/2024	SDB3264520321	(5,100.00)	0.5655	(2,884.21)	(2,884.21)	0.0000	4.3300	(2,125.0000)	0.0000	0.6938	(3.4050)	0.0000	2	(2.7112)	01/06/2025
002607.ZK	12/24/2024	SDB3264520321	(9,900.00)	0.5660	(5,603.68)	(5,603.68)	0.0000	4.3300	(2,125.0000)	0.0000	1.3480	(6.6155)	0.0000	2	(5.2675)	01/06/2025
TOTAL OFFCN EDUCATION TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND											7.1463	(33.7995)	0.0000		(26.6532)	

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
PANGANG GROUP VANADIUM TITANIUM & RESOURCES CO., LTD. CMN CLASS A SERIES NORTHBOUND																
000629.ZK	01/03/2025	SDB3264054700	(1,400.00)	0.4050	(654.79)	(566.93)	0.0000	4.3300	(1,858.3177)	0.0000	0.2363	(0.8780)	0.0000	3	(0.6417)	01/06/2025
000629.ZK	01/03/2025	SDB3264054700	(16,400.00)	0.4050	(7,653.75)	(6,641.21)	0.0000	4.3300	(1,858.3177)	0.0000	2.7617	(10.2846)	0.0000	3	(7.5228)	01/06/2025
000629.ZK	01/03/2025	SDB3264054700	(32,500.00)	0.4050	(15,709.56)	(13,160.94)	0.0000	4.3300	(1,858.3177)	0.0000	5.6685	(20.3810)	0.0000	3	(14.7125)	01/06/2025
000629.ZK	01/03/2025	SDB3264054700	(3,200.00)	0.4050	(1,529.44)	(1,295.85)	0.0000	4.3300	(1,858.3177)	0.0000	0.5519	(2.0067)	0.0000	3	(1.4549)	01/06/2025
000629.ZK	01/02/2025	SDB3264054700	(1,400.00)	0.4121	(654.79)	(576.99)	0.0000	4.3300	(1,858.3177)	0.0000	0.0788	(0.2978)	0.0000	1	(0.2191)	01/06/2025
000629.ZK	01/02/2025	SDB3264054700	(16,400.00)	0.4121	(7,653.75)	(6,759.00)	0.0000	4.3300	(1,858.3177)	0.0000	0.9206	(3.4890)	0.0000	1	(2.5684)	01/06/2025
000629.ZK	01/02/2025	SDB3264054700	(32,500.00)	0.4121	(15,709.56)	(13,394.35)	0.0000	4.3300	(1,858.3177)	0.0000	1.8895	(6.9142)	0.0000	1	(5.0246)	01/06/2025
000629.ZK	01/02/2025	SDB3264054700	(3,200.00)	0.4121	(1,529.44)	(1,318.83)	0.0000	4.3300	(1,858.3177)	0.0000	0.1840	(0.6808)	0.0000	1	(0.4968)	01/06/2025
000629.ZK	12/31/2024	SDB3264054700	(1,400.00)	0.4148	(654.79)	(580.77)	0.0000	4.3300	(1,858.3177)	0.0000	0.1575	(0.5996)	0.0000	2	(0.4421)	01/06/2025
000629.ZK	12/31/2024	SDB3264054700	(16,400.00)	0.4148	(7,653.75)	(6,803.34)	0.0000	4.3300	(1,858.3177)	0.0000	1.8412	(7.0238)	0.0000	2	(5.1826)	01/06/2025
000629.ZK	12/31/2024	SDB3264054700	(32,500.00)	0.4148	(15,709.56)	(13,482.23)	0.0000	4.3300	(1,858.3177)	0.0000	3.7790	(13.9190)	0.0000	2	(10.1400)	01/06/2025
000629.ZK	12/31/2024	SDB3264054700	(3,200.00)	0.4148	(1,529.44)	(1,327.48)	0.0000	4.3300	(1,858.3177)	0.0000	0.3679	(1.3705)	0.0000	2	(1.0026)	01/06/2025
000629.ZK	12/30/2024	SDB3264054700	(1,400.00)	0.4134	(654.79)	(578.75)	0.0000	4.3300	(1,858.3177)	0.0000	0.0788	(0.2988)	0.0000	1	(0.2200)	01/06/2025
000629.ZK	12/30/2024	SDB3264054700	(16,400.00)	0.4134	(7,653.75)	(6,779.69)	0.0000	4.3300	(1,858.3177)	0.0000	0.9206	(3.4997)	0.0000	1	(2.5791)	01/06/2025
000629.ZK	12/30/2024	SDB3264054700	(32,500.00)	0.4134	(15,709.56)	(13,435.37)	0.0000	4.3300	(1,858.3177)	0.0000	1.8895	(6.9353)	0.0000	1	(5.0458)	01/06/2025
000629.ZK	12/30/2024	SDB3264054700	(3,200.00)	0.4134	(1,529.44)	(1,322.87)	0.0000	4.3300	(1,858.3177)	0.0000	0.1840	(0.6829)	0.0000	1	(0.4989)	01/06/2025
000629.ZK	12/27/2024	SDB3264054700	(1,400.00)	0.4256	(654.79)	(595.79)	0.0000	4.3300	(1,858.3177)	0.0000	0.2363	(0.9226)	0.0000	3	(0.6864)	01/06/2025
000629.ZK	12/27/2024	SDB3264054700	(16,400.00)	0.4256	(7,653.75)	(6,979.20)	0.0000	4.3300	(1,858.3177)	0.0000	2.7617	(10.8080)	0.0000	3	(8.0462)	01/06/2025
000629.ZK	12/27/2024	SDB3264054700	(32,500.00)	0.4256	(15,709.56)	(13,830.73)	0.0000	4.3300	(1,858.3177)	0.0000	5.6685	(21.4182)	0.0000	3	(15.7497)	01/06/2025
000629.ZK	12/27/2024	SDB3264054700	(3,200.00)	0.4256	(1,529.44)	(1,361.80)	0.0000	4.3300	(1,858.3177)	0.0000	0.5519	(2.1089)	0.0000	3	(1.5570)	01/06/2025
000629.ZK	12/26/2024	SDB3264054700	(1,400.00)	0.4293	(654.79)	(601.04)	0.0000	4.3300	(1,858.3177)	0.0000	0.0788	(0.3103)	0.0000	1	(0.2315)	01/06/2025
000629.ZK	12/26/2024	SDB3264054700	(16,400.00)	0.4293	(7,653.75)	(7,040.75)	0.0000	4.3300	(1,858.3177)	0.0000	0.9206	(3.6344)	0.0000	1	(2.7139)	01/06/2025
000629.ZK	12/26/2024	SDB3264054700	(32,500.00)	0.4293	(15,709.56)	(13,952.70)	0.0000	4.3300	(1,858.3177)	0.0000	1.8895	(7.2024)	0.0000	1	(5.3129)	01/06/2025
000629.ZK	12/26/2024	SDB3264054700	(3,200.00)	0.4293	(1,529.44)	(1,373.80)	0.0000	4.3300	(1,858.3177)	0.0000	0.1840	(0.7092)	0.0000	1	(0.5252)	01/06/2025
000629.ZK	12/24/2024	SDB3264054700	(1,400.00)	0.4293	(654.79)	(601.04)	0.0000	4.3300	(1,858.3177)	0.0000	0.1575	(0.6205)	0.0000	2	(0.4630)	01/06/2025
000629.ZK	12/24/2024	SDB3264054700	(16,400.00)	0.4293	(7,653.75)	(7,040.75)	0.0000	4.3300	(1,858.3177)	0.0000	1.8412	(7.2689)	0.0000	2	(5.4277)	01/06/2025
000629.ZK	12/24/2024	SDB3264054700	(32,500.00)	0.4293	(15,709.56)	(13,952.70)	0.0000	4.3300	(1,858.3177)	0.0000	3.7790	(14.4048)	0.0000	2	(10.6257)	01/06/2025
000629.ZK	12/24/2024	SDB3264054700	(3,200.00)	0.4293	(1,529.44)	(1,373.80)	0.0000	4.3300	(1,858.3177)	0.0000	0.3679	(1.4183)	0.0000	2	(1.0504)	01/06/2025
000629.ZK	12/23/2024	SDB3264054700	(1,400.00)	0.4307	(654.79)	(602.98)	0.0000	4.3300	(1,858.3177)	0.0000	0.0788	(0.3113)	0.0000	1	(0.2325)	01/06/2025
000629.ZK	12/23/2024	SDB3264054700	(16,400.00)	0.4307	(7,653.75)	(7,063.53)	0.0000	4.3300	(1,858.3177)	0.0000	0.9206	(3.6462)	0.0000	1	(2.7256)	01/06/2025
000629.ZK	12/23/2024	SDB3264054700	(32,500.00)	0.4307	(15,709.56)	(13,997.85)	0.0000	4.3300	(1,858.3177)	0.0000	1.8895	(7.2257)	0.0000	1	(5.3362)	01/06/2025
000629.ZK	12/23/2024	SDB3264054700	(3,200.00)	0.4307	(1,529.44)	(1,378.25)	0.0000	4.3300	(1,858.3177)	0.0000	0.1840	(0.7115)	0.0000	1	(0.5275)	01/06/2025
000629.ZK	12/20/2024	SDB3264054700	(1,400.00)	0.4292	(654.79)	(600.94)	0.0000	4.3300	(1,858.3177)	0.0000	0.2363	(0.9306)	0.0000	3	(0.6944)	01/06/2025
000629.ZK	12/20/2024	SDB3264054700	(16,400.00)	0.4292	(7,653.75)	(7,039.63)	0.0000	4.3300	(1,858.3177)	0.0000	2.7617	(10.9016)	0.0000	3	(8.1398)	01/06/2025
000629.ZK	12/20/2024	SDB3264054700	(32,500.00)	0.4292	(15,709.56)	(13,950.50)	0.0000	4.3300	(1,858.3177)	0.0000	5.6685	(21.6037)	0.0000	3	(15.9352)	01/06/2025
000629.ZK	12/20/2024	SDB3264054700	(3,200.00)	0.4292	(1,529.44)	(1,373.59)	0.0000	4.3300	(1,858.3177)	0.0000	0.5519	(2.1271)	0.0000	3	(1.5753)	01/06/2025
000629.ZK	12/19/2024	SDB3264054700	(1,400.00)	0.4405	(654.79)	(616.68)	0.0000	4.5800	(1,858.3177)	0.0000	0.0833	(0.3183)	0.0000	1	(0.2350)	01/06/2025
000629.ZK	12/19/2024	SDB3264054700	(16,400.00)	0.4405	(7,653.75)	(7,224.02)	0.0000	4.5800	(1,858.3177)	0.0000	0.9737	(3.7290)	0.0000	1	(2.7553)	01/06/2025
000629.ZK	12/19/2024	SDB3264054700	(32,500.00)	0.4405	(15,709.56)	(14,315.89)	0.0000	4.5800	(1,858.3177)	0.0000	1.9986	(7.3899)	0.0000	1	(5.3912)	01/06/2025
000629.ZK	12/19/2024	SDB3264054700	(3,200.00)	0.4405	(1,529.44)	(1,409.56)	0.0000	4.5800	(1,858.3177)	0.0000	0.1946	(0.7276)	0.0000	1	(0.5330)	01/06/2025
000629.ZK	12/18/2024	SDB3264054700	(1,400.00)	0.4418	(654.79)	(618.50)	0.0000	4.5800	(1,858.3177)	0.0000	0.0833	(0.3193)	0.0000	1	(0.2360)	01/06/2025
000629.ZK	12/18/2024	SDB3264054700	(16,400.00)	0.4418	(7,653.75)	(7,245.24)	0.0000	4.5800	(1,858.3177)	0.0000	0.9737	(3.7400)	0.0000	1	(2.7663)	01/06/2025
000629.ZK	12/18/2024	SDB3264054700	(32,500.00)	0.4418	(15,709.56)	(14,357.95)	0.0000	4.5800	(1,858.3177)	0.0000	1.9986	(7.4116)	0.0000	1	(5.4130)	01/06/2025
000629.ZK	12/18/2024	SDB3264054700	(3,200.00)	0.4418	(1,529.44)	(1,413.71)	0.0000	4.5800	(1,858.3177)	0.0000	0.1946	(0.7298)	0.0000	1	(0.5352)	01/06/2025
000629.ZK	12/17/2024	SDB3264054700	(1,400.00)	0.4624	(654.79)	(647.39)	0.0000	4.5800	(1,858.3177)	0.0000	0.0833	(0.3342)	0.0000	1	(0.2509)	01/06/2025
000629.ZK	12/17/2024	SDB3264054700	(16,400.00)	0.4624	(7,653.75)	(7,583.66)	0.0000	4.5800	(1,858.3177)	0.0000	0.9737	(3.9147)	0.0000	1	(2.9410)	01/06/2025
000629.ZK	12/17/2024	SDB3264054700	(32,500.00)	0.4624	(15,709.56)	(15,028.58)	0.0000	4.5800	(1,858.3177)	0.0000	1.9986	(7.7577)	0.0000	1	(5.7591)	01/06/2025
000629.ZK	12/17/2024	SDB3264054700	(3,200.00)	0.4624	(1,529.44)	(1,479.74)	0.0000	4.5800	(1,858.3177)	0.0000	0.1946	(0.7638)	0.0000	1	(0.5693)	01/06/2025
000629.ZK	12/16/2024	SDB3264054700	(1,400.00)	0.4685	(654.79)	(655.95)	0.0000	4.5800	(1,858.3177)	0.0000	0.0833	(0.3386)	0.0000	1	(0.2553)	01/06/2025
000629.ZK	12/16/2024	SDB3264054700	(16,400.00)	0.4685	(7,653.75)	(7,683.99)	0.0000	4.5800	(1,858.3177)	0.0000	0.9737	(3.9665)	0.0000	1	(2.9927)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
PANGANG GROUP VANADIUM TITANIUM & RESOURCES CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000629.ZK	12/16/2024	SDB3264054700	(32,500.00)	0.4685	(15,709.56)	(15,227.42)	0.0000	4.5800	(1,858.3177)	0.0000	1.9986	(7.8604)	0.0000	1	(5.8618)	01/06/2025
000629.ZK	12/16/2024	SDB3264054700	(3,200.00)	0.4685	(1,529.44)	(1,499.32)	0.0000	4.5800	(1,858.3177)	0.0000	0.1946	(0.7739)	0.0000	1	(0.5794)	01/06/2025
000629.ZK	12/13/2024	SDB3264054700	(32,500.00)	0.4834	(15,709.56)	(15,709.56)	0.0000	4.5800	(1,850.0000)	0.0000	5.9958	(24.2189)	0.0000	3	(18.2231)	01/06/2025
000629.ZK	12/13/2024	SDB3264054700	(3,200.00)	0.4780	(1,529.44)	(1,529.44)	0.0000	4.5800	(1,850.0000)	0.0000	0.5837	(2.3579)	0.0000	3	(1.7742)	01/06/2025
TOTAL PANGANG GROUP VANADIUM TITANIUM & RESOURCES CO., LTD. CMN CLASS A SERIES NORTHBOUND											71.8180	(274.1976)	0.0000		(202.3796)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
PERFECT WORLD CO., LTD. (CN) CMN CLASS A SERIES NORTHBOUND																
002624.ZK	12/05/2024	SDB3261862961	(6,400.00)	1.8033	(11,427.07)	(11,541.27)	0.0000	4.5800	(1,206.1688)	0.0000	1.4538	(3.8669)	0.0000	1	(2.4131)	01/06/2025
002624.ZK	12/05/2024	SDB3261862961	(3,500.00)	1.8033	(6,249.18)	(6,311.63)	0.0000	4.5800	(1,206.1688)	0.0000	0.7950	(2.1147)	0.0000	1	(1.3197)	01/06/2025
002624.ZK	12/05/2024	SDB3261862961	(700.00)	1.8033	(1,249.84)	(1,262.33)	0.0000	4.5800	(1,206.1688)	0.0000	0.1590	(0.4229)	0.0000	1	(0.2639)	01/06/2025
002624.ZK	12/05/2024	SDB3261862961	(2,000.00)	1.8033	(3,570.96)	(3,606.65)	0.0000	4.5800	(1,206.1688)	0.0000	0.4543	(1.2084)	0.0000	1	(0.7541)	01/06/2025
002624.ZK	12/05/2024	SDB3261862961	(2,800.00)	1.8033	(4,999.34)	(5,049.30)	0.0000	4.5800	(1,206.1688)	0.0000	0.6360	(1.6918)	0.0000	1	(1.0557)	01/06/2025
002624.ZK	12/04/2024	SDB3261862961	(6,400.00)	1.7855	(11,427.07)	(11,427.07)	0.0000	4.5800	(1,206.1688)	0.0000	1.4538	(3.8286)	0.0000	1	(2.3748)	01/06/2025
002624.ZK	12/04/2024	SDB3261862961	(3,500.00)	1.7855	(6,249.18)	(6,249.18)	0.0000	4.5800	(1,206.1688)	0.0000	0.7950	(2.0938)	0.0000	1	(1.2987)	01/06/2025
002624.ZK	12/04/2024	SDB3261862961	(700.00)	1.7855	(1,249.84)	(1,249.84)	0.0000	4.5800	(1,206.1688)	0.0000	0.1590	(0.4188)	0.0000	1	(0.2597)	01/06/2025
002624.ZK	12/04/2024	SDB3261862961	(2,000.00)	1.7855	(3,570.96)	(3,570.96)	0.0000	4.5800	(1,206.1688)	0.0000	0.4543	(1.1964)	0.0000	1	(0.7421)	01/06/2025
002624.ZK	12/04/2024	SDB3261862961	(2,800.00)	1.7855	(4,999.34)	(4,999.34)	0.0000	4.5800	(1,206.1688)	0.0000	0.6360	(1.6750)	0.0000	1	(1.0390)	01/06/2025
TOTAL PERFECT WORLD CO., LTD. (CN) CMN CLASS A SERIES NORTHBOUND											6.9963	(18.5172)	0.0000		(11.5209)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
PETROCHINA COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND																
601857.SH	01/03/2025	SDB3263707255	(51,200.00)	1.2313	(62,337.74)	(63,041.23)	0.0000	4.3300	(248.1707)	0.0000	22.4935	(13.0375)	0.0000	3	9.4560	01/06/2025
601857.SH	01/03/2025	SDB3263707255	(4,200.00)	1.2313	(5,128.11)	(5,171.35)	0.0000	4.3300	(248.1707)	0.0000	1.8504	(1.0695)	0.0000	3	0.7809	01/06/2025
601857.SH	01/03/2025	SDB3263707255	(20,800.00)	1.2313	(24,202.44)	(25,610.50)	0.0000	4.3300	(248.1707)	0.0000	8.7330	(5.2965)	0.0000	3	3.4366	01/06/2025
601857.SH	01/03/2025	SDB3263707255	(44,600.00)	1.2313	(51,698.80)	(54,914.82)	0.0000	4.3300	(248.1707)	0.0000	18.6547	(11.3569)	0.0000	3	7.2978	01/06/2025
601857.SH	01/03/2025	SDB3263707255	(200.00)	1.2313	(230.51)	(246.25)	0.0000	4.3300	(248.1707)	0.0000	0.0832	(0.0509)	0.0000	3	0.0322	01/06/2025
601857.SH	01/03/2025	SDB3263707255	(44,600.00)	1.2313	(50,900.20)	(54,914.82)	0.0000	4.3300	(248.1707)	0.0000	18.3665	(11.3569)	0.0000	3	7.0096	01/06/2025
601857.SH	01/03/2025	SDB3263707255	(39,400.00)	1.2313	(44,965.64)	(48,512.20)	0.0000	4.3300	(248.1707)	0.0000	16.2251	(10.0328)	0.0000	3	6.1923	01/06/2025
601857.SH	01/02/2025	SDB3263707255	(51,200.00)	1.2213	(62,337.74)	(62,532.66)	0.0000	4.3300	(248.1707)	0.0000	7.4978	(4.3108)	0.0000	1	3.1871	01/06/2025
601857.SH	01/02/2025	SDB3263707255	(4,200.00)	1.2213	(5,128.11)	(5,129.63)	0.0000	4.3300	(248.1707)	0.0000	0.6168	(0.3536)	0.0000	1	0.2632	01/06/2025
601857.SH	01/02/2025	SDB3263707255	(20,800.00)	1.2213	(24,202.44)	(25,403.89)	0.0000	4.3300	(248.1707)	0.0000	2.9110	(1.7513)	0.0000	1	1.1598	01/06/2025
601857.SH	01/02/2025	SDB3263707255	(44,600.00)	1.2213	(51,698.80)	(54,471.81)	0.0000	4.3300	(248.1707)	0.0000	6.2182	(3.7551)	0.0000	1	2.4631	01/06/2025
601857.SH	01/02/2025	SDB3263707255	(200.00)	1.2213	(230.51)	(244.27)	0.0000	4.3300	(248.1707)	0.0000	0.0277	(0.0168)	0.0000	1	0.0109	01/06/2025
601857.SH	01/02/2025	SDB3263707255	(44,600.00)	1.2213	(50,900.20)	(54,471.81)	0.0000	4.3300	(248.1707)	0.0000	6.1222	(3.7551)	0.0000	1	2.3671	01/06/2025
601857.SH	01/02/2025	SDB3263707255	(39,400.00)	1.2213	(44,965.64)	(48,120.84)	0.0000	4.3300	(248.1707)	0.0000	5.4084	(3.3173)	0.0000	1	2.0911	01/06/2025
601857.SH	12/31/2024	SDB3263707255	(20,800.00)	1.2021	(24,202.44)	(25,003.12)	0.0000	4.3300	(312.2994)	0.0000	5.8220	(4.3380)	0.0000	2	1.4840	01/06/2025
601857.SH	12/31/2024	SDB3263707255	(44,600.00)	1.2021	(51,698.80)	(53,612.46)	0.0000	4.3300	(312.2994)	0.0000	12.4364	(9.3017)	0.0000	2	3.1347	01/06/2025
601857.SH	12/31/2024	SDB3263707255	(200.00)	1.2021	(230.51)	(240.41)	0.0000	4.3300	(312.2994)	0.0000	0.0554	(0.0417)	0.0000	2	0.0137	01/06/2025
601857.SH	12/31/2024	SDB3263707255	(44,600.00)	1.2021	(50,900.20)	(53,612.46)	0.0000	4.3300	(312.2994)	0.0000	12.2443	(9.3017)	0.0000	2	2.9426	01/06/2025
601857.SH	12/31/2024	SDB3263707255	(39,400.00)	1.2021	(44,965.64)	(47,361.68)	0.0000	4.3300	(312.2994)	0.0000	10.8167	(8.2172)	0.0000	2	2.5995	01/06/2025
601857.SH	12/30/2024	SDB3263707255	(20,800.00)	1.1745	(24,202.44)	(24,429.23)	0.0000	4.3300	(312.2994)	0.0000	2.9110	(2.1192)	0.0000	1	0.7918	01/06/2025
601857.SH	12/30/2024	SDB3263707255	(44,600.00)	1.1745	(51,698.80)	(52,381.90)	0.0000	4.3300	(312.2994)	0.0000	6.2182	(4.5441)	0.0000	1	1.6741	01/06/2025
601857.SH	12/30/2024	SDB3263707255	(200.00)	1.1745	(230.51)	(234.90)	0.0000	4.3300	(312.2994)	0.0000	0.0277	(0.0204)	0.0000	1	0.0073	01/06/2025
601857.SH	12/30/2024	SDB3263707255	(44,600.00)	1.1745	(50,900.20)	(52,381.90)	0.0000	4.3300	(312.2994)	0.0000	6.1222	(4.5441)	0.0000	1	1.5780	01/06/2025
601857.SH	12/30/2024	SDB3263707255	(39,400.00)	1.1745	(44,965.64)	(46,274.59)	0.0000	4.3300	(312.2994)	0.0000	5.4084	(4.0143)	0.0000	1	1.3941	01/06/2025
601857.SH	12/27/2024	SDB3263707255	(20,800.00)	1.1412	(24,202.44)	(23,737.27)	0.0000	4.3300	(332.5102)	0.0000	8.7330	(6.5774)	0.0000	3	2.1556	01/06/2025
601857.SH	12/27/2024	SDB3263707255	(44,600.00)	1.1412	(51,698.80)	(50,898.19)	0.0000	4.3300	(332.5102)	0.0000	18.6547	(14.1035)	0.0000	3	4.5512	01/06/2025
601857.SH	12/27/2024	SDB3263707255	(200.00)	1.1412	(230.51)	(228.24)	0.0000	4.3300	(332.5102)	0.0000	0.0832	(0.0632)	0.0000	3	0.0199	01/06/2025
601857.SH	12/27/2024	SDB3263707255	(44,600.00)	1.1412	(50,900.20)	(50,898.19)	0.0000	4.3300	(332.5102)	0.0000	18.3665	(14.1035)	0.0000	3	4.2630	01/06/2025
601857.SH	12/27/2024	SDB3263707255	(84,200.00)	1.1412	(96,094.09)	(96,090.30)	0.0000	4.3300	(332.5102)	0.0000	34.6740	(26.6258)	0.0000	3	8.0481	01/06/2025
601857.SH	12/26/2024	SDB3263707255	(20,800.00)	1.1512	(24,202.44)	(23,945.31)	0.0000	4.3300	(357.7047)	0.0000	2.9110	(2.3793)	0.0000	1	0.5318	01/06/2025
601857.SH	12/26/2024	SDB3263707255	(44,600.00)	1.1512	(51,698.80)	(51,344.28)	0.0000	4.3300	(357.7047)	0.0000	6.2182	(5.1017)	0.0000	1	1.1165	01/06/2025
601857.SH	12/26/2024	SDB3263707255	(200.00)	1.1512	(230.51)	(230.24)	0.0000	4.3300	(357.7047)	0.0000	0.0277	(0.0229)	0.0000	1	0.0048	01/06/2025
601857.SH	12/26/2024	SDB3263707255	(44,600.00)	1.1512	(50,900.20)	(51,344.28)	0.0000	4.3300	(357.7047)	0.0000	6.1222	(5.1017)	0.0000	1	1.0205	01/06/2025
601857.SH	12/26/2024	SDB3263707255	(200,000.00)	1.1512	(228,252.00)	(230,243.40)	0.0000	4.3300	(357.7047)	0.0000	27.4536	(22.8775)	0.0000	1	4.5761	01/06/2025
601857.SH	12/24/2024	SDB3263707255	(20,800.00)	1.1512	(24,202.44)	(23,945.31)	0.0000	4.3300	(357.7047)	0.0000	5.8220	(4.7585)	0.0000	2	1.0635	01/06/2025
601857.SH	12/24/2024	SDB3263707255	(44,600.00)	1.1512	(51,698.80)	(51,344.28)	0.0000	4.3300	(357.7047)	0.0000	12.4364	(10.2034)	0.0000	2	2.2331	01/06/2025
601857.SH	12/24/2024	SDB3263707255	(200.00)	1.1512	(230.51)	(230.24)	0.0000	4.3300	(357.7047)	0.0000	0.0554	(0.0458)	0.0000	2	0.0097	01/06/2025
601857.SH	12/24/2024	SDB3263707255	(44,600.00)	1.1512	(50,900.20)	(51,344.28)	0.0000	4.3300	(357.7047)	0.0000	12.2443	(10.2034)	0.0000	2	2.0409	01/06/2025
601857.SH	12/24/2024	SDB3263707255	(200,000.00)	1.1512	(228,252.00)	(230,243.40)	0.0000	4.3300	(357.7047)	0.0000	54.9073	(45.7551)	0.0000	2	9.1522	01/06/2025
601857.SH	12/23/2024	SDB3263707255	(20,800.00)	1.1673	(24,202.44)	(24,279.59)	0.0000	4.3300	(357.7047)	0.0000	2.9110	(2.4125)	0.0000	1	0.4985	01/06/2025
601857.SH	12/23/2024	SDB3263707255	(44,600.00)	1.1673	(51,698.80)	(52,061.04)	0.0000	4.3300	(357.7047)	0.0000	6.2182	(5.1729)	0.0000	1	1.0453	01/06/2025
601857.SH	12/23/2024	SDB3263707255	(200.00)	1.1673	(230.51)	(233.46)	0.0000	4.3300	(357.7047)	0.0000	0.0277	(0.0232)	0.0000	1	0.0045	01/06/2025
601857.SH	12/23/2024	SDB3263707255	(44,600.00)	1.1673	(50,900.20)	(52,061.04)	0.0000	4.3300	(357.7047)	0.0000	6.1222	(5.1729)	0.0000	1	0.9493	01/06/2025
601857.SH	12/23/2024	SDB3263707255	(200,000.00)	1.1673	(228,252.00)	(233,457.60)	0.0000	4.3300	(357.7047)	0.0000	27.4536	(23.1969)	0.0000	1	4.2567	01/06/2025
601857.SH	12/20/2024	SDB3263707255	(20,800.00)	1.1629	(24,202.44)	(24,189.19)	0.0000	4.3300	(357.7047)	0.0000	8.7330	(7.2105)	0.0000	3	1.5226	01/06/2025
601857.SH	12/20/2024	SDB3263707255	(44,600.00)	1.1629	(51,698.80)	(51,867.21)	0.0000	4.3300	(357.7047)	0.0000	18.6547	(15.4610)	0.0000	3	3.1937	01/06/2025
601857.SH	12/20/2024	SDB3263707255	(200.00)	1.1629	(230.51)	(232.59)	0.0000	4.3300	(357.7047)	0.0000	0.0832	(0.0693)	0.0000	3	0.0138	01/06/2025
601857.SH	12/20/2024	SDB3263707255	(44,600.00)	1.1629	(50,900.20)	(51,867.21)	0.0000	4.3300	(357.7047)	0.0000	18.3665	(15.4610)	0.0000	3	2.9055	01/06/2025
601857.SH	12/20/2024	SDB3263707255	(200,000.00)	1.1629	(228,252.00)	(232,588.40)	0.0000	4.3300	(357.7047)	0.0000	82.3609	(69.3316)	0.0000	3	13.0293	01/06/2025
601857.SH	12/19/2024	SDB3263707255	(20,800.00)	1.1595	(24,202.44)	(24,118.52)	0.0000	4.5800	(357.7047)	0.0000	3.0791	(2.3965)	0.0000	1	0.6826	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
PETROCHINA COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
601857.SH	12/19/2024	SDB3263707255	(44,600.00)	1.1595	(51,698.80)	(51,715.66)	0.0000	4.5800	(357.7047)	0.0000	6.5772	(5.1386)	0.0000	1	1.4386	01/06/2025
601857.SH	12/19/2024	SDB3263707255	(200.00)	1.1595	(230.51)	(231.91)	0.0000	4.5800	(357.7047)	0.0000	0.0293	(0.0230)	0.0000	1	0.0063	01/06/2025
601857.SH	12/19/2024	SDB3263707255	(44,600.00)	1.1595	(50,900.20)	(51,715.66)	0.0000	4.5800	(357.7047)	0.0000	6.4756	(5.1386)	0.0000	1	1.3370	01/06/2025
601857.SH	12/19/2024	SDB3263707255	(200,000.00)	1.1595	(228,252.00)	(231,908.80)	0.0000	4.5800	(357.7047)	0.0000	29.0387	(23.0430)	0.0000	1	5.9957	01/06/2025
601857.SH	12/18/2024	SDB3263707255	(20,800.00)	1.1360	(24,202.44)	(23,629.07)	0.0000	4.5800	(369.0857)	0.0000	3.0791	(2.4225)	0.0000	1	0.6565	01/06/2025
601857.SH	12/18/2024	SDB3263707255	(44,600.00)	1.1360	(51,698.80)	(50,666.18)	0.0000	4.5800	(369.0857)	0.0000	6.5772	(5.1945)	0.0000	1	1.3827	01/06/2025
601857.SH	12/18/2024	SDB3263707255	(200.00)	1.1360	(230.51)	(227.20)	0.0000	4.5800	(369.0857)	0.0000	0.0293	(0.0233)	0.0000	1	0.0060	01/06/2025
601857.SH	12/18/2024	SDB3263707255	(44,600.00)	1.1360	(50,900.20)	(50,666.18)	0.0000	4.5800	(369.0857)	0.0000	6.4756	(5.1945)	0.0000	1	1.2811	01/06/2025
601857.SH	12/18/2024	SDB3263707255	(314,200.00)	1.1360	(358,583.89)	(356,935.28)	0.0000	4.5800	(369.0857)	0.0000	45.6198	(36.5944)	0.0000	1	9.0255	01/06/2025
601857.SH	12/17/2024	SDB3263707255	(20,800.00)	1.1629	(24,202.44)	(24,188.88)	0.0000	4.5800	(379.2437)	0.0000	3.0791	(2.5482)	0.0000	1	0.5309	01/06/2025
601857.SH	12/17/2024	SDB3263707255	(44,600.00)	1.1629	(51,698.80)	(51,866.54)	0.0000	4.5800	(379.2437)	0.0000	6.5772	(5.4639)	0.0000	1	1.1133	01/06/2025
601857.SH	12/17/2024	SDB3263707255	(200.00)	1.1629	(230.51)	(232.59)	0.0000	4.5800	(379.2437)	0.0000	0.0293	(0.0245)	0.0000	1	0.0048	01/06/2025
601857.SH	12/17/2024	SDB3263707255	(44,600.00)	1.1629	(50,900.20)	(51,866.54)	0.0000	4.5800	(379.2437)	0.0000	6.4756	(5.4639)	0.0000	1	1.0117	01/06/2025
601857.SH	12/17/2024	SDB3263707255	(441,500.00)	1.1629	(503,866.29)	(513,432.27)	0.0000	4.5800	(379.2437)	0.0000	64.1030	(54.0878)	0.0000	1	10.0152	01/06/2025
601857.SH	12/17/2024	SDB3263707255	(72,900.00)	1.1629	(83,191.66)	(84,777.38)	0.0000	4.5800	(379.2437)	0.0000	10.5838	(8.9309)	0.0000	1	1.6529	01/06/2025
601857.SH	12/17/2024	SDB3263707255	(7,500.00)	1.1629	(8,518.75)	(8,721.95)	0.0000	4.5800	(379.2437)	0.0000	1.0838	(0.9188)	0.0000	1	0.1650	01/06/2025
601857.SH	12/16/2024	SDB3263707255	(20,800.00)	1.1644	(24,202.44)	(24,220.54)	0.0000	4.5800	(379.2437)	0.0000	3.0791	(2.5515)	0.0000	1	0.5276	01/06/2025
601857.SH	12/16/2024	SDB3263707255	(44,600.00)	1.1644	(51,698.80)	(51,934.43)	0.0000	4.5800	(379.2437)	0.0000	6.5772	(5.4711)	0.0000	1	1.1062	01/06/2025
601857.SH	12/16/2024	SDB3263707255	(200.00)	1.1644	(230.51)	(232.89)	0.0000	4.5800	(379.2437)	0.0000	0.0293	(0.0245)	0.0000	1	0.0048	01/06/2025
601857.SH	12/16/2024	SDB3263707255	(44,600.00)	1.1644	(50,900.20)	(51,934.43)	0.0000	4.5800	(379.2437)	0.0000	6.4756	(5.4711)	0.0000	1	1.0046	01/06/2025
601857.SH	12/16/2024	SDB3263707255	(441,500.00)	1.1644	(503,866.29)	(514,104.23)	0.0000	4.5800	(379.2437)	0.0000	64.1030	(54.1586)	0.0000	1	9.9444	01/06/2025
601857.SH	12/16/2024	SDB3263707255	(72,900.00)	1.1644	(83,191.66)	(84,888.33)	0.0000	4.5800	(379.2437)	0.0000	10.5838	(8.9426)	0.0000	1	1.6412	01/06/2025
601857.SH	12/16/2024	SDB3263707255	(7,500.00)	1.1644	(8,518.75)	(8,733.37)	0.0000	4.5800	(379.2437)	0.0000	1.0838	(0.9200)	0.0000	1	0.1638	01/06/2025
601857.SH	12/13/2024	SDB3263707255	(20,800.00)	1.1541	(24,202.44)	(24,005.24)	0.0000	4.5800	(379.2437)	0.0000	9.2373	(7.5865)	0.0000	3	1.6507	01/06/2025
601857.SH	12/13/2024	SDB3263707255	(44,600.00)	1.1541	(51,698.80)	(51,472.77)	0.0000	4.5800	(379.2437)	0.0000	19.7317	(16.2673)	0.0000	3	3.4644	01/06/2025
601857.SH	12/13/2024	SDB3263707255	(200.00)	1.1541	(230.51)	(230.82)	0.0000	4.5800	(379.2437)	0.0000	0.0880	(0.0729)	0.0000	3	0.0150	01/06/2025
601857.SH	12/13/2024	SDB3263707255	(44,600.00)	1.1541	(50,900.20)	(51,472.77)	0.0000	4.5800	(379.2437)	0.0000	19.4269	(16.2673)	0.0000	3	3.1596	01/06/2025
601857.SH	12/13/2024	SDB3263707255	(441,500.00)	1.1541	(503,866.29)	(509,534.27)	0.0000	4.5800	(379.2437)	0.0000	192.3090	(161.0314)	0.0000	3	31.2776	01/06/2025
601857.SH	12/13/2024	SDB3263707255	(72,900.00)	1.1541	(83,191.66)	(84,133.74)	0.0000	4.5800	(379.2437)	0.0000	31.7515	(26.5893)	0.0000	3	5.1622	01/06/2025
601857.SH	12/13/2024	SDB3263707255	(7,500.00)	1.1541	(8,518.75)	(8,655.74)	0.0000	4.5800	(379.2437)	0.0000	3.2513	(2.7355)	0.0000	3	0.5158	01/06/2025
601857.SH	12/12/2024	SDB3263707255	(44,600.00)	1.1561	(50,900.20)	(51,562.46)	0.0000	4.5800	(400.0000)	0.0000	6.4756	(5.7292)	0.0000	1	0.7465	01/06/2025
601857.SH	12/12/2024	SDB3263707255	(441,500.00)	1.1561	(503,866.29)	(510,422.12)	0.0000	4.5800	(400.0000)	0.0000	64.1030	(56.7136)	0.0000	1	7.3894	01/06/2025
601857.SH	12/12/2024	SDB3263707255	(72,900.00)	1.1561	(83,191.66)	(84,280.35)	0.0000	4.5800	(400.0000)	0.0000	10.5838	(9.3645)	0.0000	1	1.2193	01/06/2025
601857.SH	12/12/2024	SDB3263707255	(7,500.00)	1.1561	(8,518.75)	(8,670.82)	0.0000	4.5800	(400.0000)	0.0000	1.0838	(0.9634)	0.0000	1	0.1204	01/06/2025
601857.SH	12/11/2024	SDB3263707255	(44,600.00)	1.1455	(50,900.20)	(51,088.63)	0.0000	4.5800	(400.0000)	0.0000	6.4756	(5.6765)	0.0000	1	0.7991	01/06/2025
601857.SH	12/11/2024	SDB3263707255	(441,500.00)	1.1455	(503,866.29)	(505,731.63)	0.0000	4.5800	(400.0000)	0.0000	64.1030	(56.1924)	0.0000	1	7.9106	01/06/2025
601857.SH	12/11/2024	SDB3263707255	(72,900.00)	1.1455	(83,191.66)	(83,505.86)	0.0000	4.5800	(400.0000)	0.0000	10.5838	(9.2784)	0.0000	1	1.3054	01/06/2025
601857.SH	12/11/2024	SDB3263707255	(7,500.00)	1.1455	(8,518.75)	(8,591.14)	0.0000	4.5800	(400.0000)	0.0000	1.0838	(0.9546)	0.0000	1	0.1292	01/06/2025
601857.SH	12/10/2024	SDB3263707255	(44,600.00)	1.1413	(50,900.20)	(50,900.20)	0.0000	4.5800	(400.0000)	0.0000	6.4756	(5.6556)	0.0000	1	0.8201	01/06/2025
601857.SH	12/10/2024	SDB3263707255	(441,500.00)	1.1413	(503,866.29)	(503,866.29)	0.0000	4.5800	(400.0000)	0.0000	64.1030	(55.9851)	0.0000	1	8.1178	01/06/2025
601857.SH	12/10/2024	SDB3263707255	(72,900.00)	1.1412	(83,191.66)	(83,191.66)	0.0000	4.5800	(400.0000)	0.0000	10.5838	(9.2435)	0.0000	1	1.3403	01/06/2025
601857.SH	12/10/2024	SDB3263707255	(21,400.00)	1.1358	(24,306.85)	(24,306.85)	0.0000	4.5800	(400.0000)	0.0000	3.0924	(2.7008)	0.0000	1	0.3916	01/06/2025
TOTAL PETROCHINA COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND												1,372.2995	(1,116.4919)	0.0000	255.8076	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
PHARMABLOCK SCIENCES (NANJING), INC. CMN CLASS A SERIES NORTHBOUND																
300725.ZK	01/03/2025	SDB3264054688	(400.00)	4.7609	(2,088.57)	(1,904.37)	0.0000	4.3300	(2,188.9380)	0.0000	0.7536	(3.4738)	0.0000	3	(2.7202)	01/06/2025
300725.ZK	01/03/2025	SDB3264054688	(100.00)	4.7609	(519.92)	(476.09)	0.0000	4.3300	(2,188.9380)	0.0000	0.1876	(0.8684)	0.0000	3	(0.6808)	01/06/2025
300725.ZK	01/03/2025	SDB3264054688	(5,500.00)	4.7609	(29,256.13)	(26,185.10)	0.0000	4.3300	(2,188.9380)	0.0000	10.5566	(47.7646)	0.0000	3	(37.2081)	01/06/2025
300725.ZK	01/03/2025	SDB3264054688	(5,300.00)	4.7609	(28,236.11)	(25,232.92)	0.0000	4.3300	(2,188.9380)	0.0000	10.1885	(46.0277)	0.0000	3	(35.8392)	01/06/2025
300725.ZK	01/02/2025	SDB3264054688	(400.00)	4.7786	(2,088.57)	(1,911.43)	0.0000	4.3300	(2,188.9380)	0.0000	0.2512	(1.1622)	0.0000	1	(0.9110)	01/06/2025
300725.ZK	01/02/2025	SDB3264054688	(100.00)	4.7786	(519.92)	(477.86)	0.0000	4.3300	(2,188.9380)	0.0000	0.0625	(0.2906)	0.0000	1	(0.2280)	01/06/2025
300725.ZK	01/02/2025	SDB3264054688	(5,500.00)	4.7786	(29,256.13)	(26,282.10)	0.0000	4.3300	(2,188.9380)	0.0000	3.5189	(15.9805)	0.0000	1	(12.4617)	01/06/2025
300725.ZK	01/02/2025	SDB3264054688	(5,300.00)	4.7786	(28,236.11)	(25,326.39)	0.0000	4.3300	(2,188.9380)	0.0000	3.3962	(15.3994)	0.0000	1	(12.0032)	01/06/2025
300725.ZK	12/31/2024	SDB3264054688	(400.00)	4.8466	(2,088.57)	(1,938.65)	0.0000	4.3300	(2,188.9380)	0.0000	0.5024	(2.3575)	0.0000	2	(1.8551)	01/06/2025
300725.ZK	12/31/2024	SDB3264054688	(100.00)	4.8466	(519.92)	(484.66)	0.0000	4.3300	(2,188.9380)	0.0000	0.1251	(0.5894)	0.0000	2	(0.4643)	01/06/2025
300725.ZK	12/31/2024	SDB3264054688	(5,500.00)	4.8466	(29,256.13)	(26,656.44)	0.0000	4.3300	(2,188.9380)	0.0000	7.0377	(32.4163)	0.0000	2	(25.3786)	01/06/2025
300725.ZK	12/31/2024	SDB3264054688	(5,300.00)	4.8466	(28,236.11)	(25,687.12)	0.0000	4.3300	(2,188.9380)	0.0000	6.7924	(31.2375)	0.0000	2	(24.4452)	01/06/2025
300725.ZK	12/30/2024	SDB3264054688	(400.00)	4.7992	(2,088.57)	(1,919.69)	0.0000	4.3300	(2,188.9380)	0.0000	0.2512	(1.1672)	0.0000	1	(0.9160)	01/06/2025
300725.ZK	12/30/2024	SDB3264054688	(100.00)	4.7992	(519.92)	(479.92)	0.0000	4.3300	(2,188.9380)	0.0000	0.0625	(0.2918)	0.0000	1	(0.2293)	01/06/2025
300725.ZK	12/30/2024	SDB3264054688	(5,500.00)	4.7992	(29,256.13)	(26,395.72)	0.0000	4.3300	(2,188.9380)	0.0000	3.5189	(16.0496)	0.0000	1	(12.5307)	01/06/2025
300725.ZK	12/30/2024	SDB3264054688	(5,300.00)	4.7992	(28,236.11)	(25,435.88)	0.0000	4.3300	(2,188.9380)	0.0000	3.3962	(15.4660)	0.0000	1	(12.0698)	01/06/2025
300725.ZK	12/27/2024	SDB3264054688	(400.00)	4.9343	(2,088.57)	(1,973.73)	0.0000	4.3300	(2,188.9380)	0.0000	0.7536	(3.6003)	0.0000	3	(2.8467)	01/06/2025
300725.ZK	12/27/2024	SDB3264054688	(100.00)	4.9343	(519.92)	(493.43)	0.0000	4.3300	(2,188.9380)	0.0000	0.1876	(0.9001)	0.0000	3	(0.7125)	01/06/2025
300725.ZK	12/27/2024	SDB3264054688	(5,500.00)	4.9343	(29,256.13)	(27,138.75)	0.0000	4.3300	(2,188.9380)	0.0000	10.5566	(49.5042)	0.0000	3	(38.9476)	01/06/2025
300725.ZK	12/27/2024	SDB3264054688	(5,300.00)	4.9343	(28,236.11)	(26,151.89)	0.0000	4.3300	(2,188.9380)	0.0000	10.1885	(47.7041)	0.0000	3	(37.5155)	01/06/2025
300725.ZK	12/26/2024	SDB3264054688	(400.00)	4.8906	(2,088.57)	(1,956.25)	0.0000	4.3300	(2,188.9380)	0.0000	0.2512	(1.1895)	0.0000	1	(0.9383)	01/06/2025
300725.ZK	12/26/2024	SDB3264054688	(100.00)	4.8906	(519.92)	(489.06)	0.0000	4.3300	(2,188.9380)	0.0000	0.0625	(0.2974)	0.0000	1	(0.2348)	01/06/2025
300725.ZK	12/26/2024	SDB3264054688	(5,500.00)	4.8906	(29,256.13)	(26,898.42)	0.0000	4.3300	(2,188.9380)	0.0000	3.5189	(16.3553)	0.0000	1	(12.8364)	01/06/2025
300725.ZK	12/26/2024	SDB3264054688	(5,300.00)	4.8906	(28,236.11)	(25,920.29)	0.0000	4.3300	(2,188.9380)	0.0000	3.3962	(15.7605)	0.0000	1	(12.3644)	01/06/2025
300725.ZK	12/24/2024	SDB3264054688	(400.00)	4.8906	(2,088.57)	(1,956.25)	0.0000	4.3300	(2,188.9380)	0.0000	0.5024	(2.3789)	0.0000	2	(1.8765)	01/06/2025
300725.ZK	12/24/2024	SDB3264054688	(100.00)	4.8906	(519.92)	(489.06)	0.0000	4.3300	(2,188.9380)	0.0000	0.1251	(0.5947)	0.0000	2	(0.4697)	01/06/2025
300725.ZK	12/24/2024	SDB3264054688	(5,500.00)	4.8906	(29,256.13)	(26,898.42)	0.0000	4.3300	(2,188.9380)	0.0000	7.0377	(32.7105)	0.0000	2	(25.6728)	01/06/2025
300725.ZK	12/24/2024	SDB3264054688	(5,300.00)	4.8906	(28,236.11)	(25,920.29)	0.0000	4.3300	(2,188.9380)	0.0000	6.7924	(31.5211)	0.0000	2	(24.7287)	01/06/2025
300725.ZK	12/23/2024	SDB3264054688	(400.00)	4.9051	(2,088.57)	(1,962.03)	0.0000	4.3300	(2,188.9380)	0.0000	0.2512	(1.1930)	0.0000	1	(0.9418)	01/06/2025
300725.ZK	12/23/2024	SDB3264054688	(100.00)	4.9051	(519.92)	(490.51)	0.0000	4.3300	(2,188.9380)	0.0000	0.0625	(0.2982)	0.0000	1	(0.2357)	01/06/2025
300725.ZK	12/23/2024	SDB3264054688	(5,500.00)	4.9051	(29,256.13)	(26,977.95)	0.0000	4.3300	(2,188.9380)	0.0000	3.5189	(16.4036)	0.0000	1	(12.8848)	01/06/2025
300725.ZK	12/23/2024	SDB3264054688	(5,300.00)	4.9051	(28,236.11)	(25,996.93)	0.0000	4.3300	(2,188.9380)	0.0000	3.3962	(15.8071)	0.0000	1	(12.4110)	01/06/2025
300725.ZK	12/20/2024	SDB3264054688	(400.00)	4.8753	(2,088.57)	(1,950.12)	0.0000	4.3300	(2,188.9380)	0.0000	0.7536	(3.5572)	0.0000	3	(2.8036)	01/06/2025
300725.ZK	12/20/2024	SDB3264054688	(100.00)	4.8753	(519.92)	(487.53)	0.0000	4.3300	(2,188.9380)	0.0000	0.1876	(0.8893)	0.0000	3	(0.7017)	01/06/2025
300725.ZK	12/20/2024	SDB3264054688	(5,500.00)	4.8753	(29,256.13)	(26,814.18)	0.0000	4.3300	(2,188.9380)	0.0000	10.5566	(48.9122)	0.0000	3	(38.3556)	01/06/2025
300725.ZK	12/20/2024	SDB3264054688	(5,300.00)	4.8753	(28,236.11)	(25,839.12)	0.0000	4.3300	(2,188.9380)	0.0000	10.1885	(47.1335)	0.0000	3	(36.9450)	01/06/2025
300725.ZK	12/19/2024	SDB3264054688	(400.00)	4.9579	(2,088.57)	(1,983.16)	0.0000	4.5800	(2,188.9380)	0.0000	0.2657	(1.2058)	0.0000	1	(0.9401)	01/06/2025
300725.ZK	12/19/2024	SDB3264054688	(100.00)	4.9579	(519.92)	(495.79)	0.0000	4.5800	(2,188.9380)	0.0000	0.0661	(0.3015)	0.0000	1	(0.2353)	01/06/2025
300725.ZK	12/19/2024	SDB3264054688	(5,500.00)	4.9579	(29,256.13)	(27,268.49)	0.0000	4.5800	(2,188.9380)	0.0000	3.7220	(16.5803)	0.0000	1	(12.8583)	01/06/2025
300725.ZK	12/19/2024	SDB3264054688	(5,300.00)	4.9579	(28,236.11)	(26,276.91)	0.0000	4.5800	(2,188.9380)	0.0000	3.5923	(15.9774)	0.0000	1	(12.3851)	01/06/2025
300725.ZK	12/18/2024	SDB3264054688	(400.00)	4.9721	(2,088.57)	(1,988.85)	0.0000	4.5800	(2,188.9380)	0.0000	0.2657	(1.2093)	0.0000	1	(0.9436)	01/06/2025
300725.ZK	12/18/2024	SDB3264054688	(100.00)	4.9721	(519.92)	(497.21)	0.0000	4.5800	(2,188.9380)	0.0000	0.0661	(0.3023)	0.0000	1	(0.2362)	01/06/2025
300725.ZK	12/18/2024	SDB3264054688	(5,500.00)	4.9721	(29,256.13)	(27,346.63)	0.0000	4.5800	(2,188.9380)	0.0000	3.7220	(16.6278)	0.0000	1	(12.9058)	01/06/2025
300725.ZK	12/18/2024	SDB3264054688	(5,300.00)	4.9721	(28,236.11)	(26,352.20)	0.0000	4.5800	(2,188.9380)	0.0000	3.5923	(16.0232)	0.0000	1	(12.4309)	01/06/2025
300725.ZK	12/17/2024	SDB3264054688	(400.00)	5.2008	(2,088.57)	(2,080.33)	0.0000	4.5800	(2,188.9380)	0.0000	0.2657	(1.2649)	0.0000	1	(0.9992)	01/06/2025
300725.ZK	12/17/2024	SDB3264054688	(100.00)	5.2008	(519.92)	(520.08)	0.0000	4.5800	(2,188.9380)	0.0000	0.0661	(0.3162)	0.0000	1	(0.2501)	01/06/2025
300725.ZK	12/17/2024	SDB3264054688	(5,500.00)	5.2008	(29,256.13)	(28,604.55)	0.0000	4.5800	(2,188.9380)	0.0000	3.7220	(17.3927)	0.0000	1	(13.6706)	01/06/2025
300725.ZK	12/17/2024	SDB3264054688	(5,300.00)	5.2008	(28,236.11)	(27,564.39)	0.0000	4.5800	(2,188.9380)	0.0000	3.5923	(16.7602)	0.0000	1	(13.1679)	01/06/2025
300725.ZK	12/16/2024	SDB3264054688	(400.00)	5.2214	(2,088.57)	(2,088.57)	0.0000	4.5800	(2,188.9380)	0.0000	0.2657	(1.2699)	0.0000	1	(1.0042)	01/06/2025
300725.ZK	12/16/2024	SDB3264054688	(100.00)	5.2214	(519.92)	(522.14)	0.0000	4.5800	(2,188.9380)	0.0000	0.0661	(0.3175)	0.0000	1	(0.2513)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
PHARMABLOCK SCIENCES (NANJING), INC. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300725.ZK	12/16/2024	SDB3264054688	(5,500.00)	5.2214	(29,256.13)	(28,717.80)	0.0000	4.5800	(2,188.9380)	0.0000	3.7220	(17.4615)	0.0000	1	(13.7395)	01/06/2025
300725.ZK	12/16/2024	SDB3264054688	(5,300.00)	5.2214	(28,236.11)	(27,673.52)	0.0000	4.5800	(2,188.9380)	0.0000	3.5923	(16.8266)	0.0000	1	(13.2343)	01/06/2025
300725.ZK	12/13/2024	SDB3264054688	(5,500.00)	5.3193	(29,256.13)	(29,256.13)	0.0000	4.5800	(2,200.0000)	0.0000	11.1661	(53.6362)	0.0000	3	(42.4701)	01/06/2025
300725.ZK	12/13/2024	SDB3264054688	(5,300.00)	5.3276	(28,236.11)	(28,236.11)	0.0000	4.5800	(2,200.0000)	0.0000	10.7768	(51.7662)	0.0000	3	(40.9894)	01/06/2025
300725.ZK	12/11/2024	SDB3262867390	(3,300.00)	5.1616	(16,212.35)	(17,033.17)	0.0000	4.5800	(1,976.2195)	0.0000	2.0626	(9.3504)	0.0000	1	(7.2878)	01/06/2025
300725.ZK	12/11/2024	SDB3262867390	(4,500.00)	5.1616	(22,107.75)	(23,227.05)	0.0000	4.5800	(1,976.2195)	0.0000	2.8126	(12.7505)	0.0000	1	(9.9379)	01/06/2025
300725.ZK	12/11/2024	SDB3262867390	(1,100.00)	5.1616	(5,404.12)	(5,677.72)	0.0000	4.5800	(1,976.2195)	0.0000	0.6875	(3.1168)	0.0000	1	(2.4293)	01/06/2025
300725.ZK	12/11/2024	SDB3262867390	(1,900.00)	5.1616	(9,334.38)	(9,806.98)	0.0000	4.5800	(1,976.2195)	0.0000	1.1875	(5.3835)	0.0000	1	(4.1960)	01/06/2025
300725.ZK	12/11/2024	SDB3262867390	(800.00)	5.1616	(3,930.27)	(4,129.25)	0.0000	4.5800	(1,976.2195)	0.0000	0.5000	(2.2668)	0.0000	1	(1.7667)	01/06/2025
300725.ZK	12/11/2024	SDB3262867390	(700.00)	5.1616	(3,438.98)	(3,613.10)	0.0000	4.5800	(1,976.2195)	0.0000	0.4375	(1.9834)	0.0000	1	(1.5459)	01/06/2025
300725.ZK	12/10/2024	SDB3262867390	(3,300.00)	4.8683	(16,212.35)	(16,065.48)	0.0000	4.5800	(1,976.2195)	0.0000	2.0626	(8.8191)	0.0000	1	(6.7566)	01/06/2025
300725.ZK	12/10/2024	SDB3262867390	(4,500.00)	4.8683	(22,107.75)	(21,907.47)	0.0000	4.5800	(1,976.2195)	0.0000	2.8126	(12.0261)	0.0000	1	(9.2135)	01/06/2025
300725.ZK	12/10/2024	SDB3262867390	(1,100.00)	4.8683	(5,404.12)	(5,355.16)	0.0000	4.5800	(1,976.2195)	0.0000	0.6875	(2.9397)	0.0000	1	(2.2522)	01/06/2025
300725.ZK	12/10/2024	SDB3262867390	(1,900.00)	4.8683	(9,334.38)	(9,249.82)	0.0000	4.5800	(1,976.2195)	0.0000	1.1875	(5.0777)	0.0000	1	(3.8901)	01/06/2025
300725.ZK	12/10/2024	SDB3262867390	(800.00)	4.8683	(3,930.27)	(3,894.66)	0.0000	4.5800	(1,976.2195)	0.0000	0.5000	(2.1380)	0.0000	1	(1.6380)	01/06/2025
300725.ZK	12/10/2024	SDB3262867390	(700.00)	4.8683	(3,438.98)	(3,407.83)	0.0000	4.5800	(1,976.2195)	0.0000	0.4375	(1.8707)	0.0000	1	(1.4332)	01/06/2025
300725.ZK	12/09/2024	SDB3262867390	(3,300.00)	4.8442	(16,212.35)	(15,985.86)	0.0000	4.5800	(1,976.2195)	0.0000	2.0626	(8.7754)	0.0000	1	(6.7129)	01/06/2025
300725.ZK	12/09/2024	SDB3262867390	(4,500.00)	4.8442	(22,107.75)	(21,798.90)	0.0000	4.5800	(1,976.2195)	0.0000	2.8126	(11.9665)	0.0000	1	(9.1539)	01/06/2025
300725.ZK	12/09/2024	SDB3262867390	(1,100.00)	4.8442	(5,404.12)	(5,328.62)	0.0000	4.5800	(1,976.2195)	0.0000	0.6875	(2.9251)	0.0000	1	(2.2376)	01/06/2025
300725.ZK	12/09/2024	SDB3262867390	(1,900.00)	4.8442	(9,334.38)	(9,203.98)	0.0000	4.5800	(1,976.2195)	0.0000	1.1875	(5.0525)	0.0000	1	(3.8650)	01/06/2025
300725.ZK	12/09/2024	SDB3262867390	(800.00)	4.8442	(3,930.27)	(3,875.36)	0.0000	4.5800	(1,976.2195)	0.0000	0.5000	(2.1274)	0.0000	1	(1.6274)	01/06/2025
300725.ZK	12/09/2024	SDB3262867390	(700.00)	4.8442	(3,438.98)	(3,390.94)	0.0000	4.5800	(1,976.2195)	0.0000	0.4375	(1.8615)	0.0000	1	(1.4239)	01/06/2025
300725.ZK	12/06/2024	SDB3262867390	(3,300.00)	5.0140	(16,212.35)	(16,546.34)	0.0000	4.5800	(1,976.2195)	0.0000	6.1877	(27.2493)	0.0000	3	(21.0616)	01/06/2025
300725.ZK	12/06/2024	SDB3262867390	(4,500.00)	5.0140	(22,107.75)	(22,563.19)	0.0000	4.5800	(1,976.2195)	0.0000	8.4378	(37.1582)	0.0000	3	(28.7204)	01/06/2025
300725.ZK	12/06/2024	SDB3262867390	(1,100.00)	5.0140	(5,404.12)	(5,515.45)	0.0000	4.5800	(1,976.2195)	0.0000	2.0626	(9.0831)	0.0000	3	(7.0205)	01/06/2025
300725.ZK	12/06/2024	SDB3262867390	(1,900.00)	5.0140	(9,334.38)	(9,526.68)	0.0000	4.5800	(1,976.2195)	0.0000	3.5626	(15.6890)	0.0000	3	(12.1264)	01/06/2025
300725.ZK	12/06/2024	SDB3262867390	(800.00)	5.0140	(3,930.27)	(4,011.23)	0.0000	4.5800	(1,976.2195)	0.0000	1.5001	(6.6059)	0.0000	3	(5.1058)	01/06/2025
300725.ZK	12/06/2024	SDB3262867390	(700.00)	5.0140	(3,438.98)	(3,509.83)	0.0000	4.5800	(1,976.2195)	0.0000	1.3125	(5.7802)	0.0000	3	(4.4676)	01/06/2025
300725.ZK	12/05/2024	SDB3262867390	(3,300.00)	5.0490	(16,212.35)	(16,661.80)	0.0000	4.5800	(1,976.2195)	0.0000	2.0626	(9.1465)	0.0000	1	(7.0839)	01/06/2025
300725.ZK	12/05/2024	SDB3262867390	(4,500.00)	5.0490	(22,107.75)	(22,720.63)	0.0000	4.5800	(1,976.2195)	0.0000	2.8126	(12.4725)	0.0000	1	(9.6599)	01/06/2025
300725.ZK	12/05/2024	SDB3262867390	(1,100.00)	5.0490	(5,404.12)	(5,553.93)	0.0000	4.5800	(1,976.2195)	0.0000	0.6875	(3.0488)	0.0000	1	(2.3613)	01/06/2025
300725.ZK	12/05/2024	SDB3262867390	(1,900.00)	5.0490	(9,334.38)	(9,593.16)	0.0000	4.5800	(1,976.2195)	0.0000	1.1875	(5.2662)	0.0000	1	(4.0786)	01/06/2025
300725.ZK	12/05/2024	SDB3262867390	(800.00)	5.0490	(3,930.27)	(4,039.22)	0.0000	4.5800	(1,976.2195)	0.0000	0.5000	(2.2173)	0.0000	1	(1.7173)	01/06/2025
300725.ZK	12/05/2024	SDB3262867390	(700.00)	5.0490	(3,438.98)	(3,534.32)	0.0000	4.5800	(1,976.2195)	0.0000	0.4375	(1.9402)	0.0000	1	(1.5026)	01/06/2025
300725.ZK	12/04/2024	SDB3262867390	(3,300.00)	4.9128	(16,212.35)	(16,212.35)	0.0000	4.5800	(1,976.2195)	0.0000	2.0626	(8.8998)	0.0000	1	(6.8372)	01/06/2025
300725.ZK	12/04/2024	SDB3262867390	(4,500.00)	4.9128	(22,107.75)	(22,107.75)	0.0000	4.5800	(1,976.2195)	0.0000	2.8126	(12.1360)	0.0000	1	(9.3234)	01/06/2025
300725.ZK	12/04/2024	SDB3262867390	(1,100.00)	4.9128	(5,404.12)	(5,404.12)	0.0000	4.5800	(1,976.2195)	0.0000	0.6875	(2.9666)	0.0000	1	(2.2791)	01/06/2025
300725.ZK	12/04/2024	SDB3262867390	(1,900.00)	4.9128	(9,334.38)	(9,334.38)	0.0000	4.5800	(1,976.2195)	0.0000	1.1875	(5.1241)	0.0000	1	(3.9366)	01/06/2025
300725.ZK	12/04/2024	SDB3262867390	(800.00)	4.9128	(3,930.27)	(3,930.27)	0.0000	4.5800	(1,976.2195)	0.0000	0.5000	(2.1575)	0.0000	1	(1.6575)	01/06/2025
300725.ZK	12/04/2024	SDB3262867390	(700.00)	4.9128	(3,438.98)	(3,438.98)	0.0000	4.5800	(1,976.2195)	0.0000	0.4375	(1.8878)	0.0000	1	(1.4503)	01/06/2025
TOTAL PHARMABLOCK SCIENCES (NANJING), INC. CMN CLASS A SERIES NORTHBOUND												236.9189	(1,081.7531)	0.0000	(844.8342)	

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Fund: ALL
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Equity Synthetic Interest Settlement AR=302314.6

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066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
PING AN BANK CO., LTD CMN CLASS A SERIES NORTHBOUND																
000001.ZK	01/03/2025	SDB3264649795	(4,400.00)	1.6349	(7,067.73)	(7,193.38)	0.0000	4.3300	(75.0000)	0.0000	2.5503	(0.4496)	0.0000	3	2.1007	01/06/2025
000001.ZK	01/03/2025	SDB3264649795	(8,300.00)	1.6349	(13,358.32)	(13,569.33)	0.0000	4.3300	(75.0000)	0.0000	4.8201	(0.8481)	0.0000	3	3.9720	01/06/2025
000001.ZK	01/02/2025	SDB3264649795	(4,400.00)	1.6198	(7,067.73)	(7,127.04)	0.0000	4.3300	(75.0000)	0.0000	0.8501	(0.1485)	0.0000	1	0.7016	01/06/2025
000001.ZK	01/02/2025	SDB3264649795	(8,300.00)	1.6198	(13,358.32)	(13,444.19)	0.0000	4.3300	(75.0000)	0.0000	1.6067	(0.2801)	0.0000	1	1.3266	01/06/2025
000001.ZK	12/31/2024	SDB3264649795	(4,400.00)	1.6238	(7,067.73)	(7,144.53)	0.0000	4.3300	(75.0000)	0.0000	1.7002	(0.2977)	0.0000	2	1.4025	01/06/2025
000001.ZK	12/31/2024	SDB3264649795	(8,300.00)	1.6238	(13,358.32)	(13,477.18)	0.0000	4.3300	(75.0000)	0.0000	3.2134	(0.5615)	0.0000	2	2.6519	01/06/2025
000001.ZK	12/30/2024	SDB3264649795	(4,400.00)	1.6063	(7,067.73)	(7,067.73)	0.0000	4.3300	(75.0000)	0.0000	0.8501	(0.1472)	0.0000	1	0.7028	01/06/2025
000001.ZK	12/30/2024	SDB3264649795	(8,300.00)	1.6094	(13,358.32)	(13,358.32)	0.0000	4.3300	(75.0000)	0.0000	1.6067	(0.2783)	0.0000	1	1.3284	01/06/2025
TOTAL PING AN BANK CO., LTD CMN CLASS A SERIES NORTHBOUND											17.1976	(3.0110)	0.0000		14.1866	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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USD (Cont.)																
Short (Cont.)																
PINGDINGSHAN TIANAN COAL MINING CO LTD CMN CLASS A SERIES NORTHBOUND																
601666.SH	01/03/2025	SDB3260123573	(6,400.00)	1.3736	(9,268.39)	(8,790.75)	0.0000	4.3300	(962.9641)	0.0000	3.3443	(7.0543)	0.0000	3	(3.7100)	01/06/2025
601666.SH	01/03/2025	SDB3260123573	(1,300.00)	1.3736	(1,878.02)	(1,785.62)	0.0000	4.3300	(962.9641)	0.0000	0.6777	(1.4329)	0.0000	3	(0.7553)	01/06/2025
601666.SH	01/03/2025	SDB3260123573	(2,800.00)	1.3736	(4,012.05)	(3,845.95)	0.0000	4.3300	(962.9641)	0.0000	1.4477	(3.0863)	0.0000	3	(1.6386)	01/06/2025
601666.SH	01/03/2025	SDB3260123573	(3,600.00)	1.3736	(5,146.77)	(4,944.80)	0.0000	4.3300	(962.9641)	0.0000	1.8571	(3.9681)	0.0000	3	(2.1109)	01/06/2025
601666.SH	01/03/2025	SDB3260123573	(59,900.00)	1.3736	(85,091.72)	(82,275.94)	0.0000	4.3300	(962.9641)	0.0000	30.7039	(66.0240)	0.0000	3	(35.3201)	01/06/2025
601666.SH	01/03/2025	SDB3260123573	(15,500.00)	1.3736	(22,041.59)	(21,290.10)	0.0000	4.3300	(962.9641)	0.0000	7.9533	(17.0847)	0.0000	3	(9.1313)	01/06/2025
601666.SH	01/03/2025	SDB3260123573	(8,600.00)	1.3736	(12,324.51)	(11,812.57)	0.0000	4.3300	(962.9641)	0.0000	4.4471	(9.4792)	0.0000	3	(5.0321)	01/06/2025
601666.SH	01/03/2025	SDB3260123573	(1,500.00)	1.3736	(2,149.62)	(2,060.33)	0.0000	4.3300	(962.9641)	0.0000	0.7757	(1.6534)	0.0000	3	(0.8777)	01/06/2025
601666.SH	01/03/2025	SDB3260123573	(400.00)	1.3736	(573.23)	(549.42)	0.0000	4.3300	(962.9641)	0.0000	0.2068	(0.4409)	0.0000	3	(0.2341)	01/06/2025
601666.SH	01/03/2025	SDB3260123573	(200.00)	1.3736	(286.62)	(274.71)	0.0000	4.3300	(962.9641)	0.0000	0.1034	(0.2204)	0.0000	3	(0.1170)	01/06/2025
601666.SH	01/03/2025	SDB3260123573	(1,200.00)	1.3736	(1,719.70)	(1,648.27)	0.0000	4.3300	(962.9641)	0.0000	0.6205	(1.3227)	0.0000	3	(0.7022)	01/06/2025
601666.SH	01/03/2025	SDB3260123573	(400.00)	1.3736	(573.23)	(549.42)	0.0000	4.3300	(962.9641)	0.0000	0.2068	(0.4409)	0.0000	3	(0.2341)	01/06/2025
601666.SH	01/03/2025	SDB3260123573	(3,400.00)	1.3736	(4,872.48)	(4,670.09)	0.0000	4.3300	(962.9641)	0.0000	1.7582	(3.7476)	0.0000	3	(1.9895)	01/06/2025
601666.SH	01/03/2025	SDB3260123573	(1,500.00)	1.3736	(2,149.62)	(2,060.33)	0.0000	4.3300	(962.9641)	0.0000	0.7757	(1.6534)	0.0000	3	(0.8777)	01/06/2025
601666.SH	01/03/2025	SDB3260123573	(29,200.00)	1.3736	(41,846.02)	(40,107.81)	0.0000	4.3300	(962.9641)	0.0000	15.0994	(32.1853)	0.0000	3	(17.0859)	01/06/2025
601666.SH	01/03/2025	SDB3260123573	(96,000.00)	1.3736	(137,575.97)	(131,861.28)	0.0000	4.3300	(962.9641)	0.0000	49.6420	(105.8147)	0.0000	3	(56.1727)	01/06/2025
601666.SH	01/03/2025	SDB3260123573	(35,800.00)	1.3736	(51,304.37)	(49,173.27)	0.0000	4.3300	(962.9641)	0.0000	18.5123	(39.4601)	0.0000	3	(20.9477)	01/06/2025
601666.SH	01/03/2025	SDB3260123573	(33,400.00)	1.3736	(47,864.97)	(45,876.74)	0.0000	4.3300	(962.9641)	0.0000	17.2713	(36.8147)	0.0000	3	(19.5434)	01/06/2025
601666.SH	01/03/2025	SDB3260123573	(8,100.00)	1.3736	(11,607.97)	(11,125.80)	0.0000	4.3300	(962.9641)	0.0000	4.1885	(8.9281)	0.0000	3	(4.7396)	01/06/2025
601666.SH	01/03/2025	SDB3260123573	(500.00)	1.3736	(716.54)	(686.78)	0.0000	4.3300	(962.9641)	0.0000	0.2586	(0.5511)	0.0000	3	(0.2926)	01/06/2025
601666.SH	01/02/2025	SDB3260123573	(6,400.00)	1.3459	(9,268.39)	(8,614.01)	0.0000	4.3300	(984.5258)	0.0000	1.1148	(2.3558)	0.0000	1	(1.2410)	01/06/2025
601666.SH	01/02/2025	SDB3260123573	(1,300.00)	1.3459	(1,878.02)	(1,749.72)	0.0000	4.3300	(984.5258)	0.0000	0.2259	(0.4785)	0.0000	1	(0.2526)	01/06/2025
601666.SH	01/02/2025	SDB3260123573	(2,800.00)	1.3459	(4,012.05)	(3,768.63)	0.0000	4.3300	(984.5258)	0.0000	0.4826	(1.0306)	0.0000	1	(0.5481)	01/06/2025
601666.SH	01/02/2025	SDB3260123573	(3,600.00)	1.3459	(5,146.77)	(4,845.38)	0.0000	4.3300	(984.5258)	0.0000	0.6190	(1.3251)	0.0000	1	(0.7061)	01/06/2025
601666.SH	01/02/2025	SDB3260123573	(59,900.00)	1.3459	(85,091.72)	(80,621.75)	0.0000	4.3300	(984.5258)	0.0000	10.2346	(22.0484)	0.0000	1	(11.8137)	01/06/2025
601666.SH	01/02/2025	SDB3260123573	(15,500.00)	1.3459	(22,041.59)	(20,862.05)	0.0000	4.3300	(984.5258)	0.0000	2.6511	(5.7053)	0.0000	1	(3.0542)	01/06/2025
601666.SH	01/02/2025	SDB3260123573	(8,600.00)	1.3459	(12,324.51)	(11,575.08)	0.0000	4.3300	(984.5258)	0.0000	1.4824	(3.1655)	0.0000	1	(1.6832)	01/06/2025
601666.SH	01/02/2025	SDB3260123573	(1,500.00)	1.3459	(2,149.62)	(2,018.91)	0.0000	4.3300	(984.5258)	0.0000	0.2586	(0.5521)	0.0000	1	(0.2936)	01/06/2025
601666.SH	01/02/2025	SDB3260123573	(400.00)	1.3459	(573.23)	(538.38)	0.0000	4.3300	(984.5258)	0.0000	0.0689	(0.1472)	0.0000	1	(0.0783)	01/06/2025
601666.SH	01/02/2025	SDB3260123573	(200.00)	1.3459	(286.62)	(269.19)	0.0000	4.3300	(984.5258)	0.0000	0.0345	(0.0736)	0.0000	1	(0.0391)	01/06/2025
601666.SH	01/02/2025	SDB3260123573	(1,200.00)	1.3459	(1,719.70)	(1,615.13)	0.0000	4.3300	(984.5258)	0.0000	0.2068	(0.4417)	0.0000	1	(0.2349)	01/06/2025
601666.SH	01/02/2025	SDB3260123573	(400.00)	1.3459	(573.23)	(538.38)	0.0000	4.3300	(984.5258)	0.0000	0.0689	(0.1472)	0.0000	1	(0.0783)	01/06/2025
601666.SH	01/02/2025	SDB3260123573	(3,400.00)	1.3459	(4,872.48)	(4,576.19)	0.0000	4.3300	(984.5258)	0.0000	0.5861	(1.2515)	0.0000	1	(0.6654)	01/06/2025
601666.SH	01/02/2025	SDB3260123573	(1,500.00)	1.3459	(2,149.62)	(2,018.91)	0.0000	4.3300	(984.5258)	0.0000	0.2586	(0.5521)	0.0000	1	(0.2936)	01/06/2025
601666.SH	01/02/2025	SDB3260123573	(29,200.00)	1.3459	(41,846.02)	(39,301.42)	0.0000	4.3300	(984.5258)	0.0000	5.0331	(10.7481)	0.0000	1	(5.7150)	01/06/2025
601666.SH	01/02/2025	SDB3260123573	(96,000.00)	1.3459	(137,575.97)	(129,210.14)	0.0000	4.3300	(984.5258)	0.0000	16.5473	(35.3363)	0.0000	1	(18.7890)	01/06/2025
601666.SH	01/02/2025	SDB3260123573	(22,500.00)	1.3459	(32,244.37)	(30,283.63)	0.0000	4.3300	(984.5258)	0.0000	3.8783	(8.2819)	0.0000	1	(4.4037)	01/06/2025
601666.SH	01/02/2025	SDB3260123573	(3,200.00)	1.3459	(4,585.87)	(4,307.00)	0.0000	4.3300	(984.5258)	0.0000	0.5516	(1.1779)	0.0000	1	(0.6263)	01/06/2025
601666.SH	01/02/2025	SDB3260123573	(35,800.00)	1.3459	(51,304.37)	(48,184.62)	0.0000	4.3300	(984.5258)	0.0000	6.1708	(13.1775)	0.0000	1	(7.0067)	01/06/2025
601666.SH	01/02/2025	SDB3260123573	(33,400.00)	1.3459	(47,864.97)	(44,954.36)	0.0000	4.3300	(984.5258)	0.0000	5.7571	(12.2941)	0.0000	1	(6.5370)	01/06/2025
601666.SH	01/02/2025	SDB3260123573	(14,400.00)	1.3459	(20,636.40)	(19,381.52)	0.0000	4.3300	(984.5258)	0.0000	2.4821	(5.3004)	0.0000	1	(2.8183)	01/06/2025
601666.SH	01/02/2025	SDB3260123573	(500.00)	1.3459	(716.54)	(672.97)	0.0000	4.3300	(984.5258)	0.0000	0.0862	(0.1840)	0.0000	1	(0.0979)	01/06/2025
601666.SH	12/31/2024	SDB3260123573	(6,400.00)	1.3308	(9,268.39)	(8,516.92)	0.0000	4.3300	(1,172.6376)	0.0000	2.2296	(5.5485)	0.0000	2	(3.3189)	01/06/2025
601666.SH	12/31/2024	SDB3260123573	(1,300.00)	1.3308	(1,878.02)	(1,730.00)	0.0000	4.3300	(1,172.6376)	0.0000	0.4518	(1.1270)	0.0000	2	(0.6753)	01/06/2025
601666.SH	12/31/2024	SDB3260123573	(2,800.00)	1.3308	(4,012.05)	(3,726.15)	0.0000	4.3300	(1,172.6376)	0.0000	0.9651	(2.4275)	0.0000	2	(1.4623)	01/06/2025
601666.SH	12/31/2024	SDB3260123573	(3,600.00)	1.3308	(5,146.77)	(4,790.77)	0.0000	4.3300	(1,172.6376)	0.0000	1.2381	(3.1210)	0.0000	2	(1.8829)	01/06/2025
601666.SH	12/31/2024	SDB3260123573	(59,900.00)	1.3308	(85,091.72)	(79,713.06)	0.0000	4.3300	(1,172.6376)	0.0000	20.4693	(51.9303)	0.0000	2	(31.4610)	01/06/2025
601666.SH	12/31/2024	SDB3260123573	(15,500.00)	1.3308	(22,041.59)	(20,626.92)	0.0000	4.3300	(1,172.6376)	0.0000	5.3022	(13.4377)	0.0000	2	(8.1355)	01/06/2025
601666.SH	12/31/2024	SDB3260123573	(8,600.00)	1.3308	(12,324.51)	(11,444.61)	0.0000	4.3300	(1,172.6376)	0.0000	2.9647	(7.4558)	0.0000	2	(4.4910)	01/06/2025
601666.SH	12/31/2024	SDB3260123573	(1,500.00)	1.3308	(2,149.62)	(1,996.15)	0.0000	4.3300	(1,172.6376)	0.0000	0.5171	(1.3004)	0.0000	2	(0.7833)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
PINGDINGSHAN TIANAN COAL MINING CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
601666.SH	12/31/2024	SDB3260123573	(400.00)	1.3308	(573.23)	(532.31)	0.0000	4.3300	(1,172.6376)	0.0000	0.1379	(0.3468)	0.0000	2	(0.2089)	01/06/2025
601666.SH	12/31/2024	SDB3260123573	(200.00)	1.3308	(286.62)	(266.15)	0.0000	4.3300	(1,172.6376)	0.0000	0.0689	(0.1734)	0.0000	2	(0.1044)	01/06/2025
601666.SH	12/31/2024	SDB3260123573	(22,600.00)	1.3308	(32,387.68)	(30,075.38)	0.0000	4.3300	(1,172.6376)	0.0000	7.7910	(19.5931)	0.0000	2	(11.8020)	01/06/2025
601666.SH	12/31/2024	SDB3260123573	(34,200.00)	1.3308	(49,011.44)	(45,512.30)	0.0000	4.3300	(1,172.6376)	0.0000	11.7900	(29.6497)	0.0000	2	(17.8597)	01/06/2025
601666.SH	12/31/2024	SDB3260123573	(400.00)	1.3308	(573.23)	(532.31)	0.0000	4.3300	(1,172.6376)	0.0000	0.1379	(0.3468)	0.0000	2	(0.2089)	01/06/2025
601666.SH	12/31/2024	SDB3260123573	(1,100.00)	1.3308	(1,576.39)	(1,463.85)	0.0000	4.3300	(1,172.6376)	0.0000	0.3792	(0.9536)	0.0000	2	(0.5744)	01/06/2025
601666.SH	12/31/2024	SDB3260123573	(31,400.00)	1.3308	(44,998.81)	(41,786.15)	0.0000	4.3300	(1,172.6376)	0.0000	10.8247	(27.2222)	0.0000	2	(16.3975)	01/06/2025
601666.SH	12/31/2024	SDB3260123573	(9,800.00)	1.3308	(14,044.21)	(13,041.54)	0.0000	4.3300	(1,172.6376)	0.0000	3.3784	(8.4961)	0.0000	2	(5.1177)	01/06/2025
601666.SH	12/31/2024	SDB3260123573	(1,200.00)	1.3308	(1,719.70)	(1,596.92)	0.0000	4.3300	(1,172.6376)	0.0000	0.4137	(1.0403)	0.0000	2	(0.6267)	01/06/2025
601666.SH	12/31/2024	SDB3260123573	(400.00)	1.3308	(573.23)	(532.31)	0.0000	4.3300	(1,172.6376)	0.0000	0.1379	(0.3468)	0.0000	2	(0.2089)	01/06/2025
601666.SH	12/31/2024	SDB3260123573	(3,400.00)	1.3308	(4,872.48)	(4,524.61)	0.0000	4.3300	(1,172.6376)	0.0000	1.1721	(2.9476)	0.0000	2	(1.7755)	01/06/2025
601666.SH	12/31/2024	SDB3260123573	(1,500.00)	1.3308	(2,149.62)	(1,996.15)	0.0000	4.3300	(1,172.6376)	0.0000	0.5171	(1.3004)	0.0000	2	(0.7833)	01/06/2025
601666.SH	12/31/2024	SDB3260123573	(29,200.00)	1.3308	(41,846.02)	(38,858.45)	0.0000	4.3300	(1,172.6376)	0.0000	10.0663	(25.3149)	0.0000	2	(15.2486)	01/06/2025
601666.SH	12/31/2024	SDB3260123573	(96,000.00)	1.3308	(137,575.97)	(127,753.82)	0.0000	4.3300	(1,172.6376)	0.0000	33.0947	(83.2272)	0.0000	2	(50.1325)	01/06/2025
601666.SH	12/31/2024	SDB3260123573	(21,100.00)	1.3308	(30,238.05)	(28,079.23)	0.0000	4.3300	(1,172.6376)	0.0000	7.2739	(18.2926)	0.0000	2	(11.0187)	01/06/2025
601666.SH	12/31/2024	SDB3260123573	(43,100.00)	1.3308	(61,765.88)	(57,356.14)	0.0000	4.3300	(1,172.6376)	0.0000	14.8581	(37.3655)	0.0000	2	(22.5074)	01/06/2025
601666.SH	12/31/2024	SDB3260123573	(900.00)	1.3308	(1,289.77)	(1,197.69)	0.0000	4.3300	(1,172.6376)	0.0000	0.3103	(0.7803)	0.0000	2	(0.4700)	01/06/2025
601666.SH	12/31/2024	SDB3260123573	(1,000.00)	1.3308	(1,433.08)	(1,330.77)	0.0000	4.3300	(1,172.6376)	0.0000	0.3447	(0.8669)	0.0000	2	(0.5222)	01/06/2025
601666.SH	12/31/2024	SDB3260123573	(1,100.00)	1.3308	(1,576.39)	(1,463.85)	0.0000	4.3300	(1,172.6376)	0.0000	0.3792	(0.9536)	0.0000	2	(0.5744)	01/06/2025
601666.SH	12/31/2024	SDB3260123573	(24,200.00)	1.3308	(34,680.61)	(32,204.61)	0.0000	4.3300	(1,172.6376)	0.0000	8.3426	(20.9802)	0.0000	2	(12.6376)	01/06/2025
601666.SH	12/31/2024	SDB3260123573	(39,000.00)	1.3308	(55,890.24)	(51,899.99)	0.0000	4.3300	(1,172.6376)	0.0000	13.4447	(33.8110)	0.0000	2	(20.3663)	01/06/2025
601666.SH	12/31/2024	SDB3260123573	(3,200.00)	1.3308	(4,585.87)	(4,258.46)	0.0000	4.3300	(1,172.6376)	0.0000	1.1032	(2.7742)	0.0000	2	(1.6711)	01/06/2025
601666.SH	12/31/2024	SDB3260123573	(35,800.00)	1.3308	(51,304.37)	(47,641.53)	0.0000	4.3300	(1,172.6376)	0.0000	12.3416	(31.0368)	0.0000	2	(18.6953)	01/06/2025
601666.SH	12/31/2024	SDB3260123573	(33,400.00)	1.3308	(47,864.97)	(44,447.68)	0.0000	4.3300	(1,172.6376)	0.0000	11.5142	(28.9561)	0.0000	2	(17.4419)	01/06/2025
601666.SH	12/31/2024	SDB3260123573	(14,400.00)	1.3308	(20,636.40)	(19,163.07)	0.0000	4.3300	(1,172.6376)	0.0000	4.9642	(12.4841)	0.0000	2	(7.5199)	01/06/2025
601666.SH	12/31/2024	SDB3260123573	(500.00)	1.3308	(716.54)	(665.38)	0.0000	4.3300	(1,172.6376)	0.0000	0.1724	(0.4335)	0.0000	2	(0.2611)	01/06/2025
601666.SH	12/31/2024	SDB3260123573	(2,900.00)	1.3308	(4,155.94)	(3,859.23)	0.0000	4.3300	(1,172.6376)	0.0000	0.9997	(2.5142)	0.0000	2	(1.5144)	01/06/2025
601666.SH	12/31/2024	SDB3260123573	(5,700.00)	1.3308	(8,168.57)	(7,585.38)	0.0000	4.3300	(1,172.6376)	0.0000	1.9650	(4.9416)	0.0000	2	(2.9766)	01/06/2025
601666.SH	12/30/2024	SDB3260123573	(6,400.00)	1.3264	(9,268.39)	(8,489.12)	0.0000	4.3300	(1,172.6376)	0.0000	1.1148	(2.7652)	0.0000	1	(1.6504)	01/06/2025
601666.SH	12/30/2024	SDB3260123573	(1,300.00)	1.3264	(1,878.02)	(1,724.35)	0.0000	4.3300	(1,172.6376)	0.0000	0.2259	(0.5617)	0.0000	1	(0.3358)	01/06/2025
601666.SH	12/30/2024	SDB3260123573	(2,800.00)	1.3264	(4,012.05)	(3,713.99)	0.0000	4.3300	(1,172.6376)	0.0000	0.4826	(1.2098)	0.0000	1	(0.7272)	01/06/2025
601666.SH	12/30/2024	SDB3260123573	(3,600.00)	1.3264	(5,146.77)	(4,775.13)	0.0000	4.3300	(1,172.6376)	0.0000	0.6190	(1.5554)	0.0000	1	(0.9364)	01/06/2025
601666.SH	12/30/2024	SDB3260123573	(59,900.00)	1.3264	(85,091.72)	(79,452.86)	0.0000	4.3300	(1,172.6376)	0.0000	10.2346	(25.8804)	0.0000	1	(15.6457)	01/06/2025
601666.SH	12/30/2024	SDB3260123573	(15,500.00)	1.3264	(22,041.59)	(20,559.59)	0.0000	4.3300	(1,172.6376)	0.0000	2.6511	(6.6969)	0.0000	1	(4.0458)	01/06/2025
601666.SH	12/30/2024	SDB3260123573	(8,600.00)	1.3264	(12,324.51)	(11,407.25)	0.0000	4.3300	(1,172.6376)	0.0000	1.4824	(3.7157)	0.0000	1	(2.2334)	01/06/2025
601666.SH	12/30/2024	SDB3260123573	(1,500.00)	1.3264	(2,149.62)	(1,989.64)	0.0000	4.3300	(1,172.6376)	0.0000	0.2586	(0.6481)	0.0000	1	(0.3895)	01/06/2025
601666.SH	12/30/2024	SDB3260123573	(400.00)	1.3264	(573.23)	(530.57)	0.0000	4.3300	(1,172.6376)	0.0000	0.0689	(0.1728)	0.0000	1	(0.1039)	01/06/2025
601666.SH	12/30/2024	SDB3260123573	(200.00)	1.3264	(286.62)	(265.29)	0.0000	4.3300	(1,172.6376)	0.0000	0.0345	(0.0864)	0.0000	1	(0.0519)	01/06/2025
601666.SH	12/30/2024	SDB3260123573	(22,600.00)	1.3264	(32,387.68)	(29,977.20)	0.0000	4.3300	(1,172.6376)	0.0000	3.8955	(9.7646)	0.0000	1	(5.8690)	01/06/2025
601666.SH	12/30/2024	SDB3260123573	(34,200.00)	1.3264	(49,011.44)	(45,363.74)	0.0000	4.3300	(1,172.6376)	0.0000	5.8950	(14.7765)	0.0000	1	(8.8815)	01/06/2025
601666.SH	12/30/2024	SDB3260123573	(400.00)	1.3264	(573.23)	(530.57)	0.0000	4.3300	(1,172.6376)	0.0000	0.0689	(0.1728)	0.0000	1	(0.1039)	01/06/2025
601666.SH	12/30/2024	SDB3260123573	(1,100.00)	1.3264	(1,576.39)	(1,459.07)	0.0000	4.3300	(1,172.6376)	0.0000	0.1896	(0.4753)	0.0000	1	(0.2857)	01/06/2025
601666.SH	12/30/2024	SDB3260123573	(31,400.00)	1.3264	(44,998.81)	(41,649.74)	0.0000	4.3300	(1,172.6376)	0.0000	5.4124	(13.5667)	0.0000	1	(8.1543)	01/06/2025
601666.SH	12/30/2024	SDB3260123573	(9,800.00)	1.3264	(14,044.21)	(12,998.97)	0.0000	4.3300	(1,172.6376)	0.0000	1.6892	(4.2342)	0.0000	1	(2.5450)	01/06/2025
601666.SH	12/30/2024	SDB3260123573	(1,200.00)	1.3264	(1,719.70)	(1,591.71)	0.0000	4.3300	(1,172.6376)	0.0000	0.2068	(0.5185)	0.0000	1	(0.3116)	01/06/2025
601666.SH	12/30/2024	SDB3260123573	(400.00)	1.3264	(573.23)	(530.57)	0.0000	4.3300	(1,172.6376)	0.0000	0.0689	(0.1728)	0.0000	1	(0.1039)	01/06/2025
601666.SH	12/30/2024	SDB3260123573	(3,400.00)	1.3264	(4,872.48)	(4,509.85)	0.0000	4.3300	(1,172.6376)	0.0000	0.5861	(1.4690)	0.0000	1	(0.8830)	01/06/2025
601666.SH	12/30/2024	SDB3260123573	(1,500.00)	1.3264	(2,149.62)	(1,989.64)	0.0000	4.3300	(1,172.6376)	0.0000	0.2586	(0.6481)	0.0000	1	(0.3895)	01/06/2025
601666.SH	12/30/2024	SDB3260123573	(29,200.00)	1.3264	(41,846.02)	(38,731.61)	0.0000	4.3300	(1,172.6376)	0.0000	5.0331	(12.6162)	0.0000	1	(7.5830)	01/06/2025
601666.SH	12/30/2024	SDB3260123573	(96,000.00)	1.3264	(137,575.97)	(127,336.80)	0.0000	4.3300	(1,172.6376)	0.0000	16.5473	(41.4778)	0.0000	1	(24.9304)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
PINGDINGSHAN TIANAN COAL MINING CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
601666.SH	12/30/2024	SDB3260123573	(21,100.00)	1.3264	(30,238.05)	(27,987.57)	0.0000	4.3300	(1,172.6376)	0.0000	3.6370	(9.1165)	0.0000	1	(5.4795)	01/06/2025
601666.SH	12/30/2024	SDB3260123573	(43,100.00)	1.3264	(61,765.88)	(57,168.92)	0.0000	4.3300	(1,172.6376)	0.0000	7.4291	(18.6218)	0.0000	1	(11.1927)	01/06/2025
601666.SH	12/30/2024	SDB3260123573	(900.00)	1.3264	(1,289.77)	(1,193.78)	0.0000	4.3300	(1,172.6376)	0.0000	0.1551	(0.3889)	0.0000	1	(0.2337)	01/06/2025
601666.SH	12/30/2024	SDB3260123573	(1,000.00)	1.3264	(1,433.08)	(1,326.42)	0.0000	4.3300	(1,172.6376)	0.0000	0.1724	(0.4321)	0.0000	1	(0.2597)	01/06/2025
601666.SH	12/30/2024	SDB3260123573	(1,100.00)	1.3264	(1,576.39)	(1,459.07)	0.0000	4.3300	(1,172.6376)	0.0000	0.1896	(0.4753)	0.0000	1	(0.2857)	01/06/2025
601666.SH	12/30/2024	SDB3260123573	(24,200.00)	1.3264	(34,680.61)	(32,099.49)	0.0000	4.3300	(1,172.6376)	0.0000	4.1713	(10.4559)	0.0000	1	(6.2845)	01/06/2025
601666.SH	12/30/2024	SDB3260123573	(39,000.00)	1.3264	(55,890.24)	(51,730.57)	0.0000	4.3300	(1,172.6376)	0.0000	6.7224	(16.8503)	0.0000	1	(10.1280)	01/06/2025
601666.SH	12/30/2024	SDB3260123573	(3,200.00)	1.3264	(4,585.87)	(4,244.56)	0.0000	4.3300	(1,172.6376)	0.0000	0.5516	(1.3826)	0.0000	1	(0.8310)	01/06/2025
601666.SH	12/30/2024	SDB3260123573	(35,800.00)	1.3264	(51,304.37)	(47,486.01)	0.0000	4.3300	(1,172.6376)	0.0000	6.1708	(15.4677)	0.0000	1	(9.2970)	01/06/2025
601666.SH	12/30/2024	SDB3260123573	(33,400.00)	1.3264	(47,864.97)	(44,302.60)	0.0000	4.3300	(1,172.6376)	0.0000	5.7571	(14.4308)	0.0000	1	(8.6737)	01/06/2025
601666.SH	12/30/2024	SDB3260123573	(14,400.00)	1.3264	(20,636.40)	(19,100.52)	0.0000	4.3300	(1,172.6376)	0.0000	2.4821	(6.2217)	0.0000	1	(3.7396)	01/06/2025
601666.SH	12/30/2024	SDB3260123573	(500.00)	1.3264	(716.54)	(663.21)	0.0000	4.3300	(1,172.6376)	0.0000	0.0862	(0.2160)	0.0000	1	(0.1298)	01/06/2025
601666.SH	12/30/2024	SDB3260123573	(2,900.00)	1.3264	(4,155.94)	(3,846.63)	0.0000	4.3300	(1,172.6376)	0.0000	0.4999	(1.2530)	0.0000	1	(0.7531)	01/06/2025
601666.SH	12/30/2024	SDB3260123573	(5,700.00)	1.3264	(8,168.57)	(7,560.62)	0.0000	4.3300	(1,172.6376)	0.0000	0.9825	(2.4627)	0.0000	1	(1.4802)	01/06/2025
601666.SH	12/27/2024	SDB3260123573	(6,400.00)	1.3697	(9,268.39)	(8,766.28)	0.0000	4.3300	(1,172.6376)	0.0000	3.3443	(8.5664)	0.0000	3	(5.2221)	01/06/2025
601666.SH	12/27/2024	SDB3260123573	(1,300.00)	1.3697	(1,878.02)	(1,780.65)	0.0000	4.3300	(1,172.6376)	0.0000	0.0777	(1.7400)	0.0000	3	(1.0624)	01/06/2025
601666.SH	12/27/2024	SDB3260123573	(2,800.00)	1.3697	(4,012.05)	(3,835.25)	0.0000	4.3300	(1,172.6376)	0.0000	1.4477	(3.7478)	0.0000	3	(2.3001)	01/06/2025
601666.SH	12/27/2024	SDB3260123573	(3,600.00)	1.3697	(5,146.77)	(4,931.04)	0.0000	4.3300	(1,172.6376)	0.0000	1.8571	(4.8186)	0.0000	3	(2.9615)	01/06/2025
601666.SH	12/27/2024	SDB3260123573	(59,900.00)	1.3697	(85,091.72)	(82,046.95)	0.0000	4.3300	(1,172.6376)	0.0000	30.7039	(80.1761)	0.0000	3	(49.4722)	01/06/2025
601666.SH	12/27/2024	SDB3260123573	(15,500.00)	1.3697	(22,041.59)	(21,230.85)	0.0000	4.3300	(1,172.6376)	0.0000	7.9533	(20.7467)	0.0000	3	(12.7934)	01/06/2025
601666.SH	12/27/2024	SDB3260123573	(8,600.00)	1.3697	(12,324.51)	(11,779.70)	0.0000	4.3300	(1,172.6376)	0.0000	4.4471	(11.5111)	0.0000	3	(7.0640)	01/06/2025
601666.SH	12/27/2024	SDB3260123573	(1,500.00)	1.3697	(2,149.62)	(2,054.60)	0.0000	4.3300	(1,172.6376)	0.0000	0.7757	(2.0077)	0.0000	3	(1.2321)	01/06/2025
601666.SH	12/27/2024	SDB3260123573	(400.00)	1.3697	(573.23)	(547.89)	0.0000	4.3300	(1,172.6376)	0.0000	0.2068	(0.5354)	0.0000	3	(0.3286)	01/06/2025
601666.SH	12/27/2024	SDB3260123573	(200.00)	1.3697	(286.62)	(273.95)	0.0000	4.3300	(1,172.6376)	0.0000	0.1034	(0.2677)	0.0000	3	(0.1643)	01/06/2025
601666.SH	12/27/2024	SDB3260123573	(22,600.00)	1.3697	(32,387.68)	(30,955.94)	0.0000	4.3300	(1,172.6376)	0.0000	11.6866	(30.2501)	0.0000	3	(18.5635)	01/06/2025
601666.SH	12/27/2024	SDB3260123573	(34,200.00)	1.3697	(49,011.44)	(46,844.83)	0.0000	4.3300	(1,172.6376)	0.0000	17.6850	(45.7767)	0.0000	3	(28.0917)	01/06/2025
601666.SH	12/27/2024	SDB3260123573	(400.00)	1.3697	(573.23)	(547.89)	0.0000	4.3300	(1,172.6376)	0.0000	0.2068	(0.5354)	0.0000	3	(0.3286)	01/06/2025
601666.SH	12/27/2024	SDB3260123573	(1,100.00)	1.3697	(1,576.39)	(1,506.71)	0.0000	4.3300	(1,172.6376)	0.0000	0.5688	(1.4723)	0.0000	3	(0.9035)	01/06/2025
601666.SH	12/27/2024	SDB3260123573	(31,400.00)	1.3697	(44,998.81)	(43,009.58)	0.0000	4.3300	(1,172.6376)	0.0000	16.2371	(42.0289)	0.0000	3	(25.7918)	01/06/2025
601666.SH	12/27/2024	SDB3260123573	(9,800.00)	1.3697	(14,044.21)	(13,423.37)	0.0000	4.3300	(1,172.6376)	0.0000	5.0676	(13.1173)	0.0000	3	(8.0497)	01/06/2025
601666.SH	12/27/2024	SDB3260123573	(1,200.00)	1.3697	(1,719.70)	(1,643.68)	0.0000	4.3300	(1,172.6376)	0.0000	0.6205	(1.6062)	0.0000	3	(0.9857)	01/06/2025
601666.SH	12/27/2024	SDB3260123573	(400.00)	1.3697	(573.23)	(547.89)	0.0000	4.3300	(1,172.6376)	0.0000	0.2068	(0.5354)	0.0000	3	(0.3286)	01/06/2025
601666.SH	12/27/2024	SDB3260123573	(3,400.00)	1.3697	(4,872.48)	(4,657.09)	0.0000	4.3300	(1,172.6376)	0.0000	1.7582	(4.5509)	0.0000	3	(2.7927)	01/06/2025
601666.SH	12/27/2024	SDB3260123573	(1,500.00)	1.3697	(2,149.62)	(2,054.60)	0.0000	4.3300	(1,172.6376)	0.0000	0.7757	(2.0077)	0.0000	3	(1.2321)	01/06/2025
601666.SH	12/27/2024	SDB3260123573	(29,200.00)	1.3697	(41,846.02)	(39,996.17)	0.0000	4.3300	(1,172.6376)	0.0000	15.0994	(39.0842)	0.0000	3	(23.9847)	01/06/2025
601666.SH	12/27/2024	SDB3260123573	(96,000.00)	1.3697	(137,575.97)	(131,494.27)	0.0000	4.3300	(1,172.6376)	0.0000	49.6420	(128.4959)	0.0000	3	(78.8539)	01/06/2025
601666.SH	12/27/2024	SDB3260123573	(21,100.00)	1.3697	(30,238.05)	(28,901.35)	0.0000	4.3300	(1,172.6376)	0.0000	10.9109	(28.2423)	0.0000	3	(17.3314)	01/06/2025
601666.SH	12/27/2024	SDB3260123573	(43,100.00)	1.3697	(61,765.88)	(59,035.45)	0.0000	4.3300	(1,172.6376)	0.0000	22.2872	(57.6893)	0.0000	3	(35.4021)	01/06/2025
601666.SH	12/27/2024	SDB3260123573	(900.00)	1.3697	(1,289.77)	(1,232.76)	0.0000	4.3300	(1,172.6376)	0.0000	0.4654	(1.2046)	0.0000	3	(0.7393)	01/06/2025
601666.SH	12/27/2024	SDB3260123573	(1,000.00)	1.3697	(1,433.08)	(1,369.73)	0.0000	4.3300	(1,172.6376)	0.0000	0.5171	(1.3385)	0.0000	3	(0.8214)	01/06/2025
601666.SH	12/27/2024	SDB3260123573	(1,100.00)	1.3697	(1,576.39)	(1,506.71)	0.0000	4.3300	(1,172.6376)	0.0000	0.5688	(1.4723)	0.0000	3	(0.9035)	01/06/2025
601666.SH	12/27/2024	SDB3260123573	(24,200.00)	1.3697	(34,680.61)	(33,147.51)	0.0000	4.3300	(1,172.6376)	0.0000	12.5139	(32.3917)	0.0000	3	(19.8778)	01/06/2025
601666.SH	12/27/2024	SDB3260123573	(39,000.00)	1.3697	(55,890.24)	(53,419.55)	0.0000	4.3300	(1,172.6376)	0.0000	20.1671	(52.2015)	0.0000	3	(32.0344)	01/06/2025
601666.SH	12/27/2024	SDB3260123573	(3,200.00)	1.3697	(4,585.87)	(4,383.14)	0.0000	4.3300	(1,172.6376)	0.0000	1.6547	(4.2832)	0.0000	3	(2.6285)	01/06/2025
601666.SH	12/27/2024	SDB3260123573	(35,800.00)	1.3697	(51,304.37)	(49,036.41)	0.0000	4.3300	(1,172.6376)	0.0000	18.5123	(47.9183)	0.0000	3	(29.4060)	01/06/2025
601666.SH	12/27/2024	SDB3260123573	(33,400.00)	1.3697	(47,864.97)	(45,749.05)	0.0000	4.3300	(1,172.6376)	0.0000	17.2713	(44.7059)	0.0000	3	(27.4346)	01/06/2025
601666.SH	12/27/2024	SDB3260123573	(14,400.00)	1.3697	(20,636.40)	(19,724.14)	0.0000	4.3300	(1,172.6376)	0.0000	7.4463	(19.2744)	0.0000	3	(11.8281)	01/06/2025
601666.SH	12/27/2024	SDB3260123573	(500.00)	1.3697	(716.54)	(684.87)	0.0000	4.3300	(1,172.6376)	0.0000	0.2586	(0.6692)	0.0000	3	(0.4107)	01/06/2025
601666.SH	12/27/2024	SDB3260123573	(2,900.00)	1.3697	(4,155.94)	(3,972.22)	0.0000	4.3300	(1,172.6376)	0.0000	1.4996	(3.8816)	0.0000	3	(2.3820)	01/06/2025
601666.SH	12/27/2024	SDB3260123573	(5,700.00)	1.3697	(8,168.57)	(7,807.47)	0.0000	4.3300	(1,172.6376)	0.0000	2.9475	(7.6294)	0.0000	3	(4.6820)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
PINGDINGSHAN TIANAN COAL MINING CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
601666.SH	12/26/2024	SDB3260123573	(6,400.00)	1.3795	(9,268.39)	(8,829.09)	0.0000	4.3300	(1,172.6376)	0.0000	1.1148	(2.8759)	0.0000	1	(1.7611)	01/06/2025
601666.SH	12/26/2024	SDB3260123573	(1,300.00)	1.3795	(1,878.02)	(1,793.41)	0.0000	4.3300	(1,172.6376)	0.0000	0.2259	(0.5842)	0.0000	1	(0.3583)	01/06/2025
601666.SH	12/26/2024	SDB3260123573	(2,800.00)	1.3795	(4,012.05)	(3,862.73)	0.0000	4.3300	(1,172.6376)	0.0000	0.4826	(1.2582)	0.0000	1	(0.7757)	01/06/2025
601666.SH	12/26/2024	SDB3260123573	(3,600.00)	1.3795	(5,146.77)	(4,966.37)	0.0000	4.3300	(1,172.6376)	0.0000	0.6190	(1.6177)	0.0000	1	(0.9987)	01/06/2025
601666.SH	12/26/2024	SDB3260123573	(59,900.00)	1.3795	(85,091.72)	(82,634.81)	0.0000	4.3300	(1,172.6376)	0.0000	10.2346	(26.9169)	0.0000	1	(16.6822)	01/06/2025
601666.SH	12/26/2024	SDB3260123573	(15,500.00)	1.3795	(22,041.59)	(21,382.96)	0.0000	4.3300	(1,172.6376)	0.0000	2.6511	(6.9651)	0.0000	1	(4.3140)	01/06/2025
601666.SH	12/26/2024	SDB3260123573	(8,600.00)	1.3795	(12,324.51)	(11,864.10)	0.0000	4.3300	(1,172.6376)	0.0000	1.4824	(3.8645)	0.0000	1	(2.3822)	01/06/2025
601666.SH	12/26/2024	SDB3260123573	(1,500.00)	1.3795	(2,149.62)	(2,069.32)	0.0000	4.3300	(1,172.6376)	0.0000	0.2586	(0.6740)	0.0000	1	(0.4155)	01/06/2025
601666.SH	12/26/2024	SDB3260123573	(400.00)	1.3795	(573.23)	(551.82)	0.0000	4.3300	(1,172.6376)	0.0000	0.0689	(0.1797)	0.0000	1	(0.1108)	01/06/2025
601666.SH	12/26/2024	SDB3260123573	(200.00)	1.3795	(286.62)	(275.91)	0.0000	4.3300	(1,172.6376)	0.0000	0.0345	(0.0899)	0.0000	1	(0.0554)	01/06/2025
601666.SH	12/26/2024	SDB3260123573	(22,600.00)	1.3795	(32,387.68)	(31,177.74)	0.0000	4.3300	(1,172.6376)	0.0000	3.8955	(10.1556)	0.0000	1	(6.2601)	01/06/2025
601666.SH	12/26/2024	SDB3260123573	(34,200.00)	1.3795	(49,011.44)	(47,180.47)	0.0000	4.3300	(1,172.6376)	0.0000	5.8950	(15.3682)	0.0000	1	(9.4732)	01/06/2025
601666.SH	12/26/2024	SDB3260123573	(400.00)	1.3795	(573.23)	(551.82)	0.0000	4.3300	(1,172.6376)	0.0000	0.0689	(0.1797)	0.0000	1	(0.1108)	01/06/2025
601666.SH	12/26/2024	SDB3260123573	(1,100.00)	1.3795	(1,576.39)	(1,517.50)	0.0000	4.3300	(1,172.6376)	0.0000	0.1896	(0.4943)	0.0000	1	(0.3047)	01/06/2025
601666.SH	12/26/2024	SDB3260123573	(31,400.00)	1.3795	(44,998.81)	(43,317.74)	0.0000	4.3300	(1,172.6376)	0.0000	5.4124	(14.1100)	0.0000	1	(8.6976)	01/06/2025
601666.SH	12/26/2024	SDB3260123573	(9,800.00)	1.3795	(14,044.21)	(13,519.55)	0.0000	4.3300	(1,172.6376)	0.0000	1.6892	(4.4038)	0.0000	1	(2.7146)	01/06/2025
601666.SH	12/26/2024	SDB3260123573	(1,200.00)	1.3795	(1,719.70)	(1,655.46)	0.0000	4.3300	(1,172.6376)	0.0000	0.2068	(0.5392)	0.0000	1	(0.3324)	01/06/2025
601666.SH	12/26/2024	SDB3260123573	(400.00)	1.3795	(573.23)	(551.82)	0.0000	4.3300	(1,172.6376)	0.0000	0.0689	(0.1797)	0.0000	1	(0.1108)	01/06/2025
601666.SH	12/26/2024	SDB3260123573	(3,400.00)	1.3795	(4,872.48)	(4,690.46)	0.0000	4.3300	(1,172.6376)	0.0000	0.5861	(1.5278)	0.0000	1	(0.9418)	01/06/2025
601666.SH	12/26/2024	SDB3260123573	(1,500.00)	1.3795	(2,149.62)	(2,069.32)	0.0000	4.3300	(1,172.6376)	0.0000	0.2586	(0.6740)	0.0000	1	(0.4155)	01/06/2025
601666.SH	12/26/2024	SDB3260123573	(29,200.00)	1.3795	(41,846.02)	(40,282.74)	0.0000	4.3300	(1,172.6376)	0.0000	5.0331	(13.1214)	0.0000	1	(8.0883)	01/06/2025
601666.SH	12/26/2024	SDB3260123573	(96,000.00)	1.3795	(137,575.97)	(132,436.42)	0.0000	4.3300	(1,172.6376)	0.0000	16.5473	(43.1389)	0.0000	1	(26.5915)	01/06/2025
601666.SH	12/26/2024	SDB3260123573	(21,100.00)	1.3795	(30,238.05)	(29,108.42)	0.0000	4.3300	(1,172.6376)	0.0000	3.6370	(9.4816)	0.0000	1	(5.8446)	01/06/2025
601666.SH	12/26/2024	SDB3260123573	(43,100.00)	1.3795	(61,765.88)	(59,458.43)	0.0000	4.3300	(1,172.6376)	0.0000	7.4291	(19.3676)	0.0000	1	(11.9385)	01/06/2025
601666.SH	12/26/2024	SDB3260123573	(900.00)	1.3795	(1,289.77)	(1,241.59)	0.0000	4.3300	(1,172.6376)	0.0000	0.1551	(0.4044)	0.0000	1	(0.2493)	01/06/2025
601666.SH	12/26/2024	SDB3260123573	(1,000.00)	1.3795	(1,433.08)	(1,379.55)	0.0000	4.3300	(1,172.6376)	0.0000	0.1724	(0.4494)	0.0000	1	(0.2770)	01/06/2025
601666.SH	12/26/2024	SDB3260123573	(1,100.00)	1.3795	(1,576.39)	(1,517.50)	0.0000	4.3300	(1,172.6376)	0.0000	0.1896	(0.4943)	0.0000	1	(0.3047)	01/06/2025
601666.SH	12/26/2024	SDB3260123573	(24,200.00)	1.3795	(34,680.61)	(33,385.01)	0.0000	4.3300	(1,172.6376)	0.0000	4.1713	(10.8746)	0.0000	1	(6.7033)	01/06/2025
601666.SH	12/26/2024	SDB3260123573	(39,000.00)	1.3795	(55,890.24)	(53,802.29)	0.0000	4.3300	(1,172.6376)	0.0000	6.7224	(17.5252)	0.0000	1	(10.8028)	01/06/2025
601666.SH	12/26/2024	SDB3260123573	(3,200.00)	1.3795	(4,585.87)	(4,414.55)	0.0000	4.3300	(1,172.6376)	0.0000	0.5516	(1.4380)	0.0000	1	(0.8864)	01/06/2025
601666.SH	12/26/2024	SDB3260123573	(35,800.00)	1.3795	(51,304.37)	(49,387.75)	0.0000	4.3300	(1,172.6376)	0.0000	6.1708	(16.0872)	0.0000	1	(9.9164)	01/06/2025
601666.SH	12/26/2024	SDB3260123573	(33,400.00)	1.3795	(47,864.97)	(46,076.84)	0.0000	4.3300	(1,172.6376)	0.0000	5.7571	(15.0087)	0.0000	1	(9.2516)	01/06/2025
601666.SH	12/26/2024	SDB3260123573	(14,400.00)	1.3795	(20,636.40)	(19,865.46)	0.0000	4.3300	(1,172.6376)	0.0000	2.4821	(6.4708)	0.0000	1	(3.9887)	01/06/2025
601666.SH	12/26/2024	SDB3260123573	(500.00)	1.3795	(716.54)	(689.77)	0.0000	4.3300	(1,172.6376)	0.0000	0.0862	(0.2247)	0.0000	1	(0.1385)	01/06/2025
601666.SH	12/26/2024	SDB3260123573	(2,900.00)	1.3795	(4,155.94)	(4,000.68)	0.0000	4.3300	(1,172.6376)	0.0000	0.4999	(1.3032)	0.0000	1	(0.8033)	01/06/2025
601666.SH	12/26/2024	SDB3260123573	(5,700.00)	1.3795	(8,168.57)	(7,863.41)	0.0000	4.3300	(1,172.6376)	0.0000	0.9825	(2.5614)	0.0000	1	(1.5789)	01/06/2025
601666.SH	12/24/2024	SDB3260123573	(6,400.00)	1.3795	(9,268.39)	(8,829.09)	0.0000	4.3300	(1,172.6376)	0.0000	2.2296	(5.7518)	0.0000	2	(3.5223)	01/06/2025
601666.SH	12/24/2024	SDB3260123573	(1,300.00)	1.3795	(1,878.02)	(1,793.41)	0.0000	4.3300	(1,172.6376)	0.0000	0.4518	(1.1683)	0.0000	2	(0.7166)	01/06/2025
601666.SH	12/24/2024	SDB3260123573	(2,800.00)	1.3795	(4,012.05)	(3,862.73)	0.0000	4.3300	(1,172.6376)	0.0000	0.9651	(2.5164)	0.0000	2	(1.5513)	01/06/2025
601666.SH	12/24/2024	SDB3260123573	(3,600.00)	1.3795	(5,146.77)	(4,966.37)	0.0000	4.3300	(1,172.6376)	0.0000	1.2381	(3.2354)	0.0000	2	(1.9973)	01/06/2025
601666.SH	12/24/2024	SDB3260123573	(59,900.00)	1.3795	(85,091.72)	(82,634.81)	0.0000	4.3300	(1,172.6376)	0.0000	20.4693	(53.8337)	0.0000	2	(33.3644)	01/06/2025
601666.SH	12/24/2024	SDB3260123573	(15,500.00)	1.3795	(22,041.59)	(21,382.96)	0.0000	4.3300	(1,172.6376)	0.0000	5.3022	(13.9303)	0.0000	2	(8.6280)	01/06/2025
601666.SH	12/24/2024	SDB3260123573	(8,600.00)	1.3795	(12,324.51)	(11,864.10)	0.0000	4.3300	(1,172.6376)	0.0000	2.9647	(7.7290)	0.0000	2	(4.7643)	01/06/2025
601666.SH	12/24/2024	SDB3260123573	(1,500.00)	1.3795	(2,149.62)	(2,069.32)	0.0000	4.3300	(1,172.6376)	0.0000	0.5171	(1.3481)	0.0000	2	(0.8310)	01/06/2025
601666.SH	12/24/2024	SDB3260123573	(400.00)	1.3795	(573.23)	(551.82)	0.0000	4.3300	(1,172.6376)	0.0000	0.1379	(0.3595)	0.0000	2	(0.2216)	01/06/2025
601666.SH	12/24/2024	SDB3260123573	(200.00)	1.3795	(286.62)	(275.91)	0.0000	4.3300	(1,172.6376)	0.0000	0.0689	(0.1797)	0.0000	2	(0.1108)	01/06/2025
601666.SH	12/24/2024	SDB3260123573	(22,600.00)	1.3795	(32,387.68)	(31,177.74)	0.0000	4.3300	(1,172.6376)	0.0000	7.7910	(20.3112)	0.0000	2	(12.5202)	01/06/2025
601666.SH	12/24/2024	SDB3260123573	(34,200.00)	1.3795	(49,011.44)	(47,180.47)	0.0000	4.3300	(1,172.6376)	0.0000	11.7900	(30.7364)	0.0000	2	(18.9465)	01/06/2025
601666.SH	12/24/2024	SDB3260123573	(400.00)	1.3795	(573.23)	(551.82)	0.0000	4.3300	(1,172.6376)	0.0000	0.1379	(0.3595)	0.0000	2	(0.2216)	01/06/2025
601666.SH	12/24/2024	SDB3260123573	(1,100.00)	1.3795	(1,576.39)	(1,517.50)	0.0000	4.3300	(1,172.6376)	0.0000	0.3792	(0.9886)	0.0000	2	(0.6094)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
PINGDINGSHAN TIANAN COAL MINING CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
601666.SH	12/24/2024	SDB3260123573	(31,400.00)	1.3795	(44,998.81)	(43,317.74)	0.0000	4.3300	(1,172.6376)	0.0000	10.8247	(28.2200)	0.0000	2	(17.3953)	01/06/2025
601666.SH	12/24/2024	SDB3260123573	(9,800.00)	1.3795	(14,044.21)	(13,519.55)	0.0000	4.3300	(1,172.6376)	0.0000	3.3784	(8.8075)	0.0000	2	(5.4291)	01/06/2025
601666.SH	12/24/2024	SDB3260123573	(1,200.00)	1.3795	(1,719.70)	(1,655.46)	0.0000	4.3300	(1,172.6376)	0.0000	0.4137	(1.0785)	0.0000	2	(0.6648)	01/06/2025
601666.SH	12/24/2024	SDB3260123573	(400.00)	1.3795	(573.23)	(551.82)	0.0000	4.3300	(1,172.6376)	0.0000	0.1379	(0.3595)	0.0000	2	(0.2216)	01/06/2025
601666.SH	12/24/2024	SDB3260123573	(3,400.00)	1.3795	(4,872.48)	(4,690.46)	0.0000	4.3300	(1,172.6376)	0.0000	1.1721	(3.0557)	0.0000	2	(1.8836)	01/06/2025
601666.SH	12/24/2024	SDB3260123573	(1,500.00)	1.3795	(2,149.62)	(2,069.32)	0.0000	4.3300	(1,172.6376)	0.0000	0.5171	(1.3481)	0.0000	2	(0.8310)	01/06/2025
601666.SH	12/24/2024	SDB3260123573	(29,200.00)	1.3795	(41,846.02)	(40,282.74)	0.0000	4.3300	(1,172.6376)	0.0000	10.0663	(26.2428)	0.0000	2	(16.1765)	01/06/2025
601666.SH	12/24/2024	SDB3260123573	(96,000.00)	1.3795	(137,575.97)	(132,436.42)	0.0000	4.3300	(1,172.6376)	0.0000	33.0947	(86.2777)	0.0000	2	(53.1831)	01/06/2025
601666.SH	12/24/2024	SDB3260123573	(21,100.00)	1.3795	(30,238.05)	(29,108.42)	0.0000	4.3300	(1,172.6376)	0.0000	7.2739	(18.9631)	0.0000	2	(11.6892)	01/06/2025
601666.SH	12/24/2024	SDB3260123573	(43,100.00)	1.3795	(61,765.88)	(59,458.43)	0.0000	4.3300	(1,172.6376)	0.0000	14.8581	(38.7351)	0.0000	2	(23.8770)	01/06/2025
601666.SH	12/24/2024	SDB3260123573	(900.00)	1.3795	(1,289.77)	(1,241.59)	0.0000	4.3300	(1,172.6376)	0.0000	0.3103	(0.8089)	0.0000	2	(0.4986)	01/06/2025
601666.SH	12/24/2024	SDB3260123573	(1,000.00)	1.3795	(1,433.08)	(1,379.55)	0.0000	4.3300	(1,172.6376)	0.0000	0.3447	(0.8987)	0.0000	2	(0.5540)	01/06/2025
601666.SH	12/24/2024	SDB3260123573	(1,100.00)	1.3795	(1,576.39)	(1,517.50)	0.0000	4.3300	(1,172.6376)	0.0000	0.3792	(0.9886)	0.0000	2	(0.6094)	01/06/2025
601666.SH	12/24/2024	SDB3260123573	(24,200.00)	1.3795	(34,680.61)	(33,385.01)	0.0000	4.3300	(1,172.6376)	0.0000	8.3426	(21.7492)	0.0000	2	(13.4066)	01/06/2025
601666.SH	12/24/2024	SDB3260123573	(39,000.00)	1.3795	(55,890.24)	(53,802.29)	0.0000	4.3300	(1,172.6376)	0.0000	13.4447	(35.0503)	0.0000	2	(21.6056)	01/06/2025
601666.SH	12/24/2024	SDB3260123573	(3,200.00)	1.3795	(4,585.87)	(4,414.55)	0.0000	4.3300	(1,172.6376)	0.0000	1.1032	(2.8759)	0.0000	2	(1.7728)	01/06/2025
601666.SH	12/24/2024	SDB3260123573	(35,800.00)	1.3795	(51,304.37)	(49,387.75)	0.0000	4.3300	(1,172.6376)	0.0000	12.3416	(32.1744)	0.0000	2	(19.8329)	01/06/2025
601666.SH	12/24/2024	SDB3260123573	(33,400.00)	1.3795	(47,864.97)	(46,076.84)	0.0000	4.3300	(1,172.6376)	0.0000	11.5142	(30.0175)	0.0000	2	(18.5033)	01/06/2025
601666.SH	12/24/2024	SDB3260123573	(14,400.00)	1.3795	(20,636.40)	(19,865.46)	0.0000	4.3300	(1,172.6376)	0.0000	4.9642	(12.9417)	0.0000	2	(7.9775)	01/06/2025
601666.SH	12/24/2024	SDB3260123573	(500.00)	1.3795	(716.54)	(689.77)	0.0000	4.3300	(1,172.6376)	0.0000	0.1724	(0.4494)	0.0000	2	(0.2770)	01/06/2025
601666.SH	12/24/2024	SDB3260123573	(2,900.00)	1.3795	(4,155.94)	(4,000.68)	0.0000	4.3300	(1,172.6376)	0.0000	0.9997	(2.6063)	0.0000	2	(1.6066)	01/06/2025
601666.SH	12/24/2024	SDB3260123573	(5,700.00)	1.3795	(8,168.57)	(7,863.41)	0.0000	4.3300	(1,172.6376)	0.0000	1.9650	(5.1227)	0.0000	2	(3.1577)	01/06/2025
601666.SH	12/23/2024	SDB3260123573	(6,400.00)	1.4169	(9,268.39)	(9,068.36)	0.0000	4.3300	(1,172.6376)	0.0000	1.1148	(2.9539)	0.0000	1	(1.8391)	01/06/2025
601666.SH	12/23/2024	SDB3260123573	(1,300.00)	1.4169	(1,878.02)	(1,842.01)	0.0000	4.3300	(1,172.6376)	0.0000	0.2259	(0.6000)	0.0000	1	(0.3741)	01/06/2025
601666.SH	12/23/2024	SDB3260123573	(2,800.00)	1.4169	(4,012.05)	(3,967.41)	0.0000	4.3300	(1,172.6376)	0.0000	0.4826	(1.2923)	0.0000	1	(0.8098)	01/06/2025
601666.SH	12/23/2024	SDB3260123573	(3,600.00)	1.4169	(5,146.77)	(5,100.96)	0.0000	4.3300	(1,172.6376)	0.0000	0.6190	(1.6615)	0.0000	1	(1.0425)	01/06/2025
601666.SH	12/23/2024	SDB3260123573	(59,900.00)	1.4169	(85,091.72)	(84,874.23)	0.0000	4.3300	(1,172.6376)	0.0000	10.2346	(27.6463)	0.0000	1	(17.4117)	01/06/2025
601666.SH	12/23/2024	SDB3260123573	(15,500.00)	1.4169	(22,041.59)	(21,962.45)	0.0000	4.3300	(1,172.6376)	0.0000	2.6511	(7.1539)	0.0000	1	(4.5028)	01/06/2025
601666.SH	12/23/2024	SDB3260123573	(8,600.00)	1.4169	(12,324.51)	(12,185.62)	0.0000	4.3300	(1,172.6376)	0.0000	1.4824	(3.9693)	0.0000	1	(2.4869)	01/06/2025
601666.SH	12/23/2024	SDB3260123573	(1,500.00)	1.4169	(2,149.62)	(2,125.40)	0.0000	4.3300	(1,172.6376)	0.0000	0.2586	(0.6923)	0.0000	1	(0.4338)	01/06/2025
601666.SH	12/23/2024	SDB3260123573	(400.00)	1.4169	(573.23)	(566.77)	0.0000	4.3300	(1,172.6376)	0.0000	0.0689	(0.1846)	0.0000	1	(0.1157)	01/06/2025
601666.SH	12/23/2024	SDB3260123573	(200.00)	1.4169	(286.62)	(283.39)	0.0000	4.3300	(1,172.6376)	0.0000	0.0345	(0.0923)	0.0000	1	(0.0578)	01/06/2025
601666.SH	12/23/2024	SDB3260123573	(22,600.00)	1.4169	(32,387.68)	(32,022.66)	0.0000	4.3300	(1,172.6376)	0.0000	3.8955	(10.4308)	0.0000	1	(6.5353)	01/06/2025
601666.SH	12/23/2024	SDB3260123573	(34,200.00)	1.4169	(49,011.44)	(48,459.07)	0.0000	4.3300	(1,172.6376)	0.0000	5.8950	(15.7847)	0.0000	1	(9.8897)	01/06/2025
601666.SH	12/23/2024	SDB3260123573	(400.00)	1.4169	(573.23)	(566.77)	0.0000	4.3300	(1,172.6376)	0.0000	0.0689	(0.1846)	0.0000	1	(0.1157)	01/06/2025
601666.SH	12/23/2024	SDB3260123573	(1,100.00)	1.4169	(1,576.39)	(1,558.63)	0.0000	4.3300	(1,172.6376)	0.0000	0.1896	(0.5077)	0.0000	1	(0.3181)	01/06/2025
601666.SH	12/23/2024	SDB3260123573	(31,400.00)	1.4169	(44,998.81)	(44,491.66)	0.0000	4.3300	(1,172.6376)	0.0000	5.4124	(14.4924)	0.0000	1	(9.0800)	01/06/2025
601666.SH	12/23/2024	SDB3260123573	(9,800.00)	1.4169	(14,044.21)	(13,885.93)	0.0000	4.3300	(1,172.6376)	0.0000	1.6892	(4.5231)	0.0000	1	(2.8339)	01/06/2025
601666.SH	12/23/2024	SDB3260123573	(1,200.00)	1.4169	(1,719.70)	(1,700.32)	0.0000	4.3300	(1,172.6376)	0.0000	0.2068	(0.5538)	0.0000	1	(0.3470)	01/06/2025
601666.SH	12/23/2024	SDB3260123573	(400.00)	1.4169	(573.23)	(566.77)	0.0000	4.3300	(1,172.6376)	0.0000	0.0689	(0.1846)	0.0000	1	(0.1157)	01/06/2025
601666.SH	12/23/2024	SDB3260123573	(3,400.00)	1.4169	(4,872.48)	(4,817.57)	0.0000	4.3300	(1,172.6376)	0.0000	0.5861	(1.5692)	0.0000	1	(0.9832)	01/06/2025
601666.SH	12/23/2024	SDB3260123573	(1,500.00)	1.4169	(2,149.62)	(2,125.40)	0.0000	4.3300	(1,172.6376)	0.0000	0.2586	(0.6923)	0.0000	1	(0.4338)	01/06/2025
601666.SH	12/23/2024	SDB3260123573	(29,200.00)	1.4169	(41,846.02)	(41,374.41)	0.0000	4.3300	(1,172.6376)	0.0000	5.0331	(13.4770)	0.0000	1	(8.4439)	01/06/2025
601666.SH	12/23/2024	SDB3260123573	(96,000.00)	1.4169	(137,575.97)	(136,025.47)	0.0000	4.3300	(1,172.6376)	0.0000	16.5473	(44.3079)	0.0000	1	(27.7606)	01/06/2025
601666.SH	12/23/2024	SDB3260123573	(21,100.00)	1.4169	(30,238.05)	(29,897.27)	0.0000	4.3300	(1,172.6376)	0.0000	3.6370	(9.7385)	0.0000	1	(6.1016)	01/06/2025
601666.SH	12/23/2024	SDB3260123573	(43,100.00)	1.4169	(61,765.88)	(61,069.77)	0.0000	4.3300	(1,172.6376)	0.0000	7.4291	(19.8924)	0.0000	1	(12.4634)	01/06/2025
601666.SH	12/23/2024	SDB3260123573	(900.00)	1.4169	(1,289.77)	(1,275.24)	0.0000	4.3300	(1,172.6376)	0.0000	0.1551	(0.4154)	0.0000	1	(0.2603)	01/06/2025
601666.SH	12/23/2024	SDB3260123573	(1,000.00)	1.4169	(1,433.08)	(1,416.93)	0.0000	4.3300	(1,172.6376)	0.0000	0.1724	(0.4615)	0.0000	1	(0.2892)	01/06/2025
601666.SH	12/23/2024	SDB3260123573	(1,100.00)	1.4169	(1,576.39)	(1,558.63)	0.0000	4.3300	(1,172.6376)	0.0000	0.1896	(0.5077)	0.0000	1	(0.3181)	01/06/2025
601666.SH	12/23/2024	SDB3260123573	(24,200.00)	1.4169	(34,680.61)	(34,289.75)	0.0000	4.3300	(1,172.6376)	0.0000	4.1713	(11.1693)	0.0000	1	(6.9980)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
PINGDINGSHAN TIANAN COAL MINING CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
601666.SH	12/23/2024	SDB3260123573	(39,000.00)	1.4169	(55,890.24)	(55,260.35)	0.0000	4.3300	(1,172.6376)	0.0000	6.7224	(18.0001)	0.0000	1	(11.2777)	01/06/2025
601666.SH	12/23/2024	SDB3260123573	(3,200.00)	1.4169	(4,585.87)	(4,534.18)	0.0000	4.3300	(1,172.6376)	0.0000	0.5516	(1.4769)	0.0000	1	(0.9254)	01/06/2025
601666.SH	12/23/2024	SDB3260123573	(35,800.00)	1.4169	(51,304.37)	(50,726.17)	0.0000	4.3300	(1,172.6376)	0.0000	6.1708	(16.5232)	0.0000	1	(10.3524)	01/06/2025
601666.SH	12/23/2024	SDB3260123573	(33,400.00)	1.4169	(47,864.97)	(47,325.53)	0.0000	4.3300	(1,172.6376)	0.0000	5.7571	(15.4155)	0.0000	1	(9.6584)	01/06/2025
601666.SH	12/23/2024	SDB3260123573	(14,400.00)	1.4169	(20,636.40)	(20,403.82)	0.0000	4.3300	(1,172.6376)	0.0000	2.4821	(6.6462)	0.0000	1	(4.1641)	01/06/2025
601666.SH	12/23/2024	SDB3260123573	(500.00)	1.4169	(716.54)	(708.47)	0.0000	4.3300	(1,172.6376)	0.0000	0.0862	(0.2308)	0.0000	1	(0.1446)	01/06/2025
601666.SH	12/23/2024	SDB3260123573	(2,900.00)	1.4169	(4,155.94)	(4,109.10)	0.0000	4.3300	(1,172.6376)	0.0000	0.4999	(1.3385)	0.0000	1	(0.8386)	01/06/2025
601666.SH	12/23/2024	SDB3260123573	(5,700.00)	1.4169	(8,168.57)	(8,076.51)	0.0000	4.3300	(1,172.6376)	0.0000	0.9825	(2.6308)	0.0000	1	(1.6483)	01/06/2025
601666.SH	12/20/2024	SDB3260123573	(6,400.00)	1.4221	(9,268.39)	(9,101.67)	0.0000	4.3300	(1,172.6376)	0.0000	3.3443	(8.8941)	0.0000	3	(5.5498)	01/06/2025
601666.SH	12/20/2024	SDB3260123573	(1,300.00)	1.4221	(1,878.02)	(1,848.78)	0.0000	4.3300	(1,172.6376)	0.0000	0.6777	(1.8066)	0.0000	3	(1.1290)	01/06/2025
601666.SH	12/20/2024	SDB3260123573	(2,800.00)	1.4221	(4,012.05)	(3,981.98)	0.0000	4.3300	(1,172.6376)	0.0000	1.4477	(3.8912)	0.0000	3	(2.4435)	01/06/2025
601666.SH	12/20/2024	SDB3260123573	(3,600.00)	1.4221	(5,146.77)	(5,119.69)	0.0000	4.3300	(1,172.6376)	0.0000	1.8571	(5.0030)	0.0000	3	(3.1458)	01/06/2025
601666.SH	12/20/2024	SDB3260123573	(59,900.00)	1.4221	(85,091.72)	(85,185.95)	0.0000	4.3300	(1,172.6376)	0.0000	30.7039	(83.2435)	0.0000	3	(52.5396)	01/06/2025
601666.SH	12/20/2024	SDB3260123573	(15,500.00)	1.4221	(22,041.59)	(22,043.11)	0.0000	4.3300	(1,172.6376)	0.0000	7.9533	(21.5405)	0.0000	3	(13.5871)	01/06/2025
601666.SH	12/20/2024	SDB3260123573	(8,600.00)	1.4221	(12,324.51)	(12,230.37)	0.0000	4.3300	(1,172.6376)	0.0000	4.4471	(11.9515)	0.0000	3	(7.5044)	01/06/2025
601666.SH	12/20/2024	SDB3260123573	(1,500.00)	1.4221	(2,149.62)	(2,133.20)	0.0000	4.3300	(1,172.6376)	0.0000	0.7757	(2.0846)	0.0000	3	(1.3089)	01/06/2025
601666.SH	12/20/2024	SDB3260123573	(400.00)	1.4221	(573.23)	(568.85)	0.0000	4.3300	(1,172.6376)	0.0000	0.2068	(0.5559)	0.0000	3	(0.3490)	01/06/2025
601666.SH	12/20/2024	SDB3260123573	(200.00)	1.4221	(286.62)	(284.43)	0.0000	4.3300	(1,172.6376)	0.0000	0.1034	(0.2779)	0.0000	3	(0.1745)	01/06/2025
601666.SH	12/20/2024	SDB3260123573	(22,600.00)	1.4221	(32,387.68)	(32,140.27)	0.0000	4.3300	(1,172.6376)	0.0000	11.6866	(31.4074)	0.0000	3	(19.7209)	01/06/2025
601666.SH	12/20/2024	SDB3260123573	(34,200.00)	1.4221	(49,011.44)	(48,637.05)	0.0000	4.3300	(1,172.6376)	0.0000	17.6850	(47.5280)	0.0000	3	(29.8431)	01/06/2025
601666.SH	12/20/2024	SDB3260123573	(400.00)	1.4221	(573.23)	(568.85)	0.0000	4.3300	(1,172.6376)	0.0000	0.2068	(0.5559)	0.0000	3	(0.3490)	01/06/2025
601666.SH	12/20/2024	SDB3260123573	(1,100.00)	1.4221	(1,576.39)	(1,564.35)	0.0000	4.3300	(1,172.6376)	0.0000	0.5688	(1.5287)	0.0000	3	(0.9599)	01/06/2025
601666.SH	12/20/2024	SDB3260123573	(31,400.00)	1.4221	(44,998.81)	(44,655.07)	0.0000	4.3300	(1,172.6376)	0.0000	16.2371	(43.6368)	0.0000	3	(27.3998)	01/06/2025
601666.SH	12/20/2024	SDB3260123573	(9,800.00)	1.4221	(14,044.21)	(13,936.93)	0.0000	4.3300	(1,172.6376)	0.0000	5.0676	(13.6191)	0.0000	3	(8.5515)	01/06/2025
601666.SH	12/20/2024	SDB3260123573	(1,200.00)	1.4221	(1,719.70)	(1,706.56)	0.0000	4.3300	(1,172.6376)	0.0000	0.6205	(1.6677)	0.0000	3	(1.0471)	01/06/2025
601666.SH	12/20/2024	SDB3260123573	(400.00)	1.4221	(573.23)	(568.85)	0.0000	4.3300	(1,172.6376)	0.0000	0.2068	(0.5559)	0.0000	3	(0.3490)	01/06/2025
601666.SH	12/20/2024	SDB3260123573	(3,400.00)	1.4221	(4,872.48)	(4,835.26)	0.0000	4.3300	(1,172.6376)	0.0000	1.7582	(4.7250)	0.0000	3	(2.9669)	01/06/2025
601666.SH	12/20/2024	SDB3260123573	(1,500.00)	1.4221	(2,149.62)	(2,133.20)	0.0000	4.3300	(1,172.6376)	0.0000	0.7757	(2.0846)	0.0000	3	(1.3089)	01/06/2025
601666.SH	12/20/2024	SDB3260123573	(29,200.00)	1.4221	(41,846.02)	(41,526.37)	0.0000	4.3300	(1,172.6376)	0.0000	15.0994	(40.5795)	0.0000	3	(25.4800)	01/06/2025
601666.SH	12/20/2024	SDB3260123573	(96,000.00)	1.4221	(137,575.97)	(136,525.06)	0.0000	4.3300	(1,172.6376)	0.0000	49.6420	(133.4120)	0.0000	3	(83.7700)	01/06/2025
601666.SH	12/20/2024	SDB3260123573	(21,100.00)	1.4221	(30,238.05)	(30,007.07)	0.0000	4.3300	(1,172.6376)	0.0000	10.9109	(29.3228)	0.0000	3	(18.4120)	01/06/2025
601666.SH	12/20/2024	SDB3260123573	(43,100.00)	1.4221	(61,765.88)	(61,294.06)	0.0000	4.3300	(1,172.6376)	0.0000	22.2872	(59.8964)	0.0000	3	(37.6092)	01/06/2025
601666.SH	12/20/2024	SDB3260123573	(900.00)	1.4221	(1,289.77)	(1,279.92)	0.0000	4.3300	(1,172.6376)	0.0000	0.4654	(1.2507)	0.0000	3	(0.7853)	01/06/2025
601666.SH	12/20/2024	SDB3260123573	(1,000.00)	1.4221	(1,433.08)	(1,422.14)	0.0000	4.3300	(1,172.6376)	0.0000	0.5171	(1.3897)	0.0000	3	(0.8726)	01/06/2025
601666.SH	12/20/2024	SDB3260123573	(1,100.00)	1.4221	(1,576.39)	(1,564.35)	0.0000	4.3300	(1,172.6376)	0.0000	0.5688	(1.5287)	0.0000	3	(0.9599)	01/06/2025
601666.SH	12/20/2024	SDB3260123573	(24,200.00)	1.4221	(34,680.61)	(34,415.69)	0.0000	4.3300	(1,172.6376)	0.0000	12.5139	(33.6309)	0.0000	3	(21.1170)	01/06/2025
601666.SH	12/20/2024	SDB3260123573	(39,000.00)	1.4221	(55,890.24)	(55,463.30)	0.0000	4.3300	(1,172.6376)	0.0000	20.1671	(54.1986)	0.0000	3	(34.0316)	01/06/2025
601666.SH	12/20/2024	SDB3260123573	(3,200.00)	1.4221	(4,585.87)	(4,550.84)	0.0000	4.3300	(1,172.6376)	0.0000	1.6547	(4.4471)	0.0000	3	(2.7923)	01/06/2025
601666.SH	12/20/2024	SDB3260123573	(35,800.00)	1.4221	(51,304.37)	(50,912.47)	0.0000	4.3300	(1,172.6376)	0.0000	18.5123	(49.7516)	0.0000	3	(31.2392)	01/06/2025
601666.SH	12/20/2024	SDB3260123573	(33,400.00)	1.4221	(47,864.97)	(47,499.34)	0.0000	4.3300	(1,172.6376)	0.0000	17.2713	(46.4163)	0.0000	3	(29.1450)	01/06/2025
601666.SH	12/20/2024	SDB3260123573	(14,400.00)	1.4221	(20,636.40)	(20,478.76)	0.0000	4.3300	(1,172.6376)	0.0000	7.4463	(20.0118)	0.0000	3	(12.5655)	01/06/2025
601666.SH	12/20/2024	SDB3260123573	(500.00)	1.4221	(716.54)	(711.07)	0.0000	4.3300	(1,172.6376)	0.0000	0.2586	(0.6949)	0.0000	3	(0.4363)	01/06/2025
601666.SH	12/20/2024	SDB3260123573	(2,900.00)	1.4221	(4,155.94)	(4,124.19)	0.0000	4.3300	(1,172.6376)	0.0000	1.4996	(4.0302)	0.0000	3	(2.5306)	01/06/2025
601666.SH	12/20/2024	SDB3260123573	(5,700.00)	1.4221	(8,168.57)	(8,106.18)	0.0000	4.3300	(1,172.6376)	0.0000	2.9475	(7.9213)	0.0000	3	(4.9738)	01/06/2025
601666.SH	12/19/2024	SDB3260123573	(6,400.00)	1.4354	(9,268.39)	(9,186.33)	0.0000	4.5800	(1,172.6376)	0.0000	1.1791	(2.9923)	0.0000	1	(1.8131)	01/06/2025
601666.SH	12/19/2024	SDB3260123573	(1,300.00)	1.4354	(1,878.02)	(1,865.97)	0.0000	4.5800	(1,172.6376)	0.0000	0.2389	(0.6078)	0.0000	1	(0.3689)	01/06/2025
601666.SH	12/19/2024	SDB3260123573	(2,800.00)	1.4354	(4,012.05)	(4,019.02)	0.0000	4.5800	(1,172.6376)	0.0000	0.5104	(1.3091)	0.0000	1	(0.7987)	01/06/2025
601666.SH	12/19/2024	SDB3260123573	(3,600.00)	1.4354	(5,146.77)	(5,167.31)	0.0000	4.5800	(1,172.6376)	0.0000	0.6548	(1.6832)	0.0000	1	(1.0284)	01/06/2025
601666.SH	12/19/2024	SDB3260123573	(59,900.00)	1.4354	(85,091.72)	(85,978.30)	0.0000	4.5800	(1,172.6376)	0.0000	10.8256	(28.0059)	0.0000	1	(17.1804)	01/06/2025
601666.SH	12/19/2024	SDB3260123573	(15,500.00)	1.4354	(22,041.59)	(22,248.14)	0.0000	4.5800	(1,172.6376)	0.0000	2.8042	(7.2469)	0.0000	1	(4.4428)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
PINGDINGSHAN TIANAN COAL MINING CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
601666.SH	12/19/2024	SDB3260123573	(8,600.00)	1.4354	(12,324.51)	(12,344.13)	0.0000	4.5800	(1,172.6376)	0.0000	1.5680	(4.0209)	0.0000	1	(2.4529)	01/06/2025
601666.SH	12/19/2024	SDB3260123573	(1,500.00)	1.4354	(2,149.62)	(2,153.05)	0.0000	4.5800	(1,172.6376)	0.0000	0.2735	(0.7013)	0.0000	1	(0.4278)	01/06/2025
601666.SH	12/19/2024	SDB3260123573	(400.00)	1.4354	(573.23)	(574.15)	0.0000	4.5800	(1,172.6376)	0.0000	0.0729	(0.1870)	0.0000	1	(0.1141)	01/06/2025
601666.SH	12/19/2024	SDB3260123573	(200.00)	1.4354	(286.62)	(287.07)	0.0000	4.5800	(1,172.6376)	0.0000	0.0365	(0.0935)	0.0000	1	(0.0570)	01/06/2025
601666.SH	12/19/2024	SDB3260123573	(22,600.00)	1.4354	(32,387.68)	(32,439.23)	0.0000	4.5800	(1,172.6376)	0.0000	4.1204	(10.5665)	0.0000	1	(6.4461)	01/06/2025
601666.SH	12/19/2024	SDB3260123573	(34,200.00)	1.4354	(49,011.44)	(49,089.45)	0.0000	4.5800	(1,172.6376)	0.0000	6.2353	(15.9900)	0.0000	1	(9.7547)	01/06/2025
601666.SH	12/19/2024	SDB3260123573	(400.00)	1.4354	(573.23)	(574.15)	0.0000	4.5800	(1,172.6376)	0.0000	0.0729	(0.1870)	0.0000	1	(0.1141)	01/06/2025
601666.SH	12/19/2024	SDB3260123573	(1,100.00)	1.4354	(1,576.39)	(1,578.90)	0.0000	4.5800	(1,172.6376)	0.0000	0.2006	(0.5143)	0.0000	1	(0.3137)	01/06/2025
601666.SH	12/19/2024	SDB3260123573	(31,400.00)	1.4354	(44,998.81)	(45,070.43)	0.0000	4.5800	(1,172.6376)	0.0000	5.7248	(14.6809)	0.0000	1	(8.9561)	01/06/2025
601666.SH	12/19/2024	SDB3260123573	(9,800.00)	1.4354	(14,044.21)	(14,066.57)	0.0000	4.5800	(1,172.6376)	0.0000	1.7867	(4.5819)	0.0000	1	(2.7952)	01/06/2025
601666.SH	12/19/2024	SDB3260123573	(1,200.00)	1.4354	(1,719.70)	(1,722.44)	0.0000	4.5800	(1,172.6376)	0.0000	0.2188	(0.5611)	0.0000	1	(0.3423)	01/06/2025
601666.SH	12/19/2024	SDB3260123573	(400.00)	1.4354	(573.23)	(574.15)	0.0000	4.5800	(1,172.6376)	0.0000	0.0729	(0.1870)	0.0000	1	(0.1141)	01/06/2025
601666.SH	12/19/2024	SDB3260123573	(3,400.00)	1.4354	(4,872.48)	(4,880.24)	0.0000	4.5800	(1,172.6376)	0.0000	0.6199	(1.5897)	0.0000	1	(0.9698)	01/06/2025
601666.SH	12/19/2024	SDB3260123573	(1,500.00)	1.4354	(2,149.62)	(2,153.05)	0.0000	4.5800	(1,172.6376)	0.0000	0.2735	(0.7013)	0.0000	1	(0.4278)	01/06/2025
601666.SH	12/19/2024	SDB3260123573	(29,200.00)	1.4354	(41,846.02)	(41,912.63)	0.0000	4.5800	(1,172.6376)	0.0000	5.3237	(13.6523)	0.0000	1	(8.3286)	01/06/2025
601666.SH	12/19/2024	SDB3260123573	(96,000.00)	1.4354	(137,575.97)	(137,794.94)	0.0000	4.5800	(1,172.6376)	0.0000	17.5027	(44.8843)	0.0000	1	(27.3816)	01/06/2025
601666.SH	12/19/2024	SDB3260123573	(21,100.00)	1.4354	(30,238.05)	(30,286.18)	0.0000	4.5800	(1,172.6376)	0.0000	3.8470	(9.8652)	0.0000	1	(6.0182)	01/06/2025
601666.SH	12/19/2024	SDB3260123573	(43,100.00)	1.4354	(61,765.88)	(61,864.19)	0.0000	4.5800	(1,172.6376)	0.0000	7.8580	(20.1512)	0.0000	1	(12.2932)	01/06/2025
601666.SH	12/19/2024	SDB3260123573	(900.00)	1.4354	(1,289.77)	(1,291.83)	0.0000	4.5800	(1,172.6376)	0.0000	0.1641	(0.4208)	0.0000	1	(0.2567)	01/06/2025
601666.SH	12/19/2024	SDB3260123573	(1,000.00)	1.4354	(1,433.08)	(1,435.36)	0.0000	4.5800	(1,172.6376)	0.0000	0.1823	(0.4675)	0.0000	1	(0.2852)	01/06/2025
601666.SH	12/19/2024	SDB3260123573	(1,100.00)	1.4354	(1,576.39)	(1,578.90)	0.0000	4.5800	(1,172.6376)	0.0000	0.2006	(0.5143)	0.0000	1	(0.3137)	01/06/2025
601666.SH	12/19/2024	SDB3260123573	(24,200.00)	1.4354	(34,680.61)	(34,735.81)	0.0000	4.5800	(1,172.6376)	0.0000	4.4121	(11.3146)	0.0000	1	(6.9024)	01/06/2025
601666.SH	12/19/2024	SDB3260123573	(39,000.00)	1.4354	(55,890.24)	(55,979.20)	0.0000	4.5800	(1,172.6376)	0.0000	7.1105	(18.2343)	0.0000	1	(11.1238)	01/06/2025
601666.SH	12/19/2024	SDB3260123573	(3,200.00)	1.4354	(4,585.87)	(4,593.16)	0.0000	4.5800	(1,172.6376)	0.0000	0.5834	(1.4961)	0.0000	1	(0.9127)	01/06/2025
601666.SH	12/19/2024	SDB3260123573	(35,800.00)	1.4354	(51,304.37)	(51,386.03)	0.0000	4.5800	(1,172.6376)	0.0000	6.5271	(16.7381)	0.0000	1	(10.2111)	01/06/2025
601666.SH	12/19/2024	SDB3260123573	(33,400.00)	1.4354	(47,864.97)	(47,941.16)	0.0000	4.5800	(1,172.6376)	0.0000	6.0895	(15.6160)	0.0000	1	(9.5265)	01/06/2025
601666.SH	12/19/2024	SDB3260123573	(14,400.00)	1.4354	(20,636.40)	(20,669.24)	0.0000	4.5800	(1,172.6376)	0.0000	2.6254	(6.7326)	0.0000	1	(4.1072)	01/06/2025
601666.SH	12/19/2024	SDB3260123573	(500.00)	1.4354	(716.54)	(717.68)	0.0000	4.5800	(1,172.6376)	0.0000	0.0912	(0.2338)	0.0000	1	(0.1426)	01/06/2025
601666.SH	12/19/2024	SDB3260123573	(2,900.00)	1.4354	(4,155.94)	(4,162.56)	0.0000	4.5800	(1,172.6376)	0.0000	0.5287	(1.3559)	0.0000	1	(0.8272)	01/06/2025
601666.SH	12/19/2024	SDB3260123573	(5,700.00)	1.4354	(8,168.57)	(8,181.57)	0.0000	4.5800	(1,172.6376)	0.0000	1.0392	(2.6650)	0.0000	1	(1.6258)	01/06/2025
601666.SH	12/18/2024	SDB3260123573	(6,400.00)	1.4228	(9,268.39)	(9,105.66)	0.0000	4.5800	(1,172.6376)	0.0000	1.1791	(2.9660)	0.0000	1	(1.7869)	01/06/2025
601666.SH	12/18/2024	SDB3260123573	(1,300.00)	1.4228	(1,878.02)	(1,849.59)	0.0000	4.5800	(1,172.6376)	0.0000	0.2389	(0.6025)	0.0000	1	(0.3635)	01/06/2025
601666.SH	12/18/2024	SDB3260123573	(2,800.00)	1.4228	(4,012.05)	(3,983.73)	0.0000	4.5800	(1,172.6376)	0.0000	0.5104	(1.2976)	0.0000	1	(0.7872)	01/06/2025
601666.SH	12/18/2024	SDB3260123573	(3,600.00)	1.4228	(5,146.77)	(5,121.94)	0.0000	4.5800	(1,172.6376)	0.0000	0.6548	(1.6684)	0.0000	1	(1.0136)	01/06/2025
601666.SH	12/18/2024	SDB3260123573	(59,900.00)	1.4228	(85,091.72)	(85,223.32)	0.0000	4.5800	(1,172.6376)	0.0000	10.8256	(27.7600)	0.0000	1	(16.9345)	01/06/2025
601666.SH	12/18/2024	SDB3260123573	(15,500.00)	1.4228	(22,041.59)	(22,052.78)	0.0000	4.5800	(1,172.6376)	0.0000	2.8042	(7.1833)	0.0000	1	(4.3791)	01/06/2025
601666.SH	12/18/2024	SDB3260123573	(8,600.00)	1.4228	(12,324.51)	(12,235.74)	0.0000	4.5800	(1,172.6376)	0.0000	1.5680	(3.9856)	0.0000	1	(2.4176)	01/06/2025
601666.SH	12/18/2024	SDB3260123573	(1,500.00)	1.4228	(2,149.62)	(2,134.14)	0.0000	4.5800	(1,172.6376)	0.0000	0.2735	(0.6952)	0.0000	1	(0.4217)	01/06/2025
601666.SH	12/18/2024	SDB3260123573	(400.00)	1.4228	(573.23)	(569.10)	0.0000	4.5800	(1,172.6376)	0.0000	0.0729	(0.1854)	0.0000	1	(0.1124)	01/06/2025
601666.SH	12/18/2024	SDB3260123573	(200.00)	1.4228	(286.62)	(284.55)	0.0000	4.5800	(1,172.6376)	0.0000	0.0365	(0.0927)	0.0000	1	(0.0562)	01/06/2025
601666.SH	12/18/2024	SDB3260123573	(22,600.00)	1.4228	(32,387.68)	(32,154.38)	0.0000	4.5800	(1,172.6376)	0.0000	4.1204	(10.4737)	0.0000	1	(6.3533)	01/06/2025
601666.SH	12/18/2024	SDB3260123573	(34,200.00)	1.4228	(49,011.44)	(48,658.39)	0.0000	4.5800	(1,172.6376)	0.0000	6.2353	(15.8496)	0.0000	1	(9.6143)	01/06/2025
601666.SH	12/18/2024	SDB3260123573	(400.00)	1.4228	(573.23)	(569.10)	0.0000	4.5800	(1,172.6376)	0.0000	0.0729	(0.1854)	0.0000	1	(0.1124)	01/06/2025
601666.SH	12/18/2024	SDB3260123573	(1,100.00)	1.4228	(1,576.39)	(1,565.04)	0.0000	4.5800	(1,172.6376)	0.0000	0.2006	(0.5098)	0.0000	1	(0.3092)	01/06/2025
601666.SH	12/18/2024	SDB3260123573	(31,400.00)	1.4228	(44,998.81)	(44,674.66)	0.0000	4.5800	(1,172.6376)	0.0000	5.7248	(14.5520)	0.0000	1	(8.8271)	01/06/2025
601666.SH	12/18/2024	SDB3260123573	(9,800.00)	1.4228	(14,044.21)	(13,943.05)	0.0000	4.5800	(1,172.6376)	0.0000	1.7867	(4.5417)	0.0000	1	(2.7550)	01/06/2025
601666.SH	12/18/2024	SDB3260123573	(1,200.00)	1.4228	(1,719.70)	(1,707.31)	0.0000	4.5800	(1,172.6376)	0.0000	0.2188	(0.5561)	0.0000	1	(0.3373)	01/06/2025
601666.SH	12/18/2024	SDB3260123573	(400.00)	1.4228	(573.23)	(569.10)	0.0000	4.5800	(1,172.6376)	0.0000	0.0729	(0.1854)	0.0000	1	(0.1124)	01/06/2025
601666.SH	12/18/2024	SDB3260123573	(3,400.00)	1.4228	(4,872.48)	(4,837.38)	0.0000	4.5800	(1,172.6376)	0.0000	0.6199	(1.5757)	0.0000	1	(0.9558)	01/06/2025
601666.SH	12/18/2024	SDB3260123573	(1,500.00)	1.4228	(2,149.62)	(2,134.14)	0.0000	4.5800	(1,172.6376)	0.0000	0.2735	(0.6952)	0.0000	1	(0.4217)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
PINGDINGSHAN TIANAN COAL MINING CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
601666.SH	12/18/2024	SDB3260123573	(29,200.00)	1.4228	(41,846.02)	(41,544.59)	0.0000	4.5800	(1,172.6376)	0.0000	5.3237	(13.5324)	0.0000	1	(8.2087)	01/06/2025
601666.SH	12/18/2024	SDB3260123573	(96,000.00)	1.4228	(137,575.97)	(136,584.96)	0.0000	4.5800	(1,172.6376)	0.0000	17.5027	(44.4902)	0.0000	1	(26.9875)	01/06/2025
601666.SH	12/18/2024	SDB3260123573	(21,100.00)	1.4228	(30,238.05)	(30,020.24)	0.0000	4.5800	(1,172.6376)	0.0000	3.8470	(9.7786)	0.0000	1	(5.9316)	01/06/2025
601666.SH	12/18/2024	SDB3260123573	(43,100.00)	1.4228	(61,765.88)	(61,320.96)	0.0000	4.5800	(1,172.6376)	0.0000	7.8580	(19.9742)	0.0000	1	(12.1162)	01/06/2025
601666.SH	12/18/2024	SDB3260123573	(900.00)	1.4228	(1,289.77)	(1,280.48)	0.0000	4.5800	(1,172.6376)	0.0000	0.1641	(0.4171)	0.0000	1	(0.2530)	01/06/2025
601666.SH	12/18/2024	SDB3260123573	(1,000.00)	1.4228	(1,433.08)	(1,422.76)	0.0000	4.5800	(1,172.6376)	0.0000	0.1823	(0.4634)	0.0000	1	(0.2811)	01/06/2025
601666.SH	12/18/2024	SDB3260123573	(1,100.00)	1.4228	(1,576.39)	(1,565.04)	0.0000	4.5800	(1,172.6376)	0.0000	0.2006	(0.5098)	0.0000	1	(0.3092)	01/06/2025
601666.SH	12/18/2024	SDB3260123573	(24,200.00)	1.4228	(34,680.61)	(34,430.79)	0.0000	4.5800	(1,172.6376)	0.0000	4.4121	(11.2152)	0.0000	1	(6.8031)	01/06/2025
601666.SH	12/18/2024	SDB3260123573	(39,000.00)	1.4228	(55,890.24)	(55,487.64)	0.0000	4.5800	(1,172.6376)	0.0000	7.1105	(18.0741)	0.0000	1	(10.9637)	01/06/2025
601666.SH	12/18/2024	SDB3260123573	(3,200.00)	1.4228	(4,585.87)	(4,552.83)	0.0000	4.5800	(1,172.6376)	0.0000	0.5834	(1.4830)	0.0000	1	(0.8996)	01/06/2025
601666.SH	12/18/2024	SDB3260123573	(35,800.00)	1.4228	(51,304.37)	(50,934.81)	0.0000	4.5800	(1,172.6376)	0.0000	6.5271	(16.5911)	0.0000	1	(10.0641)	01/06/2025
601666.SH	12/18/2024	SDB3260123573	(33,400.00)	1.4228	(47,864.97)	(47,520.18)	0.0000	4.5800	(1,172.6376)	0.0000	6.0895	(15.4789)	0.0000	1	(9.3894)	01/06/2025
601666.SH	12/18/2024	SDB3260123573	(14,400.00)	1.4228	(20,636.40)	(20,487.74)	0.0000	4.5800	(1,172.6376)	0.0000	2.6254	(6.6735)	0.0000	1	(4.0481)	01/06/2025
601666.SH	12/18/2024	SDB3260123573	(500.00)	1.4228	(716.54)	(711.38)	0.0000	4.5800	(1,172.6376)	0.0000	0.0912	(0.2317)	0.0000	1	(0.1406)	01/06/2025
601666.SH	12/18/2024	SDB3260123573	(2,900.00)	1.4228	(4,155.94)	(4,126.00)	0.0000	4.5800	(1,172.6376)	0.0000	0.5287	(1.3440)	0.0000	1	(0.8152)	01/06/2025
601666.SH	12/18/2024	SDB3260123573	(5,700.00)	1.4228	(8,168.57)	(8,109.73)	0.0000	4.5800	(1,172.6376)	0.0000	1.0392	(2.6416)	0.0000	1	(1.6024)	01/06/2025
601666.SH	12/17/2024	SDB3260123573	(6,400.00)	1.4492	(9,268.39)	(9,274.79)	0.0000	4.5800	(1,197.7198)	0.0000	1.1791	(3.0857)	0.0000	1	(1.9066)	01/06/2025
601666.SH	12/17/2024	SDB3260123573	(1,300.00)	1.4492	(1,878.02)	(1,883.94)	0.0000	4.5800	(1,197.7198)	0.0000	0.2389	(0.6268)	0.0000	1	(0.3879)	01/06/2025
601666.SH	12/17/2024	SDB3260123573	(2,800.00)	1.4492	(4,012.05)	(4,057.72)	0.0000	4.5800	(1,197.7198)	0.0000	0.5104	(1.3500)	0.0000	1	(0.8396)	01/06/2025
601666.SH	12/17/2024	SDB3260123573	(3,600.00)	1.4492	(5,146.77)	(5,217.07)	0.0000	4.5800	(1,197.7198)	0.0000	0.6548	(1.7357)	0.0000	1	(1.0809)	01/06/2025
601666.SH	12/17/2024	SDB3260123573	(59,900.00)	1.4492	(85,091.72)	(86,806.24)	0.0000	4.5800	(1,197.7198)	0.0000	10.8256	(28.8804)	0.0000	1	(18.0549)	01/06/2025
601666.SH	12/17/2024	SDB3260123573	(15,500.00)	1.4492	(22,041.59)	(22,462.38)	0.0000	4.5800	(1,197.7198)	0.0000	2.8042	(7.4732)	0.0000	1	(4.6691)	01/06/2025
601666.SH	12/17/2024	SDB3260123573	(8,600.00)	1.4492	(12,324.51)	(12,463.00)	0.0000	4.5800	(1,197.7198)	0.0000	1.5680	(4.1464)	0.0000	1	(2.5785)	01/06/2025
601666.SH	12/17/2024	SDB3260123573	(1,500.00)	1.4492	(2,149.62)	(2,173.78)	0.0000	4.5800	(1,197.7198)	0.0000	0.2735	(0.7232)	0.0000	1	(0.4497)	01/06/2025
601666.SH	12/17/2024	SDB3260123573	(400.00)	1.4492	(573.23)	(579.67)	0.0000	4.5800	(1,197.7198)	0.0000	0.0729	(0.1929)	0.0000	1	(0.1199)	01/06/2025
601666.SH	12/17/2024	SDB3260123573	(200.00)	1.4492	(286.62)	(289.84)	0.0000	4.5800	(1,197.7198)	0.0000	0.0365	(0.0964)	0.0000	1	(0.0600)	01/06/2025
601666.SH	12/17/2024	SDB3260123573	(22,600.00)	1.4492	(32,387.68)	(32,751.60)	0.0000	4.5800	(1,197.7198)	0.0000	4.1204	(10.8965)	0.0000	1	(6.7760)	01/06/2025
601666.SH	12/17/2024	SDB3260123573	(34,200.00)	1.4492	(49,011.44)	(49,562.16)	0.0000	4.5800	(1,197.7198)	0.0000	6.2353	(16.4893)	0.0000	1	(10.2540)	01/06/2025
601666.SH	12/17/2024	SDB3260123573	(400.00)	1.4492	(573.23)	(579.67)	0.0000	4.5800	(1,197.7198)	0.0000	0.0729	(0.1929)	0.0000	1	(0.1199)	01/06/2025
601666.SH	12/17/2024	SDB3260123573	(1,100.00)	1.4492	(1,576.39)	(1,594.10)	0.0000	4.5800	(1,197.7198)	0.0000	0.2006	(0.5304)	0.0000	1	(0.3298)	01/06/2025
601666.SH	12/17/2024	SDB3260123573	(9,800.00)	1.4492	(14,044.21)	(14,202.02)	0.0000	4.5800	(1,197.7198)	0.0000	1.7867	(4.7250)	0.0000	1	(2.9383)	01/06/2025
601666.SH	12/17/2024	SDB3260123573	(31,400.00)	1.4492	(44,998.81)	(45,504.44)	0.0000	4.5800	(1,197.7198)	0.0000	5.7248	(15.1393)	0.0000	1	(9.4145)	01/06/2025
601666.SH	12/17/2024	SDB3260123573	(9,800.00)	1.4492	(14,044.21)	(14,202.02)	0.0000	4.5800	(1,197.7198)	0.0000	1.7867	(4.7250)	0.0000	1	(2.9383)	01/06/2025
601666.SH	12/17/2024	SDB3260123573	(1,200.00)	1.4492	(1,719.70)	(1,739.02)	0.0000	4.5800	(1,197.7198)	0.0000	0.2188	(0.5786)	0.0000	1	(0.3598)	01/06/2025
601666.SH	12/17/2024	SDB3260123573	(400.00)	1.4492	(573.23)	(579.67)	0.0000	4.5800	(1,197.7198)	0.0000	0.0729	(0.1929)	0.0000	1	(0.1199)	01/06/2025
601666.SH	12/17/2024	SDB3260123573	(3,400.00)	1.4492	(4,872.48)	(4,927.23)	0.0000	4.5800	(1,197.7198)	0.0000	0.6199	(1.6393)	0.0000	1	(1.0194)	01/06/2025
601666.SH	12/17/2024	SDB3260123573	(1,500.00)	1.4492	(2,149.62)	(2,173.78)	0.0000	4.5800	(1,197.7198)	0.0000	0.2735	(0.7232)	0.0000	1	(0.4497)	01/06/2025
601666.SH	12/17/2024	SDB3260123573	(29,200.00)	1.4492	(41,846.02)	(42,316.23)	0.0000	4.5800	(1,197.7198)	0.0000	5.3237	(14.0786)	0.0000	1	(8.7549)	01/06/2025
601666.SH	12/17/2024	SDB3260123573	(96,000.00)	1.4492	(137,575.97)	(139,121.86)	0.0000	4.5800	(1,197.7198)	0.0000	17.5027	(46.2858)	0.0000	1	(28.7831)	01/06/2025
601666.SH	12/17/2024	SDB3260123573	(200.00)	1.4492	(286.62)	(289.84)	0.0000	4.5800	(1,197.7198)	0.0000	0.0365	(0.0964)	0.0000	1	(0.0600)	01/06/2025
601666.SH	12/17/2024	SDB3260123573	(26,200.00)	1.4492	(37,546.77)	(37,968.67)	0.0000	4.5800	(1,197.7198)	0.0000	4.7768	(12.6322)	0.0000	1	(7.8554)	01/06/2025
601666.SH	12/17/2024	SDB3260123573	(43,100.00)	1.4492	(61,765.88)	(62,459.92)	0.0000	4.5800	(1,197.7198)	0.0000	7.8580	(20.7804)	0.0000	1	(12.9224)	01/06/2025
601666.SH	12/17/2024	SDB3260123573	(3,600.00)	1.4492	(5,159.10)	(5,217.07)	0.0000	4.5800	(1,197.7198)	0.0000	0.6564	(1.7357)	0.0000	1	(1.0794)	01/06/2025
601666.SH	12/17/2024	SDB3260123573	(3,600.00)	1.4492	(5,159.10)	(5,217.07)	0.0000	4.5800	(1,197.7198)	0.0000	0.6564	(1.7357)	0.0000	1	(1.0794)	01/06/2025
601666.SH	12/17/2024	SDB3260123573	(900.00)	1.4492	(1,289.77)	(1,304.27)	0.0000	4.5800	(1,197.7198)	0.0000	0.1641	(0.4339)	0.0000	1	(0.2698)	01/06/2025
601666.SH	12/17/2024	SDB3260123573	(1,000.00)	1.4492	(1,433.08)	(1,449.19)	0.0000	4.5800	(1,197.7198)	0.0000	0.1823	(0.4821)	0.0000	1	(0.2998)	01/06/2025
601666.SH	12/17/2024	SDB3260123573	(1,100.00)	1.4492	(1,576.39)	(1,594.10)	0.0000	4.5800	(1,197.7198)	0.0000	0.2006	(0.5304)	0.0000	1	(0.3298)	01/06/2025
601666.SH	12/17/2024	SDB3260123573	(24,200.00)	1.4492	(34,680.61)	(35,070.30)	0.0000	4.5800	(1,197.7198)	0.0000	4.4121	(11.6679)	0.0000	1	(7.2557)	01/06/2025
601666.SH	12/17/2024	SDB3260123573	(39,000.00)	1.4492	(55,890.24)	(56,518.25)	0.0000	4.5800	(1,197.7198)	0.0000	7.1105	(18.8036)	0.0000	1	(11.6931)	01/06/2025
601666.SH	12/17/2024	SDB3260123573	(3,200.00)	1.4492	(4,585.87)	(4,637.40)	0.0000	4.5800	(1,197.7198)	0.0000	0.5834	(1.5429)	0.0000	1	(0.9594)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
PINGDINGSHAN TIANAN COAL MINING CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
601666.SH	12/17/2024	SDB3260123573	(35,800.00)	1.4492	(51,304.37)	(51,880.86)	0.0000	4.5800	(1,197.7198)	0.0000	6.5271	(17.2608)	0.0000	1	(10.7337)	01/06/2025
601666.SH	12/17/2024	SDB3260123573	(33,400.00)	1.4492	(47,864.97)	(48,402.81)	0.0000	4.5800	(1,197.7198)	0.0000	6.0895	(16.1036)	0.0000	1	(10.0141)	01/06/2025
601666.SH	12/17/2024	SDB3260123573	(14,400.00)	1.4492	(20,636.40)	(20,868.28)	0.0000	4.5800	(1,197.7198)	0.0000	2.6254	(6.9429)	0.0000	1	(4.3175)	01/06/2025
601666.SH	12/17/2024	SDB3260123573	(500.00)	1.4492	(716.54)	(724.59)	0.0000	4.5800	(1,197.7198)	0.0000	0.0912	(0.2411)	0.0000	1	(0.1499)	01/06/2025
601666.SH	12/17/2024	SDB3260123573	(2,900.00)	1.4492	(4,155.94)	(4,202.64)	0.0000	4.5800	(1,197.7198)	0.0000	0.5287	(1.3982)	0.0000	1	(0.8695)	01/06/2025
601666.SH	12/17/2024	SDB3260123573	(5,700.00)	1.4492	(8,168.57)	(8,260.36)	0.0000	4.5800	(1,197.7198)	0.0000	1.0392	(2.7482)	0.0000	1	(1.7090)	01/06/2025
601666.SH	12/16/2024	SDB3260123573	(6,400.00)	1.4483	(9,268.39)	(9,269.29)	0.0000	4.5800	(1,221.9459)	0.0000	1.1791	(3.1463)	0.0000	1	(1.9671)	01/06/2025
601666.SH	12/16/2024	SDB3260123573	(1,300.00)	1.4483	(1,878.02)	(1,882.83)	0.0000	4.5800	(1,221.9459)	0.0000	0.2389	(0.6391)	0.0000	1	(0.4002)	01/06/2025
601666.SH	12/16/2024	SDB3260123573	(2,800.00)	1.4483	(4,012.05)	(4,055.32)	0.0000	4.5800	(1,221.9459)	0.0000	0.5104	(1.3765)	0.0000	1	(0.8661)	01/06/2025
601666.SH	12/16/2024	SDB3260123573	(3,600.00)	1.4483	(5,146.77)	(5,213.98)	0.0000	4.5800	(1,221.9459)	0.0000	0.6548	(1.7698)	0.0000	1	(1.1150)	01/06/2025
601666.SH	12/16/2024	SDB3260123573	(59,900.00)	1.4483	(85,091.72)	(86,754.79)	0.0000	4.5800	(1,221.9459)	0.0000	10.8256	(29.4471)	0.0000	1	(18.6216)	01/06/2025
601666.SH	12/16/2024	SDB3260123573	(15,500.00)	1.4483	(22,041.59)	(22,449.07)	0.0000	4.5800	(1,221.9459)	0.0000	2.8042	(7.6199)	0.0000	1	(4.8157)	01/06/2025
601666.SH	12/16/2024	SDB3260123573	(8,600.00)	1.4483	(12,324.51)	(12,455.61)	0.0000	4.5800	(1,221.9459)	0.0000	1.5680	(4.2278)	0.0000	1	(2.6598)	01/06/2025
601666.SH	12/16/2024	SDB3260123573	(1,500.00)	1.4483	(2,149.62)	(2,172.49)	0.0000	4.5800	(1,221.9459)	0.0000	0.2735	(0.7374)	0.0000	1	(0.4639)	01/06/2025
601666.SH	12/16/2024	SDB3260123573	(400.00)	1.4483	(573.23)	(579.33)	0.0000	4.5800	(1,221.9459)	0.0000	0.0729	(0.1966)	0.0000	1	(0.1237)	01/06/2025
601666.SH	12/16/2024	SDB3260123573	(200.00)	1.4483	(286.62)	(289.67)	0.0000	4.5800	(1,221.9459)	0.0000	0.0365	(0.0983)	0.0000	1	(0.0619)	01/06/2025
601666.SH	12/16/2024	SDB3260123573	(22,600.00)	1.4483	(32,387.68)	(32,732.19)	0.0000	4.5800	(1,221.9459)	0.0000	4.1204	(11.1103)	0.0000	1	(6.9898)	01/06/2025
601666.SH	12/16/2024	SDB3260123573	(34,200.00)	1.4483	(49,011.44)	(49,532.78)	0.0000	4.5800	(1,221.9459)	0.0000	6.2353	(16.8129)	0.0000	1	(10.5775)	01/06/2025
601666.SH	12/16/2024	SDB3260123573	(600.00)	1.4483	(859.85)	(869.00)	0.0000	4.5800	(1,221.9459)	0.0000	0.1094	(0.2950)	0.0000	1	(0.1856)	01/06/2025
601666.SH	12/16/2024	SDB3260123573	(400.00)	1.4483	(573.23)	(579.33)	0.0000	4.5800	(1,221.9459)	0.0000	0.0729	(0.1966)	0.0000	1	(0.1237)	01/06/2025
601666.SH	12/16/2024	SDB3260123573	(1,100.00)	1.4483	(1,576.39)	(1,593.16)	0.0000	4.5800	(1,221.9459)	0.0000	0.2006	(0.5408)	0.0000	1	(0.3402)	01/06/2025
601666.SH	12/16/2024	SDB3260123573	(9,800.00)	1.4483	(14,044.21)	(14,193.60)	0.0000	4.5800	(1,221.9459)	0.0000	1.7867	(4.8177)	0.0000	1	(3.0310)	01/06/2025
601666.SH	12/16/2024	SDB3260123573	(31,400.00)	1.4483	(44,998.81)	(45,477.47)	0.0000	4.5800	(1,221.9459)	0.0000	5.7248	(15.4364)	0.0000	1	(9.7115)	01/06/2025
601666.SH	12/16/2024	SDB3260123573	(9,800.00)	1.4483	(14,044.21)	(14,193.60)	0.0000	4.5800	(1,221.9459)	0.0000	1.7867	(4.8177)	0.0000	1	(3.0310)	01/06/2025
601666.SH	12/16/2024	SDB3260123573	(1,200.00)	1.4483	(1,719.70)	(1,737.99)	0.0000	4.5800	(1,221.9459)	0.0000	0.2188	(0.5899)	0.0000	1	(0.3711)	01/06/2025
601666.SH	12/16/2024	SDB3260123573	(400.00)	1.4483	(573.23)	(579.33)	0.0000	4.5800	(1,221.9459)	0.0000	0.0729	(0.1966)	0.0000	1	(0.1237)	01/06/2025
601666.SH	12/16/2024	SDB3260123573	(22,400.00)	1.4483	(32,101.06)	(32,442.52)	0.0000	4.5800	(1,221.9459)	0.0000	4.0840	(11.0119)	0.0000	1	(6.9280)	01/06/2025
601666.SH	12/16/2024	SDB3260123573	(3,400.00)	1.4483	(4,872.48)	(4,924.31)	0.0000	4.5800	(1,221.9459)	0.0000	0.6199	(1.6715)	0.0000	1	(1.0516)	01/06/2025
601666.SH	12/16/2024	SDB3260123573	(1,500.00)	1.4483	(2,149.62)	(2,172.49)	0.0000	4.5800	(1,221.9459)	0.0000	0.2735	(0.7374)	0.0000	1	(0.4639)	01/06/2025
601666.SH	12/16/2024	SDB3260123573	(29,200.00)	1.4483	(41,846.02)	(42,291.15)	0.0000	4.5800	(1,221.9459)	0.0000	5.3237	(14.3549)	0.0000	1	(9.0311)	01/06/2025
601666.SH	12/16/2024	SDB3260123573	(96,000.00)	1.4483	(137,575.97)	(139,039.39)	0.0000	4.5800	(1,221.9459)	0.0000	17.5027	(47.1941)	0.0000	1	(29.6913)	01/06/2025
601666.SH	12/16/2024	SDB3260123573	(200.00)	1.4483	(286.62)	(289.67)	0.0000	4.5800	(1,221.9459)	0.0000	0.0365	(0.0983)	0.0000	1	(0.0619)	01/06/2025
601666.SH	12/16/2024	SDB3260123573	(26,200.00)	1.4483	(37,546.77)	(37,946.17)	0.0000	4.5800	(1,221.9459)	0.0000	4.7768	(12.8800)	0.0000	1	(8.1033)	01/06/2025
601666.SH	12/16/2024	SDB3260123573	(43,100.00)	1.4483	(61,765.88)	(62,422.89)	0.0000	4.5800	(1,221.9459)	0.0000	7.8580	(21.1882)	0.0000	1	(13.3302)	01/06/2025
601666.SH	12/16/2024	SDB3260123573	(3,900.00)	1.4483	(5,589.02)	(5,648.48)	0.0000	4.5800	(1,221.9459)	0.0000	0.7110	(1.9173)	0.0000	1	(1.2062)	01/06/2025
601666.SH	12/16/2024	SDB3260123573	(3,600.00)	1.4483	(5,159.10)	(5,213.98)	0.0000	4.5800	(1,221.9459)	0.0000	0.6564	(1.7698)	0.0000	1	(1.1134)	01/06/2025
601666.SH	12/16/2024	SDB3260123573	(900.00)	1.4483	(1,289.77)	(1,303.49)	0.0000	4.5800	(1,221.9459)	0.0000	0.1641	(0.4424)	0.0000	1	(0.2784)	01/06/2025
601666.SH	12/16/2024	SDB3260123573	(1,000.00)	1.4483	(1,433.08)	(1,448.33)	0.0000	4.5800	(1,221.9459)	0.0000	0.1823	(0.4916)	0.0000	1	(0.3093)	01/06/2025
601666.SH	12/16/2024	SDB3260123573	(1,100.00)	1.4483	(1,576.39)	(1,593.16)	0.0000	4.5800	(1,221.9459)	0.0000	0.2006	(0.5408)	0.0000	1	(0.3402)	01/06/2025
601666.SH	12/16/2024	SDB3260123573	(24,200.00)	1.4483	(34,680.61)	(35,049.51)	0.0000	4.5800	(1,221.9459)	0.0000	4.4121	(11.8968)	0.0000	1	(7.4847)	01/06/2025
601666.SH	12/16/2024	SDB3260123573	(39,000.00)	1.4483	(55,890.24)	(56,484.75)	0.0000	4.5800	(1,221.9459)	0.0000	7.1105	(19.1726)	0.0000	1	(12.0621)	01/06/2025
601666.SH	12/16/2024	SDB3260123573	(3,200.00)	1.4483	(4,585.87)	(4,634.65)	0.0000	4.5800	(1,221.9459)	0.0000	0.5834	(1.5731)	0.0000	1	(0.9897)	01/06/2025
601666.SH	12/16/2024	SDB3260123573	(35,800.00)	1.4483	(51,304.37)	(51,850.11)	0.0000	4.5800	(1,221.9459)	0.0000	6.5271	(17.5995)	0.0000	1	(11.0724)	01/06/2025
601666.SH	12/16/2024	SDB3260123573	(33,400.00)	1.4483	(47,864.97)	(48,374.12)	0.0000	4.5800	(1,221.9459)	0.0000	6.0895	(16.4196)	0.0000	1	(10.3301)	01/06/2025
601666.SH	12/16/2024	SDB3260123573	(14,400.00)	1.4483	(20,636.40)	(20,855.91)	0.0000	4.5800	(1,221.9459)	0.0000	2.6254	(7.0791)	0.0000	1	(4.4537)	01/06/2025
601666.SH	12/16/2024	SDB3260123573	(500.00)	1.4483	(716.54)	(724.16)	0.0000	4.5800	(1,221.9459)	0.0000	0.0912	(0.2458)	0.0000	1	(0.1546)	01/06/2025
601666.SH	12/16/2024	SDB3260123573	(2,900.00)	1.4483	(4,155.94)	(4,200.15)	0.0000	4.5800	(1,221.9459)	0.0000	0.5287	(1.4257)	0.0000	1	(0.8969)	01/06/2025
601666.SH	12/16/2024	SDB3260123573	(5,700.00)	1.4483	(8,168.57)	(8,255.46)	0.0000	4.5800	(1,221.9459)	0.0000	1.0392	(2.8021)	0.0000	1	(1.7629)	01/06/2025
601666.SH	12/13/2024	SDB3260123573	(6,400.00)	1.4247	(9,268.39)	(9,117.93)	0.0000	4.5800	(1,243.5352)	0.0000	3.5374	(9.4487)	0.0000	3	(5.9113)	01/06/2025
601666.SH	12/13/2024	SDB3260123573	(1,300.00)	1.4247	(1,878.02)	(1,852.08)	0.0000	4.5800	(1,243.5352)	0.0000	0.7168	(1.9193)	0.0000	3	(1.2025)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
PINGDINGSHAN TIANAN COAL MINING CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
601666.SH	12/13/2024	SDB3260123573	(2,800.00)	1.4247	(4,012.05)	(3,989.09)	0.0000	4.5800	(1,243.5352)	0.0000	1.5313	(4.1338)	0.0000	3	(2.6025)	01/06/2025
601666.SH	12/13/2024	SDB3260123573	(3,600.00)	1.4247	(5,146.77)	(5,128.83)	0.0000	4.5800	(1,243.5352)	0.0000	1.9644	(5.3149)	0.0000	3	(3.3506)	01/06/2025
601666.SH	12/13/2024	SDB3260123573	(59,900.00)	1.4247	(85,091.72)	(85,338.09)	0.0000	4.5800	(1,243.5352)	0.0000	32.4767	(88.4341)	0.0000	3	(55.9574)	01/06/2025
601666.SH	12/13/2024	SDB3260123573	(15,500.00)	1.4247	(22,041.59)	(22,082.48)	0.0000	4.5800	(1,243.5352)	0.0000	8.4125	(22.8836)	0.0000	3	(14.4711)	01/06/2025
601666.SH	12/13/2024	SDB3260123573	(8,600.00)	1.4247	(12,324.51)	(12,252.21)	0.0000	4.5800	(1,243.5352)	0.0000	4.7039	(12.6967)	0.0000	3	(7.9929)	01/06/2025
601666.SH	12/13/2024	SDB3260123573	(1,500.00)	1.4247	(2,149.62)	(2,137.01)	0.0000	4.5800	(1,243.5352)	0.0000	0.8204	(2.2145)	0.0000	3	(1.3941)	01/06/2025
601666.SH	12/13/2024	SDB3260123573	(400.00)	1.4247	(573.23)	(569.87)	0.0000	4.5800	(1,243.5352)	0.0000	0.2188	(0.5905)	0.0000	3	(0.3718)	01/06/2025
601666.SH	12/13/2024	SDB3260123573	(200.00)	1.4247	(286.62)	(284.94)	0.0000	4.5800	(1,243.5352)	0.0000	0.1094	(0.2953)	0.0000	3	(0.1859)	01/06/2025
601666.SH	12/13/2024	SDB3260123573	(22,600.00)	1.4247	(32,387.68)	(32,197.68)	0.0000	4.5800	(1,243.5352)	0.0000	12.3613	(33.3658)	0.0000	3	(21.0045)	01/06/2025
601666.SH	12/13/2024	SDB3260123573	(34,200.00)	1.4247	(49,011.44)	(48,723.92)	0.0000	4.5800	(1,243.5352)	0.0000	18.7060	(50.4916)	0.0000	3	(31.7856)	01/06/2025
601666.SH	12/13/2024	SDB3260123573	(600.00)	1.4247	(859.85)	(854.81)	0.0000	4.5800	(1,243.5352)	0.0000	0.3282	(0.8858)	0.0000	3	(0.5576)	01/06/2025
601666.SH	12/13/2024	SDB3260123573	(400.00)	1.4247	(573.23)	(569.87)	0.0000	4.5800	(1,243.5352)	0.0000	0.2188	(0.5905)	0.0000	3	(0.3718)	01/06/2025
601666.SH	12/13/2024	SDB3260123573	(1,100.00)	1.4247	(1,576.39)	(1,567.14)	0.0000	4.5800	(1,243.5352)	0.0000	0.6017	(1.6240)	0.0000	3	(1.0223)	01/06/2025
601666.SH	12/13/2024	SDB3260123573	(9,800.00)	1.4247	(14,044.21)	(13,961.82)	0.0000	4.5800	(1,243.5352)	0.0000	5.3602	(14.4684)	0.0000	3	(9.1081)	01/06/2025
601666.SH	12/13/2024	SDB3260123573	(31,400.00)	1.4247	(44,998.81)	(44,734.83)	0.0000	4.5800	(1,243.5352)	0.0000	17.1745	(46.3578)	0.0000	3	(29.1832)	01/06/2025
601666.SH	12/13/2024	SDB3260123573	(9,800.00)	1.4247	(14,044.21)	(13,961.82)	0.0000	4.5800	(1,243.5352)	0.0000	5.3602	(14.4684)	0.0000	3	(9.1081)	01/06/2025
601666.SH	12/13/2024	SDB3260123573	(1,200.00)	1.4247	(1,719.70)	(1,709.61)	0.0000	4.5800	(1,243.5352)	0.0000	0.6564	(1.7716)	0.0000	3	(1.1153)	01/06/2025
601666.SH	12/13/2024	SDB3260123573	(400.00)	1.4247	(573.23)	(569.87)	0.0000	4.5800	(1,243.5352)	0.0000	0.2188	(0.5905)	0.0000	3	(0.3718)	01/06/2025
601666.SH	12/13/2024	SDB3260123573	(8,400.00)	1.4247	(12,037.90)	(11,967.28)	0.0000	4.5800	(1,243.5352)	0.0000	4.5945	(12.4014)	0.0000	3	(7.8070)	01/06/2025
601666.SH	12/13/2024	SDB3260123573	(36,400.00)	1.4247	(52,164.22)	(51,858.21)	0.0000	4.5800	(1,243.5352)	0.0000	19.9093	(53.7396)	0.0000	3	(33.8302)	01/06/2025
601666.SH	12/13/2024	SDB3260123573	(3,400.00)	1.4247	(4,872.48)	(4,843.90)	0.0000	4.5800	(1,243.5352)	0.0000	1.8597	(5.0196)	0.0000	3	(3.1600)	01/06/2025
601666.SH	12/13/2024	SDB3260123573	(1,500.00)	1.4247	(2,149.62)	(2,137.01)	0.0000	4.5800	(1,243.5352)	0.0000	0.8204	(2.2145)	0.0000	3	(1.3941)	01/06/2025
601666.SH	12/13/2024	SDB3260123573	(29,200.00)	1.4247	(41,846.02)	(41,600.54)	0.0000	4.5800	(1,243.5352)	0.0000	15.9712	(43.1098)	0.0000	3	(27.1385)	01/06/2025
601666.SH	12/13/2024	SDB3260123573	(96,000.00)	1.4247	(137,575.97)	(136,768.90)	0.0000	4.5800	(1,243.5352)	0.0000	52.5082	(141.7308)	0.0000	3	(89.2226)	01/06/2025
601666.SH	12/13/2024	SDB3260123573	(200.00)	1.4247	(286.62)	(284.94)	0.0000	4.5800	(1,243.5352)	0.0000	0.1094	(0.2953)	0.0000	3	(0.1859)	01/06/2025
601666.SH	12/13/2024	SDB3260123573	(26,200.00)	1.4247	(37,546.77)	(37,326.51)	0.0000	4.5800	(1,243.5352)	0.0000	14.3304	(38.6807)	0.0000	3	(24.3503)	01/06/2025
601666.SH	12/13/2024	SDB3260123573	(43,100.00)	1.4247	(61,765.88)	(61,403.54)	0.0000	4.5800	(1,243.5352)	0.0000	23.5740	(63.6312)	0.0000	3	(40.0572)	01/06/2025
601666.SH	12/13/2024	SDB3260123573	(3,900.00)	1.4247	(5,589.02)	(5,556.24)	0.0000	4.5800	(1,243.5352)	0.0000	2.1331	(5.5758)	0.0000	3	(3.6247)	01/06/2025
601666.SH	12/13/2024	SDB3260123573	(3,600.00)	1.4247	(5,159.10)	(5,128.83)	0.0000	4.5800	(1,243.5352)	0.0000	1.9691	(5.3149)	0.0000	3	(3.3458)	01/06/2025
601666.SH	12/13/2024	SDB3260123573	(900.00)	1.4247	(1,289.77)	(1,282.21)	0.0000	4.5800	(1,243.5352)	0.0000	0.4923	(1.3287)	0.0000	3	(0.8365)	01/06/2025
601666.SH	12/13/2024	SDB3260123573	(1,000.00)	1.4247	(1,433.08)	(1,424.68)	0.0000	4.5800	(1,243.5352)	0.0000	0.5470	(1.4764)	0.0000	3	(0.9294)	01/06/2025
601666.SH	12/13/2024	SDB3260123573	(1,100.00)	1.4247	(1,576.39)	(1,567.14)	0.0000	4.5800	(1,243.5352)	0.0000	0.6017	(1.6240)	0.0000	3	(1.0223)	01/06/2025
601666.SH	12/13/2024	SDB3260123573	(24,200.00)	1.4247	(34,680.61)	(34,477.16)	0.0000	4.5800	(1,243.5352)	0.0000	13.2364	(35.7280)	0.0000	3	(22.4915)	01/06/2025
601666.SH	12/13/2024	SDB3260123573	(39,000.00)	1.4247	(55,890.24)	(55,562.36)	0.0000	4.5800	(1,243.5352)	0.0000	21.3314	(57.5781)	0.0000	3	(36.2467)	01/06/2025
601666.SH	12/13/2024	SDB3260123573	(3,200.00)	1.4247	(4,585.87)	(4,558.96)	0.0000	4.5800	(1,243.5352)	0.0000	1.7503	(4.7244)	0.0000	3	(2.9741)	01/06/2025
601666.SH	12/13/2024	SDB3260123573	(35,800.00)	1.4247	(51,304.37)	(51,003.40)	0.0000	4.5800	(1,243.5352)	0.0000	19.5812	(52.8538)	0.0000	3	(33.2726)	01/06/2025
601666.SH	12/13/2024	SDB3260123573	(33,400.00)	1.4247	(47,864.97)	(47,584.18)	0.0000	4.5800	(1,243.5352)	0.0000	18.2685	(49.3105)	0.0000	3	(31.0420)	01/06/2025
601666.SH	12/13/2024	SDB3260123573	(14,400.00)	1.4247	(20,636.40)	(20,515.33)	0.0000	4.5800	(1,243.5352)	0.0000	7.8762	(21.2596)	0.0000	3	(13.3834)	01/06/2025
601666.SH	12/13/2024	SDB3260123573	(500.00)	1.4247	(716.54)	(712.34)	0.0000	4.5800	(1,243.5352)	0.0000	0.2735	(0.7382)	0.0000	3	(0.4647)	01/06/2025
601666.SH	12/13/2024	SDB3260123573	(2,900.00)	1.4247	(4,155.94)	(4,131.56)	0.0000	4.5800	(1,243.5352)	0.0000	1.5862	(4.2815)	0.0000	3	(2.6953)	01/06/2025
601666.SH	12/13/2024	SDB3260123573	(5,700.00)	1.4247	(8,168.57)	(8,120.65)	0.0000	4.5800	(1,243.5352)	0.0000	3.1177	(8.4153)	0.0000	3	(5.2976)	01/06/2025
601666.SH	12/12/2024	SDB3260123573	(6,400.00)	1.4318	(9,268.39)	(9,163.30)	0.0000	4.5800	(1,243.5352)	0.0000	1.1791	(3.1652)	0.0000	1	(1.9861)	01/06/2025
601666.SH	12/12/2024	SDB3260123573	(1,300.00)	1.4318	(1,878.02)	(1,861.29)	0.0000	4.5800	(1,243.5352)	0.0000	0.2389	(0.6429)	0.0000	1	(0.4040)	01/06/2025
601666.SH	12/12/2024	SDB3260123573	(2,800.00)	1.4318	(4,012.05)	(4,008.94)	0.0000	4.5800	(1,243.5352)	0.0000	0.5104	(1.3848)	0.0000	1	(0.8744)	01/06/2025
601666.SH	12/12/2024	SDB3260123573	(3,600.00)	1.4318	(5,146.77)	(5,154.35)	0.0000	4.5800	(1,243.5352)	0.0000	0.6548	(1.7805)	0.0000	1	(1.1257)	01/06/2025
601666.SH	12/12/2024	SDB3260123573	(59,900.00)	1.4318	(85,091.72)	(85,762.72)	0.0000	4.5800	(1,243.5352)	0.0000	10.8256	(29.6247)	0.0000	1	(18.7992)	01/06/2025
601666.SH	12/12/2024	SDB3260123573	(15,500.00)	1.4318	(22,041.59)	(22,192.36)	0.0000	4.5800	(1,243.5352)	0.0000	2.8042	(7.6658)	0.0000	1	(4.8616)	01/06/2025
601666.SH	12/12/2024	SDB3260123573	(8,600.00)	1.4318	(12,324.51)	(12,313.18)	0.0000	4.5800	(1,243.5352)	0.0000	1.5680	(4.2533)	0.0000	1	(2.6853)	01/06/2025
601666.SH	12/12/2024	SDB3260123573	(1,500.00)	1.4318	(2,149.62)	(2,147.65)	0.0000	4.5800	(1,243.5352)	0.0000	0.2735	(0.7419)	0.0000	1	(0.4684)	01/06/2025
601666.SH	12/12/2024	SDB3260123573	(400.00)	1.4318	(573.23)	(572.71)	0.0000	4.5800	(1,243.5352)	0.0000	0.0729	(0.1978)	0.0000	1	(0.1249)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
PINGDINGSHAN TIANAN COAL MINING CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
601666.SH	12/12/2024	SDB3260123573	(200.00)	1.4318	(286.62)	(286.35)	0.0000	4.5800	(1,243.5352)	0.0000	0.0365	(0.0989)	0.0000	1	(0.0624)	01/06/2025
601666.SH	12/12/2024	SDB3260123573	(22,600.00)	1.4318	(32,387.68)	(32,357.89)	0.0000	4.5800	(1,243.5352)	0.0000	4.1204	(11.1773)	0.0000	1	(7.0568)	01/06/2025
601666.SH	12/12/2024	SDB3260123573	(34,200.00)	1.4318	(49,011.44)	(48,966.36)	0.0000	4.5800	(1,243.5352)	0.0000	6.2353	(16.9143)	0.0000	1	(10.6789)	01/06/2025
601666.SH	12/12/2024	SDB3260123573	(600.00)	1.4318	(859.85)	(859.06)	0.0000	4.5800	(1,243.5352)	0.0000	0.1094	(0.2967)	0.0000	1	(0.1873)	01/06/2025
601666.SH	12/12/2024	SDB3260123573	(400.00)	1.4318	(573.23)	(572.71)	0.0000	4.5800	(1,243.5352)	0.0000	0.0729	(0.1978)	0.0000	1	(0.1249)	01/06/2025
601666.SH	12/12/2024	SDB3260123573	(1,100.00)	1.4318	(1,576.39)	(1,574.94)	0.0000	4.5800	(1,243.5352)	0.0000	0.2006	(0.5440)	0.0000	1	(0.3435)	01/06/2025
601666.SH	12/12/2024	SDB3260123573	(9,800.00)	1.4318	(14,044.21)	(14,031.30)	0.0000	4.5800	(1,243.5352)	0.0000	1.7867	(4.8468)	0.0000	1	(3.0600)	01/06/2025
601666.SH	12/12/2024	SDB3260123573	(31,400.00)	1.4318	(44,998.81)	(44,957.42)	0.0000	4.5800	(1,243.5352)	0.0000	5.7248	(15.5295)	0.0000	1	(9.8046)	01/06/2025
601666.SH	12/12/2024	SDB3260123573	(9,800.00)	1.4318	(14,044.21)	(14,031.30)	0.0000	4.5800	(1,243.5352)	0.0000	1.7867	(4.8468)	0.0000	1	(3.0600)	01/06/2025
601666.SH	12/12/2024	SDB3260123573	(1,200.00)	1.4318	(1,719.70)	(1,718.12)	0.0000	4.5800	(1,243.5352)	0.0000	0.2188	(0.5935)	0.0000	1	(0.3747)	01/06/2025
601666.SH	12/12/2024	SDB3260123573	(400.00)	1.4318	(573.23)	(572.71)	0.0000	4.5800	(1,243.5352)	0.0000	0.0729	(0.1978)	0.0000	1	(0.1249)	01/06/2025
601666.SH	12/12/2024	SDB3260123573	(8,400.00)	1.4318	(12,037.90)	(12,026.83)	0.0000	4.5800	(1,243.5352)	0.0000	1.5315	(4.1544)	0.0000	1	(2.6229)	01/06/2025
601666.SH	12/12/2024	SDB3260123573	(36,400.00)	1.4318	(52,164.22)	(52,116.25)	0.0000	4.5800	(1,243.5352)	0.0000	6.6364	(18.0023)	0.0000	1	(11.3659)	01/06/2025
601666.SH	12/12/2024	SDB3260123573	(3,400.00)	1.4318	(4,872.48)	(4,868.00)	0.0000	4.5800	(1,243.5352)	0.0000	0.6199	(1.6815)	0.0000	1	(1.0616)	01/06/2025
601666.SH	12/12/2024	SDB3260123573	(1,500.00)	1.4318	(2,149.62)	(2,147.65)	0.0000	4.5800	(1,243.5352)	0.0000	0.2735	(0.7419)	0.0000	1	(0.4684)	01/06/2025
601666.SH	12/12/2024	SDB3260123573	(29,200.00)	1.4318	(41,846.02)	(41,807.54)	0.0000	4.5800	(1,243.5352)	0.0000	5.3237	(14.4414)	0.0000	1	(9.1177)	01/06/2025
601666.SH	12/12/2024	SDB3260123573	(96,000.00)	1.4318	(137,575.97)	(137,449.44)	0.0000	4.5800	(1,243.5352)	0.0000	17.5027	(47.4787)	0.0000	1	(29.9760)	01/06/2025
601666.SH	12/12/2024	SDB3260123573	(200.00)	1.4318	(286.62)	(286.35)	0.0000	4.5800	(1,243.5352)	0.0000	0.0365	(0.0989)	0.0000	1	(0.0624)	01/06/2025
601666.SH	12/12/2024	SDB3260123573	(26,200.00)	1.4318	(37,546.77)	(37,512.24)	0.0000	4.5800	(1,243.5352)	0.0000	4.7768	(12.9577)	0.0000	1	(8.1809)	01/06/2025
601666.SH	12/12/2024	SDB3260123573	(43,100.00)	1.4318	(61,765.88)	(61,709.07)	0.0000	4.5800	(1,243.5352)	0.0000	7.8580	(21.3159)	0.0000	1	(13.4580)	01/06/2025
601666.SH	12/12/2024	SDB3260123573	(3,900.00)	1.4318	(5,589.02)	(5,583.88)	0.0000	4.5800	(1,243.5352)	0.0000	0.7110	(1.9288)	0.0000	1	(1.2178)	01/06/2025
601666.SH	12/12/2024	SDB3260123573	(3,600.00)	1.4318	(5,159.10)	(5,154.35)	0.0000	4.5800	(1,243.5352)	0.0000	0.6564	(1.7805)	0.0000	1	(1.1241)	01/06/2025
601666.SH	12/12/2024	SDB3260123573	(900.00)	1.4318	(1,289.77)	(1,288.59)	0.0000	4.5800	(1,243.5352)	0.0000	0.1641	(0.4451)	0.0000	1	(0.2810)	01/06/2025
601666.SH	12/12/2024	SDB3260123573	(1,000.00)	1.4318	(1,433.08)	(1,431.77)	0.0000	4.5800	(1,243.5352)	0.0000	0.1823	(0.4946)	0.0000	1	(0.3122)	01/06/2025
601666.SH	12/12/2024	SDB3260123573	(1,100.00)	1.4318	(1,576.39)	(1,574.94)	0.0000	4.5800	(1,243.5352)	0.0000	0.2006	(0.5440)	0.0000	1	(0.3435)	01/06/2025
601666.SH	12/12/2024	SDB3260123573	(24,200.00)	1.4318	(34,680.61)	(34,648.71)	0.0000	4.5800	(1,243.5352)	0.0000	4.4121	(11.9686)	0.0000	1	(7.5564)	01/06/2025
601666.SH	12/12/2024	SDB3260123573	(39,000.00)	1.4318	(55,890.24)	(55,838.83)	0.0000	4.5800	(1,243.5352)	0.0000	7.1105	(19.2882)	0.0000	1	(12.1777)	01/06/2025
601666.SH	12/12/2024	SDB3260123573	(3,200.00)	1.4318	(4,585.87)	(4,581.65)	0.0000	4.5800	(1,243.5352)	0.0000	0.5834	(1.5826)	0.0000	1	(0.9992)	01/06/2025
601666.SH	12/12/2024	SDB3260123573	(35,800.00)	1.4318	(51,304.37)	(51,257.19)	0.0000	4.5800	(1,243.5352)	0.0000	6.5271	(17.7056)	0.0000	1	(11.1785)	01/06/2025
601666.SH	12/12/2024	SDB3260123573	(33,400.00)	1.4318	(47,864.97)	(47,820.95)	0.0000	4.5800	(1,243.5352)	0.0000	6.0895	(16.5186)	0.0000	1	(10.4291)	01/06/2025
601666.SH	12/12/2024	SDB3260123573	(14,400.00)	1.4318	(20,636.40)	(20,617.42)	0.0000	4.5800	(1,243.5352)	0.0000	2.6254	(7.1218)	0.0000	1	(4.4964)	01/06/2025
601666.SH	12/12/2024	SDB3260123573	(500.00)	1.4318	(716.54)	(715.88)	0.0000	4.5800	(1,243.5352)	0.0000	0.0912	(0.2473)	0.0000	1	(0.1561)	01/06/2025
601666.SH	12/12/2024	SDB3260123573	(2,900.00)	1.4318	(4,155.94)	(4,152.12)	0.0000	4.5800	(1,243.5352)	0.0000	0.5287	(1.4343)	0.0000	1	(0.9055)	01/06/2025
601666.SH	12/12/2024	SDB3260123573	(5,700.00)	1.4318	(8,168.57)	(8,161.06)	0.0000	4.5800	(1,243.5352)	0.0000	1.0392	(2.8190)	0.0000	1	(1.7798)	01/06/2025
601666.SH	12/11/2024	SDB3260123573	(6,400.00)	1.4346	(9,268.39)	(9,181.50)	0.0000	4.5800	(1,243.5352)	0.0000	1.1791	(3.1715)	0.0000	1	(1.9924)	01/06/2025
601666.SH	12/11/2024	SDB3260123573	(1,300.00)	1.4346	(1,878.02)	(1,864.99)	0.0000	4.5800	(1,243.5352)	0.0000	0.2389	(0.6442)	0.0000	1	(0.4053)	01/06/2025
601666.SH	12/11/2024	SDB3260123573	(2,800.00)	1.4346	(4,012.05)	(4,016.91)	0.0000	4.5800	(1,243.5352)	0.0000	0.5104	(1.3875)	0.0000	1	(0.8771)	01/06/2025
601666.SH	12/11/2024	SDB3260123573	(3,600.00)	1.4346	(5,146.77)	(5,164.60)	0.0000	4.5800	(1,243.5352)	0.0000	0.6548	(1.7840)	0.0000	1	(1.1292)	01/06/2025
601666.SH	12/11/2024	SDB3260123573	(59,900.00)	1.4346	(85,091.72)	(85,933.14)	0.0000	4.5800	(1,243.5352)	0.0000	10.8256	(29.6836)	0.0000	1	(18.8580)	01/06/2025
601666.SH	12/11/2024	SDB3260123573	(15,500.00)	1.4346	(22,041.59)	(22,236.45)	0.0000	4.5800	(1,243.5352)	0.0000	2.8042	(7.6811)	0.0000	1	(4.8769)	01/06/2025
601666.SH	12/11/2024	SDB3260123573	(8,600.00)	1.4346	(12,324.51)	(12,337.65)	0.0000	4.5800	(1,243.5352)	0.0000	1.5680	(4.2617)	0.0000	1	(2.6938)	01/06/2025
601666.SH	12/11/2024	SDB3260123573	(1,500.00)	1.4346	(2,149.62)	(2,151.91)	0.0000	4.5800	(1,243.5352)	0.0000	0.2735	(0.7433)	0.0000	1	(0.4698)	01/06/2025
601666.SH	12/11/2024	SDB3260123573	(400.00)	1.4346	(573.23)	(573.84)	0.0000	4.5800	(1,243.5352)	0.0000	0.0729	(0.1982)	0.0000	1	(0.1253)	01/06/2025
601666.SH	12/11/2024	SDB3260123573	(200.00)	1.4346	(286.62)	(286.92)	0.0000	4.5800	(1,243.5352)	0.0000	0.0365	(0.0991)	0.0000	1	(0.0626)	01/06/2025
601666.SH	12/11/2024	SDB3260123573	(22,600.00)	1.4346	(32,387.68)	(32,422.19)	0.0000	4.5800	(1,243.5352)	0.0000	4.1204	(11.1995)	0.0000	1	(7.0790)	01/06/2025
601666.SH	12/11/2024	SDB3260123573	(34,200.00)	1.4346	(49,011.44)	(49,063.66)	0.0000	4.5800	(1,243.5352)	0.0000	6.2353	(16.9479)	0.0000	1	(10.7125)	01/06/2025
601666.SH	12/11/2024	SDB3260123573	(600.00)	1.4346	(859.85)	(860.77)	0.0000	4.5800	(1,243.5352)	0.0000	0.1094	(0.2973)	0.0000	1	(0.1879)	01/06/2025
601666.SH	12/11/2024	SDB3260123573	(400.00)	1.4346	(573.23)	(573.84)	0.0000	4.5800	(1,243.5352)	0.0000	0.0729	(0.1982)	0.0000	1	(0.1253)	01/06/2025
601666.SH	12/11/2024	SDB3260123573	(1,100.00)	1.4346	(1,576.39)	(1,578.07)	0.0000	4.5800	(1,243.5352)	0.0000	0.2006	(0.5451)	0.0000	1	(0.3446)	01/06/2025
601666.SH	12/11/2024	SDB3260123573	(9,800.00)	1.4346	(14,044.21)	(14,059.18)	0.0000	4.5800	(1,243.5352)	0.0000	1.7867	(4.8564)	0.0000	1	(3.0697)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
PINGDINGSHAN TIANAN COAL MINING CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
601666.SH	12/11/2024	SDB3260123573	(31,400.00)	1.4346	(44,998.81)	(45,046.75)	0.0000	4.5800	(1,243.5352)	0.0000	5.7248	(15.5603)	0.0000	1	(9.8355)	01/06/2025
601666.SH	12/11/2024	SDB3260123573	(9,800.00)	1.4346	(14,044.21)	(14,059.18)	0.0000	4.5800	(1,243.5352)	0.0000	1.7867	(4.8564)	0.0000	1	(3.0697)	01/06/2025
601666.SH	12/11/2024	SDB3260123573	(1,200.00)	1.4346	(1,719.70)	(1,721.53)	0.0000	4.5800	(1,243.5352)	0.0000	0.2188	(0.5947)	0.0000	1	(0.3759)	01/06/2025
601666.SH	12/11/2024	SDB3260123573	(400.00)	1.4346	(573.23)	(573.84)	0.0000	4.5800	(1,243.5352)	0.0000	0.0729	(0.1982)	0.0000	1	(0.1253)	01/06/2025
601666.SH	12/11/2024	SDB3260123573	(8,400.00)	1.4346	(12,037.90)	(12,050.72)	0.0000	4.5800	(1,243.5352)	0.0000	1.5315	(4.1626)	0.0000	1	(2.6312)	01/06/2025
601666.SH	12/11/2024	SDB3260123573	(36,400.00)	1.4346	(52,164.22)	(52,219.80)	0.0000	4.5800	(1,243.5352)	0.0000	6.6364	(18.0381)	0.0000	1	(11.4017)	01/06/2025
601666.SH	12/11/2024	SDB3260123573	(3,400.00)	1.4346	(4,872.48)	(4,877.67)	0.0000	4.5800	(1,243.5352)	0.0000	0.6199	(1.6849)	0.0000	1	(1.0650)	01/06/2025
601666.SH	12/11/2024	SDB3260123573	(1,500.00)	1.4346	(2,149.62)	(2,151.91)	0.0000	4.5800	(1,243.5352)	0.0000	0.2735	(0.7433)	0.0000	1	(0.4698)	01/06/2025
601666.SH	12/11/2024	SDB3260123573	(29,200.00)	1.4346	(41,846.02)	(41,890.61)	0.0000	4.5800	(1,243.5352)	0.0000	5.3237	(14.4701)	0.0000	1	(9.1464)	01/06/2025
601666.SH	12/11/2024	SDB3260123573	(96,000.00)	1.4346	(137,575.97)	(137,722.56)	0.0000	4.5800	(1,243.5352)	0.0000	17.5027	(47.5730)	0.0000	1	(30.0703)	01/06/2025
601666.SH	12/11/2024	SDB3260123573	(200.00)	1.4346	(286.62)	(286.92)	0.0000	4.5800	(1,243.5352)	0.0000	0.0365	(0.0991)	0.0000	1	(0.0626)	01/06/2025
601666.SH	12/11/2024	SDB3260123573	(26,200.00)	1.4346	(37,546.77)	(37,586.78)	0.0000	4.5800	(1,243.5352)	0.0000	4.7768	(12.9835)	0.0000	1	(8.2067)	01/06/2025
601666.SH	12/11/2024	SDB3260123573	(43,100.00)	1.4346	(61,765.88)	(61,831.69)	0.0000	4.5800	(1,243.5352)	0.0000	7.8580	(21.3583)	0.0000	1	(13.5003)	01/06/2025
601666.SH	12/11/2024	SDB3260123573	(3,900.00)	1.4346	(5,589.02)	(5,594.98)	0.0000	4.5800	(1,243.5352)	0.0000	0.7110	(1.9327)	0.0000	1	(1.2216)	01/06/2025
601666.SH	12/11/2024	SDB3260123573	(3,600.00)	1.4346	(5,159.10)	(5,164.60)	0.0000	4.5800	(1,243.5352)	0.0000	0.6564	(1.7840)	0.0000	1	(1.1276)	01/06/2025
601666.SH	12/11/2024	SDB3260123573	(900.00)	1.4346	(1,289.77)	(1,291.15)	0.0000	4.5800	(1,243.5352)	0.0000	0.1641	(0.4460)	0.0000	1	(0.2819)	01/06/2025
601666.SH	12/11/2024	SDB3260123573	(1,000.00)	1.4346	(1,433.08)	(1,434.61)	0.0000	4.5800	(1,243.5352)	0.0000	0.1823	(0.4956)	0.0000	1	(0.3132)	01/06/2025
601666.SH	12/11/2024	SDB3260123573	(1,100.00)	1.4346	(1,576.39)	(1,578.07)	0.0000	4.5800	(1,243.5352)	0.0000	0.2006	(0.5451)	0.0000	1	(0.3446)	01/06/2025
601666.SH	12/11/2024	SDB3260123573	(24,200.00)	1.4346	(34,680.61)	(34,717.56)	0.0000	4.5800	(1,243.5352)	0.0000	4.4121	(11.9924)	0.0000	1	(7.5802)	01/06/2025
601666.SH	12/11/2024	SDB3260123573	(39,000.00)	1.4346	(55,890.24)	(55,949.79)	0.0000	4.5800	(1,243.5352)	0.0000	7.1105	(19.3265)	0.0000	1	(12.2161)	01/06/2025
601666.SH	12/11/2024	SDB3260123573	(3,200.00)	1.4346	(4,585.87)	(4,590.75)	0.0000	4.5800	(1,243.5352)	0.0000	0.5834	(1.5858)	0.0000	1	(1.0023)	01/06/2025
601666.SH	12/11/2024	SDB3260123573	(35,800.00)	1.4346	(51,304.37)	(51,359.04)	0.0000	4.5800	(1,243.5352)	0.0000	6.5271	(17.7408)	0.0000	1	(11.2137)	01/06/2025
601666.SH	12/11/2024	SDB3260123573	(33,400.00)	1.4346	(47,864.97)	(47,915.97)	0.0000	4.5800	(1,243.5352)	0.0000	6.0895	(16.5514)	0.0000	1	(10.4620)	01/06/2025
601666.SH	12/11/2024	SDB3260123573	(14,400.00)	1.4346	(20,636.40)	(20,658.38)	0.0000	4.5800	(1,243.5352)	0.0000	2.6254	(7.1360)	0.0000	1	(4.5105)	01/06/2025
601666.SH	12/11/2024	SDB3260123573	(500.00)	1.4346	(716.54)	(717.30)	0.0000	4.5800	(1,243.5352)	0.0000	0.0912	(0.2478)	0.0000	1	(0.1566)	01/06/2025
601666.SH	12/11/2024	SDB3260123573	(2,900.00)	1.4346	(4,155.94)	(4,160.37)	0.0000	4.5800	(1,243.5352)	0.0000	0.5287	(1.4371)	0.0000	1	(0.9084)	01/06/2025
601666.SH	12/11/2024	SDB3260123573	(5,700.00)	1.4346	(8,168.57)	(8,177.28)	0.0000	4.5800	(1,243.5352)	0.0000	1.0392	(2.8246)	0.0000	1	(1.7854)	01/06/2025
601666.SH	12/10/2024	SDB3260123573	(6,400.00)	1.4391	(9,268.39)	(9,209.96)	0.0000	4.5800	(1,243.5352)	0.0000	1.1791	(3.1814)	0.0000	1	(2.0022)	01/06/2025
601666.SH	12/10/2024	SDB3260123573	(1,300.00)	1.4391	(1,878.02)	(1,870.77)	0.0000	4.5800	(1,243.5352)	0.0000	0.2389	(0.6462)	0.0000	1	(0.4073)	01/06/2025
601666.SH	12/10/2024	SDB3260123573	(2,800.00)	1.4391	(4,012.05)	(4,029.36)	0.0000	4.5800	(1,243.5352)	0.0000	0.5104	(1.3918)	0.0000	1	(0.8814)	01/06/2025
601666.SH	12/10/2024	SDB3260123573	(3,600.00)	1.4391	(5,146.77)	(5,180.61)	0.0000	4.5800	(1,243.5352)	0.0000	0.6548	(1.7895)	0.0000	1	(1.1347)	01/06/2025
601666.SH	12/10/2024	SDB3260123573	(59,900.00)	1.4391	(85,091.72)	(86,199.51)	0.0000	4.5800	(1,243.5352)	0.0000	10.8256	(29.7756)	0.0000	1	(18.9500)	01/06/2025
601666.SH	12/10/2024	SDB3260123573	(15,500.00)	1.4391	(22,041.59)	(22,305.38)	0.0000	4.5800	(1,243.5352)	0.0000	2.8042	(7.7049)	0.0000	1	(4.9007)	01/06/2025
601666.SH	12/10/2024	SDB3260123573	(8,600.00)	1.4391	(12,324.51)	(12,375.89)	0.0000	4.5800	(1,243.5352)	0.0000	1.5680	(4.2750)	0.0000	1	(2.7070)	01/06/2025
601666.SH	12/10/2024	SDB3260123573	(1,500.00)	1.4391	(2,149.62)	(2,158.59)	0.0000	4.5800	(1,243.5352)	0.0000	0.2735	(0.7456)	0.0000	1	(0.4722)	01/06/2025
601666.SH	12/10/2024	SDB3260123573	(400.00)	1.4391	(573.23)	(575.62)	0.0000	4.5800	(1,243.5352)	0.0000	0.0729	(0.1988)	0.0000	1	(0.1259)	01/06/2025
601666.SH	12/10/2024	SDB3260123573	(200.00)	1.4391	(286.62)	(287.81)	0.0000	4.5800	(1,243.5352)	0.0000	0.0365	(0.0994)	0.0000	1	(0.0630)	01/06/2025
601666.SH	12/10/2024	SDB3260123573	(22,600.00)	1.4391	(32,387.68)	(32,522.69)	0.0000	4.5800	(1,243.5352)	0.0000	4.1204	(11.2342)	0.0000	1	(7.1138)	01/06/2025
601666.SH	12/10/2024	SDB3260123573	(34,200.00)	1.4391	(49,011.44)	(49,215.75)	0.0000	4.5800	(1,243.5352)	0.0000	6.2353	(17.0004)	0.0000	1	(10.7651)	01/06/2025
601666.SH	12/10/2024	SDB3260123573	(600.00)	1.4391	(859.85)	(863.43)	0.0000	4.5800	(1,243.5352)	0.0000	0.1094	(0.2983)	0.0000	1	(0.1889)	01/06/2025
601666.SH	12/10/2024	SDB3260123573	(400.00)	1.4391	(573.23)	(575.62)	0.0000	4.5800	(1,243.5352)	0.0000	0.0729	(0.1988)	0.0000	1	(0.1259)	01/06/2025
601666.SH	12/10/2024	SDB3260123573	(1,100.00)	1.4391	(1,576.39)	(1,582.96)	0.0000	4.5800	(1,243.5352)	0.0000	0.2006	(0.5468)	0.0000	1	(0.3462)	01/06/2025
601666.SH	12/10/2024	SDB3260123573	(9,800.00)	1.4391	(14,044.21)	(14,102.76)	0.0000	4.5800	(1,243.5352)	0.0000	1.7867	(4.8715)	0.0000	1	(3.0847)	01/06/2025
601666.SH	12/10/2024	SDB3260123573	(31,400.00)	1.4391	(44,998.81)	(45,186.39)	0.0000	4.5800	(1,243.5352)	0.0000	5.7248	(15.6086)	0.0000	1	(9.8837)	01/06/2025
601666.SH	12/10/2024	SDB3260123573	(9,800.00)	1.4391	(14,044.21)	(14,102.76)	0.0000	4.5800	(1,243.5352)	0.0000	1.7867	(4.8715)	0.0000	1	(3.0847)	01/06/2025
601666.SH	12/10/2024	SDB3260123573	(1,200.00)	1.4391	(1,719.70)	(1,726.87)	0.0000	4.5800	(1,243.5352)	0.0000	0.2188	(0.5965)	0.0000	1	(0.3777)	01/06/2025
601666.SH	12/10/2024	SDB3260123573	(400.00)	1.4391	(573.23)	(575.62)	0.0000	4.5800	(1,243.5352)	0.0000	0.0729	(0.1988)	0.0000	1	(0.1259)	01/06/2025
601666.SH	12/10/2024	SDB3260123573	(8,400.00)	1.4391	(12,037.90)	(12,088.08)	0.0000	4.5800	(1,243.5352)	0.0000	1.5315	(4.1755)	0.0000	1	(2.6441)	01/06/2025
601666.SH	12/10/2024	SDB3260123573	(36,400.00)	1.4391	(52,164.22)	(52,381.67)	0.0000	4.5800	(1,243.5352)	0.0000	6.6364	(18.0940)	0.0000	1	(11.4576)	01/06/2025
601666.SH	12/10/2024	SDB3260123573	(3,400.00)	1.4391	(4,872.48)	(4,892.79)	0.0000	4.5800	(1,243.5352)	0.0000	0.6199	(1.6901)	0.0000	1	(1.0702)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
PINGDINGSHAN TIANAN COAL MINING CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
601666.SH	12/10/2024	SDB3260123573	(1,500.00)	1.4391	(2,149.62)	(2,158.59)	0.0000	4.5800	(1,243.5352)	0.0000	0.2735	(0.7456)	0.0000	1	(0.4722)	01/06/2025
601666.SH	12/10/2024	SDB3260123573	(29,200.00)	1.4391	(41,846.02)	(42,020.46)	0.0000	4.5800	(1,243.5352)	0.0000	5.3237	(14.5150)	0.0000	1	(9.1912)	01/06/2025
601666.SH	12/10/2024	SDB3260123573	(96,000.00)	1.4391	(137,575.97)	(138,149.47)	0.0000	4.5800	(1,243.5352)	0.0000	17.5027	(47.7205)	0.0000	1	(30.2178)	01/06/2025
601666.SH	12/10/2024	SDB3260123573	(200.00)	1.4391	(286.62)	(287.81)	0.0000	4.5800	(1,243.5352)	0.0000	0.0365	(0.0994)	0.0000	1	(0.0630)	01/06/2025
601666.SH	12/10/2024	SDB3260123573	(26,200.00)	1.4391	(37,546.77)	(37,703.29)	0.0000	4.5800	(1,243.5352)	0.0000	4.7768	(13.0237)	0.0000	1	(8.2469)	01/06/2025
601666.SH	12/10/2024	SDB3260123573	(43,100.00)	1.4391	(61,765.88)	(62,023.36)	0.0000	4.5800	(1,243.5352)	0.0000	7.8580	(21.4245)	0.0000	1	(13.5665)	01/06/2025
601666.SH	12/10/2024	SDB3260123573	(3,900.00)	1.4391	(5,589.02)	(5,612.32)	0.0000	4.5800	(1,243.5352)	0.0000	0.7110	(1.9386)	0.0000	1	(1.2276)	01/06/2025
601666.SH	12/10/2024	SDB3260123573	(3,600.00)	1.4391	(5,159.10)	(5,180.61)	0.0000	4.5800	(1,243.5352)	0.0000	0.6564	(1.7895)	0.0000	1	(1.1332)	01/06/2025
601666.SH	12/10/2024	SDB3260123573	(900.00)	1.4391	(1,289.77)	(1,295.15)	0.0000	4.5800	(1,243.5352)	0.0000	0.1641	(0.4474)	0.0000	1	(0.2833)	01/06/2025
601666.SH	12/10/2024	SDB3260123573	(1,000.00)	1.4391	(1,433.08)	(1,439.06)	0.0000	4.5800	(1,243.5352)	0.0000	0.1823	(0.4971)	0.0000	1	(0.3148)	01/06/2025
601666.SH	12/10/2024	SDB3260123573	(1,100.00)	1.4391	(1,576.39)	(1,582.96)	0.0000	4.5800	(1,243.5352)	0.0000	0.2006	(0.5468)	0.0000	1	(0.3462)	01/06/2025
601666.SH	12/10/2024	SDB3260123573	(24,200.00)	1.4391	(34,680.61)	(34,825.18)	0.0000	4.5800	(1,243.5352)	0.0000	4.4121	(12.0295)	0.0000	1	(7.6174)	01/06/2025
601666.SH	12/10/2024	SDB3260123573	(39,000.00)	1.4391	(55,890.24)	(56,123.22)	0.0000	4.5800	(1,243.5352)	0.0000	7.1105	(19.3864)	0.0000	1	(12.2760)	01/06/2025
601666.SH	12/10/2024	SDB3260123573	(3,200.00)	1.4391	(4,585.87)	(4,604.98)	0.0000	4.5800	(1,243.5352)	0.0000	0.5834	(1.5907)	0.0000	1	(1.0073)	01/06/2025
601666.SH	12/10/2024	SDB3260123573	(35,800.00)	1.4391	(51,304.37)	(51,518.24)	0.0000	4.5800	(1,243.5352)	0.0000	6.5271	(17.7958)	0.0000	1	(11.2687)	01/06/2025
601666.SH	12/10/2024	SDB3260123573	(33,400.00)	1.4391	(47,864.97)	(48,064.50)	0.0000	4.5800	(1,243.5352)	0.0000	6.0895	(16.6028)	0.0000	1	(10.5133)	01/06/2025
601666.SH	12/10/2024	SDB3260123573	(14,400.00)	1.4391	(20,636.40)	(20,722.42)	0.0000	4.5800	(1,243.5352)	0.0000	2.6254	(7.1581)	0.0000	1	(4.5327)	01/06/2025
601666.SH	12/10/2024	SDB3260123573	(500.00)	1.4391	(716.54)	(719.53)	0.0000	4.5800	(1,243.5352)	0.0000	0.0912	(0.2485)	0.0000	1	(0.1574)	01/06/2025
601666.SH	12/10/2024	SDB3260123573	(2,900.00)	1.4391	(4,155.94)	(4,173.27)	0.0000	4.5800	(1,243.5352)	0.0000	0.5287	(1.4416)	0.0000	1	(0.9128)	01/06/2025
601666.SH	12/10/2024	SDB3260123573	(5,700.00)	1.4391	(8,168.57)	(8,202.62)	0.0000	4.5800	(1,243.5352)	0.0000	1.0392	(2.8334)	0.0000	1	(1.7942)	01/06/2025
601666.SH	12/09/2024	SDB3260123573	(2,800.00)	1.4564	(4,012.05)	(4,077.97)	0.0000	4.5800	(1,236.2904)	0.0000	0.5104	(1.4004)	0.0000	1	(0.8900)	01/06/2025
601666.SH	12/09/2024	SDB3260123573	(3,600.00)	1.4564	(5,146.77)	(5,243.10)	0.0000	4.5800	(1,236.2904)	0.0000	0.6548	(1.8006)	0.0000	1	(1.1458)	01/06/2025
601666.SH	12/09/2024	SDB3260123573	(59,900.00)	1.4564	(85,091.72)	(87,239.38)	0.0000	4.5800	(1,236.2904)	0.0000	10.8256	(29.9592)	0.0000	1	(19.1337)	01/06/2025
601666.SH	12/09/2024	SDB3260123573	(15,500.00)	1.4564	(22,041.59)	(22,574.46)	0.0000	4.5800	(1,236.2904)	0.0000	2.8042	(7.7524)	0.0000	1	(4.9482)	01/06/2025
601666.SH	12/09/2024	SDB3260123573	(8,600.00)	1.4564	(12,324.51)	(12,525.19)	0.0000	4.5800	(1,236.2904)	0.0000	1.5680	(4.3013)	0.0000	1	(2.7334)	01/06/2025
601666.SH	12/09/2024	SDB3260123573	(1,500.00)	1.4564	(2,149.62)	(2,184.63)	0.0000	4.5800	(1,236.2904)	0.0000	0.2735	(0.7502)	0.0000	1	(0.4768)	01/06/2025
601666.SH	12/09/2024	SDB3260123573	(400.00)	1.4564	(573.23)	(582.57)	0.0000	4.5800	(1,236.2904)	0.0000	0.0729	(0.2001)	0.0000	1	(0.1271)	01/06/2025
601666.SH	12/09/2024	SDB3260123573	(200.00)	1.4564	(286.62)	(291.28)	0.0000	4.5800	(1,236.2904)	0.0000	0.0365	(0.1000)	0.0000	1	(0.0636)	01/06/2025
601666.SH	12/09/2024	SDB3260123573	(22,600.00)	1.4564	(32,387.68)	(32,915.02)	0.0000	4.5800	(1,236.2904)	0.0000	4.1204	(11.3035)	0.0000	1	(7.1830)	01/06/2025
601666.SH	12/09/2024	SDB3260123573	(34,200.00)	1.4564	(49,011.44)	(49,809.46)	0.0000	4.5800	(1,236.2904)	0.0000	6.2353	(17.1053)	0.0000	1	(10.8699)	01/06/2025
601666.SH	12/09/2024	SDB3260123573	(600.00)	1.4564	(859.85)	(873.85)	0.0000	4.5800	(1,236.2904)	0.0000	0.1094	(0.3001)	0.0000	1	(0.1907)	01/06/2025
601666.SH	12/09/2024	SDB3260123573	(400.00)	1.4564	(573.23)	(582.57)	0.0000	4.5800	(1,236.2904)	0.0000	0.0729	(0.2001)	0.0000	1	(0.1271)	01/06/2025
601666.SH	12/09/2024	SDB3260123573	(1,100.00)	1.4564	(1,576.39)	(1,602.06)	0.0000	4.5800	(1,236.2904)	0.0000	0.2006	(0.5502)	0.0000	1	(0.3496)	01/06/2025
601666.SH	12/09/2024	SDB3260123573	(9,800.00)	1.4564	(14,044.21)	(14,272.89)	0.0000	4.5800	(1,236.2904)	0.0000	1.7867	(4.9015)	0.0000	1	(3.1148)	01/06/2025
601666.SH	12/09/2024	SDB3260123573	(31,400.00)	1.4564	(44,998.81)	(45,731.49)	0.0000	4.5800	(1,236.2904)	0.0000	5.7248	(15.7048)	0.0000	1	(9.9800)	01/06/2025
601666.SH	12/09/2024	SDB3260123573	(9,800.00)	1.4564	(14,044.21)	(14,272.89)	0.0000	4.5800	(1,236.2904)	0.0000	1.7867	(4.9015)	0.0000	1	(3.1148)	01/06/2025
601666.SH	12/09/2024	SDB3260123573	(1,200.00)	1.4564	(1,719.70)	(1,747.70)	0.0000	4.5800	(1,236.2904)	0.0000	0.2188	(0.6002)	0.0000	1	(0.3814)	01/06/2025
601666.SH	12/09/2024	SDB3260123573	(400.00)	1.4564	(573.23)	(582.57)	0.0000	4.5800	(1,236.2904)	0.0000	0.0729	(0.2001)	0.0000	1	(0.1271)	01/06/2025
601666.SH	12/09/2024	SDB3260123573	(8,400.00)	1.4564	(12,037.90)	(12,233.90)	0.0000	4.5800	(1,236.2904)	0.0000	1.5315	(4.2013)	0.0000	1	(2.6698)	01/06/2025
601666.SH	12/09/2024	SDB3260123573	(36,400.00)	1.4564	(52,164.22)	(53,013.58)	0.0000	4.5800	(1,236.2904)	0.0000	6.6364	(18.2056)	0.0000	1	(11.5692)	01/06/2025
601666.SH	12/09/2024	SDB3260123573	(3,400.00)	1.4564	(4,872.48)	(4,951.82)	0.0000	4.5800	(1,236.2904)	0.0000	0.6199	(1.7005)	0.0000	1	(1.0806)	01/06/2025
601666.SH	12/09/2024	SDB3260123573	(1,500.00)	1.4564	(2,149.62)	(2,184.63)	0.0000	4.5800	(1,236.2904)	0.0000	0.2735	(0.7502)	0.0000	1	(0.4768)	01/06/2025
601666.SH	12/09/2024	SDB3260123573	(29,200.00)	1.4564	(41,846.02)	(42,527.38)	0.0000	4.5800	(1,236.2904)	0.0000	5.3237	(14.6045)	0.0000	1	(9.2808)	01/06/2025
601666.SH	12/09/2024	SDB3260123573	(96,000.00)	1.4564	(137,575.97)	(139,816.03)	0.0000	4.5800	(1,236.2904)	0.0000	17.5027	(48.0148)	0.0000	1	(30.5121)	01/06/2025
601666.SH	12/09/2024	SDB3260123573	(200.00)	1.4564	(286.62)	(291.28)	0.0000	4.5800	(1,236.2904)	0.0000	0.0365	(0.1000)	0.0000	1	(0.0636)	01/06/2025
601666.SH	12/09/2024	SDB3260123573	(26,200.00)	1.4564	(37,546.77)	(38,158.13)	0.0000	4.5800	(1,236.2904)	0.0000	4.7768	(13.1040)	0.0000	1	(8.3273)	01/06/2025
601666.SH	12/09/2024	SDB3260123573	(43,100.00)	1.4564	(61,765.88)	(62,771.57)	0.0000	4.5800	(1,236.2904)	0.0000	7.8580	(21.5566)	0.0000	1	(13.6986)	01/06/2025
601666.SH	12/09/2024	SDB3260123573	(3,900.00)	1.4564	(5,589.02)	(5,680.03)	0.0000	4.5800	(1,236.2904)	0.0000	0.7110	(1.9508)	0.0000	1	(1.2396)	01/06/2025
601666.SH	12/09/2024	SDB3260123573	(3,600.00)	1.4564	(5,159.10)	(5,243.10)	0.0000	4.5800	(1,236.2904)	0.0000	0.6564	(1.8006)	0.0000	1	(1.1442)	01/06/2025
601666.SH	12/09/2024	SDB3260123573	(900.00)	1.4564	(1,289.77)	(1,310.78)	0.0000	4.5800	(1,236.2904)	0.0000	0.1641	(0.4501)	0.0000	1	(0.2861)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
PINGDINGSHAN TIANAN COAL MINING CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
601666.SH	12/09/2024	SDB3260123573	(1,000.00)	1.4564	(1,433.08)	(1,456.42)	0.0000	4.5800	(1,236.2904)	0.0000	0.1823	(0.5002)	0.0000	1	(0.3178)	01/06/2025
601666.SH	12/09/2024	SDB3260123573	(1,100.00)	1.4564	(1,576.39)	(1,602.06)	0.0000	4.5800	(1,236.2904)	0.0000	0.2006	(0.5502)	0.0000	1	(0.3496)	01/06/2025
601666.SH	12/09/2024	SDB3260123573	(24,200.00)	1.4564	(34,680.61)	(35,245.29)	0.0000	4.5800	(1,236.2904)	0.0000	4.4121	(12.1037)	0.0000	1	(7.6916)	01/06/2025
601666.SH	12/09/2024	SDB3260123573	(39,000.00)	1.4564	(55,890.24)	(56,800.26)	0.0000	4.5800	(1,236.2904)	0.0000	7.1105	(19.5060)	0.0000	1	(12.3955)	01/06/2025
601666.SH	12/09/2024	SDB3260123573	(3,200.00)	1.4564	(4,585.87)	(4,660.53)	0.0000	4.5800	(1,236.2904)	0.0000	0.5834	(1.6005)	0.0000	1	(1.0171)	01/06/2025
601666.SH	12/09/2024	SDB3260123573	(35,800.00)	1.4564	(51,304.37)	(52,139.73)	0.0000	4.5800	(1,236.2904)	0.0000	6.5271	(17.9055)	0.0000	1	(11.3785)	01/06/2025
601666.SH	12/09/2024	SDB3260123573	(33,400.00)	1.4564	(47,864.97)	(48,644.33)	0.0000	4.5800	(1,236.2904)	0.0000	6.0895	(16.7051)	0.0000	1	(10.6157)	01/06/2025
601666.SH	12/09/2024	SDB3260123573	(14,400.00)	1.4564	(20,636.40)	(20,972.40)	0.0000	4.5800	(1,236.2904)	0.0000	2.6254	(7.2022)	0.0000	1	(4.5768)	01/06/2025
601666.SH	12/09/2024	SDB3260123573	(500.00)	1.4564	(716.54)	(728.21)	0.0000	4.5800	(1,236.2904)	0.0000	0.0912	(0.2501)	0.0000	1	(0.1589)	01/06/2025
601666.SH	12/09/2024	SDB3260123573	(2,900.00)	1.4564	(4,155.94)	(4,223.61)	0.0000	4.5800	(1,236.2904)	0.0000	0.5287	(1.4504)	0.0000	1	(0.9217)	01/06/2025
601666.SH	12/09/2024	SDB3260123573	(5,700.00)	1.4564	(8,168.57)	(8,301.58)	0.0000	4.5800	(1,236.2904)	0.0000	1.0392	(2.8509)	0.0000	1	(1.8117)	01/06/2025
601666.SH	12/06/2024	SDB3260123573	(2,800.00)	1.4385	(4,012.05)	(4,027.67)	0.0000	4.5800	(1,236.2904)	0.0000	1.5313	(4.1495)	0.0000	3	(2.6182)	01/06/2025
601666.SH	12/06/2024	SDB3260123573	(3,600.00)	1.4385	(5,146.77)	(5,178.44)	0.0000	4.5800	(1,236.2904)	0.0000	1.9644	(5.3350)	0.0000	3	(3.3707)	01/06/2025
601666.SH	12/06/2024	SDB3260123573	(59,900.00)	1.4385	(85,091.72)	(86,163.45)	0.0000	4.5800	(1,236.2904)	0.0000	32.4767	(88.7692)	0.0000	3	(56.2925)	01/06/2025
601666.SH	12/06/2024	SDB3260123573	(15,500.00)	1.4385	(22,041.59)	(22,296.05)	0.0000	4.5800	(1,236.2904)	0.0000	8.4125	(22.9703)	0.0000	3	(14.5578)	01/06/2025
601666.SH	12/06/2024	SDB3260123573	(8,600.00)	1.4385	(12,324.51)	(12,370.71)	0.0000	4.5800	(1,236.2904)	0.0000	4.7039	(12.7448)	0.0000	3	(8.0410)	01/06/2025
601666.SH	12/06/2024	SDB3260123573	(1,500.00)	1.4385	(2,149.62)	(2,157.68)	0.0000	4.5800	(1,236.2904)	0.0000	0.8204	(2.2229)	0.0000	3	(1.4025)	01/06/2025
601666.SH	12/06/2024	SDB3260123573	(400.00)	1.4385	(573.23)	(575.38)	0.0000	4.5800	(1,236.2904)	0.0000	0.2188	(0.5928)	0.0000	3	(0.3740)	01/06/2025
601666.SH	12/06/2024	SDB3260123573	(200.00)	1.4385	(286.62)	(287.69)	0.0000	4.5800	(1,236.2904)	0.0000	0.1094	(0.2964)	0.0000	3	(0.1870)	01/06/2025
601666.SH	12/06/2024	SDB3260123573	(22,600.00)	1.4385	(32,387.68)	(32,509.08)	0.0000	4.5800	(1,236.2904)	0.0000	12.3613	(33.4922)	0.0000	3	(21.1309)	01/06/2025
601666.SH	12/06/2024	SDB3260123573	(34,200.00)	1.4385	(49,011.44)	(49,195.16)	0.0000	4.5800	(1,236.2904)	0.0000	18.7060	(50.6829)	0.0000	3	(31.9769)	01/06/2025
601666.SH	12/06/2024	SDB3260123573	(600.00)	1.4385	(859.85)	(863.07)	0.0000	4.5800	(1,236.2904)	0.0000	0.3282	(0.8892)	0.0000	3	(0.5610)	01/06/2025
601666.SH	12/06/2024	SDB3260123573	(400.00)	1.4385	(573.23)	(575.38)	0.0000	4.5800	(1,236.2904)	0.0000	0.2188	(0.5928)	0.0000	3	(0.3740)	01/06/2025
601666.SH	12/06/2024	SDB3260123573	(1,100.00)	1.4385	(1,576.39)	(1,582.30)	0.0000	4.5800	(1,236.2904)	0.0000	0.6017	(1.6302)	0.0000	3	(1.0285)	01/06/2025
601666.SH	12/06/2024	SDB3260123573	(9,800.00)	1.4385	(14,044.21)	(14,096.86)	0.0000	4.5800	(1,236.2904)	0.0000	5.3602	(14.5232)	0.0000	3	(9.1630)	01/06/2025
601666.SH	12/06/2024	SDB3260123573	(31,400.00)	1.4385	(44,998.81)	(45,167.49)	0.0000	4.5800	(1,236.2904)	0.0000	17.1745	(46.5334)	0.0000	3	(29.3589)	01/06/2025
601666.SH	12/06/2024	SDB3260123573	(9,800.00)	1.4385	(14,044.21)	(14,096.86)	0.0000	4.5800	(1,236.2904)	0.0000	5.3602	(14.5232)	0.0000	3	(9.1630)	01/06/2025
601666.SH	12/06/2024	SDB3260123573	(1,200.00)	1.4385	(1,719.70)	(1,726.15)	0.0000	4.5800	(1,236.2904)	0.0000	0.6564	(1.7783)	0.0000	3	(1.1220)	01/06/2025
601666.SH	12/06/2024	SDB3260123573	(400.00)	1.4385	(573.23)	(575.38)	0.0000	4.5800	(1,236.2904)	0.0000	0.2188	(0.5928)	0.0000	3	(0.3740)	01/06/2025
601666.SH	12/06/2024	SDB3260123573	(8,400.00)	1.4385	(12,037.90)	(12,083.02)	0.0000	4.5800	(1,236.2904)	0.0000	4.5945	(12.4484)	0.0000	3	(7.8540)	01/06/2025
601666.SH	12/06/2024	SDB3260123573	(36,400.00)	1.4385	(52,164.22)	(52,359.76)	0.0000	4.5800	(1,236.2904)	0.0000	19.9093	(53.9432)	0.0000	3	(34.0339)	01/06/2025
601666.SH	12/06/2024	SDB3260123573	(3,400.00)	1.4385	(4,872.48)	(4,890.75)	0.0000	4.5800	(1,236.2904)	0.0000	1.8597	(5.0387)	0.0000	3	(3.1790)	01/06/2025
601666.SH	12/06/2024	SDB3260123573	(1,500.00)	1.4385	(2,149.62)	(2,157.68)	0.0000	4.5800	(1,236.2904)	0.0000	0.8204	(2.2229)	0.0000	3	(1.4025)	01/06/2025
601666.SH	12/06/2024	SDB3260123573	(29,200.00)	1.4385	(41,846.02)	(42,002.89)	0.0000	4.5800	(1,236.2904)	0.0000	15.9712	(43.2731)	0.0000	3	(27.3019)	01/06/2025
601666.SH	12/06/2024	SDB3260123573	(96,000.00)	1.4385	(137,575.97)	(138,091.68)	0.0000	4.5800	(1,236.2904)	0.0000	52.5082	(142.2678)	0.0000	3	(89.7597)	01/06/2025
601666.SH	12/06/2024	SDB3260123573	(200.00)	1.4385	(286.62)	(287.69)	0.0000	4.5800	(1,236.2904)	0.0000	0.1094	(0.2964)	0.0000	3	(0.1870)	01/06/2025
601666.SH	12/06/2024	SDB3260123573	(26,200.00)	1.4385	(37,546.77)	(37,687.52)	0.0000	4.5800	(1,236.2904)	0.0000	14.3304	(38.8273)	0.0000	3	(24.4969)	01/06/2025
601666.SH	12/06/2024	SDB3260123573	(43,100.00)	1.4385	(61,765.88)	(61,997.41)	0.0000	4.5800	(1,236.2904)	0.0000	23.5740	(63.8723)	0.0000	3	(40.2984)	01/06/2025
601666.SH	12/06/2024	SDB3260123573	(3,900.00)	1.4385	(5,589.02)	(5,609.97)	0.0000	4.5800	(1,236.2904)	0.0000	2.1331	(5.7796)	0.0000	3	(3.6465)	01/06/2025
601666.SH	12/06/2024	SDB3260123573	(3,600.00)	1.4385	(5,159.10)	(5,178.44)	0.0000	4.5800	(1,236.2904)	0.0000	1.9691	(5.3350)	0.0000	3	(3.3660)	01/06/2025
601666.SH	12/06/2024	SDB3260123573	(900.00)	1.4385	(1,289.77)	(1,294.61)	0.0000	4.5800	(1,236.2904)	0.0000	0.4923	(1.3338)	0.0000	3	(0.8415)	01/06/2025
601666.SH	12/06/2024	SDB3260123573	(1,000.00)	1.4385	(1,433.08)	(1,438.45)	0.0000	4.5800	(1,236.2904)	0.0000	0.5470	(1.4820)	0.0000	3	(0.9350)	01/06/2025
601666.SH	12/06/2024	SDB3260123573	(1,100.00)	1.4385	(1,576.39)	(1,582.30)	0.0000	4.5800	(1,236.2904)	0.0000	0.6017	(1.6302)	0.0000	3	(1.0285)	01/06/2025
601666.SH	12/06/2024	SDB3260123573	(24,200.00)	1.4385	(34,680.61)	(34,810.61)	0.0000	4.5800	(1,236.2904)	0.0000	13.2364	(35.8634)	0.0000	3	(22.6269)	01/06/2025
601666.SH	12/06/2024	SDB3260123573	(39,000.00)	1.4385	(55,890.24)	(56,099.74)	0.0000	4.5800	(1,236.2904)	0.0000	21.3314	(57.7963)	0.0000	3	(36.4649)	01/06/2025
601666.SH	12/06/2024	SDB3260123573	(3,200.00)	1.4385	(4,585.87)	(4,603.06)	0.0000	4.5800	(1,236.2904)	0.0000	1.7503	(4.7423)	0.0000	3	(2.9920)	01/06/2025
601666.SH	12/06/2024	SDB3260123573	(35,800.00)	1.4385	(51,304.37)	(51,496.69)	0.0000	4.5800	(1,236.2904)	0.0000	19.5812	(53.0541)	0.0000	3	(33.4729)	01/06/2025
601666.SH	12/06/2024	SDB3260123573	(33,400.00)	1.4385	(47,864.97)	(48,044.40)	0.0000	4.5800	(1,236.2904)	0.0000	18.2685	(49.4974)	0.0000	3	(31.2289)	01/06/2025
601666.SH	12/06/2024	SDB3260123573	(14,400.00)	1.4385	(20,636.40)	(20,713.75)	0.0000	4.5800	(1,236.2904)	0.0000	7.8762	(21.3402)	0.0000	3	(13.4640)	01/06/2025
601666.SH	12/06/2024	SDB3260123573	(500.00)	1.4385	(716.54)	(719.23)	0.0000	4.5800	(1,236.2904)	0.0000	0.2735	(0.7410)	0.0000	3	(0.4675)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
PINGDINGSHAN TIANAN COAL MINING CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
601666.SH	12/06/2024	SDB3260123573	(2,900.00)	1.4385	(4,155.94)	(4,171.52)	0.0000	4.5800	(1,236.2904)	0.0000	1.5862	(4.2977)	0.0000	3	(2.7115)	01/06/2025
601666.SH	12/06/2024	SDB3260123573	(5,700.00)	1.4385	(8,168.57)	(8,199.19)	0.0000	4.5800	(1,236.2904)	0.0000	3.1177	(8.4472)	0.0000	3	(5.3295)	01/06/2025
601666.SH	12/05/2024	SDB3260123573	(59,900.00)	1.4204	(85,091.72)	(85,083.46)	0.0000	4.5800	(1,230.1299)	0.0000	10.8256	(29.0733)	0.0000	1	(18.2477)	01/06/2025
601666.SH	12/05/2024	SDB3260123573	(15,500.00)	1.4204	(22,041.59)	(22,016.59)	0.0000	4.5800	(1,230.1299)	0.0000	2.8042	(7.5231)	0.0000	1	(4.7189)	01/06/2025
601666.SH	12/05/2024	SDB3260123573	(8,600.00)	1.4204	(12,324.51)	(12,215.66)	0.0000	4.5800	(1,230.1299)	0.0000	1.5680	(4.1741)	0.0000	1	(2.6062)	01/06/2025
601666.SH	12/05/2024	SDB3260123573	(1,500.00)	1.4204	(2,149.62)	(2,130.64)	0.0000	4.5800	(1,230.1299)	0.0000	0.2735	(0.7280)	0.0000	1	(0.4546)	01/06/2025
601666.SH	12/05/2024	SDB3260123573	(400.00)	1.4204	(573.23)	(568.17)	0.0000	4.5800	(1,230.1299)	0.0000	0.0729	(0.1941)	0.0000	1	(0.1212)	01/06/2025
601666.SH	12/05/2024	SDB3260123573	(200.00)	1.4204	(286.62)	(284.08)	0.0000	4.5800	(1,230.1299)	0.0000	0.0365	(0.0971)	0.0000	1	(0.0606)	01/06/2025
601666.SH	12/05/2024	SDB3260123573	(22,600.00)	1.4204	(32,387.68)	(32,101.60)	0.0000	4.5800	(1,230.1299)	0.0000	4.1204	(10.9692)	0.0000	1	(6.8488)	01/06/2025
601666.SH	12/05/2024	SDB3260123573	(34,200.00)	1.4204	(49,011.44)	(48,578.54)	0.0000	4.5800	(1,230.1299)	0.0000	6.2353	(16.5994)	0.0000	1	(10.3641)	01/06/2025
601666.SH	12/05/2024	SDB3260123573	(600.00)	1.4204	(859.85)	(852.25)	0.0000	4.5800	(1,230.1299)	0.0000	0.1094	(0.2912)	0.0000	1	(0.1818)	01/06/2025
601666.SH	12/05/2024	SDB3260123573	(400.00)	1.4204	(573.23)	(568.17)	0.0000	4.5800	(1,230.1299)	0.0000	0.0729	(0.1941)	0.0000	1	(0.1212)	01/06/2025
601666.SH	12/05/2024	SDB3260123573	(1,100.00)	1.4204	(1,576.39)	(1,562.47)	0.0000	4.5800	(1,230.1299)	0.0000	0.2006	(0.5339)	0.0000	1	(0.3333)	01/06/2025
601666.SH	12/05/2024	SDB3260123573	(9,800.00)	1.4204	(14,044.21)	(13,920.17)	0.0000	4.5800	(1,230.1299)	0.0000	1.7867	(4.7566)	0.0000	1	(2.9698)	01/06/2025
601666.SH	12/05/2024	SDB3260123573	(31,400.00)	1.4204	(44,998.81)	(44,601.35)	0.0000	4.5800	(1,230.1299)	0.0000	5.7248	(15.2404)	0.0000	1	(9.5156)	01/06/2025
601666.SH	12/05/2024	SDB3260123573	(9,800.00)	1.4204	(14,044.21)	(13,920.17)	0.0000	4.5800	(1,230.1299)	0.0000	1.7867	(4.7566)	0.0000	1	(2.9698)	01/06/2025
601666.SH	12/05/2024	SDB3260123573	(1,200.00)	1.4204	(1,719.70)	(1,704.51)	0.0000	4.5800	(1,230.1299)	0.0000	0.2188	(0.5824)	0.0000	1	(0.3637)	01/06/2025
601666.SH	12/05/2024	SDB3260123573	(400.00)	1.4204	(573.23)	(568.17)	0.0000	4.5800	(1,230.1299)	0.0000	0.0729	(0.1941)	0.0000	1	(0.1212)	01/06/2025
601666.SH	12/05/2024	SDB3260123573	(8,400.00)	1.4204	(12,037.90)	(11,931.57)	0.0000	4.5800	(1,230.1299)	0.0000	1.5315	(4.0771)	0.0000	1	(2.5456)	01/06/2025
601666.SH	12/05/2024	SDB3260123573	(36,400.00)	1.4204	(52,164.22)	(51,703.47)	0.0000	4.5800	(1,230.1299)	0.0000	6.6364	(17.6672)	0.0000	1	(11.0308)	01/06/2025
601666.SH	12/05/2024	SDB3260123573	(3,400.00)	1.4204	(4,872.48)	(4,829.45)	0.0000	4.5800	(1,230.1299)	0.0000	0.6199	(1.6502)	0.0000	1	(1.0303)	01/06/2025
601666.SH	12/05/2024	SDB3260123573	(1,500.00)	1.4204	(2,149.62)	(2,130.64)	0.0000	4.5800	(1,230.1299)	0.0000	0.2735	(0.7280)	0.0000	1	(0.4546)	01/06/2025
601666.SH	12/05/2024	SDB3260123573	(29,200.00)	1.4204	(41,846.02)	(41,476.41)	0.0000	4.5800	(1,230.1299)	0.0000	5.3237	(14.1726)	0.0000	1	(8.8489)	01/06/2025
601666.SH	12/05/2024	SDB3260123573	(96,000.00)	1.4204	(137,575.97)	(136,360.80)	0.0000	4.5800	(1,230.1299)	0.0000	17.5027	(46.5949)	0.0000	1	(29.0921)	01/06/2025
601666.SH	12/05/2024	SDB3260123573	(200.00)	1.4204	(286.62)	(284.08)	0.0000	4.5800	(1,230.1299)	0.0000	0.0365	(0.0971)	0.0000	1	(0.0606)	01/06/2025
601666.SH	12/05/2024	SDB3260123573	(26,200.00)	1.4204	(37,546.77)	(37,215.14)	0.0000	4.5800	(1,230.1299)	0.0000	4.7768	(12.7165)	0.0000	1	(7.9397)	01/06/2025
601666.SH	12/05/2024	SDB3260123573	(43,100.00)	1.4204	(61,765.88)	(61,220.32)	0.0000	4.5800	(1,230.1299)	0.0000	7.8580	(20.9192)	0.0000	1	(13.0612)	01/06/2025
601666.SH	12/05/2024	SDB3260123573	(3,900.00)	1.4204	(5,589.02)	(5,539.66)	0.0000	4.5800	(1,230.1299)	0.0000	0.7110	(1.8929)	0.0000	1	(1.1819)	01/06/2025
601666.SH	12/05/2024	SDB3260123573	(3,600.00)	1.4204	(5,159.10)	(5,113.53)	0.0000	4.5800	(1,230.1299)	0.0000	0.6564	(1.7473)	0.0000	1	(1.0910)	01/06/2025
601666.SH	12/05/2024	SDB3260123573	(900.00)	1.4204	(1,289.77)	(1,278.38)	0.0000	4.5800	(1,230.1299)	0.0000	0.1641	(0.4368)	0.0000	1	(0.2727)	01/06/2025
601666.SH	12/05/2024	SDB3260123573	(1,000.00)	1.4204	(1,433.08)	(1,420.42)	0.0000	4.5800	(1,230.1299)	0.0000	0.1823	(0.4854)	0.0000	1	(0.3030)	01/06/2025
601666.SH	12/05/2024	SDB3260123573	(1,100.00)	1.4204	(1,576.39)	(1,562.47)	0.0000	4.5800	(1,230.1299)	0.0000	0.2006	(0.5339)	0.0000	1	(0.3333)	01/06/2025
601666.SH	12/05/2024	SDB3260123573	(24,200.00)	1.4204	(34,680.61)	(34,374.29)	0.0000	4.5800	(1,230.1299)	0.0000	4.4121	(11.7458)	0.0000	1	(7.3336)	01/06/2025
601666.SH	12/05/2024	SDB3260123573	(39,000.00)	1.4204	(55,890.24)	(55,396.57)	0.0000	4.5800	(1,230.1299)	0.0000	7.1105	(18.9292)	0.0000	1	(11.8187)	01/06/2025
601666.SH	12/05/2024	SDB3260123573	(3,200.00)	1.4204	(4,585.87)	(4,545.36)	0.0000	4.5800	(1,230.1299)	0.0000	0.5834	(1.5532)	0.0000	1	(0.9697)	01/06/2025
601666.SH	12/05/2024	SDB3260123573	(35,800.00)	1.4204	(51,304.37)	(50,851.22)	0.0000	4.5800	(1,230.1299)	0.0000	6.5271	(17.3760)	0.0000	1	(10.8489)	01/06/2025
601666.SH	12/05/2024	SDB3260123573	(33,400.00)	1.4204	(47,864.97)	(47,442.19)	0.0000	4.5800	(1,230.1299)	0.0000	6.0895	(16.2111)	0.0000	1	(10.1216)	01/06/2025
601666.SH	12/05/2024	SDB3260123573	(14,400.00)	1.4204	(20,636.40)	(20,454.12)	0.0000	4.5800	(1,230.1299)	0.0000	2.6254	(6.9892)	0.0000	1	(4.3638)	01/06/2025
601666.SH	12/05/2024	SDB3260123573	(500.00)	1.4204	(716.54)	(710.21)	0.0000	4.5800	(1,230.1299)	0.0000	0.0912	(0.2427)	0.0000	1	(0.1515)	01/06/2025
601666.SH	12/05/2024	SDB3260123573	(2,900.00)	1.4204	(4,155.94)	(4,119.23)	0.0000	4.5800	(1,230.1299)	0.0000	0.5287	(1.4076)	0.0000	1	(0.8788)	01/06/2025
601666.SH	12/05/2024	SDB3260123573	(5,700.00)	1.4204	(8,168.57)	(8,096.42)	0.0000	4.5800	(1,230.1299)	0.0000	1.0392	(2.7666)	0.0000	1	(1.7273)	01/06/2025
601666.SH	12/04/2024	SDB3260123573	(8,600.00)	1.4331	(12,324.51)	(12,324.51)	0.0000	4.5800	(1,146.4798)	0.0000	1.5680	(3.9249)	0.0000	1	(2.3570)	01/06/2025
601666.SH	12/04/2024	SDB3260123573	(1,500.00)	1.4331	(2,149.62)	(2,149.62)	0.0000	4.5800	(1,146.4798)	0.0000	0.2735	(0.6846)	0.0000	1	(0.4111)	01/06/2025
601666.SH	12/04/2024	SDB3260123573	(400.00)	1.4331	(573.23)	(573.23)	0.0000	4.5800	(1,146.4798)	0.0000	0.0729	(0.1826)	0.0000	1	(0.1096)	01/06/2025
601666.SH	12/04/2024	SDB3260123573	(200.00)	1.4331	(286.62)	(286.62)	0.0000	4.5800	(1,146.4798)	0.0000	0.0365	(0.0913)	0.0000	1	(0.0548)	01/06/2025
601666.SH	12/04/2024	SDB3260123573	(22,600.00)	1.4331	(32,387.68)	(32,387.68)	0.0000	4.5800	(1,146.4798)	0.0000	4.1204	(10.3144)	0.0000	1	(6.1940)	01/06/2025
601666.SH	12/04/2024	SDB3260123573	(34,200.00)	1.4331	(49,011.44)	(49,011.44)	0.0000	4.5800	(1,146.4798)	0.0000	6.2353	(15.6085)	0.0000	1	(9.3732)	01/06/2025
601666.SH	12/04/2024	SDB3260123573	(600.00)	1.4331	(859.85)	(859.85)	0.0000	4.5800	(1,146.4798)	0.0000	0.1094	(0.2738)	0.0000	1	(0.1644)	01/06/2025
601666.SH	12/04/2024	SDB3260123573	(400.00)	1.4331	(573.23)	(573.23)	0.0000	4.5800	(1,146.4798)	0.0000	0.0729	(0.1826)	0.0000	1	(0.1096)	01/06/2025
601666.SH	12/04/2024	SDB3260123573	(1,100.00)	1.4331	(1,576.39)	(1,576.39)	0.0000	4.5800	(1,146.4798)	0.0000	0.2006	(0.5020)	0.0000	1	(0.3015)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
PINGDINGSHAN TIANAN COAL MINING CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
601666.SH	12/04/2024	SDB3260123573	(9,800.00)	1.4331	(14,044.21)	(14,044.21)	0.0000	4.5800	(1,146.4798)	0.0000	1.7867	(4.4726)	0.0000	1	(2.6859)	01/06/2025
601666.SH	12/04/2024	SDB3260123573	(31,400.00)	1.4331	(44,998.81)	(44,998.81)	0.0000	4.5800	(1,146.4798)	0.0000	5.7248	(14.3306)	0.0000	1	(8.6058)	01/06/2025
601666.SH	12/04/2024	SDB3260123573	(9,800.00)	1.4331	(14,044.21)	(14,044.21)	0.0000	4.5800	(1,146.4798)	0.0000	1.7867	(4.4726)	0.0000	1	(2.6859)	01/06/2025
601666.SH	12/04/2024	SDB3260123573	(1,200.00)	1.4331	(1,719.70)	(1,719.70)	0.0000	4.5800	(1,146.4798)	0.0000	0.2188	(0.5477)	0.0000	1	(0.3289)	01/06/2025
601666.SH	12/04/2024	SDB3260123573	(400.00)	1.4331	(573.23)	(573.23)	0.0000	4.5800	(1,146.4798)	0.0000	0.0729	(0.1826)	0.0000	1	(0.1096)	01/06/2025
601666.SH	12/04/2024	SDB3260123573	(8,400.00)	1.4331	(12,037.90)	(12,037.90)	0.0000	4.5800	(1,146.4798)	0.0000	1.5315	(3.8337)	0.0000	1	(2.3022)	01/06/2025
601666.SH	12/04/2024	SDB3260123573	(36,400.00)	1.4331	(52,164.22)	(52,164.22)	0.0000	4.5800	(1,146.4798)	0.0000	6.6364	(16.6126)	0.0000	1	(9.9761)	01/06/2025
601666.SH	12/04/2024	SDB3260123573	(3,400.00)	1.4331	(4,872.48)	(4,872.48)	0.0000	4.5800	(1,146.4798)	0.0000	0.6199	(1.5517)	0.0000	1	(0.9318)	01/06/2025
601666.SH	12/04/2024	SDB3260123573	(1,500.00)	1.4331	(2,149.62)	(2,149.62)	0.0000	4.5800	(1,146.4798)	0.0000	0.2735	(0.6846)	0.0000	1	(0.4111)	01/06/2025
601666.SH	12/04/2024	SDB3260123573	(29,200.00)	1.4331	(41,846.02)	(41,846.02)	0.0000	4.5800	(1,146.4798)	0.0000	5.3237	(13.3266)	0.0000	1	(8.0028)	01/06/2025
601666.SH	12/04/2024	SDB3260123573	(96,000.00)	1.4331	(137,575.97)	(137,575.97)	0.0000	4.5800	(1,146.4798)	0.0000	17.5027	(43.8134)	0.0000	1	(26.3106)	01/06/2025
601666.SH	12/04/2024	SDB3260123573	(200.00)	1.4331	(286.62)	(286.62)	0.0000	4.5800	(1,146.4798)	0.0000	0.0365	(0.0913)	0.0000	1	(0.0548)	01/06/2025
601666.SH	12/04/2024	SDB3260123573	(26,200.00)	1.4331	(37,546.77)	(37,546.77)	0.0000	4.5800	(1,146.4798)	0.0000	4.7768	(11.9574)	0.0000	1	(7.1806)	01/06/2025
601666.SH	12/04/2024	SDB3260123573	(43,100.00)	1.4331	(61,765.88)	(61,765.88)	0.0000	4.5800	(1,146.4798)	0.0000	7.8580	(19.6704)	0.0000	1	(11.8124)	01/06/2025
601666.SH	12/04/2024	SDB3260123573	(3,900.00)	1.4331	(5,589.02)	(5,589.02)	0.0000	4.5800	(1,146.4798)	0.0000	0.7110	(1.7799)	0.0000	1	(1.0689)	01/06/2025
601666.SH	12/04/2024	SDB3260123573	(3,600.00)	1.4331	(5,159.10)	(5,159.10)	0.0000	4.5800	(1,146.4798)	0.0000	0.6564	(1.6430)	0.0000	1	(0.9866)	01/06/2025
601666.SH	12/04/2024	SDB3260123573	(900.00)	1.4331	(1,289.77)	(1,289.77)	0.0000	4.5800	(1,146.4798)	0.0000	0.1641	(0.4108)	0.0000	1	(0.2467)	01/06/2025
601666.SH	12/04/2024	SDB3260123573	(1,000.00)	1.4331	(1,433.08)	(1,433.08)	0.0000	4.5800	(1,146.4798)	0.0000	0.1823	(0.4564)	0.0000	1	(0.2741)	01/06/2025
601666.SH	12/04/2024	SDB3260123573	(1,100.00)	1.4331	(1,576.39)	(1,576.39)	0.0000	4.5800	(1,146.4798)	0.0000	0.2006	(0.5020)	0.0000	1	(0.3015)	01/06/2025
601666.SH	12/04/2024	SDB3260123573	(24,200.00)	1.4331	(34,680.61)	(34,680.61)	0.0000	4.5800	(1,146.4798)	0.0000	4.4121	(11.0446)	0.0000	1	(6.6325)	01/06/2025
601666.SH	12/04/2024	SDB3260123573	(39,000.00)	1.4331	(55,890.24)	(55,890.24)	0.0000	4.5800	(1,146.4798)	0.0000	7.1105	(17.7992)	0.0000	1	(10.6887)	01/06/2025
601666.SH	12/04/2024	SDB3260123573	(3,200.00)	1.4331	(4,585.87)	(4,585.87)	0.0000	4.5800	(1,146.4798)	0.0000	0.5834	(1.4604)	0.0000	1	(0.8770)	01/06/2025
601666.SH	12/04/2024	SDB3260123573	(35,800.00)	1.4331	(51,304.37)	(51,304.37)	0.0000	4.5800	(1,146.4798)	0.0000	6.5271	(16.3387)	0.0000	1	(9.8117)	01/06/2025
601666.SH	12/04/2024	SDB3260123573	(33,400.00)	1.4331	(47,864.97)	(47,864.97)	0.0000	4.5800	(1,146.4798)	0.0000	6.0895	(15.2434)	0.0000	1	(9.1539)	01/06/2025
601666.SH	12/04/2024	SDB3260123573	(14,400.00)	1.4331	(20,636.40)	(20,636.40)	0.0000	4.5800	(1,146.4798)	0.0000	2.6254	(6.5720)	0.0000	1	(3.9466)	01/06/2025
601666.SH	12/04/2024	SDB3260123573	(500.00)	1.4331	(716.54)	(716.54)	0.0000	4.5800	(1,146.4798)	0.0000	0.0912	(0.2282)	0.0000	1	(0.1370)	01/06/2025
601666.SH	12/04/2024	SDB3260123573	(2,900.00)	1.4331	(4,155.94)	(4,155.94)	0.0000	4.5800	(1,146.4798)	0.0000	0.5287	(1.3235)	0.0000	1	(0.7948)	01/06/2025
601666.SH	12/04/2024	SDB3260123573	(5,700.00)	1.4331	(8,168.57)	(8,168.57)	0.0000	4.5800	(1,146.4798)	0.0000	1.0392	(2.6014)	0.0000	1	(1.5622)	01/06/2025
TOTAL PINGDINGSHAN TIANAN COAL MINING CO LTD CMN CLASS A SERIES NORTHBOUND											3,228.9372	(8,438.6025)	0.0000		(5,209.6653)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
PIOTECH INC. CMN CLASS A SERIES NORTHBOUND																
688072.SH	01/03/2025	SDB3262800219	(2,300.00)	21.9413	(63,350.40)	(50,465.01)	0.0000	4.3300	(1,750.0000)	0.0000	22.8589	(73.5948)	0.0000	3	(50.7359)	01/06/2025
688072.SH	01/03/2025	SDB3262800219	(1,883.00)	21.9413	(51,864.70)	(41,315.48)	0.0000	4.3300	(1,750.0000)	0.0000	18.7145	(60.2517)	0.0000	3	(41.5372)	01/06/2025
688072.SH	01/03/2025	SDB3262800219	(2,100.00)	21.9413	(57,841.67)	(46,076.75)	0.0000	4.3300	(1,750.0000)	0.0000	20.8712	(67.1953)	0.0000	3	(46.3241)	01/06/2025
688072.SH	01/02/2025	SDB3262800219	(2,300.00)	22.3264	(63,350.40)	(51,350.80)	0.0000	4.3300	(1,750.0000)	0.0000	7.6196	(24.9622)	0.0000	1	(17.3425)	01/06/2025
688072.SH	01/02/2025	SDB3262800219	(1,883.00)	22.3264	(51,864.70)	(42,040.68)	0.0000	4.3300	(1,750.0000)	0.0000	6.2382	(20.4364)	0.0000	1	(14.1983)	01/06/2025
688072.SH	01/02/2025	SDB3262800219	(2,100.00)	22.3264	(57,841.67)	(46,885.51)	0.0000	4.3300	(1,750.0000)	0.0000	6.9571	(22.7916)	0.0000	1	(15.8345)	01/06/2025
688072.SH	12/31/2024	SDB3262800219	(2,300.00)	23.2885	(63,350.40)	(53,563.44)	0.0000	4.3300	(1,750.0000)	0.0000	15.2393	(52.0756)	0.0000	2	(36.8363)	01/06/2025
688072.SH	12/31/2024	SDB3262800219	(1,883.00)	23.2885	(51,864.70)	(43,852.15)	0.0000	4.3300	(1,750.0000)	0.0000	12.4763	(42.6340)	0.0000	2	(30.1577)	01/06/2025
688072.SH	12/31/2024	SDB3262800219	(2,100.00)	23.2885	(57,841.67)	(48,905.75)	0.0000	4.3300	(1,750.0000)	0.0000	13.9141	(47.5473)	0.0000	2	(33.6331)	01/06/2025
688072.SH	12/30/2024	SDB3262800219	(2,300.00)	23.2720	(63,350.40)	(53,525.57)	0.0000	4.3300	(1,750.0000)	0.0000	7.6196	(26.0194)	0.0000	1	(18.3997)	01/06/2025
688072.SH	12/30/2024	SDB3262800219	(1,883.00)	23.2720	(51,864.70)	(43,821.15)	0.0000	4.3300	(1,750.0000)	0.0000	6.2382	(21.3019)	0.0000	1	(15.0638)	01/06/2025
688072.SH	12/30/2024	SDB3262800219	(2,100.00)	23.2720	(57,841.67)	(48,871.17)	0.0000	4.3300	(1,750.0000)	0.0000	6.9571	(23.7568)	0.0000	1	(16.7998)	01/06/2025
688072.SH	12/27/2024	SDB3262800219	(2,300.00)	23.0651	(63,350.40)	(53,049.81)	0.0000	4.3300	(1,750.0000)	0.0000	22.8589	(77.3643)	0.0000	3	(54.5054)	01/06/2025
688072.SH	12/27/2024	SDB3262800219	(1,883.00)	23.0651	(51,864.70)	(43,431.65)	0.0000	4.3300	(1,750.0000)	0.0000	18.7145	(63.3378)	0.0000	3	(44.6233)	01/06/2025
688072.SH	12/27/2024	SDB3262800219	(2,100.00)	23.0651	(57,841.67)	(48,436.78)	0.0000	4.3300	(1,750.0000)	0.0000	20.8712	(70.6370)	0.0000	3	(49.7658)	01/06/2025
688072.SH	12/26/2024	SDB3262800219	(2,300.00)	22.4774	(63,350.40)	(51,698.11)	0.0000	4.3300	(1,750.0000)	0.0000	7.6196	(25.1310)	0.0000	1	(17.5114)	01/06/2025
688072.SH	12/26/2024	SDB3262800219	(1,883.00)	22.4774	(51,864.70)	(42,325.02)	0.0000	4.3300	(1,750.0000)	0.0000	6.2382	(20.5747)	0.0000	1	(14.3365)	01/06/2025
688072.SH	12/26/2024	SDB3262800219	(2,100.00)	22.4774	(57,841.67)	(47,202.63)	0.0000	4.3300	(1,750.0000)	0.0000	6.9571	(22.9457)	0.0000	1	(15.9887)	01/06/2025
688072.SH	12/24/2024	SDB3262800219	(2,300.00)	22.4774	(63,350.40)	(51,698.11)	0.0000	4.3300	(1,750.0000)	0.0000	15.2393	(50.2621)	0.0000	2	(35.0228)	01/06/2025
688072.SH	12/24/2024	SDB3262800219	(1,883.00)	22.4774	(51,864.70)	(42,325.02)	0.0000	4.3300	(1,750.0000)	0.0000	12.4763	(41.1493)	0.0000	2	(28.6730)	01/06/2025
688072.SH	12/24/2024	SDB3262800219	(2,100.00)	22.4774	(57,841.67)	(47,202.63)	0.0000	4.3300	(1,750.0000)	0.0000	13.9141	(45.8914)	0.0000	2	(31.9773)	01/06/2025
688072.SH	12/23/2024	SDB3262800219	(2,300.00)	22.8451	(63,350.40)	(52,543.76)	0.0000	4.3300	(1,750.0000)	0.0000	7.6196	(25.5421)	0.0000	1	(17.9225)	01/06/2025
688072.SH	12/23/2024	SDB3262800219	(1,883.00)	22.8451	(51,864.70)	(43,017.34)	0.0000	4.3300	(1,750.0000)	0.0000	6.2382	(20.9112)	0.0000	1	(14.6730)	01/06/2025
688072.SH	12/23/2024	SDB3262800219	(2,100.00)	22.8451	(57,841.67)	(47,974.73)	0.0000	4.3300	(1,750.0000)	0.0000	6.9571	(23.3211)	0.0000	1	(16.3640)	01/06/2025
688072.SH	12/20/2024	SDB3262800219	(2,300.00)	22.4867	(63,350.40)	(51,719.52)	0.0000	4.3300	(1,750.0000)	0.0000	22.8589	(75.4243)	0.0000	3	(52.5654)	01/06/2025
688072.SH	12/20/2024	SDB3262800219	(1,883.00)	22.4867	(51,864.70)	(42,342.55)	0.0000	4.3300	(1,750.0000)	0.0000	18.7145	(61.7495)	0.0000	3	(43.0350)	01/06/2025
688072.SH	12/20/2024	SDB3262800219	(2,100.00)	22.4867	(57,841.67)	(47,222.17)	0.0000	4.3300	(1,750.0000)	0.0000	20.8712	(68.8657)	0.0000	3	(47.9945)	01/06/2025
688072.SH	12/19/2024	SDB3262800219	(2,300.00)	22.5322	(63,350.40)	(51,824.05)	0.0000	4.5800	(1,750.0000)	0.0000	8.0596	(25.1922)	0.0000	1	(17.1327)	01/06/2025
688072.SH	12/19/2024	SDB3262800219	(1,883.00)	22.5322	(51,864.70)	(42,428.13)	0.0000	4.5800	(1,750.0000)	0.0000	6.5983	(20.6248)	0.0000	1	(14.0264)	01/06/2025
688072.SH	12/19/2024	SDB3262800219	(2,100.00)	22.5322	(57,841.67)	(47,317.61)	0.0000	4.5800	(1,750.0000)	0.0000	7.3587	(23.0016)	0.0000	1	(15.6429)	01/06/2025
688072.SH	12/18/2024	SDB3262800219	(2,300.00)	23.5297	(63,350.40)	(54,118.39)	0.0000	4.5800	(1,750.0000)	0.0000	8.0596	(26.3076)	0.0000	1	(18.2480)	01/06/2025
688072.SH	12/18/2024	SDB3262800219	(1,883.00)	23.5297	(51,864.70)	(44,306.49)	0.0000	4.5800	(1,750.0000)	0.0000	6.5983	(21.5379)	0.0000	1	(14.9395)	01/06/2025
688072.SH	12/18/2024	SDB3262800219	(2,100.00)	23.5297	(57,841.67)	(49,412.44)	0.0000	4.5800	(1,750.0000)	0.0000	7.3587	(24.0199)	0.0000	1	(16.6612)	01/06/2025
688072.SH	12/17/2024	SDB3262800219	(2,300.00)	23.9067	(63,350.40)	(54,985.52)	0.0000	4.5800	(1,750.0000)	0.0000	8.0596	(26.7291)	0.0000	1	(18.6695)	01/06/2025
688072.SH	12/17/2024	SDB3262800219	(1,883.00)	23.9067	(51,864.70)	(45,016.40)	0.0000	4.5800	(1,750.0000)	0.0000	6.5983	(21.8830)	0.0000	1	(15.2846)	01/06/2025
688072.SH	12/17/2024	SDB3262800219	(2,100.00)	23.9067	(57,841.67)	(50,204.17)	0.0000	4.5800	(1,750.0000)	0.0000	7.3587	(24.4048)	0.0000	1	(17.0461)	01/06/2025
688072.SH	12/16/2024	SDB3262800219	(2,300.00)	24.1365	(63,350.40)	(55,513.91)	0.0000	4.5800	(1,750.0000)	0.0000	8.0596	(26.9859)	0.0000	1	(18.9263)	01/06/2025
688072.SH	12/16/2024	SDB3262800219	(1,883.00)	24.1365	(51,864.70)	(45,449.00)	0.0000	4.5800	(1,750.0000)	0.0000	6.5983	(22.0933)	0.0000	1	(15.4949)	01/06/2025
688072.SH	12/16/2024	SDB3262800219	(2,100.00)	24.1365	(57,841.67)	(50,686.61)	0.0000	4.5800	(1,750.0000)	0.0000	7.3587	(24.6393)	0.0000	1	(17.2806)	01/06/2025
688072.SH	12/13/2024	SDB3262800219	(2,300.00)	24.8697	(63,350.40)	(57,200.34)	0.0000	4.5800	(1,750.0000)	0.0000	24.1787	(83.4172)	0.0000	3	(59.2384)	01/06/2025
688072.SH	12/13/2024	SDB3262800219	(1,883.00)	24.8697	(51,864.70)	(46,829.67)	0.0000	4.5800	(1,750.0000)	0.0000	19.7950	(68.2933)	0.0000	3	(48.4982)	01/06/2025
688072.SH	12/13/2024	SDB3262800219	(2,100.00)	24.8697	(57,841.67)	(52,226.40)	0.0000	4.5800	(1,750.0000)	0.0000	22.0762	(76.1635)	0.0000	3	(54.0873)	01/06/2025
688072.SH	12/12/2024	SDB3262800219	(2,300.00)	24.8173	(63,350.40)	(57,079.69)	0.0000	4.5800	(1,750.0000)	0.0000	8.0596	(27.7471)	0.0000	1	(19.6875)	01/06/2025
688072.SH	12/12/2024	SDB3262800219	(1,883.00)	24.8173	(51,864.70)	(46,730.90)	0.0000	4.5800	(1,750.0000)	0.0000	6.5983	(22.7164)	0.0000	1	(16.1181)	01/06/2025
688072.SH	12/12/2024	SDB3262800219	(2,100.00)	24.8173	(57,841.67)	(52,116.24)	0.0000	4.5800	(1,750.0000)	0.0000	7.3587	(25.3343)	0.0000	1	(17.9755)	01/06/2025
688072.SH	12/11/2024	SDB3262800219	(2,300.00)	25.3356	(63,350.40)	(58,271.86)	0.0000	4.5800	(1,750.0000)	0.0000	8.0596	(28.3266)	0.0000	1	(20.2670)	01/06/2025
688072.SH	12/11/2024	SDB3262800219	(1,883.00)	25.3356	(51,864.70)	(47,706.92)	0.0000	4.5800	(1,750.0000)	0.0000	6.5983	(23.1909)	0.0000	1	(16.5925)	01/06/2025
688072.SH	12/11/2024	SDB3262800219	(2,100.00)	25.3356	(57,841.67)	(53,204.74)	0.0000	4.5800	(1,750.0000)	0.0000	7.3587	(25.8634)	0.0000	1	(18.5047)	01/06/2025
688072.SH	12/10/2024	SDB3262800219	(2,300.00)	25.2625	(63,350.40)	(58,103.80)	0.0000	4.5800	(1,750.0000)	0.0000	8.0596	(28.2449)	0.0000	1	(20.1853)	01/06/2025
688072.SH	12/10/2024	SDB3262800219	(1,883.00)	25.2625	(51,864.70)	(47,569.33)	0.0000	4.5800	(1,750.0000)	0.0000	6.5983	(23.1240)	0.0000	1	(16.5256)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
PIOTECH INC. CMN CLASS A SERIES NORTHBOUND (Cont.)																
688072.SH	12/10/2024	SDB3262800219	(2,100.00)	25.2625	(57,841.67)	(53,051.29)	0.0000	4.5800	(1,750.0000)	0.0000	7.3587	(25.7888)	0.0000	1	(18.4301)	01/06/2025
688072.SH	12/09/2024	SDB3262800219	(2,300.00)	25.6829	(63,350.40)	(59,070.69)	0.0000	4.5800	(1,750.0000)	0.0000	8.0596	(28.7149)	0.0000	1	(20.6553)	01/06/2025
688072.SH	12/09/2024	SDB3262800219	(1,883.00)	25.6829	(51,864.70)	(48,360.92)	0.0000	4.5800	(1,750.0000)	0.0000	6.5983	(23.5088)	0.0000	1	(16.9104)	01/06/2025
688072.SH	12/09/2024	SDB3262800219	(2,100.00)	25.6829	(57,841.67)	(53,934.11)	0.0000	4.5800	(1,750.0000)	0.0000	7.3587	(26.2180)	0.0000	1	(18.8592)	01/06/2025
688072.SH	12/06/2024	SDB3262800219	(2,300.00)	26.0169	(63,350.40)	(59,838.76)	0.0000	4.5800	(1,750.0000)	0.0000	24.1787	(87.2649)	0.0000	3	(63.0861)	01/06/2025
688072.SH	12/06/2024	SDB3262800219	(1,883.00)	26.0169	(51,864.70)	(48,989.73)	0.0000	4.5800	(1,750.0000)	0.0000	19.7950	(71.4434)	0.0000	3	(51.6483)	01/06/2025
688072.SH	12/06/2024	SDB3262800219	(2,100.00)	26.0169	(57,841.67)	(54,635.39)	0.0000	4.5800	(1,750.0000)	0.0000	22.0762	(79.6766)	0.0000	3	(57.6004)	01/06/2025
688072.SH	12/05/2024	SDB3262800219	(2,300.00)	27.1734	(63,350.40)	(62,498.71)	0.0000	4.5800	(1,750.0000)	0.0000	8.0596	(30.3813)	0.0000	1	(22.3217)	01/06/2025
688072.SH	12/05/2024	SDB3262800219	(1,883.00)	27.1734	(51,864.70)	(51,167.43)	0.0000	4.5800	(1,750.0000)	0.0000	6.5983	(24.8731)	0.0000	1	(18.2747)	01/06/2025
688072.SH	12/05/2024	SDB3262800219	(2,100.00)	27.1734	(57,841.67)	(57,064.04)	0.0000	4.5800	(1,750.0000)	0.0000	7.3587	(27.7395)	0.0000	1	(20.3807)	01/06/2025
688072.SH	12/04/2024	SDB3262800219	(2,300.00)	27.5437	(63,350.40)	(63,350.40)	0.0000	4.5800	(1,750.0000)	0.0000	8.0596	(30.7953)	0.0000	1	(22.7358)	01/06/2025
688072.SH	12/04/2024	SDB3262800219	(1,883.00)	27.5437	(51,864.70)	(51,864.70)	0.0000	4.5800	(1,750.0000)	0.0000	6.5983	(25.2120)	0.0000	1	(18.6137)	01/06/2025
688072.SH	12/04/2024	SDB3262800219	(2,100.00)	27.5437	(57,841.67)	(57,841.67)	0.0000	4.5800	(1,750.0000)	0.0000	7.3587	(28.1175)	0.0000	1	(20.7587)	01/06/2025
TOTAL PIOTECH INC. CMN CLASS A SERIES NORTHBOUND											706.1197	(2,405.2490)	0.0000		(1,699.1294)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
POLARIS BAY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND																
600155.SH	01/03/2025	SDB3264328846	(100.00)	1.0671	(103.93)	(106.71)	0.0000	4.3300	(1,100.0000)	0.0000	0.0375	(0.0978)	0.0000	3	(0.0603)	01/06/2025
600155.SH	01/03/2025	SDB3264328846	(12,400.00)	1.0671	(13,431.39)	(13,232.09)	0.0000	4.3300	(1,100.0000)	0.0000	4.8465	(12.1294)	0.0000	3	(7.2829)	01/06/2025
600155.SH	01/03/2025	SDB3264328846	(60,100.00)	1.0671	(65,316.38)	(64,132.95)	0.0000	4.3300	(1,100.0000)	0.0000	23.5683	(58.7885)	0.0000	3	(35.2202)	01/06/2025
600155.SH	01/02/2025	SDB3264328846	(100.00)	1.0653	(103.93)	(106.53)	0.0000	4.3300	(1,100.0000)	0.0000	0.0125	(0.0325)	0.0000	1	(0.0200)	01/06/2025
600155.SH	01/02/2025	SDB3264328846	(12,400.00)	1.0653	(13,431.39)	(13,209.10)	0.0000	4.3300	(1,100.0000)	0.0000	1.6155	(4.0361)	0.0000	1	(2.4206)	01/06/2025
600155.SH	01/02/2025	SDB3264328846	(60,100.00)	1.0653	(65,316.38)	(64,021.53)	0.0000	4.3300	(1,100.0000)	0.0000	7.8561	(19.5621)	0.0000	1	(11.7060)	01/06/2025
600155.SH	12/31/2024	SDB3264328846	(100.00)	1.0569	(103.93)	(105.69)	0.0000	4.3300	(1,100.0000)	0.0000	0.0250	(0.0646)	0.0000	2	(0.0396)	01/06/2025
600155.SH	12/31/2024	SDB3264328846	(12,400.00)	1.0569	(13,431.39)	(13,106.16)	0.0000	4.3300	(1,100.0000)	0.0000	3.2310	(8.0093)	0.0000	2	(4.7783)	01/06/2025
600155.SH	12/31/2024	SDB3264328846	(60,100.00)	1.0569	(65,316.38)	(63,522.57)	0.0000	4.3300	(1,100.0000)	0.0000	15.7122	(38.8194)	0.0000	2	(23.1071)	01/06/2025
600155.SH	12/30/2024	SDB3264328846	(100.00)	1.0403	(103.93)	(104.03)	0.0000	4.3300	(1,100.0000)	0.0000	0.0125	(0.0318)	0.0000	1	(0.0193)	01/06/2025
600155.SH	12/30/2024	SDB3264328846	(12,400.00)	1.0403	(13,431.39)	(12,900.13)	0.0000	4.3300	(1,100.0000)	0.0000	1.6155	(3.9417)	0.0000	1	(2.3262)	01/06/2025
600155.SH	12/30/2024	SDB3264328846	(60,100.00)	1.0403	(65,316.38)	(62,524.01)	0.0000	4.3300	(1,100.0000)	0.0000	7.8561	(19.1046)	0.0000	1	(11.2485)	01/06/2025
600155.SH	12/27/2024	SDB3264328846	(12,400.00)	1.0701	(13,431.39)	(13,268.74)	0.0000	4.3300	(1,100.0000)	0.0000	4.8465	(12.1630)	0.0000	3	(7.3165)	01/06/2025
600155.SH	12/27/2024	SDB3264328846	(60,100.00)	1.0701	(65,316.38)	(64,310.61)	0.0000	4.3300	(1,100.0000)	0.0000	23.5683	(58.9514)	0.0000	3	(35.3831)	01/06/2025
600155.SH	12/26/2024	SDB3264328846	(12,400.00)	1.0637	(13,431.39)	(13,190.04)	0.0000	4.3300	(1,100.0000)	0.0000	1.6155	(4.0303)	0.0000	1	(2.4148)	01/06/2025
600155.SH	12/26/2024	SDB3264328846	(60,100.00)	1.0637	(65,316.38)	(63,929.15)	0.0000	4.3300	(1,100.0000)	0.0000	7.8561	(19.5339)	0.0000	1	(11.6778)	01/06/2025
600155.SH	12/26/2024	SDB3264328846	(1,700.00)	1.0637	(1,847.55)	(1,808.31)	0.0000	4.3300	(1,100.0000)	0.0000	0.2222	(0.5525)	0.0000	1	(0.3303)	01/06/2025
600155.SH	12/24/2024	SDB3264328846	(12,400.00)	1.0637	(13,431.39)	(13,190.04)	0.0000	4.3300	(1,100.0000)	0.0000	3.2310	(8.0606)	0.0000	2	(4.8296)	01/06/2025
600155.SH	12/24/2024	SDB3264328846	(60,100.00)	1.0637	(65,316.38)	(63,929.15)	0.0000	4.3300	(1,100.0000)	0.0000	15.7122	(39.0678)	0.0000	2	(23.3556)	01/06/2025
600155.SH	12/24/2024	SDB3264328846	(1,700.00)	1.0637	(1,847.55)	(1,808.31)	0.0000	4.3300	(1,100.0000)	0.0000	0.4444	(1.1051)	0.0000	2	(0.6606)	01/06/2025
600155.SH	12/23/2024	SDB3264328846	(12,400.00)	1.0685	(13,431.39)	(13,249.75)	0.0000	4.3300	(1,100.0000)	0.0000	1.6155	(4.0485)	0.0000	1	(2.4330)	01/06/2025
600155.SH	12/23/2024	SDB3264328846	(60,100.00)	1.0685	(65,316.38)	(64,218.53)	0.0000	4.3300	(1,100.0000)	0.0000	7.8561	(19.6223)	0.0000	1	(11.7662)	01/06/2025
600155.SH	12/23/2024	SDB3264328846	(1,700.00)	1.0685	(1,847.55)	(1,816.50)	0.0000	4.3300	(1,100.0000)	0.0000	0.2222	(0.5550)	0.0000	1	(0.3328)	01/06/2025
600155.SH	12/20/2024	SDB3264328846	(12,400.00)	1.0738	(13,431.39)	(13,315.14)	0.0000	4.3300	(1,100.0000)	0.0000	4.8465	(12.2055)	0.0000	3	(7.3591)	01/06/2025
600155.SH	12/20/2024	SDB3264328846	(60,100.00)	1.0738	(65,316.38)	(64,535.50)	0.0000	4.3300	(1,100.0000)	0.0000	23.5683	(59.1575)	0.0000	3	(35.5892)	01/06/2025
600155.SH	12/20/2024	SDB3264328846	(1,700.00)	1.0738	(1,847.55)	(1,825.46)	0.0000	4.3300	(1,100.0000)	0.0000	0.6667	(1.6733)	0.0000	3	(1.0067)	01/06/2025
600155.SH	12/19/2024	SDB3264328846	(12,400.00)	1.0832	(13,431.39)	(13,431.39)	0.0000	4.5800	(1,100.0000)	0.0000	1.7088	(4.1040)	0.0000	1	(2.3953)	01/06/2025
600155.SH	12/19/2024	SDB3264328846	(60,100.00)	1.0868	(65,316.38)	(65,316.38)	0.0000	4.5800	(1,100.0000)	0.0000	8.3097	(19.9578)	0.0000	1	(11.6481)	01/06/2025
600155.SH	12/19/2024	SDB3264328846	(1,700.00)	1.0868	(1,847.55)	(1,847.55)	0.0000	4.5800	(1,100.0000)	0.0000	0.2350	(0.5645)	0.0000	1	(0.3295)	01/06/2025
TOTAL POLARIS BAY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND											172.9139	(429.9712)	0.0000		(257.0573)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
POSTAL SAVINGS BANK OF CHINA CO., LTD. CMN CLASS A SERIES NORTHBOUND																
601658.SH	12/16/2024	SDB3263308439	(62,700.00)	0.7538	(45,923.61)	(47,262.70)	0.0000	4.5800	(525.0000)	0.0000	5.8425	(6.8925)	0.0000	1	(1.0500)	01/06/2025
601658.SH	12/16/2024	SDB3263308439	(233,400.00)	0.7538	(170,950.10)	(175,934.82)	0.0000	4.5800	(525.0000)	0.0000	21.7487	(25.6572)	0.0000	1	(3.9085)	01/06/2025
601658.SH	12/13/2024	SDB3263308439	(62,700.00)	0.7717	(45,923.61)	(48,385.59)	0.0000	4.5800	(525.0000)	0.0000	17.5275	(21.1687)	0.0000	3	(3.6412)	01/06/2025
601658.SH	12/13/2024	SDB3263308439	(233,400.00)	0.7717	(170,950.10)	(180,114.78)	0.0000	4.5800	(525.0000)	0.0000	65.2460	(78.8002)	0.0000	3	(13.5543)	01/06/2025
601658.SH	12/12/2024	SDB3263308439	(62,700.00)	0.7611	(45,923.61)	(47,723.42)	0.0000	4.5800	(525.0000)	0.0000	5.8425	(6.9597)	0.0000	1	(1.1172)	01/06/2025
601658.SH	12/12/2024	SDB3263308439	(233,400.00)	0.7611	(170,950.10)	(177,649.84)	0.0000	4.5800	(525.0000)	0.0000	21.7487	(25.9073)	0.0000	1	(4.1586)	01/06/2025
601658.SH	12/11/2024	SDB3263308439	(62,700.00)	0.7627	(45,923.61)	(47,823.74)	0.0000	4.5800	(525.0000)	0.0000	5.8425	(6.9743)	0.0000	1	(1.1318)	01/06/2025
601658.SH	12/11/2024	SDB3263308439	(233,400.00)	0.7627	(170,950.10)	(178,023.28)	0.0000	4.5800	(525.0000)	0.0000	21.7487	(25.9617)	0.0000	1	(4.2131)	01/06/2025
601658.SH	12/10/2024	SDB3263308439	(62,700.00)	0.7532	(45,923.61)	(47,225.77)	0.0000	4.5800	(525.0000)	0.0000	5.8425	(6.8871)	0.0000	1	(1.0446)	01/06/2025
601658.SH	12/10/2024	SDB3263308439	(233,400.00)	0.7532	(170,950.10)	(175,797.35)	0.0000	4.5800	(525.0000)	0.0000	21.7487	(25.6371)	0.0000	1	(3.8885)	01/06/2025
601658.SH	12/09/2024	SDB3263308439	(62,700.00)	0.7522	(45,923.61)	(47,164.88)	0.0000	4.5800	(525.0000)	0.0000	5.8425	(6.8782)	0.0000	1	(1.0357)	01/06/2025
601658.SH	12/09/2024	SDB3263308439	(233,400.00)	0.7522	(170,950.10)	(175,570.72)	0.0000	4.5800	(525.0000)	0.0000	21.7487	(25.6041)	0.0000	1	(3.8554)	01/06/2025
601658.SH	12/06/2024	SDB3263308439	(62,700.00)	0.7507	(45,923.61)	(47,071.15)	0.0000	4.5800	(525.0000)	0.0000	17.5275	(20.5936)	0.0000	3	(3.0661)	01/06/2025
601658.SH	12/06/2024	SDB3263308439	(233,400.00)	0.7507	(170,950.10)	(175,221.78)	0.0000	4.5800	(525.0000)	0.0000	65.2460	(76.6595)	0.0000	3	(11.4136)	01/06/2025
601658.SH	12/05/2024	SDB3263308439	(62,700.00)	0.7370	(45,923.61)	(46,208.27)	0.0000	4.5800	(525.0000)	0.0000	5.8425	(6.7387)	0.0000	1	(0.8962)	01/06/2025
601658.SH	12/05/2024	SDB3263308439	(240,500.00)	0.7370	(176,150.38)	(177,242.25)	0.0000	4.5800	(525.0000)	0.0000	22.4102	(25.8478)	0.0000	1	(3.4376)	01/06/2025
601658.SH	12/04/2024	SDB3263308439	(62,700.00)	0.7324	(45,923.61)	(45,923.61)	0.0000	4.5800	(525.0000)	0.0000	5.8425	(6.6972)	0.0000	1	(0.8547)	01/06/2025
601658.SH	12/04/2024	SDB3263308439	(262,800.00)	0.7324	(192,483.66)	(192,483.66)	0.0000	4.5800	(525.0000)	0.0000	24.4882	(28.0705)	0.0000	1	(3.5823)	01/06/2025
601658.SH	12/04/2024	SDB3263308439	(51,300.00)	0.7324	(37,573.86)	(37,573.86)	0.0000	4.5800	(525.0000)	0.0000	4.7802	(5.4795)	0.0000	1	(0.6993)	01/06/2025
601658.SH	12/04/2024	SDB3263308439	(1,300.00)	0.7324	(952.16)	(952.16)	0.0000	4.5800	(525.0000)	0.0000	0.1211	(0.1389)	0.0000	1	(0.0177)	01/06/2025
601658.SH	12/04/2024	SDB3263308439	(78,700.00)	0.7324	(57,642.56)	(57,642.56)	0.0000	4.5800	(525.0000)	0.0000	7.3334	(8.4062)	0.0000	1	(1.0728)	01/06/2025
601658.SH	12/04/2024	SDB3263308439	(34,800.00)	0.7324	(25,488.70)	(25,488.70)	0.0000	4.5800	(525.0000)	0.0000	3.2427	(3.7171)	0.0000	1	(0.4744)	01/06/2025
TOTAL POSTAL SAVINGS BANK OF CHINA CO., LTD. CMN CLASS A SERIES NORTHBOUND												377.5637	(445.6771)	0.0000	(68.1134)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
POWER CONSTRUCTION CORPORATION OF CHINA LTD CMN CLASS A SERIES NORTHBOUND																
601669.SH	01/03/2025	SDB3264328874	(5,500.00)	0.7607	(4,189.99)	(4,183.60)	0.0000	4.3300	(1,373.5743)	0.0000	1.5119	(4.7887)	0.0000	3	(3.2768)	01/06/2025
601669.SH	01/03/2025	SDB3264328874	(400.00)	0.7607	(304.05)	(304.26)	0.0000	4.3300	(1,373.5743)	0.0000	0.1097	(0.3483)	0.0000	3	(0.2386)	01/06/2025
601669.SH	01/03/2025	SDB3264328874	(7,900.00)	0.7607	(6,010.19)	(6,009.17)	0.0000	4.3300	(1,373.5743)	0.0000	2.1687	(6.8784)	0.0000	3	(4.7097)	01/06/2025
601669.SH	01/03/2025	SDB3264328874	(70,400.00)	0.7607	(53,745.40)	(53,550.04)	0.0000	4.3300	(1,373.5743)	0.0000	19.3931	(61.2958)	0.0000	3	(41.9027)	01/06/2025
601669.SH	01/03/2025	SDB3264328874	(355,700.00)	0.7607	(271,967.15)	(270,564.63)	0.0000	4.3300	(1,373.5743)	0.0000	98.1348	(309.7005)	0.0000	3	(211.5657)	01/06/2025
601669.SH	01/03/2025	SDB3264328874	(17,500.00)	0.7607	(13,478.81)	(13,311.45)	0.0000	4.3300	(1,373.5743)	0.0000	4.8636	(15.2369)	0.0000	3	(10.3733)	01/06/2025
601669.SH	01/03/2025	SDB3264328874	(5,900.00)	0.7607	(4,451.36)	(4,487.86)	0.0000	4.3300	(1,373.5743)	0.0000	1.6062	(5.1370)	0.0000	3	(3.5308)	01/06/2025
601669.SH	01/03/2025	SDB3264328874	(90,000.00)	0.7607	(68,080.14)	(68,458.86)	0.0000	4.3300	(1,373.5743)	0.0000	24.5656	(78.3611)	0.0000	3	(53.7955)	01/06/2025
601669.SH	01/03/2025	SDB3264328874	(1,900.00)	0.7607	(1,428.23)	(1,445.24)	0.0000	4.3300	(1,373.5743)	0.0000	0.5154	(1.6543)	0.0000	3	(1.1389)	01/06/2025
601669.SH	01/03/2025	SDB3264328874	(1,000.00)	0.7607	(740.32)	(760.65)	0.0000	4.3300	(1,373.5743)	0.0000	0.2671	(0.8707)	0.0000	3	(0.6035)	01/06/2025
601669.SH	01/03/2025	SDB3264328874	(200.00)	0.7607	(147.75)	(152.13)	0.0000	4.3300	(1,373.5743)	0.0000	0.0533	(0.1741)	0.0000	3	(0.1208)	01/06/2025
601669.SH	01/03/2025	SDB3264328874	(54,600.00)	0.7607	(40,611.21)	(41,531.71)	0.0000	4.3300	(1,373.5743)	0.0000	14.6539	(47.5391)	0.0000	3	(32.8852)	01/06/2025
601669.SH	01/03/2025	SDB3264328874	(295,200.00)	0.7607	(220,183.78)	(224,545.06)	0.0000	4.3300	(1,373.5743)	0.0000	79.4496	(257.0244)	0.0000	3	(177.5748)	01/06/2025
601669.SH	01/03/2025	SDB3264328874	(205,600.00)	0.7607	(153,777.70)	(156,390.46)	0.0000	4.3300	(1,373.5743)	0.0000	55.4881	(179.0116)	0.0000	3	(123.5235)	01/06/2025
601669.SH	01/02/2025	SDB3264328874	(70,400.00)	0.7599	(53,745.40)	(53,498.02)	0.0000	4.3300	(1,376.3843)	0.0000	6.4644	(20.4538)	0.0000	1	(13.9895)	01/06/2025
601669.SH	01/02/2025	SDB3264328874	(355,700.00)	0.7599	(271,967.15)	(270,301.77)	0.0000	4.3300	(1,376.3843)	0.0000	32.7116	(103.3442)	0.0000	1	(70.6326)	01/06/2025
601669.SH	01/02/2025	SDB3264328874	(17,500.00)	0.7599	(13,478.81)	(13,298.51)	0.0000	4.3300	(1,376.3843)	0.0000	1.6212	(5.0844)	0.0000	1	(3.4632)	01/06/2025
601669.SH	01/02/2025	SDB3264328874	(5,900.00)	0.7599	(4,451.36)	(4,483.50)	0.0000	4.3300	(1,376.3843)	0.0000	0.5354	(1.7142)	0.0000	1	(1.1788)	01/06/2025
601669.SH	01/02/2025	SDB3264328874	(90,000.00)	0.7599	(68,080.14)	(68,392.35)	0.0000	4.3300	(1,376.3843)	0.0000	8.1885	(26.1484)	0.0000	1	(17.9598)	01/06/2025
601669.SH	01/02/2025	SDB3264328874	(1,900.00)	0.7599	(1,428.23)	(1,443.84)	0.0000	4.3300	(1,376.3843)	0.0000	0.1718	(0.5520)	0.0000	1	(0.3802)	01/06/2025
601669.SH	01/02/2025	SDB3264328874	(1,000.00)	0.7599	(740.32)	(759.91)	0.0000	4.3300	(1,376.3843)	0.0000	0.0890	(0.2905)	0.0000	1	(0.2015)	01/06/2025
601669.SH	01/02/2025	SDB3264328874	(200.00)	0.7599	(147.75)	(151.98)	0.0000	4.3300	(1,376.3843)	0.0000	0.0178	(0.0581)	0.0000	1	(0.0403)	01/06/2025
601669.SH	01/02/2025	SDB3264328874	(54,600.00)	0.7599	(40,611.21)	(41,491.36)	0.0000	4.3300	(1,376.3843)	0.0000	4.8846	(15.8633)	0.0000	1	(10.9787)	01/06/2025
601669.SH	01/02/2025	SDB3264328874	(295,200.00)	0.7599	(220,183.78)	(224,326.91)	0.0000	4.3300	(1,376.3843)	0.0000	26.4832	(85.7667)	0.0000	1	(59.2835)	01/06/2025
601669.SH	01/02/2025	SDB3264328874	(205,600.00)	0.7599	(153,777.70)	(156,238.52)	0.0000	4.3300	(1,376.3843)	0.0000	18.4960	(59.7345)	0.0000	1	(41.2385)	01/06/2025
601669.SH	12/31/2024	SDB3264328874	(70,400.00)	0.7708	(53,745.40)	(54,264.67)	0.0000	4.3300	(1,376.3843)	0.0000	12.9288	(41.4939)	0.0000	2	(28.5652)	01/06/2025
601669.SH	12/31/2024	SDB3264328874	(355,700.00)	0.7708	(271,967.15)	(274,175.34)	0.0000	4.3300	(1,376.3843)	0.0000	65.4232	(209.6504)	0.0000	2	(144.2271)	01/06/2025
601669.SH	12/31/2024	SDB3264328874	(17,500.00)	0.7708	(13,478.81)	(13,489.09)	0.0000	4.3300	(1,376.3843)	0.0000	3.2424	(10.3145)	0.0000	2	(7.0721)	01/06/2025
601669.SH	12/31/2024	SDB3264328874	(5,900.00)	0.7708	(4,451.36)	(4,447.75)	0.0000	4.3300	(1,376.3843)	0.0000	1.0708	(3.4775)	0.0000	2	(2.4067)	01/06/2025
601669.SH	12/31/2024	SDB3264328874	(90,000.00)	0.7708	(68,080.14)	(69,372.45)	0.0000	4.3300	(1,376.3843)	0.0000	16.3771	(53.0462)	0.0000	2	(36.6691)	01/06/2025
601669.SH	12/31/2024	SDB3264328874	(1,900.00)	0.7708	(1,428.23)	(1,464.53)	0.0000	4.3300	(1,376.3843)	0.0000	0.3436	(1.1199)	0.0000	2	(0.7763)	01/06/2025
601669.SH	12/31/2024	SDB3264328874	(1,000.00)	0.7708	(740.32)	(770.80)	0.0000	4.3300	(1,376.3843)	0.0000	0.1781	(0.5894)	0.0000	2	(0.4113)	01/06/2025
601669.SH	12/31/2024	SDB3264328874	(200.00)	0.7708	(147.75)	(154.16)	0.0000	4.3300	(1,376.3843)	0.0000	0.0355	(0.1179)	0.0000	2	(0.0823)	01/06/2025
601669.SH	12/31/2024	SDB3264328874	(54,600.00)	0.7708	(40,611.21)	(42,085.95)	0.0000	4.3300	(1,376.3843)	0.0000	9.7693	(32.1814)	0.0000	2	(22.4121)	01/06/2025
601669.SH	12/31/2024	SDB3264328874	(295,200.00)	0.7708	(220,183.78)	(227,541.64)	0.0000	4.3300	(1,376.3843)	0.0000	52.9664	(173.9915)	0.0000	2	(121.0251)	01/06/2025
601669.SH	12/31/2024	SDB3264328874	(205,600.00)	0.7708	(153,777.70)	(158,477.51)	0.0000	4.3300	(1,376.3843)	0.0000	36.9921	(121.1811)	0.0000	2	(84.1890)	01/06/2025
601669.SH	12/30/2024	SDB3264328874	(5,900.00)	0.7570	(4,451.36)	(4,466.18)	0.0000	4.3300	(1,445.1100)	0.0000	0.5354	(1.7928)	0.0000	1	(1.2574)	01/06/2025
601669.SH	12/30/2024	SDB3264328874	(90,000.00)	0.7570	(68,080.14)	(68,128.11)	0.0000	4.3300	(1,445.1100)	0.0000	8.1885	(27.3479)	0.0000	1	(19.1594)	01/06/2025
601669.SH	12/30/2024	SDB3264328874	(1,900.00)	0.7570	(1,428.23)	(1,438.26)	0.0000	4.3300	(1,445.1100)	0.0000	0.1718	(0.5773)	0.0000	1	(0.4056)	01/06/2025
601669.SH	12/30/2024	SDB3264328874	(1,000.00)	0.7570	(740.32)	(756.98)	0.0000	4.3300	(1,445.1100)	0.0000	0.0890	(0.3039)	0.0000	1	(0.2148)	01/06/2025
601669.SH	12/30/2024	SDB3264328874	(200.00)	0.7570	(147.75)	(151.40)	0.0000	4.3300	(1,445.1100)	0.0000	0.0178	(0.0608)	0.0000	1	(0.0430)	01/06/2025
601669.SH	12/30/2024	SDB3264328874	(54,600.00)	0.7570	(40,611.21)	(41,331.05)	0.0000	4.3300	(1,445.1100)	0.0000	4.8846	(16.5911)	0.0000	1	(11.7065)	01/06/2025
601669.SH	12/30/2024	SDB3264328874	(295,200.00)	0.7570	(220,183.78)	(223,460.20)	0.0000	4.3300	(1,445.1100)	0.0000	26.4832	(89.7013)	0.0000	1	(63.2181)	01/06/2025
601669.SH	12/30/2024	SDB3264328874	(205,600.00)	0.7570	(153,777.70)	(155,634.88)	0.0000	4.3300	(1,445.1100)	0.0000	18.4960	(62.4749)	0.0000	1	(43.9788)	01/06/2025
601669.SH	12/27/2024	SDB3264328874	(1,000.00)	0.7417	(740.32)	(741.65)	0.0000	4.3300	(1,475.0000)	0.0000	0.2671	(0.9116)	0.0000	3	(0.6445)	01/06/2025
601669.SH	12/27/2024	SDB3264328874	(200.00)	0.7417	(147.75)	(148.33)	0.0000	4.3300	(1,475.0000)	0.0000	0.0533	(0.1823)	0.0000	3	(0.1290)	01/06/2025
601669.SH	12/27/2024	SDB3264328874	(54,600.00)	0.7417	(40,611.21)	(40,494.25)	0.0000	4.3300	(1,475.0000)	0.0000	14.6539	(49.7742)	0.0000	3	(35.1203)	01/06/2025
601669.SH	12/27/2024	SDB3264328874	(295,200.00)	0.7417	(220,183.78)	(218,935.97)	0.0000	4.3300	(1,475.0000)	0.0000	79.4496	(269.1088)	0.0000	3	(189.6591)	01/06/2025
601669.SH	12/27/2024	SDB3264328874	(205,600.00)	0.7417	(153,777.70)	(152,483.86)	0.0000	4.3300	(1,475.0000)	0.0000	55.4881	(187.4281)	0.0000	3	(131.9400)	01/06/2025
601669.SH	12/26/2024	SDB3264328874	(1,000.00)	0.7451	(740.32)	(745.15)	0.0000	4.3300	(1,475.0000)	0.0000	0.0890	(0.3053)	0.0000	1	(0.2163)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
POWER CONSTRUCTION CORPORATION OF CHINA LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
601669.SH	12/26/2024	SDB3264328874	(200.00)	0.7451	(147.75)	(149.03)	0.0000	4.3300	(1,475.0000)	0.0000	0.0178	(0.0611)	0.0000	1	(0.0433)	01/06/2025
601669.SH	12/26/2024	SDB3264328874	(54,600.00)	0.7451	(40,611.21)	(40,684.97)	0.0000	4.3300	(1,475.0000)	0.0000	4.8846	(16.6695)	0.0000	1	(11.7849)	01/06/2025
601669.SH	12/26/2024	SDB3264328874	(295,200.00)	0.7451	(220,183.78)	(219,967.10)	0.0000	4.3300	(1,475.0000)	0.0000	26.4832	(90.1254)	0.0000	1	(63.6422)	01/06/2025
601669.SH	12/26/2024	SDB3264328874	(205,600.00)	0.7451	(153,777.70)	(153,202.02)	0.0000	4.3300	(1,475.0000)	0.0000	18.4960	(62.7703)	0.0000	1	(44.2742)	01/06/2025
601669.SH	12/24/2024	SDB3264328874	(1,000.00)	0.7451	(740.32)	(745.15)	0.0000	4.3300	(1,475.0000)	0.0000	0.1781	(0.6106)	0.0000	2	(0.4325)	01/06/2025
601669.SH	12/24/2024	SDB3264328874	(200.00)	0.7451	(147.75)	(149.03)	0.0000	4.3300	(1,475.0000)	0.0000	0.0355	(0.1221)	0.0000	2	(0.0866)	01/06/2025
601669.SH	12/24/2024	SDB3264328874	(54,600.00)	0.7451	(40,611.21)	(40,684.97)	0.0000	4.3300	(1,475.0000)	0.0000	9.7693	(33.3391)	0.0000	2	(23.5698)	01/06/2025
601669.SH	12/24/2024	SDB3264328874	(295,200.00)	0.7451	(220,183.78)	(219,967.10)	0.0000	4.3300	(1,475.0000)	0.0000	52.9664	(180.2508)	0.0000	2	(127.2844)	01/06/2025
601669.SH	12/24/2024	SDB3264328874	(205,600.00)	0.7451	(153,777.70)	(153,202.02)	0.0000	4.3300	(1,475.0000)	0.0000	36.9921	(125.5405)	0.0000	2	(88.5485)	01/06/2025
601669.SH	12/23/2024	SDB3264328874	(1,000.00)	0.7434	(740.32)	(743.44)	0.0000	4.3300	(1,475.0000)	0.0000	0.0890	(0.3046)	0.0000	1	(0.2156)	01/06/2025
601669.SH	12/23/2024	SDB3264328874	(200.00)	0.7434	(147.75)	(148.69)	0.0000	4.3300	(1,475.0000)	0.0000	0.0178	(0.0609)	0.0000	1	(0.0432)	01/06/2025
601669.SH	12/23/2024	SDB3264328874	(54,600.00)	0.7434	(40,611.21)	(40,591.99)	0.0000	4.3300	(1,475.0000)	0.0000	4.8846	(16.6314)	0.0000	1	(11.7468)	01/06/2025
601669.SH	12/23/2024	SDB3264328874	(295,200.00)	0.7434	(220,183.78)	(219,464.37)	0.0000	4.3300	(1,475.0000)	0.0000	26.4832	(89.9194)	0.0000	1	(63.4362)	01/06/2025
601669.SH	12/23/2024	SDB3264328874	(205,600.00)	0.7434	(153,777.70)	(152,851.88)	0.0000	4.3300	(1,475.0000)	0.0000	18.4960	(62.6268)	0.0000	1	(44.1308)	01/06/2025
601669.SH	12/20/2024	SDB3264328874	(1,000.00)	0.7378	(740.32)	(737.81)	0.0000	4.3300	(1,475.0000)	0.0000	0.2671	(0.9069)	0.0000	3	(0.6398)	01/06/2025
601669.SH	12/20/2024	SDB3264328874	(200.00)	0.7378	(147.75)	(147.56)	0.0000	4.3300	(1,475.0000)	0.0000	0.0533	(0.1814)	0.0000	3	(0.1281)	01/06/2025
601669.SH	12/20/2024	SDB3264328874	(54,600.00)	0.7378	(40,611.21)	(40,284.43)	0.0000	4.3300	(1,475.0000)	0.0000	14.6539	(49.5163)	0.0000	3	(34.8624)	01/06/2025
601669.SH	12/20/2024	SDB3264328874	(295,200.00)	0.7378	(220,183.78)	(217,801.51)	0.0000	4.3300	(1,475.0000)	0.0000	79.4496	(267.7144)	0.0000	3	(188.2647)	01/06/2025
601669.SH	12/20/2024	SDB3264328874	(205,600.00)	0.7378	(153,777.70)	(151,693.74)	0.0000	4.3300	(1,475.0000)	0.0000	55.4881	(186.4569)	0.0000	3	(130.9688)	01/06/2025
601669.SH	12/19/2024	SDB3264328874	(295,200.00)	0.7459	(220,183.78)	(220,183.78)	0.0000	4.5800	(1,475.0000)	0.0000	28.0123	(90.2142)	0.0000	1	(62.2019)	01/06/2025
601669.SH	12/19/2024	SDB3264328874	(205,600.00)	0.7479	(153,777.70)	(153,777.70)	0.0000	4.5800	(1,475.0000)	0.0000	19.5639	(63.0061)	0.0000	1	(43.4422)	01/06/2025
601669.SH	12/13/2024	SDB3260123648	(45,815.00)	0.7648	(35,202.60)	(35,039.17)	0.0000	4.5800	(725.0000)	0.0000	13.4357	(21.1695)	0.0000	3	(7.7338)	01/06/2025
601669.SH	12/13/2024	SDB3260123648	(34,100.00)	0.7648	(26,201.21)	(26,079.58)	0.0000	4.5800	(725.0000)	0.0000	10.0001	(15.7564)	0.0000	3	(5.7563)	01/06/2025
601669.SH	12/13/2024	SDB3260123648	(500.00)	0.7648	(384.18)	(382.40)	0.0000	4.5800	(725.0000)	0.0000	0.1466	(0.2310)	0.0000	3	(0.0844)	01/06/2025
601669.SH	12/13/2024	SDB3260123648	(17,100.00)	0.7648	(13,139.02)	(13,078.03)	0.0000	4.5800	(725.0000)	0.0000	5.0147	(7.9013)	0.0000	3	(2.8866)	01/06/2025
601669.SH	12/13/2024	SDB3260123648	(5,100.00)	0.7648	(3,918.66)	(3,900.46)	0.0000	4.5800	(725.0000)	0.0000	1.4956	(2.3565)	0.0000	3	(0.8609)	01/06/2025
601669.SH	12/13/2024	SDB3260123648	(2,400.00)	0.7648	(1,844.07)	(1,835.51)	0.0000	4.5800	(725.0000)	0.0000	0.7038	(1.1090)	0.0000	3	(0.4051)	01/06/2025
601669.SH	12/12/2024	SDB3260123648	(38,400.00)	0.7584	(29,505.18)	(29,122.44)	0.0000	4.5800	(938.8122)	0.0000	3.7537	(7.5946)	0.0000	1	(3.8409)	01/06/2025
601669.SH	12/12/2024	SDB3260123648	(31,000.00)	0.7584	(23,819.28)	(23,510.31)	0.0000	4.5800	(938.8122)	0.0000	3.0303	(6.1310)	0.0000	1	(3.1007)	01/06/2025
601669.SH	12/12/2024	SDB3260123648	(36,300.00)	0.7584	(27,891.61)	(27,529.81)	0.0000	4.5800	(938.8122)	0.0000	3.5484	(7.1793)	0.0000	1	(3.6308)	01/06/2025
601669.SH	12/12/2024	SDB3260123648	(32,200.00)	0.7584	(24,741.32)	(24,420.38)	0.0000	4.5800	(938.8122)	0.0000	3.1476	(6.3684)	0.0000	1	(3.2207)	01/06/2025
601669.SH	12/12/2024	SDB3260123648	(55,800.00)	0.7584	(42,874.71)	(42,318.55)	0.0000	4.5800	(938.8122)	0.0000	5.4546	(11.0359)	0.0000	1	(5.5813)	01/06/2025
601669.SH	12/12/2024	SDB3260123648	(81,000.00)	0.7584	(62,237.48)	(61,430.16)	0.0000	4.5800	(938.8122)	0.0000	7.9180	(16.0198)	0.0000	1	(8.1018)	01/06/2025
601669.SH	12/12/2024	SDB3260123648	(24,600.00)	0.7584	(18,901.75)	(18,656.57)	0.0000	4.5800	(938.8122)	0.0000	2.4047	(4.8653)	0.0000	1	(2.4606)	01/06/2025
601669.SH	12/12/2024	SDB3260123648	(4,600.00)	0.7584	(3,534.47)	(3,488.63)	0.0000	4.5800	(938.8122)	0.0000	0.4497	(0.9098)	0.0000	1	(0.4601)	01/06/2025
601669.SH	12/12/2024	SDB3260123648	(134,900.00)	0.7584	(103,652.30)	(102,307.76)	0.0000	4.5800	(938.8122)	0.0000	13.1869	(26.6799)	0.0000	1	(13.4931)	01/06/2025
601669.SH	12/12/2024	SDB3260123648	(93,700.00)	0.7584	(71,995.71)	(71,061.80)	0.0000	4.5800	(938.8122)	0.0000	9.1595	(18.5316)	0.0000	1	(9.3721)	01/06/2025
601669.SH	12/12/2024	SDB3260123648	(224,600.00)	0.7584	(172,574.55)	(170,335.97)	0.0000	4.5800	(938.8122)	0.0000	21.9553	(44.4204)	0.0000	1	(22.4651)	01/06/2025
601669.SH	12/12/2024	SDB3260123648	(79,500.00)	0.7584	(61,084.94)	(60,292.56)	0.0000	4.5800	(938.8122)	0.0000	7.7714	(15.7232)	0.0000	1	(7.9518)	01/06/2025
601669.SH	12/12/2024	SDB3260123648	(17,600.00)	0.7584	(13,523.21)	(13,347.79)	0.0000	4.5800	(938.8122)	0.0000	1.7205	(3.4809)	0.0000	1	(1.7604)	01/06/2025
601669.SH	12/12/2024	SDB3260123648	(18,600.00)	0.7584	(14,291.57)	(14,106.18)	0.0000	4.5800	(938.8122)	0.0000	1.8182	(3.6786)	0.0000	1	(1.8604)	01/06/2025
601669.SH	12/12/2024	SDB3260123648	(34,100.00)	0.7584	(26,201.21)	(25,861.34)	0.0000	4.5800	(938.8122)	0.0000	3.3334	(6.7441)	0.0000	1	(3.4108)	01/06/2025
601669.SH	12/12/2024	SDB3260123648	(500.00)	0.7584	(384.18)	(379.20)	0.0000	4.5800	(938.8122)	0.0000	0.0489	(0.0989)	0.0000	1	(0.0500)	01/06/2025
601669.SH	12/12/2024	SDB3260123648	(17,100.00)	0.7584	(13,139.02)	(12,968.59)	0.0000	4.5800	(938.8122)	0.0000	1.6716	(3.3820)	0.0000	1	(1.7104)	01/06/2025
601669.SH	12/12/2024	SDB3260123648	(164,315.00)	0.7584	(126,253.73)	(124,616.00)	0.0000	4.5800	(938.8122)	0.0000	16.0623	(32.4975)	0.0000	1	(16.4352)	01/06/2025
601669.SH	12/12/2024	SDB3260123648	(28,800.00)	0.7584	(22,128.88)	(21,841.83)	0.0000	4.5800	(938.8122)	0.0000	2.8153	(5.6959)	0.0000	1	(2.8807)	01/06/2025
601669.SH	12/12/2024	SDB3260123648	(163,500.00)	0.7584	(125,627.51)	(123,997.91)	0.0000	4.5800	(938.8122)	0.0000	15.9826	(32.3363)	0.0000	1	(16.3537)	01/06/2025
601669.SH	12/12/2024	SDB3260123648	(5,100.00)	0.7584	(3,918.66)	(3,867.82)	0.0000	4.5800	(938.8122)	0.0000	0.4985	(1.0087)	0.0000	1	(0.5101)	01/06/2025
601669.SH	12/12/2024	SDB3260123648	(2,400.00)	0.7584	(1,844.07)	(1,820.15)	0.0000	4.5800	(938.8122)	0.0000	0.2346	(0.4747)	0.0000	1	(0.2401)	01/06/2025
601669.SH	12/12/2024	SDB3260123648	(69,500.00)	0.7584	(53,401.30)	(52,708.59)	0.0000	4.5800	(938.8122)	0.0000	6.7938	(13.7454)	0.0000	1	(6.9516)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
POWER CONSTRUCTION CORPORATION OF CHINA LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
601669.SH	12/12/2024	SDB3260123648	(22,900.00)	0.7584	(17,595.54)	(17,367.29)	0.0000	4.5800	(938.8122)	0.0000	2.2385	(4.5291)	0.0000	1	(2.2905)	01/06/2025
601669.SH	12/11/2024	SDB3260123648	(38,400.00)	0.7655	(29,505.18)	(29,394.89)	0.0000	4.5800	(938.8122)	0.0000	3.7537	(7.6656)	0.0000	1	(3.9119)	01/06/2025
601669.SH	12/11/2024	SDB3260123648	(31,000.00)	0.7655	(23,819.28)	(23,730.25)	0.0000	4.5800	(938.8122)	0.0000	3.0303	(6.1884)	0.0000	1	(3.1581)	01/06/2025
601669.SH	12/11/2024	SDB3260123648	(36,300.00)	0.7655	(27,891.61)	(27,787.36)	0.0000	4.5800	(938.8122)	0.0000	3.5484	(7.2464)	0.0000	1	(3.6980)	01/06/2025
601669.SH	12/11/2024	SDB3260123648	(32,200.00)	0.7655	(24,741.32)	(24,648.84)	0.0000	4.5800	(938.8122)	0.0000	3.1476	(6.4280)	0.0000	1	(3.2803)	01/06/2025
601669.SH	12/11/2024	SDB3260123648	(55,800.00)	0.7655	(42,874.71)	(42,714.45)	0.0000	4.5800	(938.8122)	0.0000	5.4546	(11.1391)	0.0000	1	(5.6845)	01/06/2025
601669.SH	12/11/2024	SDB3260123648	(81,000.00)	0.7655	(62,237.48)	(62,004.85)	0.0000	4.5800	(938.8122)	0.0000	7.9180	(16.1697)	0.0000	1	(8.2517)	01/06/2025
601669.SH	12/11/2024	SDB3260123648	(24,600.00)	0.7655	(18,901.75)	(18,831.10)	0.0000	4.5800	(938.8122)	0.0000	2.4047	(4.9108)	0.0000	1	(2.5061)	01/06/2025
601669.SH	12/11/2024	SDB3260123648	(4,600.00)	0.7655	(3,534.47)	(3,521.26)	0.0000	4.5800	(938.8122)	0.0000	0.4497	(0.9183)	0.0000	1	(0.4686)	01/06/2025
601669.SH	12/11/2024	SDB3260123648	(134,900.00)	0.7655	(103,652.30)	(103,264.87)	0.0000	4.5800	(938.8122)	0.0000	13.1869	(26.9295)	0.0000	1	(13.7427)	01/06/2025
601669.SH	12/11/2024	SDB3260123648	(93,700.00)	0.7655	(71,995.71)	(71,726.60)	0.0000	4.5800	(938.8122)	0.0000	9.1595	(18.7049)	0.0000	1	(9.5455)	01/06/2025
601669.SH	12/11/2024	SDB3260123648	(224,600.00)	0.7655	(172,574.55)	(171,929.50)	0.0000	4.5800	(938.8122)	0.0000	21.9553	(44.8360)	0.0000	1	(22.8807)	01/06/2025
601669.SH	12/11/2024	SDB3260123648	(79,500.00)	0.7655	(61,084.94)	(60,856.61)	0.0000	4.5800	(938.8122)	0.0000	7.7714	(15.8703)	0.0000	1	(8.0989)	01/06/2025
601669.SH	12/11/2024	SDB3260123648	(17,600.00)	0.7655	(13,523.21)	(13,472.66)	0.0000	4.5800	(938.8122)	0.0000	1.7205	(3.5134)	0.0000	1	(1.7930)	01/06/2025
601669.SH	12/11/2024	SDB3260123648	(18,600.00)	0.7655	(14,291.57)	(14,238.15)	0.0000	4.5800	(938.8122)	0.0000	1.8182	(3.7130)	0.0000	1	(1.8948)	01/06/2025
601669.SH	12/11/2024	SDB3260123648	(34,100.00)	0.7655	(26,201.21)	(26,103.28)	0.0000	4.5800	(938.8122)	0.0000	3.3334	(6.8072)	0.0000	1	(3.4739)	01/06/2025
601669.SH	12/11/2024	SDB3260123648	(500.00)	0.7655	(384.18)	(382.75)	0.0000	4.5800	(938.8122)	0.0000	0.0489	(0.0998)	0.0000	1	(0.0509)	01/06/2025
601669.SH	12/11/2024	SDB3260123648	(17,100.00)	0.7655	(13,139.02)	(13,089.91)	0.0000	4.5800	(938.8122)	0.0000	1.6716	(3.4136)	0.0000	1	(1.7420)	01/06/2025
601669.SH	12/11/2024	SDB3260123648	(164,315.00)	0.7655	(126,253.73)	(125,781.82)	0.0000	4.5800	(938.8122)	0.0000	16.0623	(32.8015)	0.0000	1	(16.7392)	01/06/2025
601669.SH	12/11/2024	SDB3260123648	(28,800.00)	0.7655	(22,128.88)	(22,046.17)	0.0000	4.5800	(938.8122)	0.0000	2.8153	(5.7492)	0.0000	1	(2.9339)	01/06/2025
601669.SH	12/11/2024	SDB3260123648	(163,500.00)	0.7655	(125,627.51)	(125,157.94)	0.0000	4.5800	(938.8122)	0.0000	15.9826	(32.6388)	0.0000	1	(16.6562)	01/06/2025
601669.SH	12/11/2024	SDB3260123648	(5,100.00)	0.7655	(3,918.66)	(3,904.01)	0.0000	4.5800	(938.8122)	0.0000	0.4985	(1.0181)	0.0000	1	(0.5196)	01/06/2025
601669.SH	12/11/2024	SDB3260123648	(2,400.00)	0.7655	(1,844.07)	(1,837.18)	0.0000	4.5800	(938.8122)	0.0000	0.2346	(0.4791)	0.0000	1	(0.2445)	01/06/2025
601669.SH	12/11/2024	SDB3260123648	(69,500.00)	0.7655	(53,401.30)	(53,201.69)	0.0000	4.5800	(938.8122)	0.0000	6.7938	(13.8740)	0.0000	1	(7.0802)	01/06/2025
601669.SH	12/11/2024	SDB3260123648	(22,900.00)	0.7655	(17,595.54)	(17,529.77)	0.0000	4.5800	(938.8122)	0.0000	2.2385	(4.5714)	0.0000	1	(2.3329)	01/06/2025
601669.SH	12/10/2024	SDB3260123648	(38,400.00)	0.7573	(29,505.18)	(29,081.32)	0.0000	4.5800	(938.8122)	0.0000	3.7537	(7.5839)	0.0000	1	(3.8301)	01/06/2025
601669.SH	12/10/2024	SDB3260123648	(31,000.00)	0.7573	(23,819.28)	(23,477.11)	0.0000	4.5800	(938.8122)	0.0000	3.0303	(6.1224)	0.0000	1	(3.0920)	01/06/2025
601669.SH	12/10/2024	SDB3260123648	(36,300.00)	0.7573	(27,891.61)	(27,490.93)	0.0000	4.5800	(938.8122)	0.0000	3.5484	(7.1691)	0.0000	1	(3.6207)	01/06/2025
601669.SH	12/10/2024	SDB3260123648	(32,200.00)	0.7573	(24,741.32)	(24,385.90)	0.0000	4.5800	(938.8122)	0.0000	3.1476	(6.3594)	0.0000	1	(3.2117)	01/06/2025
601669.SH	12/10/2024	SDB3260123648	(55,800.00)	0.7573	(42,874.71)	(42,258.79)	0.0000	4.5800	(938.8122)	0.0000	5.4546	(11.0203)	0.0000	1	(5.5657)	01/06/2025
601669.SH	12/10/2024	SDB3260123648	(81,000.00)	0.7573	(62,237.48)	(61,343.41)	0.0000	4.5800	(938.8122)	0.0000	7.9180	(15.9972)	0.0000	1	(8.0792)	01/06/2025
601669.SH	12/10/2024	SDB3260123648	(24,600.00)	0.7573	(18,901.75)	(18,630.22)	0.0000	4.5800	(938.8122)	0.0000	2.4047	(4.8584)	0.0000	1	(2.4537)	01/06/2025
601669.SH	12/10/2024	SDB3260123648	(4,600.00)	0.7573	(3,534.47)	(3,483.70)	0.0000	4.5800	(938.8122)	0.0000	0.4497	(0.9085)	0.0000	1	(0.4588)	01/06/2025
601669.SH	12/10/2024	SDB3260123648	(134,900.00)	0.7573	(103,652.30)	(102,163.28)	0.0000	4.5800	(938.8122)	0.0000	13.1869	(26.6423)	0.0000	1	(13.4554)	01/06/2025
601669.SH	12/10/2024	SDB3260123648	(93,700.00)	0.7573	(71,995.71)	(70,961.45)	0.0000	4.5800	(938.8122)	0.0000	9.1595	(18.5054)	0.0000	1	(9.3460)	01/06/2025
601669.SH	12/10/2024	SDB3260123648	(224,600.00)	0.7573	(172,574.55)	(170,995.42)	0.0000	4.5800	(938.8122)	0.0000	21.9553	(44.3577)	0.0000	1	(22.4024)	01/06/2025
601669.SH	12/10/2024	SDB3260123648	(79,500.00)	0.7573	(61,084.94)	(60,207.42)	0.0000	4.5800	(938.8122)	0.0000	7.7714	(15.7010)	0.0000	1	(7.9296)	01/06/2025
601669.SH	12/10/2024	SDB3260123648	(17,600.00)	0.7573	(13,523.21)	(13,328.94)	0.0000	4.5800	(938.8122)	0.0000	1.7205	(3.4759)	0.0000	1	(1.7555)	01/06/2025
601669.SH	12/10/2024	SDB3260123648	(18,600.00)	0.7573	(14,291.57)	(14,086.26)	0.0000	4.5800	(938.8122)	0.0000	1.8182	(3.6734)	0.0000	1	(1.8552)	01/06/2025
601669.SH	12/10/2024	SDB3260123648	(34,100.00)	0.7573	(26,201.21)	(25,824.66)	0.0000	4.5800	(938.8122)	0.0000	3.3334	(6.7346)	0.0000	1	(3.4012)	01/06/2025
601669.SH	12/10/2024	SDB3260123648	(500.00)	0.7573	(384.18)	(378.66)	0.0000	4.5800	(938.8122)	0.0000	0.0489	(0.0987)	0.0000	1	(0.0499)	01/06/2025
601669.SH	12/10/2024	SDB3260123648	(17,100.00)	0.7573	(13,139.02)	(12,950.27)	0.0000	4.5800	(938.8122)	0.0000	1.6716	(3.3772)	0.0000	1	(1.7056)	01/06/2025
601669.SH	12/10/2024	SDB3260123648	(164,315.00)	0.7573	(126,253.73)	(124,440.02)	0.0000	4.5800	(938.8122)	0.0000	16.0623	(32.4516)	0.0000	1	(16.3893)	01/06/2025
601669.SH	12/10/2024	SDB3260123648	(28,800.00)	0.7573	(22,128.88)	(21,810.99)	0.0000	4.5800	(938.8122)	0.0000	2.8153	(5.6879)	0.0000	1	(2.8726)	01/06/2025
601669.SH	12/10/2024	SDB3260123648	(163,500.00)	0.7573	(125,627.51)	(123,822.80)	0.0000	4.5800	(938.8122)	0.0000	15.9826	(32.2907)	0.0000	1	(16.3080)	01/06/2025
601669.SH	12/10/2024	SDB3260123648	(5,100.00)	0.7573	(3,918.66)	(3,862.36)	0.0000	4.5800	(938.8122)	0.0000	0.4985	(1.0072)	0.0000	1	(0.5087)	01/06/2025
601669.SH	12/10/2024	SDB3260123648	(2,400.00)	0.7573	(1,844.07)	(1,817.58)	0.0000	4.5800	(938.8122)	0.0000	0.2346	(0.4740)	0.0000	1	(0.2394)	01/06/2025
601669.SH	12/10/2024	SDB3260123648	(69,500.00)	0.7573	(53,401.30)	(52,634.16)	0.0000	4.5800	(938.8122)	0.0000	6.7938	(13.7260)	0.0000	1	(6.9322)	01/06/2025
601669.SH	12/10/2024	SDB3260123648	(22,900.00)	0.7573	(17,595.54)	(17,342.77)	0.0000	4.5800	(938.8122)	0.0000	2.2385	(4.5227)	0.0000	1	(2.2841)	01/06/2025
601669.SH	12/09/2024	SDB3260123648	(38,400.00)	0.7550	(29,505.18)	(28,991.08)	0.0000	4.5800	(1,014.0187)	0.0000	3.7537	(8.1660)	0.0000	1	(4.4123)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
POWER CONSTRUCTION CORPORATION OF CHINA LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
601669.SH	12/09/2024	SDB3260123648	(31,000.00)	0.7550	(23,819.28)	(23,404.26)	0.0000	4.5800	(1,014.0187)	0.0000	3.0303	(6.5923)	0.0000	1	(3.5620)	01/06/2025
601669.SH	12/09/2024	SDB3260123648	(36,300.00)	0.7550	(27,891.61)	(27,405.63)	0.0000	4.5800	(1,014.0187)	0.0000	3.5484	(7.7194)	0.0000	1	(4.1710)	01/06/2025
601669.SH	12/09/2024	SDB3260123648	(32,200.00)	0.7550	(24,741.32)	(24,310.23)	0.0000	4.5800	(1,014.0187)	0.0000	3.1476	(6.8475)	0.0000	1	(3.6999)	01/06/2025
601669.SH	12/09/2024	SDB3260123648	(55,800.00)	0.7550	(42,874.71)	(42,127.66)	0.0000	4.5800	(1,014.0187)	0.0000	5.4546	(11.8662)	0.0000	1	(6.4116)	01/06/2025
601669.SH	12/09/2024	SDB3260123648	(81,000.00)	0.7550	(62,237.48)	(61,153.06)	0.0000	4.5800	(1,014.0187)	0.0000	7.9180	(17.2251)	0.0000	1	(9.3071)	01/06/2025
601669.SH	12/09/2024	SDB3260123648	(24,600.00)	0.7550	(18,901.75)	(18,572.41)	0.0000	4.5800	(1,014.0187)	0.0000	2.4047	(5.2313)	0.0000	1	(2.8266)	01/06/2025
601669.SH	12/09/2024	SDB3260123648	(4,600.00)	0.7550	(3,534.47)	(3,472.89)	0.0000	4.5800	(1,014.0187)	0.0000	0.4497	(0.9782)	0.0000	1	(0.5286)	01/06/2025
601669.SH	12/09/2024	SDB3260123648	(134,900.00)	0.7550	(103,652.30)	(101,846.26)	0.0000	4.5800	(1,014.0187)	0.0000	13.1869	(28.6872)	0.0000	1	(15.5003)	01/06/2025
601669.SH	12/09/2024	SDB3260123648	(93,700.00)	0.7550	(71,995.71)	(70,741.25)	0.0000	4.5800	(1,014.0187)	0.0000	9.1595	(19.9258)	0.0000	1	(10.7664)	01/06/2025
601669.SH	12/09/2024	SDB3260123648	(108,000.00)	0.7550	(82,983.31)	(81,537.41)	0.0000	4.5800	(1,014.0187)	0.0000	10.5573	(22.9668)	0.0000	1	(12.4095)	01/06/2025
601669.SH	12/09/2024	SDB3260123648	(224,600.00)	0.7550	(172,574.55)	(169,567.61)	0.0000	4.5800	(1,014.0187)	0.0000	21.9553	(47.7624)	0.0000	1	(25.8071)	01/06/2025
601669.SH	12/09/2024	SDB3260123648	(79,500.00)	0.7550	(61,084.94)	(60,020.59)	0.0000	4.5800	(1,014.0187)	0.0000	7.7714	(16.9061)	0.0000	1	(9.1348)	01/06/2025
601669.SH	12/09/2024	SDB3260123648	(17,600.00)	0.7550	(13,523.21)	(13,287.58)	0.0000	4.5800	(1,014.0187)	0.0000	1.7205	(3.7427)	0.0000	1	(2.0223)	01/06/2025
601669.SH	12/09/2024	SDB3260123648	(18,600.00)	0.7550	(14,291.57)	(14,042.55)	0.0000	4.5800	(1,014.0187)	0.0000	1.8182	(3.9554)	0.0000	1	(2.1372)	01/06/2025
601669.SH	12/09/2024	SDB3260123648	(15,300.00)	0.7550	(11,755.97)	(11,551.13)	0.0000	4.5800	(1,014.0187)	0.0000	1.4956	(3.2536)	0.0000	1	(1.7580)	01/06/2025
601669.SH	12/09/2024	SDB3260123648	(18,400.00)	0.7550	(14,137.90)	(13,891.56)	0.0000	4.5800	(1,014.0187)	0.0000	1.7987	(3.9129)	0.0000	1	(2.1142)	01/06/2025
601669.SH	12/09/2024	SDB3260123648	(53,115.00)	0.7550	(40,811.65)	(40,100.55)	0.0000	4.5800	(1,014.0187)	0.0000	5.1921	(11.2952)	0.0000	1	(6.1030)	01/06/2025
601669.SH	12/09/2024	SDB3260123648	(1,900.00)	0.7550	(1,459.89)	(1,434.45)	0.0000	4.5800	(1,014.0187)	0.0000	0.1857	(0.4040)	0.0000	1	(0.2183)	01/06/2025
601669.SH	12/09/2024	SDB3260123648	(34,100.00)	0.7550	(26,201.21)	(25,744.68)	0.0000	4.5800	(1,014.0187)	0.0000	3.3334	(7.2516)	0.0000	1	(3.9182)	01/06/2025
601669.SH	12/09/2024	SDB3260123648	(500.00)	0.7550	(384.18)	(377.49)	0.0000	4.5800	(1,014.0187)	0.0000	0.0489	(0.1063)	0.0000	1	(0.0575)	01/06/2025
601669.SH	12/09/2024	SDB3260123648	(17,100.00)	0.7550	(13,139.02)	(12,910.09)	0.0000	4.5800	(1,014.0187)	0.0000	1.6716	(3.6364)	0.0000	1	(1.9648)	01/06/2025
601669.SH	12/09/2024	SDB3260123648	(74,100.00)	0.7550	(56,935.77)	(55,943.72)	0.0000	4.5800	(1,014.0187)	0.0000	7.2435	(15.7578)	0.0000	1	(8.5143)	01/06/2025
601669.SH	12/09/2024	SDB3260123648	(202,000.00)	0.7550	(155,209.53)	(152,505.15)	0.0000	4.5800	(1,014.0187)	0.0000	19.7461	(42.9564)	0.0000	1	(23.2103)	01/06/2025
601669.SH	12/09/2024	SDB3260123648	(13,800.00)	0.7550	(10,603.42)	(10,418.67)	0.0000	4.5800	(1,014.0187)	0.0000	1.3490	(2.9346)	0.0000	1	(1.5857)	01/06/2025
601669.SH	12/09/2024	SDB3260123648	(81,400.00)	0.7550	(62,544.83)	(61,455.05)	0.0000	4.5800	(1,014.0187)	0.0000	7.9571	(17.3102)	0.0000	1	(9.3531)	01/06/2025
601669.SH	12/09/2024	SDB3260123648	(28,800.00)	0.7550	(22,128.88)	(21,743.31)	0.0000	4.5800	(1,014.0187)	0.0000	2.8153	(6.1245)	0.0000	1	(3.3092)	01/06/2025
601669.SH	12/09/2024	SDB3260123648	(163,500.00)	0.7550	(125,627.51)	(123,438.58)	0.0000	4.5800	(1,014.0187)	0.0000	15.9826	(34.7692)	0.0000	1	(18.7866)	01/06/2025
601669.SH	12/09/2024	SDB3260123648	(5,100.00)	0.7550	(3,918.66)	(3,850.38)	0.0000	4.5800	(1,014.0187)	0.0000	0.4985	(1.0845)	0.0000	1	(0.5860)	01/06/2025
601669.SH	12/09/2024	SDB3260123648	(2,400.00)	0.7550	(1,844.07)	(1,811.94)	0.0000	4.5800	(1,014.0187)	0.0000	0.2346	(0.5104)	0.0000	1	(0.2758)	01/06/2025
601669.SH	12/09/2024	SDB3260123648	(69,500.00)	0.7550	(53,401.30)	(52,470.83)	0.0000	4.5800	(1,014.0187)	0.0000	6.7938	(14.7796)	0.0000	1	(7.9857)	01/06/2025
601669.SH	12/09/2024	SDB3260123648	(22,900.00)	0.7550	(17,595.54)	(17,288.95)	0.0000	4.5800	(1,014.0187)	0.0000	2.2385	(4.8698)	0.0000	1	(2.6313)	01/06/2025
601669.SH	12/06/2024	SDB3260123648	(38,400.00)	0.7672	(29,505.18)	(29,459.56)	0.0000	4.5800	(1,014.0187)	0.0000	11.2611	(24.8938)	0.0000	3	(13.6326)	01/06/2025
601669.SH	12/06/2024	SDB3260123648	(31,000.00)	0.7672	(23,819.28)	(23,782.46)	0.0000	4.5800	(1,014.0187)	0.0000	9.0910	(20.0965)	0.0000	3	(11.0055)	01/06/2025
601669.SH	12/06/2024	SDB3260123648	(36,300.00)	0.7672	(27,891.61)	(27,848.49)	0.0000	4.5800	(1,014.0187)	0.0000	10.6453	(23.5324)	0.0000	3	(12.8871)	01/06/2025
601669.SH	12/06/2024	SDB3260123648	(32,200.00)	0.7672	(24,741.32)	(24,703.07)	0.0000	4.5800	(1,014.0187)	0.0000	9.4429	(20.8745)	0.0000	3	(11.4315)	01/06/2025
601669.SH	12/06/2024	SDB3260123648	(55,800.00)	0.7672	(42,874.71)	(42,808.42)	0.0000	4.5800	(1,014.0187)	0.0000	16.3638	(36.1738)	0.0000	3	(19.8099)	01/06/2025
601669.SH	12/06/2024	SDB3260123648	(81,000.00)	0.7672	(62,237.48)	(62,141.26)	0.0000	4.5800	(1,014.0187)	0.0000	23.7540	(52.5103)	0.0000	3	(28.7564)	01/06/2025
601669.SH	12/06/2024	SDB3260123648	(24,600.00)	0.7672	(18,901.75)	(18,872.53)	0.0000	4.5800	(1,014.0187)	0.0000	7.2142	(15.9476)	0.0000	3	(8.7334)	01/06/2025
601669.SH	12/06/2024	SDB3260123648	(4,600.00)	0.7672	(3,534.47)	(3,529.01)	0.0000	4.5800	(1,014.0187)	0.0000	1.3490	(2.9821)	0.0000	3	(1.6331)	01/06/2025
601669.SH	12/06/2024	SDB3260123648	(134,900.00)	0.7672	(103,652.30)	(103,492.04)	0.0000	4.5800	(1,014.0187)	0.0000	39.5606	(87.4524)	0.0000	3	(47.8918)	01/06/2025
601669.SH	12/06/2024	SDB3260123648	(93,700.00)	0.7672	(71,995.71)	(71,884.39)	0.0000	4.5800	(1,014.0187)	0.0000	27.4784	(60.7434)	0.0000	3	(33.2651)	01/06/2025
601669.SH	12/06/2024	SDB3260123648	(108,000.00)	0.7672	(82,983.31)	(82,855.01)	0.0000	4.5800	(1,014.0187)	0.0000	31.6720	(70.0138)	0.0000	3	(38.3418)	01/06/2025
601669.SH	12/06/2024	SDB3260123648	(224,600.00)	0.7672	(172,574.55)	(172,307.73)	0.0000	4.5800	(1,014.0187)	0.0000	65.8660	(145.6027)	0.0000	3	(79.7368)	01/06/2025
601669.SH	12/06/2024	SDB3260123648	(79,500.00)	0.7672	(61,084.94)	(60,990.49)	0.0000	4.5800	(1,014.0187)	0.0000	23.3141	(51.5379)	0.0000	3	(28.2238)	01/06/2025
601669.SH	12/06/2024	SDB3260123648	(17,600.00)	0.7672	(13,523.21)	(13,502.30)	0.0000	4.5800	(1,014.0187)	0.0000	5.1614	(11.4097)	0.0000	3	(6.2483)	01/06/2025
601669.SH	12/06/2024	SDB3260123648	(18,600.00)	0.7672	(14,291.57)	(14,269.47)	0.0000	4.5800	(1,014.0187)	0.0000	5.4546	(12.0579)	0.0000	3	(6.6033)	01/06/2025
601669.SH	12/06/2024	SDB3260123648	(15,300.00)	0.7672	(11,755.97)	(11,737.79)	0.0000	4.5800	(1,014.0187)	0.0000	4.4869	(9.9186)	0.0000	3	(5.4318)	01/06/2025
601669.SH	12/06/2024	SDB3260123648	(18,400.00)	0.7672	(14,137.90)	(14,116.04)	0.0000	4.5800	(1,014.0187)	0.0000	5.3960	(11.9283)	0.0000	3	(6.5323)	01/06/2025
601669.SH	12/06/2024	SDB3260123648	(53,115.00)	0.7672	(40,811.65)	(40,748.55)	0.0000	4.5800	(1,014.0187)	0.0000	15.5764	(34.4332)	0.0000	3	(18.8567)	01/06/2025
601669.SH	12/06/2024	SDB3260123648	(1,900.00)	0.7672	(1,459.89)	(1,457.63)	0.0000	4.5800	(1,014.0187)	0.0000	0.5572	(1.2317)	0.0000	3	(0.6745)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
POWER CONSTRUCTION CORPORATION OF CHINA LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
601669.SH	12/06/2024	SDB3260123648	(34,100.00)	0.7672	(26,201.21)	(26,160.70)	0.0000	4.5800	(1,014.0187)	0.0000	10.0001	(22.1062)	0.0000	3	(12.1061)	01/06/2025
601669.SH	12/06/2024	SDB3260123648	(500.00)	0.7672	(384.18)	(383.59)	0.0000	4.5800	(1,014.0187)	0.0000	0.1466	(0.3241)	0.0000	3	(0.1775)	01/06/2025
601669.SH	12/06/2024	SDB3260123648	(17,100.00)	0.7672	(13,139.02)	(13,118.71)	0.0000	4.5800	(1,014.0187)	0.0000	5.0147	(11.0855)	0.0000	3	(6.0708)	01/06/2025
601669.SH	12/06/2024	SDB3260123648	(74,100.00)	0.7672	(56,935.77)	(56,847.74)	0.0000	4.5800	(1,014.0187)	0.0000	21.7305	(48.0372)	0.0000	3	(26.3067)	01/06/2025
601669.SH	12/06/2024	SDB3260123648	(202,000.00)	0.7672	(155,209.53)	(154,969.55)	0.0000	4.5800	(1,014.0187)	0.0000	59.2383	(130.9517)	0.0000	3	(71.7134)	01/06/2025
601669.SH	12/06/2024	SDB3260123648	(13,800.00)	0.7672	(10,603.42)	(10,587.03)	0.0000	4.5800	(1,014.0187)	0.0000	4.0470	(8.9462)	0.0000	3	(4.8992)	01/06/2025
601669.SH	12/06/2024	SDB3260123648	(81,400.00)	0.7672	(62,544.83)	(62,448.13)	0.0000	4.5800	(1,014.0187)	0.0000	23.8713	(52.7696)	0.0000	3	(28.8984)	01/06/2025
601669.SH	12/06/2024	SDB3260123648	(28,800.00)	0.7672	(22,128.88)	(22,094.67)	0.0000	4.5800	(1,014.0187)	0.0000	8.4459	(18.6703)	0.0000	3	(10.2245)	01/06/2025
601669.SH	12/06/2024	SDB3260123648	(163,500.00)	0.7672	(125,627.51)	(125,433.28)	0.0000	4.5800	(1,014.0187)	0.0000	47.9478	(105.9931)	0.0000	3	(58.0452)	01/06/2025
601669.SH	12/06/2024	SDB3260123648	(5,100.00)	0.7672	(3,918.66)	(3,912.60)	0.0000	4.5800	(1,014.0187)	0.0000	1.4956	(3.3062)	0.0000	3	(1.8106)	01/06/2025
601669.SH	12/06/2024	SDB3260123648	(2,400.00)	0.7672	(1,844.07)	(1,841.22)	0.0000	4.5800	(1,014.0187)	0.0000	0.7038	(1.5559)	0.0000	3	(0.8520)	01/06/2025
601669.SH	12/06/2024	SDB3260123648	(69,500.00)	0.7672	(53,401.30)	(53,318.73)	0.0000	4.5800	(1,014.0187)	0.0000	20.3815	(45.0552)	0.0000	3	(24.6737)	01/06/2025
601669.SH	12/06/2024	SDB3260123648	(22,900.00)	0.7672	(17,595.54)	(17,568.33)	0.0000	4.5800	(1,014.0187)	0.0000	6.7156	(14.8455)	0.0000	3	(8.1299)	01/06/2025
601669.SH	12/05/2024	SDB3260123648	(38,400.00)	0.7631	(29,505.18)	(29,301.12)	0.0000	4.5800	(1,017.7978)	0.0000	3.7537	(8.2841)	0.0000	1	(4.5303)	01/06/2025
601669.SH	12/05/2024	SDB3260123648	(31,000.00)	0.7631	(23,819.28)	(23,654.55)	0.0000	4.5800	(1,017.7978)	0.0000	3.0303	(6.6877)	0.0000	1	(3.6573)	01/06/2025
601669.SH	12/05/2024	SDB3260123648	(36,300.00)	0.7631	(27,891.61)	(27,698.72)	0.0000	4.5800	(1,017.7978)	0.0000	3.5484	(7.8310)	0.0000	1	(4.2826)	01/06/2025
601669.SH	12/05/2024	SDB3260123648	(32,200.00)	0.7631	(24,741.32)	(24,570.21)	0.0000	4.5800	(1,017.7978)	0.0000	3.1476	(6.9465)	0.0000	1	(3.7989)	01/06/2025
601669.SH	12/05/2024	SDB3260123648	(55,800.00)	0.7631	(42,874.71)	(42,578.19)	0.0000	4.5800	(1,017.7978)	0.0000	5.4546	(12.0378)	0.0000	1	(6.5832)	01/06/2025
601669.SH	12/05/2024	SDB3260123648	(81,000.00)	0.7631	(62,237.48)	(61,807.05)	0.0000	4.5800	(1,017.7978)	0.0000	7.9180	(17.4742)	0.0000	1	(9.5562)	01/06/2025
601669.SH	12/05/2024	SDB3260123648	(24,600.00)	0.7631	(18,901.75)	(18,771.03)	0.0000	4.5800	(1,017.7978)	0.0000	2.4047	(5.3070)	0.0000	1	(2.9023)	01/06/2025
601669.SH	12/05/2024	SDB3260123648	(4,600.00)	0.7631	(3,534.47)	(3,510.03)	0.0000	4.5800	(1,017.7978)	0.0000	0.4497	(0.9924)	0.0000	1	(0.5427)	01/06/2025
601669.SH	12/05/2024	SDB3260123648	(134,900.00)	0.7631	(103,652.30)	(102,935.44)	0.0000	4.5800	(1,017.7978)	0.0000	13.1869	(29.1021)	0.0000	1	(15.9152)	01/06/2025
601669.SH	12/05/2024	SDB3260123648	(93,700.00)	0.7631	(71,995.71)	(71,497.79)	0.0000	4.5800	(1,017.7978)	0.0000	9.1595	(20.2140)	0.0000	1	(11.0545)	01/06/2025
601669.SH	12/05/2024	SDB3260123648	(108,000.00)	0.7631	(82,983.31)	(82,409.40)	0.0000	4.5800	(1,017.7978)	0.0000	10.5573	(23.2989)	0.0000	1	(12.7416)	01/06/2025
601669.SH	12/05/2024	SDB3260123648	(224,600.00)	0.7631	(172,574.55)	(171,381.03)	0.0000	4.5800	(1,017.7978)	0.0000	21.9553	(48.4531)	0.0000	1	(26.4978)	01/06/2025
601669.SH	12/05/2024	SDB3260123648	(79,500.00)	0.7631	(61,084.94)	(60,662.47)	0.0000	4.5800	(1,017.7978)	0.0000	7.7714	(17.1506)	0.0000	1	(9.3792)	01/06/2025
601669.SH	12/05/2024	SDB3260123648	(17,600.00)	0.7631	(13,523.21)	(13,429.68)	0.0000	4.5800	(1,017.7978)	0.0000	1.7205	(3.7969)	0.0000	1	(2.0764)	01/06/2025
601669.SH	12/05/2024	SDB3260123648	(18,600.00)	0.7631	(14,291.57)	(14,192.73)	0.0000	4.5800	(1,017.7978)	0.0000	1.8182	(4.0126)	0.0000	1	(2.1944)	01/06/2025
601669.SH	12/05/2024	SDB3260123648	(15,300.00)	0.7631	(11,755.97)	(11,674.67)	0.0000	4.5800	(1,017.7978)	0.0000	1.4956	(3.3007)	0.0000	1	(1.8051)	01/06/2025
601669.SH	12/05/2024	SDB3260123648	(18,400.00)	0.7631	(14,137.90)	(14,040.12)	0.0000	4.5800	(1,017.7978)	0.0000	1.7987	(3.9694)	0.0000	1	(2.1708)	01/06/2025
601669.SH	12/05/2024	SDB3260123648	(77,015.00)	0.7631	(59,175.55)	(58,766.30)	0.0000	4.5800	(1,017.7978)	0.0000	7.5284	(16.6145)	0.0000	1	(9.0861)	01/06/2025
601669.SH	12/05/2024	SDB3260123648	(1,900.00)	0.7631	(1,459.89)	(1,449.80)	0.0000	4.5800	(1,017.7978)	0.0000	0.1857	(0.4099)	0.0000	1	(0.2242)	01/06/2025
601669.SH	12/05/2024	SDB3260123648	(34,100.00)	0.7631	(26,201.21)	(26,020.01)	0.0000	4.5800	(1,017.7978)	0.0000	3.3334	(7.3564)	0.0000	1	(4.0230)	01/06/2025
601669.SH	12/05/2024	SDB3260123648	(500.00)	0.7631	(384.18)	(381.52)	0.0000	4.5800	(1,017.7978)	0.0000	0.0489	(0.1079)	0.0000	1	(0.0590)	01/06/2025
601669.SH	12/05/2024	SDB3260123648	(17,100.00)	0.7631	(13,139.02)	(13,048.16)	0.0000	4.5800	(1,017.7978)	0.0000	1.6716	(3.6890)	0.0000	1	(2.0174)	01/06/2025
601669.SH	12/05/2024	SDB3260123648	(74,100.00)	0.7631	(56,935.77)	(56,542.00)	0.0000	4.5800	(1,017.7978)	0.0000	7.2435	(15.9856)	0.0000	1	(8.7422)	01/06/2025
601669.SH	12/05/2024	SDB3260123648	(202,000.00)	0.7631	(155,209.53)	(154,136.10)	0.0000	4.5800	(1,017.7978)	0.0000	19.7461	(43.5776)	0.0000	1	(23.8315)	01/06/2025
601669.SH	12/05/2024	SDB3260123648	(13,800.00)	0.7631	(10,603.42)	(10,530.09)	0.0000	4.5800	(1,017.7978)	0.0000	1.3490	(2.9771)	0.0000	1	(1.6281)	01/06/2025
601669.SH	12/05/2024	SDB3260123648	(81,400.00)	0.7631	(62,544.83)	(62,112.27)	0.0000	4.5800	(1,017.7978)	0.0000	7.9571	(17.5605)	0.0000	1	(9.6034)	01/06/2025
601669.SH	12/05/2024	SDB3260123648	(28,800.00)	0.7631	(22,128.88)	(21,975.84)	0.0000	4.5800	(1,017.7978)	0.0000	2.8153	(6.2130)	0.0000	1	(3.3978)	01/06/2025
601669.SH	12/05/2024	SDB3260123648	(163,500.00)	0.7631	(125,627.51)	(124,758.68)	0.0000	4.5800	(1,017.7978)	0.0000	15.9826	(35.2720)	0.0000	1	(19.2894)	01/06/2025
601669.SH	12/05/2024	SDB3260123648	(5,100.00)	0.7631	(3,918.66)	(3,891.55)	0.0000	4.5800	(1,017.7978)	0.0000	0.4985	(1.1002)	0.0000	1	(0.6017)	01/06/2025
601669.SH	12/05/2024	SDB3260123648	(2,400.00)	0.7631	(1,844.07)	(1,831.32)	0.0000	4.5800	(1,017.7978)	0.0000	0.2346	(0.5178)	0.0000	1	(0.2831)	01/06/2025
601669.SH	12/05/2024	SDB3260123648	(69,500.00)	0.7631	(53,401.30)	(53,031.97)	0.0000	4.5800	(1,017.7978)	0.0000	6.7938	(14.9933)	0.0000	1	(8.1995)	01/06/2025
601669.SH	12/05/2024	SDB3260123648	(22,900.00)	0.7631	(17,595.54)	(17,473.85)	0.0000	4.5800	(1,017.7978)	0.0000	2.2385	(4.9402)	0.0000	1	(2.7017)	01/06/2025
601669.SH	12/04/2024	SDB3260123648	(38,400.00)	0.7684	(29,505.18)	(29,505.18)	0.0000	4.5800	(1,017.7978)	0.0000	3.7537	(8.3418)	0.0000	1	(4.5880)	01/06/2025
601669.SH	12/04/2024	SDB3260123648	(31,000.00)	0.7684	(23,819.28)	(23,819.28)	0.0000	4.5800	(1,017.7978)	0.0000	3.0303	(6.7342)	0.0000	1	(3.7039)	01/06/2025
601669.SH	12/04/2024	SDB3260123648	(36,300.00)	0.7684	(27,891.61)	(27,891.61)	0.0000	4.5800	(1,017.7978)	0.0000	3.5484	(7.8856)	0.0000	1	(4.3371)	01/06/2025
601669.SH	12/04/2024	SDB3260123648	(32,200.00)	0.7684	(24,741.32)	(24,741.32)	0.0000	4.5800	(1,017.7978)	0.0000	3.1476	(6.9949)	0.0000	1	(3.8473)	01/06/2025
601669.SH	12/04/2024	SDB3260123648	(55,800.00)	0.7684	(42,874.71)	(42,874.71)	0.0000	4.5800	(1,017.7978)	0.0000	5.4546	(12.1216)	0.0000	1	(6.6670)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
POWER CONSTRUCTION CORPORATION OF CHINA LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
601669.SH	12/04/2024	SDB3260123648	(81,000.00)	0.7684	(62,237.48)	(62,237.48)	0.0000	4.5800	(1,017.7978)	0.0000	7.9180	(17.5959)	0.0000	1	(9.6779)	01/06/2025
601669.SH	12/04/2024	SDB3260123648	(24,600.00)	0.7684	(18,901.75)	(18,901.75)	0.0000	4.5800	(1,017.7978)	0.0000	2.4047	(5.3439)	0.0000	1	(2.9392)	01/06/2025
601669.SH	12/04/2024	SDB3260123648	(4,600.00)	0.7684	(3,534.47)	(3,534.47)	0.0000	4.5800	(1,017.7978)	0.0000	0.4497	(0.9993)	0.0000	1	(0.5496)	01/06/2025
601669.SH	12/04/2024	SDB3260123648	(134,900.00)	0.7684	(103,652.30)	(103,652.30)	0.0000	4.5800	(1,017.7978)	0.0000	13.1869	(29.3047)	0.0000	1	(16.1179)	01/06/2025
601669.SH	12/04/2024	SDB3260123648	(93,700.00)	0.7684	(71,995.71)	(71,995.71)	0.0000	4.5800	(1,017.7978)	0.0000	9.1595	(20.3547)	0.0000	1	(11.1953)	01/06/2025
601669.SH	12/04/2024	SDB3260123648	(108,000.00)	0.7684	(82,983.31)	(82,983.31)	0.0000	4.5800	(1,017.7978)	0.0000	10.5573	(23.4612)	0.0000	1	(12.9039)	01/06/2025
601669.SH	12/04/2024	SDB3260123648	(224,600.00)	0.7684	(172,574.55)	(172,574.55)	0.0000	4.5800	(1,017.7978)	0.0000	21.9553	(48.7906)	0.0000	1	(26.8352)	01/06/2025
601669.SH	12/04/2024	SDB3260123648	(79,500.00)	0.7684	(61,084.94)	(61,084.94)	0.0000	4.5800	(1,017.7978)	0.0000	7.7714	(17.2700)	0.0000	1	(9.4987)	01/06/2025
601669.SH	12/04/2024	SDB3260123648	(17,600.00)	0.7684	(13,523.21)	(13,523.21)	0.0000	4.5800	(1,017.7978)	0.0000	1.7205	(3.8233)	0.0000	1	(2.1029)	01/06/2025
601669.SH	12/04/2024	SDB3260123648	(18,600.00)	0.7684	(14,291.57)	(14,291.57)	0.0000	4.5800	(1,017.7978)	0.0000	1.8182	(4.0405)	0.0000	1	(2.2223)	01/06/2025
601669.SH	12/04/2024	SDB3260123648	(15,300.00)	0.7684	(11,755.97)	(11,755.97)	0.0000	4.5800	(1,017.7978)	0.0000	1.4956	(3.3237)	0.0000	1	(1.8280)	01/06/2025
601669.SH	12/04/2024	SDB3260123648	(18,400.00)	0.7684	(14,137.90)	(14,137.90)	0.0000	4.5800	(1,017.7978)	0.0000	1.7987	(3.9971)	0.0000	1	(2.1984)	01/06/2025
601669.SH	12/04/2024	SDB3260123648	(77,015.00)	0.7684	(59,175.55)	(59,175.55)	0.0000	4.5800	(1,017.7978)	0.0000	7.5284	(16.7302)	0.0000	1	(9.2018)	01/06/2025
601669.SH	12/04/2024	SDB3260123648	(1,900.00)	0.7684	(1,459.89)	(1,459.89)	0.0000	4.5800	(1,017.7978)	0.0000	0.1857	(0.4127)	0.0000	1	(0.2270)	01/06/2025
601669.SH	12/04/2024	SDB3260123648	(34,100.00)	0.7684	(26,201.21)	(26,201.21)	0.0000	4.5800	(1,017.7978)	0.0000	3.3334	(7.4076)	0.0000	1	(4.0743)	01/06/2025
601669.SH	12/04/2024	SDB3260123648	(500.00)	0.7684	(384.18)	(384.18)	0.0000	4.5800	(1,017.7978)	0.0000	0.0489	(0.1086)	0.0000	1	(0.0597)	01/06/2025
601669.SH	12/04/2024	SDB3260123648	(17,100.00)	0.7684	(13,139.02)	(13,139.02)	0.0000	4.5800	(1,017.7978)	0.0000	1.6716	(3.7147)	0.0000	1	(2.0431)	01/06/2025
601669.SH	12/04/2024	SDB3260123648	(74,100.00)	0.7684	(56,935.77)	(56,935.77)	0.0000	4.5800	(1,017.7978)	0.0000	7.2435	(16.0970)	0.0000	1	(8.8535)	01/06/2025
601669.SH	12/04/2024	SDB3260123648	(202,000.00)	0.7684	(155,209.53)	(155,209.53)	0.0000	4.5800	(1,017.7978)	0.0000	19.7461	(43.8811)	0.0000	1	(24.1350)	01/06/2025
601669.SH	12/04/2024	SDB3260123648	(13,800.00)	0.7684	(10,603.42)	(10,603.42)	0.0000	4.5800	(1,017.7978)	0.0000	1.3490	(2.9978)	0.0000	1	(1.6488)	01/06/2025
601669.SH	12/04/2024	SDB3260123648	(81,400.00)	0.7684	(62,544.83)	(62,544.83)	0.0000	4.5800	(1,017.7978)	0.0000	7.9571	(17.6828)	0.0000	1	(9.7257)	01/06/2025
601669.SH	12/04/2024	SDB3260123648	(28,800.00)	0.7684	(22,128.88)	(22,128.88)	0.0000	4.5800	(1,017.7978)	0.0000	2.8153	(6.2563)	0.0000	1	(3.4410)	01/06/2025
601669.SH	12/04/2024	SDB3260123648	(163,500.00)	0.7684	(125,627.51)	(125,627.51)	0.0000	4.5800	(1,017.7978)	0.0000	15.9826	(35.5176)	0.0000	1	(19.5350)	01/06/2025
601669.SH	12/04/2024	SDB3260123648	(5,100.00)	0.7684	(3,918.66)	(3,918.66)	0.0000	4.5800	(1,017.7978)	0.0000	0.4985	(1.1079)	0.0000	1	(0.6093)	01/06/2025
601669.SH	12/04/2024	SDB3260123648	(2,400.00)	0.7684	(1,844.07)	(1,844.07)	0.0000	4.5800	(1,017.7978)	0.0000	0.2346	(0.5214)	0.0000	1	(0.2868)	01/06/2025
601669.SH	12/04/2024	SDB3260123648	(69,500.00)	0.7684	(53,401.30)	(53,401.30)	0.0000	4.5800	(1,017.7978)	0.0000	6.7938	(15.0977)	0.0000	1	(8.3039)	01/06/2025
601669.SH	12/04/2024	SDB3260123648	(22,900.00)	0.7684	(17,595.54)	(17,595.54)	0.0000	4.5800	(1,017.7978)	0.0000	2.2385	(4.9746)	0.0000	1	(2.7361)	01/06/2025
TOTAL POWER CONSTRUCTION CORPORATION OF CHINA LTD CMN CLASS A SERIES NORTHBOUND											2,695.1528	(7,167.4520)	0.0000		(4,472.2993)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
PYLON TECHNOLOGIES CO., LTD. CMN CLASS A SERIES NORTHBOUND																
688063.SH	01/03/2025	SDB3260588303	(79.00)	5.7254	(513.88)	(452.31)	0.0000	4.3300	(1,775.0000)	0.0000	0.1854	(0.6690)	0.0000	3	(0.4836)	01/06/2025
688063.SH	01/02/2025	SDB3260588303	(79.00)	5.8192	(513.88)	(459.71)	0.0000	4.3300	(1,775.0000)	0.0000	0.0618	(0.2267)	0.0000	1	(0.1649)	01/06/2025
688063.SH	12/31/2024	SDB3260588303	(79.00)	5.9077	(513.88)	(466.71)	0.0000	4.3300	(1,775.0000)	0.0000	0.1236	(0.4602)	0.0000	2	(0.3366)	01/06/2025
688063.SH	12/30/2024	SDB3260588303	(79.00)	5.8081	(513.88)	(458.84)	0.0000	4.3300	(1,775.0000)	0.0000	0.0618	(0.2262)	0.0000	1	(0.1644)	01/06/2025
688063.SH	12/27/2024	SDB3260588303	(79.00)	5.9948	(513.88)	(473.59)	0.0000	4.3300	(1,775.0000)	0.0000	0.1854	(0.7005)	0.0000	3	(0.5151)	01/06/2025
688063.SH	12/26/2024	SDB3260588303	(79.00)	5.9666	(513.88)	(471.36)	0.0000	4.3300	(1,775.0000)	0.0000	0.0618	(0.2324)	0.0000	1	(0.1706)	01/06/2025
688063.SH	12/24/2024	SDB3260588303	(79.00)	5.9666	(513.88)	(471.36)	0.0000	4.3300	(1,775.0000)	0.0000	0.1236	(0.4648)	0.0000	2	(0.3412)	01/06/2025
688063.SH	12/23/2024	SDB3260588303	(79.00)	6.0491	(513.88)	(477.88)	0.0000	4.3300	(1,775.0000)	0.0000	0.0618	(0.2356)	0.0000	1	(0.1738)	01/06/2025
688063.SH	12/20/2024	SDB3260588303	(79.00)	6.0328	(513.88)	(476.59)	0.0000	4.3300	(1,775.0000)	0.0000	0.1854	(0.7050)	0.0000	3	(0.5195)	01/06/2025
688063.SH	12/19/2024	SDB3260588303	(79.00)	6.1545	(513.88)	(486.21)	0.0000	4.5800	(1,775.0000)	0.0000	0.0654	(0.2397)	0.0000	1	(0.1743)	01/06/2025
688063.SH	12/18/2024	SDB3260588303	(79.00)	6.2357	(513.88)	(492.62)	0.0000	4.5800	(1,775.0000)	0.0000	0.0654	(0.2429)	0.0000	1	(0.1775)	01/06/2025
688063.SH	12/17/2024	SDB3260588303	(79.00)	6.4739	(513.88)	(511.43)	0.0000	4.5800	(1,775.0000)	0.0000	0.0654	(0.2522)	0.0000	1	(0.1868)	01/06/2025
688063.SH	12/16/2024	SDB3260588303	(79.00)	6.3776	(513.88)	(503.83)	0.0000	4.5800	(1,788.5755)	0.0000	0.0654	(0.2503)	0.0000	1	(0.1849)	01/06/2025
688063.SH	12/16/2024	SDB3260588303	(721.00)	6.3776	(4,689.99)	(4,598.25)	0.0000	4.5800	(1,788.5755)	0.0000	0.5967	(2.2845)	0.0000	1	(1.6879)	01/06/2025
688063.SH	12/16/2024	SDB3260588303	(400.00)	6.3776	(2,601.94)	(2,551.04)	0.0000	4.5800	(1,788.5755)	0.0000	0.3310	(1.2674)	0.0000	1	(0.9364)	01/06/2025
688063.SH	12/16/2024	SDB3260588303	(228.00)	6.3776	(1,483.10)	(1,454.09)	0.0000	4.5800	(1,788.5755)	0.0000	0.1887	(0.7224)	0.0000	1	(0.5337)	01/06/2025
688063.SH	12/16/2024	SDB3260588303	(3,151.00)	6.3776	(20,496.75)	(20,095.81)	0.0000	4.5800	(1,788.5755)	0.0000	2.6076	(9.9841)	0.0000	1	(7.3765)	01/06/2025
688063.SH	12/16/2024	SDB3260588303	(500.00)	6.3776	(3,252.42)	(3,188.80)	0.0000	4.5800	(1,788.5755)	0.0000	0.4138	(1.5843)	0.0000	1	(1.1705)	01/06/2025
688063.SH	12/13/2024	SDB3260588303	(79.00)	6.3420	(513.88)	(501.02)	0.0000	4.5800	(1,788.5755)	0.0000	0.1961	(0.7468)	0.0000	3	(0.5506)	01/06/2025
688063.SH	12/13/2024	SDB3260588303	(721.00)	6.3420	(4,689.99)	(4,572.60)	0.0000	4.5800	(1,788.5755)	0.0000	1.7900	(6.8154)	0.0000	3	(5.0253)	01/06/2025
688063.SH	12/13/2024	SDB3260588303	(400.00)	6.3420	(2,601.94)	(2,536.81)	0.0000	4.5800	(1,788.5755)	0.0000	0.9931	(3.7811)	0.0000	3	(2.7880)	01/06/2025
688063.SH	12/13/2024	SDB3260588303	(228.00)	6.3420	(1,483.10)	(1,445.98)	0.0000	4.5800	(1,788.5755)	0.0000	0.5661	(2.1552)	0.0000	3	(1.5892)	01/06/2025
688063.SH	12/13/2024	SDB3260588303	(3,151.00)	6.3420	(20,496.75)	(19,983.70)	0.0000	4.5800	(1,788.5755)	0.0000	7.8229	(29.7853)	0.0000	3	(21.9624)	01/06/2025
688063.SH	12/13/2024	SDB3260588303	(500.00)	6.3420	(3,252.42)	(3,171.01)	0.0000	4.5800	(1,788.5755)	0.0000	1.2413	(4.7263)	0.0000	3	(3.4850)	01/06/2025
688063.SH	12/12/2024	SDB3260588303	(79.00)	6.2880	(513.88)	(496.75)	0.0000	4.5800	(1,788.5755)	0.0000	0.0654	(0.2468)	0.0000	1	(0.1814)	01/06/2025
688063.SH	12/12/2024	SDB3260588303	(721.00)	6.2880	(4,689.99)	(4,533.63)	0.0000	4.5800	(1,788.5755)	0.0000	0.5967	(2.2524)	0.0000	1	(1.6558)	01/06/2025
688063.SH	12/12/2024	SDB3260588303	(400.00)	6.2880	(2,601.94)	(2,515.19)	0.0000	4.5800	(1,788.5755)	0.0000	0.3310	(1.2496)	0.0000	1	(0.9186)	01/06/2025
688063.SH	12/12/2024	SDB3260588303	(228.00)	6.2880	(1,483.10)	(1,433.66)	0.0000	4.5800	(1,788.5755)	0.0000	0.1887	(0.7123)	0.0000	1	(0.5236)	01/06/2025
688063.SH	12/12/2024	SDB3260588303	(3,151.00)	6.2880	(20,496.75)	(19,813.40)	0.0000	4.5800	(1,788.5755)	0.0000	2.6076	(9.8438)	0.0000	1	(7.2362)	01/06/2025
688063.SH	12/12/2024	SDB3260588303	(500.00)	6.2880	(3,252.42)	(3,143.99)	0.0000	4.5800	(1,788.5755)	0.0000	0.4138	(1.5620)	0.0000	1	(1.1482)	01/06/2025
688063.SH	12/11/2024	SDB3260588303	(79.00)	6.3883	(513.88)	(504.67)	0.0000	4.5800	(1,788.5755)	0.0000	0.0654	(0.2507)	0.0000	1	(0.1854)	01/06/2025
688063.SH	12/11/2024	SDB3260588303	(721.00)	6.3883	(4,689.99)	(4,605.95)	0.0000	4.5800	(1,788.5755)	0.0000	0.5967	(2.2884)	0.0000	1	(1.6917)	01/06/2025
688063.SH	12/11/2024	SDB3260588303	(400.00)	6.3883	(2,601.94)	(2,555.31)	0.0000	4.5800	(1,788.5755)	0.0000	0.3310	(1.2695)	0.0000	1	(0.9385)	01/06/2025
688063.SH	12/11/2024	SDB3260588303	(228.00)	6.3883	(1,483.10)	(1,456.53)	0.0000	4.5800	(1,788.5755)	0.0000	0.1887	(0.7236)	0.0000	1	(0.5350)	01/06/2025
688063.SH	12/11/2024	SDB3260588303	(3,151.00)	6.3883	(20,496.75)	(20,129.47)	0.0000	4.5800	(1,788.5755)	0.0000	2.6076	(10.0099)	0.0000	1	(7.3932)	01/06/2025
688063.SH	12/11/2024	SDB3260588303	(500.00)	6.3883	(3,252.42)	(3,194.14)	0.0000	4.5800	(1,788.5755)	0.0000	0.4138	(1.5869)	0.0000	1	(1.1732)	01/06/2025
688063.SH	12/10/2024	SDB3260588303	(79.00)	6.3156	(513.88)	(498.93)	0.0000	4.5800	(1,788.5755)	0.0000	0.0654	(0.2479)	0.0000	1	(0.1825)	01/06/2025
688063.SH	12/10/2024	SDB3260588303	(721.00)	6.3156	(4,689.99)	(4,553.57)	0.0000	4.5800	(1,788.5755)	0.0000	0.5967	(2.2623)	0.0000	1	(1.6657)	01/06/2025
688063.SH	12/10/2024	SDB3260588303	(400.00)	6.3156	(2,601.94)	(2,526.25)	0.0000	4.5800	(1,788.5755)	0.0000	0.3310	(1.2551)	0.0000	1	(0.9241)	01/06/2025
688063.SH	12/10/2024	SDB3260588303	(228.00)	6.3156	(1,483.10)	(1,439.96)	0.0000	4.5800	(1,788.5755)	0.0000	0.1887	(0.7154)	0.0000	1	(0.5267)	01/06/2025
688063.SH	12/10/2024	SDB3260588303	(3,151.00)	6.3156	(20,496.75)	(19,900.55)	0.0000	4.5800	(1,788.5755)	0.0000	2.6076	(9.8871)	0.0000	1	(7.2795)	01/06/2025
688063.SH	12/10/2024	SDB3260588303	(500.00)	6.3156	(3,252.42)	(3,157.82)	0.0000	4.5800	(1,788.5755)	0.0000	0.4138	(1.5689)	0.0000	1	(1.1551)	01/06/2025
688063.SH	12/09/2024	SDB3260588303	(79.00)	6.2663	(513.88)	(495.04)	0.0000	4.5800	(1,788.5755)	0.0000	0.0654	(0.2459)	0.0000	1	(0.1806)	01/06/2025
688063.SH	12/09/2024	SDB3260588303	(721.00)	6.2663	(4,689.99)	(4,518.00)	0.0000	4.5800	(1,788.5755)	0.0000	0.5967	(2.2447)	0.0000	1	(1.6480)	01/06/2025
688063.SH	12/09/2024	SDB3260588303	(400.00)	6.2663	(2,601.94)	(2,506.52)	0.0000	4.5800	(1,788.5755)	0.0000	0.3310	(1.2453)	0.0000	1	(0.9143)	01/06/2025
688063.SH	12/09/2024	SDB3260588303	(228.00)	6.2663	(1,483.10)	(1,428.72)	0.0000	4.5800	(1,788.5755)	0.0000	0.1887	(0.7098)	0.0000	1	(0.5211)	01/06/2025
688063.SH	12/09/2024	SDB3260588303	(3,151.00)	6.2663	(20,496.75)	(19,745.11)	0.0000	4.5800	(1,788.5755)	0.0000	2.6076	(9.8099)	0.0000	1	(7.2023)	01/06/2025
688063.SH	12/09/2024	SDB3260588303	(500.00)	6.2663	(3,252.42)	(3,133.15)	0.0000	4.5800	(1,788.5755)	0.0000	0.4138	(1.5566)	0.0000	1	(1.1429)	01/06/2025
688063.SH	12/06/2024	SDB3260588303	(79.00)	6.4114	(513.88)	(506.50)	0.0000	4.5800	(1,812.7952)	0.0000	0.1961	(0.7652)	0.0000	3	(0.5690)	01/06/2025
688063.SH	12/06/2024	SDB3260588303	(721.00)	6.4114	(4,689.99)	(4,622.62)	0.0000	4.5800	(1,812.7952)	0.0000	1.7900	(6.9832)	0.0000	3	(5.1932)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
PYLON TECHNOLOGIES CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
688063.SH	12/06/2024	SDB3260588303	(400.00)	6.4114	(2,601.94)	(2,564.56)	0.0000	4.5800	(1,812.7952)	0.0000	0.9931	(3.8742)	0.0000	3	(2.8811)	01/06/2025
688063.SH	12/06/2024	SDB3260588303	(3,849.00)	6.4114	(25,037.13)	(24,677.47)	0.0000	4.5800	(1,812.7952)	0.0000	9.5558	(37.2793)	0.0000	3	(27.7235)	01/06/2025
688063.SH	12/06/2024	SDB3260588303	(3,151.00)	6.4114	(20,496.75)	(20,202.32)	0.0000	4.5800	(1,812.7952)	0.0000	7.8229	(30.5189)	0.0000	3	(22.6960)	01/06/2025
688063.SH	12/06/2024	SDB3260588303	(1,100.00)	6.4114	(7,155.32)	(7,052.54)	0.0000	4.5800	(1,812.7952)	0.0000	2.7309	(10.6540)	0.0000	3	(7.9231)	01/06/2025
688063.SH	12/06/2024	SDB3260588303	(1,100.00)	6.4114	(7,155.32)	(7,052.54)	0.0000	4.5800	(1,812.7952)	0.0000	2.7309	(10.6540)	0.0000	3	(7.9231)	01/06/2025
688063.SH	12/06/2024	SDB3260588303	(200.00)	6.4114	(1,300.97)	(1,282.28)	0.0000	4.5800	(1,812.7952)	0.0000	0.4965	(1.9371)	0.0000	3	(1.4406)	01/06/2025
688063.SH	12/06/2024	SDB3260588303	(200.00)	6.4114	(1,300.97)	(1,282.28)	0.0000	4.5800	(1,812.7952)	0.0000	0.4965	(1.9371)	0.0000	3	(1.4406)	01/06/2025
688063.SH	12/06/2024	SDB3260588303	(1,400.00)	6.4114	(9,106.78)	(8,975.96)	0.0000	4.5800	(1,812.7952)	0.0000	3.4758	(13.5596)	0.0000	3	(10.0839)	01/06/2025
688063.SH	12/06/2024	SDB3260588303	(500.00)	6.4114	(3,252.42)	(3,205.70)	0.0000	4.5800	(1,812.7952)	0.0000	1.2413	(4.8427)	0.0000	3	(3.6014)	01/06/2025
688063.SH	12/05/2024	SDB3260588303	(79.00)	6.5120	(513.88)	(514.45)	0.0000	4.5800	(1,812.7952)	0.0000	0.0654	(0.2591)	0.0000	1	(0.1937)	01/06/2025
688063.SH	12/05/2024	SDB3260588303	(721.00)	6.5120	(4,689.99)	(4,695.15)	0.0000	4.5800	(1,812.7952)	0.0000	0.5967	(2.3643)	0.0000	1	(1.7676)	01/06/2025
688063.SH	12/05/2024	SDB3260588303	(400.00)	6.5120	(2,601.94)	(2,604.80)	0.0000	4.5800	(1,812.7952)	0.0000	0.3310	(1.3117)	0.0000	1	(0.9806)	01/06/2025
688063.SH	12/05/2024	SDB3260588303	(3,849.00)	6.5120	(25,037.13)	(25,064.68)	0.0000	4.5800	(1,812.7952)	0.0000	3.1853	(12.6214)	0.0000	1	(9.4361)	01/06/2025
688063.SH	12/05/2024	SDB3260588303	(3,151.00)	6.5120	(20,496.75)	(20,519.31)	0.0000	4.5800	(1,812.7952)	0.0000	2.6076	(10.3326)	0.0000	1	(7.7249)	01/06/2025
688063.SH	12/05/2024	SDB3260588303	(1,100.00)	6.5120	(7,155.32)	(7,163.20)	0.0000	4.5800	(1,812.7952)	0.0000	0.9103	(3.6071)	0.0000	1	(2.6967)	01/06/2025
688063.SH	12/05/2024	SDB3260588303	(1,100.00)	6.5120	(7,155.32)	(7,163.20)	0.0000	4.5800	(1,812.7952)	0.0000	0.9103	(3.6071)	0.0000	1	(2.6967)	01/06/2025
688063.SH	12/05/2024	SDB3260588303	(200.00)	6.5120	(1,300.97)	(1,302.40)	0.0000	4.5800	(1,812.7952)	0.0000	0.1655	(0.6558)	0.0000	1	(0.4903)	01/06/2025
688063.SH	12/05/2024	SDB3260588303	(200.00)	6.5120	(1,300.97)	(1,302.40)	0.0000	4.5800	(1,812.7952)	0.0000	0.1655	(0.6558)	0.0000	1	(0.4903)	01/06/2025
688063.SH	12/05/2024	SDB3260588303	(1,400.00)	6.5120	(9,106.78)	(9,116.80)	0.0000	4.5800	(1,812.7952)	0.0000	1.1586	(4.5908)	0.0000	1	(3.4322)	01/06/2025
688063.SH	12/05/2024	SDB3260588303	(500.00)	6.5120	(3,252.42)	(3,256.00)	0.0000	4.5800	(1,812.7952)	0.0000	0.4138	(1.6396)	0.0000	1	(1.2258)	01/06/2025
688063.SH	12/04/2024	SDB3260588303	(79.00)	6.5048	(513.88)	(513.88)	0.0000	4.5800	(1,812.7952)	0.0000	0.0654	(0.2588)	0.0000	1	(0.1934)	01/06/2025
688063.SH	12/04/2024	SDB3260588303	(721.00)	6.5048	(4,689.99)	(4,689.99)	0.0000	4.5800	(1,812.7952)	0.0000	0.5967	(2.3617)	0.0000	1	(1.7650)	01/06/2025
688063.SH	12/04/2024	SDB3260588303	(400.00)	6.5048	(2,601.94)	(2,601.94)	0.0000	4.5800	(1,812.7952)	0.0000	0.3310	(1.3102)	0.0000	1	(0.9792)	01/06/2025
688063.SH	12/04/2024	SDB3260588303	(3,849.00)	6.5048	(25,037.13)	(25,037.13)	0.0000	4.5800	(1,812.7952)	0.0000	3.1853	(12.6076)	0.0000	1	(9.4223)	01/06/2025
688063.SH	12/04/2024	SDB3260588303	(3,151.00)	6.5048	(20,496.75)	(20,496.75)	0.0000	4.5800	(1,812.7952)	0.0000	2.6076	(10.3212)	0.0000	1	(7.7136)	01/06/2025
688063.SH	12/04/2024	SDB3260588303	(1,100.00)	6.5048	(7,155.32)	(7,155.32)	0.0000	4.5800	(1,812.7952)	0.0000	0.9103	(3.6031)	0.0000	1	(2.6928)	01/06/2025
688063.SH	12/04/2024	SDB3260588303	(1,100.00)	6.5048	(7,155.32)	(7,155.32)	0.0000	4.5800	(1,812.7952)	0.0000	0.9103	(3.6031)	0.0000	1	(2.6928)	01/06/2025
688063.SH	12/04/2024	SDB3260588303	(200.00)	6.5048	(1,300.97)	(1,300.97)	0.0000	4.5800	(1,812.7952)	0.0000	0.1655	(0.6551)	0.0000	1	(0.4896)	01/06/2025
688063.SH	12/04/2024	SDB3260588303	(200.00)	6.5048	(1,300.97)	(1,300.97)	0.0000	4.5800	(1,812.7952)	0.0000	0.1655	(0.6551)	0.0000	1	(0.4896)	01/06/2025
688063.SH	12/04/2024	SDB3260588303	(1,400.00)	6.5048	(9,106.78)	(9,106.78)	0.0000	4.5800	(1,812.7952)	0.0000	1.1586	(4.5858)	0.0000	1	(3.4272)	01/06/2025
688063.SH	12/04/2024	SDB3260588303	(500.00)	6.5048	(3,252.42)	(3,252.42)	0.0000	4.5800	(1,812.7952)	0.0000	0.4138	(1.6378)	0.0000	1	(1.2240)	01/06/2025
TOTAL PYLON TECHNOLOGIES CO., LTD. CMN CLASS A SERIES NORTHBOUND												87.4224	(338.7442)	0.0000	(251.3219)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
QI AN XIN TECHNOLOGY GROUP INC. CMN CLASS A SERIES NORTHBOUND																
688561.SH	12/06/2024	SDB3260350119	(3,300.00)	4.1455	(13,945.81)	(13,680.11)	0.0000	4.5800	(1,778.9701)	0.0000	5.3227	(20.2804)	0.0000	3	(14.9578)	01/06/2025
688561.SH	12/06/2024	SDB3260350119	(1,700.00)	4.1455	(7,184.21)	(7,047.33)	0.0000	4.5800	(1,778.9701)	0.0000	2.7420	(10.4475)	0.0000	3	(7.7055)	01/06/2025
688561.SH	12/06/2024	SDB3260350119	(1,100.00)	4.1455	(4,648.60)	(4,560.04)	0.0000	4.5800	(1,778.9701)	0.0000	1.7742	(6.7601)	0.0000	3	(4.9859)	01/06/2025
688561.SH	12/06/2024	SDB3260350119	(800.00)	4.1455	(3,380.80)	(3,316.39)	0.0000	4.5800	(1,778.9701)	0.0000	1.2903	(4.9165)	0.0000	3	(3.6261)	01/06/2025
688561.SH	12/06/2024	SDB3260350119	(3,000.00)	4.1455	(12,678.01)	(12,436.47)	0.0000	4.5800	(1,778.9701)	0.0000	4.8388	(18.4368)	0.0000	3	(13.5980)	01/06/2025
688561.SH	12/06/2024	SDB3260350119	(200.00)	4.1455	(845.20)	(829.10)	0.0000	4.5800	(1,778.9701)	0.0000	0.3226	(1.2291)	0.0000	3	(0.9065)	01/06/2025
688561.SH	12/06/2024	SDB3260350119	(2,400.00)	4.1455	(10,142.41)	(9,949.17)	0.0000	4.5800	(1,778.9701)	0.0000	3.8710	(14.7494)	0.0000	3	(10.8784)	01/06/2025
688561.SH	12/06/2024	SDB3260350119	(2,700.00)	4.1455	(11,410.21)	(11,192.82)	0.0000	4.5800	(1,778.9701)	0.0000	4.3549	(16.5931)	0.0000	3	(12.2382)	01/06/2025
688561.SH	12/06/2024	SDB3260350119	(1,000.00)	4.1455	(4,226.00)	(4,145.49)	0.0000	4.5800	(1,778.9701)	0.0000	1.6129	(6.1456)	0.0000	3	(4.5327)	01/06/2025
688561.SH	12/06/2024	SDB3260350119	(7,567.00)	4.1455	(31,978.17)	(31,368.92)	0.0000	4.5800	(1,778.9701)	0.0000	12.2050	(46.5036)	0.0000	3	(34.2986)	01/06/2025
688561.SH	12/06/2024	SDB3260350119	(833.00)	4.1455	(3,520.26)	(3,453.19)	0.0000	4.5800	(1,778.9701)	0.0000	1.3436	(5.1193)	0.0000	3	(3.7757)	01/06/2025
688561.SH	12/06/2024	SDB3260350119	(5,983.00)	4.1455	(25,284.18)	(24,802.46)	0.0000	4.5800	(1,778.9701)	0.0000	9.6501	(36.7690)	0.0000	3	(27.1189)	01/06/2025
688561.SH	12/06/2024	SDB3260350119	(2,517.00)	4.1455	(10,636.85)	(10,434.20)	0.0000	4.5800	(1,778.9701)	0.0000	4.0597	(15.4684)	0.0000	3	(11.4087)	01/06/2025
688561.SH	12/06/2024	SDB3260350119	(18,200.00)	4.1455	(76,913.27)	(75,447.90)	0.0000	4.5800	(1,778.9701)	0.0000	29.3552	(111.8496)	0.0000	3	(82.4944)	01/06/2025
688561.SH	12/06/2024	SDB3260350119	(2,600.00)	4.1455	(10,987.61)	(10,778.27)	0.0000	4.5800	(1,778.9701)	0.0000	4.1936	(15.9785)	0.0000	3	(11.7849)	01/06/2025
688561.SH	12/06/2024	SDB3260350119	(400.00)	4.1455	(1,690.40)	(1,658.20)	0.0000	4.5800	(1,778.9701)	0.0000	0.6452	(2.4582)	0.0000	3	(1.8131)	01/06/2025
688561.SH	12/06/2024	SDB3260350119	(2,700.00)	4.1455	(11,410.21)	(11,192.82)	0.0000	4.5800	(1,778.9701)	0.0000	4.3549	(16.5931)	0.0000	3	(12.2382)	01/06/2025
688561.SH	12/06/2024	SDB3260350119	(3,248.00)	4.1455	(13,726.06)	(13,464.55)	0.0000	4.5800	(1,778.9701)	0.0000	5.2388	(19.9609)	0.0000	3	(14.7221)	01/06/2025
688561.SH	12/06/2024	SDB3260350119	(1,052.00)	4.1455	(4,445.76)	(4,361.05)	0.0000	4.5800	(1,778.9701)	0.0000	1.6968	(6.4652)	0.0000	3	(4.7684)	01/06/2025
688561.SH	12/06/2024	SDB3260350119	(400.00)	4.1455	(1,690.40)	(1,658.20)	0.0000	4.5800	(1,778.9701)	0.0000	0.6452	(2.4582)	0.0000	3	(1.8131)	01/06/2025
688561.SH	12/06/2024	SDB3260350119	(1,900.00)	4.1455	(8,029.41)	(7,876.43)	0.0000	4.5800	(1,778.9701)	0.0000	3.0646	(11.6766)	0.0000	3	(8.6121)	01/06/2025
688561.SH	12/05/2024	SDB3260350119	(3,300.00)	4.2064	(13,945.81)	(13,881.05)	0.0000	4.5800	(1,778.9701)	0.0000	1.7742	(6.8594)	0.0000	1	(5.0852)	01/06/2025
688561.SH	12/05/2024	SDB3260350119	(1,700.00)	4.2064	(7,184.21)	(7,150.85)	0.0000	4.5800	(1,778.9701)	0.0000	0.9140	(3.5337)	0.0000	1	(2.6197)	01/06/2025
688561.SH	12/05/2024	SDB3260350119	(1,100.00)	4.2064	(4,648.60)	(4,627.02)	0.0000	4.5800	(1,778.9701)	0.0000	0.5914	(2.2865)	0.0000	1	(1.6951)	01/06/2025
688561.SH	12/05/2024	SDB3260350119	(800.00)	4.2064	(3,380.80)	(3,365.10)	0.0000	4.5800	(1,778.9701)	0.0000	0.4301	(1.6629)	0.0000	1	(1.2328)	01/06/2025
688561.SH	12/05/2024	SDB3260350119	(3,000.00)	4.2064	(12,678.01)	(12,619.14)	0.0000	4.5800	(1,778.9701)	0.0000	1.6129	(6.2359)	0.0000	1	(4.6229)	01/06/2025
688561.SH	12/05/2024	SDB3260350119	(200.00)	4.2064	(845.20)	(841.28)	0.0000	4.5800	(1,778.9701)	0.0000	0.1075	(0.4157)	0.0000	1	(0.3082)	01/06/2025
688561.SH	12/05/2024	SDB3260350119	(2,400.00)	4.2064	(10,142.41)	(10,095.31)	0.0000	4.5800	(1,778.9701)	0.0000	1.2903	(4.9887)	0.0000	1	(3.6983)	01/06/2025
688561.SH	12/05/2024	SDB3260350119	(2,700.00)	4.2064	(11,410.21)	(11,357.23)	0.0000	4.5800	(1,778.9701)	0.0000	1.4516	(5.6123)	0.0000	1	(4.1606)	01/06/2025
688561.SH	12/05/2024	SDB3260350119	(1,000.00)	4.2064	(4,226.00)	(4,206.38)	0.0000	4.5800	(1,778.9701)	0.0000	0.5376	(2.0786)	0.0000	1	(1.5410)	01/06/2025
688561.SH	12/05/2024	SDB3260350119	(7,567.00)	4.2064	(31,978.17)	(31,829.68)	0.0000	4.5800	(1,778.9701)	0.0000	4.0683	(15.7289)	0.0000	1	(11.6606)	01/06/2025
688561.SH	12/05/2024	SDB3260350119	(833.00)	4.2064	(3,520.26)	(3,503.91)	0.0000	4.5800	(1,778.9701)	0.0000	0.4479	(1.7315)	0.0000	1	(1.2836)	01/06/2025
688561.SH	12/05/2024	SDB3260350119	(5,983.00)	4.2064	(25,284.18)	(25,166.77)	0.0000	4.5800	(1,778.9701)	0.0000	3.2167	(12.4364)	0.0000	1	(9.2197)	01/06/2025
688561.SH	12/05/2024	SDB3260350119	(2,517.00)	4.2064	(10,636.85)	(10,587.46)	0.0000	4.5800	(1,778.9701)	0.0000	1.3532	(5.2319)	0.0000	1	(3.8786)	01/06/2025
688561.SH	12/05/2024	SDB3260350119	(18,200.00)	4.2064	(76,913.27)	(76,556.12)	0.0000	4.5800	(1,778.9701)	0.0000	9.7851	(37.8308)	0.0000	1	(28.0458)	01/06/2025
688561.SH	12/05/2024	SDB3260350119	(2,600.00)	4.2064	(10,987.61)	(10,936.59)	0.0000	4.5800	(1,778.9701)	0.0000	1.3979	(5.4044)	0.0000	1	(4.0065)	01/06/2025
688561.SH	12/05/2024	SDB3260350119	(400.00)	4.2064	(1,690.40)	(1,682.55)	0.0000	4.5800	(1,778.9701)	0.0000	0.2151	(0.8314)	0.0000	1	(0.6164)	01/06/2025
688561.SH	12/05/2024	SDB3260350119	(2,700.00)	4.2064	(11,410.21)	(11,357.23)	0.0000	4.5800	(1,778.9701)	0.0000	1.4516	(5.6123)	0.0000	1	(4.1606)	01/06/2025
688561.SH	12/05/2024	SDB3260350119	(3,248.00)	4.2064	(13,726.06)	(13,662.32)	0.0000	4.5800	(1,778.9701)	0.0000	1.7463	(6.7514)	0.0000	1	(5.0051)	01/06/2025
688561.SH	12/05/2024	SDB3260350119	(1,052.00)	4.2064	(4,445.76)	(4,425.11)	0.0000	4.5800	(1,778.9701)	0.0000	0.5656	(2.1867)	0.0000	1	(1.6211)	01/06/2025
688561.SH	12/05/2024	SDB3260350119	(400.00)	4.2064	(1,690.40)	(1,682.55)	0.0000	4.5800	(1,778.9701)	0.0000	0.2151	(0.8314)	0.0000	1	(0.6164)	01/06/2025
688561.SH	12/05/2024	SDB3260350119	(1,900.00)	4.2064	(8,029.41)	(7,992.12)	0.0000	4.5800	(1,778.9701)	0.0000	1.0215	(3.9494)	0.0000	1	(2.9279)	01/06/2025
688561.SH	12/04/2024	SDB3260350119	(3,300.00)	4.2260	(13,945.81)	(13,945.81)	0.0000	4.5800	(1,778.9701)	0.0000	1.7742	(6.8914)	0.0000	1	(5.1172)	01/06/2025
688561.SH	12/04/2024	SDB3260350119	(1,700.00)	4.2260	(7,184.21)	(7,184.21)	0.0000	4.5800	(1,778.9701)	0.0000	0.9140	(3.5501)	0.0000	1	(2.6361)	01/06/2025
688561.SH	12/04/2024	SDB3260350119	(1,100.00)	4.2260	(4,648.60)	(4,648.60)	0.0000	4.5800	(1,778.9701)	0.0000	0.5914	(2.2971)	0.0000	1	(1.7057)	01/06/2025
688561.SH	12/04/2024	SDB3260350119	(800.00)	4.2260	(3,380.80)	(3,380.80)	0.0000	4.5800	(1,778.9701)	0.0000	0.4301	(1.6707)	0.0000	1	(1.2405)	01/06/2025
688561.SH	12/04/2024	SDB3260350119	(3,000.00)	4.2260	(12,678.01)	(12,678.01)	0.0000	4.5800	(1,778.9701)	0.0000	1.6129	(6.2649)	0.0000	1	(4.6520)	01/06/2025
688561.SH	12/04/2024	SDB3260350119	(200.00)	4.2260	(845.20)	(845.20)	0.0000	4.5800	(1,778.9701)	0.0000	0.1075	(0.4177)	0.0000	1	(0.3101)	01/06/2025
688561.SH	12/04/2024	SDB3260350119	(2,400.00)	4.2260	(10,142.41)	(10,142.41)	0.0000	4.5800	(1,778.9701)	0.0000	1.2903	(5.0120)	0.0000	1	(3.7216)	01/06/2025
688561.SH	12/04/2024	SDB3260350119	(2,700.00)	4.2260	(11,410.21)	(11,410.21)	0.0000	4.5800	(1,778.9701)	0.0000	1.4516	(5.6385)	0.0000	1	(4.1868)	01/06/2025

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066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
QI AN XIN TECHNOLOGY GROUP INC. CMN CLASS A SERIES NORTHBOUND (Cont.)																
688561.SH	12/04/2024	SDB3260350119	(1,000.00)	4.2260	(4,226.00)	(4,226.00)	0.0000	4.5800	(1,778.9701)	0.0000	0.5376	(2.0883)	0.0000	1	(1.5507)	01/06/2025
688561.SH	12/04/2024	SDB3260350119	(7,567.00)	4.2260	(31,978.17)	(31,978.17)	0.0000	4.5800	(1,778.9701)	0.0000	4.0683	(15.8023)	0.0000	1	(11.7339)	01/06/2025
688561.SH	12/04/2024	SDB3260350119	(833.00)	4.2260	(3,520.26)	(3,520.26)	0.0000	4.5800	(1,778.9701)	0.0000	0.4479	(1.7396)	0.0000	1	(1.2917)	01/06/2025
688561.SH	12/04/2024	SDB3260350119	(5,983.00)	4.2260	(25,284.18)	(25,284.18)	0.0000	4.5800	(1,778.9701)	0.0000	3.2167	(12.4944)	0.0000	1	(9.2777)	01/06/2025
688561.SH	12/04/2024	SDB3260350119	(2,517.00)	4.2260	(10,636.85)	(10,636.85)	0.0000	4.5800	(1,778.9701)	0.0000	1.3532	(5.2563)	0.0000	1	(3.9030)	01/06/2025
688561.SH	12/04/2024	SDB3260350119	(18,200.00)	4.2260	(76,913.27)	(76,913.27)	0.0000	4.5800	(1,778.9701)	0.0000	9.7851	(38.0073)	0.0000	1	(28.2223)	01/06/2025
688561.SH	12/04/2024	SDB3260350119	(2,600.00)	4.2260	(10,987.61)	(10,987.61)	0.0000	4.5800	(1,778.9701)	0.0000	1.3979	(5.4296)	0.0000	1	(4.0318)	01/06/2025
688561.SH	12/04/2024	SDB3260350119	(400.00)	4.2260	(1,690.40)	(1,690.40)	0.0000	4.5800	(1,778.9701)	0.0000	0.2151	(0.8353)	0.0000	1	(0.6203)	01/06/2025
688561.SH	12/04/2024	SDB3260350119	(2,700.00)	4.2260	(11,410.21)	(11,410.21)	0.0000	4.5800	(1,778.9701)	0.0000	1.4516	(5.6385)	0.0000	1	(4.1868)	01/06/2025
688561.SH	12/04/2024	SDB3260350119	(3,248.00)	4.2260	(13,726.06)	(13,726.06)	0.0000	4.5800	(1,778.9701)	0.0000	1.7463	(6.7828)	0.0000	1	(5.0366)	01/06/2025
688561.SH	12/04/2024	SDB3260350119	(1,052.00)	4.2260	(4,445.76)	(4,445.76)	0.0000	4.5800	(1,778.9701)	0.0000	0.5656	(2.1969)	0.0000	1	(1.6313)	01/06/2025
688561.SH	12/04/2024	SDB3260350119	(400.00)	4.2260	(1,690.40)	(1,690.40)	0.0000	4.5800	(1,778.9701)	0.0000	0.2151	(0.8353)	0.0000	1	(0.6203)	01/06/2025
688561.SH	12/04/2024	SDB3260350119	(1,900.00)	4.2260	(8,029.41)	(8,029.41)	0.0000	4.5800	(1,778.9701)	0.0000	1.0215	(3.9678)	0.0000	1	(2.9463)	01/06/2025
TOTAL QI AN XIN TECHNOLOGY GROUP INC. CMN CLASS A SERIES NORTHBOUND											170.9700	(655.8761)	0.0000		(484.9061)	

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066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
QIMING INFORMATION TECHNOLOGY CO.,LTD CMN CLASS A SERIES NORTHBOUND																
002232.ZK	12/10/2024	SDB3263707284	(500.00)	3.0404	(1,520.18)	(1,520.18)	0.0000	4.5800	(2,250.0000)	0.0000	0.1934	(0.9501)	0.0000	1	(0.7567)	01/06/2025

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066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
QINGDAO EASTSOFT COMMUNICATION TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND																
300183.ZK	01/03/2025	SDB3264649855	(3,800.00)	2.5487	(9,419.72)	(9,685.20)	0.0000	4.3300	(1,825.0000)	0.0000	3.3989	(14.7296)	0.0000	3	(11.3306)	01/06/2025
300183.ZK	01/03/2025	SDB3264649855	(1,600.00)	2.5487	(3,933.60)	(4,077.98)	0.0000	4.3300	(1,825.0000)	0.0000	1.4194	(6.2019)	0.0000	3	(4.7826)	01/06/2025
300183.ZK	01/02/2025	SDB3264649855	(3,800.00)	2.5426	(9,419.72)	(9,662.01)	0.0000	4.3300	(1,825.0000)	0.0000	1.1330	(4.8981)	0.0000	1	(3.7651)	01/06/2025
300183.ZK	01/02/2025	SDB3264649855	(1,600.00)	2.5426	(3,933.60)	(4,068.21)	0.0000	4.3300	(1,825.0000)	0.0000	0.4731	(2.0624)	0.0000	1	(1.5892)	01/06/2025
300183.ZK	12/31/2024	SDB3264649855	(3,800.00)	2.4931	(9,419.72)	(9,473.92)	0.0000	4.3300	(1,825.0000)	0.0000	2.2660	(9.6055)	0.0000	2	(7.3395)	01/06/2025
300183.ZK	12/31/2024	SDB3264649855	(1,600.00)	2.4931	(3,933.60)	(3,989.02)	0.0000	4.3300	(1,825.0000)	0.0000	0.9463	(4.0444)	0.0000	2	(3.0982)	01/06/2025
300183.ZK	12/30/2024	SDB3264649855	(3,800.00)	2.4789	(9,419.72)	(9,419.72)	0.0000	4.3300	(1,825.0000)	0.0000	1.1330	(4.7753)	0.0000	1	(3.6423)	01/06/2025
300183.ZK	12/30/2024	SDB3264649855	(1,600.00)	2.4585	(3,933.60)	(3,933.60)	0.0000	4.3300	(1,825.0000)	0.0000	0.4731	(1.9941)	0.0000	1	(1.5210)	01/06/2025
TOTAL QINGDAO EASTSOFT COMMUNICATION TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND											11.2428	(48.3113)	0.0000		(37.0685)	

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066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
QINGDAO GAOCE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND																
688556.SH	01/03/2025	SDB3264716689	(246.00)	1.5692	(386.18)	(386.02)	0.0000	4.3300	(2,223.4051)	0.0000	0.1393	(0.7152)	0.0000	3	(0.5759)	01/06/2025
688556.SH	01/03/2025	SDB3264716689	(8,089.00)	1.5692	(12,718.76)	(12,693.19)	0.0000	4.3300	(2,223.4051)	0.0000	4.5894	(23.5184)	0.0000	3	(18.9291)	01/06/2025
688556.SH	01/03/2025	SDB3264716689	(67.00)	1.5692	(106.77)	(105.14)	0.0000	4.3300	(2,223.4051)	0.0000	0.0385	(0.1948)	0.0000	3	(0.1563)	01/06/2025
688556.SH	01/02/2025	SDB3264716689	(67.00)	1.5814	(106.77)	(105.96)	0.0000	4.3300	(2,025.0000)	0.0000	0.0128	(0.0596)	0.0000	1	(0.0468)	01/06/2025
688556.SH	12/31/2024	SDB3264716689	(1,967.00)	1.5936	(3,134.59)	(3,134.59)	0.0000	4.3300	(2,025.0000)	0.0000	0.7540	(3.5264)	0.0000	2	(2.7724)	01/06/2025
688556.SH	12/26/2024	SDB3263985644	(452.00)	1.6133	(747.76)	(729.23)	0.0000	4.3300	(1,725.0000)	0.0000	0.0899	(0.3494)	0.0000	1	(0.2595)	01/06/2025
688556.SH	12/26/2024	SDB3263985644	(6,548.00)	1.6133	(10,847.67)	(10,564.18)	0.0000	4.3300	(1,725.0000)	0.0000	1.3047	(5.0620)	0.0000	1	(3.7573)	01/06/2025
688556.SH	12/26/2024	SDB3263985644	(35,261.00)	1.6133	(62,418.60)	(56,888.12)	0.0000	4.3300	(1,725.0000)	0.0000	7.5076	(27.2589)	0.0000	1	(19.7513)	01/06/2025
688556.SH	12/26/2024	SDB3263985644	(4,439.00)	1.6133	(7,883.34)	(7,161.63)	0.0000	4.3300	(1,725.0000)	0.0000	0.9482	(3.4316)	0.0000	1	(2.4834)	01/06/2025
688556.SH	12/26/2024	SDB3263985644	(17,581.00)	1.6133	(31,163.59)	(28,364.20)	0.0000	4.3300	(1,725.0000)	0.0000	3.7483	(13.5912)	0.0000	1	(9.8429)	01/06/2025
688556.SH	12/26/2024	SDB3263985644	(45,370.00)	1.6133	(80,466.24)	(73,197.42)	0.0000	4.3300	(1,725.0000)	0.0000	9.6783	(35.0738)	0.0000	1	(25.3955)	01/06/2025
688556.SH	12/26/2024	SDB3263985644	(1,892.00)	1.6133	(3,403.37)	(3,052.45)	0.0000	4.3300	(1,725.0000)	0.0000	0.4094	(1.4626)	0.0000	1	(1.0533)	01/06/2025
688556.SH	12/24/2024	SDB3263985644	(452.00)	1.6133	(747.76)	(729.23)	0.0000	4.3300	(1,725.0000)	0.0000	0.1799	(0.6988)	0.0000	2	(0.5190)	01/06/2025
688556.SH	12/24/2024	SDB3263985644	(6,548.00)	1.6133	(10,847.67)	(10,564.18)	0.0000	4.3300	(1,725.0000)	0.0000	2.6095	(10.1240)	0.0000	2	(7.5145)	01/06/2025
688556.SH	12/24/2024	SDB3263985644	(35,261.00)	1.6133	(62,418.60)	(56,888.12)	0.0000	4.3300	(1,725.0000)	0.0000	15.0151	(54.5178)	0.0000	2	(39.5026)	01/06/2025
688556.SH	12/24/2024	SDB3263985644	(4,439.00)	1.6133	(7,883.34)	(7,161.63)	0.0000	4.3300	(1,725.0000)	0.0000	1.8964	(6.8632)	0.0000	2	(4.9669)	01/06/2025
688556.SH	12/24/2024	SDB3263985644	(17,581.00)	1.6133	(31,163.59)	(28,364.20)	0.0000	4.3300	(1,725.0000)	0.0000	7.4966	(27.1824)	0.0000	2	(19.6858)	01/06/2025
688556.SH	12/24/2024	SDB3263985644	(45,370.00)	1.6133	(80,466.24)	(73,197.42)	0.0000	4.3300	(1,725.0000)	0.0000	19.3566	(70.1475)	0.0000	2	(50.7909)	01/06/2025
688556.SH	12/24/2024	SDB3263985644	(1,892.00)	1.6133	(3,403.37)	(3,052.45)	0.0000	4.3300	(1,725.0000)	0.0000	0.8187	(2.9253)	0.0000	2	(2.1066)	01/06/2025
688556.SH	12/23/2024	SDB3263985644	(452.00)	1.6487	(747.76)	(745.23)	0.0000	4.3300	(1,725.0000)	0.0000	0.0899	(0.3571)	0.0000	1	(0.2672)	01/06/2025
688556.SH	12/23/2024	SDB3263985644	(6,548.00)	1.6487	(10,847.67)	(10,795.98)	0.0000	4.3300	(1,725.0000)	0.0000	1.3047	(5.1731)	0.0000	1	(3.8683)	01/06/2025
688556.SH	12/23/2024	SDB3263985644	(35,261.00)	1.6487	(62,418.60)	(58,136.36)	0.0000	4.3300	(1,725.0000)	0.0000	7.5076	(27.8570)	0.0000	1	(20.3494)	01/06/2025
688556.SH	12/23/2024	SDB3263985644	(4,439.00)	1.6487	(7,883.34)	(7,131.77)	0.0000	4.3300	(1,725.0000)	0.0000	0.9482	(3.5069)	0.0000	1	(2.5587)	01/06/2025
688556.SH	12/23/2024	SDB3263985644	(17,581.00)	1.6487	(31,163.59)	(28,986.57)	0.0000	4.3300	(1,725.0000)	0.0000	3.7483	(13.8894)	0.0000	1	(10.1411)	01/06/2025
688556.SH	12/23/2024	SDB3263985644	(45,370.00)	1.6487	(80,466.24)	(74,803.52)	0.0000	4.3300	(1,725.0000)	0.0000	9.6783	(35.8434)	0.0000	1	(26.1651)	01/06/2025
688556.SH	12/23/2024	SDB3263985644	(1,892.00)	1.6487	(3,403.37)	(3,119.42)	0.0000	4.3300	(1,725.0000)	0.0000	0.4094	(1.4947)	0.0000	1	(1.0854)	01/06/2025
688556.SH	12/20/2024	SDB3263985644	(35,261.00)	1.6690	(62,418.60)	(58,850.15)	0.0000	4.3300	(1,725.0000)	0.0000	22.5227	(84.5971)	0.0000	3	(62.0744)	01/06/2025
688556.SH	12/20/2024	SDB3263985644	(4,439.00)	1.6690	(7,883.34)	(7,408.63)	0.0000	4.3300	(1,725.0000)	0.0000	2.8446	(10.6499)	0.0000	3	(7.8053)	01/06/2025
688556.SH	12/20/2024	SDB3263985644	(17,581.00)	1.6690	(31,163.59)	(29,342.46)	0.0000	4.3300	(1,725.0000)	0.0000	11.2449	(42.1798)	0.0000	3	(30.9349)	01/06/2025
688556.SH	12/20/2024	SDB3263985644	(45,370.00)	1.6690	(80,466.24)	(75,721.94)	0.0000	4.3300	(1,725.0000)	0.0000	29.0349	(108.8503)	0.0000	3	(79.8154)	01/06/2025
688556.SH	12/20/2024	SDB3263985644	(1,892.00)	1.6690	(3,403.37)	(3,157.72)	0.0000	4.3300	(1,725.0000)	0.0000	1.2281	(4.5392)	0.0000	3	(3.3112)	01/06/2025
688556.SH	12/19/2024	SDB3263985644	(35,261.00)	1.6796	(62,418.60)	(59,225.19)	0.0000	4.5800	(1,725.0000)	0.0000	7.9410	(28.3787)	0.0000	1	(20.4377)	01/06/2025
688556.SH	12/19/2024	SDB3263985644	(4,439.00)	1.6796	(7,883.34)	(7,455.85)	0.0000	4.5800	(1,725.0000)	0.0000	1.0029	(3.5726)	0.0000	1	(2.5697)	01/06/2025
688556.SH	12/19/2024	SDB3263985644	(17,581.00)	1.6796	(31,163.59)	(29,529.45)	0.0000	4.5800	(1,725.0000)	0.0000	3.9647	(14.1495)	0.0000	1	(10.1848)	01/06/2025
688556.SH	12/19/2024	SDB3263985644	(45,370.00)	1.6796	(80,466.24)	(76,204.50)	0.0000	4.5800	(1,725.0000)	0.0000	10.2371	(36.5147)	0.0000	1	(26.2776)	01/06/2025
688556.SH	12/19/2024	SDB3263985644	(1,892.00)	1.6796	(3,403.37)	(3,177.85)	0.0000	4.5800	(1,725.0000)	0.0000	0.4330	(1.5227)	0.0000	1	(1.0897)	01/06/2025
688556.SH	12/18/2024	SDB3263985644	(35,261.00)	1.6958	(62,418.60)	(59,795.15)	0.0000	4.5800	(1,727.8791)	0.0000	7.9410	(28.6997)	0.0000	1	(20.7586)	01/06/2025
688556.SH	12/18/2024	SDB3263985644	(4,439.00)	1.6958	(7,883.34)	(7,527.60)	0.0000	4.5800	(1,727.8791)	0.0000	1.0029	(3.6130)	0.0000	1	(2.6101)	01/06/2025
688556.SH	12/18/2024	SDB3263985644	(17,581.00)	1.6958	(31,163.59)	(29,813.63)	0.0000	4.5800	(1,727.8791)	0.0000	3.9647	(14.3095)	0.0000	1	(10.3448)	01/06/2025
688556.SH	12/18/2024	SDB3263985644	(45,370.00)	1.6958	(80,466.24)	(76,937.86)	0.0000	4.5800	(1,727.8791)	0.0000	10.2371	(36.9276)	0.0000	1	(26.6905)	01/06/2025
688556.SH	12/18/2024	SDB3263985644	(10,022.00)	1.6958	(18,027.80)	(16,995.18)	0.0000	4.5800	(1,727.8791)	0.0000	2.2935	(8.1571)	0.0000	1	(5.8636)	01/06/2025
688556.SH	12/17/2024	SDB3263985644	(35,261.00)	1.7795	(62,418.60)	(62,746.39)	0.0000	4.5800	(1,773.7552)	0.0000	7.9410	(30.9158)	0.0000	1	(22.9747)	01/06/2025
688556.SH	12/17/2024	SDB3263985644	(4,439.00)	1.7795	(7,883.34)	(7,899.13)	0.0000	4.5800	(1,773.7552)	0.0000	1.0029	(3.8920)	0.0000	1	(2.8890)	01/06/2025
688556.SH	12/17/2024	SDB3263985644	(17,581.00)	1.7795	(31,163.59)	(31,285.11)	0.0000	4.5800	(1,773.7552)	0.0000	3.9647	(15.4145)	0.0000	1	(11.4498)	01/06/2025
688556.SH	12/17/2024	SDB3263985644	(45,370.00)	1.7795	(80,466.24)	(80,735.19)	0.0000	4.5800	(1,773.7552)	0.0000	10.2371	(39.7790)	0.0000	1	(29.5419)	01/06/2025
688556.SH	12/17/2024	SDB3263985644	(20,700.00)	1.7795	(37,235.64)	(36,835.32)	0.0000	4.5800	(1,773.7552)	0.0000	4.7372	(18.1491)	0.0000	1	(13.4119)	01/06/2025
688556.SH	12/17/2024	SDB3263985644	(9,842.00)	1.7795	(17,803.36)	(17,513.68)	0.0000	4.5800	(1,773.7552)	0.0000	2.2650	(8.6292)	0.0000	1	(6.3642)	01/06/2025
688556.SH	12/17/2024	SDB3263985644	(1,008.00)	1.7795	(1,789.59)	(1,793.72)	0.0000	4.5800	(1,773.7552)	0.0000	0.2277	(0.8838)	0.0000	1	(0.6561)	01/06/2025
688556.SH	12/16/2024	SDB3263985644	(17,581.00)	1.7763	(31,163.59)	(31,229.17)	0.0000	4.5800	(1,794.2373)	0.0000	3.9647	(15.5646)	0.0000	1	(11.5999)	01/06/2025
688556.SH	12/16/2024	SDB3263985644	(45,370.00)	1.7763	(80,466.24)	(80,590.82)	0.0000	4.5800	(1,794.2373)	0.0000	10.2371	(40.1664)	0.0000	1	(29.9293)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
QINGDAO GAOCE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
688556.SH	12/16/2024	SDB3263985644	(20,700.00)	1.7763	(37,235.64)	(36,769.45)	0.0000	4.5800	(1,794.2373)	0.0000	4.7372	(18.3259)	0.0000	1	(13.5887)	01/06/2025
688556.SH	12/16/2024	SDB3263985644	(9,842.00)	1.7763	(17,803.36)	(17,482.36)	0.0000	4.5800	(1,794.2373)	0.0000	2.2650	(8.7132)	0.0000	1	(6.4482)	01/06/2025
688556.SH	12/16/2024	SDB3263985644	(1,008.00)	1.7763	(1,789.59)	(1,790.51)	0.0000	4.5800	(1,794.2373)	0.0000	0.2277	(0.8924)	0.0000	1	(0.6647)	01/06/2025
688556.SH	12/13/2024	SDB3263985644	(20,700.00)	1.7808	(37,235.64)	(36,863.51)	0.0000	4.5800	(1,932.3851)	0.0000	14.2116	(59.3621)	0.0000	3	(45.1505)	01/06/2025
688556.SH	12/13/2024	SDB3263985644	(9,842.00)	1.7808	(17,803.36)	(17,527.09)	0.0000	4.5800	(1,932.3851)	0.0000	6.7949	(28.2242)	0.0000	3	(21.4293)	01/06/2025
688556.SH	12/13/2024	SDB3263985644	(1,008.00)	1.7808	(1,789.59)	(1,795.09)	0.0000	4.5800	(1,932.3851)	0.0000	0.6830	(2.8907)	0.0000	3	(2.2076)	01/06/2025
688556.SH	12/12/2024	SDB3263985644	(37,715.00)	1.7754	(66,958.76)	(66,958.76)	0.0000	4.5800	(1,947.5241)	0.0000	8.5186	(36.2233)	0.0000	1	(27.7046)	01/06/2025
688556.SH	12/11/2024	SDB3263589502	(16,441.00)	1.7967	(29,160.86)	(29,539.61)	0.0000	4.5800	(2,011.2868)	0.0000	3.7099	(16.5035)	0.0000	1	(12.7936)	01/06/2025
688556.SH	12/11/2024	SDB3263589502	(4,988.00)	1.7967	(8,882.77)	(8,961.96)	0.0000	4.5800	(2,011.2868)	0.0000	1.1301	(5.0070)	0.0000	1	(3.8769)	01/06/2025
688556.SH	12/11/2024	SDB3263589502	(7,886.00)	1.7967	(14,086.26)	(14,168.81)	0.0000	4.5800	(2,011.2868)	0.0000	1.7921	(7.9160)	0.0000	1	(6.1239)	01/06/2025
688556.SH	12/10/2024	SDB3263589502	(29,615.00)	1.7731	(52,899.41)	(52,508.88)	0.0000	4.5800	(2,011.4257)	0.0000	6.7300	(29.3383)	0.0000	1	(22.6083)	01/06/2025
688556.SH	12/09/2024	SDB3263589502	(34,214.00)	1.7474	(61,114.31)	(59,786.43)	0.0000	4.5800	(2,013.2504)	0.0000	7.7751	(33.4347)	0.0000	1	(25.6596)	01/06/2025
688556.SH	12/06/2024	SDB3263589502	(45,365.00)	1.7862	(81,032.64)	(81,032.64)	0.0000	4.5800	(2,053.6138)	0.0000	30.9275	(138.6748)	0.0000	3	(107.7473)	01/06/2025
688556.SH	12/06/2024	SDB3263589502	(11,707.00)	1.7814	(20,854.28)	(20,854.28)	0.0000	4.5800	(2,053.6138)	0.0000	7.9594	(35.6889)	0.0000	3	(27.7295)	01/06/2025
688556.SH	12/05/2024	SDB3263426717	(621.00)	1.8074	(1,096.50)	(1,122.42)	0.0000	4.5800	(2,109.7589)	0.0000	0.1395	(0.6578)	0.0000	1	(0.5183)	01/06/2025
688556.SH	12/05/2024	SDB3263426717	(3,399.00)	1.8074	(6,077.03)	(6,143.49)	0.0000	4.5800	(2,109.7589)	0.0000	0.7731	(3.6004)	0.0000	1	(2.8272)	01/06/2025
688556.SH	12/05/2024	SDB3263426717	(1,525.00)	1.8074	(2,746.04)	(2,756.35)	0.0000	4.5800	(2,109.7589)	0.0000	0.3494	(1.6153)	0.0000	1	(1.2660)	01/06/2025
688556.SH	12/05/2024	SDB3263426717	(13,722.00)	1.8074	(24,708.94)	(24,801.69)	0.0000	4.5800	(2,109.7589)	0.0000	3.1435	(14.5349)	0.0000	1	(11.3914)	01/06/2025
688556.SH	12/04/2024	SDB3263426717	(1,525.00)	1.7851	(2,746.04)	(2,722.27)	0.0000	4.5800	(2,158.4721)	0.0000	0.3494	(1.6322)	0.0000	1	(1.2828)	01/06/2025
688556.SH	12/04/2024	SDB3263426717	(13,722.00)	1.7869	(24,708.94)	(24,519.44)	0.0000	4.5800	(2,158.4721)	0.0000	3.1435	(14.7013)	0.0000	1	(11.5577)	01/06/2025
TOTAL QINGDAO GAOCE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND												366.1106	(1,432.8169)	0.0000	(1,066.7063)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
QINGHAI HUZHOU BARLEY WINE CO., LTD. CMN CLASS A SERIES NORTHBOUND																
002646.ZK	12/19/2024	SDB3262540452	(3,100.00)	1.6426	(4,721.02)	(5,091.97)	0.0000	4.5800	(2,118.9929)	0.0000	0.6006	(2.9972)	0.0000	1	(2.3966)	01/06/2025
002646.ZK	12/19/2024	SDB3262540452	(5,390.00)	1.6426	(8,208.48)	(8,853.46)	0.0000	4.5800	(2,118.9929)	0.0000	1.0443	(5.2112)	0.0000	1	(4.1669)	01/06/2025
002646.ZK	12/18/2024	SDB3262540452	(3,100.00)	1.6766	(4,721.02)	(5,197.39)	0.0000	4.5800	(2,201.0000)	0.0000	0.6006	(3.1776)	0.0000	1	(2.5770)	01/06/2025
002646.ZK	12/18/2024	SDB3262540452	(33,500.00)	1.6766	(51,017.45)	(56,165.40)	0.0000	4.5800	(2,201.0000)	0.0000	6.4906	(34.3389)	0.0000	1	(27.8483)	01/06/2025
002646.ZK	12/18/2024	SDB3262540452	(900.00)	1.6766	(1,370.62)	(1,508.92)	0.0000	4.5800	(2,201.0000)	0.0000	0.1744	(0.9225)	0.0000	1	(0.7482)	01/06/2025
002646.ZK	12/17/2024	SDB3262540452	(3,100.00)	1.6859	(4,721.02)	(5,226.29)	0.0000	4.5800	(2,201.0000)	0.0000	0.6006	(3.1953)	0.0000	1	(2.5947)	01/06/2025
002646.ZK	12/17/2024	SDB3262540452	(33,500.00)	1.6859	(51,017.45)	(56,477.65)	0.0000	4.5800	(2,201.0000)	0.0000	6.4906	(34.5298)	0.0000	1	(28.0393)	01/06/2025
002646.ZK	12/17/2024	SDB3262540452	(900.00)	1.6859	(1,370.62)	(1,517.31)	0.0000	4.5800	(2,201.0000)	0.0000	0.1744	(0.9277)	0.0000	1	(0.7533)	01/06/2025
002646.ZK	12/16/2024	SDB3262540452	(3,100.00)	1.5351	(4,721.02)	(4,758.95)	0.0000	4.5800	(2,201.0000)	0.0000	0.6006	(2.9096)	0.0000	1	(2.3089)	01/06/2025
002646.ZK	12/16/2024	SDB3262540452	(33,500.00)	1.5351	(51,017.45)	(51,427.32)	0.0000	4.5800	(2,201.0000)	0.0000	6.4906	(31.4421)	0.0000	1	(24.9515)	01/06/2025
002646.ZK	12/16/2024	SDB3262540452	(900.00)	1.5351	(1,370.62)	(1,381.63)	0.0000	4.5800	(2,201.0000)	0.0000	0.1744	(0.8447)	0.0000	1	(0.6703)	01/06/2025
002646.ZK	12/13/2024	SDB3262540452	(3,100.00)	1.4951	(4,721.02)	(4,634.75)	0.0000	4.5800	(2,201.0000)	0.0000	1.8019	(8.5009)	0.0000	3	(6.6991)	01/06/2025
002646.ZK	12/13/2024	SDB3262540452	(33,500.00)	1.4951	(51,017.45)	(50,085.25)	0.0000	4.5800	(2,201.0000)	0.0000	19.4717	(91.8647)	0.0000	3	(72.3930)	01/06/2025
002646.ZK	12/13/2024	SDB3262540452	(900.00)	1.4951	(1,370.62)	(1,345.57)	0.0000	4.5800	(2,201.0000)	0.0000	0.5231	(2.4680)	0.0000	3	(1.9449)	01/06/2025
002646.ZK	12/12/2024	SDB3262540452	(3,100.00)	1.4702	(4,721.02)	(4,557.51)	0.0000	4.5800	(2,207.2834)	0.0000	0.6006	(2.7944)	0.0000	1	(2.1937)	01/06/2025
002646.ZK	12/12/2024	SDB3262540452	(33,500.00)	1.4702	(51,017.45)	(49,250.53)	0.0000	4.5800	(2,207.2834)	0.0000	6.4906	(30.1972)	0.0000	1	(23.7066)	01/06/2025
002646.ZK	12/12/2024	SDB3262540452	(4,000.00)	1.4702	(6,091.64)	(5,880.66)	0.0000	4.5800	(2,207.2834)	0.0000	0.7750	(3.6056)	0.0000	1	(2.8306)	01/06/2025
002646.ZK	12/12/2024	SDB3262540452	(1,900.00)	1.4702	(2,893.53)	(2,793.31)	0.0000	4.5800	(2,207.2834)	0.0000	0.3681	(1.7127)	0.0000	1	(1.3446)	01/06/2025
002646.ZK	12/12/2024	SDB3262540452	(300.00)	1.4702	(456.87)	(441.05)	0.0000	4.5800	(2,207.2834)	0.0000	0.0581	(0.2704)	0.0000	1	(0.2123)	01/06/2025
002646.ZK	12/12/2024	SDB3262540452	(500.00)	1.4702	(761.45)	(735.08)	0.0000	4.5800	(2,207.2834)	0.0000	0.0969	(0.4507)	0.0000	1	(0.3538)	01/06/2025
002646.ZK	12/12/2024	SDB3262540452	(3,500.00)	1.4702	(5,330.18)	(5,145.58)	0.0000	4.5800	(2,207.2834)	0.0000	0.6781	(3.1549)	0.0000	1	(2.4768)	01/06/2025
002646.ZK	12/12/2024	SDB3262540452	(4,000.00)	1.4702	(6,091.64)	(5,880.66)	0.0000	4.5800	(2,207.2834)	0.0000	0.7750	(3.6056)	0.0000	1	(2.8306)	01/06/2025
002646.ZK	12/11/2024	SDB3262540452	(3,100.00)	1.4897	(4,721.02)	(4,618.01)	0.0000	4.5800	(2,207.2834)	0.0000	0.6006	(2.8315)	0.0000	1	(2.2308)	01/06/2025
002646.ZK	12/11/2024	SDB3262540452	(33,500.00)	1.4897	(51,017.45)	(49,904.31)	0.0000	4.5800	(2,207.2834)	0.0000	6.4906	(30.5980)	0.0000	1	(24.1075)	01/06/2025
002646.ZK	12/11/2024	SDB3262540452	(4,000.00)	1.4897	(6,091.64)	(5,958.72)	0.0000	4.5800	(2,207.2834)	0.0000	0.7750	(3.6535)	0.0000	1	(2.8785)	01/06/2025
002646.ZK	12/11/2024	SDB3262540452	(1,900.00)	1.4897	(2,893.53)	(2,830.39)	0.0000	4.5800	(2,207.2834)	0.0000	0.3681	(1.7354)	0.0000	1	(1.3673)	01/06/2025
002646.ZK	12/11/2024	SDB3262540452	(300.00)	1.4897	(456.87)	(446.90)	0.0000	4.5800	(2,207.2834)	0.0000	0.0581	(0.2740)	0.0000	1	(0.2159)	01/06/2025
002646.ZK	12/11/2024	SDB3262540452	(500.00)	1.4897	(761.45)	(744.84)	0.0000	4.5800	(2,207.2834)	0.0000	0.0969	(0.4567)	0.0000	1	(0.3598)	01/06/2025
002646.ZK	12/11/2024	SDB3262540452	(3,500.00)	1.4897	(5,330.18)	(5,213.88)	0.0000	4.5800	(2,207.2834)	0.0000	0.6781	(3.1968)	0.0000	1	(2.5187)	01/06/2025
002646.ZK	12/11/2024	SDB3262540452	(4,000.00)	1.4897	(6,091.64)	(5,958.72)	0.0000	4.5800	(2,207.2834)	0.0000	0.7750	(3.6535)	0.0000	1	(2.8785)	01/06/2025
002646.ZK	12/10/2024	SDB3262540452	(3,100.00)	1.4844	(4,721.02)	(4,601.68)	0.0000	4.5800	(2,207.2834)	0.0000	0.6006	(2.8214)	0.0000	1	(2.2208)	01/06/2025
002646.ZK	12/10/2024	SDB3262540452	(33,500.00)	1.4844	(51,017.45)	(49,727.87)	0.0000	4.5800	(2,207.2834)	0.0000	6.4906	(30.4899)	0.0000	1	(23.9993)	01/06/2025
002646.ZK	12/10/2024	SDB3262540452	(4,000.00)	1.4844	(6,091.64)	(5,937.66)	0.0000	4.5800	(2,207.2834)	0.0000	0.7750	(3.6406)	0.0000	1	(2.8656)	01/06/2025
002646.ZK	12/10/2024	SDB3262540452	(1,900.00)	1.4844	(2,893.53)	(2,820.39)	0.0000	4.5800	(2,207.2834)	0.0000	0.3681	(1.7293)	0.0000	1	(1.3612)	01/06/2025
002646.ZK	12/10/2024	SDB3262540452	(300.00)	1.4844	(456.87)	(445.32)	0.0000	4.5800	(2,207.2834)	0.0000	0.0581	(0.2730)	0.0000	1	(0.2149)	01/06/2025
002646.ZK	12/10/2024	SDB3262540452	(500.00)	1.4844	(761.45)	(742.21)	0.0000	4.5800	(2,207.2834)	0.0000	0.0969	(0.4551)	0.0000	1	(0.3582)	01/06/2025
002646.ZK	12/10/2024	SDB3262540452	(3,500.00)	1.4844	(5,330.18)	(5,195.45)	0.0000	4.5800	(2,207.2834)	0.0000	0.6781	(3.1855)	0.0000	1	(2.5074)	01/06/2025
002646.ZK	12/10/2024	SDB3262540452	(4,000.00)	1.4844	(6,091.64)	(5,937.66)	0.0000	4.5800	(2,207.2834)	0.0000	0.7750	(3.6406)	0.0000	1	(2.8656)	01/06/2025
002646.ZK	12/09/2024	SDB3262540452	(3,100.00)	1.4852	(4,721.02)	(4,604.26)	0.0000	4.5800	(2,207.2834)	0.0000	0.6006	(2.8230)	0.0000	1	(2.2224)	01/06/2025
002646.ZK	12/09/2024	SDB3262540452	(33,500.00)	1.4852	(51,017.45)	(49,755.67)	0.0000	4.5800	(2,207.2834)	0.0000	6.4906	(30.5069)	0.0000	1	(24.0164)	01/06/2025
002646.ZK	12/09/2024	SDB3262540452	(4,000.00)	1.4852	(6,091.64)	(5,940.98)	0.0000	4.5800	(2,207.2834)	0.0000	0.7750	(3.6426)	0.0000	1	(2.8676)	01/06/2025
002646.ZK	12/09/2024	SDB3262540452	(1,900.00)	1.4852	(2,893.53)	(2,821.96)	0.0000	4.5800	(2,207.2834)	0.0000	0.3681	(1.7302)	0.0000	1	(1.3621)	01/06/2025
002646.ZK	12/09/2024	SDB3262540452	(300.00)	1.4852	(456.87)	(445.57)	0.0000	4.5800	(2,207.2834)	0.0000	0.0581	(0.2732)	0.0000	1	(0.2151)	01/06/2025
002646.ZK	12/09/2024	SDB3262540452	(500.00)	1.4852	(761.45)	(742.62)	0.0000	4.5800	(2,207.2834)	0.0000	0.0969	(0.4553)	0.0000	1	(0.3585)	01/06/2025
002646.ZK	12/09/2024	SDB3262540452	(3,500.00)	1.4852	(5,330.18)	(5,198.35)	0.0000	4.5800	(2,207.2834)	0.0000	0.6781	(3.1873)	0.0000	1	(2.5092)	01/06/2025
002646.ZK	12/09/2024	SDB3262540452	(4,000.00)	1.4852	(6,091.64)	(5,940.98)	0.0000	4.5800	(2,207.2834)	0.0000	0.7750	(3.6426)	0.0000	1	(2.8676)	01/06/2025
002646.ZK	12/06/2024	SDB3262540452	(3,100.00)	1.5165	(4,721.02)	(4,701.28)	0.0000	4.5800	(2,207.2834)	0.0000	1.8019	(8.6475)	0.0000	3	(6.8457)	01/06/2025
002646.ZK	12/06/2024	SDB3262540452	(33,500.00)	1.5165	(51,017.45)	(50,804.16)	0.0000	4.5800	(2,207.2834)	0.0000	19.4717	(93.4493)	0.0000	3	(73.9776)	01/06/2025
002646.ZK	12/06/2024	SDB3262540452	(4,000.00)	1.5165	(6,091.64)	(6,066.17)	0.0000	4.5800	(2,207.2834)	0.0000	2.3250	(11.1581)	0.0000	3	(8.8332)	01/06/2025
002646.ZK	12/06/2024	SDB3262540452	(1,900.00)	1.5165	(2,893.53)	(2,881.43)	0.0000	4.5800	(2,207.2834)	0.0000	1.1044	(5.3001)	0.0000	3	(4.1957)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
QINGHAI HUZHU BARLEY WINE CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002646.ZK	12/06/2024	SDB3262540452	(300.00)	1.5165	(456.87)	(454.96)	0.0000	4.5800	(2,207.2834)	0.0000	0.1744	(0.8369)	0.0000	3	(0.6625)	01/06/2025
002646.ZK	12/06/2024	SDB3262540452	(500.00)	1.5165	(761.45)	(758.27)	0.0000	4.5800	(2,207.2834)	0.0000	0.2906	(1.3948)	0.0000	3	(1.1041)	01/06/2025
002646.ZK	12/06/2024	SDB3262540452	(3,500.00)	1.5165	(5,330.18)	(5,307.90)	0.0000	4.5800	(2,207.2834)	0.0000	2.0344	(9.7634)	0.0000	3	(7.7290)	01/06/2025
002646.ZK	12/06/2024	SDB3262540452	(4,000.00)	1.5165	(6,091.64)	(6,066.17)	0.0000	4.5800	(2,207.2834)	0.0000	2.3250	(11.1581)	0.0000	3	(8.8332)	01/06/2025
002646.ZK	12/05/2024	SDB3262540452	(3,100.00)	1.5247	(4,721.02)	(4,726.65)	0.0000	4.5800	(2,207.2834)	0.0000	0.6006	(2.8981)	0.0000	1	(2.2975)	01/06/2025
002646.ZK	12/05/2024	SDB3262540452	(33,500.00)	1.5247	(51,017.45)	(51,078.35)	0.0000	4.5800	(2,207.2834)	0.0000	6.4906	(31.3179)	0.0000	1	(24.8273)	01/06/2025
002646.ZK	12/05/2024	SDB3262540452	(4,000.00)	1.5247	(6,091.64)	(6,098.91)	0.0000	4.5800	(2,207.2834)	0.0000	0.7750	(3.7394)	0.0000	1	(2.9645)	01/06/2025
002646.ZK	12/05/2024	SDB3262540452	(1,900.00)	1.5247	(2,893.53)	(2,896.98)	0.0000	4.5800	(2,207.2834)	0.0000	0.3681	(1.7762)	0.0000	1	(1.4081)	01/06/2025
002646.ZK	12/05/2024	SDB3262540452	(300.00)	1.5247	(456.87)	(457.42)	0.0000	4.5800	(2,207.2834)	0.0000	0.0581	(0.2805)	0.0000	1	(0.2223)	01/06/2025
002646.ZK	12/05/2024	SDB3262540452	(500.00)	1.5247	(761.45)	(762.36)	0.0000	4.5800	(2,207.2834)	0.0000	0.0989	(0.4674)	0.0000	1	(0.3706)	01/06/2025
002646.ZK	12/05/2024	SDB3262540452	(3,500.00)	1.5247	(5,330.18)	(5,336.54)	0.0000	4.5800	(2,207.2834)	0.0000	0.6781	(3.2720)	0.0000	1	(2.5939)	01/06/2025
002646.ZK	12/05/2024	SDB3262540452	(4,000.00)	1.5247	(6,091.64)	(6,098.91)	0.0000	4.5800	(2,207.2834)	0.0000	0.7750	(3.7394)	0.0000	1	(2.9645)	01/06/2025
002646.ZK	12/04/2024	SDB3262540452	(3,100.00)	1.5229	(4,721.02)	(4,721.02)	0.0000	4.5800	(2,207.2834)	0.0000	0.6006	(2.8946)	0.0000	1	(2.2940)	01/06/2025
002646.ZK	12/04/2024	SDB3262540452	(33,500.00)	1.5229	(51,017.45)	(51,017.45)	0.0000	4.5800	(2,207.2834)	0.0000	6.4906	(31.2805)	0.0000	1	(24.7900)	01/06/2025
002646.ZK	12/04/2024	SDB3262540452	(4,000.00)	1.5229	(6,091.64)	(6,091.64)	0.0000	4.5800	(2,207.2834)	0.0000	0.7750	(3.7350)	0.0000	1	(2.9600)	01/06/2025
002646.ZK	12/04/2024	SDB3262540452	(1,900.00)	1.5229	(2,893.53)	(2,893.53)	0.0000	4.5800	(2,207.2834)	0.0000	0.3681	(1.7741)	0.0000	1	(1.4060)	01/06/2025
002646.ZK	12/04/2024	SDB3262540452	(300.00)	1.5229	(456.87)	(456.87)	0.0000	4.5800	(2,207.2834)	0.0000	0.0581	(0.2801)	0.0000	1	(0.2220)	01/06/2025
002646.ZK	12/04/2024	SDB3262540452	(500.00)	1.5229	(761.45)	(761.45)	0.0000	4.5800	(2,207.2834)	0.0000	0.0969	(0.4669)	0.0000	1	(0.3700)	01/06/2025
002646.ZK	12/04/2024	SDB3262540452	(3,500.00)	1.5229	(5,330.18)	(5,330.18)	0.0000	4.5800	(2,207.2834)	0.0000	0.6781	(3.2681)	0.0000	1	(2.5900)	01/06/2025
002646.ZK	12/04/2024	SDB3262540452	(4,000.00)	1.5229	(6,091.64)	(6,091.64)	0.0000	4.5800	(2,207.2834)	0.0000	0.7750	(3.7350)	0.0000	1	(2.9600)	01/06/2025
TOTAL QINGHAI HUZHU BARLEY WINE CO., LTD. CMN CLASS A SERIES NORTHBOUND											133.8197	(644.6514)	0.0000		(510.8317)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
QUANTUMCTEK CO.,LTD. CMN CLASS A SERIES NORTHBOUND																
688027.SH	01/03/2025	SDB3263530567	(600.00)	42.9619	(24,481.89)	(25,777.14)	0.0000	4.3300	(2,075.0000)	0.0000	8.8339	(44.5730)	0.0000	3	(35.7391)	01/06/2025
688027.SH	01/02/2025	SDB3263530567	(600.00)	44.4995	(24,481.89)	(26,699.71)	0.0000	4.3300	(2,075.0000)	0.0000	2.9446	(15.3894)	0.0000	1	(12.4448)	01/06/2025
688027.SH	12/31/2024	SDB3263530567	(600.00)	43.4814	(24,481.89)	(26,088.81)	0.0000	4.3300	(2,075.0000)	0.0000	5.8893	(30.0746)	0.0000	2	(24.1854)	01/06/2025
688027.SH	12/30/2024	SDB3263530567	(600.00)	42.9630	(24,481.89)	(25,777.82)	0.0000	4.3300	(2,075.0000)	0.0000	2.9446	(14.8580)	0.0000	1	(11.9134)	01/06/2025
688027.SH	12/27/2024	SDB3263530567	(600.00)	44.6401	(24,481.89)	(26,784.07)	0.0000	4.3300	(2,075.0000)	0.0000	8.8339	(46.3141)	0.0000	3	(37.4802)	01/06/2025
688027.SH	12/26/2024	SDB3263530567	(600.00)	44.5105	(24,481.89)	(26,706.32)	0.0000	4.3300	(2,075.0000)	0.0000	2.9446	(15.3932)	0.0000	1	(12.4486)	01/06/2025
688027.SH	12/24/2024	SDB3263530567	(600.00)	44.5105	(24,481.89)	(26,706.32)	0.0000	4.3300	(2,075.0000)	0.0000	5.8893	(30.7864)	0.0000	2	(24.8972)	01/06/2025
688027.SH	12/23/2024	SDB3263530567	(600.00)	46.0427	(24,481.89)	(27,625.64)	0.0000	4.3300	(2,075.0000)	0.0000	2.9446	(15.9231)	0.0000	1	(12.9785)	01/06/2025
688027.SH	12/20/2024	SDB3263530567	(600.00)	42.4008	(24,481.89)	(25,440.46)	0.0000	4.3300	(2,075.0000)	0.0000	8.8339	(43.9908)	0.0000	3	(35.1569)	01/06/2025
688027.SH	12/19/2024	SDB3263530567	(600.00)	42.6904	(24,481.89)	(25,614.25)	0.0000	4.5800	(2,075.0000)	0.0000	3.1146	(14.7638)	0.0000	1	(11.6491)	01/06/2025
688027.SH	12/18/2024	SDB3263530567	(600.00)	42.8612	(24,481.89)	(25,716.70)	0.0000	4.5800	(2,075.0000)	0.0000	3.1146	(14.8228)	0.0000	1	(11.7082)	01/06/2025
688027.SH	12/17/2024	SDB3263530567	(600.00)	45.0073	(24,481.89)	(27,004.40)	0.0000	4.5800	(2,075.0000)	0.0000	3.1146	(15.5650)	0.0000	1	(12.4504)	01/06/2025
688027.SH	12/16/2024	SDB3263530567	(600.00)	48.3694	(24,481.89)	(29,021.66)	0.0000	4.5800	(2,075.0000)	0.0000	3.1146	(16.7278)	0.0000	1	(13.6131)	01/06/2025
688027.SH	12/13/2024	SDB3263530567	(600.00)	42.3786	(24,481.89)	(25,427.16)	0.0000	4.5800	(2,075.0000)	0.0000	9.3439	(43.9678)	0.0000	3	(34.6239)	01/06/2025
688027.SH	12/12/2024	SDB3263530567	(600.00)	39.6451	(24,481.89)	(23,787.05)	0.0000	4.5800	(2,075.0000)	0.0000	3.1146	(13.7106)	0.0000	1	(10.5959)	01/06/2025
688027.SH	12/11/2024	SDB3263530567	(600.00)	39.8428	(24,481.89)	(23,905.66)	0.0000	4.5800	(2,075.0000)	0.0000	3.1146	(13.7790)	0.0000	1	(10.6643)	01/06/2025
688027.SH	12/10/2024	SDB3263530567	(600.00)	40.1314	(24,481.89)	(24,078.84)	0.0000	4.5800	(2,075.0000)	0.0000	3.1146	(13.8788)	0.0000	1	(10.7641)	01/06/2025
688027.SH	12/09/2024	SDB3263530567	(600.00)	40.2910	(24,481.89)	(24,174.61)	0.0000	4.5800	(2,075.0000)	0.0000	3.1146	(13.9340)	0.0000	1	(10.8193)	01/06/2025
688027.SH	12/06/2024	SDB3263530567	(600.00)	39.5685	(24,481.89)	(23,741.08)	0.0000	4.5800	(2,075.0000)	0.0000	9.3439	(41.0523)	0.0000	3	(31.7084)	01/06/2025
688027.SH	12/05/2024	SDB3263530567	(600.00)	40.8031	(24,481.89)	(24,481.89)	0.0000	4.5800	(2,075.0000)	0.0000	3.1146	(14.1111)	0.0000	1	(10.9964)	01/06/2025
TOTAL QUANTUMCTEK CO.,LTD. CMN CLASS A SERIES NORTHBOUND												96.7783	(473.6156)	0.0000	(376.8373)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement

AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
QUECTEL WIRELESS SOLUTIONS CO., LTD. CMN CLASS A SERIES NORTHBOUND																
603236.SH	01/03/2025	SDB3264921685	(500.00)	9.6281	(4,814.03)	(4,814.03)	0.0000	4.3300	(1,725.0000)	0.0000	1.7371	(6.9202)	0.0000	3	(5.1831)	01/06/2025
603236.SH	01/03/2025	SDB3264921685	(1,000.00)	9.7024	(9,702.35)	(9,702.35)	0.0000	4.3300	(1,725.0000)	0.0000	3.5009	(13.9471)	0.0000	3	(10.4462)	01/06/2025
TOTAL QUECTEL WIRELESS SOLUTIONS CO., LTD. CMN CLASS A SERIES NORTHBOUND											5.2380	(20.8673)	0.0000		(15.6293)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
RANGE INTELLIGENT COMPUTING TECHNOLOGY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND																
300442.ZK	01/03/2025	SDB3260487510	(500.00)	7.3781	(2,778.91)	(3,689.03)	0.0000	4.3300	(1,444.4347)	0.0000	1.0027	(4.4405)	0.0000	3	(3.4378)	01/06/2025
300442.ZK	01/03/2025	SDB3260487510	(1,900.00)	7.3781	(10,894.23)	(14,018.33)	0.0000	4.3300	(1,444.4347)	0.0000	3.9310	(16.8738)	0.0000	3	(12.9428)	01/06/2025
300442.ZK	01/03/2025	SDB3260487510	(3,500.00)	7.3781	(17,165.26)	(25,823.24)	0.0000	4.3300	(1,444.4347)	0.0000	6.1938	(31.0833)	0.0000	3	(24.8895)	01/06/2025
300442.ZK	01/03/2025	SDB3260487510	(1,000.00)	7.3781	(4,901.29)	(7,378.07)	0.0000	4.3300	(1,444.4347)	0.0000	1.7685	(8.8810)	0.0000	3	(7.1124)	01/06/2025
300442.ZK	01/03/2025	SDB3260487510	(1,000.00)	7.3781	(4,656.29)	(7,378.07)	0.0000	4.3300	(1,444.4347)	0.0000	1.6801	(8.8810)	0.0000	3	(7.2008)	01/06/2025
300442.ZK	01/03/2025	SDB3260487510	(5,800.00)	7.3781	(27,061.47)	(42,792.81)	0.0000	4.3300	(1,444.4347)	0.0000	9.7647	(51.5095)	0.0000	3	(41.7448)	01/06/2025
300442.ZK	01/03/2025	SDB3260487510	(14,400.00)	7.3781	(66,380.18)	(106,244.21)	0.0000	4.3300	(1,444.4347)	0.0000	23.9522	(127.8857)	0.0000	3	(103.9335)	01/06/2025
300442.ZK	01/03/2025	SDB3260487510	(5,400.00)	7.3781	(24,642.88)	(39,841.58)	0.0000	4.3300	(1,444.4347)	0.0000	8.8920	(47.9571)	0.0000	3	(39.0652)	01/06/2025
300442.ZK	01/03/2025	SDB3260487510	(1,200.00)	7.3781	(5,545.68)	(8,853.68)	0.0000	4.3300	(1,444.4347)	0.0000	2.0011	(10.6571)	0.0000	3	(8.6561)	01/06/2025
300442.ZK	01/03/2025	SDB3260487510	(3,000.00)	7.3781	(13,894.73)	(22,134.21)	0.0000	4.3300	(1,444.4347)	0.0000	5.0137	(26.6429)	0.0000	3	(21.6292)	01/06/2025
300442.ZK	01/03/2025	SDB3260487510	(2,900.00)	7.3781	(13,782.04)	(21,396.40)	0.0000	4.3300	(1,444.4347)	0.0000	4.9730	(25.7548)	0.0000	3	(20.7817)	01/06/2025
300442.ZK	01/03/2025	SDB3260487510	(1,800.00)	7.3781	(8,542.65)	(13,280.53)	0.0000	4.3300	(1,444.4347)	0.0000	3.0825	(15.9857)	0.0000	3	(12.9032)	01/06/2025
300442.ZK	01/03/2025	SDB3260487510	(200.00)	7.3781	(917.06)	(1,475.61)	0.0000	4.3300	(1,444.4347)	0.0000	0.3309	(1.7762)	0.0000	3	(1.4453)	01/06/2025
300442.ZK	01/03/2025	SDB3260487510	(67.00)	7.3781	(307.22)	(494.33)	0.0000	4.3300	(1,444.4347)	0.0000	0.1109	(0.5950)	0.0000	3	(0.4842)	01/06/2025
300442.ZK	01/03/2025	SDB3260487510	(33.00)	7.3781	(151.32)	(243.48)	0.0000	4.3300	(1,444.4347)	0.0000	0.0546	(0.2931)	0.0000	3	(0.2385)	01/06/2025
300442.ZK	01/03/2025	SDB3260487510	(1,200.00)	7.3781	(5,502.37)	(8,853.68)	0.0000	4.3300	(1,444.4347)	0.0000	1.9854	(10.6571)	0.0000	3	(8.6717)	01/06/2025
300442.ZK	01/03/2025	SDB3260487510	(200.00)	7.3781	(917.06)	(1,475.61)	0.0000	4.3300	(1,444.4347)	0.0000	0.3309	(1.7762)	0.0000	3	(1.4453)	01/06/2025
300442.ZK	01/03/2025	SDB3260487510	(2,900.00)	7.3781	(13,297.40)	(21,396.40)	0.0000	4.3300	(1,444.4347)	0.0000	4.7981	(25.7548)	0.0000	3	(20.9566)	01/06/2025
300442.ZK	01/03/2025	SDB3260487510	(200.00)	7.3781	(917.06)	(1,475.61)	0.0000	4.3300	(1,444.4347)	0.0000	0.3309	(1.7762)	0.0000	3	(1.4453)	01/06/2025
300442.ZK	01/03/2025	SDB3260487510	(100.00)	7.3781	(458.53)	(737.81)	0.0000	4.3300	(1,444.4347)	0.0000	0.1655	(0.8881)	0.0000	3	(0.7226)	01/06/2025
300442.ZK	01/03/2025	SDB3260487510	(500.00)	7.3781	(2,292.66)	(3,689.03)	0.0000	4.3300	(1,444.4347)	0.0000	0.8273	(4.4405)	0.0000	3	(3.6132)	01/06/2025
300442.ZK	01/03/2025	SDB3260487510	(1,900.00)	7.3781	(8,712.09)	(14,018.33)	0.0000	4.3300	(1,444.4347)	0.0000	3.1436	(16.8738)	0.0000	3	(13.7302)	01/06/2025
300442.ZK	01/03/2025	SDB3260487510	(300.00)	7.3781	(1,375.59)	(2,213.42)	0.0000	4.3300	(1,444.4347)	0.0000	0.4964	(2.6643)	0.0000	3	(2.1679)	01/06/2025
300442.ZK	01/03/2025	SDB3260487510	(100.00)	7.3781	(458.53)	(737.81)	0.0000	4.3300	(1,444.4347)	0.0000	0.1655	(0.8881)	0.0000	3	(0.7226)	01/06/2025
300442.ZK	01/03/2025	SDB3260487510	(100.00)	7.3781	(458.53)	(737.81)	0.0000	4.3300	(1,444.4347)	0.0000	0.1655	(0.8881)	0.0000	3	(0.7226)	01/06/2025
300442.ZK	01/03/2025	SDB3260487510	(400.00)	7.3781	(1,834.12)	(2,951.23)	0.0000	4.3300	(1,444.4347)	0.0000	0.6618	(3.5524)	0.0000	3	(2.8906)	01/06/2025
300442.ZK	01/03/2025	SDB3260487510	(3,600.00)	7.3781	(16,507.12)	(26,561.05)	0.0000	4.3300	(1,444.4347)	0.0000	5.9563	(31.9714)	0.0000	3	(26.0151)	01/06/2025
300442.ZK	01/03/2025	SDB3260487510	(100.00)	7.3781	(458.53)	(737.81)	0.0000	4.3300	(1,444.4347)	0.0000	0.1655	(0.8881)	0.0000	3	(0.7226)	01/06/2025
300442.ZK	01/03/2025	SDB3260487510	(2,200.00)	7.3781	(10,087.68)	(16,231.75)	0.0000	4.3300	(1,444.4347)	0.0000	3.6400	(19.5381)	0.0000	3	(15.8981)	01/06/2025
300442.ZK	01/03/2025	SDB3260487510	(500.00)	7.3781	(2,292.66)	(3,689.03)	0.0000	4.3300	(1,444.4347)	0.0000	0.8273	(4.4405)	0.0000	3	(3.6132)	01/06/2025
300442.ZK	01/03/2025	SDB3260487510	(500.00)	7.3781	(2,292.66)	(3,689.03)	0.0000	4.3300	(1,444.4347)	0.0000	0.8273	(4.4405)	0.0000	3	(3.6132)	01/06/2025
300442.ZK	01/02/2025	SDB3260487510	(500.00)	7.4622	(2,778.91)	(3,731.11)	0.0000	4.3300	(1,459.7962)	0.0000	0.3342	(1.5130)	0.0000	1	(1.1787)	01/06/2025
300442.ZK	01/02/2025	SDB3260487510	(1,900.00)	7.4622	(10,894.23)	(14,178.23)	0.0000	4.3300	(1,459.7962)	0.0000	3.1103	(5.7493)	0.0000	1	(4.4389)	01/06/2025
300442.ZK	01/02/2025	SDB3260487510	(3,500.00)	7.4622	(17,165.26)	(26,117.79)	0.0000	4.3300	(1,459.7962)	0.0000	2.0646	(10.5907)	0.0000	1	(8.5261)	01/06/2025
300442.ZK	01/02/2025	SDB3260487510	(1,000.00)	7.4622	(4,901.29)	(7,462.23)	0.0000	4.3300	(1,459.7962)	0.0000	0.5895	(3.0259)	0.0000	1	(2.4364)	01/06/2025
300442.ZK	01/02/2025	SDB3260487510	(1,000.00)	7.4622	(4,656.29)	(7,462.23)	0.0000	4.3300	(1,459.7962)	0.0000	0.5600	(3.0259)	0.0000	1	(2.4659)	01/06/2025
300442.ZK	01/02/2025	SDB3260487510	(5,800.00)	7.4622	(27,061.47)	(43,280.92)	0.0000	4.3300	(1,459.7962)	0.0000	3.2549	(17.5504)	0.0000	1	(14.2955)	01/06/2025
300442.ZK	01/02/2025	SDB3260487510	(14,400.00)	7.4622	(66,380.18)	(107,456.07)	0.0000	4.3300	(1,459.7962)	0.0000	7.9841	(43.5733)	0.0000	1	(35.5893)	01/06/2025
300442.ZK	01/02/2025	SDB3260487510	(5,400.00)	7.4622	(24,642.88)	(40,296.03)	0.0000	4.3300	(1,459.7962)	0.0000	2.9640	(16.3400)	0.0000	1	(13.3760)	01/06/2025
300442.ZK	01/02/2025	SDB3260487510	(1,200.00)	7.4622	(5,545.68)	(8,954.67)	0.0000	4.3300	(1,459.7962)	0.0000	0.6670	(3.6311)	0.0000	1	(2.9641)	01/06/2025
300442.ZK	01/02/2025	SDB3260487510	(3,000.00)	7.4622	(13,894.73)	(22,386.68)	0.0000	4.3300	(1,459.7962)	0.0000	1.6712	(9.0778)	0.0000	1	(7.4065)	01/06/2025
300442.ZK	01/02/2025	SDB3260487510	(2,900.00)	7.4622	(13,782.04)	(21,640.46)	0.0000	4.3300	(1,459.7962)	0.0000	1.6577	(8.7752)	0.0000	1	(7.1175)	01/06/2025
300442.ZK	01/02/2025	SDB3260487510	(1,800.00)	7.4622	(8,542.65)	(13,432.01)	0.0000	4.3300	(1,459.7962)	0.0000	1.0275	(5.4467)	0.0000	1	(4.4192)	01/06/2025
300442.ZK	01/02/2025	SDB3260487510	(200.00)	7.4622	(917.06)	(1,492.45)	0.0000	4.3300	(1,459.7962)	0.0000	0.1103	(0.6052)	0.0000	1	(0.4949)	01/06/2025
300442.ZK	01/02/2025	SDB3260487510	(67.00)	7.4622	(307.22)	(499.97)	0.0000	4.3300	(1,459.7962)	0.0000	0.0370	(0.2027)	0.0000	1	(0.1658)	01/06/2025
300442.ZK	01/02/2025	SDB3260487510	(33.00)	7.4622	(151.32)	(246.25)	0.0000	4.3300	(1,459.7962)	0.0000	0.0182	(0.0999)	0.0000	1	(0.0817)	01/06/2025
300442.ZK	01/02/2025	SDB3260487510	(1,200.00)	7.4622	(5,502.37)	(8,954.67)	0.0000	4.3300	(1,459.7962)	0.0000	0.6618	(3.6311)	0.0000	1	(2.9693)	01/06/2025
300442.ZK	01/02/2025	SDB3260487510	(200.00)	7.4622	(917.06)	(1,492.45)	0.0000	4.3300	(1,459.7962)	0.0000	0.1103	(0.6052)	0.0000	1	(0.4949)	01/06/2025
300442.ZK	01/02/2025	SDB3260487510	(2,900.00)	7.4622	(13,297.40)	(21,640.46)	0.0000	4.3300	(1,459.7962)	0.0000	1.5994	(8.7752)	0.0000	1	(7.1758)	01/06/2025
300442.ZK	01/02/2025	SDB3260487510	(200.00)	7.4622	(917.06)	(1,492.45)	0.0000	4.3300	(1,459.7962)	0.0000	0.1103	(0.6052)	0.0000	1	(0.4949)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
RANGE INTELLIGENT COMPUTING TECHNOLOGY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
300442.ZK	01/02/2025	SDB3260487510	(100.00)	7.4622	(458.53)	(746.22)	0.0000	4.3300	(1,459.7962)	0.0000	0.0552	(0.3026)	0.0000	1	(0.2474)	01/06/2025
300442.ZK	01/02/2025	SDB3260487510	(200.00)	7.4622	(917.06)	(1,492.45)	0.0000	4.3300	(1,459.7962)	0.0000	0.1103	(0.6052)	0.0000	1	(0.4949)	01/06/2025
300442.ZK	01/02/2025	SDB3260487510	(2,500.00)	7.4622	(11,463.28)	(18,655.57)	0.0000	4.3300	(1,459.7962)	0.0000	1.3788	(7.5648)	0.0000	1	(6.1860)	01/06/2025
300442.ZK	01/02/2025	SDB3260487510	(500.00)	7.4622	(2,292.66)	(3,731.11)	0.0000	4.3300	(1,459.7962)	0.0000	0.2758	(1.5130)	0.0000	1	(1.2372)	01/06/2025
300442.ZK	01/02/2025	SDB3260487510	(1,900.00)	7.4622	(8,712.09)	(14,178.23)	0.0000	4.3300	(1,459.7962)	0.0000	1.0479	(5.7493)	0.0000	1	(4.7014)	01/06/2025
300442.ZK	01/02/2025	SDB3260487510	(300.00)	7.4622	(1,375.59)	(2,338.67)	0.0000	4.3300	(1,459.7962)	0.0000	0.1655	(0.9078)	0.0000	1	(0.7423)	01/06/2025
300442.ZK	01/02/2025	SDB3260487510	(100.00)	7.4622	(458.53)	(746.22)	0.0000	4.3300	(1,459.7962)	0.0000	0.0552	(0.3026)	0.0000	1	(0.2474)	01/06/2025
300442.ZK	01/02/2025	SDB3260487510	(200.00)	7.4622	(917.06)	(1,492.45)	0.0000	4.3300	(1,459.7962)	0.0000	0.1103	(0.6052)	0.0000	1	(0.4949)	01/06/2025
300442.ZK	01/02/2025	SDB3260487510	(400.00)	7.4622	(1,834.12)	(2,984.89)	0.0000	4.3300	(1,459.7962)	0.0000	0.2206	(1.2104)	0.0000	1	(0.9898)	01/06/2025
300442.ZK	01/02/2025	SDB3260487510	(3,600.00)	7.4622	(16,507.12)	(26,864.02)	0.0000	4.3300	(1,459.7962)	0.0000	1.9854	(10.8933)	0.0000	1	(8.9079)	01/06/2025
300442.ZK	01/02/2025	SDB3260487510	(3,400.00)	7.4622	(15,590.06)	(25,371.57)	0.0000	4.3300	(1,459.7962)	0.0000	1.8751	(10.2881)	0.0000	1	(8.4130)	01/06/2025
300442.ZK	01/02/2025	SDB3260487510	(100.00)	7.4622	(458.53)	(746.22)	0.0000	4.3300	(1,459.7962)	0.0000	0.0552	(0.3026)	0.0000	1	(0.2474)	01/06/2025
300442.ZK	01/02/2025	SDB3260487510	(100.00)	7.4622	(458.53)	(746.22)	0.0000	4.3300	(1,459.7962)	0.0000	0.0552	(0.3026)	0.0000	1	(0.2474)	01/06/2025
300442.ZK	01/02/2025	SDB3260487510	(2,200.00)	7.4622	(10,087.68)	(16,416.90)	0.0000	4.3300	(1,459.7962)	0.0000	1.2133	(6.6570)	0.0000	1	(5.4437)	01/06/2025
300442.ZK	01/02/2025	SDB3260487510	(500.00)	7.4622	(2,292.66)	(3,731.11)	0.0000	4.3300	(1,459.7962)	0.0000	0.2758	(1.5130)	0.0000	1	(1.2372)	01/06/2025
300442.ZK	01/02/2025	SDB3260487510	(500.00)	7.4622	(2,292.66)	(3,731.11)	0.0000	4.3300	(1,459.7962)	0.0000	0.2758	(1.5130)	0.0000	1	(1.2372)	01/06/2025
300442.ZK	12/31/2024	SDB3260487510	(500.00)	7.7190	(2,778.91)	(3,859.50)	0.0000	4.3300	(1,476.6206)	0.0000	0.6685	(3.1661)	0.0000	2	(2.4976)	01/06/2025
300442.ZK	12/31/2024	SDB3260487510	(1,900.00)	7.7190	(10,894.23)	(14,666.11)	0.0000	4.3300	(1,476.6206)	0.0000	2.6207	(12.0313)	0.0000	2	(9.4106)	01/06/2025
300442.ZK	12/31/2024	SDB3260487510	(3,500.00)	7.7190	(17,165.26)	(27,016.52)	0.0000	4.3300	(1,476.6206)	0.0000	4.1292	(22.1629)	0.0000	2	(18.0337)	01/06/2025
300442.ZK	12/31/2024	SDB3260487510	(1,000.00)	7.7190	(4,901.29)	(7,719.01)	0.0000	4.3300	(1,476.6206)	0.0000	1.1790	(6.3322)	0.0000	2	(5.1532)	01/06/2025
300442.ZK	12/31/2024	SDB3260487510	(1,000.00)	7.7190	(4,656.29)	(7,719.01)	0.0000	4.3300	(1,476.6206)	0.0000	1.1201	(6.3322)	0.0000	2	(5.2121)	01/06/2025
300442.ZK	12/31/2024	SDB3260487510	(5,800.00)	7.7190	(27,061.47)	(44,770.23)	0.0000	4.3300	(1,476.6206)	0.0000	6.5098	(36.7270)	0.0000	2	(30.2172)	01/06/2025
300442.ZK	12/31/2024	SDB3260487510	(14,400.00)	7.7190	(66,380.18)	(111,153.67)	0.0000	4.3300	(1,476.6206)	0.0000	15.9681	(91.1843)	0.0000	2	(75.2162)	01/06/2025
300442.ZK	12/31/2024	SDB3260487510	(5,400.00)	7.7190	(24,642.88)	(41,682.63)	0.0000	4.3300	(1,476.6206)	0.0000	5.9280	(34.1941)	0.0000	2	(28.2661)	01/06/2025
300442.ZK	12/31/2024	SDB3260487510	(1,200.00)	7.7190	(5,545.68)	(9,262.81)	0.0000	4.3300	(1,476.6206)	0.0000	1.3340	(7.5987)	0.0000	2	(6.2646)	01/06/2025
300442.ZK	12/31/2024	SDB3260487510	(3,000.00)	7.7190	(13,894.73)	(23,157.01)	0.0000	4.3300	(1,476.6206)	0.0000	3.3425	(18.9967)	0.0000	2	(15.6543)	01/06/2025
300442.ZK	12/31/2024	SDB3260487510	(2,900.00)	7.7190	(13,782.04)	(22,385.11)	0.0000	4.3300	(1,476.6206)	0.0000	3.3153	(18.3635)	0.0000	2	(15.0482)	01/06/2025
300442.ZK	12/31/2024	SDB3260487510	(1,800.00)	7.7190	(8,542.65)	(13,894.21)	0.0000	4.3300	(1,476.6206)	0.0000	2.0550	(11.3980)	0.0000	2	(9.3431)	01/06/2025
300442.ZK	12/31/2024	SDB3260487510	(200.00)	7.7190	(917.06)	(1,543.80)	0.0000	4.3300	(1,476.6206)	0.0000	0.2206	(1.2664)	0.0000	2	(1.0458)	01/06/2025
300442.ZK	12/31/2024	SDB3260487510	(67.00)	7.7190	(307.22)	(517.17)	0.0000	4.3300	(1,476.6206)	0.0000	0.0739	(0.4243)	0.0000	2	(0.3504)	01/06/2025
300442.ZK	12/31/2024	SDB3260487510	(33.00)	7.7190	(151.32)	(254.73)	0.0000	4.3300	(1,476.6206)	0.0000	0.0364	(0.2090)	0.0000	2	(0.1726)	01/06/2025
300442.ZK	12/31/2024	SDB3260487510	(1,200.00)	7.7190	(5,502.37)	(9,262.81)	0.0000	4.3300	(1,476.6206)	0.0000	1.3236	(7.5987)	0.0000	2	(6.2751)	01/06/2025
300442.ZK	12/31/2024	SDB3260487510	(200.00)	7.7190	(917.06)	(1,543.80)	0.0000	4.3300	(1,476.6206)	0.0000	0.2206	(1.2664)	0.0000	2	(1.0458)	01/06/2025
300442.ZK	12/31/2024	SDB3260487510	(2,900.00)	7.7190	(13,297.40)	(22,385.11)	0.0000	4.3300	(1,476.6206)	0.0000	3.1988	(18.3635)	0.0000	2	(15.1647)	01/06/2025
300442.ZK	12/31/2024	SDB3260487510	(200.00)	7.7190	(917.06)	(1,543.80)	0.0000	4.3300	(1,476.6206)	0.0000	0.2206	(1.2664)	0.0000	2	(1.0458)	01/06/2025
300442.ZK	12/31/2024	SDB3260487510	(100.00)	7.7190	(458.53)	(771.90)	0.0000	4.3300	(1,476.6206)	0.0000	0.1103	(0.6332)	0.0000	2	(0.5229)	01/06/2025
300442.ZK	12/31/2024	SDB3260487510	(200.00)	7.7190	(917.06)	(1,543.80)	0.0000	4.3300	(1,476.6206)	0.0000	0.2206	(1.2664)	0.0000	2	(1.0458)	01/06/2025
300442.ZK	12/31/2024	SDB3260487510	(2,500.00)	7.7190	(11,463.28)	(19,297.51)	0.0000	4.3300	(1,476.6206)	0.0000	2.5776	(15.8306)	0.0000	2	(13.0731)	01/06/2025
300442.ZK	12/31/2024	SDB3260487510	(900.00)	7.7190	(4,126.78)	(6,947.10)	0.0000	4.3300	(1,476.6206)	0.0000	0.9927	(5.6990)	0.0000	2	(4.7063)	01/06/2025
300442.ZK	12/31/2024	SDB3260487510	(3,900.00)	7.7190	(17,882.71)	(30,104.12)	0.0000	4.3300	(1,476.6206)	0.0000	4.3018	(24.6958)	0.0000	2	(20.3940)	01/06/2025
300442.ZK	12/31/2024	SDB3260487510	(500.00)	7.7190	(2,292.66)	(3,859.50)	0.0000	4.3300	(1,476.6206)	0.0000	0.5515	(3.1661)	0.0000	2	(2.6146)	01/06/2025
300442.ZK	12/31/2024	SDB3260487510	(1,900.00)	7.7190	(8,712.09)	(14,666.11)	0.0000	4.3300	(1,476.6206)	0.0000	2.0957	(12.0313)	0.0000	2	(9.9355)	01/06/2025
300442.ZK	12/31/2024	SDB3260487510	(300.00)	7.7190	(1,375.59)	(2,315.70)	0.0000	4.3300	(1,476.6206)	0.0000	0.3309	(1.8997)	0.0000	2	(1.5688)	01/06/2025
300442.ZK	12/31/2024	SDB3260487510	(100.00)	7.7190	(458.53)	(771.90)	0.0000	4.3300	(1,476.6206)	0.0000	0.1103	(0.6332)	0.0000	2	(0.5229)	01/06/2025
300442.ZK	12/31/2024	SDB3260487510	(200.00)	7.7190	(917.06)	(1,543.80)	0.0000	4.3300	(1,476.6206)	0.0000	0.2206	(1.2664)	0.0000	2	(1.0458)	01/06/2025
300442.ZK	12/31/2024	SDB3260487510	(400.00)	7.7190	(1,834.12)	(3,087.60)	0.0000	4.3300	(1,476.6206)	0.0000	0.4412	(2.5329)	0.0000	2	(2.0917)	01/06/2025
300442.ZK	12/31/2024	SDB3260487510	(3,600.00)	7.7190	(16,507.12)	(27,788.42)	0.0000	4.3300	(1,476.6206)	0.0000	3.9709	(22.7961)	0.0000	2	(18.8252)	01/06/2025
300442.ZK	12/31/2024	SDB3260487510	(7,300.00)	7.7190	(33,472.77)	(56,348.74)	0.0000	4.3300	(1,476.6206)	0.0000	8.0521	(46.2274)	0.0000	2	(38.1733)	01/06/2025
300442.ZK	12/31/2024	SDB3260487510	(100.00)	7.7190	(458.53)	(771.90)	0.0000	4.3300	(1,476.6206)	0.0000	0.1103	(0.6332)	0.0000	2	(0.5229)	01/06/2025
300442.ZK	12/31/2024	SDB3260487510	(100.00)	7.7190	(458.53)	(771.90)	0.0000	4.3300	(1,476.6206)	0.0000	0.1103	(0.6332)	0.0000	2	(0.5229)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
RANGE INTELLIGENT COMPUTING TECHNOLOGY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
300442.ZK	12/31/2024	SDB3260487510	(2,200.00)	7.7190	(10,087.68)	(16,981.81)	0.0000	4.3300	(1,476.6206)	0.0000	2.4266	(13.9309)	0.0000	2	(11.5043)	01/06/2025
300442.ZK	12/31/2024	SDB3260487510	(500.00)	7.7190	(2,292.66)	(3,859.50)	0.0000	4.3300	(1,476.6206)	0.0000	0.5515	(3.1661)	0.0000	2	(2.6146)	01/06/2025
300442.ZK	12/31/2024	SDB3260487510	(500.00)	7.7190	(2,292.66)	(3,859.50)	0.0000	4.3300	(1,476.6206)	0.0000	0.5515	(3.1661)	0.0000	2	(2.6146)	01/06/2025
300442.ZK	12/30/2024	SDB3260487510	(500.00)	8.1557	(2,778.91)	(4,077.83)	0.0000	4.3300	(1,489.9753)	0.0000	0.3342	(1.6877)	0.0000	1	(1.3535)	01/06/2025
300442.ZK	12/30/2024	SDB3260487510	(1,900.00)	8.1557	(10,894.23)	(15,495.77)	0.0000	4.3300	(1,489.9753)	0.0000	1.3103	(6.4134)	0.0000	1	(5.1031)	01/06/2025
300442.ZK	12/30/2024	SDB3260487510	(3,500.00)	8.1557	(17,165.26)	(28,544.83)	0.0000	4.3300	(1,489.9753)	0.0000	2.0646	(11.8142)	0.0000	1	(9.7496)	01/06/2025
300442.ZK	12/30/2024	SDB3260487510	(1,000.00)	8.1557	(4,901.29)	(8,155.67)	0.0000	4.3300	(1,489.9753)	0.0000	0.5895	(3.3755)	0.0000	1	(2.7860)	01/06/2025
300442.ZK	12/30/2024	SDB3260487510	(1,000.00)	8.1557	(4,656.29)	(8,155.67)	0.0000	4.3300	(1,489.9753)	0.0000	0.5600	(3.3755)	0.0000	1	(2.8154)	01/06/2025
300442.ZK	12/30/2024	SDB3260487510	(5,800.00)	8.1557	(27,061.47)	(47,302.87)	0.0000	4.3300	(1,489.9753)	0.0000	3.2549	(19.5778)	0.0000	1	(16.3229)	01/06/2025
300442.ZK	12/30/2024	SDB3260487510	(14,400.00)	8.1557	(66,380.18)	(117,441.60)	0.0000	4.3300	(1,489.9753)	0.0000	7.9841	(48.6070)	0.0000	1	(40.6229)	01/06/2025
300442.ZK	12/30/2024	SDB3260487510	(5,400.00)	8.1557	(24,642.88)	(44,040.60)	0.0000	4.3300	(1,489.9753)	0.0000	2.9640	(18.2276)	0.0000	1	(15.2636)	01/06/2025
300442.ZK	12/30/2024	SDB3260487510	(1,200.00)	8.1557	(5,545.68)	(9,786.80)	0.0000	4.3300	(1,489.9753)	0.0000	0.6670	(4.0506)	0.0000	1	(3.3836)	01/06/2025
300442.ZK	12/30/2024	SDB3260487510	(3,000.00)	8.1557	(13,894.73)	(24,467.00)	0.0000	4.3300	(1,489.9753)	0.0000	1.6712	(10.1265)	0.0000	1	(8.4552)	01/06/2025
300442.ZK	12/30/2024	SDB3260487510	(2,900.00)	8.1557	(13,782.04)	(23,651.43)	0.0000	4.3300	(1,489.9753)	0.0000	1.6577	(9.7889)	0.0000	1	(8.1312)	01/06/2025
300442.ZK	12/30/2024	SDB3260487510	(1,800.00)	8.1557	(8,542.65)	(14,680.20)	0.0000	4.3300	(1,489.9753)	0.0000	1.0275	(6.0759)	0.0000	1	(5.0484)	01/06/2025
300442.ZK	12/30/2024	SDB3260487510	(200.00)	8.1557	(917.06)	(1,631.13)	0.0000	4.3300	(1,489.9753)	0.0000	0.1103	(0.6751)	0.0000	1	(0.5648)	01/06/2025
300442.ZK	12/30/2024	SDB3260487510	(67.00)	8.1557	(307.22)	(546.43)	0.0000	4.3300	(1,489.9753)	0.0000	0.0370	(0.2262)	0.0000	1	(0.1892)	01/06/2025
300442.ZK	12/30/2024	SDB3260487510	(33.00)	8.1557	(151.32)	(269.14)	0.0000	4.3300	(1,489.9753)	0.0000	0.0182	(0.1114)	0.0000	1	(0.0932)	01/06/2025
300442.ZK	12/30/2024	SDB3260487510	(1,200.00)	8.1557	(5,502.37)	(9,786.80)	0.0000	4.3300	(1,489.9753)	0.0000	0.6618	(4.0506)	0.0000	1	(3.3888)	01/06/2025
300442.ZK	12/30/2024	SDB3260487510	(1,600.00)	8.1557	(7,336.50)	(13,049.07)	0.0000	4.3300	(1,489.9753)	0.0000	0.8824	(5.4008)	0.0000	1	(4.5184)	01/06/2025
300442.ZK	12/30/2024	SDB3260487510	(3,300.00)	8.1557	(15,131.53)	(26,913.70)	0.0000	4.3300	(1,489.9753)	0.0000	1.8200	(11.1391)	0.0000	1	(9.3191)	01/06/2025
300442.ZK	12/30/2024	SDB3260487510	(200.00)	8.1557	(917.06)	(1,631.13)	0.0000	4.3300	(1,489.9753)	0.0000	0.1103	(0.6751)	0.0000	1	(0.5648)	01/06/2025
300442.ZK	12/30/2024	SDB3260487510	(2,900.00)	8.1557	(13,297.40)	(23,651.43)	0.0000	4.3300	(1,489.9753)	0.0000	1.5994	(9.7889)	0.0000	1	(8.1595)	01/06/2025
300442.ZK	12/30/2024	SDB3260487510	(200.00)	8.1557	(917.06)	(1,631.13)	0.0000	4.3300	(1,489.9753)	0.0000	0.1103	(0.6751)	0.0000	1	(0.5648)	01/06/2025
300442.ZK	12/30/2024	SDB3260487510	(800.00)	8.1557	(3,668.25)	(6,524.53)	0.0000	4.3300	(1,489.9753)	0.0000	0.4412	(2.7004)	0.0000	1	(2.2592)	01/06/2025
300442.ZK	12/30/2024	SDB3260487510	(100.00)	8.1557	(458.53)	(815.57)	0.0000	4.3300	(1,489.9753)	0.0000	0.0552	(0.3375)	0.0000	1	(0.2824)	01/06/2025
300442.ZK	12/30/2024	SDB3260487510	(200.00)	8.1557	(917.06)	(1,631.13)	0.0000	4.3300	(1,489.9753)	0.0000	0.1103	(0.6751)	0.0000	1	(0.5648)	01/06/2025
300442.ZK	12/30/2024	SDB3260487510	(2,500.00)	8.1557	(11,463.28)	(20,389.17)	0.0000	4.3300	(1,489.9753)	0.0000	1.3788	(8.4387)	0.0000	1	(7.0599)	01/06/2025
300442.ZK	12/30/2024	SDB3260487510	(800.00)	8.1557	(3,668.25)	(6,524.53)	0.0000	4.3300	(1,489.9753)	0.0000	0.4412	(2.7004)	0.0000	1	(2.2592)	01/06/2025
300442.ZK	12/30/2024	SDB3260487510	(900.00)	8.1557	(4,126.78)	(7,340.10)	0.0000	4.3300	(1,489.9753)	0.0000	0.4964	(3.0379)	0.0000	1	(2.5416)	01/06/2025
300442.ZK	12/30/2024	SDB3260487510	(3,900.00)	8.1557	(17,882.71)	(31,807.10)	0.0000	4.3300	(1,489.9753)	0.0000	2.1509	(13.1644)	0.0000	1	(11.0135)	01/06/2025
300442.ZK	12/30/2024	SDB3260487510	(500.00)	8.1557	(2,292.66)	(4,077.83)	0.0000	4.3300	(1,489.9753)	0.0000	0.2758	(1.6877)	0.0000	1	(1.4120)	01/06/2025
300442.ZK	12/30/2024	SDB3260487510	(1,900.00)	8.1557	(8,712.09)	(15,495.77)	0.0000	4.3300	(1,489.9753)	0.0000	1.0479	(6.4134)	0.0000	1	(5.3655)	01/06/2025
300442.ZK	12/30/2024	SDB3260487510	(300.00)	8.1557	(1,375.59)	(2,446.70)	0.0000	4.3300	(1,489.9753)	0.0000	0.1655	(1.0126)	0.0000	1	(0.8472)	01/06/2025
300442.ZK	12/30/2024	SDB3260487510	(100.00)	8.1557	(458.53)	(815.57)	0.0000	4.3300	(1,489.9753)	0.0000	0.0552	(0.3375)	0.0000	1	(0.2824)	01/06/2025
300442.ZK	12/30/2024	SDB3260487510	(2,300.00)	8.1557	(10,546.22)	(18,758.03)	0.0000	4.3300	(1,489.9753)	0.0000	1.2685	(7.7636)	0.0000	1	(6.4951)	01/06/2025
300442.ZK	12/30/2024	SDB3260487510	(200.00)	8.1557	(917.06)	(1,631.13)	0.0000	4.3300	(1,489.9753)	0.0000	0.1103	(0.6751)	0.0000	1	(0.5648)	01/06/2025
300442.ZK	12/30/2024	SDB3260487510	(400.00)	8.1557	(1,834.12)	(3,262.27)	0.0000	4.3300	(1,489.9753)	0.0000	0.2206	(1.3502)	0.0000	1	(1.1296)	01/06/2025
300442.ZK	12/30/2024	SDB3260487510	(3,600.00)	8.1557	(16,507.12)	(29,360.40)	0.0000	4.3300	(1,489.9753)	0.0000	1.9854	(12.1517)	0.0000	1	(10.1663)	01/06/2025
300442.ZK	12/30/2024	SDB3260487510	(7,300.00)	8.1557	(33,472.77)	(59,536.37)	0.0000	4.3300	(1,489.9753)	0.0000	4.0260	(24.6410)	0.0000	1	(20.6150)	01/06/2025
300442.ZK	12/30/2024	SDB3260487510	(100.00)	8.1557	(458.53)	(815.57)	0.0000	4.3300	(1,489.9753)	0.0000	0.0552	(0.3375)	0.0000	1	(0.2824)	01/06/2025
300442.ZK	12/30/2024	SDB3260487510	(100.00)	8.1557	(458.53)	(815.57)	0.0000	4.3300	(1,489.9753)	0.0000	0.0552	(0.3375)	0.0000	1	(0.2824)	01/06/2025
300442.ZK	12/30/2024	SDB3260487510	(2,200.00)	8.1557	(10,087.68)	(17,942.47)	0.0000	4.3300	(1,489.9753)	0.0000	1.2133	(7.4261)	0.0000	1	(6.2127)	01/06/2025
300442.ZK	12/30/2024	SDB3260487510	(500.00)	8.1557	(2,292.66)	(4,077.83)	0.0000	4.3300	(1,489.9753)	0.0000	0.2758	(1.6877)	0.0000	1	(1.4120)	01/06/2025
300442.ZK	12/30/2024	SDB3260487510	(500.00)	8.1557	(2,292.66)	(4,077.83)	0.0000	4.3300	(1,489.9753)	0.0000	0.2758	(1.6877)	0.0000	1	(1.4120)	01/06/2025
300442.ZK	12/27/2024	SDB3260487510	(500.00)	7.8270	(2,778.91)	(3,913.52)	0.0000	4.3300	(1,495.7459)	0.0000	1.0027	(4.8780)	0.0000	3	(3.8753)	01/06/2025
300442.ZK	12/27/2024	SDB3260487510	(1,900.00)	7.8270	(10,894.23)	(14,871.37)	0.0000	4.3300	(1,495.7459)	0.0000	3.9310	(18.5365)	0.0000	3	(14.6055)	01/06/2025
300442.ZK	12/27/2024	SDB3260487510	(3,500.00)	7.8270	(17,165.26)	(27,394.64)	0.0000	4.3300	(1,495.7459)	0.0000	6.1938	(34.1462)	0.0000	3	(27.9524)	01/06/2025
300442.ZK	12/27/2024	SDB3260487510	(1,000.00)	7.8270	(4,901.29)	(7,827.04)	0.0000	4.3300	(1,495.7459)	0.0000	1.7685	(9.7561)	0.0000	3	(7.9875)	01/06/2025
300442.ZK	12/27/2024	SDB3260487510	(1,000.00)	7.8270	(4,656.29)	(7,827.04)	0.0000	4.3300	(1,495.7459)	0.0000	1.6801	(9.7561)	0.0000	3	(8.0759)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
RANGE INTELLIGENT COMPUTING TECHNOLOGY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
300442.ZK	12/27/2024	SDB3260487510	(5,800.00)	7.8270	(27,061.47)	(45,396.83)	0.0000	4.3300	(1,495.7459)	0.0000	9.7647	(56.5851)	0.0000	3	(46.8204)	01/06/2025
300442.ZK	12/27/2024	SDB3260487510	(14,400.00)	7.8270	(66,380.18)	(112,709.36)	0.0000	4.3300	(1,495.7459)	0.0000	23.9522	(140.4871)	0.0000	3	(116.5350)	01/06/2025
300442.ZK	12/27/2024	SDB3260487510	(5,400.00)	7.8270	(24,642.88)	(42,266.01)	0.0000	4.3300	(1,495.7459)	0.0000	8.8920	(52.6827)	0.0000	3	(43.7907)	01/06/2025
300442.ZK	12/27/2024	SDB3260487510	(1,200.00)	7.8270	(5,545.68)	(9,392.45)	0.0000	4.3300	(1,495.7459)	0.0000	2.0011	(11.7073)	0.0000	3	(9.7062)	01/06/2025
300442.ZK	12/27/2024	SDB3260487510	(3,000.00)	7.8270	(13,894.73)	(23,481.12)	0.0000	4.3300	(1,495.7459)	0.0000	5.0137	(29.2682)	0.0000	3	(24.2545)	01/06/2025
300442.ZK	12/27/2024	SDB3260487510	(2,900.00)	7.8270	(13,782.04)	(22,698.41)	0.0000	4.3300	(1,495.7459)	0.0000	4.9730	(28.2925)	0.0000	3	(23.3195)	01/06/2025
300442.ZK	12/27/2024	SDB3260487510	(1,800.00)	7.8270	(8,542.65)	(14,088.67)	0.0000	4.3300	(1,495.7459)	0.0000	3.0825	(17.5609)	0.0000	3	(14.4784)	01/06/2025
300442.ZK	12/27/2024	SDB3260487510	(200.00)	7.8270	(917.06)	(1,565.41)	0.0000	4.3300	(1,495.7459)	0.0000	0.3309	(1.9512)	0.0000	3	(1.6203)	01/06/2025
300442.ZK	12/27/2024	SDB3260487510	(67.00)	7.8270	(307.22)	(524.41)	0.0000	4.3300	(1,495.7459)	0.0000	0.1109	(0.6537)	0.0000	3	(0.5428)	01/06/2025
300442.ZK	12/27/2024	SDB3260487510	(33.00)	7.8270	(151.32)	(258.29)	0.0000	4.3300	(1,495.7459)	0.0000	0.0546	(0.3219)	0.0000	3	(0.2674)	01/06/2025
300442.ZK	12/27/2024	SDB3260487510	(1,200.00)	7.8270	(5,502.37)	(9,392.45)	0.0000	4.3300	(1,495.7459)	0.0000	1.9854	(11.7073)	0.0000	3	(9.7218)	01/06/2025
300442.ZK	12/27/2024	SDB3260487510	(1,600.00)	7.8270	(7,336.50)	(12,523.26)	0.0000	4.3300	(1,495.7459)	0.0000	2.6473	(15.6097)	0.0000	3	(12.9624)	01/06/2025
300442.ZK	12/27/2024	SDB3260487510	(3,300.00)	7.8270	(15,131.53)	(25,829.23)	0.0000	4.3300	(1,495.7459)	0.0000	5.4600	(32.1950)	0.0000	3	(26.7350)	01/06/2025
300442.ZK	12/27/2024	SDB3260487510	(200.00)	7.8270	(917.06)	(1,565.41)	0.0000	4.3300	(1,495.7459)	0.0000	0.3309	(1.9512)	0.0000	3	(1.6203)	01/06/2025
300442.ZK	12/27/2024	SDB3260487510	(2,900.00)	7.8270	(13,297.40)	(22,698.41)	0.0000	4.3300	(1,495.7459)	0.0000	4.7981	(28.2925)	0.0000	3	(23.4944)	01/06/2025
300442.ZK	12/27/2024	SDB3260487510	(200.00)	7.8270	(917.06)	(1,565.41)	0.0000	4.3300	(1,495.7459)	0.0000	0.3309	(1.9512)	0.0000	3	(1.6203)	01/06/2025
300442.ZK	12/27/2024	SDB3260487510	(800.00)	7.8270	(3,668.25)	(6,261.63)	0.0000	4.3300	(1,495.7459)	0.0000	1.3236	(7.8048)	0.0000	3	(6.4812)	01/06/2025
300442.ZK	12/27/2024	SDB3260487510	(100.00)	7.8270	(458.53)	(782.70)	0.0000	4.3300	(1,495.7459)	0.0000	0.1655	(0.9756)	0.0000	3	(0.8102)	01/06/2025
300442.ZK	12/27/2024	SDB3260487510	(200.00)	7.8270	(917.06)	(1,565.41)	0.0000	4.3300	(1,495.7459)	0.0000	0.3309	(1.9512)	0.0000	3	(1.6203)	01/06/2025
300442.ZK	12/27/2024	SDB3260487510	(2,500.00)	7.8270	(11,463.28)	(19,567.60)	0.0000	4.3300	(1,495.7459)	0.0000	4.1363	(24.3901)	0.0000	3	(20.2538)	01/06/2025
300442.ZK	12/27/2024	SDB3260487510	(800.00)	7.8270	(3,668.25)	(6,261.63)	0.0000	4.3300	(1,495.7459)	0.0000	1.3236	(7.8048)	0.0000	3	(6.4812)	01/06/2025
300442.ZK	12/27/2024	SDB3260487510	(900.00)	7.8270	(4,126.78)	(7,044.34)	0.0000	4.3300	(1,495.7459)	0.0000	1.4891	(8.7804)	0.0000	3	(7.2914)	01/06/2025
300442.ZK	12/27/2024	SDB3260487510	(3,900.00)	7.8270	(17,882.71)	(30,525.45)	0.0000	4.3300	(1,495.7459)	0.0000	6.4527	(38.0486)	0.0000	3	(31.5959)	01/06/2025
300442.ZK	12/27/2024	SDB3260487510	(500.00)	7.8270	(2,292.66)	(3,913.52)	0.0000	4.3300	(1,495.7459)	0.0000	0.8273	(4.8780)	0.0000	3	(4.0508)	01/06/2025
300442.ZK	12/27/2024	SDB3260487510	(1,900.00)	7.8270	(8,712.09)	(14,871.37)	0.0000	4.3300	(1,495.7459)	0.0000	3.1436	(18.5365)	0.0000	3	(15.3929)	01/06/2025
300442.ZK	12/27/2024	SDB3260487510	(300.00)	7.8270	(1,375.59)	(2,348.11)	0.0000	4.3300	(1,495.7459)	0.0000	0.4964	(2.9268)	0.0000	3	(2.4305)	01/06/2025
300442.ZK	12/27/2024	SDB3260487510	(100.00)	7.8270	(458.53)	(782.70)	0.0000	4.3300	(1,495.7459)	0.0000	0.1655	(0.9756)	0.0000	3	(0.8102)	01/06/2025
300442.ZK	12/27/2024	SDB3260487510	(1,600.00)	7.8270	(7,336.50)	(12,523.26)	0.0000	4.3300	(1,495.7459)	0.0000	2.6473	(15.6097)	0.0000	3	(12.9624)	01/06/2025
300442.ZK	12/27/2024	SDB3260487510	(1,900.00)	7.8270	(8,712.09)	(14,871.37)	0.0000	4.3300	(1,495.7459)	0.0000	3.1436	(18.5365)	0.0000	3	(15.3929)	01/06/2025
300442.ZK	12/27/2024	SDB3260487510	(3,300.00)	7.8270	(15,131.53)	(25,829.23)	0.0000	4.3300	(1,495.7459)	0.0000	5.4600	(32.1950)	0.0000	3	(26.7350)	01/06/2025
300442.ZK	12/27/2024	SDB3260487510	(200.00)	7.8270	(917.06)	(1,565.41)	0.0000	4.3300	(1,495.7459)	0.0000	0.3309	(1.9512)	0.0000	3	(1.6203)	01/06/2025
300442.ZK	12/27/2024	SDB3260487510	(400.00)	7.8270	(1,834.12)	(3,130.82)	0.0000	4.3300	(1,495.7459)	0.0000	0.6618	(3.9024)	0.0000	3	(3.2406)	01/06/2025
300442.ZK	12/27/2024	SDB3260487510	(3,600.00)	7.8270	(16,507.12)	(28,177.34)	0.0000	4.3300	(1,495.7459)	0.0000	5.9563	(35.1218)	0.0000	3	(29.1655)	01/06/2025
300442.ZK	12/27/2024	SDB3260487510	(7,300.00)	7.8270	(33,472.77)	(57,137.38)	0.0000	4.3300	(1,495.7459)	0.0000	12.0781	(71.2192)	0.0000	3	(59.1411)	01/06/2025
300442.ZK	12/27/2024	SDB3260487510	(100.00)	7.8270	(458.53)	(782.70)	0.0000	4.3300	(1,495.7459)	0.0000	0.1655	(0.9756)	0.0000	3	(0.8102)	01/06/2025
300442.ZK	12/27/2024	SDB3260487510	(100.00)	7.8270	(458.53)	(782.70)	0.0000	4.3300	(1,495.7459)	0.0000	0.1655	(0.9756)	0.0000	3	(0.8102)	01/06/2025
300442.ZK	12/27/2024	SDB3260487510	(2,200.00)	7.8270	(10,087.68)	(17,219.49)	0.0000	4.3300	(1,495.7459)	0.0000	3.6400	(21.4633)	0.0000	3	(17.8233)	01/06/2025
300442.ZK	12/27/2024	SDB3260487510	(500.00)	7.8270	(2,292.66)	(3,913.52)	0.0000	4.3300	(1,495.7459)	0.0000	0.8273	(4.8780)	0.0000	3	(4.0508)	01/06/2025
300442.ZK	12/27/2024	SDB3260487510	(500.00)	7.8270	(2,292.66)	(3,913.52)	0.0000	4.3300	(1,495.7459)	0.0000	0.8273	(4.8780)	0.0000	3	(4.0508)	01/06/2025
300442.ZK	12/26/2024	SDB3260487510	(500.00)	7.7427	(2,778.91)	(3,871.34)	0.0000	4.3300	(1,499.2680)	0.0000	0.3342	(1.6123)	0.0000	1	(1.2780)	01/06/2025
300442.ZK	12/26/2024	SDB3260487510	(1,900.00)	7.7427	(10,894.23)	(14,711.10)	0.0000	4.3300	(1,499.2680)	0.0000	1.3103	(6.1266)	0.0000	1	(4.8163)	01/06/2025
300442.ZK	12/26/2024	SDB3260487510	(3,500.00)	7.7427	(17,165.26)	(27,099.40)	0.0000	4.3300	(1,499.2680)	0.0000	2.0646	(11.2859)	0.0000	1	(9.2213)	01/06/2025
300442.ZK	12/26/2024	SDB3260487510	(1,000.00)	7.7427	(4,901.29)	(7,742.68)	0.0000	4.3300	(1,499.2680)	0.0000	0.5895	(3.2245)	0.0000	1	(2.6350)	01/06/2025
300442.ZK	12/26/2024	SDB3260487510	(1,000.00)	7.7427	(4,656.29)	(7,742.68)	0.0000	4.3300	(1,499.2680)	0.0000	0.5600	(3.2245)	0.0000	1	(2.6645)	01/06/2025
300442.ZK	12/26/2024	SDB3260487510	(5,800.00)	7.7427	(27,061.47)	(44,907.57)	0.0000	4.3300	(1,499.2680)	0.0000	3.2549	(18.7024)	0.0000	1	(15.4475)	01/06/2025
300442.ZK	12/26/2024	SDB3260487510	(14,400.00)	7.7427	(66,380.18)	(111,494.66)	0.0000	4.3300	(1,499.2680)	0.0000	7.9841	(46.4334)	0.0000	1	(38.4494)	01/06/2025
300442.ZK	12/26/2024	SDB3260487510	(5,400.00)	7.7427	(24,642.88)	(41,810.50)	0.0000	4.3300	(1,499.2680)	0.0000	2.9640	(17.4125)	0.0000	1	(14.4485)	01/06/2025
300442.ZK	12/26/2024	SDB3260487510	(1,200.00)	7.7427	(5,545.68)	(9,291.22)	0.0000	4.3300	(1,499.2680)	0.0000	0.6670	(3.8695)	0.0000	1	(3.2024)	01/06/2025
300442.ZK	12/26/2024	SDB3260487510	(3,000.00)	7.7427	(13,894.73)	(23,228.06)	0.0000	4.3300	(1,499.2680)	0.0000	1.6712	(9.6736)	0.0000	1	(8.0024)	01/06/2025
300442.ZK	12/26/2024	SDB3260487510	(2,900.00)	7.7427	(13,782.04)	(22,453.79)	0.0000	4.3300	(1,499.2680)	0.0000	1.6577	(9.3512)	0.0000	1	(7.6935)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
RANGE INTELLIGENT COMPUTING TECHNOLOGY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
300442.ZK	12/26/2024	SDB3260487510	(1,800.00)	7.7427	(8,542.65)	(13,936.83)	0.0000	4.3300	(1,499.2680)	0.0000	1.0275	(5.8042)	0.0000	1	(4.7767)	01/06/2025
300442.ZK	12/26/2024	SDB3260487510	(200.00)	7.7427	(917.06)	(1,548.54)	0.0000	4.3300	(1,499.2680)	0.0000	0.1103	(0.6449)	0.0000	1	(0.5346)	01/06/2025
300442.ZK	12/26/2024	SDB3260487510	(67.00)	7.7427	(307.22)	(518.76)	0.0000	4.3300	(1,499.2680)	0.0000	0.0370	(0.2160)	0.0000	1	(0.1791)	01/06/2025
300442.ZK	12/26/2024	SDB3260487510	(33.00)	7.7427	(151.32)	(255.51)	0.0000	4.3300	(1,499.2680)	0.0000	0.0182	(0.1064)	0.0000	1	(0.0882)	01/06/2025
300442.ZK	12/26/2024	SDB3260487510	(1,200.00)	7.7427	(5,502.37)	(9,291.22)	0.0000	4.3300	(1,499.2680)	0.0000	0.6618	(3.8695)	0.0000	1	(3.2076)	01/06/2025
300442.ZK	12/26/2024	SDB3260487510	(1,600.00)	7.7427	(7,336.50)	(12,388.30)	0.0000	4.3300	(1,499.2680)	0.0000	0.8824	(5.1593)	0.0000	1	(4.2769)	01/06/2025
300442.ZK	12/26/2024	SDB3260487510	(3,300.00)	7.7427	(15,131.53)	(25,550.86)	0.0000	4.3300	(1,499.2680)	0.0000	1.8200	(10.6410)	0.0000	1	(8.8210)	01/06/2025
300442.ZK	12/26/2024	SDB3260487510	(200.00)	7.7427	(917.06)	(1,548.54)	0.0000	4.3300	(1,499.2680)	0.0000	0.1103	(0.6449)	0.0000	1	(0.5346)	01/06/2025
300442.ZK	12/26/2024	SDB3260487510	(2,900.00)	7.7427	(13,297.40)	(22,453.79)	0.0000	4.3300	(1,499.2680)	0.0000	1.5994	(9.3512)	0.0000	1	(7.7518)	01/06/2025
300442.ZK	12/26/2024	SDB3260487510	(200.00)	7.7427	(917.06)	(1,548.54)	0.0000	4.3300	(1,499.2680)	0.0000	0.1103	(0.6449)	0.0000	1	(0.5346)	01/06/2025
300442.ZK	12/26/2024	SDB3260487510	(800.00)	7.7427	(3,668.25)	(6,194.15)	0.0000	4.3300	(1,499.2680)	0.0000	0.4412	(2.5796)	0.0000	1	(2.1384)	01/06/2025
300442.ZK	12/26/2024	SDB3260487510	(100.00)	7.7427	(458.53)	(774.27)	0.0000	4.3300	(1,499.2680)	0.0000	0.0552	(0.3225)	0.0000	1	(0.2673)	01/06/2025
300442.ZK	12/26/2024	SDB3260487510	(200.00)	7.7427	(917.06)	(1,548.54)	0.0000	4.3300	(1,499.2680)	0.0000	0.1103	(0.6449)	0.0000	1	(0.5346)	01/06/2025
300442.ZK	12/26/2024	SDB3260487510	(2,500.00)	7.7427	(11,463.28)	(19,356.71)	0.0000	4.3300	(1,499.2680)	0.0000	1.3788	(8.0614)	0.0000	1	(6.6826)	01/06/2025
300442.ZK	12/26/2024	SDB3260487510	(800.00)	7.7427	(3,668.25)	(6,194.15)	0.0000	4.3300	(1,499.2680)	0.0000	0.4412	(2.5796)	0.0000	1	(2.1384)	01/06/2025
300442.ZK	12/26/2024	SDB3260487510	(900.00)	7.7427	(4,126.78)	(6,968.42)	0.0000	4.3300	(1,499.2680)	0.0000	0.4964	(2.9021)	0.0000	1	(2.4057)	01/06/2025
300442.ZK	12/26/2024	SDB3260487510	(3,900.00)	7.7427	(17,882.71)	(30,196.47)	0.0000	4.3300	(1,499.2680)	0.0000	2.1509	(12.5757)	0.0000	1	(10.4248)	01/06/2025
300442.ZK	12/26/2024	SDB3260487510	(500.00)	7.7427	(2,292.66)	(3,871.34)	0.0000	4.3300	(1,499.2680)	0.0000	0.2758	(1.6123)	0.0000	1	(1.3365)	01/06/2025
300442.ZK	12/26/2024	SDB3260487510	(1,900.00)	7.7427	(8,712.09)	(14,711.10)	0.0000	4.3300	(1,499.2680)	0.0000	1.0479	(6.1266)	0.0000	1	(5.0788)	01/06/2025
300442.ZK	12/26/2024	SDB3260487510	(300.00)	7.7427	(1,375.59)	(2,322.81)	0.0000	4.3300	(1,499.2680)	0.0000	0.1655	(0.9674)	0.0000	1	(0.8019)	01/06/2025
300442.ZK	12/26/2024	SDB3260487510	(100.00)	7.7427	(458.53)	(774.27)	0.0000	4.3300	(1,499.2680)	0.0000	0.0552	(0.3225)	0.0000	1	(0.2673)	01/06/2025
300442.ZK	12/26/2024	SDB3260487510	(1,600.00)	7.7427	(7,336.50)	(12,388.30)	0.0000	4.3300	(1,499.2680)	0.0000	0.8824	(5.1593)	0.0000	1	(4.2769)	01/06/2025
300442.ZK	12/26/2024	SDB3260487510	(4,800.00)	7.7427	(22,009.49)	(37,164.89)	0.0000	4.3300	(1,499.2680)	0.0000	2.6473	(15.4778)	0.0000	1	(12.8306)	01/06/2025
300442.ZK	12/26/2024	SDB3260487510	(3,300.00)	7.7427	(15,131.53)	(25,550.86)	0.0000	4.3300	(1,499.2680)	0.0000	1.8200	(10.6410)	0.0000	1	(8.8210)	01/06/2025
300442.ZK	12/26/2024	SDB3260487510	(100.00)	7.7427	(458.53)	(774.27)	0.0000	4.3300	(1,499.2680)	0.0000	0.0552	(0.3225)	0.0000	1	(0.2673)	01/06/2025
300442.ZK	12/26/2024	SDB3260487510	(200.00)	7.7427	(917.06)	(1,548.54)	0.0000	4.3300	(1,499.2680)	0.0000	0.1103	(0.6449)	0.0000	1	(0.5346)	01/06/2025
300442.ZK	12/26/2024	SDB3260487510	(400.00)	7.7427	(1,834.12)	(3,097.07)	0.0000	4.3300	(1,499.2680)	0.0000	0.2206	(1.2898)	0.0000	1	(1.0692)	01/06/2025
300442.ZK	12/26/2024	SDB3260487510	(3,600.00)	7.7427	(16,507.12)	(27,873.67)	0.0000	4.3300	(1,499.2680)	0.0000	1.9854	(11.6084)	0.0000	1	(9.6229)	01/06/2025
300442.ZK	12/26/2024	SDB3260487510	(7,300.00)	7.7427	(33,472.77)	(56,521.60)	0.0000	4.3300	(1,499.2680)	0.0000	4.0260	(23.5392)	0.0000	1	(19.5131)	01/06/2025
300442.ZK	12/26/2024	SDB3260487510	(100.00)	7.7427	(458.53)	(774.27)	0.0000	4.3300	(1,499.2680)	0.0000	0.0552	(0.3225)	0.0000	1	(0.2673)	01/06/2025
300442.ZK	12/26/2024	SDB3260487510	(100.00)	7.7427	(458.53)	(774.27)	0.0000	4.3300	(1,499.2680)	0.0000	0.0552	(0.3225)	0.0000	1	(0.2673)	01/06/2025
300442.ZK	12/26/2024	SDB3260487510	(2,200.00)	7.7427	(10,087.68)	(17,033.91)	0.0000	4.3300	(1,499.2680)	0.0000	1.2133	(7.0940)	0.0000	1	(5.8807)	01/06/2025
300442.ZK	12/26/2024	SDB3260487510	(500.00)	7.7427	(2,292.66)	(3,871.34)	0.0000	4.3300	(1,499.2680)	0.0000	0.2758	(1.6123)	0.0000	1	(1.3365)	01/06/2025
300442.ZK	12/26/2024	SDB3260487510	(500.00)	7.7427	(2,292.66)	(3,871.34)	0.0000	4.3300	(1,499.2680)	0.0000	0.2758	(1.6123)	0.0000	1	(1.3365)	01/06/2025
300442.ZK	12/24/2024	SDB3260487510	(500.00)	7.7427	(2,778.91)	(3,871.34)	0.0000	4.3300	(1,499.2680)	0.0000	0.6685	(3.2245)	0.0000	2	(2.5561)	01/06/2025
300442.ZK	12/24/2024	SDB3260487510	(1,900.00)	7.7427	(10,894.23)	(14,711.10)	0.0000	4.3300	(1,499.2680)	0.0000	2.6207	(12.2533)	0.0000	2	(9.6326)	01/06/2025
300442.ZK	12/24/2024	SDB3260487510	(3,500.00)	7.7427	(17,165.26)	(27,099.40)	0.0000	4.3300	(1,499.2680)	0.0000	4.1292	(22.5718)	0.0000	2	(18.4426)	01/06/2025
300442.ZK	12/24/2024	SDB3260487510	(1,000.00)	7.7427	(4,901.29)	(7,742.68)	0.0000	4.3300	(1,499.2680)	0.0000	1.1790	(6.4491)	0.0000	2	(5.2701)	01/06/2025
300442.ZK	12/24/2024	SDB3260487510	(1,000.00)	7.7427	(4,656.29)	(7,742.68)	0.0000	4.3300	(1,499.2680)	0.0000	1.1201	(6.4491)	0.0000	2	(5.3290)	01/06/2025
300442.ZK	12/24/2024	SDB3260487510	(5,800.00)	7.7427	(27,061.47)	(44,907.57)	0.0000	4.3300	(1,499.2680)	0.0000	6.5098	(37.4047)	0.0000	2	(30.8949)	01/06/2025
300442.ZK	12/24/2024	SDB3260487510	(14,400.00)	7.7427	(66,380.18)	(111,494.66)	0.0000	4.3300	(1,499.2680)	0.0000	15.9681	(92.8669)	0.0000	2	(76.8988)	01/06/2025
300442.ZK	12/24/2024	SDB3260487510	(5,400.00)	7.7427	(24,642.88)	(41,810.50)	0.0000	4.3300	(1,499.2680)	0.0000	5.9280	(34.8251)	0.0000	2	(28.8971)	01/06/2025
300442.ZK	12/24/2024	SDB3260487510	(1,200.00)	7.7427	(5,545.68)	(9,291.22)	0.0000	4.3300	(1,499.2680)	0.0000	1.3340	(7.7389)	0.0000	2	(6.4049)	01/06/2025
300442.ZK	12/24/2024	SDB3260487510	(3,000.00)	7.7427	(13,894.73)	(23,228.06)	0.0000	4.3300	(1,499.2680)	0.0000	3.3425	(19.3473)	0.0000	2	(16.0048)	01/06/2025
300442.ZK	12/24/2024	SDB3260487510	(2,900.00)	7.7427	(13,782.04)	(22,453.79)	0.0000	4.3300	(1,499.2680)	0.0000	3.3153	(18.7024)	0.0000	2	(15.3870)	01/06/2025
300442.ZK	12/24/2024	SDB3260487510	(1,800.00)	7.7427	(8,542.65)	(13,936.83)	0.0000	4.3300	(1,499.2680)	0.0000	2.0550	(11.6084)	0.0000	2	(9.5534)	01/06/2025
300442.ZK	12/24/2024	SDB3260487510	(200.00)	7.7427	(917.06)	(1,548.54)	0.0000	4.3300	(1,499.2680)	0.0000	0.2206	(1.2898)	0.0000	2	(1.0692)	01/06/2025
300442.ZK	12/24/2024	SDB3260487510	(67.00)	7.7427	(307.22)	(518.76)	0.0000	4.3300	(1,499.2680)	0.0000	0.0739	(0.4321)	0.0000	2	(0.3582)	01/06/2025
300442.ZK	12/24/2024	SDB3260487510	(33.00)	7.7427	(151.32)	(255.51)	0.0000	4.3300	(1,499.2680)	0.0000	0.0364	(0.2128)	0.0000	2	(0.1764)	01/06/2025
300442.ZK	12/24/2024	SDB3260487510	(1,200.00)	7.7427	(5,502.37)	(9,291.22)	0.0000	4.3300	(1,499.2680)	0.0000	1.3236	(7.7389)	0.0000	2	(6.4153)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
RANGE INTELLIGENT COMPUTING TECHNOLOGY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
300442.ZK	12/24/2024	SDB3260487510	(1,600.00)	7.7427	(7,336.50)	(12,388.30)	0.0000	4.3300	(1,499.2680)	0.0000	1.7648	(10.3185)	0.0000	2	(8.5537)	01/06/2025
300442.ZK	12/24/2024	SDB3260487510	(3,300.00)	7.7427	(15,131.53)	(25,550.86)	0.0000	4.3300	(1,499.2680)	0.0000	3.6400	(21.2820)	0.0000	2	(17.6420)	01/06/2025
300442.ZK	12/24/2024	SDB3260487510	(200.00)	7.7427	(917.06)	(1,548.54)	0.0000	4.3300	(1,499.2680)	0.0000	0.2206	(1.2898)	0.0000	2	(1.0692)	01/06/2025
300442.ZK	12/24/2024	SDB3260487510	(2,900.00)	7.7427	(13,297.40)	(22,453.79)	0.0000	4.3300	(1,499.2680)	0.0000	3.1988	(18.7024)	0.0000	2	(15.5036)	01/06/2025
300442.ZK	12/24/2024	SDB3260487510	(200.00)	7.7427	(917.06)	(1,548.54)	0.0000	4.3300	(1,499.2680)	0.0000	0.2206	(1.2898)	0.0000	2	(1.0692)	01/06/2025
300442.ZK	12/24/2024	SDB3260487510	(800.00)	7.7427	(3,668.25)	(6,194.15)	0.0000	4.3300	(1,499.2680)	0.0000	0.8824	(5.1593)	0.0000	2	(4.2769)	01/06/2025
300442.ZK	12/24/2024	SDB3260487510	(100.00)	7.7427	(458.53)	(774.27)	0.0000	4.3300	(1,499.2680)	0.0000	0.1103	(0.6449)	0.0000	2	(0.5346)	01/06/2025
300442.ZK	12/24/2024	SDB3260487510	(200.00)	7.7427	(917.06)	(1,548.54)	0.0000	4.3300	(1,499.2680)	0.0000	0.2206	(1.2898)	0.0000	2	(1.0692)	01/06/2025
300442.ZK	12/24/2024	SDB3260487510	(2,500.00)	7.7427	(11,463.28)	(19,356.71)	0.0000	4.3300	(1,499.2680)	0.0000	2.7576	(16.1227)	0.0000	2	(13.3652)	01/06/2025
300442.ZK	12/24/2024	SDB3260487510	(800.00)	7.7427	(3,668.25)	(6,194.15)	0.0000	4.3300	(1,499.2680)	0.0000	0.8824	(5.1593)	0.0000	2	(4.2769)	01/06/2025
300442.ZK	12/24/2024	SDB3260487510	(900.00)	7.7427	(4,126.78)	(6,968.42)	0.0000	4.3300	(1,499.2680)	0.0000	0.9927	(5.8042)	0.0000	2	(4.8115)	01/06/2025
300442.ZK	12/24/2024	SDB3260487510	(3,900.00)	7.7427	(17,882.71)	(30,196.47)	0.0000	4.3300	(1,499.2680)	0.0000	4.3018	(25.1514)	0.0000	2	(20.8497)	01/06/2025
300442.ZK	12/24/2024	SDB3260487510	(500.00)	7.7427	(2,292.66)	(3,871.34)	0.0000	4.3300	(1,499.2680)	0.0000	0.5515	(3.2245)	0.0000	2	(2.6730)	01/06/2025
300442.ZK	12/24/2024	SDB3260487510	(1,900.00)	7.7427	(8,712.09)	(14,711.10)	0.0000	4.3300	(1,499.2680)	0.0000	2.0957	(12.2533)	0.0000	2	(10.1575)	01/06/2025
300442.ZK	12/24/2024	SDB3260487510	(300.00)	7.7427	(1,375.59)	(2,322.81)	0.0000	4.3300	(1,499.2680)	0.0000	0.3309	(1.9347)	0.0000	2	(1.6038)	01/06/2025
300442.ZK	12/24/2024	SDB3260487510	(100.00)	7.7427	(458.53)	(774.27)	0.0000	4.3300	(1,499.2680)	0.0000	0.1103	(0.6449)	0.0000	2	(0.5346)	01/06/2025
300442.ZK	12/24/2024	SDB3260487510	(1,600.00)	7.7427	(7,336.50)	(12,388.30)	0.0000	4.3300	(1,499.2680)	0.0000	1.7648	(10.3185)	0.0000	2	(8.5537)	01/06/2025
300442.ZK	12/24/2024	SDB3260487510	(4,800.00)	7.7427	(22,009.49)	(37,164.89)	0.0000	4.3300	(1,499.2680)	0.0000	5.2945	(30.9556)	0.0000	2	(25.6611)	01/06/2025
300442.ZK	12/24/2024	SDB3260487510	(3,300.00)	7.7427	(15,131.53)	(25,550.86)	0.0000	4.3300	(1,499.2680)	0.0000	3.6400	(21.2820)	0.0000	2	(17.6420)	01/06/2025
300442.ZK	12/24/2024	SDB3260487510	(100.00)	7.7427	(458.53)	(774.27)	0.0000	4.3300	(1,499.2680)	0.0000	0.1103	(0.6449)	0.0000	2	(0.5346)	01/06/2025
300442.ZK	12/24/2024	SDB3260487510	(200.00)	7.7427	(917.06)	(1,548.54)	0.0000	4.3300	(1,499.2680)	0.0000	0.2206	(1.2898)	0.0000	2	(1.0692)	01/06/2025
300442.ZK	12/24/2024	SDB3260487510	(400.00)	7.7427	(1,834.12)	(3,097.07)	0.0000	4.3300	(1,499.2680)	0.0000	0.4412	(2.5796)	0.0000	2	(2.1384)	01/06/2025
300442.ZK	12/24/2024	SDB3260487510	(3,600.00)	7.7427	(16,507.12)	(27,873.67)	0.0000	4.3300	(1,499.2680)	0.0000	3.9709	(23.2167)	0.0000	2	(19.2458)	01/06/2025
300442.ZK	12/24/2024	SDB3260487510	(7,300.00)	7.7427	(33,472.77)	(56,521.60)	0.0000	4.3300	(1,499.2680)	0.0000	8.0521	(47.0783)	0.0000	2	(39.0263)	01/06/2025
300442.ZK	12/24/2024	SDB3260487510	(100.00)	7.7427	(458.53)	(774.27)	0.0000	4.3300	(1,499.2680)	0.0000	0.1103	(0.6449)	0.0000	2	(0.5346)	01/06/2025
300442.ZK	12/24/2024	SDB3260487510	(100.00)	7.7427	(458.53)	(774.27)	0.0000	4.3300	(1,499.2680)	0.0000	0.1103	(0.6449)	0.0000	2	(0.5346)	01/06/2025
300442.ZK	12/24/2024	SDB3260487510	(2,200.00)	7.7427	(10,087.68)	(17,033.91)	0.0000	4.3300	(1,499.2680)	0.0000	2.4266	(14.1880)	0.0000	2	(11.7613)	01/06/2025
300442.ZK	12/24/2024	SDB3260487510	(500.00)	7.7427	(2,292.66)	(3,871.34)	0.0000	4.3300	(1,499.2680)	0.0000	0.5515	(3.2245)	0.0000	2	(2.6730)	01/06/2025
300442.ZK	12/24/2024	SDB3260487510	(500.00)	7.7427	(2,292.66)	(3,871.34)	0.0000	4.3300	(1,499.2680)	0.0000	0.5515	(3.2245)	0.0000	2	(2.6730)	01/06/2025
300442.ZK	12/23/2024	SDB3260487510	(500.00)	6.4729	(2,778.91)	(3,236.45)	0.0000	4.3300	(1,499.3813)	0.0000	0.3342	(1.3480)	0.0000	1	(1.0137)	01/06/2025
300442.ZK	12/23/2024	SDB3260487510	(1,900.00)	6.4729	(10,894.23)	(12,298.50)	0.0000	4.3300	(1,499.3813)	0.0000	1.3103	(5.1223)	0.0000	1	(3.8119)	01/06/2025
300442.ZK	12/23/2024	SDB3260487510	(3,500.00)	6.4729	(17,165.26)	(22,655.14)	0.0000	4.3300	(1,499.3813)	0.0000	2.0646	(9.4357)	0.0000	1	(7.3711)	01/06/2025
300442.ZK	12/23/2024	SDB3260487510	(1,000.00)	6.4729	(4,901.29)	(6,472.90)	0.0000	4.3300	(1,499.3813)	0.0000	0.5895	(2.6959)	0.0000	1	(2.1064)	01/06/2025
300442.ZK	12/23/2024	SDB3260487510	(1,000.00)	6.4729	(4,656.29)	(6,472.90)	0.0000	4.3300	(1,499.3813)	0.0000	0.5600	(2.6959)	0.0000	1	(2.1359)	01/06/2025
300442.ZK	12/23/2024	SDB3260487510	(5,800.00)	6.4729	(27,061.47)	(37,542.80)	0.0000	4.3300	(1,499.3813)	0.0000	3.2549	(15.6364)	0.0000	1	(12.3815)	01/06/2025
300442.ZK	12/23/2024	SDB3260487510	(14,400.00)	6.4729	(66,380.18)	(93,209.70)	0.0000	4.3300	(1,499.3813)	0.0000	7.9841	(38.8214)	0.0000	1	(30.8373)	01/06/2025
300442.ZK	12/23/2024	SDB3260487510	(5,400.00)	6.4729	(24,642.88)	(34,953.64)	0.0000	4.3300	(1,499.3813)	0.0000	2.9640	(14.5580)	0.0000	1	(11.5940)	01/06/2025
300442.ZK	12/23/2024	SDB3260487510	(1,200.00)	6.4729	(5,545.68)	(7,767.48)	0.0000	4.3300	(1,499.3813)	0.0000	0.6670	(3.2351)	0.0000	1	(2.5681)	01/06/2025
300442.ZK	12/23/2024	SDB3260487510	(3,000.00)	6.4729	(13,894.73)	(19,418.69)	0.0000	4.3300	(1,499.3813)	0.0000	1.6712	(8.0878)	0.0000	1	(6.4166)	01/06/2025
300442.ZK	12/23/2024	SDB3260487510	(2,900.00)	6.4729	(13,782.04)	(18,771.40)	0.0000	4.3300	(1,499.3813)	0.0000	1.6577	(7.8182)	0.0000	1	(6.1605)	01/06/2025
300442.ZK	12/23/2024	SDB3260487510	(1,800.00)	6.4729	(8,542.65)	(11,651.21)	0.0000	4.3300	(1,499.3813)	0.0000	1.0275	(4.8527)	0.0000	1	(3.8252)	01/06/2025
300442.ZK	12/23/2024	SDB3260487510	(200.00)	6.4729	(917.06)	(1,294.58)	0.0000	4.3300	(1,499.3813)	0.0000	0.1103	(0.5392)	0.0000	1	(0.4289)	01/06/2025
300442.ZK	12/23/2024	SDB3260487510	(67.00)	6.4729	(307.22)	(433.68)	0.0000	4.3300	(1,499.3813)	0.0000	0.0370	(0.1806)	0.0000	1	(0.1437)	01/06/2025
300442.ZK	12/23/2024	SDB3260487510	(33.00)	6.4729	(151.32)	(213.61)	0.0000	4.3300	(1,499.3813)	0.0000	0.0182	(0.0890)	0.0000	1	(0.0708)	01/06/2025
300442.ZK	12/23/2024	SDB3260487510	(1,200.00)	6.4729	(5,502.37)	(7,767.48)	0.0000	4.3300	(1,499.3813)	0.0000	0.6618	(3.2351)	0.0000	1	(2.5733)	01/06/2025
300442.ZK	12/23/2024	SDB3260487510	(1,600.00)	6.4729	(7,336.50)	(10,356.63)	0.0000	4.3300	(1,499.3813)	0.0000	0.8824	(4.3135)	0.0000	1	(3.4311)	01/06/2025
300442.ZK	12/23/2024	SDB3260487510	(3,300.00)	6.4729	(15,131.53)	(21,360.56)	0.0000	4.3300	(1,499.3813)	0.0000	1.8200	(8.8966)	0.0000	1	(7.0766)	01/06/2025
300442.ZK	12/23/2024	SDB3260487510	(200.00)	6.4729	(917.06)	(1,294.58)	0.0000	4.3300	(1,499.3813)	0.0000	0.1103	(0.5392)	0.0000	1	(0.4289)	01/06/2025
300442.ZK	12/23/2024	SDB3260487510	(2,900.00)	6.4729	(13,297.40)	(18,771.40)	0.0000	4.3300	(1,499.3813)	0.0000	1.5994	(7.8182)	0.0000	1	(6.2188)	01/06/2025
300442.ZK	12/23/2024	SDB3260487510	(200.00)	6.4729	(917.06)	(1,294.58)	0.0000	4.3300	(1,499.3813)	0.0000	0.1103	(0.5392)	0.0000	1	(0.4289)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
RANGE INTELLIGENT COMPUTING TECHNOLOGY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
300442.ZK	12/23/2024	SDB3260487510	(800.00)	6.4729	(3,668.25)	(5,178.32)	0.0000	4.3300	(1,499.3813)	0.0000	0.4412	(2.1567)	0.0000	1	(1.7155)	01/06/2025
300442.ZK	12/23/2024	SDB3260487510	(100.00)	6.4729	(458.53)	(647.29)	0.0000	4.3300	(1,499.3813)	0.0000	0.0552	(0.2696)	0.0000	1	(0.2144)	01/06/2025
300442.ZK	12/23/2024	SDB3260487510	(200.00)	6.4729	(917.06)	(1,294.58)	0.0000	4.3300	(1,499.3813)	0.0000	0.1103	(0.5392)	0.0000	1	(0.4289)	01/06/2025
300442.ZK	12/23/2024	SDB3260487510	(2,500.00)	6.4729	(11,463.28)	(16,182.24)	0.0000	4.3300	(1,499.3813)	0.0000	1.3788	(6.7398)	0.0000	1	(5.3610)	01/06/2025
300442.ZK	12/23/2024	SDB3260487510	(800.00)	6.4729	(3,668.25)	(5,178.32)	0.0000	4.3300	(1,499.3813)	0.0000	0.4412	(2.1567)	0.0000	1	(1.7155)	01/06/2025
300442.ZK	12/23/2024	SDB3260487510	(900.00)	6.4729	(4,126.78)	(5,825.61)	0.0000	4.3300	(1,499.3813)	0.0000	0.4964	(2.4263)	0.0000	1	(1.9300)	01/06/2025
300442.ZK	12/23/2024	SDB3260487510	(3,900.00)	6.4729	(17,882.71)	(25,244.29)	0.0000	4.3300	(1,499.3813)	0.0000	2.1509	(10.5141)	0.0000	1	(8.3632)	01/06/2025
300442.ZK	12/23/2024	SDB3260487510	(500.00)	6.4729	(2,292.66)	(3,236.45)	0.0000	4.3300	(1,499.3813)	0.0000	0.2758	(1.3480)	0.0000	1	(1.0722)	01/06/2025
300442.ZK	12/23/2024	SDB3260487510	(1,900.00)	6.4729	(8,712.09)	(12,298.50)	0.0000	4.3300	(1,499.3813)	0.0000	1.0479	(5.1223)	0.0000	1	(4.0744)	01/06/2025
300442.ZK	12/23/2024	SDB3260487510	(300.00)	6.4729	(1,375.59)	(1,941.87)	0.0000	4.3300	(1,499.3813)	0.0000	0.1655	(0.8088)	0.0000	1	(0.6433)	01/06/2025
300442.ZK	12/23/2024	SDB3260487510	(100.00)	6.4729	(458.53)	(647.29)	0.0000	4.3300	(1,499.3813)	0.0000	0.0552	(0.2696)	0.0000	1	(0.2144)	01/06/2025
300442.ZK	12/23/2024	SDB3260487510	(1,600.00)	6.4729	(7,336.50)	(10,356.63)	0.0000	4.3300	(1,499.3813)	0.0000	0.8824	(4.3135)	0.0000	1	(3.4311)	01/06/2025
300442.ZK	12/23/2024	SDB3260487510	(4,800.00)	6.4729	(22,009.49)	(31,069.90)	0.0000	4.3300	(1,499.3813)	0.0000	2.6473	(12.9405)	0.0000	1	(10.2932)	01/06/2025
300442.ZK	12/23/2024	SDB3260487510	(3,300.00)	6.4729	(15,131.53)	(21,360.56)	0.0000	4.3300	(1,499.3813)	0.0000	1.8200	(8.8966)	0.0000	1	(7.0766)	01/06/2025
300442.ZK	12/23/2024	SDB3260487510	(200.00)	6.4729	(917.06)	(1,294.58)	0.0000	4.3300	(1,499.3813)	0.0000	0.1103	(0.5392)	0.0000	1	(0.4289)	01/06/2025
300442.ZK	12/23/2024	SDB3260487510	(200.00)	6.4729	(917.06)	(1,294.58)	0.0000	4.3300	(1,499.3813)	0.0000	0.1103	(0.5392)	0.0000	1	(0.4289)	01/06/2025
300442.ZK	12/23/2024	SDB3260487510	(400.00)	6.4729	(1,834.12)	(2,589.16)	0.0000	4.3300	(1,499.3813)	0.0000	0.2206	(1.0784)	0.0000	1	(0.8578)	01/06/2025
300442.ZK	12/23/2024	SDB3260487510	(3,600.00)	6.4729	(16,507.12)	(23,302.43)	0.0000	4.3300	(1,499.3813)	0.0000	1.9854	(9.7053)	0.0000	1	(7.7199)	01/06/2025
300442.ZK	12/23/2024	SDB3260487510	(7,300.00)	6.4729	(33,472.77)	(47,252.14)	0.0000	4.3300	(1,499.3813)	0.0000	4.0260	(19.6803)	0.0000	1	(15.6542)	01/06/2025
300442.ZK	12/23/2024	SDB3260487510	(100.00)	6.4729	(458.53)	(647.29)	0.0000	4.3300	(1,499.3813)	0.0000	0.0552	(0.2696)	0.0000	1	(0.2144)	01/06/2025
300442.ZK	12/23/2024	SDB3260487510	(100.00)	6.4729	(458.53)	(647.29)	0.0000	4.3300	(1,499.3813)	0.0000	0.0552	(0.2696)	0.0000	1	(0.2144)	01/06/2025
300442.ZK	12/23/2024	SDB3260487510	(2,200.00)	6.4729	(10,087.68)	(14,240.37)	0.0000	4.3300	(1,499.3813)	0.0000	1.2133	(5.9310)	0.0000	1	(4.7177)	01/06/2025
300442.ZK	12/23/2024	SDB3260487510	(500.00)	6.4729	(2,292.66)	(3,236.45)	0.0000	4.3300	(1,499.3813)	0.0000	0.2758	(1.3480)	0.0000	1	(1.0722)	01/06/2025
300442.ZK	12/23/2024	SDB3260487510	(500.00)	6.4729	(2,292.66)	(3,236.45)	0.0000	4.3300	(1,499.3813)	0.0000	0.2758	(1.3480)	0.0000	1	(1.0722)	01/06/2025
300442.ZK	12/20/2024	SDB3260487510	(500.00)	6.1438	(2,778.91)	(3,071.92)	0.0000	4.3300	(1,499.3813)	0.0000	1.0027	(3.8383)	0.0000	3	(2.8356)	01/06/2025
300442.ZK	12/20/2024	SDB3260487510	(1,900.00)	6.1438	(10,894.23)	(11,673.31)	0.0000	4.3300	(1,499.3813)	0.0000	3.9310	(14.5856)	0.0000	3	(10.6546)	01/06/2025
300442.ZK	12/20/2024	SDB3260487510	(3,500.00)	6.1438	(17,165.26)	(21,503.46)	0.0000	4.3300	(1,499.3813)	0.0000	6.1938	(26.8682)	0.0000	3	(20.6744)	01/06/2025
300442.ZK	12/20/2024	SDB3260487510	(1,000.00)	6.1438	(4,901.29)	(6,143.85)	0.0000	4.3300	(1,499.3813)	0.0000	1.7685	(7.6766)	0.0000	3	(5.9081)	01/06/2025
300442.ZK	12/20/2024	SDB3260487510	(1,000.00)	6.1438	(4,656.29)	(6,143.85)	0.0000	4.3300	(1,499.3813)	0.0000	1.6801	(7.6766)	0.0000	3	(5.9965)	01/06/2025
300442.ZK	12/20/2024	SDB3260487510	(5,800.00)	6.1438	(27,061.47)	(35,634.31)	0.0000	4.3300	(1,499.3813)	0.0000	9.7647	(44.5245)	0.0000	3	(34.7598)	01/06/2025
300442.ZK	12/20/2024	SDB3260487510	(14,400.00)	6.1438	(66,380.18)	(88,471.38)	0.0000	4.3300	(1,499.3813)	0.0000	23.9522	(110.5436)	0.0000	3	(86.5914)	01/06/2025
300442.ZK	12/20/2024	SDB3260487510	(5,400.00)	6.1438	(24,642.88)	(33,176.77)	0.0000	4.3300	(1,499.3813)	0.0000	8.8920	(41.4539)	0.0000	3	(32.5619)	01/06/2025
300442.ZK	12/20/2024	SDB3260487510	(1,200.00)	6.1438	(5,545.68)	(7,372.62)	0.0000	4.3300	(1,499.3813)	0.0000	2.0011	(9.2120)	0.0000	3	(7.2109)	01/06/2025
300442.ZK	12/20/2024	SDB3260487510	(3,000.00)	6.1438	(13,894.73)	(18,431.54)	0.0000	4.3300	(1,499.3813)	0.0000	5.0137	(23.0299)	0.0000	3	(18.0162)	01/06/2025
300442.ZK	12/20/2024	SDB3260487510	(2,900.00)	6.1438	(13,782.04)	(17,817.15)	0.0000	4.3300	(1,499.3813)	0.0000	4.9730	(22.2623)	0.0000	3	(17.2892)	01/06/2025
300442.ZK	12/20/2024	SDB3260487510	(1,800.00)	6.1438	(8,542.65)	(11,058.92)	0.0000	4.3300	(1,499.3813)	0.0000	3.0825	(13.8180)	0.0000	3	(10.7355)	01/06/2025
300442.ZK	12/20/2024	SDB3260487510	(200.00)	6.1438	(917.06)	(1,228.77)	0.0000	4.3300	(1,499.3813)	0.0000	0.3309	(1.5353)	0.0000	3	(1.2044)	01/06/2025
300442.ZK	12/20/2024	SDB3260487510	(67.00)	6.1438	(307.22)	(411.64)	0.0000	4.3300	(1,499.3813)	0.0000	0.1109	(0.5143)	0.0000	3	(0.4035)	01/06/2025
300442.ZK	12/20/2024	SDB3260487510	(33.00)	6.1438	(151.32)	(202.75)	0.0000	4.3300	(1,499.3813)	0.0000	0.0546	(0.2533)	0.0000	3	(0.1987)	01/06/2025
300442.ZK	12/20/2024	SDB3260487510	(1,200.00)	6.1438	(5,502.37)	(7,372.62)	0.0000	4.3300	(1,499.3813)	0.0000	1.9854	(9.2120)	0.0000	3	(7.2265)	01/06/2025
300442.ZK	12/20/2024	SDB3260487510	(1,600.00)	6.1438	(7,336.50)	(9,830.15)	0.0000	4.3300	(1,499.3813)	0.0000	2.6473	(12.2826)	0.0000	3	(9.6354)	01/06/2025
300442.ZK	12/20/2024	SDB3260487510	(3,300.00)	6.1438	(15,131.53)	(20,274.69)	0.0000	4.3300	(1,499.3813)	0.0000	5.4600	(25.3329)	0.0000	3	(19.8730)	01/06/2025
300442.ZK	12/20/2024	SDB3260487510	(200.00)	6.1438	(917.06)	(1,228.77)	0.0000	4.3300	(1,499.3813)	0.0000	0.3309	(1.5353)	0.0000	3	(1.2044)	01/06/2025
300442.ZK	12/20/2024	SDB3260487510	(2,900.00)	6.1438	(13,297.40)	(17,817.15)	0.0000	4.3300	(1,499.3813)	0.0000	4.7981	(22.2623)	0.0000	3	(17.4641)	01/06/2025
300442.ZK	12/20/2024	SDB3260487510	(200.00)	6.1438	(917.06)	(1,228.77)	0.0000	4.3300	(1,499.3813)	0.0000	0.3309	(1.5353)	0.0000	3	(1.2044)	01/06/2025
300442.ZK	12/20/2024	SDB3260487510	(800.00)	6.1438	(3,668.25)	(4,915.08)	0.0000	4.3300	(1,499.3813)	0.0000	1.3236	(6.1413)	0.0000	3	(4.8177)	01/06/2025
300442.ZK	12/20/2024	SDB3260487510	(100.00)	6.1438	(458.53)	(614.38)	0.0000	4.3300	(1,499.3813)	0.0000	0.1655	(0.7677)	0.0000	3	(0.6022)	01/06/2025
300442.ZK	12/20/2024	SDB3260487510	(200.00)	6.1438	(917.06)	(1,228.77)	0.0000	4.3300	(1,499.3813)	0.0000	0.3309	(1.5353)	0.0000	3	(1.2044)	01/06/2025
300442.ZK	12/20/2024	SDB3260487510	(2,500.00)	6.1438	(11,463.28)	(15,359.61)	0.0000	4.3300	(1,499.3813)	0.0000	4.1363	(19.1916)	0.0000	3	(15.0553)	01/06/2025
300442.ZK	12/20/2024	SDB3260487510	(800.00)	6.1438	(3,668.25)	(4,915.08)	0.0000	4.3300	(1,499.3813)	0.0000	1.3236	(6.1413)	0.0000	3	(4.8177)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
RANGE INTELLIGENT COMPUTING TECHNOLOGY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
300442.ZK	12/20/2024	SDB3260487510	(900.00)	6.1438	(4,126.78)	(5,529.46)	0.0000	4.3300	(1,499.3813)	0.0000	1.4891	(6.9090)	0.0000	3	(5.4199)	01/06/2025
300442.ZK	12/20/2024	SDB3260487510	(3,900.00)	6.1438	(17,882.71)	(23,961.00)	0.0000	4.3300	(1,499.3813)	0.0000	6.4527	(29.9389)	0.0000	3	(23.4862)	01/06/2025
300442.ZK	12/20/2024	SDB3260487510	(500.00)	6.1438	(2,292.66)	(3,071.92)	0.0000	4.3300	(1,499.3813)	0.0000	0.8273	(3.8383)	0.0000	3	(3.0111)	01/06/2025
300442.ZK	12/20/2024	SDB3260487510	(1,900.00)	6.1438	(8,712.09)	(11,673.31)	0.0000	4.3300	(1,499.3813)	0.0000	3.1436	(14.5856)	0.0000	3	(11.4420)	01/06/2025
300442.ZK	12/20/2024	SDB3260487510	(300.00)	6.1438	(1,375.59)	(1,843.15)	0.0000	4.3300	(1,499.3813)	0.0000	0.4964	(2.3030)	0.0000	3	(1.8066)	01/06/2025
300442.ZK	12/20/2024	SDB3260487510	(100.00)	6.1438	(458.53)	(614.38)	0.0000	4.3300	(1,499.3813)	0.0000	0.1655	(0.7677)	0.0000	3	(0.6022)	01/06/2025
300442.ZK	12/20/2024	SDB3260487510	(1,600.00)	6.1438	(7,336.50)	(9,830.15)	0.0000	4.3300	(1,499.3813)	0.0000	2.6473	(12.2826)	0.0000	3	(9.6354)	01/06/2025
300442.ZK	12/20/2024	SDB3260487510	(4,800.00)	6.1438	(22,009.49)	(29,490.46)	0.0000	4.3300	(1,499.3813)	0.0000	7.9418	(36.8479)	0.0000	3	(28.9061)	01/06/2025
300442.ZK	12/20/2024	SDB3260487510	(3,300.00)	6.1438	(15,131.53)	(20,274.69)	0.0000	4.3300	(1,499.3813)	0.0000	5.4600	(25.3329)	0.0000	3	(19.8730)	01/06/2025
300442.ZK	12/20/2024	SDB3260487510	(200.00)	6.1438	(917.06)	(1,228.77)	0.0000	4.3300	(1,499.3813)	0.0000	0.3309	(1.5353)	0.0000	3	(1.2044)	01/06/2025
300442.ZK	12/20/2024	SDB3260487510	(200.00)	6.1438	(917.06)	(1,228.77)	0.0000	4.3300	(1,499.3813)	0.0000	0.3309	(1.5353)	0.0000	3	(1.2044)	01/06/2025
300442.ZK	12/20/2024	SDB3260487510	(400.00)	6.1438	(1,834.12)	(2,457.54)	0.0000	4.3300	(1,499.3813)	0.0000	0.6618	(3.0707)	0.0000	3	(2.4088)	01/06/2025
300442.ZK	12/20/2024	SDB3260487510	(3,600.00)	6.1438	(16,507.12)	(22,117.85)	0.0000	4.3300	(1,499.3813)	0.0000	5.9563	(27.6359)	0.0000	3	(21.6796)	01/06/2025
300442.ZK	12/20/2024	SDB3260487510	(7,300.00)	6.1438	(33,472.77)	(44,850.08)	0.0000	4.3300	(1,499.3813)	0.0000	12.0781	(56.0395)	0.0000	3	(43.9614)	01/06/2025
300442.ZK	12/20/2024	SDB3260487510	(100.00)	6.1438	(458.53)	(614.38)	0.0000	4.3300	(1,499.3813)	0.0000	0.1655	(0.7677)	0.0000	3	(0.6022)	01/06/2025
300442.ZK	12/20/2024	SDB3260487510	(100.00)	6.1438	(458.53)	(614.38)	0.0000	4.3300	(1,499.3813)	0.0000	0.1655	(0.7677)	0.0000	3	(0.6022)	01/06/2025
300442.ZK	12/20/2024	SDB3260487510	(2,200.00)	6.1438	(10,087.68)	(13,516.46)	0.0000	4.3300	(1,499.3813)	0.0000	3.6400	(16.8886)	0.0000	3	(13.2486)	01/06/2025
300442.ZK	12/20/2024	SDB3260487510	(500.00)	6.1438	(2,292.66)	(3,071.92)	0.0000	4.3300	(1,499.3813)	0.0000	0.8273	(3.8383)	0.0000	3	(3.0111)	01/06/2025
300442.ZK	12/20/2024	SDB3260487510	(500.00)	6.1438	(2,292.66)	(3,071.92)	0.0000	4.3300	(1,499.3813)	0.0000	0.8273	(3.8383)	0.0000	3	(3.0111)	01/06/2025
300442.ZK	12/19/2024	SDB3260487510	(500.00)	6.2547	(2,778.91)	(3,127.34)	0.0000	4.5800	(1,499.3813)	0.0000	0.3535	(1.3025)	0.0000	1	(0.9490)	01/06/2025
300442.ZK	12/19/2024	SDB3260487510	(1,900.00)	6.2547	(10,894.23)	(11,883.88)	0.0000	4.5800	(1,499.3813)	0.0000	1.3860	(4.9496)	0.0000	1	(3.5636)	01/06/2025
300442.ZK	12/19/2024	SDB3260487510	(3,500.00)	6.2547	(17,165.26)	(21,891.36)	0.0000	4.5800	(1,499.3813)	0.0000	2.1838	(9.1176)	0.0000	1	(6.9338)	01/06/2025
300442.ZK	12/19/2024	SDB3260487510	(1,000.00)	6.2547	(4,901.29)	(6,254.67)	0.0000	4.5800	(1,499.3813)	0.0000	0.6236	(2.6050)	0.0000	1	(1.9815)	01/06/2025
300442.ZK	12/19/2024	SDB3260487510	(1,000.00)	6.2547	(4,656.29)	(6,254.67)	0.0000	4.5800	(1,499.3813)	0.0000	0.5924	(2.6050)	0.0000	1	(2.0127)	01/06/2025
300442.ZK	12/19/2024	SDB3260487510	(5,800.00)	6.2547	(27,061.47)	(36,277.11)	0.0000	4.5800	(1,499.3813)	0.0000	3.4428	(15.1092)	0.0000	1	(11.6664)	01/06/2025
300442.ZK	12/19/2024	SDB3260487510	(14,400.00)	6.2547	(66,380.18)	(90,067.31)	0.0000	4.5800	(1,499.3813)	0.0000	8.4450	(37.5126)	0.0000	1	(29.0675)	01/06/2025
300442.ZK	12/19/2024	SDB3260487510	(5,400.00)	6.2547	(24,642.88)	(33,775.24)	0.0000	4.5800	(1,499.3813)	0.0000	3.1351	(14.0672)	0.0000	1	(10.9321)	01/06/2025
300442.ZK	12/19/2024	SDB3260487510	(1,200.00)	6.2547	(5,545.68)	(7,505.61)	0.0000	4.5800	(1,499.3813)	0.0000	0.7055	(3.1260)	0.0000	1	(2.4205)	01/06/2025
300442.ZK	12/19/2024	SDB3260487510	(3,000.00)	6.2547	(13,894.73)	(18,764.02)	0.0000	4.5800	(1,499.3813)	0.0000	1.7677	(7.8151)	0.0000	1	(6.0474)	01/06/2025
300442.ZK	12/19/2024	SDB3260487510	(2,900.00)	6.2547	(13,782.04)	(18,138.55)	0.0000	4.5800	(1,499.3813)	0.0000	1.7534	(7.5546)	0.0000	1	(5.8012)	01/06/2025
300442.ZK	12/19/2024	SDB3260487510	(1,800.00)	6.2547	(8,542.65)	(11,258.41)	0.0000	4.5800	(1,499.3813)	0.0000	1.0868	(4.6891)	0.0000	1	(3.6023)	01/06/2025
300442.ZK	12/19/2024	SDB3260487510	(200.00)	6.2547	(917.06)	(1,250.93)	0.0000	4.5800	(1,499.3813)	0.0000	0.1167	(0.5210)	0.0000	1	(0.4043)	01/06/2025
300442.ZK	12/19/2024	SDB3260487510	(67.00)	6.2547	(307.22)	(419.06)	0.0000	4.5800	(1,499.3813)	0.0000	0.0391	(0.1745)	0.0000	1	(0.1355)	01/06/2025
300442.ZK	12/19/2024	SDB3260487510	(33.00)	6.2547	(151.32)	(206.40)	0.0000	4.5800	(1,499.3813)	0.0000	0.0193	(0.0860)	0.0000	1	(0.0667)	01/06/2025
300442.ZK	12/19/2024	SDB3260487510	(1,200.00)	6.2547	(5,502.37)	(7,505.61)	0.0000	4.5800	(1,499.3813)	0.0000	0.7000	(3.1260)	0.0000	1	(2.4260)	01/06/2025
300442.ZK	12/19/2024	SDB3260487510	(1,600.00)	6.2547	(7,336.50)	(10,007.48)	0.0000	4.5800	(1,499.3813)	0.0000	0.9334	(4.1681)	0.0000	1	(3.2347)	01/06/2025
300442.ZK	12/19/2024	SDB3260487510	(3,300.00)	6.2547	(15,131.53)	(20,640.42)	0.0000	4.5800	(1,499.3813)	0.0000	1.9251	(8.5966)	0.0000	1	(6.6716)	01/06/2025
300442.ZK	12/19/2024	SDB3260487510	(200.00)	6.2547	(917.06)	(1,250.93)	0.0000	4.5800	(1,499.3813)	0.0000	0.1167	(0.5210)	0.0000	1	(0.4043)	01/06/2025
300442.ZK	12/19/2024	SDB3260487510	(2,900.00)	6.2547	(13,297.40)	(18,138.55)	0.0000	4.5800	(1,499.3813)	0.0000	1.6917	(7.5546)	0.0000	1	(5.8629)	01/06/2025
300442.ZK	12/19/2024	SDB3260487510	(200.00)	6.2547	(917.06)	(1,250.93)	0.0000	4.5800	(1,499.3813)	0.0000	0.1167	(0.5210)	0.0000	1	(0.4043)	01/06/2025
300442.ZK	12/19/2024	SDB3260487510	(800.00)	6.2547	(3,668.25)	(5,003.74)	0.0000	4.5800	(1,499.3813)	0.0000	0.4667	(2.0840)	0.0000	1	(1.6173)	01/06/2025
300442.ZK	12/19/2024	SDB3260487510	(100.00)	6.2547	(458.53)	(625.47)	0.0000	4.5800	(1,499.3813)	0.0000	0.0583	(0.2605)	0.0000	1	(0.2022)	01/06/2025
300442.ZK	12/19/2024	SDB3260487510	(200.00)	6.2547	(917.06)	(1,250.93)	0.0000	4.5800	(1,499.3813)	0.0000	0.1167	(0.5210)	0.0000	1	(0.4043)	01/06/2025
300442.ZK	12/19/2024	SDB3260487510	(2,500.00)	6.2547	(11,463.28)	(15,636.68)	0.0000	4.5800	(1,499.3813)	0.0000	1.4584	(6.5126)	0.0000	1	(5.0542)	01/06/2025
300442.ZK	12/19/2024	SDB3260487510	(800.00)	6.2547	(3,668.25)	(5,003.74)	0.0000	4.5800	(1,499.3813)	0.0000	0.4667	(2.0840)	0.0000	1	(1.6173)	01/06/2025
300442.ZK	12/19/2024	SDB3260487510	(900.00)	6.2547	(4,126.78)	(5,629.21)	0.0000	4.5800	(1,499.3813)	0.0000	0.5250	(2.3445)	0.0000	1	(1.8195)	01/06/2025
300442.ZK	12/19/2024	SDB3260487510	(3,900.00)	6.2547	(17,882.71)	(24,393.23)	0.0000	4.5800	(1,499.3813)	0.0000	2.2751	(10.1597)	0.0000	1	(7.8846)	01/06/2025
300442.ZK	12/19/2024	SDB3260487510	(500.00)	6.2547	(2,292.66)	(3,127.34)	0.0000	4.5800	(1,499.3813)	0.0000	0.2917	(1.3025)	0.0000	1	(1.0108)	01/06/2025
300442.ZK	12/19/2024	SDB3260487510	(1,900.00)	6.2547	(8,712.09)	(11,883.88)	0.0000	4.5800	(1,499.3813)	0.0000	1.1084	(4.9496)	0.0000	1	(3.8412)	01/06/2025
300442.ZK	12/19/2024	SDB3260487510	(300.00)	6.2547	(1,375.59)	(1,876.40)	0.0000	4.5800	(1,499.3813)	0.0000	0.1750	(0.7815)	0.0000	1	(0.6065)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
RANGE INTELLIGENT COMPUTING TECHNOLOGY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
300442.ZK	12/19/2024	SDB3260487510	(100.00)	6.2547	(458.53)	(625.47)	0.0000	4.5800	(1,499.3813)	0.0000	0.0583	(0.2605)	0.0000	1	(0.2022)	01/06/2025
300442.ZK	12/19/2024	SDB3260487510	(1,600.00)	6.2547	(7,336.50)	(10,007.48)	0.0000	4.5800	(1,499.3813)	0.0000	0.9334	(4.1681)	0.0000	1	(3.2347)	01/06/2025
300442.ZK	12/19/2024	SDB3260487510	(4,800.00)	6.2547	(22,009.49)	(30,022.44)	0.0000	4.5800	(1,499.3813)	0.0000	2.8001	(12.5042)	0.0000	1	(9.7041)	01/06/2025
300442.ZK	12/19/2024	SDB3260487510	(3,300.00)	6.2547	(15,131.53)	(20,640.42)	0.0000	4.5800	(1,499.3813)	0.0000	1.9251	(8.5966)	0.0000	1	(6.6716)	01/06/2025
300442.ZK	12/19/2024	SDB3260487510	(200.00)	6.2547	(917.06)	(1,250.93)	0.0000	4.5800	(1,499.3813)	0.0000	0.1167	(0.5210)	0.0000	1	(0.4043)	01/06/2025
300442.ZK	12/19/2024	SDB3260487510	(200.00)	6.2547	(917.06)	(1,250.93)	0.0000	4.5800	(1,499.3813)	0.0000	0.1167	(0.5210)	0.0000	1	(0.4043)	01/06/2025
300442.ZK	12/19/2024	SDB3260487510	(400.00)	6.2547	(1,834.12)	(2,501.87)	0.0000	4.5800	(1,499.3813)	0.0000	0.2333	(1.0420)	0.0000	1	(0.8087)	01/06/2025
300442.ZK	12/19/2024	SDB3260487510	(3,600.00)	6.2547	(16,507.12)	(22,516.83)	0.0000	4.5800	(1,499.3813)	0.0000	2.1001	(9.3781)	0.0000	1	(7.2781)	01/06/2025
300442.ZK	12/19/2024	SDB3260487510	(7,300.00)	6.2547	(33,472.77)	(45,659.12)	0.0000	4.5800	(1,499.3813)	0.0000	4.2585	(19.0168)	0.0000	1	(14.7583)	01/06/2025
300442.ZK	12/19/2024	SDB3260487510	(100.00)	6.2547	(458.53)	(625.47)	0.0000	4.5800	(1,499.3813)	0.0000	0.0583	(0.2605)	0.0000	1	(0.2022)	01/06/2025
300442.ZK	12/19/2024	SDB3260487510	(100.00)	6.2547	(458.53)	(625.47)	0.0000	4.5800	(1,499.3813)	0.0000	0.0583	(0.2605)	0.0000	1	(0.2022)	01/06/2025
300442.ZK	12/19/2024	SDB3260487510	(2,200.00)	6.2547	(10,087.68)	(13,760.28)	0.0000	4.5800	(1,499.3813)	0.0000	1.2834	(5.7311)	0.0000	1	(4.4477)	01/06/2025
300442.ZK	12/19/2024	SDB3260487510	(500.00)	6.2547	(2,292.66)	(3,127.34)	0.0000	4.5800	(1,499.3813)	0.0000	0.2917	(1.3025)	0.0000	1	(1.0108)	01/06/2025
300442.ZK	12/19/2024	SDB3260487510	(500.00)	6.2547	(2,292.66)	(3,127.34)	0.0000	4.5800	(1,499.3813)	0.0000	0.2917	(1.3025)	0.0000	1	(1.0108)	01/06/2025
300442.ZK	12/18/2024	SDB3260487510	(500.00)	6.6007	(2,778.91)	(3,300.34)	0.0000	4.5800	(1,499.3813)	0.0000	0.3535	(1.3746)	0.0000	1	(1.0210)	01/06/2025
300442.ZK	12/18/2024	SDB3260487510	(1,900.00)	6.6007	(10,894.23)	(12,541.28)	0.0000	4.5800	(1,499.3813)	0.0000	1.3860	(5.2234)	0.0000	1	(3.8374)	01/06/2025
300442.ZK	12/18/2024	SDB3260487510	(3,500.00)	6.6007	(17,165.26)	(23,102.36)	0.0000	4.5800	(1,499.3813)	0.0000	2.1838	(9.6220)	0.0000	1	(7.4382)	01/06/2025
300442.ZK	12/18/2024	SDB3260487510	(1,000.00)	6.6007	(4,901.29)	(6,600.67)	0.0000	4.5800	(1,499.3813)	0.0000	0.6236	(2.7491)	0.0000	1	(2.1256)	01/06/2025
300442.ZK	12/18/2024	SDB3260487510	(1,000.00)	6.6007	(4,656.29)	(6,600.67)	0.0000	4.5800	(1,499.3813)	0.0000	0.5924	(2.7491)	0.0000	1	(2.1568)	01/06/2025
300442.ZK	12/18/2024	SDB3260487510	(5,800.00)	6.6007	(27,061.47)	(38,283.91)	0.0000	4.5800	(1,499.3813)	0.0000	3.4428	(15.9450)	0.0000	1	(12.5022)	01/06/2025
300442.ZK	12/18/2024	SDB3260487510	(14,400.00)	6.6007	(66,380.18)	(95,049.71)	0.0000	4.5800	(1,499.3813)	0.0000	8.4450	(39.5877)	0.0000	1	(31.1427)	01/06/2025
300442.ZK	12/18/2024	SDB3260487510	(5,400.00)	6.6007	(24,642.88)	(35,643.64)	0.0000	4.5800	(1,499.3813)	0.0000	3.1351	(14.8454)	0.0000	1	(11.7103)	01/06/2025
300442.ZK	12/18/2024	SDB3260487510	(1,200.00)	6.6007	(5,545.68)	(7,920.81)	0.0000	4.5800	(1,499.3813)	0.0000	0.7055	(3.2990)	0.0000	1	(2.5934)	01/06/2025
300442.ZK	12/18/2024	SDB3260487510	(3,000.00)	6.6007	(13,894.73)	(19,802.02)	0.0000	4.5800	(1,499.3813)	0.0000	1.7677	(8.2474)	0.0000	1	(6.4797)	01/06/2025
300442.ZK	12/18/2024	SDB3260487510	(2,900.00)	6.6007	(13,782.04)	(19,141.95)	0.0000	4.5800	(1,499.3813)	0.0000	1.7534	(7.9725)	0.0000	1	(6.2191)	01/06/2025
300442.ZK	12/18/2024	SDB3260487510	(1,800.00)	6.6007	(8,542.65)	(11,881.21)	0.0000	4.5800	(1,499.3813)	0.0000	1.0868	(4.9485)	0.0000	1	(3.8616)	01/06/2025
300442.ZK	12/18/2024	SDB3260487510	(200.00)	6.6007	(917.06)	(1,320.13)	0.0000	4.5800	(1,499.3813)	0.0000	0.1167	(0.5498)	0.0000	1	(0.4332)	01/06/2025
300442.ZK	12/18/2024	SDB3260487510	(67.00)	6.6007	(307.22)	(442.25)	0.0000	4.5800	(1,499.3813)	0.0000	0.0391	(0.1842)	0.0000	1	(0.1451)	01/06/2025
300442.ZK	12/18/2024	SDB3260487510	(33.00)	6.6007	(151.32)	(217.82)	0.0000	4.5800	(1,499.3813)	0.0000	0.0193	(0.0907)	0.0000	1	(0.0715)	01/06/2025
300442.ZK	12/18/2024	SDB3260487510	(1,200.00)	6.6007	(5,502.37)	(7,920.81)	0.0000	4.5800	(1,499.3813)	0.0000	0.7000	(3.2990)	0.0000	1	(2.5990)	01/06/2025
300442.ZK	12/18/2024	SDB3260487510	(1,600.00)	6.6007	(7,336.50)	(10,561.08)	0.0000	4.5800	(1,499.3813)	0.0000	0.9334	(4.3986)	0.0000	1	(3.4653)	01/06/2025
300442.ZK	12/18/2024	SDB3260487510	(3,300.00)	6.6007	(15,131.53)	(21,782.22)	0.0000	4.5800	(1,499.3813)	0.0000	1.9251	(9.0722)	0.0000	1	(7.1471)	01/06/2025
300442.ZK	12/18/2024	SDB3260487510	(200.00)	6.6007	(917.06)	(1,320.13)	0.0000	4.5800	(1,499.3813)	0.0000	0.1167	(0.5498)	0.0000	1	(0.4332)	01/06/2025
300442.ZK	12/18/2024	SDB3260487510	(2,900.00)	6.6007	(13,297.40)	(19,141.95)	0.0000	4.5800	(1,499.3813)	0.0000	1.6917	(7.9725)	0.0000	1	(6.2808)	01/06/2025
300442.ZK	12/18/2024	SDB3260487510	(200.00)	6.6007	(917.06)	(1,320.13)	0.0000	4.5800	(1,499.3813)	0.0000	0.1167	(0.5498)	0.0000	1	(0.4332)	01/06/2025
300442.ZK	12/18/2024	SDB3260487510	(800.00)	6.6007	(3,668.25)	(5,280.54)	0.0000	4.5800	(1,499.3813)	0.0000	0.4667	(2.1993)	0.0000	1	(1.7326)	01/06/2025
300442.ZK	12/18/2024	SDB3260487510	(100.00)	6.6007	(458.53)	(660.07)	0.0000	4.5800	(1,499.3813)	0.0000	0.0583	(0.2749)	0.0000	1	(0.2166)	01/06/2025
300442.ZK	12/18/2024	SDB3260487510	(200.00)	6.6007	(917.06)	(1,320.13)	0.0000	4.5800	(1,499.3813)	0.0000	0.1167	(0.5498)	0.0000	1	(0.4332)	01/06/2025
300442.ZK	12/18/2024	SDB3260487510	(2,500.00)	6.6007	(11,463.28)	(16,501.68)	0.0000	4.5800	(1,499.3813)	0.0000	1.4584	(6.8729)	0.0000	1	(5.4145)	01/06/2025
300442.ZK	12/18/2024	SDB3260487510	(800.00)	6.6007	(3,668.25)	(5,280.54)	0.0000	4.5800	(1,499.3813)	0.0000	0.4667	(2.1993)	0.0000	1	(1.7326)	01/06/2025
300442.ZK	12/18/2024	SDB3260487510	(900.00)	6.6007	(4,126.78)	(5,940.61)	0.0000	4.5800	(1,499.3813)	0.0000	0.5250	(2.4742)	0.0000	1	(1.9492)	01/06/2025
300442.ZK	12/18/2024	SDB3260487510	(3,900.00)	6.6007	(17,882.71)	(25,742.63)	0.0000	4.5800	(1,499.3813)	0.0000	2.2751	(10.7217)	0.0000	1	(8.4466)	01/06/2025
300442.ZK	12/18/2024	SDB3260487510	(500.00)	6.6007	(2,292.66)	(3,300.34)	0.0000	4.5800	(1,499.3813)	0.0000	0.2917	(1.3746)	0.0000	1	(1.0829)	01/06/2025
300442.ZK	12/18/2024	SDB3260487510	(1,900.00)	6.6007	(8,712.09)	(12,541.28)	0.0000	4.5800	(1,499.3813)	0.0000	1.1084	(5.2234)	0.0000	1	(4.1150)	01/06/2025
300442.ZK	12/18/2024	SDB3260487510	(300.00)	6.6007	(1,375.59)	(1,980.20)	0.0000	4.5800	(1,499.3813)	0.0000	0.1750	(0.8247)	0.0000	1	(0.6497)	01/06/2025
300442.ZK	12/18/2024	SDB3260487510	(100.00)	6.6007	(458.53)	(660.07)	0.0000	4.5800	(1,499.3813)	0.0000	0.0583	(0.2749)	0.0000	1	(0.2166)	01/06/2025
300442.ZK	12/18/2024	SDB3260487510	(1,600.00)	6.6007	(7,336.50)	(10,561.08)	0.0000	4.5800	(1,499.3813)	0.0000	0.9334	(4.3986)	0.0000	1	(3.4653)	01/06/2025
300442.ZK	12/18/2024	SDB3260487510	(4,800.00)	6.6007	(22,009.49)	(31,683.24)	0.0000	4.5800	(1,499.3813)	0.0000	2.8001	(13.1959)	0.0000	1	(10.3958)	01/06/2025
300442.ZK	12/18/2024	SDB3260487510	(3,300.00)	6.6007	(15,131.53)	(21,782.22)	0.0000	4.5800	(1,499.3813)	0.0000	1.9251	(9.0722)	0.0000	1	(7.1471)	01/06/2025
300442.ZK	12/18/2024	SDB3260487510	(200.00)	6.6007	(917.06)	(1,320.13)	0.0000	4.5800	(1,499.3813)	0.0000	0.1167	(0.5498)	0.0000	1	(0.4332)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
RANGE INTELLIGENT COMPUTING TECHNOLOGY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
300442.ZK	12/18/2024	SDB3260487510	(200.00)	6.6007	(917.06)	(1,320.13)	0.0000	4.5800	(1,499.3813)	0.0000	0.1167	(0.5498)	0.0000	1	(0.4332)	01/06/2025
300442.ZK	12/18/2024	SDB3260487510	(400.00)	6.6007	(1,834.12)	(2,640.27)	0.0000	4.5800	(1,499.3813)	0.0000	0.2333	(1.0997)	0.0000	1	(0.8663)	01/06/2025
300442.ZK	12/18/2024	SDB3260487510	(3,600.00)	6.6007	(16,507.12)	(23,762.43)	0.0000	4.5800	(1,499.3813)	0.0000	2.1001	(9.8969)	0.0000	1	(7.7969)	01/06/2025
300442.ZK	12/18/2024	SDB3260487510	(7,300.00)	6.6007	(33,472.77)	(48,184.92)	0.0000	4.5800	(1,499.3813)	0.0000	4.2585	(20.0688)	0.0000	1	(15.8103)	01/06/2025
300442.ZK	12/18/2024	SDB3260487510	(100.00)	6.6007	(458.53)	(660.07)	0.0000	4.5800	(1,499.3813)	0.0000	0.0583	(0.2749)	0.0000	1	(0.2166)	01/06/2025
300442.ZK	12/18/2024	SDB3260487510	(100.00)	6.6007	(458.53)	(660.07)	0.0000	4.5800	(1,499.3813)	0.0000	0.0583	(0.2749)	0.0000	1	(0.2166)	01/06/2025
300442.ZK	12/18/2024	SDB3260487510	(2,200.00)	6.6007	(10,087.68)	(14,521.48)	0.0000	4.5800	(1,499.3813)	0.0000	1.2834	(6.0481)	0.0000	1	(4.7647)	01/06/2025
300442.ZK	12/18/2024	SDB3260487510	(500.00)	6.6007	(2,292.66)	(3,300.34)	0.0000	4.5800	(1,499.3813)	0.0000	0.2917	(1.3746)	0.0000	1	(1.0829)	01/06/2025
300442.ZK	12/18/2024	SDB3260487510	(500.00)	6.6007	(2,292.66)	(3,300.34)	0.0000	4.5800	(1,499.3813)	0.0000	0.2917	(1.3746)	0.0000	1	(1.0829)	01/06/2025
300442.ZK	12/17/2024	SDB3260487510	(500.00)	5.9963	(2,778.91)	(2,998.15)	0.0000	4.5800	(1,499.3813)	0.0000	0.3535	(1.2487)	0.0000	1	(0.8952)	01/06/2025
300442.ZK	12/17/2024	SDB3260487510	(1,900.00)	5.9963	(10,894.23)	(11,392.97)	0.0000	4.5800	(1,499.3813)	0.0000	1.3860	(4.7451)	0.0000	1	(3.3591)	01/06/2025
300442.ZK	12/17/2024	SDB3260487510	(3,500.00)	5.9963	(17,165.26)	(20,987.04)	0.0000	4.5800	(1,499.3813)	0.0000	2.1838	(8.7410)	0.0000	1	(6.5572)	01/06/2025
300442.ZK	12/17/2024	SDB3260487510	(1,000.00)	5.9963	(4,901.29)	(5,996.30)	0.0000	4.5800	(1,499.3813)	0.0000	0.6236	(2.4974)	0.0000	1	(1.8739)	01/06/2025
300442.ZK	12/17/2024	SDB3260487510	(1,000.00)	5.9963	(4,656.29)	(5,996.30)	0.0000	4.5800	(1,499.3813)	0.0000	0.5924	(2.4974)	0.0000	1	(1.9050)	01/06/2025
300442.ZK	12/17/2024	SDB3260487510	(5,800.00)	5.9963	(27,061.47)	(34,778.53)	0.0000	4.5800	(1,499.3813)	0.0000	3.4428	(14.4851)	0.0000	1	(11.0423)	01/06/2025
300442.ZK	12/17/2024	SDB3260487510	(14,400.00)	5.9963	(66,380.18)	(86,346.69)	0.0000	4.5800	(1,499.3813)	0.0000	8.4450	(35.9629)	0.0000	1	(27.5179)	01/06/2025
300442.ZK	12/17/2024	SDB3260487510	(5,400.00)	5.9963	(24,642.88)	(32,380.01)	0.0000	4.5800	(1,499.3813)	0.0000	3.1351	(13.4861)	0.0000	1	(10.3510)	01/06/2025
300442.ZK	12/17/2024	SDB3260487510	(1,200.00)	5.9963	(5,545.68)	(7,195.56)	0.0000	4.5800	(1,499.3813)	0.0000	0.7055	(2.9969)	0.0000	1	(2.2914)	01/06/2025
300442.ZK	12/17/2024	SDB3260487510	(3,000.00)	5.9963	(13,894.73)	(17,988.89)	0.0000	4.5800	(1,499.3813)	0.0000	1.7677	(7.4923)	0.0000	1	(5.7246)	01/06/2025
300442.ZK	12/17/2024	SDB3260487510	(2,900.00)	5.9963	(13,782.04)	(17,389.26)	0.0000	4.5800	(1,499.3813)	0.0000	1.7534	(7.2425)	0.0000	1	(5.4892)	01/06/2025
300442.ZK	12/17/2024	SDB3260487510	(1,800.00)	5.9963	(8,542.65)	(10,793.34)	0.0000	4.5800	(1,499.3813)	0.0000	1.0868	(4.4954)	0.0000	1	(3.4086)	01/06/2025
300442.ZK	12/17/2024	SDB3260487510	(200.00)	5.9963	(917.06)	(1,199.26)	0.0000	4.5800	(1,499.3813)	0.0000	0.1167	(0.4995)	0.0000	1	(0.3828)	01/06/2025
300442.ZK	12/17/2024	SDB3260487510	(67.00)	5.9963	(307.22)	(401.75)	0.0000	4.5800	(1,499.3813)	0.0000	0.0391	(0.1673)	0.0000	1	(0.1282)	01/06/2025
300442.ZK	12/17/2024	SDB3260487510	(33.00)	5.9963	(151.32)	(197.88)	0.0000	4.5800	(1,499.3813)	0.0000	0.0193	(0.0824)	0.0000	1	(0.0632)	01/06/2025
300442.ZK	12/17/2024	SDB3260487510	(1,200.00)	5.9963	(5,502.37)	(7,195.56)	0.0000	4.5800	(1,499.3813)	0.0000	0.7000	(2.9969)	0.0000	1	(2.2969)	01/06/2025
300442.ZK	12/17/2024	SDB3260487510	(1,600.00)	5.9963	(7,336.50)	(9,594.08)	0.0000	4.5800	(1,499.3813)	0.0000	0.9334	(3.9959)	0.0000	1	(3.0625)	01/06/2025
300442.ZK	12/17/2024	SDB3260487510	(3,300.00)	5.9963	(15,131.53)	(19,787.78)	0.0000	4.5800	(1,499.3813)	0.0000	1.9251	(8.2415)	0.0000	1	(6.3164)	01/06/2025
300442.ZK	12/17/2024	SDB3260487510	(200.00)	5.9963	(917.06)	(1,199.26)	0.0000	4.5800	(1,499.3813)	0.0000	0.1167	(0.4995)	0.0000	1	(0.3828)	01/06/2025
300442.ZK	12/17/2024	SDB3260487510	(2,900.00)	5.9963	(13,297.40)	(17,389.26)	0.0000	4.5800	(1,499.3813)	0.0000	1.6917	(7.2425)	0.0000	1	(5.5508)	01/06/2025
300442.ZK	12/17/2024	SDB3260487510	(200.00)	5.9963	(917.06)	(1,199.26)	0.0000	4.5800	(1,499.3813)	0.0000	0.1167	(0.4995)	0.0000	1	(0.3828)	01/06/2025
300442.ZK	12/17/2024	SDB3260487510	(800.00)	5.9963	(3,668.25)	(4,797.04)	0.0000	4.5800	(1,499.3813)	0.0000	0.4667	(1.9979)	0.0000	1	(1.5313)	01/06/2025
300442.ZK	12/17/2024	SDB3260487510	(100.00)	5.9963	(458.53)	(599.63)	0.0000	4.5800	(1,499.3813)	0.0000	0.0583	(0.2497)	0.0000	1	(0.1914)	01/06/2025
300442.ZK	12/17/2024	SDB3260487510	(200.00)	5.9963	(917.06)	(1,199.26)	0.0000	4.5800	(1,499.3813)	0.0000	0.1167	(0.4995)	0.0000	1	(0.3828)	01/06/2025
300442.ZK	12/17/2024	SDB3260487510	(2,500.00)	5.9963	(11,463.28)	(14,990.75)	0.0000	4.5800	(1,499.3813)	0.0000	1.4584	(6.2436)	0.0000	1	(4.7852)	01/06/2025
300442.ZK	12/17/2024	SDB3260487510	(800.00)	5.9963	(3,668.25)	(4,797.04)	0.0000	4.5800	(1,499.3813)	0.0000	0.4667	(1.9979)	0.0000	1	(1.5313)	01/06/2025
300442.ZK	12/17/2024	SDB3260487510	(900.00)	5.9963	(4,126.78)	(5,396.67)	0.0000	4.5800	(1,499.3813)	0.0000	0.5250	(2.2477)	0.0000	1	(1.7227)	01/06/2025
300442.ZK	12/17/2024	SDB3260487510	(3,900.00)	5.9963	(17,882.71)	(23,385.56)	0.0000	4.5800	(1,499.3813)	0.0000	2.2751	(9.7400)	0.0000	1	(7.4649)	01/06/2025
300442.ZK	12/17/2024	SDB3260487510	(500.00)	5.9963	(2,292.66)	(2,998.15)	0.0000	4.5800	(1,499.3813)	0.0000	0.2917	(1.2487)	0.0000	1	(0.9570)	01/06/2025
300442.ZK	12/17/2024	SDB3260487510	(1,900.00)	5.9963	(8,712.09)	(11,392.97)	0.0000	4.5800	(1,499.3813)	0.0000	1.1084	(4.7451)	0.0000	1	(3.6367)	01/06/2025
300442.ZK	12/17/2024	SDB3260487510	(300.00)	5.9963	(1,375.59)	(1,798.89)	0.0000	4.5800	(1,499.3813)	0.0000	0.1750	(0.7492)	0.0000	1	(0.5742)	01/06/2025
300442.ZK	12/17/2024	SDB3260487510	(100.00)	5.9963	(458.53)	(599.63)	0.0000	4.5800	(1,499.3813)	0.0000	0.0583	(0.2497)	0.0000	1	(0.1914)	01/06/2025
300442.ZK	12/17/2024	SDB3260487510	(1,600.00)	5.9963	(7,336.50)	(9,594.08)	0.0000	4.5800	(1,499.3813)	0.0000	0.9334	(3.9959)	0.0000	1	(3.0625)	01/06/2025
300442.ZK	12/17/2024	SDB3260487510	(4,800.00)	5.9963	(22,009.49)	(28,782.23)	0.0000	4.5800	(1,499.3813)	0.0000	2.8001	(11.9876)	0.0000	1	(9.1876)	01/06/2025
300442.ZK	12/17/2024	SDB3260487510	(3,300.00)	5.9963	(15,131.53)	(19,787.78)	0.0000	4.5800	(1,499.3813)	0.0000	1.9251	(8.2415)	0.0000	1	(6.3164)	01/06/2025
300442.ZK	12/17/2024	SDB3260487510	(200.00)	5.9963	(917.06)	(1,199.26)	0.0000	4.5800	(1,499.3813)	0.0000	0.1167	(0.4995)	0.0000	1	(0.3828)	01/06/2025
300442.ZK	12/17/2024	SDB3260487510	(200.00)	5.9963	(917.06)	(1,199.26)	0.0000	4.5800	(1,499.3813)	0.0000	0.1167	(0.4995)	0.0000	1	(0.3828)	01/06/2025
300442.ZK	12/17/2024	SDB3260487510	(400.00)	5.9963	(1,834.12)	(2,398.52)	0.0000	4.5800	(1,499.3813)	0.0000	0.2333	(0.9990)	0.0000	1	(0.7656)	01/06/2025
300442.ZK	12/17/2024	SDB3260487510	(3,600.00)	5.9963	(16,507.12)	(21,586.67)	0.0000	4.5800	(1,499.3813)	0.0000	2.1001	(8.9907)	0.0000	1	(6.8907)	01/06/2025
300442.ZK	12/17/2024	SDB3260487510	(7,300.00)	5.9963	(33,472.77)	(43,772.98)	0.0000	4.5800	(1,499.3813)	0.0000	4.2585	(18.2312)	0.0000	1	(13.9727)	01/06/2025
300442.ZK	12/17/2024	SDB3260487510	(100.00)	5.9963	(458.53)	(599.63)	0.0000	4.5800	(1,499.3813)	0.0000	0.0583	(0.2497)	0.0000	1	(0.1914)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
RANGE INTELLIGENT COMPUTING TECHNOLOGY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
300442.ZK	12/17/2024	SDB3260487510	(100.00)	5.9963	(458.53)	(599.63)	0.0000	4.5800	(1,499.3813)	0.0000	0.0583	(0.2497)	0.0000	1	(0.1914)	01/06/2025
300442.ZK	12/17/2024	SDB3260487510	(2,200.00)	5.9963	(10,087.68)	(13,191.86)	0.0000	4.5800	(1,499.3813)	0.0000	1.2834	(5.4943)	0.0000	1	(4.2110)	01/06/2025
300442.ZK	12/17/2024	SDB3260487510	(500.00)	5.9963	(2,292.66)	(2,998.15)	0.0000	4.5800	(1,499.3813)	0.0000	0.2917	(1.2487)	0.0000	1	(0.9570)	01/06/2025
300442.ZK	12/17/2024	SDB3260487510	(500.00)	5.9963	(2,292.66)	(2,998.15)	0.0000	4.5800	(1,499.3813)	0.0000	0.2917	(1.2487)	0.0000	1	(0.9570)	01/06/2025
300442.ZK	12/16/2024	SDB3260487510	(3,500.00)	5.5122	(17,165.26)	(19,292.65)	0.0000	4.5800	(1,508.3815)	0.0000	2.1838	(8.0835)	0.0000	1	(5.8997)	01/06/2025
300442.ZK	12/16/2024	SDB3260487510	(1,000.00)	5.5122	(4,901.29)	(5,512.18)	0.0000	4.5800	(1,508.3815)	0.0000	0.6236	(2.3096)	0.0000	1	(1.6860)	01/06/2025
300442.ZK	12/16/2024	SDB3260487510	(1,000.00)	5.5122	(4,656.29)	(5,512.18)	0.0000	4.5800	(1,508.3815)	0.0000	0.5924	(2.3096)	0.0000	1	(1.7172)	01/06/2025
300442.ZK	12/16/2024	SDB3260487510	(5,800.00)	5.5122	(27,061.47)	(31,970.67)	0.0000	4.5800	(1,508.3815)	0.0000	3.4428	(13.3955)	0.0000	1	(9.9527)	01/06/2025
300442.ZK	12/16/2024	SDB3260487510	(14,400.00)	5.5122	(66,380.18)	(79,375.46)	0.0000	4.5800	(1,508.3815)	0.0000	8.4450	(33.2579)	0.0000	1	(24.8129)	01/06/2025
300442.ZK	12/16/2024	SDB3260487510	(5,400.00)	5.5122	(24,642.88)	(29,765.80)	0.0000	4.5800	(1,508.3815)	0.0000	3.1351	(12.4717)	0.0000	1	(9.3366)	01/06/2025
300442.ZK	12/16/2024	SDB3260487510	(1,200.00)	5.5122	(5,545.68)	(6,614.62)	0.0000	4.5800	(1,508.3815)	0.0000	0.7055	(2.7715)	0.0000	1	(2.0660)	01/06/2025
300442.ZK	12/16/2024	SDB3260487510	(3,000.00)	5.5122	(13,894.73)	(16,536.56)	0.0000	4.5800	(1,508.3815)	0.0000	1.7677	(6.9287)	0.0000	1	(5.1610)	01/06/2025
300442.ZK	12/16/2024	SDB3260487510	(2,900.00)	5.5122	(13,782.04)	(15,985.34)	0.0000	4.5800	(1,508.3815)	0.0000	1.7534	(6.6978)	0.0000	1	(4.9444)	01/06/2025
300442.ZK	12/16/2024	SDB3260487510	(1,800.00)	5.5122	(8,542.65)	(9,921.93)	0.0000	4.5800	(1,508.3815)	0.0000	1.0868	(4.1572)	0.0000	1	(3.0704)	01/06/2025
300442.ZK	12/16/2024	SDB3260487510	(200.00)	5.5122	(917.06)	(1,102.44)	0.0000	4.5800	(1,508.3815)	0.0000	0.1167	(0.4619)	0.0000	1	(0.3452)	01/06/2025
300442.ZK	12/16/2024	SDB3260487510	(67.00)	5.5122	(307.22)	(369.32)	0.0000	4.5800	(1,508.3815)	0.0000	0.0391	(0.1547)	0.0000	1	(0.1157)	01/06/2025
300442.ZK	12/16/2024	SDB3260487510	(33.00)	5.5122	(151.32)	(181.90)	0.0000	4.5800	(1,508.3815)	0.0000	0.0193	(0.0762)	0.0000	1	(0.0570)	01/06/2025
300442.ZK	12/16/2024	SDB3260487510	(1,200.00)	5.5122	(5,502.37)	(6,614.62)	0.0000	4.5800	(1,508.3815)	0.0000	0.7000	(2.7715)	0.0000	1	(2.0715)	01/06/2025
300442.ZK	12/16/2024	SDB3260487510	(1,600.00)	5.5122	(7,336.50)	(8,819.50)	0.0000	4.5800	(1,508.3815)	0.0000	0.9334	(3.6953)	0.0000	1	(2.7620)	01/06/2025
300442.ZK	12/16/2024	SDB3260487510	(3,300.00)	5.5122	(15,131.53)	(18,190.21)	0.0000	4.5800	(1,508.3815)	0.0000	1.9251	(7.6216)	0.0000	1	(5.6965)	01/06/2025
300442.ZK	12/16/2024	SDB3260487510	(200.00)	5.5122	(917.06)	(1,102.44)	0.0000	4.5800	(1,508.3815)	0.0000	0.1167	(0.4619)	0.0000	1	(0.3452)	01/06/2025
300442.ZK	12/16/2024	SDB3260487510	(2,900.00)	5.5122	(13,297.40)	(15,985.34)	0.0000	4.5800	(1,508.3815)	0.0000	1.6917	(6.6978)	0.0000	1	(5.0060)	01/06/2025
300442.ZK	12/16/2024	SDB3260487510	(200.00)	5.5122	(917.06)	(1,102.44)	0.0000	4.5800	(1,508.3815)	0.0000	0.1167	(0.4619)	0.0000	1	(0.3452)	01/06/2025
300442.ZK	12/16/2024	SDB3260487510	(800.00)	5.5122	(3,668.25)	(4,409.75)	0.0000	4.5800	(1,508.3815)	0.0000	0.4667	(1.8477)	0.0000	1	(1.3810)	01/06/2025
300442.ZK	12/16/2024	SDB3260487510	(100.00)	5.5122	(458.53)	(551.22)	0.0000	4.5800	(1,508.3815)	0.0000	0.0583	(0.2310)	0.0000	1	(0.1726)	01/06/2025
300442.ZK	12/16/2024	SDB3260487510	(200.00)	5.5122	(917.06)	(1,102.44)	0.0000	4.5800	(1,508.3815)	0.0000	0.1167	(0.4619)	0.0000	1	(0.3452)	01/06/2025
300442.ZK	12/16/2024	SDB3260487510	(2,500.00)	5.5122	(11,463.28)	(13,780.46)	0.0000	4.5800	(1,508.3815)	0.0000	1.4584	(5.7739)	0.0000	1	(4.3156)	01/06/2025
300442.ZK	12/16/2024	SDB3260487510	(800.00)	5.5122	(3,668.25)	(4,409.75)	0.0000	4.5800	(1,508.3815)	0.0000	0.4667	(1.8477)	0.0000	1	(1.3810)	01/06/2025
300442.ZK	12/16/2024	SDB3260487510	(900.00)	5.5122	(4,126.78)	(4,960.97)	0.0000	4.5800	(1,508.3815)	0.0000	0.5250	(2.0786)	0.0000	1	(1.5536)	01/06/2025
300442.ZK	12/16/2024	SDB3260487510	(3,900.00)	5.5122	(17,882.71)	(21,497.52)	0.0000	4.5800	(1,508.3815)	0.0000	2.2751	(9.0074)	0.0000	1	(6.7323)	01/06/2025
300442.ZK	12/16/2024	SDB3260487510	(500.00)	5.5122	(2,292.66)	(2,756.09)	0.0000	4.5800	(1,508.3815)	0.0000	0.2917	(1.1548)	0.0000	1	(0.8631)	01/06/2025
300442.ZK	12/16/2024	SDB3260487510	(1,900.00)	5.5122	(8,712.09)	(10,473.15)	0.0000	4.5800	(1,508.3815)	0.0000	1.1084	(4.3882)	0.0000	1	(3.2798)	01/06/2025
300442.ZK	12/16/2024	SDB3260487510	(300.00)	5.5122	(1,375.59)	(1,653.66)	0.0000	4.5800	(1,508.3815)	0.0000	0.1750	(0.6929)	0.0000	1	(0.5179)	01/06/2025
300442.ZK	12/16/2024	SDB3260487510	(100.00)	5.5122	(458.53)	(551.22)	0.0000	4.5800	(1,508.3815)	0.0000	0.0583	(0.2310)	0.0000	1	(0.1726)	01/06/2025
300442.ZK	12/16/2024	SDB3260487510	(1,600.00)	5.5122	(7,336.50)	(8,819.50)	0.0000	4.5800	(1,508.3815)	0.0000	0.9334	(3.6953)	0.0000	1	(2.7620)	01/06/2025
300442.ZK	12/16/2024	SDB3260487510	(4,800.00)	5.5122	(22,009.49)	(26,458.49)	0.0000	4.5800	(1,508.3815)	0.0000	2.8001	(11.0860)	0.0000	1	(8.2859)	01/06/2025
300442.ZK	12/16/2024	SDB3260487510	(3,300.00)	5.5122	(15,131.53)	(18,190.21)	0.0000	4.5800	(1,508.3815)	0.0000	1.9251	(7.6216)	0.0000	1	(5.6965)	01/06/2025
300442.ZK	12/16/2024	SDB3260487510	(200.00)	5.5122	(917.06)	(1,102.44)	0.0000	4.5800	(1,508.3815)	0.0000	0.1167	(0.4619)	0.0000	1	(0.3452)	01/06/2025
300442.ZK	12/16/2024	SDB3260487510	(200.00)	5.5122	(917.06)	(1,102.44)	0.0000	4.5800	(1,508.3815)	0.0000	0.1167	(0.4619)	0.0000	1	(0.3452)	01/06/2025
300442.ZK	12/16/2024	SDB3260487510	(400.00)	5.5122	(1,834.12)	(2,204.87)	0.0000	4.5800	(1,508.3815)	0.0000	0.2333	(0.9238)	0.0000	1	(0.6905)	01/06/2025
300442.ZK	12/16/2024	SDB3260487510	(3,600.00)	5.5122	(16,507.12)	(19,843.87)	0.0000	4.5800	(1,508.3815)	0.0000	2.1001	(8.3145)	0.0000	1	(6.2144)	01/06/2025
300442.ZK	12/16/2024	SDB3260487510	(7,300.00)	5.5122	(33,472.77)	(40,238.95)	0.0000	4.5800	(1,508.3815)	0.0000	4.2585	(16.8599)	0.0000	1	(12.6014)	01/06/2025
300442.ZK	12/16/2024	SDB3260487510	(100.00)	5.5122	(458.53)	(551.22)	0.0000	4.5800	(1,508.3815)	0.0000	0.0583	(0.2310)	0.0000	1	(0.1726)	01/06/2025
300442.ZK	12/16/2024	SDB3260487510	(100.00)	5.5122	(458.53)	(551.22)	0.0000	4.5800	(1,508.3815)	0.0000	0.0583	(0.2310)	0.0000	1	(0.1726)	01/06/2025
300442.ZK	12/16/2024	SDB3260487510	(2,200.00)	5.5122	(10,087.68)	(12,126.81)	0.0000	4.5800	(1,508.3815)	0.0000	1.2834	(5.0811)	0.0000	1	(3.7977)	01/06/2025
300442.ZK	12/16/2024	SDB3260487510	(500.00)	5.5122	(2,292.66)	(2,756.09)	0.0000	4.5800	(1,508.3815)	0.0000	0.2917	(1.1548)	0.0000	1	(0.8631)	01/06/2025
300442.ZK	12/16/2024	SDB3260487510	(500.00)	5.5122	(2,292.66)	(2,756.09)	0.0000	4.5800	(1,508.3815)	0.0000	0.2917	(1.1548)	0.0000	1	(0.8631)	01/06/2025
300442.ZK	12/13/2024	SDB3260487510	(3,500.00)	4.8607	(17,165.26)	(17,012.60)	0.0000	4.5800	(1,508.3815)	0.0000	6.5514	(21.3846)	0.0000	3	(14.8332)	01/06/2025
300442.ZK	12/13/2024	SDB3260487510	(1,000.00)	4.8607	(4,901.29)	(4,860.74)	0.0000	4.5800	(1,508.3815)	0.0000	1.8707	(6.1099)	0.0000	3	(4.2392)	01/06/2025
300442.ZK	12/13/2024	SDB3260487510	(1,000.00)	4.8607	(4,656.29)	(4,860.74)	0.0000	4.5800	(1,508.3815)	0.0000	1.7772	(6.1099)	0.0000	3	(4.3327)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
RANGE INTELLIGENT COMPUTING TECHNOLOGY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
300442.ZK	12/13/2024	SDB3260487510	(5,800.00)	4.8607	(27,061.47)	(28,192.30)	0.0000	4.5800	(1,508.3815)	0.0000	10.3285	(35.4373)	0.0000	3	(25.1088)	01/06/2025
300442.ZK	12/13/2024	SDB3260487510	(14,400.00)	4.8607	(66,380.18)	(69,994.68)	0.0000	4.5800	(1,508.3815)	0.0000	25.3351	(87.9822)	0.0000	3	(62.6471)	01/06/2025
300442.ZK	12/13/2024	SDB3260487510	(5,400.00)	4.8607	(24,642.88)	(26,248.01)	0.0000	4.5800	(1,508.3815)	0.0000	9.4054	(32.9933)	0.0000	3	(23.5880)	01/06/2025
300442.ZK	12/13/2024	SDB3260487510	(1,200.00)	4.8607	(5,545.68)	(5,832.89)	0.0000	4.5800	(1,508.3815)	0.0000	2.1166	(7.3319)	0.0000	3	(5.2153)	01/06/2025
300442.ZK	12/13/2024	SDB3260487510	(3,000.00)	4.8607	(13,894.73)	(14,582.23)	0.0000	4.5800	(1,508.3815)	0.0000	5.3032	(18.3296)	0.0000	3	(13.0265)	01/06/2025
300442.ZK	12/13/2024	SDB3260487510	(2,900.00)	4.8607	(13,782.04)	(14,096.15)	0.0000	4.5800	(1,508.3815)	0.0000	5.2601	(17.7186)	0.0000	3	(12.4585)	01/06/2025
300442.ZK	12/13/2024	SDB3260487510	(1,800.00)	4.8607	(8,542.65)	(8,749.34)	0.0000	4.5800	(1,508.3815)	0.0000	3.2604	(10.9978)	0.0000	3	(7.7373)	01/06/2025
300442.ZK	12/13/2024	SDB3260487510	(200.00)	4.8607	(917.06)	(972.15)	0.0000	4.5800	(1,508.3815)	0.0000	0.3500	(1.2220)	0.0000	3	(0.8720)	01/06/2025
300442.ZK	12/13/2024	SDB3260487510	(67.00)	4.8607	(307.22)	(325.67)	0.0000	4.5800	(1,508.3815)	0.0000	0.1173	(0.4094)	0.0000	3	(0.2921)	01/06/2025
300442.ZK	12/13/2024	SDB3260487510	(33.00)	4.8607	(151.32)	(160.40)	0.0000	4.5800	(1,508.3815)	0.0000	0.0578	(0.2016)	0.0000	3	(0.1439)	01/06/2025
300442.ZK	12/13/2024	SDB3260487510	(1,200.00)	4.8607	(5,502.37)	(5,832.89)	0.0000	4.5800	(1,508.3815)	0.0000	2.1001	(7.3319)	0.0000	3	(5.2318)	01/06/2025
300442.ZK	12/13/2024	SDB3260487510	(1,600.00)	4.8607	(7,336.50)	(7,777.19)	0.0000	4.5800	(1,508.3815)	0.0000	2.8001	(9.7758)	0.0000	3	(6.9757)	01/06/2025
300442.ZK	12/13/2024	SDB3260487510	(3,300.00)	4.8607	(15,131.53)	(16,040.45)	0.0000	4.5800	(1,508.3815)	0.0000	5.7752	(20.1626)	0.0000	3	(14.3874)	01/06/2025
300442.ZK	12/13/2024	SDB3260487510	(200.00)	4.8607	(917.06)	(972.15)	0.0000	4.5800	(1,508.3815)	0.0000	0.3500	(1.2220)	0.0000	3	(0.8720)	01/06/2025
300442.ZK	12/13/2024	SDB3260487510	(2,900.00)	4.8607	(13,297.40)	(14,096.15)	0.0000	4.5800	(1,508.3815)	0.0000	5.0752	(17.7186)	0.0000	3	(12.6435)	01/06/2025
300442.ZK	12/13/2024	SDB3260487510	(200.00)	4.8607	(917.06)	(972.15)	0.0000	4.5800	(1,508.3815)	0.0000	0.3500	(1.2220)	0.0000	3	(0.8720)	01/06/2025
300442.ZK	12/13/2024	SDB3260487510	(800.00)	4.8607	(3,668.25)	(3,888.59)	0.0000	4.5800	(1,508.3815)	0.0000	1.4000	(4.8879)	0.0000	3	(3.4879)	01/06/2025
300442.ZK	12/13/2024	SDB3260487510	(100.00)	4.8607	(458.53)	(486.07)	0.0000	4.5800	(1,508.3815)	0.0000	0.1750	(0.6110)	0.0000	3	(0.4360)	01/06/2025
300442.ZK	12/13/2024	SDB3260487510	(200.00)	4.8607	(917.06)	(972.15)	0.0000	4.5800	(1,508.3815)	0.0000	0.3500	(1.2220)	0.0000	3	(0.8720)	01/06/2025
300442.ZK	12/13/2024	SDB3260487510	(2,500.00)	4.8607	(11,463.28)	(12,151.85)	0.0000	4.5800	(1,508.3815)	0.0000	4.3752	(15.2747)	0.0000	3	(10.8995)	01/06/2025
300442.ZK	12/13/2024	SDB3260487510	(800.00)	4.8607	(3,668.25)	(3,888.59)	0.0000	4.5800	(1,508.3815)	0.0000	1.4000	(4.8879)	0.0000	3	(3.4879)	01/06/2025
300442.ZK	12/13/2024	SDB3260487510	(900.00)	4.8607	(4,126.78)	(4,374.67)	0.0000	4.5800	(1,508.3815)	0.0000	1.5751	(5.4989)	0.0000	3	(3.9238)	01/06/2025
300442.ZK	12/13/2024	SDB3260487510	(3,900.00)	4.8607	(17,882.71)	(18,956.89)	0.0000	4.5800	(1,508.3815)	0.0000	6.8252	(23.8285)	0.0000	3	(17.0033)	01/06/2025
300442.ZK	12/13/2024	SDB3260487510	(500.00)	4.8607	(2,292.66)	(2,430.37)	0.0000	4.5800	(1,508.3815)	0.0000	0.8750	(3.0549)	0.0000	3	(2.1799)	01/06/2025
300442.ZK	12/13/2024	SDB3260487510	(1,900.00)	4.8607	(8,712.09)	(9,235.41)	0.0000	4.5800	(1,508.3815)	0.0000	3.3251	(11.6088)	0.0000	3	(8.2837)	01/06/2025
300442.ZK	12/13/2024	SDB3260487510	(300.00)	4.8607	(1,375.59)	(1,458.22)	0.0000	4.5800	(1,508.3815)	0.0000	0.5250	(1.8330)	0.0000	3	(1.3079)	01/06/2025
300442.ZK	12/13/2024	SDB3260487510	(100.00)	4.8607	(458.53)	(486.07)	0.0000	4.5800	(1,508.3815)	0.0000	0.1750	(0.6110)	0.0000	3	(0.4360)	01/06/2025
300442.ZK	12/13/2024	SDB3260487510	(1,600.00)	4.8607	(7,336.50)	(7,777.19)	0.0000	4.5800	(1,508.3815)	0.0000	2.8001	(9.7758)	0.0000	3	(6.9757)	01/06/2025
300442.ZK	12/13/2024	SDB3260487510	(4,800.00)	4.8607	(22,009.49)	(23,331.56)	0.0000	4.5800	(1,508.3815)	0.0000	8.4003	(29.3274)	0.0000	3	(20.9271)	01/06/2025
300442.ZK	12/13/2024	SDB3260487510	(3,300.00)	4.8607	(15,131.53)	(16,040.45)	0.0000	4.5800	(1,508.3815)	0.0000	5.7752	(20.1626)	0.0000	3	(14.3874)	01/06/2025
300442.ZK	12/13/2024	SDB3260487510	(200.00)	4.8607	(917.06)	(972.15)	0.0000	4.5800	(1,508.3815)	0.0000	0.3500	(1.2220)	0.0000	3	(0.8720)	01/06/2025
300442.ZK	12/13/2024	SDB3260487510	(200.00)	4.8607	(917.06)	(972.15)	0.0000	4.5800	(1,508.3815)	0.0000	0.3500	(1.2220)	0.0000	3	(0.8720)	01/06/2025
300442.ZK	12/13/2024	SDB3260487510	(400.00)	4.8607	(1,834.12)	(1,944.30)	0.0000	4.5800	(1,508.3815)	0.0000	0.7000	(2.4440)	0.0000	3	(1.7439)	01/06/2025
300442.ZK	12/13/2024	SDB3260487510	(3,600.00)	4.8607	(16,507.12)	(17,498.67)	0.0000	4.5800	(1,508.3815)	0.0000	6.3002	(21.9956)	0.0000	3	(15.6953)	01/06/2025
300442.ZK	12/13/2024	SDB3260487510	(7,300.00)	4.8607	(33,472.77)	(35,483.42)	0.0000	4.5800	(1,508.3815)	0.0000	12.7754	(44.6021)	0.0000	3	(31.8267)	01/06/2025
300442.ZK	12/13/2024	SDB3260487510	(100.00)	4.8607	(458.53)	(486.07)	0.0000	4.5800	(1,508.3815)	0.0000	0.1750	(0.6110)	0.0000	3	(0.4360)	01/06/2025
300442.ZK	12/13/2024	SDB3260487510	(100.00)	4.8607	(458.53)	(486.07)	0.0000	4.5800	(1,508.3815)	0.0000	0.1750	(0.6110)	0.0000	3	(0.4360)	01/06/2025
300442.ZK	12/13/2024	SDB3260487510	(2,200.00)	4.8607	(10,087.68)	(10,693.63)	0.0000	4.5800	(1,508.3815)	0.0000	3.8501	(13.4417)	0.0000	3	(9.5916)	01/06/2025
300442.ZK	12/13/2024	SDB3260487510	(500.00)	4.8607	(2,292.66)	(2,430.37)	0.0000	4.5800	(1,508.3815)	0.0000	0.8750	(3.0549)	0.0000	3	(2.1799)	01/06/2025
300442.ZK	12/13/2024	SDB3260487510	(500.00)	4.8607	(2,292.66)	(2,430.37)	0.0000	4.5800	(1,508.3815)	0.0000	0.8750	(3.0549)	0.0000	3	(2.1799)	01/06/2025
300442.ZK	12/12/2024	SDB3260487510	(1,000.00)	4.8000	(4,656.29)	(4,799.98)	0.0000	4.5800	(1,512.9573)	0.0000	0.5924	(2.0173)	0.0000	1	(1.4249)	01/06/2025
300442.ZK	12/12/2024	SDB3260487510	(5,800.00)	4.8000	(27,061.47)	(27,839.87)	0.0000	4.5800	(1,512.9573)	0.0000	3.4428	(11.7001)	0.0000	1	(8.2573)	01/06/2025
300442.ZK	12/12/2024	SDB3260487510	(14,400.00)	4.8000	(66,380.18)	(69,119.68)	0.0000	4.5800	(1,512.9573)	0.0000	8.4450	(29.0486)	0.0000	1	(20.6036)	01/06/2025
300442.ZK	12/12/2024	SDB3260487510	(5,400.00)	4.8000	(24,642.88)	(25,919.88)	0.0000	4.5800	(1,512.9573)	0.0000	3.1351	(10.8932)	0.0000	1	(7.7581)	01/06/2025
300442.ZK	12/12/2024	SDB3260487510	(1,200.00)	4.8000	(5,545.68)	(5,759.97)	0.0000	4.5800	(1,512.9573)	0.0000	0.7055	(2.4207)	0.0000	1	(1.7152)	01/06/2025
300442.ZK	12/12/2024	SDB3260487510	(3,000.00)	4.8000	(13,894.73)	(14,399.93)	0.0000	4.5800	(1,512.9573)	0.0000	1.7677	(6.0518)	0.0000	1	(4.2841)	01/06/2025
300442.ZK	12/12/2024	SDB3260487510	(2,900.00)	4.8000	(13,782.04)	(13,919.94)	0.0000	4.5800	(1,512.9573)	0.0000	1.7534	(5.8501)	0.0000	1	(4.0967)	01/06/2025
300442.ZK	12/12/2024	SDB3260487510	(1,800.00)	4.8000	(8,542.65)	(8,639.96)	0.0000	4.5800	(1,512.9573)	0.0000	1.0888	(3.6311)	0.0000	1	(2.5443)	01/06/2025
300442.ZK	12/12/2024	SDB3260487510	(200.00)	4.8000	(917.06)	(936.00)	0.0000	4.5800	(1,512.9573)	0.0000	0.1167	(0.4035)	0.0000	1	(0.2868)	01/06/2025
300442.ZK	12/12/2024	SDB3260487510	(67.00)	4.8000	(307.22)	(321.60)	0.0000	4.5800	(1,512.9573)	0.0000	0.0391	(0.1352)	0.0000	1	(0.0961)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
RANGE INTELLIGENT COMPUTING TECHNOLOGY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
300442.ZK	12/12/2024	SDB3260487510	(33.00)	4.8000	(151.32)	(158.40)	0.0000	4.5800	(1,512.9573)	0.0000	0.0193	(0.0666)	0.0000	1	(0.0473)	01/06/2025
300442.ZK	12/12/2024	SDB3260487510	(1,200.00)	4.8000	(5,502.37)	(5,759.97)	0.0000	4.5800	(1,512.9573)	0.0000	0.7000	(2.4207)	0.0000	1	(1.7207)	01/06/2025
300442.ZK	12/12/2024	SDB3260487510	(1,600.00)	4.8000	(7,336.50)	(7,679.96)	0.0000	4.5800	(1,512.9573)	0.0000	0.9334	(3.2276)	0.0000	1	(2.2943)	01/06/2025
300442.ZK	12/12/2024	SDB3260487510	(3,300.00)	4.8000	(15,131.53)	(15,839.93)	0.0000	4.5800	(1,512.9573)	0.0000	1.9251	(6.6570)	0.0000	1	(4.7319)	01/06/2025
300442.ZK	12/12/2024	SDB3260487510	(200.00)	4.8000	(917.06)	(960.00)	0.0000	4.5800	(1,512.9573)	0.0000	0.1167	(0.4035)	0.0000	1	(0.2868)	01/06/2025
300442.ZK	12/12/2024	SDB3260487510	(2,900.00)	4.8000	(13,297.40)	(13,919.94)	0.0000	4.5800	(1,512.9573)	0.0000	1.6917	(5.8501)	0.0000	1	(4.1583)	01/06/2025
300442.ZK	12/12/2024	SDB3260487510	(200.00)	4.8000	(917.06)	(960.00)	0.0000	4.5800	(1,512.9573)	0.0000	0.1167	(0.4035)	0.0000	1	(0.2868)	01/06/2025
300442.ZK	12/12/2024	SDB3260487510	(800.00)	4.8000	(3,668.25)	(3,839.98)	0.0000	4.5800	(1,512.9573)	0.0000	0.4667	(1.6138)	0.0000	1	(1.1471)	01/06/2025
300442.ZK	12/12/2024	SDB3260487510	(100.00)	4.8000	(458.53)	(480.00)	0.0000	4.5800	(1,512.9573)	0.0000	0.0583	(0.2017)	0.0000	1	(0.1434)	01/06/2025
300442.ZK	12/12/2024	SDB3260487510	(200.00)	4.8000	(917.06)	(960.00)	0.0000	4.5800	(1,512.9573)	0.0000	0.1167	(0.4035)	0.0000	1	(0.2868)	01/06/2025
300442.ZK	12/12/2024	SDB3260487510	(2,500.00)	4.8000	(11,463.28)	(11,999.95)	0.0000	4.5800	(1,512.9573)	0.0000	1.4584	(5.0432)	0.0000	1	(3.5848)	01/06/2025
300442.ZK	12/12/2024	SDB3260487510	(800.00)	4.8000	(3,668.25)	(3,839.98)	0.0000	4.5800	(1,512.9573)	0.0000	0.4667	(1.6138)	0.0000	1	(1.1471)	01/06/2025
300442.ZK	12/12/2024	SDB3260487510	(900.00)	4.8000	(4,126.78)	(4,319.98)	0.0000	4.5800	(1,512.9573)	0.0000	0.5250	(1.8155)	0.0000	1	(1.2905)	01/06/2025
300442.ZK	12/12/2024	SDB3260487510	(3,900.00)	4.8000	(17,882.71)	(18,719.91)	0.0000	4.5800	(1,512.9573)	0.0000	2.2751	(7.8673)	0.0000	1	(5.5923)	01/06/2025
300442.ZK	12/12/2024	SDB3260487510	(500.00)	4.8000	(2,292.66)	(2,399.99)	0.0000	4.5800	(1,512.9573)	0.0000	0.2917	(1.0086)	0.0000	1	(0.7170)	01/06/2025
300442.ZK	12/12/2024	SDB3260487510	(1,900.00)	4.8000	(8,712.09)	(9,119.96)	0.0000	4.5800	(1,512.9573)	0.0000	1.1084	(3.8328)	0.0000	1	(2.7244)	01/06/2025
300442.ZK	12/12/2024	SDB3260487510	(300.00)	4.8000	(1,375.59)	(1,439.99)	0.0000	4.5800	(1,512.9573)	0.0000	0.1750	(0.6052)	0.0000	1	(0.4302)	01/06/2025
300442.ZK	12/12/2024	SDB3260487510	(100.00)	4.8000	(458.53)	(480.00)	0.0000	4.5800	(1,512.9573)	0.0000	0.0583	(0.2017)	0.0000	1	(0.1434)	01/06/2025
300442.ZK	12/12/2024	SDB3260487510	(1,600.00)	4.8000	(7,336.50)	(7,679.96)	0.0000	4.5800	(1,512.9573)	0.0000	0.9334	(3.2276)	0.0000	1	(2.2943)	01/06/2025
300442.ZK	12/12/2024	SDB3260487510	(4,800.00)	4.8000	(22,009.49)	(23,039.89)	0.0000	4.5800	(1,512.9573)	0.0000	2.8001	(9.6829)	0.0000	1	(6.8828)	01/06/2025
300442.ZK	12/12/2024	SDB3260487510	(3,300.00)	4.8000	(15,131.53)	(15,839.93)	0.0000	4.5800	(1,512.9573)	0.0000	1.9251	(6.6570)	0.0000	1	(4.7319)	01/06/2025
300442.ZK	12/12/2024	SDB3260487510	(200.00)	4.8000	(917.06)	(960.00)	0.0000	4.5800	(1,512.9573)	0.0000	0.1167	(0.4035)	0.0000	1	(0.2868)	01/06/2025
300442.ZK	12/12/2024	SDB3260487510	(200.00)	4.8000	(917.06)	(960.00)	0.0000	4.5800	(1,512.9573)	0.0000	0.1167	(0.4035)	0.0000	1	(0.2868)	01/06/2025
300442.ZK	12/12/2024	SDB3260487510	(400.00)	4.8000	(1,834.12)	(1,919.99)	0.0000	4.5800	(1,512.9573)	0.0000	0.2333	(0.8069)	0.0000	1	(0.5736)	01/06/2025
300442.ZK	12/12/2024	SDB3260487510	(3,600.00)	4.8000	(16,507.12)	(17,279.92)	0.0000	4.5800	(1,512.9573)	0.0000	2.1001	(7.2622)	0.0000	1	(5.1621)	01/06/2025
300442.ZK	12/12/2024	SDB3260487510	(7,300.00)	4.8000	(33,472.77)	(35,039.84)	0.0000	4.5800	(1,512.9573)	0.0000	4.2585	(14.7261)	0.0000	1	(10.4676)	01/06/2025
300442.ZK	12/12/2024	SDB3260487510	(100.00)	4.8000	(458.53)	(480.00)	0.0000	4.5800	(1,512.9573)	0.0000	0.0583	(0.2017)	0.0000	1	(0.1434)	01/06/2025
300442.ZK	12/12/2024	SDB3260487510	(100.00)	4.8000	(458.53)	(480.00)	0.0000	4.5800	(1,512.9573)	0.0000	0.0583	(0.2017)	0.0000	1	(0.1434)	01/06/2025
300442.ZK	12/12/2024	SDB3260487510	(2,200.00)	4.8000	(10,087.68)	(10,559.95)	0.0000	4.5800	(1,512.9573)	0.0000	1.2834	(4.4380)	0.0000	1	(3.1546)	01/06/2025
300442.ZK	12/12/2024	SDB3260487510	(500.00)	4.8000	(2,292.66)	(2,399.99)	0.0000	4.5800	(1,512.9573)	0.0000	0.2917	(1.0086)	0.0000	1	(0.7170)	01/06/2025
300442.ZK	12/12/2024	SDB3260487510	(500.00)	4.8000	(2,292.66)	(2,399.99)	0.0000	4.5800	(1,512.9573)	0.0000	0.2917	(1.0086)	0.0000	1	(0.7170)	01/06/2025
300442.ZK	12/11/2024	SDB3260487510	(1,000.00)	4.6797	(4,656.29)	(4,679.69)	0.0000	4.5800	(1,512.9573)	0.0000	0.5924	(1.9667)	0.0000	1	(1.3743)	01/06/2025
300442.ZK	12/11/2024	SDB3260487510	(5,800.00)	4.6797	(27,061.47)	(27,142.21)	0.0000	4.5800	(1,512.9573)	0.0000	3.4428	(11.4069)	0.0000	1	(7.9641)	01/06/2025
300442.ZK	12/11/2024	SDB3260487510	(14,400.00)	4.6797	(66,380.18)	(67,387.55)	0.0000	4.5800	(1,512.9573)	0.0000	8.4450	(28.3207)	0.0000	1	(19.8757)	01/06/2025
300442.ZK	12/11/2024	SDB3260487510	(5,400.00)	4.6797	(24,642.88)	(25,270.33)	0.0000	4.5800	(1,512.9573)	0.0000	3.1351	(10.6203)	0.0000	1	(7.4851)	01/06/2025
300442.ZK	12/11/2024	SDB3260487510	(1,200.00)	4.6797	(5,545.68)	(5,615.63)	0.0000	4.5800	(1,512.9573)	0.0000	0.7055	(2.3601)	0.0000	1	(1.6545)	01/06/2025
300442.ZK	12/11/2024	SDB3260487510	(3,000.00)	4.6797	(13,894.73)	(14,039.07)	0.0000	4.5800	(1,512.9573)	0.0000	1.7677	(5.9001)	0.0000	1	(4.1324)	01/06/2025
300442.ZK	12/11/2024	SDB3260487510	(2,900.00)	4.6797	(13,782.04)	(13,571.10)	0.0000	4.5800	(1,512.9573)	0.0000	1.7534	(5.7035)	0.0000	1	(3.9501)	01/06/2025
300442.ZK	12/11/2024	SDB3260487510	(1,800.00)	4.6797	(8,542.65)	(8,423.44)	0.0000	4.5800	(1,512.9573)	0.0000	1.0868	(3.5401)	0.0000	1	(2.4533)	01/06/2025
300442.ZK	12/11/2024	SDB3260487510	(200.00)	4.6797	(917.06)	(935.94)	0.0000	4.5800	(1,512.9573)	0.0000	0.1167	(0.3933)	0.0000	1	(0.2767)	01/06/2025
300442.ZK	12/11/2024	SDB3260487510	(67.00)	4.6797	(307.22)	(313.54)	0.0000	4.5800	(1,512.9573)	0.0000	0.0391	(0.1318)	0.0000	1	(0.0927)	01/06/2025
300442.ZK	12/11/2024	SDB3260487510	(33.00)	4.6797	(151.32)	(154.43)	0.0000	4.5800	(1,512.9573)	0.0000	0.0193	(0.0649)	0.0000	1	(0.0457)	01/06/2025
300442.ZK	12/11/2024	SDB3260487510	(1,200.00)	4.6797	(5,502.37)	(5,615.63)	0.0000	4.5800	(1,512.9573)	0.0000	0.7000	(2.3601)	0.0000	1	(1.6600)	01/06/2025
300442.ZK	12/11/2024	SDB3260487510	(1,600.00)	4.6797	(7,336.50)	(7,487.51)	0.0000	4.5800	(1,512.9573)	0.0000	0.9334	(3.1467)	0.0000	1	(2.2134)	01/06/2025
300442.ZK	12/11/2024	SDB3260487510	(3,300.00)	4.6797	(15,131.53)	(15,442.98)	0.0000	4.5800	(1,512.9573)	0.0000	1.9251	(6.4902)	0.0000	1	(4.5651)	01/06/2025
300442.ZK	12/11/2024	SDB3260487510	(200.00)	4.6797	(917.06)	(935.94)	0.0000	4.5800	(1,512.9573)	0.0000	0.1167	(0.3933)	0.0000	1	(0.2767)	01/06/2025
300442.ZK	12/11/2024	SDB3260487510	(2,900.00)	4.6797	(13,297.40)	(13,571.10)	0.0000	4.5800	(1,512.9573)	0.0000	1.6917	(5.7035)	0.0000	1	(4.0117)	01/06/2025
300442.ZK	12/11/2024	SDB3260487510	(200.00)	4.6797	(917.06)	(935.94)	0.0000	4.5800	(1,512.9573)	0.0000	0.1167	(0.3933)	0.0000	1	(0.2767)	01/06/2025
300442.ZK	12/11/2024	SDB3260487510	(800.00)	4.6797	(3,668.25)	(3,743.75)	0.0000	4.5800	(1,512.9573)	0.0000	0.4667	(1.5734)	0.0000	1	(1.1067)	01/06/2025
300442.ZK	12/11/2024	SDB3260487510	(100.00)	4.6797	(458.53)	(467.97)	0.0000	4.5800	(1,512.9573)	0.0000	0.0583	(0.1967)	0.0000	1	(0.1383)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
RANGE INTELLIGENT COMPUTING TECHNOLOGY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
300442.ZK	12/11/2024	SDB3260487510	(200.00)	4.6797	(917.06)	(935.94)	0.0000	4.5800	(1,512.9573)	0.0000	0.1167	(0.3933)	0.0000	1	(0.2767)	01/06/2025
300442.ZK	12/11/2024	SDB3260487510	(2,500.00)	4.6797	(11,463.28)	(11,699.23)	0.0000	4.5800	(1,512.9573)	0.0000	1.4584	(4.9168)	0.0000	1	(3.4584)	01/06/2025
300442.ZK	12/11/2024	SDB3260487510	(800.00)	4.6797	(3,668.25)	(3,743.75)	0.0000	4.5800	(1,512.9573)	0.0000	0.4667	(1.5734)	0.0000	1	(1.1067)	01/06/2025
300442.ZK	12/11/2024	SDB3260487510	(900.00)	4.6797	(4,126.78)	(4,211.72)	0.0000	4.5800	(1,512.9573)	0.0000	0.5250	(1.7700)	0.0000	1	(1.2450)	01/06/2025
300442.ZK	12/11/2024	SDB3260487510	(3,900.00)	4.6797	(17,882.71)	(18,250.79)	0.0000	4.5800	(1,512.9573)	0.0000	2.2751	(7.6702)	0.0000	1	(5.3951)	01/06/2025
300442.ZK	12/11/2024	SDB3260487510	(500.00)	4.6797	(2,292.66)	(2,339.85)	0.0000	4.5800	(1,512.9573)	0.0000	0.2917	(0.9834)	0.0000	1	(0.6917)	01/06/2025
300442.ZK	12/11/2024	SDB3260487510	(1,900.00)	4.6797	(8,712.09)	(8,891.41)	0.0000	4.5800	(1,512.9573)	0.0000	1.1084	(3.7368)	0.0000	1	(2.6284)	01/06/2025
300442.ZK	12/11/2024	SDB3260487510	(300.00)	4.6797	(1,375.59)	(1,403.91)	0.0000	4.5800	(1,512.9573)	0.0000	0.1750	(0.5900)	0.0000	1	(0.4150)	01/06/2025
300442.ZK	12/11/2024	SDB3260487510	(100.00)	4.6797	(458.53)	(467.97)	0.0000	4.5800	(1,512.9573)	0.0000	0.0583	(0.1967)	0.0000	1	(0.1383)	01/06/2025
300442.ZK	12/11/2024	SDB3260487510	(1,600.00)	4.6797	(7,336.50)	(7,487.51)	0.0000	4.5800	(1,512.9573)	0.0000	0.9334	(3.1467)	0.0000	1	(2.2134)	01/06/2025
300442.ZK	12/11/2024	SDB3260487510	(4,800.00)	4.6797	(22,009.49)	(22,462.52)	0.0000	4.5800	(1,512.9573)	0.0000	2.8001	(9.4402)	0.0000	1	(6.6401)	01/06/2025
300442.ZK	12/11/2024	SDB3260487510	(3,300.00)	4.6797	(15,131.53)	(15,442.98)	0.0000	4.5800	(1,512.9573)	0.0000	1.9251	(6.4902)	0.0000	1	(4.5651)	01/06/2025
300442.ZK	12/11/2024	SDB3260487510	(200.00)	4.6797	(917.06)	(935.94)	0.0000	4.5800	(1,512.9573)	0.0000	0.1167	(0.3933)	0.0000	1	(0.2767)	01/06/2025
300442.ZK	12/11/2024	SDB3260487510	(200.00)	4.6797	(917.06)	(935.94)	0.0000	4.5800	(1,512.9573)	0.0000	0.1167	(0.3933)	0.0000	1	(0.2767)	01/06/2025
300442.ZK	12/11/2024	SDB3260487510	(400.00)	4.6797	(1,834.12)	(1,871.88)	0.0000	4.5800	(1,512.9573)	0.0000	0.2333	(0.7867)	0.0000	1	(0.5533)	01/06/2025
300442.ZK	12/11/2024	SDB3260487510	(3,600.00)	4.6797	(16,507.12)	(16,846.89)	0.0000	4.5800	(1,512.9573)	0.0000	2.1001	(7.0802)	0.0000	1	(4.9801)	01/06/2025
300442.ZK	12/11/2024	SDB3260487510	(7,300.00)	4.6797	(33,472.77)	(34,161.74)	0.0000	4.5800	(1,512.9573)	0.0000	4.2585	(14.3570)	0.0000	1	(10.0985)	01/06/2025
300442.ZK	12/11/2024	SDB3260487510	(100.00)	4.6797	(458.53)	(467.97)	0.0000	4.5800	(1,512.9573)	0.0000	0.0583	(0.1967)	0.0000	1	(0.1383)	01/06/2025
300442.ZK	12/11/2024	SDB3260487510	(100.00)	4.6797	(458.53)	(467.97)	0.0000	4.5800	(1,512.9573)	0.0000	0.0583	(0.1967)	0.0000	1	(0.1383)	01/06/2025
300442.ZK	12/11/2024	SDB3260487510	(2,200.00)	4.6797	(10,087.68)	(10,295.32)	0.0000	4.5800	(1,512.9573)	0.0000	1.2834	(4.3268)	0.0000	1	(3.0434)	01/06/2025
300442.ZK	12/11/2024	SDB3260487510	(500.00)	4.6797	(2,292.66)	(2,339.85)	0.0000	4.5800	(1,512.9573)	0.0000	0.2917	(0.9834)	0.0000	1	(0.6917)	01/06/2025
300442.ZK	12/11/2024	SDB3260487510	(500.00)	4.6797	(2,292.66)	(2,339.85)	0.0000	4.5800	(1,512.9573)	0.0000	0.2917	(0.9834)	0.0000	1	(0.6917)	01/06/2025
300442.ZK	12/10/2024	SDB3260487510	(14,400.00)	4.6690	(66,380.18)	(67,234.05)	0.0000	4.5800	(1,516.3896)	0.0000	8.4450	(28.3203)	0.0000	1	(19.8752)	01/06/2025
300442.ZK	12/10/2024	SDB3260487510	(5,400.00)	4.6690	(24,642.88)	(25,212.77)	0.0000	4.5800	(1,516.3896)	0.0000	3.1351	(10.6201)	0.0000	1	(7.4850)	01/06/2025
300442.ZK	12/10/2024	SDB3260487510	(1,200.00)	4.6690	(5,545.68)	(5,602.84)	0.0000	4.5800	(1,516.3896)	0.0000	0.7055	(2.3600)	0.0000	1	(1.6545)	01/06/2025
300442.ZK	12/10/2024	SDB3260487510	(3,000.00)	4.6690	(13,894.73)	(14,007.09)	0.0000	4.5800	(1,516.3896)	0.0000	1.7677	(5.9001)	0.0000	1	(4.1323)	01/06/2025
300442.ZK	12/10/2024	SDB3260487510	(2,900.00)	4.6690	(13,782.04)	(13,540.19)	0.0000	4.5800	(1,516.3896)	0.0000	1.7534	(5.7034)	0.0000	1	(3.9500)	01/06/2025
300442.ZK	12/10/2024	SDB3260487510	(1,800.00)	4.6690	(8,542.65)	(8,404.26)	0.0000	4.5800	(1,516.3896)	0.0000	1.0868	(3.5400)	0.0000	1	(2.4532)	01/06/2025
300442.ZK	12/10/2024	SDB3260487510	(200.00)	4.6690	(917.06)	(933.81)	0.0000	4.5800	(1,516.3896)	0.0000	0.1167	(0.3933)	0.0000	1	(0.2767)	01/06/2025
300442.ZK	12/10/2024	SDB3260487510	(67.00)	4.6690	(307.22)	(312.83)	0.0000	4.5800	(1,516.3896)	0.0000	0.0391	(0.1318)	0.0000	1	(0.0927)	01/06/2025
300442.ZK	12/10/2024	SDB3260487510	(33.00)	4.6690	(151.32)	(154.08)	0.0000	4.5800	(1,516.3896)	0.0000	0.0193	(0.0649)	0.0000	1	(0.0456)	01/06/2025
300442.ZK	12/10/2024	SDB3260487510	(1,200.00)	4.6690	(5,502.37)	(5,602.84)	0.0000	4.5800	(1,516.3896)	0.0000	0.7000	(2.3600)	0.0000	1	(1.6600)	01/06/2025
300442.ZK	12/10/2024	SDB3260487510	(1,600.00)	4.6690	(7,336.50)	(7,470.45)	0.0000	4.5800	(1,516.3896)	0.0000	0.9334	(3.1467)	0.0000	1	(2.2133)	01/06/2025
300442.ZK	12/10/2024	SDB3260487510	(3,300.00)	4.6690	(15,131.53)	(15,407.80)	0.0000	4.5800	(1,516.3896)	0.0000	1.9251	(6.4901)	0.0000	1	(4.5650)	01/06/2025
300442.ZK	12/10/2024	SDB3260487510	(200.00)	4.6690	(917.06)	(933.81)	0.0000	4.5800	(1,516.3896)	0.0000	0.1167	(0.3933)	0.0000	1	(0.2767)	01/06/2025
300442.ZK	12/10/2024	SDB3260487510	(2,900.00)	4.6690	(13,297.40)	(13,540.19)	0.0000	4.5800	(1,516.3896)	0.0000	1.6917	(5.7034)	0.0000	1	(4.0117)	01/06/2025
300442.ZK	12/10/2024	SDB3260487510	(200.00)	4.6690	(917.06)	(933.81)	0.0000	4.5800	(1,516.3896)	0.0000	0.1167	(0.3933)	0.0000	1	(0.2767)	01/06/2025
300442.ZK	12/10/2024	SDB3260487510	(800.00)	4.6690	(3,668.25)	(3,735.22)	0.0000	4.5800	(1,516.3896)	0.0000	0.4667	(1.5733)	0.0000	1	(1.1067)	01/06/2025
300442.ZK	12/10/2024	SDB3260487510	(100.00)	4.6690	(458.53)	(466.90)	0.0000	4.5800	(1,516.3896)	0.0000	0.0583	(0.1967)	0.0000	1	(0.1383)	01/06/2025
300442.ZK	12/10/2024	SDB3260487510	(200.00)	4.6690	(917.06)	(933.81)	0.0000	4.5800	(1,516.3896)	0.0000	0.1167	(0.3933)	0.0000	1	(0.2767)	01/06/2025
300442.ZK	12/10/2024	SDB3260487510	(2,500.00)	4.6690	(11,463.28)	(11,672.58)	0.0000	4.5800	(1,516.3896)	0.0000	1.4584	(4.9167)	0.0000	1	(3.4583)	01/06/2025
300442.ZK	12/10/2024	SDB3260487510	(800.00)	4.6690	(3,668.25)	(3,735.22)	0.0000	4.5800	(1,516.3896)	0.0000	0.4667	(1.5733)	0.0000	1	(1.1067)	01/06/2025
300442.ZK	12/10/2024	SDB3260487510	(900.00)	4.6690	(4,126.78)	(4,202.13)	0.0000	4.5800	(1,516.3896)	0.0000	0.5250	(1.7700)	0.0000	1	(1.2450)	01/06/2025
300442.ZK	12/10/2024	SDB3260487510	(3,900.00)	4.6690	(17,882.71)	(18,209.22)	0.0000	4.5800	(1,516.3896)	0.0000	2.2751	(7.6701)	0.0000	1	(5.3950)	01/06/2025
300442.ZK	12/10/2024	SDB3260487510	(500.00)	4.6690	(2,292.66)	(2,334.52)	0.0000	4.5800	(1,516.3896)	0.0000	0.2917	(0.9833)	0.0000	1	(0.6917)	01/06/2025
300442.ZK	12/10/2024	SDB3260487510	(1,900.00)	4.6690	(8,712.09)	(8,871.16)	0.0000	4.5800	(1,516.3896)	0.0000	1.1084	(3.7367)	0.0000	1	(2.6283)	01/06/2025
300442.ZK	12/10/2024	SDB3260487510	(300.00)	4.6690	(1,375.59)	(1,400.71)	0.0000	4.5800	(1,516.3896)	0.0000	0.1750	(0.5900)	0.0000	1	(0.4150)	01/06/2025
300442.ZK	12/10/2024	SDB3260487510	(100.00)	4.6690	(458.53)	(466.90)	0.0000	4.5800	(1,516.3896)	0.0000	0.0583	(0.1967)	0.0000	1	(0.1383)	01/06/2025
300442.ZK	12/10/2024	SDB3260487510	(1,600.00)	4.6690	(7,336.50)	(7,470.45)	0.0000	4.5800	(1,516.3896)	0.0000	0.9334	(3.1467)	0.0000	1	(2.2133)	01/06/2025
300442.ZK	12/10/2024	SDB3260487510	(4,800.00)	4.6690	(22,009.49)	(22,411.35)	0.0000	4.5800	(1,516.3896)	0.0000	2.8001	(9.4401)	0.0000	1	(6.6400)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
RANGE INTELLIGENT COMPUTING TECHNOLOGY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
300442.ZK	12/10/2024	SDB3260487510	(3,300.00)	4.6690	(15,131.53)	(15,407.80)	0.0000	4.5800	(1,516.3896)	0.0000	1.9251	(6.4901)	0.0000	1	(4.5650)	01/06/2025
300442.ZK	12/10/2024	SDB3260487510	(200.00)	4.6690	(917.06)	(933.81)	0.0000	4.5800	(1,516.3896)	0.0000	0.1167	(0.3933)	0.0000	1	(0.2767)	01/06/2025
300442.ZK	12/10/2024	SDB3260487510	(200.00)	4.6690	(917.06)	(933.81)	0.0000	4.5800	(1,516.3896)	0.0000	0.1167	(0.3933)	0.0000	1	(0.2767)	01/06/2025
300442.ZK	12/10/2024	SDB3260487510	(400.00)	4.6690	(1,834.12)	(1,867.61)	0.0000	4.5800	(1,516.3896)	0.0000	0.2333	(0.7867)	0.0000	1	(0.5533)	01/06/2025
300442.ZK	12/10/2024	SDB3260487510	(3,600.00)	4.6690	(16,507.12)	(16,808.51)	0.0000	4.5800	(1,516.3896)	0.0000	2.1001	(7.0801)	0.0000	1	(4.9800)	01/06/2025
300442.ZK	12/10/2024	SDB3260487510	(7,300.00)	4.6690	(33,472.77)	(34,083.93)	0.0000	4.5800	(1,516.3896)	0.0000	4.2585	(14.3568)	0.0000	1	(10.0983)	01/06/2025
300442.ZK	12/10/2024	SDB3260487510	(100.00)	4.6690	(458.53)	(466.90)	0.0000	4.5800	(1,516.3896)	0.0000	0.0583	(0.1967)	0.0000	1	(0.1383)	01/06/2025
300442.ZK	12/10/2024	SDB3260487510	(100.00)	4.6690	(458.53)	(466.90)	0.0000	4.5800	(1,516.3896)	0.0000	0.0583	(0.1967)	0.0000	1	(0.1383)	01/06/2025
300442.ZK	12/10/2024	SDB3260487510	(2,200.00)	4.6690	(10,087.68)	(10,271.87)	0.0000	4.5800	(1,516.3896)	0.0000	1.2834	(4.3267)	0.0000	1	(3.0433)	01/06/2025
300442.ZK	12/10/2024	SDB3260487510	(500.00)	4.6690	(2,292.66)	(2,334.52)	0.0000	4.5800	(1,516.3896)	0.0000	0.2917	(0.9833)	0.0000	1	(0.6917)	01/06/2025
300442.ZK	12/10/2024	SDB3260487510	(500.00)	4.6690	(2,292.66)	(2,334.52)	0.0000	4.5800	(1,516.3896)	0.0000	0.2917	(0.9833)	0.0000	1	(0.6917)	01/06/2025
300442.ZK	12/09/2024	SDB3260487510	(14,400.00)	4.5408	(66,380.18)	(65,388.05)	0.0000	4.5800	(1,516.3896)	0.0000	8.4450	(27.5427)	0.0000	1	(19.0977)	01/06/2025
300442.ZK	12/09/2024	SDB3260487510	(5,400.00)	4.5408	(24,642.88)	(24,520.52)	0.0000	4.5800	(1,516.3896)	0.0000	3.1351	(10.3285)	0.0000	1	(7.1934)	01/06/2025
300442.ZK	12/09/2024	SDB3260487510	(1,200.00)	4.5408	(5,545.68)	(5,449.00)	0.0000	4.5800	(1,516.3896)	0.0000	0.7055	(2.2952)	0.0000	1	(1.5897)	01/06/2025
300442.ZK	12/09/2024	SDB3260487510	(3,000.00)	4.5408	(13,894.73)	(13,622.51)	0.0000	4.5800	(1,516.3896)	0.0000	1.7677	(5.7381)	0.0000	1	(3.9703)	01/06/2025
300442.ZK	12/09/2024	SDB3260487510	(2,900.00)	4.5408	(13,782.04)	(13,168.43)	0.0000	4.5800	(1,516.3896)	0.0000	1.7534	(5.5468)	0.0000	1	(3.7934)	01/06/2025
300442.ZK	12/09/2024	SDB3260487510	(1,800.00)	4.5408	(8,542.65)	(8,173.51)	0.0000	4.5800	(1,516.3896)	0.0000	1.0868	(3.4428)	0.0000	1	(2.3560)	01/06/2025
300442.ZK	12/09/2024	SDB3260487510	(200.00)	4.5408	(917.06)	(908.17)	0.0000	4.5800	(1,516.3896)	0.0000	0.1167	(0.3825)	0.0000	1	(0.2659)	01/06/2025
300442.ZK	12/09/2024	SDB3260487510	(67.00)	4.5408	(307.22)	(304.24)	0.0000	4.5800	(1,516.3896)	0.0000	0.0391	(0.1282)	0.0000	1	(0.0891)	01/06/2025
300442.ZK	12/09/2024	SDB3260487510	(33.00)	4.5408	(151.32)	(149.85)	0.0000	4.5800	(1,516.3896)	0.0000	0.0193	(0.0631)	0.0000	1	(0.0439)	01/06/2025
300442.ZK	12/09/2024	SDB3260487510	(1,200.00)	4.5408	(5,502.37)	(5,449.00)	0.0000	4.5800	(1,516.3896)	0.0000	0.7000	(2.2952)	0.0000	1	(1.5952)	01/06/2025
300442.ZK	12/09/2024	SDB3260487510	(1,600.00)	4.5408	(7,336.50)	(7,265.34)	0.0000	4.5800	(1,516.3896)	0.0000	0.9334	(3.0603)	0.0000	1	(2.1269)	01/06/2025
300442.ZK	12/09/2024	SDB3260487510	(3,300.00)	4.5408	(15,131.53)	(14,984.76)	0.0000	4.5800	(1,516.3896)	0.0000	1.9251	(6.3119)	0.0000	1	(4.3868)	01/06/2025
300442.ZK	12/09/2024	SDB3260487510	(200.00)	4.5408	(917.06)	(908.17)	0.0000	4.5800	(1,516.3896)	0.0000	0.1167	(0.3825)	0.0000	1	(0.2659)	01/06/2025
300442.ZK	12/09/2024	SDB3260487510	(2,900.00)	4.5408	(13,297.40)	(13,168.43)	0.0000	4.5800	(1,516.3896)	0.0000	1.6917	(5.5468)	0.0000	1	(3.8551)	01/06/2025
300442.ZK	12/09/2024	SDB3260487510	(200.00)	4.5408	(917.06)	(908.17)	0.0000	4.5800	(1,516.3896)	0.0000	0.1167	(0.3825)	0.0000	1	(0.2659)	01/06/2025
300442.ZK	12/09/2024	SDB3260487510	(800.00)	4.5408	(3,668.25)	(3,632.67)	0.0000	4.5800	(1,516.3896)	0.0000	0.4667	(1.5302)	0.0000	1	(1.0635)	01/06/2025
300442.ZK	12/09/2024	SDB3260487510	(100.00)	4.5408	(458.53)	(454.08)	0.0000	4.5800	(1,516.3896)	0.0000	0.0583	(0.1913)	0.0000	1	(0.1329)	01/06/2025
300442.ZK	12/09/2024	SDB3260487510	(200.00)	4.5408	(917.06)	(908.17)	0.0000	4.5800	(1,516.3896)	0.0000	0.1167	(0.3825)	0.0000	1	(0.2659)	01/06/2025
300442.ZK	12/09/2024	SDB3260487510	(2,500.00)	4.5408	(11,463.28)	(11,352.09)	0.0000	4.5800	(1,516.3896)	0.0000	1.4584	(4.7817)	0.0000	1	(3.3233)	01/06/2025
300442.ZK	12/09/2024	SDB3260487510	(800.00)	4.5408	(3,668.25)	(3,632.67)	0.0000	4.5800	(1,516.3896)	0.0000	0.4667	(1.5302)	0.0000	1	(1.0635)	01/06/2025
300442.ZK	12/09/2024	SDB3260487510	(900.00)	4.5408	(4,126.78)	(4,086.75)	0.0000	4.5800	(1,516.3896)	0.0000	0.5250	(1.7214)	0.0000	1	(1.1964)	01/06/2025
300442.ZK	12/09/2024	SDB3260487510	(3,900.00)	4.5408	(17,882.71)	(17,709.26)	0.0000	4.5800	(1,516.3896)	0.0000	2.2751	(7.4595)	0.0000	1	(5.1844)	01/06/2025
300442.ZK	12/09/2024	SDB3260487510	(500.00)	4.5408	(2,292.66)	(2,270.42)	0.0000	4.5800	(1,516.3896)	0.0000	0.2917	(0.9563)	0.0000	1	(0.6647)	01/06/2025
300442.ZK	12/09/2024	SDB3260487510	(1,900.00)	4.5408	(8,712.09)	(8,627.59)	0.0000	4.5800	(1,516.3896)	0.0000	1.1084	(3.6341)	0.0000	1	(2.5257)	01/06/2025
300442.ZK	12/09/2024	SDB3260487510	(300.00)	4.5408	(1,375.59)	(1,362.25)	0.0000	4.5800	(1,516.3896)	0.0000	0.1750	(0.5738)	0.0000	1	(0.3988)	01/06/2025
300442.ZK	12/09/2024	SDB3260487510	(100.00)	4.5408	(458.53)	(454.08)	0.0000	4.5800	(1,516.3896)	0.0000	0.0583	(0.1913)	0.0000	1	(0.1329)	01/06/2025
300442.ZK	12/09/2024	SDB3260487510	(1,600.00)	4.5408	(7,336.50)	(7,265.34)	0.0000	4.5800	(1,516.3896)	0.0000	0.9334	(3.0603)	0.0000	1	(2.1269)	01/06/2025
300442.ZK	12/09/2024	SDB3260487510	(4,800.00)	4.5408	(22,009.49)	(21,796.02)	0.0000	4.5800	(1,516.3896)	0.0000	2.8001	(9.1809)	0.0000	1	(6.3808)	01/06/2025
300442.ZK	12/09/2024	SDB3260487510	(3,300.00)	4.5408	(15,131.53)	(14,984.76)	0.0000	4.5800	(1,516.3896)	0.0000	1.9251	(6.3119)	0.0000	1	(4.3868)	01/06/2025
300442.ZK	12/09/2024	SDB3260487510	(200.00)	4.5408	(917.06)	(908.17)	0.0000	4.5800	(1,516.3896)	0.0000	0.1167	(0.3825)	0.0000	1	(0.2659)	01/06/2025
300442.ZK	12/09/2024	SDB3260487510	(200.00)	4.5408	(917.06)	(908.17)	0.0000	4.5800	(1,516.3896)	0.0000	0.1167	(0.3825)	0.0000	1	(0.2659)	01/06/2025
300442.ZK	12/09/2024	SDB3260487510	(400.00)	4.5408	(1,834.12)	(1,816.33)	0.0000	4.5800	(1,516.3896)	0.0000	0.2333	(0.7651)	0.0000	1	(0.5317)	01/06/2025
300442.ZK	12/09/2024	SDB3260487510	(3,600.00)	4.5408	(16,507.12)	(16,347.01)	0.0000	4.5800	(1,516.3896)	0.0000	2.1001	(6.8857)	0.0000	1	(4.7856)	01/06/2025
300442.ZK	12/09/2024	SDB3260487510	(7,300.00)	4.5408	(33,472.77)	(33,148.11)	0.0000	4.5800	(1,516.3896)	0.0000	4.2585	(13.9626)	0.0000	1	(9.7041)	01/06/2025
300442.ZK	12/09/2024	SDB3260487510	(100.00)	4.5408	(458.53)	(454.08)	0.0000	4.5800	(1,516.3896)	0.0000	0.0583	(0.1913)	0.0000	1	(0.1329)	01/06/2025
300442.ZK	12/09/2024	SDB3260487510	(100.00)	4.5408	(458.53)	(454.08)	0.0000	4.5800	(1,516.3896)	0.0000	0.0583	(0.1913)	0.0000	1	(0.1329)	01/06/2025
300442.ZK	12/09/2024	SDB3260487510	(2,200.00)	4.5408	(10,087.68)	(9,989.84)	0.0000	4.5800	(1,516.3896)	0.0000	1.2834	(4.2079)	0.0000	1	(2.9245)	01/06/2025
300442.ZK	12/09/2024	SDB3260487510	(500.00)	4.5408	(2,292.66)	(2,270.42)	0.0000	4.5800	(1,516.3896)	0.0000	0.2917	(0.9563)	0.0000	1	(0.6647)	01/06/2025
300442.ZK	12/09/2024	SDB3260487510	(500.00)	4.5408	(2,292.66)	(2,270.42)	0.0000	4.5800	(1,516.3896)	0.0000	0.2917	(0.9563)	0.0000	1	(0.6647)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
RANGE INTELLIGENT COMPUTING TECHNOLOGY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
300442.ZK	12/06/2024	SDB3260487510	(1,200.00)	4.6154	(5,545.68)	(5,538.46)	0.0000	4.5800	(1,566.9223)	0.0000	2.1166	(7.2319)	0.0000	3	(5.1153)	01/06/2025
300442.ZK	12/06/2024	SDB3260487510	(3,000.00)	4.6154	(13,894.73)	(13,846.15)	0.0000	4.5800	(1,566.9223)	0.0000	5.3032	(18.0799)	0.0000	3	(12.7767)	01/06/2025
300442.ZK	12/06/2024	SDB3260487510	(2,900.00)	4.6154	(13,782.04)	(13,384.62)	0.0000	4.5800	(1,566.9223)	0.0000	5.2601	(17.4772)	0.0000	3	(12.2171)	01/06/2025
300442.ZK	12/06/2024	SDB3260487510	(1,800.00)	4.6154	(8,542.65)	(8,307.69)	0.0000	4.5800	(1,566.9223)	0.0000	3.2604	(10.8479)	0.0000	3	(7.5875)	01/06/2025
300442.ZK	12/06/2024	SDB3260487510	(200.00)	4.6154	(917.06)	(923.08)	0.0000	4.5800	(1,566.9223)	0.0000	0.3500	(1.2053)	0.0000	3	(0.8553)	01/06/2025
300442.ZK	12/06/2024	SDB3260487510	(67.00)	4.6154	(307.22)	(309.23)	0.0000	4.5800	(1,566.9223)	0.0000	0.1173	(0.4038)	0.0000	3	(0.2865)	01/06/2025
300442.ZK	12/06/2024	SDB3260487510	(33.00)	4.6154	(151.32)	(152.31)	0.0000	4.5800	(1,566.9223)	0.0000	0.0578	(0.1989)	0.0000	3	(0.1411)	01/06/2025
300442.ZK	12/06/2024	SDB3260487510	(1,200.00)	4.6154	(5,502.37)	(5,538.46)	0.0000	4.5800	(1,566.9223)	0.0000	2.1001	(7.2319)	0.0000	3	(5.1319)	01/06/2025
300442.ZK	12/06/2024	SDB3260487510	(1,600.00)	4.6154	(7,336.50)	(7,384.62)	0.0000	4.5800	(1,566.9223)	0.0000	2.8001	(9.6426)	0.0000	3	(6.8425)	01/06/2025
300442.ZK	12/06/2024	SDB3260487510	(3,300.00)	4.6154	(15,131.53)	(15,230.77)	0.0000	4.5800	(1,566.9223)	0.0000	5.7752	(19.8879)	0.0000	3	(14.1127)	01/06/2025
300442.ZK	12/06/2024	SDB3260487510	(200.00)	4.6154	(917.06)	(923.08)	0.0000	4.5800	(1,566.9223)	0.0000	0.3500	(1.2053)	0.0000	3	(0.8553)	01/06/2025
300442.ZK	12/06/2024	SDB3260487510	(2,900.00)	4.6154	(13,297.40)	(13,384.62)	0.0000	4.5800	(1,566.9223)	0.0000	5.0752	(17.4772)	0.0000	3	(12.4020)	01/06/2025
300442.ZK	12/06/2024	SDB3260487510	(200.00)	4.6154	(917.06)	(923.08)	0.0000	4.5800	(1,566.9223)	0.0000	0.3500	(1.2053)	0.0000	3	(0.8553)	01/06/2025
300442.ZK	12/06/2024	SDB3260487510	(800.00)	4.6154	(3,668.25)	(3,692.31)	0.0000	4.5800	(1,566.9223)	0.0000	1.4000	(4.8213)	0.0000	3	(3.4213)	01/06/2025
300442.ZK	12/06/2024	SDB3260487510	(100.00)	4.6154	(458.53)	(461.54)	0.0000	4.5800	(1,566.9223)	0.0000	0.1750	(0.6027)	0.0000	3	(0.4277)	01/06/2025
300442.ZK	12/06/2024	SDB3260487510	(200.00)	4.6154	(917.06)	(923.08)	0.0000	4.5800	(1,566.9223)	0.0000	0.3500	(1.2053)	0.0000	3	(0.8553)	01/06/2025
300442.ZK	12/06/2024	SDB3260487510	(2,500.00)	4.6154	(11,463.28)	(11,538.46)	0.0000	4.5800	(1,566.9223)	0.0000	4.3752	(15.0666)	0.0000	3	(10.6914)	01/06/2025
300442.ZK	12/06/2024	SDB3260487510	(800.00)	4.6154	(3,668.25)	(3,692.31)	0.0000	4.5800	(1,566.9223)	0.0000	1.4000	(4.8213)	0.0000	3	(3.4213)	01/06/2025
300442.ZK	12/06/2024	SDB3260487510	(900.00)	4.6154	(4,126.78)	(4,153.85)	0.0000	4.5800	(1,566.9223)	0.0000	1.5751	(5.4240)	0.0000	3	(3.8489)	01/06/2025
300442.ZK	12/06/2024	SDB3260487510	(3,900.00)	4.6154	(17,882.71)	(18,000.00)	0.0000	4.5800	(1,566.9223)	0.0000	6.8252	(23.5038)	0.0000	3	(16.6786)	01/06/2025
300442.ZK	12/06/2024	SDB3260487510	(500.00)	4.6154	(2,292.66)	(2,307.69)	0.0000	4.5800	(1,566.9223)	0.0000	0.8750	(3.0133)	0.0000	3	(2.1383)	01/06/2025
300442.ZK	12/06/2024	SDB3260487510	(1,900.00)	4.6154	(8,712.09)	(8,769.23)	0.0000	4.5800	(1,566.9223)	0.0000	3.3251	(11.4506)	0.0000	3	(8.1255)	01/06/2025
300442.ZK	12/06/2024	SDB3260487510	(300.00)	4.6154	(1,375.59)	(1,384.62)	0.0000	4.5800	(1,566.9223)	0.0000	0.5250	(1.8080)	0.0000	3	(1.2830)	01/06/2025
300442.ZK	12/06/2024	SDB3260487510	(100.00)	4.6154	(458.53)	(461.54)	0.0000	4.5800	(1,566.9223)	0.0000	0.1750	(0.6027)	0.0000	3	(0.4277)	01/06/2025
300442.ZK	12/06/2024	SDB3260487510	(1,600.00)	4.6154	(7,336.50)	(7,384.62)	0.0000	4.5800	(1,566.9223)	0.0000	2.8001	(9.6426)	0.0000	3	(6.8425)	01/06/2025
300442.ZK	12/06/2024	SDB3260487510	(4,800.00)	4.6154	(22,009.49)	(22,153.85)	0.0000	4.5800	(1,566.9223)	0.0000	8.4003	(28.9278)	0.0000	3	(20.5275)	01/06/2025
300442.ZK	12/06/2024	SDB3260487510	(3,300.00)	4.6154	(15,131.53)	(15,230.77)	0.0000	4.5800	(1,566.9223)	0.0000	5.7752	(19.8879)	0.0000	3	(14.1127)	01/06/2025
300442.ZK	12/06/2024	SDB3260487510	(200.00)	4.6154	(917.06)	(923.08)	0.0000	4.5800	(1,566.9223)	0.0000	0.3500	(1.2053)	0.0000	3	(0.8553)	01/06/2025
300442.ZK	12/06/2024	SDB3260487510	(200.00)	4.6154	(917.06)	(923.08)	0.0000	4.5800	(1,566.9223)	0.0000	0.3500	(1.2053)	0.0000	3	(0.8553)	01/06/2025
300442.ZK	12/06/2024	SDB3260487510	(400.00)	4.6154	(1,834.12)	(1,846.15)	0.0000	4.5800	(1,566.9223)	0.0000	0.7000	(2.4106)	0.0000	3	(1.7106)	01/06/2025
300442.ZK	12/06/2024	SDB3260487510	(3,600.00)	4.6154	(16,507.12)	(16,615.39)	0.0000	4.5800	(1,566.9223)	0.0000	6.3002	(21.6958)	0.0000	3	(15.3956)	01/06/2025
300442.ZK	12/06/2024	SDB3260487510	(7,300.00)	4.6154	(33,472.77)	(33,692.31)	0.0000	4.5800	(1,566.9223)	0.0000	12.7754	(43.9944)	0.0000	3	(31.2189)	01/06/2025
300442.ZK	12/06/2024	SDB3260487510	(100.00)	4.6154	(458.53)	(461.54)	0.0000	4.5800	(1,566.9223)	0.0000	0.1750	(0.6027)	0.0000	3	(0.4277)	01/06/2025
300442.ZK	12/06/2024	SDB3260487510	(100.00)	4.6154	(458.53)	(461.54)	0.0000	4.5800	(1,566.9223)	0.0000	0.1750	(0.6027)	0.0000	3	(0.4277)	01/06/2025
300442.ZK	12/06/2024	SDB3260487510	(2,200.00)	4.6154	(10,087.68)	(10,153.85)	0.0000	4.5800	(1,566.9223)	0.0000	3.8501	(13.2586)	0.0000	3	(9.4084)	01/06/2025
300442.ZK	12/06/2024	SDB3260487510	(500.00)	4.6154	(2,292.66)	(2,307.69)	0.0000	4.5800	(1,566.9223)	0.0000	0.8750	(3.0133)	0.0000	3	(2.1383)	01/06/2025
300442.ZK	12/06/2024	SDB3260487510	(500.00)	4.6154	(2,292.66)	(2,307.69)	0.0000	4.5800	(1,566.9223)	0.0000	0.8750	(3.0133)	0.0000	3	(2.1383)	01/06/2025
300442.ZK	12/05/2024	SDB3260487510	(2,900.00)	4.7485	(13,782.04)	(13,770.58)	0.0000	4.5800	(1,582.6660)	0.0000	1.7534	(6.0540)	0.0000	1	(4.3006)	01/06/2025
300442.ZK	12/05/2024	SDB3260487510	(1,800.00)	4.7485	(8,542.65)	(8,547.25)	0.0000	4.5800	(1,582.6660)	0.0000	1.0868	(3.7576)	0.0000	1	(2.6708)	01/06/2025
300442.ZK	12/05/2024	SDB3260487510	(200.00)	4.7485	(917.06)	(949.70)	0.0000	4.5800	(1,582.6660)	0.0000	0.1167	(0.4175)	0.0000	1	(0.3008)	01/06/2025
300442.ZK	12/05/2024	SDB3260487510	(67.00)	4.7485	(307.22)	(318.15)	0.0000	4.5800	(1,582.6660)	0.0000	0.0391	(0.1399)	0.0000	1	(0.1008)	01/06/2025
300442.ZK	12/05/2024	SDB3260487510	(33.00)	4.7485	(151.32)	(156.70)	0.0000	4.5800	(1,582.6660)	0.0000	0.0193	(0.0689)	0.0000	1	(0.0496)	01/06/2025
300442.ZK	12/05/2024	SDB3260487510	(1,200.00)	4.7485	(5,502.37)	(5,698.17)	0.0000	4.5800	(1,582.6660)	0.0000	0.7000	(2.5051)	0.0000	1	(1.8051)	01/06/2025
300442.ZK	12/05/2024	SDB3260487510	(1,600.00)	4.7485	(7,336.50)	(7,597.56)	0.0000	4.5800	(1,582.6660)	0.0000	0.9334	(3.3401)	0.0000	1	(2.4067)	01/06/2025
300442.ZK	12/05/2024	SDB3260487510	(3,300.00)	4.7485	(15,131.53)	(15,669.97)	0.0000	4.5800	(1,582.6660)	0.0000	1.9251	(6.8890)	0.0000	1	(4.9639)	01/06/2025
300442.ZK	12/05/2024	SDB3260487510	(200.00)	4.7485	(917.06)	(949.70)	0.0000	4.5800	(1,582.6660)	0.0000	0.1167	(0.4175)	0.0000	1	(0.3008)	01/06/2025
300442.ZK	12/05/2024	SDB3260487510	(2,900.00)	4.7485	(13,297.40)	(13,770.58)	0.0000	4.5800	(1,582.6660)	0.0000	1.6917	(6.0540)	0.0000	1	(4.3622)	01/06/2025
300442.ZK	12/05/2024	SDB3260487510	(200.00)	4.7485	(917.06)	(949.70)	0.0000	4.5800	(1,582.6660)	0.0000	0.1167	(0.4175)	0.0000	1	(0.3008)	01/06/2025
300442.ZK	12/05/2024	SDB3260487510	(800.00)	4.7485	(3,668.25)	(3,798.78)	0.0000	4.5800	(1,582.6660)	0.0000	0.4667	(1.6701)	0.0000	1	(1.2034)	01/06/2025
300442.ZK	12/05/2024	SDB3260487510	(100.00)	4.7485	(458.53)	(474.85)	0.0000	4.5800	(1,582.6660)	0.0000	0.0583	(0.2088)	0.0000	1	(0.1504)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
RANGE INTELLIGENT COMPUTING TECHNOLOGY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
300442.ZK	12/05/2024	SDB3260487510	(200.00)	4.7485	(917.06)	(949.70)	0.0000	4.5800	(1,582.6660)	0.0000	0.1167	(0.4175)	0.0000	1	(0.3008)	01/06/2025
300442.ZK	12/05/2024	SDB3260487510	(2,500.00)	4.7485	(11,463.28)	(11,871.19)	0.0000	4.5800	(1,582.6660)	0.0000	1.4584	(5.2189)	0.0000	1	(3.7605)	01/06/2025
300442.ZK	12/05/2024	SDB3260487510	(800.00)	4.7485	(3,668.25)	(3,798.78)	0.0000	4.5800	(1,582.6660)	0.0000	0.4667	(1.6701)	0.0000	1	(1.2034)	01/06/2025
300442.ZK	12/05/2024	SDB3260487510	(900.00)	4.7485	(4,126.78)	(4,273.63)	0.0000	4.5800	(1,582.6660)	0.0000	0.5250	(1.8788)	0.0000	1	(1.3538)	01/06/2025
300442.ZK	12/05/2024	SDB3260487510	(3,900.00)	4.7485	(17,882.71)	(18,519.05)	0.0000	4.5800	(1,582.6660)	0.0000	2.2751	(8.1415)	0.0000	1	(5.8664)	01/06/2025
300442.ZK	12/05/2024	SDB3260487510	(500.00)	4.7485	(2,292.66)	(2,374.24)	0.0000	4.5800	(1,582.6660)	0.0000	0.2917	(1.0438)	0.0000	1	(0.7521)	01/06/2025
300442.ZK	12/05/2024	SDB3260487510	(1,900.00)	4.7485	(8,712.09)	(9,022.10)	0.0000	4.5800	(1,582.6660)	0.0000	1.1084	(3.9664)	0.0000	1	(2.8580)	01/06/2025
300442.ZK	12/05/2024	SDB3260487510	(300.00)	4.7485	(1,375.59)	(1,424.54)	0.0000	4.5800	(1,582.6660)	0.0000	0.1750	(0.6263)	0.0000	1	(0.4513)	01/06/2025
300442.ZK	12/05/2024	SDB3260487510	(100.00)	4.7485	(458.53)	(474.85)	0.0000	4.5800	(1,582.6660)	0.0000	0.0583	(0.2088)	0.0000	1	(0.1504)	01/06/2025
300442.ZK	12/05/2024	SDB3260487510	(1,600.00)	4.7485	(7,336.50)	(7,597.56)	0.0000	4.5800	(1,582.6660)	0.0000	0.9334	(3.3401)	0.0000	1	(2.4067)	01/06/2025
300442.ZK	12/05/2024	SDB3260487510	(4,800.00)	4.7485	(22,009.49)	(22,792.68)	0.0000	4.5800	(1,582.6660)	0.0000	2.8001	(10.0203)	0.0000	1	(7.2202)	01/06/2025
300442.ZK	12/05/2024	SDB3260487510	(3,300.00)	4.7485	(15,131.53)	(15,669.97)	0.0000	4.5800	(1,582.6660)	0.0000	1.9251	(6.8890)	0.0000	1	(4.9639)	01/06/2025
300442.ZK	12/05/2024	SDB3260487510	(200.00)	4.7485	(917.06)	(949.70)	0.0000	4.5800	(1,582.6660)	0.0000	0.1167	(0.4175)	0.0000	1	(0.3008)	01/06/2025
300442.ZK	12/05/2024	SDB3260487510	(200.00)	4.7485	(917.06)	(949.70)	0.0000	4.5800	(1,582.6660)	0.0000	0.1167	(0.4175)	0.0000	1	(0.3008)	01/06/2025
300442.ZK	12/05/2024	SDB3260487510	(400.00)	4.7485	(1,834.12)	(1,899.39)	0.0000	4.5800	(1,582.6660)	0.0000	0.2333	(0.8350)	0.0000	1	(0.6017)	01/06/2025
300442.ZK	12/05/2024	SDB3260487510	(3,600.00)	4.7485	(16,507.12)	(17,094.51)	0.0000	4.5800	(1,582.6660)	0.0000	2.1001	(7.5152)	0.0000	1	(5.4152)	01/06/2025
300442.ZK	12/05/2024	SDB3260487510	(7,300.00)	4.7485	(33,472.77)	(34,663.87)	0.0000	4.5800	(1,582.6660)	0.0000	4.2585	(15.2393)	0.0000	1	(10.9808)	01/06/2025
300442.ZK	12/05/2024	SDB3260487510	(100.00)	4.7485	(458.53)	(474.85)	0.0000	4.5800	(1,582.6660)	0.0000	0.0583	(0.2088)	0.0000	1	(0.1504)	01/06/2025
300442.ZK	12/05/2024	SDB3260487510	(100.00)	4.7485	(458.53)	(474.85)	0.0000	4.5800	(1,582.6660)	0.0000	0.0583	(0.2088)	0.0000	1	(0.1504)	01/06/2025
300442.ZK	12/05/2024	SDB3260487510	(2,200.00)	4.7485	(10,087.68)	(10,446.65)	0.0000	4.5800	(1,582.6660)	0.0000	1.2834	(4.5927)	0.0000	1	(3.3093)	01/06/2025
300442.ZK	12/05/2024	SDB3260487510	(500.00)	4.7485	(2,292.66)	(2,374.24)	0.0000	4.5800	(1,582.6660)	0.0000	0.2917	(1.0438)	0.0000	1	(0.7521)	01/06/2025
300442.ZK	12/05/2024	SDB3260487510	(500.00)	4.7485	(2,292.66)	(2,374.24)	0.0000	4.5800	(1,582.6660)	0.0000	0.2917	(1.0438)	0.0000	1	(0.7521)	01/06/2025
300442.ZK	12/04/2024	SDB3260487510	(200.00)	4.5853	(917.06)	(917.06)	0.0000	4.5800	(1,596.0752)	0.0000	0.1167	(0.4066)	0.0000	1	(0.2899)	01/06/2025
300442.ZK	12/04/2024	SDB3260487510	(67.00)	4.5853	(307.22)	(307.22)	0.0000	4.5800	(1,596.0752)	0.0000	0.0391	(0.1362)	0.0000	1	(0.0971)	01/06/2025
300442.ZK	12/04/2024	SDB3260487510	(33.00)	4.5853	(151.32)	(151.32)	0.0000	4.5800	(1,596.0752)	0.0000	0.0193	(0.0671)	0.0000	1	(0.0478)	01/06/2025
300442.ZK	12/04/2024	SDB3260487510	(1,200.00)	4.5853	(5,502.37)	(5,502.37)	0.0000	4.5800	(1,596.0752)	0.0000	0.7000	(2.4395)	0.0000	1	(1.7395)	01/06/2025
300442.ZK	12/04/2024	SDB3260487510	(1,600.00)	4.5853	(7,336.50)	(7,336.50)	0.0000	4.5800	(1,596.0752)	0.0000	0.9334	(3.2527)	0.0000	1	(2.3193)	01/06/2025
300442.ZK	12/04/2024	SDB3260487510	(3,300.00)	4.5853	(15,131.53)	(15,131.53)	0.0000	4.5800	(1,596.0752)	0.0000	1.9251	(6.7086)	0.0000	1	(4.7836)	01/06/2025
300442.ZK	12/04/2024	SDB3260487510	(200.00)	4.5853	(917.06)	(917.06)	0.0000	4.5800	(1,596.0752)	0.0000	0.1167	(0.4066)	0.0000	1	(0.2899)	01/06/2025
300442.ZK	12/04/2024	SDB3260487510	(2,900.00)	4.5853	(13,297.40)	(13,297.40)	0.0000	4.5800	(1,596.0752)	0.0000	1.6917	(5.8955)	0.0000	1	(4.2037)	01/06/2025
300442.ZK	12/04/2024	SDB3260487510	(200.00)	4.5853	(917.06)	(917.06)	0.0000	4.5800	(1,596.0752)	0.0000	0.1167	(0.4066)	0.0000	1	(0.2899)	01/06/2025
300442.ZK	12/04/2024	SDB3260487510	(800.00)	4.5853	(3,668.25)	(3,668.25)	0.0000	4.5800	(1,596.0752)	0.0000	0.4667	(1.6263)	0.0000	1	(1.1597)	01/06/2025
300442.ZK	12/04/2024	SDB3260487510	(100.00)	4.5853	(458.53)	(458.53)	0.0000	4.5800	(1,596.0752)	0.0000	0.0583	(0.2033)	0.0000	1	(0.1450)	01/06/2025
300442.ZK	12/04/2024	SDB3260487510	(200.00)	4.5853	(917.06)	(917.06)	0.0000	4.5800	(1,596.0752)	0.0000	0.1167	(0.4066)	0.0000	1	(0.2899)	01/06/2025
300442.ZK	12/04/2024	SDB3260487510	(2,500.00)	4.5853	(11,463.28)	(11,463.28)	0.0000	4.5800	(1,596.0752)	0.0000	1.4584	(5.0823)	0.0000	1	(3.6239)	01/06/2025
300442.ZK	12/04/2024	SDB3260487510	(800.00)	4.5853	(3,668.25)	(3,668.25)	0.0000	4.5800	(1,596.0752)	0.0000	0.4667	(1.6263)	0.0000	1	(1.1597)	01/06/2025
300442.ZK	12/04/2024	SDB3260487510	(900.00)	4.5853	(4,126.78)	(4,126.78)	0.0000	4.5800	(1,596.0752)	0.0000	0.5250	(1.8296)	0.0000	1	(1.3046)	01/06/2025
300442.ZK	12/04/2024	SDB3260487510	(3,900.00)	4.5853	(17,882.71)	(17,882.71)	0.0000	4.5800	(1,596.0752)	0.0000	2.2751	(7.9284)	0.0000	1	(5.6533)	01/06/2025
300442.ZK	12/04/2024	SDB3260487510	(500.00)	4.5853	(2,292.66)	(2,292.66)	0.0000	4.5800	(1,596.0752)	0.0000	0.2917	(1.0165)	0.0000	1	(0.7248)	01/06/2025
300442.ZK	12/04/2024	SDB3260487510	(1,900.00)	4.5853	(8,712.09)	(8,712.09)	0.0000	4.5800	(1,596.0752)	0.0000	1.1084	(3.8625)	0.0000	1	(2.7542)	01/06/2025
300442.ZK	12/04/2024	SDB3260487510	(300.00)	4.5853	(1,375.59)	(1,375.59)	0.0000	4.5800	(1,596.0752)	0.0000	0.1750	(0.6099)	0.0000	1	(0.4349)	01/06/2025
300442.ZK	12/04/2024	SDB3260487510	(100.00)	4.5853	(458.53)	(458.53)	0.0000	4.5800	(1,596.0752)	0.0000	0.0583	(0.2033)	0.0000	1	(0.1450)	01/06/2025
300442.ZK	12/04/2024	SDB3260487510	(1,600.00)	4.5853	(7,336.50)	(7,336.50)	0.0000	4.5800	(1,596.0752)	0.0000	0.9334	(3.2527)	0.0000	1	(2.3193)	01/06/2025
300442.ZK	12/04/2024	SDB3260487510	(4,800.00)	4.5853	(22,009.49)	(22,009.49)	0.0000	4.5800	(1,596.0752)	0.0000	2.8001	(9.7580)	0.0000	1	(6.9579)	01/06/2025
300442.ZK	12/04/2024	SDB3260487510	(3,300.00)	4.5853	(15,131.53)	(15,131.53)	0.0000	4.5800	(1,596.0752)	0.0000	1.9251	(6.7086)	0.0000	1	(4.7836)	01/06/2025
300442.ZK	12/04/2024	SDB3260487510	(200.00)	4.5853	(917.06)	(917.06)	0.0000	4.5800	(1,596.0752)	0.0000	0.1167	(0.4066)	0.0000	1	(0.2899)	01/06/2025
300442.ZK	12/04/2024	SDB3260487510	(200.00)	4.5853	(917.06)	(917.06)	0.0000	4.5800	(1,596.0752)	0.0000	0.1167	(0.4066)	0.0000	1	(0.2899)	01/06/2025
300442.ZK	12/04/2024	SDB3260487510	(400.00)	4.5853	(1,834.12)	(1,834.12)	0.0000	4.5800	(1,596.0752)	0.0000	0.2333	(0.8132)	0.0000	1	(0.5798)	01/06/2025
300442.ZK	12/04/2024	SDB3260487510	(3,600.00)	4.5853	(16,507.12)	(16,507.12)	0.0000	4.5800	(1,596.0752)	0.0000	2.1001	(7.3185)	0.0000	1	(5.2184)	01/06/2025
300442.ZK	12/04/2024	SDB3260487510	(7,300.00)	4.5853	(33,472.77)	(33,472.77)	0.0000	4.5800	(1,596.0752)	0.0000	4.2585	(14.8403)	0.0000	1	(10.5818)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
RANGE INTELLIGENT COMPUTING TECHNOLOGY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
300442.ZK	12/04/2024	SDB3260487510	(100.00)	4.5853	(458.53)	(458.53)	0.0000	4.5800	(1,596.0752)	0.0000	0.0583	(0.2033)	0.0000	1	(0.1450)	01/06/2025
300442.ZK	12/04/2024	SDB3260487510	(100.00)	4.5853	(458.53)	(458.53)	0.0000	4.5800	(1,596.0752)	0.0000	0.0583	(0.2033)	0.0000	1	(0.1450)	01/06/2025
300442.ZK	12/04/2024	SDB3260487510	(2,200.00)	4.5853	(10,087.68)	(10,087.68)	0.0000	4.5800	(1,596.0752)	0.0000	1.2834	(4.4724)	0.0000	1	(3.1890)	01/06/2025
300442.ZK	12/04/2024	SDB3260487510	(500.00)	4.5853	(2,292.66)	(2,292.66)	0.0000	4.5800	(1,596.0752)	0.0000	0.2917	(1.0165)	0.0000	1	(0.7248)	01/06/2025
300442.ZK	12/04/2024	SDB3260487510	(500.00)	4.5853	(2,292.66)	(2,292.66)	0.0000	4.5800	(1,596.0752)	0.0000	0.2917	(1.0165)	0.0000	1	(0.7248)	01/06/2025
TOTAL RANGE INTELLIGENT COMPUTING TECHNOLOGY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND											1,451.8574	(6,635.4283)	0.0000		(5,183.5709)	

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Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
RAYHOO MOTOR DIES CO., LTD. CMN CLASS A SERIES NORTHBOUND																
002997.ZK	12/16/2024	SDB3264120674	(700.00)	5.3594	(3,751.55)	(3,751.55)	0.0000	4.5800	(1,550.0000)	0.0000	0.4773	(1.6153)	0.0000	1	(1.1380)	01/06/2025

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
REMEGEN CO LTD CMN CLASS A SERIES NORTHBOUND																
688331.SH	01/03/2025	SDB3263589496	(500.00)	4.2000	(2,129.51)	(2,100.01)	0.0000	4.3300	(1,224.6732)	0.0000	0.7684	(2.1432)	0.0000	3	(1.3748)	01/06/2025
688331.SH	01/03/2025	SDB3263589496	(1,910.00)	4.2000	(8,358.07)	(8,022.03)	0.0000	4.3300	(1,224.6732)	0.0000	3.0159	(8.1870)	0.0000	3	(5.1711)	01/06/2025
688331.SH	01/03/2025	SDB3263589496	(990.00)	4.2000	(4,309.32)	(4,158.01)	0.0000	4.3300	(1,224.6732)	0.0000	1.5549	(4.2435)	0.0000	3	(2.6886)	01/06/2025
688331.SH	01/03/2025	SDB3263589496	(500.00)	4.2000	(2,197.98)	(2,100.01)	0.0000	4.3300	(1,224.6732)	0.0000	0.7931	(2.1432)	0.0000	3	(1.3501)	01/06/2025
688331.SH	01/03/2025	SDB3263589496	(800.00)	4.2000	(3,625.31)	(3,360.01)	0.0000	4.3300	(1,224.6732)	0.0000	1.3081	(3.4291)	0.0000	3	(2.1210)	01/06/2025
688331.SH	01/03/2025	SDB3263589496	(3,005.00)	4.2000	(13,895.71)	(12,621.04)	0.0000	4.3300	(1,224.6732)	0.0000	5.0140	(12.8805)	0.0000	3	(7.8665)	01/06/2025
688331.SH	01/03/2025	SDB3263589496	(6,212.00)	4.2000	(28,623.12)	(26,090.49)	0.0000	4.3300	(1,224.6732)	0.0000	10.3282	(26.6269)	0.0000	3	(16.2988)	01/06/2025
688331.SH	01/03/2025	SDB3263589496	(312.00)	4.2000	(1,467.16)	(1,310.40)	0.0000	4.3300	(1,224.6732)	0.0000	0.5294	(1.3373)	0.0000	3	(0.8079)	01/06/2025
688331.SH	01/02/2025	SDB3263589496	(500.00)	4.2008	(2,129.51)	(2,100.38)	0.0000	4.3300	(1,224.6732)	0.0000	0.2561	(0.7145)	0.0000	1	(0.4584)	01/06/2025
688331.SH	01/02/2025	SDB3263589496	(1,910.00)	4.2008	(8,358.07)	(8,023.44)	0.0000	4.3300	(1,224.6732)	0.0000	1.0053	(2.7295)	0.0000	1	(1.7242)	01/06/2025
688331.SH	01/02/2025	SDB3263589496	(990.00)	4.2008	(4,309.32)	(4,158.75)	0.0000	4.3300	(1,224.6732)	0.0000	0.5183	(1.4148)	0.0000	1	(0.8964)	01/06/2025
688331.SH	01/02/2025	SDB3263589496	(500.00)	4.2008	(2,197.98)	(2,100.38)	0.0000	4.3300	(1,224.6732)	0.0000	0.2644	(0.7145)	0.0000	1	(0.4502)	01/06/2025
688331.SH	01/02/2025	SDB3263589496	(800.00)	4.2008	(3,625.31)	(3,360.60)	0.0000	4.3300	(1,224.6732)	0.0000	0.4360	(1.1432)	0.0000	1	(0.7072)	01/06/2025
688331.SH	01/02/2025	SDB3263589496	(3,005.00)	4.2008	(13,895.71)	(12,623.27)	0.0000	4.3300	(1,224.6732)	0.0000	1.6713	(4.2943)	0.0000	1	(2.6229)	01/06/2025
688331.SH	01/02/2025	SDB3263589496	(6,212.00)	4.2008	(28,623.12)	(26,095.08)	0.0000	4.3300	(1,224.6732)	0.0000	3.4427	(8.8772)	0.0000	1	(5.4345)	01/06/2025
688331.SH	01/02/2025	SDB3263589496	(312.00)	4.2008	(1,467.16)	(1,310.64)	0.0000	4.3300	(1,224.6732)	0.0000	0.1765	(0.4459)	0.0000	1	(0.2694)	01/06/2025
688331.SH	12/31/2024	SDB3263589496	(1,910.00)	4.4236	(8,358.07)	(8,449.02)	0.0000	4.3300	(1,232.8556)	0.0000	2.0106	(5.7869)	0.0000	2	(3.7763)	01/06/2025
688331.SH	12/31/2024	SDB3263589496	(990.00)	4.4236	(4,309.32)	(4,379.34)	0.0000	4.3300	(1,232.8556)	0.0000	1.0366	(2.9995)	0.0000	2	(1.9629)	01/06/2025
688331.SH	12/31/2024	SDB3263589496	(500.00)	4.4236	(2,197.98)	(2,211.79)	0.0000	4.3300	(1,232.8556)	0.0000	0.5287	(1.5149)	0.0000	2	(0.9862)	01/06/2025
688331.SH	12/31/2024	SDB3263589496	(800.00)	4.4236	(3,625.31)	(3,538.86)	0.0000	4.3300	(1,232.8556)	0.0000	0.8721	(2.4238)	0.0000	2	(1.5517)	01/06/2025
688331.SH	12/31/2024	SDB3263589496	(3,005.00)	4.4236	(13,895.71)	(13,292.84)	0.0000	4.3300	(1,232.8556)	0.0000	3.3427	(9.1045)	0.0000	2	(5.7618)	01/06/2025
688331.SH	12/31/2024	SDB3263589496	(6,212.00)	4.4236	(28,623.12)	(27,479.24)	0.0000	4.3300	(1,232.8556)	0.0000	6.8855	(18.8211)	0.0000	2	(11.9356)	01/06/2025
688331.SH	12/31/2024	SDB3263589496	(312.00)	4.4236	(1,467.16)	(1,380.15)	0.0000	4.3300	(1,232.8556)	0.0000	0.3529	(0.9453)	0.0000	2	(0.5924)	01/06/2025
688331.SH	12/30/2024	SDB3263589496	(1,910.00)	4.3749	(8,358.07)	(8,356.01)	0.0000	4.3300	(1,232.8556)	0.0000	1.0053	(2.8616)	0.0000	1	(1.8563)	01/06/2025
688331.SH	12/30/2024	SDB3263589496	(990.00)	4.3749	(4,309.32)	(4,331.13)	0.0000	4.3300	(1,232.8556)	0.0000	0.5183	(1.4832)	0.0000	1	(0.9649)	01/06/2025
688331.SH	12/30/2024	SDB3263589496	(500.00)	4.3749	(2,197.98)	(2,187.44)	0.0000	4.3300	(1,232.8556)	0.0000	0.2644	(0.7491)	0.0000	1	(0.4847)	01/06/2025
688331.SH	12/30/2024	SDB3263589496	(800.00)	4.3749	(3,625.31)	(3,499.90)	0.0000	4.3300	(1,232.8556)	0.0000	0.4360	(1.1986)	0.0000	1	(0.7625)	01/06/2025
688331.SH	12/30/2024	SDB3263589496	(3,005.00)	4.3749	(13,895.71)	(13,146.50)	0.0000	4.3300	(1,232.8556)	0.0000	1.6713	(4.5021)	0.0000	1	(2.8308)	01/06/2025
688331.SH	12/30/2024	SDB3263589496	(6,212.00)	4.3749	(28,623.12)	(27,176.73)	0.0000	4.3300	(1,232.8556)	0.0000	3.4427	(9.3069)	0.0000	1	(5.8642)	01/06/2025
688331.SH	12/30/2024	SDB3263589496	(312.00)	4.3749	(1,467.16)	(1,364.96)	0.0000	4.3300	(1,232.8556)	0.0000	0.1765	(0.4674)	0.0000	1	(0.2910)	01/06/2025
688331.SH	12/27/2024	SDB3263589496	(500.00)	4.3678	(2,197.98)	(2,183.91)	0.0000	4.3300	(1,275.1292)	0.0000	0.7931	(2.3206)	0.0000	3	(1.5275)	01/06/2025
688331.SH	12/27/2024	SDB3263589496	(800.00)	4.3678	(3,625.31)	(3,494.25)	0.0000	4.3300	(1,275.1292)	0.0000	1.3081	(3.7130)	0.0000	3	(2.4049)	01/06/2025
688331.SH	12/27/2024	SDB3263589496	(3,005.00)	4.3678	(13,895.71)	(13,125.29)	0.0000	4.3300	(1,275.1292)	0.0000	5.0140	(13.9470)	0.0000	3	(8.9330)	01/06/2025
688331.SH	12/27/2024	SDB3263589496	(6,212.00)	4.3678	(28,623.12)	(27,132.87)	0.0000	4.3300	(1,275.1292)	0.0000	10.3282	(28.8316)	0.0000	3	(18.5034)	01/06/2025
688331.SH	12/27/2024	SDB3263589496	(312.00)	4.3678	(1,467.16)	(1,362.76)	0.0000	4.3300	(1,275.1292)	0.0000	0.5294	(1.4481)	0.0000	3	(0.9187)	01/06/2025
688331.SH	12/26/2024	SDB3263589496	(800.00)	4.4914	(3,625.31)	(3,593.11)	0.0000	4.3300	(1,284.8170)	0.0000	0.4360	(1.2824)	0.0000	1	(0.8463)	01/06/2025
688331.SH	12/26/2024	SDB3263589496	(3,005.00)	4.4914	(13,895.71)	(13,496.61)	0.0000	4.3300	(1,284.8170)	0.0000	1.6713	(4.8169)	0.0000	1	(3.1455)	01/06/2025
688331.SH	12/26/2024	SDB3263589496	(6,212.00)	4.4914	(28,623.12)	(27,900.49)	0.0000	4.3300	(1,284.8170)	0.0000	3.4427	(9.9575)	0.0000	1	(6.5148)	01/06/2025
688331.SH	12/26/2024	SDB3263589496	(312.00)	4.4914	(1,467.16)	(1,401.31)	0.0000	4.3300	(1,284.8170)	0.0000	0.1765	(0.5001)	0.0000	1	(0.3237)	01/06/2025
688331.SH	12/24/2024	SDB3263589496	(800.00)	4.4914	(3,625.31)	(3,593.11)	0.0000	4.3300	(1,284.8170)	0.0000	0.8721	(2.5647)	0.0000	2	(1.6926)	01/06/2025
688331.SH	12/24/2024	SDB3263589496	(3,005.00)	4.4914	(13,895.71)	(13,496.61)	0.0000	4.3300	(1,284.8170)	0.0000	3.3427	(9.6337)	0.0000	2	(6.2910)	01/06/2025
688331.SH	12/24/2024	SDB3263589496	(6,212.00)	4.4914	(28,623.12)	(27,900.49)	0.0000	4.3300	(1,284.8170)	0.0000	6.8855	(19.9150)	0.0000	2	(13.0296)	01/06/2025
688331.SH	12/24/2024	SDB3263589496	(312.00)	4.4914	(1,467.16)	(1,401.31)	0.0000	4.3300	(1,284.8170)	0.0000	0.3529	(1.0002)	0.0000	2	(0.6473)	01/06/2025
688331.SH	12/23/2024	SDB3263589496	(800.00)	4.5183	(3,625.31)	(3,614.62)	0.0000	4.3300	(1,284.8170)	0.0000	0.4360	(1.2900)	0.0000	1	(0.8540)	01/06/2025
688331.SH	12/23/2024	SDB3263589496	(3,005.00)	4.5183	(13,895.71)	(13,577.40)	0.0000	4.3300	(1,284.8170)	0.0000	1.6713	(4.8457)	0.0000	1	(3.1743)	01/06/2025
688331.SH	12/23/2024	SDB3263589496	(6,212.00)	4.5183	(28,623.12)	(28,067.50)	0.0000	4.3300	(1,284.8170)	0.0000	3.4427	(10.0171)	0.0000	1	(6.5744)	01/06/2025
688331.SH	12/23/2024	SDB3263589496	(312.00)	4.5183	(1,467.16)	(1,409.70)	0.0000	4.3300	(1,284.8170)	0.0000	0.1765	(0.5031)	0.0000	1	(0.3266)	01/06/2025
688331.SH	12/20/2024	SDB3263589496	(3,005.00)	4.5613	(13,895.71)	(13,706.58)	0.0000	4.3300	(1,285.6412)	0.0000	5.0140	(14.6848)	0.0000	3	(9.6707)	01/06/2025
688331.SH	12/20/2024	SDB3263589496	(6,212.00)	4.5613	(28,623.12)	(28,334.53)	0.0000	4.3300	(1,285.6412)	0.0000	10.3282	(30.3567)	0.0000	3	(20.0285)	01/06/2025
688331.SH	12/20/2024	SDB3263589496	(312.00)	4.5613	(1,467.16)	(1,423.11)	0.0000	4.3300	(1,285.6412)	0.0000	0.5294	(1.5247)	0.0000	3	(0.9953)	01/06/2025

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066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
REMEGEN CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
688331.SH	12/19/2024	SDB3263589496	(312.00)	4.7534	(1,467.16)	(1,483.07)	0.0000	4.5800	(1,600.0000)	0.0000	0.1867	(0.6591)	0.0000	1	(0.4725)	01/06/2025
688331.SH	12/18/2024	SDB3263589496	(400.00)	4.7622	(1,930.48)	(1,904.88)	0.0000	4.5800	(1,622.4470)	0.0000	0.2456	(0.8585)	0.0000	1	(0.6129)	01/06/2025
688331.SH	12/18/2024	SDB3263589496	(2,200.00)	4.7622	(10,578.91)	(10,476.84)	0.0000	4.5800	(1,622.4470)	0.0000	1.3459	(4.7217)	0.0000	1	(3.3758)	01/06/2025
688331.SH	12/18/2024	SDB3263589496	(93.00)	4.7622	(501.26)	(442.88)	0.0000	4.5800	(1,622.4470)	0.0000	0.0638	(0.1996)	0.0000	1	(0.1358)	01/06/2025
688331.SH	12/17/2024	SDB3263589496	(93.00)	4.9393	(501.26)	(459.36)	0.0000	4.5800	(2,250.0000)	0.0000	0.0638	(0.2871)	0.0000	1	(0.2233)	01/06/2025
688331.SH	12/16/2024	SDB3263589496	(93.00)	4.8259	(501.26)	(448.81)	0.0000	4.5800	(2,250.0000)	0.0000	0.0638	(0.2805)	0.0000	1	(0.2167)	01/06/2025
688331.SH	12/13/2024	SDB3263589496	(93.00)	4.9339	(501.26)	(458.85)	0.0000	4.5800	(2,250.0000)	0.0000	0.1913	(0.8604)	0.0000	3	(0.6690)	01/06/2025
688331.SH	12/12/2024	SDB3263589496	(93.00)	4.8891	(501.26)	(454.69)	0.0000	4.5800	(2,250.0000)	0.0000	0.0638	(0.2842)	0.0000	1	(0.2204)	01/06/2025
688331.SH	12/11/2024	SDB3263589496	(93.00)	5.0914	(501.26)	(473.50)	0.0000	4.5800	(2,250.0000)	0.0000	0.0638	(0.2959)	0.0000	1	(0.2322)	01/06/2025
688331.SH	12/10/2024	SDB3263589496	(93.00)	5.0415	(501.26)	(468.86)	0.0000	4.5800	(2,250.0000)	0.0000	0.0638	(0.2930)	0.0000	1	(0.2293)	01/06/2025
688331.SH	12/09/2024	SDB3263589496	(93.00)	5.0995	(501.26)	(474.26)	0.0000	4.5800	(2,250.0000)	0.0000	0.0638	(0.2964)	0.0000	1	(0.2326)	01/06/2025
688331.SH	12/06/2024	SDB3263589496	(493.00)	5.3899	(2,657.24)	(2,657.24)	0.0000	4.5800	(2,250.0000)	0.0000	1.0142	(4.9823)	0.0000	3	(3.9681)	01/06/2025
688331.SH	12/05/2024	SDB3263530595	(4,538.00)	5.0602	(22,962.97)	(22,962.97)	0.0000	4.5800	(2,250.0000)	0.0000	2.9214	(14.3519)	0.0000	1	(11.4305)	01/06/2025
688331.SH	12/05/2024	SDB3263530595	(2,462.00)	5.0080	(12,329.76)	(12,329.76)	0.0000	4.5800	(2,250.0000)	0.0000	1.5686	(7.7061)	0.0000	1	(6.1375)	01/06/2025
TOTAL REMEGEN CO LTD CMN CLASS A SERIES NORTHBOUND											118.2972	(342.7194)	0.0000		(224.4221)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
RISING NONFERROUS METALS SHARE CO., LTD. CMN CLASS A SERIES NORTHBOUND																
600259.SH	01/03/2025	SDB3262800215	(800.00)	3.9223	(3,307.84)	(3,137.83)	0.0000	4.3300	(2,125.0000)	0.0000	1.1936	(5.5566)	0.0000	3	(4.3630)	01/06/2025
600259.SH	01/03/2025	SDB3262800215	(600.00)	3.9223	(2,480.88)	(2,353.38)	0.0000	4.3300	(2,125.0000)	0.0000	0.8952	(4.1674)	0.0000	3	(3.2723)	01/06/2025
600259.SH	01/02/2025	SDB3262800215	(800.00)	3.9132	(3,307.84)	(3,130.58)	0.0000	4.3300	(2,125.0000)	0.0000	0.3979	(1.8479)	0.0000	1	(1.4500)	01/06/2025
600259.SH	01/02/2025	SDB3262800215	(600.00)	3.9132	(2,480.88)	(2,347.93)	0.0000	4.3300	(2,125.0000)	0.0000	0.2984	(1.3859)	0.0000	1	(1.0875)	01/06/2025
600259.SH	12/31/2024	SDB3262800215	(800.00)	3.9129	(3,307.84)	(3,130.32)	0.0000	4.3300	(2,125.0000)	0.0000	0.7957	(3.6955)	0.0000	2	(2.8998)	01/06/2025
600259.SH	12/31/2024	SDB3262800215	(600.00)	3.9129	(2,480.88)	(2,347.74)	0.0000	4.3300	(2,125.0000)	0.0000	0.5968	(2.7716)	0.0000	2	(2.1748)	01/06/2025
600259.SH	12/30/2024	SDB3262800215	(800.00)	3.8711	(3,307.84)	(3,096.91)	0.0000	4.3300	(2,125.0000)	0.0000	0.3979	(1.8280)	0.0000	1	(1.4302)	01/06/2025
600259.SH	12/30/2024	SDB3262800215	(600.00)	3.8711	(2,480.88)	(2,322.68)	0.0000	4.3300	(2,125.0000)	0.0000	0.2984	(1.3710)	0.0000	1	(1.0726)	01/06/2025
600259.SH	12/27/2024	SDB3262800215	(800.00)	3.9669	(3,307.84)	(3,173.51)	0.0000	4.3300	(2,125.0000)	0.0000	1.1936	(5.6198)	0.0000	3	(4.4262)	01/06/2025
600259.SH	12/27/2024	SDB3262800215	(600.00)	3.9669	(2,480.88)	(2,380.13)	0.0000	4.3300	(2,125.0000)	0.0000	0.8952	(4.2148)	0.0000	3	(3.3196)	01/06/2025
600259.SH	12/26/2024	SDB3262800215	(800.00)	3.9705	(3,307.84)	(3,176.37)	0.0000	4.3300	(2,125.0000)	0.0000	0.3979	(1.8749)	0.0000	1	(1.4771)	01/06/2025
600259.SH	12/26/2024	SDB3262800215	(600.00)	3.9705	(2,480.88)	(2,382.28)	0.0000	4.3300	(2,125.0000)	0.0000	0.2984	(1.4062)	0.0000	1	(1.1078)	01/06/2025
600259.SH	12/24/2024	SDB3262800215	(800.00)	3.9705	(3,307.84)	(3,176.37)	0.0000	4.3300	(2,125.0000)	0.0000	0.7957	(3.7499)	0.0000	2	(2.9542)	01/06/2025
600259.SH	12/24/2024	SDB3262800215	(600.00)	3.9705	(2,480.88)	(2,382.28)	0.0000	4.3300	(2,125.0000)	0.0000	0.5968	(2.8124)	0.0000	2	(2.2156)	01/06/2025
600259.SH	12/23/2024	SDB3262800215	(800.00)	3.9710	(3,307.84)	(3,176.78)	0.0000	4.3300	(2,125.0000)	0.0000	0.3979	(1.8752)	0.0000	1	(1.4773)	01/06/2025
600259.SH	12/23/2024	SDB3262800215	(600.00)	3.9710	(2,480.88)	(2,382.59)	0.0000	4.3300	(2,125.0000)	0.0000	0.2984	(1.4064)	0.0000	1	(1.1080)	01/06/2025
600259.SH	12/20/2024	SDB3262800215	(800.00)	3.9688	(3,307.84)	(3,175.05)	0.0000	4.3300	(2,125.0000)	0.0000	1.1936	(5.6225)	0.0000	3	(4.4289)	01/06/2025
600259.SH	12/20/2024	SDB3262800215	(600.00)	3.9688	(2,480.88)	(2,381.29)	0.0000	4.3300	(2,125.0000)	0.0000	0.8952	(4.2169)	0.0000	3	(3.3217)	01/06/2025
600259.SH	12/19/2024	SDB3262800215	(800.00)	3.9891	(3,307.84)	(3,191.28)	0.0000	4.5800	(2,125.0000)	0.0000	0.4208	(1.8837)	0.0000	1	(1.4629)	01/06/2025
600259.SH	12/19/2024	SDB3262800215	(600.00)	3.9891	(2,480.88)	(2,393.46)	0.0000	4.5800	(2,125.0000)	0.0000	0.3156	(1.4128)	0.0000	1	(1.0972)	01/06/2025
600259.SH	12/18/2024	SDB3262800215	(800.00)	4.0501	(3,307.84)	(3,240.11)	0.0000	4.5800	(2,125.0000)	0.0000	0.4208	(1.9126)	0.0000	1	(1.4917)	01/06/2025
600259.SH	12/18/2024	SDB3262800215	(600.00)	4.0501	(2,480.88)	(2,430.08)	0.0000	4.5800	(2,125.0000)	0.0000	0.3156	(1.4344)	0.0000	1	(1.1188)	01/06/2025
600259.SH	12/17/2024	SDB3262800215	(800.00)	4.1769	(3,307.84)	(3,341.52)	0.0000	4.5800	(2,125.0000)	0.0000	0.4208	(1.9724)	0.0000	1	(1.5516)	01/06/2025
600259.SH	12/17/2024	SDB3262800215	(600.00)	4.1769	(2,480.88)	(2,506.14)	0.0000	4.5800	(2,125.0000)	0.0000	0.3156	(1.4793)	0.0000	1	(1.1637)	01/06/2025
600259.SH	12/16/2024	SDB3262800215	(800.00)	4.1920	(3,307.84)	(3,353.61)	0.0000	4.5800	(2,125.0000)	0.0000	0.4208	(1.9796)	0.0000	1	(1.5587)	01/06/2025
600259.SH	12/16/2024	SDB3262800215	(600.00)	4.1920	(2,480.88)	(2,515.21)	0.0000	4.5800	(2,125.0000)	0.0000	0.3156	(1.4847)	0.0000	1	(1.1691)	01/06/2025
600259.SH	12/13/2024	SDB3262800215	(800.00)	4.1608	(3,307.84)	(3,328.66)	0.0000	4.5800	(2,125.0000)	0.0000	1.2625	(5.8945)	0.0000	3	(4.6320)	01/06/2025
600259.SH	12/13/2024	SDB3262800215	(600.00)	4.1608	(2,480.88)	(2,496.50)	0.0000	4.5800	(2,125.0000)	0.0000	0.9469	(4.4209)	0.0000	3	(3.4740)	01/06/2025
600259.SH	12/12/2024	SDB3262800215	(800.00)	4.1156	(3,307.84)	(3,292.51)	0.0000	4.5800	(2,125.0000)	0.0000	0.4208	(1.9435)	0.0000	1	(1.5227)	01/06/2025
600259.SH	12/12/2024	SDB3262800215	(600.00)	4.1156	(2,480.88)	(2,469.38)	0.0000	4.5800	(2,125.0000)	0.0000	0.3156	(1.4576)	0.0000	1	(1.1420)	01/06/2025
600259.SH	12/11/2024	SDB3262800215	(800.00)	4.2102	(3,307.84)	(3,368.17)	0.0000	4.5800	(2,125.0000)	0.0000	0.4208	(1.9882)	0.0000	1	(1.5673)	01/06/2025
600259.SH	12/11/2024	SDB3262800215	(600.00)	4.2102	(2,480.88)	(2,526.12)	0.0000	4.5800	(2,125.0000)	0.0000	0.3156	(1.4911)	0.0000	1	(1.1755)	01/06/2025
600259.SH	12/10/2024	SDB3262800215	(800.00)	4.2223	(3,307.84)	(3,377.87)	0.0000	4.5800	(2,125.0000)	0.0000	0.4208	(1.9939)	0.0000	1	(1.5730)	01/06/2025
600259.SH	12/10/2024	SDB3262800215	(600.00)	4.2223	(2,480.88)	(2,533.40)	0.0000	4.5800	(2,125.0000)	0.0000	0.3156	(1.4954)	0.0000	1	(1.1798)	01/06/2025
600259.SH	12/09/2024	SDB3262800215	(800.00)	4.2361	(3,307.84)	(3,388.88)	0.0000	4.5800	(2,125.0000)	0.0000	0.4208	(2.0004)	0.0000	1	(1.5796)	01/06/2025
600259.SH	12/09/2024	SDB3262800215	(600.00)	4.2361	(2,480.88)	(2,541.66)	0.0000	4.5800	(2,125.0000)	0.0000	0.3156	(1.5003)	0.0000	1	(1.1847)	01/06/2025
600259.SH	12/06/2024	SDB3262800215	(800.00)	4.2523	(3,307.84)	(3,401.88)	0.0000	4.5800	(2,125.0000)	0.0000	1.2625	(6.0242)	0.0000	3	(4.7617)	01/06/2025
600259.SH	12/06/2024	SDB3262800215	(600.00)	4.2523	(2,480.88)	(2,551.41)	0.0000	4.5800	(2,125.0000)	0.0000	0.9469	(4.5181)	0.0000	3	(3.5712)	01/06/2025
600259.SH	12/05/2024	SDB3262800215	(800.00)	4.2942	(3,307.84)	(3,435.37)	0.0000	4.5800	(2,125.0000)	0.0000	0.4208	(2.0278)	0.0000	1	(1.6070)	01/06/2025
600259.SH	12/05/2024	SDB3262800215	(600.00)	4.2942	(2,480.88)	(2,576.53)	0.0000	4.5800	(2,125.0000)	0.0000	0.3156	(1.5209)	0.0000	1	(1.2052)	01/06/2025
600259.SH	12/04/2024	SDB3262800215	(800.00)	4.1348	(3,307.84)	(3,307.84)	0.0000	4.5800	(2,125.0000)	0.0000	0.4208	(1.9525)	0.0000	1	(1.5317)	01/06/2025
600259.SH	12/04/2024	SDB3262800215	(600.00)	4.1348	(2,480.88)	(2,480.88)	0.0000	4.5800	(2,125.0000)	0.0000	0.3156	(1.4644)	0.0000	1	(1.1488)	01/06/2025
TOTAL RISING NONFERROUS METALS SHARE CO., LTD. CMN CLASS A SERIES NORTHBOUND												23.6196	(110.6762)	0.0000	(87.0566)	

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Fund: ALL
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
ROBOTECHNIK INTELLIGENT TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND																
300757.ZK	01/03/2025	SDB3264390221	(100.00)	31.1239	(3,109.95)	(3,112.39)	0.0000	4.3300	(1,771.0317)	0.0000	1.1222	(4.5934)	0.0000	3	(3.4713)	01/06/2025
300757.ZK	01/03/2025	SDB3264390221	(1,700.00)	31.1239	(45,342.61)	(52,910.60)	0.0000	4.3300	(1,771.0317)	0.0000	16.3611	(78.0886)	0.0000	3	(61.7275)	01/06/2025
300757.ZK	01/03/2025	SDB3264390221	(900.00)	31.1239	(23,727.56)	(28,011.49)	0.0000	4.3300	(1,771.0317)	0.0000	8.5617	(41.3410)	0.0000	3	(32.7793)	01/06/2025
300757.ZK	01/03/2025	SDB3264390221	(1,700.00)	31.1239	(46,370.64)	(52,910.60)	0.0000	4.3300	(1,771.0317)	0.0000	16.7321	(78.0886)	0.0000	3	(61.3565)	01/06/2025
300757.ZK	01/03/2025	SDB3264390221	(600.00)	31.1239	(16,311.15)	(18,674.33)	0.0000	4.3300	(1,771.0317)	0.0000	5.8856	(27.5607)	0.0000	3	(21.6751)	01/06/2025
300757.ZK	01/03/2025	SDB3264390221	(400.00)	31.1239	(10,874.10)	(12,449.55)	0.0000	4.3300	(1,771.0317)	0.0000	3.9237	(18.3738)	0.0000	3	(14.4501)	01/06/2025
300757.ZK	01/03/2025	SDB3264390221	(700.00)	31.1239	(17,312.50)	(21,786.72)	0.0000	4.3300	(1,771.0317)	0.0000	6.2469	(32.1541)	0.0000	3	(25.9072)	01/06/2025
300757.ZK	01/03/2025	SDB3264390221	(200.00)	31.1239	(4,920.34)	(6,224.78)	0.0000	4.3300	(1,771.0317)	0.0000	1.7754	(9.1869)	0.0000	3	(7.4115)	01/06/2025
300757.ZK	01/02/2025	SDB3264390221	(1,700.00)	31.1414	(45,342.61)	(52,940.46)	0.0000	4.3300	(1,771.7741)	0.0000	5.4537	(26.0551)	0.0000	1	(20.6014)	01/06/2025
300757.ZK	01/02/2025	SDB3264390221	(900.00)	31.1414	(23,727.56)	(28,027.30)	0.0000	4.3300	(1,771.7741)	0.0000	2.8539	(13.7939)	0.0000	1	(10.9400)	01/06/2025
300757.ZK	01/02/2025	SDB3264390221	(1,700.00)	31.1414	(46,370.64)	(52,940.46)	0.0000	4.3300	(1,771.7741)	0.0000	5.5774	(26.0551)	0.0000	1	(20.4778)	01/06/2025
300757.ZK	01/02/2025	SDB3264390221	(600.00)	31.1414	(16,311.15)	(18,684.87)	0.0000	4.3300	(1,771.7741)	0.0000	1.9619	(9.1959)	0.0000	1	(7.2341)	01/06/2025
300757.ZK	01/02/2025	SDB3264390221	(400.00)	31.1414	(10,874.10)	(12,456.58)	0.0000	4.3300	(1,771.7741)	0.0000	1.3079	(6.1306)	0.0000	1	(4.8227)	01/06/2025
300757.ZK	01/02/2025	SDB3264390221	(700.00)	31.1414	(17,312.50)	(21,799.01)	0.0000	4.3300	(1,771.7741)	0.0000	2.0823	(10.7286)	0.0000	1	(8.6463)	01/06/2025
300757.ZK	01/02/2025	SDB3264390221	(200.00)	31.1414	(4,920.34)	(6,228.29)	0.0000	4.3300	(1,771.7741)	0.0000	0.5918	(3.0653)	0.0000	1	(2.4735)	01/06/2025
300757.ZK	12/31/2024	SDB3264390221	(1,700.00)	27.0905	(45,342.61)	(46,053.76)	0.0000	4.3300	(1,771.7741)	0.0000	10.9074	(45.3316)	0.0000	2	(34.4242)	01/06/2025
300757.ZK	12/31/2024	SDB3264390221	(900.00)	27.0905	(23,727.56)	(24,381.40)	0.0000	4.3300	(1,771.7741)	0.0000	5.7078	(23.9991)	0.0000	2	(18.2913)	01/06/2025
300757.ZK	12/31/2024	SDB3264390221	(1,700.00)	27.0905	(46,370.64)	(46,053.76)	0.0000	4.3300	(1,771.7741)	0.0000	11.1547	(45.3316)	0.0000	2	(34.1769)	01/06/2025
300757.ZK	12/31/2024	SDB3264390221	(600.00)	27.0905	(16,311.15)	(16,254.27)	0.0000	4.3300	(1,771.7741)	0.0000	3.9237	(15.9994)	0.0000	2	(12.0756)	01/06/2025
300757.ZK	12/31/2024	SDB3264390221	(400.00)	27.0905	(10,874.10)	(10,836.18)	0.0000	4.3300	(1,771.7741)	0.0000	2.6158	(10.6663)	0.0000	2	(8.0504)	01/06/2025
300757.ZK	12/31/2024	SDB3264390221	(700.00)	27.0905	(17,312.50)	(18,963.31)	0.0000	4.3300	(1,771.7741)	0.0000	4.1646	(18.6660)	0.0000	2	(14.5013)	01/06/2025
300757.ZK	12/31/2024	SDB3264390221	(200.00)	27.0905	(4,920.34)	(5,418.09)	0.0000	4.3300	(1,771.7741)	0.0000	1.1836	(5.3331)	0.0000	2	(4.1495)	01/06/2025
300757.ZK	12/30/2024	SDB3264390221	(1,700.00)	27.0021	(46,370.64)	(45,903.62)	0.0000	4.3300	(1,787.5000)	0.0000	5.5774	(22.7924)	0.0000	1	(17.2151)	01/06/2025
300757.ZK	12/30/2024	SDB3264390221	(600.00)	27.0021	(16,311.15)	(16,201.28)	0.0000	4.3300	(1,787.5000)	0.0000	1.9619	(8.0444)	0.0000	1	(6.0825)	01/06/2025
300757.ZK	12/30/2024	SDB3264390221	(400.00)	27.0021	(10,874.10)	(10,800.85)	0.0000	4.3300	(1,787.5000)	0.0000	1.3079	(5.3629)	0.0000	1	(4.0550)	01/06/2025
300757.ZK	12/30/2024	SDB3264390221	(700.00)	27.0021	(17,312.50)	(18,901.49)	0.0000	4.3300	(1,787.5000)	0.0000	2.0823	(9.3851)	0.0000	1	(7.3028)	01/06/2025
300757.ZK	12/30/2024	SDB3264390221	(200.00)	27.0021	(4,920.34)	(5,400.43)	0.0000	4.3300	(1,787.5000)	0.0000	0.5918	(2.6815)	0.0000	1	(2.0897)	01/06/2025
300757.ZK	12/27/2024	SDB3264390221	(700.00)	25.8881	(17,312.50)	(18,121.65)	0.0000	4.3300	(1,900.0000)	0.0000	6.2469	(28.6926)	0.0000	3	(22.4457)	01/06/2025
300757.ZK	12/27/2024	SDB3264390221	(200.00)	25.8881	(4,920.34)	(5,177.61)	0.0000	4.3300	(1,900.0000)	0.0000	1.7754	(8.1979)	0.0000	3	(6.4225)	01/06/2025
300757.ZK	12/26/2024	SDB3264390221	(700.00)	23.1392	(17,312.50)	(16,197.43)	0.0000	4.3300	(1,900.0000)	0.0000	2.0823	(8.5486)	0.0000	1	(6.4663)	01/06/2025
300757.ZK	12/26/2024	SDB3264390221	(200.00)	23.1392	(4,920.34)	(4,627.84)	0.0000	4.3300	(1,900.0000)	0.0000	0.5918	(2.4425)	0.0000	1	(1.8507)	01/06/2025
300757.ZK	12/24/2024	SDB3264390221	(700.00)	23.1392	(17,312.50)	(16,197.43)	0.0000	4.3300	(1,900.0000)	0.0000	4.1646	(17.0973)	0.0000	2	(12.9327)	01/06/2025
300757.ZK	12/24/2024	SDB3264390221	(200.00)	23.1392	(4,920.34)	(4,627.84)	0.0000	4.3300	(1,900.0000)	0.0000	1.1836	(4.8849)	0.0000	2	(3.7013)	01/06/2025
300757.ZK	12/23/2024	SDB3264390221	(700.00)	23.0234	(17,312.50)	(16,116.40)	0.0000	4.3300	(1,900.0000)	0.0000	2.0823	(8.5059)	0.0000	1	(6.4236)	01/06/2025
300757.ZK	12/23/2024	SDB3264390221	(200.00)	23.0234	(4,920.34)	(4,604.69)	0.0000	4.3300	(1,900.0000)	0.0000	0.5918	(2.4303)	0.0000	1	(1.8384)	01/06/2025
300757.ZK	12/20/2024	SDB3264390221	(700.00)	24.7321	(17,312.50)	(17,312.50)	0.0000	4.3300	(1,900.0000)	0.0000	6.2469	(27.4115)	0.0000	3	(21.1645)	01/06/2025
300757.ZK	12/20/2024	SDB3264390221	(200.00)	24.6017	(4,920.34)	(4,920.34)	0.0000	4.3300	(1,900.0000)	0.0000	1.7754	(7.7905)	0.0000	3	(6.0151)	01/06/2025
300757.ZK	12/09/2024	SDB3263185974	(200.00)	24.6671	(5,185.91)	(4,933.42)	0.0000	4.5800	(1,575.0000)	0.0000	0.6598	(2.1584)	0.0000	1	(1.4986)	01/06/2025
300757.ZK	12/06/2024	SDB3263185974	(200.00)	25.1634	(5,185.91)	(5,032.67)	0.0000	4.5800	(1,575.0000)	0.0000	1.9793	(6.6054)	0.0000	3	(4.6261)	01/06/2025
300757.ZK	12/05/2024	SDB3263185974	(200.00)	25.8023	(5,185.91)	(5,160.47)	0.0000	4.5800	(1,575.0000)	0.0000	0.6598	(2.2577)	0.0000	1	(1.5979)	01/06/2025
300757.ZK	12/04/2024	SDB3263185974	(200.00)	25.9295	(5,185.91)	(5,185.91)	0.0000	4.5800	(1,575.0000)	0.0000	0.6598	(2.2688)	0.0000	1	(1.6091)	01/06/2025
TOTAL ROBOTECHNIK INTELLIGENT TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND												162.3163	(727.2974)	0.0000	(564.9811)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
RONGSHENG PETROCHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND																
002493.ZK	01/03/2025	SDB3260123522	(46,800.00)	1.2586	(61,700.23)	(58,904.16)	0.0000	4.3300	(1,297.1682)	0.0000	22.2635	(63.6738)	0.0000	3	(41.4103)	01/06/2025
002493.ZK	01/03/2025	SDB3260123522	(32,800.00)	1.2586	(43,242.90)	(41,283.26)	0.0000	4.3300	(1,297.1682)	0.0000	15.6035	(44.6261)	0.0000	3	(29.0226)	01/06/2025
002493.ZK	01/03/2025	SDB3260123522	(200.00)	1.2586	(263.68)	(251.73)	0.0000	4.3300	(1,297.1682)	0.0000	0.0951	(0.2721)	0.0000	3	(0.1770)	01/06/2025
002493.ZK	01/03/2025	SDB3260123522	(100.00)	1.2586	(131.84)	(125.86)	0.0000	4.3300	(1,297.1682)	0.0000	0.0476	(0.1361)	0.0000	3	(0.0885)	01/06/2025
002493.ZK	01/03/2025	SDB3260123522	(300.00)	1.2586	(395.51)	(377.59)	0.0000	4.3300	(1,297.1682)	0.0000	0.1427	(0.4082)	0.0000	3	(0.2655)	01/06/2025
002493.ZK	01/03/2025	SDB3260123522	(13,400.00)	1.2586	(17,666.31)	(16,865.72)	0.0000	4.3300	(1,297.1682)	0.0000	6.3746	(18.2314)	0.0000	3	(11.8568)	01/06/2025
002493.ZK	01/03/2025	SDB3260123522	(800.00)	1.2586	(1,054.70)	(1,006.91)	0.0000	4.3300	(1,297.1682)	0.0000	0.3806	(1.0884)	0.0000	3	(0.7079)	01/06/2025
002493.ZK	01/03/2025	SDB3260123522	(3,900.00)	1.2586	(5,141.69)	(4,908.68)	0.0000	4.3300	(1,297.1682)	0.0000	1.8553	(5.3062)	0.0000	3	(3.4509)	01/06/2025
002493.ZK	01/03/2025	SDB3260123522	(6,300.00)	1.2586	(8,305.80)	(7,929.41)	0.0000	4.3300	(1,297.1682)	0.0000	2.9970	(8.5715)	0.0000	3	(5.5745)	01/06/2025
002493.ZK	01/03/2025	SDB3260123522	(92,900.00)	1.2586	(122,477.59)	(116,927.28)	0.0000	4.3300	(1,297.1682)	0.0000	44.1940	(126.3953)	0.0000	3	(82.2013)	01/06/2025
002493.ZK	01/03/2025	SDB3260123522	(8,000.00)	1.2586	(10,547.05)	(10,069.09)	0.0000	4.3300	(1,297.1682)	0.0000	3.8057	(10.8844)	0.0000	3	(7.0787)	01/06/2025
002493.ZK	01/03/2025	SDB3260123522	(2,700.00)	1.2586	(3,559.63)	(3,398.32)	0.0000	4.3300	(1,297.1682)	0.0000	1.2844	(3.6735)	0.0000	3	(2.3891)	01/06/2025
002493.ZK	01/03/2025	SDB3260123522	(7,400.00)	1.2586	(9,756.02)	(9,313.91)	0.0000	4.3300	(1,297.1682)	0.0000	3.5203	(10.0681)	0.0000	3	(6.5478)	01/06/2025
002493.ZK	01/03/2025	SDB3260123522	(200.00)	1.2586	(263.68)	(251.73)	0.0000	4.3300	(1,297.1682)	0.0000	0.0951	(0.2721)	0.0000	3	(0.1770)	01/06/2025
002493.ZK	01/03/2025	SDB3260123522	(3,600.00)	1.2586	(4,746.17)	(4,531.09)	0.0000	4.3300	(1,297.1682)	0.0000	1.7126	(4.8980)	0.0000	3	(3.1854)	01/06/2025
002493.ZK	01/03/2025	SDB3260123522	(3,200.00)	1.2586	(4,218.82)	(4,027.64)	0.0000	4.3300	(1,297.1682)	0.0000	1.5223	(4.3538)	0.0000	3	(2.8315)	01/06/2025
002493.ZK	01/03/2025	SDB3260123522	(12,400.00)	1.2586	(16,347.92)	(15,607.09)	0.0000	4.3300	(1,297.1682)	0.0000	5.8989	(16.8708)	0.0000	3	(10.9720)	01/06/2025
002493.ZK	01/03/2025	SDB3260123522	(17,100.00)	1.2586	(22,544.32)	(21,522.68)	0.0000	4.3300	(1,297.1682)	0.0000	8.1347	(23.2654)	0.0000	3	(15.1307)	01/06/2025
002493.ZK	01/03/2025	SDB3260123522	(300.00)	1.2586	(395.51)	(377.59)	0.0000	4.3300	(1,297.1682)	0.0000	0.1427	(0.4082)	0.0000	3	(0.2655)	01/06/2025
002493.ZK	01/03/2025	SDB3260123522	(26,300.00)	1.2586	(34,673.42)	(33,102.13)	0.0000	4.3300	(1,297.1682)	0.0000	12.5113	(35.7825)	0.0000	3	(23.2712)	01/06/2025
002493.ZK	01/03/2025	SDB3260123522	(1,200.00)	1.2586	(1,582.06)	(1,510.36)	0.0000	4.3300	(1,297.1682)	0.0000	0.5709	(1.6327)	0.0000	3	(1.0618)	01/06/2025
002493.ZK	01/03/2025	SDB3260123522	(44,100.00)	1.2586	(58,140.60)	(55,505.85)	0.0000	4.3300	(1,297.1682)	0.0000	20.9791	(60.0004)	0.0000	3	(39.0213)	01/06/2025
002493.ZK	01/02/2025	SDB3260123522	(46,800.00)	1.2528	(61,700.23)	(58,632.58)	0.0000	4.3300	(1,297.1682)	0.0000	7.4212	(21.1268)	0.0000	1	(13.7056)	01/06/2025
002493.ZK	01/02/2025	SDB3260123522	(32,800.00)	1.2528	(43,242.90)	(41,092.92)	0.0000	4.3300	(1,297.1682)	0.0000	5.2012	(14.8068)	0.0000	1	(9.6056)	01/06/2025
002493.ZK	01/02/2025	SDB3260123522	(200.00)	1.2528	(263.68)	(250.57)	0.0000	4.3300	(1,297.1682)	0.0000	0.0317	(0.0903)	0.0000	1	(0.0586)	01/06/2025
002493.ZK	01/02/2025	SDB3260123522	(100.00)	1.2528	(131.84)	(125.28)	0.0000	4.3300	(1,297.1682)	0.0000	0.0159	(0.0451)	0.0000	1	(0.0293)	01/06/2025
002493.ZK	01/02/2025	SDB3260123522	(300.00)	1.2528	(395.51)	(375.85)	0.0000	4.3300	(1,297.1682)	0.0000	0.0476	(0.1354)	0.0000	1	(0.0879)	01/06/2025
002493.ZK	01/02/2025	SDB3260123522	(13,400.00)	1.2528	(17,666.31)	(16,787.96)	0.0000	4.3300	(1,297.1682)	0.0000	2.1249	(6.0491)	0.0000	1	(3.9243)	01/06/2025
002493.ZK	01/02/2025	SDB3260123522	(800.00)	1.2528	(1,054.70)	(1,002.27)	0.0000	4.3300	(1,297.1682)	0.0000	0.1269	(0.3611)	0.0000	1	(0.2343)	01/06/2025
002493.ZK	01/02/2025	SDB3260123522	(3,900.00)	1.2528	(5,141.69)	(4,886.05)	0.0000	4.3300	(1,297.1682)	0.0000	0.6184	(1.7606)	0.0000	1	(1.1421)	01/06/2025
002493.ZK	01/02/2025	SDB3260123522	(6,300.00)	1.2528	(8,305.80)	(7,892.85)	0.0000	4.3300	(1,297.1682)	0.0000	0.9990	(2.8440)	0.0000	1	(1.8450)	01/06/2025
002493.ZK	01/02/2025	SDB3260123522	(92,900.00)	1.2528	(122,477.59)	(116,388.19)	0.0000	4.3300	(1,297.1682)	0.0000	14.7313	(41.9375)	0.0000	1	(27.2062)	01/06/2025
002493.ZK	01/02/2025	SDB3260123522	(8,000.00)	1.2528	(10,547.05)	(10,022.66)	0.0000	4.3300	(1,297.1682)	0.0000	1.2686	(3.6114)	0.0000	1	(2.3428)	01/06/2025
002493.ZK	01/02/2025	SDB3260123522	(2,700.00)	1.2528	(3,559.63)	(3,382.65)	0.0000	4.3300	(1,297.1682)	0.0000	0.4281	(1.2189)	0.0000	1	(0.7907)	01/06/2025
002493.ZK	01/02/2025	SDB3260123522	(7,400.00)	1.2528	(9,756.02)	(9,270.96)	0.0000	4.3300	(1,297.1682)	0.0000	1.1734	(3.3406)	0.0000	1	(2.1671)	01/06/2025
002493.ZK	01/02/2025	SDB3260123522	(200.00)	1.2528	(263.68)	(250.57)	0.0000	4.3300	(1,297.1682)	0.0000	0.0317	(0.0903)	0.0000	1	(0.0586)	01/06/2025
002493.ZK	01/02/2025	SDB3260123522	(3,600.00)	1.2528	(4,746.17)	(4,510.20)	0.0000	4.3300	(1,297.1682)	0.0000	0.5709	(1.6251)	0.0000	1	(1.0543)	01/06/2025
002493.ZK	01/02/2025	SDB3260123522	(3,200.00)	1.2528	(4,218.82)	(4,009.07)	0.0000	4.3300	(1,297.1682)	0.0000	0.5074	(1.4446)	0.0000	1	(0.9371)	01/06/2025
002493.ZK	01/02/2025	SDB3260123522	(12,400.00)	1.2528	(16,347.92)	(15,535.13)	0.0000	4.3300	(1,297.1682)	0.0000	1.9663	(5.5977)	0.0000	1	(3.6314)	01/06/2025
002493.ZK	01/02/2025	SDB3260123522	(17,100.00)	1.2528	(22,544.32)	(21,423.44)	0.0000	4.3300	(1,297.1682)	0.0000	2.7116	(7.7194)	0.0000	1	(5.0078)	01/06/2025
002493.ZK	01/02/2025	SDB3260123522	(300.00)	1.2528	(395.51)	(375.85)	0.0000	4.3300	(1,297.1682)	0.0000	0.0476	(0.1354)	0.0000	1	(0.0879)	01/06/2025
002493.ZK	01/02/2025	SDB3260123522	(26,300.00)	1.2528	(34,673.42)	(32,949.51)	0.0000	4.3300	(1,297.1682)	0.0000	4.1704	(11.8725)	0.0000	1	(7.7021)	01/06/2025
002493.ZK	01/02/2025	SDB3260123522	(1,200.00)	1.2528	(1,582.06)	(1,503.40)	0.0000	4.3300	(1,297.1682)	0.0000	0.1903	(0.5417)	0.0000	1	(0.3514)	01/06/2025
002493.ZK	01/02/2025	SDB3260123522	(44,100.00)	1.2528	(58,140.60)	(55,249.94)	0.0000	4.3300	(1,297.1682)	0.0000	6.9930	(19.9079)	0.0000	1	(12.9149)	01/06/2025
002493.ZK	12/31/2024	SDB3260123522	(46,800.00)	1.2623	(61,700.23)	(59,076.25)	0.0000	4.3300	(1,297.1682)	0.0000	14.8423	(42.5732)	0.0000	2	(27.7309)	01/06/2025
002493.ZK	12/31/2024	SDB3260123522	(32,800.00)	1.2623	(43,242.90)	(41,403.87)	0.0000	4.3300	(1,297.1682)	0.0000	10.4023	(29.8377)	0.0000	2	(19.4353)	01/06/2025
002493.ZK	12/31/2024	SDB3260123522	(200.00)	1.2623	(263.68)	(252.46)	0.0000	4.3300	(1,297.1682)	0.0000	0.0634	(0.1819)	0.0000	2	(0.1185)	01/06/2025
002493.ZK	12/31/2024	SDB3260123522	(100.00)	1.2623	(131.84)	(126.23)	0.0000	4.3300	(1,297.1682)	0.0000	0.0317	(0.0910)	0.0000	2	(0.0593)	01/06/2025
002493.ZK	12/31/2024	SDB3260123522	(300.00)	1.2623	(395.51)	(378.69)	0.0000	4.3300	(1,297.1682)	0.0000	0.0951	(0.2729)	0.0000	2	(0.1778)	01/06/2025
002493.ZK	12/31/2024	SDB3260123522	(13,400.00)	1.2623	(17,666.31)	(16,914.99)	0.0000	4.3300	(1,297.1682)	0.0000	4.2497	(12.1898)	0.0000	2	(7.9400)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
RONGSHENG PETROCHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002493.ZK	12/31/2024	SDB3260123522	(800.00)	1.2623	(1,054.70)	(1,009.85)	0.0000	4.3300	(1,297.1682)	0.0000	0.2537	(0.7277)	0.0000	2	(0.4740)	01/06/2025
002493.ZK	12/31/2024	SDB3260123522	(3,900.00)	1.2623	(5,141.69)	(4,923.02)	0.0000	4.3300	(1,297.1682)	0.0000	1.2369	(3.5478)	0.0000	2	(2.3109)	01/06/2025
002493.ZK	12/31/2024	SDB3260123522	(6,300.00)	1.2623	(8,305.80)	(7,952.57)	0.0000	4.3300	(1,297.1682)	0.0000	1.9980	(5.7310)	0.0000	2	(3.7330)	01/06/2025
002493.ZK	12/31/2024	SDB3260123522	(92,900.00)	1.2623	(122,477.59)	(117,268.88)	0.0000	4.3300	(1,297.1682)	0.0000	29.4627	(84.5097)	0.0000	2	(55.0470)	01/06/2025
002493.ZK	12/31/2024	SDB3260123522	(8,000.00)	1.2623	(10,547.05)	(10,098.50)	0.0000	4.3300	(1,297.1682)	0.0000	2.5372	(7.2775)	0.0000	2	(4.7403)	01/06/2025
002493.ZK	12/31/2024	SDB3260123522	(2,700.00)	1.2623	(3,559.63)	(3,408.25)	0.0000	4.3300	(1,297.1682)	0.0000	0.8563	(2.4561)	0.0000	2	(1.5999)	01/06/2025
002493.ZK	12/31/2024	SDB3260123522	(7,400.00)	1.2623	(9,756.02)	(9,341.12)	0.0000	4.3300	(1,297.1682)	0.0000	2.3469	(6.7317)	0.0000	2	(4.3848)	01/06/2025
002493.ZK	12/31/2024	SDB3260123522	(200.00)	1.2623	(263.68)	(252.46)	0.0000	4.3300	(1,297.1682)	0.0000	0.0634	(0.1819)	0.0000	2	(0.1185)	01/06/2025
002493.ZK	12/31/2024	SDB3260123522	(3,600.00)	1.2623	(4,746.17)	(4,544.33)	0.0000	4.3300	(1,297.1682)	0.0000	1.1417	(3.2749)	0.0000	2	(2.1331)	01/06/2025
002493.ZK	12/31/2024	SDB3260123522	(3,200.00)	1.2623	(4,218.82)	(4,039.40)	0.0000	4.3300	(1,297.1682)	0.0000	1.0149	(2.9110)	0.0000	2	(1.8961)	01/06/2025
002493.ZK	12/31/2024	SDB3260123522	(12,400.00)	1.2623	(16,347.92)	(15,652.68)	0.0000	4.3300	(1,297.1682)	0.0000	3.9326	(11.2801)	0.0000	2	(7.3475)	01/06/2025
002493.ZK	12/31/2024	SDB3260123522	(17,100.00)	1.2623	(22,544.32)	(21,585.55)	0.0000	4.3300	(1,297.1682)	0.0000	5.4232	(15.5556)	0.0000	2	(10.1324)	01/06/2025
002493.ZK	12/31/2024	SDB3260123522	(300.00)	1.2623	(395.51)	(378.69)	0.0000	4.3300	(1,297.1682)	0.0000	0.0951	(0.2729)	0.0000	2	(0.1778)	01/06/2025
002493.ZK	12/31/2024	SDB3260123522	(26,300.00)	1.2623	(34,673.42)	(33,198.83)	0.0000	4.3300	(1,297.1682)	0.0000	8.3409	(23.9247)	0.0000	2	(15.5838)	01/06/2025
002493.ZK	12/31/2024	SDB3260123522	(1,200.00)	1.2623	(1,582.06)	(1,514.78)	0.0000	4.3300	(1,297.1682)	0.0000	0.3806	(1.0916)	0.0000	2	(0.7110)	01/06/2025
002493.ZK	12/31/2024	SDB3260123522	(44,100.00)	1.2623	(58,140.60)	(55,668.00)	0.0000	4.3300	(1,297.1682)	0.0000	13.9860	(40.1171)	0.0000	2	(26.1310)	01/06/2025
002493.ZK	12/30/2024	SDB3260123522	(46,800.00)	1.2416	(61,700.23)	(58,104.82)	0.0000	4.3300	(1,297.1682)	0.0000	7.4212	(20.9366)	0.0000	1	(13.5154)	01/06/2025
002493.ZK	12/30/2024	SDB3260123522	(32,800.00)	1.2416	(43,242.90)	(40,723.04)	0.0000	4.3300	(1,297.1682)	0.0000	5.2012	(14.6735)	0.0000	1	(9.4723)	01/06/2025
002493.ZK	12/30/2024	SDB3260123522	(200.00)	1.2416	(263.68)	(248.31)	0.0000	4.3300	(1,297.1682)	0.0000	0.0317	(0.0895)	0.0000	1	(0.0578)	01/06/2025
002493.ZK	12/30/2024	SDB3260123522	(100.00)	1.2416	(131.84)	(124.16)	0.0000	4.3300	(1,297.1682)	0.0000	0.0159	(0.0447)	0.0000	1	(0.0289)	01/06/2025
002493.ZK	12/30/2024	SDB3260123522	(300.00)	1.2416	(395.51)	(372.47)	0.0000	4.3300	(1,297.1682)	0.0000	0.0476	(0.1342)	0.0000	1	(0.0866)	01/06/2025
002493.ZK	12/30/2024	SDB3260123522	(13,400.00)	1.2416	(17,666.31)	(16,636.85)	0.0000	4.3300	(1,297.1682)	0.0000	2.1249	(5.9947)	0.0000	1	(3.8698)	01/06/2025
002493.ZK	12/30/2024	SDB3260123522	(800.00)	1.2416	(1,054.70)	(993.24)	0.0000	4.3300	(1,297.1682)	0.0000	0.1269	(0.3579)	0.0000	1	(0.2310)	01/06/2025
002493.ZK	12/30/2024	SDB3260123522	(3,900.00)	1.2416	(5,141.69)	(4,842.07)	0.0000	4.3300	(1,297.1682)	0.0000	0.6184	(1.7447)	0.0000	1	(1.1263)	01/06/2025
002493.ZK	12/30/2024	SDB3260123522	(6,300.00)	1.2416	(8,305.80)	(7,821.80)	0.0000	4.3300	(1,297.1682)	0.0000	0.9990	(2.8184)	0.0000	1	(1.8194)	01/06/2025
002493.ZK	12/30/2024	SDB3260123522	(92,900.00)	1.2416	(122,477.59)	(115,340.55)	0.0000	4.3300	(1,297.1682)	0.0000	14.7313	(41.5600)	0.0000	1	(26.8287)	01/06/2025
002493.ZK	12/30/2024	SDB3260123522	(8,000.00)	1.2416	(10,547.05)	(9,932.45)	0.0000	4.3300	(1,297.1682)	0.0000	1.2686	(3.5789)	0.0000	1	(2.3103)	01/06/2025
002493.ZK	12/30/2024	SDB3260123522	(2,700.00)	1.2416	(3,559.63)	(3,352.20)	0.0000	4.3300	(1,297.1682)	0.0000	0.4281	(1.2079)	0.0000	1	(0.7797)	01/06/2025
002493.ZK	12/30/2024	SDB3260123522	(7,400.00)	1.2416	(9,756.02)	(9,187.51)	0.0000	4.3300	(1,297.1682)	0.0000	1.1734	(3.3105)	0.0000	1	(2.1371)	01/06/2025
002493.ZK	12/30/2024	SDB3260123522	(200.00)	1.2416	(263.68)	(248.31)	0.0000	4.3300	(1,297.1682)	0.0000	0.0317	(0.0895)	0.0000	1	(0.0578)	01/06/2025
002493.ZK	12/30/2024	SDB3260123522	(3,600.00)	1.2416	(4,746.17)	(4,469.60)	0.0000	4.3300	(1,297.1682)	0.0000	0.5709	(1.6105)	0.0000	1	(1.0396)	01/06/2025
002493.ZK	12/30/2024	SDB3260123522	(3,200.00)	1.2416	(4,218.82)	(3,972.98)	0.0000	4.3300	(1,297.1682)	0.0000	0.5074	(1.4316)	0.0000	1	(0.9241)	01/06/2025
002493.ZK	12/30/2024	SDB3260123522	(12,400.00)	1.2416	(16,347.92)	(15,395.29)	0.0000	4.3300	(1,297.1682)	0.0000	1.9663	(5.5473)	0.0000	1	(3.5810)	01/06/2025
002493.ZK	12/30/2024	SDB3260123522	(17,100.00)	1.2416	(22,544.32)	(21,230.61)	0.0000	4.3300	(1,297.1682)	0.0000	2.7116	(7.6499)	0.0000	1	(4.9383)	01/06/2025
002493.ZK	12/30/2024	SDB3260123522	(300.00)	1.2416	(395.51)	(372.47)	0.0000	4.3300	(1,297.1682)	0.0000	0.0476	(0.1342)	0.0000	1	(0.0866)	01/06/2025
002493.ZK	12/30/2024	SDB3260123522	(26,300.00)	1.2416	(34,673.42)	(32,652.92)	0.0000	4.3300	(1,297.1682)	0.0000	4.1704	(11.7656)	0.0000	1	(7.5952)	01/06/2025
002493.ZK	12/30/2024	SDB3260123522	(1,200.00)	1.2416	(1,582.06)	(1,489.87)	0.0000	4.3300	(1,297.1682)	0.0000	0.1903	(0.5368)	0.0000	1	(0.3465)	01/06/2025
002493.ZK	12/30/2024	SDB3260123522	(44,100.00)	1.2416	(58,140.60)	(54,752.62)	0.0000	4.3300	(1,297.1682)	0.0000	6.9930	(19.7287)	0.0000	1	(12.7357)	01/06/2025
002493.ZK	12/27/2024	SDB3260123522	(46,800.00)	1.2452	(61,700.23)	(58,275.87)	0.0000	4.3300	(1,297.1682)	0.0000	22.2635	(62.9947)	0.0000	3	(40.7312)	01/06/2025
002493.ZK	12/27/2024	SDB3260123522	(32,800.00)	1.2452	(43,242.90)	(40,842.92)	0.0000	4.3300	(1,297.1682)	0.0000	15.6035	(44.1501)	0.0000	3	(28.5466)	01/06/2025
002493.ZK	12/27/2024	SDB3260123522	(200.00)	1.2452	(263.68)	(249.04)	0.0000	4.3300	(1,297.1682)	0.0000	0.0951	(0.2692)	0.0000	3	(0.1741)	01/06/2025
002493.ZK	12/27/2024	SDB3260123522	(100.00)	1.2452	(131.84)	(124.52)	0.0000	4.3300	(1,297.1682)	0.0000	0.0476	(0.1346)	0.0000	3	(0.0870)	01/06/2025
002493.ZK	12/27/2024	SDB3260123522	(300.00)	1.2452	(395.51)	(373.56)	0.0000	4.3300	(1,297.1682)	0.0000	0.1427	(0.4038)	0.0000	3	(0.2611)	01/06/2025
002493.ZK	12/27/2024	SDB3260123522	(13,400.00)	1.2452	(17,666.31)	(16,685.83)	0.0000	4.3300	(1,297.1682)	0.0000	6.3746	(18.0369)	0.0000	3	(11.6623)	01/06/2025
002493.ZK	12/27/2024	SDB3260123522	(800.00)	1.2452	(1,054.70)	(996.17)	0.0000	4.3300	(1,297.1682)	0.0000	0.3806	(1.0768)	0.0000	3	(0.6963)	01/06/2025
002493.ZK	12/27/2024	SDB3260123522	(3,900.00)	1.2452	(5,141.69)	(4,856.32)	0.0000	4.3300	(1,297.1682)	0.0000	1.8553	(5.2496)	0.0000	3	(3.3943)	01/06/2025
002493.ZK	12/27/2024	SDB3260123522	(6,300.00)	1.2452	(8,305.80)	(7,844.83)	0.0000	4.3300	(1,297.1682)	0.0000	2.9970	(8.4801)	0.0000	3	(5.4830)	01/06/2025
002493.ZK	12/27/2024	SDB3260123522	(92,900.00)	1.2452	(122,477.59)	(115,680.10)	0.0000	4.3300	(1,297.1682)	0.0000	44.1940	(125.0471)	0.0000	3	(80.8531)	01/06/2025
002493.ZK	12/27/2024	SDB3260123522	(8,000.00)	1.2452	(10,547.05)	(9,961.69)	0.0000	4.3300	(1,297.1682)	0.0000	3.8057	(10.7683)	0.0000	3	(6.9626)	01/06/2025
002493.ZK	12/27/2024	SDB3260123522	(2,700.00)	1.2452	(3,559.63)	(3,362.07)	0.0000	4.3300	(1,297.1682)	0.0000	1.2844	(3.6343)	0.0000	3	(2.3499)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
RONGSHENG PETROCHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002493.ZK	12/27/2024	SDB3260123522	(7,400.00)	1.2452	(9,756.02)	(9,214.56)	0.0000	4.3300	(1,297.1682)	0.0000	3.5203	(9.9607)	0.0000	3	(6.4404)	01/06/2025
002493.ZK	12/27/2024	SDB3260123522	(200.00)	1.2452	(263.68)	(249.04)	0.0000	4.3300	(1,297.1682)	0.0000	0.0951	(0.2692)	0.0000	3	(0.1741)	01/06/2025
002493.ZK	12/27/2024	SDB3260123522	(3,600.00)	1.2452	(4,746.17)	(4,482.76)	0.0000	4.3300	(1,297.1682)	0.0000	1.7126	(4.8457)	0.0000	3	(3.1332)	01/06/2025
002493.ZK	12/27/2024	SDB3260123522	(3,200.00)	1.2452	(4,218.82)	(3,984.68)	0.0000	4.3300	(1,297.1682)	0.0000	1.5223	(4.3073)	0.0000	3	(2.7850)	01/06/2025
002493.ZK	12/27/2024	SDB3260123522	(12,400.00)	1.2452	(16,347.92)	(15,440.62)	0.0000	4.3300	(1,297.1682)	0.0000	5.8989	(16.6909)	0.0000	3	(10.7920)	01/06/2025
002493.ZK	12/27/2024	SDB3260123522	(17,100.00)	1.2452	(22,544.32)	(21,293.11)	0.0000	4.3300	(1,297.1682)	0.0000	8.1347	(23.0173)	0.0000	3	(14.8825)	01/06/2025
002493.ZK	12/27/2024	SDB3260123522	(300.00)	1.2452	(395.51)	(373.56)	0.0000	4.3300	(1,297.1682)	0.0000	0.1427	(0.4038)	0.0000	3	(0.2611)	01/06/2025
002493.ZK	12/27/2024	SDB3260123522	(26,300.00)	1.2452	(34,673.42)	(32,749.05)	0.0000	4.3300	(1,297.1682)	0.0000	12.5113	(35.4009)	0.0000	3	(22.8895)	01/06/2025
002493.ZK	12/27/2024	SDB3260123522	(1,200.00)	1.2452	(1,582.06)	(1,494.25)	0.0000	4.3300	(1,297.1682)	0.0000	0.5709	(1.6152)	0.0000	3	(1.0444)	01/06/2025
002493.ZK	12/27/2024	SDB3260123522	(44,100.00)	1.2452	(58,140.60)	(54,913.81)	0.0000	4.3300	(1,297.1682)	0.0000	20.9791	(59.3604)	0.0000	3	(38.3813)	01/06/2025
002493.ZK	12/26/2024	SDB3260123522	(46,800.00)	1.2551	(61,700.23)	(58,739.94)	0.0000	4.3300	(1,297.1682)	0.0000	7.4212	(21.1654)	0.0000	1	(13.7443)	01/06/2025
002493.ZK	12/26/2024	SDB3260123522	(32,800.00)	1.2551	(43,242.90)	(41,168.17)	0.0000	4.3300	(1,297.1682)	0.0000	5.2012	(14.8339)	0.0000	1	(9.6327)	01/06/2025
002493.ZK	12/26/2024	SDB3260123522	(200.00)	1.2551	(263.68)	(251.03)	0.0000	4.3300	(1,297.1682)	0.0000	0.0317	(0.0905)	0.0000	1	(0.0587)	01/06/2025
002493.ZK	12/26/2024	SDB3260123522	(100.00)	1.2551	(131.84)	(125.51)	0.0000	4.3300	(1,297.1682)	0.0000	0.0159	(0.0452)	0.0000	1	(0.0294)	01/06/2025
002493.ZK	12/26/2024	SDB3260123522	(300.00)	1.2551	(395.51)	(376.54)	0.0000	4.3300	(1,297.1682)	0.0000	0.0476	(0.1357)	0.0000	1	(0.0881)	01/06/2025
002493.ZK	12/26/2024	SDB3260123522	(13,400.00)	1.2551	(17,666.31)	(16,818.70)	0.0000	4.3300	(1,297.1682)	0.0000	2.1249	(6.0602)	0.0000	1	(3.9353)	01/06/2025
002493.ZK	12/26/2024	SDB3260123522	(800.00)	1.2551	(1,054.70)	(1,004.10)	0.0000	4.3300	(1,297.1682)	0.0000	0.1269	(0.3618)	0.0000	1	(0.2349)	01/06/2025
002493.ZK	12/26/2024	SDB3260123522	(3,900.00)	1.2551	(5,141.69)	(4,895.00)	0.0000	4.3300	(1,297.1682)	0.0000	0.6184	(1.7638)	0.0000	1	(1.1454)	01/06/2025
002493.ZK	12/26/2024	SDB3260123522	(6,300.00)	1.2551	(8,305.80)	(7,907.30)	0.0000	4.3300	(1,297.1682)	0.0000	0.9990	(2.8492)	0.0000	1	(1.8502)	01/06/2025
002493.ZK	12/26/2024	SDB3260123522	(92,900.00)	1.2551	(122,477.59)	(116,601.30)	0.0000	4.3300	(1,297.1682)	0.0000	14.7313	(42.0143)	0.0000	1	(27.2830)	01/06/2025
002493.ZK	12/26/2024	SDB3260123522	(8,000.00)	1.2551	(10,547.05)	(10,041.02)	0.0000	4.3300	(1,297.1682)	0.0000	1.2686	(3.6180)	0.0000	1	(2.3494)	01/06/2025
002493.ZK	12/26/2024	SDB3260123522	(2,700.00)	1.2551	(3,559.63)	(3,388.84)	0.0000	4.3300	(1,297.1682)	0.0000	0.4281	(1.2211)	0.0000	1	(0.7929)	01/06/2025
002493.ZK	12/26/2024	SDB3260123522	(7,400.00)	1.2551	(9,756.02)	(9,287.94)	0.0000	4.3300	(1,297.1682)	0.0000	1.1734	(3.3467)	0.0000	1	(2.1732)	01/06/2025
002493.ZK	12/26/2024	SDB3260123522	(200.00)	1.2551	(263.68)	(251.03)	0.0000	4.3300	(1,297.1682)	0.0000	0.0317	(0.0905)	0.0000	1	(0.0587)	01/06/2025
002493.ZK	12/26/2024	SDB3260123522	(3,600.00)	1.2551	(4,746.17)	(4,518.46)	0.0000	4.3300	(1,297.1682)	0.0000	0.5709	(1.6281)	0.0000	1	(1.0573)	01/06/2025
002493.ZK	12/26/2024	SDB3260123522	(3,200.00)	1.2551	(4,218.82)	(4,016.41)	0.0000	4.3300	(1,297.1682)	0.0000	0.5074	(1.4472)	0.0000	1	(0.9398)	01/06/2025
002493.ZK	12/26/2024	SDB3260123522	(12,400.00)	1.2551	(16,347.92)	(15,563.57)	0.0000	4.3300	(1,297.1682)	0.0000	1.9663	(5.6079)	0.0000	1	(3.6416)	01/06/2025
002493.ZK	12/26/2024	SDB3260123522	(17,100.00)	1.2551	(22,544.32)	(21,462.67)	0.0000	4.3300	(1,297.1682)	0.0000	2.7116	(7.7335)	0.0000	1	(5.0219)	01/06/2025
002493.ZK	12/26/2024	SDB3260123522	(300.00)	1.2551	(395.51)	(376.54)	0.0000	4.3300	(1,297.1682)	0.0000	0.0476	(0.1357)	0.0000	1	(0.0881)	01/06/2025
002493.ZK	12/26/2024	SDB3260123522	(26,300.00)	1.2551	(34,673.42)	(33,009.84)	0.0000	4.3300	(1,297.1682)	0.0000	4.1704	(11.8943)	0.0000	1	(7.7238)	01/06/2025
002493.ZK	12/26/2024	SDB3260123522	(1,200.00)	1.2551	(1,582.06)	(1,506.15)	0.0000	4.3300	(1,297.1682)	0.0000	0.1903	(0.5427)	0.0000	1	(0.3524)	01/06/2025
002493.ZK	12/26/2024	SDB3260123522	(44,100.00)	1.2551	(58,140.60)	(55,351.10)	0.0000	4.3300	(1,297.1682)	0.0000	6.9930	(19.9444)	0.0000	1	(12.9513)	01/06/2025
002493.ZK	12/24/2024	SDB3260123522	(46,800.00)	1.2551	(61,700.23)	(58,739.94)	0.0000	4.3300	(1,297.1682)	0.0000	14.8423	(42.3309)	0.0000	2	(27.4885)	01/06/2025
002493.ZK	12/24/2024	SDB3260123522	(32,800.00)	1.2551	(43,242.90)	(41,168.17)	0.0000	4.3300	(1,297.1682)	0.0000	10.4023	(29.6678)	0.0000	2	(19.2655)	01/06/2025
002493.ZK	12/24/2024	SDB3260123522	(200.00)	1.2551	(263.68)	(251.03)	0.0000	4.3300	(1,297.1682)	0.0000	0.0634	(0.1809)	0.0000	2	(0.1175)	01/06/2025
002493.ZK	12/24/2024	SDB3260123522	(100.00)	1.2551	(131.84)	(125.51)	0.0000	4.3300	(1,297.1682)	0.0000	0.0317	(0.0905)	0.0000	2	(0.0587)	01/06/2025
002493.ZK	12/24/2024	SDB3260123522	(300.00)	1.2551	(395.51)	(376.54)	0.0000	4.3300	(1,297.1682)	0.0000	0.0951	(0.2714)	0.0000	2	(0.1762)	01/06/2025
002493.ZK	12/24/2024	SDB3260123522	(13,400.00)	1.2551	(17,666.31)	(16,818.70)	0.0000	4.3300	(1,297.1682)	0.0000	4.2497	(12.1204)	0.0000	2	(7.8707)	01/06/2025
002493.ZK	12/24/2024	SDB3260123522	(800.00)	1.2551	(1,054.70)	(1,004.10)	0.0000	4.3300	(1,297.1682)	0.0000	0.2537	(0.7236)	0.0000	2	(0.4699)	01/06/2025
002493.ZK	12/24/2024	SDB3260123522	(3,900.00)	1.2551	(5,141.69)	(4,895.00)	0.0000	4.3300	(1,297.1682)	0.0000	1.2369	(3.5276)	0.0000	2	(2.2907)	01/06/2025
002493.ZK	12/24/2024	SDB3260123522	(6,300.00)	1.2551	(8,305.80)	(7,907.30)	0.0000	4.3300	(1,297.1682)	0.0000	1.9980	(5.6984)	0.0000	2	(3.7004)	01/06/2025
002493.ZK	12/24/2024	SDB3260123522	(92,900.00)	1.2551	(122,477.59)	(116,601.30)	0.0000	4.3300	(1,297.1682)	0.0000	29.4627	(84.0286)	0.0000	2	(54.5659)	01/06/2025
002493.ZK	12/24/2024	SDB3260123522	(8,000.00)	1.2551	(10,547.05)	(10,041.02)	0.0000	4.3300	(1,297.1682)	0.0000	2.5372	(7.2360)	0.0000	2	(4.6989)	01/06/2025
002493.ZK	12/24/2024	SDB3260123522	(2,700.00)	1.2551	(3,559.63)	(3,388.84)	0.0000	4.3300	(1,297.1682)	0.0000	0.8563	(2.4422)	0.0000	2	(1.5859)	01/06/2025
002493.ZK	12/24/2024	SDB3260123522	(7,400.00)	1.2551	(9,756.02)	(9,287.94)	0.0000	4.3300	(1,297.1682)	0.0000	2.3469	(6.6933)	0.0000	2	(4.3465)	01/06/2025
002493.ZK	12/24/2024	SDB3260123522	(200.00)	1.2551	(263.68)	(251.03)	0.0000	4.3300	(1,297.1682)	0.0000	0.0634	(0.1809)	0.0000	2	(0.1175)	01/06/2025
002493.ZK	12/24/2024	SDB3260123522	(3,600.00)	1.2551	(4,746.17)	(4,518.46)	0.0000	4.3300	(1,297.1682)	0.0000	1.1417	(3.2562)	0.0000	2	(2.1145)	01/06/2025
002493.ZK	12/24/2024	SDB3260123522	(3,200.00)	1.2551	(4,218.82)	(4,016.41)	0.0000	4.3300	(1,297.1682)	0.0000	1.0149	(2.8944)	0.0000	2	(1.8796)	01/06/2025
002493.ZK	12/24/2024	SDB3260123522	(12,400.00)	1.2551	(16,347.92)	(15,563.57)	0.0000	4.3300	(1,297.1682)	0.0000	3.9326	(11.2159)	0.0000	2	(7.2833)	01/06/2025
002493.ZK	12/24/2024	SDB3260123522	(17,100.00)	1.2551	(22,544.32)	(21,462.67)	0.0000	4.3300	(1,297.1682)	0.0000	5.4232	(15.4671)	0.0000	2	(10.0439)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
RONGSHENG PETROCHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002493.ZK	12/24/2024	SDB3260123522	(300.00)	1.2551	(395.51)	(376.54)	0.0000	4.3300	(1,297.1682)	0.0000	0.0951	(0.2714)	0.0000	2	(0.1762)	01/06/2025
002493.ZK	12/24/2024	SDB3260123522	(26,300.00)	1.2551	(34,673.42)	(33,009.84)	0.0000	4.3300	(1,297.1682)	0.0000	8.3409	(23.7885)	0.0000	2	(15.4476)	01/06/2025
002493.ZK	12/24/2024	SDB3260123522	(1,200.00)	1.2551	(1,582.06)	(1,506.15)	0.0000	4.3300	(1,297.1682)	0.0000	0.3806	(1.0854)	0.0000	2	(0.7048)	01/06/2025
002493.ZK	12/24/2024	SDB3260123522	(44,100.00)	1.2551	(58,140.60)	(55,351.10)	0.0000	4.3300	(1,297.1682)	0.0000	13.9860	(39.8887)	0.0000	2	(25.9027)	01/06/2025
002493.ZK	12/23/2024	SDB3260123522	(46,800.00)	1.2660	(61,700.23)	(59,251.09)	0.0000	4.3300	(1,307.7900)	0.0000	7.4212	(21.5244)	0.0000	1	(14.1033)	01/06/2025
002493.ZK	12/23/2024	SDB3260123522	(32,800.00)	1.2660	(43,242.90)	(41,526.41)	0.0000	4.3300	(1,307.7900)	0.0000	5.2012	(15.0855)	0.0000	1	(9.8843)	01/06/2025
002493.ZK	12/23/2024	SDB3260123522	(200.00)	1.2660	(263.68)	(253.21)	0.0000	4.3300	(1,307.7900)	0.0000	0.0317	(0.0920)	0.0000	1	(0.0603)	01/06/2025
002493.ZK	12/23/2024	SDB3260123522	(100.00)	1.2660	(131.84)	(126.60)	0.0000	4.3300	(1,307.7900)	0.0000	0.0159	(0.0460)	0.0000	1	(0.0301)	01/06/2025
002493.ZK	12/23/2024	SDB3260123522	(300.00)	1.2660	(395.51)	(379.81)	0.0000	4.3300	(1,307.7900)	0.0000	0.0476	(0.1380)	0.0000	1	(0.0904)	01/06/2025
002493.ZK	12/23/2024	SDB3260123522	(19,800.00)	1.2660	(26,103.94)	(25,067.77)	0.0000	4.3300	(1,307.7900)	0.0000	3.1397	(9.1065)	0.0000	1	(5.9668)	01/06/2025
002493.ZK	12/23/2024	SDB3260123522	(13,400.00)	1.2660	(17,666.31)	(16,965.06)	0.0000	4.3300	(1,307.7900)	0.0000	2.1249	(6.1630)	0.0000	1	(4.0381)	01/06/2025
002493.ZK	12/23/2024	SDB3260123522	(4,400.00)	1.2660	(5,800.88)	(5,570.62)	0.0000	4.3300	(1,307.7900)	0.0000	0.6977	(2.0237)	0.0000	1	(1.3259)	01/06/2025
002493.ZK	12/23/2024	SDB3260123522	(800.00)	1.2660	(1,054.70)	(1,012.84)	0.0000	4.3300	(1,307.7900)	0.0000	0.1269	(0.3679)	0.0000	1	(0.2411)	01/06/2025
002493.ZK	12/23/2024	SDB3260123522	(3,900.00)	1.2660	(5,141.69)	(4,937.59)	0.0000	4.3300	(1,307.7900)	0.0000	0.6184	(1.7937)	0.0000	1	(1.1753)	01/06/2025
002493.ZK	12/23/2024	SDB3260123522	(6,300.00)	1.2660	(8,305.80)	(7,976.11)	0.0000	4.3300	(1,307.7900)	0.0000	0.9990	(2.8975)	0.0000	1	(1.8985)	01/06/2025
002493.ZK	12/23/2024	SDB3260123522	(92,900.00)	1.2660	(122,477.59)	(117,615.95)	0.0000	4.3300	(1,307.7900)	0.0000	14.7313	(42.7269)	0.0000	1	(27.9956)	01/06/2025
002493.ZK	12/23/2024	SDB3260123522	(8,000.00)	1.2660	(10,547.05)	(10,128.39)	0.0000	4.3300	(1,307.7900)	0.0000	1.2686	(3.6794)	0.0000	1	(2.4108)	01/06/2025
002493.ZK	12/23/2024	SDB3260123522	(2,700.00)	1.2660	(3,559.63)	(3,418.33)	0.0000	4.3300	(1,307.7900)	0.0000	0.4281	(1.2418)	0.0000	1	(0.8137)	01/06/2025
002493.ZK	12/23/2024	SDB3260123522	(7,400.00)	1.2660	(9,756.02)	(9,368.76)	0.0000	4.3300	(1,307.7900)	0.0000	1.1734	(3.4034)	0.0000	1	(2.2300)	01/06/2025
002493.ZK	12/23/2024	SDB3260123522	(200.00)	1.2660	(263.68)	(253.21)	0.0000	4.3300	(1,307.7900)	0.0000	0.0317	(0.0920)	0.0000	1	(0.0603)	01/06/2025
002493.ZK	12/23/2024	SDB3260123522	(3,600.00)	1.2660	(4,746.17)	(4,557.78)	0.0000	4.3300	(1,307.7900)	0.0000	0.5709	(1.6557)	0.0000	1	(1.0849)	01/06/2025
002493.ZK	12/23/2024	SDB3260123522	(3,200.00)	1.2660	(4,218.82)	(4,051.36)	0.0000	4.3300	(1,307.7900)	0.0000	0.5074	(1.4718)	0.0000	1	(0.9643)	01/06/2025
002493.ZK	12/23/2024	SDB3260123522	(12,400.00)	1.2660	(16,347.92)	(15,699.01)	0.0000	4.3300	(1,307.7900)	0.0000	1.9663	(5.7031)	0.0000	1	(3.7368)	01/06/2025
002493.ZK	12/23/2024	SDB3260123522	(17,100.00)	1.2660	(22,544.32)	(21,649.44)	0.0000	4.3300	(1,307.7900)	0.0000	2.7116	(7.8647)	0.0000	1	(5.1531)	01/06/2025
002493.ZK	12/23/2024	SDB3260123522	(300.00)	1.2660	(395.51)	(379.81)	0.0000	4.3300	(1,307.7900)	0.0000	0.0476	(0.1380)	0.0000	1	(0.0904)	01/06/2025
002493.ZK	12/23/2024	SDB3260123522	(26,300.00)	1.2660	(34,673.42)	(33,297.09)	0.0000	4.3300	(1,307.7900)	0.0000	4.1704	(12.0960)	0.0000	1	(7.9256)	01/06/2025
002493.ZK	12/23/2024	SDB3260123522	(1,200.00)	1.2660	(1,582.06)	(1,519.26)	0.0000	4.3300	(1,307.7900)	0.0000	0.1903	(0.5519)	0.0000	1	(0.3616)	01/06/2025
002493.ZK	12/23/2024	SDB3260123522	(44,100.00)	1.2660	(58,140.60)	(55,832.76)	0.0000	4.3300	(1,307.7900)	0.0000	6.9930	(20.2826)	0.0000	1	(13.2896)	01/06/2025
002493.ZK	12/20/2024	SDB3260123522	(46,800.00)	1.2740	(61,700.23)	(59,624.37)	0.0000	4.3300	(1,307.7900)	0.0000	22.2635	(64.9801)	0.0000	3	(42.7166)	01/06/2025
002493.ZK	12/20/2024	SDB3260123522	(32,800.00)	1.2740	(43,242.90)	(41,788.02)	0.0000	4.3300	(1,307.7900)	0.0000	15.6035	(45.5416)	0.0000	3	(29.9382)	01/06/2025
002493.ZK	12/20/2024	SDB3260123522	(200.00)	1.2740	(263.68)	(254.81)	0.0000	4.3300	(1,307.7900)	0.0000	0.0951	(0.2777)	0.0000	3	(0.1825)	01/06/2025
002493.ZK	12/20/2024	SDB3260123522	(100.00)	1.2740	(131.84)	(127.40)	0.0000	4.3300	(1,307.7900)	0.0000	0.0476	(0.1388)	0.0000	3	(0.0913)	01/06/2025
002493.ZK	12/20/2024	SDB3260123522	(300.00)	1.2740	(395.51)	(382.21)	0.0000	4.3300	(1,307.7900)	0.0000	0.1427	(0.4165)	0.0000	3	(0.2738)	01/06/2025
002493.ZK	12/20/2024	SDB3260123522	(19,800.00)	1.2740	(26,103.94)	(25,225.69)	0.0000	4.3300	(1,307.7900)	0.0000	9.4192	(27.4916)	0.0000	3	(18.0724)	01/06/2025
002493.ZK	12/20/2024	SDB3260123522	(13,400.00)	1.2740	(17,666.31)	(17,071.94)	0.0000	4.3300	(1,307.7900)	0.0000	6.3746	(18.6054)	0.0000	3	(12.2308)	01/06/2025
002493.ZK	12/20/2024	SDB3260123522	(4,400.00)	1.2740	(5,800.88)	(5,605.71)	0.0000	4.3300	(1,307.7900)	0.0000	2.0931	(6.1092)	0.0000	3	(4.0161)	01/06/2025
002493.ZK	12/20/2024	SDB3260123522	(800.00)	1.2740	(1,054.70)	(1,019.22)	0.0000	4.3300	(1,307.7900)	0.0000	0.3806	(1.1108)	0.0000	3	(0.7302)	01/06/2025
002493.ZK	12/20/2024	SDB3260123522	(3,900.00)	1.2740	(5,141.69)	(4,968.70)	0.0000	4.3300	(1,307.7900)	0.0000	1.8553	(5.4150)	0.0000	3	(3.5597)	01/06/2025
002493.ZK	12/20/2024	SDB3260123522	(6,300.00)	1.2740	(8,305.80)	(8,026.36)	0.0000	4.3300	(1,307.7900)	0.0000	2.9970	(8.7473)	0.0000	3	(5.7503)	01/06/2025
002493.ZK	12/20/2024	SDB3260123522	(92,900.00)	1.2740	(122,477.59)	(118,356.92)	0.0000	4.3300	(1,307.7900)	0.0000	44.1940	(128.9883)	0.0000	3	(84.7943)	01/06/2025
002493.ZK	12/20/2024	SDB3260123522	(8,000.00)	1.2740	(10,547.05)	(10,192.20)	0.0000	4.3300	(1,307.7900)	0.0000	3.8057	(11.1077)	0.0000	3	(7.3020)	01/06/2025
002493.ZK	12/20/2024	SDB3260123522	(2,700.00)	1.2740	(3,559.63)	(3,439.87)	0.0000	4.3300	(1,307.7900)	0.0000	1.2844	(3.7489)	0.0000	3	(2.4644)	01/06/2025
002493.ZK	12/20/2024	SDB3260123522	(7,400.00)	1.2740	(9,756.02)	(9,427.78)	0.0000	4.3300	(1,307.7900)	0.0000	3.5203	(10.2746)	0.0000	3	(6.7543)	01/06/2025
002493.ZK	12/20/2024	SDB3260123522	(200.00)	1.2740	(263.68)	(254.81)	0.0000	4.3300	(1,307.7900)	0.0000	0.0951	(0.2777)	0.0000	3	(0.1825)	01/06/2025
002493.ZK	12/20/2024	SDB3260123522	(3,600.00)	1.2740	(4,746.17)	(4,586.49)	0.0000	4.3300	(1,307.7900)	0.0000	1.7126	(4.9985)	0.0000	3	(3.2859)	01/06/2025
002493.ZK	12/20/2024	SDB3260123522	(3,200.00)	1.2740	(4,218.82)	(4,076.88)	0.0000	4.3300	(1,307.7900)	0.0000	1.5223	(4.4431)	0.0000	3	(2.9208)	01/06/2025
002493.ZK	12/20/2024	SDB3260123522	(12,400.00)	1.2740	(16,347.92)	(15,797.91)	0.0000	4.3300	(1,307.7900)	0.0000	5.8989	(17.2170)	0.0000	3	(11.3181)	01/06/2025
002493.ZK	12/20/2024	SDB3260123522	(17,100.00)	1.2740	(22,544.32)	(21,785.83)	0.0000	4.3300	(1,307.7900)	0.0000	8.1347	(23.7427)	0.0000	3	(15.6080)	01/06/2025
002493.ZK	12/20/2024	SDB3260123522	(300.00)	1.2740	(395.51)	(382.21)	0.0000	4.3300	(1,307.7900)	0.0000	0.1427	(0.4165)	0.0000	3	(0.2738)	01/06/2025
002493.ZK	12/20/2024	SDB3260123522	(26,300.00)	1.2740	(34,673.42)	(33,506.86)	0.0000	4.3300	(1,307.7900)	0.0000	12.5113	(36.5166)	0.0000	3	(24.0053)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
RONGSHENG PETROCHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002493.ZK	12/20/2024	SDB3260123522	(1,200.00)	1.2740	(1,582.06)	(1,528.83)	0.0000	4.3300	(1,307.7900)	0.0000	0.5709	(1.6662)	0.0000	3	(1.0953)	01/06/2025
002493.ZK	12/20/2024	SDB3260123522	(44,100.00)	1.2740	(58,140.60)	(56,184.50)	0.0000	4.3300	(1,307.7900)	0.0000	20.9791	(61.2313)	0.0000	3	(40.2522)	01/06/2025
002493.ZK	12/19/2024	SDB3260123522	(46,800.00)	1.2762	(61,700.23)	(59,725.41)	0.0000	4.5800	(1,307.7900)	0.0000	7.8496	(21.6967)	0.0000	1	(13.8471)	01/06/2025
002493.ZK	12/19/2024	SDB3260123522	(32,800.00)	1.2762	(43,242.90)	(41,858.84)	0.0000	4.5800	(1,307.7900)	0.0000	5.5015	(15.2063)	0.0000	1	(9.7048)	01/06/2025
002493.ZK	12/19/2024	SDB3260123522	(200.00)	1.2762	(263.68)	(255.24)	0.0000	4.5800	(1,307.7900)	0.0000	0.0335	(0.0927)	0.0000	1	(0.0592)	01/06/2025
002493.ZK	12/19/2024	SDB3260123522	(100.00)	1.2762	(131.84)	(127.62)	0.0000	4.5800	(1,307.7900)	0.0000	0.0168	(0.0464)	0.0000	1	(0.0296)	01/06/2025
002493.ZK	12/19/2024	SDB3260123522	(300.00)	1.2762	(395.51)	(382.86)	0.0000	4.5800	(1,307.7900)	0.0000	0.0503	(0.1391)	0.0000	1	(0.0888)	01/06/2025
002493.ZK	12/19/2024	SDB3260123522	(19,800.00)	1.2762	(26,103.94)	(25,268.44)	0.0000	4.5800	(1,307.7900)	0.0000	3.3210	(9.1794)	0.0000	1	(5.8584)	01/06/2025
002493.ZK	12/19/2024	SDB3260123522	(13,400.00)	1.2762	(17,666.31)	(17,100.87)	0.0000	4.5800	(1,307.7900)	0.0000	2.2475	(6.2123)	0.0000	1	(3.9648)	01/06/2025
002493.ZK	12/19/2024	SDB3260123522	(4,400.00)	1.2762	(5,800.88)	(5,615.21)	0.0000	4.5800	(1,307.7900)	0.0000	0.7380	(2.0399)	0.0000	1	(1.3019)	01/06/2025
002493.ZK	12/19/2024	SDB3260123522	(800.00)	1.2762	(1,054.70)	(1,020.95)	0.0000	4.5800	(1,307.7900)	0.0000	0.1342	(0.3709)	0.0000	1	(0.2367)	01/06/2025
002493.ZK	12/19/2024	SDB3260123522	(3,900.00)	1.2762	(5,141.69)	(4,977.12)	0.0000	4.5800	(1,307.7900)	0.0000	0.6541	(1.8081)	0.0000	1	(1.1539)	01/06/2025
002493.ZK	12/19/2024	SDB3260123522	(6,300.00)	1.2762	(8,305.80)	(8,039.96)	0.0000	4.5800	(1,307.7900)	0.0000	1.0567	(2.9207)	0.0000	1	(1.8640)	01/06/2025
002493.ZK	12/19/2024	SDB3260123522	(92,900.00)	1.2762	(122,477.59)	(118,557.49)	0.0000	4.5800	(1,307.7900)	0.0000	15.5819	(43.0690)	0.0000	1	(27.4871)	01/06/2025
002493.ZK	12/19/2024	SDB3260123522	(8,000.00)	1.2762	(10,547.05)	(10,209.47)	0.0000	4.5800	(1,307.7900)	0.0000	1.3418	(3.7088)	0.0000	1	(2.3670)	01/06/2025
002493.ZK	12/19/2024	SDB3260123522	(2,700.00)	1.2762	(3,559.63)	(3,445.70)	0.0000	4.5800	(1,307.7900)	0.0000	0.4529	(1.2517)	0.0000	1	(0.7989)	01/06/2025
002493.ZK	12/19/2024	SDB3260123522	(7,400.00)	1.2762	(9,756.02)	(9,443.76)	0.0000	4.5800	(1,307.7900)	0.0000	1.2412	(3.4307)	0.0000	1	(2.1895)	01/06/2025
002493.ZK	12/19/2024	SDB3260123522	(200.00)	1.2762	(263.68)	(255.24)	0.0000	4.5800	(1,307.7900)	0.0000	0.0335	(0.0927)	0.0000	1	(0.0592)	01/06/2025
002493.ZK	12/19/2024	SDB3260123522	(3,600.00)	1.2762	(4,746.17)	(4,594.26)	0.0000	4.5800	(1,307.7900)	0.0000	0.6038	(1.6690)	0.0000	1	(1.0652)	01/06/2025
002493.ZK	12/19/2024	SDB3260123522	(3,200.00)	1.2762	(4,218.82)	(4,083.79)	0.0000	4.5800	(1,307.7900)	0.0000	0.5367	(1.4835)	0.0000	1	(0.9468)	01/06/2025
002493.ZK	12/19/2024	SDB3260123522	(12,400.00)	1.2762	(16,347.92)	(15,824.68)	0.0000	4.5800	(1,307.7900)	0.0000	2.0798	(5.7487)	0.0000	1	(3.6689)	01/06/2025
002493.ZK	12/19/2024	SDB3260123522	(17,100.00)	1.2762	(22,544.32)	(21,822.75)	0.0000	4.5800	(1,307.7900)	0.0000	2.8681	(7.9277)	0.0000	1	(5.0595)	01/06/2025
002493.ZK	12/19/2024	SDB3260123522	(300.00)	1.2762	(395.51)	(382.86)	0.0000	4.5800	(1,307.7900)	0.0000	0.0503	(0.1391)	0.0000	1	(0.0888)	01/06/2025
002493.ZK	12/19/2024	SDB3260123522	(26,300.00)	1.2762	(34,673.42)	(33,563.64)	0.0000	4.5800	(1,307.7900)	0.0000	4.4112	(12.1928)	0.0000	1	(7.7816)	01/06/2025
002493.ZK	12/19/2024	SDB3260123522	(1,200.00)	1.2762	(1,582.06)	(1,531.42)	0.0000	4.5800	(1,307.7900)	0.0000	0.2013	(0.5563)	0.0000	1	(0.3551)	01/06/2025
002493.ZK	12/19/2024	SDB3260123522	(44,100.00)	1.2762	(58,140.60)	(56,279.71)	0.0000	4.5800	(1,307.7900)	0.0000	7.3968	(20.4450)	0.0000	1	(13.0482)	01/06/2025
002493.ZK	12/18/2024	SDB3260123522	(46,800.00)	1.3034	(61,700.23)	(60,998.93)	0.0000	4.5800	(1,307.7900)	0.0000	7.8496	(22.1594)	0.0000	1	(14.3097)	01/06/2025
002493.ZK	12/18/2024	SDB3260123522	(32,800.00)	1.3034	(43,242.90)	(42,751.39)	0.0000	4.5800	(1,307.7900)	0.0000	5.5015	(15.5305)	0.0000	1	(10.0291)	01/06/2025
002493.ZK	12/18/2024	SDB3260123522	(200.00)	1.3034	(263.68)	(260.68)	0.0000	4.5800	(1,307.7900)	0.0000	0.0335	(0.0947)	0.0000	1	(0.0612)	01/06/2025
002493.ZK	12/18/2024	SDB3260123522	(100.00)	1.3034	(131.84)	(130.34)	0.0000	4.5800	(1,307.7900)	0.0000	0.0168	(0.0473)	0.0000	1	(0.0306)	01/06/2025
002493.ZK	12/18/2024	SDB3260123522	(300.00)	1.3034	(395.51)	(391.02)	0.0000	4.5800	(1,307.7900)	0.0000	0.0503	(0.1420)	0.0000	1	(0.0917)	01/06/2025
002493.ZK	12/18/2024	SDB3260123522	(19,800.00)	1.3034	(26,103.94)	(25,807.24)	0.0000	4.5800	(1,307.7900)	0.0000	3.3210	(9.3751)	0.0000	1	(6.0541)	01/06/2025
002493.ZK	12/18/2024	SDB3260123522	(13,400.00)	1.3034	(17,666.31)	(17,465.51)	0.0000	4.5800	(1,307.7900)	0.0000	2.2475	(6.3448)	0.0000	1	(4.0972)	01/06/2025
002493.ZK	12/18/2024	SDB3260123522	(4,400.00)	1.3034	(5,800.88)	(5,734.94)	0.0000	4.5800	(1,307.7900)	0.0000	0.7380	(2.0834)	0.0000	1	(1.3454)	01/06/2025
002493.ZK	12/18/2024	SDB3260123522	(800.00)	1.3034	(1,054.70)	(1,042.72)	0.0000	4.5800	(1,307.7900)	0.0000	0.1342	(0.3788)	0.0000	1	(0.2446)	01/06/2025
002493.ZK	12/18/2024	SDB3260123522	(3,900.00)	1.3034	(5,141.69)	(5,083.24)	0.0000	4.5800	(1,307.7900)	0.0000	0.6541	(1.8466)	0.0000	1	(1.1925)	01/06/2025
002493.ZK	12/18/2024	SDB3260123522	(6,300.00)	1.3034	(8,305.80)	(8,211.39)	0.0000	4.5800	(1,307.7900)	0.0000	1.0567	(2.9830)	0.0000	1	(1.9263)	01/06/2025
002493.ZK	12/18/2024	SDB3260123522	(92,900.00)	1.3034	(122,477.59)	(121,085.49)	0.0000	4.5800	(1,307.7900)	0.0000	15.5819	(43.9873)	0.0000	1	(28.4055)	01/06/2025
002493.ZK	12/18/2024	SDB3260123522	(8,000.00)	1.3034	(10,547.05)	(10,427.17)	0.0000	4.5800	(1,307.7900)	0.0000	1.3418	(3.7879)	0.0000	1	(2.4461)	01/06/2025
002493.ZK	12/18/2024	SDB3260123522	(2,700.00)	1.3034	(3,559.63)	(3,519.17)	0.0000	4.5800	(1,307.7900)	0.0000	0.4529	(1.2784)	0.0000	1	(0.8256)	01/06/2025
002493.ZK	12/18/2024	SDB3260123522	(7,400.00)	1.3034	(9,756.02)	(9,645.13)	0.0000	4.5800	(1,307.7900)	0.0000	1.2412	(3.5038)	0.0000	1	(2.2627)	01/06/2025
002493.ZK	12/18/2024	SDB3260123522	(200.00)	1.3034	(263.68)	(260.68)	0.0000	4.5800	(1,307.7900)	0.0000	0.0335	(0.0947)	0.0000	1	(0.0612)	01/06/2025
002493.ZK	12/18/2024	SDB3260123522	(3,600.00)	1.3034	(4,746.17)	(4,692.23)	0.0000	4.5800	(1,307.7900)	0.0000	0.6038	(1.7046)	0.0000	1	(1.1007)	01/06/2025
002493.ZK	12/18/2024	SDB3260123522	(3,200.00)	1.3034	(4,218.82)	(4,170.87)	0.0000	4.5800	(1,307.7900)	0.0000	0.5367	(1.5152)	0.0000	1	(0.9784)	01/06/2025
002493.ZK	12/18/2024	SDB3260123522	(12,400.00)	1.3034	(16,347.92)	(16,162.11)	0.0000	4.5800	(1,307.7900)	0.0000	2.0798	(5.8713)	0.0000	1	(3.7915)	01/06/2025
002493.ZK	12/18/2024	SDB3260123522	(17,100.00)	1.3034	(22,544.32)	(22,288.07)	0.0000	4.5800	(1,307.7900)	0.0000	2.8681	(8.0967)	0.0000	1	(5.2286)	01/06/2025
002493.ZK	12/18/2024	SDB3260123522	(300.00)	1.3034	(395.51)	(391.02)	0.0000	4.5800	(1,307.7900)	0.0000	0.0503	(0.1420)	0.0000	1	(0.0917)	01/06/2025
002493.ZK	12/18/2024	SDB3260123522	(26,300.00)	1.3034	(34,673.42)	(34,279.31)	0.0000	4.5800	(1,307.7900)	0.0000	4.4112	(12.4528)	0.0000	1	(8.0416)	01/06/2025
002493.ZK	12/18/2024	SDB3260123522	(1,200.00)	1.3034	(1,582.06)	(1,564.08)	0.0000	4.5800	(1,307.7900)	0.0000	0.2013	(0.5682)	0.0000	1	(0.3669)	01/06/2025
002493.ZK	12/18/2024	SDB3260123522	(44,100.00)	1.3034	(58,140.60)	(57,479.76)	0.0000	4.5800	(1,307.7900)	0.0000	7.3968	(20.8810)	0.0000	1	(13.4842)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
RONGSHENG PETROCHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002493.ZK	12/17/2024	SDB3260123522	(46,800.00)	1.3460	(61,700.23)	(62,991.26)	0.0000	4.5800	(1,307.7900)	0.0000	7.8496	(22.8831)	0.0000	1	(15.0335)	01/06/2025
002493.ZK	12/17/2024	SDB3260123522	(32,800.00)	1.3460	(43,242.90)	(44,147.72)	0.0000	4.5800	(1,307.7900)	0.0000	5.5015	(16.0378)	0.0000	1	(10.5363)	01/06/2025
002493.ZK	12/17/2024	SDB3260123522	(200.00)	1.3460	(263.68)	(269.19)	0.0000	4.5800	(1,307.7900)	0.0000	0.0335	(0.0978)	0.0000	1	(0.0642)	01/06/2025
002493.ZK	12/17/2024	SDB3260123522	(100.00)	1.3460	(131.84)	(134.60)	0.0000	4.5800	(1,307.7900)	0.0000	0.0168	(0.0489)	0.0000	1	(0.0321)	01/06/2025
002493.ZK	12/17/2024	SDB3260123522	(300.00)	1.3460	(395.51)	(403.79)	0.0000	4.5800	(1,307.7900)	0.0000	0.0503	(0.1467)	0.0000	1	(0.0964)	01/06/2025
002493.ZK	12/17/2024	SDB3260123522	(19,800.00)	1.3460	(26,103.94)	(26,650.15)	0.0000	4.5800	(1,307.7900)	0.0000	3.3210	(9.6813)	0.0000	1	(6.3603)	01/06/2025
002493.ZK	12/17/2024	SDB3260123522	(13,400.00)	1.3460	(17,666.31)	(18,035.96)	0.0000	4.5800	(1,307.7900)	0.0000	2.2475	(6.5520)	0.0000	1	(4.3045)	01/06/2025
002493.ZK	12/17/2024	SDB3260123522	(4,400.00)	1.3460	(5,800.88)	(5,922.25)	0.0000	4.5800	(1,307.7900)	0.0000	0.7380	(2.1514)	0.0000	1	(1.4134)	01/06/2025
002493.ZK	12/17/2024	SDB3260123522	(800.00)	1.3460	(1,054.70)	(1,076.77)	0.0000	4.5800	(1,307.7900)	0.0000	0.1342	(0.3912)	0.0000	1	(0.2570)	01/06/2025
002493.ZK	12/17/2024	SDB3260123522	(3,900.00)	1.3460	(5,141.69)	(5,249.27)	0.0000	4.5800	(1,307.7900)	0.0000	0.6541	(1.9069)	0.0000	1	(1.2528)	01/06/2025
002493.ZK	12/17/2024	SDB3260123522	(6,300.00)	1.3460	(8,305.80)	(8,479.59)	0.0000	4.5800	(1,307.7900)	0.0000	1.0567	(3.0804)	0.0000	1	(2.0237)	01/06/2025
002493.ZK	12/17/2024	SDB3260123522	(92,900.00)	1.3460	(122,477.59)	(125,040.33)	0.0000	4.5800	(1,307.7900)	0.0000	15.5819	(45.4240)	0.0000	1	(29.8422)	01/06/2025
002493.ZK	12/17/2024	SDB3260123522	(8,000.00)	1.3460	(10,547.05)	(10,767.74)	0.0000	4.5800	(1,307.7900)	0.0000	1.3418	(3.9116)	0.0000	1	(2.5698)	01/06/2025
002493.ZK	12/17/2024	SDB3260123522	(2,700.00)	1.3460	(3,559.63)	(3,634.11)	0.0000	4.5800	(1,307.7900)	0.0000	0.4529	(1.3202)	0.0000	1	(0.8673)	01/06/2025
002493.ZK	12/17/2024	SDB3260123522	(7,400.00)	1.3460	(9,756.02)	(9,960.16)	0.0000	4.5800	(1,307.7900)	0.0000	1.2412	(3.6183)	0.0000	1	(2.3771)	01/06/2025
002493.ZK	12/17/2024	SDB3260123522	(200.00)	1.3460	(263.68)	(269.19)	0.0000	4.5800	(1,307.7900)	0.0000	0.0335	(0.0978)	0.0000	1	(0.0642)	01/06/2025
002493.ZK	12/17/2024	SDB3260123522	(3,600.00)	1.3460	(4,746.17)	(4,845.48)	0.0000	4.5800	(1,307.7900)	0.0000	0.6038	(1.7602)	0.0000	1	(1.1564)	01/06/2025
002493.ZK	12/17/2024	SDB3260123522	(3,200.00)	1.3460	(4,218.82)	(4,307.09)	0.0000	4.5800	(1,307.7900)	0.0000	0.5367	(1.5647)	0.0000	1	(1.0279)	01/06/2025
002493.ZK	12/17/2024	SDB3260123522	(12,400.00)	1.3460	(16,347.92)	(16,689.99)	0.0000	4.5800	(1,307.7900)	0.0000	2.0798	(6.0631)	0.0000	1	(3.9832)	01/06/2025
002493.ZK	12/17/2024	SDB3260123522	(17,100.00)	1.3460	(22,544.32)	(23,016.04)	0.0000	4.5800	(1,307.7900)	0.0000	2.8681	(8.3612)	0.0000	1	(5.4930)	01/06/2025
002493.ZK	12/17/2024	SDB3260123522	(300.00)	1.3460	(395.51)	(403.79)	0.0000	4.5800	(1,307.7900)	0.0000	0.0503	(0.1467)	0.0000	1	(0.0964)	01/06/2025
002493.ZK	12/17/2024	SDB3260123522	(26,300.00)	1.3460	(34,673.42)	(35,398.93)	0.0000	4.5800	(1,307.7900)	0.0000	4.4112	(12.8595)	0.0000	1	(8.4483)	01/06/2025
002493.ZK	12/17/2024	SDB3260123522	(1,200.00)	1.3460	(1,582.06)	(1,615.16)	0.0000	4.5800	(1,307.7900)	0.0000	0.2013	(0.5867)	0.0000	1	(0.3855)	01/06/2025
002493.ZK	12/17/2024	SDB3260123522	(44,100.00)	1.3460	(58,140.60)	(59,357.14)	0.0000	4.5800	(1,307.7900)	0.0000	7.3968	(21.5630)	0.0000	1	(14.1662)	01/06/2025
002493.ZK	12/16/2024	SDB3260123522	(46,800.00)	1.3312	(61,700.23)	(62,299.83)	0.0000	4.5800	(1,307.7900)	0.0000	7.8496	(22.6320)	0.0000	1	(14.7823)	01/06/2025
002493.ZK	12/16/2024	SDB3260123522	(32,800.00)	1.3312	(43,242.90)	(43,663.13)	0.0000	4.5800	(1,307.7900)	0.0000	5.5015	(15.8617)	0.0000	1	(10.3603)	01/06/2025
002493.ZK	12/16/2024	SDB3260123522	(200.00)	1.3312	(263.68)	(266.24)	0.0000	4.5800	(1,307.7900)	0.0000	0.0335	(0.0967)	0.0000	1	(0.0632)	01/06/2025
002493.ZK	12/16/2024	SDB3260123522	(100.00)	1.3312	(131.84)	(133.12)	0.0000	4.5800	(1,307.7900)	0.0000	0.0168	(0.0494)	0.0000	1	(0.0316)	01/06/2025
002493.ZK	12/16/2024	SDB3260123522	(300.00)	1.3312	(395.51)	(399.36)	0.0000	4.5800	(1,307.7900)	0.0000	0.0503	(0.1451)	0.0000	1	(0.0948)	01/06/2025
002493.ZK	12/16/2024	SDB3260123522	(19,800.00)	1.3312	(26,103.94)	(26,357.62)	0.0000	4.5800	(1,307.7900)	0.0000	3.3210	(9.5751)	0.0000	1	(6.2541)	01/06/2025
002493.ZK	12/16/2024	SDB3260123522	(13,400.00)	1.3312	(17,666.31)	(17,837.99)	0.0000	4.5800	(1,307.7900)	0.0000	2.2475	(6.4801)	0.0000	1	(4.2325)	01/06/2025
002493.ZK	12/16/2024	SDB3260123522	(4,400.00)	1.3312	(5,800.88)	(5,857.25)	0.0000	4.5800	(1,307.7900)	0.0000	0.7380	(2.1278)	0.0000	1	(1.3898)	01/06/2025
002493.ZK	12/16/2024	SDB3260123522	(800.00)	1.3312	(1,054.70)	(1,064.95)	0.0000	4.5800	(1,307.7900)	0.0000	0.1342	(0.3869)	0.0000	1	(0.2527)	01/06/2025
002493.ZK	12/16/2024	SDB3260123522	(3,900.00)	1.3312	(5,141.69)	(5,191.65)	0.0000	4.5800	(1,307.7900)	0.0000	0.6541	(1.8860)	0.0000	1	(1.2319)	01/06/2025
002493.ZK	12/16/2024	SDB3260123522	(6,300.00)	1.3312	(8,305.80)	(8,386.52)	0.0000	4.5800	(1,307.7900)	0.0000	1.0567	(3.0466)	0.0000	1	(1.9899)	01/06/2025
002493.ZK	12/16/2024	SDB3260123522	(92,900.00)	1.3312	(122,477.59)	(123,667.83)	0.0000	4.5800	(1,307.7900)	0.0000	15.5819	(44.9254)	0.0000	1	(29.3436)	01/06/2025
002493.ZK	12/16/2024	SDB3260123522	(8,000.00)	1.3312	(10,547.05)	(10,649.54)	0.0000	4.5800	(1,307.7900)	0.0000	1.3418	(3.8687)	0.0000	1	(2.5269)	01/06/2025
002493.ZK	12/16/2024	SDB3260123522	(2,700.00)	1.3312	(3,559.63)	(3,594.22)	0.0000	4.5800	(1,307.7900)	0.0000	0.4529	(1.3057)	0.0000	1	(0.8528)	01/06/2025
002493.ZK	12/16/2024	SDB3260123522	(7,400.00)	1.3312	(9,756.02)	(9,850.83)	0.0000	4.5800	(1,307.7900)	0.0000	1.2412	(3.5786)	0.0000	1	(2.3374)	01/06/2025
002493.ZK	12/16/2024	SDB3260123522	(200.00)	1.3312	(263.68)	(266.24)	0.0000	4.5800	(1,307.7900)	0.0000	0.0335	(0.0967)	0.0000	1	(0.0632)	01/06/2025
002493.ZK	12/16/2024	SDB3260123522	(3,600.00)	1.3312	(4,746.17)	(4,792.29)	0.0000	4.5800	(1,307.7900)	0.0000	0.6038	(1.7409)	0.0000	1	(1.1371)	01/06/2025
002493.ZK	12/16/2024	SDB3260123522	(3,200.00)	1.3312	(4,218.82)	(4,259.82)	0.0000	4.5800	(1,307.7900)	0.0000	0.5367	(1.5475)	0.0000	1	(1.0108)	01/06/2025
002493.ZK	12/16/2024	SDB3260123522	(12,400.00)	1.3312	(16,347.92)	(16,506.79)	0.0000	4.5800	(1,307.7900)	0.0000	2.0798	(5.9965)	0.0000	1	(3.9167)	01/06/2025
002493.ZK	12/16/2024	SDB3260123522	(17,100.00)	1.3312	(22,544.32)	(22,763.40)	0.0000	4.5800	(1,307.7900)	0.0000	2.8681	(8.2694)	0.0000	1	(5.4012)	01/06/2025
002493.ZK	12/16/2024	SDB3260123522	(300.00)	1.3312	(395.51)	(399.36)	0.0000	4.5800	(1,307.7900)	0.0000	0.0503	(0.1451)	0.0000	1	(0.0948)	01/06/2025
002493.ZK	12/16/2024	SDB3260123522	(26,300.00)	1.3312	(34,673.42)	(35,010.38)	0.0000	4.5800	(1,307.7900)	0.0000	4.4112	(12.7184)	0.0000	1	(8.3072)	01/06/2025
002493.ZK	12/16/2024	SDB3260123522	(1,200.00)	1.3312	(1,582.06)	(1,597.43)	0.0000	4.5800	(1,307.7900)	0.0000	0.2013	(0.5803)	0.0000	1	(0.3790)	01/06/2025
002493.ZK	12/16/2024	SDB3260123522	(44,100.00)	1.3312	(58,140.60)	(58,705.61)	0.0000	4.5800	(1,307.7900)	0.0000	7.3968	(21.3263)	0.0000	1	(13.9295)	01/06/2025
002493.ZK	12/13/2024	SDB3260123522	(46,800.00)	1.3280	(61,700.23)	(62,152.32)	0.0000	4.5800	(1,307.7900)	0.0000	23.5489	(67.7352)	0.0000	3	(44.1862)	01/06/2025
002493.ZK	12/13/2024	SDB3260123522	(32,800.00)	1.3280	(43,242.90)	(43,559.74)	0.0000	4.5800	(1,307.7900)	0.0000	16.5044	(47.4725)	0.0000	3	(30.9681)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
RONGSHENG PETROCHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002493.ZK	12/13/2024	SDB3260123522	(200.00)	1.3280	(263.68)	(265.61)	0.0000	4.5800	(1,307.7900)	0.0000	0.1006	(0.2895)	0.0000	3	(0.1888)	01/06/2025
002493.ZK	12/13/2024	SDB3260123522	(100.00)	1.3280	(131.84)	(132.80)	0.0000	4.5800	(1,307.7900)	0.0000	0.0503	(0.1447)	0.0000	3	(0.0944)	01/06/2025
002493.ZK	12/13/2024	SDB3260123522	(300.00)	1.3280	(395.51)	(398.41)	0.0000	4.5800	(1,307.7900)	0.0000	0.1510	(0.4342)	0.0000	3	(0.2832)	01/06/2025
002493.ZK	12/13/2024	SDB3260123522	(19,800.00)	1.3280	(26,103.94)	(26,295.21)	0.0000	4.5800	(1,307.7900)	0.0000	9.9630	(28.6572)	0.0000	3	(18.6942)	01/06/2025
002493.ZK	12/13/2024	SDB3260123522	(13,400.00)	1.3280	(17,666.31)	(17,795.75)	0.0000	4.5800	(1,307.7900)	0.0000	6.7426	(19.3943)	0.0000	3	(12.6516)	01/06/2025
002493.ZK	12/13/2024	SDB3260123522	(4,400.00)	1.3280	(5,800.88)	(5,843.38)	0.0000	4.5800	(1,307.7900)	0.0000	2.2140	(6.3683)	0.0000	3	(4.1543)	01/06/2025
002493.ZK	12/13/2024	SDB3260123522	(800.00)	1.3280	(1,054.70)	(1,062.43)	0.0000	4.5800	(1,307.7900)	0.0000	0.4025	(1.1579)	0.0000	3	(0.7553)	01/06/2025
002493.ZK	12/13/2024	SDB3260123522	(3,900.00)	1.3280	(5,141.69)	(5,179.36)	0.0000	4.5800	(1,307.7900)	0.0000	1.9624	(5.6446)	0.0000	3	(3.6822)	01/06/2025
002493.ZK	12/13/2024	SDB3260123522	(6,300.00)	1.3280	(8,305.80)	(8,366.66)	0.0000	4.5800	(1,307.7900)	0.0000	3.1700	(9.1182)	0.0000	3	(5.9481)	01/06/2025
002493.ZK	12/13/2024	SDB3260123522	(92,900.00)	1.3280	(122,477.59)	(123,375.01)	0.0000	4.5800	(1,307.7900)	0.0000	46.7456	(134.4572)	0.0000	3	(87.7116)	01/06/2025
002493.ZK	12/13/2024	SDB3260123522	(8,000.00)	1.3280	(10,547.05)	(10,624.33)	0.0000	4.5800	(1,307.7900)	0.0000	4.0255	(11.5787)	0.0000	3	(7.5532)	01/06/2025
002493.ZK	12/13/2024	SDB3260123522	(2,700.00)	1.3280	(3,559.63)	(3,585.71)	0.0000	4.5800	(1,307.7900)	0.0000	1.3586	(3.9078)	0.0000	3	(2.5492)	01/06/2025
002493.ZK	12/13/2024	SDB3260123522	(7,400.00)	1.3280	(9,756.02)	(9,827.50)	0.0000	4.5800	(1,307.7900)	0.0000	3.7235	(10.7103)	0.0000	3	(6.9867)	01/06/2025
002493.ZK	12/13/2024	SDB3260123522	(200.00)	1.3280	(263.68)	(265.61)	0.0000	4.5800	(1,307.7900)	0.0000	0.1006	(0.2895)	0.0000	3	(0.1888)	01/06/2025
002493.ZK	12/13/2024	SDB3260123522	(3,600.00)	1.3280	(4,746.17)	(4,780.95)	0.0000	4.5800	(1,307.7900)	0.0000	1.8115	(5.2104)	0.0000	3	(3.3989)	01/06/2025
002493.ZK	12/13/2024	SDB3260123522	(3,200.00)	1.3280	(4,218.82)	(4,249.73)	0.0000	4.5800	(1,307.7900)	0.0000	1.6102	(4.6315)	0.0000	3	(3.0213)	01/06/2025
002493.ZK	12/13/2024	SDB3260123522	(12,400.00)	1.3280	(16,347.92)	(16,467.71)	0.0000	4.5800	(1,307.7900)	0.0000	6.2395	(17.9469)	0.0000	3	(11.7075)	01/06/2025
002493.ZK	12/13/2024	SDB3260123522	(17,100.00)	1.3280	(22,544.32)	(22,709.50)	0.0000	4.5800	(1,307.7900)	0.0000	8.6044	(24.7494)	0.0000	3	(16.1450)	01/06/2025
002493.ZK	12/13/2024	SDB3260123522	(300.00)	1.3280	(395.51)	(398.41)	0.0000	4.5800	(1,307.7900)	0.0000	0.1510	(0.4342)	0.0000	3	(0.2832)	01/06/2025
002493.ZK	12/13/2024	SDB3260123522	(26,300.00)	1.3280	(34,673.42)	(34,927.48)	0.0000	4.5800	(1,307.7900)	0.0000	13.2337	(38.0648)	0.0000	3	(24.8312)	01/06/2025
002493.ZK	12/13/2024	SDB3260123522	(1,200.00)	1.3280	(1,582.06)	(1,593.65)	0.0000	4.5800	(1,307.7900)	0.0000	0.6038	(1.7368)	0.0000	3	(1.1330)	01/06/2025
002493.ZK	12/13/2024	SDB3260123522	(44,100.00)	1.3280	(58,140.60)	(58,566.61)	0.0000	4.5800	(1,307.7900)	0.0000	22.1903	(63.8274)	0.0000	3	(41.6370)	01/06/2025
002493.ZK	12/12/2024	SDB3260123522	(46,800.00)	1.3166	(61,700.23)	(61,615.24)	0.0000	4.5800	(1,307.7900)	0.0000	7.8496	(22.3833)	0.0000	1	(14.5336)	01/06/2025
002493.ZK	12/12/2024	SDB3260123522	(32,800.00)	1.3166	(43,242.90)	(43,183.33)	0.0000	4.5800	(1,307.7900)	0.0000	5.5015	(15.6874)	0.0000	1	(10.1860)	01/06/2025
002493.ZK	12/12/2024	SDB3260123522	(200.00)	1.3166	(263.68)	(263.31)	0.0000	4.5800	(1,307.7900)	0.0000	0.0335	(0.0957)	0.0000	1	(0.0621)	01/06/2025
002493.ZK	12/12/2024	SDB3260123522	(100.00)	1.3166	(131.84)	(131.66)	0.0000	4.5800	(1,307.7900)	0.0000	0.0168	(0.0478)	0.0000	1	(0.0311)	01/06/2025
002493.ZK	12/12/2024	SDB3260123522	(300.00)	1.3166	(395.51)	(394.97)	0.0000	4.5800	(1,307.7900)	0.0000	0.0503	(0.1435)	0.0000	1	(0.0932)	01/06/2025
002493.ZK	12/12/2024	SDB3260123522	(19,800.00)	1.3166	(26,103.94)	(26,067.99)	0.0000	4.5800	(1,307.7900)	0.0000	3.3210	(9.4698)	0.0000	1	(6.1488)	01/06/2025
002493.ZK	12/12/2024	SDB3260123522	(13,400.00)	1.3166	(17,666.31)	(17,641.97)	0.0000	4.5800	(1,307.7900)	0.0000	2.2475	(6.4089)	0.0000	1	(4.1613)	01/06/2025
002493.ZK	12/12/2024	SDB3260123522	(4,400.00)	1.3166	(5,800.88)	(5,792.89)	0.0000	4.5800	(1,307.7900)	0.0000	0.7380	(2.1044)	0.0000	1	(1.3664)	01/06/2025
002493.ZK	12/12/2024	SDB3260123522	(800.00)	1.3166	(1,054.70)	(1,053.25)	0.0000	4.5800	(1,307.7900)	0.0000	0.1342	(0.3826)	0.0000	1	(0.2484)	01/06/2025
002493.ZK	12/12/2024	SDB3260123522	(3,900.00)	1.3166	(5,141.69)	(5,134.60)	0.0000	4.5800	(1,307.7900)	0.0000	0.6541	(1.8653)	0.0000	1	(1.2111)	01/06/2025
002493.ZK	12/12/2024	SDB3260123522	(6,300.00)	1.3166	(8,305.80)	(8,294.36)	0.0000	4.5800	(1,307.7900)	0.0000	1.0567	(3.0131)	0.0000	1	(1.9565)	01/06/2025
002493.ZK	12/12/2024	SDB3260123522	(92,900.00)	1.3166	(122,477.59)	(122,308.89)	0.0000	4.5800	(1,307.7900)	0.0000	15.5819	(44.4318)	0.0000	1	(28.8499)	01/06/2025
002493.ZK	12/12/2024	SDB3260123522	(8,000.00)	1.3166	(10,547.05)	(10,532.52)	0.0000	4.5800	(1,307.7900)	0.0000	1.3418	(3.8262)	0.0000	1	(2.4844)	01/06/2025
002493.ZK	12/12/2024	SDB3260123522	(2,700.00)	1.3166	(3,559.63)	(3,554.73)	0.0000	4.5800	(1,307.7900)	0.0000	0.4529	(1.2913)	0.0000	1	(0.8385)	01/06/2025
002493.ZK	12/12/2024	SDB3260123522	(7,400.00)	1.3166	(9,756.02)	(9,742.58)	0.0000	4.5800	(1,307.7900)	0.0000	1.2412	(3.5392)	0.0000	1	(2.2981)	01/06/2025
002493.ZK	12/12/2024	SDB3260123522	(200.00)	1.3166	(263.68)	(263.31)	0.0000	4.5800	(1,307.7900)	0.0000	0.0335	(0.0957)	0.0000	1	(0.0621)	01/06/2025
002493.ZK	12/12/2024	SDB3260123522	(3,600.00)	1.3166	(4,746.17)	(4,739.63)	0.0000	4.5800	(1,307.7900)	0.0000	0.6038	(1.7218)	0.0000	1	(1.1180)	01/06/2025
002493.ZK	12/12/2024	SDB3260123522	(3,200.00)	1.3166	(4,218.82)	(4,213.01)	0.0000	4.5800	(1,307.7900)	0.0000	0.5367	(1.5305)	0.0000	1	(0.9938)	01/06/2025
002493.ZK	12/12/2024	SDB3260123522	(12,400.00)	1.3166	(16,347.92)	(16,325.41)	0.0000	4.5800	(1,307.7900)	0.0000	2.0798	(5.9306)	0.0000	1	(3.8508)	01/06/2025
002493.ZK	12/12/2024	SDB3260123522	(17,100.00)	1.3166	(22,544.32)	(22,513.26)	0.0000	4.5800	(1,307.7900)	0.0000	2.8681	(8.1785)	0.0000	1	(5.3104)	01/06/2025
002493.ZK	12/12/2024	SDB3260123522	(300.00)	1.3166	(395.51)	(394.97)	0.0000	4.5800	(1,307.7900)	0.0000	0.0503	(0.1435)	0.0000	1	(0.0932)	01/06/2025
002493.ZK	12/12/2024	SDB3260123522	(26,300.00)	1.3166	(34,673.42)	(34,625.66)	0.0000	4.5800	(1,307.7900)	0.0000	4.4112	(12.5786)	0.0000	1	(8.1674)	01/06/2025
002493.ZK	12/12/2024	SDB3260123522	(1,200.00)	1.3166	(1,582.06)	(1,579.88)	0.0000	4.5800	(1,307.7900)	0.0000	0.2013	(0.5739)	0.0000	1	(0.3727)	01/06/2025
002493.ZK	12/12/2024	SDB3260123522	(44,100.00)	1.3166	(58,140.60)	(58,060.52)	0.0000	4.5800	(1,307.7900)	0.0000	7.3968	(21.0919)	0.0000	1	(13.6952)	01/06/2025
002493.ZK	12/11/2024	SDB3260123522	(46,800.00)	1.3148	(61,700.23)	(61,534.00)	0.0000	4.5800	(1,307.7900)	0.0000	7.8496	(22.3538)	0.0000	1	(14.5041)	01/06/2025
002493.ZK	12/11/2024	SDB3260123522	(32,800.00)	1.3148	(43,242.90)	(43,126.39)	0.0000	4.5800	(1,307.7900)	0.0000	5.5015	(15.6667)	0.0000	1	(10.1653)	01/06/2025
002493.ZK	12/11/2024	SDB3260123522	(200.00)	1.3148	(263.68)	(262.97)	0.0000	4.5800	(1,307.7900)	0.0000	0.0335	(0.0955)	0.0000	1	(0.0620)	01/06/2025
002493.ZK	12/11/2024	SDB3260123522	(100.00)	1.3148	(131.84)	(131.48)	0.0000	4.5800	(1,307.7900)	0.0000	0.0168	(0.0478)	0.0000	1	(0.0310)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
RONGSHENG PETROCHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002493.ZK	12/11/2024	SDB3260123522	(300.00)	1.3148	(395.51)	(394.45)	0.0000	4.5800	(1,307.7900)	0.0000	0.0503	(0.1433)	0.0000	1	(0.0930)	01/06/2025
002493.ZK	12/11/2024	SDB3260123522	(19,800.00)	1.3148	(26,103.94)	(26,033.61)	0.0000	4.5800	(1,307.7900)	0.0000	3.3210	(9.4574)	0.0000	1	(6.1364)	01/06/2025
002493.ZK	12/11/2024	SDB3260123522	(13,400.00)	1.3148	(17,666.31)	(17,618.71)	0.0000	4.5800	(1,307.7900)	0.0000	2.2475	(6.4004)	0.0000	1	(4.1529)	01/06/2025
002493.ZK	12/11/2024	SDB3260123522	(4,400.00)	1.3148	(5,800.88)	(5,785.25)	0.0000	4.5800	(1,307.7900)	0.0000	0.7380	(2.1016)	0.0000	1	(1.3636)	01/06/2025
002493.ZK	12/11/2024	SDB3260123522	(800.00)	1.3148	(1,054.70)	(1,051.86)	0.0000	4.5800	(1,307.7900)	0.0000	0.1342	(0.3821)	0.0000	1	(0.2479)	01/06/2025
002493.ZK	12/11/2024	SDB3260123522	(3,900.00)	1.3148	(5,141.69)	(5,127.83)	0.0000	4.5800	(1,307.7900)	0.0000	0.6541	(1.8628)	0.0000	1	(1.2087)	01/06/2025
002493.ZK	12/11/2024	SDB3260123522	(6,300.00)	1.3148	(8,305.80)	(8,283.42)	0.0000	4.5800	(1,307.7900)	0.0000	1.0567	(3.0092)	0.0000	1	(1.9525)	01/06/2025
002493.ZK	12/11/2024	SDB3260123522	(92,900.00)	1.3148	(122,477.59)	(122,147.61)	0.0000	4.5800	(1,307.7900)	0.0000	15.5819	(44.3732)	0.0000	1	(28.7913)	01/06/2025
002493.ZK	12/11/2024	SDB3260123522	(8,000.00)	1.3148	(10,547.05)	(10,518.63)	0.0000	4.5800	(1,307.7900)	0.0000	1.3418	(3.8212)	0.0000	1	(2.4793)	01/06/2025
002493.ZK	12/11/2024	SDB3260123522	(2,700.00)	1.3148	(3,559.63)	(3,550.04)	0.0000	4.5800	(1,307.7900)	0.0000	0.4529	(1.2896)	0.0000	1	(0.8368)	01/06/2025
002493.ZK	12/11/2024	SDB3260123522	(7,400.00)	1.3148	(9,756.02)	(9,729.73)	0.0000	4.5800	(1,307.7900)	0.0000	1.2412	(3.5346)	0.0000	1	(2.2934)	01/06/2025
002493.ZK	12/11/2024	SDB3260123522	(200.00)	1.3148	(263.68)	(262.97)	0.0000	4.5800	(1,307.7900)	0.0000	0.0335	(0.0955)	0.0000	1	(0.0620)	01/06/2025
002493.ZK	12/11/2024	SDB3260123522	(3,600.00)	1.3148	(4,746.17)	(4,733.38)	0.0000	4.5800	(1,307.7900)	0.0000	0.6038	(1.7195)	0.0000	1	(1.1157)	01/06/2025
002493.ZK	12/11/2024	SDB3260123522	(3,200.00)	1.3148	(4,218.82)	(4,207.45)	0.0000	4.5800	(1,307.7900)	0.0000	0.5367	(1.5285)	0.0000	1	(0.9917)	01/06/2025
002493.ZK	12/11/2024	SDB3260123522	(12,400.00)	1.3148	(16,347.92)	(16,303.88)	0.0000	4.5800	(1,307.7900)	0.0000	2.0798	(5.9228)	0.0000	1	(3.8430)	01/06/2025
002493.ZK	12/11/2024	SDB3260123522	(17,100.00)	1.3148	(22,544.32)	(22,483.58)	0.0000	4.5800	(1,307.7900)	0.0000	2.8681	(8.1677)	0.0000	1	(5.2996)	01/06/2025
002493.ZK	12/11/2024	SDB3260123522	(300.00)	1.3148	(395.51)	(394.45)	0.0000	4.5800	(1,307.7900)	0.0000	0.0503	(0.1433)	0.0000	1	(0.0930)	01/06/2025
002493.ZK	12/11/2024	SDB3260123522	(26,300.00)	1.3148	(34,673.42)	(34,580.00)	0.0000	4.5800	(1,307.7900)	0.0000	4.4112	(12.5621)	0.0000	1	(8.1508)	01/06/2025
002493.ZK	12/11/2024	SDB3260123522	(1,200.00)	1.3148	(1,582.06)	(1,577.79)	0.0000	4.5800	(1,307.7900)	0.0000	0.2013	(0.5732)	0.0000	1	(0.3719)	01/06/2025
002493.ZK	12/11/2024	SDB3260123522	(44,100.00)	1.3148	(58,140.60)	(57,983.96)	0.0000	4.5800	(1,307.7900)	0.0000	7.3968	(21.0641)	0.0000	1	(13.6673)	01/06/2025
002493.ZK	12/10/2024	SDB3260123522	(46,800.00)	1.3030	(61,700.23)	(60,979.70)	0.0000	4.5800	(1,307.7900)	0.0000	7.8496	(22.1524)	0.0000	1	(14.3028)	01/06/2025
002493.ZK	12/10/2024	SDB3260123522	(32,800.00)	1.3030	(43,242.90)	(42,737.91)	0.0000	4.5800	(1,307.7900)	0.0000	5.5015	(15.5256)	0.0000	1	(10.0242)	01/06/2025
002493.ZK	12/10/2024	SDB3260123522	(200.00)	1.3030	(263.68)	(260.60)	0.0000	4.5800	(1,307.7900)	0.0000	0.0335	(0.0947)	0.0000	1	(0.0611)	01/06/2025
002493.ZK	12/10/2024	SDB3260123522	(100.00)	1.3030	(131.84)	(130.30)	0.0000	4.5800	(1,307.7900)	0.0000	0.0168	(0.0473)	0.0000	1	(0.0306)	01/06/2025
002493.ZK	12/10/2024	SDB3260123522	(300.00)	1.3030	(395.51)	(390.90)	0.0000	4.5800	(1,307.7900)	0.0000	0.0503	(0.1420)	0.0000	1	(0.0917)	01/06/2025
002493.ZK	12/10/2024	SDB3260123522	(19,800.00)	1.3030	(26,103.94)	(25,799.10)	0.0000	4.5800	(1,307.7900)	0.0000	3.3210	(9.3722)	0.0000	1	(6.0512)	01/06/2025
002493.ZK	12/10/2024	SDB3260123522	(13,400.00)	1.3030	(17,666.31)	(17,460.00)	0.0000	4.5800	(1,307.7900)	0.0000	2.2475	(6.3428)	0.0000	1	(4.0952)	01/06/2025
002493.ZK	12/10/2024	SDB3260123522	(4,400.00)	1.3030	(5,800.88)	(5,733.13)	0.0000	4.5800	(1,307.7900)	0.0000	0.7380	(2.0827)	0.0000	1	(1.3447)	01/06/2025
002493.ZK	12/10/2024	SDB3260123522	(800.00)	1.3030	(1,054.70)	(1,042.39)	0.0000	4.5800	(1,307.7900)	0.0000	0.1342	(0.3787)	0.0000	1	(0.2445)	01/06/2025
002493.ZK	12/10/2024	SDB3260123522	(3,900.00)	1.3030	(5,141.69)	(5,081.64)	0.0000	4.5800	(1,307.7900)	0.0000	0.6541	(1.8460)	0.0000	1	(1.1919)	01/06/2025
002493.ZK	12/10/2024	SDB3260123522	(6,300.00)	1.3030	(8,305.80)	(8,208.81)	0.0000	4.5800	(1,307.7900)	0.0000	1.0567	(2.9821)	0.0000	1	(1.9254)	01/06/2025
002493.ZK	12/10/2024	SDB3260123522	(92,900.00)	1.3030	(122,477.59)	(121,047.31)	0.0000	4.5800	(1,307.7900)	0.0000	15.5819	(43.9735)	0.0000	1	(28.3916)	01/06/2025
002493.ZK	12/10/2024	SDB3260123522	(8,000.00)	1.3030	(10,547.05)	(10,423.88)	0.0000	4.5800	(1,307.7900)	0.0000	1.3418	(3.7867)	0.0000	1	(2.4449)	01/06/2025
002493.ZK	12/10/2024	SDB3260123522	(2,700.00)	1.3030	(3,559.63)	(3,518.06)	0.0000	4.5800	(1,307.7900)	0.0000	0.4529	(1.2780)	0.0000	1	(0.8252)	01/06/2025
002493.ZK	12/10/2024	SDB3260123522	(7,400.00)	1.3030	(9,756.02)	(9,642.09)	0.0000	4.5800	(1,307.7900)	0.0000	1.2412	(3.5027)	0.0000	1	(2.2615)	01/06/2025
002493.ZK	12/10/2024	SDB3260123522	(200.00)	1.3030	(263.68)	(260.60)	0.0000	4.5800	(1,307.7900)	0.0000	0.0335	(0.0947)	0.0000	1	(0.0611)	01/06/2025
002493.ZK	12/10/2024	SDB3260123522	(3,600.00)	1.3030	(4,746.17)	(4,690.75)	0.0000	4.5800	(1,307.7900)	0.0000	0.6038	(1.7040)	0.0000	1	(1.1002)	01/06/2025
002493.ZK	12/10/2024	SDB3260123522	(3,200.00)	1.3030	(4,218.82)	(4,169.55)	0.0000	4.5800	(1,307.7900)	0.0000	0.5367	(1.5147)	0.0000	1	(0.9780)	01/06/2025
002493.ZK	12/10/2024	SDB3260123522	(12,400.00)	1.3030	(16,347.92)	(16,157.01)	0.0000	4.5800	(1,307.7900)	0.0000	2.0798	(5.8694)	0.0000	1	(3.7896)	01/06/2025
002493.ZK	12/10/2024	SDB3260123522	(17,100.00)	1.3030	(22,544.32)	(22,281.04)	0.0000	4.5800	(1,307.7900)	0.0000	2.8681	(8.0941)	0.0000	1	(5.2260)	01/06/2025
002493.ZK	12/10/2024	SDB3260123522	(300.00)	1.3030	(395.51)	(390.90)	0.0000	4.5800	(1,307.7900)	0.0000	0.0503	(0.1420)	0.0000	1	(0.0917)	01/06/2025
002493.ZK	12/10/2024	SDB3260123522	(26,300.00)	1.3030	(34,673.42)	(34,268.51)	0.0000	4.5800	(1,307.7900)	0.0000	4.4112	(12.4489)	0.0000	1	(8.0377)	01/06/2025
002493.ZK	12/10/2024	SDB3260123522	(1,200.00)	1.3030	(1,582.06)	(1,563.58)	0.0000	4.5800	(1,307.7900)	0.0000	0.2013	(0.5680)	0.0000	1	(0.3667)	01/06/2025
002493.ZK	12/10/2024	SDB3260123522	(44,100.00)	1.3030	(58,140.60)	(57,461.64)	0.0000	4.5800	(1,307.7900)	0.0000	7.3968	(20.8744)	0.0000	1	(13.4776)	01/06/2025
002493.ZK	12/09/2024	SDB3260123522	(46,800.00)	1.3150	(61,700.23)	(61,543.45)	0.0000	4.5800	(1,307.7900)	0.0000	7.8496	(22.3572)	0.0000	1	(14.5076)	01/06/2025
002493.ZK	12/09/2024	SDB3260123522	(32,800.00)	1.3150	(43,242.90)	(43,133.02)	0.0000	4.5800	(1,307.7900)	0.0000	5.5015	(15.6691)	0.0000	1	(10.1677)	01/06/2025
002493.ZK	12/09/2024	SDB3260123522	(200.00)	1.3150	(263.68)	(263.01)	0.0000	4.5800	(1,307.7900)	0.0000	0.0335	(0.0955)	0.0000	1	(0.0620)	01/06/2025
002493.ZK	12/09/2024	SDB3260123522	(100.00)	1.3150	(131.84)	(131.50)	0.0000	4.5800	(1,307.7900)	0.0000	0.0168	(0.0478)	0.0000	1	(0.0310)	01/06/2025
002493.ZK	12/09/2024	SDB3260123522	(300.00)	1.3150	(395.51)	(394.51)	0.0000	4.5800	(1,307.7900)	0.0000	0.0503	(0.1433)	0.0000	1	(0.0930)	01/06/2025
002493.ZK	12/09/2024	SDB3260123522	(19,800.00)	1.3150	(26,103.94)	(26,037.61)	0.0000	4.5800	(1,307.7900)	0.0000	3.3210	(9.4588)	0.0000	1	(6.1378)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
RONGSHENG PETROCHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002493.ZK	12/09/2024	SDB3260123522	(13,400.00)	1.3150	(17,666.31)	(17,621.42)	0.0000	4.5800	(1,307.7900)	0.0000	2.2475	(6.4014)	0.0000	1	(4.1539)	01/06/2025
002493.ZK	12/09/2024	SDB3260123522	(4,400.00)	1.3150	(5,800.88)	(5,786.14)	0.0000	4.5800	(1,307.7900)	0.0000	0.7380	(2.1020)	0.0000	1	(1.3640)	01/06/2025
002493.ZK	12/09/2024	SDB3260123522	(800.00)	1.3150	(1,054.70)	(1,052.02)	0.0000	4.5800	(1,307.7900)	0.0000	0.1342	(0.3822)	0.0000	1	(0.2480)	01/06/2025
002493.ZK	12/09/2024	SDB3260123522	(3,900.00)	1.3150	(5,141.69)	(5,128.62)	0.0000	4.5800	(1,307.7900)	0.0000	0.6541	(1.8631)	0.0000	1	(1.2090)	01/06/2025
002493.ZK	12/09/2024	SDB3260123522	(6,300.00)	1.3150	(8,305.80)	(8,284.70)	0.0000	4.5800	(1,307.7900)	0.0000	1.0567	(3.0096)	0.0000	1	(1.9529)	01/06/2025
002493.ZK	12/09/2024	SDB3260123522	(92,900.00)	1.3150	(122,477.59)	(122,166.38)	0.0000	4.5800	(1,307.7900)	0.0000	15.5819	(44.3800)	0.0000	1	(28.7981)	01/06/2025
002493.ZK	12/09/2024	SDB3260123522	(8,000.00)	1.3150	(10,547.05)	(10,520.25)	0.0000	4.5800	(1,307.7900)	0.0000	1.3418	(3.8217)	0.0000	1	(2.4799)	01/06/2025
002493.ZK	12/09/2024	SDB3260123522	(2,700.00)	1.3150	(3,559.63)	(3,550.58)	0.0000	4.5800	(1,307.7900)	0.0000	0.4529	(1.2898)	0.0000	1	(0.8370)	01/06/2025
002493.ZK	12/09/2024	SDB3260123522	(7,400.00)	1.3150	(9,756.02)	(9,731.23)	0.0000	4.5800	(1,307.7900)	0.0000	1.2412	(3.5351)	0.0000	1	(2.2939)	01/06/2025
002493.ZK	12/09/2024	SDB3260123522	(200.00)	1.3150	(263.68)	(263.01)	0.0000	4.5800	(1,307.7900)	0.0000	0.0335	(0.0955)	0.0000	1	(0.0620)	01/06/2025
002493.ZK	12/09/2024	SDB3260123522	(3,600.00)	1.3150	(4,746.17)	(4,734.11)	0.0000	4.5800	(1,307.7900)	0.0000	0.6038	(1.7198)	0.0000	1	(1.1160)	01/06/2025
002493.ZK	12/09/2024	SDB3260123522	(3,200.00)	1.3150	(4,218.82)	(4,208.10)	0.0000	4.5800	(1,307.7900)	0.0000	0.5367	(1.5287)	0.0000	1	(0.9920)	01/06/2025
002493.ZK	12/09/2024	SDB3260123522	(12,400.00)	1.3150	(16,347.92)	(16,306.38)	0.0000	4.5800	(1,307.7900)	0.0000	2.0798	(5.9237)	0.0000	1	(3.8439)	01/06/2025
002493.ZK	12/09/2024	SDB3260123522	(17,100.00)	1.3150	(22,544.32)	(22,487.03)	0.0000	4.5800	(1,307.7900)	0.0000	2.8681	(8.1690)	0.0000	1	(5.3008)	01/06/2025
002493.ZK	12/09/2024	SDB3260123522	(300.00)	1.3150	(395.51)	(394.51)	0.0000	4.5800	(1,307.7900)	0.0000	0.0503	(0.1433)	0.0000	1	(0.0930)	01/06/2025
002493.ZK	12/09/2024	SDB3260123522	(26,300.00)	1.3150	(34,673.42)	(34,585.32)	0.0000	4.5800	(1,307.7900)	0.0000	4.4112	(12.5640)	0.0000	1	(8.1528)	01/06/2025
002493.ZK	12/09/2024	SDB3260123522	(1,200.00)	1.3150	(1,582.06)	(1,578.04)	0.0000	4.5800	(1,307.7900)	0.0000	0.2013	(0.5733)	0.0000	1	(0.3720)	01/06/2025
002493.ZK	12/09/2024	SDB3260123522	(44,100.00)	1.3150	(58,140.60)	(57,992.87)	0.0000	4.5800	(1,307.7900)	0.0000	7.3968	(21.0674)	0.0000	1	(13.6706)	01/06/2025
002493.ZK	12/06/2024	SDB3260123522	(46,800.00)	1.3275	(61,700.23)	(62,126.44)	0.0000	4.5800	(1,307.7900)	0.0000	23.5489	(67.7069)	0.0000	3	(44.1580)	01/06/2025
002493.ZK	12/06/2024	SDB3260123522	(32,800.00)	1.3275	(43,242.90)	(43,541.61)	0.0000	4.5800	(1,307.7900)	0.0000	16.5044	(47.4527)	0.0000	3	(30.9484)	01/06/2025
002493.ZK	12/06/2024	SDB3260123522	(200.00)	1.3275	(263.68)	(265.00)	0.0000	4.5800	(1,307.7900)	0.0000	0.1006	(0.2893)	0.0000	3	(0.1887)	01/06/2025
002493.ZK	12/06/2024	SDB3260123522	(100.00)	1.3275	(131.84)	(132.75)	0.0000	4.5800	(1,307.7900)	0.0000	0.0503	(0.1447)	0.0000	3	(0.0944)	01/06/2025
002493.ZK	12/06/2024	SDB3260123522	(300.00)	1.3275	(395.51)	(398.25)	0.0000	4.5800	(1,307.7900)	0.0000	0.1510	(0.4340)	0.0000	3	(0.2831)	01/06/2025
002493.ZK	12/06/2024	SDB3260123522	(19,800.00)	1.3275	(26,103.94)	(26,284.26)	0.0000	4.5800	(1,307.7900)	0.0000	9.9630	(28.6452)	0.0000	3	(18.6822)	01/06/2025
002493.ZK	12/06/2024	SDB3260123522	(13,400.00)	1.3275	(17,666.31)	(17,788.34)	0.0000	4.5800	(1,307.7900)	0.0000	6.7426	(19.3862)	0.0000	3	(12.6435)	01/06/2025
002493.ZK	12/06/2024	SDB3260123522	(4,400.00)	1.3275	(5,800.88)	(5,840.95)	0.0000	4.5800	(1,307.7900)	0.0000	2.2140	(6.3656)	0.0000	3	(4.1516)	01/06/2025
002493.ZK	12/06/2024	SDB3260123522	(800.00)	1.3275	(1,054.70)	(1,061.99)	0.0000	4.5800	(1,307.7900)	0.0000	0.4025	(1.1574)	0.0000	3	(0.7548)	01/06/2025
002493.ZK	12/06/2024	SDB3260123522	(3,900.00)	1.3275	(5,141.69)	(5,177.20)	0.0000	4.5800	(1,307.7900)	0.0000	1.9624	(5.6422)	0.0000	3	(3.6798)	01/06/2025
002493.ZK	12/06/2024	SDB3260123522	(6,300.00)	1.3275	(8,305.80)	(8,363.17)	0.0000	4.5800	(1,307.7900)	0.0000	3.1700	(9.1144)	0.0000	3	(5.9443)	01/06/2025
002493.ZK	12/06/2024	SDB3260123522	(92,900.00)	1.3275	(122,477.59)	(123,323.64)	0.0000	4.5800	(1,307.7900)	0.0000	46.7456	(134.4012)	0.0000	3	(87.6556)	01/06/2025
002493.ZK	12/06/2024	SDB3260123522	(8,000.00)	1.3275	(10,547.05)	(10,619.90)	0.0000	4.5800	(1,307.7900)	0.0000	4.0255	(11.5738)	0.0000	3	(7.5484)	01/06/2025
002493.ZK	12/06/2024	SDB3260123522	(2,700.00)	1.3275	(3,559.63)	(3,584.22)	0.0000	4.5800	(1,307.7900)	0.0000	1.3586	(3.9062)	0.0000	3	(2.5476)	01/06/2025
002493.ZK	12/06/2024	SDB3260123522	(7,400.00)	1.3275	(9,756.02)	(9,823.41)	0.0000	4.5800	(1,307.7900)	0.0000	3.7235	(10.7058)	0.0000	3	(6.9823)	01/06/2025
002493.ZK	12/06/2024	SDB3260123522	(200.00)	1.3275	(263.68)	(265.50)	0.0000	4.5800	(1,307.7900)	0.0000	0.1006	(0.2893)	0.0000	3	(0.1887)	01/06/2025
002493.ZK	12/06/2024	SDB3260123522	(3,600.00)	1.3275	(4,746.17)	(4,778.96)	0.0000	4.5800	(1,307.7900)	0.0000	1.8115	(5.2082)	0.0000	3	(3.3968)	01/06/2025
002493.ZK	12/06/2024	SDB3260123522	(3,200.00)	1.3275	(4,218.82)	(4,247.96)	0.0000	4.5800	(1,307.7900)	0.0000	1.6102	(4.6295)	0.0000	3	(3.0194)	01/06/2025
002493.ZK	12/06/2024	SDB3260123522	(12,400.00)	1.3275	(16,347.92)	(16,460.85)	0.0000	4.5800	(1,307.7900)	0.0000	6.2395	(17.9394)	0.0000	3	(11.7000)	01/06/2025
002493.ZK	12/06/2024	SDB3260123522	(17,100.00)	1.3275	(22,544.32)	(22,700.04)	0.0000	4.5800	(1,307.7900)	0.0000	8.6044	(24.7391)	0.0000	3	(16.1347)	01/06/2025
002493.ZK	12/06/2024	SDB3260123522	(300.00)	1.3275	(395.51)	(398.25)	0.0000	4.5800	(1,307.7900)	0.0000	0.1510	(0.4340)	0.0000	3	(0.2831)	01/06/2025
002493.ZK	12/06/2024	SDB3260123522	(26,300.00)	1.3275	(34,673.42)	(34,912.93)	0.0000	4.5800	(1,307.7900)	0.0000	13.2337	(38.0490)	0.0000	3	(24.8153)	01/06/2025
002493.ZK	12/06/2024	SDB3260123522	(1,200.00)	1.3275	(1,582.06)	(1,592.99)	0.0000	4.5800	(1,307.7900)	0.0000	0.6038	(1.7361)	0.0000	3	(1.1323)	01/06/2025
002493.ZK	12/06/2024	SDB3260123522	(44,100.00)	1.3275	(58,140.60)	(58,542.22)	0.0000	4.5800	(1,307.7900)	0.0000	22.1903	(63.8008)	0.0000	3	(41.6104)	01/06/2025
002493.ZK	12/05/2024	SDB3260123522	(46,800.00)	1.3367	(61,700.23)	(62,557.98)	0.0000	4.5800	(1,307.7900)	0.0000	7.8496	(22.7258)	0.0000	1	(14.8761)	01/06/2025
002493.ZK	12/05/2024	SDB3260123522	(32,800.00)	1.3367	(43,242.90)	(43,844.06)	0.0000	4.5800	(1,307.7900)	0.0000	5.5015	(15.9274)	0.0000	1	(10.4260)	01/06/2025
002493.ZK	12/05/2024	SDB3260123522	(200.00)	1.3367	(263.68)	(267.34)	0.0000	4.5800	(1,307.7900)	0.0000	0.0335	(0.0971)	0.0000	1	(0.0636)	01/06/2025
002493.ZK	12/05/2024	SDB3260123522	(100.00)	1.3367	(131.84)	(133.67)	0.0000	4.5800	(1,307.7900)	0.0000	0.0168	(0.0486)	0.0000	1	(0.0318)	01/06/2025
002493.ZK	12/05/2024	SDB3260123522	(300.00)	1.3367	(395.51)	(401.01)	0.0000	4.5800	(1,307.7900)	0.0000	0.0503	(0.1457)	0.0000	1	(0.0954)	01/06/2025
002493.ZK	12/05/2024	SDB3260123522	(19,800.00)	1.3367	(26,103.94)	(26,466.84)	0.0000	4.5800	(1,307.7900)	0.0000	3.3210	(9.6147)	0.0000	1	(6.2937)	01/06/2025
002493.ZK	12/05/2024	SDB3260123522	(13,400.00)	1.3367	(17,666.31)	(17,711.90)	0.0000	4.5800	(1,307.7900)	0.0000	2.2475	(6.5069)	0.0000	1	(4.2594)	01/06/2025
002493.ZK	12/05/2024	SDB3260123522	(4,400.00)	1.3367	(5,800.88)	(5,881.52)	0.0000	4.5800	(1,307.7900)	0.0000	0.7380	(2.1366)	0.0000	1	(1.3986)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
RONGSHENG PETROCHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002493.ZK	12/05/2024	SDB3260123522	(800.00)	1.3367	(1,054.70)	(1,069.37)	0.0000	4.5800	(1,307.7900)	0.0000	0.1342	(0.3885)	0.0000	1	(0.2543)	01/06/2025
002493.ZK	12/05/2024	SDB3260123522	(3,900.00)	1.3367	(5,141.69)	(5,213.17)	0.0000	4.5800	(1,307.7900)	0.0000	0.6541	(1.8938)	0.0000	1	(1.2397)	01/06/2025
002493.ZK	12/05/2024	SDB3260123522	(6,300.00)	1.3367	(8,305.80)	(8,421.27)	0.0000	4.5800	(1,307.7900)	0.0000	1.0567	(3.0592)	0.0000	1	(2.0026)	01/06/2025
002493.ZK	12/05/2024	SDB3260123522	(92,900.00)	1.3367	(122,477.59)	(124,180.27)	0.0000	4.5800	(1,307.7900)	0.0000	15.5819	(45.1116)	0.0000	1	(29.5297)	01/06/2025
002493.ZK	12/05/2024	SDB3260123522	(8,000.00)	1.3367	(10,547.05)	(10,693.67)	0.0000	4.5800	(1,307.7900)	0.0000	1.3418	(3.8847)	0.0000	1	(2.5429)	01/06/2025
002493.ZK	12/05/2024	SDB3260123522	(2,700.00)	1.3367	(3,559.63)	(3,609.11)	0.0000	4.5800	(1,307.7900)	0.0000	0.4529	(1.3111)	0.0000	1	(0.8582)	01/06/2025
002493.ZK	12/05/2024	SDB3260123522	(7,400.00)	1.3367	(9,756.02)	(9,891.65)	0.0000	4.5800	(1,307.7900)	0.0000	1.2412	(3.5934)	0.0000	1	(2.3522)	01/06/2025
002493.ZK	12/05/2024	SDB3260123522	(200.00)	1.3367	(263.68)	(267.34)	0.0000	4.5800	(1,307.7900)	0.0000	0.0335	(0.0971)	0.0000	1	(0.0636)	01/06/2025
002493.ZK	12/05/2024	SDB3260123522	(3,600.00)	1.3367	(4,746.17)	(4,812.15)	0.0000	4.5800	(1,307.7900)	0.0000	0.6038	(1.7481)	0.0000	1	(1.1443)	01/06/2025
002493.ZK	12/05/2024	SDB3260123522	(3,200.00)	1.3367	(4,218.82)	(4,277.47)	0.0000	4.5800	(1,307.7900)	0.0000	0.5367	(1.5539)	0.0000	1	(1.0172)	01/06/2025
002493.ZK	12/05/2024	SDB3260123522	(12,400.00)	1.3367	(16,347.92)	(16,575.19)	0.0000	4.5800	(1,307.7900)	0.0000	2.0798	(6.0214)	0.0000	1	(3.9415)	01/06/2025
002493.ZK	12/05/2024	SDB3260123522	(17,100.00)	1.3367	(22,544.32)	(22,857.72)	0.0000	4.5800	(1,307.7900)	0.0000	2.8681	(8.3036)	0.0000	1	(5.4355)	01/06/2025
002493.ZK	12/05/2024	SDB3260123522	(300.00)	1.3367	(395.51)	(401.01)	0.0000	4.5800	(1,307.7900)	0.0000	0.0503	(0.1457)	0.0000	1	(0.0954)	01/06/2025
002493.ZK	12/05/2024	SDB3260123522	(26,300.00)	1.3367	(34,673.42)	(35,155.45)	0.0000	4.5800	(1,307.7900)	0.0000	4.4112	(12.7711)	0.0000	1	(8.3599)	01/06/2025
002493.ZK	12/05/2024	SDB3260123522	(1,200.00)	1.3367	(1,582.06)	(1,604.05)	0.0000	4.5800	(1,307.7900)	0.0000	0.2013	(0.5827)	0.0000	1	(0.3814)	01/06/2025
002493.ZK	12/05/2024	SDB3260123522	(44,100.00)	1.3367	(58,140.60)	(58,948.87)	0.0000	4.5800	(1,307.7900)	0.0000	7.3968	(21.4146)	0.0000	1	(14.0179)	01/06/2025
002493.ZK	12/04/2024	SDB3260123522	(46,800.00)	1.3184	(61,700.23)	(61,700.23)	0.0000	4.5800	(1,307.7900)	0.0000	7.8496	(22.4142)	0.0000	1	(14.5645)	01/06/2025
002493.ZK	12/04/2024	SDB3260123522	(32,800.00)	1.3184	(43,242.90)	(43,242.90)	0.0000	4.5800	(1,307.7900)	0.0000	5.5015	(15.7091)	0.0000	1	(10.2076)	01/06/2025
002493.ZK	12/04/2024	SDB3260123522	(200.00)	1.3184	(263.68)	(263.68)	0.0000	4.5800	(1,307.7900)	0.0000	0.0335	(0.0958)	0.0000	1	(0.0622)	01/06/2025
002493.ZK	12/04/2024	SDB3260123522	(100.00)	1.3184	(131.84)	(131.84)	0.0000	4.5800	(1,307.7900)	0.0000	0.0168	(0.0479)	0.0000	1	(0.0311)	01/06/2025
002493.ZK	12/04/2024	SDB3260123522	(300.00)	1.3184	(395.51)	(395.51)	0.0000	4.5800	(1,307.7900)	0.0000	0.0503	(0.1437)	0.0000	1	(0.0934)	01/06/2025
002493.ZK	12/04/2024	SDB3260123522	(19,800.00)	1.3184	(26,103.94)	(26,103.94)	0.0000	4.5800	(1,307.7900)	0.0000	3.3210	(9.4829)	0.0000	1	(6.1619)	01/06/2025
002493.ZK	12/04/2024	SDB3260123522	(13,400.00)	1.3184	(17,666.31)	(17,666.31)	0.0000	4.5800	(1,307.7900)	0.0000	2.2475	(6.4177)	0.0000	1	(4.1702)	01/06/2025
002493.ZK	12/04/2024	SDB3260123522	(4,400.00)	1.3184	(5,800.88)	(5,800.88)	0.0000	4.5800	(1,307.7900)	0.0000	0.7380	(2.1073)	0.0000	1	(1.3693)	01/06/2025
002493.ZK	12/04/2024	SDB3260123522	(800.00)	1.3184	(1,054.70)	(1,054.70)	0.0000	4.5800	(1,307.7900)	0.0000	0.1342	(0.3831)	0.0000	1	(0.2490)	01/06/2025
002493.ZK	12/04/2024	SDB3260123522	(3,900.00)	1.3184	(5,141.69)	(5,141.69)	0.0000	4.5800	(1,307.7900)	0.0000	0.6541	(1.8678)	0.0000	1	(1.2137)	01/06/2025
002493.ZK	12/04/2024	SDB3260123522	(6,300.00)	1.3184	(8,305.80)	(8,305.80)	0.0000	4.5800	(1,307.7900)	0.0000	1.0567	(3.0173)	0.0000	1	(1.9606)	01/06/2025
002493.ZK	12/04/2024	SDB3260123522	(92,900.00)	1.3184	(122,477.59)	(122,477.59)	0.0000	4.5800	(1,307.7900)	0.0000	15.5819	(44.4930)	0.0000	1	(28.9112)	01/06/2025
002493.ZK	12/04/2024	SDB3260123522	(8,000.00)	1.3184	(10,547.05)	(10,547.05)	0.0000	4.5800	(1,307.7900)	0.0000	1.3418	(3.8315)	0.0000	1	(2.4897)	01/06/2025
002493.ZK	12/04/2024	SDB3260123522	(2,700.00)	1.3184	(3,559.63)	(3,559.63)	0.0000	4.5800	(1,307.7900)	0.0000	0.4529	(1.2931)	0.0000	1	(0.8403)	01/06/2025
002493.ZK	12/04/2024	SDB3260123522	(7,400.00)	1.3184	(9,756.02)	(9,756.02)	0.0000	4.5800	(1,307.7900)	0.0000	1.2412	(3.5441)	0.0000	1	(2.3029)	01/06/2025
002493.ZK	12/04/2024	SDB3260123522	(200.00)	1.3184	(263.68)	(263.68)	0.0000	4.5800	(1,307.7900)	0.0000	0.0335	(0.0958)	0.0000	1	(0.0622)	01/06/2025
002493.ZK	12/04/2024	SDB3260123522	(3,600.00)	1.3184	(4,746.17)	(4,746.17)	0.0000	4.5800	(1,307.7900)	0.0000	0.6038	(1.7242)	0.0000	1	(1.1203)	01/06/2025
002493.ZK	12/04/2024	SDB3260123522	(3,200.00)	1.3184	(4,218.82)	(4,218.82)	0.0000	4.5800	(1,307.7900)	0.0000	0.5367	(1.5326)	0.0000	1	(0.9959)	01/06/2025
002493.ZK	12/04/2024	SDB3260123522	(12,400.00)	1.3184	(16,347.92)	(16,347.92)	0.0000	4.5800	(1,307.7900)	0.0000	2.0798	(5.9388)	0.0000	1	(3.8590)	01/06/2025
002493.ZK	12/04/2024	SDB3260123522	(17,100.00)	1.3184	(22,544.32)	(22,544.32)	0.0000	4.5800	(1,307.7900)	0.0000	2.8681	(8.1898)	0.0000	1	(5.3216)	01/06/2025
002493.ZK	12/04/2024	SDB3260123522	(300.00)	1.3184	(395.51)	(395.51)	0.0000	4.5800	(1,307.7900)	0.0000	0.0503	(0.1437)	0.0000	1	(0.0934)	01/06/2025
002493.ZK	12/04/2024	SDB3260123522	(26,300.00)	1.3184	(34,673.42)	(34,673.42)	0.0000	4.5800	(1,307.7900)	0.0000	4.4112	(12.5960)	0.0000	1	(8.1848)	01/06/2025
002493.ZK	12/04/2024	SDB3260123522	(1,200.00)	1.3184	(1,582.06)	(1,582.06)	0.0000	4.5800	(1,307.7900)	0.0000	0.2013	(0.5747)	0.0000	1	(0.3734)	01/06/2025
002493.ZK	12/04/2024	SDB3260123522	(44,100.00)	1.3184	(58,140.60)	(58,140.60)	0.0000	4.5800	(1,307.7900)	0.0000	7.3968	(21.1210)	0.0000	1	(13.7243)	01/06/2025
TOTAL RONGSHENG PETROCHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND											1,823.2067	(5,218.5888)	0.0000		(3,395.3821)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlier RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
ROSHOW TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND																
002617.ZK	01/03/2025	SDB3264716718	(30,400.00)	1.1629	(37,853.14)	(35,351.25)	0.0000	4.3300	(1,275.0000)	0.0000	13.6587	(37.5607)	0.0000	3	(23.9020)	01/06/2025
002617.ZK	01/02/2025	SDB3264716718	(30,400.00)	1.2049	(37,853.14)	(36,629.26)	0.0000	4.3300	(1,275.0000)	0.0000	4.5529	(12.9729)	0.0000	1	(8.4200)	01/06/2025
002617.ZK	12/31/2024	SDB3264716718	(30,400.00)	1.2452	(37,853.14)	(37,853.14)	0.0000	4.3300	(1,275.0000)	0.0000	9.1058	(26.8126)	0.0000	2	(17.7069)	01/06/2025
002617.ZK	12/30/2024	SDB3264649751	(38,100.00)	1.2853	(48,971.68)	(48,971.68)	0.0000	4.3300	(1,275.0000)	0.0000	5.8902	(17.3441)	0.0000	1	(11.4539)	01/06/2025
TOTAL ROSHOW TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND											33.2076	(94.6903)	0.0000		(61.4828)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
RUNJIAN COMMUNICATION CO.,LTD. CMN CLASS A SERIES NORTHBOUND																
002929.ZK	01/03/2025	SDB3264649887	(900.00)	4.8321	(4,343.40)	(4,348.86)	0.0000	4.3300	(1,530.3072)	0.0000	1.5672	(5.5459)	0.0000	3	(3.9787)	01/06/2025
002929.ZK	01/03/2025	SDB3264649887	(100.00)	4.8321	(485.86)	(483.21)	0.0000	4.3300	(1,530.3072)	0.0000	0.1753	(0.6162)	0.0000	3	(0.4409)	01/06/2025
002929.ZK	01/03/2025	SDB3264649887	(100.00)	4.8321	(466.33)	(483.21)	0.0000	4.3300	(1,530.3072)	0.0000	0.1683	(0.6162)	0.0000	3	(0.4479)	01/06/2025
002929.ZK	01/03/2025	SDB3264649887	(7,000.00)	4.8321	(32,308.16)	(33,824.48)	0.0000	4.3300	(1,530.3072)	0.0000	11.6579	(43.1349)	0.0000	3	(31.4770)	01/06/2025
002929.ZK	01/03/2025	SDB3264649887	(9,800.00)	4.8321	(45,421.68)	(47,354.27)	0.0000	4.3300	(1,530.3072)	0.0000	16.3897	(60.3888)	0.0000	3	(43.9992)	01/06/2025
002929.ZK	01/02/2025	SDB3264649887	(100.00)	4.6964	(466.33)	(469.64)	0.0000	4.3300	(1,518.7869)	0.0000	0.0561	(0.1981)	0.0000	1	(0.1420)	01/06/2025
002929.ZK	01/02/2025	SDB3264649887	(7,000.00)	4.6964	(32,308.16)	(32,874.88)	0.0000	4.3300	(1,518.7869)	0.0000	3.8860	(13.8694)	0.0000	1	(9.9835)	01/06/2025
002929.ZK	01/02/2025	SDB3264649887	(9,800.00)	4.6964	(45,421.68)	(46,024.83)	0.0000	4.3300	(1,518.7869)	0.0000	5.4632	(19.4172)	0.0000	1	(13.9540)	01/06/2025
002929.ZK	12/31/2024	SDB3264649887	(100.00)	4.6714	(466.33)	(467.14)	0.0000	4.3300	(1,518.7869)	0.0000	0.1122	(0.3942)	0.0000	2	(0.2820)	01/06/2025
002929.ZK	12/31/2024	SDB3264649887	(7,000.00)	4.6714	(32,308.16)	(32,699.67)	0.0000	4.3300	(1,518.7869)	0.0000	7.7719	(27.5910)	0.0000	2	(19.8191)	01/06/2025
002929.ZK	12/31/2024	SDB3264649887	(9,800.00)	4.6714	(45,421.68)	(45,779.53)	0.0000	4.3300	(1,518.7869)	0.0000	10.9264	(38.6274)	0.0000	2	(27.7010)	01/06/2025
002929.ZK	12/30/2024	SDB3264649887	(7,000.00)	4.6155	(32,308.16)	(32,308.16)	0.0000	4.3300	(1,517.5595)	0.0000	3.8860	(13.6193)	0.0000	1	(9.7334)	01/06/2025
002929.ZK	12/30/2024	SDB3264649887	(9,800.00)	4.6349	(45,421.68)	(45,421.68)	0.0000	4.3300	(1,517.5595)	0.0000	5.4632	(19.1472)	0.0000	1	(13.6840)	01/06/2025
002929.ZK	12/27/2024	SDB3263186027	(8,094.00)	4.6182	(36,602.21)	(37,379.93)	0.0000	4.3300	(1,294.4341)	0.0000	13.2073	(40.3215)	0.0000	3	(27.1142)	01/06/2025
002929.ZK	12/26/2024	SDB3263186027	(12,500.00)	4.6308	(56,526.76)	(57,885.56)	0.0000	4.3300	(1,643.0000)	0.0000	6.7989	(26.4183)	0.0000	1	(19.6194)	01/06/2025
002929.ZK	12/26/2024	SDB3263186027	(400.00)	4.6308	(1,743.89)	(1,852.34)	0.0000	4.3300	(1,643.0000)	0.0000	0.2098	(0.8454)	0.0000	1	(0.6356)	01/06/2025
002929.ZK	12/26/2024	SDB3263186027	(2,800.00)	4.6308	(11,690.90)	(12,966.37)	0.0000	4.3300	(1,643.0000)	0.0000	1.4062	(5.9177)	0.0000	1	(4.5116)	01/06/2025
002929.ZK	12/26/2024	SDB3263186027	(900.00)	4.6308	(3,802.77)	(4,167.76)	0.0000	4.3300	(1,643.0000)	0.0000	0.4574	(1.9021)	0.0000	1	(1.4447)	01/06/2025
002929.ZK	12/26/2024	SDB3263186027	(2,700.00)	4.6308	(11,905.54)	(12,503.28)	0.0000	4.3300	(1,643.0000)	0.0000	1.4320	(5.7064)	0.0000	1	(4.2744)	01/06/2025
002929.ZK	12/26/2024	SDB3263186027	(2,800.00)	4.6308	(12,166.10)	(12,966.37)	0.0000	4.3300	(1,643.0000)	0.0000	1.4633	(5.9177)	0.0000	1	(4.4544)	01/06/2025
002929.ZK	12/26/2024	SDB3263186027	(1,000.00)	4.6308	(4,323.79)	(4,630.85)	0.0000	4.3300	(1,643.0000)	0.0000	0.5201	(2.1135)	0.0000	1	(1.5934)	01/06/2025
002929.ZK	12/26/2024	SDB3263186027	(200.00)	4.6308	(861.98)	(926.17)	0.0000	4.3300	(1,643.0000)	0.0000	0.1037	(0.4227)	0.0000	1	(0.3190)	01/06/2025
002929.ZK	12/26/2024	SDB3263186027	(19,200.00)	4.6308	(81,890.42)	(88,912.22)	0.0000	4.3300	(1,643.0000)	0.0000	9.8496	(40.5786)	0.0000	1	(30.7290)	01/06/2025
002929.ZK	12/24/2024	SDB3263186027	(12,500.00)	4.6308	(56,526.76)	(57,885.56)	0.0000	4.3300	(1,643.0000)	0.0000	13.5978	(52.8367)	0.0000	2	(39.2388)	01/06/2025
002929.ZK	12/24/2024	SDB3263186027	(400.00)	4.6308	(1,743.89)	(1,852.34)	0.0000	4.3300	(1,643.0000)	0.0000	0.4195	(1.6908)	0.0000	2	(1.2713)	01/06/2025
002929.ZK	12/24/2024	SDB3263186027	(2,800.00)	4.6308	(11,690.90)	(12,966.37)	0.0000	4.3300	(1,643.0000)	0.0000	2.8123	(11.8354)	0.0000	2	(9.0231)	01/06/2025
002929.ZK	12/24/2024	SDB3263186027	(900.00)	4.6308	(3,802.77)	(4,167.76)	0.0000	4.3300	(1,643.0000)	0.0000	0.9148	(3.8042)	0.0000	2	(2.8895)	01/06/2025
002929.ZK	12/24/2024	SDB3263186027	(2,700.00)	4.6308	(11,905.54)	(12,503.28)	0.0000	4.3300	(1,643.0000)	0.0000	2.8639	(11.4127)	0.0000	2	(8.5488)	01/06/2025
002929.ZK	12/24/2024	SDB3263186027	(2,800.00)	4.6308	(12,166.10)	(12,966.37)	0.0000	4.3300	(1,643.0000)	0.0000	2.9266	(11.8354)	0.0000	2	(8.9088)	01/06/2025
002929.ZK	12/24/2024	SDB3263186027	(1,000.00)	4.6308	(4,323.79)	(4,630.85)	0.0000	4.3300	(1,643.0000)	0.0000	1.0401	(4.2269)	0.0000	2	(3.1868)	01/06/2025
002929.ZK	12/24/2024	SDB3263186027	(200.00)	4.6308	(861.98)	(926.17)	0.0000	4.3300	(1,643.0000)	0.0000	0.2074	(0.8454)	0.0000	2	(0.6380)	01/06/2025
002929.ZK	12/24/2024	SDB3263186027	(19,200.00)	4.6308	(81,890.42)	(88,912.22)	0.0000	4.3300	(1,643.0000)	0.0000	19.6992	(81.1571)	0.0000	2	(61.4579)	01/06/2025
002929.ZK	12/23/2024	SDB3263186027	(2,800.00)	4.2234	(11,690.90)	(11,825.41)	0.0000	4.3300	(1,656.0020)	0.0000	1.4062	(5.4397)	0.0000	1	(4.0335)	01/06/2025
002929.ZK	12/23/2024	SDB3263186027	(900.00)	4.2234	(3,802.77)	(3,801.03)	0.0000	4.3300	(1,656.0020)	0.0000	0.4574	(1.7485)	0.0000	1	(1.2911)	01/06/2025
002929.ZK	12/23/2024	SDB3263186027	(2,700.00)	4.2234	(11,905.54)	(11,403.08)	0.0000	4.3300	(1,656.0020)	0.0000	1.4320	(5.2454)	0.0000	1	(3.8135)	01/06/2025
002929.ZK	12/23/2024	SDB3263186027	(2,800.00)	4.2234	(12,166.10)	(11,825.41)	0.0000	4.3300	(1,656.0020)	0.0000	1.4633	(5.4397)	0.0000	1	(3.9764)	01/06/2025
002929.ZK	12/23/2024	SDB3263186027	(1,000.00)	4.2234	(4,323.79)	(4,223.36)	0.0000	4.3300	(1,656.0020)	0.0000	0.5201	(1.9427)	0.0000	1	(1.4227)	01/06/2025
002929.ZK	12/23/2024	SDB3263186027	(200.00)	4.2234	(861.98)	(844.67)	0.0000	4.3300	(1,656.0020)	0.0000	0.1037	(0.3885)	0.0000	1	(0.2849)	01/06/2025
002929.ZK	12/23/2024	SDB3263186027	(30,800.00)	4.2234	(131,365.88)	(130,079.55)	0.0000	4.3300	(1,656.0020)	0.0000	15.8004	(59.8367)	0.0000	1	(44.0363)	01/06/2025
002929.ZK	12/23/2024	SDB3263186027	(6,700.00)	4.2234	(28,534.89)	(28,296.53)	0.0000	4.3300	(1,656.0020)	0.0000	3.4321	(13.0164)	0.0000	1	(9.5843)	01/06/2025
002929.ZK	12/20/2024	SDB3263186027	(2,700.00)	4.1704	(11,905.54)	(12,060.10)	0.0000	4.3300	(1,650.2262)	0.0000	4.2959	(15.4848)	0.0000	3	(11.1889)	01/06/2025
002929.ZK	12/20/2024	SDB3263186027	(2,800.00)	4.1704	(12,166.10)	(11,677.15)	0.0000	4.3300	(1,650.2262)	0.0000	4.3899	(16.0583)	0.0000	3	(11.6683)	01/06/2025
002929.ZK	12/20/2024	SDB3263186027	(1,000.00)	4.1704	(4,323.79)	(4,170.41)	0.0000	4.3300	(1,650.2262)	0.0000	1.5602	(5.7351)	0.0000	3	(4.1749)	01/06/2025
002929.ZK	12/20/2024	SDB3263186027	(200.00)	4.1704	(861.98)	(834.08)	0.0000	4.3300	(1,650.2262)	0.0000	0.3110	(1.1470)	0.0000	3	(0.8360)	01/06/2025
002929.ZK	12/20/2024	SDB3263186027	(30,800.00)	4.1704	(131,365.88)	(128,448.60)	0.0000	4.3300	(1,650.2262)	0.0000	47.4012	(176.6410)	0.0000	3	(129.2398)	01/06/2025
002929.ZK	12/20/2024	SDB3263186027	(6,700.00)	4.1704	(28,534.89)	(27,941.74)	0.0000	4.3300	(1,650.2262)	0.0000	10.2963	(38.4252)	0.0000	3	(28.1288)	01/06/2025
002929.ZK	12/19/2024	SDB3263186027	(2,700.00)	4.3678	(11,905.54)	(11,793.18)	0.0000	4.5800	(1,650.2262)	0.0000	1.5146	(5.4059)	0.0000	1	(3.8913)	01/06/2025
002929.ZK	12/19/2024	SDB3263186027	(2,800.00)	4.3678	(12,166.10)	(12,229.96)	0.0000	4.5800	(1,650.2262)	0.0000	1.5478	(5.6062)	0.0000	1	(4.0584)	01/06/2025
002929.ZK	12/19/2024	SDB3263186027	(1,000.00)	4.3678	(4,323.79)	(4,367.84)	0.0000	4.5800	(1,650.2262)	0.0000	0.5501	(2.0022)	0.0000	1	(1.4521)	01/06/2025
002929.ZK	12/19/2024	SDB3263186027	(200.00)	4.3678	(861.98)	(873.57)	0.0000	4.5800	(1,650.2262)	0.0000	0.1097	(0.4004)	0.0000	1	(0.2908)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
RUNJIAN COMMUNICATION CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002929.ZK	12/19/2024	SDB3263186027	(30,800.00)	4.3678	(131,365.88)	(134,529.56)	0.0000	4.5800	(1,650.2262)	0.0000	16.7127	(61.6678)	0.0000	1	(44.9552)	01/06/2025
002929.ZK	12/19/2024	SDB3263186027	(6,700.00)	4.3678	(28,534.89)	(29,264.55)	0.0000	4.5800	(1,650.2262)	0.0000	3.6303	(13.4148)	0.0000	1	(9.7845)	01/06/2025
002929.ZK	12/18/2024	SDB3263186027	(2,700.00)	4.4370	(11,905.54)	(11,980.00)	0.0000	4.5800	(1,662.6889)	0.0000	1.5146	(5.5331)	0.0000	1	(4.0184)	01/06/2025
002929.ZK	12/18/2024	SDB3263186027	(2,800.00)	4.4370	(12,166.10)	(12,423.70)	0.0000	4.5800	(1,662.6889)	0.0000	1.5478	(5.7380)	0.0000	1	(4.1902)	01/06/2025
002929.ZK	12/18/2024	SDB3263186027	(1,000.00)	4.4370	(4,323.79)	(4,437.04)	0.0000	4.5800	(1,662.6889)	0.0000	0.5501	(2.0493)	0.0000	1	(1.4992)	01/06/2025
002929.ZK	12/18/2024	SDB3263186027	(200.00)	4.4370	(861.98)	(887.41)	0.0000	4.5800	(1,662.6889)	0.0000	0.1097	(0.4099)	0.0000	1	(0.3002)	01/06/2025
002929.ZK	12/18/2024	SDB3263186027	(30,800.00)	4.4370	(131,365.88)	(136,660.71)	0.0000	4.5800	(1,662.6889)	0.0000	16.7127	(63.1178)	0.0000	1	(46.4052)	01/06/2025
002929.ZK	12/18/2024	SDB3263186027	(8,800.00)	4.4370	(37,478.66)	(39,045.92)	0.0000	4.5800	(1,662.6889)	0.0000	4.7681	(18.0337)	0.0000	1	(13.2656)	01/06/2025
002929.ZK	12/17/2024	SDB3263186027	(1,000.00)	4.3255	(4,323.79)	(4,325.54)	0.0000	4.5800	(1,687.7929)	0.0000	0.5501	(2.0279)	0.0000	1	(1.4779)	01/06/2025
002929.ZK	12/17/2024	SDB3263186027	(200.00)	4.3255	(861.98)	(865.11)	0.0000	4.5800	(1,687.7929)	0.0000	0.1097	(0.4056)	0.0000	1	(0.2959)	01/06/2025
002929.ZK	12/17/2024	SDB3263186027	(30,800.00)	4.3255	(131,365.88)	(133,226.54)	0.0000	4.5800	(1,687.7929)	0.0000	16.7127	(62.4608)	0.0000	1	(45.7481)	01/06/2025
002929.ZK	12/17/2024	SDB3263186027	(9,100.00)	4.3255	(38,756.34)	(39,362.39)	0.0000	4.5800	(1,687.7929)	0.0000	4.9307	(18.4543)	0.0000	1	(13.5237)	01/06/2025
002929.ZK	12/17/2024	SDB3263186027	(7,100.00)	4.3255	(30,631.13)	(30,711.31)	0.0000	4.5800	(1,687.7929)	0.0000	3.8970	(14.3984)	0.0000	1	(10.5015)	01/06/2025
002929.ZK	12/17/2024	SDB3263186027	(3,000.00)	4.3255	(12,905.66)	(12,976.61)	0.0000	4.5800	(1,687.7929)	0.0000	1.6419	(6.0838)	0.0000	1	(4.4420)	01/06/2025
002929.ZK	12/16/2024	SDB3263186027	(30,800.00)	4.2940	(131,365.88)	(132,254.95)	0.0000	4.5800	(1,818.3962)	0.0000	16.7127	(66.8033)	0.0000	1	(50.0906)	01/06/2025
002929.ZK	12/16/2024	SDB3263186027	(9,100.00)	4.2940	(38,756.34)	(39,075.33)	0.0000	4.5800	(1,818.3962)	0.0000	4.9307	(14.8067)	0.0000	1	(14.8067)	01/06/2025
002929.ZK	12/16/2024	SDB3263186027	(7,100.00)	4.2940	(30,631.13)	(30,487.34)	0.0000	4.5800	(1,818.3962)	0.0000	3.8970	(15.3995)	0.0000	1	(11.5025)	01/06/2025
002929.ZK	12/16/2024	SDB3263186027	(6,300.00)	4.2940	(27,101.89)	(27,052.15)	0.0000	4.5800	(1,818.3962)	0.0000	3.4480	(13.6643)	0.0000	1	(10.2163)	01/06/2025
002929.ZK	12/16/2024	SDB3263186027	(11,000.00)	4.2940	(45,566.60)	(47,233.91)	0.0000	4.5800	(1,818.3962)	0.0000	5.7971	(23.8583)	0.0000	1	(18.0612)	01/06/2025
002929.ZK	12/16/2024	SDB3263186027	(900.00)	4.2940	(3,720.91)	(3,864.59)	0.0000	4.5800	(1,818.3962)	0.0000	0.4734	(1.9520)	0.0000	1	(1.4787)	01/06/2025
002929.ZK	12/16/2024	SDB3263186027	(14,300.00)	4.2940	(59,052.75)	(61,404.09)	0.0000	4.5800	(1,818.3962)	0.0000	7.5128	(31.0158)	0.0000	1	(23.5030)	01/06/2025
002929.ZK	12/13/2024	SDB3263186027	(7,100.00)	4.2561	(30,631.13)	(30,218.19)	0.0000	4.5800	(1,912.5000)	0.0000	11.6909	(48.1602)	0.0000	3	(36.4694)	01/06/2025
002929.ZK	12/13/2024	SDB3263186027	(6,300.00)	4.2561	(27,101.89)	(26,813.32)	0.0000	4.5800	(1,912.5000)	0.0000	10.3439	(42.7337)	0.0000	3	(32.3898)	01/06/2025
002929.ZK	12/13/2024	SDB3263186027	(11,000.00)	4.2561	(45,566.60)	(46,816.91)	0.0000	4.5800	(1,912.5000)	0.0000	17.3913	(74.6145)	0.0000	3	(57.2232)	01/06/2025
002929.ZK	12/13/2024	SDB3263186027	(900.00)	4.2561	(3,720.91)	(3,830.47)	0.0000	4.5800	(1,912.5000)	0.0000	1.4201	(6.1048)	0.0000	3	(4.6847)	01/06/2025
002929.ZK	12/13/2024	SDB3263186027	(14,300.00)	4.2561	(59,052.75)	(60,861.99)	0.0000	4.5800	(1,912.5000)	0.0000	22.5385	(96.9988)	0.0000	3	(74.4603)	01/06/2025
002929.ZK	12/12/2024	SDB3263186027	(11,000.00)	4.2555	(45,566.60)	(46,810.75)	0.0000	4.5800	(1,906.1068)	0.0000	5.7971	(24.7851)	0.0000	1	(18.9880)	01/06/2025
002929.ZK	12/12/2024	SDB3263186027	(900.00)	4.2555	(3,720.91)	(3,829.97)	0.0000	4.5800	(1,906.1068)	0.0000	0.4734	(2.0279)	0.0000	1	(1.5545)	01/06/2025
002929.ZK	12/12/2024	SDB3263186027	(14,300.00)	4.2555	(59,052.75)	(60,853.98)	0.0000	4.5800	(1,906.1068)	0.0000	7.5128	(32.2206)	0.0000	1	(24.7078)	01/06/2025
002929.ZK	12/11/2024	SDB3263186027	(11,000.00)	4.2364	(45,566.60)	(46,600.03)	0.0000	4.5800	(1,906.1068)	0.0000	5.7971	(24.6735)	0.0000	1	(18.8764)	01/06/2025
002929.ZK	12/11/2024	SDB3263186027	(900.00)	4.2364	(3,720.91)	(3,812.73)	0.0000	4.5800	(1,906.1068)	0.0000	0.4734	(2.0187)	0.0000	1	(1.5454)	01/06/2025
002929.ZK	12/11/2024	SDB3263186027	(14,300.00)	4.2364	(59,052.75)	(60,580.03)	0.0000	4.5800	(1,906.1068)	0.0000	7.5128	(32.0756)	0.0000	1	(24.5627)	01/06/2025
002929.ZK	12/10/2024	SDB3263186027	(11,000.00)	4.1440	(45,566.60)	(45,583.87)	0.0000	4.5800	(2,019.2118)	0.0000	5.7971	(25.5676)	0.0000	1	(19.7706)	01/06/2025
002929.ZK	12/10/2024	SDB3263186027	(900.00)	4.1440	(3,720.91)	(3,729.59)	0.0000	4.5800	(2,019.2118)	0.0000	0.4734	(2.0919)	0.0000	1	(1.6185)	01/06/2025
002929.ZK	12/10/2024	SDB3263186027	(18,800.00)	4.1440	(77,635.78)	(77,906.97)	0.0000	4.5800	(2,019.2118)	0.0000	9.8770	(43.6974)	0.0000	1	(33.8204)	01/06/2025
002929.ZK	12/10/2024	SDB3263186027	(3,800.00)	4.1440	(15,604.58)	(15,747.15)	0.0000	4.5800	(2,019.2118)	0.0000	1.9852	(8.8325)	0.0000	1	(6.8472)	01/06/2025
002929.ZK	12/10/2024	SDB3263186027	(6,100.00)	4.1440	(25,137.95)	(25,278.33)	0.0000	4.5800	(2,019.2118)	0.0000	3.1981	(14.1784)	0.0000	1	(10.9803)	01/06/2025
002929.ZK	12/09/2024	SDB3263186027	(11,000.00)	4.0343	(45,566.60)	(44,377.49)	0.0000	4.5800	(2,047.9872)	0.0000	5.7971	(25.2457)	0.0000	1	(19.4486)	01/06/2025
002929.ZK	12/09/2024	SDB3263186027	(900.00)	4.0343	(3,720.91)	(3,630.89)	0.0000	4.5800	(2,047.9872)	0.0000	0.4734	(2.0656)	0.0000	1	(1.5922)	01/06/2025
002929.ZK	12/09/2024	SDB3263186027	(18,800.00)	4.0343	(77,635.78)	(75,845.16)	0.0000	4.5800	(2,047.9872)	0.0000	9.8770	(43.1472)	0.0000	1	(33.2702)	01/06/2025
002929.ZK	12/09/2024	SDB3263186027	(3,800.00)	4.0343	(15,604.58)	(15,330.40)	0.0000	4.5800	(2,047.9872)	0.0000	1.9852	(8.7212)	0.0000	1	(6.7360)	01/06/2025
002929.ZK	12/09/2024	SDB3263186027	(6,100.00)	4.0343	(25,137.95)	(24,609.33)	0.0000	4.5800	(2,047.9872)	0.0000	3.1981	(13.9999)	0.0000	1	(10.8018)	01/06/2025
002929.ZK	12/09/2024	SDB3263186027	(3,700.00)	4.0343	(15,247.61)	(14,926.97)	0.0000	4.5800	(2,047.9872)	0.0000	1.9398	(8.4917)	0.0000	1	(6.5519)	01/06/2025
002929.ZK	12/09/2024	SDB3263186027	(2,900.00)	4.0343	(11,950.83)	(11,699.52)	0.0000	4.5800	(2,047.9872)	0.0000	1.5204	(6.6557)	0.0000	1	(5.1353)	01/06/2025
002929.ZK	12/06/2024	SDB3263186027	(11,000.00)	4.1345	(45,566.60)	(45,479.83)	0.0000	4.5800	(2,074.4594)	0.0000	17.3913	(78.6217)	0.0000	3	(61.2305)	01/06/2025
002929.ZK	12/06/2024	SDB3263186027	(900.00)	4.1345	(3,720.91)	(3,721.08)	0.0000	4.5800	(2,074.4594)	0.0000	1.4201	(6.4327)	0.0000	3	(5.0125)	01/06/2025
002929.ZK	12/06/2024	SDB3263186027	(18,800.00)	4.1345	(77,635.78)	(77,729.16)	0.0000	4.5800	(2,074.4594)	0.0000	29.6310	(134.3717)	0.0000	3	(104.7407)	01/06/2025
002929.ZK	12/06/2024	SDB3263186027	(3,800.00)	4.1345	(15,604.58)	(15,711.21)	0.0000	4.5800	(2,074.4594)	0.0000	5.9557	(27.1602)	0.0000	3	(21.2045)	01/06/2025
002929.ZK	12/06/2024	SDB3263186027	(6,100.00)	4.1345	(25,137.95)	(25,220.63)	0.0000	4.5800	(2,074.4594)	0.0000	9.5943	(43.5993)	0.0000	3	(34.0050)	01/06/2025
002929.ZK	12/06/2024	SDB3263186027	(3,700.00)	4.1345	(15,247.61)	(15,297.76)	0.0000	4.5800	(2,074.4594)	0.0000	5.8195	(26.4455)	0.0000	3	(20.6260)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
RUNJIAN COMMUNICATION CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002929.ZK	12/06/2024	SDB3263186027	(3,800.00)	4.1345	(15,659.71)	(15,711.21)	0.0000	4.5800	(2,074.4594)	0.0000	5.9768	(27.1602)	0.0000	3	(21.1834)	01/06/2025
002929.ZK	12/06/2024	SDB3263186027	(7,400.00)	4.1345	(30,495.22)	(30,595.52)	0.0000	4.5800	(2,074.4594)	0.0000	11.6390	(52.8910)	0.0000	3	(41.2520)	01/06/2025
002929.ZK	12/05/2024	SDB3263186027	(18,800.00)	4.1748	(77,635.78)	(78,486.52)	0.0000	4.5800	(2,101.6055)	0.0000	9.8770	(45.8188)	0.0000	1	(35.9418)	01/06/2025
002929.ZK	12/05/2024	SDB3263186027	(3,800.00)	4.1748	(15,604.58)	(15,864.30)	0.0000	4.5800	(2,101.6055)	0.0000	1.9852	(9.2612)	0.0000	1	(7.2760)	01/06/2025
002929.ZK	12/05/2024	SDB3263186027	(6,100.00)	4.1748	(25,137.95)	(25,466.37)	0.0000	4.5800	(2,101.6055)	0.0000	3.1981	(14.8667)	0.0000	1	(11.6686)	01/06/2025
002929.ZK	12/05/2024	SDB3263186027	(3,700.00)	4.1748	(15,247.61)	(15,446.82)	0.0000	4.5800	(2,101.6055)	0.0000	1.9398	(9.0175)	0.0000	1	(7.0777)	01/06/2025
002929.ZK	12/05/2024	SDB3263186027	(3,800.00)	4.1748	(15,659.71)	(15,864.30)	0.0000	4.5800	(2,101.6055)	0.0000	1.9923	(9.2612)	0.0000	1	(7.2690)	01/06/2025
002929.ZK	12/05/2024	SDB3263186027	(7,400.00)	4.1748	(30,495.22)	(30,893.63)	0.0000	4.5800	(2,101.6055)	0.0000	3.8797	(18.0351)	0.0000	1	(14.1554)	01/06/2025
002929.ZK	12/04/2024	SDB3263186027	(6,100.00)	4.1210	(25,137.95)	(25,137.95)	0.0000	4.5800	(1,968.8095)	0.0000	3.1981	(13.7477)	0.0000	1	(10.5496)	01/06/2025
002929.ZK	12/04/2024	SDB3263186027	(3,700.00)	4.1210	(15,247.61)	(15,247.61)	0.0000	4.5800	(1,968.8095)	0.0000	1.9398	(8.3388)	0.0000	1	(6.3990)	01/06/2025
002929.ZK	12/04/2024	SDB3263186027	(3,800.00)	4.1210	(15,659.71)	(15,659.71)	0.0000	4.5800	(1,968.8095)	0.0000	1.9923	(8.5642)	0.0000	1	(6.5719)	01/06/2025
002929.ZK	12/04/2024	SDB3263186027	(7,400.00)	4.1210	(30,495.22)	(30,495.22)	0.0000	4.5800	(1,968.8095)	0.0000	3.8797	(16.6776)	0.0000	1	(12.7979)	01/06/2025
TOTAL RUNJIAN COMMUNICATION CO.,LTD. CMN CLASS A SERIES NORTHBOUND											618.5871	(2,498.5234)	0.0000		(1,879.9363)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SAIC MOTOR CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND																
600104.SH	01/03/2025	SDB3264921647	(16,700.00)	2.7531	(45,976.00)	(45,976.00)	0.0000	4.3300	(1,475.0000)	0.0000	16.5897	(56.5122)	0.0000	3	(39.9225)	01/06/2025
600104.SH	01/03/2025	SDB3264921647	(41,100.00)	2.7531	(113,150.52)	(113,150.52)	0.0000	4.3300	(1,475.0000)	0.0000	40.8285	(139.0808)	0.0000	3	(98.2524)	01/06/2025
600104.SH	01/03/2025	SDB3264921647	(13,900.00)	2.6862	(37,337.86)	(37,337.86)	0.0000	4.3300	(1,475.0000)	0.0000	13.4727	(45.8945)	0.0000	3	(32.4217)	01/06/2025
600104.SH	12/30/2024	SDB3264520288	(2,800.00)	2.4817	(7,089.02)	(6,948.88)	0.0000	4.3300	(1,450.0000)	0.0000	0.8527	(2.7989)	0.0000	1	(1.9462)	01/06/2025
600104.SH	12/30/2024	SDB3264520288	(3,400.00)	2.4817	(8,518.28)	(8,437.93)	0.0000	4.3300	(1,450.0000)	0.0000	1.0246	(3.3986)	0.0000	1	(2.3740)	01/06/2025
600104.SH	12/27/2024	SDB3264520288	(2,800.00)	2.4891	(7,089.02)	(6,969.35)	0.0000	4.3300	(1,450.0000)	0.0000	2.5580	(8.4213)	0.0000	3	(5.8633)	01/06/2025
600104.SH	12/27/2024	SDB3264520288	(3,500.00)	2.4891	(8,768.82)	(8,711.69)	0.0000	4.3300	(1,450.0000)	0.0000	3.1641	(10.5266)	0.0000	3	(7.3625)	01/06/2025
600104.SH	12/26/2024	SDB3264520288	(2,800.00)	2.5318	(7,089.02)	(7,089.02)	0.0000	4.3300	(1,450.0000)	0.0000	0.8527	(2.8553)	0.0000	1	(2.0026)	01/06/2025
600104.SH	12/26/2024	SDB3264520288	(3,500.00)	2.5054	(8,768.82)	(8,768.82)	0.0000	4.3300	(1,450.0000)	0.0000	1.0547	(3.5319)	0.0000	1	(2.4772)	01/06/2025
600104.SH	12/24/2024	SDB3264520288	(2,800.00)	2.5318	(7,089.02)	(7,089.02)	0.0000	4.3300	(1,450.0000)	0.0000	1.7053	(5.7106)	0.0000	2	(4.0053)	01/06/2025
600104.SH	12/24/2024	SDB3264520288	(3,500.00)	2.5054	(8,768.82)	(8,768.82)	0.0000	4.3300	(1,450.0000)	0.0000	2.1094	(7.0638)	0.0000	2	(4.9544)	01/06/2025
600104.SH	12/11/2024	SDB3260489634	(11,300.00)	2.4452	(28,682.96)	(27,630.42)	0.0000	4.5800	(1,471.4112)	0.0000	3.6491	(11.2933)	0.0000	1	(7.6441)	01/06/2025
600104.SH	12/11/2024	SDB3260489634	(28,100.00)	2.4452	(71,563.23)	(68,709.28)	0.0000	4.5800	(1,471.4112)	0.0000	9.1044	(28.0832)	0.0000	1	(18.9788)	01/06/2025
600104.SH	12/11/2024	SDB3260489634	(82,400.00)	2.4452	(200,188.25)	(201,482.01)	0.0000	4.5800	(1,471.4112)	0.0000	25.4684	(82.3508)	0.0000	1	(56.8824)	01/06/2025
600104.SH	12/11/2024	SDB3260489634	(2,200.00)	2.4452	(5,344.83)	(5,379.37)	0.0000	4.5800	(1,471.4112)	0.0000	0.6800	(2.1987)	0.0000	1	(1.5187)	01/06/2025
600104.SH	12/10/2024	SDB3260489634	(11,300.00)	2.5125	(28,682.96)	(28,391.34)	0.0000	4.5800	(1,471.4112)	0.0000	3.6491	(11.6043)	0.0000	1	(7.9552)	01/06/2025
600104.SH	12/10/2024	SDB3260489634	(28,100.00)	2.5125	(71,563.23)	(70,601.47)	0.0000	4.5800	(1,471.4112)	0.0000	9.1044	(28.8566)	0.0000	1	(19.7522)	01/06/2025
600104.SH	12/10/2024	SDB3260489634	(82,400.00)	2.5125	(200,188.25)	(207,030.66)	0.0000	4.5800	(1,471.4112)	0.0000	25.4684	(84.6187)	0.0000	1	(59.1503)	01/06/2025
600104.SH	12/10/2024	SDB3260489634	(2,200.00)	2.5125	(5,344.83)	(5,527.52)	0.0000	4.5800	(1,471.4112)	0.0000	0.6800	(2.2592)	0.0000	1	(1.5793)	01/06/2025
600104.SH	12/09/2024	SDB3260489634	(11,300.00)	2.4502	(28,682.96)	(27,687.71)	0.0000	4.5800	(1,471.5557)	0.0000	3.6491	(11.3178)	0.0000	1	(7.6687)	01/06/2025
600104.SH	12/09/2024	SDB3260489634	(28,100.00)	2.4502	(71,563.23)	(68,851.74)	0.0000	4.5800	(1,471.5557)	0.0000	9.1044	(28.1442)	0.0000	1	(19.0398)	01/06/2025
600104.SH	12/09/2024	SDB3260489634	(87,600.00)	2.4502	(212,821.48)	(214,641.02)	0.0000	4.5800	(1,471.5557)	0.0000	27.0756	(87.7378)	0.0000	1	(60.6622)	01/06/2025
600104.SH	12/09/2024	SDB3260489634	(2,200.00)	2.4502	(5,344.83)	(5,390.53)	0.0000	4.5800	(1,471.5557)	0.0000	0.6800	(2.2035)	0.0000	1	(1.5235)	01/06/2025
600104.SH	12/06/2024	SDB3260489634	(87,600.00)	2.5933	(212,821.48)	(227,175.53)	0.0000	4.5800	(1,470.0445)	0.0000	81.2269	(278.2985)	0.0000	3	(197.0716)	01/06/2025
600104.SH	12/06/2024	SDB3260489634	(2,200.00)	2.5933	(5,344.83)	(5,705.32)	0.0000	4.5800	(1,470.0445)	0.0000	2.0399	(6.9892)	0.0000	3	(4.9493)	01/06/2025
600104.SH	12/05/2024	SDB3260489634	(87,600.00)	2.6075	(212,821.48)	(228,420.85)	0.0000	4.5800	(1,470.0445)	0.0000	27.0756	(93.2747)	0.0000	1	(66.1991)	01/06/2025
600104.SH	12/05/2024	SDB3260489634	(2,200.00)	2.6075	(5,344.83)	(5,736.60)	0.0000	4.5800	(1,470.0445)	0.0000	0.6800	(2.3425)	0.0000	1	(1.6625)	01/06/2025
600104.SH	12/04/2024	SDB3260489634	(92,100.00)	2.4295	(223,754.09)	(223,754.09)	0.0000	4.5800	(1,470.2810)	0.0000	28.4665	(91.3837)	0.0000	1	(62.9172)	01/06/2025
600104.SH	12/04/2024	SDB3260489634	(2,200.00)	2.4295	(5,344.83)	(5,344.83)	0.0000	4.5800	(1,470.2810)	0.0000	0.6800	(2.1829)	0.0000	1	(1.5029)	01/06/2025
TOTAL SAIC MOTOR CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND											342.6940	(1,140.9339)	0.0000		(798.2399)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SANSURE BIOTECH INC. CMN CLASS A SERIES NORTHBOUND																
688289.SH	01/03/2025	SDB3260123550	(400.00)	3.1890	(1,212.80)	(1,275.60)	0.0000	4.3300	(255.0282)	0.0000	0.4376	(0.2711)	0.0000	3	0.1665	01/06/2025
688289.SH	01/03/2025	SDB3260123550	(12,433.00)	3.1890	(37,696.84)	(39,648.85)	0.0000	4.3300	(255.0282)	0.0000	13.6023	(8.4263)	0.0000	3	5.1760	01/06/2025
688289.SH	01/03/2025	SDB3260123550	(2,267.00)	3.1890	(6,873.54)	(7,229.47)	0.0000	4.3300	(255.0282)	0.0000	2.4802	(1.5364)	0.0000	3	0.9438	01/06/2025
688289.SH	01/03/2025	SDB3260123550	(1,500.00)	3.1890	(4,548.00)	(4,783.50)	0.0000	4.3300	(255.0282)	0.0000	1.6411	(1.0166)	0.0000	3	0.6245	01/06/2025
688289.SH	01/03/2025	SDB3260123550	(400.00)	3.1890	(1,212.80)	(1,275.60)	0.0000	4.3300	(255.0282)	0.0000	0.4376	(0.2711)	0.0000	3	0.1665	01/06/2025
688289.SH	01/03/2025	SDB3260123550	(822.00)	3.1890	(2,492.30)	(2,621.36)	0.0000	4.3300	(255.0282)	0.0000	0.8993	(0.5571)	0.0000	3	0.3422	01/06/2025
688289.SH	01/03/2025	SDB3260123550	(1,278.00)	3.1890	(3,874.89)	(4,075.54)	0.0000	4.3300	(255.0282)	0.0000	1.3982	(0.8661)	0.0000	3	0.5320	01/06/2025
688289.SH	01/03/2025	SDB3260123550	(24,053.00)	3.1890	(72,928.67)	(76,705.04)	0.0000	4.3300	(255.0282)	0.0000	26.3151	(16.3016)	0.0000	3	10.0135	01/06/2025
688289.SH	01/03/2025	SDB3260123550	(2,600.00)	3.1890	(7,883.20)	(8,291.40)	0.0000	4.3300	(255.0282)	0.0000	2.8445	(1.7621)	0.0000	3	1.0824	01/06/2025
688289.SH	01/03/2025	SDB3260123550	(1,400.00)	3.1890	(4,244.80)	(4,464.60)	0.0000	4.3300	(255.0282)	0.0000	1.5317	(0.9488)	0.0000	3	0.5828	01/06/2025
688289.SH	01/03/2025	SDB3260123550	(14,362.00)	3.1890	(43,545.57)	(45,800.43)	0.0000	4.3300	(255.0282)	0.0000	15.7127	(9.7337)	0.0000	3	5.9790	01/06/2025
688289.SH	01/03/2025	SDB3260123550	(7,438.00)	3.1890	(22,552.01)	(23,719.79)	0.0000	4.3300	(255.0282)	0.0000	8.1375	(5.0410)	0.0000	3	3.0965	01/06/2025
688289.SH	01/03/2025	SDB3260123550	(1,021.00)	3.1890	(3,095.67)	(3,255.97)	0.0000	4.3300	(255.0282)	0.0000	1.1170	(0.6920)	0.0000	3	0.4251	01/06/2025
688289.SH	01/03/2025	SDB3260123550	(1,079.00)	3.1890	(3,271.53)	(3,440.93)	0.0000	4.3300	(255.0282)	0.0000	1.1805	(0.7313)	0.0000	3	0.4492	01/06/2025
688289.SH	01/03/2025	SDB3260123550	(1,000.00)	3.1890	(3,032.00)	(3,189.00)	0.0000	4.3300	(255.0282)	0.0000	1.0940	(0.6777)	0.0000	3	0.4163	01/06/2025
688289.SH	01/03/2025	SDB3260123550	(2,700.00)	3.1890	(8,186.40)	(8,610.30)	0.0000	4.3300	(255.0282)	0.0000	2.9539	(1.8299)	0.0000	3	1.1240	01/06/2025
688289.SH	01/02/2025	SDB3260123550	(400.00)	3.2587	(1,212.80)	(1,303.49)	0.0000	4.3300	(282.0733)	0.0000	0.1459	(0.1021)	0.0000	1	0.0437	01/06/2025
688289.SH	01/02/2025	SDB3260123550	(12,433.00)	3.2587	(37,696.84)	(40,515.84)	0.0000	4.3300	(282.0733)	0.0000	4.5341	(3.1746)	0.0000	1	1.3595	01/06/2025
688289.SH	01/02/2025	SDB3260123550	(2,267.00)	3.2587	(6,873.54)	(7,387.55)	0.0000	4.3300	(282.0733)	0.0000	0.8267	(0.5788)	0.0000	1	0.2479	01/06/2025
688289.SH	01/02/2025	SDB3260123550	(1,500.00)	3.2587	(4,548.00)	(4,888.10)	0.0000	4.3300	(282.0733)	0.0000	0.5470	(0.3830)	0.0000	1	0.1640	01/06/2025
688289.SH	01/02/2025	SDB3260123550	(400.00)	3.2587	(1,212.80)	(1,303.49)	0.0000	4.3300	(282.0733)	0.0000	0.1459	(0.1021)	0.0000	1	0.0437	01/06/2025
688289.SH	01/02/2025	SDB3260123550	(822.00)	3.2587	(2,492.30)	(2,678.68)	0.0000	4.3300	(282.0733)	0.0000	0.2998	(0.2099)	0.0000	1	0.0899	01/06/2025
688289.SH	01/02/2025	SDB3260123550	(1,278.00)	3.2587	(3,874.89)	(4,164.66)	0.0000	4.3300	(282.0733)	0.0000	0.4661	(0.3263)	0.0000	1	0.1397	01/06/2025
688289.SH	01/02/2025	SDB3260123550	(3,070.00)	3.2587	(9,308.24)	(10,004.31)	0.0000	4.3300	(282.0733)	0.0000	1.1196	(0.7839)	0.0000	1	0.3357	01/06/2025
688289.SH	01/02/2025	SDB3260123550	(24,983.00)	3.2587	(75,748.43)	(81,412.95)	0.0000	4.3300	(282.0733)	0.0000	9.1109	(6.3790)	0.0000	1	2.7318	01/06/2025
688289.SH	01/02/2025	SDB3260123550	(2,600.00)	3.2587	(7,883.20)	(8,472.71)	0.0000	4.3300	(282.0733)	0.0000	0.9482	(0.6639)	0.0000	1	0.2843	01/06/2025
688289.SH	01/02/2025	SDB3260123550	(1,400.00)	3.2587	(4,244.80)	(4,562.23)	0.0000	4.3300	(282.0733)	0.0000	0.5106	(0.3575)	0.0000	1	0.1531	01/06/2025
688289.SH	01/02/2025	SDB3260123550	(14,362.00)	3.2587	(43,545.57)	(46,801.94)	0.0000	4.3300	(282.0733)	0.0000	5.2376	(3.6671)	0.0000	1	1.5705	01/06/2025
688289.SH	01/02/2025	SDB3260123550	(7,438.00)	3.2587	(22,552.01)	(24,238.46)	0.0000	4.3300	(282.0733)	0.0000	2.7125	(1.8992)	0.0000	1	0.8133	01/06/2025
688289.SH	01/02/2025	SDB3260123550	(1,021.00)	3.2587	(3,095.67)	(3,327.17)	0.0000	4.3300	(282.0733)	0.0000	0.3723	(0.2607)	0.0000	1	0.1116	01/06/2025
688289.SH	01/02/2025	SDB3260123550	(1,079.00)	3.2587	(3,271.53)	(3,516.17)	0.0000	4.3300	(282.0733)	0.0000	0.3935	(0.2755)	0.0000	1	0.1180	01/06/2025
688289.SH	01/02/2025	SDB3260123550	(1,000.00)	3.2587	(3,032.00)	(3,258.73)	0.0000	4.3300	(282.0733)	0.0000	0.3647	(0.2553)	0.0000	1	0.1093	01/06/2025
688289.SH	01/02/2025	SDB3260123550	(2,700.00)	3.2587	(8,186.40)	(8,798.58)	0.0000	4.3300	(282.0733)	0.0000	0.9846	(0.6894)	0.0000	1	0.2952	01/06/2025
688289.SH	12/31/2024	SDB3260123550	(400.00)	0.0380	(1,212.80)	(1,215.22)	0.0000	4.3300	(282.0733)	0.0000	0.2917	(0.1904)	0.0000	2	0.1013	01/06/2025
688289.SH	12/31/2024	SDB3260123550	(12,433.00)	0.0380	(37,696.84)	(37,771.96)	0.0000	4.3300	(282.0733)	0.0000	9.0682	(5.9191)	0.0000	2	3.1490	01/06/2025
688289.SH	12/31/2024	SDB3260123550	(2,267.00)	0.0380	(6,873.54)	(6,887.24)	0.0000	4.3300	(282.0733)	0.0000	1.6535	(1.0793)	0.0000	2	0.5742	01/06/2025
688289.SH	12/31/2024	SDB3260123550	(1,500.00)	0.0380	(4,548.00)	(4,557.06)	0.0000	4.3300	(282.0733)	0.0000	1.0940	(0.7141)	0.0000	2	0.3799	01/06/2025
688289.SH	12/31/2024	SDB3260123550	(400.00)	0.0380	(1,212.80)	(1,215.22)	0.0000	4.3300	(282.0733)	0.0000	0.2917	(0.1904)	0.0000	2	0.1013	01/06/2025
688289.SH	12/31/2024	SDB3260123550	(822.00)	0.0380	(2,492.30)	(2,497.27)	0.0000	4.3300	(282.0733)	0.0000	0.5995	(0.3913)	0.0000	2	0.2082	01/06/2025
688289.SH	12/31/2024	SDB3260123550	(1,278.00)	0.0380	(3,874.89)	(3,882.62)	0.0000	4.3300	(282.0733)	0.0000	0.9321	(0.6084)	0.0000	2	0.3237	01/06/2025
688289.SH	12/31/2024	SDB3260123550	(3,070.00)	0.0380	(9,308.24)	(9,326.79)	0.0000	4.3300	(282.0733)	0.0000	2.2391	(1.4616)	0.0000	2	0.7776	01/06/2025
688289.SH	12/31/2024	SDB3260123550	(24,983.00)	0.0380	(75,748.43)	(75,899.38)	0.0000	4.3300	(282.0733)	0.0000	18.2217	(11.8940)	0.0000	2	6.3277	01/06/2025
688289.SH	12/31/2024	SDB3260123550	(2,600.00)	0.0380	(7,883.20)	(7,898.91)	0.0000	4.3300	(282.0733)	0.0000	1.8963	(1.2378)	0.0000	2	0.6585	01/06/2025
688289.SH	12/31/2024	SDB3260123550	(1,400.00)	0.0380	(4,244.80)	(4,253.26)	0.0000	4.3300	(282.0733)	0.0000	1.0211	(0.6665)	0.0000	2	0.3546	01/06/2025
688289.SH	12/31/2024	SDB3260123550	(14,362.00)	0.0380	(43,545.57)	(43,632.34)	0.0000	4.3300	(282.0733)	0.0000	10.4751	(6.8375)	0.0000	2	3.6376	01/06/2025
688289.SH	12/31/2024	SDB3260123550	(7,438.00)	0.0380	(22,552.01)	(22,596.95)	0.0000	4.3300	(282.0733)	0.0000	5.4250	(3.5411)	0.0000	2	1.8839	01/06/2025
688289.SH	12/31/2024	SDB3260123550	(1,021.00)	0.0380	(3,095.67)	(3,101.84)	0.0000	4.3300	(282.0733)	0.0000	0.7447	(0.4861)	0.0000	2	0.2586	01/06/2025
688289.SH	12/31/2024	SDB3260123550	(1,079.00)	0.0380	(3,271.53)	(3,278.05)	0.0000	4.3300	(282.0733)	0.0000	0.7870	(0.5137)	0.0000	2	0.2733	01/06/2025
688289.SH	12/31/2024	SDB3260123550	(1,000.00)	0.0380	(3,032.00)	(3,038.04)	0.0000	4.3300	(282.0733)	0.0000	0.7294	(0.4761)	0.0000	2	0.2533	01/06/2025
688289.SH	12/31/2024	SDB3260123550	(2,700.00)	0.0380	(8,186.40)	(8,202.71)	0.0000	4.3300	(282.0733)	0.0000	1.9693	(1.2854)	0.0000	2	0.6839	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SANSURE BIOTECH INC. CMN CLASS A SERIES NORTHBOUND (Cont.)																
688289.SH	12/30/2024	SDB3260123550	(400.00)	2.9636	(1,212.80)	(1,185.43)	0.0000	4.3300	(282.0733)	0.0000	0.1459	(0.0929)	0.0000	1	0.0530	01/06/2025
688289.SH	12/30/2024	SDB3260123550	(12,433.00)	2.9636	(37,696.84)	(36,846.20)	0.0000	4.3300	(282.0733)	0.0000	4.5341	(2.8870)	0.0000	1	1.6471	01/06/2025
688289.SH	12/30/2024	SDB3260123550	(2,267.00)	2.9636	(6,873.54)	(6,718.44)	0.0000	4.3300	(282.0733)	0.0000	0.8267	(0.5264)	0.0000	1	0.3003	01/06/2025
688289.SH	12/30/2024	SDB3260123550	(1,500.00)	2.9636	(4,548.00)	(4,445.37)	0.0000	4.3300	(282.0733)	0.0000	0.5470	(0.3483)	0.0000	1	0.1987	01/06/2025
688289.SH	12/30/2024	SDB3260123550	(400.00)	2.9636	(1,212.80)	(1,185.43)	0.0000	4.3300	(282.0733)	0.0000	0.1459	(0.0929)	0.0000	1	0.0530	01/06/2025
688289.SH	12/30/2024	SDB3260123550	(822.00)	2.9636	(2,492.30)	(2,436.06)	0.0000	4.3300	(282.0733)	0.0000	0.2998	(0.1909)	0.0000	1	0.1089	01/06/2025
688289.SH	12/30/2024	SDB3260123550	(1,278.00)	2.9636	(3,874.89)	(3,787.46)	0.0000	4.3300	(282.0733)	0.0000	0.4661	(0.2968)	0.0000	1	0.1693	01/06/2025
688289.SH	12/30/2024	SDB3260123550	(3,070.00)	2.9636	(9,308.24)	(9,098.19)	0.0000	4.3300	(282.0733)	0.0000	1.1196	(0.7129)	0.0000	1	0.4067	01/06/2025
688289.SH	12/30/2024	SDB3260123550	(24,983.00)	2.9636	(75,748.43)	(74,039.14)	0.0000	4.3300	(282.0733)	0.0000	9.1109	(5.8012)	0.0000	1	3.3096	01/06/2025
688289.SH	12/30/2024	SDB3260123550	(2,600.00)	2.9636	(7,883.20)	(7,705.31)	0.0000	4.3300	(282.0733)	0.0000	0.9482	(0.6037)	0.0000	1	0.3444	01/06/2025
688289.SH	12/30/2024	SDB3260123550	(1,400.00)	2.9636	(4,244.80)	(4,149.01)	0.0000	4.3300	(282.0733)	0.0000	0.5106	(0.3251)	0.0000	1	0.1855	01/06/2025
688289.SH	12/30/2024	SDB3260123550	(14,362.00)	2.9636	(43,545.57)	(42,562.95)	0.0000	4.3300	(282.0733)	0.0000	5.2376	(3.3350)	0.0000	1	1.9026	01/06/2025
688289.SH	12/30/2024	SDB3260123550	(7,438.00)	2.9636	(22,552.01)	(22,043.12)	0.0000	4.3300	(282.0733)	0.0000	2.7125	(1.7272)	0.0000	1	0.9853	01/06/2025
688289.SH	12/30/2024	SDB3260123550	(1,021.00)	2.9636	(3,095.67)	(3,025.82)	0.0000	4.3300	(282.0733)	0.0000	0.3723	(0.2371)	0.0000	1	0.1353	01/06/2025
688289.SH	12/30/2024	SDB3260123550	(1,079.00)	2.9636	(3,271.53)	(3,197.70)	0.0000	4.3300	(282.0733)	0.0000	0.3935	(0.2506)	0.0000	1	0.1429	01/06/2025
688289.SH	12/30/2024	SDB3260123550	(1,000.00)	2.9636	(3,032.00)	(2,963.58)	0.0000	4.3300	(282.0733)	0.0000	0.3647	(0.2322)	0.0000	1	0.1325	01/06/2025
688289.SH	12/30/2024	SDB3260123550	(2,700.00)	2.9636	(8,186.40)	(8,001.67)	0.0000	4.3300	(282.0733)	0.0000	0.9846	(0.6270)	0.0000	1	0.3577	01/06/2025
688289.SH	12/27/2024	SDB3260123550	(400.00)	3.0720	(1,212.80)	(1,228.79)	0.0000	4.3300	(282.0733)	0.0000	0.4376	(0.2888)	0.0000	3	0.1488	01/06/2025
688289.SH	12/27/2024	SDB3260123550	(12,433.00)	3.0720	(37,696.84)	(38,193.88)	0.0000	4.3300	(282.0733)	0.0000	13.6023	(8.9779)	0.0000	3	4.6244	01/06/2025
688289.SH	12/27/2024	SDB3260123550	(2,267.00)	3.0720	(6,873.54)	(6,964.17)	0.0000	4.3300	(282.0733)	0.0000	2.4802	(1.6370)	0.0000	3	0.8432	01/06/2025
688289.SH	12/27/2024	SDB3260123550	(1,500.00)	3.0720	(4,548.00)	(4,607.96)	0.0000	4.3300	(282.0733)	0.0000	1.6411	(1.0832)	0.0000	3	0.5579	01/06/2025
688289.SH	12/27/2024	SDB3260123550	(400.00)	3.0720	(1,212.80)	(1,228.79)	0.0000	4.3300	(282.0733)	0.0000	0.4376	(0.2888)	0.0000	3	0.1488	01/06/2025
688289.SH	12/27/2024	SDB3260123550	(822.00)	3.0720	(2,492.30)	(2,525.16)	0.0000	4.3300	(282.0733)	0.0000	0.8993	(0.5936)	0.0000	3	0.3057	01/06/2025
688289.SH	12/27/2024	SDB3260123550	(1,278.00)	3.0720	(3,874.89)	(3,925.99)	0.0000	4.3300	(282.0733)	0.0000	1.3982	(0.9228)	0.0000	3	0.4753	01/06/2025
688289.SH	12/27/2024	SDB3260123550	(3,070.00)	3.0720	(9,308.24)	(9,430.97)	0.0000	4.3300	(282.0733)	0.0000	3.3587	(2.2169)	0.0000	3	1.1419	01/06/2025
688289.SH	12/27/2024	SDB3260123550	(24,983.00)	3.0720	(75,748.43)	(76,747.18)	0.0000	4.3300	(282.0733)	0.0000	27.3326	(18.0403)	0.0000	3	9.2923	01/06/2025
688289.SH	12/27/2024	SDB3260123550	(2,600.00)	3.0720	(7,883.20)	(7,987.14)	0.0000	4.3300	(282.0733)	0.0000	2.8445	(1.8775)	0.0000	3	0.9671	01/06/2025
688289.SH	12/27/2024	SDB3260123550	(1,400.00)	3.0720	(4,244.80)	(4,300.77)	0.0000	4.3300	(282.0733)	0.0000	1.5317	(1.0109)	0.0000	3	0.5207	01/06/2025
688289.SH	12/27/2024	SDB3260123550	(14,362.00)	3.0720	(43,545.57)	(44,119.72)	0.0000	4.3300	(282.0733)	0.0000	15.7127	(10.3708)	0.0000	3	5.3419	01/06/2025
688289.SH	12/27/2024	SDB3260123550	(7,438.00)	3.0720	(22,552.01)	(22,849.36)	0.0000	4.3300	(282.0733)	0.0000	8.1375	(5.3710)	0.0000	3	2.7665	01/06/2025
688289.SH	12/27/2024	SDB3260123550	(1,021.00)	3.0720	(3,095.67)	(3,136.49)	0.0000	4.3300	(282.0733)	0.0000	1.1170	(0.7373)	0.0000	3	0.3798	01/06/2025
688289.SH	12/27/2024	SDB3260123550	(1,079.00)	3.0720	(3,271.53)	(3,314.66)	0.0000	4.3300	(282.0733)	0.0000	1.1805	(0.7791)	0.0000	3	0.4013	01/06/2025
688289.SH	12/27/2024	SDB3260123550	(1,000.00)	3.0720	(3,032.00)	(3,071.98)	0.0000	4.3300	(282.0733)	0.0000	1.0940	(0.7221)	0.0000	3	0.3719	01/06/2025
688289.SH	12/27/2024	SDB3260123550	(2,700.00)	3.0720	(8,186.40)	(8,294.34)	0.0000	4.3300	(282.0733)	0.0000	2.9539	(1.9497)	0.0000	3	1.0042	01/06/2025
688289.SH	12/26/2024	SDB3260123550	(400.00)	3.0503	(1,212.80)	(1,220.13)	0.0000	4.3300	(282.0733)	0.0000	0.1459	(0.0956)	0.0000	1	0.0503	01/06/2025
688289.SH	12/26/2024	SDB3260123550	(12,433.00)	3.0503	(37,696.84)	(37,924.55)	0.0000	4.3300	(282.0733)	0.0000	4.5341	(2.9715)	0.0000	1	1.5626	01/06/2025
688289.SH	12/26/2024	SDB3260123550	(2,267.00)	3.0503	(6,873.54)	(6,915.06)	0.0000	4.3300	(282.0733)	0.0000	0.8267	(0.5418)	0.0000	1	0.2849	01/06/2025
688289.SH	12/26/2024	SDB3260123550	(1,500.00)	3.0503	(4,548.00)	(4,575.47)	0.0000	4.3300	(282.0733)	0.0000	0.5470	(0.3585)	0.0000	1	0.1885	01/06/2025
688289.SH	12/26/2024	SDB3260123550	(400.00)	3.0503	(1,212.80)	(1,220.13)	0.0000	4.3300	(282.0733)	0.0000	0.1459	(0.0956)	0.0000	1	0.0503	01/06/2025
688289.SH	12/26/2024	SDB3260123550	(822.00)	3.0503	(2,492.30)	(2,507.36)	0.0000	4.3300	(282.0733)	0.0000	0.2998	(0.1965)	0.0000	1	0.1033	01/06/2025
688289.SH	12/26/2024	SDB3260123550	(1,278.00)	3.0503	(3,874.89)	(3,898.30)	0.0000	4.3300	(282.0733)	0.0000	0.4661	(0.3054)	0.0000	1	0.1606	01/06/2025
688289.SH	12/26/2024	SDB3260123550	(3,070.00)	3.0503	(9,308.24)	(9,364.46)	0.0000	4.3300	(282.0733)	0.0000	1.1196	(0.7337)	0.0000	1	0.3858	01/06/2025
688289.SH	12/26/2024	SDB3260123550	(24,983.00)	3.0503	(75,748.43)	(76,205.99)	0.0000	4.3300	(282.0733)	0.0000	9.1109	(5.9710)	0.0000	1	3.1398	01/06/2025
688289.SH	12/26/2024	SDB3260123550	(2,600.00)	3.0503	(7,883.20)	(7,930.82)	0.0000	4.3300	(282.0733)	0.0000	0.9482	(0.6214)	0.0000	1	0.3268	01/06/2025
688289.SH	12/26/2024	SDB3260123550	(1,400.00)	3.0503	(4,244.80)	(4,270.44)	0.0000	4.3300	(282.0733)	0.0000	0.5106	(0.3346)	0.0000	1	0.1760	01/06/2025
688289.SH	12/26/2024	SDB3260123550	(14,362.00)	3.0503	(43,545.57)	(43,808.61)	0.0000	4.3300	(282.0733)	0.0000	5.2376	(3.4326)	0.0000	1	1.8050	01/06/2025
688289.SH	12/26/2024	SDB3260123550	(7,438.00)	3.0503	(22,552.01)	(22,688.24)	0.0000	4.3300	(282.0733)	0.0000	2.7125	(1.7777)	0.0000	1	0.9348	01/06/2025
688289.SH	12/26/2024	SDB3260123550	(1,021.00)	3.0503	(3,095.67)	(3,114.37)	0.0000	4.3300	(282.0733)	0.0000	0.3723	(0.2440)	0.0000	1	0.1283	01/06/2025
688289.SH	12/26/2024	SDB3260123550	(1,079.00)	3.0503	(3,271.53)	(3,291.29)	0.0000	4.3300	(282.0733)	0.0000	0.3935	(0.2579)	0.0000	1	0.1356	01/06/2025
688289.SH	12/26/2024	SDB3260123550	(1,000.00)	3.0503	(3,032.00)	(3,050.31)	0.0000	4.3300	(282.0733)	0.0000	0.3647	(0.2390)	0.0000	1	0.1257	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SANSURE BIOTECH INC. CMN CLASS A SERIES NORTHBOUND (Cont.)																
688289.SH	12/26/2024	SDB3260123550	(2,700.00)	3.0503	(8,186.40)	(8,235.85)	0.0000	4.3300	(282.0733)	0.0000	0.9846	(0.6453)	0.0000	1	0.3393	01/06/2025
688289.SH	12/24/2024	SDB3260123550	(400.00)	3.0503	(1,212.80)	(1,220.13)	0.0000	4.3300	(282.0733)	0.0000	0.2917	(0.1912)	0.0000	2	0.1005	01/06/2025
688289.SH	12/24/2024	SDB3260123550	(12,433.00)	3.0503	(37,696.84)	(37,924.55)	0.0000	4.3300	(282.0733)	0.0000	9.0682	(5.9431)	0.0000	2	3.1251	01/06/2025
688289.SH	12/24/2024	SDB3260123550	(2,267.00)	3.0503	(6,873.54)	(6,915.06)	0.0000	4.3300	(282.0733)	0.0000	1.6535	(1.0836)	0.0000	2	0.5698	01/06/2025
688289.SH	12/24/2024	SDB3260123550	(1,500.00)	3.0503	(4,548.00)	(4,575.47)	0.0000	4.3300	(282.0733)	0.0000	1.0940	(0.7170)	0.0000	2	0.3770	01/06/2025
688289.SH	12/24/2024	SDB3260123550	(400.00)	3.0503	(1,212.80)	(1,220.13)	0.0000	4.3300	(282.0733)	0.0000	0.2917	(0.1912)	0.0000	2	0.1005	01/06/2025
688289.SH	12/24/2024	SDB3260123550	(822.00)	3.0503	(2,492.30)	(2,507.36)	0.0000	4.3300	(282.0733)	0.0000	0.5995	(0.3929)	0.0000	2	0.2066	01/06/2025
688289.SH	12/24/2024	SDB3260123550	(1,278.00)	3.0503	(3,874.89)	(3,898.30)	0.0000	4.3300	(282.0733)	0.0000	0.9321	(0.6109)	0.0000	2	0.3212	01/06/2025
688289.SH	12/24/2024	SDB3260123550	(3,070.00)	3.0503	(9,308.24)	(9,364.46)	0.0000	4.3300	(282.0733)	0.0000	2.2391	(1.4675)	0.0000	2	0.7717	01/06/2025
688289.SH	12/24/2024	SDB3260123550	(24,983.00)	3.0503	(75,748.43)	(76,205.99)	0.0000	4.3300	(282.0733)	0.0000	18.2217	(11.9420)	0.0000	2	6.2797	01/06/2025
688289.SH	12/24/2024	SDB3260123550	(2,600.00)	3.0503	(7,883.20)	(7,930.82)	0.0000	4.3300	(282.0733)	0.0000	1.8963	(1.2428)	0.0000	2	0.6535	01/06/2025
688289.SH	12/24/2024	SDB3260123550	(1,400.00)	3.0503	(4,244.80)	(4,270.44)	0.0000	4.3300	(282.0733)	0.0000	1.0211	(0.6692)	0.0000	2	0.3519	01/06/2025
688289.SH	12/24/2024	SDB3260123550	(14,362.00)	3.0503	(43,545.57)	(43,808.61)	0.0000	4.3300	(282.0733)	0.0000	10.4751	(6.8651)	0.0000	2	3.6100	01/06/2025
688289.SH	12/24/2024	SDB3260123550	(7,438.00)	3.0503	(22,552.01)	(22,688.24)	0.0000	4.3300	(282.0733)	0.0000	5.4250	(3.5554)	0.0000	2	1.8696	01/06/2025
688289.SH	12/24/2024	SDB3260123550	(1,021.00)	3.0503	(3,095.67)	(3,114.37)	0.0000	4.3300	(282.0733)	0.0000	0.7447	(0.4880)	0.0000	2	0.2566	01/06/2025
688289.SH	12/24/2024	SDB3260123550	(1,079.00)	3.0503	(3,271.53)	(3,291.29)	0.0000	4.3300	(282.0733)	0.0000	0.7870	(0.5158)	0.0000	2	0.2712	01/06/2025
688289.SH	12/24/2024	SDB3260123550	(1,000.00)	3.0503	(3,032.00)	(3,050.31)	0.0000	4.3300	(282.0733)	0.0000	0.7294	(0.4780)	0.0000	2	0.2514	01/06/2025
688289.SH	12/24/2024	SDB3260123550	(2,700.00)	3.0503	(8,186.40)	(8,235.85)	0.0000	4.3300	(282.0733)	0.0000	1.9693	(1.2906)	0.0000	2	0.6787	01/06/2025
688289.SH	12/23/2024	SDB3260123550	(400.00)	3.0451	(1,212.80)	(1,218.04)	0.0000	4.3300	(309.6132)	0.0000	0.1459	(0.1048)	0.0000	1	0.0411	01/06/2025
688289.SH	12/23/2024	SDB3260123550	(12,433.00)	3.0451	(37,696.84)	(37,859.73)	0.0000	4.3300	(309.6132)	0.0000	4.5341	(3.2561)	0.0000	1	1.2780	01/06/2025
688289.SH	12/23/2024	SDB3260123550	(2,267.00)	3.0451	(6,873.54)	(6,903.24)	0.0000	4.3300	(309.6132)	0.0000	0.8267	(0.5937)	0.0000	1	0.2330	01/06/2025
688289.SH	12/23/2024	SDB3260123550	(1,500.00)	3.0451	(4,548.00)	(4,567.65)	0.0000	4.3300	(309.6132)	0.0000	0.5470	(0.3928)	0.0000	1	0.1542	01/06/2025
688289.SH	12/23/2024	SDB3260123550	(400.00)	3.0451	(1,212.80)	(1,218.04)	0.0000	4.3300	(309.6132)	0.0000	0.1459	(0.1048)	0.0000	1	0.0411	01/06/2025
688289.SH	12/23/2024	SDB3260123550	(822.00)	3.0451	(2,492.30)	(2,503.07)	0.0000	4.3300	(309.6132)	0.0000	0.2998	(0.2153)	0.0000	1	0.0845	01/06/2025
688289.SH	12/23/2024	SDB3260123550	(1,278.00)	3.0451	(3,874.89)	(3,891.64)	0.0000	4.3300	(309.6132)	0.0000	0.4661	(0.3347)	0.0000	1	0.1314	01/06/2025
688289.SH	12/23/2024	SDB3260123550	(5,270.00)	3.0451	(15,978.63)	(16,047.68)	0.0000	4.3300	(309.6132)	0.0000	1.9219	(1.3802)	0.0000	1	0.5417	01/06/2025
688289.SH	12/23/2024	SDB3260123550	(24,983.00)	3.0451	(75,748.43)	(76,075.73)	0.0000	4.3300	(309.6132)	0.0000	9.1109	(6.5428)	0.0000	1	2.5681	01/06/2025
688289.SH	12/23/2024	SDB3260123550	(2,600.00)	3.0451	(7,883.20)	(7,917.26)	0.0000	4.3300	(309.6132)	0.0000	0.9482	(0.6809)	0.0000	1	0.2673	01/06/2025
688289.SH	12/23/2024	SDB3260123550	(1,400.00)	3.0451	(4,244.80)	(4,263.14)	0.0000	4.3300	(309.6132)	0.0000	0.5106	(0.3666)	0.0000	1	0.1439	01/06/2025
688289.SH	12/23/2024	SDB3260123550	(14,362.00)	3.0451	(43,545.57)	(43,733.73)	0.0000	4.3300	(309.6132)	0.0000	5.2376	(3.7613)	0.0000	1	1.4763	01/06/2025
688289.SH	12/23/2024	SDB3260123550	(7,438.00)	3.0451	(22,552.01)	(22,649.45)	0.0000	4.3300	(309.6132)	0.0000	2.7125	(1.9479)	0.0000	1	0.7646	01/06/2025
688289.SH	12/23/2024	SDB3260123550	(1,021.00)	3.0451	(3,095.67)	(3,109.05)	0.0000	4.3300	(309.6132)	0.0000	0.3723	(0.2674)	0.0000	1	0.1050	01/06/2025
688289.SH	12/23/2024	SDB3260123550	(1,079.00)	3.0451	(3,271.53)	(3,285.66)	0.0000	4.3300	(309.6132)	0.0000	0.3935	(0.2826)	0.0000	1	0.1109	01/06/2025
688289.SH	12/23/2024	SDB3260123550	(1,000.00)	3.0451	(3,032.00)	(3,045.10)	0.0000	4.3300	(309.6132)	0.0000	0.3647	(0.2619)	0.0000	1	0.1028	01/06/2025
688289.SH	12/23/2024	SDB3260123550	(2,700.00)	3.0451	(8,186.40)	(8,221.77)	0.0000	4.3300	(309.6132)	0.0000	0.9846	(0.7071)	0.0000	1	0.2775	01/06/2025
688289.SH	12/20/2024	SDB3260123550	(400.00)	3.0692	(1,212.80)	(1,227.67)	0.0000	4.3300	(309.6132)	0.0000	0.4376	(0.3168)	0.0000	3	0.1209	01/06/2025
688289.SH	12/20/2024	SDB3260123550	(12,433.00)	3.0692	(37,696.84)	(38,159.11)	0.0000	4.3300	(309.6132)	0.0000	13.6023	(9.8455)	0.0000	3	3.7568	01/06/2025
688289.SH	12/20/2024	SDB3260123550	(2,267.00)	3.0692	(6,873.54)	(6,957.83)	0.0000	4.3300	(309.6132)	0.0000	2.4802	(1.7952)	0.0000	3	0.6850	01/06/2025
688289.SH	12/20/2024	SDB3260123550	(1,500.00)	3.0692	(4,548.00)	(4,603.77)	0.0000	4.3300	(309.6132)	0.0000	1.6411	(1.1878)	0.0000	3	0.4532	01/06/2025
688289.SH	12/20/2024	SDB3260123550	(400.00)	3.0692	(1,212.80)	(1,227.67)	0.0000	4.3300	(309.6132)	0.0000	0.4376	(0.3168)	0.0000	3	0.1209	01/06/2025
688289.SH	12/20/2024	SDB3260123550	(822.00)	3.0692	(2,492.30)	(2,522.87)	0.0000	4.3300	(309.6132)	0.0000	0.8993	(0.6509)	0.0000	3	0.2484	01/06/2025
688289.SH	12/20/2024	SDB3260123550	(1,278.00)	3.0692	(3,874.89)	(3,922.41)	0.0000	4.3300	(309.6132)	0.0000	1.3982	(1.0120)	0.0000	3	0.3862	01/06/2025
688289.SH	12/20/2024	SDB3260123550	(5,270.00)	3.0692	(15,978.63)	(16,174.58)	0.0000	4.3300	(309.6132)	0.0000	5.7656	(4.1732)	0.0000	3	1.5924	01/06/2025
688289.SH	12/20/2024	SDB3260123550	(24,983.00)	3.0692	(75,748.43)	(76,677.32)	0.0000	4.3300	(309.6132)	0.0000	27.3326	(19.7836)	0.0000	3	7.5490	01/06/2025
688289.SH	12/20/2024	SDB3260123550	(2,600.00)	3.0692	(7,883.20)	(7,979.87)	0.0000	4.3300	(309.6132)	0.0000	2.8445	(2.0589)	0.0000	3	0.7856	01/06/2025
688289.SH	12/20/2024	SDB3260123550	(1,400.00)	3.0692	(4,244.80)	(4,296.85)	0.0000	4.3300	(309.6132)	0.0000	1.5317	(1.1086)	0.0000	3	0.4230	01/06/2025
688289.SH	12/20/2024	SDB3260123550	(14,362.00)	3.0692	(43,545.57)	(44,079.56)	0.0000	4.3300	(309.6132)	0.0000	15.7127	(11.3730)	0.0000	3	4.3397	01/06/2025
688289.SH	12/20/2024	SDB3260123550	(7,438.00)	3.0692	(22,552.01)	(22,828.56)	0.0000	4.3300	(309.6132)	0.0000	8.1375	(5.8900)	0.0000	3	2.2475	01/06/2025
688289.SH	12/20/2024	SDB3260123550	(1,021.00)	3.0692	(3,095.67)	(3,133.63)	0.0000	4.3300	(309.6132)	0.0000	1.1170	(0.8085)	0.0000	3	0.3085	01/06/2025
688289.SH	12/20/2024	SDB3260123550	(1,079.00)	3.0692	(3,271.53)	(3,311.65)	0.0000	4.3300	(309.6132)	0.0000	1.1805	(0.8544)	0.0000	3	0.3260	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SANSURE BIOTECH INC. CMN CLASS A SERIES NORTHBOUND (Cont.)																
688289.SH	12/20/2024	SDB3260123550	(1,000.00)	3.0692	(3,032.00)	(3,069.18)	0.0000	4.3300	(309.6132)	0.0000	1.0940	(0.7919)	0.0000	3	0.3022	01/06/2025
688289.SH	12/20/2024	SDB3260123550	(2,700.00)	3.0692	(8,186.40)	(8,286.79)	0.0000	4.3300	(309.6132)	0.0000	2.9539	(2.1381)	0.0000	3	0.8158	01/06/2025
688289.SH	12/19/2024	SDB3260123550	(400.00)	3.1150	(1,212.80)	(1,245.99)	0.0000	4.5800	(309.6132)	0.0000	0.1543	(0.1072)	0.0000	1	0.0471	01/06/2025
688289.SH	12/19/2024	SDB3260123550	(12,433.00)	3.1150	(37,696.84)	(38,728.63)	0.0000	4.5800	(309.6132)	0.0000	4.7959	(3.3308)	0.0000	1	1.4651	01/06/2025
688289.SH	12/19/2024	SDB3260123550	(2,267.00)	3.1150	(6,873.54)	(7,061.68)	0.0000	4.5800	(309.6132)	0.0000	0.8745	(0.6073)	0.0000	1	0.2671	01/06/2025
688289.SH	12/19/2024	SDB3260123550	(1,500.00)	3.1150	(4,548.00)	(4,672.48)	0.0000	4.5800	(309.6132)	0.0000	0.5786	(0.4019)	0.0000	1	0.1768	01/06/2025
688289.SH	12/19/2024	SDB3260123550	(400.00)	3.1150	(1,212.80)	(1,245.99)	0.0000	4.5800	(309.6132)	0.0000	0.1543	(0.1072)	0.0000	1	0.0471	01/06/2025
688289.SH	12/19/2024	SDB3260123550	(822.00)	3.1150	(2,492.30)	(2,560.52)	0.0000	4.5800	(309.6132)	0.0000	0.3171	(0.2202)	0.0000	1	0.0969	01/06/2025
688289.SH	12/19/2024	SDB3260123550	(1,278.00)	3.1150	(3,874.89)	(3,980.95)	0.0000	4.5800	(309.6132)	0.0000	0.4930	(0.3424)	0.0000	1	0.1506	01/06/2025
688289.SH	12/19/2024	SDB3260123550	(5,270.00)	3.1150	(15,978.63)	(16,415.98)	0.0000	4.5800	(309.6132)	0.0000	2.0328	(1.4118)	0.0000	1	0.6210	01/06/2025
688289.SH	12/19/2024	SDB3260123550	(24,983.00)	3.1150	(75,748.43)	(77,821.72)	0.0000	4.5800	(309.6132)	0.0000	9.6369	(6.6930)	0.0000	1	2.9439	01/06/2025
688289.SH	12/19/2024	SDB3260123550	(2,600.00)	3.1150	(7,883.20)	(8,098.97)	0.0000	4.5800	(309.6132)	0.0000	1.0029	(0.6965)	0.0000	1	0.3064	01/06/2025
688289.SH	12/19/2024	SDB3260123550	(1,400.00)	3.1150	(4,244.80)	(4,360.98)	0.0000	4.5800	(309.6132)	0.0000	0.5400	(0.3751)	0.0000	1	0.1650	01/06/2025
688289.SH	12/19/2024	SDB3260123550	(14,362.00)	3.1150	(43,545.57)	(44,737.44)	0.0000	4.5800	(309.6132)	0.0000	5.5400	(3.8476)	0.0000	1	1.6924	01/06/2025
688289.SH	12/19/2024	SDB3260123550	(7,438.00)	3.1150	(22,552.01)	(23,169.27)	0.0000	4.5800	(309.6132)	0.0000	2.8691	(1.9926)	0.0000	1	0.8765	01/06/2025
688289.SH	12/19/2024	SDB3260123550	(1,021.00)	3.1150	(3,095.67)	(3,180.40)	0.0000	4.5800	(309.6132)	0.0000	0.3938	(0.2735)	0.0000	1	0.1203	01/06/2025
688289.SH	12/19/2024	SDB3260123550	(1,079.00)	3.1150	(3,271.53)	(3,361.07)	0.0000	4.5800	(309.6132)	0.0000	0.4162	(0.2891)	0.0000	1	0.1271	01/06/2025
688289.SH	12/19/2024	SDB3260123550	(1,000.00)	3.1150	(3,032.00)	(3,114.99)	0.0000	4.5800	(309.6132)	0.0000	0.3857	(0.2679)	0.0000	1	0.1178	01/06/2025
688289.SH	12/19/2024	SDB3260123550	(2,700.00)	3.1150	(8,186.40)	(8,410.46)	0.0000	4.5800	(309.6132)	0.0000	1.0415	(0.7233)	0.0000	1	0.3182	01/06/2025
688289.SH	12/18/2024	SDB3260123550	(400.00)	3.1885	(1,212.80)	(1,275.41)	0.0000	4.5800	(309.6132)	0.0000	0.1543	(0.1097)	0.0000	1	0.0446	01/06/2025
688289.SH	12/18/2024	SDB3260123550	(12,433.00)	3.1885	(37,696.84)	(39,642.86)	0.0000	4.5800	(309.6132)	0.0000	4.7959	(3.4094)	0.0000	1	1.3864	01/06/2025
688289.SH	12/18/2024	SDB3260123550	(2,267.00)	3.1885	(6,873.54)	(7,228.37)	0.0000	4.5800	(309.6132)	0.0000	0.8745	(0.6217)	0.0000	1	0.2528	01/06/2025
688289.SH	12/18/2024	SDB3260123550	(1,500.00)	3.1885	(4,548.00)	(4,782.78)	0.0000	4.5800	(309.6132)	0.0000	0.5786	(0.4113)	0.0000	1	0.1673	01/06/2025
688289.SH	12/18/2024	SDB3260123550	(400.00)	3.1885	(1,212.80)	(1,275.41)	0.0000	4.5800	(309.6132)	0.0000	0.1543	(0.1097)	0.0000	1	0.0446	01/06/2025
688289.SH	12/18/2024	SDB3260123550	(822.00)	3.1885	(2,492.30)	(2,620.96)	0.0000	4.5800	(309.6132)	0.0000	0.3171	(0.2254)	0.0000	1	0.0917	01/06/2025
688289.SH	12/18/2024	SDB3260123550	(1,278.00)	3.1885	(3,874.89)	(4,074.93)	0.0000	4.5800	(309.6132)	0.0000	0.4930	(0.3505)	0.0000	1	0.1425	01/06/2025
688289.SH	12/18/2024	SDB3260123550	(5,270.00)	3.1885	(15,978.63)	(16,803.50)	0.0000	4.5800	(309.6132)	0.0000	2.0328	(1.4452)	0.0000	1	0.5877	01/06/2025
688289.SH	12/18/2024	SDB3260123550	(24,983.00)	3.1885	(75,748.43)	(79,658.77)	0.0000	4.5800	(309.6132)	0.0000	9.6369	(6.6509)	0.0000	1	2.7859	01/06/2025
688289.SH	12/18/2024	SDB3260123550	(2,600.00)	3.1885	(7,883.20)	(8,290.15)	0.0000	4.5800	(309.6132)	0.0000	1.0029	(0.7130)	0.0000	1	0.2899	01/06/2025
688289.SH	12/18/2024	SDB3260123550	(1,400.00)	3.1885	(4,244.80)	(4,463.93)	0.0000	4.5800	(309.6132)	0.0000	0.5400	(0.3839)	0.0000	1	0.1561	01/06/2025
688289.SH	12/18/2024	SDB3260123550	(14,362.00)	3.1885	(43,545.57)	(45,793.51)	0.0000	4.5800	(309.6132)	0.0000	5.5400	(3.9384)	0.0000	1	1.6016	01/06/2025
688289.SH	12/18/2024	SDB3260123550	(7,438.00)	3.1885	(22,552.01)	(23,716.20)	0.0000	4.5800	(309.6132)	0.0000	2.8691	(2.0397)	0.0000	1	0.8294	01/06/2025
688289.SH	12/18/2024	SDB3260123550	(1,021.00)	3.1885	(3,095.67)	(3,255.48)	0.0000	4.5800	(309.6132)	0.0000	0.3938	(0.2800)	0.0000	1	0.1139	01/06/2025
688289.SH	12/18/2024	SDB3260123550	(1,079.00)	3.1885	(3,271.53)	(3,440.41)	0.0000	4.5800	(309.6132)	0.0000	0.4162	(0.2959)	0.0000	1	0.1203	01/06/2025
688289.SH	12/18/2024	SDB3260123550	(1,000.00)	3.1885	(3,032.00)	(3,188.52)	0.0000	4.5800	(309.6132)	0.0000	0.3857	(0.2742)	0.0000	1	0.1115	01/06/2025
688289.SH	12/18/2024	SDB3260123550	(2,700.00)	3.1885	(8,186.40)	(8,609.00)	0.0000	4.5800	(309.6132)	0.0000	1.0415	(0.7404)	0.0000	1	0.3011	01/06/2025
688289.SH	12/17/2024	SDB3260123550	(400.00)	3.4117	(1,212.80)	(1,364.68)	0.0000	4.5800	(309.6132)	0.0000	0.1543	(0.1174)	0.0000	1	0.0369	01/06/2025
688289.SH	12/17/2024	SDB3260123550	(12,433.00)	3.4117	(37,696.84)	(42,417.79)	0.0000	4.5800	(309.6132)	0.0000	4.7959	(3.6481)	0.0000	1	1.1478	01/06/2025
688289.SH	12/17/2024	SDB3260123550	(2,267.00)	3.4117	(6,873.54)	(7,734.35)	0.0000	4.5800	(309.6132)	0.0000	0.8745	(0.6652)	0.0000	1	0.2093	01/06/2025
688289.SH	12/17/2024	SDB3260123550	(1,500.00)	3.4117	(4,548.00)	(5,117.56)	0.0000	4.5800	(309.6132)	0.0000	0.5786	(0.4401)	0.0000	1	0.1385	01/06/2025
688289.SH	12/17/2024	SDB3260123550	(400.00)	3.4117	(1,212.80)	(1,364.68)	0.0000	4.5800	(309.6132)	0.0000	0.1543	(0.1174)	0.0000	1	0.0369	01/06/2025
688289.SH	12/17/2024	SDB3260123550	(822.00)	3.4117	(2,492.30)	(2,804.43)	0.0000	4.5800	(309.6132)	0.0000	0.3171	(0.2412)	0.0000	1	0.0759	01/06/2025
688289.SH	12/17/2024	SDB3260123550	(1,278.00)	3.4117	(3,874.89)	(4,360.17)	0.0000	4.5800	(309.6132)	0.0000	0.4930	(0.3750)	0.0000	1	0.1180	01/06/2025
688289.SH	12/17/2024	SDB3260123550	(5,270.00)	3.4117	(15,978.63)	(17,979.71)	0.0000	4.5800	(309.6132)	0.0000	2.0328	(1.5463)	0.0000	1	0.4865	01/06/2025
688289.SH	12/17/2024	SDB3260123550	(24,983.00)	3.4117	(75,748.43)	(85,234.75)	0.0000	4.5800	(309.6132)	0.0000	9.6369	(7.3305)	0.0000	1	2.3064	01/06/2025
688289.SH	12/17/2024	SDB3260123550	(2,600.00)	3.4117	(7,883.20)	(8,760.45)	0.0000	4.5800	(309.6132)	0.0000	1.0029	(0.7629)	0.0000	1	0.2400	01/06/2025
688289.SH	12/17/2024	SDB3260123550	(1,400.00)	3.4117	(4,244.80)	(4,776.39)	0.0000	4.5800	(309.6132)	0.0000	0.5400	(0.4108)	0.0000	1	0.1292	01/06/2025
688289.SH	12/17/2024	SDB3260123550	(14,362.00)	3.4117	(43,545.57)	(48,998.98)	0.0000	4.5800	(309.6132)	0.0000	5.5400	(4.2141)	0.0000	1	1.3259	01/06/2025
688289.SH	12/17/2024	SDB3260123550	(7,438.00)	3.4117	(22,552.01)	(25,376.30)	0.0000	4.5800	(309.6132)	0.0000	2.8691	(2.1825)	0.0000	1	0.6867	01/06/2025
688289.SH	12/17/2024	SDB3260123550	(1,021.00)	3.4117	(3,095.67)	(3,483.36)	0.0000	4.5800	(309.6132)	0.0000	0.3938	(0.2996)	0.0000	1	0.0943	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SANSURE BIOTECH INC. CMN CLASS A SERIES NORTHBOUND (Cont.)																
688289.SH	12/17/2024	SDB3260123550	(1,079.00)	3.4117	(3,271.53)	(3,681.24)	0.0000	4.5800	(309.6132)	0.0000	0.4162	(0.3166)	0.0000	1	0.0996	01/06/2025
688289.SH	12/17/2024	SDB3260123550	(1,000.00)	3.4117	(3,032.00)	(3,411.71)	0.0000	4.5800	(309.6132)	0.0000	0.3857	(0.2934)	0.0000	1	0.0923	01/06/2025
688289.SH	12/17/2024	SDB3260123550	(2,700.00)	3.4117	(8,186.40)	(9,211.62)	0.0000	4.5800	(309.6132)	0.0000	1.0415	(0.7922)	0.0000	1	0.2493	01/06/2025
688289.SH	12/16/2024	SDB3260123550	(400.00)	3.4630	(1,212.80)	(1,385.21)	0.0000	4.5800	(309.6132)	0.0000	0.1543	(0.1191)	0.0000	1	0.0352	01/06/2025
688289.SH	12/16/2024	SDB3260123550	(12,433.00)	3.4630	(37,696.84)	(43,055.85)	0.0000	4.5800	(309.6132)	0.0000	4.7959	(3.7030)	0.0000	1	1.0929	01/06/2025
688289.SH	12/16/2024	SDB3260123550	(2,267.00)	3.4630	(6,873.54)	(7,850.69)	0.0000	4.5800	(309.6132)	0.0000	0.8745	(0.6752)	0.0000	1	0.1993	01/06/2025
688289.SH	12/16/2024	SDB3260123550	(1,500.00)	3.4630	(4,548.00)	(5,194.55)	0.0000	4.5800	(309.6132)	0.0000	0.5786	(0.4467)	0.0000	1	0.1319	01/06/2025
688289.SH	12/16/2024	SDB3260123550	(400.00)	3.4630	(1,212.80)	(1,385.21)	0.0000	4.5800	(309.6132)	0.0000	0.1543	(0.1191)	0.0000	1	0.0352	01/06/2025
688289.SH	12/16/2024	SDB3260123550	(822.00)	3.4630	(2,492.30)	(2,846.61)	0.0000	4.5800	(309.6132)	0.0000	0.3171	(0.2448)	0.0000	1	0.0723	01/06/2025
688289.SH	12/16/2024	SDB3260123550	(1,278.00)	3.4630	(3,874.89)	(4,425.75)	0.0000	4.5800	(309.6132)	0.0000	0.4930	(0.3806)	0.0000	1	0.1123	01/06/2025
688289.SH	12/16/2024	SDB3260123550	(5,270.00)	3.4630	(15,978.63)	(18,250.17)	0.0000	4.5800	(309.6132)	0.0000	2.0328	(1.5696)	0.0000	1	0.4633	01/06/2025
688289.SH	12/16/2024	SDB3260123550	(24,983.00)	3.4630	(75,748.43)	(86,516.88)	0.0000	4.5800	(309.6132)	0.0000	9.6369	(7.4408)	0.0000	1	2.1961	01/06/2025
688289.SH	12/16/2024	SDB3260123550	(2,600.00)	3.4630	(7,883.20)	(9,003.88)	0.0000	4.5800	(309.6132)	0.0000	1.0029	(0.7744)	0.0000	1	0.2286	01/06/2025
688289.SH	12/16/2024	SDB3260123550	(1,400.00)	3.4630	(4,244.80)	(4,848.24)	0.0000	4.5800	(309.6132)	0.0000	0.5400	(0.4170)	0.0000	1	0.1231	01/06/2025
688289.SH	12/16/2024	SDB3260123550	(14,362.00)	3.4630	(43,545.57)	(49,736.04)	0.0000	4.5800	(309.6132)	0.0000	5.5400	(4.2775)	0.0000	1	1.2625	01/06/2025
688289.SH	12/16/2024	SDB3260123550	(7,438.00)	3.4630	(22,552.01)	(25,758.02)	0.0000	4.5800	(309.6132)	0.0000	2.8691	(2.2153)	0.0000	1	0.6538	01/06/2025
688289.SH	12/16/2024	SDB3260123550	(1,021.00)	3.4630	(3,095.67)	(3,535.75)	0.0000	4.5800	(309.6132)	0.0000	0.3938	(0.3041)	0.0000	1	0.0898	01/06/2025
688289.SH	12/16/2024	SDB3260123550	(1,079.00)	3.4630	(3,271.53)	(3,736.61)	0.0000	4.5800	(309.6132)	0.0000	0.4162	(0.3214)	0.0000	1	0.0948	01/06/2025
688289.SH	12/16/2024	SDB3260123550	(1,000.00)	3.4630	(3,032.00)	(3,463.03)	0.0000	4.5800	(309.6132)	0.0000	0.3857	(0.2978)	0.0000	1	0.0879	01/06/2025
688289.SH	12/16/2024	SDB3260123550	(2,700.00)	3.4630	(8,186.40)	(9,350.18)	0.0000	4.5800	(309.6132)	0.0000	1.0415	(0.8041)	0.0000	1	0.2373	01/06/2025
688289.SH	12/13/2024	SDB3260123550	(400.00)	3.2276	(1,212.80)	(1,291.04)	0.0000	4.5800	(309.6132)	0.0000	0.4629	(0.3331)	0.0000	3	0.1298	01/06/2025
688289.SH	12/13/2024	SDB3260123550	(12,433.00)	3.2276	(37,696.84)	(40,128.88)	0.0000	4.5800	(309.6132)	0.0000	14.3876	(10.3537)	0.0000	3	4.0339	01/06/2025
688289.SH	12/13/2024	SDB3260123550	(2,267.00)	3.2276	(6,873.54)	(7,316.99)	0.0000	4.5800	(309.6132)	0.0000	2.6234	(1.8879)	0.0000	3	0.7355	01/06/2025
688289.SH	12/13/2024	SDB3260123550	(1,500.00)	3.2276	(4,548.00)	(4,841.41)	0.0000	4.5800	(309.6132)	0.0000	1.7358	(1.2491)	0.0000	3	0.4867	01/06/2025
688289.SH	12/13/2024	SDB3260123550	(400.00)	3.2276	(1,212.80)	(1,291.04)	0.0000	4.5800	(309.6132)	0.0000	0.4629	(0.3331)	0.0000	3	0.1298	01/06/2025
688289.SH	12/13/2024	SDB3260123550	(822.00)	3.2276	(2,492.30)	(2,653.10)	0.0000	4.5800	(309.6132)	0.0000	0.9512	(0.6845)	0.0000	3	0.2667	01/06/2025
688289.SH	12/13/2024	SDB3260123550	(1,278.00)	3.2276	(3,874.89)	(4,124.89)	0.0000	4.5800	(309.6132)	0.0000	1.4789	(1.0643)	0.0000	3	0.4147	01/06/2025
688289.SH	12/13/2024	SDB3260123550	(5,270.00)	3.2276	(15,978.63)	(17,009.50)	0.0000	4.5800	(309.6132)	0.0000	6.0985	(4.3886)	0.0000	3	1.7099	01/06/2025
688289.SH	12/13/2024	SDB3260123550	(24,983.00)	3.2276	(75,748.43)	(80,635.38)	0.0000	4.5800	(309.6132)	0.0000	28.9107	(20.8048)	0.0000	3	8.1058	01/06/2025
688289.SH	12/13/2024	SDB3260123550	(2,600.00)	3.2276	(7,883.20)	(8,391.79)	0.0000	4.5800	(309.6132)	0.0000	3.0088	(2.1652)	0.0000	3	0.8436	01/06/2025
688289.SH	12/13/2024	SDB3260123550	(1,400.00)	3.2276	(4,244.80)	(4,518.65)	0.0000	4.5800	(309.6132)	0.0000	1.6201	(1.1659)	0.0000	3	0.4542	01/06/2025
688289.SH	12/13/2024	SDB3260123550	(14,362.00)	3.2276	(43,545.57)	(46,354.93)	0.0000	4.5800	(309.6132)	0.0000	16.6199	(11.9601)	0.0000	3	4.6598	01/06/2025
688289.SH	12/13/2024	SDB3260123550	(7,438.00)	3.2276	(22,552.01)	(24,006.96)	0.0000	4.5800	(309.6132)	0.0000	8.6073	(6.1941)	0.0000	3	2.4133	01/06/2025
688289.SH	12/13/2024	SDB3260123550	(1,021.00)	3.2276	(3,095.67)	(3,295.39)	0.0000	4.5800	(309.6132)	0.0000	1.1815	(0.8502)	0.0000	3	0.3313	01/06/2025
688289.SH	12/13/2024	SDB3260123550	(1,079.00)	3.2276	(3,271.53)	(3,482.59)	0.0000	4.5800	(309.6132)	0.0000	1.2486	(0.8985)	0.0000	3	0.3501	01/06/2025
688289.SH	12/13/2024	SDB3260123550	(1,000.00)	3.2276	(3,032.00)	(3,227.61)	0.0000	4.5800	(309.6132)	0.0000	1.1572	(0.8328)	0.0000	3	0.3245	01/06/2025
688289.SH	12/13/2024	SDB3260123550	(2,700.00)	3.2276	(8,186.40)	(8,714.55)	0.0000	4.5800	(309.6132)	0.0000	3.1245	(2.2484)	0.0000	3	0.8760	01/06/2025
688289.SH	12/12/2024	SDB3260123550	(400.00)	3.1954	(1,212.80)	(1,278.17)	0.0000	4.5800	(309.6132)	0.0000	0.1543	(0.1099)	0.0000	1	0.0444	01/06/2025
688289.SH	12/12/2024	SDB3260123550	(12,433.00)	3.1954	(37,696.84)	(39,728.58)	0.0000	4.5800	(309.6132)	0.0000	4.7959	(3.4168)	0.0000	1	1.3791	01/06/2025
688289.SH	12/12/2024	SDB3260123550	(2,267.00)	3.1954	(6,873.54)	(7,244.00)	0.0000	4.5800	(309.6132)	0.0000	0.8745	(0.6230)	0.0000	1	0.2515	01/06/2025
688289.SH	12/12/2024	SDB3260123550	(1,500.00)	3.1954	(4,548.00)	(4,793.12)	0.0000	4.5800	(309.6132)	0.0000	0.5786	(0.4122)	0.0000	1	0.1664	01/06/2025
688289.SH	12/12/2024	SDB3260123550	(400.00)	3.1954	(1,212.80)	(1,278.17)	0.0000	4.5800	(309.6132)	0.0000	0.1543	(0.1099)	0.0000	1	0.0444	01/06/2025
688289.SH	12/12/2024	SDB3260123550	(822.00)	3.1954	(2,492.30)	(2,626.63)	0.0000	4.5800	(309.6132)	0.0000	0.3171	(0.2259)	0.0000	1	0.0912	01/06/2025
688289.SH	12/12/2024	SDB3260123550	(1,278.00)	3.1954	(3,874.89)	(4,083.74)	0.0000	4.5800	(309.6132)	0.0000	0.4930	(0.3512)	0.0000	1	0.1418	01/06/2025
688289.SH	12/12/2024	SDB3260123550	(5,270.00)	3.1954	(15,978.63)	(16,839.83)	0.0000	4.5800	(309.6132)	0.0000	2.0328	(1.4483)	0.0000	1	0.5846	01/06/2025
688289.SH	12/12/2024	SDB3260123550	(24,983.00)	3.1954	(75,748.43)	(79,831.03)	0.0000	4.5800	(309.6132)	0.0000	9.6369	(8.8658)	0.0000	1	2.7711	01/06/2025
688289.SH	12/12/2024	SDB3260123550	(2,600.00)	3.1954	(7,883.20)	(8,308.08)	0.0000	4.5800	(309.6132)	0.0000	1.0029	(0.7145)	0.0000	1	0.2884	01/06/2025
688289.SH	12/12/2024	SDB3260123550	(1,400.00)	3.1954	(4,244.80)	(4,473.58)	0.0000	4.5800	(309.6132)	0.0000	0.5400	(0.3847)	0.0000	1	0.1553	01/06/2025
688289.SH	12/12/2024	SDB3260123550	(14,362.00)	3.1954	(43,545.57)	(45,892.54)	0.0000	4.5800	(309.6132)	0.0000	5.5400	(3.9469)	0.0000	1	1.5930	01/06/2025
688289.SH	12/12/2024	SDB3260123550	(7,438.00)	3.1954	(22,552.01)	(23,767.49)	0.0000	4.5800	(309.6132)	0.0000	2.8691	(2.0441)	0.0000	1	0.8250	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SANSURE BIOTECH INC. CMN CLASS A SERIES NORTHBOUND (Cont.)																
688289.SH	12/12/2024	SDB3260123550	(1,021.00)	3.1954	(3,095.67)	(3,262.52)	0.0000	4.5800	(309.6132)	0.0000	0.3938	(0.2806)	0.0000	1	0.1132	01/06/2025
688289.SH	12/12/2024	SDB3260123550	(1,079.00)	3.1954	(3,271.53)	(3,447.85)	0.0000	4.5800	(309.6132)	0.0000	0.4162	(0.2965)	0.0000	1	0.1197	01/06/2025
688289.SH	12/12/2024	SDB3260123550	(1,000.00)	3.1954	(3,032.00)	(3,195.41)	0.0000	4.5800	(309.6132)	0.0000	0.3857	(0.2748)	0.0000	1	0.1109	01/06/2025
688289.SH	12/12/2024	SDB3260123550	(2,700.00)	3.1954	(8,186.40)	(8,627.62)	0.0000	4.5800	(309.6132)	0.0000	1.0415	(0.7420)	0.0000	1	0.2995	01/06/2025
688289.SH	12/11/2024	SDB3260123550	(400.00)	3.2616	(1,212.80)	(1,304.64)	0.0000	4.5800	(309.6132)	0.0000	0.1543	(0.1122)	0.0000	1	0.0421	01/06/2025
688289.SH	12/11/2024	SDB3260123550	(12,433.00)	3.2616	(37,696.84)	(40,551.51)	0.0000	4.5800	(309.6132)	0.0000	4.7959	(3.4876)	0.0000	1	1.3083	01/06/2025
688289.SH	12/11/2024	SDB3260123550	(2,267.00)	3.2616	(6,873.54)	(7,394.05)	0.0000	4.5800	(309.6132)	0.0000	0.8745	(0.6359)	0.0000	1	0.2386	01/06/2025
688289.SH	12/11/2024	SDB3260123550	(1,500.00)	3.2616	(4,548.00)	(4,892.40)	0.0000	4.5800	(309.6132)	0.0000	0.5786	(0.4208)	0.0000	1	0.1578	01/06/2025
688289.SH	12/11/2024	SDB3260123550	(400.00)	3.2616	(1,212.80)	(1,304.64)	0.0000	4.5800	(309.6132)	0.0000	0.1543	(0.1122)	0.0000	1	0.0421	01/06/2025
688289.SH	12/11/2024	SDB3260123550	(822.00)	3.2616	(2,492.30)	(2,681.04)	0.0000	4.5800	(309.6132)	0.0000	0.3171	(0.2306)	0.0000	1	0.0865	01/06/2025
688289.SH	12/11/2024	SDB3260123550	(1,278.00)	3.2616	(3,874.89)	(4,168.33)	0.0000	4.5800	(309.6132)	0.0000	0.4930	(0.3585)	0.0000	1	0.1345	01/06/2025
688289.SH	12/11/2024	SDB3260123550	(5,270.00)	3.2616	(15,978.63)	(17,188.65)	0.0000	4.5800	(309.6132)	0.0000	2.0328	(1.4783)	0.0000	1	0.5546	01/06/2025
688289.SH	12/11/2024	SDB3260123550	(24,983.00)	3.2616	(75,748.43)	(81,484.63)	0.0000	4.5800	(309.6132)	0.0000	9.6369	(7.0080)	0.0000	1	2.6289	01/06/2025
688289.SH	12/11/2024	SDB3260123550	(2,600.00)	3.2616	(7,883.20)	(8,480.17)	0.0000	4.5800	(309.6132)	0.0000	1.0029	(0.7293)	0.0000	1	0.2736	01/06/2025
688289.SH	12/11/2024	SDB3260123550	(1,400.00)	3.2616	(4,244.80)	(4,566.24)	0.0000	4.5800	(309.6132)	0.0000	0.5400	(0.3927)	0.0000	1	0.1473	01/06/2025
688289.SH	12/11/2024	SDB3260123550	(14,362.00)	3.2616	(43,545.57)	(46,843.14)	0.0000	4.5800	(309.6132)	0.0000	5.5400	(4.0287)	0.0000	1	1.5113	01/06/2025
688289.SH	12/11/2024	SDB3260123550	(7,438.00)	3.2616	(22,552.01)	(24,259.80)	0.0000	4.5800	(309.6132)	0.0000	2.8691	(2.0864)	0.0000	1	0.7827	01/06/2025
688289.SH	12/11/2024	SDB3260123550	(1,021.00)	3.2616	(3,095.67)	(3,330.10)	0.0000	4.5800	(309.6132)	0.0000	0.3938	(0.2864)	0.0000	1	0.1074	01/06/2025
688289.SH	12/11/2024	SDB3260123550	(1,079.00)	3.2616	(3,271.53)	(3,519.27)	0.0000	4.5800	(309.6132)	0.0000	0.4162	(0.3027)	0.0000	1	0.1135	01/06/2025
688289.SH	12/11/2024	SDB3260123550	(1,000.00)	3.2616	(3,032.00)	(3,261.60)	0.0000	4.5800	(309.6132)	0.0000	0.3857	(0.2805)	0.0000	1	0.1052	01/06/2025
688289.SH	12/11/2024	SDB3260123550	(2,700.00)	3.2616	(8,186.40)	(8,806.33)	0.0000	4.5800	(309.6132)	0.0000	1.0415	(0.7574)	0.0000	1	0.2841	01/06/2025
688289.SH	12/10/2024	SDB3260123550	(400.00)	3.2382	(1,212.80)	(1,295.29)	0.0000	4.5800	(309.6132)	0.0000	0.1543	(0.1114)	0.0000	1	0.0429	01/06/2025
688289.SH	12/10/2024	SDB3260123550	(12,433.00)	3.2382	(37,696.84)	(40,260.80)	0.0000	4.5800	(309.6132)	0.0000	4.7959	(3.4626)	0.0000	1	1.3333	01/06/2025
688289.SH	12/10/2024	SDB3260123550	(2,267.00)	3.2382	(6,873.54)	(7,341.05)	0.0000	4.5800	(309.6132)	0.0000	0.8745	(0.6314)	0.0000	1	0.2431	01/06/2025
688289.SH	12/10/2024	SDB3260123550	(1,500.00)	3.2382	(4,548.00)	(4,857.33)	0.0000	4.5800	(309.6132)	0.0000	0.5786	(0.4177)	0.0000	1	0.1609	01/06/2025
688289.SH	12/10/2024	SDB3260123550	(400.00)	3.2382	(1,212.80)	(1,295.29)	0.0000	4.5800	(309.6132)	0.0000	0.1543	(0.1114)	0.0000	1	0.0429	01/06/2025
688289.SH	12/10/2024	SDB3260123550	(822.00)	3.2382	(2,492.30)	(2,661.82)	0.0000	4.5800	(309.6132)	0.0000	0.3171	(0.2289)	0.0000	1	0.0882	01/06/2025
688289.SH	12/10/2024	SDB3260123550	(1,278.00)	3.2382	(3,874.89)	(4,138.45)	0.0000	4.5800	(309.6132)	0.0000	0.4930	(0.3559)	0.0000	1	0.1371	01/06/2025
688289.SH	12/10/2024	SDB3260123550	(5,270.00)	3.2382	(15,978.63)	(17,065.42)	0.0000	4.5800	(309.6132)	0.0000	2.0328	(1.4677)	0.0000	1	0.5651	01/06/2025
688289.SH	12/10/2024	SDB3260123550	(24,983.00)	3.2382	(75,748.43)	(80,900.48)	0.0000	4.5800	(309.6132)	0.0000	9.6369	(6.9577)	0.0000	1	2.6791	01/06/2025
688289.SH	12/10/2024	SDB3260123550	(2,600.00)	3.2382	(7,883.20)	(8,419.37)	0.0000	4.5800	(309.6132)	0.0000	1.0029	(0.7241)	0.0000	1	0.2788	01/06/2025
688289.SH	12/10/2024	SDB3260123550	(1,400.00)	3.2382	(4,244.80)	(4,533.51)	0.0000	4.5800	(309.6132)	0.0000	0.5400	(0.3899)	0.0000	1	0.1501	01/06/2025
688289.SH	12/10/2024	SDB3260123550	(14,362.00)	3.2382	(43,545.57)	(46,507.33)	0.0000	4.5800	(309.6132)	0.0000	5.5400	(3.9998)	0.0000	1	1.5402	01/06/2025
688289.SH	12/10/2024	SDB3260123550	(7,438.00)	3.2382	(22,552.01)	(24,085.89)	0.0000	4.5800	(309.6132)	0.0000	2.8691	(2.0715)	0.0000	1	0.7976	01/06/2025
688289.SH	12/10/2024	SDB3260123550	(1,021.00)	3.2382	(3,095.67)	(3,306.22)	0.0000	4.5800	(309.6132)	0.0000	0.3938	(0.2843)	0.0000	1	0.1095	01/06/2025
688289.SH	12/10/2024	SDB3260123550	(1,079.00)	3.2382	(3,271.53)	(3,494.04)	0.0000	4.5800	(309.6132)	0.0000	0.4162	(0.3005)	0.0000	1	0.1157	01/06/2025
688289.SH	12/10/2024	SDB3260123550	(1,000.00)	3.2382	(3,032.00)	(3,238.22)	0.0000	4.5800	(309.6132)	0.0000	0.3857	(0.2785)	0.0000	1	0.1072	01/06/2025
688289.SH	12/10/2024	SDB3260123550	(2,700.00)	3.2382	(8,186.40)	(8,743.20)	0.0000	4.5800	(309.6132)	0.0000	1.0415	(0.7519)	0.0000	1	0.2895	01/06/2025
688289.SH	12/09/2024	SDB3260123550	(400.00)	3.2107	(1,212.80)	(1,284.28)	0.0000	4.5800	(309.6132)	0.0000	0.1543	(0.1105)	0.0000	1	0.0438	01/06/2025
688289.SH	12/09/2024	SDB3260123550	(12,433.00)	3.2107	(37,696.84)	(39,918.72)	0.0000	4.5800	(309.6132)	0.0000	4.7959	(3.4332)	0.0000	1	1.3627	01/06/2025
688289.SH	12/09/2024	SDB3260123550	(2,267.00)	3.2107	(6,873.54)	(7,278.67)	0.0000	4.5800	(309.6132)	0.0000	0.8745	(0.6260)	0.0000	1	0.2485	01/06/2025
688289.SH	12/09/2024	SDB3260123550	(1,500.00)	3.2107	(4,548.00)	(4,816.06)	0.0000	4.5800	(309.6132)	0.0000	0.5786	(0.4142)	0.0000	1	0.1644	01/06/2025
688289.SH	12/09/2024	SDB3260123550	(400.00)	3.2107	(1,212.80)	(1,284.28)	0.0000	4.5800	(309.6132)	0.0000	0.1543	(0.1105)	0.0000	1	0.0438	01/06/2025
688289.SH	12/09/2024	SDB3260123550	(822.00)	3.2107	(2,492.30)	(2,639.20)	0.0000	4.5800	(309.6132)	0.0000	0.3171	(0.2270)	0.0000	1	0.0901	01/06/2025
688289.SH	12/09/2024	SDB3260123550	(1,278.00)	3.2107	(3,874.89)	(4,103.28)	0.0000	4.5800	(309.6132)	0.0000	0.4930	(0.3529)	0.0000	1	0.1401	01/06/2025
688289.SH	12/09/2024	SDB3260123550	(5,270.00)	3.2107	(15,978.63)	(16,920.43)	0.0000	4.5800	(309.6132)	0.0000	2.0328	(1.4552)	0.0000	1	0.5776	01/06/2025
688289.SH	12/09/2024	SDB3260123550	(24,983.00)	3.2107	(75,748.43)	(80,213.09)	0.0000	4.5800	(309.6132)	0.0000	9.6369	(6.8986)	0.0000	1	2.7383	01/06/2025
688289.SH	12/09/2024	SDB3260123550	(2,600.00)	3.2107	(7,883.20)	(8,347.84)	0.0000	4.5800	(309.6132)	0.0000	1.0029	(0.7179)	0.0000	1	0.2850	01/06/2025
688289.SH	12/09/2024	SDB3260123550	(1,400.00)	3.2107	(4,244.80)	(4,494.99)	0.0000	4.5800	(309.6132)	0.0000	0.5400	(0.3866)	0.0000	1	0.1534	01/06/2025
688289.SH	12/09/2024	SDB3260123550	(14,362.00)	3.2107	(43,545.57)	(46,112.17)	0.0000	4.5800	(309.6132)	0.0000	5.5400	(3.9658)	0.0000	1	1.5741	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SANSURE BIOTECH INC. CMN CLASS A SERIES NORTHBOUND (Cont.)																
688289.SH	12/09/2024	SDB3260123550	(7,438.00)	3.2107	(22,552.01)	(23,881.24)	0.0000	4.5800	(309.6132)	0.0000	2.8691	(2.0539)	0.0000	1	0.8152	01/06/2025
688289.SH	12/09/2024	SDB3260123550	(1,021.00)	3.2107	(3,095.67)	(3,278.13)	0.0000	4.5800	(309.6132)	0.0000	0.3938	(0.2819)	0.0000	1	0.1119	01/06/2025
688289.SH	12/09/2024	SDB3260123550	(1,079.00)	3.2107	(3,271.53)	(3,464.35)	0.0000	4.5800	(309.6132)	0.0000	0.4162	(0.2979)	0.0000	1	0.1183	01/06/2025
688289.SH	12/09/2024	SDB3260123550	(1,000.00)	3.2107	(3,032.00)	(3,210.71)	0.0000	4.5800	(309.6132)	0.0000	0.3857	(0.2761)	0.0000	1	0.1096	01/06/2025
688289.SH	12/09/2024	SDB3260123550	(2,700.00)	3.2107	(8,186.40)	(8,668.91)	0.0000	4.5800	(309.6132)	0.0000	1.0415	(0.7456)	0.0000	1	0.2959	01/06/2025
688289.SH	12/06/2024	SDB3260123550	(400.00)	3.2975	(1,212.80)	(1,318.99)	0.0000	4.5800	(309.6132)	0.0000	0.4629	(0.3403)	0.0000	3	0.1226	01/06/2025
688289.SH	12/06/2024	SDB3260123550	(12,433.00)	3.2975	(37,696.84)	(40,997.64)	0.0000	4.5800	(309.6132)	0.0000	14.3876	(10.5778)	0.0000	3	3.8098	01/06/2025
688289.SH	12/06/2024	SDB3260123550	(2,267.00)	3.2975	(6,873.54)	(7,475.40)	0.0000	4.5800	(309.6132)	0.0000	2.6234	(1.9287)	0.0000	3	0.6947	01/06/2025
688289.SH	12/06/2024	SDB3260123550	(1,500.00)	3.2975	(4,548.00)	(4,946.23)	0.0000	4.5800	(309.6132)	0.0000	1.7358	(1.2762)	0.0000	3	0.4596	01/06/2025
688289.SH	12/06/2024	SDB3260123550	(400.00)	3.2975	(1,212.80)	(1,318.99)	0.0000	4.5800	(309.6132)	0.0000	0.4629	(0.3403)	0.0000	3	0.1226	01/06/2025
688289.SH	12/06/2024	SDB3260123550	(822.00)	3.2975	(2,492.30)	(2,710.53)	0.0000	4.5800	(309.6132)	0.0000	0.9512	(0.6993)	0.0000	3	0.2519	01/06/2025
688289.SH	12/06/2024	SDB3260123550	(1,278.00)	3.2975	(3,874.89)	(4,214.19)	0.0000	4.5800	(309.6132)	0.0000	1.4789	(1.0873)	0.0000	3	0.3916	01/06/2025
688289.SH	12/06/2024	SDB3260123550	(5,270.00)	3.2975	(15,978.63)	(17,377.75)	0.0000	4.5800	(309.6132)	0.0000	6.0985	(4.4837)	0.0000	3	1.6149	01/06/2025
688289.SH	12/06/2024	SDB3260123550	(24,983.00)	3.2975	(75,748.43)	(82,381.09)	0.0000	4.5800	(309.6132)	0.0000	28.9107	(21.2552)	0.0000	3	7.6554	01/06/2025
688289.SH	12/06/2024	SDB3260123550	(2,600.00)	3.2975	(7,883.20)	(8,573.46)	0.0000	4.5800	(309.6132)	0.0000	3.0088	(2.2120)	0.0000	3	0.7967	01/06/2025
688289.SH	12/06/2024	SDB3260123550	(1,400.00)	3.2975	(4,244.80)	(4,616.48)	0.0000	4.5800	(309.6132)	0.0000	1.6201	(1.1911)	0.0000	3	0.4290	01/06/2025
688289.SH	12/06/2024	SDB3260123550	(14,362.00)	3.2975	(43,545.57)	(47,358.49)	0.0000	4.5800	(309.6132)	0.0000	16.6199	(12.2190)	0.0000	3	4.4009	01/06/2025
688289.SH	12/06/2024	SDB3260123550	(7,438.00)	3.2975	(22,552.01)	(24,526.70)	0.0000	4.5800	(309.6132)	0.0000	8.6073	(6.3282)	0.0000	3	2.2792	01/06/2025
688289.SH	12/06/2024	SDB3260123550	(1,021.00)	3.2975	(3,095.67)	(3,366.73)	0.0000	4.5800	(309.6132)	0.0000	1.1815	(0.8687)	0.0000	3	0.3129	01/06/2025
688289.SH	12/06/2024	SDB3260123550	(1,079.00)	3.2975	(3,271.53)	(3,557.99)	0.0000	4.5800	(309.6132)	0.0000	1.2486	(0.9180)	0.0000	3	0.3306	01/06/2025
688289.SH	12/06/2024	SDB3260123550	(1,000.00)	3.2975	(3,032.00)	(3,297.49)	0.0000	4.5800	(309.6132)	0.0000	1.1572	(0.8508)	0.0000	3	0.3064	01/06/2025
688289.SH	12/06/2024	SDB3260123550	(2,700.00)	3.2975	(8,186.40)	(8,903.21)	0.0000	4.5800	(309.6132)	0.0000	3.1245	(2.2971)	0.0000	3	0.8273	01/06/2025
688289.SH	12/05/2024	SDB3260123550	(400.00)	3.2581	(1,212.80)	(1,303.22)	0.0000	4.5800	(309.6132)	0.0000	0.1543	(0.1121)	0.0000	1	0.0422	01/06/2025
688289.SH	12/05/2024	SDB3260123550	(12,433.00)	3.2581	(37,696.84)	(40,507.44)	0.0000	4.5800	(309.6132)	0.0000	4.7959	(3.4838)	0.0000	1	1.3121	01/06/2025
688289.SH	12/05/2024	SDB3260123550	(2,267.00)	3.2581	(6,873.54)	(7,386.02)	0.0000	4.5800	(309.6132)	0.0000	0.8745	(0.6352)	0.0000	1	0.2392	01/06/2025
688289.SH	12/05/2024	SDB3260123550	(1,500.00)	3.2581	(4,548.00)	(4,887.09)	0.0000	4.5800	(309.6132)	0.0000	0.5786	(0.4203)	0.0000	1	0.1583	01/06/2025
688289.SH	12/05/2024	SDB3260123550	(400.00)	3.2581	(1,212.80)	(1,303.22)	0.0000	4.5800	(309.6132)	0.0000	0.1543	(0.1121)	0.0000	1	0.0422	01/06/2025
688289.SH	12/05/2024	SDB3260123550	(822.00)	3.2581	(2,492.30)	(2,678.12)	0.0000	4.5800	(309.6132)	0.0000	0.3171	(0.2303)	0.0000	1	0.0867	01/06/2025
688289.SH	12/05/2024	SDB3260123550	(1,278.00)	3.2581	(3,874.89)	(4,163.80)	0.0000	4.5800	(309.6132)	0.0000	0.4930	(0.3581)	0.0000	1	0.1349	01/06/2025
688289.SH	12/05/2024	SDB3260123550	(5,270.00)	3.2581	(15,978.63)	(17,169.97)	0.0000	4.5800	(309.6132)	0.0000	2.0328	(1.4767)	0.0000	1	0.5562	01/06/2025
688289.SH	12/05/2024	SDB3260123550	(24,983.00)	3.2581	(75,748.43)	(81,396.06)	0.0000	4.5800	(309.6132)	0.0000	9.6369	(7.0004)	0.0000	1	2.6365	01/06/2025
688289.SH	12/05/2024	SDB3260123550	(2,600.00)	3.2581	(7,883.20)	(8,470.95)	0.0000	4.5800	(309.6132)	0.0000	1.0029	(0.7285)	0.0000	1	0.2744	01/06/2025
688289.SH	12/05/2024	SDB3260123550	(1,400.00)	3.2581	(4,244.80)	(4,561.28)	0.0000	4.5800	(309.6132)	0.0000	0.5400	(0.3923)	0.0000	1	0.1477	01/06/2025
688289.SH	12/05/2024	SDB3260123550	(14,362.00)	3.2581	(43,545.57)	(46,792.23)	0.0000	4.5800	(309.6132)	0.0000	5.5400	(4.0243)	0.0000	1	1.5157	01/06/2025
688289.SH	12/05/2024	SDB3260123550	(7,438.00)	3.2581	(22,552.01)	(24,233.44)	0.0000	4.5800	(309.6132)	0.0000	2.8691	(2.0842)	0.0000	1	0.7850	01/06/2025
688289.SH	12/05/2024	SDB3260123550	(1,021.00)	3.2581	(3,095.67)	(3,326.48)	0.0000	4.5800	(309.6132)	0.0000	0.3938	(0.2861)	0.0000	1	0.1077	01/06/2025
688289.SH	12/05/2024	SDB3260123550	(1,079.00)	3.2581	(3,271.53)	(3,515.44)	0.0000	4.5800	(309.6132)	0.0000	0.4162	(0.3023)	0.0000	1	0.1139	01/06/2025
688289.SH	12/05/2024	SDB3260123550	(1,000.00)	3.2581	(3,032.00)	(3,258.06)	0.0000	4.5800	(309.6132)	0.0000	0.3857	(0.2802)	0.0000	1	0.1055	01/06/2025
688289.SH	12/05/2024	SDB3260123550	(2,700.00)	3.2581	(8,186.40)	(8,796.76)	0.0000	4.5800	(309.6132)	0.0000	1.0415	(0.7566)	0.0000	1	0.2849	01/06/2025
688289.SH	12/04/2024	SDB3260123550	(400.00)	3.0320	(1,212.80)	(1,212.80)	0.0000	4.5800	(309.6132)	0.0000	0.1543	(0.1043)	0.0000	1	0.0500	01/06/2025
688289.SH	12/04/2024	SDB3260123550	(12,433.00)	3.0320	(37,696.84)	(37,696.84)	0.0000	4.5800	(309.6132)	0.0000	4.7959	(3.2421)	0.0000	1	1.5538	01/06/2025
688289.SH	12/04/2024	SDB3260123550	(2,267.00)	3.0320	(6,873.54)	(6,873.54)	0.0000	4.5800	(309.6132)	0.0000	0.8745	(0.5911)	0.0000	1	0.2833	01/06/2025
688289.SH	12/04/2024	SDB3260123550	(1,500.00)	3.0320	(4,548.00)	(4,548.00)	0.0000	4.5800	(309.6132)	0.0000	0.5786	(0.3911)	0.0000	1	0.1875	01/06/2025
688289.SH	12/04/2024	SDB3260123550	(400.00)	3.0320	(1,212.80)	(1,212.80)	0.0000	4.5800	(309.6132)	0.0000	0.1543	(0.1043)	0.0000	1	0.0500	01/06/2025
688289.SH	12/04/2024	SDB3260123550	(822.00)	3.0320	(2,492.30)	(2,492.30)	0.0000	4.5800	(309.6132)	0.0000	0.3171	(0.2143)	0.0000	1	0.1027	01/06/2025
688289.SH	12/04/2024	SDB3260123550	(1,278.00)	3.0320	(3,874.89)	(3,874.89)	0.0000	4.5800	(309.6132)	0.0000	0.4930	(0.3333)	0.0000	1	0.1597	01/06/2025
688289.SH	12/04/2024	SDB3260123550	(5,270.00)	3.0320	(15,978.63)	(15,978.63)	0.0000	4.5800	(309.6132)	0.0000	2.0328	(1.3742)	0.0000	1	0.6586	01/06/2025
688289.SH	12/04/2024	SDB3260123550	(24,983.00)	3.0320	(75,748.43)	(75,748.43)	0.0000	4.5800	(309.6132)	0.0000	9.6369	(6.5146)	0.0000	1	3.1222	01/06/2025
688289.SH	12/04/2024	SDB3260123550	(2,600.00)	3.0320	(7,883.20)	(7,883.20)	0.0000	4.5800	(309.6132)	0.0000	1.0029	(0.6780)	0.0000	1	0.3249	01/06/2025
688289.SH	12/04/2024	SDB3260123550	(1,400.00)	3.0320	(4,244.80)	(4,244.80)	0.0000	4.5800	(309.6132)	0.0000	0.5400	(0.3651)	0.0000	1	0.1750	01/06/2025

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Fund: ALL
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066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SANSURE BIOTECH INC. CMN CLASS A SERIES NORTHBOUND (Cont.)																
688289.SH	12/04/2024	SDB3260123550	(14,362.00)	3.0320	(43,545.57)	(43,545.57)	0.0000	4.5800	(309.6132)	0.0000	5.5400	(3.7451)	0.0000	1	1.7949	01/06/2025
688289.SH	12/04/2024	SDB3260123550	(7,438.00)	3.0320	(22,552.01)	(22,552.01)	0.0000	4.5800	(309.6132)	0.0000	2.8691	(1.9396)	0.0000	1	0.9296	01/06/2025
688289.SH	12/04/2024	SDB3260123550	(1,021.00)	3.0320	(3,095.67)	(3,095.67)	0.0000	4.5800	(309.6132)	0.0000	0.3938	(0.2662)	0.0000	1	0.1276	01/06/2025
688289.SH	12/04/2024	SDB3260123550	(1,079.00)	3.0320	(3,271.53)	(3,271.53)	0.0000	4.5800	(309.6132)	0.0000	0.4162	(0.2814)	0.0000	1	0.1348	01/06/2025
688289.SH	12/04/2024	SDB3260123550	(1,000.00)	3.0320	(3,032.00)	(3,032.00)	0.0000	4.5800	(309.6132)	0.0000	0.3857	(0.2608)	0.0000	1	0.1250	01/06/2025
688289.SH	12/04/2024	SDB3260123550	(2,700.00)	3.0320	(8,186.40)	(8,186.40)	0.0000	4.5800	(309.6132)	0.0000	1.0415	(0.7041)	0.0000	1	0.3374	01/06/2025
TOTAL SANSURE BIOTECH INC. CMN CLASS A SERIES NORTHBOUND											986.6957	(686.8776)	0.0000		299.8181	

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066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SATURDAY CO.,LTD. CMN CLASS A SERIES NORTHBOUND																
002291.ZK	01/03/2025	SDB3263426682	(3.00)	0.9098	(4.22)	(2.73)	0.0000	4.3300	(1,475.0000)	0.0000	0.0015	(0.0034)	0.0000	3	(0.0018)	01/06/2025
002291.ZK	01/02/2025	SDB3263426682	(3.00)	0.9543	(4.22)	(2.86)	0.0000	4.3300	(1,475.0000)	0.0000	0.0005	(0.0012)	0.0000	1	(0.0007)	01/06/2025
002291.ZK	12/31/2024	SDB3263426682	(3.00)	1.0049	(4.22)	(3.01)	0.0000	4.3300	(1,475.0000)	0.0000	0.0010	(0.0025)	0.0000	2	(0.0015)	01/06/2025
002291.ZK	12/30/2024	SDB3263426682	(3.00)	1.0704	(4.22)	(3.21)	0.0000	4.3300	(1,475.0000)	0.0000	0.0005	(0.0013)	0.0000	1	(0.0008)	01/06/2025
002291.ZK	12/30/2024	SDB3263426682	(2,797.00)	1.0704	(3,934.43)	(2,994.04)	0.0000	4.3300	(1,475.0000)	0.0000	0.4732	(1.2267)	0.0000	1	(0.7535)	01/06/2025
002291.ZK	12/30/2024	SDB3263426682	(3,503.00)	1.0704	(5,050.39)	(3,749.78)	0.0000	4.3300	(1,475.0000)	0.0000	0.6075	(1.5364)	0.0000	1	(0.9289)	01/06/2025
002291.ZK	12/27/2024	SDB3263426682	(3.00)	1.1891	(4.22)	(3.57)	0.0000	4.3300	(1,475.0000)	0.0000	0.0015	(0.0044)	0.0000	3	(0.0029)	01/06/2025
002291.ZK	12/27/2024	SDB3263426682	(2,797.00)	1.1891	(3,934.43)	(3,325.94)	0.0000	4.3300	(1,475.0000)	0.0000	1.4197	(4.0881)	0.0000	3	(2.6685)	01/06/2025
002291.ZK	12/27/2024	SDB3263426682	(3,503.00)	1.1891	(5,050.39)	(4,165.45)	0.0000	4.3300	(1,475.0000)	0.0000	1.8224	(5.1200)	0.0000	3	(3.2977)	01/06/2025
002291.ZK	12/26/2024	SDB3263426682	(3.00)	1.3208	(4.22)	(3.96)	0.0000	4.3300	(1,627.9128)	0.0000	0.0005	(0.0018)	0.0000	1	(0.0013)	01/06/2025
002291.ZK	12/26/2024	SDB3263426682	(2,797.00)	1.3208	(3,934.43)	(3,694.15)	0.0000	4.3300	(1,627.9128)	0.0000	0.4732	(1.6705)	0.0000	1	(1.1973)	01/06/2025
002291.ZK	12/26/2024	SDB3263426682	(32,900.00)	1.3208	(47,433.05)	(43,452.84)	0.0000	4.3300	(1,627.9128)	0.0000	5.7051	(19.6493)	0.0000	1	(13.9441)	01/06/2025
002291.ZK	12/26/2024	SDB3263426682	(23,800.00)	1.3208	(29,994.45)	(31,433.97)	0.0000	4.3300	(1,627.9128)	0.0000	3.6077	(14.2144)	0.0000	1	(10.6067)	01/06/2025
002291.ZK	12/26/2024	SDB3263426682	(5,100.00)	1.3208	(4,773.15)	(6,735.85)	0.0000	4.3300	(1,627.9128)	0.0000	0.5741	(3.0459)	0.0000	1	(2.4718)	01/06/2025
002291.ZK	12/26/2024	SDB3263426682	(2,700.00)	1.3208	(2,539.16)	(3,566.04)	0.0000	4.3300	(1,627.9128)	0.0000	0.3054	(1.6126)	0.0000	1	(1.3072)	01/06/2025
002291.ZK	12/26/2024	SDB3263426682	(600.00)	1.3208	(581.18)	(792.45)	0.0000	4.3300	(1,627.9128)	0.0000	0.0699	(0.3583)	0.0000	1	(0.2884)	01/06/2025
002291.ZK	12/26/2024	SDB3263426682	(8,800.00)	1.3208	(8,473.98)	(11,622.64)	0.0000	4.3300	(1,627.9128)	0.0000	1.0192	(5.2557)	0.0000	1	(4.2365)	01/06/2025
002291.ZK	12/26/2024	SDB3263426682	(600.00)	1.3208	(590.47)	(792.45)	0.0000	4.3300	(1,627.9128)	0.0000	0.0710	(0.3583)	0.0000	1	(0.2873)	01/06/2025
002291.ZK	12/26/2024	SDB3263426682	(1,300.00)	1.3208	(1,302.49)	(1,716.98)	0.0000	4.3300	(1,627.9128)	0.0000	0.1567	(0.7764)	0.0000	1	(0.6198)	01/06/2025
002291.ZK	12/26/2024	SDB3263426682	(20,100.00)	1.3208	(20,138.47)	(26,547.18)	0.0000	4.3300	(1,627.9128)	0.0000	2.4222	(12.0046)	0.0000	1	(9.5824)	01/06/2025
002291.ZK	12/24/2024	SDB3263426682	(3.00)	1.3208	(4.22)	(3.96)	0.0000	4.3300	(1,627.9128)	0.0000	0.0010	(0.0036)	0.0000	2	(0.0026)	01/06/2025
002291.ZK	12/24/2024	SDB3263426682	(2,797.00)	1.3208	(3,934.43)	(3,694.15)	0.0000	4.3300	(1,627.9128)	0.0000	0.9464	(3.3410)	0.0000	2	(2.3945)	01/06/2025
002291.ZK	12/24/2024	SDB3263426682	(32,900.00)	1.3208	(47,433.05)	(43,452.84)	0.0000	4.3300	(1,627.9128)	0.0000	11.4103	(39.2986)	0.0000	2	(27.8883)	01/06/2025
002291.ZK	12/24/2024	SDB3263426682	(23,800.00)	1.3208	(29,994.45)	(31,433.97)	0.0000	4.3300	(1,627.9128)	0.0000	7.2153	(28.4288)	0.0000	2	(21.2134)	01/06/2025
002291.ZK	12/24/2024	SDB3263426682	(5,100.00)	1.3208	(4,773.15)	(6,735.85)	0.0000	4.3300	(1,627.9128)	0.0000	1.1482	(6.0919)	0.0000	2	(4.9437)	01/06/2025
002291.ZK	12/24/2024	SDB3263426682	(2,700.00)	1.3208	(2,539.16)	(3,566.04)	0.0000	4.3300	(1,627.9128)	0.0000	0.6108	(3.2251)	0.0000	2	(2.6143)	01/06/2025
002291.ZK	12/24/2024	SDB3263426682	(600.00)	1.3208	(581.18)	(792.45)	0.0000	4.3300	(1,627.9128)	0.0000	0.1398	(0.7167)	0.0000	2	(0.5769)	01/06/2025
002291.ZK	12/24/2024	SDB3263426682	(8,800.00)	1.3208	(8,473.98)	(11,622.64)	0.0000	4.3300	(1,627.9128)	0.0000	2.0385	(10.5115)	0.0000	2	(8.4730)	01/06/2025
002291.ZK	12/24/2024	SDB3263426682	(600.00)	1.3208	(590.47)	(792.45)	0.0000	4.3300	(1,627.9128)	0.0000	0.1420	(0.7167)	0.0000	2	(0.5747)	01/06/2025
002291.ZK	12/24/2024	SDB3263426682	(1,300.00)	1.3208	(1,302.49)	(1,716.98)	0.0000	4.3300	(1,627.9128)	0.0000	0.3133	(1.5528)	0.0000	2	(1.2395)	01/06/2025
002291.ZK	12/24/2024	SDB3263426682	(20,100.00)	1.3208	(20,138.47)	(26,547.18)	0.0000	4.3300	(1,627.9128)	0.0000	4.8444	(24.0092)	0.0000	2	(19.1647)	01/06/2025
002291.ZK	12/23/2024	SDB3263426682	(3.00)	1.4718	(4.22)	(4.42)	0.0000	4.3300	(1,627.9128)	0.0000	0.0005	(0.0020)	0.0000	1	(0.0015)	01/06/2025
002291.ZK	12/23/2024	SDB3263426682	(2,797.00)	1.4718	(3,934.43)	(4,116.62)	0.0000	4.3300	(1,627.9128)	0.0000	0.4732	(1.8615)	0.0000	1	(1.3883)	01/06/2025
002291.ZK	12/23/2024	SDB3263426682	(32,900.00)	1.4718	(47,433.05)	(48,422.19)	0.0000	4.3300	(1,627.9128)	0.0000	5.7051	(21.8964)	0.0000	1	(16.1913)	01/06/2025
002291.ZK	12/23/2024	SDB3263426682	(23,800.00)	1.4718	(29,994.45)	(35,028.82)	0.0000	4.3300	(1,627.9128)	0.0000	3.6077	(15.8400)	0.0000	1	(12.2323)	01/06/2025
002291.ZK	12/23/2024	SDB3263426682	(5,100.00)	1.4718	(4,773.15)	(7,506.17)	0.0000	4.3300	(1,627.9128)	0.0000	0.5741	(3.3943)	0.0000	1	(2.8202)	01/06/2025
002291.ZK	12/23/2024	SDB3263426682	(2,700.00)	1.4718	(2,539.16)	(3,973.86)	0.0000	4.3300	(1,627.9128)	0.0000	0.3054	(1.7970)	0.0000	1	(1.4916)	01/06/2025
002291.ZK	12/23/2024	SDB3263426682	(600.00)	1.4718	(581.18)	(883.08)	0.0000	4.3300	(1,627.9128)	0.0000	0.0699	(0.3993)	0.0000	1	(0.3294)	01/06/2025
002291.ZK	12/23/2024	SDB3263426682	(8,800.00)	1.4718	(8,473.98)	(12,951.83)	0.0000	4.3300	(1,627.9128)	0.0000	1.0192	(5.8568)	0.0000	1	(4.8376)	01/06/2025
002291.ZK	12/23/2024	SDB3263426682	(600.00)	1.4718	(590.47)	(883.08)	0.0000	4.3300	(1,627.9128)	0.0000	0.0710	(0.3993)	0.0000	1	(0.3283)	01/06/2025
002291.ZK	12/23/2024	SDB3263426682	(1,300.00)	1.4718	(1,302.49)	(1,913.34)	0.0000	4.3300	(1,627.9128)	0.0000	0.1567	(0.8652)	0.0000	1	(0.7085)	01/06/2025
002291.ZK	12/23/2024	SDB3263426682	(20,100.00)	1.4718	(20,138.47)	(29,583.16)	0.0000	4.3300	(1,627.9128)	0.0000	2.4222	(13.3774)	0.0000	1	(10.9552)	01/06/2025
002291.ZK	12/20/2024	SDB3263426682	(23,800.00)	1.3371	(29,994.45)	(31,823.19)	0.0000	4.3300	(1,615.3968)	0.0000	10.8230	(42.8392)	0.0000	3	(32.0162)	01/06/2025
002291.ZK	12/20/2024	SDB3263426682	(5,100.00)	1.3371	(4,773.15)	(6,819.26)	0.0000	4.3300	(1,615.3968)	0.0000	1.7223	(9.1798)	0.0000	3	(7.4575)	01/06/2025
002291.ZK	12/20/2024	SDB3263426682	(2,700.00)	1.3371	(2,539.16)	(3,610.19)	0.0000	4.3300	(1,615.3968)	0.0000	0.9162	(4.8599)	0.0000	3	(3.9437)	01/06/2025
002291.ZK	12/20/2024	SDB3263426682	(600.00)	1.3371	(581.18)	(802.27)	0.0000	4.3300	(1,615.3968)	0.0000	0.2097	(1.0800)	0.0000	3	(0.8703)	01/06/2025
002291.ZK	12/20/2024	SDB3263426682	(8,800.00)	1.3371	(8,473.98)	(11,766.56)	0.0000	4.3300	(1,615.3968)	0.0000	3.0577	(15.8397)	0.0000	3	(12.7820)	01/06/2025
002291.ZK	12/20/2024	SDB3263426682	(600.00)	1.3371	(590.47)	(802.27)	0.0000	4.3300	(1,615.3968)	0.0000	0.2131	(1.0800)	0.0000	3	(0.8669)	01/06/2025
002291.ZK	12/20/2024	SDB3263426682	(1,300.00)	1.3371	(1,302.49)	(1,738.24)	0.0000	4.3300	(1,615.3968)	0.0000	0.4700	(2.3400)	0.0000	3	(1.8700)	01/06/2025
002291.ZK	12/20/2024	SDB3263426682	(20,100.00)	1.3371	(20,138.47)	(26,875.89)	0.0000	4.3300	(1,615.3968)	0.0000	7.2666	(36.1794)	0.0000	3	(28.9127)	01/06/2025

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SATURDAY CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002291.ZK	12/19/2024	SDB3263426682	(23,800.00)	1.2625	(29,994.45)	(30,046.60)	0.0000	4.5800	(1,615.3968)	0.0000	3.8160	(13.4825)	0.0000	1	(9.6666)	01/06/2025
002291.ZK	12/19/2024	SDB3263426682	(5,100.00)	1.2625	(4,773.15)	(6,438.56)	0.0000	4.5800	(1,615.3968)	0.0000	0.6073	(2.8891)	0.0000	1	(2.2819)	01/06/2025
002291.ZK	12/19/2024	SDB3263426682	(2,700.00)	1.2625	(2,539.16)	(3,408.65)	0.0000	4.5800	(1,615.3968)	0.0000	0.3230	(1.5295)	0.0000	1	(1.2065)	01/06/2025
002291.ZK	12/19/2024	SDB3263426682	(600.00)	1.2625	(581.18)	(757.48)	0.0000	4.5800	(1,615.3968)	0.0000	0.0739	(0.3399)	0.0000	1	(0.2660)	01/06/2025
002291.ZK	12/19/2024	SDB3263426682	(8,800.00)	1.2625	(8,473.98)	(11,109.67)	0.0000	4.5800	(1,615.3968)	0.0000	1.0781	(4.9851)	0.0000	1	(3.9071)	01/06/2025
002291.ZK	12/19/2024	SDB3263426682	(600.00)	1.2625	(590.47)	(757.48)	0.0000	4.5800	(1,615.3968)	0.0000	0.0751	(0.3399)	0.0000	1	(0.2648)	01/06/2025
002291.ZK	12/19/2024	SDB3263426682	(1,300.00)	1.2625	(1,302.49)	(1,641.20)	0.0000	4.5800	(1,615.3968)	0.0000	0.1657	(0.7364)	0.0000	1	(0.5707)	01/06/2025
002291.ZK	12/19/2024	SDB3263426682	(20,100.00)	1.2625	(20,138.47)	(25,375.49)	0.0000	4.5800	(1,615.3968)	0.0000	2.5621	(11.3865)	0.0000	1	(8.8245)	01/06/2025
002291.ZK	12/18/2024	SDB3263426682	(5,100.00)	1.1470	(4,773.15)	(5,849.64)	0.0000	4.5800	(1,579.2091)	0.0000	0.6073	(2.5661)	0.0000	1	(1.9588)	01/06/2025
002291.ZK	12/18/2024	SDB3263426682	(2,700.00)	1.1470	(2,539.16)	(3,096.87)	0.0000	4.5800	(1,579.2091)	0.0000	0.3230	(1.3585)	0.0000	1	(1.0355)	01/06/2025
002291.ZK	12/18/2024	SDB3263426682	(600.00)	1.1470	(581.18)	(688.19)	0.0000	4.5800	(1,579.2091)	0.0000	0.0739	(0.3019)	0.0000	1	(0.2280)	01/06/2025
002291.ZK	12/18/2024	SDB3263426682	(8,800.00)	1.1470	(8,473.98)	(10,093.50)	0.0000	4.5800	(1,579.2091)	0.0000	1.0781	(4.4277)	0.0000	1	(3.3496)	01/06/2025
002291.ZK	12/18/2024	SDB3263426682	(600.00)	1.1470	(590.47)	(688.19)	0.0000	4.5800	(1,579.2091)	0.0000	0.0751	(0.3019)	0.0000	1	(0.2268)	01/06/2025
002291.ZK	12/18/2024	SDB3263426682	(1,300.00)	1.1470	(1,302.49)	(1,491.09)	0.0000	4.5800	(1,579.2091)	0.0000	0.1657	(0.6541)	0.0000	1	(0.4884)	01/06/2025
002291.ZK	12/18/2024	SDB3263426682	(20,100.00)	1.1470	(20,138.47)	(23,054.48)	0.0000	4.5800	(1,579.2091)	0.0000	2.5621	(10.1133)	0.0000	1	(7.5512)	01/06/2025
002291.ZK	12/17/2024	SDB3263426682	(5,100.00)	1.0459	(4,773.15)	(5,334.32)	0.0000	4.5800	(1,579.2091)	0.0000	0.6073	(2.3400)	0.0000	1	(1.7328)	01/06/2025
002291.ZK	12/17/2024	SDB3263426682	(2,700.00)	1.0459	(2,539.16)	(2,824.05)	0.0000	4.5800	(1,579.2091)	0.0000	0.3230	(1.2388)	0.0000	1	(0.9158)	01/06/2025
002291.ZK	12/17/2024	SDB3263426682	(600.00)	1.0459	(581.18)	(627.57)	0.0000	4.5800	(1,579.2091)	0.0000	0.0739	(0.2753)	0.0000	1	(0.2014)	01/06/2025
002291.ZK	12/17/2024	SDB3263426682	(8,800.00)	1.0459	(8,473.98)	(9,204.32)	0.0000	4.5800	(1,579.2091)	0.0000	1.0781	(4.0377)	0.0000	1	(2.9596)	01/06/2025
002291.ZK	12/17/2024	SDB3263426682	(600.00)	1.0459	(590.47)	(627.57)	0.0000	4.5800	(1,579.2091)	0.0000	0.0751	(0.2753)	0.0000	1	(0.2002)	01/06/2025
002291.ZK	12/17/2024	SDB3263426682	(1,300.00)	1.0459	(1,302.49)	(1,359.73)	0.0000	4.5800	(1,579.2091)	0.0000	0.1657	(0.5965)	0.0000	1	(0.4308)	01/06/2025
002291.ZK	12/17/2024	SDB3263426682	(20,100.00)	1.0459	(20,138.47)	(21,023.51)	0.0000	4.5800	(1,579.2091)	0.0000	2.5621	(9.2224)	0.0000	1	(6.6603)	01/06/2025
002291.ZK	12/16/2024	SDB3263426682	(5,100.00)	1.0556	(4,773.15)	(5,383.47)	0.0000	4.5800	(1,579.2091)	0.0000	0.6073	(2.3616)	0.0000	1	(1.7543)	01/06/2025
002291.ZK	12/16/2024	SDB3263426682	(2,700.00)	1.0556	(2,539.16)	(2,850.07)	0.0000	4.5800	(1,579.2091)	0.0000	0.3230	(1.2502)	0.0000	1	(0.9272)	01/06/2025
002291.ZK	12/16/2024	SDB3263426682	(600.00)	1.0556	(581.18)	(633.35)	0.0000	4.5800	(1,579.2091)	0.0000	0.0739	(0.2778)	0.0000	1	(0.2039)	01/06/2025
002291.ZK	12/16/2024	SDB3263426682	(8,800.00)	1.0556	(8,473.98)	(9,289.13)	0.0000	4.5800	(1,579.2091)	0.0000	1.0781	(4.0749)	0.0000	1	(2.9968)	01/06/2025
002291.ZK	12/16/2024	SDB3263426682	(600.00)	1.0556	(590.47)	(633.35)	0.0000	4.5800	(1,579.2091)	0.0000	0.0751	(0.2778)	0.0000	1	(0.2027)	01/06/2025
002291.ZK	12/16/2024	SDB3263426682	(1,300.00)	1.0556	(1,302.49)	(1,372.26)	0.0000	4.5800	(1,579.2091)	0.0000	0.1657	(0.6020)	0.0000	1	(0.4363)	01/06/2025
002291.ZK	12/16/2024	SDB3263426682	(20,100.00)	1.0556	(20,138.47)	(21,217.22)	0.0000	4.5800	(1,579.2091)	0.0000	2.5621	(9.3073)	0.0000	1	(6.7453)	01/06/2025
002291.ZK	12/13/2024	SDB3263426682	(5,100.00)	1.0285	(4,773.15)	(5,245.21)	0.0000	4.5800	(1,579.2091)	0.0000	1.8218	(6.9027)	0.0000	3	(5.0810)	01/06/2025
002291.ZK	12/13/2024	SDB3263426682	(2,700.00)	1.0285	(2,539.16)	(2,776.88)	0.0000	4.5800	(1,579.2091)	0.0000	0.9691	(3.6544)	0.0000	3	(2.6853)	01/06/2025
002291.ZK	12/13/2024	SDB3263426682	(600.00)	1.0285	(581.18)	(617.08)	0.0000	4.5800	(1,579.2091)	0.0000	0.2218	(0.8121)	0.0000	3	(0.5903)	01/06/2025
002291.ZK	12/13/2024	SDB3263426682	(8,800.00)	1.0285	(8,473.98)	(9,050.56)	0.0000	4.5800	(1,579.2091)	0.0000	3.2342	(11.9106)	0.0000	3	(8.6764)	01/06/2025
002291.ZK	12/13/2024	SDB3263426682	(600.00)	1.0285	(590.47)	(617.08)	0.0000	4.5800	(1,579.2091)	0.0000	0.2254	(0.8121)	0.0000	3	(0.5867)	01/06/2025
002291.ZK	12/13/2024	SDB3263426682	(1,300.00)	1.0285	(1,302.49)	(1,337.01)	0.0000	4.5800	(1,579.2091)	0.0000	0.4971	(1.7595)	0.0000	3	(1.2624)	01/06/2025
002291.ZK	12/13/2024	SDB3263426682	(20,100.00)	1.0285	(20,138.47)	(20,672.31)	0.0000	4.5800	(1,579.2091)	0.0000	7.6862	(27.2049)	0.0000	3	(19.5187)	01/06/2025
002291.ZK	12/12/2024	SDB3263426682	(5,100.00)	0.9792	(4,773.15)	(4,993.90)	0.0000	4.5800	(1,579.2091)	0.0000	0.6073	(2.1907)	0.0000	1	(1.5834)	01/06/2025
002291.ZK	12/12/2024	SDB3263426682	(2,700.00)	0.9792	(2,539.16)	(2,643.83)	0.0000	4.5800	(1,579.2091)	0.0000	0.3230	(1.1598)	0.0000	1	(0.8367)	01/06/2025
002291.ZK	12/12/2024	SDB3263426682	(600.00)	0.9792	(581.18)	(587.52)	0.0000	4.5800	(1,579.2091)	0.0000	0.0739	(0.2577)	0.0000	1	(0.1838)	01/06/2025
002291.ZK	12/12/2024	SDB3263426682	(8,800.00)	0.9792	(8,473.98)	(8,616.92)	0.0000	4.5800	(1,579.2091)	0.0000	1.0781	(3.7800)	0.0000	1	(2.7019)	01/06/2025
002291.ZK	12/12/2024	SDB3263426682	(600.00)	0.9792	(590.47)	(587.52)	0.0000	4.5800	(1,579.2091)	0.0000	0.0751	(0.2577)	0.0000	1	(0.1826)	01/06/2025
002291.ZK	12/12/2024	SDB3263426682	(1,300.00)	0.9792	(1,302.49)	(1,272.95)	0.0000	4.5800	(1,579.2091)	0.0000	0.1657	(0.5584)	0.0000	1	(0.3927)	01/06/2025
002291.ZK	12/12/2024	SDB3263426682	(20,100.00)	0.9792	(20,138.47)	(19,681.84)	0.0000	4.5800	(1,579.2091)	0.0000	2.5621	(8.6338)	0.0000	1	(6.0718)	01/06/2025
002291.ZK	12/11/2024	SDB3263426682	(5,100.00)	0.9927	(4,773.15)	(5,062.58)	0.0000	4.5800	(1,579.2091)	0.0000	0.6073	(2.2208)	0.0000	1	(1.6135)	01/06/2025
002291.ZK	12/11/2024	SDB3263426682	(2,700.00)	0.9927	(2,539.16)	(2,680.19)	0.0000	4.5800	(1,579.2091)	0.0000	0.3230	(1.1757)	0.0000	1	(0.8527)	01/06/2025
002291.ZK	12/11/2024	SDB3263426682	(600.00)	0.9927	(581.18)	(595.60)	0.0000	4.5800	(1,579.2091)	0.0000	0.0739	(0.2613)	0.0000	1	(0.1873)	01/06/2025
002291.ZK	12/11/2024	SDB3263426682	(8,800.00)	0.9927	(8,473.98)	(8,735.43)	0.0000	4.5800	(1,579.2091)	0.0000	1.0781	(3.8320)	0.0000	1	(2.7539)	01/06/2025
002291.ZK	12/11/2024	SDB3263426682	(600.00)	0.9927	(590.47)	(595.60)	0.0000	4.5800	(1,579.2091)	0.0000	0.0751	(0.2613)	0.0000	1	(0.1861)	01/06/2025
002291.ZK	12/11/2024	SDB3263426682	(1,300.00)	0.9927	(1,302.49)	(1,290.46)	0.0000	4.5800	(1,579.2091)	0.0000	0.1657	(0.5661)	0.0000	1	(0.4004)	01/06/2025
002291.ZK	12/11/2024	SDB3263426682	(20,100.00)	0.9927	(20,138.47)	(19,952.51)	0.0000	4.5800	(1,579.2091)	0.0000	2.5621	(8.7525)	0.0000	1	(6.1905)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SATURDAY CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002291.ZK	12/10/2024	SDB3263426682	(5,100.00)	0.9525	(4,773.15)	(4,857.74)	0.0000	4.5800	(1,579.2091)	0.0000	0.6073	(2.1309)	0.0000	1	(1.5237)	01/06/2025
002291.ZK	12/10/2024	SDB3263426682	(2,700.00)	0.9525	(2,539.16)	(2,571.75)	0.0000	4.5800	(1,579.2091)	0.0000	0.3230	(1.1281)	0.0000	1	(0.8051)	01/06/2025
002291.ZK	12/10/2024	SDB3263426682	(600.00)	0.9525	(581.18)	(571.50)	0.0000	4.5800	(1,579.2091)	0.0000	0.0739	(0.2507)	0.0000	1	(0.1768)	01/06/2025
002291.ZK	12/10/2024	SDB3263426682	(8,800.00)	0.9525	(8,473.98)	(8,381.99)	0.0000	4.5800	(1,579.2091)	0.0000	1.0781	(3.6769)	0.0000	1	(2.5988)	01/06/2025
002291.ZK	12/10/2024	SDB3263426682	(600.00)	0.9525	(590.47)	(571.50)	0.0000	4.5800	(1,579.2091)	0.0000	0.0751	(0.2507)	0.0000	1	(0.1756)	01/06/2025
002291.ZK	12/10/2024	SDB3263426682	(1,300.00)	0.9525	(1,302.49)	(1,238.25)	0.0000	4.5800	(1,579.2091)	0.0000	0.1657	(0.5432)	0.0000	1	(0.3775)	01/06/2025
002291.ZK	12/10/2024	SDB3263426682	(20,100.00)	0.9525	(20,138.47)	(19,145.23)	0.0000	4.5800	(1,579.2091)	0.0000	2.5621	(8.3984)	0.0000	1	(5.8364)	01/06/2025
002291.ZK	12/09/2024	SDB3263426682	(5,100.00)	0.9252	(4,773.15)	(4,718.46)	0.0000	4.5800	(1,579.2091)	0.0000	0.6073	(2.0698)	0.0000	1	(1.4626)	01/06/2025
002291.ZK	12/09/2024	SDB3263426682	(2,700.00)	0.9252	(2,539.16)	(2,498.01)	0.0000	4.5800	(1,579.2091)	0.0000	0.3230	(1.0958)	0.0000	1	(0.7728)	01/06/2025
002291.ZK	12/09/2024	SDB3263426682	(600.00)	0.9252	(581.18)	(555.11)	0.0000	4.5800	(1,579.2091)	0.0000	0.0739	(0.2435)	0.0000	1	(0.1696)	01/06/2025
002291.ZK	12/09/2024	SDB3263426682	(8,800.00)	0.9252	(8,473.98)	(8,141.66)	0.0000	4.5800	(1,579.2091)	0.0000	1.0781	(3.5715)	0.0000	1	(2.4934)	01/06/2025
002291.ZK	12/09/2024	SDB3263426682	(600.00)	0.9252	(590.47)	(555.11)	0.0000	4.5800	(1,579.2091)	0.0000	0.0751	(0.2435)	0.0000	1	(0.1684)	01/06/2025
002291.ZK	12/09/2024	SDB3263426682	(1,300.00)	0.9252	(1,302.49)	(1,202.75)	0.0000	4.5800	(1,579.2091)	0.0000	0.1657	(0.5276)	0.0000	1	(0.3619)	01/06/2025
002291.ZK	12/09/2024	SDB3263426682	(20,100.00)	0.9252	(20,138.47)	(18,596.30)	0.0000	4.5800	(1,579.2091)	0.0000	2.5621	(8.1576)	0.0000	1	(5.5956)	01/06/2025
002291.ZK	12/06/2024	SDB3263426682	(600.00)	0.9617	(581.18)	(577.03)	0.0000	4.5800	(1,536.7834)	0.0000	0.2218	(0.7390)	0.0000	3	(0.5172)	01/06/2025
002291.ZK	12/06/2024	SDB3263426682	(8,800.00)	0.9617	(8,473.98)	(8,463.05)	0.0000	4.5800	(1,536.7834)	0.0000	3.2342	(10.8382)	0.0000	3	(7.6040)	01/06/2025
002291.ZK	12/06/2024	SDB3263426682	(600.00)	0.9617	(590.47)	(577.03)	0.0000	4.5800	(1,536.7834)	0.0000	0.2254	(0.7390)	0.0000	3	(0.5136)	01/06/2025
002291.ZK	12/06/2024	SDB3263426682	(1,300.00)	0.9617	(1,302.49)	(1,250.22)	0.0000	4.5800	(1,536.7834)	0.0000	0.4971	(1.6011)	0.0000	3	(1.1040)	01/06/2025
002291.ZK	12/06/2024	SDB3263426682	(20,100.00)	0.9617	(20,138.47)	(19,330.37)	0.0000	4.5800	(1,536.7834)	0.0000	7.6862	(24.7555)	0.0000	3	(17.0693)	01/06/2025
002291.ZK	12/05/2024	SDB3263426682	(600.00)	0.9799	(590.47)	(587.93)	0.0000	4.5800	(1,477.7272)	0.0000	0.0751	(0.2413)	0.0000	1	(0.1662)	01/06/2025
002291.ZK	12/05/2024	SDB3263426682	(1,300.00)	0.9799	(1,302.49)	(1,273.85)	0.0000	4.5800	(1,477.7272)	0.0000	0.1657	(0.5229)	0.0000	1	(0.3572)	01/06/2025
002291.ZK	12/05/2024	SDB3263426682	(20,100.00)	0.9799	(20,138.47)	(19,695.75)	0.0000	4.5800	(1,477.7272)	0.0000	2.5621	(8.0847)	0.0000	1	(5.5226)	01/06/2025
002291.ZK	12/04/2024	SDB3263426682	(1,300.00)	0.9769	(1,302.49)	(1,269.99)	0.0000	4.5800	(1,475.0000)	0.0000	0.1657	(0.5203)	0.0000	1	(0.3546)	01/06/2025
002291.ZK	12/04/2024	SDB3263426682	(20,100.00)	0.9784	(20,138.47)	(19,665.02)	0.0000	4.5800	(1,475.0000)	0.0000	2.5621	(8.0572)	0.0000	1	(5.4951)	01/06/2025
TOTAL SATURDAY CO.,LTD. CMN CLASS A SERIES NORTHBOUND												161.5751	(634.8166)	0.0000	(473.2414)	

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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SEARAINBOW HOLDING CORP. CMN CLASS A SERIES NORTHBOUND																
000503.ZK	12/11/2024	SDB3263645033	(5,100.00)	1.8724	(9,519.67)	(9,549.38)	0.0000	4.5800	(1,700.0000)	0.0000	1.2111	(4.5094)	0.0000	1	(3.2983)	01/06/2025
000503.ZK	12/11/2024	SDB3263645033	(4,300.00)	1.8724	(8,000.63)	(8,051.44)	0.0000	4.5800	(1,700.0000)	0.0000	1.0179	(3.8021)	0.0000	1	(2.7842)	01/06/2025
000503.ZK	12/10/2024	SDB3263645033	(5,100.00)	1.8830	(9,519.67)	(9,603.33)	0.0000	4.5800	(1,700.0000)	0.0000	1.2111	(4.5349)	0.0000	1	(3.3238)	01/06/2025
000503.ZK	12/10/2024	SDB3263645033	(4,300.00)	1.8830	(8,000.63)	(8,096.93)	0.0000	4.5800	(1,700.0000)	0.0000	1.0179	(3.8235)	0.0000	1	(2.8057)	01/06/2025
000503.ZK	12/09/2024	SDB3263645033	(5,100.00)	1.8666	(9,519.67)	(9,519.67)	0.0000	4.5800	(1,700.0000)	0.0000	1.2111	(4.4954)	0.0000	1	(3.2843)	01/06/2025
000503.ZK	12/09/2024	SDB3263645033	(4,300.00)	1.8606	(8,000.63)	(8,000.63)	0.0000	4.5800	(1,700.0000)	0.0000	1.0179	(3.7781)	0.0000	1	(2.7602)	01/06/2025
000503.ZK	12/05/2024	SDB3262800239	(2,400.00)	1.9200	(4,699.74)	(4,607.94)	0.0000	4.5800	(1,600.3239)	0.0000	0.5979	(2.0484)	0.0000	1	(1.4505)	01/06/2025
000503.ZK	12/05/2024	SDB3262800239	(1,600.00)	1.9200	(3,133.16)	(3,071.96)	0.0000	4.5800	(1,600.3239)	0.0000	0.3986	(1.3656)	0.0000	1	(0.9670)	01/06/2025
000503.ZK	12/05/2024	SDB3262800239	(12,100.00)	1.9200	(23,694.51)	(23,231.71)	0.0000	4.5800	(1,600.3239)	0.0000	3.0145	(10.3273)	0.0000	1	(7.3128)	01/06/2025
000503.ZK	12/05/2024	SDB3262800239	(1,100.00)	1.9200	(2,154.05)	(2,111.97)	0.0000	4.5800	(1,600.3239)	0.0000	0.2740	(0.9388)	0.0000	1	(0.6648)	01/06/2025
000503.ZK	12/05/2024	SDB3262800239	(19,800.00)	1.9200	(38,772.84)	(38,015.52)	0.0000	4.5800	(1,600.3239)	0.0000	4.9328	(16.8992)	0.0000	1	(11.9664)	01/06/2025
000503.ZK	12/05/2024	SDB3262800239	(2,900.00)	1.9200	(5,678.85)	(5,567.93)	0.0000	4.5800	(1,600.3239)	0.0000	0.7225	(2.4751)	0.0000	1	(1.7527)	01/06/2025
000503.ZK	12/05/2024	SDB3262800239	(4,600.00)	1.9200	(9,007.83)	(8,831.89)	0.0000	4.5800	(1,600.3239)	0.0000	1.1460	(3.9261)	0.0000	1	(2.7801)	01/06/2025
000503.ZK	12/05/2024	SDB3262800239	(1,800.00)	1.9200	(3,524.80)	(3,455.96)	0.0000	4.5800	(1,600.3239)	0.0000	0.4484	(1.5363)	0.0000	1	(1.0879)	01/06/2025
000503.ZK	12/04/2024	SDB3262800239	(2,400.00)	1.9582	(4,699.74)	(4,699.74)	0.0000	4.5800	(1,600.3239)	0.0000	0.5979	(2.0892)	0.0000	1	(1.4913)	01/06/2025
000503.ZK	12/04/2024	SDB3262800239	(1,600.00)	1.9582	(3,133.16)	(3,133.16)	0.0000	4.5800	(1,600.3239)	0.0000	0.3986	(1.3928)	0.0000	1	(0.9942)	01/06/2025
000503.ZK	12/04/2024	SDB3262800239	(12,100.00)	1.9582	(23,694.51)	(23,694.51)	0.0000	4.5800	(1,600.3239)	0.0000	3.0145	(10.5330)	0.0000	1	(7.5186)	01/06/2025
000503.ZK	12/04/2024	SDB3262800239	(1,100.00)	1.9582	(2,154.05)	(2,154.05)	0.0000	4.5800	(1,600.3239)	0.0000	0.2740	(0.9575)	0.0000	1	(0.6835)	01/06/2025
000503.ZK	12/04/2024	SDB3262800239	(19,800.00)	1.9582	(38,772.84)	(38,772.84)	0.0000	4.5800	(1,600.3239)	0.0000	4.9328	(17.2359)	0.0000	1	(12.3031)	01/06/2025
000503.ZK	12/04/2024	SDB3262800239	(2,900.00)	1.9582	(5,678.85)	(5,678.85)	0.0000	4.5800	(1,600.3239)	0.0000	0.7225	(2.5244)	0.0000	1	(1.8020)	01/06/2025
000503.ZK	12/04/2024	SDB3262800239	(4,600.00)	1.9582	(9,007.83)	(9,007.83)	0.0000	4.5800	(1,600.3239)	0.0000	1.1460	(4.0043)	0.0000	1	(2.8583)	01/06/2025
000503.ZK	12/04/2024	SDB3262800239	(1,800.00)	1.9582	(3,524.80)	(3,524.80)	0.0000	4.5800	(1,600.3239)	0.0000	0.4484	(1.5669)	0.0000	1	(1.1185)	01/06/2025
TOTAL SEARAINBOW HOLDING CORP. CMN CLASS A SERIES NORTHBOUND											29.7563	(104.7643)	0.0000		(75.0080)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SERES GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND																
601127.SH	12/13/2024	SDB3263644982	(400.00)	18.5677	(7,474.93)	(7,427.09)	0.0000	4.5800	(1,250.0000)	0.0000	2.8529	(7.7366)	0.0000	3	(4.8836)	01/06/2025
601127.SH	12/13/2024	SDB3263644982	(1,000.00)	18.5677	(18,733.75)	(18,567.73)	0.0000	4.5800	(1,250.0000)	0.0000	7.1500	(19.3414)	0.0000	3	(12.1913)	01/06/2025
601127.SH	12/12/2024	SDB3263644982	(400.00)	19.8513	(7,474.93)	(7,940.54)	0.0000	4.5800	(1,250.0000)	0.0000	0.9510	(2.7571)	0.0000	1	(1.8062)	01/06/2025
601127.SH	12/12/2024	SDB3263644982	(1,000.00)	19.8513	(18,733.75)	(19,851.34)	0.0000	4.5800	(1,250.0000)	0.0000	2.3833	(6.8928)	0.0000	1	(4.5095)	01/06/2025
601127.SH	12/11/2024	SDB3263644982	(400.00)	19.0533	(7,474.93)	(7,621.33)	0.0000	4.5800	(1,250.0000)	0.0000	0.9510	(2.6463)	0.0000	1	(1.6953)	01/06/2025
601127.SH	12/11/2024	SDB3263644982	(1,000.00)	19.0533	(18,733.75)	(19,053.32)	0.0000	4.5800	(1,250.0000)	0.0000	2.3833	(6.6157)	0.0000	1	(4.2324)	01/06/2025
601127.SH	12/10/2024	SDB3263644982	(400.00)	19.2397	(7,474.93)	(7,695.86)	0.0000	4.5800	(1,250.0000)	0.0000	0.9510	(2.6722)	0.0000	1	(1.7212)	01/06/2025
601127.SH	12/10/2024	SDB3263644982	(1,000.00)	19.2397	(18,733.75)	(19,239.65)	0.0000	4.5800	(1,250.0000)	0.0000	2.3833	(6.6804)	0.0000	1	(4.2971)	01/06/2025
601127.SH	12/09/2024	SDB3263644982	(400.00)	18.6873	(7,474.93)	(7,474.93)	0.0000	4.5800	(1,250.0000)	0.0000	0.9510	(2.5955)	0.0000	1	(1.6445)	01/06/2025
601127.SH	12/09/2024	SDB3263644982	(1,000.00)	18.7338	(18,733.75)	(18,733.75)	0.0000	4.5800	(1,250.0000)	0.0000	2.3833	(6.5048)	0.0000	1	(4.1214)	01/06/2025
TOTAL SERES GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND											23.3403	(64.4428)	0.0000		(41.1025)	

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066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHAANXI CONSTRUCTION ENGINEERING GROUP CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND																
600248.SH	01/03/2025	SDB3262115519	(64.00)	0.6211	(40.07)	(39.75)	0.0000	4.3300	(1,400.0000)	0.0000	0.0145	(0.0464)	0.0000	3	(0.0319)	01/06/2025
600248.SH	01/02/2025	SDB3262115519	(64.00)	0.6161	(40.07)	(39.43)	0.0000	4.3300	(1,400.0000)	0.0000	0.0048	(0.0153)	0.0000	1	(0.0105)	01/06/2025
600248.SH	12/31/2024	SDB3262115519	(64.00)	0.6134	(40.07)	(39.25)	0.0000	4.3300	(1,400.0000)	0.0000	0.0096	(0.0305)	0.0000	2	(0.0209)	01/06/2025
600248.SH	12/30/2024	SDB3262115519	(3,964.00)	0.6037	(2,481.56)	(2,392.94)	0.0000	4.3300	(1,421.6920)	0.0000	0.2985	(0.9450)	0.0000	1	(0.6465)	01/06/2025
600248.SH	12/30/2024	SDB3262115519	(5,700.00)	0.6037	(3,568.34)	(3,440.90)	0.0000	4.3300	(1,421.6920)	0.0000	0.4292	(1.3589)	0.0000	1	(0.9297)	01/06/2025
600248.SH	12/30/2024	SDB3262115519	(64.00)	0.6037	(40.07)	(38.63)	0.0000	4.3300	(1,421.6920)	0.0000	0.0048	(0.0153)	0.0000	1	(0.0104)	01/06/2025
600248.SH	12/30/2024	SDB3262115519	(1,236.00)	0.6037	(773.77)	(746.13)	0.0000	4.3300	(1,421.6920)	0.0000	0.0931	(0.2947)	0.0000	1	(0.2016)	01/06/2025
600248.SH	12/30/2024	SDB3262115519	(200.00)	0.6037	(125.20)	(120.73)	0.0000	4.3300	(1,421.6920)	0.0000	0.0151	(0.0477)	0.0000	1	(0.0326)	01/06/2025
600248.SH	12/30/2024	SDB3262115519	(900.00)	0.6037	(563.42)	(543.30)	0.0000	4.3300	(1,421.6920)	0.0000	0.0678	(0.2146)	0.0000	1	(0.1468)	01/06/2025
600248.SH	12/30/2024	SDB3262115519	(300.00)	0.6037	(187.81)	(181.10)	0.0000	4.3300	(1,421.6920)	0.0000	0.0226	(0.0715)	0.0000	1	(0.0489)	01/06/2025
600248.SH	12/27/2024	SDB3262115519	(3,964.00)	0.6076	(2,481.56)	(2,408.34)	0.0000	4.3300	(1,421.6920)	0.0000	0.8954	(2.8533)	0.0000	3	(1.9578)	01/06/2025
600248.SH	12/27/2024	SDB3262115519	(5,700.00)	0.6076	(3,568.34)	(3,463.05)	0.0000	4.3300	(1,421.6920)	0.0000	1.2876	(4.1028)	0.0000	3	(2.8153)	01/06/2025
600248.SH	12/27/2024	SDB3262115519	(64.00)	0.6076	(40.07)	(38.88)	0.0000	4.3300	(1,421.6920)	0.0000	0.0145	(0.0461)	0.0000	3	(0.0316)	01/06/2025
600248.SH	12/27/2024	SDB3262115519	(1,236.00)	0.6076	(773.77)	(750.94)	0.0000	4.3300	(1,421.6920)	0.0000	0.2792	(0.8997)	0.0000	3	(0.6105)	01/06/2025
600248.SH	12/27/2024	SDB3262115519	(200.00)	0.6076	(125.20)	(121.51)	0.0000	4.3300	(1,421.6920)	0.0000	0.0452	(0.1440)	0.0000	3	(0.0988)	01/06/2025
600248.SH	12/27/2024	SDB3262115519	(900.00)	0.6076	(563.42)	(546.80)	0.0000	4.3300	(1,421.6920)	0.0000	0.2033	(0.6478)	0.0000	3	(0.4445)	01/06/2025
600248.SH	12/27/2024	SDB3262115519	(300.00)	0.6076	(187.81)	(182.27)	0.0000	4.3300	(1,421.6920)	0.0000	0.0678	(0.2159)	0.0000	3	(0.1482)	01/06/2025
600248.SH	12/26/2024	SDB3262115519	(3,964.00)	0.6180	(2,481.56)	(2,449.72)	0.0000	4.3300	(1,421.6920)	0.0000	0.2985	(0.9674)	0.0000	1	(0.6690)	01/06/2025
600248.SH	12/26/2024	SDB3262115519	(5,700.00)	0.6180	(3,568.34)	(3,522.56)	0.0000	4.3300	(1,421.6920)	0.0000	0.4292	(1.3911)	0.0000	1	(0.9619)	01/06/2025
600248.SH	12/26/2024	SDB3262115519	(64.00)	0.6180	(40.07)	(39.55)	0.0000	4.3300	(1,421.6920)	0.0000	0.0048	(0.0156)	0.0000	1	(0.0108)	01/06/2025
600248.SH	12/26/2024	SDB3262115519	(1,236.00)	0.6180	(773.77)	(763.84)	0.0000	4.3300	(1,421.6920)	0.0000	0.0931	(0.3017)	0.0000	1	(0.2086)	01/06/2025
600248.SH	12/26/2024	SDB3262115519	(200.00)	0.6180	(125.20)	(123.60)	0.0000	4.3300	(1,421.6920)	0.0000	0.0151	(0.0488)	0.0000	1	(0.0338)	01/06/2025
600248.SH	12/26/2024	SDB3262115519	(900.00)	0.6180	(563.42)	(556.19)	0.0000	4.3300	(1,421.6920)	0.0000	0.0678	(0.2196)	0.0000	1	(0.1519)	01/06/2025
600248.SH	12/26/2024	SDB3262115519	(300.00)	0.6180	(187.81)	(185.40)	0.0000	4.3300	(1,421.6920)	0.0000	0.0226	(0.0732)	0.0000	1	(0.0506)	01/06/2025
600248.SH	12/24/2024	SDB3262115519	(3,964.00)	0.6180	(2,481.56)	(2,449.72)	0.0000	4.3300	(1,421.6920)	0.0000	0.5970	(1.9349)	0.0000	2	(1.3379)	01/06/2025
600248.SH	12/24/2024	SDB3262115519	(5,700.00)	0.6180	(3,568.34)	(3,522.56)	0.0000	4.3300	(1,421.6920)	0.0000	0.8584	(2.7822)	0.0000	2	(1.9238)	01/06/2025
600248.SH	12/24/2024	SDB3262115519	(64.00)	0.6180	(40.07)	(39.55)	0.0000	4.3300	(1,421.6920)	0.0000	0.0096	(0.0312)	0.0000	2	(0.0216)	01/06/2025
600248.SH	12/24/2024	SDB3262115519	(1,236.00)	0.6180	(773.77)	(763.84)	0.0000	4.3300	(1,421.6920)	0.0000	0.1861	(0.6033)	0.0000	2	(0.4172)	01/06/2025
600248.SH	12/24/2024	SDB3262115519	(200.00)	0.6180	(125.20)	(123.60)	0.0000	4.3300	(1,421.6920)	0.0000	0.0301	(0.0976)	0.0000	2	(0.0675)	01/06/2025
600248.SH	12/24/2024	SDB3262115519	(900.00)	0.6180	(563.42)	(556.19)	0.0000	4.3300	(1,421.6920)	0.0000	0.1355	(0.4393)	0.0000	2	(0.3038)	01/06/2025
600248.SH	12/24/2024	SDB3262115519	(300.00)	0.6180	(187.81)	(185.40)	0.0000	4.3300	(1,421.6920)	0.0000	0.0452	(0.1464)	0.0000	2	(0.1013)	01/06/2025
600248.SH	12/23/2024	SDB3262115519	(10,164.00)	0.6173	(6,362.91)	(6,273.73)	0.0000	4.3300	(1,431.1463)	0.0000	0.7653	(2.4941)	0.0000	1	(1.7287)	01/06/2025
600248.SH	12/23/2024	SDB3262115519	(5,700.00)	0.6173	(3,568.34)	(3,518.32)	0.0000	4.3300	(1,431.1463)	0.0000	0.4292	(1.3987)	0.0000	1	(0.9695)	01/06/2025
600248.SH	12/23/2024	SDB3262115519	(64.00)	0.6173	(40.07)	(39.50)	0.0000	4.3300	(1,431.1463)	0.0000	0.0048	(0.0157)	0.0000	1	(0.0109)	01/06/2025
600248.SH	12/23/2024	SDB3262115519	(1,236.00)	0.6173	(773.77)	(762.92)	0.0000	4.3300	(1,431.1463)	0.0000	0.0931	(0.3033)	0.0000	1	(0.2102)	01/06/2025
600248.SH	12/23/2024	SDB3262115519	(200.00)	0.6173	(125.20)	(123.45)	0.0000	4.3300	(1,431.1463)	0.0000	0.0151	(0.0491)	0.0000	1	(0.0340)	01/06/2025
600248.SH	12/23/2024	SDB3262115519	(900.00)	0.6173	(563.42)	(555.52)	0.0000	4.3300	(1,431.1463)	0.0000	0.0678	(0.2208)	0.0000	1	(0.1531)	01/06/2025
600248.SH	12/23/2024	SDB3262115519	(300.00)	0.6173	(187.81)	(185.18)	0.0000	4.3300	(1,431.1463)	0.0000	0.0226	(0.0736)	0.0000	1	(0.0510)	01/06/2025
600248.SH	12/20/2024	SDB3262115519	(10,164.00)	0.6171	(6,362.91)	(6,272.48)	0.0000	4.3300	(1,431.1463)	0.0000	2.2959	(7.4807)	0.0000	3	(5.1847)	01/06/2025
600248.SH	12/20/2024	SDB3262115519	(5,700.00)	0.6171	(3,568.34)	(3,517.62)	0.0000	4.3300	(1,431.1463)	0.0000	1.2876	(4.1952)	0.0000	3	(2.9076)	01/06/2025
600248.SH	12/20/2024	SDB3262115519	(64.00)	0.6171	(40.07)	(39.50)	0.0000	4.3300	(1,431.1463)	0.0000	0.0145	(0.0471)	0.0000	3	(0.0326)	01/06/2025
600248.SH	12/20/2024	SDB3262115519	(1,236.00)	0.6171	(773.77)	(762.77)	0.0000	4.3300	(1,431.1463)	0.0000	0.2792	(0.9097)	0.0000	3	(0.6305)	01/06/2025
600248.SH	12/20/2024	SDB3262115519	(200.00)	0.6171	(125.20)	(123.43)	0.0000	4.3300	(1,431.1463)	0.0000	0.0452	(0.1472)	0.0000	3	(0.1020)	01/06/2025
600248.SH	12/20/2024	SDB3262115519	(900.00)	0.6171	(563.42)	(555.41)	0.0000	4.3300	(1,431.1463)	0.0000	0.2033	(0.6624)	0.0000	3	(0.4591)	01/06/2025
600248.SH	12/20/2024	SDB3262115519	(300.00)	0.6171	(187.81)	(185.14)	0.0000	4.3300	(1,431.1463)	0.0000	0.0678	(0.2208)	0.0000	3	(0.1530)	01/06/2025
600248.SH	12/19/2024	SDB3262115519	(10,164.00)	0.6257	(6,362.91)	(6,360.04)	0.0000	4.5800	(1,431.1463)	0.0000	0.8095	(2.5284)	0.0000	1	(1.7189)	01/06/2025
600248.SH	12/19/2024	SDB3262115519	(5,700.00)	0.6257	(3,568.34)	(3,566.73)	0.0000	4.5800	(1,431.1463)	0.0000	0.4540	(1.4179)	0.0000	1	(0.9639)	01/06/2025
600248.SH	12/19/2024	SDB3262115519	(64.00)	0.6257	(40.07)	(40.05)	0.0000	4.5800	(1,431.1463)	0.0000	0.0051	(0.0159)	0.0000	1	(0.0108)	01/06/2025
600248.SH	12/19/2024	SDB3262115519	(1,236.00)	0.6257	(773.77)	(773.42)	0.0000	4.5800	(1,431.1463)	0.0000	0.0984	(0.3075)	0.0000	1	(0.2090)	01/06/2025
600248.SH	12/19/2024	SDB3262115519	(200.00)	0.6257	(125.20)	(125.15)	0.0000	4.5800	(1,431.1463)	0.0000	0.0159	(0.0498)	0.0000	1	(0.0338)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHAANXI CONSTRUCTION ENGINEERING GROUP CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
600248.SH	12/19/2024	SDB3262115519	(900.00)	0.6257	(563.42)	(563.17)	0.0000	4.5800	(1,431.1463)	0.0000	0.0717	(0.2239)	0.0000	1	(0.1522)	01/06/2025
600248.SH	12/19/2024	SDB3262115519	(300.00)	0.6257	(187.81)	(187.72)	0.0000	4.5800	(1,431.1463)	0.0000	0.0239	(0.0746)	0.0000	1	(0.0507)	01/06/2025
600248.SH	12/18/2024	SDB3262115519	(13,800.00)	0.6256	(8,639.13)	(8,633.69)	0.0000	4.5800	(1,448.5061)	0.0000	1.0991	(3.4739)	0.0000	1	(2.3748)	01/06/2025
600248.SH	12/18/2024	SDB3262115519	(212,100.00)	0.6256	(132,779.69)	(132,696.12)	0.0000	4.5800	(1,448.5061)	0.0000	16.8925	(53.3920)	0.0000	1	(36.4995)	01/06/2025
600248.SH	12/18/2024	SDB3262115519	(5,700.00)	0.6256	(3,568.34)	(3,566.09)	0.0000	4.5800	(1,448.5061)	0.0000	0.4540	(1.4349)	0.0000	1	(0.9809)	01/06/2025
600248.SH	12/18/2024	SDB3262115519	(64.00)	0.6256	(40.07)	(40.04)	0.0000	4.5800	(1,448.5061)	0.0000	0.0051	(0.0161)	0.0000	1	(0.0110)	01/06/2025
600248.SH	12/18/2024	SDB3262115519	(1,236.00)	0.6256	(773.77)	(773.28)	0.0000	4.5800	(1,448.5061)	0.0000	0.0984	(0.3111)	0.0000	1	(0.2127)	01/06/2025
600248.SH	12/18/2024	SDB3262115519	(200.00)	0.6256	(125.20)	(125.13)	0.0000	4.5800	(1,448.5061)	0.0000	0.0159	(0.0503)	0.0000	1	(0.0344)	01/06/2025
600248.SH	12/18/2024	SDB3262115519	(900.00)	0.6256	(563.42)	(563.07)	0.0000	4.5800	(1,448.5061)	0.0000	0.0717	(0.2266)	0.0000	1	(0.1549)	01/06/2025
600248.SH	12/18/2024	SDB3262115519	(300.00)	0.6256	(187.81)	(187.69)	0.0000	4.5800	(1,448.5061)	0.0000	0.0239	(0.0755)	0.0000	1	(0.0516)	01/06/2025
600248.SH	12/17/2024	SDB3262115519	(13,800.00)	0.6468	(8,639.13)	(8,926.32)	0.0000	4.5800	(1,448.5061)	0.0000	1.0991	(3.5916)	0.0000	1	(2.4925)	01/06/2025
600248.SH	12/17/2024	SDB3262115519	(212,100.00)	0.6468	(132,779.69)	(137,193.70)	0.0000	4.5800	(1,448.5061)	0.0000	16.8925	(55.2016)	0.0000	1	(38.3091)	01/06/2025
600248.SH	12/17/2024	SDB3262115519	(5,700.00)	0.6468	(3,568.34)	(3,686.96)	0.0000	4.5800	(1,448.5061)	0.0000	0.4540	(1.4835)	0.0000	1	(1.0295)	01/06/2025
600248.SH	12/17/2024	SDB3262115519	(64.00)	0.6468	(40.07)	(41.40)	0.0000	4.5800	(1,448.5061)	0.0000	0.0051	(0.0167)	0.0000	1	(0.0116)	01/06/2025
600248.SH	12/17/2024	SDB3262115519	(1,236.00)	0.6468	(773.77)	(799.49)	0.0000	4.5800	(1,448.5061)	0.0000	0.0984	(0.3217)	0.0000	1	(0.2232)	01/06/2025
600248.SH	12/17/2024	SDB3262115519	(200.00)	0.6468	(125.20)	(129.37)	0.0000	4.5800	(1,448.5061)	0.0000	0.0159	(0.0521)	0.0000	1	(0.0361)	01/06/2025
600248.SH	12/17/2024	SDB3262115519	(900.00)	0.6468	(563.42)	(582.15)	0.0000	4.5800	(1,448.5061)	0.0000	0.0717	(0.2342)	0.0000	1	(0.1626)	01/06/2025
600248.SH	12/17/2024	SDB3262115519	(300.00)	0.6468	(187.81)	(194.05)	0.0000	4.5800	(1,448.5061)	0.0000	0.0239	(0.0781)	0.0000	1	(0.0542)	01/06/2025
600248.SH	12/16/2024	SDB3262115519	(13,800.00)	0.6463	(8,639.13)	(8,919.00)	0.0000	4.5800	(1,448.5061)	0.0000	1.0991	(3.5887)	0.0000	1	(2.4896)	01/06/2025
600248.SH	12/16/2024	SDB3262115519	(212,100.00)	0.6463	(132,779.69)	(137,081.08)	0.0000	4.5800	(1,448.5061)	0.0000	16.8925	(55.1563)	0.0000	1	(38.2638)	01/06/2025
600248.SH	12/16/2024	SDB3262115519	(5,700.00)	0.6463	(3,568.34)	(3,683.93)	0.0000	4.5800	(1,448.5061)	0.0000	0.4540	(1.4823)	0.0000	1	(1.0283)	01/06/2025
600248.SH	12/16/2024	SDB3262115519	(64.00)	0.6463	(40.07)	(41.36)	0.0000	4.5800	(1,448.5061)	0.0000	0.0051	(0.0166)	0.0000	1	(0.0115)	01/06/2025
600248.SH	12/16/2024	SDB3262115519	(1,236.00)	0.6463	(773.77)	(798.83)	0.0000	4.5800	(1,448.5061)	0.0000	0.0984	(0.3214)	0.0000	1	(0.2230)	01/06/2025
600248.SH	12/16/2024	SDB3262115519	(200.00)	0.6463	(125.20)	(129.26)	0.0000	4.5800	(1,448.5061)	0.0000	0.0159	(0.0520)	0.0000	1	(0.0361)	01/06/2025
600248.SH	12/16/2024	SDB3262115519	(900.00)	0.6463	(563.42)	(581.67)	0.0000	4.5800	(1,448.5061)	0.0000	0.0717	(0.2340)	0.0000	1	(0.1624)	01/06/2025
600248.SH	12/16/2024	SDB3262115519	(300.00)	0.6463	(187.81)	(193.89)	0.0000	4.5800	(1,448.5061)	0.0000	0.0239	(0.0780)	0.0000	1	(0.0541)	01/06/2025
600248.SH	12/13/2024	SDB3262115519	(13,800.00)	0.6364	(8,639.13)	(8,782.47)	0.0000	4.5800	(1,448.5061)	0.0000	3.2973	(10.6012)	0.0000	3	(7.3040)	01/06/2025
600248.SH	12/13/2024	SDB3262115519	(212,100.00)	0.6364	(132,779.69)	(134,982.77)	0.0000	4.5800	(1,448.5061)	0.0000	50.6776	(162.9361)	0.0000	3	(112.2586)	01/06/2025
600248.SH	12/13/2024	SDB3262115519	(5,700.00)	0.6364	(3,568.34)	(3,627.54)	0.0000	4.5800	(1,448.5061)	0.0000	1.3619	(4.3788)	0.0000	3	(3.0168)	01/06/2025
600248.SH	12/13/2024	SDB3262115519	(64.00)	0.6364	(40.07)	(40.73)	0.0000	4.5800	(1,448.5061)	0.0000	0.0153	(0.0492)	0.0000	3	(0.0339)	01/06/2025
600248.SH	12/13/2024	SDB3262115519	(1,236.00)	0.6364	(773.77)	(786.60)	0.0000	4.5800	(1,448.5061)	0.0000	0.2953	(0.9495)	0.0000	3	(0.6542)	01/06/2025
600248.SH	12/13/2024	SDB3262115519	(200.00)	0.6364	(125.20)	(127.28)	0.0000	4.5800	(1,448.5061)	0.0000	0.0478	(0.1536)	0.0000	3	(0.1059)	01/06/2025
600248.SH	12/13/2024	SDB3262115519	(900.00)	0.6364	(563.42)	(572.77)	0.0000	4.5800	(1,448.5061)	0.0000	0.2150	(0.6914)	0.0000	3	(0.4763)	01/06/2025
600248.SH	12/13/2024	SDB3262115519	(300.00)	0.6364	(187.81)	(190.92)	0.0000	4.5800	(1,448.5061)	0.0000	0.0717	(0.2305)	0.0000	3	(0.1588)	01/06/2025
600248.SH	12/12/2024	SDB3262115519	(13,800.00)	0.6377	(8,639.13)	(8,800.41)	0.0000	4.5800	(1,448.5061)	0.0000	1.0991	(3.5410)	0.0000	1	(2.4419)	01/06/2025
600248.SH	12/12/2024	SDB3262115519	(212,100.00)	0.6377	(132,779.69)	(135,258.50)	0.0000	4.5800	(1,448.5061)	0.0000	16.8925	(54.4230)	0.0000	1	(37.5305)	01/06/2025
600248.SH	12/12/2024	SDB3262115519	(5,700.00)	0.6377	(3,568.34)	(3,634.95)	0.0000	4.5800	(1,448.5061)	0.0000	0.4540	(1.4626)	0.0000	1	(1.0086)	01/06/2025
600248.SH	12/12/2024	SDB3262115519	(64.00)	0.6377	(40.07)	(40.81)	0.0000	4.5800	(1,448.5061)	0.0000	0.0051	(0.0164)	0.0000	1	(0.0113)	01/06/2025
600248.SH	12/12/2024	SDB3262115519	(1,236.00)	0.6377	(773.77)	(788.21)	0.0000	4.5800	(1,448.5061)	0.0000	0.0984	(0.3171)	0.0000	1	(0.2187)	01/06/2025
600248.SH	12/12/2024	SDB3262115519	(200.00)	0.6377	(125.20)	(127.54)	0.0000	4.5800	(1,448.5061)	0.0000	0.0159	(0.0513)	0.0000	1	(0.0354)	01/06/2025
600248.SH	12/12/2024	SDB3262115519	(900.00)	0.6377	(563.42)	(573.94)	0.0000	4.5800	(1,448.5061)	0.0000	0.0717	(0.2309)	0.0000	1	(0.1593)	01/06/2025
600248.SH	12/12/2024	SDB3262115519	(300.00)	0.6377	(187.81)	(191.31)	0.0000	4.5800	(1,448.5061)	0.0000	0.0239	(0.0770)	0.0000	1	(0.0531)	01/06/2025
600248.SH	12/11/2024	SDB3262115519	(13,800.00)	0.6457	(8,639.13)	(8,910.83)	0.0000	4.5800	(1,448.5061)	0.0000	1.0991	(3.5854)	0.0000	1	(2.4863)	01/06/2025
600248.SH	12/11/2024	SDB3262115519	(212,100.00)	0.6457	(132,779.69)	(136,955.52)	0.0000	4.5800	(1,448.5061)	0.0000	16.8925	(55.1058)	0.0000	1	(38.2133)	01/06/2025
600248.SH	12/11/2024	SDB3262115519	(5,700.00)	0.6457	(3,568.34)	(3,680.56)	0.0000	4.5800	(1,448.5061)	0.0000	0.4540	(1.4809)	0.0000	1	(1.0269)	01/06/2025
600248.SH	12/11/2024	SDB3262115519	(64.00)	0.6457	(40.07)	(41.33)	0.0000	4.5800	(1,448.5061)	0.0000	0.0051	(0.0166)	0.0000	1	(0.0115)	01/06/2025
600248.SH	12/11/2024	SDB3262115519	(1,236.00)	0.6457	(773.77)	(798.10)	0.0000	4.5800	(1,448.5061)	0.0000	0.0984	(0.3211)	0.0000	1	(0.2227)	01/06/2025
600248.SH	12/11/2024	SDB3262115519	(200.00)	0.6457	(125.20)	(129.14)	0.0000	4.5800	(1,448.5061)	0.0000	0.0159	(0.0520)	0.0000	1	(0.0360)	01/06/2025
600248.SH	12/11/2024	SDB3262115519	(900.00)	0.6457	(563.42)	(581.14)	0.0000	4.5800	(1,448.5061)	0.0000	0.0717	(0.2338)	0.0000	1	(0.1621)	01/06/2025
600248.SH	12/11/2024	SDB3262115519	(300.00)	0.6457	(187.81)	(193.71)	0.0000	4.5800	(1,448.5061)	0.0000	0.0239	(0.0779)	0.0000	1	(0.0540)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHAANXI CONSTRUCTION ENGINEERING GROUP CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
600248.SH	12/10/2024	SDB3262115519	(13,800.00)	0.6226	(8,639.13)	(8,592.28)	0.0000	4.5800	(1,448.5061)	0.0000	1.0991	(3.4572)	0.0000	1	(2.3581)	01/06/2025
600248.SH	12/10/2024	SDB3262115519	(212,100.00)	0.6226	(132,779.69)	(132,059.61)	0.0000	4.5800	(1,448.5061)	0.0000	16.8925	(53.1359)	0.0000	1	(36.2433)	01/06/2025
600248.SH	12/10/2024	SDB3262115519	(5,700.00)	0.6226	(3,568.34)	(3,548.99)	0.0000	4.5800	(1,448.5061)	0.0000	0.4540	(1.4280)	0.0000	1	(0.9740)	01/06/2025
600248.SH	12/10/2024	SDB3262115519	(64.00)	0.6226	(40.07)	(39.85)	0.0000	4.5800	(1,448.5061)	0.0000	0.0051	(0.0160)	0.0000	1	(0.0109)	01/06/2025
600248.SH	12/10/2024	SDB3262115519	(1,236.00)	0.6226	(773.77)	(769.57)	0.0000	4.5800	(1,448.5061)	0.0000	0.0984	(0.3096)	0.0000	1	(0.2112)	01/06/2025
600248.SH	12/10/2024	SDB3262115519	(200.00)	0.6226	(125.20)	(124.53)	0.0000	4.5800	(1,448.5061)	0.0000	0.0159	(0.0501)	0.0000	1	(0.0342)	01/06/2025
600248.SH	12/10/2024	SDB3262115519	(900.00)	0.6226	(563.42)	(560.37)	0.0000	4.5800	(1,448.5061)	0.0000	0.0717	(0.2255)	0.0000	1	(0.1538)	01/06/2025
600248.SH	12/10/2024	SDB3262115519	(300.00)	0.6226	(187.81)	(186.79)	0.0000	4.5800	(1,448.5061)	0.0000	0.0239	(0.0752)	0.0000	1	(0.0513)	01/06/2025
600248.SH	12/09/2024	SDB3262115519	(13,800.00)	0.6301	(8,639.13)	(8,694.86)	0.0000	4.5800	(1,448.5061)	0.0000	1.0991	(3.4985)	0.0000	1	(2.3994)	01/06/2025
600248.SH	12/09/2024	SDB3262115519	(212,100.00)	0.6301	(132,779.69)	(133,636.15)	0.0000	4.5800	(1,448.5061)	0.0000	16.8925	(53.7702)	0.0000	1	(36.8777)	01/06/2025
600248.SH	12/09/2024	SDB3262115519	(5,700.00)	0.6301	(3,568.34)	(3,591.35)	0.0000	4.5800	(1,448.5061)	0.0000	0.4540	(1.4450)	0.0000	1	(0.9911)	01/06/2025
600248.SH	12/09/2024	SDB3262115519	(64.00)	0.6301	(40.07)	(40.32)	0.0000	4.5800	(1,448.5061)	0.0000	0.0051	(0.0162)	0.0000	1	(0.0111)	01/06/2025
600248.SH	12/09/2024	SDB3262115519	(1,236.00)	0.6301	(773.77)	(778.76)	0.0000	4.5800	(1,448.5061)	0.0000	0.0984	(0.3133)	0.0000	1	(0.2149)	01/06/2025
600248.SH	12/09/2024	SDB3262115519	(200.00)	0.6301	(125.20)	(126.01)	0.0000	4.5800	(1,448.5061)	0.0000	0.0159	(0.0507)	0.0000	1	(0.0348)	01/06/2025
600248.SH	12/09/2024	SDB3262115519	(900.00)	0.6301	(563.42)	(567.06)	0.0000	4.5800	(1,448.5061)	0.0000	0.0717	(0.2282)	0.0000	1	(0.1565)	01/06/2025
600248.SH	12/09/2024	SDB3262115519	(300.00)	0.6301	(187.81)	(189.02)	0.0000	4.5800	(1,448.5061)	0.0000	0.0239	(0.0761)	0.0000	1	(0.0522)	01/06/2025
600248.SH	12/06/2024	SDB3262115519	(13,800.00)	0.6370	(8,639.13)	(8,791.01)	0.0000	4.5800	(1,448.5061)	0.0000	3.2973	(10.6115)	0.0000	3	(7.3143)	01/06/2025
600248.SH	12/06/2024	SDB3262115519	(212,100.00)	0.6370	(132,779.69)	(135,114.06)	0.0000	4.5800	(1,448.5061)	0.0000	50.6776	(163.0946)	0.0000	3	(112.4170)	01/06/2025
600248.SH	12/06/2024	SDB3262115519	(5,700.00)	0.6370	(3,568.34)	(3,631.07)	0.0000	4.5800	(1,448.5061)	0.0000	1.3619	(4.3830)	0.0000	3	(3.0211)	01/06/2025
600248.SH	12/06/2024	SDB3262115519	(64.00)	0.6370	(40.07)	(40.77)	0.0000	4.5800	(1,448.5061)	0.0000	0.0153	(0.0492)	0.0000	3	(0.0339)	01/06/2025
600248.SH	12/06/2024	SDB3262115519	(1,236.00)	0.6370	(773.77)	(787.37)	0.0000	4.5800	(1,448.5061)	0.0000	0.2953	(0.9504)	0.0000	3	(0.6551)	01/06/2025
600248.SH	12/06/2024	SDB3262115519	(200.00)	0.6370	(125.20)	(127.41)	0.0000	4.5800	(1,448.5061)	0.0000	0.0478	(0.1538)	0.0000	3	(0.1060)	01/06/2025
600248.SH	12/06/2024	SDB3262115519	(900.00)	0.6370	(563.42)	(573.33)	0.0000	4.5800	(1,448.5061)	0.0000	0.2150	(0.6921)	0.0000	3	(0.4770)	01/06/2025
600248.SH	12/06/2024	SDB3262115519	(300.00)	0.6370	(187.81)	(191.11)	0.0000	4.5800	(1,448.5061)	0.0000	0.0717	(0.2307)	0.0000	3	(0.1590)	01/06/2025
600248.SH	12/05/2024	SDB3262115519	(13,800.00)	0.6340	(8,639.13)	(8,749.82)	0.0000	4.5800	(1,448.5061)	0.0000	1.0991	(3.5206)	0.0000	1	(2.4215)	01/06/2025
600248.SH	12/05/2024	SDB3262115519	(212,100.00)	0.6340	(132,779.69)	(134,480.94)	0.0000	4.5800	(1,448.5061)	0.0000	16.8925	(54.1101)	0.0000	1	(37.2176)	01/06/2025
600248.SH	12/05/2024	SDB3262115519	(5,700.00)	0.6340	(3,568.34)	(3,614.06)	0.0000	4.5800	(1,448.5061)	0.0000	0.4540	(1.4542)	0.0000	1	(1.0002)	01/06/2025
600248.SH	12/05/2024	SDB3262115519	(64.00)	0.6340	(40.07)	(40.58)	0.0000	4.5800	(1,448.5061)	0.0000	0.0051	(0.0163)	0.0000	1	(0.0112)	01/06/2025
600248.SH	12/05/2024	SDB3262115519	(1,236.00)	0.6340	(773.77)	(783.68)	0.0000	4.5800	(1,448.5061)	0.0000	0.0984	(0.3153)	0.0000	1	(0.2169)	01/06/2025
600248.SH	12/05/2024	SDB3262115519	(200.00)	0.6340	(125.20)	(126.81)	0.0000	4.5800	(1,448.5061)	0.0000	0.0159	(0.0510)	0.0000	1	(0.0351)	01/06/2025
600248.SH	12/05/2024	SDB3262115519	(900.00)	0.6340	(563.42)	(570.64)	0.0000	4.5800	(1,448.5061)	0.0000	0.0717	(0.2296)	0.0000	1	(0.1579)	01/06/2025
600248.SH	12/05/2024	SDB3262115519	(300.00)	0.6340	(187.81)	(190.21)	0.0000	4.5800	(1,448.5061)	0.0000	0.0239	(0.0765)	0.0000	1	(0.0526)	01/06/2025
600248.SH	12/04/2024	SDB3262115519	(13,800.00)	0.6260	(8,639.13)	(8,639.13)	0.0000	4.5800	(1,448.5061)	0.0000	1.0991	(3.4761)	0.0000	1	(2.3770)	01/06/2025
600248.SH	12/04/2024	SDB3262115519	(212,100.00)	0.6260	(132,779.69)	(132,779.69)	0.0000	4.5800	(1,448.5061)	0.0000	16.8925	(53.4256)	0.0000	1	(36.5331)	01/06/2025
600248.SH	12/04/2024	SDB3262115519	(5,700.00)	0.6260	(3,568.34)	(3,568.34)	0.0000	4.5800	(1,448.5061)	0.0000	0.4540	(1.4358)	0.0000	1	(0.9818)	01/06/2025
600248.SH	12/04/2024	SDB3262115519	(64.00)	0.6260	(40.07)	(40.07)	0.0000	4.5800	(1,448.5061)	0.0000	0.0051	(0.0161)	0.0000	1	(0.0110)	01/06/2025
600248.SH	12/04/2024	SDB3262115519	(1,236.00)	0.6260	(773.77)	(773.77)	0.0000	4.5800	(1,448.5061)	0.0000	0.0984	(0.3113)	0.0000	1	(0.2129)	01/06/2025
600248.SH	12/04/2024	SDB3262115519	(200.00)	0.6260	(125.20)	(125.20)	0.0000	4.5800	(1,448.5061)	0.0000	0.0159	(0.0504)	0.0000	1	(0.0344)	01/06/2025
600248.SH	12/04/2024	SDB3262115519	(900.00)	0.6260	(563.42)	(563.42)	0.0000	4.5800	(1,448.5061)	0.0000	0.0717	(0.2267)	0.0000	1	(0.1550)	01/06/2025
600248.SH	12/04/2024	SDB3262115519	(300.00)	0.6260	(187.81)	(187.81)	0.0000	4.5800	(1,448.5061)	0.0000	0.0239	(0.0756)	0.0000	1	(0.0517)	01/06/2025
TOTAL SHAANXI CONSTRUCTION ENGINEERING GROUP CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND											293.5249	(942.7528)	0.0000		(649.2280)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

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066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHAANXI CONSTRUCTION MACHINERY CO LTD CMN CLASS A SERIES NORTHBOUND																
600984.SH	12/26/2024	SDB3264520290	(14,000.00)	0.5336	(7,470.99)	(7,470.99)	0.0000	4.3300	(1,725.0000)	0.0000	0.8986	(3.5798)	0.0000	1	(2.6813)	01/06/2025
600984.SH	12/26/2024	SDB3264520290	(1,300.00)	0.5268	(684.80)	(684.80)	0.0000	4.3300	(1,725.0000)	0.0000	0.0824	(0.3281)	0.0000	1	(0.2458)	01/06/2025
600984.SH	12/24/2024	SDB3264520290	(14,000.00)	0.5336	(7,470.99)	(7,470.99)	0.0000	4.3300	(1,725.0000)	0.0000	1.7972	(7.1597)	0.0000	2	(5.3625)	01/06/2025
600984.SH	12/24/2024	SDB3264520290	(1,300.00)	0.5268	(684.80)	(684.80)	0.0000	4.3300	(1,725.0000)	0.0000	0.1647	(0.6563)	0.0000	2	(0.4915)	01/06/2025
TOTAL SHAANXI CONSTRUCTION MACHINERY CO LTD CMN CLASS A SERIES NORTHBOUND											2.9429	(11.7239)	0.0000		(8.7811)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHAANXI HEIMAO COKING CO.,LTD. CMN CLASS A SERIES NORTHBOUND																
601015.SH	01/03/2025	SDB3263985580	(200.00)	0.4433	(97.54)	(88.65)	0.0000	4.3300	(1,709.7993)	0.0000	0.0352	(0.1263)	0.0000	3	(0.0911)	01/06/2025
601015.SH	01/03/2025	SDB3263985580	(500.00)	0.4433	(242.98)	(221.63)	0.0000	4.3300	(1,709.7993)	0.0000	0.0877	(0.3158)	0.0000	3	(0.2281)	01/06/2025
601015.SH	01/03/2025	SDB3263985580	(1,600.00)	0.4433	(806.02)	(709.21)	0.0000	4.3300	(1,709.7993)	0.0000	0.2908	(1.0105)	0.0000	3	(0.7197)	01/06/2025
601015.SH	01/03/2025	SDB3263985580	(600.00)	0.4433	(307.37)	(265.96)	0.0000	4.3300	(1,709.7993)	0.0000	0.1109	(0.3789)	0.0000	3	(0.2680)	01/06/2025
601015.SH	01/03/2025	SDB3263985580	(7,300.00)	0.4433	(3,711.73)	(3,235.79)	0.0000	4.3300	(1,709.7993)	0.0000	1.3393	(4.6105)	0.0000	3	(3.2711)	01/06/2025
601015.SH	01/03/2025	SDB3263985580	(22,200.00)	0.4433	(11,264.79)	(9,840.35)	0.0000	4.3300	(1,709.7993)	0.0000	4.0647	(14.0209)	0.0000	3	(9.9561)	01/06/2025
601015.SH	01/02/2025	SDB3263985580	(200.00)	0.4477	(97.54)	(89.55)	0.0000	4.3300	(1,709.7993)	0.0000	0.0117	(0.0425)	0.0000	1	(0.0308)	01/06/2025
601015.SH	01/02/2025	SDB3263985580	(500.00)	0.4477	(242.98)	(223.87)	0.0000	4.3300	(1,709.7993)	0.0000	0.0292	(0.1063)	0.0000	1	(0.0771)	01/06/2025
601015.SH	01/02/2025	SDB3263985580	(1,600.00)	0.4477	(806.02)	(716.37)	0.0000	4.3300	(1,709.7993)	0.0000	0.0969	(0.3402)	0.0000	1	(0.2433)	01/06/2025
601015.SH	01/02/2025	SDB3263985580	(600.00)	0.4477	(307.37)	(268.64)	0.0000	4.3300	(1,709.7993)	0.0000	0.0370	(0.1276)	0.0000	1	(0.0906)	01/06/2025
601015.SH	01/02/2025	SDB3263985580	(7,300.00)	0.4477	(3,711.73)	(3,268.46)	0.0000	4.3300	(1,709.7993)	0.0000	0.4464	(1.5523)	0.0000	1	(1.1059)	01/06/2025
601015.SH	01/02/2025	SDB3263985580	(22,200.00)	0.4477	(11,264.79)	(9,939.69)	0.0000	4.3300	(1,709.7993)	0.0000	1.3549	(4.7208)	0.0000	1	(3.3659)	01/06/2025
601015.SH	12/31/2024	SDB3263985580	(200.00)	0.4450	(97.54)	(88.99)	0.0000	4.3300	(1,709.7993)	0.0000	0.0235	(0.0845)	0.0000	2	(0.0611)	01/06/2025
601015.SH	12/31/2024	SDB3263985580	(500.00)	0.4450	(242.98)	(222.48)	0.0000	4.3300	(1,709.7993)	0.0000	0.0585	(0.2113)	0.0000	2	(0.1529)	01/06/2025
601015.SH	12/31/2024	SDB3263985580	(1,600.00)	0.4450	(806.02)	(711.93)	0.0000	4.3300	(1,709.7993)	0.0000	0.1939	(0.6763)	0.0000	2	(0.4824)	01/06/2025
601015.SH	12/31/2024	SDB3263985580	(600.00)	0.4450	(307.37)	(266.98)	0.0000	4.3300	(1,709.7993)	0.0000	0.0739	(0.2536)	0.0000	2	(0.1797)	01/06/2025
601015.SH	12/31/2024	SDB3263985580	(7,300.00)	0.4450	(3,711.73)	(3,248.20)	0.0000	4.3300	(1,709.7993)	0.0000	0.8929	(3.0854)	0.0000	2	(2.1926)	01/06/2025
601015.SH	12/31/2024	SDB3263985580	(22,200.00)	0.4450	(11,264.79)	(9,878.09)	0.0000	4.3300	(1,709.7993)	0.0000	2.7098	(9.3831)	0.0000	2	(6.6733)	01/06/2025
601015.SH	12/30/2024	SDB3263985580	(200.00)	0.4476	(97.54)	(89.52)	0.0000	4.3300	(1,709.7993)	0.0000	0.0117	(0.0425)	0.0000	1	(0.0308)	01/06/2025
601015.SH	12/30/2024	SDB3263985580	(500.00)	0.4476	(242.98)	(223.81)	0.0000	4.3300	(1,709.7993)	0.0000	0.0292	(0.1063)	0.0000	1	(0.0771)	01/06/2025
601015.SH	12/30/2024	SDB3263985580	(1,600.00)	0.4476	(806.02)	(716.19)	0.0000	4.3300	(1,709.7993)	0.0000	0.0969	(0.3401)	0.0000	1	(0.2432)	01/06/2025
601015.SH	12/30/2024	SDB3263985580	(600.00)	0.4476	(307.37)	(268.57)	0.0000	4.3300	(1,709.7993)	0.0000	0.0370	(0.1276)	0.0000	1	(0.0906)	01/06/2025
601015.SH	12/30/2024	SDB3263985580	(7,300.00)	0.4476	(3,711.73)	(3,267.60)	0.0000	4.3300	(1,709.7993)	0.0000	0.4464	(1.5519)	0.0000	1	(1.1055)	01/06/2025
601015.SH	12/30/2024	SDB3263985580	(22,200.00)	0.4476	(11,264.79)	(9,937.10)	0.0000	4.3300	(1,709.7993)	0.0000	1.3549	(4.7196)	0.0000	1	(3.3647)	01/06/2025
601015.SH	12/27/2024	SDB3263985580	(200.00)	0.4625	(97.54)	(92.50)	0.0000	4.3300	(1,709.7993)	0.0000	0.0352	(0.1318)	0.0000	3	(0.0966)	01/06/2025
601015.SH	12/27/2024	SDB3263985580	(500.00)	0.4625	(242.98)	(231.25)	0.0000	4.3300	(1,709.7993)	0.0000	0.0877	(0.3295)	0.0000	3	(0.2418)	01/06/2025
601015.SH	12/27/2024	SDB3263985580	(1,600.00)	0.4625	(806.02)	(740.01)	0.0000	4.3300	(1,709.7993)	0.0000	0.2908	(1.0544)	0.0000	3	(0.7636)	01/06/2025
601015.SH	12/27/2024	SDB3263985580	(600.00)	0.4625	(307.37)	(277.50)	0.0000	4.3300	(1,709.7993)	0.0000	0.1109	(0.3954)	0.0000	3	(0.2845)	01/06/2025
601015.SH	12/27/2024	SDB3263985580	(7,300.00)	0.4625	(3,711.73)	(3,376.30)	0.0000	4.3300	(1,709.7993)	0.0000	1.3393	(4.8107)	0.0000	3	(3.4713)	01/06/2025
601015.SH	12/27/2024	SDB3263985580	(22,200.00)	0.4625	(11,264.79)	(10,267.66)	0.0000	4.3300	(1,709.7993)	0.0000	4.0647	(14.6297)	0.0000	3	(10.5650)	01/06/2025
601015.SH	12/26/2024	SDB3263985580	(200.00)	0.4744	(97.54)	(94.89)	0.0000	4.3300	(1,709.7993)	0.0000	0.0117	(0.0451)	0.0000	1	(0.0333)	01/06/2025
601015.SH	12/26/2024	SDB3263985580	(500.00)	0.4744	(242.98)	(237.22)	0.0000	4.3300	(1,709.7993)	0.0000	0.0292	(0.1127)	0.0000	1	(0.0834)	01/06/2025
601015.SH	12/26/2024	SDB3263985580	(1,600.00)	0.4744	(806.02)	(759.09)	0.0000	4.3300	(1,709.7993)	0.0000	0.0969	(0.3605)	0.0000	1	(0.2636)	01/06/2025
601015.SH	12/26/2024	SDB3263985580	(600.00)	0.4744	(307.37)	(284.66)	0.0000	4.3300	(1,709.7993)	0.0000	0.0370	(0.1352)	0.0000	1	(0.0982)	01/06/2025
601015.SH	12/26/2024	SDB3263985580	(7,300.00)	0.4744	(3,711.73)	(3,463.36)	0.0000	4.3300	(1,709.7993)	0.0000	0.4464	(1.6449)	0.0000	1	(1.1985)	01/06/2025
601015.SH	12/26/2024	SDB3263985580	(22,200.00)	0.4744	(11,264.79)	(10,532.41)	0.0000	4.3300	(1,709.7993)	0.0000	1.3549	(5.0023)	0.0000	1	(3.6474)	01/06/2025
601015.SH	12/24/2024	SDB3263985580	(200.00)	0.4744	(97.54)	(94.89)	0.0000	4.3300	(1,709.7993)	0.0000	0.0235	(0.0901)	0.0000	2	(0.0667)	01/06/2025
601015.SH	12/24/2024	SDB3263985580	(500.00)	0.4744	(242.98)	(237.22)	0.0000	4.3300	(1,709.7993)	0.0000	0.0585	(0.2253)	0.0000	2	(0.1669)	01/06/2025
601015.SH	12/24/2024	SDB3263985580	(1,600.00)	0.4744	(806.02)	(759.09)	0.0000	4.3300	(1,709.7993)	0.0000	0.1939	(0.7211)	0.0000	2	(0.5272)	01/06/2025
601015.SH	12/24/2024	SDB3263985580	(600.00)	0.4744	(307.37)	(284.66)	0.0000	4.3300	(1,709.7993)	0.0000	0.0739	(0.2704)	0.0000	2	(0.1965)	01/06/2025
601015.SH	12/24/2024	SDB3263985580	(7,300.00)	0.4744	(3,711.73)	(3,463.36)	0.0000	4.3300	(1,709.7993)	0.0000	0.8929	(3.2898)	0.0000	2	(2.3969)	01/06/2025
601015.SH	12/24/2024	SDB3263985580	(22,200.00)	0.4744	(11,264.79)	(10,532.41)	0.0000	4.3300	(1,709.7993)	0.0000	2.7098	(10.0046)	0.0000	2	(7.2948)	01/06/2025
601015.SH	12/23/2024	SDB3263985580	(200.00)	0.4965	(97.54)	(99.31)	0.0000	4.3300	(1,709.7993)	0.0000	0.0117	(0.0472)	0.0000	1	(0.0354)	01/06/2025
601015.SH	12/23/2024	SDB3263985580	(500.00)	0.4965	(242.98)	(248.27)	0.0000	4.3300	(1,709.7993)	0.0000	0.0292	(0.1179)	0.0000	1	(0.0887)	01/06/2025
601015.SH	12/23/2024	SDB3263985580	(1,600.00)	0.4965	(806.02)	(794.47)	0.0000	4.3300	(1,709.7993)	0.0000	0.0969	(0.3773)	0.0000	1	(0.2804)	01/06/2025
601015.SH	12/23/2024	SDB3263985580	(600.00)	0.4965	(307.37)	(297.93)	0.0000	4.3300	(1,709.7993)	0.0000	0.0370	(0.1415)	0.0000	1	(0.1045)	01/06/2025
601015.SH	12/23/2024	SDB3263985580	(7,300.00)	0.4965	(3,711.73)	(3,624.76)	0.0000	4.3300	(1,709.7993)	0.0000	0.4464	(1.7216)	0.0000	1	(1.2751)	01/06/2025
601015.SH	12/23/2024	SDB3263985580	(22,200.00)	0.4965	(11,264.79)	(11,023.25)	0.0000	4.3300	(1,709.7993)	0.0000	1.3549	(5.2354)	0.0000	1	(3.8805)	01/06/2025
601015.SH	12/20/2024	SDB3263985580	(200.00)	0.4814	(97.54)	(96.27)	0.0000	4.3300	(1,709.7993)	0.0000	0.0352	(0.1372)	0.0000	3	(0.1020)	01/06/2025
601015.SH	12/20/2024	SDB3263985580	(500.00)	0.4814	(242.98)	(240.68)	0.0000	4.3300	(1,709.7993)	0.0000	0.0877	(0.3429)	0.0000	3	(0.2553)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHAANXI HEIMAO COKING CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
601015.SH	12/20/2024	SDB3263985580	(1,600.00)	0.4814	(806.02)	(770.17)	0.0000	4.3300	(1,709.7993)	0.0000	0.2908	(1.0974)	0.0000	3	(0.8065)	01/06/2025
601015.SH	12/20/2024	SDB3263985580	(600.00)	0.4814	(307.37)	(288.82)	0.0000	4.3300	(1,709.7993)	0.0000	0.1109	(0.4115)	0.0000	3	(0.3006)	01/06/2025
601015.SH	12/20/2024	SDB3263985580	(7,300.00)	0.4814	(3,711.73)	(3,513.92)	0.0000	4.3300	(1,709.7993)	0.0000	1.3393	(5.0067)	0.0000	3	(3.6674)	01/06/2025
601015.SH	12/20/2024	SDB3263985580	(22,200.00)	0.4814	(11,264.79)	(10,686.17)	0.0000	4.3300	(1,709.7993)	0.0000	4.0647	(15.2260)	0.0000	3	(11.1613)	01/06/2025
601015.SH	12/19/2024	SDB3263985580	(1,600.00)	0.4954	(806.02)	(792.61)	0.0000	4.5800	(1,711.1198)	0.0000	0.1025	(0.3767)	0.0000	1	(0.2742)	01/06/2025
601015.SH	12/19/2024	SDB3263985580	(600.00)	0.4954	(307.37)	(297.23)	0.0000	4.5800	(1,711.1198)	0.0000	0.0391	(0.1413)	0.0000	1	(0.1022)	01/06/2025
601015.SH	12/19/2024	SDB3263985580	(7,300.00)	0.4954	(3,711.73)	(3,616.27)	0.0000	4.5800	(1,711.1198)	0.0000	0.4722	(1.7189)	0.0000	1	(1.2466)	01/06/2025
601015.SH	12/19/2024	SDB3263985580	(22,200.00)	0.4954	(11,264.79)	(10,997.41)	0.0000	4.5800	(1,711.1198)	0.0000	1.4331	(5.2272)	0.0000	1	(3.7941)	01/06/2025
601015.SH	12/18/2024	SDB3263985580	(1,600.00)	0.4912	(806.02)	(785.88)	0.0000	4.5800	(1,711.1198)	0.0000	0.1025	(0.3735)	0.0000	1	(0.2710)	01/06/2025
601015.SH	12/18/2024	SDB3263985580	(600.00)	0.4912	(307.37)	(294.70)	0.0000	4.5800	(1,711.1198)	0.0000	0.0391	(0.1401)	0.0000	1	(0.1010)	01/06/2025
601015.SH	12/18/2024	SDB3263985580	(7,300.00)	0.4912	(3,711.73)	(3,585.58)	0.0000	4.5800	(1,711.1198)	0.0000	0.4722	(1.7043)	0.0000	1	(1.2321)	01/06/2025
601015.SH	12/18/2024	SDB3263985580	(22,200.00)	0.4912	(11,264.79)	(10,904.08)	0.0000	4.5800	(1,711.1198)	0.0000	1.4331	(5.1828)	0.0000	1	(3.7497)	01/06/2025
601015.SH	12/17/2024	SDB3263985580	(1,600.00)	0.5120	(806.02)	(819.14)	0.0000	4.5800	(1,711.1198)	0.0000	0.1025	(0.3893)	0.0000	1	(0.2868)	01/06/2025
601015.SH	12/17/2024	SDB3263985580	(600.00)	0.5120	(307.37)	(307.18)	0.0000	4.5800	(1,711.1198)	0.0000	0.0391	(0.1460)	0.0000	1	(0.1069)	01/06/2025
601015.SH	12/17/2024	SDB3263985580	(7,300.00)	0.5120	(3,711.73)	(3,737.33)	0.0000	4.5800	(1,711.1198)	0.0000	0.4722	(1.7764)	0.0000	1	(1.3042)	01/06/2025
601015.SH	12/17/2024	SDB3263985580	(22,200.00)	0.5120	(11,264.79)	(11,365.58)	0.0000	4.5800	(1,711.1198)	0.0000	1.4331	(5.4022)	0.0000	1	(3.9691)	01/06/2025
601015.SH	12/16/2024	SDB3263985580	(1,600.00)	0.5154	(806.02)	(824.62)	0.0000	4.5800	(1,711.1198)	0.0000	0.1025	(0.3920)	0.0000	1	(0.2894)	01/06/2025
601015.SH	12/16/2024	SDB3263985580	(600.00)	0.5154	(307.37)	(309.23)	0.0000	4.5800	(1,711.1198)	0.0000	0.0391	(0.1470)	0.0000	1	(0.1079)	01/06/2025
601015.SH	12/16/2024	SDB3263985580	(7,300.00)	0.5154	(3,711.73)	(3,762.34)	0.0000	4.5800	(1,711.1198)	0.0000	0.4722	(1.7883)	0.0000	1	(1.3161)	01/06/2025
601015.SH	12/16/2024	SDB3263985580	(22,200.00)	0.5154	(11,264.79)	(11,441.64)	0.0000	4.5800	(1,711.1198)	0.0000	1.4331	(5.4383)	0.0000	1	(4.0052)	01/06/2025
601015.SH	12/13/2024	SDB3263985580	(1,600.00)	0.4997	(806.02)	(799.59)	0.0000	4.5800	(1,711.1198)	0.0000	0.3076	(1.1402)	0.0000	3	(0.8325)	01/06/2025
601015.SH	12/13/2024	SDB3263985580	(600.00)	0.4997	(307.37)	(299.84)	0.0000	4.5800	(1,711.1198)	0.0000	0.1173	(0.4276)	0.0000	3	(0.3102)	01/06/2025
601015.SH	12/13/2024	SDB3263985580	(7,300.00)	0.4997	(3,711.73)	(3,648.11)	0.0000	4.5800	(1,711.1198)	0.0000	1.4166	(5.2020)	0.0000	3	(3.7853)	01/06/2025
601015.SH	12/13/2024	SDB3263985580	(22,200.00)	0.4997	(11,264.79)	(11,094.25)	0.0000	4.5800	(1,711.1198)	0.0000	4.2994	(15.8197)	0.0000	3	(11.5203)	01/06/2025
601015.SH	12/12/2024	SDB3263985580	(7,300.00)	0.5085	(3,711.73)	(3,711.73)	0.0000	4.5800	(1,725.0000)	0.0000	0.4722	(1.7785)	0.0000	1	(1.3063)	01/06/2025
601015.SH	12/12/2024	SDB3263985580	(22,200.00)	0.5074	(11,264.79)	(11,264.79)	0.0000	4.5800	(1,725.0000)	0.0000	1.4331	(5.3977)	0.0000	1	(3.9646)	01/06/2025
TOTAL SHAANXI HEIMAO COKING CO.,LTD. CMN CLASS A SERIES NORTHBOUND												49.8300	(181.1608)	0.0000	(131.3309)	

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Fund: ALL
Business Date: Jan 6, 2025
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066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHANDONG BUCHANG PHARMACEUTICALS CO.,LTD. CMN CLASS A SERIES NORTHBOUND																
603858.SH	12/04/2024	SDB3260123614	(5,600.00)	2.3286	(13,040.08)	(13,040.08)	0.0000	4.5800	(1,825.0000)	0.0000	1.6590	(6.6106)	0.0000	1	(4.9516)	01/06/2025
603858.SH	12/04/2024	SDB3260123614	(2,300.00)	2.3286	(5,355.75)	(5,355.75)	0.0000	4.5800	(1,825.0000)	0.0000	0.6814	(2.7151)	0.0000	1	(2.0337)	01/06/2025
TOTAL SHANDONG BUCHANG PHARMACEUTICALS CO.,LTD. CMN CLASS A SERIES NORTHBOUND												2.3404	(9.3257)	0.0000	(6.9853)	

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066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHANDONG DONGYUE ORGANOSILICON MATERIAL CO LTD CMN CLASS A SERIES NORTHBOUND																
300821.ZK	01/03/2025	SDB3264649799	(12,500.00)	1.0958	(13,881.51)	(13,697.92)	0.0000	4.3300	(750.0000)	0.0000	5.0089	(8.5612)	0.0000	3	(3.5523)	01/06/2025
300821.ZK	01/03/2025	SDB3264649799	(2,200.00)	1.0958	(2,439.71)	(2,410.83)	0.0000	4.3300	(750.0000)	0.0000	0.8803	(1.5068)	0.0000	3	(0.6264)	01/06/2025
300821.ZK	01/02/2025	SDB3264649799	(12,500.00)	1.1063	(13,881.51)	(13,829.07)	0.0000	4.3300	(750.0000)	0.0000	1.6696	(2.8811)	0.0000	1	(1.2114)	01/06/2025
300821.ZK	01/02/2025	SDB3264649799	(2,200.00)	1.1063	(2,439.71)	(2,433.92)	0.0000	4.3300	(750.0000)	0.0000	0.2934	(0.5071)	0.0000	1	(0.2136)	01/06/2025
300821.ZK	12/31/2024	SDB3264649799	(12,500.00)	1.1131	(13,881.51)	(13,913.51)	0.0000	4.3300	(750.0000)	0.0000	3.3393	(5.7973)	0.0000	2	(2.4580)	01/06/2025
300821.ZK	12/31/2024	SDB3264649799	(2,200.00)	1.1131	(2,439.71)	(2,448.78)	0.0000	4.3300	(750.0000)	0.0000	0.5869	(1.0203)	0.0000	2	(0.4334)	01/06/2025
300821.ZK	12/30/2024	SDB3264649799	(12,500.00)	1.1105	(13,881.51)	(13,881.51)	0.0000	4.3300	(750.0000)	0.0000	1.6696	(2.8920)	0.0000	1	(1.2223)	01/06/2025
300821.ZK	12/30/2024	SDB3264649799	(2,200.00)	1.1090	(2,439.71)	(2,439.71)	0.0000	4.3300	(750.0000)	0.0000	0.2934	(0.5083)	0.0000	1	(0.2148)	01/06/2025
TOTAL SHANDONG DONGYUE ORGANOSILICON MATERIAL CO LTD CMN CLASS A SERIES NORTHBOUND											13.7416	(23.6740)	0.0000		(9.9324)	

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066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHANDONG GOLD MINING CO., LTD. CMN CLASS A SERIES NORTHBOUND																
600547.SH	12/31/2024	SDB3262800232	(4,300.00)	3.1859	(14,535.08)	(13,699.39)	0.0000	4.3300	(1,275.0000)	0.0000	3.4965	(9.7037)	0.0000	2	(6.2072)	01/06/2025
600547.SH	12/31/2024	SDB3262800232	(32,200.00)	3.1859	(108,844.08)	(102,586.11)	0.0000	4.3300	(1,275.0000)	0.0000	26.1830	(72.6652)	0.0000	2	(46.4821)	01/06/2025
600547.SH	12/31/2024	SDB3262800232	(300.00)	3.1859	(1,014.08)	(955.77)	0.0000	4.3300	(1,275.0000)	0.0000	0.2439	(0.6770)	0.0000	2	(0.4331)	01/06/2025
600547.SH	12/31/2024	SDB3262800232	(1,100.00)	3.1859	(3,718.28)	(3,504.49)	0.0000	4.3300	(1,275.0000)	0.0000	0.8945	(2.4824)	0.0000	2	(1.5879)	01/06/2025
600547.SH	12/30/2024	SDB3262800232	(4,300.00)	3.2086	(14,535.08)	(13,797.01)	0.0000	4.3300	(1,285.7344)	0.0000	1.7482	(4.9276)	0.0000	1	(3.1793)	01/06/2025
600547.SH	12/30/2024	SDB3262800232	(32,200.00)	3.2086	(108,844.08)	(103,317.15)	0.0000	4.3300	(1,285.7344)	0.0000	13.0915	(36.8996)	0.0000	1	(23.8080)	01/06/2025
600547.SH	12/30/2024	SDB3262800232	(300.00)	3.2086	(1,014.08)	(962.58)	0.0000	4.3300	(1,285.7344)	0.0000	0.1220	(0.3438)	0.0000	1	(0.2218)	01/06/2025
600547.SH	12/30/2024	SDB3262800232	(8,700.00)	3.2086	(29,408.18)	(27,914.88)	0.0000	4.3300	(1,285.7344)	0.0000	3.5372	(9.9698)	0.0000	1	(6.4326)	01/06/2025
600547.SH	12/30/2024	SDB3262800232	(6,600.00)	3.2086	(22,309.66)	(21,176.81)	0.0000	4.3300	(1,285.7344)	0.0000	2.6834	(7.5633)	0.0000	1	(4.8799)	01/06/2025
600547.SH	12/30/2024	SDB3262800232	(1,000.00)	3.2086	(3,380.25)	(3,208.61)	0.0000	4.3300	(1,285.7344)	0.0000	0.4066	(1.1459)	0.0000	1	(0.7394)	01/06/2025
600547.SH	12/27/2024	SDB3262800232	(4,300.00)	3.1814	(14,535.08)	(13,680.21)	0.0000	4.3300	(1,285.7344)	0.0000	5.2447	(14.6576)	0.0000	3	(9.4129)	01/06/2025
600547.SH	12/27/2024	SDB3262800232	(32,200.00)	3.1814	(108,844.08)	(102,442.53)	0.0000	4.3300	(1,285.7344)	0.0000	39.2746	(109.7616)	0.0000	3	(70.4870)	01/06/2025
600547.SH	12/27/2024	SDB3262800232	(300.00)	3.1814	(1,014.08)	(954.43)	0.0000	4.3300	(1,285.7344)	0.0000	0.3659	(1.0226)	0.0000	3	(0.6567)	01/06/2025
600547.SH	12/27/2024	SDB3262800232	(8,700.00)	3.1814	(29,408.18)	(27,678.57)	0.0000	4.3300	(1,285.7344)	0.0000	10.6115	(29.6561)	0.0000	3	(19.0446)	01/06/2025
600547.SH	12/27/2024	SDB3262800232	(6,600.00)	3.1814	(22,309.66)	(20,997.54)	0.0000	4.3300	(1,285.7344)	0.0000	8.0501	(22.4977)	0.0000	3	(14.4476)	01/06/2025
600547.SH	12/27/2024	SDB3262800232	(1,000.00)	3.1814	(3,380.25)	(3,181.45)	0.0000	4.3300	(1,285.7344)	0.0000	1.2197	(3.4087)	0.0000	3	(2.1890)	01/06/2025
600547.SH	12/26/2024	SDB3262800232	(4,300.00)	3.2199	(14,535.08)	(13,845.36)	0.0000	4.3300	(1,300.3409)	0.0000	1.7482	(5.0010)	0.0000	1	(3.2528)	01/06/2025
600547.SH	12/26/2024	SDB3262800232	(32,200.00)	3.2199	(108,844.08)	(103,679.23)	0.0000	4.3300	(1,300.3409)	0.0000	13.0915	(37.4495)	0.0000	1	(24.3580)	01/06/2025
600547.SH	12/26/2024	SDB3262800232	(300.00)	3.2199	(1,014.08)	(965.96)	0.0000	4.3300	(1,300.3409)	0.0000	0.1220	(0.3489)	0.0000	1	(0.2269)	01/06/2025
600547.SH	12/26/2024	SDB3262800232	(8,700.00)	3.2199	(29,408.18)	(28,012.71)	0.0000	4.3300	(1,300.3409)	0.0000	3.5372	(10.1184)	0.0000	1	(6.5812)	01/06/2025
600547.SH	12/26/2024	SDB3262800232	(6,100.00)	3.2199	(20,619.53)	(19,641.10)	0.0000	4.3300	(1,300.3409)	0.0000	2.4801	(7.0945)	0.0000	1	(4.6144)	01/06/2025
600547.SH	12/26/2024	SDB3262800232	(2,100.00)	3.2199	(7,098.53)	(6,761.69)	0.0000	4.3300	(1,300.3409)	0.0000	0.8538	(2.4424)	0.0000	1	(1.5886)	01/06/2025
600547.SH	12/26/2024	SDB3262800232	(11,300.00)	3.2199	(38,196.84)	(36,384.33)	0.0000	4.3300	(1,300.3409)	0.0000	4.5942	(13.1422)	0.0000	1	(8.5480)	01/06/2025
600547.SH	12/26/2024	SDB3262800232	(1,000.00)	3.2199	(3,380.25)	(3,219.85)	0.0000	4.3300	(1,300.3409)	0.0000	0.4066	(1.1630)	0.0000	1	(0.7565)	01/06/2025
600547.SH	12/24/2024	SDB3262800232	(4,300.00)	3.2199	(14,535.08)	(13,845.36)	0.0000	4.3300	(1,300.3409)	0.0000	3.4965	(10.0021)	0.0000	2	(6.5056)	01/06/2025
600547.SH	12/24/2024	SDB3262800232	(32,200.00)	3.2199	(108,844.08)	(103,679.23)	0.0000	4.3300	(1,300.3409)	0.0000	26.1830	(74.8991)	0.0000	2	(48.7160)	01/06/2025
600547.SH	12/24/2024	SDB3262800232	(300.00)	3.2199	(1,014.08)	(965.96)	0.0000	4.3300	(1,300.3409)	0.0000	0.2439	(0.6978)	0.0000	2	(0.4539)	01/06/2025
600547.SH	12/24/2024	SDB3262800232	(8,700.00)	3.2199	(29,408.18)	(28,012.71)	0.0000	4.3300	(1,300.3409)	0.0000	7.0743	(20.2367)	0.0000	2	(13.1624)	01/06/2025
600547.SH	12/24/2024	SDB3262800232	(6,100.00)	3.2199	(20,619.53)	(19,641.10)	0.0000	4.3300	(1,300.3409)	0.0000	4.9601	(14.1890)	0.0000	2	(9.2288)	01/06/2025
600547.SH	12/24/2024	SDB3262800232	(2,100.00)	3.2199	(7,098.53)	(6,761.69)	0.0000	4.3300	(1,300.3409)	0.0000	1.7076	(4.8847)	0.0000	2	(3.1771)	01/06/2025
600547.SH	12/24/2024	SDB3262800232	(11,300.00)	3.2199	(38,196.84)	(36,384.33)	0.0000	4.3300	(1,300.3409)	0.0000	9.1885	(26.2845)	0.0000	2	(17.0960)	01/06/2025
600547.SH	12/24/2024	SDB3262800232	(1,000.00)	3.2199	(3,380.25)	(3,219.85)	0.0000	4.3300	(1,300.3409)	0.0000	0.8131	(2.3261)	0.0000	2	(1.5129)	01/06/2025
600547.SH	12/23/2024	SDB3262800232	(4,300.00)	3.2371	(14,535.08)	(13,919.68)	0.0000	4.3300	(1,300.3409)	0.0000	1.7482	(5.0279)	0.0000	1	(3.2796)	01/06/2025
600547.SH	12/23/2024	SDB3262800232	(32,200.00)	3.2371	(108,844.08)	(104,235.71)	0.0000	4.3300	(1,300.3409)	0.0000	13.0915	(37.6505)	0.0000	1	(24.5590)	01/06/2025
600547.SH	12/23/2024	SDB3262800232	(300.00)	3.2371	(1,014.08)	(971.14)	0.0000	4.3300	(1,300.3409)	0.0000	0.1220	(0.3508)	0.0000	1	(0.2288)	01/06/2025
600547.SH	12/23/2024	SDB3262800232	(8,700.00)	3.2371	(29,408.18)	(28,163.07)	0.0000	4.3300	(1,300.3409)	0.0000	3.5372	(10.1727)	0.0000	1	(6.6355)	01/06/2025
600547.SH	12/23/2024	SDB3262800232	(6,100.00)	3.2371	(20,619.53)	(19,746.52)	0.0000	4.3300	(1,300.3409)	0.0000	2.4801	(7.1326)	0.0000	1	(4.6525)	01/06/2025
600547.SH	12/23/2024	SDB3262800232	(2,100.00)	3.2371	(7,098.53)	(6,797.98)	0.0000	4.3300	(1,300.3409)	0.0000	0.8538	(2.4555)	0.0000	1	(1.6017)	01/06/2025
600547.SH	12/23/2024	SDB3262800232	(11,300.00)	3.2371	(38,196.84)	(36,579.61)	0.0000	4.3300	(1,300.3409)	0.0000	4.5942	(13.2128)	0.0000	1	(8.6185)	01/06/2025
600547.SH	12/23/2024	SDB3262800232	(1,000.00)	3.2371	(3,380.25)	(3,237.13)	0.0000	4.3300	(1,300.3409)	0.0000	0.4066	(1.1693)	0.0000	1	(0.7627)	01/06/2025
600547.SH	12/20/2024	SDB3262800232	(4,300.00)	3.2324	(14,535.08)	(13,899.22)	0.0000	4.3300	(1,300.3409)	0.0000	5.2447	(15.0614)	0.0000	3	(9.8167)	01/06/2025
600547.SH	12/20/2024	SDB3262800232	(32,200.00)	3.2324	(108,844.08)	(104,082.51)	0.0000	4.3300	(1,300.3409)	0.0000	39.2746	(112.7856)	0.0000	3	(73.5110)	01/06/2025
600547.SH	12/20/2024	SDB3262800232	(300.00)	3.2324	(1,014.08)	(969.71)	0.0000	4.3300	(1,300.3409)	0.0000	0.3659	(1.0508)	0.0000	3	(0.6849)	01/06/2025
600547.SH	12/20/2024	SDB3262800232	(8,700.00)	3.2324	(29,408.18)	(28,121.67)	0.0000	4.3300	(1,300.3409)	0.0000	10.6115	(30.4731)	0.0000	3	(19.8617)	01/06/2025
600547.SH	12/20/2024	SDB3262800232	(6,100.00)	3.2324	(20,619.53)	(19,717.49)	0.0000	4.3300	(1,300.3409)	0.0000	7.4402	(21.3662)	0.0000	3	(13.9260)	01/06/2025
600547.SH	12/20/2024	SDB3262800232	(2,100.00)	3.2324	(7,098.53)	(6,787.99)	0.0000	4.3300	(1,300.3409)	0.0000	2.5614	(7.3556)	0.0000	3	(4.7942)	01/06/2025
600547.SH	12/20/2024	SDB3262800232	(11,300.00)	3.2324	(38,196.84)	(36,525.85)	0.0000	4.3300	(1,300.3409)	0.0000	13.7827	(39.5800)	0.0000	3	(25.7974)	01/06/2025
600547.SH	12/20/2024	SDB3262800232	(1,000.00)	3.2324	(3,380.25)	(3,232.38)	0.0000	4.3300	(1,300.3409)	0.0000	1.2197	(3.5027)	0.0000	3	(2.2830)	01/06/2025
600547.SH	12/19/2024	SDB3262800232	(4,300.00)	3.2522	(14,535.08)	(13,984.51)	0.0000	4.5800	(1,300.3409)	0.0000	1.8492	(5.0513)	0.0000	1	(3.2021)	01/06/2025
600547.SH	12/19/2024	SDB3262800232	(32,200.00)	3.2522	(108,844.08)	(104,721.19)	0.0000	4.5800	(1,300.3409)	0.0000	13.8474	(37.8259)	0.0000	1	(23.9785)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHANDONG GOLD MINING CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600547.SH	12/19/2024	SDB3262800232	(300.00)	3.2522	(1,014.08)	(975.66)	0.0000	4.5800	(1,300.3409)	0.0000	0.1290	(0.3524)	0.0000	1	(0.2234)	01/06/2025
600547.SH	12/19/2024	SDB3262800232	(8,700.00)	3.2522	(29,408.18)	(28,294.24)	0.0000	4.5800	(1,300.3409)	0.0000	3.7414	(10.2200)	0.0000	1	(6.4787)	01/06/2025
600547.SH	12/19/2024	SDB3262800232	(6,100.00)	3.2522	(20,619.53)	(19,838.49)	0.0000	4.5800	(1,300.3409)	0.0000	2.6233	(7.1658)	0.0000	1	(4.5425)	01/06/2025
600547.SH	12/19/2024	SDB3262800232	(2,100.00)	3.2522	(7,098.53)	(6,829.64)	0.0000	4.5800	(1,300.3409)	0.0000	0.9031	(2.4669)	0.0000	1	(1.5638)	01/06/2025
600547.SH	12/19/2024	SDB3262800232	(11,300.00)	3.2522	(38,196.84)	(36,749.98)	0.0000	4.5800	(1,300.3409)	0.0000	4.8595	(13.2743)	0.0000	1	(8.4148)	01/06/2025
600547.SH	12/19/2024	SDB3262800232	(1,000.00)	3.2522	(3,380.25)	(3,252.21)	0.0000	4.5800	(1,300.3409)	0.0000	0.4300	(1.1747)	0.0000	1	(0.7447)	01/06/2025
600547.SH	12/18/2024	SDB3262800232	(4,300.00)	3.3504	(14,535.08)	(14,406.78)	0.0000	4.5800	(1,300.3409)	0.0000	1.8492	(5.2038)	0.0000	1	(3.3546)	01/06/2025
600547.SH	12/18/2024	SDB3262800232	(32,200.00)	3.3504	(108,844.08)	(107,883.36)	0.0000	4.5800	(1,300.3409)	0.0000	13.8474	(38.9681)	0.0000	1	(25.1207)	01/06/2025
600547.SH	12/18/2024	SDB3262800232	(300.00)	3.3504	(1,014.08)	(1,005.12)	0.0000	4.5800	(1,300.3409)	0.0000	0.1290	(0.3631)	0.0000	1	(0.2340)	01/06/2025
600547.SH	12/18/2024	SDB3262800232	(8,700.00)	3.3504	(29,408.18)	(29,148.61)	0.0000	4.5800	(1,300.3409)	0.0000	3.7414	(10.5288)	0.0000	1	(6.7873)	01/06/2025
600547.SH	12/18/2024	SDB3262800232	(6,100.00)	3.3504	(20,619.53)	(20,437.53)	0.0000	4.5800	(1,300.3409)	0.0000	2.6233	(7.3822)	0.0000	1	(4.7589)	01/06/2025
600547.SH	12/18/2024	SDB3262800232	(2,100.00)	3.3504	(7,098.53)	(7,035.87)	0.0000	4.5800	(1,300.3409)	0.0000	0.9031	(2.5414)	0.0000	1	(1.6383)	01/06/2025
600547.SH	12/18/2024	SDB3262800232	(11,300.00)	3.3504	(38,196.84)	(37,859.69)	0.0000	4.5800	(1,300.3409)	0.0000	4.8595	(13.6751)	0.0000	1	(8.8157)	01/06/2025
600547.SH	12/18/2024	SDB3262800232	(1,000.00)	3.3504	(3,380.25)	(3,350.41)	0.0000	4.5800	(1,300.3409)	0.0000	0.4300	(1.2102)	0.0000	1	(0.7801)	01/06/2025
600547.SH	12/17/2024	SDB3262800232	(4,300.00)	3.4447	(14,535.08)	(14,812.38)	0.0000	4.5800	(1,300.3409)	0.0000	1.8492	(5.3503)	0.0000	1	(3.5011)	01/06/2025
600547.SH	12/17/2024	SDB3262800232	(32,200.00)	3.4447	(108,844.08)	(110,920.63)	0.0000	4.5800	(1,300.3409)	0.0000	13.8474	(40.0652)	0.0000	1	(26.2178)	01/06/2025
600547.SH	12/17/2024	SDB3262800232	(300.00)	3.4447	(1,014.08)	(1,033.42)	0.0000	4.5800	(1,300.3409)	0.0000	0.1290	(0.3733)	0.0000	1	(0.2443)	01/06/2025
600547.SH	12/17/2024	SDB3262800232	(8,700.00)	3.4447	(29,408.18)	(29,969.24)	0.0000	4.5800	(1,300.3409)	0.0000	3.7414	(10.8251)	0.0000	1	(7.0837)	01/06/2025
600547.SH	12/17/2024	SDB3262800232	(6,100.00)	3.4447	(20,619.53)	(21,012.91)	0.0000	4.5800	(1,300.3409)	0.0000	2.6233	(7.5900)	0.0000	1	(4.9667)	01/06/2025
600547.SH	12/17/2024	SDB3262800232	(2,100.00)	3.4447	(7,098.53)	(7,233.95)	0.0000	4.5800	(1,300.3409)	0.0000	0.9031	(2.6129)	0.0000	1	(1.7099)	01/06/2025
600547.SH	12/17/2024	SDB3262800232	(11,300.00)	3.4447	(38,196.84)	(38,925.56)	0.0000	4.5800	(1,300.3409)	0.0000	4.8595	(14.0601)	0.0000	1	(9.2007)	01/06/2025
600547.SH	12/17/2024	SDB3262800232	(1,000.00)	3.4447	(3,380.25)	(3,444.74)	0.0000	4.5800	(1,300.3409)	0.0000	0.4300	(1.2443)	0.0000	1	(0.8142)	01/06/2025
600547.SH	12/16/2024	SDB3262800232	(4,300.00)	3.4244	(14,535.08)	(14,725.11)	0.0000	4.5800	(1,300.3409)	0.0000	1.8492	(5.3188)	0.0000	1	(3.4696)	01/06/2025
600547.SH	12/16/2024	SDB3262800232	(32,200.00)	3.4244	(108,844.08)	(110,267.13)	0.0000	4.5800	(1,300.3409)	0.0000	13.8474	(39.8291)	0.0000	1	(25.9817)	01/06/2025
600547.SH	12/16/2024	SDB3262800232	(300.00)	3.4244	(1,014.08)	(1,027.33)	0.0000	4.5800	(1,300.3409)	0.0000	0.1290	(0.3711)	0.0000	1	(0.2421)	01/06/2025
600547.SH	12/16/2024	SDB3262800232	(8,700.00)	3.4244	(29,408.18)	(29,792.67)	0.0000	4.5800	(1,300.3409)	0.0000	3.7414	(10.7613)	0.0000	1	(7.0199)	01/06/2025
600547.SH	12/16/2024	SDB3262800232	(6,100.00)	3.4244	(20,619.53)	(20,889.11)	0.0000	4.5800	(1,300.3409)	0.0000	2.6233	(7.5453)	0.0000	1	(4.9220)	01/06/2025
600547.SH	12/16/2024	SDB3262800232	(2,100.00)	3.4244	(7,098.53)	(7,191.33)	0.0000	4.5800	(1,300.3409)	0.0000	0.9031	(2.5976)	0.0000	1	(1.6945)	01/06/2025
600547.SH	12/16/2024	SDB3262800232	(11,300.00)	3.4244	(38,196.84)	(38,696.23)	0.0000	4.5800	(1,300.3409)	0.0000	4.8595	(13.9773)	0.0000	1	(9.1178)	01/06/2025
600547.SH	12/16/2024	SDB3262800232	(1,000.00)	3.4244	(3,380.25)	(3,424.45)	0.0000	4.5800	(1,300.3409)	0.0000	0.4300	(1.2369)	0.0000	1	(0.8069)	01/06/2025
600547.SH	12/13/2024	SDB3262800232	(4,300.00)	3.4085	(14,535.08)	(14,656.36)	0.0000	4.5800	(1,300.3409)	0.0000	5.5476	(15.8819)	0.0000	3	(10.3343)	01/06/2025
600547.SH	12/13/2024	SDB3262800232	(32,200.00)	3.4085	(108,844.08)	(109,752.28)	0.0000	4.5800	(1,300.3409)	0.0000	41.5422	(118.9295)	0.0000	3	(77.3873)	01/06/2025
600547.SH	12/13/2024	SDB3262800232	(300.00)	3.4085	(1,014.08)	(1,022.54)	0.0000	4.5800	(1,300.3409)	0.0000	0.3870	(1.1080)	0.0000	3	(0.7210)	01/06/2025
600547.SH	12/13/2024	SDB3262800232	(8,700.00)	3.4085	(29,408.18)	(29,653.57)	0.0000	4.5800	(1,300.3409)	0.0000	11.2241	(32.1331)	0.0000	3	(20.9090)	01/06/2025
600547.SH	12/13/2024	SDB3262800232	(6,100.00)	3.4085	(20,619.53)	(20,791.58)	0.0000	4.5800	(1,300.3409)	0.0000	7.8698	(22.5301)	0.0000	3	(14.6603)	01/06/2025
600547.SH	12/13/2024	SDB3262800232	(2,100.00)	3.4085	(7,098.53)	(7,157.76)	0.0000	4.5800	(1,300.3409)	0.0000	2.7093	(7.7563)	0.0000	3	(5.0470)	01/06/2025
600547.SH	12/13/2024	SDB3262800232	(11,300.00)	3.4085	(38,196.84)	(38,515.55)	0.0000	4.5800	(1,300.3409)	0.0000	14.5785	(41.7361)	0.0000	3	(27.1577)	01/06/2025
600547.SH	12/13/2024	SDB3262800232	(1,000.00)	3.4085	(3,380.25)	(3,408.46)	0.0000	4.5800	(1,300.3409)	0.0000	1.2901	(3.6935)	0.0000	3	(2.4033)	01/06/2025
600547.SH	12/12/2024	SDB3262800232	(4,300.00)	3.4094	(14,535.08)	(14,660.23)	0.0000	4.5800	(1,300.3409)	0.0000	1.8492	(5.2954)	0.0000	1	(3.4462)	01/06/2025
600547.SH	12/12/2024	SDB3262800232	(32,200.00)	3.4094	(108,844.08)	(109,781.26)	0.0000	4.5800	(1,300.3409)	0.0000	13.8474	(39.6536)	0.0000	1	(25.8062)	01/06/2025
600547.SH	12/12/2024	SDB3262800232	(300.00)	3.4094	(1,014.08)	(1,022.81)	0.0000	4.5800	(1,300.3409)	0.0000	0.1290	(0.3694)	0.0000	1	(0.2404)	01/06/2025
600547.SH	12/12/2024	SDB3262800232	(8,700.00)	3.4094	(29,408.18)	(29,661.40)	0.0000	4.5800	(1,300.3409)	0.0000	3.7414	(10.7139)	0.0000	1	(6.9725)	01/06/2025
600547.SH	12/12/2024	SDB3262800232	(6,100.00)	3.4094	(20,619.53)	(20,797.07)	0.0000	4.5800	(1,300.3409)	0.0000	2.6233	(7.5120)	0.0000	1	(4.8888)	01/06/2025
600547.SH	12/12/2024	SDB3262800232	(2,100.00)	3.4094	(7,098.53)	(7,159.65)	0.0000	4.5800	(1,300.3409)	0.0000	0.9031	(2.5861)	0.0000	1	(1.6830)	01/06/2025
600547.SH	12/12/2024	SDB3262800232	(11,300.00)	3.4094	(38,196.84)	(38,525.72)	0.0000	4.5800	(1,300.3409)	0.0000	4.8595	(13.9157)	0.0000	1	(9.0562)	01/06/2025
600547.SH	12/12/2024	SDB3262800232	(1,000.00)	3.4094	(3,380.25)	(3,430.36)	0.0000	4.5800	(1,300.3409)	0.0000	0.4300	(1.2315)	0.0000	1	(0.8014)	01/06/2025
600547.SH	12/11/2024	SDB3262800232	(4,300.00)	3.3428	(14,535.08)	(14,374.18)	0.0000	4.5800	(1,301.9746)	0.0000	1.8492	(5.1986)	0.0000	1	(3.3494)	01/06/2025
600547.SH	12/11/2024	SDB3262800232	(32,200.00)	3.3428	(108,844.08)	(107,639.22)	0.0000	4.5800	(1,301.9746)	0.0000	13.8474	(38.9288)	0.0000	1	(25.0814)	01/06/2025
600547.SH	12/11/2024	SDB3262800232	(300.00)	3.3428	(1,014.08)	(1,002.85)	0.0000	4.5800	(1,301.9746)	0.0000	0.1290	(0.3627)	0.0000	1	(0.2337)	01/06/2025
600547.SH	12/11/2024	SDB3262800232	(8,700.00)	3.3428	(29,408.18)	(29,082.65)	0.0000	4.5800	(1,301.9746)	0.0000	3.7414	(10.5180)	0.0000	1	(6.7766)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHANDONG GOLD MINING CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600547.SH	12/11/2024	SDB3262800232	(7,200.00)	3.3428	(24,337.81)	(24,068.40)	0.0000	4.5800	(1,301.9746)	0.0000	3.0963	(8.7046)	0.0000	1	(5.6083)	01/06/2025
600547.SH	12/11/2024	SDB3262800232	(2,100.00)	3.3428	(7,098.53)	(7,019.95)	0.0000	4.5800	(1,301.9746)	0.0000	0.9031	(2.5388)	0.0000	1	(1.6357)	01/06/2025
600547.SH	12/11/2024	SDB3262800232	(11,300.00)	3.3428	(38,196.84)	(37,774.01)	0.0000	4.5800	(1,301.9746)	0.0000	4.8595	(13.6613)	0.0000	1	(8.8018)	01/06/2025
600547.SH	12/11/2024	SDB3262800232	(1,000.00)	3.3428	(3,380.25)	(3,342.83)	0.0000	4.5800	(1,301.9746)	0.0000	0.4300	(1.2090)	0.0000	1	(0.7789)	01/06/2025
600547.SH	12/10/2024	SDB3262800232	(4,300.00)	3.3248	(14,535.08)	(14,296.69)	0.0000	4.5800	(1,301.9746)	0.0000	1.8492	(5.1705)	0.0000	1	(3.3214)	01/06/2025
600547.SH	12/10/2024	SDB3262800232	(32,200.00)	3.3248	(108,844.08)	(107,058.95)	0.0000	4.5800	(1,301.9746)	0.0000	13.8474	(38.7189)	0.0000	1	(24.8715)	01/06/2025
600547.SH	12/10/2024	SDB3262800232	(300.00)	3.3248	(1,014.08)	(997.44)	0.0000	4.5800	(1,301.9746)	0.0000	0.1290	(0.3607)	0.0000	1	(0.2317)	01/06/2025
600547.SH	12/10/2024	SDB3262800232	(8,700.00)	3.3248	(29,408.18)	(28,925.86)	0.0000	4.5800	(1,301.9746)	0.0000	3.7414	(10.4613)	0.0000	1	(6.7199)	01/06/2025
600547.SH	12/10/2024	SDB3262800232	(7,200.00)	3.3248	(24,337.81)	(23,938.65)	0.0000	4.5800	(1,301.9746)	0.0000	3.0963	(8.6576)	0.0000	1	(5.5613)	01/06/2025
600547.SH	12/10/2024	SDB3262800232	(2,100.00)	3.3248	(7,098.53)	(6,982.11)	0.0000	4.5800	(1,301.9746)	0.0000	0.9031	(2.5251)	0.0000	1	(1.6221)	01/06/2025
600547.SH	12/10/2024	SDB3262800232	(11,300.00)	3.3248	(38,196.84)	(37,570.38)	0.0000	4.5800	(1,301.9746)	0.0000	4.8595	(13.5877)	0.0000	1	(8.7282)	01/06/2025
600547.SH	12/10/2024	SDB3262800232	(1,000.00)	3.3248	(3,380.25)	(3,324.81)	0.0000	4.5800	(1,301.9746)	0.0000	0.4300	(1.2025)	0.0000	1	(0.7724)	01/06/2025
600547.SH	12/09/2024	SDB3262800232	(4,300.00)	3.3521	(14,535.08)	(14,414.00)	0.0000	4.5800	(1,301.9746)	0.0000	1.8492	(5.2130)	0.0000	1	(3.3638)	01/06/2025
600547.SH	12/09/2024	SDB3262800232	(32,200.00)	3.3521	(108,844.08)	(107,937.39)	0.0000	4.5800	(1,301.9746)	0.0000	13.8474	(39.0366)	0.0000	1	(25.1892)	01/06/2025
600547.SH	12/09/2024	SDB3262800232	(300.00)	3.3521	(1,014.08)	(1,005.63)	0.0000	4.5800	(1,301.9746)	0.0000	0.1290	(0.3637)	0.0000	1	(0.2347)	01/06/2025
600547.SH	12/09/2024	SDB3262800232	(8,700.00)	3.3521	(29,408.18)	(29,163.21)	0.0000	4.5800	(1,301.9746)	0.0000	3.7414	(10.5472)	0.0000	1	(6.8058)	01/06/2025
600547.SH	12/09/2024	SDB3262800232	(7,200.00)	3.3521	(24,337.81)	(24,135.07)	0.0000	4.5800	(1,301.9746)	0.0000	3.0963	(8.7287)	0.0000	1	(5.6324)	01/06/2025
600547.SH	12/09/2024	SDB3262800232	(2,100.00)	3.3521	(7,098.53)	(7,039.40)	0.0000	4.5800	(1,301.9746)	0.0000	0.9031	(2.5459)	0.0000	1	(1.6428)	01/06/2025
600547.SH	12/09/2024	SDB3262800232	(11,300.00)	3.3521	(38,196.84)	(37,878.65)	0.0000	4.5800	(1,301.9746)	0.0000	4.8595	(13.6992)	0.0000	1	(8.8397)	01/06/2025
600547.SH	12/09/2024	SDB3262800232	(1,000.00)	3.3521	(3,380.25)	(3,352.09)	0.0000	4.5800	(1,301.9746)	0.0000	0.4300	(1.2123)	0.0000	1	(0.7823)	01/06/2025
600547.SH	12/06/2024	SDB3262800232	(4,300.00)	3.3482	(14,535.08)	(14,397.15)	0.0000	4.5800	(1,301.9746)	0.0000	5.5476	(15.6206)	0.0000	3	(10.0731)	01/06/2025
600547.SH	12/06/2024	SDB3262800232	(32,200.00)	3.3482	(108,844.08)	(107,811.24)	0.0000	4.5800	(1,301.9746)	0.0000	41.5422	(116.9729)	0.0000	3	(75.4307)	01/06/2025
600547.SH	12/06/2024	SDB3262800232	(300.00)	3.3482	(1,014.08)	(1,004.45)	0.0000	4.5800	(1,301.9746)	0.0000	0.3870	(1.0898)	0.0000	3	(0.7028)	01/06/2025
600547.SH	12/06/2024	SDB3262800232	(8,700.00)	3.3482	(29,408.18)	(29,129.12)	0.0000	4.5800	(1,301.9746)	0.0000	11.2241	(31.6045)	0.0000	3	(20.3804)	01/06/2025
600547.SH	12/06/2024	SDB3262800232	(7,200.00)	3.3482	(24,337.81)	(24,106.86)	0.0000	4.5800	(1,301.9746)	0.0000	9.2889	(26.1554)	0.0000	3	(16.8665)	01/06/2025
600547.SH	12/06/2024	SDB3262800232	(2,100.00)	3.3482	(7,098.53)	(7,031.17)	0.0000	4.5800	(1,301.9746)	0.0000	2.7093	(7.6287)	0.0000	3	(4.9194)	01/06/2025
600547.SH	12/06/2024	SDB3262800232	(11,300.00)	3.3482	(38,196.84)	(37,834.38)	0.0000	4.5800	(1,301.9746)	0.0000	14.5785	(41.0495)	0.0000	3	(26.4710)	01/06/2025
600547.SH	12/06/2024	SDB3262800232	(1,000.00)	3.3482	(3,380.25)	(3,348.18)	0.0000	4.5800	(1,301.9746)	0.0000	1.2901	(3.6327)	0.0000	3	(2.3426)	01/06/2025
600547.SH	12/05/2024	SDB3262800232	(4,300.00)	3.3610	(14,535.08)	(14,452.24)	0.0000	4.5800	(1,301.9746)	0.0000	1.8492	(5.2268)	0.0000	1	(3.3776)	01/06/2025
600547.SH	12/05/2024	SDB3262800232	(32,200.00)	3.3610	(108,844.08)	(108,223.78)	0.0000	4.5800	(1,301.9746)	0.0000	13.8474	(39.1402)	0.0000	1	(25.2928)	01/06/2025
600547.SH	12/05/2024	SDB3262800232	(300.00)	3.3610	(1,014.08)	(1,008.30)	0.0000	4.5800	(1,301.9746)	0.0000	0.1290	(0.3647)	0.0000	1	(0.2356)	01/06/2025
600547.SH	12/05/2024	SDB3262800232	(8,700.00)	3.3610	(29,408.18)	(29,240.59)	0.0000	4.5800	(1,301.9746)	0.0000	3.7414	(10.5751)	0.0000	1	(6.8338)	01/06/2025
600547.SH	12/05/2024	SDB3262800232	(7,200.00)	3.3610	(24,337.81)	(24,199.11)	0.0000	4.5800	(1,301.9746)	0.0000	3.0963	(8.7518)	0.0000	1	(5.6555)	01/06/2025
600547.SH	12/05/2024	SDB3262800232	(2,100.00)	3.3610	(7,098.53)	(7,058.07)	0.0000	4.5800	(1,301.9746)	0.0000	0.9031	(2.5526)	0.0000	1	(1.6495)	01/06/2025
600547.SH	12/05/2024	SDB3262800232	(11,300.00)	3.3610	(38,196.84)	(37,979.15)	0.0000	4.5800	(1,301.9746)	0.0000	4.8595	(13.7355)	0.0000	1	(8.8760)	01/06/2025
600547.SH	12/05/2024	SDB3262800232	(1,000.00)	3.3610	(3,380.25)	(3,360.99)	0.0000	4.5800	(1,301.9746)	0.0000	0.4300	(1.2155)	0.0000	1	(0.7855)	01/06/2025
600547.SH	12/04/2024	SDB3262800232	(4,300.00)	3.3803	(14,535.08)	(14,535.08)	0.0000	4.5800	(1,303.2720)	0.0000	1.8492	(5.2620)	0.0000	1	(3.4128)	01/06/2025
600547.SH	12/04/2024	SDB3262800232	(32,200.00)	3.3803	(108,844.08)	(108,844.08)	0.0000	4.5800	(1,303.2720)	0.0000	13.8474	(39.4037)	0.0000	1	(25.5563)	01/06/2025
600547.SH	12/04/2024	SDB3262800232	(300.00)	3.3803	(1,014.08)	(1,014.08)	0.0000	4.5800	(1,303.2720)	0.0000	0.1290	(0.3671)	0.0000	1	(0.2381)	01/06/2025
600547.SH	12/04/2024	SDB3262800232	(8,700.00)	3.3803	(29,408.18)	(29,408.18)	0.0000	4.5800	(1,303.2720)	0.0000	3.7414	(10.6464)	0.0000	1	(6.9050)	01/06/2025
600547.SH	12/04/2024	SDB3262800232	(8,100.00)	3.3803	(27,380.03)	(27,380.03)	0.0000	4.5800	(1,303.2720)	0.0000	3.4833	(9.9121)	0.0000	1	(6.4288)	01/06/2025
600547.SH	12/04/2024	SDB3262800232	(2,100.00)	3.3803	(7,098.53)	(7,098.53)	0.0000	4.5800	(1,303.2720)	0.0000	0.9031	(2.5698)	0.0000	1	(1.6667)	01/06/2025
600547.SH	12/04/2024	SDB3262800232	(11,300.00)	3.3803	(38,196.84)	(38,196.84)	0.0000	4.5800	(1,303.2720)	0.0000	4.8595	(13.8280)	0.0000	1	(8.9685)	01/06/2025
600547.SH	12/04/2024	SDB3262800232	(1,000.00)	3.3803	(3,380.25)	(3,380.25)	0.0000	4.5800	(1,303.2720)	0.0000	0.4300	(1.2237)	0.0000	1	(0.7937)	01/06/2025
TOTAL SHANDONG GOLD MINING CO., LTD. CMN CLASS A SERIES NORTHBOUND												763.3050	(2,163.9000)	0.0000	(1,400.5950)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHANDONG HI-SPEED COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND																
600350.SH	01/03/2025	SDB3264583140	(300.00)	1.3859	(414.21)	(415.76)	0.0000	4.3300	(541.2878)	0.0000	0.1495	(0.1875)	0.0000	3	(0.0381)	01/06/2025
600350.SH	01/03/2025	SDB3264583140	(500.00)	1.3859	(692.66)	(692.93)	0.0000	4.3300	(541.2878)	0.0000	0.2499	(0.3126)	0.0000	3	(0.0626)	01/06/2025
600350.SH	01/03/2025	SDB3264583140	(500.00)	1.3859	(680.48)	(692.93)	0.0000	4.3300	(541.2878)	0.0000	0.2455	(0.3126)	0.0000	3	(0.0670)	01/06/2025
600350.SH	01/03/2025	SDB3264583140	(3,700.00)	1.3859	(5,008.22)	(5,127.71)	0.0000	4.3300	(541.2878)	0.0000	1.8071	(2.3130)	0.0000	3	(0.5058)	01/06/2025
600350.SH	01/03/2025	SDB3264583140	(8,200.00)	1.3859	(11,152.34)	(11,364.12)	0.0000	4.3300	(541.2878)	0.0000	4.0241	(5.1260)	0.0000	3	(1.1019)	01/06/2025
600350.SH	01/02/2025	SDB3264583140	(500.00)	1.3939	(680.48)	(696.93)	0.0000	4.3300	(564.9193)	0.0000	0.0818	(0.1094)	0.0000	1	(0.0275)	01/06/2025
600350.SH	01/02/2025	SDB3264583140	(3,700.00)	1.3939	(5,008.22)	(5,157.29)	0.0000	4.3300	(564.9193)	0.0000	0.6024	(0.8093)	0.0000	1	(0.2069)	01/06/2025
600350.SH	01/02/2025	SDB3264583140	(8,200.00)	1.3939	(11,152.34)	(11,429.67)	0.0000	4.3300	(564.9193)	0.0000	1.3414	(1.7936)	0.0000	1	(0.4522)	01/06/2025
600350.SH	12/31/2024	SDB3264583140	(500.00)	1.3718	(680.48)	(685.92)	0.0000	4.3300	(564.9193)	0.0000	0.1637	(0.2153)	0.0000	2	(0.0516)	01/06/2025
600350.SH	12/31/2024	SDB3264583140	(3,700.00)	1.3718	(5,008.22)	(5,075.82)	0.0000	4.3300	(564.9193)	0.0000	1.2048	(1.5930)	0.0000	2	(0.3883)	01/06/2025
600350.SH	12/31/2024	SDB3264583140	(8,200.00)	1.3718	(11,152.34)	(11,249.10)	0.0000	4.3300	(564.9193)	0.0000	2.6828	(3.5305)	0.0000	2	(0.8477)	01/06/2025
600350.SH	12/30/2024	SDB3264583140	(500.00)	1.3579	(680.48)	(678.95)	0.0000	4.3300	(564.9193)	0.0000	0.0818	(0.1065)	0.0000	1	(0.0247)	01/06/2025
600350.SH	12/30/2024	SDB3264583140	(3,700.00)	1.3579	(5,008.22)	(5,024.26)	0.0000	4.3300	(564.9193)	0.0000	0.6024	(0.7884)	0.0000	1	(0.1860)	01/06/2025
600350.SH	12/30/2024	SDB3264583140	(8,200.00)	1.3579	(11,152.34)	(11,134.85)	0.0000	4.3300	(564.9193)	0.0000	1.3414	(1.7473)	0.0000	1	(0.4059)	01/06/2025
600350.SH	12/27/2024	SDB3264583140	(3,700.00)	1.3536	(5,008.22)	(5,008.22)	0.0000	4.3300	(575.0000)	0.0000	1.8071	(2.3998)	0.0000	3	(0.5926)	01/06/2025
600350.SH	12/27/2024	SDB3264583140	(8,200.00)	1.3600	(11,152.34)	(11,152.34)	0.0000	4.3300	(575.0000)	0.0000	4.0241	(5.3438)	0.0000	3	(1.3197)	01/06/2025
600350.SH	12/06/2024	SDB3260588377	(4,500.00)	1.2549	(5,727.49)	(5,646.96)	0.0000	4.5800	(1,573.5000)	0.0000	2.1860	(7.4046)	0.0000	3	(5.2186)	01/06/2025
600350.SH	12/06/2024	SDB3260588377	(300.00)	1.2549	(381.83)	(376.46)	0.0000	4.5800	(1,573.5000)	0.0000	0.1457	(0.4936)	0.0000	3	(0.3479)	01/06/2025
600350.SH	12/06/2024	SDB3260588377	(2,400.00)	1.2549	(3,054.66)	(3,011.71)	0.0000	4.5800	(1,573.5000)	0.0000	1.1659	(3.9491)	0.0000	3	(2.7832)	01/06/2025
600350.SH	12/06/2024	SDB3260588377	(1,600.00)	1.2549	(2,036.44)	(2,007.81)	0.0000	4.5800	(1,573.5000)	0.0000	0.7772	(2.6327)	0.0000	3	(1.8555)	01/06/2025
600350.SH	12/06/2024	SDB3260588377	(1,200.00)	1.2549	(1,527.33)	(1,505.86)	0.0000	4.5800	(1,573.5000)	0.0000	0.5829	(1.9746)	0.0000	3	(1.3916)	01/06/2025
600350.SH	12/06/2024	SDB3260588377	(10,000.00)	1.2549	(12,727.76)	(12,548.80)	0.0000	4.5800	(1,573.5000)	0.0000	4.8578	(16.4546)	0.0000	3	(11.5969)	01/06/2025
600350.SH	12/05/2024	SDB3260588377	(4,500.00)	1.2393	(5,727.49)	(5,576.72)	0.0000	4.5800	(1,573.5000)	0.0000	0.7287	(2.4375)	0.0000	1	(1.7088)	01/06/2025
600350.SH	12/05/2024	SDB3260588377	(300.00)	1.2393	(381.83)	(371.78)	0.0000	4.5800	(1,573.5000)	0.0000	0.0486	(0.1625)	0.0000	1	(0.1139)	01/06/2025
600350.SH	12/05/2024	SDB3260588377	(2,400.00)	1.2393	(3,054.66)	(2,974.25)	0.0000	4.5800	(1,573.5000)	0.0000	0.3886	(1.3000)	0.0000	1	(0.9114)	01/06/2025
600350.SH	12/05/2024	SDB3260588377	(1,600.00)	1.2393	(2,036.44)	(1,982.83)	0.0000	4.5800	(1,573.5000)	0.0000	0.2591	(0.8667)	0.0000	1	(0.6076)	01/06/2025
600350.SH	12/05/2024	SDB3260588377	(1,200.00)	1.2393	(1,527.33)	(1,487.12)	0.0000	4.5800	(1,573.5000)	0.0000	0.1943	(0.6500)	0.0000	1	(0.4557)	01/06/2025
600350.SH	12/05/2024	SDB3260588377	(10,000.00)	1.2393	(12,727.76)	(12,392.70)	0.0000	4.5800	(1,573.5000)	0.0000	1.6193	(5.4166)	0.0000	1	(3.7974)	01/06/2025
600350.SH	12/04/2024	SDB3260588377	(4,500.00)	1.2728	(5,727.49)	(5,727.49)	0.0000	4.5800	(1,573.5000)	0.0000	0.7287	(2.5034)	0.0000	1	(1.7747)	01/06/2025
600350.SH	12/04/2024	SDB3260588377	(300.00)	1.2728	(381.83)	(381.83)	0.0000	4.5800	(1,573.5000)	0.0000	0.0486	(0.1669)	0.0000	1	(0.1183)	01/06/2025
600350.SH	12/04/2024	SDB3260588377	(2,400.00)	1.2728	(3,054.66)	(3,054.66)	0.0000	4.5800	(1,573.5000)	0.0000	0.3886	(1.3351)	0.0000	1	(0.9465)	01/06/2025
600350.SH	12/04/2024	SDB3260588377	(1,600.00)	1.2728	(2,036.44)	(2,036.44)	0.0000	4.5800	(1,573.5000)	0.0000	0.2591	(0.8901)	0.0000	1	(0.6310)	01/06/2025
600350.SH	12/04/2024	SDB3260588377	(1,200.00)	1.2728	(1,527.33)	(1,527.33)	0.0000	4.5800	(1,573.5000)	0.0000	0.1943	(0.6676)	0.0000	1	(0.4733)	01/06/2025
600350.SH	12/04/2024	SDB3260588377	(10,000.00)	1.2728	(12,727.76)	(12,727.76)	0.0000	4.5800	(1,573.5000)	0.0000	1.6193	(5.5631)	0.0000	1	(3.9438)	01/06/2025
TOTAL SHANDONG HI-SPEED COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND												36.6024	(81.5572)	0.0000	(44.9548)	

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066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHANDONG INTCO RECYCLING RESOURCES CO., LTD. CMN CLASS A SERIES NORTHBOUND																
688087.SH	01/03/2025	SDB3264649724	(2,563.00)	4.0618	(10,374.20)	(10,410.49)	0.0000	4.3300	(1,648.3420)	0.0000	3.7434	(14.3000)	0.0000	3	(10.5567)	01/06/2025
688087.SH	01/03/2025	SDB3264649724	(4,237.00)	4.0618	(17,222.75)	(17,210.00)	0.0000	4.3300	(1,648.3420)	0.0000	6.2145	(23.6400)	0.0000	3	(17.4254)	01/06/2025
688087.SH	01/03/2025	SDB3264649724	(76.00)	4.0618	(289.29)	(308.70)	0.0000	4.3300	(1,648.3420)	0.0000	0.1044	(0.4240)	0.0000	3	(0.3196)	01/06/2025
688087.SH	01/02/2025	SDB3264649724	(76.00)	4.1213	(289.29)	(313.22)	0.0000	4.3300	(1,500.0000)	0.0000	0.0348	(0.1305)	0.0000	1	(0.0957)	01/06/2025
688087.SH	12/31/2024	SDB3264649724	(76.00)	3.9362	(289.29)	(299.15)	0.0000	4.3300	(1,500.0000)	0.0000	0.0696	(0.2493)	0.0000	2	(0.1797)	01/06/2025
688087.SH	12/30/2024	SDB3264649724	(76.00)	3.8065	(289.29)	(289.29)	0.0000	4.3300	(1,500.0000)	0.0000	0.0348	(0.1205)	0.0000	1	(0.0857)	01/06/2025
688087.SH	12/30/2024	SDB3264649724	(500.00)	3.8065	(1,903.24)	(1,903.24)	0.0000	4.3300	(1,500.0000)	0.0000	0.2289	(0.7930)	0.0000	1	(0.5641)	01/06/2025
TOTAL SHANDONG INTCO RECYCLING RESOURCES CO., LTD. CMN CLASS A SERIES NORTHBOUND											10.4304	(39.6574)	0.0000		(29.2270)	

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066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHANDONG SHIDA SHENGHUA CHEMICAL GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND																
603026.SH	01/03/2025	SDB3264649907	(600.00)	4.8499	(2,913.78)	(2,909.91)	0.0000	4.3300	(1,676.1363)	0.0000	1.0514	(4.0645)	0.0000	3	(3.0131)	01/06/2025
603026.SH	01/03/2025	SDB3264649907	(2,000.00)	4.8499	(9,731.85)	(9,699.71)	0.0000	4.3300	(1,676.1363)	0.0000	3.5116	(13.5484)	0.0000	3	(10.0368)	01/06/2025
603026.SH	01/03/2025	SDB3264649907	(1,800.00)	4.8499	(9,003.26)	(8,729.74)	0.0000	4.3300	(1,676.1363)	0.0000	3.2487	(12.1935)	0.0000	3	(8.9448)	01/06/2025
603026.SH	01/02/2025	SDB3264649907	(1,800.00)	4.9182	(9,003.26)	(8,852.80)	0.0000	4.3300	(1,750.0000)	0.0000	1.0829	(4.3034)	0.0000	1	(3.2206)	01/06/2025
603026.SH	12/31/2024	SDB3264649907	(1,800.00)	5.0109	(9,003.26)	(9,019.65)	0.0000	4.3300	(1,750.0000)	0.0000	2.1658	(8.7691)	0.0000	2	(6.6033)	01/06/2025
603026.SH	12/30/2024	SDB3264649907	(1,800.00)	5.0018	(9,003.26)	(9,003.26)	0.0000	4.3300	(1,750.0000)	0.0000	1.0829	(4.3766)	0.0000	1	(3.2937)	01/06/2025
603026.SH	12/10/2024	SDB3263426713	(100.00)	5.6215	(552.18)	(562.15)	0.0000	4.5800	(1,691.2162)	0.0000	0.0703	(0.2641)	0.0000	1	(0.1938)	01/06/2025
603026.SH	12/10/2024	SDB3263426713	(500.00)	5.6215	(2,734.60)	(2,810.76)	0.0000	4.5800	(1,691.2162)	0.0000	0.3479	(1.3204)	0.0000	1	(0.9725)	01/06/2025
603026.SH	12/10/2024	SDB3263426713	(600.00)	5.6215	(3,393.32)	(3,372.92)	0.0000	4.5800	(1,691.2162)	0.0000	0.4317	(1.5845)	0.0000	1	(1.1528)	01/06/2025
603026.SH	12/10/2024	SDB3263426713	(2,300.00)	5.6215	(13,046.49)	(12,929.52)	0.0000	4.5800	(1,691.2162)	0.0000	1.6598	(6.0741)	0.0000	1	(4.4143)	01/06/2025
603026.SH	12/10/2024	SDB3263426713	(200.00)	5.6215	(1,166.09)	(1,124.31)	0.0000	4.5800	(1,691.2162)	0.0000	0.1484	(0.5282)	0.0000	1	(0.3798)	01/06/2025
603026.SH	12/09/2024	SDB3263426713	(100.00)	5.4317	(552.18)	(543.17)	0.0000	4.5800	(1,691.2162)	0.0000	0.0703	(0.2552)	0.0000	1	(0.1849)	01/06/2025
603026.SH	12/09/2024	SDB3263426713	(500.00)	5.4317	(2,734.60)	(2,715.85)	0.0000	4.5800	(1,691.2162)	0.0000	0.3479	(1.2759)	0.0000	1	(0.9280)	01/06/2025
603026.SH	12/09/2024	SDB3263426713	(600.00)	5.4317	(3,393.32)	(3,259.03)	0.0000	4.5800	(1,691.2162)	0.0000	0.4317	(1.5310)	0.0000	1	(1.0993)	01/06/2025
603026.SH	12/09/2024	SDB3263426713	(2,300.00)	5.4317	(13,046.49)	(12,492.93)	0.0000	4.5800	(1,691.2162)	0.0000	1.6598	(5.8690)	0.0000	1	(4.2092)	01/06/2025
603026.SH	12/09/2024	SDB3263426713	(200.00)	5.4317	(1,166.09)	(1,086.34)	0.0000	4.5800	(1,691.2162)	0.0000	0.1484	(0.5103)	0.0000	1	(0.3620)	01/06/2025
603026.SH	12/06/2024	SDB3263426713	(600.00)	5.5702	(3,393.32)	(3,342.15)	0.0000	4.5800	(1,704.0322)	0.0000	1.2951	(4.7459)	0.0000	3	(3.4508)	01/06/2025
603026.SH	12/06/2024	SDB3263426713	(2,300.00)	5.5702	(13,046.49)	(12,811.56)	0.0000	4.5800	(1,704.0322)	0.0000	4.9794	(18.1928)	0.0000	3	(13.2134)	01/06/2025
603026.SH	12/06/2024	SDB3263426713	(200.00)	5.5702	(1,166.09)	(1,114.05)	0.0000	4.5800	(1,704.0322)	0.0000	0.4451	(1.5820)	0.0000	3	(1.1369)	01/06/2025
603026.SH	12/05/2024	SDB3263426713	(600.00)	5.7256	(3,393.32)	(3,435.37)	0.0000	4.5800	(1,704.0322)	0.0000	0.4317	(1.6261)	0.0000	1	(1.1944)	01/06/2025
603026.SH	12/05/2024	SDB3263426713	(2,300.00)	5.7256	(13,046.49)	(13,168.92)	0.0000	4.5800	(1,704.0322)	0.0000	1.6598	(6.2334)	0.0000	1	(4.5736)	01/06/2025
603026.SH	12/05/2024	SDB3263426713	(200.00)	5.7256	(1,166.09)	(1,145.12)	0.0000	4.5800	(1,704.0322)	0.0000	0.1484	(0.5420)	0.0000	1	(0.3937)	01/06/2025
603026.SH	12/04/2024	SDB3263426713	(200.00)	5.6259	(1,166.09)	(1,125.17)	0.0000	4.5800	(675.0000)	0.0000	0.1484	(0.2110)	0.0000	1	(0.0626)	01/06/2025
TOTAL SHANDONG SHIDA SHENGHUA CHEMICAL GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND												26.5670	(99.6014)	0.0000	(73.0344)	

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066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHANDONG WEIFANG RAINBOW CHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND																
301035.ZK	01/03/2025	SDB3264921655	(1,200.00)	6.6409	(7,969.12)	(7,969.12)	0.0000	4.3300	(1,900.0000)	0.0000	2.8755	(12.6178)	0.0000	3	(9.7423)	01/06/2025
301035.ZK	01/03/2025	SDB3264921655	(200.00)	6.6602	(1,332.05)	(1,332.05)	0.0000	4.3300	(1,900.0000)	0.0000	0.4806	(2.1091)	0.0000	3	(1.6284)	01/06/2025
TOTAL SHANDONG WEIFANG RAINBOW CHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND											3.3562	(14.7269)	0.0000		(11.3707)	

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066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHANGHAI 2345 NETWORK HOLDING GROUP CO LTD CMN CLASS A SERIES NORTHBOUND																
002195.ZK	12/11/2024	SDB3263644960	(600.00)	0.7490	(374.58)	(449.38)	0.0000	4.5800	(1,825.0000)	0.0000	0.0477	(0.2278)	0.0000	1	(0.1802)	01/06/2025
002195.ZK	12/11/2024	SDB3263644960	(45,900.00)	0.7490	(30,679.10)	(34,377.77)	0.0000	4.5800	(1,825.0000)	0.0000	3.9031	(17.4276)	0.0000	1	(13.5246)	01/06/2025
002195.ZK	12/10/2024	SDB3263644960	(600.00)	0.7422	(374.58)	(445.32)	0.0000	4.5800	(1,825.0000)	0.0000	0.0477	(0.2258)	0.0000	1	(0.1781)	01/06/2025
002195.ZK	12/10/2024	SDB3263644960	(74,500.00)	0.7422	(49,795.06)	(55,294.42)	0.0000	4.5800	(1,825.0000)	0.0000	6.3350	(28.0312)	0.0000	1	(21.6962)	01/06/2025
002195.ZK	12/09/2024	SDB3263644960	(600.00)	0.6243	(374.58)	(374.58)	0.0000	4.5800	(1,825.0000)	0.0000	0.0477	(0.1899)	0.0000	1	(0.1422)	01/06/2025
002195.ZK	12/09/2024	SDB3263644960	(74,500.00)	0.6684	(49,795.06)	(49,795.06)	0.0000	4.5800	(1,825.0000)	0.0000	6.3350	(25.2433)	0.0000	1	(18.9083)	01/06/2025
TOTAL SHANGHAI 2345 NETWORK HOLDING GROUP CO LTD CMN CLASS A SERIES NORTHBOUND											16.7161	(71.3456)	0.0000		(54.6295)	

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USD (Cont.)																
Short (Cont.)																
SHANGHAI AIKO SOLAR ENERGY CO LTD CMN CLASS A SERIES NORTHBOUND																
600732.SH	01/03/2025	SDB3264921675	(1,900.00)	1.5212	(2,890.21)	(2,890.21)	0.0000	4.3300	(2,250.0000)	0.0000	1.0429	(5.4191)	0.0000	3	(4.3763)	01/06/2025
600732.SH	01/03/2025	SDB3264921675	(19,600.00)	1.5352	(30,089.67)	(30,089.67)	0.0000	4.3300	(2,250.0000)	0.0000	10.8574	(56.4181)	0.0000	3	(45.5608)	01/06/2025
600732.SH	12/06/2024	SDB3263426715	(200.00)	2.1536	(430.67)	(430.71)	0.0000	4.5800	(1,325.0000)	0.0000	0.1644	(0.4756)	0.0000	3	(0.3112)	01/06/2025
600732.SH	12/06/2024	SDB3263426715	(3,100.00)	2.1536	(6,668.08)	(6,676.07)	0.0000	4.5800	(1,325.0000)	0.0000	2.5450	(7.3715)	0.0000	3	(4.8265)	01/06/2025
600732.SH	12/06/2024	SDB3263426715	(700.00)	2.1536	(1,490.27)	(1,507.50)	0.0000	4.5800	(1,325.0000)	0.0000	0.5688	(1.6645)	0.0000	3	(1.0957)	01/06/2025
600732.SH	12/05/2024	SDB3263426715	(4,300.00)	2.1643	(9,201.21)	(9,306.33)	0.0000	4.5800	(1,334.9388)	0.0000	1.1706	(3.4509)	0.0000	1	(2.2803)	01/06/2025
600732.SH	12/05/2024	SDB3263426715	(28,400.00)	2.1643	(61,308.44)	(61,465.04)	0.0000	4.5800	(1,334.9388)	0.0000	7.7998	(22.7922)	0.0000	1	(14.9924)	01/06/2025
600732.SH	12/04/2024	SDB3263426715	(700.00)	2.1364	(1,542.95)	(1,495.46)	0.0000	4.5800	(1,406.2500)	0.0000	0.1963	(0.5842)	0.0000	1	(0.3879)	01/06/2025
600732.SH	12/04/2024	SDB3263426715	(3,300.00)	2.1569	(7,273.90)	(7,117.93)	0.0000	4.5800	(1,406.2500)	0.0000	0.9254	(2.7804)	0.0000	1	(1.8550)	01/06/2025
TOTAL SHANGHAI AIKO SOLAR ENERGY CO LTD CMN CLASS A SERIES NORTHBOUND											25.2705	(100.9567)	0.0000		(75.6862)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHANGHAI AOHUA PHOTOELECTRICITY ENDOSCOPE CO., LTD. CMN CLASS A SERIES NORTHBOUND																
688212.SH	01/03/2025	SDB3261510767	(300.00)	5.5654	(1,752.61)	(1,669.61)	0.0000	4.3300	(1,822.2054)	0.0000	0.6324	(2.5353)	0.0000	3	(1.9029)	01/06/2025
688212.SH	01/03/2025	SDB3261510767	(500.00)	5.5654	(3,344.32)	(2,782.68)	0.0000	4.3300	(1,822.2054)	0.0000	1.2067	(4.2255)	0.0000	3	(3.0188)	01/06/2025
688212.SH	01/03/2025	SDB3261510767	(200.00)	5.5654	(1,337.73)	(1,113.07)	0.0000	4.3300	(1,822.2054)	0.0000	0.4827	(1.6902)	0.0000	3	(1.2075)	01/06/2025
688212.SH	01/03/2025	SDB3261510767	(1,900.00)	5.5654	(12,708.42)	(10,574.18)	0.0000	4.3300	(1,822.2054)	0.0000	4.5856	(16.0569)	0.0000	3	(11.4713)	01/06/2025
688212.SH	01/03/2025	SDB3261510767	(600.00)	5.5654	(4,013.18)	(3,339.22)	0.0000	4.3300	(1,822.2054)	0.0000	1.4481	(5.0706)	0.0000	3	(3.6225)	01/06/2025
688212.SH	01/03/2025	SDB3261510767	(400.00)	5.5654	(2,675.46)	(2,226.14)	0.0000	4.3300	(1,822.2054)	0.0000	0.9654	(3.3804)	0.0000	3	(2.4150)	01/06/2025
688212.SH	01/03/2025	SDB3261510767	(975.00)	5.5654	(6,521.42)	(5,426.23)	0.0000	4.3300	(1,822.2054)	0.0000	2.3531	(8.2397)	0.0000	3	(5.8866)	01/06/2025
688212.SH	01/03/2025	SDB3261510767	(1,100.00)	5.5654	(7,357.50)	(6,121.90)	0.0000	4.3300	(1,822.2054)	0.0000	2.6548	(9.2961)	0.0000	3	(6.6413)	01/06/2025
688212.SH	01/03/2025	SDB3261510767	(200.00)	5.5654	(1,337.73)	(1,113.07)	0.0000	4.3300	(1,822.2054)	0.0000	0.4827	(1.6902)	0.0000	3	(1.2075)	01/06/2025
688212.SH	01/03/2025	SDB3261510767	(1,100.00)	5.5654	(7,357.50)	(6,121.90)	0.0000	4.3300	(1,822.2054)	0.0000	2.6548	(9.2961)	0.0000	3	(6.6413)	01/06/2025
688212.SH	01/03/2025	SDB3261510767	(800.00)	5.5654	(5,350.91)	(4,452.29)	0.0000	4.3300	(1,822.2054)	0.0000	1.9308	(6.7608)	0.0000	3	(4.8300)	01/06/2025
688212.SH	01/03/2025	SDB3261510767	(200.00)	5.5654	(1,337.73)	(1,113.07)	0.0000	4.3300	(1,822.2054)	0.0000	0.4827	(1.6902)	0.0000	3	(1.2075)	01/06/2025
688212.SH	01/02/2025	SDB3261510767	(300.00)	5.6083	(1,752.61)	(1,682.49)	0.0000	4.3300	(1,822.2054)	0.0000	0.2108	(0.8516)	0.0000	1	(0.6408)	01/06/2025
688212.SH	01/02/2025	SDB3261510767	(500.00)	5.6083	(3,344.32)	(2,804.15)	0.0000	4.3300	(1,822.2054)	0.0000	0.4022	(1.4194)	0.0000	1	(1.0171)	01/06/2025
688212.SH	01/02/2025	SDB3261510767	(200.00)	5.6083	(1,337.73)	(1,121.66)	0.0000	4.3300	(1,822.2054)	0.0000	0.1609	(0.5677)	0.0000	1	(0.4069)	01/06/2025
688212.SH	01/02/2025	SDB3261510767	(1,900.00)	5.6083	(12,708.42)	(10,655.79)	0.0000	4.3300	(1,822.2054)	0.0000	1.5285	(5.3936)	0.0000	1	(3.8651)	01/06/2025
688212.SH	01/02/2025	SDB3261510767	(600.00)	5.6083	(4,013.18)	(3,364.98)	0.0000	4.3300	(1,822.2054)	0.0000	0.4827	(1.7032)	0.0000	1	(1.2206)	01/06/2025
688212.SH	01/02/2025	SDB3261510767	(400.00)	5.6083	(2,675.46)	(2,243.32)	0.0000	4.3300	(1,822.2054)	0.0000	0.3218	(1.1355)	0.0000	1	(0.8137)	01/06/2025
688212.SH	01/02/2025	SDB3261510767	(975.00)	5.6083	(6,521.42)	(5,468.10)	0.0000	4.3300	(1,822.2054)	0.0000	0.7844	(2.7678)	0.0000	1	(1.9834)	01/06/2025
688212.SH	01/02/2025	SDB3261510767	(1,100.00)	5.6083	(7,357.50)	(6,169.14)	0.0000	4.3300	(1,822.2054)	0.0000	0.8849	(3.1226)	0.0000	1	(2.2377)	01/06/2025
688212.SH	01/02/2025	SDB3261510767	(200.00)	5.6083	(1,337.73)	(1,121.66)	0.0000	4.3300	(1,822.2054)	0.0000	0.1609	(0.5677)	0.0000	1	(0.4069)	01/06/2025
688212.SH	01/02/2025	SDB3261510767	(1,100.00)	5.6083	(7,357.50)	(6,169.14)	0.0000	4.3300	(1,822.2054)	0.0000	0.8849	(3.1226)	0.0000	1	(2.2377)	01/06/2025
688212.SH	01/02/2025	SDB3261510767	(800.00)	5.6083	(5,350.91)	(4,486.65)	0.0000	4.3300	(1,822.2054)	0.0000	0.6436	(2.2710)	0.0000	1	(1.6274)	01/06/2025
688212.SH	01/02/2025	SDB3261510767	(200.00)	5.6083	(1,337.73)	(1,121.66)	0.0000	4.3300	(1,822.2054)	0.0000	0.1609	(0.5677)	0.0000	1	(0.4069)	01/06/2025
688212.SH	12/31/2024	SDB3261510767	(300.00)	5.7420	(1,752.61)	(1,722.61)	0.0000	4.3300	(1,822.2054)	0.0000	0.4216	(1.7439)	0.0000	2	(1.3223)	01/06/2025
688212.SH	12/31/2024	SDB3261510767	(500.00)	5.7420	(3,344.32)	(2,871.01)	0.0000	4.3300	(1,822.2054)	0.0000	0.8045	(2.9064)	0.0000	2	(2.1019)	01/06/2025
688212.SH	12/31/2024	SDB3261510767	(200.00)	5.7420	(1,337.73)	(1,148.40)	0.0000	4.3300	(1,822.2054)	0.0000	0.3218	(1.1626)	0.0000	2	(0.8408)	01/06/2025
688212.SH	12/31/2024	SDB3261510767	(1,900.00)	5.7420	(12,708.42)	(10,909.84)	0.0000	4.3300	(1,822.2054)	0.0000	3.0571	(11.0444)	0.0000	2	(7.9873)	01/06/2025
688212.SH	12/31/2024	SDB3261510767	(600.00)	5.7420	(4,013.18)	(3,445.21)	0.0000	4.3300	(1,822.2054)	0.0000	0.9654	(3.4877)	0.0000	2	(2.5223)	01/06/2025
688212.SH	12/31/2024	SDB3261510767	(400.00)	5.7420	(2,675.46)	(2,296.81)	0.0000	4.3300	(1,822.2054)	0.0000	0.6436	(2.3251)	0.0000	2	(1.6815)	01/06/2025
688212.SH	12/31/2024	SDB3261510767	(975.00)	5.7420	(6,521.42)	(5,598.47)	0.0000	4.3300	(1,822.2054)	0.0000	1.5688	(5.6675)	0.0000	2	(4.0988)	01/06/2025
688212.SH	12/31/2024	SDB3261510767	(1,100.00)	5.7420	(7,357.50)	(6,316.22)	0.0000	4.3300	(1,822.2054)	0.0000	1.7699	(6.3941)	0.0000	2	(4.6243)	01/06/2025
688212.SH	12/31/2024	SDB3261510767	(200.00)	5.7420	(1,337.73)	(1,148.40)	0.0000	4.3300	(1,822.2054)	0.0000	0.3218	(1.1626)	0.0000	2	(0.8408)	01/06/2025
688212.SH	12/31/2024	SDB3261510767	(1,100.00)	5.7420	(7,357.50)	(6,316.22)	0.0000	4.3300	(1,822.2054)	0.0000	1.7699	(6.3941)	0.0000	2	(4.6243)	01/06/2025
688212.SH	12/31/2024	SDB3261510767	(800.00)	5.7420	(5,350.91)	(4,593.62)	0.0000	4.3300	(1,822.2054)	0.0000	1.2872	(4.6503)	0.0000	2	(3.3631)	01/06/2025
688212.SH	12/31/2024	SDB3261510767	(200.00)	5.7420	(1,337.73)	(1,148.40)	0.0000	4.3300	(1,822.2054)	0.0000	0.3218	(1.1626)	0.0000	2	(0.8408)	01/06/2025
688212.SH	12/30/2024	SDB3261510767	(300.00)	5.8478	(1,752.61)	(1,754.33)	0.0000	4.3300	(1,822.2054)	0.0000	0.2108	(0.8880)	0.0000	1	(0.6772)	01/06/2025
688212.SH	12/30/2024	SDB3261510767	(500.00)	5.8478	(3,344.32)	(2,923.88)	0.0000	4.3300	(1,822.2054)	0.0000	0.4022	(1.4800)	0.0000	1	(1.0777)	01/06/2025
688212.SH	12/30/2024	SDB3261510767	(200.00)	5.8478	(1,337.73)	(1,169.55)	0.0000	4.3300	(1,822.2054)	0.0000	0.1609	(0.5920)	0.0000	1	(0.4311)	01/06/2025
688212.SH	12/30/2024	SDB3261510767	(1,900.00)	5.8478	(12,708.42)	(11,110.76)	0.0000	4.3300	(1,822.2054)	0.0000	1.5285	(5.6239)	0.0000	1	(4.0954)	01/06/2025
688212.SH	12/30/2024	SDB3261510767	(600.00)	5.8478	(4,013.18)	(3,580.66)	0.0000	4.3300	(1,822.2054)	0.0000	0.4827	(1.7760)	0.0000	1	(1.2933)	01/06/2025
688212.SH	12/30/2024	SDB3261510767	(400.00)	5.8478	(2,675.46)	(2,339.11)	0.0000	4.3300	(1,822.2054)	0.0000	0.3218	(1.1840)	0.0000	1	(0.8622)	01/06/2025
688212.SH	12/30/2024	SDB3261510767	(975.00)	5.8478	(6,521.42)	(5,701.57)	0.0000	4.3300	(1,822.2054)	0.0000	0.7844	(2.8860)	0.0000	1	(2.1016)	01/06/2025
688212.SH	12/30/2024	SDB3261510767	(1,100.00)	5.8478	(7,357.50)	(6,432.55)	0.0000	4.3300	(1,822.2054)	0.0000	0.8849	(3.2559)	0.0000	1	(2.3710)	01/06/2025
688212.SH	12/30/2024	SDB3261510767	(200.00)	5.8478	(1,337.73)	(1,169.55)	0.0000	4.3300	(1,822.2054)	0.0000	0.1609	(0.5920)	0.0000	1	(0.4311)	01/06/2025
688212.SH	12/30/2024	SDB3261510767	(1,100.00)	5.8478	(7,357.50)	(6,432.55)	0.0000	4.3300	(1,822.2054)	0.0000	0.8849	(3.2559)	0.0000	1	(2.3710)	01/06/2025
688212.SH	12/30/2024	SDB3261510767	(800.00)	5.8478	(5,350.91)	(4,678.22)	0.0000	4.3300	(1,822.2054)	0.0000	0.6436	(2.3680)	0.0000	1	(1.7244)	01/06/2025
688212.SH	12/30/2024	SDB3261510767	(200.00)	5.8478	(1,337.73)	(1,169.55)	0.0000	4.3300	(1,822.2054)	0.0000	0.1609	(0.5920)	0.0000	1	(0.4311)	01/06/2025
688212.SH	12/27/2024	SDB3261510767	(500.00)	5.9880	(3,344.32)	(2,993.98)	0.0000	4.3300	(1,830.5642)	0.0000	1.2067	(4.5672)	0.0000	3	(3.3605)	01/06/2025
688212.SH	12/27/2024	SDB3261510767	(200.00)	5.9880	(1,337.73)	(1,197.59)	0.0000	4.3300	(1,830.5642)	0.0000	0.4827	(1.8269)	0.0000	3	(1.3442)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHANGHAI AOHUA PHOTOELECTRICITY ENDOSCOPE CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
688212.SH	12/27/2024	SDB3261510767	(1,900.00)	5.9880	(12,708.42)	(11,377.12)	0.0000	4.3300	(1,830.5642)	0.0000	4.5856	(17.3555)	0.0000	3	(12.7698)	01/06/2025
688212.SH	12/27/2024	SDB3261510767	(600.00)	5.9880	(4,013.18)	(3,592.77)	0.0000	4.3300	(1,830.5642)	0.0000	1.4481	(5.4807)	0.0000	3	(4.0326)	01/06/2025
688212.SH	12/27/2024	SDB3261510767	(400.00)	5.9880	(2,675.46)	(2,395.18)	0.0000	4.3300	(1,830.5642)	0.0000	0.9654	(3.6538)	0.0000	3	(2.6884)	01/06/2025
688212.SH	12/27/2024	SDB3261510767	(975.00)	5.9880	(6,521.42)	(5,838.26)	0.0000	4.3300	(1,830.5642)	0.0000	2.3531	(8.9061)	0.0000	3	(6.5529)	01/06/2025
688212.SH	12/27/2024	SDB3261510767	(1,100.00)	5.9880	(7,357.50)	(6,586.75)	0.0000	4.3300	(1,830.5642)	0.0000	2.6548	(10.0479)	0.0000	3	(7.3931)	01/06/2025
688212.SH	12/27/2024	SDB3261510767	(200.00)	5.9880	(1,337.73)	(1,197.59)	0.0000	4.3300	(1,830.5642)	0.0000	0.4827	(1.8269)	0.0000	3	(1.3442)	01/06/2025
688212.SH	12/27/2024	SDB3261510767	(1,100.00)	5.9880	(7,357.50)	(6,586.75)	0.0000	4.3300	(1,830.5642)	0.0000	2.6548	(10.0479)	0.0000	3	(7.3931)	01/06/2025
688212.SH	12/27/2024	SDB3261510767	(800.00)	5.9880	(5,350.91)	(4,790.37)	0.0000	4.3300	(1,830.5642)	0.0000	1.9308	(7.3076)	0.0000	3	(5.3768)	01/06/2025
688212.SH	12/27/2024	SDB3261510767	(200.00)	5.9880	(1,337.73)	(1,197.59)	0.0000	4.3300	(1,830.5642)	0.0000	0.4827	(1.8269)	0.0000	3	(1.3442)	01/06/2025
688212.SH	12/26/2024	SDB3261510767	(500.00)	5.9543	(3,344.32)	(2,977.17)	0.0000	4.3300	(1,830.5642)	0.0000	0.4022	(1.5139)	0.0000	1	(1.1116)	01/06/2025
688212.SH	12/26/2024	SDB3261510767	(200.00)	5.9543	(1,337.73)	(1,190.87)	0.0000	4.3300	(1,830.5642)	0.0000	0.1609	(0.6055)	0.0000	1	(0.4446)	01/06/2025
688212.SH	12/26/2024	SDB3261510767	(1,900.00)	5.9543	(12,708.42)	(11,313.23)	0.0000	4.3300	(1,830.5642)	0.0000	1.5285	(5.7527)	0.0000	1	(4.2241)	01/06/2025
688212.SH	12/26/2024	SDB3261510767	(600.00)	5.9543	(4,013.18)	(3,572.60)	0.0000	4.3300	(1,830.5642)	0.0000	0.4827	(1.8166)	0.0000	1	(1.3339)	01/06/2025
688212.SH	12/26/2024	SDB3261510767	(400.00)	5.9543	(2,675.46)	(2,381.73)	0.0000	4.3300	(1,830.5642)	0.0000	0.3218	(1.2111)	0.0000	1	(0.8893)	01/06/2025
688212.SH	12/26/2024	SDB3261510767	(975.00)	5.9543	(6,521.42)	(5,805.48)	0.0000	4.3300	(1,830.5642)	0.0000	0.7844	(2.9520)	0.0000	1	(2.1676)	01/06/2025
688212.SH	12/26/2024	SDB3261510767	(1,100.00)	5.9543	(7,357.50)	(6,549.77)	0.0000	4.3300	(1,830.5642)	0.0000	0.8849	(3.3305)	0.0000	1	(2.4455)	01/06/2025
688212.SH	12/26/2024	SDB3261510767	(200.00)	5.9543	(1,337.73)	(1,190.87)	0.0000	4.3300	(1,830.5642)	0.0000	0.1609	(0.6055)	0.0000	1	(0.4446)	01/06/2025
688212.SH	12/26/2024	SDB3261510767	(1,100.00)	5.9543	(7,357.50)	(6,549.77)	0.0000	4.3300	(1,830.5642)	0.0000	0.8849	(3.3305)	0.0000	1	(2.4455)	01/06/2025
688212.SH	12/26/2024	SDB3261510767	(800.00)	5.9543	(5,350.91)	(4,763.47)	0.0000	4.3300	(1,830.5642)	0.0000	0.6436	(2.4222)	0.0000	1	(1.7786)	01/06/2025
688212.SH	12/26/2024	SDB3261510767	(200.00)	5.9543	(1,337.73)	(1,190.87)	0.0000	4.3300	(1,830.5642)	0.0000	0.1609	(0.6055)	0.0000	1	(0.4446)	01/06/2025
688212.SH	12/24/2024	SDB3261510767	(500.00)	5.9543	(3,344.32)	(2,977.17)	0.0000	4.3300	(1,830.5642)	0.0000	0.8045	(3.0277)	0.0000	2	(2.2232)	01/06/2025
688212.SH	12/24/2024	SDB3261510767	(200.00)	5.9543	(1,337.73)	(1,190.87)	0.0000	4.3300	(1,830.5642)	0.0000	0.3218	(1.2111)	0.0000	2	(0.8893)	01/06/2025
688212.SH	12/24/2024	SDB3261510767	(1,900.00)	5.9543	(12,708.42)	(11,313.23)	0.0000	4.3300	(1,830.5642)	0.0000	3.0571	(11.5053)	0.0000	2	(8.4483)	01/06/2025
688212.SH	12/24/2024	SDB3261510767	(600.00)	5.9543	(4,013.18)	(3,572.60)	0.0000	4.3300	(1,830.5642)	0.0000	0.9654	(3.6333)	0.0000	2	(2.6679)	01/06/2025
688212.SH	12/24/2024	SDB3261510767	(400.00)	5.9543	(2,675.46)	(2,381.73)	0.0000	4.3300	(1,830.5642)	0.0000	0.6436	(2.4222)	0.0000	2	(1.7786)	01/06/2025
688212.SH	12/24/2024	SDB3261510767	(975.00)	5.9543	(6,521.42)	(5,805.48)	0.0000	4.3300	(1,830.5642)	0.0000	1.5688	(5.9041)	0.0000	2	(4.3353)	01/06/2025
688212.SH	12/24/2024	SDB3261510767	(1,100.00)	5.9543	(7,357.50)	(6,549.77)	0.0000	4.3300	(1,830.5642)	0.0000	1.7699	(6.6610)	0.0000	2	(4.8911)	01/06/2025
688212.SH	12/24/2024	SDB3261510767	(200.00)	5.9543	(1,337.73)	(1,190.87)	0.0000	4.3300	(1,830.5642)	0.0000	0.3218	(1.2111)	0.0000	2	(0.8893)	01/06/2025
688212.SH	12/24/2024	SDB3261510767	(1,100.00)	5.9543	(7,357.50)	(6,549.77)	0.0000	4.3300	(1,830.5642)	0.0000	1.7699	(6.6610)	0.0000	2	(4.8911)	01/06/2025
688212.SH	12/24/2024	SDB3261510767	(800.00)	5.9543	(5,350.91)	(4,763.47)	0.0000	4.3300	(1,830.5642)	0.0000	1.2872	(4.8444)	0.0000	2	(3.5572)	01/06/2025
688212.SH	12/24/2024	SDB3261510767	(200.00)	5.9543	(1,337.73)	(1,190.87)	0.0000	4.3300	(1,830.5642)	0.0000	0.3218	(1.2111)	0.0000	2	(0.8893)	01/06/2025
688212.SH	12/23/2024	SDB3261510767	(500.00)	5.8845	(3,344.32)	(2,942.23)	0.0000	4.3300	(1,830.5642)	0.0000	0.4022	(1.4961)	0.0000	1	(1.0938)	01/06/2025
688212.SH	12/23/2024	SDB3261510767	(200.00)	5.8845	(1,337.73)	(1,176.89)	0.0000	4.3300	(1,830.5642)	0.0000	0.1609	(0.5984)	0.0000	1	(0.4375)	01/06/2025
688212.SH	12/23/2024	SDB3261510767	(1,900.00)	5.8845	(12,708.42)	(11,180.46)	0.0000	4.3300	(1,830.5642)	0.0000	1.5285	(5.6852)	0.0000	1	(4.1566)	01/06/2025
688212.SH	12/23/2024	SDB3261510767	(600.00)	5.8845	(4,013.18)	(3,530.67)	0.0000	4.3300	(1,830.5642)	0.0000	0.4827	(1.7953)	0.0000	1	(1.3126)	01/06/2025
688212.SH	12/23/2024	SDB3261510767	(400.00)	5.8845	(2,675.46)	(2,353.78)	0.0000	4.3300	(1,830.5642)	0.0000	0.3218	(1.1969)	0.0000	1	(0.8751)	01/06/2025
688212.SH	12/23/2024	SDB3261510767	(975.00)	5.8845	(6,521.42)	(5,737.34)	0.0000	4.3300	(1,830.5642)	0.0000	0.7844	(2.9174)	0.0000	1	(2.1330)	01/06/2025
688212.SH	12/23/2024	SDB3261510767	(1,100.00)	5.8845	(7,357.50)	(6,472.90)	0.0000	4.3300	(1,830.5642)	0.0000	0.8849	(3.2914)	0.0000	1	(2.4065)	01/06/2025
688212.SH	12/23/2024	SDB3261510767	(200.00)	5.8845	(1,337.73)	(1,176.89)	0.0000	4.3300	(1,830.5642)	0.0000	0.1609	(0.5984)	0.0000	1	(0.4375)	01/06/2025
688212.SH	12/23/2024	SDB3261510767	(1,100.00)	5.8845	(7,357.50)	(6,472.90)	0.0000	4.3300	(1,830.5642)	0.0000	0.8849	(3.2914)	0.0000	1	(2.4065)	01/06/2025
688212.SH	12/23/2024	SDB3261510767	(800.00)	5.8845	(5,350.91)	(4,707.56)	0.0000	4.3300	(1,830.5642)	0.0000	0.6436	(2.3937)	0.0000	1	(1.7502)	01/06/2025
688212.SH	12/23/2024	SDB3261510767	(200.00)	5.8845	(1,337.73)	(1,176.89)	0.0000	4.3300	(1,830.5642)	0.0000	0.1609	(0.5984)	0.0000	1	(0.4375)	01/06/2025
688212.SH	12/20/2024	SDB3261510767	(500.00)	6.0547	(3,344.32)	(3,027.35)	0.0000	4.3300	(1,830.5642)	0.0000	1.2067	(4.6181)	0.0000	3	(3.4114)	01/06/2025
688212.SH	12/20/2024	SDB3261510767	(200.00)	6.0547	(1,337.73)	(1,210.94)	0.0000	4.3300	(1,830.5642)	0.0000	0.4827	(1.8473)	0.0000	3	(1.3646)	01/06/2025
688212.SH	12/20/2024	SDB3261510767	(1,900.00)	6.0547	(12,708.42)	(11,503.94)	0.0000	4.3300	(1,830.5642)	0.0000	4.5856	(17.5489)	0.0000	3	(12.9633)	01/06/2025
688212.SH	12/20/2024	SDB3261510767	(600.00)	6.0547	(4,013.18)	(3,632.82)	0.0000	4.3300	(1,830.5642)	0.0000	1.4481	(5.5418)	0.0000	3	(4.0937)	01/06/2025
688212.SH	12/20/2024	SDB3261510767	(400.00)	6.0547	(2,675.46)	(2,421.88)	0.0000	4.3300	(1,830.5642)	0.0000	0.9654	(3.6945)	0.0000	3	(2.7291)	01/06/2025
688212.SH	12/20/2024	SDB3261510767	(975.00)	6.0547	(6,521.42)	(5,903.34)	0.0000	4.3300	(1,830.5642)	0.0000	2.3531	(9.0054)	0.0000	3	(6.6522)	01/06/2025
688212.SH	12/20/2024	SDB3261510767	(1,100.00)	6.0547	(7,357.50)	(6,660.18)	0.0000	4.3300	(1,830.5642)	0.0000	2.6548	(10.1599)	0.0000	3	(7.5051)	01/06/2025
688212.SH	12/20/2024	SDB3261510767	(200.00)	6.0547	(1,337.73)	(1,210.94)	0.0000	4.3300	(1,830.5642)	0.0000	0.4827	(1.8473)	0.0000	3	(1.3646)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHANGHAI AOHUA PHOTOELECTRICITY ENDOSCOPE CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
688212.SH	12/20/2024	SDB3261510767	(1,100.00)	6.0547	(7,357.50)	(6,660.18)	0.0000	4.3300	(1,830.5642)	0.0000	2.6548	(10.1599)	0.0000	3	(7.5051)	01/06/2025
688212.SH	12/20/2024	SDB3261510767	(800.00)	6.0547	(5,350.91)	(4,843.76)	0.0000	4.3300	(1,830.5642)	0.0000	1.9308	(7.3890)	0.0000	3	(5.4582)	01/06/2025
688212.SH	12/20/2024	SDB3261510767	(200.00)	6.0547	(1,337.73)	(1,210.94)	0.0000	4.3300	(1,830.5642)	0.0000	0.4827	(1.8473)	0.0000	3	(1.3646)	01/06/2025
688212.SH	12/19/2024	SDB3261510767	(500.00)	6.1970	(3,344.32)	(3,098.52)	0.0000	4.5800	(1,830.5642)	0.0000	0.4255	(1.5756)	0.0000	1	(1.1501)	01/06/2025
688212.SH	12/19/2024	SDB3261510767	(200.00)	6.1970	(1,337.73)	(1,239.41)	0.0000	4.5800	(1,830.5642)	0.0000	0.1702	(0.6302)	0.0000	1	(0.4600)	01/06/2025
688212.SH	12/19/2024	SDB3261510767	(1,900.00)	6.1970	(12,708.42)	(11,774.38)	0.0000	4.5800	(1,830.5642)	0.0000	1.6168	(5.9872)	0.0000	1	(4.3704)	01/06/2025
688212.SH	12/19/2024	SDB3261510767	(600.00)	6.1970	(4,013.18)	(3,718.22)	0.0000	4.5800	(1,830.5642)	0.0000	0.5106	(1.8907)	0.0000	1	(1.3801)	01/06/2025
688212.SH	12/19/2024	SDB3261510767	(400.00)	6.1970	(2,675.46)	(2,478.82)	0.0000	4.5800	(1,830.5642)	0.0000	0.3404	(1.2605)	0.0000	1	(0.9201)	01/06/2025
688212.SH	12/19/2024	SDB3261510767	(975.00)	6.1970	(6,521.42)	(6,042.11)	0.0000	4.5800	(1,830.5642)	0.0000	0.8297	(3.0724)	0.0000	1	(2.2427)	01/06/2025
688212.SH	12/19/2024	SDB3261510767	(1,100.00)	6.1970	(7,357.50)	(6,816.74)	0.0000	4.5800	(1,830.5642)	0.0000	0.9360	(3.4662)	0.0000	1	(2.5302)	01/06/2025
688212.SH	12/19/2024	SDB3261510767	(200.00)	6.1970	(1,337.73)	(1,239.41)	0.0000	4.5800	(1,830.5642)	0.0000	0.1702	(0.6302)	0.0000	1	(0.4600)	01/06/2025
688212.SH	12/19/2024	SDB3261510767	(1,100.00)	6.1970	(7,357.50)	(6,816.74)	0.0000	4.5800	(1,830.5642)	0.0000	0.9360	(3.4662)	0.0000	1	(2.5302)	01/06/2025
688212.SH	12/19/2024	SDB3261510767	(800.00)	6.1970	(5,350.91)	(4,957.63)	0.0000	4.5800	(1,830.5642)	0.0000	0.6808	(2.5209)	0.0000	1	(1.8402)	01/06/2025
688212.SH	12/19/2024	SDB3261510767	(200.00)	6.1970	(1,337.73)	(1,239.41)	0.0000	4.5800	(1,830.5642)	0.0000	0.1702	(0.6302)	0.0000	1	(0.4600)	01/06/2025
688212.SH	12/18/2024	SDB3261510767	(500.00)	6.2714	(3,344.32)	(3,135.70)	0.0000	4.5800	(1,830.5642)	0.0000	0.4255	(1.5945)	0.0000	1	(1.1690)	01/06/2025
688212.SH	12/18/2024	SDB3261510767	(200.00)	6.2714	(1,337.73)	(1,254.28)	0.0000	4.5800	(1,830.5642)	0.0000	0.1702	(0.6378)	0.0000	1	(0.4676)	01/06/2025
688212.SH	12/18/2024	SDB3261510767	(1,900.00)	6.2714	(12,708.42)	(11,915.65)	0.0000	4.5800	(1,830.5642)	0.0000	1.6168	(6.0590)	0.0000	1	(4.4422)	01/06/2025
688212.SH	12/18/2024	SDB3261510767	(600.00)	6.2714	(4,013.18)	(3,762.84)	0.0000	4.5800	(1,830.5642)	0.0000	0.5106	(1.9134)	0.0000	1	(1.4028)	01/06/2025
688212.SH	12/18/2024	SDB3261510767	(400.00)	6.2714	(2,675.46)	(2,508.56)	0.0000	4.5800	(1,830.5642)	0.0000	0.3404	(1.2756)	0.0000	1	(0.9352)	01/06/2025
688212.SH	12/18/2024	SDB3261510767	(975.00)	6.2714	(6,521.42)	(6,114.61)	0.0000	4.5800	(1,830.5642)	0.0000	0.8297	(3.1092)	0.0000	1	(2.2795)	01/06/2025
688212.SH	12/18/2024	SDB3261510767	(1,100.00)	6.2714	(7,357.50)	(6,898.53)	0.0000	4.5800	(1,830.5642)	0.0000	0.9360	(3.5078)	0.0000	1	(2.5718)	01/06/2025
688212.SH	12/18/2024	SDB3261510767	(200.00)	6.2714	(1,337.73)	(1,254.28)	0.0000	4.5800	(1,830.5642)	0.0000	0.1702	(0.6378)	0.0000	1	(0.4676)	01/06/2025
688212.SH	12/18/2024	SDB3261510767	(1,100.00)	6.2714	(7,357.50)	(6,898.53)	0.0000	4.5800	(1,830.5642)	0.0000	0.9360	(3.5078)	0.0000	1	(2.5718)	01/06/2025
688212.SH	12/18/2024	SDB3261510767	(800.00)	6.2714	(5,350.91)	(5,017.12)	0.0000	4.5800	(1,830.5642)	0.0000	0.6808	(2.5512)	0.0000	1	(1.8704)	01/06/2025
688212.SH	12/18/2024	SDB3261510767	(200.00)	6.2714	(1,337.73)	(1,254.28)	0.0000	4.5800	(1,830.5642)	0.0000	0.1702	(0.6378)	0.0000	1	(0.4676)	01/06/2025
688212.SH	12/17/2024	SDB3261510767	(500.00)	6.4752	(3,344.32)	(3,237.62)	0.0000	4.5800	(1,830.5642)	0.0000	0.4255	(1.6463)	0.0000	1	(1.2208)	01/06/2025
688212.SH	12/17/2024	SDB3261510767	(200.00)	6.4752	(1,337.73)	(1,295.05)	0.0000	4.5800	(1,830.5642)	0.0000	0.1702	(0.6585)	0.0000	1	(0.4883)	01/06/2025
688212.SH	12/17/2024	SDB3261510767	(1,900.00)	6.4752	(12,708.42)	(12,302.94)	0.0000	4.5800	(1,830.5642)	0.0000	1.6168	(6.2559)	0.0000	1	(4.6391)	01/06/2025
688212.SH	12/17/2024	SDB3261510767	(600.00)	6.4752	(4,013.18)	(3,885.14)	0.0000	4.5800	(1,830.5642)	0.0000	0.5106	(1.9756)	0.0000	1	(1.4650)	01/06/2025
688212.SH	12/17/2024	SDB3261510767	(400.00)	6.4752	(2,675.46)	(2,590.09)	0.0000	4.5800	(1,830.5642)	0.0000	0.3404	(1.3170)	0.0000	1	(0.9767)	01/06/2025
688212.SH	12/17/2024	SDB3261510767	(975.00)	6.4752	(6,521.42)	(6,313.35)	0.0000	4.5800	(1,830.5642)	0.0000	0.8297	(3.2103)	0.0000	1	(2.3806)	01/06/2025
688212.SH	12/17/2024	SDB3261510767	(1,100.00)	6.4752	(7,357.50)	(7,122.75)	0.0000	4.5800	(1,830.5642)	0.0000	0.9360	(3.6218)	0.0000	1	(2.6858)	01/06/2025
688212.SH	12/17/2024	SDB3261510767	(200.00)	6.4752	(1,337.73)	(1,295.05)	0.0000	4.5800	(1,830.5642)	0.0000	0.1702	(0.6585)	0.0000	1	(0.4883)	01/06/2025
688212.SH	12/17/2024	SDB3261510767	(1,100.00)	6.4752	(7,357.50)	(7,122.75)	0.0000	4.5800	(1,830.5642)	0.0000	0.9360	(3.6218)	0.0000	1	(2.6858)	01/06/2025
688212.SH	12/17/2024	SDB3261510767	(800.00)	6.4752	(5,350.91)	(5,180.18)	0.0000	4.5800	(1,830.5642)	0.0000	0.6808	(2.6341)	0.0000	1	(1.9533)	01/06/2025
688212.SH	12/17/2024	SDB3261510767	(200.00)	6.4752	(1,337.73)	(1,295.05)	0.0000	4.5800	(1,830.5642)	0.0000	0.1702	(0.6585)	0.0000	1	(0.4883)	01/06/2025
688212.SH	12/16/2024	SDB3261510767	(500.00)	6.3528	(3,344.32)	(3,176.40)	0.0000	4.5800	(1,830.5642)	0.0000	0.4255	(1.6152)	0.0000	1	(1.1897)	01/06/2025
688212.SH	12/16/2024	SDB3261510767	(200.00)	6.3528	(1,337.73)	(1,270.56)	0.0000	4.5800	(1,830.5642)	0.0000	0.1702	(0.6461)	0.0000	1	(0.4759)	01/06/2025
688212.SH	12/16/2024	SDB3261510767	(1,900.00)	6.3528	(12,708.42)	(12,070.31)	0.0000	4.5800	(1,830.5642)	0.0000	1.6168	(6.1376)	0.0000	1	(4.5208)	01/06/2025
688212.SH	12/16/2024	SDB3261510767	(600.00)	6.3528	(4,013.18)	(3,811.68)	0.0000	4.5800	(1,830.5642)	0.0000	0.5106	(1.9382)	0.0000	1	(1.4276)	01/06/2025
688212.SH	12/16/2024	SDB3261510767	(400.00)	6.3528	(2,675.46)	(2,541.12)	0.0000	4.5800	(1,830.5642)	0.0000	0.3404	(1.2921)	0.0000	1	(0.9518)	01/06/2025
688212.SH	12/16/2024	SDB3261510767	(975.00)	6.3528	(6,521.42)	(6,193.97)	0.0000	4.5800	(1,830.5642)	0.0000	0.8297	(3.1496)	0.0000	1	(2.3199)	01/06/2025
688212.SH	12/16/2024	SDB3261510767	(1,100.00)	6.3528	(7,357.50)	(6,988.07)	0.0000	4.5800	(1,830.5642)	0.0000	0.9360	(3.5534)	0.0000	1	(2.6173)	01/06/2025
688212.SH	12/16/2024	SDB3261510767	(200.00)	6.3528	(1,337.73)	(1,270.56)	0.0000	4.5800	(1,830.5642)	0.0000	0.1702	(0.6461)	0.0000	1	(0.4759)	01/06/2025
688212.SH	12/16/2024	SDB3261510767	(1,100.00)	6.3528	(7,357.50)	(6,988.07)	0.0000	4.5800	(1,830.5642)	0.0000	0.9360	(3.5534)	0.0000	1	(2.6173)	01/06/2025
688212.SH	12/16/2024	SDB3261510767	(800.00)	6.3528	(5,350.91)	(5,082.24)	0.0000	4.5800	(1,830.5642)	0.0000	0.6808	(2.5843)	0.0000	1	(1.9035)	01/06/2025
688212.SH	12/16/2024	SDB3261510767	(200.00)	6.3528	(1,337.73)	(1,270.56)	0.0000	4.5800	(1,830.5642)	0.0000	0.1702	(0.6461)	0.0000	1	(0.4759)	01/06/2025
688212.SH	12/13/2024	SDB3261510767	(500.00)	6.4552	(3,344.32)	(3,227.61)	0.0000	4.5800	(1,830.5642)	0.0000	1.2764	(4.9238)	0.0000	3	(3.6472)	01/06/2025
688212.SH	12/13/2024	SDB3261510767	(200.00)	6.4552	(1,337.73)	(1,291.04)	0.0000	4.5800	(1,830.5642)	0.0000	0.5106	(1.9694)	0.0000	3	(1.4589)	01/06/2025
688212.SH	12/13/2024	SDB3261510767	(1,900.00)	6.4552	(12,708.42)	(12,264.92)	0.0000	4.5800	(1,830.5642)	0.0000	4.8504	(18.7098)	0.0000	3	(13.8594)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHANGHAI AOHUA PHOTOELECTRICITY ENDOSCOPE CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
688212.SH	12/13/2024	SDB3261510767	(600.00)	6.4552	(4,013.18)	(3,873.13)	0.0000	4.5800	(1,830.5642)	0.0000	1.5317	(5.9083)	0.0000	3	(4.3766)	01/06/2025
688212.SH	12/13/2024	SDB3261510767	(400.00)	6.4552	(2,675.46)	(2,582.09)	0.0000	4.5800	(1,830.5642)	0.0000	1.0211	(3.9389)	0.0000	3	(2.9178)	01/06/2025
688212.SH	12/13/2024	SDB3261510767	(975.00)	6.4552	(6,521.42)	(6,293.84)	0.0000	4.5800	(1,830.5642)	0.0000	2.4890	(6.6011)	0.0000	3	(7.1121)	01/06/2025
688212.SH	12/13/2024	SDB3261510767	(1,100.00)	6.4552	(7,357.50)	(7,100.74)	0.0000	4.5800	(1,830.5642)	0.0000	2.8081	(10.8320)	0.0000	3	(8.0239)	01/06/2025
688212.SH	12/13/2024	SDB3261510767	(200.00)	6.4552	(1,337.73)	(1,291.04)	0.0000	4.5800	(1,830.5642)	0.0000	0.5106	(1.9694)	0.0000	3	(1.4589)	01/06/2025
688212.SH	12/13/2024	SDB3261510767	(1,100.00)	6.4552	(7,357.50)	(7,100.74)	0.0000	4.5800	(1,830.5642)	0.0000	2.8081	(10.8320)	0.0000	3	(8.0239)	01/06/2025
688212.SH	12/13/2024	SDB3261510767	(800.00)	6.4552	(5,350.91)	(5,164.18)	0.0000	4.5800	(1,830.5642)	0.0000	2.0423	(7.8778)	0.0000	3	(5.8355)	01/06/2025
688212.SH	12/13/2024	SDB3261510767	(200.00)	6.4552	(1,337.73)	(1,291.04)	0.0000	4.5800	(1,830.5642)	0.0000	0.5106	(1.9694)	0.0000	3	(1.4589)	01/06/2025
688212.SH	12/12/2024	SDB3261510767	(500.00)	6.2811	(3,344.32)	(3,140.56)	0.0000	4.5800	(1,830.5642)	0.0000	0.4255	(1.5969)	0.0000	1	(1.1715)	01/06/2025
688212.SH	12/12/2024	SDB3261510767	(200.00)	6.2811	(1,337.73)	(1,256.22)	0.0000	4.5800	(1,830.5642)	0.0000	0.1702	(0.6388)	0.0000	1	(0.4686)	01/06/2025
688212.SH	12/12/2024	SDB3261510767	(1,900.00)	6.2811	(12,708.42)	(11,934.12)	0.0000	4.5800	(1,830.5642)	0.0000	1.6168	(6.0684)	0.0000	1	(4.4516)	01/06/2025
688212.SH	12/12/2024	SDB3261510767	(600.00)	6.2811	(4,013.18)	(3,768.67)	0.0000	4.5800	(1,830.5642)	0.0000	0.5106	(1.9163)	0.0000	1	(1.4058)	01/06/2025
688212.SH	12/12/2024	SDB3261510767	(400.00)	6.2811	(2,675.46)	(2,512.45)	0.0000	4.5800	(1,830.5642)	0.0000	0.3404	(1.2776)	0.0000	1	(0.9372)	01/06/2025
688212.SH	12/12/2024	SDB3261510767	(975.00)	6.2811	(6,521.42)	(6,124.09)	0.0000	4.5800	(1,830.5642)	0.0000	0.8297	(3.1140)	0.0000	1	(2.2844)	01/06/2025
688212.SH	12/12/2024	SDB3261510767	(1,100.00)	6.2811	(7,357.50)	(6,909.23)	0.0000	4.5800	(1,830.5642)	0.0000	0.9360	(3.5133)	0.0000	1	(2.5772)	01/06/2025
688212.SH	12/12/2024	SDB3261510767	(200.00)	6.2811	(1,337.73)	(1,256.22)	0.0000	4.5800	(1,830.5642)	0.0000	0.1702	(0.6388)	0.0000	1	(0.4686)	01/06/2025
688212.SH	12/12/2024	SDB3261510767	(1,100.00)	6.2811	(7,357.50)	(6,909.23)	0.0000	4.5800	(1,830.5642)	0.0000	0.9360	(3.5133)	0.0000	1	(2.5772)	01/06/2025
688212.SH	12/12/2024	SDB3261510767	(800.00)	6.2811	(5,350.91)	(5,024.89)	0.0000	4.5800	(1,830.5642)	0.0000	0.6808	(2.5551)	0.0000	1	(1.8744)	01/06/2025
688212.SH	12/12/2024	SDB3261510767	(200.00)	6.2811	(1,337.73)	(1,256.22)	0.0000	4.5800	(1,830.5642)	0.0000	0.1702	(0.6388)	0.0000	1	(0.4686)	01/06/2025
688212.SH	12/11/2024	SDB3261510767	(500.00)	6.4888	(3,344.32)	(3,244.39)	0.0000	4.5800	(1,830.5642)	0.0000	0.4255	(1.6497)	0.0000	1	(1.2243)	01/06/2025
688212.SH	12/11/2024	SDB3261510767	(200.00)	6.4888	(1,337.73)	(1,297.76)	0.0000	4.5800	(1,830.5642)	0.0000	0.1702	(0.6599)	0.0000	1	(0.4897)	01/06/2025
688212.SH	12/11/2024	SDB3261510767	(1,900.00)	6.4888	(12,708.42)	(12,328.69)	0.0000	4.5800	(1,830.5642)	0.0000	1.6168	(6.2690)	0.0000	1	(4.6522)	01/06/2025
688212.SH	12/11/2024	SDB3261510767	(600.00)	6.4888	(4,013.18)	(3,893.27)	0.0000	4.5800	(1,830.5642)	0.0000	0.5106	(1.9797)	0.0000	1	(1.4691)	01/06/2025
688212.SH	12/11/2024	SDB3261510767	(400.00)	6.4888	(2,675.46)	(2,595.51)	0.0000	4.5800	(1,830.5642)	0.0000	0.3404	(1.3198)	0.0000	1	(0.9794)	01/06/2025
688212.SH	12/11/2024	SDB3261510767	(975.00)	6.4888	(6,521.42)	(6,326.57)	0.0000	4.5800	(1,830.5642)	0.0000	0.8297	(3.2170)	0.0000	1	(2.3873)	01/06/2025
688212.SH	12/11/2024	SDB3261510767	(1,100.00)	6.4888	(7,357.50)	(7,137.66)	0.0000	4.5800	(1,830.5642)	0.0000	0.9360	(3.6294)	0.0000	1	(2.6934)	01/06/2025
688212.SH	12/11/2024	SDB3261510767	(200.00)	6.4888	(1,337.73)	(1,297.76)	0.0000	4.5800	(1,830.5642)	0.0000	0.1702	(0.6599)	0.0000	1	(0.4897)	01/06/2025
688212.SH	12/11/2024	SDB3261510767	(1,100.00)	6.4888	(7,357.50)	(7,137.66)	0.0000	4.5800	(1,830.5642)	0.0000	0.9360	(3.6294)	0.0000	1	(2.6934)	01/06/2025
688212.SH	12/11/2024	SDB3261510767	(800.00)	6.4888	(5,350.91)	(5,191.03)	0.0000	4.5800	(1,830.5642)	0.0000	0.6808	(2.6396)	0.0000	1	(1.9588)	01/06/2025
688212.SH	12/11/2024	SDB3261510767	(200.00)	6.4888	(1,337.73)	(1,297.76)	0.0000	4.5800	(1,830.5642)	0.0000	0.1702	(0.6599)	0.0000	1	(0.4897)	01/06/2025
688212.SH	12/10/2024	SDB3261510767	(500.00)	6.4160	(3,344.32)	(3,207.98)	0.0000	4.5800	(1,830.5642)	0.0000	0.4255	(1.6312)	0.0000	1	(1.2058)	01/06/2025
688212.SH	12/10/2024	SDB3261510767	(200.00)	6.4160	(1,337.73)	(1,283.19)	0.0000	4.5800	(1,830.5642)	0.0000	0.1702	(0.6525)	0.0000	1	(0.4823)	01/06/2025
688212.SH	12/10/2024	SDB3261510767	(1,900.00)	6.4160	(12,708.42)	(12,190.34)	0.0000	4.5800	(1,830.5642)	0.0000	1.6168	(6.1987)	0.0000	1	(4.5819)	01/06/2025
688212.SH	12/10/2024	SDB3261510767	(600.00)	6.4160	(4,013.18)	(3,849.58)	0.0000	4.5800	(1,830.5642)	0.0000	0.5106	(1.9575)	0.0000	1	(1.4469)	01/06/2025
688212.SH	12/10/2024	SDB3261510767	(400.00)	6.4160	(2,675.46)	(2,566.39)	0.0000	4.5800	(1,830.5642)	0.0000	0.3404	(1.3050)	0.0000	1	(0.9646)	01/06/2025
688212.SH	12/10/2024	SDB3261510767	(975.00)	6.4160	(6,521.42)	(6,255.57)	0.0000	4.5800	(1,830.5642)	0.0000	0.8297	(3.1809)	0.0000	1	(2.3512)	01/06/2025
688212.SH	12/10/2024	SDB3261510767	(1,100.00)	6.4160	(7,357.50)	(7,057.56)	0.0000	4.5800	(1,830.5642)	0.0000	0.9360	(3.5887)	0.0000	1	(2.6527)	01/06/2025
688212.SH	12/10/2024	SDB3261510767	(200.00)	6.4160	(1,337.73)	(1,283.19)	0.0000	4.5800	(1,830.5642)	0.0000	0.1702	(0.6525)	0.0000	1	(0.4823)	01/06/2025
688212.SH	12/10/2024	SDB3261510767	(1,100.00)	6.4160	(7,357.50)	(7,057.56)	0.0000	4.5800	(1,830.5642)	0.0000	0.9360	(3.5887)	0.0000	1	(2.6527)	01/06/2025
688212.SH	12/10/2024	SDB3261510767	(800.00)	6.4160	(5,350.91)	(5,132.77)	0.0000	4.5800	(1,830.5642)	0.0000	0.6808	(2.6100)	0.0000	1	(1.9292)	01/06/2025
688212.SH	12/10/2024	SDB3261510767	(200.00)	6.4160	(1,337.73)	(1,283.19)	0.0000	4.5800	(1,830.5642)	0.0000	0.1702	(0.6525)	0.0000	1	(0.4823)	01/06/2025
688212.SH	12/09/2024	SDB3261510767	(500.00)	6.4928	(3,344.32)	(3,246.40)	0.0000	4.5800	(1,830.5642)	0.0000	0.4255	(1.6508)	0.0000	1	(1.2253)	01/06/2025
688212.SH	12/09/2024	SDB3261510767	(200.00)	6.4928	(1,337.73)	(1,298.56)	0.0000	4.5800	(1,830.5642)	0.0000	0.1702	(0.6603)	0.0000	1	(0.4901)	01/06/2025
688212.SH	12/09/2024	SDB3261510767	(1,900.00)	6.4928	(12,708.42)	(12,336.31)	0.0000	4.5800	(1,830.5642)	0.0000	1.6168	(6.2729)	0.0000	1	(4.6561)	01/06/2025
688212.SH	12/09/2024	SDB3261510767	(600.00)	6.4928	(4,013.18)	(3,895.68)	0.0000	4.5800	(1,830.5642)	0.0000	0.5106	(1.9809)	0.0000	1	(1.4703)	01/06/2025
688212.SH	12/09/2024	SDB3261510767	(400.00)	6.4928	(2,675.46)	(2,597.12)	0.0000	4.5800	(1,830.5642)	0.0000	0.3404	(1.3206)	0.0000	1	(0.9802)	01/06/2025
688212.SH	12/09/2024	SDB3261510767	(975.00)	6.4928	(6,521.42)	(6,330.47)	0.0000	4.5800	(1,830.5642)	0.0000	0.8297	(3.2190)	0.0000	1	(2.3893)	01/06/2025
688212.SH	12/09/2024	SDB3261510767	(1,100.00)	6.4928	(7,357.50)	(7,142.07)	0.0000	4.5800	(1,830.5642)	0.0000	0.9360	(3.6317)	0.0000	1	(2.6956)	01/06/2025
688212.SH	12/09/2024	SDB3261510767	(200.00)	6.4928	(1,337.73)	(1,298.56)	0.0000	4.5800	(1,830.5642)	0.0000	0.1702	(0.6603)	0.0000	1	(0.4901)	01/06/2025
688212.SH	12/09/2024	SDB3261510767	(1,100.00)	6.4928	(7,357.50)	(7,142.07)	0.0000	4.5800	(1,830.5642)	0.0000	0.9360	(3.6317)	0.0000	1	(2.6956)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHANGHAI AOHUA PHOTOELECTRICITY ENDOSCOPE CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
688212.SH	12/09/2024	SDB3261510767	(800.00)	6.4928	(5,350.91)	(5,194.23)	0.0000	4.5800	(1,830.5642)	0.0000	0.6808	(2.6412)	0.0000	1	(1.9605)	01/06/2025
688212.SH	12/09/2024	SDB3261510767	(200.00)	6.4928	(1,337.73)	(1,298.56)	0.0000	4.5800	(1,830.5642)	0.0000	0.1702	(0.6603)	0.0000	1	(0.4901)	01/06/2025
688212.SH	12/06/2024	SDB3261510767	(500.00)	6.6539	(3,344.32)	(3,326.94)	0.0000	4.5800	(1,830.5642)	0.0000	1.2764	(5.0751)	0.0000	3	(3.7987)	01/06/2025
688212.SH	12/06/2024	SDB3261510767	(200.00)	6.6539	(1,337.73)	(1,330.78)	0.0000	4.5800	(1,830.5642)	0.0000	0.5106	(2.0301)	0.0000	3	(1.5195)	01/06/2025
688212.SH	12/06/2024	SDB3261510767	(1,900.00)	6.6539	(12,708.42)	(12,642.37)	0.0000	4.5800	(1,830.5642)	0.0000	4.8504	(19.2856)	0.0000	3	(14.4352)	01/06/2025
688212.SH	12/06/2024	SDB3261510767	(600.00)	6.6539	(4,013.18)	(3,992.33)	0.0000	4.5800	(1,830.5642)	0.0000	1.5317	(6.0902)	0.0000	3	(4.5585)	01/06/2025
688212.SH	12/06/2024	SDB3261510767	(400.00)	6.6539	(2,675.46)	(2,661.55)	0.0000	4.5800	(1,830.5642)	0.0000	1.0211	(4.0601)	0.0000	3	(3.0390)	01/06/2025
688212.SH	12/06/2024	SDB3261510767	(975.00)	6.6539	(6,521.42)	(6,487.53)	0.0000	4.5800	(1,830.5642)	0.0000	2.4890	(9.8965)	0.0000	3	(7.4075)	01/06/2025
688212.SH	12/06/2024	SDB3261510767	(1,100.00)	6.6539	(7,357.50)	(7,319.27)	0.0000	4.5800	(1,830.5642)	0.0000	2.8081	(11.1653)	0.0000	3	(8.3572)	01/06/2025
688212.SH	12/06/2024	SDB3261510767	(200.00)	6.6539	(1,337.73)	(1,330.78)	0.0000	4.5800	(1,830.5642)	0.0000	0.5106	(2.0301)	0.0000	3	(1.5195)	01/06/2025
688212.SH	12/06/2024	SDB3261510767	(1,100.00)	6.6539	(7,357.50)	(7,319.27)	0.0000	4.5800	(1,830.5642)	0.0000	2.8081	(11.1653)	0.0000	3	(8.3572)	01/06/2025
688212.SH	12/06/2024	SDB3261510767	(800.00)	6.6539	(5,350.91)	(5,323.10)	0.0000	4.5800	(1,830.5642)	0.0000	2.0423	(8.1202)	0.0000	3	(6.0780)	01/06/2025
688212.SH	12/06/2024	SDB3261510767	(200.00)	6.6539	(1,337.73)	(1,330.78)	0.0000	4.5800	(1,830.5642)	0.0000	0.5106	(2.0301)	0.0000	3	(1.5195)	01/06/2025
688212.SH	12/05/2024	SDB3261510767	(500.00)	6.8482	(3,344.32)	(3,424.12)	0.0000	4.5800	(1,830.5642)	0.0000	0.4255	(1.7411)	0.0000	1	(1.3157)	01/06/2025
688212.SH	12/05/2024	SDB3261510767	(200.00)	6.8482	(1,337.73)	(1,369.65)	0.0000	4.5800	(1,830.5642)	0.0000	0.1702	(0.6965)	0.0000	1	(0.5263)	01/06/2025
688212.SH	12/05/2024	SDB3261510767	(1,900.00)	6.8482	(12,708.42)	(13,011.64)	0.0000	4.5800	(1,830.5642)	0.0000	1.6168	(6.6163)	0.0000	1	(4.9995)	01/06/2025
688212.SH	12/05/2024	SDB3261510767	(600.00)	6.8482	(4,013.18)	(4,108.94)	0.0000	4.5800	(1,830.5642)	0.0000	0.5106	(2.0894)	0.0000	1	(1.5788)	01/06/2025
688212.SH	12/05/2024	SDB3261510767	(400.00)	6.8482	(2,675.46)	(2,739.29)	0.0000	4.5800	(1,830.5642)	0.0000	0.3404	(1.3929)	0.0000	1	(1.0525)	01/06/2025
688212.SH	12/05/2024	SDB3261510767	(975.00)	6.8482	(6,521.42)	(6,677.03)	0.0000	4.5800	(1,830.5642)	0.0000	0.8297	(3.3952)	0.0000	1	(2.5655)	01/06/2025
688212.SH	12/05/2024	SDB3261510767	(1,100.00)	6.8482	(7,357.50)	(7,533.06)	0.0000	4.5800	(1,830.5642)	0.0000	0.9360	(3.8305)	0.0000	1	(2.8944)	01/06/2025
688212.SH	12/05/2024	SDB3261510767	(200.00)	6.8482	(1,337.73)	(1,369.65)	0.0000	4.5800	(1,830.5642)	0.0000	0.1702	(0.6965)	0.0000	1	(0.5263)	01/06/2025
688212.SH	12/05/2024	SDB3261510767	(1,100.00)	6.8482	(7,357.50)	(7,533.06)	0.0000	4.5800	(1,830.5642)	0.0000	0.9360	(3.8305)	0.0000	1	(2.8944)	01/06/2025
688212.SH	12/05/2024	SDB3261510767	(800.00)	6.8482	(5,350.91)	(5,478.59)	0.0000	4.5800	(1,830.5642)	0.0000	0.6808	(2.7858)	0.0000	1	(2.1051)	01/06/2025
688212.SH	12/05/2024	SDB3261510767	(200.00)	6.8482	(1,337.73)	(1,369.65)	0.0000	4.5800	(1,830.5642)	0.0000	0.1702	(0.6965)	0.0000	1	(0.5263)	01/06/2025
688212.SH	12/04/2024	SDB3261510767	(500.00)	6.6886	(3,344.32)	(3,344.32)	0.0000	4.5800	(1,830.5642)	0.0000	0.4255	(1.7006)	0.0000	1	(1.2751)	01/06/2025
688212.SH	12/04/2024	SDB3261510767	(200.00)	6.6886	(1,337.73)	(1,337.73)	0.0000	4.5800	(1,830.5642)	0.0000	0.1702	(0.6802)	0.0000	1	(0.5100)	01/06/2025
688212.SH	12/04/2024	SDB3261510767	(1,900.00)	6.6886	(12,708.42)	(12,708.42)	0.0000	4.5800	(1,830.5642)	0.0000	1.6168	(6.4621)	0.0000	1	(4.8453)	01/06/2025
688212.SH	12/04/2024	SDB3261510767	(600.00)	6.6886	(4,013.18)	(4,013.18)	0.0000	4.5800	(1,830.5642)	0.0000	0.5106	(2.0407)	0.0000	1	(1.5301)	01/06/2025
688212.SH	12/04/2024	SDB3261510767	(400.00)	6.6886	(2,675.46)	(2,675.46)	0.0000	4.5800	(1,830.5642)	0.0000	0.3404	(1.3604)	0.0000	1	(1.0201)	01/06/2025
688212.SH	12/04/2024	SDB3261510767	(975.00)	6.6886	(6,521.42)	(6,521.42)	0.0000	4.5800	(1,830.5642)	0.0000	0.8297	(3.3161)	0.0000	1	(2.4864)	01/06/2025
688212.SH	12/04/2024	SDB3261510767	(1,100.00)	6.6886	(7,357.50)	(7,357.50)	0.0000	4.5800	(1,830.5642)	0.0000	0.9360	(3.7412)	0.0000	1	(2.8052)	01/06/2025
688212.SH	12/04/2024	SDB3261510767	(200.00)	6.6886	(1,337.73)	(1,337.73)	0.0000	4.5800	(1,830.5642)	0.0000	0.1702	(0.6802)	0.0000	1	(0.5100)	01/06/2025
688212.SH	12/04/2024	SDB3261510767	(1,100.00)	6.6886	(7,357.50)	(7,357.50)	0.0000	4.5800	(1,830.5642)	0.0000	0.9360	(3.7412)	0.0000	1	(2.8052)	01/06/2025
688212.SH	12/04/2024	SDB3261510767	(800.00)	6.6886	(5,350.91)	(5,350.91)	0.0000	4.5800	(1,830.5642)	0.0000	0.6808	(2.7209)	0.0000	1	(2.0401)	01/06/2025
688212.SH	12/04/2024	SDB3261510767	(200.00)	6.6886	(1,337.73)	(1,337.73)	0.0000	4.5800	(1,830.5642)	0.0000	0.1702	(0.6802)	0.0000	1	(0.5100)	01/06/2025
TOTAL SHANGHAI AOHUA PHOTOELECTRICITY ENDOSCOPE CO., LTD. CMN CLASS A SERIES NORTHBOUND												219.1254	(829.9152)	0.0000	(610.7898)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHANGHAI BAIRUN INVESTMENT HOLDING GROUP CO LTD CMN CLASS A SERIES NORTHBOUND																
002568.ZK	01/03/2025	SDB3264390192	(16,100.00)	3.8142	(58,684.98)	(61,408.85)	0.0000	4.3300	(253.0662)	0.0000	21.1755	(12.9504)	0.0000	3	8.2251	01/06/2025
002568.ZK	01/03/2025	SDB3264390192	(92,300.00)	3.8142	(337,236.23)	(352,051.95)	0.0000	4.3300	(253.0662)	0.0000	121.6861	(74.2437)	0.0000	3	47.4424	01/06/2025
002568.ZK	01/03/2025	SDB3264390192	(12,400.00)	3.8142	(45,305.84)	(47,296.25)	0.0000	4.3300	(253.0662)	0.0000	16.3479	(9.9742)	0.0000	3	6.3736	01/06/2025
002568.ZK	01/03/2025	SDB3264390192	(400.00)	3.8142	(1,482.44)	(1,525.69)	0.0000	4.3300	(253.0662)	0.0000	0.5349	(0.3217)	0.0000	3	0.2132	01/06/2025
002568.ZK	01/03/2025	SDB3264390192	(1,100.00)	3.8142	(4,110.01)	(4,195.64)	0.0000	4.3300	(253.0662)	0.0000	1.4830	(0.8848)	0.0000	3	0.5982	01/06/2025
002568.ZK	01/02/2025	SDB3264390192	(16,100.00)	3.8270	(58,684.98)	(61,614.02)	0.0000	4.3300	(253.0662)	0.0000	7.0585	(4.3312)	0.0000	1	2.7273	01/06/2025
002568.ZK	01/02/2025	SDB3264390192	(92,300.00)	3.8270	(337,236.23)	(353,228.22)	0.0000	4.3300	(253.0662)	0.0000	40.5620	(24.8306)	0.0000	1	15.7314	01/06/2025
002568.ZK	01/02/2025	SDB3264390192	(12,400.00)	3.8270	(45,305.84)	(47,454.28)	0.0000	4.3300	(253.0662)	0.0000	5.4493	(3.3359)	0.0000	1	2.1134	01/06/2025
002568.ZK	01/02/2025	SDB3264390192	(400.00)	3.8270	(1,482.44)	(1,530.78)	0.0000	4.3300	(253.0662)	0.0000	0.1783	(0.1076)	0.0000	1	0.0707	01/06/2025
002568.ZK	01/02/2025	SDB3264390192	(1,100.00)	3.8270	(4,110.01)	(4,209.65)	0.0000	4.3300	(253.0662)	0.0000	0.4943	(0.2959)	0.0000	1	0.1984	01/06/2025
002568.ZK	12/31/2024	SDB3264390192	(16,100.00)	3.8568	(58,684.98)	(62,093.90)	0.0000	4.3300	(253.0662)	0.0000	14.1170	(8.7299)	0.0000	2	5.3871	01/06/2025
002568.ZK	12/31/2024	SDB3264390192	(92,300.00)	3.8568	(337,236.23)	(355,979.32)	0.0000	4.3300	(253.0662)	0.0000	81.1240	(50.0480)	0.0000	2	31.0761	01/06/2025
002568.ZK	12/31/2024	SDB3264390192	(12,400.00)	3.8568	(45,305.84)	(47,823.87)	0.0000	4.3300	(253.0662)	0.0000	10.8986	(6.7237)	0.0000	2	4.1749	01/06/2025
002568.ZK	12/31/2024	SDB3264390192	(400.00)	3.8568	(1,482.44)	(1,542.71)	0.0000	4.3300	(253.0662)	0.0000	0.3566	(0.2169)	0.0000	2	0.1397	01/06/2025
002568.ZK	12/31/2024	SDB3264390192	(1,100.00)	3.8568	(4,110.01)	(4,242.44)	0.0000	4.3300	(253.0662)	0.0000	0.9887	(0.5965)	0.0000	2	0.3922	01/06/2025
002568.ZK	12/30/2024	SDB3264390192	(16,100.00)	3.6521	(58,684.98)	(58,799.10)	0.0000	4.3300	(253.0662)	0.0000	7.0585	(4.1334)	0.0000	1	2.9251	01/06/2025
002568.ZK	12/30/2024	SDB3264390192	(92,300.00)	3.6521	(337,236.23)	(337,090.49)	0.0000	4.3300	(253.0662)	0.0000	40.5620	(23.6962)	0.0000	1	16.8659	01/06/2025
002568.ZK	12/30/2024	SDB3264390192	(12,400.00)	3.6521	(45,305.84)	(45,286.26)	0.0000	4.3300	(253.0662)	0.0000	5.4493	(3.1835)	0.0000	1	2.2658	01/06/2025
002568.ZK	12/30/2024	SDB3264390192	(400.00)	3.6521	(1,482.44)	(1,460.85)	0.0000	4.3300	(253.0662)	0.0000	0.1783	(0.1027)	0.0000	1	0.0756	01/06/2025
002568.ZK	12/30/2024	SDB3264390192	(1,100.00)	3.6521	(4,110.01)	(4,017.33)	0.0000	4.3300	(253.0662)	0.0000	0.4943	(0.2824)	0.0000	1	0.2119	01/06/2025
002568.ZK	12/27/2024	SDB3264390192	(16,100.00)	3.7233	(58,684.98)	(59,945.40)	0.0000	4.3300	(253.0662)	0.0000	21.1755	(12.6418)	0.0000	3	8.5337	01/06/2025
002568.ZK	12/27/2024	SDB3264390192	(92,300.00)	3.7233	(337,236.23)	(343,662.16)	0.0000	4.3300	(253.0662)	0.0000	121.6861	(72.4744)	0.0000	3	49.2117	01/06/2025
002568.ZK	12/27/2024	SDB3264390192	(12,400.00)	3.7233	(45,305.84)	(46,169.13)	0.0000	4.3300	(253.0662)	0.0000	16.3479	(9.7365)	0.0000	3	6.6113	01/06/2025
002568.ZK	12/27/2024	SDB3264390192	(400.00)	3.7233	(1,482.44)	(1,489.33)	0.0000	4.3300	(253.0662)	0.0000	0.5349	(0.3141)	0.0000	3	0.2208	01/06/2025
002568.ZK	12/27/2024	SDB3264390192	(1,100.00)	3.7233	(4,110.01)	(4,095.65)	0.0000	4.3300	(253.0662)	0.0000	1.4830	(0.8637)	0.0000	3	0.6193	01/06/2025
002568.ZK	12/26/2024	SDB3264390192	(16,100.00)	3.6464	(58,684.98)	(58,707.56)	0.0000	4.3300	(253.0662)	0.0000	7.0585	(4.1269)	0.0000	1	2.9316	01/06/2025
002568.ZK	12/26/2024	SDB3264390192	(92,300.00)	3.6464	(337,236.23)	(336,565.67)	0.0000	4.3300	(253.0662)	0.0000	40.5620	(23.6593)	0.0000	1	16.9027	01/06/2025
002568.ZK	12/26/2024	SDB3264390192	(12,400.00)	3.6464	(45,305.84)	(45,215.76)	0.0000	4.3300	(253.0662)	0.0000	5.4493	(3.1785)	0.0000	1	2.2708	01/06/2025
002568.ZK	12/26/2024	SDB3264390192	(400.00)	3.6464	(1,482.44)	(1,458.57)	0.0000	4.3300	(253.0662)	0.0000	0.1783	(0.1025)	0.0000	1	0.0758	01/06/2025
002568.ZK	12/26/2024	SDB3264390192	(1,100.00)	3.6464	(4,110.01)	(4,011.08)	0.0000	4.3300	(253.0662)	0.0000	0.4943	(0.2820)	0.0000	1	0.2124	01/06/2025
002568.ZK	12/24/2024	SDB3264390192	(16,100.00)	3.6464	(58,684.98)	(58,707.56)	0.0000	4.3300	(253.0662)	0.0000	14.1170	(8.2538)	0.0000	2	5.8632	01/06/2025
002568.ZK	12/24/2024	SDB3264390192	(92,300.00)	3.6464	(337,236.23)	(336,565.67)	0.0000	4.3300	(253.0662)	0.0000	81.1240	(47.3186)	0.0000	2	33.8055	01/06/2025
002568.ZK	12/24/2024	SDB3264390192	(12,400.00)	3.6464	(45,305.84)	(45,215.76)	0.0000	4.3300	(253.0662)	0.0000	10.8986	(6.3570)	0.0000	2	4.5416	01/06/2025
002568.ZK	12/24/2024	SDB3264390192	(400.00)	3.6464	(1,482.44)	(1,458.57)	0.0000	4.3300	(253.0662)	0.0000	0.3566	(0.2051)	0.0000	2	0.1515	01/06/2025
002568.ZK	12/24/2024	SDB3264390192	(1,100.00)	3.6464	(4,110.01)	(4,011.08)	0.0000	4.3300	(253.0662)	0.0000	0.9887	(0.5639)	0.0000	2	0.4248	01/06/2025
002568.ZK	12/23/2024	SDB3264390192	(16,100.00)	3.6431	(58,684.98)	(58,654.67)	0.0000	4.3300	(253.0662)	0.0000	7.0585	(4.1232)	0.0000	1	2.9353	01/06/2025
002568.ZK	12/23/2024	SDB3264390192	(92,300.00)	3.6431	(337,236.23)	(336,262.47)	0.0000	4.3300	(253.0662)	0.0000	40.5620	(23.6380)	0.0000	1	16.9241	01/06/2025
002568.ZK	12/23/2024	SDB3264390192	(12,400.00)	3.6431	(45,305.84)	(45,175.02)	0.0000	4.3300	(253.0662)	0.0000	5.4493	(3.1756)	0.0000	1	2.2737	01/06/2025
002568.ZK	12/23/2024	SDB3264390192	(400.00)	3.6431	(1,482.44)	(1,457.26)	0.0000	4.3300	(253.0662)	0.0000	0.1783	(0.1024)	0.0000	1	0.0759	01/06/2025
002568.ZK	12/23/2024	SDB3264390192	(1,100.00)	3.6431	(4,110.01)	(4,007.46)	0.0000	4.3300	(253.0662)	0.0000	0.4943	(0.2817)	0.0000	1	0.2126	01/06/2025
002568.ZK	12/20/2024	SDB3264390192	(400.00)	3.7061	(1,482.44)	(1,482.44)	0.0000	4.3300	(500.0000)	0.0000	0.5349	(0.6177)	0.0000	3	(0.0828)	01/06/2025
002568.ZK	12/20/2024	SDB3264390192	(1,100.00)	3.7364	(4,110.01)	(4,110.01)	0.0000	4.3300	(500.0000)	0.0000	1.4830	(1.7125)	0.0000	3	(0.2295)	01/06/2025
TOTAL SHANGHAI BAIRUN INVESTMENT HOLDING GROUP CO LTD CMN CLASS A SERIES NORTHBOUND												754.4124	(452.7183)	0.0000	301.6940	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHANGHAI DIESEL ENGINE COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND																
600841.SH	12/13/2024	SDB3263985631	(700.00)	0.8062	(572.62)	(564.35)	0.0000	4.5800	(2,250.0000)	0.0000	0.2185	(1.0582)	0.0000	3	(0.8396)	01/06/2025
600841.SH	12/13/2024	SDB3263985631	(3,500.00)	0.8062	(2,856.83)	(2,821.74)	0.0000	4.5800	(2,250.0000)	0.0000	1.0904	(5.2908)	0.0000	3	(4.2004)	01/06/2025
600841.SH	12/13/2024	SDB3263985631	(5,400.00)	0.8062	(4,345.72)	(4,353.54)	0.0000	4.5800	(2,250.0000)	0.0000	1.6586	(8.1629)	0.0000	3	(6.5043)	01/06/2025
600841.SH	12/13/2024	SDB3263985631	(2,100.00)	0.8062	(1,714.60)	(1,693.05)	0.0000	4.5800	(2,250.0000)	0.0000	0.6544	(3.1745)	0.0000	3	(2.5201)	01/06/2025
600841.SH	12/12/2024	SDB3263985631	(5,400.00)	0.8048	(4,345.72)	(4,345.72)	0.0000	4.5800	(2,250.0000)	0.0000	0.5529	(2.7161)	0.0000	1	(2.1632)	01/06/2025
600841.SH	12/12/2024	SDB3263985631	(2,100.00)	0.8165	(1,714.60)	(1,714.60)	0.0000	4.5800	(2,250.0000)	0.0000	0.2181	(1.0716)	0.0000	1	(0.8535)	01/06/2025
TOTAL SHANGHAI DIESEL ENGINE COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND											4.3929	(21.4740)	0.0000		(17.0810)	

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066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHANGHAI FENGYUZHU CULTURE AND TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND																
603466.SH	12/30/2024	SDB3264390218	(300.00)	1.3360	(481.95)	(400.80)	0.0000	4.3300	(1,975.0000)	0.0000	0.0580	(0.2199)	0.0000	1	(0.1619)	01/06/2025
603466.SH	12/30/2024	SDB3264390218	(3,500.00)	1.3360	(5,639.88)	(4,676.02)	0.0000	4.3300	(1,975.0000)	0.0000	0.6784	(2.5653)	0.0000	1	(1.8870)	01/06/2025
603466.SH	12/27/2024	SDB3264390218	(300.00)	1.4696	(481.95)	(440.89)	0.0000	4.3300	(1,975.0000)	0.0000	0.1739	(0.7256)	0.0000	3	(0.5517)	01/06/2025
603466.SH	12/27/2024	SDB3264390218	(3,600.00)	1.4696	(5,801.02)	(5,290.64)	0.0000	4.3300	(1,975.0000)	0.0000	2.0932	(8.7075)	0.0000	3	(6.6143)	01/06/2025
603466.SH	12/26/2024	SDB3264390218	(300.00)	1.4684	(481.95)	(440.53)	0.0000	4.3300	(1,975.0000)	0.0000	0.0580	(0.2417)	0.0000	1	(0.1837)	01/06/2025
603466.SH	12/26/2024	SDB3264390218	(3,600.00)	1.4684	(5,801.02)	(5,286.30)	0.0000	4.3300	(1,975.0000)	0.0000	0.6977	(2.9001)	0.0000	1	(2.2024)	01/06/2025
603466.SH	12/24/2024	SDB3264390218	(300.00)	1.4684	(481.95)	(440.53)	0.0000	4.3300	(1,975.0000)	0.0000	0.1159	(0.4834)	0.0000	2	(0.3674)	01/06/2025
603466.SH	12/24/2024	SDB3264390218	(3,600.00)	1.4684	(5,801.02)	(5,286.30)	0.0000	4.3300	(1,975.0000)	0.0000	1.3955	(5.8002)	0.0000	2	(4.4048)	01/06/2025
603466.SH	12/23/2024	SDB3264390218	(300.00)	1.4896	(481.95)	(446.89)	0.0000	4.3300	(1,975.0000)	0.0000	0.0580	(0.2452)	0.0000	1	(0.1872)	01/06/2025
603466.SH	12/23/2024	SDB3264390218	(3,600.00)	1.4896	(5,801.02)	(5,362.67)	0.0000	4.3300	(1,975.0000)	0.0000	0.6977	(2.9420)	0.0000	1	(2.2443)	01/06/2025
603466.SH	12/20/2024	SDB3264390218	(300.00)	1.6065	(481.95)	(481.95)	0.0000	4.3300	(1,975.0000)	0.0000	0.1739	(0.7932)	0.0000	3	(0.6193)	01/06/2025
603466.SH	12/20/2024	SDB3264390218	(3,600.00)	1.6114	(5,801.02)	(5,801.02)	0.0000	4.3300	(1,975.0000)	0.0000	2.0932	(9.5475)	0.0000	3	(7.4543)	01/06/2025
TOTAL SHANGHAI FENGYUZHU CULTURE AND TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND											8.2933	(35.1716)	0.0000		(26.8783)	

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066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHANGHAI FILM CO.,LTD. CMN CLASS A SERIES NORTHBOUND																
601595.SH	01/03/2025	SDB3262867409	(1,900.00)	3.5187	(6,880.53)	(6,685.55)	0.0000	4.3300	(1,372.3604)	0.0000	2.4827	(7.6458)	0.0000	3	(5.1631)	01/06/2025
601595.SH	01/03/2025	SDB3262867409	(500.00)	3.5187	(1,808.10)	(1,759.35)	0.0000	4.3300	(1,372.3604)	0.0000	0.6524	(2.0121)	0.0000	3	(1.3596)	01/06/2025
601595.SH	01/03/2025	SDB3262867409	(6,600.00)	3.5187	(24,991.44)	(23,223.48)	0.0000	4.3300	(1,372.3604)	0.0000	9.0177	(26.5592)	0.0000	3	(17.5414)	01/06/2025
601595.SH	01/03/2025	SDB3262867409	(900.00)	3.5187	(3,450.44)	(3,166.84)	0.0000	4.3300	(1,372.3604)	0.0000	1.2450	(3.6217)	0.0000	3	(2.3767)	01/06/2025
601595.SH	01/03/2025	SDB3262867409	(200.00)	3.5187	(772.51)	(703.74)	0.0000	4.3300	(1,372.3604)	0.0000	0.2787	(0.8048)	0.0000	3	(0.5261)	01/06/2025
601595.SH	01/03/2025	SDB3262867409	(3,046.00)	3.5187	(11,765.33)	(10,717.99)	0.0000	4.3300	(1,372.3604)	0.0000	4.2453	(12.2575)	0.0000	3	(8.0121)	01/06/2025
601595.SH	01/02/2025	SDB3262867409	(1,900.00)	3.5052	(6,880.53)	(6,659.87)	0.0000	4.3300	(1,372.3604)	0.0000	0.8276	(2.5388)	0.0000	1	(1.7112)	01/06/2025
601595.SH	01/02/2025	SDB3262867409	(500.00)	3.5052	(1,808.10)	(1,752.60)	0.0000	4.3300	(1,372.3604)	0.0000	0.2175	(0.6681)	0.0000	1	(0.4506)	01/06/2025
601595.SH	01/02/2025	SDB3262867409	(6,600.00)	3.5052	(24,991.44)	(23,134.27)	0.0000	4.3300	(1,372.3604)	0.0000	3.0059	(8.8190)	0.0000	1	(5.8131)	01/06/2025
601595.SH	01/02/2025	SDB3262867409	(900.00)	3.5052	(3,450.44)	(3,154.67)	0.0000	4.3300	(1,372.3604)	0.0000	0.4150	(1.2026)	0.0000	1	(0.7876)	01/06/2025
601595.SH	01/02/2025	SDB3262867409	(200.00)	3.5052	(772.51)	(701.04)	0.0000	4.3300	(1,372.3604)	0.0000	0.0929	(0.2672)	0.0000	1	(0.1743)	01/06/2025
601595.SH	01/02/2025	SDB3262867409	(3,046.00)	3.5052	(11,765.33)	(10,676.82)	0.0000	4.3300	(1,372.3604)	0.0000	1.4151	(4.0701)	0.0000	1	(2.6550)	01/06/2025
601595.SH	12/31/2024	SDB3262867409	(1,900.00)	3.5378	(6,880.53)	(6,721.75)	0.0000	4.3300	(1,372.3604)	0.0000	1.6551	(5.1248)	0.0000	2	(3.4697)	01/06/2025
601595.SH	12/31/2024	SDB3262867409	(500.00)	3.5378	(1,808.10)	(1,768.88)	0.0000	4.3300	(1,372.3604)	0.0000	0.4349	(1.3486)	0.0000	2	(0.9137)	01/06/2025
601595.SH	12/31/2024	SDB3262867409	(6,600.00)	3.5378	(24,991.44)	(23,349.24)	0.0000	4.3300	(1,372.3604)	0.0000	6.0118	(17.8020)	0.0000	2	(11.7902)	01/06/2025
601595.SH	12/31/2024	SDB3262867409	(900.00)	3.5378	(3,450.44)	(3,183.99)	0.0000	4.3300	(1,372.3604)	0.0000	0.8300	(2.4275)	0.0000	2	(1.5975)	01/06/2025
601595.SH	12/31/2024	SDB3262867409	(200.00)	3.5378	(772.51)	(707.55)	0.0000	4.3300	(1,372.3604)	0.0000	0.1858	(0.5395)	0.0000	2	(0.3536)	01/06/2025
601595.SH	12/31/2024	SDB3262867409	(3,046.00)	3.5378	(11,765.33)	(10,776.03)	0.0000	4.3300	(1,372.3604)	0.0000	2.8302	(8.2159)	0.0000	2	(5.3857)	01/06/2025
601595.SH	12/30/2024	SDB3262867409	(1,900.00)	3.5933	(6,880.53)	(6,827.19)	0.0000	4.3300	(1,372.3604)	0.0000	0.8276	(2.6026)	0.0000	1	(1.7750)	01/06/2025
601595.SH	12/30/2024	SDB3262867409	(500.00)	3.5933	(1,808.10)	(1,796.63)	0.0000	4.3300	(1,372.3604)	0.0000	0.2175	(0.6849)	0.0000	1	(0.4674)	01/06/2025
601595.SH	12/30/2024	SDB3262867409	(6,600.00)	3.5933	(24,991.44)	(23,715.50)	0.0000	4.3300	(1,372.3604)	0.0000	3.0059	(9.0406)	0.0000	1	(6.0347)	01/06/2025
601595.SH	12/30/2024	SDB3262867409	(900.00)	3.5933	(3,450.44)	(3,233.93)	0.0000	4.3300	(1,372.3604)	0.0000	0.4150	(1.2328)	0.0000	1	(0.8178)	01/06/2025
601595.SH	12/30/2024	SDB3262867409	(200.00)	3.5933	(772.51)	(718.65)	0.0000	4.3300	(1,372.3604)	0.0000	0.0929	(0.2740)	0.0000	1	(0.1810)	01/06/2025
601595.SH	12/30/2024	SDB3262867409	(3,046.00)	3.5933	(11,765.33)	(10,945.06)	0.0000	4.3300	(1,372.3604)	0.0000	1.4151	(4.1724)	0.0000	1	(2.7573)	01/06/2025
601595.SH	12/27/2024	SDB3262867409	(1,900.00)	3.6754	(6,880.53)	(6,983.31)	0.0000	4.3300	(1,372.3604)	0.0000	2.4827	(7.9863)	0.0000	3	(5.5036)	01/06/2025
601595.SH	12/27/2024	SDB3262867409	(500.00)	3.6754	(1,808.10)	(1,837.71)	0.0000	4.3300	(1,372.3604)	0.0000	0.6524	(2.1017)	0.0000	3	(1.4492)	01/06/2025
601595.SH	12/27/2024	SDB3262867409	(6,600.00)	3.6754	(24,991.44)	(24,257.80)	0.0000	4.3300	(1,372.3604)	0.0000	9.0177	(27.7420)	0.0000	3	(18.7243)	01/06/2025
601595.SH	12/27/2024	SDB3262867409	(900.00)	3.6754	(3,450.44)	(3,307.88)	0.0000	4.3300	(1,372.3604)	0.0000	1.2450	(3.7830)	0.0000	3	(2.5380)	01/06/2025
601595.SH	12/27/2024	SDB3262867409	(200.00)	3.6754	(772.51)	(735.08)	0.0000	4.3300	(1,372.3604)	0.0000	0.2787	(0.8407)	0.0000	3	(0.5619)	01/06/2025
601595.SH	12/27/2024	SDB3262867409	(3,046.00)	3.6754	(11,765.33)	(11,195.34)	0.0000	4.3300	(1,372.3604)	0.0000	4.2453	(12.8034)	0.0000	3	(8.5580)	01/06/2025
601595.SH	12/26/2024	SDB3262867409	(1,900.00)	3.7572	(6,880.53)	(7,138.64)	0.0000	4.3300	(1,372.3604)	0.0000	0.8276	(2.7213)	0.0000	1	(1.8938)	01/06/2025
601595.SH	12/26/2024	SDB3262867409	(500.00)	3.7572	(1,808.10)	(1,878.59)	0.0000	4.3300	(1,372.3604)	0.0000	0.2175	(0.7161)	0.0000	1	(0.4987)	01/06/2025
601595.SH	12/26/2024	SDB3262867409	(6,600.00)	3.7572	(24,991.44)	(24,797.37)	0.0000	4.3300	(1,372.3604)	0.0000	3.0059	(9.4530)	0.0000	1	(6.4471)	01/06/2025
601595.SH	12/26/2024	SDB3262867409	(900.00)	3.7572	(3,450.44)	(3,381.46)	0.0000	4.3300	(1,372.3604)	0.0000	0.4150	(1.2891)	0.0000	1	(0.8740)	01/06/2025
601595.SH	12/26/2024	SDB3262867409	(200.00)	3.7572	(772.51)	(751.44)	0.0000	4.3300	(1,372.3604)	0.0000	0.0929	(0.2865)	0.0000	1	(0.1935)	01/06/2025
601595.SH	12/26/2024	SDB3262867409	(3,046.00)	3.7572	(11,765.33)	(11,444.36)	0.0000	4.3300	(1,372.3604)	0.0000	1.4151	(4.3627)	0.0000	1	(2.9476)	01/06/2025
601595.SH	12/24/2024	SDB3262867409	(1,900.00)	3.7572	(6,880.53)	(7,138.64)	0.0000	4.3300	(1,372.3604)	0.0000	1.6551	(5.4427)	0.0000	2	(3.7875)	01/06/2025
601595.SH	12/24/2024	SDB3262867409	(500.00)	3.7572	(1,808.10)	(1,878.59)	0.0000	4.3300	(1,372.3604)	0.0000	0.4349	(1.4323)	0.0000	2	(0.9973)	01/06/2025
601595.SH	12/24/2024	SDB3262867409	(6,600.00)	3.7572	(24,991.44)	(24,797.37)	0.0000	4.3300	(1,372.3604)	0.0000	6.0118	(18.9061)	0.0000	2	(12.8942)	01/06/2025
601595.SH	12/24/2024	SDB3262867409	(900.00)	3.7572	(3,450.44)	(3,381.46)	0.0000	4.3300	(1,372.3604)	0.0000	0.8300	(2.5781)	0.0000	2	(1.7481)	01/06/2025
601595.SH	12/24/2024	SDB3262867409	(200.00)	3.7572	(772.51)	(751.44)	0.0000	4.3300	(1,372.3604)	0.0000	0.1858	(0.5729)	0.0000	2	(0.3871)	01/06/2025
601595.SH	12/24/2024	SDB3262867409	(3,046.00)	3.7572	(11,765.33)	(11,444.36)	0.0000	4.3300	(1,372.3604)	0.0000	2.8302	(8.7254)	0.0000	2	(5.8952)	01/06/2025
601595.SH	12/23/2024	SDB3262867409	(1,900.00)	3.6761	(6,880.53)	(6,984.53)	0.0000	4.3300	(1,372.3604)	0.0000	0.8276	(2.6626)	0.0000	1	(1.8350)	01/06/2025
601595.SH	12/23/2024	SDB3262867409	(500.00)	3.6761	(1,808.10)	(1,838.03)	0.0000	4.3300	(1,372.3604)	0.0000	0.2175	(0.7007)	0.0000	1	(0.4832)	01/06/2025
601595.SH	12/23/2024	SDB3262867409	(6,600.00)	3.6761	(24,991.44)	(24,262.04)	0.0000	4.3300	(1,372.3604)	0.0000	3.0059	(9.2490)	0.0000	1	(6.2430)	01/06/2025
601595.SH	12/23/2024	SDB3262867409	(900.00)	3.6761	(3,450.44)	(3,308.46)	0.0000	4.3300	(1,372.3604)	0.0000	0.4150	(1.2612)	0.0000	1	(0.8462)	01/06/2025
601595.SH	12/23/2024	SDB3262867409	(200.00)	3.6761	(772.51)	(735.21)	0.0000	4.3300	(1,372.3604)	0.0000	0.0929	(0.2803)	0.0000	1	(0.1874)	01/06/2025
601595.SH	12/23/2024	SDB3262867409	(3,046.00)	3.6761	(11,765.33)	(11,197.30)	0.0000	4.3300	(1,372.3604)	0.0000	1.4151	(4.2685)	0.0000	1	(2.8534)	01/06/2025
601595.SH	12/20/2024	SDB3262867409	(1,900.00)	3.6136	(6,880.53)	(6,865.88)	0.0000	4.3300	(1,372.3604)	0.0000	2.4827	(7.8521)	0.0000	3	(5.3693)	01/06/2025
601595.SH	12/20/2024	SDB3262867409	(500.00)	3.6136	(1,808.10)	(1,806.81)	0.0000	4.3300	(1,372.3604)	0.0000	0.6524	(2.0663)	0.0000	3	(1.4139)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHANGHAI FILM CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
601595.SH	12/20/2024	SDB3262867409	(6,600.00)	3.6136	(24,991.44)	(23,849.91)	0.0000	4.3300	(1,372.3604)	0.0000	9.0177	(27.2756)	0.0000	3	(18.2578)	01/06/2025
601595.SH	12/20/2024	SDB3262867409	(900.00)	3.6136	(3,450.44)	(3,252.26)	0.0000	4.3300	(1,372.3604)	0.0000	1.2450	(3.7194)	0.0000	3	(2.4744)	01/06/2025
601595.SH	12/20/2024	SDB3262867409	(200.00)	3.6136	(772.51)	(722.72)	0.0000	4.3300	(1,372.3604)	0.0000	0.2787	(0.8265)	0.0000	3	(0.5478)	01/06/2025
601595.SH	12/20/2024	SDB3262867409	(3,046.00)	3.6136	(11,765.33)	(11,007.10)	0.0000	4.3300	(1,372.3604)	0.0000	4.2453	(12.5881)	0.0000	3	(8.3428)	01/06/2025
601595.SH	12/19/2024	SDB3262867409	(6,600.00)	3.8231	(24,991.44)	(25,232.22)	0.0000	4.5800	(1,433.1890)	0.0000	3.1795	(10.0451)	0.0000	1	(6.8657)	01/06/2025
601595.SH	12/19/2024	SDB3262867409	(900.00)	3.8231	(3,450.44)	(3,440.76)	0.0000	4.5800	(1,433.1890)	0.0000	0.4390	(1.3698)	0.0000	1	(0.9308)	01/06/2025
601595.SH	12/19/2024	SDB3262867409	(200.00)	3.8231	(772.51)	(764.61)	0.0000	4.5800	(1,433.1890)	0.0000	0.0983	(0.3044)	0.0000	1	(0.2061)	01/06/2025
601595.SH	12/19/2024	SDB3262867409	(3,046.00)	3.8231	(11,765.33)	(11,645.05)	0.0000	4.5800	(1,433.1890)	0.0000	1.4968	(4.6360)	0.0000	1	(3.1392)	01/06/2025
601595.SH	12/18/2024	SDB3262867409	(200.00)	4.0433	(772.51)	(808.65)	0.0000	4.5800	(1,914.2174)	0.0000	0.0983	(0.4300)	0.0000	1	(0.3317)	01/06/2025
601595.SH	12/18/2024	SDB3262867409	(3,046.00)	4.0433	(11,765.33)	(12,315.81)	0.0000	4.5800	(1,914.2174)	0.0000	1.4968	(6.5486)	0.0000	1	(5.0518)	01/06/2025
601595.SH	12/17/2024	SDB3262867409	(200.00)	3.8067	(772.51)	(761.34)	0.0000	4.5800	(1,914.2174)	0.0000	0.0983	(0.4048)	0.0000	1	(0.3065)	01/06/2025
601595.SH	12/17/2024	SDB3262867409	(3,046.00)	3.8067	(11,765.33)	(11,595.19)	0.0000	4.5800	(1,914.2174)	0.0000	1.4968	(6.1655)	0.0000	1	(4.6687)	01/06/2025
601595.SH	12/16/2024	SDB3262867409	(200.00)	3.8379	(772.51)	(767.57)	0.0000	4.5800	(1,914.2174)	0.0000	0.0983	(0.4081)	0.0000	1	(0.3099)	01/06/2025
601595.SH	12/16/2024	SDB3262867409	(3,046.00)	3.8379	(11,765.33)	(11,690.12)	0.0000	4.5800	(1,914.2174)	0.0000	1.4968	(6.2160)	0.0000	1	(4.7191)	01/06/2025
601595.SH	12/13/2024	SDB3262867409	(200.00)	3.8626	(772.51)	(772.53)	0.0000	4.5800	(1,914.2174)	0.0000	0.2948	(1.2323)	0.0000	3	(0.9375)	01/06/2025
601595.SH	12/13/2024	SDB3262867409	(3,046.00)	3.8626	(11,765.33)	(11,765.60)	0.0000	4.5800	(1,914.2174)	0.0000	4.4904	(18.7683)	0.0000	3	(14.2778)	01/06/2025
601595.SH	12/12/2024	SDB3262867409	(200.00)	3.7550	(772.51)	(750.99)	0.0000	4.5800	(1,923.1081)	0.0000	0.0983	(0.4012)	0.0000	1	(0.3029)	01/06/2025
601595.SH	12/12/2024	SDB3262867409	(18,300.00)	3.7550	(70,684.68)	(68,715.66)	0.0000	4.5800	(1,923.1081)	0.0000	8.9927	(36.7077)	0.0000	1	(27.7150)	01/06/2025
601595.SH	12/11/2024	SDB3262867409	(200.00)	3.8371	(772.51)	(767.42)	0.0000	4.5800	(1,923.1081)	0.0000	0.0983	(0.4100)	0.0000	1	(0.3117)	01/06/2025
601595.SH	12/11/2024	SDB3262867409	(18,300.00)	3.8371	(70,684.68)	(70,218.91)	0.0000	4.5800	(1,923.1081)	0.0000	8.9927	(37.5107)	0.0000	1	(28.5180)	01/06/2025
601595.SH	12/10/2024	SDB3262867409	(200.00)	3.7853	(772.51)	(757.05)	0.0000	4.5800	(1,923.1081)	0.0000	0.0983	(0.4044)	0.0000	1	(0.3061)	01/06/2025
601595.SH	12/10/2024	SDB3262867409	(18,300.00)	3.7853	(70,684.68)	(69,270.17)	0.0000	4.5800	(1,923.1081)	0.0000	8.9927	(37.0039)	0.0000	1	(28.0112)	01/06/2025
601595.SH	12/09/2024	SDB3262867409	(200.00)	3.6294	(772.51)	(725.88)	0.0000	4.5800	(1,923.1081)	0.0000	0.0983	(0.3878)	0.0000	1	(0.2895)	01/06/2025
601595.SH	12/09/2024	SDB3262867409	(18,300.00)	3.6294	(70,684.68)	(66,417.56)	0.0000	4.5800	(1,923.1081)	0.0000	8.9927	(35.4800)	0.0000	1	(26.4874)	01/06/2025
601595.SH	12/06/2024	SDB3262867409	(200.00)	3.8770	(772.51)	(775.40)	0.0000	4.5800	(1,923.1081)	0.0000	0.2948	(1.2426)	0.0000	3	(0.9478)	01/06/2025
601595.SH	12/06/2024	SDB3262867409	(18,300.00)	3.8770	(70,684.68)	(70,948.70)	0.0000	4.5800	(1,923.1081)	0.0000	26.9780	(113.7017)	0.0000	3	(86.7237)	01/06/2025
601595.SH	12/05/2024	SDB3262867409	(200.00)	3.9662	(772.51)	(793.24)	0.0000	4.5800	(1,923.1081)	0.0000	0.0983	(0.4237)	0.0000	1	(0.3255)	01/06/2025
601595.SH	12/05/2024	SDB3262867409	(18,300.00)	3.9662	(70,684.68)	(72,581.68)	0.0000	4.5800	(1,923.1081)	0.0000	8.9927	(38.7729)	0.0000	1	(29.7802)	01/06/2025
601595.SH	12/04/2024	SDB3262867409	(200.00)	3.8626	(772.51)	(772.51)	0.0000	4.5800	(1,923.3568)	0.0000	0.0983	(0.4127)	0.0000	1	(0.3144)	01/06/2025
601595.SH	12/04/2024	SDB3262867409	(18,600.00)	3.8626	(71,843.45)	(71,843.45)	0.0000	4.5800	(1,923.3568)	0.0000	9.1401	(38.3835)	0.0000	1	(29.2434)	01/06/2025
601595.SH	12/04/2024	SDB3262867409	(1,500.00)	3.8626	(5,793.83)	(5,793.83)	0.0000	4.5800	(1,923.3568)	0.0000	0.7371	(3.0954)	0.0000	1	(2.3583)	01/06/2025
601595.SH	12/04/2024	SDB3262867409	(1,000.00)	3.8626	(3,862.55)	(3,862.55)	0.0000	4.5800	(1,923.3568)	0.0000	0.4914	(2.0636)	0.0000	1	(1.5722)	01/06/2025
TOTAL SHANGHAI FILM CO.,LTD. CMN CLASS A SERIES NORTHBOUND												199.5365	(711.3568)	0.0000	(511.8203)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHANGHAI GENERAL HEALTHY INFORMATION AND TECHNOLOGY CO., LTD CMN CLASS A SERIES NORTHBOUND																
605186.SH	12/26/2024	SDB3262741448	(100.00)	3.0025	(308.49)	(300.25)	0.0000	4.3300	(1,694.2982)	0.0000	0.0371	(0.1413)	0.0000	1	(0.1042)	01/06/2025
605186.SH	12/26/2024	SDB3262741448	(1,400.00)	3.0025	(4,840.60)	(4,203.45)	0.0000	4.3300	(1,694.2982)	0.0000	0.5822	(1.9783)	0.0000	1	(1.3961)	01/06/2025
605186.SH	12/26/2024	SDB3262741448	(200.00)	3.0025	(647.91)	(600.49)	0.0000	4.3300	(1,694.2982)	0.0000	0.0779	(0.2826)	0.0000	1	(0.2047)	01/06/2025
605186.SH	12/26/2024	SDB3262741448	(5,700.00)	3.0025	(18,891.64)	(17,114.03)	0.0000	4.3300	(1,694.2982)	0.0000	2.2722	(8.0545)	0.0000	1	(5.7823)	01/06/2025
605186.SH	12/26/2024	SDB3262741448	(1,800.00)	3.0025	(5,670.24)	(5,404.43)	0.0000	4.3300	(1,694.2982)	0.0000	0.6820	(2.5435)	0.0000	1	(1.8615)	01/06/2025
605186.SH	12/26/2024	SDB3262741448	(300.00)	3.0025	(942.54)	(900.74)	0.0000	4.3300	(1,694.2982)	0.0000	0.1134	(0.4239)	0.0000	1	(0.3106)	01/06/2025
605186.SH	12/26/2024	SDB3262741448	(3,800.00)	3.0025	(11,832.55)	(11,409.35)	0.0000	4.3300	(1,694.2982)	0.0000	1.4232	(5.3697)	0.0000	1	(3.9465)	01/06/2025
605186.SH	12/26/2024	SDB3262741448	(1,700.00)	3.0025	(5,272.28)	(5,104.18)	0.0000	4.3300	(1,694.2982)	0.0000	0.6341	(2.4022)	0.0000	1	(1.7681)	01/06/2025
605186.SH	12/26/2024	SDB3262741448	(100.00)	3.0025	(308.85)	(300.25)	0.0000	4.3300	(1,694.2982)	0.0000	0.0371	(0.1413)	0.0000	1	(0.1042)	01/06/2025
605186.SH	12/26/2024	SDB3262741448	(300.00)	3.0025	(936.90)	(900.74)	0.0000	4.3300	(1,694.2982)	0.0000	0.1127	(0.4239)	0.0000	1	(0.3112)	01/06/2025
605186.SH	12/26/2024	SDB3262741448	(1,600.00)	3.0025	(4,997.13)	(4,803.94)	0.0000	4.3300	(1,694.2982)	0.0000	0.6010	(2.2609)	0.0000	1	(1.6599)	01/06/2025
605186.SH	12/26/2024	SDB3262741448	(100.00)	3.0025	(312.32)	(300.25)	0.0000	4.3300	(1,694.2982)	0.0000	0.0376	(0.1413)	0.0000	1	(0.1037)	01/06/2025
605186.SH	12/24/2024	SDB3262741448	(100.00)	3.0025	(308.49)	(300.25)	0.0000	4.3300	(1,694.2982)	0.0000	0.0742	(0.2826)	0.0000	2	(0.2084)	01/06/2025
605186.SH	12/24/2024	SDB3262741448	(1,400.00)	3.0025	(4,840.60)	(4,203.45)	0.0000	4.3300	(1,694.2982)	0.0000	1.1644	(3.9566)	0.0000	2	(2.7922)	01/06/2025
605186.SH	12/24/2024	SDB3262741448	(200.00)	3.0025	(647.91)	(600.49)	0.0000	4.3300	(1,694.2982)	0.0000	0.1559	(0.5652)	0.0000	2	(0.4094)	01/06/2025
605186.SH	12/24/2024	SDB3262741448	(5,700.00)	3.0025	(18,891.64)	(17,114.03)	0.0000	4.3300	(1,694.2982)	0.0000	4.5445	(16.1090)	0.0000	2	(11.5645)	01/06/2025
605186.SH	12/24/2024	SDB3262741448	(1,800.00)	3.0025	(5,670.24)	(5,404.43)	0.0000	4.3300	(1,694.2982)	0.0000	1.3640	(5.0871)	0.0000	2	(3.7231)	01/06/2025
605186.SH	12/24/2024	SDB3262741448	(300.00)	3.0025	(942.54)	(900.74)	0.0000	4.3300	(1,694.2982)	0.0000	0.2267	(0.8478)	0.0000	2	(0.6211)	01/06/2025
605186.SH	12/24/2024	SDB3262741448	(3,800.00)	3.0025	(11,832.55)	(11,409.35)	0.0000	4.3300	(1,694.2982)	0.0000	2.8464	(10.7394)	0.0000	2	(7.8930)	01/06/2025
605186.SH	12/24/2024	SDB3262741448	(1,700.00)	3.0025	(5,272.28)	(5,104.18)	0.0000	4.3300	(1,694.2982)	0.0000	1.2683	(4.8044)	0.0000	2	(3.5362)	01/06/2025
605186.SH	12/24/2024	SDB3262741448	(100.00)	3.0025	(308.85)	(300.25)	0.0000	4.3300	(1,694.2982)	0.0000	0.0743	(0.2826)	0.0000	2	(0.2083)	01/06/2025
605186.SH	12/24/2024	SDB3262741448	(300.00)	3.0025	(936.90)	(900.74)	0.0000	4.3300	(1,694.2982)	0.0000	0.2254	(0.8478)	0.0000	2	(0.6225)	01/06/2025
605186.SH	12/24/2024	SDB3262741448	(1,600.00)	3.0025	(4,997.13)	(4,803.94)	0.0000	4.3300	(1,694.2982)	0.0000	1.2021	(4.5218)	0.0000	2	(3.3197)	01/06/2025
605186.SH	12/24/2024	SDB3262741448	(100.00)	3.0025	(312.32)	(300.25)	0.0000	4.3300	(1,694.2982)	0.0000	0.0751	(0.2826)	0.0000	2	(0.2075)	01/06/2025
605186.SH	12/23/2024	SDB3262741448	(100.00)	3.0451	(308.49)	(304.51)	0.0000	4.3300	(1,694.2982)	0.0000	0.0371	(0.1433)	0.0000	1	(0.1062)	01/06/2025
605186.SH	12/23/2024	SDB3262741448	(1,400.00)	3.0451	(4,840.60)	(4,263.14)	0.0000	4.3300	(1,694.2982)	0.0000	0.5822	(2.0064)	0.0000	1	(1.4242)	01/06/2025
605186.SH	12/23/2024	SDB3262741448	(200.00)	3.0451	(647.91)	(609.02)	0.0000	4.3300	(1,694.2982)	0.0000	0.0779	(0.2866)	0.0000	1	(0.2087)	01/06/2025
605186.SH	12/23/2024	SDB3262741448	(5,700.00)	3.0451	(18,891.64)	(17,357.07)	0.0000	4.3300	(1,694.2982)	0.0000	2.2722	(8.1689)	0.0000	1	(5.8967)	01/06/2025
605186.SH	12/23/2024	SDB3262741448	(1,800.00)	3.0451	(5,670.24)	(5,481.18)	0.0000	4.3300	(1,694.2982)	0.0000	0.6820	(2.5797)	0.0000	1	(1.8976)	01/06/2025
605186.SH	12/23/2024	SDB3262741448	(300.00)	3.0451	(942.54)	(913.53)	0.0000	4.3300	(1,694.2982)	0.0000	0.1134	(0.4299)	0.0000	1	(0.3166)	01/06/2025
605186.SH	12/23/2024	SDB3262741448	(3,800.00)	3.0451	(11,832.55)	(11,571.38)	0.0000	4.3300	(1,694.2982)	0.0000	1.4232	(5.4459)	0.0000	1	(4.0227)	01/06/2025
605186.SH	12/23/2024	SDB3262741448	(1,700.00)	3.0451	(5,272.28)	(5,176.67)	0.0000	4.3300	(1,694.2982)	0.0000	0.6341	(2.4363)	0.0000	1	(1.8022)	01/06/2025
605186.SH	12/23/2024	SDB3262741448	(100.00)	3.0451	(308.85)	(304.51)	0.0000	4.3300	(1,694.2982)	0.0000	0.0371	(0.1433)	0.0000	1	(0.1062)	01/06/2025
605186.SH	12/23/2024	SDB3262741448	(300.00)	3.0451	(936.90)	(913.53)	0.0000	4.3300	(1,694.2982)	0.0000	0.1127	(0.4299)	0.0000	1	(0.3173)	01/06/2025
605186.SH	12/23/2024	SDB3262741448	(1,600.00)	3.0451	(4,997.13)	(4,872.16)	0.0000	4.3300	(1,694.2982)	0.0000	0.6010	(2.2930)	0.0000	1	(1.6920)	01/06/2025
605186.SH	12/23/2024	SDB3262741448	(100.00)	3.0451	(312.32)	(304.51)	0.0000	4.3300	(1,694.2982)	0.0000	0.0376	(0.1433)	0.0000	1	(0.1057)	01/06/2025
605186.SH	12/20/2024	SDB3262741448	(100.00)	3.0870	(308.49)	(308.70)	0.0000	4.3300	(1,694.2982)	0.0000	0.1113	(0.4359)	0.0000	3	(0.3245)	01/06/2025
605186.SH	12/20/2024	SDB3262741448	(1,400.00)	3.0870	(4,840.60)	(4,321.81)	0.0000	4.3300	(1,694.2982)	0.0000	1.7466	(6.1020)	0.0000	3	(4.3554)	01/06/2025
605186.SH	12/20/2024	SDB3262741448	(200.00)	3.0870	(647.91)	(617.40)	0.0000	4.3300	(1,694.2982)	0.0000	0.2338	(0.8717)	0.0000	3	(0.6379)	01/06/2025
605186.SH	12/20/2024	SDB3262741448	(5,700.00)	3.0870	(18,891.64)	(17,595.95)	0.0000	4.3300	(1,694.2982)	0.0000	6.8167	(24.8440)	0.0000	3	(18.0273)	01/06/2025
605186.SH	12/20/2024	SDB3262741448	(1,800.00)	3.0870	(5,670.24)	(5,556.61)	0.0000	4.3300	(1,694.2982)	0.0000	2.0460	(7.8455)	0.0000	3	(5.7995)	01/06/2025
605186.SH	12/20/2024	SDB3262741448	(300.00)	3.0870	(942.54)	(926.10)	0.0000	4.3300	(1,694.2982)	0.0000	0.3401	(1.3076)	0.0000	3	(0.9675)	01/06/2025
605186.SH	12/20/2024	SDB3262741448	(3,800.00)	3.0870	(11,832.55)	(11,730.63)	0.0000	4.3300	(1,694.2982)	0.0000	4.2696	(16.5627)	0.0000	3	(12.2931)	01/06/2025
605186.SH	12/20/2024	SDB3262741448	(1,700.00)	3.0870	(5,272.28)	(5,247.91)	0.0000	4.3300	(1,694.2982)	0.0000	1.9024	(7.4096)	0.0000	3	(5.5072)	01/06/2025
605186.SH	12/20/2024	SDB3262741448	(100.00)	3.0870	(308.85)	(308.70)	0.0000	4.3300	(1,694.2982)	0.0000	0.1114	(0.4359)	0.0000	3	(0.3244)	01/06/2025
605186.SH	12/20/2024	SDB3262741448	(300.00)	3.0870	(936.90)	(926.10)	0.0000	4.3300	(1,694.2982)	0.0000	0.3381	(1.3076)	0.0000	3	(0.9695)	01/06/2025
605186.SH	12/20/2024	SDB3262741448	(1,600.00)	3.0870	(4,997.13)	(4,939.21)	0.0000	4.3300	(1,694.2982)	0.0000	1.8031	(6.9737)	0.0000	3	(5.1706)	01/06/2025
605186.SH	12/20/2024	SDB3262741448	(100.00)	3.0870	(312.32)	(308.70)	0.0000	4.3300	(1,694.2982)	0.0000	0.1127	(0.4359)	0.0000	3	(0.3232)	01/06/2025
605186.SH	12/19/2024	SDB3262741448	(1,400.00)	3.2755	(4,840.60)	(4,585.75)	0.0000	4.5800	(1,692.7941)	0.0000	0.6158	(2.1563)	0.0000	1	(1.5405)	01/06/2025
605186.SH	12/19/2024	SDB3262741448	(200.00)	3.2755	(647.91)	(655.11)	0.0000	4.5800	(1,692.7941)	0.0000	0.0824	(0.3080)	0.0000	1	(0.2256)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHANGHAI GENERAL HEALTHY INFORMATION AND TECHNOLOGY CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
605186.SH	12/19/2024	SDB3262741448	(5,700.00)	3.2755	(18,891.64)	(18,670.57)	0.0000	4.5800	(1,692.7941)	0.0000	2.4034	(8.7793)	0.0000	1	(6.3759)	01/06/2025
605186.SH	12/19/2024	SDB3262741448	(1,800.00)	3.2755	(5,670.24)	(5,895.97)	0.0000	4.5800	(1,692.7941)	0.0000	0.7214	(2.7724)	0.0000	1	(2.0510)	01/06/2025
605186.SH	12/19/2024	SDB3262741448	(300.00)	3.2755	(942.54)	(982.66)	0.0000	4.5800	(1,692.7941)	0.0000	0.1199	(0.4621)	0.0000	1	(0.3422)	01/06/2025
605186.SH	12/19/2024	SDB3262741448	(3,800.00)	3.2755	(11,832.55)	(12,447.05)	0.0000	4.5800	(1,692.7941)	0.0000	1.5054	(5.8529)	0.0000	1	(4.3475)	01/06/2025
605186.SH	12/19/2024	SDB3262741448	(1,700.00)	3.2755	(5,272.28)	(5,568.42)	0.0000	4.5800	(1,692.7941)	0.0000	0.6708	(2.6184)	0.0000	1	(1.9476)	01/06/2025
605186.SH	12/19/2024	SDB3262741448	(100.00)	3.2755	(308.85)	(327.55)	0.0000	4.5800	(1,692.7941)	0.0000	0.0393	(0.1540)	0.0000	1	(0.1147)	01/06/2025
605186.SH	12/19/2024	SDB3262741448	(300.00)	3.2755	(936.90)	(982.66)	0.0000	4.5800	(1,692.7941)	0.0000	0.1192	(0.4621)	0.0000	1	(0.3429)	01/06/2025
605186.SH	12/19/2024	SDB3262741448	(1,600.00)	3.2755	(4,997.13)	(5,240.86)	0.0000	4.5800	(1,692.7941)	0.0000	0.6357	(2.4644)	0.0000	1	(1.8286)	01/06/2025
605186.SH	12/19/2024	SDB3262741448	(100.00)	3.2755	(312.32)	(327.55)	0.0000	4.5800	(1,692.7941)	0.0000	0.0397	(0.1540)	0.0000	1	(0.1143)	01/06/2025
605186.SH	12/18/2024	SDB3262741448	(1,400.00)	3.2681	(4,840.60)	(4,575.33)	0.0000	4.5800	(1,692.7941)	0.0000	0.6158	(2.1514)	0.0000	1	(1.5356)	01/06/2025
605186.SH	12/18/2024	SDB3262741448	(200.00)	3.2681	(647.91)	(653.62)	0.0000	4.5800	(1,692.7941)	0.0000	0.0824	(0.3073)	0.0000	1	(0.2249)	01/06/2025
605186.SH	12/18/2024	SDB3262741448	(5,700.00)	3.2681	(18,891.64)	(18,628.14)	0.0000	4.5800	(1,692.7941)	0.0000	2.4034	(8.7593)	0.0000	1	(6.3559)	01/06/2025
605186.SH	12/18/2024	SDB3262741448	(1,800.00)	3.2681	(5,670.24)	(5,882.57)	0.0000	4.5800	(1,692.7941)	0.0000	0.7214	(2.7661)	0.0000	1	(2.0447)	01/06/2025
605186.SH	12/18/2024	SDB3262741448	(300.00)	3.2681	(942.54)	(980.43)	0.0000	4.5800	(1,692.7941)	0.0000	0.1199	(0.4610)	0.0000	1	(0.3411)	01/06/2025
605186.SH	12/18/2024	SDB3262741448	(3,800.00)	3.2681	(11,832.55)	(12,418.76)	0.0000	4.5800	(1,692.7941)	0.0000	1.5054	(5.8396)	0.0000	1	(4.3342)	01/06/2025
605186.SH	12/18/2024	SDB3262741448	(1,700.00)	3.2681	(5,272.28)	(5,555.76)	0.0000	4.5800	(1,692.7941)	0.0000	0.6708	(2.6124)	0.0000	1	(1.9417)	01/06/2025
605186.SH	12/18/2024	SDB3262741448	(100.00)	3.2681	(308.85)	(326.81)	0.0000	4.5800	(1,692.7941)	0.0000	0.0393	(0.1537)	0.0000	1	(0.1144)	01/06/2025
605186.SH	12/18/2024	SDB3262741448	(300.00)	3.2681	(936.90)	(980.43)	0.0000	4.5800	(1,692.7941)	0.0000	0.1192	(0.4610)	0.0000	1	(0.3418)	01/06/2025
605186.SH	12/18/2024	SDB3262741448	(1,600.00)	3.2681	(4,997.13)	(5,228.95)	0.0000	4.5800	(1,692.7941)	0.0000	0.6357	(2.4588)	0.0000	1	(1.8230)	01/06/2025
605186.SH	12/18/2024	SDB3262741448	(100.00)	3.2681	(312.32)	(326.81)	0.0000	4.5800	(1,692.7941)	0.0000	0.0397	(0.1537)	0.0000	1	(0.1139)	01/06/2025
605186.SH	12/17/2024	SDB3262741448	(1,400.00)	3.4613	(4,840.60)	(4,845.76)	0.0000	4.5800	(1,692.7941)	0.0000	0.6158	(2.2786)	0.0000	1	(1.6627)	01/06/2025
605186.SH	12/17/2024	SDB3262741448	(200.00)	3.4613	(647.91)	(692.25)	0.0000	4.5800	(1,692.7941)	0.0000	0.0824	(0.3255)	0.0000	1	(0.2431)	01/06/2025
605186.SH	12/17/2024	SDB3262741448	(5,700.00)	3.4613	(18,891.64)	(19,729.15)	0.0000	4.5800	(1,692.7941)	0.0000	2.4034	(9.2771)	0.0000	1	(6.8736)	01/06/2025
605186.SH	12/17/2024	SDB3262741448	(1,800.00)	3.4613	(5,670.24)	(6,230.26)	0.0000	4.5800	(1,692.7941)	0.0000	0.7214	(2.9296)	0.0000	1	(2.2082)	01/06/2025
605186.SH	12/17/2024	SDB3262741448	(300.00)	3.4613	(942.54)	(1,038.38)	0.0000	4.5800	(1,692.7941)	0.0000	0.1199	(0.4883)	0.0000	1	(0.3684)	01/06/2025
605186.SH	12/17/2024	SDB3262741448	(3,800.00)	3.4613	(11,832.55)	(13,152.77)	0.0000	4.5800	(1,692.7941)	0.0000	1.5054	(6.1847)	0.0000	1	(4.6793)	01/06/2025
605186.SH	12/17/2024	SDB3262741448	(1,700.00)	3.4613	(5,272.28)	(5,884.13)	0.0000	4.5800	(1,692.7941)	0.0000	0.6708	(2.7668)	0.0000	1	(2.0961)	01/06/2025
605186.SH	12/17/2024	SDB3262741448	(100.00)	3.4613	(308.85)	(346.13)	0.0000	4.5800	(1,692.7941)	0.0000	0.0393	(0.1628)	0.0000	1	(0.1235)	01/06/2025
605186.SH	12/17/2024	SDB3262741448	(300.00)	3.4613	(936.90)	(1,038.38)	0.0000	4.5800	(1,692.7941)	0.0000	0.1192	(0.4883)	0.0000	1	(0.3691)	01/06/2025
605186.SH	12/17/2024	SDB3262741448	(1,600.00)	3.4613	(4,997.13)	(5,538.01)	0.0000	4.5800	(1,692.7941)	0.0000	0.6357	(2.6041)	0.0000	1	(1.9683)	01/06/2025
605186.SH	12/17/2024	SDB3262741448	(100.00)	3.4613	(312.32)	(346.13)	0.0000	4.5800	(1,692.7941)	0.0000	0.0397	(0.1628)	0.0000	1	(0.1230)	01/06/2025
605186.SH	12/16/2024	SDB3262741448	(200.00)	3.3624	(647.91)	(672.49)	0.0000	4.5800	(1,678.6858)	0.0000	0.0824	(0.3136)	0.0000	1	(0.2312)	01/06/2025
605186.SH	12/16/2024	SDB3262741448	(5,700.00)	3.3624	(18,891.64)	(19,165.87)	0.0000	4.5800	(1,678.6858)	0.0000	2.4034	(8.9371)	0.0000	1	(6.5336)	01/06/2025
605186.SH	12/16/2024	SDB3262741448	(1,800.00)	3.3624	(5,670.24)	(6,052.38)	0.0000	4.5800	(1,678.6858)	0.0000	0.7214	(2.8222)	0.0000	1	(2.1009)	01/06/2025
605186.SH	12/16/2024	SDB3262741448	(300.00)	3.3624	(942.54)	(1,008.73)	0.0000	4.5800	(1,678.6858)	0.0000	0.1199	(0.4704)	0.0000	1	(0.3505)	01/06/2025
605186.SH	12/16/2024	SDB3262741448	(3,800.00)	3.3624	(11,832.55)	(12,777.25)	0.0000	4.5800	(1,678.6858)	0.0000	1.5054	(5.9581)	0.0000	1	(4.4527)	01/06/2025
605186.SH	12/16/2024	SDB3262741448	(1,700.00)	3.3624	(5,272.28)	(5,716.14)	0.0000	4.5800	(1,678.6858)	0.0000	0.6708	(2.6654)	0.0000	1	(1.9947)	01/06/2025
605186.SH	12/16/2024	SDB3262741448	(100.00)	3.3624	(308.85)	(336.24)	0.0000	4.5800	(1,678.6858)	0.0000	0.0393	(0.1568)	0.0000	1	(0.1175)	01/06/2025
605186.SH	12/16/2024	SDB3262741448	(300.00)	3.3624	(936.90)	(1,008.73)	0.0000	4.5800	(1,678.6858)	0.0000	0.1192	(0.4704)	0.0000	1	(0.3512)	01/06/2025
605186.SH	12/16/2024	SDB3262741448	(1,600.00)	3.3624	(4,997.13)	(5,379.89)	0.0000	4.5800	(1,678.6858)	0.0000	0.6357	(2.5087)	0.0000	1	(1.8729)	01/06/2025
605186.SH	12/16/2024	SDB3262741448	(100.00)	3.3624	(312.32)	(336.24)	0.0000	4.5800	(1,678.6858)	0.0000	0.0397	(0.1568)	0.0000	1	(0.1171)	01/06/2025
605186.SH	12/13/2024	SDB3262741448	(200.00)	3.3960	(647.91)	(679.21)	0.0000	4.5800	(1,678.6858)	0.0000	0.2473	(0.9501)	0.0000	3	(0.7029)	01/06/2025
605186.SH	12/13/2024	SDB3262741448	(5,700.00)	3.3960	(18,891.64)	(19,357.38)	0.0000	4.5800	(1,678.6858)	0.0000	7.2103	(27.0791)	0.0000	3	(19.8688)	01/06/2025
605186.SH	12/13/2024	SDB3262741448	(1,800.00)	3.3960	(5,670.24)	(6,112.86)	0.0000	4.5800	(1,678.6858)	0.0000	2.1641	(8.5513)	0.0000	3	(6.3872)	01/06/2025
605186.SH	12/13/2024	SDB3262741448	(300.00)	3.3960	(942.54)	(1,018.81)	0.0000	4.5800	(1,678.6858)	0.0000	0.3597	(1.4252)	0.0000	3	(1.0655)	01/06/2025
605186.SH	12/13/2024	SDB3262741448	(3,800.00)	3.3960	(11,832.55)	(12,904.92)	0.0000	4.5800	(1,678.6858)	0.0000	4.5161	(18.0528)	0.0000	3	(13.5367)	01/06/2025
605186.SH	12/13/2024	SDB3262741448	(1,700.00)	3.3960	(5,272.28)	(5,773.25)	0.0000	4.5800	(1,678.6858)	0.0000	2.0123	(8.0762)	0.0000	3	(6.0640)	01/06/2025
605186.SH	12/13/2024	SDB3262741448	(100.00)	3.3960	(308.85)	(339.60)	0.0000	4.5800	(1,678.6858)	0.0000	0.1179	(0.4751)	0.0000	3	(0.3572)	01/06/2025
605186.SH	12/13/2024	SDB3262741448	(300.00)	3.3960	(936.90)	(1,018.81)	0.0000	4.5800	(1,678.6858)	0.0000	0.3576	(1.4252)	0.0000	3	(1.0676)	01/06/2025
605186.SH	12/13/2024	SDB3262741448	(1,600.00)	3.3960	(4,997.13)	(5,433.65)	0.0000	4.5800	(1,678.6858)	0.0000	1.9072	(7.6012)	0.0000	3	(5.6939)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHANGHAI GENERAL HEALTHY INFORMATION AND TECHNOLOGY CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
605186.SH	12/13/2024	SDB3262741448	(100.00)	3.3960	(312.32)	(339.60)	0.0000	4.5800	(1,678.6858)	0.0000	0.1192	(0.4751)	0.0000	3	(0.3559)	01/06/2025
605186.SH	12/12/2024	SDB3262741448	(200.00)	3.4532	(647.91)	(690.65)	0.0000	4.5800	(1,678.6858)	0.0000	0.0824	(0.3221)	0.0000	1	(0.2396)	01/06/2025
605186.SH	12/12/2024	SDB3262741448	(5,700.00)	3.4532	(18,891.64)	(19,683.47)	0.0000	4.5800	(1,678.6858)	0.0000	2.4034	(9.1784)	0.0000	1	(6.7750)	01/06/2025
605186.SH	12/12/2024	SDB3262741448	(1,800.00)	3.4532	(5,670.24)	(6,215.83)	0.0000	4.5800	(1,678.6858)	0.0000	0.7214	(2.8985)	0.0000	1	(2.1771)	01/06/2025
605186.SH	12/12/2024	SDB3262741448	(300.00)	3.4532	(942.54)	(1,035.97)	0.0000	4.5800	(1,678.6858)	0.0000	0.1199	(0.4831)	0.0000	1	(0.3632)	01/06/2025
605186.SH	12/12/2024	SDB3262741448	(3,800.00)	3.4532	(11,832.55)	(13,122.32)	0.0000	4.5800	(1,678.6858)	0.0000	1.5054	(6.1190)	0.0000	1	(4.6136)	01/06/2025
605186.SH	12/12/2024	SDB3262741448	(1,700.00)	3.4532	(5,272.28)	(5,870.51)	0.0000	4.5800	(1,678.6858)	0.0000	0.6708	(2.7374)	0.0000	1	(2.0667)	01/06/2025
605186.SH	12/12/2024	SDB3262741448	(100.00)	3.4532	(308.85)	(345.32)	0.0000	4.5800	(1,678.6858)	0.0000	0.0393	(0.1610)	0.0000	1	(0.1217)	01/06/2025
605186.SH	12/12/2024	SDB3262741448	(300.00)	3.4532	(936.90)	(1,035.97)	0.0000	4.5800	(1,678.6858)	0.0000	0.1192	(0.4831)	0.0000	1	(0.3639)	01/06/2025
605186.SH	12/12/2024	SDB3262741448	(1,600.00)	3.4532	(4,997.13)	(5,525.19)	0.0000	4.5800	(1,678.6858)	0.0000	0.6357	(2.5764)	0.0000	1	(1.9407)	01/06/2025
605186.SH	12/12/2024	SDB3262741448	(100.00)	3.4532	(312.32)	(345.32)	0.0000	4.5800	(1,678.6858)	0.0000	0.0397	(0.1610)	0.0000	1	(0.1213)	01/06/2025
605186.SH	12/11/2024	SDB3262741448	(1,800.00)	3.2120	(5,670.24)	(5,781.67)	0.0000	4.5800	(1,680.9278)	0.0000	0.7214	(2.6996)	0.0000	1	(1.9782)	01/06/2025
605186.SH	12/11/2024	SDB3262741448	(300.00)	3.2120	(942.54)	(963.61)	0.0000	4.5800	(1,680.9278)	0.0000	0.1199	(0.4499)	0.0000	1	(0.3300)	01/06/2025
605186.SH	12/11/2024	SDB3262741448	(3,800.00)	3.2120	(11,832.55)	(12,205.75)	0.0000	4.5800	(1,680.9278)	0.0000	1.5054	(5.6992)	0.0000	1	(4.1938)	01/06/2025
605186.SH	12/11/2024	SDB3262741448	(1,700.00)	3.2120	(5,272.28)	(5,460.47)	0.0000	4.5800	(1,680.9278)	0.0000	0.6708	(2.5496)	0.0000	1	(1.8789)	01/06/2025
605186.SH	12/11/2024	SDB3262741448	(100.00)	3.2120	(308.85)	(321.20)	0.0000	4.5800	(1,680.9278)	0.0000	0.0393	(0.1500)	0.0000	1	(0.1107)	01/06/2025
605186.SH	12/11/2024	SDB3262741448	(300.00)	3.2120	(936.90)	(963.61)	0.0000	4.5800	(1,680.9278)	0.0000	0.1192	(0.4499)	0.0000	1	(0.3307)	01/06/2025
605186.SH	12/11/2024	SDB3262741448	(1,600.00)	3.2120	(4,997.13)	(5,139.26)	0.0000	4.5800	(1,680.9278)	0.0000	0.6357	(2.3996)	0.0000	1	(1.7639)	01/06/2025
605186.SH	12/11/2024	SDB3262741448	(100.00)	3.2120	(312.32)	(321.20)	0.0000	4.5800	(1,680.9278)	0.0000	0.0397	(0.1500)	0.0000	1	(0.1102)	01/06/2025
605186.SH	12/10/2024	SDB3262741448	(3,800.00)	3.1283	(11,832.55)	(11,887.40)	0.0000	4.5800	(1,703.2894)	0.0000	1.5054	(5.6244)	0.0000	1	(4.1190)	01/06/2025
605186.SH	12/10/2024	SDB3262741448	(1,700.00)	3.1283	(5,272.28)	(5,318.05)	0.0000	4.5800	(1,703.2894)	0.0000	0.6708	(2.5162)	0.0000	1	(1.8454)	01/06/2025
605186.SH	12/10/2024	SDB3262741448	(100.00)	3.1283	(308.85)	(312.83)	0.0000	4.5800	(1,703.2894)	0.0000	0.0393	(0.1480)	0.0000	1	(0.1087)	01/06/2025
605186.SH	12/10/2024	SDB3262741448	(300.00)	3.1283	(936.90)	(938.48)	0.0000	4.5800	(1,703.2894)	0.0000	0.1192	(0.4440)	0.0000	1	(0.3248)	01/06/2025
605186.SH	12/10/2024	SDB3262741448	(1,600.00)	3.1283	(4,997.13)	(5,005.22)	0.0000	4.5800	(1,703.2894)	0.0000	0.6357	(2.3682)	0.0000	1	(1.7324)	01/06/2025
605186.SH	12/10/2024	SDB3262741448	(100.00)	3.1283	(312.32)	(312.83)	0.0000	4.5800	(1,703.2894)	0.0000	0.0397	(0.1480)	0.0000	1	(0.1083)	01/06/2025
605186.SH	12/09/2024	SDB3262741448	(1,700.00)	3.0748	(5,272.28)	(5,227.18)	0.0000	4.5800	(1,906.5789)	0.0000	0.6708	(2.7683)	0.0000	1	(2.0976)	01/06/2025
605186.SH	12/09/2024	SDB3262741448	(100.00)	3.0748	(308.85)	(307.48)	0.0000	4.5800	(1,906.5789)	0.0000	0.0393	(0.1628)	0.0000	1	(0.1236)	01/06/2025
605186.SH	12/09/2024	SDB3262741448	(300.00)	3.0748	(936.90)	(922.44)	0.0000	4.5800	(1,906.5789)	0.0000	0.1192	(0.4885)	0.0000	1	(0.3693)	01/06/2025
605186.SH	12/09/2024	SDB3262741448	(1,600.00)	3.0748	(4,997.13)	(4,919.70)	0.0000	4.5800	(1,906.5789)	0.0000	0.6357	(2.6055)	0.0000	1	(1.9698)	01/06/2025
605186.SH	12/09/2024	SDB3262741448	(100.00)	3.0748	(312.32)	(307.48)	0.0000	4.5800	(1,906.5789)	0.0000	0.0397	(0.1628)	0.0000	1	(0.1231)	01/06/2025
605186.SH	12/06/2024	SDB3262741448	(300.00)	3.1153	(936.90)	(934.58)	0.0000	4.5800	(2,047.5000)	0.0000	0.3576	(1.5946)	0.0000	3	(1.2371)	01/06/2025
605186.SH	12/06/2024	SDB3262741448	(1,600.00)	3.1153	(4,997.13)	(4,984.45)	0.0000	4.5800	(2,047.5000)	0.0000	1.9072	(8.5047)	0.0000	3	(6.5975)	01/06/2025
605186.SH	12/06/2024	SDB3262741448	(100.00)	3.1153	(312.32)	(311.53)	0.0000	4.5800	(2,047.5000)	0.0000	0.1192	(0.5315)	0.0000	3	(0.4123)	01/06/2025
605186.SH	12/05/2024	SDB3262741448	(300.00)	3.1373	(936.90)	(941.19)	0.0000	4.5800	(2,047.5000)	0.0000	0.1192	(0.5353)	0.0000	1	(0.4161)	01/06/2025
605186.SH	12/05/2024	SDB3262741448	(1,600.00)	3.1373	(4,997.13)	(5,019.66)	0.0000	4.5800	(2,047.5000)	0.0000	0.6357	(2.8549)	0.0000	1	(2.2192)	01/06/2025
605186.SH	12/05/2024	SDB3262741448	(100.00)	3.1373	(312.32)	(313.73)	0.0000	4.5800	(2,047.5000)	0.0000	0.0397	(0.1784)	0.0000	1	(0.1387)	01/06/2025
605186.SH	12/04/2024	SDB3262741448	(1,600.00)	3.1232	(4,997.13)	(4,997.13)	0.0000	4.5800	(2,100.0000)	0.0000	0.6357	(2.9150)	0.0000	1	(2.2792)	01/06/2025
605186.SH	12/04/2024	SDB3262741448	(100.00)	3.1232	(312.32)	(312.32)	0.0000	4.5800	(2,100.0000)	0.0000	0.0397	(0.1822)	0.0000	1	(0.1425)	01/06/2025
TOTAL SHANGHAI GENERAL HEALTHY INFORMATION AND TECHNOLOGY CO., LTD CMN CLASS A SERIES NORTHBOUND											111.0403	(424.4779)	0.0000		(313.4376)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHANGHAI GEOHARBOUR CONSTRUCTION GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND																
605598.SH	12/16/2024	SDB3263707303	(2,600.00)	2.8319	(7,368.65)	(7,362.90)	0.0000	4.5800	(1,942.4603)	0.0000	0.9375	(3.9728)	0.0000	1	(3.0354)	01/06/2025
605598.SH	12/16/2024	SDB3263707303	(300.00)	2.8319	(846.53)	(849.57)	0.0000	4.5800	(1,942.4603)	0.0000	0.1077	(0.4584)	0.0000	1	(0.3507)	01/06/2025
605598.SH	12/16/2024	SDB3263707303	(6,000.00)	2.8319	(16,850.59)	(16,991.31)	0.0000	4.5800	(1,942.4603)	0.0000	2.1438	(9.1680)	0.0000	1	(7.0243)	01/06/2025
605598.SH	12/16/2024	SDB3263707303	(3,700.00)	2.8319	(10,365.88)	(10,477.97)	0.0000	4.5800	(1,942.4603)	0.0000	1.3188	(5.6536)	0.0000	1	(4.3349)	01/06/2025
605598.SH	12/13/2024	SDB3263707303	(2,600.00)	2.8162	(7,368.65)	(7,322.17)	0.0000	4.5800	(1,942.4603)	0.0000	2.8124	(11.8525)	0.0000	3	(9.0402)	01/06/2025
605598.SH	12/13/2024	SDB3263707303	(300.00)	2.8162	(846.53)	(844.87)	0.0000	4.5800	(1,942.4603)	0.0000	0.3231	(1.3676)	0.0000	3	(1.0445)	01/06/2025
605598.SH	12/13/2024	SDB3263707303	(6,000.00)	2.8162	(16,850.59)	(16,897.33)	0.0000	4.5800	(1,942.4603)	0.0000	6.4313	(27.3520)	0.0000	3	(20.9207)	01/06/2025
605598.SH	12/13/2024	SDB3263707303	(3,700.00)	2.8162	(10,365.88)	(10,420.02)	0.0000	4.5800	(1,942.4603)	0.0000	3.9563	(16.8671)	0.0000	3	(12.9107)	01/06/2025
605598.SH	12/12/2024	SDB3263707303	(2,600.00)	2.8142	(7,368.65)	(7,316.81)	0.0000	4.5800	(1,942.4603)	0.0000	0.9375	(3.9479)	0.0000	1	(3.0105)	01/06/2025
605598.SH	12/12/2024	SDB3263707303	(300.00)	2.8142	(846.53)	(844.25)	0.0000	4.5800	(1,942.4603)	0.0000	0.1077	(0.4555)	0.0000	1	(0.3478)	01/06/2025
605598.SH	12/12/2024	SDB3263707303	(6,000.00)	2.8142	(16,850.59)	(16,884.95)	0.0000	4.5800	(1,942.4603)	0.0000	2.1438	(9.1107)	0.0000	1	(6.9669)	01/06/2025
605598.SH	12/12/2024	SDB3263707303	(3,700.00)	2.8142	(10,365.88)	(10,412.39)	0.0000	4.5800	(1,942.4603)	0.0000	1.3188	(5.6182)	0.0000	1	(4.2995)	01/06/2025
605598.SH	12/11/2024	SDB3263707303	(2,600.00)	2.8362	(7,368.65)	(7,374.06)	0.0000	4.5800	(1,942.4603)	0.0000	0.9375	(3.9788)	0.0000	1	(3.0414)	01/06/2025
605598.SH	12/11/2024	SDB3263707303	(300.00)	2.8362	(846.53)	(850.85)	0.0000	4.5800	(1,942.4603)	0.0000	0.1077	(0.4591)	0.0000	1	(0.3514)	01/06/2025
605598.SH	12/11/2024	SDB3263707303	(6,000.00)	2.8362	(16,850.59)	(17,017.06)	0.0000	4.5800	(1,942.4603)	0.0000	2.1438	(9.1819)	0.0000	1	(7.0382)	01/06/2025
605598.SH	12/11/2024	SDB3263707303	(3,700.00)	2.8362	(10,365.88)	(10,493.85)	0.0000	4.5800	(1,942.4603)	0.0000	1.3188	(5.6622)	0.0000	1	(4.3434)	01/06/2025
605598.SH	12/10/2024	SDB3263707303	(6,000.00)	2.8084	(16,850.59)	(16,850.59)	0.0000	4.5800	(2,000.0000)	0.0000	2.1438	(9.3614)	0.0000	1	(7.2177)	01/06/2025
605598.SH	12/10/2024	SDB3263707303	(3,700.00)	2.8016	(10,365.88)	(10,365.88)	0.0000	4.5800	(2,000.0000)	0.0000	1.3188	(5.7588)	0.0000	1	(4.4401)	01/06/2025
TOTAL SHANGHAI GEOHARBOUR CONSTRUCTION GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND											30.5087	(130.2268)	0.0000		(99.7180)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHANGHAI HIUV NEW MATERIALS CO., LTD. CMN CLASS A SERIES NORTHBOUND																
688680.SH	12/26/2024	SDB3263530559	(1,400.00)	4.9221	(7,683.73)	(6,890.89)	0.0000	4.3300	(2,225.0000)	0.0000	0.9242	(4.2590)	0.0000	1	(3.3348)	01/06/2025
688680.SH	12/24/2024	SDB3263530559	(1,400.00)	4.9221	(7,683.73)	(6,890.89)	0.0000	4.3300	(2,225.0000)	0.0000	1.8484	(8.5179)	0.0000	2	(6.6695)	01/06/2025
688680.SH	12/23/2024	SDB3263530559	(1,400.00)	4.8694	(7,683.73)	(6,817.18)	0.0000	4.3300	(2,225.0000)	0.0000	0.9242	(4.2134)	0.0000	1	(3.2892)	01/06/2025
688680.SH	12/20/2024	SDB3263530559	(1,400.00)	4.7601	(7,683.73)	(6,664.15)	0.0000	4.3300	(2,225.0000)	0.0000	2.7725	(12.3564)	0.0000	3	(9.5839)	01/06/2025
688680.SH	12/19/2024	SDB3263530559	(1,400.00)	4.9648	(7,683.73)	(6,950.68)	0.0000	4.5800	(2,225.0000)	0.0000	0.9775	(4.2959)	0.0000	1	(3.3184)	01/06/2025
688680.SH	12/18/2024	SDB3263530559	(1,400.00)	4.9515	(7,683.73)	(6,932.15)	0.0000	4.5800	(2,225.0000)	0.0000	0.9775	(4.2845)	0.0000	1	(3.3069)	01/06/2025
688680.SH	12/17/2024	SDB3263530559	(1,400.00)	5.3027	(7,683.73)	(7,423.74)	0.0000	4.5800	(2,225.0000)	0.0000	0.9775	(4.5883)	0.0000	1	(3.6107)	01/06/2025
688680.SH	12/16/2024	SDB3263530559	(1,400.00)	5.2641	(7,683.73)	(7,369.79)	0.0000	4.5800	(2,225.0000)	0.0000	0.9775	(4.5549)	0.0000	1	(3.5774)	01/06/2025
688680.SH	12/13/2024	SDB3263530559	(1,400.00)	5.3563	(7,683.73)	(7,498.88)	0.0000	4.5800	(2,225.0000)	0.0000	2.9326	(13.9042)	0.0000	3	(10.9715)	01/06/2025
688680.SH	12/12/2024	SDB3263530559	(1,400.00)	5.2909	(7,683.73)	(7,407.33)	0.0000	4.5800	(2,225.0000)	0.0000	0.9775	(4.5781)	0.0000	1	(3.6006)	01/06/2025
688680.SH	12/11/2024	SDB3263530559	(1,400.00)	5.4121	(7,683.73)	(7,577.00)	0.0000	4.5800	(2,225.0000)	0.0000	0.9775	(4.6830)	0.0000	1	(3.7055)	01/06/2025
688680.SH	12/10/2024	SDB3263530559	(1,400.00)	5.4002	(7,683.73)	(7,560.34)	0.0000	4.5800	(2,225.0000)	0.0000	0.9775	(4.6727)	0.0000	1	(3.6952)	01/06/2025
688680.SH	12/09/2024	SDB3263530559	(1,400.00)	5.2478	(7,683.73)	(7,346.88)	0.0000	4.5800	(2,225.0000)	0.0000	0.9775	(4.5408)	0.0000	1	(3.5632)	01/06/2025
688680.SH	12/06/2024	SDB3263530559	(1,400.00)	5.4771	(7,683.73)	(7,667.92)	0.0000	4.5800	(2,225.0000)	0.0000	2.9326	(14.2176)	0.0000	3	(11.2850)	01/06/2025
688680.SH	12/05/2024	SDB3263530559	(1,400.00)	5.4884	(7,683.73)	(7,683.73)	0.0000	4.5800	(2,225.0000)	0.0000	0.9775	(4.7490)	0.0000	1	(3.7714)	01/06/2025
TOTAL SHANGHAI HIUV NEW MATERIALS CO., LTD. CMN CLASS A SERIES NORTHBOUND												21.1324	(98.4157)	0.0000	(77.2833)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHANGHAI JINQIAO EXPORT PROCESSING ZONE DEVELOPMENT CO., LTD CMN CLASS A SERIES NORTHBOUND																
600639.SH	01/03/2025	SDB3260123080	(1,400.00)	1.5364	(2,192.05)	(2,150.90)	0.0000	4.3300	(1,228.8659)	0.0000	0.7910	(2.2026)	0.0000	3	(1.4117)	01/06/2025
600639.SH	01/03/2025	SDB3260123080	(600.00)	1.5364	(939.45)	(921.81)	0.0000	4.3300	(1,228.8659)	0.0000	0.3390	(0.9440)	0.0000	3	(0.6050)	01/06/2025
600639.SH	01/03/2025	SDB3260123080	(1,400.00)	1.5364	(2,192.05)	(2,150.90)	0.0000	4.3300	(1,228.8659)	0.0000	0.7910	(2.2026)	0.0000	3	(1.4117)	01/06/2025
600639.SH	01/03/2025	SDB3260123080	(3,200.00)	1.5364	(5,010.40)	(4,916.34)	0.0000	4.3300	(1,228.8659)	0.0000	1.8079	(5.0346)	0.0000	3	(3.2267)	01/06/2025
600639.SH	01/03/2025	SDB3260123080	(3,100.00)	1.5364	(4,853.82)	(4,762.71)	0.0000	4.3300	(1,228.8659)	0.0000	1.7514	(4.8773)	0.0000	3	(3.1259)	01/06/2025
600639.SH	01/02/2025	SDB3260123080	(1,400.00)	1.5431	(2,192.05)	(2,160.35)	0.0000	4.3300	(1,228.8659)	0.0000	0.2637	(0.7374)	0.0000	1	(0.4738)	01/06/2025
600639.SH	01/02/2025	SDB3260123080	(600.00)	1.5431	(939.45)	(925.86)	0.0000	4.3300	(1,228.8659)	0.0000	0.1130	(0.3160)	0.0000	1	(0.2031)	01/06/2025
600639.SH	01/02/2025	SDB3260123080	(1,400.00)	1.5431	(2,192.05)	(2,160.35)	0.0000	4.3300	(1,228.8659)	0.0000	0.2637	(0.7374)	0.0000	1	(0.4738)	01/06/2025
600639.SH	01/02/2025	SDB3260123080	(3,200.00)	1.5431	(5,010.40)	(4,937.94)	0.0000	4.3300	(1,228.8659)	0.0000	0.6026	(1.6856)	0.0000	1	(1.0829)	01/06/2025
600639.SH	01/02/2025	SDB3260123080	(3,100.00)	1.5431	(4,853.82)	(4,783.63)	0.0000	4.3300	(1,228.8659)	0.0000	0.5838	(1.6329)	0.0000	1	(1.0491)	01/06/2025
600639.SH	12/31/2024	SDB3260123080	(1,400.00)	1.5348	(2,192.05)	(2,148.67)	0.0000	4.3300	(1,228.8659)	0.0000	0.5273	(1.4669)	0.0000	2	(0.9396)	01/06/2025
600639.SH	12/31/2024	SDB3260123080	(600.00)	1.5348	(939.45)	(920.86)	0.0000	4.3300	(1,228.8659)	0.0000	0.2260	(0.6287)	0.0000	2	(0.4027)	01/06/2025
600639.SH	12/31/2024	SDB3260123080	(1,400.00)	1.5348	(2,192.05)	(2,148.67)	0.0000	4.3300	(1,228.8659)	0.0000	0.5273	(1.4669)	0.0000	2	(0.9396)	01/06/2025
600639.SH	12/31/2024	SDB3260123080	(3,200.00)	1.5348	(5,010.40)	(4,911.25)	0.0000	4.3300	(1,228.8659)	0.0000	1.2053	(3.3529)	0.0000	2	(2.1476)	01/06/2025
600639.SH	12/31/2024	SDB3260123080	(3,100.00)	1.5348	(4,853.82)	(4,757.77)	0.0000	4.3300	(1,228.8659)	0.0000	1.1676	(3.2481)	0.0000	2	(2.0805)	01/06/2025
600639.SH	12/30/2024	SDB3260123080	(1,400.00)	1.5181	(2,192.05)	(2,125.29)	0.0000	4.3300	(1,228.8659)	0.0000	0.2637	(0.7255)	0.0000	1	(0.4618)	01/06/2025
600639.SH	12/30/2024	SDB3260123080	(600.00)	1.5181	(939.45)	(910.84)	0.0000	4.3300	(1,228.8659)	0.0000	0.1130	(0.3109)	0.0000	1	(0.1979)	01/06/2025
600639.SH	12/30/2024	SDB3260123080	(1,400.00)	1.5181	(2,192.05)	(2,125.29)	0.0000	4.3300	(1,228.8659)	0.0000	0.2637	(0.7255)	0.0000	1	(0.4618)	01/06/2025
600639.SH	12/30/2024	SDB3260123080	(3,200.00)	1.5181	(5,010.40)	(4,857.81)	0.0000	4.3300	(1,228.8659)	0.0000	0.6026	(1.6582)	0.0000	1	(1.0556)	01/06/2025
600639.SH	12/30/2024	SDB3260123080	(3,100.00)	1.5181	(4,853.82)	(4,706.00)	0.0000	4.3300	(1,228.8659)	0.0000	0.5838	(1.6064)	0.0000	1	(1.0226)	01/06/2025
600639.SH	12/27/2024	SDB3260123080	(1,400.00)	1.5380	(2,192.05)	(2,153.26)	0.0000	4.3300	(1,228.8659)	0.0000	0.7910	(2.2051)	0.0000	3	(1.4141)	01/06/2025
600639.SH	12/27/2024	SDB3260123080	(600.00)	1.5380	(939.45)	(922.82)	0.0000	4.3300	(1,228.8659)	0.0000	0.3390	(0.9450)	0.0000	3	(0.6060)	01/06/2025
600639.SH	12/27/2024	SDB3260123080	(1,400.00)	1.5380	(2,192.05)	(2,153.26)	0.0000	4.3300	(1,228.8659)	0.0000	0.7910	(2.2051)	0.0000	3	(1.4141)	01/06/2025
600639.SH	12/27/2024	SDB3260123080	(3,200.00)	1.5380	(5,010.40)	(4,921.73)	0.0000	4.3300	(1,228.8659)	0.0000	1.8079	(5.0401)	0.0000	3	(3.2322)	01/06/2025
600639.SH	12/27/2024	SDB3260123080	(3,100.00)	1.5380	(4,853.82)	(4,767.93)	0.0000	4.3300	(1,228.8659)	0.0000	1.7514	(4.8826)	0.0000	3	(3.1312)	01/06/2025
600639.SH	12/26/2024	SDB3260123080	(1,400.00)	1.5381	(2,192.05)	(2,153.40)	0.0000	4.3300	(1,228.8659)	0.0000	0.2637	(0.7351)	0.0000	1	(0.4714)	01/06/2025
600639.SH	12/26/2024	SDB3260123080	(600.00)	1.5381	(939.45)	(922.89)	0.0000	4.3300	(1,228.8659)	0.0000	0.1130	(0.3150)	0.0000	1	(0.2020)	01/06/2025
600639.SH	12/26/2024	SDB3260123080	(1,400.00)	1.5381	(2,192.05)	(2,153.40)	0.0000	4.3300	(1,228.8659)	0.0000	0.2637	(0.7351)	0.0000	1	(0.4714)	01/06/2025
600639.SH	12/26/2024	SDB3260123080	(3,200.00)	1.5381	(5,010.40)	(4,922.07)	0.0000	4.3300	(1,228.8659)	0.0000	0.6026	(1.6802)	0.0000	1	(1.0775)	01/06/2025
600639.SH	12/26/2024	SDB3260123080	(3,100.00)	1.5381	(4,853.82)	(4,768.25)	0.0000	4.3300	(1,228.8659)	0.0000	0.5838	(1.6277)	0.0000	1	(1.0438)	01/06/2025
600639.SH	12/24/2024	SDB3260123080	(1,400.00)	1.5381	(2,192.05)	(2,153.40)	0.0000	4.3300	(1,228.8659)	0.0000	0.5273	(1.4701)	0.0000	2	(0.9428)	01/06/2025
600639.SH	12/24/2024	SDB3260123080	(600.00)	1.5381	(939.45)	(922.89)	0.0000	4.3300	(1,228.8659)	0.0000	0.2260	(0.6301)	0.0000	2	(0.4041)	01/06/2025
600639.SH	12/24/2024	SDB3260123080	(1,400.00)	1.5381	(2,192.05)	(2,153.40)	0.0000	4.3300	(1,228.8659)	0.0000	0.5273	(1.4701)	0.0000	2	(0.9428)	01/06/2025
600639.SH	12/24/2024	SDB3260123080	(3,200.00)	1.5381	(5,010.40)	(4,922.07)	0.0000	4.3300	(1,228.8659)	0.0000	1.2053	(3.3603)	0.0000	2	(2.1550)	01/06/2025
600639.SH	12/24/2024	SDB3260123080	(3,100.00)	1.5381	(4,853.82)	(4,768.25)	0.0000	4.3300	(1,228.8659)	0.0000	1.1676	(3.2553)	0.0000	2	(2.0877)	01/06/2025
600639.SH	12/23/2024	SDB3260123080	(1,400.00)	1.5541	(2,192.05)	(2,175.74)	0.0000	4.3300	(1,228.8659)	0.0000	0.2637	(0.7427)	0.0000	1	(0.4790)	01/06/2025
600639.SH	12/23/2024	SDB3260123080	(600.00)	1.5541	(939.45)	(932.46)	0.0000	4.3300	(1,228.8659)	0.0000	0.1130	(0.3183)	0.0000	1	(0.2053)	01/06/2025
600639.SH	12/23/2024	SDB3260123080	(1,400.00)	1.5541	(2,192.05)	(2,175.74)	0.0000	4.3300	(1,228.8659)	0.0000	0.2637	(0.7427)	0.0000	1	(0.4790)	01/06/2025
600639.SH	12/23/2024	SDB3260123080	(3,200.00)	1.5541	(5,010.40)	(4,973.12)	0.0000	4.3300	(1,228.8659)	0.0000	0.6026	(1.6976)	0.0000	1	(1.0949)	01/06/2025
600639.SH	12/23/2024	SDB3260123080	(3,100.00)	1.5541	(4,853.82)	(4,817.71)	0.0000	4.3300	(1,228.8659)	0.0000	0.5838	(1.6445)	0.0000	1	(1.0607)	01/06/2025
600639.SH	12/20/2024	SDB3260123080	(1,400.00)	1.5456	(2,192.05)	(2,163.79)	0.0000	4.3300	(1,228.8659)	0.0000	0.7910	(2.2158)	0.0000	3	(1.4249)	01/06/2025
600639.SH	12/20/2024	SDB3260123080	(600.00)	1.5456	(939.45)	(927.34)	0.0000	4.3300	(1,228.8659)	0.0000	0.3390	(0.9496)	0.0000	3	(0.6107)	01/06/2025
600639.SH	12/20/2024	SDB3260123080	(1,400.00)	1.5456	(2,192.05)	(2,163.79)	0.0000	4.3300	(1,228.8659)	0.0000	0.7910	(2.2158)	0.0000	3	(1.4249)	01/06/2025
600639.SH	12/20/2024	SDB3260123080	(3,200.00)	1.5456	(5,010.40)	(4,945.80)	0.0000	4.3300	(1,228.8659)	0.0000	1.8079	(5.0648)	0.0000	3	(3.2568)	01/06/2025
600639.SH	12/20/2024	SDB3260123080	(3,100.00)	1.5456	(4,853.82)	(4,791.24)	0.0000	4.3300	(1,228.8659)	0.0000	1.7514	(4.9065)	0.0000	3	(3.1551)	01/06/2025
600639.SH	12/19/2024	SDB3260123080	(1,400.00)	1.5644	(2,192.05)	(2,190.10)	0.0000	4.5800	(1,228.8659)	0.0000	0.2789	(0.7476)	0.0000	1	(0.4687)	01/06/2025
600639.SH	12/19/2024	SDB3260123080	(600.00)	1.5644	(939.45)	(938.61)	0.0000	4.5800	(1,228.8659)	0.0000	0.1195	(0.3204)	0.0000	1	(0.2009)	01/06/2025
600639.SH	12/19/2024	SDB3260123080	(1,400.00)	1.5644	(2,192.05)	(2,190.10)	0.0000	4.5800	(1,228.8659)	0.0000	0.2789	(0.7476)	0.0000	1	(0.4687)	01/06/2025
600639.SH	12/19/2024	SDB3260123080	(3,200.00)	1.5644	(5,010.40)	(5,005.94)	0.0000	4.5800	(1,228.8659)	0.0000	0.6374	(1.7088)	0.0000	1	(1.0714)	01/06/2025
600639.SH	12/19/2024	SDB3260123080	(3,100.00)	1.5644	(4,853.82)	(4,849.50)	0.0000	4.5800	(1,228.8659)	0.0000	0.6175	(1.6554)	0.0000	1	(1.0379)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHANGHAI JINQIAO EXPORT PROCESSING ZONE DEVELOPMENT CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600639.SH	12/18/2024	SDB3260123080	(1,400.00)	1.5545	(2,192.05)	(2,176.26)	0.0000	4.5800	(1,228.8659)	0.0000	0.2789	(0.7429)	0.0000	1	(0.4640)	01/06/2025
600639.SH	12/18/2024	SDB3260123080	(600.00)	1.5545	(939.45)	(932.68)	0.0000	4.5800	(1,228.8659)	0.0000	0.1195	(0.3184)	0.0000	1	(0.1989)	01/06/2025
600639.SH	12/18/2024	SDB3260123080	(1,400.00)	1.5545	(2,192.05)	(2,176.26)	0.0000	4.5800	(1,228.8659)	0.0000	0.2789	(0.7429)	0.0000	1	(0.4640)	01/06/2025
600639.SH	12/18/2024	SDB3260123080	(3,200.00)	1.5545	(5,010.40)	(4,974.31)	0.0000	4.5800	(1,228.8659)	0.0000	0.6374	(1.6980)	0.0000	1	(1.0606)	01/06/2025
600639.SH	12/18/2024	SDB3260123080	(3,100.00)	1.5545	(4,853.82)	(4,818.86)	0.0000	4.5800	(1,228.8659)	0.0000	0.6175	(1.6449)	0.0000	1	(1.0274)	01/06/2025
600639.SH	12/17/2024	SDB3260123080	(1,400.00)	1.6171	(2,192.05)	(2,263.92)	0.0000	4.5800	(1,228.8659)	0.0000	0.2789	(0.7728)	0.0000	1	(0.4939)	01/06/2025
600639.SH	12/17/2024	SDB3260123080	(600.00)	1.6171	(939.45)	(970.25)	0.0000	4.5800	(1,228.8659)	0.0000	0.1195	(0.3312)	0.0000	1	(0.2117)	01/06/2025
600639.SH	12/17/2024	SDB3260123080	(1,400.00)	1.6171	(2,192.05)	(2,263.92)	0.0000	4.5800	(1,228.8659)	0.0000	0.2789	(0.7728)	0.0000	1	(0.4939)	01/06/2025
600639.SH	12/17/2024	SDB3260123080	(3,200.00)	1.6171	(5,010.40)	(5,174.68)	0.0000	4.5800	(1,228.8659)	0.0000	0.6374	(1.7664)	0.0000	1	(1.1290)	01/06/2025
600639.SH	12/17/2024	SDB3260123080	(3,100.00)	1.6171	(4,853.82)	(5,012.97)	0.0000	4.5800	(1,228.8659)	0.0000	0.6175	(1.7112)	0.0000	1	(1.0937)	01/06/2025
600639.SH	12/16/2024	SDB3260123080	(1,400.00)	1.5916	(2,192.05)	(2,228.30)	0.0000	4.5800	(1,228.8659)	0.0000	0.2789	(0.7606)	0.0000	1	(0.4818)	01/06/2025
600639.SH	12/16/2024	SDB3260123080	(600.00)	1.5916	(939.45)	(954.99)	0.0000	4.5800	(1,228.8659)	0.0000	0.1195	(0.3260)	0.0000	1	(0.2065)	01/06/2025
600639.SH	12/16/2024	SDB3260123080	(1,400.00)	1.5916	(2,192.05)	(2,228.30)	0.0000	4.5800	(1,228.8659)	0.0000	0.2789	(0.7606)	0.0000	1	(0.4818)	01/06/2025
600639.SH	12/16/2024	SDB3260123080	(3,200.00)	1.5916	(5,010.40)	(5,093.26)	0.0000	4.5800	(1,228.8659)	0.0000	0.6374	(1.7386)	0.0000	1	(1.1012)	01/06/2025
600639.SH	12/16/2024	SDB3260123080	(3,100.00)	1.5916	(4,853.82)	(4,934.10)	0.0000	4.5800	(1,228.8659)	0.0000	0.6175	(1.6843)	0.0000	1	(1.0667)	01/06/2025
600639.SH	12/13/2024	SDB3260123080	(1,400.00)	1.5682	(2,192.05)	(2,195.55)	0.0000	4.5800	(1,228.8659)	0.0000	0.8366	(2.2484)	0.0000	3	(1.4117)	01/06/2025
600639.SH	12/13/2024	SDB3260123080	(600.00)	1.5682	(939.45)	(940.95)	0.0000	4.5800	(1,228.8659)	0.0000	0.3586	(0.9636)	0.0000	3	(0.6050)	01/06/2025
600639.SH	12/13/2024	SDB3260123080	(1,400.00)	1.5682	(2,192.05)	(2,195.55)	0.0000	4.5800	(1,228.8659)	0.0000	0.8366	(2.2484)	0.0000	3	(1.4117)	01/06/2025
600639.SH	12/13/2024	SDB3260123080	(3,200.00)	1.5682	(5,010.40)	(5,018.39)	0.0000	4.5800	(1,228.8659)	0.0000	1.9123	(5.1391)	0.0000	3	(3.2268)	01/06/2025
600639.SH	12/13/2024	SDB3260123080	(3,100.00)	1.5682	(4,853.82)	(4,861.57)	0.0000	4.5800	(1,228.8659)	0.0000	1.8525	(4.9785)	0.0000	3	(3.1260)	01/06/2025
600639.SH	12/12/2024	SDB3260123080	(1,400.00)	1.5579	(2,192.05)	(2,181.11)	0.0000	4.5800	(1,228.8659)	0.0000	0.2789	(0.7445)	0.0000	1	(0.4656)	01/06/2025
600639.SH	12/12/2024	SDB3260123080	(600.00)	1.5579	(939.45)	(934.76)	0.0000	4.5800	(1,228.8659)	0.0000	0.1195	(0.3191)	0.0000	1	(0.1996)	01/06/2025
600639.SH	12/12/2024	SDB3260123080	(1,400.00)	1.5579	(2,192.05)	(2,181.11)	0.0000	4.5800	(1,228.8659)	0.0000	0.2789	(0.7445)	0.0000	1	(0.4656)	01/06/2025
600639.SH	12/12/2024	SDB3260123080	(3,200.00)	1.5579	(5,010.40)	(4,985.40)	0.0000	4.5800	(1,228.8659)	0.0000	0.6374	(1.7018)	0.0000	1	(1.0643)	01/06/2025
600639.SH	12/12/2024	SDB3260123080	(3,100.00)	1.5579	(4,853.82)	(4,829.60)	0.0000	4.5800	(1,228.8659)	0.0000	0.6175	(1.6486)	0.0000	1	(1.0311)	01/06/2025
600639.SH	12/11/2024	SDB3260123080	(1,400.00)	1.5833	(2,192.05)	(2,216.62)	0.0000	4.5800	(1,228.8659)	0.0000	0.2789	(0.7566)	0.0000	1	(0.4778)	01/06/2025
600639.SH	12/11/2024	SDB3260123080	(600.00)	1.5833	(939.45)	(949.98)	0.0000	4.5800	(1,228.8659)	0.0000	0.1195	(0.3243)	0.0000	1	(0.2048)	01/06/2025
600639.SH	12/11/2024	SDB3260123080	(1,400.00)	1.5833	(2,192.05)	(2,216.62)	0.0000	4.5800	(1,228.8659)	0.0000	0.2789	(0.7566)	0.0000	1	(0.4778)	01/06/2025
600639.SH	12/11/2024	SDB3260123080	(3,200.00)	1.5833	(5,010.40)	(5,066.57)	0.0000	4.5800	(1,228.8659)	0.0000	0.6374	(1.7295)	0.0000	1	(1.0920)	01/06/2025
600639.SH	12/11/2024	SDB3260123080	(3,100.00)	1.5833	(4,853.82)	(4,908.24)	0.0000	4.5800	(1,228.8659)	0.0000	0.6175	(1.6754)	0.0000	1	(1.0579)	01/06/2025
600639.SH	12/10/2024	SDB3260123080	(1,400.00)	1.5614	(2,192.05)	(2,185.94)	0.0000	4.5800	(1,228.8659)	0.0000	0.2789	(0.7462)	0.0000	1	(0.4673)	01/06/2025
600639.SH	12/10/2024	SDB3260123080	(600.00)	1.5614	(939.45)	(936.83)	0.0000	4.5800	(1,228.8659)	0.0000	0.1195	(0.3198)	0.0000	1	(0.2003)	01/06/2025
600639.SH	12/10/2024	SDB3260123080	(1,400.00)	1.5614	(2,192.05)	(2,185.94)	0.0000	4.5800	(1,228.8659)	0.0000	0.2789	(0.7462)	0.0000	1	(0.4673)	01/06/2025
600639.SH	12/10/2024	SDB3260123080	(3,200.00)	1.5614	(5,010.40)	(4,996.43)	0.0000	4.5800	(1,228.8659)	0.0000	0.6374	(1.7055)	0.0000	1	(1.0681)	01/06/2025
600639.SH	12/10/2024	SDB3260123080	(3,100.00)	1.5614	(4,853.82)	(4,840.29)	0.0000	4.5800	(1,228.8659)	0.0000	0.6175	(1.6522)	0.0000	1	(1.0347)	01/06/2025
600639.SH	12/09/2024	SDB3260123080	(1,400.00)	1.5539	(2,192.05)	(2,175.43)	0.0000	4.5800	(1,228.8659)	0.0000	0.2789	(0.7426)	0.0000	1	(0.4637)	01/06/2025
600639.SH	12/09/2024	SDB3260123080	(600.00)	1.5539	(939.45)	(932.33)	0.0000	4.5800	(1,228.8659)	0.0000	0.1195	(0.3183)	0.0000	1	(0.1987)	01/06/2025
600639.SH	12/09/2024	SDB3260123080	(1,400.00)	1.5539	(2,192.05)	(2,175.43)	0.0000	4.5800	(1,228.8659)	0.0000	0.2789	(0.7426)	0.0000	1	(0.4637)	01/06/2025
600639.SH	12/09/2024	SDB3260123080	(3,200.00)	1.5539	(5,010.40)	(4,972.41)	0.0000	4.5800	(1,228.8659)	0.0000	0.6374	(1.6973)	0.0000	1	(1.0599)	01/06/2025
600639.SH	12/09/2024	SDB3260123080	(3,100.00)	1.5539	(4,853.82)	(4,817.02)	0.0000	4.5800	(1,228.8659)	0.0000	0.6175	(1.6443)	0.0000	1	(1.0268)	01/06/2025
600639.SH	12/06/2024	SDB3260123080	(1,400.00)	1.5727	(2,192.05)	(2,201.79)	0.0000	4.5800	(1,228.8659)	0.0000	0.8366	(2.2548)	0.0000	3	(1.4181)	01/06/2025
600639.SH	12/06/2024	SDB3260123080	(600.00)	1.5727	(939.45)	(943.63)	0.0000	4.5800	(1,228.8659)	0.0000	0.3586	(0.9663)	0.0000	3	(0.6078)	01/06/2025
600639.SH	12/06/2024	SDB3260123080	(1,400.00)	1.5727	(2,192.05)	(2,201.79)	0.0000	4.5800	(1,228.8659)	0.0000	0.8366	(2.2548)	0.0000	3	(1.4181)	01/06/2025
600639.SH	12/06/2024	SDB3260123080	(3,200.00)	1.5727	(5,010.40)	(5,032.67)	0.0000	4.5800	(1,228.8659)	0.0000	1.9123	(5.1537)	0.0000	3	(3.2414)	01/06/2025
600639.SH	12/06/2024	SDB3260123080	(3,100.00)	1.5727	(4,853.82)	(4,875.40)	0.0000	4.5800	(1,228.8659)	0.0000	1.8525	(4.9927)	0.0000	3	(3.1401)	01/06/2025
600639.SH	12/05/2024	SDB3260123080	(1,400.00)	1.5769	(2,192.05)	(2,207.63)	0.0000	4.5800	(1,228.8659)	0.0000	0.2789	(0.7536)	0.0000	1	(0.4747)	01/06/2025
600639.SH	12/05/2024	SDB3260123080	(600.00)	1.5769	(939.45)	(946.13)	0.0000	4.5800	(1,228.8659)	0.0000	0.1195	(0.3230)	0.0000	1	(0.2034)	01/06/2025
600639.SH	12/05/2024	SDB3260123080	(1,400.00)	1.5769	(2,192.05)	(2,207.63)	0.0000	4.5800	(1,228.8659)	0.0000	0.2789	(0.7536)	0.0000	1	(0.4747)	01/06/2025
600639.SH	12/05/2024	SDB3260123080	(3,200.00)	1.5769	(5,010.40)	(5,046.01)	0.0000	4.5800	(1,228.8659)	0.0000	0.6374	(1.7225)	0.0000	1	(1.0850)	01/06/2025
600639.SH	12/05/2024	SDB3260123080	(3,100.00)	1.5769	(4,853.82)	(4,888.32)	0.0000	4.5800	(1,228.8659)	0.0000	0.6175	(1.6686)	0.0000	1	(1.0511)	01/06/2025

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHANGHAI JINQIAO EXPORT PROCESSING ZONE DEVELOPMENT CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600639.SH	12/04/2024	SDB3260123080	(1,400.00)	1.5658	(2,192.05)	(2,192.05)	0.0000	4.5800	(1,228.8659)	0.0000	0.2789	(0.7483)	0.0000	1	(0.4694)	01/06/2025
600639.SH	12/04/2024	SDB3260123080	(600.00)	1.5658	(939.45)	(939.45)	0.0000	4.5800	(1,228.8659)	0.0000	0.1195	(0.3207)	0.0000	1	(0.2012)	01/06/2025
600639.SH	12/04/2024	SDB3260123080	(1,400.00)	1.5658	(2,192.05)	(2,192.05)	0.0000	4.5800	(1,228.8659)	0.0000	0.2789	(0.7483)	0.0000	1	(0.4694)	01/06/2025
600639.SH	12/04/2024	SDB3260123080	(3,200.00)	1.5658	(5,010.40)	(5,010.40)	0.0000	4.5800	(1,228.8659)	0.0000	0.6374	(1.7103)	0.0000	1	(1.0729)	01/06/2025
600639.SH	12/04/2024	SDB3260123080	(3,100.00)	1.5658	(4,853.82)	(4,853.82)	0.0000	4.5800	(1,228.8659)	0.0000	0.6175	(1.6569)	0.0000	1	(1.0393)	01/06/2025
TOTAL SHANGHAI JINQIAO EXPORT PROCESSING ZONE DEVELOPMENT CO., LTD CMN CLASS A SERIES NORTHBOUND											61.9703	(169.8887)	0.0000		(107.9184)	

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066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHANGHAI JUNSHI BIOSCIENCES CO., LTD. CMN CLASS A SERIES NORTHBOUND																
688180.SH	01/03/2025	SDB3263530590	(700.00)	3.8320	(2,678.10)	(2,682.40)	0.0000	4.3300	(1,811.6045)	0.0000	0.9663	(4.0495)	0.0000	3	(3.0832)	01/06/2025
688180.SH	01/03/2025	SDB3263530590	(800.00)	3.8320	(3,312.86)	(3,065.60)	0.0000	4.3300	(1,811.6045)	0.0000	1.1954	(4.6280)	0.0000	3	(3.4327)	01/06/2025
688180.SH	01/03/2025	SDB3263530590	(3,348.00)	3.8320	(13,941.38)	(12,829.53)	0.0000	4.3300	(1,811.6045)	0.0000	5.0305	(19.3684)	0.0000	3	(14.3379)	01/06/2025
688180.SH	01/03/2025	SDB3263530590	(7,252.00)	3.8320	(30,360.77)	(27,789.66)	0.0000	4.3300	(1,811.6045)	0.0000	10.9552	(41.9532)	0.0000	3	(30.9980)	01/06/2025
688180.SH	01/03/2025	SDB3263530590	(300.00)	3.8320	(1,281.29)	(1,149.60)	0.0000	4.3300	(1,811.6045)	0.0000	0.4623	(1.7355)	0.0000	3	(1.2732)	01/06/2025
688180.SH	01/03/2025	SDB3263530590	(1,000.00)	3.8320	(4,222.09)	(3,832.00)	0.0000	4.3300	(1,811.6045)	0.0000	1.5235	(5.7851)	0.0000	3	(4.2616)	01/06/2025
688180.SH	01/03/2025	SDB3263530590	(7,800.00)	3.8320	(32,866.49)	(29,889.59)	0.0000	4.3300	(1,811.6045)	0.0000	11.8593	(45.1234)	0.0000	3	(33.2641)	01/06/2025
688180.SH	01/03/2025	SDB3263530590	(16,489.00)	3.8320	(71,106.06)	(63,185.83)	0.0000	4.3300	(1,811.6045)	0.0000	25.6574	(95.3898)	0.0000	3	(69.7323)	01/06/2025
688180.SH	01/03/2025	SDB3263530590	(8,511.00)	3.8320	(36,472.98)	(32,614.14)	0.0000	4.3300	(1,811.6045)	0.0000	13.1607	(49.2366)	0.0000	3	(36.0759)	01/06/2025
688180.SH	01/03/2025	SDB3263530590	(6,763.00)	3.8320	(29,502.84)	(25,915.81)	0.0000	4.3300	(1,811.6045)	0.0000	10.6456	(39.1243)	0.0000	3	(28.4787)	01/06/2025
688180.SH	01/03/2025	SDB3263530590	(2,737.00)	3.8320	(11,968.28)	(10,488.18)	0.0000	4.3300	(1,811.6045)	0.0000	4.3186	(15.8337)	0.0000	3	(11.5151)	01/06/2025
688180.SH	01/03/2025	SDB3263530590	(234.00)	3.8320	(1,039.33)	(896.69)	0.0000	4.3300	(1,811.6045)	0.0000	0.3750	(1.3537)	0.0000	3	(0.9787)	01/06/2025
688180.SH	01/03/2025	SDB3263530590	(13,866.00)	3.8320	(61,476.94)	(53,134.50)	0.0000	4.3300	(1,811.6045)	0.0000	22.1829	(80.2156)	0.0000	3	(58.0327)	01/06/2025
688180.SH	01/02/2025	SDB3263530590	(800.00)	3.8598	(3,312.86)	(3,087.86)	0.0000	4.3300	(1,811.4688)	0.0000	0.3985	(1.5538)	0.0000	1	(1.1553)	01/06/2025
688180.SH	01/02/2025	SDB3263530590	(3,348.00)	3.8598	(13,941.38)	(12,922.68)	0.0000	4.3300	(1,811.4688)	0.0000	1.6768	(6.5025)	0.0000	1	(4.8257)	01/06/2025
688180.SH	01/02/2025	SDB3263530590	(7,252.00)	3.8598	(30,360.77)	(27,991.41)	0.0000	4.3300	(1,811.4688)	0.0000	3.6517	(14.0849)	0.0000	1	(10.4332)	01/06/2025
688180.SH	01/02/2025	SDB3263530590	(300.00)	3.8598	(1,281.29)	(1,157.95)	0.0000	4.3300	(1,811.4688)	0.0000	0.1541	(0.5827)	0.0000	1	(0.4286)	01/06/2025
688180.SH	01/02/2025	SDB3263530590	(1,000.00)	3.8598	(4,222.09)	(3,859.82)	0.0000	4.3300	(1,811.4688)	0.0000	0.5078	(1.9422)	0.0000	1	(1.4344)	01/06/2025
688180.SH	01/02/2025	SDB3263530590	(7,800.00)	3.8598	(32,866.49)	(30,106.60)	0.0000	4.3300	(1,811.4688)	0.0000	3.9531	(15.1492)	0.0000	1	(11.1961)	01/06/2025
688180.SH	01/02/2025	SDB3263530590	(16,489.00)	3.8598	(71,106.06)	(63,644.57)	0.0000	4.3300	(1,811.4688)	0.0000	8.5525	(32.0250)	0.0000	1	(23.4726)	01/06/2025
688180.SH	01/02/2025	SDB3263530590	(8,511.00)	3.8598	(36,472.98)	(32,850.93)	0.0000	4.3300	(1,811.4688)	0.0000	4.3869	(16.5301)	0.0000	1	(12.1432)	01/06/2025
688180.SH	01/02/2025	SDB3263530590	(6,763.00)	3.8598	(29,502.84)	(26,103.96)	0.0000	4.3300	(1,811.4688)	0.0000	3.5485	(13.1351)	0.0000	1	(9.5866)	01/06/2025
688180.SH	01/02/2025	SDB3263530590	(2,737.00)	3.8598	(11,968.28)	(10,564.33)	0.0000	4.3300	(1,811.4688)	0.0000	1.4395	(5.3158)	0.0000	1	(3.8763)	01/06/2025
688180.SH	01/02/2025	SDB3263530590	(234.00)	3.8598	(1,039.33)	(903.20)	0.0000	4.3300	(1,811.4688)	0.0000	0.1250	(0.4545)	0.0000	1	(0.3295)	01/06/2025
688180.SH	01/02/2025	SDB3263530590	(13,866.00)	3.8598	(61,476.94)	(53,520.26)	0.0000	4.3300	(1,811.4688)	0.0000	7.3943	(26.9306)	0.0000	1	(19.5363)	01/06/2025
688180.SH	12/31/2024	SDB3263530590	(800.00)	3.9677	(3,312.86)	(3,174.13)	0.0000	4.3300	(1,811.4688)	0.0000	0.7969	(3.1944)	0.0000	2	(2.3974)	01/06/2025
688180.SH	12/31/2024	SDB3263530590	(3,348.00)	3.9677	(13,941.38)	(13,283.73)	0.0000	4.3300	(1,811.4688)	0.0000	3.3537	(13.3684)	0.0000	2	(10.0147)	01/06/2025
688180.SH	12/31/2024	SDB3263530590	(7,252.00)	3.9677	(30,360.77)	(28,773.48)	0.0000	4.3300	(1,811.4688)	0.0000	7.3035	(28.9568)	0.0000	2	(21.6534)	01/06/2025
688180.SH	12/31/2024	SDB3263530590	(300.00)	3.9677	(1,281.29)	(1,190.30)	0.0000	4.3300	(1,811.4688)	0.0000	0.3082	(1.1979)	0.0000	2	(0.8897)	01/06/2025
688180.SH	12/31/2024	SDB3263530590	(1,000.00)	3.9677	(4,222.09)	(3,967.66)	0.0000	4.3300	(1,811.4688)	0.0000	1.0156	(3.9929)	0.0000	2	(2.9773)	01/06/2025
688180.SH	12/31/2024	SDB3263530590	(7,800.00)	3.9677	(32,866.49)	(30,947.76)	0.0000	4.3300	(1,811.4688)	0.0000	7.9062	(31.1449)	0.0000	2	(23.2387)	01/06/2025
688180.SH	12/31/2024	SDB3263530590	(16,489.00)	3.9677	(71,106.06)	(65,422.78)	0.0000	4.3300	(1,811.4688)	0.0000	17.1050	(65.8396)	0.0000	2	(48.7347)	01/06/2025
688180.SH	12/31/2024	SDB3263530590	(8,511.00)	3.9677	(36,472.98)	(33,768.77)	0.0000	4.3300	(1,811.4688)	0.0000	8.7738	(33.9839)	0.0000	2	(25.2102)	01/06/2025
688180.SH	12/31/2024	SDB3263530590	(6,763.00)	3.9677	(29,502.84)	(26,833.30)	0.0000	4.3300	(1,811.4688)	0.0000	7.0971	(27.0043)	0.0000	2	(19.9072)	01/06/2025
688180.SH	12/31/2024	SDB3263530590	(2,737.00)	3.9677	(11,968.28)	(10,859.49)	0.0000	4.3300	(1,811.4688)	0.0000	2.8790	(10.9287)	0.0000	2	(8.0496)	01/06/2025
688180.SH	12/31/2024	SDB3263530590	(234.00)	3.9677	(1,039.33)	(928.43)	0.0000	4.3300	(1,811.4688)	0.0000	0.2500	(0.9343)	0.0000	2	(0.6843)	01/06/2025
688180.SH	12/31/2024	SDB3263530590	(13,866.00)	3.9677	(61,476.94)	(55,015.60)	0.0000	4.3300	(1,811.4688)	0.0000	14.7886	(55.3661)	0.0000	2	(40.5775)	01/06/2025
688180.SH	12/30/2024	SDB3263530590	(800.00)	3.9259	(3,312.86)	(3,140.71)	0.0000	4.3300	(1,811.4688)	0.0000	0.3985	(1.5804)	0.0000	1	(1.1819)	01/06/2025
688180.SH	12/30/2024	SDB3263530590	(3,348.00)	3.9259	(13,941.38)	(13,143.88)	0.0000	4.3300	(1,811.4688)	0.0000	1.6768	(6.6138)	0.0000	1	(4.9370)	01/06/2025
688180.SH	12/30/2024	SDB3263530590	(7,252.00)	3.9259	(30,360.77)	(28,470.55)	0.0000	4.3300	(1,811.4688)	0.0000	3.6517	(14.3260)	0.0000	1	(10.6743)	01/06/2025
688180.SH	12/30/2024	SDB3263530590	(300.00)	3.9259	(1,281.29)	(1,177.77)	0.0000	4.3300	(1,811.4688)	0.0000	0.1541	(0.5926)	0.0000	1	(0.4385)	01/06/2025
688180.SH	12/30/2024	SDB3263530590	(1,000.00)	3.9259	(4,222.09)	(3,925.89)	0.0000	4.3300	(1,811.4688)	0.0000	0.5078	(1.9755)	0.0000	1	(1.4676)	01/06/2025
688180.SH	12/30/2024	SDB3263530590	(7,800.00)	3.9259	(32,866.49)	(30,621.94)	0.0000	4.3300	(1,811.4688)	0.0000	3.9531	(15.4085)	0.0000	1	(11.4554)	01/06/2025
688180.SH	12/30/2024	SDB3263530590	(16,489.00)	3.9259	(71,106.06)	(64,734.00)	0.0000	4.3300	(1,811.4688)	0.0000	8.5525	(32.5732)	0.0000	1	(24.0207)	01/06/2025
688180.SH	12/30/2024	SDB3263530590	(8,511.00)	3.9259	(36,472.98)	(33,413.25)	0.0000	4.3300	(1,811.4688)	0.0000	4.3869	(16.8131)	0.0000	1	(12.4262)	01/06/2025
688180.SH	12/30/2024	SDB3263530590	(6,763.00)	3.9259	(29,502.84)	(26,550.79)	0.0000	4.3300	(1,811.4688)	0.0000	3.5485	(13.3600)	0.0000	1	(9.8114)	01/06/2025
688180.SH	12/30/2024	SDB3263530590	(2,737.00)	3.9259	(11,968.28)	(10,745.16)	0.0000	4.3300	(1,811.4688)	0.0000	1.4395	(5.4068)	0.0000	1	(3.9673)	01/06/2025
688180.SH	12/30/2024	SDB3263530590	(234.00)	3.9259	(1,039.33)	(918.66)	0.0000	4.3300	(1,811.4688)	0.0000	0.1250	(0.4623)	0.0000	1	(0.3372)	01/06/2025
688180.SH	12/30/2024	SDB3263530590	(13,866.00)	3.9259	(61,476.94)	(54,436.39)	0.0000	4.3300	(1,811.4688)	0.0000	7.3943	(27.3916)	0.0000	1	(19.9973)	01/06/2025
688180.SH	12/27/2024	SDB3263530590	(800.00)	4.0175	(3,312.86)	(3,214.01)	0.0000	4.3300	(1,811.4688)	0.0000	1.1954	(4.8517)	0.0000	3	(3.6563)	01/06/2025

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Short (Cont.)																
SHANGHAI JUNSHI BIOSCIENCES CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
688180.SH	12/27/2024	SDB3263530590	(3,348.00)	4.0175	(13,941.38)	(13,450.64)	0.0000	4.3300	(1,811.4688)	0.0000	5.0305	(20.3045)	0.0000	3	(15.2740)	01/06/2025
688180.SH	12/27/2024	SDB3263530590	(7,252.00)	4.0175	(30,360.77)	(29,135.02)	0.0000	4.3300	(1,811.4688)	0.0000	10.9552	(43.9810)	0.0000	3	(33.0258)	01/06/2025
688180.SH	12/27/2024	SDB3263530590	(300.00)	4.0175	(1,281.29)	(1,205.25)	0.0000	4.3300	(1,811.4688)	0.0000	0.4623	(1.8194)	0.0000	3	(1.3571)	01/06/2025
688180.SH	12/27/2024	SDB3263530590	(1,000.00)	4.0175	(4,222.09)	(4,017.51)	0.0000	4.3300	(1,811.4688)	0.0000	1.5235	(6.0647)	0.0000	3	(4.5412)	01/06/2025
688180.SH	12/27/2024	SDB3263530590	(7,800.00)	4.0175	(32,866.49)	(31,336.62)	0.0000	4.3300	(1,811.4688)	0.0000	11.8593	(47.3044)	0.0000	3	(35.4451)	01/06/2025
688180.SH	12/27/2024	SDB3263530590	(16,489.00)	4.0175	(71,106.06)	(66,244.80)	0.0000	4.3300	(1,811.4688)	0.0000	25.6574	(100.0003)	0.0000	3	(74.3429)	01/06/2025
688180.SH	12/27/2024	SDB3263530590	(8,511.00)	4.0175	(36,472.98)	(34,193.07)	0.0000	4.3300	(1,811.4688)	0.0000	13.1607	(51.6164)	0.0000	3	(38.4557)	01/06/2025
688180.SH	12/27/2024	SDB3263530590	(6,763.00)	4.0175	(29,502.84)	(27,170.45)	0.0000	4.3300	(1,811.4688)	0.0000	10.6456	(41.0154)	0.0000	3	(30.3697)	01/06/2025
688180.SH	12/27/2024	SDB3263530590	(2,737.00)	4.0175	(11,968.28)	(10,995.94)	0.0000	4.3300	(1,811.4688)	0.0000	4.3186	(16.5990)	0.0000	3	(12.2804)	01/06/2025
688180.SH	12/27/2024	SDB3263530590	(234.00)	4.0175	(1,039.33)	(940.10)	0.0000	4.3300	(1,811.4688)	0.0000	0.3750	(1.4191)	0.0000	3	(1.0441)	01/06/2025
688180.SH	12/27/2024	SDB3263530590	(13,866.00)	4.0175	(61,476.94)	(55,706.86)	0.0000	4.3300	(1,811.4688)	0.0000	22.1829	(84.0927)	0.0000	3	(61.9098)	01/06/2025
688180.SH	12/26/2024	SDB3263530590	(800.00)	4.1195	(3,312.86)	(3,295.60)	0.0000	4.3300	(1,811.4688)	0.0000	0.3985	(1.6583)	0.0000	1	(1.2598)	01/06/2025
688180.SH	12/26/2024	SDB3263530590	(3,348.00)	4.1195	(13,941.38)	(13,792.08)	0.0000	4.3300	(1,811.4688)	0.0000	1.6768	(6.9400)	0.0000	1	(5.2631)	01/06/2025
688180.SH	12/26/2024	SDB3263530590	(7,252.00)	4.1195	(30,360.77)	(29,874.59)	0.0000	4.3300	(1,811.4688)	0.0000	3.6517	(15.0325)	0.0000	1	(11.3807)	01/06/2025
688180.SH	12/26/2024	SDB3263530590	(300.00)	4.1195	(1,281.29)	(1,235.85)	0.0000	4.3300	(1,811.4688)	0.0000	0.1541	(0.6219)	0.0000	1	(0.4678)	01/06/2025
688180.SH	12/26/2024	SDB3263530590	(1,000.00)	4.1195	(4,222.09)	(4,119.50)	0.0000	4.3300	(1,811.4688)	0.0000	0.5078	(2.0729)	0.0000	1	(1.5650)	01/06/2025
688180.SH	12/26/2024	SDB3263530590	(7,800.00)	4.1195	(32,866.49)	(32,132.08)	0.0000	4.3300	(1,811.4688)	0.0000	3.9531	(16.1684)	0.0000	1	(12.2153)	01/06/2025
688180.SH	12/26/2024	SDB3263530590	(16,489.00)	4.1195	(71,106.06)	(67,926.39)	0.0000	4.3300	(1,811.4688)	0.0000	8.5525	(34.1796)	0.0000	1	(25.6271)	01/06/2025
688180.SH	12/26/2024	SDB3263530590	(8,511.00)	4.1195	(36,472.98)	(35,061.04)	0.0000	4.3300	(1,811.4688)	0.0000	4.3869	(17.6422)	0.0000	1	(13.2553)	01/06/2025
688180.SH	12/26/2024	SDB3263530590	(6,763.00)	4.1195	(29,502.84)	(27,860.16)	0.0000	4.3300	(1,811.4688)	0.0000	3.5485	(14.0188)	0.0000	1	(10.4703)	01/06/2025
688180.SH	12/26/2024	SDB3263530590	(2,737.00)	4.1195	(11,968.28)	(11,275.06)	0.0000	4.3300	(1,811.4688)	0.0000	1.4395	(5.6735)	0.0000	1	(4.2339)	01/06/2025
688180.SH	12/26/2024	SDB3263530590	(234.00)	4.1195	(1,039.33)	(963.96)	0.0000	4.3300	(1,811.4688)	0.0000	0.1250	(0.4851)	0.0000	1	(0.3600)	01/06/2025
688180.SH	12/26/2024	SDB3263530590	(13,866.00)	4.1195	(61,476.94)	(57,120.95)	0.0000	4.3300	(1,811.4688)	0.0000	7.3943	(28.7424)	0.0000	1	(21.3481)	01/06/2025
688180.SH	12/24/2024	SDB3263530590	(800.00)	4.1195	(3,312.86)	(3,295.60)	0.0000	4.3300	(1,811.4688)	0.0000	0.7969	(3.3166)	0.0000	2	(2.5197)	01/06/2025
688180.SH	12/24/2024	SDB3263530590	(3,348.00)	4.1195	(13,941.38)	(13,792.08)	0.0000	4.3300	(1,811.4688)	0.0000	3.3537	(13.8800)	0.0000	2	(10.5263)	01/06/2025
688180.SH	12/24/2024	SDB3263530590	(7,252.00)	4.1195	(30,360.77)	(29,874.59)	0.0000	4.3300	(1,811.4688)	0.0000	7.3035	(30.0649)	0.0000	2	(22.7615)	01/06/2025
688180.SH	12/24/2024	SDB3263530590	(300.00)	4.1195	(1,281.29)	(1,235.85)	0.0000	4.3300	(1,811.4688)	0.0000	0.3082	(1.2437)	0.0000	2	(0.9355)	01/06/2025
688180.SH	12/24/2024	SDB3263530590	(1,000.00)	4.1195	(4,222.09)	(4,119.50)	0.0000	4.3300	(1,811.4688)	0.0000	1.0156	(4.1457)	0.0000	2	(3.1301)	01/06/2025
688180.SH	12/24/2024	SDB3263530590	(7,800.00)	4.1195	(32,866.49)	(32,132.08)	0.0000	4.3300	(1,811.4688)	0.0000	7.9062	(32.3368)	0.0000	2	(24.4306)	01/06/2025
688180.SH	12/24/2024	SDB3263530590	(16,489.00)	4.1195	(71,106.06)	(67,926.39)	0.0000	4.3300	(1,811.4688)	0.0000	17.1050	(68.3592)	0.0000	2	(51.2542)	01/06/2025
688180.SH	12/24/2024	SDB3263530590	(8,511.00)	4.1195	(36,472.98)	(35,061.04)	0.0000	4.3300	(1,811.4688)	0.0000	8.7738	(35.2844)	0.0000	2	(26.5107)	01/06/2025
688180.SH	12/24/2024	SDB3263530590	(6,763.00)	4.1195	(29,502.84)	(27,860.16)	0.0000	4.3300	(1,811.4688)	0.0000	7.0971	(28.0377)	0.0000	2	(20.9406)	01/06/2025
688180.SH	12/24/2024	SDB3263530590	(2,737.00)	4.1195	(11,968.28)	(11,275.06)	0.0000	4.3300	(1,811.4688)	0.0000	2.8790	(11.3469)	0.0000	2	(8.4679)	01/06/2025
688180.SH	12/24/2024	SDB3263530590	(234.00)	4.1195	(1,039.33)	(963.96)	0.0000	4.3300	(1,811.4688)	0.0000	0.2500	(0.9701)	0.0000	2	(0.7201)	01/06/2025
688180.SH	12/24/2024	SDB3263530590	(13,866.00)	4.1195	(61,476.94)	(57,120.95)	0.0000	4.3300	(1,811.4688)	0.0000	14.7886	(57.4849)	0.0000	2	(42.6963)	01/06/2025
688180.SH	12/23/2024	SDB3263530590	(800.00)	4.1109	(3,312.86)	(3,288.71)	0.0000	4.3300	(1,811.4688)	0.0000	0.3985	(1.6548)	0.0000	1	(1.2564)	01/06/2025
688180.SH	12/23/2024	SDB3263530590	(3,348.00)	4.1109	(13,941.38)	(13,763.25)	0.0000	4.3300	(1,811.4688)	0.0000	1.6768	(6.9255)	0.0000	1	(5.2486)	01/06/2025
688180.SH	12/23/2024	SDB3263530590	(7,252.00)	4.1109	(30,360.77)	(29,812.15)	0.0000	4.3300	(1,811.4688)	0.0000	3.6517	(15.0010)	0.0000	1	(11.3493)	01/06/2025
688180.SH	12/23/2024	SDB3263530590	(300.00)	4.1109	(1,281.29)	(1,233.27)	0.0000	4.3300	(1,811.4688)	0.0000	0.1541	(0.6206)	0.0000	1	(0.4665)	01/06/2025
688180.SH	12/23/2024	SDB3263530590	(1,000.00)	4.1109	(4,222.09)	(4,110.89)	0.0000	4.3300	(1,811.4688)	0.0000	0.5078	(2.0685)	0.0000	1	(1.5607)	01/06/2025
688180.SH	12/23/2024	SDB3263530590	(7,800.00)	4.1109	(32,866.49)	(32,064.91)	0.0000	4.3300	(1,811.4688)	0.0000	3.9531	(16.1346)	0.0000	1	(12.1815)	01/06/2025
688180.SH	12/23/2024	SDB3263530590	(16,489.00)	4.1109	(71,106.06)	(67,784.40)	0.0000	4.3300	(1,811.4688)	0.0000	8.5525	(34.1081)	0.0000	1	(25.5557)	01/06/2025
688180.SH	12/23/2024	SDB3263530590	(8,511.00)	4.1109	(36,472.98)	(34,987.75)	0.0000	4.3300	(1,811.4688)	0.0000	4.3869	(17.6053)	0.0000	1	(13.2184)	01/06/2025
688180.SH	12/23/2024	SDB3263530590	(6,763.00)	4.1109	(29,502.84)	(27,801.92)	0.0000	4.3300	(1,811.4688)	0.0000	3.5485	(13.9895)	0.0000	1	(10.4410)	01/06/2025
688180.SH	12/23/2024	SDB3263530590	(2,737.00)	4.1109	(11,968.28)	(11,251.49)	0.0000	4.3300	(1,811.4688)	0.0000	1.4395	(5.6616)	0.0000	1	(4.2221)	01/06/2025
688180.SH	12/23/2024	SDB3263530590	(234.00)	4.1109	(1,039.33)	(961.95)	0.0000	4.3300	(1,811.4688)	0.0000	0.1250	(0.4840)	0.0000	1	(0.3590)	01/06/2025
688180.SH	12/23/2024	SDB3263530590	(13,866.00)	4.1109	(61,476.94)	(57,001.55)	0.0000	4.3300	(1,811.4688)	0.0000	7.3943	(28.6824)	0.0000	1	(21.2881)	01/06/2025
688180.SH	12/20/2024	SDB3263530590	(800.00)	4.1279	(3,312.86)	(3,302.32)	0.0000	4.3300	(1,811.4688)	0.0000	1.1954	(4.9850)	0.0000	3	(3.7896)	01/06/2025
688180.SH	12/20/2024	SDB3263530590	(3,348.00)	4.1279	(13,941.38)	(13,820.20)	0.0000	4.3300	(1,811.4688)	0.0000	5.0305	(20.8624)	0.0000	3	(15.8319)	01/06/2025
688180.SH	12/20/2024	SDB3263530590	(7,252.00)	4.1279	(30,360.77)	(29,935.50)	0.0000	4.3300	(1,811.4688)	0.0000	10.9552	(45.1894)	0.0000	3	(34.2342)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHANGHAI JUNSHI BIOSCIENCES CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
688180.SH	12/20/2024	SDB3263530590	(300.00)	4.1279	(1,281.29)	(1,238.37)	0.0000	4.3300	(1,811.4688)	0.0000	0.4623	(1.8694)	0.0000	3	(1.4071)	01/06/2025
688180.SH	12/20/2024	SDB3263530590	(1,000.00)	4.1279	(4,222.09)	(4,127.90)	0.0000	4.3300	(1,811.4688)	0.0000	1.5235	(6.2313)	0.0000	3	(4.7078)	01/06/2025
688180.SH	12/20/2024	SDB3263530590	(7,800.00)	4.1279	(32,866.49)	(32,197.59)	0.0000	4.3300	(1,811.4688)	0.0000	11.8593	(48.6041)	0.0000	3	(36.7448)	01/06/2025
688180.SH	12/20/2024	SDB3263530590	(16,489.00)	4.1279	(71,106.06)	(68,064.88)	0.0000	4.3300	(1,811.4688)	0.0000	25.6574	(102.7478)	0.0000	3	(77.0904)	01/06/2025
688180.SH	12/20/2024	SDB3263530590	(8,511.00)	4.1279	(36,472.98)	(35,132.52)	0.0000	4.3300	(1,811.4688)	0.0000	13.1607	(53.0346)	0.0000	3	(39.8739)	01/06/2025
688180.SH	12/20/2024	SDB3263530590	(6,763.00)	4.1279	(29,502.84)	(27,916.96)	0.0000	4.3300	(1,811.4688)	0.0000	10.6456	(42.1423)	0.0000	3	(31.4966)	01/06/2025
688180.SH	12/20/2024	SDB3263530590	(2,737.00)	4.1279	(11,968.28)	(11,298.05)	0.0000	4.3300	(1,811.4688)	0.0000	4.3186	(17.0551)	0.0000	3	(12.7365)	01/06/2025
688180.SH	12/20/2024	SDB3263530590	(234.00)	4.1279	(1,039.33)	(965.93)	0.0000	4.3300	(1,811.4688)	0.0000	0.3750	(1.4581)	0.0000	3	(1.0831)	01/06/2025
688180.SH	12/20/2024	SDB3263530590	(13,866.00)	4.1279	(61,476.94)	(57,237.41)	0.0000	4.3300	(1,811.4688)	0.0000	22.1829	(86.4031)	0.0000	3	(64.2202)	01/06/2025
688180.SH	12/19/2024	SDB3263530590	(3,348.00)	4.1606	(13,941.38)	(13,929.81)	0.0000	4.5800	(1,811.6032)	0.0000	1.7737	(7.0098)	0.0000	1	(5.2361)	01/06/2025
688180.SH	12/19/2024	SDB3263530590	(7,252.00)	4.1606	(30,360.77)	(30,172.93)	0.0000	4.5800	(1,811.6032)	0.0000	3.8626	(15.1837)	0.0000	1	(11.3211)	01/06/2025
688180.SH	12/19/2024	SDB3263530590	(300.00)	4.1606	(1,281.29)	(1,248.19)	0.0000	4.5800	(1,811.6032)	0.0000	0.1630	(0.6281)	0.0000	1	(0.4651)	01/06/2025
688180.SH	12/19/2024	SDB3263530590	(1,000.00)	4.1606	(4,222.09)	(4,160.64)	0.0000	4.5800	(1,811.6032)	0.0000	0.5371	(2.0937)	0.0000	1	(1.5566)	01/06/2025
688180.SH	12/19/2024	SDB3263530590	(7,800.00)	4.1606	(32,866.49)	(32,452.95)	0.0000	4.5800	(1,811.6032)	0.0000	4.1813	(16.3311)	0.0000	1	(12.1497)	01/06/2025
688180.SH	12/19/2024	SDB3263530590	(16,489.00)	4.1606	(71,106.06)	(68,604.71)	0.0000	4.5800	(1,811.6032)	0.0000	9.0463	(34.5235)	0.0000	1	(25.4772)	01/06/2025
688180.SH	12/19/2024	SDB3263530590	(8,511.00)	4.1606	(36,472.98)	(35,411.16)	0.0000	4.5800	(1,811.6032)	0.0000	4.6402	(17.8197)	0.0000	1	(13.1795)	01/06/2025
688180.SH	12/19/2024	SDB3263530590	(6,763.00)	4.1606	(29,502.84)	(28,138.37)	0.0000	4.5800	(1,811.6032)	0.0000	3.7534	(14.1599)	0.0000	1	(10.4065)	01/06/2025
688180.SH	12/19/2024	SDB3263530590	(2,737.00)	4.1606	(11,968.28)	(11,387.66)	0.0000	4.5800	(1,811.6032)	0.0000	1.5226	(5.7305)	0.0000	1	(4.2079)	01/06/2025
688180.SH	12/19/2024	SDB3263530590	(234.00)	4.1606	(1,039.33)	(973.59)	0.0000	4.5800	(1,811.6032)	0.0000	0.1322	(0.4899)	0.0000	1	(0.3577)	01/06/2025
688180.SH	12/19/2024	SDB3263530590	(13,866.00)	4.1606	(61,476.94)	(57,691.36)	0.0000	4.5800	(1,811.6032)	0.0000	7.8212	(29.0316)	0.0000	1	(21.2104)	01/06/2025
688180.SH	12/18/2024	SDB3263530590	(300.00)	4.2477	(1,281.29)	(1,274.31)	0.0000	4.5800	(1,827.5129)	0.0000	0.1630	(0.6469)	0.0000	1	(0.4839)	01/06/2025
688180.SH	12/18/2024	SDB3263530590	(1,000.00)	4.2477	(4,222.09)	(4,247.70)	0.0000	4.5800	(1,827.5129)	0.0000	0.5371	(2.1563)	0.0000	1	(1.6192)	01/06/2025
688180.SH	12/18/2024	SDB3263530590	(7,800.00)	4.2477	(32,866.49)	(33,132.06)	0.0000	4.5800	(1,827.5129)	0.0000	4.1813	(16.8192)	0.0000	1	(12.6379)	01/06/2025
688180.SH	12/18/2024	SDB3263530590	(16,489.00)	4.2477	(71,106.06)	(70,040.33)	0.0000	4.5800	(1,827.5129)	0.0000	9.0463	(35.5554)	0.0000	1	(26.5092)	01/06/2025
688180.SH	12/18/2024	SDB3263530590	(8,511.00)	4.2477	(36,472.98)	(36,152.17)	0.0000	4.5800	(1,827.5129)	0.0000	4.6402	(18.3524)	0.0000	1	(13.7122)	01/06/2025
688180.SH	12/18/2024	SDB3263530590	(6,763.00)	4.2477	(29,502.84)	(28,727.20)	0.0000	4.5800	(1,827.5129)	0.0000	3.7534	(14.5831)	0.0000	1	(10.8297)	01/06/2025
688180.SH	12/18/2024	SDB3263530590	(2,737.00)	4.2477	(11,968.28)	(11,625.95)	0.0000	4.5800	(1,827.5129)	0.0000	1.5226	(5.9018)	0.0000	1	(4.3792)	01/06/2025
688180.SH	12/18/2024	SDB3263530590	(234.00)	4.2477	(1,039.33)	(993.96)	0.0000	4.5800	(1,827.5129)	0.0000	0.1322	(0.5046)	0.0000	1	(0.3724)	01/06/2025
688180.SH	12/18/2024	SDB3263530590	(13,866.00)	4.2477	(61,476.94)	(58,898.61)	0.0000	4.5800	(1,827.5129)	0.0000	7.8212	(29.8994)	0.0000	1	(22.0782)	01/06/2025
688180.SH	12/17/2024	SDB3263530590	(300.00)	4.2719	(1,281.29)	(1,281.56)	0.0000	4.5800	(1,827.5129)	0.0000	0.1630	(0.6506)	0.0000	1	(0.4876)	01/06/2025
688180.SH	12/17/2024	SDB3263530590	(1,000.00)	4.2719	(4,222.09)	(4,271.86)	0.0000	4.5800	(1,827.5129)	0.0000	0.5371	(2.1686)	0.0000	1	(1.6314)	01/06/2025
688180.SH	12/17/2024	SDB3263530590	(7,800.00)	4.2719	(32,866.49)	(33,320.53)	0.0000	4.5800	(1,827.5129)	0.0000	4.1813	(16.9149)	0.0000	1	(12.7336)	01/06/2025
688180.SH	12/17/2024	SDB3263530590	(16,489.00)	4.2719	(71,106.06)	(70,438.75)	0.0000	4.5800	(1,827.5129)	0.0000	9.0463	(35.7577)	0.0000	1	(26.7114)	01/06/2025
688180.SH	12/17/2024	SDB3263530590	(8,511.00)	4.2719	(36,472.98)	(36,357.83)	0.0000	4.5800	(1,827.5129)	0.0000	4.6402	(18.4568)	0.0000	1	(13.8166)	01/06/2025
688180.SH	12/17/2024	SDB3263530590	(6,763.00)	4.2719	(29,502.84)	(28,890.61)	0.0000	4.5800	(1,827.5129)	0.0000	3.7534	(14.6661)	0.0000	1	(10.9127)	01/06/2025
688180.SH	12/17/2024	SDB3263530590	(2,737.00)	4.2719	(11,968.28)	(11,692.09)	0.0000	4.5800	(1,827.5129)	0.0000	1.5226	(5.9354)	0.0000	1	(4.4128)	01/06/2025
688180.SH	12/17/2024	SDB3263530590	(234.00)	4.2719	(1,039.33)	(999.62)	0.0000	4.5800	(1,827.5129)	0.0000	0.1322	(0.5074)	0.0000	1	(0.3752)	01/06/2025
688180.SH	12/17/2024	SDB3263530590	(13,866.00)	4.2719	(61,476.94)	(59,233.65)	0.0000	4.5800	(1,827.5129)	0.0000	7.8212	(30.0695)	0.0000	1	(22.2483)	01/06/2025
688180.SH	12/16/2024	SDB3263530590	(1,000.00)	4.2954	(4,222.09)	(4,295.37)	0.0000	4.5800	(1,829.0940)	0.0000	0.5371	(2.1824)	0.0000	1	(1.6453)	01/06/2025
688180.SH	12/16/2024	SDB3263530590	(7,800.00)	4.2954	(32,866.49)	(33,503.89)	0.0000	4.5800	(1,829.0940)	0.0000	4.1813	(17.0227)	0.0000	1	(12.8414)	01/06/2025
688180.SH	12/16/2024	SDB3263530590	(16,489.00)	4.2954	(71,106.06)	(70,526.36)	0.0000	4.5800	(1,829.0940)	0.0000	9.0463	(35.9856)	0.0000	1	(26.9393)	01/06/2025
688180.SH	12/16/2024	SDB3263530590	(8,511.00)	4.2954	(36,472.98)	(36,557.89)	0.0000	4.5800	(1,829.0940)	0.0000	4.6402	(18.5744)	0.0000	1	(13.9342)	01/06/2025
688180.SH	12/16/2024	SDB3263530590	(6,763.00)	4.2954	(29,502.84)	(29,049.59)	0.0000	4.5800	(1,829.0940)	0.0000	3.7534	(14.7596)	0.0000	1	(11.0061)	01/06/2025
688180.SH	12/16/2024	SDB3263530590	(2,737.00)	4.2954	(11,968.28)	(11,756.43)	0.0000	4.5800	(1,829.0940)	0.0000	1.5226	(5.9732)	0.0000	1	(4.4506)	01/06/2025
688180.SH	12/16/2024	SDB3263530590	(234.00)	4.2954	(1,039.33)	(1,005.12)	0.0000	4.5800	(1,829.0940)	0.0000	0.1322	(0.5107)	0.0000	1	(0.3785)	01/06/2025
688180.SH	12/16/2024	SDB3263530590	(13,866.00)	4.2954	(61,476.94)	(59,559.60)	0.0000	4.5800	(1,829.0940)	0.0000	7.8212	(30.2611)	0.0000	1	(22.4399)	01/06/2025
688180.SH	12/13/2024	SDB3263530590	(1,000.00)	4.2906	(4,222.09)	(4,290.59)	0.0000	4.5800	(1,829.0940)	0.0000	1.6114	(6.5399)	0.0000	3	(4.9285)	01/06/2025
688180.SH	12/13/2024	SDB3263530590	(7,800.00)	4.2906	(32,866.49)	(33,466.64)	0.0000	4.5800	(1,829.0940)	0.0000	12.5440	(51.0114)	0.0000	3	(38.4673)	01/06/2025
688180.SH	12/13/2024	SDB3263530590	(16,489.00)	4.2906	(71,106.06)	(70,747.62)	0.0000	4.5800	(1,829.0940)	0.0000	27.1388	(107.8367)	0.0000	3	(80.6979)	01/06/2025
688180.SH	12/13/2024	SDB3263530590	(8,511.00)	4.2906	(36,472.98)	(36,517.25)	0.0000	4.5800	(1,829.0940)	0.0000	13.9205	(55.6612)	0.0000	3	(41.7407)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHANGHAI JUNSHI BIOSCIENCES CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
688180.SH	12/13/2024	SDB3263530590	(6,763.00)	4.2906	(29,502.84)	(29,017.29)	0.0000	4.5800	(1,829.0940)	0.0000	11.2603	(44.2295)	0.0000	3	(32.9692)	01/06/2025
688180.SH	12/13/2024	SDB3263530590	(2,737.00)	4.2906	(11,968.28)	(11,743.36)	0.0000	4.5800	(1,829.0940)	0.0000	4.5679	(17.8998)	0.0000	3	(13.3319)	01/06/2025
688180.SH	12/13/2024	SDB3263530590	(234.00)	4.2906	(1,039.33)	(1,004.00)	0.0000	4.5800	(1,829.0940)	0.0000	0.3967	(1.5303)	0.0000	3	(1.1337)	01/06/2025
688180.SH	12/13/2024	SDB3263530590	(13,866.00)	4.2906	(61,476.94)	(59,493.39)	0.0000	4.5800	(1,829.0940)	0.0000	23.4637	(90.6825)	0.0000	3	(67.2188)	01/06/2025
688180.SH	12/12/2024	SDB3263530590	(1,000.00)	4.1691	(4,222.09)	(4,169.12)	0.0000	4.5800	(1,829.0940)	0.0000	0.5371	(2.1183)	0.0000	1	(1.5811)	01/06/2025
688180.SH	12/12/2024	SDB3263530590	(7,800.00)	4.1691	(32,866.49)	(32,519.17)	0.0000	4.5800	(1,829.0940)	0.0000	4.1813	(16.5224)	0.0000	1	(12.3410)	01/06/2025
688180.SH	12/12/2024	SDB3263530590	(16,489.00)	4.1691	(71,106.06)	(68,744.69)	0.0000	4.5800	(1,829.0940)	0.0000	9.0463	(34.9279)	0.0000	1	(25.8816)	01/06/2025
688180.SH	12/12/2024	SDB3263530590	(8,511.00)	4.1691	(36,472.98)	(35,483.41)	0.0000	4.5800	(1,829.0940)	0.0000	4.6402	(18.0285)	0.0000	1	(13.3883)	01/06/2025
688180.SH	12/12/2024	SDB3263530590	(6,763.00)	4.1691	(29,502.84)	(28,195.79)	0.0000	4.5800	(1,829.0940)	0.0000	3.7534	(14.3258)	0.0000	1	(10.5723)	01/06/2025
688180.SH	12/12/2024	SDB3263530590	(2,737.00)	4.1691	(11,968.28)	(11,410.89)	0.0000	4.5800	(1,829.0940)	0.0000	1.5226	(5.7977)	0.0000	1	(4.2750)	01/06/2025
688180.SH	12/12/2024	SDB3263530590	(234.00)	4.1691	(1,039.33)	(975.58)	0.0000	4.5800	(1,829.0940)	0.0000	0.1322	(0.4957)	0.0000	1	(0.3634)	01/06/2025
688180.SH	12/12/2024	SDB3263530590	(13,866.00)	4.1691	(61,476.94)	(57,809.07)	0.0000	4.5800	(1,829.0940)	0.0000	7.8212	(29.3717)	0.0000	1	(21.5505)	01/06/2025
688180.SH	12/11/2024	SDB3263530590	(1,000.00)	4.2529	(4,222.09)	(4,252.89)	0.0000	4.5800	(1,829.0940)	0.0000	0.5371	(2.1608)	0.0000	1	(1.6237)	01/06/2025
688180.SH	12/11/2024	SDB3263530590	(7,800.00)	4.2529	(32,866.49)	(33,172.53)	0.0000	4.5800	(1,829.0940)	0.0000	4.1813	(16.8544)	0.0000	1	(12.6730)	01/06/2025
688180.SH	12/11/2024	SDB3263530590	(16,489.00)	4.2529	(71,106.06)	(70,125.87)	0.0000	4.5800	(1,829.0940)	0.0000	9.0463	(35.6297)	0.0000	1	(26.5834)	01/06/2025
688180.SH	12/11/2024	SDB3263530590	(8,511.00)	4.2529	(36,472.98)	(36,196.33)	0.0000	4.5800	(1,829.0940)	0.0000	4.6402	(18.3907)	0.0000	1	(13.7505)	01/06/2025
688180.SH	12/11/2024	SDB3263530590	(6,763.00)	4.2529	(29,502.84)	(28,762.28)	0.0000	4.5800	(1,829.0940)	0.0000	3.7534	(14.6136)	0.0000	1	(10.8602)	01/06/2025
688180.SH	12/11/2024	SDB3263530590	(2,737.00)	4.2529	(11,968.28)	(11,640.15)	0.0000	4.5800	(1,829.0940)	0.0000	1.5226	(5.9141)	0.0000	1	(4.3915)	01/06/2025
688180.SH	12/11/2024	SDB3263530590	(234.00)	4.2529	(1,039.33)	(995.18)	0.0000	4.5800	(1,829.0940)	0.0000	0.1322	(0.5056)	0.0000	1	(0.3734)	01/06/2025
688180.SH	12/11/2024	SDB3263530590	(13,866.00)	4.2529	(61,476.94)	(58,970.55)	0.0000	4.5800	(1,829.0940)	0.0000	7.8212	(29.9619)	0.0000	1	(22.1406)	01/06/2025
688180.SH	12/10/2024	SDB3263530590	(7,800.00)	4.1921	(32,866.49)	(32,698.33)	0.0000	4.5800	(1,832.7127)	0.0000	4.1813	(16.6463)	0.0000	1	(12.4649)	01/06/2025
688180.SH	12/10/2024	SDB3263530590	(16,489.00)	4.1921	(71,106.06)	(69,123.44)	0.0000	4.5800	(1,832.7127)	0.0000	9.0463	(35.1898)	0.0000	1	(26.1436)	01/06/2025
688180.SH	12/10/2024	SDB3263530590	(8,511.00)	4.1921	(36,472.98)	(35,678.91)	0.0000	4.5800	(1,832.7127)	0.0000	4.6402	(18.1637)	0.0000	1	(13.5235)	01/06/2025
688180.SH	12/10/2024	SDB3263530590	(6,763.00)	4.1921	(29,502.84)	(28,351.13)	0.0000	4.5800	(1,832.7127)	0.0000	3.7534	(14.4332)	0.0000	1	(10.6798)	01/06/2025
688180.SH	12/10/2024	SDB3263530590	(2,737.00)	4.1921	(11,968.28)	(11,473.76)	0.0000	4.5800	(1,832.7127)	0.0000	1.5226	(5.8411)	0.0000	1	(4.3185)	01/06/2025
688180.SH	12/10/2024	SDB3263530590	(234.00)	4.1921	(1,039.33)	(980.95)	0.0000	4.5800	(1,832.7127)	0.0000	0.1322	(0.4994)	0.0000	1	(0.3672)	01/06/2025
688180.SH	12/10/2024	SDB3263530590	(13,866.00)	4.1921	(61,476.94)	(58,127.58)	0.0000	4.5800	(1,832.7127)	0.0000	7.8212	(29.5920)	0.0000	1	(21.7708)	01/06/2025
688180.SH	12/09/2024	SDB3263530590	(16,489.00)	4.2251	(71,106.06)	(69,668.00)	0.0000	4.5800	(1,850.0000)	0.0000	9.0463	(35.8016)	0.0000	1	(26.7553)	01/06/2025
688180.SH	12/09/2024	SDB3263530590	(8,511.00)	4.2251	(36,472.98)	(35,960.00)	0.0000	4.5800	(1,850.0000)	0.0000	4.6402	(18.4794)	0.0000	1	(13.8393)	01/06/2025
688180.SH	12/09/2024	SDB3263530590	(6,763.00)	4.2251	(29,502.84)	(28,574.49)	0.0000	4.5800	(1,850.0000)	0.0000	3.7534	(14.6841)	0.0000	1	(10.9307)	01/06/2025
688180.SH	12/09/2024	SDB3263530590	(2,737.00)	4.2251	(11,968.28)	(11,564.15)	0.0000	4.5800	(1,850.0000)	0.0000	1.5226	(5.9427)	0.0000	1	(4.4201)	01/06/2025
688180.SH	12/09/2024	SDB3263530590	(234.00)	4.2251	(1,039.33)	(988.68)	0.0000	4.5800	(1,850.0000)	0.0000	0.1322	(0.5081)	0.0000	1	(0.3758)	01/06/2025
688180.SH	12/09/2024	SDB3263530590	(13,866.00)	4.2251	(61,476.94)	(58,585.51)	0.0000	4.5800	(1,850.0000)	0.0000	7.8212	(30.1064)	0.0000	1	(22.2852)	01/06/2025
688180.SH	12/06/2024	SDB3263530590	(6,763.00)	4.3469	(29,502.84)	(29,397.90)	0.0000	4.5800	(1,850.0000)	0.0000	11.2603	(45.3218)	0.0000	3	(34.0615)	01/06/2025
688180.SH	12/06/2024	SDB3263530590	(2,737.00)	4.3469	(11,968.28)	(11,897.39)	0.0000	4.5800	(1,850.0000)	0.0000	4.5679	(18.3418)	0.0000	3	(13.7739)	01/06/2025
688180.SH	12/06/2024	SDB3263530590	(234.00)	4.3469	(1,039.33)	(1,017.17)	0.0000	4.5800	(1,850.0000)	0.0000	0.3967	(1.5681)	0.0000	3	(1.1715)	01/06/2025
688180.SH	12/06/2024	SDB3263530590	(13,866.00)	4.3469	(61,476.94)	(60,273.74)	0.0000	4.5800	(1,850.0000)	0.0000	23.4637	(92.9220)	0.0000	3	(69.4583)	01/06/2025
688180.SH	12/05/2024	SDB3263530590	(234.00)	4.4416	(1,039.33)	(1,039.33)	0.0000	4.5800	(1,850.0000)	0.0000	0.1322	(0.5341)	0.0000	1	(0.4019)	01/06/2025
688180.SH	12/05/2024	SDB3263530590	(13,866.00)	4.4336	(61,476.94)	(61,476.94)	0.0000	4.5800	(1,850.0000)	0.0000	7.8212	(31.5923)	0.0000	1	(23.7711)	01/06/2025
TOTAL SHANGHAI JUNSHI BIOSCIENCES CO., LTD. CMN CLASS A SERIES NORTHBOUND											1,005.8666	(3,927.7085)	0.0000	(2,921.8420)		

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHANGHAI KEHUA BIO-ENGINEERING CO LTD CMN CLASS A SERIES NORTHBOUND																
002022.ZK	12/26/2024	SDB3262990898	(100.00)	0.9037	(97.46)	(90.37)	0.0000	4.3300	(1,629.3711)	0.0000	0.0117	(0.0409)	0.0000	1	(0.0292)	01/06/2025
002022.ZK	12/26/2024	SDB3262990898	(100.00)	0.9037	(97.65)	(90.37)	0.0000	4.3300	(1,629.3711)	0.0000	0.0117	(0.0409)	0.0000	1	(0.0292)	01/06/2025
002022.ZK	12/26/2024	SDB3262990898	(300.00)	0.9037	(284.95)	(271.12)	0.0000	4.3300	(1,629.3711)	0.0000	0.0343	(0.1227)	0.0000	1	(0.0884)	01/06/2025
002022.ZK	12/26/2024	SDB3262990898	(1,200.00)	0.9037	(1,143.94)	(1,084.50)	0.0000	4.3300	(1,629.3711)	0.0000	0.1376	(0.4908)	0.0000	1	(0.3533)	01/06/2025
002022.ZK	12/26/2024	SDB3262990898	(2,700.00)	0.9037	(2,605.11)	(2,440.11)	0.0000	4.3300	(1,629.3711)	0.0000	0.3133	(1.1044)	0.0000	1	(0.7911)	01/06/2025
002022.ZK	12/26/2024	SDB3262990898	(100.00)	0.9037	(95.19)	(90.37)	0.0000	4.3300	(1,629.3711)	0.0000	0.0114	(0.0409)	0.0000	1	(0.0295)	01/06/2025
002022.ZK	12/26/2024	SDB3262990898	(2,300.00)	0.9037	(2,215.02)	(2,078.62)	0.0000	4.3300	(1,629.3711)	0.0000	0.2664	(0.9408)	0.0000	1	(0.6744)	01/06/2025
002022.ZK	12/26/2024	SDB3262990898	(1,900.00)	0.9037	(1,828.09)	(1,717.12)	0.0000	4.3300	(1,629.3711)	0.0000	0.2199	(0.7772)	0.0000	1	(0.5573)	01/06/2025
002022.ZK	12/26/2024	SDB3262990898	(600.00)	0.9037	(572.13)	(542.25)	0.0000	4.3300	(1,629.3711)	0.0000	0.0688	(0.2454)	0.0000	1	(0.1766)	01/06/2025
002022.ZK	12/26/2024	SDB3262990898	(900.00)	0.9037	(858.19)	(813.37)	0.0000	4.3300	(1,629.3711)	0.0000	0.1032	(0.3681)	0.0000	1	(0.2649)	01/06/2025
002022.ZK	12/26/2024	SDB3262990898	(800.00)	0.9037	(762.84)	(723.00)	0.0000	4.3300	(1,629.3711)	0.0000	0.0918	(0.3272)	0.0000	1	(0.2355)	01/06/2025
002022.ZK	12/26/2024	SDB3262990898	(3,100.00)	0.9037	(2,955.99)	(2,801.61)	0.0000	4.3300	(1,629.3711)	0.0000	0.3555	(1.2680)	0.0000	1	(0.9125)	01/06/2025
002022.ZK	12/26/2024	SDB3262990898	(1,400.00)	0.9037	(1,334.96)	(1,265.24)	0.0000	4.3300	(1,629.3711)	0.0000	0.1606	(0.5727)	0.0000	1	(0.4121)	01/06/2025
002022.ZK	12/26/2024	SDB3262990898	(200.00)	0.9037	(190.71)	(180.75)	0.0000	4.3300	(1,629.3711)	0.0000	0.0229	(0.0818)	0.0000	1	(0.0589)	01/06/2025
002022.ZK	12/26/2024	SDB3262990898	(5,100.00)	0.9037	(4,863.08)	(4,609.10)	0.0000	4.3300	(1,629.3711)	0.0000	0.5849	(2.0861)	0.0000	1	(1.5012)	01/06/2025
002022.ZK	12/26/2024	SDB3262990898	(2,800.00)	0.9037	(2,669.93)	(2,530.49)	0.0000	4.3300	(1,629.3711)	0.0000	0.3211	(1.1453)	0.0000	1	(0.8242)	01/06/2025
002022.ZK	12/26/2024	SDB3262990898	(3,900.00)	0.9037	(3,718.83)	(3,524.61)	0.0000	4.3300	(1,629.3711)	0.0000	0.4473	(1.5952)	0.0000	1	(1.1480)	01/06/2025
002022.ZK	12/26/2024	SDB3262990898	(5,100.00)	0.9037	(4,863.08)	(4,609.10)	0.0000	4.3300	(1,629.3711)	0.0000	0.5849	(2.0861)	0.0000	1	(1.5012)	01/06/2025
002022.ZK	12/24/2024	SDB3262990898	(100.00)	0.9037	(97.46)	(90.37)	0.0000	4.3300	(1,629.3711)	0.0000	0.0234	(0.0818)	0.0000	2	(0.0584)	01/06/2025
002022.ZK	12/24/2024	SDB3262990898	(100.00)	0.9037	(97.65)	(90.37)	0.0000	4.3300	(1,629.3711)	0.0000	0.0235	(0.0818)	0.0000	2	(0.0583)	01/06/2025
002022.ZK	12/24/2024	SDB3262990898	(300.00)	0.9037	(284.95)	(271.12)	0.0000	4.3300	(1,629.3711)	0.0000	0.0685	(0.2454)	0.0000	2	(0.1769)	01/06/2025
002022.ZK	12/24/2024	SDB3262990898	(1,200.00)	0.9037	(1,143.94)	(1,084.50)	0.0000	4.3300	(1,629.3711)	0.0000	0.2752	(0.9817)	0.0000	2	(0.7065)	01/06/2025
002022.ZK	12/24/2024	SDB3262990898	(2,700.00)	0.9037	(2,605.11)	(2,440.11)	0.0000	4.3300	(1,629.3711)	0.0000	0.6267	(2.2088)	0.0000	2	(1.5821)	01/06/2025
002022.ZK	12/24/2024	SDB3262990898	(100.00)	0.9037	(95.19)	(90.37)	0.0000	4.3300	(1,629.3711)	0.0000	0.0229	(0.0818)	0.0000	2	(0.0589)	01/06/2025
002022.ZK	12/24/2024	SDB3262990898	(2,300.00)	0.9037	(2,215.02)	(2,078.62)	0.0000	4.3300	(1,629.3711)	0.0000	0.5328	(1.8816)	0.0000	2	(1.3487)	01/06/2025
002022.ZK	12/24/2024	SDB3262990898	(1,900.00)	0.9037	(1,828.09)	(1,717.12)	0.0000	4.3300	(1,629.3711)	0.0000	0.4398	(1.5543)	0.0000	2	(1.1146)	01/06/2025
002022.ZK	12/24/2024	SDB3262990898	(600.00)	0.9037	(572.13)	(542.25)	0.0000	4.3300	(1,629.3711)	0.0000	0.1376	(0.4908)	0.0000	2	(0.3532)	01/06/2025
002022.ZK	12/24/2024	SDB3262990898	(900.00)	0.9037	(858.19)	(813.37)	0.0000	4.3300	(1,629.3711)	0.0000	0.2064	(0.7363)	0.0000	2	(0.5298)	01/06/2025
002022.ZK	12/24/2024	SDB3262990898	(800.00)	0.9037	(762.84)	(723.00)	0.0000	4.3300	(1,629.3711)	0.0000	0.1835	(0.6545)	0.0000	2	(0.4710)	01/06/2025
002022.ZK	12/24/2024	SDB3262990898	(3,100.00)	0.9037	(2,955.99)	(2,801.61)	0.0000	4.3300	(1,629.3711)	0.0000	0.7111	(2.5360)	0.0000	2	(1.8250)	01/06/2025
002022.ZK	12/24/2024	SDB3262990898	(1,400.00)	0.9037	(1,334.96)	(1,265.24)	0.0000	4.3300	(1,629.3711)	0.0000	0.3211	(1.1453)	0.0000	2	(0.8242)	01/06/2025
002022.ZK	12/24/2024	SDB3262990898	(200.00)	0.9037	(190.71)	(180.75)	0.0000	4.3300	(1,629.3711)	0.0000	0.0459	(0.1636)	0.0000	2	(0.1177)	01/06/2025
002022.ZK	12/24/2024	SDB3262990898	(5,100.00)	0.9037	(4,863.08)	(4,609.10)	0.0000	4.3300	(1,629.3711)	0.0000	1.1698	(4.1722)	0.0000	2	(3.0023)	01/06/2025
002022.ZK	12/24/2024	SDB3262990898	(2,800.00)	0.9037	(2,669.93)	(2,530.49)	0.0000	4.3300	(1,629.3711)	0.0000	0.6423	(2.2906)	0.0000	2	(1.6483)	01/06/2025
002022.ZK	12/24/2024	SDB3262990898	(3,900.00)	0.9037	(3,718.83)	(3,524.61)	0.0000	4.3300	(1,629.3711)	0.0000	0.8946	(3.1905)	0.0000	2	(2.2959)	01/06/2025
002022.ZK	12/24/2024	SDB3262990898	(5,100.00)	0.9037	(4,863.08)	(4,609.10)	0.0000	4.3300	(1,629.3711)	0.0000	1.1698	(4.1722)	0.0000	2	(3.0023)	01/06/2025
002022.ZK	12/23/2024	SDB3262990898	(100.00)	0.9149	(97.46)	(91.49)	0.0000	4.3300	(1,629.3711)	0.0000	0.0117	(0.0414)	0.0000	1	(0.0297)	01/06/2025
002022.ZK	12/23/2024	SDB3262990898	(100.00)	0.9149	(97.65)	(91.49)	0.0000	4.3300	(1,629.3711)	0.0000	0.0117	(0.0414)	0.0000	1	(0.0297)	01/06/2025
002022.ZK	12/23/2024	SDB3262990898	(300.00)	0.9149	(284.95)	(274.47)	0.0000	4.3300	(1,629.3711)	0.0000	0.0343	(0.1242)	0.0000	1	(0.0900)	01/06/2025
002022.ZK	12/23/2024	SDB3262990898	(1,200.00)	0.9149	(1,143.94)	(1,097.88)	0.0000	4.3300	(1,629.3711)	0.0000	0.1376	(0.4969)	0.0000	1	(0.3593)	01/06/2025
002022.ZK	12/23/2024	SDB3262990898	(2,700.00)	0.9149	(2,605.11)	(2,470.24)	0.0000	4.3300	(1,629.3711)	0.0000	0.3133	(1.1180)	0.0000	1	(0.8047)	01/06/2025
002022.ZK	12/23/2024	SDB3262990898	(100.00)	0.9149	(95.19)	(91.49)	0.0000	4.3300	(1,629.3711)	0.0000	0.0114	(0.0414)	0.0000	1	(0.0300)	01/06/2025
002022.ZK	12/23/2024	SDB3262990898	(2,300.00)	0.9149	(2,215.02)	(2,104.27)	0.0000	4.3300	(1,629.3711)	0.0000	0.2664	(0.9524)	0.0000	1	(0.6860)	01/06/2025
002022.ZK	12/23/2024	SDB3262990898	(1,900.00)	0.9149	(1,828.09)	(1,738.31)	0.0000	4.3300	(1,629.3711)	0.0000	0.2199	(0.7868)	0.0000	1	(0.5669)	01/06/2025
002022.ZK	12/23/2024	SDB3262990898	(600.00)	0.9149	(572.13)	(548.94)	0.0000	4.3300	(1,629.3711)	0.0000	0.0688	(0.2485)	0.0000	1	(0.1796)	01/06/2025
002022.ZK	12/23/2024	SDB3262990898	(900.00)	0.9149	(858.19)	(823.41)	0.0000	4.3300	(1,629.3711)	0.0000	0.1032	(0.3727)	0.0000	1	(0.2695)	01/06/2025
002022.ZK	12/23/2024	SDB3262990898	(800.00)	0.9149	(762.84)	(731.92)	0.0000	4.3300	(1,629.3711)	0.0000	0.0918	(0.3313)	0.0000	1	(0.2395)	01/06/2025
002022.ZK	12/23/2024	SDB3262990898	(3,100.00)	0.9149	(2,955.99)	(2,836.20)	0.0000	4.3300	(1,629.3711)	0.0000	0.3555	(1.2837)	0.0000	1	(0.9281)	01/06/2025
002022.ZK	12/23/2024	SDB3262990898	(1,400.00)	0.9149	(1,334.96)	(1,280.86)	0.0000	4.3300	(1,629.3711)	0.0000	0.1606	(0.5797)	0.0000	1	(0.4192)	01/06/2025
002022.ZK	12/23/2024	SDB3262990898	(200.00)	0.9149	(190.71)	(182.98)	0.0000	4.3300	(1,629.3711)	0.0000	0.0229	(0.0828)	0.0000	1	(0.0599)	01/06/2025

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHANGHAI KEHUA BIO-ENGINEERING CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002022.ZK	12/23/2024	SDB3262990898	(5,100.00)	0.9149	(4,863.08)	(4,666.00)	0.0000	4.3300	(1,629.3711)	0.0000	0.5849	(2.1118)	0.0000	1	(1.5269)	01/06/2025
002022.ZK	12/23/2024	SDB3262990898	(2,800.00)	0.9149	(2,669.93)	(2,561.73)	0.0000	4.3300	(1,629.3711)	0.0000	0.3211	(1.1594)	0.0000	1	(0.8383)	01/06/2025
002022.ZK	12/23/2024	SDB3262990898	(3,900.00)	0.9149	(3,718.83)	(3,568.12)	0.0000	4.3300	(1,629.3711)	0.0000	0.4473	(1.6149)	0.0000	1	(1.1676)	01/06/2025
002022.ZK	12/23/2024	SDB3262990898	(5,100.00)	0.9149	(4,863.08)	(4,666.00)	0.0000	4.3300	(1,629.3711)	0.0000	0.5849	(2.1118)	0.0000	1	(1.5269)	01/06/2025
002022.ZK	12/20/2024	SDB3262990898	(100.00)	0.9188	(97.46)	(91.88)	0.0000	4.3300	(1,629.3711)	0.0000	0.0352	(0.1248)	0.0000	3	(0.0896)	01/06/2025
002022.ZK	12/20/2024	SDB3262990898	(100.00)	0.9188	(97.65)	(91.88)	0.0000	4.3300	(1,629.3711)	0.0000	0.0352	(0.1248)	0.0000	3	(0.0895)	01/06/2025
002022.ZK	12/20/2024	SDB3262990898	(300.00)	0.9188	(284.95)	(275.65)	0.0000	4.3300	(1,629.3711)	0.0000	0.1028	(0.3743)	0.0000	3	(0.2715)	01/06/2025
002022.ZK	12/20/2024	SDB3262990898	(1,200.00)	0.9188	(1,143.94)	(1,102.60)	0.0000	4.3300	(1,629.3711)	0.0000	0.4128	(1.4971)	0.0000	3	(1.0843)	01/06/2025
002022.ZK	12/20/2024	SDB3262990898	(2,700.00)	0.9188	(2,605.11)	(2,480.85)	0.0000	4.3300	(1,629.3711)	0.0000	0.9400	(3.3685)	0.0000	3	(2.4285)	01/06/2025
002022.ZK	12/20/2024	SDB3262990898	(100.00)	0.9188	(95.19)	(91.88)	0.0000	4.3300	(1,629.3711)	0.0000	0.0343	(0.1248)	0.0000	3	(0.0904)	01/06/2025
002022.ZK	12/20/2024	SDB3262990898	(2,300.00)	0.9188	(2,215.02)	(2,113.32)	0.0000	4.3300	(1,629.3711)	0.0000	0.7993	(2.8695)	0.0000	3	(2.0702)	01/06/2025
002022.ZK	12/20/2024	SDB3262990898	(1,900.00)	0.9188	(1,828.09)	(1,745.78)	0.0000	4.3300	(1,629.3711)	0.0000	0.6596	(2.3704)	0.0000	3	(1.7108)	01/06/2025
002022.ZK	12/20/2024	SDB3262990898	(600.00)	0.9188	(572.13)	(551.30)	0.0000	4.3300	(1,629.3711)	0.0000	0.2064	(0.7486)	0.0000	3	(0.5421)	01/06/2025
002022.ZK	12/20/2024	SDB3262990898	(900.00)	0.9188	(858.19)	(826.95)	0.0000	4.3300	(1,629.3711)	0.0000	0.3097	(1.1228)	0.0000	3	(0.8132)	01/06/2025
002022.ZK	12/20/2024	SDB3262990898	(800.00)	0.9188	(762.84)	(735.07)	0.0000	4.3300	(1,629.3711)	0.0000	0.2753	(0.9981)	0.0000	3	(0.7228)	01/06/2025
002022.ZK	12/20/2024	SDB3262990898	(3,100.00)	0.9188	(2,955.99)	(2,848.39)	0.0000	4.3300	(1,629.3711)	0.0000	1.0666	(3.8676)	0.0000	3	(2.8009)	01/06/2025
002022.ZK	12/20/2024	SDB3262990898	(1,400.00)	0.9188	(1,334.96)	(1,286.37)	0.0000	4.3300	(1,629.3711)	0.0000	0.4817	(1.7466)	0.0000	3	(1.2649)	01/06/2025
002022.ZK	12/20/2024	SDB3262990898	(200.00)	0.9188	(190.71)	(183.77)	0.0000	4.3300	(1,629.3711)	0.0000	0.0688	(0.2495)	0.0000	3	(0.1807)	01/06/2025
002022.ZK	12/20/2024	SDB3262990898	(5,100.00)	0.9188	(4,863.08)	(4,686.05)	0.0000	4.3300	(1,629.3711)	0.0000	1.7548	(6.3628)	0.0000	3	(4.6080)	01/06/2025
002022.ZK	12/20/2024	SDB3262990898	(2,800.00)	0.9188	(2,669.93)	(2,572.74)	0.0000	4.3300	(1,629.3711)	0.0000	0.9634	(3.4933)	0.0000	3	(2.5299)	01/06/2025
002022.ZK	12/20/2024	SDB3262990898	(3,900.00)	0.9188	(3,718.83)	(3,583.45)	0.0000	4.3300	(1,629.3711)	0.0000	1.3419	(4.8656)	0.0000	3	(3.5238)	01/06/2025
002022.ZK	12/20/2024	SDB3262990898	(5,100.00)	0.9188	(4,863.08)	(4,686.05)	0.0000	4.3300	(1,629.3711)	0.0000	1.7548	(6.3628)	0.0000	3	(4.6080)	01/06/2025
002022.ZK	12/19/2024	SDB3262990898	(100.00)	0.9661	(97.46)	(96.61)	0.0000	4.5800	(1,629.3711)	0.0000	0.0124	(0.0437)	0.0000	1	(0.0313)	01/06/2025
002022.ZK	12/19/2024	SDB3262990898	(100.00)	0.9661	(97.65)	(96.61)	0.0000	4.5800	(1,629.3711)	0.0000	0.0124	(0.0437)	0.0000	1	(0.0313)	01/06/2025
002022.ZK	12/19/2024	SDB3262990898	(300.00)	0.9661	(284.95)	(289.82)	0.0000	4.5800	(1,629.3711)	0.0000	0.0363	(0.1312)	0.0000	1	(0.0949)	01/06/2025
002022.ZK	12/19/2024	SDB3262990898	(1,200.00)	0.9661	(1,143.94)	(1,159.27)	0.0000	4.5800	(1,629.3711)	0.0000	0.1455	(0.5247)	0.0000	1	(0.3792)	01/06/2025
002022.ZK	12/19/2024	SDB3262990898	(2,700.00)	0.9661	(2,605.11)	(2,608.36)	0.0000	4.5800	(1,629.3711)	0.0000	0.3314	(1.1806)	0.0000	1	(0.8491)	01/06/2025
002022.ZK	12/19/2024	SDB3262990898	(100.00)	0.9661	(95.19)	(96.61)	0.0000	4.5800	(1,629.3711)	0.0000	0.0121	(0.0437)	0.0000	1	(0.0316)	01/06/2025
002022.ZK	12/19/2024	SDB3262990898	(2,300.00)	0.9661	(2,215.02)	(2,221.93)	0.0000	4.5800	(1,629.3711)	0.0000	0.2818	(1.0057)	0.0000	1	(0.7239)	01/06/2025
002022.ZK	12/19/2024	SDB3262990898	(1,900.00)	0.9661	(1,828.09)	(1,835.51)	0.0000	4.5800	(1,629.3711)	0.0000	0.2326	(0.8308)	0.0000	1	(0.5982)	01/06/2025
002022.ZK	12/19/2024	SDB3262990898	(600.00)	0.9661	(572.13)	(579.63)	0.0000	4.5800	(1,629.3711)	0.0000	0.0728	(0.2623)	0.0000	1	(0.1896)	01/06/2025
002022.ZK	12/19/2024	SDB3262990898	(900.00)	0.9661	(858.19)	(869.45)	0.0000	4.5800	(1,629.3711)	0.0000	0.1092	(0.3935)	0.0000	1	(0.2843)	01/06/2025
002022.ZK	12/19/2024	SDB3262990898	(800.00)	0.9661	(762.84)	(772.85)	0.0000	4.5800	(1,629.3711)	0.0000	0.0970	(0.3498)	0.0000	1	(0.2527)	01/06/2025
002022.ZK	12/19/2024	SDB3262990898	(3,100.00)	0.9661	(2,955.99)	(2,994.78)	0.0000	4.5800	(1,629.3711)	0.0000	0.3761	(1.3554)	0.0000	1	(0.9794)	01/06/2025
002022.ZK	12/19/2024	SDB3262990898	(1,400.00)	0.9661	(1,334.96)	(1,352.48)	0.0000	4.5800	(1,629.3711)	0.0000	0.1698	(0.6121)	0.0000	1	(0.4423)	01/06/2025
002022.ZK	12/19/2024	SDB3262990898	(200.00)	0.9661	(190.71)	(193.21)	0.0000	4.5800	(1,629.3711)	0.0000	0.0243	(0.0874)	0.0000	1	(0.0632)	01/06/2025
002022.ZK	12/19/2024	SDB3262990898	(5,100.00)	0.9661	(4,863.08)	(4,926.90)	0.0000	4.5800	(1,629.3711)	0.0000	0.6187	(2.2299)	0.0000	1	(1.6112)	01/06/2025
002022.ZK	12/19/2024	SDB3262990898	(2,800.00)	0.9661	(2,669.93)	(2,704.96)	0.0000	4.5800	(1,629.3711)	0.0000	0.3397	(1.2243)	0.0000	1	(0.8846)	01/06/2025
002022.ZK	12/19/2024	SDB3262990898	(3,900.00)	0.9661	(3,718.83)	(3,767.63)	0.0000	4.5800	(1,629.3711)	0.0000	0.4731	(1.7052)	0.0000	1	(1.2321)	01/06/2025
002022.ZK	12/19/2024	SDB3262990898	(5,100.00)	0.9661	(4,863.08)	(4,926.90)	0.0000	4.5800	(1,629.3711)	0.0000	0.6187	(2.2299)	0.0000	1	(1.6112)	01/06/2025
002022.ZK	12/18/2024	SDB3262990898	(100.00)	0.9604	(97.46)	(96.04)	0.0000	4.5800	(1,629.3711)	0.0000	0.0124	(0.0435)	0.0000	1	(0.0311)	01/06/2025
002022.ZK	12/18/2024	SDB3262990898	(100.00)	0.9604	(97.65)	(96.04)	0.0000	4.5800	(1,629.3711)	0.0000	0.0124	(0.0435)	0.0000	1	(0.0310)	01/06/2025
002022.ZK	12/18/2024	SDB3262990898	(300.00)	0.9604	(284.95)	(288.12)	0.0000	4.5800	(1,629.3711)	0.0000	0.0363	(0.1304)	0.0000	1	(0.0942)	01/06/2025
002022.ZK	12/18/2024	SDB3262990898	(1,200.00)	0.9604	(1,143.94)	(1,152.48)	0.0000	4.5800	(1,629.3711)	0.0000	0.1455	(0.5216)	0.0000	1	(0.3761)	01/06/2025
002022.ZK	12/18/2024	SDB3262990898	(2,700.00)	0.9604	(2,605.11)	(2,593.07)	0.0000	4.5800	(1,629.3711)	0.0000	0.3314	(1.1736)	0.0000	1	(0.8422)	01/06/2025
002022.ZK	12/18/2024	SDB3262990898	(100.00)	0.9604	(95.19)	(96.04)	0.0000	4.5800	(1,629.3711)	0.0000	0.0121	(0.0435)	0.0000	1	(0.0314)	01/06/2025
002022.ZK	12/18/2024	SDB3262990898	(2,300.00)	0.9604	(2,215.02)	(2,208.91)	0.0000	4.5800	(1,629.3711)	0.0000	0.2818	(0.9998)	0.0000	1	(0.7180)	01/06/2025
002022.ZK	12/18/2024	SDB3262990898	(1,900.00)	0.9604	(1,828.09)	(1,824.75)	0.0000	4.5800	(1,629.3711)	0.0000	0.2326	(0.8259)	0.0000	1	(0.5933)	01/06/2025
002022.ZK	12/18/2024	SDB3262990898	(600.00)	0.9604	(572.13)	(576.24)	0.0000	4.5800	(1,629.3711)	0.0000	0.0728	(0.2608)	0.0000	1	(0.1880)	01/06/2025
002022.ZK	12/18/2024	SDB3262990898	(900.00)	0.9604	(858.19)	(864.36)	0.0000	4.5800	(1,629.3711)	0.0000	0.1092	(0.3912)	0.0000	1	(0.2820)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHANGHAI KEHUA BIO-ENGINEERING CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002022.ZK	12/18/2024	SDB3262990898	(800.00)	0.9604	(762.84)	(768.32)	0.0000	4.5800	(1,629.3711)	0.0000	0.0970	(0.3477)	0.0000	1	(0.2507)	01/06/2025
002022.ZK	12/18/2024	SDB3262990898	(3,100.00)	0.9604	(2,955.99)	(2,977.23)	0.0000	4.5800	(1,629.3711)	0.0000	0.3761	(1.3475)	0.0000	1	(0.9714)	01/06/2025
002022.ZK	12/18/2024	SDB3262990898	(1,400.00)	0.9604	(1,334.96)	(1,344.56)	0.0000	4.5800	(1,629.3711)	0.0000	0.1698	(0.6086)	0.0000	1	(0.4387)	01/06/2025
002022.ZK	12/18/2024	SDB3262990898	(200.00)	0.9604	(190.71)	(192.08)	0.0000	4.5800	(1,629.3711)	0.0000	0.0243	(0.0869)	0.0000	1	(0.0627)	01/06/2025
002022.ZK	12/18/2024	SDB3262990898	(5,100.00)	0.9604	(4,863.08)	(4,898.02)	0.0000	4.5800	(1,629.3711)	0.0000	0.6187	(2.2169)	0.0000	1	(1.5982)	01/06/2025
002022.ZK	12/18/2024	SDB3262990898	(2,800.00)	0.9604	(2,669.93)	(2,689.11)	0.0000	4.5800	(1,629.3711)	0.0000	0.3397	(1.2171)	0.0000	1	(0.8774)	01/06/2025
002022.ZK	12/18/2024	SDB3262990898	(3,900.00)	0.9604	(3,718.83)	(3,745.55)	0.0000	4.5800	(1,629.3711)	0.0000	0.4731	(1.6952)	0.0000	1	(1.2221)	01/06/2025
002022.ZK	12/18/2024	SDB3262990898	(5,100.00)	0.9604	(4,863.08)	(4,898.02)	0.0000	4.5800	(1,629.3711)	0.0000	0.6187	(2.2169)	0.0000	1	(1.5982)	01/06/2025
002022.ZK	12/17/2024	SDB3262990898	(100.00)	0.9936	(97.46)	(99.36)	0.0000	4.5800	(1,629.3711)	0.0000	0.0124	(0.0450)	0.0000	1	(0.0326)	01/06/2025
002022.ZK	12/17/2024	SDB3262990898	(100.00)	0.9936	(97.65)	(99.36)	0.0000	4.5800	(1,629.3711)	0.0000	0.0124	(0.0450)	0.0000	1	(0.0325)	01/06/2025
002022.ZK	12/17/2024	SDB3262990898	(300.00)	0.9936	(284.95)	(298.09)	0.0000	4.5800	(1,629.3711)	0.0000	0.0363	(0.1349)	0.0000	1	(0.0987)	01/06/2025
002022.ZK	12/17/2024	SDB3262990898	(1,200.00)	0.9936	(1,143.94)	(1,192.38)	0.0000	4.5800	(1,629.3711)	0.0000	0.1455	(0.5397)	0.0000	1	(0.3941)	01/06/2025
002022.ZK	12/17/2024	SDB3262990898	(2,700.00)	0.9936	(2,605.11)	(2,682.85)	0.0000	4.5800	(1,629.3711)	0.0000	0.3314	(1.2143)	0.0000	1	(0.8828)	01/06/2025
002022.ZK	12/17/2024	SDB3262990898	(100.00)	0.9936	(95.19)	(99.36)	0.0000	4.5800	(1,629.3711)	0.0000	0.0121	(0.0450)	0.0000	1	(0.0329)	01/06/2025
002022.ZK	12/17/2024	SDB3262990898	(2,300.00)	0.9936	(2,215.02)	(2,285.39)	0.0000	4.5800	(1,629.3711)	0.0000	0.2818	(1.0344)	0.0000	1	(0.7526)	01/06/2025
002022.ZK	12/17/2024	SDB3262990898	(1,900.00)	0.9936	(1,828.09)	(1,887.93)	0.0000	4.5800	(1,629.3711)	0.0000	0.2326	(0.8545)	0.0000	1	(0.6219)	01/06/2025
002022.ZK	12/17/2024	SDB3262990898	(600.00)	0.9936	(572.13)	(596.19)	0.0000	4.5800	(1,629.3711)	0.0000	0.0728	(0.2698)	0.0000	1	(0.1970)	01/06/2025
002022.ZK	12/17/2024	SDB3262990898	(900.00)	0.9936	(858.19)	(894.28)	0.0000	4.5800	(1,629.3711)	0.0000	0.1092	(0.4048)	0.0000	1	(0.2956)	01/06/2025
002022.ZK	12/17/2024	SDB3262990898	(800.00)	0.9936	(762.84)	(794.92)	0.0000	4.5800	(1,629.3711)	0.0000	0.0970	(0.3598)	0.0000	1	(0.2627)	01/06/2025
002022.ZK	12/17/2024	SDB3262990898	(3,100.00)	0.9936	(2,955.99)	(3,080.31)	0.0000	4.5800	(1,629.3711)	0.0000	0.3761	(1.3942)	0.0000	1	(1.0181)	01/06/2025
002022.ZK	12/17/2024	SDB3262990898	(1,400.00)	0.9936	(1,334.96)	(1,391.11)	0.0000	4.5800	(1,629.3711)	0.0000	0.1698	(0.6296)	0.0000	1	(0.4598)	01/06/2025
002022.ZK	12/17/2024	SDB3262990898	(200.00)	0.9936	(190.71)	(198.73)	0.0000	4.5800	(1,629.3711)	0.0000	0.0243	(0.0899)	0.0000	1	(0.0657)	01/06/2025
002022.ZK	12/17/2024	SDB3262990898	(5,100.00)	0.9936	(4,863.08)	(5,067.61)	0.0000	4.5800	(1,629.3711)	0.0000	0.6187	(2.2936)	0.0000	1	(1.6749)	01/06/2025
002022.ZK	12/17/2024	SDB3262990898	(2,800.00)	0.9936	(2,669.93)	(2,782.22)	0.0000	4.5800	(1,629.3711)	0.0000	0.3397	(1.2592)	0.0000	1	(0.9196)	01/06/2025
002022.ZK	12/17/2024	SDB3262990898	(3,900.00)	0.9936	(3,718.83)	(3,875.23)	0.0000	4.5800	(1,629.3711)	0.0000	0.4731	(1.7539)	0.0000	1	(1.2808)	01/06/2025
002022.ZK	12/17/2024	SDB3262990898	(5,100.00)	0.9936	(4,863.08)	(5,067.61)	0.0000	4.5800	(1,629.3711)	0.0000	0.6187	(2.2936)	0.0000	1	(1.6749)	01/06/2025
002022.ZK	12/16/2024	SDB3262990898	(100.00)	0.9894	(97.46)	(98.94)	0.0000	4.5800	(1,629.3711)	0.0000	0.0124	(0.0448)	0.0000	1	(0.0324)	01/06/2025
002022.ZK	12/16/2024	SDB3262990898	(100.00)	0.9894	(97.65)	(98.94)	0.0000	4.5800	(1,629.3711)	0.0000	0.0124	(0.0448)	0.0000	1	(0.0324)	01/06/2025
002022.ZK	12/16/2024	SDB3262990898	(300.00)	0.9894	(284.95)	(296.83)	0.0000	4.5800	(1,629.3711)	0.0000	0.0363	(0.1343)	0.0000	1	(0.0981)	01/06/2025
002022.ZK	12/16/2024	SDB3262990898	(1,200.00)	0.9894	(1,143.94)	(1,187.32)	0.0000	4.5800	(1,629.3711)	0.0000	0.1455	(0.5374)	0.0000	1	(0.3919)	01/06/2025
002022.ZK	12/16/2024	SDB3262990898	(2,700.00)	0.9894	(2,605.11)	(2,671.48)	0.0000	4.5800	(1,629.3711)	0.0000	0.3314	(1.2091)	0.0000	1	(0.8777)	01/06/2025
002022.ZK	12/16/2024	SDB3262990898	(100.00)	0.9894	(95.19)	(98.94)	0.0000	4.5800	(1,629.3711)	0.0000	0.0121	(0.0448)	0.0000	1	(0.0327)	01/06/2025
002022.ZK	12/16/2024	SDB3262990898	(2,300.00)	0.9894	(2,215.02)	(2,275.71)	0.0000	4.5800	(1,629.3711)	0.0000	0.2818	(1.0300)	0.0000	1	(0.7482)	01/06/2025
002022.ZK	12/16/2024	SDB3262990898	(1,900.00)	0.9894	(1,828.09)	(1,879.93)	0.0000	4.5800	(1,629.3711)	0.0000	0.2326	(0.8509)	0.0000	1	(0.6183)	01/06/2025
002022.ZK	12/16/2024	SDB3262990898	(600.00)	0.9894	(572.13)	(593.66)	0.0000	4.5800	(1,629.3711)	0.0000	0.0728	(0.2687)	0.0000	1	(0.1959)	01/06/2025
002022.ZK	12/16/2024	SDB3262990898	(900.00)	0.9894	(858.19)	(890.49)	0.0000	4.5800	(1,629.3711)	0.0000	0.1092	(0.4030)	0.0000	1	(0.2939)	01/06/2025
002022.ZK	12/16/2024	SDB3262990898	(800.00)	0.9894	(762.84)	(791.55)	0.0000	4.5800	(1,629.3711)	0.0000	0.0970	(0.3583)	0.0000	1	(0.2612)	01/06/2025
002022.ZK	12/16/2024	SDB3262990898	(3,100.00)	0.9894	(2,955.99)	(3,067.25)	0.0000	4.5800	(1,629.3711)	0.0000	0.3761	(1.3882)	0.0000	1	(1.0122)	01/06/2025
002022.ZK	12/16/2024	SDB3262990898	(1,400.00)	0.9894	(1,334.96)	(1,385.21)	0.0000	4.5800	(1,629.3711)	0.0000	0.1698	(0.6270)	0.0000	1	(0.4571)	01/06/2025
002022.ZK	12/16/2024	SDB3262990898	(200.00)	0.9894	(190.71)	(197.89)	0.0000	4.5800	(1,629.3711)	0.0000	0.0243	(0.0896)	0.0000	1	(0.0653)	01/06/2025
002022.ZK	12/16/2024	SDB3262990898	(5,100.00)	0.9894	(4,863.08)	(5,046.13)	0.0000	4.5800	(1,629.3711)	0.0000	0.6187	(2.2839)	0.0000	1	(1.6652)	01/06/2025
002022.ZK	12/16/2024	SDB3262990898	(2,800.00)	0.9894	(2,669.93)	(2,770.42)	0.0000	4.5800	(1,629.3711)	0.0000	0.3397	(1.2539)	0.0000	1	(0.9142)	01/06/2025
002022.ZK	12/16/2024	SDB3262990898	(3,900.00)	0.9894	(3,718.83)	(3,858.80)	0.0000	4.5800	(1,629.3711)	0.0000	0.4731	(1.7465)	0.0000	1	(1.2734)	01/06/2025
002022.ZK	12/16/2024	SDB3262990898	(5,100.00)	0.9894	(4,863.08)	(5,046.13)	0.0000	4.5800	(1,629.3711)	0.0000	0.6187	(2.2839)	0.0000	1	(1.6652)	01/06/2025
002022.ZK	12/13/2024	SDB3262990898	(100.00)	0.9760	(97.46)	(97.60)	0.0000	4.5800	(1,629.3711)	0.0000	0.0372	(0.1325)	0.0000	3	(0.0953)	01/06/2025
002022.ZK	12/13/2024	SDB3262990898	(100.00)	0.9760	(97.65)	(97.60)	0.0000	4.5800	(1,629.3711)	0.0000	0.0373	(0.1325)	0.0000	3	(0.0953)	01/06/2025
002022.ZK	12/13/2024	SDB3262990898	(300.00)	0.9760	(284.95)	(292.80)	0.0000	4.5800	(1,629.3711)	0.0000	0.1088	(0.3976)	0.0000	3	(0.2888)	01/06/2025
002022.ZK	12/13/2024	SDB3262990898	(1,200.00)	0.9760	(1,143.94)	(1,171.22)	0.0000	4.5800	(1,629.3711)	0.0000	0.4366	(1.5903)	0.0000	3	(1.1537)	01/06/2025
002022.ZK	12/13/2024	SDB3262990898	(2,700.00)	0.9760	(2,605.11)	(2,635.24)	0.0000	4.5800	(1,629.3711)	0.0000	0.9943	(3.5782)	0.0000	3	(2.5839)	01/06/2025
002022.ZK	12/13/2024	SDB3262990898	(100.00)	0.9760	(95.19)	(97.60)	0.0000	4.5800	(1,629.3711)	0.0000	0.0363	(0.1325)	0.0000	3	(0.0962)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHANGHAI KEHUA BIO-ENGINEERING CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002022.ZK	12/13/2024	SDB3262990898	(2,300.00)	0.9760	(2,215.02)	(2,244.83)	0.0000	4.5800	(1,629.3711)	0.0000	0.8454	(3.0481)	0.0000	3	(2.2027)	01/06/2025
002022.ZK	12/13/2024	SDB3262990898	(1,900.00)	0.9760	(1,828.09)	(1,854.43)	0.0000	4.5800	(1,629.3711)	0.0000	0.6977	(2.5180)	0.0000	3	(1.8202)	01/06/2025
002022.ZK	12/13/2024	SDB3262990898	(600.00)	0.9760	(572.13)	(585.61)	0.0000	4.5800	(1,629.3711)	0.0000	0.2184	(0.7951)	0.0000	3	(0.5768)	01/06/2025
002022.ZK	12/13/2024	SDB3262990898	(900.00)	0.9760	(858.19)	(878.41)	0.0000	4.5800	(1,629.3711)	0.0000	0.3275	(1.1927)	0.0000	3	(0.8652)	01/06/2025
002022.ZK	12/13/2024	SDB3262990898	(800.00)	0.9760	(762.84)	(780.81)	0.0000	4.5800	(1,629.3711)	0.0000	0.2911	(1.0602)	0.0000	3	(0.7690)	01/06/2025
002022.ZK	12/13/2024	SDB3262990898	(3,100.00)	0.9760	(2,955.99)	(3,025.64)	0.0000	4.5800	(1,629.3711)	0.0000	1.1282	(4.1082)	0.0000	3	(2.9800)	01/06/2025
002022.ZK	12/13/2024	SDB3262990898	(1,400.00)	0.9760	(1,334.96)	(1,366.42)	0.0000	4.5800	(1,629.3711)	0.0000	0.5095	(1.8553)	0.0000	3	(1.3458)	01/06/2025
002022.ZK	12/13/2024	SDB3262990898	(200.00)	0.9760	(190.71)	(195.20)	0.0000	4.5800	(1,629.3711)	0.0000	0.0728	(0.2650)	0.0000	3	(0.1923)	01/06/2025
002022.ZK	12/13/2024	SDB3262990898	(5,100.00)	0.9760	(4,863.08)	(4,977.67)	0.0000	4.5800	(1,629.3711)	0.0000	1.8561	(6.7587)	0.0000	3	(4.9027)	01/06/2025
002022.ZK	12/13/2024	SDB3262990898	(2,800.00)	0.9760	(2,669.93)	(2,732.84)	0.0000	4.5800	(1,629.3711)	0.0000	1.0190	(3.7107)	0.0000	3	(2.6917)	01/06/2025
002022.ZK	12/13/2024	SDB3262990898	(3,900.00)	0.9760	(3,718.83)	(3,806.45)	0.0000	4.5800	(1,629.3711)	0.0000	1.4194	(5.1684)	0.0000	3	(3.7491)	01/06/2025
002022.ZK	12/13/2024	SDB3262990898	(5,100.00)	0.9760	(4,863.08)	(4,977.67)	0.0000	4.5800	(1,629.3711)	0.0000	1.8561	(6.7587)	0.0000	3	(4.9027)	01/06/2025
002022.ZK	12/12/2024	SDB3262990898	(100.00)	0.9778	(97.65)	(97.78)	0.0000	4.5800	(1,630.5384)	0.0000	0.0124	(0.0443)	0.0000	1	(0.0319)	01/06/2025
002022.ZK	12/12/2024	SDB3262990898	(300.00)	0.9778	(284.95)	(293.35)	0.0000	4.5800	(1,630.5384)	0.0000	0.0363	(0.1329)	0.0000	1	(0.0966)	01/06/2025
002022.ZK	12/12/2024	SDB3262990898	(1,200.00)	0.9778	(1,143.94)	(1,173.39)	0.0000	4.5800	(1,630.5384)	0.0000	0.1455	(0.5315)	0.0000	1	(0.3859)	01/06/2025
002022.ZK	12/12/2024	SDB3262990898	(2,700.00)	0.9778	(2,605.11)	(2,640.12)	0.0000	4.5800	(1,630.5384)	0.0000	0.3314	(1.1958)	0.0000	1	(0.8644)	01/06/2025
002022.ZK	12/12/2024	SDB3262990898	(100.00)	0.9778	(95.19)	(97.78)	0.0000	4.5800	(1,630.5384)	0.0000	0.0121	(0.0443)	0.0000	1	(0.0322)	01/06/2025
002022.ZK	12/12/2024	SDB3262990898	(2,300.00)	0.9778	(2,215.02)	(2,249.00)	0.0000	4.5800	(1,630.5384)	0.0000	0.2818	(1.0186)	0.0000	1	(0.7368)	01/06/2025
002022.ZK	12/12/2024	SDB3262990898	(1,900.00)	0.9778	(1,828.09)	(1,857.87)	0.0000	4.5800	(1,630.5384)	0.0000	0.2326	(0.8415)	0.0000	1	(0.6089)	01/06/2025
002022.ZK	12/12/2024	SDB3262990898	(600.00)	0.9778	(572.13)	(586.69)	0.0000	4.5800	(1,630.5384)	0.0000	0.0728	(0.2657)	0.0000	1	(0.1929)	01/06/2025
002022.ZK	12/12/2024	SDB3262990898	(900.00)	0.9778	(858.19)	(880.04)	0.0000	4.5800	(1,630.5384)	0.0000	0.1092	(0.3986)	0.0000	1	(0.2894)	01/06/2025
002022.ZK	12/12/2024	SDB3262990898	(800.00)	0.9778	(762.84)	(782.26)	0.0000	4.5800	(1,630.5384)	0.0000	0.0970	(0.3543)	0.0000	1	(0.2573)	01/06/2025
002022.ZK	12/12/2024	SDB3262990898	(3,100.00)	0.9778	(2,955.99)	(3,031.25)	0.0000	4.5800	(1,630.5384)	0.0000	0.3761	(1.3729)	0.0000	1	(0.9969)	01/06/2025
002022.ZK	12/12/2024	SDB3262990898	(1,400.00)	0.9778	(1,334.96)	(1,368.95)	0.0000	4.5800	(1,630.5384)	0.0000	0.1698	(0.6200)	0.0000	1	(0.4502)	01/06/2025
002022.ZK	12/12/2024	SDB3262990898	(200.00)	0.9778	(190.71)	(195.56)	0.0000	4.5800	(1,630.5384)	0.0000	0.0243	(0.0886)	0.0000	1	(0.0643)	01/06/2025
002022.ZK	12/12/2024	SDB3262990898	(5,100.00)	0.9778	(4,863.08)	(4,986.90)	0.0000	4.5800	(1,630.5384)	0.0000	0.6187	(2.2587)	0.0000	1	(1.6400)	01/06/2025
002022.ZK	12/12/2024	SDB3262990898	(2,800.00)	0.9778	(2,669.93)	(2,737.91)	0.0000	4.5800	(1,630.5384)	0.0000	0.3397	(1.2401)	0.0000	1	(0.9004)	01/06/2025
002022.ZK	12/12/2024	SDB3262990898	(3,900.00)	0.9778	(3,718.83)	(3,813.51)	0.0000	4.5800	(1,630.5384)	0.0000	0.4731	(1.7272)	0.0000	1	(1.2541)	01/06/2025
002022.ZK	12/12/2024	SDB3262990898	(5,100.00)	0.9778	(4,863.08)	(4,986.90)	0.0000	4.5800	(1,630.5384)	0.0000	0.6187	(2.2587)	0.0000	1	(1.6400)	01/06/2025
002022.ZK	12/11/2024	SDB3262990898	(300.00)	0.9775	(284.95)	(293.26)	0.0000	4.5800	(1,631.4043)	0.0000	0.0363	(0.1329)	0.0000	1	(0.0966)	01/06/2025
002022.ZK	12/11/2024	SDB3262990898	(1,200.00)	0.9775	(1,143.94)	(1,173.02)	0.0000	4.5800	(1,631.4043)	0.0000	0.1455	(0.5316)	0.0000	1	(0.3860)	01/06/2025
002022.ZK	12/11/2024	SDB3262990898	(2,700.00)	0.9775	(2,605.11)	(2,639.30)	0.0000	4.5800	(1,631.4043)	0.0000	0.3314	(1.1960)	0.0000	1	(0.8646)	01/06/2025
002022.ZK	12/11/2024	SDB3262990898	(100.00)	0.9775	(95.19)	(97.75)	0.0000	4.5800	(1,631.4043)	0.0000	0.0121	(0.0443)	0.0000	1	(0.0322)	01/06/2025
002022.ZK	12/11/2024	SDB3262990898	(2,300.00)	0.9775	(2,215.02)	(2,248.29)	0.0000	4.5800	(1,631.4043)	0.0000	0.2818	(1.0189)	0.0000	1	(0.7371)	01/06/2025
002022.ZK	12/11/2024	SDB3262990898	(1,900.00)	0.9775	(1,828.09)	(1,857.28)	0.0000	4.5800	(1,631.4043)	0.0000	0.2326	(0.8417)	0.0000	1	(0.6091)	01/06/2025
002022.ZK	12/11/2024	SDB3262990898	(600.00)	0.9775	(572.13)	(586.51)	0.0000	4.5800	(1,631.4043)	0.0000	0.0728	(0.2658)	0.0000	1	(0.1930)	01/06/2025
002022.ZK	12/11/2024	SDB3262990898	(900.00)	0.9775	(858.19)	(879.77)	0.0000	4.5800	(1,631.4043)	0.0000	0.1092	(0.3987)	0.0000	1	(0.2895)	01/06/2025
002022.ZK	12/11/2024	SDB3262990898	(800.00)	0.9775	(762.84)	(782.01)	0.0000	4.5800	(1,631.4043)	0.0000	0.0970	(0.3544)	0.0000	1	(0.2573)	01/06/2025
002022.ZK	12/11/2024	SDB3262990898	(3,100.00)	0.9775	(2,955.99)	(3,030.30)	0.0000	4.5800	(1,631.4043)	0.0000	0.3761	(1.3732)	0.0000	1	(0.9972)	01/06/2025
002022.ZK	12/11/2024	SDB3262990898	(1,400.00)	0.9775	(1,334.96)	(1,368.52)	0.0000	4.5800	(1,631.4043)	0.0000	0.1698	(0.6202)	0.0000	1	(0.4503)	01/06/2025
002022.ZK	12/11/2024	SDB3262990898	(200.00)	0.9775	(190.71)	(195.50)	0.0000	4.5800	(1,631.4043)	0.0000	0.0243	(0.0886)	0.0000	1	(0.0643)	01/06/2025
002022.ZK	12/11/2024	SDB3262990898	(5,100.00)	0.9775	(4,863.08)	(4,985.34)	0.0000	4.5800	(1,631.4043)	0.0000	0.6187	(2.2592)	0.0000	1	(1.6405)	01/06/2025
002022.ZK	12/11/2024	SDB3262990898	(2,800.00)	0.9775	(2,669.93)	(2,737.05)	0.0000	4.5800	(1,631.4043)	0.0000	0.3397	(1.2403)	0.0000	1	(0.9007)	01/06/2025
002022.ZK	12/11/2024	SDB3262990898	(3,900.00)	0.9775	(3,718.83)	(3,812.32)	0.0000	4.5800	(1,631.4043)	0.0000	0.4731	(1.7276)	0.0000	1	(1.2545)	01/06/2025
002022.ZK	12/11/2024	SDB3262990898	(5,100.00)	0.9775	(4,863.08)	(4,985.34)	0.0000	4.5800	(1,631.4043)	0.0000	0.6187	(2.2592)	0.0000	1	(1.6405)	01/06/2025
002022.ZK	12/10/2024	SDB3262990898	(300.00)	0.9566	(284.95)	(286.99)	0.0000	4.5800	(1,631.4043)	0.0000	0.0363	(0.1301)	0.0000	1	(0.0938)	01/06/2025
002022.ZK	12/10/2024	SDB3262990898	(1,200.00)	0.9566	(1,143.94)	(1,147.95)	0.0000	4.5800	(1,631.4043)	0.0000	0.1455	(0.5202)	0.0000	1	(0.3747)	01/06/2025
002022.ZK	12/10/2024	SDB3262990898	(2,700.00)	0.9566	(2,605.11)	(2,582.88)	0.0000	4.5800	(1,631.4043)	0.0000	0.3314	(1.1705)	0.0000	1	(0.8390)	01/06/2025
002022.ZK	12/10/2024	SDB3262990898	(100.00)	0.9566	(95.19)	(95.66)	0.0000	4.5800	(1,631.4043)	0.0000	0.0121	(0.0434)	0.0000	1	(0.0312)	01/06/2025
002022.ZK	12/10/2024	SDB3262990898	(2,300.00)	0.9566	(2,215.02)	(2,200.23)	0.0000	4.5800	(1,631.4043)	0.0000	0.2818	(0.9971)	0.0000	1	(0.7153)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHANGHAI KEHUA BIO-ENGINEERING CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002022.ZK	12/10/2024	SDB3262990898	(1,900.00)	0.9566	(1,828.09)	(1,817.58)	0.0000	4.5800	(1,631.4043)	0.0000	0.2326	(0.8237)	0.0000	1	(0.5911)	01/06/2025
002022.ZK	12/10/2024	SDB3262990898	(600.00)	0.9566	(572.13)	(573.97)	0.0000	4.5800	(1,631.4043)	0.0000	0.0728	(0.2601)	0.0000	1	(0.1873)	01/06/2025
002022.ZK	12/10/2024	SDB3262990898	(900.00)	0.9566	(858.19)	(860.96)	0.0000	4.5800	(1,631.4043)	0.0000	0.1092	(0.3902)	0.0000	1	(0.2810)	01/06/2025
002022.ZK	12/10/2024	SDB3262990898	(800.00)	0.9566	(762.84)	(765.30)	0.0000	4.5800	(1,631.4043)	0.0000	0.0970	(0.3468)	0.0000	1	(0.2498)	01/06/2025
002022.ZK	12/10/2024	SDB3262990898	(3,100.00)	0.9566	(2,955.99)	(2,965.53)	0.0000	4.5800	(1,631.4043)	0.0000	0.3761	(1.3439)	0.0000	1	(0.9678)	01/06/2025
002022.ZK	12/10/2024	SDB3262990898	(1,400.00)	0.9566	(1,334.96)	(1,339.27)	0.0000	4.5800	(1,631.4043)	0.0000	0.1698	(0.6069)	0.0000	1	(0.4371)	01/06/2025
002022.ZK	12/10/2024	SDB3262990898	(200.00)	0.9566	(190.71)	(191.32)	0.0000	4.5800	(1,631.4043)	0.0000	0.0243	(0.0867)	0.0000	1	(0.0624)	01/06/2025
002022.ZK	12/10/2024	SDB3262990898	(5,100.00)	0.9566	(4,863.08)	(4,878.77)	0.0000	4.5800	(1,631.4043)	0.0000	0.6187	(2.2109)	0.0000	1	(1.5922)	01/06/2025
002022.ZK	12/10/2024	SDB3262990898	(2,800.00)	0.9566	(2,669.93)	(2,678.54)	0.0000	4.5800	(1,631.4043)	0.0000	0.3397	(1.2138)	0.0000	1	(0.8742)	01/06/2025
002022.ZK	12/10/2024	SDB3262990898	(3,900.00)	0.9566	(3,718.83)	(3,730.83)	0.0000	4.5800	(1,631.4043)	0.0000	0.4731	(1.6907)	0.0000	1	(1.2176)	01/06/2025
002022.ZK	12/10/2024	SDB3262990898	(5,100.00)	0.9566	(4,863.08)	(4,878.77)	0.0000	4.5800	(1,631.4043)	0.0000	0.6187	(2.2109)	0.0000	1	(1.5922)	01/06/2025
002022.ZK	12/09/2024	SDB3262990898	(2,700.00)	0.9526	(2,605.11)	(2,572.13)	0.0000	4.5800	(1,645.0647)	0.0000	0.3314	(1.1754)	0.0000	1	(0.8439)	01/06/2025
002022.ZK	12/09/2024	SDB3262990898	(100.00)	0.9526	(95.19)	(95.26)	0.0000	4.5800	(1,645.0647)	0.0000	0.0121	(0.0435)	0.0000	1	(0.0314)	01/06/2025
002022.ZK	12/09/2024	SDB3262990898	(2,300.00)	0.9526	(2,215.02)	(2,191.08)	0.0000	4.5800	(1,645.0647)	0.0000	0.2818	(1.0012)	0.0000	1	(0.7194)	01/06/2025
002022.ZK	12/09/2024	SDB3262990898	(1,900.00)	0.9526	(1,828.09)	(1,810.02)	0.0000	4.5800	(1,645.0647)	0.0000	0.2326	(0.8271)	0.0000	1	(0.5945)	01/06/2025
002022.ZK	12/09/2024	SDB3262990898	(600.00)	0.9526	(572.13)	(571.59)	0.0000	4.5800	(1,645.0647)	0.0000	0.0728	(0.2612)	0.0000	1	(0.1884)	01/06/2025
002022.ZK	12/09/2024	SDB3262990898	(900.00)	0.9526	(858.19)	(857.38)	0.0000	4.5800	(1,645.0647)	0.0000	0.1092	(0.3918)	0.0000	1	(0.2826)	01/06/2025
002022.ZK	12/09/2024	SDB3262990898	(800.00)	0.9526	(762.84)	(762.11)	0.0000	4.5800	(1,645.0647)	0.0000	0.0970	(0.3483)	0.0000	1	(0.2512)	01/06/2025
002022.ZK	12/09/2024	SDB3262990898	(3,100.00)	0.9526	(2,955.99)	(2,953.19)	0.0000	4.5800	(1,645.0647)	0.0000	0.3761	(1.3495)	0.0000	1	(0.9734)	01/06/2025
002022.ZK	12/09/2024	SDB3262990898	(1,400.00)	0.9526	(1,334.96)	(1,333.70)	0.0000	4.5800	(1,645.0647)	0.0000	0.1698	(0.6095)	0.0000	1	(0.4396)	01/06/2025
002022.ZK	12/09/2024	SDB3262990898	(200.00)	0.9526	(190.71)	(190.53)	0.0000	4.5800	(1,645.0647)	0.0000	0.0243	(0.0871)	0.0000	1	(0.0628)	01/06/2025
002022.ZK	12/09/2024	SDB3262990898	(5,100.00)	0.9526	(4,863.08)	(4,858.47)	0.0000	4.5800	(1,645.0647)	0.0000	0.6187	(2.2201)	0.0000	1	(1.6014)	01/06/2025
002022.ZK	12/09/2024	SDB3262990898	(2,800.00)	0.9526	(2,669.93)	(2,667.40)	0.0000	4.5800	(1,645.0647)	0.0000	0.3397	(1.2189)	0.0000	1	(0.8792)	01/06/2025
002022.ZK	12/09/2024	SDB3262990898	(3,900.00)	0.9526	(3,718.83)	(3,715.30)	0.0000	4.5800	(1,645.0647)	0.0000	0.4731	(1.6978)	0.0000	1	(1.2246)	01/06/2025
002022.ZK	12/09/2024	SDB3262990898	(5,100.00)	0.9526	(4,863.08)	(4,858.47)	0.0000	4.5800	(1,645.0647)	0.0000	0.6187	(2.2201)	0.0000	1	(1.6014)	01/06/2025
002022.ZK	12/06/2024	SDB3262990898	(2,300.00)	0.9713	(2,215.02)	(2,233.99)	0.0000	4.5800	(1,681.9395)	0.0000	0.8454	(3.1312)	0.0000	3	(2.2858)	01/06/2025
002022.ZK	12/06/2024	SDB3262990898	(1,900.00)	0.9713	(1,828.09)	(1,845.47)	0.0000	4.5800	(1,681.9395)	0.0000	0.6977	(2.5866)	0.0000	3	(1.8889)	01/06/2025
002022.ZK	12/06/2024	SDB3262990898	(600.00)	0.9713	(572.13)	(582.78)	0.0000	4.5800	(1,681.9395)	0.0000	0.2184	(0.8168)	0.0000	3	(0.5985)	01/06/2025
002022.ZK	12/06/2024	SDB3262990898	(900.00)	0.9713	(858.19)	(874.17)	0.0000	4.5800	(1,681.9395)	0.0000	0.3275	(1.2252)	0.0000	3	(0.8977)	01/06/2025
002022.ZK	12/06/2024	SDB3262990898	(800.00)	0.9713	(762.84)	(777.04)	0.0000	4.5800	(1,681.9395)	0.0000	0.2911	(1.0891)	0.0000	3	(0.7980)	01/06/2025
002022.ZK	12/06/2024	SDB3262990898	(3,100.00)	0.9713	(2,955.99)	(3,011.03)	0.0000	4.5800	(1,681.9395)	0.0000	1.1282	(4.2203)	0.0000	3	(3.0921)	01/06/2025
002022.ZK	12/06/2024	SDB3262990898	(1,400.00)	0.9713	(1,334.96)	(1,359.82)	0.0000	4.5800	(1,681.9395)	0.0000	0.5095	(1.9059)	0.0000	3	(1.3964)	01/06/2025
002022.ZK	12/06/2024	SDB3262990898	(200.00)	0.9713	(190.71)	(194.26)	0.0000	4.5800	(1,681.9395)	0.0000	0.0728	(0.2723)	0.0000	3	(0.1995)	01/06/2025
002022.ZK	12/06/2024	SDB3262990898	(5,100.00)	0.9713	(4,863.08)	(4,953.62)	0.0000	4.5800	(1,681.9395)	0.0000	1.8561	(6.9431)	0.0000	3	(5.0870)	01/06/2025
002022.ZK	12/06/2024	SDB3262990898	(2,800.00)	0.9713	(2,669.93)	(2,719.64)	0.0000	4.5800	(1,681.9395)	0.0000	1.0190	(3.8119)	0.0000	3	(2.7929)	01/06/2025
002022.ZK	12/06/2024	SDB3262990898	(3,900.00)	0.9713	(3,718.83)	(3,788.07)	0.0000	4.5800	(1,681.9395)	0.0000	1.4194	(5.3094)	0.0000	3	(3.8901)	01/06/2025
002022.ZK	12/06/2024	SDB3262990898	(5,100.00)	0.9713	(4,863.08)	(4,953.62)	0.0000	4.5800	(1,681.9395)	0.0000	1.8561	(6.9431)	0.0000	3	(5.0870)	01/06/2025
002022.ZK	12/05/2024	SDB3262990898	(2,300.00)	0.9648	(2,215.02)	(2,219.02)	0.0000	4.5800	(1,681.9395)	0.0000	0.2818	(1.0367)	0.0000	1	(0.7549)	01/06/2025
002022.ZK	12/05/2024	SDB3262990898	(1,900.00)	0.9648	(1,828.09)	(1,833.10)	0.0000	4.5800	(1,681.9395)	0.0000	0.2326	(0.8564)	0.0000	1	(0.6239)	01/06/2025
002022.ZK	12/05/2024	SDB3262990898	(600.00)	0.9648	(572.13)	(578.87)	0.0000	4.5800	(1,681.9395)	0.0000	0.0728	(0.2705)	0.0000	1	(0.1977)	01/06/2025
002022.ZK	12/05/2024	SDB3262990898	(900.00)	0.9648	(858.19)	(868.31)	0.0000	4.5800	(1,681.9395)	0.0000	0.1092	(0.4057)	0.0000	1	(0.2965)	01/06/2025
002022.ZK	12/05/2024	SDB3262990898	(800.00)	0.9648	(762.84)	(771.83)	0.0000	4.5800	(1,681.9395)	0.0000	0.0970	(0.3606)	0.0000	1	(0.2636)	01/06/2025
002022.ZK	12/05/2024	SDB3262990898	(3,100.00)	0.9648	(2,955.99)	(2,990.85)	0.0000	4.5800	(1,681.9395)	0.0000	0.3761	(1.3973)	0.0000	1	(1.0213)	01/06/2025
002022.ZK	12/05/2024	SDB3262990898	(1,400.00)	0.9648	(1,334.96)	(1,350.71)	0.0000	4.5800	(1,681.9395)	0.0000	0.1698	(0.6311)	0.0000	1	(0.4612)	01/06/2025
002022.ZK	12/05/2024	SDB3262990898	(200.00)	0.9648	(190.71)	(192.96)	0.0000	4.5800	(1,681.9395)	0.0000	0.0243	(0.0902)	0.0000	1	(0.0659)	01/06/2025
002022.ZK	12/05/2024	SDB3262990898	(5,100.00)	0.9648	(4,863.08)	(4,920.43)	0.0000	4.5800	(1,681.9395)	0.0000	0.6187	(2.2989)	0.0000	1	(1.6802)	01/06/2025
002022.ZK	12/05/2024	SDB3262990898	(2,800.00)	0.9648	(2,669.93)	(2,701.41)	0.0000	4.5800	(1,681.9395)	0.0000	0.3397	(1.2621)	0.0000	1	(0.9224)	01/06/2025
002022.ZK	12/05/2024	SDB3262990898	(3,900.00)	0.9648	(3,718.83)	(3,762.68)	0.0000	4.5800	(1,681.9395)	0.0000	0.4731	(1.7579)	0.0000	1	(1.2848)	01/06/2025
002022.ZK	12/05/2024	SDB3262990898	(5,100.00)	0.9648	(4,863.08)	(4,920.43)	0.0000	4.5800	(1,681.9395)	0.0000	0.6187	(2.2989)	0.0000	1	(1.6802)	01/06/2025
002022.ZK	12/04/2024	SDB3262990898	(600.00)	0.9535	(572.13)	(572.13)	0.0000	4.5800	(1,735.8786)	0.0000	0.0728	(0.2759)	0.0000	1	(0.2031)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHANGHAI KEHUA BIO-ENGINEERING CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002022.ZK	12/04/2024	SDB3262990898	(900.00)	0.9535	(858.19)	(858.19)	0.0000	4.5800	(1,735.8786)	0.0000	0.1092	(0.4138)	0.0000	1	(0.3046)	01/06/2025
002022.ZK	12/04/2024	SDB3262990898	(800.00)	0.9535	(762.84)	(762.84)	0.0000	4.5800	(1,735.8786)	0.0000	0.0970	(0.3678)	0.0000	1	(0.2708)	01/06/2025
002022.ZK	12/04/2024	SDB3262990898	(3,100.00)	0.9535	(2,955.99)	(2,955.99)	0.0000	4.5800	(1,735.8786)	0.0000	0.3761	(1.4253)	0.0000	1	(1.0493)	01/06/2025
002022.ZK	12/04/2024	SDB3262990898	(1,400.00)	0.9535	(1,334.96)	(1,334.96)	0.0000	4.5800	(1,735.8786)	0.0000	0.1698	(0.6437)	0.0000	1	(0.4739)	01/06/2025
002022.ZK	12/04/2024	SDB3262990898	(200.00)	0.9535	(190.71)	(190.71)	0.0000	4.5800	(1,735.8786)	0.0000	0.0243	(0.0920)	0.0000	1	(0.0677)	01/06/2025
002022.ZK	12/04/2024	SDB3262990898	(5,100.00)	0.9535	(4,863.08)	(4,863.08)	0.0000	4.5800	(1,735.8786)	0.0000	0.6187	(2.3449)	0.0000	1	(1.7262)	01/06/2025
002022.ZK	12/04/2024	SDB3262990898	(2,800.00)	0.9535	(2,669.93)	(2,669.93)	0.0000	4.5800	(1,735.8786)	0.0000	0.3397	(1.2874)	0.0000	1	(0.9477)	01/06/2025
002022.ZK	12/04/2024	SDB3262990898	(3,900.00)	0.9535	(3,718.83)	(3,718.83)	0.0000	4.5800	(1,735.8786)	0.0000	0.4731	(1.7932)	0.0000	1	(1.3201)	01/06/2025
002022.ZK	12/04/2024	SDB3262990898	(5,100.00)	0.9535	(4,863.08)	(4,863.08)	0.0000	4.5800	(1,735.8786)	0.0000	0.6187	(2.3449)	0.0000	1	(1.7262)	01/06/2025
TOTAL SHANGHAI KEHUA BIO-ENGINEERING CO LTD CMN CLASS A SERIES NORTHBOUND											86.1210	(313.2162)	0.0000		(227.0952)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHANGHAI LANSHENG CORPORATION CMN CLASS A SERIES NORTHBOUND																
600826.SH	12/20/2024	SDB3264328855	(81,300.00)	1.4317	(129,157.49)	(116,400.06)	0.0000	4.3300	(2,250.0000)	0.0000	46.6043	(218.2501)	0.0000	3	(171.6458)	01/06/2025
600826.SH	12/20/2024	SDB3264328855	(4,100.00)	1.4317	(6,322.11)	(5,870.11)	0.0000	4.3300	(2,250.0000)	0.0000	2.2812	(11.0065)	0.0000	3	(8.7252)	01/06/2025
600826.SH	12/19/2024	SDB3264328855	(81,300.00)	1.5887	(129,157.49)	(129,157.49)	0.0000	4.5800	(2,250.0000)	0.0000	16.4317	(80.7234)	0.0000	1	(64.2917)	01/06/2025
600826.SH	12/19/2024	SDB3264328855	(4,100.00)	1.5420	(6,322.11)	(6,322.11)	0.0000	4.5800	(2,250.0000)	0.0000	0.8043	(3.9513)	0.0000	1	(3.1470)	01/06/2025
TOTAL SHANGHAI LANSHENG CORPORATION CMN CLASS A SERIES NORTHBOUND											66.1216	(313.9313)	0.0000		(247.8097)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHANGHAI LINGANG HOLDINGS CO.,LTD. CMN CLASS A SERIES NORTHBOUND																
600848.SH	01/03/2025	SDB3260123507	(200.00)	1.4132	(289.10)	(282.65)	0.0000	4.3300	(1,381.3348)	0.0000	0.1043	(0.3254)	0.0000	3	(0.2210)	01/06/2025
600848.SH	01/03/2025	SDB3260123507	(200.00)	1.4132	(289.10)	(282.65)	0.0000	4.3300	(1,381.3348)	0.0000	0.1043	(0.3254)	0.0000	3	(0.2210)	01/06/2025
600848.SH	01/03/2025	SDB3260123507	(400.00)	1.4132	(578.21)	(565.29)	0.0000	4.3300	(1,381.3348)	0.0000	0.2086	(0.6507)	0.0000	3	(0.4421)	01/06/2025
600848.SH	01/03/2025	SDB3260123507	(8,600.00)	1.4132	(12,431.47)	(12,153.77)	0.0000	4.3300	(1,381.3348)	0.0000	4.4857	(13.9904)	0.0000	3	(9.5047)	01/06/2025
600848.SH	01/03/2025	SDB3260123507	(1,700.00)	1.4132	(2,457.38)	(2,402.49)	0.0000	4.3300	(1,381.3348)	0.0000	0.8867	(2.7655)	0.0000	3	(1.8788)	01/06/2025
600848.SH	01/03/2025	SDB3260123507	(600.00)	1.4132	(867.31)	(847.94)	0.0000	4.3300	(1,381.3348)	0.0000	0.3130	(0.9761)	0.0000	3	(0.6631)	01/06/2025
600848.SH	01/03/2025	SDB3260123507	(600.00)	1.4132	(867.31)	(847.94)	0.0000	4.3300	(1,381.3348)	0.0000	0.3130	(0.9761)	0.0000	3	(0.6631)	01/06/2025
600848.SH	01/03/2025	SDB3260123507	(2,100.00)	1.4132	(3,035.59)	(2,967.78)	0.0000	4.3300	(1,381.3348)	0.0000	1.0953	(3.4162)	0.0000	3	(2.3209)	01/06/2025
600848.SH	01/03/2025	SDB3260123507	(600.00)	1.4132	(867.31)	(847.94)	0.0000	4.3300	(1,381.3348)	0.0000	0.3130	(0.9761)	0.0000	3	(0.6631)	01/06/2025
600848.SH	01/03/2025	SDB3260123507	(2,800.00)	1.4132	(4,047.46)	(3,957.04)	0.0000	4.3300	(1,381.3348)	0.0000	1.4605	(4.5550)	0.0000	3	(3.0945)	01/06/2025
600848.SH	01/03/2025	SDB3260123507	(3,600.00)	1.4132	(5,203.87)	(5,087.62)	0.0000	4.3300	(1,381.3348)	0.0000	1.8777	(5.8564)	0.0000	3	(3.9787)	01/06/2025
600848.SH	01/03/2025	SDB3260123507	(700.00)	1.4132	(1,011.86)	(989.26)	0.0000	4.3300	(1,381.3348)	0.0000	0.3651	(1.1387)	0.0000	3	(0.7736)	01/06/2025
600848.SH	01/02/2025	SDB3260123507	(200.00)	1.4171	(289.10)	(283.43)	0.0000	4.3300	(1,381.3348)	0.0000	0.0348	(0.1088)	0.0000	1	(0.0740)	01/06/2025
600848.SH	01/02/2025	SDB3260123507	(200.00)	1.4171	(289.10)	(283.43)	0.0000	4.3300	(1,381.3348)	0.0000	0.0348	(0.1088)	0.0000	1	(0.0740)	01/06/2025
600848.SH	01/02/2025	SDB3260123507	(400.00)	1.4171	(578.21)	(566.86)	0.0000	4.3300	(1,381.3348)	0.0000	0.0695	(0.2175)	0.0000	1	(0.1480)	01/06/2025
600848.SH	01/02/2025	SDB3260123507	(8,600.00)	1.4171	(12,431.47)	(12,187.39)	0.0000	4.3300	(1,381.3348)	0.0000	1.4952	(4.6764)	0.0000	1	(3.1811)	01/06/2025
600848.SH	01/02/2025	SDB3260123507	(1,700.00)	1.4171	(2,457.38)	(2,409.13)	0.0000	4.3300	(1,381.3348)	0.0000	0.2956	(0.9244)	0.0000	1	(0.6288)	01/06/2025
600848.SH	01/02/2025	SDB3260123507	(600.00)	1.4171	(867.31)	(850.28)	0.0000	4.3300	(1,381.3348)	0.0000	0.1043	(0.3263)	0.0000	1	(0.2219)	01/06/2025
600848.SH	01/02/2025	SDB3260123507	(600.00)	1.4171	(867.31)	(850.28)	0.0000	4.3300	(1,381.3348)	0.0000	0.1043	(0.3263)	0.0000	1	(0.2219)	01/06/2025
600848.SH	01/02/2025	SDB3260123507	(2,100.00)	1.4171	(3,035.59)	(2,975.99)	0.0000	4.3300	(1,381.3348)	0.0000	0.3651	(1.1419)	0.0000	1	(0.7768)	01/06/2025
600848.SH	01/02/2025	SDB3260123507	(600.00)	1.4171	(867.31)	(850.28)	0.0000	4.3300	(1,381.3348)	0.0000	0.1043	(0.3263)	0.0000	1	(0.2219)	01/06/2025
600848.SH	01/02/2025	SDB3260123507	(2,800.00)	1.4171	(4,047.46)	(3,967.99)	0.0000	4.3300	(1,381.3348)	0.0000	0.4868	(1.5225)	0.0000	1	(1.0357)	01/06/2025
600848.SH	01/02/2025	SDB3260123507	(3,600.00)	1.4171	(5,203.87)	(5,101.70)	0.0000	4.3300	(1,381.3348)	0.0000	0.6259	(1.9575)	0.0000	1	(1.3316)	01/06/2025
600848.SH	01/02/2025	SDB3260123507	(700.00)	1.4171	(1,011.86)	(992.00)	0.0000	4.3300	(1,381.3348)	0.0000	0.1217	(0.3806)	0.0000	1	(0.2589)	01/06/2025
600848.SH	12/31/2024	SDB3260123507	(200.00)	1.4102	(289.10)	(282.04)	0.0000	4.3300	(1,381.3348)	0.0000	0.0695	(0.2164)	0.0000	2	(0.1469)	01/06/2025
600848.SH	12/31/2024	SDB3260123507	(200.00)	1.4102	(289.10)	(282.04)	0.0000	4.3300	(1,381.3348)	0.0000	0.0695	(0.2164)	0.0000	2	(0.1469)	01/06/2025
600848.SH	12/31/2024	SDB3260123507	(400.00)	1.4102	(578.21)	(564.07)	0.0000	4.3300	(1,381.3348)	0.0000	0.1391	(0.4329)	0.0000	2	(0.2938)	01/06/2025
600848.SH	12/31/2024	SDB3260123507	(8,600.00)	1.4102	(12,431.47)	(12,127.52)	0.0000	4.3300	(1,381.3348)	0.0000	2.9905	(9.3068)	0.0000	2	(6.3163)	01/06/2025
600848.SH	12/31/2024	SDB3260123507	(1,700.00)	1.4102	(2,457.38)	(2,397.30)	0.0000	4.3300	(1,381.3348)	0.0000	0.5911	(1.8397)	0.0000	2	(1.2486)	01/06/2025
600848.SH	12/31/2024	SDB3260123507	(600.00)	1.4102	(867.31)	(846.11)	0.0000	4.3300	(1,381.3348)	0.0000	0.2086	(0.6493)	0.0000	2	(0.4407)	01/06/2025
600848.SH	12/31/2024	SDB3260123507	(600.00)	1.4102	(867.31)	(846.11)	0.0000	4.3300	(1,381.3348)	0.0000	0.2086	(0.6493)	0.0000	2	(0.4407)	01/06/2025
600848.SH	12/31/2024	SDB3260123507	(2,100.00)	1.4102	(3,035.59)	(2,961.37)	0.0000	4.3300	(1,381.3348)	0.0000	0.7302	(2.2726)	0.0000	2	(1.5424)	01/06/2025
600848.SH	12/31/2024	SDB3260123507	(600.00)	1.4102	(867.31)	(846.11)	0.0000	4.3300	(1,381.3348)	0.0000	0.2086	(0.6493)	0.0000	2	(0.4407)	01/06/2025
600848.SH	12/31/2024	SDB3260123507	(2,800.00)	1.4102	(4,047.46)	(3,948.50)	0.0000	4.3300	(1,381.3348)	0.0000	0.9736	(3.0301)	0.0000	2	(2.0565)	01/06/2025
600848.SH	12/31/2024	SDB3260123507	(3,600.00)	1.4102	(5,203.87)	(5,076.64)	0.0000	4.3300	(1,381.3348)	0.0000	1.2518	(3.8959)	0.0000	2	(2.6440)	01/06/2025
600848.SH	12/31/2024	SDB3260123507	(700.00)	1.4102	(1,011.86)	(987.12)	0.0000	4.3300	(1,381.3348)	0.0000	0.2434	(0.7575)	0.0000	2	(0.5141)	01/06/2025
600848.SH	12/30/2024	SDB3260123507	(200.00)	1.3853	(289.10)	(277.06)	0.0000	4.3300	(1,381.3348)	0.0000	0.0348	(0.1063)	0.0000	1	(0.0715)	01/06/2025
600848.SH	12/30/2024	SDB3260123507	(200.00)	1.3853	(289.10)	(277.06)	0.0000	4.3300	(1,381.3348)	0.0000	0.0348	(0.1063)	0.0000	1	(0.0715)	01/06/2025
600848.SH	12/30/2024	SDB3260123507	(400.00)	1.3853	(578.21)	(554.11)	0.0000	4.3300	(1,381.3348)	0.0000	0.0695	(0.2126)	0.0000	1	(0.1431)	01/06/2025
600848.SH	12/30/2024	SDB3260123507	(8,600.00)	1.3853	(12,431.47)	(11,913.46)	0.0000	4.3300	(1,381.3348)	0.0000	1.4952	(4.5712)	0.0000	1	(3.0760)	01/06/2025
600848.SH	12/30/2024	SDB3260123507	(1,700.00)	1.3853	(2,457.38)	(2,354.99)	0.0000	4.3300	(1,381.3348)	0.0000	0.2956	(0.9036)	0.0000	1	(0.6080)	01/06/2025
600848.SH	12/30/2024	SDB3260123507	(600.00)	1.3853	(867.31)	(831.17)	0.0000	4.3300	(1,381.3348)	0.0000	0.1043	(0.3189)	0.0000	1	(0.2146)	01/06/2025
600848.SH	12/30/2024	SDB3260123507	(600.00)	1.3853	(867.31)	(831.17)	0.0000	4.3300	(1,381.3348)	0.0000	0.1043	(0.3189)	0.0000	1	(0.2146)	01/06/2025
600848.SH	12/30/2024	SDB3260123507	(2,100.00)	1.3853	(3,035.59)	(2,909.10)	0.0000	4.3300	(1,381.3348)	0.0000	0.3651	(1.1162)	0.0000	1	(0.7511)	01/06/2025
600848.SH	12/30/2024	SDB3260123507	(600.00)	1.3853	(867.31)	(831.17)	0.0000	4.3300	(1,381.3348)	0.0000	0.1043	(0.3189)	0.0000	1	(0.2146)	01/06/2025
600848.SH	12/30/2024	SDB3260123507	(2,800.00)	1.3853	(4,047.46)	(3,878.80)	0.0000	4.3300	(1,381.3348)	0.0000	0.4868	(1.4883)	0.0000	1	(1.0015)	01/06/2025
600848.SH	12/30/2024	SDB3260123507	(3,600.00)	1.3853	(5,203.87)	(4,987.03)	0.0000	4.3300	(1,381.3348)	0.0000	0.6259	(1.9135)	0.0000	1	(1.2876)	01/06/2025
600848.SH	12/30/2024	SDB3260123507	(700.00)	1.3853	(1,011.86)	(969.70)	0.0000	4.3300	(1,381.3348)	0.0000	0.1217	(0.3721)	0.0000	1	(0.2504)	01/06/2025
600848.SH	12/27/2024	SDB3260123507	(200.00)	1.4176	(289.10)	(283.52)	0.0000	4.3300	(1,381.3348)	0.0000	0.1043	(0.3264)	0.0000	3	(0.2221)	01/06/2025
600848.SH	12/27/2024	SDB3260123507	(200.00)	1.4176	(289.10)	(283.52)	0.0000	4.3300	(1,381.3348)	0.0000	0.1043	(0.3264)	0.0000	3	(0.2221)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHANGHAI LINGANG HOLDINGS CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600848.SH	12/27/2024	SDB3260123507	(400.00)	1.4176	(578.21)	(567.05)	0.0000	4.3300	(1,381.3348)	0.0000	0.2086	(0.6527)	0.0000	3	(0.4441)	01/06/2025
600848.SH	12/27/2024	SDB3260123507	(8,600.00)	1.4176	(12,431.47)	(12,191.57)	0.0000	4.3300	(1,381.3348)	0.0000	4.4857	(14.0339)	0.0000	3	(9.5482)	01/06/2025
600848.SH	12/27/2024	SDB3260123507	(1,700.00)	1.4176	(2,457.38)	(2,409.96)	0.0000	4.3300	(1,381.3348)	0.0000	0.8867	(2.7741)	0.0000	3	(1.8874)	01/06/2025
600848.SH	12/27/2024	SDB3260123507	(600.00)	1.4176	(867.31)	(850.58)	0.0000	4.3300	(1,381.3348)	0.0000	0.3130	(0.9791)	0.0000	3	(0.6662)	01/06/2025
600848.SH	12/27/2024	SDB3260123507	(600.00)	1.4176	(867.31)	(850.58)	0.0000	4.3300	(1,381.3348)	0.0000	0.3130	(0.9791)	0.0000	3	(0.6662)	01/06/2025
600848.SH	12/27/2024	SDB3260123507	(2,100.00)	1.4176	(3,035.59)	(2,977.01)	0.0000	4.3300	(1,381.3348)	0.0000	1.0953	(3.4269)	0.0000	3	(2.3315)	01/06/2025
600848.SH	12/27/2024	SDB3260123507	(600.00)	1.4176	(867.31)	(850.58)	0.0000	4.3300	(1,381.3348)	0.0000	0.3130	(0.9791)	0.0000	3	(0.6662)	01/06/2025
600848.SH	12/27/2024	SDB3260123507	(2,800.00)	1.4176	(4,047.46)	(3,969.35)	0.0000	4.3300	(1,381.3348)	0.0000	1.4605	(4.5692)	0.0000	3	(3.1087)	01/06/2025
600848.SH	12/27/2024	SDB3260123507	(3,600.00)	1.4176	(5,203.87)	(5,103.45)	0.0000	4.3300	(1,381.3348)	0.0000	1.8777	(5.8746)	0.0000	3	(3.9969)	01/06/2025
600848.SH	12/27/2024	SDB3260123507	(700.00)	1.4176	(1,011.86)	(992.34)	0.0000	4.3300	(1,381.3348)	0.0000	0.3651	(1.1423)	0.0000	3	(0.7772)	01/06/2025
600848.SH	12/26/2024	SDB3260123507	(200.00)	1.3878	(289.10)	(277.55)	0.0000	4.3300	(1,381.3348)	0.0000	0.0348	(0.1065)	0.0000	1	(0.0717)	01/06/2025
600848.SH	12/26/2024	SDB3260123507	(200.00)	1.3878	(289.10)	(277.55)	0.0000	4.3300	(1,381.3348)	0.0000	0.0348	(0.1065)	0.0000	1	(0.0717)	01/06/2025
600848.SH	12/26/2024	SDB3260123507	(400.00)	1.3878	(578.21)	(555.10)	0.0000	4.3300	(1,381.3348)	0.0000	0.0695	(0.2130)	0.0000	1	(0.1434)	01/06/2025
600848.SH	12/26/2024	SDB3260123507	(8,600.00)	1.3878	(12,431.47)	(11,934.65)	0.0000	4.3300	(1,381.3348)	0.0000	1.4952	(4.5794)	0.0000	1	(3.0841)	01/06/2025
600848.SH	12/26/2024	SDB3260123507	(1,700.00)	1.3878	(2,457.38)	(2,359.18)	0.0000	4.3300	(1,381.3348)	0.0000	0.2956	(0.9052)	0.0000	1	(0.6097)	01/06/2025
600848.SH	12/26/2024	SDB3260123507	(600.00)	1.3878	(867.31)	(832.65)	0.0000	4.3300	(1,381.3348)	0.0000	0.1043	(0.3195)	0.0000	1	(0.2152)	01/06/2025
600848.SH	12/26/2024	SDB3260123507	(600.00)	1.3878	(867.31)	(832.65)	0.0000	4.3300	(1,381.3348)	0.0000	0.1043	(0.3195)	0.0000	1	(0.2152)	01/06/2025
600848.SH	12/26/2024	SDB3260123507	(2,100.00)	1.3878	(3,035.59)	(2,914.28)	0.0000	4.3300	(1,381.3348)	0.0000	0.3651	(1.1182)	0.0000	1	(0.7531)	01/06/2025
600848.SH	12/26/2024	SDB3260123507	(600.00)	1.3878	(867.31)	(832.65)	0.0000	4.3300	(1,381.3348)	0.0000	0.1043	(0.3195)	0.0000	1	(0.2152)	01/06/2025
600848.SH	12/26/2024	SDB3260123507	(2,800.00)	1.3878	(4,047.46)	(3,885.70)	0.0000	4.3300	(1,381.3348)	0.0000	0.4868	(1.4910)	0.0000	1	(1.0041)	01/06/2025
600848.SH	12/26/2024	SDB3260123507	(3,600.00)	1.3878	(5,203.87)	(4,995.90)	0.0000	4.3300	(1,381.3348)	0.0000	0.6259	(1.9169)	0.0000	1	(1.2910)	01/06/2025
600848.SH	12/26/2024	SDB3260123507	(700.00)	1.3878	(1,011.86)	(971.42)	0.0000	4.3300	(1,381.3348)	0.0000	0.1217	(0.3727)	0.0000	1	(0.2510)	01/06/2025
600848.SH	12/24/2024	SDB3260123507	(200.00)	1.3878	(289.10)	(277.55)	0.0000	4.3300	(1,381.3348)	0.0000	0.0695	(0.2130)	0.0000	2	(0.1434)	01/06/2025
600848.SH	12/24/2024	SDB3260123507	(200.00)	1.3878	(289.10)	(277.55)	0.0000	4.3300	(1,381.3348)	0.0000	0.0695	(0.2130)	0.0000	2	(0.1434)	01/06/2025
600848.SH	12/24/2024	SDB3260123507	(400.00)	1.3878	(578.21)	(555.10)	0.0000	4.3300	(1,381.3348)	0.0000	0.1391	(0.4260)	0.0000	2	(0.2869)	01/06/2025
600848.SH	12/24/2024	SDB3260123507	(8,600.00)	1.3878	(12,431.47)	(11,934.65)	0.0000	4.3300	(1,381.3348)	0.0000	2.9905	(9.1587)	0.0000	2	(6.1683)	01/06/2025
600848.SH	12/24/2024	SDB3260123507	(1,700.00)	1.3878	(2,457.38)	(2,359.18)	0.0000	4.3300	(1,381.3348)	0.0000	0.5911	(1.8105)	0.0000	2	(1.2193)	01/06/2025
600848.SH	12/24/2024	SDB3260123507	(600.00)	1.3878	(867.31)	(832.65)	0.0000	4.3300	(1,381.3348)	0.0000	0.2086	(0.6390)	0.0000	2	(0.4303)	01/06/2025
600848.SH	12/24/2024	SDB3260123507	(600.00)	1.3878	(867.31)	(832.65)	0.0000	4.3300	(1,381.3348)	0.0000	0.2086	(0.6390)	0.0000	2	(0.4303)	01/06/2025
600848.SH	12/24/2024	SDB3260123507	(2,100.00)	1.3878	(3,035.59)	(2,914.28)	0.0000	4.3300	(1,381.3348)	0.0000	0.7302	(2.2364)	0.0000	2	(1.5062)	01/06/2025
600848.SH	12/24/2024	SDB3260123507	(600.00)	1.3878	(867.31)	(832.65)	0.0000	4.3300	(1,381.3348)	0.0000	0.2086	(0.6390)	0.0000	2	(0.4303)	01/06/2025
600848.SH	12/24/2024	SDB3260123507	(2,800.00)	1.3878	(4,047.46)	(3,885.70)	0.0000	4.3300	(1,381.3348)	0.0000	0.9736	(2.9819)	0.0000	2	(2.0083)	01/06/2025
600848.SH	12/24/2024	SDB3260123507	(3,600.00)	1.3878	(5,203.87)	(4,995.90)	0.0000	4.3300	(1,381.3348)	0.0000	1.2518	(3.8339)	0.0000	2	(2.5821)	01/06/2025
600848.SH	12/24/2024	SDB3260123507	(700.00)	1.3878	(1,011.86)	(971.42)	0.0000	4.3300	(1,381.3348)	0.0000	0.2434	(0.7455)	0.0000	2	(0.5021)	01/06/2025
600848.SH	12/23/2024	SDB3260123507	(200.00)	1.4128	(289.10)	(282.56)	0.0000	4.3300	(1,381.3348)	0.0000	0.0348	(0.1084)	0.0000	1	(0.0736)	01/06/2025
600848.SH	12/23/2024	SDB3260123507	(200.00)	1.4128	(289.10)	(282.56)	0.0000	4.3300	(1,381.3348)	0.0000	0.0348	(0.1084)	0.0000	1	(0.0736)	01/06/2025
600848.SH	12/23/2024	SDB3260123507	(400.00)	1.4128	(578.21)	(565.13)	0.0000	4.3300	(1,381.3348)	0.0000	0.0695	(0.2168)	0.0000	1	(0.1473)	01/06/2025
600848.SH	12/23/2024	SDB3260123507	(8,600.00)	1.4128	(12,431.47)	(12,150.23)	0.0000	4.3300	(1,381.3348)	0.0000	1.4952	(4.6621)	0.0000	1	(3.1669)	01/06/2025
600848.SH	12/23/2024	SDB3260123507	(1,700.00)	1.4128	(2,457.38)	(2,401.79)	0.0000	4.3300	(1,381.3348)	0.0000	0.2956	(0.9216)	0.0000	1	(0.6260)	01/06/2025
600848.SH	12/23/2024	SDB3260123507	(600.00)	1.4128	(867.31)	(847.69)	0.0000	4.3300	(1,381.3348)	0.0000	0.1043	(0.3253)	0.0000	1	(0.2209)	01/06/2025
600848.SH	12/23/2024	SDB3260123507	(600.00)	1.4128	(867.31)	(847.69)	0.0000	4.3300	(1,381.3348)	0.0000	0.1043	(0.3253)	0.0000	1	(0.2209)	01/06/2025
600848.SH	12/23/2024	SDB3260123507	(2,100.00)	1.4128	(3,035.59)	(2,966.92)	0.0000	4.3300	(1,381.3348)	0.0000	0.3651	(1.1384)	0.0000	1	(0.7733)	01/06/2025
600848.SH	12/23/2024	SDB3260123507	(600.00)	1.4128	(867.31)	(847.69)	0.0000	4.3300	(1,381.3348)	0.0000	0.1043	(0.3253)	0.0000	1	(0.2209)	01/06/2025
600848.SH	12/23/2024	SDB3260123507	(2,800.00)	1.4128	(4,047.46)	(3,955.89)	0.0000	4.3300	(1,381.3348)	0.0000	0.4868	(1.5179)	0.0000	1	(1.0311)	01/06/2025
600848.SH	12/23/2024	SDB3260123507	(3,600.00)	1.4128	(5,203.87)	(5,086.14)	0.0000	4.3300	(1,381.3348)	0.0000	0.6259	(1.9516)	0.0000	1	(1.3257)	01/06/2025
600848.SH	12/23/2024	SDB3260123507	(700.00)	1.4128	(1,011.86)	(988.97)	0.0000	4.3300	(1,381.3348)	0.0000	0.1217	(0.3795)	0.0000	1	(0.2578)	01/06/2025
600848.SH	12/20/2024	SDB3260123507	(200.00)	1.4070	(289.10)	(281.41)	0.0000	4.3300	(1,381.3348)	0.0000	0.1043	(0.3239)	0.0000	3	(0.2196)	01/06/2025
600848.SH	12/20/2024	SDB3260123507	(200.00)	1.4070	(289.10)	(281.41)	0.0000	4.3300	(1,381.3348)	0.0000	0.1043	(0.3239)	0.0000	3	(0.2196)	01/06/2025
600848.SH	12/20/2024	SDB3260123507	(400.00)	1.4070	(578.21)	(562.82)	0.0000	4.3300	(1,381.3348)	0.0000	0.2086	(0.6479)	0.0000	3	(0.4392)	01/06/2025
600848.SH	12/20/2024	SDB3260123507	(8,600.00)	1.4070	(12,431.47)	(12,100.63)	0.0000	4.3300	(1,381.3348)	0.0000	4.4857	(13.9292)	0.0000	3	(9.4435)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHANGHAI LINGANG HOLDINGS CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600848.SH	12/20/2024	SDB3260123507	(1,700.00)	1.4070	(2,457.38)	(2,391.99)	0.0000	4.3300	(1,381.3348)	0.0000	0.8867	(2.7534)	0.0000	3	(1.8667)	01/06/2025
600848.SH	12/20/2024	SDB3260123507	(600.00)	1.4070	(867.31)	(844.23)	0.0000	4.3300	(1,381.3348)	0.0000	0.3130	(0.9718)	0.0000	3	(0.6588)	01/06/2025
600848.SH	12/20/2024	SDB3260123507	(600.00)	1.4070	(867.31)	(844.23)	0.0000	4.3300	(1,381.3348)	0.0000	0.3130	(0.9718)	0.0000	3	(0.6588)	01/06/2025
600848.SH	12/20/2024	SDB3260123507	(2,100.00)	1.4070	(3,035.59)	(2,954.80)	0.0000	4.3300	(1,381.3348)	0.0000	1.0953	(3.4013)	0.0000	3	(2.3060)	01/06/2025
600848.SH	12/20/2024	SDB3260123507	(600.00)	1.4070	(867.31)	(844.23)	0.0000	4.3300	(1,381.3348)	0.0000	0.3130	(0.9718)	0.0000	3	(0.6588)	01/06/2025
600848.SH	12/20/2024	SDB3260123507	(2,800.00)	1.4070	(4,047.46)	(3,939.74)	0.0000	4.3300	(1,381.3348)	0.0000	1.4605	(4.5351)	0.0000	3	(3.0746)	01/06/2025
600848.SH	12/20/2024	SDB3260123507	(3,600.00)	1.4070	(5,203.87)	(5,065.38)	0.0000	4.3300	(1,381.3348)	0.0000	1.8777	(5.8308)	0.0000	3	(3.9531)	01/06/2025
600848.SH	12/20/2024	SDB3260123507	(700.00)	1.4070	(1,011.86)	(984.93)	0.0000	4.3300	(1,381.3348)	0.0000	0.3651	(1.1338)	0.0000	3	(0.7687)	01/06/2025
600848.SH	12/19/2024	SDB3260123507	(200.00)	1.4162	(289.10)	(283.23)	0.0000	4.5800	(1,381.3348)	0.0000	0.0368	(0.1087)	0.0000	1	(0.0719)	01/06/2025
600848.SH	12/19/2024	SDB3260123507	(200.00)	1.4162	(289.10)	(283.23)	0.0000	4.5800	(1,381.3348)	0.0000	0.0368	(0.1087)	0.0000	1	(0.0719)	01/06/2025
600848.SH	12/19/2024	SDB3260123507	(400.00)	1.4162	(578.21)	(566.46)	0.0000	4.5800	(1,381.3348)	0.0000	0.0736	(0.2174)	0.0000	1	(0.1438)	01/06/2025
600848.SH	12/19/2024	SDB3260123507	(8,600.00)	1.4162	(12,431.47)	(12,178.92)	0.0000	4.5800	(1,381.3348)	0.0000	1.5816	(4.6731)	0.0000	1	(3.0915)	01/06/2025
600848.SH	12/19/2024	SDB3260123507	(1,700.00)	1.4162	(2,457.38)	(2,407.46)	0.0000	4.5800	(1,381.3348)	0.0000	0.3126	(0.9238)	0.0000	1	(0.6111)	01/06/2025
600848.SH	12/19/2024	SDB3260123507	(600.00)	1.4162	(867.31)	(849.69)	0.0000	4.5800	(1,381.3348)	0.0000	0.1103	(0.3260)	0.0000	1	(0.2157)	01/06/2025
600848.SH	12/19/2024	SDB3260123507	(600.00)	1.4162	(867.31)	(849.69)	0.0000	4.5800	(1,381.3348)	0.0000	0.1103	(0.3260)	0.0000	1	(0.2157)	01/06/2025
600848.SH	12/19/2024	SDB3260123507	(2,100.00)	1.4162	(3,035.59)	(2,973.92)	0.0000	4.5800	(1,381.3348)	0.0000	0.3862	(1.1411)	0.0000	1	(0.7549)	01/06/2025
600848.SH	12/19/2024	SDB3260123507	(600.00)	1.4162	(867.31)	(849.69)	0.0000	4.5800	(1,381.3348)	0.0000	0.1103	(0.3260)	0.0000	1	(0.2157)	01/06/2025
600848.SH	12/19/2024	SDB3260123507	(2,800.00)	1.4162	(4,047.46)	(3,965.23)	0.0000	4.5800	(1,381.3348)	0.0000	0.5149	(1.5215)	0.0000	1	(1.0065)	01/06/2025
600848.SH	12/19/2024	SDB3260123507	(3,600.00)	1.4162	(5,203.87)	(5,098.15)	0.0000	4.5800	(1,381.3348)	0.0000	0.6620	(1.9562)	0.0000	1	(1.2941)	01/06/2025
600848.SH	12/19/2024	SDB3260123507	(700.00)	1.4162	(1,011.86)	(991.31)	0.0000	4.5800	(1,381.3348)	0.0000	0.1287	(0.3804)	0.0000	1	(0.2516)	01/06/2025
600848.SH	12/18/2024	SDB3260123507	(200.00)	1.4186	(289.10)	(283.73)	0.0000	4.5800	(1,381.3348)	0.0000	0.0368	(0.1089)	0.0000	1	(0.0721)	01/06/2025
600848.SH	12/18/2024	SDB3260123507	(200.00)	1.4186	(289.10)	(283.73)	0.0000	4.5800	(1,381.3348)	0.0000	0.0368	(0.1089)	0.0000	1	(0.0721)	01/06/2025
600848.SH	12/18/2024	SDB3260123507	(400.00)	1.4186	(578.21)	(567.46)	0.0000	4.5800	(1,381.3348)	0.0000	0.0736	(0.2177)	0.0000	1	(0.1442)	01/06/2025
600848.SH	12/18/2024	SDB3260123507	(8,600.00)	1.4186	(12,431.47)	(12,200.34)	0.0000	4.5800	(1,381.3348)	0.0000	1.5816	(4.6813)	0.0000	1	(3.0998)	01/06/2025
600848.SH	12/18/2024	SDB3260123507	(1,700.00)	1.4186	(2,457.38)	(2,411.69)	0.0000	4.5800	(1,381.3348)	0.0000	0.3126	(0.9254)	0.0000	1	(0.6127)	01/06/2025
600848.SH	12/18/2024	SDB3260123507	(600.00)	1.4186	(867.31)	(851.19)	0.0000	4.5800	(1,381.3348)	0.0000	0.1103	(0.3266)	0.0000	1	(0.2163)	01/06/2025
600848.SH	12/18/2024	SDB3260123507	(600.00)	1.4186	(867.31)	(851.19)	0.0000	4.5800	(1,381.3348)	0.0000	0.1103	(0.3266)	0.0000	1	(0.2163)	01/06/2025
600848.SH	12/18/2024	SDB3260123507	(2,100.00)	1.4186	(3,035.59)	(2,979.15)	0.0000	4.5800	(1,381.3348)	0.0000	0.3862	(1.1431)	0.0000	1	(0.7569)	01/06/2025
600848.SH	12/18/2024	SDB3260123507	(600.00)	1.4186	(867.31)	(851.19)	0.0000	4.5800	(1,381.3348)	0.0000	0.1103	(0.3266)	0.0000	1	(0.2163)	01/06/2025
600848.SH	12/18/2024	SDB3260123507	(2,800.00)	1.4186	(4,047.46)	(3,972.20)	0.0000	4.5800	(1,381.3348)	0.0000	0.5149	(1.5242)	0.0000	1	(1.0092)	01/06/2025
600848.SH	12/18/2024	SDB3260123507	(3,600.00)	1.4186	(5,203.87)	(5,107.12)	0.0000	4.5800	(1,381.3348)	0.0000	0.6620	(1.9596)	0.0000	1	(1.2976)	01/06/2025
600848.SH	12/18/2024	SDB3260123507	(700.00)	1.4186	(1,011.86)	(993.05)	0.0000	4.5800	(1,381.3348)	0.0000	0.1287	(0.3810)	0.0000	1	(0.2523)	01/06/2025
600848.SH	12/17/2024	SDB3260123507	(200.00)	1.4643	(289.10)	(292.86)	0.0000	4.5800	(1,381.3348)	0.0000	0.0368	(0.1124)	0.0000	1	(0.0756)	01/06/2025
600848.SH	12/17/2024	SDB3260123507	(200.00)	1.4643	(289.10)	(292.86)	0.0000	4.5800	(1,381.3348)	0.0000	0.0368	(0.1124)	0.0000	1	(0.0756)	01/06/2025
600848.SH	12/17/2024	SDB3260123507	(400.00)	1.4643	(578.21)	(585.73)	0.0000	4.5800	(1,381.3348)	0.0000	0.0736	(0.2247)	0.0000	1	(0.1512)	01/06/2025
600848.SH	12/17/2024	SDB3260123507	(8,600.00)	1.4643	(12,431.47)	(12,593.19)	0.0000	4.5800	(1,381.3348)	0.0000	1.5816	(4.8321)	0.0000	1	(3.2505)	01/06/2025
600848.SH	12/17/2024	SDB3260123507	(1,700.00)	1.4643	(2,457.38)	(2,489.35)	0.0000	4.5800	(1,381.3348)	0.0000	0.3126	(0.9552)	0.0000	1	(0.6425)	01/06/2025
600848.SH	12/17/2024	SDB3260123507	(600.00)	1.4643	(867.31)	(878.59)	0.0000	4.5800	(1,381.3348)	0.0000	0.1103	(0.3371)	0.0000	1	(0.2268)	01/06/2025
600848.SH	12/17/2024	SDB3260123507	(600.00)	1.4643	(867.31)	(878.59)	0.0000	4.5800	(1,381.3348)	0.0000	0.1103	(0.3371)	0.0000	1	(0.2268)	01/06/2025
600848.SH	12/17/2024	SDB3260123507	(2,100.00)	1.4643	(3,035.59)	(3,075.08)	0.0000	4.5800	(1,381.3348)	0.0000	0.3862	(1.1799)	0.0000	1	(0.7937)	01/06/2025
600848.SH	12/17/2024	SDB3260123507	(600.00)	1.4643	(867.31)	(878.59)	0.0000	4.5800	(1,381.3348)	0.0000	0.1103	(0.3371)	0.0000	1	(0.2268)	01/06/2025
600848.SH	12/17/2024	SDB3260123507	(2,800.00)	1.4643	(4,047.46)	(4,100.11)	0.0000	4.5800	(1,381.3348)	0.0000	0.5149	(1.5732)	0.0000	1	(1.0583)	01/06/2025
600848.SH	12/17/2024	SDB3260123507	(3,600.00)	1.4643	(5,203.87)	(5,271.57)	0.0000	4.5800	(1,381.3348)	0.0000	0.6620	(2.0227)	0.0000	1	(1.3607)	01/06/2025
600848.SH	12/17/2024	SDB3260123507	(700.00)	1.4643	(1,011.86)	(1,025.03)	0.0000	4.5800	(1,381.3348)	0.0000	0.1287	(0.3933)	0.0000	1	(0.2646)	01/06/2025
600848.SH	12/16/2024	SDB3260123507	(200.00)	1.4676	(289.10)	(293.52)	0.0000	4.5800	(1,381.3348)	0.0000	0.0368	(0.1126)	0.0000	1	(0.0758)	01/06/2025
600848.SH	12/16/2024	SDB3260123507	(200.00)	1.4676	(289.10)	(293.52)	0.0000	4.5800	(1,381.3348)	0.0000	0.0368	(0.1126)	0.0000	1	(0.0758)	01/06/2025
600848.SH	12/16/2024	SDB3260123507	(400.00)	1.4676	(578.21)	(587.05)	0.0000	4.5800	(1,381.3348)	0.0000	0.0736	(0.2253)	0.0000	1	(0.1517)	01/06/2025
600848.SH	12/16/2024	SDB3260123507	(8,600.00)	1.4676	(12,431.47)	(12,621.52)	0.0000	4.5800	(1,381.3348)	0.0000	1.5816	(4.8429)	0.0000	1	(3.2614)	01/06/2025
600848.SH	12/16/2024	SDB3260123507	(1,700.00)	1.4676	(2,457.38)	(2,494.95)	0.0000	4.5800	(1,381.3348)	0.0000	0.3126	(0.9573)	0.0000	1	(0.6447)	01/06/2025
600848.SH	12/16/2024	SDB3260123507	(600.00)	1.4676	(867.31)	(880.57)	0.0000	4.5800	(1,381.3348)	0.0000	0.1103	(0.3379)	0.0000	1	(0.2275)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHANGHAI LINGANG HOLDINGS CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600848.SH	12/16/2024	SDB3260123507	(600.00)	1.4676	(867.31)	(880.57)	0.0000	4.5800	(1,381.3348)	0.0000	0.1103	(0.3379)	0.0000	1	(0.2275)	01/06/2025
600848.SH	12/16/2024	SDB3260123507	(2,100.00)	1.4676	(3,035.59)	(3,082.00)	0.0000	4.5800	(1,381.3348)	0.0000	0.3862	(1.1826)	0.0000	1	(0.7964)	01/06/2025
600848.SH	12/16/2024	SDB3260123507	(600.00)	1.4676	(867.31)	(880.57)	0.0000	4.5800	(1,381.3348)	0.0000	0.1103	(0.3379)	0.0000	1	(0.2275)	01/06/2025
600848.SH	12/16/2024	SDB3260123507	(2,800.00)	1.4676	(4,047.46)	(4,109.33)	0.0000	4.5800	(1,381.3348)	0.0000	0.5149	(1.5768)	0.0000	1	(1.0618)	01/06/2025
600848.SH	12/16/2024	SDB3260123507	(3,600.00)	1.4676	(5,203.87)	(5,283.43)	0.0000	4.5800	(1,381.3348)	0.0000	0.6620	(2.0273)	0.0000	1	(1.3652)	01/06/2025
600848.SH	12/16/2024	SDB3260123507	(700.00)	1.4676	(1,011.86)	(1,027.33)	0.0000	4.5800	(1,381.3348)	0.0000	0.1287	(0.3942)	0.0000	1	(0.2655)	01/06/2025
600848.SH	12/13/2024	SDB3260123507	(200.00)	1.4523	(289.10)	(290.46)	0.0000	4.5800	(1,381.3348)	0.0000	0.1103	(0.3343)	0.0000	3	(0.2240)	01/06/2025
600848.SH	12/13/2024	SDB3260123507	(200.00)	1.4523	(289.10)	(290.46)	0.0000	4.5800	(1,381.3348)	0.0000	0.1103	(0.3343)	0.0000	3	(0.2240)	01/06/2025
600848.SH	12/13/2024	SDB3260123507	(400.00)	1.4523	(578.21)	(580.91)	0.0000	4.5800	(1,381.3348)	0.0000	0.2207	(0.6687)	0.0000	3	(0.4480)	01/06/2025
600848.SH	12/13/2024	SDB3260123507	(8,600.00)	1.4523	(12,431.47)	(12,489.66)	0.0000	4.5800	(1,381.3348)	0.0000	4.7447	(14.3770)	0.0000	3	(9.6323)	01/06/2025
600848.SH	12/13/2024	SDB3260123507	(1,700.00)	1.4523	(2,457.38)	(2,468.89)	0.0000	4.5800	(1,381.3348)	0.0000	0.9379	(2.8420)	0.0000	3	(1.9041)	01/06/2025
600848.SH	12/13/2024	SDB3260123507	(600.00)	1.4523	(867.31)	(871.37)	0.0000	4.5800	(1,381.3348)	0.0000	0.3310	(1.0030)	0.0000	3	(0.6720)	01/06/2025
600848.SH	12/13/2024	SDB3260123507	(600.00)	1.4523	(867.31)	(871.37)	0.0000	4.5800	(1,381.3348)	0.0000	0.3310	(1.0030)	0.0000	3	(0.6720)	01/06/2025
600848.SH	12/13/2024	SDB3260123507	(2,100.00)	1.4523	(3,035.59)	(3,049.80)	0.0000	4.5800	(1,381.3348)	0.0000	1.1586	(3.5107)	0.0000	3	(2.3521)	01/06/2025
600848.SH	12/13/2024	SDB3260123507	(600.00)	1.4523	(867.31)	(871.37)	0.0000	4.5800	(1,381.3348)	0.0000	0.3310	(1.0030)	0.0000	3	(0.6720)	01/06/2025
600848.SH	12/13/2024	SDB3260123507	(2,800.00)	1.4523	(4,047.46)	(4,066.40)	0.0000	4.5800	(1,381.3348)	0.0000	1.5448	(4.6809)	0.0000	3	(3.1361)	01/06/2025
600848.SH	12/13/2024	SDB3260123507	(3,600.00)	1.4523	(5,203.87)	(5,228.23)	0.0000	4.5800	(1,381.3348)	0.0000	1.9961	(6.0183)	0.0000	3	(4.0321)	01/06/2025
600848.SH	12/13/2024	SDB3260123507	(700.00)	1.4523	(1,011.86)	(1,016.60)	0.0000	4.5800	(1,381.3348)	0.0000	0.3862	(1.1702)	0.0000	3	(0.7840)	01/06/2025
600848.SH	12/12/2024	SDB3260123507	(200.00)	1.4208	(289.10)	(284.16)	0.0000	4.5800	(1,381.3348)	0.0000	0.0368	(0.1090)	0.0000	1	(0.0723)	01/06/2025
600848.SH	12/12/2024	SDB3260123507	(200.00)	1.4208	(289.10)	(284.16)	0.0000	4.5800	(1,381.3348)	0.0000	0.0368	(0.1090)	0.0000	1	(0.0723)	01/06/2025
600848.SH	12/12/2024	SDB3260123507	(400.00)	1.4208	(578.21)	(568.32)	0.0000	4.5800	(1,381.3348)	0.0000	0.0736	(0.2181)	0.0000	1	(0.1445)	01/06/2025
600848.SH	12/12/2024	SDB3260123507	(8,600.00)	1.4208	(12,431.47)	(12,218.83)	0.0000	4.5800	(1,381.3348)	0.0000	1.5816	(4.6884)	0.0000	1	(3.1069)	01/06/2025
600848.SH	12/12/2024	SDB3260123507	(1,700.00)	1.4208	(2,457.38)	(2,415.35)	0.0000	4.5800	(1,381.3348)	0.0000	0.3126	(0.9268)	0.0000	1	(0.6141)	01/06/2025
600848.SH	12/12/2024	SDB3260123507	(600.00)	1.4208	(867.31)	(852.48)	0.0000	4.5800	(1,381.3348)	0.0000	0.1103	(0.3271)	0.0000	1	(0.2168)	01/06/2025
600848.SH	12/12/2024	SDB3260123507	(600.00)	1.4208	(867.31)	(852.48)	0.0000	4.5800	(1,381.3348)	0.0000	0.1103	(0.3271)	0.0000	1	(0.2168)	01/06/2025
600848.SH	12/12/2024	SDB3260123507	(2,100.00)	1.4208	(3,035.59)	(2,983.67)	0.0000	4.5800	(1,381.3348)	0.0000	0.3862	(1.1448)	0.0000	1	(0.7587)	01/06/2025
600848.SH	12/12/2024	SDB3260123507	(600.00)	1.4208	(867.31)	(852.48)	0.0000	4.5800	(1,381.3348)	0.0000	0.1103	(0.3271)	0.0000	1	(0.2168)	01/06/2025
600848.SH	12/12/2024	SDB3260123507	(2,800.00)	1.4208	(4,047.46)	(3,978.22)	0.0000	4.5800	(1,381.3348)	0.0000	0.5149	(1.5265)	0.0000	1	(1.0115)	01/06/2025
600848.SH	12/12/2024	SDB3260123507	(3,600.00)	1.4208	(5,203.87)	(5,114.86)	0.0000	4.5800	(1,381.3348)	0.0000	0.6620	(1.9626)	0.0000	1	(1.3005)	01/06/2025
600848.SH	12/12/2024	SDB3260123507	(700.00)	1.4208	(1,011.86)	(994.56)	0.0000	4.5800	(1,381.3348)	0.0000	0.1287	(0.3816)	0.0000	1	(0.2529)	01/06/2025
600848.SH	12/11/2024	SDB3260123507	(200.00)	1.4594	(289.10)	(291.88)	0.0000	4.5800	(1,381.3348)	0.0000	0.0368	(0.1120)	0.0000	1	(0.0752)	01/06/2025
600848.SH	12/11/2024	SDB3260123507	(200.00)	1.4594	(289.10)	(291.88)	0.0000	4.5800	(1,381.3348)	0.0000	0.0368	(0.1120)	0.0000	1	(0.0752)	01/06/2025
600848.SH	12/11/2024	SDB3260123507	(400.00)	1.4594	(578.21)	(583.76)	0.0000	4.5800	(1,381.3348)	0.0000	0.0736	(0.2240)	0.0000	1	(0.1504)	01/06/2025
600848.SH	12/11/2024	SDB3260123507	(8,600.00)	1.4594	(12,431.47)	(12,550.77)	0.0000	4.5800	(1,381.3348)	0.0000	1.5816	(4.8158)	0.0000	1	(3.2342)	01/06/2025
600848.SH	12/11/2024	SDB3260123507	(1,700.00)	1.4594	(2,457.38)	(2,480.97)	0.0000	4.5800	(1,381.3348)	0.0000	0.3126	(0.9520)	0.0000	1	(0.6393)	01/06/2025
600848.SH	12/11/2024	SDB3260123507	(600.00)	1.4594	(867.31)	(875.64)	0.0000	4.5800	(1,381.3348)	0.0000	0.1103	(0.3360)	0.0000	1	(0.2256)	01/06/2025
600848.SH	12/11/2024	SDB3260123507	(600.00)	1.4594	(867.31)	(875.64)	0.0000	4.5800	(1,381.3348)	0.0000	0.1103	(0.3360)	0.0000	1	(0.2256)	01/06/2025
600848.SH	12/11/2024	SDB3260123507	(2,100.00)	1.4594	(3,035.59)	(3,064.72)	0.0000	4.5800	(1,381.3348)	0.0000	0.3862	(1.1759)	0.0000	1	(0.7898)	01/06/2025
600848.SH	12/11/2024	SDB3260123507	(600.00)	1.4594	(867.31)	(875.64)	0.0000	4.5800	(1,381.3348)	0.0000	0.1103	(0.3360)	0.0000	1	(0.2256)	01/06/2025
600848.SH	12/11/2024	SDB3260123507	(2,800.00)	1.4594	(4,047.46)	(4,086.30)	0.0000	4.5800	(1,381.3348)	0.0000	0.5149	(1.5679)	0.0000	1	(1.0530)	01/06/2025
600848.SH	12/11/2024	SDB3260123507	(3,600.00)	1.4594	(5,203.87)	(5,253.81)	0.0000	4.5800	(1,381.3348)	0.0000	0.6620	(2.0159)	0.0000	1	(1.3539)	01/06/2025
600848.SH	12/11/2024	SDB3260123507	(700.00)	1.4594	(1,011.86)	(1,021.57)	0.0000	4.5800	(1,381.3348)	0.0000	0.1287	(0.3920)	0.0000	1	(0.2633)	01/06/2025
600848.SH	12/10/2024	SDB3260123507	(200.00)	1.4377	(289.10)	(287.54)	0.0000	4.5800	(1,381.3348)	0.0000	0.0368	(0.1103)	0.0000	1	(0.0735)	01/06/2025
600848.SH	12/10/2024	SDB3260123507	(200.00)	1.4377	(289.10)	(287.54)	0.0000	4.5800	(1,381.3348)	0.0000	0.0368	(0.1103)	0.0000	1	(0.0735)	01/06/2025
600848.SH	12/10/2024	SDB3260123507	(400.00)	1.4377	(578.21)	(575.07)	0.0000	4.5800	(1,381.3348)	0.0000	0.0736	(0.2207)	0.0000	1	(0.1471)	01/06/2025
600848.SH	12/10/2024	SDB3260123507	(8,600.00)	1.4377	(12,431.47)	(12,364.07)	0.0000	4.5800	(1,381.3348)	0.0000	1.5816	(4.7441)	0.0000	1	(3.1626)	01/06/2025
600848.SH	12/10/2024	SDB3260123507	(1,700.00)	1.4377	(2,457.38)	(2,444.06)	0.0000	4.5800	(1,381.3348)	0.0000	0.3126	(0.9378)	0.0000	1	(0.6252)	01/06/2025
600848.SH	12/10/2024	SDB3260123507	(600.00)	1.4377	(867.31)	(862.61)	0.0000	4.5800	(1,381.3348)	0.0000	0.1103	(0.3310)	0.0000	1	(0.2206)	01/06/2025
600848.SH	12/10/2024	SDB3260123507	(600.00)	1.4377	(867.31)	(862.61)	0.0000	4.5800	(1,381.3348)	0.0000	0.1103	(0.3310)	0.0000	1	(0.2206)	01/06/2025
600848.SH	12/10/2024	SDB3260123507	(2,100.00)	1.4377	(3,035.59)	(3,019.13)	0.0000	4.5800	(1,381.3348)	0.0000	0.3862	(1.1585)	0.0000	1	(0.7723)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHANGHAI LINGANG HOLDINGS CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600848.SH	12/10/2024	SDB3260123507	(600.00)	1.4377	(867.31)	(862.61)	0.0000	4.5800	(1,381.3348)	0.0000	0.1103	(0.3310)	0.0000	1	(0.2206)	01/06/2025
600848.SH	12/10/2024	SDB3260123507	(2,800.00)	1.4377	(4,047.46)	(4,025.51)	0.0000	4.5800	(1,381.3348)	0.0000	0.5149	(1.5446)	0.0000	1	(1.0297)	01/06/2025
600848.SH	12/10/2024	SDB3260123507	(3,600.00)	1.4377	(5,203.87)	(5,175.66)	0.0000	4.5800	(1,381.3348)	0.0000	0.6620	(1.9859)	0.0000	1	(1.3239)	01/06/2025
600848.SH	12/10/2024	SDB3260123507	(700.00)	1.4377	(1,011.86)	(1,006.38)	0.0000	4.5800	(1,381.3348)	0.0000	0.1287	(0.3862)	0.0000	1	(0.2574)	01/06/2025
600848.SH	12/09/2024	SDB3260123507	(200.00)	1.4303	(289.10)	(286.07)	0.0000	4.5800	(1,381.3348)	0.0000	0.0368	(0.1098)	0.0000	1	(0.0730)	01/06/2025
600848.SH	12/09/2024	SDB3260123507	(200.00)	1.4303	(289.10)	(286.07)	0.0000	4.5800	(1,381.3348)	0.0000	0.0368	(0.1098)	0.0000	1	(0.0730)	01/06/2025
600848.SH	12/09/2024	SDB3260123507	(400.00)	1.4303	(578.21)	(572.13)	0.0000	4.5800	(1,381.3348)	0.0000	0.0736	(0.2195)	0.0000	1	(0.1460)	01/06/2025
600848.SH	12/09/2024	SDB3260123507	(8,600.00)	1.4303	(12,431.47)	(12,300.89)	0.0000	4.5800	(1,381.3348)	0.0000	1.5816	(4.7199)	0.0000	1	(3.1383)	01/06/2025
600848.SH	12/09/2024	SDB3260123507	(1,700.00)	1.4303	(2,457.38)	(2,431.57)	0.0000	4.5800	(1,381.3348)	0.0000	0.3126	(0.9330)	0.0000	1	(0.6204)	01/06/2025
600848.SH	12/09/2024	SDB3260123507	(600.00)	1.4303	(867.31)	(858.20)	0.0000	4.5800	(1,381.3348)	0.0000	0.1103	(0.3293)	0.0000	1	(0.2190)	01/06/2025
600848.SH	12/09/2024	SDB3260123507	(600.00)	1.4303	(867.31)	(858.20)	0.0000	4.5800	(1,381.3348)	0.0000	0.1103	(0.3293)	0.0000	1	(0.2190)	01/06/2025
600848.SH	12/09/2024	SDB3260123507	(2,100.00)	1.4303	(3,035.59)	(3,003.71)	0.0000	4.5800	(1,381.3348)	0.0000	0.3862	(1.1525)	0.0000	1	(0.7663)	01/06/2025
600848.SH	12/09/2024	SDB3260123507	(600.00)	1.4303	(867.31)	(858.20)	0.0000	4.5800	(1,381.3348)	0.0000	0.1103	(0.3293)	0.0000	1	(0.2190)	01/06/2025
600848.SH	12/09/2024	SDB3260123507	(2,800.00)	1.4303	(4,047.46)	(4,004.94)	0.0000	4.5800	(1,381.3348)	0.0000	0.5149	(1.5367)	0.0000	1	(1.0218)	01/06/2025
600848.SH	12/09/2024	SDB3260123507	(3,600.00)	1.4303	(5,203.87)	(5,149.21)	0.0000	4.5800	(1,381.3348)	0.0000	0.6620	(1.9758)	0.0000	1	(1.3137)	01/06/2025
600848.SH	12/09/2024	SDB3260123507	(700.00)	1.4303	(1,011.86)	(1,001.24)	0.0000	4.5800	(1,381.3348)	0.0000	0.1287	(0.3842)	0.0000	1	(0.2554)	01/06/2025
600848.SH	12/06/2024	SDB3260123507	(200.00)	1.4508	(289.10)	(290.16)	0.0000	4.5800	(1,381.3348)	0.0000	0.1103	(0.3340)	0.0000	3	(0.2237)	01/06/2025
600848.SH	12/06/2024	SDB3260123507	(200.00)	1.4508	(289.10)	(290.16)	0.0000	4.5800	(1,381.3348)	0.0000	0.1103	(0.3340)	0.0000	3	(0.2237)	01/06/2025
600848.SH	12/06/2024	SDB3260123507	(400.00)	1.4508	(578.21)	(580.31)	0.0000	4.5800	(1,381.3348)	0.0000	0.2207	(0.6680)	0.0000	3	(0.4473)	01/06/2025
600848.SH	12/06/2024	SDB3260123507	(8,600.00)	1.4508	(12,431.47)	(12,476.74)	0.0000	4.5800	(1,381.3348)	0.0000	4.7447	(14.3621)	0.0000	3	(9.6175)	01/06/2025
600848.SH	12/06/2024	SDB3260123507	(1,700.00)	1.4508	(2,457.38)	(2,466.33)	0.0000	4.5800	(1,381.3348)	0.0000	0.9379	(2.8390)	0.0000	3	(1.9011)	01/06/2025
600848.SH	12/06/2024	SDB3260123507	(600.00)	1.4508	(867.31)	(870.47)	0.0000	4.5800	(1,381.3348)	0.0000	0.3310	(1.0020)	0.0000	3	(0.6710)	01/06/2025
600848.SH	12/06/2024	SDB3260123507	(600.00)	1.4508	(867.31)	(870.47)	0.0000	4.5800	(1,381.3348)	0.0000	0.3310	(1.0020)	0.0000	3	(0.6710)	01/06/2025
600848.SH	12/06/2024	SDB3260123507	(2,100.00)	1.4508	(3,035.59)	(3,046.65)	0.0000	4.5800	(1,381.3348)	0.0000	1.1586	(3.5070)	0.0000	3	(2.3484)	01/06/2025
600848.SH	12/06/2024	SDB3260123507	(600.00)	1.4508	(867.31)	(870.47)	0.0000	4.5800	(1,381.3348)	0.0000	0.3310	(1.0020)	0.0000	3	(0.6710)	01/06/2025
600848.SH	12/06/2024	SDB3260123507	(2,800.00)	1.4508	(4,047.46)	(4,062.20)	0.0000	4.5800	(1,381.3348)	0.0000	1.5448	(4.6760)	0.0000	3	(3.1313)	01/06/2025
600848.SH	12/06/2024	SDB3260123507	(3,600.00)	1.4508	(5,203.87)	(5,222.82)	0.0000	4.5800	(1,381.3348)	0.0000	1.9861	(6.0121)	0.0000	3	(4.0259)	01/06/2025
600848.SH	12/06/2024	SDB3260123507	(700.00)	1.4508	(1,011.86)	(1,015.55)	0.0000	4.5800	(1,381.3348)	0.0000	0.3862	(1.1690)	0.0000	3	(0.7828)	01/06/2025
600848.SH	12/05/2024	SDB3260123507	(200.00)	1.4520	(289.10)	(290.40)	0.0000	4.5800	(1,381.3348)	0.0000	0.0368	(0.1114)	0.0000	1	(0.0746)	01/06/2025
600848.SH	12/05/2024	SDB3260123507	(200.00)	1.4520	(289.10)	(290.40)	0.0000	4.5800	(1,381.3348)	0.0000	0.0368	(0.1114)	0.0000	1	(0.0746)	01/06/2025
600848.SH	12/05/2024	SDB3260123507	(400.00)	1.4520	(578.21)	(580.80)	0.0000	4.5800	(1,381.3348)	0.0000	0.0736	(0.2229)	0.0000	1	(0.1493)	01/06/2025
600848.SH	12/05/2024	SDB3260123507	(8,600.00)	1.4520	(12,431.47)	(12,487.11)	0.0000	4.5800	(1,381.3348)	0.0000	1.5816	(4.7914)	0.0000	1	(3.2098)	01/06/2025
600848.SH	12/05/2024	SDB3260123507	(1,700.00)	1.4520	(2,457.38)	(2,468.38)	0.0000	4.5800	(1,381.3348)	0.0000	0.3126	(0.9471)	0.0000	1	(0.6345)	01/06/2025
600848.SH	12/05/2024	SDB3260123507	(600.00)	1.4520	(867.31)	(871.19)	0.0000	4.5800	(1,381.3348)	0.0000	0.1103	(0.3343)	0.0000	1	(0.2239)	01/06/2025
600848.SH	12/05/2024	SDB3260123507	(600.00)	1.4520	(867.31)	(871.19)	0.0000	4.5800	(1,381.3348)	0.0000	0.1103	(0.3343)	0.0000	1	(0.2239)	01/06/2025
600848.SH	12/05/2024	SDB3260123507	(2,100.00)	1.4520	(3,035.59)	(3,049.18)	0.0000	4.5800	(1,381.3348)	0.0000	0.3862	(1.1700)	0.0000	1	(0.7838)	01/06/2025
600848.SH	12/05/2024	SDB3260123507	(600.00)	1.4520	(867.31)	(871.19)	0.0000	4.5800	(1,381.3348)	0.0000	0.1103	(0.3343)	0.0000	1	(0.2239)	01/06/2025
600848.SH	12/05/2024	SDB3260123507	(2,800.00)	1.4520	(4,047.46)	(4,065.57)	0.0000	4.5800	(1,381.3348)	0.0000	0.5149	(1.5600)	0.0000	1	(1.0451)	01/06/2025
600848.SH	12/05/2024	SDB3260123507	(3,600.00)	1.4520	(5,203.87)	(5,227.16)	0.0000	4.5800	(1,381.3348)	0.0000	0.6620	(2.0057)	0.0000	1	(1.3436)	01/06/2025
600848.SH	12/05/2024	SDB3260123507	(700.00)	1.4520	(1,011.86)	(1,016.39)	0.0000	4.5800	(1,381.3348)	0.0000	0.1287	(0.3900)	0.0000	1	(0.2613)	01/06/2025
600848.SH	12/04/2024	SDB3260123507	(200.00)	1.4455	(289.10)	(289.10)	0.0000	4.5800	(1,381.3348)	0.0000	0.0368	(0.1109)	0.0000	1	(0.0741)	01/06/2025
600848.SH	12/04/2024	SDB3260123507	(200.00)	1.4455	(289.10)	(289.10)	0.0000	4.5800	(1,381.3348)	0.0000	0.0368	(0.1109)	0.0000	1	(0.0741)	01/06/2025
600848.SH	12/04/2024	SDB3260123507	(400.00)	1.4455	(578.21)	(578.21)	0.0000	4.5800	(1,381.3348)	0.0000	0.0736	(0.2219)	0.0000	1	(0.1483)	01/06/2025
600848.SH	12/04/2024	SDB3260123507	(8,600.00)	1.4455	(12,431.47)	(12,431.47)	0.0000	4.5800	(1,381.3348)	0.0000	1.5816	(4.7700)	0.0000	1	(3.1884)	01/06/2025
600848.SH	12/04/2024	SDB3260123507	(1,700.00)	1.4455	(2,457.38)	(2,457.38)	0.0000	4.5800	(1,381.3348)	0.0000	0.3126	(0.9429)	0.0000	1	(0.6303)	01/06/2025
600848.SH	12/04/2024	SDB3260123507	(600.00)	1.4455	(867.31)	(867.31)	0.0000	4.5800	(1,381.3348)	0.0000	0.1103	(0.3328)	0.0000	1	(0.2224)	01/06/2025
600848.SH	12/04/2024	SDB3260123507	(600.00)	1.4455	(867.31)	(867.31)	0.0000	4.5800	(1,381.3348)	0.0000	0.1103	(0.3328)	0.0000	1	(0.2224)	01/06/2025
600848.SH	12/04/2024	SDB3260123507	(2,100.00)	1.4455	(3,035.59)	(3,035.59)	0.0000	4.5800	(1,381.3348)	0.0000	0.3862	(1.1648)	0.0000	1	(0.7786)	01/06/2025
600848.SH	12/04/2024	SDB3260123507	(600.00)	1.4455	(867.31)	(867.31)	0.0000	4.5800	(1,381.3348)	0.0000	0.1103	(0.3328)	0.0000	1	(0.2224)	01/06/2025
600848.SH	12/04/2024	SDB3260123507	(2,800.00)	1.4455	(4,047.46)	(4,047.46)	0.0000	4.5800	(1,381.3348)	0.0000	0.5149	(1.5530)	0.0000	1	(1.0381)	01/06/2025

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Fund: ALL
Business Date: Jan 6, 2025
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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHANGHAI LINGANG HOLDINGS CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600848.SH	12/04/2024	SDB3260123507	(3,600.00)	1.4455	(5,203.87)	(5,203.87)	0.0000	4.5800	(1,381.3348)	0.0000	0.6620	(1.9967)	0.0000	1	(1.3347)	01/06/2025
600848.SH	12/04/2024	SDB3260123507	(700.00)	1.4455	(1,011.86)	(1,011.86)	0.0000	4.5800	(1,381.3348)	0.0000	0.1287	(0.3883)	0.0000	1	(0.2595)	01/06/2025
TOTAL SHANGHAI LINGANG HOLDINGS CO.,LTD. CMN CLASS A SERIES NORTHBOUND											130.3485	(398.8436)	0.0000		(268.4951)	

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHANGHAI PUDONG DEVELOPMENT BANK CO., LTD. CMN CLASS A SERIES NORTHBOUND																
600000.SH	01/03/2025	SDB3264716702	(29,700.00)	1.4324	(42,444.83)	(42,541.78)	0.0000	4.3300	(10.0000)	0.0000	15.3155	(0.3545)	0.0000	3	14.9610	01/06/2025
600000.SH	01/03/2025	SDB3264716702	(27,400.00)	1.4324	(38,980.94)	(39,247.29)	0.0000	4.3300	(10.0000)	0.0000	14.0656	(0.3271)	0.0000	3	13.7386	01/06/2025
600000.SH	01/03/2025	SDB3264716702	(600.00)	1.4324	(859.65)	(859.43)	0.0000	4.3300	(10.0000)	0.0000	0.3102	(0.0072)	0.0000	3	0.3030	01/06/2025
600000.SH	01/03/2025	SDB3264716702	(237,500.00)	1.4324	(334,322.58)	(340,190.96)	0.0000	4.3300	(10.0000)	0.0000	120.6347	(2.8349)	0.0000	3	117.7998	01/06/2025
600000.SH	01/03/2025	SDB3264716702	(43,100.00)	1.4324	(60,691.70)	(61,735.71)	0.0000	4.3300	(10.0000)	0.0000	21.8996	(0.5145)	0.0000	3	21.3851	01/06/2025
600000.SH	01/03/2025	SDB3264716702	(358,900.00)	1.4324	(495,367.06)	(514,082.26)	0.0000	4.3300	(10.0000)	0.0000	178.7449	(4.2840)	0.0000	3	174.4609	01/06/2025
600000.SH	01/03/2025	SDB3264716702	(23,800.00)	1.4324	(32,924.87)	(34,090.72)	0.0000	4.3300	(10.0000)	0.0000	11.8804	(0.2841)	0.0000	3	11.5963	01/06/2025
600000.SH	01/02/2025	SDB3264716702	(237,500.00)	1.4185	(334,322.58)	(336,895.65)	0.0000	4.3300	(10.0000)	0.0000	40.2116	(0.9358)	0.0000	1	39.2758	01/06/2025
600000.SH	01/02/2025	SDB3264716702	(43,100.00)	1.4185	(60,691.70)	(61,137.69)	0.0000	4.3300	(10.0000)	0.0000	7.2999	(0.1698)	0.0000	1	7.1300	01/06/2025
600000.SH	01/02/2025	SDB3264716702	(358,900.00)	1.4185	(495,367.06)	(509,102.52)	0.0000	4.3300	(10.0000)	0.0000	59.5816	(1.4142)	0.0000	1	58.1675	01/06/2025
600000.SH	01/02/2025	SDB3264716702	(23,800.00)	1.4185	(32,924.87)	(33,760.49)	0.0000	4.3300	(10.0000)	0.0000	3.9601	(0.0938)	0.0000	1	3.8664	01/06/2025
600000.SH	12/31/2024	SDB3264716702	(358,900.00)	1.3802	(495,367.06)	(495,367.06)	0.0000	4.3300	(10.0000)	0.0000	119.1633	(2.7520)	0.0000	2	116.4113	01/06/2025
600000.SH	12/31/2024	SDB3264716702	(23,800.00)	1.3834	(32,924.87)	(32,924.87)	0.0000	4.3300	(10.0000)	0.0000	7.9203	(0.1829)	0.0000	2	7.7373	01/06/2025
TOTAL SHANGHAI PUDONG DEVELOPMENT BANK CO., LTD. CMN CLASS A SERIES NORTHBOUND											600.9878	(14.1548)	0.0000		586.8330	

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHANGHAI PUDONG ROAD AND BRIDGE CONSTRUCTION CO LTD CMN CLASS A SERIES NORTHBOUND																
600284.SH	01/03/2025	SDB3261985894	(4,500.00)	0.8756	(4,019.15)	(3,940.08)	0.0000	4.3300	(1,816.0866)	0.0000	1.4502	(5.9629)	0.0000	3	(4.5127)	01/06/2025
600284.SH	01/03/2025	SDB3261985894	(1,800.00)	0.8756	(1,598.35)	(1,576.03)	0.0000	4.3300	(1,816.0866)	0.0000	0.5767	(2.3852)	0.0000	3	(1.8084)	01/06/2025
600284.SH	01/03/2025	SDB3261985894	(4,000.00)	0.8756	(3,652.20)	(3,502.29)	0.0000	4.3300	(1,816.0866)	0.0000	1.3178	(5.3004)	0.0000	3	(3.9826)	01/06/2025
600284.SH	01/03/2025	SDB3261985894	(13,000.00)	0.8756	(11,935.83)	(11,382.45)	0.0000	4.3300	(1,816.0866)	0.0000	4.3068	(17.2263)	0.0000	3	(12.9194)	01/06/2025
600284.SH	01/03/2025	SDB3261985894	(4,500.00)	0.8756	(4,124.74)	(3,940.08)	0.0000	4.3300	(1,816.0866)	0.0000	1.4883	(5.9629)	0.0000	3	(4.4746)	01/06/2025
600284.SH	01/03/2025	SDB3261985894	(800.00)	0.8756	(714.90)	(700.46)	0.0000	4.3300	(1,816.0866)	0.0000	0.2580	(1.0601)	0.0000	3	(0.8021)	01/06/2025
600284.SH	01/03/2025	SDB3261985894	(3,100.00)	0.8756	(2,768.27)	(2,714.28)	0.0000	4.3300	(1,816.0866)	0.0000	0.9989	(4.1078)	0.0000	3	(3.1089)	01/06/2025
600284.SH	01/03/2025	SDB3261985894	(29,400.00)	0.8756	(26,217.51)	(25,741.85)	0.0000	4.3300	(1,816.0866)	0.0000	9.4602	(38.9579)	0.0000	3	(29.4977)	01/06/2025
600284.SH	01/03/2025	SDB3261985894	(2,500.00)	0.8756	(2,231.85)	(2,188.93)	0.0000	4.3300	(1,816.0866)	0.0000	0.8053	(3.3127)	0.0000	3	(2.5074)	01/06/2025
600284.SH	01/03/2025	SDB3261985894	(1,800.00)	0.8756	(1,606.93)	(1,576.03)	0.0000	4.3300	(1,816.0866)	0.0000	0.5798	(2.3852)	0.0000	3	(1.8053)	01/06/2025
600284.SH	01/03/2025	SDB3261985894	(2,400.00)	0.8756	(2,142.58)	(2,101.38)	0.0000	4.3300	(1,816.0866)	0.0000	0.7731	(3.1802)	0.0000	3	(2.4071)	01/06/2025
600284.SH	01/03/2025	SDB3261985894	(800.00)	0.8756	(714.19)	(700.46)	0.0000	4.3300	(1,816.0866)	0.0000	0.2577	(1.0601)	0.0000	3	(0.8024)	01/06/2025
600284.SH	01/03/2025	SDB3261985894	(3,700.00)	0.8756	(3,303.14)	(3,239.62)	0.0000	4.3300	(1,816.0866)	0.0000	1.1919	(4.9029)	0.0000	3	(3.7110)	01/06/2025
600284.SH	01/03/2025	SDB3261985894	(10,000.00)	0.8756	(8,927.40)	(8,755.73)	0.0000	4.3300	(1,816.0866)	0.0000	3.2213	(13.2510)	0.0000	3	(10.0297)	01/06/2025
600284.SH	01/03/2025	SDB3261985894	(40,500.00)	0.8756	(36,155.97)	(35,460.71)	0.0000	4.3300	(1,816.0866)	0.0000	13.0463	(53.6664)	0.0000	3	(40.6201)	01/06/2025
600284.SH	01/03/2025	SDB3261985894	(2,200.00)	0.8756	(1,964.03)	(1,926.26)	0.0000	4.3300	(1,816.0866)	0.0000	0.7087	(2.9152)	0.0000	3	(2.2065)	01/06/2025
600284.SH	01/03/2025	SDB3261985894	(3,400.00)	0.8756	(3,035.32)	(2,976.95)	0.0000	4.3300	(1,816.0866)	0.0000	1.0952	(4.5053)	0.0000	3	(3.4101)	01/06/2025
600284.SH	01/03/2025	SDB3261985894	(200.00)	0.8756	(178.55)	(175.11)	0.0000	4.3300	(1,816.0866)	0.0000	0.0644	(0.2650)	0.0000	3	(0.2006)	01/06/2025
600284.SH	01/03/2025	SDB3261985894	(1,000.00)	0.8756	(892.74)	(875.57)	0.0000	4.3300	(1,816.0866)	0.0000	0.3221	(1.3251)	0.0000	3	(1.0030)	01/06/2025
600284.SH	01/03/2025	SDB3261985894	(2,500.00)	0.8756	(2,231.85)	(2,188.93)	0.0000	4.3300	(1,816.0866)	0.0000	0.8053	(3.3127)	0.0000	3	(2.5074)	01/06/2025
600284.SH	01/03/2025	SDB3261985894	(4,390.00)	0.8756	(3,919.13)	(3,843.77)	0.0000	4.3300	(1,816.0866)	0.0000	1.4142	(5.8172)	0.0000	3	(4.4030)	01/06/2025
600284.SH	01/03/2025	SDB3261985894	(3,700.00)	0.8756	(3,303.14)	(3,239.62)	0.0000	4.3300	(1,816.0866)	0.0000	1.1919	(4.9029)	0.0000	3	(3.7110)	01/06/2025
600284.SH	01/03/2025	SDB3261985894	(15,300.00)	0.8756	(13,658.92)	(13,396.27)	0.0000	4.3300	(1,816.0866)	0.0000	4.9286	(20.2740)	0.0000	3	(15.3454)	01/06/2025
600284.SH	01/03/2025	SDB3261985894	(5,700.00)	0.8756	(5,088.62)	(4,990.77)	0.0000	4.3300	(1,816.0866)	0.0000	1.8361	(7.5531)	0.0000	3	(5.7169)	01/06/2025
600284.SH	01/02/2025	SDB3261985894	(4,500.00)	0.8845	(4,019.15)	(3,980.31)	0.0000	4.3300	(1,816.0866)	0.0000	0.4834	(2.0079)	0.0000	1	(1.5245)	01/06/2025
600284.SH	01/02/2025	SDB3261985894	(1,800.00)	0.8845	(1,598.35)	(1,592.12)	0.0000	4.3300	(1,816.0866)	0.0000	0.1922	(0.8032)	0.0000	1	(0.6109)	01/06/2025
600284.SH	01/02/2025	SDB3261985894	(4,000.00)	0.8845	(3,652.20)	(3,538.05)	0.0000	4.3300	(1,816.0866)	0.0000	0.4393	(1.7848)	0.0000	1	(1.3456)	01/06/2025
600284.SH	01/02/2025	SDB3261985894	(13,000.00)	0.8845	(11,935.83)	(11,498.67)	0.0000	4.3300	(1,816.0866)	0.0000	1.4356	(5.8007)	0.0000	1	(4.3651)	01/06/2025
600284.SH	01/02/2025	SDB3261985894	(4,500.00)	0.8845	(4,124.74)	(3,980.31)	0.0000	4.3300	(1,816.0866)	0.0000	0.4961	(2.0079)	0.0000	1	(1.5118)	01/06/2025
600284.SH	01/02/2025	SDB3261985894	(800.00)	0.8845	(714.90)	(707.61)	0.0000	4.3300	(1,816.0866)	0.0000	0.0860	(0.3570)	0.0000	1	(0.2710)	01/06/2025
600284.SH	01/02/2025	SDB3261985894	(3,100.00)	0.8845	(2,768.27)	(2,741.99)	0.0000	4.3300	(1,816.0866)	0.0000	0.3330	(1.3832)	0.0000	1	(1.0503)	01/06/2025
600284.SH	01/02/2025	SDB3261985894	(29,400.00)	0.8845	(26,217.51)	(26,004.68)	0.0000	4.3300	(1,816.0866)	0.0000	3.1534	(13.1185)	0.0000	1	(9.9652)	01/06/2025
600284.SH	01/02/2025	SDB3261985894	(2,500.00)	0.8845	(2,231.85)	(2,211.28)	0.0000	4.3300	(1,816.0866)	0.0000	0.2684	(1.1155)	0.0000	1	(0.8471)	01/06/2025
600284.SH	01/02/2025	SDB3261985894	(1,800.00)	0.8845	(1,606.93)	(1,592.12)	0.0000	4.3300	(1,816.0866)	0.0000	0.1933	(0.8032)	0.0000	1	(0.6099)	01/06/2025
600284.SH	01/02/2025	SDB3261985894	(2,400.00)	0.8845	(2,142.58)	(2,122.83)	0.0000	4.3300	(1,816.0866)	0.0000	0.2577	(1.0709)	0.0000	1	(0.8132)	01/06/2025
600284.SH	01/02/2025	SDB3261985894	(800.00)	0.8845	(714.19)	(707.61)	0.0000	4.3300	(1,816.0866)	0.0000	0.0859	(0.3570)	0.0000	1	(0.2711)	01/06/2025
600284.SH	01/02/2025	SDB3261985894	(3,700.00)	0.8845	(3,303.14)	(3,272.70)	0.0000	4.3300	(1,816.0866)	0.0000	0.3973	(1.6510)	0.0000	1	(1.2537)	01/06/2025
600284.SH	01/02/2025	SDB3261985894	(10,000.00)	0.8845	(8,927.40)	(8,845.13)	0.0000	4.3300	(1,816.0866)	0.0000	1.0738	(4.4621)	0.0000	1	(3.3883)	01/06/2025
600284.SH	01/02/2025	SDB3261985894	(40,500.00)	0.8845	(36,155.97)	(35,822.78)	0.0000	4.3300	(1,816.0866)	0.0000	4.3488	(18.0715)	0.0000	1	(13.7227)	01/06/2025
600284.SH	01/02/2025	SDB3261985894	(2,200.00)	0.8845	(1,964.03)	(1,945.93)	0.0000	4.3300	(1,816.0866)	0.0000	0.2362	(0.9817)	0.0000	1	(0.7454)	01/06/2025
600284.SH	01/02/2025	SDB3261985894	(3,400.00)	0.8845	(3,035.32)	(3,007.34)	0.0000	4.3300	(1,816.0866)	0.0000	0.3651	(1.5171)	0.0000	1	(1.1520)	01/06/2025
600284.SH	01/02/2025	SDB3261985894	(200.00)	0.8845	(178.55)	(176.90)	0.0000	4.3300	(1,816.0866)	0.0000	0.0215	(0.0892)	0.0000	1	(0.0678)	01/06/2025
600284.SH	01/02/2025	SDB3261985894	(1,000.00)	0.8845	(892.74)	(884.51)	0.0000	4.3300	(1,816.0866)	0.0000	0.1074	(0.4462)	0.0000	1	(0.3388)	01/06/2025
600284.SH	01/02/2025	SDB3261985894	(2,500.00)	0.8845	(2,231.85)	(2,211.28)	0.0000	4.3300	(1,816.0866)	0.0000	0.2684	(1.1155)	0.0000	1	(0.8471)	01/06/2025
600284.SH	01/02/2025	SDB3261985894	(4,390.00)	0.8845	(3,919.13)	(3,883.01)	0.0000	4.3300	(1,816.0866)	0.0000	0.4714	(1.9589)	0.0000	1	(1.4875)	01/06/2025
600284.SH	01/02/2025	SDB3261985894	(3,700.00)	0.8845	(3,303.14)	(3,272.70)	0.0000	4.3300	(1,816.0866)	0.0000	0.3973	(1.6510)	0.0000	1	(1.2537)	01/06/2025
600284.SH	01/02/2025	SDB3261985894	(15,300.00)	0.8845	(13,658.92)	(13,533.05)	0.0000	4.3300	(1,816.0866)	0.0000	1.6429	(6.8270)	0.0000	1	(5.1841)	01/06/2025
600284.SH	01/02/2025	SDB3261985894	(5,700.00)	0.8845	(5,088.62)	(5,041.72)	0.0000	4.3300	(1,816.0866)	0.0000	0.6120	(2.5434)	0.0000	1	(1.9313)	01/06/2025
600284.SH	12/31/2024	SDB3261985894	(4,500.00)	0.8721	(4,019.15)	(3,924.54)	0.0000	4.3300	(1,816.0866)	0.0000	0.9668	(3.9596)	0.0000	2	(2.9928)	01/06/2025
600284.SH	12/31/2024	SDB3261985894	(1,800.00)	0.8721	(1,598.35)	(1,569.81)	0.0000	4.3300	(1,816.0866)	0.0000	0.3845	(1.5838)	0.0000	2	(1.1994)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHANGHAI PUDONG ROAD AND BRIDGE CONSTRUCTION CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600284.SH	12/31/2024	SDB3261985894	(4,000.00)	0.8721	(3,652.20)	(3,488.48)	0.0000	4.3300	(1,816.0866)	0.0000	0.8786	(3.5197)	0.0000	2	(2.6411)	01/06/2025
600284.SH	12/31/2024	SDB3261985894	(13,000.00)	0.8721	(11,935.83)	(11,337.55)	0.0000	4.3300	(1,816.0866)	0.0000	2.8712	(11.4389)	0.0000	2	(8.5676)	01/06/2025
600284.SH	12/31/2024	SDB3261985894	(4,500.00)	0.8721	(4,124.74)	(3,924.54)	0.0000	4.3300	(1,816.0866)	0.0000	0.9922	(3.9596)	0.0000	2	(2.9674)	01/06/2025
600284.SH	12/31/2024	SDB3261985894	(800.00)	0.8721	(714.90)	(697.70)	0.0000	4.3300	(1,816.0866)	0.0000	0.1720	(0.7039)	0.0000	2	(0.5320)	01/06/2025
600284.SH	12/31/2024	SDB3261985894	(3,100.00)	0.8721	(2,768.27)	(2,703.57)	0.0000	4.3300	(1,816.0866)	0.0000	0.6659	(2.7277)	0.0000	2	(2.0618)	01/06/2025
600284.SH	12/31/2024	SDB3261985894	(29,400.00)	0.8721	(26,217.51)	(25,640.30)	0.0000	4.3300	(1,816.0866)	0.0000	6.3068	(25.8694)	0.0000	2	(19.5627)	01/06/2025
600284.SH	12/31/2024	SDB3261985894	(2,500.00)	0.8721	(2,231.85)	(2,180.30)	0.0000	4.3300	(1,816.0866)	0.0000	0.5369	(2.1998)	0.0000	2	(1.6629)	01/06/2025
600284.SH	12/31/2024	SDB3261985894	(1,800.00)	0.8721	(1,606.93)	(1,569.81)	0.0000	4.3300	(1,816.0866)	0.0000	0.3866	(1.5838)	0.0000	2	(1.1973)	01/06/2025
600284.SH	12/31/2024	SDB3261985894	(2,400.00)	0.8721	(2,142.58)	(2,093.09)	0.0000	4.3300	(1,816.0866)	0.0000	0.5154	(2.1118)	0.0000	2	(1.5964)	01/06/2025
600284.SH	12/31/2024	SDB3261985894	(800.00)	0.8721	(714.19)	(697.70)	0.0000	4.3300	(1,816.0866)	0.0000	0.1718	(0.7039)	0.0000	2	(0.5321)	01/06/2025
600284.SH	12/31/2024	SDB3261985894	(3,700.00)	0.8721	(3,303.14)	(3,226.84)	0.0000	4.3300	(1,816.0866)	0.0000	0.7946	(3.2557)	0.0000	2	(2.4611)	01/06/2025
600284.SH	12/31/2024	SDB3261985894	(10,000.00)	0.8721	(8,927.40)	(8,721.19)	0.0000	4.3300	(1,816.0866)	0.0000	2.1475	(8.7991)	0.0000	2	(6.6516)	01/06/2025
600284.SH	12/31/2024	SDB3261985894	(40,500.00)	0.8721	(36,155.97)	(35,320.82)	0.0000	4.3300	(1,816.0866)	0.0000	8.6975	(35.6365)	0.0000	2	(26.9390)	01/06/2025
600284.SH	12/31/2024	SDB3261985894	(2,200.00)	0.8721	(1,964.03)	(1,918.66)	0.0000	4.3300	(1,816.0866)	0.0000	0.4725	(1.9358)	0.0000	2	(1.4634)	01/06/2025
600284.SH	12/31/2024	SDB3261985894	(3,400.00)	0.8721	(3,035.32)	(2,965.20)	0.0000	4.3300	(1,816.0866)	0.0000	0.7302	(2.9917)	0.0000	2	(2.2615)	01/06/2025
600284.SH	12/31/2024	SDB3261985894	(200.00)	0.8721	(178.55)	(174.42)	0.0000	4.3300	(1,816.0866)	0.0000	0.0430	(0.1760)	0.0000	2	(0.1330)	01/06/2025
600284.SH	12/31/2024	SDB3261985894	(1,000.00)	0.8721	(892.74)	(872.12)	0.0000	4.3300	(1,816.0866)	0.0000	0.2148	(0.8799)	0.0000	2	(0.6652)	01/06/2025
600284.SH	12/31/2024	SDB3261985894	(2,500.00)	0.8721	(2,231.85)	(2,180.30)	0.0000	4.3300	(1,816.0866)	0.0000	0.5369	(2.1998)	0.0000	2	(1.6629)	01/06/2025
600284.SH	12/31/2024	SDB3261985894	(4,390.00)	0.8721	(3,919.13)	(3,828.60)	0.0000	4.3300	(1,816.0866)	0.0000	0.9428	(3.8628)	0.0000	2	(2.9201)	01/06/2025
600284.SH	12/31/2024	SDB3261985894	(3,700.00)	0.8721	(3,303.14)	(3,226.84)	0.0000	4.3300	(1,816.0866)	0.0000	0.7946	(3.2557)	0.0000	2	(2.4611)	01/06/2025
600284.SH	12/31/2024	SDB3261985894	(15,300.00)	0.8721	(13,658.92)	(13,343.42)	0.0000	4.3300	(1,816.0866)	0.0000	3.2857	(13.4627)	0.0000	2	(10.1769)	01/06/2025
600284.SH	12/31/2024	SDB3261985894	(5,700.00)	0.8721	(5,088.62)	(4,971.08)	0.0000	4.3300	(1,816.0866)	0.0000	1.2241	(5.0155)	0.0000	2	(3.7914)	01/06/2025
600284.SH	12/30/2024	SDB3261985894	(4,500.00)	0.8624	(4,019.15)	(3,880.72)	0.0000	4.3300	(1,816.0866)	0.0000	0.4834	(1.9577)	0.0000	1	(1.4743)	01/06/2025
600284.SH	12/30/2024	SDB3261985894	(1,800.00)	0.8624	(1,598.35)	(1,552.29)	0.0000	4.3300	(1,816.0866)	0.0000	0.1922	(0.7831)	0.0000	1	(0.5908)	01/06/2025
600284.SH	12/30/2024	SDB3261985894	(4,000.00)	0.8624	(3,652.20)	(3,449.53)	0.0000	4.3300	(1,816.0866)	0.0000	0.4393	(1.7402)	0.0000	1	(1.3009)	01/06/2025
600284.SH	12/30/2024	SDB3261985894	(13,000.00)	0.8624	(11,935.83)	(11,210.97)	0.0000	4.3300	(1,816.0866)	0.0000	1.4356	(5.6556)	0.0000	1	(4.2200)	01/06/2025
600284.SH	12/30/2024	SDB3261985894	(4,500.00)	0.8624	(4,124.74)	(3,880.72)	0.0000	4.3300	(1,816.0866)	0.0000	0.4961	(1.9577)	0.0000	1	(1.4616)	01/06/2025
600284.SH	12/30/2024	SDB3261985894	(800.00)	0.8624	(714.90)	(689.91)	0.0000	4.3300	(1,816.0866)	0.0000	0.0860	(0.3480)	0.0000	1	(0.2620)	01/06/2025
600284.SH	12/30/2024	SDB3261985894	(3,100.00)	0.8624	(2,768.27)	(2,673.38)	0.0000	4.3300	(1,816.0866)	0.0000	0.3330	(1.3486)	0.0000	1	(1.0157)	01/06/2025
600284.SH	12/30/2024	SDB3261985894	(29,400.00)	0.8624	(26,217.51)	(25,354.03)	0.0000	4.3300	(1,816.0866)	0.0000	3.1534	(12.7903)	0.0000	1	(9.6369)	01/06/2025
600284.SH	12/30/2024	SDB3261985894	(2,500.00)	0.8624	(2,231.85)	(2,155.95)	0.0000	4.3300	(1,816.0866)	0.0000	0.2684	(1.0876)	0.0000	1	(0.8192)	01/06/2025
600284.SH	12/30/2024	SDB3261985894	(1,800.00)	0.8624	(1,606.93)	(1,552.29)	0.0000	4.3300	(1,816.0866)	0.0000	0.1933	(0.7831)	0.0000	1	(0.5898)	01/06/2025
600284.SH	12/30/2024	SDB3261985894	(2,400.00)	0.8624	(2,142.58)	(2,069.72)	0.0000	4.3300	(1,816.0866)	0.0000	0.2577	(1.0441)	0.0000	1	(0.7864)	01/06/2025
600284.SH	12/30/2024	SDB3261985894	(800.00)	0.8624	(714.19)	(689.91)	0.0000	4.3300	(1,816.0866)	0.0000	0.0859	(0.3480)	0.0000	1	(0.2621)	01/06/2025
600284.SH	12/30/2024	SDB3261985894	(3,700.00)	0.8624	(3,303.14)	(3,190.81)	0.0000	4.3300	(1,816.0866)	0.0000	0.3973	(1.6097)	0.0000	1	(1.2124)	01/06/2025
600284.SH	12/30/2024	SDB3261985894	(10,000.00)	0.8624	(8,927.40)	(8,623.82)	0.0000	4.3300	(1,816.0866)	0.0000	1.0738	(4.3504)	0.0000	1	(3.2767)	01/06/2025
600284.SH	12/30/2024	SDB3261985894	(40,500.00)	0.8624	(36,155.97)	(34,926.47)	0.0000	4.3300	(1,816.0866)	0.0000	4.3488	(17.6193)	0.0000	1	(13.2705)	01/06/2025
600284.SH	12/30/2024	SDB3261985894	(2,200.00)	0.8624	(1,964.03)	(1,897.24)	0.0000	4.3300	(1,816.0866)	0.0000	0.2362	(0.9571)	0.0000	1	(0.7209)	01/06/2025
600284.SH	12/30/2024	SDB3261985894	(3,400.00)	0.8624	(3,035.32)	(2,932.10)	0.0000	4.3300	(1,816.0866)	0.0000	0.3651	(1.4792)	0.0000	1	(1.1141)	01/06/2025
600284.SH	12/30/2024	SDB3261985894	(200.00)	0.8624	(178.55)	(172.48)	0.0000	4.3300	(1,816.0866)	0.0000	0.0215	(0.0870)	0.0000	1	(0.0655)	01/06/2025
600284.SH	12/30/2024	SDB3261985894	(1,000.00)	0.8624	(892.74)	(862.38)	0.0000	4.3300	(1,816.0866)	0.0000	0.1074	(0.4350)	0.0000	1	(0.3277)	01/06/2025
600284.SH	12/30/2024	SDB3261985894	(2,500.00)	0.8624	(2,231.85)	(2,155.95)	0.0000	4.3300	(1,816.0866)	0.0000	0.2684	(1.0876)	0.0000	1	(0.8192)	01/06/2025
600284.SH	12/30/2024	SDB3261985894	(4,390.00)	0.8624	(3,919.13)	(3,785.86)	0.0000	4.3300	(1,816.0866)	0.0000	0.4714	(1.9098)	0.0000	1	(1.4385)	01/06/2025
600284.SH	12/30/2024	SDB3261985894	(3,700.00)	0.8624	(3,303.14)	(3,190.81)	0.0000	4.3300	(1,816.0866)	0.0000	0.3973	(1.6097)	0.0000	1	(1.2124)	01/06/2025
600284.SH	12/30/2024	SDB3261985894	(15,300.00)	0.8624	(13,658.92)	(13,194.44)	0.0000	4.3300	(1,816.0866)	0.0000	1.6429	(6.6562)	0.0000	1	(5.0133)	01/06/2025
600284.SH	12/30/2024	SDB3261985894	(5,700.00)	0.8624	(5,088.62)	(4,915.58)	0.0000	4.3300	(1,816.0866)	0.0000	0.6120	(2.4798)	0.0000	1	(1.8677)	01/06/2025
600284.SH	12/27/2024	SDB3261985894	(4,500.00)	0.8539	(4,019.15)	(3,842.37)	0.0000	4.3300	(1,816.0866)	0.0000	1.4502	(5.8151)	0.0000	3	(4.3648)	01/06/2025
600284.SH	12/27/2024	SDB3261985894	(1,800.00)	0.8539	(1,598.35)	(1,536.95)	0.0000	4.3300	(1,816.0866)	0.0000	0.5767	(2.3260)	0.0000	3	(1.7493)	01/06/2025
600284.SH	12/27/2024	SDB3261985894	(4,000.00)	0.8539	(3,652.20)	(3,415.44)	0.0000	4.3300	(1,816.0866)	0.0000	1.3178	(5.1689)	0.0000	3	(3.8511)	01/06/2025
600284.SH	12/27/2024	SDB3261985894	(13,000.00)	0.8539	(11,935.83)	(11,100.17)	0.0000	4.3300	(1,816.0866)	0.0000	4.3068	(16.7991)	0.0000	3	(12.4922)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHANGHAI PUDONG ROAD AND BRIDGE CONSTRUCTION CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600284.SH	12/27/2024	SDB3261985894	(4,500.00)	0.8539	(4,124.74)	(3,842.37)	0.0000	4.3300	(1,816.0866)	0.0000	1.4883	(5.8151)	0.0000	3	(4.3267)	01/06/2025
600284.SH	12/27/2024	SDB3261985894	(800.00)	0.8539	(714.90)	(683.09)	0.0000	4.3300	(1,816.0866)	0.0000	0.2580	(1.0338)	0.0000	3	(0.7758)	01/06/2025
600284.SH	12/27/2024	SDB3261985894	(3,100.00)	0.8539	(2,768.27)	(2,646.96)	0.0000	4.3300	(1,816.0866)	0.0000	0.9989	(4.0059)	0.0000	3	(3.0070)	01/06/2025
600284.SH	12/27/2024	SDB3261985894	(29,400.00)	0.8539	(26,217.51)	(25,103.45)	0.0000	4.3300	(1,816.0866)	0.0000	9.4602	(37.9917)	0.0000	3	(28.5316)	01/06/2025
600284.SH	12/27/2024	SDB3261985894	(2,500.00)	0.8539	(2,231.85)	(2,134.65)	0.0000	4.3300	(1,816.0866)	0.0000	0.8053	(3.2306)	0.0000	3	(2.4253)	01/06/2025
600284.SH	12/27/2024	SDB3261985894	(1,800.00)	0.8539	(1,606.93)	(1,536.95)	0.0000	4.3300	(1,816.0866)	0.0000	0.5798	(2.3260)	0.0000	3	(1.7462)	01/06/2025
600284.SH	12/27/2024	SDB3261985894	(2,400.00)	0.8539	(2,142.58)	(2,049.26)	0.0000	4.3300	(1,816.0866)	0.0000	0.7731	(3.1014)	0.0000	3	(2.3283)	01/06/2025
600284.SH	12/27/2024	SDB3261985894	(800.00)	0.8539	(714.19)	(683.09)	0.0000	4.3300	(1,816.0866)	0.0000	0.2577	(1.0338)	0.0000	3	(0.7761)	01/06/2025
600284.SH	12/27/2024	SDB3261985894	(3,700.00)	0.8539	(3,303.14)	(3,159.28)	0.0000	4.3300	(1,816.0866)	0.0000	1.1919	(4.7813)	0.0000	3	(3.5894)	01/06/2025
600284.SH	12/27/2024	SDB3261985894	(10,000.00)	0.8539	(8,927.40)	(8,538.59)	0.0000	4.3300	(1,816.0866)	0.0000	3.2213	(12.9223)	0.0000	3	(9.7010)	01/06/2025
600284.SH	12/27/2024	SDB3261985894	(40,500.00)	0.8539	(36,155.97)	(34,581.29)	0.0000	4.3300	(1,816.0866)	0.0000	13.0463	(52.3355)	0.0000	3	(39.2892)	01/06/2025
600284.SH	12/27/2024	SDB3261985894	(2,200.00)	0.8539	(1,964.03)	(1,878.49)	0.0000	4.3300	(1,816.0866)	0.0000	0.7087	(2.8429)	0.0000	3	(2.1342)	01/06/2025
600284.SH	12/27/2024	SDB3261985894	(3,400.00)	0.8539	(3,035.32)	(2,903.12)	0.0000	4.3300	(1,816.0866)	0.0000	1.0952	(4.3936)	0.0000	3	(3.2984)	01/06/2025
600284.SH	12/27/2024	SDB3261985894	(200.00)	0.8539	(178.55)	(170.77)	0.0000	4.3300	(1,816.0866)	0.0000	0.0644	(0.2584)	0.0000	3	(0.1940)	01/06/2025
600284.SH	12/27/2024	SDB3261985894	(1,000.00)	0.8539	(892.74)	(853.86)	0.0000	4.3300	(1,816.0866)	0.0000	0.3221	(1.2922)	0.0000	3	(0.9701)	01/06/2025
600284.SH	12/27/2024	SDB3261985894	(2,500.00)	0.8539	(2,231.85)	(2,134.65)	0.0000	4.3300	(1,816.0866)	0.0000	0.8053	(3.2306)	0.0000	3	(2.4253)	01/06/2025
600284.SH	12/27/2024	SDB3261985894	(4,390.00)	0.8539	(3,919.13)	(3,748.44)	0.0000	4.3300	(1,816.0866)	0.0000	1.4142	(5.6729)	0.0000	3	(4.2588)	01/06/2025
600284.SH	12/27/2024	SDB3261985894	(3,700.00)	0.8539	(3,303.14)	(3,159.28)	0.0000	4.3300	(1,816.0866)	0.0000	1.1919	(4.7813)	0.0000	3	(3.5894)	01/06/2025
600284.SH	12/27/2024	SDB3261985894	(15,300.00)	0.8539	(13,658.92)	(13,064.04)	0.0000	4.3300	(1,816.0866)	0.0000	4.9286	(19.7712)	0.0000	3	(14.8426)	01/06/2025
600284.SH	12/27/2024	SDB3261985894	(5,700.00)	0.8539	(5,088.62)	(4,867.00)	0.0000	4.3300	(1,816.0866)	0.0000	1.8361	(7.3657)	0.0000	3	(5.5296)	01/06/2025
600284.SH	12/26/2024	SDB3261985894	(4,500.00)	0.8655	(4,019.15)	(3,894.58)	0.0000	4.3300	(1,816.0866)	0.0000	0.4834	(1.9647)	0.0000	1	(1.4813)	01/06/2025
600284.SH	12/26/2024	SDB3261985894	(1,800.00)	0.8655	(1,598.35)	(1,557.83)	0.0000	4.3300	(1,816.0866)	0.0000	0.1922	(0.7859)	0.0000	1	(0.5936)	01/06/2025
600284.SH	12/26/2024	SDB3261985894	(4,000.00)	0.8655	(3,652.20)	(3,461.85)	0.0000	4.3300	(1,816.0866)	0.0000	0.4393	(1.7464)	0.0000	1	(1.3071)	01/06/2025
600284.SH	12/26/2024	SDB3261985894	(13,000.00)	0.8655	(11,935.83)	(11,251.02)	0.0000	4.3300	(1,816.0866)	0.0000	1.4356	(5.6758)	0.0000	1	(4.2402)	01/06/2025
600284.SH	12/26/2024	SDB3261985894	(4,500.00)	0.8655	(4,124.74)	(3,894.58)	0.0000	4.3300	(1,816.0866)	0.0000	0.4961	(1.9647)	0.0000	1	(1.4686)	01/06/2025
600284.SH	12/26/2024	SDB3261985894	(800.00)	0.8655	(714.90)	(692.37)	0.0000	4.3300	(1,816.0866)	0.0000	0.0860	(0.3493)	0.0000	1	(0.2633)	01/06/2025
600284.SH	12/26/2024	SDB3261985894	(3,100.00)	0.8655	(2,768.27)	(2,682.94)	0.0000	4.3300	(1,816.0866)	0.0000	0.3330	(1.3535)	0.0000	1	(1.0205)	01/06/2025
600284.SH	12/26/2024	SDB3261985894	(29,400.00)	0.8655	(26,217.51)	(25,444.61)	0.0000	4.3300	(1,816.0866)	0.0000	3.1534	(12.8360)	0.0000	1	(9.6826)	01/06/2025
600284.SH	12/26/2024	SDB3261985894	(2,500.00)	0.8655	(2,231.85)	(2,163.66)	0.0000	4.3300	(1,816.0866)	0.0000	0.2684	(1.0915)	0.0000	1	(0.8231)	01/06/2025
600284.SH	12/26/2024	SDB3261985894	(1,800.00)	0.8655	(1,606.93)	(1,557.83)	0.0000	4.3300	(1,816.0866)	0.0000	0.1933	(0.7859)	0.0000	1	(0.5926)	01/06/2025
600284.SH	12/26/2024	SDB3261985894	(2,400.00)	0.8655	(2,142.58)	(2,077.11)	0.0000	4.3300	(1,816.0866)	0.0000	0.2577	(1.0478)	0.0000	1	(0.7901)	01/06/2025
600284.SH	12/26/2024	SDB3261985894	(800.00)	0.8655	(714.19)	(692.37)	0.0000	4.3300	(1,816.0866)	0.0000	0.0859	(0.3493)	0.0000	1	(0.2634)	01/06/2025
600284.SH	12/26/2024	SDB3261985894	(3,700.00)	0.8655	(3,303.14)	(3,202.21)	0.0000	4.3300	(1,816.0866)	0.0000	0.3973	(1.6154)	0.0000	1	(1.2181)	01/06/2025
600284.SH	12/26/2024	SDB3261985894	(10,000.00)	0.8655	(8,927.40)	(8,654.63)	0.0000	4.3300	(1,816.0866)	0.0000	1.0738	(4.3660)	0.0000	1	(3.2922)	01/06/2025
600284.SH	12/26/2024	SDB3261985894	(40,500.00)	0.8655	(36,155.97)	(35,051.25)	0.0000	4.3300	(1,816.0866)	0.0000	4.3488	(17.6823)	0.0000	1	(13.3335)	01/06/2025
600284.SH	12/26/2024	SDB3261985894	(2,200.00)	0.8655	(1,964.03)	(1,904.02)	0.0000	4.3300	(1,816.0866)	0.0000	0.2362	(0.9605)	0.0000	1	(0.7243)	01/06/2025
600284.SH	12/26/2024	SDB3261985894	(3,400.00)	0.8655	(3,035.32)	(2,942.57)	0.0000	4.3300	(1,816.0866)	0.0000	0.3651	(1.4844)	0.0000	1	(1.1194)	01/06/2025
600284.SH	12/26/2024	SDB3261985894	(200.00)	0.8655	(178.55)	(173.09)	0.0000	4.3300	(1,816.0866)	0.0000	0.0215	(0.0873)	0.0000	1	(0.0658)	01/06/2025
600284.SH	12/26/2024	SDB3261985894	(1,000.00)	0.8655	(892.74)	(865.46)	0.0000	4.3300	(1,816.0866)	0.0000	0.1074	(0.4366)	0.0000	1	(0.3292)	01/06/2025
600284.SH	12/26/2024	SDB3261985894	(2,500.00)	0.8655	(2,231.85)	(2,163.66)	0.0000	4.3300	(1,816.0866)	0.0000	0.2684	(1.0915)	0.0000	1	(0.8231)	01/06/2025
600284.SH	12/26/2024	SDB3261985894	(4,390.00)	0.8655	(3,919.13)	(3,799.38)	0.0000	4.3300	(1,816.0866)	0.0000	0.4714	(1.9167)	0.0000	1	(1.4453)	01/06/2025
600284.SH	12/26/2024	SDB3261985894	(3,700.00)	0.8655	(3,303.14)	(3,202.21)	0.0000	4.3300	(1,816.0866)	0.0000	0.3973	(1.6154)	0.0000	1	(1.2181)	01/06/2025
600284.SH	12/26/2024	SDB3261985894	(15,300.00)	0.8655	(13,658.92)	(13,241.58)	0.0000	4.3300	(1,816.0866)	0.0000	1.6429	(6.6800)	0.0000	1	(5.0371)	01/06/2025
600284.SH	12/26/2024	SDB3261985894	(5,700.00)	0.8655	(5,088.62)	(4,933.14)	0.0000	4.3300	(1,816.0866)	0.0000	0.6120	(2.4886)	0.0000	1	(1.8766)	01/06/2025
600284.SH	12/24/2024	SDB3261985894	(4,500.00)	0.8655	(4,019.15)	(3,894.58)	0.0000	4.3300	(1,816.0866)	0.0000	0.9668	(3.9294)	0.0000	2	(2.9626)	01/06/2025
600284.SH	12/24/2024	SDB3261985894	(1,800.00)	0.8655	(1,598.35)	(1,557.83)	0.0000	4.3300	(1,816.0866)	0.0000	0.3845	(1.5718)	0.0000	2	(1.1873)	01/06/2025
600284.SH	12/24/2024	SDB3261985894	(4,000.00)	0.8655	(3,652.20)	(3,461.85)	0.0000	4.3300	(1,816.0866)	0.0000	0.8786	(3.4928)	0.0000	2	(2.6142)	01/06/2025
600284.SH	12/24/2024	SDB3261985894	(13,000.00)	0.8655	(11,935.83)	(11,251.02)	0.0000	4.3300	(1,816.0866)	0.0000	2.8712	(11.3516)	0.0000	2	(8.4803)	01/06/2025
600284.SH	12/24/2024	SDB3261985894	(4,500.00)	0.8655	(4,124.74)	(3,894.58)	0.0000	4.3300	(1,816.0866)	0.0000	0.9922	(3.9294)	0.0000	2	(2.9372)	01/06/2025
600284.SH	12/24/2024	SDB3261985894	(800.00)	0.8655	(714.90)	(692.37)	0.0000	4.3300	(1,816.0866)	0.0000	0.1720	(0.6986)	0.0000	2	(0.5266)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHANGHAI PUDONG ROAD AND BRIDGE CONSTRUCTION CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600284.SH	12/24/2024	SDB3261985894	(3,100.00)	0.8655	(2,768.27)	(2,682.94)	0.0000	4.3300	(1,816.0866)	0.0000	0.6659	(2.7069)	0.0000	2	(2.0410)	01/06/2025
600284.SH	12/24/2024	SDB3261985894	(29,400.00)	0.8655	(26,217.51)	(25,444.61)	0.0000	4.3300	(1,816.0866)	0.0000	6.3068	(25.6720)	0.0000	2	(19.3652)	01/06/2025
600284.SH	12/24/2024	SDB3261985894	(2,500.00)	0.8655	(2,231.85)	(2,163.66)	0.0000	4.3300	(1,816.0866)	0.0000	0.5369	(2.1830)	0.0000	2	(1.6461)	01/06/2025
600284.SH	12/24/2024	SDB3261985894	(1,800.00)	0.8655	(1,606.93)	(1,557.83)	0.0000	4.3300	(1,816.0866)	0.0000	0.3866	(1.5718)	0.0000	2	(1.1852)	01/06/2025
600284.SH	12/24/2024	SDB3261985894	(2,400.00)	0.8655	(2,142.58)	(2,077.11)	0.0000	4.3300	(1,816.0866)	0.0000	0.5154	(2.0957)	0.0000	2	(1.5803)	01/06/2025
600284.SH	12/24/2024	SDB3261985894	(800.00)	0.8655	(714.19)	(692.37)	0.0000	4.3300	(1,816.0866)	0.0000	0.1718	(0.6986)	0.0000	2	(0.5268)	01/06/2025
600284.SH	12/24/2024	SDB3261985894	(3,700.00)	0.8655	(3,303.14)	(3,202.21)	0.0000	4.3300	(1,816.0866)	0.0000	0.7946	(3.2308)	0.0000	2	(2.4362)	01/06/2025
600284.SH	12/24/2024	SDB3261985894	(10,000.00)	0.8655	(8,927.40)	(8,654.63)	0.0000	4.3300	(1,816.0866)	0.0000	2.1475	(8.7320)	0.0000	2	(6.5844)	01/06/2025
600284.SH	12/24/2024	SDB3261985894	(40,500.00)	0.8655	(36,155.97)	(35,051.25)	0.0000	4.3300	(1,816.0866)	0.0000	8.6975	(35.3645)	0.0000	2	(26.6670)	01/06/2025
600284.SH	12/24/2024	SDB3261985894	(2,200.00)	0.8655	(1,964.03)	(1,904.02)	0.0000	4.3300	(1,816.0866)	0.0000	0.4725	(1.9210)	0.0000	2	(1.4486)	01/06/2025
600284.SH	12/24/2024	SDB3261985894	(3,400.00)	0.8655	(3,035.32)	(2,942.57)	0.0000	4.3300	(1,816.0866)	0.0000	0.7302	(2.9689)	0.0000	2	(2.2387)	01/06/2025
600284.SH	12/24/2024	SDB3261985894	(200.00)	0.8655	(178.55)	(173.09)	0.0000	4.3300	(1,816.0866)	0.0000	0.0430	(0.1746)	0.0000	2	(0.1317)	01/06/2025
600284.SH	12/24/2024	SDB3261985894	(1,000.00)	0.8655	(892.74)	(865.46)	0.0000	4.3300	(1,816.0866)	0.0000	0.2148	(0.8732)	0.0000	2	(0.6584)	01/06/2025
600284.SH	12/24/2024	SDB3261985894	(2,500.00)	0.8655	(2,231.85)	(2,163.66)	0.0000	4.3300	(1,816.0866)	0.0000	0.5369	(2.1830)	0.0000	2	(1.6461)	01/06/2025
600284.SH	12/24/2024	SDB3261985894	(4,390.00)	0.8655	(3,919.13)	(3,799.38)	0.0000	4.3300	(1,816.0866)	0.0000	0.9428	(3.8333)	0.0000	2	(2.8906)	01/06/2025
600284.SH	12/24/2024	SDB3261985894	(3,700.00)	0.8655	(3,303.14)	(3,202.21)	0.0000	4.3300	(1,816.0866)	0.0000	0.7946	(3.2308)	0.0000	2	(2.4362)	01/06/2025
600284.SH	12/24/2024	SDB3261985894	(15,300.00)	0.8655	(13,658.92)	(13,241.58)	0.0000	4.3300	(1,816.0866)	0.0000	3.2857	(13.3599)	0.0000	2	(10.0742)	01/06/2025
600284.SH	12/24/2024	SDB3261985894	(5,700.00)	0.8655	(5,088.62)	(4,933.14)	0.0000	4.3300	(1,816.0866)	0.0000	1.2241	(4.9772)	0.0000	2	(3.7531)	01/06/2025
600284.SH	12/23/2024	SDB3261985894	(4,500.00)	0.8916	(4,019.15)	(4,012.12)	0.0000	4.3300	(1,816.0866)	0.0000	0.4834	(2.0240)	0.0000	1	(1.5406)	01/06/2025
600284.SH	12/23/2024	SDB3261985894	(1,800.00)	0.8916	(1,598.35)	(1,604.85)	0.0000	4.3300	(1,816.0866)	0.0000	0.1922	(0.8096)	0.0000	1	(0.6173)	01/06/2025
600284.SH	12/23/2024	SDB3261985894	(4,000.00)	0.8916	(3,652.20)	(3,566.33)	0.0000	4.3300	(1,816.0866)	0.0000	0.4393	(1.7991)	0.0000	1	(1.3598)	01/06/2025
600284.SH	12/23/2024	SDB3261985894	(13,000.00)	0.8916	(11,935.83)	(11,590.58)	0.0000	4.3300	(1,816.0866)	0.0000	1.4356	(5.8471)	0.0000	1	(4.4115)	01/06/2025
600284.SH	12/23/2024	SDB3261985894	(4,500.00)	0.8916	(4,124.74)	(4,012.12)	0.0000	4.3300	(1,816.0866)	0.0000	0.4961	(2.0240)	0.0000	1	(1.5279)	01/06/2025
600284.SH	12/23/2024	SDB3261985894	(800.00)	0.8916	(714.90)	(713.27)	0.0000	4.3300	(1,816.0866)	0.0000	0.0860	(0.3598)	0.0000	1	(0.2738)	01/06/2025
600284.SH	12/23/2024	SDB3261985894	(3,100.00)	0.8916	(2,768.27)	(2,763.91)	0.0000	4.3300	(1,816.0866)	0.0000	0.3330	(1.3943)	0.0000	1	(1.0613)	01/06/2025
600284.SH	12/23/2024	SDB3261985894	(29,400.00)	0.8916	(26,217.51)	(26,212.54)	0.0000	4.3300	(1,816.0866)	0.0000	3.1534	(13.2234)	0.0000	1	(10.0700)	01/06/2025
600284.SH	12/23/2024	SDB3261985894	(2,500.00)	0.8916	(2,231.85)	(2,228.96)	0.0000	4.3300	(1,816.0866)	0.0000	0.2684	(1.1244)	0.0000	1	(0.8560)	01/06/2025
600284.SH	12/23/2024	SDB3261985894	(1,800.00)	0.8916	(1,606.93)	(1,604.85)	0.0000	4.3300	(1,816.0866)	0.0000	0.1933	(0.8096)	0.0000	1	(0.6163)	01/06/2025
600284.SH	12/23/2024	SDB3261985894	(2,400.00)	0.8916	(2,142.58)	(2,139.80)	0.0000	4.3300	(1,816.0866)	0.0000	0.2577	(1.0795)	0.0000	1	(0.8218)	01/06/2025
600284.SH	12/23/2024	SDB3261985894	(800.00)	0.8916	(714.19)	(713.27)	0.0000	4.3300	(1,816.0866)	0.0000	0.0859	(0.3598)	0.0000	1	(0.2739)	01/06/2025
600284.SH	12/23/2024	SDB3261985894	(3,700.00)	0.8916	(3,303.14)	(3,298.86)	0.0000	4.3300	(1,816.0866)	0.0000	0.3973	(1.6642)	0.0000	1	(1.2669)	01/06/2025
600284.SH	12/23/2024	SDB3261985894	(10,000.00)	0.8916	(8,927.40)	(8,915.83)	0.0000	4.3300	(1,816.0866)	0.0000	1.0738	(4.4978)	0.0000	1	(3.4240)	01/06/2025
600284.SH	12/23/2024	SDB3261985894	(40,500.00)	0.8916	(36,155.97)	(36,109.11)	0.0000	4.3300	(1,816.0866)	0.0000	4.3488	(18.2159)	0.0000	1	(13.8671)	01/06/2025
600284.SH	12/23/2024	SDB3261985894	(2,200.00)	0.8916	(1,964.03)	(1,961.48)	0.0000	4.3300	(1,816.0866)	0.0000	0.2362	(0.9895)	0.0000	1	(0.7533)	01/06/2025
600284.SH	12/23/2024	SDB3261985894	(3,400.00)	0.8916	(3,035.32)	(3,031.38)	0.0000	4.3300	(1,816.0866)	0.0000	0.3651	(1.5292)	0.0000	1	(1.1642)	01/06/2025
600284.SH	12/23/2024	SDB3261985894	(200.00)	0.8916	(178.55)	(173.02)	0.0000	4.3300	(1,816.0866)	0.0000	0.0215	(0.0900)	0.0000	1	(0.0685)	01/06/2025
600284.SH	12/23/2024	SDB3261985894	(1,000.00)	0.8916	(892.74)	(891.58)	0.0000	4.3300	(1,816.0866)	0.0000	0.1074	(0.4498)	0.0000	1	(0.3424)	01/06/2025
600284.SH	12/23/2024	SDB3261985894	(2,500.00)	0.8916	(2,231.85)	(2,228.96)	0.0000	4.3300	(1,816.0866)	0.0000	0.2684	(1.1244)	0.0000	1	(0.8560)	01/06/2025
600284.SH	12/23/2024	SDB3261985894	(4,390.00)	0.8916	(3,919.13)	(3,914.05)	0.0000	4.3300	(1,816.0866)	0.0000	0.4714	(1.9745)	0.0000	1	(1.5031)	01/06/2025
600284.SH	12/23/2024	SDB3261985894	(3,700.00)	0.8916	(3,303.14)	(3,298.86)	0.0000	4.3300	(1,816.0866)	0.0000	0.3973	(1.6642)	0.0000	1	(1.2669)	01/06/2025
600284.SH	12/23/2024	SDB3261985894	(15,300.00)	0.8916	(13,658.92)	(13,641.22)	0.0000	4.3300	(1,816.0866)	0.0000	1.6429	(6.8816)	0.0000	1	(5.2387)	01/06/2025
600284.SH	12/23/2024	SDB3261985894	(5,700.00)	0.8916	(5,088.62)	(5,082.02)	0.0000	4.3300	(1,816.0866)	0.0000	0.6120	(2.5637)	0.0000	1	(1.9517)	01/06/2025
600284.SH	12/20/2024	SDB3261985894	(4,500.00)	0.8845	(4,019.15)	(3,980.47)	0.0000	4.3300	(1,816.0866)	0.0000	1.4502	(6.0241)	0.0000	3	(4.5738)	01/06/2025
600284.SH	12/20/2024	SDB3261985894	(1,800.00)	0.8845	(1,598.35)	(1,592.19)	0.0000	4.3300	(1,816.0866)	0.0000	0.5767	(2.4096)	0.0000	3	(1.8329)	01/06/2025
600284.SH	12/20/2024	SDB3261985894	(4,000.00)	0.8845	(3,652.20)	(3,538.20)	0.0000	4.3300	(1,816.0866)	0.0000	1.3178	(5.3547)	0.0000	3	(4.0369)	01/06/2025
600284.SH	12/20/2024	SDB3261985894	(13,000.00)	0.8845	(11,935.83)	(11,499.14)	0.0000	4.3300	(1,816.0866)	0.0000	4.3068	(17.4029)	0.0000	3	(13.0960)	01/06/2025
600284.SH	12/20/2024	SDB3261985894	(4,500.00)	0.8845	(4,124.74)	(3,980.47)	0.0000	4.3300	(1,816.0866)	0.0000	1.4883	(6.0241)	0.0000	3	(4.5357)	01/06/2025
600284.SH	12/20/2024	SDB3261985894	(800.00)	0.8845	(714.90)	(707.64)	0.0000	4.3300	(1,816.0866)	0.0000	0.2580	(1.0709)	0.0000	3	(0.8130)	01/06/2025
600284.SH	12/20/2024	SDB3261985894	(3,100.00)	0.8845	(2,768.27)	(2,742.10)	0.0000	4.3300	(1,816.0866)	0.0000	0.9989	(4.1499)	0.0000	3	(3.1510)	01/06/2025
600284.SH	12/20/2024	SDB3261985894	(29,400.00)	0.8845	(26,217.51)	(26,005.74)	0.0000	4.3300	(1,816.0866)	0.0000	9.4602	(39.3572)	0.0000	3	(29.8971)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHANGHAI PUDONG ROAD AND BRIDGE CONSTRUCTION CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600284.SH	12/20/2024	SDB3261985894	(2,500.00)	0.8845	(2,231.85)	(2,211.37)	0.0000	4.3300	(1,816.0866)	0.0000	0.8053	(3.3467)	0.0000	3	(2,5414)	01/06/2025
600284.SH	12/20/2024	SDB3261985894	(1,800.00)	0.8845	(1,606.93)	(1,592.19)	0.0000	4.3300	(1,816.0866)	0.0000	0.5798	(2.4096)	0.0000	3	(1,8298)	01/06/2025
600284.SH	12/20/2024	SDB3261985894	(2,400.00)	0.8845	(2,142.58)	(2,122.92)	0.0000	4.3300	(1,816.0866)	0.0000	0.7731	(3.2128)	0.0000	3	(2,4397)	01/06/2025
600284.SH	12/20/2024	SDB3261985894	(800.00)	0.8845	(714.19)	(707.64)	0.0000	4.3300	(1,816.0866)	0.0000	0.2577	(1.0709)	0.0000	3	(0,8132)	01/06/2025
600284.SH	12/20/2024	SDB3261985894	(3,700.00)	0.8845	(3,303.14)	(3,272.83)	0.0000	4.3300	(1,816.0866)	0.0000	1.1919	(4.9531)	0.0000	3	(3,7612)	01/06/2025
600284.SH	12/20/2024	SDB3261985894	(10,000.00)	0.8845	(8,927.40)	(8,845.49)	0.0000	4.3300	(1,816.0866)	0.0000	3.2213	(13.3868)	0.0000	3	(10,1655)	01/06/2025
600284.SH	12/20/2024	SDB3261985894	(40,500.00)	0.8845	(36,155.97)	(35,824.23)	0.0000	4.3300	(1,816.0866)	0.0000	13.0463	(54.2166)	0.0000	3	(41,1703)	01/06/2025
600284.SH	12/20/2024	SDB3261985894	(2,200.00)	0.8845	(1,964.03)	(1,946.01)	0.0000	4.3300	(1,816.0866)	0.0000	0.7087	(2.9451)	0.0000	3	(2,2364)	01/06/2025
600284.SH	12/20/2024	SDB3261985894	(3,400.00)	0.8845	(3,035.32)	(3,007.47)	0.0000	4.3300	(1,816.0866)	0.0000	1.0952	(4.5515)	0.0000	3	(3,4563)	01/06/2025
600284.SH	12/20/2024	SDB3261985894	(200.00)	0.8845	(178.55)	(176.91)	0.0000	4.3300	(1,816.0866)	0.0000	0.0644	(0.2677)	0.0000	3	(0,2033)	01/06/2025
600284.SH	12/20/2024	SDB3261985894	(1,000.00)	0.8845	(892.74)	(884.55)	0.0000	4.3300	(1,816.0866)	0.0000	0.3221	(1.3387)	0.0000	3	(1,0166)	01/06/2025
600284.SH	12/20/2024	SDB3261985894	(2,500.00)	0.8845	(2,231.85)	(2,211.37)	0.0000	4.3300	(1,816.0866)	0.0000	0.8053	(3.3467)	0.0000	3	(2,5414)	01/06/2025
600284.SH	12/20/2024	SDB3261985894	(4,390.00)	0.8845	(3,919.13)	(3,883.17)	0.0000	4.3300	(1,816.0866)	0.0000	1.4142	(5.8768)	0.0000	3	(4,4627)	01/06/2025
600284.SH	12/20/2024	SDB3261985894	(3,700.00)	0.8845	(3,303.14)	(3,272.83)	0.0000	4.3300	(1,816.0866)	0.0000	1.1919	(4.9531)	0.0000	3	(3,7612)	01/06/2025
600284.SH	12/20/2024	SDB3261985894	(15,300.00)	0.8845	(13,658.92)	(13,533.60)	0.0000	4.3300	(1,816.0866)	0.0000	4.9286	(20.4818)	0.0000	3	(15,5532)	01/06/2025
600284.SH	12/20/2024	SDB3261985894	(5,700.00)	0.8845	(5,088.62)	(5,041.93)	0.0000	4.3300	(1,816.0866)	0.0000	1.8361	(7.6305)	0.0000	3	(5,7943)	01/06/2025
600284.SH	12/19/2024	SDB3261985894	(4,000.00)	0.9084	(3,652.20)	(3,633.70)	0.0000	4.5800	(1,818.7746)	0.0000	0.4646	(1.8358)	0.0000	1	(1,3712)	01/06/2025
600284.SH	12/19/2024	SDB3261985894	(13,000.00)	0.9084	(11,935.83)	(11,809.51)	0.0000	4.5800	(1,818.7746)	0.0000	1.5185	(5.9663)	0.0000	1	(4,4478)	01/06/2025
600284.SH	12/19/2024	SDB3261985894	(4,500.00)	0.9084	(4,124.74)	(4,087.91)	0.0000	4.5800	(1,818.7746)	0.0000	0.5248	(2.0653)	0.0000	1	(1,5405)	01/06/2025
600284.SH	12/19/2024	SDB3261985894	(800.00)	0.9084	(714.90)	(726.74)	0.0000	4.5800	(1,818.7746)	0.0000	0.0910	(0.3672)	0.0000	1	(0,2762)	01/06/2025
600284.SH	12/19/2024	SDB3261985894	(3,100.00)	0.9084	(2,768.27)	(2,816.11)	0.0000	4.5800	(1,818.7746)	0.0000	0.3522	(1.4227)	0.0000	1	(1,0706)	01/06/2025
600284.SH	12/19/2024	SDB3261985894	(29,400.00)	0.9084	(26,217.51)	(26,707.67)	0.0000	4.5800	(1,818.7746)	0.0000	3.3354	(13.4931)	0.0000	1	(10,1577)	01/06/2025
600284.SH	12/19/2024	SDB3261985894	(2,500.00)	0.9084	(2,231.85)	(2,271.06)	0.0000	4.5800	(1,818.7746)	0.0000	0.2839	(1.1474)	0.0000	1	(0,8634)	01/06/2025
600284.SH	12/19/2024	SDB3261985894	(1,800.00)	0.9084	(1,606.93)	(1,635.16)	0.0000	4.5800	(1,818.7746)	0.0000	0.2044	(0.8261)	0.0000	1	(0,6217)	01/06/2025
600284.SH	12/19/2024	SDB3261985894	(2,400.00)	0.9084	(2,142.58)	(2,180.22)	0.0000	4.5800	(1,818.7746)	0.0000	0.2726	(1.1015)	0.0000	1	(0,8289)	01/06/2025
600284.SH	12/19/2024	SDB3261985894	(800.00)	0.9084	(714.19)	(726.74)	0.0000	4.5800	(1,818.7746)	0.0000	0.0909	(0.3672)	0.0000	1	(0,2763)	01/06/2025
600284.SH	12/19/2024	SDB3261985894	(3,700.00)	0.9084	(3,303.14)	(3,361.17)	0.0000	4.5800	(1,818.7746)	0.0000	0.4202	(1.6981)	0.0000	1	(1,2779)	01/06/2025
600284.SH	12/19/2024	SDB3261985894	(10,000.00)	0.9084	(8,927.40)	(9,084.24)	0.0000	4.5800	(1,818.7746)	0.0000	1.1358	(4.5895)	0.0000	1	(3,4537)	01/06/2025
600284.SH	12/19/2024	SDB3261985894	(40,500.00)	0.9084	(36,155.97)	(36,791.17)	0.0000	4.5800	(1,818.7746)	0.0000	4.5998	(18.5875)	0.0000	1	(13,9876)	01/06/2025
600284.SH	12/19/2024	SDB3261985894	(2,200.00)	0.9084	(1,964.03)	(1,998.53)	0.0000	4.5800	(1,818.7746)	0.0000	0.2499	(1.0097)	0.0000	1	(0,7598)	01/06/2025
600284.SH	12/19/2024	SDB3261985894	(3,400.00)	0.9084	(3,035.32)	(3,088.64)	0.0000	4.5800	(1,818.7746)	0.0000	0.3862	(1.5604)	0.0000	1	(1,1743)	01/06/2025
600284.SH	12/19/2024	SDB3261985894	(200.00)	0.9084	(178.55)	(181.68)	0.0000	4.5800	(1,818.7746)	0.0000	0.0227	(0.0918)	0.0000	1	(0,0691)	01/06/2025
600284.SH	12/19/2024	SDB3261985894	(1,000.00)	0.9084	(892.74)	(908.42)	0.0000	4.5800	(1,818.7746)	0.0000	0.1136	(0.4589)	0.0000	1	(0,3454)	01/06/2025
600284.SH	12/19/2024	SDB3261985894	(2,500.00)	0.9084	(2,231.85)	(2,271.06)	0.0000	4.5800	(1,818.7746)	0.0000	0.2839	(1.1474)	0.0000	1	(0,8634)	01/06/2025
600284.SH	12/19/2024	SDB3261985894	(4,390.00)	0.9084	(3,919.13)	(3,987.98)	0.0000	4.5800	(1,818.7746)	0.0000	0.4986	(2.0148)	0.0000	1	(1,5162)	01/06/2025
600284.SH	12/19/2024	SDB3261985894	(3,700.00)	0.9084	(3,303.14)	(3,361.17)	0.0000	4.5800	(1,818.7746)	0.0000	0.4202	(1.6981)	0.0000	1	(1,2779)	01/06/2025
600284.SH	12/19/2024	SDB3261985894	(15,300.00)	0.9084	(13,658.92)	(13,898.89)	0.0000	4.5800	(1,818.7746)	0.0000	1.7377	(7.0219)	0.0000	1	(5,2842)	01/06/2025
600284.SH	12/19/2024	SDB3261985894	(5,700.00)	0.9084	(5,088.62)	(5,178.02)	0.0000	4.5800	(1,818.7746)	0.0000	0.6474	(2.6160)	0.0000	1	(1,9686)	01/06/2025
600284.SH	12/18/2024	SDB3261985894	(13,000.00)	0.9137	(11,935.83)	(11,878.74)	0.0000	4.5800	(1,820.5977)	0.0000	1.5185	(6.0073)	0.0000	1	(4,4888)	01/06/2025
600284.SH	12/18/2024	SDB3261985894	(4,500.00)	0.9137	(4,124.74)	(4,111.87)	0.0000	4.5800	(1,820.5977)	0.0000	0.5248	(2.0795)	0.0000	1	(1,5547)	01/06/2025
600284.SH	12/18/2024	SDB3261985894	(800.00)	0.9137	(714.90)	(731.00)	0.0000	4.5800	(1,820.5977)	0.0000	0.0910	(0.3697)	0.0000	1	(0,2787)	01/06/2025
600284.SH	12/18/2024	SDB3261985894	(3,100.00)	0.9137	(2,768.27)	(2,832.62)	0.0000	4.5800	(1,820.5977)	0.0000	0.3522	(1.4325)	0.0000	1	(1,0803)	01/06/2025
600284.SH	12/18/2024	SDB3261985894	(29,400.00)	0.9137	(26,217.51)	(26,864.22)	0.0000	4.5800	(1,820.5977)	0.0000	3.3354	(13.5858)	0.0000	1	(10,2504)	01/06/2025
600284.SH	12/18/2024	SDB3261985894	(2,500.00)	0.9137	(2,231.85)	(2,284.37)	0.0000	4.5800	(1,820.5977)	0.0000	0.2839	(1.1553)	0.0000	1	(0,8713)	01/06/2025
600284.SH	12/18/2024	SDB3261985894	(1,800.00)	0.9137	(1,606.93)	(1,644.75)	0.0000	4.5800	(1,820.5977)	0.0000	0.2044	(0.8318)	0.0000	1	(0,6273)	01/06/2025
600284.SH	12/18/2024	SDB3261985894	(2,400.00)	0.9137	(2,142.58)	(2,193.00)	0.0000	4.5800	(1,820.5977)	0.0000	0.2726	(1.1090)	0.0000	1	(0,8365)	01/06/2025
600284.SH	12/18/2024	SDB3261985894	(800.00)	0.9137	(714.19)	(731.00)	0.0000	4.5800	(1,820.5977)	0.0000	0.0909	(0.3697)	0.0000	1	(0,2788)	01/06/2025
600284.SH	12/18/2024	SDB3261985894	(3,700.00)	0.9137	(3,303.14)	(3,380.87)	0.0000	4.5800	(1,820.5977)	0.0000	0.4202	(1.7098)	0.0000	1	(1,2895)	01/06/2025
600284.SH	12/18/2024	SDB3261985894	(10,000.00)	0.9137	(8,927.40)	(9,137.49)	0.0000	4.5800	(1,820.5977)	0.0000	1.1358	(4.6210)	0.0000	1	(3,4853)	01/06/2025
600284.SH	12/18/2024	SDB3261985894	(40,500.00)	0.9137	(36,155.97)	(37,006.83)	0.0000	4.5800	(1,820.5977)	0.0000	4.5998	(18.7152)	0.0000	1	(14,1153)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHANGHAI PUDONG ROAD AND BRIDGE CONSTRUCTION CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600284.SH	12/18/2024	SDB3261985894	(2,200.00)	0.9137	(1,964.03)	(2,010.25)	0.0000	4.5800	(1,820.5977)	0.0000	0.2499	(1.0166)	0.0000	1	(0.7668)	01/06/2025
600284.SH	12/18/2024	SDB3261985894	(3,400.00)	0.9137	(3,035.32)	(3,106.75)	0.0000	4.5800	(1,820.5977)	0.0000	0.3862	(1.5711)	0.0000	1	(1.1850)	01/06/2025
600284.SH	12/18/2024	SDB3261985894	(200.00)	0.9137	(178.55)	(182.75)	0.0000	4.5800	(1,820.5977)	0.0000	0.0227	(0.0924)	0.0000	1	(0.0697)	01/06/2025
600284.SH	12/18/2024	SDB3261985894	(1,000.00)	0.9137	(892.74)	(913.75)	0.0000	4.5800	(1,820.5977)	0.0000	0.1136	(0.4621)	0.0000	1	(0.3485)	01/06/2025
600284.SH	12/18/2024	SDB3261985894	(2,500.00)	0.9137	(2,231.85)	(2,284.37)	0.0000	4.5800	(1,820.5977)	0.0000	0.2839	(1.1553)	0.0000	1	(0.8713)	01/06/2025
600284.SH	12/18/2024	SDB3261985894	(4,390.00)	0.9137	(3,919.13)	(4,011.36)	0.0000	4.5800	(1,820.5977)	0.0000	0.4986	(2.0286)	0.0000	1	(1.5300)	01/06/2025
600284.SH	12/18/2024	SDB3261985894	(3,700.00)	0.9137	(3,303.14)	(3,380.87)	0.0000	4.5800	(1,820.5977)	0.0000	0.4202	(1.7098)	0.0000	1	(1.2895)	01/06/2025
600284.SH	12/18/2024	SDB3261985894	(15,300.00)	0.9137	(13,658.92)	(13,980.36)	0.0000	4.5800	(1,820.5977)	0.0000	1.7377	(7.0702)	0.0000	1	(5.3325)	01/06/2025
600284.SH	12/18/2024	SDB3261985894	(5,700.00)	0.9137	(5,088.62)	(5,208.37)	0.0000	4.5800	(1,820.5977)	0.0000	0.6474	(2.6340)	0.0000	1	(1.9866)	01/06/2025
600284.SH	12/17/2024	SDB3261985894	(800.00)	0.9276	(714.90)	(742.07)	0.0000	4.5800	(1,829.8598)	0.0000	0.0910	(0.3772)	0.0000	1	(0.2862)	01/06/2025
600284.SH	12/17/2024	SDB3261985894	(3,100.00)	0.9276	(2,768.27)	(2,875.53)	0.0000	4.5800	(1,829.8598)	0.0000	0.3522	(1.4616)	0.0000	1	(1.1094)	01/06/2025
600284.SH	12/17/2024	SDB3261985894	(29,400.00)	0.9276	(26,217.51)	(27,271.12)	0.0000	4.5800	(1,829.8598)	0.0000	3.3354	(13.8618)	0.0000	1	(10.5263)	01/06/2025
600284.SH	12/17/2024	SDB3261985894	(2,500.00)	0.9276	(2,231.85)	(2,318.97)	0.0000	4.5800	(1,829.8598)	0.0000	0.2839	(1.1787)	0.0000	1	(0.8948)	01/06/2025
600284.SH	12/17/2024	SDB3261985894	(1,800.00)	0.9276	(1,606.93)	(1,669.66)	0.0000	4.5800	(1,829.8598)	0.0000	0.2044	(0.8487)	0.0000	1	(0.6442)	01/06/2025
600284.SH	12/17/2024	SDB3261985894	(2,400.00)	0.9276	(2,142.58)	(2,226.21)	0.0000	4.5800	(1,829.8598)	0.0000	0.2726	(1.1316)	0.0000	1	(0.8590)	01/06/2025
600284.SH	12/17/2024	SDB3261985894	(800.00)	0.9276	(714.19)	(742.07)	0.0000	4.5800	(1,829.8598)	0.0000	0.0909	(0.3772)	0.0000	1	(0.2863)	01/06/2025
600284.SH	12/17/2024	SDB3261985894	(3,700.00)	0.9276	(3,303.14)	(3,432.08)	0.0000	4.5800	(1,829.8598)	0.0000	0.4202	(1.7445)	0.0000	1	(1.3243)	01/06/2025
600284.SH	12/17/2024	SDB3261985894	(10,000.00)	0.9276	(8,927.40)	(9,275.89)	0.0000	4.5800	(1,829.8598)	0.0000	1.1358	(4.7149)	0.0000	1	(3.5791)	01/06/2025
600284.SH	12/17/2024	SDB3261985894	(40,500.00)	0.9276	(36,155.97)	(37,567.35)	0.0000	4.5800	(1,829.8598)	0.0000	4.5998	(19.0953)	0.0000	1	(14.4954)	01/06/2025
600284.SH	12/17/2024	SDB3261985894	(2,200.00)	0.9276	(1,964.03)	(2,040.70)	0.0000	4.5800	(1,829.8598)	0.0000	0.2499	(1.0373)	0.0000	1	(0.7874)	01/06/2025
600284.SH	12/17/2024	SDB3261985894	(3,400.00)	0.9276	(3,035.32)	(3,153.80)	0.0000	4.5800	(1,829.8598)	0.0000	0.3862	(1.6031)	0.0000	1	(1.2169)	01/06/2025
600284.SH	12/17/2024	SDB3261985894	(200.00)	0.9276	(178.55)	(185.52)	0.0000	4.5800	(1,829.8598)	0.0000	0.0227	(0.0943)	0.0000	1	(0.0716)	01/06/2025
600284.SH	12/17/2024	SDB3261985894	(1,000.00)	0.9276	(892.74)	(927.59)	0.0000	4.5800	(1,829.8598)	0.0000	0.1136	(0.4715)	0.0000	1	(0.3579)	01/06/2025
600284.SH	12/17/2024	SDB3261985894	(2,500.00)	0.9276	(2,231.85)	(2,318.97)	0.0000	4.5800	(1,829.8598)	0.0000	0.2839	(1.1787)	0.0000	1	(0.8948)	01/06/2025
600284.SH	12/17/2024	SDB3261985894	(4,390.00)	0.9276	(3,919.13)	(4,072.12)	0.0000	4.5800	(1,829.8598)	0.0000	0.4986	(2.0698)	0.0000	1	(1.5712)	01/06/2025
600284.SH	12/17/2024	SDB3261985894	(3,700.00)	0.9276	(3,303.14)	(3,432.08)	0.0000	4.5800	(1,829.8598)	0.0000	0.4202	(1.7445)	0.0000	1	(1.3243)	01/06/2025
600284.SH	12/17/2024	SDB3261985894	(15,300.00)	0.9276	(13,658.92)	(14,192.11)	0.0000	4.5800	(1,829.8598)	0.0000	1.7377	(7.2138)	0.0000	1	(5.4761)	01/06/2025
600284.SH	12/17/2024	SDB3261985894	(5,700.00)	0.9276	(5,088.62)	(5,287.26)	0.0000	4.5800	(1,829.8598)	0.0000	0.6474	(2.6875)	0.0000	1	(2.0401)	01/06/2025
600284.SH	12/16/2024	SDB3261985894	(800.00)	0.9123	(714.90)	(729.81)	0.0000	4.5800	(1,871.1953)	0.0000	0.0910	(0.3793)	0.0000	1	(0.2884)	01/06/2025
600284.SH	12/16/2024	SDB3261985894	(3,100.00)	0.9123	(2,768.27)	(2,828.03)	0.0000	4.5800	(1,871.1953)	0.0000	0.3522	(1.4699)	0.0000	1	(1.1178)	01/06/2025
600284.SH	12/16/2024	SDB3261985894	(29,400.00)	0.9123	(26,217.51)	(26,820.65)	0.0000	4.5800	(1,871.1953)	0.0000	3.3354	(13.9407)	0.0000	1	(10.6053)	01/06/2025
600284.SH	12/16/2024	SDB3261985894	(2,500.00)	0.9123	(2,231.85)	(2,280.67)	0.0000	4.5800	(1,871.1953)	0.0000	0.2839	(1.1854)	0.0000	1	(0.9015)	01/06/2025
600284.SH	12/16/2024	SDB3261985894	(1,800.00)	0.9123	(1,606.93)	(1,642.08)	0.0000	4.5800	(1,871.1953)	0.0000	0.2044	(0.8535)	0.0000	1	(0.6491)	01/06/2025
600284.SH	12/16/2024	SDB3261985894	(2,400.00)	0.9123	(2,142.58)	(2,189.44)	0.0000	4.5800	(1,871.1953)	0.0000	0.2726	(1.1380)	0.0000	1	(0.8654)	01/06/2025
600284.SH	12/16/2024	SDB3261985894	(800.00)	0.9123	(714.19)	(729.81)	0.0000	4.5800	(1,871.1953)	0.0000	0.0909	(0.3793)	0.0000	1	(0.2885)	01/06/2025
600284.SH	12/16/2024	SDB3261985894	(3,700.00)	0.9123	(3,303.14)	(3,375.39)	0.0000	4.5800	(1,871.1953)	0.0000	0.4202	(1.7544)	0.0000	1	(1.3342)	01/06/2025
600284.SH	12/16/2024	SDB3261985894	(10,000.00)	0.9123	(8,927.40)	(9,122.67)	0.0000	4.5800	(1,871.1953)	0.0000	1.1358	(4.7417)	0.0000	1	(3.6060)	01/06/2025
600284.SH	12/16/2024	SDB3261985894	(40,500.00)	0.9123	(36,155.97)	(36,946.81)	0.0000	4.5800	(1,871.1953)	0.0000	4.5998	(19.2041)	0.0000	1	(14.6042)	01/06/2025
600284.SH	12/16/2024	SDB3261985894	(2,200.00)	0.9123	(1,964.03)	(2,006.99)	0.0000	4.5800	(1,871.1953)	0.0000	0.2499	(1.0432)	0.0000	1	(0.7933)	01/06/2025
600284.SH	12/16/2024	SDB3261985894	(3,400.00)	0.9123	(3,035.32)	(3,101.71)	0.0000	4.5800	(1,871.1953)	0.0000	0.3862	(1.6122)	0.0000	1	(1.2260)	01/06/2025
600284.SH	12/16/2024	SDB3261985894	(200.00)	0.9123	(178.55)	(182.45)	0.0000	4.5800	(1,871.1953)	0.0000	0.0227	(0.0948)	0.0000	1	(0.0721)	01/06/2025
600284.SH	12/16/2024	SDB3261985894	(1,000.00)	0.9123	(892.74)	(912.27)	0.0000	4.5800	(1,871.1953)	0.0000	0.1136	(0.4742)	0.0000	1	(0.3606)	01/06/2025
600284.SH	12/16/2024	SDB3261985894	(2,500.00)	0.9123	(2,231.85)	(2,280.67)	0.0000	4.5800	(1,871.1953)	0.0000	0.2839	(1.1854)	0.0000	1	(0.9015)	01/06/2025
600284.SH	12/16/2024	SDB3261985894	(4,390.00)	0.9123	(3,919.13)	(4,004.85)	0.0000	4.5800	(1,871.1953)	0.0000	0.4986	(2.0816)	0.0000	1	(1.5830)	01/06/2025
600284.SH	12/16/2024	SDB3261985894	(42,807.00)	0.9123	(38,215.52)	(39,051.41)	0.0000	4.5800	(1,871.1953)	0.0000	4.8619	(20.2980)	0.0000	1	(15.4361)	01/06/2025
600284.SH	12/16/2024	SDB3261985894	(3,700.00)	0.9123	(3,303.14)	(3,375.39)	0.0000	4.5800	(1,871.1953)	0.0000	0.4202	(1.7544)	0.0000	1	(1.3342)	01/06/2025
600284.SH	12/16/2024	SDB3261985894	(15,300.00)	0.9123	(13,658.92)	(13,957.69)	0.0000	4.5800	(1,871.1953)	0.0000	1.7377	(7.2549)	0.0000	1	(5.5172)	01/06/2025
600284.SH	12/16/2024	SDB3261985894	(5,700.00)	0.9123	(5,088.62)	(5,199.92)	0.0000	4.5800	(1,871.1953)	0.0000	0.6474	(2.7028)	0.0000	1	(2.0554)	01/06/2025
600284.SH	12/13/2024	SDB3261985894	(800.00)	0.8877	(714.90)	(710.13)	0.0000	4.5800	(1,871.1953)	0.0000	0.2729	(1.1073)	0.0000	3	(0.8345)	01/06/2025
600284.SH	12/13/2024	SDB3261985894	(3,100.00)	0.8877	(2,768.27)	(2,751.75)	0.0000	4.5800	(1,871.1953)	0.0000	1.0566	(4.2909)	0.0000	3	(3.2343)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHANGHAI PUDONG ROAD AND BRIDGE CONSTRUCTION CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600284.SH	12/13/2024	SDB3261985894	(29,400.00)	0.8877	(26,217.51)	(26,097.26)	0.0000	4.5800	(1,871.1953)	0.0000	10.0063	(40.6942)	0.0000	3	(30.6879)	01/06/2025
600284.SH	12/13/2024	SDB3261985894	(2,500.00)	0.8877	(2,231.85)	(2,219.16)	0.0000	4.5800	(1,871.1953)	0.0000	0.8518	(3.4604)	0.0000	3	(2.6086)	01/06/2025
600284.SH	12/13/2024	SDB3261985894	(1,800.00)	0.8877	(1,606.93)	(1,597.79)	0.0000	4.5800	(1,871.1953)	0.0000	0.6133	(2.4915)	0.0000	3	(1.8782)	01/06/2025
600284.SH	12/13/2024	SDB3261985894	(2,400.00)	0.8877	(2,142.58)	(2,130.39)	0.0000	4.5800	(1,871.1953)	0.0000	0.8177	(3.3220)	0.0000	3	(2.5042)	01/06/2025
600284.SH	12/13/2024	SDB3261985894	(800.00)	0.8877	(714.19)	(710.13)	0.0000	4.5800	(1,871.1953)	0.0000	0.2726	(1.1073)	0.0000	3	(0.8347)	01/06/2025
600284.SH	12/13/2024	SDB3261985894	(3,700.00)	0.8877	(3,303.14)	(3,284.35)	0.0000	4.5800	(1,871.1953)	0.0000	1.2607	(5.1214)	0.0000	3	(3.8607)	01/06/2025
600284.SH	12/13/2024	SDB3261985894	(10,000.00)	0.8877	(8,927.40)	(8,876.62)	0.0000	4.5800	(1,871.1953)	0.0000	3.4073	(13.8416)	0.0000	3	(10.4343)	01/06/2025
600284.SH	12/13/2024	SDB3261985894	(40,500.00)	0.8877	(36,155.97)	(35,950.31)	0.0000	4.5800	(1,871.1953)	0.0000	13.7995	(56.0584)	0.0000	3	(42.2588)	01/06/2025
600284.SH	12/13/2024	SDB3261985894	(2,200.00)	0.8877	(1,964.03)	(1,952.86)	0.0000	4.5800	(1,871.1953)	0.0000	0.7496	(3.0451)	0.0000	3	(2.2955)	01/06/2025
600284.SH	12/13/2024	SDB3261985894	(3,400.00)	0.8877	(3,035.32)	(3,018.05)	0.0000	4.5800	(1,871.1953)	0.0000	1.1585	(4.7061)	0.0000	3	(3.5477)	01/06/2025
600284.SH	12/13/2024	SDB3261985894	(200.00)	0.8877	(178.55)	(177.53)	0.0000	4.5800	(1,871.1953)	0.0000	0.0681	(0.2768)	0.0000	3	(0.2087)	01/06/2025
600284.SH	12/13/2024	SDB3261985894	(1,000.00)	0.8877	(892.74)	(887.66)	0.0000	4.5800	(1,871.1953)	0.0000	0.3407	(1.3842)	0.0000	3	(1.0434)	01/06/2025
600284.SH	12/13/2024	SDB3261985894	(2,500.00)	0.8877	(2,231.85)	(2,219.16)	0.0000	4.5800	(1,871.1953)	0.0000	0.8518	(3.4604)	0.0000	3	(2.6086)	01/06/2025
600284.SH	12/13/2024	SDB3261985894	(4,390.00)	0.8877	(3,919.13)	(3,896.84)	0.0000	4.5800	(1,871.1953)	0.0000	1.4958	(6.0765)	0.0000	3	(4.5807)	01/06/2025
600284.SH	12/13/2024	SDB3261985894	(42,807.00)	0.8877	(38,215.52)	(37,998.15)	0.0000	4.5800	(1,871.1953)	0.0000	14.5856	(59.2516)	0.0000	3	(44.6660)	01/06/2025
600284.SH	12/13/2024	SDB3261985894	(3,700.00)	0.8877	(3,303.14)	(3,284.35)	0.0000	4.5800	(1,871.1953)	0.0000	1.2607	(5.1214)	0.0000	3	(3.8607)	01/06/2025
600284.SH	12/13/2024	SDB3261985894	(15,300.00)	0.8877	(13,658.92)	(13,581.23)	0.0000	4.5800	(1,871.1953)	0.0000	5.2132	(21.1776)	0.0000	3	(15.9645)	01/06/2025
600284.SH	12/13/2024	SDB3261985894	(5,700.00)	0.8877	(5,088.62)	(5,059.67)	0.0000	4.5800	(1,871.1953)	0.0000	1.9422	(7.8897)	0.0000	3	(5.9475)	01/06/2025
600284.SH	12/12/2024	SDB3261985894	(3,100.00)	0.8846	(2,768.27)	(2,742.16)	0.0000	4.5800	(1,900.8544)	0.0000	0.3522	(1.4479)	0.0000	1	(1.0957)	01/06/2025
600284.SH	12/12/2024	SDB3261985894	(29,400.00)	0.8846	(26,217.51)	(26,006.27)	0.0000	4.5800	(1,900.8544)	0.0000	3.3354	(13.7317)	0.0000	1	(10.3963)	01/06/2025
600284.SH	12/12/2024	SDB3261985894	(2,500.00)	0.8846	(2,231.85)	(2,211.42)	0.0000	4.5800	(1,900.8544)	0.0000	0.2839	(1.1677)	0.0000	1	(0.8837)	01/06/2025
600284.SH	12/12/2024	SDB3261985894	(1,800.00)	0.8846	(1,606.93)	(1,592.22)	0.0000	4.5800	(1,900.8544)	0.0000	0.2044	(0.8407)	0.0000	1	(0.6363)	01/06/2025
600284.SH	12/12/2024	SDB3261985894	(2,400.00)	0.8846	(2,142.58)	(2,122.96)	0.0000	4.5800	(1,900.8544)	0.0000	0.2726	(1.1210)	0.0000	1	(0.8484)	01/06/2025
600284.SH	12/12/2024	SDB3261985894	(800.00)	0.8846	(714.19)	(707.65)	0.0000	4.5800	(1,900.8544)	0.0000	0.0909	(0.3737)	0.0000	1	(0.2828)	01/06/2025
600284.SH	12/12/2024	SDB3261985894	(3,700.00)	0.8846	(3,303.14)	(3,272.90)	0.0000	4.5800	(1,900.8544)	0.0000	0.4202	(1.7281)	0.0000	1	(1.3079)	01/06/2025
600284.SH	12/12/2024	SDB3261985894	(10,000.00)	0.8846	(8,927.40)	(8,845.67)	0.0000	4.5800	(1,900.8544)	0.0000	1.1358	(4.6706)	0.0000	1	(3.5349)	01/06/2025
600284.SH	12/12/2024	SDB3261985894	(40,500.00)	0.8846	(36,155.97)	(35,824.96)	0.0000	4.5800	(1,900.8544)	0.0000	4.5998	(18.9161)	0.0000	1	(14.3163)	01/06/2025
600284.SH	12/12/2024	SDB3261985894	(2,200.00)	0.8846	(1,964.03)	(1,946.05)	0.0000	4.5800	(1,900.8544)	0.0000	0.2499	(1.0275)	0.0000	1	(0.7777)	01/06/2025
600284.SH	12/12/2024	SDB3261985894	(3,400.00)	0.8846	(3,035.32)	(3,007.53)	0.0000	4.5800	(1,900.8544)	0.0000	0.3862	(1.5880)	0.0000	1	(1.2019)	01/06/2025
600284.SH	12/12/2024	SDB3261985894	(200.00)	0.8846	(178.55)	(176.91)	0.0000	4.5800	(1,900.8544)	0.0000	0.0227	(0.0934)	0.0000	1	(0.0707)	01/06/2025
600284.SH	12/12/2024	SDB3261985894	(1,000.00)	0.8846	(892.74)	(884.57)	0.0000	4.5800	(1,900.8544)	0.0000	0.1136	(0.4671)	0.0000	1	(0.3535)	01/06/2025
600284.SH	12/12/2024	SDB3261985894	(2,500.00)	0.8846	(2,231.85)	(2,211.42)	0.0000	4.5800	(1,900.8544)	0.0000	0.2839	(1.1677)	0.0000	1	(0.8837)	01/06/2025
600284.SH	12/12/2024	SDB3261985894	(9,259.00)	0.8846	(8,265.88)	(8,190.21)	0.0000	4.5800	(1,900.8544)	0.0000	1.0516	(4.3246)	0.0000	1	(3.2729)	01/06/2025
600284.SH	12/12/2024	SDB3261985894	(6,500.00)	0.8846	(5,802.81)	(5,749.69)	0.0000	4.5800	(1,900.8544)	0.0000	0.7382	(3.0359)	0.0000	1	(2.2977)	01/06/2025
600284.SH	12/12/2024	SDB3261985894	(4,390.00)	0.8846	(3,919.13)	(3,883.25)	0.0000	4.5800	(1,900.8544)	0.0000	0.4986	(2.0504)	0.0000	1	(1.5518)	01/06/2025
600284.SH	12/12/2024	SDB3261985894	(57,210.00)	0.8846	(51,073.66)	(50,606.08)	0.0000	4.5800	(1,900.8544)	0.0000	6.4977	(26.7208)	0.0000	1	(20.2231)	01/06/2025
600284.SH	12/12/2024	SDB3261985894	(3,700.00)	0.8846	(3,303.14)	(3,272.90)	0.0000	4.5800	(1,900.8544)	0.0000	0.4202	(1.7281)	0.0000	1	(1.3079)	01/06/2025
600284.SH	12/12/2024	SDB3261985894	(15,300.00)	0.8846	(13,658.92)	(13,533.88)	0.0000	4.5800	(1,900.8544)	0.0000	1.7377	(7.1461)	0.0000	1	(5.4084)	01/06/2025
600284.SH	12/12/2024	SDB3261985894	(5,700.00)	0.8846	(5,088.62)	(5,042.03)	0.0000	4.5800	(1,900.8544)	0.0000	0.6474	(2.6623)	0.0000	1	(2.0149)	01/06/2025
600284.SH	12/11/2024	SDB3261985894	(3,100.00)	0.9004	(2,768.27)	(2,791.29)	0.0000	4.5800	(1,900.8544)	0.0000	0.3522	(1.4738)	0.0000	1	(1.1217)	01/06/2025
600284.SH	12/11/2024	SDB3261985894	(29,400.00)	0.9004	(26,217.51)	(26,472.26)	0.0000	4.5800	(1,900.8544)	0.0000	3.3354	(13.9778)	0.0000	1	(10.6423)	01/06/2025
600284.SH	12/11/2024	SDB3261985894	(2,500.00)	0.9004	(2,231.85)	(2,251.04)	0.0000	4.5800	(1,900.8544)	0.0000	0.2839	(1.1886)	0.0000	1	(0.9046)	01/06/2025
600284.SH	12/11/2024	SDB3261985894	(1,800.00)	0.9004	(1,606.93)	(1,620.75)	0.0000	4.5800	(1,900.8544)	0.0000	0.2044	(0.8558)	0.0000	1	(0.6513)	01/06/2025
600284.SH	12/11/2024	SDB3261985894	(2,400.00)	0.9004	(2,142.58)	(2,161.00)	0.0000	4.5800	(1,900.8544)	0.0000	0.2726	(1.1410)	0.0000	1	(0.8685)	01/06/2025
600284.SH	12/11/2024	SDB3261985894	(800.00)	0.9004	(714.19)	(720.33)	0.0000	4.5800	(1,900.8544)	0.0000	0.0909	(0.3803)	0.0000	1	(0.2895)	01/06/2025
600284.SH	12/11/2024	SDB3261985894	(3,700.00)	0.9004	(3,303.14)	(3,331.54)	0.0000	4.5800	(1,900.8544)	0.0000	0.4202	(1.7591)	0.0000	1	(1.3389)	01/06/2025
600284.SH	12/11/2024	SDB3261985894	(10,000.00)	0.9004	(8,927.40)	(9,004.17)	0.0000	4.5800	(1,900.8544)	0.0000	1.1358	(4.7543)	0.0000	1	(3.6186)	01/06/2025
600284.SH	12/11/2024	SDB3261985894	(40,500.00)	0.9004	(36,155.97)	(36,466.89)	0.0000	4.5800	(1,900.8544)	0.0000	4.5998	(19.2551)	0.0000	1	(14.6552)	01/06/2025
600284.SH	12/11/2024	SDB3261985894	(2,200.00)	0.9004	(1,964.03)	(1,980.92)	0.0000	4.5800	(1,900.8544)	0.0000	0.2499	(1.0460)	0.0000	1	(0.7961)	01/06/2025
600284.SH	12/11/2024	SDB3261985894	(3,400.00)	0.9004	(3,035.32)	(3,061.42)	0.0000	4.5800	(1,900.8544)	0.0000	0.3862	(1.6165)	0.0000	1	(1.2303)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHANGHAI PUDONG ROAD AND BRIDGE CONSTRUCTION CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600284.SH	12/11/2024	SDB3261985894	(200.00)	0.9004	(178.55)	(180.08)	0.0000	4.5800	(1,900.8544)	0.0000	0.0227	(0.0951)	0.0000	1	(0.0724)	01/06/2025
600284.SH	12/11/2024	SDB3261985894	(1,000.00)	0.9004	(892.74)	(900.42)	0.0000	4.5800	(1,900.8544)	0.0000	0.1136	(0.4754)	0.0000	1	(0.3619)	01/06/2025
600284.SH	12/11/2024	SDB3261985894	(2,500.00)	0.9004	(2,231.85)	(2,251.04)	0.0000	4.5800	(1,900.8544)	0.0000	0.2839	(1.1886)	0.0000	1	(0.9046)	01/06/2025
600284.SH	12/11/2024	SDB3261985894	(9,259.00)	0.9004	(8,265.88)	(8,336.96)	0.0000	4.5800	(1,900.8544)	0.0000	1.0516	(4.4020)	0.0000	1	(3.3504)	01/06/2025
600284.SH	12/11/2024	SDB3261985894	(6,500.00)	0.9004	(5,802.81)	(5,852.71)	0.0000	4.5800	(1,900.8544)	0.0000	0.7382	(3.0903)	0.0000	1	(2.3521)	01/06/2025
600284.SH	12/11/2024	SDB3261985894	(4,390.00)	0.9004	(3,919.13)	(3,952.83)	0.0000	4.5800	(1,900.8544)	0.0000	0.4986	(2.0872)	0.0000	1	(1.5886)	01/06/2025
600284.SH	12/11/2024	SDB3261985894	(57,210.00)	0.9004	(51,073.66)	(51,512.86)	0.0000	4.5800	(1,900.8544)	0.0000	6.4977	(27.1996)	0.0000	1	(20.7019)	01/06/2025
600284.SH	12/11/2024	SDB3261985894	(3,700.00)	0.9004	(3,303.14)	(3,331.54)	0.0000	4.5800	(1,900.8544)	0.0000	0.4202	(1.7591)	0.0000	1	(1.3389)	01/06/2025
600284.SH	12/11/2024	SDB3261985894	(15,300.00)	0.9004	(13,658.92)	(13,776.38)	0.0000	4.5800	(1,900.8544)	0.0000	1.7377	(7.2741)	0.0000	1	(5.5364)	01/06/2025
600284.SH	12/11/2024	SDB3261985894	(5,700.00)	0.9004	(5,088.62)	(5,132.38)	0.0000	4.5800	(1,900.8544)	0.0000	0.6474	(2.7100)	0.0000	1	(2.0626)	01/06/2025
600284.SH	12/10/2024	SDB3261985894	(3,100.00)	0.8852	(2,768.27)	(2,743.97)	0.0000	4.5800	(1,900.8544)	0.0000	0.3522	(1.4489)	0.0000	1	(1.0967)	01/06/2025
600284.SH	12/10/2024	SDB3261985894	(29,400.00)	0.8852	(26,217.51)	(26,023.41)	0.0000	4.5800	(1,900.8544)	0.0000	3.3354	(13.7408)	0.0000	1	(10.4053)	01/06/2025
600284.SH	12/10/2024	SDB3261985894	(2,500.00)	0.8852	(2,231.85)	(2,212.88)	0.0000	4.5800	(1,900.8544)	0.0000	0.2839	(1.1684)	0.0000	1	(0.8845)	01/06/2025
600284.SH	12/10/2024	SDB3261985894	(1,800.00)	0.8852	(1,606.93)	(1,593.27)	0.0000	4.5800	(1,900.8544)	0.0000	0.2044	(0.8413)	0.0000	1	(0.6368)	01/06/2025
600284.SH	12/10/2024	SDB3261985894	(2,400.00)	0.8852	(2,142.58)	(2,124.36)	0.0000	4.5800	(1,900.8544)	0.0000	0.2726	(1.1217)	0.0000	1	(0.8491)	01/06/2025
600284.SH	12/10/2024	SDB3261985894	(800.00)	0.8852	(714.19)	(708.12)	0.0000	4.5800	(1,900.8544)	0.0000	0.0909	(0.3739)	0.0000	1	(0.2830)	01/06/2025
600284.SH	12/10/2024	SDB3261985894	(3,700.00)	0.8852	(3,303.14)	(3,275.05)	0.0000	4.5800	(1,900.8544)	0.0000	0.4202	(1.7293)	0.0000	1	(1.3090)	01/06/2025
600284.SH	12/10/2024	SDB3261985894	(10,000.00)	0.8852	(8,927.40)	(8,851.50)	0.0000	4.5800	(1,900.8544)	0.0000	1.1358	(4.6737)	0.0000	1	(3.5380)	01/06/2025
600284.SH	12/10/2024	SDB3261985894	(40,500.00)	0.8852	(36,155.97)	(35,848.57)	0.0000	4.5800	(1,900.8544)	0.0000	4.5998	(18.9286)	0.0000	1	(14.3287)	01/06/2025
600284.SH	12/10/2024	SDB3261985894	(2,200.00)	0.8852	(1,964.03)	(1,947.33)	0.0000	4.5800	(1,900.8544)	0.0000	0.2499	(1.0282)	0.0000	1	(0.7784)	01/06/2025
600284.SH	12/10/2024	SDB3261985894	(3,400.00)	0.8852	(3,035.32)	(3,009.51)	0.0000	4.5800	(1,900.8544)	0.0000	0.3862	(1.5891)	0.0000	1	(1.2029)	01/06/2025
600284.SH	12/10/2024	SDB3261985894	(200.00)	0.8852	(178.55)	(177.03)	0.0000	4.5800	(1,900.8544)	0.0000	0.0227	(0.0935)	0.0000	1	(0.0708)	01/06/2025
600284.SH	12/10/2024	SDB3261985894	(1,000.00)	0.8852	(892.74)	(885.15)	0.0000	4.5800	(1,900.8544)	0.0000	0.1136	(0.4674)	0.0000	1	(0.3538)	01/06/2025
600284.SH	12/10/2024	SDB3261985894	(2,500.00)	0.8852	(2,231.85)	(2,212.88)	0.0000	4.5800	(1,900.8544)	0.0000	0.2839	(1.1684)	0.0000	1	(0.8845)	01/06/2025
600284.SH	12/10/2024	SDB3261985894	(9,259.00)	0.8852	(8,265.88)	(8,195.60)	0.0000	4.5800	(1,900.8544)	0.0000	1.0516	(4.3274)	0.0000	1	(3.2758)	01/06/2025
600284.SH	12/10/2024	SDB3261985894	(6,500.00)	0.8852	(5,802.81)	(5,753.48)	0.0000	4.5800	(1,900.8544)	0.0000	0.7382	(3.0379)	0.0000	1	(2.2997)	01/06/2025
600284.SH	12/10/2024	SDB3261985894	(4,390.00)	0.8852	(3,919.13)	(3,885.81)	0.0000	4.5800	(1,900.8544)	0.0000	0.4986	(2.0518)	0.0000	1	(1.5532)	01/06/2025
600284.SH	12/10/2024	SDB3261985894	(57,210.00)	0.8852	(51,073.66)	(50,639.43)	0.0000	4.5800	(1,900.8544)	0.0000	6.4977	(26.7384)	0.0000	1	(20.2407)	01/06/2025
600284.SH	12/10/2024	SDB3261985894	(3,700.00)	0.8852	(3,303.14)	(3,275.05)	0.0000	4.5800	(1,900.8544)	0.0000	0.4202	(1.7293)	0.0000	1	(1.3090)	01/06/2025
600284.SH	12/10/2024	SDB3261985894	(15,300.00)	0.8852	(13,658.92)	(13,542.80)	0.0000	4.5800	(1,900.8544)	0.0000	1.7377	(7.1508)	0.0000	1	(5.4131)	01/06/2025
600284.SH	12/10/2024	SDB3261985894	(5,700.00)	0.8852	(5,088.62)	(5,045.35)	0.0000	4.5800	(1,900.8544)	0.0000	0.6474	(2.6640)	0.0000	1	(2.0166)	01/06/2025
600284.SH	12/09/2024	SDB3261985894	(3,100.00)	0.8868	(2,768.27)	(2,748.94)	0.0000	4.5800	(1,940.6465)	0.0000	0.3522	(1.4819)	0.0000	1	(1.1297)	01/06/2025
600284.SH	12/09/2024	SDB3261985894	(29,400.00)	0.8868	(26,217.51)	(26,070.57)	0.0000	4.5800	(1,940.6465)	0.0000	3.3354	(14.0538)	0.0000	1	(10.7184)	01/06/2025
600284.SH	12/09/2024	SDB3261985894	(2,500.00)	0.8868	(2,231.85)	(2,216.89)	0.0000	4.5800	(1,940.6465)	0.0000	0.2839	(1.1951)	0.0000	1	(0.9111)	01/06/2025
600284.SH	12/09/2024	SDB3261985894	(1,800.00)	0.8868	(1,606.93)	(1,596.16)	0.0000	4.5800	(1,940.6465)	0.0000	0.2044	(0.8604)	0.0000	1	(0.6560)	01/06/2025
600284.SH	12/09/2024	SDB3261985894	(2,400.00)	0.8868	(2,142.58)	(2,128.21)	0.0000	4.5800	(1,940.6465)	0.0000	0.2726	(1.1473)	0.0000	1	(0.8747)	01/06/2025
600284.SH	12/09/2024	SDB3261985894	(800.00)	0.8868	(714.19)	(709.40)	0.0000	4.5800	(1,940.6465)	0.0000	0.0909	(0.3824)	0.0000	1	(0.2916)	01/06/2025
600284.SH	12/09/2024	SDB3261985894	(3,700.00)	0.8868	(3,303.14)	(3,280.99)	0.0000	4.5800	(1,940.6465)	0.0000	0.4202	(1.7687)	0.0000	1	(1.3484)	01/06/2025
600284.SH	12/09/2024	SDB3261985894	(10,000.00)	0.8868	(8,927.40)	(8,867.54)	0.0000	4.5800	(1,940.6465)	0.0000	1.1358	(4.7802)	0.0000	1	(3.6444)	01/06/2025
600284.SH	12/09/2024	SDB3261985894	(40,500.00)	0.8868	(36,155.97)	(35,913.54)	0.0000	4.5800	(1,940.6465)	0.0000	4.5998	(19.3599)	0.0000	1	(14.7600)	01/06/2025
600284.SH	12/09/2024	SDB3261985894	(2,200.00)	0.8868	(1,964.03)	(1,950.86)	0.0000	4.5800	(1,940.6465)	0.0000	0.2499	(1.0516)	0.0000	1	(0.8018)	01/06/2025
600284.SH	12/09/2024	SDB3261985894	(3,400.00)	0.8868	(3,035.32)	(3,014.96)	0.0000	4.5800	(1,940.6465)	0.0000	0.3862	(1.6253)	0.0000	1	(1.2391)	01/06/2025
600284.SH	12/09/2024	SDB3261985894	(200.00)	0.8868	(178.55)	(177.35)	0.0000	4.5800	(1,940.6465)	0.0000	0.0227	(0.0956)	0.0000	1	(0.0729)	01/06/2025
600284.SH	12/09/2024	SDB3261985894	(1,000.00)	0.8868	(892.74)	(886.75)	0.0000	4.5800	(1,940.6465)	0.0000	0.1136	(0.4780)	0.0000	1	(0.3644)	01/06/2025
600284.SH	12/09/2024	SDB3261985894	(2,500.00)	0.8868	(2,231.85)	(2,216.89)	0.0000	4.5800	(1,940.6465)	0.0000	0.2839	(1.1951)	0.0000	1	(0.9111)	01/06/2025
600284.SH	12/09/2024	SDB3261985894	(16,200.00)	0.8868	(14,462.39)	(14,365.41)	0.0000	4.5800	(1,940.6465)	0.0000	1.8399	(7.7439)	0.0000	1	(5.9040)	01/06/2025
600284.SH	12/09/2024	SDB3261985894	(19,500.00)	0.8868	(17,408.43)	(17,291.70)	0.0000	4.5800	(1,940.6465)	0.0000	2.2147	(9.3214)	0.0000	1	(7.1067)	01/06/2025
600284.SH	12/09/2024	SDB3261985894	(6,500.00)	0.8868	(5,802.81)	(5,763.90)	0.0000	4.5800	(1,940.6465)	0.0000	0.7382	(3.1071)	0.0000	1	(2.3689)	01/06/2025
600284.SH	12/09/2024	SDB3261985894	(4,390.00)	0.8868	(3,919.13)	(3,892.85)	0.0000	4.5800	(1,940.6465)	0.0000	0.4986	(2.0985)	0.0000	1	(1.5999)	01/06/2025
600284.SH	12/09/2024	SDB3261985894	(57,210.00)	0.8868	(51,073.66)	(50,731.20)	0.0000	4.5800	(1,940.6465)	0.0000	6.4977	(27.3476)	0.0000	1	(20.8499)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHANGHAI PUDONG ROAD AND BRIDGE CONSTRUCTION CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600284.SH	12/09/2024	SDB3261985894	(3,700.00)	0.8868	(3,303.14)	(3,280.99)	0.0000	4.5800	(1,940.6465)	0.0000	0.4202	(1.7687)	0.0000	1	(1.3484)	01/06/2025
600284.SH	12/09/2024	SDB3261985894	(15,300.00)	0.8868	(13,658.92)	(13,567.34)	0.0000	4.5800	(1,940.6465)	0.0000	1.7377	(7.3137)	0.0000	1	(5.5760)	01/06/2025
600284.SH	12/09/2024	SDB3261985894	(5,700.00)	0.8868	(5,088.62)	(5,054.50)	0.0000	4.5800	(1,940.6465)	0.0000	0.6474	(2.7247)	0.0000	1	(2.0773)	01/06/2025
600284.SH	12/06/2024	SDB3261985894	(2,500.00)	0.8973	(2,231.85)	(2,243.30)	0.0000	4.5800	(1,930.9774)	0.0000	0.8518	(3.6098)	0.0000	3	(2.7580)	01/06/2025
600284.SH	12/06/2024	SDB3261985894	(1,800.00)	0.8973	(1,606.93)	(1,615.18)	0.0000	4.5800	(1,930.9774)	0.0000	0.6133	(2.5991)	0.0000	3	(1.9858)	01/06/2025
600284.SH	12/06/2024	SDB3261985894	(2,400.00)	0.8973	(2,142.58)	(2,153.57)	0.0000	4.5800	(1,930.9774)	0.0000	0.8177	(3.4654)	0.0000	3	(2.6477)	01/06/2025
600284.SH	12/06/2024	SDB3261985894	(800.00)	0.8973	(714.19)	(717.86)	0.0000	4.5800	(1,930.9774)	0.0000	0.2726	(1.1551)	0.0000	3	(0.8826)	01/06/2025
600284.SH	12/06/2024	SDB3261985894	(3,700.00)	0.8973	(3,303.14)	(3,320.09)	0.0000	4.5800	(1,930.9774)	0.0000	1.2607	(5.3425)	0.0000	3	(4.0818)	01/06/2025
600284.SH	12/06/2024	SDB3261985894	(10,000.00)	0.8973	(8,927.40)	(8,973.22)	0.0000	4.5800	(1,930.9774)	0.0000	3.4073	(14.4392)	0.0000	3	(11.0319)	01/06/2025
600284.SH	12/06/2024	SDB3261985894	(40,500.00)	0.8973	(36,155.97)	(36,341.54)	0.0000	4.5800	(1,930.9774)	0.0000	13.7995	(58.4789)	0.0000	3	(44.6794)	01/06/2025
600284.SH	12/06/2024	SDB3261985894	(2,200.00)	0.8973	(1,964.03)	(1,974.11)	0.0000	4.5800	(1,930.9774)	0.0000	0.7496	(3.1766)	0.0000	3	(2.4270)	01/06/2025
600284.SH	12/06/2024	SDB3261985894	(3,400.00)	0.8973	(3,035.32)	(3,050.89)	0.0000	4.5800	(1,930.9774)	0.0000	1.1585	(4.9093)	0.0000	3	(3.7509)	01/06/2025
600284.SH	12/06/2024	SDB3261985894	(200.00)	0.8973	(178.55)	(179.46)	0.0000	4.5800	(1,930.9774)	0.0000	0.0681	(0.2888)	0.0000	3	(0.2206)	01/06/2025
600284.SH	12/06/2024	SDB3261985894	(1,000.00)	0.8973	(892.74)	(897.32)	0.0000	4.5800	(1,930.9774)	0.0000	0.3407	(1.4439)	0.0000	3	(1.1032)	01/06/2025
600284.SH	12/06/2024	SDB3261985894	(2,500.00)	0.8973	(2,231.85)	(2,243.30)	0.0000	4.5800	(1,930.9774)	0.0000	0.8518	(3.6098)	0.0000	3	(2.7580)	01/06/2025
600284.SH	12/06/2024	SDB3261985894	(16,200.00)	0.8973	(14,462.39)	(14,536.62)	0.0000	4.5800	(1,930.9774)	0.0000	5.5198	(23.3916)	0.0000	3	(17.8718)	01/06/2025
600284.SH	12/06/2024	SDB3261985894	(19,500.00)	0.8973	(17,408.43)	(17,497.78)	0.0000	4.5800	(1,930.9774)	0.0000	6.6442	(28.1565)	0.0000	3	(21.5123)	01/06/2025
600284.SH	12/06/2024	SDB3261985894	(6,500.00)	0.8973	(5,802.81)	(5,832.59)	0.0000	4.5800	(1,930.9774)	0.0000	2.2147	(9.3855)	0.0000	3	(7.1708)	01/06/2025
600284.SH	12/06/2024	SDB3261985894	(4,390.00)	0.8973	(3,919.13)	(3,939.24)	0.0000	4.5800	(1,930.9774)	0.0000	1.4958	(6.3388)	0.0000	3	(4.8430)	01/06/2025
600284.SH	12/06/2024	SDB3261985894	(57,210.00)	0.8973	(51,073.66)	(51,335.79)	0.0000	4.5800	(1,930.9774)	0.0000	19.4931	(82.6069)	0.0000	3	(63.1138)	01/06/2025
600284.SH	12/06/2024	SDB3261985894	(3,700.00)	0.8973	(3,303.14)	(3,320.09)	0.0000	4.5800	(1,930.9774)	0.0000	1.2607	(5.3425)	0.0000	3	(4.0818)	01/06/2025
600284.SH	12/06/2024	SDB3261985894	(15,300.00)	0.8973	(13,658.92)	(13,729.03)	0.0000	4.5800	(1,930.9774)	0.0000	5.2132	(22.0920)	0.0000	3	(16.8789)	01/06/2025
600284.SH	12/06/2024	SDB3261985894	(5,700.00)	0.8973	(5,088.62)	(5,114.74)	0.0000	4.5800	(1,930.9774)	0.0000	1.9422	(8.2304)	0.0000	3	(6.2882)	01/06/2025
600284.SH	12/05/2024	SDB3261985894	(2,500.00)	0.8975	(2,231.85)	(2,243.86)	0.0000	4.5800	(1,930.9774)	0.0000	0.2839	(1.2036)	0.0000	1	(0.9196)	01/06/2025
600284.SH	12/05/2024	SDB3261985894	(1,800.00)	0.8975	(1,606.93)	(1,615.58)	0.0000	4.5800	(1,930.9774)	0.0000	0.2044	(0.8666)	0.0000	1	(0.6621)	01/06/2025
600284.SH	12/05/2024	SDB3261985894	(2,400.00)	0.8975	(2,142.58)	(2,154.11)	0.0000	4.5800	(1,930.9774)	0.0000	0.2726	(1.1554)	0.0000	1	(0.8828)	01/06/2025
600284.SH	12/05/2024	SDB3261985894	(800.00)	0.8975	(714.19)	(718.04)	0.0000	4.5800	(1,930.9774)	0.0000	0.0909	(0.3851)	0.0000	1	(0.2943)	01/06/2025
600284.SH	12/05/2024	SDB3261985894	(3,700.00)	0.8975	(3,303.14)	(3,320.91)	0.0000	4.5800	(1,930.9774)	0.0000	0.4202	(1.7813)	0.0000	1	(1.3610)	01/06/2025
600284.SH	12/05/2024	SDB3261985894	(10,000.00)	0.8975	(8,927.40)	(8,975.44)	0.0000	4.5800	(1,930.9774)	0.0000	1.1358	(4.8143)	0.0000	1	(3.6785)	01/06/2025
600284.SH	12/05/2024	SDB3261985894	(40,500.00)	0.8975	(36,155.97)	(36,350.53)	0.0000	4.5800	(1,930.9774)	0.0000	4.5998	(19.4978)	0.0000	1	(14.8980)	01/06/2025
600284.SH	12/05/2024	SDB3261985894	(2,200.00)	0.8975	(1,964.03)	(1,974.60)	0.0000	4.5800	(1,930.9774)	0.0000	0.2499	(1.0591)	0.0000	1	(0.8093)	01/06/2025
600284.SH	12/05/2024	SDB3261985894	(3,400.00)	0.8975	(3,035.32)	(3,051.65)	0.0000	4.5800	(1,930.9774)	0.0000	0.3862	(1.6369)	0.0000	1	(1.2507)	01/06/2025
600284.SH	12/05/2024	SDB3261985894	(200.00)	0.8975	(178.55)	(179.51)	0.0000	4.5800	(1,930.9774)	0.0000	0.0227	(0.0963)	0.0000	1	(0.0736)	01/06/2025
600284.SH	12/05/2024	SDB3261985894	(1,000.00)	0.8975	(892.74)	(897.54)	0.0000	4.5800	(1,930.9774)	0.0000	0.1136	(0.4814)	0.0000	1	(0.3679)	01/06/2025
600284.SH	12/05/2024	SDB3261985894	(2,500.00)	0.8975	(2,231.85)	(2,243.86)	0.0000	4.5800	(1,930.9774)	0.0000	0.2839	(1.2036)	0.0000	1	(0.9196)	01/06/2025
600284.SH	12/05/2024	SDB3261985894	(16,200.00)	0.8975	(14,462.39)	(14,540.21)	0.0000	4.5800	(1,930.9774)	0.0000	1.8399	(7.7991)	0.0000	1	(5.9592)	01/06/2025
600284.SH	12/05/2024	SDB3261985894	(19,500.00)	0.8975	(17,408.43)	(17,502.11)	0.0000	4.5800	(1,930.9774)	0.0000	2.2147	(9.3878)	0.0000	1	(7.1731)	01/06/2025
600284.SH	12/05/2024	SDB3261985894	(6,500.00)	0.8975	(5,802.81)	(5,834.04)	0.0000	4.5800	(1,930.9774)	0.0000	0.7382	(3.1293)	0.0000	1	(2.3910)	01/06/2025
600284.SH	12/05/2024	SDB3261985894	(4,390.00)	0.8975	(3,919.13)	(3,940.22)	0.0000	4.5800	(1,930.9774)	0.0000	0.4986	(2.1135)	0.0000	1	(1.6149)	01/06/2025
600284.SH	12/05/2024	SDB3261985894	(57,210.00)	0.8975	(51,073.66)	(51,348.49)	0.0000	4.5800	(1,930.9774)	0.0000	6.4977	(27.5424)	0.0000	1	(21.0447)	01/06/2025
600284.SH	12/05/2024	SDB3261985894	(3,700.00)	0.8975	(3,303.14)	(3,320.91)	0.0000	4.5800	(1,930.9774)	0.0000	0.4202	(1.7813)	0.0000	1	(1.3610)	01/06/2025
600284.SH	12/05/2024	SDB3261985894	(15,300.00)	0.8975	(13,658.92)	(13,732.42)	0.0000	4.5800	(1,930.9774)	0.0000	1.7377	(7.3658)	0.0000	1	(5.6281)	01/06/2025
600284.SH	12/05/2024	SDB3261985894	(5,700.00)	0.8975	(5,088.62)	(5,116.00)	0.0000	4.5800	(1,930.9774)	0.0000	0.6474	(2.7441)	0.0000	1	(2.0967)	01/06/2025
600284.SH	12/04/2024	SDB3261985894	(2,500.00)	0.8927	(2,231.85)	(2,231.85)	0.0000	4.5800	(1,930.9774)	0.0000	0.2839	(1.1971)	0.0000	1	(0.9132)	01/06/2025
600284.SH	12/04/2024	SDB3261985894	(1,800.00)	0.8927	(1,606.93)	(1,606.93)	0.0000	4.5800	(1,930.9774)	0.0000	0.2044	(0.8619)	0.0000	1	(0.6575)	01/06/2025
600284.SH	12/04/2024	SDB3261985894	(2,400.00)	0.8927	(2,142.58)	(2,142.58)	0.0000	4.5800	(1,930.9774)	0.0000	0.2726	(1.1492)	0.0000	1	(0.8767)	01/06/2025
600284.SH	12/04/2024	SDB3261985894	(800.00)	0.8927	(714.19)	(714.19)	0.0000	4.5800	(1,930.9774)	0.0000	0.0909	(0.3831)	0.0000	1	(0.2922)	01/06/2025
600284.SH	12/04/2024	SDB3261985894	(3,700.00)	0.8927	(3,303.14)	(3,303.14)	0.0000	4.5800	(1,930.9774)	0.0000	0.4202	(1.7717)	0.0000	1	(1.3515)	01/06/2025
600284.SH	12/04/2024	SDB3261985894	(10,000.00)	0.8927	(8,927.40)	(8,927.40)	0.0000	4.5800	(1,930.9774)	0.0000	1.1358	(4.7885)	0.0000	1	(3.6527)	01/06/2025
600284.SH	12/04/2024	SDB3261985894	(40,500.00)	0.8927	(36,155.97)	(36,155.97)	0.0000	4.5800	(1,930.9774)	0.0000	4.5998	(19.3934)	0.0000	1	(14.7936)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHANGHAI PUDONG ROAD AND BRIDGE CONSTRUCTION CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600284.SH	12/04/2024	SDB3261985894	(2,200.00)	0.8927	(1,964.03)	(1,964.03)	0.0000	4.5800	(1,930.9774)	0.0000	0.2499	(1.0535)	0.0000	1	(0.8036)	01/06/2025
600284.SH	12/04/2024	SDB3261985894	(3,400.00)	0.8927	(3,035.32)	(3,035.32)	0.0000	4.5800	(1,930.9774)	0.0000	0.3862	(1.6281)	0.0000	1	(1.2419)	01/06/2025
600284.SH	12/04/2024	SDB3261985894	(200.00)	0.8927	(178.55)	(178.55)	0.0000	4.5800	(1,930.9774)	0.0000	0.0227	(0.0958)	0.0000	1	(0.0731)	01/06/2025
600284.SH	12/04/2024	SDB3261985894	(1,000.00)	0.8927	(892.74)	(892.74)	0.0000	4.5800	(1,930.9774)	0.0000	0.1136	(0.4789)	0.0000	1	(0.3653)	01/06/2025
600284.SH	12/04/2024	SDB3261985894	(2,500.00)	0.8927	(2,231.85)	(2,231.85)	0.0000	4.5800	(1,930.9774)	0.0000	0.2839	(1.1971)	0.0000	1	(0.9132)	01/06/2025
600284.SH	12/04/2024	SDB3261985894	(16,200.00)	0.8927	(14,462.39)	(14,462.39)	0.0000	4.5800	(1,930.9774)	0.0000	1.8399	(7.7574)	0.0000	1	(5.9174)	01/06/2025
600284.SH	12/04/2024	SDB3261985894	(19,500.00)	0.8927	(17,408.43)	(17,408.43)	0.0000	4.5800	(1,930.9774)	0.0000	2.2147	(9.3376)	0.0000	1	(7.1228)	01/06/2025
600284.SH	12/04/2024	SDB3261985894	(6,500.00)	0.8927	(5,802.81)	(5,802.81)	0.0000	4.5800	(1,930.9774)	0.0000	0.7382	(3.1125)	0.0000	1	(2.3743)	01/06/2025
600284.SH	12/04/2024	SDB3261985894	(4,390.00)	0.8927	(3,919.13)	(3,919.13)	0.0000	4.5800	(1,930.9774)	0.0000	0.4986	(2.1022)	0.0000	1	(1.6036)	01/06/2025
600284.SH	12/04/2024	SDB3261985894	(57,210.00)	0.8927	(51,073.66)	(51,073.66)	0.0000	4.5800	(1,930.9774)	0.0000	6.4977	(27.3950)	0.0000	1	(20.8973)	01/06/2025
600284.SH	12/04/2024	SDB3261985894	(3,700.00)	0.8927	(3,303.14)	(3,303.14)	0.0000	4.5800	(1,930.9774)	0.0000	0.4202	(1.7717)	0.0000	1	(1.3515)	01/06/2025
600284.SH	12/04/2024	SDB3261985894	(15,300.00)	0.8927	(13,658.92)	(13,658.92)	0.0000	4.5800	(1,930.9774)	0.0000	1.7377	(7.3264)	0.0000	1	(5.5887)	01/06/2025
600284.SH	12/04/2024	SDB3261985894	(5,700.00)	0.8927	(5,088.62)	(5,088.62)	0.0000	4.5800	(1,930.9774)	0.0000	0.6474	(2.7294)	0.0000	1	(2.0821)	01/06/2025
TOTAL SHANGHAI PUDONG ROAD AND BRIDGE CONSTRUCTION CO LTD CMN CLASS A SERIES NORTHBOUND											634.9193	(2,616.6661)	0.0000		(1,981.7468)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHANGHAI PUTAILAI NEW ENERGY TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND																
603659.SH	01/03/2025	SDB3260123652	(1,400.00)	2.2204	(3,855.92)	(3,108.56)	0.0000	4.3300	(500.0000)	0.0000	1.3913	(1.2952)	0.0000	3	0.0961	01/06/2025
603659.SH	01/03/2025	SDB3260123652	(6,800.00)	2.2204	(18,728.74)	(15,098.71)	0.0000	4.3300	(500.0000)	0.0000	6.7580	(6.2911)	0.0000	3	0.4668	01/06/2025
603659.SH	01/03/2025	SDB3260123652	(1,100.00)	2.2204	(3,029.65)	(2,442.44)	0.0000	4.3300	(500.0000)	0.0000	1.0932	(1.0177)	0.0000	3	0.0755	01/06/2025
603659.SH	01/03/2025	SDB3260123652	(200.00)	2.2204	(550.85)	(444.08)	0.0000	4.3300	(500.0000)	0.0000	0.1988	(0.1850)	0.0000	3	0.0137	01/06/2025
603659.SH	01/03/2025	SDB3260123652	(7,700.00)	2.2204	(21,207.55)	(17,097.06)	0.0000	4.3300	(500.0000)	0.0000	7.6524	(7.1238)	0.0000	3	0.5286	01/06/2025
603659.SH	01/03/2025	SDB3260123652	(200.00)	2.2204	(550.85)	(444.08)	0.0000	4.3300	(500.0000)	0.0000	0.1988	(0.1850)	0.0000	3	0.0137	01/06/2025
603659.SH	01/03/2025	SDB3260123652	(1,300.00)	2.2204	(3,580.50)	(2,886.52)	0.0000	4.3300	(500.0000)	0.0000	1.2920	(1.2027)	0.0000	3	0.0892	01/06/2025
603659.SH	01/03/2025	SDB3260123652	(600.00)	2.2204	(1,652.54)	(1,332.24)	0.0000	4.3300	(500.0000)	0.0000	0.5963	(0.5551)	0.0000	3	0.0412	01/06/2025
603659.SH	01/03/2025	SDB3260123652	(3,200.00)	2.2204	(8,813.53)	(7,105.27)	0.0000	4.3300	(500.0000)	0.0000	3.1802	(2.9605)	0.0000	3	0.2197	01/06/2025
603659.SH	01/03/2025	SDB3260123652	(31,900.00)	2.2204	(87,859.84)	(70,830.70)	0.0000	4.3300	(500.0000)	0.0000	31.7028	(29.5128)	0.0000	3	2.1900	01/06/2025
603659.SH	01/02/2025	SDB3260123652	(1,400.00)	2.2537	(3,855.92)	(3,155.22)	0.0000	4.3300	(500.0000)	0.0000	0.4638	(0.4382)	0.0000	1	0.0256	01/06/2025
603659.SH	01/02/2025	SDB3260123652	(6,800.00)	2.2537	(18,728.74)	(15,325.36)	0.0000	4.3300	(500.0000)	0.0000	2.2527	(2.1285)	0.0000	1	0.1241	01/06/2025
603659.SH	01/02/2025	SDB3260123652	(1,100.00)	2.2537	(3,029.65)	(2,479.10)	0.0000	4.3300	(500.0000)	0.0000	0.3644	(0.3443)	0.0000	1	0.0201	01/06/2025
603659.SH	01/02/2025	SDB3260123652	(200.00)	2.2537	(550.85)	(450.75)	0.0000	4.3300	(500.0000)	0.0000	0.0663	(0.0626)	0.0000	1	0.0037	01/06/2025
603659.SH	01/02/2025	SDB3260123652	(7,700.00)	2.2537	(21,207.55)	(17,353.71)	0.0000	4.3300	(500.0000)	0.0000	2.5508	(2.4102)	0.0000	1	0.1406	01/06/2025
603659.SH	01/02/2025	SDB3260123652	(200.00)	2.2537	(550.85)	(450.75)	0.0000	4.3300	(500.0000)	0.0000	0.0663	(0.0626)	0.0000	1	0.0037	01/06/2025
603659.SH	01/02/2025	SDB3260123652	(1,300.00)	2.2537	(3,580.50)	(2,929.85)	0.0000	4.3300	(500.0000)	0.0000	0.4307	(0.4069)	0.0000	1	0.0237	01/06/2025
603659.SH	01/02/2025	SDB3260123652	(600.00)	2.2537	(1,652.54)	(1,352.24)	0.0000	4.3300	(500.0000)	0.0000	0.1988	(0.1878)	0.0000	1	0.0110	01/06/2025
603659.SH	01/02/2025	SDB3260123652	(3,200.00)	2.2537	(8,813.53)	(7,211.93)	0.0000	4.3300	(500.0000)	0.0000	1.0601	(1.0017)	0.0000	1	0.0584	01/06/2025
603659.SH	01/02/2025	SDB3260123652	(31,900.00)	2.2537	(87,859.84)	(71,893.96)	0.0000	4.3300	(500.0000)	0.0000	10.5676	(9.9853)	0.0000	1	0.5823	01/06/2025
603659.SH	12/31/2024	SDB3260123652	(1,400.00)	2.3110	(3,855.92)	(3,235.47)	0.0000	4.3300	(524.8466)	0.0000	0.9276	(0.9434)	0.0000	2	(0.0158)	01/06/2025
603659.SH	12/31/2024	SDB3260123652	(6,800.00)	2.3110	(18,728.74)	(15,715.12)	0.0000	4.3300	(524.8466)	0.0000	4.5053	(4.5822)	0.0000	2	(0.0769)	01/06/2025
603659.SH	12/31/2024	SDB3260123652	(11,900.00)	2.3110	(32,775.30)	(27,501.46)	0.0000	4.3300	(524.8466)	0.0000	7.8843	(8.0189)	0.0000	2	(0.1346)	01/06/2025
603659.SH	12/31/2024	SDB3260123652	(200.00)	2.3110	(550.85)	(462.21)	0.0000	4.3300	(524.8466)	0.0000	0.1325	(0.1348)	0.0000	2	(0.0023)	01/06/2025
603659.SH	12/31/2024	SDB3260123652	(7,700.00)	2.3110	(21,207.55)	(17,795.06)	0.0000	4.3300	(524.8466)	0.0000	5.1016	(5.1887)	0.0000	2	(0.0871)	01/06/2025
603659.SH	12/31/2024	SDB3260123652	(200.00)	2.3110	(550.85)	(462.21)	0.0000	4.3300	(524.8466)	0.0000	0.1325	(0.1348)	0.0000	2	(0.0023)	01/06/2025
603659.SH	12/31/2024	SDB3260123652	(1,300.00)	2.3110	(3,580.50)	(3,004.36)	0.0000	4.3300	(524.8466)	0.0000	0.8613	(0.8760)	0.0000	2	(0.0147)	01/06/2025
603659.SH	12/31/2024	SDB3260123652	(600.00)	2.3110	(1,652.54)	(1,386.63)	0.0000	4.3300	(524.8466)	0.0000	0.3975	(0.4043)	0.0000	2	(0.0068)	01/06/2025
603659.SH	12/31/2024	SDB3260123652	(3,200.00)	2.3110	(8,813.53)	(7,395.35)	0.0000	4.3300	(524.8466)	0.0000	2.1201	(2.1563)	0.0000	2	(0.0362)	01/06/2025
603659.SH	12/31/2024	SDB3260123652	(31,900.00)	2.3110	(87,859.84)	(73,722.40)	0.0000	4.3300	(524.8466)	0.0000	21.1352	(21.4961)	0.0000	2	(0.3609)	01/06/2025
603659.SH	12/30/2024	SDB3260123652	(1,400.00)	2.2942	(3,855.92)	(3,211.89)	0.0000	4.3300	(525.2293)	0.0000	0.4638	(0.4686)	0.0000	1	(0.0048)	01/06/2025
603659.SH	12/30/2024	SDB3260123652	(6,800.00)	2.2942	(18,728.74)	(15,600.62)	0.0000	4.3300	(525.2293)	0.0000	2.2527	(2.2761)	0.0000	1	(0.0234)	01/06/2025
603659.SH	12/30/2024	SDB3260123652	(12,100.00)	2.2942	(33,326.15)	(27,759.93)	0.0000	4.3300	(525.2293)	0.0000	4.0084	(4.0501)	0.0000	1	(0.0417)	01/06/2025
603659.SH	12/30/2024	SDB3260123652	(200.00)	2.2942	(550.85)	(458.84)	0.0000	4.3300	(525.2293)	0.0000	0.0663	(0.0669)	0.0000	1	(0.0007)	01/06/2025
603659.SH	12/30/2024	SDB3260123652	(7,700.00)	2.2942	(21,207.55)	(17,665.41)	0.0000	4.3300	(525.2293)	0.0000	2.5508	(2.5773)	0.0000	1	(0.0265)	01/06/2025
603659.SH	12/30/2024	SDB3260123652	(200.00)	2.2942	(550.85)	(458.84)	0.0000	4.3300	(525.2293)	0.0000	0.0663	(0.0669)	0.0000	1	(0.0007)	01/06/2025
603659.SH	12/30/2024	SDB3260123652	(1,300.00)	2.2942	(3,580.50)	(2,982.47)	0.0000	4.3300	(525.2293)	0.0000	0.4307	(0.4351)	0.0000	1	(0.0045)	01/06/2025
603659.SH	12/30/2024	SDB3260123652	(600.00)	2.2942	(1,652.54)	(1,376.53)	0.0000	4.3300	(525.2293)	0.0000	0.1988	(0.2008)	0.0000	1	(0.0021)	01/06/2025
603659.SH	12/30/2024	SDB3260123652	(3,200.00)	2.2942	(8,813.53)	(7,341.47)	0.0000	4.3300	(525.2293)	0.0000	1.0601	(1.0711)	0.0000	1	(0.0110)	01/06/2025
603659.SH	12/30/2024	SDB3260123652	(31,900.00)	2.2942	(87,859.84)	(73,185.27)	0.0000	4.3300	(525.2293)	0.0000	10.5676	(10.6775)	0.0000	1	(0.1099)	01/06/2025
603659.SH	12/27/2024	SDB3260123652	(1,400.00)	2.3536	(3,855.92)	(3,295.02)	0.0000	4.3300	(525.2293)	0.0000	1.3913	(1.4422)	0.0000	3	(0.0509)	01/06/2025
603659.SH	12/27/2024	SDB3260123652	(6,800.00)	2.3536	(18,728.74)	(16,004.38)	0.0000	4.3300	(525.2293)	0.0000	6.7580	(7.0050)	0.0000	3	(0.2470)	01/06/2025
603659.SH	12/27/2024	SDB3260123652	(12,100.00)	2.3536	(33,326.15)	(28,478.38)	0.0000	4.3300	(525.2293)	0.0000	12.0252	(12.4647)	0.0000	3	(0.4395)	01/06/2025
603659.SH	12/27/2024	SDB3260123652	(200.00)	2.3536	(550.85)	(470.72)	0.0000	4.3300	(525.2293)	0.0000	0.1988	(0.2060)	0.0000	3	(0.0073)	01/06/2025
603659.SH	12/27/2024	SDB3260123652	(7,700.00)	2.3536	(21,207.55)	(18,122.60)	0.0000	4.3300	(525.2293)	0.0000	7.6524	(7.9321)	0.0000	3	(0.2797)	01/06/2025
603659.SH	12/27/2024	SDB3260123652	(200.00)	2.3536	(550.85)	(470.72)	0.0000	4.3300	(525.2293)	0.0000	0.1988	(0.2060)	0.0000	3	(0.0073)	01/06/2025
603659.SH	12/27/2024	SDB3260123652	(1,300.00)	2.3536	(3,580.50)	(3,059.66)	0.0000	4.3300	(525.2293)	0.0000	1.2920	(1.3392)	0.0000	3	(0.0472)	01/06/2025
603659.SH	12/27/2024	SDB3260123652	(600.00)	2.3536	(1,652.54)	(1,412.15)	0.0000	4.3300	(525.2293)	0.0000	0.5963	(0.6181)	0.0000	3	(0.0218)	01/06/2025
603659.SH	12/27/2024	SDB3260123652	(3,200.00)	2.3536	(8,813.53)	(7,531.47)	0.0000	4.3300	(525.2293)	0.0000	3.1802	(3.2965)	0.0000	3	(0.1162)	01/06/2025
603659.SH	12/27/2024	SDB3260123652	(31,900.00)	2.3536	(87,859.84)	(75,079.36)	0.0000	4.3300	(525.2293)	0.0000	31.7028	(32.8616)	0.0000	3	(1.1588)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHANGHAI PUTAILAI NEW ENERGY TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603659.SH	12/26/2024	SDB3260123652	(1,400.00)	2.3284	(3,855.92)	(3,259.78)	0.0000	4.3300	(529.4682)	0.0000	0.4638	(0.4794)	0.0000	1	(0.0156)	01/06/2025
603659.SH	12/26/2024	SDB3260123652	(6,800.00)	2.3284	(18,728.74)	(15,833.19)	0.0000	4.3300	(529.4682)	0.0000	2.2527	(2.3287)	0.0000	1	(0.0760)	01/06/2025
603659.SH	12/26/2024	SDB3260123652	(14,400.00)	2.3284	(39,660.87)	(33,529.12)	0.0000	4.3300	(529.4682)	0.0000	4.7703	(4.9313)	0.0000	1	(0.1610)	01/06/2025
603659.SH	12/26/2024	SDB3260123652	(200.00)	2.3284	(550.85)	(465.68)	0.0000	4.3300	(529.4682)	0.0000	0.0663	(0.0685)	0.0000	1	(0.0022)	01/06/2025
603659.SH	12/26/2024	SDB3260123652	(7,700.00)	2.3284	(21,207.55)	(17,928.76)	0.0000	4.3300	(529.4682)	0.0000	2.5508	(2.6369)	0.0000	1	(0.0861)	01/06/2025
603659.SH	12/26/2024	SDB3260123652	(200.00)	2.3284	(550.85)	(465.68)	0.0000	4.3300	(529.4682)	0.0000	0.0663	(0.0685)	0.0000	1	(0.0022)	01/06/2025
603659.SH	12/26/2024	SDB3260123652	(1,300.00)	2.3284	(3,580.50)	(3,026.93)	0.0000	4.3300	(529.4682)	0.0000	0.4307	(0.4452)	0.0000	1	(0.0145)	01/06/2025
603659.SH	12/26/2024	SDB3260123652	(600.00)	2.3284	(1,652.54)	(1,397.05)	0.0000	4.3300	(529.4682)	0.0000	0.1988	(0.2055)	0.0000	1	(0.0067)	01/06/2025
603659.SH	12/26/2024	SDB3260123652	(3,200.00)	2.3284	(8,813.53)	(7,450.92)	0.0000	4.3300	(529.4682)	0.0000	1.0601	(1.0958)	0.0000	1	(0.0358)	01/06/2025
603659.SH	12/26/2024	SDB3260123652	(31,900.00)	2.3284	(87,859.84)	(74,276.31)	0.0000	4.3300	(529.4682)	0.0000	10.5676	(10.9242)	0.0000	1	(0.3566)	01/06/2025
603659.SH	12/24/2024	SDB3260123652	(1,400.00)	2.3284	(3,855.92)	(3,259.78)	0.0000	4.3300	(529.4682)	0.0000	0.9276	(0.9589)	0.0000	2	(0.0313)	01/06/2025
603659.SH	12/24/2024	SDB3260123652	(6,800.00)	2.3284	(18,728.74)	(15,833.19)	0.0000	4.3300	(529.4682)	0.0000	4.5053	(4.6573)	0.0000	2	(0.1520)	01/06/2025
603659.SH	12/24/2024	SDB3260123652	(14,400.00)	2.3284	(39,660.87)	(33,529.12)	0.0000	4.3300	(529.4682)	0.0000	9.5406	(9.8626)	0.0000	2	(0.3219)	01/06/2025
603659.SH	12/24/2024	SDB3260123652	(200.00)	2.3284	(550.85)	(465.68)	0.0000	4.3300	(529.4682)	0.0000	0.1325	(0.1370)	0.0000	2	(0.0045)	01/06/2025
603659.SH	12/24/2024	SDB3260123652	(7,700.00)	2.3284	(21,207.55)	(17,928.76)	0.0000	4.3300	(529.4682)	0.0000	5.1016	(5.2737)	0.0000	2	(0.1721)	01/06/2025
603659.SH	12/24/2024	SDB3260123652	(200.00)	2.3284	(550.85)	(465.68)	0.0000	4.3300	(529.4682)	0.0000	0.1325	(0.1370)	0.0000	2	(0.0045)	01/06/2025
603659.SH	12/24/2024	SDB3260123652	(1,300.00)	2.3284	(3,580.50)	(3,026.93)	0.0000	4.3300	(529.4682)	0.0000	0.8613	(0.8904)	0.0000	2	(0.0291)	01/06/2025
603659.SH	12/24/2024	SDB3260123652	(600.00)	2.3284	(1,652.54)	(1,397.05)	0.0000	4.3300	(529.4682)	0.0000	0.3975	(0.4109)	0.0000	2	(0.0134)	01/06/2025
603659.SH	12/24/2024	SDB3260123652	(3,200.00)	2.3284	(8,813.53)	(7,450.92)	0.0000	4.3300	(529.4682)	0.0000	2.1201	(2.1917)	0.0000	2	(0.0715)	01/06/2025
603659.SH	12/24/2024	SDB3260123652	(31,900.00)	2.3284	(87,859.84)	(74,276.31)	0.0000	4.3300	(529.4682)	0.0000	21.1352	(21.8483)	0.0000	2	(0.7131)	01/06/2025
603659.SH	12/23/2024	SDB3260123652	(1,400.00)	2.3620	(3,855.92)	(3,304.81)	0.0000	4.3300	(529.4682)	0.0000	0.4638	(0.4863)	0.0000	1	(0.0226)	01/06/2025
603659.SH	12/23/2024	SDB3260123652	(6,800.00)	2.3620	(18,728.74)	(16,061.67)	0.0000	4.3300	(529.4682)	0.0000	2.2527	(2.3623)	0.0000	1	(0.1096)	01/06/2025
603659.SH	12/23/2024	SDB3260123652	(14,400.00)	2.3620	(39,660.87)	(34,012.94)	0.0000	4.3300	(529.4682)	0.0000	4.7703	(5.0024)	0.0000	1	(0.2321)	01/06/2025
603659.SH	12/23/2024	SDB3260123652	(200.00)	2.3620	(550.85)	(472.40)	0.0000	4.3300	(529.4682)	0.0000	0.0663	(0.0695)	0.0000	1	(0.0032)	01/06/2025
603659.SH	12/23/2024	SDB3260123652	(7,700.00)	2.3620	(21,207.55)	(18,187.48)	0.0000	4.3300	(529.4682)	0.0000	2.5508	(2.6749)	0.0000	1	(0.1241)	01/06/2025
603659.SH	12/23/2024	SDB3260123652	(200.00)	2.3620	(550.85)	(472.40)	0.0000	4.3300	(529.4682)	0.0000	0.0663	(0.0695)	0.0000	1	(0.0032)	01/06/2025
603659.SH	12/23/2024	SDB3260123652	(1,300.00)	2.3620	(3,580.50)	(3,070.61)	0.0000	4.3300	(529.4682)	0.0000	0.4307	(0.4516)	0.0000	1	(0.0210)	01/06/2025
603659.SH	12/23/2024	SDB3260123652	(600.00)	2.3620	(1,652.54)	(1,417.21)	0.0000	4.3300	(529.4682)	0.0000	0.1988	(0.2084)	0.0000	1	(0.0097)	01/06/2025
603659.SH	12/23/2024	SDB3260123652	(3,200.00)	2.3620	(8,813.53)	(7,558.43)	0.0000	4.3300	(529.4682)	0.0000	1.0601	(1.1117)	0.0000	1	(0.0516)	01/06/2025
603659.SH	12/23/2024	SDB3260123652	(31,900.00)	2.3620	(87,859.84)	(75,348.12)	0.0000	4.3300	(529.4682)	0.0000	10.5676	(11.0818)	0.0000	1	(0.5142)	01/06/2025
603659.SH	12/20/2024	SDB3260123652	(1,400.00)	2.3890	(3,855.92)	(3,344.56)	0.0000	4.3300	(529.4682)	0.0000	1.3913	(1.4757)	0.0000	3	(0.0844)	01/06/2025
603659.SH	12/20/2024	SDB3260123652	(6,800.00)	2.3890	(18,728.74)	(16,244.99)	0.0000	4.3300	(529.4682)	0.0000	6.7580	(7.1677)	0.0000	3	(0.4097)	01/06/2025
603659.SH	12/20/2024	SDB3260123652	(14,400.00)	2.3890	(39,660.87)	(34,401.15)	0.0000	4.3300	(529.4682)	0.0000	14.3110	(15.1786)	0.0000	3	(0.8676)	01/06/2025
603659.SH	12/20/2024	SDB3260123652	(200.00)	2.3890	(550.85)	(477.79)	0.0000	4.3300	(529.4682)	0.0000	0.1988	(0.2108)	0.0000	3	(0.0121)	01/06/2025
603659.SH	12/20/2024	SDB3260123652	(7,700.00)	2.3890	(21,207.55)	(18,395.06)	0.0000	4.3300	(529.4682)	0.0000	7.6524	(8.1163)	0.0000	3	(0.4639)	01/06/2025
603659.SH	12/20/2024	SDB3260123652	(200.00)	2.3890	(550.85)	(477.79)	0.0000	4.3300	(529.4682)	0.0000	0.1988	(0.2108)	0.0000	3	(0.0121)	01/06/2025
603659.SH	12/20/2024	SDB3260123652	(1,300.00)	2.3890	(3,580.50)	(3,105.66)	0.0000	4.3300	(529.4682)	0.0000	1.2920	(1.3703)	0.0000	3	(0.0783)	01/06/2025
603659.SH	12/20/2024	SDB3260123652	(600.00)	2.3890	(1,652.54)	(1,433.38)	0.0000	4.3300	(529.4682)	0.0000	0.5963	(0.6324)	0.0000	3	(0.0362)	01/06/2025
603659.SH	12/20/2024	SDB3260123652	(3,200.00)	2.3890	(8,813.53)	(7,644.70)	0.0000	4.3300	(529.4682)	0.0000	3.1802	(3.3730)	0.0000	3	(0.1928)	01/06/2025
603659.SH	12/20/2024	SDB3260123652	(31,900.00)	2.3890	(87,859.84)	(76,208.11)	0.0000	4.3300	(529.4682)	0.0000	31.7028	(33.6248)	0.0000	3	(1.9221)	01/06/2025
603659.SH	12/19/2024	SDB3260123652	(1,400.00)	2.3767	(3,855.92)	(3,327.41)	0.0000	4.5800	(529.4682)	0.0000	0.4906	(0.4894)	0.0000	1	0.0012	01/06/2025
603659.SH	12/19/2024	SDB3260123652	(6,800.00)	2.3767	(18,728.74)	(16,161.70)	0.0000	4.5800	(529.4682)	0.0000	2.3827	(2.3770)	0.0000	1	0.0057	01/06/2025
603659.SH	12/19/2024	SDB3260123652	(14,400.00)	2.3767	(39,660.87)	(34,224.78)	0.0000	4.5800	(529.4682)	0.0000	5.0457	(5.0336)	0.0000	1	0.0122	01/06/2025
603659.SH	12/19/2024	SDB3260123652	(200.00)	2.3767	(550.85)	(475.34)	0.0000	4.5800	(529.4682)	0.0000	0.0701	(0.0699)	0.0000	1	0.0002	01/06/2025
603659.SH	12/19/2024	SDB3260123652	(7,700.00)	2.3767	(21,207.55)	(18,300.75)	0.0000	4.5800	(529.4682)	0.0000	2.6981	(2.6916)	0.0000	1	0.0065	01/06/2025
603659.SH	12/19/2024	SDB3260123652	(200.00)	2.3767	(550.85)	(475.34)	0.0000	4.5800	(529.4682)	0.0000	0.0701	(0.0699)	0.0000	1	0.0002	01/06/2025
603659.SH	12/19/2024	SDB3260123652	(1,300.00)	2.3767	(3,580.50)	(3,089.74)	0.0000	4.5800	(529.4682)	0.0000	0.4555	(0.4544)	0.0000	1	0.0011	01/06/2025
603659.SH	12/19/2024	SDB3260123652	(600.00)	2.3767	(1,652.54)	(1,426.03)	0.0000	4.5800	(529.4682)	0.0000	0.2102	(0.2097)	0.0000	1	0.0005	01/06/2025
603659.SH	12/19/2024	SDB3260123652	(3,200.00)	2.3767	(8,813.53)	(7,605.51)	0.0000	4.5800	(529.4682)	0.0000	1.1213	(1.1186)	0.0000	1	0.0027	01/06/2025
603659.SH	12/19/2024	SDB3260123652	(31,900.00)	2.3767	(87,859.84)	(75,817.40)	0.0000	4.5800	(529.4682)	0.0000	11.1777	(11.1508)	0.0000	1	0.0269	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHANGHAI PUTAILAI NEW ENERGY TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603659.SH	12/18/2024	SDB3260123652	(1,400.00)	2.4449	(3,855.92)	(3,422.86)	0.0000	4.5800	(529.4682)	0.0000	0.4906	(0.5034)	0.0000	1	(0.0129)	01/06/2025
603659.SH	12/18/2024	SDB3260123652	(6,800.00)	2.4449	(18,728.74)	(16,625.30)	0.0000	4.5800	(529.4682)	0.0000	2.3827	(2.4452)	0.0000	1	(0.0624)	01/06/2025
603659.SH	12/18/2024	SDB3260123652	(14,400.00)	2.4449	(39,660.87)	(35,206.52)	0.0000	4.5800	(529.4682)	0.0000	5.0457	(5.1780)	0.0000	1	(0.1322)	01/06/2025
603659.SH	12/18/2024	SDB3260123652	(200.00)	2.4449	(550.85)	(488.98)	0.0000	4.5800	(529.4682)	0.0000	0.0701	(0.0719)	0.0000	1	(0.0018)	01/06/2025
603659.SH	12/18/2024	SDB3260123652	(7,700.00)	2.4449	(21,207.55)	(18,825.71)	0.0000	4.5800	(529.4682)	0.0000	2.6981	(2.7688)	0.0000	1	(0.0707)	01/06/2025
603659.SH	12/18/2024	SDB3260123652	(200.00)	2.4449	(550.85)	(488.98)	0.0000	4.5800	(529.4682)	0.0000	0.0701	(0.0719)	0.0000	1	(0.0018)	01/06/2025
603659.SH	12/18/2024	SDB3260123652	(1,300.00)	2.4449	(3,580.50)	(3,178.37)	0.0000	4.5800	(529.4682)	0.0000	0.4555	(0.4675)	0.0000	1	(0.0119)	01/06/2025
603659.SH	12/18/2024	SDB3260123652	(600.00)	2.4449	(1,652.54)	(1,466.94)	0.0000	4.5800	(529.4682)	0.0000	0.2102	(0.2157)	0.0000	1	(0.0055)	01/06/2025
603659.SH	12/18/2024	SDB3260123652	(3,200.00)	2.4449	(8,813.53)	(7,823.67)	0.0000	4.5800	(529.4682)	0.0000	1.1213	(1.1507)	0.0000	1	(0.0294)	01/06/2025
603659.SH	12/18/2024	SDB3260123652	(31,900.00)	2.4449	(87,859.84)	(77,992.21)	0.0000	4.5800	(529.4682)	0.0000	11.1777	(11.4707)	0.0000	1	(0.2929)	01/06/2025
603659.SH	12/17/2024	SDB3260123652	(1,400.00)	2.5199	(3,855.92)	(3,527.87)	0.0000	4.5800	(571.3186)	0.0000	0.4906	(0.5599)	0.0000	1	(0.0693)	01/06/2025
603659.SH	12/17/2024	SDB3260123652	(6,800.00)	2.5199	(18,728.74)	(17,135.35)	0.0000	4.5800	(571.3186)	0.0000	2.3827	(2.7194)	0.0000	1	(0.3367)	01/06/2025
603659.SH	12/17/2024	SDB3260123652	(37,700.00)	2.5199	(103,834.36)	(95,000.38)	0.0000	4.5800	(571.3186)	0.0000	13.2100	(15.0765)	0.0000	1	(1.8665)	01/06/2025
603659.SH	12/17/2024	SDB3260123652	(200.00)	2.5199	(550.85)	(503.98)	0.0000	4.5800	(571.3186)	0.0000	0.0701	(0.0800)	0.0000	1	(0.0099)	01/06/2025
603659.SH	12/17/2024	SDB3260123652	(7,700.00)	2.5199	(21,207.55)	(19,403.26)	0.0000	4.5800	(571.3186)	0.0000	2.6981	(3.0793)	0.0000	1	(0.3812)	01/06/2025
603659.SH	12/17/2024	SDB3260123652	(200.00)	2.5199	(550.85)	(503.98)	0.0000	4.5800	(571.3186)	0.0000	0.0701	(0.0800)	0.0000	1	(0.0099)	01/06/2025
603659.SH	12/17/2024	SDB3260123652	(1,300.00)	2.5199	(3,580.50)	(3,275.88)	0.0000	4.5800	(571.3186)	0.0000	0.4555	(0.5199)	0.0000	1	(0.0644)	01/06/2025
603659.SH	12/17/2024	SDB3260123652	(600.00)	2.5199	(1,652.54)	(1,511.94)	0.0000	4.5800	(571.3186)	0.0000	0.2102	(0.2399)	0.0000	1	(0.0297)	01/06/2025
603659.SH	12/17/2024	SDB3260123652	(3,200.00)	2.5199	(8,813.53)	(8,063.69)	0.0000	4.5800	(571.3186)	0.0000	1.1213	(1.2797)	0.0000	1	(0.1584)	01/06/2025
603659.SH	12/17/2024	SDB3260123652	(31,900.00)	2.5199	(87,859.84)	(80,384.94)	0.0000	4.5800	(571.3186)	0.0000	11.1777	(12.7571)	0.0000	1	(1.5793)	01/06/2025
603659.SH	12/16/2024	SDB3260123652	(10,500.00)	2.4874	(28,919.38)	(26,117.43)	0.0000	4.5800	(685.8627)	0.0000	3.6792	(4.9758)	0.0000	1	(1.2966)	01/06/2025
603659.SH	12/16/2024	SDB3260123652	(14,300.00)	2.4874	(39,385.45)	(35,569.45)	0.0000	4.5800	(685.8627)	0.0000	5.0107	(6.7766)	0.0000	1	(1.7659)	01/06/2025
603659.SH	12/16/2024	SDB3260123652	(1,400.00)	2.4874	(3,855.92)	(3,482.32)	0.0000	4.5800	(685.8627)	0.0000	0.4906	(0.6634)	0.0000	1	(0.1729)	01/06/2025
603659.SH	12/16/2024	SDB3260123652	(6,800.00)	2.4874	(18,728.74)	(16,914.14)	0.0000	4.5800	(685.8627)	0.0000	2.3827	(3.2224)	0.0000	1	(0.8397)	01/06/2025
603659.SH	12/16/2024	SDB3260123652	(100.00)	2.4874	(275.42)	(248.74)	0.0000	4.5800	(685.8627)	0.0000	0.0350	(0.0474)	0.0000	1	(0.0123)	01/06/2025
603659.SH	12/16/2024	SDB3260123652	(400.00)	2.4874	(1,101.69)	(994.95)	0.0000	4.5800	(685.8627)	0.0000	0.1402	(0.1896)	0.0000	1	(0.0494)	01/06/2025
603659.SH	12/16/2024	SDB3260123652	(100.00)	2.4874	(275.42)	(248.74)	0.0000	4.5800	(685.8627)	0.0000	0.0350	(0.0474)	0.0000	1	(0.0123)	01/06/2025
603659.SH	12/16/2024	SDB3260123652	(51,500.00)	2.4874	(141,842.69)	(128,099.76)	0.0000	4.5800	(685.8627)	0.0000	18.0455	(24.4052)	0.0000	1	(6.3597)	01/06/2025
603659.SH	12/16/2024	SDB3260123652	(200.00)	2.4874	(550.85)	(497.47)	0.0000	4.5800	(685.8627)	0.0000	0.0701	(0.0948)	0.0000	1	(0.0247)	01/06/2025
603659.SH	12/16/2024	SDB3260123652	(7,700.00)	2.4874	(21,207.55)	(19,152.78)	0.0000	4.5800	(685.8627)	0.0000	2.6981	(3.6489)	0.0000	1	(0.9509)	01/06/2025
603659.SH	12/16/2024	SDB3260123652	(200.00)	2.4874	(550.85)	(497.47)	0.0000	4.5800	(685.8627)	0.0000	0.0701	(0.0948)	0.0000	1	(0.0247)	01/06/2025
603659.SH	12/16/2024	SDB3260123652	(1,300.00)	2.4874	(3,580.50)	(3,233.59)	0.0000	4.5800	(685.8627)	0.0000	0.4555	(0.6161)	0.0000	1	(0.1605)	01/06/2025
603659.SH	12/16/2024	SDB3260123652	(600.00)	2.4874	(1,652.54)	(1,492.42)	0.0000	4.5800	(685.8627)	0.0000	0.2102	(0.2843)	0.0000	1	(0.0741)	01/06/2025
603659.SH	12/16/2024	SDB3260123652	(3,200.00)	2.4874	(8,813.53)	(7,959.60)	0.0000	4.5800	(685.8627)	0.0000	1.1213	(1.5164)	0.0000	1	(0.3952)	01/06/2025
603659.SH	12/16/2024	SDB3260123652	(31,900.00)	2.4874	(87,859.84)	(79,347.23)	0.0000	4.5800	(685.8627)	0.0000	11.1777	(15.1170)	0.0000	1	(3.9393)	01/06/2025
603659.SH	12/16/2024	SDB3260123652	(5,300.00)	2.4874	(14,597.40)	(13,183.08)	0.0000	4.5800	(685.8627)	0.0000	1.8571	(2.5116)	0.0000	1	(0.6545)	01/06/2025
603659.SH	12/16/2024	SDB3260123652	(8,800.00)	2.4874	(24,237.20)	(21,888.89)	0.0000	4.5800	(685.8627)	0.0000	3.0835	(4.1702)	0.0000	1	(1.0867)	01/06/2025
603659.SH	12/13/2024	SDB3260123652	(10,500.00)	2.5484	(28,919.38)	(26,758.24)	0.0000	4.5800	(724.8287)	0.0000	11.0376	(16.1626)	0.0000	3	(5.1251)	01/06/2025
603659.SH	12/13/2024	SDB3260123652	(14,300.00)	2.5484	(39,385.45)	(36,442.18)	0.0000	4.5800	(724.8287)	0.0000	15.0321	(22.0119)	0.0000	3	(6.9798)	01/06/2025
603659.SH	12/13/2024	SDB3260123652	(1,400.00)	2.5484	(3,855.92)	(3,567.77)	0.0000	4.5800	(724.8287)	0.0000	1.4717	(2.1550)	0.0000	3	(0.6833)	01/06/2025
603659.SH	12/13/2024	SDB3260123652	(6,800.00)	2.5484	(18,728.74)	(17,329.15)	0.0000	4.5800	(724.8287)	0.0000	7.1481	(10.4672)	0.0000	3	(3.3191)	01/06/2025
603659.SH	12/13/2024	SDB3260123652	(100.00)	2.5484	(275.42)	(254.84)	0.0000	4.5800	(724.8287)	0.0000	0.1051	(0.1539)	0.0000	3	(0.0488)	01/06/2025
603659.SH	12/13/2024	SDB3260123652	(400.00)	2.5484	(1,101.69)	(1,019.36)	0.0000	4.5800	(724.8287)	0.0000	0.4205	(0.6157)	0.0000	3	(0.1952)	01/06/2025
603659.SH	12/13/2024	SDB3260123652	(100.00)	2.5484	(275.42)	(254.84)	0.0000	4.5800	(724.8287)	0.0000	0.1051	(0.1539)	0.0000	3	(0.0488)	01/06/2025
603659.SH	12/13/2024	SDB3260123652	(51,500.00)	2.5484	(141,842.69)	(131,242.81)	0.0000	4.5800	(724.8287)	0.0000	54.1366	(79.2738)	0.0000	3	(25.1372)	01/06/2025
603659.SH	12/13/2024	SDB3260123652	(200.00)	2.5484	(550.85)	(509.68)	0.0000	4.5800	(724.8287)	0.0000	0.2102	(0.3079)	0.0000	3	(0.0976)	01/06/2025
603659.SH	12/13/2024	SDB3260123652	(7,700.00)	2.5484	(21,207.55)	(19,622.71)	0.0000	4.5800	(724.8287)	0.0000	8.0942	(11.8526)	0.0000	3	(3.7584)	01/06/2025
603659.SH	12/13/2024	SDB3260123652	(200.00)	2.5484	(550.85)	(509.68)	0.0000	4.5800	(724.8287)	0.0000	0.2102	(0.3079)	0.0000	3	(0.0976)	01/06/2025
603659.SH	12/13/2024	SDB3260123652	(1,300.00)	2.5484	(3,580.50)	(3,312.93)	0.0000	4.5800	(724.8287)	0.0000	1.3666	(2.0011)	0.0000	3	(0.6345)	01/06/2025
603659.SH	12/13/2024	SDB3260123652	(600.00)	2.5484	(1,652.54)	(1,529.04)	0.0000	4.5800	(724.8287)	0.0000	0.6307	(0.9236)	0.0000	3	(0.2929)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHANGHAI PUTAILAI NEW ENERGY TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603659.SH	12/13/2024	SDB3260123652	(3,200.00)	2.5484	(8,813.53)	(8,154.89)	0.0000	4.5800	(724.8287)	0.0000	3.3638	(4.9258)	0.0000	3	(1.5619)	01/06/2025
603659.SH	12/13/2024	SDB3260123652	(31,900.00)	2.5484	(87,859.84)	(81,294.09)	0.0000	4.5800	(724.8287)	0.0000	33.5332	(49.1036)	0.0000	3	(15.5704)	01/06/2025
603659.SH	12/13/2024	SDB3260123652	(13,100.00)	2.5484	(36,080.37)	(33,384.09)	0.0000	4.5800	(724.8287)	0.0000	13.7707	(20.1648)	0.0000	3	(6.3941)	01/06/2025
603659.SH	12/13/2024	SDB3260123652	(12,700.00)	2.5484	(34,978.68)	(32,364.73)	0.0000	4.5800	(724.8287)	0.0000	13.3502	(19.5491)	0.0000	3	(6.1989)	01/06/2025
603659.SH	12/13/2024	SDB3260123652	(10,400.00)	2.5484	(28,643.96)	(26,503.40)	0.0000	4.5800	(724.8287)	0.0000	10.9324	(16.0087)	0.0000	3	(5.0762)	01/06/2025
603659.SH	12/13/2024	SDB3260123652	(8,800.00)	2.5484	(24,237.20)	(22,425.96)	0.0000	4.5800	(724.8287)	0.0000	9.2505	(13.5458)	0.0000	3	(4.2953)	01/06/2025
603659.SH	12/12/2024	SDB3260123652	(10,500.00)	2.5550	(28,919.38)	(26,827.08)	0.0000	4.5800	(741.9303)	0.0000	3.6792	(5.5288)	0.0000	1	(1.8497)	01/06/2025
603659.SH	12/12/2024	SDB3260123652	(14,300.00)	2.5550	(39,385.45)	(36,535.93)	0.0000	4.5800	(741.9303)	0.0000	5.0107	(7.5298)	0.0000	1	(2.5190)	01/06/2025
603659.SH	12/12/2024	SDB3260123652	(1,400.00)	2.5550	(3,855.92)	(3,576.94)	0.0000	4.5800	(741.9303)	0.0000	0.4906	(0.7372)	0.0000	1	(0.2466)	01/06/2025
603659.SH	12/12/2024	SDB3260123652	(6,800.00)	2.5550	(18,728.74)	(17,373.73)	0.0000	4.5800	(741.9303)	0.0000	2.3827	(3.5806)	0.0000	1	(1.1979)	01/06/2025
603659.SH	12/12/2024	SDB3260123652	(100.00)	2.5550	(275.42)	(255.50)	0.0000	4.5800	(741.9303)	0.0000	0.0350	(0.0527)	0.0000	1	(0.0176)	01/06/2025
603659.SH	12/12/2024	SDB3260123652	(400.00)	2.5550	(1,101.69)	(1,021.98)	0.0000	4.5800	(741.9303)	0.0000	0.1402	(0.2106)	0.0000	1	(0.0705)	01/06/2025
603659.SH	12/12/2024	SDB3260123652	(100.00)	2.5550	(275.42)	(255.50)	0.0000	4.5800	(741.9303)	0.0000	0.0350	(0.0527)	0.0000	1	(0.0176)	01/06/2025
603659.SH	12/12/2024	SDB3260123652	(51,500.00)	2.5550	(141,842.69)	(131,580.44)	0.0000	4.5800	(741.9303)	0.0000	18.0455	(27.1176)	0.0000	1	(9.0721)	01/06/2025
603659.SH	12/12/2024	SDB3260123652	(200.00)	2.5550	(550.85)	(510.99)	0.0000	4.5800	(741.9303)	0.0000	0.0701	(0.1053)	0.0000	1	(0.0352)	01/06/2025
603659.SH	12/12/2024	SDB3260123652	(7,700.00)	2.5550	(21,207.55)	(19,673.19)	0.0000	4.5800	(741.9303)	0.0000	2.6981	(4.0545)	0.0000	1	(1.3564)	01/06/2025
603659.SH	12/12/2024	SDB3260123652	(200.00)	2.5550	(550.85)	(510.99)	0.0000	4.5800	(741.9303)	0.0000	0.0701	(0.1053)	0.0000	1	(0.0352)	01/06/2025
603659.SH	12/12/2024	SDB3260123652	(1,300.00)	2.5550	(3,580.50)	(3,321.45)	0.0000	4.5800	(741.9303)	0.0000	0.4555	(0.6845)	0.0000	1	(0.2290)	01/06/2025
603659.SH	12/12/2024	SDB3260123652	(600.00)	2.5550	(1,652.54)	(1,532.98)	0.0000	4.5800	(741.9303)	0.0000	0.2102	(0.3159)	0.0000	1	(0.1057)	01/06/2025
603659.SH	12/12/2024	SDB3260123652	(3,200.00)	2.5550	(8,813.53)	(8,175.87)	0.0000	4.5800	(741.9303)	0.0000	1.1213	(1.6850)	0.0000	1	(0.5637)	01/06/2025
603659.SH	12/12/2024	SDB3260123652	(31,900.00)	2.5550	(87,859.84)	(81,503.22)	0.0000	4.5800	(741.9303)	0.0000	11.1777	(16.7971)	0.0000	1	(5.6194)	01/06/2025
603659.SH	12/12/2024	SDB3260123652	(27,500.00)	2.5550	(75,741.24)	(70,261.40)	0.0000	4.5800	(741.9303)	0.0000	9.6360	(14.4803)	0.0000	1	(4.8443)	01/06/2025
603659.SH	12/12/2024	SDB3260123652	(12,700.00)	2.5550	(34,978.68)	(32,447.99)	0.0000	4.5800	(741.9303)	0.0000	4.4501	(6.6873)	0.0000	1	(2.2372)	01/06/2025
603659.SH	12/12/2024	SDB3260123652	(10,400.00)	2.5550	(28,643.96)	(26,571.58)	0.0000	4.5800	(741.9303)	0.0000	3.6441	(5.4762)	0.0000	1	(1.8320)	01/06/2025
603659.SH	12/12/2024	SDB3260123652	(8,800.00)	2.5550	(24,237.20)	(22,483.65)	0.0000	4.5800	(741.9303)	0.0000	3.0835	(4.6337)	0.0000	1	(1.5502)	01/06/2025
603659.SH	12/11/2024	SDB3260123652	(10,500.00)	2.6365	(28,919.38)	(27,683.70)	0.0000	4.5800	(769.2129)	0.0000	3.6792	(5.9152)	0.0000	1	(2.2360)	01/06/2025
603659.SH	12/11/2024	SDB3260123652	(14,300.00)	2.6365	(39,385.45)	(37,702.56)	0.0000	4.5800	(769.2129)	0.0000	5.0107	(8.0559)	0.0000	1	(3.0452)	01/06/2025
603659.SH	12/11/2024	SDB3260123652	(500.00)	2.6365	(1,377.11)	(1,318.27)	0.0000	4.5800	(769.2129)	0.0000	0.1752	(0.2817)	0.0000	1	(0.1065)	01/06/2025
603659.SH	12/11/2024	SDB3260123652	(1,400.00)	2.6365	(3,855.92)	(3,691.16)	0.0000	4.5800	(769.2129)	0.0000	0.4906	(0.7887)	0.0000	1	(0.2981)	01/06/2025
603659.SH	12/11/2024	SDB3260123652	(6,800.00)	2.6365	(18,728.74)	(17,928.49)	0.0000	4.5800	(769.2129)	0.0000	2.3827	(3.8308)	0.0000	1	(1.4481)	01/06/2025
603659.SH	12/11/2024	SDB3260123652	(100.00)	2.6365	(275.42)	(263.65)	0.0000	4.5800	(769.2129)	0.0000	0.0350	(0.0563)	0.0000	1	(0.0213)	01/06/2025
603659.SH	12/11/2024	SDB3260123652	(400.00)	2.6365	(1,101.69)	(1,054.62)	0.0000	4.5800	(769.2129)	0.0000	0.1402	(0.2253)	0.0000	1	(0.0852)	01/06/2025
603659.SH	12/11/2024	SDB3260123652	(100.00)	2.6365	(275.42)	(263.65)	0.0000	4.5800	(769.2129)	0.0000	0.0350	(0.0563)	0.0000	1	(0.0213)	01/06/2025
603659.SH	12/11/2024	SDB3260123652	(51,500.00)	2.6365	(141,842.69)	(135,781.96)	0.0000	4.5800	(769.2129)	0.0000	18.0455	(29.0126)	0.0000	1	(10.9670)	01/06/2025
603659.SH	12/11/2024	SDB3260123652	(200.00)	2.6365	(550.85)	(527.31)	0.0000	4.5800	(769.2129)	0.0000	0.0701	(0.1127)	0.0000	1	(0.0426)	01/06/2025
603659.SH	12/11/2024	SDB3260123652	(7,700.00)	2.6365	(21,207.55)	(20,301.38)	0.0000	4.5800	(769.2129)	0.0000	2.6981	(4.3378)	0.0000	1	(1.6397)	01/06/2025
603659.SH	12/11/2024	SDB3260123652	(200.00)	2.6365	(550.85)	(527.31)	0.0000	4.5800	(769.2129)	0.0000	0.0701	(0.1127)	0.0000	1	(0.0426)	01/06/2025
603659.SH	12/11/2024	SDB3260123652	(6,100.00)	2.6365	(16,800.78)	(16,082.91)	0.0000	4.5800	(769.2129)	0.0000	2.1374	(3.4364)	0.0000	1	(1.2990)	01/06/2025
603659.SH	12/11/2024	SDB3260123652	(1,800.00)	2.6365	(4,957.61)	(4,745.78)	0.0000	4.5800	(769.2129)	0.0000	0.6307	(1.0140)	0.0000	1	(0.3833)	01/06/2025
603659.SH	12/11/2024	SDB3260123652	(800.00)	2.6365	(2,203.38)	(2,109.23)	0.0000	4.5800	(769.2129)	0.0000	0.2803	(0.4507)	0.0000	1	(0.1704)	01/06/2025
603659.SH	12/11/2024	SDB3260123652	(9,000.00)	2.6365	(24,788.04)	(23,728.89)	0.0000	4.5800	(769.2129)	0.0000	3.1536	(5.0702)	0.0000	1	(1.9166)	01/06/2025
603659.SH	12/11/2024	SDB3260123652	(1,300.00)	2.6365	(3,580.50)	(3,427.51)	0.0000	4.5800	(769.2129)	0.0000	0.4555	(0.7324)	0.0000	1	(0.2768)	01/06/2025
603659.SH	12/11/2024	SDB3260123652	(600.00)	2.6365	(1,652.54)	(1,581.93)	0.0000	4.5800	(769.2129)	0.0000	0.2102	(0.3380)	0.0000	1	(0.1278)	01/06/2025
603659.SH	12/11/2024	SDB3260123652	(3,200.00)	2.6365	(8,813.53)	(8,436.94)	0.0000	4.5800	(769.2129)	0.0000	1.1213	(1.8027)	0.0000	1	(0.6814)	01/06/2025
603659.SH	12/11/2024	SDB3260123652	(31,900.00)	2.6365	(87,859.84)	(84,105.72)	0.0000	4.5800	(769.2129)	0.0000	11.1777	(17.9709)	0.0000	1	(6.7932)	01/06/2025
603659.SH	12/11/2024	SDB3260123652	(35,700.00)	2.6365	(98,325.90)	(94,124.59)	0.0000	4.5800	(769.2129)	0.0000	12.5092	(20.1116)	0.0000	1	(7.6024)	01/06/2025
603659.SH	12/11/2024	SDB3260123652	(12,700.00)	2.6365	(34,978.68)	(33,484.10)	0.0000	4.5800	(769.2129)	0.0000	4.4501	(7.1546)	0.0000	1	(2.7045)	01/06/2025
603659.SH	12/11/2024	SDB3260123652	(10,400.00)	2.6365	(28,643.96)	(27,420.05)	0.0000	4.5800	(769.2129)	0.0000	3.6441	(5.8588)	0.0000	1	(2.2147)	01/06/2025
603659.SH	12/11/2024	SDB3260123652	(8,800.00)	2.6365	(24,237.20)	(23,201.58)	0.0000	4.5800	(769.2129)	0.0000	3.0835	(4.9575)	0.0000	1	(1.8740)	01/06/2025
603659.SH	12/10/2024	SDB3260123652	(10,500.00)	2.5867	(28,919.38)	(27,160.64)	0.0000	4.5800	(800.2830)	0.0000	3.6792	(6.0378)	0.0000	1	(2.3586)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHANGHAI PUTAILAI NEW ENERGY TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603659.SH	12/10/2024	SDB3260123652	(14,300.00)	2.5867	(39,385.45)	(36,990.21)	0.0000	4.5800	(800.2830)	0.0000	5.0107	(8.2230)	0.0000	1	(3.2123)	01/06/2025
603659.SH	12/10/2024	SDB3260123652	(14,500.00)	2.5867	(39,936.29)	(37,507.56)	0.0000	4.5800	(800.2830)	0.0000	5.0808	(8.3380)	0.0000	1	(3.2572)	01/06/2025
603659.SH	12/10/2024	SDB3260123652	(3,900.00)	2.5867	(10,741.49)	(10,088.24)	0.0000	4.5800	(800.2830)	0.0000	1.3666	(2.2426)	0.0000	1	(0.8761)	01/06/2025
603659.SH	12/10/2024	SDB3260123652	(1,400.00)	2.5867	(3,855.92)	(3,621.42)	0.0000	4.5800	(800.2830)	0.0000	0.4906	(0.8050)	0.0000	1	(0.3145)	01/06/2025
603659.SH	12/10/2024	SDB3260123652	(6,800.00)	2.5867	(18,728.74)	(17,589.75)	0.0000	4.5800	(800.2830)	0.0000	2.3827	(3.9102)	0.0000	1	(1.5275)	01/06/2025
603659.SH	12/10/2024	SDB3260123652	(100.00)	2.5867	(275.42)	(258.67)	0.0000	4.5800	(800.2830)	0.0000	0.0350	(0.0575)	0.0000	1	(0.0225)	01/06/2025
603659.SH	12/10/2024	SDB3260123652	(400.00)	2.5867	(1,101.69)	(1,034.69)	0.0000	4.5800	(800.2830)	0.0000	0.1402	(0.2300)	0.0000	1	(0.0899)	01/06/2025
603659.SH	12/10/2024	SDB3260123652	(100.00)	2.5867	(275.42)	(258.67)	0.0000	4.5800	(800.2830)	0.0000	0.0350	(0.0575)	0.0000	1	(0.0225)	01/06/2025
603659.SH	12/10/2024	SDB3260123652	(51,500.00)	2.5867	(141,842.69)	(133,216.49)	0.0000	4.5800	(800.2830)	0.0000	18.0455	(29.6141)	0.0000	1	(11.5686)	01/06/2025
603659.SH	12/10/2024	SDB3260123652	(200.00)	2.5867	(550.85)	(517.35)	0.0000	4.5800	(800.2830)	0.0000	0.0701	(0.1150)	0.0000	1	(0.0449)	01/06/2025
603659.SH	12/10/2024	SDB3260123652	(7,700.00)	2.5867	(21,207.55)	(19,917.81)	0.0000	4.5800	(800.2830)	0.0000	2.6981	(4.4277)	0.0000	1	(1.7297)	01/06/2025
603659.SH	12/10/2024	SDB3260123652	(200.00)	2.5867	(550.85)	(517.35)	0.0000	4.5800	(800.2830)	0.0000	0.0701	(0.1150)	0.0000	1	(0.0449)	01/06/2025
603659.SH	12/10/2024	SDB3260123652	(6,100.00)	2.5867	(16,800.78)	(15,779.04)	0.0000	4.5800	(800.2830)	0.0000	2.1374	(3.5077)	0.0000	1	(1.3703)	01/06/2025
603659.SH	12/10/2024	SDB3260123652	(1,800.00)	2.5867	(4,957.61)	(4,656.11)	0.0000	4.5800	(800.2830)	0.0000	0.6307	(1.0351)	0.0000	1	(0.4043)	01/06/2025
603659.SH	12/10/2024	SDB3260123652	(800.00)	2.5867	(2,203.38)	(2,069.38)	0.0000	4.5800	(800.2830)	0.0000	0.2803	(0.4600)	0.0000	1	(0.1797)	01/06/2025
603659.SH	12/10/2024	SDB3260123652	(9,000.00)	2.5867	(24,788.04)	(23,280.55)	0.0000	4.5800	(800.2830)	0.0000	3.1536	(5.1753)	0.0000	1	(2.0217)	01/06/2025
603659.SH	12/10/2024	SDB3260123652	(1,300.00)	2.5867	(3,580.50)	(3,362.75)	0.0000	4.5800	(800.2830)	0.0000	0.4555	(0.7475)	0.0000	1	(0.2920)	01/06/2025
603659.SH	12/10/2024	SDB3260123652	(600.00)	2.5867	(1,652.54)	(1,552.04)	0.0000	4.5800	(800.2830)	0.0000	0.2102	(0.3450)	0.0000	1	(0.1348)	01/06/2025
603659.SH	12/10/2024	SDB3260123652	(3,200.00)	2.5867	(8,813.53)	(8,277.53)	0.0000	4.5800	(800.2830)	0.0000	1.1213	(1.8401)	0.0000	1	(0.7188)	01/06/2025
603659.SH	12/10/2024	SDB3260123652	(31,900.00)	2.5867	(87,859.84)	(82,516.62)	0.0000	4.5800	(800.2830)	0.0000	11.1777	(18.3435)	0.0000	1	(7.1658)	01/06/2025
603659.SH	12/10/2024	SDB3260123652	(13,400.00)	2.5867	(36,906.64)	(34,662.16)	0.0000	4.5800	(800.2830)	0.0000	4.6953	(7.7054)	0.0000	1	(3.0101)	01/06/2025
603659.SH	12/10/2024	SDB3260123652	(35,700.00)	2.5867	(98,325.90)	(92,346.19)	0.0000	4.5800	(800.2830)	0.0000	12.5092	(20.5286)	0.0000	1	(8.0194)	01/06/2025
603659.SH	12/10/2024	SDB3260123652	(12,700.00)	2.5867	(34,978.68)	(32,851.45)	0.0000	4.5800	(800.2830)	0.0000	4.4501	(7.3029)	0.0000	1	(2.8528)	01/06/2025
603659.SH	12/10/2024	SDB3260123652	(10,400.00)	2.5867	(28,643.96)	(26,901.97)	0.0000	4.5800	(800.2830)	0.0000	3.6441	(5.9803)	0.0000	1	(2.3362)	01/06/2025
603659.SH	12/10/2024	SDB3260123652	(8,800.00)	2.5867	(24,237.20)	(22,763.21)	0.0000	4.5800	(800.2830)	0.0000	3.0835	(5.0603)	0.0000	1	(1.9768)	01/06/2025
603659.SH	12/09/2024	SDB3260123652	(10,500.00)	2.5710	(28,919.38)	(26,995.88)	0.0000	4.5800	(823.1936)	0.0000	3.6792	(6.1730)	0.0000	1	(2.4938)	01/06/2025
603659.SH	12/09/2024	SDB3260123652	(14,300.00)	2.5710	(39,385.45)	(36,765.81)	0.0000	4.5800	(823.1936)	0.0000	5.0107	(8.4071)	0.0000	1	(3.3963)	01/06/2025
603659.SH	12/09/2024	SDB3260123652	(14,500.00)	2.5710	(39,936.29)	(37,280.02)	0.0000	4.5800	(823.1936)	0.0000	5.0808	(8.5246)	0.0000	1	(3.4438)	01/06/2025
603659.SH	12/09/2024	SDB3260123652	(3,900.00)	2.5710	(10,741.49)	(10,027.04)	0.0000	4.5800	(823.1936)	0.0000	1.3666	(2.2928)	0.0000	1	(0.9263)	01/06/2025
603659.SH	12/09/2024	SDB3260123652	(3,000.00)	2.5710	(8,262.68)	(7,713.11)	0.0000	4.5800	(823.1936)	0.0000	1.0512	(1.7637)	0.0000	1	(0.7125)	01/06/2025
603659.SH	12/09/2024	SDB3260123652	(1,400.00)	2.5710	(3,855.92)	(3,599.45)	0.0000	4.5800	(823.1936)	0.0000	0.4906	(0.8231)	0.0000	1	(0.3325)	01/06/2025
603659.SH	12/09/2024	SDB3260123652	(6,800.00)	2.5710	(18,728.74)	(17,483.04)	0.0000	4.5800	(823.1936)	0.0000	2.3827	(3.9978)	0.0000	1	(1.6150)	01/06/2025
603659.SH	12/09/2024	SDB3260123652	(100.00)	2.5710	(275.42)	(257.10)	0.0000	4.5800	(823.1936)	0.0000	0.0350	(0.0588)	0.0000	1	(0.0238)	01/06/2025
603659.SH	12/09/2024	SDB3260123652	(400.00)	2.5710	(1,101.69)	(1,028.41)	0.0000	4.5800	(823.1936)	0.0000	0.1402	(0.2352)	0.0000	1	(0.0950)	01/06/2025
603659.SH	12/09/2024	SDB3260123652	(100.00)	2.5710	(275.42)	(257.10)	0.0000	4.5800	(823.1936)	0.0000	0.0350	(0.0588)	0.0000	1	(0.0238)	01/06/2025
603659.SH	12/09/2024	SDB3260123652	(51,500.00)	2.5710	(141,842.69)	(132,408.35)	0.0000	4.5800	(823.1936)	0.0000	18.0455	(30.2771)	0.0000	1	(12.2316)	01/06/2025
603659.SH	12/09/2024	SDB3260123652	(200.00)	2.5710	(550.85)	(514.21)	0.0000	4.5800	(823.1936)	0.0000	0.0701	(0.1176)	0.0000	1	(0.0475)	01/06/2025
603659.SH	12/09/2024	SDB3260123652	(7,700.00)	2.5710	(21,207.55)	(19,796.98)	0.0000	4.5800	(823.1936)	0.0000	2.6981	(4.5269)	0.0000	1	(1.8288)	01/06/2025
603659.SH	12/09/2024	SDB3260123652	(200.00)	2.5710	(550.85)	(514.21)	0.0000	4.5800	(823.1936)	0.0000	0.0701	(0.1176)	0.0000	1	(0.0475)	01/06/2025
603659.SH	12/09/2024	SDB3260123652	(6,100.00)	2.5710	(16,800.78)	(15,683.32)	0.0000	4.5800	(823.1936)	0.0000	2.1374	(3.5862)	0.0000	1	(1.4488)	01/06/2025
603659.SH	12/09/2024	SDB3260123652	(1,800.00)	2.5710	(4,957.61)	(4,627.86)	0.0000	4.5800	(823.1936)	0.0000	0.6307	(1.0582)	0.0000	1	(0.4275)	01/06/2025
603659.SH	12/09/2024	SDB3260123652	(800.00)	2.5710	(2,203.38)	(2,056.83)	0.0000	4.5800	(823.1936)	0.0000	0.2803	(0.4703)	0.0000	1	(0.1900)	01/06/2025
603659.SH	12/09/2024	SDB3260123652	(9,000.00)	2.5710	(24,788.04)	(23,139.32)	0.0000	4.5800	(823.1936)	0.0000	3.1536	(5.2912)	0.0000	1	(2.1376)	01/06/2025
603659.SH	12/09/2024	SDB3260123652	(1,300.00)	2.5710	(3,580.50)	(3,342.35)	0.0000	4.5800	(823.1936)	0.0000	0.4555	(0.7643)	0.0000	1	(0.3088)	01/06/2025
603659.SH	12/09/2024	SDB3260123652	(600.00)	2.5710	(1,652.54)	(1,542.62)	0.0000	4.5800	(823.1936)	0.0000	0.2102	(0.3527)	0.0000	1	(0.1425)	01/06/2025
603659.SH	12/09/2024	SDB3260123652	(3,200.00)	2.5710	(8,813.53)	(8,227.32)	0.0000	4.5800	(823.1936)	0.0000	1.1213	(1.8813)	0.0000	1	(0.7600)	01/06/2025
603659.SH	12/09/2024	SDB3260123652	(31,900.00)	2.5710	(87,859.84)	(82,016.05)	0.0000	4.5800	(823.1936)	0.0000	11.1777	(18.7542)	0.0000	1	(7.5765)	01/06/2025
603659.SH	12/09/2024	SDB3260123652	(3,500.00)	2.5710	(9,639.79)	(8,998.63)	0.0000	4.5800	(823.1936)	0.0000	1.2284	(2.0577)	0.0000	1	(0.8313)	01/06/2025
603659.SH	12/09/2024	SDB3260123652	(28,100.00)	2.5710	(77,393.78)	(72,246.11)	0.0000	4.5800	(823.1936)	0.0000	9.8462	(16.5201)	0.0000	1	(6.6739)	01/06/2025
603659.SH	12/09/2024	SDB3260123652	(35,700.00)	2.5710	(98,325.90)	(91,785.99)	0.0000	4.5800	(823.1936)	0.0000	12.5092	(20.9882)	0.0000	1	(8.4790)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHANGHAI PUTAILAI NEW ENERGY TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603659.SH	12/09/2024	SDB3260123652	(12,700.00)	2.5710	(34,978.68)	(32,652.16)	0.0000	4.5800	(823.1936)	0.0000	4.4501	(7.4664)	0.0000	1	(3.0163)	01/06/2025
603659.SH	12/09/2024	SDB3260123652	(10,400.00)	2.5710	(28,643.96)	(26,738.77)	0.0000	4.5800	(823.1936)	0.0000	3.6441	(6.1142)	0.0000	1	(2.4701)	01/06/2025
603659.SH	12/09/2024	SDB3260123652	(8,800.00)	2.5710	(24,237.20)	(22,625.12)	0.0000	4.5800	(823.1936)	0.0000	3.0835	(5.1736)	0.0000	1	(2.0901)	01/06/2025
603659.SH	12/06/2024	SDB3260123652	(10,500.00)	2.6139	(28,919.38)	(27,445.72)	0.0000	4.5800	(845.1679)	0.0000	11.0376	(19.3302)	0.0000	3	(8.2926)	01/06/2025
603659.SH	12/06/2024	SDB3260123652	(14,300.00)	2.6139	(39,385.45)	(37,378.46)	0.0000	4.5800	(845.1679)	0.0000	15.0321	(26.3259)	0.0000	3	(11.2938)	01/06/2025
603659.SH	12/06/2024	SDB3260123652	(1,900.00)	2.6139	(5,233.03)	(4,966.37)	0.0000	4.5800	(845.1679)	0.0000	1.9973	(3.4978)	0.0000	3	(1.5006)	01/06/2025
603659.SH	12/06/2024	SDB3260123652	(14,500.00)	2.6139	(39,936.29)	(37,901.23)	0.0000	4.5800	(845.1679)	0.0000	15.2424	(26.6941)	0.0000	3	(11.4517)	01/06/2025
603659.SH	12/06/2024	SDB3260123652	(3,900.00)	2.6139	(10,741.49)	(10,194.12)	0.0000	4.5800	(845.1679)	0.0000	4.0997	(7.1798)	0.0000	3	(3.0801)	01/06/2025
603659.SH	12/06/2024	SDB3260123652	(21,300.00)	2.6139	(58,665.04)	(55,675.60)	0.0000	4.5800	(845.1679)	0.0000	22.3905	(39.2127)	0.0000	3	(16.8222)	01/06/2025
603659.SH	12/06/2024	SDB3260123652	(1,400.00)	2.6139	(3,855.92)	(3,659.43)	0.0000	4.5800	(845.1679)	0.0000	1.4717	(2.5774)	0.0000	3	(1.1057)	01/06/2025
603659.SH	12/06/2024	SDB3260123652	(6,800.00)	2.6139	(18,728.74)	(17,774.37)	0.0000	4.5800	(845.1679)	0.0000	7.1481	(12.5186)	0.0000	3	(5.3705)	01/06/2025
603659.SH	12/06/2024	SDB3260123652	(100.00)	2.6139	(275.42)	(261.39)	0.0000	4.5800	(845.1679)	0.0000	0.1051	(0.1841)	0.0000	3	(0.0790)	01/06/2025
603659.SH	12/06/2024	SDB3260123652	(400.00)	2.6139	(1,101.69)	(1,045.55)	0.0000	4.5800	(845.1679)	0.0000	0.4205	(0.7364)	0.0000	3	(0.3159)	01/06/2025
603659.SH	12/06/2024	SDB3260123652	(100.00)	2.6139	(275.42)	(261.39)	0.0000	4.5800	(845.1679)	0.0000	0.1051	(0.1841)	0.0000	3	(0.0790)	01/06/2025
603659.SH	12/06/2024	SDB3260123652	(51,500.00)	2.6139	(141,842.69)	(134,614.72)	0.0000	4.5800	(845.1679)	0.0000	54.1366	(94.8100)	0.0000	3	(40.6734)	01/06/2025
603659.SH	12/06/2024	SDB3260123652	(200.00)	2.6139	(550.85)	(522.78)	0.0000	4.5800	(845.1679)	0.0000	0.2102	(0.3682)	0.0000	3	(0.1580)	01/06/2025
603659.SH	12/06/2024	SDB3260123652	(7,700.00)	2.6139	(21,207.55)	(20,126.86)	0.0000	4.5800	(845.1679)	0.0000	8.0942	(14.1755)	0.0000	3	(6.0813)	01/06/2025
603659.SH	12/06/2024	SDB3260123652	(200.00)	2.6139	(550.85)	(522.78)	0.0000	4.5800	(845.1679)	0.0000	0.2102	(0.3682)	0.0000	3	(0.1580)	01/06/2025
603659.SH	12/06/2024	SDB3260123652	(6,100.00)	2.6139	(16,800.78)	(15,944.66)	0.0000	4.5800	(845.1679)	0.0000	6.4123	(11.2299)	0.0000	3	(4.8176)	01/06/2025
603659.SH	12/06/2024	SDB3260123652	(1,800.00)	2.6139	(4,957.61)	(4,704.98)	0.0000	4.5800	(845.1679)	0.0000	1.8922	(3.3137)	0.0000	3	(1.4216)	01/06/2025
603659.SH	12/06/2024	SDB3260123652	(800.00)	2.6139	(2,203.38)	(2,091.10)	0.0000	4.5800	(845.1679)	0.0000	0.8410	(1.4728)	0.0000	3	(0.6318)	01/06/2025
603659.SH	12/06/2024	SDB3260123652	(9,000.00)	2.6139	(24,788.04)	(23,524.90)	0.0000	4.5800	(845.1679)	0.0000	9.4608	(16.5687)	0.0000	3	(7.1080)	01/06/2025
603659.SH	12/06/2024	SDB3260123652	(1,300.00)	2.6139	(3,580.50)	(3,398.04)	0.0000	4.5800	(845.1679)	0.0000	1.3666	(2.3933)	0.0000	3	(1.0267)	01/06/2025
603659.SH	12/06/2024	SDB3260123652	(600.00)	2.6139	(1,652.54)	(1,568.33)	0.0000	4.5800	(845.1679)	0.0000	0.6307	(1.1046)	0.0000	3	(0.4739)	01/06/2025
603659.SH	12/06/2024	SDB3260123652	(3,200.00)	2.6139	(8,813.53)	(8,364.41)	0.0000	4.5800	(845.1679)	0.0000	3.3638	(5.8911)	0.0000	3	(2.5273)	01/06/2025
603659.SH	12/06/2024	SDB3260123652	(31,900.00)	2.6139	(87,859.84)	(83,382.71)	0.0000	4.5800	(845.1679)	0.0000	33.5332	(58.7270)	0.0000	3	(25.1938)	01/06/2025
603659.SH	12/06/2024	SDB3260123652	(3,500.00)	2.6139	(9,639.79)	(9,148.57)	0.0000	4.5800	(845.1679)	0.0000	3.6792	(6.4434)	0.0000	3	(2.7642)	01/06/2025
603659.SH	12/06/2024	SDB3260123652	(28,100.00)	2.6139	(77,393.78)	(73,449.97)	0.0000	4.5800	(845.1679)	0.0000	29.5386	(51.7313)	0.0000	3	(22.1927)	01/06/2025
603659.SH	12/06/2024	SDB3260123652	(35,700.00)	2.6139	(98,325.90)	(93,315.44)	0.0000	4.5800	(845.1679)	0.0000	37.5277	(65.7227)	0.0000	3	(28.1950)	01/06/2025
603659.SH	12/06/2024	SDB3260123652	(12,700.00)	2.6139	(34,978.68)	(33,196.25)	0.0000	4.5800	(845.1679)	0.0000	13.3502	(23.3803)	0.0000	3	(10.0301)	01/06/2025
603659.SH	12/06/2024	SDB3260123652	(10,400.00)	2.6139	(28,643.96)	(27,184.33)	0.0000	4.5800	(845.1679)	0.0000	10.9324	(19.1461)	0.0000	3	(8.2137)	01/06/2025
603659.SH	12/06/2024	SDB3260123652	(8,800.00)	2.6139	(24,237.20)	(23,002.13)	0.0000	4.5800	(845.1679)	0.0000	9.2505	(16.2005)	0.0000	3	(6.9500)	01/06/2025
603659.SH	12/05/2024	SDB3260123652	(6,300.00)	2.6817	(17,351.63)	(16,894.41)	0.0000	4.5800	(938.1948)	0.0000	2.2075	(4.4028)	0.0000	1	(2.1953)	01/06/2025
603659.SH	12/05/2024	SDB3260123652	(11,800.00)	2.6817	(32,499.88)	(31,643.51)	0.0000	4.5800	(938.1948)	0.0000	4.1347	(8.2466)	0.0000	1	(4.1119)	01/06/2025
603659.SH	12/05/2024	SDB3260123652	(10,500.00)	2.6817	(28,919.38)	(28,157.36)	0.0000	4.5800	(938.1948)	0.0000	3.6792	(7.3381)	0.0000	1	(3.6589)	01/06/2025
603659.SH	12/05/2024	SDB3260123652	(14,300.00)	2.6817	(39,385.45)	(38,347.64)	0.0000	4.5800	(938.1948)	0.0000	5.0107	(9.9938)	0.0000	1	(4.9831)	01/06/2025
603659.SH	12/05/2024	SDB3260123652	(100.00)	2.6817	(275.42)	(268.17)	0.0000	4.5800	(938.1948)	0.0000	0.0350	(0.0699)	0.0000	1	(0.0348)	01/06/2025
603659.SH	12/05/2024	SDB3260123652	(14,900.00)	2.6817	(41,037.98)	(39,956.63)	0.0000	4.5800	(938.1948)	0.0000	5.2209	(10.4131)	0.0000	1	(5.1921)	01/06/2025
603659.SH	12/05/2024	SDB3260123652	(14,500.00)	2.6817	(39,936.29)	(38,883.97)	0.0000	4.5800	(938.1948)	0.0000	5.0808	(10.1335)	0.0000	1	(5.0528)	01/06/2025
603659.SH	12/05/2024	SDB3260123652	(3,900.00)	2.6817	(10,741.49)	(10,458.45)	0.0000	4.5800	(938.1948)	0.0000	1.3666	(2.7256)	0.0000	1	(1.3590)	01/06/2025
603659.SH	12/05/2024	SDB3260123652	(21,300.00)	2.6817	(58,665.04)	(57,119.21)	0.0000	4.5800	(938.1948)	0.0000	7.4635	(14.8858)	0.0000	1	(7.4223)	01/06/2025
603659.SH	12/05/2024	SDB3260123652	(1,400.00)	2.6817	(3,855.92)	(3,754.31)	0.0000	4.5800	(938.1948)	0.0000	0.4906	(0.9784)	0.0000	1	(0.4879)	01/06/2025
603659.SH	12/05/2024	SDB3260123652	(6,800.00)	2.6817	(18,728.74)	(18,235.24)	0.0000	4.5800	(938.1948)	0.0000	2.3827	(4.7523)	0.0000	1	(2.3696)	01/06/2025
603659.SH	12/05/2024	SDB3260123652	(100.00)	2.6817	(275.42)	(268.17)	0.0000	4.5800	(938.1948)	0.0000	0.0350	(0.0699)	0.0000	1	(0.0348)	01/06/2025
603659.SH	12/05/2024	SDB3260123652	(400.00)	2.6817	(1,101.69)	(1,072.66)	0.0000	4.5800	(938.1948)	0.0000	0.1402	(0.2795)	0.0000	1	(0.1394)	01/06/2025
603659.SH	12/05/2024	SDB3260123652	(100.00)	2.6817	(275.42)	(268.17)	0.0000	4.5800	(938.1948)	0.0000	0.0350	(0.0699)	0.0000	1	(0.0348)	01/06/2025
603659.SH	12/05/2024	SDB3260123652	(51,500.00)	2.6817	(141,842.69)	(138,105.13)	0.0000	4.5800	(938.1948)	0.0000	18.0455	(35.9915)	0.0000	1	(17.9460)	01/06/2025
603659.SH	12/05/2024	SDB3260123652	(200.00)	2.6817	(550.85)	(536.33)	0.0000	4.5800	(938.1948)	0.0000	0.0701	(0.1398)	0.0000	1	(0.0697)	01/06/2025
603659.SH	12/05/2024	SDB3260123652	(7,700.00)	2.6817	(21,207.55)	(20,648.73)	0.0000	4.5800	(938.1948)	0.0000	2.6981	(5.3813)	0.0000	1	(2.6832)	01/06/2025
603659.SH	12/05/2024	SDB3260123652	(200.00)	2.6817	(550.85)	(536.33)	0.0000	4.5800	(938.1948)	0.0000	0.0701	(0.1398)	0.0000	1	(0.0697)	01/06/2025

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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHANGHAI PUTAILAI NEW ENERGY TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603659.SH	12/05/2024	SDB3260123652	(25,500.00)	2.6817	(70,232.79)	(68,382.15)	0.0000	4.5800	(938.1948)	0.0000	8.9352	(17.8210)	0.0000	1	(8.8859)	01/06/2025
603659.SH	12/05/2024	SDB3260123652	(6,200.00)	2.6817	(17,076.21)	(16,626.25)	0.0000	4.5800	(938.1948)	0.0000	2.1725	(4.3330)	0.0000	1	(2.1605)	01/06/2025
603659.SH	12/05/2024	SDB3260123652	(4,600.00)	2.6817	(12,669.44)	(12,335.60)	0.0000	4.5800	(938.1948)	0.0000	1.6118	(3.2148)	0.0000	1	(1.6029)	01/06/2025
603659.SH	12/05/2024	SDB3260123652	(6,100.00)	2.6817	(16,800.78)	(16,358.08)	0.0000	4.5800	(938.1948)	0.0000	2.1374	(4.2631)	0.0000	1	(2.1256)	01/06/2025
603659.SH	12/05/2024	SDB3260123652	(1,800.00)	2.6817	(4,957.61)	(4,826.98)	0.0000	4.5800	(938.1948)	0.0000	0.6307	(1.2580)	0.0000	1	(0.6272)	01/06/2025
603659.SH	12/05/2024	SDB3260123652	(800.00)	2.6817	(2,203.38)	(2,145.32)	0.0000	4.5800	(938.1948)	0.0000	0.2803	(0.5591)	0.0000	1	(0.2788)	01/06/2025
603659.SH	12/05/2024	SDB3260123652	(9,000.00)	2.6817	(24,788.04)	(24,134.88)	0.0000	4.5800	(938.1948)	0.0000	3.1536	(6.2898)	0.0000	1	(3.1362)	01/06/2025
603659.SH	12/05/2024	SDB3260123652	(1,300.00)	2.6817	(3,580.50)	(3,486.15)	0.0000	4.5800	(938.1948)	0.0000	0.4555	(0.9085)	0.0000	1	(0.4530)	01/06/2025
603659.SH	12/05/2024	SDB3260123652	(600.00)	2.6817	(1,652.54)	(1,608.99)	0.0000	4.5800	(938.1948)	0.0000	0.2102	(0.4193)	0.0000	1	(0.2091)	01/06/2025
603659.SH	12/05/2024	SDB3260123652	(3,200.00)	2.6817	(8,813.53)	(8,581.29)	0.0000	4.5800	(938.1948)	0.0000	1.1213	(2.2364)	0.0000	1	(1.1151)	01/06/2025
603659.SH	12/05/2024	SDB3260123652	(31,900.00)	2.6817	(87,859.84)	(85,544.73)	0.0000	4.5800	(938.1948)	0.0000	11.1777	(22.2938)	0.0000	1	(11.1161)	01/06/2025
603659.SH	12/05/2024	SDB3260123652	(3,500.00)	2.6817	(9,639.79)	(9,385.79)	0.0000	4.5800	(938.1948)	0.0000	1.2264	(2.4460)	0.0000	1	(1.2196)	01/06/2025
603659.SH	12/05/2024	SDB3260123652	(28,100.00)	2.6817	(77,393.78)	(75,354.45)	0.0000	4.5800	(938.1948)	0.0000	9.8462	(19.6381)	0.0000	1	(9.7919)	01/06/2025
603659.SH	12/05/2024	SDB3260123652	(35,700.00)	2.6817	(98,325.90)	(95,735.01)	0.0000	4.5800	(938.1948)	0.0000	12.5092	(24.9495)	0.0000	1	(12.4402)	01/06/2025
603659.SH	12/05/2024	SDB3260123652	(12,700.00)	2.6817	(34,978.68)	(34,056.99)	0.0000	4.5800	(938.1948)	0.0000	4.4501	(8.8756)	0.0000	1	(4.4255)	01/06/2025
603659.SH	12/05/2024	SDB3260123652	(10,400.00)	2.6817	(28,643.96)	(27,889.19)	0.0000	4.5800	(938.1948)	0.0000	3.6441	(7.2682)	0.0000	1	(3.6240)	01/06/2025
603659.SH	12/05/2024	SDB3260123652	(8,800.00)	2.6817	(24,237.20)	(23,598.55)	0.0000	4.5800	(938.1948)	0.0000	3.0835	(6.1500)	0.0000	1	(3.0665)	01/06/2025
603659.SH	12/04/2024	SDB3260123652	(6,300.00)	2.7542	(17,351.63)	(17,351.63)	0.0000	4.5800	(945.7977)	0.0000	2.2075	(4.5586)	0.0000	1	(2.3511)	01/06/2025
603659.SH	12/04/2024	SDB3260123652	(11,800.00)	2.7542	(32,499.88)	(32,499.88)	0.0000	4.5800	(945.7977)	0.0000	4.1347	(8.5384)	0.0000	1	(4.4037)	01/06/2025
603659.SH	12/04/2024	SDB3260123652	(10,500.00)	2.7542	(28,919.38)	(28,919.38)	0.0000	4.5800	(945.7977)	0.0000	3.6792	(7.5977)	0.0000	1	(3.9186)	01/06/2025
603659.SH	12/04/2024	SDB3260123652	(14,300.00)	2.7542	(39,385.45)	(39,385.45)	0.0000	4.5800	(945.7977)	0.0000	5.0107	(10.3474)	0.0000	1	(5.3367)	01/06/2025
603659.SH	12/04/2024	SDB3260123652	(100.00)	2.7542	(275.42)	(275.42)	0.0000	4.5800	(945.7977)	0.0000	0.0350	(0.0724)	0.0000	1	(0.0373)	01/06/2025
603659.SH	12/04/2024	SDB3260123652	(14,900.00)	2.7542	(41,037.98)	(41,037.98)	0.0000	4.5800	(945.7977)	0.0000	5.2209	(10.7816)	0.0000	1	(5.5606)	01/06/2025
603659.SH	12/04/2024	SDB3260123652	(14,500.00)	2.7542	(39,936.29)	(39,936.29)	0.0000	4.5800	(945.7977)	0.0000	5.0808	(10.4921)	0.0000	1	(5.4113)	01/06/2025
603659.SH	12/04/2024	SDB3260123652	(3,900.00)	2.7542	(10,741.49)	(10,741.49)	0.0000	4.5800	(945.7977)	0.0000	1.3666	(2.8220)	0.0000	1	(1.4555)	01/06/2025
603659.SH	12/04/2024	SDB3260123652	(21,300.00)	2.7542	(58,665.04)	(58,665.04)	0.0000	4.5800	(945.7977)	0.0000	7.4635	(15.4126)	0.0000	1	(7.9491)	01/06/2025
603659.SH	12/04/2024	SDB3260123652	(1,400.00)	2.7542	(3,855.92)	(3,855.92)	0.0000	4.5800	(945.7977)	0.0000	0.4906	(1.0130)	0.0000	1	(0.5225)	01/06/2025
603659.SH	12/04/2024	SDB3260123652	(6,800.00)	2.7542	(18,728.74)	(18,728.74)	0.0000	4.5800	(945.7977)	0.0000	2.3827	(4.9204)	0.0000	1	(2.5377)	01/06/2025
603659.SH	12/04/2024	SDB3260123652	(100.00)	2.7542	(275.42)	(275.42)	0.0000	4.5800	(945.7977)	0.0000	0.0350	(0.0724)	0.0000	1	(0.0373)	01/06/2025
603659.SH	12/04/2024	SDB3260123652	(400.00)	2.7542	(1,101.69)	(1,101.69)	0.0000	4.5800	(945.7977)	0.0000	0.1402	(0.2894)	0.0000	1	(0.1493)	01/06/2025
603659.SH	12/04/2024	SDB3260123652	(100.00)	2.7542	(275.42)	(275.42)	0.0000	4.5800	(945.7977)	0.0000	0.0350	(0.0724)	0.0000	1	(0.0373)	01/06/2025
603659.SH	12/04/2024	SDB3260123652	(51,500.00)	2.7542	(141,842.69)	(141,842.69)	0.0000	4.5800	(945.7977)	0.0000	18.0455	(37.2651)	0.0000	1	(19.2196)	01/06/2025
603659.SH	12/04/2024	SDB3260123652	(200.00)	2.7542	(550.85)	(550.85)	0.0000	4.5800	(945.7977)	0.0000	0.0701	(0.1447)	0.0000	1	(0.0746)	01/06/2025
603659.SH	12/04/2024	SDB3260123652	(7,700.00)	2.7542	(21,207.55)	(21,207.55)	0.0000	4.5800	(945.7977)	0.0000	2.6981	(5.5717)	0.0000	1	(2.8736)	01/06/2025
603659.SH	12/04/2024	SDB3260123652	(200.00)	2.7542	(550.85)	(550.85)	0.0000	4.5800	(945.7977)	0.0000	0.0701	(0.1447)	0.0000	1	(0.0746)	01/06/2025
603659.SH	12/04/2024	SDB3260123652	(25,500.00)	2.7542	(70,232.79)	(70,232.79)	0.0000	4.5800	(945.7977)	0.0000	8.9352	(18.4517)	0.0000	1	(9.5165)	01/06/2025
603659.SH	12/04/2024	SDB3260123652	(12,900.00)	2.7542	(35,529.53)	(35,529.53)	0.0000	4.5800	(945.7977)	0.0000	4.5201	(9.3344)	0.0000	1	(4.8142)	01/06/2025
603659.SH	12/04/2024	SDB3260123652	(4,600.00)	2.7542	(12,669.44)	(12,669.44)	0.0000	4.5800	(945.7977)	0.0000	1.6118	(3.3285)	0.0000	1	(1.7167)	01/06/2025
603659.SH	12/04/2024	SDB3260123652	(6,100.00)	2.7542	(16,800.78)	(16,800.78)	0.0000	4.5800	(945.7977)	0.0000	2.1374	(4.4139)	0.0000	1	(2.2765)	01/06/2025
603659.SH	12/04/2024	SDB3260123652	(1,800.00)	2.7542	(4,957.61)	(4,957.61)	0.0000	4.5800	(945.7977)	0.0000	0.6307	(1.3025)	0.0000	1	(0.6718)	01/06/2025
603659.SH	12/04/2024	SDB3260123652	(800.00)	2.7542	(2,203.38)	(2,203.38)	0.0000	4.5800	(945.7977)	0.0000	0.2803	(0.5789)	0.0000	1	(0.2986)	01/06/2025
603659.SH	12/04/2024	SDB3260123652	(9,000.00)	2.7542	(24,788.04)	(24,788.04)	0.0000	4.5800	(945.7977)	0.0000	3.1536	(6.5124)	0.0000	1	(3.3588)	01/06/2025
603659.SH	12/04/2024	SDB3260123652	(1,300.00)	2.7542	(3,580.50)	(3,580.50)	0.0000	4.5800	(945.7977)	0.0000	0.4555	(0.9407)	0.0000	1	(0.4852)	01/06/2025
603659.SH	12/04/2024	SDB3260123652	(600.00)	2.7542	(1,652.54)	(1,652.54)	0.0000	4.5800	(945.7977)	0.0000	0.2102	(0.4342)	0.0000	1	(0.2239)	01/06/2025
603659.SH	12/04/2024	SDB3260123652	(3,200.00)	2.7542	(8,813.53)	(8,813.53)	0.0000	4.5800	(945.7977)	0.0000	1.1213	(2.3155)	0.0000	1	(1.1942)	01/06/2025
603659.SH	12/04/2024	SDB3260123652	(31,900.00)	2.7542	(87,859.84)	(87,859.84)	0.0000	4.5800	(945.7977)	0.0000	11.1777	(23.0827)	0.0000	1	(11.9050)	01/06/2025
603659.SH	12/04/2024	SDB3260123652	(3,500.00)	2.7542	(9,639.79)	(9,639.79)	0.0000	4.5800	(945.7977)	0.0000	1.2264	(2.5326)	0.0000	1	(1.3062)	01/06/2025
603659.SH	12/04/2024	SDB3260123652	(28,100.00)	2.7542	(77,393.78)	(77,393.78)	0.0000	4.5800	(945.7977)	0.0000	9.8462	(20.3330)	0.0000	1	(10.4868)	01/06/2025
603659.SH	12/04/2024	SDB3260123652	(35,700.00)	2.7542	(98,325.90)	(98,325.90)	0.0000	4.5800	(945.7977)	0.0000	12.5092	(25.8323)	0.0000	1	(13.3231)	01/06/2025
603659.SH	12/04/2024	SDB3260123652	(12,700.00)	2.7542	(34,978.68)	(34,978.68)	0.0000	4.5800	(945.7977)	0.0000	4.4501	(9.1897)	0.0000	1	(4.7396)	01/06/2025

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USD (Cont.)																
Short (Cont.)																
SHANGHAI PUTAILAI NEW ENERGY TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603659.SH	12/04/2024	SDB3260123652	(10,400.00)	2.7542	(28,643.96)	(28,643.96)	0.0000	4.5800	(945.7977)	0.0000	3.6441	(7.5254)	0.0000	1	(3.8812)	01/06/2025
603659.SH	12/04/2024	SDB3260123652	(8,800.00)	2.7542	(24,237.20)	(24,237.20)	0.0000	4.5800	(945.7977)	0.0000	3.0835	(6.3676)	0.0000	1	(3.2841)	01/06/2025
TOTAL SHANGHAI PUTAILAI NEW ENERGY TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND											1,551.3059	(2,352.0457)	0.0000		(800.7399)	

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Short (Cont.)																
SHANGHAI QIANGSHENG TAXI CO., LTD. CMN CLASS A SERIES NORTHBOUND																
600662.SH	01/03/2025	SDB3261510770	(600.00)	0.7114	(460.84)	(426.84)	0.0000	4.3300	(1,336.0179)	0.0000	0.1663	(0.4752)	0.0000	3	(0.3089)	01/06/2025
600662.SH	01/03/2025	SDB3261510770	(100.00)	0.7114	(77.20)	(71.14)	0.0000	4.3300	(1,336.0179)	0.0000	0.0279	(0.0792)	0.0000	3	(0.0513)	01/06/2025
600662.SH	01/03/2025	SDB3261510770	(6,200.00)	0.7114	(4,734.80)	(4,410.70)	0.0000	4.3300	(1,336.0179)	0.0000	1.7085	(4.9106)	0.0000	3	(3.2022)	01/06/2025
600662.SH	01/03/2025	SDB3261510770	(2,000.00)	0.7114	(1,518.15)	(1,422.81)	0.0000	4.3300	(1,336.0179)	0.0000	0.5478	(1.5841)	0.0000	3	(1.0363)	01/06/2025
600662.SH	01/03/2025	SDB3261510770	(800.00)	0.7114	(614.92)	(569.12)	0.0000	4.3300	(1,336.0179)	0.0000	0.2219	(0.6336)	0.0000	3	(0.4117)	01/06/2025
600662.SH	01/03/2025	SDB3261510770	(8,100.00)	0.7114	(6,277.01)	(5,762.36)	0.0000	4.3300	(1,336.0179)	0.0000	2.2650	(6.4155)	0.0000	3	(4.1506)	01/06/2025
600662.SH	01/03/2025	SDB3261510770	(9,800.00)	0.7114	(7,629.40)	(6,971.75)	0.0000	4.3300	(1,336.0179)	0.0000	2.7529	(7.7620)	0.0000	3	(5.0090)	01/06/2025
600662.SH	01/03/2025	SDB3261510770	(1,700.00)	0.7114	(1,313.70)	(1,209.39)	0.0000	4.3300	(1,336.0179)	0.0000	0.4740	(1.3465)	0.0000	3	(0.8724)	01/06/2025
600662.SH	01/03/2025	SDB3261510770	(1,300.00)	0.7114	(944.98)	(924.82)	0.0000	4.3300	(1,336.0179)	0.0000	0.3410	(1.0297)	0.0000	3	(0.6887)	01/06/2025
600662.SH	01/03/2025	SDB3261510770	(100.00)	0.7114	(72.69)	(71.14)	0.0000	4.3300	(1,336.0179)	0.0000	0.0262	(0.0792)	0.0000	3	(0.0530)	01/06/2025
600662.SH	01/03/2025	SDB3261510770	(5,700.00)	0.7114	(4,143.36)	(4,055.00)	0.0000	4.3300	(1,336.0179)	0.0000	1.4951	(4.5146)	0.0000	3	(3.0196)	01/06/2025
600662.SH	01/03/2025	SDB3261510770	(7,600.00)	0.7114	(5,524.49)	(5,406.66)	0.0000	4.3300	(1,336.0179)	0.0000	1.9934	(6.0195)	0.0000	3	(4.0261)	01/06/2025
600662.SH	01/03/2025	SDB3261510770	(300.00)	0.7114	(218.07)	(213.42)	0.0000	4.3300	(1,336.0179)	0.0000	0.0787	(0.2376)	0.0000	3	(0.1589)	01/06/2025
600662.SH	01/03/2025	SDB3261510770	(400.00)	0.7114	(290.76)	(284.56)	0.0000	4.3300	(1,336.0179)	0.0000	0.1049	(0.3168)	0.0000	3	(0.2119)	01/06/2025
600662.SH	01/03/2025	SDB3261510770	(1,700.00)	0.7114	(1,235.74)	(1,209.39)	0.0000	4.3300	(1,336.0179)	0.0000	0.4459	(1.3465)	0.0000	3	(0.9006)	01/06/2025
600662.SH	01/03/2025	SDB3261510770	(2,300.00)	0.7114	(1,671.88)	(1,636.23)	0.0000	4.3300	(1,336.0179)	0.0000	0.6033	(1.8217)	0.0000	3	(1.2184)	01/06/2025
600662.SH	01/03/2025	SDB3261510770	(500.00)	0.7114	(363.45)	(355.70)	0.0000	4.3300	(1,336.0179)	0.0000	0.1311	(0.3960)	0.0000	3	(0.2649)	01/06/2025
600662.SH	01/03/2025	SDB3261510770	(400.00)	0.7114	(290.76)	(284.56)	0.0000	4.3300	(1,336.0179)	0.0000	0.1049	(0.3168)	0.0000	3	(0.2119)	01/06/2025
600662.SH	01/03/2025	SDB3261510770	(2,400.00)	0.7114	(1,744.57)	(1,707.37)	0.0000	4.3300	(1,336.0179)	0.0000	0.6295	(1.9009)	0.0000	3	(1.2714)	01/06/2025
600662.SH	01/03/2025	SDB3261510770	(1,300.00)	0.7114	(944.98)	(924.82)	0.0000	4.3300	(1,336.0179)	0.0000	0.3410	(1.0297)	0.0000	3	(0.6887)	01/06/2025
600662.SH	01/03/2025	SDB3261510770	(4,100.00)	0.7114	(2,980.31)	(2,916.75)	0.0000	4.3300	(1,336.0179)	0.0000	1.0754	(3.2474)	0.0000	3	(2.1720)	01/06/2025
600662.SH	01/03/2025	SDB3261510770	(5,500.00)	0.7114	(3,997.98)	(3,912.72)	0.0000	4.3300	(1,336.0179)	0.0000	1.4426	(4.3562)	0.0000	3	(2.9136)	01/06/2025
600662.SH	01/03/2025	SDB3261510770	(1,800.00)	0.7114	(1,308.43)	(1,280.53)	0.0000	4.3300	(1,336.0179)	0.0000	0.4721	(1.4257)	0.0000	3	(0.9535)	01/06/2025
600662.SH	01/03/2025	SDB3261510770	(700.00)	0.7114	(508.83)	(497.98)	0.0000	4.3300	(1,336.0179)	0.0000	0.1836	(0.5544)	0.0000	3	(0.3708)	01/06/2025
600662.SH	01/03/2025	SDB3261510770	(6,900.00)	0.7114	(5,015.65)	(4,908.68)	0.0000	4.3300	(1,336.0179)	0.0000	1.8098	(5.4651)	0.0000	3	(3.6553)	01/06/2025
600662.SH	01/03/2025	SDB3261510770	(5,800.00)	0.7114	(4,216.05)	(4,126.14)	0.0000	4.3300	(1,336.0179)	0.0000	1.5213	(4.5938)	0.0000	3	(3.0725)	01/06/2025
600662.SH	01/03/2025	SDB3261510770	(4,400.00)	0.7114	(3,198.39)	(3,130.17)	0.0000	4.3300	(1,336.0179)	0.0000	1.1541	(3.4850)	0.0000	3	(2.3309)	01/06/2025
600662.SH	01/03/2025	SDB3261510770	(1,000.00)	0.7114	(726.91)	(711.40)	0.0000	4.3300	(1,336.0179)	0.0000	0.2623	(0.7920)	0.0000	3	(0.5297)	01/06/2025
600662.SH	01/02/2025	SDB3261510770	(600.00)	0.7243	(460.84)	(434.59)	0.0000	4.3300	(1,336.0179)	0.0000	0.0554	(0.1613)	0.0000	1	(0.1059)	01/06/2025
600662.SH	01/02/2025	SDB3261510770	(100.00)	0.7243	(77.20)	(72.43)	0.0000	4.3300	(1,336.0179)	0.0000	0.0093	(0.0269)	0.0000	1	(0.0176)	01/06/2025
600662.SH	01/02/2025	SDB3261510770	(6,200.00)	0.7243	(4,734.80)	(4,490.75)	0.0000	4.3300	(1,336.0179)	0.0000	0.5695	(1.6666)	0.0000	1	(1.0971)	01/06/2025
600662.SH	01/02/2025	SDB3261510770	(2,000.00)	0.7243	(1,518.15)	(1,448.63)	0.0000	4.3300	(1,336.0179)	0.0000	0.1826	(0.5376)	0.0000	1	(0.3550)	01/06/2025
600662.SH	01/02/2025	SDB3261510770	(800.00)	0.7243	(614.92)	(579.45)	0.0000	4.3300	(1,336.0179)	0.0000	0.0740	(0.2150)	0.0000	1	(0.1411)	01/06/2025
600662.SH	01/02/2025	SDB3261510770	(8,100.00)	0.7243	(6,277.01)	(5,866.95)	0.0000	4.3300	(1,336.0179)	0.0000	0.7550	(2.1773)	0.0000	1	(1.4223)	01/06/2025
600662.SH	01/02/2025	SDB3261510770	(9,800.00)	0.7243	(7,629.40)	(7,098.29)	0.0000	4.3300	(1,336.0179)	0.0000	0.9176	(2.6343)	0.0000	1	(1.7166)	01/06/2025
600662.SH	01/02/2025	SDB3261510770	(1,700.00)	0.7243	(1,313.70)	(1,231.34)	0.0000	4.3300	(1,336.0179)	0.0000	0.1580	(0.4570)	0.0000	1	(0.2990)	01/06/2025
600662.SH	01/02/2025	SDB3261510770	(1,300.00)	0.7243	(944.98)	(941.61)	0.0000	4.3300	(1,336.0179)	0.0000	0.1137	(0.3494)	0.0000	1	(0.2358)	01/06/2025
600662.SH	01/02/2025	SDB3261510770	(100.00)	0.7243	(72.69)	(72.43)	0.0000	4.3300	(1,336.0179)	0.0000	0.0087	(0.0269)	0.0000	1	(0.0181)	01/06/2025
600662.SH	01/02/2025	SDB3261510770	(5,700.00)	0.7243	(4,143.36)	(4,128.60)	0.0000	4.3300	(1,336.0179)	0.0000	0.4984	(1.5322)	0.0000	1	(1.0338)	01/06/2025
600662.SH	01/02/2025	SDB3261510770	(7,600.00)	0.7243	(5,524.49)	(5,504.79)	0.0000	4.3300	(1,336.0179)	0.0000	0.6645	(2.0429)	0.0000	1	(1.3784)	01/06/2025
600662.SH	01/02/2025	SDB3261510770	(300.00)	0.7243	(218.07)	(217.29)	0.0000	4.3300	(1,336.0179)	0.0000	0.0262	(0.0806)	0.0000	1	(0.0544)	01/06/2025
600662.SH	01/02/2025	SDB3261510770	(400.00)	0.7243	(290.76)	(289.73)	0.0000	4.3300	(1,336.0179)	0.0000	0.0350	(0.1075)	0.0000	1	(0.0725)	01/06/2025
600662.SH	01/02/2025	SDB3261510770	(1,700.00)	0.7243	(1,235.74)	(1,231.34)	0.0000	4.3300	(1,336.0179)	0.0000	0.1486	(0.4570)	0.0000	1	(0.3083)	01/06/2025
600662.SH	01/02/2025	SDB3261510770	(2,300.00)	0.7243	(1,671.88)	(1,665.92)	0.0000	4.3300	(1,336.0179)	0.0000	0.2011	(0.6183)	0.0000	1	(0.4172)	01/06/2025
600662.SH	01/02/2025	SDB3261510770	(500.00)	0.7243	(363.45)	(362.16)	0.0000	4.3300	(1,336.0179)	0.0000	0.0437	(0.1344)	0.0000	1	(0.0907)	01/06/2025
600662.SH	01/02/2025	SDB3261510770	(400.00)	0.7243	(290.76)	(289.73)	0.0000	4.3300	(1,336.0179)	0.0000	0.0350	(0.1075)	0.0000	1	(0.0725)	01/06/2025
600662.SH	01/02/2025	SDB3261510770	(2,400.00)	0.7243	(1,744.57)	(1,738.36)	0.0000	4.3300	(1,336.0179)	0.0000	0.2098	(0.6451)	0.0000	1	(0.4353)	01/06/2025
600662.SH	01/02/2025	SDB3261510770	(1,300.00)	0.7243	(944.98)	(941.61)	0.0000	4.3300	(1,336.0179)	0.0000	0.1137	(0.3494)	0.0000	1	(0.2358)	01/06/2025
600662.SH	01/02/2025	SDB3261510770	(4,100.00)	0.7243	(2,980.31)	(2,969.69)	0.0000	4.3300	(1,336.0179)	0.0000	0.3585	(1.1021)	0.0000	1	(0.7436)	01/06/2025
600662.SH	01/02/2025	SDB3261510770	(5,500.00)	0.7243	(3,997.98)	(3,983.73)	0.0000	4.3300	(1,336.0179)	0.0000	0.4809	(1.4784)	0.0000	1	(0.9976)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHANGHAI QIANGSHENG TAXI CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600662.SH	01/02/2025	SDB3261510770	(1,800.00)	0.7243	(1,308.43)	(1,303.77)	0.0000	4.3300	(1,336.0179)	0.0000	0.1574	(0.4838)	0.0000	1	(0.3265)	01/06/2025
600662.SH	01/02/2025	SDB3261510770	(700.00)	0.7243	(508.83)	(507.02)	0.0000	4.3300	(1,336.0179)	0.0000	0.0612	(0.1882)	0.0000	1	(0.1270)	01/06/2025
600662.SH	01/02/2025	SDB3261510770	(6,900.00)	0.7243	(5,015.65)	(4,997.77)	0.0000	4.3300	(1,336.0179)	0.0000	0.6033	(1.8548)	0.0000	1	(1.2515)	01/06/2025
600662.SH	01/02/2025	SDB3261510770	(5,800.00)	0.7243	(4,216.05)	(4,201.03)	0.0000	4.3300	(1,336.0179)	0.0000	0.5071	(1.5591)	0.0000	1	(1.0520)	01/06/2025
600662.SH	01/02/2025	SDB3261510770	(4,400.00)	0.7243	(3,198.39)	(3,186.99)	0.0000	4.3300	(1,336.0179)	0.0000	0.3847	(1.1827)	0.0000	1	(0.7980)	01/06/2025
600662.SH	01/02/2025	SDB3261510770	(1,000.00)	0.7243	(726.91)	(724.32)	0.0000	4.3300	(1,336.0179)	0.0000	0.0874	(0.2688)	0.0000	1	(0.1814)	01/06/2025
600662.SH	12/31/2024	SDB3261510770	(600.00)	0.7297	(460.84)	(437.84)	0.0000	4.3300	(1,336.0179)	0.0000	0.1109	(0.3250)	0.0000	2	(0.2141)	01/06/2025
600662.SH	12/31/2024	SDB3261510770	(100.00)	0.7297	(77.20)	(72.97)	0.0000	4.3300	(1,336.0179)	0.0000	0.0186	(0.0542)	0.0000	2	(0.0356)	01/06/2025
600662.SH	12/31/2024	SDB3261510770	(6,200.00)	0.7297	(4,734.80)	(4,524.34)	0.0000	4.3300	(1,336.0179)	0.0000	1.1390	(3.3581)	0.0000	2	(2.2191)	01/06/2025
600662.SH	12/31/2024	SDB3261510770	(2,000.00)	0.7297	(1,518.15)	(1,459.46)	0.0000	4.3300	(1,336.0179)	0.0000	0.3652	(1.0833)	0.0000	2	(0.7181)	01/06/2025
600662.SH	12/31/2024	SDB3261510770	(800.00)	0.7297	(614.92)	(583.79)	0.0000	4.3300	(1,336.0179)	0.0000	0.1479	(0.4333)	0.0000	2	(0.2854)	01/06/2025
600662.SH	12/31/2024	SDB3261510770	(8,100.00)	0.7297	(6,277.01)	(5,910.83)	0.0000	4.3300	(1,336.0179)	0.0000	1.5100	(4.3872)	0.0000	2	(2.8772)	01/06/2025
600662.SH	12/31/2024	SDB3261510770	(9,800.00)	0.7297	(7,629.40)	(7,151.37)	0.0000	4.3300	(1,336.0179)	0.0000	1.8353	(5.3080)	0.0000	2	(3.4727)	01/06/2025
600662.SH	12/31/2024	SDB3261510770	(1,700.00)	0.7297	(1,313.70)	(1,240.54)	0.0000	4.3300	(1,336.0179)	0.0000	0.3160	(0.9208)	0.0000	2	(0.6048)	01/06/2025
600662.SH	12/31/2024	SDB3261510770	(1,300.00)	0.7297	(944.98)	(948.65)	0.0000	4.3300	(1,336.0179)	0.0000	0.2273	(0.7041)	0.0000	2	(0.4768)	01/06/2025
600662.SH	12/31/2024	SDB3261510770	(100.00)	0.7297	(72.69)	(72.97)	0.0000	4.3300	(1,336.0179)	0.0000	0.0175	(0.0542)	0.0000	2	(0.0367)	01/06/2025
600662.SH	12/31/2024	SDB3261510770	(5,700.00)	0.7297	(4,143.36)	(4,159.47)	0.0000	4.3300	(1,336.0179)	0.0000	0.9967	(3.0873)	0.0000	2	(2.0906)	01/06/2025
600662.SH	12/31/2024	SDB3261510770	(7,600.00)	0.7297	(5,524.49)	(5,545.96)	0.0000	4.3300	(1,336.0179)	0.0000	1.3289	(4.1164)	0.0000	2	(2.7874)	01/06/2025
600662.SH	12/31/2024	SDB3261510770	(300.00)	0.7297	(218.07)	(218.92)	0.0000	4.3300	(1,336.0179)	0.0000	0.0525	(0.1625)	0.0000	2	(0.1100)	01/06/2025
600662.SH	12/31/2024	SDB3261510770	(400.00)	0.7297	(290.76)	(291.89)	0.0000	4.3300	(1,336.0179)	0.0000	0.0699	(0.2167)	0.0000	2	(0.1467)	01/06/2025
600662.SH	12/31/2024	SDB3261510770	(1,700.00)	0.7297	(1,235.74)	(1,240.54)	0.0000	4.3300	(1,336.0179)	0.0000	0.2973	(0.9208)	0.0000	2	(0.6235)	01/06/2025
600662.SH	12/31/2024	SDB3261510770	(2,300.00)	0.7297	(1,671.88)	(1,678.38)	0.0000	4.3300	(1,336.0179)	0.0000	0.4022	(1.2458)	0.0000	2	(0.8436)	01/06/2025
600662.SH	12/31/2024	SDB3261510770	(500.00)	0.7297	(363.45)	(364.87)	0.0000	4.3300	(1,336.0179)	0.0000	0.0874	(0.2708)	0.0000	2	(0.1834)	01/06/2025
600662.SH	12/31/2024	SDB3261510770	(400.00)	0.7297	(290.76)	(291.89)	0.0000	4.3300	(1,336.0179)	0.0000	0.0699	(0.2167)	0.0000	2	(0.1467)	01/06/2025
600662.SH	12/31/2024	SDB3261510770	(2,400.00)	0.7297	(1,744.57)	(1,751.36)	0.0000	4.3300	(1,336.0179)	0.0000	0.4197	(1.2999)	0.0000	2	(0.8802)	01/06/2025
600662.SH	12/31/2024	SDB3261510770	(1,300.00)	0.7297	(944.98)	(948.65)	0.0000	4.3300	(1,336.0179)	0.0000	0.2273	(0.7041)	0.0000	2	(0.4768)	01/06/2025
600662.SH	12/31/2024	SDB3261510770	(4,100.00)	0.7297	(2,980.31)	(2,991.90)	0.0000	4.3300	(1,336.0179)	0.0000	0.7169	(2.2207)	0.0000	2	(1.5038)	01/06/2025
600662.SH	12/31/2024	SDB3261510770	(5,500.00)	0.7297	(3,997.98)	(4,013.53)	0.0000	4.3300	(1,336.0179)	0.0000	0.9617	(2.9790)	0.0000	2	(2.0172)	01/06/2025
600662.SH	12/31/2024	SDB3261510770	(1,800.00)	0.7297	(1,308.43)	(1,313.52)	0.0000	4.3300	(1,336.0179)	0.0000	0.3148	(0.9749)	0.0000	2	(0.6602)	01/06/2025
600662.SH	12/31/2024	SDB3261510770	(700.00)	0.7297	(508.83)	(510.81)	0.0000	4.3300	(1,336.0179)	0.0000	0.1224	(0.3791)	0.0000	2	(0.2567)	01/06/2025
600662.SH	12/31/2024	SDB3261510770	(6,900.00)	0.7297	(5,015.65)	(5,035.15)	0.0000	4.3300	(1,336.0179)	0.0000	1.2065	(3.7373)	0.0000	2	(2.5307)	01/06/2025
600662.SH	12/31/2024	SDB3261510770	(5,800.00)	0.7297	(4,216.05)	(4,232.45)	0.0000	4.3300	(1,336.0179)	0.0000	1.0142	(3.1415)	0.0000	2	(2.1273)	01/06/2025
600662.SH	12/31/2024	SDB3261510770	(4,400.00)	0.7297	(3,198.39)	(3,210.82)	0.0000	4.3300	(1,336.0179)	0.0000	0.7694	(2.3832)	0.0000	2	(1.6138)	01/06/2025
600662.SH	12/31/2024	SDB3261510770	(1,000.00)	0.7297	(726.91)	(729.73)	0.0000	4.3300	(1,336.0179)	0.0000	0.1749	(0.5416)	0.0000	2	(0.3668)	01/06/2025
600662.SH	12/30/2024	SDB3261510770	(600.00)	0.7269	(460.84)	(436.12)	0.0000	4.3300	(1,336.0179)	0.0000	0.0554	(0.1619)	0.0000	1	(0.1064)	01/06/2025
600662.SH	12/30/2024	SDB3261510770	(100.00)	0.7269	(77.20)	(72.69)	0.0000	4.3300	(1,336.0179)	0.0000	0.0093	(0.0270)	0.0000	1	(0.0177)	01/06/2025
600662.SH	12/30/2024	SDB3261510770	(6,200.00)	0.7269	(4,734.80)	(4,506.56)	0.0000	4.3300	(1,336.0179)	0.0000	0.5695	(1.6725)	0.0000	1	(1.1030)	01/06/2025
600662.SH	12/30/2024	SDB3261510770	(2,000.00)	0.7269	(1,518.15)	(1,453.73)	0.0000	4.3300	(1,336.0179)	0.0000	0.1826	(0.5395)	0.0000	1	(0.3569)	01/06/2025
600662.SH	12/30/2024	SDB3261510770	(800.00)	0.7269	(614.92)	(581.49)	0.0000	4.3300	(1,336.0179)	0.0000	0.0740	(0.2158)	0.0000	1	(0.1418)	01/06/2025
600662.SH	12/30/2024	SDB3261510770	(8,100.00)	0.7269	(6,277.01)	(5,887.61)	0.0000	4.3300	(1,336.0179)	0.0000	0.7550	(2.1850)	0.0000	1	(1.4300)	01/06/2025
600662.SH	12/30/2024	SDB3261510770	(9,800.00)	0.7269	(7,629.40)	(7,123.28)	0.0000	4.3300	(1,336.0179)	0.0000	0.9176	(2.6436)	0.0000	1	(1.7259)	01/06/2025
600662.SH	12/30/2024	SDB3261510770	(1,700.00)	0.7269	(1,313.70)	(1,235.67)	0.0000	4.3300	(1,336.0179)	0.0000	0.1580	(0.4586)	0.0000	1	(0.3006)	01/06/2025
600662.SH	12/30/2024	SDB3261510770	(1,300.00)	0.7269	(944.98)	(944.92)	0.0000	4.3300	(1,336.0179)	0.0000	0.1137	(0.3507)	0.0000	1	(0.2370)	01/06/2025
600662.SH	12/30/2024	SDB3261510770	(100.00)	0.7269	(72.69)	(72.69)	0.0000	4.3300	(1,336.0179)	0.0000	0.0087	(0.0270)	0.0000	1	(0.0182)	01/06/2025
600662.SH	12/30/2024	SDB3261510770	(5,700.00)	0.7269	(4,143.36)	(4,143.13)	0.0000	4.3300	(1,336.0179)	0.0000	0.4984	(1.5376)	0.0000	1	(1.0392)	01/06/2025
600662.SH	12/30/2024	SDB3261510770	(7,600.00)	0.7269	(5,524.49)	(5,524.17)	0.0000	4.3300	(1,336.0179)	0.0000	0.6645	(2.0501)	0.0000	1	(1.3856)	01/06/2025
600662.SH	12/30/2024	SDB3261510770	(300.00)	0.7269	(218.07)	(218.06)	0.0000	4.3300	(1,336.0179)	0.0000	0.0262	(0.0809)	0.0000	1	(0.0547)	01/06/2025
600662.SH	12/30/2024	SDB3261510770	(400.00)	0.7269	(290.76)	(290.75)	0.0000	4.3300	(1,336.0179)	0.0000	0.0350	(0.1079)	0.0000	1	(0.0729)	01/06/2025
600662.SH	12/30/2024	SDB3261510770	(1,700.00)	0.7269	(1,235.74)	(1,235.67)	0.0000	4.3300	(1,336.0179)	0.0000	0.1486	(0.4586)	0.0000	1	(0.3099)	01/06/2025
600662.SH	12/30/2024	SDB3261510770	(2,300.00)	0.7269	(1,671.88)	(1,671.79)	0.0000	4.3300	(1,336.0179)	0.0000	0.2011	(0.6204)	0.0000	1	(0.4193)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHANGHAI QIANGSHENG TAXI CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600662.SH	12/30/2024	SDB3261510770	(500.00)	0.7269	(363.45)	(363.43)	0.0000	4.3300	(1,336.0179)	0.0000	0.0437	(0.1349)	0.0000	1	(0.0912)	01/06/2025
600662.SH	12/30/2024	SDB3261510770	(400.00)	0.7269	(290.76)	(290.75)	0.0000	4.3300	(1,336.0179)	0.0000	0.0350	(0.1079)	0.0000	1	(0.0729)	01/06/2025
600662.SH	12/30/2024	SDB3261510770	(2,400.00)	0.7269	(1,744.57)	(1,744.48)	0.0000	4.3300	(1,336.0179)	0.0000	0.2098	(0.6474)	0.0000	1	(0.4376)	01/06/2025
600662.SH	12/30/2024	SDB3261510770	(1,300.00)	0.7269	(944.98)	(944.92)	0.0000	4.3300	(1,336.0179)	0.0000	0.1137	(0.3507)	0.0000	1	(0.2370)	01/06/2025
600662.SH	12/30/2024	SDB3261510770	(4,100.00)	0.7269	(2,980.31)	(2,980.15)	0.0000	4.3300	(1,336.0179)	0.0000	0.3585	(1.1060)	0.0000	1	(0.7475)	01/06/2025
600662.SH	12/30/2024	SDB3261510770	(5,500.00)	0.7269	(3,997.98)	(3,997.76)	0.0000	4.3300	(1,336.0179)	0.0000	0.4809	(1.4836)	0.0000	1	(1.0028)	01/06/2025
600662.SH	12/30/2024	SDB3261510770	(1,800.00)	0.7269	(1,308.43)	(1,308.36)	0.0000	4.3300	(1,336.0179)	0.0000	0.1574	(0.4856)	0.0000	1	(0.3282)	01/06/2025
600662.SH	12/30/2024	SDB3261510770	(700.00)	0.7269	(508.83)	(508.81)	0.0000	4.3300	(1,336.0179)	0.0000	0.0612	(0.1888)	0.0000	1	(0.1276)	01/06/2025
600662.SH	12/30/2024	SDB3261510770	(6,900.00)	0.7269	(5,015.65)	(5,015.37)	0.0000	4.3300	(1,336.0179)	0.0000	0.6033	(1.8613)	0.0000	1	(1.2580)	01/06/2025
600662.SH	12/30/2024	SDB3261510770	(5,800.00)	0.7269	(4,216.05)	(4,215.82)	0.0000	4.3300	(1,336.0179)	0.0000	0.5071	(1.5646)	0.0000	1	(1.0575)	01/06/2025
600662.SH	12/30/2024	SDB3261510770	(4,400.00)	0.7269	(3,198.39)	(3,198.21)	0.0000	4.3300	(1,336.0179)	0.0000	0.3847	(1.1869)	0.0000	1	(0.8022)	01/06/2025
600662.SH	12/30/2024	SDB3261510770	(1,000.00)	0.7269	(726.91)	(726.87)	0.0000	4.3300	(1,336.0179)	0.0000	0.0874	(0.2698)	0.0000	1	(0.1823)	01/06/2025
600662.SH	12/27/2024	SDB3261510770	(600.00)	0.7608	(460.84)	(456.49)	0.0000	4.3300	(1,336.0179)	0.0000	0.1663	(0.5082)	0.0000	3	(0.3419)	01/06/2025
600662.SH	12/27/2024	SDB3261510770	(100.00)	0.7608	(77.20)	(76.08)	0.0000	4.3300	(1,336.0179)	0.0000	0.0279	(0.0847)	0.0000	3	(0.0568)	01/06/2025
600662.SH	12/27/2024	SDB3261510770	(6,200.00)	0.7608	(4,734.80)	(4,717.02)	0.0000	4.3300	(1,336.0179)	0.0000	1.7085	(5.2517)	0.0000	3	(3.5432)	01/06/2025
600662.SH	12/27/2024	SDB3261510770	(2,000.00)	0.7608	(1,518.15)	(1,521.62)	0.0000	4.3300	(1,336.0179)	0.0000	0.5478	(1.6941)	0.0000	3	(1.1463)	01/06/2025
600662.SH	12/27/2024	SDB3261510770	(800.00)	0.7608	(614.92)	(608.65)	0.0000	4.3300	(1,336.0179)	0.0000	0.2219	(0.6776)	0.0000	3	(0.4558)	01/06/2025
600662.SH	12/27/2024	SDB3261510770	(8,100.00)	0.7608	(6,277.01)	(6,162.56)	0.0000	4.3300	(1,336.0179)	0.0000	2.2650	(6.8611)	0.0000	3	(4.5961)	01/06/2025
600662.SH	12/27/2024	SDB3261510770	(9,800.00)	0.7608	(7,629.40)	(7,455.94)	0.0000	4.3300	(1,336.0179)	0.0000	2.7529	(8.3011)	0.0000	3	(5.5481)	01/06/2025
600662.SH	12/27/2024	SDB3261510770	(1,700.00)	0.7608	(1,313.70)	(1,293.38)	0.0000	4.3300	(1,336.0179)	0.0000	0.4740	(1.4400)	0.0000	3	(0.9660)	01/06/2025
600662.SH	12/27/2024	SDB3261510770	(1,300.00)	0.7608	(944.98)	(989.05)	0.0000	4.3300	(1,336.0179)	0.0000	0.3410	(1.1012)	0.0000	3	(0.7602)	01/06/2025
600662.SH	12/27/2024	SDB3261510770	(100.00)	0.7608	(72.69)	(76.08)	0.0000	4.3300	(1,336.0179)	0.0000	0.0262	(0.0847)	0.0000	3	(0.0585)	01/06/2025
600662.SH	12/27/2024	SDB3261510770	(5,700.00)	0.7608	(4,143.36)	(4,336.62)	0.0000	4.3300	(1,336.0179)	0.0000	1.4951	(4.8282)	0.0000	3	(3.3331)	01/06/2025
600662.SH	12/27/2024	SDB3261510770	(7,600.00)	0.7608	(5,524.49)	(5,782.16)	0.0000	4.3300	(1,336.0179)	0.0000	1.9934	(6.4376)	0.0000	3	(4.4441)	01/06/2025
600662.SH	12/27/2024	SDB3261510770	(300.00)	0.7608	(218.07)	(228.24)	0.0000	4.3300	(1,336.0179)	0.0000	0.0787	(0.2541)	0.0000	3	(0.1754)	01/06/2025
600662.SH	12/27/2024	SDB3261510770	(400.00)	0.7608	(290.76)	(304.32)	0.0000	4.3300	(1,336.0179)	0.0000	0.1049	(0.3388)	0.0000	3	(0.2339)	01/06/2025
600662.SH	12/27/2024	SDB3261510770	(1,700.00)	0.7608	(1,235.74)	(1,293.38)	0.0000	4.3300	(1,336.0179)	0.0000	0.4459	(1.4400)	0.0000	3	(0.9941)	01/06/2025
600662.SH	12/27/2024	SDB3261510770	(2,300.00)	0.7608	(1,671.88)	(1,749.86)	0.0000	4.3300	(1,336.0179)	0.0000	0.6033	(1.9482)	0.0000	3	(1.3449)	01/06/2025
600662.SH	12/27/2024	SDB3261510770	(500.00)	0.7608	(363.45)	(380.40)	0.0000	4.3300	(1,336.0179)	0.0000	0.1311	(0.4235)	0.0000	3	(0.2924)	01/06/2025
600662.SH	12/27/2024	SDB3261510770	(400.00)	0.7608	(290.76)	(304.32)	0.0000	4.3300	(1,336.0179)	0.0000	0.1049	(0.3388)	0.0000	3	(0.2339)	01/06/2025
600662.SH	12/27/2024	SDB3261510770	(2,400.00)	0.7608	(1,744.57)	(1,825.94)	0.0000	4.3300	(1,336.0179)	0.0000	0.6295	(2.0329)	0.0000	3	(1.4034)	01/06/2025
600662.SH	12/27/2024	SDB3261510770	(1,300.00)	0.7608	(944.98)	(989.05)	0.0000	4.3300	(1,336.0179)	0.0000	0.3410	(1.1012)	0.0000	3	(0.7602)	01/06/2025
600662.SH	12/27/2024	SDB3261510770	(4,100.00)	0.7608	(2,980.31)	(3,119.32)	0.0000	4.3300	(1,336.0179)	0.0000	1.0754	(3.4729)	0.0000	3	(2.3975)	01/06/2025
600662.SH	12/27/2024	SDB3261510770	(5,500.00)	0.7608	(3,997.98)	(4,184.45)	0.0000	4.3300	(1,336.0179)	0.0000	1.4426	(4.6588)	0.0000	3	(3.2162)	01/06/2025
600662.SH	12/27/2024	SDB3261510770	(1,800.00)	0.7608	(1,308.43)	(1,369.46)	0.0000	4.3300	(1,336.0179)	0.0000	0.4721	(1.5247)	0.0000	3	(1.0526)	01/06/2025
600662.SH	12/27/2024	SDB3261510770	(700.00)	0.7608	(508.83)	(532.57)	0.0000	4.3300	(1,336.0179)	0.0000	0.1836	(0.5929)	0.0000	3	(0.4093)	01/06/2025
600662.SH	12/27/2024	SDB3261510770	(6,900.00)	0.7608	(5,015.65)	(5,249.59)	0.0000	4.3300	(1,336.0179)	0.0000	1.8098	(5.8446)	0.0000	3	(4.0348)	01/06/2025
600662.SH	12/27/2024	SDB3261510770	(5,800.00)	0.7608	(4,216.05)	(4,412.70)	0.0000	4.3300	(1,336.0179)	0.0000	1.5213	(4.9129)	0.0000	3	(3.3916)	01/06/2025
600662.SH	12/27/2024	SDB3261510770	(4,400.00)	0.7608	(3,198.39)	(3,347.56)	0.0000	4.3300	(1,336.0179)	0.0000	1.1541	(3.7270)	0.0000	3	(2.5729)	01/06/2025
600662.SH	12/27/2024	SDB3261510770	(1,000.00)	0.7608	(726.91)	(760.81)	0.0000	4.3300	(1,336.0179)	0.0000	0.2623	(0.8470)	0.0000	3	(0.5848)	01/06/2025
600662.SH	12/26/2024	SDB3261510770	(600.00)	0.7684	(460.84)	(461.03)	0.0000	4.3300	(1,336.0179)	0.0000	0.0554	(0.1711)	0.0000	1	(0.1157)	01/06/2025
600662.SH	12/26/2024	SDB3261510770	(100.00)	0.7684	(77.20)	(76.84)	0.0000	4.3300	(1,336.0179)	0.0000	0.0093	(0.0285)	0.0000	1	(0.0192)	01/06/2025
600662.SH	12/26/2024	SDB3261510770	(6,200.00)	0.7684	(4,734.80)	(4,764.01)	0.0000	4.3300	(1,336.0179)	0.0000	0.5695	(1.7680)	0.0000	1	(1.1985)	01/06/2025
600662.SH	12/26/2024	SDB3261510770	(2,000.00)	0.7684	(1,518.15)	(1,536.78)	0.0000	4.3300	(1,336.0179)	0.0000	0.1826	(0.5703)	0.0000	1	(0.3877)	01/06/2025
600662.SH	12/26/2024	SDB3261510770	(800.00)	0.7684	(614.92)	(614.71)	0.0000	4.3300	(1,336.0179)	0.0000	0.0740	(0.2281)	0.0000	1	(0.1542)	01/06/2025
600662.SH	12/26/2024	SDB3261510770	(8,100.00)	0.7684	(6,277.01)	(6,223.95)	0.0000	4.3300	(1,336.0179)	0.0000	0.7550	(2.3098)	0.0000	1	(1.5548)	01/06/2025
600662.SH	12/26/2024	SDB3261510770	(9,800.00)	0.7684	(7,629.40)	(7,530.21)	0.0000	4.3300	(1,336.0179)	0.0000	0.9176	(2.7946)	0.0000	1	(1.8769)	01/06/2025
600662.SH	12/26/2024	SDB3261510770	(1,700.00)	0.7684	(1,313.70)	(1,306.26)	0.0000	4.3300	(1,336.0179)	0.0000	0.1580	(0.4848)	0.0000	1	(0.3268)	01/06/2025
600662.SH	12/26/2024	SDB3261510770	(1,300.00)	0.7684	(944.98)	(988.91)	0.0000	4.3300	(1,336.0179)	0.0000	0.1137	(0.3707)	0.0000	1	(0.2571)	01/06/2025
600662.SH	12/26/2024	SDB3261510770	(100.00)	0.7684	(72.69)	(76.84)	0.0000	4.3300	(1,336.0179)	0.0000	0.0087	(0.0285)	0.0000	1	(0.0198)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHANGHAI QIANGSHENG TAXI CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600662.SH	12/26/2024	SDB3261510770	(5,700.00)	0.7684	(4,143.36)	(4,379.82)	0.0000	4.3300	(1,336.0179)	0.0000	0.4984	(1.6254)	0.0000	1	(1.1271)	01/06/2025
600662.SH	12/26/2024	SDB3261510770	(7,600.00)	0.7684	(5,524.49)	(5,839.76)	0.0000	4.3300	(1,336.0179)	0.0000	0.6645	(2.1672)	0.0000	1	(1.5028)	01/06/2025
600662.SH	12/26/2024	SDB3261510770	(300.00)	0.7684	(218.07)	(230.52)	0.0000	4.3300	(1,336.0179)	0.0000	0.0262	(0.0855)	0.0000	1	(0.0593)	01/06/2025
600662.SH	12/26/2024	SDB3261510770	(400.00)	0.7684	(290.76)	(307.36)	0.0000	4.3300	(1,336.0179)	0.0000	0.0350	(0.1141)	0.0000	1	(0.0791)	01/06/2025
600662.SH	12/26/2024	SDB3261510770	(1,700.00)	0.7684	(1,235.74)	(1,306.26)	0.0000	4.3300	(1,336.0179)	0.0000	0.1486	(0.4848)	0.0000	1	(0.3361)	01/06/2025
600662.SH	12/26/2024	SDB3261510770	(2,300.00)	0.7684	(1,671.88)	(1,767.29)	0.0000	4.3300	(1,336.0179)	0.0000	0.2011	(0.6559)	0.0000	1	(0.4548)	01/06/2025
600662.SH	12/26/2024	SDB3261510770	(500.00)	0.7684	(363.45)	(384.19)	0.0000	4.3300	(1,336.0179)	0.0000	0.0437	(0.1426)	0.0000	1	(0.0989)	01/06/2025
600662.SH	12/26/2024	SDB3261510770	(400.00)	0.7684	(290.76)	(307.36)	0.0000	4.3300	(1,336.0179)	0.0000	0.0350	(0.1141)	0.0000	1	(0.0791)	01/06/2025
600662.SH	12/26/2024	SDB3261510770	(2,400.00)	0.7684	(1,744.57)	(1,844.13)	0.0000	4.3300	(1,336.0179)	0.0000	0.2098	(0.6844)	0.0000	1	(0.4746)	01/06/2025
600662.SH	12/26/2024	SDB3261510770	(1,300.00)	0.7684	(944.98)	(998.91)	0.0000	4.3300	(1,336.0179)	0.0000	0.1137	(0.3707)	0.0000	1	(0.2571)	01/06/2025
600662.SH	12/26/2024	SDB3261510770	(4,100.00)	0.7684	(2,980.31)	(3,150.39)	0.0000	4.3300	(1,336.0179)	0.0000	0.3585	(1.1692)	0.0000	1	(0.8107)	01/06/2025
600662.SH	12/26/2024	SDB3261510770	(5,500.00)	0.7684	(3,997.98)	(4,226.14)	0.0000	4.3300	(1,336.0179)	0.0000	0.4809	(1.5684)	0.0000	1	(1.0875)	01/06/2025
600662.SH	12/26/2024	SDB3261510770	(1,800.00)	0.7684	(1,308.43)	(1,383.10)	0.0000	4.3300	(1,336.0179)	0.0000	0.1574	(0.5133)	0.0000	1	(0.3559)	01/06/2025
600662.SH	12/26/2024	SDB3261510770	(700.00)	0.7684	(508.83)	(537.87)	0.0000	4.3300	(1,336.0179)	0.0000	0.0612	(0.1996)	0.0000	1	(0.1384)	01/06/2025
600662.SH	12/26/2024	SDB3261510770	(6,900.00)	0.7684	(5,015.65)	(5,301.88)	0.0000	4.3300	(1,336.0179)	0.0000	0.6033	(1.9676)	0.0000	1	(1.3643)	01/06/2025
600662.SH	12/26/2024	SDB3261510770	(5,800.00)	0.7684	(4,216.05)	(4,456.66)	0.0000	4.3300	(1,336.0179)	0.0000	0.5071	(1.6539)	0.0000	1	(1.1468)	01/06/2025
600662.SH	12/26/2024	SDB3261510770	(4,400.00)	0.7684	(3,198.39)	(3,380.91)	0.0000	4.3300	(1,336.0179)	0.0000	0.3847	(1.2547)	0.0000	1	(0.8700)	01/06/2025
600662.SH	12/26/2024	SDB3261510770	(1,000.00)	0.7684	(726.91)	(768.39)	0.0000	4.3300	(1,336.0179)	0.0000	0.0874	(0.2852)	0.0000	1	(0.1977)	01/06/2025
600662.SH	12/24/2024	SDB3261510770	(600.00)	0.7684	(460.84)	(461.03)	0.0000	4.3300	(1,336.0179)	0.0000	0.1109	(0.3422)	0.0000	2	(0.2313)	01/06/2025
600662.SH	12/24/2024	SDB3261510770	(100.00)	0.7684	(77.20)	(76.84)	0.0000	4.3300	(1,336.0179)	0.0000	0.0186	(0.0570)	0.0000	2	(0.0385)	01/06/2025
600662.SH	12/24/2024	SDB3261510770	(6,200.00)	0.7684	(4,734.80)	(4,764.01)	0.0000	4.3300	(1,336.0179)	0.0000	1.1390	(3.5360)	0.0000	2	(2.3970)	01/06/2025
600662.SH	12/24/2024	SDB3261510770	(2,000.00)	0.7684	(1,518.15)	(1,536.78)	0.0000	4.3300	(1,336.0179)	0.0000	0.3652	(1.1406)	0.0000	2	(0.7754)	01/06/2025
600662.SH	12/24/2024	SDB3261510770	(800.00)	0.7684	(614.92)	(614.71)	0.0000	4.3300	(1,336.0179)	0.0000	0.1479	(0.4563)	0.0000	2	(0.3083)	01/06/2025
600662.SH	12/24/2024	SDB3261510770	(8,100.00)	0.7684	(6,277.01)	(6,223.95)	0.0000	4.3300	(1,336.0179)	0.0000	1.5100	(4.6196)	0.0000	2	(3.1096)	01/06/2025
600662.SH	12/24/2024	SDB3261510770	(9,800.00)	0.7684	(7,629.40)	(7,530.21)	0.0000	4.3300	(1,336.0179)	0.0000	1.8353	(5.5892)	0.0000	2	(3.7539)	01/06/2025
600662.SH	12/24/2024	SDB3261510770	(1,700.00)	0.7684	(1,313.70)	(1,306.26)	0.0000	4.3300	(1,336.0179)	0.0000	0.3160	(0.9695)	0.0000	2	(0.6535)	01/06/2025
600662.SH	12/24/2024	SDB3261510770	(1,300.00)	0.7684	(944.98)	(998.91)	0.0000	4.3300	(1,336.0179)	0.0000	0.2273	(0.7414)	0.0000	2	(0.5141)	01/06/2025
600662.SH	12/24/2024	SDB3261510770	(100.00)	0.7684	(72.69)	(76.84)	0.0000	4.3300	(1,336.0179)	0.0000	0.0175	(0.0570)	0.0000	2	(0.0395)	01/06/2025
600662.SH	12/24/2024	SDB3261510770	(5,700.00)	0.7684	(4,143.36)	(4,379.82)	0.0000	4.3300	(1,336.0179)	0.0000	0.9967	(3.2508)	0.0000	2	(2.2541)	01/06/2025
600662.SH	12/24/2024	SDB3261510770	(7,600.00)	0.7684	(5,524.49)	(5,839.76)	0.0000	4.3300	(1,336.0179)	0.0000	1.3289	(4.3345)	0.0000	2	(3.0055)	01/06/2025
600662.SH	12/24/2024	SDB3261510770	(300.00)	0.7684	(218.07)	(230.52)	0.0000	4.3300	(1,336.0179)	0.0000	0.0525	(0.1711)	0.0000	2	(0.1186)	01/06/2025
600662.SH	12/24/2024	SDB3261510770	(400.00)	0.7684	(290.76)	(307.36)	0.0000	4.3300	(1,336.0179)	0.0000	0.0699	(0.2281)	0.0000	2	(0.1582)	01/06/2025
600662.SH	12/24/2024	SDB3261510770	(1,700.00)	0.7684	(1,235.74)	(1,306.26)	0.0000	4.3300	(1,336.0179)	0.0000	0.2973	(0.9695)	0.0000	2	(0.6723)	01/06/2025
600662.SH	12/24/2024	SDB3261510770	(2,300.00)	0.7684	(1,671.88)	(1,767.29)	0.0000	4.3300	(1,336.0179)	0.0000	0.4022	(1.3117)	0.0000	2	(0.9096)	01/06/2025
600662.SH	12/24/2024	SDB3261510770	(500.00)	0.7684	(363.45)	(384.19)	0.0000	4.3300	(1,336.0179)	0.0000	0.0874	(0.2852)	0.0000	2	(0.1977)	01/06/2025
600662.SH	12/24/2024	SDB3261510770	(400.00)	0.7684	(290.76)	(307.36)	0.0000	4.3300	(1,336.0179)	0.0000	0.0699	(0.2281)	0.0000	2	(0.1582)	01/06/2025
600662.SH	12/24/2024	SDB3261510770	(2,400.00)	0.7684	(1,744.57)	(1,844.13)	0.0000	4.3300	(1,336.0179)	0.0000	0.4197	(1.3688)	0.0000	2	(0.9491)	01/06/2025
600662.SH	12/24/2024	SDB3261510770	(1,300.00)	0.7684	(944.98)	(998.91)	0.0000	4.3300	(1,336.0179)	0.0000	0.2273	(0.7414)	0.0000	2	(0.5141)	01/06/2025
600662.SH	12/24/2024	SDB3261510770	(4,100.00)	0.7684	(2,980.31)	(3,150.39)	0.0000	4.3300	(1,336.0179)	0.0000	0.7169	(2.3383)	0.0000	2	(1.6214)	01/06/2025
600662.SH	12/24/2024	SDB3261510770	(5,500.00)	0.7684	(3,997.98)	(4,226.14)	0.0000	4.3300	(1,336.0179)	0.0000	0.9617	(3.1368)	0.0000	2	(2.1750)	01/06/2025
600662.SH	12/24/2024	SDB3261510770	(1,800.00)	0.7684	(1,308.43)	(1,383.10)	0.0000	4.3300	(1,336.0179)	0.0000	0.3148	(1.0266)	0.0000	2	(0.7118)	01/06/2025
600662.SH	12/24/2024	SDB3261510770	(700.00)	0.7684	(508.83)	(537.87)	0.0000	4.3300	(1,336.0179)	0.0000	0.1224	(0.3992)	0.0000	2	(0.2768)	01/06/2025
600662.SH	12/24/2024	SDB3261510770	(6,900.00)	0.7684	(5,015.65)	(5,301.88)	0.0000	4.3300	(1,336.0179)	0.0000	1.2065	(3.9352)	0.0000	2	(2.7287)	01/06/2025
600662.SH	12/24/2024	SDB3261510770	(5,800.00)	0.7684	(4,216.05)	(4,456.66)	0.0000	4.3300	(1,336.0179)	0.0000	1.0142	(3.3079)	0.0000	2	(2.2937)	01/06/2025
600662.SH	12/24/2024	SDB3261510770	(4,400.00)	0.7684	(3,198.39)	(3,380.91)	0.0000	4.3300	(1,336.0179)	0.0000	0.7694	(2.5094)	0.0000	2	(1.7400)	01/06/2025
600662.SH	12/24/2024	SDB3261510770	(1,000.00)	0.7684	(726.91)	(768.39)	0.0000	4.3300	(1,336.0179)	0.0000	0.1749	(0.5703)	0.0000	2	(0.3955)	01/06/2025
600662.SH	12/23/2024	SDB3261510770	(6,200.00)	0.7928	(4,734.80)	(4,915.50)	0.0000	4.3300	(1,338.2246)	0.0000	0.5695	(1.8272)	0.0000	1	(1.2577)	01/06/2025
600662.SH	12/23/2024	SDB3261510770	(2,000.00)	0.7928	(1,518.15)	(1,585.65)	0.0000	4.3300	(1,338.2246)	0.0000	0.1826	(0.5894)	0.0000	1	(0.4068)	01/06/2025
600662.SH	12/23/2024	SDB3261510770	(800.00)	0.7928	(614.92)	(634.26)	0.0000	4.3300	(1,338.2246)	0.0000	0.0740	(0.2358)	0.0000	1	(0.1618)	01/06/2025
600662.SH	12/23/2024	SDB3261510770	(8,100.00)	0.7928	(6,277.01)	(6,421.87)	0.0000	4.3300	(1,338.2246)	0.0000	0.7550	(2.3872)	0.0000	1	(1.6322)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHANGHAI QIANGSHENG TAXI CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600662.SH	12/23/2024	SDB3261510770	(9,800.00)	0.7928	(7,629.40)	(7,769.67)	0.0000	4.3300	(1,338.2246)	0.0000	0.9176	(2.8882)	0.0000	1	(1.9706)	01/06/2025
600662.SH	12/23/2024	SDB3261510770	(1,700.00)	0.7928	(1,313.70)	(1,347.80)	0.0000	4.3300	(1,338.2246)	0.0000	0.1580	(0.5010)	0.0000	1	(0.3430)	01/06/2025
600662.SH	12/23/2024	SDB3261510770	(1,300.00)	0.7928	(944.98)	(1,030.67)	0.0000	4.3300	(1,338.2246)	0.0000	0.1137	(0.3831)	0.0000	1	(0.2695)	01/06/2025
600662.SH	12/23/2024	SDB3261510770	(100.00)	0.7928	(72.69)	(79.28)	0.0000	4.3300	(1,338.2246)	0.0000	0.0087	(0.0295)	0.0000	1	(0.0207)	01/06/2025
600662.SH	12/23/2024	SDB3261510770	(5,700.00)	0.7928	(4,143.36)	(4,519.09)	0.0000	4.3300	(1,338.2246)	0.0000	0.4984	(1.6799)	0.0000	1	(1.1815)	01/06/2025
600662.SH	12/23/2024	SDB3261510770	(7,600.00)	0.7928	(5,524.49)	(6,025.45)	0.0000	4.3300	(1,338.2246)	0.0000	0.6645	(2.2398)	0.0000	1	(1.5754)	01/06/2025
600662.SH	12/23/2024	SDB3261510770	(300.00)	0.7928	(218.07)	(237.85)	0.0000	4.3300	(1,338.2246)	0.0000	0.0262	(0.0884)	0.0000	1	(0.0622)	01/06/2025
600662.SH	12/23/2024	SDB3261510770	(400.00)	0.7928	(290.76)	(317.13)	0.0000	4.3300	(1,338.2246)	0.0000	0.0350	(0.1179)	0.0000	1	(0.0829)	01/06/2025
600662.SH	12/23/2024	SDB3261510770	(1,700.00)	0.7928	(1,235.74)	(1,347.80)	0.0000	4.3300	(1,338.2246)	0.0000	0.1486	(0.5010)	0.0000	1	(0.3524)	01/06/2025
600662.SH	12/23/2024	SDB3261510770	(2,300.00)	0.7928	(1,671.88)	(1,823.49)	0.0000	4.3300	(1,338.2246)	0.0000	0.2011	(0.6778)	0.0000	1	(0.4768)	01/06/2025
600662.SH	12/23/2024	SDB3261510770	(500.00)	0.7928	(363.45)	(396.41)	0.0000	4.3300	(1,338.2246)	0.0000	0.0437	(0.1474)	0.0000	1	(0.1036)	01/06/2025
600662.SH	12/23/2024	SDB3261510770	(400.00)	0.7928	(290.76)	(317.13)	0.0000	4.3300	(1,338.2246)	0.0000	0.0350	(0.1179)	0.0000	1	(0.0829)	01/06/2025
600662.SH	12/23/2024	SDB3261510770	(2,400.00)	0.7928	(1,744.57)	(1,902.78)	0.0000	4.3300	(1,338.2246)	0.0000	0.2098	(0.7073)	0.0000	1	(0.4975)	01/06/2025
600662.SH	12/23/2024	SDB3261510770	(1,300.00)	0.7928	(944.98)	(1,030.67)	0.0000	4.3300	(1,338.2246)	0.0000	0.1137	(0.3831)	0.0000	1	(0.2695)	01/06/2025
600662.SH	12/23/2024	SDB3261510770	(4,100.00)	0.7928	(2,980.31)	(3,250.57)	0.0000	4.3300	(1,338.2246)	0.0000	0.3585	(1.2083)	0.0000	1	(0.8499)	01/06/2025
600662.SH	12/23/2024	SDB3261510770	(5,500.00)	0.7928	(3,997.98)	(4,360.53)	0.0000	4.3300	(1,338.2246)	0.0000	0.4809	(1.6209)	0.0000	1	(1.1401)	01/06/2025
600662.SH	12/23/2024	SDB3261510770	(1,800.00)	0.7928	(1,308.43)	(1,427.08)	0.0000	4.3300	(1,338.2246)	0.0000	0.1574	(0.5305)	0.0000	1	(0.3731)	01/06/2025
600662.SH	12/23/2024	SDB3261510770	(700.00)	0.7928	(508.83)	(554.98)	0.0000	4.3300	(1,338.2246)	0.0000	0.0612	(0.2063)	0.0000	1	(0.1451)	01/06/2025
600662.SH	12/23/2024	SDB3261510770	(6,900.00)	0.7928	(5,015.65)	(5,470.48)	0.0000	4.3300	(1,338.2246)	0.0000	0.6033	(2.0335)	0.0000	1	(1.4303)	01/06/2025
600662.SH	12/23/2024	SDB3261510770	(5,800.00)	0.7928	(4,216.05)	(4,598.37)	0.0000	4.3300	(1,338.2246)	0.0000	0.5071	(1.7093)	0.0000	1	(1.2023)	01/06/2025
600662.SH	12/23/2024	SDB3261510770	(4,400.00)	0.7928	(3,198.39)	(3,488.42)	0.0000	4.3300	(1,338.2246)	0.0000	0.3847	(1.2967)	0.0000	1	(0.9121)	01/06/2025
600662.SH	12/23/2024	SDB3261510770	(1,000.00)	0.7928	(726.91)	(792.82)	0.0000	4.3300	(1,338.2246)	0.0000	0.0874	(0.2947)	0.0000	1	(0.2073)	01/06/2025
600662.SH	12/20/2024	SDB3261510770	(6,200.00)	0.7556	(4,734.80)	(4,684.96)	0.0000	4.3300	(1,338.2246)	0.0000	1.7085	(5.2246)	0.0000	3	(3.5161)	01/06/2025
600662.SH	12/20/2024	SDB3261510770	(2,000.00)	0.7556	(1,518.15)	(1,511.28)	0.0000	4.3300	(1,338.2246)	0.0000	0.5478	(1.6854)	0.0000	3	(1.1376)	01/06/2025
600662.SH	12/20/2024	SDB3261510770	(800.00)	0.7556	(614.92)	(604.51)	0.0000	4.3300	(1,338.2246)	0.0000	0.2219	(0.6741)	0.0000	3	(0.4523)	01/06/2025
600662.SH	12/20/2024	SDB3261510770	(8,100.00)	0.7556	(6,277.01)	(6,120.67)	0.0000	4.3300	(1,338.2246)	0.0000	2.2650	(6.8257)	0.0000	3	(4.5607)	01/06/2025
600662.SH	12/20/2024	SDB3261510770	(9,800.00)	0.7556	(7,629.40)	(7,405.25)	0.0000	4.3300	(1,338.2246)	0.0000	2.7529	(8.2582)	0.0000	3	(5.5053)	01/06/2025
600662.SH	12/20/2024	SDB3261510770	(1,700.00)	0.7556	(1,313.70)	(1,284.58)	0.0000	4.3300	(1,338.2246)	0.0000	0.4740	(1.4326)	0.0000	3	(0.9585)	01/06/2025
600662.SH	12/20/2024	SDB3261510770	(1,300.00)	0.7556	(944.98)	(982.33)	0.0000	4.3300	(1,338.2246)	0.0000	0.3410	(1.0955)	0.0000	3	(0.7545)	01/06/2025
600662.SH	12/20/2024	SDB3261510770	(100.00)	0.7556	(72.69)	(75.56)	0.0000	4.3300	(1,338.2246)	0.0000	0.0262	(0.0843)	0.0000	3	(0.0580)	01/06/2025
600662.SH	12/20/2024	SDB3261510770	(5,700.00)	0.7556	(4,143.36)	(4,307.14)	0.0000	4.3300	(1,338.2246)	0.0000	1.4951	(4.8033)	0.0000	3	(3.3082)	01/06/2025
600662.SH	12/20/2024	SDB3261510770	(7,600.00)	0.7556	(5,524.49)	(5,742.85)	0.0000	4.3300	(1,338.2246)	0.0000	1.9934	(6.4044)	0.0000	3	(4.4109)	01/06/2025
600662.SH	12/20/2024	SDB3261510770	(300.00)	0.7556	(218.07)	(226.69)	0.0000	4.3300	(1,338.2246)	0.0000	0.0787	(0.2528)	0.0000	3	(0.1741)	01/06/2025
600662.SH	12/20/2024	SDB3261510770	(400.00)	0.7556	(290.76)	(302.26)	0.0000	4.3300	(1,338.2246)	0.0000	0.1049	(0.3371)	0.0000	3	(0.2322)	01/06/2025
600662.SH	12/20/2024	SDB3261510770	(1,700.00)	0.7556	(1,235.74)	(1,284.58)	0.0000	4.3300	(1,338.2246)	0.0000	0.4459	(1.4326)	0.0000	3	(0.9867)	01/06/2025
600662.SH	12/20/2024	SDB3261510770	(2,300.00)	0.7556	(1,671.88)	(1,737.97)	0.0000	4.3300	(1,338.2246)	0.0000	0.6033	(1.9382)	0.0000	3	(1.3349)	01/06/2025
600662.SH	12/20/2024	SDB3261510770	(500.00)	0.7556	(363.45)	(377.82)	0.0000	4.3300	(1,338.2246)	0.0000	0.1311	(0.4213)	0.0000	3	(0.2902)	01/06/2025
600662.SH	12/20/2024	SDB3261510770	(400.00)	0.7556	(290.76)	(302.26)	0.0000	4.3300	(1,338.2246)	0.0000	0.1049	(0.3371)	0.0000	3	(0.2322)	01/06/2025
600662.SH	12/20/2024	SDB3261510770	(2,400.00)	0.7556	(1,744.57)	(1,813.53)	0.0000	4.3300	(1,338.2246)	0.0000	0.6295	(2.0224)	0.0000	3	(1.3929)	01/06/2025
600662.SH	12/20/2024	SDB3261510770	(1,300.00)	0.7556	(944.98)	(982.33)	0.0000	4.3300	(1,338.2246)	0.0000	0.3410	(1.0955)	0.0000	3	(0.7545)	01/06/2025
600662.SH	12/20/2024	SDB3261510770	(4,100.00)	0.7556	(2,980.31)	(3,098.12)	0.0000	4.3300	(1,338.2246)	0.0000	1.0754	(3.4550)	0.0000	3	(2.3796)	01/06/2025
600662.SH	12/20/2024	SDB3261510770	(5,500.00)	0.7556	(3,997.98)	(4,156.01)	0.0000	4.3300	(1,338.2246)	0.0000	1.4426	(4.6347)	0.0000	3	(3.1921)	01/06/2025
600662.SH	12/20/2024	SDB3261510770	(1,800.00)	0.7556	(1,308.43)	(1,360.15)	0.0000	4.3300	(1,338.2246)	0.0000	0.4721	(1.5168)	0.0000	3	(1.0447)	01/06/2025
600662.SH	12/20/2024	SDB3261510770	(700.00)	0.7556	(508.83)	(528.95)	0.0000	4.3300	(1,338.2246)	0.0000	0.1836	(0.5899)	0.0000	3	(0.4063)	01/06/2025
600662.SH	12/20/2024	SDB3261510770	(6,900.00)	0.7556	(5,015.65)	(5,213.90)	0.0000	4.3300	(1,338.2246)	0.0000	1.8098	(5.8145)	0.0000	3	(4.0047)	01/06/2025
600662.SH	12/20/2024	SDB3261510770	(5,800.00)	0.7556	(4,216.05)	(4,382.70)	0.0000	4.3300	(1,338.2246)	0.0000	1.5213	(4.8875)	0.0000	3	(3.3662)	01/06/2025
600662.SH	12/20/2024	SDB3261510770	(4,400.00)	0.7556	(3,198.39)	(3,324.81)	0.0000	4.3300	(1,338.2246)	0.0000	1.1541	(3.7078)	0.0000	3	(2.5537)	01/06/2025
600662.SH	12/20/2024	SDB3261510770	(1,000.00)	0.7556	(726.91)	(755.64)	0.0000	4.3300	(1,338.2246)	0.0000	0.2623	(0.8427)	0.0000	3	(0.5804)	01/06/2025
600662.SH	12/19/2024	SDB3261510770	(800.00)	0.7726	(614.92)	(618.06)	0.0000	4.5800	(1,367.1581)	0.0000	0.0782	(0.2347)	0.0000	1	(0.1565)	01/06/2025
600662.SH	12/19/2024	SDB3261510770	(8,100.00)	0.7726	(6,277.01)	(6,257.83)	0.0000	4.5800	(1,367.1581)	0.0000	0.7986	(2.3765)	0.0000	1	(1.5779)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHANGHAI QIANGSHENG TAXI CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600662.SH	12/19/2024	SDB3261510770	(9,800.00)	0.7726	(7,629.40)	(7,571.21)	0.0000	4.5800	(1,367.1581)	0.0000	0.9706	(2.8753)	0.0000	1	(1.9047)	01/06/2025
600662.SH	12/19/2024	SDB3261510770	(1,700.00)	0.7726	(1,313.70)	(1,313.37)	0.0000	4.5800	(1,367.1581)	0.0000	0.1671	(0.4988)	0.0000	1	(0.3316)	01/06/2025
600662.SH	12/19/2024	SDB3261510770	(1,300.00)	0.7726	(944.98)	(1,004.34)	0.0000	4.5800	(1,367.1581)	0.0000	0.1202	(0.3814)	0.0000	1	(0.2612)	01/06/2025
600662.SH	12/19/2024	SDB3261510770	(100.00)	0.7726	(72.69)	(77.26)	0.0000	4.5800	(1,367.1581)	0.0000	0.0092	(0.0293)	0.0000	1	(0.0201)	01/06/2025
600662.SH	12/19/2024	SDB3261510770	(5,700.00)	0.7726	(4,143.36)	(4,403.66)	0.0000	4.5800	(1,367.1581)	0.0000	0.5271	(1.6724)	0.0000	1	(1.1452)	01/06/2025
600662.SH	12/19/2024	SDB3261510770	(7,600.00)	0.7726	(5,524.49)	(5,871.55)	0.0000	4.5800	(1,367.1581)	0.0000	0.7028	(2.2298)	0.0000	1	(1.5270)	01/06/2025
600662.SH	12/19/2024	SDB3261510770	(300.00)	0.7726	(218.07)	(231.77)	0.0000	4.5800	(1,367.1581)	0.0000	0.0277	(0.0880)	0.0000	1	(0.0603)	01/06/2025
600662.SH	12/19/2024	SDB3261510770	(400.00)	0.7726	(290.76)	(309.03)	0.0000	4.5800	(1,367.1581)	0.0000	0.0370	(0.1174)	0.0000	1	(0.0804)	01/06/2025
600662.SH	12/19/2024	SDB3261510770	(1,700.00)	0.7726	(1,235.74)	(1,313.37)	0.0000	4.5800	(1,367.1581)	0.0000	0.1572	(0.4988)	0.0000	1	(0.3416)	01/06/2025
600662.SH	12/19/2024	SDB3261510770	(2,300.00)	0.7726	(1,671.88)	(1,776.92)	0.0000	4.5800	(1,367.1581)	0.0000	0.2127	(0.6748)	0.0000	1	(0.4621)	01/06/2025
600662.SH	12/19/2024	SDB3261510770	(500.00)	0.7726	(363.45)	(386.29)	0.0000	4.5800	(1,367.1581)	0.0000	0.0462	(0.1467)	0.0000	1	(0.1005)	01/06/2025
600662.SH	12/19/2024	SDB3261510770	(400.00)	0.7726	(290.76)	(309.03)	0.0000	4.5800	(1,367.1581)	0.0000	0.0370	(0.1174)	0.0000	1	(0.0804)	01/06/2025
600662.SH	12/19/2024	SDB3261510770	(2,400.00)	0.7726	(1,744.57)	(1,854.17)	0.0000	4.5800	(1,367.1581)	0.0000	0.2219	(0.7042)	0.0000	1	(0.4822)	01/06/2025
600662.SH	12/19/2024	SDB3261510770	(1,300.00)	0.7726	(944.98)	(1,004.34)	0.0000	4.5800	(1,367.1581)	0.0000	0.1202	(0.3814)	0.0000	1	(0.2612)	01/06/2025
600662.SH	12/19/2024	SDB3261510770	(4,100.00)	0.7726	(2,980.31)	(3,167.55)	0.0000	4.5800	(1,367.1581)	0.0000	0.3792	(1.2029)	0.0000	1	(0.8238)	01/06/2025
600662.SH	12/19/2024	SDB3261510770	(5,500.00)	0.7726	(3,997.98)	(4,249.15)	0.0000	4.5800	(1,367.1581)	0.0000	0.5086	(1.6137)	0.0000	1	(1.1050)	01/06/2025
600662.SH	12/19/2024	SDB3261510770	(1,800.00)	0.7726	(1,308.43)	(1,390.63)	0.0000	4.5800	(1,367.1581)	0.0000	0.1665	(0.5281)	0.0000	1	(0.3617)	01/06/2025
600662.SH	12/19/2024	SDB3261510770	(700.00)	0.7726	(508.83)	(540.80)	0.0000	4.5800	(1,367.1581)	0.0000	0.0647	(0.2054)	0.0000	1	(0.1406)	01/06/2025
600662.SH	12/19/2024	SDB3261510770	(6,900.00)	0.7726	(5,015.65)	(5,330.75)	0.0000	4.5800	(1,367.1581)	0.0000	0.6381	(2.0244)	0.0000	1	(1.3863)	01/06/2025
600662.SH	12/19/2024	SDB3261510770	(5,800.00)	0.7726	(4,216.05)	(4,480.92)	0.0000	4.5800	(1,367.1581)	0.0000	0.5364	(1.7017)	0.0000	1	(1.1653)	01/06/2025
600662.SH	12/19/2024	SDB3261510770	(4,400.00)	0.7726	(3,198.39)	(3,399.32)	0.0000	4.5800	(1,367.1581)	0.0000	0.4069	(1.2909)	0.0000	1	(0.8840)	01/06/2025
600662.SH	12/19/2024	SDB3261510770	(1,000.00)	0.7726	(726.91)	(772.57)	0.0000	4.5800	(1,367.1581)	0.0000	0.0925	(0.2934)	0.0000	1	(0.2009)	01/06/2025
600662.SH	12/18/2024	SDB3261510770	(9,800.00)	0.7711	(7,629.40)	(7,556.41)	0.0000	4.5800	(1,399.9619)	0.0000	0.9706	(2.9385)	0.0000	1	(1.9679)	01/06/2025
600662.SH	12/18/2024	SDB3261510770	(1,700.00)	0.7711	(1,313.70)	(1,310.81)	0.0000	4.5800	(1,399.9619)	0.0000	0.1671	(0.5097)	0.0000	1	(0.3426)	01/06/2025
600662.SH	12/18/2024	SDB3261510770	(1,300.00)	0.7711	(944.98)	(1,002.38)	0.0000	4.5800	(1,399.9619)	0.0000	0.1202	(0.3898)	0.0000	1	(0.2696)	01/06/2025
600662.SH	12/18/2024	SDB3261510770	(100.00)	0.7711	(72.69)	(77.11)	0.0000	4.5800	(1,399.9619)	0.0000	0.0092	(0.0300)	0.0000	1	(0.0207)	01/06/2025
600662.SH	12/18/2024	SDB3261510770	(5,700.00)	0.7711	(4,143.36)	(4,395.05)	0.0000	4.5800	(1,399.9619)	0.0000	0.5271	(1.7091)	0.0000	1	(1.1820)	01/06/2025
600662.SH	12/18/2024	SDB3261510770	(7,600.00)	0.7711	(5,524.49)	(5,860.07)	0.0000	4.5800	(1,399.9619)	0.0000	0.7028	(2.2789)	0.0000	1	(1.5760)	01/06/2025
600662.SH	12/18/2024	SDB3261510770	(300.00)	0.7711	(218.07)	(231.32)	0.0000	4.5800	(1,399.9619)	0.0000	0.0277	(0.0900)	0.0000	1	(0.0622)	01/06/2025
600662.SH	12/18/2024	SDB3261510770	(400.00)	0.7711	(290.76)	(308.42)	0.0000	4.5800	(1,399.9619)	0.0000	0.0370	(0.1199)	0.0000	1	(0.0829)	01/06/2025
600662.SH	12/18/2024	SDB3261510770	(1,700.00)	0.7711	(1,235.74)	(1,310.81)	0.0000	4.5800	(1,399.9619)	0.0000	0.1572	(0.5097)	0.0000	1	(0.3525)	01/06/2025
600662.SH	12/18/2024	SDB3261510770	(2,300.00)	0.7711	(1,671.88)	(1,773.44)	0.0000	4.5800	(1,399.9619)	0.0000	0.2127	(0.6897)	0.0000	1	(0.4770)	01/06/2025
600662.SH	12/18/2024	SDB3261510770	(500.00)	0.7711	(363.45)	(385.53)	0.0000	4.5800	(1,399.9619)	0.0000	0.0462	(0.1499)	0.0000	1	(0.1037)	01/06/2025
600662.SH	12/18/2024	SDB3261510770	(400.00)	0.7711	(290.76)	(308.42)	0.0000	4.5800	(1,399.9619)	0.0000	0.0370	(0.1199)	0.0000	1	(0.0829)	01/06/2025
600662.SH	12/18/2024	SDB3261510770	(2,400.00)	0.7711	(1,744.57)	(1,850.55)	0.0000	4.5800	(1,399.9619)	0.0000	0.2219	(0.7196)	0.0000	1	(0.4977)	01/06/2025
600662.SH	12/18/2024	SDB3261510770	(1,300.00)	0.7711	(944.98)	(1,002.38)	0.0000	4.5800	(1,399.9619)	0.0000	0.1202	(0.3898)	0.0000	1	(0.2696)	01/06/2025
600662.SH	12/18/2024	SDB3261510770	(4,100.00)	0.7711	(2,980.31)	(3,161.35)	0.0000	4.5800	(1,399.9619)	0.0000	0.3792	(1.2294)	0.0000	1	(0.8502)	01/06/2025
600662.SH	12/18/2024	SDB3261510770	(5,500.00)	0.7711	(3,997.98)	(4,240.84)	0.0000	4.5800	(1,399.9619)	0.0000	0.5086	(1.6492)	0.0000	1	(1.1405)	01/06/2025
600662.SH	12/18/2024	SDB3261510770	(1,800.00)	0.7711	(1,308.43)	(1,387.91)	0.0000	4.5800	(1,399.9619)	0.0000	0.1665	(0.5397)	0.0000	1	(0.3733)	01/06/2025
600662.SH	12/18/2024	SDB3261510770	(700.00)	0.7711	(508.83)	(539.74)	0.0000	4.5800	(1,399.9619)	0.0000	0.0647	(0.2099)	0.0000	1	(0.1452)	01/06/2025
600662.SH	12/18/2024	SDB3261510770	(6,900.00)	0.7711	(5,015.65)	(5,320.33)	0.0000	4.5800	(1,399.9619)	0.0000	0.6381	(2.0690)	0.0000	1	(1.4309)	01/06/2025
600662.SH	12/18/2024	SDB3261510770	(5,800.00)	0.7711	(4,216.05)	(4,472.16)	0.0000	4.5800	(1,399.9619)	0.0000	0.5364	(1.7391)	0.0000	1	(1.2027)	01/06/2025
600662.SH	12/18/2024	SDB3261510770	(4,400.00)	0.7711	(3,198.39)	(3,392.67)	0.0000	4.5800	(1,399.9619)	0.0000	0.4069	(1.3193)	0.0000	1	(0.9124)	01/06/2025
600662.SH	12/18/2024	SDB3261510770	(1,000.00)	0.7711	(726.91)	(771.06)	0.0000	4.5800	(1,399.9619)	0.0000	0.0925	(0.2998)	0.0000	1	(0.2074)	01/06/2025
600662.SH	12/17/2024	SDB3261510770	(1,300.00)	0.7790	(944.98)	(1,012.64)	0.0000	4.5800	(1,458.3025)	0.0000	0.1202	(0.4102)	0.0000	1	(0.2900)	01/06/2025
600662.SH	12/17/2024	SDB3261510770	(100.00)	0.7790	(72.69)	(77.90)	0.0000	4.5800	(1,458.3025)	0.0000	0.0092	(0.0316)	0.0000	1	(0.0223)	01/06/2025
600662.SH	12/17/2024	SDB3261510770	(5,700.00)	0.7790	(4,143.36)	(4,440.04)	0.0000	4.5800	(1,458.3025)	0.0000	0.5271	(1.7986)	0.0000	1	(1.2715)	01/06/2025
600662.SH	12/17/2024	SDB3261510770	(7,600.00)	0.7790	(5,524.49)	(5,920.05)	0.0000	4.5800	(1,458.3025)	0.0000	0.7028	(2.3981)	0.0000	1	(1.6953)	01/06/2025
600662.SH	12/17/2024	SDB3261510770	(300.00)	0.7790	(218.07)	(233.69)	0.0000	4.5800	(1,458.3025)	0.0000	0.0277	(0.0947)	0.0000	1	(0.0669)	01/06/2025
600662.SH	12/17/2024	SDB3261510770	(400.00)	0.7790	(290.76)	(311.58)	0.0000	4.5800	(1,458.3025)	0.0000	0.0370	(0.1262)	0.0000	1	(0.0892)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHANGHAI QIANGSHENG TAXI CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600662.SH	12/17/2024	SDB3261510770	(1,700.00)	0.7790	(1,235.74)	(1,324.22)	0.0000	4.5800	(1,458.3025)	0.0000	0.1572	(0.5364)	0.0000	1	(0.3792)	01/06/2025
600662.SH	12/17/2024	SDB3261510770	(2,300.00)	0.7790	(1,671.88)	(1,791.59)	0.0000	4.5800	(1,458.3025)	0.0000	0.2127	(0.7257)	0.0000	1	(0.5130)	01/06/2025
600662.SH	12/17/2024	SDB3261510770	(500.00)	0.7790	(363.45)	(389.48)	0.0000	4.5800	(1,458.3025)	0.0000	0.0462	(0.1578)	0.0000	1	(0.1115)	01/06/2025
600662.SH	12/17/2024	SDB3261510770	(400.00)	0.7790	(290.76)	(311.58)	0.0000	4.5800	(1,458.3025)	0.0000	0.0370	(0.1262)	0.0000	1	(0.0892)	01/06/2025
600662.SH	12/17/2024	SDB3261510770	(2,400.00)	0.7790	(1,744.57)	(1,869.49)	0.0000	4.5800	(1,458.3025)	0.0000	0.2219	(0.7573)	0.0000	1	(0.5354)	01/06/2025
600662.SH	12/17/2024	SDB3261510770	(1,300.00)	0.7790	(944.98)	(1,012.64)	0.0000	4.5800	(1,458.3025)	0.0000	0.1202	(0.4102)	0.0000	1	(0.2900)	01/06/2025
600662.SH	12/17/2024	SDB3261510770	(4,100.00)	0.7790	(2,980.31)	(3,193.71)	0.0000	4.5800	(1,458.3025)	0.0000	0.3792	(1.2937)	0.0000	1	(0.9146)	01/06/2025
600662.SH	12/17/2024	SDB3261510770	(5,500.00)	0.7790	(3,997.98)	(4,284.25)	0.0000	4.5800	(1,458.3025)	0.0000	0.5086	(1.7355)	0.0000	1	(1.2268)	01/06/2025
600662.SH	12/17/2024	SDB3261510770	(1,800.00)	0.7790	(1,308.43)	(1,402.12)	0.0000	4.5800	(1,458.3025)	0.0000	0.1665	(0.5680)	0.0000	1	(0.4015)	01/06/2025
600662.SH	12/17/2024	SDB3261510770	(700.00)	0.7790	(508.83)	(545.27)	0.0000	4.5800	(1,458.3025)	0.0000	0.0647	(0.2209)	0.0000	1	(0.1561)	01/06/2025
600662.SH	12/17/2024	SDB3261510770	(6,900.00)	0.7790	(5,015.65)	(5,374.78)	0.0000	4.5800	(1,458.3025)	0.0000	0.6381	(2.1772)	0.0000	1	(1.5391)	01/06/2025
600662.SH	12/17/2024	SDB3261510770	(5,800.00)	0.7790	(4,216.05)	(4,517.93)	0.0000	4.5800	(1,458.3025)	0.0000	0.5364	(1.8301)	0.0000	1	(1.2938)	01/06/2025
600662.SH	12/17/2024	SDB3261510770	(4,400.00)	0.7790	(3,198.39)	(3,427.40)	0.0000	4.5800	(1,458.3025)	0.0000	0.4069	(1.3884)	0.0000	1	(0.9815)	01/06/2025
600662.SH	12/17/2024	SDB3261510770	(1,000.00)	0.7790	(726.91)	(778.95)	0.0000	4.5800	(1,458.3025)	0.0000	0.0925	(0.3155)	0.0000	1	(0.2231)	01/06/2025
600662.SH	12/16/2024	SDB3261510770	(1,300.00)	0.7607	(944.98)	(988.89)	0.0000	4.5800	(1,458.3025)	0.0000	0.1202	(0.4006)	0.0000	1	(0.2804)	01/06/2025
600662.SH	12/16/2024	SDB3261510770	(100.00)	0.7607	(72.69)	(76.07)	0.0000	4.5800	(1,458.3025)	0.0000	0.0092	(0.0308)	0.0000	1	(0.0216)	01/06/2025
600662.SH	12/16/2024	SDB3261510770	(5,700.00)	0.7607	(4,143.36)	(4,335.89)	0.0000	4.5800	(1,458.3025)	0.0000	0.5271	(1.7564)	0.0000	1	(1.2293)	01/06/2025
600662.SH	12/16/2024	SDB3261510770	(7,600.00)	0.7607	(5,524.49)	(5,781.18)	0.0000	4.5800	(1,458.3025)	0.0000	0.7028	(2.3419)	0.0000	1	(1.6390)	01/06/2025
600662.SH	12/16/2024	SDB3261510770	(300.00)	0.7607	(218.07)	(228.20)	0.0000	4.5800	(1,458.3025)	0.0000	0.0277	(0.0924)	0.0000	1	(0.0647)	01/06/2025
600662.SH	12/16/2024	SDB3261510770	(400.00)	0.7607	(290.76)	(304.27)	0.0000	4.5800	(1,458.3025)	0.0000	0.0370	(0.1233)	0.0000	1	(0.0863)	01/06/2025
600662.SH	12/16/2024	SDB3261510770	(1,700.00)	0.7607	(1,235.74)	(1,293.16)	0.0000	4.5800	(1,458.3025)	0.0000	0.1572	(0.5238)	0.0000	1	(0.3666)	01/06/2025
600662.SH	12/16/2024	SDB3261510770	(2,300.00)	0.7607	(1,671.88)	(1,749.57)	0.0000	4.5800	(1,458.3025)	0.0000	0.2127	(0.7087)	0.0000	1	(0.4960)	01/06/2025
600662.SH	12/16/2024	SDB3261510770	(500.00)	0.7607	(363.45)	(380.34)	0.0000	4.5800	(1,458.3025)	0.0000	0.0462	(0.1541)	0.0000	1	(0.1078)	01/06/2025
600662.SH	12/16/2024	SDB3261510770	(400.00)	0.7607	(290.76)	(304.27)	0.0000	4.5800	(1,458.3025)	0.0000	0.0370	(0.1233)	0.0000	1	(0.0863)	01/06/2025
600662.SH	12/16/2024	SDB3261510770	(2,400.00)	0.7607	(1,744.57)	(1,825.64)	0.0000	4.5800	(1,458.3025)	0.0000	0.2219	(0.7395)	0.0000	1	(0.5176)	01/06/2025
600662.SH	12/16/2024	SDB3261510770	(1,300.00)	0.7607	(944.98)	(988.89)	0.0000	4.5800	(1,458.3025)	0.0000	0.1202	(0.4006)	0.0000	1	(0.2804)	01/06/2025
600662.SH	12/16/2024	SDB3261510770	(4,100.00)	0.7607	(2,980.31)	(3,118.80)	0.0000	4.5800	(1,458.3025)	0.0000	0.3792	(1.2634)	0.0000	1	(0.8842)	01/06/2025
600662.SH	12/16/2024	SDB3261510770	(5,500.00)	0.7607	(3,997.98)	(4,183.75)	0.0000	4.5800	(1,458.3025)	0.0000	0.5086	(1.6948)	0.0000	1	(1.1861)	01/06/2025
600662.SH	12/16/2024	SDB3261510770	(1,800.00)	0.7607	(1,308.43)	(1,369.23)	0.0000	4.5800	(1,458.3025)	0.0000	0.1665	(0.5547)	0.0000	1	(0.3882)	01/06/2025
600662.SH	12/16/2024	SDB3261510770	(700.00)	0.7607	(508.83)	(532.48)	0.0000	4.5800	(1,458.3025)	0.0000	0.0647	(0.2157)	0.0000	1	(0.1510)	01/06/2025
600662.SH	12/16/2024	SDB3261510770	(6,900.00)	0.7607	(5,015.65)	(5,248.71)	0.0000	4.5800	(1,458.3025)	0.0000	0.6381	(2.1262)	0.0000	1	(1.4881)	01/06/2025
600662.SH	12/16/2024	SDB3261510770	(5,800.00)	0.7607	(4,216.05)	(4,411.96)	0.0000	4.5800	(1,458.3025)	0.0000	0.5364	(1.7872)	0.0000	1	(1.2508)	01/06/2025
600662.SH	12/16/2024	SDB3261510770	(4,400.00)	0.7607	(3,198.39)	(3,347.00)	0.0000	4.5800	(1,458.3025)	0.0000	0.4069	(1.3558)	0.0000	1	(0.9489)	01/06/2025
600662.SH	12/16/2024	SDB3261510770	(1,000.00)	0.7607	(726.91)	(760.68)	0.0000	4.5800	(1,458.3025)	0.0000	0.0925	(0.3081)	0.0000	1	(0.2157)	01/06/2025
600662.SH	12/13/2024	SDB3261510770	(1,300.00)	0.7399	(944.98)	(961.93)	0.0000	4.5800	(1,458.3025)	0.0000	0.3607	(1.1690)	0.0000	3	(0.8083)	01/06/2025
600662.SH	12/13/2024	SDB3261510770	(100.00)	0.7399	(72.69)	(73.99)	0.0000	4.5800	(1,458.3025)	0.0000	0.0277	(0.0899)	0.0000	3	(0.0622)	01/06/2025
600662.SH	12/13/2024	SDB3261510770	(5,700.00)	0.7399	(4,143.36)	(4,217.70)	0.0000	4.5800	(1,458.3025)	0.0000	1.5814	(5.1256)	0.0000	3	(3.5442)	01/06/2025
600662.SH	12/13/2024	SDB3261510770	(7,600.00)	0.7399	(5,524.49)	(5,623.60)	0.0000	4.5800	(1,458.3025)	0.0000	2.1085	(6.8341)	0.0000	3	(4.7256)	01/06/2025
600662.SH	12/13/2024	SDB3261510770	(300.00)	0.7399	(218.07)	(221.98)	0.0000	4.5800	(1,458.3025)	0.0000	0.0382	(0.2698)	0.0000	3	(0.1865)	01/06/2025
600662.SH	12/13/2024	SDB3261510770	(400.00)	0.7399	(290.76)	(295.98)	0.0000	4.5800	(1,458.3025)	0.0000	0.1110	(0.3597)	0.0000	3	(0.2487)	01/06/2025
600662.SH	12/13/2024	SDB3261510770	(1,700.00)	0.7399	(1,235.74)	(1,257.91)	0.0000	4.5800	(1,458.3025)	0.0000	0.4716	(1.5287)	0.0000	3	(1.0570)	01/06/2025
600662.SH	12/13/2024	SDB3261510770	(2,300.00)	0.7399	(1,671.88)	(1,701.88)	0.0000	4.5800	(1,458.3025)	0.0000	0.6381	(2.0682)	0.0000	3	(1.4301)	01/06/2025
600662.SH	12/13/2024	SDB3261510770	(500.00)	0.7399	(363.45)	(369.97)	0.0000	4.5800	(1,458.3025)	0.0000	0.1387	(0.4496)	0.0000	3	(0.3109)	01/06/2025
600662.SH	12/13/2024	SDB3261510770	(400.00)	0.7399	(290.76)	(295.98)	0.0000	4.5800	(1,458.3025)	0.0000	0.1110	(0.3597)	0.0000	3	(0.2487)	01/06/2025
600662.SH	12/13/2024	SDB3261510770	(2,400.00)	0.7399	(1,744.57)	(1,775.88)	0.0000	4.5800	(1,458.3025)	0.0000	0.6658	(2.1581)	0.0000	3	(1.4923)	01/06/2025
600662.SH	12/13/2024	SDB3261510770	(1,300.00)	0.7399	(944.98)	(961.93)	0.0000	4.5800	(1,458.3025)	0.0000	0.3607	(1.1690)	0.0000	3	(0.8083)	01/06/2025
600662.SH	12/13/2024	SDB3261510770	(4,100.00)	0.7399	(2,980.31)	(3,033.79)	0.0000	4.5800	(1,458.3025)	0.0000	1.1375	(3.6868)	0.0000	3	(2.5493)	01/06/2025
600662.SH	12/13/2024	SDB3261510770	(5,500.00)	0.7399	(3,997.98)	(4,069.71)	0.0000	4.5800	(1,458.3025)	0.0000	1.5259	(4.9457)	0.0000	3	(3.4198)	01/06/2025
600662.SH	12/13/2024	SDB3261510770	(1,800.00)	0.7399	(1,308.43)	(1,331.91)	0.0000	4.5800	(1,458.3025)	0.0000	0.4994	(1.6186)	0.0000	3	(1.1192)	01/06/2025
600662.SH	12/13/2024	SDB3261510770	(700.00)	0.7399	(508.83)	(517.96)	0.0000	4.5800	(1,458.3025)	0.0000	0.1942	(0.6295)	0.0000	3	(0.4353)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHANGHAI QIANGSHENG TAXI CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600662.SH	12/13/2024	SDB3261510770	(6,900.00)	0.7399	(5,015.65)	(5,105.64)	0.0000	4.5800	(1,458.3025)	0.0000	1.9143	(6.2046)	0.0000	3	(4.2903)	01/06/2025
600662.SH	12/13/2024	SDB3261510770	(5,800.00)	0.7399	(4,216.05)	(4,291.70)	0.0000	4.5800	(1,458.3025)	0.0000	1.6091	(5.2155)	0.0000	3	(3.6064)	01/06/2025
600662.SH	12/13/2024	SDB3261510770	(4,400.00)	0.7399	(3,198.39)	(3,255.77)	0.0000	4.5800	(1,458.3025)	0.0000	1.2207	(3.9566)	0.0000	3	(2.7359)	01/06/2025
600662.SH	12/13/2024	SDB3261510770	(1,000.00)	0.7399	(726.91)	(739.95)	0.0000	4.5800	(1,458.3025)	0.0000	0.2774	(0.8992)	0.0000	3	(0.6218)	01/06/2025
600662.SH	12/12/2024	SDB3261510770	(1,300.00)	0.7241	(944.98)	(941.34)	0.0000	4.5800	(1,458.3025)	0.0000	0.1202	(0.3813)	0.0000	1	(0.2611)	01/06/2025
600662.SH	12/12/2024	SDB3261510770	(100.00)	0.7241	(72.69)	(72.41)	0.0000	4.5800	(1,458.3025)	0.0000	0.0092	(0.0293)	0.0000	1	(0.0201)	01/06/2025
600662.SH	12/12/2024	SDB3261510770	(5,700.00)	0.7241	(4,143.36)	(4,127.43)	0.0000	4.5800	(1,458.3025)	0.0000	0.5271	(1.6720)	0.0000	1	(1.1448)	01/06/2025
600662.SH	12/12/2024	SDB3261510770	(7,600.00)	0.7241	(5,524.49)	(5,503.24)	0.0000	4.5800	(1,458.3025)	0.0000	0.7028	(2.2293)	0.0000	1	(1.5264)	01/06/2025
600662.SH	12/12/2024	SDB3261510770	(300.00)	0.7241	(218.07)	(217.23)	0.0000	4.5800	(1,458.3025)	0.0000	0.0277	(0.0880)	0.0000	1	(0.0603)	01/06/2025
600662.SH	12/12/2024	SDB3261510770	(400.00)	0.7241	(290.76)	(289.64)	0.0000	4.5800	(1,458.3025)	0.0000	0.0370	(0.1173)	0.0000	1	(0.0803)	01/06/2025
600662.SH	12/12/2024	SDB3261510770	(1,700.00)	0.7241	(1,235.74)	(1,230.99)	0.0000	4.5800	(1,458.3025)	0.0000	0.1572	(0.4987)	0.0000	1	(0.3414)	01/06/2025
600662.SH	12/12/2024	SDB3261510770	(2,300.00)	0.7241	(1,671.88)	(1,665.46)	0.0000	4.5800	(1,458.3025)	0.0000	0.2127	(0.6746)	0.0000	1	(0.4619)	01/06/2025
600662.SH	12/12/2024	SDB3261510770	(500.00)	0.7241	(363.45)	(362.06)	0.0000	4.5800	(1,458.3025)	0.0000	0.0462	(0.1467)	0.0000	1	(0.1004)	01/06/2025
600662.SH	12/12/2024	SDB3261510770	(400.00)	0.7241	(290.76)	(289.64)	0.0000	4.5800	(1,458.3025)	0.0000	0.0370	(0.1173)	0.0000	1	(0.0803)	01/06/2025
600662.SH	12/12/2024	SDB3261510770	(2,400.00)	0.7241	(1,744.57)	(1,737.87)	0.0000	4.5800	(1,458.3025)	0.0000	0.2219	(0.7040)	0.0000	1	(0.4820)	01/06/2025
600662.SH	12/12/2024	SDB3261510770	(1,300.00)	0.7241	(944.98)	(941.34)	0.0000	4.5800	(1,458.3025)	0.0000	0.1202	(0.3813)	0.0000	1	(0.2611)	01/06/2025
600662.SH	12/12/2024	SDB3261510770	(4,100.00)	0.7241	(2,980.31)	(2,968.86)	0.0000	4.5800	(1,458.3025)	0.0000	0.3792	(1.2026)	0.0000	1	(0.8235)	01/06/2025
600662.SH	12/12/2024	SDB3261510770	(5,500.00)	0.7241	(3,997.98)	(3,982.61)	0.0000	4.5800	(1,458.3025)	0.0000	0.5086	(1.6133)	0.0000	1	(1.1047)	01/06/2025
600662.SH	12/12/2024	SDB3261510770	(1,800.00)	0.7241	(1,308.43)	(1,303.40)	0.0000	4.5800	(1,458.3025)	0.0000	0.1665	(0.5280)	0.0000	1	(0.3615)	01/06/2025
600662.SH	12/12/2024	SDB3261510770	(700.00)	0.7241	(508.83)	(506.88)	0.0000	4.5800	(1,458.3025)	0.0000	0.0647	(0.2053)	0.0000	1	(0.1406)	01/06/2025
600662.SH	12/12/2024	SDB3261510770	(6,900.00)	0.7241	(5,015.65)	(4,996.37)	0.0000	4.5800	(1,458.3025)	0.0000	0.6381	(2.0239)	0.0000	1	(1.3858)	01/06/2025
600662.SH	12/12/2024	SDB3261510770	(5,800.00)	0.7241	(4,216.05)	(4,199.84)	0.0000	4.5800	(1,458.3025)	0.0000	0.5364	(1.7013)	0.0000	1	(1.1649)	01/06/2025
600662.SH	12/12/2024	SDB3261510770	(4,400.00)	0.7241	(3,198.39)	(3,186.09)	0.0000	4.5800	(1,458.3025)	0.0000	0.4069	(1.2906)	0.0000	1	(0.8837)	01/06/2025
600662.SH	12/12/2024	SDB3261510770	(1,000.00)	0.7241	(726.91)	(724.11)	0.0000	4.5800	(1,458.3025)	0.0000	0.0925	(0.2933)	0.0000	1	(0.2008)	01/06/2025
600662.SH	12/11/2024	SDB3261510770	(1,300.00)	0.7380	(944.98)	(959.34)	0.0000	4.5800	(1,458.3025)	0.0000	0.1202	(0.3886)	0.0000	1	(0.2684)	01/06/2025
600662.SH	12/11/2024	SDB3261510770	(100.00)	0.7380	(72.69)	(73.80)	0.0000	4.5800	(1,458.3025)	0.0000	0.0092	(0.0299)	0.0000	1	(0.0206)	01/06/2025
600662.SH	12/11/2024	SDB3261510770	(5,700.00)	0.7380	(4,143.36)	(4,206.35)	0.0000	4.5800	(1,458.3025)	0.0000	0.5271	(1.7039)	0.0000	1	(1.1768)	01/06/2025
600662.SH	12/11/2024	SDB3261510770	(7,600.00)	0.7380	(5,524.49)	(5,608.47)	0.0000	4.5800	(1,458.3025)	0.0000	0.7028	(2.2719)	0.0000	1	(1.5691)	01/06/2025
600662.SH	12/11/2024	SDB3261510770	(300.00)	0.7380	(218.07)	(221.39)	0.0000	4.5800	(1,458.3025)	0.0000	0.0277	(0.0897)	0.0000	1	(0.0619)	01/06/2025
600662.SH	12/11/2024	SDB3261510770	(400.00)	0.7380	(290.76)	(295.18)	0.0000	4.5800	(1,458.3025)	0.0000	0.0370	(0.1196)	0.0000	1	(0.0826)	01/06/2025
600662.SH	12/11/2024	SDB3261510770	(1,700.00)	0.7380	(1,235.74)	(1,254.53)	0.0000	4.5800	(1,458.3025)	0.0000	0.1572	(0.5082)	0.0000	1	(0.3510)	01/06/2025
600662.SH	12/11/2024	SDB3261510770	(2,300.00)	0.7380	(1,671.88)	(1,697.30)	0.0000	4.5800	(1,458.3025)	0.0000	0.2127	(0.6875)	0.0000	1	(0.4748)	01/06/2025
600662.SH	12/11/2024	SDB3261510770	(500.00)	0.7380	(363.45)	(368.98)	0.0000	4.5800	(1,458.3025)	0.0000	0.0462	(0.1495)	0.0000	1	(0.1032)	01/06/2025
600662.SH	12/11/2024	SDB3261510770	(400.00)	0.7380	(290.76)	(295.18)	0.0000	4.5800	(1,458.3025)	0.0000	0.0370	(0.1196)	0.0000	1	(0.0826)	01/06/2025
600662.SH	12/11/2024	SDB3261510770	(2,400.00)	0.7380	(1,744.57)	(1,771.10)	0.0000	4.5800	(1,458.3025)	0.0000	0.2219	(0.7174)	0.0000	1	(0.4955)	01/06/2025
600662.SH	12/11/2024	SDB3261510770	(1,300.00)	0.7380	(944.98)	(959.34)	0.0000	4.5800	(1,458.3025)	0.0000	0.1202	(0.3886)	0.0000	1	(0.2684)	01/06/2025
600662.SH	12/11/2024	SDB3261510770	(4,100.00)	0.7380	(2,980.31)	(3,025.62)	0.0000	4.5800	(1,458.3025)	0.0000	0.3792	(1.2256)	0.0000	1	(0.8465)	01/06/2025
600662.SH	12/11/2024	SDB3261510770	(5,500.00)	0.7380	(3,997.98)	(4,058.76)	0.0000	4.5800	(1,458.3025)	0.0000	0.5086	(1.6441)	0.0000	1	(1.1355)	01/06/2025
600662.SH	12/11/2024	SDB3261510770	(1,800.00)	0.7380	(1,308.43)	(1,328.32)	0.0000	4.5800	(1,458.3025)	0.0000	0.1665	(0.5381)	0.0000	1	(0.3716)	01/06/2025
600662.SH	12/11/2024	SDB3261510770	(700.00)	0.7380	(508.83)	(516.57)	0.0000	4.5800	(1,458.3025)	0.0000	0.0647	(0.2093)	0.0000	1	(0.1445)	01/06/2025
600662.SH	12/11/2024	SDB3261510770	(6,900.00)	0.7380	(5,015.65)	(5,091.90)	0.0000	4.5800	(1,458.3025)	0.0000	0.6381	(2.0626)	0.0000	1	(1.4245)	01/06/2025
600662.SH	12/11/2024	SDB3261510770	(5,800.00)	0.7380	(4,216.05)	(4,280.15)	0.0000	4.5800	(1,458.3025)	0.0000	0.5364	(1.7338)	0.0000	1	(1.1974)	01/06/2025
600662.SH	12/11/2024	SDB3261510770	(4,400.00)	0.7380	(3,198.39)	(3,247.01)	0.0000	4.5800	(1,458.3025)	0.0000	0.4069	(1.3153)	0.0000	1	(0.9084)	01/06/2025
600662.SH	12/11/2024	SDB3261510770	(1,000.00)	0.7380	(726.91)	(737.96)	0.0000	4.5800	(1,458.3025)	0.0000	0.0925	(0.2989)	0.0000	1	(0.2065)	01/06/2025
600662.SH	12/10/2024	SDB3261510770	(1,300.00)	0.7271	(944.98)	(945.21)	0.0000	4.5800	(1,458.3025)	0.0000	0.1202	(0.3829)	0.0000	1	(0.2627)	01/06/2025
600662.SH	12/10/2024	SDB3261510770	(100.00)	0.7271	(72.69)	(72.71)	0.0000	4.5800	(1,458.3025)	0.0000	0.0092	(0.0295)	0.0000	1	(0.0202)	01/06/2025
600662.SH	12/10/2024	SDB3261510770	(5,700.00)	0.7271	(4,143.36)	(4,144.40)	0.0000	4.5800	(1,458.3025)	0.0000	0.5271	(1.6788)	0.0000	1	(1.1517)	01/06/2025
600662.SH	12/10/2024	SDB3261510770	(7,600.00)	0.7271	(5,524.49)	(5,525.87)	0.0000	4.5800	(1,458.3025)	0.0000	0.7028	(2.2384)	0.0000	1	(1.5356)	01/06/2025
600662.SH	12/10/2024	SDB3261510770	(300.00)	0.7271	(218.07)	(218.13)	0.0000	4.5800	(1,458.3025)	0.0000	0.0277	(0.0884)	0.0000	1	(0.0606)	01/06/2025
600662.SH	12/10/2024	SDB3261510770	(400.00)	0.7271	(290.76)	(290.84)	0.0000	4.5800	(1,458.3025)	0.0000	0.0370	(0.1178)	0.0000	1	(0.0808)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHANGHAI QIANGSHENG TAXI CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600662.SH	12/10/2024	SDB3261510770	(1,700.00)	0.7271	(1,235.74)	(1,236.05)	0.0000	4.5800	(1,458.3025)	0.0000	0.1572	(0.5007)	0.0000	1	(0.3435)	01/06/2025
600662.SH	12/10/2024	SDB3261510770	(2,300.00)	0.7271	(1,671.88)	(1,672.30)	0.0000	4.5800	(1,458.3025)	0.0000	0.2127	(0.6774)	0.0000	1	(0.4647)	01/06/2025
600662.SH	12/10/2024	SDB3261510770	(500.00)	0.7271	(363.45)	(363.54)	0.0000	4.5800	(1,458.3025)	0.0000	0.0462	(0.1473)	0.0000	1	(0.1010)	01/06/2025
600662.SH	12/10/2024	SDB3261510770	(400.00)	0.7271	(290.76)	(290.84)	0.0000	4.5800	(1,458.3025)	0.0000	0.0370	(0.1178)	0.0000	1	(0.0808)	01/06/2025
600662.SH	12/10/2024	SDB3261510770	(2,400.00)	0.7271	(1,744.57)	(1,745.01)	0.0000	4.5800	(1,458.3025)	0.0000	0.2219	(0.7069)	0.0000	1	(0.4849)	01/06/2025
600662.SH	12/10/2024	SDB3261510770	(1,300.00)	0.7271	(944.98)	(945.21)	0.0000	4.5800	(1,458.3025)	0.0000	0.1202	(0.3829)	0.0000	1	(0.2627)	01/06/2025
600662.SH	12/10/2024	SDB3261510770	(4,100.00)	0.7271	(2,980.31)	(2,981.06)	0.0000	4.5800	(1,458.3025)	0.0000	0.3792	(1.2076)	0.0000	1	(0.8284)	01/06/2025
600662.SH	12/10/2024	SDB3261510770	(5,500.00)	0.7271	(3,997.98)	(3,998.98)	0.0000	4.5800	(1,458.3025)	0.0000	0.5086	(1.6199)	0.0000	1	(1.1113)	01/06/2025
600662.SH	12/10/2024	SDB3261510770	(1,800.00)	0.7271	(1,308.43)	(1,308.76)	0.0000	4.5800	(1,458.3025)	0.0000	0.1665	(0.5302)	0.0000	1	(0.3637)	01/06/2025
600662.SH	12/10/2024	SDB3261510770	(700.00)	0.7271	(508.83)	(508.96)	0.0000	4.5800	(1,458.3025)	0.0000	0.0647	(0.2062)	0.0000	1	(0.1414)	01/06/2025
600662.SH	12/10/2024	SDB3261510770	(6,900.00)	0.7271	(5,015.65)	(5,016.91)	0.0000	4.5800	(1,458.3025)	0.0000	0.6381	(2.0323)	0.0000	1	(1.3942)	01/06/2025
600662.SH	12/10/2024	SDB3261510770	(5,800.00)	0.7271	(4,216.05)	(4,217.11)	0.0000	4.5800	(1,458.3025)	0.0000	0.5364	(1.7083)	0.0000	1	(1.1719)	01/06/2025
600662.SH	12/10/2024	SDB3261510770	(4,400.00)	0.7271	(3,198.39)	(3,199.19)	0.0000	4.5800	(1,458.3025)	0.0000	0.4069	(1.2959)	0.0000	1	(0.8890)	01/06/2025
600662.SH	12/10/2024	SDB3261510770	(1,000.00)	0.7271	(726.91)	(727.09)	0.0000	4.5800	(1,458.3025)	0.0000	0.0925	(0.2945)	0.0000	1	(0.2021)	01/06/2025
600662.SH	12/09/2024	SDB3261510770	(1,300.00)	0.7262	(944.98)	(944.00)	0.0000	4.5800	(1,458.3025)	0.0000	0.1202	(0.3824)	0.0000	1	(0.2622)	01/06/2025
600662.SH	12/09/2024	SDB3261510770	(100.00)	0.7262	(72.69)	(72.61)	0.0000	4.5800	(1,458.3025)	0.0000	0.0092	(0.0294)	0.0000	1	(0.0202)	01/06/2025
600662.SH	12/09/2024	SDB3261510770	(5,700.00)	0.7262	(4,143.36)	(4,139.05)	0.0000	4.5800	(1,458.3025)	0.0000	0.5271	(1.6767)	0.0000	1	(1.1495)	01/06/2025
600662.SH	12/09/2024	SDB3261510770	(7,600.00)	0.7262	(5,524.49)	(5,518.74)	0.0000	4.5800	(1,458.3025)	0.0000	0.7028	(2.2356)	0.0000	1	(1.5327)	01/06/2025
600662.SH	12/09/2024	SDB3261510770	(300.00)	0.7262	(218.07)	(217.84)	0.0000	4.5800	(1,458.3025)	0.0000	0.0277	(0.0882)	0.0000	1	(0.0605)	01/06/2025
600662.SH	12/09/2024	SDB3261510770	(400.00)	0.7262	(290.76)	(290.46)	0.0000	4.5800	(1,458.3025)	0.0000	0.0370	(0.1177)	0.0000	1	(0.0807)	01/06/2025
600662.SH	12/09/2024	SDB3261510770	(1,700.00)	0.7262	(1,235.74)	(1,234.45)	0.0000	4.5800	(1,458.3025)	0.0000	0.1572	(0.5001)	0.0000	1	(0.3428)	01/06/2025
600662.SH	12/09/2024	SDB3261510770	(2,300.00)	0.7262	(1,671.88)	(1,670.14)	0.0000	4.5800	(1,458.3025)	0.0000	0.2127	(0.6765)	0.0000	1	(0.4638)	01/06/2025
600662.SH	12/09/2024	SDB3261510770	(500.00)	0.7262	(363.45)	(363.07)	0.0000	4.5800	(1,458.3025)	0.0000	0.0462	(0.1471)	0.0000	1	(0.1008)	01/06/2025
600662.SH	12/09/2024	SDB3261510770	(400.00)	0.7262	(290.76)	(290.46)	0.0000	4.5800	(1,458.3025)	0.0000	0.0370	(0.1177)	0.0000	1	(0.0807)	01/06/2025
600662.SH	12/09/2024	SDB3261510770	(2,400.00)	0.7262	(1,744.57)	(1,742.76)	0.0000	4.5800	(1,458.3025)	0.0000	0.2219	(0.7060)	0.0000	1	(0.4840)	01/06/2025
600662.SH	12/09/2024	SDB3261510770	(1,300.00)	0.7262	(944.98)	(944.00)	0.0000	4.5800	(1,458.3025)	0.0000	0.1202	(0.3824)	0.0000	1	(0.2622)	01/06/2025
600662.SH	12/09/2024	SDB3261510770	(4,100.00)	0.7262	(2,980.31)	(2,977.22)	0.0000	4.5800	(1,458.3025)	0.0000	0.3792	(1.2060)	0.0000	1	(0.8269)	01/06/2025
600662.SH	12/09/2024	SDB3261510770	(5,500.00)	0.7262	(3,997.98)	(3,993.82)	0.0000	4.5800	(1,458.3025)	0.0000	0.5086	(1.6178)	0.0000	1	(1.1092)	01/06/2025
600662.SH	12/09/2024	SDB3261510770	(1,800.00)	0.7262	(1,308.43)	(1,307.07)	0.0000	4.5800	(1,458.3025)	0.0000	0.1665	(0.5295)	0.0000	1	(0.3630)	01/06/2025
600662.SH	12/09/2024	SDB3261510770	(700.00)	0.7262	(508.83)	(508.31)	0.0000	4.5800	(1,458.3025)	0.0000	0.0647	(0.2059)	0.0000	1	(0.1412)	01/06/2025
600662.SH	12/09/2024	SDB3261510770	(6,900.00)	0.7262	(5,015.65)	(5,010.43)	0.0000	4.5800	(1,458.3025)	0.0000	0.6381	(2.0296)	0.0000	1	(1.3915)	01/06/2025
600662.SH	12/09/2024	SDB3261510770	(5,800.00)	0.7262	(4,216.05)	(4,211.67)	0.0000	4.5800	(1,458.3025)	0.0000	0.5364	(1.7061)	0.0000	1	(1.1697)	01/06/2025
600662.SH	12/09/2024	SDB3261510770	(4,400.00)	0.7262	(3,198.39)	(3,195.06)	0.0000	4.5800	(1,458.3025)	0.0000	0.4069	(1.2943)	0.0000	1	(0.8874)	01/06/2025
600662.SH	12/09/2024	SDB3261510770	(1,000.00)	0.7262	(726.91)	(726.15)	0.0000	4.5800	(1,458.3025)	0.0000	0.0925	(0.2942)	0.0000	1	(0.2017)	01/06/2025
600662.SH	12/06/2024	SDB3261510770	(1,300.00)	0.7357	(944.98)	(956.37)	0.0000	4.5800	(1,458.3025)	0.0000	0.3607	(1.1622)	0.0000	3	(0.8016)	01/06/2025
600662.SH	12/06/2024	SDB3261510770	(100.00)	0.7357	(72.69)	(73.57)	0.0000	4.5800	(1,458.3025)	0.0000	0.0277	(0.0894)	0.0000	3	(0.0617)	01/06/2025
600662.SH	12/06/2024	SDB3261510770	(5,700.00)	0.7357	(4,143.36)	(4,193.30)	0.0000	4.5800	(1,458.3025)	0.0000	1.5814	(5.0959)	0.0000	3	(3.5145)	01/06/2025
600662.SH	12/06/2024	SDB3261510770	(7,600.00)	0.7357	(5,524.49)	(5,591.07)	0.0000	4.5800	(1,458.3025)	0.0000	2.1085	(6.7946)	0.0000	3	(4.6860)	01/06/2025
600662.SH	12/06/2024	SDB3261510770	(300.00)	0.7357	(218.07)	(220.70)	0.0000	4.5800	(1,458.3025)	0.0000	0.0832	(0.2682)	0.0000	3	(0.1850)	01/06/2025
600662.SH	12/06/2024	SDB3261510770	(400.00)	0.7357	(290.76)	(294.27)	0.0000	4.5800	(1,458.3025)	0.0000	0.1110	(0.3576)	0.0000	3	(0.2466)	01/06/2025
600662.SH	12/06/2024	SDB3261510770	(1,700.00)	0.7357	(1,235.74)	(1,250.63)	0.0000	4.5800	(1,458.3025)	0.0000	0.4716	(1.5198)	0.0000	3	(1.0482)	01/06/2025
600662.SH	12/06/2024	SDB3261510770	(2,300.00)	0.7357	(1,671.88)	(1,692.03)	0.0000	4.5800	(1,458.3025)	0.0000	0.6381	(2.0562)	0.0000	3	(1.4181)	01/06/2025
600662.SH	12/06/2024	SDB3261510770	(500.00)	0.7357	(363.45)	(367.83)	0.0000	4.5800	(1,458.3025)	0.0000	0.1387	(0.4470)	0.0000	3	(0.3083)	01/06/2025
600662.SH	12/06/2024	SDB3261510770	(400.00)	0.7357	(290.76)	(294.27)	0.0000	4.5800	(1,458.3025)	0.0000	0.1110	(0.3576)	0.0000	3	(0.2466)	01/06/2025
600662.SH	12/06/2024	SDB3261510770	(2,400.00)	0.7357	(1,744.57)	(1,765.60)	0.0000	4.5800	(1,458.3025)	0.0000	0.6658	(2.1457)	0.0000	3	(1.4798)	01/06/2025
600662.SH	12/06/2024	SDB3261510770	(1,300.00)	0.7357	(944.98)	(956.37)	0.0000	4.5800	(1,458.3025)	0.0000	0.3607	(1.1622)	0.0000	3	(0.8016)	01/06/2025
600662.SH	12/06/2024	SDB3261510770	(4,100.00)	0.7357	(2,980.31)	(3,016.23)	0.0000	4.5800	(1,458.3025)	0.0000	1.1375	(3.6655)	0.0000	3	(2.5280)	01/06/2025
600662.SH	12/06/2024	SDB3261510770	(5,500.00)	0.7357	(3,997.98)	(4,046.17)	0.0000	4.5800	(1,458.3025)	0.0000	1.5259	(4.9171)	0.0000	3	(3.3912)	01/06/2025
600662.SH	12/06/2024	SDB3261510770	(1,800.00)	0.7357	(1,308.43)	(1,324.20)	0.0000	4.5800	(1,458.3025)	0.0000	0.4994	(1.6092)	0.0000	3	(1.1099)	01/06/2025
600662.SH	12/06/2024	SDB3261510770	(700.00)	0.7357	(508.83)	(514.97)	0.0000	4.5800	(1,458.3025)	0.0000	0.1942	(0.6258)	0.0000	3	(0.4316)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHANGHAI QIANGSHENG TAXI CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600662.SH	12/06/2024	SDB3261510770	(6,900.00)	0.7357	(5,015.65)	(5,076.10)	0.0000	4.5800	(1,458.3025)	0.0000	1.9143	(6.1687)	0.0000	3	(4.2544)	01/06/2025
600662.SH	12/06/2024	SDB3261510770	(5,800.00)	0.7357	(4,216.05)	(4,266.87)	0.0000	4.5800	(1,458.3025)	0.0000	1.6091	(5.1853)	0.0000	3	(3.5762)	01/06/2025
600662.SH	12/06/2024	SDB3261510770	(4,400.00)	0.7357	(3,198.39)	(3,236.93)	0.0000	4.5800	(1,458.3025)	0.0000	1.2207	(3.9337)	0.0000	3	(2.7130)	01/06/2025
600662.SH	12/06/2024	SDB3261510770	(1,000.00)	0.7357	(726.91)	(735.67)	0.0000	4.5800	(1,458.3025)	0.0000	0.2774	(0.8940)	0.0000	3	(0.6166)	01/06/2025
600662.SH	12/05/2024	SDB3261510770	(1,300.00)	0.7370	(944.98)	(958.07)	0.0000	4.5800	(1,458.3025)	0.0000	0.1202	(0.3881)	0.0000	1	(0.2679)	01/06/2025
600662.SH	12/05/2024	SDB3261510770	(100.00)	0.7370	(72.69)	(73.70)	0.0000	4.5800	(1,458.3025)	0.0000	0.0092	(0.0299)	0.0000	1	(0.0206)	01/06/2025
600662.SH	12/05/2024	SDB3261510770	(5,700.00)	0.7370	(4,143.36)	(4,200.75)	0.0000	4.5800	(1,458.3025)	0.0000	0.5271	(1.7017)	0.0000	1	(1.1745)	01/06/2025
600662.SH	12/05/2024	SDB3261510770	(7,600.00)	0.7370	(5,524.49)	(5,601.00)	0.0000	4.5800	(1,458.3025)	0.0000	0.7028	(2.2689)	0.0000	1	(1.5660)	01/06/2025
600662.SH	12/05/2024	SDB3261510770	(300.00)	0.7370	(218.07)	(221.09)	0.0000	4.5800	(1,458.3025)	0.0000	0.0277	(0.0896)	0.0000	1	(0.0618)	01/06/2025
600662.SH	12/05/2024	SDB3261510770	(400.00)	0.7370	(290.76)	(294.79)	0.0000	4.5800	(1,458.3025)	0.0000	0.0370	(0.1194)	0.0000	1	(0.0824)	01/06/2025
600662.SH	12/05/2024	SDB3261510770	(1,700.00)	0.7370	(1,235.74)	(1,252.86)	0.0000	4.5800	(1,458.3025)	0.0000	0.1572	(0.5075)	0.0000	1	(0.3503)	01/06/2025
600662.SH	12/05/2024	SDB3261510770	(2,300.00)	0.7370	(1,671.88)	(1,695.04)	0.0000	4.5800	(1,458.3025)	0.0000	0.2127	(0.6866)	0.0000	1	(0.4739)	01/06/2025
600662.SH	12/05/2024	SDB3261510770	(500.00)	0.7370	(363.45)	(368.49)	0.0000	4.5800	(1,458.3025)	0.0000	0.0462	(0.1493)	0.0000	1	(0.1030)	01/06/2025
600662.SH	12/05/2024	SDB3261510770	(400.00)	0.7370	(290.76)	(294.79)	0.0000	4.5800	(1,458.3025)	0.0000	0.0370	(0.1194)	0.0000	1	(0.0824)	01/06/2025
600662.SH	12/05/2024	SDB3261510770	(2,400.00)	0.7370	(1,744.57)	(1,768.74)	0.0000	4.5800	(1,458.3025)	0.0000	0.2219	(0.7165)	0.0000	1	(0.4945)	01/06/2025
600662.SH	12/05/2024	SDB3261510770	(1,300.00)	0.7370	(944.98)	(958.07)	0.0000	4.5800	(1,458.3025)	0.0000	0.1202	(0.3881)	0.0000	1	(0.2679)	01/06/2025
600662.SH	12/05/2024	SDB3261510770	(4,100.00)	0.7370	(2,980.31)	(3,021.59)	0.0000	4.5800	(1,458.3025)	0.0000	0.3792	(1.2240)	0.0000	1	(0.8448)	01/06/2025
600662.SH	12/05/2024	SDB3261510770	(5,500.00)	0.7370	(3,997.98)	(4,053.36)	0.0000	4.5800	(1,458.3025)	0.0000	0.5086	(1.6420)	0.0000	1	(1.1333)	01/06/2025
600662.SH	12/05/2024	SDB3261510770	(1,800.00)	0.7370	(1,308.43)	(1,326.55)	0.0000	4.5800	(1,458.3025)	0.0000	0.1665	(0.5374)	0.0000	1	(0.3709)	01/06/2025
600662.SH	12/05/2024	SDB3261510770	(700.00)	0.7370	(508.83)	(515.88)	0.0000	4.5800	(1,458.3025)	0.0000	0.0647	(0.2090)	0.0000	1	(0.1442)	01/06/2025
600662.SH	12/05/2024	SDB3261510770	(6,900.00)	0.7370	(5,015.65)	(5,085.12)	0.0000	4.5800	(1,458.3025)	0.0000	0.6381	(2.0599)	0.0000	1	(1.4218)	01/06/2025
600662.SH	12/05/2024	SDB3261510770	(5,800.00)	0.7370	(4,216.05)	(4,274.45)	0.0000	4.5800	(1,458.3025)	0.0000	0.5364	(1.7315)	0.0000	1	(1.1951)	01/06/2025
600662.SH	12/05/2024	SDB3261510770	(4,400.00)	0.7370	(3,198.39)	(3,242.69)	0.0000	4.5800	(1,458.3025)	0.0000	0.4069	(1.3136)	0.0000	1	(0.9067)	01/06/2025
600662.SH	12/05/2024	SDB3261510770	(1,000.00)	0.7370	(726.91)	(736.97)	0.0000	4.5800	(1,458.3025)	0.0000	0.0925	(0.2985)	0.0000	1	(0.2061)	01/06/2025
600662.SH	12/04/2024	SDB3261510770	(1,300.00)	0.7269	(944.98)	(944.98)	0.0000	4.5800	(1,458.3025)	0.0000	0.1202	(0.3828)	0.0000	1	(0.2626)	01/06/2025
600662.SH	12/04/2024	SDB3261510770	(100.00)	0.7269	(72.69)	(72.69)	0.0000	4.5800	(1,458.3025)	0.0000	0.0092	(0.0294)	0.0000	1	(0.0202)	01/06/2025
600662.SH	12/04/2024	SDB3261510770	(5,700.00)	0.7269	(4,143.36)	(4,143.36)	0.0000	4.5800	(1,458.3025)	0.0000	0.5271	(1.6784)	0.0000	1	(1.1513)	01/06/2025
600662.SH	12/04/2024	SDB3261510770	(7,600.00)	0.7269	(5,524.49)	(5,524.49)	0.0000	4.5800	(1,458.3025)	0.0000	0.7028	(2.2379)	0.0000	1	(1.5350)	01/06/2025
600662.SH	12/04/2024	SDB3261510770	(300.00)	0.7269	(218.07)	(218.07)	0.0000	4.5800	(1,458.3025)	0.0000	0.0277	(0.0883)	0.0000	1	(0.0606)	01/06/2025
600662.SH	12/04/2024	SDB3261510770	(400.00)	0.7269	(290.76)	(290.76)	0.0000	4.5800	(1,458.3025)	0.0000	0.0370	(0.1178)	0.0000	1	(0.0808)	01/06/2025
600662.SH	12/04/2024	SDB3261510770	(1,700.00)	0.7269	(1,235.74)	(1,235.74)	0.0000	4.5800	(1,458.3025)	0.0000	0.1572	(0.5006)	0.0000	1	(0.3434)	01/06/2025
600662.SH	12/04/2024	SDB3261510770	(2,300.00)	0.7269	(1,671.88)	(1,671.88)	0.0000	4.5800	(1,458.3025)	0.0000	0.2127	(0.6773)	0.0000	1	(0.4646)	01/06/2025
600662.SH	12/04/2024	SDB3261510770	(500.00)	0.7269	(363.45)	(363.45)	0.0000	4.5800	(1,458.3025)	0.0000	0.0462	(0.1472)	0.0000	1	(0.1010)	01/06/2025
600662.SH	12/04/2024	SDB3261510770	(400.00)	0.7269	(290.76)	(290.76)	0.0000	4.5800	(1,458.3025)	0.0000	0.0370	(0.1178)	0.0000	1	(0.0808)	01/06/2025
600662.SH	12/04/2024	SDB3261510770	(2,400.00)	0.7269	(1,744.57)	(1,744.57)	0.0000	4.5800	(1,458.3025)	0.0000	0.2219	(0.7067)	0.0000	1	(0.4848)	01/06/2025
600662.SH	12/04/2024	SDB3261510770	(1,300.00)	0.7269	(944.98)	(944.98)	0.0000	4.5800	(1,458.3025)	0.0000	0.1202	(0.3828)	0.0000	1	(0.2626)	01/06/2025
600662.SH	12/04/2024	SDB3261510770	(4,100.00)	0.7269	(2,980.31)	(2,980.31)	0.0000	4.5800	(1,458.3025)	0.0000	0.3792	(1.2073)	0.0000	1	(0.8281)	01/06/2025
600662.SH	12/04/2024	SDB3261510770	(5,500.00)	0.7269	(3,997.98)	(3,997.98)	0.0000	4.5800	(1,458.3025)	0.0000	0.5086	(1.6195)	0.0000	1	(1.1109)	01/06/2025
600662.SH	12/04/2024	SDB3261510770	(1,800.00)	0.7269	(1,308.43)	(1,308.43)	0.0000	4.5800	(1,458.3025)	0.0000	0.1665	(0.5300)	0.0000	1	(0.3636)	01/06/2025
600662.SH	12/04/2024	SDB3261510770	(700.00)	0.7269	(508.83)	(508.83)	0.0000	4.5800	(1,458.3025)	0.0000	0.0647	(0.2061)	0.0000	1	(0.1414)	01/06/2025
600662.SH	12/04/2024	SDB3261510770	(6,900.00)	0.7269	(5,015.65)	(5,015.65)	0.0000	4.5800	(1,458.3025)	0.0000	0.6381	(2.0318)	0.0000	1	(1.3937)	01/06/2025
600662.SH	12/04/2024	SDB3261510770	(5,800.00)	0.7269	(4,216.05)	(4,216.05)	0.0000	4.5800	(1,458.3025)	0.0000	0.5364	(1.7079)	0.0000	1	(1.1715)	01/06/2025
600662.SH	12/04/2024	SDB3261510770	(4,400.00)	0.7269	(3,198.39)	(3,198.39)	0.0000	4.5800	(1,458.3025)	0.0000	0.4069	(1.2956)	0.0000	1	(0.8887)	01/06/2025
600662.SH	12/04/2024	SDB3261510770	(1,000.00)	0.7269	(726.91)	(726.91)	0.0000	4.5800	(1,458.3025)	0.0000	0.0925	(0.2945)	0.0000	1	(0.2020)	01/06/2025
TOTAL SHANGHAI QIANGSHENG TAXI CO., LTD. CMN CLASS A SERIES NORTHBOUND												209.9134	(661.4007)	0.0000	(451.4873)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHANGHAI TAISHENG WIND POWER EQUIPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND																
300129.ZK	01/03/2025	SDB3264328850	(11,300.00)	0.9878	(11,963.03)	(11,161.64)	0.0000	4.3300	(2,275.0000)	0.0000	4.3167	(21.1606)	0.0000	3	(16.8440)	01/06/2025
300129.ZK	01/02/2025	SDB3264328850	(11,300.00)	1.0023	(11,963.03)	(11,325.61)	0.0000	4.3300	(2,275.0000)	0.0000	1.4389	(7.1572)	0.0000	1	(5.7183)	01/06/2025
300129.ZK	12/31/2024	SDB3264328850	(11,300.00)	1.0090	(11,963.03)	(11,402.03)	0.0000	4.3300	(2,275.0000)	0.0000	2.8778	(14.4109)	0.0000	2	(11.5331)	01/06/2025
300129.ZK	12/30/2024	SDB3264328850	(11,300.00)	0.9952	(11,963.03)	(11,245.32)	0.0000	4.3300	(2,275.0000)	0.0000	1.4389	(7.1064)	0.0000	1	(5.6675)	01/06/2025
300129.ZK	12/27/2024	SDB3264328850	(11,300.00)	1.0167	(11,963.03)	(11,488.64)	0.0000	4.3300	(2,275.0000)	0.0000	4.3167	(21.7806)	0.0000	3	(17.4639)	01/06/2025
300129.ZK	12/26/2024	SDB3264328850	(11,300.00)	1.0049	(11,963.03)	(11,355.62)	0.0000	4.3300	(2,275.0000)	0.0000	1.4389	(7.1761)	0.0000	1	(5.7372)	01/06/2025
300129.ZK	12/24/2024	SDB3264328850	(11,300.00)	1.0049	(11,963.03)	(11,355.62)	0.0000	4.3300	(2,275.0000)	0.0000	2.8778	(14.3522)	0.0000	2	(11.4745)	01/06/2025
300129.ZK	12/23/2024	SDB3264328850	(11,300.00)	1.0191	(11,963.03)	(11,516.37)	0.0000	4.3300	(2,275.0000)	0.0000	1.4389	(7.2777)	0.0000	1	(5.8388)	01/06/2025
300129.ZK	12/20/2024	SDB3264328850	(11,300.00)	1.0203	(11,963.03)	(11,529.58)	0.0000	4.3300	(2,275.0000)	0.0000	4.3167	(21.8582)	0.0000	3	(17.5415)	01/06/2025
300129.ZK	12/19/2024	SDB3264328850	(11,300.00)	1.0587	(11,963.03)	(11,963.03)	0.0000	4.5800	(2,275.0000)	0.0000	1.5220	(7.5600)	0.0000	1	(6.0380)	01/06/2025
TOTAL SHANGHAI TAISHENG WIND POWER EQUIPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND											25.9830	(129.8398)	0.0000		(103.8568)	

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHANGHAI TIANCHEN CO LTD CMN CLASS A SERIES NORTHBOUND																
600620.SH	12/26/2024	SDB3263644999	(400.00)	0.9461	(350.61)	(378.45)	0.0000	4.3300	(1,482.0228)	0.0000	0.0422	(0.1558)	0.0000	1	(0.1136)	01/06/2025
600620.SH	12/26/2024	SDB3263644999	(4,300.00)	0.9461	(3,952.21)	(4,068.36)	0.0000	4.3300	(1,482.0228)	0.0000	0.4754	(1.6748)	0.0000	1	(1.1995)	01/06/2025
600620.SH	12/26/2024	SDB3263644999	(1,500.00)	0.9461	(1,360.45)	(1,419.20)	0.0000	4.3300	(1,482.0228)	0.0000	0.1636	(0.5842)	0.0000	1	(0.4206)	01/06/2025
600620.SH	12/26/2024	SDB3263644999	(200.00)	0.9461	(181.65)	(189.23)	0.0000	4.3300	(1,482.0228)	0.0000	0.0218	(0.0779)	0.0000	1	(0.0561)	01/06/2025
600620.SH	12/26/2024	SDB3263644999	(1,100.00)	0.9461	(1,031.52)	(1,040.74)	0.0000	4.3300	(1,482.0228)	0.0000	0.1241	(0.4284)	0.0000	1	(0.3044)	01/06/2025
600620.SH	12/26/2024	SDB3263644999	(300.00)	0.9461	(285.03)	(283.84)	0.0000	4.3300	(1,482.0228)	0.0000	0.0343	(0.1168)	0.0000	1	(0.0826)	01/06/2025
600620.SH	12/26/2024	SDB3263644999	(700.00)	0.9461	(651.61)	(662.29)	0.0000	4.3300	(1,482.0228)	0.0000	0.0784	(0.2726)	0.0000	1	(0.1943)	01/06/2025
600620.SH	12/26/2024	SDB3263644999	(7,500.00)	0.9461	(7,010.84)	(7,095.98)	0.0000	4.3300	(1,482.0228)	0.0000	0.8432	(2.9212)	0.0000	1	(2.0780)	01/06/2025
600620.SH	12/26/2024	SDB3263644999	(4,000.00)	0.9461	(3,763.50)	(3,784.52)	0.0000	4.3300	(1,482.0228)	0.0000	0.4527	(1.5580)	0.0000	1	(1.1053)	01/06/2025
600620.SH	12/26/2024	SDB3263644999	(1,200.00)	0.9461	(1,127.69)	(1,135.36)	0.0000	4.3300	(1,482.0228)	0.0000	0.1356	(0.4674)	0.0000	1	(0.3318)	01/06/2025
600620.SH	12/26/2024	SDB3263644999	(11,700.00)	0.9461	(10,967.42)	(11,069.73)	0.0000	4.3300	(1,482.0228)	0.0000	1.3191	(4.5571)	0.0000	1	(3.2380)	01/06/2025
600620.SH	12/26/2024	SDB3263644999	(2,400.00)	0.9461	(2,262.05)	(2,270.71)	0.0000	4.3300	(1,482.0228)	0.0000	0.2721	(0.9348)	0.0000	1	(0.6627)	01/06/2025
600620.SH	12/26/2024	SDB3263644999	(3,600.00)	0.9461	(3,290.65)	(3,406.07)	0.0000	4.3300	(1,482.0228)	0.0000	0.3958	(1.4022)	0.0000	1	(1.0064)	01/06/2025
600620.SH	12/26/2024	SDB3263644999	(21,600.00)	0.9461	(19,702.01)	(20,436.43)	0.0000	4.3300	(1,482.0228)	0.0000	2.3697	(8.4131)	0.0000	1	(6.0434)	01/06/2025
600620.SH	12/26/2024	SDB3263644999	(1,400.00)	0.9461	(1,150.78)	(1,324.58)	0.0000	4.3300	(1,482.0228)	0.0000	0.1384	(0.5453)	0.0000	1	(0.4069)	01/06/2025
600620.SH	12/26/2024	SDB3263644999	(21,400.00)	0.9461	(18,579.33)	(20,247.20)	0.0000	4.3300	(1,482.0228)	0.0000	2.2347	(8.3352)	0.0000	1	(6.1005)	01/06/2025
600620.SH	12/24/2024	SDB3263644999	(400.00)	0.9461	(350.61)	(378.45)	0.0000	4.3300	(1,482.0228)	0.0000	0.0843	(0.3116)	0.0000	2	(0.2273)	01/06/2025
600620.SH	12/24/2024	SDB3263644999	(4,300.00)	0.9461	(3,952.21)	(4,068.36)	0.0000	4.3300	(1,482.0228)	0.0000	0.9507	(3.3497)	0.0000	2	(2.3989)	01/06/2025
600620.SH	12/24/2024	SDB3263644999	(1,500.00)	0.9461	(1,360.45)	(1,419.20)	0.0000	4.3300	(1,482.0228)	0.0000	0.3273	(1.1685)	0.0000	2	(0.8412)	01/06/2025
600620.SH	12/24/2024	SDB3263644999	(200.00)	0.9461	(181.65)	(189.23)	0.0000	4.3300	(1,482.0228)	0.0000	0.0437	(0.1558)	0.0000	2	(0.1121)	01/06/2025
600620.SH	12/24/2024	SDB3263644999	(1,100.00)	0.9461	(1,031.52)	(1,040.74)	0.0000	4.3300	(1,482.0228)	0.0000	0.2481	(0.8569)	0.0000	2	(0.6088)	01/06/2025
600620.SH	12/24/2024	SDB3263644999	(300.00)	0.9461	(285.03)	(283.84)	0.0000	4.3300	(1,482.0228)	0.0000	0.0686	(0.2337)	0.0000	2	(0.1651)	01/06/2025
600620.SH	12/24/2024	SDB3263644999	(700.00)	0.9461	(651.61)	(662.29)	0.0000	4.3300	(1,482.0228)	0.0000	0.1567	(0.5453)	0.0000	2	(0.3885)	01/06/2025
600620.SH	12/24/2024	SDB3263644999	(7,500.00)	0.9461	(7,010.84)	(7,095.98)	0.0000	4.3300	(1,482.0228)	0.0000	1.6865	(5.8424)	0.0000	2	(4.1560)	01/06/2025
600620.SH	12/24/2024	SDB3263644999	(4,000.00)	0.9461	(3,763.50)	(3,784.52)	0.0000	4.3300	(1,482.0228)	0.0000	0.9053	(3.1160)	0.0000	2	(2.2106)	01/06/2025
600620.SH	12/24/2024	SDB3263644999	(1,200.00)	0.9461	(1,127.69)	(1,135.36)	0.0000	4.3300	(1,482.0228)	0.0000	0.2713	(0.9348)	0.0000	2	(0.6635)	01/06/2025
600620.SH	12/24/2024	SDB3263644999	(11,700.00)	0.9461	(10,967.42)	(11,069.73)	0.0000	4.3300	(1,482.0228)	0.0000	2.6383	(9.1142)	0.0000	2	(6.4759)	01/06/2025
600620.SH	12/24/2024	SDB3263644999	(2,400.00)	0.9461	(2,262.05)	(2,270.71)	0.0000	4.3300	(1,482.0228)	0.0000	0.5441	(1.8696)	0.0000	2	(1.3254)	01/06/2025
600620.SH	12/24/2024	SDB3263644999	(3,600.00)	0.9461	(3,290.65)	(3,406.07)	0.0000	4.3300	(1,482.0228)	0.0000	0.7916	(2.8044)	0.0000	2	(2.0128)	01/06/2025
600620.SH	12/24/2024	SDB3263644999	(21,600.00)	0.9461	(19,702.01)	(20,436.43)	0.0000	4.3300	(1,482.0228)	0.0000	4.7394	(16.8263)	0.0000	2	(12.0868)	01/06/2025
600620.SH	12/24/2024	SDB3263644999	(1,400.00)	0.9461	(1,150.78)	(1,324.58)	0.0000	4.3300	(1,482.0228)	0.0000	0.2768	(1.0906)	0.0000	2	(0.8138)	01/06/2025
600620.SH	12/24/2024	SDB3263644999	(21,400.00)	0.9461	(18,579.33)	(20,247.20)	0.0000	4.3300	(1,482.0228)	0.0000	4.4694	(16.6705)	0.0000	2	(12.2011)	01/06/2025
600620.SH	12/23/2024	SDB3263644999	(400.00)	0.9766	(350.61)	(390.65)	0.0000	4.3300	(1,482.0228)	0.0000	0.0422	(0.1608)	0.0000	1	(0.1186)	01/06/2025
600620.SH	12/23/2024	SDB3263644999	(4,300.00)	0.9766	(3,952.21)	(4,199.50)	0.0000	4.3300	(1,482.0228)	0.0000	0.4754	(1.7288)	0.0000	1	(1.2535)	01/06/2025
600620.SH	12/23/2024	SDB3263644999	(1,500.00)	0.9766	(1,360.45)	(1,464.94)	0.0000	4.3300	(1,482.0228)	0.0000	0.1636	(0.6031)	0.0000	1	(0.4394)	01/06/2025
600620.SH	12/23/2024	SDB3263644999	(200.00)	0.9766	(181.65)	(195.33)	0.0000	4.3300	(1,482.0228)	0.0000	0.0218	(0.0804)	0.0000	1	(0.0586)	01/06/2025
600620.SH	12/23/2024	SDB3263644999	(1,100.00)	0.9766	(1,031.52)	(1,074.29)	0.0000	4.3300	(1,482.0228)	0.0000	0.1241	(0.4423)	0.0000	1	(0.3182)	01/06/2025
600620.SH	12/23/2024	SDB3263644999	(300.00)	0.9766	(285.03)	(292.99)	0.0000	4.3300	(1,482.0228)	0.0000	0.0343	(0.1206)	0.0000	1	(0.0863)	01/06/2025
600620.SH	12/23/2024	SDB3263644999	(700.00)	0.9766	(651.61)	(683.64)	0.0000	4.3300	(1,482.0228)	0.0000	0.0784	(0.2814)	0.0000	1	(0.2031)	01/06/2025
600620.SH	12/23/2024	SDB3263644999	(7,500.00)	0.9766	(7,010.84)	(7,324.70)	0.0000	4.3300	(1,482.0228)	0.0000	0.8432	(3.0154)	0.0000	1	(2.1721)	01/06/2025
600620.SH	12/23/2024	SDB3263644999	(4,000.00)	0.9766	(3,763.50)	(3,906.51)	0.0000	4.3300	(1,482.0228)	0.0000	0.4527	(1.6082)	0.0000	1	(1.1555)	01/06/2025
600620.SH	12/23/2024	SDB3263644999	(1,200.00)	0.9766	(1,127.69)	(1,171.95)	0.0000	4.3300	(1,482.0228)	0.0000	0.1356	(0.4825)	0.0000	1	(0.3468)	01/06/2025
600620.SH	12/23/2024	SDB3263644999	(11,700.00)	0.9766	(10,967.42)	(11,426.54)	0.0000	4.3300	(1,482.0228)	0.0000	1.3191	(4.7040)	0.0000	1	(3.3849)	01/06/2025
600620.SH	12/23/2024	SDB3263644999	(2,400.00)	0.9766	(2,262.05)	(2,343.90)	0.0000	4.3300	(1,482.0228)	0.0000	0.2721	(0.9649)	0.0000	1	(0.6928)	01/06/2025
600620.SH	12/23/2024	SDB3263644999	(3,600.00)	0.9766	(3,290.65)	(3,515.86)	0.0000	4.3300	(1,482.0228)	0.0000	0.3958	(1.4474)	0.0000	1	(1.0516)	01/06/2025
600620.SH	12/23/2024	SDB3263644999	(21,600.00)	0.9766	(19,702.01)	(21,095.14)	0.0000	4.3300	(1,482.0228)	0.0000	2.3697	(8.6843)	0.0000	1	(6.3146)	01/06/2025
600620.SH	12/23/2024	SDB3263644999	(1,400.00)	0.9766	(1,150.78)	(1,367.28)	0.0000	4.3300	(1,482.0228)	0.0000	0.1384	(0.5629)	0.0000	1	(0.4245)	01/06/2025
600620.SH	12/23/2024	SDB3263644999	(21,400.00)	0.9766	(18,579.33)	(20,899.82)	0.0000	4.3300	(1,482.0228)	0.0000	2.2347	(8.6039)	0.0000	1	(6.3692)	01/06/2025
600620.SH	12/20/2024	SDB3263644999	(1,500.00)	0.8873	(1,360.45)	(1,330.94)	0.0000	4.3300	(1,467.4936)	0.0000	0.4909	(1.6276)	0.0000	3	(1.1367)	01/06/2025
600620.SH	12/20/2024	SDB3263644999	(200.00)	0.8873	(181.65)	(177.46)	0.0000	4.3300	(1,467.4936)	0.0000	0.0655	(0.2170)	0.0000	3	(0.1515)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHANGHAI TIANCHEN CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600620.SH	12/20/2024	SDB3263644999	(1,100.00)	0.8873	(1,031.52)	(976.02)	0.0000	4.3300	(1,467.4936)	0.0000	0.3722	(1.1936)	0.0000	3	(0.8214)	01/06/2025
600620.SH	12/20/2024	SDB3263644999	(300.00)	0.8873	(285.03)	(266.19)	0.0000	4.3300	(1,467.4936)	0.0000	0.1028	(0.3255)	0.0000	3	(0.2227)	01/06/2025
600620.SH	12/20/2024	SDB3263644999	(700.00)	0.8873	(651.61)	(621.10)	0.0000	4.3300	(1,467.4936)	0.0000	0.2351	(0.7596)	0.0000	3	(0.5244)	01/06/2025
600620.SH	12/20/2024	SDB3263644999	(7,500.00)	0.8873	(7,010.84)	(6,654.69)	0.0000	4.3300	(1,467.4936)	0.0000	2.5297	(8.1381)	0.0000	3	(5.6084)	01/06/2025
600620.SH	12/20/2024	SDB3263644999	(4,000.00)	0.8873	(3,763.50)	(3,549.17)	0.0000	4.3300	(1,467.4936)	0.0000	1.3580	(4.3403)	0.0000	3	(2.9823)	01/06/2025
600620.SH	12/20/2024	SDB3263644999	(1,200.00)	0.8873	(1,127.69)	(1,064.75)	0.0000	4.3300	(1,467.4936)	0.0000	0.4069	(1.3021)	0.0000	3	(0.8952)	01/06/2025
600620.SH	12/20/2024	SDB3263644999	(11,700.00)	0.8873	(10,967.42)	(10,381.32)	0.0000	4.3300	(1,467.4936)	0.0000	3.9574	(12.6954)	0.0000	3	(8.7380)	01/06/2025
600620.SH	12/20/2024	SDB3263644999	(2,400.00)	0.8873	(2,262.05)	(2,129.50)	0.0000	4.3300	(1,467.4936)	0.0000	0.8162	(2.6042)	0.0000	3	(1.7880)	01/06/2025
600620.SH	12/20/2024	SDB3263644999	(3,600.00)	0.8873	(3,290.65)	(3,194.25)	0.0000	4.3300	(1,467.4936)	0.0000	1.1874	(3.9063)	0.0000	3	(2.7189)	01/06/2025
600620.SH	12/20/2024	SDB3263644999	(21,600.00)	0.8873	(19,702.01)	(19,165.51)	0.0000	4.3300	(1,467.4936)	0.0000	7.1091	(23.4377)	0.0000	3	(16.3286)	01/06/2025
600620.SH	12/20/2024	SDB3263644999	(1,400.00)	0.8873	(1,150.78)	(1,242.21)	0.0000	4.3300	(1,467.4936)	0.0000	0.4152	(1.5191)	0.0000	3	(1.1039)	01/06/2025
600620.SH	12/20/2024	SDB3263644999	(21,400.00)	0.8873	(18,579.33)	(18,988.05)	0.0000	4.3300	(1,467.4936)	0.0000	6.7040	(23.2207)	0.0000	3	(16.5167)	01/06/2025
600620.SH	12/19/2024	SDB3263644999	(1,100.00)	0.9414	(1,031.52)	(1,035.49)	0.0000	4.5800	(1,462.3537)	0.0000	0.1312	(0.4206)	0.0000	1	(0.2894)	01/06/2025
600620.SH	12/19/2024	SDB3263644999	(300.00)	0.9414	(285.03)	(282.41)	0.0000	4.5800	(1,462.3537)	0.0000	0.0363	(0.1147)	0.0000	1	(0.0785)	01/06/2025
600620.SH	12/19/2024	SDB3263644999	(700.00)	0.9414	(651.61)	(658.95)	0.0000	4.5800	(1,462.3537)	0.0000	0.0829	(0.2677)	0.0000	1	(0.1848)	01/06/2025
600620.SH	12/19/2024	SDB3263644999	(7,500.00)	0.9414	(7,010.84)	(7,060.18)	0.0000	4.5800	(1,462.3537)	0.0000	0.8919	(2.8679)	0.0000	1	(1.9760)	01/06/2025
600620.SH	12/19/2024	SDB3263644999	(4,000.00)	0.9414	(3,763.50)	(3,765.43)	0.0000	4.5800	(1,462.3537)	0.0000	0.4788	(1.5296)	0.0000	1	(1.0508)	01/06/2025
600620.SH	12/19/2024	SDB3263644999	(1,200.00)	0.9414	(1,127.69)	(1,129.63)	0.0000	4.5800	(1,462.3537)	0.0000	0.1435	(0.4589)	0.0000	1	(0.3154)	01/06/2025
600620.SH	12/19/2024	SDB3263644999	(11,700.00)	0.9414	(10,967.42)	(11,013.88)	0.0000	4.5800	(1,462.3537)	0.0000	1.3953	(4.4739)	0.0000	1	(3.0786)	01/06/2025
600620.SH	12/19/2024	SDB3263644999	(2,400.00)	0.9414	(2,262.05)	(2,259.26)	0.0000	4.5800	(1,462.3537)	0.0000	0.2878	(0.9177)	0.0000	1	(0.6299)	01/06/2025
600620.SH	12/19/2024	SDB3263644999	(3,600.00)	0.9414	(3,290.65)	(3,388.89)	0.0000	4.5800	(1,462.3537)	0.0000	0.4186	(1.3766)	0.0000	1	(0.9580)	01/06/2025
600620.SH	12/19/2024	SDB3263644999	(21,600.00)	0.9414	(19,702.01)	(20,333.31)	0.0000	4.5800	(1,462.3537)	0.0000	2.5065	(8.2596)	0.0000	1	(5.7530)	01/06/2025
600620.SH	12/19/2024	SDB3263644999	(1,400.00)	0.9414	(1,150.78)	(1,317.90)	0.0000	4.5800	(1,462.3537)	0.0000	0.1464	(0.5353)	0.0000	1	(0.3889)	01/06/2025
600620.SH	12/19/2024	SDB3263644999	(21,400.00)	0.9414	(18,579.33)	(20,145.04)	0.0000	4.5800	(1,462.3537)	0.0000	2.3637	(8.1831)	0.0000	1	(5.8194)	01/06/2025
600620.SH	12/18/2024	SDB3263644999	(700.00)	0.9220	(651.61)	(645.39)	0.0000	4.5800	(1,457.4834)	0.0000	0.0829	(0.2613)	0.0000	1	(0.1784)	01/06/2025
600620.SH	12/18/2024	SDB3263644999	(7,500.00)	0.9220	(7,010.84)	(6,914.86)	0.0000	4.5800	(1,457.4834)	0.0000	0.8919	(2.7995)	0.0000	1	(1.9076)	01/06/2025
600620.SH	12/18/2024	SDB3263644999	(4,000.00)	0.9220	(3,763.50)	(3,687.92)	0.0000	4.5800	(1,457.4834)	0.0000	0.4788	(1.4931)	0.0000	1	(1.0143)	01/06/2025
600620.SH	12/18/2024	SDB3263644999	(1,200.00)	0.9220	(1,127.69)	(1,106.38)	0.0000	4.5800	(1,457.4834)	0.0000	0.1435	(0.4479)	0.0000	1	(0.3045)	01/06/2025
600620.SH	12/18/2024	SDB3263644999	(11,700.00)	0.9220	(10,967.42)	(10,787.18)	0.0000	4.5800	(1,457.4834)	0.0000	1.3953	(4.3673)	0.0000	1	(2.9720)	01/06/2025
600620.SH	12/18/2024	SDB3263644999	(2,400.00)	0.9220	(2,262.05)	(2,212.75)	0.0000	4.5800	(1,457.4834)	0.0000	0.2878	(0.8958)	0.0000	1	(0.6081)	01/06/2025
600620.SH	12/18/2024	SDB3263644999	(3,600.00)	0.9220	(3,290.65)	(3,319.13)	0.0000	4.5800	(1,457.4834)	0.0000	0.4186	(1.3438)	0.0000	1	(0.9251)	01/06/2025
600620.SH	12/18/2024	SDB3263644999	(21,600.00)	0.9220	(19,702.01)	(19,914.79)	0.0000	4.5800	(1,457.4834)	0.0000	2.5065	(8.0626)	0.0000	1	(5.5561)	01/06/2025
600620.SH	12/18/2024	SDB3263644999	(1,400.00)	0.9220	(1,150.78)	(1,290.77)	0.0000	4.5800	(1,457.4834)	0.0000	0.1464	(0.5226)	0.0000	1	(0.3762)	01/06/2025
600620.SH	12/18/2024	SDB3263644999	(21,400.00)	0.9220	(18,579.33)	(19,730.39)	0.0000	4.5800	(1,457.4834)	0.0000	2.3637	(7.9880)	0.0000	1	(5.6243)	01/06/2025
600620.SH	12/17/2024	SDB3263644999	(4,000.00)	0.9565	(3,763.50)	(3,825.96)	0.0000	4.5800	(1,427.9346)	0.0000	0.4788	(1.5176)	0.0000	1	(1.0388)	01/06/2025
600620.SH	12/17/2024	SDB3263644999	(1,200.00)	0.9565	(1,127.69)	(1,147.79)	0.0000	4.5800	(1,427.9346)	0.0000	0.1435	(0.4553)	0.0000	1	(0.3118)	01/06/2025
600620.SH	12/17/2024	SDB3263644999	(11,700.00)	0.9565	(10,967.42)	(11,190.93)	0.0000	4.5800	(1,427.9346)	0.0000	1.3953	(4.4389)	0.0000	1	(3.0436)	01/06/2025
600620.SH	12/17/2024	SDB3263644999	(2,400.00)	0.9565	(2,262.05)	(2,295.58)	0.0000	4.5800	(1,427.9346)	0.0000	0.2878	(0.9105)	0.0000	1	(0.6228)	01/06/2025
600620.SH	12/17/2024	SDB3263644999	(3,600.00)	0.9565	(3,290.65)	(3,443.36)	0.0000	4.5800	(1,427.9346)	0.0000	0.4186	(1.3658)	0.0000	1	(0.9472)	01/06/2025
600620.SH	12/17/2024	SDB3263644999	(21,600.00)	0.9565	(19,702.01)	(20,660.18)	0.0000	4.5800	(1,427.9346)	0.0000	2.5065	(8.1948)	0.0000	1	(5.6883)	01/06/2025
600620.SH	12/17/2024	SDB3263644999	(1,400.00)	0.9565	(1,150.78)	(1,339.09)	0.0000	4.5800	(1,427.9346)	0.0000	0.1464	(0.5311)	0.0000	1	(0.3847)	01/06/2025
600620.SH	12/17/2024	SDB3263644999	(21,400.00)	0.9565	(18,579.33)	(20,468.89)	0.0000	4.5800	(1,427.9346)	0.0000	2.3637	(8.1190)	0.0000	1	(5.7552)	01/06/2025
600620.SH	12/16/2024	SDB3263644999	(11,700.00)	0.9426	(10,967.42)	(11,028.23)	0.0000	4.5800	(1,413.5265)	0.0000	1.3953	(4.3302)	0.0000	1	(2.9349)	01/06/2025
600620.SH	12/16/2024	SDB3263644999	(2,400.00)	0.9426	(2,262.05)	(2,262.20)	0.0000	4.5800	(1,413.5265)	0.0000	0.2878	(0.8882)	0.0000	1	(0.6005)	01/06/2025
600620.SH	12/16/2024	SDB3263644999	(3,600.00)	0.9426	(3,290.65)	(3,393.30)	0.0000	4.5800	(1,413.5265)	0.0000	0.4186	(1.3324)	0.0000	1	(0.9137)	01/06/2025
600620.SH	12/16/2024	SDB3263644999	(21,600.00)	0.9426	(19,702.01)	(20,359.81)	0.0000	4.5800	(1,413.5265)	0.0000	2.5065	(7.9942)	0.0000	1	(5.4877)	01/06/2025
600620.SH	12/16/2024	SDB3263644999	(1,400.00)	0.9426	(1,150.78)	(1,319.62)	0.0000	4.5800	(1,413.5265)	0.0000	0.1464	(0.5181)	0.0000	1	(0.3717)	01/06/2025
600620.SH	12/16/2024	SDB3263644999	(21,400.00)	0.9426	(18,579.33)	(20,171.30)	0.0000	4.5800	(1,413.5265)	0.0000	2.3637	(7.9202)	0.0000	1	(5.5565)	01/06/2025
600620.SH	12/13/2024	SDB3263644999	(3,600.00)	0.9001	(3,290.65)	(3,240.31)	0.0000	4.5800	(1,388.1250)	0.0000	1.2559	(3.7483)	0.0000	3	(2.4924)	01/06/2025
600620.SH	12/13/2024	SDB3263644999	(21,600.00)	0.9001	(19,702.01)	(19,441.86)	0.0000	4.5800	(1,388.1250)	0.0000	7.5196	(22.4898)	0.0000	3	(14.9702)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHANGHAI TIANCHEN CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600620.SH	12/13/2024	SDB3263644999	(1,400.00)	0.9001	(1,150.78)	(1,260.12)	0.0000	4.5800	(1,388.1250)	0.0000	0.4392	(1.4577)	0.0000	3	(1.0185)	01/06/2025
600620.SH	12/13/2024	SDB3263644999	(21,400.00)	0.9001	(18,579.33)	(19,261.84)	0.0000	4.5800	(1,388.1250)	0.0000	7.0911	(22.2815)	0.0000	3	(15.1904)	01/06/2025
600620.SH	12/12/2024	SDB3263644999	(1,400.00)	0.9257	(1,150.78)	(1,295.99)	0.0000	4.5800	(1,375.0000)	0.0000	0.1464	(0.4950)	0.0000	1	(0.3486)	01/06/2025
600620.SH	12/12/2024	SDB3263644999	(21,400.00)	0.9257	(18,579.33)	(19,810.19)	0.0000	4.5800	(1,375.0000)	0.0000	2.3637	(7.5664)	0.0000	1	(5.2027)	01/06/2025
600620.SH	12/11/2024	SDB3263644999	(1,400.00)	0.9211	(1,150.78)	(1,289.50)	0.0000	4.5800	(1,375.0000)	0.0000	0.1464	(0.4925)	0.0000	1	(0.3461)	01/06/2025
600620.SH	12/11/2024	SDB3263644999	(21,400.00)	0.9211	(18,579.33)	(19,710.88)	0.0000	4.5800	(1,375.0000)	0.0000	2.3637	(7.5285)	0.0000	1	(5.1648)	01/06/2025
600620.SH	12/10/2024	SDB3263644999	(1,400.00)	0.8906	(1,150.78)	(1,246.91)	0.0000	4.5800	(1,461.3874)	0.0000	0.1464	(0.5062)	0.0000	1	(0.3598)	01/06/2025
600620.SH	12/10/2024	SDB3263644999	(23,600.00)	0.8906	(20,489.35)	(21,019.29)	0.0000	4.5800	(1,461.3874)	0.0000	2.6067	(8.5326)	0.0000	1	(5.9259)	01/06/2025
600620.SH	12/10/2024	SDB3263644999	(5,400.00)	0.8906	(4,383.00)	(4,809.50)	0.0000	4.5800	(1,461.3874)	0.0000	0.5576	(1.9524)	0.0000	1	(1.3948)	01/06/2025
600620.SH	12/10/2024	SDB3263644999	(7,800.00)	0.8906	(6,398.81)	(6,947.05)	0.0000	4.5800	(1,461.3874)	0.0000	0.8141	(2.8201)	0.0000	1	(2.0060)	01/06/2025
600620.SH	12/09/2024	SDB3263644999	(5,400.00)	0.8117	(4,383.00)	(4,383.00)	0.0000	4.5800	(1,625.0000)	0.0000	0.5576	(1.9784)	0.0000	1	(1.4208)	01/06/2025
600620.SH	12/09/2024	SDB3263644999	(7,800.00)	0.8204	(6,398.81)	(6,398.81)	0.0000	4.5800	(1,625.0000)	0.0000	0.8141	(2.8884)	0.0000	1	(2.0743)	01/06/2025
TOTAL SHANGHAI TIANCHEN CO LTD CMN CLASS A SERIES NORTHBOUND											121.4351	(406.9548)	0.0000		(285.5197)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHANGHAI TONGJI SCIENCE & TECHNOLOGY INDUSTRIAL CO LTD CMN CLASS A SERIES NORTHBOUND																
600846.SH	01/03/2025	SDB3263645051	(3,500.00)	1.2039	(4,512.70)	(4,213.70)	0.0000	4.3300	(1,750.0000)	0.0000	1.6283	(6.1450)	0.0000	3	(4.5166)	01/06/2025
600846.SH	01/03/2025	SDB3263645051	(800.00)	1.2039	(1,032.02)	(963.13)	0.0000	4.3300	(1,750.0000)	0.0000	0.3724	(1.4046)	0.0000	3	(1.0322)	01/06/2025
600846.SH	01/03/2025	SDB3263645051	(7,673.00)	1.2039	(9,537.94)	(9,237.62)	0.0000	4.3300	(1,750.0000)	0.0000	3.4416	(13.4715)	0.0000	3	(10.0299)	01/06/2025
600846.SH	01/02/2025	SDB3263645051	(3,500.00)	1.2145	(4,512.70)	(4,250.73)	0.0000	4.3300	(1,818.3701)	0.0000	0.5428	(2.1471)	0.0000	1	(1.6043)	01/06/2025
600846.SH	01/02/2025	SDB3263645051	(800.00)	1.2145	(1,032.02)	(971.60)	0.0000	4.3300	(1,818.3701)	0.0000	0.1241	(0.4908)	0.0000	1	(0.3666)	01/06/2025
600846.SH	01/02/2025	SDB3263645051	(10,400.00)	1.2145	(12,927.74)	(12,630.75)	0.0000	4.3300	(1,818.3701)	0.0000	1.5549	(6.3798)	0.0000	1	(4.8249)	01/06/2025
600846.SH	01/02/2025	SDB3263645051	(10,200.00)	1.2145	(12,652.34)	(12,387.85)	0.0000	4.3300	(1,818.3701)	0.0000	1.5218	(6.2571)	0.0000	1	(4.7353)	01/06/2025
600846.SH	01/02/2025	SDB3263645051	(6,200.00)	1.2145	(7,794.32)	(7,529.87)	0.0000	4.3300	(1,818.3701)	0.0000	0.9375	(3.8034)	0.0000	1	(2.8659)	01/06/2025
600846.SH	01/02/2025	SDB3263645051	(3,173.00)	1.2145	(3,979.93)	(3,853.59)	0.0000	4.3300	(1,818.3701)	0.0000	0.4787	(1.9465)	0.0000	1	(1.4678)	01/06/2025
600846.SH	12/31/2024	SDB3263645051	(3,500.00)	1.1993	(4,512.70)	(4,197.67)	0.0000	4.3300	(1,818.3701)	0.0000	1.0856	(4.2405)	0.0000	2	(3.1550)	01/06/2025
600846.SH	12/31/2024	SDB3263645051	(800.00)	1.1993	(1,032.02)	(959.47)	0.0000	4.3300	(1,818.3701)	0.0000	0.2483	(0.9693)	0.0000	2	(0.7210)	01/06/2025
600846.SH	12/31/2024	SDB3263645051	(10,400.00)	1.1993	(12,927.74)	(12,473.08)	0.0000	4.3300	(1,818.3701)	0.0000	3.1098	(12.6004)	0.0000	2	(9.4905)	01/06/2025
600846.SH	12/31/2024	SDB3263645051	(10,200.00)	1.1993	(12,652.34)	(12,233.22)	0.0000	4.3300	(1,818.3701)	0.0000	3.0436	(12.3581)	0.0000	2	(9.3145)	01/06/2025
600846.SH	12/31/2024	SDB3263645051	(6,200.00)	1.1993	(7,794.32)	(7,435.88)	0.0000	4.3300	(1,818.3701)	0.0000	1.8750	(7.5118)	0.0000	2	(5.6368)	01/06/2025
600846.SH	12/31/2024	SDB3263645051	(3,173.00)	1.1993	(3,979.93)	(3,805.49)	0.0000	4.3300	(1,818.3701)	0.0000	0.9574	(3.8443)	0.0000	2	(2.8869)	01/06/2025
600846.SH	12/30/2024	SDB3263645051	(3,500.00)	1.1909	(4,512.70)	(4,168.18)	0.0000	4.3300	(1,818.3701)	0.0000	0.5428	(2.1054)	0.0000	1	(1.5626)	01/06/2025
600846.SH	12/30/2024	SDB3263645051	(800.00)	1.1909	(1,032.02)	(952.73)	0.0000	4.3300	(1,818.3701)	0.0000	0.1241	(0.4812)	0.0000	1	(0.3571)	01/06/2025
600846.SH	12/30/2024	SDB3263645051	(10,400.00)	1.1909	(12,927.74)	(12,385.44)	0.0000	4.3300	(1,818.3701)	0.0000	1.5549	(6.2559)	0.0000	1	(4.7010)	01/06/2025
600846.SH	12/30/2024	SDB3263645051	(10,200.00)	1.1909	(12,652.34)	(12,147.26)	0.0000	4.3300	(1,818.3701)	0.0000	1.5218	(6.1356)	0.0000	1	(4.6138)	01/06/2025
600846.SH	12/30/2024	SDB3263645051	(6,200.00)	1.1909	(7,794.32)	(7,383.63)	0.0000	4.3300	(1,818.3701)	0.0000	0.9375	(3.7295)	0.0000	1	(2.7920)	01/06/2025
600846.SH	12/30/2024	SDB3263645051	(3,173.00)	1.1909	(3,979.93)	(3,778.75)	0.0000	4.3300	(1,818.3701)	0.0000	0.4787	(1.9087)	0.0000	1	(1.4300)	01/06/2025
600846.SH	12/27/2024	SDB3263645051	(3,500.00)	1.2630	(4,512.70)	(4,420.50)	0.0000	4.3300	(1,818.3701)	0.0000	1.6283	(6.6984)	0.0000	3	(5.0701)	01/06/2025
600846.SH	12/27/2024	SDB3263645051	(800.00)	1.2630	(1,032.02)	(1,010.40)	0.0000	4.3300	(1,818.3701)	0.0000	0.3724	(1.5311)	0.0000	3	(1.1587)	01/06/2025
600846.SH	12/27/2024	SDB3263645051	(10,400.00)	1.2630	(12,927.74)	(13,135.19)	0.0000	4.3300	(1,818.3701)	0.0000	4.6648	(19.9039)	0.0000	3	(15.2391)	01/06/2025
600846.SH	12/27/2024	SDB3263645051	(10,200.00)	1.2630	(12,652.34)	(12,882.59)	0.0000	4.3300	(1,818.3701)	0.0000	4.5654	(19.5211)	0.0000	3	(14.9557)	01/06/2025
600846.SH	12/27/2024	SDB3263645051	(6,200.00)	1.2630	(7,794.32)	(7,830.59)	0.0000	4.3300	(1,818.3701)	0.0000	2.8124	(11.8658)	0.0000	3	(9.0533)	01/06/2025
600846.SH	12/27/2024	SDB3263645051	(3,173.00)	1.2630	(3,979.93)	(4,007.50)	0.0000	4.3300	(1,818.3701)	0.0000	1.4361	(6.0726)	0.0000	3	(4.6365)	01/06/2025
600846.SH	12/26/2024	SDB3263645051	(3,500.00)	1.2620	(4,512.70)	(4,416.87)	0.0000	4.3300	(1,818.3701)	0.0000	0.5428	(2.2310)	0.0000	1	(1.6882)	01/06/2025
600846.SH	12/26/2024	SDB3263645051	(800.00)	1.2620	(1,032.02)	(1,009.57)	0.0000	4.3300	(1,818.3701)	0.0000	0.1241	(0.5099)	0.0000	1	(0.3858)	01/06/2025
600846.SH	12/26/2024	SDB3263645051	(10,400.00)	1.2620	(12,927.74)	(13,124.42)	0.0000	4.3300	(1,818.3701)	0.0000	1.5549	(6.6292)	0.0000	1	(5.0743)	01/06/2025
600846.SH	12/26/2024	SDB3263645051	(10,200.00)	1.2620	(12,652.34)	(12,872.02)	0.0000	4.3300	(1,818.3701)	0.0000	1.5218	(6.5017)	0.0000	1	(4.9799)	01/06/2025
600846.SH	12/26/2024	SDB3263645051	(6,200.00)	1.2620	(7,794.32)	(7,824.17)	0.0000	4.3300	(1,818.3701)	0.0000	0.9375	(3.9520)	0.0000	1	(3.0145)	01/06/2025
600846.SH	12/26/2024	SDB3263645051	(3,173.00)	1.2620	(3,979.93)	(4,004.21)	0.0000	4.3300	(1,818.3701)	0.0000	0.4787	(2.0225)	0.0000	1	(1.5438)	01/06/2025
600846.SH	12/24/2024	SDB3263645051	(3,500.00)	1.2620	(4,512.70)	(4,416.87)	0.0000	4.3300	(1,818.3701)	0.0000	1.0856	(4.4619)	0.0000	2	(3.3764)	01/06/2025
600846.SH	12/24/2024	SDB3263645051	(800.00)	1.2620	(1,032.02)	(1,009.57)	0.0000	4.3300	(1,818.3701)	0.0000	0.2483	(1.0199)	0.0000	2	(0.7716)	01/06/2025
600846.SH	12/24/2024	SDB3263645051	(10,400.00)	1.2620	(12,927.74)	(13,124.42)	0.0000	4.3300	(1,818.3701)	0.0000	3.1098	(13.2584)	0.0000	2	(10.1485)	01/06/2025
600846.SH	12/24/2024	SDB3263645051	(10,200.00)	1.2620	(12,652.34)	(12,872.02)	0.0000	4.3300	(1,818.3701)	0.0000	3.0436	(13.0034)	0.0000	2	(9.9598)	01/06/2025
600846.SH	12/24/2024	SDB3263645051	(6,200.00)	1.2620	(7,794.32)	(7,824.17)	0.0000	4.3300	(1,818.3701)	0.0000	1.8750	(7.9040)	0.0000	2	(6.0291)	01/06/2025
600846.SH	12/24/2024	SDB3263645051	(3,173.00)	1.2620	(3,979.93)	(4,004.21)	0.0000	4.3300	(1,818.3701)	0.0000	0.9574	(4.0451)	0.0000	2	(3.0877)	01/06/2025
600846.SH	12/23/2024	SDB3263645051	(3,500.00)	1.2756	(4,512.70)	(4,464.77)	0.0000	4.3300	(1,818.3701)	0.0000	0.5428	(2.2552)	0.0000	1	(1.7124)	01/06/2025
600846.SH	12/23/2024	SDB3263645051	(800.00)	1.2756	(1,032.02)	(1,020.52)	0.0000	4.3300	(1,818.3701)	0.0000	0.1241	(0.5155)	0.0000	1	(0.3913)	01/06/2025
600846.SH	12/23/2024	SDB3263645051	(10,400.00)	1.2756	(12,927.74)	(13,266.76)	0.0000	4.3300	(1,818.3701)	0.0000	1.5549	(6.7011)	0.0000	1	(5.1462)	01/06/2025
600846.SH	12/23/2024	SDB3263645051	(10,200.00)	1.2756	(12,652.34)	(13,011.63)	0.0000	4.3300	(1,818.3701)	0.0000	1.5218	(6.5722)	0.0000	1	(5.0504)	01/06/2025
600846.SH	12/23/2024	SDB3263645051	(6,200.00)	1.2756	(7,794.32)	(7,909.03)	0.0000	4.3300	(1,818.3701)	0.0000	0.9375	(3.9949)	0.0000	1	(3.0574)	01/06/2025
600846.SH	12/23/2024	SDB3263645051	(3,173.00)	1.2756	(3,979.93)	(4,047.64)	0.0000	4.3300	(1,818.3701)	0.0000	0.4787	(2.0445)	0.0000	1	(1.5658)	01/06/2025
600846.SH	12/20/2024	SDB3263645051	(3,500.00)	1.2946	(4,512.70)	(4,531.09)	0.0000	4.3300	(1,818.3701)	0.0000	1.6283	(6.8660)	0.0000	3	(5.2377)	01/06/2025
600846.SH	12/20/2024	SDB3263645051	(800.00)	1.2946	(1,032.02)	(1,035.68)	0.0000	4.3300	(1,818.3701)	0.0000	0.3724	(1.5694)	0.0000	3	(1.1970)	01/06/2025
600846.SH	12/20/2024	SDB3263645051	(10,400.00)	1.2946	(12,927.74)	(13,463.80)	0.0000	4.3300	(1,818.3701)	0.0000	4.6648	(20.4018)	0.0000	3	(15.7370)	01/06/2025
600846.SH	12/20/2024	SDB3263645051	(10,200.00)	1.2946	(12,652.34)	(13,204.88)	0.0000	4.3300	(1,818.3701)	0.0000	4.5654	(20.0095)	0.0000	3	(15.4441)	01/06/2025
600846.SH	12/20/2024	SDB3263645051	(6,200.00)	1.2946	(7,794.32)	(8,026.50)	0.0000	4.3300	(1,818.3701)	0.0000	2.8124	(12.1626)	0.0000	3	(9.3502)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHANGHAI TONGJI SCIENCE & TECHNOLOGY INDUSTRIAL CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600846.SH	12/20/2024	SDB3263645051	(3,173.00)	1.2946	(3,979.93)	(4,107.75)	0.0000	4.3300	(1,818.3701)	0.0000	1.4361	(6.2245)	0.0000	3	(4.7884)	01/06/2025
600846.SH	12/19/2024	SDB3263645051	(3,500.00)	1.3640	(4,512.70)	(4,774.02)	0.0000	4.5800	(1,818.3701)	0.0000	0.5741	(2.4114)	0.0000	1	(1.8373)	01/06/2025
600846.SH	12/19/2024	SDB3263645051	(800.00)	1.3640	(1,032.02)	(1,091.21)	0.0000	4.5800	(1,818.3701)	0.0000	0.1313	(0.5512)	0.0000	1	(0.4199)	01/06/2025
600846.SH	12/19/2024	SDB3263645051	(10,400.00)	1.3640	(12,927.74)	(14,185.67)	0.0000	4.5800	(1,818.3701)	0.0000	1.6447	(7.1652)	0.0000	1	(5.5205)	01/06/2025
600846.SH	12/19/2024	SDB3263645051	(10,200.00)	1.3640	(12,652.34)	(13,912.87)	0.0000	4.5800	(1,818.3701)	0.0000	1.6097	(7.0274)	0.0000	1	(5.4178)	01/06/2025
600846.SH	12/19/2024	SDB3263645051	(6,200.00)	1.3640	(7,794.32)	(8,456.84)	0.0000	4.5800	(1,818.3701)	0.0000	0.9916	(4.2716)	0.0000	1	(3.2800)	01/06/2025
600846.SH	12/19/2024	SDB3263645051	(3,173.00)	1.3640	(3,979.93)	(4,327.99)	0.0000	4.5800	(1,818.3701)	0.0000	0.5063	(2.1861)	0.0000	1	(1.6797)	01/06/2025
600846.SH	12/18/2024	SDB3263645051	(3,500.00)	1.3171	(4,512.70)	(4,609.91)	0.0000	4.5800	(1,818.3701)	0.0000	0.5741	(2.3285)	0.0000	1	(1.7544)	01/06/2025
600846.SH	12/18/2024	SDB3263645051	(800.00)	1.3171	(1,032.02)	(1,053.69)	0.0000	4.5800	(1,818.3701)	0.0000	0.1313	(0.5322)	0.0000	1	(0.4009)	01/06/2025
600846.SH	12/18/2024	SDB3263645051	(10,400.00)	1.3171	(12,927.74)	(13,698.01)	0.0000	4.5800	(1,818.3701)	0.0000	1.6447	(6.9189)	0.0000	1	(5.2742)	01/06/2025
600846.SH	12/18/2024	SDB3263645051	(10,200.00)	1.3171	(12,652.34)	(13,434.58)	0.0000	4.5800	(1,818.3701)	0.0000	1.6097	(6.7858)	0.0000	1	(5.1762)	01/06/2025
600846.SH	12/18/2024	SDB3263645051	(6,200.00)	1.3171	(7,794.32)	(8,166.12)	0.0000	4.5800	(1,818.3701)	0.0000	0.9916	(4.1247)	0.0000	1	(3.1331)	01/06/2025
600846.SH	12/18/2024	SDB3263645051	(3,173.00)	1.3171	(3,979.93)	(4,179.21)	0.0000	4.5800	(1,818.3701)	0.0000	0.5063	(2.1109)	0.0000	1	(1.6046)	01/06/2025
600846.SH	12/17/2024	SDB3263645051	(3,500.00)	1.3102	(4,512.70)	(4,585.65)	0.0000	4.5800	(1,818.3701)	0.0000	0.5741	(2.3162)	0.0000	1	(1.7421)	01/06/2025
600846.SH	12/17/2024	SDB3263645051	(800.00)	1.3102	(1,032.02)	(1,048.15)	0.0000	4.5800	(1,818.3701)	0.0000	0.1313	(0.5294)	0.0000	1	(0.3981)	01/06/2025
600846.SH	12/17/2024	SDB3263645051	(10,400.00)	1.3102	(12,927.74)	(13,625.92)	0.0000	4.5800	(1,818.3701)	0.0000	1.6447	(6.8825)	0.0000	1	(5.2378)	01/06/2025
600846.SH	12/17/2024	SDB3263645051	(10,200.00)	1.3102	(12,652.34)	(13,363.89)	0.0000	4.5800	(1,818.3701)	0.0000	1.6097	(6.7501)	0.0000	1	(5.1405)	01/06/2025
600846.SH	12/17/2024	SDB3263645051	(6,200.00)	1.3102	(7,794.32)	(8,123.15)	0.0000	4.5800	(1,818.3701)	0.0000	0.9916	(4.1030)	0.0000	1	(3.1114)	01/06/2025
600846.SH	12/17/2024	SDB3263645051	(3,173.00)	1.3102	(3,979.93)	(4,157.22)	0.0000	4.5800	(1,818.3701)	0.0000	0.5063	(2.0998)	0.0000	1	(1.5935)	01/06/2025
600846.SH	12/16/2024	SDB3263645051	(3,500.00)	1.3284	(4,512.70)	(4,649.53)	0.0000	4.5800	(1,860.5666)	0.0000	0.5741	(2.4030)	0.0000	1	(1.8289)	01/06/2025
600846.SH	12/16/2024	SDB3263645051	(800.00)	1.3284	(1,032.02)	(1,062.75)	0.0000	4.5800	(1,860.5666)	0.0000	0.1313	(0.5493)	0.0000	1	(0.4180)	01/06/2025
600846.SH	12/16/2024	SDB3263645051	(10,400.00)	1.3284	(12,927.74)	(13,815.74)	0.0000	4.5800	(1,860.5666)	0.0000	1.6447	(7.1403)	0.0000	1	(5.4956)	01/06/2025
600846.SH	12/16/2024	SDB3263645051	(10,200.00)	1.3284	(12,652.34)	(13,550.06)	0.0000	4.5800	(1,860.5666)	0.0000	1.6097	(7.0030)	0.0000	1	(5.3933)	01/06/2025
600846.SH	12/16/2024	SDB3263645051	(6,200.00)	1.3284	(7,794.32)	(8,236.31)	0.0000	4.5800	(1,860.5666)	0.0000	0.9916	(4.2567)	0.0000	1	(3.2651)	01/06/2025
600846.SH	12/16/2024	SDB3263645051	(13,545.00)	1.3284	(16,989.64)	(17,993.68)	0.0000	4.5800	(1,860.5666)	0.0000	2.1615	(9.2996)	0.0000	1	(7.1381)	01/06/2025
600846.SH	12/13/2024	SDB3263645051	(3,500.00)	1.2811	(4,512.70)	(4,483.86)	0.0000	4.5800	(1,882.3251)	0.0000	1.7223	(7.0334)	0.0000	3	(5.3111)	01/06/2025
600846.SH	12/13/2024	SDB3263645051	(800.00)	1.2811	(1,032.02)	(1,024.88)	0.0000	4.5800	(1,882.3251)	0.0000	0.3939	(1.6076)	0.0000	3	(1.2137)	01/06/2025
600846.SH	12/13/2024	SDB3263645051	(10,400.00)	1.2811	(12,927.74)	(13,323.48)	0.0000	4.5800	(1,882.3251)	0.0000	4.9341	(20.8993)	0.0000	3	(15.9652)	01/06/2025
600846.SH	12/13/2024	SDB3263645051	(10,200.00)	1.2811	(12,652.34)	(13,067.26)	0.0000	4.5800	(1,882.3251)	0.0000	4.8290	(20.4974)	0.0000	3	(15.6684)	01/06/2025
600846.SH	12/13/2024	SDB3263645051	(6,200.00)	1.2811	(7,794.32)	(7,942.84)	0.0000	4.5800	(1,882.3251)	0.0000	2.9748	(12.4592)	0.0000	3	(9.4843)	01/06/2025
600846.SH	12/13/2024	SDB3263645051	(21,800.00)	1.2811	(27,343.98)	(27,928.07)	0.0000	4.5800	(1,882.3251)	0.0000	10.4363	(43.8081)	0.0000	3	(33.3718)	01/06/2025
600846.SH	12/12/2024	SDB3263645051	(10,400.00)	1.2837	(12,927.74)	(13,349.97)	0.0000	4.5800	(1,894.0329)	0.0000	1.6447	(7.0237)	0.0000	1	(5.3790)	01/06/2025
600846.SH	12/12/2024	SDB3263645051	(10,200.00)	1.2837	(12,652.34)	(13,093.24)	0.0000	4.5800	(1,894.0329)	0.0000	1.6097	(6.8886)	0.0000	1	(5.2790)	01/06/2025
600846.SH	12/12/2024	SDB3263645051	(6,200.00)	1.2837	(7,794.32)	(7,958.64)	0.0000	4.5800	(1,894.0329)	0.0000	0.9916	(4.1872)	0.0000	1	(3.1956)	01/06/2025
600846.SH	12/12/2024	SDB3263645051	(21,800.00)	1.2837	(27,343.98)	(27,983.59)	0.0000	4.5800	(1,894.0329)	0.0000	3.4788	(14.7227)	0.0000	1	(11.2440)	01/06/2025
600846.SH	12/11/2024	SDB3263645051	(10,400.00)	1.2790	(12,927.74)	(13,301.94)	0.0000	4.5800	(1,894.0329)	0.0000	1.6447	(6.9984)	0.0000	1	(5.3537)	01/06/2025
600846.SH	12/11/2024	SDB3263645051	(10,200.00)	1.2790	(12,652.34)	(13,046.14)	0.0000	4.5800	(1,894.0329)	0.0000	1.6097	(6.8638)	0.0000	1	(5.2542)	01/06/2025
600846.SH	12/11/2024	SDB3263645051	(6,200.00)	1.2790	(7,794.32)	(7,930.00)	0.0000	4.5800	(1,894.0329)	0.0000	0.9916	(4.1721)	0.0000	1	(3.1805)	01/06/2025
600846.SH	12/11/2024	SDB3263645051	(21,800.00)	1.2790	(27,343.98)	(27,882.92)	0.0000	4.5800	(1,894.0329)	0.0000	3.4788	(14.6698)	0.0000	1	(11.1910)	01/06/2025
600846.SH	12/10/2024	SDB3263645051	(10,400.00)	1.2563	(12,927.74)	(13,065.04)	0.0000	4.5800	(1,894.0329)	0.0000	1.6447	(6.8738)	0.0000	1	(5.2291)	01/06/2025
600846.SH	12/10/2024	SDB3263645051	(10,200.00)	1.2563	(12,652.34)	(12,813.79)	0.0000	4.5800	(1,894.0329)	0.0000	1.6097	(6.7416)	0.0000	1	(5.1319)	01/06/2025
600846.SH	12/10/2024	SDB3263645051	(6,200.00)	1.2563	(7,794.32)	(7,788.77)	0.0000	4.5800	(1,894.0329)	0.0000	0.9916	(4.0978)	0.0000	1	(3.1062)	01/06/2025
600846.SH	12/10/2024	SDB3263645051	(21,800.00)	1.2563	(27,343.98)	(27,386.34)	0.0000	4.5800	(1,894.0329)	0.0000	3.4788	(14.4085)	0.0000	1	(10.9297)	01/06/2025
600846.SH	12/09/2024	SDB3263645051	(6,200.00)	1.2571	(7,794.32)	(7,794.32)	0.0000	4.5800	(2,000.0000)	0.0000	0.9916	(4.3302)	0.0000	1	(3.3386)	01/06/2025
600846.SH	12/09/2024	SDB3263645051	(21,800.00)	1.2543	(27,343.98)	(27,343.98)	0.0000	4.5800	(2,000.0000)	0.0000	3.4788	(15.1911)	0.0000	1	(11.7123)	01/06/2025
TOTAL SHANGHAI TONGJI SCIENCE & TECHNOLOGY INDUSTRIAL CO LTD CMN CLASS A SERIES NORTHBOUND												154.1005	(647.8563)	0.0000	(493.7558)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHANGHAI TUNNEL ENGINEERING CO LTD CMN CLASS A SERIES NORTHBOUND																
600820.SH	01/03/2025	SDB3260123654	(30,000.00)	0.9960	(28,316.16)	(29,878.92)	0.0000	4.3300	(489.0025)	0.0000	10.2174	(12.1757)	0.0000	3	(1.9583)	01/06/2025
600820.SH	01/03/2025	SDB3260123654	(59,600.00)	0.9960	(56,254.77)	(59,359.45)	0.0000	4.3300	(489.0025)	0.0000	20.2986	(24.1891)	0.0000	3	(3.8905)	01/06/2025
600820.SH	01/03/2025	SDB3260123654	(9,700.00)	0.9960	(9,155.56)	(9,660.85)	0.0000	4.3300	(489.0025)	0.0000	3.3036	(3.9368)	0.0000	3	(0.6332)	01/06/2025
600820.SH	01/03/2025	SDB3260123654	(400.00)	0.9960	(377.55)	(398.39)	0.0000	4.3300	(489.0025)	0.0000	0.1362	(0.1623)	0.0000	3	(0.0261)	01/06/2025
600820.SH	01/03/2025	SDB3260123654	(900.00)	0.9960	(849.48)	(896.37)	0.0000	4.3300	(489.0025)	0.0000	0.3065	(0.3653)	0.0000	3	(0.0587)	01/06/2025
600820.SH	01/03/2025	SDB3260123654	(153,400.00)	0.9960	(144,789.96)	(152,780.88)	0.0000	4.3300	(489.0025)	0.0000	52.2450	(62.2585)	0.0000	3	(10.0135)	01/06/2025
600820.SH	01/03/2025	SDB3260123654	(18,400.00)	0.9960	(17,367.24)	(18,325.74)	0.0000	4.3300	(489.0025)	0.0000	6.2667	(7.4678)	0.0000	3	(1.2011)	01/06/2025
600820.SH	01/03/2025	SDB3260123654	(55,300.00)	0.9960	(52,196.12)	(55,076.81)	0.0000	4.3300	(489.0025)	0.0000	18.8341	(22.4439)	0.0000	3	(3.6098)	01/06/2025
600820.SH	01/03/2025	SDB3260123654	(9,700.00)	0.9960	(9,155.56)	(9,660.85)	0.0000	4.3300	(489.0025)	0.0000	3.3036	(3.9368)	0.0000	3	(0.6332)	01/06/2025
600820.SH	01/03/2025	SDB3260123654	(300.00)	0.9960	(283.16)	(298.79)	0.0000	4.3300	(489.0025)	0.0000	0.1022	(0.1218)	0.0000	3	(0.0196)	01/06/2025
600820.SH	01/03/2025	SDB3260123654	(47,100.00)	0.9960	(44,456.37)	(46,909.90)	0.0000	4.3300	(489.0025)	0.0000	16.0413	(19.1159)	0.0000	3	(3.0745)	01/06/2025
600820.SH	01/03/2025	SDB3260123654	(41,900.00)	0.9960	(39,548.24)	(41,730.89)	0.0000	4.3300	(489.0025)	0.0000	14.2703	(17.0054)	0.0000	3	(2.7351)	01/06/2025
600820.SH	01/03/2025	SDB3260123654	(12,700.00)	0.9960	(11,987.17)	(12,648.74)	0.0000	4.3300	(489.0025)	0.0000	4.3254	(5.1544)	0.0000	3	(0.8290)	01/06/2025
600820.SH	01/03/2025	SDB3260123654	(200.00)	0.9960	(188.77)	(199.19)	0.0000	4.3300	(489.0025)	0.0000	0.0681	(0.0812)	0.0000	3	(0.0131)	01/06/2025
600820.SH	01/03/2025	SDB3260123654	(3,600.00)	0.9960	(3,397.94)	(3,585.47)	0.0000	4.3300	(489.0025)	0.0000	1.2261	(1.4611)	0.0000	3	(0.2350)	01/06/2025
600820.SH	01/03/2025	SDB3260123654	(15,300.00)	0.9960	(14,441.24)	(15,238.25)	0.0000	4.3300	(489.0025)	0.0000	5.2109	(6.2096)	0.0000	3	(0.9987)	01/06/2025
600820.SH	01/03/2025	SDB3260123654	(2,100.00)	0.9960	(1,982.13)	(2,091.52)	0.0000	4.3300	(489.0025)	0.0000	0.7152	(0.8523)	0.0000	3	(0.1371)	01/06/2025
600820.SH	01/03/2025	SDB3260123654	(239,000.00)	0.9960	(225,585.41)	(238,035.40)	0.0000	4.3300	(489.0025)	0.0000	81.3987	(96.9999)	0.0000	3	(15.6012)	01/06/2025
600820.SH	01/03/2025	SDB3260123654	(31,900.00)	0.9960	(30,109.52)	(31,771.25)	0.0000	4.3300	(489.0025)	0.0000	10.8645	(12.9469)	0.0000	3	(2.0823)	01/06/2025
600820.SH	01/03/2025	SDB3260123654	(33,100.00)	0.9960	(31,242.16)	(32,966.41)	0.0000	4.3300	(489.0025)	0.0000	11.2732	(13.4339)	0.0000	3	(2.1607)	01/06/2025
600820.SH	01/03/2025	SDB3260123654	(16,900.00)	0.9960	(15,951.44)	(16,831.79)	0.0000	4.3300	(489.0025)	0.0000	5.7558	(6.8590)	0.0000	3	(1.1032)	01/06/2025
600820.SH	01/03/2025	SDB3260123654	(10,900.00)	0.9960	(10,288.20)	(10,856.01)	0.0000	4.3300	(489.0025)	0.0000	3.7123	(4.4238)	0.0000	3	(0.7115)	01/06/2025
600820.SH	01/03/2025	SDB3260123654	(600.00)	0.9960	(566.32)	(597.58)	0.0000	4.3300	(489.0025)	0.0000	0.2043	(0.2435)	0.0000	3	(0.0392)	01/06/2025
600820.SH	01/03/2025	SDB3260123654	(3,300.00)	0.9960	(3,114.78)	(3,286.68)	0.0000	4.3300	(489.0025)	0.0000	1.1239	(1.3393)	0.0000	3	(0.2154)	01/06/2025
600820.SH	01/03/2025	SDB3260123654	(18,000.00)	0.9960	(16,989.70)	(17,927.35)	0.0000	4.3300	(489.0025)	0.0000	6.1304	(7.3054)	0.0000	3	(1.1750)	01/06/2025
600820.SH	01/03/2025	SDB3260123654	(14,600.00)	0.9960	(13,780.53)	(14,541.07)	0.0000	4.3300	(489.0025)	0.0000	4.9725	(5.9255)	0.0000	3	(0.9530)	01/06/2025
600820.SH	01/03/2025	SDB3260123654	(10,400.00)	0.9960	(9,816.27)	(10,358.03)	0.0000	4.3300	(489.0025)	0.0000	3.5420	(4.2209)	0.0000	3	(0.6789)	01/06/2025
600820.SH	01/03/2025	SDB3260123654	(10,100.00)	0.9960	(9,533.11)	(10,059.24)	0.0000	4.3300	(489.0025)	0.0000	3.4399	(4.0992)	0.0000	3	(0.6593)	01/06/2025
600820.SH	01/03/2025	SDB3260123654	(5,300.00)	0.9960	(5,002.52)	(5,278.61)	0.0000	4.3300	(489.0025)	0.0000	1.8051	(2.1510)	0.0000	3	(0.3460)	01/06/2025
600820.SH	01/03/2025	SDB3260123654	(41,500.00)	0.9960	(39,170.69)	(41,332.51)	0.0000	4.3300	(489.0025)	0.0000	14.1341	(16.8431)	0.0000	3	(2.7090)	01/06/2025
600820.SH	01/03/2025	SDB3260123654	(42,700.00)	0.9960	(40,303.33)	(42,527.66)	0.0000	4.3300	(489.0025)	0.0000	14.5428	(17.3301)	0.0000	3	(2.7873)	01/06/2025
600820.SH	01/03/2025	SDB3260123654	(36,500.00)	0.9960	(34,451.33)	(36,352.69)	0.0000	4.3300	(489.0025)	0.0000	12.4312	(14.8138)	0.0000	3	(2.3826)	01/06/2025
600820.SH	01/03/2025	SDB3260123654	(65,600.00)	0.9960	(61,918.00)	(65,335.24)	0.0000	4.3300	(489.0025)	0.0000	22.3421	(26.6242)	0.0000	3	(4.2822)	01/06/2025
600820.SH	01/03/2025	SDB3260123654	(500.00)	0.9960	(471.94)	(497.98)	0.0000	4.3300	(489.0025)	0.0000	0.1703	(0.2029)	0.0000	3	(0.0326)	01/06/2025
600820.SH	01/03/2025	SDB3260123654	(1,500.00)	0.9960	(1,415.81)	(1,493.95)	0.0000	4.3300	(489.0025)	0.0000	0.5109	(0.6088)	0.0000	3	(0.0979)	01/06/2025
600820.SH	01/03/2025	SDB3260123654	(5,300.00)	0.9960	(5,002.52)	(5,278.61)	0.0000	4.3300	(489.0025)	0.0000	1.8051	(2.1510)	0.0000	3	(0.3460)	01/06/2025
600820.SH	01/03/2025	SDB3260123654	(10,000.00)	0.9960	(9,438.72)	(9,959.64)	0.0000	4.3300	(489.0025)	0.0000	3.4058	(4.0586)	0.0000	3	(0.6528)	01/06/2025
600820.SH	01/03/2025	SDB3260123654	(12,400.00)	0.9960	(11,704.01)	(12,349.95)	0.0000	4.3300	(489.0025)	0.0000	4.2232	(5.0326)	0.0000	3	(0.8094)	01/06/2025
600820.SH	01/02/2025	SDB3260123654	(30,000.00)	0.9845	(28,316.16)	(29,533.98)	0.0000	4.3300	(489.0025)	0.0000	3.4058	(4.0117)	0.0000	1	(0.6059)	01/06/2025
600820.SH	01/02/2025	SDB3260123654	(59,600.00)	0.9845	(56,254.77)	(58,674.17)	0.0000	4.3300	(489.0025)	0.0000	6.7662	(7.9699)	0.0000	1	(1.2038)	01/06/2025
600820.SH	01/02/2025	SDB3260123654	(9,700.00)	0.9845	(9,155.56)	(9,549.32)	0.0000	4.3300	(489.0025)	0.0000	1.1012	(1.2971)	0.0000	1	(0.1959)	01/06/2025
600820.SH	01/02/2025	SDB3260123654	(400.00)	0.9845	(377.55)	(393.79)	0.0000	4.3300	(489.0025)	0.0000	0.0454	(0.0535)	0.0000	1	(0.0081)	01/06/2025
600820.SH	01/02/2025	SDB3260123654	(900.00)	0.9845	(849.48)	(886.02)	0.0000	4.3300	(489.0025)	0.0000	0.1022	(0.1204)	0.0000	1	(0.0182)	01/06/2025
600820.SH	01/02/2025	SDB3260123654	(153,400.00)	0.9845	(144,789.96)	(151,017.08)	0.0000	4.3300	(489.0025)	0.0000	17.4150	(20.5133)	0.0000	1	(3.0982)	01/06/2025
600820.SH	01/02/2025	SDB3260123654	(18,400.00)	0.9845	(17,367.24)	(18,114.17)	0.0000	4.3300	(489.0025)	0.0000	2.0889	(2.4605)	0.0000	1	(0.3716)	01/06/2025
600820.SH	01/02/2025	SDB3260123654	(55,300.00)	0.9845	(52,196.12)	(54,440.97)	0.0000	4.3300	(489.0025)	0.0000	6.2780	(7.3949)	0.0000	1	(1.1169)	01/06/2025
600820.SH	01/02/2025	SDB3260123654	(9,700.00)	0.9845	(9,155.56)	(9,549.32)	0.0000	4.3300	(489.0025)	0.0000	1.1012	(1.2971)	0.0000	1	(0.1959)	01/06/2025
600820.SH	01/02/2025	SDB3260123654	(300.00)	0.9845	(283.16)	(295.34)	0.0000	4.3300	(489.0025)	0.0000	0.0341	(0.0401)	0.0000	1	(0.0061)	01/06/2025
600820.SH	01/02/2025	SDB3260123654	(47,100.00)	0.9845	(44,456.37)	(46,368.35)	0.0000	4.3300	(489.0025)	0.0000	5.3471	(6.2984)	0.0000	1	(0.9513)	01/06/2025
600820.SH	01/02/2025	SDB3260123654	(41,900.00)	0.9845	(39,548.24)	(41,249.13)	0.0000	4.3300	(489.0025)	0.0000	4.7568	(5.6030)	0.0000	1	(0.8463)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHANGHAI TUNNEL ENGINEERING CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600820.SH	01/02/2025	SDB3260123654	(12,700.00)	0.9845	(11,987.17)	(12,502.72)	0.0000	4.3300	(489.0025)	0.0000	1.4418	(1.6983)	0.0000	1	(0.2565)	01/06/2025
600820.SH	01/02/2025	SDB3260123654	(200.00)	0.9845	(188.77)	(196.89)	0.0000	4.3300	(489.0025)	0.0000	0.0227	(0.0267)	0.0000	1	(0.0040)	01/06/2025
600820.SH	01/02/2025	SDB3260123654	(3,600.00)	0.9845	(3,397.94)	(3,544.08)	0.0000	4.3300	(489.0025)	0.0000	0.4087	(0.4814)	0.0000	1	(0.0727)	01/06/2025
600820.SH	01/02/2025	SDB3260123654	(15,300.00)	0.9845	(14,441.24)	(15,062.33)	0.0000	4.3300	(489.0025)	0.0000	1.7370	(2.0460)	0.0000	1	(0.3090)	01/06/2025
600820.SH	01/02/2025	SDB3260123654	(2,100.00)	0.9845	(1,982.13)	(2,067.38)	0.0000	4.3300	(489.0025)	0.0000	0.2384	(0.2808)	0.0000	1	(0.0424)	01/06/2025
600820.SH	01/02/2025	SDB3260123654	(239,000.00)	0.9845	(225,585.41)	(235,287.37)	0.0000	4.3300	(489.0025)	0.0000	27.1329	(31.9600)	0.0000	1	(4.8271)	01/06/2025
600820.SH	01/02/2025	SDB3260123654	(31,900.00)	0.9845	(30,109.52)	(31,404.47)	0.0000	4.3300	(489.0025)	0.0000	3.6215	(4.2658)	0.0000	1	(0.6443)	01/06/2025
600820.SH	01/02/2025	SDB3260123654	(33,100.00)	0.9845	(31,242.16)	(32,585.82)	0.0000	4.3300	(489.0025)	0.0000	3.7577	(4.4263)	0.0000	1	(0.6685)	01/06/2025
600820.SH	01/02/2025	SDB3260123654	(16,900.00)	0.9845	(15,951.44)	(16,637.48)	0.0000	4.3300	(489.0025)	0.0000	1.9186	(2.2599)	0.0000	1	(0.3413)	01/06/2025
600820.SH	01/02/2025	SDB3260123654	(10,900.00)	0.9845	(10,288.20)	(10,730.68)	0.0000	4.3300	(489.0025)	0.0000	1.2374	(1.4578)	0.0000	1	(0.2201)	01/06/2025
600820.SH	01/02/2025	SDB3260123654	(600.00)	0.9845	(566.32)	(590.68)	0.0000	4.3300	(489.0025)	0.0000	0.0681	(0.0802)	0.0000	1	(0.0121)	01/06/2025
600820.SH	01/02/2025	SDB3260123654	(3,300.00)	0.9845	(3,114.78)	(3,248.74)	0.0000	4.3300	(489.0025)	0.0000	0.3746	(0.4413)	0.0000	1	(0.0667)	01/06/2025
600820.SH	01/02/2025	SDB3260123654	(18,000.00)	0.9845	(16,989.70)	(17,720.39)	0.0000	4.3300	(489.0025)	0.0000	2.0435	(2.4070)	0.0000	1	(0.3635)	01/06/2025
600820.SH	01/02/2025	SDB3260123654	(14,600.00)	0.9845	(13,780.53)	(14,373.20)	0.0000	4.3300	(489.0025)	0.0000	1.6575	(1.9524)	0.0000	1	(0.2949)	01/06/2025
600820.SH	01/02/2025	SDB3260123654	(10,400.00)	0.9845	(9,816.27)	(10,238.45)	0.0000	4.3300	(489.0025)	0.0000	1.1807	(1.3907)	0.0000	1	(0.2101)	01/06/2025
600820.SH	01/02/2025	SDB3260123654	(10,100.00)	0.9845	(9,533.11)	(9,943.11)	0.0000	4.3300	(489.0025)	0.0000	1.1466	(1.3506)	0.0000	1	(0.2040)	01/06/2025
600820.SH	01/02/2025	SDB3260123654	(5,300.00)	0.9845	(5,002.52)	(5,217.67)	0.0000	4.3300	(489.0025)	0.0000	0.6017	(0.7087)	0.0000	1	(0.1070)	01/06/2025
600820.SH	01/02/2025	SDB3260123654	(41,500.00)	0.9845	(39,170.69)	(40,855.34)	0.0000	4.3300	(489.0025)	0.0000	4.7114	(5.5495)	0.0000	1	(0.8382)	01/06/2025
600820.SH	01/02/2025	SDB3260123654	(42,700.00)	0.9845	(40,303.33)	(42,036.70)	0.0000	4.3300	(489.0025)	0.0000	4.8476	(5.7100)	0.0000	1	(0.8624)	01/06/2025
600820.SH	01/02/2025	SDB3260123654	(36,500.00)	0.9845	(34,451.33)	(35,933.01)	0.0000	4.3300	(489.0025)	0.0000	4.1437	(4.8809)	0.0000	1	(0.7372)	01/06/2025
600820.SH	01/02/2025	SDB3260123654	(65,600.00)	0.9845	(61,918.00)	(64,580.97)	0.0000	4.3300	(489.0025)	0.0000	7.4474	(8.7723)	0.0000	1	(1.3249)	01/06/2025
600820.SH	01/02/2025	SDB3260123654	(500.00)	0.9845	(471.94)	(492.23)	0.0000	4.3300	(489.0025)	0.0000	0.0568	(0.0669)	0.0000	1	(0.0101)	01/06/2025
600820.SH	01/02/2025	SDB3260123654	(1,500.00)	0.9845	(1,415.81)	(1,476.70)	0.0000	4.3300	(489.0025)	0.0000	0.1703	(0.2006)	0.0000	1	(0.0303)	01/06/2025
600820.SH	01/02/2025	SDB3260123654	(5,300.00)	0.9845	(5,002.52)	(5,217.67)	0.0000	4.3300	(489.0025)	0.0000	0.6017	(0.7087)	0.0000	1	(0.1070)	01/06/2025
600820.SH	01/02/2025	SDB3260123654	(10,000.00)	0.9845	(9,438.72)	(9,844.66)	0.0000	4.3300	(489.0025)	0.0000	1.1353	(1.3372)	0.0000	1	(0.2020)	01/06/2025
600820.SH	01/02/2025	SDB3260123654	(12,400.00)	0.9845	(11,704.01)	(12,207.38)	0.0000	4.3300	(489.0025)	0.0000	1.4077	(1.6582)	0.0000	1	(0.2504)	01/06/2025
600820.SH	12/31/2024	SDB3260123654	(30,000.00)	0.9638	(28,316.16)	(28,915.47)	0.0000	4.3300	(490.3730)	0.0000	6.8116	(7.8774)	0.0000	2	(1.0658)	01/06/2025
600820.SH	12/31/2024	SDB3260123654	(59,600.00)	0.9638	(56,254.77)	(57,445.40)	0.0000	4.3300	(490.3730)	0.0000	13.5324	(15.6498)	0.0000	2	(2.1174)	01/06/2025
600820.SH	12/31/2024	SDB3260123654	(9,700.00)	0.9638	(9,155.56)	(9,349.34)	0.0000	4.3300	(490.3730)	0.0000	2.2024	(2.5470)	0.0000	2	(0.3446)	01/06/2025
600820.SH	12/31/2024	SDB3260123654	(400.00)	0.9638	(377.55)	(385.54)	0.0000	4.3300	(490.3730)	0.0000	0.0908	(0.1050)	0.0000	2	(0.0142)	01/06/2025
600820.SH	12/31/2024	SDB3260123654	(900.00)	0.9638	(849.48)	(867.46)	0.0000	4.3300	(490.3730)	0.0000	0.2043	(0.2363)	0.0000	2	(0.0320)	01/06/2025
600820.SH	12/31/2024	SDB3260123654	(153,400.00)	0.9638	(144,789.96)	(147,854.44)	0.0000	4.3300	(490.3730)	0.0000	34.8300	(40.2799)	0.0000	2	(5.4499)	01/06/2025
600820.SH	12/31/2024	SDB3260123654	(18,400.00)	0.9638	(17,367.24)	(17,734.82)	0.0000	4.3300	(490.3730)	0.0000	4.1778	(4.8315)	0.0000	2	(0.6537)	01/06/2025
600820.SH	12/31/2024	SDB3260123654	(55,300.00)	0.9638	(52,196.12)	(53,300.85)	0.0000	4.3300	(490.3730)	0.0000	12.5561	(14.5207)	0.0000	2	(1.9647)	01/06/2025
600820.SH	12/31/2024	SDB3260123654	(9,700.00)	0.9638	(9,155.56)	(9,349.34)	0.0000	4.3300	(490.3730)	0.0000	2.2024	(2.5470)	0.0000	2	(0.3446)	01/06/2025
600820.SH	12/31/2024	SDB3260123654	(300.00)	0.9638	(283.16)	(289.15)	0.0000	4.3300	(490.3730)	0.0000	0.0681	(0.0788)	0.0000	2	(0.0107)	01/06/2025
600820.SH	12/31/2024	SDB3260123654	(47,100.00)	0.9638	(44,456.37)	(45,397.29)	0.0000	4.3300	(490.3730)	0.0000	10.6942	(12.3676)	0.0000	2	(1.6733)	01/06/2025
600820.SH	12/31/2024	SDB3260123654	(41,900.00)	0.9638	(39,548.24)	(40,385.27)	0.0000	4.3300	(490.3730)	0.0000	9.5135	(11.0021)	0.0000	2	(1.4886)	01/06/2025
600820.SH	12/31/2024	SDB3260123654	(12,700.00)	0.9638	(11,987.17)	(12,240.88)	0.0000	4.3300	(490.3730)	0.0000	2.8836	(3.3348)	0.0000	2	(0.4512)	01/06/2025
600820.SH	12/31/2024	SDB3260123654	(200.00)	0.9638	(188.77)	(192.77)	0.0000	4.3300	(490.3730)	0.0000	0.0454	(0.0525)	0.0000	2	(0.0071)	01/06/2025
600820.SH	12/31/2024	SDB3260123654	(3,600.00)	0.9638	(3,397.94)	(3,469.86)	0.0000	4.3300	(490.3730)	0.0000	0.8174	(0.9453)	0.0000	2	(0.1279)	01/06/2025
600820.SH	12/31/2024	SDB3260123654	(15,300.00)	0.9638	(14,441.24)	(14,746.89)	0.0000	4.3300	(490.3730)	0.0000	3.4739	(4.0175)	0.0000	2	(0.5436)	01/06/2025
600820.SH	12/31/2024	SDB3260123654	(2,100.00)	0.9638	(1,982.13)	(2,024.08)	0.0000	4.3300	(490.3730)	0.0000	0.4768	(0.5514)	0.0000	2	(0.0746)	01/06/2025
600820.SH	12/31/2024	SDB3260123654	(239,000.00)	0.9638	(225,585.41)	(230,359.91)	0.0000	4.3300	(490.3730)	0.0000	54.2658	(62.7568)	0.0000	2	(8.4910)	01/06/2025
600820.SH	12/31/2024	SDB3260123654	(7,000.00)	0.9638	(6,607.10)	(6,746.94)	0.0000	4.3300	(490.3730)	0.0000	1.5894	(1.8381)	0.0000	2	(0.2487)	01/06/2025
600820.SH	12/31/2024	SDB3260123654	(31,900.00)	0.9638	(30,109.52)	(30,746.78)	0.0000	4.3300	(490.3730)	0.0000	7.2430	(8.3763)	0.0000	2	(1.1333)	01/06/2025
600820.SH	12/31/2024	SDB3260123654	(33,100.00)	0.9638	(31,242.16)	(31,903.40)	0.0000	4.3300	(490.3730)	0.0000	7.5155	(8.6914)	0.0000	2	(1.1760)	01/06/2025
600820.SH	12/31/2024	SDB3260123654	(16,900.00)	0.9638	(15,951.44)	(16,289.05)	0.0000	4.3300	(490.3730)	0.0000	3.8372	(4.4378)	0.0000	2	(0.6004)	01/06/2025
600820.SH	12/31/2024	SDB3260123654	(10,900.00)	0.9638	(10,288.20)	(10,505.95)	0.0000	4.3300	(490.3730)	0.0000	2.4749	(2.8621)	0.0000	2	(0.3872)	01/06/2025
600820.SH	12/31/2024	SDB3260123654	(600.00)	0.9638	(566.32)	(578.31)	0.0000	4.3300	(490.3730)	0.0000	0.1362	(0.1575)	0.0000	2	(0.0213)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHANGHAI TUNNEL ENGINEERING CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600820.SH	12/31/2024	SDB3260123654	(3,300.00)	0.9638	(3,114.78)	(3,180.70)	0.0000	4.3300	(490.3730)	0.0000	0.7493	(0.8665)	0.0000	2	(0.1172)	01/06/2025
600820.SH	12/31/2024	SDB3260123654	(18,000.00)	0.9638	(16,989.70)	(17,349.28)	0.0000	4.3300	(490.3730)	0.0000	4.0870	(4.7265)	0.0000	2	(0.6395)	01/06/2025
600820.SH	12/31/2024	SDB3260123654	(14,600.00)	0.9638	(13,780.53)	(14,072.20)	0.0000	4.3300	(490.3730)	0.0000	3.3150	(3.8337)	0.0000	2	(0.5187)	01/06/2025
600820.SH	12/31/2024	SDB3260123654	(10,400.00)	0.9638	(9,816.27)	(10,024.03)	0.0000	4.3300	(490.3730)	0.0000	2.3614	(2.7308)	0.0000	2	(0.3695)	01/06/2025
600820.SH	12/31/2024	SDB3260123654	(10,100.00)	0.9638	(9,533.11)	(9,734.87)	0.0000	4.3300	(490.3730)	0.0000	2.2932	(2.6521)	0.0000	2	(0.3588)	01/06/2025
600820.SH	12/31/2024	SDB3260123654	(5,300.00)	0.9638	(5,002.52)	(5,108.40)	0.0000	4.3300	(490.3730)	0.0000	1.2034	(1.3917)	0.0000	2	(0.1883)	01/06/2025
600820.SH	12/31/2024	SDB3260123654	(41,500.00)	0.9638	(39,170.69)	(39,999.73)	0.0000	4.3300	(490.3730)	0.0000	9.4227	(10.8971)	0.0000	2	(1.4744)	01/06/2025
600820.SH	12/31/2024	SDB3260123654	(42,700.00)	0.9638	(40,303.33)	(41,156.35)	0.0000	4.3300	(490.3730)	0.0000	9.6952	(11.2122)	0.0000	2	(1.5170)	01/06/2025
600820.SH	12/31/2024	SDB3260123654	(36,500.00)	0.9638	(34,451.33)	(35,180.49)	0.0000	4.3300	(490.3730)	0.0000	8.2875	(9.5842)	0.0000	2	(1.2967)	01/06/2025
600820.SH	12/31/2024	SDB3260123654	(65,600.00)	0.9638	(61,918.00)	(63,228.49)	0.0000	4.3300	(490.3730)	0.0000	14.8947	(17.2253)	0.0000	2	(2.3306)	01/06/2025
600820.SH	12/31/2024	SDB3260123654	(500.00)	0.9638	(471.94)	(481.92)	0.0000	4.3300	(490.3730)	0.0000	0.1135	(0.1313)	0.0000	2	(0.0178)	01/06/2025
600820.SH	12/31/2024	SDB3260123654	(1,500.00)	0.9638	(1,415.81)	(1,445.77)	0.0000	4.3300	(490.3730)	0.0000	0.3406	(0.3939)	0.0000	2	(0.0533)	01/06/2025
600820.SH	12/31/2024	SDB3260123654	(5,300.00)	0.9638	(5,002.52)	(5,108.40)	0.0000	4.3300	(490.3730)	0.0000	1.2034	(1.3917)	0.0000	2	(0.1883)	01/06/2025
600820.SH	12/31/2024	SDB3260123654	(10,000.00)	0.9638	(9,438.72)	(9,638.49)	0.0000	4.3300	(490.3730)	0.0000	2.2705	(2.6258)	0.0000	2	(0.3553)	01/06/2025
600820.SH	12/31/2024	SDB3260123654	(12,400.00)	0.9638	(11,704.01)	(11,951.73)	0.0000	4.3300	(490.3730)	0.0000	2.8155	(3.2560)	0.0000	2	(0.4405)	01/06/2025
600820.SH	12/30/2024	SDB3260123654	(30,000.00)	0.9527	(28,316.16)	(28,581.78)	0.0000	4.3300	(493.9483)	0.0000	3.4058	(3.9216)	0.0000	1	(0.5158)	01/06/2025
600820.SH	12/30/2024	SDB3260123654	(59,600.00)	0.9527	(56,254.77)	(56,782.47)	0.0000	4.3300	(493.9483)	0.0000	6.7662	(7.7910)	0.0000	1	(1.0248)	01/06/2025
600820.SH	12/30/2024	SDB3260123654	(9,700.00)	0.9527	(9,155.56)	(9,241.44)	0.0000	4.3300	(493.9483)	0.0000	1.1012	(1.2680)	0.0000	1	(0.1668)	01/06/2025
600820.SH	12/30/2024	SDB3260123654	(400.00)	0.9527	(377.55)	(381.09)	0.0000	4.3300	(493.9483)	0.0000	0.0454	(0.0523)	0.0000	1	(0.0069)	01/06/2025
600820.SH	12/30/2024	SDB3260123654	(900.00)	0.9527	(849.48)	(857.45)	0.0000	4.3300	(493.9483)	0.0000	0.1022	(0.1176)	0.0000	1	(0.0155)	01/06/2025
600820.SH	12/30/2024	SDB3260123654	(153,400.00)	0.9527	(144,789.96)	(146,148.17)	0.0000	4.3300	(493.9483)	0.0000	17.4150	(20.0527)	0.0000	1	(2.6377)	01/06/2025
600820.SH	12/30/2024	SDB3260123654	(18,400.00)	0.9527	(17,367.24)	(17,530.16)	0.0000	4.3300	(493.9483)	0.0000	2.0889	(2.4053)	0.0000	1	(0.3164)	01/06/2025
600820.SH	12/30/2024	SDB3260123654	(55,300.00)	0.9527	(52,196.12)	(52,685.75)	0.0000	4.3300	(493.9483)	0.0000	6.2780	(7.2289)	0.0000	1	(0.9509)	01/06/2025
600820.SH	12/30/2024	SDB3260123654	(9,700.00)	0.9527	(9,155.56)	(9,241.44)	0.0000	4.3300	(493.9483)	0.0000	1.1012	(1.2680)	0.0000	1	(0.1668)	01/06/2025
600820.SH	12/30/2024	SDB3260123654	(300.00)	0.9527	(283.16)	(285.82)	0.0000	4.3300	(493.9483)	0.0000	0.0341	(0.0392)	0.0000	1	(0.0052)	01/06/2025
600820.SH	12/30/2024	SDB3260123654	(47,100.00)	0.9527	(44,456.37)	(44,873.39)	0.0000	4.3300	(493.9483)	0.0000	5.3471	(6.1570)	0.0000	1	(0.8099)	01/06/2025
600820.SH	12/30/2024	SDB3260123654	(41,900.00)	0.9527	(39,548.24)	(39,919.22)	0.0000	4.3300	(493.9483)	0.0000	4.7568	(5.4772)	0.0000	1	(0.7205)	01/06/2025
600820.SH	12/30/2024	SDB3260123654	(12,700.00)	0.9527	(11,987.17)	(12,099.62)	0.0000	4.3300	(493.9483)	0.0000	1.4418	(1.6602)	0.0000	1	(0.2184)	01/06/2025
600820.SH	12/30/2024	SDB3260123654	(200.00)	0.9527	(188.77)	(190.55)	0.0000	4.3300	(493.9483)	0.0000	0.0227	(0.0261)	0.0000	1	(0.0034)	01/06/2025
600820.SH	12/30/2024	SDB3260123654	(3,600.00)	0.9527	(3,397.94)	(3,429.81)	0.0000	4.3300	(493.9483)	0.0000	0.4087	(0.4706)	0.0000	1	(0.0619)	01/06/2025
600820.SH	12/30/2024	SDB3260123654	(15,300.00)	0.9527	(14,441.24)	(14,576.71)	0.0000	4.3300	(493.9483)	0.0000	1.7370	(2.0000)	0.0000	1	(0.2631)	01/06/2025
600820.SH	12/30/2024	SDB3260123654	(2,100.00)	0.9527	(1,982.13)	(2,000.72)	0.0000	4.3300	(493.9483)	0.0000	0.2384	(0.2745)	0.0000	1	(0.0361)	01/06/2025
600820.SH	12/30/2024	SDB3260123654	(239,000.00)	0.9527	(225,585.41)	(227,701.51)	0.0000	4.3300	(493.9483)	0.0000	27.1329	(31.2424)	0.0000	1	(4.1095)	01/06/2025
600820.SH	12/30/2024	SDB3260123654	(25,700.00)	0.9527	(24,257.51)	(24,485.06)	0.0000	4.3300	(493.9483)	0.0000	2.9176	(3.3595)	0.0000	1	(0.4419)	01/06/2025
600820.SH	12/30/2024	SDB3260123654	(31,900.00)	0.9527	(30,109.52)	(30,391.96)	0.0000	4.3300	(493.9483)	0.0000	3.6215	(4.1700)	0.0000	1	(0.5485)	01/06/2025
600820.SH	12/30/2024	SDB3260123654	(33,100.00)	0.9527	(31,242.16)	(31,535.23)	0.0000	4.3300	(493.9483)	0.0000	3.7577	(4.3269)	0.0000	1	(0.5691)	01/06/2025
600820.SH	12/30/2024	SDB3260123654	(16,900.00)	0.9527	(15,951.44)	(16,101.07)	0.0000	4.3300	(493.9483)	0.0000	1.9186	(2.2092)	0.0000	1	(0.2906)	01/06/2025
600820.SH	12/30/2024	SDB3260123654	(10,900.00)	0.9527	(10,288.20)	(10,384.71)	0.0000	4.3300	(493.9483)	0.0000	1.2374	(1.4249)	0.0000	1	(0.1874)	01/06/2025
600820.SH	12/30/2024	SDB3260123654	(600.00)	0.9527	(566.32)	(571.64)	0.0000	4.3300	(493.9483)	0.0000	0.0681	(0.0784)	0.0000	1	(0.0103)	01/06/2025
600820.SH	12/30/2024	SDB3260123654	(3,300.00)	0.9527	(3,114.78)	(3,144.00)	0.0000	4.3300	(493.9483)	0.0000	0.3746	(0.4314)	0.0000	1	(0.0567)	01/06/2025
600820.SH	12/30/2024	SDB3260123654	(18,000.00)	0.9527	(16,989.70)	(17,149.07)	0.0000	4.3300	(493.9483)	0.0000	2.0435	(2.3530)	0.0000	1	(0.3095)	01/06/2025
600820.SH	12/30/2024	SDB3260123654	(14,600.00)	0.9527	(13,780.53)	(13,909.80)	0.0000	4.3300	(493.9483)	0.0000	1.6575	(1.9085)	0.0000	1	(0.2510)	01/06/2025
600820.SH	12/30/2024	SDB3260123654	(10,400.00)	0.9527	(9,816.27)	(9,908.35)	0.0000	4.3300	(493.9483)	0.0000	1.1807	(1.3595)	0.0000	1	(0.1788)	01/06/2025
600820.SH	12/30/2024	SDB3260123654	(10,100.00)	0.9527	(9,533.11)	(9,622.53)	0.0000	4.3300	(493.9483)	0.0000	1.1466	(1.3203)	0.0000	1	(0.1737)	01/06/2025
600820.SH	12/30/2024	SDB3260123654	(5,300.00)	0.9527	(5,002.52)	(5,049.45)	0.0000	4.3300	(493.9483)	0.0000	0.6017	(0.6928)	0.0000	1	(0.0911)	01/06/2025
600820.SH	12/30/2024	SDB3260123654	(41,500.00)	0.9527	(39,170.69)	(39,538.13)	0.0000	4.3300	(493.9483)	0.0000	4.7114	(5.4249)	0.0000	1	(0.7136)	01/06/2025
600820.SH	12/30/2024	SDB3260123654	(42,700.00)	0.9527	(40,303.33)	(40,681.40)	0.0000	4.3300	(493.9483)	0.0000	4.8476	(5.5818)	0.0000	1	(0.7342)	01/06/2025
600820.SH	12/30/2024	SDB3260123654	(36,500.00)	0.9527	(34,451.33)	(34,774.50)	0.0000	4.3300	(493.9483)	0.0000	4.1437	(4.7713)	0.0000	1	(0.6276)	01/06/2025
600820.SH	12/30/2024	SDB3260123654	(65,600.00)	0.9527	(61,918.00)	(62,498.83)	0.0000	4.3300	(493.9483)	0.0000	7.4474	(8.5753)	0.0000	1	(1.1280)	01/06/2025
600820.SH	12/30/2024	SDB3260123654	(500.00)	0.9527	(471.94)	(476.36)	0.0000	4.3300	(493.9483)	0.0000	0.0568	(0.0654)	0.0000	1	(0.0086)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHANGHAI TUNNEL ENGINEERING CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600820.SH	12/30/2024	SDB3260123654	(1,500.00)	0.9527	(1,415.81)	(1,429.09)	0.0000	4.3300	(493.9483)	0.0000	0.1703	(0.1961)	0.0000	1	(0.0258)	01/06/2025
600820.SH	12/30/2024	SDB3260123654	(5,300.00)	0.9527	(5,002.52)	(5,049.45)	0.0000	4.3300	(493.9483)	0.0000	0.6017	(0.6928)	0.0000	1	(0.0911)	01/06/2025
600820.SH	12/30/2024	SDB3260123654	(10,000.00)	0.9527	(9,438.72)	(9,527.26)	0.0000	4.3300	(493.9483)	0.0000	1.1353	(1.3072)	0.0000	1	(0.1719)	01/06/2025
600820.SH	12/30/2024	SDB3260123654	(12,400.00)	0.9527	(11,704.01)	(11,813.80)	0.0000	4.3300	(493.9483)	0.0000	1.4077	(1.6209)	0.0000	1	(0.2132)	01/06/2025
600820.SH	12/27/2024	SDB3260123654	(30,000.00)	0.9579	(28,316.16)	(28,735.62)	0.0000	4.3300	(493.9483)	0.0000	10.2174	(11.8283)	0.0000	3	(1.6108)	01/06/2025
600820.SH	12/27/2024	SDB3260123654	(59,600.00)	0.9579	(56,254.77)	(57,088.10)	0.0000	4.3300	(493.9483)	0.0000	20.2986	(23.4988)	0.0000	3	(3.2002)	01/06/2025
600820.SH	12/27/2024	SDB3260123654	(9,700.00)	0.9579	(9,155.56)	(9,291.18)	0.0000	4.3300	(493.9483)	0.0000	3.3036	(3.8245)	0.0000	3	(0.5208)	01/06/2025
600820.SH	12/27/2024	SDB3260123654	(400.00)	0.9579	(377.55)	(383.14)	0.0000	4.3300	(493.9483)	0.0000	0.1362	(0.1577)	0.0000	3	(0.0215)	01/06/2025
600820.SH	12/27/2024	SDB3260123654	(900.00)	0.9579	(849.48)	(862.07)	0.0000	4.3300	(493.9483)	0.0000	0.3065	(0.3548)	0.0000	3	(0.0483)	01/06/2025
600820.SH	12/27/2024	SDB3260123654	(153,400.00)	0.9579	(144,789.96)	(146,934.80)	0.0000	4.3300	(493.9483)	0.0000	52.2450	(60.4818)	0.0000	3	(8.2368)	01/06/2025
600820.SH	12/27/2024	SDB3260123654	(18,400.00)	0.9579	(17,367.24)	(17,624.51)	0.0000	4.3300	(493.9483)	0.0000	6.2667	(7.2547)	0.0000	3	(0.9880)	01/06/2025
600820.SH	12/27/2024	SDB3260123654	(55,300.00)	0.9579	(52,196.12)	(52,969.33)	0.0000	4.3300	(493.9483)	0.0000	18.8341	(21.8034)	0.0000	3	(2.9693)	01/06/2025
600820.SH	12/27/2024	SDB3260123654	(9,700.00)	0.9579	(9,155.56)	(9,291.18)	0.0000	4.3300	(493.9483)	0.0000	3.3036	(3.8245)	0.0000	3	(0.5208)	01/06/2025
600820.SH	12/27/2024	SDB3260123654	(300.00)	0.9579	(283.16)	(287.36)	0.0000	4.3300	(493.9483)	0.0000	0.1022	(0.1183)	0.0000	3	(0.0161)	01/06/2025
600820.SH	12/27/2024	SDB3260123654	(47,100.00)	0.9579	(44,456.37)	(45,114.92)	0.0000	4.3300	(493.9483)	0.0000	16.0413	(18.5704)	0.0000	3	(2.5290)	01/06/2025
600820.SH	12/27/2024	SDB3260123654	(41,900.00)	0.9579	(39,548.24)	(40,134.08)	0.0000	4.3300	(493.9483)	0.0000	14.2703	(16.5201)	0.0000	3	(2.2498)	01/06/2025
600820.SH	12/27/2024	SDB3260123654	(12,700.00)	0.9579	(11,987.17)	(12,164.75)	0.0000	4.3300	(493.9483)	0.0000	4.3254	(5.0073)	0.0000	3	(0.6819)	01/06/2025
600820.SH	12/27/2024	SDB3260123654	(200.00)	0.9579	(188.77)	(191.57)	0.0000	4.3300	(493.9483)	0.0000	0.0681	(0.0789)	0.0000	3	(0.0107)	01/06/2025
600820.SH	12/27/2024	SDB3260123654	(3,600.00)	0.9579	(3,397.94)	(3,448.27)	0.0000	4.3300	(493.9483)	0.0000	1.2261	(1.4194)	0.0000	3	(0.1933)	01/06/2025
600820.SH	12/27/2024	SDB3260123654	(15,300.00)	0.9579	(14,441.24)	(14,655.17)	0.0000	4.3300	(493.9483)	0.0000	5.2109	(6.0324)	0.0000	3	(0.8215)	01/06/2025
600820.SH	12/27/2024	SDB3260123654	(2,100.00)	0.9579	(1,982.13)	(2,011.49)	0.0000	4.3300	(493.9483)	0.0000	0.7152	(0.8280)	0.0000	3	(0.1128)	01/06/2025
600820.SH	12/27/2024	SDB3260123654	(239,000.00)	0.9579	(225,585.41)	(228,927.11)	0.0000	4.3300	(493.9483)	0.0000	81.3987	(94.2318)	0.0000	3	(12.8331)	01/06/2025
600820.SH	12/27/2024	SDB3260123654	(25,700.00)	0.9579	(24,257.51)	(24,616.85)	0.0000	4.3300	(493.9483)	0.0000	8.7529	(10.1329)	0.0000	3	(1.3800)	01/06/2025
600820.SH	12/27/2024	SDB3260123654	(31,900.00)	0.9579	(30,109.52)	(30,555.54)	0.0000	4.3300	(493.9483)	0.0000	10.8645	(12.5774)	0.0000	3	(1.7129)	01/06/2025
600820.SH	12/27/2024	SDB3260123654	(33,100.00)	0.9579	(31,242.16)	(31,704.97)	0.0000	4.3300	(493.9483)	0.0000	11.2732	(13.0505)	0.0000	3	(1.7773)	01/06/2025
600820.SH	12/27/2024	SDB3260123654	(16,900.00)	0.9579	(15,951.44)	(16,187.73)	0.0000	4.3300	(493.9483)	0.0000	5.7558	(6.6633)	0.0000	3	(0.9074)	01/06/2025
600820.SH	12/27/2024	SDB3260123654	(10,900.00)	0.9579	(10,288.20)	(10,440.61)	0.0000	4.3300	(493.9483)	0.0000	3.7123	(4.2976)	0.0000	3	(0.5853)	01/06/2025
600820.SH	12/27/2024	SDB3260123654	(600.00)	0.9579	(566.32)	(574.71)	0.0000	4.3300	(493.9483)	0.0000	0.2043	(0.2366)	0.0000	3	(0.0322)	01/06/2025
600820.SH	12/27/2024	SDB3260123654	(3,300.00)	0.9579	(3,114.78)	(3,160.92)	0.0000	4.3300	(493.9483)	0.0000	1.1239	(1.3011)	0.0000	3	(0.1772)	01/06/2025
600820.SH	12/27/2024	SDB3260123654	(18,000.00)	0.9579	(16,989.70)	(17,241.37)	0.0000	4.3300	(493.9483)	0.0000	6.1304	(7.0970)	0.0000	3	(0.9665)	01/06/2025
600820.SH	12/27/2024	SDB3260123654	(14,600.00)	0.9579	(13,780.53)	(13,984.67)	0.0000	4.3300	(493.9483)	0.0000	4.9725	(5.7564)	0.0000	3	(0.7839)	01/06/2025
600820.SH	12/27/2024	SDB3260123654	(10,400.00)	0.9579	(9,816.27)	(9,961.68)	0.0000	4.3300	(493.9483)	0.0000	3.5420	(4.1005)	0.0000	3	(0.5584)	01/06/2025
600820.SH	12/27/2024	SDB3260123654	(10,100.00)	0.9579	(9,533.11)	(9,674.33)	0.0000	4.3300	(493.9483)	0.0000	3.4399	(3.9822)	0.0000	3	(0.5423)	01/06/2025
600820.SH	12/27/2024	SDB3260123654	(5,300.00)	0.9579	(5,002.52)	(5,076.63)	0.0000	4.3300	(493.9483)	0.0000	1.8051	(2.0897)	0.0000	3	(0.2846)	01/06/2025
600820.SH	12/27/2024	SDB3260123654	(41,500.00)	0.9579	(39,170.69)	(39,750.94)	0.0000	4.3300	(493.9483)	0.0000	14.1341	(16.3624)	0.0000	3	(2.2283)	01/06/2025
600820.SH	12/27/2024	SDB3260123654	(42,700.00)	0.9579	(40,303.33)	(40,900.37)	0.0000	4.3300	(493.9483)	0.0000	14.5428	(16.8356)	0.0000	3	(2.2928)	01/06/2025
600820.SH	12/27/2024	SDB3260123654	(36,500.00)	0.9579	(34,451.33)	(34,961.67)	0.0000	4.3300	(493.9483)	0.0000	12.4312	(14.3910)	0.0000	3	(1.9599)	01/06/2025
600820.SH	12/27/2024	SDB3260123654	(65,600.00)	0.9579	(61,918.00)	(62,835.22)	0.0000	4.3300	(493.9483)	0.0000	22.3421	(25.8645)	0.0000	3	(3.5224)	01/06/2025
600820.SH	12/27/2024	SDB3260123654	(500.00)	0.9579	(471.94)	(478.93)	0.0000	4.3300	(493.9483)	0.0000	0.1703	(0.1971)	0.0000	3	(0.0268)	01/06/2025
600820.SH	12/27/2024	SDB3260123654	(1,500.00)	0.9579	(1,415.81)	(1,436.78)	0.0000	4.3300	(493.9483)	0.0000	0.5109	(0.5914)	0.0000	3	(0.0805)	01/06/2025
600820.SH	12/27/2024	SDB3260123654	(5,300.00)	0.9579	(5,002.52)	(5,076.63)	0.0000	4.3300	(493.9483)	0.0000	1.8051	(2.0897)	0.0000	3	(0.2846)	01/06/2025
600820.SH	12/27/2024	SDB3260123654	(10,000.00)	0.9579	(9,438.72)	(9,578.54)	0.0000	4.3300	(493.9483)	0.0000	3.4058	(3.9428)	0.0000	3	(0.5369)	01/06/2025
600820.SH	12/27/2024	SDB3260123654	(12,400.00)	0.9579	(11,704.01)	(11,877.39)	0.0000	4.3300	(493.9483)	0.0000	4.2232	(4.8890)	0.0000	3	(0.6658)	01/06/2025
600820.SH	12/26/2024	SDB3260123654	(30,000.00)	0.9639	(28,316.16)	(28,917.15)	0.0000	4.3300	(493.9483)	0.0000	3.4058	(3.9677)	0.0000	1	(0.5619)	01/06/2025
600820.SH	12/26/2024	SDB3260123654	(59,600.00)	0.9639	(56,254.77)	(57,448.74)	0.0000	4.3300	(493.9483)	0.0000	6.7662	(7.8824)	0.0000	1	(1.1162)	01/06/2025
600820.SH	12/26/2024	SDB3260123654	(9,700.00)	0.9639	(9,155.56)	(9,349.88)	0.0000	4.3300	(493.9483)	0.0000	1.1012	(1.2829)	0.0000	1	(0.1817)	01/06/2025
600820.SH	12/26/2024	SDB3260123654	(400.00)	0.9639	(377.55)	(385.56)	0.0000	4.3300	(493.9483)	0.0000	0.0454	(0.0529)	0.0000	1	(0.0075)	01/06/2025
600820.SH	12/26/2024	SDB3260123654	(900.00)	0.9639	(849.48)	(867.51)	0.0000	4.3300	(493.9483)	0.0000	0.1022	(0.1190)	0.0000	1	(0.0169)	01/06/2025
600820.SH	12/26/2024	SDB3260123654	(153,400.00)	0.9639	(144,789.96)	(147,863.03)	0.0000	4.3300	(493.9483)	0.0000	17.4150	(20.2880)	0.0000	1	(2.8730)	01/06/2025
600820.SH	12/26/2024	SDB3260123654	(18,400.00)	0.9639	(17,367.24)	(17,735.85)	0.0000	4.3300	(493.9483)	0.0000	2.0889	(2.4335)	0.0000	1	(0.3446)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHANGHAI TUNNEL ENGINEERING CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600820.SH	12/26/2024	SDB3260123654	(55,300.00)	0.9639	(52,196.12)	(53,303.95)	0.0000	4.3300	(493.9483)	0.0000	6.2780	(7.3137)	0.0000	1	(1.0357)	01/06/2025
600820.SH	12/26/2024	SDB3260123654	(9,700.00)	0.9639	(9,155.56)	(9,349.88)	0.0000	4.3300	(493.9483)	0.0000	1.1012	(1.2829)	0.0000	1	(0.1817)	01/06/2025
600820.SH	12/26/2024	SDB3260123654	(300.00)	0.9639	(283.16)	(289.17)	0.0000	4.3300	(493.9483)	0.0000	0.0341	(0.0397)	0.0000	1	(0.0056)	01/06/2025
600820.SH	12/26/2024	SDB3260123654	(47,100.00)	0.9639	(44,456.37)	(45,399.93)	0.0000	4.3300	(493.9483)	0.0000	5.3471	(6.2292)	0.0000	1	(0.8821)	01/06/2025
600820.SH	12/26/2024	SDB3260123654	(41,900.00)	0.9639	(39,548.24)	(40,387.62)	0.0000	4.3300	(493.9483)	0.0000	4.7568	(5.5415)	0.0000	1	(0.7847)	01/06/2025
600820.SH	12/26/2024	SDB3260123654	(12,700.00)	0.9639	(11,987.17)	(12,241.59)	0.0000	4.3300	(493.9483)	0.0000	1.4418	(1.6796)	0.0000	1	(0.2379)	01/06/2025
600820.SH	12/26/2024	SDB3260123654	(200.00)	0.9639	(188.77)	(192.78)	0.0000	4.3300	(493.9483)	0.0000	0.0227	(0.0265)	0.0000	1	(0.0037)	01/06/2025
600820.SH	12/26/2024	SDB3260123654	(3,600.00)	0.9639	(3,397.94)	(3,470.06)	0.0000	4.3300	(493.9483)	0.0000	0.4087	(0.4761)	0.0000	1	(0.0674)	01/06/2025
600820.SH	12/26/2024	SDB3260123654	(15,300.00)	0.9639	(14,441.24)	(14,747.75)	0.0000	4.3300	(493.9483)	0.0000	1.7370	(2.0235)	0.0000	1	(0.2865)	01/06/2025
600820.SH	12/26/2024	SDB3260123654	(2,100.00)	0.9639	(1,982.13)	(2,024.20)	0.0000	4.3300	(493.9483)	0.0000	0.2384	(0.2777)	0.0000	1	(0.0393)	01/06/2025
600820.SH	12/26/2024	SDB3260123654	(239,000.00)	0.9639	(225,585.41)	(230,373.30)	0.0000	4.3300	(493.9483)	0.0000	27.1329	(31.6090)	0.0000	1	(4.4761)	01/06/2025
600820.SH	12/26/2024	SDB3260123654	(25,700.00)	0.9639	(24,257.51)	(24,772.36)	0.0000	4.3300	(493.9483)	0.0000	2.9176	(3.3990)	0.0000	1	(0.4813)	01/06/2025
600820.SH	12/26/2024	SDB3260123654	(31,900.00)	0.9639	(30,109.52)	(30,748.57)	0.0000	4.3300	(493.9483)	0.0000	3.6215	(4.2189)	0.0000	1	(0.5974)	01/06/2025
600820.SH	12/26/2024	SDB3260123654	(33,100.00)	0.9639	(31,242.16)	(31,905.26)	0.0000	4.3300	(493.9483)	0.0000	3.7577	(4.3777)	0.0000	1	(0.6199)	01/06/2025
600820.SH	12/26/2024	SDB3260123654	(16,900.00)	0.9639	(15,951.44)	(16,289.99)	0.0000	4.3300	(493.9483)	0.0000	1.9186	(2.2351)	0.0000	1	(0.3165)	01/06/2025
600820.SH	12/26/2024	SDB3260123654	(10,900.00)	0.9639	(10,288.20)	(10,506.56)	0.0000	4.3300	(493.9483)	0.0000	1.2374	(1.4416)	0.0000	1	(0.2041)	01/06/2025
600820.SH	12/26/2024	SDB3260123654	(600.00)	0.9639	(566.32)	(578.34)	0.0000	4.3300	(493.9483)	0.0000	0.0681	(0.0794)	0.0000	1	(0.0112)	01/06/2025
600820.SH	12/26/2024	SDB3260123654	(3,300.00)	0.9639	(3,114.78)	(3,180.89)	0.0000	4.3300	(493.9483)	0.0000	0.3746	(0.4364)	0.0000	1	(0.0618)	01/06/2025
600820.SH	12/26/2024	SDB3260123654	(18,000.00)	0.9639	(16,989.70)	(17,350.29)	0.0000	4.3300	(493.9483)	0.0000	2.0435	(2.3806)	0.0000	1	(0.3371)	01/06/2025
600820.SH	12/26/2024	SDB3260123654	(14,600.00)	0.9639	(13,780.53)	(14,073.01)	0.0000	4.3300	(493.9483)	0.0000	1.6575	(1.9309)	0.0000	1	(0.2734)	01/06/2025
600820.SH	12/26/2024	SDB3260123654	(10,400.00)	0.9639	(9,816.27)	(10,024.61)	0.0000	4.3300	(493.9483)	0.0000	1.1807	(1.3755)	0.0000	1	(0.1948)	01/06/2025
600820.SH	12/26/2024	SDB3260123654	(10,100.00)	0.9639	(9,533.11)	(9,735.44)	0.0000	4.3300	(493.9483)	0.0000	1.1466	(1.3358)	0.0000	1	(0.1892)	01/06/2025
600820.SH	12/26/2024	SDB3260123654	(5,300.00)	0.9639	(5,002.52)	(5,108.70)	0.0000	4.3300	(493.9483)	0.0000	0.6017	(0.7010)	0.0000	1	(0.0993)	01/06/2025
600820.SH	12/26/2024	SDB3260123654	(41,500.00)	0.9639	(39,170.69)	(40,002.06)	0.0000	4.3300	(493.9483)	0.0000	4.7114	(5.4886)	0.0000	1	(0.7772)	01/06/2025
600820.SH	12/26/2024	SDB3260123654	(42,700.00)	0.9639	(40,303.33)	(41,158.74)	0.0000	4.3300	(493.9483)	0.0000	4.8476	(5.6473)	0.0000	1	(0.7997)	01/06/2025
600820.SH	12/26/2024	SDB3260123654	(36,500.00)	0.9639	(34,451.33)	(35,182.53)	0.0000	4.3300	(493.9483)	0.0000	4.1437	(4.8273)	0.0000	1	(0.6836)	01/06/2025
600820.SH	12/26/2024	SDB3260123654	(65,600.00)	0.9639	(61,918.00)	(63,232.17)	0.0000	4.3300	(493.9483)	0.0000	7.4474	(8.6760)	0.0000	1	(1.2286)	01/06/2025
600820.SH	12/26/2024	SDB3260123654	(500.00)	0.9639	(471.94)	(481.95)	0.0000	4.3300	(493.9483)	0.0000	0.0568	(0.0661)	0.0000	1	(0.0094)	01/06/2025
600820.SH	12/26/2024	SDB3260123654	(1,500.00)	0.9639	(1,415.81)	(1,445.86)	0.0000	4.3300	(493.9483)	0.0000	0.1703	(0.1984)	0.0000	1	(0.0281)	01/06/2025
600820.SH	12/26/2024	SDB3260123654	(5,300.00)	0.9639	(5,002.52)	(5,108.70)	0.0000	4.3300	(493.9483)	0.0000	0.6017	(0.7010)	0.0000	1	(0.0993)	01/06/2025
600820.SH	12/26/2024	SDB3260123654	(10,000.00)	0.9639	(9,438.72)	(9,639.05)	0.0000	4.3300	(493.9483)	0.0000	1.1353	(1.3226)	0.0000	1	(0.1873)	01/06/2025
600820.SH	12/26/2024	SDB3260123654	(12,400.00)	0.9639	(11,704.01)	(11,952.42)	0.0000	4.3300	(493.9483)	0.0000	1.4077	(1.6400)	0.0000	1	(0.2322)	01/06/2025
600820.SH	12/24/2024	SDB3260123654	(30,000.00)	0.9639	(28,316.16)	(28,917.15)	0.0000	4.3300	(493.9483)	0.0000	6.8116	(7.9353)	0.0000	2	(1.1237)	01/06/2025
600820.SH	12/24/2024	SDB3260123654	(59,600.00)	0.9639	(56,254.77)	(57,448.74)	0.0000	4.3300	(493.9483)	0.0000	13.5324	(15.7648)	0.0000	2	(2.2324)	01/06/2025
600820.SH	12/24/2024	SDB3260123654	(9,700.00)	0.9639	(9,155.56)	(9,349.88)	0.0000	4.3300	(493.9483)	0.0000	2.2024	(2.5658)	0.0000	2	(0.3633)	01/06/2025
600820.SH	12/24/2024	SDB3260123654	(400.00)	0.9639	(377.55)	(385.56)	0.0000	4.3300	(493.9483)	0.0000	0.0908	(0.1058)	0.0000	2	(0.0150)	01/06/2025
600820.SH	12/24/2024	SDB3260123654	(900.00)	0.9639	(849.48)	(867.51)	0.0000	4.3300	(493.9483)	0.0000	0.2043	(0.2381)	0.0000	2	(0.0337)	01/06/2025
600820.SH	12/24/2024	SDB3260123654	(153,400.00)	0.9639	(144,789.96)	(147,863.03)	0.0000	4.3300	(493.9483)	0.0000	34.8300	(40.5759)	0.0000	2	(5.7459)	01/06/2025
600820.SH	12/24/2024	SDB3260123654	(18,400.00)	0.9639	(17,367.24)	(17,735.85)	0.0000	4.3300	(493.9483)	0.0000	4.1778	(4.8670)	0.0000	2	(0.6892)	01/06/2025
600820.SH	12/24/2024	SDB3260123654	(55,300.00)	0.9639	(52,196.12)	(53,303.95)	0.0000	4.3300	(493.9483)	0.0000	12.5561	(14.6274)	0.0000	2	(2.0714)	01/06/2025
600820.SH	12/24/2024	SDB3260123654	(9,700.00)	0.9639	(9,155.56)	(9,349.88)	0.0000	4.3300	(493.9483)	0.0000	2.2024	(2.5658)	0.0000	2	(0.3633)	01/06/2025
600820.SH	12/24/2024	SDB3260123654	(300.00)	0.9639	(283.16)	(289.17)	0.0000	4.3300	(493.9483)	0.0000	0.0681	(0.0794)	0.0000	2	(0.0112)	01/06/2025
600820.SH	12/24/2024	SDB3260123654	(47,100.00)	0.9639	(44,456.37)	(45,399.93)	0.0000	4.3300	(493.9483)	0.0000	10.6942	(12.4585)	0.0000	2	(1.7642)	01/06/2025
600820.SH	12/24/2024	SDB3260123654	(41,900.00)	0.9639	(39,548.24)	(40,387.62)	0.0000	4.3300	(493.9483)	0.0000	9.5135	(11.0830)	0.0000	2	(1.5694)	01/06/2025
600820.SH	12/24/2024	SDB3260123654	(12,700.00)	0.9639	(11,987.17)	(12,241.59)	0.0000	4.3300	(493.9483)	0.0000	2.8836	(3.3593)	0.0000	2	(0.4757)	01/06/2025
600820.SH	12/24/2024	SDB3260123654	(200.00)	0.9639	(188.77)	(192.78)	0.0000	4.3300	(493.9483)	0.0000	0.0454	(0.0529)	0.0000	2	(0.0075)	01/06/2025
600820.SH	12/24/2024	SDB3260123654	(3,600.00)	0.9639	(3,397.94)	(3,470.06)	0.0000	4.3300	(493.9483)	0.0000	0.8174	(0.9522)	0.0000	2	(0.1348)	01/06/2025
600820.SH	12/24/2024	SDB3260123654	(15,300.00)	0.9639	(14,441.24)	(14,747.75)	0.0000	4.3300	(493.9483)	0.0000	3.4739	(4.0470)	0.0000	2	(0.5731)	01/06/2025
600820.SH	12/24/2024	SDB3260123654	(2,100.00)	0.9639	(1,982.13)	(2,024.20)	0.0000	4.3300	(493.9483)	0.0000	0.4768	(0.5555)	0.0000	2	(0.0787)	01/06/2025
600820.SH	12/24/2024	SDB3260123654	(239,000.00)	0.9639	(225,585.41)	(230,373.30)	0.0000	4.3300	(493.9483)	0.0000	54.2658	(63.2181)	0.0000	2	(8.9522)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHANGHAI TUNNEL ENGINEERING CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600820.SH	12/24/2024	SDB3260123654	(25,700.00)	0.9639	(24,257.51)	(24,772.36)	0.0000	4.3300	(493.9483)	0.0000	5.8353	(6.7979)	0.0000	2	(0.9626)	01/06/2025
600820.SH	12/24/2024	SDB3260123654	(31,900.00)	0.9639	(30,109.52)	(30,748.57)	0.0000	4.3300	(493.9483)	0.0000	7.2430	(8.4379)	0.0000	2	(1.1949)	01/06/2025
600820.SH	12/24/2024	SDB3260123654	(33,100.00)	0.9639	(31,242.16)	(31,905.26)	0.0000	4.3300	(493.9483)	0.0000	7.5155	(8.7553)	0.0000	2	(1.2398)	01/06/2025
600820.SH	12/24/2024	SDB3260123654	(16,900.00)	0.9639	(15,951.44)	(16,289.99)	0.0000	4.3300	(493.9483)	0.0000	3.8372	(4.4702)	0.0000	2	(0.6330)	01/06/2025
600820.SH	12/24/2024	SDB3260123654	(10,900.00)	0.9639	(10,288.20)	(10,506.56)	0.0000	4.3300	(493.9483)	0.0000	2.4749	(2.8832)	0.0000	2	(0.4083)	01/06/2025
600820.SH	12/24/2024	SDB3260123654	(600.00)	0.9639	(566.32)	(578.34)	0.0000	4.3300	(493.9483)	0.0000	0.1362	(0.1587)	0.0000	2	(0.0225)	01/06/2025
600820.SH	12/24/2024	SDB3260123654	(3,300.00)	0.9639	(3,114.78)	(3,180.89)	0.0000	4.3300	(493.9483)	0.0000	0.7493	(0.8729)	0.0000	2	(0.1236)	01/06/2025
600820.SH	12/24/2024	SDB3260123654	(18,000.00)	0.9639	(16,989.70)	(17,350.29)	0.0000	4.3300	(493.9483)	0.0000	4.0870	(4.7612)	0.0000	2	(0.6742)	01/06/2025
600820.SH	12/24/2024	SDB3260123654	(14,600.00)	0.9639	(13,780.53)	(14,073.01)	0.0000	4.3300	(493.9483)	0.0000	3.3150	(3.8619)	0.0000	2	(0.5469)	01/06/2025
600820.SH	12/24/2024	SDB3260123654	(10,400.00)	0.9639	(9,816.27)	(10,024.61)	0.0000	4.3300	(493.9483)	0.0000	2.3614	(2.7509)	0.0000	2	(0.3896)	01/06/2025
600820.SH	12/24/2024	SDB3260123654	(10,100.00)	0.9639	(9,533.11)	(9,735.44)	0.0000	4.3300	(493.9483)	0.0000	2.2932	(2.6716)	0.0000	2	(0.3783)	01/06/2025
600820.SH	12/24/2024	SDB3260123654	(5,300.00)	0.9639	(5,002.52)	(5,108.70)	0.0000	4.3300	(493.9483)	0.0000	1.2034	(1.4019)	0.0000	2	(0.1985)	01/06/2025
600820.SH	12/24/2024	SDB3260123654	(41,500.00)	0.9639	(39,170.69)	(40,002.06)	0.0000	4.3300	(493.9483)	0.0000	9.4227	(10.9772)	0.0000	2	(1.5545)	01/06/2025
600820.SH	12/24/2024	SDB3260123654	(42,700.00)	0.9639	(40,303.33)	(41,158.74)	0.0000	4.3300	(493.9483)	0.0000	9.6952	(11.2946)	0.0000	2	(1.5994)	01/06/2025
600820.SH	12/24/2024	SDB3260123654	(36,500.00)	0.9639	(34,451.33)	(35,182.53)	0.0000	4.3300	(493.9483)	0.0000	8.2875	(9.6546)	0.0000	2	(1.3672)	01/06/2025
600820.SH	12/24/2024	SDB3260123654	(65,600.00)	0.9639	(61,918.00)	(63,232.17)	0.0000	4.3300	(493.9483)	0.0000	14.8947	(17.3519)	0.0000	2	(2.4572)	01/06/2025
600820.SH	12/24/2024	SDB3260123654	(500.00)	0.9639	(471.94)	(481.95)	0.0000	4.3300	(493.9483)	0.0000	0.1135	(0.1323)	0.0000	2	(0.0187)	01/06/2025
600820.SH	12/24/2024	SDB3260123654	(1,500.00)	0.9639	(1,415.81)	(1,445.86)	0.0000	4.3300	(493.9483)	0.0000	0.3406	(0.3968)	0.0000	2	(0.0562)	01/06/2025
600820.SH	12/24/2024	SDB3260123654	(5,300.00)	0.9639	(5,002.52)	(5,108.70)	0.0000	4.3300	(493.9483)	0.0000	1.2034	(1.4019)	0.0000	2	(0.1985)	01/06/2025
600820.SH	12/24/2024	SDB3260123654	(10,000.00)	0.9639	(9,438.72)	(9,639.05)	0.0000	4.3300	(493.9483)	0.0000	2.2705	(2.6451)	0.0000	2	(0.3746)	01/06/2025
600820.SH	12/24/2024	SDB3260123654	(12,400.00)	0.9639	(11,704.01)	(11,952.42)	0.0000	4.3300	(493.9483)	0.0000	2.8155	(3.2799)	0.0000	2	(0.4645)	01/06/2025
600820.SH	12/23/2024	SDB3260123654	(30,000.00)	0.9698	(28,316.16)	(29,093.04)	0.0000	4.3300	(493.9483)	0.0000	3.4058	(3.9918)	0.0000	1	(0.5860)	01/06/2025
600820.SH	12/23/2024	SDB3260123654	(59,600.00)	0.9698	(56,254.77)	(57,798.17)	0.0000	4.3300	(493.9483)	0.0000	6.7662	(7.9304)	0.0000	1	(1.1642)	01/06/2025
600820.SH	12/23/2024	SDB3260123654	(9,700.00)	0.9698	(9,155.56)	(9,406.75)	0.0000	4.3300	(493.9483)	0.0000	1.1012	(1.2907)	0.0000	1	(0.1895)	01/06/2025
600820.SH	12/23/2024	SDB3260123654	(400.00)	0.9698	(377.55)	(387.91)	0.0000	4.3300	(493.9483)	0.0000	0.0454	(0.0532)	0.0000	1	(0.0078)	01/06/2025
600820.SH	12/23/2024	SDB3260123654	(900.00)	0.9698	(849.48)	(872.79)	0.0000	4.3300	(493.9483)	0.0000	0.1022	(0.1198)	0.0000	1	(0.0176)	01/06/2025
600820.SH	12/23/2024	SDB3260123654	(153,400.00)	0.9698	(144,789.96)	(148,762.41)	0.0000	4.3300	(493.9483)	0.0000	17.4150	(20.4114)	0.0000	1	(2.9964)	01/06/2025
600820.SH	12/23/2024	SDB3260123654	(18,400.00)	0.9698	(17,367.24)	(17,843.73)	0.0000	4.3300	(493.9483)	0.0000	2.0889	(2.4483)	0.0000	1	(0.3594)	01/06/2025
600820.SH	12/23/2024	SDB3260123654	(55,300.00)	0.9698	(52,196.12)	(53,628.17)	0.0000	4.3300	(493.9483)	0.0000	6.2780	(7.3582)	0.0000	1	(1.0802)	01/06/2025
600820.SH	12/23/2024	SDB3260123654	(9,700.00)	0.9698	(9,155.56)	(9,406.75)	0.0000	4.3300	(493.9483)	0.0000	1.1012	(1.2907)	0.0000	1	(0.1895)	01/06/2025
600820.SH	12/23/2024	SDB3260123654	(300.00)	0.9698	(283.16)	(290.93)	0.0000	4.3300	(493.9483)	0.0000	0.0341	(0.0399)	0.0000	1	(0.0059)	01/06/2025
600820.SH	12/23/2024	SDB3260123654	(47,100.00)	0.9698	(44,456.37)	(45,676.07)	0.0000	4.3300	(493.9483)	0.0000	5.3471	(6.2671)	0.0000	1	(0.9200)	01/06/2025
600820.SH	12/23/2024	SDB3260123654	(41,900.00)	0.9698	(39,548.24)	(40,633.28)	0.0000	4.3300	(493.9483)	0.0000	4.7568	(5.5752)	0.0000	1	(0.8184)	01/06/2025
600820.SH	12/23/2024	SDB3260123654	(12,700.00)	0.9698	(11,987.17)	(12,316.05)	0.0000	4.3300	(493.9483)	0.0000	1.4418	(1.6899)	0.0000	1	(0.2481)	01/06/2025
600820.SH	12/23/2024	SDB3260123654	(200.00)	0.9698	(188.77)	(193.95)	0.0000	4.3300	(493.9483)	0.0000	0.0227	(0.0266)	0.0000	1	(0.0039)	01/06/2025
600820.SH	12/23/2024	SDB3260123654	(3,600.00)	0.9698	(3,397.94)	(3,491.16)	0.0000	4.3300	(493.9483)	0.0000	0.4087	(0.4790)	0.0000	1	(0.0703)	01/06/2025
600820.SH	12/23/2024	SDB3260123654	(15,300.00)	0.9698	(14,441.24)	(14,837.45)	0.0000	4.3300	(493.9483)	0.0000	1.7370	(2.0358)	0.0000	1	(0.2989)	01/06/2025
600820.SH	12/23/2024	SDB3260123654	(2,100.00)	0.9698	(1,982.13)	(2,036.51)	0.0000	4.3300	(493.9483)	0.0000	0.2384	(0.2794)	0.0000	1	(0.0410)	01/06/2025
600820.SH	12/23/2024	SDB3260123654	(239,000.00)	0.9698	(225,585.41)	(231,774.55)	0.0000	4.3300	(493.9483)	0.0000	27.1329	(31.8013)	0.0000	1	(4.6684)	01/06/2025
600820.SH	12/23/2024	SDB3260123654	(25,700.00)	0.9698	(24,257.51)	(24,923.04)	0.0000	4.3300	(493.9483)	0.0000	2.9176	(3.4196)	0.0000	1	(0.5020)	01/06/2025
600820.SH	12/23/2024	SDB3260123654	(31,900.00)	0.9698	(30,109.52)	(30,935.60)	0.0000	4.3300	(493.9483)	0.0000	3.6215	(4.2446)	0.0000	1	(0.6231)	01/06/2025
600820.SH	12/23/2024	SDB3260123654	(33,100.00)	0.9698	(31,242.16)	(32,099.32)	0.0000	4.3300	(493.9483)	0.0000	3.7577	(4.4043)	0.0000	1	(0.6465)	01/06/2025
600820.SH	12/23/2024	SDB3260123654	(16,900.00)	0.9698	(15,951.44)	(16,389.08)	0.0000	4.3300	(493.9483)	0.0000	1.9186	(2.2487)	0.0000	1	(0.3301)	01/06/2025
600820.SH	12/23/2024	SDB3260123654	(10,900.00)	0.9698	(10,288.20)	(10,570.47)	0.0000	4.3300	(493.9483)	0.0000	1.2374	(1.4504)	0.0000	1	(0.2129)	01/06/2025
600820.SH	12/23/2024	SDB3260123654	(600.00)	0.9698	(566.32)	(581.86)	0.0000	4.3300	(493.9483)	0.0000	0.0681	(0.0798)	0.0000	1	(0.0117)	01/06/2025
600820.SH	12/23/2024	SDB3260123654	(3,300.00)	0.9698	(3,114.78)	(3,200.23)	0.0000	4.3300	(493.9483)	0.0000	0.3746	(0.4391)	0.0000	1	(0.0645)	01/06/2025
600820.SH	12/23/2024	SDB3260123654	(18,000.00)	0.9698	(16,989.70)	(17,455.82)	0.0000	4.3300	(493.9483)	0.0000	2.0435	(2.3951)	0.0000	1	(0.3516)	01/06/2025
600820.SH	12/23/2024	SDB3260123654	(14,600.00)	0.9698	(13,780.53)	(14,158.61)	0.0000	4.3300	(493.9483)	0.0000	1.6575	(1.9427)	0.0000	1	(0.2852)	01/06/2025
600820.SH	12/23/2024	SDB3260123654	(10,400.00)	0.9698	(9,816.27)	(10,085.59)	0.0000	4.3300	(493.9483)	0.0000	1.1807	(1.3838)	0.0000	1	(0.2031)	01/06/2025
600820.SH	12/23/2024	SDB3260123654	(10,100.00)	0.9698	(9,533.11)	(9,794.66)	0.0000	4.3300	(493.9483)	0.0000	1.1466	(1.3439)	0.0000	1	(0.1973)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHANGHAI TUNNEL ENGINEERING CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600820.SH	12/23/2024	SDB3260123654	(5,300.00)	0.9698	(5,002.52)	(5,139.77)	0.0000	4.3300	(493.9483)	0.0000	0.6017	(0.7052)	0.0000	1	(0.1035)	01/06/2025
600820.SH	12/23/2024	SDB3260123654	(41,500.00)	0.9698	(39,170.69)	(40,245.37)	0.0000	4.3300	(493.9483)	0.0000	4.7114	(5.5220)	0.0000	1	(0.8106)	01/06/2025
600820.SH	12/23/2024	SDB3260123654	(42,700.00)	0.9698	(40,303.33)	(41,409.09)	0.0000	4.3300	(493.9483)	0.0000	4.8476	(5.6817)	0.0000	1	(0.8341)	01/06/2025
600820.SH	12/23/2024	SDB3260123654	(36,500.00)	0.9698	(34,451.33)	(35,396.53)	0.0000	4.3300	(493.9483)	0.0000	4.1437	(4.8567)	0.0000	1	(0.7130)	01/06/2025
600820.SH	12/23/2024	SDB3260123654	(65,600.00)	0.9698	(61,918.00)	(63,616.78)	0.0000	4.3300	(493.9483)	0.0000	7.4474	(8.7287)	0.0000	1	(1.2814)	01/06/2025
600820.SH	12/23/2024	SDB3260123654	(500.00)	0.9698	(471.94)	(484.88)	0.0000	4.3300	(493.9483)	0.0000	0.0568	(0.0665)	0.0000	1	(0.0098)	01/06/2025
600820.SH	12/23/2024	SDB3260123654	(1,500.00)	0.9698	(1,415.81)	(1,454.65)	0.0000	4.3300	(493.9483)	0.0000	0.1703	(0.1996)	0.0000	1	(0.0293)	01/06/2025
600820.SH	12/23/2024	SDB3260123654	(5,300.00)	0.9698	(5,002.52)	(5,139.77)	0.0000	4.3300	(493.9483)	0.0000	0.6017	(0.7052)	0.0000	1	(0.1035)	01/06/2025
600820.SH	12/23/2024	SDB3260123654	(10,000.00)	0.9698	(9,438.72)	(9,697.68)	0.0000	4.3300	(493.9483)	0.0000	1.1353	(1.3306)	0.0000	1	(0.1953)	01/06/2025
600820.SH	12/23/2024	SDB3260123654	(12,400.00)	0.9698	(11,704.01)	(12,025.12)	0.0000	4.3300	(493.9483)	0.0000	1.4077	(1.6499)	0.0000	1	(0.2422)	01/06/2025
600820.SH	12/20/2024	SDB3260123654	(30,000.00)	0.9613	(28,316.16)	(28,840.41)	0.0000	4.3300	(493.9483)	0.0000	10.2174	(11.8714)	0.0000	3	(1.6540)	01/06/2025
600820.SH	12/20/2024	SDB3260123654	(59,600.00)	0.9613	(56,254.77)	(57,296.28)	0.0000	4.3300	(493.9483)	0.0000	20.2986	(23.5845)	0.0000	3	(3.2859)	01/06/2025
600820.SH	12/20/2024	SDB3260123654	(9,700.00)	0.9613	(9,155.56)	(9,325.07)	0.0000	4.3300	(493.9483)	0.0000	3.3036	(3.8384)	0.0000	3	(0.5348)	01/06/2025
600820.SH	12/20/2024	SDB3260123654	(400.00)	0.9613	(377.55)	(384.54)	0.0000	4.3300	(493.9483)	0.0000	0.1362	(0.1583)	0.0000	3	(0.0221)	01/06/2025
600820.SH	12/20/2024	SDB3260123654	(900.00)	0.9613	(849.48)	(865.21)	0.0000	4.3300	(493.9483)	0.0000	0.3065	(0.3561)	0.0000	3	(0.0496)	01/06/2025
600820.SH	12/20/2024	SDB3260123654	(153,400.00)	0.9613	(144,789.96)	(147,470.63)	0.0000	4.3300	(493.9483)	0.0000	52.2450	(60.7024)	0.0000	3	(8.4573)	01/06/2025
600820.SH	12/20/2024	SDB3260123654	(18,400.00)	0.9613	(17,367.24)	(17,688.78)	0.0000	4.3300	(493.9483)	0.0000	6.2667	(7.2811)	0.0000	3	(1.0144)	01/06/2025
600820.SH	12/20/2024	SDB3260123654	(55,300.00)	0.9613	(52,196.12)	(53,162.49)	0.0000	4.3300	(493.9483)	0.0000	18.8341	(21.8829)	0.0000	3	(3.0488)	01/06/2025
600820.SH	12/20/2024	SDB3260123654	(9,700.00)	0.9613	(9,155.56)	(9,325.07)	0.0000	4.3300	(493.9483)	0.0000	3.3036	(3.8384)	0.0000	3	(0.5348)	01/06/2025
600820.SH	12/20/2024	SDB3260123654	(300.00)	0.9613	(283.16)	(288.40)	0.0000	4.3300	(493.9483)	0.0000	0.1022	(0.1187)	0.0000	3	(0.0165)	01/06/2025
600820.SH	12/20/2024	SDB3260123654	(47,100.00)	0.9613	(44,456.37)	(45,279.44)	0.0000	4.3300	(493.9483)	0.0000	16.0413	(18.6381)	0.0000	3	(2.5967)	01/06/2025
600820.SH	12/20/2024	SDB3260123654	(41,900.00)	0.9613	(39,548.24)	(40,280.44)	0.0000	4.3300	(493.9483)	0.0000	14.2703	(16.5804)	0.0000	3	(2.3101)	01/06/2025
600820.SH	12/20/2024	SDB3260123654	(12,700.00)	0.9613	(11,987.17)	(12,209.11)	0.0000	4.3300	(493.9483)	0.0000	4.3254	(5.0256)	0.0000	3	(0.7002)	01/06/2025
600820.SH	12/20/2024	SDB3260123654	(200.00)	0.9613	(188.77)	(192.27)	0.0000	4.3300	(493.9483)	0.0000	0.0681	(0.0791)	0.0000	3	(0.0110)	01/06/2025
600820.SH	12/20/2024	SDB3260123654	(3,600.00)	0.9613	(3,397.94)	(3,460.85)	0.0000	4.3300	(493.9483)	0.0000	1.2261	(1.4246)	0.0000	3	(0.1985)	01/06/2025
600820.SH	12/20/2024	SDB3260123654	(15,300.00)	0.9613	(14,441.24)	(14,708.61)	0.0000	4.3300	(493.9483)	0.0000	5.2109	(6.0544)	0.0000	3	(0.8435)	01/06/2025
600820.SH	12/20/2024	SDB3260123654	(2,100.00)	0.9613	(1,982.13)	(2,018.83)	0.0000	4.3300	(493.9483)	0.0000	0.7152	(0.8310)	0.0000	3	(0.1158)	01/06/2025
600820.SH	12/20/2024	SDB3260123654	(239,000.00)	0.9613	(225,585.41)	(229,761.93)	0.0000	4.3300	(493.9483)	0.0000	81.3987	(94.5754)	0.0000	3	(13.1767)	01/06/2025
600820.SH	12/20/2024	SDB3260123654	(25,700.00)	0.9613	(24,257.51)	(24,706.62)	0.0000	4.3300	(493.9483)	0.0000	8.7529	(10.1698)	0.0000	3	(1.4169)	01/06/2025
600820.SH	12/20/2024	SDB3260123654	(31,900.00)	0.9613	(30,109.52)	(30,666.97)	0.0000	4.3300	(493.9483)	0.0000	10.8645	(12.6232)	0.0000	3	(1.7587)	01/06/2025
600820.SH	12/20/2024	SDB3260123654	(33,100.00)	0.9613	(31,242.16)	(32,020.59)	0.0000	4.3300	(493.9483)	0.0000	11.2732	(13.0981)	0.0000	3	(1.8249)	01/06/2025
600820.SH	12/20/2024	SDB3260123654	(16,900.00)	0.9613	(15,951.44)	(16,246.76)	0.0000	4.3300	(493.9483)	0.0000	5.7558	(6.6876)	0.0000	3	(0.9317)	01/06/2025
600820.SH	12/20/2024	SDB3260123654	(10,900.00)	0.9613	(10,288.20)	(10,478.68)	0.0000	4.3300	(493.9483)	0.0000	3.7123	(4.3133)	0.0000	3	(0.6009)	01/06/2025
600820.SH	12/20/2024	SDB3260123654	(600.00)	0.9613	(566.32)	(576.81)	0.0000	4.3300	(493.9483)	0.0000	0.2043	(0.2374)	0.0000	3	(0.0331)	01/06/2025
600820.SH	12/20/2024	SDB3260123654	(3,300.00)	0.9613	(3,114.78)	(3,172.45)	0.0000	4.3300	(493.9483)	0.0000	1.1239	(1.3059)	0.0000	3	(0.1819)	01/06/2025
600820.SH	12/20/2024	SDB3260123654	(18,000.00)	0.9613	(16,989.70)	(17,304.25)	0.0000	4.3300	(493.9483)	0.0000	6.1304	(7.1228)	0.0000	3	(0.9924)	01/06/2025
600820.SH	12/20/2024	SDB3260123654	(14,600.00)	0.9613	(13,780.53)	(14,035.67)	0.0000	4.3300	(493.9483)	0.0000	4.9725	(5.7774)	0.0000	3	(0.8049)	01/06/2025
600820.SH	12/20/2024	SDB3260123654	(10,400.00)	0.9613	(9,816.27)	(9,998.01)	0.0000	4.3300	(493.9483)	0.0000	3.5420	(4.1154)	0.0000	3	(0.5734)	01/06/2025
600820.SH	12/20/2024	SDB3260123654	(10,100.00)	0.9613	(9,533.11)	(9,709.60)	0.0000	4.3300	(493.9483)	0.0000	3.4399	(3.9967)	0.0000	3	(0.5568)	01/06/2025
600820.SH	12/20/2024	SDB3260123654	(5,300.00)	0.9613	(5,002.52)	(5,095.14)	0.0000	4.3300	(493.9483)	0.0000	1.8051	(2.0973)	0.0000	3	(0.2922)	01/06/2025
600820.SH	12/20/2024	SDB3260123654	(41,500.00)	0.9613	(39,170.69)	(39,895.90)	0.0000	4.3300	(493.9483)	0.0000	14.1341	(16.4221)	0.0000	3	(2.2880)	01/06/2025
600820.SH	12/20/2024	SDB3260123654	(42,700.00)	0.9613	(40,303.33)	(41,049.52)	0.0000	4.3300	(493.9483)	0.0000	14.5428	(16.8969)	0.0000	3	(2.3542)	01/06/2025
600820.SH	12/20/2024	SDB3260123654	(36,500.00)	0.9613	(34,451.33)	(35,089.17)	0.0000	4.3300	(493.9483)	0.0000	12.4312	(14.4435)	0.0000	3	(2.0123)	01/06/2025
600820.SH	12/20/2024	SDB3260123654	(65,600.00)	0.9613	(61,918.00)	(63,064.36)	0.0000	4.3300	(493.9483)	0.0000	22.3421	(25.9588)	0.0000	3	(3.6167)	01/06/2025
600820.SH	12/20/2024	SDB3260123654	(500.00)	0.9613	(471.94)	(480.67)	0.0000	4.3300	(493.9483)	0.0000	0.1703	(0.1979)	0.0000	3	(0.0276)	01/06/2025
600820.SH	12/20/2024	SDB3260123654	(1,500.00)	0.9613	(1,415.81)	(1,442.02)	0.0000	4.3300	(493.9483)	0.0000	0.5109	(0.5936)	0.0000	3	(0.0827)	01/06/2025
600820.SH	12/20/2024	SDB3260123654	(5,300.00)	0.9613	(5,002.52)	(5,095.14)	0.0000	4.3300	(493.9483)	0.0000	1.8051	(2.0973)	0.0000	3	(0.2922)	01/06/2025
600820.SH	12/20/2024	SDB3260123654	(10,000.00)	0.9613	(9,438.72)	(9,613.47)	0.0000	4.3300	(493.9483)	0.0000	3.4058	(3.9571)	0.0000	3	(0.5513)	01/06/2025
600820.SH	12/20/2024	SDB3260123654	(12,400.00)	0.9613	(11,704.01)	(11,920.70)	0.0000	4.3300	(493.9483)	0.0000	4.2232	(4.9068)	0.0000	3	(0.6836)	01/06/2025
600820.SH	12/19/2024	SDB3260123654	(30,000.00)	0.9688	(28,316.16)	(29,064.06)	0.0000	4.5800	(493.9483)	0.0000	3.6024	(3.9878)	0.0000	1	(0.3854)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHANGHAI TUNNEL ENGINEERING CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600820.SH	12/19/2024	SDB3260123654	(59,600.00)	0.9688	(56,254.77)	(57,740.60)	0.0000	4.5800	(493.9483)	0.0000	7.1569	(7.9225)	0.0000	1	(0.7656)	01/06/2025
600820.SH	12/19/2024	SDB3260123654	(9,700.00)	0.9688	(9,155.56)	(9,397.38)	0.0000	4.5800	(493.9483)	0.0000	1.1648	(1.2894)	0.0000	1	(0.1246)	01/06/2025
600820.SH	12/19/2024	SDB3260123654	(400.00)	0.9688	(377.55)	(387.52)	0.0000	4.5800	(493.9483)	0.0000	0.0480	(0.0532)	0.0000	1	(0.0051)	01/06/2025
600820.SH	12/19/2024	SDB3260123654	(900.00)	0.9688	(849.48)	(871.92)	0.0000	4.5800	(493.9483)	0.0000	0.1081	(0.1196)	0.0000	1	(0.0116)	01/06/2025
600820.SH	12/19/2024	SDB3260123654	(153,400.00)	0.9688	(144,789.96)	(148,614.23)	0.0000	4.5800	(493.9483)	0.0000	18.4205	(20.3910)	0.0000	1	(1.9705)	01/06/2025
600820.SH	12/19/2024	SDB3260123654	(18,400.00)	0.9688	(17,367.24)	(17,825.96)	0.0000	4.5800	(493.9483)	0.0000	2.2095	(2.4459)	0.0000	1	(0.2364)	01/06/2025
600820.SH	12/19/2024	SDB3260123654	(55,300.00)	0.9688	(52,196.12)	(53,574.75)	0.0000	4.5800	(493.9483)	0.0000	6.6405	(7.3509)	0.0000	1	(0.7104)	01/06/2025
600820.SH	12/19/2024	SDB3260123654	(9,700.00)	0.9688	(9,155.56)	(9,397.38)	0.0000	4.5800	(493.9483)	0.0000	1.1648	(1.2894)	0.0000	1	(0.1246)	01/06/2025
600820.SH	12/19/2024	SDB3260123654	(300.00)	0.9688	(283.16)	(290.64)	0.0000	4.5800	(493.9483)	0.0000	0.0360	(0.0399)	0.0000	1	(0.0039)	01/06/2025
600820.SH	12/19/2024	SDB3260123654	(47,100.00)	0.9688	(44,456.37)	(45,630.57)	0.0000	4.5800	(493.9483)	0.0000	5.6558	(6.2609)	0.0000	1	(0.6050)	01/06/2025
600820.SH	12/19/2024	SDB3260123654	(41,900.00)	0.9688	(39,548.24)	(40,592.80)	0.0000	4.5800	(493.9483)	0.0000	5.0314	(5.5697)	0.0000	1	(0.5382)	01/06/2025
600820.SH	12/19/2024	SDB3260123654	(12,700.00)	0.9688	(11,987.17)	(12,303.79)	0.0000	4.5800	(493.9483)	0.0000	1.5250	(1.6882)	0.0000	1	(0.1631)	01/06/2025
600820.SH	12/19/2024	SDB3260123654	(200.00)	0.9688	(188.77)	(193.76)	0.0000	4.5800	(493.9483)	0.0000	0.0240	(0.0266)	0.0000	1	(0.0026)	01/06/2025
600820.SH	12/19/2024	SDB3260123654	(3,600.00)	0.9688	(3,397.94)	(3,487.69)	0.0000	4.5800	(493.9483)	0.0000	0.4323	(0.4785)	0.0000	1	(0.0462)	01/06/2025
600820.SH	12/19/2024	SDB3260123654	(15,300.00)	0.9688	(14,441.24)	(14,822.67)	0.0000	4.5800	(493.9483)	0.0000	1.8372	(2.0338)	0.0000	1	(0.1965)	01/06/2025
600820.SH	12/19/2024	SDB3260123654	(2,100.00)	0.9688	(1,982.13)	(2,034.48)	0.0000	4.5800	(493.9483)	0.0000	0.2522	(0.2791)	0.0000	1	(0.0270)	01/06/2025
600820.SH	12/19/2024	SDB3260123654	(239,000.00)	0.9688	(225,585.41)	(231,543.68)	0.0000	4.5800	(493.9483)	0.0000	28.6995	(31.7696)	0.0000	1	(3.0701)	01/06/2025
600820.SH	12/19/2024	SDB3260123654	(25,700.00)	0.9688	(24,257.51)	(24,898.21)	0.0000	4.5800	(493.9483)	0.0000	3.0861	(3.4162)	0.0000	1	(0.3301)	01/06/2025
600820.SH	12/19/2024	SDB3260123654	(31,900.00)	0.9688	(30,109.52)	(30,904.78)	0.0000	4.5800	(493.9483)	0.0000	3.8306	(4.2404)	0.0000	1	(0.4098)	01/06/2025
600820.SH	12/19/2024	SDB3260123654	(33,100.00)	0.9688	(31,242.16)	(32,067.35)	0.0000	4.5800	(493.9483)	0.0000	3.9747	(4.3999)	0.0000	1	(0.4252)	01/06/2025
600820.SH	12/19/2024	SDB3260123654	(16,900.00)	0.9688	(15,951.44)	(16,372.75)	0.0000	4.5800	(493.9483)	0.0000	2.0294	(2.2465)	0.0000	1	(0.2171)	01/06/2025
600820.SH	12/19/2024	SDB3260123654	(10,900.00)	0.9688	(10,288.20)	(10,559.94)	0.0000	4.5800	(493.9483)	0.0000	1.3089	(1.4489)	0.0000	1	(0.1400)	01/06/2025
600820.SH	12/19/2024	SDB3260123654	(600.00)	0.9688	(566.32)	(581.28)	0.0000	4.5800	(493.9483)	0.0000	0.0720	(0.0798)	0.0000	1	(0.0077)	01/06/2025
600820.SH	12/19/2024	SDB3260123654	(3,300.00)	0.9688	(3,114.78)	(3,197.05)	0.0000	4.5800	(493.9483)	0.0000	0.3963	(0.4387)	0.0000	1	(0.0424)	01/06/2025
600820.SH	12/19/2024	SDB3260123654	(18,000.00)	0.9688	(16,989.70)	(17,438.44)	0.0000	4.5800	(493.9483)	0.0000	2.1615	(2.3927)	0.0000	1	(0.2312)	01/06/2025
600820.SH	12/19/2024	SDB3260123654	(14,600.00)	0.9688	(13,780.53)	(14,144.51)	0.0000	4.5800	(493.9483)	0.0000	1.7532	(1.9407)	0.0000	1	(0.1875)	01/06/2025
600820.SH	12/19/2024	SDB3260123654	(10,400.00)	0.9688	(9,816.27)	(10,075.54)	0.0000	4.5800	(493.9483)	0.0000	1.2488	(1.3824)	0.0000	1	(0.1336)	01/06/2025
600820.SH	12/19/2024	SDB3260123654	(10,100.00)	0.9688	(9,533.11)	(9,784.90)	0.0000	4.5800	(493.9483)	0.0000	1.2128	(1.3426)	0.0000	1	(0.1297)	01/06/2025
600820.SH	12/19/2024	SDB3260123654	(5,300.00)	0.9688	(5,002.52)	(5,134.65)	0.0000	4.5800	(493.9483)	0.0000	0.6384	(0.7045)	0.0000	1	(0.0681)	01/06/2025
600820.SH	12/19/2024	SDB3260123654	(41,500.00)	0.9688	(39,170.69)	(40,205.28)	0.0000	4.5800	(493.9483)	0.0000	4.9834	(5.5165)	0.0000	1	(0.5331)	01/06/2025
600820.SH	12/19/2024	SDB3260123654	(42,700.00)	0.9688	(40,303.33)	(41,367.85)	0.0000	4.5800	(493.9483)	0.0000	5.1275	(5.6760)	0.0000	1	(0.5485)	01/06/2025
600820.SH	12/19/2024	SDB3260123654	(36,500.00)	0.9688	(34,451.33)	(35,361.27)	0.0000	4.5800	(493.9483)	0.0000	4.3830	(4.8518)	0.0000	1	(0.4689)	01/06/2025
600820.SH	12/19/2024	SDB3260123654	(65,600.00)	0.9688	(61,918.00)	(63,553.41)	0.0000	4.5800	(493.9483)	0.0000	7.8773	(8.7200)	0.0000	1	(0.8427)	01/06/2025
600820.SH	12/19/2024	SDB3260123654	(500.00)	0.9688	(471.94)	(484.40)	0.0000	4.5800	(493.9483)	0.0000	0.0600	(0.0665)	0.0000	1	(0.0064)	01/06/2025
600820.SH	12/19/2024	SDB3260123654	(1,500.00)	0.9688	(1,415.81)	(1,453.20)	0.0000	4.5800	(493.9483)	0.0000	0.1801	(0.1994)	0.0000	1	(0.0193)	01/06/2025
600820.SH	12/19/2024	SDB3260123654	(5,300.00)	0.9688	(5,002.52)	(5,134.65)	0.0000	4.5800	(493.9483)	0.0000	0.6364	(0.7045)	0.0000	1	(0.0681)	01/06/2025
600820.SH	12/19/2024	SDB3260123654	(10,000.00)	0.9688	(9,438.72)	(9,688.02)	0.0000	4.5800	(493.9483)	0.0000	1.2008	(1.3293)	0.0000	1	(0.1285)	01/06/2025
600820.SH	12/19/2024	SDB3260123654	(12,400.00)	0.9688	(11,704.01)	(12,013.14)	0.0000	4.5800	(493.9483)	0.0000	1.4890	(1.6483)	0.0000	1	(0.1593)	01/06/2025
600820.SH	12/18/2024	SDB3260123654	(30,000.00)	0.9769	(28,316.16)	(29,305.83)	0.0000	4.5800	(493.9483)	0.0000	3.6024	(4.0210)	0.0000	1	(0.4185)	01/06/2025
600820.SH	12/18/2024	SDB3260123654	(59,600.00)	0.9769	(56,254.77)	(58,220.92)	0.0000	4.5800	(493.9483)	0.0000	7.1569	(7.9884)	0.0000	1	(0.8315)	01/06/2025
600820.SH	12/18/2024	SDB3260123654	(9,700.00)	0.9769	(9,155.56)	(9,475.55)	0.0000	4.5800	(493.9483)	0.0000	1.1648	(1.3001)	0.0000	1	(0.1353)	01/06/2025
600820.SH	12/18/2024	SDB3260123654	(400.00)	0.9769	(377.55)	(390.74)	0.0000	4.5800	(493.9483)	0.0000	0.0480	(0.0536)	0.0000	1	(0.0056)	01/06/2025
600820.SH	12/18/2024	SDB3260123654	(900.00)	0.9769	(849.48)	(879.17)	0.0000	4.5800	(493.9483)	0.0000	0.1081	(0.1206)	0.0000	1	(0.0126)	01/06/2025
600820.SH	12/18/2024	SDB3260123654	(153,400.00)	0.9769	(144,789.96)	(149,850.48)	0.0000	4.5800	(493.9483)	0.0000	18.4205	(20.5607)	0.0000	1	(2.1402)	01/06/2025
600820.SH	12/18/2024	SDB3260123654	(18,400.00)	0.9769	(17,367.24)	(17,974.24)	0.0000	4.5800	(493.9483)	0.0000	2.2095	(2.4662)	0.0000	1	(0.2567)	01/06/2025
600820.SH	12/18/2024	SDB3260123654	(55,300.00)	0.9769	(52,196.12)	(54,020.41)	0.0000	4.5800	(493.9483)	0.0000	6.6405	(7.4120)	0.0000	1	(0.7715)	01/06/2025
600820.SH	12/18/2024	SDB3260123654	(9,700.00)	0.9769	(9,155.56)	(9,475.55)	0.0000	4.5800	(493.9483)	0.0000	1.1648	(1.3001)	0.0000	1	(0.1353)	01/06/2025
600820.SH	12/18/2024	SDB3260123654	(300.00)	0.9769	(283.16)	(293.06)	0.0000	4.5800	(493.9483)	0.0000	0.0360	(0.0402)	0.0000	1	(0.0042)	01/06/2025
600820.SH	12/18/2024	SDB3260123654	(47,100.00)	0.9769	(44,456.37)	(46,010.15)	0.0000	4.5800	(493.9483)	0.0000	5.6558	(6.3130)	0.0000	1	(0.6571)	01/06/2025
600820.SH	12/18/2024	SDB3260123654	(41,900.00)	0.9769	(39,548.24)	(40,930.48)	0.0000	4.5800	(493.9483)	0.0000	5.0314	(5.6160)	0.0000	1	(0.5846)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHANGHAI TUNNEL ENGINEERING CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600820.SH	12/18/2024	SDB3260123654	(12,700.00)	0.9769	(11,987.17)	(12,406.13)	0.0000	4.5800	(493.9483)	0.0000	1.5250	(1.7022)	0.0000	1	(0.1772)	01/06/2025
600820.SH	12/18/2024	SDB3260123654	(200.00)	0.9769	(188.77)	(195.37)	0.0000	4.5800	(493.9483)	0.0000	0.0240	(0.0268)	0.0000	1	(0.0028)	01/06/2025
600820.SH	12/18/2024	SDB3260123654	(3,600.00)	0.9769	(3,397.94)	(3,516.70)	0.0000	4.5800	(493.9483)	0.0000	0.4323	(0.4825)	0.0000	1	(0.0502)	01/06/2025
600820.SH	12/18/2024	SDB3260123654	(15,300.00)	0.9769	(14,441.24)	(14,945.97)	0.0000	4.5800	(493.9483)	0.0000	1.8372	(2.0507)	0.0000	1	(0.2135)	01/06/2025
600820.SH	12/18/2024	SDB3260123654	(2,100.00)	0.9769	(1,982.13)	(2,051.41)	0.0000	4.5800	(493.9483)	0.0000	0.2522	(0.2815)	0.0000	1	(0.0293)	01/06/2025
600820.SH	12/18/2024	SDB3260123654	(239,000.00)	0.9769	(225,585.41)	(233,469.78)	0.0000	4.5800	(493.9483)	0.0000	28.6995	(32.0339)	0.0000	1	(3.3344)	01/06/2025
600820.SH	12/18/2024	SDB3260123654	(25,700.00)	0.9769	(24,257.51)	(25,105.33)	0.0000	4.5800	(493.9483)	0.0000	3.0861	(3.4446)	0.0000	1	(0.3586)	01/06/2025
600820.SH	12/18/2024	SDB3260123654	(31,900.00)	0.9769	(30,109.52)	(31,161.87)	0.0000	4.5800	(493.9483)	0.0000	3.8306	(4.2757)	0.0000	1	(0.4451)	01/06/2025
600820.SH	12/18/2024	SDB3260123654	(33,100.00)	0.9769	(31,242.16)	(32,334.10)	0.0000	4.5800	(493.9483)	0.0000	3.9747	(4.4365)	0.0000	1	(0.4618)	01/06/2025
600820.SH	12/18/2024	SDB3260123654	(16,900.00)	0.9769	(15,951.44)	(16,508.95)	0.0000	4.5800	(493.9483)	0.0000	2.0294	(2.2652)	0.0000	1	(0.2358)	01/06/2025
600820.SH	12/18/2024	SDB3260123654	(10,900.00)	0.9769	(10,288.20)	(10,647.78)	0.0000	4.5800	(493.9483)	0.0000	1.3089	(1.4610)	0.0000	1	(0.1521)	01/06/2025
600820.SH	12/18/2024	SDB3260123654	(600.00)	0.9769	(566.32)	(586.12)	0.0000	4.5800	(493.9483)	0.0000	0.0720	(0.0804)	0.0000	1	(0.0084)	01/06/2025
600820.SH	12/18/2024	SDB3260123654	(3,300.00)	0.9769	(3,114.78)	(3,223.64)	0.0000	4.5800	(493.9483)	0.0000	0.3963	(0.4423)	0.0000	1	(0.0460)	01/06/2025
600820.SH	12/18/2024	SDB3260123654	(18,000.00)	0.9769	(16,989.70)	(17,583.50)	0.0000	4.5800	(493.9483)	0.0000	2.1615	(2.4126)	0.0000	1	(0.2511)	01/06/2025
600820.SH	12/18/2024	SDB3260123654	(14,600.00)	0.9769	(13,780.53)	(14,262.17)	0.0000	4.5800	(493.9483)	0.0000	1.7532	(1.9569)	0.0000	1	(0.2037)	01/06/2025
600820.SH	12/18/2024	SDB3260123654	(10,400.00)	0.9769	(9,816.27)	(10,159.35)	0.0000	4.5800	(493.9483)	0.0000	1.2488	(1.3939)	0.0000	1	(0.1451)	01/06/2025
600820.SH	12/18/2024	SDB3260123654	(10,100.00)	0.9769	(9,533.11)	(9,866.30)	0.0000	4.5800	(493.9483)	0.0000	1.2128	(1.3537)	0.0000	1	(0.1409)	01/06/2025
600820.SH	12/18/2024	SDB3260123654	(5,300.00)	0.9769	(5,002.52)	(5,177.36)	0.0000	4.5800	(493.9483)	0.0000	0.6364	(0.7104)	0.0000	1	(0.0739)	01/06/2025
600820.SH	12/18/2024	SDB3260123654	(41,500.00)	0.9769	(39,170.69)	(40,539.73)	0.0000	4.5800	(493.9483)	0.0000	4.9834	(5.5624)	0.0000	1	(0.5790)	01/06/2025
600820.SH	12/18/2024	SDB3260123654	(42,700.00)	0.9769	(40,303.33)	(41,711.96)	0.0000	4.5800	(493.9483)	0.0000	5.1275	(5.7232)	0.0000	1	(0.5957)	01/06/2025
600820.SH	12/18/2024	SDB3260123654	(36,500.00)	0.9769	(34,451.33)	(35,655.43)	0.0000	4.5800	(493.9483)	0.0000	4.3830	(4.8922)	0.0000	1	(0.5092)	01/06/2025
600820.SH	12/18/2024	SDB3260123654	(65,600.00)	0.9769	(61,918.00)	(64,082.08)	0.0000	4.5800	(493.9483)	0.0000	7.8773	(8.7926)	0.0000	1	(0.9152)	01/06/2025
600820.SH	12/18/2024	SDB3260123654	(500.00)	0.9769	(471.94)	(488.43)	0.0000	4.5800	(493.9483)	0.0000	0.0600	(0.0670)	0.0000	1	(0.0070)	01/06/2025
600820.SH	12/18/2024	SDB3260123654	(1,500.00)	0.9769	(1,415.81)	(1,465.29)	0.0000	4.5800	(493.9483)	0.0000	0.1801	(0.2010)	0.0000	1	(0.0209)	01/06/2025
600820.SH	12/18/2024	SDB3260123654	(5,300.00)	0.9769	(5,002.52)	(5,177.36)	0.0000	4.5800	(493.9483)	0.0000	0.6364	(0.7104)	0.0000	1	(0.0739)	01/06/2025
600820.SH	12/18/2024	SDB3260123654	(10,000.00)	0.9769	(9,438.72)	(9,768.61)	0.0000	4.5800	(493.9483)	0.0000	1.2008	(1.3403)	0.0000	1	(0.1395)	01/06/2025
600820.SH	12/18/2024	SDB3260123654	(12,400.00)	0.9769	(11,704.01)	(12,113.08)	0.0000	4.5800	(493.9483)	0.0000	1.4890	(1.6620)	0.0000	1	(0.1730)	01/06/2025
600820.SH	12/17/2024	SDB3260123654	(30,000.00)	0.9950	(28,316.16)	(29,850.75)	0.0000	4.5800	(493.9483)	0.0000	3.6024	(4.0958)	0.0000	1	(0.4933)	01/06/2025
600820.SH	12/17/2024	SDB3260123654	(59,600.00)	0.9950	(56,254.77)	(59,303.49)	0.0000	4.5800	(493.9483)	0.0000	7.1569	(8.1369)	0.0000	1	(0.9800)	01/06/2025
600820.SH	12/17/2024	SDB3260123654	(9,700.00)	0.9950	(9,155.56)	(9,651.74)	0.0000	4.5800	(493.9483)	0.0000	1.1648	(1.3243)	0.0000	1	(0.1595)	01/06/2025
600820.SH	12/17/2024	SDB3260123654	(400.00)	0.9950	(377.55)	(398.01)	0.0000	4.5800	(493.9483)	0.0000	0.0480	(0.0546)	0.0000	1	(0.0066)	01/06/2025
600820.SH	12/17/2024	SDB3260123654	(900.00)	0.9950	(849.48)	(895.52)	0.0000	4.5800	(493.9483)	0.0000	0.1081	(0.1229)	0.0000	1	(0.0148)	01/06/2025
600820.SH	12/17/2024	SDB3260123654	(153,400.00)	0.9950	(144,789.96)	(152,636.84)	0.0000	4.5800	(493.9483)	0.0000	18.4205	(20.9430)	0.0000	1	(2.5225)	01/06/2025
600820.SH	12/17/2024	SDB3260123654	(18,400.00)	0.9950	(17,367.24)	(18,308.46)	0.0000	4.5800	(493.9483)	0.0000	2.2095	(2.5121)	0.0000	1	(0.3026)	01/06/2025
600820.SH	12/17/2024	SDB3260123654	(55,300.00)	0.9950	(52,196.12)	(55,024.88)	0.0000	4.5800	(493.9483)	0.0000	6.6405	(7.5498)	0.0000	1	(0.9093)	01/06/2025
600820.SH	12/17/2024	SDB3260123654	(9,700.00)	0.9950	(9,155.56)	(9,651.74)	0.0000	4.5800	(493.9483)	0.0000	1.1648	(1.3243)	0.0000	1	(0.1595)	01/06/2025
600820.SH	12/17/2024	SDB3260123654	(300.00)	0.9950	(283.16)	(298.51)	0.0000	4.5800	(493.9483)	0.0000	0.0360	(0.0410)	0.0000	1	(0.0049)	01/06/2025
600820.SH	12/17/2024	SDB3260123654	(47,100.00)	0.9950	(44,456.37)	(46,865.68)	0.0000	4.5800	(493.9483)	0.0000	5.6558	(6.4303)	0.0000	1	(0.7745)	01/06/2025
600820.SH	12/17/2024	SDB3260123654	(41,900.00)	0.9950	(39,548.24)	(41,691.55)	0.0000	4.5800	(493.9483)	0.0000	5.0314	(5.7204)	0.0000	1	(0.6890)	01/06/2025
600820.SH	12/17/2024	SDB3260123654	(12,700.00)	0.9950	(11,987.17)	(12,636.82)	0.0000	4.5800	(493.9483)	0.0000	1.5250	(1.7339)	0.0000	1	(0.2088)	01/06/2025
600820.SH	12/17/2024	SDB3260123654	(200.00)	0.9950	(188.77)	(199.00)	0.0000	4.5800	(493.9483)	0.0000	0.0240	(0.0273)	0.0000	1	(0.0033)	01/06/2025
600820.SH	12/17/2024	SDB3260123654	(3,600.00)	0.9950	(3,397.94)	(3,582.09)	0.0000	4.5800	(493.9483)	0.0000	0.4323	(0.4915)	0.0000	1	(0.0592)	01/06/2025
600820.SH	12/17/2024	SDB3260123654	(15,300.00)	0.9950	(14,441.24)	(15,223.88)	0.0000	4.5800	(493.9483)	0.0000	1.8372	(2.0888)	0.0000	1	(0.2516)	01/06/2025
600820.SH	12/17/2024	SDB3260123654	(2,100.00)	0.9950	(1,982.13)	(2,089.55)	0.0000	4.5800	(493.9483)	0.0000	0.2522	(0.2867)	0.0000	1	(0.0345)	01/06/2025
600820.SH	12/17/2024	SDB3260123654	(239,000.00)	0.9950	(225,585.41)	(237,810.98)	0.0000	4.5800	(493.9483)	0.0000	28.6995	(32.6295)	0.0000	1	(3.9301)	01/06/2025
600820.SH	12/17/2024	SDB3260123654	(25,700.00)	0.9950	(24,257.51)	(25,572.14)	0.0000	4.5800	(493.9483)	0.0000	3.0861	(3.5087)	0.0000	1	(0.4226)	01/06/2025
600820.SH	12/17/2024	SDB3260123654	(31,900.00)	0.9950	(30,109.52)	(31,741.30)	0.0000	4.5800	(493.9483)	0.0000	3.8306	(4.3552)	0.0000	1	(0.5246)	01/06/2025
600820.SH	12/17/2024	SDB3260123654	(33,100.00)	0.9950	(31,242.16)	(32,935.33)	0.0000	4.5800	(493.9483)	0.0000	3.9747	(4.5190)	0.0000	1	(0.5443)	01/06/2025
600820.SH	12/17/2024	SDB3260123654	(16,900.00)	0.9950	(15,951.44)	(16,815.92)	0.0000	4.5800	(493.9483)	0.0000	2.0294	(2.3073)	0.0000	1	(0.2779)	01/06/2025
600820.SH	12/17/2024	SDB3260123654	(10,900.00)	0.9950	(10,288.20)	(10,845.77)	0.0000	4.5800	(493.9483)	0.0000	1.3089	(1.4881)	0.0000	1	(0.1792)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHANGHAI TUNNEL ENGINEERING CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600820.SH	12/17/2024	SDB3260123654	(600.00)	0.9950	(566.32)	(597.01)	0.0000	4.5800	(493.9483)	0.0000	0.0720	(0.0819)	0.0000	1	(0.0099)	01/06/2025
600820.SH	12/17/2024	SDB3260123654	(3,300.00)	0.9950	(3,114.78)	(3,283.58)	0.0000	4.5800	(493.9483)	0.0000	0.3963	(0.4505)	0.0000	1	(0.0543)	01/06/2025
600820.SH	12/17/2024	SDB3260123654	(18,000.00)	0.9950	(16,989.70)	(17,910.45)	0.0000	4.5800	(493.9483)	0.0000	2.1615	(2.4575)	0.0000	1	(0.2960)	01/06/2025
600820.SH	12/17/2024	SDB3260123654	(14,600.00)	0.9950	(13,780.53)	(14,527.37)	0.0000	4.5800	(493.9483)	0.0000	1.7532	(1.9933)	0.0000	1	(0.2401)	01/06/2025
600820.SH	12/17/2024	SDB3260123654	(10,400.00)	0.9950	(9,816.27)	(10,348.26)	0.0000	4.5800	(493.9483)	0.0000	1.2488	(1.4199)	0.0000	1	(0.1710)	01/06/2025
600820.SH	12/17/2024	SDB3260123654	(10,100.00)	0.9950	(9,533.11)	(10,049.75)	0.0000	4.5800	(493.9483)	0.0000	1.2128	(1.3789)	0.0000	1	(0.1661)	01/06/2025
600820.SH	12/17/2024	SDB3260123654	(5,300.00)	0.9950	(5,002.52)	(5,273.63)	0.0000	4.5800	(493.9483)	0.0000	0.6364	(0.7236)	0.0000	1	(0.0872)	01/06/2025
600820.SH	12/17/2024	SDB3260123654	(41,500.00)	0.9950	(39,170.69)	(41,293.54)	0.0000	4.5800	(493.9483)	0.0000	4.9834	(5.6658)	0.0000	1	(0.6824)	01/06/2025
600820.SH	12/17/2024	SDB3260123654	(42,700.00)	0.9950	(40,303.33)	(42,487.57)	0.0000	4.5800	(493.9483)	0.0000	5.1275	(5.8296)	0.0000	1	(0.7021)	01/06/2025
600820.SH	12/17/2024	SDB3260123654	(36,500.00)	0.9950	(34,451.33)	(36,318.41)	0.0000	4.5800	(493.9483)	0.0000	4.3830	(4.9832)	0.0000	1	(0.6002)	01/06/2025
600820.SH	12/17/2024	SDB3260123654	(65,600.00)	0.9950	(61,918.00)	(66,273.64)	0.0000	4.5800	(493.9483)	0.0000	7.8773	(8.9561)	0.0000	1	(1.0787)	01/06/2025
600820.SH	12/17/2024	SDB3260123654	(500.00)	0.9950	(471.94)	(497.51)	0.0000	4.5800	(493.9483)	0.0000	0.0600	(0.0683)	0.0000	1	(0.0082)	01/06/2025
600820.SH	12/17/2024	SDB3260123654	(1,500.00)	0.9950	(1,415.81)	(1,492.54)	0.0000	4.5800	(493.9483)	0.0000	0.1801	(0.2048)	0.0000	1	(0.0247)	01/06/2025
600820.SH	12/17/2024	SDB3260123654	(5,300.00)	0.9950	(5,002.52)	(5,273.63)	0.0000	4.5800	(493.9483)	0.0000	0.6364	(0.7236)	0.0000	1	(0.0872)	01/06/2025
600820.SH	12/17/2024	SDB3260123654	(10,000.00)	0.9950	(9,438.72)	(9,950.25)	0.0000	4.5800	(493.9483)	0.0000	1.2008	(1.3653)	0.0000	1	(0.1644)	01/06/2025
600820.SH	12/17/2024	SDB3260123654	(12,400.00)	0.9950	(11,704.01)	(12,338.31)	0.0000	4.5800	(493.9483)	0.0000	1.4890	(1.6929)	0.0000	1	(0.2039)	01/06/2025
600820.SH	12/16/2024	SDB3260123654	(30,000.00)	0.9853	(28,316.16)	(29,559.09)	0.0000	4.5800	(493.9483)	0.0000	3.6024	(4.0557)	0.0000	1	(0.4533)	01/06/2025
600820.SH	12/16/2024	SDB3260123654	(59,600.00)	0.9853	(56,254.77)	(58,724.06)	0.0000	4.5800	(493.9483)	0.0000	7.1569	(8.0574)	0.0000	1	(0.9005)	01/06/2025
600820.SH	12/16/2024	SDB3260123654	(9,700.00)	0.9853	(9,155.56)	(9,557.44)	0.0000	4.5800	(493.9483)	0.0000	1.1648	(1.3114)	0.0000	1	(0.1466)	01/06/2025
600820.SH	12/16/2024	SDB3260123654	(400.00)	0.9853	(377.55)	(394.12)	0.0000	4.5800	(493.9483)	0.0000	0.0480	(0.0541)	0.0000	1	(0.0060)	01/06/2025
600820.SH	12/16/2024	SDB3260123654	(900.00)	0.9853	(849.48)	(886.77)	0.0000	4.5800	(493.9483)	0.0000	0.1081	(0.1217)	0.0000	1	(0.0136)	01/06/2025
600820.SH	12/16/2024	SDB3260123654	(153,400.00)	0.9853	(144,789.96)	(151,145.48)	0.0000	4.5800	(493.9483)	0.0000	18.4205	(20.7383)	0.0000	1	(2.3178)	01/06/2025
600820.SH	12/16/2024	SDB3260123654	(18,400.00)	0.9853	(17,367.24)	(18,129.58)	0.0000	4.5800	(493.9483)	0.0000	2.2095	(2.4875)	0.0000	1	(0.2780)	01/06/2025
600820.SH	12/16/2024	SDB3260123654	(55,300.00)	0.9853	(52,196.12)	(54,487.26)	0.0000	4.5800	(493.9483)	0.0000	6.6405	(7.4761)	0.0000	1	(0.8356)	01/06/2025
600820.SH	12/16/2024	SDB3260123654	(9,700.00)	0.9853	(9,155.56)	(9,557.44)	0.0000	4.5800	(493.9483)	0.0000	1.1648	(1.3114)	0.0000	1	(0.1466)	01/06/2025
600820.SH	12/16/2024	SDB3260123654	(300.00)	0.9853	(283.16)	(295.59)	0.0000	4.5800	(493.9483)	0.0000	0.0360	(0.0406)	0.0000	1	(0.0045)	01/06/2025
600820.SH	12/16/2024	SDB3260123654	(47,100.00)	0.9853	(44,456.37)	(46,407.77)	0.0000	4.5800	(493.9483)	0.0000	5.6558	(6.3675)	0.0000	1	(0.7117)	01/06/2025
600820.SH	12/16/2024	SDB3260123654	(41,900.00)	0.9853	(39,548.24)	(41,284.20)	0.0000	4.5800	(493.9483)	0.0000	5.0314	(5.6645)	0.0000	1	(0.6331)	01/06/2025
600820.SH	12/16/2024	SDB3260123654	(12,700.00)	0.9853	(11,987.17)	(12,513.35)	0.0000	4.5800	(493.9483)	0.0000	1.5250	(1.7169)	0.0000	1	(0.1919)	01/06/2025
600820.SH	12/16/2024	SDB3260123654	(200.00)	0.9853	(188.77)	(197.06)	0.0000	4.5800	(493.9483)	0.0000	0.0240	(0.0270)	0.0000	1	(0.0030)	01/06/2025
600820.SH	12/16/2024	SDB3260123654	(3,600.00)	0.9853	(3,397.94)	(3,547.09)	0.0000	4.5800	(493.9483)	0.0000	0.4323	(0.4867)	0.0000	1	(0.0544)	01/06/2025
600820.SH	12/16/2024	SDB3260123654	(15,300.00)	0.9853	(14,441.24)	(15,075.14)	0.0000	4.5800	(493.9483)	0.0000	1.8372	(2.0684)	0.0000	1	(0.2312)	01/06/2025
600820.SH	12/16/2024	SDB3260123654	(2,100.00)	0.9853	(1,982.13)	(2,069.14)	0.0000	4.5800	(493.9483)	0.0000	0.2522	(0.2839)	0.0000	1	(0.0317)	01/06/2025
600820.SH	12/16/2024	SDB3260123654	(239,000.00)	0.9853	(225,585.41)	(235,487.42)	0.0000	4.5800	(493.9483)	0.0000	28.6995	(32.3107)	0.0000	1	(3.6112)	01/06/2025
600820.SH	12/16/2024	SDB3260123654	(25,700.00)	0.9853	(24,257.51)	(25,322.29)	0.0000	4.5800	(493.9483)	0.0000	3.0861	(3.4744)	0.0000	1	(0.3883)	01/06/2025
600820.SH	12/16/2024	SDB3260123654	(31,900.00)	0.9853	(30,109.52)	(31,431.17)	0.0000	4.5800	(493.9483)	0.0000	3.8306	(4.3126)	0.0000	1	(0.4820)	01/06/2025
600820.SH	12/16/2024	SDB3260123654	(33,100.00)	0.9853	(31,242.16)	(32,613.53)	0.0000	4.5800	(493.9483)	0.0000	3.9747	(4.4748)	0.0000	1	(0.5001)	01/06/2025
600820.SH	12/16/2024	SDB3260123654	(16,900.00)	0.9853	(15,951.44)	(16,651.62)	0.0000	4.5800	(493.9483)	0.0000	2.0294	(2.2847)	0.0000	1	(0.2554)	01/06/2025
600820.SH	12/16/2024	SDB3260123654	(10,900.00)	0.9853	(10,288.20)	(10,739.80)	0.0000	4.5800	(493.9483)	0.0000	1.3089	(1.4736)	0.0000	1	(0.1647)	01/06/2025
600820.SH	12/16/2024	SDB3260123654	(600.00)	0.9853	(566.32)	(591.18)	0.0000	4.5800	(493.9483)	0.0000	0.0720	(0.0811)	0.0000	1	(0.0091)	01/06/2025
600820.SH	12/16/2024	SDB3260123654	(3,300.00)	0.9853	(3,114.78)	(3,251.50)	0.0000	4.5800	(493.9483)	0.0000	0.3963	(0.4461)	0.0000	1	(0.0499)	01/06/2025
600820.SH	12/16/2024	SDB3260123654	(18,000.00)	0.9853	(16,989.70)	(17,735.45)	0.0000	4.5800	(493.9483)	0.0000	2.1615	(2.4334)	0.0000	1	(0.2720)	01/06/2025
600820.SH	12/16/2024	SDB3260123654	(14,600.00)	0.9853	(13,780.53)	(14,385.42)	0.0000	4.5800	(493.9483)	0.0000	1.7532	(1.9738)	0.0000	1	(0.2206)	01/06/2025
600820.SH	12/16/2024	SDB3260123654	(10,400.00)	0.9853	(9,816.27)	(10,247.15)	0.0000	4.5800	(493.9483)	0.0000	1.2488	(1.4060)	0.0000	1	(0.1571)	01/06/2025
600820.SH	12/16/2024	SDB3260123654	(10,100.00)	0.9853	(9,533.11)	(9,951.56)	0.0000	4.5800	(493.9483)	0.0000	1.2128	(1.3654)	0.0000	1	(0.1526)	01/06/2025
600820.SH	12/16/2024	SDB3260123654	(5,300.00)	0.9853	(5,002.52)	(5,222.11)	0.0000	4.5800	(493.9483)	0.0000	0.6364	(0.7165)	0.0000	1	(0.0801)	01/06/2025
600820.SH	12/16/2024	SDB3260123654	(41,500.00)	0.9853	(39,170.69)	(40,890.07)	0.0000	4.5800	(493.9483)	0.0000	4.9834	(5.6104)	0.0000	1	(0.6271)	01/06/2025
600820.SH	12/16/2024	SDB3260123654	(42,700.00)	0.9853	(40,303.33)	(42,072.44)	0.0000	4.5800	(493.9483)	0.0000	5.1275	(5.7727)	0.0000	1	(0.6452)	01/06/2025
600820.SH	12/16/2024	SDB3260123654	(36,500.00)	0.9853	(34,451.33)	(35,963.56)	0.0000	4.5800	(493.9483)	0.0000	4.3830	(4.9345)	0.0000	1	(0.5515)	01/06/2025
600820.SH	12/16/2024	SDB3260123654	(65,600.00)	0.9853	(61,918.00)	(64,635.88)	0.0000	4.5800	(493.9483)	0.0000	7.8773	(8.8686)	0.0000	1	(0.9912)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHANGHAI TUNNEL ENGINEERING CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600820.SH	12/16/2024	SDB3260123654	(500.00)	0.9853	(471.94)	(492.65)	0.0000	4.5800	(493.9483)	0.0000	0.0600	(0.0676)	0.0000	1	(0.0076)	01/06/2025
600820.SH	12/16/2024	SDB3260123654	(1,500.00)	0.9853	(1,415.81)	(1,477.95)	0.0000	4.5800	(493.9483)	0.0000	0.1801	(0.2028)	0.0000	1	(0.0227)	01/06/2025
600820.SH	12/16/2024	SDB3260123654	(5,300.00)	0.9853	(5,002.52)	(5,222.11)	0.0000	4.5800	(493.9483)	0.0000	0.6364	(0.7165)	0.0000	1	(0.0801)	01/06/2025
600820.SH	12/16/2024	SDB3260123654	(10,000.00)	0.9853	(9,438.72)	(9,853.03)	0.0000	4.5800	(493.9483)	0.0000	1.2008	(1.3519)	0.0000	1	(0.1511)	01/06/2025
600820.SH	12/16/2024	SDB3260123654	(12,400.00)	0.9853	(11,704.01)	(12,217.76)	0.0000	4.5800	(493.9483)	0.0000	1.4890	(1.6764)	0.0000	1	(0.1874)	01/06/2025
600820.SH	12/13/2024	SDB3260123654	(30,000.00)	0.9636	(28,316.16)	(28,907.67)	0.0000	4.5800	(493.9483)	0.0000	10.8073	(11.8991)	0.0000	3	(1.0917)	01/06/2025
600820.SH	12/13/2024	SDB3260123654	(59,600.00)	0.9636	(56,254.77)	(57,429.90)	0.0000	4.5800	(493.9483)	0.0000	21.4706	(23.6395)	0.0000	3	(2.1689)	01/06/2025
600820.SH	12/13/2024	SDB3260123654	(9,700.00)	0.9636	(9,155.56)	(9,346.81)	0.0000	4.5800	(493.9483)	0.0000	3.4944	(3.8474)	0.0000	3	(0.3530)	01/06/2025
600820.SH	12/13/2024	SDB3260123654	(400.00)	0.9636	(377.55)	(385.44)	0.0000	4.5800	(493.9483)	0.0000	0.1441	(0.1587)	0.0000	3	(0.0146)	01/06/2025
600820.SH	12/13/2024	SDB3260123654	(900.00)	0.9636	(849.48)	(867.23)	0.0000	4.5800	(493.9483)	0.0000	0.3242	(0.3570)	0.0000	3	(0.0328)	01/06/2025
600820.SH	12/13/2024	SDB3260123654	(153,400.00)	0.9636	(144,789.96)	(147,814.55)	0.0000	4.5800	(493.9483)	0.0000	55.2615	(60.8440)	0.0000	3	(5.5825)	01/06/2025
600820.SH	12/13/2024	SDB3260123654	(18,400.00)	0.9636	(17,367.24)	(17,730.04)	0.0000	4.5800	(493.9483)	0.0000	6.6285	(7.2981)	0.0000	3	(0.6696)	01/06/2025
600820.SH	12/13/2024	SDB3260123654	(55,300.00)	0.9636	(52,196.12)	(53,286.47)	0.0000	4.5800	(493.9483)	0.0000	19.9215	(21.9340)	0.0000	3	(2.0124)	01/06/2025
600820.SH	12/13/2024	SDB3260123654	(9,700.00)	0.9636	(9,155.56)	(9,346.81)	0.0000	4.5800	(493.9483)	0.0000	3.4944	(3.8474)	0.0000	3	(0.3530)	01/06/2025
600820.SH	12/13/2024	SDB3260123654	(300.00)	0.9636	(283.16)	(289.08)	0.0000	4.5800	(493.9483)	0.0000	0.1081	(0.1190)	0.0000	3	(0.0109)	01/06/2025
600820.SH	12/13/2024	SDB3260123654	(47,100.00)	0.9636	(44,456.37)	(45,385.04)	0.0000	4.5800	(493.9483)	0.0000	16.9675	(18.6816)	0.0000	3	(1.7140)	01/06/2025
600820.SH	12/13/2024	SDB3260123654	(41,900.00)	0.9636	(39,548.24)	(40,374.38)	0.0000	4.5800	(493.9483)	0.0000	15.0942	(16.6190)	0.0000	3	(1.5248)	01/06/2025
600820.SH	12/13/2024	SDB3260123654	(12,700.00)	0.9636	(11,987.17)	(12,237.58)	0.0000	4.5800	(493.9483)	0.0000	4.5751	(5.0373)	0.0000	3	(0.4622)	01/06/2025
600820.SH	12/13/2024	SDB3260123654	(200.00)	0.9636	(188.77)	(192.72)	0.0000	4.5800	(493.9483)	0.0000	0.0720	(0.0793)	0.0000	3	(0.0073)	01/06/2025
600820.SH	12/13/2024	SDB3260123654	(3,600.00)	0.9636	(3,397.94)	(3,468.92)	0.0000	4.5800	(493.9483)	0.0000	1.2969	(1.4279)	0.0000	3	(0.1310)	01/06/2025
600820.SH	12/13/2024	SDB3260123654	(15,300.00)	0.9636	(14,441.24)	(14,742.91)	0.0000	4.5800	(493.9483)	0.0000	5.5117	(6.0685)	0.0000	3	(0.5568)	01/06/2025
600820.SH	12/13/2024	SDB3260123654	(2,100.00)	0.9636	(1,982.13)	(2,023.54)	0.0000	4.5800	(493.9483)	0.0000	0.7565	(0.8329)	0.0000	3	(0.0764)	01/06/2025
600820.SH	12/13/2024	SDB3260123654	(239,000.00)	0.9636	(225,585.41)	(230,297.77)	0.0000	4.5800	(493.9483)	0.0000	86.0984	(94.7960)	0.0000	3	(8.6976)	01/06/2025
600820.SH	12/13/2024	SDB3260123654	(25,700.00)	0.9636	(24,257.51)	(24,764.24)	0.0000	4.5800	(493.9483)	0.0000	9.2583	(10.1935)	0.0000	3	(0.9353)	01/06/2025
600820.SH	12/13/2024	SDB3260123654	(31,900.00)	0.9636	(30,109.52)	(30,738.49)	0.0000	4.5800	(493.9483)	0.0000	11.4918	(12.6527)	0.0000	3	(1.1609)	01/06/2025
600820.SH	12/13/2024	SDB3260123654	(33,100.00)	0.9636	(31,242.16)	(31,894.80)	0.0000	4.5800	(493.9483)	0.0000	11.9241	(13.1287)	0.0000	3	(1.2046)	01/06/2025
600820.SH	12/13/2024	SDB3260123654	(16,900.00)	0.9636	(15,951.44)	(16,284.65)	0.0000	4.5800	(493.9483)	0.0000	6.0881	(6.7031)	0.0000	3	(0.6150)	01/06/2025
600820.SH	12/13/2024	SDB3260123654	(10,900.00)	0.9636	(10,288.20)	(10,503.12)	0.0000	4.5800	(493.9483)	0.0000	3.9267	(4.3233)	0.0000	3	(0.3967)	01/06/2025
600820.SH	12/13/2024	SDB3260123654	(600.00)	0.9636	(566.32)	(578.15)	0.0000	4.5800	(493.9483)	0.0000	0.2161	(0.2380)	0.0000	3	(0.0218)	01/06/2025
600820.SH	12/13/2024	SDB3260123654	(3,300.00)	0.9636	(3,114.78)	(3,179.84)	0.0000	4.5800	(493.9483)	0.0000	1.1888	(1.3089)	0.0000	3	(0.1201)	01/06/2025
600820.SH	12/13/2024	SDB3260123654	(18,000.00)	0.9636	(16,989.70)	(17,344.60)	0.0000	4.5800	(493.9483)	0.0000	6.4844	(7.1394)	0.0000	3	(0.6550)	01/06/2025
600820.SH	12/13/2024	SDB3260123654	(14,600.00)	0.9636	(13,780.53)	(14,068.40)	0.0000	4.5800	(493.9483)	0.0000	5.2596	(5.7909)	0.0000	3	(0.5313)	01/06/2025
600820.SH	12/13/2024	SDB3260123654	(10,400.00)	0.9636	(9,816.27)	(10,021.33)	0.0000	4.5800	(493.9483)	0.0000	3.7465	(4.1250)	0.0000	3	(0.3785)	01/06/2025
600820.SH	12/13/2024	SDB3260123654	(10,100.00)	0.9636	(9,533.11)	(9,732.25)	0.0000	4.5800	(493.9483)	0.0000	3.6385	(4.0060)	0.0000	3	(0.3676)	01/06/2025
600820.SH	12/13/2024	SDB3260123654	(5,300.00)	0.9636	(5,002.52)	(5,107.02)	0.0000	4.5800	(493.9483)	0.0000	1.9093	(2.1022)	0.0000	3	(0.1929)	01/06/2025
600820.SH	12/13/2024	SDB3260123654	(41,500.00)	0.9636	(39,170.69)	(39,988.94)	0.0000	4.5800	(493.9483)	0.0000	14.9501	(16.4604)	0.0000	3	(1.5102)	01/06/2025
600820.SH	12/13/2024	SDB3260123654	(42,700.00)	0.9636	(40,303.33)	(41,145.25)	0.0000	4.5800	(493.9483)	0.0000	15.3824	(16.9364)	0.0000	3	(1.5539)	01/06/2025
600820.SH	12/13/2024	SDB3260123654	(36,500.00)	0.9636	(34,451.33)	(35,171.00)	0.0000	4.5800	(493.9483)	0.0000	13.1489	(14.4772)	0.0000	3	(1.3283)	01/06/2025
600820.SH	12/13/2024	SDB3260123654	(65,600.00)	0.9636	(61,918.00)	(63,211.44)	0.0000	4.5800	(493.9483)	0.0000	23.6320	(26.0193)	0.0000	3	(2.3873)	01/06/2025
600820.SH	12/13/2024	SDB3260123654	(500.00)	0.9636	(471.94)	(481.79)	0.0000	4.5800	(493.9483)	0.0000	0.1801	(0.1983)	0.0000	3	(0.0182)	01/06/2025
600820.SH	12/13/2024	SDB3260123654	(1,500.00)	0.9636	(1,415.81)	(1,445.38)	0.0000	4.5800	(493.9483)	0.0000	0.5404	(0.5950)	0.0000	3	(0.0546)	01/06/2025
600820.SH	12/13/2024	SDB3260123654	(5,300.00)	0.9636	(5,002.52)	(5,107.02)	0.0000	4.5800	(493.9483)	0.0000	1.9093	(2.1022)	0.0000	3	(0.1929)	01/06/2025
600820.SH	12/13/2024	SDB3260123654	(10,000.00)	0.9636	(9,438.72)	(9,635.89)	0.0000	4.5800	(493.9483)	0.0000	3.6024	(3.9664)	0.0000	3	(0.3639)	01/06/2025
600820.SH	12/13/2024	SDB3260123654	(12,400.00)	0.9636	(11,704.01)	(11,948.50)	0.0000	4.5800	(493.9483)	0.0000	4.4670	(4.9183)	0.0000	3	(0.4513)	01/06/2025
600820.SH	12/12/2024	SDB3260123654	(30,000.00)	0.9477	(28,316.16)	(28,429.59)	0.0000	4.5800	(493.9483)	0.0000	3.6024	(3.9008)	0.0000	1	(0.2983)	01/06/2025
600820.SH	12/12/2024	SDB3260123654	(59,600.00)	0.9477	(56,254.77)	(56,480.12)	0.0000	4.5800	(493.9483)	0.0000	7.1569	(7.7495)	0.0000	1	(0.5927)	01/06/2025
600820.SH	12/12/2024	SDB3260123654	(9,700.00)	0.9477	(9,155.56)	(9,192.23)	0.0000	4.5800	(493.9483)	0.0000	1.1648	(1.2612)	0.0000	1	(0.0965)	01/06/2025
600820.SH	12/12/2024	SDB3260123654	(400.00)	0.9477	(377.55)	(379.06)	0.0000	4.5800	(493.9483)	0.0000	0.0480	(0.0520)	0.0000	1	(0.0040)	01/06/2025
600820.SH	12/12/2024	SDB3260123654	(900.00)	0.9477	(849.48)	(852.89)	0.0000	4.5800	(493.9483)	0.0000	0.1081	(0.1170)	0.0000	1	(0.0089)	01/06/2025
600820.SH	12/12/2024	SDB3260123654	(153,400.00)	0.9477	(144,789.96)	(145,369.97)	0.0000	4.5800	(493.9483)	0.0000	18.4205	(19.9459)	0.0000	1	(1.5254)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHANGHAI TUNNEL ENGINEERING CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600820.SH	12/12/2024	SDB3260123654	(18,400.00)	0.9477	(17,367.24)	(17,436.82)	0.0000	4.5800	(493.9483)	0.0000	2.2095	(2.3925)	0.0000	1	(0.1830)	01/06/2025
600820.SH	12/12/2024	SDB3260123654	(55,300.00)	0.9477	(52,196.12)	(52,405.21)	0.0000	4.5800	(493.9483)	0.0000	6.6405	(7.1904)	0.0000	1	(0.5499)	01/06/2025
600820.SH	12/12/2024	SDB3260123654	(9,700.00)	0.9477	(9,155.56)	(9,192.23)	0.0000	4.5800	(493.9483)	0.0000	1.1648	(1.2612)	0.0000	1	(0.0965)	01/06/2025
600820.SH	12/12/2024	SDB3260123654	(300.00)	0.9477	(283.16)	(284.30)	0.0000	4.5800	(493.9483)	0.0000	0.0360	(0.0390)	0.0000	1	(0.0030)	01/06/2025
600820.SH	12/12/2024	SDB3260123654	(47,100.00)	0.9477	(44,456.37)	(44,634.46)	0.0000	4.5800	(493.9483)	0.0000	5.6558	(6.1242)	0.0000	1	(0.4684)	01/06/2025
600820.SH	12/12/2024	SDB3260123654	(41,900.00)	0.9477	(39,548.24)	(39,706.66)	0.0000	4.5800	(493.9483)	0.0000	5.0314	(5.4481)	0.0000	1	(0.4167)	01/06/2025
600820.SH	12/12/2024	SDB3260123654	(12,700.00)	0.9477	(11,987.17)	(12,035.19)	0.0000	4.5800	(493.9483)	0.0000	1.5250	(1.6513)	0.0000	1	(0.1263)	01/06/2025
600820.SH	12/12/2024	SDB3260123654	(200.00)	0.9477	(188.77)	(189.53)	0.0000	4.5800	(493.9483)	0.0000	0.0240	(0.0260)	0.0000	1	(0.0020)	01/06/2025
600820.SH	12/12/2024	SDB3260123654	(3,600.00)	0.9477	(3,397.94)	(3,411.55)	0.0000	4.5800	(493.9483)	0.0000	0.4323	(0.4681)	0.0000	1	(0.0358)	01/06/2025
600820.SH	12/12/2024	SDB3260123654	(15,300.00)	0.9477	(14,441.24)	(14,499.09)	0.0000	4.5800	(493.9483)	0.0000	1.8372	(1.9894)	0.0000	1	(0.1521)	01/06/2025
600820.SH	12/12/2024	SDB3260123654	(2,100.00)	0.9477	(1,982.13)	(1,990.07)	0.0000	4.5800	(493.9483)	0.0000	0.2522	(0.2731)	0.0000	1	(0.0209)	01/06/2025
600820.SH	12/12/2024	SDB3260123654	(239,000.00)	0.9477	(225,585.41)	(226,489.07)	0.0000	4.5800	(493.9483)	0.0000	28.6995	(31.0761)	0.0000	1	(2.3766)	01/06/2025
600820.SH	12/12/2024	SDB3260123654	(25,700.00)	0.9477	(24,257.51)	(24,354.68)	0.0000	4.5800	(493.9483)	0.0000	3.0861	(3.3417)	0.0000	1	(0.2556)	01/06/2025
600820.SH	12/12/2024	SDB3260123654	(31,900.00)	0.9477	(30,109.52)	(30,230.13)	0.0000	4.5800	(493.9483)	0.0000	3.8306	(4.1478)	0.0000	1	(0.3172)	01/06/2025
600820.SH	12/12/2024	SDB3260123654	(33,100.00)	0.9477	(31,242.16)	(31,367.31)	0.0000	4.5800	(493.9483)	0.0000	3.9747	(4.3038)	0.0000	1	(0.3291)	01/06/2025
600820.SH	12/12/2024	SDB3260123654	(16,900.00)	0.9477	(15,951.44)	(16,015.34)	0.0000	4.5800	(493.9483)	0.0000	2.0294	(2.1974)	0.0000	1	(0.1681)	01/06/2025
600820.SH	12/12/2024	SDB3260123654	(10,900.00)	0.9477	(10,288.20)	(10,329.42)	0.0000	4.5800	(493.9483)	0.0000	1.3089	(1.4173)	0.0000	1	(0.1084)	01/06/2025
600820.SH	12/12/2024	SDB3260123654	(600.00)	0.9477	(566.32)	(568.59)	0.0000	4.5800	(493.9483)	0.0000	0.0720	(0.0780)	0.0000	1	(0.0060)	01/06/2025
600820.SH	12/12/2024	SDB3260123654	(3,300.00)	0.9477	(3,114.78)	(3,127.25)	0.0000	4.5800	(493.9483)	0.0000	0.3963	(0.4291)	0.0000	1	(0.0328)	01/06/2025
600820.SH	12/12/2024	SDB3260123654	(18,000.00)	0.9477	(16,989.70)	(17,057.75)	0.0000	4.5800	(493.9483)	0.0000	2.1615	(2.3405)	0.0000	1	(0.1790)	01/06/2025
600820.SH	12/12/2024	SDB3260123654	(14,600.00)	0.9477	(13,780.53)	(13,835.73)	0.0000	4.5800	(493.9483)	0.0000	1.7532	(1.8984)	0.0000	1	(0.1452)	01/06/2025
600820.SH	12/12/2024	SDB3260123654	(10,400.00)	0.9477	(9,816.27)	(9,855.59)	0.0000	4.5800	(493.9483)	0.0000	1.2488	(1.3523)	0.0000	1	(0.1034)	01/06/2025
600820.SH	12/12/2024	SDB3260123654	(10,100.00)	0.9477	(9,533.11)	(9,571.30)	0.0000	4.5800	(493.9483)	0.0000	1.2128	(1.3133)	0.0000	1	(0.1004)	01/06/2025
600820.SH	12/12/2024	SDB3260123654	(5,300.00)	0.9477	(5,002.52)	(5,022.56)	0.0000	4.5800	(493.9483)	0.0000	0.6364	(0.6891)	0.0000	1	(0.0527)	01/06/2025
600820.SH	12/12/2024	SDB3260123654	(41,500.00)	0.9477	(39,170.69)	(39,327.60)	0.0000	4.5800	(493.9483)	0.0000	4.9834	(5.3961)	0.0000	1	(0.4127)	01/06/2025
600820.SH	12/12/2024	SDB3260123654	(42,700.00)	0.9477	(40,303.33)	(40,464.78)	0.0000	4.5800	(493.9483)	0.0000	5.1275	(5.5521)	0.0000	1	(0.4246)	01/06/2025
600820.SH	12/12/2024	SDB3260123654	(36,500.00)	0.9477	(34,451.33)	(34,589.33)	0.0000	4.5800	(493.9483)	0.0000	4.3830	(4.7459)	0.0000	1	(0.3630)	01/06/2025
600820.SH	12/12/2024	SDB3260123654	(65,600.00)	0.9477	(61,918.00)	(62,166.04)	0.0000	4.5800	(493.9483)	0.0000	7.8773	(8.5297)	0.0000	1	(0.6523)	01/06/2025
600820.SH	12/12/2024	SDB3260123654	(500.00)	0.9477	(471.94)	(473.83)	0.0000	4.5800	(493.9483)	0.0000	0.0600	(0.0650)	0.0000	1	(0.0050)	01/06/2025
600820.SH	12/12/2024	SDB3260123654	(1,500.00)	0.9477	(1,415.81)	(1,421.48)	0.0000	4.5800	(493.9483)	0.0000	0.1801	(0.1950)	0.0000	1	(0.0149)	01/06/2025
600820.SH	12/12/2024	SDB3260123654	(5,300.00)	0.9477	(5,002.52)	(5,022.56)	0.0000	4.5800	(493.9483)	0.0000	0.6364	(0.6891)	0.0000	1	(0.0527)	01/06/2025
600820.SH	12/12/2024	SDB3260123654	(10,000.00)	0.9477	(9,438.72)	(9,476.53)	0.0000	4.5800	(493.9483)	0.0000	1.2008	(1.3003)	0.0000	1	(0.0994)	01/06/2025
600820.SH	12/12/2024	SDB3260123654	(12,400.00)	0.9477	(11,704.01)	(11,750.90)	0.0000	4.5800	(493.9483)	0.0000	1.4890	(1.6123)	0.0000	1	(0.1233)	01/06/2025
600820.SH	12/11/2024	SDB3260123654	(30,000.00)	0.9403	(28,316.16)	(28,210.32)	0.0000	4.5800	(493.9483)	0.0000	3.6024	(3.8707)	0.0000	1	(0.2682)	01/06/2025
600820.SH	12/11/2024	SDB3260123654	(59,600.00)	0.9403	(56,254.77)	(56,044.50)	0.0000	4.5800	(493.9483)	0.0000	7.1569	(7.6897)	0.0000	1	(0.5329)	01/06/2025
600820.SH	12/11/2024	SDB3260123654	(9,700.00)	0.9403	(9,155.56)	(9,121.34)	0.0000	4.5800	(493.9483)	0.0000	1.1648	(1.2515)	0.0000	1	(0.0867)	01/06/2025
600820.SH	12/11/2024	SDB3260123654	(400.00)	0.9403	(377.55)	(376.14)	0.0000	4.5800	(493.9483)	0.0000	0.0480	(0.0516)	0.0000	1	(0.0036)	01/06/2025
600820.SH	12/11/2024	SDB3260123654	(900.00)	0.9403	(849.48)	(846.31)	0.0000	4.5800	(493.9483)	0.0000	0.1081	(0.1161)	0.0000	1	(0.0080)	01/06/2025
600820.SH	12/11/2024	SDB3260123654	(153,400.00)	0.9403	(144,789.96)	(144,248.77)	0.0000	4.5800	(493.9483)	0.0000	18.4205	(19.7921)	0.0000	1	(1.3716)	01/06/2025
600820.SH	12/11/2024	SDB3260123654	(18,400.00)	0.9403	(17,367.24)	(17,302.33)	0.0000	4.5800	(493.9483)	0.0000	2.2095	(2.3740)	0.0000	1	(0.1645)	01/06/2025
600820.SH	12/11/2024	SDB3260123654	(55,300.00)	0.9403	(52,196.12)	(52,001.02)	0.0000	4.5800	(493.9483)	0.0000	6.6405	(7.1349)	0.0000	1	(0.4944)	01/06/2025
600820.SH	12/11/2024	SDB3260123654	(9,700.00)	0.9403	(9,155.56)	(9,121.34)	0.0000	4.5800	(493.9483)	0.0000	1.1648	(1.2515)	0.0000	1	(0.0867)	01/06/2025
600820.SH	12/11/2024	SDB3260123654	(300.00)	0.9403	(283.16)	(282.10)	0.0000	4.5800	(493.9483)	0.0000	0.0360	(0.0387)	0.0000	1	(0.0027)	01/06/2025
600820.SH	12/11/2024	SDB3260123654	(47,100.00)	0.9403	(44,456.37)	(44,290.20)	0.0000	4.5800	(493.9483)	0.0000	5.6558	(6.0770)	0.0000	1	(0.4211)	01/06/2025
600820.SH	12/11/2024	SDB3260123654	(41,900.00)	0.9403	(39,548.24)	(39,400.41)	0.0000	4.5800	(493.9483)	0.0000	5.0314	(5.4060)	0.0000	1	(0.3746)	01/06/2025
600820.SH	12/11/2024	SDB3260123654	(12,700.00)	0.9403	(11,987.17)	(11,942.37)	0.0000	4.5800	(493.9483)	0.0000	1.5250	(1.6386)	0.0000	1	(0.1136)	01/06/2025
600820.SH	12/11/2024	SDB3260123654	(200.00)	0.9403	(188.77)	(188.07)	0.0000	4.5800	(493.9483)	0.0000	0.0240	(0.0258)	0.0000	1	(0.0018)	01/06/2025
600820.SH	12/11/2024	SDB3260123654	(3,600.00)	0.9403	(3,397.94)	(3,385.24)	0.0000	4.5800	(493.9483)	0.0000	0.4323	(0.4645)	0.0000	1	(0.0322)	01/06/2025
600820.SH	12/11/2024	SDB3260123654	(15,300.00)	0.9403	(14,441.24)	(14,387.26)	0.0000	4.5800	(493.9483)	0.0000	1.8372	(1.9740)	0.0000	1	(0.1368)	01/06/2025
600820.SH	12/11/2024	SDB3260123654	(2,100.00)	0.9403	(1,982.13)	(1,974.72)	0.0000	4.5800	(493.9483)	0.0000	0.2522	(0.2709)	0.0000	1	(0.0188)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHANGHAI TUNNEL ENGINEERING CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600820.SH	12/11/2024	SDB3260123654	(239,000.00)	0.9403	(225,585.41)	(224,742.22)	0.0000	4.5800	(493.9483)	0.0000	28.6995	(30.8364)	0.0000	1	(2.1369)	01/06/2025
600820.SH	12/11/2024	SDB3260123654	(25,700.00)	0.9403	(24,257.51)	(24,166.84)	0.0000	4.5800	(493.9483)	0.0000	3.0861	(3.3159)	0.0000	1	(0.2298)	01/06/2025
600820.SH	12/11/2024	SDB3260123654	(31,900.00)	0.9403	(30,109.52)	(29,996.97)	0.0000	4.5800	(493.9483)	0.0000	3.8306	(4.1158)	0.0000	1	(0.2852)	01/06/2025
600820.SH	12/11/2024	SDB3260123654	(33,100.00)	0.9403	(31,242.16)	(31,125.39)	0.0000	4.5800	(493.9483)	0.0000	3.9747	(4.2706)	0.0000	1	(0.2960)	01/06/2025
600820.SH	12/11/2024	SDB3260123654	(16,900.00)	0.9403	(15,951.44)	(15,891.81)	0.0000	4.5800	(493.9483)	0.0000	2.0294	(2.1805)	0.0000	1	(0.1511)	01/06/2025
600820.SH	12/11/2024	SDB3260123654	(10,900.00)	0.9403	(10,288.20)	(10,249.75)	0.0000	4.5800	(493.9483)	0.0000	1.3089	(1.4063)	0.0000	1	(0.0975)	01/06/2025
600820.SH	12/11/2024	SDB3260123654	(600.00)	0.9403	(566.32)	(564.21)	0.0000	4.5800	(493.9483)	0.0000	0.0720	(0.0774)	0.0000	1	(0.0054)	01/06/2025
600820.SH	12/11/2024	SDB3260123654	(3,300.00)	0.9403	(3,114.78)	(3,103.14)	0.0000	4.5800	(493.9483)	0.0000	0.3963	(0.4258)	0.0000	1	(0.0295)	01/06/2025
600820.SH	12/11/2024	SDB3260123654	(18,000.00)	0.9403	(16,989.70)	(16,926.19)	0.0000	4.5800	(493.9483)	0.0000	2.1615	(2.3224)	0.0000	1	(0.1609)	01/06/2025
600820.SH	12/11/2024	SDB3260123654	(14,600.00)	0.9403	(13,780.53)	(13,729.02)	0.0000	4.5800	(493.9483)	0.0000	1.7532	(1.8837)	0.0000	1	(0.1305)	01/06/2025
600820.SH	12/11/2024	SDB3260123654	(10,400.00)	0.9403	(9,816.27)	(9,779.58)	0.0000	4.5800	(493.9483)	0.0000	1.2488	(1.3418)	0.0000	1	(0.0930)	01/06/2025
600820.SH	12/11/2024	SDB3260123654	(10,100.00)	0.9403	(9,533.11)	(9,497.47)	0.0000	4.5800	(493.9483)	0.0000	1.2128	(1.3031)	0.0000	1	(0.0903)	01/06/2025
600820.SH	12/11/2024	SDB3260123654	(5,300.00)	0.9403	(5,002.52)	(4,983.82)	0.0000	4.5800	(493.9483)	0.0000	0.6364	(0.6838)	0.0000	1	(0.0474)	01/06/2025
600820.SH	12/11/2024	SDB3260123654	(41,500.00)	0.9403	(39,170.69)	(39,024.28)	0.0000	4.5800	(493.9483)	0.0000	4.9834	(5.3544)	0.0000	1	(0.3711)	01/06/2025
600820.SH	12/11/2024	SDB3260123654	(42,700.00)	0.9403	(40,303.33)	(40,152.69)	0.0000	4.5800	(493.9483)	0.0000	5.1275	(5.5093)	0.0000	1	(0.3818)	01/06/2025
600820.SH	12/11/2024	SDB3260123654	(36,500.00)	0.9403	(34,451.33)	(34,322.56)	0.0000	4.5800	(493.9483)	0.0000	4.3830	(4.7093)	0.0000	1	(0.3263)	01/06/2025
600820.SH	12/11/2024	SDB3260123654	(65,600.00)	0.9403	(61,918.00)	(61,686.57)	0.0000	4.5800	(493.9483)	0.0000	7.8773	(8.4639)	0.0000	1	(0.5865)	01/06/2025
600820.SH	12/11/2024	SDB3260123654	(500.00)	0.9403	(471.94)	(470.17)	0.0000	4.5800	(493.9483)	0.0000	0.0600	(0.0645)	0.0000	1	(0.0045)	01/06/2025
600820.SH	12/11/2024	SDB3260123654	(1,500.00)	0.9403	(1,415.81)	(1,410.52)	0.0000	4.5800	(493.9483)	0.0000	0.1801	(0.1935)	0.0000	1	(0.0134)	01/06/2025
600820.SH	12/11/2024	SDB3260123654	(5,300.00)	0.9403	(5,002.52)	(4,983.82)	0.0000	4.5800	(493.9483)	0.0000	0.6364	(0.6838)	0.0000	1	(0.0474)	01/06/2025
600820.SH	12/11/2024	SDB3260123654	(10,000.00)	0.9403	(9,438.72)	(9,403.44)	0.0000	4.5800	(493.9483)	0.0000	1.2008	(1.2902)	0.0000	1	(0.0894)	01/06/2025
600820.SH	12/11/2024	SDB3260123654	(12,400.00)	0.9403	(11,704.01)	(11,660.27)	0.0000	4.5800	(493.9483)	0.0000	1.4890	(1.5999)	0.0000	1	(0.1109)	01/06/2025
600820.SH	12/10/2024	SDB3260123654	(30,000.00)	0.9346	(28,316.16)	(28,038.93)	0.0000	4.5800	(493.9483)	0.0000	3.6024	(3.8472)	0.0000	1	(0.2447)	01/06/2025
600820.SH	12/10/2024	SDB3260123654	(59,600.00)	0.9346	(56,254.77)	(55,704.01)	0.0000	4.5800	(493.9483)	0.0000	7.1569	(7.6430)	0.0000	1	(0.4862)	01/06/2025
600820.SH	12/10/2024	SDB3260123654	(9,700.00)	0.9346	(9,155.56)	(9,065.92)	0.0000	4.5800	(493.9483)	0.0000	1.1648	(1.2439)	0.0000	1	(0.0791)	01/06/2025
600820.SH	12/10/2024	SDB3260123654	(400.00)	0.9346	(377.55)	(373.85)	0.0000	4.5800	(493.9483)	0.0000	0.0480	(0.0513)	0.0000	1	(0.0033)	01/06/2025
600820.SH	12/10/2024	SDB3260123654	(900.00)	0.9346	(849.48)	(841.17)	0.0000	4.5800	(493.9483)	0.0000	0.1081	(0.1154)	0.0000	1	(0.0073)	01/06/2025
600820.SH	12/10/2024	SDB3260123654	(153,400.00)	0.9346	(144,789.96)	(143,372.40)	0.0000	4.5800	(493.9483)	0.0000	18.4205	(19.6718)	0.0000	1	(1.2513)	01/06/2025
600820.SH	12/10/2024	SDB3260123654	(18,400.00)	0.9346	(17,367.24)	(17,197.21)	0.0000	4.5800	(493.9483)	0.0000	2.2095	(2.3596)	0.0000	1	(0.1501)	01/06/2025
600820.SH	12/10/2024	SDB3260123654	(55,300.00)	0.9346	(52,196.12)	(51,685.09)	0.0000	4.5800	(493.9483)	0.0000	6.6405	(7.0916)	0.0000	1	(0.4511)	01/06/2025
600820.SH	12/10/2024	SDB3260123654	(9,700.00)	0.9346	(9,155.56)	(9,065.92)	0.0000	4.5800	(493.9483)	0.0000	1.1648	(1.2439)	0.0000	1	(0.0791)	01/06/2025
600820.SH	12/10/2024	SDB3260123654	(300.00)	0.9346	(283.16)	(280.39)	0.0000	4.5800	(493.9483)	0.0000	0.0360	(0.0385)	0.0000	1	(0.0024)	01/06/2025
600820.SH	12/10/2024	SDB3260123654	(47,100.00)	0.9346	(44,456.37)	(44,021.12)	0.0000	4.5800	(493.9483)	0.0000	5.6558	(6.0400)	0.0000	1	(0.3842)	01/06/2025
600820.SH	12/10/2024	SDB3260123654	(41,900.00)	0.9346	(39,548.24)	(39,161.04)	0.0000	4.5800	(493.9483)	0.0000	5.0314	(5.3732)	0.0000	1	(0.3418)	01/06/2025
600820.SH	12/10/2024	SDB3260123654	(12,700.00)	0.9346	(11,987.17)	(11,869.81)	0.0000	4.5800	(493.9483)	0.0000	1.5250	(1.6286)	0.0000	1	(0.1036)	01/06/2025
600820.SH	12/10/2024	SDB3260123654	(200.00)	0.9346	(188.77)	(186.93)	0.0000	4.5800	(493.9483)	0.0000	0.0240	(0.0256)	0.0000	1	(0.0016)	01/06/2025
600820.SH	12/10/2024	SDB3260123654	(3,600.00)	0.9346	(3,397.94)	(3,364.67)	0.0000	4.5800	(493.9483)	0.0000	0.4323	(0.4617)	0.0000	1	(0.0294)	01/06/2025
600820.SH	12/10/2024	SDB3260123654	(15,300.00)	0.9346	(14,441.24)	(14,299.85)	0.0000	4.5800	(493.9483)	0.0000	1.8372	(1.9621)	0.0000	1	(0.1248)	01/06/2025
600820.SH	12/10/2024	SDB3260123654	(2,100.00)	0.9346	(1,982.13)	(1,962.73)	0.0000	4.5800	(493.9483)	0.0000	0.2522	(0.2693)	0.0000	1	(0.0171)	01/06/2025
600820.SH	12/10/2024	SDB3260123654	(239,000.00)	0.9346	(225,585.41)	(223,376.81)	0.0000	4.5800	(493.9483)	0.0000	28.6995	(30.6491)	0.0000	1	(1.9496)	01/06/2025
600820.SH	12/10/2024	SDB3260123654	(25,700.00)	0.9346	(24,257.51)	(24,020.02)	0.0000	4.5800	(493.9483)	0.0000	3.0861	(3.2957)	0.0000	1	(0.2096)	01/06/2025
600820.SH	12/10/2024	SDB3260123654	(31,900.00)	0.9346	(30,109.52)	(29,814.73)	0.0000	4.5800	(493.9483)	0.0000	3.8306	(4.0908)	0.0000	1	(0.2602)	01/06/2025
600820.SH	12/10/2024	SDB3260123654	(33,100.00)	0.9346	(31,242.16)	(30,936.29)	0.0000	4.5800	(493.9483)	0.0000	3.9747	(4.2447)	0.0000	1	(0.2700)	01/06/2025
600820.SH	12/10/2024	SDB3260123654	(16,900.00)	0.9346	(15,951.44)	(15,795.26)	0.0000	4.5800	(493.9483)	0.0000	2.0294	(2.1672)	0.0000	1	(0.1379)	01/06/2025
600820.SH	12/10/2024	SDB3260123654	(10,900.00)	0.9346	(10,288.20)	(10,187.48)	0.0000	4.5800	(493.9483)	0.0000	1.3089	(1.3978)	0.0000	1	(0.0889)	01/06/2025
600820.SH	12/10/2024	SDB3260123654	(600.00)	0.9346	(566.32)	(560.78)	0.0000	4.5800	(493.9483)	0.0000	0.0720	(0.0769)	0.0000	1	(0.0049)	01/06/2025
600820.SH	12/10/2024	SDB3260123654	(3,300.00)	0.9346	(3,114.78)	(3,084.28)	0.0000	4.5800	(493.9483)	0.0000	0.3963	(0.4232)	0.0000	1	(0.0269)	01/06/2025
600820.SH	12/10/2024	SDB3260123654	(18,000.00)	0.9346	(16,989.70)	(16,823.36)	0.0000	4.5800	(493.9483)	0.0000	2.1615	(2.3083)	0.0000	1	(0.1468)	01/06/2025
600820.SH	12/10/2024	SDB3260123654	(14,600.00)	0.9346	(13,780.53)	(13,645.61)	0.0000	4.5800	(493.9483)	0.0000	1.7532	(1.8723)	0.0000	1	(0.1191)	01/06/2025
600820.SH	12/10/2024	SDB3260123654	(10,400.00)	0.9346	(9,816.27)	(9,720.16)	0.0000	4.5800	(493.9483)	0.0000	1.2488	(1.3337)	0.0000	1	(0.0848)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHANGHAI TUNNEL ENGINEERING CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600820.SH	12/10/2024	SDB3260123654	(10,100.00)	0.9346	(9,533.11)	(9,439.77)	0.0000	4.5800	(493.9483)	0.0000	1.2128	(1.2952)	0.0000	1	(0.0824)	01/06/2025
600820.SH	12/10/2024	SDB3260123654	(5,300.00)	0.9346	(5,002.52)	(4,953.54)	0.0000	4.5800	(493.9483)	0.0000	0.6364	(0.6797)	0.0000	1	(0.0432)	01/06/2025
600820.SH	12/10/2024	SDB3260123654	(41,500.00)	0.9346	(39,170.69)	(38,787.19)	0.0000	4.5800	(493.9483)	0.0000	4.9834	(5.3219)	0.0000	1	(0.3385)	01/06/2025
600820.SH	12/10/2024	SDB3260123654	(42,700.00)	0.9346	(40,303.33)	(39,908.74)	0.0000	4.5800	(493.9483)	0.0000	5.1275	(5.4758)	0.0000	1	(0.3483)	01/06/2025
600820.SH	12/10/2024	SDB3260123654	(36,500.00)	0.9346	(34,451.33)	(34,114.03)	0.0000	4.5800	(493.9483)	0.0000	4.3830	(4.6807)	0.0000	1	(0.2977)	01/06/2025
600820.SH	12/10/2024	SDB3260123654	(65,600.00)	0.9346	(61,918.00)	(61,311.79)	0.0000	4.5800	(493.9483)	0.0000	7.8773	(8.4125)	0.0000	1	(0.5351)	01/06/2025
600820.SH	12/10/2024	SDB3260123654	(500.00)	0.9346	(471.94)	(467.32)	0.0000	4.5800	(493.9483)	0.0000	0.0600	(0.0641)	0.0000	1	(0.0041)	01/06/2025
600820.SH	12/10/2024	SDB3260123654	(1,500.00)	0.9346	(1,415.81)	(1,401.95)	0.0000	4.5800	(493.9483)	0.0000	0.1801	(0.1924)	0.0000	1	(0.0122)	01/06/2025
600820.SH	12/10/2024	SDB3260123654	(5,300.00)	0.9346	(5,002.52)	(4,953.54)	0.0000	4.5800	(493.9483)	0.0000	0.6364	(0.6797)	0.0000	1	(0.0432)	01/06/2025
600820.SH	12/10/2024	SDB3260123654	(10,000.00)	0.9346	(9,438.72)	(9,346.31)	0.0000	4.5800	(493.9483)	0.0000	1.2008	(1.2824)	0.0000	1	(0.0816)	01/06/2025
600820.SH	12/10/2024	SDB3260123654	(12,400.00)	0.9346	(11,704.01)	(11,589.42)	0.0000	4.5800	(493.9483)	0.0000	1.4890	(1.5902)	0.0000	1	(0.1011)	01/06/2025
600820.SH	12/09/2024	SDB3260123654	(30,000.00)	0.9403	(28,316.16)	(28,208.64)	0.0000	4.5800	(493.9483)	0.0000	3.6024	(3.8704)	0.0000	1	(0.2680)	01/06/2025
600820.SH	12/09/2024	SDB3260123654	(59,600.00)	0.9403	(56,254.77)	(56,041.16)	0.0000	4.5800	(493.9483)	0.0000	7.1569	(7.6893)	0.0000	1	(0.5324)	01/06/2025
600820.SH	12/09/2024	SDB3260123654	(9,700.00)	0.9403	(9,155.56)	(9,120.79)	0.0000	4.5800	(493.9483)	0.0000	1.1648	(1.2514)	0.0000	1	(0.0867)	01/06/2025
600820.SH	12/09/2024	SDB3260123654	(400.00)	0.9403	(377.55)	(376.12)	0.0000	4.5800	(493.9483)	0.0000	0.0480	(0.0516)	0.0000	1	(0.0036)	01/06/2025
600820.SH	12/09/2024	SDB3260123654	(900.00)	0.9403	(849.48)	(846.26)	0.0000	4.5800	(493.9483)	0.0000	0.1081	(0.1161)	0.0000	1	(0.0080)	01/06/2025
600820.SH	12/09/2024	SDB3260123654	(153,400.00)	0.9403	(144,789.96)	(144,240.18)	0.0000	4.5800	(493.9483)	0.0000	18.4205	(19.7909)	0.0000	1	(1.3704)	01/06/2025
600820.SH	12/09/2024	SDB3260123654	(18,400.00)	0.9403	(17,367.24)	(17,301.30)	0.0000	4.5800	(493.9483)	0.0000	2.2095	(2.3739)	0.0000	1	(0.1644)	01/06/2025
600820.SH	12/09/2024	SDB3260123654	(55,300.00)	0.9403	(52,196.12)	(51,997.93)	0.0000	4.5800	(493.9483)	0.0000	6.6405	(7.1345)	0.0000	1	(0.4940)	01/06/2025
600820.SH	12/09/2024	SDB3260123654	(9,700.00)	0.9403	(9,155.56)	(9,120.79)	0.0000	4.5800	(493.9483)	0.0000	1.1648	(1.2514)	0.0000	1	(0.0867)	01/06/2025
600820.SH	12/09/2024	SDB3260123654	(300.00)	0.9403	(283.16)	(282.09)	0.0000	4.5800	(493.9483)	0.0000	0.0360	(0.0387)	0.0000	1	(0.0027)	01/06/2025
600820.SH	12/09/2024	SDB3260123654	(47,100.00)	0.9403	(44,456.37)	(44,287.56)	0.0000	4.5800	(493.9483)	0.0000	5.6558	(6.0766)	0.0000	1	(0.4208)	01/06/2025
600820.SH	12/09/2024	SDB3260123654	(41,900.00)	0.9403	(39,548.24)	(39,398.07)	0.0000	4.5800	(493.9483)	0.0000	5.0314	(5.4057)	0.0000	1	(0.3743)	01/06/2025
600820.SH	12/09/2024	SDB3260123654	(12,700.00)	0.9403	(11,987.17)	(11,941.66)	0.0000	4.5800	(493.9483)	0.0000	1.5250	(1.6385)	0.0000	1	(0.1135)	01/06/2025
600820.SH	12/09/2024	SDB3260123654	(200.00)	0.9403	(188.77)	(188.06)	0.0000	4.5800	(493.9483)	0.0000	0.0240	(0.0258)	0.0000	1	(0.0018)	01/06/2025
600820.SH	12/09/2024	SDB3260123654	(3,600.00)	0.9403	(3,397.94)	(3,385.04)	0.0000	4.5800	(493.9483)	0.0000	0.4323	(0.4645)	0.0000	1	(0.0322)	01/06/2025
600820.SH	12/09/2024	SDB3260123654	(15,300.00)	0.9403	(14,441.24)	(14,386.41)	0.0000	4.5800	(493.9483)	0.0000	1.8372	(1.9739)	0.0000	1	(0.1367)	01/06/2025
600820.SH	12/09/2024	SDB3260123654	(2,100.00)	0.9403	(1,982.13)	(1,974.60)	0.0000	4.5800	(493.9483)	0.0000	0.2522	(0.2709)	0.0000	1	(0.0188)	01/06/2025
600820.SH	12/09/2024	SDB3260123654	(239,000.00)	0.9403	(225,585.41)	(224,728.83)	0.0000	4.5800	(493.9483)	0.0000	28.6995	(30.8346)	0.0000	1	(2.1351)	01/06/2025
600820.SH	12/09/2024	SDB3260123654	(25,700.00)	0.9403	(24,257.51)	(24,165.40)	0.0000	4.5800	(493.9483)	0.0000	3.0861	(3.3157)	0.0000	1	(0.2296)	01/06/2025
600820.SH	12/09/2024	SDB3260123654	(31,900.00)	0.9403	(30,109.52)	(29,995.19)	0.0000	4.5800	(493.9483)	0.0000	3.8306	(4.1156)	0.0000	1	(0.2850)	01/06/2025
600820.SH	12/09/2024	SDB3260123654	(33,100.00)	0.9403	(31,242.16)	(31,123.53)	0.0000	4.5800	(493.9483)	0.0000	3.9747	(4.2704)	0.0000	1	(0.2957)	01/06/2025
600820.SH	12/09/2024	SDB3260123654	(16,900.00)	0.9403	(15,951.44)	(15,890.87)	0.0000	4.5800	(493.9483)	0.0000	2.0294	(2.1804)	0.0000	1	(0.1510)	01/06/2025
600820.SH	12/09/2024	SDB3260123654	(10,900.00)	0.9403	(10,288.20)	(10,249.14)	0.0000	4.5800	(493.9483)	0.0000	1.3089	(1.4063)	0.0000	1	(0.0974)	01/06/2025
600820.SH	12/09/2024	SDB3260123654	(600.00)	0.9403	(566.32)	(564.17)	0.0000	4.5800	(493.9483)	0.0000	0.0720	(0.0774)	0.0000	1	(0.0054)	01/06/2025
600820.SH	12/09/2024	SDB3260123654	(3,300.00)	0.9403	(3,114.78)	(3,102.95)	0.0000	4.5800	(493.9483)	0.0000	0.3963	(0.4257)	0.0000	1	(0.0295)	01/06/2025
600820.SH	12/09/2024	SDB3260123654	(18,000.00)	0.9403	(16,989.70)	(16,925.18)	0.0000	4.5800	(493.9483)	0.0000	2.1615	(2.3223)	0.0000	1	(0.1608)	01/06/2025
600820.SH	12/09/2024	SDB3260123654	(14,600.00)	0.9403	(13,780.53)	(13,728.20)	0.0000	4.5800	(493.9483)	0.0000	1.7532	(1.8836)	0.0000	1	(0.1304)	01/06/2025
600820.SH	12/09/2024	SDB3260123654	(10,400.00)	0.9403	(9,816.27)	(9,779.00)	0.0000	4.5800	(493.9483)	0.0000	1.2488	(1.3418)	0.0000	1	(0.0929)	01/06/2025
600820.SH	12/09/2024	SDB3260123654	(10,100.00)	0.9403	(9,533.11)	(9,496.91)	0.0000	4.5800	(493.9483)	0.0000	1.2128	(1.3031)	0.0000	1	(0.0902)	01/06/2025
600820.SH	12/09/2024	SDB3260123654	(5,300.00)	0.9403	(5,002.52)	(4,983.53)	0.0000	4.5800	(493.9483)	0.0000	0.6364	(0.6838)	0.0000	1	(0.0473)	01/06/2025
600820.SH	12/09/2024	SDB3260123654	(41,500.00)	0.9403	(39,170.69)	(39,021.95)	0.0000	4.5800	(493.9483)	0.0000	4.9834	(5.3541)	0.0000	1	(0.3707)	01/06/2025
600820.SH	12/09/2024	SDB3260123654	(42,700.00)	0.9403	(40,303.33)	(40,150.30)	0.0000	4.5800	(493.9483)	0.0000	5.1275	(5.5089)	0.0000	1	(0.3815)	01/06/2025
600820.SH	12/09/2024	SDB3260123654	(36,500.00)	0.9403	(34,451.33)	(34,320.51)	0.0000	4.5800	(493.9483)	0.0000	4.3830	(4.7090)	0.0000	1	(0.3261)	01/06/2025
600820.SH	12/09/2024	SDB3260123654	(65,600.00)	0.9403	(61,918.00)	(61,682.89)	0.0000	4.5800	(493.9483)	0.0000	7.8773	(8.4634)	0.0000	1	(0.5860)	01/06/2025
600820.SH	12/09/2024	SDB3260123654	(500.00)	0.9403	(471.94)	(470.14)	0.0000	4.5800	(493.9483)	0.0000	0.0600	(0.0645)	0.0000	1	(0.0045)	01/06/2025
600820.SH	12/09/2024	SDB3260123654	(1,500.00)	0.9403	(1,415.81)	(1,410.43)	0.0000	4.5800	(493.9483)	0.0000	0.1801	(0.1935)	0.0000	1	(0.0134)	01/06/2025
600820.SH	12/09/2024	SDB3260123654	(5,300.00)	0.9403	(5,002.52)	(4,983.53)	0.0000	4.5800	(493.9483)	0.0000	0.6364	(0.6838)	0.0000	1	(0.0473)	01/06/2025
600820.SH	12/09/2024	SDB3260123654	(10,000.00)	0.9403	(9,438.72)	(9,402.88)	0.0000	4.5800	(493.9483)	0.0000	1.2008	(1.2901)	0.0000	1	(0.0893)	01/06/2025
600820.SH	12/09/2024	SDB3260123654	(12,400.00)	0.9403	(11,704.01)	(11,659.57)	0.0000	4.5800	(493.9483)	0.0000	1.4890	(1.5998)	0.0000	1	(0.1108)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHANGHAI TUNNEL ENGINEERING CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600820.SH	12/06/2024	SDB3260123654	(30,000.00)	0.9480	(28,316.16)	(28,440.30)	0.0000	4.5800	(493.9483)	0.0000	10.8073	(11.7067)	0.0000	3	(0.8994)	01/06/2025
600820.SH	12/06/2024	SDB3260123654	(59,600.00)	0.9480	(56,254.77)	(56,501.40)	0.0000	4.5800	(493.9483)	0.0000	21.4706	(23.2573)	0.0000	3	(1.7867)	01/06/2025
600820.SH	12/06/2024	SDB3260123654	(9,700.00)	0.9480	(9,155.56)	(9,195.70)	0.0000	4.5800	(493.9483)	0.0000	3.4944	(3.7852)	0.0000	3	(0.2908)	01/06/2025
600820.SH	12/06/2024	SDB3260123654	(400.00)	0.9480	(377.55)	(379.20)	0.0000	4.5800	(493.9483)	0.0000	0.1441	(0.1561)	0.0000	3	(0.0120)	01/06/2025
600820.SH	12/06/2024	SDB3260123654	(900.00)	0.9480	(849.48)	(853.21)	0.0000	4.5800	(493.9483)	0.0000	0.3242	(0.3512)	0.0000	3	(0.0270)	01/06/2025
600820.SH	12/06/2024	SDB3260123654	(153,400.00)	0.9480	(144,789.96)	(145,424.73)	0.0000	4.5800	(493.9483)	0.0000	55.2615	(59.8603)	0.0000	3	(4.5987)	01/06/2025
600820.SH	12/06/2024	SDB3260123654	(18,400.00)	0.9480	(17,367.24)	(17,443.38)	0.0000	4.5800	(493.9483)	0.0000	6.6285	(7.1801)	0.0000	3	(0.5516)	01/06/2025
600820.SH	12/06/2024	SDB3260123654	(55,300.00)	0.9480	(52,196.12)	(52,424.95)	0.0000	4.5800	(493.9483)	0.0000	19.9215	(21.5793)	0.0000	3	(1.6578)	01/06/2025
600820.SH	12/06/2024	SDB3260123654	(9,700.00)	0.9480	(9,155.56)	(9,195.70)	0.0000	4.5800	(493.9483)	0.0000	3.4944	(3.7852)	0.0000	3	(0.2908)	01/06/2025
600820.SH	12/06/2024	SDB3260123654	(300.00)	0.9480	(283.16)	(284.40)	0.0000	4.5800	(493.9483)	0.0000	0.1081	(0.1171)	0.0000	3	(0.0090)	01/06/2025
600820.SH	12/06/2024	SDB3260123654	(47,100.00)	0.9480	(44,456.37)	(44,651.27)	0.0000	4.5800	(493.9483)	0.0000	16.9675	(18.3795)	0.0000	3	(1.4120)	01/06/2025
600820.SH	12/06/2024	SDB3260123654	(41,900.00)	0.9480	(39,548.24)	(39,721.62)	0.0000	4.5800	(493.9483)	0.0000	15.0942	(16.3504)	0.0000	3	(1.2561)	01/06/2025
600820.SH	12/06/2024	SDB3260123654	(12,700.00)	0.9480	(11,987.17)	(12,039.73)	0.0000	4.5800	(493.9483)	0.0000	4.5751	(4.9558)	0.0000	3	(0.3807)	01/06/2025
600820.SH	12/06/2024	SDB3260123654	(200.00)	0.9480	(188.77)	(189.60)	0.0000	4.5800	(493.9483)	0.0000	0.0720	(0.0780)	0.0000	3	(0.0060)	01/06/2025
600820.SH	12/06/2024	SDB3260123654	(3,600.00)	0.9480	(3,397.94)	(3,412.84)	0.0000	4.5800	(493.9483)	0.0000	1.2969	(1.4048)	0.0000	3	(0.1079)	01/06/2025
600820.SH	12/06/2024	SDB3260123654	(15,300.00)	0.9480	(14,441.24)	(14,504.55)	0.0000	4.5800	(493.9483)	0.0000	5.5117	(5.9704)	0.0000	3	(0.4587)	01/06/2025
600820.SH	12/06/2024	SDB3260123654	(2,100.00)	0.9480	(1,982.13)	(1,990.82)	0.0000	4.5800	(493.9483)	0.0000	0.7565	(0.8195)	0.0000	3	(0.0630)	01/06/2025
600820.SH	12/06/2024	SDB3260123654	(239,000.00)	0.9480	(225,585.41)	(226,574.39)	0.0000	4.5800	(493.9483)	0.0000	86.0984	(93.2634)	0.0000	3	(7.1649)	01/06/2025
600820.SH	12/06/2024	SDB3260123654	(25,700.00)	0.9480	(24,257.51)	(24,363.86)	0.0000	4.5800	(493.9483)	0.0000	9.2583	(10.0287)	0.0000	3	(0.7705)	01/06/2025
600820.SH	12/06/2024	SDB3260123654	(31,900.00)	0.9480	(30,109.52)	(30,241.52)	0.0000	4.5800	(493.9483)	0.0000	11.4918	(12.4481)	0.0000	3	(0.9563)	01/06/2025
600820.SH	12/06/2024	SDB3260123654	(33,100.00)	0.9480	(31,242.16)	(31,379.13)	0.0000	4.5800	(493.9483)	0.0000	11.9241	(12.9164)	0.0000	3	(0.9923)	01/06/2025
600820.SH	12/06/2024	SDB3260123654	(16,900.00)	0.9480	(15,951.44)	(16,021.37)	0.0000	4.5800	(493.9483)	0.0000	6.0881	(6.5948)	0.0000	3	(0.5066)	01/06/2025
600820.SH	12/06/2024	SDB3260123654	(10,900.00)	0.9480	(10,288.20)	(10,333.31)	0.0000	4.5800	(493.9483)	0.0000	3.9267	(4.2534)	0.0000	3	(0.3268)	01/06/2025
600820.SH	12/06/2024	SDB3260123654	(600.00)	0.9480	(566.32)	(568.81)	0.0000	4.5800	(493.9483)	0.0000	0.2161	(0.2341)	0.0000	3	(0.0180)	01/06/2025
600820.SH	12/06/2024	SDB3260123654	(3,300.00)	0.9480	(3,114.78)	(3,128.43)	0.0000	4.5800	(493.9483)	0.0000	1.1888	(1.2877)	0.0000	3	(0.0989)	01/06/2025
600820.SH	12/06/2024	SDB3260123654	(18,000.00)	0.9480	(16,989.70)	(17,064.18)	0.0000	4.5800	(493.9483)	0.0000	6.4844	(7.0240)	0.0000	3	(0.5396)	01/06/2025
600820.SH	12/06/2024	SDB3260123654	(14,600.00)	0.9480	(13,780.53)	(13,840.95)	0.0000	4.5800	(493.9483)	0.0000	5.2596	(5.6973)	0.0000	3	(0.4377)	01/06/2025
600820.SH	12/06/2024	SDB3260123654	(10,400.00)	0.9480	(9,816.27)	(9,859.30)	0.0000	4.5800	(493.9483)	0.0000	3.7465	(4.0583)	0.0000	3	(0.3118)	01/06/2025
600820.SH	12/06/2024	SDB3260123654	(10,100.00)	0.9480	(9,533.11)	(9,574.90)	0.0000	4.5800	(493.9483)	0.0000	3.6385	(3.9413)	0.0000	3	(0.3028)	01/06/2025
600820.SH	12/06/2024	SDB3260123654	(5,300.00)	0.9480	(5,002.52)	(5,024.45)	0.0000	4.5800	(493.9483)	0.0000	1.9093	(2.0682)	0.0000	3	(0.1589)	01/06/2025
600820.SH	12/06/2024	SDB3260123654	(41,500.00)	0.9480	(39,170.69)	(39,342.42)	0.0000	4.5800	(493.9483)	0.0000	14.9501	(16.1943)	0.0000	3	(1.2441)	01/06/2025
600820.SH	12/06/2024	SDB3260123654	(42,700.00)	0.9480	(40,303.33)	(40,480.03)	0.0000	4.5800	(493.9483)	0.0000	15.3824	(16.6625)	0.0000	3	(1.2801)	01/06/2025
600820.SH	12/06/2024	SDB3260123654	(36,500.00)	0.9480	(34,451.33)	(34,602.36)	0.0000	4.5800	(493.9483)	0.0000	13.1489	(14.2431)	0.0000	3	(1.0942)	01/06/2025
600820.SH	12/06/2024	SDB3260123654	(65,600.00)	0.9480	(61,918.00)	(62,189.46)	0.0000	4.5800	(493.9483)	0.0000	23.6320	(25.5986)	0.0000	3	(1.9666)	01/06/2025
600820.SH	12/06/2024	SDB3260123654	(500.00)	0.9480	(471.94)	(474.00)	0.0000	4.5800	(493.9483)	0.0000	0.1801	(0.1951)	0.0000	3	(0.0150)	01/06/2025
600820.SH	12/06/2024	SDB3260123654	(1,500.00)	0.9480	(1,415.81)	(1,422.02)	0.0000	4.5800	(493.9483)	0.0000	0.5404	(0.5853)	0.0000	3	(0.0450)	01/06/2025
600820.SH	12/06/2024	SDB3260123654	(5,300.00)	0.9480	(5,002.52)	(5,024.45)	0.0000	4.5800	(493.9483)	0.0000	1.9093	(2.0682)	0.0000	3	(0.1589)	01/06/2025
600820.SH	12/06/2024	SDB3260123654	(10,000.00)	0.9480	(9,438.72)	(9,480.10)	0.0000	4.5800	(493.9483)	0.0000	3.6024	(3.9022)	0.0000	3	(0.2998)	01/06/2025
600820.SH	12/06/2024	SDB3260123654	(12,400.00)	0.9480	(11,704.01)	(11,755.32)	0.0000	4.5800	(493.9483)	0.0000	4.4670	(4.8388)	0.0000	3	(0.3717)	01/06/2025
600820.SH	12/05/2024	SDB3260123654	(30,000.00)	0.9470	(28,316.16)	(28,408.50)	0.0000	4.5800	(493.9483)	0.0000	3.6024	(3.8979)	0.0000	1	(0.2954)	01/06/2025
600820.SH	12/05/2024	SDB3260123654	(59,600.00)	0.9470	(56,254.77)	(56,438.22)	0.0000	4.5800	(493.9483)	0.0000	7.1569	(7.7438)	0.0000	1	(0.5869)	01/06/2025
600820.SH	12/05/2024	SDB3260123654	(9,700.00)	0.9470	(9,155.56)	(9,185.41)	0.0000	4.5800	(493.9483)	0.0000	1.1648	(1.2603)	0.0000	1	(0.0955)	01/06/2025
600820.SH	12/05/2024	SDB3260123654	(400.00)	0.9470	(377.55)	(378.78)	0.0000	4.5800	(493.9483)	0.0000	0.0480	(0.0520)	0.0000	1	(0.0039)	01/06/2025
600820.SH	12/05/2024	SDB3260123654	(900.00)	0.9470	(849.48)	(852.25)	0.0000	4.5800	(493.9483)	0.0000	0.1081	(0.1169)	0.0000	1	(0.0089)	01/06/2025
600820.SH	12/05/2024	SDB3260123654	(153,400.00)	0.9470	(144,789.96)	(145,262.13)	0.0000	4.5800	(493.9483)	0.0000	18.4205	(19.9311)	0.0000	1	(1.5106)	01/06/2025
600820.SH	12/05/2024	SDB3260123654	(18,400.00)	0.9470	(17,367.24)	(17,423.88)	0.0000	4.5800	(493.9483)	0.0000	2.2095	(2.3907)	0.0000	1	(0.1812)	01/06/2025
600820.SH	12/05/2024	SDB3260123654	(55,300.00)	0.9470	(52,196.12)	(52,366.33)	0.0000	4.5800	(493.9483)	0.0000	6.6405	(7.1851)	0.0000	1	(0.5446)	01/06/2025
600820.SH	12/05/2024	SDB3260123654	(9,700.00)	0.9470	(9,155.56)	(9,185.41)	0.0000	4.5800	(493.9483)	0.0000	1.1648	(1.2603)	0.0000	1	(0.0955)	01/06/2025
600820.SH	12/05/2024	SDB3260123654	(300.00)	0.9470	(283.16)	(284.08)	0.0000	4.5800	(493.9483)	0.0000	0.0360	(0.0390)	0.0000	1	(0.0030)	01/06/2025
600820.SH	12/05/2024	SDB3260123654	(47,100.00)	0.9470	(44,456.37)	(44,601.35)	0.0000	4.5800	(493.9483)	0.0000	5.6558	(6.1197)	0.0000	1	(0.4638)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHANGHAI TUNNEL ENGINEERING CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600820.SH	12/05/2024	SDB3260123654	(41,900.00)	0.9470	(39,548.24)	(39,677.21)	0.0000	4.5800	(493.9483)	0.0000	5.0314	(5.4440)	0.0000	1	(0.4126)	01/06/2025
600820.SH	12/05/2024	SDB3260123654	(12,700.00)	0.9470	(11,987.17)	(12,026.26)	0.0000	4.5800	(493.9483)	0.0000	1.5250	(1.6501)	0.0000	1	(0.1251)	01/06/2025
600820.SH	12/05/2024	SDB3260123654	(200.00)	0.9470	(188.77)	(189.39)	0.0000	4.5800	(493.9483)	0.0000	0.0240	(0.0260)	0.0000	1	(0.0020)	01/06/2025
600820.SH	12/05/2024	SDB3260123654	(3,600.00)	0.9470	(3,397.94)	(3,409.02)	0.0000	4.5800	(493.9483)	0.0000	0.4323	(0.4677)	0.0000	1	(0.0355)	01/06/2025
600820.SH	12/05/2024	SDB3260123654	(15,300.00)	0.9470	(14,441.24)	(14,488.33)	0.0000	4.5800	(493.9483)	0.0000	1.8372	(1.9879)	0.0000	1	(0.1507)	01/06/2025
600820.SH	12/05/2024	SDB3260123654	(2,100.00)	0.9470	(1,982.13)	(1,988.60)	0.0000	4.5800	(493.9483)	0.0000	0.2522	(0.2729)	0.0000	1	(0.0207)	01/06/2025
600820.SH	12/05/2024	SDB3260123654	(239,000.00)	0.9470	(225,585.41)	(226,321.05)	0.0000	4.5800	(493.9483)	0.0000	28.6995	(31.0530)	0.0000	1	(2.3536)	01/06/2025
600820.SH	12/05/2024	SDB3260123654	(25,700.00)	0.9470	(24,257.51)	(24,336.62)	0.0000	4.5800	(493.9483)	0.0000	3.0861	(3.3392)	0.0000	1	(0.2531)	01/06/2025
600820.SH	12/05/2024	SDB3260123654	(31,900.00)	0.9470	(30,109.52)	(30,207.70)	0.0000	4.5800	(493.9483)	0.0000	3.8306	(4.1447)	0.0000	1	(0.3141)	01/06/2025
600820.SH	12/05/2024	SDB3260123654	(33,100.00)	0.9470	(31,242.16)	(31,344.04)	0.0000	4.5800	(493.9483)	0.0000	3.9747	(4.3006)	0.0000	1	(0.3260)	01/06/2025
600820.SH	12/05/2024	SDB3260123654	(16,900.00)	0.9470	(15,951.44)	(16,003.45)	0.0000	4.5800	(493.9483)	0.0000	2.0294	(2.1958)	0.0000	1	(0.1664)	01/06/2025
600820.SH	12/05/2024	SDB3260123654	(10,900.00)	0.9470	(10,288.20)	(10,321.75)	0.0000	4.5800	(493.9483)	0.0000	1.3089	(1.4162)	0.0000	1	(0.1073)	01/06/2025
600820.SH	12/05/2024	SDB3260123654	(600.00)	0.9470	(566.32)	(568.17)	0.0000	4.5800	(493.9483)	0.0000	0.0720	(0.0780)	0.0000	1	(0.0059)	01/06/2025
600820.SH	12/05/2024	SDB3260123654	(3,300.00)	0.9470	(3,114.78)	(3,124.93)	0.0000	4.5800	(493.9483)	0.0000	0.3963	(0.4288)	0.0000	1	(0.0325)	01/06/2025
600820.SH	12/05/2024	SDB3260123654	(18,000.00)	0.9470	(16,989.70)	(17,045.10)	0.0000	4.5800	(493.9483)	0.0000	2.1615	(2.3387)	0.0000	1	(0.1773)	01/06/2025
600820.SH	12/05/2024	SDB3260123654	(14,600.00)	0.9470	(13,780.53)	(13,825.47)	0.0000	4.5800	(493.9483)	0.0000	1.7532	(1.8970)	0.0000	1	(0.1438)	01/06/2025
600820.SH	12/05/2024	SDB3260123654	(10,400.00)	0.9470	(9,816.27)	(9,848.28)	0.0000	4.5800	(493.9483)	0.0000	1.2488	(1.3513)	0.0000	1	(0.1024)	01/06/2025
600820.SH	12/05/2024	SDB3260123654	(10,100.00)	0.9470	(9,533.11)	(9,564.19)	0.0000	4.5800	(493.9483)	0.0000	1.2128	(1.3123)	0.0000	1	(0.0995)	01/06/2025
600820.SH	12/05/2024	SDB3260123654	(5,300.00)	0.9470	(5,002.52)	(5,018.84)	0.0000	4.5800	(493.9483)	0.0000	0.6364	(0.6886)	0.0000	1	(0.0522)	01/06/2025
600820.SH	12/05/2024	SDB3260123654	(41,500.00)	0.9470	(39,170.69)	(39,298.42)	0.0000	4.5800	(493.9483)	0.0000	4.9834	(5.3921)	0.0000	1	(0.4087)	01/06/2025
600820.SH	12/05/2024	SDB3260123654	(42,700.00)	0.9470	(40,303.33)	(40,434.76)	0.0000	4.5800	(493.9483)	0.0000	5.1275	(5.5480)	0.0000	1	(0.4205)	01/06/2025
600820.SH	12/05/2024	SDB3260123654	(36,500.00)	0.9470	(34,451.33)	(34,563.67)	0.0000	4.5800	(493.9483)	0.0000	4.3830	(4.7424)	0.0000	1	(0.3594)	01/06/2025
600820.SH	12/05/2024	SDB3260123654	(65,600.00)	0.9470	(61,918.00)	(62,119.92)	0.0000	4.5800	(493.9483)	0.0000	7.8773	(8.5233)	0.0000	1	(0.6460)	01/06/2025
600820.SH	12/05/2024	SDB3260123654	(500.00)	0.9470	(471.94)	(473.48)	0.0000	4.5800	(493.9483)	0.0000	0.0600	(0.0650)	0.0000	1	(0.0049)	01/06/2025
600820.SH	12/05/2024	SDB3260123654	(1,500.00)	0.9470	(1,415.81)	(1,420.42)	0.0000	4.5800	(493.9483)	0.0000	0.1801	(0.1949)	0.0000	1	(0.0148)	01/06/2025
600820.SH	12/05/2024	SDB3260123654	(5,300.00)	0.9470	(5,002.52)	(5,018.84)	0.0000	4.5800	(493.9483)	0.0000	0.6364	(0.6886)	0.0000	1	(0.0522)	01/06/2025
600820.SH	12/05/2024	SDB3260123654	(10,000.00)	0.9470	(9,438.72)	(9,469.50)	0.0000	4.5800	(493.9483)	0.0000	1.2008	(1.2993)	0.0000	1	(0.0985)	01/06/2025
600820.SH	12/05/2024	SDB3260123654	(12,400.00)	0.9470	(11,704.01)	(11,742.18)	0.0000	4.5800	(493.9483)	0.0000	1.4890	(1.6111)	0.0000	1	(0.1221)	01/06/2025
600820.SH	12/04/2024	SDB3260123654	(30,000.00)	0.9439	(28,316.16)	(28,316.16)	0.0000	4.5800	(493.9483)	0.0000	3.6024	(3.8852)	0.0000	1	(0.2828)	01/06/2025
600820.SH	12/04/2024	SDB3260123654	(59,600.00)	0.9439	(56,254.77)	(56,254.77)	0.0000	4.5800	(493.9483)	0.0000	7.1569	(7.7186)	0.0000	1	(0.5617)	01/06/2025
600820.SH	12/04/2024	SDB3260123654	(9,700.00)	0.9439	(9,155.56)	(9,155.56)	0.0000	4.5800	(493.9483)	0.0000	1.1648	(1.2562)	0.0000	1	(0.0914)	01/06/2025
600820.SH	12/04/2024	SDB3260123654	(400.00)	0.9439	(377.55)	(377.55)	0.0000	4.5800	(493.9483)	0.0000	0.0480	(0.0518)	0.0000	1	(0.0038)	01/06/2025
600820.SH	12/04/2024	SDB3260123654	(900.00)	0.9439	(849.48)	(849.48)	0.0000	4.5800	(493.9483)	0.0000	0.1081	(0.1166)	0.0000	1	(0.0085)	01/06/2025
600820.SH	12/04/2024	SDB3260123654	(153,400.00)	0.9439	(144,789.96)	(144,789.96)	0.0000	4.5800	(493.9483)	0.0000	18.4205	(19.8663)	0.0000	1	(1.4458)	01/06/2025
600820.SH	12/04/2024	SDB3260123654	(18,400.00)	0.9439	(17,367.24)	(17,367.24)	0.0000	4.5800	(493.9483)	0.0000	2.2095	(2.3829)	0.0000	1	(0.1734)	01/06/2025
600820.SH	12/04/2024	SDB3260123654	(55,300.00)	0.9439	(52,196.12)	(52,196.12)	0.0000	4.5800	(493.9483)	0.0000	6.6405	(7.1617)	0.0000	1	(0.5212)	01/06/2025
600820.SH	12/04/2024	SDB3260123654	(9,700.00)	0.9439	(9,155.56)	(9,155.56)	0.0000	4.5800	(493.9483)	0.0000	1.1648	(1.2562)	0.0000	1	(0.0914)	01/06/2025
600820.SH	12/04/2024	SDB3260123654	(300.00)	0.9439	(283.16)	(283.16)	0.0000	4.5800	(493.9483)	0.0000	0.0360	(0.0389)	0.0000	1	(0.0028)	01/06/2025
600820.SH	12/04/2024	SDB3260123654	(47,100.00)	0.9439	(44,456.37)	(44,456.37)	0.0000	4.5800	(493.9483)	0.0000	5.6558	(6.0998)	0.0000	1	(0.4439)	01/06/2025
600820.SH	12/04/2024	SDB3260123654	(41,900.00)	0.9439	(39,548.24)	(39,548.24)	0.0000	4.5800	(493.9483)	0.0000	5.0314	(5.4263)	0.0000	1	(0.3949)	01/06/2025
600820.SH	12/04/2024	SDB3260123654	(12,700.00)	0.9439	(11,987.17)	(11,987.17)	0.0000	4.5800	(493.9483)	0.0000	1.5250	(1.6447)	0.0000	1	(0.1197)	01/06/2025
600820.SH	12/04/2024	SDB3260123654	(200.00)	0.9439	(188.77)	(188.77)	0.0000	4.5800	(493.9483)	0.0000	0.0240	(0.0259)	0.0000	1	(0.0019)	01/06/2025
600820.SH	12/04/2024	SDB3260123654	(3,600.00)	0.9439	(3,397.94)	(3,397.94)	0.0000	4.5800	(493.9483)	0.0000	0.4323	(0.4662)	0.0000	1	(0.0339)	01/06/2025
600820.SH	12/04/2024	SDB3260123654	(15,300.00)	0.9439	(14,441.24)	(14,441.24)	0.0000	4.5800	(493.9483)	0.0000	1.8372	(1.9815)	0.0000	1	(0.1442)	01/06/2025
600820.SH	12/04/2024	SDB3260123654	(2,100.00)	0.9439	(1,982.13)	(1,982.13)	0.0000	4.5800	(493.9483)	0.0000	0.2522	(0.2720)	0.0000	1	(0.0198)	01/06/2025
600820.SH	12/04/2024	SDB3260123654	(239,000.00)	0.9439	(225,585.41)	(225,585.41)	0.0000	4.5800	(493.9483)	0.0000	28.6995	(30.9521)	0.0000	1	(2.2526)	01/06/2025
600820.SH	12/04/2024	SDB3260123654	(25,700.00)	0.9439	(24,257.51)	(24,257.51)	0.0000	4.5800	(493.9483)	0.0000	3.0861	(3.3283)	0.0000	1	(0.2422)	01/06/2025
600820.SH	12/04/2024	SDB3260123654	(31,900.00)	0.9439	(30,109.52)	(30,109.52)	0.0000	4.5800	(493.9483)	0.0000	3.8306	(4.1313)	0.0000	1	(0.3007)	01/06/2025
600820.SH	12/04/2024	SDB3260123654	(33,100.00)	0.9439	(31,242.16)	(31,242.16)	0.0000	4.5800	(493.9483)	0.0000	3.9747	(4.2867)	0.0000	1	(0.3120)	01/06/2025
600820.SH	12/04/2024	SDB3260123654	(16,900.00)	0.9439	(15,951.44)	(15,951.44)	0.0000	4.5800	(493.9483)	0.0000	2.0294	(2.1887)	0.0000	1	(0.1593)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHANGHAI TUNNEL ENGINEERING CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600820.SH	12/04/2024	SDB3260123654	(10,900.00)	0.9439	(10,288.20)	(10,288.20)	0.0000	4.5800	(493.9483)	0.0000	1.3089	(1.4116)	0.0000	1	(0.1027)	01/06/2025
600820.SH	12/04/2024	SDB3260123654	(600.00)	0.9439	(566.32)	(566.32)	0.0000	4.5800	(493.9483)	0.0000	0.0720	(0.0777)	0.0000	1	(0.0057)	01/06/2025
600820.SH	12/04/2024	SDB3260123654	(3,300.00)	0.9439	(3,114.78)	(3,114.78)	0.0000	4.5800	(493.9483)	0.0000	0.3963	(0.4274)	0.0000	1	(0.0311)	01/06/2025
600820.SH	12/04/2024	SDB3260123654	(18,000.00)	0.9439	(16,989.70)	(16,989.70)	0.0000	4.5800	(493.9483)	0.0000	2.1615	(2.3311)	0.0000	1	(0.1697)	01/06/2025
600820.SH	12/04/2024	SDB3260123654	(14,600.00)	0.9439	(13,780.53)	(13,780.53)	0.0000	4.5800	(493.9483)	0.0000	1.7532	(1.8908)	0.0000	1	(0.1376)	01/06/2025
600820.SH	12/04/2024	SDB3260123654	(10,400.00)	0.9439	(9,816.27)	(9,816.27)	0.0000	4.5800	(493.9483)	0.0000	1.2488	(1.3469)	0.0000	1	(0.0980)	01/06/2025
600820.SH	12/04/2024	SDB3260123654	(10,100.00)	0.9439	(9,533.11)	(9,533.11)	0.0000	4.5800	(493.9483)	0.0000	1.2128	(1.3080)	0.0000	1	(0.0952)	01/06/2025
600820.SH	12/04/2024	SDB3260123654	(5,300.00)	0.9439	(5,002.52)	(5,002.52)	0.0000	4.5800	(493.9483)	0.0000	0.6364	(0.6864)	0.0000	1	(0.0500)	01/06/2025
600820.SH	12/04/2024	SDB3260123654	(41,500.00)	0.9439	(39,170.69)	(39,170.69)	0.0000	4.5800	(493.9483)	0.0000	4.9834	(5.3745)	0.0000	1	(0.3911)	01/06/2025
600820.SH	12/04/2024	SDB3260123654	(42,700.00)	0.9439	(40,303.33)	(40,303.33)	0.0000	4.5800	(493.9483)	0.0000	5.1275	(5.5299)	0.0000	1	(0.4025)	01/06/2025
600820.SH	12/04/2024	SDB3260123654	(36,500.00)	0.9439	(34,451.33)	(34,451.33)	0.0000	4.5800	(493.9483)	0.0000	4.3830	(4.7270)	0.0000	1	(0.3440)	01/06/2025
600820.SH	12/04/2024	SDB3260123654	(65,600.00)	0.9439	(61,918.00)	(61,918.00)	0.0000	4.5800	(493.9483)	0.0000	7.8773	(8.4956)	0.0000	1	(0.6183)	01/06/2025
600820.SH	12/04/2024	SDB3260123654	(500.00)	0.9439	(471.94)	(471.94)	0.0000	4.5800	(493.9483)	0.0000	0.0600	(0.0648)	0.0000	1	(0.0047)	01/06/2025
600820.SH	12/04/2024	SDB3260123654	(1,500.00)	0.9439	(1,415.81)	(1,415.81)	0.0000	4.5800	(493.9483)	0.0000	0.1801	(0.1943)	0.0000	1	(0.0141)	01/06/2025
600820.SH	12/04/2024	SDB3260123654	(5,300.00)	0.9439	(5,002.52)	(5,002.52)	0.0000	4.5800	(493.9483)	0.0000	0.6364	(0.6864)	0.0000	1	(0.0500)	01/06/2025
600820.SH	12/04/2024	SDB3260123654	(10,000.00)	0.9439	(9,438.72)	(9,438.72)	0.0000	4.5800	(493.9483)	0.0000	1.2008	(1.2951)	0.0000	1	(0.0943)	01/06/2025
600820.SH	12/04/2024	SDB3260123654	(12,400.00)	0.9439	(11,704.01)	(11,704.01)	0.0000	4.5800	(493.9483)	0.0000	1.4890	(1.6059)	0.0000	1	(0.1169)	01/06/2025
TOTAL SHANGHAI TUNNEL ENGINEERING CO LTD CMN CLASS A SERIES NORTHBOUND											4,206.6049	(4,754.9166)	0.0000		(548.3117)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHANGHAI UNITED IMAGING HEALTHCARE CO., LTD. CMN CLASS A SERIES NORTHBOUND																
688271.SH	01/03/2025	SDB3260427132	(485.00)	17.2720	(9,234.32)	(8,376.94)	0.0000	4.3300	(1,025.0000)	0.0000	3.3321	(7.1553)	0.0000	3	(3.8233)	01/06/2025
688271.SH	01/03/2025	SDB3260427132	(3,915.00)	17.2720	(74,799.59)	(67,620.05)	0.0000	4.3300	(1,025.0000)	0.0000	26.9902	(57.7588)	0.0000	3	(30.7686)	01/06/2025
688271.SH	01/03/2025	SDB3260427132	(1,200.00)	17.2720	(23,002.54)	(20,726.45)	0.0000	4.3300	(1,025.0000)	0.0000	8.3001	(17.7038)	0.0000	3	(9.4038)	01/06/2025
688271.SH	01/03/2025	SDB3260427132	(200.00)	17.2720	(3,817.91)	(3,454.41)	0.0000	4.3300	(1,025.0000)	0.0000	1.3776	(2.9506)	0.0000	3	(1.5730)	01/06/2025
688271.SH	01/03/2025	SDB3260427132	(704.00)	17.2720	(12,759.49)	(12,159.52)	0.0000	4.3300	(1,025.0000)	0.0000	4.6041	(10.3863)	0.0000	3	(5.7822)	01/06/2025
688271.SH	01/03/2025	SDB3260427132	(296.00)	17.2720	(5,364.79)	(5,112.52)	0.0000	4.3300	(1,025.0000)	0.0000	1.9358	(4.3669)	0.0000	3	(2.4312)	01/06/2025
688271.SH	01/03/2025	SDB3260427132	(89.00)	17.2720	(1,613.06)	(1,537.21)	0.0000	4.3300	(1,025.0000)	0.0000	0.5820	(1.3130)	0.0000	3	(0.7310)	01/06/2025
688271.SH	01/02/2025	SDB3260427132	(485.00)	17.3767	(9,234.32)	(8,427.71)	0.0000	4.3300	(1,025.0000)	0.0000	1.1107	(2.3996)	0.0000	1	(1.2889)	01/06/2025
688271.SH	01/02/2025	SDB3260427132	(3,915.00)	17.3767	(74,799.59)	(68,029.85)	0.0000	4.3300	(1,025.0000)	0.0000	8.9967	(19.3696)	0.0000	1	(10.3729)	01/06/2025
688271.SH	01/02/2025	SDB3260427132	(1,200.00)	17.3767	(23,002.54)	(20,852.06)	0.0000	4.3300	(1,025.0000)	0.0000	2.7667	(5.9370)	0.0000	1	(3.1704)	01/06/2025
688271.SH	01/02/2025	SDB3260427132	(200.00)	17.3767	(3,817.91)	(3,475.34)	0.0000	4.3300	(1,025.0000)	0.0000	0.4592	(0.9895)	0.0000	1	(0.5303)	01/06/2025
688271.SH	01/02/2025	SDB3260427132	(704.00)	17.3767	(12,759.49)	(12,233.21)	0.0000	4.3300	(1,025.0000)	0.0000	1.5347	(3.4831)	0.0000	1	(1.9484)	01/06/2025
688271.SH	01/02/2025	SDB3260427132	(296.00)	17.3767	(5,364.79)	(5,143.51)	0.0000	4.3300	(1,025.0000)	0.0000	0.6453	(1.4645)	0.0000	1	(0.8192)	01/06/2025
688271.SH	01/02/2025	SDB3260427132	(89.00)	17.3767	(1,613.06)	(1,546.53)	0.0000	4.3300	(1,025.0000)	0.0000	0.1940	(0.4403)	0.0000	1	(0.2463)	01/06/2025
688271.SH	12/31/2024	SDB3260427132	(485.00)	17.3945	(9,234.32)	(8,436.31)	0.0000	4.3300	(1,025.0000)	0.0000	2.2214	(4.8040)	0.0000	2	(2.5826)	01/06/2025
688271.SH	12/31/2024	SDB3260427132	(3,915.00)	17.3945	(74,799.59)	(68,099.31)	0.0000	4.3300	(1,025.0000)	0.0000	17.9935	(38.7788)	0.0000	2	(20.7853)	01/06/2025
688271.SH	12/31/2024	SDB3260427132	(1,200.00)	17.3945	(23,002.54)	(20,873.35)	0.0000	4.3300	(1,025.0000)	0.0000	5.5334	(11.8862)	0.0000	2	(6.3528)	01/06/2025
688271.SH	12/31/2024	SDB3260427132	(200.00)	17.3945	(3,817.91)	(3,478.89)	0.0000	4.3300	(1,025.0000)	0.0000	0.9184	(1.9810)	0.0000	2	(1.0626)	01/06/2025
688271.SH	12/31/2024	SDB3260427132	(704.00)	17.3945	(12,759.49)	(12,245.70)	0.0000	4.3300	(1,025.0000)	0.0000	3.0694	(6.9732)	0.0000	2	(3.9039)	01/06/2025
688271.SH	12/31/2024	SDB3260427132	(296.00)	17.3945	(5,364.79)	(5,148.76)	0.0000	4.3300	(1,025.0000)	0.0000	1.2905	(2.9319)	0.0000	2	(1.6414)	01/06/2025
688271.SH	12/31/2024	SDB3260427132	(89.00)	17.3945	(1,613.06)	(1,548.11)	0.0000	4.3300	(1,025.0000)	0.0000	0.3880	(0.8816)	0.0000	2	(0.4935)	01/06/2025
688271.SH	12/30/2024	SDB3260427132	(485.00)	17.1121	(9,234.32)	(8,299.38)	0.0000	4.3300	(1,025.0000)	0.0000	1.1107	(2.3630)	0.0000	1	(1.2523)	01/06/2025
688271.SH	12/30/2024	SDB3260427132	(3,915.00)	17.1121	(74,799.59)	(66,993.93)	0.0000	4.3300	(1,025.0000)	0.0000	8.9967	(19.0747)	0.0000	1	(10.0779)	01/06/2025
688271.SH	12/30/2024	SDB3260427132	(1,200.00)	17.1121	(23,002.54)	(20,534.54)	0.0000	4.3300	(1,025.0000)	0.0000	2.7667	(5.8466)	0.0000	1	(3.0799)	01/06/2025
688271.SH	12/30/2024	SDB3260427132	(200.00)	17.1121	(3,817.91)	(3,422.42)	0.0000	4.3300	(1,025.0000)	0.0000	0.4592	(0.9744)	0.0000	1	(0.5152)	01/06/2025
688271.SH	12/30/2024	SDB3260427132	(704.00)	17.1121	(12,759.49)	(12,046.93)	0.0000	4.3300	(1,025.0000)	0.0000	1.5347	(3.4300)	0.0000	1	(1.8953)	01/06/2025
688271.SH	12/30/2024	SDB3260427132	(296.00)	17.1121	(5,364.79)	(5,065.19)	0.0000	4.3300	(1,025.0000)	0.0000	0.6453	(1.4422)	0.0000	1	(0.7969)	01/06/2025
688271.SH	12/30/2024	SDB3260427132	(889.00)	17.1121	(16,112.48)	(15,212.67)	0.0000	4.3300	(1,025.0000)	0.0000	1.9380	(4.3314)	0.0000	1	(2.3934)	01/06/2025
688271.SH	12/30/2024	SDB3260427132	(2,171.00)	17.1121	(39,347.81)	(37,150.40)	0.0000	4.3300	(1,025.0000)	0.0000	4.7327	(10.5775)	0.0000	1	(5.8449)	01/06/2025
688271.SH	12/30/2024	SDB3260427132	(812.00)	17.1121	(14,716.91)	(13,895.04)	0.0000	4.3300	(1,025.0000)	0.0000	1.7701	(3.9562)	0.0000	1	(2.1861)	01/06/2025
688271.SH	12/30/2024	SDB3260427132	(217.00)	17.1121	(3,932.97)	(3,713.33)	0.0000	4.3300	(1,025.0000)	0.0000	0.4730	(1.0573)	0.0000	1	(0.5842)	01/06/2025
688271.SH	12/30/2024	SDB3260427132	(1,611.00)	17.1121	(29,198.21)	(27,567.62)	0.0000	4.3300	(1,025.0000)	0.0000	3.5119	(7.8491)	0.0000	1	(4.3372)	01/06/2025
688271.SH	12/30/2024	SDB3260427132	(1,989.00)	17.1121	(36,049.19)	(34,036.00)	0.0000	4.3300	(1,025.0000)	0.0000	4.3359	(9.6908)	0.0000	1	(5.3549)	01/06/2025
688271.SH	12/30/2024	SDB3260427132	(800.00)	17.1121	(14,499.42)	(13,689.69)	0.0000	4.3300	(1,025.0000)	0.0000	1.7440	(3.8978)	0.0000	1	(2.1538)	01/06/2025
688271.SH	12/30/2024	SDB3260427132	(89.00)	17.1121	(1,613.06)	(1,522.98)	0.0000	4.3300	(1,025.0000)	0.0000	0.1940	(0.4336)	0.0000	1	(0.2396)	01/06/2025
688271.SH	12/30/2024	SDB3260427132	(111.00)	17.1121	(2,011.79)	(1,899.44)	0.0000	4.3300	(1,025.0000)	0.0000	0.2420	(0.5408)	0.0000	1	(0.2988)	01/06/2025
688271.SH	12/27/2024	SDB3260427132	(485.00)	17.0484	(9,234.32)	(8,268.49)	0.0000	4.3300	(1,025.0000)	0.0000	3.3321	(7.0627)	0.0000	3	(3.7306)	01/06/2025
688271.SH	12/27/2024	SDB3260427132	(3,915.00)	17.0484	(74,799.59)	(66,744.64)	0.0000	4.3300	(1,025.0000)	0.0000	26.9902	(57.0110)	0.0000	3	(30.0209)	01/06/2025
688271.SH	12/27/2024	SDB3260427132	(1,200.00)	17.0484	(23,002.54)	(20,458.13)	0.0000	4.3300	(1,025.0000)	0.0000	8.3001	(17.4747)	0.0000	3	(9.1746)	01/06/2025
688271.SH	12/27/2024	SDB3260427132	(200.00)	17.0484	(3,817.91)	(3,409.69)	0.0000	4.3300	(1,025.0000)	0.0000	1.3776	(2.9124)	0.0000	3	(1.5348)	01/06/2025
688271.SH	12/27/2024	SDB3260427132	(704.00)	17.0484	(12,759.49)	(12,002.10)	0.0000	4.3300	(1,025.0000)	0.0000	4.6041	(10.2518)	0.0000	3	(5.6477)	01/06/2025
688271.SH	12/27/2024	SDB3260427132	(296.00)	17.0484	(5,364.79)	(5,046.34)	0.0000	4.3300	(1,025.0000)	0.0000	1.9358	(4.3104)	0.0000	3	(2.3746)	01/06/2025
688271.SH	12/27/2024	SDB3260427132	(208.00)	17.0484	(3,769.85)	(3,546.08)	0.0000	4.3300	(1,025.0000)	0.0000	1.3603	(3.0289)	0.0000	3	(1.6687)	01/06/2025
688271.SH	12/27/2024	SDB3260427132	(1,592.00)	17.0484	(28,853.85)	(27,141.12)	0.0000	4.3300	(1,025.0000)	0.0000	10.4114	(23.1830)	0.0000	3	(12.7716)	01/06/2025
688271.SH	12/27/2024	SDB3260427132	(1,500.00)	17.0484	(27,186.42)	(25,572.66)	0.0000	4.3300	(1,025.0000)	0.0000	9.8098	(21.8433)	0.0000	3	(12.0335)	01/06/2025
688271.SH	12/27/2024	SDB3260427132	(889.00)	17.0484	(16,112.48)	(15,156.06)	0.0000	4.3300	(1,025.0000)	0.0000	5.8139	(12.9458)	0.0000	3	(7.1319)	01/06/2025
688271.SH	12/27/2024	SDB3260427132	(2,171.00)	17.0484	(39,347.81)	(37,012.16)	0.0000	4.3300	(1,025.0000)	0.0000	14.1980	(31.6146)	0.0000	3	(17.4166)	01/06/2025
688271.SH	12/27/2024	SDB3260427132	(812.00)	17.0484	(14,716.91)	(13,843.33)	0.0000	4.3300	(1,025.0000)	0.0000	5.3104	(11.8245)	0.0000	3	(6.5142)	01/06/2025
688271.SH	12/27/2024	SDB3260427132	(217.00)	17.0484	(3,932.97)	(3,699.51)	0.0000	4.3300	(1,025.0000)	0.0000	1.4191	(3.1600)	0.0000	3	(1.7409)	01/06/2025
688271.SH	12/27/2024	SDB3260427132	(1,611.00)	17.0484	(29,198.21)	(27,465.04)	0.0000	4.3300	(1,025.0000)	0.0000	10.5357	(23.4597)	0.0000	3	(12.9240)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHANGHAI UNITED IMAGING HEALTHCARE CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
688271.SH	12/27/2024	SDB3260427132	(1,989.00)	17.0484	(36,049.19)	(33,909.35)	0.0000	4.3300	(1,025.0000)	0.0000	13.0077	(28.9642)	0.0000	3	(15.9565)	01/06/2025
688271.SH	12/27/2024	SDB3260427132	(800.00)	17.0484	(14,499.42)	(13,638.75)	0.0000	4.3300	(1,025.0000)	0.0000	5.2319	(11.6498)	0.0000	3	(6.4179)	01/06/2025
688271.SH	12/27/2024	SDB3260427132	(89.00)	17.0484	(1,613.06)	(1,517.31)	0.0000	4.3300	(1,025.0000)	0.0000	0.5820	(1.2960)	0.0000	3	(0.7140)	01/06/2025
688271.SH	12/27/2024	SDB3260427132	(111.00)	17.0484	(2,011.79)	(1,892.38)	0.0000	4.3300	(1,025.0000)	0.0000	0.7259	(1.6164)	0.0000	3	(0.8905)	01/06/2025
688271.SH	12/26/2024	SDB3260427132	(485.00)	17.5841	(9,234.32)	(8,528.28)	0.0000	4.3300	(1,025.0000)	0.0000	1.1107	(2.4282)	0.0000	1	(1.3175)	01/06/2025
688271.SH	12/26/2024	SDB3260427132	(3,915.00)	17.5841	(74,799.59)	(68,841.69)	0.0000	4.3300	(1,025.0000)	0.0000	8.9967	(19.6008)	0.0000	1	(10.6040)	01/06/2025
688271.SH	12/26/2024	SDB3260427132	(1,200.00)	17.5841	(23,002.54)	(21,100.90)	0.0000	4.3300	(1,025.0000)	0.0000	2.7667	(6.0079)	0.0000	1	(3.2412)	01/06/2025
688271.SH	12/26/2024	SDB3260427132	(200.00)	17.5841	(3,817.91)	(3,516.82)	0.0000	4.3300	(1,025.0000)	0.0000	0.4592	(1.0013)	0.0000	1	(0.5421)	01/06/2025
688271.SH	12/26/2024	SDB3260427132	(704.00)	17.5841	(12,759.49)	(12,379.20)	0.0000	4.3300	(1,025.0000)	0.0000	1.5347	(3.5246)	0.0000	1	(1.9899)	01/06/2025
688271.SH	12/26/2024	SDB3260427132	(296.00)	17.5841	(5,364.79)	(5,204.89)	0.0000	4.3300	(1,025.0000)	0.0000	0.6453	(1.4819)	0.0000	1	(0.8367)	01/06/2025
688271.SH	12/26/2024	SDB3260427132	(208.00)	17.5841	(3,769.85)	(3,657.49)	0.0000	4.3300	(1,025.0000)	0.0000	0.4534	(1.0414)	0.0000	1	(0.5879)	01/06/2025
688271.SH	12/26/2024	SDB3260427132	(1,592.00)	17.5841	(28,853.85)	(27,993.86)	0.0000	4.3300	(1,025.0000)	0.0000	3.4705	(7.9705)	0.0000	1	(4.5000)	01/06/2025
688271.SH	12/26/2024	SDB3260427132	(3,300.00)	17.5841	(59,810.12)	(58,027.48)	0.0000	4.3300	(1,025.0000)	0.0000	7.1938	(16.5217)	0.0000	1	(9.3279)	01/06/2025
688271.SH	12/26/2024	SDB3260427132	(889.00)	17.5841	(16,112.48)	(15,632.25)	0.0000	4.3300	(1,025.0000)	0.0000	1.9380	(4.4508)	0.0000	1	(2.5129)	01/06/2025
688271.SH	12/26/2024	SDB3260427132	(2,171.00)	17.5841	(39,347.81)	(38,175.05)	0.0000	4.3300	(1,025.0000)	0.0000	4.7327	(10.8693)	0.0000	1	(6.1366)	01/06/2025
688271.SH	12/26/2024	SDB3260427132	(812.00)	17.5841	(14,716.91)	(14,278.28)	0.0000	4.3300	(1,025.0000)	0.0000	1.7701	(4.0653)	0.0000	1	(2.2952)	01/06/2025
688271.SH	12/26/2024	SDB3260427132	(217.00)	17.5841	(3,932.97)	(3,815.75)	0.0000	4.3300	(1,025.0000)	0.0000	0.4730	(1.0864)	0.0000	1	(0.6134)	01/06/2025
688271.SH	12/26/2024	SDB3260427132	(1,611.00)	17.5841	(29,198.21)	(28,327.96)	0.0000	4.3300	(1,025.0000)	0.0000	3.5119	(8.0656)	0.0000	1	(4.5537)	01/06/2025
688271.SH	12/26/2024	SDB3260427132	(1,989.00)	17.5841	(36,049.19)	(34,974.75)	0.0000	4.3300	(1,025.0000)	0.0000	4.3359	(9.9581)	0.0000	1	(5.6222)	01/06/2025
688271.SH	12/26/2024	SDB3260427132	(6,600.00)	17.5841	(119,620.24)	(116,054.96)	0.0000	4.3300	(1,025.0000)	0.0000	14.3877	(33.0434)	0.0000	1	(18.6558)	01/06/2025
688271.SH	12/26/2024	SDB3260427132	(800.00)	17.5841	(14,499.42)	(14,067.27)	0.0000	4.3300	(1,025.0000)	0.0000	1.7440	(4.0053)	0.0000	1	(2.2613)	01/06/2025
688271.SH	12/26/2024	SDB3260427132	(89.00)	17.5841	(1,613.06)	(1,564.98)	0.0000	4.3300	(1,025.0000)	0.0000	0.1940	(0.4456)	0.0000	1	(0.2516)	01/06/2025
688271.SH	12/26/2024	SDB3260427132	(111.00)	17.5841	(2,011.79)	(1,951.83)	0.0000	4.3300	(1,025.0000)	0.0000	0.2420	(0.5557)	0.0000	1	(0.3138)	01/06/2025
688271.SH	12/24/2024	SDB3260427132	(485.00)	17.5841	(9,234.32)	(8,528.28)	0.0000	4.3300	(1,025.0000)	0.0000	2.2214	(4.8564)	0.0000	2	(2.6350)	01/06/2025
688271.SH	12/24/2024	SDB3260427132	(3,915.00)	17.5841	(74,799.59)	(68,841.69)	0.0000	4.3300	(1,025.0000)	0.0000	17.9935	(39.2015)	0.0000	2	(21.2081)	01/06/2025
688271.SH	12/24/2024	SDB3260427132	(1,200.00)	17.5841	(23,002.54)	(21,100.90)	0.0000	4.3300	(1,025.0000)	0.0000	5.5334	(12.0158)	0.0000	2	(6.4824)	01/06/2025
688271.SH	12/24/2024	SDB3260427132	(200.00)	17.5841	(3,817.91)	(3,516.82)	0.0000	4.3300	(1,025.0000)	0.0000	0.9184	(2.0026)	0.0000	2	(1.0842)	01/06/2025
688271.SH	12/24/2024	SDB3260427132	(704.00)	17.5841	(12,759.49)	(12,379.20)	0.0000	4.3300	(1,025.0000)	0.0000	3.0694	(7.0493)	0.0000	2	(3.9799)	01/06/2025
688271.SH	12/24/2024	SDB3260427132	(296.00)	17.5841	(5,364.79)	(5,204.89)	0.0000	4.3300	(1,025.0000)	0.0000	1.2905	(2.9639)	0.0000	2	(1.6734)	01/06/2025
688271.SH	12/24/2024	SDB3260427132	(208.00)	17.5841	(3,769.85)	(3,657.49)	0.0000	4.3300	(1,025.0000)	0.0000	0.9069	(2.0827)	0.0000	2	(1.1759)	01/06/2025
688271.SH	12/24/2024	SDB3260427132	(1,592.00)	17.5841	(28,853.85)	(27,993.86)	0.0000	4.3300	(1,025.0000)	0.0000	6.9410	(15.9409)	0.0000	2	(9.0000)	01/06/2025
688271.SH	12/24/2024	SDB3260427132	(3,300.00)	17.5841	(59,810.12)	(58,027.48)	0.0000	4.3300	(1,025.0000)	0.0000	14.3877	(33.0434)	0.0000	2	(18.6558)	01/06/2025
688271.SH	12/24/2024	SDB3260427132	(889.00)	17.5841	(16,112.48)	(15,632.25)	0.0000	4.3300	(1,025.0000)	0.0000	3.8759	(8.9017)	0.0000	2	(5.0258)	01/06/2025
688271.SH	12/24/2024	SDB3260427132	(2,171.00)	17.5841	(39,347.81)	(38,175.05)	0.0000	4.3300	(1,025.0000)	0.0000	9.4653	(21.7386)	0.0000	2	(12.2732)	01/06/2025
688271.SH	12/24/2024	SDB3260427132	(812.00)	17.5841	(14,716.91)	(14,278.28)	0.0000	4.3300	(1,025.0000)	0.0000	3.5402	(8.1307)	0.0000	2	(4.5904)	01/06/2025
688271.SH	12/24/2024	SDB3260427132	(217.00)	17.5841	(3,932.97)	(3,815.75)	0.0000	4.3300	(1,025.0000)	0.0000	0.9461	(2.1729)	0.0000	2	(1.2268)	01/06/2025
688271.SH	12/24/2024	SDB3260427132	(1,611.00)	17.5841	(29,198.21)	(28,327.96)	0.0000	4.3300	(1,025.0000)	0.0000	7.0238	(16.1312)	0.0000	2	(9.1074)	01/06/2025
688271.SH	12/24/2024	SDB3260427132	(1,989.00)	17.5841	(36,049.19)	(34,974.75)	0.0000	4.3300	(1,025.0000)	0.0000	8.6718	(19.9162)	0.0000	2	(11.2443)	01/06/2025
688271.SH	12/24/2024	SDB3260427132	(6,600.00)	17.5841	(119,620.24)	(116,054.96)	0.0000	4.3300	(1,025.0000)	0.0000	28.7753	(66.0869)	0.0000	2	(37.3115)	01/06/2025
688271.SH	12/24/2024	SDB3260427132	(800.00)	17.5841	(14,499.42)	(14,067.27)	0.0000	4.3300	(1,025.0000)	0.0000	3.4879	(8.0105)	0.0000	2	(4.5226)	01/06/2025
688271.SH	12/24/2024	SDB3260427132	(89.00)	17.5841	(1,613.06)	(1,564.98)	0.0000	4.3300	(1,025.0000)	0.0000	0.3880	(0.8912)	0.0000	2	(0.5031)	01/06/2025
688271.SH	12/24/2024	SDB3260427132	(111.00)	17.5841	(2,011.79)	(1,951.83)	0.0000	4.3300	(1,025.0000)	0.0000	0.4839	(1.1115)	0.0000	2	(0.6275)	01/06/2025
688271.SH	12/23/2024	SDB3260427132	(485.00)	18.1211	(9,234.32)	(8,788.73)	0.0000	4.3300	(1,025.0000)	0.0000	1.1107	(2.5023)	0.0000	1	(1.3917)	01/06/2025
688271.SH	12/23/2024	SDB3260427132	(3,915.00)	18.1211	(74,799.59)	(70,944.07)	0.0000	4.3300	(1,025.0000)	0.0000	8.9967	(20.1994)	0.0000	1	(11.2026)	01/06/2025
688271.SH	12/23/2024	SDB3260427132	(1,200.00)	18.1211	(23,002.54)	(21,745.31)	0.0000	4.3300	(1,025.0000)	0.0000	2.7667	(6.1914)	0.0000	1	(3.4247)	01/06/2025
688271.SH	12/23/2024	SDB3260427132	(200.00)	18.1211	(3,817.91)	(3,624.22)	0.0000	4.3300	(1,025.0000)	0.0000	0.4592	(1.0319)	0.0000	1	(0.5727)	01/06/2025
688271.SH	12/23/2024	SDB3260427132	(704.00)	18.1211	(12,759.49)	(12,757.25)	0.0000	4.3300	(1,025.0000)	0.0000	1.5347	(3.6323)	0.0000	1	(2.0976)	01/06/2025
688271.SH	12/23/2024	SDB3260427132	(296.00)	18.1211	(5,364.79)	(5,363.84)	0.0000	4.3300	(1,025.0000)	0.0000	0.6453	(1.5272)	0.0000	1	(0.8819)	01/06/2025
688271.SH	12/23/2024	SDB3260427132	(208.00)	18.1211	(3,769.85)	(3,769.19)	0.0000	4.3300	(1,025.0000)	0.0000	0.4534	(1.0732)	0.0000	1	(0.6197)	01/06/2025
688271.SH	12/23/2024	SDB3260427132	(1,592.00)	18.1211	(28,853.85)	(28,848.78)	0.0000	4.3300	(1,025.0000)	0.0000	3.4705	(8.2139)	0.0000	1	(4.7434)	01/06/2025

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066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHANGHAI UNITED IMAGING HEALTHCARE CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
688271.SH	12/23/2024	SDB3260427132	(3,300.00)	18.1211	(59,810.12)	(59,799.60)	0.0000	4.3300	(1,025.0000)	0.0000	7.1938	(17.0263)	0.0000	1	(9.8324)	01/06/2025
688271.SH	12/23/2024	SDB3260427132	(889.00)	18.1211	(16,112.48)	(16,109.65)	0.0000	4.3300	(1,025.0000)	0.0000	1.9380	(4.5868)	0.0000	1	(2.6488)	01/06/2025
688271.SH	12/23/2024	SDB3260427132	(2,171.00)	18.1211	(39,347.81)	(39,340.89)	0.0000	4.3300	(1,025.0000)	0.0000	4.7327	(11.2012)	0.0000	1	(6.4686)	01/06/2025
688271.SH	12/23/2024	SDB3260427132	(812.00)	18.1211	(14,716.91)	(14,714.33)	0.0000	4.3300	(1,025.0000)	0.0000	1.7701	(4.1895)	0.0000	1	(2.4194)	01/06/2025
688271.SH	12/23/2024	SDB3260427132	(217.00)	18.1211	(3,932.97)	(3,932.28)	0.0000	4.3300	(1,025.0000)	0.0000	0.4730	(1.1196)	0.0000	1	(0.6466)	01/06/2025
688271.SH	12/23/2024	SDB3260427132	(1,611.00)	18.1211	(29,198.21)	(29,193.08)	0.0000	4.3300	(1,025.0000)	0.0000	3.5119	(8.3119)	0.0000	1	(4.8000)	01/06/2025
688271.SH	12/23/2024	SDB3260427132	(1,989.00)	18.1211	(36,049.19)	(36,042.85)	0.0000	4.3300	(1,025.0000)	0.0000	4.3359	(10.2622)	0.0000	1	(5.9263)	01/06/2025
688271.SH	12/23/2024	SDB3260427132	(12,100.00)	18.1211	(219,303.78)	(219,265.20)	0.0000	4.3300	(1,025.0000)	0.0000	26.3774	(62.4297)	0.0000	1	(36.0523)	01/06/2025
688271.SH	12/23/2024	SDB3260427132	(800.00)	18.1211	(14,499.42)	(14,496.87)	0.0000	4.3300	(1,025.0000)	0.0000	1.7440	(4.1276)	0.0000	1	(2.3836)	01/06/2025
688271.SH	12/23/2024	SDB3260427132	(89.00)	18.1211	(1,613.06)	(1,612.78)	0.0000	4.3300	(1,025.0000)	0.0000	0.1940	(0.4592)	0.0000	1	(0.2652)	01/06/2025
688271.SH	12/23/2024	SDB3260427132	(111.00)	18.1211	(2,011.79)	(2,011.44)	0.0000	4.3300	(1,025.0000)	0.0000	0.2420	(0.5727)	0.0000	1	(0.3307)	01/06/2025
688271.SH	12/20/2024	SDB3260427132	(485.00)	17.9241	(9,234.32)	(8,693.20)	0.0000	4.3300	(1,074.5345)	0.0000	3.3321	(7.7843)	0.0000	3	(4.4522)	01/06/2025
688271.SH	12/20/2024	SDB3260427132	(3,915.00)	17.9241	(74,799.59)	(70,172.93)	0.0000	4.3300	(1,074.5345)	0.0000	26.9902	(62.8360)	0.0000	3	(35.8458)	01/06/2025
688271.SH	12/20/2024	SDB3260427132	(1,200.00)	17.9241	(23,002.54)	(21,508.95)	0.0000	4.3300	(1,074.5345)	0.0000	8.3001	(19.2601)	0.0000	3	(10.9600)	01/06/2025
688271.SH	12/20/2024	SDB3260427132	(200.00)	17.9241	(3,817.91)	(3,584.82)	0.0000	4.3300	(1,074.5345)	0.0000	1.3776	(3.2100)	0.0000	3	(1.8324)	01/06/2025
688271.SH	12/20/2024	SDB3260427132	(704.00)	17.9241	(12,759.49)	(12,618.58)	0.0000	4.3300	(1,074.5345)	0.0000	4.6041	(11.2993)	0.0000	3	(6.6952)	01/06/2025
688271.SH	12/20/2024	SDB3260427132	(296.00)	17.9241	(5,364.79)	(5,305.54)	0.0000	4.3300	(1,074.5345)	0.0000	1.9358	(4.7508)	0.0000	3	(2.8150)	01/06/2025
688271.SH	12/20/2024	SDB3260427132	(208.00)	17.9241	(3,769.85)	(3,728.22)	0.0000	4.3300	(1,074.5345)	0.0000	1.3603	(3.3384)	0.0000	3	(1.9781)	01/06/2025
688271.SH	12/20/2024	SDB3260427132	(1,592.00)	17.9241	(28,853.85)	(28,535.20)	0.0000	4.3300	(1,074.5345)	0.0000	10.4114	(25.5517)	0.0000	3	(15.1403)	01/06/2025
688271.SH	12/20/2024	SDB3260427132	(3,300.00)	17.9241	(59,810.12)	(59,149.60)	0.0000	4.3300	(1,074.5345)	0.0000	21.5815	(52.9652)	0.0000	3	(31.3838)	01/06/2025
688271.SH	12/20/2024	SDB3260427132	(889.00)	17.9241	(16,112.48)	(15,934.54)	0.0000	4.3300	(1,074.5345)	0.0000	5.8139	(14.2685)	0.0000	3	(8.4546)	01/06/2025
688271.SH	12/20/2024	SDB3260427132	(2,171.00)	17.9241	(39,347.81)	(38,913.27)	0.0000	4.3300	(1,074.5345)	0.0000	14.1980	(34.8447)	0.0000	3	(20.6467)	01/06/2025
688271.SH	12/20/2024	SDB3260427132	(812.00)	17.9241	(14,716.91)	(14,554.39)	0.0000	4.3300	(1,074.5345)	0.0000	5.3104	(13.0327)	0.0000	3	(7.7223)	01/06/2025
688271.SH	12/20/2024	SDB3260427132	(217.00)	17.9241	(3,932.97)	(3,889.53)	0.0000	4.3300	(1,074.5345)	0.0000	1.4191	(3.4829)	0.0000	3	(2.0637)	01/06/2025
688271.SH	12/20/2024	SDB3260427132	(1,611.00)	17.9241	(29,198.21)	(28,875.76)	0.0000	4.3300	(1,074.5345)	0.0000	10.5357	(25.8567)	0.0000	3	(15.3210)	01/06/2025
688271.SH	12/20/2024	SDB3260427132	(1,989.00)	17.9241	(36,049.19)	(35,651.08)	0.0000	4.3300	(1,074.5345)	0.0000	13.0077	(31.9236)	0.0000	3	(18.9158)	01/06/2025
688271.SH	12/20/2024	SDB3260427132	(1,122.00)	17.9241	(20,335.44)	(20,110.86)	0.0000	4.3300	(1,074.5345)	0.0000	7.3377	(18.0082)	0.0000	3	(10.6705)	01/06/2025
688271.SH	12/20/2024	SDB3260427132	(3,178.00)	17.9241	(57,598.96)	(56,962.86)	0.0000	4.3300	(1,074.5345)	0.0000	20.7836	(51.0071)	0.0000	3	(30.2235)	01/06/2025
688271.SH	12/20/2024	SDB3260427132	(700.00)	17.9241	(12,687.00)	(12,546.88)	0.0000	4.3300	(1,074.5345)	0.0000	4.5779	(11.2351)	0.0000	3	(6.6572)	01/06/2025
688271.SH	12/20/2024	SDB3260427132	(16,200.00)	17.9241	(293,613.32)	(290,370.76)	0.0000	4.3300	(1,074.5345)	0.0000	105.9455	(260.0112)	0.0000	3	(154.0657)	01/06/2025
688271.SH	12/20/2024	SDB3260427132	(800.00)	17.9241	(14,499.42)	(14,339.30)	0.0000	4.3300	(1,074.5345)	0.0000	5.2319	(12.8401)	0.0000	3	(7.6082)	01/06/2025
688271.SH	12/20/2024	SDB3260427132	(89.00)	17.9241	(1,613.06)	(1,595.25)	0.0000	4.3300	(1,074.5345)	0.0000	0.5820	(1.4285)	0.0000	3	(0.8464)	01/06/2025
688271.SH	12/20/2024	SDB3260427132	(111.00)	17.9241	(2,011.79)	(1,989.58)	0.0000	4.3300	(1,074.5345)	0.0000	0.7259	(1.7816)	0.0000	3	(1.0556)	01/06/2025
688271.SH	12/19/2024	SDB3260427132	(485.00)	18.4347	(9,234.32)	(8,940.82)	0.0000	4.5800	(1,079.2694)	0.0000	1.1748	(2.6804)	0.0000	1	(1.5056)	01/06/2025
688271.SH	12/19/2024	SDB3260427132	(3,915.00)	18.4347	(74,799.59)	(72,171.79)	0.0000	4.5800	(1,079.2694)	0.0000	9.5162	(21.6369)	0.0000	1	(12.1207)	01/06/2025
688271.SH	12/19/2024	SDB3260427132	(1,200.00)	18.4347	(23,002.54)	(22,121.62)	0.0000	4.5800	(1,079.2694)	0.0000	2.9264	(6.6320)	0.0000	1	(3.7056)	01/06/2025
688271.SH	12/19/2024	SDB3260427132	(200.00)	18.4347	(3,817.91)	(3,686.94)	0.0000	4.5800	(1,079.2694)	0.0000	0.4857	(1.1053)	0.0000	1	(0.6196)	01/06/2025
688271.SH	12/19/2024	SDB3260427132	(704.00)	18.4347	(12,759.49)	(12,978.02)	0.0000	4.5800	(1,079.2694)	0.0000	1.6233	(3.8908)	0.0000	1	(2.2675)	01/06/2025
688271.SH	12/19/2024	SDB3260427132	(296.00)	18.4347	(5,364.79)	(5,456.67)	0.0000	4.5800	(1,079.2694)	0.0000	0.6825	(1.6359)	0.0000	1	(0.9534)	01/06/2025
688271.SH	12/19/2024	SDB3260427132	(208.00)	18.4347	(3,769.85)	(3,834.41)	0.0000	4.5800	(1,079.2694)	0.0000	0.4796	(1.1495)	0.0000	1	(0.6699)	01/06/2025
688271.SH	12/19/2024	SDB3260427132	(1,592.00)	18.4347	(28,853.85)	(29,348.02)	0.0000	4.5800	(1,079.2694)	0.0000	3.6709	(8.7984)	0.0000	1	(5.1276)	01/06/2025
688271.SH	12/19/2024	SDB3260427132	(3,300.00)	18.4347	(59,810.12)	(60,834.46)	0.0000	4.5800	(1,079.2694)	0.0000	7.6092	(18.2380)	0.0000	1	(10.6288)	01/06/2025
688271.SH	12/19/2024	SDB3260427132	(889.00)	18.4347	(16,112.48)	(16,388.43)	0.0000	4.5800	(1,079.2694)	0.0000	2.0499	(4.9132)	0.0000	1	(2.8633)	01/06/2025
688271.SH	12/19/2024	SDB3260427132	(2,171.00)	18.4347	(39,347.81)	(40,021.70)	0.0000	4.5800	(1,079.2694)	0.0000	5.0059	(11.9984)	0.0000	1	(6.9925)	01/06/2025
688271.SH	12/19/2024	SDB3260427132	(812.00)	18.4347	(14,716.91)	(14,968.96)	0.0000	4.5800	(1,079.2694)	0.0000	1.8723	(4.4877)	0.0000	1	(2.6153)	01/06/2025
688271.SH	12/19/2024	SDB3260427132	(217.00)	18.4347	(3,932.97)	(4,000.33)	0.0000	4.5800	(1,079.2694)	0.0000	0.5004	(1.1993)	0.0000	1	(0.6989)	01/06/2025
688271.SH	12/19/2024	SDB3260427132	(1,611.00)	18.4347	(29,198.21)	(29,698.28)	0.0000	4.5800	(1,079.2694)	0.0000	3.7147	(8.9035)	0.0000	1	(5.1888)	01/06/2025
688271.SH	12/19/2024	SDB3260427132	(1,989.00)	18.4347	(36,049.19)	(36,666.59)	0.0000	4.5800	(1,079.2694)	0.0000	4.5863	(10.9925)	0.0000	1	(6.4063)	01/06/2025
688271.SH	12/19/2024	SDB3260427132	(1,622.00)	18.4347	(29,397.58)	(29,901.06)	0.0000	4.5800	(1,079.2694)	0.0000	3.7400	(8.9642)	0.0000	1	(5.2242)	01/06/2025
688271.SH	12/19/2024	SDB3260427132	(3,178.00)	18.4347	(57,598.96)	(58,585.43)	0.0000	4.5800	(1,079.2694)	0.0000	7.3279	(17.5637)	0.0000	1	(10.2359)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHANGHAI UNITED IMAGING HEALTHCARE CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
688271.SH	12/19/2024	SDB3260427132	(700.00)	18.4347	(12,687.00)	(12,904.28)	0.0000	4.5800	(1,079.2694)	0.0000	1.6141	(3.8687)	0.0000	1	(2.2546)	01/06/2025
688271.SH	12/19/2024	SDB3260427132	(16,200.00)	18.4347	(293,613.32)	(298,641.90)	0.0000	4.5800	(1,079.2694)	0.0000	37.3541	(89.5320)	0.0000	1	(52.1778)	01/06/2025
688271.SH	12/19/2024	SDB3260427132	(800.00)	18.4347	(14,499.42)	(14,747.75)	0.0000	4.5800	(1,079.2694)	0.0000	1.8446	(4.4213)	0.0000	1	(2.5767)	01/06/2025
688271.SH	12/19/2024	SDB3260427132	(89.00)	18.4347	(1,613.06)	(1,640.69)	0.0000	4.5800	(1,079.2694)	0.0000	0.2052	(0.4919)	0.0000	1	(0.2867)	01/06/2025
688271.SH	12/19/2024	SDB3260427132	(111.00)	18.4347	(2,011.79)	(2,046.25)	0.0000	4.5800	(1,079.2694)	0.0000	0.2559	(0.6135)	0.0000	1	(0.3575)	01/06/2025
688271.SH	12/18/2024	SDB3260427132	(485.00)	18.3161	(9,234.32)	(8,883.33)	0.0000	4.5800	(1,079.2694)	0.0000	1.1748	(2.6632)	0.0000	1	(1.4884)	01/06/2025
688271.SH	12/18/2024	SDB3260427132	(3,915.00)	18.3161	(74,799.59)	(71,707.72)	0.0000	4.5800	(1,079.2694)	0.0000	9.5162	(21.4978)	0.0000	1	(11.9816)	01/06/2025
688271.SH	12/18/2024	SDB3260427132	(1,200.00)	18.3161	(23,002.54)	(21,979.38)	0.0000	4.5800	(1,079.2694)	0.0000	2.9264	(6.5894)	0.0000	1	(3.6629)	01/06/2025
688271.SH	12/18/2024	SDB3260427132	(200.00)	18.3161	(3,817.91)	(3,663.23)	0.0000	4.5800	(1,079.2694)	0.0000	0.4857	(1.0982)	0.0000	1	(0.6125)	01/06/2025
688271.SH	12/18/2024	SDB3260427132	(704.00)	18.3161	(12,759.49)	(12,894.57)	0.0000	4.5800	(1,079.2694)	0.0000	1.6233	(3.8658)	0.0000	1	(2.2425)	01/06/2025
688271.SH	12/18/2024	SDB3260427132	(296.00)	18.3161	(5,364.79)	(5,421.58)	0.0000	4.5800	(1,079.2694)	0.0000	0.6825	(1.6254)	0.0000	1	(0.9429)	01/06/2025
688271.SH	12/18/2024	SDB3260427132	(208.00)	18.3161	(3,769.85)	(3,809.76)	0.0000	4.5800	(1,079.2694)	0.0000	0.4796	(1.1422)	0.0000	1	(0.6625)	01/06/2025
688271.SH	12/18/2024	SDB3260427132	(1,592.00)	18.3161	(28,853.85)	(29,159.31)	0.0000	4.5800	(1,079.2694)	0.0000	3.6709	(8.7419)	0.0000	1	(5.0710)	01/06/2025
688271.SH	12/18/2024	SDB3260427132	(3,300.00)	18.3161	(59,810.12)	(60,443.29)	0.0000	4.5800	(1,079.2694)	0.0000	7.6092	(18.1207)	0.0000	1	(10.5115)	01/06/2025
688271.SH	12/18/2024	SDB3260427132	(889.00)	18.3161	(16,112.48)	(16,283.06)	0.0000	4.5800	(1,079.2694)	0.0000	2.0499	(4.8816)	0.0000	1	(2.8317)	01/06/2025
688271.SH	12/18/2024	SDB3260427132	(2,171.00)	18.3161	(39,347.81)	(39,764.36)	0.0000	4.5800	(1,079.2694)	0.0000	5.0059	(11.9212)	0.0000	1	(6.9153)	01/06/2025
688271.SH	12/18/2024	SDB3260427132	(812.00)	18.3161	(14,716.91)	(14,872.71)	0.0000	4.5800	(1,079.2694)	0.0000	1.8723	(4.4588)	0.0000	1	(2.5865)	01/06/2025
688271.SH	12/18/2024	SDB3260427132	(217.00)	18.3161	(3,932.97)	(3,974.60)	0.0000	4.5800	(1,079.2694)	0.0000	0.5004	(1.1916)	0.0000	1	(0.6912)	01/06/2025
688271.SH	12/18/2024	SDB3260427132	(1,611.00)	18.3161	(29,198.21)	(29,507.32)	0.0000	4.5800	(1,079.2694)	0.0000	3.7147	(8.8462)	0.0000	1	(5.1315)	01/06/2025
688271.SH	12/18/2024	SDB3260427132	(1,989.00)	18.3161	(36,049.19)	(36,430.82)	0.0000	4.5800	(1,079.2694)	0.0000	4.5863	(10.9219)	0.0000	1	(6.3356)	01/06/2025
688271.SH	12/18/2024	SDB3260427132	(1,622.00)	18.3161	(29,397.58)	(29,708.79)	0.0000	4.5800	(1,079.2694)	0.0000	3.7400	(8.9066)	0.0000	1	(5.1666)	01/06/2025
688271.SH	12/18/2024	SDB3260427132	(3,178.00)	18.3161	(57,598.96)	(58,208.72)	0.0000	4.5800	(1,079.2694)	0.0000	7.3279	(17.4508)	0.0000	1	(10.1229)	01/06/2025
688271.SH	12/18/2024	SDB3260427132	(700.00)	18.3161	(12,687.00)	(12,821.30)	0.0000	4.5800	(1,079.2694)	0.0000	1.6141	(3.8438)	0.0000	1	(2.2297)	01/06/2025
688271.SH	12/18/2024	SDB3260427132	(16,200.00)	18.3161	(293,613.32)	(296,721.61)	0.0000	4.5800	(1,079.2694)	0.0000	37.3541	(88.9563)	0.0000	1	(51.6021)	01/06/2025
688271.SH	12/18/2024	SDB3260427132	(800.00)	18.3161	(14,499.42)	(14,652.92)	0.0000	4.5800	(1,079.2694)	0.0000	1.8446	(4.3929)	0.0000	1	(2.5483)	01/06/2025
688271.SH	12/18/2024	SDB3260427132	(89.00)	18.3161	(1,613.06)	(1,630.14)	0.0000	4.5800	(1,079.2694)	0.0000	0.2052	(0.4887)	0.0000	1	(0.2835)	01/06/2025
688271.SH	12/18/2024	SDB3260427132	(111.00)	18.3161	(2,011.79)	(2,033.09)	0.0000	4.5800	(1,079.2694)	0.0000	0.2559	(0.6095)	0.0000	1	(0.3536)	01/06/2025
688271.SH	12/17/2024	SDB3260427132	(485.00)	19.1339	(9,234.32)	(9,279.96)	0.0000	4.5800	(1,085.7132)	0.0000	1.1748	(2.7987)	0.0000	1	(1.6239)	01/06/2025
688271.SH	12/17/2024	SDB3260427132	(3,915.00)	19.1339	(74,799.59)	(74,909.33)	0.0000	4.5800	(1,085.7132)	0.0000	9.5162	(22.5917)	0.0000	1	(13.0755)	01/06/2025
688271.SH	12/17/2024	SDB3260427132	(1,200.00)	19.1339	(23,002.54)	(22,960.71)	0.0000	4.5800	(1,085.7132)	0.0000	2.9264	(6.9247)	0.0000	1	(3.9982)	01/06/2025
688271.SH	12/17/2024	SDB3260427132	(200.00)	19.1339	(3,817.91)	(3,826.79)	0.0000	4.5800	(1,085.7132)	0.0000	0.4857	(1.1541)	0.0000	1	(0.6684)	01/06/2025
688271.SH	12/17/2024	SDB3260427132	(704.00)	19.1339	(12,759.49)	(13,470.29)	0.0000	4.5800	(1,085.7132)	0.0000	1.6233	(4.0625)	0.0000	1	(2.4392)	01/06/2025
688271.SH	12/17/2024	SDB3260427132	(296.00)	19.1339	(5,364.79)	(5,663.64)	0.0000	4.5800	(1,085.7132)	0.0000	0.6825	(1.7081)	0.0000	1	(1.0256)	01/06/2025
688271.SH	12/17/2024	SDB3260427132	(208.00)	19.1339	(3,769.85)	(3,979.86)	0.0000	4.5800	(1,085.7132)	0.0000	0.4796	(1.2003)	0.0000	1	(0.7207)	01/06/2025
688271.SH	12/17/2024	SDB3260427132	(1,592.00)	19.1339	(28,853.85)	(30,461.21)	0.0000	4.5800	(1,085.7132)	0.0000	3.6709	(9.1867)	0.0000	1	(5.5159)	01/06/2025
688271.SH	12/17/2024	SDB3260427132	(3,300.00)	19.1339	(59,810.12)	(63,141.97)	0.0000	4.5800	(1,085.7132)	0.0000	7.6092	(19.0428)	0.0000	1	(11.4336)	01/06/2025
688271.SH	12/17/2024	SDB3260427132	(889.00)	19.1339	(16,112.48)	(17,010.06)	0.0000	4.5800	(1,085.7132)	0.0000	2.0499	(5.1300)	0.0000	1	(3.0801)	01/06/2025
688271.SH	12/17/2024	SDB3260427132	(2,171.00)	19.1339	(39,347.81)	(41,539.76)	0.0000	4.5800	(1,085.7132)	0.0000	5.0059	(12.5279)	0.0000	1	(7.5219)	01/06/2025
688271.SH	12/17/2024	SDB3260427132	(812.00)	19.1339	(14,716.91)	(15,536.75)	0.0000	4.5800	(1,085.7132)	0.0000	1.8723	(4.6857)	0.0000	1	(2.8134)	01/06/2025
688271.SH	12/17/2024	SDB3260427132	(217.00)	19.1339	(3,932.97)	(4,152.06)	0.0000	4.5800	(1,085.7132)	0.0000	0.5004	(1.2522)	0.0000	1	(0.7518)	01/06/2025
688271.SH	12/17/2024	SDB3260427132	(1,611.00)	19.1339	(29,198.21)	(30,824.76)	0.0000	4.5800	(1,085.7132)	0.0000	3.7147	(9.2963)	0.0000	1	(5.5817)	01/06/2025
688271.SH	12/17/2024	SDB3260427132	(1,989.00)	19.1339	(36,049.19)	(38,057.38)	0.0000	4.5800	(1,085.7132)	0.0000	4.5863	(11.4776)	0.0000	1	(6.8914)	01/06/2025
688271.SH	12/17/2024	SDB3260427132	(2,322.00)	19.1339	(42,084.58)	(44,428.98)	0.0000	4.5800	(1,085.7132)	0.0000	5.3541	(13.3992)	0.0000	1	(8.0451)	01/06/2025
688271.SH	12/17/2024	SDB3260427132	(3,178.00)	19.1339	(57,598.96)	(60,807.63)	0.0000	4.5800	(1,085.7132)	0.0000	7.3279	(18.3388)	0.0000	1	(11.0109)	01/06/2025
688271.SH	12/17/2024	SDB3260427132	(700.00)	19.1339	(12,687.00)	(13,393.75)	0.0000	4.5800	(1,085.7132)	0.0000	1.6141	(4.0394)	0.0000	1	(2.4253)	01/06/2025
688271.SH	12/17/2024	SDB3260427132	(16,200.00)	19.1339	(293,613.32)	(309,969.65)	0.0000	4.5800	(1,085.7132)	0.0000	37.3541	(93.4828)	0.0000	1	(56.1287)	01/06/2025
688271.SH	12/17/2024	SDB3260427132	(800.00)	19.1339	(14,499.42)	(15,307.14)	0.0000	4.5800	(1,085.7132)	0.0000	1.8446	(4.6164)	0.0000	1	(2.7718)	01/06/2025
688271.SH	12/17/2024	SDB3260427132	(89.00)	19.1339	(1,613.06)	(1,702.92)	0.0000	4.5800	(1,085.7132)	0.0000	0.2052	(0.5138)	0.0000	1	(0.3084)	01/06/2025
688271.SH	12/17/2024	SDB3260427132	(111.00)	19.1339	(2,011.79)	(2,123.87)	0.0000	4.5800	(1,085.7132)	0.0000	0.2559	(0.6405)	0.0000	1	(0.3846)	01/06/2025
688271.SH	12/16/2024	SDB3260427132	(485.00)	19.4580	(9,234.32)	(9,437.14)	0.0000	4.5800	(1,085.7132)	0.0000	1.1748	(2.8461)	0.0000	1	(1.6713)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHANGHAI UNITED IMAGING HEALTHCARE CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
688271.SH	12/16/2024	SDB3260427132	(3,915.00)	19.4580	(74,799.59)	(76,178.12)	0.0000	4.5800	(1,085.7132)	0.0000	9.5162	(22.9743)	0.0000	1	(13.4582)	01/06/2025
688271.SH	12/16/2024	SDB3260427132	(1,200.00)	19.4580	(23,002.54)	(23,349.62)	0.0000	4.5800	(1,085.7132)	0.0000	2.9264	(7.0419)	0.0000	1	(4.1155)	01/06/2025
688271.SH	12/16/2024	SDB3260427132	(200.00)	19.4580	(3,817.91)	(3,891.60)	0.0000	4.5800	(1,085.7132)	0.0000	0.4857	(1.1737)	0.0000	1	(0.6879)	01/06/2025
688271.SH	12/16/2024	SDB3260427132	(704.00)	19.4580	(12,759.49)	(13,698.44)	0.0000	4.5800	(1,085.7132)	0.0000	1.6233	(4.1313)	0.0000	1	(2.5080)	01/06/2025
688271.SH	12/16/2024	SDB3260427132	(296.00)	19.4580	(5,364.79)	(5,759.57)	0.0000	4.5800	(1,085.7132)	0.0000	0.6825	(1.7370)	0.0000	1	(1.0545)	01/06/2025
688271.SH	12/16/2024	SDB3260427132	(208.00)	19.4580	(3,769.85)	(4,047.27)	0.0000	4.5800	(1,085.7132)	0.0000	0.4796	(1.2206)	0.0000	1	(0.7410)	01/06/2025
688271.SH	12/16/2024	SDB3260427132	(1,592.00)	19.4580	(28,853.85)	(30,977.16)	0.0000	4.5800	(1,085.7132)	0.0000	3.6709	(9.3423)	0.0000	1	(5.6715)	01/06/2025
688271.SH	12/16/2024	SDB3260427132	(3,300.00)	19.4580	(59,810.12)	(64,211.45)	0.0000	4.5800	(1,085.7132)	0.0000	7.6092	(19.3653)	0.0000	1	(11.7562)	01/06/2025
688271.SH	12/16/2024	SDB3260427132	(889.00)	19.4580	(16,112.48)	(17,298.17)	0.0000	4.5800	(1,085.7132)	0.0000	2.0499	(5.2169)	0.0000	1	(3.1670)	01/06/2025
688271.SH	12/16/2024	SDB3260427132	(2,171.00)	19.4580	(39,347.81)	(42,243.35)	0.0000	4.5800	(1,085.7132)	0.0000	5.0059	(12.7400)	0.0000	1	(7.7341)	01/06/2025
688271.SH	12/16/2024	SDB3260427132	(812.00)	19.4580	(14,716.91)	(15,799.91)	0.0000	4.5800	(1,085.7132)	0.0000	1.8723	(4.7650)	0.0000	1	(2.8927)	01/06/2025
688271.SH	12/16/2024	SDB3260427132	(217.00)	19.4580	(3,932.97)	(4,222.39)	0.0000	4.5800	(1,085.7132)	0.0000	0.5004	(1.2734)	0.0000	1	(0.7731)	01/06/2025
688271.SH	12/16/2024	SDB3260427132	(1,611.00)	19.4580	(29,198.21)	(31,346.86)	0.0000	4.5800	(1,085.7132)	0.0000	3.7147	(9.4538)	0.0000	1	(5.7391)	01/06/2025
688271.SH	12/16/2024	SDB3260427132	(1,989.00)	19.4580	(36,049.19)	(38,701.99)	0.0000	4.5800	(1,085.7132)	0.0000	4.5863	(11.6720)	0.0000	1	(7.0858)	01/06/2025
688271.SH	12/16/2024	SDB3260427132	(2,322.00)	19.4580	(42,084.58)	(45,181.51)	0.0000	4.5800	(1,085.7132)	0.0000	5.3541	(13.6262)	0.0000	1	(8.2721)	01/06/2025
688271.SH	12/16/2024	SDB3260427132	(3,178.00)	19.4580	(57,598.96)	(61,837.57)	0.0000	4.5800	(1,085.7132)	0.0000	7.3279	(18.6494)	0.0000	1	(11.3215)	01/06/2025
688271.SH	12/16/2024	SDB3260427132	(700.00)	19.4580	(12,687.00)	(13,620.61)	0.0000	4.5800	(1,085.7132)	0.0000	1.6141	(4.1078)	0.0000	1	(2.4937)	01/06/2025
688271.SH	12/16/2024	SDB3260427132	(16,200.00)	19.4580	(293,613.32)	(315,219.83)	0.0000	4.5800	(1,085.7132)	0.0000	37.3541	(95.0662)	0.0000	1	(57.7121)	01/06/2025
688271.SH	12/16/2024	SDB3260427132	(800.00)	19.4580	(14,499.42)	(15,566.41)	0.0000	4.5800	(1,085.7132)	0.0000	1.8446	(4.6946)	0.0000	1	(2.8500)	01/06/2025
688271.SH	12/16/2024	SDB3260427132	(89.00)	19.4580	(1,613.06)	(1,731.76)	0.0000	4.5800	(1,085.7132)	0.0000	0.2052	(0.5223)	0.0000	1	(0.3171)	01/06/2025
688271.SH	12/16/2024	SDB3260427132	(111.00)	19.4580	(2,011.79)	(2,159.84)	0.0000	4.5800	(1,085.7132)	0.0000	0.2559	(0.6514)	0.0000	1	(0.3954)	01/06/2025
688271.SH	12/13/2024	SDB3260427132	(485.00)	19.2179	(9,234.32)	(9,320.70)	0.0000	4.5800	(1,085.7132)	0.0000	3.5244	(8.4330)	0.0000	3	(4.9086)	01/06/2025
688271.SH	12/13/2024	SDB3260427132	(3,915.00)	19.2179	(74,799.59)	(75,238.26)	0.0000	4.5800	(1,085.7132)	0.0000	28.5485	(68.0726)	0.0000	3	(39.5241)	01/06/2025
688271.SH	12/13/2024	SDB3260427132	(1,200.00)	19.2179	(23,002.54)	(23,061.54)	0.0000	4.5800	(1,085.7132)	0.0000	8.7793	(20.8652)	0.0000	3	(12.0859)	01/06/2025
688271.SH	12/13/2024	SDB3260427132	(200.00)	19.2179	(3,817.91)	(3,843.59)	0.0000	4.5800	(1,085.7132)	0.0000	1.4572	(3.4775)	0.0000	3	(2.0204)	01/06/2025
688271.SH	12/13/2024	SDB3260427132	(704.00)	19.2179	(12,759.49)	(13,529.49)	0.0000	4.5800	(1,085.7132)	0.0000	4.8699	(12.2409)	0.0000	3	(7.3710)	01/06/2025
688271.SH	12/13/2024	SDB3260427132	(296.00)	19.2179	(5,364.79)	(5,688.51)	0.0000	4.5800	(1,085.7132)	0.0000	2.0476	(5.1467)	0.0000	3	(3.0992)	01/06/2025
688271.SH	12/13/2024	SDB3260427132	(208.00)	19.2179	(3,769.85)	(3,997.33)	0.0000	4.5800	(1,085.7132)	0.0000	1.4388	(3.6166)	0.0000	3	(2.1778)	01/06/2025
688271.SH	12/13/2024	SDB3260427132	(1,592.00)	19.2179	(28,853.85)	(30,594.97)	0.0000	4.5800	(1,085.7132)	0.0000	11.0126	(27.6811)	0.0000	3	(16.6886)	01/06/2025
688271.SH	12/13/2024	SDB3260427132	(3,300.00)	19.2179	(59,810.12)	(63,419.23)	0.0000	4.5800	(1,085.7132)	0.0000	22.8275	(57.3792)	0.0000	3	(34.5517)	01/06/2025
688271.SH	12/13/2024	SDB3260427132	(889.00)	19.2179	(16,112.48)	(17,084.75)	0.0000	4.5800	(1,085.7132)	0.0000	6.1496	(15.4576)	0.0000	3	(9.3080)	01/06/2025
688271.SH	12/13/2024	SDB3260427132	(2,171.00)	19.2179	(39,347.81)	(41,722.16)	0.0000	4.5800	(1,085.7132)	0.0000	15.0177	(37.7486)	0.0000	3	(22.7308)	01/06/2025
688271.SH	12/13/2024	SDB3260427132	(812.00)	19.2179	(14,716.91)	(15,604.97)	0.0000	4.5800	(1,085.7132)	0.0000	5.6170	(14.1188)	0.0000	3	(8.5018)	01/06/2025
688271.SH	12/13/2024	SDB3260427132	(217.00)	19.2179	(3,932.97)	(4,170.29)	0.0000	4.5800	(1,085.7132)	0.0000	1.5011	(3.7731)	0.0000	3	(2.2720)	01/06/2025
688271.SH	12/13/2024	SDB3260427132	(1,611.00)	19.2179	(29,198.21)	(30,960.11)	0.0000	4.5800	(1,085.7132)	0.0000	11.1440	(28.0115)	0.0000	3	(16.8675)	01/06/2025
688271.SH	12/13/2024	SDB3260427132	(1,989.00)	19.2179	(36,049.19)	(38,224.50)	0.0000	4.5800	(1,085.7132)	0.0000	13.7588	(34.5840)	0.0000	3	(20.8253)	01/06/2025
688271.SH	12/13/2024	SDB3260427132	(2,322.00)	19.2179	(42,084.58)	(44,624.07)	0.0000	4.5800	(1,085.7132)	0.0000	16.0623	(40.3741)	0.0000	3	(24.3118)	01/06/2025
688271.SH	12/13/2024	SDB3260427132	(3,178.00)	19.2179	(57,598.96)	(61,074.64)	0.0000	4.5800	(1,085.7132)	0.0000	21.9836	(55.2579)	0.0000	3	(33.2743)	01/06/2025
688271.SH	12/13/2024	SDB3260427132	(700.00)	19.2179	(12,687.00)	(13,452.56)	0.0000	4.5800	(1,085.7132)	0.0000	4.8422	(12.1714)	0.0000	3	(7.3292)	01/06/2025
688271.SH	12/13/2024	SDB3260427132	(16,200.00)	19.2179	(293,613.32)	(311,330.74)	0.0000	4.5800	(1,085.7132)	0.0000	112.0624	(281.6799)	0.0000	3	(169.6175)	01/06/2025
688271.SH	12/13/2024	SDB3260427132	(800.00)	19.2179	(14,499.42)	(15,374.36)	0.0000	4.5800	(1,085.7132)	0.0000	5.5339	(13.9101)	0.0000	3	(8.3762)	01/06/2025
688271.SH	12/13/2024	SDB3260427132	(89.00)	19.2179	(1,613.06)	(1,710.40)	0.0000	4.5800	(1,085.7132)	0.0000	0.6157	(1.5475)	0.0000	3	(0.9318)	01/06/2025
688271.SH	12/13/2024	SDB3260427132	(111.00)	19.2179	(2,011.79)	(2,133.19)	0.0000	4.5800	(1,085.7132)	0.0000	0.7678	(1.9300)	0.0000	3	(1.1622)	01/06/2025
688271.SH	12/12/2024	SDB3260427132	(485.00)	19.3371	(9,234.32)	(9,378.47)	0.0000	4.5800	(1,085.7132)	0.0000	1.1748	(2.8284)	0.0000	1	(1.6536)	01/06/2025
688271.SH	12/12/2024	SDB3260427132	(3,915.00)	19.3371	(74,799.59)	(75,704.57)	0.0000	4.5800	(1,085.7132)	0.0000	9.5162	(22.8315)	0.0000	1	(13.3153)	01/06/2025
688271.SH	12/12/2024	SDB3260427132	(1,200.00)	19.3371	(23,002.54)	(23,204.46)	0.0000	4.5800	(1,085.7132)	0.0000	2.9264	(6.9982)	0.0000	1	(4.0717)	01/06/2025
688271.SH	12/12/2024	SDB3260427132	(200.00)	19.3371	(3,817.91)	(3,867.41)	0.0000	4.5800	(1,085.7132)	0.0000	0.4857	(1.1664)	0.0000	1	(0.6806)	01/06/2025
688271.SH	12/12/2024	SDB3260427132	(704.00)	19.3371	(12,759.49)	(13,613.29)	0.0000	4.5800	(1,085.7132)	0.0000	1.6233	(4.1056)	0.0000	1	(2.4823)	01/06/2025
688271.SH	12/12/2024	SDB3260427132	(296.00)	19.3371	(5,364.79)	(5,723.77)	0.0000	4.5800	(1,085.7132)	0.0000	0.6825	(1.7262)	0.0000	1	(1.0437)	01/06/2025
688271.SH	12/12/2024	SDB3260427132	(208.00)	19.3371	(3,769.85)	(4,022.11)	0.0000	4.5800	(1,085.7132)	0.0000	0.4796	(1.2130)	0.0000	1	(0.7334)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHANGHAI UNITED IMAGING HEALTHCARE CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
688271.SH	12/12/2024	SDB3260427132	(1,592.00)	19.3371	(28,853.85)	(30,784.59)	0.0000	4.5800	(1,085.7132)	0.0000	3.6709	(9.2842)	0.0000	1	(5.6134)	01/06/2025
688271.SH	12/12/2024	SDB3260427132	(3,300.00)	19.3371	(59,810.12)	(63,812.28)	0.0000	4.5800	(1,085.7132)	0.0000	7.6092	(19.2450)	0.0000	1	(11.6358)	01/06/2025
688271.SH	12/12/2024	SDB3260427132	(889.00)	19.3371	(16,112.48)	(17,190.64)	0.0000	4.5800	(1,085.7132)	0.0000	2.0499	(5.1845)	0.0000	1	(3.1346)	01/06/2025
688271.SH	12/12/2024	SDB3260427132	(2,171.00)	19.3371	(39,347.81)	(41,980.74)	0.0000	4.5800	(1,085.7132)	0.0000	5.0059	(12.6608)	0.0000	1	(7.6549)	01/06/2025
688271.SH	12/12/2024	SDB3260427132	(812.00)	19.3371	(14,716.91)	(15,701.69)	0.0000	4.5800	(1,085.7132)	0.0000	1.8723	(4.7354)	0.0000	1	(2.8631)	01/06/2025
688271.SH	12/12/2024	SDB3260427132	(217.00)	19.3371	(3,932.97)	(4,196.14)	0.0000	4.5800	(1,085.7132)	0.0000	0.5004	(1.2655)	0.0000	1	(0.7651)	01/06/2025
688271.SH	12/12/2024	SDB3260427132	(1,611.00)	19.3371	(29,198.21)	(31,151.99)	0.0000	4.5800	(1,085.7132)	0.0000	3.7147	(9.3950)	0.0000	1	(5.6804)	01/06/2025
688271.SH	12/12/2024	SDB3260427132	(1,989.00)	19.3371	(36,049.19)	(38,461.40)	0.0000	4.5800	(1,085.7132)	0.0000	4.5863	(11.5995)	0.0000	1	(7.0132)	01/06/2025
688271.SH	12/12/2024	SDB3260427132	(2,322.00)	19.3371	(42,084.58)	(44,900.64)	0.0000	4.5800	(1,085.7132)	0.0000	5.3541	(13.5414)	0.0000	1	(8.1874)	01/06/2025
688271.SH	12/12/2024	SDB3260427132	(3,178.00)	19.3371	(57,598.96)	(61,453.16)	0.0000	4.5800	(1,085.7132)	0.0000	7.3279	(18.5335)	0.0000	1	(11.2056)	01/06/2025
688271.SH	12/12/2024	SDB3260427132	(700.00)	19.3371	(12,687.00)	(13,535.94)	0.0000	4.5800	(1,085.7132)	0.0000	1.6141	(4.0823)	0.0000	1	(2.4682)	01/06/2025
688271.SH	12/12/2024	SDB3260427132	(16,200.00)	19.3371	(293,613.32)	(313,260.27)	0.0000	4.5800	(1,085.7132)	0.0000	37.3541	(94.4752)	0.0000	1	(57.1211)	01/06/2025
688271.SH	12/12/2024	SDB3260427132	(800.00)	19.3371	(14,499.42)	(15,469.64)	0.0000	4.5800	(1,085.7132)	0.0000	1.8446	(4.6654)	0.0000	1	(2.8208)	01/06/2025
688271.SH	12/12/2024	SDB3260427132	(89.00)	19.3371	(1,613.06)	(1,721.00)	0.0000	4.5800	(1,085.7132)	0.0000	0.2052	(0.5190)	0.0000	1	(0.3138)	01/06/2025
688271.SH	12/12/2024	SDB3260427132	(111.00)	19.3371	(2,011.79)	(2,146.41)	0.0000	4.5800	(1,085.7132)	0.0000	0.2559	(0.6473)	0.0000	1	(0.3914)	01/06/2025
688271.SH	12/11/2024	SDB3260427132	(485.00)	19.2901	(9,234.32)	(5,709.85)	0.0000	4.5800	(1,085.7132)	0.0000	1.1748	(2.8216)	0.0000	1	(1.6468)	01/06/2025
688271.SH	12/11/2024	SDB3260427132	(3,915.00)	19.2901	(74,799.59)	(75,520.86)	0.0000	4.5800	(1,085.7132)	0.0000	9.5162	(22.7761)	0.0000	1	(13.2599)	01/06/2025
688271.SH	12/11/2024	SDB3260427132	(1,200.00)	19.2901	(23,002.54)	(23,148.16)	0.0000	4.5800	(1,085.7132)	0.0000	2.9264	(6.9812)	0.0000	1	(4.0547)	01/06/2025
688271.SH	12/11/2024	SDB3260427132	(200.00)	19.2901	(3,817.91)	(3,858.03)	0.0000	4.5800	(1,085.7132)	0.0000	0.4857	(1.1635)	0.0000	1	(0.6778)	01/06/2025
688271.SH	12/11/2024	SDB3260427132	(704.00)	19.2901	(12,759.49)	(13,580.25)	0.0000	4.5800	(1,085.7132)	0.0000	1.6233	(4.0956)	0.0000	1	(2.4723)	01/06/2025
688271.SH	12/11/2024	SDB3260427132	(296.00)	19.2901	(5,364.79)	(5,709.85)	0.0000	4.5800	(1,085.7132)	0.0000	0.6825	(1.7220)	0.0000	1	(1.0395)	01/06/2025
688271.SH	12/11/2024	SDB3260427132	(208.00)	19.2901	(3,769.85)	(4,012.35)	0.0000	4.5800	(1,085.7132)	0.0000	0.4796	(1.2101)	0.0000	1	(0.7305)	01/06/2025
688271.SH	12/11/2024	SDB3260427132	(1,592.00)	19.2901	(28,853.85)	(30,709.89)	0.0000	4.5800	(1,085.7132)	0.0000	3.6709	(9.2617)	0.0000	1	(5.5909)	01/06/2025
688271.SH	12/11/2024	SDB3260427132	(3,300.00)	19.2901	(59,810.12)	(63,657.43)	0.0000	4.5800	(1,085.7132)	0.0000	7.6092	(19.1983)	0.0000	1	(11.5891)	01/06/2025
688271.SH	12/11/2024	SDB3260427132	(889.00)	19.2901	(16,112.48)	(17,148.93)	0.0000	4.5800	(1,085.7132)	0.0000	2.0499	(5.1719)	0.0000	1	(3.1220)	01/06/2025
688271.SH	12/11/2024	SDB3260427132	(2,171.00)	19.2901	(39,347.81)	(41,878.87)	0.0000	4.5800	(1,085.7132)	0.0000	5.0059	(12.6301)	0.0000	1	(7.6242)	01/06/2025
688271.SH	12/11/2024	SDB3260427132	(812.00)	19.2901	(14,716.91)	(15,663.59)	0.0000	4.5800	(1,085.7132)	0.0000	1.8723	(4.7239)	0.0000	1	(2.8516)	01/06/2025
688271.SH	12/11/2024	SDB3260427132	(217.00)	19.2901	(3,932.97)	(4,185.96)	0.0000	4.5800	(1,085.7132)	0.0000	0.5004	(1.2624)	0.0000	1	(0.7621)	01/06/2025
688271.SH	12/11/2024	SDB3260427132	(1,611.00)	19.2901	(29,198.21)	(31,076.40)	0.0000	4.5800	(1,085.7132)	0.0000	3.7147	(9.3722)	0.0000	1	(5.6576)	01/06/2025
688271.SH	12/11/2024	SDB3260427132	(1,989.00)	19.2901	(36,049.19)	(38,368.07)	0.0000	4.5800	(1,085.7132)	0.0000	4.5863	(11.5713)	0.0000	1	(6.9851)	01/06/2025
688271.SH	12/11/2024	SDB3260427132	(2,322.00)	19.2901	(42,084.58)	(44,791.68)	0.0000	4.5800	(1,085.7132)	0.0000	5.3541	(13.5086)	0.0000	1	(8.1545)	01/06/2025
688271.SH	12/11/2024	SDB3260427132	(3,178.00)	19.2901	(57,598.96)	(61,304.03)	0.0000	4.5800	(1,085.7132)	0.0000	7.3279	(18.4885)	0.0000	1	(11.1606)	01/06/2025
688271.SH	12/11/2024	SDB3260427132	(700.00)	19.2901	(12,687.00)	(13,503.09)	0.0000	4.5800	(1,085.7132)	0.0000	1.6141	(4.0724)	0.0000	1	(2.4583)	01/06/2025
688271.SH	12/11/2024	SDB3260427132	(16,200.00)	19.2901	(293,613.32)	(312,500.11)	0.0000	4.5800	(1,085.7132)	0.0000	37.3541	(94.2460)	0.0000	1	(56.8918)	01/06/2025
688271.SH	12/11/2024	SDB3260427132	(800.00)	19.2901	(14,499.42)	(15,432.10)	0.0000	4.5800	(1,085.7132)	0.0000	1.8446	(4.6541)	0.0000	1	(2.8095)	01/06/2025
688271.SH	12/11/2024	SDB3260427132	(89.00)	19.2901	(1,613.06)	(1,716.82)	0.0000	4.5800	(1,085.7132)	0.0000	0.2052	(0.5178)	0.0000	1	(0.3126)	01/06/2025
688271.SH	12/11/2024	SDB3260427132	(111.00)	19.2901	(2,011.79)	(2,141.20)	0.0000	4.5800	(1,085.7132)	0.0000	0.2559	(0.6458)	0.0000	1	(0.3898)	01/06/2025
688271.SH	12/10/2024	SDB3260427132	(485.00)	19.2012	(9,234.32)	(9,312.57)	0.0000	4.5800	(1,085.7132)	0.0000	1.1748	(2.8085)	0.0000	1	(1.6337)	01/06/2025
688271.SH	12/10/2024	SDB3260427132	(3,915.00)	19.2012	(74,799.59)	(75,172.56)	0.0000	4.5800	(1,085.7132)	0.0000	9.5162	(22.6711)	0.0000	1	(13.1549)	01/06/2025
688271.SH	12/10/2024	SDB3260427132	(1,200.00)	19.2012	(23,002.54)	(23,041.40)	0.0000	4.5800	(1,085.7132)	0.0000	2.9264	(6.9490)	0.0000	1	(4.0226)	01/06/2025
688271.SH	12/10/2024	SDB3260427132	(200.00)	19.2012	(3,817.91)	(3,840.23)	0.0000	4.5800	(1,085.7132)	0.0000	0.4857	(1.1582)	0.0000	1	(0.6724)	01/06/2025
688271.SH	12/10/2024	SDB3260427132	(704.00)	19.2012	(12,759.49)	(13,517.62)	0.0000	4.5800	(1,085.7132)	0.0000	1.6233	(4.0767)	0.0000	1	(2.4534)	01/06/2025
688271.SH	12/10/2024	SDB3260427132	(296.00)	19.2012	(5,364.79)	(5,683.55)	0.0000	4.5800	(1,085.7132)	0.0000	0.6825	(1.7141)	0.0000	1	(1.0316)	01/06/2025
688271.SH	12/10/2024	SDB3260427132	(208.00)	19.2012	(3,769.85)	(3,993.84)	0.0000	4.5800	(1,085.7132)	0.0000	0.4796	(1.2045)	0.0000	1	(0.7249)	01/06/2025
688271.SH	12/10/2024	SDB3260427132	(1,592.00)	19.2012	(28,853.85)	(30,568.26)	0.0000	4.5800	(1,085.7132)	0.0000	3.6709	(9.2190)	0.0000	1	(5.5481)	01/06/2025
688271.SH	12/10/2024	SDB3260427132	(3,300.00)	19.2012	(59,810.12)	(63,363.85)	0.0000	4.5800	(1,085.7132)	0.0000	7.6092	(19.1097)	0.0000	1	(11.5005)	01/06/2025
688271.SH	12/10/2024	SDB3260427132	(889.00)	19.2012	(16,112.48)	(17,069.84)	0.0000	4.5800	(1,085.7132)	0.0000	2.0499	(5.1480)	0.0000	1	(3.0982)	01/06/2025
688271.SH	12/10/2024	SDB3260427132	(2,171.00)	19.2012	(39,347.81)	(41,685.73)	0.0000	4.5800	(1,085.7132)	0.0000	5.0059	(12.5719)	0.0000	1	(7.5660)	01/06/2025
688271.SH	12/10/2024	SDB3260427132	(812.00)	19.2012	(14,716.91)	(15,591.35)	0.0000	4.5800	(1,085.7132)	0.0000	1.8723	(4.7021)	0.0000	1	(2.8298)	01/06/2025
688271.SH	12/10/2024	SDB3260427132	(217.00)	19.2012	(3,932.97)	(4,166.65)	0.0000	4.5800	(1,085.7132)	0.0000	0.5004	(1.2566)	0.0000	1	(0.7562)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHANGHAI UNITED IMAGING HEALTHCARE CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
688271.SH	12/10/2024	SDB3260427132	(1,611.00)	19.2012	(29,198.21)	(30,933.08)	0.0000	4.5800	(1,085.7132)	0.0000	3.7147	(9.3290)	0.0000	1	(5.6144)	01/06/2025
688271.SH	12/10/2024	SDB3260427132	(1,989.00)	19.2012	(36,049.19)	(38,191.12)	0.0000	4.5800	(1,085.7132)	0.0000	4.5863	(11.5179)	0.0000	1	(6.9317)	01/06/2025
688271.SH	12/10/2024	SDB3260427132	(2,322.00)	19.2012	(42,084.58)	(44,585.11)	0.0000	4.5800	(1,085.7132)	0.0000	5.3541	(13.4463)	0.0000	1	(8.0922)	01/06/2025
688271.SH	12/10/2024	SDB3260427132	(3,178.00)	19.2012	(57,598.96)	(61,021.31)	0.0000	4.5800	(1,085.7132)	0.0000	7.3279	(18.4032)	0.0000	1	(11.0754)	01/06/2025
688271.SH	12/10/2024	SDB3260427132	(700.00)	19.2012	(12,687.00)	(13,440.82)	0.0000	4.5800	(1,085.7132)	0.0000	1.6141	(4.0536)	0.0000	1	(2.4395)	01/06/2025
688271.SH	12/10/2024	SDB3260427132	(16,200.00)	19.2012	(293,613.32)	(311,058.89)	0.0000	4.5800	(1,085.7132)	0.0000	37.3541	(93.8113)	0.0000	1	(56.4572)	01/06/2025
688271.SH	12/10/2024	SDB3260427132	(800.00)	19.2012	(14,499.42)	(15,360.93)	0.0000	4.5800	(1,085.7132)	0.0000	1.8446	(4.6327)	0.0000	1	(2.7880)	01/06/2025
688271.SH	12/10/2024	SDB3260427132	(89.00)	19.2012	(1,613.06)	(1,708.90)	0.0000	4.5800	(1,085.7132)	0.0000	0.2052	(0.5154)	0.0000	1	(0.3102)	01/06/2025
688271.SH	12/10/2024	SDB3260427132	(111.00)	19.2012	(2,011.79)	(2,131.33)	0.0000	4.5800	(1,085.7132)	0.0000	0.2559	(0.6428)	0.0000	1	(0.3868)	01/06/2025
688271.SH	12/09/2024	SDB3260427132	(485.00)	19.1338	(9,234.32)	(9,279.91)	0.0000	4.5800	(1,085.7132)	0.0000	1.1748	(2.7987)	0.0000	1	(1.6239)	01/06/2025
688271.SH	12/09/2024	SDB3260427132	(3,915.00)	19.1338	(74,799.59)	(74,908.97)	0.0000	4.5800	(1,085.7132)	0.0000	9.5162	(22.5916)	0.0000	1	(13.0754)	01/06/2025
688271.SH	12/09/2024	SDB3260427132	(1,200.00)	19.1338	(23,002.54)	(22,960.60)	0.0000	4.5800	(1,085.7132)	0.0000	2.9264	(6.9246)	0.0000	1	(3.9982)	01/06/2025
688271.SH	12/09/2024	SDB3260427132	(200.00)	19.1338	(3,817.91)	(3,826.77)	0.0000	4.5800	(1,085.7132)	0.0000	0.4857	(1.1541)	0.0000	1	(0.6684)	01/06/2025
688271.SH	12/09/2024	SDB3260427132	(704.00)	19.1338	(12,759.49)	(13,470.22)	0.0000	4.5800	(1,085.7132)	0.0000	1.6233	(4.0624)	0.0000	1	(2.4392)	01/06/2025
688271.SH	12/09/2024	SDB3260427132	(296.00)	19.1338	(5,364.79)	(5,663.62)	0.0000	4.5800	(1,085.7132)	0.0000	0.6825	(1.7081)	0.0000	1	(1.0256)	01/06/2025
688271.SH	12/09/2024	SDB3260427132	(208.00)	19.1338	(3,769.85)	(3,979.84)	0.0000	4.5800	(1,085.7132)	0.0000	0.4796	(1.2003)	0.0000	1	(0.7207)	01/06/2025
688271.SH	12/09/2024	SDB3260427132	(1,592.00)	19.1338	(28,853.85)	(30,461.07)	0.0000	4.5800	(1,085.7132)	0.0000	3.6709	(9.1867)	0.0000	1	(5.5158)	01/06/2025
688271.SH	12/09/2024	SDB3260427132	(3,300.00)	19.1338	(59,810.12)	(63,141.66)	0.0000	4.5800	(1,085.7132)	0.0000	7.6092	(19.0427)	0.0000	1	(11.4335)	01/06/2025
688271.SH	12/09/2024	SDB3260427132	(889.00)	19.1338	(16,112.48)	(17,009.98)	0.0000	4.5800	(1,085.7132)	0.0000	2.0499	(5.1300)	0.0000	1	(3.0801)	01/06/2025
688271.SH	12/09/2024	SDB3260427132	(2,171.00)	19.1338	(39,347.81)	(41,539.56)	0.0000	4.5800	(1,085.7132)	0.0000	5.0059	(12.5278)	0.0000	1	(7.5219)	01/06/2025
688271.SH	12/09/2024	SDB3260427132	(812.00)	19.1338	(14,716.91)	(15,536.68)	0.0000	4.5800	(1,085.7132)	0.0000	1.8723	(4.6857)	0.0000	1	(2.8133)	01/06/2025
688271.SH	12/09/2024	SDB3260427132	(217.00)	19.1338	(3,932.97)	(4,152.04)	0.0000	4.5800	(1,085.7132)	0.0000	0.5004	(1.2522)	0.0000	1	(0.7518)	01/06/2025
688271.SH	12/09/2024	SDB3260427132	(1,611.00)	19.1338	(29,198.21)	(30,824.61)	0.0000	4.5800	(1,085.7132)	0.0000	3.7147	(9.2963)	0.0000	1	(5.5816)	01/06/2025
688271.SH	12/09/2024	SDB3260427132	(1,989.00)	19.1338	(36,049.19)	(38,057.20)	0.0000	4.5800	(1,085.7132)	0.0000	4.5863	(11.4776)	0.0000	1	(6.8913)	01/06/2025
688271.SH	12/09/2024	SDB3260427132	(2,322.00)	19.1338	(42,084.58)	(44,428.77)	0.0000	4.5800	(1,085.7132)	0.0000	5.3541	(13.3991)	0.0000	1	(8.0450)	01/06/2025
688271.SH	12/09/2024	SDB3260427132	(3,178.00)	19.1338	(57,598.96)	(60,807.33)	0.0000	4.5800	(1,085.7132)	0.0000	7.3279	(18.3387)	0.0000	1	(11.0108)	01/06/2025
688271.SH	12/09/2024	SDB3260427132	(700.00)	19.1338	(12,687.00)	(13,393.69)	0.0000	4.5800	(1,085.7132)	0.0000	1.6141	(4.0394)	0.0000	1	(2.4253)	01/06/2025
688271.SH	12/09/2024	SDB3260427132	(16,200.00)	19.1338	(293,613.32)	(309,968.16)	0.0000	4.5800	(1,085.7132)	0.0000	37.3541	(93.4824)	0.0000	1	(56.1282)	01/06/2025
688271.SH	12/09/2024	SDB3260427132	(800.00)	19.1338	(14,499.42)	(15,307.07)	0.0000	4.5800	(1,085.7132)	0.0000	1.8446	(4.6164)	0.0000	1	(2.7718)	01/06/2025
688271.SH	12/09/2024	SDB3260427132	(89.00)	19.1338	(1,613.06)	(1,702.91)	0.0000	4.5800	(1,085.7132)	0.0000	0.2052	(0.5136)	0.0000	1	(0.3084)	01/06/2025
688271.SH	12/09/2024	SDB3260427132	(111.00)	19.1338	(2,011.79)	(2,123.86)	0.0000	4.5800	(1,085.7132)	0.0000	0.2559	(0.6405)	0.0000	1	(0.3846)	01/06/2025
688271.SH	12/06/2024	SDB3260427132	(1,200.00)	19.1794	(23,002.54)	(23,015.28)	0.0000	4.5800	(1,041.3258)	0.0000	8.7793	(19.9720)	0.0000	3	(11.1927)	01/06/2025
688271.SH	12/06/2024	SDB3260427132	(200.00)	19.1794	(3,817.91)	(3,835.88)	0.0000	4.5800	(1,041.3258)	0.0000	1.4572	(3.3287)	0.0000	3	(1.8715)	01/06/2025
688271.SH	12/06/2024	SDB3260427132	(704.00)	19.1794	(12,759.49)	(13,502.29)	0.0000	4.5800	(1,041.3258)	0.0000	4.8699	(11.7169)	0.0000	3	(6.8470)	01/06/2025
688271.SH	12/06/2024	SDB3260427132	(296.00)	19.1794	(5,364.79)	(5,677.10)	0.0000	4.5800	(1,041.3258)	0.0000	2.0476	(4.9264)	0.0000	3	(2.8789)	01/06/2025
688271.SH	12/06/2024	SDB3260427132	(208.00)	19.1794	(3,769.85)	(3,989.31)	0.0000	4.5800	(1,041.3258)	0.0000	1.4388	(3.4618)	0.0000	3	(2.0230)	01/06/2025
688271.SH	12/06/2024	SDB3260427132	(1,592.00)	19.1794	(28,853.85)	(30,533.60)	0.0000	4.5800	(1,041.3258)	0.0000	11.0126	(26.4962)	0.0000	3	(15.4836)	01/06/2025
688271.SH	12/06/2024	SDB3260427132	(3,300.00)	19.1794	(59,810.12)	(63,292.01)	0.0000	4.5800	(1,041.3258)	0.0000	22.8275	(54.9230)	0.0000	3	(32.0955)	01/06/2025
688271.SH	12/06/2024	SDB3260427132	(889.00)	19.1794	(16,112.48)	(17,050.48)	0.0000	4.5800	(1,041.3258)	0.0000	6.1496	(14.7959)	0.0000	3	(8.6463)	01/06/2025
688271.SH	12/06/2024	SDB3260427132	(2,171.00)	19.1794	(39,347.81)	(41,638.47)	0.0000	4.5800	(1,041.3258)	0.0000	15.0177	(36.1327)	0.0000	3	(21.1149)	01/06/2025
688271.SH	12/06/2024	SDB3260427132	(812.00)	19.1794	(14,716.91)	(15,573.67)	0.0000	4.5800	(1,041.3258)	0.0000	5.6170	(13.5144)	0.0000	3	(7.8974)	01/06/2025
688271.SH	12/06/2024	SDB3260427132	(217.00)	19.1794	(3,932.97)	(4,161.93)	0.0000	4.5800	(1,041.3258)	0.0000	1.5011	(3.6116)	0.0000	3	(2.1105)	01/06/2025
688271.SH	12/06/2024	SDB3260427132	(1,611.00)	19.1794	(29,198.21)	(30,898.01)	0.0000	4.5800	(1,041.3258)	0.0000	11.1440	(26.8124)	0.0000	3	(15.6684)	01/06/2025
688271.SH	12/06/2024	SDB3260427132	(1,989.00)	19.1794	(36,049.19)	(38,147.82)	0.0000	4.5800	(1,041.3258)	0.0000	13.7588	(33.1036)	0.0000	3	(19.3448)	01/06/2025
688271.SH	12/06/2024	SDB3260427132	(2,322.00)	19.1794	(42,084.58)	(44,534.56)	0.0000	4.5800	(1,041.3258)	0.0000	16.0623	(38.6458)	0.0000	3	(22.5835)	01/06/2025
688271.SH	12/06/2024	SDB3260427132	(3,178.00)	19.1794	(57,598.96)	(60,952.12)	0.0000	4.5800	(1,041.3258)	0.0000	21.9836	(52.8925)	0.0000	3	(30.9089)	01/06/2025
688271.SH	12/06/2024	SDB3260427132	(700.00)	19.1794	(12,687.00)	(13,425.58)	0.0000	4.5800	(1,041.3258)	0.0000	4.8422	(11.6503)	0.0000	3	(6.8081)	01/06/2025
688271.SH	12/06/2024	SDB3260427132	(16,200.00)	19.1794	(293,613.32)	(310,706.22)	0.0000	4.5800	(1,041.3258)	0.0000	112.0624	(269.6220)	0.0000	3	(157.5596)	01/06/2025
688271.SH	12/06/2024	SDB3260427132	(800.00)	19.1794	(14,499.42)	(15,343.52)	0.0000	4.5800	(1,041.3258)	0.0000	5.5339	(13.3147)	0.0000	3	(7.7807)	01/06/2025
688271.SH	12/06/2024	SDB3260427132	(89.00)	19.1794	(1,613.06)	(1,706.97)	0.0000	4.5800	(1,041.3258)	0.0000	0.6157	(1.4813)	0.0000	3	(0.8656)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHANGHAI UNITED IMAGING HEALTHCARE CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
688271.SH	12/06/2024	SDB3260427132	(111.00)	19.1794	(2,011.79)	(2,128.91)	0.0000	4.5800	(1,041.3258)	0.0000	0.7678	(1.8474)	0.0000	3	(1.0796)	01/06/2025
688271.SH	12/05/2024	SDB3260427132	(704.00)	19.2135	(12,759.49)	(13,526.29)	0.0000	4.5800	(1,025.0000)	0.0000	1.6233	(3.8512)	0.0000	1	(2.2279)	01/06/2025
688271.SH	12/05/2024	SDB3260427132	(296.00)	19.2135	(5,364.79)	(5,687.19)	0.0000	4.5800	(1,025.0000)	0.0000	0.6825	(1.6193)	0.0000	1	(0.9367)	01/06/2025
688271.SH	12/05/2024	SDB3260427132	(208.00)	19.2135	(3,769.85)	(3,996.40)	0.0000	4.5800	(1,025.0000)	0.0000	0.4796	(1.1379)	0.0000	1	(0.6583)	01/06/2025
688271.SH	12/05/2024	SDB3260427132	(1,592.00)	19.2135	(28,853.85)	(30,587.86)	0.0000	4.5800	(1,025.0000)	0.0000	3.6709	(8.7090)	0.0000	1	(5.0382)	01/06/2025
688271.SH	12/05/2024	SDB3260427132	(3,300.00)	19.2135	(59,810.12)	(63,404.49)	0.0000	4.5800	(1,025.0000)	0.0000	7.6092	(18.0527)	0.0000	1	(10.4435)	01/06/2025
688271.SH	12/05/2024	SDB3260427132	(889.00)	19.2135	(16,112.48)	(17,080.79)	0.0000	4.5800	(1,025.0000)	0.0000	2.0499	(4.8633)	0.0000	1	(2.8134)	01/06/2025
688271.SH	12/05/2024	SDB3260427132	(2,171.00)	19.2135	(39,347.81)	(41,712.47)	0.0000	4.5800	(1,025.0000)	0.0000	5.0059	(11.8765)	0.0000	1	(6.8706)	01/06/2025
688271.SH	12/05/2024	SDB3260427132	(812.00)	19.2135	(14,716.91)	(15,601.35)	0.0000	4.5800	(1,025.0000)	0.0000	1.8723	(4.4421)	0.0000	1	(2.5697)	01/06/2025
688271.SH	12/05/2024	SDB3260427132	(217.00)	19.2135	(3,932.97)	(4,169.33)	0.0000	4.5800	(1,025.0000)	0.0000	0.5004	(1.1871)	0.0000	1	(0.6867)	01/06/2025
688271.SH	12/05/2024	SDB3260427132	(1,611.00)	19.2135	(29,198.21)	(30,952.92)	0.0000	4.5800	(1,025.0000)	0.0000	3.7147	(8.8130)	0.0000	1	(5.0983)	01/06/2025
688271.SH	12/05/2024	SDB3260427132	(1,989.00)	19.2135	(36,049.19)	(38,215.62)	0.0000	4.5800	(1,025.0000)	0.0000	4.5863	(10.8808)	0.0000	1	(6.2946)	01/06/2025
688271.SH	12/05/2024	SDB3260427132	(2,322.00)	19.2135	(42,084.58)	(44,613.71)	0.0000	4.5800	(1,025.0000)	0.0000	5.3541	(12.7025)	0.0000	1	(7.3484)	01/06/2025
688271.SH	12/05/2024	SDB3260427132	(3,178.00)	19.2135	(57,598.96)	(61,060.45)	0.0000	4.5800	(1,025.0000)	0.0000	7.3279	(17.3853)	0.0000	1	(10.0574)	01/06/2025
688271.SH	12/05/2024	SDB3260427132	(700.00)	19.2135	(12,687.00)	(13,449.44)	0.0000	4.5800	(1,025.0000)	0.0000	1.6141	(3.8294)	0.0000	1	(2.2153)	01/06/2025
688271.SH	12/05/2024	SDB3260427132	(16,200.00)	19.2135	(293,613.32)	(311,258.41)	0.0000	4.5800	(1,025.0000)	0.0000	37.3541	(88.6222)	0.0000	1	(51.2680)	01/06/2025
688271.SH	12/05/2024	SDB3260427132	(800.00)	19.2135	(14,499.42)	(15,370.79)	0.0000	4.5800	(1,025.0000)	0.0000	1.8446	(4.3764)	0.0000	1	(2.5318)	01/06/2025
688271.SH	12/05/2024	SDB3260427132	(89.00)	19.2135	(1,613.06)	(1,710.00)	0.0000	4.5800	(1,025.0000)	0.0000	0.2052	(0.4869)	0.0000	1	(0.2817)	01/06/2025
688271.SH	12/05/2024	SDB3260427132	(111.00)	19.2135	(2,011.79)	(2,132.70)	0.0000	4.5800	(1,025.0000)	0.0000	0.2559	(0.6072)	0.0000	1	(0.3513)	01/06/2025
688271.SH	12/04/2024	SDB3260427132	(704.00)	18.1243	(12,759.49)	(12,759.49)	0.0000	4.5800	(1,026.5586)	0.0000	1.6233	(3.6384)	0.0000	1	(2.0151)	01/06/2025
688271.SH	12/04/2024	SDB3260427132	(296.00)	18.1243	(5,364.79)	(5,364.79)	0.0000	4.5800	(1,026.5586)	0.0000	0.6825	(1.5298)	0.0000	1	(0.8473)	01/06/2025
688271.SH	12/04/2024	SDB3260427132	(208.00)	18.1243	(3,769.85)	(3,769.85)	0.0000	4.5800	(1,026.5586)	0.0000	0.4796	(1.0750)	0.0000	1	(0.5954)	01/06/2025
688271.SH	12/04/2024	SDB3260427132	(1,592.00)	18.1243	(28,853.85)	(28,853.85)	0.0000	4.5800	(1,026.5586)	0.0000	3.6709	(8.2278)	0.0000	1	(4.5570)	01/06/2025
688271.SH	12/04/2024	SDB3260427132	(3,300.00)	18.1243	(59,810.12)	(59,810.12)	0.0000	4.5800	(1,026.5586)	0.0000	7.6092	(17.0552)	0.0000	1	(9.4460)	01/06/2025
688271.SH	12/04/2024	SDB3260427132	(889.00)	18.1243	(16,112.48)	(16,112.48)	0.0000	4.5800	(1,026.5586)	0.0000	2.0499	(4.5946)	0.0000	1	(2.5447)	01/06/2025
688271.SH	12/04/2024	SDB3260427132	(2,171.00)	18.1243	(39,347.81)	(39,347.81)	0.0000	4.5800	(1,026.5586)	0.0000	5.0059	(11.2202)	0.0000	1	(6.2143)	01/06/2025
688271.SH	12/04/2024	SDB3260427132	(812.00)	18.1243	(14,716.91)	(14,716.91)	0.0000	4.5800	(1,026.5586)	0.0000	1.8723	(4.1966)	0.0000	1	(2.3243)	01/06/2025
688271.SH	12/04/2024	SDB3260427132	(217.00)	18.1243	(3,932.97)	(3,932.97)	0.0000	4.5800	(1,026.5586)	0.0000	0.5004	(1.1215)	0.0000	1	(0.6211)	01/06/2025
688271.SH	12/04/2024	SDB3260427132	(1,611.00)	18.1243	(29,198.21)	(29,198.21)	0.0000	4.5800	(1,026.5586)	0.0000	3.7147	(8.3260)	0.0000	1	(4.6114)	01/06/2025
688271.SH	12/04/2024	SDB3260427132	(1,989.00)	18.1243	(36,049.19)	(36,049.19)	0.0000	4.5800	(1,026.5586)	0.0000	4.5863	(10.2796)	0.0000	1	(5.6934)	01/06/2025
688271.SH	12/04/2024	SDB3260427132	(2,922.00)	18.1243	(52,959.14)	(52,959.14)	0.0000	4.5800	(1,026.5586)	0.0000	6.7376	(15.1016)	0.0000	1	(8.3640)	01/06/2025
688271.SH	12/04/2024	SDB3260427132	(3,178.00)	18.1243	(57,598.96)	(57,598.96)	0.0000	4.5800	(1,026.5586)	0.0000	7.3279	(16.4246)	0.0000	1	(9.0968)	01/06/2025
688271.SH	12/04/2024	SDB3260427132	(700.00)	18.1243	(12,687.00)	(12,687.00)	0.0000	4.5800	(1,026.5586)	0.0000	1.6141	(3.6178)	0.0000	1	(2.0037)	01/06/2025
688271.SH	12/04/2024	SDB3260427132	(16,200.00)	18.1243	(293,613.32)	(293,613.32)	0.0000	4.5800	(1,026.5586)	0.0000	37.3541	(83.7254)	0.0000	1	(46.3712)	01/06/2025
688271.SH	12/04/2024	SDB3260427132	(800.00)	18.1243	(14,499.42)	(14,499.42)	0.0000	4.5800	(1,026.5586)	0.0000	1.8446	(4.1346)	0.0000	1	(2.2899)	01/06/2025
688271.SH	12/04/2024	SDB3260427132	(89.00)	18.1243	(1,613.06)	(1,613.06)	0.0000	4.5800	(1,026.5586)	0.0000	0.2052	(0.4600)	0.0000	1	(0.2548)	01/06/2025
688271.SH	12/04/2024	SDB3260427132	(111.00)	18.1243	(2,011.79)	(2,011.79)	0.0000	4.5800	(1,026.5586)	0.0000	0.2559	(0.5737)	0.0000	1	(0.3177)	01/06/2025
TOTAL SHANGHAI UNITED IMAGING HEALTHCARE CO., LTD. CMN CLASS A SERIES NORTHBOUND											2,316.3767	(5,553.3303)	0.0000		(3,236.9536)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHANGHAI WANYE ENTERPRISES CO.,LTD CMN CLASS A SERIES NORTHBOUND																
600641.SH	12/04/2024	SDB3260123635	(700.00)	2.5690	(1,798.33)	(1,798.33)	0.0000	4.5800	(1,590.6250)	0.0000	0.2288	(0.7946)	0.0000	1	(0.5658)	01/06/2025
600641.SH	12/04/2024	SDB3260123635	(1,200.00)	2.5690	(3,082.86)	(3,082.86)	0.0000	4.5800	(1,590.6250)	0.0000	0.3922	(1.3621)	0.0000	1	(0.9699)	01/06/2025
600641.SH	12/04/2024	SDB3260123635	(3,300.00)	2.5690	(8,477.85)	(8,477.85)	0.0000	4.5800	(1,590.6250)	0.0000	1.0786	(3.7459)	0.0000	1	(2.6673)	01/06/2025
600641.SH	12/04/2024	SDB3260123635	(10,000.00)	2.5690	(25,690.46)	(25,690.46)	0.0000	4.5800	(1,590.6250)	0.0000	3.2684	(11.3511)	0.0000	1	(8.0827)	01/06/2025
TOTAL SHANGHAI WANYE ENTERPRISES CO.,LTD CMN CLASS A SERIES NORTHBOUND											4.9680	(17.2536)	0.0000		(12.2857)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHANGHAI YANSHI ENTERPRISE DEVELOPMENT CO LTD CMN CLASS A SERIES NORTHBOUND																
600696.SH	12/11/2024	SDB3263868416	(1,000.00)	2.1197	(2,119.73)	(2,119.73)	0.0000	4.5800	(2,168.6046)	0.0000	0.2697	(1.2769)	0.0000	1	(1.0072)	01/06/2025
600696.SH	12/11/2024	SDB3263868416	(3,300.00)	2.1266	(7,017.83)	(7,017.83)	0.0000	4.5800	(2,168.6046)	0.0000	0.8928	(4.2275)	0.0000	1	(3.3346)	01/06/2025
600696.SH	12/10/2024	SDB3263707312	(700.00)	2.0832	(1,458.23)	(1,458.23)	0.0000	4.5800	(1,750.0000)	0.0000	0.1855	(0.7089)	0.0000	1	(0.5233)	01/06/2025
600696.SH	12/09/2024	SDB3263645061	(5,500.00)	2.1213	(11,667.05)	(11,667.05)	0.0000	4.5800	(1,750.0000)	0.0000	1.4843	(5.6715)	0.0000	1	(4.1872)	01/06/2025
600696.SH	12/06/2024	SDB3263589513	(200.00)	2.1935	(438.71)	(438.71)	0.0000	4.5800	(1,750.0000)	0.0000	0.1674	(0.6398)	0.0000	3	(0.4723)	01/06/2025
600696.SH	12/05/2024	SDB3262322926	(9,900.00)	2.2590	(22,112.32)	(22,363.67)	0.0000	4.5800	(1,773.4718)	0.0000	2.8132	(11.0170)	0.0000	1	(8.2039)	01/06/2025
600696.SH	12/05/2024	SDB3262322926	(600.00)	2.2590	(1,333.88)	(1,355.37)	0.0000	4.5800	(1,773.4718)	0.0000	0.1697	(0.6677)	0.0000	1	(0.4980)	01/06/2025
600696.SH	12/05/2024	SDB3262322926	(100.00)	2.2590	(218.35)	(225.90)	0.0000	4.5800	(1,773.4718)	0.0000	0.0278	(0.1113)	0.0000	1	(0.0835)	01/06/2025
600696.SH	12/05/2024	SDB3262322926	(400.00)	2.2590	(873.39)	(903.58)	0.0000	4.5800	(1,773.4718)	0.0000	0.1111	(0.4451)	0.0000	1	(0.3340)	01/06/2025
600696.SH	12/05/2024	SDB3262322926	(3,500.00)	2.2590	(7,642.19)	(7,906.35)	0.0000	4.5800	(1,773.4718)	0.0000	0.9723	(3.8949)	0.0000	1	(2.9227)	01/06/2025
600696.SH	12/05/2024	SDB3262322926	(900.00)	2.2590	(1,965.13)	(2,033.06)	0.0000	4.5800	(1,773.4718)	0.0000	0.2500	(1.0015)	0.0000	1	(0.7515)	01/06/2025
600696.SH	12/05/2024	SDB3262322926	(100.00)	2.2590	(218.35)	(225.90)	0.0000	4.5800	(1,773.4718)	0.0000	0.0278	(0.1113)	0.0000	1	(0.0835)	01/06/2025
600696.SH	12/05/2024	SDB3262322926	(100.00)	2.2590	(218.35)	(225.90)	0.0000	4.5800	(1,773.4718)	0.0000	0.0278	(0.1113)	0.0000	1	(0.0835)	01/06/2025
600696.SH	12/05/2024	SDB3262322926	(1,500.00)	2.2590	(3,275.22)	(3,388.44)	0.0000	4.5800	(1,773.4718)	0.0000	0.4167	(1.6692)	0.0000	1	(1.2526)	01/06/2025
600696.SH	12/05/2024	SDB3262322926	(200.00)	2.2590	(436.70)	(451.79)	0.0000	4.5800	(1,773.4718)	0.0000	0.0556	(0.2228)	0.0000	1	(0.1670)	01/06/2025
600696.SH	12/05/2024	SDB3262322926	(3,800.00)	2.2590	(8,297.23)	(8,584.04)	0.0000	4.5800	(1,773.4718)	0.0000	1.0556	(4.2288)	0.0000	1	(3.1732)	01/06/2025
600696.SH	12/05/2024	SDB3262322926	(200.00)	2.2590	(436.70)	(451.79)	0.0000	4.5800	(1,773.4718)	0.0000	0.0556	(0.2226)	0.0000	1	(0.1670)	01/06/2025
600696.SH	12/05/2024	SDB3262322926	(400.00)	2.2590	(873.39)	(903.58)	0.0000	4.5800	(1,773.4718)	0.0000	0.1111	(0.4451)	0.0000	1	(0.3340)	01/06/2025
600696.SH	12/05/2024	SDB3262322926	(100.00)	2.2590	(218.35)	(225.90)	0.0000	4.5800	(1,773.4718)	0.0000	0.0278	(0.1113)	0.0000	1	(0.0835)	01/06/2025
600696.SH	12/05/2024	SDB3262322926	(4,500.00)	2.2590	(9,825.67)	(10,165.31)	0.0000	4.5800	(1,773.4718)	0.0000	1.2500	(5.0077)	0.0000	1	(3.7577)	01/06/2025
600696.SH	12/05/2024	SDB3262322926	(4,100.00)	2.2590	(8,952.28)	(9,261.72)	0.0000	4.5800	(1,773.4718)	0.0000	1.1389	(4.5626)	0.0000	1	(3.4237)	01/06/2025
600696.SH	12/05/2024	SDB3262322926	(8,700.00)	2.2590	(18,996.29)	(19,652.93)	0.0000	4.5800	(1,773.4718)	0.0000	2.4168	(9.6816)	0.0000	1	(7.2649)	01/06/2025
600696.SH	12/05/2024	SDB3262322926	(400.00)	2.2590	(873.39)	(903.58)	0.0000	4.5800	(1,773.4718)	0.0000	0.1111	(0.4451)	0.0000	1	(0.3340)	01/06/2025
600696.SH	12/05/2024	SDB3262322926	(300.00)	2.2590	(655.04)	(677.69)	0.0000	4.5800	(1,773.4718)	0.0000	0.0833	(0.3338)	0.0000	1	(0.2505)	01/06/2025
600696.SH	12/05/2024	SDB3262322926	(1,100.00)	2.2590	(2,401.83)	(2,484.85)	0.0000	4.5800	(1,773.4718)	0.0000	0.3056	(1.2241)	0.0000	1	(0.9185)	01/06/2025
600696.SH	12/04/2024	SDB3262322926	(100.00)	2.1835	(218.35)	(218.35)	0.0000	4.5800	(1,773.9401)	0.0000	0.0278	(0.1076)	0.0000	1	(0.0798)	01/06/2025
600696.SH	12/04/2024	SDB3262322926	(400.00)	2.1835	(873.39)	(873.39)	0.0000	4.5800	(1,773.9401)	0.0000	0.1111	(0.4304)	0.0000	1	(0.3193)	01/06/2025
600696.SH	12/04/2024	SDB3262322926	(3,500.00)	2.1835	(7,642.19)	(7,642.19)	0.0000	4.5800	(1,773.9401)	0.0000	0.9723	(3.7658)	0.0000	1	(2.7935)	01/06/2025
600696.SH	12/04/2024	SDB3262322926	(900.00)	2.1835	(1,965.13)	(1,965.13)	0.0000	4.5800	(1,773.9401)	0.0000	0.2500	(0.9683)	0.0000	1	(0.7183)	01/06/2025
600696.SH	12/04/2024	SDB3262322926	(100.00)	2.1835	(218.35)	(218.35)	0.0000	4.5800	(1,773.9401)	0.0000	0.0278	(0.1076)	0.0000	1	(0.0798)	01/06/2025
600696.SH	12/04/2024	SDB3262322926	(100.00)	2.1835	(218.35)	(218.35)	0.0000	4.5800	(1,773.9401)	0.0000	0.0278	(0.1076)	0.0000	1	(0.0798)	01/06/2025
600696.SH	12/04/2024	SDB3262322926	(1,500.00)	2.1835	(3,275.22)	(3,275.22)	0.0000	4.5800	(1,773.9401)	0.0000	0.4167	(1.6139)	0.0000	1	(1.1972)	01/06/2025
600696.SH	12/04/2024	SDB3262322926	(200.00)	2.1835	(436.70)	(436.70)	0.0000	4.5800	(1,773.9401)	0.0000	0.0556	(0.2152)	0.0000	1	(0.1596)	01/06/2025
600696.SH	12/04/2024	SDB3262322926	(3,800.00)	2.1835	(8,297.23)	(8,297.23)	0.0000	4.5800	(1,773.9401)	0.0000	1.0556	(4.0886)	0.0000	1	(3.0330)	01/06/2025
600696.SH	12/04/2024	SDB3262322926	(200.00)	2.1835	(436.70)	(436.70)	0.0000	4.5800	(1,773.9401)	0.0000	0.0556	(0.2152)	0.0000	1	(0.1596)	01/06/2025
600696.SH	12/04/2024	SDB3262322926	(400.00)	2.1835	(873.39)	(873.39)	0.0000	4.5800	(1,773.9401)	0.0000	0.1111	(0.4304)	0.0000	1	(0.3193)	01/06/2025
600696.SH	12/04/2024	SDB3262322926	(100.00)	2.1835	(218.35)	(218.35)	0.0000	4.5800	(1,773.9401)	0.0000	0.0278	(0.1076)	0.0000	1	(0.0798)	01/06/2025
600696.SH	12/04/2024	SDB3262322926	(6,400.00)	2.1835	(13,974.28)	(13,974.28)	0.0000	4.5800	(1,773.9401)	0.0000	1.7778	(6.8860)	0.0000	1	(5.1081)	01/06/2025
600696.SH	12/04/2024	SDB3262322926	(5,900.00)	2.1835	(12,882.54)	(12,882.54)	0.0000	4.5800	(1,773.9401)	0.0000	1.6389	(6.3480)	0.0000	1	(4.7091)	01/06/2025
600696.SH	12/04/2024	SDB3262322926	(4,100.00)	2.1835	(8,952.28)	(8,952.28)	0.0000	4.5800	(1,773.9401)	0.0000	1.1389	(4.4113)	0.0000	1	(3.2724)	01/06/2025
600696.SH	12/04/2024	SDB3262322926	(8,700.00)	2.1835	(18,996.29)	(18,996.29)	0.0000	4.5800	(1,773.9401)	0.0000	2.4168	(9.3606)	0.0000	1	(6.9439)	01/06/2025
600696.SH	12/04/2024	SDB3262322926	(400.00)	2.1835	(873.39)	(873.39)	0.0000	4.5800	(1,773.9401)	0.0000	0.1111	(0.4304)	0.0000	1	(0.3193)	01/06/2025
600696.SH	12/04/2024	SDB3262322926	(300.00)	2.1835	(655.04)	(655.04)	0.0000	4.5800	(1,773.9401)	0.0000	0.0833	(0.3228)	0.0000	1	(0.2394)	01/06/2025
600696.SH	12/04/2024	SDB3262322926	(1,100.00)	2.1835	(2,401.83)	(2,401.83)	0.0000	4.5800	(1,773.9401)	0.0000	0.3056	(1.1835)	0.0000	1	(0.8780)	01/06/2025
600696.SH	12/04/2024	SDB3262322926	(1,900.00)	2.1835	(4,148.62)	(4,148.62)	0.0000	4.5800	(1,773.9401)	0.0000	0.5278	(2.0443)	0.0000	1	(1.5165)	01/06/2025
TOTAL SHANGHAI YANSHI ENTERPRISE DEVELOPMENT CO LTD CMN CLASS A SERIES NORTHBOUND												25.5667	(101.1843)	0.0000	(75.6177)	

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Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHANGHAI YUYUAN TOURIST MART C*O LTD CMN CLASS A SERIES NORTHBOUND																
600655.SH	01/03/2025	SDB3264178819	(54,600.00)	0.8879	(51,048.87)	(48,478.58)	0.0000	4.3300	(1,759.8765)	0.0000	18.4201	(71.0969)	0.0000	3	(52.6768)	01/06/2025
600655.SH	01/03/2025	SDB3264178819	(8,700.00)	0.8879	(8,095.26)	(7,724.61)	0.0000	4.3300	(1,759.8765)	0.0000	2.9210	(11.3286)	0.0000	3	(8.4076)	01/06/2025
600655.SH	01/03/2025	SDB3264178819	(7,400.00)	0.8879	(6,924.89)	(6,570.36)	0.0000	4.3300	(1,759.8765)	0.0000	2.4987	(9.6358)	0.0000	3	(7.1371)	01/06/2025
600655.SH	01/03/2025	SDB3264178819	(2,200.00)	0.8879	(2,084.09)	(1,953.35)	0.0000	4.3300	(1,759.8765)	0.0000	0.7520	(2.8647)	0.0000	3	(2.1127)	01/06/2025
600655.SH	01/02/2025	SDB3264178819	(54,600.00)	0.8941	(51,048.87)	(48,817.75)	0.0000	4.3300	(1,759.8765)	0.0000	6.1400	(23.8648)	0.0000	1	(17.7247)	01/06/2025
600655.SH	01/02/2025	SDB3264178819	(8,700.00)	0.8941	(8,095.26)	(7,778.65)	0.0000	4.3300	(1,759.8765)	0.0000	0.9737	(3.8026)	0.0000	1	(2.8289)	01/06/2025
600655.SH	01/02/2025	SDB3264178819	(7,400.00)	0.8941	(6,924.89)	(6,616.33)	0.0000	4.3300	(1,759.8765)	0.0000	0.8329	(3.2344)	0.0000	1	(2.4015)	01/06/2025
600655.SH	01/02/2025	SDB3264178819	(2,200.00)	0.8941	(2,084.09)	(1,967.02)	0.0000	4.3300	(1,759.8765)	0.0000	0.2507	(0.9616)	0.0000	1	(0.7109)	01/06/2025
600655.SH	12/31/2024	SDB3264178819	(54,600.00)	0.8858	(51,048.87)	(48,365.23)	0.0000	4.3300	(1,759.8765)	0.0000	12.2801	(47.2871)	0.0000	2	(35.0070)	01/06/2025
600655.SH	12/31/2024	SDB3264178819	(8,700.00)	0.8858	(8,095.26)	(7,706.55)	0.0000	4.3300	(1,759.8765)	0.0000	1.9474	(7.5348)	0.0000	2	(5.5874)	01/06/2025
600655.SH	12/31/2024	SDB3264178819	(7,400.00)	0.8858	(6,924.89)	(6,554.99)	0.0000	4.3300	(1,759.8765)	0.0000	1.6658	(6.4089)	0.0000	2	(4.7431)	01/06/2025
600655.SH	12/31/2024	SDB3264178819	(2,200.00)	0.8858	(2,084.09)	(1,948.78)	0.0000	4.3300	(1,759.8765)	0.0000	0.5013	(1.9053)	0.0000	2	(1.4040)	01/06/2025
600655.SH	12/30/2024	SDB3264178819	(54,600.00)	0.8774	(51,048.87)	(47,908.17)	0.0000	4.3300	(1,759.8765)	0.0000	6.1400	(23.4201)	0.0000	1	(17.2801)	01/06/2025
600655.SH	12/30/2024	SDB3264178819	(8,700.00)	0.8774	(8,095.26)	(7,633.72)	0.0000	4.3300	(1,759.8765)	0.0000	0.9737	(3.7318)	0.0000	1	(2.7581)	01/06/2025
600655.SH	12/30/2024	SDB3264178819	(7,400.00)	0.8774	(6,924.89)	(6,493.05)	0.0000	4.3300	(1,759.8765)	0.0000	0.8329	(3.1742)	0.0000	1	(2.3412)	01/06/2025
600655.SH	12/30/2024	SDB3264178819	(2,200.00)	0.8774	(2,084.09)	(1,930.37)	0.0000	4.3300	(1,759.8765)	0.0000	0.2507	(0.9437)	0.0000	1	(0.6930)	01/06/2025
600655.SH	12/27/2024	SDB3264178819	(54,600.00)	0.8894	(51,048.87)	(48,563.21)	0.0000	4.3300	(1,759.8765)	0.0000	18.4201	(71.2210)	0.0000	3	(52.8009)	01/06/2025
600655.SH	12/27/2024	SDB3264178819	(8,700.00)	0.8894	(8,095.26)	(7,738.09)	0.0000	4.3300	(1,759.8765)	0.0000	2.9210	(11.3484)	0.0000	3	(8.4274)	01/06/2025
600655.SH	12/27/2024	SDB3264178819	(7,400.00)	0.8894	(6,924.89)	(6,581.83)	0.0000	4.3300	(1,759.8765)	0.0000	2.4987	(9.6527)	0.0000	3	(7.1539)	01/06/2025
600655.SH	12/27/2024	SDB3264178819	(2,200.00)	0.8894	(2,084.09)	(1,956.76)	0.0000	4.3300	(1,759.8765)	0.0000	0.7520	(2.8697)	0.0000	3	(2.1177)	01/06/2025
600655.SH	12/26/2024	SDB3264178819	(54,600.00)	0.9010	(51,048.87)	(49,195.26)	0.0000	4.3300	(1,759.8765)	0.0000	6.1400	(24.0493)	0.0000	1	(17.9093)	01/06/2025
600655.SH	12/26/2024	SDB3264178819	(8,700.00)	0.9010	(8,095.26)	(7,838.80)	0.0000	4.3300	(1,759.8765)	0.0000	0.9737	(3.8320)	0.0000	1	(2.8584)	01/06/2025
600655.SH	12/26/2024	SDB3264178819	(7,400.00)	0.9010	(6,924.89)	(6,667.49)	0.0000	4.3300	(1,759.8765)	0.0000	0.8329	(3.2594)	0.0000	1	(2.4265)	01/06/2025
600655.SH	12/26/2024	SDB3264178819	(2,200.00)	0.9010	(2,084.09)	(1,982.23)	0.0000	4.3300	(1,759.8765)	0.0000	0.2507	(0.9690)	0.0000	1	(0.7184)	01/06/2025
600655.SH	12/24/2024	SDB3264178819	(54,600.00)	0.9010	(51,048.87)	(49,195.26)	0.0000	4.3300	(1,759.8765)	0.0000	12.2801	(48.0987)	0.0000	2	(35.8186)	01/06/2025
600655.SH	12/24/2024	SDB3264178819	(8,700.00)	0.9010	(8,095.26)	(7,838.80)	0.0000	4.3300	(1,759.8765)	0.0000	1.9474	(7.6641)	0.0000	2	(5.7167)	01/06/2025
600655.SH	12/24/2024	SDB3264178819	(7,400.00)	0.9010	(6,924.89)	(6,667.49)	0.0000	4.3300	(1,759.8765)	0.0000	1.6658	(6.5189)	0.0000	2	(4.8530)	01/06/2025
600655.SH	12/24/2024	SDB3264178819	(2,200.00)	0.9010	(2,084.09)	(1,982.23)	0.0000	4.3300	(1,759.8765)	0.0000	0.5013	(1.9380)	0.0000	2	(1.4367)	01/06/2025
600655.SH	12/23/2024	SDB3264178819	(54,600.00)	0.9094	(51,048.87)	(49,654.06)	0.0000	4.3300	(1,759.8765)	0.0000	6.1400	(24.2736)	0.0000	1	(18.1336)	01/06/2025
600655.SH	12/23/2024	SDB3264178819	(8,700.00)	0.9094	(8,095.26)	(7,911.91)	0.0000	4.3300	(1,759.8765)	0.0000	0.9737	(3.8678)	0.0000	1	(2.8941)	01/06/2025
600655.SH	12/23/2024	SDB3264178819	(7,400.00)	0.9094	(6,924.89)	(6,729.67)	0.0000	4.3300	(1,759.8765)	0.0000	0.8329	(3.2898)	0.0000	1	(2.4569)	01/06/2025
600655.SH	12/23/2024	SDB3264178819	(2,200.00)	0.9094	(2,084.09)	(2,000.71)	0.0000	4.3300	(1,759.8765)	0.0000	0.2507	(0.9781)	0.0000	1	(0.7274)	01/06/2025
600655.SH	12/20/2024	SDB3264178819	(54,600.00)	0.9092	(51,048.87)	(49,644.18)	0.0000	4.3300	(1,759.8765)	0.0000	18.4201	(72.8063)	0.0000	3	(54.3862)	01/06/2025
600655.SH	12/20/2024	SDB3264178819	(8,700.00)	0.9092	(8,095.26)	(7,910.34)	0.0000	4.3300	(1,759.8765)	0.0000	2.9210	(11.6010)	0.0000	3	(8.6800)	01/06/2025
600655.SH	12/20/2024	SDB3264178819	(7,400.00)	0.9092	(6,924.89)	(6,728.33)	0.0000	4.3300	(1,759.8765)	0.0000	2.4987	(9.8675)	0.0000	3	(7.3688)	01/06/2025
600655.SH	12/20/2024	SDB3264178819	(2,200.00)	0.9092	(2,084.09)	(2,000.31)	0.0000	4.3300	(1,759.8765)	0.0000	0.7520	(2.9336)	0.0000	3	(2.1816)	01/06/2025
600655.SH	12/19/2024	SDB3264178819	(54,600.00)	0.9345	(51,048.87)	(51,023.48)	0.0000	4.5800	(1,759.8765)	0.0000	6.4946	(24.9431)	0.0000	1	(18.4485)	01/06/2025
600655.SH	12/19/2024	SDB3264178819	(8,700.00)	0.9345	(8,095.26)	(8,130.12)	0.0000	4.5800	(1,759.8765)	0.0000	1.0299	(3.9744)	0.0000	1	(2.9445)	01/06/2025
600655.SH	12/19/2024	SDB3264178819	(7,400.00)	0.9345	(6,924.89)	(6,915.27)	0.0000	4.5800	(1,759.8765)	0.0000	0.8810	(3.3806)	0.0000	1	(2.4996)	01/06/2025
600655.SH	12/19/2024	SDB3264178819	(2,200.00)	0.9345	(2,084.09)	(2,055.89)	0.0000	4.5800	(1,759.8765)	0.0000	0.2651	(1.0050)	0.0000	1	(0.7399)	01/06/2025
600655.SH	12/18/2024	SDB3264178819	(54,600.00)	0.9288	(51,048.87)	(50,714.72)	0.0000	4.5800	(1,759.8765)	0.0000	6.4946	(24.7921)	0.0000	1	(18.2976)	01/06/2025
600655.SH	12/18/2024	SDB3264178819	(8,700.00)	0.9288	(8,095.26)	(8,080.92)	0.0000	4.5800	(1,759.8765)	0.0000	1.0299	(3.9504)	0.0000	1	(2.9205)	01/06/2025
600655.SH	12/18/2024	SDB3264178819	(7,400.00)	0.9288	(6,924.89)	(6,873.42)	0.0000	4.5800	(1,759.8765)	0.0000	0.8810	(3.3601)	0.0000	1	(2.4791)	01/06/2025
600655.SH	12/18/2024	SDB3264178819	(2,200.00)	0.9288	(2,084.09)	(2,043.45)	0.0000	4.5800	(1,759.8765)	0.0000	0.2651	(0.9989)	0.0000	1	(0.7338)	01/06/2025
600655.SH	12/17/2024	SDB3264178819	(7,400.00)	0.9358	(6,924.89)	(6,924.89)	0.0000	4.5800	(1,825.0000)	0.0000	0.8810	(3.5105)	0.0000	1	(2.6295)	01/06/2025
600655.SH	12/17/2024	SDB3264178819	(2,200.00)	0.9473	(2,084.09)	(2,084.09)	0.0000	4.5800	(1,825.0000)	0.0000	0.2651	(1.0565)	0.0000	1	(0.7914)	01/06/2025
600655.SH	12/13/2024	SDB3260123585	(200.00)	0.8904	(174.13)	(178.08)	0.0000	4.5800	(1,142.1445)	0.0000	0.0665	(0.1695)	0.0000	3	(0.1030)	01/06/2025
600655.SH	12/13/2024	SDB3260123585	(600.00)	0.8904	(522.38)	(534.25)	0.0000	4.5800	(1,142.1445)	0.0000	0.1994	(0.5085)	0.0000	3	(0.3091)	01/06/2025
600655.SH	12/13/2024	SDB3260123585	(200.00)	0.8904	(174.13)	(178.08)	0.0000	4.5800	(1,142.1445)	0.0000	0.0665	(0.1695)	0.0000	3	(0.1030)	01/06/2025
600655.SH	12/13/2024	SDB3260123585	(1,200.00)	0.8904	(1,044.75)	(1,068.51)	0.0000	4.5800	(1,142.1445)	0.0000	0.3987	(1.0170)	0.0000	3	(0.6182)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHANGHAI YUYUAN TOURIST MART C*O LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600655.SH	12/13/2024	SDB3260123585	(5,600.00)	0.8904	(4,875.52)	(4,986.37)	0.0000	4.5800	(1,142.1445)	0.0000	1.8608	(4.7460)	0.0000	3	(2.8851)	01/06/2025
600655.SH	12/13/2024	SDB3260123585	(900.00)	0.8904	(783.57)	(801.38)	0.0000	4.5800	(1,142.1445)	0.0000	0.2991	(0.7627)	0.0000	3	(0.4637)	01/06/2025
600655.SH	12/13/2024	SDB3260123585	(18,700.00)	0.8904	(16,280.76)	(16,650.91)	0.0000	4.5800	(1,142.1445)	0.0000	6.2138	(15.8481)	0.0000	3	(9.6343)	01/06/2025
600655.SH	12/13/2024	SDB3260123585	(2,400.00)	0.8904	(2,089.51)	(2,137.02)	0.0000	4.5800	(1,142.1445)	0.0000	0.7975	(2.0340)	0.0000	3	(1.2365)	01/06/2025
600655.SH	12/13/2024	SDB3260123585	(900.00)	0.8904	(783.57)	(801.38)	0.0000	4.5800	(1,142.1445)	0.0000	0.2991	(0.7627)	0.0000	3	(0.4637)	01/06/2025
600655.SH	12/13/2024	SDB3260123585	(3,300.00)	0.8904	(2,873.08)	(2,938.40)	0.0000	4.5800	(1,142.1445)	0.0000	1.0966	(2.7967)	0.0000	3	(1.7002)	01/06/2025
600655.SH	12/13/2024	SDB3260123585	(2,300.00)	0.8904	(2,002.45)	(2,047.97)	0.0000	4.5800	(1,142.1445)	0.0000	0.7643	(1.9492)	0.0000	3	(1.1850)	01/06/2025
600655.SH	12/13/2024	SDB3260123585	(1,900.00)	0.8904	(1,654.20)	(1,691.80)	0.0000	4.5800	(1,142.1445)	0.0000	0.6314	(1.6102)	0.0000	3	(0.9789)	01/06/2025
600655.SH	12/13/2024	SDB3260123585	(14,000.00)	0.8904	(12,188.81)	(12,465.92)	0.0000	4.5800	(1,142.1445)	0.0000	4.6521	(11.8649)	0.0000	3	(7.2128)	01/06/2025
600655.SH	12/13/2024	SDB3260123585	(16,100.00)	0.8904	(14,017.13)	(14,335.81)	0.0000	4.5800	(1,142.1445)	0.0000	5.3499	(13.6446)	0.0000	3	(8.2948)	01/06/2025
600655.SH	12/13/2024	SDB3260123585	(13,000.00)	0.8904	(11,318.18)	(11,575.50)	0.0000	4.5800	(1,142.1445)	0.0000	4.3198	(11.0174)	0.0000	3	(6.6976)	01/06/2025
600655.SH	12/13/2024	SDB3260123585	(2,200.00)	0.8904	(1,915.38)	(1,958.93)	0.0000	4.5800	(1,142.1445)	0.0000	0.7310	(1.8645)	0.0000	3	(1.1334)	01/06/2025
600655.SH	12/13/2024	SDB3260123585	(200.00)	0.8904	(174.13)	(178.08)	0.0000	4.5800	(1,142.1445)	0.0000	0.0665	(0.1695)	0.0000	3	(0.1030)	01/06/2025
600655.SH	12/12/2024	SDB3260123585	(200.00)	0.8736	(174.13)	(174.72)	0.0000	4.5800	(1,142.1445)	0.0000	0.0222	(0.0554)	0.0000	1	(0.0333)	01/06/2025
600655.SH	12/12/2024	SDB3260123585	(600.00)	0.8736	(522.38)	(524.16)	0.0000	4.5800	(1,142.1445)	0.0000	0.0665	(0.1663)	0.0000	1	(0.0998)	01/06/2025
600655.SH	12/12/2024	SDB3260123585	(200.00)	0.8736	(174.13)	(174.72)	0.0000	4.5800	(1,142.1445)	0.0000	0.0222	(0.0554)	0.0000	1	(0.0333)	01/06/2025
600655.SH	12/12/2024	SDB3260123585	(1,200.00)	0.8736	(1,044.75)	(1,048.32)	0.0000	4.5800	(1,142.1445)	0.0000	0.1329	(0.3326)	0.0000	1	(0.1997)	01/06/2025
600655.SH	12/12/2024	SDB3260123585	(5,600.00)	0.8736	(4,875.52)	(4,892.14)	0.0000	4.5800	(1,142.1445)	0.0000	0.6203	(1.5521)	0.0000	1	(0.9318)	01/06/2025
600655.SH	12/12/2024	SDB3260123585	(900.00)	0.8736	(783.57)	(786.24)	0.0000	4.5800	(1,142.1445)	0.0000	0.0997	(0.2494)	0.0000	1	(0.1498)	01/06/2025
600655.SH	12/12/2024	SDB3260123585	(18,700.00)	0.8736	(16,280.76)	(16,336.25)	0.0000	4.5800	(1,142.1445)	0.0000	2.0713	(5.1829)	0.0000	1	(3.1116)	01/06/2025
600655.SH	12/12/2024	SDB3260123585	(2,400.00)	0.8736	(2,089.51)	(2,096.63)	0.0000	4.5800	(1,142.1445)	0.0000	0.2658	(0.6652)	0.0000	1	(0.3993)	01/06/2025
600655.SH	12/12/2024	SDB3260123585	(900.00)	0.8736	(783.57)	(786.24)	0.0000	4.5800	(1,142.1445)	0.0000	0.0997	(0.2494)	0.0000	1	(0.1498)	01/06/2025
600655.SH	12/12/2024	SDB3260123585	(3,300.00)	0.8736	(2,873.08)	(2,882.87)	0.0000	4.5800	(1,142.1445)	0.0000	0.3655	(0.9146)	0.0000	1	(0.5491)	01/06/2025
600655.SH	12/12/2024	SDB3260123585	(2,300.00)	0.8736	(2,002.45)	(2,009.27)	0.0000	4.5800	(1,142.1445)	0.0000	0.2548	(0.6375)	0.0000	1	(0.3827)	01/06/2025
600655.SH	12/12/2024	SDB3260123585	(1,900.00)	0.8736	(1,654.20)	(1,659.83)	0.0000	4.5800	(1,142.1445)	0.0000	0.2105	(0.5266)	0.0000	1	(0.3162)	01/06/2025
600655.SH	12/12/2024	SDB3260123585	(14,000.00)	0.8736	(12,188.81)	(12,230.34)	0.0000	4.5800	(1,142.1445)	0.0000	1.5507	(3.8802)	0.0000	1	(2.3295)	01/06/2025
600655.SH	12/12/2024	SDB3260123585	(16,100.00)	0.8736	(14,017.13)	(14,064.90)	0.0000	4.5800	(1,142.1445)	0.0000	1.7833	(4.4623)	0.0000	1	(2.6790)	01/06/2025
600655.SH	12/12/2024	SDB3260123585	(13,000.00)	0.8736	(11,318.18)	(11,356.75)	0.0000	4.5800	(1,142.1445)	0.0000	1.4399	(3.6031)	0.0000	1	(2.1631)	01/06/2025
600655.SH	12/12/2024	SDB3260123585	(2,200.00)	0.8736	(1,915.38)	(1,921.91)	0.0000	4.5800	(1,142.1445)	0.0000	0.2437	(0.6098)	0.0000	1	(0.3661)	01/06/2025
600655.SH	12/12/2024	SDB3260123585	(200.00)	0.8736	(174.13)	(174.72)	0.0000	4.5800	(1,142.1445)	0.0000	0.0222	(0.0554)	0.0000	1	(0.0333)	01/06/2025
600655.SH	12/11/2024	SDB3260123585	(200.00)	0.8825	(174.13)	(176.50)	0.0000	4.5800	(1,142.1445)	0.0000	0.0222	(0.0560)	0.0000	1	(0.0338)	01/06/2025
600655.SH	12/11/2024	SDB3260123585	(600.00)	0.8825	(522.38)	(529.51)	0.0000	4.5800	(1,142.1445)	0.0000	0.0665	(0.1680)	0.0000	1	(0.1015)	01/06/2025
600655.SH	12/11/2024	SDB3260123585	(200.00)	0.8825	(174.13)	(176.50)	0.0000	4.5800	(1,142.1445)	0.0000	0.0222	(0.0560)	0.0000	1	(0.0338)	01/06/2025
600655.SH	12/11/2024	SDB3260123585	(1,200.00)	0.8825	(1,044.75)	(1,059.02)	0.0000	4.5800	(1,142.1445)	0.0000	0.1329	(0.3360)	0.0000	1	(0.2031)	01/06/2025
600655.SH	12/11/2024	SDB3260123585	(5,600.00)	0.8825	(4,875.52)	(4,942.11)	0.0000	4.5800	(1,142.1445)	0.0000	0.6203	(1.5679)	0.0000	1	(0.9477)	01/06/2025
600655.SH	12/11/2024	SDB3260123585	(900.00)	0.8825	(783.57)	(794.27)	0.0000	4.5800	(1,142.1445)	0.0000	0.0997	(0.2520)	0.0000	1	(0.1523)	01/06/2025
600655.SH	12/11/2024	SDB3260123585	(18,700.00)	0.8825	(16,280.76)	(16,503.11)	0.0000	4.5800	(1,142.1445)	0.0000	2.0713	(5.2358)	0.0000	1	(3.1645)	01/06/2025
600655.SH	12/11/2024	SDB3260123585	(2,400.00)	0.8825	(2,089.51)	(2,118.05)	0.0000	4.5800	(1,142.1445)	0.0000	0.2658	(0.6720)	0.0000	1	(0.4061)	01/06/2025
600655.SH	12/11/2024	SDB3260123585	(900.00)	0.8825	(783.57)	(794.27)	0.0000	4.5800	(1,142.1445)	0.0000	0.0997	(0.2520)	0.0000	1	(0.1523)	01/06/2025
600655.SH	12/11/2024	SDB3260123585	(3,300.00)	0.8825	(2,873.08)	(2,912.31)	0.0000	4.5800	(1,142.1445)	0.0000	0.3655	(0.9240)	0.0000	1	(0.5584)	01/06/2025
600655.SH	12/11/2024	SDB3260123585	(2,300.00)	0.8825	(2,002.45)	(2,029.79)	0.0000	4.5800	(1,142.1445)	0.0000	0.2548	(0.6440)	0.0000	1	(0.3892)	01/06/2025
600655.SH	12/11/2024	SDB3260123585	(1,900.00)	0.8825	(1,654.20)	(1,676.79)	0.0000	4.5800	(1,142.1445)	0.0000	0.2105	(0.5320)	0.0000	1	(0.3215)	01/06/2025
600655.SH	12/11/2024	SDB3260123585	(14,000.00)	0.8825	(12,188.81)	(12,355.27)	0.0000	4.5800	(1,142.1445)	0.0000	1.5507	(3.9199)	0.0000	1	(2.3692)	01/06/2025
600655.SH	12/11/2024	SDB3260123585	(16,100.00)	0.8825	(14,017.13)	(14,208.56)	0.0000	4.5800	(1,142.1445)	0.0000	1.7833	(4.5078)	0.0000	1	(2.7245)	01/06/2025
600655.SH	12/11/2024	SDB3260123585	(13,000.00)	0.8825	(11,318.18)	(11,472.75)	0.0000	4.5800	(1,142.1445)	0.0000	1.4399	(3.6399)	0.0000	1	(2.1999)	01/06/2025
600655.SH	12/11/2024	SDB3260123585	(2,200.00)	0.8825	(1,915.38)	(1,941.54)	0.0000	4.5800	(1,142.1445)	0.0000	0.2437	(0.6160)	0.0000	1	(0.3723)	01/06/2025
600655.SH	12/11/2024	SDB3260123585	(200.00)	0.8825	(174.13)	(176.50)	0.0000	4.5800	(1,142.1445)	0.0000	0.0222	(0.0560)	0.0000	1	(0.0338)	01/06/2025
600655.SH	12/10/2024	SDB3260123585	(200.00)	0.8687	(174.13)	(173.73)	0.0000	4.5800	(1,142.1445)	0.0000	0.0222	(0.0551)	0.0000	1	(0.0330)	01/06/2025
600655.SH	12/10/2024	SDB3260123585	(600.00)	0.8687	(522.38)	(521.19)	0.0000	4.5800	(1,142.1445)	0.0000	0.0665	(0.1654)	0.0000	1	(0.0989)	01/06/2025
600655.SH	12/10/2024	SDB3260123585	(200.00)	0.8687	(174.13)	(173.73)	0.0000	4.5800	(1,142.1445)	0.0000	0.0222	(0.0551)	0.0000	1	(0.0330)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHANGHAI YUYUAN TOURIST MART C*O LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600655.SH	12/10/2024	SDB3260123585	(1,200.00)	0.8687	(1,044.75)	(1,042.39)	0.0000	4.5800	(1,142.1445)	0.0000	0.1329	(0.3307)	0.0000	1	(0.1978)	01/06/2025
600655.SH	12/10/2024	SDB3260123585	(5,600.00)	0.8687	(4,875.52)	(4,864.48)	0.0000	4.5800	(1,142.1445)	0.0000	0.6203	(1.5433)	0.0000	1	(0.9230)	01/06/2025
600655.SH	12/10/2024	SDB3260123585	(900.00)	0.8687	(783.57)	(781.79)	0.0000	4.5800	(1,142.1445)	0.0000	0.0997	(0.2480)	0.0000	1	(0.1483)	01/06/2025
600655.SH	12/10/2024	SDB3260123585	(18,700.00)	0.8687	(16,280.76)	(16,243.89)	0.0000	4.5800	(1,142.1445)	0.0000	2.0713	(5.1536)	0.0000	1	(3.0823)	01/06/2025
600655.SH	12/10/2024	SDB3260123585	(2,400.00)	0.8687	(2,089.51)	(2,084.78)	0.0000	4.5800	(1,142.1445)	0.0000	0.2658	(0.6614)	0.0000	1	(0.3956)	01/06/2025
600655.SH	12/10/2024	SDB3260123585	(900.00)	0.8687	(783.57)	(781.79)	0.0000	4.5800	(1,142.1445)	0.0000	0.0997	(0.2480)	0.0000	1	(0.1483)	01/06/2025
600655.SH	12/10/2024	SDB3260123585	(3,300.00)	0.8687	(2,873.08)	(2,866.57)	0.0000	4.5800	(1,142.1445)	0.0000	0.3655	(0.9095)	0.0000	1	(0.5439)	01/06/2025
600655.SH	12/10/2024	SDB3260123585	(2,300.00)	0.8687	(2,002.45)	(1,997.91)	0.0000	4.5800	(1,142.1445)	0.0000	0.2548	(0.6339)	0.0000	1	(0.3791)	01/06/2025
600655.SH	12/10/2024	SDB3260123585	(1,900.00)	0.8687	(1,654.20)	(1,650.45)	0.0000	4.5800	(1,142.1445)	0.0000	0.2105	(0.5236)	0.0000	1	(0.3132)	01/06/2025
600655.SH	12/10/2024	SDB3260123585	(14,000.00)	0.8687	(12,188.81)	(12,161.20)	0.0000	4.5800	(1,142.1445)	0.0000	1.5507	(3.8583)	0.0000	1	(2.3076)	01/06/2025
600655.SH	12/10/2024	SDB3260123585	(16,100.00)	0.8687	(14,017.13)	(13,985.38)	0.0000	4.5800	(1,142.1445)	0.0000	1.7833	(4.4370)	0.0000	1	(2.6537)	01/06/2025
600655.SH	12/10/2024	SDB3260123585	(13,000.00)	0.8687	(11,318.18)	(11,292.54)	0.0000	4.5800	(1,142.1445)	0.0000	1.4399	(3.5827)	0.0000	1	(2.1428)	01/06/2025
600655.SH	12/10/2024	SDB3260123585	(2,200.00)	0.8687	(1,915.38)	(1,911.05)	0.0000	4.5800	(1,142.1445)	0.0000	0.2437	(0.6063)	0.0000	1	(0.3626)	01/06/2025
600655.SH	12/10/2024	SDB3260123585	(200.00)	0.8687	(174.13)	(173.73)	0.0000	4.5800	(1,142.1445)	0.0000	0.0222	(0.0551)	0.0000	1	(0.0330)	01/06/2025
600655.SH	12/09/2024	SDB3260123585	(200.00)	0.8675	(174.13)	(173.51)	0.0000	4.5800	(1,142.1445)	0.0000	0.0222	(0.0550)	0.0000	1	(0.0329)	01/06/2025
600655.SH	12/09/2024	SDB3260123585	(600.00)	0.8675	(522.38)	(520.52)	0.0000	4.5800	(1,142.1445)	0.0000	0.0665	(0.1651)	0.0000	1	(0.0987)	01/06/2025
600655.SH	12/09/2024	SDB3260123585	(200.00)	0.8675	(174.13)	(173.51)	0.0000	4.5800	(1,142.1445)	0.0000	0.0222	(0.0550)	0.0000	1	(0.0329)	01/06/2025
600655.SH	12/09/2024	SDB3260123585	(1,200.00)	0.8675	(1,044.75)	(1,041.04)	0.0000	4.5800	(1,142.1445)	0.0000	0.1329	(0.3303)	0.0000	1	(0.1974)	01/06/2025
600655.SH	12/09/2024	SDB3260123585	(5,600.00)	0.8675	(4,875.52)	(4,858.20)	0.0000	4.5800	(1,142.1445)	0.0000	0.6203	(1.5413)	0.0000	1	(0.9210)	01/06/2025
600655.SH	12/09/2024	SDB3260123585	(900.00)	0.8675	(783.57)	(780.78)	0.0000	4.5800	(1,142.1445)	0.0000	0.0997	(0.2477)	0.0000	1	(0.1480)	01/06/2025
600655.SH	12/09/2024	SDB3260123585	(18,700.00)	0.8675	(16,280.76)	(16,222.92)	0.0000	4.5800	(1,142.1445)	0.0000	2.0713	(5.1469)	0.0000	1	(3.0756)	01/06/2025
600655.SH	12/09/2024	SDB3260123585	(2,400.00)	0.8675	(2,089.51)	(2,082.09)	0.0000	4.5800	(1,142.1445)	0.0000	0.2658	(0.6606)	0.0000	1	(0.3947)	01/06/2025
600655.SH	12/09/2024	SDB3260123585	(900.00)	0.8675	(783.57)	(780.78)	0.0000	4.5800	(1,142.1445)	0.0000	0.0997	(0.2477)	0.0000	1	(0.1480)	01/06/2025
600655.SH	12/09/2024	SDB3260123585	(3,300.00)	0.8675	(2,873.08)	(2,862.87)	0.0000	4.5800	(1,142.1445)	0.0000	0.3655	(0.9083)	0.0000	1	(0.5428)	01/06/2025
600655.SH	12/09/2024	SDB3260123585	(2,300.00)	0.8675	(2,002.45)	(1,995.33)	0.0000	4.5800	(1,142.1445)	0.0000	0.2548	(0.6330)	0.0000	1	(0.3783)	01/06/2025
600655.SH	12/09/2024	SDB3260123585	(1,900.00)	0.8675	(1,654.20)	(1,648.32)	0.0000	4.5800	(1,142.1445)	0.0000	0.2105	(0.5229)	0.0000	1	(0.3125)	01/06/2025
600655.SH	12/09/2024	SDB3260123585	(14,000.00)	0.8675	(12,188.81)	(12,145.50)	0.0000	4.5800	(1,142.1445)	0.0000	1.5507	(3.8533)	0.0000	1	(2.3026)	01/06/2025
600655.SH	12/09/2024	SDB3260123585	(16,100.00)	0.8675	(14,017.13)	(13,967.33)	0.0000	4.5800	(1,142.1445)	0.0000	1.7833	(4.4313)	0.0000	1	(2.6480)	01/06/2025
600655.SH	12/09/2024	SDB3260123585	(13,000.00)	0.8675	(11,318.18)	(11,277.97)	0.0000	4.5800	(1,142.1445)	0.0000	1.4399	(3.5781)	0.0000	1	(2.1382)	01/06/2025
600655.SH	12/09/2024	SDB3260123585	(2,200.00)	0.8675	(1,915.38)	(1,908.58)	0.0000	4.5800	(1,142.1445)	0.0000	0.2437	(0.6055)	0.0000	1	(0.3618)	01/06/2025
600655.SH	12/09/2024	SDB3260123585	(200.00)	0.8675	(174.13)	(173.51)	0.0000	4.5800	(1,142.1445)	0.0000	0.0222	(0.0550)	0.0000	1	(0.0329)	01/06/2025
600655.SH	12/06/2024	SDB3260123585	(200.00)	0.8795	(174.13)	(175.90)	0.0000	4.5800	(1,142.1445)	0.0000	0.0665	(0.1674)	0.0000	3	(0.1010)	01/06/2025
600655.SH	12/06/2024	SDB3260123585	(600.00)	0.8795	(522.38)	(527.71)	0.0000	4.5800	(1,142.1445)	0.0000	0.1994	(0.5023)	0.0000	3	(0.3029)	01/06/2025
600655.SH	12/06/2024	SDB3260123585	(200.00)	0.8795	(174.13)	(175.90)	0.0000	4.5800	(1,142.1445)	0.0000	0.0665	(0.1674)	0.0000	3	(0.1010)	01/06/2025
600655.SH	12/06/2024	SDB3260123585	(1,200.00)	0.8795	(1,044.75)	(1,055.41)	0.0000	4.5800	(1,142.1445)	0.0000	0.3987	(1.0045)	0.0000	3	(0.6058)	01/06/2025
600655.SH	12/06/2024	SDB3260123585	(5,600.00)	0.8795	(4,875.52)	(4,925.27)	0.0000	4.5800	(1,142.1445)	0.0000	1.8608	(4.6878)	0.0000	3	(2.8270)	01/06/2025
600655.SH	12/06/2024	SDB3260123585	(900.00)	0.8795	(783.57)	(791.56)	0.0000	4.5800	(1,142.1445)	0.0000	0.2991	(0.7534)	0.0000	3	(0.4543)	01/06/2025
600655.SH	12/06/2024	SDB3260123585	(18,700.00)	0.8795	(16,280.76)	(16,446.87)	0.0000	4.5800	(1,142.1445)	0.0000	6.2138	(15.6539)	0.0000	3	(9.4401)	01/06/2025
600655.SH	12/06/2024	SDB3260123585	(2,400.00)	0.8795	(2,089.51)	(2,110.83)	0.0000	4.5800	(1,142.1445)	0.0000	0.7975	(2.0091)	0.0000	3	(1.2116)	01/06/2025
600655.SH	12/06/2024	SDB3260123585	(900.00)	0.8795	(783.57)	(791.56)	0.0000	4.5800	(1,142.1445)	0.0000	0.2991	(0.7534)	0.0000	3	(0.4543)	01/06/2025
600655.SH	12/06/2024	SDB3260123585	(3,300.00)	0.8795	(2,873.08)	(2,902.39)	0.0000	4.5800	(1,142.1445)	0.0000	1.0966	(2.7625)	0.0000	3	(1.6659)	01/06/2025
600655.SH	12/06/2024	SDB3260123585	(2,300.00)	0.8795	(2,002.45)	(2,022.88)	0.0000	4.5800	(1,142.1445)	0.0000	0.7643	(1.9253)	0.0000	3	(1.1611)	01/06/2025
600655.SH	12/06/2024	SDB3260123585	(1,900.00)	0.8795	(1,654.20)	(1,671.07)	0.0000	4.5800	(1,142.1445)	0.0000	0.6314	(1.5905)	0.0000	3	(0.9592)	01/06/2025
600655.SH	12/06/2024	SDB3260123585	(14,000.00)	0.8795	(12,188.81)	(12,313.17)	0.0000	4.5800	(1,142.1445)	0.0000	4.6521	(11.7195)	0.0000	3	(7.0675)	01/06/2025
600655.SH	12/06/2024	SDB3260123585	(16,100.00)	0.8795	(14,017.13)	(14,160.14)	0.0000	4.5800	(1,142.1445)	0.0000	5.3499	(13.4774)	0.0000	3	(8.1276)	01/06/2025
600655.SH	12/06/2024	SDB3260123585	(13,000.00)	0.8795	(11,318.18)	(11,433.66)	0.0000	4.5800	(1,142.1445)	0.0000	4.3198	(10.8824)	0.0000	3	(6.5626)	01/06/2025
600655.SH	12/06/2024	SDB3260123585	(2,200.00)	0.8795	(1,915.38)	(1,934.93)	0.0000	4.5800	(1,142.1445)	0.0000	0.7310	(1.8416)	0.0000	3	(1.1106)	01/06/2025
600655.SH	12/06/2024	SDB3260123585	(200.00)	0.8795	(174.13)	(175.90)	0.0000	4.5800	(1,142.1445)	0.0000	0.0665	(0.1674)	0.0000	3	(0.1010)	01/06/2025
600655.SH	12/05/2024	SDB3260123585	(200.00)	0.8824	(174.13)	(176.49)	0.0000	4.5800	(1,142.1445)	0.0000	0.0222	(0.0560)	0.0000	1	(0.0338)	01/06/2025
600655.SH	12/05/2024	SDB3260123585	(600.00)	0.8824	(522.38)	(529.47)	0.0000	4.5800	(1,142.1445)	0.0000	0.0665	(0.1680)	0.0000	1	(0.1015)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHANGHAI YUYUAN TOURIST MART C*O LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600655.SH	12/05/2024	SDB3260123585	(200.00)	0.8824	(174.13)	(176.49)	0.0000	4.5800	(1,142.1445)	0.0000	0.0222	(0.0560)	0.0000	1	(0.0338)	01/06/2025
600655.SH	12/05/2024	SDB3260123585	(1,200.00)	0.8824	(1,044.75)	(1,058.94)	0.0000	4.5800	(1,142.1445)	0.0000	0.1329	(0.3360)	0.0000	1	(0.2030)	01/06/2025
600655.SH	12/05/2024	SDB3260123585	(5,600.00)	0.8824	(4,875.52)	(4,941.71)	0.0000	4.5800	(1,142.1445)	0.0000	0.6203	(1.5678)	0.0000	1	(0.9475)	01/06/2025
600655.SH	12/05/2024	SDB3260123585	(900.00)	0.8824	(783.57)	(794.20)	0.0000	4.5800	(1,142.1445)	0.0000	0.0997	(0.2520)	0.0000	1	(0.1523)	01/06/2025
600655.SH	12/05/2024	SDB3260123585	(18,700.00)	0.8824	(16,280.76)	(16,501.78)	0.0000	4.5800	(1,142.1445)	0.0000	2.0713	(5.2354)	0.0000	1	(3.1641)	01/06/2025
600655.SH	12/05/2024	SDB3260123585	(2,400.00)	0.8824	(2,089.51)	(2,117.88)	0.0000	4.5800	(1,142.1445)	0.0000	0.2658	(0.6719)	0.0000	1	(0.4061)	01/06/2025
600655.SH	12/05/2024	SDB3260123585	(900.00)	0.8824	(783.57)	(794.20)	0.0000	4.5800	(1,142.1445)	0.0000	0.0997	(0.2520)	0.0000	1	(0.1523)	01/06/2025
600655.SH	12/05/2024	SDB3260123585	(3,300.00)	0.8824	(2,873.08)	(2,912.08)	0.0000	4.5800	(1,142.1445)	0.0000	0.3655	(0.9239)	0.0000	1	(0.5584)	01/06/2025
600655.SH	12/05/2024	SDB3260123585	(2,300.00)	0.8824	(2,002.45)	(2,029.63)	0.0000	4.5800	(1,142.1445)	0.0000	0.2548	(0.6439)	0.0000	1	(0.3892)	01/06/2025
600655.SH	12/05/2024	SDB3260123585	(1,900.00)	0.8824	(1,654.20)	(1,676.65)	0.0000	4.5800	(1,142.1445)	0.0000	0.2105	(0.5319)	0.0000	1	(0.3215)	01/06/2025
600655.SH	12/05/2024	SDB3260123585	(14,000.00)	0.8824	(12,188.81)	(12,354.27)	0.0000	4.5800	(1,142.1445)	0.0000	1.5507	(3.9195)	0.0000	1	(2.3689)	01/06/2025
600655.SH	12/05/2024	SDB3260123585	(16,100.00)	0.8824	(14,017.13)	(14,207.41)	0.0000	4.5800	(1,142.1445)	0.0000	1.7833	(4.5075)	0.0000	1	(2.7242)	01/06/2025
600655.SH	12/05/2024	SDB3260123585	(13,000.00)	0.8824	(11,318.18)	(11,471.82)	0.0000	4.5800	(1,142.1445)	0.0000	1.4399	(3.6396)	0.0000	1	(2.1997)	01/06/2025
600655.SH	12/05/2024	SDB3260123585	(2,200.00)	0.8824	(1,915.38)	(1,941.39)	0.0000	4.5800	(1,142.1445)	0.0000	0.2437	(0.6159)	0.0000	1	(0.3722)	01/06/2025
600655.SH	12/05/2024	SDB3260123585	(200.00)	0.8824	(174.13)	(176.49)	0.0000	4.5800	(1,142.1445)	0.0000	0.0222	(0.0560)	0.0000	1	(0.0338)	01/06/2025
600655.SH	12/04/2024	SDB3260123585	(200.00)	0.8706	(174.13)	(174.13)	0.0000	4.5800	(1,142.1445)	0.0000	0.0222	(0.0552)	0.0000	1	(0.0331)	01/06/2025
600655.SH	12/04/2024	SDB3260123585	(600.00)	0.8706	(522.38)	(522.38)	0.0000	4.5800	(1,142.1445)	0.0000	0.0665	(0.1657)	0.0000	1	(0.0993)	01/06/2025
600655.SH	12/04/2024	SDB3260123585	(200.00)	0.8706	(174.13)	(174.13)	0.0000	4.5800	(1,142.1445)	0.0000	0.0222	(0.0552)	0.0000	1	(0.0331)	01/06/2025
600655.SH	12/04/2024	SDB3260123585	(1,200.00)	0.8706	(1,044.75)	(1,044.75)	0.0000	4.5800	(1,142.1445)	0.0000	0.1329	(0.3315)	0.0000	1	(0.1985)	01/06/2025
600655.SH	12/04/2024	SDB3260123585	(5,600.00)	0.8706	(4,875.52)	(4,875.52)	0.0000	4.5800	(1,142.1445)	0.0000	0.6203	(1.5468)	0.0000	1	(0.9265)	01/06/2025
600655.SH	12/04/2024	SDB3260123585	(900.00)	0.8706	(783.57)	(783.57)	0.0000	4.5800	(1,142.1445)	0.0000	0.0997	(0.2486)	0.0000	1	(0.1489)	01/06/2025
600655.SH	12/04/2024	SDB3260123585	(18,700.00)	0.8706	(16,280.76)	(16,280.76)	0.0000	4.5800	(1,142.1445)	0.0000	2.0713	(5.1653)	0.0000	1	(3.0940)	01/06/2025
600655.SH	12/04/2024	SDB3260123585	(2,400.00)	0.8706	(2,089.51)	(2,089.51)	0.0000	4.5800	(1,142.1445)	0.0000	0.2658	(0.6629)	0.0000	1	(0.3971)	01/06/2025
600655.SH	12/04/2024	SDB3260123585	(900.00)	0.8706	(783.57)	(783.57)	0.0000	4.5800	(1,142.1445)	0.0000	0.0997	(0.2486)	0.0000	1	(0.1489)	01/06/2025
600655.SH	12/04/2024	SDB3260123585	(3,300.00)	0.8706	(2,873.08)	(2,873.08)	0.0000	4.5800	(1,142.1445)	0.0000	0.3655	(0.9115)	0.0000	1	(0.5460)	01/06/2025
600655.SH	12/04/2024	SDB3260123585	(2,300.00)	0.8706	(2,002.45)	(2,002.45)	0.0000	4.5800	(1,142.1445)	0.0000	0.2548	(0.6353)	0.0000	1	(0.3805)	01/06/2025
600655.SH	12/04/2024	SDB3260123585	(1,900.00)	0.8706	(1,654.20)	(1,654.20)	0.0000	4.5800	(1,142.1445)	0.0000	0.2105	(0.5248)	0.0000	1	(0.3144)	01/06/2025
600655.SH	12/04/2024	SDB3260123585	(14,000.00)	0.8706	(12,188.81)	(12,188.81)	0.0000	4.5800	(1,142.1445)	0.0000	1.5507	(3.8670)	0.0000	1	(2.3164)	01/06/2025
600655.SH	12/04/2024	SDB3260123585	(16,100.00)	0.8706	(14,017.13)	(14,017.13)	0.0000	4.5800	(1,142.1445)	0.0000	1.7833	(4.4471)	0.0000	1	(2.6638)	01/06/2025
600655.SH	12/04/2024	SDB3260123585	(13,000.00)	0.8706	(11,318.18)	(11,318.18)	0.0000	4.5800	(1,142.1445)	0.0000	1.4399	(3.5908)	0.0000	1	(2.1509)	01/06/2025
600655.SH	12/04/2024	SDB3260123585	(2,200.00)	0.8706	(1,915.38)	(1,915.38)	0.0000	4.5800	(1,142.1445)	0.0000	0.2437	(0.6077)	0.0000	1	(0.3640)	01/06/2025
600655.SH	12/04/2024	SDB3260123585	(200.00)	0.8706	(174.13)	(174.13)	0.0000	4.5800	(1,142.1445)	0.0000	0.0222	(0.0552)	0.0000	1	(0.0331)	01/06/2025
TOTAL SHANGHAI YUYUAN TOURIST MART C*O LTD CMN CLASS A SERIES NORTHBOUND												269.0922	(893.4977)	0.0000	(624.4055)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHANTOU DONGFENG PRINTING CO.,LTD. CMN CLASS A SERIES NORTHBOUND																
601515.SH	01/03/2025	SDB3264649841	(62,400.00)	0.5582	(35,065.31)	(34,830.31)	0.0000	4.3300	(700.0000)	0.0000	12.6527	(20.3177)	0.0000	3	(7.6649)	01/06/2025
601515.SH	01/03/2025	SDB3264649841	(10,900.00)	0.5582	(5,959.77)	(6,084.14)	0.0000	4.3300	(700.0000)	0.0000	2.1505	(3.5491)	0.0000	3	(1.3986)	01/06/2025
601515.SH	01/02/2025	SDB3264649841	(62,400.00)	0.5696	(35,065.31)	(35,542.67)	0.0000	4.3300	(700.0000)	0.0000	4.2176	(6.9111)	0.0000	1	(2.6935)	01/06/2025
601515.SH	01/02/2025	SDB3264649841	(10,900.00)	0.5696	(5,959.77)	(6,208.57)	0.0000	4.3300	(700.0000)	0.0000	0.7168	(1.2072)	0.0000	1	(0.4904)	01/06/2025
601515.SH	12/31/2024	SDB3264649841	(62,400.00)	0.5490	(35,065.31)	(34,258.22)	0.0000	4.3300	(700.0000)	0.0000	8.4352	(13.3226)	0.0000	2	(4.8875)	01/06/2025
601515.SH	12/31/2024	SDB3264649841	(10,900.00)	0.5490	(5,959.77)	(5,984.21)	0.0000	4.3300	(700.0000)	0.0000	1.4337	(2.3272)	0.0000	2	(0.8935)	01/06/2025
601515.SH	12/30/2024	SDB3264649841	(62,400.00)	0.5619	(35,065.31)	(35,065.31)	0.0000	4.3300	(700.0000)	0.0000	4.2176	(6.8183)	0.0000	1	(2.6007)	01/06/2025
601515.SH	12/30/2024	SDB3264649841	(10,900.00)	0.5468	(5,959.77)	(5,959.77)	0.0000	4.3300	(700.0000)	0.0000	0.7168	(1.1588)	0.0000	1	(0.4420)	01/06/2025
TOTAL SHANTOU DONGFENG PRINTING CO.,LTD. CMN CLASS A SERIES NORTHBOUND											34.5408	(55.6120)	0.0000		(21.0712)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHANXI COKING CO LTD CMN CLASS A SERIES NORTHBOUND																
600740.SH	01/03/2025	SDB3260123076	(200.00)	0.5582	(110.43)	(111.64)	0.0000	4.3300	(1,647.2099)	0.0000	0.0398	(0.1532)	0.0000	3	(0.1134)	01/06/2025
600740.SH	01/03/2025	SDB3260123076	(3,800.00)	0.5582	(2,096.79)	(2,121.08)	0.0000	4.3300	(1,647.2099)	0.0000	0.7566	(2.9115)	0.0000	3	(2.1550)	01/06/2025
600740.SH	01/03/2025	SDB3260123076	(18,300.00)	0.5582	(10,086.26)	(10,214.66)	0.0000	4.3300	(1,647.2099)	0.0000	3.6395	(14.0214)	0.0000	3	(10.3819)	01/06/2025
600740.SH	01/03/2025	SDB3260123076	(31,700.00)	0.5582	(17,540.72)	(17,694.24)	0.0000	4.3300	(1,647.2099)	0.0000	6.3293	(24.2884)	0.0000	3	(17.9592)	01/06/2025
600740.SH	01/03/2025	SDB3260123076	(100.00)	0.5582	(55.70)	(55.82)	0.0000	4.3300	(1,647.2099)	0.0000	0.0201	(0.0766)	0.0000	3	(0.0565)	01/06/2025
600740.SH	01/03/2025	SDB3260123076	(200.00)	0.5582	(111.78)	(111.64)	0.0000	4.3300	(1,647.2099)	0.0000	0.0403	(0.1532)	0.0000	3	(0.1129)	01/06/2025
600740.SH	01/03/2025	SDB3260123076	(6,500.00)	0.5582	(3,748.24)	(3,628.16)	0.0000	4.3300	(1,647.2099)	0.0000	1.3525	(4.9803)	0.0000	3	(3.6278)	01/06/2025
600740.SH	01/03/2025	SDB3260123076	(1,900.00)	0.5582	(1,101.13)	(1,060.54)	0.0000	4.3300	(1,647.2099)	0.0000	0.3973	(1.4558)	0.0000	3	(1.0585)	01/06/2025
600740.SH	01/03/2025	SDB3260123076	(108,900.00)	0.5582	(63,445.25)	(60,785.58)	0.0000	4.3300	(1,647.2099)	0.0000	22.8932	(83.4388)	0.0000	3	(60.5457)	01/06/2025
600740.SH	01/03/2025	SDB3260123076	(24,767.00)	0.5582	(14,451.84)	(13,824.39)	0.0000	4.3300	(1,647.2099)	0.0000	5.2147	(18.9764)	0.0000	3	(13.7617)	01/06/2025
600740.SH	01/02/2025	SDB3260123076	(200.00)	0.5559	(110.43)	(111.18)	0.0000	4.3300	(1,647.2099)	0.0000	0.0133	(0.0509)	0.0000	1	(0.0376)	01/06/2025
600740.SH	01/02/2025	SDB3260123076	(3,800.00)	0.5559	(2,096.79)	(2,112.43)	0.0000	4.3300	(1,647.2099)	0.0000	0.2522	(0.9666)	0.0000	1	(0.7144)	01/06/2025
600740.SH	01/02/2025	SDB3260123076	(18,300.00)	0.5559	(10,086.26)	(10,173.01)	0.0000	4.3300	(1,647.2099)	0.0000	1.2132	(4.6547)	0.0000	1	(3.4416)	01/06/2025
600740.SH	01/02/2025	SDB3260123076	(31,700.00)	0.5559	(17,540.72)	(17,622.09)	0.0000	4.3300	(1,647.2099)	0.0000	2.1098	(8.0631)	0.0000	1	(5.9534)	01/06/2025
600740.SH	01/02/2025	SDB3260123076	(100.00)	0.5559	(55.70)	(55.59)	0.0000	4.3300	(1,647.2099)	0.0000	0.0067	(0.0254)	0.0000	1	(0.0187)	01/06/2025
600740.SH	01/02/2025	SDB3260123076	(200.00)	0.5559	(111.78)	(111.18)	0.0000	4.3300	(1,647.2099)	0.0000	0.0134	(0.0509)	0.0000	1	(0.0374)	01/06/2025
600740.SH	01/02/2025	SDB3260123076	(6,500.00)	0.5559	(3,748.24)	(3,613.36)	0.0000	4.3300	(1,647.2099)	0.0000	0.4508	(1.6533)	0.0000	1	(1.2025)	01/06/2025
600740.SH	01/02/2025	SDB3260123076	(1,900.00)	0.5559	(1,101.13)	(1,056.21)	0.0000	4.3300	(1,647.2099)	0.0000	0.1324	(0.4833)	0.0000	1	(0.3508)	01/06/2025
600740.SH	01/02/2025	SDB3260123076	(108,900.00)	0.5559	(63,445.25)	(60,537.73)	0.0000	4.3300	(1,647.2099)	0.0000	7.6311	(27.6995)	0.0000	1	(20.0685)	01/06/2025
600740.SH	01/02/2025	SDB3260123076	(24,767.00)	0.5559	(14,451.84)	(13,768.02)	0.0000	4.3300	(1,647.2099)	0.0000	1.7382	(6.2997)	0.0000	1	(4.5614)	01/06/2025
600740.SH	12/31/2024	SDB3260123076	(200.00)	0.5545	(110.43)	(110.90)	0.0000	4.3300	(1,647.2099)	0.0000	0.0266	(0.1015)	0.0000	2	(0.0749)	01/06/2025
600740.SH	12/31/2024	SDB3260123076	(3,800.00)	0.5545	(2,096.79)	(2,107.05)	0.0000	4.3300	(1,647.2099)	0.0000	0.5044	(1.9282)	0.0000	2	(1.4238)	01/06/2025
600740.SH	12/31/2024	SDB3260123076	(18,300.00)	0.5545	(10,086.26)	(10,147.11)	0.0000	4.3300	(1,647.2099)	0.0000	2.4263	(9.2858)	0.0000	2	(6.8595)	01/06/2025
600740.SH	12/31/2024	SDB3260123076	(31,700.00)	0.5545	(17,540.72)	(17,577.24)	0.0000	4.3300	(1,647.2099)	0.0000	4.2195	(16.0852)	0.0000	2	(11.8657)	01/06/2025
600740.SH	12/31/2024	SDB3260123076	(100.00)	0.5545	(55.70)	(55.45)	0.0000	4.3300	(1,647.2099)	0.0000	0.0134	(0.0507)	0.0000	2	(0.0373)	01/06/2025
600740.SH	12/31/2024	SDB3260123076	(200.00)	0.5545	(111.78)	(110.90)	0.0000	4.3300	(1,647.2099)	0.0000	0.0269	(0.1015)	0.0000	2	(0.0746)	01/06/2025
600740.SH	12/31/2024	SDB3260123076	(6,500.00)	0.5545	(3,748.24)	(3,604.17)	0.0000	4.3300	(1,647.2099)	0.0000	0.9017	(3.2982)	0.0000	2	(2.3966)	01/06/2025
600740.SH	12/31/2024	SDB3260123076	(1,900.00)	0.5545	(1,101.13)	(1,053.53)	0.0000	4.3300	(1,647.2099)	0.0000	0.2649	(0.9641)	0.0000	2	(0.6992)	01/06/2025
600740.SH	12/31/2024	SDB3260123076	(108,900.00)	0.5545	(63,445.25)	(60,383.63)	0.0000	4.3300	(1,647.2099)	0.0000	15.2621	(55.2581)	0.0000	2	(39.9960)	01/06/2025
600740.SH	12/31/2024	SDB3260123076	(24,767.00)	0.5545	(14,451.84)	(13,732.98)	0.0000	4.3300	(1,647.2099)	0.0000	3.4765	(12.5673)	0.0000	2	(9.0908)	01/06/2025
600740.SH	12/30/2024	SDB3260123076	(18,300.00)	0.5475	(10,086.26)	(10,020.06)	0.0000	4.3300	(1,644.5527)	0.0000	1.2132	(4.5774)	0.0000	1	(3.3642)	01/06/2025
600740.SH	12/30/2024	SDB3260123076	(31,700.00)	0.5475	(17,540.72)	(17,357.14)	0.0000	4.3300	(1,644.5527)	0.0000	2.1098	(7.9291)	0.0000	1	(5.8193)	01/06/2025
600740.SH	12/30/2024	SDB3260123076	(100.00)	0.5475	(55.70)	(54.75)	0.0000	4.3300	(1,644.5527)	0.0000	0.0067	(0.0250)	0.0000	1	(0.0183)	01/06/2025
600740.SH	12/30/2024	SDB3260123076	(200.00)	0.5475	(111.78)	(109.51)	0.0000	4.3300	(1,644.5527)	0.0000	0.0134	(0.0500)	0.0000	1	(0.0366)	01/06/2025
600740.SH	12/30/2024	SDB3260123076	(6,500.00)	0.5475	(3,748.24)	(3,559.04)	0.0000	4.3300	(1,644.5527)	0.0000	0.4508	(1.6258)	0.0000	1	(1.1750)	01/06/2025
600740.SH	12/30/2024	SDB3260123076	(1,900.00)	0.5475	(1,101.13)	(1,040.33)	0.0000	4.3300	(1,644.5527)	0.0000	0.1324	(0.4752)	0.0000	1	(0.3428)	01/06/2025
600740.SH	12/30/2024	SDB3260123076	(108,900.00)	0.5475	(63,445.25)	(59,627.54)	0.0000	4.3300	(1,644.5527)	0.0000	7.6311	(27.2391)	0.0000	1	(19.6080)	01/06/2025
600740.SH	12/30/2024	SDB3260123076	(24,767.00)	0.5475	(14,451.84)	(13,561.02)	0.0000	4.3300	(1,644.5527)	0.0000	1.7382	(6.1949)	0.0000	1	(4.4567)	01/06/2025
600740.SH	12/27/2024	SDB3260123076	(100.00)	0.5569	(55.70)	(55.69)	0.0000	4.3300	(1,598.7389)	0.0000	0.0201	(0.0742)	0.0000	3	(0.0541)	01/06/2025
600740.SH	12/27/2024	SDB3260123076	(200.00)	0.5569	(111.78)	(111.38)	0.0000	4.3300	(1,598.7389)	0.0000	0.0403	(0.1484)	0.0000	3	(0.1081)	01/06/2025
600740.SH	12/27/2024	SDB3260123076	(6,500.00)	0.5569	(3,748.24)	(3,620.01)	0.0000	4.3300	(1,598.7389)	0.0000	1.3525	(4.8229)	0.0000	3	(3.4704)	01/06/2025
600740.SH	12/27/2024	SDB3260123076	(1,900.00)	0.5569	(1,101.13)	(1,058.16)	0.0000	4.3300	(1,598.7389)	0.0000	0.3973	(1.4098)	0.0000	3	(1.0124)	01/06/2025
600740.SH	12/27/2024	SDB3260123076	(108,900.00)	0.5569	(63,445.25)	(60,649.02)	0.0000	4.3300	(1,598.7389)	0.0000	22.8932	(80.8016)	0.0000	3	(57.9085)	01/06/2025
600740.SH	12/27/2024	SDB3260123076	(24,767.00)	0.5569	(14,451.84)	(13,793.34)	0.0000	4.3300	(1,598.7389)	0.0000	5.2147	(18.3766)	0.0000	3	(13.1619)	01/06/2025
600740.SH	12/26/2024	SDB3260123076	(6,500.00)	0.5619	(3,748.24)	(3,652.58)	0.0000	4.3300	(1,598.3667)	0.0000	0.4508	(1.6217)	0.0000	1	(1.1709)	01/06/2025
600740.SH	12/26/2024	SDB3260123076	(1,900.00)	0.5619	(1,101.13)	(1,067.68)	0.0000	4.3300	(1,598.3667)	0.0000	0.1324	(0.4740)	0.0000	1	(0.3416)	01/06/2025
600740.SH	12/26/2024	SDB3260123076	(108,900.00)	0.5619	(63,445.25)	(61,194.83)	0.0000	4.3300	(1,598.3667)	0.0000	7.6311	(27.1699)	0.0000	1	(19.5389)	01/06/2025
600740.SH	12/26/2024	SDB3260123076	(24,767.00)	0.5619	(14,451.84)	(13,917.47)	0.0000	4.3300	(1,598.3667)	0.0000	1.7382	(6.1792)	0.0000	1	(4.4410)	01/06/2025
600740.SH	12/24/2024	SDB3260123076	(6,500.00)	0.5619	(3,748.24)	(3,625.58)	0.0000	4.3300	(1,598.3667)	0.0000	0.9017	(3.2434)	0.0000	2	(2.3418)	01/06/2025
600740.SH	12/24/2024	SDB3260123076	(1,900.00)	0.5619	(1,101.13)	(1,067.68)	0.0000	4.3300	(1,598.3667)	0.0000	0.2649	(0.9481)	0.0000	2	(0.6832)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHANXI COKING CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600740.SH	12/24/2024	SDB3260123076	(108,900.00)	0.5619	(63,445.25)	(61,194.83)	0.0000	4.3300	(1,598.3667)	0.0000	15.2621	(54.3399)	0.0000	2	(39.0778)	01/06/2025
600740.SH	12/24/2024	SDB3260123076	(24,767.00)	0.5619	(14,451.84)	(13,917.47)	0.0000	4.3300	(1,598.3667)	0.0000	3.4765	(12.3585)	0.0000	2	(8.8820)	01/06/2025
600740.SH	12/23/2024	SDB3260123076	(6,500.00)	0.5734	(3,748.24)	(3,726.82)	0.0000	4.3300	(1,618.5762)	0.0000	0.4508	(1.6756)	0.0000	1	(1.2248)	01/06/2025
600740.SH	12/23/2024	SDB3260123076	(1,900.00)	0.5734	(1,101.13)	(1,089.38)	0.0000	4.3300	(1,618.5762)	0.0000	0.1324	(0.4898)	0.0000	1	(0.3573)	01/06/2025
600740.SH	12/23/2024	SDB3260123076	(108,900.00)	0.5734	(63,445.25)	(62,438.58)	0.0000	4.3300	(1,618.5762)	0.0000	7.6311	(28.0727)	0.0000	1	(20.4416)	01/06/2025
600740.SH	12/23/2024	SDB3260123076	(24,767.00)	0.5734	(14,451.84)	(14,200.33)	0.0000	4.3300	(1,618.5762)	0.0000	1.7382	(6.3845)	0.0000	1	(4.6463)	01/06/2025
600740.SH	12/23/2024	SDB3260123076	(19,085.00)	0.5734	(11,136.33)	(10,942.52)	0.0000	4.3300	(1,618.5762)	0.0000	1.3395	(4.9198)	0.0000	1	(3.5804)	01/06/2025
600740.SH	12/20/2024	SDB3260123076	(108,900.00)	0.5732	(63,445.25)	(62,426.16)	0.0000	4.3300	(1,607.2247)	0.0000	22.8932	(83.6107)	0.0000	3	(60.7176)	01/06/2025
600740.SH	12/20/2024	SDB3260123076	(24,767.00)	0.5732	(14,451.84)	(14,197.51)	0.0000	4.3300	(1,607.2247)	0.0000	5.2147	(19.0155)	0.0000	3	(13.8008)	01/06/2025
600740.SH	12/20/2024	SDB3260123076	(19,085.00)	0.5732	(11,136.33)	(10,940.34)	0.0000	4.3300	(1,607.2247)	0.0000	4.0184	(14.6530)	0.0000	3	(10.6346)	01/06/2025
600740.SH	12/19/2024	SDB3260123076	(108,900.00)	0.5832	(63,445.25)	(63,510.70)	0.0000	4.5800	(1,650.1809)	0.0000	8.0716	(29.1123)	0.0000	1	(21.0406)	01/06/2025
600740.SH	12/19/2024	SDB3260123076	(24,767.00)	0.5832	(14,451.84)	(14,444.16)	0.0000	4.5800	(1,650.1809)	0.0000	1.8386	(6.6210)	0.0000	1	(4.7824)	01/06/2025
600740.SH	12/19/2024	SDB3260123076	(27,433.00)	0.5832	(16,007.48)	(15,998.98)	0.0000	4.5800	(1,650.1809)	0.0000	2.0365	(7.3337)	0.0000	1	(5.2972)	01/06/2025
600740.SH	12/19/2024	SDB3260123076	(7,700.00)	0.5832	(4,618.46)	(4,490.66)	0.0000	4.5800	(1,650.1809)	0.0000	0.5876	(2.0584)	0.0000	1	(1.4709)	01/06/2025
600740.SH	12/19/2024	SDB3260123076	(8,700.00)	0.5832	(5,184.31)	(5,073.86)	0.0000	4.5800	(1,650.1809)	0.0000	0.6596	(2.3258)	0.0000	1	(1.6662)	01/06/2025
600740.SH	12/19/2024	SDB3260123076	(44,300.00)	0.5832	(26,303.17)	(25,835.85)	0.0000	4.5800	(1,650.1809)	0.0000	3.3463	(11.8427)	0.0000	1	(8.4964)	01/06/2025
600740.SH	12/19/2024	SDB3260123076	(13,800.00)	0.5832	(8,222.70)	(8,048.19)	0.0000	4.5800	(1,650.1809)	0.0000	1.0461	(3.6892)	0.0000	1	(2.6430)	01/06/2025
600740.SH	12/19/2024	SDB3260123076	(4,852.00)	0.5832	(2,897.86)	(2,829.70)	0.0000	4.5800	(1,650.1809)	0.0000	0.3687	(1.2971)	0.0000	1	(0.9284)	01/06/2025
600740.SH	12/18/2024	SDB3260123076	(7,700.00)	0.5804	(4,618.46)	(4,468.73)	0.0000	4.5800	(1,498.2835)	0.0000	0.5876	(1.8598)	0.0000	1	(1.2723)	01/06/2025
600740.SH	12/18/2024	SDB3260123076	(8,700.00)	0.5804	(5,184.31)	(5,049.08)	0.0000	4.5800	(1,498.2835)	0.0000	0.6596	(2.1014)	0.0000	1	(1.4418)	01/06/2025
600740.SH	12/18/2024	SDB3260123076	(44,300.00)	0.5804	(26,303.17)	(25,709.68)	0.0000	4.5800	(1,498.2835)	0.0000	3.3463	(10.7001)	0.0000	1	(7.3538)	01/06/2025
600740.SH	12/18/2024	SDB3260123076	(13,800.00)	0.5804	(8,222.70)	(8,008.89)	0.0000	4.5800	(1,498.2835)	0.0000	1.0461	(3.3332)	0.0000	1	(2.2871)	01/06/2025
600740.SH	12/18/2024	SDB3260123076	(4,852.00)	0.5804	(2,897.86)	(2,815.88)	0.0000	4.5800	(1,498.2835)	0.0000	0.3687	(1.1719)	0.0000	1	(0.8033)	01/06/2025
600740.SH	12/17/2024	SDB3260123076	(7,700.00)	0.6028	(4,618.46)	(4,641.52)	0.0000	4.5800	(1,795.7995)	0.0000	0.5876	(2.3153)	0.0000	1	(1.7278)	01/06/2025
600740.SH	12/17/2024	SDB3260123076	(8,700.00)	0.6028	(5,184.31)	(5,244.32)	0.0000	4.5800	(1,795.7995)	0.0000	0.6596	(2.6160)	0.0000	1	(1.9565)	01/06/2025
600740.SH	12/17/2024	SDB3260123076	(44,300.00)	0.6028	(26,303.17)	(26,703.82)	0.0000	4.5800	(1,795.7995)	0.0000	3.3463	(13.3208)	0.0000	1	(9.9744)	01/06/2025
600740.SH	12/17/2024	SDB3260123076	(13,800.00)	0.6028	(8,222.70)	(8,318.57)	0.0000	4.5800	(1,795.7995)	0.0000	1.0461	(4.1496)	0.0000	1	(3.1035)	01/06/2025
600740.SH	12/17/2024	SDB3260123076	(9,000.00)	0.6028	(5,375.25)	(5,425.15)	0.0000	4.5800	(1,795.7995)	0.0000	0.6839	(2.7062)	0.0000	1	(2.0224)	01/06/2025
600740.SH	12/17/2024	SDB3260123076	(5,600.00)	0.6028	(3,331.78)	(3,375.65)	0.0000	4.5800	(1,795.7995)	0.0000	0.4239	(1.6839)	0.0000	1	(1.2600)	01/06/2025
600740.SH	12/17/2024	SDB3260123076	(6,700.00)	0.6028	(3,948.89)	(4,038.73)	0.0000	4.5800	(1,795.7995)	0.0000	0.5024	(2.0147)	0.0000	1	(1.5123)	01/06/2025
600740.SH	12/17/2024	SDB3260123076	(9,300.00)	0.6028	(5,485.32)	(5,605.99)	0.0000	4.5800	(1,795.7995)	0.0000	0.6979	(2.7965)	0.0000	1	(2.0986)	01/06/2025
600740.SH	12/17/2024	SDB3260123076	(40,100.00)	0.6028	(23,274.80)	(24,172.08)	0.0000	4.5800	(1,795.7995)	0.0000	2.9611	(12.0578)	0.0000	1	(9.0968)	01/06/2025
600740.SH	12/17/2024	SDB3260123076	(6,600.00)	0.6028	(3,830.77)	(3,978.45)	0.0000	4.5800	(1,795.7995)	0.0000	0.4874	(1.9846)	0.0000	1	(1.4972)	01/06/2025
600740.SH	12/17/2024	SDB3260123076	(7,200.00)	0.6028	(4,179.02)	(4,340.12)	0.0000	4.5800	(1,795.7995)	0.0000	0.5317	(2.1650)	0.0000	1	(1.6333)	01/06/2025
600740.SH	12/17/2024	SDB3260123076	(500.00)	0.6028	(290.21)	(301.40)	0.0000	4.5800	(1,795.7995)	0.0000	0.0369	(0.1503)	0.0000	1	(0.1134)	01/06/2025
600740.SH	12/17/2024	SDB3260123076	(4,200.00)	0.6028	(2,437.76)	(2,531.74)	0.0000	4.5800	(1,795.7995)	0.0000	0.3101	(1.2629)	0.0000	1	(0.9528)	01/06/2025
600740.SH	12/17/2024	SDB3260123076	(28,000.00)	0.6028	(16,251.73)	(16,878.26)	0.0000	4.5800	(1,795.7995)	0.0000	2.0676	(8.4194)	0.0000	1	(6.3519)	01/06/2025
600740.SH	12/17/2024	SDB3260123076	(48,700.00)	0.6028	(28,266.41)	(29,356.12)	0.0000	4.5800	(1,795.7995)	0.0000	3.5961	(14.6438)	0.0000	1	(11.0477)	01/06/2025
600740.SH	12/17/2024	SDB3260123076	(18,500.00)	0.6028	(10,737.75)	(11,151.71)	0.0000	4.5800	(1,795.7995)	0.0000	1.3661	(5.5628)	0.0000	1	(4.1968)	01/06/2025
600740.SH	12/16/2024	SDB3260123076	(7,700.00)	0.6036	(4,618.46)	(4,647.60)	0.0000	4.5800	(1,795.7995)	0.0000	0.5876	(2.3184)	0.0000	1	(1.7308)	01/06/2025
600740.SH	12/16/2024	SDB3260123076	(8,700.00)	0.6036	(5,184.31)	(5,251.18)	0.0000	4.5800	(1,795.7995)	0.0000	0.6596	(2.6195)	0.0000	1	(1.9599)	01/06/2025
600740.SH	12/16/2024	SDB3260123076	(44,300.00)	0.6036	(26,303.17)	(26,738.77)	0.0000	4.5800	(1,795.7995)	0.0000	3.3463	(13.3382)	0.0000	1	(9.9918)	01/06/2025
600740.SH	12/16/2024	SDB3260123076	(13,800.00)	0.6036	(8,222.70)	(8,329.46)	0.0000	4.5800	(1,795.7995)	0.0000	1.0461	(4.1550)	0.0000	1	(3.1089)	01/06/2025
600740.SH	12/16/2024	SDB3260123076	(9,000.00)	0.6036	(5,375.25)	(5,432.26)	0.0000	4.5800	(1,795.7995)	0.0000	0.6839	(2.7098)	0.0000	1	(2.0259)	01/06/2025
600740.SH	12/16/2024	SDB3260123076	(5,600.00)	0.6036	(3,331.78)	(3,380.07)	0.0000	4.5800	(1,795.7995)	0.0000	0.4239	(1.6861)	0.0000	1	(1.2622)	01/06/2025
600740.SH	12/16/2024	SDB3260123076	(6,700.00)	0.6036	(3,948.89)	(4,044.01)	0.0000	4.5800	(1,795.7995)	0.0000	0.5024	(2.0173)	0.0000	1	(1.5149)	01/06/2025
600740.SH	12/16/2024	SDB3260123076	(9,300.00)	0.6036	(5,485.32)	(5,613.33)	0.0000	4.5800	(1,795.7995)	0.0000	0.6979	(2.8001)	0.0000	1	(2.1023)	01/06/2025
600740.SH	12/16/2024	SDB3260123076	(40,100.00)	0.6036	(23,274.80)	(24,203.72)	0.0000	4.5800	(1,795.7995)	0.0000	2.9611	(12.0738)	0.0000	1	(9.1125)	01/06/2025
600740.SH	12/16/2024	SDB3260123076	(6,600.00)	0.6036	(3,830.77)	(3,983.65)	0.0000	4.5800	(1,795.7995)	0.0000	0.4874	(1.9872)	0.0000	1	(1.4998)	01/06/2025
600740.SH	12/16/2024	SDB3260123076	(7,200.00)	0.6036	(4,179.02)	(4,345.80)	0.0000	4.5800	(1,795.7995)	0.0000	0.5317	(2.1678)	0.0000	1	(1.6362)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHANXI COKING CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600740.SH	12/16/2024	SDB3260123076	(500.00)	0.6036	(290.21)	(301.79)	0.0000	4.5800	(1,795.7995)	0.0000	0.0369	(0.1505)	0.0000	1	(0.1136)	01/06/2025
600740.SH	12/16/2024	SDB3260123076	(4,200.00)	0.6036	(2,437.76)	(2,535.05)	0.0000	4.5800	(1,795.7995)	0.0000	0.3101	(1.2646)	0.0000	1	(0.9544)	01/06/2025
600740.SH	12/16/2024	SDB3260123076	(28,000.00)	0.6036	(16,251.73)	(16,900.35)	0.0000	4.5800	(1,795.7995)	0.0000	2.0676	(8.4305)	0.0000	1	(6.3629)	01/06/2025
600740.SH	12/16/2024	SDB3260123076	(48,700.00)	0.6036	(28,266.41)	(29,394.54)	0.0000	4.5800	(1,795.7995)	0.0000	3.5961	(14.6630)	0.0000	1	(11.0669)	01/06/2025
600740.SH	12/16/2024	SDB3260123076	(18,500.00)	0.6036	(10,737.75)	(11,166.30)	0.0000	4.5800	(1,795.7995)	0.0000	1.3661	(5.5701)	0.0000	1	(4.2040)	01/06/2025
600740.SH	12/13/2024	SDB3260123076	(7,700.00)	0.5922	(4,618.46)	(4,560.21)	0.0000	4.5800	(1,795.7995)	0.0000	1.7627	(6.8244)	0.0000	3	(5.0616)	01/06/2025
600740.SH	12/13/2024	SDB3260123076	(8,700.00)	0.5922	(5,184.31)	(5,152.44)	0.0000	4.5800	(1,795.7995)	0.0000	1.9787	(7.7106)	0.0000	3	(5.7320)	01/06/2025
600740.SH	12/13/2024	SDB3260123076	(44,300.00)	0.5922	(26,303.17)	(26,236.01)	0.0000	4.5800	(1,795.7995)	0.0000	10.0390	(39.2622)	0.0000	3	(29.2231)	01/06/2025
600740.SH	12/13/2024	SDB3260123076	(13,800.00)	0.5922	(8,222.70)	(8,172.84)	0.0000	4.5800	(1,795.7995)	0.0000	3.1383	(12.2307)	0.0000	3	(9.0923)	01/06/2025
600740.SH	12/13/2024	SDB3260123076	(9,000.00)	0.5922	(5,375.25)	(5,330.11)	0.0000	4.5800	(1,795.7995)	0.0000	2.0516	(7.9765)	0.0000	3	(5.9250)	01/06/2025
600740.SH	12/13/2024	SDB3260123076	(5,600.00)	0.5922	(3,331.78)	(3,316.52)	0.0000	4.5800	(1,795.7995)	0.0000	1.2716	(4.9632)	0.0000	3	(3.6915)	01/06/2025
600740.SH	12/13/2024	SDB3260123076	(6,700.00)	0.5922	(3,948.89)	(3,967.97)	0.0000	4.5800	(1,795.7995)	0.0000	1.5072	(5.9381)	0.0000	3	(4.4309)	01/06/2025
600740.SH	12/13/2024	SDB3260123076	(9,300.00)	0.5922	(5,485.32)	(5,507.79)	0.0000	4.5800	(1,795.7995)	0.0000	2.0936	(8.2424)	0.0000	3	(6.1488)	01/06/2025
600740.SH	12/13/2024	SDB3260123076	(40,100.00)	0.5922	(23,274.80)	(23,748.62)	0.0000	4.5800	(1,795.7995)	0.0000	8.8832	(35.5398)	0.0000	3	(26.6566)	01/06/2025
600740.SH	12/13/2024	SDB3260123076	(6,600.00)	0.5922	(3,830.77)	(3,908.75)	0.0000	4.5800	(1,795.7995)	0.0000	1.4621	(5.8494)	0.0000	3	(4.3874)	01/06/2025
600740.SH	12/13/2024	SDB3260123076	(7,200.00)	0.5922	(4,179.02)	(4,264.09)	0.0000	4.5800	(1,795.7995)	0.0000	1.5950	(6.3812)	0.0000	3	(4.7862)	01/06/2025
600740.SH	12/13/2024	SDB3260123076	(500.00)	0.5922	(290.21)	(296.12)	0.0000	4.5800	(1,795.7995)	0.0000	0.1108	(0.4431)	0.0000	3	(0.3324)	01/06/2025
600740.SH	12/13/2024	SDB3260123076	(4,200.00)	0.5922	(2,437.76)	(2,487.39)	0.0000	4.5800	(1,795.7995)	0.0000	0.9304	(3.7224)	0.0000	3	(2.7920)	01/06/2025
600740.SH	12/13/2024	SDB3260123076	(28,000.00)	0.5922	(16,251.73)	(16,582.58)	0.0000	4.5800	(1,795.7995)	0.0000	6.2027	(24.8158)	0.0000	3	(18.6131)	01/06/2025
600740.SH	12/13/2024	SDB3260123076	(48,700.00)	0.5922	(28,266.41)	(28,841.84)	0.0000	4.5800	(1,795.7995)	0.0000	10.7883	(43.1618)	0.0000	3	(32.3735)	01/06/2025
600740.SH	12/13/2024	SDB3260123076	(18,500.00)	0.5922	(10,737.75)	(10,956.35)	0.0000	4.5800	(1,795.7995)	0.0000	4.0982	(16.3962)	0.0000	3	(12.2979)	01/06/2025
600740.SH	12/12/2024	SDB3260123076	(44,300.00)	0.5883	(26,303.17)	(26,063.46)	0.0000	4.5800	(1,783.6804)	0.0000	3.3463	(12.9136)	0.0000	1	(9.5672)	01/06/2025
600740.SH	12/12/2024	SDB3260123076	(13,800.00)	0.5883	(8,222.70)	(8,119.09)	0.0000	4.5800	(1,783.6804)	0.0000	1.0461	(4.0227)	0.0000	1	(2.9766)	01/06/2025
600740.SH	12/12/2024	SDB3260123076	(9,000.00)	0.5883	(5,375.25)	(5,295.06)	0.0000	4.5800	(1,783.6804)	0.0000	0.6839	(2.6235)	0.0000	1	(1.9397)	01/06/2025
600740.SH	12/12/2024	SDB3260123076	(5,600.00)	0.5883	(3,331.78)	(3,294.70)	0.0000	4.5800	(1,783.6804)	0.0000	0.4239	(1.6324)	0.0000	1	(1.2085)	01/06/2025
600740.SH	12/12/2024	SDB3260123076	(6,700.00)	0.5883	(3,948.89)	(3,941.88)	0.0000	4.5800	(1,783.6804)	0.0000	0.5024	(1.9531)	0.0000	1	(1.4507)	01/06/2025
600740.SH	12/12/2024	SDB3260123076	(9,300.00)	0.5883	(5,485.32)	(5,471.56)	0.0000	4.5800	(1,783.6804)	0.0000	0.6979	(2.7110)	0.0000	1	(2.0131)	01/06/2025
600740.SH	12/12/2024	SDB3260123076	(40,100.00)	0.5883	(23,274.80)	(23,592.43)	0.0000	4.5800	(1,783.6804)	0.0000	2.9611	(11.6893)	0.0000	1	(8.7282)	01/06/2025
600740.SH	12/12/2024	SDB3260123076	(6,600.00)	0.5883	(3,830.77)	(3,883.04)	0.0000	4.5800	(1,783.6804)	0.0000	0.4874	(1.9239)	0.0000	1	(1.4366)	01/06/2025
600740.SH	12/12/2024	SDB3260123076	(7,200.00)	0.5883	(4,179.02)	(4,236.05)	0.0000	4.5800	(1,783.6804)	0.0000	0.5317	(2.0988)	0.0000	1	(1.5672)	01/06/2025
600740.SH	12/12/2024	SDB3260123076	(500.00)	0.5883	(290.21)	(294.17)	0.0000	4.5800	(1,783.6804)	0.0000	0.0369	(0.1458)	0.0000	1	(0.1088)	01/06/2025
600740.SH	12/12/2024	SDB3260123076	(4,200.00)	0.5883	(2,437.76)	(2,471.03)	0.0000	4.5800	(1,783.6804)	0.0000	0.3101	(1.2243)	0.0000	1	(0.9142)	01/06/2025
600740.SH	12/12/2024	SDB3260123076	(28,000.00)	0.5883	(16,251.73)	(16,473.52)	0.0000	4.5800	(1,783.6804)	0.0000	2.0676	(8.1621)	0.0000	1	(6.0945)	01/06/2025
600740.SH	12/12/2024	SDB3260123076	(48,700.00)	0.5883	(28,266.41)	(28,652.16)	0.0000	4.5800	(1,783.6804)	0.0000	3.5961	(14.1962)	0.0000	1	(10.6001)	01/06/2025
600740.SH	12/12/2024	SDB3260123076	(18,500.00)	0.5883	(10,737.75)	(10,884.29)	0.0000	4.5800	(1,783.6804)	0.0000	1.3661	(5.3928)	0.0000	1	(4.0267)	01/06/2025
600740.SH	12/11/2024	SDB3260123076	(9,000.00)	0.5989	(5,375.25)	(5,390.11)	0.0000	4.5800	(1,644.6312)	0.0000	0.6839	(2.4624)	0.0000	1	(1.7786)	01/06/2025
600740.SH	12/11/2024	SDB3260123076	(5,600.00)	0.5989	(3,331.78)	(3,353.85)	0.0000	4.5800	(1,644.6312)	0.0000	0.4239	(1.5322)	0.0000	1	(1.1083)	01/06/2025
600740.SH	12/11/2024	SDB3260123076	(6,700.00)	0.5989	(3,948.89)	(4,012.64)	0.0000	4.5800	(1,644.6312)	0.0000	0.5024	(1.8331)	0.0000	1	(1.3308)	01/06/2025
600740.SH	12/11/2024	SDB3260123076	(9,300.00)	0.5989	(5,485.32)	(5,569.78)	0.0000	4.5800	(1,644.6312)	0.0000	0.6979	(2.5445)	0.0000	1	(1.8467)	01/06/2025
600740.SH	12/11/2024	SDB3260123076	(40,100.00)	0.5989	(23,274.80)	(24,015.93)	0.0000	4.5800	(1,644.6312)	0.0000	2.9611	(10.9715)	0.0000	1	(8.0104)	01/06/2025
600740.SH	12/11/2024	SDB3260123076	(6,600.00)	0.5989	(3,830.77)	(3,952.75)	0.0000	4.5800	(1,644.6312)	0.0000	0.4874	(1.8058)	0.0000	1	(1.3184)	01/06/2025
600740.SH	12/11/2024	SDB3260123076	(7,200.00)	0.5989	(4,179.02)	(4,312.09)	0.0000	4.5800	(1,644.6312)	0.0000	0.5317	(1.9699)	0.0000	1	(1.4383)	01/06/2025
600740.SH	12/11/2024	SDB3260123076	(500.00)	0.5989	(290.21)	(299.45)	0.0000	4.5800	(1,644.6312)	0.0000	0.0369	(0.1368)	0.0000	1	(0.0999)	01/06/2025
600740.SH	12/11/2024	SDB3260123076	(4,200.00)	0.5989	(2,437.76)	(2,515.38)	0.0000	4.5800	(1,644.6312)	0.0000	0.3101	(1.1491)	0.0000	1	(0.8390)	01/06/2025
600740.SH	12/11/2024	SDB3260123076	(28,000.00)	0.5989	(16,251.73)	(16,769.23)	0.0000	4.5800	(1,644.6312)	0.0000	2.0676	(7.6609)	0.0000	1	(5.5933)	01/06/2025
600740.SH	12/11/2024	SDB3260123076	(48,700.00)	0.5989	(28,266.41)	(29,166.48)	0.0000	4.5800	(1,644.6312)	0.0000	3.5961	(13.3245)	0.0000	1	(9.7284)	01/06/2025
600740.SH	12/11/2024	SDB3260123076	(18,500.00)	0.5989	(10,737.75)	(11,079.67)	0.0000	4.5800	(1,644.6312)	0.0000	1.3661	(5.0617)	0.0000	1	(3.6956)	01/06/2025
600740.SH	12/10/2024	SDB3260123076	(6,700.00)	0.5924	(3,948.89)	(3,969.02)	0.0000	4.5800	(1,594.7290)	0.0000	0.5024	(1.7582)	0.0000	1	(1.2558)	01/06/2025
600740.SH	12/10/2024	SDB3260123076	(9,300.00)	0.5924	(5,485.32)	(5,509.24)	0.0000	4.5800	(1,594.7290)	0.0000	0.6979	(2.4405)	0.0000	1	(1.7426)	01/06/2025
600740.SH	12/10/2024	SDB3260123076	(40,100.00)	0.5924	(23,274.80)	(23,754.88)	0.0000	4.5800	(1,594.7290)	0.0000	2.9611	(10.5229)	0.0000	1	(7.5619)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHANXI COKING CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600740.SH	12/10/2024	SDB3260123076	(6,600.00)	0.5924	(3,830.77)	(3,909.78)	0.0000	4.5800	(1,594.7290)	0.0000	0.4874	(1.7320)	0.0000	1	(1.2446)	01/06/2025
600740.SH	12/10/2024	SDB3260123076	(7,200.00)	0.5924	(4,179.02)	(4,265.22)	0.0000	4.5800	(1,594.7290)	0.0000	0.5317	(1.8894)	0.0000	1	(1.3577)	01/06/2025
600740.SH	12/10/2024	SDB3260123076	(500.00)	0.5924	(290.21)	(296.20)	0.0000	4.5800	(1,594.7290)	0.0000	0.0369	(0.1312)	0.0000	1	(0.0943)	01/06/2025
600740.SH	12/10/2024	SDB3260123076	(4,200.00)	0.5924	(2,437.76)	(2,488.04)	0.0000	4.5800	(1,594.7290)	0.0000	0.3101	(1.1022)	0.0000	1	(0.7920)	01/06/2025
600740.SH	12/10/2024	SDB3260123076	(28,000.00)	0.5924	(16,251.73)	(16,586.95)	0.0000	4.5800	(1,594.7290)	0.0000	2.0676	(7.3477)	0.0000	1	(5.2801)	01/06/2025
600740.SH	12/10/2024	SDB3260123076	(48,700.00)	0.5924	(28,266.41)	(28,849.44)	0.0000	4.5800	(1,594.7290)	0.0000	3.5961	(12.7797)	0.0000	1	(9.1836)	01/06/2025
600740.SH	12/10/2024	SDB3260123076	(18,500.00)	0.5924	(10,737.75)	(10,959.23)	0.0000	4.5800	(1,594.7290)	0.0000	1.3661	(4.8547)	0.0000	1	(3.4886)	01/06/2025
600740.SH	12/09/2024	SDB3260123076	(40,100.00)	0.5903	(23,274.80)	(23,669.19)	0.0000	4.5800	(1,529.1612)	0.0000	2.9611	(10.0539)	0.0000	1	(7.0928)	01/06/2025
600740.SH	12/09/2024	SDB3260123076	(6,600.00)	0.5903	(3,830.77)	(3,895.68)	0.0000	4.5800	(1,529.1612)	0.0000	0.4874	(1.6548)	0.0000	1	(1.1674)	01/06/2025
600740.SH	12/09/2024	SDB3260123076	(7,200.00)	0.5903	(4,179.02)	(4,249.83)	0.0000	4.5800	(1,529.1612)	0.0000	0.5317	(1.8052)	0.0000	1	(1.2735)	01/06/2025
600740.SH	12/09/2024	SDB3260123076	(500.00)	0.5903	(290.21)	(295.13)	0.0000	4.5800	(1,529.1612)	0.0000	0.0369	(0.1254)	0.0000	1	(0.0884)	01/06/2025
600740.SH	12/09/2024	SDB3260123076	(4,200.00)	0.5903	(2,437.76)	(2,479.07)	0.0000	4.5800	(1,529.1612)	0.0000	0.3101	(1.0530)	0.0000	1	(0.7429)	01/06/2025
600740.SH	12/09/2024	SDB3260123076	(28,000.00)	0.5903	(16,251.73)	(16,527.11)	0.0000	4.5800	(1,529.1612)	0.0000	2.0676	(7.0202)	0.0000	1	(4.9526)	01/06/2025
600740.SH	12/09/2024	SDB3260123076	(48,700.00)	0.5903	(28,266.41)	(28,745.37)	0.0000	4.5800	(1,529.1612)	0.0000	3.5961	(12.2101)	0.0000	1	(8.6140)	01/06/2025
600740.SH	12/09/2024	SDB3260123076	(18,500.00)	0.5903	(10,737.75)	(10,919.70)	0.0000	4.5800	(1,529.1612)	0.0000	1.3661	(4.6383)	0.0000	1	(3.2722)	01/06/2025
600740.SH	12/06/2024	SDB3260123076	(40,100.00)	0.5863	(23,274.80)	(23,512.31)	0.0000	4.5800	(1,529.1612)	0.0000	8.8832	(29.9618)	0.0000	3	(21.0785)	01/06/2025
600740.SH	12/06/2024	SDB3260123076	(6,600.00)	0.5863	(3,830.77)	(3,869.86)	0.0000	4.5800	(1,529.1612)	0.0000	1.4621	(4.9314)	0.0000	3	(3.4693)	01/06/2025
600740.SH	12/06/2024	SDB3260123076	(7,200.00)	0.5863	(4,179.02)	(4,221.66)	0.0000	4.5800	(1,529.1612)	0.0000	1.5950	(5.3797)	0.0000	3	(3.7847)	01/06/2025
600740.SH	12/06/2024	SDB3260123076	(500.00)	0.5863	(290.21)	(293.17)	0.0000	4.5800	(1,529.1612)	0.0000	0.1108	(0.3736)	0.0000	3	(0.2628)	01/06/2025
600740.SH	12/06/2024	SDB3260123076	(4,200.00)	0.5863	(2,437.76)	(2,462.64)	0.0000	4.5800	(1,529.1612)	0.0000	0.9304	(3.1381)	0.0000	3	(2.2077)	01/06/2025
600740.SH	12/06/2024	SDB3260123076	(28,000.00)	0.5863	(16,251.73)	(16,417.58)	0.0000	4.5800	(1,529.1612)	0.0000	6.2027	(20.9209)	0.0000	3	(14.7182)	01/06/2025
600740.SH	12/06/2024	SDB3260123076	(48,700.00)	0.5863	(28,266.41)	(28,554.86)	0.0000	4.5800	(1,529.1612)	0.0000	10.7883	(36.3875)	0.0000	3	(25.5991)	01/06/2025
600740.SH	12/06/2024	SDB3260123076	(18,500.00)	0.5863	(10,737.75)	(10,847.33)	0.0000	4.5800	(1,529.1612)	0.0000	4.0982	(13.8228)	0.0000	3	(9.7245)	01/06/2025
600740.SH	12/05/2024	SDB3260123076	(40,100.00)	0.5874	(23,274.80)	(23,554.10)	0.0000	4.5800	(1,529.1612)	0.0000	2.9611	(10.0050)	0.0000	1	(7.0439)	01/06/2025
600740.SH	12/05/2024	SDB3260123076	(6,600.00)	0.5874	(3,830.77)	(3,876.73)	0.0000	4.5800	(1,529.1612)	0.0000	0.4874	(1.6467)	0.0000	1	(1.1594)	01/06/2025
600740.SH	12/05/2024	SDB3260123076	(7,200.00)	0.5874	(4,179.02)	(4,229.16)	0.0000	4.5800	(1,529.1612)	0.0000	0.5317	(1.7964)	0.0000	1	(1.2647)	01/06/2025
600740.SH	12/05/2024	SDB3260123076	(500.00)	0.5874	(290.21)	(293.69)	0.0000	4.5800	(1,529.1612)	0.0000	0.0369	(0.1248)	0.0000	1	(0.0878)	01/06/2025
600740.SH	12/05/2024	SDB3260123076	(4,200.00)	0.5874	(2,437.76)	(2,467.01)	0.0000	4.5800	(1,529.1612)	0.0000	0.3101	(1.0479)	0.0000	1	(0.7378)	01/06/2025
600740.SH	12/05/2024	SDB3260123076	(28,000.00)	0.5874	(16,251.73)	(16,446.75)	0.0000	4.5800	(1,529.1612)	0.0000	2.0676	(6.9860)	0.0000	1	(4.9185)	01/06/2025
600740.SH	12/05/2024	SDB3260123076	(48,700.00)	0.5874	(28,266.41)	(28,605.60)	0.0000	4.5800	(1,529.1612)	0.0000	3.5961	(12.1507)	0.0000	1	(8.5546)	01/06/2025
600740.SH	12/05/2024	SDB3260123076	(18,500.00)	0.5874	(10,737.75)	(10,866.60)	0.0000	4.5800	(1,529.1612)	0.0000	1.3661	(4.6158)	0.0000	1	(3.2497)	01/06/2025
600740.SH	12/04/2024	SDB3260123076	(40,100.00)	0.5804	(23,274.80)	(23,274.80)	0.0000	4.5800	(1,529.1612)	0.0000	2.9611	(9.8864)	0.0000	1	(6.9253)	01/06/2025
600740.SH	12/04/2024	SDB3260123076	(6,600.00)	0.5804	(3,830.77)	(3,830.77)	0.0000	4.5800	(1,529.1612)	0.0000	0.4874	(1.6272)	0.0000	1	(1.1398)	01/06/2025
600740.SH	12/04/2024	SDB3260123076	(7,200.00)	0.5804	(4,179.02)	(4,179.02)	0.0000	4.5800	(1,529.1612)	0.0000	0.5317	(1.7751)	0.0000	1	(1.2434)	01/06/2025
600740.SH	12/04/2024	SDB3260123076	(500.00)	0.5804	(290.21)	(290.21)	0.0000	4.5800	(1,529.1612)	0.0000	0.0369	(0.1233)	0.0000	1	(0.0864)	01/06/2025
600740.SH	12/04/2024	SDB3260123076	(4,200.00)	0.5804	(2,437.76)	(2,437.76)	0.0000	4.5800	(1,529.1612)	0.0000	0.3101	(1.0355)	0.0000	1	(0.7253)	01/06/2025
600740.SH	12/04/2024	SDB3260123076	(28,000.00)	0.5804	(16,251.73)	(16,251.73)	0.0000	4.5800	(1,529.1612)	0.0000	2.0676	(6.9032)	0.0000	1	(4.8356)	01/06/2025
600740.SH	12/04/2024	SDB3260123076	(48,700.00)	0.5804	(28,266.41)	(28,266.41)	0.0000	4.5800	(1,529.1612)	0.0000	3.5961	(12.0066)	0.0000	1	(8.4105)	01/06/2025
600740.SH	12/04/2024	SDB3260123076	(18,500.00)	0.5804	(10,737.75)	(10,737.75)	0.0000	4.5800	(1,529.1612)	0.0000	1.3661	(4.5610)	0.0000	1	(3.1950)	01/06/2025
TOTAL SHANXI COKING CO LTD CMN CLASS A SERIES NORTHBOUND												430.7629	(1,583.1244)	0.0000	(1,152.3614)	

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Fund: ALL
Business Date: Jan 6, 2025
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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHANXI LANHUA SCI-TECH VENTURE CO., LTD. CMN CLASS A SERIES NORTHBOUND																
600123.SH	12/04/2024	SDB3262800217	(10,000.00)	1.1829	(11,829.49)	(11,829.49)	0.0000	4.5800	(725.0000)	0.0000	1.5050	(2.3823)	0.0000	1	(0.8774)	01/06/2025

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066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHENZHEN CECPORT TECHNOLOGIES CO., LTD. CMN CLASS A SERIES NORTHBOUND																
001287.ZK	12/10/2024	SDB3263707308	(7,100.00)	3.2450	(23,039.43)	(23,039.43)	0.0000	4.5800	(1,663.0281)	0.0000	2.9311	(10.6431)	0.0000	1	(7.7120)	01/06/2025
001287.ZK	12/09/2024	SDB3262800221	(1,000.00)	2.9568	(2,703.09)	(2,956.76)	0.0000	4.5800	(1,673.7500)	0.0000	0.3439	(1.3747)	0.0000	1	(1.0308)	01/06/2025
001287.ZK	12/09/2024	SDB3262800221	(5,500.00)	2.9568	(14,867.02)	(16,262.18)	0.0000	4.5800	(1,673.7500)	0.0000	1.8914	(7.5608)	0.0000	1	(5.6694)	01/06/2025
001287.ZK	12/09/2024	SDB3262800221	(1,900.00)	2.9568	(5,135.88)	(5,617.84)	0.0000	4.5800	(1,673.7500)	0.0000	0.6534	(2.6119)	0.0000	1	(1.9585)	01/06/2025
001287.ZK	12/09/2024	SDB3262800221	(1,600.00)	2.9568	(4,324.95)	(4,730.82)	0.0000	4.5800	(1,673.7500)	0.0000	0.5502	(2.1995)	0.0000	1	(1.6493)	01/06/2025
001287.ZK	12/06/2024	SDB3262800221	(1,000.00)	2.6824	(2,703.09)	(2,682.38)	0.0000	4.5800	(1,673.7500)	0.0000	1.0317	(3.7414)	0.0000	3	(2.7097)	01/06/2025
001287.ZK	12/06/2024	SDB3262800221	(5,500.00)	2.6824	(14,867.02)	(14,753.07)	0.0000	4.5800	(1,673.7500)	0.0000	5.6742	(20.5775)	0.0000	3	(14.9032)	01/06/2025
001287.ZK	12/06/2024	SDB3262800221	(1,900.00)	2.6824	(5,135.88)	(5,096.51)	0.0000	4.5800	(1,673.7500)	0.0000	1.9602	(7.1086)	0.0000	3	(5.1484)	01/06/2025
001287.ZK	12/06/2024	SDB3262800221	(1,600.00)	2.6824	(4,324.95)	(4,291.80)	0.0000	4.5800	(1,673.7500)	0.0000	1.6507	(5.9862)	0.0000	3	(4.3355)	01/06/2025
001287.ZK	12/05/2024	SDB3262800221	(1,000.00)	2.7160	(2,703.09)	(2,715.96)	0.0000	4.5800	(1,673.7500)	0.0000	0.3439	(1.2627)	0.0000	1	(0.9188)	01/06/2025
001287.ZK	12/05/2024	SDB3262800221	(5,500.00)	2.7160	(14,867.02)	(14,937.80)	0.0000	4.5800	(1,673.7500)	0.0000	1.8914	(6.9450)	0.0000	1	(5.0536)	01/06/2025
001287.ZK	12/05/2024	SDB3262800221	(1,900.00)	2.7160	(5,135.88)	(5,160.33)	0.0000	4.5800	(1,673.7500)	0.0000	0.6534	(2.3992)	0.0000	1	(1.7458)	01/06/2025
001287.ZK	12/05/2024	SDB3262800221	(1,600.00)	2.7160	(4,324.95)	(4,345.54)	0.0000	4.5800	(1,673.7500)	0.0000	0.5502	(2.0204)	0.0000	1	(1.4701)	01/06/2025
001287.ZK	12/04/2024	SDB3262800221	(1,000.00)	2.7031	(2,703.09)	(2,703.09)	0.0000	4.5800	(1,673.7500)	0.0000	0.3439	(1.2568)	0.0000	1	(0.9129)	01/06/2025
001287.ZK	12/04/2024	SDB3262800221	(5,500.00)	2.7031	(14,867.02)	(14,867.02)	0.0000	4.5800	(1,673.7500)	0.0000	1.8914	(6.9121)	0.0000	1	(5.0207)	01/06/2025
001287.ZK	12/04/2024	SDB3262800221	(1,900.00)	2.7031	(5,135.88)	(5,135.88)	0.0000	4.5800	(1,673.7500)	0.0000	0.6534	(2.3878)	0.0000	1	(1.7344)	01/06/2025
001287.ZK	12/04/2024	SDB3262800221	(1,600.00)	2.7031	(4,324.95)	(4,324.95)	0.0000	4.5800	(1,673.7500)	0.0000	0.5502	(2.0108)	0.0000	1	(1.4606)	01/06/2025
TOTAL SHENZHEN CECPORT TECHNOLOGIES CO., LTD. CMN CLASS A SERIES NORTHBOUND											23.5648	(86.9984)	0.0000		(63.4337)	

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066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHENZHEN CHIPSCREEN BIOSCIENCES CO., LTD. CMN CLASS A SERIES NORTHBOUND																
688321.SH	12/05/2024	SDB3263040704	(3,300.00)	2.9218	(9,709.17)	(9,642.01)	0.0000	4.5800	(1,925.0000)	0.0000	1.2352	(5.1558)	0.0000	1	(3.9206)	01/06/2025
688321.SH	12/04/2024	SDB3263040704	(3,300.00)	2.9422	(9,709.17)	(9,709.17)	0.0000	4.5800	(1,925.0000)	0.0000	1.2352	(5.1917)	0.0000	1	(3.9565)	01/06/2025
TOTAL SHENZHEN CHIPSCREEN BIOSCIENCES CO., LTD. CMN CLASS A SERIES NORTHBOUND											2.4704	(10.3475)	0.0000		(7.8771)	

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHENZHEN CLOU ELECTRONICS CO LTD CMN CLASS A SERIES NORTHBOUND																
002121.ZK	12/30/2024	SDB3263185973	(8,400.00)	0.6475	(5,235.38)	(5,438.76)	0.0000	4.3300	(1,750.0000)	0.0000	0.6297	(2.6438)	0.0000	1	(2.0141)	01/06/2025
002121.ZK	12/27/2024	SDB3263185973	(8,700.00)	0.6938	(5,422.36)	(6,035.71)	0.0000	4.3300	(1,750.0000)	0.0000	1.9566	(8.8021)	0.0000	3	(6.8455)	01/06/2025
002121.ZK	12/26/2024	SDB3263185973	(8,700.00)	0.7082	(5,422.36)	(6,161.61)	0.0000	4.3300	(1,750.0000)	0.0000	0.6522	(2.9952)	0.0000	1	(2.3430)	01/06/2025
002121.ZK	12/24/2024	SDB3263185973	(8,700.00)	0.7082	(5,422.36)	(6,161.61)	0.0000	4.3300	(1,750.0000)	0.0000	1.3044	(5.9905)	0.0000	2	(4.6861)	01/06/2025
002121.ZK	12/23/2024	SDB3263185973	(8,700.00)	0.7256	(5,422.36)	(6,312.82)	0.0000	4.3300	(1,750.0000)	0.0000	0.6522	(3.0687)	0.0000	1	(2.4165)	01/06/2025
002121.ZK	12/20/2024	SDB3263185973	(8,700.00)	0.6596	(5,422.36)	(5,738.88)	0.0000	4.3300	(1,750.0000)	0.0000	1.9566	(8.3692)	0.0000	3	(6.4126)	01/06/2025
002121.ZK	12/19/2024	SDB3263185973	(8,700.00)	0.7053	(5,422.36)	(6,136.39)	0.0000	4.5800	(1,750.0000)	0.0000	0.6898	(2.9830)	0.0000	1	(2.2931)	01/06/2025
002121.ZK	12/18/2024	SDB3263185973	(8,700.00)	0.6737	(5,422.36)	(5,860.76)	0.0000	4.5800	(1,750.0000)	0.0000	0.6898	(2.8490)	0.0000	1	(2.1591)	01/06/2025
002121.ZK	12/17/2024	SDB3263185973	(8,700.00)	0.6785	(5,422.36)	(5,902.85)	0.0000	4.5800	(1,750.0000)	0.0000	0.6898	(2.8694)	0.0000	1	(2.1796)	01/06/2025
002121.ZK	12/16/2024	SDB3263185973	(8,700.00)	0.6876	(5,422.36)	(5,982.51)	0.0000	4.5800	(1,750.0000)	0.0000	0.6898	(2.9082)	0.0000	1	(2.2183)	01/06/2025
002121.ZK	12/13/2024	SDB3263185973	(8,700.00)	0.6916	(5,422.36)	(6,017.19)	0.0000	4.5800	(1,750.0000)	0.0000	2.0695	(8.7751)	0.0000	3	(6.7055)	01/06/2025
002121.ZK	12/12/2024	SDB3263185973	(8,700.00)	0.6624	(5,422.36)	(5,762.85)	0.0000	4.5800	(1,750.0000)	0.0000	0.6898	(2.8014)	0.0000	1	(2.1115)	01/06/2025
002121.ZK	12/11/2024	SDB3263185973	(8,700.00)	0.6691	(5,422.36)	(5,821.32)	0.0000	4.5800	(1,750.0000)	0.0000	0.6898	(2.8298)	0.0000	1	(2.1400)	01/06/2025
002121.ZK	12/10/2024	SDB3263185973	(8,700.00)	0.6419	(5,422.36)	(5,584.28)	0.0000	4.5800	(1,750.0000)	0.0000	0.6898	(2.7146)	0.0000	1	(2.0247)	01/06/2025
002121.ZK	12/09/2024	SDB3263185973	(8,700.00)	0.6246	(5,422.36)	(5,433.77)	0.0000	4.5800	(1,750.0000)	0.0000	0.6898	(2.6414)	0.0000	1	(1.9516)	01/06/2025
002121.ZK	12/06/2024	SDB3263185973	(8,700.00)	0.6411	(5,422.36)	(5,577.92)	0.0000	4.5800	(1,750.0000)	0.0000	2.0695	(8.1345)	0.0000	3	(6.0649)	01/06/2025
002121.ZK	12/05/2024	SDB3263185973	(8,700.00)	0.6464	(5,422.36)	(5,623.65)	0.0000	4.5800	(1,750.0000)	0.0000	0.6898	(2.7337)	0.0000	1	(2.0439)	01/06/2025
002121.ZK	12/04/2024	SDB3263185973	(8,700.00)	0.6233	(5,422.36)	(5,422.36)	0.0000	4.5800	(1,750.0000)	0.0000	0.6898	(2.6359)	0.0000	1	(1.9460)	01/06/2025
TOTAL SHENZHEN CLOU ELECTRONICS CO LTD CMN CLASS A SERIES NORTHBOUND												18.1891	(76.7454)	0.0000	(58.5563)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHENZHEN COLIBRI TECHNOLOGIES CO., LTD. CMN CLASS A SERIES NORTHBOUND																
002957.ZK	01/03/2025	SDB3264649898	(6,100.00)	2.2423	(13,645.97)	(13,677.95)	0.0000	4.3300	(1,700.0000)	0.0000	4.9239	(19.3771)	0.0000	3	(14.4532)	01/06/2025
002957.ZK	01/03/2025	SDB3264649898	(900.00)	2.2423	(2,013.34)	(2,018.06)	0.0000	4.3300	(1,700.0000)	0.0000	0.7265	(2.8589)	0.0000	3	(2.1324)	01/06/2025
002957.ZK	01/02/2025	SDB3264649898	(6,100.00)	2.2496	(13,645.97)	(13,722.69)	0.0000	4.3300	(1,700.0000)	0.0000	1.6413	(6.4802)	0.0000	1	(4.8389)	01/06/2025
002957.ZK	01/02/2025	SDB3264649898	(900.00)	2.2496	(2,013.34)	(2,024.66)	0.0000	4.3300	(1,700.0000)	0.0000	0.2422	(0.9561)	0.0000	1	(0.7139)	01/06/2025
002957.ZK	12/31/2024	SDB3264649898	(6,100.00)	2.2262	(13,645.97)	(13,579.59)	0.0000	4.3300	(1,700.0000)	0.0000	3.2826	(12.8252)	0.0000	2	(9.5426)	01/06/2025
002957.ZK	12/31/2024	SDB3264649898	(900.00)	2.2262	(2,013.34)	(2,003.55)	0.0000	4.3300	(1,700.0000)	0.0000	0.4843	(1.8922)	0.0000	2	(1.4079)	01/06/2025
002957.ZK	12/30/2024	SDB3264649898	(6,100.00)	2.2370	(13,645.97)	(13,645.97)	0.0000	4.3300	(1,700.0000)	0.0000	1.6413	(6.4439)	0.0000	1	(4.8026)	01/06/2025
002957.ZK	12/30/2024	SDB3264649898	(900.00)	2.2370	(2,013.34)	(2,013.34)	0.0000	4.3300	(1,700.0000)	0.0000	0.2422	(0.9507)	0.0000	1	(0.7086)	01/06/2025
TOTAL SHENZHEN COLIBRI TECHNOLOGIES CO., LTD. CMN CLASS A SERIES NORTHBOUND											13.1843	(51.7843)	0.0000		(38.6001)	

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

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066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHENZHEN DYNANONIC CO., LTD. CMN CLASS A SERIES NORTHBOUND																
300769.ZK	01/02/2025	SDB3264328834	(300.00)	5.4550	(1,656.33)	(1,636.49)	0.0000	4.3300	(2,244.7674)	0.0000	0.1992	(1.0204)	0.0000	1	(0.8212)	01/06/2025
300769.ZK	01/02/2025	SDB3264328834	(500.00)	5.4550	(2,914.57)	(2,727.48)	0.0000	4.3300	(2,244.7674)	0.0000	0.3506	(1.7007)	0.0000	1	(1.3502)	01/06/2025
300769.ZK	01/02/2025	SDB3264328834	(100.00)	5.4550	(579.32)	(545.50)	0.0000	4.3300	(2,244.7674)	0.0000	0.0697	(0.3401)	0.0000	1	(0.2705)	01/06/2025
300769.ZK	01/02/2025	SDB3264328834	(3,400.00)	5.4550	(20,288.74)	(18,546.85)	0.0000	4.3300	(2,244.7674)	0.0000	2.4403	(11.5648)	0.0000	1	(9.1245)	01/06/2025
300769.ZK	12/31/2024	SDB3264328834	(300.00)	5.5011	(1,656.33)	(1,650.32)	0.0000	4.3300	(2,244.7674)	0.0000	0.3984	(2.0581)	0.0000	2	(1.6597)	01/06/2025
300769.ZK	12/31/2024	SDB3264328834	(500.00)	5.5011	(2,914.57)	(2,750.53)	0.0000	4.3300	(2,244.7674)	0.0000	0.7011	(3.4302)	0.0000	2	(2.7290)	01/06/2025
300769.ZK	12/31/2024	SDB3264328834	(100.00)	5.5011	(579.32)	(550.11)	0.0000	4.3300	(2,244.7674)	0.0000	0.1394	(0.6860)	0.0000	2	(0.5467)	01/06/2025
300769.ZK	12/31/2024	SDB3264328834	(3,400.00)	5.5011	(20,288.74)	(18,703.60)	0.0000	4.3300	(2,244.7674)	0.0000	4.8806	(23.3251)	0.0000	2	(18.4446)	01/06/2025
300769.ZK	12/30/2024	SDB3264328834	(300.00)	5.4494	(1,656.33)	(1,634.83)	0.0000	4.3300	(2,254.2613)	0.0000	0.1992	(1.0237)	0.0000	1	(0.8245)	01/06/2025
300769.ZK	12/30/2024	SDB3264328834	(500.00)	5.4494	(2,914.57)	(2,724.72)	0.0000	4.3300	(2,254.2613)	0.0000	0.3506	(1.7062)	0.0000	1	(1.3556)	01/06/2025
300769.ZK	12/30/2024	SDB3264328834	(100.00)	5.4494	(579.32)	(544.94)	0.0000	4.3300	(2,254.2613)	0.0000	0.0697	(0.3412)	0.0000	1	(0.2716)	01/06/2025
300769.ZK	12/30/2024	SDB3264328834	(7,000.00)	5.4494	(41,770.93)	(38,146.02)	0.0000	4.3300	(2,254.2613)	0.0000	5.0241	(23.8864)	0.0000	1	(18.8623)	01/06/2025
300769.ZK	12/30/2024	SDB3264328834	(600.00)	5.4494	(3,549.61)	(3,269.66)	0.0000	4.3300	(2,254.2613)	0.0000	0.4269	(2.0474)	0.0000	1	(1.6205)	01/06/2025
300769.ZK	12/30/2024	SDB3264328834	(300.00)	5.4494	(1,772.31)	(1,634.83)	0.0000	4.3300	(2,254.2613)	0.0000	0.2132	(1.0237)	0.0000	1	(0.8105)	01/06/2025
300769.ZK	12/27/2024	SDB3264328834	(500.00)	5.6842	(2,914.57)	(2,842.09)	0.0000	4.3300	(2,257.0588)	0.0000	1.0517	(5.3456)	0.0000	3	(4.2940)	01/06/2025
300769.ZK	12/27/2024	SDB3264328834	(100.00)	5.6842	(579.32)	(568.42)	0.0000	4.3300	(2,257.0588)	0.0000	0.2090	(1.0691)	0.0000	3	(0.8601)	01/06/2025
300769.ZK	12/27/2024	SDB3264328834	(7,000.00)	5.6842	(41,770.93)	(39,789.27)	0.0000	4.3300	(2,257.0588)	0.0000	15.0723	(74.8389)	0.0000	3	(59.7666)	01/06/2025
300769.ZK	12/27/2024	SDB3264328834	(600.00)	5.6842	(3,549.61)	(3,410.51)	0.0000	4.3300	(2,257.0588)	0.0000	1.2808	(6.4148)	0.0000	3	(5.1339)	01/06/2025
300769.ZK	12/27/2024	SDB3264328834	(300.00)	5.6842	(1,772.31)	(1,705.25)	0.0000	4.3300	(2,257.0588)	0.0000	0.6395	(3.2074)	0.0000	3	(2.5679)	01/06/2025
300769.ZK	12/26/2024	SDB3264328834	(500.00)	5.5865	(2,914.57)	(2,793.27)	0.0000	4.3300	(2,257.0588)	0.0000	0.3506	(1.7513)	0.0000	1	(1.4007)	01/06/2025
300769.ZK	12/26/2024	SDB3264328834	(100.00)	5.5865	(579.32)	(558.65)	0.0000	4.3300	(2,257.0588)	0.0000	0.0697	(0.3503)	0.0000	1	(0.2806)	01/06/2025
300769.ZK	12/26/2024	SDB3264328834	(7,000.00)	5.5865	(41,770.93)	(39,105.82)	0.0000	4.3300	(2,257.0588)	0.0000	5.0241	(24.5178)	0.0000	1	(19.4937)	01/06/2025
300769.ZK	12/26/2024	SDB3264328834	(600.00)	5.5865	(3,549.61)	(3,351.93)	0.0000	4.3300	(2,257.0588)	0.0000	0.4269	(2.1015)	0.0000	1	(1.6746)	01/06/2025
300769.ZK	12/26/2024	SDB3264328834	(300.00)	5.5865	(1,772.31)	(1,675.96)	0.0000	4.3300	(2,257.0588)	0.0000	0.2132	(1.0508)	0.0000	1	(0.8376)	01/06/2025
300769.ZK	12/24/2024	SDB3264328834	(500.00)	5.5865	(2,914.57)	(2,793.27)	0.0000	4.3300	(2,257.0588)	0.0000	0.7011	(3.5025)	0.0000	2	(2.8014)	01/06/2025
300769.ZK	12/24/2024	SDB3264328834	(100.00)	5.5865	(579.32)	(558.65)	0.0000	4.3300	(2,257.0588)	0.0000	0.1394	(0.7005)	0.0000	2	(0.5611)	01/06/2025
300769.ZK	12/24/2024	SDB3264328834	(7,000.00)	5.5865	(41,770.93)	(39,105.82)	0.0000	4.3300	(2,257.0588)	0.0000	10.0482	(49.0356)	0.0000	2	(38.9874)	01/06/2025
300769.ZK	12/24/2024	SDB3264328834	(600.00)	5.5865	(3,549.61)	(3,351.93)	0.0000	4.3300	(2,257.0588)	0.0000	0.8539	(4.2031)	0.0000	2	(3.3492)	01/06/2025
300769.ZK	12/24/2024	SDB3264328834	(300.00)	5.5865	(1,772.31)	(1,675.96)	0.0000	4.3300	(2,257.0588)	0.0000	0.4263	(2.1015)	0.0000	2	(1.6752)	01/06/2025
300769.ZK	12/23/2024	SDB3264328834	(500.00)	5.7953	(2,914.57)	(2,897.65)	0.0000	4.3300	(2,257.0588)	0.0000	0.3506	(1.8167)	0.0000	1	(1.4662)	01/06/2025
300769.ZK	12/23/2024	SDB3264328834	(100.00)	5.7953	(579.32)	(579.53)	0.0000	4.3300	(2,257.0588)	0.0000	0.0697	(0.3633)	0.0000	1	(0.2937)	01/06/2025
300769.ZK	12/23/2024	SDB3264328834	(7,000.00)	5.7953	(41,770.93)	(40,567.04)	0.0000	4.3300	(2,257.0588)	0.0000	5.0241	(25.4339)	0.0000	1	(20.4098)	01/06/2025
300769.ZK	12/23/2024	SDB3264328834	(600.00)	5.7953	(3,549.61)	(3,477.18)	0.0000	4.3300	(2,257.0588)	0.0000	0.4269	(2.1801)	0.0000	1	(1.7531)	01/06/2025
300769.ZK	12/23/2024	SDB3264328834	(300.00)	5.7953	(1,772.31)	(1,738.59)	0.0000	4.3300	(2,257.0588)	0.0000	0.2132	(1.0900)	0.0000	1	(0.8769)	01/06/2025
300769.ZK	12/20/2024	SDB3264328834	(7,000.00)	5.8805	(41,770.93)	(41,163.77)	0.0000	4.3300	(2,250.0000)	0.0000	15.0723	(77.1821)	0.0000	3	(62.1097)	01/06/2025
300769.ZK	12/20/2024	SDB3264328834	(600.00)	5.8805	(3,549.61)	(3,282.32)	0.0000	4.3300	(2,250.0000)	0.0000	1.2808	(6.6156)	0.0000	3	(5.3348)	01/06/2025
300769.ZK	12/20/2024	SDB3264328834	(300.00)	5.8805	(1,772.31)	(1,764.16)	0.0000	4.3300	(2,250.0000)	0.0000	0.6395	(3.3078)	0.0000	3	(2.6683)	01/06/2025
300769.ZK	12/19/2024	SDB3264328834	(600.00)	5.9160	(3,549.61)	(3,549.61)	0.0000	4.5800	(2,250.0000)	0.0000	0.4516	(2.2185)	0.0000	1	(1.7669)	01/06/2025
300769.ZK	12/19/2024	SDB3264328834	(300.00)	5.9077	(1,772.31)	(1,772.31)	0.0000	4.5800	(2,250.0000)	0.0000	0.2255	(1.1077)	0.0000	1	(0.8822)	01/06/2025
300769.ZK	12/12/2024	SDB3262612810	(300.00)	6.5856	(1,952.88)	(1,975.67)	0.0000	4.5800	(1,954.0816)	0.0000	0.2485	(1.0724)	0.0000	1	(0.8239)	01/06/2025
300769.ZK	12/12/2024	SDB3262612810	(1,900.00)	6.5856	(12,226.13)	(12,512.58)	0.0000	4.5800	(1,954.0816)	0.0000	1.5554	(6.7918)	0.0000	1	(5.2364)	01/06/2025
300769.ZK	12/12/2024	SDB3262612810	(3,190.00)	6.5856	(21,270.81)	(21,007.97)	0.0000	4.5800	(1,954.0816)	0.0000	2.7061	(11.4031)	0.0000	1	(8.6970)	01/06/2025
300769.ZK	12/11/2024	SDB3262612810	(300.00)	6.5246	(1,952.88)	(1,957.37)	0.0000	4.5800	(1,954.0816)	0.0000	0.2485	(1.0625)	0.0000	1	(0.8140)	01/06/2025
300769.ZK	12/11/2024	SDB3262612810	(1,900.00)	6.5246	(12,226.13)	(12,396.71)	0.0000	4.5800	(1,954.0816)	0.0000	1.5554	(6.7289)	0.0000	1	(5.1735)	01/06/2025
300769.ZK	12/11/2024	SDB3262612810	(3,190.00)	6.5246	(21,270.81)	(20,813.42)	0.0000	4.5800	(1,954.0816)	0.0000	2.7061	(11.2975)	0.0000	1	(8.5914)	01/06/2025
300769.ZK	12/10/2024	SDB3262612810	(3,190.00)	6.3624	(21,270.81)	(20,295.93)	0.0000	4.5800	(1,750.0000)	0.0000	2.7061	(9.8661)	0.0000	1	(7.1600)	01/06/2025
300769.ZK	12/09/2024	SDB3262612810	(3,190.00)	6.2855	(21,270.81)	(20,050.80)	0.0000	4.5800	(1,750.0000)	0.0000	2.7061	(9.7469)	0.0000	1	(7.0408)	01/06/2025
300769.ZK	12/06/2024	SDB3262612810	(4,290.00)	6.5278	(28,605.57)	(28,004.45)	0.0000	4.5800	(1,757.8088)	0.0000	10.9178	(41.0221)	0.0000	3	(30.1043)	01/06/2025
300769.ZK	12/05/2024	SDB3262612810	(9,100.00)	6.7247	(60,678.48)	(61,194.94)	0.0000	4.5800	(2,097.2473)	0.0000	7.7197	(35.6503)	0.0000	1	(27.9306)	01/06/2025
300769.ZK	12/05/2024	SDB3262612810	(500.00)	6.7247	(3,351.03)	(3,362.36)	0.0000	4.5800	(2,097.2473)	0.0000	0.4263	(1.9588)	0.0000	1	(1.5325)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHENZHEN DYNANONIC CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300769.ZK	12/05/2024	SDB3262612810	(4,223.00)	6.7247	(28,345.34)	(28,398.49)	0.0000	4.5800	(2,097.2473)	0.0000	3.6062	(16.5441)	0.0000	1	(12.9379)	01/06/2025
300769.ZK	12/04/2024	SDB3262612810	(4,223.00)	6.7121	(28,345.34)	(28,345.34)	0.0000	4.5800	(1,750.0000)	0.0000	3.6062	(13.7790)	0.0000	1	(10.1728)	01/06/2025
TOTAL SHENZHEN DYNANONIC CO., LTD. CMN CLASS A SERIES NORTHBOUND											116.4322	(542.5841)	0.0000		(426.1519)	

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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHENZHEN GAS CORPORATION LTD. CMN CLASS A SERIES NORTHBOUND																
601139.SH	01/03/2025	SDB3260123649	(900.00)	0.9508	(855.77)	(855.74)	0.0000	4.3300	(463.1949)	0.0000	0.3088	(0.3303)	0.0000	3	(0.0215)	01/06/2025
601139.SH	01/03/2025	SDB3260123649	(600.00)	0.9508	(568.38)	(570.49)	0.0000	4.3300	(463.1949)	0.0000	0.2051	(0.2202)	0.0000	3	(0.0151)	01/06/2025
601139.SH	01/03/2025	SDB3260123649	(1,500.00)	0.9508	(1,444.54)	(1,426.23)	0.0000	4.3300	(463.1949)	0.0000	0.5212	(0.5505)	0.0000	3	(0.0293)	01/06/2025
601139.SH	01/03/2025	SDB3260123649	(16,700.00)	0.9508	(16,685.81)	(15,878.64)	0.0000	4.3300	(463.1949)	0.0000	6.0208	(6.1291)	0.0000	3	(0.1083)	01/06/2025
601139.SH	01/03/2025	SDB3260123649	(17,800.00)	0.9508	(17,784.87)	(16,924.54)	0.0000	4.3300	(463.1949)	0.0000	6.4174	(6.5328)	0.0000	3	(0.1154)	01/06/2025
601139.SH	01/03/2025	SDB3260123649	(5,000.00)	0.9508	(4,995.75)	(4,754.09)	0.0000	4.3300	(463.1949)	0.0000	1.8026	(1.8351)	0.0000	3	(0.0324)	01/06/2025
601139.SH	01/03/2025	SDB3260123649	(7,600.00)	0.9508	(7,593.54)	(7,226.21)	0.0000	4.3300	(463.1949)	0.0000	2.7400	(2.7893)	0.0000	3	(0.0493)	01/06/2025
601139.SH	01/03/2025	SDB3260123649	(8,000.00)	0.9508	(7,993.20)	(7,606.54)	0.0000	4.3300	(463.1949)	0.0000	2.8842	(2.9361)	0.0000	3	(0.0519)	01/06/2025
601139.SH	01/03/2025	SDB3260123649	(4,700.00)	0.9508	(4,696.01)	(4,468.84)	0.0000	4.3300	(463.1949)	0.0000	1.6945	(1.7250)	0.0000	3	(0.0305)	01/06/2025
601139.SH	01/03/2025	SDB3260123649	(12,937.00)	0.9508	(12,926.00)	(12,300.72)	0.0000	4.3300	(463.1949)	0.0000	4.6641	(4.7480)	0.0000	3	(0.0839)	01/06/2025
601139.SH	01/03/2025	SDB3260123649	(8,500.00)	0.9508	(8,492.77)	(8,081.94)	0.0000	4.3300	(463.1949)	0.0000	3.0645	(3.1196)	0.0000	3	(0.0551)	01/06/2025
601139.SH	01/03/2025	SDB3260123649	(400.00)	0.9508	(399.66)	(380.33)	0.0000	4.3300	(463.1949)	0.0000	0.1442	(0.1468)	0.0000	3	(0.0026)	01/06/2025
601139.SH	01/03/2025	SDB3260123649	(100.00)	0.9508	(99.92)	(95.08)	0.0000	4.3300	(463.1949)	0.0000	0.0361	(0.0367)	0.0000	3	(0.0006)	01/06/2025
601139.SH	01/03/2025	SDB3260123649	(200.00)	0.9508	(199.83)	(190.16)	0.0000	4.3300	(463.1949)	0.0000	0.0721	(0.0734)	0.0000	3	(0.0013)	01/06/2025
601139.SH	01/03/2025	SDB3260123649	(6,600.00)	0.9508	(6,594.39)	(6,275.39)	0.0000	4.3300	(463.1949)	0.0000	2.3795	(2.4223)	0.0000	3	(0.0428)	01/06/2025
601139.SH	01/03/2025	SDB3260123649	(31,000.00)	0.9508	(30,973.65)	(29,475.33)	0.0000	4.3300	(463.1949)	0.0000	11.1763	(11.3774)	0.0000	3	(0.2010)	01/06/2025
601139.SH	01/03/2025	SDB3260123649	(20,500.00)	0.9508	(20,482.58)	(19,491.75)	0.0000	4.3300	(463.1949)	0.0000	7.3908	(7.5237)	0.0000	3	(0.1329)	01/06/2025
601139.SH	01/03/2025	SDB3260123649	(22,600.00)	0.9508	(22,580.79)	(21,488.46)	0.0000	4.3300	(463.1949)	0.0000	8.1479	(8.2945)	0.0000	3	(0.1466)	01/06/2025
601139.SH	01/03/2025	SDB3260123649	(7,000.00)	0.9508	(6,994.05)	(6,655.72)	0.0000	4.3300	(463.1949)	0.0000	2.5237	(2.5691)	0.0000	3	(0.0454)	01/06/2025
601139.SH	01/03/2025	SDB3260123649	(3,400.00)	0.9508	(3,397.11)	(3,232.78)	0.0000	4.3300	(463.1949)	0.0000	1.2258	(1.2478)	0.0000	3	(0.0220)	01/06/2025
601139.SH	01/03/2025	SDB3260123649	(8,600.00)	0.9508	(8,592.69)	(8,177.03)	0.0000	4.3300	(463.1949)	0.0000	3.1005	(3.1563)	0.0000	3	(0.0558)	01/06/2025
601139.SH	01/03/2025	SDB3260123649	(2,500.00)	0.9508	(2,497.88)	(2,377.04)	0.0000	4.3300	(463.1949)	0.0000	0.9013	(0.9175)	0.0000	3	(0.0162)	01/06/2025
601139.SH	01/03/2025	SDB3260123649	(16,200.00)	0.9508	(16,186.23)	(15,403.24)	0.0000	4.3300	(463.1949)	0.0000	5.8405	(5.9456)	0.0000	3	(0.1051)	01/06/2025
601139.SH	01/03/2025	SDB3260123649	(47,800.00)	0.9508	(47,759.37)	(45,449.05)	0.0000	4.3300	(463.1949)	0.0000	17.2332	(17.5431)	0.0000	3	(0.3100)	01/06/2025
601139.SH	01/03/2025	SDB3260123649	(400.00)	0.9508	(399.66)	(380.33)	0.0000	4.3300	(463.1949)	0.0000	0.1442	(0.1468)	0.0000	3	(0.0026)	01/06/2025
601139.SH	01/03/2025	SDB3260123649	(100.00)	0.9508	(99.92)	(95.08)	0.0000	4.3300	(463.1949)	0.0000	0.0361	(0.0367)	0.0000	3	(0.0006)	01/06/2025
601139.SH	01/03/2025	SDB3260123649	(7,800.00)	0.9508	(7,793.37)	(7,416.37)	0.0000	4.3300	(463.1949)	0.0000	2.8121	(2.8627)	0.0000	3	(0.0506)	01/06/2025
601139.SH	01/03/2025	SDB3260123649	(8,700.00)	0.9508	(8,692.60)	(8,272.11)	0.0000	4.3300	(463.1949)	0.0000	3.1366	(3.1930)	0.0000	3	(0.0564)	01/06/2025
601139.SH	01/02/2025	SDB3260123649	(900.00)	0.9557	(855.77)	(860.14)	0.0000	4.3300	(463.1949)	0.0000	0.1029	(0.1107)	0.0000	1	(0.0077)	01/06/2025
601139.SH	01/02/2025	SDB3260123649	(600.00)	0.9557	(568.38)	(573.43)	0.0000	4.3300	(463.1949)	0.0000	0.0684	(0.0738)	0.0000	1	(0.0054)	01/06/2025
601139.SH	01/02/2025	SDB3260123649	(1,500.00)	0.9557	(1,444.54)	(1,433.57)	0.0000	4.3300	(463.1949)	0.0000	0.1737	(0.1845)	0.0000	1	(0.0107)	01/06/2025
601139.SH	01/02/2025	SDB3260123649	(16,700.00)	0.9557	(16,685.81)	(15,960.41)	0.0000	4.3300	(463.1949)	0.0000	2.0069	(2.0535)	0.0000	1	(0.0466)	01/06/2025
601139.SH	01/02/2025	SDB3260123649	(17,800.00)	0.9557	(17,784.87)	(17,011.69)	0.0000	4.3300	(463.1949)	0.0000	2.1391	(2.1888)	0.0000	1	(0.0497)	01/06/2025
601139.SH	01/02/2025	SDB3260123649	(5,000.00)	0.9557	(4,995.75)	(4,778.57)	0.0000	4.3300	(463.1949)	0.0000	0.6009	(0.6148)	0.0000	1	(0.0140)	01/06/2025
601139.SH	01/02/2025	SDB3260123649	(7,600.00)	0.9557	(7,593.54)	(7,263.42)	0.0000	4.3300	(463.1949)	0.0000	0.9133	(0.9345)	0.0000	1	(0.0212)	01/06/2025
601139.SH	01/02/2025	SDB3260123649	(8,000.00)	0.9557	(7,993.20)	(7,645.70)	0.0000	4.3300	(463.1949)	0.0000	0.9614	(0.9837)	0.0000	1	(0.0223)	01/06/2025
601139.SH	01/02/2025	SDB3260123649	(4,700.00)	0.9557	(4,696.01)	(4,491.85)	0.0000	4.3300	(463.1949)	0.0000	0.5648	(0.5779)	0.0000	1	(0.0131)	01/06/2025
601139.SH	01/02/2025	SDB3260123649	(12,937.00)	0.9557	(12,926.00)	(12,364.06)	0.0000	4.3300	(463.1949)	0.0000	1.5547	(1.5908)	0.0000	1	(0.0361)	01/06/2025
601139.SH	01/02/2025	SDB3260123649	(8,500.00)	0.9557	(8,492.77)	(8,123.56)	0.0000	4.3300	(463.1949)	0.0000	1.0215	(1.0452)	0.0000	1	(0.0237)	01/06/2025
601139.SH	01/02/2025	SDB3260123649	(400.00)	0.9557	(399.66)	(382.29)	0.0000	4.3300	(463.1949)	0.0000	0.0481	(0.0492)	0.0000	1	(0.0011)	01/06/2025
601139.SH	01/02/2025	SDB3260123649	(100.00)	0.9557	(99.92)	(95.57)	0.0000	4.3300	(463.1949)	0.0000	0.0120	(0.0123)	0.0000	1	(0.0003)	01/06/2025
601139.SH	01/02/2025	SDB3260123649	(200.00)	0.9557	(199.83)	(191.14)	0.0000	4.3300	(463.1949)	0.0000	0.0240	(0.0246)	0.0000	1	(0.0006)	01/06/2025
601139.SH	01/02/2025	SDB3260123649	(6,600.00)	0.9557	(6,594.39)	(6,307.71)	0.0000	4.3300	(463.1949)	0.0000	0.7932	(0.8116)	0.0000	1	(0.0184)	01/06/2025
601139.SH	01/02/2025	SDB3260123649	(31,000.00)	0.9557	(30,973.65)	(29,627.10)	0.0000	4.3300	(463.1949)	0.0000	3.7254	(3.8120)	0.0000	1	(0.0865)	01/06/2025
601139.SH	01/02/2025	SDB3260123649	(20,500.00)	0.9557	(20,482.58)	(19,592.12)	0.0000	4.3300	(463.1949)	0.0000	2.4636	(2.5208)	0.0000	1	(0.0572)	01/06/2025
601139.SH	01/02/2025	SDB3260123649	(22,600.00)	0.9557	(22,580.79)	(21,599.11)	0.0000	4.3300	(463.1949)	0.0000	2.7160	(2.7791)	0.0000	1	(0.0631)	01/06/2025
601139.SH	01/02/2025	SDB3260123649	(7,000.00)	0.9557	(6,994.05)	(6,689.99)	0.0000	4.3300	(463.1949)	0.0000	0.8412	(0.8608)	0.0000	1	(0.0195)	01/06/2025
601139.SH	01/02/2025	SDB3260123649	(3,400.00)	0.9557	(3,397.11)	(3,249.42)	0.0000	4.3300	(463.1949)	0.0000	0.4086	(0.4181)	0.0000	1	(0.0095)	01/06/2025
601139.SH	01/02/2025	SDB3260123649	(8,600.00)	0.9557	(8,592.69)	(8,219.13)	0.0000	4.3300	(463.1949)	0.0000	1.0335	(1.0575)	0.0000	1	(0.0240)	01/06/2025
601139.SH	01/02/2025	SDB3260123649	(2,500.00)	0.9557	(2,497.88)	(2,389.28)	0.0000	4.3300	(463.1949)	0.0000	0.3004	(0.3074)	0.0000	1	(0.0070)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHENZHEN GAS CORPORATION LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
601139.SH	01/02/2025	SDB3260123649	(16,200.00)	0.9557	(16,186.23)	(15,482.55)	0.0000	4.3300	(463.1949)	0.0000	1.9468	(1.9921)	0.0000	1	(0.0452)	01/06/2025
601139.SH	01/02/2025	SDB3260123649	(47,800.00)	0.9557	(47,759.37)	(45,683.08)	0.0000	4.3300	(463.1949)	0.0000	5.7444	(5.8778)	0.0000	1	(0.1334)	01/06/2025
601139.SH	01/02/2025	SDB3260123649	(400.00)	0.9557	(399.66)	(382.29)	0.0000	4.3300	(463.1949)	0.0000	0.0481	(0.0492)	0.0000	1	(0.0011)	01/06/2025
601139.SH	01/02/2025	SDB3260123649	(100.00)	0.9557	(99.92)	(95.57)	0.0000	4.3300	(463.1949)	0.0000	0.0120	(0.0123)	0.0000	1	(0.0003)	01/06/2025
601139.SH	01/02/2025	SDB3260123649	(7,800.00)	0.9557	(7,793.37)	(7,454.56)	0.0000	4.3300	(463.1949)	0.0000	0.9374	(0.9591)	0.0000	1	(0.0218)	01/06/2025
601139.SH	01/02/2025	SDB3260123649	(8,700.00)	0.9557	(8,692.60)	(8,314.70)	0.0000	4.3300	(463.1949)	0.0000	1.0455	(1.0698)	0.0000	1	(0.0243)	01/06/2025
601139.SH	12/31/2024	SDB3260123649	(900.00)	0.9543	(855.77)	(858.84)	0.0000	4.3300	(463.1949)	0.0000	0.2059	(0.2210)	0.0000	2	(0.0151)	01/06/2025
601139.SH	12/31/2024	SDB3260123649	(600.00)	0.9543	(568.38)	(572.56)	0.0000	4.3300	(463.1949)	0.0000	0.1367	(0.1473)	0.0000	2	(0.0106)	01/06/2025
601139.SH	12/31/2024	SDB3260123649	(1,500.00)	0.9543	(1,444.54)	(1,431.40)	0.0000	4.3300	(463.1949)	0.0000	0.3475	(0.3683)	0.0000	2	(0.0209)	01/06/2025
601139.SH	12/31/2024	SDB3260123649	(16,700.00)	0.9543	(16,685.81)	(15,936.23)	0.0000	4.3300	(463.1949)	0.0000	4.0139	(4.1009)	0.0000	2	(0.0870)	01/06/2025
601139.SH	12/31/2024	SDB3260123649	(17,800.00)	0.9543	(17,784.87)	(16,985.92)	0.0000	4.3300	(463.1949)	0.0000	4.2782	(4.3710)	0.0000	2	(0.0927)	01/06/2025
601139.SH	12/31/2024	SDB3260123649	(5,000.00)	0.9543	(4,995.75)	(4,771.32)	0.0000	4.3300	(463.1949)	0.0000	1.2018	(1.2278)	0.0000	2	(0.0261)	01/06/2025
601139.SH	12/31/2024	SDB3260123649	(7,600.00)	0.9543	(7,593.54)	(7,252.41)	0.0000	4.3300	(463.1949)	0.0000	1.8267	(1.8663)	0.0000	2	(0.0396)	01/06/2025
601139.SH	12/31/2024	SDB3260123649	(8,000.00)	0.9543	(7,993.20)	(7,634.12)	0.0000	4.3300	(463.1949)	0.0000	1.9228	(1.9645)	0.0000	2	(0.0417)	01/06/2025
601139.SH	12/31/2024	SDB3260123649	(4,700.00)	0.9543	(4,696.01)	(4,485.05)	0.0000	4.3300	(463.1949)	0.0000	1.1297	(1.1541)	0.0000	2	(0.0245)	01/06/2025
601139.SH	12/31/2024	SDB3260123649	(12,937.00)	0.9543	(12,926.00)	(12,345.33)	0.0000	4.3300	(463.1949)	0.0000	3.1094	(3.1768)	0.0000	2	(0.0674)	01/06/2025
601139.SH	12/31/2024	SDB3260123649	(8,500.00)	0.9543	(8,492.77)	(8,111.25)	0.0000	4.3300	(463.1949)	0.0000	2.0430	(2.0873)	0.0000	2	(0.0443)	01/06/2025
601139.SH	12/31/2024	SDB3260123649	(400.00)	0.9543	(399.66)	(381.71)	0.0000	4.3300	(463.1949)	0.0000	0.0961	(0.0982)	0.0000	2	(0.0021)	01/06/2025
601139.SH	12/31/2024	SDB3260123649	(100.00)	0.9543	(99.92)	(95.43)	0.0000	4.3300	(463.1949)	0.0000	0.0240	(0.0246)	0.0000	2	(0.0005)	01/06/2025
601139.SH	12/31/2024	SDB3260123649	(200.00)	0.9543	(199.83)	(190.85)	0.0000	4.3300	(463.1949)	0.0000	0.0481	(0.0491)	0.0000	2	(0.0010)	01/06/2025
601139.SH	12/31/2024	SDB3260123649	(6,600.00)	0.9543	(6,594.39)	(6,298.15)	0.0000	4.3300	(463.1949)	0.0000	1.5863	(1.6207)	0.0000	2	(0.0344)	01/06/2025
601139.SH	12/31/2024	SDB3260123649	(31,000.00)	0.9543	(30,973.65)	(29,582.22)	0.0000	4.3300	(463.1949)	0.0000	7.4509	(7.6124)	0.0000	2	(0.1615)	01/06/2025
601139.SH	12/31/2024	SDB3260123649	(20,500.00)	0.9543	(20,482.58)	(19,562.43)	0.0000	4.3300	(463.1949)	0.0000	4.9272	(5.0340)	0.0000	2	(0.1068)	01/06/2025
601139.SH	12/31/2024	SDB3260123649	(22,600.00)	0.9543	(22,580.79)	(21,566.39)	0.0000	4.3300	(463.1949)	0.0000	5.4319	(5.5497)	0.0000	2	(0.1178)	01/06/2025
601139.SH	12/31/2024	SDB3260123649	(7,000.00)	0.9543	(6,994.05)	(6,679.85)	0.0000	4.3300	(463.1949)	0.0000	1.6825	(1.7189)	0.0000	2	(0.0365)	01/06/2025
601139.SH	12/31/2024	SDB3260123649	(3,400.00)	0.9543	(3,397.11)	(3,244.50)	0.0000	4.3300	(463.1949)	0.0000	0.8172	(0.8349)	0.0000	2	(0.0177)	01/06/2025
601139.SH	12/31/2024	SDB3260123649	(8,600.00)	0.9543	(8,592.69)	(8,206.68)	0.0000	4.3300	(463.1949)	0.0000	2.0670	(2.1118)	0.0000	2	(0.0448)	01/06/2025
601139.SH	12/31/2024	SDB3260123649	(2,500.00)	0.9543	(2,497.88)	(2,385.66)	0.0000	4.3300	(463.1949)	0.0000	0.6009	(0.6139)	0.0000	2	(0.0130)	01/06/2025
601139.SH	12/31/2024	SDB3260123649	(16,200.00)	0.9543	(16,186.23)	(15,459.09)	0.0000	4.3300	(463.1949)	0.0000	3.8937	(3.9781)	0.0000	2	(0.0844)	01/06/2025
601139.SH	12/31/2024	SDB3260123649	(47,800.00)	0.9543	(47,759.37)	(45,613.87)	0.0000	4.3300	(463.1949)	0.0000	11.4888	(11.7378)	0.0000	2	(0.2491)	01/06/2025
601139.SH	12/31/2024	SDB3260123649	(400.00)	0.9543	(399.66)	(381.71)	0.0000	4.3300	(463.1949)	0.0000	0.0961	(0.0982)	0.0000	2	(0.0021)	01/06/2025
601139.SH	12/31/2024	SDB3260123649	(100.00)	0.9543	(99.92)	(95.43)	0.0000	4.3300	(463.1949)	0.0000	0.0240	(0.0246)	0.0000	2	(0.0005)	01/06/2025
601139.SH	12/31/2024	SDB3260123649	(7,800.00)	0.9543	(7,793.37)	(7,443.27)	0.0000	4.3300	(463.1949)	0.0000	1.8747	(1.9154)	0.0000	2	(0.0406)	01/06/2025
601139.SH	12/31/2024	SDB3260123649	(8,700.00)	0.9543	(8,692.60)	(8,302.11)	0.0000	4.3300	(463.1949)	0.0000	2.0911	(2.1364)	0.0000	2	(0.0453)	01/06/2025
601139.SH	12/30/2024	SDB3260123649	(900.00)	0.9390	(855.77)	(845.13)	0.0000	4.3300	(463.1949)	0.0000	0.1029	(0.1087)	0.0000	1	(0.0058)	01/06/2025
601139.SH	12/30/2024	SDB3260123649	(600.00)	0.9390	(568.38)	(563.42)	0.0000	4.3300	(463.1949)	0.0000	0.0684	(0.0725)	0.0000	1	(0.0041)	01/06/2025
601139.SH	12/30/2024	SDB3260123649	(1,500.00)	0.9390	(1,444.54)	(1,408.56)	0.0000	4.3300	(463.1949)	0.0000	0.1737	(0.1812)	0.0000	1	(0.0075)	01/06/2025
601139.SH	12/30/2024	SDB3260123649	(16,700.00)	0.9390	(16,685.81)	(15,681.93)	0.0000	4.3300	(463.1949)	0.0000	2.0069	(2.0177)	0.0000	1	(0.0108)	01/06/2025
601139.SH	12/30/2024	SDB3260123649	(17,800.00)	0.9390	(17,784.87)	(16,714.88)	0.0000	4.3300	(463.1949)	0.0000	2.1391	(2.1506)	0.0000	1	(0.0115)	01/06/2025
601139.SH	12/30/2024	SDB3260123649	(5,000.00)	0.9390	(4,995.75)	(4,695.19)	0.0000	4.3300	(463.1949)	0.0000	0.6009	(0.6041)	0.0000	1	(0.0032)	01/06/2025
601139.SH	12/30/2024	SDB3260123649	(7,600.00)	0.9390	(7,593.54)	(7,136.69)	0.0000	4.3300	(463.1949)	0.0000	0.9133	(0.9182)	0.0000	1	(0.0049)	01/06/2025
601139.SH	12/30/2024	SDB3260123649	(8,000.00)	0.9390	(7,993.20)	(7,512.30)	0.0000	4.3300	(463.1949)	0.0000	0.9614	(0.9666)	0.0000	1	(0.0052)	01/06/2025
601139.SH	12/30/2024	SDB3260123649	(4,700.00)	0.9390	(4,696.01)	(4,413.48)	0.0000	4.3300	(463.1949)	0.0000	0.5648	(0.5679)	0.0000	1	(0.0030)	01/06/2025
601139.SH	12/30/2024	SDB3260123649	(12,937.00)	0.9390	(12,926.00)	(12,148.33)	0.0000	4.3300	(463.1949)	0.0000	1.5547	(1.5631)	0.0000	1	(0.0084)	01/06/2025
601139.SH	12/30/2024	SDB3260123649	(8,500.00)	0.9390	(8,492.77)	(7,981.82)	0.0000	4.3300	(463.1949)	0.0000	1.0215	(1.0270)	0.0000	1	(0.0055)	01/06/2025
601139.SH	12/30/2024	SDB3260123649	(400.00)	0.9390	(399.66)	(375.62)	0.0000	4.3300	(463.1949)	0.0000	0.0481	(0.0483)	0.0000	1	(0.0003)	01/06/2025
601139.SH	12/30/2024	SDB3260123649	(100.00)	0.9390	(99.92)	(93.90)	0.0000	4.3300	(463.1949)	0.0000	0.0120	(0.0121)	0.0000	1	(0.0001)	01/06/2025
601139.SH	12/30/2024	SDB3260123649	(200.00)	0.9390	(199.83)	(187.81)	0.0000	4.3300	(463.1949)	0.0000	0.0240	(0.0242)	0.0000	1	(0.0001)	01/06/2025
601139.SH	12/30/2024	SDB3260123649	(6,600.00)	0.9390	(6,594.39)	(6,197.65)	0.0000	4.3300	(463.1949)	0.0000	0.7932	(0.7974)	0.0000	1	(0.0043)	01/06/2025
601139.SH	12/30/2024	SDB3260123649	(31,000.00)	0.9390	(30,973.65)	(29,110.18)	0.0000	4.3300	(463.1949)	0.0000	3.7254	(3.7455)	0.0000	1	(0.0200)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHENZHEN GAS CORPORATION LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
601139.SH	12/30/2024	SDB3260123649	(20,500.00)	0.9390	(20,482.58)	(19,250.28)	0.0000	4.3300	(463.1949)	0.0000	2.4636	(2.4768)	0.0000	1	(0.0132)	01/06/2025
601139.SH	12/30/2024	SDB3260123649	(22,600.00)	0.9390	(22,580.79)	(21,222.26)	0.0000	4.3300	(463.1949)	0.0000	2.7160	(2.7306)	0.0000	1	(0.0146)	01/06/2025
601139.SH	12/30/2024	SDB3260123649	(7,000.00)	0.9390	(6,994.05)	(6,573.27)	0.0000	4.3300	(463.1949)	0.0000	0.8412	(0.8458)	0.0000	1	(0.0045)	01/06/2025
601139.SH	12/30/2024	SDB3260123649	(3,400.00)	0.9390	(3,397.11)	(3,192.73)	0.0000	4.3300	(463.1949)	0.0000	0.4086	(0.4108)	0.0000	1	(0.0022)	01/06/2025
601139.SH	12/30/2024	SDB3260123649	(8,600.00)	0.9390	(8,592.69)	(8,075.73)	0.0000	4.3300	(463.1949)	0.0000	1.0335	(1.0391)	0.0000	1	(0.0056)	01/06/2025
601139.SH	12/30/2024	SDB3260123649	(2,500.00)	0.9390	(2,497.88)	(2,347.59)	0.0000	4.3300	(463.1949)	0.0000	0.3004	(0.3021)	0.0000	1	(0.0016)	01/06/2025
601139.SH	12/30/2024	SDB3260123649	(16,200.00)	0.9390	(16,186.23)	(15,212.42)	0.0000	4.3300	(463.1949)	0.0000	1.9468	(1.9573)	0.0000	1	(0.0105)	01/06/2025
601139.SH	12/30/2024	SDB3260123649	(47,800.00)	0.9390	(47,759.37)	(44,886.02)	0.0000	4.3300	(463.1949)	0.0000	5.7444	(5.7753)	0.0000	1	(0.0309)	01/06/2025
601139.SH	12/30/2024	SDB3260123649	(400.00)	0.9390	(399.66)	(375.62)	0.0000	4.3300	(463.1949)	0.0000	0.0481	(0.0483)	0.0000	1	(0.0003)	01/06/2025
601139.SH	12/30/2024	SDB3260123649	(100.00)	0.9390	(99.92)	(93.90)	0.0000	4.3300	(463.1949)	0.0000	0.0120	(0.0121)	0.0000	1	(0.0001)	01/06/2025
601139.SH	12/30/2024	SDB3260123649	(7,800.00)	0.9390	(7,793.37)	(7,324.50)	0.0000	4.3300	(463.1949)	0.0000	0.9374	(0.9424)	0.0000	1	(0.0050)	01/06/2025
601139.SH	12/30/2024	SDB3260123649	(8,700.00)	0.9390	(8,692.60)	(8,169.63)	0.0000	4.3300	(463.1949)	0.0000	1.0455	(1.0511)	0.0000	1	(0.0056)	01/06/2025
601139.SH	12/27/2024	SDB3260123649	(900.00)	0.9455	(855.77)	(850.99)	0.0000	4.3300	(463.1949)	0.0000	0.3088	(0.3285)	0.0000	3	(0.0197)	01/06/2025
601139.SH	12/27/2024	SDB3260123649	(600.00)	0.9455	(568.38)	(567.32)	0.0000	4.3300	(463.1949)	0.0000	0.2051	(0.2190)	0.0000	3	(0.0139)	01/06/2025
601139.SH	12/27/2024	SDB3260123649	(1,500.00)	0.9455	(1,444.54)	(1,418.31)	0.0000	4.3300	(463.1949)	0.0000	0.5212	(0.5475)	0.0000	3	(0.0262)	01/06/2025
601139.SH	12/27/2024	SDB3260123649	(16,700.00)	0.9455	(16,685.81)	(15,790.50)	0.0000	4.3300	(463.1949)	0.0000	6.0208	(6.0951)	0.0000	3	(0.0743)	01/06/2025
601139.SH	12/27/2024	SDB3260123649	(17,800.00)	0.9455	(17,784.87)	(16,830.69)	0.0000	4.3300	(463.1949)	0.0000	6.4174	(6.4965)	0.0000	3	(0.0792)	01/06/2025
601139.SH	12/27/2024	SDB3260123649	(5,000.00)	0.9455	(4,995.75)	(4,727.69)	0.0000	4.3300	(463.1949)	0.0000	1.8026	(1.8249)	0.0000	3	(0.0222)	01/06/2025
601139.SH	12/27/2024	SDB3260123649	(7,600.00)	0.9455	(7,593.54)	(7,186.10)	0.0000	4.3300	(463.1949)	0.0000	2.7400	(2.7738)	0.0000	3	(0.0338)	01/06/2025
601139.SH	12/27/2024	SDB3260123649	(8,000.00)	0.9455	(7,993.20)	(7,564.31)	0.0000	4.3300	(463.1949)	0.0000	2.8842	(2.9198)	0.0000	3	(0.0356)	01/06/2025
601139.SH	12/27/2024	SDB3260123649	(4,700.00)	0.9455	(4,696.01)	(4,444.03)	0.0000	4.3300	(463.1949)	0.0000	1.6945	(1.7154)	0.0000	3	(0.0209)	01/06/2025
601139.SH	12/27/2024	SDB3260123649	(12,937.00)	0.9455	(12,926.00)	(12,232.44)	0.0000	4.3300	(463.1949)	0.0000	4.6641	(4.7217)	0.0000	3	(0.0575)	01/06/2025
601139.SH	12/27/2024	SDB3260123649	(8,500.00)	0.9455	(8,492.77)	(8,037.08)	0.0000	4.3300	(463.1949)	0.0000	3.0645	(3.1023)	0.0000	3	(0.0378)	01/06/2025
601139.SH	12/27/2024	SDB3260123649	(400.00)	0.9455	(399.66)	(378.22)	0.0000	4.3300	(463.1949)	0.0000	0.1442	(0.1460)	0.0000	3	(0.0018)	01/06/2025
601139.SH	12/27/2024	SDB3260123649	(100.00)	0.9455	(99.92)	(94.55)	0.0000	4.3300	(463.1949)	0.0000	0.0361	(0.0365)	0.0000	3	(0.0004)	01/06/2025
601139.SH	12/27/2024	SDB3260123649	(200.00)	0.9455	(199.83)	(189.11)	0.0000	4.3300	(463.1949)	0.0000	0.0721	(0.0730)	0.0000	3	(0.0009)	01/06/2025
601139.SH	12/27/2024	SDB3260123649	(6,600.00)	0.9455	(6,594.39)	(6,240.56)	0.0000	4.3300	(463.1949)	0.0000	2.3795	(2.4088)	0.0000	3	(0.0294)	01/06/2025
601139.SH	12/27/2024	SDB3260123649	(31,000.00)	0.9455	(30,973.65)	(29,311.71)	0.0000	4.3300	(463.1949)	0.0000	11.1763	(11.3142)	0.0000	3	(0.1379)	01/06/2025
601139.SH	12/27/2024	SDB3260123649	(20,500.00)	0.9455	(20,482.58)	(19,383.55)	0.0000	4.3300	(463.1949)	0.0000	7.3908	(7.4820)	0.0000	3	(0.0912)	01/06/2025
601139.SH	12/27/2024	SDB3260123649	(22,600.00)	0.9455	(22,580.79)	(21,369.18)	0.0000	4.3300	(463.1949)	0.0000	8.1479	(8.2484)	0.0000	3	(0.1005)	01/06/2025
601139.SH	12/27/2024	SDB3260123649	(7,000.00)	0.9455	(6,994.05)	(6,618.77)	0.0000	4.3300	(463.1949)	0.0000	2.5237	(2.5548)	0.0000	3	(0.0311)	01/06/2025
601139.SH	12/27/2024	SDB3260123649	(3,400.00)	0.9455	(3,397.11)	(3,214.83)	0.0000	4.3300	(463.1949)	0.0000	1.2258	(1.2409)	0.0000	3	(0.0151)	01/06/2025
601139.SH	12/27/2024	SDB3260123649	(8,600.00)	0.9455	(8,592.69)	(8,131.64)	0.0000	4.3300	(463.1949)	0.0000	3.1005	(3.1388)	0.0000	3	(0.0382)	01/06/2025
601139.SH	12/27/2024	SDB3260123649	(2,500.00)	0.9455	(2,497.88)	(2,363.85)	0.0000	4.3300	(463.1949)	0.0000	0.9013	(0.9124)	0.0000	3	(0.0111)	01/06/2025
601139.SH	12/27/2024	SDB3260123649	(16,200.00)	0.9455	(16,186.23)	(15,317.73)	0.0000	4.3300	(463.1949)	0.0000	5.8405	(5.9126)	0.0000	3	(0.0720)	01/06/2025
601139.SH	12/27/2024	SDB3260123649	(47,800.00)	0.9455	(47,759.37)	(45,196.76)	0.0000	4.3300	(463.1949)	0.0000	17.2332	(17.4458)	0.0000	3	(0.2126)	01/06/2025
601139.SH	12/27/2024	SDB3260123649	(400.00)	0.9455	(399.66)	(378.22)	0.0000	4.3300	(463.1949)	0.0000	0.1442	(0.1460)	0.0000	3	(0.0018)	01/06/2025
601139.SH	12/27/2024	SDB3260123649	(100.00)	0.9455	(99.92)	(94.55)	0.0000	4.3300	(463.1949)	0.0000	0.0361	(0.0365)	0.0000	3	(0.0004)	01/06/2025
601139.SH	12/27/2024	SDB3260123649	(7,800.00)	0.9455	(7,793.37)	(7,375.20)	0.0000	4.3300	(463.1949)	0.0000	2.8121	(2.8468)	0.0000	3	(0.0347)	01/06/2025
601139.SH	12/27/2024	SDB3260123649	(8,700.00)	0.9455	(8,692.60)	(8,226.19)	0.0000	4.3300	(463.1949)	0.0000	3.1366	(3.1753)	0.0000	3	(0.0387)	01/06/2025
601139.SH	12/26/2024	SDB3260123649	(1,500.00)	0.9502	(1,444.54)	(1,425.35)	0.0000	4.3300	(457.3622)	0.0000	0.1737	(0.1811)	0.0000	1	(0.0073)	01/06/2025
601139.SH	12/26/2024	SDB3260123649	(16,700.00)	0.9502	(16,685.81)	(15,868.87)	0.0000	4.3300	(457.3622)	0.0000	2.0069	(2.0161)	0.0000	1	(0.0091)	01/06/2025
601139.SH	12/26/2024	SDB3260123649	(17,800.00)	0.9502	(17,784.87)	(16,914.13)	0.0000	4.3300	(457.3622)	0.0000	2.1391	(2.1489)	0.0000	1	(0.0097)	01/06/2025
601139.SH	12/26/2024	SDB3260123649	(5,000.00)	0.9502	(4,995.75)	(4,751.16)	0.0000	4.3300	(457.3622)	0.0000	0.6009	(0.6036)	0.0000	1	(0.0027)	01/06/2025
601139.SH	12/26/2024	SDB3260123649	(7,600.00)	0.9502	(7,593.54)	(7,221.76)	0.0000	4.3300	(457.3622)	0.0000	0.9133	(0.9175)	0.0000	1	(0.0042)	01/06/2025
601139.SH	12/26/2024	SDB3260123649	(8,000.00)	0.9502	(7,993.20)	(7,601.86)	0.0000	4.3300	(457.3622)	0.0000	0.9614	(0.9658)	0.0000	1	(0.0044)	01/06/2025
601139.SH	12/26/2024	SDB3260123649	(4,700.00)	0.9502	(4,696.01)	(4,466.09)	0.0000	4.3300	(457.3622)	0.0000	0.5648	(0.5674)	0.0000	1	(0.0026)	01/06/2025
601139.SH	12/26/2024	SDB3260123649	(12,937.00)	0.9502	(12,926.00)	(12,293.15)	0.0000	4.3300	(457.3622)	0.0000	1.5547	(1.5618)	0.0000	1	(0.0071)	01/06/2025
601139.SH	12/26/2024	SDB3260123649	(8,500.00)	0.9502	(8,492.77)	(8,067.97)	0.0000	4.3300	(457.3622)	0.0000	1.0215	(1.0261)	0.0000	1	(0.0046)	01/06/2025
601139.SH	12/26/2024	SDB3260123649	(400.00)	0.9502	(399.66)	(380.09)	0.0000	4.3300	(457.3622)	0.0000	0.0481	(0.0483)	0.0000	1	(0.0002)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHENZHEN GAS CORPORATION LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
601139.SH	12/26/2024	SDB3260123649	(100.00)	0.9502	(99.92)	(95.02)	0.0000	4.3300	(457.3622)	0.0000	0.0120	(0.0121)	0.0000	1	(0.0001)	01/06/2025
601139.SH	12/26/2024	SDB3260123649	(200.00)	0.9502	(199.83)	(190.05)	0.0000	4.3300	(457.3622)	0.0000	0.0240	(0.0241)	0.0000	1	(0.0001)	01/06/2025
601139.SH	12/26/2024	SDB3260123649	(6,600.00)	0.9502	(6,594.39)	(6,271.53)	0.0000	4.3300	(457.3622)	0.0000	0.7932	(0.7968)	0.0000	1	(0.0036)	01/06/2025
601139.SH	12/26/2024	SDB3260123649	(31,000.00)	0.9502	(30,973.65)	(29,457.19)	0.0000	4.3300	(457.3622)	0.0000	3.7254	(3.7424)	0.0000	1	(0.0169)	01/06/2025
601139.SH	12/26/2024	SDB3260123649	(20,500.00)	0.9502	(20,482.58)	(19,479.76)	0.0000	4.3300	(457.3622)	0.0000	2.4636	(2.4748)	0.0000	1	(0.0112)	01/06/2025
601139.SH	12/26/2024	SDB3260123649	(22,600.00)	0.9502	(22,580.79)	(21,475.24)	0.0000	4.3300	(457.3622)	0.0000	2.7160	(2.7283)	0.0000	1	(0.0124)	01/06/2025
601139.SH	12/26/2024	SDB3260123649	(7,000.00)	0.9502	(6,994.05)	(6,651.62)	0.0000	4.3300	(457.3622)	0.0000	0.8412	(0.8451)	0.0000	1	(0.0038)	01/06/2025
601139.SH	12/26/2024	SDB3260123649	(3,400.00)	0.9502	(3,397.11)	(3,230.79)	0.0000	4.3300	(457.3622)	0.0000	0.4086	(0.4105)	0.0000	1	(0.0019)	01/06/2025
601139.SH	12/26/2024	SDB3260123649	(8,600.00)	0.9502	(8,592.69)	(8,172.00)	0.0000	4.3300	(457.3622)	0.0000	1.0335	(1.0382)	0.0000	1	(0.0047)	01/06/2025
601139.SH	12/26/2024	SDB3260123649	(2,500.00)	0.9502	(2,497.88)	(2,375.58)	0.0000	4.3300	(457.3622)	0.0000	0.3004	(0.3018)	0.0000	1	(0.0014)	01/06/2025
601139.SH	12/26/2024	SDB3260123649	(16,200.00)	0.9502	(16,186.23)	(15,393.76)	0.0000	4.3300	(457.3622)	0.0000	1.9468	(1.9557)	0.0000	1	(0.0089)	01/06/2025
601139.SH	12/26/2024	SDB3260123649	(47,800.00)	0.9502	(47,759.37)	(45,421.09)	0.0000	4.3300	(457.3622)	0.0000	5.7444	(5.7705)	0.0000	1	(0.0261)	01/06/2025
601139.SH	12/26/2024	SDB3260123649	(400.00)	0.9502	(399.66)	(380.09)	0.0000	4.3300	(457.3622)	0.0000	0.0481	(0.0483)	0.0000	1	(0.0002)	01/06/2025
601139.SH	12/26/2024	SDB3260123649	(100.00)	0.9502	(99.92)	(95.02)	0.0000	4.3300	(457.3622)	0.0000	0.0120	(0.0121)	0.0000	1	(0.0001)	01/06/2025
601139.SH	12/26/2024	SDB3260123649	(7,800.00)	0.9502	(7,793.37)	(7,411.81)	0.0000	4.3300	(457.3622)	0.0000	0.9374	(0.9416)	0.0000	1	(0.0043)	01/06/2025
601139.SH	12/26/2024	SDB3260123649	(8,700.00)	0.9502	(8,692.60)	(8,267.02)	0.0000	4.3300	(457.3622)	0.0000	1.0455	(1.0503)	0.0000	1	(0.0048)	01/06/2025
601139.SH	12/24/2024	SDB3260123649	(1,500.00)	0.9502	(1,444.54)	(1,425.35)	0.0000	4.3300	(457.3622)	0.0000	0.3475	(0.3622)	0.0000	2	(0.0147)	01/06/2025
601139.SH	12/24/2024	SDB3260123649	(16,700.00)	0.9502	(16,685.81)	(15,868.87)	0.0000	4.3300	(457.3622)	0.0000	4.0139	(4.0321)	0.0000	2	(0.0183)	01/06/2025
601139.SH	12/24/2024	SDB3260123649	(17,800.00)	0.9502	(17,784.87)	(16,914.13)	0.0000	4.3300	(457.3622)	0.0000	4.2782	(4.2977)	0.0000	2	(0.0195)	01/06/2025
601139.SH	12/24/2024	SDB3260123649	(5,000.00)	0.9502	(4,995.75)	(4,751.16)	0.0000	4.3300	(457.3622)	0.0000	1.2018	(1.2072)	0.0000	2	(0.0055)	01/06/2025
601139.SH	12/24/2024	SDB3260123649	(7,600.00)	0.9502	(7,593.54)	(7,221.76)	0.0000	4.3300	(457.3622)	0.0000	1.8267	(1.8350)	0.0000	2	(0.0083)	01/06/2025
601139.SH	12/24/2024	SDB3260123649	(8,000.00)	0.9502	(7,993.20)	(7,601.86)	0.0000	4.3300	(457.3622)	0.0000	1.9228	(1.9316)	0.0000	2	(0.0087)	01/06/2025
601139.SH	12/24/2024	SDB3260123649	(4,700.00)	0.9502	(4,696.01)	(4,466.09)	0.0000	4.3300	(457.3622)	0.0000	1.1297	(1.1348)	0.0000	2	(0.0051)	01/06/2025
601139.SH	12/24/2024	SDB3260123649	(12,937.00)	0.9502	(12,926.00)	(12,293.15)	0.0000	4.3300	(457.3622)	0.0000	3.1094	(3.1236)	0.0000	2	(0.0141)	01/06/2025
601139.SH	12/24/2024	SDB3260123649	(8,500.00)	0.9502	(8,492.77)	(8,076.97)	0.0000	4.3300	(457.3622)	0.0000	2.0430	(2.0523)	0.0000	2	(0.0093)	01/06/2025
601139.SH	12/24/2024	SDB3260123649	(400.00)	0.9502	(399.66)	(380.09)	0.0000	4.3300	(457.3622)	0.0000	0.0961	(0.0966)	0.0000	2	(0.0004)	01/06/2025
601139.SH	12/24/2024	SDB3260123649	(100.00)	0.9502	(99.92)	(95.02)	0.0000	4.3300	(457.3622)	0.0000	0.0240	(0.0241)	0.0000	2	(0.0001)	01/06/2025
601139.SH	12/24/2024	SDB3260123649	(200.00)	0.9502	(199.83)	(190.05)	0.0000	4.3300	(457.3622)	0.0000	0.0481	(0.0483)	0.0000	2	(0.0002)	01/06/2025
601139.SH	12/24/2024	SDB3260123649	(6,600.00)	0.9502	(6,594.39)	(6,271.53)	0.0000	4.3300	(457.3622)	0.0000	1.5863	(1.5935)	0.0000	2	(0.0072)	01/06/2025
601139.SH	12/24/2024	SDB3260123649	(31,000.00)	0.9502	(30,973.65)	(29,457.19)	0.0000	4.3300	(457.3622)	0.0000	7.4509	(7.4848)	0.0000	2	(0.0339)	01/06/2025
601139.SH	12/24/2024	SDB3260123649	(20,500.00)	0.9502	(20,482.58)	(19,479.76)	0.0000	4.3300	(457.3622)	0.0000	4.9272	(4.9496)	0.0000	2	(0.0224)	01/06/2025
601139.SH	12/24/2024	SDB3260123649	(22,600.00)	0.9502	(22,580.79)	(21,475.24)	0.0000	4.3300	(457.3622)	0.0000	5.4319	(5.4566)	0.0000	2	(0.0247)	01/06/2025
601139.SH	12/24/2024	SDB3260123649	(7,000.00)	0.9502	(6,994.05)	(6,651.62)	0.0000	4.3300	(457.3622)	0.0000	1.6825	(1.6901)	0.0000	2	(0.0077)	01/06/2025
601139.SH	12/24/2024	SDB3260123649	(3,400.00)	0.9502	(3,397.11)	(3,230.79)	0.0000	4.3300	(457.3622)	0.0000	0.8172	(0.8209)	0.0000	2	(0.0037)	01/06/2025
601139.SH	12/24/2024	SDB3260123649	(8,600.00)	0.9502	(8,592.69)	(8,172.00)	0.0000	4.3300	(457.3622)	0.0000	2.0670	(2.0764)	0.0000	2	(0.0094)	01/06/2025
601139.SH	12/24/2024	SDB3260123649	(2,500.00)	0.9502	(2,497.88)	(2,375.58)	0.0000	4.3300	(457.3622)	0.0000	0.6009	(0.6036)	0.0000	2	(0.0027)	01/06/2025
601139.SH	12/24/2024	SDB3260123649	(16,200.00)	0.9502	(16,186.23)	(15,393.76)	0.0000	4.3300	(457.3622)	0.0000	3.8937	(3.9114)	0.0000	2	(0.0177)	01/06/2025
601139.SH	12/24/2024	SDB3260123649	(47,800.00)	0.9502	(47,759.37)	(45,421.09)	0.0000	4.3300	(457.3622)	0.0000	11.4888	(11.5410)	0.0000	2	(0.0523)	01/06/2025
601139.SH	12/24/2024	SDB3260123649	(400.00)	0.9502	(399.66)	(380.09)	0.0000	4.3300	(457.3622)	0.0000	0.0961	(0.0966)	0.0000	2	(0.0004)	01/06/2025
601139.SH	12/24/2024	SDB3260123649	(100.00)	0.9502	(99.92)	(95.02)	0.0000	4.3300	(457.3622)	0.0000	0.0240	(0.0241)	0.0000	2	(0.0001)	01/06/2025
601139.SH	12/24/2024	SDB3260123649	(7,800.00)	0.9502	(7,793.37)	(7,411.81)	0.0000	4.3300	(457.3622)	0.0000	1.8747	(1.8833)	0.0000	2	(0.0085)	01/06/2025
601139.SH	12/24/2024	SDB3260123649	(8,700.00)	0.9502	(8,692.60)	(8,267.02)	0.0000	4.3300	(457.3622)	0.0000	2.0911	(2.1006)	0.0000	2	(0.0095)	01/06/2025
601139.SH	12/23/2024	SDB3260123649	(1,500.00)	0.9629	(1,444.54)	(1,444.37)	0.0000	4.3300	(457.3622)	0.0000	0.1737	(0.1835)	0.0000	1	(0.0098)	01/06/2025
601139.SH	12/23/2024	SDB3260123649	(16,700.00)	0.9629	(16,685.81)	(16,080.60)	0.0000	4.3300	(457.3622)	0.0000	2.0069	(2.0430)	0.0000	1	(0.0360)	01/06/2025
601139.SH	12/23/2024	SDB3260123649	(17,800.00)	0.9629	(17,784.87)	(17,139.80)	0.0000	4.3300	(457.3622)	0.0000	2.1391	(2.1775)	0.0000	1	(0.0384)	01/06/2025
601139.SH	12/23/2024	SDB3260123649	(5,000.00)	0.9629	(4,995.75)	(4,814.55)	0.0000	4.3300	(457.3622)	0.0000	0.6009	(0.6117)	0.0000	1	(0.0108)	01/06/2025
601139.SH	12/23/2024	SDB3260123649	(7,600.00)	0.9629	(7,593.54)	(7,318.12)	0.0000	4.3300	(457.3622)	0.0000	0.9133	(0.9297)	0.0000	1	(0.0164)	01/06/2025
601139.SH	12/23/2024	SDB3260123649	(8,000.00)	0.9629	(7,993.20)	(7,703.28)	0.0000	4.3300	(457.3622)	0.0000	0.9614	(0.9787)	0.0000	1	(0.0173)	01/06/2025
601139.SH	12/23/2024	SDB3260123649	(4,700.00)	0.9629	(4,696.01)	(4,525.68)	0.0000	4.3300	(457.3622)	0.0000	0.5648	(0.5750)	0.0000	1	(0.0101)	01/06/2025
601139.SH	12/23/2024	SDB3260123649	(12,937.00)	0.9629	(12,926.00)	(12,457.17)	0.0000	4.3300	(457.3622)	0.0000	1.5547	(1.5826)	0.0000	1	(0.0279)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHENZHEN GAS CORPORATION LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
601139.SH	12/23/2024	SDB3260123649	(8,500.00)	0.9629	(8,492.77)	(8,184.74)	0.0000	4.3300	(457.3622)	0.0000	1.0215	(1.0398)	0.0000	1	(0.0183)	01/06/2025
601139.SH	12/23/2024	SDB3260123649	(400.00)	0.9629	(399.66)	(385.16)	0.0000	4.3300	(457.3622)	0.0000	0.0481	(0.0489)	0.0000	1	(0.0009)	01/06/2025
601139.SH	12/23/2024	SDB3260123649	(100.00)	0.9629	(99.92)	(96.29)	0.0000	4.3300	(457.3622)	0.0000	0.0120	(0.0122)	0.0000	1	(0.0002)	01/06/2025
601139.SH	12/23/2024	SDB3260123649	(200.00)	0.9629	(199.83)	(192.58)	0.0000	4.3300	(457.3622)	0.0000	0.0240	(0.0245)	0.0000	1	(0.0004)	01/06/2025
601139.SH	12/23/2024	SDB3260123649	(6,600.00)	0.9629	(6,594.39)	(6,355.21)	0.0000	4.3300	(457.3622)	0.0000	0.7932	(0.8074)	0.0000	1	(0.0142)	01/06/2025
601139.SH	12/23/2024	SDB3260123649	(31,000.00)	0.9629	(30,973.65)	(29,850.21)	0.0000	4.3300	(457.3622)	0.0000	3.7254	(3.7923)	0.0000	1	(0.0669)	01/06/2025
601139.SH	12/23/2024	SDB3260123649	(20,500.00)	0.9629	(20,482.58)	(19,739.66)	0.0000	4.3300	(457.3622)	0.0000	2.4636	(2.5078)	0.0000	1	(0.0442)	01/06/2025
601139.SH	12/23/2024	SDB3260123649	(22,600.00)	0.9629	(22,580.79)	(21,761.77)	0.0000	4.3300	(457.3622)	0.0000	2.7160	(2.7647)	0.0000	1	(0.0488)	01/06/2025
601139.SH	12/23/2024	SDB3260123649	(7,000.00)	0.9629	(6,994.05)	(6,740.37)	0.0000	4.3300	(457.3622)	0.0000	0.8412	(0.8563)	0.0000	1	(0.0151)	01/06/2025
601139.SH	12/23/2024	SDB3260123649	(3,400.00)	0.9629	(3,397.11)	(3,273.89)	0.0000	4.3300	(457.3622)	0.0000	0.4086	(0.4159)	0.0000	1	(0.0073)	01/06/2025
601139.SH	12/23/2024	SDB3260123649	(8,600.00)	0.9629	(8,592.69)	(8,281.03)	0.0000	4.3300	(457.3622)	0.0000	1.0335	(1.0521)	0.0000	1	(0.0186)	01/06/2025
601139.SH	12/23/2024	SDB3260123649	(2,500.00)	0.9629	(2,497.88)	(2,407.28)	0.0000	4.3300	(457.3622)	0.0000	0.3004	(0.3058)	0.0000	1	(0.0054)	01/06/2025
601139.SH	12/23/2024	SDB3260123649	(16,200.00)	0.9629	(16,186.23)	(15,599.14)	0.0000	4.3300	(457.3622)	0.0000	1.9468	(1.9818)	0.0000	1	(0.0350)	01/06/2025
601139.SH	12/23/2024	SDB3260123649	(47,800.00)	0.9629	(47,759.37)	(46,027.10)	0.0000	4.3300	(457.3622)	0.0000	5.7444	(5.8475)	0.0000	1	(0.1031)	01/06/2025
601139.SH	12/23/2024	SDB3260123649	(400.00)	0.9629	(399.66)	(385.16)	0.0000	4.3300	(457.3622)	0.0000	0.0481	(0.0489)	0.0000	1	(0.0009)	01/06/2025
601139.SH	12/23/2024	SDB3260123649	(100.00)	0.9629	(99.92)	(96.29)	0.0000	4.3300	(457.3622)	0.0000	0.0120	(0.0122)	0.0000	1	(0.0002)	01/06/2025
601139.SH	12/23/2024	SDB3260123649	(7,800.00)	0.9629	(7,793.37)	(7,510.70)	0.0000	4.3300	(457.3622)	0.0000	0.9374	(0.9542)	0.0000	1	(0.0168)	01/06/2025
601139.SH	12/23/2024	SDB3260123649	(8,700.00)	0.9629	(8,692.60)	(8,377.32)	0.0000	4.3300	(457.3622)	0.0000	1.0455	(1.0643)	0.0000	1	(0.0188)	01/06/2025
601139.SH	12/20/2024	SDB3260123649	(1,500.00)	0.9600	(1,444.54)	(1,439.96)	0.0000	4.3300	(457.3622)	0.0000	0.5212	(0.5488)	0.0000	3	(0.0276)	01/06/2025
601139.SH	12/20/2024	SDB3260123649	(16,700.00)	0.9600	(16,685.81)	(16,031.60)	0.0000	4.3300	(457.3622)	0.0000	6.0208	(6.1102)	0.0000	3	(0.0894)	01/06/2025
601139.SH	12/20/2024	SDB3260123649	(17,800.00)	0.9600	(17,784.87)	(17,087.57)	0.0000	4.3300	(457.3622)	0.0000	6.4174	(6.5127)	0.0000	3	(0.0953)	01/06/2025
601139.SH	12/20/2024	SDB3260123649	(5,000.00)	0.9600	(4,995.75)	(4,799.88)	0.0000	4.3300	(457.3622)	0.0000	1.8026	(1.8294)	0.0000	3	(0.0268)	01/06/2025
601139.SH	12/20/2024	SDB3260123649	(7,600.00)	0.9600	(7,593.54)	(7,295.82)	0.0000	4.3300	(457.3622)	0.0000	2.7400	(2.7807)	0.0000	3	(0.0407)	01/06/2025
601139.SH	12/20/2024	SDB3260123649	(8,000.00)	0.9600	(7,993.20)	(7,679.81)	0.0000	4.3300	(457.3622)	0.0000	2.8842	(2.9270)	0.0000	3	(0.0428)	01/06/2025
601139.SH	12/20/2024	SDB3260123649	(4,700.00)	0.9600	(4,696.01)	(4,511.89)	0.0000	4.3300	(457.3622)	0.0000	1.6945	(1.7196)	0.0000	3	(0.0252)	01/06/2025
601139.SH	12/20/2024	SDB3260123649	(12,937.00)	0.9600	(12,926.00)	(12,419.21)	0.0000	4.3300	(457.3622)	0.0000	4.6641	(4.7334)	0.0000	3	(0.0693)	01/06/2025
601139.SH	12/20/2024	SDB3260123649	(8,500.00)	0.9600	(8,492.77)	(8,159.80)	0.0000	4.3300	(457.3622)	0.0000	3.0645	(3.1100)	0.0000	3	(0.0455)	01/06/2025
601139.SH	12/20/2024	SDB3260123649	(400.00)	0.9600	(399.66)	(383.99)	0.0000	4.3300	(457.3622)	0.0000	0.1442	(0.1464)	0.0000	3	(0.0021)	01/06/2025
601139.SH	12/20/2024	SDB3260123649	(100.00)	0.9600	(99.92)	(96.00)	0.0000	4.3300	(457.3622)	0.0000	0.0361	(0.0366)	0.0000	3	(0.0005)	01/06/2025
601139.SH	12/20/2024	SDB3260123649	(200.00)	0.9600	(199.83)	(192.00)	0.0000	4.3300	(457.3622)	0.0000	0.0721	(0.0732)	0.0000	3	(0.0011)	01/06/2025
601139.SH	12/20/2024	SDB3260123649	(6,600.00)	0.9600	(6,594.39)	(6,335.84)	0.0000	4.3300	(457.3622)	0.0000	2.3795	(2.4148)	0.0000	3	(0.0353)	01/06/2025
601139.SH	12/20/2024	SDB3260123649	(31,000.00)	0.9600	(30,973.65)	(29,759.26)	0.0000	4.3300	(457.3622)	0.0000	11.1763	(11.3423)	0.0000	3	(0.1660)	01/06/2025
601139.SH	12/20/2024	SDB3260123649	(20,500.00)	0.9600	(20,482.58)	(19,679.51)	0.0000	4.3300	(457.3622)	0.0000	7.3908	(7.5006)	0.0000	3	(0.1098)	01/06/2025
601139.SH	12/20/2024	SDB3260123649	(22,600.00)	0.9600	(22,580.79)	(21,695.46)	0.0000	4.3300	(457.3622)	0.0000	8.1479	(8.2689)	0.0000	3	(0.1210)	01/06/2025
601139.SH	12/20/2024	SDB3260123649	(7,000.00)	0.9600	(6,994.05)	(6,719.83)	0.0000	4.3300	(457.3622)	0.0000	2.5237	(2.5612)	0.0000	3	(0.0375)	01/06/2025
601139.SH	12/20/2024	SDB3260123649	(3,400.00)	0.9600	(3,397.11)	(3,263.92)	0.0000	4.3300	(457.3622)	0.0000	1.2258	(1.2440)	0.0000	3	(0.0182)	01/06/2025
601139.SH	12/20/2024	SDB3260123649	(8,600.00)	0.9600	(8,592.69)	(8,255.79)	0.0000	4.3300	(457.3622)	0.0000	3.1005	(3.1466)	0.0000	3	(0.0460)	01/06/2025
601139.SH	12/20/2024	SDB3260123649	(2,500.00)	0.9600	(2,497.88)	(2,399.94)	0.0000	4.3300	(457.3622)	0.0000	0.9013	(0.9147)	0.0000	3	(0.0134)	01/06/2025
601139.SH	12/20/2024	SDB3260123649	(16,200.00)	0.9600	(16,186.23)	(15,551.61)	0.0000	4.3300	(457.3622)	0.0000	5.8405	(5.9273)	0.0000	3	(0.0867)	01/06/2025
601139.SH	12/20/2024	SDB3260123649	(47,800.00)	0.9600	(47,759.37)	(45,886.85)	0.0000	4.3300	(457.3622)	0.0000	17.2332	(17.4891)	0.0000	3	(0.2559)	01/06/2025
601139.SH	12/20/2024	SDB3260123649	(400.00)	0.9600	(399.66)	(383.99)	0.0000	4.3300	(457.3622)	0.0000	0.1442	(0.1464)	0.0000	3	(0.0021)	01/06/2025
601139.SH	12/20/2024	SDB3260123649	(100.00)	0.9600	(99.92)	(96.00)	0.0000	4.3300	(457.3622)	0.0000	0.0361	(0.0366)	0.0000	3	(0.0005)	01/06/2025
601139.SH	12/20/2024	SDB3260123649	(7,800.00)	0.9600	(7,793.37)	(7,487.81)	0.0000	4.3300	(457.3622)	0.0000	2.8121	(2.8539)	0.0000	3	(0.0418)	01/06/2025
601139.SH	12/20/2024	SDB3260123649	(8,700.00)	0.9600	(8,692.60)	(8,351.79)	0.0000	4.3300	(457.3622)	0.0000	3.1366	(3.1832)	0.0000	3	(0.0466)	01/06/2025
601139.SH	12/19/2024	SDB3260123649	(16,700.00)	0.9702	(16,685.81)	(16,201.91)	0.0000	4.5800	(449.0591)	0.0000	2.1228	(2.0210)	0.0000	1	0.1018	01/06/2025
601139.SH	12/19/2024	SDB3260123649	(17,800.00)	0.9702	(17,784.87)	(17,269.10)	0.0000	4.5800	(449.0591)	0.0000	2.2626	(2.1541)	0.0000	1	0.1085	01/06/2025
601139.SH	12/19/2024	SDB3260123649	(5,000.00)	0.9702	(4,995.75)	(4,850.87)	0.0000	4.5800	(449.0591)	0.0000	0.6356	(0.6051)	0.0000	1	0.0305	01/06/2025
601139.SH	12/19/2024	SDB3260123649	(7,600.00)	0.9702	(7,593.54)	(7,373.32)	0.0000	4.5800	(449.0591)	0.0000	0.9661	(0.9197)	0.0000	1	0.0463	01/06/2025
601139.SH	12/19/2024	SDB3260123649	(8,000.00)	0.9702	(7,993.20)	(7,761.39)	0.0000	4.5800	(449.0591)	0.0000	1.0169	(0.9681)	0.0000	1	0.0488	01/06/2025
601139.SH	12/19/2024	SDB3260123649	(4,700.00)	0.9702	(4,696.01)	(4,559.82)	0.0000	4.5800	(449.0591)	0.0000	0.5974	(0.5688)	0.0000	1	0.0287	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHENZHEN GAS CORPORATION LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
601139.SH	12/19/2024	SDB3260123649	(12,937.00)	0.9702	(12,926.00)	(12,551.14)	0.0000	4.5800	(449.0591)	0.0000	1.6445	(1.5656)	0.0000	1	0.0789	01/06/2025
601139.SH	12/19/2024	SDB3260123649	(8,500.00)	0.9702	(8,492.77)	(8,246.48)	0.0000	4.5800	(449.0591)	0.0000	1.0805	(1.0287)	0.0000	1	0.0518	01/06/2025
601139.SH	12/19/2024	SDB3260123649	(400.00)	0.9702	(399.66)	(388.07)	0.0000	4.5800	(449.0591)	0.0000	0.0508	(0.0484)	0.0000	1	0.0024	01/06/2025
601139.SH	12/19/2024	SDB3260123649	(100.00)	0.9702	(99.92)	(97.02)	0.0000	4.5800	(449.0591)	0.0000	0.0127	(0.0121)	0.0000	1	0.0006	01/06/2025
601139.SH	12/19/2024	SDB3260123649	(200.00)	0.9702	(199.83)	(194.03)	0.0000	4.5800	(449.0591)	0.0000	0.0254	(0.0242)	0.0000	1	0.0012	01/06/2025
601139.SH	12/19/2024	SDB3260123649	(6,600.00)	0.9702	(6,594.39)	(6,403.15)	0.0000	4.5800	(449.0591)	0.0000	0.8390	(0.7987)	0.0000	1	0.0402	01/06/2025
601139.SH	12/19/2024	SDB3260123649	(31,000.00)	0.9702	(30,973.65)	(30,075.39)	0.0000	4.5800	(449.0591)	0.0000	3.9405	(3.7516)	0.0000	1	0.1890	01/06/2025
601139.SH	12/19/2024	SDB3260123649	(20,500.00)	0.9702	(20,482.58)	(19,888.57)	0.0000	4.5800	(449.0591)	0.0000	2.6058	(2.4809)	0.0000	1	0.1250	01/06/2025
601139.SH	12/19/2024	SDB3260123649	(22,600.00)	0.9702	(22,580.79)	(21,925.93)	0.0000	4.5800	(449.0591)	0.0000	2.8728	(2.7350)	0.0000	1	0.1378	01/06/2025
601139.SH	12/19/2024	SDB3260123649	(7,000.00)	0.9702	(6,994.05)	(6,791.22)	0.0000	4.5800	(449.0591)	0.0000	0.8898	(0.8471)	0.0000	1	0.0427	01/06/2025
601139.SH	12/19/2024	SDB3260123649	(3,400.00)	0.9702	(3,397.11)	(3,298.59)	0.0000	4.5800	(449.0591)	0.0000	0.4322	(0.4115)	0.0000	1	0.0207	01/06/2025
601139.SH	12/19/2024	SDB3260123649	(8,600.00)	0.9702	(8,592.69)	(8,343.50)	0.0000	4.5800	(449.0591)	0.0000	1.0932	(1.0408)	0.0000	1	0.0524	01/06/2025
601139.SH	12/19/2024	SDB3260123649	(2,500.00)	0.9702	(2,497.88)	(2,425.43)	0.0000	4.5800	(449.0591)	0.0000	0.3178	(0.3025)	0.0000	1	0.0152	01/06/2025
601139.SH	12/19/2024	SDB3260123649	(16,200.00)	0.9702	(16,186.23)	(15,716.82)	0.0000	4.5800	(449.0591)	0.0000	2.0592	(1.9605)	0.0000	1	0.0988	01/06/2025
601139.SH	12/19/2024	SDB3260123649	(47,800.00)	0.9702	(47,759.37)	(46,374.32)	0.0000	4.5800	(449.0591)	0.0000	6.0761	(5.7847)	0.0000	1	0.2914	01/06/2025
601139.SH	12/19/2024	SDB3260123649	(400.00)	0.9702	(399.66)	(388.07)	0.0000	4.5800	(449.0591)	0.0000	0.0508	(0.0484)	0.0000	1	0.0024	01/06/2025
601139.SH	12/19/2024	SDB3260123649	(100.00)	0.9702	(99.92)	(97.02)	0.0000	4.5800	(449.0591)	0.0000	0.0127	(0.0121)	0.0000	1	0.0006	01/06/2025
601139.SH	12/19/2024	SDB3260123649	(7,800.00)	0.9702	(7,793.37)	(7,567.36)	0.0000	4.5800	(449.0591)	0.0000	0.9915	(0.9439)	0.0000	1	0.0475	01/06/2025
601139.SH	12/19/2024	SDB3260123649	(8,700.00)	0.9702	(8,692.60)	(8,440.51)	0.0000	4.5800	(449.0591)	0.0000	1.1059	(1.0529)	0.0000	1	0.0530	01/06/2025
601139.SH	12/18/2024	SDB3260123649	(16,700.00)	0.9673	(16,685.81)	(16,153.19)	0.0000	4.5800	(449.0591)	0.0000	2.1228	(2.0149)	0.0000	1	0.1079	01/06/2025
601139.SH	12/18/2024	SDB3260123649	(17,800.00)	0.9673	(17,784.87)	(17,217.17)	0.0000	4.5800	(449.0591)	0.0000	2.2626	(2.1476)	0.0000	1	0.1150	01/06/2025
601139.SH	12/18/2024	SDB3260123649	(5,000.00)	0.9673	(4,995.75)	(4,836.28)	0.0000	4.5800	(449.0591)	0.0000	0.6356	(0.6033)	0.0000	1	0.0323	01/06/2025
601139.SH	12/18/2024	SDB3260123649	(7,600.00)	0.9673	(7,593.54)	(7,351.15)	0.0000	4.5800	(449.0591)	0.0000	0.9661	(0.9170)	0.0000	1	0.0491	01/06/2025
601139.SH	12/18/2024	SDB3260123649	(8,000.00)	0.9673	(7,993.20)	(7,738.06)	0.0000	4.5800	(449.0591)	0.0000	1.0169	(0.9652)	0.0000	1	0.0517	01/06/2025
601139.SH	12/18/2024	SDB3260123649	(4,700.00)	0.9673	(4,696.01)	(4,546.11)	0.0000	4.5800	(449.0591)	0.0000	0.5974	(0.5671)	0.0000	1	0.0304	01/06/2025
601139.SH	12/18/2024	SDB3260123649	(12,937.00)	0.9673	(12,926.00)	(12,513.40)	0.0000	4.5800	(449.0591)	0.0000	1.6445	(1.5609)	0.0000	1	0.0836	01/06/2025
601139.SH	12/18/2024	SDB3260123649	(8,500.00)	0.9673	(8,492.77)	(8,221.68)	0.0000	4.5800	(449.0591)	0.0000	1.0805	(1.0256)	0.0000	1	0.0549	01/06/2025
601139.SH	12/18/2024	SDB3260123649	(400.00)	0.9673	(399.66)	(386.90)	0.0000	4.5800	(449.0591)	0.0000	0.0508	(0.0483)	0.0000	1	0.0026	01/06/2025
601139.SH	12/18/2024	SDB3260123649	(100.00)	0.9673	(99.92)	(96.73)	0.0000	4.5800	(449.0591)	0.0000	0.0127	(0.0121)	0.0000	1	0.0006	01/06/2025
601139.SH	12/18/2024	SDB3260123649	(200.00)	0.9673	(199.83)	(193.45)	0.0000	4.5800	(449.0591)	0.0000	0.0254	(0.0241)	0.0000	1	0.0013	01/06/2025
601139.SH	12/18/2024	SDB3260123649	(6,600.00)	0.9673	(6,594.39)	(6,383.90)	0.0000	4.5800	(449.0591)	0.0000	0.8390	(0.7963)	0.0000	1	0.0426	01/06/2025
601139.SH	12/18/2024	SDB3260123649	(31,000.00)	0.9673	(30,973.65)	(29,984.97)	0.0000	4.5800	(449.0591)	0.0000	3.9405	(3.7403)	0.0000	1	0.2003	01/06/2025
601139.SH	12/18/2024	SDB3260123649	(20,500.00)	0.9673	(20,482.58)	(19,828.77)	0.0000	4.5800	(449.0591)	0.0000	2.6058	(2.4734)	0.0000	1	0.1324	01/06/2025
601139.SH	12/18/2024	SDB3260123649	(22,600.00)	0.9673	(22,580.79)	(21,860.01)	0.0000	4.5800	(449.0591)	0.0000	2.8728	(2.7268)	0.0000	1	0.1460	01/06/2025
601139.SH	12/18/2024	SDB3260123649	(7,000.00)	0.9673	(6,994.05)	(6,770.80)	0.0000	4.5800	(449.0591)	0.0000	0.8898	(0.8446)	0.0000	1	0.0452	01/06/2025
601139.SH	12/18/2024	SDB3260123649	(3,400.00)	0.9673	(3,397.11)	(3,288.67)	0.0000	4.5800	(449.0591)	0.0000	0.4322	(0.4102)	0.0000	1	0.0220	01/06/2025
601139.SH	12/18/2024	SDB3260123649	(8,600.00)	0.9673	(8,592.69)	(8,318.41)	0.0000	4.5800	(449.0591)	0.0000	1.0932	(1.0376)	0.0000	1	0.0556	01/06/2025
601139.SH	12/18/2024	SDB3260123649	(2,500.00)	0.9673	(2,497.88)	(2,418.14)	0.0000	4.5800	(449.0591)	0.0000	0.3178	(0.3016)	0.0000	1	0.0161	01/06/2025
601139.SH	12/18/2024	SDB3260123649	(16,200.00)	0.9673	(16,186.23)	(15,669.56)	0.0000	4.5800	(449.0591)	0.0000	2.0592	(1.9546)	0.0000	1	0.1046	01/06/2025
601139.SH	12/18/2024	SDB3260123649	(47,800.00)	0.9673	(47,759.37)	(46,234.88)	0.0000	4.5800	(449.0591)	0.0000	6.0761	(5.7673)	0.0000	1	0.3088	01/06/2025
601139.SH	12/18/2024	SDB3260123649	(400.00)	0.9673	(399.66)	(386.90)	0.0000	4.5800	(449.0591)	0.0000	0.0508	(0.0483)	0.0000	1	0.0026	01/06/2025
601139.SH	12/18/2024	SDB3260123649	(100.00)	0.9673	(99.92)	(96.73)	0.0000	4.5800	(449.0591)	0.0000	0.0127	(0.0121)	0.0000	1	0.0006	01/06/2025
601139.SH	12/18/2024	SDB3260123649	(7,800.00)	0.9673	(7,793.37)	(7,544.60)	0.0000	4.5800	(449.0591)	0.0000	0.9915	(0.9411)	0.0000	1	0.0504	01/06/2025
601139.SH	12/18/2024	SDB3260123649	(8,700.00)	0.9673	(8,692.60)	(8,415.14)	0.0000	4.5800	(449.0591)	0.0000	1.1059	(1.0497)	0.0000	1	0.0562	01/06/2025
601139.SH	12/17/2024	SDB3260123649	(16,700.00)	0.9881	(16,685.81)	(16,502.00)	0.0000	4.5800	(449.0591)	0.0000	2.1228	(2.0584)	0.0000	1	0.0644	01/06/2025
601139.SH	12/17/2024	SDB3260123649	(17,800.00)	0.9881	(17,784.87)	(17,588.96)	0.0000	4.5800	(449.0591)	0.0000	2.2626	(2.1940)	0.0000	1	0.0686	01/06/2025
601139.SH	12/17/2024	SDB3260123649	(5,000.00)	0.9881	(4,995.75)	(4,940.72)	0.0000	4.5800	(449.0591)	0.0000	0.6356	(0.6163)	0.0000	1	0.0193	01/06/2025
601139.SH	12/17/2024	SDB3260123649	(7,600.00)	0.9881	(7,593.54)	(7,509.89)	0.0000	4.5800	(449.0591)	0.0000	0.9661	(0.9368)	0.0000	1	0.0293	01/06/2025
601139.SH	12/17/2024	SDB3260123649	(8,000.00)	0.9881	(7,993.20)	(7,905.15)	0.0000	4.5800	(449.0591)	0.0000	1.0169	(0.9861)	0.0000	1	0.0308	01/06/2025
601139.SH	12/17/2024	SDB3260123649	(4,700.00)	0.9881	(4,696.01)	(4,644.28)	0.0000	4.5800	(449.0591)	0.0000	0.5974	(0.5793)	0.0000	1	0.0181	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHENZHEN GAS CORPORATION LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
601139.SH	12/17/2024	SDB3260123649	(12,937.00)	0.9881	(12,926.00)	(12,783.62)	0.0000	4.5800	(449.0591)	0.0000	1.6445	(1.5946)	0.0000	1	0.0499	01/06/2025
601139.SH	12/17/2024	SDB3260123649	(8,500.00)	0.9881	(8,492.77)	(8,399.22)	0.0000	4.5800	(449.0591)	0.0000	1.0805	(1.0477)	0.0000	1	0.0328	01/06/2025
601139.SH	12/17/2024	SDB3260123649	(400.00)	0.9881	(399.66)	(395.26)	0.0000	4.5800	(449.0591)	0.0000	0.0508	(0.0493)	0.0000	1	0.0015	01/06/2025
601139.SH	12/17/2024	SDB3260123649	(100.00)	0.9881	(99.92)	(98.81)	0.0000	4.5800	(449.0591)	0.0000	0.0127	(0.0123)	0.0000	1	0.0004	01/06/2025
601139.SH	12/17/2024	SDB3260123649	(200.00)	0.9881	(199.83)	(197.63)	0.0000	4.5800	(449.0591)	0.0000	0.0254	(0.0247)	0.0000	1	0.0008	01/06/2025
601139.SH	12/17/2024	SDB3260123649	(6,600.00)	0.9881	(6,594.39)	(6,521.75)	0.0000	4.5800	(449.0591)	0.0000	0.8390	(0.8135)	0.0000	1	0.0254	01/06/2025
601139.SH	12/17/2024	SDB3260123649	(31,000.00)	0.9881	(30,973.65)	(30,632.46)	0.0000	4.5800	(449.0591)	0.0000	3.9405	(3.8211)	0.0000	1	0.1195	01/06/2025
601139.SH	12/17/2024	SDB3260123649	(20,500.00)	0.9881	(20,482.58)	(20,256.95)	0.0000	4.5800	(449.0591)	0.0000	2.6058	(2.5268)	0.0000	1	0.0790	01/06/2025
601139.SH	12/17/2024	SDB3260123649	(22,600.00)	0.9881	(22,580.79)	(22,332.05)	0.0000	4.5800	(449.0591)	0.0000	2.8728	(2.7857)	0.0000	1	0.0871	01/06/2025
601139.SH	12/17/2024	SDB3260123649	(7,000.00)	0.9881	(6,994.05)	(6,917.01)	0.0000	4.5800	(449.0591)	0.0000	0.8898	(0.8628)	0.0000	1	0.0270	01/06/2025
601139.SH	12/17/2024	SDB3260123649	(3,400.00)	0.9881	(3,397.11)	(3,359.69)	0.0000	4.5800	(449.0591)	0.0000	0.4322	(0.4191)	0.0000	1	0.0131	01/06/2025
601139.SH	12/17/2024	SDB3260123649	(8,600.00)	0.9881	(8,592.69)	(8,498.04)	0.0000	4.5800	(449.0591)	0.0000	1.0932	(1.0600)	0.0000	1	0.0331	01/06/2025
601139.SH	12/17/2024	SDB3260123649	(2,500.00)	0.9881	(2,497.88)	(2,470.36)	0.0000	4.5800	(449.0591)	0.0000	0.3178	(0.3081)	0.0000	1	0.0096	01/06/2025
601139.SH	12/17/2024	SDB3260123649	(16,200.00)	0.9881	(16,186.23)	(16,007.93)	0.0000	4.5800	(449.0591)	0.0000	2.0592	(1.9968)	0.0000	1	0.0624	01/06/2025
601139.SH	12/17/2024	SDB3260123649	(47,800.00)	0.9881	(47,759.37)	(47,233.28)	0.0000	4.5800	(449.0591)	0.0000	6.0761	(5.8918)	0.0000	1	0.1842	01/06/2025
601139.SH	12/17/2024	SDB3260123649	(400.00)	0.9881	(399.66)	(395.26)	0.0000	4.5800	(449.0591)	0.0000	0.0508	(0.0493)	0.0000	1	0.0015	01/06/2025
601139.SH	12/17/2024	SDB3260123649	(100.00)	0.9881	(99.92)	(98.81)	0.0000	4.5800	(449.0591)	0.0000	0.0127	(0.0123)	0.0000	1	0.0004	01/06/2025
601139.SH	12/17/2024	SDB3260123649	(7,800.00)	0.9881	(7,793.37)	(7,707.52)	0.0000	4.5800	(449.0591)	0.0000	0.9915	(0.9614)	0.0000	1	0.0301	01/06/2025
601139.SH	12/17/2024	SDB3260123649	(8,700.00)	0.9881	(8,692.60)	(8,596.85)	0.0000	4.5800	(449.0591)	0.0000	1.1059	(1.0724)	0.0000	1	0.0335	01/06/2025
601139.SH	12/16/2024	SDB3260123649	(16,700.00)	0.9894	(16,685.81)	(16,523.60)	0.0000	4.5800	(449.0591)	0.0000	2.1228	(2.0611)	0.0000	1	0.0617	01/06/2025
601139.SH	12/16/2024	SDB3260123649	(17,800.00)	0.9894	(17,784.87)	(17,611.98)	0.0000	4.5800	(449.0591)	0.0000	2.2626	(2.1969)	0.0000	1	0.0657	01/06/2025
601139.SH	12/16/2024	SDB3260123649	(5,000.00)	0.9894	(4,995.75)	(4,947.19)	0.0000	4.5800	(449.0591)	0.0000	0.6356	(0.6171)	0.0000	1	0.0185	01/06/2025
601139.SH	12/16/2024	SDB3260123649	(7,600.00)	0.9894	(7,593.54)	(7,519.72)	0.0000	4.5800	(449.0591)	0.0000	0.9661	(0.9380)	0.0000	1	0.0281	01/06/2025
601139.SH	12/16/2024	SDB3260123649	(8,000.00)	0.9894	(7,993.20)	(7,915.50)	0.0000	4.5800	(449.0591)	0.0000	1.0169	(0.9874)	0.0000	1	0.0295	01/06/2025
601139.SH	12/16/2024	SDB3260123649	(4,700.00)	0.9894	(4,696.01)	(4,650.35)	0.0000	4.5800	(449.0591)	0.0000	0.5974	(0.5801)	0.0000	1	0.0174	01/06/2025
601139.SH	12/16/2024	SDB3260123649	(12,937.00)	0.9894	(12,926.00)	(12,800.35)	0.0000	4.5800	(449.0591)	0.0000	1.6445	(1.5967)	0.0000	1	0.0478	01/06/2025
601139.SH	12/16/2024	SDB3260123649	(8,500.00)	0.9894	(8,492.77)	(8,410.21)	0.0000	4.5800	(449.0591)	0.0000	1.0805	(1.0491)	0.0000	1	0.0314	01/06/2025
601139.SH	12/16/2024	SDB3260123649	(400.00)	0.9894	(399.66)	(395.77)	0.0000	4.5800	(449.0591)	0.0000	0.0508	(0.0494)	0.0000	1	0.0015	01/06/2025
601139.SH	12/16/2024	SDB3260123649	(100.00)	0.9894	(99.92)	(98.94)	0.0000	4.5800	(449.0591)	0.0000	0.0127	(0.0123)	0.0000	1	0.0004	01/06/2025
601139.SH	12/16/2024	SDB3260123649	(200.00)	0.9894	(199.83)	(197.89)	0.0000	4.5800	(449.0591)	0.0000	0.0254	(0.0247)	0.0000	1	0.0007	01/06/2025
601139.SH	12/16/2024	SDB3260123649	(6,600.00)	0.9894	(6,594.39)	(6,530.28)	0.0000	4.5800	(449.0591)	0.0000	0.8390	(0.8146)	0.0000	1	0.0244	01/06/2025
601139.SH	12/16/2024	SDB3260123649	(31,000.00)	0.9894	(30,973.65)	(30,672.55)	0.0000	4.5800	(449.0591)	0.0000	3.9405	(3.8261)	0.0000	1	0.1145	01/06/2025
601139.SH	12/16/2024	SDB3260123649	(20,500.00)	0.9894	(20,482.58)	(20,283.46)	0.0000	4.5800	(449.0591)	0.0000	2.6058	(2.5301)	0.0000	1	0.0757	01/06/2025
601139.SH	12/16/2024	SDB3260123649	(22,600.00)	0.9894	(22,580.79)	(22,361.28)	0.0000	4.5800	(449.0591)	0.0000	2.8728	(2.7893)	0.0000	1	0.0835	01/06/2025
601139.SH	12/16/2024	SDB3260123649	(7,000.00)	0.9894	(6,994.05)	(6,926.06)	0.0000	4.5800	(449.0591)	0.0000	0.8898	(0.8639)	0.0000	1	0.0259	01/06/2025
601139.SH	12/16/2024	SDB3260123649	(3,400.00)	0.9894	(3,397.11)	(3,364.09)	0.0000	4.5800	(449.0591)	0.0000	0.4322	(0.4196)	0.0000	1	0.0126	01/06/2025
601139.SH	12/16/2024	SDB3260123649	(8,600.00)	0.9894	(8,592.69)	(8,509.16)	0.0000	4.5800	(449.0591)	0.0000	1.0932	(1.0614)	0.0000	1	0.0318	01/06/2025
601139.SH	12/16/2024	SDB3260123649	(2,500.00)	0.9894	(2,497.88)	(2,473.59)	0.0000	4.5800	(449.0591)	0.0000	0.3178	(0.3086)	0.0000	1	0.0092	01/06/2025
601139.SH	12/16/2024	SDB3260123649	(16,200.00)	0.9894	(16,186.23)	(16,028.88)	0.0000	4.5800	(449.0591)	0.0000	2.0592	(1.9994)	0.0000	1	0.0598	01/06/2025
601139.SH	12/16/2024	SDB3260123649	(47,800.00)	0.9894	(47,759.37)	(47,295.09)	0.0000	4.5800	(449.0591)	0.0000	6.0761	(5.8995)	0.0000	1	0.1765	01/06/2025
601139.SH	12/16/2024	SDB3260123649	(400.00)	0.9894	(399.66)	(395.77)	0.0000	4.5800	(449.0591)	0.0000	0.0508	(0.0494)	0.0000	1	0.0015	01/06/2025
601139.SH	12/16/2024	SDB3260123649	(100.00)	0.9894	(99.92)	(98.94)	0.0000	4.5800	(449.0591)	0.0000	0.0127	(0.0123)	0.0000	1	0.0004	01/06/2025
601139.SH	12/16/2024	SDB3260123649	(7,800.00)	0.9894	(7,793.37)	(7,717.61)	0.0000	4.5800	(449.0591)	0.0000	0.9915	(0.9627)	0.0000	1	0.0288	01/06/2025
601139.SH	12/16/2024	SDB3260123649	(8,700.00)	0.9894	(8,692.60)	(8,608.10)	0.0000	4.5800	(449.0591)	0.0000	1.1059	(1.0738)	0.0000	1	0.0321	01/06/2025
601139.SH	12/13/2024	SDB3260123649	(16,700.00)	0.9871	(16,685.81)	(16,483.87)	0.0000	4.5800	(468.8496)	0.0000	6.3684	(6.4404)	0.0000	3	(0.0720)	01/06/2025
601139.SH	12/13/2024	SDB3260123649	(17,800.00)	0.9871	(17,784.87)	(17,569.63)	0.0000	4.5800	(468.8496)	0.0000	6.7879	(6.8646)	0.0000	3	(0.0767)	01/06/2025
601139.SH	12/13/2024	SDB3260123649	(5,000.00)	0.9871	(4,995.75)	(4,935.29)	0.0000	4.5800	(468.8496)	0.0000	1.9067	(1.9283)	0.0000	3	(0.0215)	01/06/2025
601139.SH	12/13/2024	SDB3260123649	(7,600.00)	0.9871	(7,593.54)	(7,501.64)	0.0000	4.5800	(468.8496)	0.0000	2.8982	(2.9310)	0.0000	3	(0.0327)	01/06/2025
601139.SH	12/13/2024	SDB3260123649	(3,246.00)	0.9871	(3,243.24)	(3,203.99)	0.0000	4.5800	(468.8496)	0.0000	1.2378	(1.2518)	0.0000	3	(0.0140)	01/06/2025
601139.SH	12/13/2024	SDB3260123649	(27,200.00)	0.9871	(27,176.88)	(26,847.98)	0.0000	4.5800	(468.8496)	0.0000	10.3725	(10.4897)	0.0000	3	(0.1172)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHENZHEN GAS CORPORATION LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
601139.SH	12/13/2024	SDB3260123649	(8,000.00)	0.9871	(7,993.20)	(7,896.46)	0.0000	4.5800	(468.8496)	0.0000	3.0507	(3.0852)	0.0000	3	(0.0345)	01/06/2025
601139.SH	12/13/2024	SDB3260123649	(4,700.00)	0.9871	(4,696.01)	(4,639.17)	0.0000	4.5800	(468.8496)	0.0000	1.7923	(1.8126)	0.0000	3	(0.0203)	01/06/2025
601139.SH	12/13/2024	SDB3260123649	(12,937.00)	0.9871	(12,926.00)	(12,769.57)	0.0000	4.5800	(468.8496)	0.0000	4.9334	(4.9892)	0.0000	3	(0.0557)	01/06/2025
601139.SH	12/13/2024	SDB3260123649	(9,563.00)	0.9871	(9,554.87)	(9,439.24)	0.0000	4.5800	(468.8496)	0.0000	3.6468	(3.6880)	0.0000	3	(0.0412)	01/06/2025
601139.SH	12/13/2024	SDB3260123649	(8,500.00)	0.9871	(8,492.77)	(8,389.99)	0.0000	4.5800	(468.8496)	0.0000	3.2414	(3.2780)	0.0000	3	(0.0366)	01/06/2025
601139.SH	12/13/2024	SDB3260123649	(400.00)	0.9871	(399.66)	(394.82)	0.0000	4.5800	(468.8496)	0.0000	0.1525	(0.1543)	0.0000	3	(0.0017)	01/06/2025
601139.SH	12/13/2024	SDB3260123649	(100.00)	0.9871	(99.92)	(98.71)	0.0000	4.5800	(468.8496)	0.0000	0.0381	(0.0386)	0.0000	3	(0.0004)	01/06/2025
601139.SH	12/13/2024	SDB3260123649	(200.00)	0.9871	(199.83)	(197.41)	0.0000	4.5800	(468.8496)	0.0000	0.0763	(0.0771)	0.0000	3	(0.0009)	01/06/2025
601139.SH	12/13/2024	SDB3260123649	(6,600.00)	0.9871	(6,594.39)	(6,514.58)	0.0000	4.5800	(468.8496)	0.0000	2.5169	(2.5453)	0.0000	3	(0.0284)	01/06/2025
601139.SH	12/13/2024	SDB3260123649	(31,000.00)	0.9871	(30,973.65)	(30,598.80)	0.0000	4.5800	(468.8496)	0.0000	11.8216	(11.9552)	0.0000	3	(0.1336)	01/06/2025
601139.SH	12/13/2024	SDB3260123649	(20,500.00)	0.9871	(20,482.58)	(20,234.69)	0.0000	4.5800	(468.8496)	0.0000	7.8175	(7.9059)	0.0000	3	(0.0883)	01/06/2025
601139.SH	12/13/2024	SDB3260123649	(22,600.00)	0.9871	(22,580.79)	(22,307.51)	0.0000	4.5800	(468.8496)	0.0000	8.6183	(8.7157)	0.0000	3	(0.0974)	01/06/2025
601139.SH	12/13/2024	SDB3260123649	(7,000.00)	0.9871	(6,994.05)	(6,909.41)	0.0000	4.5800	(468.8496)	0.0000	2.6694	(2.6996)	0.0000	3	(0.0302)	01/06/2025
601139.SH	12/13/2024	SDB3260123649	(3,400.00)	0.9871	(3,397.11)	(3,356.00)	0.0000	4.5800	(468.8496)	0.0000	1.2966	(1.3112)	0.0000	3	(0.0147)	01/06/2025
601139.SH	12/13/2024	SDB3260123649	(8,600.00)	0.9871	(8,592.69)	(8,488.70)	0.0000	4.5800	(468.8496)	0.0000	3.2795	(3.3166)	0.0000	3	(0.0371)	01/06/2025
601139.SH	12/13/2024	SDB3260123649	(2,500.00)	0.9871	(2,497.88)	(2,467.64)	0.0000	4.5800	(468.8496)	0.0000	0.9534	(0.9641)	0.0000	3	(0.0108)	01/06/2025
601139.SH	12/13/2024	SDB3260123649	(16,200.00)	0.9871	(16,186.23)	(15,990.34)	0.0000	4.5800	(468.8496)	0.0000	6.1777	(6.2476)	0.0000	3	(0.0698)	01/06/2025
601139.SH	12/13/2024	SDB3260123649	(47,800.00)	0.9871	(47,759.37)	(47,181.37)	0.0000	4.5800	(468.8496)	0.0000	18.2282	(18.4341)	0.0000	3	(0.2060)	01/06/2025
601139.SH	12/13/2024	SDB3260123649	(400.00)	0.9871	(399.66)	(394.82)	0.0000	4.5800	(468.8496)	0.0000	0.1525	(0.1543)	0.0000	3	(0.0017)	01/06/2025
601139.SH	12/13/2024	SDB3260123649	(100.00)	0.9871	(99.92)	(98.71)	0.0000	4.5800	(468.8496)	0.0000	0.0381	(0.0386)	0.0000	3	(0.0004)	01/06/2025
601139.SH	12/13/2024	SDB3260123649	(7,800.00)	0.9871	(7,793.37)	(7,699.05)	0.0000	4.5800	(468.8496)	0.0000	2.9745	(3.0081)	0.0000	3	(0.0336)	01/06/2025
601139.SH	12/13/2024	SDB3260123649	(8,700.00)	0.9871	(8,692.60)	(8,587.40)	0.0000	4.5800	(468.8496)	0.0000	3.3177	(3.3552)	0.0000	3	(0.0375)	01/06/2025
601139.SH	12/12/2024	SDB3260123649	(16,700.00)	0.9915	(16,685.81)	(16,558.68)	0.0000	4.5800	(468.8496)	0.0000	2.1228	(2.1565)	0.0000	1	(0.0337)	01/06/2025
601139.SH	12/12/2024	SDB3260123649	(17,800.00)	0.9915	(17,784.87)	(17,649.38)	0.0000	4.5800	(468.8496)	0.0000	2.2626	(2.2986)	0.0000	1	(0.0360)	01/06/2025
601139.SH	12/12/2024	SDB3260123649	(5,000.00)	0.9915	(4,995.75)	(4,957.69)	0.0000	4.5800	(468.8496)	0.0000	0.6356	(0.6457)	0.0000	1	(0.0101)	01/06/2025
601139.SH	12/12/2024	SDB3260123649	(7,600.00)	0.9915	(7,593.54)	(7,535.69)	0.0000	4.5800	(468.8496)	0.0000	0.9661	(0.9814)	0.0000	1	(0.0154)	01/06/2025
601139.SH	12/12/2024	SDB3260123649	(3,246.00)	0.9915	(3,243.24)	(3,218.53)	0.0000	4.5800	(468.8496)	0.0000	0.4126	(0.4192)	0.0000	1	(0.0066)	01/06/2025
601139.SH	12/12/2024	SDB3260123649	(27,200.00)	0.9915	(27,176.88)	(26,969.83)	0.0000	4.5800	(468.8496)	0.0000	3.4575	(3.5124)	0.0000	1	(0.0549)	01/06/2025
601139.SH	12/12/2024	SDB3260123649	(8,000.00)	0.9915	(7,993.20)	(7,932.30)	0.0000	4.5800	(468.8496)	0.0000	1.0169	(1.0331)	0.0000	1	(0.0162)	01/06/2025
601139.SH	12/12/2024	SDB3260123649	(4,700.00)	0.9915	(4,696.01)	(4,660.23)	0.0000	4.5800	(468.8496)	0.0000	0.5974	(0.6069)	0.0000	1	(0.0095)	01/06/2025
601139.SH	12/12/2024	SDB3260123649	(12,937.00)	0.9915	(12,926.00)	(12,827.53)	0.0000	4.5800	(468.8496)	0.0000	1.6445	(1.6706)	0.0000	1	(0.0261)	01/06/2025
601139.SH	12/12/2024	SDB3260123649	(9,563.00)	0.9915	(9,554.87)	(9,482.08)	0.0000	4.5800	(468.8496)	0.0000	1.2156	(1.2349)	0.0000	1	(0.0193)	01/06/2025
601139.SH	12/12/2024	SDB3260123649	(8,500.00)	0.9915	(8,492.77)	(8,428.07)	0.0000	4.5800	(468.8496)	0.0000	1.0805	(1.0976)	0.0000	1	(0.0172)	01/06/2025
601139.SH	12/12/2024	SDB3260123649	(400.00)	0.9915	(399.66)	(396.62)	0.0000	4.5800	(468.8496)	0.0000	0.0508	(0.0517)	0.0000	1	(0.0008)	01/06/2025
601139.SH	12/12/2024	SDB3260123649	(100.00)	0.9915	(99.92)	(99.15)	0.0000	4.5800	(468.8496)	0.0000	0.0127	(0.0129)	0.0000	1	(0.0002)	01/06/2025
601139.SH	12/12/2024	SDB3260123649	(200.00)	0.9915	(199.83)	(198.31)	0.0000	4.5800	(468.8496)	0.0000	0.0254	(0.0258)	0.0000	1	(0.0004)	01/06/2025
601139.SH	12/12/2024	SDB3260123649	(6,600.00)	0.9915	(6,594.39)	(6,544.15)	0.0000	4.5800	(468.8496)	0.0000	0.8390	(0.8523)	0.0000	1	(0.0133)	01/06/2025
601139.SH	12/12/2024	SDB3260123649	(31,000.00)	0.9915	(30,973.65)	(30,737.68)	0.0000	4.5800	(468.8496)	0.0000	3.9405	(4.0032)	0.0000	1	(0.0626)	01/06/2025
601139.SH	12/12/2024	SDB3260123649	(20,500.00)	0.9915	(20,482.58)	(20,326.53)	0.0000	4.5800	(468.8496)	0.0000	2.6058	(2.6472)	0.0000	1	(0.0414)	01/06/2025
601139.SH	12/12/2024	SDB3260123649	(22,600.00)	0.9915	(22,580.79)	(22,408.76)	0.0000	4.5800	(468.8496)	0.0000	2.8728	(2.9184)	0.0000	1	(0.0456)	01/06/2025
601139.SH	12/12/2024	SDB3260123649	(7,000.00)	0.9915	(6,994.05)	(6,904.77)	0.0000	4.5800	(468.8496)	0.0000	0.8898	(0.9039)	0.0000	1	(0.0141)	01/06/2025
601139.SH	12/12/2024	SDB3260123649	(3,400.00)	0.9915	(3,397.11)	(3,371.23)	0.0000	4.5800	(468.8496)	0.0000	0.4322	(0.4391)	0.0000	1	(0.0069)	01/06/2025
601139.SH	12/12/2024	SDB3260123649	(8,600.00)	0.9915	(8,592.69)	(8,527.23)	0.0000	4.5800	(468.8496)	0.0000	1.0932	(1.1106)	0.0000	1	(0.0174)	01/06/2025
601139.SH	12/12/2024	SDB3260123649	(2,500.00)	0.9915	(2,497.88)	(2,478.84)	0.0000	4.5800	(468.8496)	0.0000	0.3178	(0.3228)	0.0000	1	(0.0050)	01/06/2025
601139.SH	12/12/2024	SDB3260123649	(16,200.00)	0.9915	(16,186.23)	(16,062.92)	0.0000	4.5800	(468.8496)	0.0000	2.0592	(2.0920)	0.0000	1	(0.0327)	01/06/2025
601139.SH	12/12/2024	SDB3260123649	(47,800.00)	0.9915	(47,759.37)	(47,395.52)	0.0000	4.5800	(468.8496)	0.0000	6.0761	(6.1726)	0.0000	1	(0.0965)	01/06/2025
601139.SH	12/12/2024	SDB3260123649	(400.00)	0.9915	(399.66)	(396.62)	0.0000	4.5800	(468.8496)	0.0000	0.0508	(0.0517)	0.0000	1	(0.0008)	01/06/2025
601139.SH	12/12/2024	SDB3260123649	(100.00)	0.9915	(99.92)	(99.15)	0.0000	4.5800	(468.8496)	0.0000	0.0127	(0.0129)	0.0000	1	(0.0002)	01/06/2025
601139.SH	12/12/2024	SDB3260123649	(7,800.00)	0.9915	(7,793.37)	(7,734.00)	0.0000	4.5800	(468.8496)	0.0000	0.9915	(1.0072)	0.0000	1	(0.0158)	01/06/2025
601139.SH	12/12/2024	SDB3260123649	(8,700.00)	0.9915	(8,692.60)	(8,626.38)	0.0000	4.5800	(468.8496)	0.0000	1.1059	(1.1235)	0.0000	1	(0.0176)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHENZHEN GAS CORPORATION LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
601139.SH	12/11/2024	SDB3260123649	(16,700.00)	0.9940	(16,685.81)	(16,600.45)	0.0000	4.5800	(468.8496)	0.0000	2.1228	(2.1620)	0.0000	1	(0.0392)	01/06/2025
601139.SH	12/11/2024	SDB3260123649	(17,800.00)	0.9940	(17,784.87)	(17,693.89)	0.0000	4.5800	(468.8496)	0.0000	2.2626	(2.3044)	0.0000	1	(0.0418)	01/06/2025
601139.SH	12/11/2024	SDB3260123649	(5,000.00)	0.9940	(4,995.75)	(4,970.19)	0.0000	4.5800	(468.8496)	0.0000	0.6356	(0.6473)	0.0000	1	(0.0117)	01/06/2025
601139.SH	12/11/2024	SDB3260123649	(7,600.00)	0.9940	(7,593.54)	(7,554.70)	0.0000	4.5800	(468.8496)	0.0000	0.9661	(0.9839)	0.0000	1	(0.0178)	01/06/2025
601139.SH	12/11/2024	SDB3260123649	(3,246.00)	0.9940	(3,243.24)	(3,226.65)	0.0000	4.5800	(468.8496)	0.0000	0.4126	(0.4202)	0.0000	1	(0.0076)	01/06/2025
601139.SH	12/11/2024	SDB3260123649	(27,200.00)	0.9940	(27,176.88)	(27,037.86)	0.0000	4.5800	(468.8496)	0.0000	3.4575	(3.5213)	0.0000	1	(0.0638)	01/06/2025
601139.SH	12/11/2024	SDB3260123649	(8,000.00)	0.9940	(7,993.20)	(7,952.31)	0.0000	4.5800	(468.8496)	0.0000	1.0169	(1.0357)	0.0000	1	(0.0188)	01/06/2025
601139.SH	12/11/2024	SDB3260123649	(4,700.00)	0.9940	(4,696.01)	(4,671.98)	0.0000	4.5800	(468.8496)	0.0000	0.5974	(0.6085)	0.0000	1	(0.0110)	01/06/2025
601139.SH	12/11/2024	SDB3260123649	(12,937.00)	0.9940	(12,926.00)	(12,859.88)	0.0000	4.5800	(468.8496)	0.0000	1.6445	(1.6748)	0.0000	1	(0.0303)	01/06/2025
601139.SH	12/11/2024	SDB3260123649	(9,563.00)	0.9940	(9,554.87)	(9,505.99)	0.0000	4.5800	(468.8496)	0.0000	1.2156	(1.2380)	0.0000	1	(0.0224)	01/06/2025
601139.SH	12/11/2024	SDB3260123649	(8,500.00)	0.9940	(8,492.77)	(8,449.33)	0.0000	4.5800	(468.8496)	0.0000	1.0805	(1.1004)	0.0000	1	(0.0199)	01/06/2025
601139.SH	12/11/2024	SDB3260123649	(400.00)	0.9940	(399.66)	(397.62)	0.0000	4.5800	(468.8496)	0.0000	0.0508	(0.0518)	0.0000	1	(0.0009)	01/06/2025
601139.SH	12/11/2024	SDB3260123649	(100.00)	0.9940	(99.92)	(99.40)	0.0000	4.5800	(468.8496)	0.0000	0.0127	(0.0129)	0.0000	1	(0.0002)	01/06/2025
601139.SH	12/11/2024	SDB3260123649	(200.00)	0.9940	(199.83)	(198.81)	0.0000	4.5800	(468.8496)	0.0000	0.0254	(0.0259)	0.0000	1	(0.0005)	01/06/2025
601139.SH	12/11/2024	SDB3260123649	(6,600.00)	0.9940	(6,594.39)	(6,560.66)	0.0000	4.5800	(468.8496)	0.0000	0.8390	(0.8544)	0.0000	1	(0.0155)	01/06/2025
601139.SH	12/11/2024	SDB3260123649	(31,000.00)	0.9940	(30,973.65)	(30,815.21)	0.0000	4.5800	(468.8496)	0.0000	3.9405	(4.0132)	0.0000	1	(0.0727)	01/06/2025
601139.SH	12/11/2024	SDB3260123649	(20,500.00)	0.9940	(20,482.58)	(20,377.80)	0.0000	4.5800	(468.8496)	0.0000	2.6058	(2.6539)	0.0000	1	(0.0481)	01/06/2025
601139.SH	12/11/2024	SDB3260123649	(22,600.00)	0.9940	(22,580.79)	(22,465.28)	0.0000	4.5800	(468.8496)	0.0000	2.8728	(2.9258)	0.0000	1	(0.0530)	01/06/2025
601139.SH	12/11/2024	SDB3260123649	(7,000.00)	0.9940	(6,994.05)	(6,958.27)	0.0000	4.5800	(468.8496)	0.0000	0.8898	(0.9062)	0.0000	1	(0.0164)	01/06/2025
601139.SH	12/11/2024	SDB3260123649	(3,400.00)	0.9940	(3,397.11)	(3,379.73)	0.0000	4.5800	(468.8496)	0.0000	0.4322	(0.4402)	0.0000	1	(0.0080)	01/06/2025
601139.SH	12/11/2024	SDB3260123649	(8,600.00)	0.9940	(8,592.69)	(8,548.74)	0.0000	4.5800	(468.8496)	0.0000	1.0932	(1.1134)	0.0000	1	(0.0202)	01/06/2025
601139.SH	12/11/2024	SDB3260123649	(2,500.00)	0.9940	(2,497.88)	(2,485.10)	0.0000	4.5800	(468.8496)	0.0000	0.3178	(0.3236)	0.0000	1	(0.0059)	01/06/2025
601139.SH	12/11/2024	SDB3260123649	(16,200.00)	0.9940	(16,186.23)	(16,103.43)	0.0000	4.5800	(468.8496)	0.0000	2.0592	(2.0972)	0.0000	1	(0.0380)	01/06/2025
601139.SH	12/11/2024	SDB3260123649	(47,800.00)	0.9940	(47,759.37)	(47,515.06)	0.0000	4.5800	(468.8496)	0.0000	6.0761	(6.1882)	0.0000	1	(0.1121)	01/06/2025
601139.SH	12/11/2024	SDB3260123649	(400.00)	0.9940	(399.66)	(397.62)	0.0000	4.5800	(468.8496)	0.0000	0.0508	(0.0518)	0.0000	1	(0.0009)	01/06/2025
601139.SH	12/11/2024	SDB3260123649	(100.00)	0.9940	(99.92)	(99.40)	0.0000	4.5800	(468.8496)	0.0000	0.0127	(0.0129)	0.0000	1	(0.0002)	01/06/2025
601139.SH	12/11/2024	SDB3260123649	(7,800.00)	0.9940	(7,793.37)	(7,753.50)	0.0000	4.5800	(468.8496)	0.0000	0.9915	(1.0098)	0.0000	1	(0.0183)	01/06/2025
601139.SH	12/11/2024	SDB3260123649	(8,700.00)	0.9940	(8,692.60)	(8,648.14)	0.0000	4.5800	(468.8496)	0.0000	1.1059	(1.1263)	0.0000	1	(0.0204)	01/06/2025
601139.SH	12/10/2024	SDB3260123649	(16,444.00)	0.9786	(16,430.02)	(16,092.31)	0.0000	4.5800	(484.0147)	0.0000	2.0903	(2.1636)	0.0000	1	(0.0733)	01/06/2025
601139.SH	12/10/2024	SDB3260123649	(16,700.00)	0.9786	(16,685.81)	(16,342.84)	0.0000	4.5800	(484.0147)	0.0000	2.1228	(2.1973)	0.0000	1	(0.0745)	01/06/2025
601139.SH	12/10/2024	SDB3260123649	(17,800.00)	0.9786	(17,784.87)	(17,419.31)	0.0000	4.5800	(484.0147)	0.0000	2.2626	(2.3420)	0.0000	1	(0.0794)	01/06/2025
601139.SH	12/10/2024	SDB3260123649	(5,000.00)	0.9786	(4,995.75)	(4,893.06)	0.0000	4.5800	(484.0147)	0.0000	0.6356	(0.6579)	0.0000	1	(0.0223)	01/06/2025
601139.SH	12/10/2024	SDB3260123649	(7,600.00)	0.9786	(7,593.54)	(7,437.46)	0.0000	4.5800	(484.0147)	0.0000	0.9661	(1.0000)	0.0000	1	(0.0339)	01/06/2025
601139.SH	12/10/2024	SDB3260123649	(26,700.00)	0.9786	(26,677.31)	(26,128.97)	0.0000	4.5800	(484.0147)	0.0000	3.3939	(3.5130)	0.0000	1	(0.1191)	01/06/2025
601139.SH	12/10/2024	SDB3260123649	(27,200.00)	0.9786	(27,176.88)	(26,618.27)	0.0000	4.5800	(484.0147)	0.0000	3.4575	(3.5788)	0.0000	1	(0.1213)	01/06/2025
601139.SH	12/10/2024	SDB3260123649	(8,000.00)	0.9786	(7,993.20)	(7,828.90)	0.0000	4.5800	(484.0147)	0.0000	1.0169	(1.0526)	0.0000	1	(0.0357)	01/06/2025
601139.SH	12/10/2024	SDB3260123649	(4,700.00)	0.9786	(4,696.01)	(4,599.48)	0.0000	4.5800	(484.0147)	0.0000	0.5974	(0.6184)	0.0000	1	(0.0210)	01/06/2025
601139.SH	12/10/2024	SDB3260123649	(12,937.00)	0.9786	(12,926.00)	(12,660.32)	0.0000	4.5800	(484.0147)	0.0000	1.6445	(1.7022)	0.0000	1	(0.0577)	01/06/2025
601139.SH	12/10/2024	SDB3260123649	(9,563.00)	0.9786	(9,554.87)	(9,358.48)	0.0000	4.5800	(484.0147)	0.0000	1.2156	(1.2582)	0.0000	1	(0.0426)	01/06/2025
601139.SH	12/10/2024	SDB3260123649	(8,500.00)	0.9786	(8,492.77)	(8,318.21)	0.0000	4.5800	(484.0147)	0.0000	1.0805	(1.1184)	0.0000	1	(0.0379)	01/06/2025
601139.SH	12/10/2024	SDB3260123649	(400.00)	0.9786	(399.66)	(381.45)	0.0000	4.5800	(484.0147)	0.0000	0.0508	(0.0526)	0.0000	1	(0.0018)	01/06/2025
601139.SH	12/10/2024	SDB3260123649	(100.00)	0.9786	(99.92)	(97.86)	0.0000	4.5800	(484.0147)	0.0000	0.0127	(0.0132)	0.0000	1	(0.0004)	01/06/2025
601139.SH	12/10/2024	SDB3260123649	(200.00)	0.9786	(199.83)	(195.72)	0.0000	4.5800	(484.0147)	0.0000	0.0254	(0.0263)	0.0000	1	(0.0009)	01/06/2025
601139.SH	12/10/2024	SDB3260123649	(6,600.00)	0.9786	(6,594.39)	(6,458.85)	0.0000	4.5800	(484.0147)	0.0000	0.8390	(0.8684)	0.0000	1	(0.0294)	01/06/2025
601139.SH	12/10/2024	SDB3260123649	(31,000.00)	0.9786	(30,973.65)	(30,337.00)	0.0000	4.5800	(484.0147)	0.0000	3.9405	(4.0788)	0.0000	1	(0.1382)	01/06/2025
601139.SH	12/10/2024	SDB3260123649	(20,500.00)	0.9786	(20,482.58)	(20,061.57)	0.0000	4.5800	(484.0147)	0.0000	2.6058	(2.6972)	0.0000	1	(0.0914)	01/06/2025
601139.SH	12/10/2024	SDB3260123649	(22,600.00)	0.9786	(22,580.79)	(22,116.65)	0.0000	4.5800	(484.0147)	0.0000	2.8728	(2.9736)	0.0000	1	(0.1008)	01/06/2025
601139.SH	12/10/2024	SDB3260123649	(7,000.00)	0.9786	(6,994.05)	(6,850.29)	0.0000	4.5800	(484.0147)	0.0000	0.8898	(0.9210)	0.0000	1	(0.0312)	01/06/2025
601139.SH	12/10/2024	SDB3260123649	(3,400.00)	0.9786	(3,397.11)	(3,327.28)	0.0000	4.5800	(484.0147)	0.0000	0.4322	(0.4473)	0.0000	1	(0.0152)	01/06/2025
601139.SH	12/10/2024	SDB3260123649	(8,600.00)	0.9786	(8,592.69)	(8,416.07)	0.0000	4.5800	(484.0147)	0.0000	1.0932	(1.1315)	0.0000	1	(0.0383)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHENZHEN GAS CORPORATION LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
601139.SH	12/10/2024	SDB3260123649	(2,500.00)	0.9786	(2,497.88)	(2,446.53)	0.0000	4.5800	(484.0147)	0.0000	0.3178	(0.3289)	0.0000	1	(0.0111)	01/06/2025
601139.SH	12/10/2024	SDB3260123649	(16,200.00)	0.9786	(16,186.23)	(15,853.53)	0.0000	4.5800	(484.0147)	0.0000	2.0592	(2.1315)	0.0000	1	(0.0722)	01/06/2025
601139.SH	12/10/2024	SDB3260123649	(47,800.00)	0.9786	(47,759.37)	(46,777.70)	0.0000	4.5800	(484.0147)	0.0000	6.0761	(6.2892)	0.0000	1	(0.2131)	01/06/2025
601139.SH	12/10/2024	SDB3260123649	(400.00)	0.9786	(399.66)	(391.45)	0.0000	4.5800	(484.0147)	0.0000	0.0508	(0.0526)	0.0000	1	(0.0018)	01/06/2025
601139.SH	12/10/2024	SDB3260123649	(100.00)	0.9786	(99.92)	(97.86)	0.0000	4.5800	(484.0147)	0.0000	0.0127	(0.0132)	0.0000	1	(0.0004)	01/06/2025
601139.SH	12/10/2024	SDB3260123649	(7,800.00)	0.9786	(7,793.37)	(7,633.18)	0.0000	4.5800	(484.0147)	0.0000	0.9915	(1.0263)	0.0000	1	(0.0348)	01/06/2025
601139.SH	12/10/2024	SDB3260123649	(8,700.00)	0.9786	(8,692.60)	(8,513.93)	0.0000	4.5800	(484.0147)	0.0000	1.1059	(1.1447)	0.0000	1	(0.0388)	01/06/2025
601139.SH	12/09/2024	SDB3260123649	(20,096.00)	0.9828	(20,078.92)	(19,751.17)	0.0000	4.5800	(496.2126)	0.0000	2.5545	(2.7224)	0.0000	1	(0.1680)	01/06/2025
601139.SH	12/09/2024	SDB3260123649	(36,900.00)	0.9828	(36,868.63)	(36,266.83)	0.0000	4.5800	(496.2126)	0.0000	4.6905	(4.9989)	0.0000	1	(0.3084)	01/06/2025
601139.SH	12/09/2024	SDB3260123649	(16,700.00)	0.9828	(16,685.81)	(16,413.44)	0.0000	4.5800	(496.2126)	0.0000	2.1228	(2.2624)	0.0000	1	(0.1396)	01/06/2025
601139.SH	12/09/2024	SDB3260123649	(17,800.00)	0.9828	(17,784.87)	(17,494.57)	0.0000	4.5800	(496.2126)	0.0000	2.2626	(2.4114)	0.0000	1	(0.1488)	01/06/2025
601139.SH	12/09/2024	SDB3260123649	(5,000.00)	0.9828	(4,995.75)	(4,914.20)	0.0000	4.5800	(496.2126)	0.0000	0.6356	(0.6774)	0.0000	1	(0.0418)	01/06/2025
601139.SH	12/09/2024	SDB3260123649	(7,600.00)	0.9828	(7,593.54)	(7,469.59)	0.0000	4.5800	(496.2126)	0.0000	0.9661	(1.0296)	0.0000	1	(0.0635)	01/06/2025
601139.SH	12/09/2024	SDB3260123649	(26,700.00)	0.9828	(26,677.31)	(26,241.85)	0.0000	4.5800	(496.2126)	0.0000	3.3939	(3.6171)	0.0000	1	(0.2231)	01/06/2025
601139.SH	12/09/2024	SDB3260123649	(27,200.00)	0.9828	(27,176.88)	(26,733.28)	0.0000	4.5800	(496.2126)	0.0000	3.4575	(3.6848)	0.0000	1	(0.2273)	01/06/2025
601139.SH	12/09/2024	SDB3260123649	(8,000.00)	0.9828	(7,993.20)	(7,862.73)	0.0000	4.5800	(496.2126)	0.0000	1.0169	(1.0838)	0.0000	1	(0.0669)	01/06/2025
601139.SH	12/09/2024	SDB3260123649	(4,700.00)	0.9828	(4,696.01)	(4,619.35)	0.0000	4.5800	(496.2126)	0.0000	0.5974	(0.6367)	0.0000	1	(0.0393)	01/06/2025
601139.SH	12/09/2024	SDB3260123649	(12,937.00)	0.9828	(12,926.00)	(12,715.01)	0.0000	4.5800	(496.2126)	0.0000	1.6445	(1.7526)	0.0000	1	(0.1081)	01/06/2025
601139.SH	12/09/2024	SDB3260123649	(9,563.00)	0.9828	(9,554.87)	(9,398.91)	0.0000	4.5800	(496.2126)	0.0000	1.2156	(1.2955)	0.0000	1	(0.0799)	01/06/2025
601139.SH	12/09/2024	SDB3260123649	(8,500.00)	0.9828	(8,492.77)	(8,354.15)	0.0000	4.5800	(496.2126)	0.0000	1.0805	(1.1515)	0.0000	1	(0.0710)	01/06/2025
601139.SH	12/09/2024	SDB3260123649	(400.00)	0.9828	(399.66)	(393.14)	0.0000	4.5800	(496.2126)	0.0000	0.0508	(0.0542)	0.0000	1	(0.0033)	01/06/2025
601139.SH	12/09/2024	SDB3260123649	(100.00)	0.9828	(99.92)	(98.28)	0.0000	4.5800	(496.2126)	0.0000	0.0127	(0.0135)	0.0000	1	(0.0008)	01/06/2025
601139.SH	12/09/2024	SDB3260123649	(200.00)	0.9828	(199.83)	(196.57)	0.0000	4.5800	(496.2126)	0.0000	0.0254	(0.0271)	0.0000	1	(0.0017)	01/06/2025
601139.SH	12/09/2024	SDB3260123649	(6,600.00)	0.9828	(6,594.39)	(6,486.75)	0.0000	4.5800	(496.2126)	0.0000	0.8390	(0.8941)	0.0000	1	(0.0552)	01/06/2025
601139.SH	12/09/2024	SDB3260123649	(31,000.00)	0.9828	(30,973.65)	(30,468.07)	0.0000	4.5800	(496.2126)	0.0000	3.9405	(4.1996)	0.0000	1	(0.2591)	01/06/2025
601139.SH	12/09/2024	SDB3260123649	(20,500.00)	0.9828	(20,482.58)	(20,148.24)	0.0000	4.5800	(496.2126)	0.0000	2.6058	(2.7772)	0.0000	1	(0.1713)	01/06/2025
601139.SH	12/09/2024	SDB3260123649	(22,600.00)	0.9828	(22,580.79)	(22,212.21)	0.0000	4.5800	(496.2126)	0.0000	2.8728	(3.0617)	0.0000	1	(0.1889)	01/06/2025
601139.SH	12/09/2024	SDB3260123649	(7,000.00)	0.9828	(6,994.05)	(6,879.89)	0.0000	4.5800	(496.2126)	0.0000	0.8898	(0.9483)	0.0000	1	(0.0585)	01/06/2025
601139.SH	12/09/2024	SDB3260123649	(3,400.00)	0.9828	(3,397.11)	(3,341.66)	0.0000	4.5800	(496.2126)	0.0000	0.4322	(0.4606)	0.0000	1	(0.0284)	01/06/2025
601139.SH	12/09/2024	SDB3260123649	(8,600.00)	0.9828	(8,592.69)	(8,452.43)	0.0000	4.5800	(496.2126)	0.0000	1.0932	(1.1651)	0.0000	1	(0.0719)	01/06/2025
601139.SH	12/09/2024	SDB3260123649	(2,500.00)	0.9828	(2,497.88)	(2,457.10)	0.0000	4.5800	(496.2126)	0.0000	0.3178	(0.3387)	0.0000	1	(0.0209)	01/06/2025
601139.SH	12/09/2024	SDB3260123649	(16,200.00)	0.9828	(16,186.23)	(15,922.02)	0.0000	4.5800	(496.2126)	0.0000	2.0592	(2.1946)	0.0000	1	(0.1354)	01/06/2025
601139.SH	12/09/2024	SDB3260123649	(47,800.00)	0.9828	(47,759.37)	(46,979.80)	0.0000	4.5800	(496.2126)	0.0000	6.0761	(6.4755)	0.0000	1	(0.3995)	01/06/2025
601139.SH	12/09/2024	SDB3260123649	(400.00)	0.9828	(399.66)	(393.14)	0.0000	4.5800	(496.2126)	0.0000	0.0508	(0.0542)	0.0000	1	(0.0033)	01/06/2025
601139.SH	12/09/2024	SDB3260123649	(100.00)	0.9828	(99.92)	(98.28)	0.0000	4.5800	(496.2126)	0.0000	0.0127	(0.0135)	0.0000	1	(0.0008)	01/06/2025
601139.SH	12/09/2024	SDB3260123649	(7,800.00)	0.9828	(7,793.37)	(7,666.16)	0.0000	4.5800	(496.2126)	0.0000	0.9915	(1.0567)	0.0000	1	(0.0652)	01/06/2025
601139.SH	12/09/2024	SDB3260123649	(8,700.00)	0.9828	(8,692.60)	(8,550.72)	0.0000	4.5800	(496.2126)	0.0000	1.1059	(1.1786)	0.0000	1	(0.0727)	01/06/2025
601139.SH	12/06/2024	SDB3260123649	(42,700.00)	0.9932	(42,663.71)	(42,410.45)	0.0000	4.5800	(505.9596)	0.0000	16.2833	(17.8816)	0.0000	3	(1.5983)	01/06/2025
601139.SH	12/06/2024	SDB3260123649	(36,900.00)	0.9932	(36,868.63)	(36,649.78)	0.0000	4.5800	(505.9596)	0.0000	14.0715	(15.4528)	0.0000	3	(1.3812)	01/06/2025
601139.SH	12/06/2024	SDB3260123649	(16,700.00)	0.9932	(16,685.81)	(16,586.76)	0.0000	4.5800	(505.9596)	0.0000	6.3684	(6.9935)	0.0000	3	(0.6251)	01/06/2025
601139.SH	12/06/2024	SDB3260123649	(17,800.00)	0.9932	(17,784.87)	(17,679.30)	0.0000	4.5800	(505.9596)	0.0000	6.7879	(7.4542)	0.0000	3	(0.6663)	01/06/2025
601139.SH	12/06/2024	SDB3260123649	(5,000.00)	0.9932	(4,995.75)	(4,966.10)	0.0000	4.5800	(505.9596)	0.0000	1.9067	(2.0939)	0.0000	3	(0.1872)	01/06/2025
601139.SH	12/06/2024	SDB3260123649	(7,600.00)	0.9932	(7,593.54)	(7,548.46)	0.0000	4.5800	(505.9596)	0.0000	2.8982	(3.1827)	0.0000	3	(0.2845)	01/06/2025
601139.SH	12/06/2024	SDB3260123649	(26,700.00)	0.9932	(26,677.31)	(26,518.95)	0.0000	4.5800	(505.9596)	0.0000	10.1818	(11.1813)	0.0000	3	(0.9994)	01/06/2025
601139.SH	12/06/2024	SDB3260123649	(27,200.00)	0.9932	(27,176.88)	(27,015.56)	0.0000	4.5800	(505.9596)	0.0000	10.3725	(11.3907)	0.0000	3	(1.0181)	01/06/2025
601139.SH	12/06/2024	SDB3260123649	(8,000.00)	0.9932	(7,993.20)	(7,945.75)	0.0000	4.5800	(505.9596)	0.0000	3.0507	(3.3502)	0.0000	3	(0.2995)	01/06/2025
601139.SH	12/06/2024	SDB3260123649	(4,700.00)	0.9932	(4,696.01)	(4,668.13)	0.0000	4.5800	(505.9596)	0.0000	1.7923	(1.9682)	0.0000	3	(0.1759)	01/06/2025
601139.SH	12/06/2024	SDB3260123649	(12,937.00)	0.9932	(12,926.00)	(12,849.27)	0.0000	4.5800	(505.9596)	0.0000	4.9334	(5.4177)	0.0000	3	(0.4843)	01/06/2025
601139.SH	12/06/2024	SDB3260123649	(9,563.00)	0.9932	(9,554.87)	(9,498.15)	0.0000	4.5800	(505.9596)	0.0000	3.6468	(4.0047)	0.0000	3	(0.3580)	01/06/2025
601139.SH	12/06/2024	SDB3260123649	(8,500.00)	0.9932	(8,492.77)	(8,442.36)	0.0000	4.5800	(505.9596)	0.0000	3.2414	(3.5596)	0.0000	3	(0.3182)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHENZHEN GAS CORPORATION LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
601139.SH	12/06/2024	SDB3260123649	(400.00)	0.9932	(399.66)	(397.29)	0.0000	4.5800	(505.9596)	0.0000	0.1525	(0.1675)	0.0000	3	(0.0150)	01/06/2025
601139.SH	12/06/2024	SDB3260123649	(100.00)	0.9932	(99.92)	(99.32)	0.0000	4.5800	(505.9596)	0.0000	0.0381	(0.0419)	0.0000	3	(0.0037)	01/06/2025
601139.SH	12/06/2024	SDB3260123649	(200.00)	0.9932	(199.83)	(198.64)	0.0000	4.5800	(505.9596)	0.0000	0.0763	(0.0838)	0.0000	3	(0.0075)	01/06/2025
601139.SH	12/06/2024	SDB3260123649	(6,600.00)	0.9932	(6,594.39)	(6,555.25)	0.0000	4.5800	(505.9596)	0.0000	2.5169	(2.7639)	0.0000	3	(0.2470)	01/06/2025
601139.SH	12/06/2024	SDB3260123649	(31,000.00)	0.9932	(30,973.65)	(30,789.79)	0.0000	4.5800	(505.9596)	0.0000	11.8216	(12.9820)	0.0000	3	(1.1604)	01/06/2025
601139.SH	12/06/2024	SDB3260123649	(20,500.00)	0.9932	(20,482.58)	(20,360.99)	0.0000	4.5800	(505.9596)	0.0000	7.8175	(8.5849)	0.0000	3	(0.7673)	01/06/2025
601139.SH	12/06/2024	SDB3260123649	(22,600.00)	0.9932	(22,580.79)	(22,446.75)	0.0000	4.5800	(505.9596)	0.0000	8.6183	(9.4643)	0.0000	3	(0.8460)	01/06/2025
601139.SH	12/06/2024	SDB3260123649	(7,000.00)	0.9932	(6,994.05)	(6,952.53)	0.0000	4.5800	(505.9596)	0.0000	2.6694	(2.9314)	0.0000	3	(0.2620)	01/06/2025
601139.SH	12/06/2024	SDB3260123649	(3,400.00)	0.9932	(3,397.11)	(3,376.94)	0.0000	4.5800	(505.9596)	0.0000	1.2966	(1.4238)	0.0000	3	(0.1273)	01/06/2025
601139.SH	12/06/2024	SDB3260123649	(8,600.00)	0.9932	(8,592.69)	(8,541.68)	0.0000	4.5800	(505.9596)	0.0000	3.2795	(3.6015)	0.0000	3	(0.3219)	01/06/2025
601139.SH	12/06/2024	SDB3260123649	(2,500.00)	0.9932	(2,497.88)	(2,483.05)	0.0000	4.5800	(505.9596)	0.0000	0.9534	(1.0469)	0.0000	3	(0.0936)	01/06/2025
601139.SH	12/06/2024	SDB3260123649	(16,200.00)	0.9932	(16,186.23)	(16,090.15)	0.0000	4.5800	(505.9596)	0.0000	6.1777	(6.7841)	0.0000	3	(0.6064)	01/06/2025
601139.SH	12/06/2024	SDB3260123649	(47,800.00)	0.9932	(47,759.37)	(47,475.87)	0.0000	4.5800	(505.9596)	0.0000	18.2282	(20.0174)	0.0000	3	(1.7892)	01/06/2025
601139.SH	12/06/2024	SDB3260123649	(17,362.00)	0.9932	(17,347.24)	(17,244.27)	0.0000	4.5800	(505.9596)	0.0000	6.6209	(7.2708)	0.0000	3	(0.6499)	01/06/2025
601139.SH	12/06/2024	SDB3260123649	(400.00)	0.9932	(399.66)	(397.29)	0.0000	4.5800	(505.9596)	0.0000	0.1525	(0.1675)	0.0000	3	(0.0150)	01/06/2025
601139.SH	12/06/2024	SDB3260123649	(100.00)	0.9932	(99.92)	(99.32)	0.0000	4.5800	(505.9596)	0.0000	0.0381	(0.0419)	0.0000	3	(0.0037)	01/06/2025
601139.SH	12/06/2024	SDB3260123649	(7,800.00)	0.9932	(7,793.37)	(7,747.11)	0.0000	4.5800	(505.9596)	0.0000	2.9745	(3.2664)	0.0000	3	(0.2920)	01/06/2025
601139.SH	12/06/2024	SDB3260123649	(8,700.00)	0.9932	(8,692.60)	(8,641.01)	0.0000	4.5800	(505.9596)	0.0000	3.3177	(3.6433)	0.0000	3	(0.3257)	01/06/2025
601139.SH	12/05/2024	SDB3260123649	(42,700.00)	0.9950	(42,663.71)	(42,485.82)	0.0000	4.5800	(505.9596)	0.0000	5.4278	(5.9711)	0.0000	1	(0.5434)	01/06/2025
601139.SH	12/05/2024	SDB3260123649	(36,900.00)	0.9950	(36,868.63)	(36,714.91)	0.0000	4.5800	(505.9596)	0.0000	4.6905	(5.1601)	0.0000	1	(0.4696)	01/06/2025
601139.SH	12/05/2024	SDB3260123649	(16,700.00)	0.9950	(16,685.81)	(16,616.23)	0.0000	4.5800	(505.9596)	0.0000	2.1228	(2.3353)	0.0000	1	(0.2125)	01/06/2025
601139.SH	12/05/2024	SDB3260123649	(17,800.00)	0.9950	(17,784.87)	(17,710.72)	0.0000	4.5800	(505.9596)	0.0000	2.2626	(2.4891)	0.0000	1	(0.2265)	01/06/2025
601139.SH	12/05/2024	SDB3260123649	(5,000.00)	0.9950	(4,995.75)	(4,974.92)	0.0000	4.5800	(505.9596)	0.0000	0.6356	(0.6992)	0.0000	1	(0.0636)	01/06/2025
601139.SH	12/05/2024	SDB3260123649	(7,600.00)	0.9950	(7,593.54)	(7,561.88)	0.0000	4.5800	(505.9596)	0.0000	0.9661	(1.0628)	0.0000	1	(0.0967)	01/06/2025
601139.SH	12/05/2024	SDB3260123649	(26,700.00)	0.9950	(26,677.31)	(26,566.07)	0.0000	4.5800	(505.9596)	0.0000	3.3939	(3.7337)	0.0000	1	(0.3398)	01/06/2025
601139.SH	12/05/2024	SDB3260123649	(27,200.00)	0.9950	(27,176.88)	(27,063.56)	0.0000	4.5800	(505.9596)	0.0000	3.4575	(3.8036)	0.0000	1	(0.3461)	01/06/2025
601139.SH	12/05/2024	SDB3260123649	(8,000.00)	0.9950	(7,993.20)	(7,959.87)	0.0000	4.5800	(505.9596)	0.0000	1.0169	(1.1187)	0.0000	1	(0.1018)	01/06/2025
601139.SH	12/05/2024	SDB3260123649	(4,700.00)	0.9950	(4,696.01)	(4,676.42)	0.0000	4.5800	(505.9596)	0.0000	0.5974	(0.6572)	0.0000	1	(0.0598)	01/06/2025
601139.SH	12/05/2024	SDB3260123649	(12,937.00)	0.9950	(12,926.00)	(12,872.11)	0.0000	4.5800	(505.9596)	0.0000	1.6445	(1.8091)	0.0000	1	(0.1646)	01/06/2025
601139.SH	12/05/2024	SDB3260123649	(9,563.00)	0.9950	(9,554.87)	(9,515.03)	0.0000	4.5800	(505.9596)	0.0000	1.2156	(1.3373)	0.0000	1	(0.1217)	01/06/2025
601139.SH	12/05/2024	SDB3260123649	(8,500.00)	0.9950	(8,492.77)	(8,457.36)	0.0000	4.5800	(505.9596)	0.0000	1.0805	(1.1886)	0.0000	1	(0.1082)	01/06/2025
601139.SH	12/05/2024	SDB3260123649	(400.00)	0.9950	(399.66)	(397.99)	0.0000	4.5800	(505.9596)	0.0000	0.0508	(0.0559)	0.0000	1	(0.0051)	01/06/2025
601139.SH	12/05/2024	SDB3260123649	(100.00)	0.9950	(99.92)	(99.50)	0.0000	4.5800	(505.9596)	0.0000	0.0127	(0.0140)	0.0000	1	(0.0013)	01/06/2025
601139.SH	12/05/2024	SDB3260123649	(200.00)	0.9950	(199.83)	(199.00)	0.0000	4.5800	(505.9596)	0.0000	0.0254	(0.0280)	0.0000	1	(0.0025)	01/06/2025
601139.SH	12/05/2024	SDB3260123649	(6,600.00)	0.9950	(6,594.39)	(6,566.89)	0.0000	4.5800	(505.9596)	0.0000	0.8390	(0.9229)	0.0000	1	(0.0840)	01/06/2025
601139.SH	12/05/2024	SDB3260123649	(31,000.00)	0.9950	(30,973.65)	(30,844.50)	0.0000	4.5800	(505.9596)	0.0000	3.9405	(4.3350)	0.0000	1	(0.3945)	01/06/2025
601139.SH	12/05/2024	SDB3260123649	(20,500.00)	0.9950	(20,482.58)	(20,397.17)	0.0000	4.5800	(505.9596)	0.0000	2.6058	(2.8667)	0.0000	1	(0.2609)	01/06/2025
601139.SH	12/05/2024	SDB3260123649	(22,600.00)	0.9950	(22,580.79)	(22,486.64)	0.0000	4.5800	(505.9596)	0.0000	2.8728	(3.1604)	0.0000	1	(0.2876)	01/06/2025
601139.SH	12/05/2024	SDB3260123649	(7,000.00)	0.9950	(6,994.05)	(6,964.89)	0.0000	4.5800	(505.9596)	0.0000	0.8898	(0.9789)	0.0000	1	(0.0891)	01/06/2025
601139.SH	12/05/2024	SDB3260123649	(3,400.00)	0.9950	(3,397.11)	(3,382.95)	0.0000	4.5800	(505.9596)	0.0000	0.4322	(0.4755)	0.0000	1	(0.0433)	01/06/2025
601139.SH	12/05/2024	SDB3260123649	(8,600.00)	0.9950	(8,592.69)	(8,556.86)	0.0000	4.5800	(505.9596)	0.0000	1.0932	(1.2026)	0.0000	1	(0.1094)	01/06/2025
601139.SH	12/05/2024	SDB3260123649	(2,500.00)	0.9950	(2,497.88)	(2,487.46)	0.0000	4.5800	(505.9596)	0.0000	0.3178	(0.3496)	0.0000	1	(0.0318)	01/06/2025
601139.SH	12/05/2024	SDB3260123649	(16,200.00)	0.9950	(16,186.23)	(16,118.74)	0.0000	4.5800	(505.9596)	0.0000	2.0592	(2.2654)	0.0000	1	(0.2061)	01/06/2025
601139.SH	12/05/2024	SDB3260123649	(47,800.00)	0.9950	(47,759.37)	(47,560.24)	0.0000	4.5800	(505.9596)	0.0000	6.0761	(6.6843)	0.0000	1	(0.6083)	01/06/2025
601139.SH	12/05/2024	SDB3260123649	(17,362.00)	0.9950	(17,347.24)	(17,274.91)	0.0000	4.5800	(505.9596)	0.0000	2.2070	(2.4279)	0.0000	1	(0.2209)	01/06/2025
601139.SH	12/05/2024	SDB3260123649	(400.00)	0.9950	(399.66)	(397.99)	0.0000	4.5800	(505.9596)	0.0000	0.0508	(0.0559)	0.0000	1	(0.0051)	01/06/2025
601139.SH	12/05/2024	SDB3260123649	(100.00)	0.9950	(99.92)	(99.50)	0.0000	4.5800	(505.9596)	0.0000	0.0127	(0.0140)	0.0000	1	(0.0013)	01/06/2025
601139.SH	12/05/2024	SDB3260123649	(7,800.00)	0.9950	(7,793.37)	(7,760.88)	0.0000	4.5800	(505.9596)	0.0000	0.9915	(1.0907)	0.0000	1	(0.0993)	01/06/2025
601139.SH	12/05/2024	SDB3260123649	(8,700.00)	0.9950	(8,692.60)	(8,656.36)	0.0000	4.5800	(505.9596)	0.0000	1.1059	(1.2166)	0.0000	1	(0.1107)	01/06/2025
601139.SH	12/04/2024	SDB3260123649	(42,700.00)	0.9992	(42,663.71)	(42,663.71)	0.0000	4.5800	(505.9596)	0.0000	5.4278	(5.9961)	0.0000	1	(0.5684)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHENZHEN GAS CORPORATION LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
601139.SH	12/04/2024	SDB3260123649	(36,900.00)	0.9992	(36,868.63)	(36,868.63)	0.0000	4.5800	(505.9596)	0.0000	4.6905	(5.1817)	0.0000	1	(0.4912)	01/06/2025
601139.SH	12/04/2024	SDB3260123649	(16,700.00)	0.9992	(16,685.81)	(16,685.81)	0.0000	4.5800	(505.9596)	0.0000	2.1228	(2.3451)	0.0000	1	(0.2223)	01/06/2025
601139.SH	12/04/2024	SDB3260123649	(17,800.00)	0.9992	(17,784.87)	(17,784.87)	0.0000	4.5800	(505.9596)	0.0000	2.2626	(2.4996)	0.0000	1	(0.2369)	01/06/2025
601139.SH	12/04/2024	SDB3260123649	(5,000.00)	0.9992	(4,995.75)	(4,995.75)	0.0000	4.5800	(505.9596)	0.0000	0.6356	(0.7021)	0.0000	1	(0.0666)	01/06/2025
601139.SH	12/04/2024	SDB3260123649	(7,600.00)	0.9992	(7,593.54)	(7,593.54)	0.0000	4.5800	(505.9596)	0.0000	0.9661	(1.0672)	0.0000	1	(0.1012)	01/06/2025
601139.SH	12/04/2024	SDB3260123649	(26,700.00)	0.9992	(26,677.31)	(26,677.31)	0.0000	4.5800	(505.9596)	0.0000	3.3939	(3.7493)	0.0000	1	(0.3554)	01/06/2025
601139.SH	12/04/2024	SDB3260123649	(27,200.00)	0.9992	(27,176.88)	(27,176.88)	0.0000	4.5800	(505.9596)	0.0000	3.4575	(3.8196)	0.0000	1	(0.3621)	01/06/2025
601139.SH	12/04/2024	SDB3260123649	(8,000.00)	0.9992	(7,993.20)	(7,993.20)	0.0000	4.5800	(505.9596)	0.0000	1.0169	(1.1234)	0.0000	1	(0.1065)	01/06/2025
601139.SH	12/04/2024	SDB3260123649	(4,700.00)	0.9992	(4,696.01)	(4,696.01)	0.0000	4.5800	(505.9596)	0.0000	0.5974	(0.6600)	0.0000	1	(0.0626)	01/06/2025
601139.SH	12/04/2024	SDB3260123649	(12,937.00)	0.9992	(12,926.00)	(12,926.00)	0.0000	4.5800	(505.9596)	0.0000	1.6445	(1.8167)	0.0000	1	(0.1722)	01/06/2025
601139.SH	12/04/2024	SDB3260123649	(9,563.00)	0.9992	(9,554.87)	(9,554.87)	0.0000	4.5800	(505.9596)	0.0000	1.2156	(1.3429)	0.0000	1	(0.1273)	01/06/2025
601139.SH	12/04/2024	SDB3260123649	(8,500.00)	0.9992	(8,492.77)	(8,492.77)	0.0000	4.5800	(505.9596)	0.0000	1.0805	(1.1936)	0.0000	1	(0.1131)	01/06/2025
601139.SH	12/04/2024	SDB3260123649	(400.00)	0.9992	(399.66)	(399.66)	0.0000	4.5800	(505.9596)	0.0000	0.0508	(0.0562)	0.0000	1	(0.0053)	01/06/2025
601139.SH	12/04/2024	SDB3260123649	(100.00)	0.9992	(99.92)	(99.92)	0.0000	4.5800	(505.9596)	0.0000	0.0127	(0.0140)	0.0000	1	(0.0013)	01/06/2025
601139.SH	12/04/2024	SDB3260123649	(200.00)	0.9992	(199.83)	(199.83)	0.0000	4.5800	(505.9596)	0.0000	0.0254	(0.0281)	0.0000	1	(0.0027)	01/06/2025
601139.SH	12/04/2024	SDB3260123649	(6,600.00)	0.9992	(6,594.39)	(6,594.39)	0.0000	4.5800	(505.9596)	0.0000	0.8390	(0.9268)	0.0000	1	(0.0879)	01/06/2025
601139.SH	12/04/2024	SDB3260123649	(31,000.00)	0.9992	(30,973.65)	(30,973.65)	0.0000	4.5800	(505.9596)	0.0000	3.9405	(4.3532)	0.0000	1	(0.4126)	01/06/2025
601139.SH	12/04/2024	SDB3260123649	(20,500.00)	0.9992	(20,482.58)	(20,482.58)	0.0000	4.5800	(505.9596)	0.0000	2.6058	(2.8787)	0.0000	1	(0.2729)	01/06/2025
601139.SH	12/04/2024	SDB3260123649	(22,600.00)	0.9992	(22,580.79)	(22,580.79)	0.0000	4.5800	(505.9596)	0.0000	2.8728	(3.1736)	0.0000	1	(0.3008)	01/06/2025
601139.SH	12/04/2024	SDB3260123649	(7,000.00)	0.9992	(6,994.05)	(6,994.05)	0.0000	4.5800	(505.9596)	0.0000	0.8898	(0.9830)	0.0000	1	(0.0932)	01/06/2025
601139.SH	12/04/2024	SDB3260123649	(3,400.00)	0.9992	(3,397.11)	(3,397.11)	0.0000	4.5800	(505.9596)	0.0000	0.4322	(0.4774)	0.0000	1	(0.0453)	01/06/2025
601139.SH	12/04/2024	SDB3260123649	(8,600.00)	0.9992	(8,592.69)	(8,592.69)	0.0000	4.5800	(505.9596)	0.0000	1.0932	(1.2077)	0.0000	1	(0.1145)	01/06/2025
601139.SH	12/04/2024	SDB3260123649	(2,500.00)	0.9992	(2,497.88)	(2,497.88)	0.0000	4.5800	(505.9596)	0.0000	0.3178	(0.3511)	0.0000	1	(0.0333)	01/06/2025
601139.SH	12/04/2024	SDB3260123649	(16,200.00)	0.9992	(16,186.23)	(16,186.23)	0.0000	4.5800	(505.9596)	0.0000	2.0592	(2.2749)	0.0000	1	(0.2156)	01/06/2025
601139.SH	12/04/2024	SDB3260123649	(47,800.00)	0.9992	(47,759.37)	(47,759.37)	0.0000	4.5800	(505.9596)	0.0000	6.0761	(6.7123)	0.0000	1	(0.6363)	01/06/2025
601139.SH	12/04/2024	SDB3260123649	(17,362.00)	0.9992	(17,347.24)	(17,347.24)	0.0000	4.5800	(505.9596)	0.0000	2.2070	(2.4381)	0.0000	1	(0.2311)	01/06/2025
601139.SH	12/04/2024	SDB3260123649	(400.00)	0.9992	(399.66)	(399.66)	0.0000	4.5800	(505.9596)	0.0000	0.0508	(0.0562)	0.0000	1	(0.0053)	01/06/2025
601139.SH	12/04/2024	SDB3260123649	(100.00)	0.9992	(99.92)	(99.92)	0.0000	4.5800	(505.9596)	0.0000	0.0127	(0.0140)	0.0000	1	(0.0013)	01/06/2025
601139.SH	12/04/2024	SDB3260123649	(7,800.00)	0.9992	(7,793.37)	(7,793.37)	0.0000	4.5800	(505.9596)	0.0000	0.9915	(1.0953)	0.0000	1	(0.1038)	01/06/2025
601139.SH	12/04/2024	SDB3260123649	(8,700.00)	0.9992	(8,692.60)	(8,692.60)	0.0000	4.5800	(505.9596)	0.0000	1.1059	(1.2217)	0.0000	1	(0.1158)	01/06/2025
TOTAL SHENZHEN GAS CORPORATION LTD. CMN CLASS A SERIES NORTHBOUND											1,238.4389	(1,275.4173)	0.0000		(36.9784)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHENZHEN GOODIX TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND																
603160.SH	01/03/2025	SDB3260963070	(5,100.00)	11.3975	(66,297.84)	(58,127.23)	0.0000	4.3300	(832.2847)	0.0000	23.9225	(40.3153)	0.0000	3	(16.3929)	01/06/2025
603160.SH	01/03/2025	SDB3260963070	(800.00)	11.3975	(10,574.88)	(9,118.00)	0.0000	4.3300	(832.2847)	0.0000	3.8158	(6.3240)	0.0000	3	(2.5082)	01/06/2025
603160.SH	01/03/2025	SDB3260963070	(4,100.00)	11.3975	(46,347.85)	(46,729.73)	0.0000	4.3300	(832.2847)	0.0000	16.7238	(32.4104)	0.0000	3	(15.6865)	01/06/2025
603160.SH	01/03/2025	SDB3260963070	(1,300.00)	11.3975	(14,695.66)	(14,816.74)	0.0000	4.3300	(832.2847)	0.0000	5.3027	(10.2765)	0.0000	3	(4.9738)	01/06/2025
603160.SH	01/03/2025	SDB3260963070	(400.00)	11.3975	(4,521.74)	(4,559.00)	0.0000	4.3300	(832.2847)	0.0000	1.6316	(3.1620)	0.0000	3	(1.5304)	01/06/2025
603160.SH	01/03/2025	SDB3260963070	(200.00)	11.3975	(2,260.87)	(2,279.50)	0.0000	4.3300	(832.2847)	0.0000	0.8158	(1.5810)	0.0000	3	(0.7652)	01/06/2025
603160.SH	01/03/2025	SDB3260963070	(300.00)	11.3975	(3,391.31)	(3,419.25)	0.0000	4.3300	(832.2847)	0.0000	1.2237	(2.3715)	0.0000	3	(1.1478)	01/06/2025
603160.SH	01/03/2025	SDB3260963070	(200.00)	11.3975	(2,260.87)	(2,279.50)	0.0000	4.3300	(832.2847)	0.0000	0.8158	(1.5810)	0.0000	3	(0.7652)	01/06/2025
603160.SH	01/03/2025	SDB3260963070	(100.00)	11.3975	(1,130.44)	(1,139.75)	0.0000	4.3300	(832.2847)	0.0000	0.4079	(0.7905)	0.0000	3	(0.3826)	01/06/2025
603160.SH	01/03/2025	SDB3260963070	(200.00)	11.3975	(2,260.87)	(2,279.50)	0.0000	4.3300	(832.2847)	0.0000	0.8158	(1.5810)	0.0000	3	(0.7652)	01/06/2025
603160.SH	01/03/2025	SDB3260963070	(1,800.00)	11.3975	(20,347.84)	(20,515.49)	0.0000	4.3300	(832.2847)	0.0000	7.3422	(14.2289)	0.0000	3	(6.8868)	01/06/2025
603160.SH	01/03/2025	SDB3260963070	(500.00)	11.3975	(5,652.18)	(5,698.75)	0.0000	4.3300	(832.2847)	0.0000	2.0395	(3.9525)	0.0000	3	(1.9130)	01/06/2025
603160.SH	01/03/2025	SDB3260963070	(100.00)	11.3975	(1,130.44)	(1,139.75)	0.0000	4.3300	(832.2847)	0.0000	0.4079	(0.7905)	0.0000	3	(0.3826)	01/06/2025
603160.SH	01/02/2025	SDB3260963070	(5,100.00)	11.5685	(66,297.84)	(58,999.38)	0.0000	4.3300	(832.2847)	0.0000	7.9742	(13.6401)	0.0000	1	(5.6659)	01/06/2025
603160.SH	01/02/2025	SDB3260963070	(800.00)	11.5685	(10,574.88)	(9,254.80)	0.0000	4.3300	(832.2847)	0.0000	1.2719	(2.1396)	0.0000	1	(0.8677)	01/06/2025
603160.SH	01/02/2025	SDB3260963070	(4,100.00)	11.5685	(46,347.85)	(47,430.87)	0.0000	4.3300	(832.2847)	0.0000	5.5746	(10.9656)	0.0000	1	(5.3909)	01/06/2025
603160.SH	01/02/2025	SDB3260963070	(1,300.00)	11.5685	(14,695.66)	(15,039.06)	0.0000	4.3300	(832.2847)	0.0000	1.7676	(3.4769)	0.0000	1	(1.7093)	01/06/2025
603160.SH	01/02/2025	SDB3260963070	(400.00)	11.5685	(4,521.74)	(4,627.40)	0.0000	4.3300	(832.2847)	0.0000	0.5439	(1.0698)	0.0000	1	(0.5259)	01/06/2025
603160.SH	01/02/2025	SDB3260963070	(200.00)	11.5685	(2,260.87)	(2,313.70)	0.0000	4.3300	(832.2847)	0.0000	0.2719	(0.5349)	0.0000	1	(0.2630)	01/06/2025
603160.SH	01/02/2025	SDB3260963070	(300.00)	11.5685	(3,391.31)	(3,470.55)	0.0000	4.3300	(832.2847)	0.0000	0.4079	(0.8024)	0.0000	1	(0.3945)	01/06/2025
603160.SH	01/02/2025	SDB3260963070	(200.00)	11.5685	(2,260.87)	(2,313.70)	0.0000	4.3300	(832.2847)	0.0000	0.2719	(0.5349)	0.0000	1	(0.2630)	01/06/2025
603160.SH	01/02/2025	SDB3260963070	(100.00)	11.5685	(1,130.44)	(1,156.85)	0.0000	4.3300	(832.2847)	0.0000	0.1360	(0.2675)	0.0000	1	(0.1315)	01/06/2025
603160.SH	01/02/2025	SDB3260963070	(200.00)	11.5685	(2,260.87)	(2,313.70)	0.0000	4.3300	(832.2847)	0.0000	0.2719	(0.5349)	0.0000	1	(0.2630)	01/06/2025
603160.SH	01/02/2025	SDB3260963070	(1,800.00)	11.5685	(20,347.84)	(20,823.31)	0.0000	4.3300	(832.2847)	0.0000	2.4474	(4.8141)	0.0000	1	(2.3668)	01/06/2025
603160.SH	01/02/2025	SDB3260963070	(500.00)	11.5685	(5,652.18)	(5,784.25)	0.0000	4.3300	(832.2847)	0.0000	0.6798	(1.3373)	0.0000	1	(0.6574)	01/06/2025
603160.SH	01/02/2025	SDB3260963070	(100.00)	11.5685	(1,130.44)	(1,156.85)	0.0000	4.3300	(832.2847)	0.0000	0.1360	(0.2675)	0.0000	1	(0.1315)	01/06/2025
603160.SH	12/31/2024	SDB3260963070	(5,100.00)	11.5949	(66,297.84)	(59,134.18)	0.0000	4.3300	(832.2847)	0.0000	15.9483	(27.3425)	0.0000	2	(11.3942)	01/06/2025
603160.SH	12/31/2024	SDB3260963070	(800.00)	11.5949	(10,574.88)	(9,275.95)	0.0000	4.3300	(832.2847)	0.0000	2.5438	(4.2890)	0.0000	2	(1.7452)	01/06/2025
603160.SH	12/31/2024	SDB3260963070	(4,100.00)	11.5949	(46,347.85)	(47,539.24)	0.0000	4.3300	(832.2847)	0.0000	11.1492	(21.9812)	0.0000	2	(10.8320)	01/06/2025
603160.SH	12/31/2024	SDB3260963070	(1,300.00)	11.5949	(14,695.66)	(15,073.42)	0.0000	4.3300	(832.2847)	0.0000	3.5351	(6.9697)	0.0000	2	(3.4345)	01/06/2025
603160.SH	12/31/2024	SDB3260963070	(400.00)	11.5949	(4,521.74)	(4,637.97)	0.0000	4.3300	(832.2847)	0.0000	1.0877	(2.1445)	0.0000	2	(1.0568)	01/06/2025
603160.SH	12/31/2024	SDB3260963070	(200.00)	11.5949	(2,260.87)	(2,318.99)	0.0000	4.3300	(832.2847)	0.0000	0.5439	(1.0723)	0.0000	2	(0.5284)	01/06/2025
603160.SH	12/31/2024	SDB3260963070	(300.00)	11.5949	(3,391.31)	(3,478.48)	0.0000	4.3300	(832.2847)	0.0000	0.8158	(1.6084)	0.0000	2	(0.7926)	01/06/2025
603160.SH	12/31/2024	SDB3260963070	(200.00)	11.5949	(2,260.87)	(2,318.99)	0.0000	4.3300	(832.2847)	0.0000	0.5439	(1.0723)	0.0000	2	(0.5284)	01/06/2025
603160.SH	12/31/2024	SDB3260963070	(100.00)	11.5949	(1,130.44)	(1,159.49)	0.0000	4.3300	(832.2847)	0.0000	0.2719	(0.5361)	0.0000	2	(0.2642)	01/06/2025
603160.SH	12/31/2024	SDB3260963070	(200.00)	11.5949	(2,260.87)	(2,318.99)	0.0000	4.3300	(832.2847)	0.0000	0.5439	(1.0723)	0.0000	2	(0.5284)	01/06/2025
603160.SH	12/31/2024	SDB3260963070	(1,800.00)	11.5949	(20,347.84)	(20,870.89)	0.0000	4.3300	(832.2847)	0.0000	4.8948	(9.6503)	0.0000	2	(4.7555)	01/06/2025
603160.SH	12/31/2024	SDB3260963070	(500.00)	11.5949	(5,652.18)	(5,797.47)	0.0000	4.3300	(832.2847)	0.0000	1.3597	(2.6806)	0.0000	2	(1.3210)	01/06/2025
603160.SH	12/31/2024	SDB3260963070	(100.00)	11.5949	(1,130.44)	(1,159.49)	0.0000	4.3300	(832.2847)	0.0000	0.2719	(0.5361)	0.0000	2	(0.2642)	01/06/2025
603160.SH	12/30/2024	SDB3260963070	(5,100.00)	11.4382	(66,297.84)	(58,334.78)	0.0000	4.3300	(835.6451)	0.0000	7.9742	(13.5409)	0.0000	1	(5.5667)	01/06/2025
603160.SH	12/30/2024	SDB3260963070	(800.00)	11.4382	(10,574.88)	(9,150.55)	0.0000	4.3300	(835.6451)	0.0000	1.2719	(2.1241)	0.0000	1	(0.8521)	01/06/2025
603160.SH	12/30/2024	SDB3260963070	(4,100.00)	11.4382	(46,347.85)	(46,896.59)	0.0000	4.3300	(835.6451)	0.0000	5.5746	(10.8858)	0.0000	1	(5.3112)	01/06/2025
603160.SH	12/30/2024	SDB3260963070	(1,300.00)	11.4382	(14,695.66)	(14,869.65)	0.0000	4.3300	(835.6451)	0.0000	1.7676	(3.4516)	0.0000	1	(1.6840)	01/06/2025
603160.SH	12/30/2024	SDB3260963070	(400.00)	11.4382	(4,521.74)	(4,575.28)	0.0000	4.3300	(835.6451)	0.0000	0.5439	(1.0620)	0.0000	1	(0.5182)	01/06/2025
603160.SH	12/30/2024	SDB3260963070	(100.00)	11.4382	(1,130.44)	(1,143.82)	0.0000	4.3300	(835.6451)	0.0000	0.1360	(0.2655)	0.0000	1	(0.1295)	01/06/2025
603160.SH	12/30/2024	SDB3260963070	(200.00)	11.4382	(2,260.87)	(2,287.64)	0.0000	4.3300	(835.6451)	0.0000	0.2719	(0.5310)	0.0000	1	(0.2591)	01/06/2025
603160.SH	12/30/2024	SDB3260963070	(300.00)	11.4382	(3,391.31)	(3,431.46)	0.0000	4.3300	(835.6451)	0.0000	0.4079	(0.7965)	0.0000	1	(0.3886)	01/06/2025
603160.SH	12/30/2024	SDB3260963070	(300.00)	11.4382	(3,391.31)	(3,431.46)	0.0000	4.3300	(835.6451)	0.0000	0.4079	(0.7965)	0.0000	1	(0.3886)	01/06/2025
603160.SH	12/30/2024	SDB3260963070	(200.00)	11.4382	(2,260.87)	(2,287.64)	0.0000	4.3300	(835.6451)	0.0000	0.2719	(0.5310)	0.0000	1	(0.2591)	01/06/2025
603160.SH	12/30/2024	SDB3260963070	(100.00)	11.4382	(1,130.44)	(1,143.82)	0.0000	4.3300	(835.6451)	0.0000	0.1360	(0.2655)	0.0000	1	(0.1295)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHENZHEN GOODIX TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603160.SH	12/30/2024	SDB3260963070	(200.00)	11.4382	(2,260.87)	(2,287.64)	0.0000	4.3300	(835.6451)	0.0000	0.2719	(0.5310)	0.0000	1	(0.2591)	01/06/2025
603160.SH	12/30/2024	SDB3260963070	(1,800.00)	11.4382	(20,347.84)	(20,588.75)	0.0000	4.3300	(835.6451)	0.0000	2.4474	(4.7791)	0.0000	1	(2.3317)	01/06/2025
603160.SH	12/30/2024	SDB3260963070	(500.00)	11.4382	(5,652.18)	(5,719.10)	0.0000	4.3300	(835.6451)	0.0000	0.6798	(1.3275)	0.0000	1	(0.6477)	01/06/2025
603160.SH	12/30/2024	SDB3260963070	(100.00)	11.4382	(1,130.44)	(1,143.82)	0.0000	4.3300	(835.6451)	0.0000	0.1360	(0.2655)	0.0000	1	(0.1295)	01/06/2025
603160.SH	12/27/2024	SDB3260963070	(5,100.00)	11.8035	(66,297.84)	(60,197.87)	0.0000	4.3300	(835.6451)	0.0000	23.9225	(41.9200)	0.0000	3	(17.9976)	01/06/2025
603160.SH	12/27/2024	SDB3260963070	(800.00)	11.8035	(10,574.88)	(9,442.80)	0.0000	4.3300	(835.6451)	0.0000	3.8158	(6.5757)	0.0000	3	(2.7599)	01/06/2025
603160.SH	12/27/2024	SDB3260963070	(4,100.00)	11.8035	(46,347.85)	(48,394.36)	0.0000	4.3300	(835.6451)	0.0000	16.7238	(33.7004)	0.0000	3	(16.9766)	01/06/2025
603160.SH	12/27/2024	SDB3260963070	(1,300.00)	11.8035	(14,695.66)	(15,344.55)	0.0000	4.3300	(835.6451)	0.0000	5.3027	(10.6855)	0.0000	3	(5.3828)	01/06/2025
603160.SH	12/27/2024	SDB3260963070	(400.00)	11.8035	(4,521.74)	(4,721.40)	0.0000	4.3300	(835.6451)	0.0000	1.6316	(3.2878)	0.0000	3	(1.6563)	01/06/2025
603160.SH	12/27/2024	SDB3260963070	(100.00)	11.8035	(1,130.44)	(1,180.35)	0.0000	4.3300	(835.6451)	0.0000	0.4079	(0.8220)	0.0000	3	(0.4141)	01/06/2025
603160.SH	12/27/2024	SDB3260963070	(200.00)	11.8035	(2,260.87)	(2,360.70)	0.0000	4.3300	(835.6451)	0.0000	0.8158	(1.6439)	0.0000	3	(0.8281)	01/06/2025
603160.SH	12/27/2024	SDB3260963070	(300.00)	11.8035	(3,391.31)	(3,541.05)	0.0000	4.3300	(835.6451)	0.0000	1.2237	(2.4659)	0.0000	3	(1.2422)	01/06/2025
603160.SH	12/27/2024	SDB3260963070	(300.00)	11.8035	(3,391.31)	(3,541.05)	0.0000	4.3300	(835.6451)	0.0000	1.2237	(2.4659)	0.0000	3	(1.2422)	01/06/2025
603160.SH	12/27/2024	SDB3260963070	(200.00)	11.8035	(2,260.87)	(2,360.70)	0.0000	4.3300	(835.6451)	0.0000	0.8158	(1.6439)	0.0000	3	(0.8281)	01/06/2025
603160.SH	12/27/2024	SDB3260963070	(100.00)	11.8035	(1,130.44)	(1,180.35)	0.0000	4.3300	(835.6451)	0.0000	0.4079	(0.8220)	0.0000	3	(0.4141)	01/06/2025
603160.SH	12/27/2024	SDB3260963070	(200.00)	11.8035	(2,260.87)	(2,360.70)	0.0000	4.3300	(835.6451)	0.0000	0.8158	(1.6439)	0.0000	3	(0.8281)	01/06/2025
603160.SH	12/27/2024	SDB3260963070	(1,800.00)	11.8035	(20,347.84)	(21,246.31)	0.0000	4.3300	(835.6451)	0.0000	7.3422	(14.7953)	0.0000	3	(7.4531)	01/06/2025
603160.SH	12/27/2024	SDB3260963070	(500.00)	11.8035	(5,652.18)	(5,901.75)	0.0000	4.3300	(835.6451)	0.0000	2.0395	(4.1098)	0.0000	3	(2.0703)	01/06/2025
603160.SH	12/27/2024	SDB3260963070	(100.00)	11.8035	(1,130.44)	(1,180.35)	0.0000	4.3300	(835.6451)	0.0000	0.4079	(0.8220)	0.0000	3	(0.4141)	01/06/2025
603160.SH	12/26/2024	SDB3260963070	(5,100.00)	11.5764	(66,297.84)	(59,039.79)	0.0000	4.3300	(835.6451)	0.0000	7.9742	(13.7045)	0.0000	1	(5.7304)	01/06/2025
603160.SH	12/26/2024	SDB3260963070	(800.00)	11.5764	(10,574.88)	(9,261.14)	0.0000	4.3300	(835.6451)	0.0000	1.2719	(2.1497)	0.0000	1	(0.8778)	01/06/2025
603160.SH	12/26/2024	SDB3260963070	(4,100.00)	11.5764	(46,347.85)	(47,463.36)	0.0000	4.3300	(835.6451)	0.0000	5.5746	(11.0174)	0.0000	1	(5.4428)	01/06/2025
603160.SH	12/26/2024	SDB3260963070	(1,300.00)	11.5764	(14,695.66)	(15,049.36)	0.0000	4.3300	(835.6451)	0.0000	1.7676	(3.4933)	0.0000	1	(1.7258)	01/06/2025
603160.SH	12/26/2024	SDB3260963070	(400.00)	11.5764	(4,521.74)	(4,630.57)	0.0000	4.3300	(835.6451)	0.0000	0.5439	(1.0749)	0.0000	1	(0.5310)	01/06/2025
603160.SH	12/26/2024	SDB3260963070	(100.00)	11.5764	(1,130.44)	(1,157.64)	0.0000	4.3300	(835.6451)	0.0000	0.1360	(0.2687)	0.0000	1	(0.1328)	01/06/2025
603160.SH	12/26/2024	SDB3260963070	(200.00)	11.5764	(2,260.87)	(2,315.29)	0.0000	4.3300	(835.6451)	0.0000	0.2719	(0.5374)	0.0000	1	(0.2655)	01/06/2025
603160.SH	12/26/2024	SDB3260963070	(300.00)	11.5764	(3,391.31)	(3,472.93)	0.0000	4.3300	(835.6451)	0.0000	0.4079	(0.8061)	0.0000	1	(0.3983)	01/06/2025
603160.SH	12/26/2024	SDB3260963070	(300.00)	11.5764	(3,391.31)	(3,472.93)	0.0000	4.3300	(835.6451)	0.0000	0.4079	(0.8061)	0.0000	1	(0.3983)	01/06/2025
603160.SH	12/26/2024	SDB3260963070	(200.00)	11.5764	(2,260.87)	(2,315.29)	0.0000	4.3300	(835.6451)	0.0000	0.2719	(0.5374)	0.0000	1	(0.2655)	01/06/2025
603160.SH	12/26/2024	SDB3260963070	(100.00)	11.5764	(1,130.44)	(1,157.64)	0.0000	4.3300	(835.6451)	0.0000	0.1360	(0.2687)	0.0000	1	(0.1328)	01/06/2025
603160.SH	12/26/2024	SDB3260963070	(200.00)	11.5764	(2,260.87)	(2,315.29)	0.0000	4.3300	(835.6451)	0.0000	0.2719	(0.5374)	0.0000	1	(0.2655)	01/06/2025
603160.SH	12/26/2024	SDB3260963070	(1,800.00)	11.5764	(20,347.84)	(20,837.57)	0.0000	4.3300	(835.6451)	0.0000	2.4474	(4.8369)	0.0000	1	(2.3895)	01/06/2025
603160.SH	12/26/2024	SDB3260963070	(500.00)	11.5764	(5,652.18)	(5,788.21)	0.0000	4.3300	(835.6451)	0.0000	0.6798	(1.3436)	0.0000	1	(0.6638)	01/06/2025
603160.SH	12/26/2024	SDB3260963070	(100.00)	11.5764	(1,130.44)	(1,157.64)	0.0000	4.3300	(835.6451)	0.0000	0.1360	(0.2687)	0.0000	1	(0.1328)	01/06/2025
603160.SH	12/24/2024	SDB3260963070	(5,100.00)	11.5764	(66,297.84)	(59,039.79)	0.0000	4.3300	(835.6451)	0.0000	15.9483	(27.4091)	0.0000	2	(11.4607)	01/06/2025
603160.SH	12/24/2024	SDB3260963070	(800.00)	11.5764	(10,574.88)	(9,261.14)	0.0000	4.3300	(835.6451)	0.0000	2.5438	(4.2995)	0.0000	2	(1.7556)	01/06/2025
603160.SH	12/24/2024	SDB3260963070	(4,100.00)	11.5764	(46,347.85)	(47,463.36)	0.0000	4.3300	(835.6451)	0.0000	11.1492	(22.0347)	0.0000	2	(10.8855)	01/06/2025
603160.SH	12/24/2024	SDB3260963070	(1,300.00)	11.5764	(14,695.66)	(15,049.36)	0.0000	4.3300	(835.6451)	0.0000	3.5351	(6.9866)	0.0000	2	(3.4515)	01/06/2025
603160.SH	12/24/2024	SDB3260963070	(400.00)	11.5764	(4,521.74)	(4,630.57)	0.0000	4.3300	(835.6451)	0.0000	1.0877	(2.1497)	0.0000	2	(1.0620)	01/06/2025
603160.SH	12/24/2024	SDB3260963070	(100.00)	11.5764	(1,130.44)	(1,157.64)	0.0000	4.3300	(835.6451)	0.0000	0.2719	(0.5374)	0.0000	2	(0.2655)	01/06/2025
603160.SH	12/24/2024	SDB3260963070	(200.00)	11.5764	(2,260.87)	(2,315.29)	0.0000	4.3300	(835.6451)	0.0000	0.5439	(1.0749)	0.0000	2	(0.5310)	01/06/2025
603160.SH	12/24/2024	SDB3260963070	(300.00)	11.5764	(3,391.31)	(3,472.93)	0.0000	4.3300	(835.6451)	0.0000	0.8158	(1.6123)	0.0000	2	(0.7965)	01/06/2025
603160.SH	12/24/2024	SDB3260963070	(300.00)	11.5764	(3,391.31)	(3,472.93)	0.0000	4.3300	(835.6451)	0.0000	0.8158	(1.6123)	0.0000	2	(0.7965)	01/06/2025
603160.SH	12/24/2024	SDB3260963070	(200.00)	11.5764	(2,260.87)	(2,315.29)	0.0000	4.3300	(835.6451)	0.0000	0.5439	(1.0749)	0.0000	2	(0.5310)	01/06/2025
603160.SH	12/24/2024	SDB3260963070	(100.00)	11.5764	(1,130.44)	(1,157.64)	0.0000	4.3300	(835.6451)	0.0000	0.2719	(0.5374)	0.0000	2	(0.2655)	01/06/2025
603160.SH	12/24/2024	SDB3260963070	(200.00)	11.5764	(2,260.87)	(2,315.29)	0.0000	4.3300	(835.6451)	0.0000	0.5439	(1.0749)	0.0000	2	(0.5310)	01/06/2025
603160.SH	12/24/2024	SDB3260963070	(1,800.00)	11.5764	(20,347.84)	(20,837.57)	0.0000	4.3300	(835.6451)	0.0000	4.8948	(9.6738)	0.0000	2	(4.7790)	01/06/2025
603160.SH	12/24/2024	SDB3260963070	(500.00)	11.5764	(5,652.18)	(5,788.21)	0.0000	4.3300	(835.6451)	0.0000	1.3597	(2.6872)	0.0000	2	(1.3275)	01/06/2025
603160.SH	12/24/2024	SDB3260963070	(100.00)	11.5764	(1,130.44)	(1,157.64)	0.0000	4.3300	(835.6451)	0.0000	0.2719	(0.5374)	0.0000	2	(0.2655)	01/06/2025
603160.SH	12/23/2024	SDB3260963070	(5,100.00)	11.4246	(66,297.84)	(58,265.53)	0.0000	4.3300	(835.6451)	0.0000	7.9742	(13.5248)	0.0000	1	(5.5506)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHENZHEN GOODIX TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603160.SH	12/23/2024	SDB3260963070	(800.00)	11.4246	(10,574.88)	(9,139.69)	0.0000	4.3300	(835.6451)	0.0000	1.2719	(2.1215)	0.0000	1	(0.8496)	01/06/2025
603160.SH	12/23/2024	SDB3260963070	(4,100.00)	11.4246	(46,347.85)	(46,840.91)	0.0000	4.3300	(835.6451)	0.0000	5.5746	(10.8729)	0.0000	1	(5.2983)	01/06/2025
603160.SH	12/23/2024	SDB3260963070	(1,300.00)	11.4246	(14,695.66)	(14,852.00)	0.0000	4.3300	(835.6451)	0.0000	1.7676	(3.4475)	0.0000	1	(1.6799)	01/06/2025
603160.SH	12/23/2024	SDB3260963070	(400.00)	11.4246	(4,521.74)	(4,569.85)	0.0000	4.3300	(835.6451)	0.0000	0.5439	(1.0608)	0.0000	1	(0.5169)	01/06/2025
603160.SH	12/23/2024	SDB3260963070	(100.00)	11.4246	(1,130.44)	(1,142.46)	0.0000	4.3300	(835.6451)	0.0000	0.1360	(0.2652)	0.0000	1	(0.1292)	01/06/2025
603160.SH	12/23/2024	SDB3260963070	(200.00)	11.4246	(2,260.87)	(2,284.92)	0.0000	4.3300	(835.6451)	0.0000	0.2719	(0.5304)	0.0000	1	(0.2585)	01/06/2025
603160.SH	12/23/2024	SDB3260963070	(300.00)	11.4246	(3,391.31)	(3,427.38)	0.0000	4.3300	(835.6451)	0.0000	0.4079	(0.7956)	0.0000	1	(0.3877)	01/06/2025
603160.SH	12/23/2024	SDB3260963070	(300.00)	11.4246	(3,391.31)	(3,427.38)	0.0000	4.3300	(835.6451)	0.0000	0.4079	(0.7956)	0.0000	1	(0.3877)	01/06/2025
603160.SH	12/23/2024	SDB3260963070	(200.00)	11.4246	(2,260.87)	(2,284.92)	0.0000	4.3300	(835.6451)	0.0000	0.2719	(0.5304)	0.0000	1	(0.2585)	01/06/2025
603160.SH	12/23/2024	SDB3260963070	(100.00)	11.4246	(1,130.44)	(1,142.46)	0.0000	4.3300	(835.6451)	0.0000	0.1360	(0.2652)	0.0000	1	(0.1292)	01/06/2025
603160.SH	12/23/2024	SDB3260963070	(200.00)	11.4246	(2,260.87)	(2,284.92)	0.0000	4.3300	(835.6451)	0.0000	0.2719	(0.5304)	0.0000	1	(0.2585)	01/06/2025
603160.SH	12/23/2024	SDB3260963070	(1,800.00)	11.4246	(20,347.84)	(20,564.30)	0.0000	4.3300	(835.6451)	0.0000	2.4474	(4.7735)	0.0000	1	(2.3261)	01/06/2025
603160.SH	12/23/2024	SDB3260963070	(500.00)	11.4246	(5,652.18)	(5,712.31)	0.0000	4.3300	(835.6451)	0.0000	0.6798	(1.3260)	0.0000	1	(0.6461)	01/06/2025
603160.SH	12/23/2024	SDB3260963070	(100.00)	11.4246	(1,130.44)	(1,142.46)	0.0000	4.3300	(835.6451)	0.0000	0.1360	(0.2652)	0.0000	1	(0.1292)	01/06/2025
603160.SH	12/20/2024	SDB3260963070	(5,100.00)	11.3209	(66,297.84)	(57,736.38)	0.0000	4.3300	(835.6451)	0.0000	23.9225	(40.2059)	0.0000	3	(16.2835)	01/06/2025
603160.SH	12/20/2024	SDB3260963070	(800.00)	11.3209	(10,574.88)	(9,056.69)	0.0000	4.3300	(835.6451)	0.0000	3.8158	(6.3068)	0.0000	3	(2.4910)	01/06/2025
603160.SH	12/20/2024	SDB3260963070	(4,100.00)	11.3209	(46,347.85)	(46,415.52)	0.0000	4.3300	(835.6451)	0.0000	16.7238	(32.3224)	0.0000	3	(15.5986)	01/06/2025
603160.SH	12/20/2024	SDB3260963070	(1,300.00)	11.3209	(14,695.66)	(14,717.12)	0.0000	4.3300	(835.6451)	0.0000	5.3027	(10.2486)	0.0000	3	(4.9459)	01/06/2025
603160.SH	12/20/2024	SDB3260963070	(400.00)	11.3209	(4,521.74)	(4,528.34)	0.0000	4.3300	(835.6451)	0.0000	1.6316	(3.1534)	0.0000	3	(1.5218)	01/06/2025
603160.SH	12/20/2024	SDB3260963070	(100.00)	11.3209	(1,130.44)	(1,132.09)	0.0000	4.3300	(835.6451)	0.0000	0.4079	(0.7884)	0.0000	3	(0.3805)	01/06/2025
603160.SH	12/20/2024	SDB3260963070	(200.00)	11.3209	(2,260.87)	(2,264.17)	0.0000	4.3300	(835.6451)	0.0000	0.8158	(1.5767)	0.0000	3	(0.7609)	01/06/2025
603160.SH	12/20/2024	SDB3260963070	(300.00)	11.3209	(3,391.31)	(3,396.26)	0.0000	4.3300	(835.6451)	0.0000	1.2237	(2.3651)	0.0000	3	(1.1414)	01/06/2025
603160.SH	12/20/2024	SDB3260963070	(300.00)	11.3209	(3,391.31)	(3,396.26)	0.0000	4.3300	(835.6451)	0.0000	1.2237	(2.3651)	0.0000	3	(1.1414)	01/06/2025
603160.SH	12/20/2024	SDB3260963070	(200.00)	11.3209	(2,260.87)	(2,264.17)	0.0000	4.3300	(835.6451)	0.0000	0.8158	(1.5767)	0.0000	3	(0.7609)	01/06/2025
603160.SH	12/20/2024	SDB3260963070	(100.00)	11.3209	(1,130.44)	(1,132.09)	0.0000	4.3300	(835.6451)	0.0000	0.4079	(0.7884)	0.0000	3	(0.3805)	01/06/2025
603160.SH	12/20/2024	SDB3260963070	(200.00)	11.3209	(2,260.87)	(2,264.17)	0.0000	4.3300	(835.6451)	0.0000	0.8158	(1.5767)	0.0000	3	(0.7609)	01/06/2025
603160.SH	12/20/2024	SDB3260963070	(1,800.00)	11.3209	(20,347.84)	(20,377.54)	0.0000	4.3300	(835.6451)	0.0000	7.3422	(14.1903)	0.0000	3	(6.8482)	01/06/2025
603160.SH	12/20/2024	SDB3260963070	(500.00)	11.3209	(5,652.18)	(5,660.43)	0.0000	4.3300	(835.6451)	0.0000	2.0395	(3.9418)	0.0000	3	(1.9023)	01/06/2025
603160.SH	12/20/2024	SDB3260963070	(100.00)	11.3209	(1,130.44)	(1,132.09)	0.0000	4.3300	(835.6451)	0.0000	0.4079	(0.7884)	0.0000	3	(0.3805)	01/06/2025
603160.SH	12/19/2024	SDB3260963070	(5,100.00)	11.4939	(66,297.84)	(58,618.84)	0.0000	4.5800	(835.6451)	0.0000	8.4346	(13.6068)	0.0000	1	(5.1723)	01/06/2025
603160.SH	12/19/2024	SDB3260963070	(800.00)	11.4939	(10,574.88)	(9,195.11)	0.0000	4.5800	(835.6451)	0.0000	1.3454	(2.1344)	0.0000	1	(0.7890)	01/06/2025
603160.SH	12/19/2024	SDB3260963070	(4,100.00)	11.4939	(46,347.85)	(47,124.95)	0.0000	4.5800	(835.6451)	0.0000	5.8965	(10.9388)	0.0000	1	(5.0423)	01/06/2025
603160.SH	12/19/2024	SDB3260963070	(1,300.00)	11.4939	(14,695.66)	(14,942.06)	0.0000	4.5800	(835.6451)	0.0000	1.8696	(3.4684)	0.0000	1	(1.5988)	01/06/2025
603160.SH	12/19/2024	SDB3260963070	(400.00)	11.4939	(4,521.74)	(4,597.56)	0.0000	4.5800	(835.6451)	0.0000	0.5753	(1.0672)	0.0000	1	(0.4919)	01/06/2025
603160.SH	12/19/2024	SDB3260963070	(100.00)	11.4939	(1,130.44)	(1,149.39)	0.0000	4.5800	(835.6451)	0.0000	0.1438	(0.2668)	0.0000	1	(0.1230)	01/06/2025
603160.SH	12/19/2024	SDB3260963070	(200.00)	11.4939	(2,260.87)	(2,298.78)	0.0000	4.5800	(835.6451)	0.0000	0.2876	(0.5336)	0.0000	1	(0.2460)	01/06/2025
603160.SH	12/19/2024	SDB3260963070	(300.00)	11.4939	(3,391.31)	(3,448.17)	0.0000	4.5800	(835.6451)	0.0000	0.4314	(0.8004)	0.0000	1	(0.3690)	01/06/2025
603160.SH	12/19/2024	SDB3260963070	(300.00)	11.4939	(3,391.31)	(3,448.17)	0.0000	4.5800	(835.6451)	0.0000	0.4314	(0.8004)	0.0000	1	(0.3690)	01/06/2025
603160.SH	12/19/2024	SDB3260963070	(200.00)	11.4939	(2,260.87)	(2,298.78)	0.0000	4.5800	(835.6451)	0.0000	0.2876	(0.5336)	0.0000	1	(0.2460)	01/06/2025
603160.SH	12/19/2024	SDB3260963070	(100.00)	11.4939	(1,130.44)	(1,149.39)	0.0000	4.5800	(835.6451)	0.0000	0.1438	(0.2668)	0.0000	1	(0.1230)	01/06/2025
603160.SH	12/19/2024	SDB3260963070	(200.00)	11.4939	(2,260.87)	(2,298.78)	0.0000	4.5800	(835.6451)	0.0000	0.2876	(0.5336)	0.0000	1	(0.2460)	01/06/2025
603160.SH	12/19/2024	SDB3260963070	(1,800.00)	11.4939	(20,347.84)	(20,689.00)	0.0000	4.5800	(835.6451)	0.0000	2.5887	(4.8024)	0.0000	1	(2.2137)	01/06/2025
603160.SH	12/19/2024	SDB3260963070	(500.00)	11.4939	(5,652.18)	(5,746.95)	0.0000	4.5800	(835.6451)	0.0000	0.7191	(1.3340)	0.0000	1	(0.6149)	01/06/2025
603160.SH	12/19/2024	SDB3260963070	(100.00)	11.4939	(1,130.44)	(1,149.39)	0.0000	4.5800	(835.6451)	0.0000	0.1438	(0.2668)	0.0000	1	(0.1230)	01/06/2025
603160.SH	12/18/2024	SDB3260963070	(5,100.00)	11.9226	(66,297.84)	(60,805.50)	0.0000	4.5800	(835.6451)	0.0000	8.4346	(14.1144)	0.0000	1	(5.6798)	01/06/2025
603160.SH	12/18/2024	SDB3260963070	(800.00)	11.9226	(10,574.88)	(9,538.12)	0.0000	4.5800	(835.6451)	0.0000	1.3454	(2.2140)	0.0000	1	(0.8687)	01/06/2025
603160.SH	12/18/2024	SDB3260963070	(4,100.00)	11.9226	(46,347.85)	(48,882.85)	0.0000	4.5800	(835.6451)	0.0000	5.8965	(11.3469)	0.0000	1	(5.4504)	01/06/2025
603160.SH	12/18/2024	SDB3260963070	(1,300.00)	11.9226	(14,695.66)	(15,499.44)	0.0000	4.5800	(835.6451)	0.0000	1.8696	(3.5978)	0.0000	1	(1.7282)	01/06/2025
603160.SH	12/18/2024	SDB3260963070	(400.00)	11.9226	(4,521.74)	(4,769.06)	0.0000	4.5800	(835.6451)	0.0000	0.5753	(1.1070)	0.0000	1	(0.5317)	01/06/2025
603160.SH	12/18/2024	SDB3260963070	(100.00)	11.9226	(1,130.44)	(1,192.26)	0.0000	4.5800	(835.6451)	0.0000	0.1438	(0.2768)	0.0000	1	(0.1329)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHENZHEN GOODIX TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603160.SH	12/18/2024	SDB3260963070	(200.00)	11.9226	(2,260.87)	(2,384.53)	0.0000	4.5800	(835.6451)	0.0000	0.2876	(0.5535)	0.0000	1	(0.2659)	01/06/2025
603160.SH	12/18/2024	SDB3260963070	(300.00)	11.9226	(3,391.31)	(3,576.79)	0.0000	4.5800	(835.6451)	0.0000	0.4314	(0.8303)	0.0000	1	(0.3988)	01/06/2025
603160.SH	12/18/2024	SDB3260963070	(300.00)	11.9226	(3,391.31)	(3,576.79)	0.0000	4.5800	(835.6451)	0.0000	0.4314	(0.8303)	0.0000	1	(0.3988)	01/06/2025
603160.SH	12/18/2024	SDB3260963070	(200.00)	11.9226	(2,260.87)	(2,384.53)	0.0000	4.5800	(835.6451)	0.0000	0.2876	(0.5535)	0.0000	1	(0.2659)	01/06/2025
603160.SH	12/18/2024	SDB3260963070	(100.00)	11.9226	(1,130.44)	(1,192.26)	0.0000	4.5800	(835.6451)	0.0000	0.1438	(0.2768)	0.0000	1	(0.1329)	01/06/2025
603160.SH	12/18/2024	SDB3260963070	(200.00)	11.9226	(2,260.87)	(2,384.53)	0.0000	4.5800	(835.6451)	0.0000	0.2876	(0.5535)	0.0000	1	(0.2659)	01/06/2025
603160.SH	12/18/2024	SDB3260963070	(1,800.00)	11.9226	(20,347.84)	(21,460.76)	0.0000	4.5800	(835.6451)	0.0000	2.5887	(4.9816)	0.0000	1	(2.3929)	01/06/2025
603160.SH	12/18/2024	SDB3260963070	(500.00)	11.9226	(5,652.18)	(5,961.32)	0.0000	4.5800	(835.6451)	0.0000	0.7191	(1.3838)	0.0000	1	(0.6647)	01/06/2025
603160.SH	12/18/2024	SDB3260963070	(100.00)	11.9226	(1,130.44)	(1,192.26)	0.0000	4.5800	(835.6451)	0.0000	0.1438	(0.2768)	0.0000	1	(0.1329)	01/06/2025
603160.SH	12/17/2024	SDB3260963070	(5,100.00)	11.9320	(66,297.84)	(60,853.41)	0.0000	4.5800	(835.6451)	0.0000	8.4346	(14.1255)	0.0000	1	(5.6910)	01/06/2025
603160.SH	12/17/2024	SDB3260963070	(800.00)	11.9320	(10,574.88)	(9,545.63)	0.0000	4.5800	(835.6451)	0.0000	1.3454	(2.2158)	0.0000	1	(0.8704)	01/06/2025
603160.SH	12/17/2024	SDB3260963070	(4,100.00)	11.9320	(46,347.85)	(48,921.37)	0.0000	4.5800	(835.6451)	0.0000	5.8965	(11.3558)	0.0000	1	(5.4593)	01/06/2025
603160.SH	12/17/2024	SDB3260963070	(1,300.00)	11.9320	(14,695.66)	(15,511.65)	0.0000	4.5800	(835.6451)	0.0000	1.8696	(3.6006)	0.0000	1	(1.7310)	01/06/2025
603160.SH	12/17/2024	SDB3260963070	(400.00)	11.9320	(4,521.74)	(4,772.82)	0.0000	4.5800	(835.6451)	0.0000	0.5753	(1.1079)	0.0000	1	(0.5326)	01/06/2025
603160.SH	12/17/2024	SDB3260963070	(100.00)	11.9320	(1,130.44)	(1,193.20)	0.0000	4.5800	(835.6451)	0.0000	0.1438	(0.2770)	0.0000	1	(0.1332)	01/06/2025
603160.SH	12/17/2024	SDB3260963070	(200.00)	11.9320	(2,260.87)	(2,386.41)	0.0000	4.5800	(835.6451)	0.0000	0.2876	(0.5539)	0.0000	1	(0.2663)	01/06/2025
603160.SH	12/17/2024	SDB3260963070	(300.00)	11.9320	(3,391.31)	(3,579.61)	0.0000	4.5800	(835.6451)	0.0000	0.4314	(0.8309)	0.0000	1	(0.3995)	01/06/2025
603160.SH	12/17/2024	SDB3260963070	(300.00)	11.9320	(3,391.31)	(3,579.61)	0.0000	4.5800	(835.6451)	0.0000	0.4314	(0.8309)	0.0000	1	(0.3995)	01/06/2025
603160.SH	12/17/2024	SDB3260963070	(200.00)	11.9320	(2,260.87)	(2,386.41)	0.0000	4.5800	(835.6451)	0.0000	0.2876	(0.5539)	0.0000	1	(0.2663)	01/06/2025
603160.SH	12/17/2024	SDB3260963070	(100.00)	11.9320	(1,130.44)	(1,193.20)	0.0000	4.5800	(835.6451)	0.0000	0.1438	(0.2770)	0.0000	1	(0.1332)	01/06/2025
603160.SH	12/17/2024	SDB3260963070	(200.00)	11.9320	(2,260.87)	(2,386.41)	0.0000	4.5800	(835.6451)	0.0000	0.2876	(0.5539)	0.0000	1	(0.2663)	01/06/2025
603160.SH	12/17/2024	SDB3260963070	(1,800.00)	11.9320	(20,347.84)	(21,477.67)	0.0000	4.5800	(835.6451)	0.0000	2.5887	(4.9855)	0.0000	1	(2.3968)	01/06/2025
603160.SH	12/17/2024	SDB3260963070	(500.00)	11.9320	(5,652.18)	(5,966.02)	0.0000	4.5800	(835.6451)	0.0000	0.7191	(1.3849)	0.0000	1	(0.6658)	01/06/2025
603160.SH	12/17/2024	SDB3260963070	(100.00)	11.9320	(1,130.44)	(1,193.20)	0.0000	4.5800	(835.6451)	0.0000	0.1438	(0.2770)	0.0000	1	(0.1332)	01/06/2025
603160.SH	12/16/2024	SDB3260963070	(5,100.00)	12.2054	(66,297.84)	(62,247.32)	0.0000	4.5800	(835.6451)	0.0000	8.4346	(14.4491)	0.0000	1	(6.0145)	01/06/2025
603160.SH	12/16/2024	SDB3260963070	(800.00)	12.2054	(10,574.88)	(9,764.28)	0.0000	4.5800	(835.6451)	0.0000	1.3454	(2.2665)	0.0000	1	(0.9212)	01/06/2025
603160.SH	12/16/2024	SDB3260963070	(4,100.00)	12.2054	(46,347.85)	(50,041.96)	0.0000	4.5800	(835.6451)	0.0000	5.8965	(11.6159)	0.0000	1	(5.7194)	01/06/2025
603160.SH	12/16/2024	SDB3260963070	(1,300.00)	12.2054	(14,695.66)	(15,866.96)	0.0000	4.5800	(835.6451)	0.0000	1.8696	(3.6831)	0.0000	1	(1.8135)	01/06/2025
603160.SH	12/16/2024	SDB3260963070	(400.00)	12.2054	(4,521.74)	(4,882.14)	0.0000	4.5800	(835.6451)	0.0000	0.5753	(1.1333)	0.0000	1	(0.5580)	01/06/2025
603160.SH	12/16/2024	SDB3260963070	(100.00)	12.2054	(1,130.44)	(1,220.54)	0.0000	4.5800	(835.6451)	0.0000	0.1438	(0.2833)	0.0000	1	(0.1395)	01/06/2025
603160.SH	12/16/2024	SDB3260963070	(200.00)	12.2054	(2,260.87)	(2,441.07)	0.0000	4.5800	(835.6451)	0.0000	0.2876	(0.5666)	0.0000	1	(0.2790)	01/06/2025
603160.SH	12/16/2024	SDB3260963070	(300.00)	12.2054	(3,391.31)	(3,661.61)	0.0000	4.5800	(835.6451)	0.0000	0.4314	(0.8499)	0.0000	1	(0.4185)	01/06/2025
603160.SH	12/16/2024	SDB3260963070	(300.00)	12.2054	(3,391.31)	(3,661.61)	0.0000	4.5800	(835.6451)	0.0000	0.4314	(0.8499)	0.0000	1	(0.4185)	01/06/2025
603160.SH	12/16/2024	SDB3260963070	(200.00)	12.2054	(2,260.87)	(2,441.07)	0.0000	4.5800	(835.6451)	0.0000	0.2876	(0.5666)	0.0000	1	(0.2790)	01/06/2025
603160.SH	12/16/2024	SDB3260963070	(100.00)	12.2054	(1,130.44)	(1,220.54)	0.0000	4.5800	(835.6451)	0.0000	0.1438	(0.2833)	0.0000	1	(0.1395)	01/06/2025
603160.SH	12/16/2024	SDB3260963070	(200.00)	12.2054	(2,260.87)	(2,441.07)	0.0000	4.5800	(835.6451)	0.0000	0.2876	(0.5666)	0.0000	1	(0.2790)	01/06/2025
603160.SH	12/16/2024	SDB3260963070	(1,800.00)	12.2054	(20,347.84)	(21,969.64)	0.0000	4.5800	(835.6451)	0.0000	2.5887	(5.0997)	0.0000	1	(2.5110)	01/06/2025
603160.SH	12/16/2024	SDB3260963070	(500.00)	12.2054	(5,652.18)	(6,102.68)	0.0000	4.5800	(835.6451)	0.0000	0.7191	(1.4166)	0.0000	1	(0.6975)	01/06/2025
603160.SH	12/16/2024	SDB3260963070	(100.00)	12.2054	(1,130.44)	(1,220.54)	0.0000	4.5800	(835.6451)	0.0000	0.1438	(0.2833)	0.0000	1	(0.1395)	01/06/2025
603160.SH	12/13/2024	SDB3260963070	(5,100.00)	12.6592	(66,297.84)	(64,561.86)	0.0000	4.5800	(835.6451)	0.0000	25.3037	(44.9590)	0.0000	3	(19.6553)	01/06/2025
603160.SH	12/13/2024	SDB3260963070	(800.00)	12.6592	(10,574.88)	(10,127.35)	0.0000	4.5800	(835.6451)	0.0000	4.0361	(7.0524)	0.0000	3	(3.0163)	01/06/2025
603160.SH	12/13/2024	SDB3260963070	(4,100.00)	12.6592	(46,347.85)	(51,902.67)	0.0000	4.5800	(835.6451)	0.0000	17.6894	(36.1435)	0.0000	3	(18.4541)	01/06/2025
603160.SH	12/13/2024	SDB3260963070	(1,300.00)	12.6592	(14,695.66)	(16,456.95)	0.0000	4.5800	(835.6451)	0.0000	5.6088	(11.4601)	0.0000	3	(5.8513)	01/06/2025
603160.SH	12/13/2024	SDB3260963070	(400.00)	12.6592	(4,521.74)	(5,063.68)	0.0000	4.5800	(835.6451)	0.0000	1.7258	(3.5262)	0.0000	3	(1.8004)	01/06/2025
603160.SH	12/13/2024	SDB3260963070	(100.00)	12.6592	(1,130.44)	(1,265.92)	0.0000	4.5800	(835.6451)	0.0000	0.4314	(0.8815)	0.0000	3	(0.4501)	01/06/2025
603160.SH	12/13/2024	SDB3260963070	(200.00)	12.6592	(2,260.87)	(2,531.84)	0.0000	4.5800	(835.6451)	0.0000	0.8629	(1.7631)	0.0000	3	(0.9002)	01/06/2025
603160.SH	12/13/2024	SDB3260963070	(300.00)	12.6592	(3,391.31)	(3,797.76)	0.0000	4.5800	(835.6451)	0.0000	1.2943	(2.6446)	0.0000	3	(1.3503)	01/06/2025
603160.SH	12/13/2024	SDB3260963070	(300.00)	12.6592	(3,391.31)	(3,797.76)	0.0000	4.5800	(835.6451)	0.0000	1.2943	(2.6446)	0.0000	3	(1.3503)	01/06/2025
603160.SH	12/13/2024	SDB3260963070	(200.00)	12.6592	(2,260.87)	(2,531.84)	0.0000	4.5800	(835.6451)	0.0000	0.8629	(1.7631)	0.0000	3	(0.9002)	01/06/2025
603160.SH	12/13/2024	SDB3260963070	(100.00)	12.6592	(1,130.44)	(1,265.92)	0.0000	4.5800	(835.6451)	0.0000	0.4314	(0.8815)	0.0000	3	(0.4501)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHENZHEN GOODIX TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603160.SH	12/13/2024	SDB3260963070	(200.00)	12.6592	(2,260.87)	(2,531.84)	0.0000	4.5800	(835.6451)	0.0000	0.8629	(1.7631)	0.0000	3	(0.9002)	01/06/2025
603160.SH	12/13/2024	SDB3260963070	(1,800.00)	12.6592	(20,347.84)	(22,786.54)	0.0000	4.5800	(835.6451)	0.0000	7.7661	(15.8679)	0.0000	3	(8.1018)	01/06/2025
603160.SH	12/13/2024	SDB3260963070	(500.00)	12.6592	(5,652.18)	(6,329.59)	0.0000	4.5800	(835.6451)	0.0000	2.1572	(4.4077)	0.0000	3	(2.2505)	01/06/2025
603160.SH	12/13/2024	SDB3260963070	(100.00)	12.6592	(1,130.44)	(1,265.92)	0.0000	4.5800	(835.6451)	0.0000	0.4314	(0.8815)	0.0000	3	(0.4501)	01/06/2025
603160.SH	12/12/2024	SDB3260963070	(4,100.00)	12.3401	(46,347.85)	(50,594.24)	0.0000	4.5800	(949.7395)	0.0000	5.8965	(13.3476)	0.0000	1	(7.4511)	01/06/2025
603160.SH	12/12/2024	SDB3260963070	(1,300.00)	12.3401	(14,695.66)	(16,042.08)	0.0000	4.5800	(949.7395)	0.0000	1.8696	(4.2322)	0.0000	1	(2.3626)	01/06/2025
603160.SH	12/12/2024	SDB3260963070	(400.00)	12.3401	(4,521.74)	(4,936.02)	0.0000	4.5800	(949.7395)	0.0000	0.5753	(1.3022)	0.0000	1	(0.7269)	01/06/2025
603160.SH	12/12/2024	SDB3260963070	(100.00)	12.3401	(1,130.44)	(1,234.01)	0.0000	4.5800	(949.7395)	0.0000	0.1438	(0.3256)	0.0000	1	(0.1817)	01/06/2025
603160.SH	12/12/2024	SDB3260963070	(200.00)	12.3401	(2,260.87)	(2,468.01)	0.0000	4.5800	(949.7395)	0.0000	0.2876	(0.6511)	0.0000	1	(0.3635)	01/06/2025
603160.SH	12/12/2024	SDB3260963070	(300.00)	12.3401	(3,391.31)	(3,702.02)	0.0000	4.5800	(949.7395)	0.0000	0.4314	(0.9767)	0.0000	1	(0.5452)	01/06/2025
603160.SH	12/12/2024	SDB3260963070	(300.00)	12.3401	(3,391.31)	(3,702.02)	0.0000	4.5800	(949.7395)	0.0000	0.4314	(0.9767)	0.0000	1	(0.5452)	01/06/2025
603160.SH	12/12/2024	SDB3260963070	(200.00)	12.3401	(2,260.87)	(2,468.01)	0.0000	4.5800	(949.7395)	0.0000	0.2876	(0.6511)	0.0000	1	(0.3635)	01/06/2025
603160.SH	12/12/2024	SDB3260963070	(100.00)	12.3401	(1,130.44)	(1,234.01)	0.0000	4.5800	(949.7395)	0.0000	0.1438	(0.3256)	0.0000	1	(0.1817)	01/06/2025
603160.SH	12/12/2024	SDB3260963070	(200.00)	12.3401	(2,260.87)	(2,468.01)	0.0000	4.5800	(949.7395)	0.0000	0.2876	(0.6511)	0.0000	1	(0.3635)	01/06/2025
603160.SH	12/12/2024	SDB3260963070	(1,800.00)	12.3401	(20,347.84)	(22,212.10)	0.0000	4.5800	(949.7395)	0.0000	2.5887	(5.8599)	0.0000	1	(3.2712)	01/06/2025
603160.SH	12/12/2024	SDB3260963070	(500.00)	12.3401	(5,652.18)	(6,170.03)	0.0000	4.5800	(949.7395)	0.0000	0.7191	(1.6278)	0.0000	1	(0.9087)	01/06/2025
603160.SH	12/12/2024	SDB3260963070	(100.00)	12.3401	(1,130.44)	(1,234.01)	0.0000	4.5800	(949.7395)	0.0000	0.1438	(0.3256)	0.0000	1	(0.1817)	01/06/2025
603160.SH	12/11/2024	SDB3260963070	(4,100.00)	11.2621	(46,347.85)	(46,174.60)	0.0000	4.5800	(949.7395)	0.0000	5.8965	(12.1816)	0.0000	1	(6.2851)	01/06/2025
603160.SH	12/11/2024	SDB3260963070	(1,300.00)	11.2621	(14,695.66)	(14,640.73)	0.0000	4.5800	(949.7395)	0.0000	1.8696	(3.8625)	0.0000	1	(1.9929)	01/06/2025
603160.SH	12/11/2024	SDB3260963070	(400.00)	11.2621	(4,521.74)	(4,504.84)	0.0000	4.5800	(949.7395)	0.0000	0.5753	(1.1885)	0.0000	1	(0.6132)	01/06/2025
603160.SH	12/11/2024	SDB3260963070	(100.00)	11.2621	(1,130.44)	(1,126.21)	0.0000	4.5800	(949.7395)	0.0000	0.1438	(0.2971)	0.0000	1	(0.1533)	01/06/2025
603160.SH	12/11/2024	SDB3260963070	(200.00)	11.2621	(2,260.87)	(2,252.42)	0.0000	4.5800	(949.7395)	0.0000	0.2876	(0.5942)	0.0000	1	(0.3066)	01/06/2025
603160.SH	12/11/2024	SDB3260963070	(300.00)	11.2621	(3,391.31)	(3,378.63)	0.0000	4.5800	(949.7395)	0.0000	0.4314	(0.8913)	0.0000	1	(0.4599)	01/06/2025
603160.SH	12/11/2024	SDB3260963070	(300.00)	11.2621	(3,391.31)	(3,378.63)	0.0000	4.5800	(949.7395)	0.0000	0.4314	(0.8913)	0.0000	1	(0.4599)	01/06/2025
603160.SH	12/11/2024	SDB3260963070	(200.00)	11.2621	(2,260.87)	(2,252.42)	0.0000	4.5800	(949.7395)	0.0000	0.2876	(0.5942)	0.0000	1	(0.3066)	01/06/2025
603160.SH	12/11/2024	SDB3260963070	(100.00)	11.2621	(1,130.44)	(1,126.21)	0.0000	4.5800	(949.7395)	0.0000	0.1438	(0.2971)	0.0000	1	(0.1533)	01/06/2025
603160.SH	12/11/2024	SDB3260963070	(200.00)	11.2621	(2,260.87)	(2,252.42)	0.0000	4.5800	(949.7395)	0.0000	0.2876	(0.5942)	0.0000	1	(0.3066)	01/06/2025
603160.SH	12/11/2024	SDB3260963070	(1,800.00)	11.2621	(20,347.84)	(20,271.78)	0.0000	4.5800	(949.7395)	0.0000	2.5887	(5.3480)	0.0000	1	(2.7593)	01/06/2025
603160.SH	12/11/2024	SDB3260963070	(500.00)	11.2621	(5,652.18)	(5,631.05)	0.0000	4.5800	(949.7395)	0.0000	0.7191	(1.4856)	0.0000	1	(0.7665)	01/06/2025
603160.SH	12/11/2024	SDB3260963070	(100.00)	11.2621	(1,130.44)	(1,126.21)	0.0000	4.5800	(949.7395)	0.0000	0.1438	(0.2971)	0.0000	1	(0.1533)	01/06/2025
603160.SH	12/10/2024	SDB3260963070	(4,100.00)	11.2431	(46,347.85)	(46,096.54)	0.0000	4.5800	(949.7395)	0.0000	5.8965	(12.1610)	0.0000	1	(6.2646)	01/06/2025
603160.SH	12/10/2024	SDB3260963070	(1,300.00)	11.2431	(14,695.66)	(14,615.98)	0.0000	4.5800	(949.7395)	0.0000	1.8696	(3.8559)	0.0000	1	(1.9863)	01/06/2025
603160.SH	12/10/2024	SDB3260963070	(400.00)	11.2431	(4,521.74)	(4,497.22)	0.0000	4.5800	(949.7395)	0.0000	0.5753	(1.1864)	0.0000	1	(0.6112)	01/06/2025
603160.SH	12/10/2024	SDB3260963070	(100.00)	11.2431	(1,130.44)	(1,124.31)	0.0000	4.5800	(949.7395)	0.0000	0.1438	(0.2966)	0.0000	1	(0.1528)	01/06/2025
603160.SH	12/10/2024	SDB3260963070	(200.00)	11.2431	(2,260.87)	(2,248.61)	0.0000	4.5800	(949.7395)	0.0000	0.2876	(0.5932)	0.0000	1	(0.3056)	01/06/2025
603160.SH	12/10/2024	SDB3260963070	(300.00)	11.2431	(3,391.31)	(3,372.92)	0.0000	4.5800	(949.7395)	0.0000	0.4314	(0.8898)	0.0000	1	(0.4584)	01/06/2025
603160.SH	12/10/2024	SDB3260963070	(300.00)	11.2431	(3,391.31)	(3,372.92)	0.0000	4.5800	(949.7395)	0.0000	0.4314	(0.8898)	0.0000	1	(0.4584)	01/06/2025
603160.SH	12/10/2024	SDB3260963070	(200.00)	11.2431	(2,260.87)	(2,248.61)	0.0000	4.5800	(949.7395)	0.0000	0.2876	(0.5932)	0.0000	1	(0.3056)	01/06/2025
603160.SH	12/10/2024	SDB3260963070	(100.00)	11.2431	(1,130.44)	(1,124.31)	0.0000	4.5800	(949.7395)	0.0000	0.1438	(0.2966)	0.0000	1	(0.1528)	01/06/2025
603160.SH	12/10/2024	SDB3260963070	(200.00)	11.2431	(2,260.87)	(2,248.61)	0.0000	4.5800	(949.7395)	0.0000	0.2876	(0.5932)	0.0000	1	(0.3056)	01/06/2025
603160.SH	12/10/2024	SDB3260963070	(1,800.00)	11.2431	(20,347.84)	(20,237.51)	0.0000	4.5800	(949.7395)	0.0000	2.5887	(5.3390)	0.0000	1	(2.7503)	01/06/2025
603160.SH	12/10/2024	SDB3260963070	(500.00)	11.2431	(5,652.18)	(5,621.53)	0.0000	4.5800	(949.7395)	0.0000	0.7191	(1.4831)	0.0000	1	(0.7640)	01/06/2025
603160.SH	12/10/2024	SDB3260963070	(100.00)	11.2431	(1,130.44)	(1,124.31)	0.0000	4.5800	(949.7395)	0.0000	0.1438	(0.2966)	0.0000	1	(0.1528)	01/06/2025
603160.SH	12/09/2024	SDB3260963070	(4,100.00)	11.2286	(46,347.85)	(46,037.06)	0.0000	4.5800	(949.7395)	0.0000	5.8965	(12.1453)	0.0000	1	(6.2489)	01/06/2025
603160.SH	12/09/2024	SDB3260963070	(1,300.00)	11.2286	(14,695.66)	(14,597.12)	0.0000	4.5800	(949.7395)	0.0000	1.8696	(3.8510)	0.0000	1	(1.9813)	01/06/2025
603160.SH	12/09/2024	SDB3260963070	(400.00)	11.2286	(4,521.74)	(4,491.42)	0.0000	4.5800	(949.7395)	0.0000	0.5753	(1.1849)	0.0000	1	(0.6096)	01/06/2025
603160.SH	12/09/2024	SDB3260963070	(100.00)	11.2286	(1,130.44)	(1,122.86)	0.0000	4.5800	(949.7395)	0.0000	0.1438	(0.2962)	0.0000	1	(0.1524)	01/06/2025
603160.SH	12/09/2024	SDB3260963070	(200.00)	11.2286	(2,260.87)	(2,245.71)	0.0000	4.5800	(949.7395)	0.0000	0.2876	(0.5925)	0.0000	1	(0.3048)	01/06/2025
603160.SH	12/09/2024	SDB3260963070	(300.00)	11.2286	(3,391.31)	(3,368.57)	0.0000	4.5800	(949.7395)	0.0000	0.4314	(0.8887)	0.0000	1	(0.4572)	01/06/2025
603160.SH	12/09/2024	SDB3260963070	(300.00)	11.2286	(3,391.31)	(3,368.57)	0.0000	4.5800	(949.7395)	0.0000	0.4314	(0.8887)	0.0000	1	(0.4572)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHENZHEN GOODIX TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603160.SH	12/09/2024	SDB3260963070	(200.00)	11.2286	(2,260.87)	(2,245.71)	0.0000	4.5800	(949.7395)	0.0000	0.2876	(0.5925)	0.0000	1	(0.3048)	01/06/2025
603160.SH	12/09/2024	SDB3260963070	(100.00)	11.2286	(1,130.44)	(1,122.86)	0.0000	4.5800	(949.7395)	0.0000	0.1438	(0.2962)	0.0000	1	(0.1524)	01/06/2025
603160.SH	12/09/2024	SDB3260963070	(200.00)	11.2286	(2,260.87)	(2,245.71)	0.0000	4.5800	(949.7395)	0.0000	0.2876	(0.5925)	0.0000	1	(0.3048)	01/06/2025
603160.SH	12/09/2024	SDB3260963070	(1,800.00)	11.2286	(20,347.84)	(20,211.39)	0.0000	4.5800	(949.7395)	0.0000	2.5887	(5.3321)	0.0000	1	(2.7434)	01/06/2025
603160.SH	12/09/2024	SDB3260963070	(500.00)	11.2286	(5,652.18)	(5,614.28)	0.0000	4.5800	(949.7395)	0.0000	0.7191	(1.4811)	0.0000	1	(0.7621)	01/06/2025
603160.SH	12/09/2024	SDB3260963070	(100.00)	11.2286	(1,130.44)	(1,122.86)	0.0000	4.5800	(949.7395)	0.0000	0.1438	(0.2962)	0.0000	1	(0.1524)	01/06/2025
603160.SH	12/06/2024	SDB3260963070	(4,100.00)	11.2062	(46,347.85)	(45,945.61)	0.0000	4.5800	(949.7395)	0.0000	17.6894	(36.3636)	0.0000	3	(18.6742)	01/06/2025
603160.SH	12/06/2024	SDB3260963070	(1,300.00)	11.2062	(14,695.66)	(14,568.12)	0.0000	4.5800	(949.7395)	0.0000	5.6088	(11.5299)	0.0000	3	(5.9211)	01/06/2025
603160.SH	12/06/2024	SDB3260963070	(400.00)	11.2062	(4,521.74)	(4,482.50)	0.0000	4.5800	(949.7395)	0.0000	1.7258	(3.5477)	0.0000	3	(1.8219)	01/06/2025
603160.SH	12/06/2024	SDB3260963070	(100.00)	11.2062	(1,130.44)	(1,120.62)	0.0000	4.5800	(949.7395)	0.0000	0.4314	(0.8869)	0.0000	3	(0.4555)	01/06/2025
603160.SH	12/06/2024	SDB3260963070	(200.00)	11.2062	(2,260.87)	(2,241.25)	0.0000	4.5800	(949.7395)	0.0000	0.8629	(1.7738)	0.0000	3	(0.9109)	01/06/2025
603160.SH	12/06/2024	SDB3260963070	(300.00)	11.2062	(3,391.31)	(3,361.87)	0.0000	4.5800	(949.7395)	0.0000	1.2943	(2.6608)	0.0000	3	(1.3664)	01/06/2025
603160.SH	12/06/2024	SDB3260963070	(300.00)	11.2062	(3,391.31)	(3,361.87)	0.0000	4.5800	(949.7395)	0.0000	1.2943	(2.6608)	0.0000	3	(1.3664)	01/06/2025
603160.SH	12/06/2024	SDB3260963070	(200.00)	11.2062	(2,260.87)	(2,241.25)	0.0000	4.5800	(949.7395)	0.0000	0.8629	(1.7738)	0.0000	3	(0.9109)	01/06/2025
603160.SH	12/06/2024	SDB3260963070	(100.00)	11.2062	(1,130.44)	(1,120.62)	0.0000	4.5800	(949.7395)	0.0000	0.4314	(0.8869)	0.0000	3	(0.4555)	01/06/2025
603160.SH	12/06/2024	SDB3260963070	(200.00)	11.2062	(2,260.87)	(2,241.25)	0.0000	4.5800	(949.7395)	0.0000	0.8629	(1.7738)	0.0000	3	(0.9109)	01/06/2025
603160.SH	12/06/2024	SDB3260963070	(1,800.00)	11.2062	(20,347.84)	(20,171.24)	0.0000	4.5800	(949.7395)	0.0000	7.7661	(15.9645)	0.0000	3	(8.1984)	01/06/2025
603160.SH	12/06/2024	SDB3260963070	(500.00)	11.2062	(5,652.18)	(5,603.12)	0.0000	4.5800	(949.7395)	0.0000	2.1572	(4.4346)	0.0000	3	(2.2773)	01/06/2025
603160.SH	12/06/2024	SDB3260963070	(100.00)	11.2062	(1,130.44)	(1,120.62)	0.0000	4.5800	(949.7395)	0.0000	0.4314	(0.8869)	0.0000	3	(0.4555)	01/06/2025
603160.SH	12/05/2024	SDB3260963070	(4,100.00)	11.2262	(46,347.85)	(46,027.27)	0.0000	4.5800	(949.7395)	0.0000	5.8965	(12.1428)	0.0000	1	(6.2463)	01/06/2025
603160.SH	12/05/2024	SDB3260963070	(1,300.00)	11.2262	(14,695.66)	(14,594.01)	0.0000	4.5800	(949.7395)	0.0000	1.8696	(3.8501)	0.0000	1	(1.9805)	01/06/2025
603160.SH	12/05/2024	SDB3260963070	(400.00)	11.2262	(4,521.74)	(4,490.47)	0.0000	4.5800	(949.7395)	0.0000	0.5753	(1.1847)	0.0000	1	(0.6094)	01/06/2025
603160.SH	12/05/2024	SDB3260963070	(100.00)	11.2262	(1,130.44)	(1,122.62)	0.0000	4.5800	(949.7395)	0.0000	0.1438	(0.2962)	0.0000	1	(0.1523)	01/06/2025
603160.SH	12/05/2024	SDB3260963070	(200.00)	11.2262	(2,260.87)	(2,245.23)	0.0000	4.5800	(949.7395)	0.0000	0.2876	(0.5923)	0.0000	1	(0.3047)	01/06/2025
603160.SH	12/05/2024	SDB3260963070	(300.00)	11.2262	(3,391.31)	(3,367.85)	0.0000	4.5800	(949.7395)	0.0000	0.4314	(0.8885)	0.0000	1	(0.4570)	01/06/2025
603160.SH	12/05/2024	SDB3260963070	(300.00)	11.2262	(3,391.31)	(3,367.85)	0.0000	4.5800	(949.7395)	0.0000	0.4314	(0.8885)	0.0000	1	(0.4570)	01/06/2025
603160.SH	12/05/2024	SDB3260963070	(200.00)	11.2262	(2,260.87)	(2,245.23)	0.0000	4.5800	(949.7395)	0.0000	0.2876	(0.5923)	0.0000	1	(0.3047)	01/06/2025
603160.SH	12/05/2024	SDB3260963070	(100.00)	11.2262	(1,130.44)	(1,122.62)	0.0000	4.5800	(949.7395)	0.0000	0.1438	(0.2962)	0.0000	1	(0.1523)	01/06/2025
603160.SH	12/05/2024	SDB3260963070	(200.00)	11.2262	(2,260.87)	(2,245.23)	0.0000	4.5800	(949.7395)	0.0000	0.2876	(0.5923)	0.0000	1	(0.3047)	01/06/2025
603160.SH	12/05/2024	SDB3260963070	(1,800.00)	11.2262	(20,347.84)	(20,207.09)	0.0000	4.5800	(949.7395)	0.0000	2.5887	(5.3310)	0.0000	1	(2.7423)	01/06/2025
603160.SH	12/05/2024	SDB3260963070	(500.00)	11.2262	(5,652.18)	(5,613.08)	0.0000	4.5800	(949.7395)	0.0000	0.7191	(1.4808)	0.0000	1	(0.7617)	01/06/2025
603160.SH	12/05/2024	SDB3260963070	(100.00)	11.2262	(1,130.44)	(1,122.62)	0.0000	4.5800	(949.7395)	0.0000	0.1438	(0.2962)	0.0000	1	(0.1523)	01/06/2025
603160.SH	12/04/2024	SDB3260963070	(4,100.00)	11.3044	(46,347.85)	(46,347.85)	0.0000	4.5800	(949.7395)	0.0000	5.8965	(12.2273)	0.0000	1	(6.3309)	01/06/2025
603160.SH	12/04/2024	SDB3260963070	(1,300.00)	11.3044	(14,695.66)	(14,695.66)	0.0000	4.5800	(949.7395)	0.0000	1.8696	(3.8770)	0.0000	1	(2.0073)	01/06/2025
603160.SH	12/04/2024	SDB3260963070	(400.00)	11.3044	(4,521.74)	(4,521.74)	0.0000	4.5800	(949.7395)	0.0000	0.5753	(1.1929)	0.0000	1	(0.6176)	01/06/2025
603160.SH	12/04/2024	SDB3260963070	(100.00)	11.3044	(1,130.44)	(1,130.44)	0.0000	4.5800	(949.7395)	0.0000	0.1438	(0.2982)	0.0000	1	(0.1544)	01/06/2025
603160.SH	12/04/2024	SDB3260963070	(200.00)	11.3044	(2,260.87)	(2,260.87)	0.0000	4.5800	(949.7395)	0.0000	0.2876	(0.5965)	0.0000	1	(0.3088)	01/06/2025
603160.SH	12/04/2024	SDB3260963070	(300.00)	11.3044	(3,391.31)	(3,391.31)	0.0000	4.5800	(949.7395)	0.0000	0.4314	(0.8947)	0.0000	1	(0.4632)	01/06/2025
603160.SH	12/04/2024	SDB3260963070	(300.00)	11.3044	(3,391.31)	(3,391.31)	0.0000	4.5800	(949.7395)	0.0000	0.4314	(0.8947)	0.0000	1	(0.4632)	01/06/2025
603160.SH	12/04/2024	SDB3260963070	(200.00)	11.3044	(2,260.87)	(2,260.87)	0.0000	4.5800	(949.7395)	0.0000	0.2876	(0.5965)	0.0000	1	(0.3088)	01/06/2025
603160.SH	12/04/2024	SDB3260963070	(100.00)	11.3044	(1,130.44)	(1,130.44)	0.0000	4.5800	(949.7395)	0.0000	0.1438	(0.2982)	0.0000	1	(0.1544)	01/06/2025
603160.SH	12/04/2024	SDB3260963070	(200.00)	11.3044	(2,260.87)	(2,260.87)	0.0000	4.5800	(949.7395)	0.0000	0.2876	(0.5965)	0.0000	1	(0.3088)	01/06/2025
603160.SH	12/04/2024	SDB3260963070	(1,800.00)	11.3044	(20,347.84)	(20,347.84)	0.0000	4.5800	(949.7395)	0.0000	2.5887	(5.3681)	0.0000	1	(2.7794)	01/06/2025
603160.SH	12/04/2024	SDB3260963070	(500.00)	11.3044	(5,652.18)	(5,652.18)	0.0000	4.5800	(949.7395)	0.0000	0.7191	(1.4911)	0.0000	1	(0.7721)	01/06/2025
603160.SH	12/04/2024	SDB3260963070	(100.00)	11.3044	(1,130.44)	(1,130.44)	0.0000	4.5800	(949.7395)	0.0000	0.1438	(0.2982)	0.0000	1	(0.1544)	01/06/2025
TOTAL SHENZHEN GOODIX TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND											665.1787	(1,264.1448)	0.0000		(598.9661)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHENZHEN H&T INTELLIGENT CONTROL CO LTD CMN CLASS A SERIES NORTHBOUND																
002402.ZK	12/19/2024	SDB3264328875	(200.00)	2.9426	(588.52)	(588.52)	0.0000	4.5800	(1,300.0000)	0.0000	0.0749	(0.2125)	0.0000	1	(0.1376)	01/06/2025
002402.ZK	12/19/2024	SDB3264328875	(100.00)	2.8386	(283.86)	(283.86)	0.0000	4.5800	(1,300.0000)	0.0000	0.0361	(0.1025)	0.0000	1	(0.0664)	01/06/2025
TOTAL SHENZHEN H&T INTELLIGENT CONTROL CO LTD CMN CLASS A SERIES NORTHBOUND											0.1110	(0.3150)	0.0000		(0.2040)	

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHENZHEN HEMEI GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND																
002356.ZK	12/27/2024	SDB3264583195	(3,200.00)	0.5212	(1,667.83)	(1,667.83)	0.0000	4.3300	(2,250.0000)	0.0000	0.6018	(3.1272)	0.0000	3	(2.5254)	01/06/2025
002356.ZK	12/16/2024	SDB3262990917	(9,000.00)	0.5815	(5,447.65)	(5,233.82)	0.0000	4.5800	(1,750.0000)	0.0000	0.6931	(2.5442)	0.0000	1	(1.8512)	01/06/2025
002356.ZK	12/13/2024	SDB3262990917	(9,900.00)	0.5688	(5,992.41)	(5,630.78)	0.0000	4.5800	(1,750.0000)	0.0000	2.2871	(8.2116)	0.0000	3	(5.9245)	01/06/2025
002356.ZK	12/12/2024	SDB3262990917	(10,300.00)	0.5637	(6,234.53)	(5,805.65)	0.0000	4.5800	(1,750.0000)	0.0000	0.7932	(2.8222)	0.0000	1	(2.0290)	01/06/2025
002356.ZK	12/11/2024	SDB3262990917	(11,400.00)	0.5934	(6,900.35)	(6,764.69)	0.0000	4.5800	(1,750.0000)	0.0000	0.8779	(3.2884)	0.0000	1	(2.4105)	01/06/2025
002356.ZK	12/10/2024	SDB3262990917	(14,100.00)	0.5800	(8,534.65)	(8,178.30)	0.0000	4.5800	(1,750.0000)	0.0000	1.0858	(3.9756)	0.0000	1	(2.8898)	01/06/2025
002356.ZK	12/09/2024	SDB3262990917	(14,100.00)	0.5614	(8,534.65)	(7,916.13)	0.0000	4.5800	(1,750.0000)	0.0000	1.0858	(3.8481)	0.0000	1	(2.7623)	01/06/2025
002356.ZK	12/06/2024	SDB3262990917	(14,100.00)	0.5768	(8,534.65)	(8,132.20)	0.0000	4.5800	(1,750.0000)	0.0000	3.2574	(11.8595)	0.0000	3	(8.6021)	01/06/2025
002356.ZK	12/05/2024	SDB3262990917	(14,100.00)	0.5956	(8,534.65)	(8,398.21)	0.0000	4.5800	(1,750.0000)	0.0000	1.0858	(4.0825)	0.0000	1	(2.9967)	01/06/2025
002356.ZK	12/04/2024	SDB3262990917	(14,100.00)	0.6053	(8,534.65)	(8,534.65)	0.0000	4.5800	(1,750.0000)	0.0000	1.0858	(4.1488)	0.0000	1	(3.0630)	01/06/2025
TOTAL SHENZHEN HEMEI GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND											12.8536	(47.9079)	0.0000		(35.0543)	

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
068831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHENZHEN HYMSON LASER INTELLIGENT EQUIPMENTS CO.,LTD. CMN CLASS A SERIES NORTHBOUND																
688559.SH	01/03/2025	SDB3263589453	(702.00)	4.8868	(3,460.28)	(3,430.53)	0.0000	4.3300	(2,082.0146)	0.0000	1.2486	(5.9520)	0.0000	3	(4.7034)	01/06/2025
688559.SH	01/03/2025	SDB3263589453	(2,398.00)	4.8868	(11,920.60)	(11,718.52)	0.0000	4.3300	(2,082.0146)	0.0000	4.3014	(20.3318)	0.0000	3	(16.0304)	01/06/2025
688559.SH	01/03/2025	SDB3263589453	(5,936.00)	4.8868	(33,387.17)	(29,007.99)	0.0000	4.3300	(2,082.0146)	0.0000	12.0472	(50.3292)	0.0000	3	(38.2820)	01/06/2025
688559.SH	01/03/2025	SDB3263589453	(2,637.00)	4.8868	(14,751.53)	(12,886.47)	0.0000	4.3300	(2,082.0146)	0.0000	5.3228	(22.3582)	0.0000	3	(17.0353)	01/06/2025
688559.SH	01/03/2025	SDB3263589453	(1,132.00)	4.8868	(6,379.12)	(5,531.85)	0.0000	4.3300	(2,082.0146)	0.0000	2.3018	(9.5978)	0.0000	3	(7.2960)	01/06/2025
688559.SH	01/03/2025	SDB3263589453	(408.00)	4.8868	(2,329.74)	(1,993.81)	0.0000	4.3300	(2,082.0146)	0.0000	0.8406	(3.4593)	0.0000	3	(2.6186)	01/06/2025
688559.SH	01/03/2025	SDB3263589453	(1,025.00)	4.8868	(5,949.62)	(5,008.96)	0.0000	4.3300	(2,082.0146)	0.0000	2.1468	(8.6906)	0.0000	3	(6.5438)	01/06/2025
688559.SH	01/02/2025	SDB3263589453	(702.00)	4.9771	(3,460.28)	(3,493.92)	0.0000	4.3300	(2,082.0146)	0.0000	0.4162	(2.0207)	0.0000	1	(1.6045)	01/06/2025
688559.SH	01/02/2025	SDB3263589453	(2,398.00)	4.9771	(11,920.60)	(11,935.09)	0.0000	4.3300	(2,082.0146)	0.0000	1.4338	(6.9025)	0.0000	1	(5.4687)	01/06/2025
688559.SH	01/02/2025	SDB3263589453	(5,936.00)	4.9771	(33,387.17)	(29,544.07)	0.0000	4.3300	(2,082.0146)	0.0000	4.0157	(17.0864)	0.0000	1	(13.0707)	01/06/2025
688559.SH	01/02/2025	SDB3263589453	(2,637.00)	4.9771	(14,751.53)	(13,124.61)	0.0000	4.3300	(2,082.0146)	0.0000	1.7743	(7.5905)	0.0000	1	(5.8162)	01/06/2025
688559.SH	01/02/2025	SDB3263589453	(1,132.00)	4.9771	(6,379.12)	(5,634.08)	0.0000	4.3300	(2,082.0146)	0.0000	0.7673	(3.2584)	0.0000	1	(2.4911)	01/06/2025
688559.SH	01/02/2025	SDB3263589453	(408.00)	4.9771	(2,329.74)	(2,030.66)	0.0000	4.3300	(2,082.0146)	0.0000	0.2802	(1.1744)	0.0000	1	(0.8942)	01/06/2025
688559.SH	01/02/2025	SDB3263589453	(1,025.00)	4.9771	(5,949.62)	(5,101.53)	0.0000	4.3300	(2,082.0146)	0.0000	0.7156	(2.9504)	0.0000	1	(2.2348)	01/06/2025
688559.SH	12/31/2024	SDB3263589453	(702.00)	5.1821	(3,460.28)	(3,637.80)	0.0000	4.3300	(2,082.0146)	0.0000	0.8324	(4.2078)	0.0000	2	(3.3754)	01/06/2025
688559.SH	12/31/2024	SDB3263589453	(2,398.00)	5.1821	(11,920.60)	(12,426.57)	0.0000	4.3300	(2,082.0146)	0.0000	2.8676	(14.3735)	0.0000	2	(11.5059)	01/06/2025
688559.SH	12/31/2024	SDB3263589453	(5,936.00)	5.1821	(33,387.17)	(30,760.69)	0.0000	4.3300	(2,082.0146)	0.0000	8.0315	(35.5801)	0.0000	2	(27.5486)	01/06/2025
688559.SH	12/31/2024	SDB3263589453	(2,637.00)	5.1821	(14,751.53)	(13,665.08)	0.0000	4.3300	(2,082.0146)	0.0000	3.5486	(15.8061)	0.0000	2	(12.2575)	01/06/2025
688559.SH	12/31/2024	SDB3263589453	(1,132.00)	5.1821	(6,379.12)	(5,866.09)	0.0000	4.3300	(2,082.0146)	0.0000	1.5345	(6.7852)	0.0000	2	(5.2506)	01/06/2025
688559.SH	12/31/2024	SDB3263589453	(408.00)	5.1821	(2,329.74)	(2,114.28)	0.0000	4.3300	(2,082.0146)	0.0000	0.5604	(2.4455)	0.0000	2	(1.8851)	01/06/2025
688559.SH	12/31/2024	SDB3263589453	(1,025.00)	5.1821	(5,949.62)	(5,311.61)	0.0000	4.3300	(2,082.0146)	0.0000	1.4312	(6.1438)	0.0000	2	(4.7126)	01/06/2025
688559.SH	12/30/2024	SDB3263589453	(702.00)	5.0525	(3,460.28)	(3,546.83)	0.0000	4.3300	(2,082.0146)	0.0000	0.4162	(2.0513)	0.0000	1	(1.6351)	01/06/2025
688559.SH	12/30/2024	SDB3263589453	(2,398.00)	5.0525	(11,920.60)	(12,115.80)	0.0000	4.3300	(2,082.0146)	0.0000	1.4338	(7.0070)	0.0000	1	(5.5732)	01/06/2025
688559.SH	12/30/2024	SDB3263589453	(5,936.00)	5.0525	(33,387.17)	(29,991.41)	0.0000	4.3300	(2,082.0146)	0.0000	4.0157	(17.3452)	0.0000	1	(13.3294)	01/06/2025
688559.SH	12/30/2024	SDB3263589453	(2,637.00)	5.0525	(14,751.53)	(13,323.34)	0.0000	4.3300	(2,082.0146)	0.0000	1.7743	(7.7054)	0.0000	1	(5.9311)	01/06/2025
688559.SH	12/30/2024	SDB3263589453	(1,132.00)	5.0525	(6,379.12)	(5,719.39)	0.0000	4.3300	(2,082.0146)	0.0000	0.7673	(3.3077)	0.0000	1	(2.5405)	01/06/2025
688559.SH	12/30/2024	SDB3263589453	(408.00)	5.0525	(2,329.74)	(2,061.40)	0.0000	4.3300	(2,082.0146)	0.0000	0.2802	(1.1922)	0.0000	1	(0.9120)	01/06/2025
688559.SH	12/30/2024	SDB3263589453	(1,025.00)	5.0525	(5,949.62)	(5,178.77)	0.0000	4.3300	(2,082.0146)	0.0000	0.7156	(2.9951)	0.0000	1	(2.2795)	01/06/2025
688559.SH	12/27/2024	SDB3263589453	(702.00)	5.0192	(3,460.28)	(3,523.45)	0.0000	4.3300	(2,082.0146)	0.0000	1.2486	(6.1132)	0.0000	3	(4.8646)	01/06/2025
688559.SH	12/27/2024	SDB3263589453	(2,398.00)	5.0192	(11,920.60)	(12,035.94)	0.0000	4.3300	(2,082.0146)	0.0000	4.3014	(20.8825)	0.0000	3	(16.5811)	01/06/2025
688559.SH	12/27/2024	SDB3263589453	(5,936.00)	5.0192	(33,387.17)	(29,793.72)	0.0000	4.3300	(2,082.0146)	0.0000	12.0472	(51.6925)	0.0000	3	(39.6453)	01/06/2025
688559.SH	12/27/2024	SDB3263589453	(2,637.00)	5.0192	(14,751.53)	(13,235.52)	0.0000	4.3300	(2,082.0146)	0.0000	5.3228	(22.9638)	0.0000	3	(17.6409)	01/06/2025
688559.SH	12/27/2024	SDB3263589453	(1,132.00)	5.0192	(6,379.12)	(5,681.69)	0.0000	4.3300	(2,082.0146)	0.0000	2.3018	(9.8578)	0.0000	3	(7.5560)	01/06/2025
688559.SH	12/27/2024	SDB3263589453	(408.00)	5.0192	(2,329.74)	(2,047.82)	0.0000	4.3300	(2,082.0146)	0.0000	0.8406	(3.5530)	0.0000	3	(2.7123)	01/06/2025
688559.SH	12/27/2024	SDB3263589453	(1,025.00)	5.0192	(5,949.62)	(5,144.64)	0.0000	4.3300	(2,082.0146)	0.0000	2.1468	(8.9260)	0.0000	3	(6.7792)	01/06/2025
688559.SH	12/26/2024	SDB3263589453	(702.00)	4.8605	(3,460.28)	(3,412.10)	0.0000	4.3300	(2,082.0146)	0.0000	0.4162	(1.9733)	0.0000	1	(1.5571)	01/06/2025
688559.SH	12/26/2024	SDB3263589453	(2,398.00)	4.8605	(11,920.60)	(11,655.58)	0.0000	4.3300	(2,082.0146)	0.0000	1.4338	(6.7409)	0.0000	1	(5.3071)	01/06/2025
688559.SH	12/26/2024	SDB3263589453	(5,936.00)	4.8605	(33,387.17)	(28,852.17)	0.0000	4.3300	(2,082.0146)	0.0000	4.0157	(16.6863)	0.0000	1	(12.6706)	01/06/2025
688559.SH	12/26/2024	SDB3263589453	(2,637.00)	4.8605	(14,751.53)	(12,817.25)	0.0000	4.3300	(2,082.0146)	0.0000	1.7743	(7.4127)	0.0000	1	(5.6384)	01/06/2025
688559.SH	12/26/2024	SDB3263589453	(1,132.00)	4.8605	(6,379.12)	(5,502.13)	0.0000	4.3300	(2,082.0146)	0.0000	0.7673	(3.1821)	0.0000	1	(2.4148)	01/06/2025
688559.SH	12/26/2024	SDB3263589453	(408.00)	4.8605	(2,329.74)	(1,983.10)	0.0000	4.3300	(2,082.0146)	0.0000	0.2802	(1.1469)	0.0000	1	(0.8667)	01/06/2025
688559.SH	12/26/2024	SDB3263589453	(1,025.00)	4.8605	(5,949.62)	(4,982.05)	0.0000	4.3300	(2,082.0146)	0.0000	0.7156	(2.8813)	0.0000	1	(2.1657)	01/06/2025
688559.SH	12/24/2024	SDB3263589453	(702.00)	4.8605	(3,460.28)	(3,412.10)	0.0000	4.3300	(2,082.0146)	0.0000	0.8324	(3.9467)	0.0000	2	(3.1143)	01/06/2025
688559.SH	12/24/2024	SDB3263589453	(2,398.00)	4.8605	(11,920.60)	(11,655.58)	0.0000	4.3300	(2,082.0146)	0.0000	2.8676	(13.4817)	0.0000	2	(10.6141)	01/06/2025
688559.SH	12/24/2024	SDB3263589453	(5,936.00)	4.8605	(33,387.17)	(28,852.17)	0.0000	4.3300	(2,082.0146)	0.0000	8.0315	(33.3726)	0.0000	2	(25.3411)	01/06/2025
688559.SH	12/24/2024	SDB3263589453	(2,637.00)	4.8605	(14,751.53)	(12,817.25)	0.0000	4.3300	(2,082.0146)	0.0000	3.5486	(14.8254)	0.0000	2	(11.2768)	01/06/2025
688559.SH	12/24/2024	SDB3263589453	(1,132.00)	4.8605	(6,379.12)	(5,502.13)	0.0000	4.3300	(2,082.0146)	0.0000	1.5345	(6.3642)	0.0000	2	(4.8296)	01/06/2025
688559.SH	12/24/2024	SDB3263589453	(408.00)	4.8605	(2,329.74)	(1,983.10)	0.0000	4.3300	(2,082.0146)	0.0000	0.5604	(2.2938)	0.0000	2	(1.7334)	01/06/2025
688559.SH	12/24/2024	SDB3263589453	(1,025.00)	4.8605	(5,949.62)	(4,982.05)	0.0000	4.3300	(2,082.0146)	0.0000	1.4312	(5.7626)	0.0000	2	(4.3314)	01/06/2025
688559.SH	12/23/2024	SDB3263589453	(702.00)	4.8351	(3,460.28)	(3,394.26)	0.0000	4.3300	(2,082.0146)	0.0000	0.4162	(1.9630)	0.0000	1	(1.5468)	01/06/2025

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHENZHEN HYMSON LASER INTELLIGENT EQUIPMENTS CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
688559.SH	12/23/2024	SDB3263589453	(2,398.00)	4.8351	(11,920.60)	(11,594.63)	0.0000	4.3300	(2,082.0146)	0.0000	1.4338	(6.7056)	0.0000	1	(5.2718)	01/06/2025
688559.SH	12/23/2024	SDB3263589453	(5,936.00)	4.8351	(33,387.17)	(28,701.31)	0.0000	4.3300	(2,082.0146)	0.0000	4.0157	(16.5990)	0.0000	1	(12.5833)	01/06/2025
688559.SH	12/23/2024	SDB3263589453	(2,637.00)	4.8351	(14,751.53)	(12,750.23)	0.0000	4.3300	(2,082.0146)	0.0000	1.7743	(7.3739)	0.0000	1	(5.5997)	01/06/2025
688559.SH	12/23/2024	SDB3263589453	(1,132.00)	4.8351	(6,379.12)	(5,473.36)	0.0000	4.3300	(2,082.0146)	0.0000	0.7673	(3.1655)	0.0000	1	(2.3982)	01/06/2025
688559.SH	12/23/2024	SDB3263589453	(408.00)	4.8351	(2,329.74)	(1,972.73)	0.0000	4.3300	(2,082.0146)	0.0000	0.2802	(1.1409)	0.0000	1	(0.8607)	01/06/2025
688559.SH	12/23/2024	SDB3263589453	(1,025.00)	4.8351	(5,949.62)	(4,956.00)	0.0000	4.3300	(2,082.0146)	0.0000	0.7156	(2.8662)	0.0000	1	(2.1506)	01/06/2025
688559.SH	12/20/2024	SDB3263589453	(702.00)	4.9096	(3,460.28)	(3,446.53)	0.0000	4.3300	(2,082.0146)	0.0000	1.2486	(5.9798)	0.0000	3	(4.7312)	01/06/2025
688559.SH	12/20/2024	SDB3263589453	(2,398.00)	4.9096	(11,920.60)	(11,773.20)	0.0000	4.3300	(2,082.0146)	0.0000	4.3014	(20.4266)	0.0000	3	(16.1253)	01/06/2025
688559.SH	12/20/2024	SDB3263589453	(5,936.00)	4.9096	(33,387.17)	(29,143.33)	0.0000	4.3300	(2,082.0146)	0.0000	12.0472	(50.5640)	0.0000	3	(38.5168)	01/06/2025
688559.SH	12/20/2024	SDB3263589453	(2,637.00)	4.9096	(14,751.53)	(12,946.59)	0.0000	4.3300	(2,082.0146)	0.0000	5.3228	(22.4625)	0.0000	3	(17.1397)	01/06/2025
688559.SH	12/20/2024	SDB3263589453	(1,132.00)	4.9096	(6,379.12)	(5,557.66)	0.0000	4.3300	(2,082.0146)	0.0000	2.3018	(9.6426)	0.0000	3	(7.3408)	01/06/2025
688559.SH	12/20/2024	SDB3263589453	(408.00)	4.9096	(2,329.74)	(2,003.11)	0.0000	4.3300	(2,082.0146)	0.0000	0.8406	(3.4754)	0.0000	3	(2.6348)	01/06/2025
688559.SH	12/20/2024	SDB3263589453	(1,025.00)	4.9096	(5,949.62)	(5,032.33)	0.0000	4.3300	(2,082.0146)	0.0000	2.1468	(8.7312)	0.0000	3	(6.5843)	01/06/2025
688559.SH	12/19/2024	SDB3263589453	(5,936.00)	5.0018	(33,387.17)	(29,690.79)	0.0000	4.5800	(2,209.2139)	0.0000	4.2476	(18.2204)	0.0000	1	(13.9728)	01/06/2025
688559.SH	12/19/2024	SDB3263589453	(2,637.00)	5.0018	(14,751.53)	(13,189.79)	0.0000	4.5800	(2,209.2139)	0.0000	1.8767	(8.0942)	0.0000	1	(6.2175)	01/06/2025
688559.SH	12/19/2024	SDB3263589453	(1,132.00)	5.0018	(6,379.12)	(5,662.06)	0.0000	4.5800	(2,209.2139)	0.0000	0.8116	(3.4746)	0.0000	1	(2.6631)	01/06/2025
688559.SH	12/19/2024	SDB3263589453	(408.00)	5.0018	(2,329.74)	(2,040.74)	0.0000	4.5800	(2,209.2139)	0.0000	0.2964	(1.2523)	0.0000	1	(0.9559)	01/06/2025
688559.SH	12/19/2024	SDB3263589453	(1,025.00)	5.0018	(5,949.62)	(5,126.86)	0.0000	4.5800	(2,209.2139)	0.0000	0.7569	(3.1462)	0.0000	1	(2.3893)	01/06/2025
688559.SH	12/18/2024	SDB3263589453	(5,936.00)	5.1944	(33,387.17)	(30,833.83)	0.0000	4.5800	(2,209.2139)	0.0000	4.2476	(18.9218)	0.0000	1	(14.6742)	01/06/2025
688559.SH	12/18/2024	SDB3263589453	(2,637.00)	5.1944	(14,751.53)	(13,697.57)	0.0000	4.5800	(2,209.2139)	0.0000	1.8767	(8.4058)	0.0000	1	(6.5291)	01/06/2025
688559.SH	12/18/2024	SDB3263589453	(1,132.00)	5.1944	(6,379.12)	(5,880.04)	0.0000	4.5800	(2,209.2139)	0.0000	0.8116	(3.6084)	0.0000	1	(2.7968)	01/06/2025
688559.SH	12/18/2024	SDB3263589453	(408.00)	5.1944	(2,329.74)	(2,119.31)	0.0000	4.5800	(2,209.2139)	0.0000	0.2964	(1.3006)	0.0000	1	(1.0042)	01/06/2025
688559.SH	12/18/2024	SDB3263589453	(1,025.00)	5.1944	(5,949.62)	(5,324.24)	0.0000	4.5800	(2,209.2139)	0.0000	0.7569	(3.2673)	0.0000	1	(2.5104)	01/06/2025
688559.SH	12/17/2024	SDB3263589453	(5,936.00)	5.3907	(33,387.17)	(31,999.49)	0.0000	4.5800	(2,209.2139)	0.0000	4.2476	(19.6371)	0.0000	1	(15.3896)	01/06/2025
688559.SH	12/17/2024	SDB3263589453	(2,637.00)	5.3907	(14,751.53)	(14,215.41)	0.0000	4.5800	(2,209.2139)	0.0000	1.8767	(8.7236)	0.0000	1	(6.8469)	01/06/2025
688559.SH	12/17/2024	SDB3263589453	(1,132.00)	5.3907	(6,379.12)	(6,102.33)	0.0000	4.5800	(2,209.2139)	0.0000	0.8116	(3.7448)	0.0000	1	(2.9333)	01/06/2025
688559.SH	12/17/2024	SDB3263589453	(408.00)	5.3907	(2,329.74)	(2,199.43)	0.0000	4.5800	(2,209.2139)	0.0000	0.2964	(1.3497)	0.0000	1	(1.0533)	01/06/2025
688559.SH	12/17/2024	SDB3263589453	(1,025.00)	5.3907	(5,949.62)	(5,525.52)	0.0000	4.5800	(2,209.2139)	0.0000	0.7569	(3.3908)	0.0000	1	(2.6339)	01/06/2025
688559.SH	12/16/2024	SDB3263589453	(5,936.00)	5.3992	(33,387.17)	(32,049.57)	0.0000	4.5800	(2,209.2139)	0.0000	4.2476	(19.6679)	0.0000	1	(15.4203)	01/06/2025
688559.SH	12/16/2024	SDB3263589453	(2,637.00)	5.3992	(14,751.53)	(14,237.65)	0.0000	4.5800	(2,209.2139)	0.0000	1.8767	(8.7372)	0.0000	1	(6.8605)	01/06/2025
688559.SH	12/16/2024	SDB3263589453	(1,132.00)	5.3992	(6,379.12)	(6,111.88)	0.0000	4.5800	(2,209.2139)	0.0000	0.8116	(3.7507)	0.0000	1	(2.9391)	01/06/2025
688559.SH	12/16/2024	SDB3263589453	(408.00)	5.3992	(2,329.74)	(2,202.87)	0.0000	4.5800	(2,209.2139)	0.0000	0.2964	(1.3518)	0.0000	1	(1.0554)	01/06/2025
688559.SH	12/16/2024	SDB3263589453	(1,025.00)	5.3992	(5,949.62)	(5,534.17)	0.0000	4.5800	(2,209.2139)	0.0000	0.7569	(3.3962)	0.0000	1	(2.6392)	01/06/2025
688559.SH	12/13/2024	SDB3263589453	(5,936.00)	5.3439	(33,387.17)	(31,721.49)	0.0000	4.5800	(2,209.2139)	0.0000	12.7428	(58.3996)	0.0000	3	(45.6569)	01/06/2025
688559.SH	12/13/2024	SDB3263589453	(2,637.00)	5.3439	(14,751.53)	(14,091.91)	0.0000	4.5800	(2,209.2139)	0.0000	5.6302	(25.9434)	0.0000	3	(20.3132)	01/06/2025
688559.SH	12/13/2024	SDB3263589453	(1,132.00)	5.3439	(6,379.12)	(6,049.31)	0.0000	4.5800	(2,209.2139)	0.0000	2.4347	(11.1369)	0.0000	3	(8.7022)	01/06/2025
688559.SH	12/13/2024	SDB3263589453	(408.00)	5.3439	(2,329.74)	(2,180.32)	0.0000	4.5800	(2,209.2139)	0.0000	0.8892	(4.0140)	0.0000	3	(3.1248)	01/06/2025
688559.SH	12/13/2024	SDB3263589453	(1,025.00)	5.3439	(5,949.62)	(5,477.51)	0.0000	4.5800	(2,209.2139)	0.0000	2.2708	(10.0842)	0.0000	3	(7.8134)	01/06/2025
688559.SH	12/12/2024	SDB3263589453	(5,936.00)	5.2717	(33,387.17)	(31,293.09)	0.0000	4.5800	(2,209.2139)	0.0000	4.2476	(19.2036)	0.0000	1	(14.9561)	01/06/2025
688559.SH	12/12/2024	SDB3263589453	(2,637.00)	5.2717	(14,751.53)	(13,901.60)	0.0000	4.5800	(2,209.2139)	0.0000	1.8767	(8.5310)	0.0000	1	(6.6543)	01/06/2025
688559.SH	12/12/2024	SDB3263589453	(1,132.00)	5.2717	(6,379.12)	(5,967.62)	0.0000	4.5800	(2,209.2139)	0.0000	0.8116	(3.6622)	0.0000	1	(2.8506)	01/06/2025
688559.SH	12/12/2024	SDB3263589453	(408.00)	5.2717	(2,329.74)	(2,150.87)	0.0000	4.5800	(2,209.2139)	0.0000	0.2964	(1.3199)	0.0000	1	(1.0235)	01/06/2025
688559.SH	12/12/2024	SDB3263589453	(1,025.00)	5.2717	(5,949.62)	(5,403.54)	0.0000	4.5800	(2,209.2139)	0.0000	0.7569	(3.3160)	0.0000	1	(2.5591)	01/06/2025
688559.SH	12/11/2024	SDB3263589453	(5,936.00)	5.5966	(33,387.17)	(33,221.60)	0.0000	4.5800	(2,209.2139)	0.0000	4.2476	(20.3871)	0.0000	1	(16.1395)	01/06/2025
688559.SH	12/11/2024	SDB3263589453	(2,637.00)	5.5966	(14,751.53)	(14,758.31)	0.0000	4.5800	(2,209.2139)	0.0000	1.8767	(9.0567)	0.0000	1	(7.1800)	01/06/2025
688559.SH	12/11/2024	SDB3263589453	(1,132.00)	5.5966	(6,379.12)	(6,335.39)	0.0000	4.5800	(2,209.2139)	0.0000	0.8116	(3.8878)	0.0000	1	(3.0763)	01/06/2025
688559.SH	12/11/2024	SDB3263589453	(408.00)	5.5966	(2,329.74)	(2,283.43)	0.0000	4.5800	(2,209.2139)	0.0000	0.2964	(1.4013)	0.0000	1	(1.1049)	01/06/2025
688559.SH	12/11/2024	SDB3263589453	(1,025.00)	5.5966	(5,949.62)	(5,736.55)	0.0000	4.5800	(2,209.2139)	0.0000	0.7569	(3.5203)	0.0000	1	(2.7634)	01/06/2025
688559.SH	12/10/2024	SDB3263589453	(5,936.00)	5.6628	(33,387.17)	(33,614.16)	0.0000	4.5800	(2,209.2139)	0.0000	4.2476	(20.6280)	0.0000	1	(16.3804)	01/06/2025
688559.SH	12/10/2024	SDB3263589453	(2,637.00)	5.6628	(14,751.53)	(14,932.71)	0.0000	4.5800	(2,209.2139)	0.0000	1.8767	(9.1638)	0.0000	1	(7.2870)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHENZHEN HYMSON LASER INTELLIGENT EQUIPMENTS CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
688559.SH	12/10/2024	SDB3263589453	(1,132.00)	5.6628	(6,379.12)	(6,410.25)	0.0000	4.5800	(2,209.2139)	0.0000	0.8116	(3.9338)	0.0000	1	(3.1222)	01/06/2025
688559.SH	12/10/2024	SDB3263589453	(408.00)	5.6628	(2,329.74)	(2,310.41)	0.0000	4.5800	(2,209.2139)	0.0000	0.2964	(1.4178)	0.0000	1	(1.1214)	01/06/2025
688559.SH	12/10/2024	SDB3263589453	(1,025.00)	5.6628	(5,949.62)	(5,804.33)	0.0000	4.5800	(2,209.2139)	0.0000	0.7569	(3.5619)	0.0000	1	(2.8050)	01/06/2025
688559.SH	12/09/2024	SDB3263589453	(1,132.00)	5.6047	(6,379.12)	(6,344.48)	0.0000	4.5800	(2,240.0097)	0.0000	0.8116	(3.9477)	0.0000	1	(3.1361)	01/06/2025
688559.SH	12/09/2024	SDB3263589453	(408.00)	5.6047	(2,329.74)	(2,286.70)	0.0000	4.5800	(2,240.0097)	0.0000	0.2964	(1.4228)	0.0000	1	(1.1264)	01/06/2025
688559.SH	12/09/2024	SDB3263589453	(1,025.00)	5.6047	(5,949.62)	(5,744.78)	0.0000	4.5800	(2,240.0097)	0.0000	0.7569	(3.5745)	0.0000	1	(2.8176)	01/06/2025
688559.SH	12/06/2024	SDB3263589453	(1,025.00)	5.8045	(5,949.62)	(5,949.62)	0.0000	4.5800	(2,225.0000)	0.0000	2.2708	(11.0316)	0.0000	3	(8.7608)	01/06/2025
TOTAL SHENZHEN HYMSON LASER INTELLIGENT EQUIPMENTS CO.,LTD. CMN CLASS A SERIES NORTHBOUND											243.8800	(1,079.7911)	0.0000		(835.9110)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHENZHEN INNOVANCE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND																
300124.ZK	12/17/2024	SDB3263530577	(2,800.00)	8.4295	(23,765.33)	(23,602.59)	0.0000	4.5800	(1,275.0000)	0.0000	3.0235	(8.3593)	0.0000	1	(5.3358)	01/06/2025
300124.ZK	12/17/2024	SDB3263530577	(6,500.00)	8.4295	(55,272.93)	(54,791.74)	0.0000	4.5800	(1,275.0000)	0.0000	7.0319	(19.4054)	0.0000	1	(12.3735)	01/06/2025
300124.ZK	12/16/2024	SDB3263530577	(2,800.00)	8.4846	(23,765.33)	(23,756.97)	0.0000	4.5800	(1,414.9189)	0.0000	3.0235	(9.3373)	0.0000	1	(6.3138)	01/06/2025
300124.ZK	12/16/2024	SDB3263530577	(6,600.00)	8.4846	(56,123.28)	(55,998.56)	0.0000	4.5800	(1,414.9189)	0.0000	7.1401	(22.0093)	0.0000	1	(14.8692)	01/06/2025
300124.ZK	12/16/2024	SDB3263530577	(21,800.00)	8.4846	(186,570.55)	(184,964.96)	0.0000	4.5800	(1,414.9189)	0.0000	23.7359	(72.6973)	0.0000	1	(48.9614)	01/06/2025
300124.ZK	12/16/2024	SDB3263530577	(18,700.00)	8.4846	(159,771.83)	(158,662.60)	0.0000	4.5800	(1,414.9189)	0.0000	20.3265	(62.3596)	0.0000	1	(42.0331)	01/06/2025
300124.ZK	12/16/2024	SDB3263530577	(6,600.00)	8.4846	(56,261.18)	(55,998.56)	0.0000	4.5800	(1,414.9189)	0.0000	7.1577	(22.0093)	0.0000	1	(14.8516)	01/06/2025
300124.ZK	12/16/2024	SDB3263530577	(27,700.00)	8.4846	(235,709.52)	(235,024.28)	0.0000	4.5800	(1,414.9189)	0.0000	29.9875	(92.3723)	0.0000	1	(62.3848)	01/06/2025
300124.ZK	12/16/2024	SDB3263530577	(600.00)	8.4846	(5,124.45)	(5,090.78)	0.0000	4.5800	(1,414.9189)	0.0000	0.6519	(2.0008)	0.0000	1	(1.3489)	01/06/2025
300124.ZK	12/16/2024	SDB3263530577	(13,900.00)	8.4846	(119,590.75)	(117,936.37)	0.0000	4.5800	(1,414.9189)	0.0000	15.2146	(46.3529)	0.0000	1	(31.1383)	01/06/2025
300124.ZK	12/13/2024	SDB3263530577	(2,800.00)	8.6682	(23,765.33)	(24,270.85)	0.0000	4.5800	(1,420.0417)	0.0000	9.0704	(28.7214)	0.0000	3	(19.6509)	01/06/2025
300124.ZK	12/13/2024	SDB3263530577	(6,600.00)	8.6682	(56,123.28)	(57,209.87)	0.0000	4.5800	(1,420.0417)	0.0000	21.4204	(67.7003)	0.0000	3	(46.2799)	01/06/2025
300124.ZK	12/13/2024	SDB3263530577	(21,800.00)	8.6682	(186,570.55)	(188,965.93)	0.0000	4.5800	(1,420.0417)	0.0000	71.2078	(223.6163)	0.0000	3	(152.4085)	01/06/2025
300124.ZK	12/13/2024	SDB3263530577	(18,700.00)	8.6682	(159,771.83)	(162,094.63)	0.0000	4.5800	(1,420.0417)	0.0000	60.9796	(191.8176)	0.0000	3	(130.8380)	01/06/2025
300124.ZK	12/13/2024	SDB3263530577	(6,600.00)	8.6682	(56,261.18)	(57,209.87)	0.0000	4.5800	(1,420.0417)	0.0000	21.4730	(67.7003)	0.0000	3	(46.2273)	01/06/2025
300124.ZK	12/13/2024	SDB3263530577	(27,700.00)	8.6682	(235,709.52)	(240,108.09)	0.0000	4.5800	(1,420.0417)	0.0000	89.9625	(284.1362)	0.0000	3	(194.1738)	01/06/2025
300124.ZK	12/13/2024	SDB3263530577	(600.00)	8.6682	(5,124.45)	(5,200.90)	0.0000	4.5800	(1,420.0417)	0.0000	1.9558	(6.1546)	0.0000	3	(4.1987)	01/06/2025
300124.ZK	12/13/2024	SDB3263530577	(18,500.00)	8.6682	(159,167.54)	(160,361.00)	0.0000	4.5800	(1,420.0417)	0.0000	60.7489	(189.7661)	0.0000	3	(129.0171)	01/06/2025
300124.ZK	12/13/2024	SDB3263530577	(4,600.00)	8.6682	(39,661.09)	(39,873.55)	0.0000	4.5800	(1,420.0417)	0.0000	15.1373	(47.1851)	0.0000	3	(32.0478)	01/06/2025
300124.ZK	12/12/2024	SDB3263530577	(2,800.00)	8.5741	(23,765.33)	(24,007.57)	0.0000	4.5800	(1,422.7072)	0.0000	3.0235	(9.4877)	0.0000	1	(6.4642)	01/06/2025
300124.ZK	12/12/2024	SDB3263530577	(6,600.00)	8.5741	(56,123.28)	(56,589.27)	0.0000	4.5800	(1,422.7072)	0.0000	7.1401	(22.3639)	0.0000	1	(15.2237)	01/06/2025
300124.ZK	12/12/2024	SDB3263530577	(21,800.00)	8.5741	(186,570.55)	(186,916.08)	0.0000	4.5800	(1,422.7072)	0.0000	23.7359	(73.8686)	0.0000	1	(50.1326)	01/06/2025
300124.ZK	12/12/2024	SDB3263530577	(18,700.00)	8.5741	(159,771.83)	(160,336.27)	0.0000	4.5800	(1,422.7072)	0.0000	20.3265	(63.3643)	0.0000	1	(43.0378)	01/06/2025
300124.ZK	12/12/2024	SDB3263530577	(6,600.00)	8.5741	(56,261.18)	(56,589.27)	0.0000	4.5800	(1,422.7072)	0.0000	7.1577	(22.3639)	0.0000	1	(15.2062)	01/06/2025
300124.ZK	12/12/2024	SDB3263530577	(27,700.00)	8.5741	(235,709.52)	(237,503.46)	0.0000	4.5800	(1,422.7072)	0.0000	29.9875	(93.8605)	0.0000	1	(63.8730)	01/06/2025
300124.ZK	12/12/2024	SDB3263530577	(600.00)	8.5741	(5,124.45)	(5,144.48)	0.0000	4.5800	(1,422.7072)	0.0000	0.6519	(2.0331)	0.0000	1	(1.3811)	01/06/2025
300124.ZK	12/12/2024	SDB3263530577	(18,500.00)	8.5741	(159,167.54)	(158,621.44)	0.0000	4.5800	(1,422.7072)	0.0000	20.2496	(62.6866)	0.0000	1	(42.4370)	01/06/2025
300124.ZK	12/12/2024	SDB3263530577	(10,100.00)	8.5741	(87,081.97)	(86,598.73)	0.0000	4.5800	(1,422.7072)	0.0000	11.0788	(34.2235)	0.0000	1	(23.1448)	01/06/2025
300124.ZK	12/11/2024	SDB3263530577	(2,800.00)	8.5595	(23,765.33)	(23,966.52)	0.0000	4.5800	(1,431.7784)	0.0000	3.0235	(9.5319)	0.0000	1	(6.5084)	01/06/2025
300124.ZK	12/11/2024	SDB3263530577	(6,600.00)	8.5595	(56,123.28)	(56,492.50)	0.0000	4.5800	(1,431.7784)	0.0000	7.1401	(22.4680)	0.0000	1	(15.3279)	01/06/2025
300124.ZK	12/11/2024	SDB3263530577	(21,800.00)	8.5595	(186,570.55)	(186,596.45)	0.0000	4.5800	(1,431.7784)	0.0000	23.7359	(74.2124)	0.0000	1	(50.4765)	01/06/2025
300124.ZK	12/11/2024	SDB3263530577	(18,700.00)	8.5595	(159,771.83)	(160,062.09)	0.0000	4.5800	(1,431.7784)	0.0000	20.3265	(63.6593)	0.0000	1	(43.3328)	01/06/2025
300124.ZK	12/11/2024	SDB3263530577	(6,600.00)	8.5595	(56,261.18)	(56,492.50)	0.0000	4.5800	(1,431.7784)	0.0000	7.1577	(22.4680)	0.0000	1	(15.3103)	01/06/2025
300124.ZK	12/11/2024	SDB3263530577	(27,700.00)	8.5595	(235,709.52)	(237,097.32)	0.0000	4.5800	(1,431.7784)	0.0000	29.9875	(94.2975)	0.0000	1	(64.3100)	01/06/2025
300124.ZK	12/11/2024	SDB3263530577	(600.00)	8.5595	(5,124.45)	(5,135.68)	0.0000	4.5800	(1,431.7784)	0.0000	0.6519	(2.0425)	0.0000	1	(1.3906)	01/06/2025
300124.ZK	12/11/2024	SDB3263530577	(18,500.00)	8.5595	(159,167.54)	(158,350.19)	0.0000	4.5800	(1,431.7784)	0.0000	20.2496	(62.9784)	0.0000	1	(42.7288)	01/06/2025
300124.ZK	12/11/2024	SDB3263530577	(33,900.00)	8.5595	(292,285.02)	(290,166.03)	0.0000	4.5800	(1,431.7784)	0.0000	37.1851	(115.4037)	0.0000	1	(78.2186)	01/06/2025
300124.ZK	12/10/2024	SDB3263530577	(2,800.00)	8.5203	(23,765.33)	(23,856.73)	0.0000	4.5800	(1,431.7784)	0.0000	3.0235	(9.4882)	0.0000	1	(6.4647)	01/06/2025
300124.ZK	12/10/2024	SDB3263530577	(6,600.00)	8.5203	(56,123.28)	(56,233.71)	0.0000	4.5800	(1,431.7784)	0.0000	7.1401	(22.3651)	0.0000	1	(15.2249)	01/06/2025
300124.ZK	12/10/2024	SDB3263530577	(21,800.00)	8.5203	(186,570.55)	(185,741.65)	0.0000	4.5800	(1,431.7784)	0.0000	23.7359	(73.8725)	0.0000	1	(50.1365)	01/06/2025
300124.ZK	12/10/2024	SDB3263530577	(18,700.00)	8.5203	(159,771.83)	(159,328.84)	0.0000	4.5800	(1,431.7784)	0.0000	20.3265	(63.3677)	0.0000	1	(43.0411)	01/06/2025
300124.ZK	12/10/2024	SDB3263530577	(6,600.00)	8.5203	(56,261.18)	(56,233.71)	0.0000	4.5800	(1,431.7784)	0.0000	7.1577	(22.3651)	0.0000	1	(15.2074)	01/06/2025
300124.ZK	12/10/2024	SDB3263530577	(27,700.00)	8.5203	(235,709.52)	(236,011.17)	0.0000	4.5800	(1,431.7784)	0.0000	29.9875	(93.8655)	0.0000	1	(63.8780)	01/06/2025
300124.ZK	12/10/2024	SDB3263530577	(600.00)	8.5203	(5,124.45)	(5,112.16)	0.0000	4.5800	(1,431.7784)	0.0000	0.6519	(2.0332)	0.0000	1	(1.3812)	01/06/2025
300124.ZK	12/10/2024	SDB3263530577	(18,500.00)	8.5203	(159,167.54)	(157,624.79)	0.0000	4.5800	(1,431.7784)	0.0000	20.2496	(62.6899)	0.0000	1	(42.4403)	01/06/2025
300124.ZK	12/10/2024	SDB3263530577	(33,900.00)	8.5203	(292,285.02)	(288,836.78)	0.0000	4.5800	(1,431.7784)	0.0000	37.1851	(114.8751)	0.0000	1	(77.6899)	01/06/2025
300124.ZK	12/09/2024	SDB3263530577	(21,800.00)	8.5436	(186,570.55)	(186,250.11)	0.0000	4.5800	(1,443.3098)	0.0000	23.7359	(74.6713)	0.0000	1	(50.9354)	01/06/2025
300124.ZK	12/09/2024	SDB3263530577	(18,700.00)	8.5436	(159,771.83)	(159,765.00)	0.0000	4.5800	(1,443.3098)	0.0000	20.3265	(64.0529)	0.0000	1	(43.7264)	01/06/2025
300124.ZK	12/09/2024	SDB3263530577	(6,600.00)	8.5436	(56,261.18)	(56,387.65)	0.0000	4.5800	(1,443.3098)	0.0000	7.1577	(22.6069)	0.0000	1	(15.4492)	01/06/2025
300124.ZK	12/09/2024	SDB3263530577	(27,700.00)	8.5436	(235,709.52)	(236,657.25)	0.0000	4.5800	(1,443.3098)	0.0000	29.9875	(94.8805)	0.0000	1	(64.8930)	01/06/2025

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Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHENZHEN INOVANCE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300124.ZK	12/09/2024	SDB3263530577	(600.00)	8.5436	(5,124.45)	(5,126.15)	0.0000	4.5800	(1,443.3098)	0.0000	0.6519	(2.0552)	0.0000	1	(1.4032)	01/06/2025
300124.ZK	12/09/2024	SDB3263530577	(18,500.00)	8.5436	(159,167.54)	(158,056.29)	0.0000	4.5800	(1,443.3098)	0.0000	20.2496	(63.3678)	0.0000	1	(43.1182)	01/06/2025
300124.ZK	12/09/2024	SDB3263530577	(33,900.00)	8.5436	(292,285.02)	(289,627.46)	0.0000	4.5800	(1,443.3098)	0.0000	37.1851	(116.1173)	0.0000	1	(78.9321)	01/06/2025
300124.ZK	12/06/2024	SDB3263530577	(6,600.00)	8.5417	(56,261.18)	(56,375.09)	0.0000	4.5800	(1,475.0000)	0.0000	21.4730	(69.2944)	0.0000	3	(47.8214)	01/06/2025
300124.ZK	12/06/2024	SDB3263530577	(27,700.00)	8.5417	(235,709.52)	(236,604.56)	0.0000	4.5800	(1,475.0000)	0.0000	89.9625	(290.8264)	0.0000	3	(200.8640)	01/06/2025
300124.ZK	12/06/2024	SDB3263530577	(600.00)	8.5417	(5,124.45)	(5,125.01)	0.0000	4.5800	(1,475.0000)	0.0000	1.9558	(6.2995)	0.0000	3	(4.3437)	01/06/2025
300124.ZK	12/06/2024	SDB3263530577	(18,500.00)	8.5417	(159,167.54)	(158,021.10)	0.0000	4.5800	(1,475.0000)	0.0000	60.7489	(194.2343)	0.0000	3	(133.4853)	01/06/2025
300124.ZK	12/06/2024	SDB3263530577	(33,900.00)	8.5417	(292,285.02)	(289,562.99)	0.0000	4.5800	(1,475.0000)	0.0000	111.5554	(355.9212)	0.0000	3	(244.3657)	01/06/2025
300124.ZK	12/05/2024	SDB3263530577	(18,500.00)	8.6037	(159,167.54)	(159,167.54)	0.0000	4.5800	(1,475.0000)	0.0000	20.2496	(65.2145)	0.0000	1	(44.9648)	01/06/2025
300124.ZK	12/05/2024	SDB3263530577	(33,900.00)	8.6220	(292,285.02)	(292,285.02)	0.0000	4.5800	(1,475.0000)	0.0000	37.1851	(119.7557)	0.0000	1	(82.5705)	01/06/2025
TOTAL SHENZHEN INOVANCE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND											1,373.9413	(4,319.2351)	0.0000		(2,945.2938)	

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Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHENZHEN KANGTAI BIOLOGICAL PRODUCTS CO., LTD. CMN CLASS A SERIES NORTHBOUND																
300601.ZK	12/30/2024	SDB3260488571	(600.00)	2.4297	(1,537.28)	(1,457.84)	0.0000	4.3300	(1,772.2727)	0.0000	0.1849	(0.7177)	0.0000	1	(0.5328)	01/06/2025
300601.ZK	12/30/2024	SDB3260488571	(500.00)	2.4297	(1,281.07)	(1,214.86)	0.0000	4.3300	(1,772.2727)	0.0000	0.1541	(0.5981)	0.0000	1	(0.4440)	01/06/2025
300601.ZK	12/30/2024	SDB3260488571	(100.00)	2.4297	(256.21)	(242.97)	0.0000	4.3300	(1,772.2727)	0.0000	0.0308	(0.1196)	0.0000	1	(0.0888)	01/06/2025
300601.ZK	12/30/2024	SDB3260488571	(100.00)	2.4297	(256.21)	(242.97)	0.0000	4.3300	(1,772.2727)	0.0000	0.0308	(0.1196)	0.0000	1	(0.0888)	01/06/2025
300601.ZK	12/30/2024	SDB3260488571	(1,500.00)	2.4297	(3,843.20)	(3,644.59)	0.0000	4.3300	(1,772.2727)	0.0000	0.4623	(1.7942)	0.0000	1	(1.3320)	01/06/2025
300601.ZK	12/30/2024	SDB3260488571	(900.00)	2.4297	(2,305.92)	(2,186.75)	0.0000	4.3300	(1,772.2727)	0.0000	0.2774	(1.0765)	0.0000	1	(0.7992)	01/06/2025
300601.ZK	12/30/2024	SDB3260488571	(900.00)	2.4297	(2,305.92)	(2,186.75)	0.0000	4.3300	(1,772.2727)	0.0000	0.2774	(1.0765)	0.0000	1	(0.7992)	01/06/2025
300601.ZK	12/30/2024	SDB3260488571	(600.00)	2.4297	(1,537.28)	(1,457.84)	0.0000	4.3300	(1,772.2727)	0.0000	0.1849	(0.7177)	0.0000	1	(0.5328)	01/06/2025
300601.ZK	12/30/2024	SDB3260488571	(200.00)	2.4297	(512.43)	(485.95)	0.0000	4.3300	(1,772.2727)	0.0000	0.0616	(0.2392)	0.0000	1	(0.1776)	01/06/2025
300601.ZK	12/30/2024	SDB3260488571	(100.00)	2.4297	(256.21)	(242.97)	0.0000	4.3300	(1,772.2727)	0.0000	0.0308	(0.1196)	0.0000	1	(0.0888)	01/06/2025
300601.ZK	12/27/2024	SDB3260488571	(600.00)	2.4836	(1,537.28)	(1,490.15)	0.0000	4.3300	(1,772.2727)	0.0000	0.5547	(2.2008)	0.0000	3	(1.6461)	01/06/2025
300601.ZK	12/27/2024	SDB3260488571	(500.00)	2.4836	(1,281.07)	(1,241.79)	0.0000	4.3300	(1,772.2727)	0.0000	0.4623	(1.8340)	0.0000	3	(1.3717)	01/06/2025
300601.ZK	12/27/2024	SDB3260488571	(100.00)	2.4836	(256.21)	(248.36)	0.0000	4.3300	(1,772.2727)	0.0000	0.0925	(0.3668)	0.0000	3	(0.2743)	01/06/2025
300601.ZK	12/27/2024	SDB3260488571	(100.00)	2.4836	(256.21)	(248.36)	0.0000	4.3300	(1,772.2727)	0.0000	0.0925	(0.3668)	0.0000	3	(0.2743)	01/06/2025
300601.ZK	12/27/2024	SDB3260488571	(1,500.00)	2.4836	(3,843.20)	(3,725.37)	0.0000	4.3300	(1,772.2727)	0.0000	1.3868	(5.5020)	0.0000	3	(4.1152)	01/06/2025
300601.ZK	12/27/2024	SDB3260488571	(900.00)	2.4836	(2,305.92)	(2,235.22)	0.0000	4.3300	(1,772.2727)	0.0000	0.8321	(3.3012)	0.0000	3	(2.4691)	01/06/2025
300601.ZK	12/27/2024	SDB3260488571	(900.00)	2.4836	(2,305.92)	(2,235.22)	0.0000	4.3300	(1,772.2727)	0.0000	0.8321	(3.3012)	0.0000	3	(2.4691)	01/06/2025
300601.ZK	12/27/2024	SDB3260488571	(600.00)	2.4836	(1,537.28)	(1,490.15)	0.0000	4.3300	(1,772.2727)	0.0000	0.5547	(2.2008)	0.0000	3	(1.6461)	01/06/2025
300601.ZK	12/27/2024	SDB3260488571	(200.00)	2.4836	(512.43)	(496.72)	0.0000	4.3300	(1,772.2727)	0.0000	0.1849	(0.7336)	0.0000	3	(0.5487)	01/06/2025
300601.ZK	12/27/2024	SDB3260488571	(100.00)	2.4836	(256.21)	(248.36)	0.0000	4.3300	(1,772.2727)	0.0000	0.0925	(0.3668)	0.0000	3	(0.2743)	01/06/2025
300601.ZK	12/26/2024	SDB3260488571	(600.00)	2.4624	(1,537.28)	(1,477.44)	0.0000	4.3300	(1,783.5714)	0.0000	0.1849	(0.7320)	0.0000	1	(0.5471)	01/06/2025
300601.ZK	12/26/2024	SDB3260488571	(500.00)	2.4624	(1,281.07)	(1,231.20)	0.0000	4.3300	(1,783.5714)	0.0000	0.1541	(0.6100)	0.0000	1	(0.4559)	01/06/2025
300601.ZK	12/26/2024	SDB3260488571	(300.00)	2.4624	(768.64)	(738.72)	0.0000	4.3300	(1,783.5714)	0.0000	0.0925	(0.3660)	0.0000	1	(0.2735)	01/06/2025
300601.ZK	12/26/2024	SDB3260488571	(100.00)	2.4624	(256.21)	(246.24)	0.0000	4.3300	(1,783.5714)	0.0000	0.0308	(0.1220)	0.0000	1	(0.0912)	01/06/2025
300601.ZK	12/26/2024	SDB3260488571	(100.00)	2.4624	(256.21)	(246.24)	0.0000	4.3300	(1,783.5714)	0.0000	0.0308	(0.1220)	0.0000	1	(0.0912)	01/06/2025
300601.ZK	12/26/2024	SDB3260488571	(100.00)	2.4624	(256.21)	(246.24)	0.0000	4.3300	(1,783.5714)	0.0000	0.0308	(0.1220)	0.0000	1	(0.0912)	01/06/2025
300601.ZK	12/26/2024	SDB3260488571	(600.00)	2.4624	(1,537.28)	(1,477.44)	0.0000	4.3300	(1,783.5714)	0.0000	0.1849	(0.7320)	0.0000	1	(0.5471)	01/06/2025
300601.ZK	12/26/2024	SDB3260488571	(2,000.00)	2.4624	(5,124.27)	(4,924.80)	0.0000	4.3300	(1,783.5714)	0.0000	0.6163	(2.4399)	0.0000	1	(1.8236)	01/06/2025
300601.ZK	12/26/2024	SDB3260488571	(900.00)	2.4624	(2,305.92)	(2,216.16)	0.0000	4.3300	(1,783.5714)	0.0000	0.2774	(1.0980)	0.0000	1	(0.8206)	01/06/2025
300601.ZK	12/26/2024	SDB3260488571	(900.00)	2.4624	(2,305.92)	(2,216.16)	0.0000	4.3300	(1,783.5714)	0.0000	0.2774	(1.0980)	0.0000	1	(0.8206)	01/06/2025
300601.ZK	12/26/2024	SDB3260488571	(600.00)	2.4624	(1,537.28)	(1,477.44)	0.0000	4.3300	(1,783.5714)	0.0000	0.1849	(0.7320)	0.0000	1	(0.5471)	01/06/2025
300601.ZK	12/26/2024	SDB3260488571	(200.00)	2.4624	(512.43)	(492.48)	0.0000	4.3300	(1,783.5714)	0.0000	0.0616	(0.2440)	0.0000	1	(0.1824)	01/06/2025
300601.ZK	12/26/2024	SDB3260488571	(100.00)	2.4624	(256.21)	(246.24)	0.0000	4.3300	(1,783.5714)	0.0000	0.0308	(0.1220)	0.0000	1	(0.0912)	01/06/2025
300601.ZK	12/24/2024	SDB3260488571	(600.00)	2.4624	(1,537.28)	(1,477.44)	0.0000	4.3300	(1,783.5714)	0.0000	0.3698	(1.4640)	0.0000	2	(1.0942)	01/06/2025
300601.ZK	12/24/2024	SDB3260488571	(500.00)	2.4624	(1,281.07)	(1,231.20)	0.0000	4.3300	(1,783.5714)	0.0000	0.3082	(1.2200)	0.0000	2	(0.9118)	01/06/2025
300601.ZK	12/24/2024	SDB3260488571	(300.00)	2.4624	(768.64)	(738.72)	0.0000	4.3300	(1,783.5714)	0.0000	0.1849	(0.7320)	0.0000	2	(0.5471)	01/06/2025
300601.ZK	12/24/2024	SDB3260488571	(100.00)	2.4624	(256.21)	(246.24)	0.0000	4.3300	(1,783.5714)	0.0000	0.0616	(0.2440)	0.0000	2	(0.1824)	01/06/2025
300601.ZK	12/24/2024	SDB3260488571	(100.00)	2.4624	(256.21)	(246.24)	0.0000	4.3300	(1,783.5714)	0.0000	0.0616	(0.2440)	0.0000	2	(0.1824)	01/06/2025
300601.ZK	12/24/2024	SDB3260488571	(100.00)	2.4624	(256.21)	(246.24)	0.0000	4.3300	(1,783.5714)	0.0000	0.0616	(0.2440)	0.0000	2	(0.1824)	01/06/2025
300601.ZK	12/24/2024	SDB3260488571	(600.00)	2.4624	(1,537.28)	(1,477.44)	0.0000	4.3300	(1,783.5714)	0.0000	0.3698	(1.4640)	0.0000	2	(1.0942)	01/06/2025
300601.ZK	12/24/2024	SDB3260488571	(2,000.00)	2.4624	(5,124.27)	(4,924.80)	0.0000	4.3300	(1,783.5714)	0.0000	1.2327	(4.8799)	0.0000	2	(3.6472)	01/06/2025
300601.ZK	12/24/2024	SDB3260488571	(900.00)	2.4624	(2,305.92)	(2,216.16)	0.0000	4.3300	(1,783.5714)	0.0000	0.5547	(2.1959)	0.0000	2	(1.6412)	01/06/2025
300601.ZK	12/24/2024	SDB3260488571	(900.00)	2.4624	(2,305.92)	(2,216.16)	0.0000	4.3300	(1,783.5714)	0.0000	0.5547	(2.1959)	0.0000	2	(1.6412)	01/06/2025
300601.ZK	12/24/2024	SDB3260488571	(600.00)	2.4624	(1,537.28)	(1,477.44)	0.0000	4.3300	(1,783.5714)	0.0000	0.3698	(1.4640)	0.0000	2	(1.0942)	01/06/2025
300601.ZK	12/24/2024	SDB3260488571	(200.00)	2.4624	(512.43)	(492.48)	0.0000	4.3300	(1,783.5714)	0.0000	0.1233	(0.4880)	0.0000	2	(0.3647)	01/06/2025
300601.ZK	12/24/2024	SDB3260488571	(100.00)	2.4624	(256.21)	(246.24)	0.0000	4.3300	(1,783.5714)	0.0000	0.0616	(0.2440)	0.0000	2	(0.1824)	01/06/2025
300601.ZK	12/23/2024	SDB3260488571	(600.00)	2.4896	(1,537.28)	(1,493.74)	0.0000	4.3300	(1,790.8823)	0.0000	0.1849	(0.7431)	0.0000	1	(0.5582)	01/06/2025
300601.ZK	12/23/2024	SDB3260488571	(500.00)	2.4896	(1,281.07)	(1,244.79)	0.0000	4.3300	(1,790.8823)	0.0000	0.1541	(0.6192)	0.0000	1	(0.4652)	01/06/2025
300601.ZK	12/23/2024	SDB3260488571	(100.00)	2.4896	(256.21)	(248.96)	0.0000	4.3300	(1,790.8823)	0.0000	0.0308	(0.1238)	0.0000	1	(0.0930)	01/06/2025
300601.ZK	12/23/2024	SDB3260488571	(500.00)	2.4896	(1,281.07)	(1,244.79)	0.0000	4.3300	(1,790.8823)	0.0000	0.1541	(0.6192)	0.0000	1	(0.4652)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHENZHEN KANGTAI BIOLOGICAL PRODUCTS CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300601.ZK	12/23/2024	SDB3260488571	(100.00)	2.4896	(256.21)	(248.96)	0.0000	4.3300	(1,790.8823)	0.0000	0.0308	(0.1238)	0.0000	1	(0.0930)	01/06/2025
300601.ZK	12/23/2024	SDB3260488571	(100.00)	2.4896	(256.21)	(248.96)	0.0000	4.3300	(1,790.8823)	0.0000	0.0308	(0.1238)	0.0000	1	(0.0930)	01/06/2025
300601.ZK	12/23/2024	SDB3260488571	(100.00)	2.4896	(256.21)	(248.96)	0.0000	4.3300	(1,790.8823)	0.0000	0.0308	(0.1238)	0.0000	1	(0.0930)	01/06/2025
300601.ZK	12/23/2024	SDB3260488571	(600.00)	2.4896	(1,537.28)	(1,493.74)	0.0000	4.3300	(1,790.8823)	0.0000	0.1849	(0.7431)	0.0000	1	(0.5582)	01/06/2025
300601.ZK	12/23/2024	SDB3260488571	(2,000.00)	2.4896	(5,124.27)	(4,979.15)	0.0000	4.3300	(1,790.8823)	0.0000	0.6163	(2.4770)	0.0000	1	(1.8606)	01/06/2025
300601.ZK	12/23/2024	SDB3260488571	(900.00)	2.4896	(2,305.92)	(2,240.62)	0.0000	4.3300	(1,790.8823)	0.0000	0.2774	(1.1146)	0.0000	1	(0.8373)	01/06/2025
300601.ZK	12/23/2024	SDB3260488571	(900.00)	2.4896	(2,305.92)	(2,240.62)	0.0000	4.3300	(1,790.8823)	0.0000	0.2774	(1.1146)	0.0000	1	(0.8373)	01/06/2025
300601.ZK	12/23/2024	SDB3260488571	(600.00)	2.4896	(1,537.28)	(1,493.74)	0.0000	4.3300	(1,790.8823)	0.0000	0.1849	(0.7431)	0.0000	1	(0.5582)	01/06/2025
300601.ZK	12/23/2024	SDB3260488571	(200.00)	2.4896	(512.43)	(497.92)	0.0000	4.3300	(1,790.8823)	0.0000	0.0616	(0.2477)	0.0000	1	(0.1861)	01/06/2025
300601.ZK	12/23/2024	SDB3260488571	(100.00)	2.4896	(256.21)	(248.96)	0.0000	4.3300	(1,790.8823)	0.0000	0.0308	(0.1238)	0.0000	1	(0.0930)	01/06/2025
300601.ZK	12/23/2024	SDB3260488571	(1,200.00)	2.4896	(3,074.56)	(2,987.49)	0.0000	4.3300	(1,790.8823)	0.0000	0.3698	(1.4862)	0.0000	1	(1.1164)	01/06/2025
300601.ZK	12/20/2024	SDB3260488571	(600.00)	2.4973	(1,537.28)	(1,498.39)	0.0000	4.3300	(1,790.8823)	0.0000	0.5547	(2.2362)	0.0000	3	(1.6815)	01/06/2025
300601.ZK	12/20/2024	SDB3260488571	(500.00)	2.4973	(1,281.07)	(1,248.65)	0.0000	4.3300	(1,790.8823)	0.0000	0.4623	(1.8635)	0.0000	3	(1.4012)	01/06/2025
300601.ZK	12/20/2024	SDB3260488571	(100.00)	2.4973	(256.21)	(249.73)	0.0000	4.3300	(1,790.8823)	0.0000	0.0925	(0.3727)	0.0000	3	(0.2802)	01/06/2025
300601.ZK	12/20/2024	SDB3260488571	(500.00)	2.4973	(1,281.07)	(1,248.65)	0.0000	4.3300	(1,790.8823)	0.0000	0.4623	(1.8635)	0.0000	3	(1.4012)	01/06/2025
300601.ZK	12/20/2024	SDB3260488571	(100.00)	2.4973	(256.21)	(249.73)	0.0000	4.3300	(1,790.8823)	0.0000	0.0925	(0.3727)	0.0000	3	(0.2802)	01/06/2025
300601.ZK	12/20/2024	SDB3260488571	(100.00)	2.4973	(256.21)	(249.73)	0.0000	4.3300	(1,790.8823)	0.0000	0.0925	(0.3727)	0.0000	3	(0.2802)	01/06/2025
300601.ZK	12/20/2024	SDB3260488571	(600.00)	2.4973	(1,537.28)	(1,498.39)	0.0000	4.3300	(1,790.8823)	0.0000	0.5547	(2.2362)	0.0000	3	(1.6815)	01/06/2025
300601.ZK	12/20/2024	SDB3260488571	(2,000.00)	2.4973	(5,124.27)	(4,994.62)	0.0000	4.3300	(1,790.8823)	0.0000	1.8490	(7.4540)	0.0000	3	(5.6050)	01/06/2025
300601.ZK	12/20/2024	SDB3260488571	(900.00)	2.4973	(2,305.92)	(2,247.58)	0.0000	4.3300	(1,790.8823)	0.0000	0.8321	(3.3543)	0.0000	3	(2.5222)	01/06/2025
300601.ZK	12/20/2024	SDB3260488571	(900.00)	2.4973	(2,305.92)	(2,247.58)	0.0000	4.3300	(1,790.8823)	0.0000	0.8321	(3.3543)	0.0000	3	(2.5222)	01/06/2025
300601.ZK	12/20/2024	SDB3260488571	(600.00)	2.4973	(1,537.28)	(1,498.39)	0.0000	4.3300	(1,790.8823)	0.0000	0.5547	(2.2362)	0.0000	3	(1.6815)	01/06/2025
300601.ZK	12/20/2024	SDB3260488571	(200.00)	2.4973	(512.43)	(499.46)	0.0000	4.3300	(1,790.8823)	0.0000	0.1849	(0.7454)	0.0000	3	(0.5605)	01/06/2025
300601.ZK	12/20/2024	SDB3260488571	(100.00)	2.4973	(256.21)	(249.73)	0.0000	4.3300	(1,790.8823)	0.0000	0.0925	(0.3727)	0.0000	3	(0.2802)	01/06/2025
300601.ZK	12/20/2024	SDB3260488571	(1,200.00)	2.4973	(3,074.56)	(2,996.77)	0.0000	4.3300	(1,790.8823)	0.0000	1.1094	(4.4724)	0.0000	3	(3.3630)	01/06/2025
300601.ZK	12/19/2024	SDB3260488571	(600.00)	2.5263	(1,537.28)	(1,515.78)	0.0000	4.5800	(1,790.8823)	0.0000	0.1956	(0.7540)	0.0000	1	(0.5585)	01/06/2025
300601.ZK	12/19/2024	SDB3260488571	(500.00)	2.5263	(1,281.07)	(1,263.15)	0.0000	4.5800	(1,790.8823)	0.0000	0.1630	(0.6284)	0.0000	1	(0.4654)	01/06/2025
300601.ZK	12/19/2024	SDB3260488571	(100.00)	2.5263	(256.21)	(252.63)	0.0000	4.5800	(1,790.8823)	0.0000	0.0326	(0.1257)	0.0000	1	(0.0931)	01/06/2025
300601.ZK	12/19/2024	SDB3260488571	(500.00)	2.5263	(1,281.07)	(1,263.15)	0.0000	4.5800	(1,790.8823)	0.0000	0.1630	(0.6284)	0.0000	1	(0.4654)	01/06/2025
300601.ZK	12/19/2024	SDB3260488571	(100.00)	2.5263	(256.21)	(252.63)	0.0000	4.5800	(1,790.8823)	0.0000	0.0326	(0.1257)	0.0000	1	(0.0931)	01/06/2025
300601.ZK	12/19/2024	SDB3260488571	(100.00)	2.5263	(256.21)	(252.63)	0.0000	4.5800	(1,790.8823)	0.0000	0.0326	(0.1257)	0.0000	1	(0.0931)	01/06/2025
300601.ZK	12/19/2024	SDB3260488571	(100.00)	2.5263	(256.21)	(252.63)	0.0000	4.5800	(1,790.8823)	0.0000	0.0326	(0.1257)	0.0000	1	(0.0931)	01/06/2025
300601.ZK	12/19/2024	SDB3260488571	(600.00)	2.5263	(1,537.28)	(1,515.78)	0.0000	4.5800	(1,790.8823)	0.0000	0.1956	(0.7540)	0.0000	1	(0.5585)	01/06/2025
300601.ZK	12/19/2024	SDB3260488571	(2,000.00)	2.5263	(5,124.27)	(5,052.59)	0.0000	4.5800	(1,790.8823)	0.0000	0.6519	(2.5135)	0.0000	1	(1.8616)	01/06/2025
300601.ZK	12/19/2024	SDB3260488571	(900.00)	2.5263	(2,305.92)	(2,273.67)	0.0000	4.5800	(1,790.8823)	0.0000	0.2934	(1.1311)	0.0000	1	(0.8377)	01/06/2025
300601.ZK	12/19/2024	SDB3260488571	(900.00)	2.5263	(2,305.92)	(2,273.67)	0.0000	4.5800	(1,790.8823)	0.0000	0.2934	(1.1311)	0.0000	1	(0.8377)	01/06/2025
300601.ZK	12/19/2024	SDB3260488571	(600.00)	2.5263	(1,537.28)	(1,515.78)	0.0000	4.5800	(1,790.8823)	0.0000	0.1956	(0.7540)	0.0000	1	(0.5585)	01/06/2025
300601.ZK	12/19/2024	SDB3260488571	(200.00)	2.5263	(512.43)	(505.26)	0.0000	4.5800	(1,790.8823)	0.0000	0.0652	(0.2513)	0.0000	1	(0.1862)	01/06/2025
300601.ZK	12/19/2024	SDB3260488571	(100.00)	2.5263	(256.21)	(252.63)	0.0000	4.5800	(1,790.8823)	0.0000	0.0326	(0.1257)	0.0000	1	(0.0931)	01/06/2025
300601.ZK	12/19/2024	SDB3260488571	(1,200.00)	2.5263	(3,074.56)	(3,031.56)	0.0000	4.5800	(1,790.8823)	0.0000	0.3912	(1.5081)	0.0000	1	(1.1169)	01/06/2025
300601.ZK	12/18/2024	SDB3260488571	(600.00)	2.5656	(1,537.28)	(1,539.38)	0.0000	4.5800	(1,790.8823)	0.0000	0.1956	(0.7658)	0.0000	1	(0.5702)	01/06/2025
300601.ZK	12/18/2024	SDB3260488571	(500.00)	2.5656	(1,281.07)	(1,282.82)	0.0000	4.5800	(1,790.8823)	0.0000	0.1630	(0.6382)	0.0000	1	(0.4752)	01/06/2025
300601.ZK	12/18/2024	SDB3260488571	(100.00)	2.5656	(256.21)	(256.56)	0.0000	4.5800	(1,790.8823)	0.0000	0.0326	(0.1276)	0.0000	1	(0.0950)	01/06/2025
300601.ZK	12/18/2024	SDB3260488571	(500.00)	2.5656	(1,281.07)	(1,282.82)	0.0000	4.5800	(1,790.8823)	0.0000	0.1630	(0.6382)	0.0000	1	(0.4752)	01/06/2025
300601.ZK	12/18/2024	SDB3260488571	(100.00)	2.5656	(256.21)	(256.56)	0.0000	4.5800	(1,790.8823)	0.0000	0.0326	(0.1276)	0.0000	1	(0.0950)	01/06/2025
300601.ZK	12/18/2024	SDB3260488571	(100.00)	2.5656	(256.21)	(256.56)	0.0000	4.5800	(1,790.8823)	0.0000	0.0326	(0.1276)	0.0000	1	(0.0950)	01/06/2025
300601.ZK	12/18/2024	SDB3260488571	(600.00)	2.5656	(1,537.28)	(1,539.38)	0.0000	4.5800	(1,790.8823)	0.0000	0.1956	(0.7658)	0.0000	1	(0.5702)	01/06/2025
300601.ZK	12/18/2024	SDB3260488571	(2,000.00)	2.5656	(5,124.27)	(5,131.27)	0.0000	4.5800	(1,790.8823)	0.0000	0.6519	(2.5526)	0.0000	1	(1.9007)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHENZHEN KANGTAI BIOLOGICAL PRODUCTS CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300601.ZK	12/18/2024	SDB3260488571	(900.00)	2.5656	(2,305.92)	(2,309.07)	0.0000	4.5800	(1,790.8823)	0.0000	0.2934	(1.1487)	0.0000	1	(0.8553)	01/06/2025
300601.ZK	12/18/2024	SDB3260488571	(900.00)	2.5656	(2,305.92)	(2,309.07)	0.0000	4.5800	(1,790.8823)	0.0000	0.2934	(1.1487)	0.0000	1	(0.8553)	01/06/2025
300601.ZK	12/18/2024	SDB3260488571	(600.00)	2.5656	(1,537.28)	(1,539.38)	0.0000	4.5800	(1,790.8823)	0.0000	0.1956	(0.7658)	0.0000	1	(0.5702)	01/06/2025
300601.ZK	12/18/2024	SDB3260488571	(200.00)	2.5656	(512.43)	(513.13)	0.0000	4.5800	(1,790.8823)	0.0000	0.0652	(0.2553)	0.0000	1	(0.1901)	01/06/2025
300601.ZK	12/18/2024	SDB3260488571	(100.00)	2.5656	(256.21)	(256.56)	0.0000	4.5800	(1,790.8823)	0.0000	0.0326	(0.1276)	0.0000	1	(0.0950)	01/06/2025
300601.ZK	12/18/2024	SDB3260488571	(1,200.00)	2.5656	(3,074.56)	(3,078.76)	0.0000	4.5800	(1,790.8823)	0.0000	0.3912	(1.5316)	0.0000	1	(1.1404)	01/06/2025
300601.ZK	12/17/2024	SDB3260488571	(600.00)	2.6341	(1,537.28)	(1,580.48)	0.0000	4.5800	(1,790.8823)	0.0000	0.1956	(0.7862)	0.0000	1	(0.5907)	01/06/2025
300601.ZK	12/17/2024	SDB3260488571	(500.00)	2.6341	(1,281.07)	(1,317.07)	0.0000	4.5800	(1,790.8823)	0.0000	0.1630	(0.6552)	0.0000	1	(0.4922)	01/06/2025
300601.ZK	12/17/2024	SDB3260488571	(100.00)	2.6341	(256.21)	(263.41)	0.0000	4.5800	(1,790.8823)	0.0000	0.0326	(0.1310)	0.0000	1	(0.0984)	01/06/2025
300601.ZK	12/17/2024	SDB3260488571	(500.00)	2.6341	(1,281.07)	(1,317.07)	0.0000	4.5800	(1,790.8823)	0.0000	0.1630	(0.6552)	0.0000	1	(0.4922)	01/06/2025
300601.ZK	12/17/2024	SDB3260488571	(100.00)	2.6341	(256.21)	(263.41)	0.0000	4.5800	(1,790.8823)	0.0000	0.0326	(0.1310)	0.0000	1	(0.0984)	01/06/2025
300601.ZK	12/17/2024	SDB3260488571	(100.00)	2.6341	(256.21)	(263.41)	0.0000	4.5800	(1,790.8823)	0.0000	0.0326	(0.1310)	0.0000	1	(0.0984)	01/06/2025
300601.ZK	12/17/2024	SDB3260488571	(100.00)	2.6341	(256.21)	(263.41)	0.0000	4.5800	(1,790.8823)	0.0000	0.0326	(0.1310)	0.0000	1	(0.0984)	01/06/2025
300601.ZK	12/17/2024	SDB3260488571	(600.00)	2.6341	(1,537.28)	(1,580.48)	0.0000	4.5800	(1,790.8823)	0.0000	0.1956	(0.7862)	0.0000	1	(0.5907)	01/06/2025
300601.ZK	12/17/2024	SDB3260488571	(2,000.00)	2.6341	(5,124.27)	(5,268.26)	0.0000	4.5800	(1,790.8823)	0.0000	0.6519	(2.6208)	0.0000	1	(1.9689)	01/06/2025
300601.ZK	12/17/2024	SDB3260488571	(900.00)	2.6341	(2,305.92)	(2,370.72)	0.0000	4.5800	(1,790.8823)	0.0000	0.2934	(1.1794)	0.0000	1	(0.8860)	01/06/2025
300601.ZK	12/17/2024	SDB3260488571	(900.00)	2.6341	(2,305.92)	(2,370.72)	0.0000	4.5800	(1,790.8823)	0.0000	0.2934	(1.1794)	0.0000	1	(0.8860)	01/06/2025
300601.ZK	12/17/2024	SDB3260488571	(600.00)	2.6341	(1,537.28)	(1,580.48)	0.0000	4.5800	(1,790.8823)	0.0000	0.1956	(0.7862)	0.0000	1	(0.5907)	01/06/2025
300601.ZK	12/17/2024	SDB3260488571	(200.00)	2.6341	(512.43)	(526.83)	0.0000	4.5800	(1,790.8823)	0.0000	0.0652	(0.2621)	0.0000	1	(0.1969)	01/06/2025
300601.ZK	12/17/2024	SDB3260488571	(100.00)	2.6341	(256.21)	(263.41)	0.0000	4.5800	(1,790.8823)	0.0000	0.0326	(0.1310)	0.0000	1	(0.0984)	01/06/2025
300601.ZK	12/17/2024	SDB3260488571	(1,200.00)	2.6341	(3,074.56)	(3,160.96)	0.0000	4.5800	(1,790.8823)	0.0000	0.3912	(1.5725)	0.0000	1	(1.1813)	01/06/2025
300601.ZK	12/16/2024	SDB3260488571	(600.00)	2.6527	(1,537.28)	(1,591.64)	0.0000	4.5800	(1,790.8823)	0.0000	0.1956	(0.7918)	0.0000	1	(0.5962)	01/06/2025
300601.ZK	12/16/2024	SDB3260488571	(500.00)	2.6527	(1,281.07)	(1,326.37)	0.0000	4.5800	(1,790.8823)	0.0000	0.1630	(0.6598)	0.0000	1	(0.4968)	01/06/2025
300601.ZK	12/16/2024	SDB3260488571	(100.00)	2.6527	(256.21)	(265.27)	0.0000	4.5800	(1,790.8823)	0.0000	0.0326	(0.1320)	0.0000	1	(0.0994)	01/06/2025
300601.ZK	12/16/2024	SDB3260488571	(500.00)	2.6527	(1,281.07)	(1,326.37)	0.0000	4.5800	(1,790.8823)	0.0000	0.1630	(0.6598)	0.0000	1	(0.4968)	01/06/2025
300601.ZK	12/16/2024	SDB3260488571	(100.00)	2.6527	(256.21)	(265.27)	0.0000	4.5800	(1,790.8823)	0.0000	0.0326	(0.1320)	0.0000	1	(0.0994)	01/06/2025
300601.ZK	12/16/2024	SDB3260488571	(100.00)	2.6527	(256.21)	(265.27)	0.0000	4.5800	(1,790.8823)	0.0000	0.0326	(0.1320)	0.0000	1	(0.0994)	01/06/2025
300601.ZK	12/16/2024	SDB3260488571	(100.00)	2.6527	(256.21)	(265.27)	0.0000	4.5800	(1,790.8823)	0.0000	0.0326	(0.1320)	0.0000	1	(0.0994)	01/06/2025
300601.ZK	12/16/2024	SDB3260488571	(600.00)	2.6527	(1,537.28)	(1,591.64)	0.0000	4.5800	(1,790.8823)	0.0000	0.1956	(0.7918)	0.0000	1	(0.5962)	01/06/2025
300601.ZK	12/16/2024	SDB3260488571	(2,000.00)	2.6527	(5,124.27)	(5,305.48)	0.0000	4.5800	(1,790.8823)	0.0000	0.6519	(2.6393)	0.0000	1	(1.9874)	01/06/2025
300601.ZK	12/16/2024	SDB3260488571	(900.00)	2.6527	(2,305.92)	(2,387.47)	0.0000	4.5800	(1,790.8823)	0.0000	0.2934	(1.1877)	0.0000	1	(0.8943)	01/06/2025
300601.ZK	12/16/2024	SDB3260488571	(900.00)	2.6527	(2,305.92)	(2,387.47)	0.0000	4.5800	(1,790.8823)	0.0000	0.2934	(1.1877)	0.0000	1	(0.8943)	01/06/2025
300601.ZK	12/16/2024	SDB3260488571	(600.00)	2.6527	(1,537.28)	(1,591.64)	0.0000	4.5800	(1,790.8823)	0.0000	0.1956	(0.7918)	0.0000	1	(0.5962)	01/06/2025
300601.ZK	12/16/2024	SDB3260488571	(200.00)	2.6527	(512.43)	(530.55)	0.0000	4.5800	(1,790.8823)	0.0000	0.0652	(0.2639)	0.0000	1	(0.1987)	01/06/2025
300601.ZK	12/16/2024	SDB3260488571	(100.00)	2.6527	(256.21)	(265.27)	0.0000	4.5800	(1,790.8823)	0.0000	0.0326	(0.1320)	0.0000	1	(0.0994)	01/06/2025
300601.ZK	12/16/2024	SDB3260488571	(1,200.00)	2.6527	(3,074.56)	(3,183.29)	0.0000	4.5800	(1,790.8823)	0.0000	0.3912	(1.5836)	0.0000	1	(1.1924)	01/06/2025
300601.ZK	12/13/2024	SDB3260488571	(600.00)	2.6616	(1,537.28)	(1,596.96)	0.0000	4.5800	(1,790.8823)	0.0000	0.5867	(2.3833)	0.0000	3	(1.7966)	01/06/2025
300601.ZK	12/13/2024	SDB3260488571	(500.00)	2.6616	(1,281.07)	(1,330.80)	0.0000	4.5800	(1,790.8823)	0.0000	0.4889	(1.9861)	0.0000	3	(1.4972)	01/06/2025
300601.ZK	12/13/2024	SDB3260488571	(100.00)	2.6616	(256.21)	(266.16)	0.0000	4.5800	(1,790.8823)	0.0000	0.0978	(0.3972)	0.0000	3	(0.2994)	01/06/2025
300601.ZK	12/13/2024	SDB3260488571	(500.00)	2.6616	(1,281.07)	(1,330.80)	0.0000	4.5800	(1,790.8823)	0.0000	0.4889	(1.9861)	0.0000	3	(1.4972)	01/06/2025
300601.ZK	12/13/2024	SDB3260488571	(100.00)	2.6616	(256.21)	(266.16)	0.0000	4.5800	(1,790.8823)	0.0000	0.0978	(0.3972)	0.0000	3	(0.2994)	01/06/2025
300601.ZK	12/13/2024	SDB3260488571	(100.00)	2.6616	(256.21)	(266.16)	0.0000	4.5800	(1,790.8823)	0.0000	0.0978	(0.3972)	0.0000	3	(0.2994)	01/06/2025
300601.ZK	12/13/2024	SDB3260488571	(100.00)	2.6616	(256.21)	(266.16)	0.0000	4.5800	(1,790.8823)	0.0000	0.0978	(0.3972)	0.0000	3	(0.2994)	01/06/2025
300601.ZK	12/13/2024	SDB3260488571	(600.00)	2.6616	(1,537.28)	(1,596.96)	0.0000	4.5800	(1,790.8823)	0.0000	0.5867	(2.3833)	0.0000	3	(1.7966)	01/06/2025
300601.ZK	12/13/2024	SDB3260488571	(2,000.00)	2.6616	(5,124.27)	(5,323.21)	0.0000	4.5800	(1,790.8823)	0.0000	1.9558	(7.9444)	0.0000	3	(5.9886)	01/06/2025
300601.ZK	12/13/2024	SDB3260488571	(900.00)	2.6616	(2,305.92)	(2,395.44)	0.0000	4.5800	(1,790.8823)	0.0000	0.8801	(3.5750)	0.0000	3	(2.6949)	01/06/2025
300601.ZK	12/13/2024	SDB3260488571	(900.00)	2.6616	(2,305.92)	(2,395.44)	0.0000	4.5800	(1,790.8823)	0.0000	0.8801	(3.5750)	0.0000	3	(2.6949)	01/06/2025
300601.ZK	12/13/2024	SDB3260488571	(600.00)	2.6616	(1,537.28)	(1,596.96)	0.0000	4.5800	(1,790.8823)	0.0000	0.5867	(2.3833)	0.0000	3	(1.7966)	01/06/2025
300601.ZK	12/13/2024	SDB3260488571	(200.00)	2.6616	(512.43)	(532.32)	0.0000	4.5800	(1,790.8823)	0.0000	0.1956	(0.7944)	0.0000	3	(0.5989)	01/06/2025
300601.ZK	12/13/2024	SDB3260488571	(100.00)	2.6616	(256.21)	(266.16)	0.0000	4.5800	(1,790.8823)	0.0000	0.0978	(0.3972)	0.0000	3	(0.2994)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHENZHEN KANGTAI BIOLOGICAL PRODUCTS CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300601.ZK	12/13/2024	SDB3260488571	(1,200.00)	2.6616	(3,074.56)	(3,193.93)	0.0000	4.5800	(1,790.8823)	0.0000	1.1735	(4.7666)	0.0000	3	(3.5932)	01/06/2025
300601.ZK	12/12/2024	SDB3260488571	(600.00)	2.6126	(1,537.28)	(1,567.54)	0.0000	4.5800	(1,790.8823)	0.0000	0.1956	(0.7798)	0.0000	1	(0.5842)	01/06/2025
300601.ZK	12/12/2024	SDB3260488571	(500.00)	2.6126	(1,281.07)	(1,306.28)	0.0000	4.5800	(1,790.8823)	0.0000	0.1630	(0.6498)	0.0000	1	(0.4869)	01/06/2025
300601.ZK	12/12/2024	SDB3260488571	(100.00)	2.6126	(256.21)	(261.26)	0.0000	4.5800	(1,790.8823)	0.0000	0.0326	(0.1300)	0.0000	1	(0.0974)	01/06/2025
300601.ZK	12/12/2024	SDB3260488571	(500.00)	2.6126	(1,281.07)	(1,306.28)	0.0000	4.5800	(1,790.8823)	0.0000	0.1630	(0.6498)	0.0000	1	(0.4869)	01/06/2025
300601.ZK	12/12/2024	SDB3260488571	(100.00)	2.6126	(256.21)	(261.26)	0.0000	4.5800	(1,790.8823)	0.0000	0.0326	(0.1300)	0.0000	1	(0.0974)	01/06/2025
300601.ZK	12/12/2024	SDB3260488571	(100.00)	2.6126	(256.21)	(261.26)	0.0000	4.5800	(1,790.8823)	0.0000	0.0326	(0.1300)	0.0000	1	(0.0974)	01/06/2025
300601.ZK	12/12/2024	SDB3260488571	(100.00)	2.6126	(256.21)	(261.26)	0.0000	4.5800	(1,790.8823)	0.0000	0.0326	(0.1300)	0.0000	1	(0.0974)	01/06/2025
300601.ZK	12/12/2024	SDB3260488571	(600.00)	2.6126	(1,537.28)	(1,567.54)	0.0000	4.5800	(1,790.8823)	0.0000	0.1956	(0.7798)	0.0000	1	(0.5842)	01/06/2025
300601.ZK	12/12/2024	SDB3260488571	(2,000.00)	2.6126	(5,124.27)	(5,225.12)	0.0000	4.5800	(1,790.8823)	0.0000	0.6519	(2.5993)	0.0000	1	(1.9474)	01/06/2025
300601.ZK	12/12/2024	SDB3260488571	(900.00)	2.6126	(2,305.92)	(2,351.30)	0.0000	4.5800	(1,790.8823)	0.0000	0.2934	(1.1697)	0.0000	1	(0.8763)	01/06/2025
300601.ZK	12/12/2024	SDB3260488571	(900.00)	2.6126	(2,305.92)	(2,351.30)	0.0000	4.5800	(1,790.8823)	0.0000	0.2934	(1.1697)	0.0000	1	(0.8763)	01/06/2025
300601.ZK	12/12/2024	SDB3260488571	(600.00)	2.6126	(1,537.28)	(1,567.54)	0.0000	4.5800	(1,790.8823)	0.0000	0.1956	(0.7798)	0.0000	1	(0.5842)	01/06/2025
300601.ZK	12/12/2024	SDB3260488571	(200.00)	2.6126	(512.43)	(522.51)	0.0000	4.5800	(1,790.8823)	0.0000	0.0652	(0.2599)	0.0000	1	(0.1947)	01/06/2025
300601.ZK	12/12/2024	SDB3260488571	(100.00)	2.6126	(256.21)	(261.26)	0.0000	4.5800	(1,790.8823)	0.0000	0.0326	(0.1300)	0.0000	1	(0.0974)	01/06/2025
300601.ZK	12/12/2024	SDB3260488571	(1,200.00)	2.6126	(3,074.56)	(3,135.07)	0.0000	4.5800	(1,790.8823)	0.0000	0.3912	(1.5596)	0.0000	1	(1.1684)	01/06/2025
300601.ZK	12/11/2024	SDB3260488571	(600.00)	2.6558	(1,537.28)	(1,593.49)	0.0000	4.5800	(1,790.8823)	0.0000	0.1956	(0.7927)	0.0000	1	(0.5971)	01/06/2025
300601.ZK	12/11/2024	SDB3260488571	(500.00)	2.6558	(1,281.07)	(1,327.91)	0.0000	4.5800	(1,790.8823)	0.0000	0.1630	(0.6606)	0.0000	1	(0.4976)	01/06/2025
300601.ZK	12/11/2024	SDB3260488571	(100.00)	2.6558	(256.21)	(265.58)	0.0000	4.5800	(1,790.8823)	0.0000	0.0326	(0.1321)	0.0000	1	(0.0995)	01/06/2025
300601.ZK	12/11/2024	SDB3260488571	(500.00)	2.6558	(1,281.07)	(1,327.91)	0.0000	4.5800	(1,790.8823)	0.0000	0.1630	(0.6606)	0.0000	1	(0.4976)	01/06/2025
300601.ZK	12/11/2024	SDB3260488571	(100.00)	2.6558	(256.21)	(265.58)	0.0000	4.5800	(1,790.8823)	0.0000	0.0326	(0.1321)	0.0000	1	(0.0995)	01/06/2025
300601.ZK	12/11/2024	SDB3260488571	(100.00)	2.6558	(256.21)	(265.58)	0.0000	4.5800	(1,790.8823)	0.0000	0.0326	(0.1321)	0.0000	1	(0.0995)	01/06/2025
300601.ZK	12/11/2024	SDB3260488571	(600.00)	2.6558	(1,537.28)	(1,593.49)	0.0000	4.5800	(1,790.8823)	0.0000	0.1956	(0.7927)	0.0000	1	(0.5971)	01/06/2025
300601.ZK	12/11/2024	SDB3260488571	(2,000.00)	2.6558	(5,124.27)	(5,311.64)	0.0000	4.5800	(1,790.8823)	0.0000	0.6519	(2.6424)	0.0000	1	(1.9904)	01/06/2025
300601.ZK	12/11/2024	SDB3260488571	(900.00)	2.6558	(2,305.92)	(2,390.24)	0.0000	4.5800	(1,790.8823)	0.0000	0.2934	(1.1891)	0.0000	1	(0.8957)	01/06/2025
300601.ZK	12/11/2024	SDB3260488571	(900.00)	2.6558	(2,305.92)	(2,390.24)	0.0000	4.5800	(1,790.8823)	0.0000	0.2934	(1.1891)	0.0000	1	(0.8957)	01/06/2025
300601.ZK	12/11/2024	SDB3260488571	(600.00)	2.6558	(1,537.28)	(1,593.49)	0.0000	4.5800	(1,790.8823)	0.0000	0.1956	(0.7927)	0.0000	1	(0.5971)	01/06/2025
300601.ZK	12/11/2024	SDB3260488571	(200.00)	2.6558	(512.43)	(531.16)	0.0000	4.5800	(1,790.8823)	0.0000	0.0652	(0.2642)	0.0000	1	(0.1990)	01/06/2025
300601.ZK	12/11/2024	SDB3260488571	(100.00)	2.6558	(256.21)	(265.58)	0.0000	4.5800	(1,790.8823)	0.0000	0.0326	(0.1321)	0.0000	1	(0.0995)	01/06/2025
300601.ZK	12/11/2024	SDB3260488571	(1,200.00)	2.6558	(3,074.56)	(3,186.98)	0.0000	4.5800	(1,790.8823)	0.0000	0.3912	(1.5854)	0.0000	1	(1.1943)	01/06/2025
300601.ZK	12/10/2024	SDB3260488571	(600.00)	2.5579	(1,537.28)	(1,534.72)	0.0000	4.5800	(1,790.8823)	0.0000	0.1956	(0.7635)	0.0000	1	(0.5679)	01/06/2025
300601.ZK	12/10/2024	SDB3260488571	(500.00)	2.5579	(1,281.07)	(1,278.93)	0.0000	4.5800	(1,790.8823)	0.0000	0.1630	(0.6362)	0.0000	1	(0.4732)	01/06/2025
300601.ZK	12/10/2024	SDB3260488571	(100.00)	2.5579	(256.21)	(255.79)	0.0000	4.5800	(1,790.8823)	0.0000	0.0326	(0.1272)	0.0000	1	(0.0946)	01/06/2025
300601.ZK	12/10/2024	SDB3260488571	(500.00)	2.5579	(1,281.07)	(1,278.93)	0.0000	4.5800	(1,790.8823)	0.0000	0.1630	(0.6362)	0.0000	1	(0.4732)	01/06/2025
300601.ZK	12/10/2024	SDB3260488571	(100.00)	2.5579	(256.21)	(255.79)	0.0000	4.5800	(1,790.8823)	0.0000	0.0326	(0.1272)	0.0000	1	(0.0946)	01/06/2025
300601.ZK	12/10/2024	SDB3260488571	(100.00)	2.5579	(256.21)	(255.79)	0.0000	4.5800	(1,790.8823)	0.0000	0.0326	(0.1272)	0.0000	1	(0.0946)	01/06/2025
300601.ZK	12/10/2024	SDB3260488571	(100.00)	2.5579	(256.21)	(255.79)	0.0000	4.5800	(1,790.8823)	0.0000	0.0326	(0.1272)	0.0000	1	(0.0946)	01/06/2025
300601.ZK	12/10/2024	SDB3260488571	(600.00)	2.5579	(1,537.28)	(1,534.72)	0.0000	4.5800	(1,790.8823)	0.0000	0.1956	(0.7635)	0.0000	1	(0.5679)	01/06/2025
300601.ZK	12/10/2024	SDB3260488571	(2,000.00)	2.5579	(5,124.27)	(5,115.73)	0.0000	4.5800	(1,790.8823)	0.0000	0.6519	(2.5449)	0.0000	1	(1.8930)	01/06/2025
300601.ZK	12/10/2024	SDB3260488571	(900.00)	2.5579	(2,305.92)	(2,302.08)	0.0000	4.5800	(1,790.8823)	0.0000	0.2934	(1.1452)	0.0000	1	(0.8518)	01/06/2025
300601.ZK	12/10/2024	SDB3260488571	(900.00)	2.5579	(2,305.92)	(2,302.08)	0.0000	4.5800	(1,790.8823)	0.0000	0.2934	(1.1452)	0.0000	1	(0.8518)	01/06/2025
300601.ZK	12/10/2024	SDB3260488571	(600.00)	2.5579	(1,537.28)	(1,534.72)	0.0000	4.5800	(1,790.8823)	0.0000	0.1956	(0.7635)	0.0000	1	(0.5679)	01/06/2025
300601.ZK	12/10/2024	SDB3260488571	(200.00)	2.5579	(512.43)	(511.57)	0.0000	4.5800	(1,790.8823)	0.0000	0.0652	(0.2545)	0.0000	1	(0.1893)	01/06/2025
300601.ZK	12/10/2024	SDB3260488571	(100.00)	2.5579	(256.21)	(255.79)	0.0000	4.5800	(1,790.8823)	0.0000	0.0326	(0.1272)	0.0000	1	(0.0946)	01/06/2025
300601.ZK	12/10/2024	SDB3260488571	(1,200.00)	2.5579	(3,074.56)	(3,069.44)	0.0000	4.5800	(1,790.8823)	0.0000	0.3912	(1.5269)	0.0000	1	(1.1358)	01/06/2025
300601.ZK	12/09/2024	SDB3260488571	(600.00)	2.5546	(1,537.28)	(1,532.74)	0.0000	4.5800	(1,790.8823)	0.0000	0.1956	(0.7625)	0.0000	1	(0.5669)	01/06/2025
300601.ZK	12/09/2024	SDB3260488571	(500.00)	2.5546	(1,281.07)	(1,277.28)	0.0000	4.5800	(1,790.8823)	0.0000	0.1630	(0.6354)	0.0000	1	(0.4724)	01/06/2025
300601.ZK	12/09/2024	SDB3260488571	(100.00)	2.5546	(256.21)	(255.46)	0.0000	4.5800	(1,790.8823)	0.0000	0.0326	(0.1271)	0.0000	1	(0.0945)	01/06/2025
300601.ZK	12/09/2024	SDB3260488571	(500.00)	2.5546	(1,281.07)	(1,277.28)	0.0000	4.5800	(1,790.8823)	0.0000	0.1630	(0.6354)	0.0000	1	(0.4724)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHENZHEN KANGTAI BIOLOGICAL PRODUCTS CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300601.ZK	12/09/2024	SDB3260488571	(100.00)	2.5546	(256.21)	(255.46)	0.0000	4.5800	(1,790.8823)	0.0000	0.0326	(0.1271)	0.0000	1	(0.0945)	01/06/2025
300601.ZK	12/09/2024	SDB3260488571	(100.00)	2.5546	(256.21)	(255.46)	0.0000	4.5800	(1,790.8823)	0.0000	0.0326	(0.1271)	0.0000	1	(0.0945)	01/06/2025
300601.ZK	12/09/2024	SDB3260488571	(100.00)	2.5546	(256.21)	(255.46)	0.0000	4.5800	(1,790.8823)	0.0000	0.0326	(0.1271)	0.0000	1	(0.0945)	01/06/2025
300601.ZK	12/09/2024	SDB3260488571	(600.00)	2.5546	(1,537.28)	(1,532.74)	0.0000	4.5800	(1,790.8823)	0.0000	0.1956	(0.7625)	0.0000	1	(0.5669)	01/06/2025
300601.ZK	12/09/2024	SDB3260488571	(2,000.00)	2.5546	(5,124.27)	(5,109.13)	0.0000	4.5800	(1,790.8823)	0.0000	0.6519	(2.5416)	0.0000	1	(1.8897)	01/06/2025
300601.ZK	12/09/2024	SDB3260488571	(900.00)	2.5546	(2,305.92)	(2,299.11)	0.0000	4.5800	(1,790.8823)	0.0000	0.2934	(1.1437)	0.0000	1	(0.8504)	01/06/2025
300601.ZK	12/09/2024	SDB3260488571	(900.00)	2.5546	(2,305.92)	(2,299.11)	0.0000	4.5800	(1,790.8823)	0.0000	0.2934	(1.1437)	0.0000	1	(0.8504)	01/06/2025
300601.ZK	12/09/2024	SDB3260488571	(600.00)	2.5546	(1,537.28)	(1,532.74)	0.0000	4.5800	(1,790.8823)	0.0000	0.1956	(0.7625)	0.0000	1	(0.5669)	01/06/2025
300601.ZK	12/09/2024	SDB3260488571	(200.00)	2.5546	(512.43)	(510.91)	0.0000	4.5800	(1,790.8823)	0.0000	0.0652	(0.2542)	0.0000	1	(0.1890)	01/06/2025
300601.ZK	12/09/2024	SDB3260488571	(100.00)	2.5546	(256.21)	(255.46)	0.0000	4.5800	(1,790.8823)	0.0000	0.0326	(0.1271)	0.0000	1	(0.0945)	01/06/2025
300601.ZK	12/09/2024	SDB3260488571	(1,200.00)	2.5546	(3,074.56)	(3,065.48)	0.0000	4.5800	(1,790.8823)	0.0000	0.3912	(1.5250)	0.0000	1	(1.1338)	01/06/2025
300601.ZK	12/06/2024	SDB3260488571	(600.00)	2.6015	(1,537.28)	(1,560.93)	0.0000	4.5800	(1,790.8823)	0.0000	0.5867	(2.3295)	0.0000	3	(1.7428)	01/06/2025
300601.ZK	12/06/2024	SDB3260488571	(500.00)	2.6015	(1,281.07)	(1,300.77)	0.0000	4.5800	(1,790.8823)	0.0000	0.4889	(1.9413)	0.0000	3	(1.4523)	01/06/2025
300601.ZK	12/06/2024	SDB3260488571	(100.00)	2.6015	(256.21)	(260.15)	0.0000	4.5800	(1,790.8823)	0.0000	0.0978	(0.3883)	0.0000	3	(0.2905)	01/06/2025
300601.ZK	12/06/2024	SDB3260488571	(500.00)	2.6015	(1,281.07)	(1,300.77)	0.0000	4.5800	(1,790.8823)	0.0000	0.4889	(1.9413)	0.0000	3	(1.4523)	01/06/2025
300601.ZK	12/06/2024	SDB3260488571	(100.00)	2.6015	(256.21)	(260.15)	0.0000	4.5800	(1,790.8823)	0.0000	0.0978	(0.3883)	0.0000	3	(0.2905)	01/06/2025
300601.ZK	12/06/2024	SDB3260488571	(100.00)	2.6015	(256.21)	(260.15)	0.0000	4.5800	(1,790.8823)	0.0000	0.0978	(0.3883)	0.0000	3	(0.2905)	01/06/2025
300601.ZK	12/06/2024	SDB3260488571	(600.00)	2.6015	(1,537.28)	(1,560.93)	0.0000	4.5800	(1,790.8823)	0.0000	0.5867	(2.3295)	0.0000	3	(1.7428)	01/06/2025
300601.ZK	12/06/2024	SDB3260488571	(2,000.00)	2.6015	(5,124.27)	(5,203.10)	0.0000	4.5800	(1,790.8823)	0.0000	1.9558	(7.7651)	0.0000	3	(5.8093)	01/06/2025
300601.ZK	12/06/2024	SDB3260488571	(900.00)	2.6015	(2,305.92)	(2,341.39)	0.0000	4.5800	(1,790.8823)	0.0000	0.8801	(3.4943)	0.0000	3	(2.6142)	01/06/2025
300601.ZK	12/06/2024	SDB3260488571	(900.00)	2.6015	(2,305.92)	(2,341.39)	0.0000	4.5800	(1,790.8823)	0.0000	0.8801	(3.4943)	0.0000	3	(2.6142)	01/06/2025
300601.ZK	12/06/2024	SDB3260488571	(600.00)	2.6015	(1,537.28)	(1,560.93)	0.0000	4.5800	(1,790.8823)	0.0000	0.5867	(2.3295)	0.0000	3	(1.7428)	01/06/2025
300601.ZK	12/06/2024	SDB3260488571	(200.00)	2.6015	(512.43)	(520.31)	0.0000	4.5800	(1,790.8823)	0.0000	0.1956	(0.7765)	0.0000	3	(0.5809)	01/06/2025
300601.ZK	12/06/2024	SDB3260488571	(100.00)	2.6015	(256.21)	(260.15)	0.0000	4.5800	(1,790.8823)	0.0000	0.0978	(0.3883)	0.0000	3	(0.2905)	01/06/2025
300601.ZK	12/06/2024	SDB3260488571	(1,200.00)	2.6015	(3,074.56)	(3,121.86)	0.0000	4.5800	(1,790.8823)	0.0000	1.1735	(4.6591)	0.0000	3	(3.4856)	01/06/2025
300601.ZK	12/05/2024	SDB3260488571	(600.00)	2.5938	(1,537.28)	(1,556.29)	0.0000	4.5800	(1,790.8823)	0.0000	0.1956	(0.7742)	0.0000	1	(0.5786)	01/06/2025
300601.ZK	12/05/2024	SDB3260488571	(500.00)	2.5938	(1,281.07)	(1,296.91)	0.0000	4.5800	(1,790.8823)	0.0000	0.1630	(0.6452)	0.0000	1	(0.4822)	01/06/2025
300601.ZK	12/05/2024	SDB3260488571	(100.00)	2.5938	(256.21)	(259.38)	0.0000	4.5800	(1,790.8823)	0.0000	0.0326	(0.1290)	0.0000	1	(0.0964)	01/06/2025
300601.ZK	12/05/2024	SDB3260488571	(500.00)	2.5938	(1,281.07)	(1,296.91)	0.0000	4.5800	(1,790.8823)	0.0000	0.1630	(0.6452)	0.0000	1	(0.4822)	01/06/2025
300601.ZK	12/05/2024	SDB3260488571	(100.00)	2.5938	(256.21)	(259.38)	0.0000	4.5800	(1,790.8823)	0.0000	0.0326	(0.1290)	0.0000	1	(0.0964)	01/06/2025
300601.ZK	12/05/2024	SDB3260488571	(100.00)	2.5938	(256.21)	(259.38)	0.0000	4.5800	(1,790.8823)	0.0000	0.0326	(0.1290)	0.0000	1	(0.0964)	01/06/2025
300601.ZK	12/05/2024	SDB3260488571	(600.00)	2.5938	(1,537.28)	(1,556.29)	0.0000	4.5800	(1,790.8823)	0.0000	0.1956	(0.7742)	0.0000	1	(0.5786)	01/06/2025
300601.ZK	12/05/2024	SDB3260488571	(2,000.00)	2.5938	(5,124.27)	(5,187.64)	0.0000	4.5800	(1,790.8823)	0.0000	0.6519	(2.5807)	0.0000	1	(1.9288)	01/06/2025
300601.ZK	12/05/2024	SDB3260488571	(900.00)	2.5938	(2,305.92)	(2,334.44)	0.0000	4.5800	(1,790.8823)	0.0000	0.2934	(1.1613)	0.0000	1	(0.8679)	01/06/2025
300601.ZK	12/05/2024	SDB3260488571	(900.00)	2.5938	(2,305.92)	(2,334.44)	0.0000	4.5800	(1,790.8823)	0.0000	0.2934	(1.1613)	0.0000	1	(0.8679)	01/06/2025
300601.ZK	12/05/2024	SDB3260488571	(600.00)	2.5938	(1,537.28)	(1,556.29)	0.0000	4.5800	(1,790.8823)	0.0000	0.1956	(0.7742)	0.0000	1	(0.5786)	01/06/2025
300601.ZK	12/05/2024	SDB3260488571	(200.00)	2.5938	(512.43)	(518.76)	0.0000	4.5800	(1,790.8823)	0.0000	0.0652	(0.2581)	0.0000	1	(0.1929)	01/06/2025
300601.ZK	12/05/2024	SDB3260488571	(100.00)	2.5938	(256.21)	(259.38)	0.0000	4.5800	(1,790.8823)	0.0000	0.0326	(0.1290)	0.0000	1	(0.0964)	01/06/2025
300601.ZK	12/05/2024	SDB3260488571	(1,200.00)	2.5938	(3,074.56)	(3,112.58)	0.0000	4.5800	(1,790.8823)	0.0000	0.3912	(1.5484)	0.0000	1	(1.1573)	01/06/2025
300601.ZK	12/04/2024	SDB3260488571	(600.00)	2.5621	(1,537.28)	(1,537.28)	0.0000	4.5800	(1,790.8823)	0.0000	0.1956	(0.7647)	0.0000	1	(0.5692)	01/06/2025
300601.ZK	12/04/2024	SDB3260488571	(500.00)	2.5621	(1,281.07)	(1,281.07)	0.0000	4.5800	(1,790.8823)	0.0000	0.1630	(0.6373)	0.0000	1	(0.4743)	01/06/2025
300601.ZK	12/04/2024	SDB3260488571	(100.00)	2.5621	(256.21)	(256.21)	0.0000	4.5800	(1,790.8823)	0.0000	0.0326	(0.1275)	0.0000	1	(0.0949)	01/06/2025
300601.ZK	12/04/2024	SDB3260488571	(500.00)	2.5621	(1,281.07)	(1,281.07)	0.0000	4.5800	(1,790.8823)	0.0000	0.1630	(0.6373)	0.0000	1	(0.4743)	01/06/2025
300601.ZK	12/04/2024	SDB3260488571	(100.00)	2.5621	(256.21)	(256.21)	0.0000	4.5800	(1,790.8823)	0.0000	0.0326	(0.1275)	0.0000	1	(0.0949)	01/06/2025
300601.ZK	12/04/2024	SDB3260488571	(100.00)	2.5621	(256.21)	(256.21)	0.0000	4.5800	(1,790.8823)	0.0000	0.0326	(0.1275)	0.0000	1	(0.0949)	01/06/2025
300601.ZK	12/04/2024	SDB3260488571	(100.00)	2.5621	(256.21)	(256.21)	0.0000	4.5800	(1,790.8823)	0.0000	0.0326	(0.1275)	0.0000	1	(0.0949)	01/06/2025
300601.ZK	12/04/2024	SDB3260488571	(600.00)	2.5621	(1,537.28)	(1,537.28)	0.0000	4.5800	(1,790.8823)	0.0000	0.1956	(0.7647)	0.0000	1	(0.5692)	01/06/2025
300601.ZK	12/04/2024	SDB3260488571	(2,000.00)	2.5621	(5,124.27)	(5,124.27)	0.0000	4.5800	(1,790.8823)	0.0000	0.6519	(2.5492)	0.0000	1	(1.8972)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHENZHEN KANGTAI BIOLOGICAL PRODUCTS CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300601.ZK	12/04/2024	SDB3260488571	(900.00)	2.5621	(2,305.92)	(2,305.92)	0.0000	4.5800	(1,790.8823)	0.0000	0.2934	(1.1471)	0.0000	1	(0.8538)	01/06/2025
300601.ZK	12/04/2024	SDB3260488571	(900.00)	2.5621	(2,305.92)	(2,305.92)	0.0000	4.5800	(1,790.8823)	0.0000	0.2934	(1.1471)	0.0000	1	(0.8538)	01/06/2025
300601.ZK	12/04/2024	SDB3260488571	(600.00)	2.5621	(1,537.28)	(1,537.28)	0.0000	4.5800	(1,790.8823)	0.0000	0.1956	(0.7647)	0.0000	1	(0.5692)	01/06/2025
300601.ZK	12/04/2024	SDB3260488571	(200.00)	2.5621	(512.43)	(512.43)	0.0000	4.5800	(1,790.8823)	0.0000	0.0652	(0.2549)	0.0000	1	(0.1897)	01/06/2025
300601.ZK	12/04/2024	SDB3260488571	(100.00)	2.5621	(256.21)	(256.21)	0.0000	4.5800	(1,790.8823)	0.0000	0.0326	(0.1275)	0.0000	1	(0.0949)	01/06/2025
300601.ZK	12/04/2024	SDB3260488571	(1,200.00)	2.5621	(3,074.56)	(3,074.56)	0.0000	4.5800	(1,790.8823)	0.0000	0.3912	(1.5295)	0.0000	1	(1.1383)	01/06/2025
TOTAL SHENZHEN KANGTAI BIOLOGICAL PRODUCTS CO., LTD. CMN CLASS A SERIES NORTHBOUND											68.0596	(270.9270)	0.0000		(202.8674)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHENZHEN LEAGUER CO LTD CMN CLASS A SERIES NORTHBOUND																
002243.ZK	01/03/2025	SDB3260123473	(6,000.00)	1.1478	(6,885.22)	(6,886.93)	0.0000	4.3300	(1,579.7885)	0.0000	2.4844	(9.0666)	0.0000	3	(6.5822)	01/06/2025
002243.ZK	01/03/2025	SDB3260123473	(1,700.00)	1.1478	(1,940.98)	(1,951.30)	0.0000	4.3300	(1,579.7885)	0.0000	0.7004	(2.5689)	0.0000	3	(1.8685)	01/06/2025
002243.ZK	01/03/2025	SDB3260123473	(8,200.00)	1.1478	(9,651.47)	(9,412.13)	0.0000	4.3300	(1,579.7885)	0.0000	3.4826	(12.3910)	0.0000	3	(8.9084)	01/06/2025
002243.ZK	01/03/2025	SDB3260123473	(2,400.00)	1.1478	(2,812.37)	(2,754.77)	0.0000	4.3300	(1,579.7885)	0.0000	1.0148	(3.6266)	0.0000	3	(2.6118)	01/06/2025
002243.ZK	01/03/2025	SDB3260123473	(1,100.00)	1.1478	(1,289.11)	(1,262.60)	0.0000	4.3300	(1,579.7885)	0.0000	0.4652	(1.6622)	0.0000	3	(1.1971)	01/06/2025
002243.ZK	01/03/2025	SDB3260123473	(4,500.00)	1.1478	(5,224.59)	(5,165.19)	0.0000	4.3300	(1,579.7885)	0.0000	1.8852	(6.7999)	0.0000	3	(4.9147)	01/06/2025
002243.ZK	01/03/2025	SDB3260123473	(4,900.00)	1.1478	(5,930.69)	(5,624.32)	0.0000	4.3300	(1,579.7885)	0.0000	2.1400	(7.4044)	0.0000	3	(5.2644)	01/06/2025
002243.ZK	01/03/2025	SDB3260123473	(700.00)	1.1478	(849.79)	(803.47)	0.0000	4.3300	(1,579.7885)	0.0000	0.3066	(1.0578)	0.0000	3	(0.7511)	01/06/2025
002243.ZK	01/03/2025	SDB3260123473	(2,100.00)	1.1478	(2,602.46)	(2,410.42)	0.0000	4.3300	(1,579.7885)	0.0000	0.9391	(3.1733)	0.0000	3	(2.2342)	01/06/2025
002243.ZK	01/03/2025	SDB3260123473	(200.00)	1.1478	(246.35)	(229.56)	0.0000	4.3300	(1,579.7885)	0.0000	0.0889	(0.3022)	0.0000	3	(0.2133)	01/06/2025
002243.ZK	01/03/2025	SDB3260123473	(2,100.00)	1.1478	(2,613.67)	(2,410.42)	0.0000	4.3300	(1,579.7885)	0.0000	0.9431	(3.1733)	0.0000	3	(2.2302)	01/06/2025
002243.ZK	01/03/2025	SDB3260123473	(5,300.00)	1.1478	(6,627.84)	(6,083.45)	0.0000	4.3300	(1,579.7885)	0.0000	2.3915	(8.0088)	0.0000	3	(5.6173)	01/06/2025
002243.ZK	01/03/2025	SDB3260123473	(100.00)	1.1478	(131.82)	(114.78)	0.0000	4.3300	(1,579.7885)	0.0000	0.0476	(0.1511)	0.0000	3	(0.1035)	01/06/2025
002243.ZK	01/03/2025	SDB3260123473	(600.00)	1.1478	(763.68)	(688.69)	0.0000	4.3300	(1,579.7885)	0.0000	0.2756	(0.9067)	0.0000	3	(0.6311)	01/06/2025
002243.ZK	01/03/2025	SDB3260123473	(300.00)	1.1478	(375.98)	(344.35)	0.0000	4.3300	(1,579.7885)	0.0000	0.1357	(0.4533)	0.0000	3	(0.3177)	01/06/2025
002243.ZK	01/02/2025	SDB3260123473	(8,200.00)	1.1638	(9,651.47)	(9,543.44)	0.0000	4.3300	(1,557.2307)	0.0000	1.1609	(4.1281)	0.0000	1	(2.9673)	01/06/2025
002243.ZK	01/02/2025	SDB3260123473	(2,400.00)	1.1638	(2,812.37)	(2,793.20)	0.0000	4.3300	(1,557.2307)	0.0000	0.3383	(1.2082)	0.0000	1	(0.8700)	01/06/2025
002243.ZK	01/02/2025	SDB3260123473	(1,100.00)	1.1638	(1,289.11)	(1,280.22)	0.0000	4.3300	(1,557.2307)	0.0000	0.1551	(0.5538)	0.0000	1	(0.3987)	01/06/2025
002243.ZK	01/02/2025	SDB3260123473	(4,500.00)	1.1638	(5,224.59)	(5,237.25)	0.0000	4.3300	(1,557.2307)	0.0000	0.6284	(2.2654)	0.0000	1	(1.6370)	01/06/2025
002243.ZK	01/02/2025	SDB3260123473	(4,900.00)	1.1638	(5,930.69)	(5,702.79)	0.0000	4.3300	(1,557.2307)	0.0000	0.7133	(2.4668)	0.0000	1	(1.7535)	01/06/2025
002243.ZK	01/02/2025	SDB3260123473	(700.00)	1.1638	(849.79)	(814.68)	0.0000	4.3300	(1,557.2307)	0.0000	0.1022	(0.3524)	0.0000	1	(0.2502)	01/06/2025
002243.ZK	01/02/2025	SDB3260123473	(2,100.00)	1.1638	(2,602.46)	(2,444.05)	0.0000	4.3300	(1,557.2307)	0.0000	0.3130	(1.0572)	0.0000	1	(0.7442)	01/06/2025
002243.ZK	01/02/2025	SDB3260123473	(200.00)	1.1638	(246.35)	(232.77)	0.0000	4.3300	(1,557.2307)	0.0000	0.0296	(0.1007)	0.0000	1	(0.0711)	01/06/2025
002243.ZK	01/02/2025	SDB3260123473	(2,100.00)	1.1638	(2,613.67)	(2,444.05)	0.0000	4.3300	(1,557.2307)	0.0000	0.3144	(1.0572)	0.0000	1	(0.7428)	01/06/2025
002243.ZK	01/02/2025	SDB3260123473	(5,300.00)	1.1638	(6,627.84)	(6,168.32)	0.0000	4.3300	(1,557.2307)	0.0000	0.7972	(2.6682)	0.0000	1	(1.8710)	01/06/2025
002243.ZK	01/02/2025	SDB3260123473	(100.00)	1.1638	(131.82)	(116.38)	0.0000	4.3300	(1,557.2307)	0.0000	0.0159	(0.0503)	0.0000	1	(0.0345)	01/06/2025
002243.ZK	01/02/2025	SDB3260123473	(600.00)	1.1638	(763.68)	(698.30)	0.0000	4.3300	(1,557.2307)	0.0000	0.0919	(0.3021)	0.0000	1	(0.2102)	01/06/2025
002243.ZK	01/02/2025	SDB3260123473	(300.00)	1.1638	(375.98)	(349.15)	0.0000	4.3300	(1,557.2307)	0.0000	0.0452	(0.1510)	0.0000	1	(0.1058)	01/06/2025
002243.ZK	12/31/2024	SDB3260123473	(1,100.00)	1.1473	(1,289.11)	(1,262.04)	0.0000	4.3300	(1,548.6301)	0.0000	0.3101	(1.0858)	0.0000	2	(0.7757)	01/06/2025
002243.ZK	12/31/2024	SDB3260123473	(4,500.00)	1.1473	(5,224.59)	(5,162.89)	0.0000	4.3300	(1,548.6301)	0.0000	1.2568	(4.4419)	0.0000	2	(3.1851)	01/06/2025
002243.ZK	12/31/2024	SDB3260123473	(4,900.00)	1.1473	(5,930.69)	(5,621.81)	0.0000	4.3300	(1,548.6301)	0.0000	1.4267	(4.8367)	0.0000	2	(3.4101)	01/06/2025
002243.ZK	12/31/2024	SDB3260123473	(700.00)	1.1473	(849.79)	(803.12)	0.0000	4.3300	(1,548.6301)	0.0000	0.2044	(0.6910)	0.0000	2	(0.4865)	01/06/2025
002243.ZK	12/31/2024	SDB3260123473	(2,100.00)	1.1473	(2,602.46)	(2,409.35)	0.0000	4.3300	(1,548.6301)	0.0000	0.6260	(2.0729)	0.0000	2	(1.4468)	01/06/2025
002243.ZK	12/31/2024	SDB3260123473	(200.00)	1.1473	(246.35)	(229.46)	0.0000	4.3300	(1,548.6301)	0.0000	0.0593	(0.1974)	0.0000	2	(0.1382)	01/06/2025
002243.ZK	12/31/2024	SDB3260123473	(2,100.00)	1.1473	(2,613.67)	(2,409.35)	0.0000	4.3300	(1,548.6301)	0.0000	0.6287	(2.0729)	0.0000	2	(1.4441)	01/06/2025
002243.ZK	12/31/2024	SDB3260123473	(5,300.00)	1.1473	(6,627.84)	(6,080.74)	0.0000	4.3300	(1,548.6301)	0.0000	1.5944	(5.2316)	0.0000	2	(3.6372)	01/06/2025
002243.ZK	12/31/2024	SDB3260123473	(100.00)	1.1473	(131.82)	(114.73)	0.0000	4.3300	(1,548.6301)	0.0000	0.0317	(0.0987)	0.0000	2	(0.0670)	01/06/2025
002243.ZK	12/31/2024	SDB3260123473	(600.00)	1.1473	(763.68)	(688.39)	0.0000	4.3300	(1,548.6301)	0.0000	0.1837	(0.5923)	0.0000	2	(0.4085)	01/06/2025
002243.ZK	12/31/2024	SDB3260123473	(300.00)	1.1473	(375.98)	(344.19)	0.0000	4.3300	(1,548.6301)	0.0000	0.0904	(0.2961)	0.0000	2	(0.2057)	01/06/2025
002243.ZK	12/30/2024	SDB3260123473	(1,100.00)	1.1471	(1,289.11)	(1,261.82)	0.0000	4.3300	(1,548.6301)	0.0000	0.1551	(0.5428)	0.0000	1	(0.3878)	01/06/2025
002243.ZK	12/30/2024	SDB3260123473	(4,500.00)	1.1471	(5,224.59)	(5,161.97)	0.0000	4.3300	(1,548.6301)	0.0000	0.6284	(2.2206)	0.0000	1	(1.5921)	01/06/2025
002243.ZK	12/30/2024	SDB3260123473	(4,900.00)	1.1471	(5,930.69)	(5,620.81)	0.0000	4.3300	(1,548.6301)	0.0000	0.7133	(2.4179)	0.0000	1	(1.7046)	01/06/2025
002243.ZK	12/30/2024	SDB3260123473	(700.00)	1.1471	(849.79)	(802.97)	0.0000	4.3300	(1,548.6301)	0.0000	0.1022	(0.3454)	0.0000	1	(0.2432)	01/06/2025
002243.ZK	12/30/2024	SDB3260123473	(2,100.00)	1.1471	(2,602.46)	(2,408.92)	0.0000	4.3300	(1,548.6301)	0.0000	0.3130	(1.0363)	0.0000	1	(0.7232)	01/06/2025
002243.ZK	12/30/2024	SDB3260123473	(200.00)	1.1471	(246.35)	(229.42)	0.0000	4.3300	(1,548.6301)	0.0000	0.0296	(0.0987)	0.0000	1	(0.0691)	01/06/2025
002243.ZK	12/30/2024	SDB3260123473	(2,100.00)	1.1471	(2,613.67)	(2,408.92)	0.0000	4.3300	(1,548.6301)	0.0000	0.3144	(1.0363)	0.0000	1	(0.7219)	01/06/2025
002243.ZK	12/30/2024	SDB3260123473	(5,300.00)	1.1471	(6,627.84)	(6,079.66)	0.0000	4.3300	(1,548.6301)	0.0000	0.7972	(2.6153)	0.0000	1	(1.8181)	01/06/2025
002243.ZK	12/30/2024	SDB3260123473	(100.00)	1.1471	(131.82)	(114.71)	0.0000	4.3300	(1,548.6301)	0.0000	0.0159	(0.0493)	0.0000	1	(0.0335)	01/06/2025
002243.ZK	12/30/2024	SDB3260123473	(600.00)	1.1471	(763.68)	(688.26)	0.0000	4.3300	(1,548.6301)	0.0000	0.0919	(0.2961)	0.0000	1	(0.2042)	01/06/2025
002243.ZK	12/30/2024	SDB3260123473	(300.00)	1.1471	(375.98)	(344.13)	0.0000	4.3300	(1,548.6301)	0.0000	0.0452	(0.1480)	0.0000	1	(0.1028)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHENZHEN LEAGUER CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002243.ZK	12/27/2024	SDB3260123473	(4,900.00)	1.2001	(5,930.69)	(5,880.27)	0.0000	4.3300	(1,676.9938)	0.0000	2.1400	(8.2176)	0.0000	3	(6.0777)	01/06/2025
002243.ZK	12/27/2024	SDB3260123473	(700.00)	1.2001	(849.79)	(840.04)	0.0000	4.3300	(1,676.9938)	0.0000	0.3066	(1.1739)	0.0000	3	(0.8673)	01/06/2025
002243.ZK	12/27/2024	SDB3260123473	(2,100.00)	1.2001	(2,602.46)	(2,520.12)	0.0000	4.3300	(1,676.9938)	0.0000	0.9391	(3.5218)	0.0000	3	(2.5828)	01/06/2025
002243.ZK	12/27/2024	SDB3260123473	(200.00)	1.2001	(246.35)	(240.01)	0.0000	4.3300	(1,676.9938)	0.0000	0.0889	(0.3354)	0.0000	3	(0.2465)	01/06/2025
002243.ZK	12/27/2024	SDB3260123473	(2,100.00)	1.2001	(2,613.67)	(2,520.12)	0.0000	4.3300	(1,676.9938)	0.0000	0.9431	(3.5218)	0.0000	3	(2.5787)	01/06/2025
002243.ZK	12/27/2024	SDB3260123473	(5,300.00)	1.2001	(6,627.84)	(6,360.29)	0.0000	4.3300	(1,676.9938)	0.0000	2.3915	(8.8885)	0.0000	3	(6.4969)	01/06/2025
002243.ZK	12/27/2024	SDB3260123473	(100.00)	1.2001	(131.82)	(120.01)	0.0000	4.3300	(1,676.9938)	0.0000	0.0476	(0.1677)	0.0000	3	(0.1201)	01/06/2025
002243.ZK	12/27/2024	SDB3260123473	(600.00)	1.2001	(763.68)	(720.03)	0.0000	4.3300	(1,676.9938)	0.0000	0.2756	(1.0062)	0.0000	3	(0.7307)	01/06/2025
002243.ZK	12/27/2024	SDB3260123473	(300.00)	1.2001	(375.98)	(360.02)	0.0000	4.3300	(1,676.9938)	0.0000	0.1357	(0.5031)	0.0000	3	(0.3675)	01/06/2025
002243.ZK	12/26/2024	SDB3260123473	(4,900.00)	1.2155	(5,930.69)	(5,955.84)	0.0000	4.3300	(1,676.9938)	0.0000	0.7133	(2.7744)	0.0000	1	(2.0611)	01/06/2025
002243.ZK	12/26/2024	SDB3260123473	(700.00)	1.2155	(849.79)	(850.83)	0.0000	4.3300	(1,676.9938)	0.0000	0.1022	(0.3963)	0.0000	1	(0.2941)	01/06/2025
002243.ZK	12/26/2024	SDB3260123473	(2,100.00)	1.2155	(2,602.46)	(2,552.50)	0.0000	4.3300	(1,676.9938)	0.0000	0.3130	(1.1890)	0.0000	1	(0.8760)	01/06/2025
002243.ZK	12/26/2024	SDB3260123473	(200.00)	1.2155	(246.35)	(243.10)	0.0000	4.3300	(1,676.9938)	0.0000	0.0296	(0.1132)	0.0000	1	(0.0836)	01/06/2025
002243.ZK	12/26/2024	SDB3260123473	(2,100.00)	1.2155	(2,613.67)	(2,552.50)	0.0000	4.3300	(1,676.9938)	0.0000	0.3144	(1.1890)	0.0000	1	(0.8747)	01/06/2025
002243.ZK	12/26/2024	SDB3260123473	(5,300.00)	1.2155	(6,627.84)	(6,442.03)	0.0000	4.3300	(1,676.9938)	0.0000	0.7972	(3.0009)	0.0000	1	(2.2037)	01/06/2025
002243.ZK	12/26/2024	SDB3260123473	(100.00)	1.2155	(131.82)	(121.55)	0.0000	4.3300	(1,676.9938)	0.0000	0.0159	(0.0566)	0.0000	1	(0.0408)	01/06/2025
002243.ZK	12/26/2024	SDB3260123473	(600.00)	1.2155	(763.68)	(729.29)	0.0000	4.3300	(1,676.9938)	0.0000	0.0919	(0.3397)	0.0000	1	(0.2479)	01/06/2025
002243.ZK	12/26/2024	SDB3260123473	(300.00)	1.2155	(375.98)	(364.64)	0.0000	4.3300	(1,676.9938)	0.0000	0.0452	(0.1699)	0.0000	1	(0.1246)	01/06/2025
002243.ZK	12/24/2024	SDB3260123473	(4,900.00)	1.2155	(5,930.69)	(5,955.84)	0.0000	4.3300	(1,676.9938)	0.0000	1.4267	(5.5488)	0.0000	2	(4.1222)	01/06/2025
002243.ZK	12/24/2024	SDB3260123473	(700.00)	1.2155	(849.79)	(850.83)	0.0000	4.3300	(1,676.9938)	0.0000	0.2044	(0.7927)	0.0000	2	(0.5883)	01/06/2025
002243.ZK	12/24/2024	SDB3260123473	(2,100.00)	1.2155	(2,602.46)	(2,552.50)	0.0000	4.3300	(1,676.9938)	0.0000	0.6260	(2.3781)	0.0000	2	(1.7520)	01/06/2025
002243.ZK	12/24/2024	SDB3260123473	(200.00)	1.2155	(246.35)	(243.10)	0.0000	4.3300	(1,676.9938)	0.0000	0.0593	(0.2265)	0.0000	2	(0.1672)	01/06/2025
002243.ZK	12/24/2024	SDB3260123473	(2,100.00)	1.2155	(2,613.67)	(2,552.50)	0.0000	4.3300	(1,676.9938)	0.0000	0.6287	(2.3781)	0.0000	2	(1.7493)	01/06/2025
002243.ZK	12/24/2024	SDB3260123473	(5,300.00)	1.2155	(6,627.84)	(6,442.03)	0.0000	4.3300	(1,676.9938)	0.0000	1.5944	(6.0018)	0.0000	2	(4.4074)	01/06/2025
002243.ZK	12/24/2024	SDB3260123473	(100.00)	1.2155	(131.82)	(121.55)	0.0000	4.3300	(1,676.9938)	0.0000	0.0317	(0.1132)	0.0000	2	(0.0815)	01/06/2025
002243.ZK	12/24/2024	SDB3260123473	(600.00)	1.2155	(763.68)	(729.29)	0.0000	4.3300	(1,676.9938)	0.0000	0.1837	(0.6794)	0.0000	2	(0.4957)	01/06/2025
002243.ZK	12/24/2024	SDB3260123473	(300.00)	1.2155	(375.98)	(364.64)	0.0000	4.3300	(1,676.9938)	0.0000	0.0904	(0.3397)	0.0000	2	(0.2493)	01/06/2025
002243.ZK	12/23/2024	SDB3260123473	(2,100.00)	1.2400	(2,602.46)	(2,603.97)	0.0000	4.3300	(1,730.3738)	0.0000	0.3130	(1.2516)	0.0000	1	(0.9386)	01/06/2025
002243.ZK	12/23/2024	SDB3260123473	(200.00)	1.2400	(246.35)	(248.00)	0.0000	4.3300	(1,730.3738)	0.0000	0.0296	(0.1192)	0.0000	1	(0.0896)	01/06/2025
002243.ZK	12/23/2024	SDB3260123473	(2,100.00)	1.2400	(2,613.67)	(2,603.97)	0.0000	4.3300	(1,730.3738)	0.0000	0.3144	(1.2516)	0.0000	1	(0.9373)	01/06/2025
002243.ZK	12/23/2024	SDB3260123473	(5,300.00)	1.2400	(6,627.84)	(6,571.93)	0.0000	4.3300	(1,730.3738)	0.0000	0.7972	(3.1589)	0.0000	1	(2.3617)	01/06/2025
002243.ZK	12/23/2024	SDB3260123473	(100.00)	1.2400	(131.82)	(124.00)	0.0000	4.3300	(1,730.3738)	0.0000	0.0159	(0.0596)	0.0000	1	(0.0437)	01/06/2025
002243.ZK	12/23/2024	SDB3260123473	(600.00)	1.2400	(763.68)	(743.99)	0.0000	4.3300	(1,730.3738)	0.0000	0.0919	(0.3576)	0.0000	1	(0.2658)	01/06/2025
002243.ZK	12/23/2024	SDB3260123473	(300.00)	1.2400	(375.98)	(372.00)	0.0000	4.3300	(1,730.3738)	0.0000	0.0452	(0.1788)	0.0000	1	(0.1336)	01/06/2025
002243.ZK	12/20/2024	SDB3260123473	(2,100.00)	1.1629	(2,602.46)	(2,442.18)	0.0000	4.3300	(1,730.3738)	0.0000	0.9391	(3.5216)	0.0000	3	(2.5825)	01/06/2025
002243.ZK	12/20/2024	SDB3260123473	(200.00)	1.1629	(246.35)	(232.59)	0.0000	4.3300	(1,730.3738)	0.0000	0.0889	(0.3354)	0.0000	3	(0.2465)	01/06/2025
002243.ZK	12/20/2024	SDB3260123473	(2,100.00)	1.1629	(2,613.67)	(2,442.18)	0.0000	4.3300	(1,730.3738)	0.0000	0.9431	(3.5216)	0.0000	3	(2.5785)	01/06/2025
002243.ZK	12/20/2024	SDB3260123473	(5,300.00)	1.1629	(6,627.84)	(6,163.59)	0.0000	4.3300	(1,730.3738)	0.0000	2.3915	(8.8878)	0.0000	3	(6.4962)	01/06/2025
002243.ZK	12/20/2024	SDB3260123473	(100.00)	1.1629	(131.82)	(116.29)	0.0000	4.3300	(1,730.3738)	0.0000	0.0476	(0.1677)	0.0000	3	(0.1201)	01/06/2025
002243.ZK	12/20/2024	SDB3260123473	(600.00)	1.1629	(763.68)	(697.77)	0.0000	4.3300	(1,730.3738)	0.0000	0.2756	(1.0062)	0.0000	3	(0.7306)	01/06/2025
002243.ZK	12/20/2024	SDB3260123473	(300.00)	1.1629	(375.98)	(348.88)	0.0000	4.3300	(1,730.3738)	0.0000	0.1357	(0.5031)	0.0000	3	(0.3674)	01/06/2025
002243.ZK	12/19/2024	SDB3260123473	(2,100.00)	1.2227	(2,602.46)	(2,567.60)	0.0000	4.5800	(1,730.3738)	0.0000	0.3311	(1.2341)	0.0000	1	(0.9031)	01/06/2025
002243.ZK	12/19/2024	SDB3260123473	(200.00)	1.2227	(246.35)	(244.53)	0.0000	4.5800	(1,730.3738)	0.0000	0.0313	(0.1175)	0.0000	1	(0.0862)	01/06/2025
002243.ZK	12/19/2024	SDB3260123473	(2,100.00)	1.2227	(2,613.67)	(2,567.60)	0.0000	4.5800	(1,730.3738)	0.0000	0.3325	(1.2341)	0.0000	1	(0.9016)	01/06/2025
002243.ZK	12/19/2024	SDB3260123473	(5,300.00)	1.2227	(6,627.84)	(6,480.14)	0.0000	4.5800	(1,730.3738)	0.0000	0.8432	(3.1147)	0.0000	1	(2.2715)	01/06/2025
002243.ZK	12/19/2024	SDB3260123473	(100.00)	1.2227	(131.82)	(122.27)	0.0000	4.5800	(1,730.3738)	0.0000	0.0168	(0.0588)	0.0000	1	(0.0420)	01/06/2025
002243.ZK	12/19/2024	SDB3260123473	(600.00)	1.2227	(763.68)	(733.60)	0.0000	4.5800	(1,730.3738)	0.0000	0.0972	(0.3526)	0.0000	1	(0.2555)	01/06/2025
002243.ZK	12/19/2024	SDB3260123473	(300.00)	1.2227	(375.98)	(366.80)	0.0000	4.5800	(1,730.3738)	0.0000	0.0478	(0.1763)	0.0000	1	(0.1285)	01/06/2025
002243.ZK	12/18/2024	SDB3260123473	(2,100.00)	1.2334	(2,602.46)	(2,590.19)	0.0000	4.5800	(1,730.3738)	0.0000	0.3311	(1.2450)	0.0000	1	(0.9139)	01/06/2025
002243.ZK	12/18/2024	SDB3260123473	(200.00)	1.2334	(246.35)	(246.69)	0.0000	4.5800	(1,730.3738)	0.0000	0.0313	(0.1186)	0.0000	1	(0.0872)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHENZHEN LEAGUER CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002243.ZK	12/18/2024	SDB3260123473	(2,100.00)	1.2334	(2,613.67)	(2,590.19)	0.0000	4.5800	(1,730.3738)	0.0000	0.3325	(1.2450)	0.0000	1	(0.9125)	01/06/2025
002243.ZK	12/18/2024	SDB3260123473	(5,300.00)	1.2334	(6,627.84)	(6,537.15)	0.0000	4.5800	(1,730.3738)	0.0000	0.8432	(3.1421)	0.0000	1	(2.2989)	01/06/2025
002243.ZK	12/18/2024	SDB3260123473	(100.00)	1.2334	(131.82)	(123.34)	0.0000	4.5800	(1,730.3738)	0.0000	0.0168	(0.0593)	0.0000	1	(0.0425)	01/06/2025
002243.ZK	12/18/2024	SDB3260123473	(600.00)	1.2334	(763.68)	(740.05)	0.0000	4.5800	(1,730.3738)	0.0000	0.0972	(0.3557)	0.0000	1	(0.2586)	01/06/2025
002243.ZK	12/18/2024	SDB3260123473	(300.00)	1.2334	(375.98)	(370.03)	0.0000	4.5800	(1,730.3738)	0.0000	0.0478	(0.1779)	0.0000	1	(0.1300)	01/06/2025
002243.ZK	12/17/2024	SDB3260123473	(2,100.00)	1.2648	(2,602.46)	(2,656.01)	0.0000	4.5800	(1,730.3738)	0.0000	0.3311	(1.2766)	0.0000	1	(0.9455)	01/06/2025
002243.ZK	12/17/2024	SDB3260123473	(200.00)	1.2648	(246.35)	(252.95)	0.0000	4.5800	(1,730.3738)	0.0000	0.0313	(0.1216)	0.0000	1	(0.0902)	01/06/2025
002243.ZK	12/17/2024	SDB3260123473	(2,100.00)	1.2648	(2,613.67)	(2,656.01)	0.0000	4.5800	(1,730.3738)	0.0000	0.3325	(1.2766)	0.0000	1	(0.9441)	01/06/2025
002243.ZK	12/17/2024	SDB3260123473	(5,300.00)	1.2648	(6,627.84)	(6,703.28)	0.0000	4.5800	(1,730.3738)	0.0000	0.8432	(3.2220)	0.0000	1	(2.3788)	01/06/2025
002243.ZK	12/17/2024	SDB3260123473	(100.00)	1.2648	(131.82)	(126.48)	0.0000	4.5800	(1,730.3738)	0.0000	0.0168	(0.0608)	0.0000	1	(0.0440)	01/06/2025
002243.ZK	12/17/2024	SDB3260123473	(600.00)	1.2648	(763.68)	(758.86)	0.0000	4.5800	(1,730.3738)	0.0000	0.0972	(0.3648)	0.0000	1	(0.2676)	01/06/2025
002243.ZK	12/17/2024	SDB3260123473	(300.00)	1.2648	(375.98)	(379.43)	0.0000	4.5800	(1,730.3738)	0.0000	0.0478	(0.1824)	0.0000	1	(0.1345)	01/06/2025
002243.ZK	12/16/2024	SDB3260123473	(2,100.00)	1.2678	(2,602.46)	(2,662.39)	0.0000	4.5800	(1,730.3738)	0.0000	0.3311	(1.2797)	0.0000	1	(0.9486)	01/06/2025
002243.ZK	12/16/2024	SDB3260123473	(200.00)	1.2678	(246.35)	(253.56)	0.0000	4.5800	(1,730.3738)	0.0000	0.0313	(0.1219)	0.0000	1	(0.0905)	01/06/2025
002243.ZK	12/16/2024	SDB3260123473	(2,100.00)	1.2678	(2,613.67)	(2,662.39)	0.0000	4.5800	(1,730.3738)	0.0000	0.3325	(1.2797)	0.0000	1	(0.9472)	01/06/2025
002243.ZK	12/16/2024	SDB3260123473	(5,300.00)	1.2678	(6,627.84)	(6,719.36)	0.0000	4.5800	(1,730.3738)	0.0000	0.8432	(3.2297)	0.0000	1	(2.3865)	01/06/2025
002243.ZK	12/16/2024	SDB3260123473	(100.00)	1.2678	(131.82)	(126.78)	0.0000	4.5800	(1,730.3738)	0.0000	0.0168	(0.0609)	0.0000	1	(0.0442)	01/06/2025
002243.ZK	12/16/2024	SDB3260123473	(600.00)	1.2678	(763.68)	(760.68)	0.0000	4.5800	(1,730.3738)	0.0000	0.0972	(0.3656)	0.0000	1	(0.2685)	01/06/2025
002243.ZK	12/16/2024	SDB3260123473	(300.00)	1.2678	(375.98)	(380.34)	0.0000	4.5800	(1,730.3738)	0.0000	0.0478	(0.1828)	0.0000	1	(0.1350)	01/06/2025
002243.ZK	12/13/2024	SDB3260123473	(2,100.00)	1.2673	(2,602.46)	(2,661.33)	0.0000	4.5800	(1,730.3738)	0.0000	0.9933	(3.8376)	0.0000	3	(2.8443)	01/06/2025
002243.ZK	12/13/2024	SDB3260123473	(200.00)	1.2673	(246.35)	(253.46)	0.0000	4.5800	(1,730.3738)	0.0000	0.0940	(0.3655)	0.0000	3	(0.2715)	01/06/2025
002243.ZK	12/13/2024	SDB3260123473	(2,100.00)	1.2673	(2,613.67)	(2,661.33)	0.0000	4.5800	(1,730.3738)	0.0000	0.9976	(3.8376)	0.0000	3	(2.8400)	01/06/2025
002243.ZK	12/13/2024	SDB3260123473	(5,300.00)	1.2673	(6,627.84)	(6,716.68)	0.0000	4.5800	(1,730.3738)	0.0000	2.5296	(9.6853)	0.0000	3	(7.1557)	01/06/2025
002243.ZK	12/13/2024	SDB3260123473	(100.00)	1.2673	(131.82)	(126.73)	0.0000	4.5800	(1,730.3738)	0.0000	0.0503	(0.1827)	0.0000	3	(0.1324)	01/06/2025
002243.ZK	12/13/2024	SDB3260123473	(600.00)	1.2673	(763.68)	(760.38)	0.0000	4.5800	(1,730.3738)	0.0000	0.2915	(1.0965)	0.0000	3	(0.8050)	01/06/2025
002243.ZK	12/13/2024	SDB3260123473	(300.00)	1.2673	(375.98)	(380.19)	0.0000	4.5800	(1,730.3738)	0.0000	0.1435	(0.5482)	0.0000	3	(0.4047)	01/06/2025
002243.ZK	12/12/2024	SDB3260123473	(2,100.00)	1.2247	(2,602.46)	(2,571.83)	0.0000	4.5800	(1,730.3738)	0.0000	0.3311	(1.2362)	0.0000	1	(0.9051)	01/06/2025
002243.ZK	12/12/2024	SDB3260123473	(200.00)	1.2247	(246.35)	(244.94)	0.0000	4.5800	(1,730.3738)	0.0000	0.0313	(0.1177)	0.0000	1	(0.0864)	01/06/2025
002243.ZK	12/12/2024	SDB3260123473	(2,100.00)	1.2247	(2,613.67)	(2,571.83)	0.0000	4.5800	(1,730.3738)	0.0000	0.3325	(1.2362)	0.0000	1	(0.9037)	01/06/2025
002243.ZK	12/12/2024	SDB3260123473	(5,300.00)	1.2247	(6,627.84)	(6,490.80)	0.0000	4.5800	(1,730.3738)	0.0000	0.8432	(3.1199)	0.0000	1	(2.2767)	01/06/2025
002243.ZK	12/12/2024	SDB3260123473	(100.00)	1.2247	(131.82)	(122.47)	0.0000	4.5800	(1,730.3738)	0.0000	0.0168	(0.0589)	0.0000	1	(0.0421)	01/06/2025
002243.ZK	12/12/2024	SDB3260123473	(600.00)	1.2247	(763.68)	(734.81)	0.0000	4.5800	(1,730.3738)	0.0000	0.0972	(0.3532)	0.0000	1	(0.2560)	01/06/2025
002243.ZK	12/12/2024	SDB3260123473	(300.00)	1.2247	(375.98)	(367.40)	0.0000	4.5800	(1,730.3738)	0.0000	0.0478	(0.1766)	0.0000	1	(0.1288)	01/06/2025
002243.ZK	12/11/2024	SDB3260123473	(2,100.00)	1.2515	(2,602.46)	(2,628.14)	0.0000	4.5800	(1,730.3738)	0.0000	0.3311	(1.2632)	0.0000	1	(0.9322)	01/06/2025
002243.ZK	12/11/2024	SDB3260123473	(200.00)	1.2515	(246.35)	(250.30)	0.0000	4.5800	(1,730.3738)	0.0000	0.0313	(0.1203)	0.0000	1	(0.0890)	01/06/2025
002243.ZK	12/11/2024	SDB3260123473	(2,100.00)	1.2515	(2,613.67)	(2,628.14)	0.0000	4.5800	(1,730.3738)	0.0000	0.3325	(1.2632)	0.0000	1	(0.9307)	01/06/2025
002243.ZK	12/11/2024	SDB3260123473	(5,300.00)	1.2515	(6,627.84)	(6,632.93)	0.0000	4.5800	(1,730.3738)	0.0000	0.8432	(3.1882)	0.0000	1	(2.3450)	01/06/2025
002243.ZK	12/11/2024	SDB3260123473	(100.00)	1.2515	(131.82)	(125.15)	0.0000	4.5800	(1,730.3738)	0.0000	0.0168	(0.0602)	0.0000	1	(0.0434)	01/06/2025
002243.ZK	12/11/2024	SDB3260123473	(600.00)	1.2515	(763.68)	(750.90)	0.0000	4.5800	(1,730.3738)	0.0000	0.0972	(0.3609)	0.0000	1	(0.2638)	01/06/2025
002243.ZK	12/11/2024	SDB3260123473	(300.00)	1.2515	(375.98)	(375.45)	0.0000	4.5800	(1,730.3738)	0.0000	0.0478	(0.1805)	0.0000	1	(0.1326)	01/06/2025
002243.ZK	12/10/2024	SDB3260123473	(2,100.00)	1.2508	(2,602.46)	(2,626.59)	0.0000	4.5800	(1,730.3738)	0.0000	0.3311	(1.2625)	0.0000	1	(0.9314)	01/06/2025
002243.ZK	12/10/2024	SDB3260123473	(200.00)	1.2508	(246.35)	(250.15)	0.0000	4.5800	(1,730.3738)	0.0000	0.0313	(0.1202)	0.0000	1	(0.0889)	01/06/2025
002243.ZK	12/10/2024	SDB3260123473	(2,100.00)	1.2508	(2,613.67)	(2,626.59)	0.0000	4.5800	(1,730.3738)	0.0000	0.3325	(1.2625)	0.0000	1	(0.9300)	01/06/2025
002243.ZK	12/10/2024	SDB3260123473	(5,300.00)	1.2508	(6,627.84)	(6,629.01)	0.0000	4.5800	(1,730.3738)	0.0000	0.8432	(3.1863)	0.0000	1	(2.3431)	01/06/2025
002243.ZK	12/10/2024	SDB3260123473	(100.00)	1.2508	(131.82)	(125.08)	0.0000	4.5800	(1,730.3738)	0.0000	0.0168	(0.0601)	0.0000	1	(0.0433)	01/06/2025
002243.ZK	12/10/2024	SDB3260123473	(600.00)	1.2508	(763.68)	(750.45)	0.0000	4.5800	(1,730.3738)	0.0000	0.0972	(0.3607)	0.0000	1	(0.2636)	01/06/2025
002243.ZK	12/10/2024	SDB3260123473	(300.00)	1.2508	(375.98)	(375.23)	0.0000	4.5800	(1,730.3738)	0.0000	0.0478	(0.1804)	0.0000	1	(0.1325)	01/06/2025
002243.ZK	12/09/2024	SDB3260123473	(2,100.00)	1.2272	(2,613.67)	(2,577.08)	0.0000	4.5800	(1,738.6904)	0.0000	0.3325	(1.2446)	0.0000	1	(0.9121)	01/06/2025
002243.ZK	12/09/2024	SDB3260123473	(5,300.00)	1.2272	(6,627.84)	(6,504.05)	0.0000	4.5800	(1,738.6904)	0.0000	0.8432	(3.1413)	0.0000	1	(2.2980)	01/06/2025
002243.ZK	12/09/2024	SDB3260123473	(100.00)	1.2272	(131.82)	(122.72)	0.0000	4.5800	(1,738.6904)	0.0000	0.0168	(0.0593)	0.0000	1	(0.0425)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHENZHEN LEAGUER CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002243.ZK	12/09/2024	SDB3260123473	(600.00)	1.2272	(763.68)	(736.31)	0.0000	4.5800	(1,738.6904)	0.0000	0.0972	(0.3556)	0.0000	1	(0.2585)	01/06/2025
002243.ZK	12/09/2024	SDB3260123473	(300.00)	1.2272	(375.98)	(368.15)	0.0000	4.5800	(1,738.6904)	0.0000	0.0478	(0.1778)	0.0000	1	(0.1300)	01/06/2025
002243.ZK	12/06/2024	SDB3260123473	(100.00)	1.2617	(131.82)	(126.17)	0.0000	4.5800	(1,840.0000)	0.0000	0.0503	(0.1935)	0.0000	3	(0.1432)	01/06/2025
002243.ZK	12/06/2024	SDB3260123473	(600.00)	1.2617	(763.68)	(757.04)	0.0000	4.5800	(1,840.0000)	0.0000	0.2915	(1.1608)	0.0000	3	(0.8693)	01/06/2025
002243.ZK	12/06/2024	SDB3260123473	(300.00)	1.2617	(375.98)	(378.52)	0.0000	4.5800	(1,840.0000)	0.0000	0.1435	(0.5804)	0.0000	3	(0.4369)	01/06/2025
002243.ZK	12/05/2024	SDB3260123473	(300.00)	1.2928	(375.98)	(387.84)	0.0000	4.5800	(1,525.0000)	0.0000	0.0478	(0.1643)	0.0000	1	(0.1165)	01/06/2025
002243.ZK	12/04/2024	SDB3260123473	(1,400.00)	1.2438	(1,741.26)	(1,741.26)	0.0000	4.5800	(1,525.0000)	0.0000	0.2215	(0.7376)	0.0000	1	(0.5161)	01/06/2025
TOTAL SHENZHEN LEAGUER CO LTD CMN CLASS A SERIES NORTHBOUND											71.6800	(261.0692)	0.0000		(189.3891)	

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHENZHEN LONGSYS ELECTRONICS CO LTD CMN CLASS A SERIES NORTHBOUND																
301308.ZK	01/03/2025	SDB3264716720	(600.00)	12.5015	(7,571.73)	(7,500.92)	0.0000	4.3300	(2,250.5882)	0.0000	2.7321	(14.0679)	0.0000	3	(11.3358)	01/06/2025
301308.ZK	01/03/2025	SDB3264716720	(200.00)	12.5015	(2,539.80)	(2,500.31)	0.0000	4.3300	(2,250.5882)	0.0000	0.9164	(4.6893)	0.0000	3	(3.7729)	01/06/2025
301308.ZK	01/03/2025	SDB3264716720	(600.00)	12.5015	(7,796.98)	(7,500.92)	0.0000	4.3300	(2,250.5882)	0.0000	2.8134	(14.0679)	0.0000	3	(11.2545)	01/06/2025
301308.ZK	01/03/2025	SDB3264716720	(15,600.00)	12.5015	(199,028.34)	(195,024.01)	0.0000	4.3300	(2,250.5882)	0.0000	71.8161	(365.7656)	0.0000	3	(293.9496)	01/06/2025
301308.ZK	01/02/2025	SDB3264716720	(600.00)	12.7885	(7,796.98)	(7,673.09)	0.0000	4.3300	(2,248.1481)	0.0000	0.9378	(4.7917)	0.0000	1	(3.8539)	01/06/2025
301308.ZK	01/02/2025	SDB3264716720	(15,600.00)	12.7885	(199,028.34)	(199,500.24)	0.0000	4.3300	(2,248.1481)	0.0000	23.9387	(124.5850)	0.0000	1	(100.6463)	01/06/2025
301308.ZK	12/31/2024	SDB3264716720	(15,600.00)	12.7582	(199,028.34)	(199,028.34)	0.0000	4.3300	(2,250.0000)	0.0000	47.8774	(248.7854)	0.0000	2	(200.9081)	01/06/2025
TOTAL SHENZHEN LONGSYS ELECTRONICS CO LTD CMN CLASS A SERIES NORTHBOUND											151.0319	(776.7529)	0.0000		(625.7210)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHENZHEN MANST TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND																
301325.ZK	01/03/2025	SDB3264120638	(4,800.00)	7.8678	(38,315.82)	(37,765.65)	0.0000	4.3300	(1,700.0000)	0.0000	13.8256	(53.5013)	0.0000	3	(39.6757)	01/06/2025
301325.ZK	01/02/2025	SDB3264120638	(9,000.00)	7.4650	(71,842.16)	(67,184.68)	0.0000	4.3300	(1,758.2089)	0.0000	8.6410	(32.8124)	0.0000	1	(24.1714)	01/06/2025
301325.ZK	01/02/2025	SDB3264120638	(100.00)	7.4650	(753.67)	(746.50)	0.0000	4.3300	(1,758.2089)	0.0000	0.0906	(0.3646)	0.0000	1	(0.2739)	01/06/2025
301325.ZK	01/02/2025	SDB3264120638	(2,200.00)	7.4650	(14,034.94)	(16,422.92)	0.0000	4.3300	(1,758.2089)	0.0000	1.6881	(8.0208)	0.0000	1	(6.3327)	01/06/2025
301325.ZK	01/02/2025	SDB3264120638	(700.00)	7.4650	(4,463.56)	(5,225.48)	0.0000	4.3300	(1,758.2089)	0.0000	0.5369	(2.5521)	0.0000	1	(2.0152)	01/06/2025
301325.ZK	01/02/2025	SDB3264120638	(200.00)	7.4650	(1,421.43)	(1,492.99)	0.0000	4.3300	(1,758.2089)	0.0000	0.1710	(0.7292)	0.0000	1	(0.5582)	01/06/2025
301325.ZK	01/02/2025	SDB3264120638	(1,200.00)	7.4650	(8,458.19)	(8,957.96)	0.0000	4.3300	(1,758.2089)	0.0000	1.0173	(4.3750)	0.0000	1	(3.3577)	01/06/2025
301325.ZK	12/31/2024	SDB3264120638	(2,200.00)	6.3759	(14,034.94)	(14,027.01)	0.0000	4.3300	(1,881.3953)	0.0000	3.3762	(14.6613)	0.0000	2	(11.2851)	01/06/2025
301325.ZK	12/31/2024	SDB3264120638	(700.00)	6.3759	(4,463.56)	(4,463.14)	0.0000	4.3300	(1,881.3953)	0.0000	1.0737	(4.6650)	0.0000	2	(3.5912)	01/06/2025
301325.ZK	12/31/2024	SDB3264120638	(200.00)	6.3759	(1,421.43)	(1,275.18)	0.0000	4.3300	(1,881.3953)	0.0000	0.3419	(1.3328)	0.0000	2	(0.9909)	01/06/2025
301325.ZK	12/31/2024	SDB3264120638	(1,200.00)	6.3759	(8,458.19)	(7,651.10)	0.0000	4.3300	(1,881.3953)	0.0000	2.0347	(7.9971)	0.0000	2	(5.9624)	01/06/2025
301325.ZK	12/30/2024	SDB3264120638	(2,200.00)	6.2721	(14,034.94)	(13,798.66)	0.0000	4.3300	(1,881.3953)	0.0000	1.6881	(7.2113)	0.0000	1	(5.5232)	01/06/2025
301325.ZK	12/30/2024	SDB3264120638	(700.00)	6.2721	(4,463.56)	(4,390.48)	0.0000	4.3300	(1,881.3953)	0.0000	0.5369	(2.2945)	0.0000	1	(1.7576)	01/06/2025
301325.ZK	12/30/2024	SDB3264120638	(200.00)	6.2721	(1,421.43)	(1,254.42)	0.0000	4.3300	(1,881.3953)	0.0000	0.1710	(0.6556)	0.0000	1	(0.4846)	01/06/2025
301325.ZK	12/30/2024	SDB3264120638	(1,200.00)	6.2721	(8,458.19)	(7,526.54)	0.0000	4.3300	(1,881.3953)	0.0000	1.0173	(3.9334)	0.0000	1	(2.9161)	01/06/2025
301325.ZK	12/27/2024	SDB3264120638	(200.00)	6.5846	(1,421.43)	(1,316.91)	0.0000	4.3300	(2,050.0000)	0.0000	0.5129	(2.2497)	0.0000	3	(1.7368)	01/06/2025
301325.ZK	12/27/2024	SDB3264120638	(1,200.00)	6.5846	(8,458.19)	(7,901.48)	0.0000	4.3300	(2,050.0000)	0.0000	3.0520	(13.4984)	0.0000	3	(10.4464)	01/06/2025
301325.ZK	12/26/2024	SDB3264120638	(200.00)	6.4684	(1,421.43)	(1,293.68)	0.0000	4.3300	(2,050.0000)	0.0000	0.1710	(0.7367)	0.0000	1	(0.5657)	01/06/2025
301325.ZK	12/26/2024	SDB3264120638	(1,200.00)	6.4684	(8,458.19)	(7,762.10)	0.0000	4.3300	(2,050.0000)	0.0000	1.0173	(4.4201)	0.0000	1	(3.4028)	01/06/2025
301325.ZK	12/24/2024	SDB3264120638	(200.00)	6.4684	(1,421.43)	(1,293.68)	0.0000	4.3300	(2,050.0000)	0.0000	0.3419	(1.4734)	0.0000	2	(1.1314)	01/06/2025
301325.ZK	12/24/2024	SDB3264120638	(1,200.00)	6.4684	(8,458.19)	(7,762.10)	0.0000	4.3300	(2,050.0000)	0.0000	2.0347	(8.8402)	0.0000	2	(6.8055)	01/06/2025
301325.ZK	12/23/2024	SDB3264120638	(200.00)	6.5840	(1,421.43)	(1,316.80)	0.0000	4.3300	(2,050.0000)	0.0000	0.1710	(0.7498)	0.0000	1	(0.5789)	01/06/2025
301325.ZK	12/23/2024	SDB3264120638	(1,200.00)	6.5840	(8,458.19)	(7,900.80)	0.0000	4.3300	(2,050.0000)	0.0000	1.0173	(4.4991)	0.0000	1	(3.4817)	01/06/2025
301325.ZK	12/20/2024	SDB3264120638	(200.00)	6.6513	(1,421.43)	(1,330.25)	0.0000	4.3300	(2,050.0000)	0.0000	0.5129	(2.2725)	0.0000	3	(1.7596)	01/06/2025
301325.ZK	12/20/2024	SDB3264120638	(1,200.00)	6.6513	(8,458.19)	(7,981.51)	0.0000	4.3300	(2,050.0000)	0.0000	3.0520	(13.6351)	0.0000	3	(10.5831)	01/06/2025
301325.ZK	12/19/2024	SDB3264120638	(200.00)	7.0657	(1,421.43)	(1,413.13)	0.0000	4.5800	(2,050.0000)	0.0000	0.1808	(0.8047)	0.0000	1	(0.6239)	01/06/2025
301325.ZK	12/19/2024	SDB3264120638	(1,200.00)	7.0657	(8,458.19)	(8,478.80)	0.0000	4.5800	(2,050.0000)	0.0000	1.0761	(4.8282)	0.0000	1	(3.7521)	01/06/2025
301325.ZK	12/18/2024	SDB3264120638	(200.00)	7.2620	(1,421.43)	(1,452.40)	0.0000	4.5800	(2,050.0000)	0.0000	0.1808	(0.8271)	0.0000	1	(0.6462)	01/06/2025
301325.ZK	12/18/2024	SDB3264120638	(1,200.00)	7.2620	(8,458.19)	(8,714.37)	0.0000	4.5800	(2,050.0000)	0.0000	1.0761	(4.9624)	0.0000	1	(3.8863)	01/06/2025
301325.ZK	12/17/2024	SDB3264120638	(200.00)	7.1895	(1,421.43)	(1,437.90)	0.0000	4.5800	(2,050.0000)	0.0000	0.1808	(0.8188)	0.0000	1	(0.6380)	01/06/2025
301325.ZK	12/17/2024	SDB3264120638	(1,200.00)	7.1895	(8,458.19)	(8,627.40)	0.0000	4.5800	(2,050.0000)	0.0000	1.0761	(4.9128)	0.0000	1	(3.8368)	01/06/2025
301325.ZK	12/16/2024	SDB3264120638	(200.00)	7.1071	(1,421.43)	(1,421.43)	0.0000	4.5800	(2,050.0000)	0.0000	0.1808	(0.8094)	0.0000	1	(0.6286)	01/06/2025
301325.ZK	12/16/2024	SDB3264120638	(1,200.00)	7.0485	(8,458.19)	(8,458.19)	0.0000	4.5800	(2,050.0000)	0.0000	1.0761	(4.8165)	0.0000	1	(3.7404)	01/06/2025
TOTAL SHENZHEN MANST TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND											53.1209	(220.2611)	0.0000		(167.1402)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHENZHEN MEGMEET ELECTRICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND																
002851.ZK	01/03/2025	SDB3264390145	(100.00)	8.7694	(830.24)	(876.94)	0.0000	4.3300	(1,546.2328)	0.0000	0.2996	(1.1300)	0.0000	3	(0.8304)	01/06/2025
002851.ZK	01/03/2025	SDB3264390145	(1,000.00)	8.7694	(8,163.66)	(8,769.41)	0.0000	4.3300	(1,546.2328)	0.0000	2.9457	(11.2996)	0.0000	3	(8.3539)	01/06/2025
002851.ZK	01/03/2025	SDB3264390145	(300.00)	8.7694	(2,052.54)	(2,630.82)	0.0000	4.3300	(1,546.2328)	0.0000	0.7406	(3.3899)	0.0000	3	(2.6493)	01/06/2025
002851.ZK	01/03/2025	SDB3264390145	(2,300.00)	8.7694	(14,355.31)	(20,169.64)	0.0000	4.3300	(1,546.2328)	0.0000	5.1799	(25.9891)	0.0000	3	(20.8093)	01/06/2025
002851.ZK	01/03/2025	SDB3264390145	(500.00)	8.7694	(3,088.11)	(4,384.70)	0.0000	4.3300	(1,546.2328)	0.0000	1.1143	(5.6498)	0.0000	3	(4.5355)	01/06/2025
002851.ZK	01/03/2025	SDB3264390145	(3,100.00)	8.7694	(19,309.64)	(27,185.17)	0.0000	4.3300	(1,546.2328)	0.0000	6.9676	(35.0288)	0.0000	3	(28.0613)	01/06/2025
002851.ZK	01/02/2025	SDB3264390145	(100.00)	8.3139	(830.24)	(831.39)	0.0000	4.3300	(1,546.2328)	0.0000	0.0999	(0.3571)	0.0000	1	(0.2572)	01/06/2025
002851.ZK	01/02/2025	SDB3264390145	(1,000.00)	8.3139	(8,163.66)	(8,313.88)	0.0000	4.3300	(1,546.2328)	0.0000	0.9819	(3.5709)	0.0000	1	(2.5890)	01/06/2025
002851.ZK	01/02/2025	SDB3264390145	(300.00)	8.3139	(2,052.54)	(2,494.16)	0.0000	4.3300	(1,546.2328)	0.0000	0.2469	(1.0713)	0.0000	1	(0.8244)	01/06/2025
002851.ZK	01/02/2025	SDB3264390145	(2,300.00)	8.3139	(14,355.31)	(19,121.92)	0.0000	4.3300	(1,546.2328)	0.0000	1.7266	(8.2130)	0.0000	1	(6.4864)	01/06/2025
002851.ZK	01/02/2025	SDB3264390145	(500.00)	8.3139	(3,088.11)	(4,156.94)	0.0000	4.3300	(1,546.2328)	0.0000	0.3714	(1.7854)	0.0000	1	(1.4140)	01/06/2025
002851.ZK	01/02/2025	SDB3264390145	(3,100.00)	8.3139	(19,309.64)	(25,773.02)	0.0000	4.3300	(1,546.2328)	0.0000	2.3225	(11.0697)	0.0000	1	(8.7472)	01/06/2025
002851.ZK	12/31/2024	SDB3264390145	(1,000.00)	7.9682	(8,163.66)	(7,968.18)	0.0000	4.3300	(1,552.7777)	0.0000	1.9638	(6.8738)	0.0000	2	(4.9100)	01/06/2025
002851.ZK	12/31/2024	SDB3264390145	(300.00)	7.9682	(2,052.54)	(2,390.45)	0.0000	4.3300	(1,552.7777)	0.0000	0.4938	(2.0621)	0.0000	2	(1.5684)	01/06/2025
002851.ZK	12/31/2024	SDB3264390145	(2,300.00)	7.9682	(14,355.31)	(18,326.82)	0.0000	4.3300	(1,552.7777)	0.0000	3.4532	(15.8097)	0.0000	2	(12.3565)	01/06/2025
002851.ZK	12/31/2024	SDB3264390145	(500.00)	7.9682	(3,088.11)	(3,984.09)	0.0000	4.3300	(1,552.7777)	0.0000	0.7429	(3.4369)	0.0000	2	(2.6940)	01/06/2025
002851.ZK	12/31/2024	SDB3264390145	(3,100.00)	7.9682	(19,309.64)	(24,701.36)	0.0000	4.3300	(1,552.7777)	0.0000	4.6450	(21.3087)	0.0000	2	(16.6637)	01/06/2025
002851.ZK	12/30/2024	SDB3264390145	(1,000.00)	8.1584	(8,163.66)	(8,158.40)	0.0000	4.3300	(1,552.7777)	0.0000	0.9819	(3.5189)	0.0000	1	(2.5370)	01/06/2025
002851.ZK	12/30/2024	SDB3264390145	(300.00)	8.1584	(2,052.54)	(2,447.52)	0.0000	4.3300	(1,552.7777)	0.0000	0.2469	(1.0557)	0.0000	1	(0.8088)	01/06/2025
002851.ZK	12/30/2024	SDB3264390145	(2,300.00)	8.1584	(14,355.31)	(18,764.33)	0.0000	4.3300	(1,552.7777)	0.0000	1.7266	(8.0936)	0.0000	1	(6.3669)	01/06/2025
002851.ZK	12/30/2024	SDB3264390145	(500.00)	8.1584	(3,088.11)	(4,079.20)	0.0000	4.3300	(1,552.7777)	0.0000	0.3714	(1.7595)	0.0000	1	(1.3880)	01/06/2025
002851.ZK	12/30/2024	SDB3264390145	(3,100.00)	8.1584	(19,309.64)	(25,291.05)	0.0000	4.3300	(1,552.7777)	0.0000	2.3225	(10.9087)	0.0000	1	(8.5862)	01/06/2025
002851.ZK	12/27/2024	SDB3264390145	(300.00)	7.6861	(2,052.54)	(2,305.83)	0.0000	4.3300	(1,637.9032)	0.0000	0.7406	(3.1473)	0.0000	3	(2.4066)	01/06/2025
002851.ZK	12/27/2024	SDB3264390145	(2,300.00)	7.6861	(14,355.31)	(17,678.02)	0.0000	4.3300	(1,637.9032)	0.0000	5.1799	(24.1291)	0.0000	3	(18.9492)	01/06/2025
002851.ZK	12/27/2024	SDB3264390145	(500.00)	7.6861	(3,088.11)	(3,843.05)	0.0000	4.3300	(1,637.9032)	0.0000	1.1143	(5.2455)	0.0000	3	(4.1312)	01/06/2025
002851.ZK	12/27/2024	SDB3264390145	(3,100.00)	7.6861	(19,309.64)	(23,826.90)	0.0000	4.3300	(1,637.9032)	0.0000	6.9676	(32.5218)	0.0000	3	(25.5542)	01/06/2025
002851.ZK	12/26/2024	SDB3264390145	(300.00)	6.9811	(2,052.54)	(2,094.34)	0.0000	4.3300	(1,637.9032)	0.0000	0.2469	(0.9529)	0.0000	1	(0.7060)	01/06/2025
002851.ZK	12/26/2024	SDB3264390145	(2,300.00)	6.9811	(14,355.31)	(16,056.60)	0.0000	4.3300	(1,637.9032)	0.0000	1.7266	(7.3053)	0.0000	1	(5.5787)	01/06/2025
002851.ZK	12/26/2024	SDB3264390145	(500.00)	6.9811	(3,088.11)	(3,490.57)	0.0000	4.3300	(1,637.9032)	0.0000	0.3714	(1.5881)	0.0000	1	(1.2167)	01/06/2025
002851.ZK	12/26/2024	SDB3264390145	(3,100.00)	6.9811	(19,309.64)	(21,641.51)	0.0000	4.3300	(1,637.9032)	0.0000	2.3225	(9.8463)	0.0000	1	(7.5238)	01/06/2025
002851.ZK	12/24/2024	SDB3264390145	(300.00)	6.9811	(2,052.54)	(2,094.34)	0.0000	4.3300	(1,637.9032)	0.0000	0.4938	(1.9057)	0.0000	2	(1.4120)	01/06/2025
002851.ZK	12/24/2024	SDB3264390145	(2,300.00)	6.9811	(14,355.31)	(16,056.60)	0.0000	4.3300	(1,637.9032)	0.0000	3.4532	(14.6106)	0.0000	2	(11.1574)	01/06/2025
002851.ZK	12/24/2024	SDB3264390145	(500.00)	6.9811	(3,088.11)	(3,490.57)	0.0000	4.3300	(1,637.9032)	0.0000	0.7429	(3.1762)	0.0000	2	(2.4334)	01/06/2025
002851.ZK	12/24/2024	SDB3264390145	(3,100.00)	6.9811	(19,309.64)	(21,641.51)	0.0000	4.3300	(1,637.9032)	0.0000	4.6450	(19.6926)	0.0000	2	(15.0476)	01/06/2025
002851.ZK	12/23/2024	SDB3264390145	(2,300.00)	6.3673	(14,355.31)	(14,644.74)	0.0000	4.3300	(1,656.3559)	0.0000	1.7266	(6.7380)	0.0000	1	(5.0114)	01/06/2025
002851.ZK	12/23/2024	SDB3264390145	(500.00)	6.3673	(3,088.11)	(3,183.64)	0.0000	4.3300	(1,656.3559)	0.0000	0.3714	(1.4648)	0.0000	1	(1.0934)	01/06/2025
002851.ZK	12/23/2024	SDB3264390145	(3,100.00)	6.3673	(19,309.64)	(19,738.56)	0.0000	4.3300	(1,656.3559)	0.0000	2.3225	(9.0817)	0.0000	1	(6.7592)	01/06/2025
002851.ZK	12/20/2024	SDB3264390145	(3,100.00)	6.2289	(19,309.64)	(19,309.64)	0.0000	4.3300	(1,775.0000)	0.0000	6.9676	(28.5622)	0.0000	3	(21.5946)	01/06/2025
TOTAL SHENZHEN MEGMEET ELECTRICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND											79.3378	(353.3505)	0.0000		(274.0127)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHENZHEN SPECIAL ECONOMIC ZONE REAL ESTATE & PR (GRP) CO LTD CMN CLASS A SERIES NORTHBOUND																
000029.ZK	12/12/2024	SDB3261928009	(2,400.00)	2.1943	(5,316.64)	(5,266.26)	0.0000	4.5800	(2,125.0000)	0.0000	0.6764	(3.1086)	0.0000	1	(2.4322)	01/06/2025
000029.ZK	12/12/2024	SDB3261928009	(300.00)	2.1943	(664.58)	(658.28)	0.0000	4.5800	(2,125.0000)	0.0000	0.0845	(0.3886)	0.0000	1	(0.3040)	01/06/2025
000029.ZK	12/11/2024	SDB3261928009	(2,400.00)	2.3034	(5,316.64)	(5,528.07)	0.0000	4.5800	(2,125.0000)	0.0000	0.6764	(3.2631)	0.0000	1	(2.5867)	01/06/2025
000029.ZK	12/11/2024	SDB3261928009	(300.00)	2.3034	(664.58)	(691.01)	0.0000	4.5800	(2,125.0000)	0.0000	0.0845	(0.4079)	0.0000	1	(0.3233)	01/06/2025
000029.ZK	12/10/2024	SDB3261928009	(2,400.00)	2.2788	(5,316.64)	(5,469.24)	0.0000	4.5800	(2,125.0000)	0.0000	0.6764	(3.2284)	0.0000	1	(2.5520)	01/06/2025
000029.ZK	12/10/2024	SDB3261928009	(300.00)	2.2788	(664.58)	(683.65)	0.0000	4.5800	(2,125.0000)	0.0000	0.0845	(0.4035)	0.0000	1	(0.3190)	01/06/2025
000029.ZK	12/09/2024	SDB3261928009	(2,400.00)	2.2814	(5,316.64)	(5,475.36)	0.0000	4.5800	(2,125.0000)	0.0000	0.6764	(3.2320)	0.0000	1	(2.5556)	01/06/2025
000029.ZK	12/09/2024	SDB3261928009	(300.00)	2.2814	(664.58)	(684.42)	0.0000	4.5800	(2,125.0000)	0.0000	0.0845	(0.4040)	0.0000	1	(0.3194)	01/06/2025
000029.ZK	12/06/2024	SDB3261928009	(2,400.00)	2.3289	(5,316.64)	(5,589.42)	0.0000	4.5800	(2,125.0000)	0.0000	2.0292	(9.8979)	0.0000	3	(7.8688)	01/06/2025
000029.ZK	12/06/2024	SDB3261928009	(300.00)	2.3289	(664.58)	(698.68)	0.0000	4.5800	(2,125.0000)	0.0000	0.2536	(1.2372)	0.0000	3	(0.9836)	01/06/2025
000029.ZK	12/05/2024	SDB3261928009	(2,400.00)	2.2631	(5,316.64)	(5,431.38)	0.0000	4.5800	(2,125.0000)	0.0000	0.6764	(3.2060)	0.0000	1	(2.5296)	01/06/2025
000029.ZK	12/05/2024	SDB3261928009	(300.00)	2.2631	(664.58)	(678.92)	0.0000	4.5800	(2,125.0000)	0.0000	0.0845	(0.4008)	0.0000	1	(0.3162)	01/06/2025
000029.ZK	12/04/2024	SDB3261928009	(2,400.00)	2.2153	(5,316.64)	(5,316.64)	0.0000	4.5800	(2,125.0000)	0.0000	0.6764	(3.1383)	0.0000	1	(2.4619)	01/06/2025
000029.ZK	12/04/2024	SDB3261928009	(300.00)	2.2153	(664.58)	(664.58)	0.0000	4.5800	(2,125.0000)	0.0000	0.0845	(0.3923)	0.0000	1	(0.3077)	01/06/2025
TOTAL SHENZHEN SPECIAL ECONOMIC ZONE REAL ESTATE & PR (GRP) CO LTD CMN CLASS A SERIES NORTHBOUND											6.8485	(32.7085)	0.0000		(25.8600)	

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066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHENZHEN TECHWINSEMI TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND																
001309.ZK	12/13/2024	SDB3264054681	(200.00)	11.3493	(2,269.86)	(2,269.86)	0.0000	4.5800	(1,350.0000)	0.0000	0.8663	(2.5536)	0.0000	3	(1.6873)	01/06/2025

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHENZHEN TELLUS HOLDING CO LTD CMN CLASS A SERIES NORTHBOUND																
000025.ZK	01/03/2025	SDB3263589504	(5,000.00)	2.3285	(11,595.44)	(11,642.39)	0.0000	4.3300	(1,891.6184)	0.0000	4.1840	(18.3525)	0.0000	3	(14.1684)	01/06/2025
000025.ZK	01/03/2025	SDB3263589504	(5,800.00)	2.3285	(13,471.61)	(13,505.17)	0.0000	4.3300	(1,891.6184)	0.0000	4.8610	(21.2889)	0.0000	3	(16.4278)	01/06/2025
000025.ZK	01/03/2025	SDB3263589504	(300.00)	2.3285	(704.80)	(698.54)	0.0000	4.3300	(1,891.6184)	0.0000	0.2543	(1.1011)	0.0000	3	(0.8468)	01/06/2025
000025.ZK	01/03/2025	SDB3263589504	(700.00)	2.3285	(1,640.78)	(1,629.93)	0.0000	4.3300	(1,891.6184)	0.0000	0.5920	(2.5693)	0.0000	3	(1.9773)	01/06/2025
000025.ZK	01/03/2025	SDB3263589504	(300.00)	2.3285	(703.86)	(698.54)	0.0000	4.3300	(1,891.6184)	0.0000	0.2540	(1.1011)	0.0000	3	(0.8472)	01/06/2025
000025.ZK	01/03/2025	SDB3263589504	(200.00)	2.3285	(472.91)	(465.70)	0.0000	4.3300	(1,891.6184)	0.0000	0.1706	(0.7341)	0.0000	3	(0.5635)	01/06/2025
000025.ZK	01/03/2025	SDB3263589504	(400.00)	2.3285	(967.87)	(931.39)	0.0000	4.3300	(1,891.6184)	0.0000	0.3492	(1.4682)	0.0000	3	(1.1190)	01/06/2025
000025.ZK	01/03/2025	SDB3263589504	(1,400.00)	2.3285	(3,414.31)	(3,259.87)	0.0000	4.3300	(1,891.6184)	0.0000	1.2320	(5.1387)	0.0000	3	(3.9067)	01/06/2025
000025.ZK	01/03/2025	SDB3263589504	(4,800.00)	2.3285	(11,766.97)	(11,176.69)	0.0000	4.3300	(1,891.6184)	0.0000	4.2459	(17.6184)	0.0000	3	(13.3724)	01/06/2025
000025.ZK	01/03/2025	SDB3263589504	(700.00)	2.3285	(1,698.21)	(1,629.93)	0.0000	4.3300	(1,891.6184)	0.0000	0.6128	(2.5693)	0.0000	3	(1.9566)	01/06/2025
000025.ZK	01/03/2025	SDB3263589504	(300.00)	2.3285	(734.29)	(698.54)	0.0000	4.3300	(1,891.6184)	0.0000	0.2650	(1.1011)	0.0000	3	(0.8362)	01/06/2025
000025.ZK	01/03/2025	SDB3263589504	(3,300.00)	2.3285	(8,448.48)	(7,683.97)	0.0000	4.3300	(1,891.6184)	0.0000	3.0485	(12.1126)	0.0000	3	(9.0641)	01/06/2025
000025.ZK	01/03/2025	SDB3263589504	(1,000.00)	2.3285	(2,550.22)	(2,328.48)	0.0000	4.3300	(1,891.6184)	0.0000	0.9202	(3.6705)	0.0000	3	(2.7503)	01/06/2025
000025.ZK	01/03/2025	SDB3263589504	(3,600.00)	2.3285	(9,169.15)	(8,382.52)	0.0000	4.3300	(1,891.6184)	0.0000	3.3085	(13.2138)	0.0000	3	(9.9052)	01/06/2025
000025.ZK	01/03/2025	SDB3263589504	(16,700.00)	2.3285	(42,564.59)	(38,885.57)	0.0000	4.3300	(1,891.6184)	0.0000	15.3587	(61.2972)	0.0000	3	(45.9385)	01/06/2025
000025.ZK	01/03/2025	SDB3263589504	(700.00)	2.3285	(1,792.62)	(1,629.93)	0.0000	4.3300	(1,891.6184)	0.0000	0.6468	(2.5693)	0.0000	3	(1.9225)	01/06/2025
000025.ZK	01/03/2025	SDB3263589504	(100.00)	2.3285	(258.63)	(232.85)	0.0000	4.3300	(1,891.6184)	0.0000	0.0933	(0.3670)	0.0000	3	(0.2737)	01/06/2025
000025.ZK	01/03/2025	SDB3263589504	(2,100.00)	2.3285	(5,381.22)	(4,889.80)	0.0000	4.3300	(1,891.6184)	0.0000	1.9417	(7.7080)	0.0000	3	(5.7663)	01/06/2025
000025.ZK	01/03/2025	SDB3263589504	(500.00)	2.3285	(1,280.63)	(1,164.24)	0.0000	4.3300	(1,891.6184)	0.0000	0.4621	(1.8352)	0.0000	3	(1.3732)	01/06/2025
000025.ZK	01/03/2025	SDB3263589504	(400.00)	2.3285	(1,025.99)	(931.39)	0.0000	4.3300	(1,891.6184)	0.0000	0.3702	(1.4682)	0.0000	3	(1.0980)	01/06/2025
000025.ZK	01/03/2025	SDB3263589504	(200.00)	2.3285	(513.00)	(465.70)	0.0000	4.3300	(1,891.6184)	0.0000	0.1851	(0.7341)	0.0000	3	(0.5490)	01/06/2025
000025.ZK	01/03/2025	SDB3263589504	(3,400.00)	2.3285	(8,875.93)	(7,916.82)	0.0000	4.3300	(1,891.6184)	0.0000	3.2027	(12.4797)	0.0000	3	(9.2769)	01/06/2025
000025.ZK	01/02/2025	SDB3263589504	(300.00)	2.3468	(704.80)	(704.05)	0.0000	4.3300	(1,810.5839)	0.0000	0.0848	(0.3541)	0.0000	1	(0.2693)	01/06/2025
000025.ZK	01/02/2025	SDB3263589504	(700.00)	2.3468	(1,640.78)	(1,642.79)	0.0000	4.3300	(1,810.5839)	0.0000	0.1973	(0.8262)	0.0000	1	(0.6289)	01/06/2025
000025.ZK	01/02/2025	SDB3263589504	(300.00)	2.3468	(703.86)	(704.05)	0.0000	4.3300	(1,810.5839)	0.0000	0.0847	(0.3541)	0.0000	1	(0.2694)	01/06/2025
000025.ZK	01/02/2025	SDB3263589504	(200.00)	2.3468	(472.91)	(469.37)	0.0000	4.3300	(1,810.5839)	0.0000	0.0569	(0.2361)	0.0000	1	(0.1792)	01/06/2025
000025.ZK	01/02/2025	SDB3263589504	(400.00)	2.3468	(967.87)	(938.73)	0.0000	4.3300	(1,810.5839)	0.0000	0.1164	(0.4721)	0.0000	1	(0.3557)	01/06/2025
000025.ZK	01/02/2025	SDB3263589504	(1,400.00)	2.3468	(3,414.31)	(3,285.57)	0.0000	4.3300	(1,810.5839)	0.0000	0.4107	(1.6524)	0.0000	1	(1.2418)	01/06/2025
000025.ZK	01/02/2025	SDB3263589504	(4,800.00)	2.3468	(11,766.97)	(11,264.81)	0.0000	4.3300	(1,810.5839)	0.0000	1.4153	(5.6655)	0.0000	1	(4.2502)	01/06/2025
000025.ZK	01/02/2025	SDB3263589504	(700.00)	2.3468	(1,698.21)	(1,642.79)	0.0000	4.3300	(1,810.5839)	0.0000	0.2043	(0.8262)	0.0000	1	(0.6220)	01/06/2025
000025.ZK	01/02/2025	SDB3263589504	(300.00)	2.3468	(734.29)	(704.05)	0.0000	4.3300	(1,810.5839)	0.0000	0.0883	(0.3541)	0.0000	1	(0.2658)	01/06/2025
000025.ZK	01/02/2025	SDB3263589504	(3,300.00)	2.3468	(8,448.48)	(7,744.56)	0.0000	4.3300	(1,810.5839)	0.0000	1.0162	(3.8950)	0.0000	1	(2.8789)	01/06/2025
000025.ZK	01/02/2025	SDB3263589504	(1,000.00)	2.3468	(2,550.22)	(2,346.84)	0.0000	4.3300	(1,810.5839)	0.0000	0.3067	(1.1803)	0.0000	1	(0.8736)	01/06/2025
000025.ZK	01/02/2025	SDB3263589504	(3,600.00)	2.3468	(9,169.15)	(8,448.61)	0.0000	4.3300	(1,810.5839)	0.0000	1.1028	(4.2491)	0.0000	1	(3.1463)	01/06/2025
000025.ZK	01/02/2025	SDB3263589504	(16,700.00)	2.3468	(42,564.59)	(39,192.16)	0.0000	4.3300	(1,810.5839)	0.0000	5.1196	(19.7113)	0.0000	1	(14.5917)	01/06/2025
000025.ZK	01/02/2025	SDB3263589504	(700.00)	2.3468	(1,792.62)	(1,642.79)	0.0000	4.3300	(1,810.5839)	0.0000	0.2156	(0.8262)	0.0000	1	(0.6106)	01/06/2025
000025.ZK	01/02/2025	SDB3263589504	(100.00)	2.3468	(258.63)	(234.68)	0.0000	4.3300	(1,810.5839)	0.0000	0.0311	(0.1180)	0.0000	1	(0.0869)	01/06/2025
000025.ZK	01/02/2025	SDB3263589504	(2,100.00)	2.3468	(5,381.22)	(4,928.36)	0.0000	4.3300	(1,810.5839)	0.0000	0.6472	(2.4787)	0.0000	1	(1.8314)	01/06/2025
000025.ZK	01/02/2025	SDB3263589504	(500.00)	2.3468	(1,280.63)	(1,173.42)	0.0000	4.3300	(1,810.5839)	0.0000	0.1540	(0.5902)	0.0000	1	(0.4361)	01/06/2025
000025.ZK	01/02/2025	SDB3263589504	(400.00)	2.3468	(1,025.99)	(938.73)	0.0000	4.3300	(1,810.5839)	0.0000	0.1234	(0.4721)	0.0000	1	(0.3487)	01/06/2025
000025.ZK	01/02/2025	SDB3263589504	(200.00)	2.3468	(513.00)	(469.37)	0.0000	4.3300	(1,810.5839)	0.0000	0.0617	(0.2361)	0.0000	1	(0.1744)	01/06/2025
000025.ZK	01/02/2025	SDB3263589504	(3,400.00)	2.3468	(8,875.93)	(7,979.24)	0.0000	4.3300	(1,810.5839)	0.0000	1.0676	(4.0131)	0.0000	1	(2.9455)	01/06/2025
000025.ZK	12/31/2024	SDB3263589504	(300.00)	2.3590	(703.86)	(707.69)	0.0000	4.3300	(1,803.3665)	0.0000	0.1693	(0.7090)	0.0000	2	(0.5397)	01/06/2025
000025.ZK	12/31/2024	SDB3263589504	(200.00)	2.3590	(472.91)	(471.79)	0.0000	4.3300	(1,803.3665)	0.0000	0.1138	(0.4727)	0.0000	2	(0.3589)	01/06/2025
000025.ZK	12/31/2024	SDB3263589504	(400.00)	2.3590	(967.87)	(943.59)	0.0000	4.3300	(1,803.3665)	0.0000	0.2328	(0.9454)	0.0000	2	(0.7125)	01/06/2025
000025.ZK	12/31/2024	SDB3263589504	(1,400.00)	2.3590	(3,414.31)	(3,302.55)	0.0000	4.3300	(1,803.3665)	0.0000	0.8213	(3.3087)	0.0000	2	(2.4874)	01/06/2025
000025.ZK	12/31/2024	SDB3263589504	(4,800.00)	2.3590	(11,766.97)	(11,323.03)	0.0000	4.3300	(1,803.3665)	0.0000	2.8306	(11.3442)	0.0000	2	(8.5136)	01/06/2025
000025.ZK	12/31/2024	SDB3263589504	(700.00)	2.3590	(1,698.21)	(1,651.28)	0.0000	4.3300	(1,803.3665)	0.0000	0.4085	(1.6544)	0.0000	2	(1.2459)	01/06/2025
000025.ZK	12/31/2024	SDB3263589504	(300.00)	2.3590	(734.29)	(707.69)	0.0000	4.3300	(1,803.3665)	0.0000	0.1766	(0.7090)	0.0000	2	(0.5324)	01/06/2025
000025.ZK	12/31/2024	SDB3263589504	(3,300.00)	2.3590	(8,448.48)	(7,784.58)	0.0000	4.3300	(1,803.3665)	0.0000	2.0323	(7.7991)	0.0000	2	(5.7668)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHENZHEN TELLUS HOLDING CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
000025.ZK	12/31/2024	SDB3263589504	(1,000.00)	2.3590	(2,550.22)	(2,358.97)	0.0000	4.3300	(1,803.3665)	0.0000	0.6135	(2.3634)	0.0000	2	(1.7499)	01/06/2025
000025.ZK	12/31/2024	SDB3263589504	(3,600.00)	2.3590	(9,169.15)	(8,492.27)	0.0000	4.3300	(1,803.3665)	0.0000	2.2057	(8.5082)	0.0000	2	(6.3025)	01/06/2025
000025.ZK	12/31/2024	SDB3263589504	(16,700.00)	2.3590	(42,564.59)	(39,394.72)	0.0000	4.3300	(1,803.3665)	0.0000	10.2391	(39.4684)	0.0000	2	(29.2292)	01/06/2025
000025.ZK	12/31/2024	SDB3263589504	(700.00)	2.3590	(1,792.62)	(1,651.28)	0.0000	4.3300	(1,803.3665)	0.0000	0.4312	(1.6544)	0.0000	2	(1.2231)	01/06/2025
000025.ZK	12/31/2024	SDB3263589504	(100.00)	2.3590	(258.63)	(235.90)	0.0000	4.3300	(1,803.3665)	0.0000	0.0622	(0.2363)	0.0000	2	(0.1741)	01/06/2025
000025.ZK	12/31/2024	SDB3263589504	(2,100.00)	2.3590	(5,381.22)	(4,953.83)	0.0000	4.3300	(1,803.3665)	0.0000	1.2945	(4.9631)	0.0000	2	(3.6686)	01/06/2025
000025.ZK	12/31/2024	SDB3263589504	(500.00)	2.3590	(1,280.63)	(1,179.48)	0.0000	4.3300	(1,803.3665)	0.0000	0.3081	(1.1817)	0.0000	2	(0.8736)	01/06/2025
000025.ZK	12/31/2024	SDB3263589504	(400.00)	2.3590	(1,025.99)	(943.59)	0.0000	4.3300	(1,803.3665)	0.0000	0.2468	(0.9454)	0.0000	2	(0.6985)	01/06/2025
000025.ZK	12/31/2024	SDB3263589504	(200.00)	2.3590	(513.00)	(471.79)	0.0000	4.3300	(1,803.3665)	0.0000	0.1234	(0.4727)	0.0000	2	(0.3493)	01/06/2025
000025.ZK	12/31/2024	SDB3263589504	(3,400.00)	2.3590	(8,875.93)	(8,020.48)	0.0000	4.3300	(1,803.3665)	0.0000	2.1352	(8.0355)	0.0000	2	(5.9003)	01/06/2025
000025.ZK	12/30/2024	SDB3263589504	(300.00)	2.3353	(703.86)	(700.58)	0.0000	4.3300	(1,803.3665)	0.0000	0.0847	(0.3509)	0.0000	1	(0.2663)	01/06/2025
000025.ZK	12/30/2024	SDB3263589504	(200.00)	2.3353	(472.91)	(467.06)	0.0000	4.3300	(1,803.3665)	0.0000	0.0569	(0.2340)	0.0000	1	(0.1771)	01/06/2025
000025.ZK	12/30/2024	SDB3263589504	(400.00)	2.3353	(967.87)	(934.11)	0.0000	4.3300	(1,803.3665)	0.0000	0.1164	(0.4679)	0.0000	1	(0.3515)	01/06/2025
000025.ZK	12/30/2024	SDB3263589504	(1,400.00)	2.3353	(3,414.31)	(3,269.39)	0.0000	4.3300	(1,803.3665)	0.0000	0.4107	(1.6377)	0.0000	1	(1.2271)	01/06/2025
000025.ZK	12/30/2024	SDB3263589504	(4,800.00)	2.3353	(11,766.97)	(11,209.32)	0.0000	4.3300	(1,803.3665)	0.0000	1.4153	(5.6151)	0.0000	1	(4.1998)	01/06/2025
000025.ZK	12/30/2024	SDB3263589504	(700.00)	2.3353	(1,698.21)	(1,634.69)	0.0000	4.3300	(1,803.3665)	0.0000	0.2043	(0.8189)	0.0000	1	(0.6146)	01/06/2025
000025.ZK	12/30/2024	SDB3263589504	(300.00)	2.3353	(734.29)	(700.58)	0.0000	4.3300	(1,803.3665)	0.0000	0.0883	(0.3509)	0.0000	1	(0.2626)	01/06/2025
000025.ZK	12/30/2024	SDB3263589504	(3,300.00)	2.3353	(8,448.48)	(7,706.41)	0.0000	4.3300	(1,803.3665)	0.0000	1.0162	(3.8604)	0.0000	1	(2.8442)	01/06/2025
000025.ZK	12/30/2024	SDB3263589504	(1,000.00)	2.3353	(2,550.22)	(2,335.28)	0.0000	4.3300	(1,803.3665)	0.0000	0.3067	(1.1698)	0.0000	1	(0.8631)	01/06/2025
000025.ZK	12/30/2024	SDB3263589504	(3,600.00)	2.3353	(9,169.15)	(8,406.99)	0.0000	4.3300	(1,803.3665)	0.0000	1.1028	(4.2114)	0.0000	1	(3.1085)	01/06/2025
000025.ZK	12/30/2024	SDB3263589504	(16,700.00)	2.3353	(42,564.59)	(38,999.09)	0.0000	4.3300	(1,803.3665)	0.0000	5.1196	(19.5360)	0.0000	1	(14.4164)	01/06/2025
000025.ZK	12/30/2024	SDB3263589504	(700.00)	2.3353	(1,792.62)	(1,634.69)	0.0000	4.3300	(1,803.3665)	0.0000	0.2156	(0.8189)	0.0000	1	(0.6033)	01/06/2025
000025.ZK	12/30/2024	SDB3263589504	(100.00)	2.3353	(258.63)	(233.53)	0.0000	4.3300	(1,803.3665)	0.0000	0.0311	(0.1170)	0.0000	1	(0.0859)	01/06/2025
000025.ZK	12/30/2024	SDB3263589504	(2,100.00)	2.3353	(5,381.22)	(4,904.08)	0.0000	4.3300	(1,803.3665)	0.0000	0.6472	(2.4566)	0.0000	1	(1.8094)	01/06/2025
000025.ZK	12/30/2024	SDB3263589504	(500.00)	2.3353	(1,280.63)	(1,167.64)	0.0000	4.3300	(1,803.3665)	0.0000	0.1540	(0.5849)	0.0000	1	(0.4309)	01/06/2025
000025.ZK	12/30/2024	SDB3263589504	(400.00)	2.3353	(1,025.99)	(934.11)	0.0000	4.3300	(1,803.3665)	0.0000	0.1234	(0.4679)	0.0000	1	(0.3445)	01/06/2025
000025.ZK	12/30/2024	SDB3263589504	(200.00)	2.3353	(513.00)	(467.06)	0.0000	4.3300	(1,803.3665)	0.0000	0.0617	(0.2340)	0.0000	1	(0.1723)	01/06/2025
000025.ZK	12/30/2024	SDB3263589504	(3,400.00)	2.3353	(8,875.93)	(7,939.94)	0.0000	4.3300	(1,803.3665)	0.0000	1.0676	(3.9774)	0.0000	1	(2.9098)	01/06/2025
000025.ZK	12/27/2024	SDB3263589504	(400.00)	2.4179	(967.87)	(967.16)	0.0000	4.3300	(1,804.6717)	0.0000	0.3492	(1.4545)	0.0000	3	(1.1053)	01/06/2025
000025.ZK	12/27/2024	SDB3263589504	(1,400.00)	2.4179	(3,414.31)	(3,385.06)	0.0000	4.3300	(1,804.6717)	0.0000	1.2320	(5.0908)	0.0000	3	(3.8588)	01/06/2025
000025.ZK	12/27/2024	SDB3263589504	(4,800.00)	2.4179	(11,766.97)	(11,605.91)	0.0000	4.3300	(1,804.6717)	0.0000	4.2459	(17.4540)	0.0000	3	(13.2081)	01/06/2025
000025.ZK	12/27/2024	SDB3263589504	(700.00)	2.4179	(1,698.21)	(1,692.53)	0.0000	4.3300	(1,804.6717)	0.0000	0.6128	(2.5454)	0.0000	3	(1.9326)	01/06/2025
000025.ZK	12/27/2024	SDB3263589504	(300.00)	2.4179	(734.29)	(725.37)	0.0000	4.3300	(1,804.6717)	0.0000	0.2650	(1.0909)	0.0000	3	(0.8259)	01/06/2025
000025.ZK	12/27/2024	SDB3263589504	(3,300.00)	2.4179	(8,448.48)	(7,979.06)	0.0000	4.3300	(1,804.6717)	0.0000	3.0485	(11.9997)	0.0000	3	(8.9512)	01/06/2025
000025.ZK	12/27/2024	SDB3263589504	(1,000.00)	2.4179	(2,550.22)	(2,417.90)	0.0000	4.3300	(1,804.6717)	0.0000	0.9202	(3.6363)	0.0000	3	(2.7161)	01/06/2025
000025.ZK	12/27/2024	SDB3263589504	(3,600.00)	2.4179	(9,169.15)	(8,704.43)	0.0000	4.3300	(1,804.6717)	0.0000	3.3085	(13.0905)	0.0000	3	(9.7820)	01/06/2025
000025.ZK	12/27/2024	SDB3263589504	(16,700.00)	2.4179	(42,564.59)	(40,378.90)	0.0000	4.3300	(1,804.6717)	0.0000	15.3587	(60.7255)	0.0000	3	(45.3668)	01/06/2025
000025.ZK	12/27/2024	SDB3263589504	(700.00)	2.4179	(1,792.62)	(1,692.53)	0.0000	4.3300	(1,804.6717)	0.0000	0.6468	(2.5454)	0.0000	3	(1.8985)	01/06/2025
000025.ZK	12/27/2024	SDB3263589504	(100.00)	2.4179	(258.63)	(241.79)	0.0000	4.3300	(1,804.6717)	0.0000	0.0933	(0.3636)	0.0000	3	(0.2703)	01/06/2025
000025.ZK	12/27/2024	SDB3263589504	(2,100.00)	2.4179	(5,381.22)	(5,077.59)	0.0000	4.3300	(1,804.6717)	0.0000	1.9417	(7.6361)	0.0000	3	(5.6944)	01/06/2025
000025.ZK	12/27/2024	SDB3263589504	(500.00)	2.4179	(1,280.63)	(1,208.95)	0.0000	4.3300	(1,804.6717)	0.0000	0.4621	(1.8181)	0.0000	3	(1.3560)	01/06/2025
000025.ZK	12/27/2024	SDB3263589504	(400.00)	2.4179	(1,025.99)	(967.16)	0.0000	4.3300	(1,804.6717)	0.0000	0.3702	(1.4545)	0.0000	3	(1.0843)	01/06/2025
000025.ZK	12/27/2024	SDB3263589504	(200.00)	2.4179	(513.00)	(483.58)	0.0000	4.3300	(1,804.6717)	0.0000	0.1851	(0.7273)	0.0000	3	(0.5421)	01/06/2025
000025.ZK	12/27/2024	SDB3263589504	(3,400.00)	2.4179	(8,875.93)	(8,220.85)	0.0000	4.3300	(1,804.6717)	0.0000	3.2027	(12.3633)	0.0000	3	(9.1606)	01/06/2025
000025.ZK	12/26/2024	SDB3263589504	(4,800.00)	2.4433	(11,766.97)	(11,727.65)	0.0000	4.3300	(1,814.4179)	0.0000	1.4153	(5.9108)	0.0000	1	(4.4955)	01/06/2025
000025.ZK	12/26/2024	SDB3263589504	(700.00)	2.4433	(1,698.21)	(1,710.28)	0.0000	4.3300	(1,814.4179)	0.0000	0.2043	(0.8620)	0.0000	1	(0.6577)	01/06/2025
000025.ZK	12/26/2024	SDB3263589504	(300.00)	2.4433	(734.29)	(732.98)	0.0000	4.3300	(1,814.4179)	0.0000	0.0883	(0.3694)	0.0000	1	(0.2811)	01/06/2025
000025.ZK	12/26/2024	SDB3263589504	(3,300.00)	2.4433	(8,448.48)	(8,062.76)	0.0000	4.3300	(1,814.4179)	0.0000	1.0162	(4.0637)	0.0000	1	(3.0475)	01/06/2025
000025.ZK	12/26/2024	SDB3263589504	(1,000.00)	2.4433	(2,550.22)	(2,443.26)	0.0000	4.3300	(1,814.4179)	0.0000	0.3067	(1.2314)	0.0000	1	(0.9247)	01/06/2025
000025.ZK	12/26/2024	SDB3263589504	(3,600.00)	2.4433	(9,169.15)	(8,795.74)	0.0000	4.3300	(1,814.4179)	0.0000	1.1028	(4.4331)	0.0000	1	(3.3302)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHENZHEN TELLUS HOLDING CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
000025.ZK	12/26/2024	SDB3263589504	(16,700.00)	2.4433	(42,564.59)	(40,802.44)	0.0000	4.3300	(1,814.4179)	0.0000	5.1196	(20.5646)	0.0000	1	(15.4451)	01/06/2025
000025.ZK	12/26/2024	SDB3263589504	(700.00)	2.4433	(1,792.62)	(1,710.28)	0.0000	4.3300	(1,814.4179)	0.0000	0.2156	(0.8620)	0.0000	1	(0.6464)	01/06/2025
000025.ZK	12/26/2024	SDB3263589504	(100.00)	2.4433	(258.63)	(244.33)	0.0000	4.3300	(1,814.4179)	0.0000	0.0311	(0.1231)	0.0000	1	(0.0920)	01/06/2025
000025.ZK	12/26/2024	SDB3263589504	(2,100.00)	2.4433	(5,381.22)	(5,130.85)	0.0000	4.3300	(1,814.4179)	0.0000	0.6472	(2.5860)	0.0000	1	(1.9387)	01/06/2025
000025.ZK	12/26/2024	SDB3263589504	(500.00)	2.4433	(1,280.63)	(1,221.63)	0.0000	4.3300	(1,814.4179)	0.0000	0.1540	(0.6157)	0.0000	1	(0.4617)	01/06/2025
000025.ZK	12/26/2024	SDB3263589504	(400.00)	2.4433	(1,025.99)	(977.30)	0.0000	4.3300	(1,814.4179)	0.0000	0.1234	(0.4926)	0.0000	1	(0.3692)	01/06/2025
000025.ZK	12/26/2024	SDB3263589504	(200.00)	2.4433	(513.00)	(488.65)	0.0000	4.3300	(1,814.4179)	0.0000	0.0617	(0.2463)	0.0000	1	(0.1846)	01/06/2025
000025.ZK	12/26/2024	SDB3263589504	(3,400.00)	2.4433	(8,875.93)	(8,307.08)	0.0000	4.3300	(1,814.4179)	0.0000	1.0676	(4.1868)	0.0000	1	(3.1192)	01/06/2025
000025.ZK	12/24/2024	SDB3263589504	(4,800.00)	2.4433	(11,766.97)	(11,727.65)	0.0000	4.3300	(1,814.4179)	0.0000	2.8306	(11.8216)	0.0000	2	(8.9910)	01/06/2025
000025.ZK	12/24/2024	SDB3263589504	(700.00)	2.4433	(1,698.21)	(1,710.28)	0.0000	4.3300	(1,814.4179)	0.0000	0.4085	(1.7240)	0.0000	2	(1.3155)	01/06/2025
000025.ZK	12/24/2024	SDB3263589504	(300.00)	2.4433	(734.29)	(732.98)	0.0000	4.3300	(1,814.4179)	0.0000	0.1766	(0.7388)	0.0000	2	(0.5622)	01/06/2025
000025.ZK	12/24/2024	SDB3263589504	(3,300.00)	2.4433	(8,448.48)	(8,062.76)	0.0000	4.3300	(1,814.4179)	0.0000	2.0323	(8.1273)	0.0000	2	(6.0950)	01/06/2025
000025.ZK	12/24/2024	SDB3263589504	(1,000.00)	2.4433	(2,550.22)	(2,443.26)	0.0000	4.3300	(1,814.4179)	0.0000	0.6135	(2.4628)	0.0000	2	(1.8494)	01/06/2025
000025.ZK	12/24/2024	SDB3263589504	(3,600.00)	2.4433	(9,169.15)	(8,795.74)	0.0000	4.3300	(1,814.4179)	0.0000	2.2057	(8.8662)	0.0000	2	(6.6605)	01/06/2025
000025.ZK	12/24/2024	SDB3263589504	(16,700.00)	2.4433	(42,564.59)	(40,802.44)	0.0000	4.3300	(1,814.4179)	0.0000	10.2391	(41.1293)	0.0000	2	(30.8901)	01/06/2025
000025.ZK	12/24/2024	SDB3263589504	(700.00)	2.4433	(1,792.62)	(1,710.28)	0.0000	4.3300	(1,814.4179)	0.0000	0.4312	(1.7240)	0.0000	2	(1.2928)	01/06/2025
000025.ZK	12/24/2024	SDB3263589504	(100.00)	2.4433	(258.63)	(244.33)	0.0000	4.3300	(1,814.4179)	0.0000	0.0622	(0.2463)	0.0000	2	(0.1841)	01/06/2025
000025.ZK	12/24/2024	SDB3263589504	(2,100.00)	2.4433	(5,381.22)	(5,130.85)	0.0000	4.3300	(1,814.4179)	0.0000	1.2945	(5.1719)	0.0000	2	(3.8775)	01/06/2025
000025.ZK	12/24/2024	SDB3263589504	(500.00)	2.4433	(1,280.63)	(1,221.63)	0.0000	4.3300	(1,814.4179)	0.0000	0.3081	(1.2314)	0.0000	2	(0.9234)	01/06/2025
000025.ZK	12/24/2024	SDB3263589504	(400.00)	2.4433	(1,025.99)	(977.30)	0.0000	4.3300	(1,814.4179)	0.0000	0.2468	(0.9851)	0.0000	2	(0.7383)	01/06/2025
000025.ZK	12/24/2024	SDB3263589504	(200.00)	2.4433	(513.00)	(488.65)	0.0000	4.3300	(1,814.4179)	0.0000	0.1234	(0.4926)	0.0000	2	(0.3692)	01/06/2025
000025.ZK	12/24/2024	SDB3263589504	(3,400.00)	2.4433	(8,875.93)	(8,307.08)	0.0000	4.3300	(1,814.4179)	0.0000	2.1352	(8.3736)	0.0000	2	(6.2385)	01/06/2025
000025.ZK	12/23/2024	SDB3263589504	(4,800.00)	2.4759	(11,766.97)	(11,884.12)	0.0000	4.3300	(1,814.4179)	0.0000	1.4153	(5.9897)	0.0000	1	(4.5744)	01/06/2025
000025.ZK	12/23/2024	SDB3263589504	(700.00)	2.4759	(1,698.21)	(1,733.10)	0.0000	4.3300	(1,814.4179)	0.0000	0.2043	(0.8735)	0.0000	1	(0.6692)	01/06/2025
000025.ZK	12/23/2024	SDB3263589504	(300.00)	2.4759	(734.29)	(742.76)	0.0000	4.3300	(1,814.4179)	0.0000	0.0883	(0.3744)	0.0000	1	(0.2860)	01/06/2025
000025.ZK	12/23/2024	SDB3263589504	(3,300.00)	2.4759	(8,448.48)	(8,170.33)	0.0000	4.3300	(1,814.4179)	0.0000	1.0162	(4.1179)	0.0000	1	(3.1017)	01/06/2025
000025.ZK	12/23/2024	SDB3263589504	(1,000.00)	2.4759	(2,550.22)	(2,475.86)	0.0000	4.3300	(1,814.4179)	0.0000	0.3067	(1.2478)	0.0000	1	(0.9411)	01/06/2025
000025.ZK	12/23/2024	SDB3263589504	(3,600.00)	2.4759	(9,169.15)	(8,913.09)	0.0000	4.3300	(1,814.4179)	0.0000	1.1028	(4.4922)	0.0000	1	(3.3894)	01/06/2025
000025.ZK	12/23/2024	SDB3263589504	(16,700.00)	2.4759	(42,564.59)	(41,346.85)	0.0000	4.3300	(1,814.4179)	0.0000	5.1196	(20.8390)	0.0000	1	(15.7194)	01/06/2025
000025.ZK	12/23/2024	SDB3263589504	(700.00)	2.4759	(1,792.62)	(1,733.10)	0.0000	4.3300	(1,814.4179)	0.0000	0.2156	(0.8735)	0.0000	1	(0.6579)	01/06/2025
000025.ZK	12/23/2024	SDB3263589504	(100.00)	2.4759	(258.63)	(247.59)	0.0000	4.3300	(1,814.4179)	0.0000	0.0311	(0.1248)	0.0000	1	(0.0937)	01/06/2025
000025.ZK	12/23/2024	SDB3263589504	(2,100.00)	2.4759	(5,381.22)	(5,199.30)	0.0000	4.3300	(1,814.4179)	0.0000	0.6472	(2.6205)	0.0000	1	(1.9732)	01/06/2025
000025.ZK	12/23/2024	SDB3263589504	(500.00)	2.4759	(1,280.63)	(1,237.93)	0.0000	4.3300	(1,814.4179)	0.0000	0.1540	(0.6239)	0.0000	1	(0.4699)	01/06/2025
000025.ZK	12/23/2024	SDB3263589504	(400.00)	2.4759	(1,025.99)	(990.34)	0.0000	4.3300	(1,814.4179)	0.0000	0.1234	(0.4991)	0.0000	1	(0.3757)	01/06/2025
000025.ZK	12/23/2024	SDB3263589504	(200.00)	2.4759	(513.00)	(495.17)	0.0000	4.3300	(1,814.4179)	0.0000	0.0617	(0.2496)	0.0000	1	(0.1879)	01/06/2025
000025.ZK	12/23/2024	SDB3263589504	(3,400.00)	2.4759	(8,875.93)	(8,417.92)	0.0000	4.3300	(1,814.4179)	0.0000	1.0676	(4.2427)	0.0000	1	(3.1751)	01/06/2025
000025.ZK	12/20/2024	SDB3263589504	(300.00)	2.4315	(734.29)	(729.44)	0.0000	4.3300	(1,850.9287)	0.0000	0.2650	(1.1251)	0.0000	3	(0.8602)	01/06/2025
000025.ZK	12/20/2024	SDB3263589504	(3,300.00)	2.4315	(8,448.48)	(8,023.89)	0.0000	4.3300	(1,850.9287)	0.0000	3.0485	(12.3764)	0.0000	3	(9.3279)	01/06/2025
000025.ZK	12/20/2024	SDB3263589504	(1,000.00)	2.4315	(2,550.22)	(2,431.48)	0.0000	4.3300	(1,850.9287)	0.0000	0.9202	(3.7504)	0.0000	3	(2.8302)	01/06/2025
000025.ZK	12/20/2024	SDB3263589504	(3,600.00)	2.4315	(9,169.15)	(8,753.34)	0.0000	4.3300	(1,850.9287)	0.0000	3.3085	(13.5015)	0.0000	3	(10.1930)	01/06/2025
000025.ZK	12/20/2024	SDB3263589504	(16,700.00)	2.4315	(42,564.59)	(40,605.75)	0.0000	4.3300	(1,850.9287)	0.0000	15.3587	(62.6320)	0.0000	3	(47.2732)	01/06/2025
000025.ZK	12/20/2024	SDB3263589504	(700.00)	2.4315	(1,792.62)	(1,702.04)	0.0000	4.3300	(1,850.9287)	0.0000	0.6468	(2.6253)	0.0000	3	(1.9785)	01/06/2025
000025.ZK	12/20/2024	SDB3263589504	(100.00)	2.4315	(258.63)	(243.15)	0.0000	4.3300	(1,850.9287)	0.0000	0.0933	(0.3750)	0.0000	3	(0.2817)	01/06/2025
000025.ZK	12/20/2024	SDB3263589504	(2,100.00)	2.4315	(5,381.22)	(5,106.11)	0.0000	4.3300	(1,850.9287)	0.0000	1.9417	(7.8759)	0.0000	3	(5.9342)	01/06/2025
000025.ZK	12/20/2024	SDB3263589504	(500.00)	2.4315	(1,280.63)	(1,215.74)	0.0000	4.3300	(1,850.9287)	0.0000	0.4621	(1.8752)	0.0000	3	(1.4131)	01/06/2025
000025.ZK	12/20/2024	SDB3263589504	(400.00)	2.4315	(1,025.99)	(972.59)	0.0000	4.3300	(1,850.9287)	0.0000	0.3702	(1.5002)	0.0000	3	(1.1300)	01/06/2025
000025.ZK	12/20/2024	SDB3263589504	(200.00)	2.4315	(513.00)	(486.30)	0.0000	4.3300	(1,850.9287)	0.0000	0.1851	(0.7501)	0.0000	3	(0.5650)	01/06/2025
000025.ZK	12/20/2024	SDB3263589504	(3,400.00)	2.4315	(8,875.93)	(8,267.04)	0.0000	4.3300	(1,850.9287)	0.0000	3.2027	(12.7514)	0.0000	3	(9.5487)	01/06/2025
000025.ZK	12/19/2024	SDB3263589504	(3,300.00)	2.5071	(8,448.48)	(8,273.38)	0.0000	4.5800	(1,853.2812)	0.0000	1.0748	(4.2591)	0.0000	1	(3.1843)	01/06/2025
000025.ZK	12/19/2024	SDB3263589504	(1,000.00)	2.5071	(2,550.22)	(2,507.08)	0.0000	4.5800	(1,853.2812)	0.0000	0.3244	(1.2906)	0.0000	1	(0.9662)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHENZHEN TELLUS HOLDING CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
000025.ZK	12/19/2024	SDB3263589504	(3,600.00)	2.5071	(9,169.15)	(9,025.50)	0.0000	4.5800	(1,853.2812)	0.0000	1.1665	(4.6463)	0.0000	1	(3.4798)	01/06/2025
000025.ZK	12/19/2024	SDB3263589504	(16,700.00)	2.5071	(42,564.59)	(41,868.30)	0.0000	4.5800	(1,853.2812)	0.0000	5.4152	(21.5538)	0.0000	1	(16.1387)	01/06/2025
000025.ZK	12/19/2024	SDB3263589504	(700.00)	2.5071	(1,792.62)	(1,754.96)	0.0000	4.5800	(1,853.2812)	0.0000	0.2281	(0.9035)	0.0000	1	(0.6754)	01/06/2025
000025.ZK	12/19/2024	SDB3263589504	(100.00)	2.5071	(258.63)	(250.71)	0.0000	4.5800	(1,853.2812)	0.0000	0.0329	(0.1291)	0.0000	1	(0.0962)	01/06/2025
000025.ZK	12/19/2024	SDB3263589504	(2,100.00)	2.5071	(5,381.22)	(5,264.88)	0.0000	4.5800	(1,853.2812)	0.0000	0.6846	(2.7104)	0.0000	1	(2.0257)	01/06/2025
000025.ZK	12/19/2024	SDB3263589504	(500.00)	2.5071	(1,280.63)	(1,253.54)	0.0000	4.5800	(1,853.2812)	0.0000	0.1629	(0.6453)	0.0000	1	(0.4824)	01/06/2025
000025.ZK	12/19/2024	SDB3263589504	(400.00)	2.5071	(1,025.99)	(1,002.83)	0.0000	4.5800	(1,853.2812)	0.0000	0.1305	(0.5163)	0.0000	1	(0.3857)	01/06/2025
000025.ZK	12/19/2024	SDB3263589504	(200.00)	2.5071	(513.00)	(501.42)	0.0000	4.5800	(1,853.2812)	0.0000	0.0653	(0.2581)	0.0000	1	(0.1929)	01/06/2025
000025.ZK	12/19/2024	SDB3263589504	(3,400.00)	2.5071	(8,875.93)	(8,524.09)	0.0000	4.5800	(1,853.2812)	0.0000	1.1292	(4.3882)	0.0000	1	(3.2590)	01/06/2025
000025.ZK	12/18/2024	SDB3263589504	(3,300.00)	2.5039	(8,448.48)	(8,262.85)	0.0000	4.5800	(1,853.2812)	0.0000	1.0748	(4.2537)	0.0000	1	(3.1789)	01/06/2025
000025.ZK	12/18/2024	SDB3263589504	(1,000.00)	2.5039	(2,550.22)	(2,503.89)	0.0000	4.5800	(1,853.2812)	0.0000	0.3244	(1.2890)	0.0000	1	(0.9646)	01/06/2025
000025.ZK	12/18/2024	SDB3263589504	(3,600.00)	2.5039	(9,169.15)	(9,014.01)	0.0000	4.5800	(1,853.2812)	0.0000	1.1665	(4.6404)	0.0000	1	(3.4739)	01/06/2025
000025.ZK	12/18/2024	SDB3263589504	(16,700.00)	2.5039	(42,564.59)	(41,815.01)	0.0000	4.5800	(1,853.2812)	0.0000	5.4152	(21.5264)	0.0000	1	(16.1112)	01/06/2025
000025.ZK	12/18/2024	SDB3263589504	(700.00)	2.5039	(1,792.62)	(1,752.73)	0.0000	4.5800	(1,853.2812)	0.0000	0.2281	(0.9023)	0.0000	1	(0.6742)	01/06/2025
000025.ZK	12/18/2024	SDB3263589504	(100.00)	2.5039	(258.63)	(250.39)	0.0000	4.5800	(1,853.2812)	0.0000	0.0329	(0.1289)	0.0000	1	(0.0960)	01/06/2025
000025.ZK	12/18/2024	SDB3263589504	(2,100.00)	2.5039	(5,381.22)	(5,258.18)	0.0000	4.5800	(1,853.2812)	0.0000	0.6846	(2.7069)	0.0000	1	(2.0223)	01/06/2025
000025.ZK	12/18/2024	SDB3263589504	(500.00)	2.5039	(1,280.63)	(1,251.95)	0.0000	4.5800	(1,853.2812)	0.0000	0.1629	(0.6445)	0.0000	1	(0.4816)	01/06/2025
000025.ZK	12/18/2024	SDB3263589504	(400.00)	2.5039	(1,025.99)	(1,001.56)	0.0000	4.5800	(1,853.2812)	0.0000	0.1305	(0.5156)	0.0000	1	(0.3851)	01/06/2025
000025.ZK	12/18/2024	SDB3263589504	(200.00)	2.5039	(513.00)	(500.78)	0.0000	4.5800	(1,853.2812)	0.0000	0.0653	(0.2578)	0.0000	1	(0.1925)	01/06/2025
000025.ZK	12/18/2024	SDB3263589504	(3,400.00)	2.5039	(8,875.93)	(8,513.24)	0.0000	4.5800	(1,853.2812)	0.0000	1.1292	(4.3826)	0.0000	1	(3.2534)	01/06/2025
000025.ZK	12/17/2024	SDB3263589504	(3,300.00)	2.5653	(8,448.48)	(8,465.56)	0.0000	4.5800	(1,853.2812)	0.0000	1.0748	(4.3581)	0.0000	1	(3.2832)	01/06/2025
000025.ZK	12/17/2024	SDB3263589504	(1,000.00)	2.5653	(2,550.22)	(2,565.32)	0.0000	4.5800	(1,853.2812)	0.0000	0.3244	(1.3206)	0.0000	1	(0.9962)	01/06/2025
000025.ZK	12/17/2024	SDB3263589504	(3,600.00)	2.5653	(9,169.15)	(9,235.15)	0.0000	4.5800	(1,853.2812)	0.0000	1.1665	(4.7543)	0.0000	1	(3.5877)	01/06/2025
000025.ZK	12/17/2024	SDB3263589504	(16,700.00)	2.5653	(42,564.59)	(42,840.84)	0.0000	4.5800	(1,853.2812)	0.0000	5.4152	(22.0545)	0.0000	1	(16.6393)	01/06/2025
000025.ZK	12/17/2024	SDB3263589504	(700.00)	2.5653	(1,792.62)	(1,795.72)	0.0000	4.5800	(1,853.2812)	0.0000	0.2281	(0.9244)	0.0000	1	(0.6964)	01/06/2025
000025.ZK	12/17/2024	SDB3263589504	(100.00)	2.5653	(258.63)	(256.53)	0.0000	4.5800	(1,853.2812)	0.0000	0.0329	(0.1321)	0.0000	1	(0.0992)	01/06/2025
000025.ZK	12/17/2024	SDB3263589504	(2,100.00)	2.5653	(5,381.22)	(5,387.17)	0.0000	4.5800	(1,853.2812)	0.0000	0.6846	(2.7733)	0.0000	1	(2.0887)	01/06/2025
000025.ZK	12/17/2024	SDB3263589504	(500.00)	2.5653	(1,280.63)	(1,282.66)	0.0000	4.5800	(1,853.2812)	0.0000	0.1629	(0.6603)	0.0000	1	(0.4974)	01/06/2025
000025.ZK	12/17/2024	SDB3263589504	(400.00)	2.5653	(1,025.99)	(1,026.13)	0.0000	4.5800	(1,853.2812)	0.0000	0.1305	(0.5283)	0.0000	1	(0.3977)	01/06/2025
000025.ZK	12/17/2024	SDB3263589504	(200.00)	2.5653	(513.00)	(513.06)	0.0000	4.5800	(1,853.2812)	0.0000	0.0653	(0.2641)	0.0000	1	(0.1989)	01/06/2025
000025.ZK	12/17/2024	SDB3263589504	(3,400.00)	2.5653	(8,875.93)	(8,722.09)	0.0000	4.5800	(1,853.2812)	0.0000	1.1292	(4.4901)	0.0000	1	(3.3609)	01/06/2025
000025.ZK	12/16/2024	SDB3263589504	(3,600.00)	2.5549	(9,169.15)	(9,197.63)	0.0000	4.5800	(1,892.5992)	0.0000	1.1665	(4.8354)	0.0000	1	(3.6689)	01/06/2025
000025.ZK	12/16/2024	SDB3263589504	(16,700.00)	2.5549	(42,564.59)	(42,666.80)	0.0000	4.5800	(1,892.5992)	0.0000	5.4152	(22.4309)	0.0000	1	(17.0157)	01/06/2025
000025.ZK	12/16/2024	SDB3263589504	(700.00)	2.5549	(1,792.62)	(1,788.43)	0.0000	4.5800	(1,892.5992)	0.0000	0.2281	(0.9402)	0.0000	1	(0.7122)	01/06/2025
000025.ZK	12/16/2024	SDB3263589504	(100.00)	2.5549	(258.63)	(255.49)	0.0000	4.5800	(1,892.5992)	0.0000	0.0329	(0.1343)	0.0000	1	(0.1014)	01/06/2025
000025.ZK	12/16/2024	SDB3263589504	(2,100.00)	2.5549	(5,381.22)	(5,365.29)	0.0000	4.5800	(1,892.5992)	0.0000	0.6846	(2.8206)	0.0000	1	(2.1360)	01/06/2025
000025.ZK	12/16/2024	SDB3263589504	(500.00)	2.5549	(1,280.63)	(1,277.45)	0.0000	4.5800	(1,892.5992)	0.0000	0.1629	(0.6716)	0.0000	1	(0.5087)	01/06/2025
000025.ZK	12/16/2024	SDB3263589504	(400.00)	2.5549	(1,025.99)	(1,021.96)	0.0000	4.5800	(1,892.5992)	0.0000	0.1305	(0.5373)	0.0000	1	(0.4067)	01/06/2025
000025.ZK	12/16/2024	SDB3263589504	(200.00)	2.5549	(513.00)	(510.98)	0.0000	4.5800	(1,892.5992)	0.0000	0.0653	(0.2686)	0.0000	1	(0.2034)	01/06/2025
000025.ZK	12/16/2024	SDB3263589504	(3,400.00)	2.5549	(8,875.93)	(8,686.65)	0.0000	4.5800	(1,892.5992)	0.0000	1.1292	(4.5668)	0.0000	1	(3.4375)	01/06/2025
000025.ZK	12/13/2024	SDB3263589504	(700.00)	2.5374	(1,792.62)	(1,776.15)	0.0000	4.5800	(2,009.4594)	0.0000	0.6842	(2.9743)	0.0000	3	(2.2901)	01/06/2025
000025.ZK	12/13/2024	SDB3263589504	(100.00)	2.5374	(258.63)	(253.74)	0.0000	4.5800	(2,009.4594)	0.0000	0.0987	(0.4249)	0.0000	3	(0.3262)	01/06/2025
000025.ZK	12/13/2024	SDB3263589504	(2,100.00)	2.5374	(5,381.22)	(5,328.46)	0.0000	4.5800	(2,009.4594)	0.0000	2.0538	(8.9228)	0.0000	3	(6.8689)	01/06/2025
000025.ZK	12/13/2024	SDB3263589504	(500.00)	2.5374	(1,280.63)	(1,268.68)	0.0000	4.5800	(2,009.4594)	0.0000	0.4888	(2.1245)	0.0000	3	(1.6357)	01/06/2025
000025.ZK	12/13/2024	SDB3263589504	(400.00)	2.5374	(1,025.99)	(1,014.94)	0.0000	4.5800	(2,009.4594)	0.0000	0.3916	(1.6996)	0.0000	3	(1.3080)	01/06/2025
000025.ZK	12/13/2024	SDB3263589504	(200.00)	2.5374	(513.00)	(507.47)	0.0000	4.5800	(2,009.4594)	0.0000	0.1958	(0.8498)	0.0000	3	(0.6540)	01/06/2025
000025.ZK	12/13/2024	SDB3263589504	(3,400.00)	2.5374	(8,875.93)	(8,627.02)	0.0000	4.5800	(2,009.4594)	0.0000	3.3876	(14.4464)	0.0000	3	(11.0587)	01/06/2025
000025.ZK	12/12/2024	SDB3263589504	(2,100.00)	2.4974	(5,381.22)	(5,244.46)	0.0000	4.5800	(1,998.4848)	0.0000	0.6846	(2.9114)	0.0000	1	(2.2268)	01/06/2025
000025.ZK	12/12/2024	SDB3263589504	(500.00)	2.4974	(1,280.63)	(1,248.68)	0.0000	4.5800	(1,998.4848)	0.0000	0.1629	(0.6932)	0.0000	1	(0.5303)	01/06/2025
000025.ZK	12/12/2024	SDB3263589504	(400.00)	2.4974	(1,025.99)	(998.94)	0.0000	4.5800	(1,998.4848)	0.0000	0.1305	(0.5545)	0.0000	1	(0.4240)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHENZHEN TELLUS HOLDING CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
000025.ZK	12/12/2024	SDB3263589504	(200.00)	2.4974	(513.00)	(499.47)	0.0000	4.5800	(1,998.4848)	0.0000	0.0653	(0.2773)	0.0000	1	(0.2120)	01/06/2025
000025.ZK	12/12/2024	SDB3263589504	(3,400.00)	2.4974	(8,875.93)	(8,491.02)	0.0000	4.5800	(1,998.4848)	0.0000	1.1292	(4.7137)	0.0000	1	(3.5844)	01/06/2025
000025.ZK	12/11/2024	SDB3263589504	(2,100.00)	2.5663	(5,381.22)	(5,389.29)	0.0000	4.5800	(1,998.4848)	0.0000	0.6846	(2.9918)	0.0000	1	(2.3072)	01/06/2025
000025.ZK	12/11/2024	SDB3263589504	(500.00)	2.5663	(1,280.63)	(1,283.16)	0.0000	4.5800	(1,998.4848)	0.0000	0.1629	(0.7123)	0.0000	1	(0.5494)	01/06/2025
000025.ZK	12/11/2024	SDB3263589504	(400.00)	2.5663	(1,025.99)	(1,026.53)	0.0000	4.5800	(1,998.4848)	0.0000	0.1305	(0.5699)	0.0000	1	(0.4393)	01/06/2025
000025.ZK	12/11/2024	SDB3263589504	(200.00)	2.5663	(513.00)	(513.27)	0.0000	4.5800	(1,998.4848)	0.0000	0.0653	(0.2849)	0.0000	1	(0.2197)	01/06/2025
000025.ZK	12/11/2024	SDB3263589504	(3,400.00)	2.5663	(8,875.93)	(8,725.51)	0.0000	4.5800	(1,998.4848)	0.0000	1.1292	(4.8438)	0.0000	1	(3.7146)	01/06/2025
000025.ZK	12/10/2024	SDB3263589504	(400.00)	2.5744	(1,025.99)	(1,029.74)	0.0000	4.5800	(1,997.5000)	0.0000	0.1305	(0.5714)	0.0000	1	(0.4408)	01/06/2025
000025.ZK	12/10/2024	SDB3263589504	(200.00)	2.5744	(513.00)	(514.87)	0.0000	4.5800	(1,997.5000)	0.0000	0.0653	(0.2857)	0.0000	1	(0.2204)	01/06/2025
000025.ZK	12/10/2024	SDB3263589504	(3,400.00)	2.5744	(8,875.93)	(8,752.82)	0.0000	4.5800	(1,997.5000)	0.0000	1.1292	(4.8566)	0.0000	1	(3.7274)	01/06/2025
000025.ZK	12/09/2024	SDB3263589504	(3,400.00)	2.5587	(8,875.93)	(8,699.52)	0.0000	4.5800	(1,997.0588)	0.0000	1.1292	(4.8260)	0.0000	1	(3.6967)	01/06/2025
000025.ZK	12/06/2024	SDB3263589504	(3,400.00)	2.6106	(8,875.93)	(8,875.93)	0.0000	4.5800	(1,997.0588)	0.0000	3.3876	(14.7715)	0.0000	3	(11.3838)	01/06/2025
000025.ZK	12/05/2024	SDB3263426719	(300.00)	2.6460	(784.82)	(793.79)	0.0000	4.5800	(2,022.2222)	0.0000	0.0998	(0.4459)	0.0000	1	(0.3460)	01/06/2025
000025.ZK	12/05/2024	SDB3263426719	(2,400.00)	2.6460	(6,152.44)	(6,350.33)	0.0000	4.5800	(2,022.2222)	0.0000	0.7827	(3.5672)	0.0000	1	(2.7844)	01/06/2025
000025.ZK	12/04/2024	SDB3263426719	(2,400.00)	2.5328	(6,152.44)	(6,078.80)	0.0000	4.5800	(2,050.0000)	0.0000	0.7827	(3.4615)	0.0000	1	(2.6788)	01/06/2025
TOTAL SHENZHEN TELLUS HOLDING CO LTD CMN CLASS A SERIES NORTHBOUND											267.4036	(1,077.4314)	0.0000		(810.0278)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHENZHEN ZHONGJIN LINGNAN NONFEMET CO. LTD. CMN CLASS A SERIES NORTHBOUND																
000060.ZK	01/03/2025	SDB3261097746	(300.00)	0.6580	(201.36)	(197.41)	0.0000	4.3300	(1,057.2324)	0.0000	0.0727	(0.1739)	0.0000	3	(0.1013)	01/06/2025
000060.ZK	01/03/2025	SDB3261097746	(26,300.00)	0.6580	(17,727.59)	(17,306.66)	0.0000	4.3300	(1,057.2324)	0.0000	6.3967	(15.2476)	0.0000	3	(8.8509)	01/06/2025
000060.ZK	01/03/2025	SDB3261097746	(15,300.00)	0.6580	(10,270.84)	(10,068.13)	0.0000	4.3300	(1,057.2324)	0.0000	3.7061	(8.8703)	0.0000	3	(5.1642)	01/06/2025
000060.ZK	01/03/2025	SDB3261097746	(1,800.00)	0.6580	(1,224.76)	(1,184.49)	0.0000	4.3300	(1,057.2324)	0.0000	0.4419	(1.0436)	0.0000	3	(0.6016)	01/06/2025
000060.ZK	01/03/2025	SDB3261097746	(3,600.00)	0.6580	(2,438.27)	(2,368.97)	0.0000	4.3300	(1,057.2324)	0.0000	0.8798	(2.0871)	0.0000	3	(1.2073)	01/06/2025
000060.ZK	01/03/2025	SDB3261097746	(11,500.00)	0.6580	(8,046.73)	(7,567.55)	0.0000	4.3300	(1,057.2324)	0.0000	2.9035	(6.6672)	0.0000	3	(3.7637)	01/06/2025
000060.ZK	01/03/2025	SDB3261097746	(7,200.00)	0.6580	(5,041.36)	(4,737.95)	0.0000	4.3300	(1,057.2324)	0.0000	1.8191	(4.1743)	0.0000	3	(2.3552)	01/06/2025
000060.ZK	01/03/2025	SDB3261097746	(700.00)	0.6580	(469.17)	(460.63)	0.0000	4.3300	(1,057.2324)	0.0000	0.1693	(0.4058)	0.0000	3	(0.2365)	01/06/2025
000060.ZK	01/03/2025	SDB3261097746	(400.00)	0.6580	(268.10)	(263.22)	0.0000	4.3300	(1,057.2324)	0.0000	0.0967	(0.2319)	0.0000	3	(0.1352)	01/06/2025
000060.ZK	01/03/2025	SDB3261097746	(26,600.00)	0.6580	(17,828.54)	(17,504.08)	0.0000	4.3300	(1,057.2324)	0.0000	6.4331	(15.4216)	0.0000	3	(8.9884)	01/06/2025
000060.ZK	01/03/2025	SDB3261097746	(8,000.00)	0.6580	(5,361.97)	(5,264.38)	0.0000	4.3300	(1,057.2324)	0.0000	1.9348	(4.6381)	0.0000	3	(2.7033)	01/06/2025
000060.ZK	01/03/2025	SDB3261097746	(116,600.00)	0.6580	(78,150.68)	(76,728.40)	0.0000	4.3300	(1,057.2324)	0.0000	28.1994	(67.5998)	0.0000	3	(39.4004)	01/06/2025
000060.ZK	01/03/2025	SDB3261097746	(20,300.00)	0.6580	(13,605.99)	(13,358.37)	0.0000	4.3300	(1,057.2324)	0.0000	4.9095	(11.7691)	0.0000	3	(6.8596)	01/06/2025
000060.ZK	01/03/2025	SDB3261097746	(3,500.00)	0.6580	(2,345.86)	(2,303.17)	0.0000	4.3300	(1,057.2324)	0.0000	0.8465	(2.0292)	0.0000	3	(1.1827)	01/06/2025
000060.ZK	01/03/2025	SDB3261097746	(12,400.00)	0.6580	(8,311.05)	(8,159.80)	0.0000	4.3300	(1,057.2324)	0.0000	2.9989	(7.1890)	0.0000	3	(4.1901)	01/06/2025
000060.ZK	01/03/2025	SDB3261097746	(12,600.00)	0.6580	(8,445.10)	(8,291.40)	0.0000	4.3300	(1,057.2324)	0.0000	3.0473	(7.3050)	0.0000	3	(4.2577)	01/06/2025
000060.ZK	01/03/2025	SDB3261097746	(100.00)	0.6580	(67.02)	(65.80)	0.0000	4.3300	(1,057.2324)	0.0000	0.0242	(0.0580)	0.0000	3	(0.0338)	01/06/2025
000060.ZK	01/02/2025	SDB3261097746	(300.00)	0.6586	(201.36)	(197.58)	0.0000	4.3300	(1,057.2324)	0.0000	0.0242	(0.0580)	0.0000	1	(0.0338)	01/06/2025
000060.ZK	01/02/2025	SDB3261097746	(26,300.00)	0.6586	(17,727.59)	(17,321.00)	0.0000	4.3300	(1,057.2324)	0.0000	2.1322	(5.0868)	0.0000	1	(2.9545)	01/06/2025
000060.ZK	01/02/2025	SDB3261097746	(15,300.00)	0.6586	(10,270.84)	(10,076.47)	0.0000	4.3300	(1,057.2324)	0.0000	1.2354	(2.9592)	0.0000	1	(1.7239)	01/06/2025
000060.ZK	01/02/2025	SDB3261097746	(1,800.00)	0.6586	(1,224.76)	(1,185.47)	0.0000	4.3300	(1,057.2324)	0.0000	0.1473	(0.3481)	0.0000	1	(0.2008)	01/06/2025
000060.ZK	01/02/2025	SDB3261097746	(3,600.00)	0.6586	(2,438.27)	(2,370.93)	0.0000	4.3300	(1,057.2324)	0.0000	0.2933	(0.6963)	0.0000	1	(0.4030)	01/06/2025
000060.ZK	01/02/2025	SDB3261097746	(11,500.00)	0.6586	(8,046.73)	(7,573.82)	0.0000	4.3300	(1,057.2324)	0.0000	0.9678	(2.2242)	0.0000	1	(1.2564)	01/06/2025
000060.ZK	01/02/2025	SDB3261097746	(7,200.00)	0.6586	(5,041.36)	(4,741.87)	0.0000	4.3300	(1,057.2324)	0.0000	0.6064	(1.3926)	0.0000	1	(0.7862)	01/06/2025
000060.ZK	01/02/2025	SDB3261097746	(700.00)	0.6586	(469.17)	(461.02)	0.0000	4.3300	(1,057.2324)	0.0000	0.0564	(0.1354)	0.0000	1	(0.0790)	01/06/2025
000060.ZK	01/02/2025	SDB3261097746	(400.00)	0.6586	(268.10)	(263.44)	0.0000	4.3300	(1,057.2324)	0.0000	0.0322	(0.0774)	0.0000	1	(0.0451)	01/06/2025
000060.ZK	01/02/2025	SDB3261097746	(26,600.00)	0.6586	(17,828.54)	(17,518.57)	0.0000	4.3300	(1,057.2324)	0.0000	2.1444	(5.1448)	0.0000	1	(3.0004)	01/06/2025
000060.ZK	01/02/2025	SDB3261097746	(8,000.00)	0.6586	(5,361.97)	(5,268.74)	0.0000	4.3300	(1,057.2324)	0.0000	0.6449	(1.5473)	0.0000	1	(0.9024)	01/06/2025
000060.ZK	01/02/2025	SDB3261097746	(116,600.00)	0.6586	(78,150.68)	(76,791.94)	0.0000	4.3300	(1,057.2324)	0.0000	9.9998	(22.5519)	0.0000	1	(13.1521)	01/06/2025
000060.ZK	01/02/2025	SDB3261097746	(20,300.00)	0.6586	(13,605.99)	(13,369.44)	0.0000	4.3300	(1,057.2324)	0.0000	1.6365	(3.9263)	0.0000	1	(2.2898)	01/06/2025
000060.ZK	01/02/2025	SDB3261097746	(3,500.00)	0.6586	(2,345.86)	(2,305.08)	0.0000	4.3300	(1,057.2324)	0.0000	0.2822	(0.6769)	0.0000	1	(0.3948)	01/06/2025
000060.ZK	01/02/2025	SDB3261097746	(12,400.00)	0.6586	(8,311.05)	(8,166.55)	0.0000	4.3300	(1,057.2324)	0.0000	0.9996	(2.3983)	0.0000	1	(1.3987)	01/06/2025
000060.ZK	01/02/2025	SDB3261097746	(12,600.00)	0.6586	(8,445.10)	(8,298.27)	0.0000	4.3300	(1,057.2324)	0.0000	1.0158	(2.4370)	0.0000	1	(1.4212)	01/06/2025
000060.ZK	01/02/2025	SDB3261097746	(100.00)	0.6586	(67.02)	(65.86)	0.0000	4.3300	(1,057.2324)	0.0000	0.0081	(0.0193)	0.0000	1	(0.0113)	01/06/2025
000060.ZK	12/31/2024	SDB3261097746	(300.00)	0.6626	(201.36)	(198.79)	0.0000	4.3300	(1,057.2324)	0.0000	0.0484	(0.1168)	0.0000	2	(0.0683)	01/06/2025
000060.ZK	12/31/2024	SDB3261097746	(26,300.00)	0.6626	(17,727.59)	(17,427.59)	0.0000	4.3300	(1,057.2324)	0.0000	4.2645	(10.2361)	0.0000	2	(5.9716)	01/06/2025
000060.ZK	12/31/2024	SDB3261097746	(15,300.00)	0.6626	(10,270.84)	(10,138.48)	0.0000	4.3300	(1,057.2324)	0.0000	2.4707	(5.9549)	0.0000	2	(3.4841)	01/06/2025
000060.ZK	12/31/2024	SDB3261097746	(1,800.00)	0.6626	(1,224.76)	(1,192.76)	0.0000	4.3300	(1,057.2324)	0.0000	0.2946	(0.7006)	0.0000	2	(0.4059)	01/06/2025
000060.ZK	12/31/2024	SDB3261097746	(3,600.00)	0.6626	(2,438.27)	(2,385.53)	0.0000	4.3300	(1,057.2324)	0.0000	0.5865	(1.4011)	0.0000	2	(0.8146)	01/06/2025
000060.ZK	12/31/2024	SDB3261097746	(11,500.00)	0.6626	(8,046.73)	(7,620.43)	0.0000	4.3300	(1,057.2324)	0.0000	1.9357	(4.4759)	0.0000	2	(2.5402)	01/06/2025
000060.ZK	12/31/2024	SDB3261097746	(7,200.00)	0.6626	(5,041.36)	(4,771.05)	0.0000	4.3300	(1,057.2324)	0.0000	1.2127	(2.8023)	0.0000	2	(1.5896)	01/06/2025
000060.ZK	12/31/2024	SDB3261097746	(700.00)	0.6626	(469.17)	(463.85)	0.0000	4.3300	(1,057.2324)	0.0000	0.1129	(0.2724)	0.0000	2	(0.1596)	01/06/2025
000060.ZK	12/31/2024	SDB3261097746	(400.00)	0.6626	(268.10)	(265.06)	0.0000	4.3300	(1,057.2324)	0.0000	0.0645	(0.1557)	0.0000	2	(0.0912)	01/06/2025
000060.ZK	12/31/2024	SDB3261097746	(26,600.00)	0.6626	(17,828.54)	(17,626.38)	0.0000	4.3300	(1,057.2324)	0.0000	4.2888	(10.3529)	0.0000	2	(6.0641)	01/06/2025
000060.ZK	12/31/2024	SDB3261097746	(8,000.00)	0.6626	(5,361.97)	(5,301.17)	0.0000	4.3300	(1,057.2324)	0.0000	1.2899	(3.1136)	0.0000	2	(1.8238)	01/06/2025
000060.ZK	12/31/2024	SDB3261097746	(116,600.00)	0.6626	(78,150.68)	(77,264.52)	0.0000	4.3300	(1,057.2324)	0.0000	18.7996	(45.3814)	0.0000	2	(26.5818)	01/06/2025
000060.ZK	12/31/2024	SDB3261097746	(20,300.00)	0.6626	(13,605.99)	(13,451.71)	0.0000	4.3300	(1,057.2324)	0.0000	3.2730	(7.9009)	0.0000	2	(4.6279)	01/06/2025
000060.ZK	12/31/2024	SDB3261097746	(3,500.00)	0.6626	(2,345.86)	(2,319.26)	0.0000	4.3300	(1,057.2324)	0.0000	0.5643	(1.3622)	0.0000	2	(0.7979)	01/06/2025
000060.ZK	12/31/2024	SDB3261097746	(12,400.00)	0.6626	(8,311.05)	(8,216.81)	0.0000	4.3300	(1,057.2324)	0.0000	1.9993	(4.8262)	0.0000	2	(2.8269)	01/06/2025
000060.ZK	12/31/2024	SDB3261097746	(12,600.00)	0.6626	(8,445.10)	(8,349.34)	0.0000	4.3300	(1,057.2324)	0.0000	2.0315	(4.9040)	0.0000	2	(2.8725)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHENZHEN ZHONGJIN LINGNAN NONFEMET CO. LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000060.ZK	12/31/2024	SDB3261097746	(100.00)	0.6626	(67.02)	(66.26)	0.0000	4.3300	(1,057.2324)	0.0000	0.0161	(0.0389)	0.0000	2	(0.0228)	01/06/2025
000060.ZK	12/30/2024	SDB3261097746	(300.00)	0.6557	(201.36)	(196.71)	0.0000	4.3300	(1,057.2324)	0.0000	0.0242	(0.0578)	0.0000	1	(0.0335)	01/06/2025
000060.ZK	12/30/2024	SDB3261097746	(26,300.00)	0.6557	(17,727.59)	(17,244.49)	0.0000	4.3300	(1,057.2324)	0.0000	2.1322	(5.0643)	0.0000	1	(2.9321)	01/06/2025
000060.ZK	12/30/2024	SDB3261097746	(15,300.00)	0.6557	(10,270.84)	(10,031.97)	0.0000	4.3300	(1,057.2324)	0.0000	1.2354	(2.9461)	0.0000	1	(1.7108)	01/06/2025
000060.ZK	12/30/2024	SDB3261097746	(1,800.00)	0.6557	(1,224.76)	(1,180.23)	0.0000	4.3300	(1,057.2324)	0.0000	0.1473	(0.3466)	0.0000	1	(0.1993)	01/06/2025
000060.ZK	12/30/2024	SDB3261097746	(3,600.00)	0.6557	(2,438.27)	(2,360.46)	0.0000	4.3300	(1,057.2324)	0.0000	0.2933	(0.6932)	0.0000	1	(0.3999)	01/06/2025
000060.ZK	12/30/2024	SDB3261097746	(11,500.00)	0.6557	(8,046.73)	(7,540.37)	0.0000	4.3300	(1,057.2324)	0.0000	0.9678	(2.2144)	0.0000	1	(1.2466)	01/06/2025
000060.ZK	12/30/2024	SDB3261097746	(7,200.00)	0.6557	(5,041.36)	(4,720.92)	0.0000	4.3300	(1,057.2324)	0.0000	0.6064	(1.3864)	0.0000	1	(0.7801)	01/06/2025
000060.ZK	12/30/2024	SDB3261097746	(700.00)	0.6557	(469.17)	(458.98)	0.0000	4.3300	(1,057.2324)	0.0000	0.0564	(0.1348)	0.0000	1	(0.0784)	01/06/2025
000060.ZK	12/30/2024	SDB3261097746	(400.00)	0.6557	(268.10)	(262.27)	0.0000	4.3300	(1,057.2324)	0.0000	0.0322	(0.0770)	0.0000	1	(0.0448)	01/06/2025
000060.ZK	12/30/2024	SDB3261097746	(26,600.00)	0.6557	(17,828.54)	(17,441.19)	0.0000	4.3300	(1,057.2324)	0.0000	2.1444	(5.1221)	0.0000	1	(2.9777)	01/06/2025
000060.ZK	12/30/2024	SDB3261097746	(8,000.00)	0.6557	(5,361.97)	(5,245.47)	0.0000	4.3300	(1,057.2324)	0.0000	0.6449	(1.5405)	0.0000	1	(0.8955)	01/06/2025
000060.ZK	12/30/2024	SDB3261097746	(116,600.00)	0.6557	(78,150.68)	(76,452.75)	0.0000	4.3300	(1,057.2324)	0.0000	9.9998	(22.4523)	0.0000	1	(13.0525)	01/06/2025
000060.ZK	12/30/2024	SDB3261097746	(20,300.00)	0.6557	(13,605.99)	(13,310.39)	0.0000	4.3300	(1,057.2324)	0.0000	1.6365	(3.9089)	0.0000	1	(2.2724)	01/06/2025
000060.ZK	12/30/2024	SDB3261097746	(3,500.00)	0.6557	(2,345.86)	(2,294.89)	0.0000	4.3300	(1,057.2324)	0.0000	0.2822	(0.6740)	0.0000	1	(0.3918)	01/06/2025
000060.ZK	12/30/2024	SDB3261097746	(12,400.00)	0.6557	(8,311.05)	(8,130.48)	0.0000	4.3300	(1,057.2324)	0.0000	0.9996	(2.3877)	0.0000	1	(1.3881)	01/06/2025
000060.ZK	12/30/2024	SDB3261097746	(12,600.00)	0.6557	(8,445.10)	(8,261.62)	0.0000	4.3300	(1,057.2324)	0.0000	1.0158	(2.4262)	0.0000	1	(1.4105)	01/06/2025
000060.ZK	12/30/2024	SDB3261097746	(100.00)	0.6557	(67.02)	(65.57)	0.0000	4.3300	(1,057.2324)	0.0000	0.0081	(0.0193)	0.0000	1	(0.0112)	01/06/2025
000060.ZK	12/27/2024	SDB3261097746	(300.00)	0.6609	(201.36)	(198.28)	0.0000	4.3300	(1,057.2324)	0.0000	0.0727	(0.1747)	0.0000	3	(0.1020)	01/06/2025
000060.ZK	12/27/2024	SDB3261097746	(26,300.00)	0.6609	(17,727.59)	(17,382.20)	0.0000	4.3300	(1,057.2324)	0.0000	6.3967	(15.3142)	0.0000	3	(8.9175)	01/06/2025
000060.ZK	12/27/2024	SDB3261097746	(15,300.00)	0.6609	(10,270.84)	(10,112.08)	0.0000	4.3300	(1,057.2324)	0.0000	3.7061	(8.9090)	0.0000	3	(5.2029)	01/06/2025
000060.ZK	12/27/2024	SDB3261097746	(1,800.00)	0.6609	(1,224.76)	(1,189.66)	0.0000	4.3300	(1,057.2324)	0.0000	0.4419	(1.0481)	0.0000	3	(0.6062)	01/06/2025
000060.ZK	12/27/2024	SDB3261097746	(3,600.00)	0.6609	(2,438.27)	(2,379.31)	0.0000	4.3300	(1,057.2324)	0.0000	0.8798	(2.0962)	0.0000	3	(1.2164)	01/06/2025
000060.ZK	12/27/2024	SDB3261097746	(11,500.00)	0.6609	(8,046.73)	(7,600.58)	0.0000	4.3300	(1,057.2324)	0.0000	2.9035	(6.6963)	0.0000	3	(3.7928)	01/06/2025
000060.ZK	12/27/2024	SDB3261097746	(7,200.00)	0.6609	(5,041.36)	(4,758.62)	0.0000	4.3300	(1,057.2324)	0.0000	1.8191	(4.1925)	0.0000	3	(2.3734)	01/06/2025
000060.ZK	12/27/2024	SDB3261097746	(700.00)	0.6609	(469.17)	(462.64)	0.0000	4.3300	(1,057.2324)	0.0000	0.1693	(0.4076)	0.0000	3	(0.2383)	01/06/2025
000060.ZK	12/27/2024	SDB3261097746	(400.00)	0.6609	(268.10)	(264.37)	0.0000	4.3300	(1,057.2324)	0.0000	0.0967	(0.2329)	0.0000	3	(0.1362)	01/06/2025
000060.ZK	12/27/2024	SDB3261097746	(26,600.00)	0.6609	(17,828.54)	(17,580.47)	0.0000	4.3300	(1,057.2324)	0.0000	6.4331	(15.4889)	0.0000	3	(9.0557)	01/06/2025
000060.ZK	12/27/2024	SDB3261097746	(8,000.00)	0.6609	(5,361.97)	(5,287.36)	0.0000	4.3300	(1,057.2324)	0.0000	1.9348	(4.6583)	0.0000	3	(2.7235)	01/06/2025
000060.ZK	12/27/2024	SDB3261097746	(116,600.00)	0.6609	(78,150.68)	(77,063.27)	0.0000	4.3300	(1,057.2324)	0.0000	28.1994	(67.8948)	0.0000	3	(39.6955)	01/06/2025
000060.ZK	12/27/2024	SDB3261097746	(20,300.00)	0.6609	(13,605.99)	(13,416.68)	0.0000	4.3300	(1,057.2324)	0.0000	4.9095	(11.8205)	0.0000	3	(6.9110)	01/06/2025
000060.ZK	12/27/2024	SDB3261097746	(3,500.00)	0.6609	(2,345.86)	(2,313.22)	0.0000	4.3300	(1,057.2324)	0.0000	0.8465	(2.0380)	0.0000	3	(1.1915)	01/06/2025
000060.ZK	12/27/2024	SDB3261097746	(12,400.00)	0.6609	(8,311.05)	(8,195.41)	0.0000	4.3300	(1,057.2324)	0.0000	2.9989	(7.2204)	0.0000	3	(4.2215)	01/06/2025
000060.ZK	12/27/2024	SDB3261097746	(12,600.00)	0.6609	(8,445.10)	(8,327.59)	0.0000	4.3300	(1,057.2324)	0.0000	3.0473	(7.3368)	0.0000	3	(4.2896)	01/06/2025
000060.ZK	12/27/2024	SDB3261097746	(100.00)	0.6609	(67.02)	(66.09)	0.0000	4.3300	(1,057.2324)	0.0000	0.0242	(0.0582)	0.0000	3	(0.0340)	01/06/2025
000060.ZK	12/26/2024	SDB3261097746	(300.00)	0.6645	(201.36)	(199.34)	0.0000	4.3300	(1,057.2324)	0.0000	0.0242	(0.0585)	0.0000	1	(0.0343)	01/06/2025
000060.ZK	12/26/2024	SDB3261097746	(26,300.00)	0.6645	(17,727.59)	(17,475.80)	0.0000	4.3300	(1,057.2324)	0.0000	2.1322	(5.1322)	0.0000	1	(3.0000)	01/06/2025
000060.ZK	12/26/2024	SDB3261097746	(15,300.00)	0.6645	(10,270.84)	(10,166.53)	0.0000	4.3300	(1,057.2324)	0.0000	1.2354	(2.9857)	0.0000	1	(1.7503)	01/06/2025
000060.ZK	12/26/2024	SDB3261097746	(1,800.00)	0.6645	(1,224.76)	(1,196.06)	0.0000	4.3300	(1,057.2324)	0.0000	0.1473	(0.3513)	0.0000	1	(0.2039)	01/06/2025
000060.ZK	12/26/2024	SDB3261097746	(3,600.00)	0.6645	(2,438.27)	(2,392.12)	0.0000	4.3300	(1,057.2324)	0.0000	0.2933	(0.7025)	0.0000	1	(0.4092)	01/06/2025
000060.ZK	12/26/2024	SDB3261097746	(11,500.00)	0.6645	(8,046.73)	(7,641.51)	0.0000	4.3300	(1,057.2324)	0.0000	0.9678	(2.2441)	0.0000	1	(1.2763)	01/06/2025
000060.ZK	12/26/2024	SDB3261097746	(7,200.00)	0.6645	(5,041.36)	(4,784.25)	0.0000	4.3300	(1,057.2324)	0.0000	0.6064	(1.4050)	0.0000	1	(0.7987)	01/06/2025
000060.ZK	12/26/2024	SDB3261097746	(700.00)	0.6645	(469.17)	(465.14)	0.0000	4.3300	(1,057.2324)	0.0000	0.0564	(0.1366)	0.0000	1	(0.0802)	01/06/2025
000060.ZK	12/26/2024	SDB3261097746	(400.00)	0.6645	(268.10)	(265.79)	0.0000	4.3300	(1,057.2324)	0.0000	0.0322	(0.0781)	0.0000	1	(0.0458)	01/06/2025
000060.ZK	12/26/2024	SDB3261097746	(26,600.00)	0.6645	(17,828.54)	(17,675.14)	0.0000	4.3300	(1,057.2324)	0.0000	2.1444	(5.1908)	0.0000	1	(3.0464)	01/06/2025
000060.ZK	12/26/2024	SDB3261097746	(8,000.00)	0.6645	(5,361.97)	(5,315.83)	0.0000	4.3300	(1,057.2324)	0.0000	0.6449	(1.5611)	0.0000	1	(0.9162)	01/06/2025
000060.ZK	12/26/2024	SDB3261097746	(116,600.00)	0.6645	(78,150.68)	(77,478.25)	0.0000	4.3300	(1,057.2324)	0.0000	9.9998	(22.7535)	0.0000	1	(13.3537)	01/06/2025
000060.ZK	12/26/2024	SDB3261097746	(20,300.00)	0.6645	(13,605.99)	(13,488.92)	0.0000	4.3300	(1,057.2324)	0.0000	1.6365	(3.9614)	0.0000	1	(2.3249)	01/06/2025
000060.ZK	12/26/2024	SDB3261097746	(3,500.00)	0.6645	(2,345.86)	(2,325.68)	0.0000	4.3300	(1,057.2324)	0.0000	0.2822	(0.6830)	0.0000	1	(0.4008)	01/06/2025
000060.ZK	12/26/2024	SDB3261097746	(12,400.00)	0.6645	(8,311.05)	(8,239.54)	0.0000	4.3300	(1,057.2324)	0.0000	0.9996	(2.4198)	0.0000	1	(1.4201)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHENZHEN ZHONGJIN LINGNAN NONFEMET CO. LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000060.ZK	12/26/2024	SDB3261097746	(12,600.00)	0.6645	(8,445.10)	(8,372.44)	0.0000	4.3300	(1,057.2324)	0.0000	1.0158	(2.4588)	0.0000	1	(1.4430)	01/06/2025
000060.ZK	12/26/2024	SDB3261097746	(100.00)	0.6645	(67.02)	(66.45)	0.0000	4.3300	(1,057.2324)	0.0000	0.0081	(0.0195)	0.0000	1	(0.0115)	01/06/2025
000060.ZK	12/24/2024	SDB3261097746	(300.00)	0.6645	(201.36)	(199.34)	0.0000	4.3300	(1,057.2324)	0.0000	0.0484	(0.1171)	0.0000	2	(0.0686)	01/06/2025
000060.ZK	12/24/2024	SDB3261097746	(26,300.00)	0.6645	(17,727.59)	(17,475.80)	0.0000	4.3300	(1,057.2324)	0.0000	4.2645	(10.2644)	0.0000	2	(6.0000)	01/06/2025
000060.ZK	12/24/2024	SDB3261097746	(15,300.00)	0.6645	(10,270.84)	(10,166.53)	0.0000	4.3300	(1,057.2324)	0.0000	2.4707	(5.9713)	0.0000	2	(3.5006)	01/06/2025
000060.ZK	12/24/2024	SDB3261097746	(1,800.00)	0.6645	(1,224.76)	(1,196.06)	0.0000	4.3300	(1,057.2324)	0.0000	0.2946	(0.7025)	0.0000	2	(0.4079)	01/06/2025
000060.ZK	12/24/2024	SDB3261097746	(3,600.00)	0.6645	(2,438.27)	(2,392.12)	0.0000	4.3300	(1,057.2324)	0.0000	0.5865	(1.4050)	0.0000	2	(0.8185)	01/06/2025
000060.ZK	12/24/2024	SDB3261097746	(11,500.00)	0.6645	(8,046.73)	(7,641.51)	0.0000	4.3300	(1,057.2324)	0.0000	1.9357	(4.4883)	0.0000	2	(2.5526)	01/06/2025
000060.ZK	12/24/2024	SDB3261097746	(7,200.00)	0.6645	(5,041.36)	(4,784.25)	0.0000	4.3300	(1,057.2324)	0.0000	1.2127	(2.8100)	0.0000	2	(1.5973)	01/06/2025
000060.ZK	12/24/2024	SDB3261097746	(700.00)	0.6645	(469.17)	(465.14)	0.0000	4.3300	(1,057.2324)	0.0000	0.1129	(0.2732)	0.0000	2	(0.1603)	01/06/2025
000060.ZK	12/24/2024	SDB3261097746	(400.00)	0.6645	(268.10)	(265.79)	0.0000	4.3300	(1,057.2324)	0.0000	0.0645	(0.1561)	0.0000	2	(0.0916)	01/06/2025
000060.ZK	12/24/2024	SDB3261097746	(26,600.00)	0.6645	(17,828.54)	(17,675.14)	0.0000	4.3300	(1,057.2324)	0.0000	4.2888	(10.3815)	0.0000	2	(6.0928)	01/06/2025
000060.ZK	12/24/2024	SDB3261097746	(8,000.00)	0.6645	(5,361.97)	(5,315.83)	0.0000	4.3300	(1,057.2324)	0.0000	1.2899	(3.1223)	0.0000	2	(1.8324)	01/06/2025
000060.ZK	12/24/2024	SDB3261097746	(116,600.00)	0.6645	(78,150.68)	(77,478.25)	0.0000	4.3300	(1,057.2324)	0.0000	18.7996	(45.5070)	0.0000	2	(26.7074)	01/06/2025
000060.ZK	12/24/2024	SDB3261097746	(20,300.00)	0.6645	(13,605.99)	(13,488.92)	0.0000	4.3300	(1,057.2324)	0.0000	3.2730	(7.9227)	0.0000	2	(4.6497)	01/06/2025
000060.ZK	12/24/2024	SDB3261097746	(3,500.00)	0.6645	(2,345.86)	(2,325.68)	0.0000	4.3300	(1,057.2324)	0.0000	0.5643	(1.3660)	0.0000	2	(0.8017)	01/06/2025
000060.ZK	12/24/2024	SDB3261097746	(12,400.00)	0.6645	(8,311.05)	(8,239.54)	0.0000	4.3300	(1,057.2324)	0.0000	1.9993	(4.8395)	0.0000	2	(2.8402)	01/06/2025
000060.ZK	12/24/2024	SDB3261097746	(12,600.00)	0.6645	(8,445.10)	(8,372.44)	0.0000	4.3300	(1,057.2324)	0.0000	2.0315	(4.9176)	0.0000	2	(2.8860)	01/06/2025
000060.ZK	12/24/2024	SDB3261097746	(100.00)	0.6645	(67.02)	(66.45)	0.0000	4.3300	(1,057.2324)	0.0000	0.0161	(0.0390)	0.0000	2	(0.0229)	01/06/2025
000060.ZK	12/23/2024	SDB3261097746	(300.00)	0.6694	(201.36)	(200.81)	0.0000	4.3300	(1,057.2324)	0.0000	0.0242	(0.0590)	0.0000	1	(0.0348)	01/06/2025
000060.ZK	12/23/2024	SDB3261097746	(26,300.00)	0.6694	(17,727.59)	(17,604.51)	0.0000	4.3300	(1,057.2324)	0.0000	2.1322	(5.1700)	0.0000	1	(3.0378)	01/06/2025
000060.ZK	12/23/2024	SDB3261097746	(15,300.00)	0.6694	(10,270.84)	(10,241.41)	0.0000	4.3300	(1,057.2324)	0.0000	1.2354	(3.0077)	0.0000	1	(1.7723)	01/06/2025
000060.ZK	12/23/2024	SDB3261097746	(1,800.00)	0.6694	(1,224.76)	(1,204.87)	0.0000	4.3300	(1,057.2324)	0.0000	0.1473	(0.3538)	0.0000	1	(0.2065)	01/06/2025
000060.ZK	12/23/2024	SDB3261097746	(3,600.00)	0.6694	(2,438.27)	(2,409.74)	0.0000	4.3300	(1,057.2324)	0.0000	0.2933	(0.7077)	0.0000	1	(0.4144)	01/06/2025
000060.ZK	12/23/2024	SDB3261097746	(11,500.00)	0.6694	(8,046.73)	(7,697.79)	0.0000	4.3300	(1,057.2324)	0.0000	0.9678	(2.2607)	0.0000	1	(1.2928)	01/06/2025
000060.ZK	12/23/2024	SDB3261097746	(7,200.00)	0.6694	(5,041.36)	(4,819.49)	0.0000	4.3300	(1,057.2324)	0.0000	0.6064	(1.4154)	0.0000	1	(0.8090)	01/06/2025
000060.ZK	12/23/2024	SDB3261097746	(700.00)	0.6694	(469.17)	(468.56)	0.0000	4.3300	(1,057.2324)	0.0000	0.0564	(0.1376)	0.0000	1	(0.0812)	01/06/2025
000060.ZK	12/23/2024	SDB3261097746	(400.00)	0.6694	(268.10)	(267.75)	0.0000	4.3300	(1,057.2324)	0.0000	0.0322	(0.0786)	0.0000	1	(0.0464)	01/06/2025
000060.ZK	12/23/2024	SDB3261097746	(26,600.00)	0.6694	(17,828.54)	(17,805.32)	0.0000	4.3300	(1,057.2324)	0.0000	2.1444	(5.2290)	0.0000	1	(3.0846)	01/06/2025
000060.ZK	12/23/2024	SDB3261097746	(8,000.00)	0.6694	(5,361.97)	(5,354.98)	0.0000	4.3300	(1,057.2324)	0.0000	0.6449	(1.5726)	0.0000	1	(0.9277)	01/06/2025
000060.ZK	12/23/2024	SDB3261097746	(116,600.00)	0.6694	(78,150.68)	(78,048.89)	0.0000	4.3300	(1,057.2324)	0.0000	9.3998	(22.9211)	0.0000	1	(13.5213)	01/06/2025
000060.ZK	12/23/2024	SDB3261097746	(20,300.00)	0.6694	(13,605.99)	(13,588.27)	0.0000	4.3300	(1,057.2324)	0.0000	1.6365	(3.9905)	0.0000	1	(2.3540)	01/06/2025
000060.ZK	12/23/2024	SDB3261097746	(3,500.00)	0.6694	(2,345.86)	(2,342.81)	0.0000	4.3300	(1,057.2324)	0.0000	0.2822	(0.6880)	0.0000	1	(0.4059)	01/06/2025
000060.ZK	12/23/2024	SDB3261097746	(12,400.00)	0.6694	(8,311.05)	(8,300.23)	0.0000	4.3300	(1,057.2324)	0.0000	0.9996	(2.4376)	0.0000	1	(1.4379)	01/06/2025
000060.ZK	12/23/2024	SDB3261097746	(12,600.00)	0.6694	(8,445.10)	(8,434.10)	0.0000	4.3300	(1,057.2324)	0.0000	1.0158	(2.4769)	0.0000	1	(1.4611)	01/06/2025
000060.ZK	12/23/2024	SDB3261097746	(100.00)	0.6694	(67.02)	(66.94)	0.0000	4.3300	(1,057.2324)	0.0000	0.0081	(0.0197)	0.0000	1	(0.0116)	01/06/2025
000060.ZK	12/20/2024	SDB3261097746	(26,300.00)	0.6720	(17,727.59)	(17,673.15)	0.0000	4.3300	(1,056.9595)	0.0000	6.3967	(15.5665)	0.0000	3	(9.1698)	01/06/2025
000060.ZK	12/20/2024	SDB3261097746	(15,300.00)	0.6720	(10,270.84)	(10,281.34)	0.0000	4.3300	(1,056.9595)	0.0000	3.7061	(9.0558)	0.0000	3	(5.3497)	01/06/2025
000060.ZK	12/20/2024	SDB3261097746	(1,800.00)	0.6720	(1,224.76)	(1,209.57)	0.0000	4.3300	(1,056.9595)	0.0000	0.4419	(1.0654)	0.0000	3	(0.6235)	01/06/2025
000060.ZK	12/20/2024	SDB3261097746	(3,600.00)	0.6720	(2,438.27)	(2,419.14)	0.0000	4.3300	(1,056.9595)	0.0000	0.8798	(2.1308)	0.0000	3	(1.2510)	01/06/2025
000060.ZK	12/20/2024	SDB3261097746	(11,500.00)	0.6720	(8,046.73)	(7,727.80)	0.0000	4.3300	(1,056.9595)	0.0000	2.9035	(6.8066)	0.0000	3	(3.9031)	01/06/2025
000060.ZK	12/20/2024	SDB3261097746	(7,200.00)	0.6720	(5,041.36)	(4,838.28)	0.0000	4.3300	(1,056.9595)	0.0000	1.8191	(4.2616)	0.0000	3	(2.4425)	01/06/2025
000060.ZK	12/20/2024	SDB3261097746	(700.00)	0.6720	(469.17)	(470.39)	0.0000	4.3300	(1,056.9595)	0.0000	0.1693	(0.4143)	0.0000	3	(0.2450)	01/06/2025
000060.ZK	12/20/2024	SDB3261097746	(400.00)	0.6720	(268.10)	(268.79)	0.0000	4.3300	(1,056.9595)	0.0000	0.0967	(0.2368)	0.0000	3	(0.1400)	01/06/2025
000060.ZK	12/20/2024	SDB3261097746	(26,600.00)	0.6720	(17,828.54)	(17,874.75)	0.0000	4.3300	(1,056.9595)	0.0000	6.4331	(15.7441)	0.0000	3	(9.3109)	01/06/2025
000060.ZK	12/20/2024	SDB3261097746	(8,000.00)	0.6720	(5,361.97)	(5,375.86)	0.0000	4.3300	(1,056.9595)	0.0000	1.9348	(4.7351)	0.0000	3	(2.8003)	01/06/2025
000060.ZK	12/20/2024	SDB3261097746	(116,600.00)	0.6720	(78,150.68)	(78,353.22)	0.0000	4.3300	(1,056.9595)	0.0000	28.1994	(69.0135)	0.0000	3	(40.8141)	01/06/2025
000060.ZK	12/20/2024	SDB3261097746	(20,300.00)	0.6720	(13,605.99)	(13,641.25)	0.0000	4.3300	(1,056.9595)	0.0000	4.9095	(12.0152)	0.0000	3	(7.1057)	01/06/2025
000060.ZK	12/20/2024	SDB3261097746	(3,500.00)	0.6720	(2,345.86)	(2,351.94)	0.0000	4.3300	(1,056.9595)	0.0000	0.8465	(2.0716)	0.0000	3	(1.2251)	01/06/2025
000060.ZK	12/20/2024	SDB3261097746	(12,400.00)	0.6720	(8,311.05)	(8,332.59)	0.0000	4.3300	(1,056.9595)	0.0000	2.9989	(7.3393)	0.0000	3	(4.3404)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHENZHEN ZHONGJIN LINGNAN NONFEMET CO. LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000060.ZK	12/20/2024	SDB3261097746	(12,600.00)	0.6720	(8,445.10)	(8,466.99)	0.0000	4.3300	(1,056.9595)	0.0000	3.0473	(7.4577)	0.0000	3	(4.4104)	01/06/2025
000060.ZK	12/20/2024	SDB3261097746	(100.00)	0.6720	(67.02)	(67.20)	0.0000	4.3300	(1,056.9595)	0.0000	0.0242	(0.0592)	0.0000	3	(0.0350)	01/06/2025
000060.ZK	12/19/2024	SDB3261097746	(1,800.00)	0.6779	(1,224.76)	(1,220.20)	0.0000	4.5800	(1,012.0838)	0.0000	0.1558	(0.3430)	0.0000	1	(0.1872)	01/06/2025
000060.ZK	12/19/2024	SDB3261097746	(3,600.00)	0.6779	(2,438.27)	(2,440.39)	0.0000	4.5800	(1,012.0838)	0.0000	0.3102	(0.6861)	0.0000	1	(0.3759)	01/06/2025
000060.ZK	12/19/2024	SDB3261097746	(11,500.00)	0.6779	(8,046.73)	(7,795.70)	0.0000	4.5800	(1,012.0838)	0.0000	1.0237	(2.1916)	0.0000	1	(1.1679)	01/06/2025
000060.ZK	12/19/2024	SDB3261097746	(7,200.00)	0.6779	(5,041.36)	(4,880.79)	0.0000	4.5800	(1,012.0838)	0.0000	0.6414	(1.3722)	0.0000	1	(0.7308)	01/06/2025
000060.ZK	12/19/2024	SDB3261097746	(700.00)	0.6779	(469.17)	(474.52)	0.0000	4.5800	(1,012.0838)	0.0000	0.0597	(0.1334)	0.0000	1	(0.0737)	01/06/2025
000060.ZK	12/19/2024	SDB3261097746	(400.00)	0.6779	(268.10)	(271.15)	0.0000	4.5800	(1,012.0838)	0.0000	0.0341	(0.0762)	0.0000	1	(0.0421)	01/06/2025
000060.ZK	12/19/2024	SDB3261097746	(26,600.00)	0.6779	(17,828.54)	(18,031.79)	0.0000	4.5800	(1,012.0838)	0.0000	2.2682	(5.0694)	0.0000	1	(2.8012)	01/06/2025
000060.ZK	12/19/2024	SDB3261097746	(8,000.00)	0.6779	(5,361.97)	(5,423.10)	0.0000	4.5800	(1,012.0838)	0.0000	0.6822	(1.5246)	0.0000	1	(0.8425)	01/06/2025
000060.ZK	12/19/2024	SDB3261097746	(116,600.00)	0.6779	(78,150.68)	(79,041.62)	0.0000	4.5800	(1,012.0838)	0.0000	9.9425	(22.2213)	0.0000	1	(12.2788)	01/06/2025
000060.ZK	12/19/2024	SDB3261097746	(20,300.00)	0.6779	(13,605.99)	(13,761.11)	0.0000	4.5800	(1,012.0838)	0.0000	1.7310	(3.8687)	0.0000	1	(2.1377)	01/06/2025
000060.ZK	12/19/2024	SDB3261097746	(3,500.00)	0.6779	(2,345.86)	(2,372.60)	0.0000	4.5800	(1,012.0838)	0.0000	0.2984	(0.6670)	0.0000	1	(0.3686)	01/06/2025
000060.ZK	12/19/2024	SDB3261097746	(12,400.00)	0.6779	(8,311.05)	(8,405.80)	0.0000	4.5800	(1,012.0838)	0.0000	1.0574	(2.3632)	0.0000	1	(1.3058)	01/06/2025
000060.ZK	12/19/2024	SDB3261097746	(12,600.00)	0.6779	(8,445.10)	(8,541.38)	0.0000	4.5800	(1,012.0838)	0.0000	1.0744	(2.4013)	0.0000	1	(1.3269)	01/06/2025
000060.ZK	12/19/2024	SDB3261097746	(100.00)	0.6779	(67.02)	(67.79)	0.0000	4.5800	(1,012.0838)	0.0000	0.0085	(0.0191)	0.0000	1	(0.0105)	01/06/2025
000060.ZK	12/18/2024	SDB3261097746	(11,500.00)	0.6819	(8,046.73)	(7,841.64)	0.0000	4.5800	(992.7353)	0.0000	1.0237	(2.1624)	0.0000	1	(1.1387)	01/06/2025
000060.ZK	12/18/2024	SDB3261097746	(7,200.00)	0.6819	(5,041.36)	(4,909.55)	0.0000	4.5800	(992.7353)	0.0000	0.6414	(1.3539)	0.0000	1	(0.7125)	01/06/2025
000060.ZK	12/18/2024	SDB3261097746	(700.00)	0.6819	(469.17)	(477.32)	0.0000	4.5800	(992.7353)	0.0000	0.0597	(0.1316)	0.0000	1	(0.0719)	01/06/2025
000060.ZK	12/18/2024	SDB3261097746	(400.00)	0.6819	(268.10)	(272.75)	0.0000	4.5800	(992.7353)	0.0000	0.0341	(0.0752)	0.0000	1	(0.0411)	01/06/2025
000060.ZK	12/18/2024	SDB3261097746	(26,600.00)	0.6819	(17,828.54)	(18,138.06)	0.0000	4.5800	(992.7353)	0.0000	2.2682	(5.0017)	0.0000	1	(2.7336)	01/06/2025
000060.ZK	12/18/2024	SDB3261097746	(8,000.00)	0.6819	(5,361.97)	(5,455.06)	0.0000	4.5800	(992.7353)	0.0000	0.6822	(1.5043)	0.0000	1	(0.8221)	01/06/2025
000060.ZK	12/18/2024	SDB3261097746	(116,600.00)	0.6819	(78,150.68)	(79,507.44)	0.0000	4.5800	(992.7353)	0.0000	9.9425	(21.9250)	0.0000	1	(11.9825)	01/06/2025
000060.ZK	12/18/2024	SDB3261097746	(20,300.00)	0.6819	(13,605.99)	(13,842.20)	0.0000	4.5800	(992.7353)	0.0000	1.7310	(3.8171)	0.0000	1	(2.0861)	01/06/2025
000060.ZK	12/18/2024	SDB3261097746	(3,500.00)	0.6819	(2,345.86)	(2,386.59)	0.0000	4.5800	(992.7353)	0.0000	0.2984	(0.6581)	0.0000	1	(0.3597)	01/06/2025
000060.ZK	12/18/2024	SDB3261097746	(12,400.00)	0.6819	(8,311.05)	(8,455.34)	0.0000	4.5800	(992.7353)	0.0000	1.0574	(2.3316)	0.0000	1	(1.2743)	01/06/2025
000060.ZK	12/18/2024	SDB3261097746	(12,600.00)	0.6819	(8,445.10)	(8,591.71)	0.0000	4.5800	(992.7353)	0.0000	1.0744	(2.3692)	0.0000	1	(1.2948)	01/06/2025
000060.ZK	12/18/2024	SDB3261097746	(100.00)	0.6819	(67.02)	(68.19)	0.0000	4.5800	(992.7353)	0.0000	0.0085	(0.0188)	0.0000	1	(0.0103)	01/06/2025
000060.ZK	12/17/2024	SDB3261097746	(11,500.00)	0.7019	(8,046.73)	(8,071.68)	0.0000	4.5800	(992.7353)	0.0000	1.0237	(2.2258)	0.0000	1	(1.2021)	01/06/2025
000060.ZK	12/17/2024	SDB3261097746	(7,200.00)	0.7019	(5,041.36)	(5,053.57)	0.0000	4.5800	(992.7353)	0.0000	0.6414	(1.3936)	0.0000	1	(0.7522)	01/06/2025
000060.ZK	12/17/2024	SDB3261097746	(700.00)	0.7019	(469.17)	(491.32)	0.0000	4.5800	(992.7353)	0.0000	0.0597	(0.1355)	0.0000	1	(0.0758)	01/06/2025
000060.ZK	12/17/2024	SDB3261097746	(400.00)	0.7019	(268.10)	(280.75)	0.0000	4.5800	(992.7353)	0.0000	0.0341	(0.0774)	0.0000	1	(0.0433)	01/06/2025
000060.ZK	12/17/2024	SDB3261097746	(26,600.00)	0.7019	(17,828.54)	(18,670.14)	0.0000	4.5800	(992.7353)	0.0000	2.2682	(5.1485)	0.0000	1	(2.8803)	01/06/2025
000060.ZK	12/17/2024	SDB3261097746	(8,000.00)	0.7019	(5,361.97)	(5,615.08)	0.0000	4.5800	(992.7353)	0.0000	0.6822	(1.5484)	0.0000	1	(0.8663)	01/06/2025
000060.ZK	12/17/2024	SDB3261097746	(116,600.00)	0.7019	(78,150.68)	(81,839.79)	0.0000	4.5800	(992.7353)	0.0000	9.9425	(22.5681)	0.0000	1	(12.6256)	01/06/2025
000060.ZK	12/17/2024	SDB3261097746	(20,300.00)	0.7019	(13,605.99)	(14,248.27)	0.0000	4.5800	(992.7353)	0.0000	1.7310	(3.9291)	0.0000	1	(2.1981)	01/06/2025
000060.ZK	12/17/2024	SDB3261097746	(3,500.00)	0.7019	(2,345.86)	(2,456.60)	0.0000	4.5800	(992.7353)	0.0000	0.2984	(0.6774)	0.0000	1	(0.3790)	01/06/2025
000060.ZK	12/17/2024	SDB3261097746	(12,400.00)	0.7019	(8,311.05)	(8,703.37)	0.0000	4.5800	(992.7353)	0.0000	1.0574	(2.4000)	0.0000	1	(1.3427)	01/06/2025
000060.ZK	12/17/2024	SDB3261097746	(12,600.00)	0.7019	(8,445.10)	(8,843.75)	0.0000	4.5800	(992.7353)	0.0000	1.0744	(2.4388)	0.0000	1	(1.3643)	01/06/2025
000060.ZK	12/17/2024	SDB3261097746	(100.00)	0.7019	(67.02)	(70.19)	0.0000	4.5800	(992.7353)	0.0000	0.0085	(0.0194)	0.0000	1	(0.0108)	01/06/2025
000060.ZK	12/16/2024	SDB3261097746	(11,500.00)	0.7028	(8,046.73)	(8,082.25)	0.0000	4.5800	(992.7353)	0.0000	1.0237	(2.2288)	0.0000	1	(1.2050)	01/06/2025
000060.ZK	12/16/2024	SDB3261097746	(7,200.00)	0.7028	(5,041.36)	(5,060.19)	0.0000	4.5800	(992.7353)	0.0000	0.6414	(1.3954)	0.0000	1	(0.7540)	01/06/2025
000060.ZK	12/16/2024	SDB3261097746	(700.00)	0.7028	(469.17)	(491.96)	0.0000	4.5800	(992.7353)	0.0000	0.0597	(0.1357)	0.0000	1	(0.0760)	01/06/2025
000060.ZK	12/16/2024	SDB3261097746	(400.00)	0.7028	(268.10)	(281.12)	0.0000	4.5800	(992.7353)	0.0000	0.0341	(0.0775)	0.0000	1	(0.0434)	01/06/2025
000060.ZK	12/16/2024	SDB3261097746	(26,600.00)	0.7028	(17,828.54)	(18,694.59)	0.0000	4.5800	(992.7353)	0.0000	2.2682	(5.1552)	0.0000	1	(2.8870)	01/06/2025
000060.ZK	12/16/2024	SDB3261097746	(8,000.00)	0.7028	(5,361.97)	(5,622.43)	0.0000	4.5800	(992.7353)	0.0000	0.6822	(1.5504)	0.0000	1	(0.8683)	01/06/2025
000060.ZK	12/16/2024	SDB3261097746	(116,600.00)	0.7028	(78,150.68)	(81,946.95)	0.0000	4.5800	(992.7353)	0.0000	9.9425	(22.5977)	0.0000	1	(12.6552)	01/06/2025
000060.ZK	12/16/2024	SDB3261097746	(20,300.00)	0.7028	(13,605.99)	(14,266.92)	0.0000	4.5800	(992.7353)	0.0000	1.7310	(3.9342)	0.0000	1	(2.2033)	01/06/2025
000060.ZK	12/16/2024	SDB3261097746	(3,500.00)	0.7028	(2,345.86)	(2,459.81)	0.0000	4.5800	(992.7353)	0.0000	0.2984	(0.6783)	0.0000	1	(0.3799)	01/06/2025
000060.ZK	12/16/2024	SDB3261097746	(12,400.00)	0.7028	(8,311.05)	(8,714.77)	0.0000	4.5800	(992.7353)	0.0000	1.0574	(2.4032)	0.0000	1	(1.3458)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHENZHEN ZHONGJIN LINGNAN NONFEMET CO. LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000060.ZK	12/16/2024	SDB3261097746	(12,600.00)	0.7028	(8,445.10)	(8,855.33)	0.0000	4.5800	(992.7353)	0.0000	1.0744	(2.4419)	0.0000	1	(1.3675)	01/06/2025
000060.ZK	12/16/2024	SDB3261097746	(100.00)	0.7028	(67.02)	(70.28)	0.0000	4.5800	(992.7353)	0.0000	0.0085	(0.0194)	0.0000	1	(0.0109)	01/06/2025
000060.ZK	12/13/2024	SDB3261097746	(11,500.00)	0.6930	(8,046.73)	(7,969.63)	0.0000	4.5800	(992.7353)	0.0000	3.0712	(6.5931)	0.0000	3	(3.5219)	01/06/2025
000060.ZK	12/13/2024	SDB3261097746	(7,200.00)	0.6930	(5,041.36)	(4,989.68)	0.0000	4.5800	(992.7353)	0.0000	1.9241	(4.1279)	0.0000	3	(2.2037)	01/06/2025
000060.ZK	12/13/2024	SDB3261097746	(700.00)	0.6930	(469.17)	(485.11)	0.0000	4.5800	(992.7353)	0.0000	0.1791	(0.4013)	0.0000	3	(0.2223)	01/06/2025
000060.ZK	12/13/2024	SDB3261097746	(400.00)	0.6930	(268.10)	(277.20)	0.0000	4.5800	(992.7353)	0.0000	0.1023	(0.2293)	0.0000	3	(0.1270)	01/06/2025
000060.ZK	12/13/2024	SDB3261097746	(26,600.00)	0.6930	(17,828.54)	(18,434.09)	0.0000	4.5800	(992.7353)	0.0000	6.8046	(15.2501)	0.0000	3	(8.4456)	01/06/2025
000060.ZK	12/13/2024	SDB3261097746	(8,000.00)	0.6930	(5,361.97)	(5,544.09)	0.0000	4.5800	(992.7353)	0.0000	2.0465	(4.5865)	0.0000	3	(2.5400)	01/06/2025
000060.ZK	12/13/2024	SDB3261097746	(116,600.00)	0.6930	(78,150.68)	(80,805.08)	0.0000	4.5800	(992.7353)	0.0000	29.8275	(66.8484)	0.0000	3	(37.0209)	01/06/2025
000060.ZK	12/13/2024	SDB3261097746	(20,300.00)	0.6930	(13,605.99)	(14,068.12)	0.0000	4.5800	(992.7353)	0.0000	5.1930	(11.6383)	0.0000	3	(6.4453)	01/06/2025
000060.ZK	12/13/2024	SDB3261097746	(3,500.00)	0.6930	(2,345.86)	(2,425.54)	0.0000	4.5800	(992.7353)	0.0000	0.8953	(2.0066)	0.0000	3	(1.1113)	01/06/2025
000060.ZK	12/13/2024	SDB3261097746	(12,400.00)	0.6930	(8,311.05)	(8,593.34)	0.0000	4.5800	(992.7353)	0.0000	3.1721	(7.1091)	0.0000	3	(3.9370)	01/06/2025
000060.ZK	12/13/2024	SDB3261097746	(12,600.00)	0.6930	(8,445.10)	(8,731.94)	0.0000	4.5800	(992.7353)	0.0000	3.2232	(7.2238)	0.0000	3	(4.0005)	01/06/2025
000060.ZK	12/13/2024	SDB3261097746	(100.00)	0.6930	(67.02)	(69.30)	0.0000	4.5800	(992.7353)	0.0000	0.0256	(0.0573)	0.0000	3	(0.0318)	01/06/2025
000060.ZK	12/12/2024	SDB3261097746	(700.00)	0.6885	(469.17)	(481.92)	0.0000	4.5800	(917.7062)	0.0000	0.0597	(0.1228)	0.0000	1	(0.0632)	01/06/2025
000060.ZK	12/12/2024	SDB3261097746	(400.00)	0.6885	(268.10)	(275.38)	0.0000	4.5800	(917.7062)	0.0000	0.0341	(0.0702)	0.0000	1	(0.0361)	01/06/2025
000060.ZK	12/12/2024	SDB3261097746	(26,600.00)	0.6885	(17,828.54)	(18,312.83)	0.0000	4.5800	(917.7062)	0.0000	2.2682	(4.6683)	0.0000	1	(2.4001)	01/06/2025
000060.ZK	12/12/2024	SDB3261097746	(8,000.00)	0.6885	(5,361.97)	(5,507.63)	0.0000	4.5800	(917.7062)	0.0000	0.6822	(1.4040)	0.0000	1	(0.7218)	01/06/2025
000060.ZK	12/12/2024	SDB3261097746	(116,600.00)	0.6885	(78,150.68)	(80,273.74)	0.0000	4.5800	(917.7062)	0.0000	9.9425	(20.4633)	0.0000	1	(10.5207)	01/06/2025
000060.ZK	12/12/2024	SDB3261097746	(20,300.00)	0.6885	(13,605.99)	(13,975.62)	0.0000	4.5800	(917.7062)	0.0000	1.7310	(3.5626)	0.0000	1	(1.8317)	01/06/2025
000060.ZK	12/12/2024	SDB3261097746	(3,500.00)	0.6885	(2,345.86)	(2,409.59)	0.0000	4.5800	(917.7062)	0.0000	0.2984	(0.6142)	0.0000	1	(0.3158)	01/06/2025
000060.ZK	12/12/2024	SDB3261097746	(12,400.00)	0.6885	(8,311.05)	(8,536.83)	0.0000	4.5800	(917.7062)	0.0000	1.0574	(2.1762)	0.0000	1	(1.1188)	01/06/2025
000060.ZK	12/12/2024	SDB3261097746	(12,600.00)	0.6885	(8,445.10)	(8,674.52)	0.0000	4.5800	(917.7062)	0.0000	1.0744	(2.2113)	0.0000	1	(1.1369)	01/06/2025
000060.ZK	12/12/2024	SDB3261097746	(100.00)	0.6885	(67.02)	(68.85)	0.0000	4.5800	(917.7062)	0.0000	0.0085	(0.0175)	0.0000	1	(0.0090)	01/06/2025
000060.ZK	12/11/2024	SDB3261097746	(700.00)	0.6801	(469.17)	(476.09)	0.0000	4.5800	(917.7062)	0.0000	0.0597	(0.1214)	0.0000	1	(0.0617)	01/06/2025
000060.ZK	12/11/2024	SDB3261097746	(400.00)	0.6801	(268.10)	(272.05)	0.0000	4.5800	(917.7062)	0.0000	0.0341	(0.0694)	0.0000	1	(0.0352)	01/06/2025
000060.ZK	12/11/2024	SDB3261097746	(26,600.00)	0.6801	(17,828.54)	(18,091.51)	0.0000	4.5800	(917.7062)	0.0000	2.2682	(4.6119)	0.0000	1	(2.3437)	01/06/2025
000060.ZK	12/11/2024	SDB3261097746	(8,000.00)	0.6801	(5,361.97)	(5,441.06)	0.0000	4.5800	(917.7062)	0.0000	0.6822	(1.3870)	0.0000	1	(0.7049)	01/06/2025
000060.ZK	12/11/2024	SDB3261097746	(116,600.00)	0.6801	(78,150.68)	(79,303.39)	0.0000	4.5800	(917.7062)	0.0000	9.9425	(20.2159)	0.0000	1	(10.2734)	01/06/2025
000060.ZK	12/11/2024	SDB3261097746	(20,300.00)	0.6801	(13,605.99)	(13,806.68)	0.0000	4.5800	(917.7062)	0.0000	1.7310	(3.5196)	0.0000	1	(1.7886)	01/06/2025
000060.ZK	12/11/2024	SDB3261097746	(3,500.00)	0.6801	(2,345.86)	(2,380.46)	0.0000	4.5800	(917.7062)	0.0000	0.2984	(0.6068)	0.0000	1	(0.3084)	01/06/2025
000060.ZK	12/11/2024	SDB3261097746	(12,400.00)	0.6801	(8,311.05)	(8,433.64)	0.0000	4.5800	(917.7062)	0.0000	1.0574	(2.1499)	0.0000	1	(1.0925)	01/06/2025
000060.ZK	12/11/2024	SDB3261097746	(12,600.00)	0.6801	(8,445.10)	(8,569.66)	0.0000	4.5800	(917.7062)	0.0000	1.0744	(2.1846)	0.0000	1	(1.1102)	01/06/2025
000060.ZK	12/11/2024	SDB3261097746	(100.00)	0.6801	(67.02)	(68.01)	0.0000	4.5800	(917.7062)	0.0000	0.0085	(0.0173)	0.0000	1	(0.0088)	01/06/2025
000060.ZK	12/10/2024	SDB3261097746	(700.00)	0.6652	(469.17)	(465.67)	0.0000	4.5800	(917.7062)	0.0000	0.0597	(0.1187)	0.0000	1	(0.0590)	01/06/2025
000060.ZK	12/10/2024	SDB3261097746	(400.00)	0.6652	(268.10)	(266.09)	0.0000	4.5800	(917.7062)	0.0000	0.0341	(0.0678)	0.0000	1	(0.0337)	01/06/2025
000060.ZK	12/10/2024	SDB3261097746	(26,600.00)	0.6652	(17,828.54)	(17,695.30)	0.0000	4.5800	(917.7062)	0.0000	2.2682	(4.5109)	0.0000	1	(2.2427)	01/06/2025
000060.ZK	12/10/2024	SDB3261097746	(8,000.00)	0.6652	(5,361.97)	(5,321.90)	0.0000	4.5800	(917.7062)	0.0000	0.6822	(1.3566)	0.0000	1	(0.6745)	01/06/2025
000060.ZK	12/10/2024	SDB3261097746	(116,600.00)	0.6652	(78,150.68)	(77,566.63)	0.0000	4.5800	(917.7062)	0.0000	9.9425	(19.7732)	0.0000	1	(9.8307)	01/06/2025
000060.ZK	12/10/2024	SDB3261097746	(20,300.00)	0.6652	(13,605.99)	(13,504.31)	0.0000	4.5800	(917.7062)	0.0000	1.7310	(3.4425)	0.0000	1	(1.7115)	01/06/2025
000060.ZK	12/10/2024	SDB3261097746	(3,500.00)	0.6652	(2,345.86)	(2,328.33)	0.0000	4.5800	(917.7062)	0.0000	0.2984	(0.5935)	0.0000	1	(0.2951)	01/06/2025
000060.ZK	12/10/2024	SDB3261097746	(12,400.00)	0.6652	(8,311.05)	(8,248.94)	0.0000	4.5800	(917.7062)	0.0000	1.0574	(2.1028)	0.0000	1	(1.0455)	01/06/2025
000060.ZK	12/10/2024	SDB3261097746	(12,600.00)	0.6652	(8,445.10)	(8,381.99)	0.0000	4.5800	(917.7062)	0.0000	1.0744	(2.1367)	0.0000	1	(1.0623)	01/06/2025
000060.ZK	12/10/2024	SDB3261097746	(100.00)	0.6652	(67.02)	(66.52)	0.0000	4.5800	(917.7062)	0.0000	0.0085	(0.0170)	0.0000	1	(0.0084)	01/06/2025
000060.ZK	12/09/2024	SDB3261097746	(700.00)	0.6726	(469.17)	(470.83)	0.0000	4.5800	(917.7062)	0.0000	0.0597	(0.1200)	0.0000	1	(0.0603)	01/06/2025
000060.ZK	12/09/2024	SDB3261097746	(400.00)	0.6726	(268.10)	(269.05)	0.0000	4.5800	(917.7062)	0.0000	0.0341	(0.0686)	0.0000	1	(0.0345)	01/06/2025
000060.ZK	12/09/2024	SDB3261097746	(26,600.00)	0.6726	(17,828.54)	(17,891.56)	0.0000	4.5800	(917.7062)	0.0000	2.2682	(4.5609)	0.0000	1	(2.2927)	01/06/2025
000060.ZK	12/09/2024	SDB3261097746	(8,000.00)	0.6726	(5,361.97)	(5,380.92)	0.0000	4.5800	(917.7062)	0.0000	0.6822	(1.3717)	0.0000	1	(0.6895)	01/06/2025
000060.ZK	12/09/2024	SDB3261097746	(116,600.00)	0.6726	(78,150.68)	(78,426.91)	0.0000	4.5800	(917.7062)	0.0000	9.9425	(19.9925)	0.0000	1	(10.0500)	01/06/2025
000060.ZK	12/09/2024	SDB3261097746	(20,300.00)	0.6726	(13,605.99)	(13,654.08)	0.0000	4.5800	(917.7062)	0.0000	1.7310	(3.4807)	0.0000	1	(1.7497)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHENZHEN ZHONGJIN LINGNAN NONFEMET CO. LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000060.ZK	12/09/2024	SDB3261097746	(3,500.00)	0.6726	(2,345.86)	(2,354.15)	0.0000	4.5800	(917.7062)	0.0000	0.2984	(0.6001)	0.0000	1	(0.3017)	01/06/2025
000060.ZK	12/09/2024	SDB3261097746	(12,400.00)	0.6726	(8,311.05)	(8,340.43)	0.0000	4.5800	(917.7062)	0.0000	1.0574	(2.1261)	0.0000	1	(1.0688)	01/06/2025
000060.ZK	12/09/2024	SDB3261097746	(12,600.00)	0.6726	(8,445.10)	(8,474.95)	0.0000	4.5800	(917.7062)	0.0000	1.0744	(2.1604)	0.0000	1	(1.0860)	01/06/2025
000060.ZK	12/09/2024	SDB3261097746	(100.00)	0.6726	(67.02)	(67.26)	0.0000	4.5800	(917.7062)	0.0000	0.0085	(0.0171)	0.0000	1	(0.0086)	01/06/2025
000060.ZK	12/06/2024	SDB3261097746	(700.00)	0.6713	(469.17)	(469.90)	0.0000	4.5800	(917.7062)	0.0000	0.1791	(0.3594)	0.0000	3	(0.1803)	01/06/2025
000060.ZK	12/06/2024	SDB3261097746	(400.00)	0.6713	(268.10)	(268.51)	0.0000	4.5800	(917.7062)	0.0000	0.1023	(0.2053)	0.0000	3	(0.1030)	01/06/2025
000060.ZK	12/06/2024	SDB3261097746	(26,600.00)	0.6713	(17,828.54)	(17,856.02)	0.0000	4.5800	(917.7062)	0.0000	6.8046	(13.6555)	0.0000	3	(6.8509)	01/06/2025
000060.ZK	12/06/2024	SDB3261097746	(8,000.00)	0.6713	(5,361.97)	(5,370.23)	0.0000	4.5800	(917.7062)	0.0000	2.0465	(4.1069)	0.0000	3	(2.0604)	01/06/2025
000060.ZK	12/06/2024	SDB3261097746	(116,600.00)	0.6713	(78,150.68)	(78,271.13)	0.0000	4.5800	(917.7062)	0.0000	29.8275	(59.8583)	0.0000	3	(30.0307)	01/06/2025
000060.ZK	12/06/2024	SDB3261097746	(20,300.00)	0.6713	(13,605.99)	(13,626.96)	0.0000	4.5800	(917.7062)	0.0000	5.1930	(10.4213)	0.0000	3	(5.2283)	01/06/2025
000060.ZK	12/06/2024	SDB3261097746	(3,500.00)	0.6713	(2,345.86)	(2,349.48)	0.0000	4.5800	(917.7062)	0.0000	0.8953	(1.7968)	0.0000	3	(0.9014)	01/06/2025
000060.ZK	12/06/2024	SDB3261097746	(12,400.00)	0.6713	(8,311.05)	(8,323.86)	0.0000	4.5800	(917.7062)	0.0000	3.1721	(6.3657)	0.0000	3	(3.1937)	01/06/2025
000060.ZK	12/06/2024	SDB3261097746	(12,600.00)	0.6713	(8,445.10)	(8,458.12)	0.0000	4.5800	(917.7062)	0.0000	3.2232	(6.4684)	0.0000	3	(3.2452)	01/06/2025
000060.ZK	12/06/2024	SDB3261097746	(100.00)	0.6713	(67.02)	(67.13)	0.0000	4.5800	(917.7062)	0.0000	0.0256	(0.0513)	0.0000	3	(0.0258)	01/06/2025
000060.ZK	12/05/2024	SDB3261097746	(700.00)	0.6738	(469.17)	(471.69)	0.0000	4.5800	(917.7062)	0.0000	0.0597	(0.1202)	0.0000	1	(0.0606)	01/06/2025
000060.ZK	12/05/2024	SDB3261097746	(400.00)	0.6738	(268.10)	(269.54)	0.0000	4.5800	(917.7062)	0.0000	0.0341	(0.0687)	0.0000	1	(0.0346)	01/06/2025
000060.ZK	12/05/2024	SDB3261097746	(26,600.00)	0.6738	(17,828.54)	(17,924.25)	0.0000	4.5800	(917.7062)	0.0000	2.2682	(4.5692)	0.0000	1	(2.3010)	01/06/2025
000060.ZK	12/05/2024	SDB3261097746	(8,000.00)	0.6738	(5,361.97)	(5,390.75)	0.0000	4.5800	(917.7062)	0.0000	0.6822	(1.3742)	0.0000	1	(0.6920)	01/06/2025
000060.ZK	12/05/2024	SDB3261097746	(116,600.00)	0.6738	(78,150.68)	(78,570.21)	0.0000	4.5800	(917.7062)	0.0000	9.9425	(20.0290)	0.0000	1	(10.0865)	01/06/2025
000060.ZK	12/05/2024	SDB3261097746	(20,300.00)	0.6738	(13,605.99)	(13,679.03)	0.0000	4.5800	(917.7062)	0.0000	1.7310	(3.4870)	0.0000	1	(1.7561)	01/06/2025
000060.ZK	12/05/2024	SDB3261097746	(3,500.00)	0.6738	(2,345.86)	(2,358.45)	0.0000	4.5800	(917.7062)	0.0000	0.2984	(0.6012)	0.0000	1	(0.3028)	01/06/2025
000060.ZK	12/05/2024	SDB3261097746	(12,400.00)	0.6738	(8,311.05)	(8,355.67)	0.0000	4.5800	(917.7062)	0.0000	1.0574	(2.1300)	0.0000	1	(1.0727)	01/06/2025
000060.ZK	12/05/2024	SDB3261097746	(12,600.00)	0.6738	(8,445.10)	(8,490.43)	0.0000	4.5800	(917.7062)	0.0000	1.0744	(2.1644)	0.0000	1	(1.0900)	01/06/2025
000060.ZK	12/05/2024	SDB3261097746	(100.00)	0.6738	(67.02)	(67.38)	0.0000	4.5800	(917.7062)	0.0000	0.0085	(0.0172)	0.0000	1	(0.0087)	01/06/2025
000060.ZK	12/04/2024	SDB3261097746	(700.00)	0.6702	(469.17)	(469.17)	0.0000	4.5800	(917.7062)	0.0000	0.0597	(0.1196)	0.0000	1	(0.0599)	01/06/2025
000060.ZK	12/04/2024	SDB3261097746	(400.00)	0.6702	(268.10)	(268.10)	0.0000	4.5800	(917.7062)	0.0000	0.0341	(0.0683)	0.0000	1	(0.0342)	01/06/2025
000060.ZK	12/04/2024	SDB3261097746	(26,600.00)	0.6702	(17,828.54)	(17,828.54)	0.0000	4.5800	(917.7062)	0.0000	2.2682	(4.5448)	0.0000	1	(2.2766)	01/06/2025
000060.ZK	12/04/2024	SDB3261097746	(8,000.00)	0.6702	(5,361.97)	(5,361.97)	0.0000	4.5800	(917.7062)	0.0000	0.6822	(1.3669)	0.0000	1	(0.6847)	01/06/2025
000060.ZK	12/04/2024	SDB3261097746	(116,600.00)	0.6702	(78,150.68)	(78,150.68)	0.0000	4.5800	(917.7062)	0.0000	9.9425	(19.9220)	0.0000	1	(9.9795)	01/06/2025
000060.ZK	12/04/2024	SDB3261097746	(20,300.00)	0.6702	(13,605.99)	(13,605.99)	0.0000	4.5800	(917.7062)	0.0000	1.7310	(3.4684)	0.0000	1	(1.7374)	01/06/2025
000060.ZK	12/04/2024	SDB3261097746	(3,500.00)	0.6702	(2,345.86)	(2,345.86)	0.0000	4.5800	(917.7062)	0.0000	0.2984	(0.5980)	0.0000	1	(0.2996)	01/06/2025
000060.ZK	12/04/2024	SDB3261097746	(12,400.00)	0.6702	(8,311.05)	(8,311.05)	0.0000	4.5800	(917.7062)	0.0000	1.0574	(2.1186)	0.0000	1	(1.0613)	01/06/2025
000060.ZK	12/04/2024	SDB3261097746	(12,600.00)	0.6702	(8,445.10)	(8,445.10)	0.0000	4.5800	(917.7062)	0.0000	1.0744	(2.1528)	0.0000	1	(1.0784)	01/06/2025
000060.ZK	12/04/2024	SDB3261097746	(100.00)	0.6702	(67.02)	(67.02)	0.0000	4.5800	(917.7062)	0.0000	0.0085	(0.0171)	0.0000	1	(0.0086)	01/06/2025
TOTAL SHENZHEN ZHONGJIN LINGNAN NONFEMET CO. LTD. CMN CLASS A SERIES NORTHBOUND											654.2009	(1,491.1269)	0.0000		(836.9260)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SIASUN ROBOT&AUTOMATION CO.,LTD. CMN CLASS A SERIES NORTHBOUND																
300024.ZK	12/20/2024	SDB3263530550	(3,500.00)	2.7469	(9,803.16)	(9,614.16)	0.0000	4.3300	(1,875.0000)	0.0000	3.5373	(15.0221)	0.0000	3	(11.4848)	01/06/2025
300024.ZK	12/20/2024	SDB3263530550	(500.00)	2.7469	(1,382.03)	(1,373.45)	0.0000	4.3300	(1,875.0000)	0.0000	0.4987	(2.1460)	0.0000	3	(1.6473)	01/06/2025
300024.ZK	12/19/2024	SDB3263530550	(3,500.00)	2.8817	(9,803.16)	(10,085.97)	0.0000	4.5800	(1,875.0000)	0.0000	1.2472	(5.2531)	0.0000	1	(4.0059)	01/06/2025
300024.ZK	12/19/2024	SDB3263530550	(500.00)	2.8817	(1,382.03)	(1,440.85)	0.0000	4.5800	(1,875.0000)	0.0000	0.1758	(0.7504)	0.0000	1	(0.5746)	01/06/2025
300024.ZK	12/18/2024	SDB3263530550	(3,500.00)	2.9882	(9,803.16)	(10,458.73)	0.0000	4.5800	(1,875.0000)	0.0000	1.2472	(5.4473)	0.0000	1	(4.2001)	01/06/2025
300024.ZK	12/18/2024	SDB3263530550	(500.00)	2.9882	(1,382.03)	(1,494.10)	0.0000	4.5800	(1,875.0000)	0.0000	0.1758	(0.7782)	0.0000	1	(0.6024)	01/06/2025
300024.ZK	12/17/2024	SDB3263530550	(3,500.00)	3.0264	(9,803.16)	(10,592.27)	0.0000	4.5800	(1,875.0000)	0.0000	1.2472	(5.5168)	0.0000	1	(4.2696)	01/06/2025
300024.ZK	12/17/2024	SDB3263530550	(500.00)	3.0264	(1,382.03)	(1,513.18)	0.0000	4.5800	(1,875.0000)	0.0000	0.1758	(0.7881)	0.0000	1	(0.6123)	01/06/2025
300024.ZK	12/16/2024	SDB3263530550	(3,500.00)	3.0317	(9,803.16)	(10,610.96)	0.0000	4.5800	(1,875.0000)	0.0000	1.2472	(5.5265)	0.0000	1	(4.2794)	01/06/2025
300024.ZK	12/16/2024	SDB3263530550	(700.00)	3.0317	(1,934.84)	(2,122.19)	0.0000	4.5800	(1,875.0000)	0.0000	0.2462	(1.1053)	0.0000	1	(0.8592)	01/06/2025
300024.ZK	12/13/2024	SDB3263530550	(3,500.00)	3.1738	(9,803.16)	(11,108.19)	0.0000	4.5800	(1,875.0000)	0.0000	3.7415	(17.3566)	0.0000	3	(13.6150)	01/06/2025
300024.ZK	12/13/2024	SDB3263530550	(700.00)	3.1738	(1,934.84)	(2,221.64)	0.0000	4.5800	(1,875.0000)	0.0000	0.7385	(3.4713)	0.0000	3	(2.7328)	01/06/2025
300024.ZK	12/12/2024	SDB3263530550	(3,500.00)	3.0775	(9,803.16)	(10,771.15)	0.0000	4.5800	(1,875.0000)	0.0000	1.2472	(5.6100)	0.0000	1	(4.3628)	01/06/2025
300024.ZK	12/12/2024	SDB3263530550	(700.00)	3.0775	(1,934.84)	(2,154.23)	0.0000	4.5800	(1,875.0000)	0.0000	0.2462	(1.1220)	0.0000	1	(0.8758)	01/06/2025
300024.ZK	12/11/2024	SDB3263530550	(3,500.00)	3.0923	(9,803.16)	(10,822.90)	0.0000	4.5800	(1,875.0000)	0.0000	1.2472	(5.6369)	0.0000	1	(4.3897)	01/06/2025
300024.ZK	12/11/2024	SDB3263530550	(700.00)	3.0923	(1,934.84)	(2,164.58)	0.0000	4.5800	(1,875.0000)	0.0000	0.2462	(1.1274)	0.0000	1	(0.8812)	01/06/2025
300024.ZK	12/10/2024	SDB3263530550	(3,500.00)	3.0829	(9,803.16)	(10,790.17)	0.0000	4.5800	(1,875.0000)	0.0000	1.2472	(5.6199)	0.0000	1	(4.3727)	01/06/2025
300024.ZK	12/10/2024	SDB3263530550	(700.00)	3.0829	(1,934.84)	(2,158.03)	0.0000	4.5800	(1,875.0000)	0.0000	0.2462	(1.1240)	0.0000	1	(0.8778)	01/06/2025
300024.ZK	12/09/2024	SDB3263530550	(3,500.00)	3.1572	(9,803.16)	(11,050.10)	0.0000	4.5800	(1,875.0000)	0.0000	1.2472	(5.7553)	0.0000	1	(4.5081)	01/06/2025
300024.ZK	12/09/2024	SDB3263530550	(700.00)	3.1572	(1,934.84)	(2,210.02)	0.0000	4.5800	(1,875.0000)	0.0000	0.2462	(1.1511)	0.0000	1	(0.9049)	01/06/2025
300024.ZK	12/06/2024	SDB3263530550	(3,500.00)	2.7509	(9,803.16)	(9,628.06)	0.0000	4.5800	(1,875.0000)	0.0000	3.7415	(15.0438)	0.0000	3	(11.3023)	01/06/2025
300024.ZK	12/06/2024	SDB3263530550	(700.00)	2.7509	(1,934.84)	(1,925.61)	0.0000	4.5800	(1,875.0000)	0.0000	0.7385	(3.0088)	0.0000	3	(2.2703)	01/06/2025
300024.ZK	12/05/2024	SDB3263530550	(3,500.00)	2.8009	(9,803.16)	(9,803.16)	0.0000	4.5800	(1,875.0000)	0.0000	1.2472	(5.1058)	0.0000	1	(3.8586)	01/06/2025
300024.ZK	12/05/2024	SDB3263530550	(700.00)	2.7641	(1,934.84)	(1,934.84)	0.0000	4.5800	(1,875.0000)	0.0000	0.2462	(1.0077)	0.0000	1	(0.7616)	01/06/2025
TOTAL SIASUN ROBOT&AUTOMATION CO.,LTD. CMN CLASS A SERIES NORTHBOUND												26.2250	(114.4744)	0.0000	(88.2493)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SICHUAN BIKIN PHARMACEUTICAL CO.,LTD. CMN CLASS A SERIES NORTHBOUND																
688506.SH	12/13/2024	SDB3263040676	(700.00)	29.8395	(22,664.54)	(20,887.66)	0.0000	4.5800	(1,342.1052)	0.0000	8.6503	(23.3612)	0.0000	3	(14.7109)	01/06/2025
688506.SH	12/13/2024	SDB3263040676	(200.00)	29.8395	(6,533.36)	(5,967.90)	0.0000	4.5800	(1,342.1052)	0.0000	2.4936	(6.6746)	0.0000	3	(4.1811)	01/06/2025
688506.SH	12/13/2024	SDB3263040676	(469.00)	29.8395	(14,001.01)	(13,994.73)	0.0000	4.5800	(1,342.1052)	0.0000	5.3437	(15.6520)	0.0000	3	(10.3083)	01/06/2025
688506.SH	12/13/2024	SDB3263040676	(431.00)	29.8395	(12,866.60)	(12,860.83)	0.0000	4.5800	(1,342.1052)	0.0000	4.9108	(14.3838)	0.0000	3	(9.4731)	01/06/2025
688506.SH	12/13/2024	SDB3263040676	(100.00)	29.8395	(2,985.29)	(2,983.95)	0.0000	4.5800	(1,342.1052)	0.0000	1.1394	(3.3373)	0.0000	3	(2.1979)	01/06/2025
688506.SH	12/12/2024	SDB3263040676	(700.00)	30.3948	(22,664.54)	(21,276.38)	0.0000	4.5800	(1,435.1351)	0.0000	2.8834	(8.4818)	0.0000	1	(5.5984)	01/06/2025
688506.SH	12/12/2024	SDB3263040676	(200.00)	30.3948	(6,533.36)	(6,078.97)	0.0000	4.5800	(1,435.1351)	0.0000	0.8312	(2.4234)	0.0000	1	(1.5922)	01/06/2025
688506.SH	12/12/2024	SDB3263040676	(469.00)	30.3948	(14,001.01)	(14,255.18)	0.0000	4.5800	(1,435.1351)	0.0000	1.7812	(5.6828)	0.0000	1	(3.9016)	01/06/2025
688506.SH	12/12/2024	SDB3263040676	(431.00)	30.3948	(12,866.60)	(13,100.17)	0.0000	4.5800	(1,435.1351)	0.0000	1.6369	(5.2224)	0.0000	1	(3.5854)	01/06/2025
688506.SH	12/12/2024	SDB3263040676	(600.00)	30.3948	(17,911.73)	(18,236.90)	0.0000	4.5800	(1,435.1351)	0.0000	2.2788	(7.2701)	0.0000	1	(4.9913)	01/06/2025
688506.SH	12/12/2024	SDB3263040676	(1,100.00)	30.3948	(32,838.18)	(33,434.32)	0.0000	4.5800	(1,435.1351)	0.0000	4.1777	(13.3285)	0.0000	1	(9.1508)	01/06/2025
688506.SH	12/12/2024	SDB3263040676	(200.00)	30.3948	(5,970.58)	(6,078.97)	0.0000	4.5800	(1,435.1351)	0.0000	0.7596	(2.4234)	0.0000	1	(1.6638)	01/06/2025
688506.SH	12/11/2024	SDB3263040676	(700.00)	30.6596	(22,664.54)	(21,461.73)	0.0000	4.5800	(1,485.2272)	0.0000	2.8834	(8.8543)	0.0000	1	(5.9709)	01/06/2025
688506.SH	12/11/2024	SDB3263040676	(200.00)	30.6596	(6,533.36)	(6,131.92)	0.0000	4.5800	(1,485.2272)	0.0000	0.8312	(2.5298)	0.0000	1	(1.6986)	01/06/2025
688506.SH	12/11/2024	SDB3263040676	(469.00)	30.6596	(14,001.01)	(14,379.36)	0.0000	4.5800	(1,485.2272)	0.0000	1.7812	(5.9324)	0.0000	1	(4.1512)	01/06/2025
688506.SH	12/11/2024	SDB3263040676	(431.00)	30.6596	(12,866.60)	(13,214.30)	0.0000	4.5800	(1,485.2272)	0.0000	1.6369	(5.4517)	0.0000	1	(3.8148)	01/06/2025
688506.SH	12/11/2024	SDB3263040676	(600.00)	30.6596	(17,911.73)	(18,395.77)	0.0000	4.5800	(1,485.2272)	0.0000	2.2788	(7.5894)	0.0000	1	(5.3106)	01/06/2025
688506.SH	12/11/2024	SDB3263040676	(1,100.00)	30.6596	(32,838.18)	(33,725.58)	0.0000	4.5800	(1,485.2272)	0.0000	4.1777	(13.9139)	0.0000	1	(9.7362)	01/06/2025
688506.SH	12/11/2024	SDB3263040676	(900.00)	30.6596	(26,867.60)	(27,593.66)	0.0000	4.5800	(1,485.2272)	0.0000	3.4182	(11.3841)	0.0000	1	(7.9660)	01/06/2025
688506.SH	12/10/2024	SDB3263040676	(700.00)	30.6050	(22,664.54)	(21,423.53)	0.0000	4.5800	(1,496.7391)	0.0000	2.8834	(8.9071)	0.0000	1	(6.0236)	01/06/2025
688506.SH	12/10/2024	SDB3263040676	(200.00)	30.6050	(6,533.36)	(6,121.01)	0.0000	4.5800	(1,496.7391)	0.0000	0.8312	(2.5449)	0.0000	1	(1.7137)	01/06/2025
688506.SH	12/10/2024	SDB3263040676	(469.00)	30.6050	(14,001.01)	(14,353.76)	0.0000	4.5800	(1,496.7391)	0.0000	1.7812	(5.9677)	0.0000	1	(4.1865)	01/06/2025
688506.SH	12/10/2024	SDB3263040676	(431.00)	30.6050	(12,866.60)	(13,190.77)	0.0000	4.5800	(1,496.7391)	0.0000	1.6369	(5.4842)	0.0000	1	(3.8473)	01/06/2025
688506.SH	12/10/2024	SDB3263040676	(600.00)	30.6050	(17,911.73)	(18,363.02)	0.0000	4.5800	(1,496.7391)	0.0000	2.2788	(7.6346)	0.0000	1	(5.3559)	01/06/2025
688506.SH	12/10/2024	SDB3263040676	(1,100.00)	30.6050	(32,838.18)	(33,665.54)	0.0000	4.5800	(1,496.7391)	0.0000	4.1777	(13.9968)	0.0000	1	(9.8191)	01/06/2025
688506.SH	12/10/2024	SDB3263040676	(1,100.00)	30.6050	(32,838.18)	(33,665.54)	0.0000	4.5800	(1,496.7391)	0.0000	4.1777	(13.9968)	0.0000	1	(9.8191)	01/06/2025
688506.SH	12/09/2024	SDB3263040676	(700.00)	32.2430	(22,664.54)	(22,570.08)	0.0000	4.5800	(1,496.7391)	0.0000	2.8834	(9.3838)	0.0000	1	(6.5003)	01/06/2025
688506.SH	12/09/2024	SDB3263040676	(200.00)	32.2430	(6,533.36)	(6,448.59)	0.0000	4.5800	(1,496.7391)	0.0000	0.8312	(2.6811)	0.0000	1	(1.8499)	01/06/2025
688506.SH	12/09/2024	SDB3263040676	(469.00)	32.2430	(14,001.01)	(15,121.95)	0.0000	4.5800	(1,496.7391)	0.0000	1.7812	(6.2871)	0.0000	1	(4.5059)	01/06/2025
688506.SH	12/09/2024	SDB3263040676	(431.00)	32.2430	(12,866.60)	(13,896.72)	0.0000	4.5800	(1,496.7391)	0.0000	1.6369	(5.7777)	0.0000	1	(4.1408)	01/06/2025
688506.SH	12/09/2024	SDB3263040676	(600.00)	32.2430	(17,911.73)	(19,345.78)	0.0000	4.5800	(1,496.7391)	0.0000	2.2788	(8.0432)	0.0000	1	(5.7644)	01/06/2025
688506.SH	12/09/2024	SDB3263040676	(1,100.00)	32.2430	(32,838.18)	(35,467.26)	0.0000	4.5800	(1,496.7391)	0.0000	4.1777	(14.7459)	0.0000	1	(10.5682)	01/06/2025
688506.SH	12/09/2024	SDB3263040676	(1,100.00)	32.2430	(32,838.18)	(35,467.26)	0.0000	4.5800	(1,496.7391)	0.0000	4.1777	(14.7459)	0.0000	1	(10.5682)	01/06/2025
688506.SH	12/06/2024	SDB3263040676	(469.00)	32.8790	(14,001.01)	(15,420.23)	0.0000	4.5800	(1,435.1351)	0.0000	5.3437	(18.4418)	0.0000	3	(13.0980)	01/06/2025
688506.SH	12/06/2024	SDB3263040676	(431.00)	32.8790	(12,866.60)	(14,170.83)	0.0000	4.5800	(1,435.1351)	0.0000	4.9108	(16.9476)	0.0000	3	(12.0368)	01/06/2025
688506.SH	12/06/2024	SDB3263040676	(600.00)	32.8790	(17,911.73)	(19,727.38)	0.0000	4.5800	(1,435.1351)	0.0000	6.8363	(23.5929)	0.0000	3	(16.7566)	01/06/2025
688506.SH	12/06/2024	SDB3263040676	(1,100.00)	32.8790	(32,838.18)	(36,166.86)	0.0000	4.5800	(1,435.1351)	0.0000	12.5332	(43.2536)	0.0000	3	(30.7204)	01/06/2025
688506.SH	12/06/2024	SDB3263040676	(1,100.00)	32.8790	(32,838.18)	(36,166.86)	0.0000	4.5800	(1,435.1351)	0.0000	12.5332	(43.2536)	0.0000	3	(30.7204)	01/06/2025
688506.SH	12/05/2024	SDB3263040676	(469.00)	32.1126	(14,001.01)	(15,060.81)	0.0000	4.5800	(1,435.1351)	0.0000	1.7812	(6.0040)	0.0000	1	(4.2227)	01/06/2025
688506.SH	12/05/2024	SDB3263040676	(431.00)	32.1126	(12,866.60)	(13,840.53)	0.0000	4.5800	(1,435.1351)	0.0000	1.6369	(5.5175)	0.0000	1	(3.8806)	01/06/2025
688506.SH	12/05/2024	SDB3263040676	(600.00)	32.1126	(17,911.73)	(19,267.55)	0.0000	4.5800	(1,435.1351)	0.0000	2.2788	(7.6810)	0.0000	1	(5.4022)	01/06/2025
688506.SH	12/05/2024	SDB3263040676	(1,100.00)	32.1126	(32,838.18)	(35,323.85)	0.0000	4.5800	(1,435.1351)	0.0000	4.1777	(14.0818)	0.0000	1	(9.9041)	01/06/2025
688506.SH	12/05/2024	SDB3263040676	(1,100.00)	32.1126	(32,838.18)	(35,323.85)	0.0000	4.5800	(1,435.1351)	0.0000	4.1777	(14.0818)	0.0000	1	(9.9041)	01/06/2025
688506.SH	12/04/2024	SDB3263040676	(469.00)	29.8529	(14,001.01)	(14,001.01)	0.0000	4.5800	(1,435.1351)	0.0000	1.7812	(5.5815)	0.0000	1	(3.8002)	01/06/2025
688506.SH	12/04/2024	SDB3263040676	(431.00)	29.8529	(12,866.60)	(12,866.60)	0.0000	4.5800	(1,435.1351)	0.0000	1.6369	(5.1293)	0.0000	1	(3.4923)	01/06/2025
688506.SH	12/04/2024	SDB3263040676	(600.00)	29.8529	(17,911.73)	(17,911.73)	0.0000	4.5800	(1,435.1351)	0.0000	2.2788	(7.1405)	0.0000	1	(4.8617)	01/06/2025
688506.SH	12/04/2024	SDB3263040676	(1,100.00)	29.8529	(32,838.18)	(32,838.18)	0.0000	4.5800	(1,435.1351)	0.0000	4.1777	(13.0909)	0.0000	1	(8.9131)	01/06/2025
688506.SH	12/04/2024	SDB3263040676	(1,100.00)	29.8529	(32,838.18)	(32,838.18)	0.0000	4.5800	(1,435.1351)	0.0000	4.1777	(13.0909)	0.0000	1	(8.9131)	01/06/2025
TOTAL SICHUAN BIKIN PHARMACEUTICAL CO.,LTD. CMN CLASS A SERIES NORTHBOUND												159.6902	(520.9824)	0.0000	(361.2921)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SICHUAN DANFU COMPRESSOR CO.,LTD CMN CLASS A SERIES NORTHBOUND																
002366.ZK	12/17/2024	SDB3261928033	(800.00)	0.7363	(613.18)	(589.03)	0.0000	4.5800	(2,150.9237)	0.0000	0.0780	(0.3519)	0.0000	1	(0.2739)	01/06/2025
002366.ZK	12/17/2024	SDB3261928033	(13,000.00)	0.7363	(9,853.83)	(9,571.78)	0.0000	4.5800	(2,150.9237)	0.0000	1.2536	(5.7189)	0.0000	1	(4.4653)	01/06/2025
002366.ZK	12/17/2024	SDB3261928033	(14,700.00)	0.7363	(10,401.12)	(10,823.48)	0.0000	4.5800	(2,150.9237)	0.0000	1.3233	(6.4668)	0.0000	1	(5.1435)	01/06/2025
002366.ZK	12/17/2024	SDB3261928033	(14,800.00)	0.7363	(10,471.87)	(10,897.11)	0.0000	4.5800	(2,150.9237)	0.0000	1.3323	(6.5108)	0.0000	1	(5.1785)	01/06/2025
002366.ZK	12/16/2024	SDB3261928033	(800.00)	0.7593	(613.18)	(607.44)	0.0000	4.5800	(2,150.9237)	0.0000	0.0780	(0.3629)	0.0000	1	(0.2849)	01/06/2025
002366.ZK	12/16/2024	SDB3261928033	(13,000.00)	0.7593	(9,853.83)	(9,870.95)	0.0000	4.5800	(2,150.9237)	0.0000	1.2536	(5.8977)	0.0000	1	(4.6441)	01/06/2025
002366.ZK	12/16/2024	SDB3261928033	(14,700.00)	0.7593	(10,401.12)	(11,161.77)	0.0000	4.5800	(2,150.9237)	0.0000	1.3233	(6.6689)	0.0000	1	(5.3457)	01/06/2025
002366.ZK	12/16/2024	SDB3261928033	(14,800.00)	0.7593	(10,471.87)	(11,237.70)	0.0000	4.5800	(2,150.9237)	0.0000	1.3323	(6.7143)	0.0000	1	(5.3820)	01/06/2025
002366.ZK	12/13/2024	SDB3261928033	(800.00)	0.7510	(613.18)	(600.79)	0.0000	4.5800	(2,150.9237)	0.0000	0.2340	(1.0769)	0.0000	3	(0.8429)	01/06/2025
002366.ZK	12/13/2024	SDB3261928033	(13,000.00)	0.7510	(9,853.83)	(9,762.90)	0.0000	4.5800	(2,150.9237)	0.0000	3.7609	(17.4994)	0.0000	3	(13.7385)	01/06/2025
002366.ZK	12/13/2024	SDB3261928033	(14,700.00)	0.7510	(10,401.12)	(11,039.58)	0.0000	4.5800	(2,150.9237)	0.0000	3.9698	(19.7877)	0.0000	3	(15.8180)	01/06/2025
002366.ZK	12/13/2024	SDB3261928033	(14,800.00)	0.7510	(10,471.87)	(11,114.68)	0.0000	4.5800	(2,150.9237)	0.0000	3.9968	(19.9224)	0.0000	3	(15.9256)	01/06/2025
002366.ZK	12/12/2024	SDB3261928033	(800.00)	0.7653	(613.18)	(612.20)	0.0000	4.5800	(2,150.9237)	0.0000	0.0780	(0.3658)	0.0000	1	(0.2878)	01/06/2025
002366.ZK	12/12/2024	SDB3261928033	(13,000.00)	0.7653	(9,853.83)	(9,948.30)	0.0000	4.5800	(2,150.9237)	0.0000	1.2536	(5.9439)	0.0000	1	(4.6903)	01/06/2025
002366.ZK	12/12/2024	SDB3261928033	(14,700.00)	0.7653	(10,401.12)	(11,249.23)	0.0000	4.5800	(2,150.9237)	0.0000	1.3233	(6.7212)	0.0000	1	(5.3979)	01/06/2025
002366.ZK	12/12/2024	SDB3261928033	(14,800.00)	0.7653	(10,471.87)	(11,325.76)	0.0000	4.5800	(2,150.9237)	0.0000	1.3323	(6.7669)	0.0000	1	(5.4346)	01/06/2025
002366.ZK	12/11/2024	SDB3261928033	(800.00)	0.7517	(613.18)	(601.38)	0.0000	4.5800	(2,150.9237)	0.0000	0.0780	(0.3593)	0.0000	1	(0.2813)	01/06/2025
002366.ZK	12/11/2024	SDB3261928033	(13,000.00)	0.7517	(9,853.83)	(9,772.41)	0.0000	4.5800	(2,150.9237)	0.0000	1.2536	(5.8388)	0.0000	1	(4.5852)	01/06/2025
002366.ZK	12/11/2024	SDB3261928033	(14,700.00)	0.7517	(10,401.12)	(11,050.34)	0.0000	4.5800	(2,150.9237)	0.0000	1.3233	(6.6023)	0.0000	1	(5.2791)	01/06/2025
002366.ZK	12/11/2024	SDB3261928033	(14,800.00)	0.7517	(10,471.87)	(11,125.52)	0.0000	4.5800	(2,150.9237)	0.0000	1.3323	(6.6473)	0.0000	1	(5.3150)	01/06/2025
002366.ZK	12/10/2024	SDB3261928033	(14,700.00)	0.7477	(10,401.12)	(10,991.26)	0.0000	4.5800	(2,177.4111)	0.0000	1.3233	(6.6479)	0.0000	1	(5.3247)	01/06/2025
002366.ZK	12/10/2024	SDB3261928033	(44,400.00)	0.7477	(31,415.62)	(33,198.10)	0.0000	4.5800	(2,177.4111)	0.0000	3.9968	(20.0794)	0.0000	1	(16.0827)	01/06/2025
002366.ZK	12/09/2024	SDB3261928033	(14,700.00)	0.7412	(10,401.12)	(10,896.36)	0.0000	4.5800	(2,177.4111)	0.0000	1.3233	(6.5905)	0.0000	1	(5.2673)	01/06/2025
002366.ZK	12/09/2024	SDB3261928033	(44,400.00)	0.7412	(31,415.62)	(32,911.46)	0.0000	4.5800	(2,177.4111)	0.0000	3.9968	(19.9060)	0.0000	1	(15.9093)	01/06/2025
002366.ZK	12/06/2024	SDB3261928033	(14,700.00)	0.7069	(10,401.12)	(10,391.40)	0.0000	4.5800	(2,177.4111)	0.0000	3.9698	(18.8553)	0.0000	3	(14.8855)	01/06/2025
002366.ZK	12/06/2024	SDB3261928033	(44,400.00)	0.7069	(31,415.62)	(31,386.27)	0.0000	4.5800	(2,177.4111)	0.0000	11.9903	(56.9507)	0.0000	3	(44.9604)	01/06/2025
002366.ZK	12/05/2024	SDB3261928033	(14,700.00)	0.7164	(10,401.12)	(10,530.90)	0.0000	4.5800	(2,177.4111)	0.0000	1.3233	(6.3695)	0.0000	1	(5.0462)	01/06/2025
002366.ZK	12/05/2024	SDB3261928033	(44,400.00)	0.7164	(31,415.62)	(31,807.63)	0.0000	4.5800	(2,177.4111)	0.0000	3.9968	(19.2384)	0.0000	1	(15.2416)	01/06/2025
002366.ZK	12/04/2024	SDB3261928033	(14,700.00)	0.7076	(10,401.12)	(10,401.12)	0.0000	4.5800	(2,208.5507)	0.0000	1.3233	(6.3809)	0.0000	1	(5.0577)	01/06/2025
002366.ZK	12/04/2024	SDB3261928033	(68,400.00)	0.7076	(48,397.04)	(48,397.04)	0.0000	4.5800	(2,208.5507)	0.0000	6.1572	(29.6909)	0.0000	1	(23.5337)	01/06/2025
002366.ZK	12/04/2024	SDB3261928033	(3,500.00)	0.7076	(2,476.46)	(2,476.46)	0.0000	4.5800	(2,208.5507)	0.0000	0.3151	(1.5193)	0.0000	1	(1.2042)	01/06/2025
002366.ZK	12/04/2024	SDB3261928033	(3,000.00)	0.7076	(2,122.68)	(2,122.68)	0.0000	4.5800	(2,208.5507)	0.0000	0.2701	(1.3022)	0.0000	1	(1.0322)	01/06/2025
002366.ZK	12/04/2024	SDB3261928033	(5,700.00)	0.7076	(4,033.09)	(4,033.09)	0.0000	4.5800	(2,208.5507)	0.0000	0.5131	(2.4742)	0.0000	1	(1.9611)	01/06/2025
002366.ZK	12/04/2024	SDB3261928033	(8,200.00)	0.7076	(5,801.98)	(5,801.98)	0.0000	4.5800	(2,208.5507)	0.0000	0.7381	(3.5594)	0.0000	1	(2.8213)	01/06/2025
TOTAL SICHUAN DANFU COMPRESSOR CO.,LTD CMN CLASS A SERIES NORTHBOUND												69.1469	(335.7889)	0.0000	(266.6420)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SICHUAN EXPRESSWAY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND																
601107.SH	01/03/2025	SDB3261097789	(4,800.00)	0.7100	(3,415.35)	(3,408.17)	0.0000	4.3300	(1,268.3061)	0.0000	1.2324	(3.6022)	0.0000	3	(2.3698)	01/06/2025
601107.SH	01/03/2025	SDB3261097789	(2,000.00)	0.7100	(1,413.06)	(1,420.07)	0.0000	4.3300	(1,268.3061)	0.0000	0.5099	(1.5009)	0.0000	3	(0.9910)	01/06/2025
601107.SH	01/03/2025	SDB3261097789	(4,300.00)	0.7100	(3,105.67)	(3,053.15)	0.0000	4.3300	(1,268.3061)	0.0000	1.1206	(3.2269)	0.0000	3	(2.1063)	01/06/2025
601107.SH	01/03/2025	SDB3261097789	(35,400.00)	0.7100	(25,618.17)	(25,135.24)	0.0000	4.3300	(1,268.3061)	0.0000	9.2439	(26.5660)	0.0000	3	(17.3221)	01/06/2025
601107.SH	01/03/2025	SDB3261097789	(4,600.00)	0.7100	(3,309.67)	(3,266.16)	0.0000	4.3300	(1,268.3061)	0.0000	1.1942	(3.4521)	0.0000	3	(2.2578)	01/06/2025
601107.SH	01/03/2025	SDB3261097789	(17,000.00)	0.7100	(12,255.93)	(12,070.59)	0.0000	4.3300	(1,268.3061)	0.0000	4.4223	(12.7577)	0.0000	3	(8.3353)	01/06/2025
601107.SH	01/03/2025	SDB3261097789	(4,500.00)	0.7100	(3,248.96)	(3,195.16)	0.0000	4.3300	(1,268.3061)	0.0000	1.1723	(3.3770)	0.0000	3	(2.2047)	01/06/2025
601107.SH	01/03/2025	SDB3261097789	(4,200.00)	0.7100	(3,017.60)	(2,982.15)	0.0000	4.3300	(1,268.3061)	0.0000	1.0889	(3.1519)	0.0000	3	(2.0630)	01/06/2025
601107.SH	01/03/2025	SDB3261097789	(300.00)	0.7100	(217.66)	(213.01)	0.0000	4.3300	(1,268.3061)	0.0000	0.0785	(0.2251)	0.0000	3	(0.1466)	01/06/2025
601107.SH	01/03/2025	SDB3261097789	(200.00)	0.7100	(145.10)	(142.01)	0.0000	4.3300	(1,268.3061)	0.0000	0.0524	(0.1501)	0.0000	3	(0.0977)	01/06/2025
601107.SH	01/03/2025	SDB3261097789	(25,700.00)	0.7100	(18,645.97)	(18,247.90)	0.0000	4.3300	(1,268.3061)	0.0000	6.7281	(19.2866)	0.0000	3	(12.5585)	01/06/2025
601107.SH	01/03/2025	SDB3261097789	(100.00)	0.7100	(72.55)	(71.00)	0.0000	4.3300	(1,268.3061)	0.0000	0.0262	(0.0750)	0.0000	3	(0.0489)	01/06/2025
601107.SH	01/03/2025	SDB3261097789	(1,100.00)	0.7100	(798.08)	(781.04)	0.0000	4.3300	(1,268.3061)	0.0000	0.2880	(0.8255)	0.0000	3	(0.5375)	01/06/2025
601107.SH	01/02/2025	SDB3261097789	(4,800.00)	0.7120	(3,415.35)	(3,417.56)	0.0000	4.3300	(1,268.3061)	0.0000	0.4108	(1.2040)	0.0000	1	(0.7932)	01/06/2025
601107.SH	01/02/2025	SDB3261097789	(2,000.00)	0.7120	(1,413.06)	(1,423.98)	0.0000	4.3300	(1,268.3061)	0.0000	0.1700	(0.5017)	0.0000	1	(0.3317)	01/06/2025
601107.SH	01/02/2025	SDB3261097789	(4,300.00)	0.7120	(3,105.67)	(3,061.57)	0.0000	4.3300	(1,268.3061)	0.0000	0.3735	(1.0786)	0.0000	1	(0.7051)	01/06/2025
601107.SH	01/02/2025	SDB3261097789	(35,400.00)	0.7120	(25,618.17)	(25,204.52)	0.0000	4.3300	(1,268.3061)	0.0000	3.0813	(8.8797)	0.0000	1	(5.7984)	01/06/2025
601107.SH	01/02/2025	SDB3261097789	(4,600.00)	0.7120	(3,309.67)	(3,275.16)	0.0000	4.3300	(1,268.3061)	0.0000	0.3981	(1.1539)	0.0000	1	(0.7558)	01/06/2025
601107.SH	01/02/2025	SDB3261097789	(17,000.00)	0.7120	(12,255.93)	(12,103.86)	0.0000	4.3300	(1,268.3061)	0.0000	1.4741	(4.2643)	0.0000	1	(2.7902)	01/06/2025
601107.SH	01/02/2025	SDB3261097789	(4,500.00)	0.7120	(3,248.96)	(3,203.96)	0.0000	4.3300	(1,268.3061)	0.0000	0.3908	(1.1288)	0.0000	1	(0.7380)	01/06/2025
601107.SH	01/02/2025	SDB3261097789	(4,200.00)	0.7120	(3,017.60)	(2,990.37)	0.0000	4.3300	(1,268.3061)	0.0000	0.3630	(1.0535)	0.0000	1	(0.6906)	01/06/2025
601107.SH	01/02/2025	SDB3261097789	(300.00)	0.7120	(217.66)	(213.60)	0.0000	4.3300	(1,268.3061)	0.0000	0.0262	(0.0753)	0.0000	1	(0.0491)	01/06/2025
601107.SH	01/02/2025	SDB3261097789	(200.00)	0.7120	(145.10)	(142.40)	0.0000	4.3300	(1,268.3061)	0.0000	0.0175	(0.0502)	0.0000	1	(0.0327)	01/06/2025
601107.SH	01/02/2025	SDB3261097789	(25,700.00)	0.7120	(18,645.97)	(18,298.19)	0.0000	4.3300	(1,268.3061)	0.0000	2.2427	(6.4466)	0.0000	1	(4.2039)	01/06/2025
601107.SH	01/02/2025	SDB3261097789	(100.00)	0.7120	(72.55)	(71.20)	0.0000	4.3300	(1,268.3061)	0.0000	0.0087	(0.0251)	0.0000	1	(0.0164)	01/06/2025
601107.SH	01/02/2025	SDB3261097789	(1,100.00)	0.7120	(798.08)	(783.19)	0.0000	4.3300	(1,268.3061)	0.0000	0.0960	(0.2759)	0.0000	1	(0.1799)	01/06/2025
601107.SH	12/31/2024	SDB3261097789	(4,800.00)	0.7051	(3,415.35)	(3,384.42)	0.0000	4.3300	(1,268.3061)	0.0000	0.8216	(2.3847)	0.0000	2	(1.5631)	01/06/2025
601107.SH	12/31/2024	SDB3261097789	(2,000.00)	0.7051	(1,413.06)	(1,410.18)	0.0000	4.3300	(1,268.3061)	0.0000	0.3399	(0.9936)	0.0000	2	(0.6537)	01/06/2025
601107.SH	12/31/2024	SDB3261097789	(4,300.00)	0.7051	(3,105.67)	(3,031.88)	0.0000	4.3300	(1,268.3061)	0.0000	0.7471	(2.1363)	0.0000	2	(1.3892)	01/06/2025
601107.SH	12/31/2024	SDB3261097789	(35,400.00)	0.7051	(25,618.17)	(24,960.12)	0.0000	4.3300	(1,268.3061)	0.0000	6.1626	(17.5873)	0.0000	2	(11.4247)	01/06/2025
601107.SH	12/31/2024	SDB3261097789	(4,600.00)	0.7051	(3,309.67)	(3,243.40)	0.0000	4.3300	(1,268.3061)	0.0000	0.7962	(2.2854)	0.0000	2	(1.4892)	01/06/2025
601107.SH	12/31/2024	SDB3261097789	(17,000.00)	0.7051	(12,255.93)	(11,986.50)	0.0000	4.3300	(1,268.3061)	0.0000	2.9482	(8.4459)	0.0000	2	(5.4976)	01/06/2025
601107.SH	12/31/2024	SDB3261097789	(4,500.00)	0.7051	(3,248.96)	(3,172.90)	0.0000	4.3300	(1,268.3061)	0.0000	0.7816	(2.2357)	0.0000	2	(1.4541)	01/06/2025
601107.SH	12/31/2024	SDB3261097789	(4,200.00)	0.7051	(3,017.60)	(2,961.37)	0.0000	4.3300	(1,268.3061)	0.0000	0.7259	(2.0866)	0.0000	2	(1.3607)	01/06/2025
601107.SH	12/31/2024	SDB3261097789	(300.00)	0.7051	(217.66)	(211.53)	0.0000	4.3300	(1,268.3061)	0.0000	0.0524	(0.1490)	0.0000	2	(0.0967)	01/06/2025
601107.SH	12/31/2024	SDB3261097789	(200.00)	0.7051	(145.10)	(141.02)	0.0000	4.3300	(1,268.3061)	0.0000	0.0349	(0.0994)	0.0000	2	(0.0645)	01/06/2025
601107.SH	12/31/2024	SDB3261097789	(25,700.00)	0.7051	(18,645.97)	(18,120.76)	0.0000	4.3300	(1,268.3061)	0.0000	4.4854	(12.7682)	0.0000	2	(8.2828)	01/06/2025
601107.SH	12/31/2024	SDB3261097789	(100.00)	0.7051	(72.55)	(70.51)	0.0000	4.3300	(1,268.3061)	0.0000	0.0175	(0.0497)	0.0000	2	(0.0322)	01/06/2025
601107.SH	12/31/2024	SDB3261097789	(1,100.00)	0.7051	(798.08)	(775.60)	0.0000	4.3300	(1,268.3061)	0.0000	0.1920	(0.5465)	0.0000	2	(0.3545)	01/06/2025
601107.SH	12/30/2024	SDB3261097789	(4,800.00)	0.6899	(3,415.35)	(3,311.54)	0.0000	4.3300	(1,268.3061)	0.0000	0.4108	(1.1667)	0.0000	1	(0.7559)	01/06/2025
601107.SH	12/30/2024	SDB3261097789	(2,000.00)	0.6899	(1,413.06)	(1,379.81)	0.0000	4.3300	(1,268.3061)	0.0000	0.1700	(0.4861)	0.0000	1	(0.3162)	01/06/2025
601107.SH	12/30/2024	SDB3261097789	(4,300.00)	0.6899	(3,105.67)	(2,966.59)	0.0000	4.3300	(1,268.3061)	0.0000	0.3735	(1.0452)	0.0000	1	(0.6716)	01/06/2025
601107.SH	12/30/2024	SDB3261097789	(35,400.00)	0.6899	(25,618.17)	(24,422.64)	0.0000	4.3300	(1,268.3061)	0.0000	3.0813	(8.6043)	0.0000	1	(5.5230)	01/06/2025
601107.SH	12/30/2024	SDB3261097789	(4,600.00)	0.6899	(3,309.67)	(3,173.56)	0.0000	4.3300	(1,268.3061)	0.0000	0.3981	(1.1181)	0.0000	1	(0.7200)	01/06/2025
601107.SH	12/30/2024	SDB3261097789	(17,000.00)	0.6899	(12,255.93)	(11,728.39)	0.0000	4.3300	(1,268.3061)	0.0000	1.4741	(4.1320)	0.0000	1	(2.6579)	01/06/2025
601107.SH	12/30/2024	SDB3261097789	(4,500.00)	0.6899	(3,248.96)	(3,104.57)	0.0000	4.3300	(1,268.3061)	0.0000	0.3908	(1.0938)	0.0000	1	(0.7030)	01/06/2025
601107.SH	12/30/2024	SDB3261097789	(4,200.00)	0.6899	(3,017.60)	(2,897.60)	0.0000	4.3300	(1,268.3061)	0.0000	0.3630	(1.0208)	0.0000	1	(0.6579)	01/06/2025
601107.SH	12/30/2024	SDB3261097789	(300.00)	0.6899	(217.66)	(206.97)	0.0000	4.3300	(1,268.3061)	0.0000	0.0262	(0.0729)	0.0000	1	(0.0467)	01/06/2025
601107.SH	12/30/2024	SDB3261097789	(200.00)	0.6899	(145.10)	(137.98)	0.0000	4.3300	(1,268.3061)	0.0000	0.0175	(0.0486)	0.0000	1	(0.0312)	01/06/2025
601107.SH	12/30/2024	SDB3261097789	(25,700.00)	0.6899	(18,645.97)	(17,730.56)	0.0000	4.3300	(1,268.3061)	0.0000	2.2427	(6.2466)	0.0000	1	(4.0039)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SICHUAN EXPRESSWAY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
601107.SH	12/30/2024	SDB3261097789	(100.00)	0.6899	(72.55)	(68.99)	0.0000	4.3300	(1,268.3061)	0.0000	0.0087	(0.0243)	0.0000	1	(0.0156)	01/06/2025
601107.SH	12/30/2024	SDB3261097789	(1,100.00)	0.6899	(798.08)	(758.90)	0.0000	4.3300	(1,268.3061)	0.0000	0.0960	(0.2674)	0.0000	1	(0.1714)	01/06/2025
601107.SH	12/27/2024	SDB3261097789	(4,800.00)	0.6924	(3,415.35)	(3,323.48)	0.0000	4.3300	(1,268.3061)	0.0000	1.2324	(3.5127)	0.0000	3	(2.2803)	01/06/2025
601107.SH	12/27/2024	SDB3261097789	(2,000.00)	0.6924	(1,413.06)	(1,384.78)	0.0000	4.3300	(1,268.3061)	0.0000	0.5099	(1.4636)	0.0000	3	(0.9537)	01/06/2025
601107.SH	12/27/2024	SDB3261097789	(4,300.00)	0.6924	(3,105.67)	(2,977.29)	0.0000	4.3300	(1,268.3061)	0.0000	1.1206	(3.1468)	0.0000	3	(2.0261)	01/06/2025
601107.SH	12/27/2024	SDB3261097789	(35,400.00)	0.6924	(25,618.17)	(24,510.68)	0.0000	4.3300	(1,268.3061)	0.0000	9.2439	(25.9059)	0.0000	3	(16.6620)	01/06/2025
601107.SH	12/27/2024	SDB3261097789	(4,600.00)	0.6924	(3,309.67)	(3,185.00)	0.0000	4.3300	(1,268.3061)	0.0000	1.1942	(3.3663)	0.0000	3	(2.1721)	01/06/2025
601107.SH	12/27/2024	SDB3261097789	(17,000.00)	0.6924	(12,255.93)	(11,770.66)	0.0000	4.3300	(1,268.3061)	0.0000	4.4223	(12.4407)	0.0000	3	(8.0183)	01/06/2025
601107.SH	12/27/2024	SDB3261097789	(4,500.00)	0.6924	(3,248.96)	(3,115.76)	0.0000	4.3300	(1,268.3061)	0.0000	1.1723	(3.2931)	0.0000	3	(2.1208)	01/06/2025
601107.SH	12/27/2024	SDB3261097789	(4,200.00)	0.6924	(3,017.60)	(2,908.05)	0.0000	4.3300	(1,268.3061)	0.0000	1.0889	(3.0736)	0.0000	3	(1.9847)	01/06/2025
601107.SH	12/27/2024	SDB3261097789	(300.00)	0.6924	(217.66)	(207.72)	0.0000	4.3300	(1,268.3061)	0.0000	0.0785	(0.2195)	0.0000	3	(0.1410)	01/06/2025
601107.SH	12/27/2024	SDB3261097789	(200.00)	0.6924	(145.10)	(138.48)	0.0000	4.3300	(1,268.3061)	0.0000	0.0524	(0.1464)	0.0000	3	(0.0940)	01/06/2025
601107.SH	12/27/2024	SDB3261097789	(25,700.00)	0.6924	(18,645.97)	(17,794.47)	0.0000	4.3300	(1,268.3061)	0.0000	6.7281	(18.8074)	0.0000	3	(12.0793)	01/06/2025
601107.SH	12/27/2024	SDB3261097789	(100.00)	0.6924	(72.55)	(69.24)	0.0000	4.3300	(1,268.3061)	0.0000	0.0262	(0.0732)	0.0000	3	(0.0470)	01/06/2025
601107.SH	12/27/2024	SDB3261097789	(1,100.00)	0.6924	(798.08)	(761.63)	0.0000	4.3300	(1,268.3061)	0.0000	0.2880	(0.8050)	0.0000	3	(0.5170)	01/06/2025
601107.SH	12/26/2024	SDB3261097789	(4,800.00)	0.7014	(3,415.35)	(3,366.70)	0.0000	4.3300	(1,268.3061)	0.0000	0.4108	(1.1861)	0.0000	1	(0.7753)	01/06/2025
601107.SH	12/26/2024	SDB3261097789	(2,000.00)	0.7014	(1,413.06)	(1,402.79)	0.0000	4.3300	(1,268.3061)	0.0000	0.1700	(0.4942)	0.0000	1	(0.3243)	01/06/2025
601107.SH	12/26/2024	SDB3261097789	(4,300.00)	0.7014	(3,105.67)	(3,016.00)	0.0000	4.3300	(1,268.3061)	0.0000	0.3735	(1.0626)	0.0000	1	(0.6890)	01/06/2025
601107.SH	12/26/2024	SDB3261097789	(35,400.00)	0.7014	(25,618.17)	(24,829.38)	0.0000	4.3300	(1,268.3061)	0.0000	3.0813	(8.7476)	0.0000	1	(5.6663)	01/06/2025
601107.SH	12/26/2024	SDB3261097789	(4,600.00)	0.7014	(3,309.67)	(3,226.42)	0.0000	4.3300	(1,268.3061)	0.0000	0.3981	(1.1367)	0.0000	1	(0.7386)	01/06/2025
601107.SH	12/26/2024	SDB3261097789	(17,000.00)	0.7014	(12,255.93)	(11,923.72)	0.0000	4.3300	(1,268.3061)	0.0000	1.4741	(4.2008)	0.0000	1	(2.7267)	01/06/2025
601107.SH	12/26/2024	SDB3261097789	(4,500.00)	0.7014	(3,248.96)	(3,156.28)	0.0000	4.3300	(1,268.3061)	0.0000	0.3908	(1.1120)	0.0000	1	(0.7212)	01/06/2025
601107.SH	12/26/2024	SDB3261097789	(4,200.00)	0.7014	(3,017.60)	(2,945.86)	0.0000	4.3300	(1,268.3061)	0.0000	0.3630	(1.0378)	0.0000	1	(0.6749)	01/06/2025
601107.SH	12/26/2024	SDB3261097789	(300.00)	0.7014	(217.66)	(210.42)	0.0000	4.3300	(1,268.3061)	0.0000	0.0262	(0.0741)	0.0000	1	(0.0480)	01/06/2025
601107.SH	12/26/2024	SDB3261097789	(200.00)	0.7014	(145.10)	(140.28)	0.0000	4.3300	(1,268.3061)	0.0000	0.0175	(0.0494)	0.0000	1	(0.0320)	01/06/2025
601107.SH	12/26/2024	SDB3261097789	(25,700.00)	0.7014	(18,645.97)	(18,025.85)	0.0000	4.3300	(1,268.3061)	0.0000	2.2427	(6.3506)	0.0000	1	(4.1079)	01/06/2025
601107.SH	12/26/2024	SDB3261097789	(100.00)	0.7014	(72.55)	(70.14)	0.0000	4.3300	(1,268.3061)	0.0000	0.0087	(0.0247)	0.0000	1	(0.0160)	01/06/2025
601107.SH	12/26/2024	SDB3261097789	(1,100.00)	0.7014	(798.08)	(771.53)	0.0000	4.3300	(1,268.3061)	0.0000	0.0960	(0.2718)	0.0000	1	(0.1758)	01/06/2025
601107.SH	12/24/2024	SDB3261097789	(4,800.00)	0.7014	(3,415.35)	(3,366.70)	0.0000	4.3300	(1,268.3061)	0.0000	0.8216	(2.3722)	0.0000	2	(1.5506)	01/06/2025
601107.SH	12/24/2024	SDB3261097789	(2,000.00)	0.7014	(1,413.06)	(1,402.79)	0.0000	4.3300	(1,268.3061)	0.0000	0.3399	(0.9884)	0.0000	2	(0.6485)	01/06/2025
601107.SH	12/24/2024	SDB3261097789	(4,300.00)	0.7014	(3,105.67)	(3,016.00)	0.0000	4.3300	(1,268.3061)	0.0000	0.7471	(2.1251)	0.0000	2	(1.3780)	01/06/2025
601107.SH	12/24/2024	SDB3261097789	(35,400.00)	0.7014	(25,618.17)	(24,829.38)	0.0000	4.3300	(1,268.3061)	0.0000	6.1626	(17.4951)	0.0000	2	(11.3326)	01/06/2025
601107.SH	12/24/2024	SDB3261097789	(4,600.00)	0.7014	(3,309.67)	(3,226.42)	0.0000	4.3300	(1,268.3061)	0.0000	0.7962	(2.2734)	0.0000	2	(1.4772)	01/06/2025
601107.SH	12/24/2024	SDB3261097789	(17,000.00)	0.7014	(12,255.93)	(11,923.72)	0.0000	4.3300	(1,268.3061)	0.0000	2.9482	(8.4016)	0.0000	2	(5.4534)	01/06/2025
601107.SH	12/24/2024	SDB3261097789	(4,500.00)	0.7014	(3,248.96)	(3,156.28)	0.0000	4.3300	(1,268.3061)	0.0000	0.7816	(2.2240)	0.0000	2	(1.4424)	01/06/2025
601107.SH	12/24/2024	SDB3261097789	(4,200.00)	0.7014	(3,017.60)	(2,945.86)	0.0000	4.3300	(1,268.3061)	0.0000	0.7259	(2.0757)	0.0000	2	(1.3498)	01/06/2025
601107.SH	12/24/2024	SDB3261097789	(300.00)	0.7014	(217.66)	(210.42)	0.0000	4.3300	(1,268.3061)	0.0000	0.0524	(0.1483)	0.0000	2	(0.0959)	01/06/2025
601107.SH	12/24/2024	SDB3261097789	(200.00)	0.7014	(145.10)	(140.28)	0.0000	4.3300	(1,268.3061)	0.0000	0.0349	(0.0988)	0.0000	2	(0.0639)	01/06/2025
601107.SH	12/24/2024	SDB3261097789	(25,700.00)	0.7014	(18,645.97)	(18,025.85)	0.0000	4.3300	(1,268.3061)	0.0000	4.4854	(12.7013)	0.0000	2	(8.2159)	01/06/2025
601107.SH	12/24/2024	SDB3261097789	(100.00)	0.7014	(72.55)	(70.14)	0.0000	4.3300	(1,268.3061)	0.0000	0.0175	(0.0494)	0.0000	2	(0.0320)	01/06/2025
601107.SH	12/24/2024	SDB3261097789	(1,100.00)	0.7014	(798.08)	(771.53)	0.0000	4.3300	(1,268.3061)	0.0000	0.1920	(0.5436)	0.0000	2	(0.3517)	01/06/2025
601107.SH	12/23/2024	SDB3261097789	(4,800.00)	0.7078	(3,415.35)	(3,397.34)	0.0000	4.3300	(1,268.3061)	0.0000	0.4108	(1.1969)	0.0000	1	(0.7861)	01/06/2025
601107.SH	12/23/2024	SDB3261097789	(2,000.00)	0.7078	(1,413.06)	(1,415.56)	0.0000	4.3300	(1,268.3061)	0.0000	0.1700	(0.4987)	0.0000	1	(0.3288)	01/06/2025
601107.SH	12/23/2024	SDB3261097789	(4,300.00)	0.7078	(3,105.67)	(3,043.45)	0.0000	4.3300	(1,268.3061)	0.0000	0.3735	(1.0722)	0.0000	1	(0.6987)	01/06/2025
601107.SH	12/23/2024	SDB3261097789	(35,400.00)	0.7078	(25,618.17)	(25,055.41)	0.0000	4.3300	(1,268.3061)	0.0000	3.0813	(8.8272)	0.0000	1	(5.7459)	01/06/2025
601107.SH	12/23/2024	SDB3261097789	(4,600.00)	0.7078	(3,309.67)	(3,255.79)	0.0000	4.3300	(1,268.3061)	0.0000	0.3981	(1.1470)	0.0000	1	(0.7490)	01/06/2025
601107.SH	12/23/2024	SDB3261097789	(17,000.00)	0.7078	(12,255.93)	(12,032.26)	0.0000	4.3300	(1,268.3061)	0.0000	1.4741	(4.2391)	0.0000	1	(2.7649)	01/06/2025
601107.SH	12/23/2024	SDB3261097789	(4,500.00)	0.7078	(3,248.96)	(3,185.01)	0.0000	4.3300	(1,268.3061)	0.0000	0.3908	(1.1221)	0.0000	1	(0.7313)	01/06/2025
601107.SH	12/23/2024	SDB3261097789	(4,200.00)	0.7078	(3,017.60)	(2,972.68)	0.0000	4.3300	(1,268.3061)	0.0000	0.3630	(1.0473)	0.0000	1	(0.6843)	01/06/2025
601107.SH	12/23/2024	SDB3261097789	(300.00)	0.7078	(217.66)	(212.33)	0.0000	4.3300	(1,268.3061)	0.0000	0.0262	(0.0748)	0.0000	1	(0.0486)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SICHUAN EXPRESSWAY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
601107.SH	12/23/2024	SDB3261097789	(200.00)	0.7078	(145.10)	(141.56)	0.0000	4.3300	(1,268.3061)	0.0000	0.0175	(0.0499)	0.0000	1	(0.0324)	01/06/2025
601107.SH	12/23/2024	SDB3261097789	(25,700.00)	0.7078	(18,645.97)	(18,189.95)	0.0000	4.3300	(1,268.3061)	0.0000	2.2427	(6.4084)	0.0000	1	(4.1658)	01/06/2025
601107.SH	12/23/2024	SDB3261097789	(100.00)	0.7078	(72.55)	(70.78)	0.0000	4.3300	(1,268.3061)	0.0000	0.0087	(0.0249)	0.0000	1	(0.0162)	01/06/2025
601107.SH	12/23/2024	SDB3261097789	(1,100.00)	0.7078	(798.08)	(778.56)	0.0000	4.3300	(1,268.3061)	0.0000	0.0960	(0.2743)	0.0000	1	(0.1783)	01/06/2025
601107.SH	12/20/2024	SDB3261097789	(4,800.00)	0.7049	(3,415.35)	(3,383.51)	0.0000	4.3300	(1,268.3061)	0.0000	1.2324	(3.5761)	0.0000	3	(2.3437)	01/06/2025
601107.SH	12/20/2024	SDB3261097789	(2,000.00)	0.7049	(1,413.06)	(1,409.79)	0.0000	4.3300	(1,268.3061)	0.0000	0.5099	(1.4900)	0.0000	3	(0.9802)	01/06/2025
601107.SH	12/20/2024	SDB3261097789	(4,300.00)	0.7049	(3,105.67)	(3,031.06)	0.0000	4.3300	(1,268.3061)	0.0000	1.1206	(3.2036)	0.0000	3	(2.0830)	01/06/2025
601107.SH	12/20/2024	SDB3261097789	(35,400.00)	0.7049	(25,618.17)	(24,953.35)	0.0000	4.3300	(1,268.3061)	0.0000	9.2439	(26.3737)	0.0000	3	(17.1299)	01/06/2025
601107.SH	12/20/2024	SDB3261097789	(4,600.00)	0.7049	(3,309.67)	(3,242.53)	0.0000	4.3300	(1,268.3061)	0.0000	1.1942	(3.4271)	0.0000	3	(2.2329)	01/06/2025
601107.SH	12/20/2024	SDB3261097789	(17,000.00)	0.7049	(12,255.93)	(11,983.25)	0.0000	4.3300	(1,268.3061)	0.0000	4.4223	(12.6654)	0.0000	3	(8.2430)	01/06/2025
601107.SH	12/20/2024	SDB3261097789	(4,500.00)	0.7049	(3,248.96)	(3,172.04)	0.0000	4.3300	(1,268.3061)	0.0000	1.1723	(3.3526)	0.0000	3	(2.1803)	01/06/2025
601107.SH	12/20/2024	SDB3261097789	(4,200.00)	0.7049	(3,017.60)	(2,960.57)	0.0000	4.3300	(1,268.3061)	0.0000	1.0889	(3.1291)	0.0000	3	(2.0402)	01/06/2025
601107.SH	12/20/2024	SDB3261097789	(300.00)	0.7049	(217.66)	(211.47)	0.0000	4.3300	(1,268.3061)	0.0000	0.0785	(0.2235)	0.0000	3	(0.1450)	01/06/2025
601107.SH	12/20/2024	SDB3261097789	(200.00)	0.7049	(145.10)	(140.98)	0.0000	4.3300	(1,268.3061)	0.0000	0.0524	(0.1490)	0.0000	3	(0.0966)	01/06/2025
601107.SH	12/20/2024	SDB3261097789	(25,700.00)	0.7049	(18,645.97)	(18,115.85)	0.0000	4.3300	(1,268.3061)	0.0000	6.7281	(19.1470)	0.0000	3	(12.4190)	01/06/2025
601107.SH	12/20/2024	SDB3261097789	(100.00)	0.7049	(72.55)	(70.49)	0.0000	4.3300	(1,268.3061)	0.0000	0.0262	(0.0745)	0.0000	3	(0.0483)	01/06/2025
601107.SH	12/20/2024	SDB3261097789	(1,100.00)	0.7049	(798.08)	(775.39)	0.0000	4.3300	(1,268.3061)	0.0000	0.2880	(0.8195)	0.0000	3	(0.5316)	01/06/2025
601107.SH	12/19/2024	SDB3261097789	(4,800.00)	0.7122	(3,415.35)	(3,418.53)	0.0000	4.5800	(1,268.3061)	0.0000	0.4345	(1.2044)	0.0000	1	(0.7699)	01/06/2025
601107.SH	12/19/2024	SDB3261097789	(2,000.00)	0.7122	(1,413.06)	(1,424.39)	0.0000	4.5800	(1,268.3061)	0.0000	0.1798	(0.5018)	0.0000	1	(0.3220)	01/06/2025
601107.SH	12/19/2024	SDB3261097789	(4,300.00)	0.7122	(3,105.67)	(3,062.43)	0.0000	4.5800	(1,268.3061)	0.0000	0.3951	(1.0789)	0.0000	1	(0.6838)	01/06/2025
601107.SH	12/19/2024	SDB3261097789	(35,400.00)	0.7122	(25,618.17)	(25,211.63)	0.0000	4.5800	(1,268.3061)	0.0000	3.2592	(8.8822)	0.0000	1	(5.6230)	01/06/2025
601107.SH	12/19/2024	SDB3261097789	(4,600.00)	0.7122	(3,309.67)	(3,276.09)	0.0000	4.5800	(1,268.3061)	0.0000	0.4211	(1.1542)	0.0000	1	(0.7331)	01/06/2025
601107.SH	12/19/2024	SDB3261097789	(17,000.00)	0.7122	(12,255.93)	(12,107.28)	0.0000	4.5800	(1,268.3061)	0.0000	1.5592	(4.2655)	0.0000	1	(2.7063)	01/06/2025
601107.SH	12/19/2024	SDB3261097789	(4,500.00)	0.7122	(3,248.96)	(3,204.87)	0.0000	4.5800	(1,268.3061)	0.0000	0.4133	(1.1291)	0.0000	1	(0.7158)	01/06/2025
601107.SH	12/19/2024	SDB3261097789	(4,200.00)	0.7122	(3,017.60)	(2,991.21)	0.0000	4.5800	(1,268.3061)	0.0000	0.3839	(1.0538)	0.0000	1	(0.6699)	01/06/2025
601107.SH	12/19/2024	SDB3261097789	(300.00)	0.7122	(217.66)	(213.66)	0.0000	4.5800	(1,268.3061)	0.0000	0.0277	(0.0753)	0.0000	1	(0.0476)	01/06/2025
601107.SH	12/19/2024	SDB3261097789	(200.00)	0.7122	(145.10)	(142.44)	0.0000	4.5800	(1,268.3061)	0.0000	0.0185	(0.0502)	0.0000	1	(0.0317)	01/06/2025
601107.SH	12/19/2024	SDB3261097789	(25,700.00)	0.7122	(18,645.97)	(18,303.36)	0.0000	4.5800	(1,268.3061)	0.0000	2.3722	(6.4484)	0.0000	1	(4.0762)	01/06/2025
601107.SH	12/19/2024	SDB3261097789	(100.00)	0.7122	(72.55)	(71.22)	0.0000	4.5800	(1,268.3061)	0.0000	0.0092	(0.0251)	0.0000	1	(0.0159)	01/06/2025
601107.SH	12/19/2024	SDB3261097789	(1,100.00)	0.7122	(798.08)	(783.41)	0.0000	4.5800	(1,268.3061)	0.0000	0.1015	(0.2760)	0.0000	1	(0.1745)	01/06/2025
601107.SH	12/18/2024	SDB3261097789	(4,800.00)	0.7038	(3,415.35)	(3,378.40)	0.0000	4.5800	(1,268.3061)	0.0000	0.4345	(1.1902)	0.0000	1	(0.7557)	01/06/2025
601107.SH	12/18/2024	SDB3261097789	(2,000.00)	0.7038	(1,413.06)	(1,407.67)	0.0000	4.5800	(1,268.3061)	0.0000	0.1798	(0.4959)	0.0000	1	(0.3162)	01/06/2025
601107.SH	12/18/2024	SDB3261097789	(4,300.00)	0.7038	(3,105.67)	(3,026.49)	0.0000	4.5800	(1,268.3061)	0.0000	0.3951	(1.0663)	0.0000	1	(0.6711)	01/06/2025
601107.SH	12/18/2024	SDB3261097789	(35,400.00)	0.7038	(25,618.17)	(24,915.72)	0.0000	4.5800	(1,268.3061)	0.0000	3.2592	(8.7780)	0.0000	1	(5.5188)	01/06/2025
601107.SH	12/18/2024	SDB3261097789	(4,600.00)	0.7038	(3,309.67)	(3,237.64)	0.0000	4.5800	(1,268.3061)	0.0000	0.4211	(1.1406)	0.0000	1	(0.7196)	01/06/2025
601107.SH	12/18/2024	SDB3261097789	(17,000.00)	0.7038	(12,255.93)	(11,965.18)	0.0000	4.5800	(1,268.3061)	0.0000	1.5592	(4.2154)	0.0000	1	(2.6562)	01/06/2025
601107.SH	12/18/2024	SDB3261097789	(4,500.00)	0.7038	(3,248.96)	(3,167.25)	0.0000	4.5800	(1,268.3061)	0.0000	0.4133	(1.1158)	0.0000	1	(0.7025)	01/06/2025
601107.SH	12/18/2024	SDB3261097789	(4,200.00)	0.7038	(3,017.60)	(2,956.10)	0.0000	4.5800	(1,268.3061)	0.0000	0.3839	(1.0415)	0.0000	1	(0.6576)	01/06/2025
601107.SH	12/18/2024	SDB3261097789	(300.00)	0.7038	(217.66)	(211.15)	0.0000	4.5800	(1,268.3061)	0.0000	0.0277	(0.0744)	0.0000	1	(0.0467)	01/06/2025
601107.SH	12/18/2024	SDB3261097789	(200.00)	0.7038	(145.10)	(140.77)	0.0000	4.5800	(1,268.3061)	0.0000	0.0185	(0.0496)	0.0000	1	(0.0311)	01/06/2025
601107.SH	12/18/2024	SDB3261097789	(25,700.00)	0.7038	(18,645.97)	(18,088.53)	0.0000	4.5800	(1,268.3061)	0.0000	2.3722	(6.3727)	0.0000	1	(4.0005)	01/06/2025
601107.SH	12/18/2024	SDB3261097789	(100.00)	0.7038	(72.55)	(70.38)	0.0000	4.5800	(1,268.3061)	0.0000	0.0092	(0.0248)	0.0000	1	(0.0156)	01/06/2025
601107.SH	12/18/2024	SDB3261097789	(1,100.00)	0.7038	(798.08)	(774.22)	0.0000	4.5800	(1,268.3061)	0.0000	0.1015	(0.2728)	0.0000	1	(0.1712)	01/06/2025
601107.SH	12/17/2024	SDB3261097789	(4,300.00)	0.7267	(3,105.67)	(3,124.63)	0.0000	4.5800	(1,273.0749)	0.0000	0.3951	(1.1050)	0.0000	1	(0.7099)	01/06/2025
601107.SH	12/17/2024	SDB3261097789	(35,400.00)	0.7267	(25,618.17)	(25,723.66)	0.0000	4.5800	(1,273.0749)	0.0000	3.2592	(9.0967)	0.0000	1	(5.8375)	01/06/2025
601107.SH	12/17/2024	SDB3261097789	(4,600.00)	0.7267	(3,309.67)	(3,342.62)	0.0000	4.5800	(1,273.0749)	0.0000	0.4211	(1.1821)	0.0000	1	(0.7610)	01/06/2025
601107.SH	12/17/2024	SDB3261097789	(17,000.00)	0.7267	(12,255.93)	(12,353.17)	0.0000	4.5800	(1,273.0749)	0.0000	1.5592	(4.3685)	0.0000	1	(2.8092)	01/06/2025
601107.SH	12/17/2024	SDB3261097789	(4,500.00)	0.7267	(3,248.96)	(3,269.96)	0.0000	4.5800	(1,273.0749)	0.0000	0.4133	(1.1564)	0.0000	1	(0.7430)	01/06/2025
601107.SH	12/17/2024	SDB3261097789	(4,200.00)	0.7267	(3,017.60)	(3,051.96)	0.0000	4.5800	(1,273.0749)	0.0000	0.3839	(1.0793)	0.0000	1	(0.6954)	01/06/2025
601107.SH	12/17/2024	SDB3261097789	(300.00)	0.7267	(217.66)	(218.00)	0.0000	4.5800	(1,273.0749)	0.0000	0.0277	(0.0771)	0.0000	1	(0.0494)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SICHUAN EXPRESSWAY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
601107.SH	12/17/2024	SDB3261097789	(200.00)	0.7267	(145.10)	(145.33)	0.0000	4.5800	(1,273.0749)	0.0000	0.0185	(0.0514)	0.0000	1	(0.0329)	01/06/2025
601107.SH	12/17/2024	SDB3261097789	(25,700.00)	0.7267	(18,645.97)	(18,675.08)	0.0000	4.5800	(1,273.0749)	0.0000	2.3722	(6.6041)	0.0000	1	(4.2319)	01/06/2025
601107.SH	12/17/2024	SDB3261097789	(100.00)	0.7267	(72.55)	(72.67)	0.0000	4.5800	(1,273.0749)	0.0000	0.0092	(0.0257)	0.0000	1	(0.0165)	01/06/2025
601107.SH	12/17/2024	SDB3261097789	(1,100.00)	0.7267	(798.08)	(799.32)	0.0000	4.5800	(1,273.0749)	0.0000	0.1015	(0.2827)	0.0000	1	(0.1811)	01/06/2025
601107.SH	12/16/2024	SDB3261097789	(4,600.00)	0.7221	(3,309.67)	(3,321.64)	0.0000	4.5800	(1,271.7504)	0.0000	0.4211	(1.1734)	0.0000	1	(0.7524)	01/06/2025
601107.SH	12/16/2024	SDB3261097789	(17,000.00)	0.7221	(12,255.93)	(12,275.63)	0.0000	4.5800	(1,271.7504)	0.0000	1.5592	(4.3365)	0.0000	1	(2.7773)	01/06/2025
601107.SH	12/16/2024	SDB3261097789	(4,500.00)	0.7221	(3,248.96)	(3,249.43)	0.0000	4.5800	(1,271.7504)	0.0000	0.4133	(1.1479)	0.0000	1	(0.7346)	01/06/2025
601107.SH	12/16/2024	SDB3261097789	(4,200.00)	0.7221	(3,017.60)	(3,032.80)	0.0000	4.5800	(1,271.7504)	0.0000	0.3839	(1.0714)	0.0000	1	(0.6875)	01/06/2025
601107.SH	12/16/2024	SDB3261097789	(300.00)	0.7221	(217.66)	(216.63)	0.0000	4.5800	(1,271.7504)	0.0000	0.0277	(0.0765)	0.0000	1	(0.0488)	01/06/2025
601107.SH	12/16/2024	SDB3261097789	(200.00)	0.7221	(145.10)	(144.42)	0.0000	4.5800	(1,271.7504)	0.0000	0.0185	(0.0510)	0.0000	1	(0.0326)	01/06/2025
601107.SH	12/16/2024	SDB3261097789	(25,700.00)	0.7221	(18,645.97)	(18,557.87)	0.0000	4.5800	(1,271.7504)	0.0000	2.3722	(6.5558)	0.0000	1	(4.1836)	01/06/2025
601107.SH	12/16/2024	SDB3261097789	(100.00)	0.7221	(72.55)	(72.21)	0.0000	4.5800	(1,271.7504)	0.0000	0.0092	(0.0255)	0.0000	1	(0.0163)	01/06/2025
601107.SH	12/16/2024	SDB3261097789	(1,100.00)	0.7221	(798.08)	(794.31)	0.0000	4.5800	(1,271.7504)	0.0000	0.1015	(0.2806)	0.0000	1	(0.1791)	01/06/2025
601107.SH	12/13/2024	SDB3261097789	(4,600.00)	0.7206	(3,309.67)	(3,314.86)	0.0000	4.5800	(1,271.7504)	0.0000	1.2632	(3.5131)	0.0000	3	(2.2499)	01/06/2025
601107.SH	12/13/2024	SDB3261097789	(17,000.00)	0.7206	(12,255.93)	(12,250.56)	0.0000	4.5800	(1,271.7504)	0.0000	4.6777	(12.9830)	0.0000	3	(8.3054)	01/06/2025
601107.SH	12/13/2024	SDB3261097789	(4,500.00)	0.7206	(3,248.96)	(3,242.79)	0.0000	4.5800	(1,271.7504)	0.0000	1.2400	(3.4367)	0.0000	3	(2.1967)	01/06/2025
601107.SH	12/13/2024	SDB3261097789	(4,200.00)	0.7206	(3,017.60)	(3,026.61)	0.0000	4.5800	(1,271.7504)	0.0000	1.1517	(3.2076)	0.0000	3	(2.0559)	01/06/2025
601107.SH	12/13/2024	SDB3261097789	(300.00)	0.7206	(217.66)	(216.19)	0.0000	4.5800	(1,271.7504)	0.0000	0.0831	(0.2291)	0.0000	3	(0.1460)	01/06/2025
601107.SH	12/13/2024	SDB3261097789	(200.00)	0.7206	(145.10)	(144.12)	0.0000	4.5800	(1,271.7504)	0.0000	0.0554	(0.1527)	0.0000	3	(0.0974)	01/06/2025
601107.SH	12/13/2024	SDB3261097789	(25,700.00)	0.7206	(18,645.97)	(18,519.96)	0.0000	4.5800	(1,271.7504)	0.0000	7.1165	(19.6273)	0.0000	3	(12.5108)	01/06/2025
601107.SH	12/13/2024	SDB3261097789	(100.00)	0.7206	(72.55)	(72.06)	0.0000	4.5800	(1,271.7504)	0.0000	0.0277	(0.0764)	0.0000	3	(0.0487)	01/06/2025
601107.SH	12/13/2024	SDB3261097789	(1,100.00)	0.7206	(798.08)	(792.68)	0.0000	4.5800	(1,271.7504)	0.0000	0.3046	(0.8401)	0.0000	3	(0.5355)	01/06/2025
601107.SH	12/12/2024	SDB3261097789	(4,600.00)	0.7200	(3,309.67)	(3,311.99)	0.0000	4.5800	(1,271.7504)	0.0000	0.4211	(1.1700)	0.0000	1	(0.7489)	01/06/2025
601107.SH	12/12/2024	SDB3261097789	(17,000.00)	0.7200	(12,255.93)	(12,239.95)	0.0000	4.5800	(1,271.7504)	0.0000	1.5592	(4.3239)	0.0000	1	(2.7647)	01/06/2025
601107.SH	12/12/2024	SDB3261097789	(4,500.00)	0.7200	(3,248.96)	(3,239.99)	0.0000	4.5800	(1,271.7504)	0.0000	0.4133	(1.1446)	0.0000	1	(0.7312)	01/06/2025
601107.SH	12/12/2024	SDB3261097789	(4,200.00)	0.7200	(3,017.60)	(3,023.99)	0.0000	4.5800	(1,271.7504)	0.0000	0.3839	(1.0683)	0.0000	1	(0.6844)	01/06/2025
601107.SH	12/12/2024	SDB3261097789	(300.00)	0.7200	(217.66)	(216.00)	0.0000	4.5800	(1,271.7504)	0.0000	0.0277	(0.0763)	0.0000	1	(0.0486)	01/06/2025
601107.SH	12/12/2024	SDB3261097789	(200.00)	0.7200	(145.10)	(144.00)	0.0000	4.5800	(1,271.7504)	0.0000	0.0185	(0.0509)	0.0000	1	(0.0324)	01/06/2025
601107.SH	12/12/2024	SDB3261097789	(25,700.00)	0.7200	(18,645.97)	(18,503.92)	0.0000	4.5800	(1,271.7504)	0.0000	2.3722	(6.5368)	0.0000	1	(4.1646)	01/06/2025
601107.SH	12/12/2024	SDB3261097789	(100.00)	0.7200	(72.55)	(72.00)	0.0000	4.5800	(1,271.7504)	0.0000	0.0092	(0.0254)	0.0000	1	(0.0162)	01/06/2025
601107.SH	12/12/2024	SDB3261097789	(1,100.00)	0.7200	(798.08)	(792.00)	0.0000	4.5800	(1,271.7504)	0.0000	0.1015	(0.2798)	0.0000	1	(0.1783)	01/06/2025
601107.SH	12/11/2024	SDB3261097789	(4,600.00)	0.7269	(3,309.67)	(3,343.93)	0.0000	4.5800	(1,271.7504)	0.0000	0.4211	(1.1813)	0.0000	1	(0.7602)	01/06/2025
601107.SH	12/11/2024	SDB3261097789	(17,000.00)	0.7269	(12,255.93)	(12,358.01)	0.0000	4.5800	(1,271.7504)	0.0000	1.5592	(4.3656)	0.0000	1	(2.8064)	01/06/2025
601107.SH	12/11/2024	SDB3261097789	(4,500.00)	0.7269	(3,248.96)	(3,271.24)	0.0000	4.5800	(1,271.7504)	0.0000	0.4133	(1.1556)	0.0000	1	(0.7423)	01/06/2025
601107.SH	12/11/2024	SDB3261097789	(4,200.00)	0.7269	(3,017.60)	(3,053.16)	0.0000	4.5800	(1,271.7504)	0.0000	0.3839	(1.0786)	0.0000	1	(0.6947)	01/06/2025
601107.SH	12/11/2024	SDB3261097789	(300.00)	0.7269	(217.66)	(218.08)	0.0000	4.5800	(1,271.7504)	0.0000	0.0277	(0.0770)	0.0000	1	(0.0493)	01/06/2025
601107.SH	12/11/2024	SDB3261097789	(200.00)	0.7269	(145.10)	(145.39)	0.0000	4.5800	(1,271.7504)	0.0000	0.0185	(0.0514)	0.0000	1	(0.0329)	01/06/2025
601107.SH	12/11/2024	SDB3261097789	(25,700.00)	0.7269	(18,645.97)	(18,682.41)	0.0000	4.5800	(1,271.7504)	0.0000	2.3722	(6.5998)	0.0000	1	(4.2276)	01/06/2025
601107.SH	12/11/2024	SDB3261097789	(100.00)	0.7269	(72.55)	(72.69)	0.0000	4.5800	(1,271.7504)	0.0000	0.0092	(0.0257)	0.0000	1	(0.0164)	01/06/2025
601107.SH	12/11/2024	SDB3261097789	(1,100.00)	0.7269	(798.08)	(799.64)	0.0000	4.5800	(1,271.7504)	0.0000	0.1015	(0.2825)	0.0000	1	(0.1809)	01/06/2025
601107.SH	12/10/2024	SDB3261097789	(4,600.00)	0.7133	(3,309.67)	(3,281.38)	0.0000	4.5800	(1,271.7504)	0.0000	0.4211	(1.1592)	0.0000	1	(0.7381)	01/06/2025
601107.SH	12/10/2024	SDB3261097789	(17,000.00)	0.7133	(12,255.93)	(12,126.83)	0.0000	4.5800	(1,271.7504)	0.0000	1.5592	(4.2840)	0.0000	1	(2.7247)	01/06/2025
601107.SH	12/10/2024	SDB3261097789	(4,500.00)	0.7133	(3,248.96)	(3,210.04)	0.0000	4.5800	(1,271.7504)	0.0000	0.4133	(1.1340)	0.0000	1	(0.7207)	01/06/2025
601107.SH	12/10/2024	SDB3261097789	(4,200.00)	0.7133	(3,017.60)	(2,996.04)	0.0000	4.5800	(1,271.7504)	0.0000	0.3839	(1.0584)	0.0000	1	(0.6745)	01/06/2025
601107.SH	12/10/2024	SDB3261097789	(300.00)	0.7133	(217.66)	(214.00)	0.0000	4.5800	(1,271.7504)	0.0000	0.0277	(0.0756)	0.0000	1	(0.0479)	01/06/2025
601107.SH	12/10/2024	SDB3261097789	(200.00)	0.7133	(145.10)	(142.67)	0.0000	4.5800	(1,271.7504)	0.0000	0.0185	(0.0504)	0.0000	1	(0.0319)	01/06/2025
601107.SH	12/10/2024	SDB3261097789	(25,700.00)	0.7133	(18,645.97)	(18,332.92)	0.0000	4.5800	(1,271.7504)	0.0000	2.3722	(6.4764)	0.0000	1	(4.1042)	01/06/2025
601107.SH	12/10/2024	SDB3261097789	(100.00)	0.7133	(72.55)	(71.33)	0.0000	4.5800	(1,271.7504)	0.0000	0.0092	(0.0252)	0.0000	1	(0.0160)	01/06/2025
601107.SH	12/10/2024	SDB3261097789	(1,100.00)	0.7133	(798.08)	(784.68)	0.0000	4.5800	(1,271.7504)	0.0000	0.1015	(0.2772)	0.0000	1	(0.1757)	01/06/2025
601107.SH	12/09/2024	SDB3261097789	(4,600.00)	0.7152	(3,309.67)	(3,289.77)	0.0000	4.5800	(1,271.7504)	0.0000	0.4211	(1.1622)	0.0000	1	(0.7411)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SICHUAN EXPRESSWAY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
601107.SH	12/09/2024	SDB3261097789	(17,000.00)	0.7152	(12,255.93)	(12,157.86)	0.0000	4.5800	(1,271.7504)	0.0000	1.5592	(4.2949)	0.0000	1	(2.7357)	01/06/2025
601107.SH	12/09/2024	SDB3261097789	(4,500.00)	0.7152	(3,248.96)	(3,218.26)	0.0000	4.5800	(1,271.7504)	0.0000	0.4133	(1.1369)	0.0000	1	(0.7236)	01/06/2025
601107.SH	12/09/2024	SDB3261097789	(4,200.00)	0.7152	(3,017.60)	(3,003.71)	0.0000	4.5800	(1,271.7504)	0.0000	0.3839	(1.0611)	0.0000	1	(0.6772)	01/06/2025
601107.SH	12/09/2024	SDB3261097789	(300.00)	0.7152	(217.66)	(214.55)	0.0000	4.5800	(1,271.7504)	0.0000	0.0277	(0.0758)	0.0000	1	(0.0481)	01/06/2025
601107.SH	12/09/2024	SDB3261097789	(200.00)	0.7152	(145.10)	(143.03)	0.0000	4.5800	(1,271.7504)	0.0000	0.0185	(0.0505)	0.0000	1	(0.0321)	01/06/2025
601107.SH	12/09/2024	SDB3261097789	(25,700.00)	0.7152	(18,645.97)	(18,379.82)	0.0000	4.5800	(1,271.7504)	0.0000	2.3722	(6.4929)	0.0000	1	(4.1207)	01/06/2025
601107.SH	12/09/2024	SDB3261097789	(100.00)	0.7152	(72.55)	(71.52)	0.0000	4.5800	(1,271.7504)	0.0000	0.0092	(0.0253)	0.0000	1	(0.0160)	01/06/2025
601107.SH	12/09/2024	SDB3261097789	(1,100.00)	0.7152	(798.08)	(786.68)	0.0000	4.5800	(1,271.7504)	0.0000	0.1015	(0.2779)	0.0000	1	(0.1764)	01/06/2025
601107.SH	12/06/2024	SDB3261097789	(4,600.00)	0.7220	(3,309.67)	(3,321.05)	0.0000	4.5800	(1,271.7504)	0.0000	1.2632	(3.5196)	0.0000	3	(2.2564)	01/06/2025
601107.SH	12/06/2024	SDB3261097789	(17,000.00)	0.7220	(12,255.93)	(12,273.44)	0.0000	4.5800	(1,271.7504)	0.0000	4.6777	(13.0073)	0.0000	3	(8.3296)	01/06/2025
601107.SH	12/06/2024	SDB3261097789	(4,500.00)	0.7220	(3,248.96)	(3,248.85)	0.0000	4.5800	(1,271.7504)	0.0000	1.2400	(3.4431)	0.0000	3	(2.2031)	01/06/2025
601107.SH	12/06/2024	SDB3261097789	(4,200.00)	0.7220	(3,017.60)	(3,032.26)	0.0000	4.5800	(1,271.7504)	0.0000	1.1517	(3.2136)	0.0000	3	(2.0618)	01/06/2025
601107.SH	12/06/2024	SDB3261097789	(300.00)	0.7220	(217.66)	(216.59)	0.0000	4.5800	(1,271.7504)	0.0000	0.0831	(0.2295)	0.0000	3	(0.1465)	01/06/2025
601107.SH	12/06/2024	SDB3261097789	(200.00)	0.7220	(145.10)	(144.39)	0.0000	4.5800	(1,271.7504)	0.0000	0.0554	(0.1530)	0.0000	3	(0.0976)	01/06/2025
601107.SH	12/06/2024	SDB3261097789	(25,700.00)	0.7220	(18,645.97)	(18,554.55)	0.0000	4.5800	(1,271.7504)	0.0000	7.1165	(19.6640)	0.0000	3	(12.5474)	01/06/2025
601107.SH	12/06/2024	SDB3261097789	(100.00)	0.7220	(72.55)	(72.20)	0.0000	4.5800	(1,271.7504)	0.0000	0.0277	(0.0765)	0.0000	3	(0.0488)	01/06/2025
601107.SH	12/06/2024	SDB3261097789	(1,100.00)	0.7220	(798.08)	(794.16)	0.0000	4.5800	(1,271.7504)	0.0000	0.3046	(0.8416)	0.0000	3	(0.5370)	01/06/2025
601107.SH	12/05/2024	SDB3261097789	(4,500.00)	0.7232	(3,248.96)	(3,254.63)	0.0000	4.5800	(1,135.1800)	0.0000	0.4133	(1.0263)	0.0000	1	(0.6129)	01/06/2025
601107.SH	12/05/2024	SDB3261097789	(4,200.00)	0.7232	(3,017.60)	(3,037.65)	0.0000	4.5800	(1,135.1800)	0.0000	0.3839	(0.9579)	0.0000	1	(0.5739)	01/06/2025
601107.SH	12/05/2024	SDB3261097789	(300.00)	0.7232	(217.66)	(216.97)	0.0000	4.5800	(1,135.1800)	0.0000	0.0277	(0.0684)	0.0000	1	(0.0407)	01/06/2025
601107.SH	12/05/2024	SDB3261097789	(200.00)	0.7232	(145.10)	(144.65)	0.0000	4.5800	(1,135.1800)	0.0000	0.0185	(0.0456)	0.0000	1	(0.0272)	01/06/2025
601107.SH	12/05/2024	SDB3261097789	(25,700.00)	0.7232	(18,645.97)	(18,587.52)	0.0000	4.5800	(1,135.1800)	0.0000	2.3722	(5.8612)	0.0000	1	(3.4890)	01/06/2025
601107.SH	12/05/2024	SDB3261097789	(100.00)	0.7232	(72.55)	(72.33)	0.0000	4.5800	(1,135.1800)	0.0000	0.0092	(0.0228)	0.0000	1	(0.0136)	01/06/2025
601107.SH	12/05/2024	SDB3261097789	(1,100.00)	0.7232	(798.08)	(795.58)	0.0000	4.5800	(1,135.1800)	0.0000	0.1015	(0.2509)	0.0000	1	(0.1493)	01/06/2025
601107.SH	12/04/2024	SDB3261097789	(300.00)	0.7255	(217.66)	(217.66)	0.0000	4.5800	(939.9635)	0.0000	0.0277	(0.0568)	0.0000	1	(0.0291)	01/06/2025
601107.SH	12/04/2024	SDB3261097789	(200.00)	0.7255	(145.10)	(145.10)	0.0000	4.5800	(939.9635)	0.0000	0.0185	(0.0379)	0.0000	1	(0.0194)	01/06/2025
601107.SH	12/04/2024	SDB3261097789	(25,700.00)	0.7255	(18,645.97)	(18,645.97)	0.0000	4.5800	(939.9635)	0.0000	2.3722	(4.8685)	0.0000	1	(2.4963)	01/06/2025
601107.SH	12/04/2024	SDB3261097789	(100.00)	0.7255	(72.55)	(72.55)	0.0000	4.5800	(939.9635)	0.0000	0.0092	(0.0189)	0.0000	1	(0.0097)	01/06/2025
601107.SH	12/04/2024	SDB3261097789	(1,100.00)	0.7255	(798.08)	(798.08)	0.0000	4.5800	(939.9635)	0.0000	0.1015	(0.2084)	0.0000	1	(0.1068)	01/06/2025
TOTAL SICHUAN EXPRESSWAY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND											246.2332	(690.5225)	0.0000		(444.2892)	

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SICHUAN FURONG TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND																
603327.SH	01/03/2025	SDB3264649817	(1,200.00)	1.7457	(2,150.73)	(2,094.81)	0.0000	4.3300	(1,775.0000)	0.0000	0.7761	(3.0986)	0.0000	3	(2.3225)	01/06/2025
603327.SH	01/03/2025	SDB3264649817	(8,800.00)	1.7457	(15,519.68)	(15,361.92)	0.0000	4.3300	(1,775.0000)	0.0000	5.6000	(22.7228)	0.0000	3	(17.1228)	01/06/2025
603327.SH	01/03/2025	SDB3264649817	(600.00)	1.7457	(1,058.16)	(1,047.40)	0.0000	4.3300	(1,775.0000)	0.0000	0.3818	(1.5493)	0.0000	3	(1.1675)	01/06/2025
603327.SH	01/02/2025	SDB3264649817	(1,200.00)	1.7635	(2,150.73)	(2,116.26)	0.0000	4.3300	(1,775.0000)	0.0000	0.2587	(1.0434)	0.0000	1	(0.7847)	01/06/2025
603327.SH	01/02/2025	SDB3264649817	(8,800.00)	1.7635	(15,519.68)	(15,519.24)	0.0000	4.3300	(1,775.0000)	0.0000	1.8667	(7.6518)	0.0000	1	(5.7852)	01/06/2025
603327.SH	01/02/2025	SDB3264649817	(600.00)	1.7635	(1,058.16)	(1,058.13)	0.0000	4.3300	(1,775.0000)	0.0000	0.1273	(0.5217)	0.0000	1	(0.3944)	01/06/2025
603327.SH	12/31/2024	SDB3264649817	(1,200.00)	1.7456	(2,150.73)	(2,094.73)	0.0000	4.3300	(1,775.0000)	0.0000	0.5174	(2.0656)	0.0000	2	(1.5483)	01/06/2025
603327.SH	12/31/2024	SDB3264649817	(8,800.00)	1.7456	(15,519.68)	(15,361.34)	0.0000	4.3300	(1,775.0000)	0.0000	3.7333	(15.1480)	0.0000	2	(11.4146)	01/06/2025
603327.SH	12/31/2024	SDB3264649817	(600.00)	1.7456	(1,058.16)	(1,047.36)	0.0000	4.3300	(1,775.0000)	0.0000	0.2545	(1.0328)	0.0000	2	(0.7783)	01/06/2025
603327.SH	12/30/2024	SDB3264649817	(1,200.00)	1.7923	(2,150.73)	(2,150.73)	0.0000	4.3300	(1,775.0000)	0.0000	0.2587	(1.0604)	0.0000	1	(0.8017)	01/06/2025
603327.SH	12/30/2024	SDB3264649817	(8,800.00)	1.7636	(15,519.68)	(15,519.68)	0.0000	4.3300	(1,775.0000)	0.0000	1.8667	(7.6521)	0.0000	1	(5.7854)	01/06/2025
603327.SH	12/30/2024	SDB3264649817	(600.00)	1.7636	(1,058.16)	(1,058.16)	0.0000	4.3300	(1,775.0000)	0.0000	0.1273	(0.5217)	0.0000	1	(0.3945)	01/06/2025
TOTAL SICHUAN FURONG TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND											15.7684	(64.0684)	0.0000		(48.2999)	

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066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SICHUAN KELUN PHARMACEUTICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND																
002422.ZK	12/13/2024	SDB3263645005	(6,900.00)	4.6067	(32,257.05)	(31,786.44)	0.0000	4.5800	(1,625.0000)	0.0000	12.3114	(43.0441)	0.0000	3	(30.7327)	01/06/2025
002422.ZK	12/13/2024	SDB3263645005	(11,500.00)	4.6067	(54,053.97)	(52,977.39)	0.0000	4.5800	(1,625.0000)	0.0000	20.6306	(71.7402)	0.0000	3	(51.1096)	01/06/2025
002422.ZK	12/12/2024	SDB3263645005	(6,900.00)	4.7012	(32,257.05)	(32,438.53)	0.0000	4.5800	(1,625.0000)	0.0000	4.1038	(14.6424)	0.0000	1	(10.5386)	01/06/2025
002422.ZK	12/12/2024	SDB3263645005	(11,500.00)	4.7012	(54,053.97)	(54,064.21)	0.0000	4.5800	(1,625.0000)	0.0000	6.8769	(24.4040)	0.0000	1	(17.5271)	01/06/2025
002422.ZK	12/11/2024	SDB3263645005	(6,900.00)	4.6632	(32,257.05)	(32,175.87)	0.0000	4.5800	(1,625.0000)	0.0000	4.1038	(14.5238)	0.0000	1	(10.4200)	01/06/2025
002422.ZK	12/11/2024	SDB3263645005	(11,500.00)	4.6632	(54,053.97)	(53,626.46)	0.0000	4.5800	(1,625.0000)	0.0000	6.8769	(24.2064)	0.0000	1	(17.3295)	01/06/2025
002422.ZK	12/10/2024	SDB3263645005	(6,900.00)	4.6196	(32,257.05)	(31,874.90)	0.0000	4.5800	(1,625.0000)	0.0000	4.1038	(14.3880)	0.0000	1	(10.2842)	01/06/2025
002422.ZK	12/10/2024	SDB3263645005	(11,500.00)	4.6196	(54,053.97)	(53,124.83)	0.0000	4.5800	(1,625.0000)	0.0000	6.8769	(23.9800)	0.0000	1	(17.1031)	01/06/2025
002422.ZK	12/09/2024	SDB3263645005	(6,900.00)	4.6749	(32,257.05)	(32,257.05)	0.0000	4.5800	(1,625.0000)	0.0000	4.1038	(14.5605)	0.0000	1	(10.4567)	01/06/2025
002422.ZK	12/09/2024	SDB3263645005	(11,500.00)	4.7003	(54,053.97)	(54,053.97)	0.0000	4.5800	(1,625.0000)	0.0000	6.8769	(24.3994)	0.0000	1	(17.5225)	01/06/2025
TOTAL SICHUAN KELUN PHARMACEUTICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND											76.8648	(269.8887)	0.0000		(193.0240)	

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SICHUAN LESHAN HEBANG CORPORATION CO.,LTD CMN CLASS A SERIES NORTHBOUND																
603077.SH	01/03/2025	SDB3261862972	(20,400.00)	0.2846	(5,810.76)	(5,805.04)	0.0000	4.3300	(1,836.4959)	0.0000	2.0967	(8.8841)	0.0000	3	(6.7874)	01/06/2025
603077.SH	01/03/2025	SDB3261862972	(37,100.00)	0.2846	(10,576.88)	(10,557.21)	0.0000	4.3300	(1,836.4959)	0.0000	3.8165	(16.1569)	0.0000	3	(12.3404)	01/06/2025
603077.SH	01/03/2025	SDB3261862972	(2,900.00)	0.2846	(846.71)	(825.23)	0.0000	4.3300	(1,836.4959)	0.0000	0.3055	(1.2629)	0.0000	3	(0.9574)	01/06/2025
603077.SH	01/03/2025	SDB3261862972	(21,900.00)	0.2846	(6,458.77)	(6,231.89)	0.0000	4.3300	(1,836.4959)	0.0000	2.3305	(9.5374)	0.0000	3	(7.2068)	01/06/2025
603077.SH	01/03/2025	SDB3261862972	(700.00)	0.2846	(210.76)	(199.19)	0.0000	4.3300	(1,836.4959)	0.0000	0.0761	(0.3048)	0.0000	3	(0.2288)	01/06/2025
603077.SH	01/03/2025	SDB3261862972	(26,700.00)	0.2846	(8,039.16)	(7,597.78)	0.0000	4.3300	(1,836.4959)	0.0000	2.9008	(11.6277)	0.0000	3	(8.7269)	01/06/2025
603077.SH	01/03/2025	SDB3261862972	(22,800.00)	0.2846	(6,950.12)	(6,487.99)	0.0000	4.3300	(1,836.4959)	0.0000	2.5078	(9.9293)	0.0000	3	(7.4215)	01/06/2025
603077.SH	01/03/2025	SDB3261862972	(16,500.00)	0.2846	(5,031.34)	(4,695.26)	0.0000	4.3300	(1,836.4959)	0.0000	1.8155	(7.1857)	0.0000	3	(5.3702)	01/06/2025
603077.SH	01/03/2025	SDB3261862972	(271,500.00)	0.2846	(85,787.21)	(77,258.31)	0.0000	4.3300	(1,836.4959)	0.0000	30.9549	(118.2371)	0.0000	3	(87.2823)	01/06/2025
603077.SH	01/03/2025	SDB3261862972	(47,300.00)	0.2846	(14,888.90)	(13,459.74)	0.0000	4.3300	(1,836.4959)	0.0000	5.3724	(20.5990)	0.0000	3	(15.2265)	01/06/2025
603077.SH	01/03/2025	SDB3261862972	(94,000.00)	0.2846	(29,863.71)	(26,748.73)	0.0000	4.3300	(1,836.4959)	0.0000	10.7758	(40.9366)	0.0000	3	(30.1608)	01/06/2025
603077.SH	01/03/2025	SDB3261862972	(473,000.00)	0.2846	(151,056.81)	(134,597.35)	0.0000	4.3300	(1,836.4959)	0.0000	54.5063	(205.9896)	0.0000	3	(151.4832)	01/06/2025
603077.SH	01/03/2025	SDB3261862972	(202,800.00)	0.2846	(65,050.94)	(57,708.97)	0.0000	4.3300	(1,836.4959)	0.0000	23.4725	(88.3186)	0.0000	3	(64.8460)	01/06/2025
603077.SH	01/03/2025	SDB3261862972	(127,600.00)	0.2846	(40,714.86)	(36,309.98)	0.0000	4.3300	(1,836.4959)	0.0000	14.6913	(55.5693)	0.0000	3	(40.8780)	01/06/2025
603077.SH	01/03/2025	SDB3261862972	(181,900.00)	0.2846	(53,161.18)	(51,761.65)	0.0000	4.3300	(1,836.4959)	0.0000	19.1823	(79.2167)	0.0000	3	(60.0344)	01/06/2025
603077.SH	01/03/2025	SDB3261862972	(56,500.00)	0.2846	(15,928.37)	(16,077.70)	0.0000	4.3300	(1,836.4959)	0.0000	5.7475	(24.6055)	0.0000	3	(18.8580)	01/06/2025
603077.SH	01/03/2025	SDB3261862972	(600.00)	0.2846	(169.15)	(170.74)	0.0000	4.3300	(1,836.4959)	0.0000	0.0610	(0.2613)	0.0000	3	(0.2003)	01/06/2025
603077.SH	01/03/2025	SDB3261862972	(144,500.00)	0.2846	(40,737.15)	(41,119.06)	0.0000	4.3300	(1,836.4959)	0.0000	14.6993	(62.9292)	0.0000	3	(48.2298)	01/06/2025
603077.SH	01/03/2025	SDB3261862972	(1,300.00)	0.2846	(366.49)	(369.93)	0.0000	4.3300	(1,836.4959)	0.0000	0.1322	(0.5661)	0.0000	3	(0.4339)	01/06/2025
603077.SH	01/03/2025	SDB3261862972	(116,367.00)	0.2846	(32,805.95)	(33,113.51)	0.0000	4.3300	(1,836.4959)	0.0000	11.8375	(50.6774)	0.0000	3	(38.8399)	01/06/2025
603077.SH	01/02/2025	SDB3261862972	(2,900.00)	0.2889	(846.71)	(837.82)	0.0000	4.3300	(1,841.6296)	0.0000	0.1018	(0.4286)	0.0000	1	(0.3268)	01/06/2025
603077.SH	01/02/2025	SDB3261862972	(21,900.00)	0.2889	(6,458.77)	(6,327.02)	0.0000	4.3300	(1,841.6296)	0.0000	0.7768	(3.2367)	0.0000	1	(2.4598)	01/06/2025
603077.SH	01/02/2025	SDB3261862972	(700.00)	0.2889	(210.76)	(202.23)	0.0000	4.3300	(1,841.6296)	0.0000	0.0254	(0.1035)	0.0000	1	(0.0781)	01/06/2025
603077.SH	01/02/2025	SDB3261862972	(26,700.00)	0.2889	(8,039.16)	(7,713.76)	0.0000	4.3300	(1,841.6296)	0.0000	0.9669	(3.9461)	0.0000	1	(2.9792)	01/06/2025
603077.SH	01/02/2025	SDB3261862972	(22,800.00)	0.2889	(6,950.12)	(6,587.03)	0.0000	4.3300	(1,841.6296)	0.0000	0.8359	(3.3697)	0.0000	1	(2.5337)	01/06/2025
603077.SH	01/02/2025	SDB3261862972	(16,500.00)	0.2889	(5,031.34)	(4,766.93)	0.0000	4.3300	(1,841.6296)	0.0000	0.6052	(2.4386)	0.0000	1	(1.8334)	01/06/2025
603077.SH	01/02/2025	SDB3261862972	(271,500.00)	0.2889	(85,787.21)	(78,437.71)	0.0000	4.3300	(1,841.6296)	0.0000	10.3183	(40.1259)	0.0000	1	(29.8076)	01/06/2025
603077.SH	01/02/2025	SDB3261862972	(47,300.00)	0.2889	(14,888.90)	(13,665.21)	0.0000	4.3300	(1,841.6296)	0.0000	1.7908	(6.9906)	0.0000	1	(5.1998)	01/06/2025
603077.SH	01/02/2025	SDB3261862972	(94,000.00)	0.2889	(29,863.71)	(27,157.07)	0.0000	4.3300	(1,841.6296)	0.0000	3.5919	(13.8926)	0.0000	1	(10.3006)	01/06/2025
603077.SH	01/02/2025	SDB3261862972	(473,000.00)	0.2889	(151,056.81)	(136,652.07)	0.0000	4.3300	(1,841.6296)	0.0000	18.1688	(69.9062)	0.0000	1	(51.7375)	01/06/2025
603077.SH	01/02/2025	SDB3261862972	(202,800.00)	0.2889	(65,050.94)	(58,589.93)	0.0000	4.3300	(1,841.6296)	0.0000	7.8242	(29.9725)	0.0000	1	(22.1483)	01/06/2025
603077.SH	01/02/2025	SDB3261862972	(127,600.00)	0.2889	(40,714.86)	(36,864.28)	0.0000	4.3300	(1,841.6296)	0.0000	4.8971	(18.8584)	0.0000	1	(13.9613)	01/06/2025
603077.SH	01/02/2025	SDB3261862972	(181,900.00)	0.2889	(53,161.18)	(52,551.82)	0.0000	4.3300	(1,841.6296)	0.0000	6.3941	(26.8836)	0.0000	1	(20.4895)	01/06/2025
603077.SH	01/02/2025	SDB3261862972	(56,500.00)	0.2889	(15,928.37)	(16,323.13)	0.0000	4.3300	(1,841.6296)	0.0000	1.9158	(8.3503)	0.0000	1	(6.4345)	01/06/2025
603077.SH	01/02/2025	SDB3261862972	(600.00)	0.2889	(169.15)	(173.34)	0.0000	4.3300	(1,841.6296)	0.0000	0.0203	(0.0887)	0.0000	1	(0.0683)	01/06/2025
603077.SH	01/02/2025	SDB3261862972	(144,500.00)	0.2889	(40,737.15)	(41,746.77)	0.0000	4.3300	(1,841.6296)	0.0000	4.8998	(21.3561)	0.0000	1	(16.4564)	01/06/2025
603077.SH	01/02/2025	SDB3261862972	(1,300.00)	0.2889	(366.49)	(375.58)	0.0000	4.3300	(1,841.6296)	0.0000	0.0441	(0.1921)	0.0000	1	(0.1481)	01/06/2025
603077.SH	01/02/2025	SDB3261862972	(116,367.00)	0.2889	(32,805.95)	(33,619.01)	0.0000	4.3300	(1,841.6296)	0.0000	3.9458	(17.1983)	0.0000	1	(13.2524)	01/06/2025
603077.SH	12/31/2024	SDB3261862972	(2,900.00)	0.2916	(846.71)	(845.70)	0.0000	4.3300	(1,841.6296)	0.0000	0.2037	(0.8653)	0.0000	2	(0.6616)	01/06/2025
603077.SH	12/31/2024	SDB3261862972	(21,900.00)	0.2916	(6,458.77)	(6,386.46)	0.0000	4.3300	(1,841.6296)	0.0000	1.5537	(6.5342)	0.0000	2	(4.9805)	01/06/2025
603077.SH	12/31/2024	SDB3261862972	(700.00)	0.2916	(210.76)	(204.13)	0.0000	4.3300	(1,841.6296)	0.0000	0.0507	(0.2089)	0.0000	2	(0.1582)	01/06/2025
603077.SH	12/31/2024	SDB3261862972	(26,700.00)	0.2916	(8,039.16)	(7,786.23)	0.0000	4.3300	(1,841.6296)	0.0000	1.9339	(7.9663)	0.0000	2	(6.0324)	01/06/2025
603077.SH	12/31/2024	SDB3261862972	(22,800.00)	0.2916	(6,950.12)	(6,648.91)	0.0000	4.3300	(1,841.6296)	0.0000	1.6719	(6.8027)	0.0000	2	(5.1308)	01/06/2025
603077.SH	12/31/2024	SDB3261862972	(16,500.00)	0.2916	(5,031.34)	(4,811.71)	0.0000	4.3300	(1,841.6296)	0.0000	1.2103	(4.9230)	0.0000	2	(3.7127)	01/06/2025
603077.SH	12/31/2024	SDB3261862972	(271,500.00)	0.2916	(85,787.21)	(79,174.56)	0.0000	4.3300	(1,841.6296)	0.0000	20.6366	(81.0057)	0.0000	2	(60.3691)	01/06/2025
603077.SH	12/31/2024	SDB3261862972	(47,300.00)	0.2916	(14,888.90)	(13,793.58)	0.0000	4.3300	(1,841.6296)	0.0000	3.5816	(14.1126)	0.0000	2	(10.5310)	01/06/2025
603077.SH	12/31/2024	SDB3261862972	(94,000.00)	0.2916	(29,863.71)	(27,412.19)	0.0000	4.3300	(1,841.6296)	0.0000	7.1839	(28.0462)	0.0000	2	(20.8623)	01/06/2025
603077.SH	12/31/2024	SDB3261862972	(473,000.00)	0.2916	(151,056.81)	(137,935.79)	0.0000	4.3300	(1,841.6296)	0.0000	36.3376	(141.1259)	0.0000	2	(104.7884)	01/06/2025
603077.SH	12/31/2024	SDB3261862972	(202,800.00)	0.2916	(65,050.94)	(59,140.33)	0.0000	4.3300	(1,841.6296)	0.0000	15.6484	(60.5081)	0.0000	2	(44.8597)	01/06/2025
603077.SH	12/31/2024	SDB3261862972	(127,600.00)	0.2916	(40,714.86)	(37,210.58)	0.0000	4.3300	(1,841.6296)	0.0000	9.7942	(38.0712)	0.0000	2	(28.2770)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SICHUAN LESHAN HEBANG CORPORATION CO.,LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
603077.SH	12/31/2024	SDB3261862972	(181,900.00)	0.2916	(53,161.18)	(53,045.50)	0.0000	4.3300	(1,841.6296)	0.0000	12.7882	(54.2723)	0.0000	2	(41.4841)	01/06/2025
603077.SH	12/31/2024	SDB3261862972	(56,500.00)	0.2916	(15,928.37)	(16,476.47)	0.0000	4.3300	(1,841.6296)	0.0000	3.8317	(16.8575)	0.0000	2	(13.0259)	01/06/2025
603077.SH	12/31/2024	SDB3261862972	(600.00)	0.2916	(169.15)	(174.97)	0.0000	4.3300	(1,841.6296)	0.0000	0.0407	(0.1790)	0.0000	2	(0.1383)	01/06/2025
603077.SH	12/31/2024	SDB3261862972	(144,500.00)	0.2916	(40,737.15)	(42,138.95)	0.0000	4.3300	(1,841.6296)	0.0000	9.7995	(43.1135)	0.0000	2	(33.3140)	01/06/2025
603077.SH	12/31/2024	SDB3261862972	(1,300.00)	0.2916	(366.49)	(379.10)	0.0000	4.3300	(1,841.6296)	0.0000	0.0882	(0.3879)	0.0000	2	(0.2997)	01/06/2025
603077.SH	12/31/2024	SDB3261862972	(116,367.00)	0.2916	(32,805.95)	(33,934.83)	0.0000	4.3300	(1,841.6296)	0.0000	7.8917	(34.7197)	0.0000	2	(26.8280)	01/06/2025
603077.SH	12/30/2024	SDB3261862972	(2,900.00)	0.2902	(846.71)	(841.57)	0.0000	4.3300	(1,841.6296)	0.0000	0.1018	(0.4305)	0.0000	1	(0.3287)	01/06/2025
603077.SH	12/30/2024	SDB3261862972	(21,900.00)	0.2902	(6,458.77)	(6,355.34)	0.0000	4.3300	(1,841.6296)	0.0000	0.7768	(3.2512)	0.0000	1	(2.4743)	01/06/2025
603077.SH	12/30/2024	SDB3261862972	(700.00)	0.2902	(210.76)	(203.14)	0.0000	4.3300	(1,841.6296)	0.0000	0.0254	(0.1039)	0.0000	1	(0.0786)	01/06/2025
603077.SH	12/30/2024	SDB3261862972	(26,700.00)	0.2902	(8,039.16)	(7,748.29)	0.0000	4.3300	(1,841.6296)	0.0000	0.9669	(3.9637)	0.0000	1	(2.9968)	01/06/2025
603077.SH	12/30/2024	SDB3261862972	(22,800.00)	0.2902	(6,950.12)	(6,616.51)	0.0000	4.3300	(1,841.6296)	0.0000	0.8359	(3.3848)	0.0000	1	(2.5488)	01/06/2025
603077.SH	12/30/2024	SDB3261862972	(16,500.00)	0.2902	(5,031.34)	(4,788.27)	0.0000	4.3300	(1,841.6296)	0.0000	0.6052	(2.4495)	0.0000	1	(1.8443)	01/06/2025
603077.SH	12/30/2024	SDB3261862972	(271,500.00)	0.2902	(85,787.21)	(78,788.76)	0.0000	4.3300	(1,841.6296)	0.0000	10.3183	(40.3055)	0.0000	1	(29.9872)	01/06/2025
603077.SH	12/30/2024	SDB3261862972	(47,300.00)	0.2902	(14,888.90)	(13,726.37)	0.0000	4.3300	(1,841.6296)	0.0000	1.7908	(7.0219)	0.0000	1	(5.2311)	01/06/2025
603077.SH	12/30/2024	SDB3261862972	(94,000.00)	0.2902	(29,863.71)	(27,278.61)	0.0000	4.3300	(1,841.6296)	0.0000	3.5919	(13.9547)	0.0000	1	(10.3628)	01/06/2025
603077.SH	12/30/2024	SDB3261862972	(473,000.00)	0.2902	(151,056.81)	(137,263.65)	0.0000	4.3300	(1,841.6296)	0.0000	18.1688	(70.2191)	0.0000	1	(52.0503)	01/06/2025
603077.SH	12/30/2024	SDB3261862972	(202,800.00)	0.2902	(65,050.94)	(58,852.15)	0.0000	4.3300	(1,841.6296)	0.0000	7.8242	(30.1066)	0.0000	1	(22.2824)	01/06/2025
603077.SH	12/30/2024	SDB3261862972	(127,600.00)	0.2902	(40,714.86)	(37,029.26)	0.0000	4.3300	(1,841.6296)	0.0000	4.8971	(18.9428)	0.0000	1	(14.0457)	01/06/2025
603077.SH	12/30/2024	SDB3261862972	(181,900.00)	0.2902	(53,161.18)	(52,787.02)	0.0000	4.3300	(1,841.6296)	0.0000	6.3941	(27.0039)	0.0000	1	(20.6098)	01/06/2025
603077.SH	12/30/2024	SDB3261862972	(56,500.00)	0.2902	(15,928.37)	(16,396.19)	0.0000	4.3300	(1,841.6296)	0.0000	1.9158	(8.3877)	0.0000	1	(6.4719)	01/06/2025
603077.SH	12/30/2024	SDB3261862972	(600.00)	0.2902	(169.15)	(174.12)	0.0000	4.3300	(1,841.6296)	0.0000	0.0203	(0.0891)	0.0000	1	(0.0687)	01/06/2025
603077.SH	12/30/2024	SDB3261862972	(144,500.00)	0.2902	(40,737.15)	(41,933.61)	0.0000	4.3300	(1,841.6296)	0.0000	4.8998	(21.4517)	0.0000	1	(16.5519)	01/06/2025
603077.SH	12/30/2024	SDB3261862972	(1,300.00)	0.2902	(366.49)	(377.26)	0.0000	4.3300	(1,841.6296)	0.0000	0.0441	(0.1930)	0.0000	1	(0.1489)	01/06/2025
603077.SH	12/30/2024	SDB3261862972	(116,367.00)	0.2902	(32,805.95)	(33,769.47)	0.0000	4.3300	(1,841.6296)	0.0000	3.9458	(17.2752)	0.0000	1	(13.3294)	01/06/2025
603077.SH	12/27/2024	SDB3261862972	(700.00)	0.3010	(210.76)	(210.73)	0.0000	4.3300	(1,843.5983)	0.0000	0.0761	(0.3237)	0.0000	3	(0.2477)	01/06/2025
603077.SH	12/27/2024	SDB3261862972	(26,700.00)	0.3010	(8,039.16)	(8,037.77)	0.0000	4.3300	(1,843.5983)	0.0000	2.9008	(12.3487)	0.0000	3	(9.4479)	01/06/2025
603077.SH	12/27/2024	SDB3261862972	(22,800.00)	0.3010	(6,950.12)	(6,863.71)	0.0000	4.3300	(1,843.5983)	0.0000	2.5078	(10.5449)	0.0000	3	(8.0371)	01/06/2025
603077.SH	12/27/2024	SDB3261862972	(16,500.00)	0.3010	(5,031.34)	(4,967.16)	0.0000	4.3300	(1,843.5983)	0.0000	1.8155	(7.6312)	0.0000	3	(5.8157)	01/06/2025
603077.SH	12/27/2024	SDB3261862972	(271,500.00)	0.3010	(85,787.21)	(81,732.36)	0.0000	4.3300	(1,843.5983)	0.0000	30.9549	(125.5680)	0.0000	3	(94.6131)	01/06/2025
603077.SH	12/27/2024	SDB3261862972	(47,300.00)	0.3010	(14,888.90)	(14,239.19)	0.0000	4.3300	(1,843.5983)	0.0000	5.3724	(21.8761)	0.0000	3	(16.5037)	01/06/2025
603077.SH	12/27/2024	SDB3261862972	(94,000.00)	0.3010	(29,863.71)	(28,297.76)	0.0000	4.3300	(1,843.5983)	0.0000	10.7758	(43.4748)	0.0000	3	(32.6989)	01/06/2025
603077.SH	12/27/2024	SDB3261862972	(473,000.00)	0.3010	(151,056.81)	(142,391.92)	0.0000	4.3300	(1,843.5983)	0.0000	54.5063	(218.7613)	0.0000	3	(164.2549)	01/06/2025
603077.SH	12/27/2024	SDB3261862972	(202,800.00)	0.3010	(65,050.94)	(61,050.91)	0.0000	4.3300	(1,843.5983)	0.0000	23.4725	(93.7945)	0.0000	3	(70.3219)	01/06/2025
603077.SH	12/27/2024	SDB3261862972	(127,600.00)	0.3010	(40,714.86)	(38,412.70)	0.0000	4.3300	(1,843.5983)	0.0000	14.6913	(59.0147)	0.0000	3	(44.3234)	01/06/2025
603077.SH	12/27/2024	SDB3261862972	(181,900.00)	0.3010	(53,161.18)	(54,759.18)	0.0000	4.3300	(1,843.5983)	0.0000	19.1823	(84.1283)	0.0000	3	(64.9459)	01/06/2025
603077.SH	12/27/2024	SDB3261862972	(56,500.00)	0.3010	(15,928.37)	(17,008.76)	0.0000	4.3300	(1,843.5983)	0.0000	5.7475	(26.1311)	0.0000	3	(20.3836)	01/06/2025
603077.SH	12/27/2024	SDB3261862972	(600.00)	0.3010	(169.15)	(180.62)	0.0000	4.3300	(1,843.5983)	0.0000	0.0610	(0.2775)	0.0000	3	(0.2165)	01/06/2025
603077.SH	12/27/2024	SDB3261862972	(144,500.00)	0.3010	(40,737.15)	(43,500.28)	0.0000	4.3300	(1,843.5983)	0.0000	14.6993	(66.8309)	0.0000	3	(52.1315)	01/06/2025
603077.SH	12/27/2024	SDB3261862972	(1,300.00)	0.3010	(366.49)	(391.35)	0.0000	4.3300	(1,843.5983)	0.0000	0.1322	(0.6012)	0.0000	3	(0.4690)	01/06/2025
603077.SH	12/27/2024	SDB3261862972	(116,367.00)	0.3010	(32,805.95)	(35,031.12)	0.0000	4.3300	(1,843.5983)	0.0000	11.8375	(53.8194)	0.0000	3	(41.9819)	01/06/2025
603077.SH	12/26/2024	SDB3261862972	(22,800.00)	0.3022	(6,950.12)	(6,889.25)	0.0000	4.3300	(1,847.3979)	0.0000	0.8359	(3.5353)	0.0000	1	(2.6994)	01/06/2025
603077.SH	12/26/2024	SDB3261862972	(16,500.00)	0.3022	(5,031.34)	(4,985.64)	0.0000	4.3300	(1,847.3979)	0.0000	0.6052	(2.5585)	0.0000	1	(1.9533)	01/06/2025
603077.SH	12/26/2024	SDB3261862972	(271,500.00)	0.3022	(85,787.21)	(82,036.44)	0.0000	4.3300	(1,847.3979)	0.0000	10.3183	(42.0983)	0.0000	1	(31.7800)	01/06/2025
603077.SH	12/26/2024	SDB3261862972	(47,300.00)	0.3022	(14,888.90)	(14,292.17)	0.0000	4.3300	(1,847.3979)	0.0000	1.7908	(7.3343)	0.0000	1	(5.5435)	01/06/2025
603077.SH	12/26/2024	SDB3261862972	(94,000.00)	0.3022	(29,863.71)	(28,403.04)	0.0000	4.3300	(1,847.3979)	0.0000	3.5919	(14.5755)	0.0000	1	(10.9835)	01/06/2025
603077.SH	12/26/2024	SDB3261862972	(473,000.00)	0.3022	(151,056.81)	(142,921.68)	0.0000	4.3300	(1,847.3979)	0.0000	18.1688	(73.3426)	0.0000	1	(55.1738)	01/06/2025
603077.SH	12/26/2024	SDB3261862972	(202,800.00)	0.3022	(65,050.94)	(61,278.05)	0.0000	4.3300	(1,847.3979)	0.0000	7.8242	(31.4458)	0.0000	1	(23.6216)	01/06/2025
603077.SH	12/26/2024	SDB3261862972	(127,600.00)	0.3022	(40,714.86)	(38,555.62)	0.0000	4.3300	(1,847.3979)	0.0000	4.8971	(19.7854)	0.0000	1	(14.8883)	01/06/2025
603077.SH	12/26/2024	SDB3261862972	(181,900.00)	0.3022	(53,161.18)	(54,962.90)	0.0000	4.3300	(1,847.3979)	0.0000	6.3941	(28.2051)	0.0000	1	(21.8110)	01/06/2025
603077.SH	12/26/2024	SDB3261862972	(56,500.00)	0.3022	(15,928.37)	(17,072.04)	0.0000	4.3300	(1,847.3979)	0.0000	1.9158	(8.7608)	0.0000	1	(6.8450)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SICHUAN LESHAN HEBANG CORPORATION CO.,LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
603077.SH	12/26/2024	SDB3261862972	(600.00)	0.3022	(169.15)	(181.30)	0.0000	4.3300	(1,847.3979)	0.0000	0.0203	(0.0930)	0.0000	1	(0.0727)	01/06/2025
603077.SH	12/26/2024	SDB3261862972	(144,500.00)	0.3022	(40,737.15)	(43,662.12)	0.0000	4.3300	(1,847.3979)	0.0000	4.8998	(22.4059)	0.0000	1	(17.5061)	01/06/2025
603077.SH	12/26/2024	SDB3261862972	(1,300.00)	0.3022	(366.49)	(392.81)	0.0000	4.3300	(1,847.3979)	0.0000	0.0441	(0.2016)	0.0000	1	(0.1575)	01/06/2025
603077.SH	12/26/2024	SDB3261862972	(116,367.00)	0.3022	(32,805.95)	(35,161.45)	0.0000	4.3300	(1,847.3979)	0.0000	3.9458	(18.0437)	0.0000	1	(14.0978)	01/06/2025
603077.SH	12/24/2024	SDB3261862972	(22,800.00)	0.3022	(6,950.12)	(6,889.25)	0.0000	4.3300	(1,847.3979)	0.0000	1.6719	(7.0707)	0.0000	2	(5.3988)	01/06/2025
603077.SH	12/24/2024	SDB3261862972	(16,500.00)	0.3022	(5,031.34)	(4,985.64)	0.0000	4.3300	(1,847.3979)	0.0000	1.2103	(5.1169)	0.0000	2	(3.9066)	01/06/2025
603077.SH	12/24/2024	SDB3261862972	(271,500.00)	0.3022	(85,787.21)	(82,036.44)	0.0000	4.3300	(1,847.3979)	0.0000	20.6366	(84.1966)	0.0000	2	(63.5600)	01/06/2025
603077.SH	12/24/2024	SDB3261862972	(47,300.00)	0.3022	(14,888.90)	(14,292.17)	0.0000	4.3300	(1,847.3979)	0.0000	3.5816	(14.6685)	0.0000	2	(11.0869)	01/06/2025
603077.SH	12/24/2024	SDB3261862972	(94,000.00)	0.3022	(29,863.71)	(28,403.04)	0.0000	4.3300	(1,847.3979)	0.0000	7.1839	(29.1510)	0.0000	2	(21.9671)	01/06/2025
603077.SH	12/24/2024	SDB3261862972	(473,000.00)	0.3022	(151,056.81)	(142,921.68)	0.0000	4.3300	(1,847.3979)	0.0000	36.3376	(146.6851)	0.0000	2	(110.3476)	01/06/2025
603077.SH	12/24/2024	SDB3261862972	(202,800.00)	0.3022	(65,050.94)	(61,278.05)	0.0000	4.3300	(1,847.3979)	0.0000	15.6484	(62.8916)	0.0000	2	(47.2433)	01/06/2025
603077.SH	12/24/2024	SDB3261862972	(127,600.00)	0.3022	(40,714.86)	(38,555.62)	0.0000	4.3300	(1,847.3979)	0.0000	9.7942	(39.5709)	0.0000	2	(29.7767)	01/06/2025
603077.SH	12/24/2024	SDB3261862972	(181,900.00)	0.3022	(53,161.18)	(54,962.90)	0.0000	4.3300	(1,847.3979)	0.0000	12.7882	(56.4102)	0.0000	2	(43.6220)	01/06/2025
603077.SH	12/24/2024	SDB3261862972	(56,500.00)	0.3022	(15,928.37)	(17,072.04)	0.0000	4.3300	(1,847.3979)	0.0000	3.8317	(17.5216)	0.0000	2	(13.6899)	01/06/2025
603077.SH	12/24/2024	SDB3261862972	(600.00)	0.3022	(169.15)	(181.30)	0.0000	4.3300	(1,847.3979)	0.0000	0.0407	(0.1861)	0.0000	2	(0.1454)	01/06/2025
603077.SH	12/24/2024	SDB3261862972	(144,500.00)	0.3022	(40,737.15)	(43,662.12)	0.0000	4.3300	(1,847.3979)	0.0000	9.7995	(44.8118)	0.0000	2	(35.0123)	01/06/2025
603077.SH	12/24/2024	SDB3261862972	(1,300.00)	0.3022	(366.49)	(392.81)	0.0000	4.3300	(1,847.3979)	0.0000	0.0882	(0.4032)	0.0000	2	(0.3150)	01/06/2025
603077.SH	12/24/2024	SDB3261862972	(116,367.00)	0.3022	(32,805.95)	(35,161.45)	0.0000	4.3300	(1,847.3979)	0.0000	7.8917	(36.0873)	0.0000	2	(28.1957)	01/06/2025
603077.SH	12/23/2024	SDB3261862972	(22,800.00)	0.3031	(6,950.12)	(6,911.55)	0.0000	4.3300	(1,847.3979)	0.0000	0.8359	(3.5468)	0.0000	1	(2.7108)	01/06/2025
603077.SH	12/23/2024	SDB3261862972	(16,500.00)	0.3031	(5,031.34)	(5,001.78)	0.0000	4.3300	(1,847.3979)	0.0000	0.6052	(2.5667)	0.0000	1	(1.9616)	01/06/2025
603077.SH	12/23/2024	SDB3261862972	(271,500.00)	0.3031	(85,787.21)	(82,301.97)	0.0000	4.3300	(1,847.3979)	0.0000	10.3183	(42.2346)	0.0000	1	(31.9163)	01/06/2025
603077.SH	12/23/2024	SDB3261862972	(47,300.00)	0.3031	(14,888.90)	(14,338.43)	0.0000	4.3300	(1,847.3979)	0.0000	1.7908	(7.3580)	0.0000	1	(5.5672)	01/06/2025
603077.SH	12/23/2024	SDB3261862972	(94,000.00)	0.3031	(29,863.71)	(28,494.97)	0.0000	4.3300	(1,847.3979)	0.0000	3.5919	(14.6227)	0.0000	1	(11.0307)	01/06/2025
603077.SH	12/23/2024	SDB3261862972	(473,000.00)	0.3031	(151,056.81)	(143,384.27)	0.0000	4.3300	(1,847.3979)	0.0000	18.1688	(73.5799)	0.0000	1	(55.4112)	01/06/2025
603077.SH	12/23/2024	SDB3261862972	(202,800.00)	0.3031	(65,050.94)	(61,476.39)	0.0000	4.3300	(1,847.3979)	0.0000	7.8242	(31.5476)	0.0000	1	(23.7234)	01/06/2025
603077.SH	12/23/2024	SDB3261862972	(127,600.00)	0.3031	(40,714.86)	(38,680.41)	0.0000	4.3300	(1,847.3979)	0.0000	4.8971	(19.8495)	0.0000	1	(14.9524)	01/06/2025
603077.SH	12/23/2024	SDB3261862972	(181,900.00)	0.3031	(53,161.18)	(55,140.80)	0.0000	4.3300	(1,847.3979)	0.0000	6.3941	(28.2964)	0.0000	1	(21.9023)	01/06/2025
603077.SH	12/23/2024	SDB3261862972	(56,500.00)	0.3031	(15,928.37)	(17,127.30)	0.0000	4.3300	(1,847.3979)	0.0000	1.9158	(8.7891)	0.0000	1	(6.8733)	01/06/2025
603077.SH	12/23/2024	SDB3261862972	(600.00)	0.3031	(169.15)	(181.88)	0.0000	4.3300	(1,847.3979)	0.0000	0.0203	(0.0933)	0.0000	1	(0.0730)	01/06/2025
603077.SH	12/23/2024	SDB3261862972	(144,500.00)	0.3031	(40,737.15)	(43,803.44)	0.0000	4.3300	(1,847.3979)	0.0000	4.8998	(22.4784)	0.0000	1	(17.5787)	01/06/2025
603077.SH	12/23/2024	SDB3261862972	(1,300.00)	0.3031	(366.49)	(394.08)	0.0000	4.3300	(1,847.3979)	0.0000	0.0441	(0.2022)	0.0000	1	(0.1581)	01/06/2025
603077.SH	12/23/2024	SDB3261862972	(116,367.00)	0.3031	(32,805.95)	(35,275.26)	0.0000	4.3300	(1,847.3979)	0.0000	3.9458	(18.1021)	0.0000	1	(14.1562)	01/06/2025
603077.SH	12/20/2024	SDB3261862972	(271,500.00)	0.3044	(85,787.21)	(82,657.90)	0.0000	4.3300	(1,853.0593)	0.0000	30.9549	(127.6417)	0.0000	3	(96.6868)	01/06/2025
603077.SH	12/20/2024	SDB3261862972	(47,300.00)	0.3044	(14,888.90)	(14,400.44)	0.0000	4.3300	(1,853.0593)	0.0000	5.3724	(22.2374)	0.0000	3	(16.8650)	01/06/2025
603077.SH	12/20/2024	SDB3261862972	(94,000.00)	0.3044	(29,863.71)	(28,618.21)	0.0000	4.3300	(1,853.0593)	0.0000	10.7758	(44.1927)	0.0000	3	(33.4169)	01/06/2025
603077.SH	12/20/2024	SDB3261862972	(473,000.00)	0.3044	(151,056.81)	(144,004.38)	0.0000	4.3300	(1,853.0593)	0.0000	54.5063	(222.3739)	0.0000	3	(167.8675)	01/06/2025
603077.SH	12/20/2024	SDB3261862972	(202,800.00)	0.3044	(65,050.94)	(61,742.26)	0.0000	4.3300	(1,853.0593)	0.0000	23.4725	(95.3434)	0.0000	3	(71.8708)	01/06/2025
603077.SH	12/20/2024	SDB3261862972	(127,600.00)	0.3044	(40,714.86)	(38,847.69)	0.0000	4.3300	(1,853.0593)	0.0000	14.6913	(59.9892)	0.0000	3	(45.2980)	01/06/2025
603077.SH	12/20/2024	SDB3261862972	(181,900.00)	0.3044	(53,161.18)	(55,379.27)	0.0000	4.3300	(1,853.0593)	0.0000	19.1823	(85.5176)	0.0000	3	(66.3352)	01/06/2025
603077.SH	12/20/2024	SDB3261862972	(56,500.00)	0.3044	(15,928.37)	(17,201.37)	0.0000	4.3300	(1,853.0593)	0.0000	5.7475	(26.5626)	0.0000	3	(20.8151)	01/06/2025
603077.SH	12/20/2024	SDB3261862972	(600.00)	0.3044	(169.15)	(182.67)	0.0000	4.3300	(1,853.0593)	0.0000	0.0610	(0.2821)	0.0000	3	(0.2210)	01/06/2025
603077.SH	12/20/2024	SDB3261862972	(144,500.00)	0.3044	(40,737.15)	(43,992.88)	0.0000	4.3300	(1,853.0593)	0.0000	14.6993	(67.9345)	0.0000	3	(53.2352)	01/06/2025
603077.SH	12/20/2024	SDB3261862972	(1,300.00)	0.3044	(366.49)	(395.78)	0.0000	4.3300	(1,853.0593)	0.0000	0.1322	(0.6112)	0.0000	3	(0.4789)	01/06/2025
603077.SH	12/20/2024	SDB3261862972	(116,367.00)	0.3044	(32,805.95)	(35,427.82)	0.0000	4.3300	(1,853.0593)	0.0000	11.8375	(54.7082)	0.0000	3	(42.8707)	01/06/2025
603077.SH	12/19/2024	SDB3261862972	(271,500.00)	0.3156	(85,787.21)	(85,689.47)	0.0000	4.5800	(1,853.0593)	0.0000	10.9140	(44.1077)	0.0000	1	(33.1936)	01/06/2025
603077.SH	12/19/2024	SDB3261862972	(47,300.00)	0.3156	(14,888.90)	(14,228.59)	0.0000	4.5800	(1,853.0593)	0.0000	1.8942	(7.6843)	0.0000	1	(5.7901)	01/06/2025
603077.SH	12/19/2024	SDB3261862972	(94,000.00)	0.3156	(29,863.71)	(29,667.81)	0.0000	4.5800	(1,853.0593)	0.0000	3.7993	(15.2712)	0.0000	1	(11.4718)	01/06/2025
603077.SH	12/19/2024	SDB3261862972	(473,000.00)	0.3156	(151,056.81)	(149,285.89)	0.0000	4.5800	(1,853.0593)	0.0000	19.2178	(76.8432)	0.0000	1	(57.6254)	01/06/2025
603077.SH	12/19/2024	SDB3261862972	(202,800.00)	0.3156	(65,050.94)	(64,006.72)	0.0000	4.5800	(1,853.0593)	0.0000	8.2759	(32.9467)	0.0000	1	(24.6708)	01/06/2025
603077.SH	12/19/2024	SDB3261862972	(127,600.00)	0.3156	(40,714.86)	(40,272.47)	0.0000	4.5800	(1,853.0593)	0.0000	5.1798	(20.7298)	0.0000	1	(15.5500)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SICHUAN LESHAN HEBANG CORPORATION CO.,LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
603077.SH	12/19/2024	SDB3261862972	(181,900.00)	0.3156	(53,161.18)	(57,410.37)	0.0000	4.5800	(1,853.0593)	0.0000	6.7633	(29.5513)	0.0000	1	(22.7881)	01/06/2025
603077.SH	12/19/2024	SDB3261862972	(56,500.00)	0.3156	(15,928.37)	(17,832.25)	0.0000	4.5800	(1,853.0593)	0.0000	2.0264	(9.1789)	0.0000	1	(7.1525)	01/06/2025
603077.SH	12/19/2024	SDB3261862972	(600.00)	0.3156	(169.15)	(189.37)	0.0000	4.5800	(1,853.0593)	0.0000	0.0215	(0.0975)	0.0000	1	(0.0760)	01/06/2025
603077.SH	12/19/2024	SDB3261862972	(144,500.00)	0.3156	(40,737.15)	(45,606.37)	0.0000	4.5800	(1,853.0593)	0.0000	5.1827	(23.4754)	0.0000	1	(18.2927)	01/06/2025
603077.SH	12/19/2024	SDB3261862972	(1,300.00)	0.3156	(366.49)	(410.30)	0.0000	4.5800	(1,853.0593)	0.0000	0.0466	(0.2112)	0.0000	1	(0.1646)	01/06/2025
603077.SH	12/19/2024	SDB3261862972	(116,367.00)	0.3156	(32,805.95)	(36,727.17)	0.0000	4.5800	(1,853.0593)	0.0000	4.1736	(18.9049)	0.0000	1	(14.7312)	01/06/2025
603077.SH	12/18/2024	SDB3261862972	(271,500.00)	0.3142	(85,787.21)	(85,301.77)	0.0000	4.5800	(1,853.0593)	0.0000	10.9140	(43.9081)	0.0000	1	(32.9941)	01/06/2025
603077.SH	12/18/2024	SDB3261862972	(47,300.00)	0.3142	(14,888.90)	(14,861.05)	0.0000	4.5800	(1,853.0593)	0.0000	1.8942	(7.6496)	0.0000	1	(5.7554)	01/06/2025
603077.SH	12/18/2024	SDB3261862972	(94,000.00)	0.3142	(29,863.71)	(29,533.58)	0.0000	4.5800	(1,853.0593)	0.0000	3.7993	(15.2021)	0.0000	1	(11.4027)	01/06/2025
603077.SH	12/18/2024	SDB3261862972	(473,000.00)	0.3142	(151,056.81)	(148,610.45)	0.0000	4.5800	(1,853.0593)	0.0000	19.2178	(76.4955)	0.0000	1	(57.2778)	01/06/2025
603077.SH	12/18/2024	SDB3261862972	(202,800.00)	0.3142	(65,050.94)	(63,717.12)	0.0000	4.5800	(1,853.0593)	0.0000	8.2759	(32.7977)	0.0000	1	(24.5217)	01/06/2025
603077.SH	12/18/2024	SDB3261862972	(127,600.00)	0.3142	(40,714.86)	(40,090.26)	0.0000	4.5800	(1,853.0593)	0.0000	5.1798	(20.6360)	0.0000	1	(15.4562)	01/06/2025
603077.SH	12/18/2024	SDB3261862972	(181,900.00)	0.3142	(53,161.18)	(57,150.62)	0.0000	4.5800	(1,853.0593)	0.0000	6.7633	(29.4176)	0.0000	1	(22.6543)	01/06/2025
603077.SH	12/18/2024	SDB3261862972	(56,500.00)	0.3142	(15,928.37)	(17,751.57)	0.0000	4.5800	(1,853.0593)	0.0000	2.0264	(9.1374)	0.0000	1	(7.1110)	01/06/2025
603077.SH	12/18/2024	SDB3261862972	(600.00)	0.3142	(169.15)	(188.51)	0.0000	4.5800	(1,853.0593)	0.0000	0.0215	(0.0970)	0.0000	1	(0.0755)	01/06/2025
603077.SH	12/18/2024	SDB3261862972	(144,500.00)	0.3142	(40,737.15)	(45,400.02)	0.0000	4.5800	(1,853.0593)	0.0000	5.1827	(23.3691)	0.0000	1	(18.1865)	01/06/2025
603077.SH	12/18/2024	SDB3261862972	(1,300.00)	0.3142	(366.49)	(408.44)	0.0000	4.5800	(1,853.0593)	0.0000	0.0466	(0.2102)	0.0000	1	(0.1636)	01/06/2025
603077.SH	12/18/2024	SDB3261862972	(116,367.00)	0.3142	(32,805.95)	(36,561.00)	0.0000	4.5800	(1,853.0593)	0.0000	4.1736	(18.8194)	0.0000	1	(14.6457)	01/06/2025
603077.SH	12/17/2024	SDB3261862972	(94,000.00)	0.3193	(29,863.71)	(30,013.17)	0.0000	4.5800	(1,853.7567)	0.0000	3.7993	(15.4548)	0.0000	1	(11.6554)	01/06/2025
603077.SH	12/17/2024	SDB3261862972	(473,000.00)	0.3193	(151,056.81)	(151,023.70)	0.0000	4.5800	(1,853.7567)	0.0000	19.2178	(77.7670)	0.0000	1	(58.5492)	01/06/2025
603077.SH	12/17/2024	SDB3261862972	(202,800.00)	0.3193	(65,050.94)	(64,751.81)	0.0000	4.5800	(1,853.7567)	0.0000	8.2759	(33.3428)	0.0000	1	(25.0669)	01/06/2025
603077.SH	12/17/2024	SDB3261862972	(127,600.00)	0.3193	(40,714.86)	(40,741.28)	0.0000	4.5800	(1,853.7567)	0.0000	5.1798	(20.9790)	0.0000	1	(15.7992)	01/06/2025
603077.SH	12/17/2024	SDB3261862972	(181,900.00)	0.3193	(53,161.18)	(58,078.67)	0.0000	4.5800	(1,853.7567)	0.0000	6.7633	(29.9066)	0.0000	1	(23.1433)	01/06/2025
603077.SH	12/17/2024	SDB3261862972	(56,500.00)	0.3193	(15,928.37)	(18,039.83)	0.0000	4.5800	(1,853.7567)	0.0000	2.0264	(9.2893)	0.0000	1	(7.2629)	01/06/2025
603077.SH	12/17/2024	SDB3261862972	(600.00)	0.3193	(169.15)	(191.57)	0.0000	4.5800	(1,853.7567)	0.0000	0.0215	(0.0986)	0.0000	1	(0.0771)	01/06/2025
603077.SH	12/17/2024	SDB3261862972	(144,500.00)	0.3193	(40,737.15)	(46,137.26)	0.0000	4.5800	(1,853.7567)	0.0000	5.1827	(23.7576)	0.0000	1	(18.5749)	01/06/2025
603077.SH	12/17/2024	SDB3261862972	(1,300.00)	0.3193	(366.49)	(415.08)	0.0000	4.5800	(1,853.7567)	0.0000	0.0466	(0.2137)	0.0000	1	(0.1671)	01/06/2025
603077.SH	12/17/2024	SDB3261862972	(116,367.00)	0.3193	(32,805.95)	(37,154.70)	0.0000	4.5800	(1,853.7567)	0.0000	4.1736	(19.1322)	0.0000	1	(14.9585)	01/06/2025
603077.SH	12/16/2024	SDB3261862972	(202,800.00)	0.3238	(65,050.94)	(65,674.95)	0.0000	4.5800	(1,685.8569)	0.0000	8.2759	(30.7552)	0.0000	1	(22.4792)	01/06/2025
603077.SH	12/16/2024	SDB3261862972	(127,600.00)	0.3238	(40,714.86)	(41,322.11)	0.0000	4.5800	(1,685.8569)	0.0000	5.1798	(19.3509)	0.0000	1	(14.1710)	01/06/2025
603077.SH	12/16/2024	SDB3261862972	(181,900.00)	0.3238	(53,161.18)	(58,906.68)	0.0000	4.5800	(1,685.8569)	0.0000	6.7633	(27.5856)	0.0000	1	(20.8223)	01/06/2025
603077.SH	12/16/2024	SDB3261862972	(56,500.00)	0.3238	(15,928.37)	(18,297.02)	0.0000	4.5800	(1,685.8569)	0.0000	2.0264	(8.5684)	0.0000	1	(6.5419)	01/06/2025
603077.SH	12/16/2024	SDB3261862972	(600.00)	0.3238	(169.15)	(194.30)	0.0000	4.5800	(1,685.8569)	0.0000	0.0215	(0.0910)	0.0000	1	(0.0695)	01/06/2025
603077.SH	12/16/2024	SDB3261862972	(144,500.00)	0.3238	(40,737.15)	(46,795.02)	0.0000	4.5800	(1,685.8569)	0.0000	5.1827	(21.9138)	0.0000	1	(16.7311)	01/06/2025
603077.SH	12/16/2024	SDB3261862972	(1,300.00)	0.3238	(366.49)	(420.99)	0.0000	4.5800	(1,685.8569)	0.0000	0.0466	(0.1971)	0.0000	1	(0.1505)	01/06/2025
603077.SH	12/16/2024	SDB3261862972	(116,367.00)	0.3238	(32,805.95)	(37,684.41)	0.0000	4.5800	(1,685.8569)	0.0000	4.1736	(17.6474)	0.0000	1	(13.4737)	01/06/2025
603077.SH	12/13/2024	SDB3261862972	(181,900.00)	0.3106	(53,161.18)	(56,500.50)	0.0000	4.5800	(1,248.0131)	0.0000	20.2899	(58.7611)	0.0000	3	(38.4713)	01/06/2025
603077.SH	12/13/2024	SDB3261862972	(56,500.00)	0.3106	(15,928.37)	(17,549.63)	0.0000	4.5800	(1,248.0131)	0.0000	6.0793	(18.2518)	0.0000	3	(12.1725)	01/06/2025
603077.SH	12/13/2024	SDB3261862972	(600.00)	0.3106	(169.15)	(186.37)	0.0000	4.5800	(1,248.0131)	0.0000	0.0646	(0.1938)	0.0000	3	(0.1293)	01/06/2025
603077.SH	12/13/2024	SDB3261862972	(144,500.00)	0.3106	(40,737.15)	(44,883.58)	0.0000	4.5800	(1,248.0131)	0.0000	15.5480	(46.6794)	0.0000	3	(31.1314)	01/06/2025
603077.SH	12/13/2024	SDB3261862972	(1,300.00)	0.3106	(366.49)	(403.80)	0.0000	4.5800	(1,248.0131)	0.0000	0.1399	(0.4200)	0.0000	3	(0.2801)	01/06/2025
603077.SH	12/13/2024	SDB3261862972	(116,367.00)	0.3106	(32,805.95)	(36,145.10)	0.0000	4.5800	(1,248.0131)	0.0000	12.5209	(37.5913)	0.0000	3	(25.0704)	01/06/2025
603077.SH	12/12/2024	SDB3261862972	(181,900.00)	0.3072	(53,161.18)	(55,879.50)	0.0000	4.5800	(1,248.0131)	0.0000	6.7633	(19.3718)	0.0000	1	(12.6085)	01/06/2025
603077.SH	12/12/2024	SDB3261862972	(56,500.00)	0.3072	(15,928.37)	(17,356.74)	0.0000	4.5800	(1,248.0131)	0.0000	2.0264	(6.0171)	0.0000	1	(3.9906)	01/06/2025
603077.SH	12/12/2024	SDB3261862972	(600.00)	0.3072	(169.15)	(184.32)	0.0000	4.5800	(1,248.0131)	0.0000	0.0215	(0.0639)	0.0000	1	(0.0424)	01/06/2025
603077.SH	12/12/2024	SDB3261862972	(144,500.00)	0.3072	(40,737.15)	(44,390.26)	0.0000	4.5800	(1,248.0131)	0.0000	5.1827	(15.3888)	0.0000	1	(10.2061)	01/06/2025
603077.SH	12/12/2024	SDB3261862972	(1,300.00)	0.3072	(366.49)	(399.36)	0.0000	4.5800	(1,248.0131)	0.0000	0.0466	(0.1384)	0.0000	1	(0.0918)	01/06/2025
603077.SH	12/12/2024	SDB3261862972	(116,367.00)	0.3072	(32,805.95)	(35,747.83)	0.0000	4.5800	(1,248.0131)	0.0000	4.1736	(12.3927)	0.0000	1	(8.2191)	01/06/2025
603077.SH	12/11/2024	SDB3261862972	(181,900.00)	0.3180	(53,161.18)	(57,850.93)	0.0000	4.5800	(1,373.8923)	0.0000	6.7633	(22.0780)	0.0000	1	(15.3148)	01/06/2025
603077.SH	12/11/2024	SDB3261862972	(56,500.00)	0.3180	(15,928.37)	(17,969.09)	0.0000	4.5800	(1,373.8923)	0.0000	2.0264	(6.8577)	0.0000	1	(4.8312)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SICHUAN LESHAN HEBANG CORPORATION CO.,LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
603077.SH	12/11/2024	SDB3261862972	(600.00)	0.3180	(169.15)	(190.82)	0.0000	4.5800	(1,373.8923)	0.0000	0.0215	(0.0728)	0.0000	1	(0.0513)	01/06/2025
603077.SH	12/11/2024	SDB3261862972	(44,100.00)	0.3180	(12,432.58)	(14,025.43)	0.0000	4.5800	(1,373.8923)	0.0000	1.5817	(5.3526)	0.0000	1	(3.7709)	01/06/2025
603077.SH	12/11/2024	SDB3261862972	(4,400.00)	0.3180	(1,240.44)	(1,399.36)	0.0000	4.5800	(1,373.8923)	0.0000	0.1578	(0.5340)	0.0000	1	(0.3762)	01/06/2025
603077.SH	12/11/2024	SDB3261862972	(16,000.00)	0.3180	(4,510.69)	(5,088.59)	0.0000	4.5800	(1,373.8923)	0.0000	0.5739	(1.9420)	0.0000	1	(1.3681)	01/06/2025
603077.SH	12/11/2024	SDB3261862972	(1,300.00)	0.3180	(366.49)	(413.45)	0.0000	4.5800	(1,373.8923)	0.0000	0.0466	(0.1578)	0.0000	1	(0.1112)	01/06/2025
603077.SH	12/11/2024	SDB3261862972	(3,600.00)	0.3180	(1,014.90)	(1,144.93)	0.0000	4.5800	(1,373.8923)	0.0000	0.1291	(0.4369)	0.0000	1	(0.3078)	01/06/2025
603077.SH	12/11/2024	SDB3261862972	(6,900.00)	0.3180	(1,945.23)	(2,194.46)	0.0000	4.5800	(1,373.8923)	0.0000	0.2475	(0.8375)	0.0000	1	(0.5900)	01/06/2025
603077.SH	12/11/2024	SDB3261862972	(400.00)	0.3180	(112.77)	(127.21)	0.0000	4.5800	(1,373.8923)	0.0000	0.0143	(0.0485)	0.0000	1	(0.0342)	01/06/2025
603077.SH	12/11/2024	SDB3261862972	(144,500.00)	0.3180	(40,737.15)	(45,956.35)	0.0000	4.5800	(1,373.8923)	0.0000	5.1827	(17.5386)	0.0000	1	(12.3560)	01/06/2025
603077.SH	12/11/2024	SDB3261862972	(1,300.00)	0.3180	(366.49)	(413.45)	0.0000	4.5800	(1,373.8923)	0.0000	0.0466	(0.1578)	0.0000	1	(0.1112)	01/06/2025
603077.SH	12/11/2024	SDB3261862972	(130,367.00)	0.3180	(36,752.80)	(41,461.53)	0.0000	4.5800	(1,373.8923)	0.0000	4.6758	(15.8232)	0.0000	1	(11.1475)	01/06/2025
603077.SH	12/11/2024	SDB3261862972	(68,300.00)	0.3180	(19,255.00)	(21,721.93)	0.0000	4.5800	(1,373.8923)	0.0000	2.4497	(8.2899)	0.0000	1	(5.8402)	01/06/2025
603077.SH	12/11/2024	SDB3261862972	(1,600.00)	0.3180	(451.07)	(508.86)	0.0000	4.5800	(1,373.8923)	0.0000	0.0574	(0.1942)	0.0000	1	(0.1368)	01/06/2025
603077.SH	12/11/2024	SDB3261862972	(28,200.00)	0.3180	(7,950.09)	(8,968.64)	0.0000	4.5800	(1,373.8923)	0.0000	1.0114	(3.4228)	0.0000	1	(2.4113)	01/06/2025
603077.SH	12/11/2024	SDB3261862972	(116,367.00)	0.3180	(32,805.95)	(37,009.01)	0.0000	4.5800	(1,373.8923)	0.0000	4.1736	(14.1240)	0.0000	1	(9.9504)	01/06/2025
603077.SH	12/11/2024	SDB3261862972	(5,333.00)	0.3180	(1,503.47)	(1,696.09)	0.0000	4.5800	(1,373.8923)	0.0000	0.1913	(0.6473)	0.0000	1	(0.4560)	01/06/2025
603077.SH	12/10/2024	SDB3261862972	(181,900.00)	0.2928	(53,161.18)	(53,252.86)	0.0000	4.5800	(1,484.2689)	0.0000	6.7633	(21.9560)	0.0000	1	(15.1927)	01/06/2025
603077.SH	12/10/2024	SDB3261862972	(56,500.00)	0.2928	(15,928.37)	(16,540.88)	0.0000	4.5800	(1,484.2689)	0.0000	2.0264	(6.8198)	0.0000	1	(4.7933)	01/06/2025
603077.SH	12/10/2024	SDB3261862972	(600.00)	0.2928	(169.15)	(175.66)	0.0000	4.5800	(1,484.2689)	0.0000	0.0215	(0.0724)	0.0000	1	(0.0509)	01/06/2025
603077.SH	12/10/2024	SDB3261862972	(44,100.00)	0.2928	(12,432.58)	(12,910.67)	0.0000	4.5800	(1,484.2689)	0.0000	1.5817	(5.3230)	0.0000	1	(3.7413)	01/06/2025
603077.SH	12/10/2024	SDB3261862972	(4,400.00)	0.2928	(1,240.44)	(1,288.14)	0.0000	4.5800	(1,484.2689)	0.0000	0.1578	(0.5311)	0.0000	1	(0.3733)	01/06/2025
603077.SH	12/10/2024	SDB3261862972	(16,000.00)	0.2928	(4,510.69)	(4,684.14)	0.0000	4.5800	(1,484.2689)	0.0000	0.5739	(1.9313)	0.0000	1	(1.3574)	01/06/2025
603077.SH	12/10/2024	SDB3261862972	(1,300.00)	0.2928	(366.49)	(380.59)	0.0000	4.5800	(1,484.2689)	0.0000	0.0466	(0.1569)	0.0000	1	(0.1103)	01/06/2025
603077.SH	12/10/2024	SDB3261862972	(3,600.00)	0.2928	(1,014.90)	(1,053.93)	0.0000	4.5800	(1,484.2689)	0.0000	0.1291	(0.4345)	0.0000	1	(0.3054)	01/06/2025
603077.SH	12/10/2024	SDB3261862972	(6,900.00)	0.2928	(1,945.23)	(2,020.04)	0.0000	4.5800	(1,484.2689)	0.0000	0.2475	(0.8329)	0.0000	1	(0.5854)	01/06/2025
603077.SH	12/10/2024	SDB3261862972	(400.00)	0.2928	(112.77)	(117.10)	0.0000	4.5800	(1,484.2689)	0.0000	0.0143	(0.0483)	0.0000	1	(0.0339)	01/06/2025
603077.SH	12/10/2024	SDB3261862972	(144,500.00)	0.2928	(40,737.15)	(42,303.68)	0.0000	4.5800	(1,484.2689)	0.0000	5.1827	(17.4417)	0.0000	1	(12.2590)	01/06/2025
603077.SH	12/10/2024	SDB3261862972	(1,300.00)	0.2928	(366.49)	(380.59)	0.0000	4.5800	(1,484.2689)	0.0000	0.0466	(0.1569)	0.0000	1	(0.1103)	01/06/2025
603077.SH	12/10/2024	SDB3261862972	(145,700.00)	0.2928	(41,075.45)	(42,654.99)	0.0000	4.5800	(1,484.2689)	0.0000	5.2257	(17.5865)	0.0000	1	(12.3608)	01/06/2025
603077.SH	12/10/2024	SDB3261862972	(42,300.00)	0.2928	(11,925.13)	(12,383.71)	0.0000	4.5800	(1,484.2689)	0.0000	1.5171	(5.1058)	0.0000	1	(3.5886)	01/06/2025
603077.SH	12/10/2024	SDB3261862972	(142,700.00)	0.2928	(40,229.70)	(41,776.71)	0.0000	4.5800	(1,484.2689)	0.0000	5.1181	(17.2244)	0.0000	1	(12.1063)	01/06/2025
603077.SH	12/10/2024	SDB3261862972	(44,300.00)	0.2928	(12,488.97)	(12,969.22)	0.0000	4.5800	(1,484.2689)	0.0000	1.5889	(5.3472)	0.0000	1	(3.7583)	01/06/2025
603077.SH	12/10/2024	SDB3261862972	(202,200.00)	0.2928	(57,003.82)	(59,195.87)	0.0000	4.5800	(1,484.2689)	0.0000	7.2522	(24.4063)	0.0000	1	(17.1541)	01/06/2025
603077.SH	12/10/2024	SDB3261862972	(68,300.00)	0.2928	(19,255.00)	(19,995.44)	0.0000	4.5800	(1,484.2689)	0.0000	2.4497	(8.2441)	0.0000	1	(5.7944)	01/06/2025
603077.SH	12/10/2024	SDB3261862972	(1,600.00)	0.2928	(451.07)	(468.41)	0.0000	4.5800	(1,484.2689)	0.0000	0.0574	(0.1931)	0.0000	1	(0.1357)	01/06/2025
603077.SH	12/10/2024	SDB3261862972	(28,200.00)	0.2928	(7,950.09)	(8,255.80)	0.0000	4.5800	(1,484.2689)	0.0000	1.0114	(3.4038)	0.0000	1	(2.3924)	01/06/2025
603077.SH	12/10/2024	SDB3261862972	(116,367.00)	0.2928	(32,805.95)	(34,067.49)	0.0000	4.5800	(1,484.2689)	0.0000	4.1736	(14.0459)	0.0000	1	(9.8723)	01/06/2025
603077.SH	12/10/2024	SDB3261862972	(5,333.00)	0.2928	(1,503.47)	(1,561.28)	0.0000	4.5800	(1,484.2689)	0.0000	0.1913	(0.6437)	0.0000	1	(0.4524)	01/06/2025
603077.SH	12/09/2024	SDB3261862972	(181,900.00)	0.2883	(53,161.18)	(52,435.22)	0.0000	4.5800	(1,484.2689)	0.0000	6.7633	(21.6189)	0.0000	1	(14.8556)	01/06/2025
603077.SH	12/09/2024	SDB3261862972	(56,500.00)	0.2883	(15,928.37)	(16,286.92)	0.0000	4.5800	(1,484.2689)	0.0000	2.0264	(6.7150)	0.0000	1	(4.6886)	01/06/2025
603077.SH	12/09/2024	SDB3261862972	(600.00)	0.2883	(169.15)	(172.96)	0.0000	4.5800	(1,484.2689)	0.0000	0.0215	(0.0713)	0.0000	1	(0.0498)	01/06/2025
603077.SH	12/09/2024	SDB3261862972	(44,100.00)	0.2883	(12,432.58)	(12,712.44)	0.0000	4.5800	(1,484.2689)	0.0000	1.5817	(5.2413)	0.0000	1	(3.6596)	01/06/2025
603077.SH	12/09/2024	SDB3261862972	(4,400.00)	0.2883	(1,240.44)	(1,268.36)	0.0000	4.5800	(1,484.2689)	0.0000	0.1578	(0.5229)	0.0000	1	(0.3651)	01/06/2025
603077.SH	12/09/2024	SDB3261862972	(16,000.00)	0.2883	(4,510.69)	(4,612.22)	0.0000	4.5800	(1,484.2689)	0.0000	0.5739	(1.9016)	0.0000	1	(1.3277)	01/06/2025
603077.SH	12/09/2024	SDB3261862972	(1,300.00)	0.2883	(366.49)	(374.74)	0.0000	4.5800	(1,484.2689)	0.0000	0.0466	(0.1545)	0.0000	1	(0.1079)	01/06/2025
603077.SH	12/09/2024	SDB3261862972	(3,600.00)	0.2883	(1,014.90)	(1,037.75)	0.0000	4.5800	(1,484.2689)	0.0000	0.1291	(0.4279)	0.0000	1	(0.2987)	01/06/2025
603077.SH	12/09/2024	SDB3261862972	(6,900.00)	0.2883	(1,945.23)	(1,989.02)	0.0000	4.5800	(1,484.2689)	0.0000	0.2475	(0.8201)	0.0000	1	(0.5726)	01/06/2025
603077.SH	12/09/2024	SDB3261862972	(400.00)	0.2883	(112.77)	(115.31)	0.0000	4.5800	(1,484.2689)	0.0000	0.0143	(0.0475)	0.0000	1	(0.0332)	01/06/2025
603077.SH	12/09/2024	SDB3261862972	(144,500.00)	0.2883	(40,737.15)	(41,654.15)	0.0000	4.5800	(1,484.2689)	0.0000	5.1827	(17.1739)	0.0000	1	(11.9912)	01/06/2025
603077.SH	12/09/2024	SDB3261862972	(1,300.00)	0.2883	(366.49)	(374.74)	0.0000	4.5800	(1,484.2689)	0.0000	0.0466	(0.1545)	0.0000	1	(0.1079)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SICHUAN LESHAN HEBANG CORPORATION CO.,LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
603077.SH	12/09/2024	SDB3261862972	(145,700.00)	0.2883	(41,075.45)	(42,000.06)	0.0000	4.5800	(1,484.2689)	0.0000	5.2257	(17.3165)	0.0000	1	(12.0908)	01/06/2025
603077.SH	12/09/2024	SDB3261862972	(42,300.00)	0.2883	(11,925.13)	(12,193.57)	0.0000	4.5800	(1,484.2689)	0.0000	1.5171	(5.0274)	0.0000	1	(3.5102)	01/06/2025
603077.SH	12/09/2024	SDB3261862972	(142,700.00)	0.2883	(40,229.70)	(41,135.27)	0.0000	4.5800	(1,484.2689)	0.0000	5.1181	(16.9599)	0.0000	1	(11.8418)	01/06/2025
603077.SH	12/09/2024	SDB3261862972	(44,300.00)	0.2883	(12,488.97)	(12,770.10)	0.0000	4.5800	(1,484.2689)	0.0000	1.5889	(5.2651)	0.0000	1	(3.6762)	01/06/2025
603077.SH	12/09/2024	SDB3261862972	(202,200.00)	0.2883	(57,003.82)	(58,286.98)	0.0000	4.5800	(1,484.2689)	0.0000	7.2522	(24.0315)	0.0000	1	(16.7794)	01/06/2025
603077.SH	12/09/2024	SDB3261862972	(68,300.00)	0.2883	(19,255.00)	(19,688.43)	0.0000	4.5800	(1,484.2689)	0.0000	2.4497	(8.1175)	0.0000	1	(5.6678)	01/06/2025
603077.SH	12/09/2024	SDB3261862972	(1,600.00)	0.2883	(451.07)	(461.22)	0.0000	4.5800	(1,484.2689)	0.0000	0.0574	(0.1902)	0.0000	1	(0.1328)	01/06/2025
603077.SH	12/09/2024	SDB3261862972	(28,200.00)	0.2883	(7,950.09)	(8,129.04)	0.0000	4.5800	(1,484.2689)	0.0000	1.0114	(3.3516)	0.0000	1	(2.3402)	01/06/2025
603077.SH	12/09/2024	SDB3261862972	(116,367.00)	0.2883	(32,805.95)	(33,544.42)	0.0000	4.5800	(1,484.2689)	0.0000	4.1736	(13.8303)	0.0000	1	(9.6566)	01/06/2025
603077.SH	12/09/2024	SDB3261862972	(5,333.00)	0.2883	(1,503.47)	(1,537.31)	0.0000	4.5800	(1,484.2689)	0.0000	0.1913	(0.6338)	0.0000	1	(0.4426)	01/06/2025
603077.SH	12/06/2024	SDB3261862972	(181,900.00)	0.2932	(53,161.18)	(53,327.80)	0.0000	4.5800	(1,575.2576)	0.0000	20.2899	(70.0042)	0.0000	3	(49.7143)	01/06/2025
603077.SH	12/06/2024	SDB3261862972	(56,500.00)	0.2932	(15,928.37)	(16,564.16)	0.0000	4.5800	(1,575.2576)	0.0000	6.0793	(21.7440)	0.0000	3	(15.6647)	01/06/2025
603077.SH	12/06/2024	SDB3261862972	(600.00)	0.2932	(169.15)	(175.90)	0.0000	4.5800	(1,575.2576)	0.0000	0.0646	(0.2309)	0.0000	3	(0.1664)	01/06/2025
603077.SH	12/06/2024	SDB3261862972	(44,100.00)	0.2932	(12,432.58)	(12,928.84)	0.0000	4.5800	(1,575.2576)	0.0000	4.7451	(16.9719)	0.0000	3	(12.2268)	01/06/2025
603077.SH	12/06/2024	SDB3261862972	(4,400.00)	0.2932	(1,240.44)	(1,289.95)	0.0000	4.5800	(1,575.2576)	0.0000	0.4734	(1.6933)	0.0000	3	(1.2199)	01/06/2025
603077.SH	12/06/2024	SDB3261862972	(16,000.00)	0.2932	(4,510.69)	(4,690.74)	0.0000	4.5800	(1,575.2576)	0.0000	1.7216	(6.1576)	0.0000	3	(4.4360)	01/06/2025
603077.SH	12/06/2024	SDB3261862972	(1,300.00)	0.2932	(366.49)	(381.12)	0.0000	4.5800	(1,575.2576)	0.0000	0.1399	(0.5003)	0.0000	3	(0.3604)	01/06/2025
603077.SH	12/06/2024	SDB3261862972	(3,600.00)	0.2932	(1,014.90)	(1,055.42)	0.0000	4.5800	(1,575.2576)	0.0000	0.3874	(1.3855)	0.0000	3	(0.9981)	01/06/2025
603077.SH	12/06/2024	SDB3261862972	(6,900.00)	0.2932	(1,945.23)	(2,022.88)	0.0000	4.5800	(1,575.2576)	0.0000	0.7424	(2.6555)	0.0000	3	(1.9130)	01/06/2025
603077.SH	12/06/2024	SDB3261862972	(400.00)	0.2932	(112.77)	(117.27)	0.0000	4.5800	(1,575.2576)	0.0000	0.0430	(0.1539)	0.0000	3	(0.1109)	01/06/2025
603077.SH	12/06/2024	SDB3261862972	(144,500.00)	0.2932	(40,737.15)	(42,363.21)	0.0000	4.5800	(1,575.2576)	0.0000	15.5480	(55.6108)	0.0000	3	(40.0628)	01/06/2025
603077.SH	12/06/2024	SDB3261862972	(1,300.00)	0.2932	(366.49)	(381.12)	0.0000	4.5800	(1,575.2576)	0.0000	0.1399	(0.5003)	0.0000	3	(0.3604)	01/06/2025
603077.SH	12/06/2024	SDB3261862972	(100.00)	0.2932	(28.19)	(29.32)	0.0000	4.5800	(1,575.2576)	0.0000	0.0108	(0.0385)	0.0000	3	(0.0277)	01/06/2025
603077.SH	12/06/2024	SDB3261862972	(303,600.00)	0.2932	(85,590.30)	(89,006.72)	0.0000	4.5800	(1,575.2576)	0.0000	32.6670	(116.8404)	0.0000	3	(84.1735)	01/06/2025
603077.SH	12/06/2024	SDB3261862972	(42,300.00)	0.2932	(11,925.13)	(12,401.13)	0.0000	4.5800	(1,575.2576)	0.0000	4.5514	(16.2791)	0.0000	3	(11.7277)	01/06/2025
603077.SH	12/06/2024	SDB3261862972	(142,700.00)	0.2932	(40,229.70)	(41,835.50)	0.0000	4.5800	(1,575.2576)	0.0000	15.3543	(54.9181)	0.0000	3	(39.5637)	01/06/2025
603077.SH	12/06/2024	SDB3261862972	(44,300.00)	0.2932	(12,488.97)	(12,987.48)	0.0000	4.5800	(1,575.2576)	0.0000	4.7666	(17.0488)	0.0000	3	(12.2822)	01/06/2025
603077.SH	12/06/2024	SDB3261862972	(202,200.00)	0.2932	(57,003.82)	(59,279.18)	0.0000	4.5800	(1,575.2576)	0.0000	21.7565	(77.8166)	0.0000	3	(56.0602)	01/06/2025
603077.SH	12/06/2024	SDB3261862972	(68,300.00)	0.2932	(19,255.00)	(20,023.58)	0.0000	4.5800	(1,575.2576)	0.0000	7.3490	(26.2852)	0.0000	3	(18.9363)	01/06/2025
603077.SH	12/06/2024	SDB3261862972	(1,600.00)	0.2932	(451.07)	(469.07)	0.0000	4.5800	(1,575.2576)	0.0000	0.1722	(0.6158)	0.0000	3	(0.4436)	01/06/2025
603077.SH	12/06/2024	SDB3261862972	(28,200.00)	0.2932	(7,950.09)	(8,267.42)	0.0000	4.5800	(1,575.2576)	0.0000	3.0343	(10.8528)	0.0000	3	(7.8185)	01/06/2025
603077.SH	12/06/2024	SDB3261862972	(116,367.00)	0.2932	(32,805.95)	(34,115.43)	0.0000	4.5800	(1,575.2576)	0.0000	12.5209	(44.7838)	0.0000	3	(32.2629)	01/06/2025
603077.SH	12/06/2024	SDB3261862972	(5,333.00)	0.2932	(1,503.47)	(1,563.48)	0.0000	4.5800	(1,575.2576)	0.0000	0.5738	(2.0524)	0.0000	3	(1.4786)	01/06/2025
603077.SH	12/05/2024	SDB3261862972	(56,500.00)	0.2951	(15,928.37)	(16,671.12)	0.0000	4.5800	(1,468.4776)	0.0000	2.0264	(6.8003)	0.0000	1	(4.7739)	01/06/2025
603077.SH	12/05/2024	SDB3261862972	(600.00)	0.2951	(169.15)	(177.04)	0.0000	4.5800	(1,468.4776)	0.0000	0.0215	(0.0722)	0.0000	1	(0.0507)	01/06/2025
603077.SH	12/05/2024	SDB3261862972	(44,100.00)	0.2951	(12,432.58)	(13,012.32)	0.0000	4.5800	(1,468.4776)	0.0000	1.5817	(5.3079)	0.0000	1	(3.7262)	01/06/2025
603077.SH	12/05/2024	SDB3261862972	(4,400.00)	0.2951	(1,240.44)	(1,298.28)	0.0000	4.5800	(1,468.4776)	0.0000	0.1578	(0.5296)	0.0000	1	(0.3718)	01/06/2025
603077.SH	12/05/2024	SDB3261862972	(16,000.00)	0.2951	(4,510.69)	(4,721.02)	0.0000	4.5800	(1,468.4776)	0.0000	0.5739	(1.9258)	0.0000	1	(1.3519)	01/06/2025
603077.SH	12/05/2024	SDB3261862972	(1,300.00)	0.2951	(366.49)	(383.58)	0.0000	4.5800	(1,468.4776)	0.0000	0.0466	(0.1565)	0.0000	1	(0.1098)	01/06/2025
603077.SH	12/05/2024	SDB3261862972	(3,600.00)	0.2951	(1,014.90)	(1,062.23)	0.0000	4.5800	(1,468.4776)	0.0000	0.1291	(0.4333)	0.0000	1	(0.3042)	01/06/2025
603077.SH	12/05/2024	SDB3261862972	(6,900.00)	0.2951	(1,945.23)	(2,035.94)	0.0000	4.5800	(1,468.4776)	0.0000	0.2475	(0.8305)	0.0000	1	(0.5830)	01/06/2025
603077.SH	12/05/2024	SDB3261862972	(400.00)	0.2951	(112.77)	(118.03)	0.0000	4.5800	(1,468.4776)	0.0000	0.0143	(0.0481)	0.0000	1	(0.0338)	01/06/2025
603077.SH	12/05/2024	SDB3261862972	(144,500.00)	0.2951	(40,737.15)	(42,636.75)	0.0000	4.5800	(1,468.4776)	0.0000	5.1827	(17.3920)	0.0000	1	(12.2093)	01/06/2025
603077.SH	12/05/2024	SDB3261862972	(1,300.00)	0.2951	(366.49)	(383.58)	0.0000	4.5800	(1,468.4776)	0.0000	0.0466	(0.1565)	0.0000	1	(0.1098)	01/06/2025
603077.SH	12/05/2024	SDB3261862972	(100.00)	0.2951	(28.19)	(29.51)	0.0000	4.5800	(1,468.4776)	0.0000	0.0036	(0.0120)	0.0000	1	(0.0084)	01/06/2025
603077.SH	12/05/2024	SDB3261862972	(303,600.00)	0.2951	(85,590.30)	(89,581.43)	0.0000	4.5800	(1,468.4776)	0.0000	10.8890	(36.5412)	0.0000	1	(25.6522)	01/06/2025
603077.SH	12/05/2024	SDB3261862972	(42,300.00)	0.2951	(11,925.13)	(12,481.21)	0.0000	4.5800	(1,468.4776)	0.0000	1.5171	(5.0912)	0.0000	1	(3.5741)	01/06/2025
603077.SH	12/05/2024	SDB3261862972	(142,700.00)	0.2951	(40,229.70)	(42,105.63)	0.0000	4.5800	(1,468.4776)	0.0000	5.1181	(17.1753)	0.0000	1	(12.0572)	01/06/2025
603077.SH	12/05/2024	SDB3261862972	(44,300.00)	0.2951	(12,488.97)	(13,071.34)	0.0000	4.5800	(1,468.4776)	0.0000	1.5889	(5.3319)	0.0000	1	(3.7431)	01/06/2025
603077.SH	12/05/2024	SDB3261862972	(202,200.00)	0.2951	(57,003.82)	(59,661.94)	0.0000	4.5800	(1,468.4776)	0.0000	7.2522	(24.3367)	0.0000	1	(17.0846)	01/06/2025

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Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SICHUAN LESHAN HEBANG CORPORATION CO.,LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
603077.SH	12/05/2024	SDB3261862972	(68,300.00)	0.2951	(19,255.00)	(20,152.87)	0.0000	4.5800	(1,468.4776)	0.0000	2.4497	(8.2206)	0.0000	1	(5.7709)	01/06/2025
603077.SH	12/05/2024	SDB3261862972	(1,600.00)	0.2951	(451.07)	(472.10)	0.0000	4.5800	(1,468.4776)	0.0000	0.0574	(0.1926)	0.0000	1	(0.1352)	01/06/2025
603077.SH	12/05/2024	SDB3261862972	(28,200.00)	0.2951	(7,950.09)	(8,320.80)	0.0000	4.5800	(1,468.4776)	0.0000	1.0114	(3.3941)	0.0000	1	(2.3827)	01/06/2025
603077.SH	12/05/2024	SDB3261862972	(116,367.00)	0.2951	(32,805.95)	(34,335.71)	0.0000	4.5800	(1,468.4776)	0.0000	4.1736	(14.0059)	0.0000	1	(9.8322)	01/06/2025
603077.SH	12/05/2024	SDB3261862972	(5,333.00)	0.2951	(1,503.47)	(1,573.58)	0.0000	4.5800	(1,468.4776)	0.0000	0.1913	(0.6419)	0.0000	1	(0.4506)	01/06/2025
603077.SH	12/04/2024	SDB3261862972	(56,500.00)	0.2819	(15,928.37)	(15,928.37)	0.0000	4.5800	(1,468.4776)	0.0000	2.0264	(6.4973)	0.0000	1	(4.4709)	01/06/2025
603077.SH	12/04/2024	SDB3261862972	(600.00)	0.2819	(169.15)	(169.15)	0.0000	4.5800	(1,468.4776)	0.0000	0.0215	(0.0690)	0.0000	1	(0.0475)	01/06/2025
603077.SH	12/04/2024	SDB3261862972	(44,100.00)	0.2819	(12,432.58)	(12,432.58)	0.0000	4.5800	(1,468.4776)	0.0000	1.5817	(5.0714)	0.0000	1	(3.4897)	01/06/2025
603077.SH	12/04/2024	SDB3261862972	(4,400.00)	0.2819	(1,240.44)	(1,240.44)	0.0000	4.5800	(1,468.4776)	0.0000	0.1578	(0.5060)	0.0000	1	(0.3482)	01/06/2025
603077.SH	12/04/2024	SDB3261862972	(16,000.00)	0.2819	(4,510.69)	(4,510.69)	0.0000	4.5800	(1,468.4776)	0.0000	0.5739	(1.8400)	0.0000	1	(1.2661)	01/06/2025
603077.SH	12/04/2024	SDB3261862972	(1,300.00)	0.2819	(366.49)	(366.49)	0.0000	4.5800	(1,468.4776)	0.0000	0.0466	(0.1495)	0.0000	1	(0.1029)	01/06/2025
603077.SH	12/04/2024	SDB3261862972	(3,600.00)	0.2819	(1,014.90)	(1,014.90)	0.0000	4.5800	(1,468.4776)	0.0000	0.1291	(0.4140)	0.0000	1	(0.2849)	01/06/2025
603077.SH	12/04/2024	SDB3261862972	(6,900.00)	0.2819	(1,945.23)	(1,945.23)	0.0000	4.5800	(1,468.4776)	0.0000	0.2475	(0.7935)	0.0000	1	(0.5460)	01/06/2025
603077.SH	12/04/2024	SDB3261862972	(400.00)	0.2819	(112.77)	(112.77)	0.0000	4.5800	(1,468.4776)	0.0000	0.0143	(0.0460)	0.0000	1	(0.0317)	01/06/2025
603077.SH	12/04/2024	SDB3261862972	(144,500.00)	0.2819	(40,737.15)	(40,737.15)	0.0000	4.5800	(1,468.4776)	0.0000	5.1827	(16.6171)	0.0000	1	(11.4344)	01/06/2025
603077.SH	12/04/2024	SDB3261862972	(1,300.00)	0.2819	(366.49)	(366.49)	0.0000	4.5800	(1,468.4776)	0.0000	0.0466	(0.1495)	0.0000	1	(0.1029)	01/06/2025
603077.SH	12/04/2024	SDB3261862972	(100.00)	0.2819	(28.19)	(28.19)	0.0000	4.5800	(1,468.4776)	0.0000	0.0036	(0.0115)	0.0000	1	(0.0079)	01/06/2025
603077.SH	12/04/2024	SDB3261862972	(303,600.00)	0.2819	(85,590.30)	(85,590.30)	0.0000	4.5800	(1,468.4776)	0.0000	10.8890	(34.9132)	0.0000	1	(24.0242)	01/06/2025
603077.SH	12/04/2024	SDB3261862972	(42,300.00)	0.2819	(11,925.13)	(11,925.13)	0.0000	4.5800	(1,468.4776)	0.0000	1.5171	(4.8644)	0.0000	1	(3.3472)	01/06/2025
603077.SH	12/04/2024	SDB3261862972	(142,700.00)	0.2819	(40,229.70)	(40,229.70)	0.0000	4.5800	(1,468.4776)	0.0000	5.1181	(16.4101)	0.0000	1	(11.2920)	01/06/2025
603077.SH	12/04/2024	SDB3261862972	(44,300.00)	0.2819	(12,488.97)	(12,488.97)	0.0000	4.5800	(1,468.4776)	0.0000	1.5889	(5.0944)	0.0000	1	(3.5055)	01/06/2025
603077.SH	12/04/2024	SDB3261862972	(202,200.00)	0.2819	(57,003.82)	(57,003.82)	0.0000	4.5800	(1,468.4776)	0.0000	7.2522	(23.2525)	0.0000	1	(16.0003)	01/06/2025
603077.SH	12/04/2024	SDB3261862972	(68,300.00)	0.2819	(19,255.00)	(19,255.00)	0.0000	4.5800	(1,468.4776)	0.0000	2.4497	(7.8543)	0.0000	1	(5.4047)	01/06/2025
603077.SH	12/04/2024	SDB3261862972	(1,600.00)	0.2819	(451.07)	(451.07)	0.0000	4.5800	(1,468.4776)	0.0000	0.0574	(0.1840)	0.0000	1	(0.1266)	01/06/2025
603077.SH	12/04/2024	SDB3261862972	(28,200.00)	0.2819	(7,950.09)	(7,950.09)	0.0000	4.5800	(1,468.4776)	0.0000	1.0114	(3.2429)	0.0000	1	(2.2315)	01/06/2025
603077.SH	12/04/2024	SDB3261862972	(116,367.00)	0.2819	(32,805.95)	(32,805.95)	0.0000	4.5800	(1,468.4776)	0.0000	4.1736	(13.3819)	0.0000	1	(9.2082)	01/06/2025
603077.SH	12/04/2024	SDB3261862972	(5,333.00)	0.2819	(1,503.47)	(1,503.47)	0.0000	4.5800	(1,468.4776)	0.0000	0.1913	(0.6133)	0.0000	1	(0.4220)	01/06/2025
TOTAL SICHUAN LESHAN HEBANG CORPORATION CO.,LTD CMN CLASS A SERIES NORTHBOUND											1,782.9511	(6,975.0827)	0.0000		(5,192.1316)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

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066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SICHUAN NEW ENERGY POWER CO LTD CMN CLASS A SERIES NORTHBOUND																
000155.ZK	12/11/2024	SDB3263707243	(2,100.00)	1.6838	(3,643.29)	(3,536.00)	0.0000	4.5800	(1,800.0000)	0.0000	0.4635	(1.7680)	0.0000	1	(1.3045)	01/06/2025
000155.ZK	12/11/2024	SDB3263707243	(2,900.00)	1.6838	(4,981.47)	(4,883.04)	0.0000	4.5800	(1,800.0000)	0.0000	0.6338	(2.4415)	0.0000	1	(1.8078)	01/06/2025
000155.ZK	12/10/2024	SDB3263707243	(2,100.00)	1.7349	(3,643.29)	(3,643.29)	0.0000	4.5800	(1,800.0000)	0.0000	0.4635	(1.8216)	0.0000	1	(1.3581)	01/06/2025
000155.ZK	12/10/2024	SDB3263707243	(2,900.00)	1.7177	(4,981.47)	(4,981.47)	0.0000	4.5800	(1,800.0000)	0.0000	0.6338	(2.4907)	0.0000	1	(1.8570)	01/06/2025
TOTAL SICHUAN NEW ENERGY POWER CO LTD CMN CLASS A SERIES NORTHBOUND											2.1945	(8.5219)	0.0000		(6.3274)	

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SICHUAN ROAD AND BRIDGE GROUP CO LTD CMN CLASS A SERIES NORTHBOUND																
600039.SH	01/03/2025	SDB3263985599	(300.00)	1.0042	(310.46)	(301.25)	0.0000	4.3300	(1,490.1690)	0.0000	0.1120	(0.3741)	0.0000	3	(0.2621)	01/06/2025
600039.SH	01/03/2025	SDB3263985599	(10,500.00)	1.0042	(10,809.52)	(10,543.82)	0.0000	4.3300	(1,490.1690)	0.0000	3.9004	(13.0934)	0.0000	3	(9.1930)	01/06/2025
600039.SH	01/03/2025	SDB3263985599	(100.00)	1.0042	(103.29)	(100.42)	0.0000	4.3300	(1,490.1690)	0.0000	0.0373	(0.1247)	0.0000	3	(0.0874)	01/06/2025
600039.SH	01/03/2025	SDB3263985599	(9,500.00)	1.0042	(9,621.36)	(9,539.64)	0.0000	4.3300	(1,490.1690)	0.0000	3.4717	(11.8464)	0.0000	3	(8.3747)	01/06/2025
600039.SH	01/03/2025	SDB3263985599	(2,300.00)	1.0042	(2,340.90)	(2,309.60)	0.0000	4.3300	(1,490.1690)	0.0000	0.8447	(2.8681)	0.0000	3	(2.0234)	01/06/2025
600039.SH	01/03/2025	SDB3263985599	(200.00)	1.0042	(202.18)	(200.83)	0.0000	4.3300	(1,490.1690)	0.0000	0.0730	(0.2494)	0.0000	3	(0.1764)	01/06/2025
600039.SH	01/03/2025	SDB3263985599	(1,800.00)	1.0042	(1,843.19)	(1,807.51)	0.0000	4.3300	(1,490.1690)	0.0000	0.6651	(2.2446)	0.0000	3	(1.5795)	01/06/2025
600039.SH	01/03/2025	SDB3263985599	(5,700.00)	1.0042	(5,820.71)	(5,723.79)	0.0000	4.3300	(1,490.1690)	0.0000	2.1003	(7.1078)	0.0000	3	(5.0075)	01/06/2025
600039.SH	01/03/2025	SDB3263985599	(4,200.00)	1.0042	(4,354.69)	(4,217.53)	0.0000	4.3300	(1,490.1690)	0.0000	1.5713	(5.2374)	0.0000	3	(3.6660)	01/06/2025
600039.SH	01/03/2025	SDB3263985599	(600.00)	1.0042	(624.18)	(602.50)	0.0000	4.3300	(1,490.1690)	0.0000	0.2252	(0.7482)	0.0000	3	(0.5230)	01/06/2025
600039.SH	01/03/2025	SDB3263985599	(27,500.00)	1.0042	(28,541.23)	(27,614.76)	0.0000	4.3300	(1,490.1690)	0.0000	10.2986	(34.2922)	0.0000	3	(23.9936)	01/06/2025
600039.SH	01/03/2025	SDB3263985599	(4,900.00)	1.0042	(5,117.95)	(4,920.45)	0.0000	4.3300	(1,490.1690)	0.0000	1.8467	(6.1102)	0.0000	3	(4.2635)	01/06/2025
600039.SH	01/03/2025	SDB3263985599	(23,800.00)	1.0042	(24,872.12)	(23,899.32)	0.0000	4.3300	(1,490.1690)	0.0000	8.9747	(29.6784)	0.0000	3	(20.7037)	01/06/2025
600039.SH	01/03/2025	SDB3263985599	(2,400.00)	1.0042	(2,542.81)	(2,410.02)	0.0000	4.3300	(1,490.1690)	0.0000	0.9175	(2.9928)	0.0000	3	(2.0752)	01/06/2025
600039.SH	01/03/2025	SDB3263985599	(27,500.00)	1.0042	(29,085.95)	(27,614.76)	0.0000	4.3300	(1,490.1690)	0.0000	10.4952	(34.2922)	0.0000	3	(23.7970)	01/06/2025
600039.SH	01/02/2025	SDB3263985599	(300.00)	0.9982	(310.46)	(299.45)	0.0000	4.3300	(1,490.1690)	0.0000	0.0373	(0.1240)	0.0000	1	(0.0866)	01/06/2025
600039.SH	01/02/2025	SDB3263985599	(10,500.00)	0.9982	(10,809.52)	(10,480.66)	0.0000	4.3300	(1,490.1690)	0.0000	1.3001	(4.3383)	0.0000	1	(3.0382)	01/06/2025
600039.SH	01/02/2025	SDB3263985599	(100.00)	0.9982	(103.29)	(99.82)	0.0000	4.3300	(1,490.1690)	0.0000	0.0124	(0.0413)	0.0000	1	(0.0289)	01/06/2025
600039.SH	01/02/2025	SDB3263985599	(9,500.00)	0.9982	(9,621.36)	(9,482.50)	0.0000	4.3300	(1,490.1690)	0.0000	1.1572	(3.9251)	0.0000	1	(2.7679)	01/06/2025
600039.SH	01/02/2025	SDB3263985599	(2,300.00)	0.9982	(2,340.90)	(2,295.76)	0.0000	4.3300	(1,490.1690)	0.0000	0.2816	(0.9503)	0.0000	1	(0.6687)	01/06/2025
600039.SH	01/02/2025	SDB3263985599	(200.00)	0.9982	(202.18)	(199.63)	0.0000	4.3300	(1,490.1690)	0.0000	0.0243	(0.0826)	0.0000	1	(0.0583)	01/06/2025
600039.SH	01/02/2025	SDB3263985599	(1,800.00)	0.9982	(1,843.19)	(1,796.68)	0.0000	4.3300	(1,490.1690)	0.0000	0.2217	(0.7437)	0.0000	1	(0.5220)	01/06/2025
600039.SH	01/02/2025	SDB3263985599	(5,700.00)	0.9982	(5,820.71)	(5,689.50)	0.0000	4.3300	(1,490.1690)	0.0000	0.7001	(2.3551)	0.0000	1	(1.6550)	01/06/2025
600039.SH	01/02/2025	SDB3263985599	(4,200.00)	0.9982	(4,354.69)	(4,192.26)	0.0000	4.3300	(1,490.1690)	0.0000	0.5238	(1.7353)	0.0000	1	(1.2116)	01/06/2025
600039.SH	01/02/2025	SDB3263985599	(600.00)	0.9982	(624.18)	(598.89)	0.0000	4.3300	(1,490.1690)	0.0000	0.0751	(0.2479)	0.0000	1	(0.1728)	01/06/2025
600039.SH	01/02/2025	SDB3263985599	(27,500.00)	0.9982	(28,541.23)	(27,449.35)	0.0000	4.3300	(1,490.1690)	0.0000	3.4329	(11.3623)	0.0000	1	(7.9294)	01/06/2025
600039.SH	01/02/2025	SDB3263985599	(4,900.00)	0.9982	(5,117.95)	(4,890.97)	0.0000	4.3300	(1,490.1690)	0.0000	0.6156	(2.0245)	0.0000	1	(1.4090)	01/06/2025
600039.SH	01/02/2025	SDB3263985599	(23,800.00)	0.9982	(24,872.12)	(23,756.16)	0.0000	4.3300	(1,490.1690)	0.0000	2.9916	(9.8335)	0.0000	1	(6.8420)	01/06/2025
600039.SH	01/02/2025	SDB3263985599	(2,400.00)	0.9982	(2,542.81)	(2,395.58)	0.0000	4.3300	(1,490.1690)	0.0000	0.3058	(0.9916)	0.0000	1	(0.6858)	01/06/2025
600039.SH	01/02/2025	SDB3263985599	(27,500.00)	0.9982	(29,085.95)	(27,449.35)	0.0000	4.3300	(1,490.1690)	0.0000	3.4984	(11.3623)	0.0000	1	(7.8639)	01/06/2025
600039.SH	12/31/2024	SDB3263985599	(300.00)	1.0241	(310.46)	(307.23)	0.0000	4.3300	(1,490.1690)	0.0000	0.0747	(0.2543)	0.0000	2	(0.1797)	01/06/2025
600039.SH	12/31/2024	SDB3263985599	(10,500.00)	1.0241	(10,809.52)	(10,752.93)	0.0000	4.3300	(1,490.1690)	0.0000	2.6003	(8.9020)	0.0000	2	(6.3018)	01/06/2025
600039.SH	12/31/2024	SDB3263985599	(100.00)	1.0241	(103.29)	(102.41)	0.0000	4.3300	(1,490.1690)	0.0000	0.0248	(0.0848)	0.0000	2	(0.0599)	01/06/2025
600039.SH	12/31/2024	SDB3263985599	(9,500.00)	1.0241	(9,621.36)	(9,728.85)	0.0000	4.3300	(1,490.1690)	0.0000	2.3145	(8.0542)	0.0000	2	(5.7398)	01/06/2025
600039.SH	12/31/2024	SDB3263985599	(2,300.00)	1.0241	(2,340.90)	(2,355.40)	0.0000	4.3300	(1,490.1690)	0.0000	0.5631	(1.9500)	0.0000	2	(1.3869)	01/06/2025
600039.SH	12/31/2024	SDB3263985599	(200.00)	1.0241	(202.18)	(204.82)	0.0000	4.3300	(1,490.1690)	0.0000	0.0486	(0.1696)	0.0000	2	(0.1209)	01/06/2025
600039.SH	12/31/2024	SDB3263985599	(1,800.00)	1.0241	(1,843.19)	(1,843.36)	0.0000	4.3300	(1,490.1690)	0.0000	0.4434	(1.5261)	0.0000	2	(1.0827)	01/06/2025
600039.SH	12/31/2024	SDB3263985599	(5,700.00)	1.0241	(5,820.71)	(5,837.31)	0.0000	4.3300	(1,490.1690)	0.0000	1.4002	(4.8325)	0.0000	2	(3.4323)	01/06/2025
600039.SH	12/31/2024	SDB3263985599	(4,200.00)	1.0241	(4,354.69)	(4,301.17)	0.0000	4.3300	(1,490.1690)	0.0000	1.0475	(3.5608)	0.0000	2	(2.5133)	01/06/2025
600039.SH	12/31/2024	SDB3263985599	(600.00)	1.0241	(624.18)	(614.45)	0.0000	4.3300	(1,490.1690)	0.0000	0.1502	(0.5087)	0.0000	2	(0.3585)	01/06/2025
600039.SH	12/31/2024	SDB3263985599	(27,500.00)	1.0241	(28,541.23)	(28,162.45)	0.0000	4.3300	(1,490.1690)	0.0000	6.8658	(23.3149)	0.0000	2	(16.4491)	01/06/2025
600039.SH	12/31/2024	SDB3263985599	(4,900.00)	1.0241	(5,117.95)	(5,018.04)	0.0000	4.3300	(1,490.1690)	0.0000	1.2312	(4.1543)	0.0000	2	(2.9231)	01/06/2025
600039.SH	12/31/2024	SDB3263985599	(23,800.00)	1.0241	(24,872.12)	(24,373.32)	0.0000	4.3300	(1,490.1690)	0.0000	5.9831	(20.1780)	0.0000	2	(14.1949)	01/06/2025
600039.SH	12/31/2024	SDB3263985599	(2,400.00)	1.0241	(2,542.81)	(2,457.81)	0.0000	4.3300	(1,490.1690)	0.0000	0.6117	(2.0348)	0.0000	2	(1.4231)	01/06/2025
600039.SH	12/31/2024	SDB3263985599	(27,500.00)	1.0241	(29,085.95)	(28,162.45)	0.0000	4.3300	(1,490.1690)	0.0000	6.9968	(23.3149)	0.0000	2	(16.3181)	01/06/2025
600039.SH	12/30/2024	SDB3263985599	(300.00)	1.0171	(310.46)	(305.12)	0.0000	4.3300	(1,490.1690)	0.0000	0.0373	(0.1263)	0.0000	1	(0.0890)	01/06/2025
600039.SH	12/30/2024	SDB3263985599	(10,500.00)	1.0171	(10,809.52)	(10,679.16)	0.0000	4.3300	(1,490.1690)	0.0000	1.3001	(4.4205)	0.0000	1	(3.1203)	01/06/2025
600039.SH	12/30/2024	SDB3263985599	(100.00)	1.0171	(103.29)	(101.71)	0.0000	4.3300	(1,490.1690)	0.0000	0.0124	(0.0421)	0.0000	1	(0.0297)	01/06/2025
600039.SH	12/30/2024	SDB3263985599	(9,500.00)	1.0171	(9,621.36)	(9,662.10)	0.0000	4.3300	(1,490.1690)	0.0000	1.1572	(3.9995)	0.0000	1	(2.8423)	01/06/2025
600039.SH	12/30/2024	SDB3263985599	(2,300.00)	1.0171	(2,340.90)	(2,339.24)	0.0000	4.3300	(1,490.1690)	0.0000	0.2816	(0.9683)	0.0000	1	(0.6867)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SICHUAN ROAD AND BRIDGE GROUP CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600039.SH	12/30/2024	SDB3263985599	(200.00)	1.0171	(202.18)	(203.41)	0.0000	4.3300	(1,490.1690)	0.0000	0.0243	(0.0842)	0.0000	1	(0.0599)	01/06/2025
600039.SH	12/30/2024	SDB3263985599	(1,800.00)	1.0171	(1,843.19)	(1,830.71)	0.0000	4.3300	(1,490.1690)	0.0000	0.2217	(0.7578)	0.0000	1	(0.5361)	01/06/2025
600039.SH	12/30/2024	SDB3263985599	(5,700.00)	1.0171	(5,820.71)	(5,797.26)	0.0000	4.3300	(1,490.1690)	0.0000	0.7001	(2.3997)	0.0000	1	(1.6996)	01/06/2025
600039.SH	12/30/2024	SDB3263985599	(4,200.00)	1.0171	(4,354.69)	(4,271.66)	0.0000	4.3300	(1,490.1690)	0.0000	0.5238	(1.7682)	0.0000	1	(1.2444)	01/06/2025
600039.SH	12/30/2024	SDB3263985599	(600.00)	1.0171	(624.18)	(610.24)	0.0000	4.3300	(1,490.1690)	0.0000	0.0751	(0.2526)	0.0000	1	(0.1775)	01/06/2025
600039.SH	12/30/2024	SDB3263985599	(27,500.00)	1.0171	(28,541.23)	(27,969.23)	0.0000	4.3300	(1,490.1690)	0.0000	3.4329	(11.5775)	0.0000	1	(8.1446)	01/06/2025
600039.SH	12/30/2024	SDB3263985599	(4,900.00)	1.0171	(5,117.95)	(4,983.61)	0.0000	4.3300	(1,490.1690)	0.0000	0.6156	(2.0629)	0.0000	1	(1.4473)	01/06/2025
600039.SH	12/30/2024	SDB3263985599	(23,800.00)	1.0171	(24,872.12)	(24,206.10)	0.0000	4.3300	(1,490.1690)	0.0000	2.9916	(10.0198)	0.0000	1	(7.0282)	01/06/2025
600039.SH	12/30/2024	SDB3263985599	(2,400.00)	1.0171	(2,542.81)	(2,440.95)	0.0000	4.3300	(1,490.1690)	0.0000	0.3058	(1.0104)	0.0000	1	(0.7046)	01/06/2025
600039.SH	12/30/2024	SDB3263985599	(27,500.00)	1.0171	(29,085.95)	(27,969.23)	0.0000	4.3300	(1,490.1690)	0.0000	3.4984	(11.5775)	0.0000	1	(8.0791)	01/06/2025
600039.SH	12/27/2024	SDB3263985599	(100.00)	1.0331	(103.29)	(103.31)	0.0000	4.3300	(1,501.4253)	0.0000	0.0373	(0.1293)	0.0000	3	(0.0920)	01/06/2025
600039.SH	12/27/2024	SDB3263985599	(9,500.00)	1.0331	(9,621.36)	(9,814.58)	0.0000	4.3300	(1,501.4253)	0.0000	3.4717	(12.2799)	0.0000	3	(8.8082)	01/06/2025
600039.SH	12/27/2024	SDB3263985599	(2,300.00)	1.0331	(2,340.90)	(2,376.16)	0.0000	4.3300	(1,501.4253)	0.0000	0.8447	(2.9730)	0.0000	3	(2.1284)	01/06/2025
600039.SH	12/27/2024	SDB3263985599	(200.00)	1.0331	(202.18)	(206.62)	0.0000	4.3300	(1,501.4253)	0.0000	0.0730	(0.2585)	0.0000	3	(0.1856)	01/06/2025
600039.SH	12/27/2024	SDB3263985599	(1,800.00)	1.0331	(1,843.19)	(1,859.61)	0.0000	4.3300	(1,501.4253)	0.0000	0.6651	(2.3267)	0.0000	3	(1.6616)	01/06/2025
600039.SH	12/27/2024	SDB3263985599	(5,700.00)	1.0331	(5,820.71)	(5,888.75)	0.0000	4.3300	(1,501.4253)	0.0000	2.1003	(7.3679)	0.0000	3	(5.2676)	01/06/2025
600039.SH	12/27/2024	SDB3263985599	(4,200.00)	1.0331	(4,354.69)	(4,339.08)	0.0000	4.3300	(1,501.4253)	0.0000	1.5713	(5.4290)	0.0000	3	(3.8577)	01/06/2025
600039.SH	12/27/2024	SDB3263985599	(600.00)	1.0331	(624.18)	(619.87)	0.0000	4.3300	(1,501.4253)	0.0000	0.2252	(0.7756)	0.0000	3	(0.5503)	01/06/2025
600039.SH	12/27/2024	SDB3263985599	(27,500.00)	1.0331	(28,541.23)	(28,410.64)	0.0000	4.3300	(1,501.4253)	0.0000	10.2986	(35.5470)	0.0000	3	(25.2484)	01/06/2025
600039.SH	12/27/2024	SDB3263985599	(4,900.00)	1.0331	(5,117.95)	(5,062.26)	0.0000	4.3300	(1,501.4253)	0.0000	1.8467	(6.3338)	0.0000	3	(4.4871)	01/06/2025
600039.SH	12/27/2024	SDB3263985599	(23,800.00)	1.0331	(24,872.12)	(24,588.11)	0.0000	4.3300	(1,501.4253)	0.0000	8.9747	(30.7643)	0.0000	3	(21.7897)	01/06/2025
600039.SH	12/27/2024	SDB3263985599	(2,400.00)	1.0331	(2,542.81)	(2,479.47)	0.0000	4.3300	(1,501.4253)	0.0000	0.9175	(3.1023)	0.0000	3	(2.1848)	01/06/2025
600039.SH	12/27/2024	SDB3263985599	(27,500.00)	1.0331	(29,085.95)	(28,410.64)	0.0000	4.3300	(1,501.4253)	0.0000	10.4952	(35.5470)	0.0000	3	(25.0519)	01/06/2025
600039.SH	12/26/2024	SDB3263985599	(9,500.00)	1.0309	(9,621.36)	(9,793.55)	0.0000	4.3300	(1,501.5398)	0.0000	1.1572	(4.0848)	0.0000	1	(2.9276)	01/06/2025
600039.SH	12/26/2024	SDB3263985599	(2,300.00)	1.0309	(2,340.90)	(2,371.07)	0.0000	4.3300	(1,501.5398)	0.0000	0.2816	(0.9890)	0.0000	1	(0.7074)	01/06/2025
600039.SH	12/26/2024	SDB3263985599	(200.00)	1.0309	(202.18)	(206.18)	0.0000	4.3300	(1,501.5398)	0.0000	0.0243	(0.0860)	0.0000	1	(0.0617)	01/06/2025
600039.SH	12/26/2024	SDB3263985599	(1,800.00)	1.0309	(1,843.19)	(1,855.62)	0.0000	4.3300	(1,501.5398)	0.0000	0.2217	(0.7740)	0.0000	1	(0.5523)	01/06/2025
600039.SH	12/26/2024	SDB3263985599	(5,700.00)	1.0309	(5,820.71)	(5,876.13)	0.0000	4.3300	(1,501.5398)	0.0000	0.7001	(2.4509)	0.0000	1	(1.7508)	01/06/2025
600039.SH	12/26/2024	SDB3263985599	(4,200.00)	1.0309	(4,354.69)	(4,329.78)	0.0000	4.3300	(1,501.5398)	0.0000	0.5238	(1.8059)	0.0000	1	(1.2822)	01/06/2025
600039.SH	12/26/2024	SDB3263985599	(600.00)	1.0309	(624.18)	(618.54)	0.0000	4.3300	(1,501.5398)	0.0000	0.0751	(0.2580)	0.0000	1	(0.1829)	01/06/2025
600039.SH	12/26/2024	SDB3263985599	(27,500.00)	1.0309	(28,541.23)	(28,349.75)	0.0000	4.3300	(1,501.5398)	0.0000	3.4329	(11.8245)	0.0000	1	(8.3916)	01/06/2025
600039.SH	12/26/2024	SDB3263985599	(4,900.00)	1.0309	(5,117.95)	(5,051.41)	0.0000	4.3300	(1,501.5398)	0.0000	0.6156	(2.1069)	0.0000	1	(1.4913)	01/06/2025
600039.SH	12/26/2024	SDB3263985599	(23,800.00)	1.0309	(24,872.12)	(24,535.42)	0.0000	4.3300	(1,501.5398)	0.0000	2.9916	(10.2336)	0.0000	1	(7.2420)	01/06/2025
600039.SH	12/26/2024	SDB3263985599	(2,400.00)	1.0309	(2,542.81)	(2,474.16)	0.0000	4.3300	(1,501.5398)	0.0000	0.3058	(1.0320)	0.0000	1	(0.7261)	01/06/2025
600039.SH	12/26/2024	SDB3263985599	(27,500.00)	1.0309	(29,085.95)	(28,349.75)	0.0000	4.3300	(1,501.5398)	0.0000	3.4984	(11.8245)	0.0000	1	(8.3261)	01/06/2025
600039.SH	12/24/2024	SDB3263985599	(9,500.00)	1.0309	(9,621.36)	(9,793.55)	0.0000	4.3300	(1,501.5398)	0.0000	2.3145	(8.1697)	0.0000	2	(5.8552)	01/06/2025
600039.SH	12/24/2024	SDB3263985599	(2,300.00)	1.0309	(2,340.90)	(2,371.07)	0.0000	4.3300	(1,501.5398)	0.0000	0.5631	(1.9779)	0.0000	2	(1.4148)	01/06/2025
600039.SH	12/24/2024	SDB3263985599	(200.00)	1.0309	(202.18)	(206.18)	0.0000	4.3300	(1,501.5398)	0.0000	0.0486	(0.1720)	0.0000	2	(0.1234)	01/06/2025
600039.SH	12/24/2024	SDB3263985599	(1,800.00)	1.0309	(1,843.19)	(1,855.62)	0.0000	4.3300	(1,501.5398)	0.0000	0.4434	(1.5479)	0.0000	2	(1.1045)	01/06/2025
600039.SH	12/24/2024	SDB3263985599	(5,700.00)	1.0309	(5,820.71)	(5,876.13)	0.0000	4.3300	(1,501.5398)	0.0000	1.4002	(4.9018)	0.0000	2	(3.5016)	01/06/2025
600039.SH	12/24/2024	SDB3263985599	(4,200.00)	1.0309	(4,354.69)	(4,329.78)	0.0000	4.3300	(1,501.5398)	0.0000	1.0475	(3.6119)	0.0000	2	(2.5643)	01/06/2025
600039.SH	12/24/2024	SDB3263985599	(600.00)	1.0309	(624.18)	(618.54)	0.0000	4.3300	(1,501.5398)	0.0000	0.1502	(0.5160)	0.0000	2	(0.3658)	01/06/2025
600039.SH	12/24/2024	SDB3263985599	(27,500.00)	1.0309	(28,541.23)	(28,349.75)	0.0000	4.3300	(1,501.5398)	0.0000	6.8658	(23.6490)	0.0000	2	(16.7833)	01/06/2025
600039.SH	12/24/2024	SDB3263985599	(4,900.00)	1.0309	(5,117.95)	(5,051.41)	0.0000	4.3300	(1,501.5398)	0.0000	1.2312	(4.2138)	0.0000	2	(2.9827)	01/06/2025
600039.SH	12/24/2024	SDB3263985599	(23,800.00)	1.0309	(24,872.12)	(24,535.42)	0.0000	4.3300	(1,501.5398)	0.0000	5.9831	(20.4672)	0.0000	2	(14.4840)	01/06/2025
600039.SH	12/24/2024	SDB3263985599	(2,400.00)	1.0309	(2,542.81)	(2,474.16)	0.0000	4.3300	(1,501.5398)	0.0000	0.6117	(2.0639)	0.0000	2	(1.4522)	01/06/2025
600039.SH	12/24/2024	SDB3263985599	(27,500.00)	1.0309	(29,085.95)	(28,349.75)	0.0000	4.3300	(1,501.5398)	0.0000	6.9968	(23.6490)	0.0000	2	(16.6523)	01/06/2025
600039.SH	12/23/2024	SDB3263985599	(9,500.00)	1.0205	(9,621.36)	(9,694.94)	0.0000	4.3300	(1,501.5398)	0.0000	1.1572	(4.0437)	0.0000	1	(2.8865)	01/06/2025
600039.SH	12/23/2024	SDB3263985599	(2,300.00)	1.0205	(2,340.90)	(2,347.20)	0.0000	4.3300	(1,501.5398)	0.0000	0.2816	(0.9790)	0.0000	1	(0.6974)	01/06/2025
600039.SH	12/23/2024	SDB3263985599	(200.00)	1.0205	(202.18)	(204.10)	0.0000	4.3300	(1,501.5398)	0.0000	0.0243	(0.0851)	0.0000	1	(0.0608)	01/06/2025

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Fund: ALL
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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SICHUAN ROAD AND BRIDGE GROUP CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600039.SH	12/23/2024	SDB3263985599	(1,800.00)	1.0205	(1,843.19)	(1,836.94)	0.0000	4.3300	(1,501.5398)	0.0000	0.2217	(0.7662)	0.0000	1	(0.5445)	01/06/2025
600039.SH	12/23/2024	SDB3263985599	(5,700.00)	1.0205	(5,820.71)	(5,816.96)	0.0000	4.3300	(1,501.5398)	0.0000	0.7001	(2.4262)	0.0000	1	(1.7261)	01/06/2025
600039.SH	12/23/2024	SDB3263985599	(4,200.00)	1.0205	(4,354.69)	(4,286.18)	0.0000	4.3300	(1,501.5398)	0.0000	0.5238	(1.7877)	0.0000	1	(1.2640)	01/06/2025
600039.SH	12/23/2024	SDB3263985599	(600.00)	1.0205	(624.18)	(612.31)	0.0000	4.3300	(1,501.5398)	0.0000	0.0751	(0.2554)	0.0000	1	(0.1803)	01/06/2025
600039.SH	12/23/2024	SDB3263985599	(27,500.00)	1.0205	(28,541.23)	(28,064.30)	0.0000	4.3300	(1,501.5398)	0.0000	3.4329	(11.7055)	0.0000	1	(8.2726)	01/06/2025
600039.SH	12/23/2024	SDB3263985599	(4,900.00)	1.0205	(5,117.95)	(5,000.55)	0.0000	4.3300	(1,501.5398)	0.0000	0.6156	(2.0857)	0.0000	1	(1.4701)	01/06/2025
600039.SH	12/23/2024	SDB3263985599	(23,800.00)	1.0205	(24,872.12)	(24,288.38)	0.0000	4.3300	(1,501.5398)	0.0000	2.9916	(10.1305)	0.0000	1	(7.1390)	01/06/2025
600039.SH	12/23/2024	SDB3263985599	(2,400.00)	1.0205	(2,542.81)	(2,449.25)	0.0000	4.3300	(1,501.5398)	0.0000	0.3058	(1.0216)	0.0000	1	(0.7157)	01/06/2025
600039.SH	12/23/2024	SDB3263985599	(27,500.00)	1.0205	(29,085.95)	(28,064.30)	0.0000	4.3300	(1,501.5398)	0.0000	3.4984	(11.7055)	0.0000	1	(8.2071)	01/06/2025
600039.SH	12/20/2024	SDB3263985599	(9,500.00)	1.0162	(9,621.36)	(9,653.93)	0.0000	4.3300	(1,501.5398)	0.0000	3.4717	(12.0798)	0.0000	3	(8.6081)	01/06/2025
600039.SH	12/20/2024	SDB3263985599	(2,300.00)	1.0162	(2,340.90)	(2,337.27)	0.0000	4.3300	(1,501.5398)	0.0000	0.8447	(2.9246)	0.0000	3	(2.0799)	01/06/2025
600039.SH	12/20/2024	SDB3263985599	(200.00)	1.0162	(202.18)	(203.24)	0.0000	4.3300	(1,501.5398)	0.0000	0.0730	(0.2543)	0.0000	3	(0.1814)	01/06/2025
600039.SH	12/20/2024	SDB3263985599	(1,800.00)	1.0162	(1,843.19)	(1,829.17)	0.0000	4.3300	(1,501.5398)	0.0000	0.6651	(2.2888)	0.0000	3	(1.6237)	01/06/2025
600039.SH	12/20/2024	SDB3263985599	(5,700.00)	1.0162	(5,820.71)	(5,792.36)	0.0000	4.3300	(1,501.5398)	0.0000	2.1003	(7.2479)	0.0000	3	(5.1476)	01/06/2025
600039.SH	12/20/2024	SDB3263985599	(4,200.00)	1.0162	(4,354.69)	(4,268.05)	0.0000	4.3300	(1,501.5398)	0.0000	1.5713	(5.3405)	0.0000	3	(3.7692)	01/06/2025
600039.SH	12/20/2024	SDB3263985599	(600.00)	1.0162	(624.18)	(609.72)	0.0000	4.3300	(1,501.5398)	0.0000	0.2252	(0.7629)	0.0000	3	(0.5377)	01/06/2025
600039.SH	12/20/2024	SDB3263985599	(27,500.00)	1.0162	(28,541.23)	(27,945.58)	0.0000	4.3300	(1,501.5398)	0.0000	10.2986	(34.9678)	0.0000	3	(24.6692)	01/06/2025
600039.SH	12/20/2024	SDB3263985599	(4,900.00)	1.0162	(5,117.95)	(4,979.39)	0.0000	4.3300	(1,501.5398)	0.0000	1.8467	(6.2306)	0.0000	3	(4.3839)	01/06/2025
600039.SH	12/20/2024	SDB3263985599	(23,800.00)	1.0162	(24,872.12)	(24,185.63)	0.0000	4.3300	(1,501.5398)	0.0000	8.9747	(30.2631)	0.0000	3	(21.2884)	01/06/2025
600039.SH	12/20/2024	SDB3263985599	(2,400.00)	1.0162	(2,542.81)	(2,438.89)	0.0000	4.3300	(1,501.5398)	0.0000	0.9175	(3.0517)	0.0000	3	(2.1342)	01/06/2025
600039.SH	12/20/2024	SDB3263985599	(27,500.00)	1.0162	(29,085.95)	(27,945.58)	0.0000	4.3300	(1,501.5398)	0.0000	10.4952	(34.9678)	0.0000	3	(24.4727)	01/06/2025
600039.SH	12/19/2024	SDB3263985599	(9,500.00)	1.0127	(9,621.36)	(9,620.78)	0.0000	4.5800	(1,501.5398)	0.0000	1.2241	(4.0128)	0.0000	1	(2.7887)	01/06/2025
600039.SH	12/19/2024	SDB3263985599	(2,300.00)	1.0127	(2,340.90)	(2,329.24)	0.0000	4.5800	(1,501.5398)	0.0000	0.2978	(0.9715)	0.0000	1	(0.6737)	01/06/2025
600039.SH	12/19/2024	SDB3263985599	(200.00)	1.0127	(202.18)	(202.54)	0.0000	4.5800	(1,501.5398)	0.0000	0.0257	(0.0845)	0.0000	1	(0.0588)	01/06/2025
600039.SH	12/19/2024	SDB3263985599	(1,800.00)	1.0127	(1,843.19)	(1,822.89)	0.0000	4.5800	(1,501.5398)	0.0000	0.2345	(0.7603)	0.0000	1	(0.5258)	01/06/2025
600039.SH	12/19/2024	SDB3263985599	(5,700.00)	1.0127	(5,820.71)	(5,772.47)	0.0000	4.5800	(1,501.5398)	0.0000	0.7405	(2.4077)	0.0000	1	(1.6671)	01/06/2025
600039.SH	12/19/2024	SDB3263985599	(4,200.00)	1.0127	(4,354.69)	(4,253.40)	0.0000	4.5800	(1,501.5398)	0.0000	0.5540	(1.7741)	0.0000	1	(1.2201)	01/06/2025
600039.SH	12/19/2024	SDB3263985599	(600.00)	1.0127	(624.18)	(607.63)	0.0000	4.5800	(1,501.5398)	0.0000	0.0794	(0.2534)	0.0000	1	(0.1740)	01/06/2025
600039.SH	12/19/2024	SDB3263985599	(27,500.00)	1.0127	(28,541.23)	(27,849.63)	0.0000	4.5800	(1,501.5398)	0.0000	3.6311	(11.6159)	0.0000	1	(7.9848)	01/06/2025
600039.SH	12/19/2024	SDB3263985599	(4,900.00)	1.0127	(5,117.95)	(4,962.30)	0.0000	4.5800	(1,501.5398)	0.0000	0.6511	(2.0697)	0.0000	1	(1.4186)	01/06/2025
600039.SH	12/19/2024	SDB3263985599	(23,800.00)	1.0127	(24,872.12)	(24,102.59)	0.0000	4.5800	(1,501.5398)	0.0000	3.1643	(10.0531)	0.0000	1	(6.8888)	01/06/2025
600039.SH	12/19/2024	SDB3263985599	(2,400.00)	1.0127	(2,542.81)	(2,430.51)	0.0000	4.5800	(1,501.5398)	0.0000	0.3235	(1.0138)	0.0000	1	(0.6903)	01/06/2025
600039.SH	12/19/2024	SDB3263985599	(27,500.00)	1.0127	(29,085.95)	(27,849.63)	0.0000	4.5800	(1,501.5398)	0.0000	3.7004	(11.6159)	0.0000	1	(7.9155)	01/06/2025
600039.SH	12/18/2024	SDB3263985599	(1,800.00)	1.0153	(1,843.19)	(1,827.50)	0.0000	4.5800	(1,504.7764)	0.0000	0.2345	(0.7639)	0.0000	1	(0.5294)	01/06/2025
600039.SH	12/18/2024	SDB3263985599	(5,700.00)	1.0153	(5,820.71)	(5,787.08)	0.0000	4.5800	(1,504.7764)	0.0000	0.7405	(2.4190)	0.0000	1	(1.6784)	01/06/2025
600039.SH	12/18/2024	SDB3263985599	(4,200.00)	1.0153	(4,354.69)	(4,264.16)	0.0000	4.5800	(1,504.7764)	0.0000	0.5540	(1.7824)	0.0000	1	(1.2284)	01/06/2025
600039.SH	12/18/2024	SDB3263985599	(600.00)	1.0153	(624.18)	(609.17)	0.0000	4.5800	(1,504.7764)	0.0000	0.0794	(0.2546)	0.0000	1	(0.1752)	01/06/2025
600039.SH	12/18/2024	SDB3263985599	(27,500.00)	1.0153	(28,541.23)	(27,920.12)	0.0000	4.5800	(1,504.7764)	0.0000	3.6311	(11.6704)	0.0000	1	(8.0393)	01/06/2025
600039.SH	12/18/2024	SDB3263985599	(4,900.00)	1.0153	(5,117.95)	(4,974.86)	0.0000	4.5800	(1,504.7764)	0.0000	0.6511	(2.0795)	0.0000	1	(1.4283)	01/06/2025
600039.SH	12/18/2024	SDB3263985599	(23,800.00)	1.0153	(24,872.12)	(24,163.59)	0.0000	4.5800	(1,504.7764)	0.0000	3.1643	(10.1002)	0.0000	1	(6.9359)	01/06/2025
600039.SH	12/18/2024	SDB3263985599	(2,400.00)	1.0153	(2,542.81)	(2,436.66)	0.0000	4.5800	(1,504.7764)	0.0000	0.3235	(1.0185)	0.0000	1	(0.6950)	01/06/2025
600039.SH	12/18/2024	SDB3263985599	(27,500.00)	1.0153	(29,085.95)	(27,920.12)	0.0000	4.5800	(1,504.7764)	0.0000	3.7004	(11.6704)	0.0000	1	(7.9700)	01/06/2025
600039.SH	12/17/2024	SDB3263985599	(4,200.00)	1.0404	(4,354.69)	(4,369.85)	0.0000	4.5800	(1,507.2332)	0.0000	0.5540	(1.8296)	0.0000	1	(1.2755)	01/06/2025
600039.SH	12/17/2024	SDB3263985599	(600.00)	1.0404	(624.18)	(624.26)	0.0000	4.5800	(1,507.2332)	0.0000	0.0794	(0.2614)	0.0000	1	(0.1820)	01/06/2025
600039.SH	12/17/2024	SDB3263985599	(27,500.00)	1.0404	(28,541.23)	(28,612.13)	0.0000	4.5800	(1,507.2332)	0.0000	3.6311	(11.9792)	0.0000	1	(8.3481)	01/06/2025
600039.SH	12/17/2024	SDB3263985599	(4,900.00)	1.0404	(5,117.95)	(5,098.16)	0.0000	4.5800	(1,507.2332)	0.0000	0.6511	(2.1345)	0.0000	1	(1.4834)	01/06/2025
600039.SH	12/17/2024	SDB3263985599	(23,800.00)	1.0404	(24,872.12)	(24,762.50)	0.0000	4.5800	(1,507.2332)	0.0000	3.1643	(10.3675)	0.0000	1	(7.2032)	01/06/2025
600039.SH	12/17/2024	SDB3263985599	(2,400.00)	1.0404	(2,542.81)	(2,497.06)	0.0000	4.5800	(1,507.2332)	0.0000	0.3235	(1.0455)	0.0000	1	(0.7220)	01/06/2025
600039.SH	12/17/2024	SDB3263985599	(27,500.00)	1.0404	(29,085.95)	(28,612.13)	0.0000	4.5800	(1,507.2332)	0.0000	3.7004	(11.9792)	0.0000	1	(8.2788)	01/06/2025
600039.SH	12/16/2024	SDB3263985599	(4,900.00)	1.0501	(5,117.95)	(5,145.35)	0.0000	4.5800	(1,525.0000)	0.0000	0.6511	(2.1796)	0.0000	1	(1.5285)	01/06/2025

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066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SICHUAN ROAD AND BRIDGE GROUP CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600039.SH	12/16/2024	SDB3263985599	(23,800.00)	1.0501	(24,872.12)	(24,991.69)	0.0000	4.5800	(1,525.0000)	0.0000	3.1643	(10.5868)	0.0000	1	(7.4225)	01/06/2025
600039.SH	12/16/2024	SDB3263985599	(2,400.00)	1.0501	(2,542.81)	(2,520.17)	0.0000	4.5800	(1,525.0000)	0.0000	0.3235	(1.0676)	0.0000	1	(0.7441)	01/06/2025
600039.SH	12/16/2024	SDB3263985599	(27,500.00)	1.0501	(29,085.95)	(28,876.95)	0.0000	4.5800	(1,525.0000)	0.0000	3.7004	(12.2326)	0.0000	1	(8.5322)	01/06/2025
600039.SH	12/13/2024	SDB3263985599	(2,400.00)	1.0561	(2,542.81)	(2,534.60)	0.0000	4.5800	(1,525.0000)	0.0000	0.9705	(3.2211)	0.0000	3	(2.2505)	01/06/2025
600039.SH	12/13/2024	SDB3263985599	(27,500.00)	1.0561	(29,085.95)	(29,042.28)	0.0000	4.5800	(1,525.0000)	0.0000	11.1011	(36.9079)	0.0000	3	(25.8068)	01/06/2025
600039.SH	12/12/2024	SDB3263985599	(2,400.00)	1.0595	(2,542.81)	(2,542.81)	0.0000	4.5800	(1,525.0000)	0.0000	0.3235	(1.0772)	0.0000	1	(0.7537)	01/06/2025
600039.SH	12/12/2024	SDB3263985599	(27,500.00)	1.0577	(29,085.95)	(29,085.95)	0.0000	4.5800	(1,525.0000)	0.0000	3.7004	(12.3211)	0.0000	1	(8.6208)	01/06/2025
TOTAL SICHUAN ROAD AND BRIDGE GROUP CO LTD CMN CLASS A SERIES NORTHBOUND											308.3066	(1,035.4837)	0.0000		(727.1771)	

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SINENG ELECTRIC CO.,LTD. CMN CLASS A SERIES NORTHBOUND																
300827.ZK	01/03/2025	SDB3263589436	(100.00)	6.1290	(660.07)	(612.90)	0.0000	4.3300	(2,046.1864)	0.0000	0.2382	(1.0451)	0.0000	3	(0.8069)	01/06/2025
300827.ZK	01/03/2025	SDB3263589436	(300.00)	6.1290	(1,979.48)	(1,838.70)	0.0000	4.3300	(2,046.1864)	0.0000	0.7143	(3.1353)	0.0000	3	(3.9981)	01/06/2025
300827.ZK	01/03/2025	SDB3263589436	(1,900.00)	6.1290	(12,610.68)	(11,645.12)	0.0000	4.3300	(2,046.1864)	0.0000	4.5504	(19.8567)	0.0000	3	(15.3064)	01/06/2025
300827.ZK	01/03/2025	SDB3263589436	(7,100.00)	6.1290	(47,437.25)	(43,515.97)	0.0000	4.3300	(2,046.1864)	0.0000	17.1169	(74.2015)	0.0000	3	(57.0845)	01/06/2025
300827.ZK	01/03/2025	SDB3263589436	(1,900.00)	6.1290	(12,991.25)	(11,645.12)	0.0000	4.3300	(2,046.1864)	0.0000	4.6877	(19.8567)	0.0000	3	(15.1691)	01/06/2025
300827.ZK	01/03/2025	SDB3263589436	(500.00)	6.1290	(3,401.53)	(3,064.51)	0.0000	4.3300	(2,046.1864)	0.0000	1.2274	(5.2255)	0.0000	3	(3.9981)	01/06/2025
300827.ZK	01/02/2025	SDB3263589436	(100.00)	5.9328	(660.07)	(593.28)	0.0000	4.3300	(2,046.1864)	0.0000	0.0794	(0.3372)	0.0000	1	(0.2578)	01/06/2025
300827.ZK	01/02/2025	SDB3263589436	(300.00)	5.9328	(1,979.48)	(1,779.84)	0.0000	4.3300	(2,046.1864)	0.0000	0.2381	(1.0116)	0.0000	1	(0.7735)	01/06/2025
300827.ZK	01/02/2025	SDB3263589436	(1,900.00)	5.9328	(12,610.68)	(11,272.34)	0.0000	4.3300	(2,046.1864)	0.0000	1.5168	(6.4070)	0.0000	1	(4.8902)	01/06/2025
300827.ZK	01/02/2025	SDB3263589436	(7,100.00)	5.9328	(47,437.25)	(42,122.97)	0.0000	4.3300	(2,046.1864)	0.0000	5.7056	(23.9421)	0.0000	1	(18.2364)	01/06/2025
300827.ZK	01/02/2025	SDB3263589436	(1,900.00)	5.9328	(12,991.25)	(11,272.34)	0.0000	4.3300	(2,046.1864)	0.0000	1.5626	(6.4070)	0.0000	1	(4.8445)	01/06/2025
300827.ZK	01/02/2025	SDB3263589436	(500.00)	5.9328	(3,401.53)	(2,966.41)	0.0000	4.3300	(2,046.1864)	0.0000	0.4091	(1.6861)	0.0000	1	(1.2769)	01/06/2025
300827.ZK	12/31/2024	SDB3263589436	(100.00)	6.4581	(660.07)	(645.81)	0.0000	4.3300	(2,046.1864)	0.0000	0.1588	(0.7341)	0.0000	2	(0.5753)	01/06/2025
300827.ZK	12/31/2024	SDB3263589436	(300.00)	6.4581	(1,979.48)	(1,937.42)	0.0000	4.3300	(2,046.1864)	0.0000	0.4762	(2.2024)	0.0000	2	(1.7262)	01/06/2025
300827.ZK	12/31/2024	SDB3263589436	(1,900.00)	6.4581	(12,610.68)	(12,270.32)	0.0000	4.3300	(2,046.1864)	0.0000	3.0336	(13.9485)	0.0000	2	(10.9150)	01/06/2025
300827.ZK	12/31/2024	SDB3263589436	(7,100.00)	6.4581	(47,437.25)	(45,852.23)	0.0000	4.3300	(2,046.1864)	0.0000	11.4113	(52.1235)	0.0000	2	(40.7122)	01/06/2025
300827.ZK	12/31/2024	SDB3263589436	(1,900.00)	6.4581	(12,991.25)	(12,270.32)	0.0000	4.3300	(2,046.1864)	0.0000	3.1251	(13.9485)	0.0000	2	(10.8234)	01/06/2025
300827.ZK	12/31/2024	SDB3263589436	(500.00)	6.4581	(3,401.53)	(3,229.03)	0.0000	4.3300	(2,046.1864)	0.0000	0.8183	(3.6707)	0.0000	2	(2.8524)	01/06/2025
300827.ZK	12/30/2024	SDB3263589436	(100.00)	6.2201	(660.07)	(622.01)	0.0000	4.3300	(2,046.1864)	0.0000	0.0794	(0.3535)	0.0000	1	(0.2741)	01/06/2025
300827.ZK	12/30/2024	SDB3263589436	(300.00)	6.2201	(1,979.48)	(1,866.03)	0.0000	4.3300	(2,046.1864)	0.0000	0.2381	(1.0606)	0.0000	1	(0.8225)	01/06/2025
300827.ZK	12/30/2024	SDB3263589436	(1,900.00)	6.2201	(12,610.68)	(11,818.19)	0.0000	4.3300	(2,046.1864)	0.0000	1.5168	(6.7173)	0.0000	1	(5.2005)	01/06/2025
300827.ZK	12/30/2024	SDB3263589436	(7,100.00)	6.2201	(47,437.25)	(44,162.70)	0.0000	4.3300	(2,046.1864)	0.0000	5.7056	(25.1014)	0.0000	1	(19.3958)	01/06/2025
300827.ZK	12/30/2024	SDB3263589436	(1,900.00)	6.2201	(12,991.25)	(11,818.19)	0.0000	4.3300	(2,046.1864)	0.0000	1.5626	(6.7173)	0.0000	1	(5.1547)	01/06/2025
300827.ZK	12/30/2024	SDB3263589436	(500.00)	6.2201	(3,401.53)	(3,110.05)	0.0000	4.3300	(2,046.1864)	0.0000	0.4091	(1.7677)	0.0000	1	(1.3586)	01/06/2025
300827.ZK	12/27/2024	SDB3263589436	(100.00)	6.3615	(660.07)	(636.15)	0.0000	4.3300	(2,046.1864)	0.0000	0.2382	(1.0847)	0.0000	3	(0.8466)	01/06/2025
300827.ZK	12/27/2024	SDB3263589436	(300.00)	6.3615	(1,979.48)	(1,908.46)	0.0000	4.3300	(2,046.1864)	0.0000	0.7143	(3.2542)	0.0000	3	(2.5400)	01/06/2025
300827.ZK	12/27/2024	SDB3263589436	(1,900.00)	6.3615	(12,610.68)	(12,086.89)	0.0000	4.3300	(2,046.1864)	0.0000	4.5504	(20.6100)	0.0000	3	(16.0597)	01/06/2025
300827.ZK	12/27/2024	SDB3263589436	(7,100.00)	6.3615	(47,437.25)	(45,166.81)	0.0000	4.3300	(2,046.1864)	0.0000	17.1169	(77.0164)	0.0000	3	(59.8995)	01/06/2025
300827.ZK	12/27/2024	SDB3263589436	(1,900.00)	6.3615	(12,991.25)	(12,086.89)	0.0000	4.3300	(2,046.1864)	0.0000	4.6877	(20.6100)	0.0000	3	(15.9224)	01/06/2025
300827.ZK	12/27/2024	SDB3263589436	(500.00)	6.3615	(3,401.53)	(3,180.76)	0.0000	4.3300	(2,046.1864)	0.0000	1.2274	(5.4237)	0.0000	3	(4.1963)	01/06/2025
300827.ZK	12/26/2024	SDB3263589436	(100.00)	6.4465	(660.07)	(644.65)	0.0000	4.3300	(2,046.1864)	0.0000	0.0794	(0.3664)	0.0000	1	(0.2870)	01/06/2025
300827.ZK	12/26/2024	SDB3263589436	(300.00)	6.4465	(1,979.48)	(1,933.96)	0.0000	4.3300	(2,046.1864)	0.0000	0.2381	(1.0992)	0.0000	1	(0.8611)	01/06/2025
300827.ZK	12/26/2024	SDB3263589436	(1,900.00)	6.4465	(12,610.68)	(12,248.43)	0.0000	4.3300	(2,046.1864)	0.0000	1.5168	(6.9618)	0.0000	1	(5.4450)	01/06/2025
300827.ZK	12/26/2024	SDB3263589436	(7,100.00)	6.4465	(47,437.25)	(45,770.44)	0.0000	4.3300	(2,046.1864)	0.0000	5.7056	(26.0152)	0.0000	1	(20.3096)	01/06/2025
300827.ZK	12/26/2024	SDB3263589436	(1,900.00)	6.4465	(12,991.25)	(12,248.43)	0.0000	4.3300	(2,046.1864)	0.0000	1.5626	(6.9618)	0.0000	1	(5.3993)	01/06/2025
300827.ZK	12/26/2024	SDB3263589436	(500.00)	6.4465	(3,401.53)	(3,223.27)	0.0000	4.3300	(2,046.1864)	0.0000	0.4091	(1.8321)	0.0000	1	(1.4229)	01/06/2025
300827.ZK	12/24/2024	SDB3263589436	(100.00)	6.4465	(660.07)	(644.65)	0.0000	4.3300	(2,046.1864)	0.0000	0.1588	(0.7328)	0.0000	2	(0.5740)	01/06/2025
300827.ZK	12/24/2024	SDB3263589436	(300.00)	6.4465	(1,979.48)	(1,933.96)	0.0000	4.3300	(2,046.1864)	0.0000	0.4762	(2.1985)	0.0000	2	(1.7223)	01/06/2025
300827.ZK	12/24/2024	SDB3263589436	(1,900.00)	6.4465	(12,610.68)	(12,248.43)	0.0000	4.3300	(2,046.1864)	0.0000	3.0336	(13.9236)	0.0000	2	(10.8901)	01/06/2025
300827.ZK	12/24/2024	SDB3263589436	(7,100.00)	6.4465	(47,437.25)	(45,770.44)	0.0000	4.3300	(2,046.1864)	0.0000	11.4113	(52.0305)	0.0000	2	(40.6192)	01/06/2025
300827.ZK	12/24/2024	SDB3263589436	(1,900.00)	6.4465	(12,991.25)	(12,248.43)	0.0000	4.3300	(2,046.1864)	0.0000	3.1251	(13.9236)	0.0000	2	(10.7985)	01/06/2025
300827.ZK	12/24/2024	SDB3263589436	(500.00)	6.4465	(3,401.53)	(3,223.27)	0.0000	4.3300	(2,046.1864)	0.0000	0.8183	(3.6641)	0.0000	2	(2.8459)	01/06/2025
300827.ZK	12/23/2024	SDB3263589436	(100.00)	6.4125	(660.07)	(641.25)	0.0000	4.3300	(2,046.1864)	0.0000	0.0794	(0.3645)	0.0000	1	(0.2851)	01/06/2025
300827.ZK	12/23/2024	SDB3263589436	(300.00)	6.4125	(1,979.48)	(1,923.76)	0.0000	4.3300	(2,046.1864)	0.0000	0.2381	(1.0934)	0.0000	1	(0.8554)	01/06/2025
300827.ZK	12/23/2024	SDB3263589436	(1,900.00)	6.4125	(12,610.68)	(12,183.83)	0.0000	4.3300	(2,046.1864)	0.0000	1.5168	(6.9251)	0.0000	1	(5.4083)	01/06/2025
300827.ZK	12/23/2024	SDB3263589436	(7,100.00)	6.4125	(47,437.25)	(45,529.06)	0.0000	4.3300	(2,046.1864)	0.0000	5.7056	(25.8780)	0.0000	1	(20.1724)	01/06/2025
300827.ZK	12/23/2024	SDB3263589436	(1,900.00)	6.4125	(12,991.25)	(12,183.83)	0.0000	4.3300	(2,046.1864)	0.0000	1.5626	(6.9251)	0.0000	1	(5.3626)	01/06/2025
300827.ZK	12/23/2024	SDB3263589436	(500.00)	6.4125	(3,401.53)	(3,206.27)	0.0000	4.3300	(2,046.1864)	0.0000	0.4091	(1.8224)	0.0000	1	(1.4133)	01/06/2025
300827.ZK	12/20/2024	SDB3263589436	(100.00)	6.4620	(660.07)	(646.20)	0.0000	4.3300	(2,046.1864)	0.0000	0.2382	(1.1019)	0.0000	3	(0.8637)	01/06/2025
300827.ZK	12/20/2024	SDB3263589436	(300.00)	6.4620	(1,979.48)	(1,938.60)	0.0000	4.3300	(2,046.1864)	0.0000	0.7143	(3.3056)	0.0000	3	(2.5914)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SINENG ELECTRIC CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300827.ZK	12/20/2024	SDB3263589436	(1,900.00)	6.4620	(12,610.68)	(12,277.82)	0.0000	4.3300	(2,046.1864)	0.0000	4.5504	(20.9356)	0.0000	3	(16.3852)	01/06/2025
300827.ZK	12/20/2024	SDB3263589436	(7,100.00)	6.4620	(47,437.25)	(45,880.26)	0.0000	4.3300	(2,046.1864)	0.0000	17.1169	(78.2330)	0.0000	3	(61.1160)	01/06/2025
300827.ZK	12/20/2024	SDB3263589436	(1,900.00)	6.4620	(12,991.25)	(12,277.82)	0.0000	4.3300	(2,046.1864)	0.0000	4.6877	(20.9356)	0.0000	3	(16.2479)	01/06/2025
300827.ZK	12/20/2024	SDB3263589436	(500.00)	6.4620	(3,401.53)	(3,231.00)	0.0000	4.3300	(2,046.1864)	0.0000	1.2274	(5.5094)	0.0000	3	(4.2820)	01/06/2025
300827.ZK	12/19/2024	SDB3263589436	(100.00)	6.5250	(660.07)	(652.50)	0.0000	4.5800	(2,046.1864)	0.0000	0.0840	(0.3709)	0.0000	1	(0.2869)	01/06/2025
300827.ZK	12/19/2024	SDB3263589436	(300.00)	6.5250	(1,979.48)	(1,957.50)	0.0000	4.5800	(2,046.1864)	0.0000	0.2518	(1.1126)	0.0000	1	(0.8608)	01/06/2025
300827.ZK	12/19/2024	SDB3263589436	(1,900.00)	6.5250	(12,610.68)	(12,397.51)	0.0000	4.5800	(2,046.1864)	0.0000	1.6044	(7.0466)	0.0000	1	(5.4422)	01/06/2025
300827.ZK	12/19/2024	SDB3263589436	(7,100.00)	6.5250	(47,437.25)	(46,327.54)	0.0000	4.5800	(2,046.1864)	0.0000	6.0351	(26.3319)	0.0000	1	(20.2968)	01/06/2025
300827.ZK	12/19/2024	SDB3263589436	(1,900.00)	6.5250	(12,991.25)	(12,397.51)	0.0000	4.5800	(2,046.1864)	0.0000	1.6528	(7.0466)	0.0000	1	(5.3938)	01/06/2025
300827.ZK	12/19/2024	SDB3263589436	(500.00)	6.5250	(3,401.53)	(3,262.50)	0.0000	4.5800	(2,046.1864)	0.0000	0.4327	(1.8544)	0.0000	1	(1.4216)	01/06/2025
300827.ZK	12/18/2024	SDB3263589436	(100.00)	6.4813	(660.07)	(648.13)	0.0000	4.5800	(2,046.1864)	0.0000	0.0840	(0.3684)	0.0000	1	(0.2844)	01/06/2025
300827.ZK	12/18/2024	SDB3263589436	(300.00)	6.4813	(1,979.48)	(1,944.39)	0.0000	4.5800	(2,046.1864)	0.0000	0.2518	(1.1052)	0.0000	1	(0.8533)	01/06/2025
300827.ZK	12/18/2024	SDB3263589436	(1,900.00)	6.4813	(12,610.68)	(12,314.49)	0.0000	4.5800	(2,046.1864)	0.0000	1.6044	(6.9994)	0.0000	1	(5.3950)	01/06/2025
300827.ZK	12/18/2024	SDB3263589436	(7,100.00)	6.4813	(47,437.25)	(46,017.30)	0.0000	4.5800	(2,046.1864)	0.0000	6.0351	(26.1555)	0.0000	1	(20.1205)	01/06/2025
300827.ZK	12/18/2024	SDB3263589436	(1,900.00)	6.4813	(12,991.25)	(12,314.49)	0.0000	4.5800	(2,046.1864)	0.0000	1.6528	(6.9994)	0.0000	1	(5.3466)	01/06/2025
300827.ZK	12/18/2024	SDB3263589436	(500.00)	6.4813	(3,401.53)	(3,240.66)	0.0000	4.5800	(2,046.1864)	0.0000	0.4327	(1.8419)	0.0000	1	(1.4092)	01/06/2025
300827.ZK	12/17/2024	SDB3263589436	(100.00)	6.5303	(660.07)	(653.03)	0.0000	4.5800	(2,046.1864)	0.0000	0.0840	(0.3712)	0.0000	1	(0.2872)	01/06/2025
300827.ZK	12/17/2024	SDB3263589436	(300.00)	6.5303	(1,979.48)	(1,959.08)	0.0000	4.5800	(2,046.1864)	0.0000	0.2518	(1.1135)	0.0000	1	(0.8617)	01/06/2025
300827.ZK	12/17/2024	SDB3263589436	(1,900.00)	6.5303	(12,610.68)	(12,407.53)	0.0000	4.5800	(2,046.1864)	0.0000	1.6044	(7.0523)	0.0000	1	(5.4479)	01/06/2025
300827.ZK	12/17/2024	SDB3263589436	(7,100.00)	6.5303	(47,437.25)	(46,365.00)	0.0000	4.5800	(2,046.1864)	0.0000	6.0351	(26.3532)	0.0000	1	(20.3181)	01/06/2025
300827.ZK	12/17/2024	SDB3263589436	(1,900.00)	6.5303	(12,991.25)	(12,407.53)	0.0000	4.5800	(2,046.1864)	0.0000	1.6528	(7.0523)	0.0000	1	(5.3995)	01/06/2025
300827.ZK	12/17/2024	SDB3263589436	(500.00)	6.5303	(3,401.53)	(3,265.14)	0.0000	4.5800	(2,046.1864)	0.0000	0.4327	(1.8559)	0.0000	1	(1.4231)	01/06/2025
300827.ZK	12/16/2024	SDB3263589436	(100.00)	6.5623	(660.07)	(656.23)	0.0000	4.5800	(2,046.1864)	0.0000	0.0840	(0.3730)	0.0000	1	(0.2890)	01/06/2025
300827.ZK	12/16/2024	SDB3263589436	(300.00)	6.5623	(1,979.48)	(1,968.68)	0.0000	4.5800	(2,046.1864)	0.0000	0.2518	(1.1190)	0.0000	1	(0.8671)	01/06/2025
300827.ZK	12/16/2024	SDB3263589436	(1,900.00)	6.5623	(12,610.68)	(12,468.29)	0.0000	4.5800	(2,046.1864)	0.0000	1.6044	(7.0868)	0.0000	1	(5.4824)	01/06/2025
300827.ZK	12/16/2024	SDB3263589436	(7,100.00)	6.5623	(47,437.25)	(46,592.02)	0.0000	4.5800	(2,046.1864)	0.0000	6.0351	(26.4822)	0.0000	1	(20.4471)	01/06/2025
300827.ZK	12/16/2024	SDB3263589436	(1,900.00)	6.5623	(12,991.25)	(12,468.29)	0.0000	4.5800	(2,046.1864)	0.0000	1.6528	(7.0868)	0.0000	1	(5.4340)	01/06/2025
300827.ZK	12/16/2024	SDB3263589436	(500.00)	6.5623	(3,401.53)	(3,281.13)	0.0000	4.5800	(2,046.1864)	0.0000	0.4327	(1.8649)	0.0000	1	(1.4322)	01/06/2025
300827.ZK	12/13/2024	SDB3263589436	(100.00)	6.8487	(660.07)	(684.87)	0.0000	4.5800	(2,046.1864)	0.0000	0.2519	(1.1678)	0.0000	3	(0.9159)	01/06/2025
300827.ZK	12/13/2024	SDB3263589436	(300.00)	6.8487	(1,979.48)	(2,054.60)	0.0000	4.5800	(2,046.1864)	0.0000	0.7555	(3.5034)	0.0000	3	(2.7479)	01/06/2025
300827.ZK	12/13/2024	SDB3263589436	(1,900.00)	6.8487	(12,610.68)	(13,012.46)	0.0000	4.5800	(2,046.1864)	0.0000	4.8131	(22.1883)	0.0000	3	(17.3752)	01/06/2025
300827.ZK	12/13/2024	SDB3263589436	(7,100.00)	6.8487	(47,437.25)	(48,625.51)	0.0000	4.5800	(2,046.1864)	0.0000	18.1052	(82.9140)	0.0000	3	(64.8088)	01/06/2025
300827.ZK	12/13/2024	SDB3263589436	(1,900.00)	6.8487	(12,991.25)	(13,012.46)	0.0000	4.5800	(2,046.1864)	0.0000	4.9583	(22.1883)	0.0000	3	(17.2299)	01/06/2025
300827.ZK	12/13/2024	SDB3263589436	(500.00)	6.8487	(3,401.53)	(3,424.33)	0.0000	4.5800	(2,046.1864)	0.0000	1.2982	(5.8390)	0.0000	3	(4.5408)	01/06/2025
300827.ZK	12/12/2024	SDB3263589436	(100.00)	6.9010	(660.07)	(690.10)	0.0000	4.5800	(2,046.1864)	0.0000	0.0840	(0.3922)	0.0000	1	(0.3083)	01/06/2025
300827.ZK	12/12/2024	SDB3263589436	(300.00)	6.9010	(1,979.48)	(2,070.30)	0.0000	4.5800	(2,046.1864)	0.0000	0.2518	(1.1767)	0.0000	1	(0.9249)	01/06/2025
300827.ZK	12/12/2024	SDB3263589436	(1,900.00)	6.9010	(12,610.68)	(13,111.89)	0.0000	4.5800	(2,046.1864)	0.0000	1.6044	(7.4526)	0.0000	1	(5.8482)	01/06/2025
300827.ZK	12/12/2024	SDB3263589436	(7,100.00)	6.9010	(47,437.25)	(48,997.08)	0.0000	4.5800	(2,046.1864)	0.0000	6.0351	(27.8492)	0.0000	1	(21.8141)	01/06/2025
300827.ZK	12/12/2024	SDB3263589436	(1,900.00)	6.9010	(12,991.25)	(13,111.89)	0.0000	4.5800	(2,046.1864)	0.0000	1.6528	(7.4526)	0.0000	1	(5.7998)	01/06/2025
300827.ZK	12/12/2024	SDB3263589436	(500.00)	6.9010	(3,401.53)	(3,450.50)	0.0000	4.5800	(2,046.1864)	0.0000	0.4327	(1.9612)	0.0000	1	(1.5285)	01/06/2025
300827.ZK	12/11/2024	SDB3263589436	(100.00)	6.7738	(660.07)	(677.38)	0.0000	4.5800	(2,046.1864)	0.0000	0.0840	(0.3850)	0.0000	1	(0.3010)	01/06/2025
300827.ZK	12/11/2024	SDB3263589436	(300.00)	6.7738	(1,979.48)	(2,032.13)	0.0000	4.5800	(2,046.1864)	0.0000	0.2518	(1.1550)	0.0000	1	(0.9032)	01/06/2025
300827.ZK	12/11/2024	SDB3263589436	(1,900.00)	6.7738	(12,610.68)	(12,870.18)	0.0000	4.5800	(2,046.1864)	0.0000	1.6044	(7.3152)	0.0000	1	(5.7109)	01/06/2025
300827.ZK	12/11/2024	SDB3263589436	(7,100.00)	6.7738	(47,437.25)	(48,093.85)	0.0000	4.5800	(2,046.1864)	0.0000	6.0351	(27.3358)	0.0000	1	(21.3008)	01/06/2025
300827.ZK	12/11/2024	SDB3263589436	(1,900.00)	6.7738	(12,991.25)	(12,870.18)	0.0000	4.5800	(2,046.1864)	0.0000	1.6528	(7.3152)	0.0000	1	(5.6624)	01/06/2025
300827.ZK	12/11/2024	SDB3263589436	(500.00)	6.7738	(3,401.53)	(3,386.89)	0.0000	4.5800	(2,046.1864)	0.0000	0.4327	(1.9251)	0.0000	1	(1.4923)	01/06/2025
300827.ZK	12/10/2024	SDB3263589436	(100.00)	6.6304	(660.07)	(663.04)	0.0000	4.5800	(2,046.1864)	0.0000	0.0840	(0.3769)	0.0000	1	(0.2929)	01/06/2025
300827.ZK	12/10/2024	SDB3263589436	(300.00)	6.6304	(1,979.48)	(1,989.11)	0.0000	4.5800	(2,046.1864)	0.0000	0.2518	(1.1306)	0.0000	1	(0.8787)	01/06/2025
300827.ZK	12/10/2024	SDB3263589436	(1,900.00)	6.6304	(12,610.68)	(12,597.72)	0.0000	4.5800	(2,046.1864)	0.0000	1.6044	(7.1604)	0.0000	1	(5.5560)	01/06/2025
300827.ZK	12/10/2024	SDB3263589436	(7,100.00)	6.6304	(47,437.25)	(47,075.71)	0.0000	4.5800	(2,046.1864)	0.0000	6.0351	(26.7571)	0.0000	1	(20.7221)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SINENG ELECTRIC CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300827.ZK	12/10/2024	SDB3263589436	(1,900.00)	6.6304	(12,991.25)	(12,597.72)	0.0000	4.5800	(2,046.1864)	0.0000	1.6528	(7.1604)	0.0000	1	(5.5076)	01/06/2025
300827.ZK	12/10/2024	SDB3263589436	(500.00)	6.6304	(3,401.53)	(3,315.19)	0.0000	4.5800	(2,046.1864)	0.0000	0.4327	(1.8843)	0.0000	1	(1.4516)	01/06/2025
300827.ZK	12/09/2024	SDB3263589436	(1,900.00)	6.6150	(12,610.68)	(12,568.43)	0.0000	4.5800	(2,053.9473)	0.0000	1.6044	(7.1708)	0.0000	1	(5.5664)	01/06/2025
300827.ZK	12/09/2024	SDB3263589436	(7,100.00)	6.6150	(47,437.25)	(46,966.23)	0.0000	4.5800	(2,053.9473)	0.0000	6.0351	(26.7962)	0.0000	1	(20.7611)	01/06/2025
300827.ZK	12/09/2024	SDB3263589436	(1,900.00)	6.6150	(12,991.25)	(12,568.43)	0.0000	4.5800	(2,053.9473)	0.0000	1.6528	(7.1708)	0.0000	1	(5.5180)	01/06/2025
300827.ZK	12/09/2024	SDB3263589436	(500.00)	6.6150	(3,401.53)	(3,307.48)	0.0000	4.5800	(2,053.9473)	0.0000	0.4327	(1.8871)	0.0000	1	(1.4543)	01/06/2025
300827.ZK	12/06/2024	SDB3263589436	(1,900.00)	6.8375	(12,991.25)	(12,991.25)	0.0000	4.5800	(1,975.0000)	0.0000	4.9583	(21.3814)	0.0000	3	(16.4231)	01/06/2025
300827.ZK	12/06/2024	SDB3263589436	(500.00)	6.8031	(3,401.53)	(3,401.53)	0.0000	4.5800	(1,975.0000)	0.0000	1.2982	(5.5983)	0.0000	3	(4.3001)	01/06/2025
TOTAL SINENG ELECTRIC CO.,LTD. CMN CLASS A SERIES NORTHBOUND											278.2864	(1,241.2304)	0.0000		(962.9440)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SINO WEALTH ELECTRONIC LTD. CMN CLASS A SERIES NORTHBOUND																
300327.ZK	12/10/2024	SDB3262990912	(200.00)	3.5365	(701.20)	(707.30)	0.0000	4.5800	(2,198.6842)	0.0000	0.0892	(0.4320)	0.0000	1	(0.3428)	01/06/2025
300327.ZK	12/10/2024	SDB3262990912	(200.00)	3.5365	(701.20)	(707.30)	0.0000	4.5800	(2,198.6842)	0.0000	0.0892	(0.4320)	0.0000	1	(0.3428)	01/06/2025
300327.ZK	12/10/2024	SDB3262990912	(1,000.00)	3.5365	(3,506.01)	(3,536.48)	0.0000	4.5800	(2,198.6842)	0.0000	0.4460	(2.1599)	0.0000	1	(1.7138)	01/06/2025
300327.ZK	12/10/2024	SDB3262990912	(500.00)	3.5365	(1,753.00)	(1,768.24)	0.0000	4.5800	(2,198.6842)	0.0000	0.2230	(1.0799)	0.0000	1	(0.8569)	01/06/2025
300327.ZK	12/09/2024	SDB3262990912	(200.00)	3.5511	(701.20)	(710.23)	0.0000	4.5800	(2,198.6842)	0.0000	0.0892	(0.4338)	0.0000	1	(0.3446)	01/06/2025
300327.ZK	12/09/2024	SDB3262990912	(200.00)	3.5511	(701.20)	(710.23)	0.0000	4.5800	(2,198.6842)	0.0000	0.0892	(0.4338)	0.0000	1	(0.3446)	01/06/2025
300327.ZK	12/09/2024	SDB3262990912	(1,000.00)	3.5511	(3,506.01)	(3,551.13)	0.0000	4.5800	(2,198.6842)	0.0000	0.4460	(2.1688)	0.0000	1	(1.7228)	01/06/2025
300327.ZK	12/09/2024	SDB3262990912	(500.00)	3.5511	(1,753.00)	(1,775.57)	0.0000	4.5800	(2,198.6842)	0.0000	0.2230	(1.0844)	0.0000	1	(0.8614)	01/06/2025
300327.ZK	12/06/2024	SDB3262990912	(200.00)	3.5180	(701.20)	(703.61)	0.0000	4.5800	(2,198.6842)	0.0000	0.2676	(1.2892)	0.0000	3	(1.0216)	01/06/2025
300327.ZK	12/06/2024	SDB3262990912	(200.00)	3.5180	(701.20)	(703.61)	0.0000	4.5800	(2,198.6842)	0.0000	0.2676	(1.2892)	0.0000	3	(1.0216)	01/06/2025
300327.ZK	12/06/2024	SDB3262990912	(1,000.00)	3.5180	(3,506.01)	(3,518.05)	0.0000	4.5800	(2,198.6842)	0.0000	1.3381	(6.4459)	0.0000	3	(5.1078)	01/06/2025
300327.ZK	12/06/2024	SDB3262990912	(500.00)	3.5180	(1,753.00)	(1,759.02)	0.0000	4.5800	(2,198.6842)	0.0000	0.6691	(3.2229)	0.0000	3	(2.5539)	01/06/2025
300327.ZK	12/05/2024	SDB3262990912	(200.00)	3.5312	(701.20)	(706.23)	0.0000	4.5800	(2,198.6842)	0.0000	0.0892	(0.4313)	0.0000	1	(0.3421)	01/06/2025
300327.ZK	12/05/2024	SDB3262990912	(200.00)	3.5312	(701.20)	(706.23)	0.0000	4.5800	(2,198.6842)	0.0000	0.0892	(0.4313)	0.0000	1	(0.3421)	01/06/2025
300327.ZK	12/05/2024	SDB3262990912	(1,000.00)	3.5312	(3,506.01)	(3,531.16)	0.0000	4.5800	(2,198.6842)	0.0000	0.4460	(2.1566)	0.0000	1	(1.7106)	01/06/2025
300327.ZK	12/05/2024	SDB3262990912	(500.00)	3.5312	(1,753.00)	(1,765.58)	0.0000	4.5800	(2,198.6842)	0.0000	0.2230	(1.0783)	0.0000	1	(0.8553)	01/06/2025
300327.ZK	12/04/2024	SDB3262990912	(200.00)	3.5060	(701.20)	(701.20)	0.0000	4.5800	(2,198.6842)	0.0000	0.0892	(0.4283)	0.0000	1	(0.3390)	01/06/2025
300327.ZK	12/04/2024	SDB3262990912	(200.00)	3.5060	(701.20)	(701.20)	0.0000	4.5800	(2,198.6842)	0.0000	0.0892	(0.4283)	0.0000	1	(0.3390)	01/06/2025
300327.ZK	12/04/2024	SDB3262990912	(1,000.00)	3.5060	(3,506.01)	(3,506.01)	0.0000	4.5800	(2,198.6842)	0.0000	0.4460	(2.1413)	0.0000	1	(1.6952)	01/06/2025
300327.ZK	12/04/2024	SDB3262990912	(500.00)	3.5060	(1,753.00)	(1,753.00)	0.0000	4.5800	(2,198.6842)	0.0000	0.2230	(1.0706)	0.0000	1	(0.8476)	01/06/2025
TOTAL SINO WEALTH ELECTRONIC LTD. CMN CLASS A SERIES NORTHBOUND											5.9324	(28.6378)	0.0000		(22.7055)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SINOCELLTECH GROUP LIMITED CMN CLASS A SERIES NORTHBOUND																
688520.SH	01/03/2025	SDB3260121450	(1,552.00)	5.1262	(7,898.68)	(7,955.87)	0.0000	4.3300	(1,765.5417)	0.0000	2.8501	(11.7054)	0.0000	3	(8.8552)	01/06/2025
688520.SH	01/03/2025	SDB3260121450	(648.00)	5.1262	(3,291.81)	(3,321.78)	0.0000	4.3300	(1,765.5417)	0.0000	1.1878	(4.8873)	0.0000	3	(3.6995)	01/06/2025
688520.SH	01/03/2025	SDB3260121450	(518.00)	5.1262	(2,648.98)	(2,655.37)	0.0000	4.3300	(1,765.5417)	0.0000	0.9558	(3.9068)	0.0000	3	(2.9510)	01/06/2025
688520.SH	01/03/2025	SDB3260121450	(4,651.00)	5.1262	(23,714.72)	(23,841.98)	0.0000	4.3300	(1,765.5417)	0.0000	8.5571	(35.0783)	0.0000	3	(26.5213)	01/06/2025
688520.SH	01/03/2025	SDB3260121450	(6,689.00)	5.1262	(34,052.39)	(34,289.19)	0.0000	4.3300	(1,765.5417)	0.0000	12.2872	(50.4492)	0.0000	3	(38.1619)	01/06/2025
688520.SH	01/03/2025	SDB3260121450	(9,011.00)	5.1262	(45,965.77)	(46,192.24)	0.0000	4.3300	(1,765.5417)	0.0000	16.5860	(67.9619)	0.0000	3	(51.3760)	01/06/2025
688520.SH	01/03/2025	SDB3260121450	(7,690.00)	5.1262	(39,818.84)	(39,420.52)	0.0000	4.3300	(1,765.5417)	0.0000	14.3680	(57.9988)	0.0000	3	(43.6309)	01/06/2025
688520.SH	01/03/2025	SDB3260121450	(5,010.00)	5.1262	(25,909.48)	(25,682.29)	0.0000	4.3300	(1,765.5417)	0.0000	9.3490	(37.7860)	0.0000	3	(28.4370)	01/06/2025
688520.SH	01/03/2025	SDB3260121450	(893.00)	5.1262	(4,589.92)	(4,577.70)	0.0000	4.3300	(1,765.5417)	0.0000	1.6562	(6.7351)	0.0000	3	(5.0789)	01/06/2025
688520.SH	01/03/2025	SDB3260121450	(607.00)	5.1262	(3,101.99)	(3,111.61)	0.0000	4.3300	(1,765.5417)	0.0000	1.1193	(4.5781)	0.0000	3	(3.4588)	01/06/2025
688520.SH	01/03/2025	SDB3260121450	(2,088.00)	5.1262	(10,748.71)	(10,703.52)	0.0000	4.3300	(1,765.5417)	0.0000	3.8785	(15.7479)	0.0000	3	(11.8694)	01/06/2025
688520.SH	01/03/2025	SDB3260121450	(7,812.00)	5.1262	(40,181.64)	(40,045.92)	0.0000	4.3300	(1,765.5417)	0.0000	14.4989	(58.9190)	0.0000	3	(44.4201)	01/06/2025
688520.SH	01/03/2025	SDB3260121450	(1,702.00)	5.1262	(8,806.25)	(8,724.32)	0.0000	4.3300	(1,765.5417)	0.0000	3.1776	(12.8367)	0.0000	3	(9.6591)	01/06/2025
688520.SH	01/03/2025	SDB3260121450	(3,204.00)	5.1262	(16,499.56)	(16,424.36)	0.0000	4.3300	(1,765.5417)	0.0000	5.9536	(24.1649)	0.0000	3	(18.2113)	01/06/2025
688520.SH	01/03/2025	SDB3260121450	(8,258.00)	5.1262	(43,529.18)	(42,332.21)	0.0000	4.3300	(1,765.5417)	0.0000	15.7068	(62.2827)	0.0000	3	(46.5760)	01/06/2025
688520.SH	01/03/2025	SDB3260121450	(1,542.00)	5.1262	(8,186.24)	(7,904.61)	0.0000	4.3300	(1,765.5417)	0.0000	2.9539	(11.6299)	0.0000	3	(8.6761)	01/06/2025
688520.SH	01/03/2025	SDB3260121450	(1,781.00)	5.1262	(9,586.61)	(9,129.77)	0.0000	4.3300	(1,765.5417)	0.0000	3.4592	(13.4325)	0.0000	3	(9.9733)	01/06/2025
688520.SH	01/03/2025	SDB3260121450	(1,819.00)	5.1262	(9,795.50)	(9,324.57)	0.0000	4.3300	(1,765.5417)	0.0000	3.5345	(13.7191)	0.0000	3	(10.1846)	01/06/2025
688520.SH	01/03/2025	SDB3260121450	(1,649.00)	5.1262	(8,809.79)	(8,453.11)	0.0000	4.3300	(1,765.5417)	0.0000	3.1789	(12.4369)	0.0000	3	(9.2581)	01/06/2025
688520.SH	01/02/2025	SDB3260121450	(518.00)	5.0853	(2,648.98)	(2,634.17)	0.0000	4.3300	(1,763.5269)	0.0000	0.3186	(1.2904)	0.0000	1	(0.9718)	01/06/2025
688520.SH	01/02/2025	SDB3260121450	(4,651.00)	5.0853	(23,714.72)	(23,651.58)	0.0000	4.3300	(1,763.5269)	0.0000	2.8524	(11.5862)	0.0000	1	(8.7338)	01/06/2025
688520.SH	01/02/2025	SDB3260121450	(6,689.00)	5.0853	(34,052.39)	(34,015.36)	0.0000	4.3300	(1,763.5269)	0.0000	4.0957	(16.6631)	0.0000	1	(12.5673)	01/06/2025
688520.SH	01/02/2025	SDB3260121450	(9,011.00)	5.0853	(45,965.77)	(45,823.35)	0.0000	4.3300	(1,763.5269)	0.0000	5.5287	(22.4474)	0.0000	1	(16.9188)	01/06/2025
688520.SH	01/02/2025	SDB3260121450	(7,690.00)	5.0853	(39,818.84)	(39,105.71)	0.0000	4.3300	(1,763.5269)	0.0000	4.7893	(19.1567)	0.0000	1	(14.3673)	01/06/2025
688520.SH	01/02/2025	SDB3260121450	(5,010.00)	5.0853	(25,909.48)	(25,477.19)	0.0000	4.3300	(1,763.5269)	0.0000	3.1163	(12.4805)	0.0000	1	(9.3641)	01/06/2025
688520.SH	01/02/2025	SDB3260121450	(893.00)	5.0853	(4,589.92)	(4,541.14)	0.0000	4.3300	(1,763.5269)	0.0000	0.5521	(2.2246)	0.0000	1	(1.6725)	01/06/2025
688520.SH	01/02/2025	SDB3260121450	(607.00)	5.0853	(3,101.99)	(3,086.76)	0.0000	4.3300	(1,763.5269)	0.0000	0.3731	(1.5121)	0.0000	1	(1.1390)	01/06/2025
688520.SH	01/02/2025	SDB3260121450	(2,088.00)	5.0853	(10,748.71)	(10,618.04)	0.0000	4.3300	(1,763.5269)	0.0000	1.2928	(5.2014)	0.0000	1	(3.9086)	01/06/2025
688520.SH	01/02/2025	SDB3260121450	(7,812.00)	5.0853	(40,181.64)	(39,726.11)	0.0000	4.3300	(1,763.5269)	0.0000	4.8330	(19.4606)	0.0000	1	(14.6276)	01/06/2025
688520.SH	01/02/2025	SDB3260121450	(1,702.00)	5.0853	(8,806.25)	(8,655.13)	0.0000	4.3300	(1,763.5269)	0.0000	1.0592	(4.2399)	0.0000	1	(3.1807)	01/06/2025
688520.SH	01/02/2025	SDB3260121450	(3,204.00)	5.0853	(16,499.56)	(16,293.20)	0.0000	4.3300	(1,763.5269)	0.0000	1.9845	(7.9815)	0.0000	1	(5.9970)	01/06/2025
688520.SH	01/02/2025	SDB3260121450	(8,258.00)	5.0853	(43,529.18)	(41,994.14)	0.0000	4.3300	(1,763.5269)	0.0000	5.2356	(20.5716)	0.0000	1	(15.3360)	01/06/2025
688520.SH	01/02/2025	SDB3260121450	(1,542.00)	5.0853	(8,186.24)	(7,841.48)	0.0000	4.3300	(1,763.5269)	0.0000	0.9846	(3.8413)	0.0000	1	(2.8567)	01/06/2025
688520.SH	01/02/2025	SDB3260121450	(1,781.00)	5.0853	(9,586.61)	(9,056.86)	0.0000	4.3300	(1,763.5269)	0.0000	1.1531	(4.4367)	0.0000	1	(3.2836)	01/06/2025
688520.SH	01/02/2025	SDB3260121450	(1,819.00)	5.0853	(9,795.50)	(9,250.10)	0.0000	4.3300	(1,763.5269)	0.0000	1.1782	(4.5313)	0.0000	1	(3.3532)	01/06/2025
688520.SH	01/02/2025	SDB3260121450	(1,649.00)	5.0853	(8,809.79)	(8,385.61)	0.0000	4.3300	(1,763.5269)	0.0000	1.0596	(4.1078)	0.0000	1	(3.0482)	01/06/2025
688520.SH	12/31/2024	SDB3260121450	(6,689.00)	5.1259	(34,052.39)	(34,287.30)	0.0000	4.3300	(1,758.2093)	0.0000	8.1915	(33.4912)	0.0000	2	(25.2998)	01/06/2025
688520.SH	12/31/2024	SDB3260121450	(9,011.00)	5.1259	(45,965.77)	(46,189.69)	0.0000	4.3300	(1,758.2093)	0.0000	11.0573	(45.1173)	0.0000	2	(34.0600)	01/06/2025
688520.SH	12/31/2024	SDB3260121450	(7,690.00)	5.1259	(39,818.84)	(39,418.35)	0.0000	4.3300	(1,758.2093)	0.0000	9.5786	(38.5032)	0.0000	2	(28.9245)	01/06/2025
688520.SH	12/31/2024	SDB3260121450	(5,010.00)	5.1259	(25,909.48)	(25,680.87)	0.0000	4.3300	(1,758.2093)	0.0000	6.2327	(25.0846)	0.0000	2	(18.8520)	01/06/2025
688520.SH	12/31/2024	SDB3260121450	(893.00)	5.1259	(4,589.92)	(4,577.45)	0.0000	4.3300	(1,758.2093)	0.0000	1.1041	(4.4712)	0.0000	2	(3.3670)	01/06/2025
688520.SH	12/31/2024	SDB3260121450	(607.00)	5.1259	(3,101.99)	(3,111.44)	0.0000	4.3300	(1,758.2093)	0.0000	0.7462	(3.0392)	0.0000	2	(2.2930)	01/06/2025
688520.SH	12/31/2024	SDB3260121450	(2,088.00)	5.1259	(10,748.71)	(10,702.93)	0.0000	4.3300	(1,758.2093)	0.0000	2.5857	(10.4544)	0.0000	2	(7.8688)	01/06/2025
688520.SH	12/31/2024	SDB3260121450	(7,812.00)	5.1259	(40,181.64)	(40,043.71)	0.0000	4.3300	(1,758.2093)	0.0000	9.6659	(39.1140)	0.0000	2	(29.4481)	01/06/2025
688520.SH	12/31/2024	SDB3260121450	(1,702.00)	5.1259	(8,806.25)	(8,724.32)	0.0000	4.3300	(1,758.2093)	0.0000	2.1184	(8.5218)	0.0000	2	(6.4034)	01/06/2025
688520.SH	12/31/2024	SDB3260121450	(3,204.00)	5.1259	(16,499.56)	(16,423.46)	0.0000	4.3300	(1,758.2093)	0.0000	3.9691	(16.0422)	0.0000	2	(12.0731)	01/06/2025
688520.SH	12/31/2024	SDB3260121450	(8,258.00)	5.1259	(43,529.18)	(42,329.87)	0.0000	4.3300	(1,758.2093)	0.0000	10.4712	(41.3471)	0.0000	2	(30.8759)	01/06/2025
688520.SH	12/31/2024	SDB3260121450	(1,542.00)	5.1259	(8,186.24)	(7,904.17)	0.0000	4.3300	(1,758.2093)	0.0000	1.9692	(7.7207)	0.0000	2	(5.7514)	01/06/2025
688520.SH	12/31/2024	SDB3260121450	(1,781.00)	5.1259	(9,586.61)	(9,129.27)	0.0000	4.3300	(1,758.2093)	0.0000	2.3061	(8.9173)	0.0000	2	(6.6112)	01/06/2025
688520.SH	12/31/2024	SDB3260121450	(1,819.00)	5.1259	(9,795.50)	(9,324.05)	0.0000	4.3300	(1,758.2093)	0.0000	2.3564	(9.1076)	0.0000	2	(6.7512)	01/06/2025

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SINOCELLTECH GROUP LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
688520.SH	12/31/2024	SDB3260121450	(1,649.00)	5.1259	(8,809.79)	(8,452.65)	0.0000	4.3300	(1,758.2093)	0.0000	2.1192	(8.2564)	0.0000	2	(6.1372)	01/06/2025
688520.SH	12/30/2024	SDB3260121450	(6,689.00)	5.0388	(34,052.39)	(33,704.35)	0.0000	4.3300	(1,758.2093)	0.0000	4.0957	(16.4609)	0.0000	1	(12.3652)	01/06/2025
688520.SH	12/30/2024	SDB3260121450	(9,011.00)	5.0388	(45,965.77)	(45,404.38)	0.0000	4.3300	(1,758.2093)	0.0000	5.5287	(22.1751)	0.0000	1	(16.6465)	01/06/2025
688520.SH	12/30/2024	SDB3260121450	(7,690.00)	5.0388	(39,818.84)	(38,748.16)	0.0000	4.3300	(1,758.2093)	0.0000	4.7893	(18.9243)	0.0000	1	(14.1350)	01/06/2025
688520.SH	12/30/2024	SDB3260121450	(5,010.00)	5.0388	(25,909.48)	(25,244.25)	0.0000	4.3300	(1,758.2093)	0.0000	3.1163	(12.3291)	0.0000	1	(9.2127)	01/06/2025
688520.SH	12/30/2024	SDB3260121450	(893.00)	5.0388	(4,589.92)	(4,499.62)	0.0000	4.3300	(1,758.2093)	0.0000	0.5521	(2.1976)	0.0000	1	(1.6455)	01/06/2025
688520.SH	12/30/2024	SDB3260121450	(607.00)	5.0388	(3,101.99)	(3,058.54)	0.0000	4.3300	(1,758.2093)	0.0000	0.3731	(1.4938)	0.0000	1	(1.1207)	01/06/2025
688520.SH	12/30/2024	SDB3260121450	(2,088.00)	5.0388	(10,748.71)	(10,520.96)	0.0000	4.3300	(1,758.2093)	0.0000	1.2928	(5.1383)	0.0000	1	(3.8455)	01/06/2025
688520.SH	12/30/2024	SDB3260121450	(7,812.00)	5.0388	(40,181.64)	(39,362.89)	0.0000	4.3300	(1,758.2093)	0.0000	4.8330	(19.2245)	0.0000	1	(14.3915)	01/06/2025
688520.SH	12/30/2024	SDB3260121450	(1,702.00)	5.0388	(8,806.25)	(8,575.99)	0.0000	4.3300	(1,758.2093)	0.0000	1.0592	(4.1884)	0.0000	1	(3.1292)	01/06/2025
688520.SH	12/30/2024	SDB3260121450	(3,204.00)	5.0388	(16,499.56)	(16,144.23)	0.0000	4.3300	(1,758.2093)	0.0000	1.9845	(7.8847)	0.0000	1	(5.9002)	01/06/2025
688520.SH	12/30/2024	SDB3260121450	(8,258.00)	5.0388	(43,529.18)	(41,610.19)	0.0000	4.3300	(1,758.2093)	0.0000	5.2356	(20.3221)	0.0000	1	(15.0865)	01/06/2025
688520.SH	12/30/2024	SDB3260121450	(1,542.00)	5.0388	(8,186.24)	(7,769.79)	0.0000	4.3300	(1,758.2093)	0.0000	0.9846	(3.7947)	0.0000	1	(2.8101)	01/06/2025
688520.SH	12/30/2024	SDB3260121450	(1,781.00)	5.0388	(9,586.61)	(8,974.05)	0.0000	4.3300	(1,758.2093)	0.0000	1.1531	(4.3829)	0.0000	1	(3.2298)	01/06/2025
688520.SH	12/30/2024	SDB3260121450	(1,819.00)	5.0388	(9,795.50)	(9,165.53)	0.0000	4.3300	(1,758.2093)	0.0000	1.1782	(4.4764)	0.0000	1	(3.2982)	01/06/2025
688520.SH	12/30/2024	SDB3260121450	(1,649.00)	5.0388	(8,809.79)	(8,308.94)	0.0000	4.3300	(1,758.2093)	0.0000	1.0596	(4.0580)	0.0000	1	(2.9984)	01/06/2025
688520.SH	12/27/2024	SDB3260121450	(7,690.00)	5.1724	(39,818.84)	(39,775.86)	0.0000	4.3300	(1,770.0442)	0.0000	14.3680	(58.6709)	0.0000	3	(44.3029)	01/06/2025
688520.SH	12/27/2024	SDB3260121450	(5,010.00)	5.1724	(25,909.48)	(25,913.79)	0.0000	4.3300	(1,770.0442)	0.0000	9.3490	(38.2238)	0.0000	3	(28.8748)	01/06/2025
688520.SH	12/27/2024	SDB3260121450	(893.00)	5.1724	(4,589.92)	(4,618.97)	0.0000	4.3300	(1,770.0442)	0.0000	1.6562	(6.8131)	0.0000	3	(5.1569)	01/06/2025
688520.SH	12/27/2024	SDB3260121450	(607.00)	5.1724	(3,101.99)	(3,139.66)	0.0000	4.3300	(1,770.0442)	0.0000	1.1193	(4.6311)	0.0000	3	(3.5118)	01/06/2025
688520.SH	12/27/2024	SDB3260121450	(2,088.00)	5.1724	(10,748.71)	(10,800.00)	0.0000	4.3300	(1,770.0442)	0.0000	3.8785	(15.9304)	0.0000	3	(12.0519)	01/06/2025
688520.SH	12/27/2024	SDB3260121450	(7,812.00)	5.1724	(40,181.64)	(40,406.90)	0.0000	4.3300	(1,770.0442)	0.0000	14.4989	(59.6017)	0.0000	3	(45.1028)	01/06/2025
688520.SH	12/27/2024	SDB3260121450	(1,702.00)	5.1724	(8,806.25)	(8,803.45)	0.0000	4.3300	(1,770.0442)	0.0000	3.1776	(12.9854)	0.0000	3	(9.8078)	01/06/2025
688520.SH	12/27/2024	SDB3260121450	(3,204.00)	5.1724	(16,499.56)	(16,572.41)	0.0000	4.3300	(1,770.0442)	0.0000	5.9536	(24.4449)	0.0000	3	(18.4913)	01/06/2025
688520.SH	12/27/2024	SDB3260121450	(8,258.00)	5.1724	(43,529.18)	(42,713.79)	0.0000	4.3300	(1,770.0442)	0.0000	15.7068	(63.0044)	0.0000	3	(47.2976)	01/06/2025
688520.SH	12/27/2024	SDB3260121450	(1,542.00)	5.1724	(8,186.24)	(7,975.86)	0.0000	4.3300	(1,770.0442)	0.0000	2.9539	(11.7647)	0.0000	3	(8.8108)	01/06/2025
688520.SH	12/27/2024	SDB3260121450	(1,781.00)	5.1724	(9,586.61)	(9,212.07)	0.0000	4.3300	(1,770.0442)	0.0000	3.4592	(13.5881)	0.0000	3	(10.1290)	01/06/2025
688520.SH	12/27/2024	SDB3260121450	(1,819.00)	5.1724	(9,795.50)	(9,408.62)	0.0000	4.3300	(1,770.0442)	0.0000	3.5345	(13.8781)	0.0000	3	(10.3435)	01/06/2025
688520.SH	12/27/2024	SDB3260121450	(1,649.00)	5.1724	(8,809.79)	(8,529.31)	0.0000	4.3300	(1,770.0442)	0.0000	3.1789	(12.5810)	0.0000	3	(9.4022)	01/06/2025
688520.SH	12/26/2024	SDB3260121450	(893.00)	5.1572	(4,589.92)	(4,605.41)	0.0000	4.3300	(1,788.2889)	0.0000	0.5521	(2.2877)	0.0000	1	(1.7357)	01/06/2025
688520.SH	12/26/2024	SDB3260121450	(607.00)	5.1572	(3,101.99)	(3,130.44)	0.0000	4.3300	(1,788.2889)	0.0000	0.3731	(1.5550)	0.0000	1	(1.1819)	01/06/2025
688520.SH	12/26/2024	SDB3260121450	(2,088.00)	5.1572	(10,748.71)	(10,768.30)	0.0000	4.3300	(1,788.2889)	0.0000	1.2928	(5.3491)	0.0000	1	(4.0563)	01/06/2025
688520.SH	12/26/2024	SDB3260121450	(7,812.00)	5.1572	(40,181.64)	(40,288.30)	0.0000	4.3300	(1,788.2889)	0.0000	4.8330	(20.0131)	0.0000	1	(15.1801)	01/06/2025
688520.SH	12/26/2024	SDB3260121450	(1,702.00)	5.1572	(8,806.25)	(8,777.61)	0.0000	4.3300	(1,788.2889)	0.0000	1.0592	(4.3603)	0.0000	1	(3.3011)	01/06/2025
688520.SH	12/26/2024	SDB3260121450	(3,204.00)	5.1572	(16,499.56)	(16,523.77)	0.0000	4.3300	(1,788.2889)	0.0000	1.9845	(8.2081)	0.0000	1	(6.2236)	01/06/2025
688520.SH	12/26/2024	SDB3260121450	(8,258.00)	5.1572	(43,529.18)	(42,588.43)	0.0000	4.3300	(1,788.2889)	0.0000	5.2356	(21.1557)	0.0000	1	(15.9201)	01/06/2025
688520.SH	12/26/2024	SDB3260121450	(1,542.00)	5.1572	(8,186.24)	(7,952.45)	0.0000	4.3300	(1,788.2889)	0.0000	0.9846	(3.9504)	0.0000	1	(2.9657)	01/06/2025
688520.SH	12/26/2024	SDB3260121450	(1,781.00)	5.1572	(9,586.61)	(9,185.03)	0.0000	4.3300	(1,788.2889)	0.0000	1.1531	(4.5626)	0.0000	1	(3.4096)	01/06/2025
688520.SH	12/26/2024	SDB3260121450	(1,819.00)	5.1572	(9,795.50)	(9,381.01)	0.0000	4.3300	(1,788.2889)	0.0000	1.1782	(4.6600)	0.0000	1	(3.4818)	01/06/2025
688520.SH	12/26/2024	SDB3260121450	(1,649.00)	5.1572	(8,809.79)	(8,504.28)	0.0000	4.3300	(1,788.2889)	0.0000	1.0596	(4.2245)	0.0000	1	(3.1649)	01/06/2025
688520.SH	12/24/2024	SDB3260121450	(893.00)	5.1572	(4,589.92)	(4,605.41)	0.0000	4.3300	(1,788.2889)	0.0000	1.1041	(4.5754)	0.0000	2	(3.4713)	01/06/2025
688520.SH	12/24/2024	SDB3260121450	(607.00)	5.1572	(3,101.99)	(3,130.44)	0.0000	4.3300	(1,788.2889)	0.0000	0.7462	(3.1101)	0.0000	2	(2.3639)	01/06/2025
688520.SH	12/24/2024	SDB3260121450	(2,088.00)	5.1572	(10,748.71)	(10,768.30)	0.0000	4.3300	(1,788.2889)	0.0000	2.5857	(10.6982)	0.0000	2	(8.1126)	01/06/2025
688520.SH	12/24/2024	SDB3260121450	(7,812.00)	5.1572	(40,181.64)	(40,288.30)	0.0000	4.3300	(1,788.2889)	0.0000	9.6659	(40.0262)	0.0000	2	(30.3603)	01/06/2025
688520.SH	12/24/2024	SDB3260121450	(1,702.00)	5.1572	(8,806.25)	(8,777.61)	0.0000	4.3300	(1,788.2889)	0.0000	2.1184	(8.7205)	0.0000	2	(6.6021)	01/06/2025
688520.SH	12/24/2024	SDB3260121450	(3,204.00)	5.1572	(16,499.56)	(16,523.77)	0.0000	4.3300	(1,788.2889)	0.0000	3.9691	(16.4163)	0.0000	2	(12.4472)	01/06/2025
688520.SH	12/24/2024	SDB3260121450	(8,258.00)	5.1572	(43,529.18)	(42,588.43)	0.0000	4.3300	(1,788.2889)	0.0000	10.4712	(42.3113)	0.0000	2	(31.8402)	01/06/2025
688520.SH	12/24/2024	SDB3260121450	(1,542.00)	5.1572	(8,186.24)	(7,952.45)	0.0000	4.3300	(1,788.2889)	0.0000	1.9692	(7.9007)	0.0000	2	(5.9315)	01/06/2025
688520.SH	12/24/2024	SDB3260121450	(1,781.00)	5.1572	(9,586.61)	(9,185.03)	0.0000	4.3300	(1,788.2889)	0.0000	2.3061	(9.1253)	0.0000	2	(6.8192)	01/06/2025
688520.SH	12/24/2024	SDB3260121450	(1,819.00)	5.1572	(9,795.50)	(9,381.01)	0.0000	4.3300	(1,788.2889)	0.0000	2.3564	(9.3200)	0.0000	2	(6.9636)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SINOCELLTECH GROUP LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
688520.SH	12/24/2024	SDB3260121450	(1,649.00)	5.1572	(8,809.79)	(8,504.28)	0.0000	4.3300	(1,788.2889)	0.0000	2.1192	(8.4489)	0.0000	2	(6.3297)	01/06/2025
688520.SH	12/23/2024	SDB3260121450	(2,088.00)	5.1808	(10,748.71)	(10,817.48)	0.0000	4.3300	(1,791.4687)	0.0000	1.2928	(5.3831)	0.0000	1	(4.0903)	01/06/2025
688520.SH	12/23/2024	SDB3260121450	(7,812.00)	5.1808	(40,181.64)	(40,472.30)	0.0000	4.3300	(1,791.4687)	0.0000	4.8330	(20.1402)	0.0000	1	(15.3073)	01/06/2025
688520.SH	12/23/2024	SDB3260121450	(1,702.00)	5.1808	(8,806.25)	(8,817.70)	0.0000	4.3300	(1,791.4687)	0.0000	1.0592	(4.3880)	0.0000	1	(3.3288)	01/06/2025
688520.SH	12/23/2024	SDB3260121450	(3,204.00)	5.1808	(16,499.56)	(16,599.24)	0.0000	4.3300	(1,791.4687)	0.0000	1.9845	(8.2603)	0.0000	1	(6.2758)	01/06/2025
688520.SH	12/23/2024	SDB3260121450	(8,258.00)	5.1808	(43,529.18)	(42,782.93)	0.0000	4.3300	(1,791.4687)	0.0000	5.2356	(21.2901)	0.0000	1	(16.0545)	01/06/2025
688520.SH	12/23/2024	SDB3260121450	(1,542.00)	5.1808	(8,186.24)	(7,988.77)	0.0000	4.3300	(1,791.4687)	0.0000	0.9846	(3.9755)	0.0000	1	(2.9908)	01/06/2025
688520.SH	12/23/2024	SDB3260121450	(1,781.00)	5.1808	(9,586.61)	(9,226.98)	0.0000	4.3300	(1,791.4687)	0.0000	1.1531	(4.5916)	0.0000	1	(3.4386)	01/06/2025
688520.SH	12/23/2024	SDB3260121450	(1,819.00)	5.1808	(9,795.50)	(9,423.85)	0.0000	4.3300	(1,791.4687)	0.0000	1.1782	(4.6896)	0.0000	1	(3.5114)	01/06/2025
688520.SH	12/23/2024	SDB3260121450	(1,649.00)	5.1808	(8,809.79)	(8,543.12)	0.0000	4.3300	(1,791.4687)	0.0000	1.0596	(4.2513)	0.0000	1	(3.1917)	01/06/2025
688520.SH	12/20/2024	SDB3260121450	(1,702.00)	5.1030	(8,806.25)	(8,685.23)	0.0000	4.3300	(1,824.4450)	0.0000	3.1776	(13.2048)	0.0000	3	(10.0272)	01/06/2025
688520.SH	12/20/2024	SDB3260121450	(3,204.00)	5.1030	(16,499.56)	(16,349.87)	0.0000	4.3300	(1,824.4450)	0.0000	5.9536	(24.8579)	0.0000	3	(18.9043)	01/06/2025
688520.SH	12/20/2024	SDB3260121450	(8,258.00)	5.1030	(43,529.18)	(42,140.22)	0.0000	4.3300	(1,824.4450)	0.0000	15.7068	(64.0688)	0.0000	3	(48.3620)	01/06/2025
688520.SH	12/20/2024	SDB3260121450	(1,542.00)	5.1030	(8,186.24)	(7,868.76)	0.0000	4.3300	(1,824.4450)	0.0000	2.9539	(11.9634)	0.0000	3	(9.0096)	01/06/2025
688520.SH	12/20/2024	SDB3260121450	(1,781.00)	5.1030	(9,586.61)	(9,088.37)	0.0000	4.3300	(1,824.4450)	0.0000	3.4592	(13.8177)	0.0000	3	(10.3585)	01/06/2025
688520.SH	12/20/2024	SDB3260121450	(1,819.00)	5.1030	(9,795.50)	(9,282.28)	0.0000	4.3300	(1,824.4450)	0.0000	3.5345	(14.1125)	0.0000	3	(10.5780)	01/06/2025
688520.SH	12/20/2024	SDB3260121450	(1,649.00)	5.1030	(8,809.79)	(8,414.78)	0.0000	4.3300	(1,824.4450)	0.0000	3.1789	(12.7936)	0.0000	3	(9.6147)	01/06/2025
688520.SH	12/19/2024	SDB3260121450	(8,258.00)	5.2145	(43,529.18)	(43,061.47)	0.0000	4.5800	(1,856.8642)	0.0000	5.5379	(22.2109)	0.0000	1	(16.6730)	01/06/2025
688520.SH	12/19/2024	SDB3260121450	(1,542.00)	5.2145	(8,186.24)	(8,040.78)	0.0000	4.5800	(1,856.8642)	0.0000	1.0415	(4.1474)	0.0000	1	(3.1059)	01/06/2025
688520.SH	12/19/2024	SDB3260121450	(1,781.00)	5.2145	(9,586.61)	(9,287.05)	0.0000	4.5800	(1,856.8642)	0.0000	1.2196	(4.7902)	0.0000	1	(3.5706)	01/06/2025
688520.SH	12/19/2024	SDB3260121450	(1,819.00)	5.2145	(9,795.50)	(9,485.20)	0.0000	4.5800	(1,856.8642)	0.0000	1.2462	(4.8924)	0.0000	1	(3.6462)	01/06/2025
688520.SH	12/19/2024	SDB3260121450	(1,649.00)	5.2145	(8,809.79)	(8,598.74)	0.0000	4.5800	(1,856.8642)	0.0000	1.1208	(4.4352)	0.0000	1	(3.3144)	01/06/2025
688520.SH	12/18/2024	SDB3260121450	(8,258.00)	5.2479	(43,529.18)	(43,337.03)	0.0000	4.5800	(1,991.1957)	0.0000	5.5379	(23.9701)	0.0000	1	(18.4323)	01/06/2025
688520.SH	12/18/2024	SDB3260121450	(1,542.00)	5.2479	(8,186.24)	(8,092.24)	0.0000	4.5800	(1,991.1957)	0.0000	1.0415	(4.4759)	0.0000	1	(3.4344)	01/06/2025
688520.SH	12/18/2024	SDB3260121450	(1,781.00)	5.2479	(9,586.61)	(9,346.48)	0.0000	4.5800	(1,991.1957)	0.0000	1.2196	(5.1696)	0.0000	1	(3.9500)	01/06/2025
688520.SH	12/18/2024	SDB3260121450	(1,819.00)	5.2479	(9,795.50)	(9,545.90)	0.0000	4.5800	(1,991.1957)	0.0000	1.2462	(5.2799)	0.0000	1	(4.0337)	01/06/2025
688520.SH	12/18/2024	SDB3260121450	(1,649.00)	5.2479	(8,809.79)	(8,653.76)	0.0000	4.5800	(1,991.1957)	0.0000	1.1208	(4.7865)	0.0000	1	(3.6657)	01/06/2025
688520.SH	12/18/2024	SDB3260121450	(7,568.00)	5.2479	(40,432.06)	(39,715.99)	0.0000	4.5800	(1,991.1957)	0.0000	5.1439	(21.9673)	0.0000	1	(16.8235)	01/06/2025
688520.SH	12/17/2024	SDB3260121450	(1,781.00)	5.4073	(9,586.61)	(9,630.34)	0.0000	4.5800	(2,054.2770)	0.0000	1.2196	(5.4954)	0.0000	1	(4.2758)	01/06/2025
688520.SH	12/17/2024	SDB3260121450	(1,819.00)	5.4073	(9,795.50)	(9,835.82)	0.0000	4.5800	(2,054.2770)	0.0000	1.2462	(5.6126)	0.0000	1	(4.3664)	01/06/2025
688520.SH	12/17/2024	SDB3260121450	(1,649.00)	5.4073	(8,809.79)	(8,916.58)	0.0000	4.5800	(2,054.2770)	0.0000	1.1208	(5.0881)	0.0000	1	(3.9673)	01/06/2025
688520.SH	12/17/2024	SDB3260121450	(7,766.00)	5.4073	(41,489.87)	(41,992.82)	0.0000	4.5800	(2,054.2770)	0.0000	5.2784	(23.9625)	0.0000	1	(18.6840)	01/06/2025
688520.SH	12/17/2024	SDB3260121450	(4,585.00)	5.4073	(24,556.49)	(24,792.31)	0.0000	4.5800	(2,054.2770)	0.0000	3.1241	(14.1473)	0.0000	1	(11.0232)	01/06/2025
688520.SH	12/17/2024	SDB3260121450	(8,429.00)	5.4073	(45,518.37)	(45,577.84)	0.0000	4.5800	(2,054.2770)	0.0000	5.7909	(26.0082)	0.0000	1	(20.2172)	01/06/2025
688520.SH	12/17/2024	SDB3260121450	(1,858.00)	5.4073	(10,010.51)	(10,046.70)	0.0000	4.5800	(2,054.2770)	0.0000	1.2736	(5.7330)	0.0000	1	(4.4594)	01/06/2025
688520.SH	12/16/2024	SDB3260121450	(1,649.00)	5.3606	(8,809.79)	(8,839.63)	0.0000	4.5800	(2,062.3224)	0.0000	1.1208	(5.0639)	0.0000	1	(3.9431)	01/06/2025
688520.SH	12/16/2024	SDB3260121450	(7,766.00)	5.3606	(41,489.87)	(41,630.42)	0.0000	4.5800	(2,062.3224)	0.0000	5.2784	(23.8487)	0.0000	1	(18.5703)	01/06/2025
688520.SH	12/16/2024	SDB3260121450	(4,585.00)	5.3606	(24,556.49)	(24,578.35)	0.0000	4.5800	(2,062.3224)	0.0000	3.1241	(14.0801)	0.0000	1	(10.9560)	01/06/2025
688520.SH	12/16/2024	SDB3260121450	(8,429.00)	5.3606	(45,518.37)	(45,184.50)	0.0000	4.5800	(2,062.3224)	0.0000	5.7909	(25.8847)	0.0000	1	(20.0938)	01/06/2025
688520.SH	12/16/2024	SDB3260121450	(1,858.00)	5.3606	(10,010.51)	(9,959.99)	0.0000	4.5800	(2,062.3224)	0.0000	1.2736	(5.7058)	0.0000	1	(4.4322)	01/06/2025
688520.SH	12/13/2024	SDB3260121450	(8,429.00)	5.3881	(45,518.37)	(45,416.24)	0.0000	4.5800	(1,806.9043)	0.0000	17.3728	(68.3857)	0.0000	3	(51.0128)	01/06/2025
688520.SH	12/13/2024	SDB3260121450	(1,858.00)	5.3881	(10,010.51)	(10,011.08)	0.0000	4.5800	(1,806.9043)	0.0000	3.8207	(15.0742)	0.0000	3	(11.2535)	01/06/2025
688520.SH	12/12/2024	SDB3260121450	(8,429.00)	5.2992	(45,518.37)	(44,666.75)	0.0000	4.5800	(1,806.9043)	0.0000	5.7909	(22.4190)	0.0000	1	(16.6281)	01/06/2025
688520.SH	12/12/2024	SDB3260121450	(1,858.00)	5.2992	(10,010.51)	(9,845.87)	0.0000	4.5800	(1,806.9043)	0.0000	1.2736	(4.9418)	0.0000	1	(3.6683)	01/06/2025
688520.SH	12/11/2024	SDB3260121450	(8,429.00)	5.3640	(45,518.37)	(45,212.76)	0.0000	4.5800	(1,806.9043)	0.0000	5.7909	(22.6931)	0.0000	1	(16.9021)	01/06/2025
688520.SH	12/11/2024	SDB3260121450	(1,858.00)	5.3640	(10,010.51)	(9,966.22)	0.0000	4.5800	(1,806.9043)	0.0000	1.2736	(5.0022)	0.0000	1	(3.7287)	01/06/2025
688520.SH	12/10/2024	SDB3260121450	(8,429.00)	5.2284	(45,518.37)	(44,070.48)	0.0000	4.5800	(2,023.5151)	0.0000	5.7909	(24.7715)	0.0000	1	(18.9805)	01/06/2025
688520.SH	12/10/2024	SDB3260121450	(5,071.00)	5.2284	(27,321.47)	(26,513.39)	0.0000	4.5800	(2,023.5151)	0.0000	3.4759	(14.9028)	0.0000	1	(11.4269)	01/06/2025
688520.SH	12/10/2024	SDB3260121450	(2,121.00)	5.2284	(11,431.35)	(11,089.51)	0.0000	4.5800	(2,023.5151)	0.0000	1.4543	(6.2333)	0.0000	1	(4.7790)	01/06/2025
688520.SH	12/10/2024	SDB3260121450	(821.00)	5.2284	(4,424.87)	(4,292.55)	0.0000	4.5800	(2,023.5151)	0.0000	0.5629	(2.4128)	0.0000	1	(1.8498)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SINOCELLTECH GROUP LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
688520.SH	12/10/2024	SDB3260121450	(844.00)	5.2284	(4,548.83)	(4,412.80)	0.0000	4.5800	(2,023.5151)	0.0000	0.5787	(2.4804)	0.0000	1	(1.9017)	01/06/2025
688520.SH	12/10/2024	SDB3260121450	(392.00)	5.2284	(2,112.73)	(2,049.55)	0.0000	4.5800	(2,023.5151)	0.0000	0.2688	(1.1520)	0.0000	1	(0.8832)	01/06/2025
688520.SH	12/09/2024	SDB3260121450	(8,429.00)	5.2437	(45,518.37)	(44,198.73)	0.0000	4.5800	(2,023.5151)	0.0000	5.7909	(24.8436)	0.0000	1	(19.0526)	01/06/2025
688520.SH	12/09/2024	SDB3260121450	(5,071.00)	5.2437	(27,321.47)	(26,590.55)	0.0000	4.5800	(2,023.5151)	0.0000	3.4759	(14.9462)	0.0000	1	(11.4703)	01/06/2025
688520.SH	12/09/2024	SDB3260121450	(2,121.00)	5.2437	(11,431.35)	(11,121.78)	0.0000	4.5800	(2,023.5151)	0.0000	1.4543	(6.2514)	0.0000	1	(4.7971)	01/06/2025
688520.SH	12/09/2024	SDB3260121450	(821.00)	5.2437	(4,424.87)	(4,305.04)	0.0000	4.5800	(2,023.5151)	0.0000	0.5629	(2.4198)	0.0000	1	(1.8569)	01/06/2025
688520.SH	12/09/2024	SDB3260121450	(844.00)	5.2437	(4,548.83)	(4,425.64)	0.0000	4.5800	(2,023.5151)	0.0000	0.5787	(2.4876)	0.0000	1	(1.9089)	01/06/2025
688520.SH	12/09/2024	SDB3260121450	(392.00)	5.2437	(2,112.73)	(2,055.51)	0.0000	4.5800	(2,023.5151)	0.0000	0.2688	(1.1554)	0.0000	1	(0.8866)	01/06/2025
688520.SH	12/06/2024	SDB3260121450	(8,429.00)	5.3154	(45,518.37)	(44,803.78)	0.0000	4.5800	(2,023.5151)	0.0000	17.3728	(75.5509)	0.0000	3	(58.1781)	01/06/2025
688520.SH	12/06/2024	SDB3260121450	(5,071.00)	5.3154	(27,321.47)	(26,954.56)	0.0000	4.5800	(2,023.5151)	0.0000	10.4277	(45.4525)	0.0000	3	(35.0248)	01/06/2025
688520.SH	12/06/2024	SDB3260121450	(2,121.00)	5.3154	(11,431.35)	(11,274.03)	0.0000	4.5800	(2,023.5151)	0.0000	4.3630	(19.0110)	0.0000	3	(14.6480)	01/06/2025
688520.SH	12/06/2024	SDB3260121450	(821.00)	5.3154	(4,424.87)	(4,363.97)	0.0000	4.5800	(2,023.5151)	0.0000	1.6888	(7.3588)	0.0000	3	(5.6700)	01/06/2025
688520.SH	12/06/2024	SDB3260121450	(844.00)	5.3154	(4,548.83)	(4,486.23)	0.0000	4.5800	(2,023.5151)	0.0000	1.7361	(7.5650)	0.0000	3	(5.8288)	01/06/2025
688520.SH	12/06/2024	SDB3260121450	(392.00)	5.3154	(2,112.73)	(2,083.65)	0.0000	4.5800	(2,023.5151)	0.0000	0.8064	(3.5136)	0.0000	3	(2.7072)	01/06/2025
688520.SH	12/05/2024	SDB3260121450	(8,429.00)	5.4072	(45,518.37)	(45,577.48)	0.0000	4.5800	(2,023.5151)	0.0000	5.7909	(25.6185)	0.0000	1	(19.8276)	01/06/2025
688520.SH	12/05/2024	SDB3260121450	(5,071.00)	5.4072	(27,321.47)	(27,420.03)	0.0000	4.5800	(2,023.5151)	0.0000	3.4759	(15.4125)	0.0000	1	(11.9366)	01/06/2025
688520.SH	12/05/2024	SDB3260121450	(2,121.00)	5.4072	(11,431.35)	(11,468.72)	0.0000	4.5800	(2,023.5151)	0.0000	1.4543	(6.4464)	0.0000	1	(4.9921)	01/06/2025
688520.SH	12/05/2024	SDB3260121450	(821.00)	5.4072	(4,424.87)	(4,439.33)	0.0000	4.5800	(2,023.5151)	0.0000	0.5629	(2.4953)	0.0000	1	(1.9324)	01/06/2025
688520.SH	12/05/2024	SDB3260121450	(844.00)	5.4072	(4,548.83)	(4,563.70)	0.0000	4.5800	(2,023.5151)	0.0000	0.5787	(2.5652)	0.0000	1	(1.9865)	01/06/2025
688520.SH	12/05/2024	SDB3260121450	(392.00)	5.4072	(2,112.73)	(2,119.63)	0.0000	4.5800	(2,023.5151)	0.0000	0.2688	(1.1914)	0.0000	1	(0.9226)	01/06/2025
688520.SH	12/04/2024	SDB3260121450	(2,121.00)	5.3896	(11,431.35)	(11,431.35)	0.0000	4.5800	(1,049.3537)	0.0000	1.4543	(3.3321)	0.0000	1	(1.8778)	01/06/2025
688520.SH	12/04/2024	SDB3260121450	(821.00)	5.3896	(4,424.87)	(4,424.87)	0.0000	4.5800	(1,049.3537)	0.0000	0.5629	(1.2898)	0.0000	1	(0.7269)	01/06/2025
688520.SH	12/04/2024	SDB3260121450	(844.00)	5.3896	(4,548.83)	(4,548.83)	0.0000	4.5800	(1,049.3537)	0.0000	0.5787	(1.3259)	0.0000	1	(0.7472)	01/06/2025
688520.SH	12/04/2024	SDB3260121450	(392.00)	5.3896	(2,112.73)	(2,112.73)	0.0000	4.5800	(1,049.3537)	0.0000	0.2688	(0.6158)	0.0000	1	(0.3470)	01/06/2025
TOTAL SINOCELLTECH GROUP LIMITED CMN CLASS A SERIES NORTHBOUND												648.1633	(2,651.1871)	0.0000	(2,003.0238)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SINOMINE RESOURCE GROUP CO LTD CMN CLASS A SERIES NORTHBOUND																
002738.ZK	01/03/2025	SDB3261862977	(2,800.00)	5.0428	(14,174.24)	(14,119.71)	0.0000	4.3300	(1,713.5272)	0.0000	5.1145	(20.1621)	0.0000	3	(15.0476)	01/06/2025
002738.ZK	01/03/2025	SDB3261862977	(100.00)	5.0428	(538.77)	(504.28)	0.0000	4.3300	(1,713.5272)	0.0000	0.1944	(0.7201)	0.0000	3	(0.5257)	01/06/2025
002738.ZK	01/03/2025	SDB3261862977	(4,998.00)	5.0428	(26,170.58)	(25,203.68)	0.0000	4.3300	(1,713.5272)	0.0000	9.4432	(35.9893)	0.0000	3	(26.5461)	01/06/2025
002738.ZK	01/03/2025	SDB3261862977	(4,100.00)	5.0428	(21,468.46)	(20,675.29)	0.0000	4.3300	(1,713.5272)	0.0000	7.7465	(29.5231)	0.0000	3	(21.7765)	01/06/2025
002738.ZK	01/03/2025	SDB3261862977	(19,600.00)	5.0428	(102,629.72)	(98,837.96)	0.0000	4.3300	(1,713.5272)	0.0000	37.0322	(141.1346)	0.0000	3	(104.1024)	01/06/2025
002738.ZK	01/03/2025	SDB3261862977	(5,200.00)	5.0428	(27,228.29)	(26,222.32)	0.0000	4.3300	(1,713.5272)	0.0000	9.8249	(37.4439)	0.0000	3	(27.6190)	01/06/2025
002738.ZK	01/03/2025	SDB3261862977	(800.00)	5.0428	(4,188.97)	(4,034.20)	0.0000	4.3300	(1,713.5272)	0.0000	1.5115	(5.7606)	0.0000	3	(4.2491)	01/06/2025
002738.ZK	01/03/2025	SDB3261862977	(3,800.00)	5.0428	(19,897.60)	(19,162.46)	0.0000	4.3300	(1,713.5272)	0.0000	7.1797	(27.3628)	0.0000	3	(20.1831)	01/06/2025
002738.ZK	01/02/2025	SDB3261862977	(2,800.00)	5.0250	(14,174.24)	(14,070.06)	0.0000	4.3300	(1,713.5272)	0.0000	1.7048	(6.6971)	0.0000	1	(4.9922)	01/06/2025
002738.ZK	01/02/2025	SDB3261862977	(100.00)	5.0250	(538.77)	(502.50)	0.0000	4.3300	(1,713.5272)	0.0000	0.0648	(0.2392)	0.0000	1	(0.1744)	01/06/2025
002738.ZK	01/02/2025	SDB3261862977	(4,998.00)	5.0250	(26,170.58)	(25,115.06)	0.0000	4.3300	(1,713.5272)	0.0000	3.1477	(11.9543)	0.0000	1	(8.8065)	01/06/2025
002738.ZK	01/02/2025	SDB3261862977	(4,100.00)	5.0250	(21,468.46)	(20,602.59)	0.0000	4.3300	(1,713.5272)	0.0000	2.5822	(9.8064)	0.0000	1	(7.2242)	01/06/2025
002738.ZK	01/02/2025	SDB3261862977	(19,600.00)	5.0250	(102,629.72)	(98,490.43)	0.0000	4.3300	(1,713.5272)	0.0000	12.3441	(46.8795)	0.0000	1	(34.5354)	01/06/2025
002738.ZK	01/02/2025	SDB3261862977	(5,200.00)	5.0250	(27,228.29)	(26,130.11)	0.0000	4.3300	(1,713.5272)	0.0000	3.2750	(12.4374)	0.0000	1	(9.1624)	01/06/2025
002738.ZK	01/02/2025	SDB3261862977	(800.00)	5.0250	(4,188.97)	(4,020.02)	0.0000	4.3300	(1,713.5272)	0.0000	0.5038	(1.9134)	0.0000	1	(1.4096)	01/06/2025
002738.ZK	01/02/2025	SDB3261862977	(3,800.00)	5.0250	(19,897.60)	(19,095.08)	0.0000	4.3300	(1,713.5272)	0.0000	2.3932	(9.0889)	0.0000	1	(6.6956)	01/06/2025
002738.ZK	12/31/2024	SDB3261862977	(2,800.00)	5.0849	(14,174.24)	(14,237.48)	0.0000	4.3300	(1,713.5272)	0.0000	3.4097	(13.5536)	0.0000	2	(10.1439)	01/06/2025
002738.ZK	12/31/2024	SDB3261862977	(100.00)	5.0849	(538.77)	(508.59)	0.0000	4.3300	(1,713.5272)	0.0000	0.1296	(0.4841)	0.0000	2	(0.3545)	01/06/2025
002738.ZK	12/31/2024	SDB3261862977	(4,998.00)	5.0849	(26,170.58)	(25,414.08)	0.0000	4.3300	(1,713.5272)	0.0000	6.2955	(24.1932)	0.0000	2	(17.8977)	01/06/2025
002738.ZK	12/31/2024	SDB3261862977	(4,100.00)	5.0849	(21,468.46)	(20,847.89)	0.0000	4.3300	(1,713.5272)	0.0000	5.1644	(19.8463)	0.0000	2	(14.6820)	01/06/2025
002738.ZK	12/31/2024	SDB3261862977	(19,600.00)	5.0849	(102,629.72)	(99,663.06)	0.0000	4.3300	(1,713.5272)	0.0000	24.6881	(94.8752)	0.0000	2	(70.1871)	01/06/2025
002738.ZK	12/31/2024	SDB3261862977	(5,200.00)	5.0849	(27,228.29)	(26,441.22)	0.0000	4.3300	(1,713.5272)	0.0000	6.5499	(25.1710)	0.0000	2	(18.6211)	01/06/2025
002738.ZK	12/31/2024	SDB3261862977	(800.00)	5.0849	(4,188.97)	(4,067.88)	0.0000	4.3300	(1,713.5272)	0.0000	1.0077	(3.8725)	0.0000	2	(2.8648)	01/06/2025
002738.ZK	12/31/2024	SDB3261862977	(3,800.00)	5.0849	(19,897.60)	(19,322.43)	0.0000	4.3300	(1,713.5272)	0.0000	4.7865	(18.3942)	0.0000	2	(13.6077)	01/06/2025
002738.ZK	12/30/2024	SDB3261862977	(2,800.00)	4.9484	(14,174.24)	(13,855.60)	0.0000	4.3300	(1,713.5272)	0.0000	1.7048	(6.5950)	0.0000	1	(4.8901)	01/06/2025
002738.ZK	12/30/2024	SDB3261862977	(100.00)	4.9484	(538.77)	(494.84)	0.0000	4.3300	(1,713.5272)	0.0000	0.0648	(0.2355)	0.0000	1	(0.1707)	01/06/2025
002738.ZK	12/30/2024	SDB3261862977	(4,998.00)	4.9484	(26,170.58)	(24,732.24)	0.0000	4.3300	(1,713.5272)	0.0000	3.1477	(11.7720)	0.0000	1	(8.6243)	01/06/2025
002738.ZK	12/30/2024	SDB3261862977	(4,100.00)	4.9484	(21,468.46)	(20,288.55)	0.0000	4.3300	(1,713.5272)	0.0000	2.5822	(9.6569)	0.0000	1	(7.0748)	01/06/2025
002738.ZK	12/30/2024	SDB3261862977	(19,600.00)	4.9484	(102,629.72)	(96,989.19)	0.0000	4.3300	(1,713.5272)	0.0000	12.3441	(46.1649)	0.0000	1	(33.8208)	01/06/2025
002738.ZK	12/30/2024	SDB3261862977	(5,200.00)	4.9484	(27,228.29)	(25,731.83)	0.0000	4.3300	(1,713.5272)	0.0000	3.2750	(12.2478)	0.0000	1	(8.9729)	01/06/2025
002738.ZK	12/30/2024	SDB3261862977	(800.00)	4.9484	(4,188.97)	(3,958.74)	0.0000	4.3300	(1,713.5272)	0.0000	0.5038	(1.8843)	0.0000	1	(1.3804)	01/06/2025
002738.ZK	12/30/2024	SDB3261862977	(3,800.00)	4.9484	(19,897.60)	(18,804.03)	0.0000	4.3300	(1,713.5272)	0.0000	2.3932	(8.9503)	0.0000	1	(6.5571)	01/06/2025
002738.ZK	12/27/2024	SDB3261862977	(2,800.00)	5.0027	(14,174.24)	(14,007.66)	0.0000	4.3300	(1,713.5272)	0.0000	5.1145	(20.0021)	0.0000	3	(14.8876)	01/06/2025
002738.ZK	12/27/2024	SDB3261862977	(100.00)	5.0027	(538.77)	(500.27)	0.0000	4.3300	(1,713.5272)	0.0000	0.1944	(0.7144)	0.0000	3	(0.5200)	01/06/2025
002738.ZK	12/27/2024	SDB3261862977	(4,998.00)	5.0027	(26,170.58)	(25,003.68)	0.0000	4.3300	(1,713.5272)	0.0000	9.4432	(35.7037)	0.0000	3	(26.2605)	01/06/2025
002738.ZK	12/27/2024	SDB3261862977	(4,100.00)	5.0027	(21,468.46)	(20,511.22)	0.0000	4.3300	(1,713.5272)	0.0000	7.7465	(29.2888)	0.0000	3	(21.5422)	01/06/2025
002738.ZK	12/27/2024	SDB3261862977	(19,600.00)	5.0027	(102,629.72)	(98,053.65)	0.0000	4.3300	(1,713.5272)	0.0000	37.0322	(140.0147)	0.0000	3	(102.9824)	01/06/2025
002738.ZK	12/27/2024	SDB3261862977	(5,200.00)	5.0027	(27,228.29)	(26,014.23)	0.0000	4.3300	(1,713.5272)	0.0000	9.8249	(37.1467)	0.0000	3	(27.3219)	01/06/2025
002738.ZK	12/27/2024	SDB3261862977	(800.00)	5.0027	(4,188.97)	(4,002.19)	0.0000	4.3300	(1,713.5272)	0.0000	1.5115	(5.7149)	0.0000	3	(4.2034)	01/06/2025
002738.ZK	12/27/2024	SDB3261862977	(3,800.00)	5.0027	(19,897.60)	(19,010.40)	0.0000	4.3300	(1,713.5272)	0.0000	7.1797	(27.1457)	0.0000	3	(19.9660)	01/06/2025
002738.ZK	12/26/2024	SDB3261862977	(2,800.00)	4.9070	(14,174.24)	(13,739.68)	0.0000	4.3300	(1,713.5272)	0.0000	1.7048	(6.5398)	0.0000	1	(4.8350)	01/06/2025
002738.ZK	12/26/2024	SDB3261862977	(100.00)	4.9070	(538.77)	(490.70)	0.0000	4.3300	(1,713.5272)	0.0000	0.0648	(0.2336)	0.0000	1	(0.1688)	01/06/2025
002738.ZK	12/26/2024	SDB3261862977	(4,998.00)	4.9070	(26,170.58)	(24,525.33)	0.0000	4.3300	(1,713.5272)	0.0000	3.1477	(11.6736)	0.0000	1	(8.5258)	01/06/2025
002738.ZK	12/26/2024	SDB3261862977	(4,100.00)	4.9070	(21,468.46)	(20,118.81)	0.0000	4.3300	(1,713.5272)	0.0000	2.5822	(9.5761)	0.0000	1	(6.9940)	01/06/2025
002738.ZK	12/26/2024	SDB3261862977	(19,600.00)	4.9070	(102,629.72)	(96,177.75)	0.0000	4.3300	(1,713.5272)	0.0000	12.3441	(45.7787)	0.0000	1	(33.4346)	01/06/2025
002738.ZK	12/26/2024	SDB3261862977	(5,200.00)	4.9070	(27,228.29)	(25,516.55)	0.0000	4.3300	(1,713.5272)	0.0000	3.2750	(12.1454)	0.0000	1	(8.8704)	01/06/2025
002738.ZK	12/26/2024	SDB3261862977	(800.00)	4.9070	(4,188.97)	(3,925.62)	0.0000	4.3300	(1,713.5272)	0.0000	0.5038	(1.8685)	0.0000	1	(1.3647)	01/06/2025
002738.ZK	12/26/2024	SDB3261862977	(3,800.00)	4.9070	(19,897.60)	(18,646.71)	0.0000	4.3300	(1,713.5272)	0.0000	2.3932	(8.8755)	0.0000	1	(6.4822)	01/06/2025
002738.ZK	12/24/2024	SDB3261862977	(2,800.00)	4.9070	(14,174.24)	(13,739.68)	0.0000	4.3300	(1,713.5272)	0.0000	3.4097	(13.0796)	0.0000	2	(9.6699)	01/06/2025
002738.ZK	12/24/2024	SDB3261862977	(100.00)	4.9070	(538.77)	(490.70)	0.0000	4.3300	(1,713.5272)	0.0000	0.1296	(0.4671)	0.0000	2	(0.3375)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SINOMINE RESOURCE GROUP CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002738.ZK	12/24/2024	SDB3261862977	(4,998.00)	4.9070	(26,170.58)	(24,525.33)	0.0000	4.3300	(1,713.5272)	0.0000	6.2955	(23.3471)	0.0000	2	(17.0516)	01/06/2025
002738.ZK	12/24/2024	SDB3261862977	(4,100.00)	4.9070	(21,468.46)	(20,118.81)	0.0000	4.3300	(1,713.5272)	0.0000	5.1644	(19.1523)	0.0000	2	(13.9879)	01/06/2025
002738.ZK	12/24/2024	SDB3261862977	(19,600.00)	4.9070	(102,629.72)	(96,177.75)	0.0000	4.3300	(1,713.5272)	0.0000	24.6881	(91.5573)	0.0000	2	(66.8692)	01/06/2025
002738.ZK	12/24/2024	SDB3261862977	(5,200.00)	4.9070	(27,228.29)	(25,516.55)	0.0000	4.3300	(1,713.5272)	0.0000	6.5499	(24.2907)	0.0000	2	(17.7408)	01/06/2025
002738.ZK	12/24/2024	SDB3261862977	(800.00)	4.9070	(4,188.97)	(3,925.62)	0.0000	4.3300	(1,713.5272)	0.0000	1.0077	(3.7370)	0.0000	2	(2.7294)	01/06/2025
002738.ZK	12/24/2024	SDB3261862977	(3,800.00)	4.9070	(19,897.60)	(18,646.71)	0.0000	4.3300	(1,713.5272)	0.0000	4.7865	(17.7509)	0.0000	2	(12.9644)	01/06/2025
002738.ZK	12/23/2024	SDB3261862977	(2,800.00)	5.0230	(14,174.24)	(14,064.52)	0.0000	4.3300	(1,713.5272)	0.0000	1.7048	(6.6944)	0.0000	1	(4.9896)	01/06/2025
002738.ZK	12/23/2024	SDB3261862977	(100.00)	5.0230	(538.77)	(502.30)	0.0000	4.3300	(1,713.5272)	0.0000	0.0648	(0.2391)	0.0000	1	(0.1743)	01/06/2025
002738.ZK	12/23/2024	SDB3261862977	(4,998.00)	5.0230	(26,170.58)	(25,105.17)	0.0000	4.3300	(1,713.5272)	0.0000	3.1477	(11.9496)	0.0000	1	(8.8018)	01/06/2025
002738.ZK	12/23/2024	SDB3261862977	(4,100.00)	5.0230	(21,468.46)	(20,594.48)	0.0000	4.3300	(1,713.5272)	0.0000	2.5822	(9.8026)	0.0000	1	(7.2204)	01/06/2025
002738.ZK	12/23/2024	SDB3261862977	(19,600.00)	5.0230	(102,629.72)	(98,451.66)	0.0000	4.3300	(1,713.5272)	0.0000	12.3441	(46.8610)	0.0000	1	(34.5169)	01/06/2025
002738.ZK	12/23/2024	SDB3261862977	(5,200.00)	5.0230	(27,228.29)	(26,119.83)	0.0000	4.3300	(1,713.5272)	0.0000	3.2750	(12.4325)	0.0000	1	(9.1576)	01/06/2025
002738.ZK	12/23/2024	SDB3261862977	(800.00)	5.0230	(4,188.97)	(4,018.44)	0.0000	4.3300	(1,713.5272)	0.0000	0.5038	(1.9127)	0.0000	1	(1.4089)	01/06/2025
002738.ZK	12/23/2024	SDB3261862977	(3,800.00)	5.0230	(19,897.60)	(19,087.57)	0.0000	4.3300	(1,713.5272)	0.0000	2.3932	(9.0853)	0.0000	1	(6.6921)	01/06/2025
002738.ZK	12/20/2024	SDB3261862977	(100.00)	5.1208	(538.77)	(512.08)	0.0000	4.3300	(1,700.0000)	0.0000	0.1944	(0.7254)	0.0000	3	(0.5310)	01/06/2025
002738.ZK	12/20/2024	SDB3261862977	(4,998.00)	5.1208	(26,170.58)	(25,593.69)	0.0000	4.3300	(1,700.0000)	0.0000	9.4432	(36.2577)	0.0000	3	(26.8145)	01/06/2025
002738.ZK	12/20/2024	SDB3261862977	(4,100.00)	5.1208	(21,468.46)	(20,995.22)	0.0000	4.3300	(1,700.0000)	0.0000	7.7465	(29.7432)	0.0000	3	(21.9967)	01/06/2025
002738.ZK	12/20/2024	SDB3261862977	(19,600.00)	5.1208	(102,629.72)	(100,367.41)	0.0000	4.3300	(1,700.0000)	0.0000	37.0322	(142.1872)	0.0000	3	(105.1549)	01/06/2025
002738.ZK	12/20/2024	SDB3261862977	(5,200.00)	5.1208	(27,228.29)	(26,628.09)	0.0000	4.3300	(1,700.0000)	0.0000	9.8249	(37.7231)	0.0000	3	(27.8982)	01/06/2025
002738.ZK	12/20/2024	SDB3261862977	(800.00)	5.1208	(4,188.97)	(4,096.63)	0.0000	4.3300	(1,700.0000)	0.0000	1.5115	(5.8036)	0.0000	3	(4.2920)	01/06/2025
002738.ZK	12/20/2024	SDB3261862977	(3,800.00)	5.1208	(19,897.60)	(19,458.99)	0.0000	4.3300	(1,700.0000)	0.0000	7.1797	(27.5669)	0.0000	3	(20.3872)	01/06/2025
002738.ZK	12/19/2024	SDB3261862977	(100.00)	5.1843	(538.77)	(518.43)	0.0000	4.5800	(1,700.0000)	0.0000	0.0685	(0.2448)	0.0000	1	(0.1763)	01/06/2025
002738.ZK	12/19/2024	SDB3261862977	(4,998.00)	5.1843	(26,170.58)	(25,911.26)	0.0000	4.5800	(1,700.0000)	0.0000	3.3295	(12.2359)	0.0000	1	(8.9064)	01/06/2025
002738.ZK	12/19/2024	SDB3261862977	(4,100.00)	5.1843	(21,468.46)	(21,255.74)	0.0000	4.5800	(1,700.0000)	0.0000	2.7313	(10.0374)	0.0000	1	(7.3062)	01/06/2025
002738.ZK	12/19/2024	SDB3261862977	(19,600.00)	5.1843	(102,629.72)	(101,612.79)	0.0000	4.5800	(1,700.0000)	0.0000	13.0568	(47.9838)	0.0000	1	(34.9270)	01/06/2025
002738.ZK	12/19/2024	SDB3261862977	(5,200.00)	5.1843	(27,228.29)	(26,958.50)	0.0000	4.5800	(1,700.0000)	0.0000	3.4640	(12.7304)	0.0000	1	(9.2664)	01/06/2025
002738.ZK	12/19/2024	SDB3261862977	(800.00)	5.1843	(4,188.97)	(4,147.46)	0.0000	4.5800	(1,700.0000)	0.0000	0.5329	(1.9585)	0.0000	1	(1.4256)	01/06/2025
002738.ZK	12/19/2024	SDB3261862977	(3,800.00)	5.1843	(19,897.60)	(19,700.44)	0.0000	4.5800	(1,700.0000)	0.0000	2.5314	(9.3030)	0.0000	1	(6.7716)	01/06/2025
002738.ZK	12/18/2024	SDB3261862977	(100.00)	5.3892	(538.77)	(538.92)	0.0000	4.5800	(1,724.9429)	0.0000	0.0685	(0.2582)	0.0000	1	(0.1897)	01/06/2025
002738.ZK	12/18/2024	SDB3261862977	(900.00)	5.3892	(4,712.59)	(4,850.28)	0.0000	4.5800	(1,724.9429)	0.0000	0.5995	(2.3240)	0.0000	1	(1.7245)	01/06/2025
002738.ZK	12/18/2024	SDB3261862977	(100.00)	5.3892	(523.62)	(538.92)	0.0000	4.5800	(1,724.9429)	0.0000	0.0666	(0.2582)	0.0000	1	(0.1916)	01/06/2025
002738.ZK	12/18/2024	SDB3261862977	(6,400.00)	5.3892	(33,511.74)	(34,490.89)	0.0000	4.5800	(1,724.9429)	0.0000	4.2634	(16.5263)	0.0000	1	(12.2629)	01/06/2025
002738.ZK	12/18/2024	SDB3261862977	(4,000.00)	5.3892	(20,944.84)	(21,556.80)	0.0000	4.5800	(1,724.9429)	0.0000	2.6646	(10.3290)	0.0000	1	(7.6643)	01/06/2025
002738.ZK	12/18/2024	SDB3261862977	(800.00)	5.3892	(4,188.97)	(4,311.36)	0.0000	4.5800	(1,724.9429)	0.0000	0.5329	(2.0658)	0.0000	1	(1.5329)	01/06/2025
002738.ZK	12/18/2024	SDB3261862977	(8,000.00)	5.3892	(41,889.68)	(43,113.61)	0.0000	4.5800	(1,724.9429)	0.0000	5.3293	(20.6579)	0.0000	1	(15.3286)	01/06/2025
002738.ZK	12/18/2024	SDB3261862977	(4,998.00)	5.3892	(26,170.58)	(26,935.23)	0.0000	4.5800	(1,724.9429)	0.0000	3.3295	(12.9060)	0.0000	1	(9.5766)	01/06/2025
002738.ZK	12/18/2024	SDB3261862977	(12,002.00)	5.3892	(62,844.99)	(64,681.19)	0.0000	4.5800	(1,724.9429)	0.0000	7.9953	(30.9920)	0.0000	1	(22.9968)	01/06/2025
002738.ZK	12/18/2024	SDB3261862977	(4,100.00)	5.3892	(21,468.46)	(22,095.72)	0.0000	4.5800	(1,724.9429)	0.0000	2.7313	(10.5872)	0.0000	1	(7.8559)	01/06/2025
002738.ZK	12/18/2024	SDB3261862977	(1,000.00)	5.3892	(5,236.21)	(5,389.20)	0.0000	4.5800	(1,724.9429)	0.0000	0.6662	(2.5822)	0.0000	1	(1.9161)	01/06/2025
002738.ZK	12/18/2024	SDB3261862977	(300.00)	5.3892	(1,570.86)	(1,616.76)	0.0000	4.5800	(1,724.9429)	0.0000	0.1998	(0.7747)	0.0000	1	(0.5748)	01/06/2025
002738.ZK	12/18/2024	SDB3261862977	(19,600.00)	5.3892	(102,629.72)	(105,628.34)	0.0000	4.5800	(1,724.9429)	0.0000	13.0568	(50.6119)	0.0000	1	(37.5551)	01/06/2025
002738.ZK	12/18/2024	SDB3261862977	(5,200.00)	5.3892	(27,228.29)	(28,023.85)	0.0000	4.5800	(1,724.9429)	0.0000	3.4640	(13.4276)	0.0000	1	(9.9636)	01/06/2025
002738.ZK	12/18/2024	SDB3261862977	(800.00)	5.3892	(4,188.97)	(4,311.36)	0.0000	4.5800	(1,724.9429)	0.0000	0.5329	(2.0658)	0.0000	1	(1.5329)	01/06/2025
002738.ZK	12/18/2024	SDB3261862977	(3,800.00)	5.3892	(19,897.60)	(20,478.96)	0.0000	4.5800	(1,724.9429)	0.0000	2.5314	(9.8125)	0.0000	1	(7.2811)	01/06/2025
002738.ZK	12/18/2024	SDB3261862977	(6,000.00)	5.3892	(31,417.26)	(32,335.21)	0.0000	4.5800	(1,724.9429)	0.0000	3.9970	(15.4934)	0.0000	1	(11.4965)	01/06/2025
002738.ZK	12/18/2024	SDB3261862977	(9,600.00)	5.3892	(50,267.62)	(51,736.33)	0.0000	4.5800	(1,724.9429)	0.0000	6.3952	(24.7895)	0.0000	1	(18.3943)	01/06/2025
002738.ZK	12/17/2024	SDB3261862977	(900.00)	5.5463	(4,712.59)	(4,991.64)	0.0000	4.5800	(1,724.6575)	0.0000	0.5995	(2.3914)	0.0000	1	(1.7918)	01/06/2025
002738.ZK	12/17/2024	SDB3261862977	(100.00)	5.5463	(523.62)	(554.63)	0.0000	4.5800	(1,724.6575)	0.0000	0.0666	(0.2657)	0.0000	1	(0.1991)	01/06/2025
002738.ZK	12/17/2024	SDB3261862977	(6,400.00)	5.5463	(33,511.74)	(35,496.10)	0.0000	4.5800	(1,724.6575)	0.0000	4.2634	(17.0052)	0.0000	1	(12.7417)	01/06/2025
002738.ZK	12/17/2024	SDB3261862977	(4,000.00)	5.5463	(20,944.84)	(22,185.06)	0.0000	4.5800	(1,724.6575)	0.0000	2.6646	(10.6282)	0.0000	1	(7.9636)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SINOMINE RESOURCE GROUP CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002738.ZK	12/17/2024	SDB3261862977	(800.00)	5.5463	(4,188.97)	(4,437.01)	0.0000	4.5800	(1,724.6575)	0.0000	0.5329	(2.1256)	0.0000	1	(1.5927)	01/06/2025
002738.ZK	12/17/2024	SDB3261862977	(8,000.00)	5.5463	(41,889.68)	(44,370.13)	0.0000	4.5800	(1,724.6575)	0.0000	5.3293	(21.2565)	0.0000	1	(15.9272)	01/06/2025
002738.ZK	12/17/2024	SDB3261862977	(4,998.00)	5.5463	(26,170.58)	(27,720.24)	0.0000	4.5800	(1,724.6575)	0.0000	3.3295	(13.2800)	0.0000	1	(9.9505)	01/06/2025
002738.ZK	12/17/2024	SDB3261862977	(12,002.00)	5.5463	(62,844.99)	(66,566.28)	0.0000	4.5800	(1,724.6575)	0.0000	7.9953	(31.8900)	0.0000	1	(23.8947)	01/06/2025
002738.ZK	12/17/2024	SDB3261862977	(4,100.00)	5.5463	(21,468.46)	(22,739.69)	0.0000	4.5800	(1,724.6575)	0.0000	2.7313	(10.8939)	0.0000	1	(8.1627)	01/06/2025
002738.ZK	12/17/2024	SDB3261862977	(1,000.00)	5.5463	(5,236.21)	(5,546.27)	0.0000	4.5800	(1,724.6575)	0.0000	0.6662	(2.6571)	0.0000	1	(1.9909)	01/06/2025
002738.ZK	12/17/2024	SDB3261862977	(300.00)	5.5463	(1,570.86)	(1,663.88)	0.0000	4.5800	(1,724.6575)	0.0000	0.1998	(0.7971)	0.0000	1	(0.5973)	01/06/2025
002738.ZK	12/17/2024	SDB3261862977	(19,600.00)	5.5463	(102,629.72)	(108,706.81)	0.0000	4.5800	(1,724.6575)	0.0000	13.0568	(52.0783)	0.0000	1	(39.0216)	01/06/2025
002738.ZK	12/17/2024	SDB3261862977	(5,200.00)	5.5463	(27,228.29)	(28,840.58)	0.0000	4.5800	(1,724.6575)	0.0000	3.4640	(13.8167)	0.0000	1	(10.3527)	01/06/2025
002738.ZK	12/17/2024	SDB3261862977	(800.00)	5.5463	(4,188.97)	(4,437.01)	0.0000	4.5800	(1,724.6575)	0.0000	0.5329	(2.1256)	0.0000	1	(1.5927)	01/06/2025
002738.ZK	12/17/2024	SDB3261862977	(3,800.00)	5.5463	(19,897.60)	(21,075.81)	0.0000	4.5800	(1,724.6575)	0.0000	2.5314	(10.0968)	0.0000	1	(7.5654)	01/06/2025
002738.ZK	12/17/2024	SDB3261862977	(6,000.00)	5.5463	(31,417.26)	(33,277.60)	0.0000	4.5800	(1,724.6575)	0.0000	3.9970	(15.9423)	0.0000	1	(11.9454)	01/06/2025
002738.ZK	12/17/2024	SDB3261862977	(9,600.00)	5.5463	(50,267.62)	(53,244.15)	0.0000	4.5800	(1,724.6575)	0.0000	6.3952	(25.5078)	0.0000	1	(19.1126)	01/06/2025
002738.ZK	12/16/2024	SDB3261862977	(900.00)	5.3565	(4,712.59)	(4,820.82)	0.0000	4.5800	(1,724.6575)	0.0000	0.5995	(2.3095)	0.0000	1	(1.7100)	01/06/2025
002738.ZK	12/16/2024	SDB3261862977	(100.00)	5.3565	(523.62)	(535.65)	0.0000	4.5800	(1,724.6575)	0.0000	0.0666	(0.2566)	0.0000	1	(0.1900)	01/06/2025
002738.ZK	12/16/2024	SDB3261862977	(6,400.00)	5.3565	(33,511.74)	(34,281.38)	0.0000	4.5800	(1,724.6575)	0.0000	4.2634	(16.4232)	0.0000	1	(12.1598)	01/06/2025
002738.ZK	12/16/2024	SDB3261862977	(4,000.00)	5.3565	(20,944.84)	(21,425.86)	0.0000	4.5800	(1,724.6575)	0.0000	2.6646	(10.2645)	0.0000	1	(7.5999)	01/06/2025
002738.ZK	12/16/2024	SDB3261862977	(800.00)	5.3565	(4,188.97)	(4,584.17)	0.0000	4.5800	(1,724.6575)	0.0000	0.5329	(2.0529)	0.0000	1	(1.5200)	01/06/2025
002738.ZK	12/16/2024	SDB3261862977	(8,000.00)	5.3565	(41,889.68)	(42,851.73)	0.0000	4.5800	(1,724.6575)	0.0000	5.3293	(20.5290)	0.0000	1	(15.1997)	01/06/2025
002738.ZK	12/16/2024	SDB3261862977	(4,998.00)	5.3565	(26,170.58)	(26,771.62)	0.0000	4.5800	(1,724.6575)	0.0000	3.3295	(12.8255)	0.0000	1	(9.4960)	01/06/2025
002738.ZK	12/16/2024	SDB3261862977	(12,002.00)	5.3565	(62,844.99)	(64,288.30)	0.0000	4.5800	(1,724.6575)	0.0000	7.9953	(30.7987)	0.0000	1	(22.8034)	01/06/2025
002738.ZK	12/16/2024	SDB3261862977	(4,100.00)	5.3565	(21,468.46)	(21,961.51)	0.0000	4.5800	(1,724.6575)	0.0000	2.7313	(10.5211)	0.0000	1	(7.7899)	01/06/2025
002738.ZK	12/16/2024	SDB3261862977	(1,000.00)	5.3565	(5,236.21)	(5,356.47)	0.0000	4.5800	(1,724.6575)	0.0000	0.6662	(2.5661)	0.0000	1	(1.9000)	01/06/2025
002738.ZK	12/16/2024	SDB3261862977	(300.00)	5.3565	(1,570.86)	(1,606.94)	0.0000	4.5800	(1,724.6575)	0.0000	0.1998	(0.7698)	0.0000	1	(0.5700)	01/06/2025
002738.ZK	12/16/2024	SDB3261862977	(19,600.00)	5.3565	(102,629.72)	(104,986.73)	0.0000	4.5800	(1,724.6575)	0.0000	13.0568	(50.2962)	0.0000	1	(37.2394)	01/06/2025
002738.ZK	12/16/2024	SDB3261862977	(5,200.00)	5.3565	(27,228.29)	(27,853.62)	0.0000	4.5800	(1,724.6575)	0.0000	3.4640	(13.3439)	0.0000	1	(9.8798)	01/06/2025
002738.ZK	12/16/2024	SDB3261862977	(800.00)	5.3565	(4,188.97)	(4,285.17)	0.0000	4.5800	(1,724.6575)	0.0000	0.5329	(2.0529)	0.0000	1	(1.5200)	01/06/2025
002738.ZK	12/16/2024	SDB3261862977	(3,800.00)	5.3565	(19,897.60)	(20,354.57)	0.0000	4.5800	(1,724.6575)	0.0000	2.5314	(9.7513)	0.0000	1	(7.2199)	01/06/2025
002738.ZK	12/16/2024	SDB3261862977	(6,000.00)	5.3565	(31,417.26)	(32,138.80)	0.0000	4.5800	(1,724.6575)	0.0000	3.9970	(15.3968)	0.0000	1	(11.3998)	01/06/2025
002738.ZK	12/16/2024	SDB3261862977	(9,600.00)	5.3565	(50,267.62)	(51,422.07)	0.0000	4.5800	(1,724.6575)	0.0000	6.3952	(24.6349)	0.0000	1	(18.2397)	01/06/2025
002738.ZK	12/13/2024	SDB3261862977	(900.00)	5.2431	(4,712.59)	(4,718.83)	0.0000	4.5800	(1,724.6575)	0.0000	1.7986	(6.7820)	0.0000	3	(4.9833)	01/06/2025
002738.ZK	12/13/2024	SDB3261862977	(100.00)	5.2431	(523.62)	(524.31)	0.0000	4.5800	(1,724.6575)	0.0000	0.1998	(0.7536)	0.0000	3	(0.5537)	01/06/2025
002738.ZK	12/13/2024	SDB3261862977	(6,400.00)	5.2431	(33,511.74)	(33,556.10)	0.0000	4.5800	(1,724.6575)	0.0000	12.7903	(48.2273)	0.0000	3	(35.4370)	01/06/2025
002738.ZK	12/13/2024	SDB3261862977	(4,000.00)	5.2431	(20,944.84)	(20,972.56)	0.0000	4.5800	(1,724.6575)	0.0000	7.9939	(30.1421)	0.0000	3	(22.1481)	01/06/2025
002738.ZK	12/13/2024	SDB3261862977	(800.00)	5.2431	(4,188.97)	(4,194.51)	0.0000	4.5800	(1,724.6575)	0.0000	1.5988	(6.0284)	0.0000	3	(4.4296)	01/06/2025
002738.ZK	12/13/2024	SDB3261862977	(8,000.00)	5.2431	(41,889.68)	(41,945.13)	0.0000	4.5800	(1,724.6575)	0.0000	15.9879	(60.2841)	0.0000	3	(44.2963)	01/06/2025
002738.ZK	12/13/2024	SDB3261862977	(4,998.00)	5.2431	(26,170.58)	(26,205.22)	0.0000	4.5800	(1,724.6575)	0.0000	9.9884	(37.6625)	0.0000	3	(27.6741)	01/06/2025
002738.ZK	12/13/2024	SDB3261862977	(12,002.00)	5.2431	(62,844.99)	(62,928.18)	0.0000	4.5800	(1,724.6575)	0.0000	23.9858	(90.4413)	0.0000	3	(66.4555)	01/06/2025
002738.ZK	12/13/2024	SDB3261862977	(4,100.00)	5.2431	(21,468.46)	(21,496.88)	0.0000	4.5800	(1,724.6575)	0.0000	8.1938	(30.8956)	0.0000	3	(22.7018)	01/06/2025
002738.ZK	12/13/2024	SDB3261862977	(1,000.00)	5.2431	(5,236.21)	(5,243.14)	0.0000	4.5800	(1,724.6575)	0.0000	1.9985	(7.5355)	0.0000	3	(5.5370)	01/06/2025
002738.ZK	12/13/2024	SDB3261862977	(300.00)	5.2431	(1,570.86)	(1,572.94)	0.0000	4.5800	(1,724.6575)	0.0000	0.5995	(2.2607)	0.0000	3	(1.6611)	01/06/2025
002738.ZK	12/13/2024	SDB3261862977	(19,600.00)	5.2431	(102,629.72)	(102,765.56)	0.0000	4.5800	(1,724.6575)	0.0000	39.1703	(147.6962)	0.0000	3	(108.5258)	01/06/2025
002738.ZK	12/13/2024	SDB3261862977	(5,200.00)	5.2431	(27,228.29)	(27,264.33)	0.0000	4.5800	(1,724.6575)	0.0000	10.3921	(39.1847)	0.0000	3	(28.7926)	01/06/2025
002738.ZK	12/13/2024	SDB3261862977	(800.00)	5.2431	(4,188.97)	(4,194.51)	0.0000	4.5800	(1,724.6575)	0.0000	1.5988	(6.0284)	0.0000	3	(4.4296)	01/06/2025
002738.ZK	12/13/2024	SDB3261862977	(3,800.00)	5.2431	(19,897.60)	(19,923.94)	0.0000	4.5800	(1,724.6575)	0.0000	7.5942	(28.6350)	0.0000	3	(21.0407)	01/06/2025
002738.ZK	12/13/2024	SDB3261862977	(6,000.00)	5.2431	(31,417.26)	(31,458.85)	0.0000	4.5800	(1,724.6575)	0.0000	11.9909	(45.2131)	0.0000	3	(33.2222)	01/06/2025
002738.ZK	12/13/2024	SDB3261862977	(9,600.00)	5.2431	(50,267.62)	(50,334.15)	0.0000	4.5800	(1,724.6575)	0.0000	19.1855	(72.3410)	0.0000	3	(53.1555)	01/06/2025
002738.ZK	12/12/2024	SDB3261862977	(900.00)	5.1908	(4,712.59)	(4,671.75)	0.0000	4.5800	(1,724.6575)	0.0000	0.5995	(2.2381)	0.0000	1	(1.6386)	01/06/2025
002738.ZK	12/12/2024	SDB3261862977	(100.00)	5.1908	(523.62)	(519.08)	0.0000	4.5800	(1,724.6575)	0.0000	0.0666	(0.2487)	0.0000	1	(0.1821)	01/06/2025
002738.ZK	12/12/2024	SDB3261862977	(6,400.00)	5.1908	(33,511.74)	(33,221.33)	0.0000	4.5800	(1,724.6575)	0.0000	4.2634	(15.9154)	0.0000	1	(11.6520)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SINOMINE RESOURCE GROUP CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002738.ZK	12/12/2024	SDB3261862977	(4,000.00)	5.1908	(20,944.84)	(20,763.33)	0.0000	4.5800	(1,724.6575)	0.0000	2.6646	(9.9471)	0.0000	1	(7.2825)	01/06/2025
002738.ZK	12/12/2024	SDB3261862977	(800.00)	5.1908	(4,188.97)	(4,152.67)	0.0000	4.5800	(1,724.6575)	0.0000	0.5329	(1.9894)	0.0000	1	(1.4565)	01/06/2025
002738.ZK	12/12/2024	SDB3261862977	(8,000.00)	5.1908	(41,889.68)	(41,526.66)	0.0000	4.5800	(1,724.6575)	0.0000	5.3293	(19.8942)	0.0000	1	(14.5649)	01/06/2025
002738.ZK	12/12/2024	SDB3261862977	(4,998.00)	5.1908	(26,170.58)	(25,943.78)	0.0000	4.5800	(1,724.6575)	0.0000	3.3295	(12.4289)	0.0000	1	(9.0994)	01/06/2025
002738.ZK	12/12/2024	SDB3261862977	(12,002.00)	5.1908	(62,844.99)	(62,300.38)	0.0000	4.5800	(1,724.6575)	0.0000	7.9953	(29.8463)	0.0000	1	(21.8511)	01/06/2025
002738.ZK	12/12/2024	SDB3261862977	(4,100.00)	5.1908	(21,468.46)	(21,282.42)	0.0000	4.5800	(1,724.6575)	0.0000	2.7313	(10.1958)	0.0000	1	(7.4645)	01/06/2025
002738.ZK	12/12/2024	SDB3261862977	(1,000.00)	5.1908	(5,236.21)	(5,190.83)	0.0000	4.5800	(1,724.6575)	0.0000	0.6662	(2.4868)	0.0000	1	(1.8206)	01/06/2025
002738.ZK	12/12/2024	SDB3261862977	(300.00)	5.1908	(1,570.86)	(1,557.25)	0.0000	4.5800	(1,724.6575)	0.0000	0.1998	(0.7460)	0.0000	1	(0.5462)	01/06/2025
002738.ZK	12/12/2024	SDB3261862977	(19,600.00)	5.1908	(102,629.72)	(101,740.33)	0.0000	4.5800	(1,724.6575)	0.0000	13.0568	(48.7409)	0.0000	1	(35.6841)	01/06/2025
002738.ZK	12/12/2024	SDB3261862977	(5,200.00)	5.1908	(27,228.29)	(26,992.33)	0.0000	4.5800	(1,724.6575)	0.0000	3.4640	(12.9313)	0.0000	1	(9.4672)	01/06/2025
002738.ZK	12/12/2024	SDB3261862977	(800.00)	5.1908	(4,188.97)	(4,152.67)	0.0000	4.5800	(1,724.6575)	0.0000	0.5329	(1.9894)	0.0000	1	(1.4565)	01/06/2025
002738.ZK	12/12/2024	SDB3261862977	(3,800.00)	5.1908	(19,897.60)	(19,725.17)	0.0000	4.5800	(1,724.6575)	0.0000	2.5314	(9.4498)	0.0000	1	(6.9183)	01/06/2025
002738.ZK	12/12/2024	SDB3261862977	(6,000.00)	5.1908	(31,417.26)	(31,145.00)	0.0000	4.5800	(1,724.6575)	0.0000	3.9970	(14.9207)	0.0000	1	(10.9237)	01/06/2025
002738.ZK	12/12/2024	SDB3261862977	(9,600.00)	5.1908	(50,267.62)	(49,832.00)	0.0000	4.5800	(1,724.6575)	0.0000	6.3952	(23.8731)	0.0000	1	(17.4779)	01/06/2025
002738.ZK	12/11/2024	SDB3261862977	(900.00)	5.2621	(4,712.59)	(4,735.86)	0.0000	4.5800	(1,730.1502)	0.0000	0.5995	(2.2760)	0.0000	1	(1.6765)	01/06/2025
002738.ZK	12/11/2024	SDB3261862977	(100.00)	5.2621	(523.62)	(526.21)	0.0000	4.5800	(1,730.1502)	0.0000	0.0666	(0.2529)	0.0000	1	(0.1863)	01/06/2025
002738.ZK	12/11/2024	SDB3261862977	(6,400.00)	5.2621	(33,511.74)	(33,677.25)	0.0000	4.5800	(1,730.1502)	0.0000	4.2634	(16.1852)	0.0000	1	(11.9218)	01/06/2025
002738.ZK	12/11/2024	SDB3261862977	(4,000.00)	5.2621	(20,944.84)	(21,048.28)	0.0000	4.5800	(1,730.1502)	0.0000	2.6646	(10.1157)	0.0000	1	(7.4511)	01/06/2025
002738.ZK	12/11/2024	SDB3261862977	(2,400.00)	5.2621	(12,566.90)	(12,628.97)	0.0000	4.5800	(1,730.1502)	0.0000	1.5988	(6.0694)	0.0000	1	(4.4707)	01/06/2025
002738.ZK	12/11/2024	SDB3261862977	(8,000.00)	5.2621	(41,889.68)	(42,096.57)	0.0000	4.5800	(1,730.1502)	0.0000	5.3293	(20.2315)	0.0000	1	(14.9022)	01/06/2025
002738.ZK	12/11/2024	SDB3261862977	(4,998.00)	5.2621	(26,170.58)	(26,299.83)	0.0000	4.5800	(1,730.1502)	0.0000	3.3295	(12.6396)	0.0000	1	(9.3101)	01/06/2025
002738.ZK	12/11/2024	SDB3261862977	(12,002.00)	5.2621	(62,844.99)	(63,155.38)	0.0000	4.5800	(1,730.1502)	0.0000	7.9953	(30.3523)	0.0000	1	(22.3570)	01/06/2025
002738.ZK	12/11/2024	SDB3261862977	(4,100.00)	5.2621	(21,468.46)	(21,574.49)	0.0000	4.5800	(1,730.1502)	0.0000	2.7313	(10.3686)	0.0000	1	(7.6374)	01/06/2025
002738.ZK	12/11/2024	SDB3261862977	(1,000.00)	5.2621	(5,236.21)	(5,262.07)	0.0000	4.5800	(1,730.1502)	0.0000	0.6662	(2.5289)	0.0000	1	(1.8628)	01/06/2025
002738.ZK	12/11/2024	SDB3261862977	(300.00)	5.2621	(1,570.86)	(1,578.62)	0.0000	4.5800	(1,730.1502)	0.0000	0.1998	(0.7587)	0.0000	1	(0.5588)	01/06/2025
002738.ZK	12/11/2024	SDB3261862977	(19,600.00)	5.2621	(102,629.72)	(103,136.59)	0.0000	4.5800	(1,730.1502)	0.0000	13.0568	(49.5672)	0.0000	1	(36.5104)	01/06/2025
002738.ZK	12/11/2024	SDB3261862977	(5,200.00)	5.2621	(27,228.29)	(27,362.77)	0.0000	4.5800	(1,730.1502)	0.0000	3.4640	(13.1505)	0.0000	1	(9.6864)	01/06/2025
002738.ZK	12/11/2024	SDB3261862977	(300.00)	5.2621	(1,570.86)	(1,578.62)	0.0000	4.5800	(1,730.1502)	0.0000	0.1998	(0.7587)	0.0000	1	(0.5588)	01/06/2025
002738.ZK	12/11/2024	SDB3261862977	(2,400.00)	5.2621	(12,566.90)	(12,628.97)	0.0000	4.5800	(1,730.1502)	0.0000	1.5988	(6.0694)	0.0000	1	(4.4707)	01/06/2025
002738.ZK	12/11/2024	SDB3261862977	(1,300.00)	5.2621	(6,807.07)	(6,840.69)	0.0000	4.5800	(1,730.1502)	0.0000	0.8660	(3.2876)	0.0000	1	(2.4216)	01/06/2025
002738.ZK	12/11/2024	SDB3261862977	(800.00)	5.2621	(4,188.97)	(4,209.66)	0.0000	4.5800	(1,730.1502)	0.0000	0.5329	(2.0231)	0.0000	1	(1.4902)	01/06/2025
002738.ZK	12/11/2024	SDB3261862977	(3,800.00)	5.2621	(19,897.60)	(19,995.87)	0.0000	4.5800	(1,730.1502)	0.0000	2.5314	(9.6100)	0.0000	1	(7.0785)	01/06/2025
002738.ZK	12/11/2024	SDB3261862977	(6,000.00)	5.2621	(31,417.26)	(31,572.43)	0.0000	4.5800	(1,730.1502)	0.0000	3.9970	(15.1736)	0.0000	1	(11.1766)	01/06/2025
002738.ZK	12/11/2024	SDB3261862977	(9,600.00)	5.2621	(50,267.62)	(50,515.88)	0.0000	4.5800	(1,730.1502)	0.0000	6.3952	(24.2778)	0.0000	1	(17.8826)	01/06/2025
002738.ZK	12/10/2024	SDB3261862977	(900.00)	5.2408	(4,712.59)	(4,716.72)	0.0000	4.5800	(1,730.1502)	0.0000	0.5995	(2.2668)	0.0000	1	(1.6673)	01/06/2025
002738.ZK	12/10/2024	SDB3261862977	(100.00)	5.2408	(523.62)	(524.08)	0.0000	4.5800	(1,730.1502)	0.0000	0.0666	(0.2519)	0.0000	1	(0.1853)	01/06/2025
002738.ZK	12/10/2024	SDB3261862977	(6,400.00)	5.2408	(33,511.74)	(33,541.15)	0.0000	4.5800	(1,730.1502)	0.0000	4.2634	(16.1198)	0.0000	1	(11.8563)	01/06/2025
002738.ZK	12/10/2024	SDB3261862977	(4,000.00)	5.2408	(20,944.84)	(20,963.22)	0.0000	4.5800	(1,730.1502)	0.0000	2.6646	(10.0749)	0.0000	1	(7.4102)	01/06/2025
002738.ZK	12/10/2024	SDB3261862977	(2,400.00)	5.2408	(12,566.90)	(12,577.93)	0.0000	4.5800	(1,730.1502)	0.0000	1.5988	(6.0449)	0.0000	1	(4.4461)	01/06/2025
002738.ZK	12/10/2024	SDB3261862977	(8,000.00)	5.2408	(41,889.68)	(41,926.44)	0.0000	4.5800	(1,730.1502)	0.0000	5.3293	(20.1497)	0.0000	1	(14.8204)	01/06/2025
002738.ZK	12/10/2024	SDB3261862977	(4,998.00)	5.2408	(26,170.58)	(26,193.54)	0.0000	4.5800	(1,730.1502)	0.0000	3.3295	(12.5885)	0.0000	1	(9.2591)	01/06/2025
002738.ZK	12/10/2024	SDB3261862977	(12,002.00)	5.2408	(62,844.99)	(62,900.14)	0.0000	4.5800	(1,730.1502)	0.0000	7.9953	(30.2296)	0.0000	1	(22.2344)	01/06/2025
002738.ZK	12/10/2024	SDB3261862977	(4,100.00)	5.2408	(21,468.46)	(21,487.30)	0.0000	4.5800	(1,730.1502)	0.0000	2.7313	(10.3267)	0.0000	1	(7.5955)	01/06/2025
002738.ZK	12/10/2024	SDB3261862977	(1,000.00)	5.2408	(5,236.21)	(5,240.81)	0.0000	4.5800	(1,730.1502)	0.0000	0.6662	(2.5187)	0.0000	1	(1.8526)	01/06/2025
002738.ZK	12/10/2024	SDB3261862977	(300.00)	5.2408	(1,570.86)	(1,572.24)	0.0000	4.5800	(1,730.1502)	0.0000	0.1998	(0.7556)	0.0000	1	(0.5558)	01/06/2025
002738.ZK	12/10/2024	SDB3261862977	(19,600.00)	5.2408	(102,629.72)	(102,719.78)	0.0000	4.5800	(1,730.1502)	0.0000	13.0568	(49.3668)	0.0000	1	(36.3101)	01/06/2025
002738.ZK	12/10/2024	SDB3261862977	(5,200.00)	5.2408	(27,228.29)	(27,252.19)	0.0000	4.5800	(1,730.1502)	0.0000	3.4640	(13.0973)	0.0000	1	(9.6333)	01/06/2025
002738.ZK	12/10/2024	SDB3261862977	(300.00)	5.2408	(1,570.86)	(1,572.24)	0.0000	4.5800	(1,730.1502)	0.0000	0.1998	(0.7556)	0.0000	1	(0.5558)	01/06/2025
002738.ZK	12/10/2024	SDB3261862977	(2,400.00)	5.2408	(12,566.90)	(12,577.93)	0.0000	4.5800	(1,730.1502)	0.0000	1.5988	(6.0449)	0.0000	1	(4.4461)	01/06/2025
002738.ZK	12/10/2024	SDB3261862977	(1,300.00)	5.2408	(6,807.07)	(6,813.05)	0.0000	4.5800	(1,730.1502)	0.0000	0.8660	(3.2743)	0.0000	1	(2.4083)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SINOMINE RESOURCE GROUP CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002738.ZK	12/10/2024	SDB3261862977	(800.00)	5.2408	(4,188.97)	(4,192.64)	0.0000	4.5800	(1,730.1502)	0.0000	0.5329	(2.0150)	0.0000	1	(1.4820)	01/06/2025
002738.ZK	12/10/2024	SDB3261862977	(3,800.00)	5.2408	(19,897.60)	(19,915.06)	0.0000	4.5800	(1,730.1502)	0.0000	2.5314	(9.5711)	0.0000	1	(7.0397)	01/06/2025
002738.ZK	12/10/2024	SDB3261862977	(6,000.00)	5.2408	(31,417.26)	(31,444.83)	0.0000	4.5800	(1,730.1502)	0.0000	3.9970	(15.1123)	0.0000	1	(11.1153)	01/06/2025
002738.ZK	12/10/2024	SDB3261862977	(9,600.00)	5.2408	(50,267.62)	(50,311.73)	0.0000	4.5800	(1,730.1502)	0.0000	6.3952	(24.1797)	0.0000	1	(17.7845)	01/06/2025
002738.ZK	12/09/2024	SDB3261862977	(900.00)	5.2711	(4,712.59)	(4,743.99)	0.0000	4.5800	(1,730.1502)	0.0000	0.5995	(2.2800)	0.0000	1	(1.6804)	01/06/2025
002738.ZK	12/09/2024	SDB3261862977	(100.00)	5.2711	(523.62)	(527.11)	0.0000	4.5800	(1,730.1502)	0.0000	0.0666	(0.2533)	0.0000	1	(0.1867)	01/06/2025
002738.ZK	12/09/2024	SDB3261862977	(6,400.00)	5.2711	(33,511.74)	(33,735.07)	0.0000	4.5800	(1,730.1502)	0.0000	4.2634	(16.2130)	0.0000	1	(11.9495)	01/06/2025
002738.ZK	12/09/2024	SDB3261862977	(4,000.00)	5.2711	(20,944.84)	(21,084.42)	0.0000	4.5800	(1,730.1502)	0.0000	2.6646	(10.1331)	0.0000	1	(7.4685)	01/06/2025
002738.ZK	12/09/2024	SDB3261862977	(2,400.00)	5.2711	(12,566.90)	(12,650.65)	0.0000	4.5800	(1,730.1502)	0.0000	1.5988	(6.0799)	0.0000	1	(4.4811)	01/06/2025
002738.ZK	12/09/2024	SDB3261862977	(8,000.00)	5.2711	(41,889.68)	(42,168.84)	0.0000	4.5800	(1,730.1502)	0.0000	5.3293	(20.2662)	0.0000	1	(14.9369)	01/06/2025
002738.ZK	12/09/2024	SDB3261862977	(4,998.00)	5.2711	(26,170.58)	(26,344.98)	0.0000	4.5800	(1,730.1502)	0.0000	3.3295	(12.6613)	0.0000	1	(9.3318)	01/06/2025
002738.ZK	12/09/2024	SDB3261862977	(12,002.00)	5.2711	(62,844.99)	(63,263.80)	0.0000	4.5800	(1,730.1502)	0.0000	7.9953	(30.4044)	0.0000	1	(22.4091)	01/06/2025
002738.ZK	12/09/2024	SDB3261862977	(4,100.00)	5.2711	(21,468.46)	(21,611.53)	0.0000	4.5800	(1,730.1502)	0.0000	2.7313	(10.3864)	0.0000	1	(7.6552)	01/06/2025
002738.ZK	12/09/2024	SDB3261862977	(1,000.00)	5.2711	(5,236.21)	(5,271.10)	0.0000	4.5800	(1,730.1502)	0.0000	0.6662	(2.5333)	0.0000	1	(1.8671)	01/06/2025
002738.ZK	12/09/2024	SDB3261862977	(300.00)	5.2711	(1,570.86)	(1,581.33)	0.0000	4.5800	(1,730.1502)	0.0000	0.1998	(0.7600)	0.0000	1	(0.5601)	01/06/2025
002738.ZK	12/09/2024	SDB3261862977	(19,600.00)	5.2711	(102,629.72)	(103,313.66)	0.0000	4.5800	(1,730.1502)	0.0000	13.0568	(49.6523)	0.0000	1	(36.5955)	01/06/2025
002738.ZK	12/09/2024	SDB3261862977	(5,200.00)	5.2711	(27,228.29)	(27,409.75)	0.0000	4.5800	(1,730.1502)	0.0000	3.4640	(13.1730)	0.0000	1	(9.7090)	01/06/2025
002738.ZK	12/09/2024	SDB3261862977	(300.00)	5.2711	(1,570.86)	(1,581.33)	0.0000	4.5800	(1,730.1502)	0.0000	0.1998	(0.7600)	0.0000	1	(0.5601)	01/06/2025
002738.ZK	12/09/2024	SDB3261862977	(2,400.00)	5.2711	(12,566.90)	(12,650.65)	0.0000	4.5800	(1,730.1502)	0.0000	1.5988	(6.0799)	0.0000	1	(4.4811)	01/06/2025
002738.ZK	12/09/2024	SDB3261862977	(1,300.00)	5.2711	(6,807.07)	(6,852.44)	0.0000	4.5800	(1,730.1502)	0.0000	0.8660	(3.2933)	0.0000	1	(2.4273)	01/06/2025
002738.ZK	12/09/2024	SDB3261862977	(800.00)	5.2711	(4,188.97)	(4,216.88)	0.0000	4.5800	(1,730.1502)	0.0000	0.5329	(2.0266)	0.0000	1	(1.4937)	01/06/2025
002738.ZK	12/09/2024	SDB3261862977	(3,800.00)	5.2711	(19,897.60)	(20,030.20)	0.0000	4.5800	(1,730.1502)	0.0000	2.5314	(9.6265)	0.0000	1	(7.0950)	01/06/2025
002738.ZK	12/09/2024	SDB3261862977	(6,000.00)	5.2711	(31,417.26)	(31,626.63)	0.0000	4.5800	(1,730.1502)	0.0000	3.9970	(15.1997)	0.0000	1	(11.2027)	01/06/2025
002738.ZK	12/09/2024	SDB3261862977	(9,600.00)	5.2711	(50,267.62)	(50,602.61)	0.0000	4.5800	(1,730.1502)	0.0000	6.3952	(24.3195)	0.0000	1	(17.9243)	01/06/2025
002738.ZK	12/06/2024	SDB3261862977	(900.00)	5.0976	(4,712.59)	(4,587.85)	0.0000	4.5800	(1,730.1502)	0.0000	1.7986	(6.6147)	0.0000	3	(4.8161)	01/06/2025
002738.ZK	12/06/2024	SDB3261862977	(100.00)	5.0976	(523.62)	(509.76)	0.0000	4.5800	(1,730.1502)	0.0000	0.1998	(0.7350)	0.0000	3	(0.5351)	01/06/2025
002738.ZK	12/06/2024	SDB3261862977	(6,400.00)	5.0976	(33,511.74)	(32,624.70)	0.0000	4.5800	(1,730.1502)	0.0000	12.7903	(47.0380)	0.0000	3	(34.2477)	01/06/2025
002738.ZK	12/06/2024	SDB3261862977	(4,000.00)	5.0976	(20,944.84)	(20,390.44)	0.0000	4.5800	(1,730.1502)	0.0000	7.9939	(29.3988)	0.0000	3	(21.4048)	01/06/2025
002738.ZK	12/06/2024	SDB3261862977	(2,400.00)	5.0976	(12,566.90)	(12,234.26)	0.0000	4.5800	(1,730.1502)	0.0000	4.7964	(17.6393)	0.0000	3	(12.8429)	01/06/2025
002738.ZK	12/06/2024	SDB3261862977	(8,000.00)	5.0976	(41,889.68)	(40,780.87)	0.0000	4.5800	(1,730.1502)	0.0000	15.9879	(58.7975)	0.0000	3	(42.8096)	01/06/2025
002738.ZK	12/06/2024	SDB3261862977	(4,998.00)	5.0976	(26,170.58)	(25,477.85)	0.0000	4.5800	(1,730.1502)	0.0000	9.9884	(36.7338)	0.0000	3	(26.7453)	01/06/2025
002738.ZK	12/06/2024	SDB3261862977	(12,002.00)	5.0976	(62,844.99)	(61,181.50)	0.0000	4.5800	(1,730.1502)	0.0000	23.9858	(88.2110)	0.0000	3	(64.2252)	01/06/2025
002738.ZK	12/06/2024	SDB3261862977	(4,100.00)	5.0976	(21,468.46)	(20,900.20)	0.0000	4.5800	(1,730.1502)	0.0000	8.1938	(30.1337)	0.0000	3	(21.9399)	01/06/2025
002738.ZK	12/06/2024	SDB3261862977	(1,000.00)	5.0976	(5,236.21)	(5,097.61)	0.0000	4.5800	(1,730.1502)	0.0000	1.9985	(7.3497)	0.0000	3	(5.3512)	01/06/2025
002738.ZK	12/06/2024	SDB3261862977	(300.00)	5.0976	(1,570.86)	(1,529.28)	0.0000	4.5800	(1,730.1502)	0.0000	0.5995	(2.2049)	0.0000	3	(1.6054)	01/06/2025
002738.ZK	12/06/2024	SDB3261862977	(19,600.00)	5.0976	(102,629.72)	(99,913.14)	0.0000	4.5800	(1,730.1502)	0.0000	39.1703	(144.0539)	0.0000	3	(104.8836)	01/06/2025
002738.ZK	12/06/2024	SDB3261862977	(5,200.00)	5.0976	(27,228.29)	(26,507.57)	0.0000	4.5800	(1,730.1502)	0.0000	10.3921	(38.2184)	0.0000	3	(27.8263)	01/06/2025
002738.ZK	12/06/2024	SDB3261862977	(300.00)	5.0976	(1,570.86)	(1,529.28)	0.0000	4.5800	(1,730.1502)	0.0000	0.5995	(2.2049)	0.0000	3	(1.6054)	01/06/2025
002738.ZK	12/06/2024	SDB3261862977	(2,400.00)	5.0976	(12,566.90)	(12,234.26)	0.0000	4.5800	(1,730.1502)	0.0000	4.7964	(17.6393)	0.0000	3	(12.8429)	01/06/2025
002738.ZK	12/06/2024	SDB3261862977	(1,300.00)	5.0976	(6,807.07)	(6,626.89)	0.0000	4.5800	(1,730.1502)	0.0000	2.5980	(9.5546)	0.0000	3	(6.9566)	01/06/2025
002738.ZK	12/06/2024	SDB3261862977	(800.00)	5.0976	(4,188.97)	(4,078.09)	0.0000	4.5800	(1,730.1502)	0.0000	1.5988	(5.8798)	0.0000	3	(4.2810)	01/06/2025
002738.ZK	12/06/2024	SDB3261862977	(3,800.00)	5.0976	(19,897.60)	(19,370.91)	0.0000	4.5800	(1,730.1502)	0.0000	7.5942	(27.9288)	0.0000	3	(20.3346)	01/06/2025
002738.ZK	12/06/2024	SDB3261862977	(6,000.00)	5.0976	(31,417.26)	(30,585.65)	0.0000	4.5800	(1,730.1502)	0.0000	11.9909	(44.0981)	0.0000	3	(32.1072)	01/06/2025
002738.ZK	12/06/2024	SDB3261862977	(9,600.00)	5.0976	(50,267.62)	(48,937.05)	0.0000	4.5800	(1,730.1502)	0.0000	19.1855	(70.5570)	0.0000	3	(51.3716)	01/06/2025
002738.ZK	12/05/2024	SDB3261862977	(900.00)	5.1698	(4,712.59)	(4,652.82)	0.0000	4.5800	(1,730.1502)	0.0000	0.5995	(2.2361)	0.0000	1	(1.6366)	01/06/2025
002738.ZK	12/05/2024	SDB3261862977	(100.00)	5.1698	(523.62)	(516.98)	0.0000	4.5800	(1,730.1502)	0.0000	0.0666	(0.2485)	0.0000	1	(0.1818)	01/06/2025
002738.ZK	12/05/2024	SDB3261862977	(6,400.00)	5.1698	(33,511.74)	(33,086.71)	0.0000	4.5800	(1,730.1502)	0.0000	4.2634	(15.9014)	0.0000	1	(11.6379)	01/06/2025
002738.ZK	12/05/2024	SDB3261862977	(4,000.00)	5.1698	(20,944.84)	(20,679.20)	0.0000	4.5800	(1,730.1502)	0.0000	2.6646	(9.9384)	0.0000	1	(7.2737)	01/06/2025
002738.ZK	12/05/2024	SDB3261862977	(2,400.00)	5.1698	(12,566.90)	(12,407.52)	0.0000	4.5800	(1,730.1502)	0.0000	1.5988	(5.9630)	0.0000	1	(4.3642)	01/06/2025
002738.ZK	12/05/2024	SDB3261862977	(8,000.00)	5.1698	(41,889.68)	(41,358.39)	0.0000	4.5800	(1,730.1502)	0.0000	5.3293	(19.8767)	0.0000	1	(14.5474)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SINOMINE RESOURCE GROUP CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002738.ZK	12/05/2024	SDB3261862977	(4,998.00)	5.1698	(26,170.58)	(25,838.66)	0.0000	4.5800	(1,730.1502)	0.0000	3.3295	(12.4180)	0.0000	1	(9.0885)	01/06/2025
002738.ZK	12/05/2024	SDB3261862977	(12,002.00)	5.1698	(62,844.99)	(62,047.93)	0.0000	4.5800	(1,730.1502)	0.0000	7.9953	(29.8201)	0.0000	1	(21.8248)	01/06/2025
002738.ZK	12/05/2024	SDB3261862977	(4,100.00)	5.1698	(21,468.46)	(21,196.18)	0.0000	4.5800	(1,730.1502)	0.0000	2.7313	(10.1868)	0.0000	1	(7.4556)	01/06/2025
002738.ZK	12/05/2024	SDB3261862977	(1,000.00)	5.1698	(5,236.21)	(5,169.80)	0.0000	4.5800	(1,730.1502)	0.0000	0.6662	(2.4846)	0.0000	1	(1.8184)	01/06/2025
002738.ZK	12/05/2024	SDB3261862977	(300.00)	5.1698	(1,570.86)	(1,550.94)	0.0000	4.5800	(1,730.1502)	0.0000	0.1998	(0.7454)	0.0000	1	(0.5455)	01/06/2025
002738.ZK	12/05/2024	SDB3261862977	(19,600.00)	5.1698	(102,629.72)	(101,328.06)	0.0000	4.5800	(1,730.1502)	0.0000	13.0568	(48.6980)	0.0000	1	(35.6412)	01/06/2025
002738.ZK	12/05/2024	SDB3261862977	(5,200.00)	5.1698	(27,228.29)	(26,882.95)	0.0000	4.5800	(1,730.1502)	0.0000	3.4640	(12.9199)	0.0000	1	(9.4558)	01/06/2025
002738.ZK	12/05/2024	SDB3261862977	(300.00)	5.1698	(1,570.86)	(1,550.94)	0.0000	4.5800	(1,730.1502)	0.0000	0.1998	(0.7454)	0.0000	1	(0.5455)	01/06/2025
002738.ZK	12/05/2024	SDB3261862977	(2,400.00)	5.1698	(12,566.90)	(12,407.52)	0.0000	4.5800	(1,730.1502)	0.0000	1.5988	(5.9630)	0.0000	1	(4.3642)	01/06/2025
002738.ZK	12/05/2024	SDB3261862977	(1,300.00)	5.1698	(6,807.07)	(6,720.74)	0.0000	4.5800	(1,730.1502)	0.0000	0.8660	(3.2300)	0.0000	1	(2.3640)	01/06/2025
002738.ZK	12/05/2024	SDB3261862977	(800.00)	5.1698	(4,188.97)	(4,135.84)	0.0000	4.5800	(1,730.1502)	0.0000	0.5329	(1.9877)	0.0000	1	(1.4547)	01/06/2025
002738.ZK	12/05/2024	SDB3261862977	(3,800.00)	5.1698	(19,897.60)	(19,645.24)	0.0000	4.5800	(1,730.1502)	0.0000	2.5314	(9.4414)	0.0000	1	(6.9100)	01/06/2025
002738.ZK	12/05/2024	SDB3261862977	(6,000.00)	5.1698	(31,417.26)	(31,018.79)	0.0000	4.5800	(1,730.1502)	0.0000	3.9970	(14.9075)	0.0000	1	(10.9106)	01/06/2025
002738.ZK	12/05/2024	SDB3261862977	(9,600.00)	5.1698	(50,267.62)	(49,630.07)	0.0000	4.5800	(1,730.1502)	0.0000	6.3952	(23.8521)	0.0000	1	(17.4569)	01/06/2025
002738.ZK	12/04/2024	SDB3261862977	(900.00)	5.2362	(4,712.59)	(4,712.59)	0.0000	4.5800	(1,730.1502)	0.0000	0.5995	(2.2649)	0.0000	1	(1.6653)	01/06/2025
002738.ZK	12/04/2024	SDB3261862977	(100.00)	5.2362	(523.62)	(523.62)	0.0000	4.5800	(1,730.1502)	0.0000	0.0666	(0.2517)	0.0000	1	(0.1850)	01/06/2025
002738.ZK	12/04/2024	SDB3261862977	(6,400.00)	5.2362	(33,511.74)	(33,511.74)	0.0000	4.5800	(1,730.1502)	0.0000	4.2634	(16.1057)	0.0000	1	(11.8422)	01/06/2025
002738.ZK	12/04/2024	SDB3261862977	(4,000.00)	5.2362	(20,944.84)	(20,944.84)	0.0000	4.5800	(1,730.1502)	0.0000	2.6646	(10.0660)	0.0000	1	(7.4014)	01/06/2025
002738.ZK	12/04/2024	SDB3261862977	(2,400.00)	5.2362	(12,566.90)	(12,566.90)	0.0000	4.5800	(1,730.1502)	0.0000	1.5988	(6.0396)	0.0000	1	(4.4408)	01/06/2025
002738.ZK	12/04/2024	SDB3261862977	(8,000.00)	5.2362	(41,889.68)	(41,889.68)	0.0000	4.5800	(1,730.1502)	0.0000	5.3293	(20.1321)	0.0000	1	(14.8028)	01/06/2025
002738.ZK	12/04/2024	SDB3261862977	(4,998.00)	5.2362	(26,170.58)	(26,170.58)	0.0000	4.5800	(1,730.1502)	0.0000	3.3295	(12.5775)	0.0000	1	(9.2480)	01/06/2025
002738.ZK	12/04/2024	SDB3261862977	(12,002.00)	5.2362	(62,844.99)	(62,844.99)	0.0000	4.5800	(1,730.1502)	0.0000	7.9953	(30.2031)	0.0000	1	(22.2079)	01/06/2025
002738.ZK	12/04/2024	SDB3261862977	(4,100.00)	5.2362	(21,468.46)	(21,468.46)	0.0000	4.5800	(1,730.1502)	0.0000	2.7313	(10.3177)	0.0000	1	(7.5864)	01/06/2025
002738.ZK	12/04/2024	SDB3261862977	(1,000.00)	5.2362	(5,236.21)	(5,236.21)	0.0000	4.5800	(1,730.1502)	0.0000	0.6662	(2.5165)	0.0000	1	(1.8503)	01/06/2025
002738.ZK	12/04/2024	SDB3261862977	(300.00)	5.2362	(1,570.86)	(1,570.86)	0.0000	4.5800	(1,730.1502)	0.0000	0.1998	(0.7550)	0.0000	1	(0.5551)	01/06/2025
002738.ZK	12/04/2024	SDB3261862977	(19,600.00)	5.2362	(102,629.72)	(102,629.72)	0.0000	4.5800	(1,730.1502)	0.0000	13.0568	(49.3236)	0.0000	1	(36.2668)	01/06/2025
002738.ZK	12/04/2024	SDB3261862977	(5,200.00)	5.2362	(27,228.29)	(27,228.29)	0.0000	4.5800	(1,730.1502)	0.0000	3.4640	(13.0858)	0.0000	1	(9.6218)	01/06/2025
002738.ZK	12/04/2024	SDB3261862977	(300.00)	5.2362	(1,570.86)	(1,570.86)	0.0000	4.5800	(1,730.1502)	0.0000	0.1998	(0.7550)	0.0000	1	(0.5551)	01/06/2025
002738.ZK	12/04/2024	SDB3261862977	(2,400.00)	5.2362	(12,566.90)	(12,566.90)	0.0000	4.5800	(1,730.1502)	0.0000	1.5988	(6.0396)	0.0000	1	(4.4408)	01/06/2025
002738.ZK	12/04/2024	SDB3261862977	(1,300.00)	5.2362	(6,807.07)	(6,807.07)	0.0000	4.5800	(1,730.1502)	0.0000	0.8660	(3.2715)	0.0000	1	(2.4054)	01/06/2025
002738.ZK	12/04/2024	SDB3261862977	(800.00)	5.2362	(4,188.97)	(4,188.97)	0.0000	4.5800	(1,730.1502)	0.0000	0.5329	(2.0132)	0.0000	1	(1.4803)	01/06/2025
002738.ZK	12/04/2024	SDB3261862977	(3,800.00)	5.2362	(19,897.60)	(19,897.60)	0.0000	4.5800	(1,730.1502)	0.0000	2.5314	(9.5627)	0.0000	1	(7.0313)	01/06/2025
002738.ZK	12/04/2024	SDB3261862977	(6,000.00)	5.2362	(31,417.26)	(31,417.26)	0.0000	4.5800	(1,730.1502)	0.0000	3.9970	(15.0990)	0.0000	1	(11.1021)	01/06/2025
002738.ZK	12/04/2024	SDB3261862977	(9,600.00)	5.2362	(50,267.62)	(50,267.62)	0.0000	4.5800	(1,730.1502)	0.0000	6.3952	(24.1585)	0.0000	1	(17.7633)	01/06/2025
TOTAL SINOMINE RESOURCE GROUP CO LTD CMN CLASS A SERIES NORTHBOUND												1,368.1163	(5,173.8954)	0.0000	(3,805.7792)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SKYVERSE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND																
688361.SH	01/03/2025	SDB3264649715	(700.00)	12.0583	(8,837.57)	(8,440.80)	0.0000	4.3300	(1,325.0000)	0.0000	3.1889	(9.3200)	0.0000	3	(6.1312)	01/06/2025
688361.SH	01/02/2025	SDB3264649715	(700.00)	12.1860	(8,837.57)	(8,530.22)	0.0000	4.3300	(1,325.0000)	0.0000	1.0630	(3.1396)	0.0000	1	(2.0766)	01/06/2025
688361.SH	12/31/2024	SDB3264649715	(700.00)	12.8244	(8,837.57)	(8,977.07)	0.0000	4.3300	(1,325.0000)	0.0000	2.1259	(6.6081)	0.0000	2	(4.4822)	01/06/2025
688361.SH	12/30/2024	SDB3264649715	(700.00)	12.6251	(8,837.57)	(8,837.57)	0.0000	4.3300	(1,325.0000)	0.0000	1.0630	(3.2527)	0.0000	1	(2.1898)	01/06/2025
688361.SH	12/16/2024	SDB3262800191	(900.00)	13.2954	(12,590.53)	(11,965.85)	0.0000	4.5800	(2,075.0000)	0.0000	1.6018	(6.8970)	0.0000	1	(5.2952)	01/06/2025
688361.SH	12/13/2024	SDB3262800191	(900.00)	13.3398	(12,590.53)	(12,005.80)	0.0000	4.5800	(2,075.0000)	0.0000	4.8054	(20.7600)	0.0000	3	(15.9546)	01/06/2025
688361.SH	12/12/2024	SDB3262800191	(900.00)	12.8735	(12,590.53)	(11,586.19)	0.0000	4.5800	(2,075.0000)	0.0000	1.6018	(6.6781)	0.0000	1	(5.0764)	01/06/2025
688361.SH	12/11/2024	SDB3262800191	(900.00)	13.5971	(12,590.53)	(12,237.41)	0.0000	4.5800	(2,075.0000)	0.0000	1.6018	(7.0535)	0.0000	1	(5.4517)	01/06/2025
688361.SH	12/10/2024	SDB3262800191	(900.00)	13.2113	(12,590.53)	(11,890.15)	0.0000	4.5800	(2,075.0000)	0.0000	1.6018	(6.8534)	0.0000	1	(5.2516)	01/06/2025
688361.SH	12/09/2024	SDB3262800191	(900.00)	13.2162	(12,590.53)	(11,894.58)	0.0000	4.5800	(2,075.0000)	0.0000	1.6018	(6.8559)	0.0000	1	(5.2541)	01/06/2025
688361.SH	12/06/2024	SDB3262800191	(900.00)	13.7092	(12,590.53)	(12,338.24)	0.0000	4.5800	(2,075.0000)	0.0000	4.8054	(21.3349)	0.0000	3	(16.5295)	01/06/2025
688361.SH	12/05/2024	SDB3262800191	(900.00)	14.0025	(12,590.53)	(12,602.26)	0.0000	4.5800	(2,075.0000)	0.0000	1.6018	(7.2638)	0.0000	1	(5.6620)	01/06/2025
688361.SH	12/04/2024	SDB3262800191	(900.00)	13.9895	(12,590.53)	(12,590.53)	0.0000	4.5800	(2,075.0000)	0.0000	1.6018	(7.2570)	0.0000	1	(5.6552)	01/06/2025
TOTAL SKYVERSE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND												28.2641	(113.2741)	0.0000	(85.0100)	

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
STARMAP MEDICINE AND TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND																
300143.ZK	01/03/2025	SDB3264649798	(600.00)	1.2887	(774.12)	(773.24)	0.0000	4.3300	(1,897.5694)	0.0000	0.2793	(1.2227)	0.0000	3	(0.9434)	01/06/2025
300143.ZK	01/03/2025	SDB3264649798	(5,300.00)	1.2887	(6,818.92)	(6,830.29)	0.0000	4.3300	(1,897.5694)	0.0000	2.4605	(10.8008)	0.0000	3	(8.3403)	01/06/2025
300143.ZK	01/03/2025	SDB3264649798	(5,300.00)	1.2887	(6,736.93)	(6,830.29)	0.0000	4.3300	(1,897.5694)	0.0000	2.4309	(10.8008)	0.0000	3	(8.3699)	01/06/2025
300143.ZK	01/03/2025	SDB3264649798	(3,200.00)	1.2887	(4,055.63)	(4,123.95)	0.0000	4.3300	(1,897.5694)	0.0000	1.4634	(6.5212)	0.0000	3	(5.0578)	01/06/2025
300143.ZK	01/02/2025	SDB3264649798	(5,300.00)	1.2843	(6,736.93)	(6,806.92)	0.0000	4.3300	(2,000.0000)	0.0000	0.8103	(3.7816)	0.0000	1	(2.9713)	01/06/2025
300143.ZK	01/02/2025	SDB3264649798	(3,200.00)	1.2843	(4,055.63)	(4,109.84)	0.0000	4.3300	(2,000.0000)	0.0000	0.4878	(2.2832)	0.0000	1	(1.7954)	01/06/2025
300143.ZK	12/31/2024	SDB3264649798	(5,300.00)	1.2664	(6,736.93)	(6,712.03)	0.0000	4.3300	(2,000.0000)	0.0000	1.6206	(7.4578)	0.0000	2	(5.8372)	01/06/2025
300143.ZK	12/31/2024	SDB3264649798	(3,200.00)	1.2664	(4,055.63)	(4,052.55)	0.0000	4.3300	(2,000.0000)	0.0000	0.9756	(4.5028)	0.0000	2	(3.5272)	01/06/2025
300143.ZK	12/30/2024	SDB3264649798	(5,300.00)	1.2711	(6,736.93)	(6,736.93)	0.0000	4.3300	(2,000.0000)	0.0000	0.8103	(3.7427)	0.0000	1	(2.9324)	01/06/2025
300143.ZK	12/30/2024	SDB3264649798	(3,200.00)	1.2674	(4,055.63)	(4,055.63)	0.0000	4.3300	(2,000.0000)	0.0000	0.4878	(2.2531)	0.0000	1	(1.7653)	01/06/2025
TOTAL STARMAP MEDICINE AND TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND											11.8266	(53.3669)	0.0000		(41.5404)	

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066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
STARPOWER SEMICONDUCTOR LTD CMN CLASS A SERIES NORTHBOUND																
603290.SH	01/03/2025	SDB3263707316	(60.00)	12.7546	(822.15)	(765.28)	0.0000	4.3300	(2,250.0000)	0.0000	0.2967	(1.4349)	0.0000	3	(1.1382)	01/06/2025
603290.SH	01/02/2025	SDB3263707316	(60.00)	12.9213	(822.15)	(775.28)	0.0000	4.3300	(2,250.0000)	0.0000	0.0989	(0.4845)	0.0000	1	(0.3857)	01/06/2025
603290.SH	12/31/2024	SDB3263707316	(60.00)	13.1051	(822.15)	(786.30)	0.0000	4.3300	(2,250.0000)	0.0000	0.1978	(0.9829)	0.0000	2	(0.7851)	01/06/2025
603290.SH	12/30/2024	SDB3263707316	(60.00)	13.0425	(822.15)	(782.55)	0.0000	4.3300	(2,250.0000)	0.0000	0.0989	(0.4891)	0.0000	1	(0.3902)	01/06/2025
603290.SH	12/27/2024	SDB3263707316	(60.00)	13.5099	(822.15)	(810.59)	0.0000	4.3300	(2,250.0000)	0.0000	0.2967	(1.5199)	0.0000	3	(1.2232)	01/06/2025
603290.SH	12/26/2024	SDB3263707316	(60.00)	13.2527	(822.15)	(795.16)	0.0000	4.3300	(2,250.0000)	0.0000	0.0989	(0.4970)	0.0000	1	(0.3981)	01/06/2025
603290.SH	12/24/2024	SDB3263707316	(60.00)	13.2527	(822.15)	(795.16)	0.0000	4.3300	(2,250.0000)	0.0000	0.1978	(0.9939)	0.0000	2	(0.7962)	01/06/2025
603290.SH	12/23/2024	SDB3263707316	(60.00)	13.2709	(822.15)	(796.25)	0.0000	4.3300	(2,250.0000)	0.0000	0.0989	(0.4977)	0.0000	1	(0.3988)	01/06/2025
603290.SH	12/20/2024	SDB3263707316	(60.00)	13.1284	(822.15)	(787.70)	0.0000	4.3300	(2,250.0000)	0.0000	0.2967	(1.4769)	0.0000	3	(1.1803)	01/06/2025
603290.SH	12/19/2024	SDB3263707316	(60.00)	13.1914	(822.15)	(791.48)	0.0000	4.5800	(2,250.0000)	0.0000	0.1046	(0.4947)	0.0000	1	(0.3901)	01/06/2025
603290.SH	12/18/2024	SDB3263707316	(60.00)	13.2617	(822.15)	(795.70)	0.0000	4.5800	(2,250.0000)	0.0000	0.1046	(0.4973)	0.0000	1	(0.3927)	01/06/2025
603290.SH	12/17/2024	SDB3263707316	(60.00)	13.4046	(822.15)	(804.28)	0.0000	4.5800	(2,250.0000)	0.0000	0.1046	(0.5027)	0.0000	1	(0.3981)	01/06/2025
603290.SH	12/16/2024	SDB3263707316	(60.00)	13.5448	(822.15)	(812.69)	0.0000	4.5800	(2,250.0000)	0.0000	0.1046	(0.5079)	0.0000	1	(0.4033)	01/06/2025
603290.SH	12/13/2024	SDB3263707316	(60.00)	13.6973	(822.15)	(821.84)	0.0000	4.5800	(2,250.0000)	0.0000	0.3138	(1.5409)	0.0000	3	(1.2272)	01/06/2025
603290.SH	12/12/2024	SDB3263707316	(60.00)	13.6182	(822.15)	(817.09)	0.0000	4.5800	(2,250.0000)	0.0000	0.1046	(0.5107)	0.0000	1	(0.4061)	01/06/2025
603290.SH	12/11/2024	SDB3263707316	(60.00)	13.9455	(822.15)	(836.73)	0.0000	4.5800	(2,250.0000)	0.0000	0.1046	(0.5230)	0.0000	1	(0.4184)	01/06/2025
603290.SH	12/10/2024	SDB3263707316	(60.00)	13.7026	(822.15)	(822.15)	0.0000	4.5800	(2,250.0000)	0.0000	0.1046	(0.5138)	0.0000	1	(0.4093)	01/06/2025
603290.SH	12/10/2024	SDB3263707316	(300.00)	13.7026	(4,110.77)	(4,110.77)	0.0000	4.5800	(2,250.0000)	0.0000	0.5230	(2.5692)	0.0000	1	(2.0463)	01/06/2025
TOTAL STARPOWER SEMICONDUCTOR LTD CMN CLASS A SERIES NORTHBOUND											3.2500	(16.0371)	0.0000		(12.7870)	

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066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SUOFEIYA HOME COLLECTION CO., LTD. CMN CLASS A SERIES NORTHBOUND																
002572.ZK	01/03/2025	SDB3261928022	(2,700.00)	2.3367	(6,809.45)	(6,309.05)	0.0000	4.3300	(2,081.8983)	0.0000	2.4571	(10.9457)	0.0000	3	(8.4886)	01/06/2025
002572.ZK	01/03/2025	SDB3261928022	(1,300.00)	2.3367	(3,270.10)	(3,037.69)	0.0000	4.3300	(2,081.8983)	0.0000	1.1800	(5.2701)	0.0000	3	(4.0902)	01/06/2025
002572.ZK	01/03/2025	SDB3261928022	(4,200.00)	2.3367	(10,483.65)	(9,814.08)	0.0000	4.3300	(2,081.8983)	0.0000	3.7828	(17.0266)	0.0000	3	(13.2437)	01/06/2025
002572.ZK	01/03/2025	SDB3261928022	(3,700.00)	2.3367	(9,198.31)	(8,645.73)	0.0000	4.3300	(2,081.8983)	0.0000	3.3191	(14.9996)	0.0000	3	(11.6806)	01/06/2025
002572.ZK	01/03/2025	SDB3261928022	(14,300.00)	2.3367	(35,779.97)	(33,414.60)	0.0000	4.3300	(2,081.8983)	0.0000	12.9106	(57.9715)	0.0000	3	(45.0609)	01/06/2025
002572.ZK	01/03/2025	SDB3261928022	(25,600.00)	2.3367	(64,164.63)	(59,819.14)	0.0000	4.3300	(2,081.8983)	0.0000	23.1527	(103.7811)	0.0000	3	(80.6284)	01/06/2025
002572.ZK	01/03/2025	SDB3261928022	(1,500.00)	2.3367	(3,758.21)	(3,505.03)	0.0000	4.3300	(2,081.8983)	0.0000	1.3561	(6.0809)	0.0000	3	(4.7248)	01/06/2025
002572.ZK	01/03/2025	SDB3261928022	(5,600.00)	2.3367	(14,030.67)	(13,085.44)	0.0000	4.3300	(2,081.8983)	0.0000	5.0627	(22.7021)	0.0000	3	(17.6394)	01/06/2025
002572.ZK	01/03/2025	SDB3261928022	(5,200.00)	2.3367	(13,028.48)	(12,150.76)	0.0000	4.3300	(2,081.8983)	0.0000	4.7011	(21.0805)	0.0000	3	(16.3794)	01/06/2025
002572.ZK	01/03/2025	SDB3261928022	(800.00)	2.3367	(2,004.38)	(1,869.35)	0.0000	4.3300	(2,081.8983)	0.0000	0.7232	(3.2432)	0.0000	3	(2.5199)	01/06/2025
002572.ZK	01/03/2025	SDB3261928022	(11,600.00)	2.3367	(29,063.52)	(27,105.55)	0.0000	4.3300	(2,081.8983)	0.0000	10.4871	(47.0258)	0.0000	3	(36.5387)	01/06/2025
002572.ZK	01/03/2025	SDB3261928022	(7,000.00)	2.3367	(17,538.33)	(16,356.80)	0.0000	4.3300	(2,081.8983)	0.0000	6.3284	(28.3777)	0.0000	3	(22.0492)	01/06/2025
002572.ZK	01/03/2025	SDB3261928022	(3,500.00)	2.3367	(8,769.17)	(8,178.40)	0.0000	4.3300	(2,081.8983)	0.0000	3.1642	(14.1888)	0.0000	3	(11.0246)	01/06/2025
002572.ZK	01/03/2025	SDB3261928022	(700.00)	2.3367	(1,753.83)	(1,635.68)	0.0000	4.3300	(2,081.8983)	0.0000	0.6328	(2.8378)	0.0000	3	(2.2049)	01/06/2025
002572.ZK	01/03/2025	SDB3261928022	(5,800.00)	2.3367	(14,531.76)	(13,552.77)	0.0000	4.3300	(2,081.8983)	0.0000	5.2435	(23.5129)	0.0000	3	(18.2694)	01/06/2025
002572.ZK	01/02/2025	SDB3261928022	(2,700.00)	2.3729	(6,809.45)	(6,406.70)	0.0000	4.3300	(2,081.8983)	0.0000	0.8190	(3.7050)	0.0000	1	(2.8860)	01/06/2025
002572.ZK	01/02/2025	SDB3261928022	(1,300.00)	2.3729	(3,270.10)	(3,084.71)	0.0000	4.3300	(2,081.8983)	0.0000	0.3933	(1.7839)	0.0000	1	(1.3906)	01/06/2025
002572.ZK	01/02/2025	SDB3261928022	(4,200.00)	2.3729	(10,483.65)	(9,965.97)	0.0000	4.3300	(2,081.8983)	0.0000	1.2609	(5.7634)	0.0000	1	(4.5024)	01/06/2025
002572.ZK	01/02/2025	SDB3261928022	(3,700.00)	2.3729	(9,198.31)	(8,779.55)	0.0000	4.3300	(2,081.8983)	0.0000	1.1064	(5.0773)	0.0000	1	(3.9709)	01/06/2025
002572.ZK	01/02/2025	SDB3261928022	(14,300.00)	2.3729	(35,779.97)	(33,931.77)	0.0000	4.3300	(2,081.8983)	0.0000	4.3035	(19.6229)	0.0000	1	(15.3194)	01/06/2025
002572.ZK	01/02/2025	SDB3261928022	(25,600.00)	2.3729	(64,164.63)	(60,744.99)	0.0000	4.3300	(2,081.8983)	0.0000	7.7176	(35.1291)	0.0000	1	(27.4116)	01/06/2025
002572.ZK	01/02/2025	SDB3261928022	(1,500.00)	2.3729	(3,758.21)	(3,559.28)	0.0000	4.3300	(2,081.8983)	0.0000	0.4520	(2.0583)	0.0000	1	(1.6063)	01/06/2025
002572.ZK	01/02/2025	SDB3261928022	(5,600.00)	2.3729	(14,030.67)	(13,287.97)	0.0000	4.3300	(2,081.8983)	0.0000	1.6876	(7.6845)	0.0000	1	(5.9969)	01/06/2025
002572.ZK	01/02/2025	SDB3261928022	(5,200.00)	2.3729	(13,028.48)	(12,338.83)	0.0000	4.3300	(2,081.8983)	0.0000	1.5670	(7.1356)	0.0000	1	(5.5686)	01/06/2025
002572.ZK	01/02/2025	SDB3261928022	(800.00)	2.3729	(2,004.38)	(1,898.28)	0.0000	4.3300	(2,081.8983)	0.0000	0.2411	(1.0978)	0.0000	1	(0.8567)	01/06/2025
002572.ZK	01/02/2025	SDB3261928022	(11,600.00)	2.3729	(29,063.52)	(27,525.07)	0.0000	4.3300	(2,081.8983)	0.0000	3.4957	(15.9179)	0.0000	1	(12.4222)	01/06/2025
002572.ZK	01/02/2025	SDB3261928022	(7,000.00)	2.3729	(17,538.33)	(16,609.96)	0.0000	4.3300	(2,081.8983)	0.0000	2.1095	(9.6056)	0.0000	1	(7.4962)	01/06/2025
002572.ZK	01/02/2025	SDB3261928022	(3,500.00)	2.3729	(8,769.17)	(8,304.98)	0.0000	4.3300	(2,081.8983)	0.0000	1.0547	(4.8028)	0.0000	1	(3.7481)	01/06/2025
002572.ZK	01/02/2025	SDB3261928022	(700.00)	2.3729	(1,753.83)	(1,661.00)	0.0000	4.3300	(2,081.8983)	0.0000	0.2109	(0.9606)	0.0000	1	(0.7496)	01/06/2025
002572.ZK	01/02/2025	SDB3261928022	(5,800.00)	2.3729	(14,531.76)	(13,762.54)	0.0000	4.3300	(2,081.8983)	0.0000	1.7478	(7.9589)	0.0000	1	(6.2111)	01/06/2025
002572.ZK	12/31/2024	SDB3261928022	(2,700.00)	2.4055	(6,809.45)	(6,494.89)	0.0000	4.3300	(2,081.8983)	0.0000	1.6381	(7.5121)	0.0000	2	(5.8740)	01/06/2025
002572.ZK	12/31/2024	SDB3261928022	(1,300.00)	2.4055	(3,270.10)	(3,127.17)	0.0000	4.3300	(2,081.8983)	0.0000	0.7866	(3.6169)	0.0000	2	(2.8303)	01/06/2025
002572.ZK	12/31/2024	SDB3261928022	(4,200.00)	2.4055	(10,483.65)	(10,103.16)	0.0000	4.3300	(2,081.8983)	0.0000	2.5219	(11.6854)	0.0000	2	(9.1635)	01/06/2025
002572.ZK	12/31/2024	SDB3261928022	(3,700.00)	2.4055	(9,198.31)	(8,900.41)	0.0000	4.3300	(2,081.8983)	0.0000	2.2127	(10.2943)	0.0000	2	(8.0816)	01/06/2025
002572.ZK	12/31/2024	SDB3261928022	(14,300.00)	2.4055	(35,779.97)	(34,398.86)	0.0000	4.3300	(2,081.8983)	0.0000	8.6071	(39.7861)	0.0000	2	(31.1790)	01/06/2025
002572.ZK	12/31/2024	SDB3261928022	(25,600.00)	2.4055	(64,164.63)	(61,581.18)	0.0000	4.3300	(2,081.8983)	0.0000	15.4352	(71.2254)	0.0000	2	(55.7903)	01/06/2025
002572.ZK	12/31/2024	SDB3261928022	(1,500.00)	2.4055	(3,758.21)	(3,608.27)	0.0000	4.3300	(2,081.8983)	0.0000	0.9041	(4.1734)	0.0000	2	(3.2693)	01/06/2025
002572.ZK	12/31/2024	SDB3261928022	(5,600.00)	2.4055	(14,030.67)	(13,470.88)	0.0000	4.3300	(2,081.8983)	0.0000	3.3752	(15.5806)	0.0000	2	(12.2054)	01/06/2025
002572.ZK	12/31/2024	SDB3261928022	(5,200.00)	2.4055	(13,028.48)	(12,508.68)	0.0000	4.3300	(2,081.8983)	0.0000	3.1341	(14.4677)	0.0000	2	(11.3336)	01/06/2025
002572.ZK	12/31/2024	SDB3261928022	(800.00)	2.4055	(2,004.38)	(1,924.41)	0.0000	4.3300	(2,081.8983)	0.0000	0.4822	(2.2258)	0.0000	2	(1.7436)	01/06/2025
002572.ZK	12/31/2024	SDB3261928022	(11,600.00)	2.4055	(29,063.52)	(27,903.97)	0.0000	4.3300	(2,081.8983)	0.0000	6.9914	(32.2740)	0.0000	2	(25.2826)	01/06/2025
002572.ZK	12/31/2024	SDB3261928022	(7,000.00)	2.4055	(17,538.33)	(16,838.60)	0.0000	4.3300	(2,081.8983)	0.0000	4.2189	(19.4757)	0.0000	2	(15.2568)	01/06/2025
002572.ZK	12/31/2024	SDB3261928022	(3,500.00)	2.4055	(8,769.17)	(8,419.30)	0.0000	4.3300	(2,081.8983)	0.0000	2.1095	(9.7379)	0.0000	2	(7.6284)	01/06/2025
002572.ZK	12/31/2024	SDB3261928022	(700.00)	2.4055	(1,753.83)	(1,683.86)	0.0000	4.3300	(2,081.8983)	0.0000	0.4219	(1.9476)	0.0000	2	(1.5257)	01/06/2025
002572.ZK	12/31/2024	SDB3261928022	(5,800.00)	2.4055	(14,531.76)	(13,951.99)	0.0000	4.3300	(2,081.8983)	0.0000	3.4957	(16.1370)	0.0000	2	(12.6413)	01/06/2025
002572.ZK	12/30/2024	SDB3261928022	(2,700.00)	2.3134	(6,809.45)	(6,246.11)	0.0000	4.3300	(2,081.8983)	0.0000	0.8190	(3.6122)	0.0000	1	(2.7931)	01/06/2025
002572.ZK	12/30/2024	SDB3261928022	(1,300.00)	2.3134	(3,270.10)	(3,007.38)	0.0000	4.3300	(2,081.8983)	0.0000	0.3933	(1.7392)	0.0000	1	(1.3459)	01/06/2025
002572.ZK	12/30/2024	SDB3261928022	(4,200.00)	2.3134	(10,483.65)	(9,716.17)	0.0000	4.3300	(2,081.8983)	0.0000	1.2609	(5.6189)	0.0000	1	(4.3580)	01/06/2025
002572.ZK	12/30/2024	SDB3261928022	(3,700.00)	2.3134	(9,198.31)	(8,559.48)	0.0000	4.3300	(2,081.8983)	0.0000	1.1064	(4.9500)	0.0000	1	(3.8436)	01/06/2025
002572.ZK	12/30/2024	SDB3261928022	(14,300.00)	2.3134	(35,779.97)	(33,081.23)	0.0000	4.3300	(2,081.8983)	0.0000	4.3035	(19.1310)	0.0000	1	(14.8275)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SUOFEIYA HOME COLLECTION CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002572.ZK	12/30/2024	SDB3261928022	(25,600.00)	2.3134	(64,164.63)	(59,222.35)	0.0000	4.3300	(2,081.8983)	0.0000	7.7176	(34.2486)	0.0000	1	(26.5310)	01/06/2025
002572.ZK	12/30/2024	SDB3261928022	(1,500.00)	2.3134	(3,758.21)	(3,470.06)	0.0000	4.3300	(2,081.8983)	0.0000	0.4520	(2.0068)	0.0000	1	(1.5547)	01/06/2025
002572.ZK	12/30/2024	SDB3261928022	(5,600.00)	2.3134	(14,030.67)	(12,954.89)	0.0000	4.3300	(2,081.8983)	0.0000	1.6876	(7.4919)	0.0000	1	(5.8043)	01/06/2025
002572.ZK	12/30/2024	SDB3261928022	(5,200.00)	2.3134	(13,028.48)	(12,029.54)	0.0000	4.3300	(2,081.8983)	0.0000	1.5670	(6.9567)	0.0000	1	(5.3897)	01/06/2025
002572.ZK	12/30/2024	SDB3261928022	(800.00)	2.3134	(2,004.38)	(1,850.70)	0.0000	4.3300	(2,081.8983)	0.0000	0.2411	(1.0703)	0.0000	1	(0.8292)	01/06/2025
002572.ZK	12/30/2024	SDB3261928022	(11,600.00)	2.3134	(29,063.52)	(26,835.13)	0.0000	4.3300	(2,081.8983)	0.0000	3.4957	(15.5189)	0.0000	1	(12.0232)	01/06/2025
002572.ZK	12/30/2024	SDB3261928022	(7,000.00)	2.3134	(17,538.33)	(16,193.61)	0.0000	4.3300	(2,081.8983)	0.0000	2.1095	(9.3648)	0.0000	1	(7.2554)	01/06/2025
002572.ZK	12/30/2024	SDB3261928022	(3,500.00)	2.3134	(8,769.17)	(8,096.81)	0.0000	4.3300	(2,081.8983)	0.0000	1.0547	(4.6824)	0.0000	1	(3.6277)	01/06/2025
002572.ZK	12/30/2024	SDB3261928022	(700.00)	2.3134	(1,753.83)	(1,619.36)	0.0000	4.3300	(2,081.8983)	0.0000	0.2109	(0.9365)	0.0000	1	(0.7255)	01/06/2025
002572.ZK	12/30/2024	SDB3261928022	(5,800.00)	2.3134	(14,531.76)	(13,417.56)	0.0000	4.3300	(2,081.8983)	0.0000	1.7478	(7.7594)	0.0000	1	(6.0116)	01/06/2025
002572.ZK	12/27/2024	SDB3261928022	(2,700.00)	2.3166	(6,809.45)	(6,254.93)	0.0000	4.3300	(2,081.8983)	0.0000	2.4571	(10.8518)	0.0000	3	(8.3947)	01/06/2025
002572.ZK	12/27/2024	SDB3261928022	(1,300.00)	2.3166	(3,270.10)	(3,011.63)	0.0000	4.3300	(2,081.8983)	0.0000	1.1800	(5.2249)	0.0000	3	(4.0450)	01/06/2025
002572.ZK	12/27/2024	SDB3261928022	(4,200.00)	2.3166	(10,483.65)	(9,729.88)	0.0000	4.3300	(2,081.8983)	0.0000	3.7828	(16.8805)	0.0000	3	(13.0977)	01/06/2025
002572.ZK	12/27/2024	SDB3261928022	(3,700.00)	2.3166	(9,198.31)	(8,571.56)	0.0000	4.3300	(2,081.8983)	0.0000	3.3191	(14.8709)	0.0000	3	(11.5519)	01/06/2025
002572.ZK	12/27/2024	SDB3261928022	(14,300.00)	2.3166	(35,779.97)	(33,127.94)	0.0000	4.3300	(2,081.8983)	0.0000	12.9106	(57.4742)	0.0000	3	(44.5636)	01/06/2025
002572.ZK	12/27/2024	SDB3261928022	(25,600.00)	2.3166	(64,164.63)	(59,305.96)	0.0000	4.3300	(2,081.8983)	0.0000	23.1527	(102.8908)	0.0000	3	(79.7381)	01/06/2025
002572.ZK	12/27/2024	SDB3261928022	(1,500.00)	2.3166	(3,758.21)	(3,474.96)	0.0000	4.3300	(2,081.8983)	0.0000	1.3561	(6.0288)	0.0000	3	(4.6727)	01/06/2025
002572.ZK	12/27/2024	SDB3261928022	(5,600.00)	2.3166	(14,030.67)	(12,973.18)	0.0000	4.3300	(2,081.8983)	0.0000	5.0627	(22.5074)	0.0000	3	(17.4446)	01/06/2025
002572.ZK	12/27/2024	SDB3261928022	(5,200.00)	2.3166	(13,028.48)	(12,046.52)	0.0000	4.3300	(2,081.8983)	0.0000	4.7011	(20.8997)	0.0000	3	(16.1986)	01/06/2025
002572.ZK	12/27/2024	SDB3261928022	(800.00)	2.3166	(2,004.38)	(1,853.31)	0.0000	4.3300	(2,081.8983)	0.0000	0.7232	(3.2153)	0.0000	3	(2.4921)	01/06/2025
002572.ZK	12/27/2024	SDB3261928022	(11,600.00)	2.3166	(29,063.52)	(26,873.01)	0.0000	4.3300	(2,081.8983)	0.0000	10.4871	(46.6224)	0.0000	3	(36.1353)	01/06/2025
002572.ZK	12/27/2024	SDB3261928022	(7,000.00)	2.3166	(17,538.33)	(16,216.47)	0.0000	4.3300	(2,081.8983)	0.0000	6.3284	(28.1342)	0.0000	3	(21.8058)	01/06/2025
002572.ZK	12/27/2024	SDB3261928022	(3,500.00)	2.3166	(8,769.17)	(8,108.24)	0.0000	4.3300	(2,081.8983)	0.0000	3.1642	(14.0671)	0.0000	3	(10.9029)	01/06/2025
002572.ZK	12/27/2024	SDB3261928022	(700.00)	2.3166	(1,753.83)	(1,621.65)	0.0000	4.3300	(2,081.8983)	0.0000	0.6328	(2.8134)	0.0000	3	(2.1806)	01/06/2025
002572.ZK	12/27/2024	SDB3261928022	(5,800.00)	2.3166	(14,531.76)	(13,436.51)	0.0000	4.3300	(2,081.8983)	0.0000	5.2435	(23.3112)	0.0000	3	(18.0677)	01/06/2025
002572.ZK	12/26/2024	SDB3261928022	(2,700.00)	2.3558	(6,809.45)	(6,360.54)	0.0000	4.3300	(2,081.8983)	0.0000	0.8190	(3.6783)	0.0000	1	(2.8593)	01/06/2025
002572.ZK	12/26/2024	SDB3261928022	(1,300.00)	2.3558	(3,270.10)	(3,062.48)	0.0000	4.3300	(2,081.8983)	0.0000	0.3933	(1.7710)	0.0000	1	(1.3777)	01/06/2025
002572.ZK	12/26/2024	SDB3261928022	(4,200.00)	2.3558	(10,483.65)	(9,894.18)	0.0000	4.3300	(2,081.8983)	0.0000	1.2609	(5.7219)	0.0000	1	(4.4609)	01/06/2025
002572.ZK	12/26/2024	SDB3261928022	(3,700.00)	2.3558	(9,198.31)	(8,716.30)	0.0000	4.3300	(2,081.8983)	0.0000	1.1064	(5.0407)	0.0000	1	(3.9343)	01/06/2025
002572.ZK	12/26/2024	SDB3261928022	(14,300.00)	2.3558	(35,779.97)	(33,687.31)	0.0000	4.3300	(2,081.8983)	0.0000	4.3035	(19.4815)	0.0000	1	(15.1780)	01/06/2025
002572.ZK	12/26/2024	SDB3261928022	(25,600.00)	2.3558	(64,164.63)	(60,307.35)	0.0000	4.3300	(2,081.8983)	0.0000	7.7176	(34.8760)	0.0000	1	(27.1585)	01/06/2025
002572.ZK	12/26/2024	SDB3261928022	(1,500.00)	2.3558	(3,758.21)	(3,533.63)	0.0000	4.3300	(2,081.8983)	0.0000	0.4520	(2.0435)	0.0000	1	(1.5915)	01/06/2025
002572.ZK	12/26/2024	SDB3261928022	(5,600.00)	2.3558	(14,030.67)	(13,192.23)	0.0000	4.3300	(2,081.8983)	0.0000	1.6876	(7.6291)	0.0000	1	(5.9416)	01/06/2025
002572.ZK	12/26/2024	SDB3261928022	(5,200.00)	2.3558	(13,028.48)	(12,249.93)	0.0000	4.3300	(2,081.8983)	0.0000	1.5670	(7.0842)	0.0000	1	(5.5172)	01/06/2025
002572.ZK	12/26/2024	SDB3261928022	(800.00)	2.3558	(2,004.38)	(1,884.60)	0.0000	4.3300	(2,081.8983)	0.0000	0.2411	(1.0899)	0.0000	1	(0.8488)	01/06/2025
002572.ZK	12/26/2024	SDB3261928022	(11,600.00)	2.3558	(29,063.52)	(27,326.77)	0.0000	4.3300	(2,081.8983)	0.0000	3.4957	(15.8032)	0.0000	1	(12.3075)	01/06/2025
002572.ZK	12/26/2024	SDB3261928022	(7,000.00)	2.3558	(17,538.33)	(16,490.29)	0.0000	4.3300	(2,081.8983)	0.0000	2.1095	(9.5364)	0.0000	1	(7.4269)	01/06/2025
002572.ZK	12/26/2024	SDB3261928022	(3,500.00)	2.3558	(8,769.17)	(8,245.15)	0.0000	4.3300	(2,081.8983)	0.0000	1.0547	(4.7682)	0.0000	1	(3.7135)	01/06/2025
002572.ZK	12/26/2024	SDB3261928022	(700.00)	2.3558	(1,753.83)	(1,649.03)	0.0000	4.3300	(2,081.8983)	0.0000	0.2109	(0.9536)	0.0000	1	(0.7427)	01/06/2025
002572.ZK	12/26/2024	SDB3261928022	(5,800.00)	2.3558	(14,531.76)	(13,663.38)	0.0000	4.3300	(2,081.8983)	0.0000	1.7478	(7.9016)	0.0000	1	(6.1538)	01/06/2025
002572.ZK	12/24/2024	SDB3261928022	(2,700.00)	2.3558	(6,809.45)	(6,360.54)	0.0000	4.3300	(2,081.8983)	0.0000	1.6381	(7.3567)	0.0000	2	(5.7186)	01/06/2025
002572.ZK	12/24/2024	SDB3261928022	(1,300.00)	2.3558	(3,270.10)	(3,062.48)	0.0000	4.3300	(2,081.8983)	0.0000	0.7866	(3.5421)	0.0000	2	(2.7555)	01/06/2025
002572.ZK	12/24/2024	SDB3261928022	(4,200.00)	2.3558	(10,483.65)	(9,894.18)	0.0000	4.3300	(2,081.8983)	0.0000	2.5219	(11.4437)	0.0000	2	(8.9218)	01/06/2025
002572.ZK	12/24/2024	SDB3261928022	(3,700.00)	2.3558	(9,198.31)	(8,716.30)	0.0000	4.3300	(2,081.8983)	0.0000	2.2127	(10.0814)	0.0000	2	(7.8687)	01/06/2025
002572.ZK	12/24/2024	SDB3261928022	(14,300.00)	2.3558	(35,779.97)	(33,687.31)	0.0000	4.3300	(2,081.8983)	0.0000	8.6071	(38.9631)	0.0000	2	(30.3560)	01/06/2025
002572.ZK	12/24/2024	SDB3261928022	(25,600.00)	2.3558	(64,164.63)	(60,307.35)	0.0000	4.3300	(2,081.8983)	0.0000	15.4352	(69.7521)	0.0000	2	(54.3169)	01/06/2025
002572.ZK	12/24/2024	SDB3261928022	(1,500.00)	2.3558	(3,758.21)	(3,533.63)	0.0000	4.3300	(2,081.8983)	0.0000	0.9041	(4.0870)	0.0000	2	(3.1830)	01/06/2025
002572.ZK	12/24/2024	SDB3261928022	(5,600.00)	2.3558	(14,030.67)	(13,192.23)	0.0000	4.3300	(2,081.8983)	0.0000	3.3752	(15.2583)	0.0000	2	(11.8831)	01/06/2025
002572.ZK	12/24/2024	SDB3261928022	(5,200.00)	2.3558	(13,028.48)	(12,249.93)	0.0000	4.3300	(2,081.8983)	0.0000	3.1341	(14.1684)	0.0000	2	(11.0343)	01/06/2025
002572.ZK	12/24/2024	SDB3261928022	(800.00)	2.3558	(2,004.38)	(1,884.60)	0.0000	4.3300	(2,081.8983)	0.0000	0.4822	(2.1798)	0.0000	2	(1.6976)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SUOFEIYA HOME COLLECTION CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002572.ZK	12/24/2024	SDB3261928022	(11,600.00)	2.3558	(29,063.52)	(27,326.77)	0.0000	4.3300	(2,081.8983)	0.0000	6.9914	(31.6064)	0.0000	2	(24.6150)	01/06/2025
002572.ZK	12/24/2024	SDB3261928022	(7,000.00)	2.3558	(17,538.33)	(16,490.29)	0.0000	4.3300	(2,081.8983)	0.0000	4.2189	(19.0728)	0.0000	2	(14.8539)	01/06/2025
002572.ZK	12/24/2024	SDB3261928022	(3,500.00)	2.3558	(8,769.17)	(8,245.15)	0.0000	4.3300	(2,081.8983)	0.0000	2.1095	(9.5364)	0.0000	2	(7.4269)	01/06/2025
002572.ZK	12/24/2024	SDB3261928022	(700.00)	2.3558	(1,753.83)	(1,649.03)	0.0000	4.3300	(2,081.8983)	0.0000	0.4219	(1.9073)	0.0000	2	(1.4854)	01/06/2025
002572.ZK	12/24/2024	SDB3261928022	(5,800.00)	2.3558	(14,531.76)	(13,663.38)	0.0000	4.3300	(2,081.8983)	0.0000	3.4957	(15.8032)	0.0000	2	(12.3075)	01/06/2025
002572.ZK	12/23/2024	SDB3261928022	(2,700.00)	2.3894	(6,809.45)	(6,451.50)	0.0000	4.3300	(2,081.8983)	0.0000	0.8190	(3.7309)	0.0000	1	(2.9119)	01/06/2025
002572.ZK	12/23/2024	SDB3261928022	(1,300.00)	2.3894	(3,270.10)	(3,106.28)	0.0000	4.3300	(2,081.8983)	0.0000	0.3933	(1.7964)	0.0000	1	(1.4031)	01/06/2025
002572.ZK	12/23/2024	SDB3261928022	(4,200.00)	2.3894	(10,483.65)	(10,035.66)	0.0000	4.3300	(2,081.8983)	0.0000	1.2609	(5.8037)	0.0000	1	(4.5427)	01/06/2025
002572.ZK	12/23/2024	SDB3261928022	(3,700.00)	2.3894	(9,198.31)	(8,840.94)	0.0000	4.3300	(2,081.8983)	0.0000	1.1064	(5.1128)	0.0000	1	(4.0064)	01/06/2025
002572.ZK	12/23/2024	SDB3261928022	(14,300.00)	2.3894	(35,779.97)	(34,169.05)	0.0000	4.3300	(2,081.8983)	0.0000	4.3035	(19.7601)	0.0000	1	(15.4566)	01/06/2025
002572.ZK	12/23/2024	SDB3261928022	(25,600.00)	2.3894	(64,164.63)	(61,169.77)	0.0000	4.3300	(2,081.8983)	0.0000	7.7176	(35.3748)	0.0000	1	(27.6572)	01/06/2025
002572.ZK	12/23/2024	SDB3261928022	(1,500.00)	2.3894	(3,758.21)	(3,584.17)	0.0000	4.3300	(2,081.8983)	0.0000	0.4520	(2.0727)	0.0000	1	(1.6207)	01/06/2025
002572.ZK	12/23/2024	SDB3261928022	(5,600.00)	2.3894	(14,030.67)	(13,380.89)	0.0000	4.3300	(2,081.8983)	0.0000	1.6876	(7.7382)	0.0000	1	(6.0507)	01/06/2025
002572.ZK	12/23/2024	SDB3261928022	(5,200.00)	2.3894	(13,028.48)	(12,425.11)	0.0000	4.3300	(2,081.8983)	0.0000	1.5670	(7.1855)	0.0000	1	(5.6185)	01/06/2025
002572.ZK	12/23/2024	SDB3261928022	(800.00)	2.3894	(2,004.38)	(1,911.56)	0.0000	4.3300	(2,081.8983)	0.0000	0.2411	(1.1055)	0.0000	1	(0.8644)	01/06/2025
002572.ZK	12/23/2024	SDB3261928022	(11,600.00)	2.3894	(29,063.52)	(27,717.55)	0.0000	4.3300	(2,081.8983)	0.0000	3.4957	(16.0292)	0.0000	1	(12.5335)	01/06/2025
002572.ZK	12/23/2024	SDB3261928022	(7,000.00)	2.3894	(17,538.33)	(16,726.11)	0.0000	4.3300	(2,081.8983)	0.0000	2.1095	(9.6728)	0.0000	1	(7.5633)	01/06/2025
002572.ZK	12/23/2024	SDB3261928022	(3,500.00)	2.3894	(8,769.17)	(8,363.05)	0.0000	4.3300	(2,081.8983)	0.0000	1.0547	(4.8364)	0.0000	1	(3.7817)	01/06/2025
002572.ZK	12/23/2024	SDB3261928022	(700.00)	2.3894	(1,753.83)	(1,672.61)	0.0000	4.3300	(2,081.8983)	0.0000	0.2109	(0.9673)	0.0000	1	(0.7563)	01/06/2025
002572.ZK	12/23/2024	SDB3261928022	(5,800.00)	2.3894	(14,531.76)	(13,858.78)	0.0000	4.3300	(2,081.8983)	0.0000	1.7478	(8.0146)	0.0000	1	(6.2668)	01/06/2025
002572.ZK	12/20/2024	SDB3261928022	(2,700.00)	2.4027	(6,809.45)	(6,487.24)	0.0000	4.3300	(2,081.8983)	0.0000	2.4571	(11.2548)	0.0000	3	(8.7977)	01/06/2025
002572.ZK	12/20/2024	SDB3261928022	(1,300.00)	2.4027	(3,270.10)	(3,123.49)	0.0000	4.3300	(2,081.8983)	0.0000	1.1800	(5.4190)	0.0000	3	(4.2390)	01/06/2025
002572.ZK	12/20/2024	SDB3261928022	(4,200.00)	2.4027	(10,483.65)	(10,091.26)	0.0000	4.3300	(2,081.8983)	0.0000	3.7828	(17.5075)	0.0000	3	(13.7246)	01/06/2025
002572.ZK	12/20/2024	SDB3261928022	(3,700.00)	2.4027	(9,198.31)	(8,889.92)	0.0000	4.3300	(2,081.8983)	0.0000	3.3191	(15.4233)	0.0000	3	(12.1042)	01/06/2025
002572.ZK	12/20/2024	SDB3261928022	(14,300.00)	2.4027	(35,779.97)	(34,358.35)	0.0000	4.3300	(2,081.8983)	0.0000	12.9106	(59.6088)	0.0000	3	(46.6982)	01/06/2025
002572.ZK	12/20/2024	SDB3261928022	(25,600.00)	2.4027	(64,164.63)	(61,508.66)	0.0000	4.3300	(2,081.8983)	0.0000	23.1527	(106.7123)	0.0000	3	(83.5596)	01/06/2025
002572.ZK	12/20/2024	SDB3261928022	(1,500.00)	2.4027	(3,758.21)	(3,604.02)	0.0000	4.3300	(2,081.8983)	0.0000	1.3561	(6.2527)	0.0000	3	(4.8966)	01/06/2025
002572.ZK	12/20/2024	SDB3261928022	(5,600.00)	2.4027	(14,030.67)	(13,455.02)	0.0000	4.3300	(2,081.8983)	0.0000	5.0627	(23.3433)	0.0000	3	(18.2806)	01/06/2025
002572.ZK	12/20/2024	SDB3261928022	(5,200.00)	2.4027	(13,028.48)	(12,493.95)	0.0000	4.3300	(2,081.8983)	0.0000	4.7011	(21.6759)	0.0000	3	(16.9748)	01/06/2025
002572.ZK	12/20/2024	SDB3261928022	(800.00)	2.4027	(2,004.38)	(1,922.15)	0.0000	4.3300	(2,081.8983)	0.0000	0.7232	(3.3348)	0.0000	3	(2.6115)	01/06/2025
002572.ZK	12/20/2024	SDB3261928022	(11,600.00)	2.4027	(29,063.52)	(27,871.11)	0.0000	4.3300	(2,081.8983)	0.0000	10.4871	(48.3540)	0.0000	3	(37.8669)	01/06/2025
002572.ZK	12/20/2024	SDB3261928022	(7,000.00)	2.4027	(17,538.33)	(16,818.77)	0.0000	4.3300	(2,081.8983)	0.0000	6.3284	(29.1791)	0.0000	3	(22.8507)	01/06/2025
002572.ZK	12/20/2024	SDB3261928022	(3,500.00)	2.4027	(8,769.17)	(8,409.39)	0.0000	4.3300	(2,081.8983)	0.0000	3.1642	(14.5896)	0.0000	3	(11.4254)	01/06/2025
002572.ZK	12/20/2024	SDB3261928022	(700.00)	2.4027	(1,753.83)	(1,681.88)	0.0000	4.3300	(2,081.8983)	0.0000	0.6328	(2.9179)	0.0000	3	(2.2851)	01/06/2025
002572.ZK	12/20/2024	SDB3261928022	(5,800.00)	2.4027	(14,531.76)	(13,935.56)	0.0000	4.3300	(2,081.8983)	0.0000	5.2435	(24.1770)	0.0000	3	(18.9335)	01/06/2025
002572.ZK	12/19/2024	SDB3261928022	(2,700.00)	2.4138	(6,809.45)	(6,517.18)	0.0000	4.5800	(2,081.8983)	0.0000	0.8663	(3.7689)	0.0000	1	(2.9026)	01/06/2025
002572.ZK	12/19/2024	SDB3261928022	(1,300.00)	2.4138	(3,270.10)	(3,137.90)	0.0000	4.5800	(2,081.8983)	0.0000	0.4160	(1.8147)	0.0000	1	(1.3986)	01/06/2025
002572.ZK	12/19/2024	SDB3261928022	(4,200.00)	2.4138	(10,483.65)	(10,137.84)	0.0000	4.5800	(2,081.8983)	0.0000	1.3338	(5.8628)	0.0000	1	(4.5290)	01/06/2025
002572.ZK	12/19/2024	SDB3261928022	(3,700.00)	2.4138	(9,198.31)	(8,930.96)	0.0000	4.5800	(2,081.8983)	0.0000	1.1702	(5.1648)	0.0000	1	(3.9946)	01/06/2025
002572.ZK	12/19/2024	SDB3261928022	(14,300.00)	2.4138	(35,779.97)	(34,516.94)	0.0000	4.5800	(2,081.8983)	0.0000	4.5520	(19.9613)	0.0000	1	(15.4093)	01/06/2025
002572.ZK	12/19/2024	SDB3261928022	(25,600.00)	2.4138	(64,164.63)	(61,792.56)	0.0000	4.5800	(2,081.8983)	0.0000	8.1632	(35.7350)	0.0000	1	(27.5718)	01/06/2025
002572.ZK	12/19/2024	SDB3261928022	(1,500.00)	2.4138	(3,758.21)	(3,620.66)	0.0000	4.5800	(2,081.8983)	0.0000	0.4781	(2.0938)	0.0000	1	(1.6157)	01/06/2025
002572.ZK	12/19/2024	SDB3261928022	(5,600.00)	2.4138	(14,030.67)	(13,517.12)	0.0000	4.5800	(2,081.8983)	0.0000	1.7850	(7.8170)	0.0000	1	(6.0320)	01/06/2025
002572.ZK	12/19/2024	SDB3261928022	(5,200.00)	2.4138	(13,028.48)	(12,551.61)	0.0000	4.5800	(2,081.8983)	0.0000	1.6575	(7.2587)	0.0000	1	(5.6012)	01/06/2025
002572.ZK	12/19/2024	SDB3261928022	(800.00)	2.4138	(2,004.38)	(1,931.02)	0.0000	4.5800	(2,081.8983)	0.0000	0.2550	(1.1167)	0.0000	1	(0.8617)	01/06/2025
002572.ZK	12/19/2024	SDB3261928022	(11,600.00)	2.4138	(29,063.52)	(27,999.76)	0.0000	4.5800	(2,081.8983)	0.0000	3.6975	(16.1924)	0.0000	1	(12.4949)	01/06/2025
002572.ZK	12/19/2024	SDB3261928022	(7,000.00)	2.4138	(17,538.33)	(16,896.40)	0.0000	4.5800	(2,081.8983)	0.0000	2.2313	(9.7713)	0.0000	1	(7.5400)	01/06/2025
002572.ZK	12/19/2024	SDB3261928022	(3,500.00)	2.4138	(8,769.17)	(8,448.20)	0.0000	4.5800	(2,081.8983)	0.0000	1.1156	(4.8856)	0.0000	1	(3.7700)	01/06/2025
002572.ZK	12/19/2024	SDB3261928022	(700.00)	2.4138	(1,753.83)	(1,689.64)	0.0000	4.5800	(2,081.8983)	0.0000	0.2231	(0.9771)	0.0000	1	(0.7540)	01/06/2025
002572.ZK	12/19/2024	SDB3261928022	(5,800.00)	2.4138	(14,531.76)	(13,999.88)	0.0000	4.5800	(2,081.8983)	0.0000	1.8488	(8.0962)	0.0000	1	(6.2474)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SUOFEIYA HOME COLLECTION CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002572.ZK	12/18/2024	SDB3261928022	(2,700.00)	2.4970	(6,809.45)	(6,741.99)	0.0000	4.5800	(2,081.8983)	0.0000	0.8663	(3.8989)	0.0000	1	(3.0326)	01/06/2025
002572.ZK	12/18/2024	SDB3261928022	(1,300.00)	2.4970	(3,270.10)	(3,246.14)	0.0000	4.5800	(2,081.8983)	0.0000	0.4160	(1.8773)	0.0000	1	(1.4612)	01/06/2025
002572.ZK	12/18/2024	SDB3261928022	(4,200.00)	2.4970	(10,483.65)	(10,487.54)	0.0000	4.5800	(2,081.8983)	0.0000	1.3338	(6.0650)	0.0000	1	(4.7312)	01/06/2025
002572.ZK	12/18/2024	SDB3261928022	(3,700.00)	2.4970	(9,198.31)	(9,239.02)	0.0000	4.5800	(2,081.8983)	0.0000	1.1702	(5.3430)	0.0000	1	(4.1727)	01/06/2025
002572.ZK	12/18/2024	SDB3261928022	(14,300.00)	2.4970	(35,779.97)	(35,707.57)	0.0000	4.5800	(2,081.8983)	0.0000	4.5520	(20.6499)	0.0000	1	(16.0979)	01/06/2025
002572.ZK	12/18/2024	SDB3261928022	(25,600.00)	2.4970	(64,164.63)	(63,924.04)	0.0000	4.5800	(2,081.8983)	0.0000	8.1632	(36.9676)	0.0000	1	(28.8044)	01/06/2025
002572.ZK	12/18/2024	SDB3261928022	(1,500.00)	2.4970	(3,758.21)	(3,745.55)	0.0000	4.5800	(2,081.8983)	0.0000	0.4781	(2.1661)	0.0000	1	(1.6879)	01/06/2025
002572.ZK	12/18/2024	SDB3261928022	(5,600.00)	2.4970	(14,030.67)	(13,983.38)	0.0000	4.5800	(2,081.8983)	0.0000	1.7850	(8.0867)	0.0000	1	(6.3017)	01/06/2025
002572.ZK	12/18/2024	SDB3261928022	(5,200.00)	2.4970	(13,028.48)	(12,984.57)	0.0000	4.5800	(2,081.8983)	0.0000	1.6575	(7.5090)	0.0000	1	(5.8515)	01/06/2025
002572.ZK	12/18/2024	SDB3261928022	(800.00)	2.4970	(2,004.38)	(1,997.63)	0.0000	4.5800	(2,081.8983)	0.0000	0.2550	(1.1552)	0.0000	1	(0.9002)	01/06/2025
002572.ZK	12/18/2024	SDB3261928022	(11,600.00)	2.4970	(29,063.52)	(28,965.58)	0.0000	4.5800	(2,081.8983)	0.0000	3.6975	(16.7509)	0.0000	1	(13.0534)	01/06/2025
002572.ZK	12/18/2024	SDB3261928022	(7,000.00)	2.4970	(17,538.33)	(17,479.23)	0.0000	4.5800	(2,081.8983)	0.0000	2.2313	(10.1083)	0.0000	1	(7.8771)	01/06/2025
002572.ZK	12/18/2024	SDB3261928022	(3,500.00)	2.4970	(8,769.17)	(8,739.62)	0.0000	4.5800	(2,081.8983)	0.0000	1.1156	(5.0542)	0.0000	1	(3.9385)	01/06/2025
002572.ZK	12/18/2024	SDB3261928022	(700.00)	2.4970	(1,753.83)	(1,747.92)	0.0000	4.5800	(2,081.8983)	0.0000	0.2231	(1.0108)	0.0000	1	(0.7877)	01/06/2025
002572.ZK	12/18/2024	SDB3261928022	(5,800.00)	2.4970	(14,531.76)	(14,482.79)	0.0000	4.5800	(2,081.8983)	0.0000	1.8488	(8.3755)	0.0000	1	(6.5267)	01/06/2025
002572.ZK	12/17/2024	SDB3261928022	(4,200.00)	2.6369	(10,483.65)	(11,074.92)	0.0000	4.5800	(2,084.4413)	0.0000	1.3338	(6.4125)	0.0000	1	(5.0788)	01/06/2025
002572.ZK	12/17/2024	SDB3261928022	(3,700.00)	2.6369	(9,198.31)	(9,756.47)	0.0000	4.5800	(2,084.4413)	0.0000	1.1702	(5.6491)	0.0000	1	(4.4789)	01/06/2025
002572.ZK	12/17/2024	SDB3261928022	(14,300.00)	2.6369	(35,779.97)	(37,707.46)	0.0000	4.5800	(2,084.4413)	0.0000	4.5520	(21.8330)	0.0000	1	(17.2810)	01/06/2025
002572.ZK	12/17/2024	SDB3261928022	(25,600.00)	2.6369	(64,164.63)	(67,504.26)	0.0000	4.5800	(2,084.4413)	0.0000	8.1632	(39.0857)	0.0000	1	(30.9226)	01/06/2025
002572.ZK	12/17/2024	SDB3261928022	(1,500.00)	2.6369	(3,758.21)	(3,955.33)	0.0000	4.5800	(2,084.4413)	0.0000	0.4781	(2.2902)	0.0000	1	(1.8121)	01/06/2025
002572.ZK	12/17/2024	SDB3261928022	(5,600.00)	2.6369	(14,030.67)	(14,766.56)	0.0000	4.5800	(2,084.4413)	0.0000	1.7850	(8.5500)	0.0000	1	(6.7650)	01/06/2025
002572.ZK	12/17/2024	SDB3261928022	(5,200.00)	2.6369	(13,028.48)	(13,711.80)	0.0000	4.5800	(2,084.4413)	0.0000	1.6575	(7.9393)	0.0000	1	(6.2818)	01/06/2025
002572.ZK	12/17/2024	SDB3261928022	(800.00)	2.6369	(2,004.38)	(2,109.51)	0.0000	4.5800	(2,084.4413)	0.0000	0.2550	(1.2214)	0.0000	1	(0.9664)	01/06/2025
002572.ZK	12/17/2024	SDB3261928022	(11,600.00)	2.6369	(29,063.52)	(30,587.87)	0.0000	4.5800	(2,084.4413)	0.0000	3.6975	(17.7107)	0.0000	1	(14.0132)	01/06/2025
002572.ZK	12/17/2024	SDB3261928022	(7,000.00)	2.6369	(17,538.33)	(18,458.19)	0.0000	4.5800	(2,084.4413)	0.0000	2.2313	(10.6875)	0.0000	1	(8.4562)	01/06/2025
002572.ZK	12/17/2024	SDB3261928022	(3,500.00)	2.6369	(8,769.17)	(9,229.10)	0.0000	4.5800	(2,084.4413)	0.0000	1.1156	(5.3438)	0.0000	1	(4.2281)	01/06/2025
002572.ZK	12/17/2024	SDB3261928022	(700.00)	2.6369	(1,753.83)	(1,845.82)	0.0000	4.5800	(2,084.4413)	0.0000	0.2231	(1.0688)	0.0000	1	(0.8456)	01/06/2025
002572.ZK	12/17/2024	SDB3261928022	(5,800.00)	2.6369	(14,531.76)	(15,293.93)	0.0000	4.5800	(2,084.4413)	0.0000	1.8488	(8.8554)	0.0000	1	(7.0066)	01/06/2025
002572.ZK	12/16/2024	SDB3261928022	(4,200.00)	2.5411	(10,483.65)	(10,672.69)	0.0000	4.5800	(2,084.4413)	0.0000	1.3338	(6.1796)	0.0000	1	(4.8459)	01/06/2025
002572.ZK	12/16/2024	SDB3261928022	(3,700.00)	2.5411	(9,198.31)	(9,402.13)	0.0000	4.5800	(2,084.4413)	0.0000	1.1702	(5.4439)	0.0000	1	(4.2737)	01/06/2025
002572.ZK	12/16/2024	SDB3261928022	(14,300.00)	2.5411	(35,779.97)	(36,337.97)	0.0000	4.5800	(2,084.4413)	0.0000	4.5520	(21.0401)	0.0000	1	(16.4881)	01/06/2025
002572.ZK	12/16/2024	SDB3261928022	(25,600.00)	2.5411	(64,164.63)	(65,052.60)	0.0000	4.5800	(2,084.4413)	0.0000	8.1632	(37.6662)	0.0000	1	(29.5030)	01/06/2025
002572.ZK	12/16/2024	SDB3261928022	(1,500.00)	2.5411	(3,758.21)	(3,811.68)	0.0000	4.5800	(2,084.4413)	0.0000	0.4781	(2.2070)	0.0000	1	(1.7289)	01/06/2025
002572.ZK	12/16/2024	SDB3261928022	(5,600.00)	2.5411	(14,030.67)	(14,230.26)	0.0000	4.5800	(2,084.4413)	0.0000	1.7850	(8.2395)	0.0000	1	(6.4545)	01/06/2025
002572.ZK	12/16/2024	SDB3261928022	(5,200.00)	2.5411	(13,028.48)	(13,213.81)	0.0000	4.5800	(2,084.4413)	0.0000	1.6575	(7.6509)	0.0000	1	(5.9934)	01/06/2025
002572.ZK	12/16/2024	SDB3261928022	(800.00)	2.5411	(2,004.38)	(2,032.89)	0.0000	4.5800	(2,084.4413)	0.0000	0.2550	(1.1771)	0.0000	1	(0.9221)	01/06/2025
002572.ZK	12/16/2024	SDB3261928022	(11,600.00)	2.5411	(29,063.52)	(29,476.96)	0.0000	4.5800	(2,084.4413)	0.0000	3.6975	(17.0675)	0.0000	1	(13.3700)	01/06/2025
002572.ZK	12/16/2024	SDB3261928022	(7,000.00)	2.5411	(17,538.33)	(17,787.82)	0.0000	4.5800	(2,084.4413)	0.0000	2.2313	(10.2994)	0.0000	1	(8.0681)	01/06/2025
002572.ZK	12/16/2024	SDB3261928022	(3,500.00)	2.5411	(8,769.17)	(8,893.91)	0.0000	4.5800	(2,084.4413)	0.0000	1.1156	(5.1497)	0.0000	1	(4.0340)	01/06/2025
002572.ZK	12/16/2024	SDB3261928022	(700.00)	2.5411	(1,753.83)	(1,778.78)	0.0000	4.5800	(2,084.4413)	0.0000	0.2231	(1.0299)	0.0000	1	(0.8068)	01/06/2025
002572.ZK	12/16/2024	SDB3261928022	(5,800.00)	2.5411	(14,531.76)	(14,738.48)	0.0000	4.5800	(2,084.4413)	0.0000	1.8488	(8.5337)	0.0000	1	(6.6850)	01/06/2025
002572.ZK	12/13/2024	SDB3261928022	(4,200.00)	2.4973	(10,483.65)	(10,488.76)	0.0000	4.5800	(2,084.4413)	0.0000	4.0013	(18.2193)	0.0000	3	(14.2181)	01/06/2025
002572.ZK	12/13/2024	SDB3261928022	(3,700.00)	2.4973	(9,198.31)	(9,240.10)	0.0000	4.5800	(2,084.4413)	0.0000	3.5107	(16.0504)	0.0000	3	(12.5397)	01/06/2025
002572.ZK	12/13/2024	SDB3261928022	(14,300.00)	2.4973	(35,779.97)	(35,711.75)	0.0000	4.5800	(2,084.4413)	0.0000	13.6560	(62.0325)	0.0000	3	(48.3765)	01/06/2025
002572.ZK	12/13/2024	SDB3261928022	(25,600.00)	2.4973	(64,164.63)	(63,931.52)	0.0000	4.5800	(2,084.4413)	0.0000	24.4895	(111.0513)	0.0000	3	(86.5617)	01/06/2025
002572.ZK	12/13/2024	SDB3261928022	(1,500.00)	2.4973	(3,758.21)	(3,745.99)	0.0000	4.5800	(2,084.4413)	0.0000	1.4344	(6.5069)	0.0000	3	(5.0725)	01/06/2025
002572.ZK	12/13/2024	SDB3261928022	(5,600.00)	2.4973	(14,030.67)	(13,985.02)	0.0000	4.5800	(2,084.4413)	0.0000	5.3550	(24.2925)	0.0000	3	(18.9374)	01/06/2025
002572.ZK	12/13/2024	SDB3261928022	(5,200.00)	2.4973	(13,028.48)	(12,986.09)	0.0000	4.5800	(2,084.4413)	0.0000	4.9725	(22.5573)	0.0000	3	(17.5848)	01/06/2025
002572.ZK	12/13/2024	SDB3261928022	(800.00)	2.4973	(2,004.38)	(1,997.86)	0.0000	4.5800	(2,084.4413)	0.0000	0.7650	(3.4704)	0.0000	3	(2.7053)	01/06/2025
002572.ZK	12/13/2024	SDB3261928022	(11,600.00)	2.4973	(29,063.52)	(28,968.97)	0.0000	4.5800	(2,084.4413)	0.0000	11.0926	(50.3201)	0.0000	3	(39.2275)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SUOFEIYA HOME COLLECTION CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002572.ZK	12/13/2024	SDB3261928022	(7,000.00)	2.4973	(17,538.33)	(17,481.28)	0.0000	4.5800	(2,084.4413)	0.0000	6.6938	(30.3656)	0.0000	3	(23.6718)	01/06/2025
002572.ZK	12/13/2024	SDB3261928022	(3,500.00)	2.4973	(8,769.17)	(8,740.64)	0.0000	4.5800	(2,084.4413)	0.0000	3.3469	(15.1828)	0.0000	3	(11.8359)	01/06/2025
002572.ZK	12/13/2024	SDB3261928022	(700.00)	2.4973	(1,753.83)	(1,748.13)	0.0000	4.5800	(2,084.4413)	0.0000	0.6694	(3.0366)	0.0000	3	(2.3672)	01/06/2025
002572.ZK	12/13/2024	SDB3261928022	(5,800.00)	2.4973	(14,531.76)	(14,484.49)	0.0000	4.5800	(2,084.4413)	0.0000	5.5463	(25.1600)	0.0000	3	(19.6138)	01/06/2025
002572.ZK	12/12/2024	SDB3261928022	(4,200.00)	2.4110	(10,483.65)	(10,126.03)	0.0000	4.5800	(2,084.4413)	0.0000	1.3338	(5.8631)	0.0000	1	(4.5293)	01/06/2025
002572.ZK	12/12/2024	SDB3261928022	(3,700.00)	2.4110	(9,198.31)	(8,920.55)	0.0000	4.5800	(2,084.4413)	0.0000	1.1702	(5.1651)	0.0000	1	(3.9949)	01/06/2025
002572.ZK	12/12/2024	SDB3261928022	(14,300.00)	2.4110	(35,779.97)	(34,476.73)	0.0000	4.5800	(2,084.4413)	0.0000	4.5520	(19.9624)	0.0000	1	(15.4104)	01/06/2025
002572.ZK	12/12/2024	SDB3261928022	(25,600.00)	2.4110	(64,164.63)	(61,720.58)	0.0000	4.5800	(2,084.4413)	0.0000	8.1632	(35.7369)	0.0000	1	(27.5738)	01/06/2025
002572.ZK	12/12/2024	SDB3261928022	(1,500.00)	2.4110	(3,758.21)	(3,616.44)	0.0000	4.5800	(2,084.4413)	0.0000	0.4781	(2.0940)	0.0000	1	(1.6158)	01/06/2025
002572.ZK	12/12/2024	SDB3261928022	(5,600.00)	2.4110	(14,030.67)	(13,501.38)	0.0000	4.5800	(2,084.4413)	0.0000	1.7850	(7.8175)	0.0000	1	(6.0324)	01/06/2025
002572.ZK	12/12/2024	SDB3261928022	(5,200.00)	2.4110	(13,028.48)	(12,536.99)	0.0000	4.5800	(2,084.4413)	0.0000	1.6575	(7.2591)	0.0000	1	(5.6016)	01/06/2025
002572.ZK	12/12/2024	SDB3261928022	(800.00)	2.4110	(2,004.38)	(1,928.77)	0.0000	4.5800	(2,084.4413)	0.0000	0.2550	(1.1168)	0.0000	1	(0.8618)	01/06/2025
002572.ZK	12/12/2024	SDB3261928022	(11,600.00)	2.4110	(29,063.52)	(27,967.14)	0.0000	4.5800	(2,084.4413)	0.0000	3.6975	(16.1933)	0.0000	1	(12.4958)	01/06/2025
002572.ZK	12/12/2024	SDB3261928022	(7,000.00)	2.4110	(17,538.33)	(16,876.72)	0.0000	4.5800	(2,084.4413)	0.0000	2.2313	(9.7718)	0.0000	1	(7.5405)	01/06/2025
002572.ZK	12/12/2024	SDB3261928022	(3,500.00)	2.4110	(8,769.17)	(8,438.36)	0.0000	4.5800	(2,084.4413)	0.0000	1.1156	(4.8859)	0.0000	1	(3.7703)	01/06/2025
002572.ZK	12/12/2024	SDB3261928022	(700.00)	2.4110	(1,753.83)	(1,687.67)	0.0000	4.5800	(2,084.4413)	0.0000	0.2231	(0.9772)	0.0000	1	(0.7541)	01/06/2025
002572.ZK	12/12/2024	SDB3261928022	(5,800.00)	2.4110	(14,531.76)	(13,983.57)	0.0000	4.5800	(2,084.4413)	0.0000	1.8488	(8.0966)	0.0000	1	(6.2479)	01/06/2025
002572.ZK	12/11/2024	SDB3261928022	(4,200.00)	2.4245	(10,483.65)	(10,182.98)	0.0000	4.5800	(2,084.4413)	0.0000	1.3338	(5.8961)	0.0000	1	(4.5623)	01/06/2025
002572.ZK	12/11/2024	SDB3261928022	(3,700.00)	2.4245	(9,198.31)	(8,970.72)	0.0000	4.5800	(2,084.4413)	0.0000	1.1702	(5.1941)	0.0000	1	(4.0239)	01/06/2025
002572.ZK	12/11/2024	SDB3261928022	(14,300.00)	2.4245	(35,779.97)	(34,670.61)	0.0000	4.5800	(2,084.4413)	0.0000	4.5520	(20.0747)	0.0000	1	(15.5227)	01/06/2025
002572.ZK	12/11/2024	SDB3261928022	(25,600.00)	2.4245	(64,164.63)	(62,067.66)	0.0000	4.5800	(2,084.4413)	0.0000	8.1632	(35.9379)	0.0000	1	(27.7747)	01/06/2025
002572.ZK	12/11/2024	SDB3261928022	(1,500.00)	2.4245	(3,758.21)	(3,636.78)	0.0000	4.5800	(2,084.4413)	0.0000	0.4781	(2.1057)	0.0000	1	(1.6276)	01/06/2025
002572.ZK	12/11/2024	SDB3261928022	(5,600.00)	2.4245	(14,030.67)	(13,577.30)	0.0000	4.5800	(2,084.4413)	0.0000	1.7850	(7.8614)	0.0000	1	(6.0764)	01/06/2025
002572.ZK	12/11/2024	SDB3261928022	(5,200.00)	2.4245	(13,028.48)	(12,607.49)	0.0000	4.5800	(2,084.4413)	0.0000	1.6575	(7.2999)	0.0000	1	(5.6424)	01/06/2025
002572.ZK	12/11/2024	SDB3261928022	(800.00)	2.4245	(2,004.38)	(1,939.61)	0.0000	4.5800	(2,084.4413)	0.0000	0.2550	(1.1231)	0.0000	1	(0.8681)	01/06/2025
002572.ZK	12/11/2024	SDB3261928022	(11,600.00)	2.4245	(29,063.52)	(28,124.41)	0.0000	4.5800	(2,084.4413)	0.0000	3.6975	(16.2844)	0.0000	1	(12.5868)	01/06/2025
002572.ZK	12/11/2024	SDB3261928022	(7,000.00)	2.4245	(17,538.33)	(16,971.63)	0.0000	4.5800	(2,084.4413)	0.0000	2.2313	(9.8268)	0.0000	1	(7.5955)	01/06/2025
002572.ZK	12/11/2024	SDB3261928022	(3,500.00)	2.4245	(8,769.17)	(8,485.81)	0.0000	4.5800	(2,084.4413)	0.0000	1.1156	(4.9134)	0.0000	1	(3.7978)	01/06/2025
002572.ZK	12/11/2024	SDB3261928022	(700.00)	2.4245	(1,753.83)	(1,697.16)	0.0000	4.5800	(2,084.4413)	0.0000	0.2231	(0.9827)	0.0000	1	(0.7596)	01/06/2025
002572.ZK	12/11/2024	SDB3261928022	(5,800.00)	2.4245	(14,531.76)	(14,062.20)	0.0000	4.5800	(2,084.4413)	0.0000	1.8488	(8.1422)	0.0000	1	(6.2934)	01/06/2025
002572.ZK	12/10/2024	SDB3261928022	(4,200.00)	2.4287	(10,483.65)	(10,200.40)	0.0000	4.5800	(2,084.4413)	0.0000	1.3338	(5.9061)	0.0000	1	(4.5724)	01/06/2025
002572.ZK	12/10/2024	SDB3261928022	(3,700.00)	2.4287	(9,198.31)	(8,986.06)	0.0000	4.5800	(2,084.4413)	0.0000	1.1702	(5.2030)	0.0000	1	(4.0328)	01/06/2025
002572.ZK	12/10/2024	SDB3261928022	(14,300.00)	2.4287	(35,779.97)	(34,729.92)	0.0000	4.5800	(2,084.4413)	0.0000	4.5520	(20.1090)	0.0000	1	(15.5570)	01/06/2025
002572.ZK	12/10/2024	SDB3261928022	(25,600.00)	2.4287	(64,164.63)	(62,173.85)	0.0000	4.5800	(2,084.4413)	0.0000	8.1632	(35.9994)	0.0000	1	(27.8362)	01/06/2025
002572.ZK	12/10/2024	SDB3261928022	(1,500.00)	2.4287	(3,758.21)	(3,643.00)	0.0000	4.5800	(2,084.4413)	0.0000	0.4781	(2.1093)	0.0000	1	(1.6312)	01/06/2025
002572.ZK	12/10/2024	SDB3261928022	(5,600.00)	2.4287	(14,030.67)	(13,600.53)	0.0000	4.5800	(2,084.4413)	0.0000	1.7850	(7.8749)	0.0000	1	(6.0899)	01/06/2025
002572.ZK	12/10/2024	SDB3261928022	(5,200.00)	2.4287	(13,028.48)	(12,629.06)	0.0000	4.5800	(2,084.4413)	0.0000	1.6575	(7.3124)	0.0000	1	(5.6549)	01/06/2025
002572.ZK	12/10/2024	SDB3261928022	(800.00)	2.4287	(2,004.38)	(1,942.93)	0.0000	4.5800	(2,084.4413)	0.0000	0.2550	(1.1250)	0.0000	1	(0.8700)	01/06/2025
002572.ZK	12/10/2024	SDB3261928022	(11,600.00)	2.4287	(29,063.52)	(28,172.53)	0.0000	4.5800	(2,084.4413)	0.0000	3.6975	(16.3122)	0.0000	1	(12.6147)	01/06/2025
002572.ZK	12/10/2024	SDB3261928022	(7,000.00)	2.4287	(17,538.33)	(17,000.66)	0.0000	4.5800	(2,084.4413)	0.0000	2.2313	(9.8436)	0.0000	1	(7.6123)	01/06/2025
002572.ZK	12/10/2024	SDB3261928022	(3,500.00)	2.4287	(8,769.17)	(8,500.33)	0.0000	4.5800	(2,084.4413)	0.0000	1.1156	(4.9218)	0.0000	1	(3.8062)	01/06/2025
002572.ZK	12/10/2024	SDB3261928022	(700.00)	2.4287	(1,753.83)	(1,700.07)	0.0000	4.5800	(2,084.4413)	0.0000	0.2231	(0.9844)	0.0000	1	(0.7612)	01/06/2025
002572.ZK	12/10/2024	SDB3261928022	(5,800.00)	2.4287	(14,531.76)	(14,086.26)	0.0000	4.5800	(2,084.4413)	0.0000	1.8488	(8.1561)	0.0000	1	(6.3073)	01/06/2025
002572.ZK	12/09/2024	SDB3261928022	(4,200.00)	2.4900	(10,483.65)	(10,458.20)	0.0000	4.5800	(2,084.4413)	0.0000	1.3338	(6.0554)	0.0000	1	(4.7217)	01/06/2025
002572.ZK	12/09/2024	SDB3261928022	(3,700.00)	2.4900	(9,198.31)	(9,213.18)	0.0000	4.5800	(2,084.4413)	0.0000	1.1702	(5.3345)	0.0000	1	(4.1643)	01/06/2025
002572.ZK	12/09/2024	SDB3261928022	(14,300.00)	2.4900	(35,779.97)	(35,607.69)	0.0000	4.5800	(2,084.4413)	0.0000	4.5520	(20.6173)	0.0000	1	(16.0653)	01/06/2025
002572.ZK	12/09/2024	SDB3261928022	(25,600.00)	2.4900	(64,164.63)	(63,745.23)	0.0000	4.5800	(2,084.4413)	0.0000	8.1632	(36.9092)	0.0000	1	(28.7461)	01/06/2025
002572.ZK	12/09/2024	SDB3261928022	(1,500.00)	2.4900	(3,758.21)	(3,735.07)	0.0000	4.5800	(2,084.4413)	0.0000	0.4781	(2.1626)	0.0000	1	(1.6845)	01/06/2025
002572.ZK	12/09/2024	SDB3261928022	(5,600.00)	2.4900	(14,030.67)	(13,944.27)	0.0000	4.5800	(2,084.4413)	0.0000	1.7850	(8.0739)	0.0000	1	(6.2889)	01/06/2025
002572.ZK	12/09/2024	SDB3261928022	(5,200.00)	2.4900	(13,028.48)	(12,948.25)	0.0000	4.5800	(2,084.4413)	0.0000	1.6575	(7.4972)	0.0000	1	(5.8397)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SUOFEIYA HOME COLLECTION CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002572.ZK	12/09/2024	SDB3261928022	(800.00)	2.4900	(2,004.38)	(1,992.04)	0.0000	4.5800	(2,084.4413)	0.0000	0.2550	(1.1534)	0.0000	1	(0.8984)	01/06/2025
002572.ZK	12/09/2024	SDB3261928022	(11,600.00)	2.4900	(29,063.52)	(28,884.56)	0.0000	4.5800	(2,084.4413)	0.0000	3.6975	(16.7245)	0.0000	1	(13.0270)	01/06/2025
002572.ZK	12/09/2024	SDB3261928022	(7,000.00)	2.4900	(17,538.33)	(17,430.34)	0.0000	4.5800	(2,084.4413)	0.0000	2.2313	(10.0924)	0.0000	1	(7.8611)	01/06/2025
002572.ZK	12/09/2024	SDB3261928022	(3,500.00)	2.4900	(8,769.17)	(8,715.17)	0.0000	4.5800	(2,084.4413)	0.0000	1.1156	(5.0462)	0.0000	1	(3.9305)	01/06/2025
002572.ZK	12/09/2024	SDB3261928022	(700.00)	2.4900	(1,753.83)	(1,743.03)	0.0000	4.5800	(2,084.4413)	0.0000	0.2231	(1.0092)	0.0000	1	(0.7861)	01/06/2025
002572.ZK	12/09/2024	SDB3261928022	(5,800.00)	2.4900	(14,531.76)	(14,442.28)	0.0000	4.5800	(2,084.4413)	0.0000	1.8488	(8.3622)	0.0000	1	(6.5135)	01/06/2025
002572.ZK	12/06/2024	SDB3261928022	(4,200.00)	2.5098	(10,483.65)	(10,541.00)	0.0000	4.5800	(2,084.4413)	0.0000	4.0013	(18.3101)	0.0000	3	(14.3088)	01/06/2025
002572.ZK	12/06/2024	SDB3261928022	(3,700.00)	2.5098	(9,198.31)	(9,286.12)	0.0000	4.5800	(2,084.4413)	0.0000	3.5107	(16.1303)	0.0000	3	(12.6196)	01/06/2025
002572.ZK	12/06/2024	SDB3261928022	(14,300.00)	2.5098	(35,779.97)	(35,889.58)	0.0000	4.5800	(2,084.4413)	0.0000	13.6560	(62.3414)	0.0000	3	(48.6854)	01/06/2025
002572.ZK	12/06/2024	SDB3261928022	(25,600.00)	2.5098	(64,164.63)	(64,249.88)	0.0000	4.5800	(2,084.4413)	0.0000	24.4895	(111.6043)	0.0000	3	(87.1148)	01/06/2025
002572.ZK	12/06/2024	SDB3261928022	(1,500.00)	2.5098	(3,758.21)	(3,764.64)	0.0000	4.5800	(2,084.4413)	0.0000	1.4344	(6.5393)	0.0000	3	(5.1049)	01/06/2025
002572.ZK	12/06/2024	SDB3261928022	(5,600.00)	2.5098	(14,030.67)	(14,054.66)	0.0000	4.5800	(2,084.4413)	0.0000	5.3550	(24.4134)	0.0000	3	(19.0584)	01/06/2025
002572.ZK	12/06/2024	SDB3261928022	(5,200.00)	2.5098	(13,028.48)	(13,050.76)	0.0000	4.5800	(2,084.4413)	0.0000	4.9725	(22.6696)	0.0000	3	(17.6971)	01/06/2025
002572.ZK	12/06/2024	SDB3261928022	(800.00)	2.5098	(2,004.38)	(2,007.81)	0.0000	4.5800	(2,084.4413)	0.0000	0.7650	(3.4876)	0.0000	3	(2.7226)	01/06/2025
002572.ZK	12/06/2024	SDB3261928022	(11,600.00)	2.5098	(29,063.52)	(29,113.23)	0.0000	4.5800	(2,084.4413)	0.0000	11.0926	(50.5707)	0.0000	3	(39.4781)	01/06/2025
002572.ZK	12/06/2024	SDB3261928022	(7,000.00)	2.5098	(17,538.33)	(17,568.33)	0.0000	4.5800	(2,084.4413)	0.0000	6.6938	(30.5168)	0.0000	3	(23.8230)	01/06/2025
002572.ZK	12/06/2024	SDB3261928022	(3,500.00)	2.5098	(8,769.17)	(8,784.16)	0.0000	4.5800	(2,084.4413)	0.0000	3.3469	(15.2584)	0.0000	3	(11.9115)	01/06/2025
002572.ZK	12/06/2024	SDB3261928022	(700.00)	2.5098	(1,753.83)	(1,756.83)	0.0000	4.5800	(2,084.4413)	0.0000	0.6694	(3.0517)	0.0000	3	(2.3823)	01/06/2025
002572.ZK	12/06/2024	SDB3261928022	(5,800.00)	2.5098	(14,531.76)	(14,556.61)	0.0000	4.5800	(2,084.4413)	0.0000	5.5463	(25.2853)	0.0000	3	(19.7391)	01/06/2025
002572.ZK	12/05/2024	SDB3261928022	(14,300.00)	2.5348	(35,779.97)	(36,247.74)	0.0000	4.5800	(2,099.8774)	0.0000	4.5520	(21.1433)	0.0000	1	(16.5913)	01/06/2025
002572.ZK	12/05/2024	SDB3261928022	(25,600.00)	2.5348	(64,164.63)	(64,891.06)	0.0000	4.5800	(2,099.8774)	0.0000	8.1632	(37.8509)	0.0000	1	(29.6877)	01/06/2025
002572.ZK	12/05/2024	SDB3261928022	(1,500.00)	2.5348	(3,758.21)	(3,802.21)	0.0000	4.5800	(2,099.8774)	0.0000	0.4781	(2.2178)	0.0000	1	(1.7397)	01/06/2025
002572.ZK	12/05/2024	SDB3261928022	(5,600.00)	2.5348	(14,030.67)	(14,194.92)	0.0000	4.5800	(2,099.8774)	0.0000	1.7850	(8.2799)	0.0000	1	(6.4949)	01/06/2025
002572.ZK	12/05/2024	SDB3261928022	(5,200.00)	2.5348	(13,028.48)	(13,181.00)	0.0000	4.5800	(2,099.8774)	0.0000	1.6575	(7.6885)	0.0000	1	(6.0310)	01/06/2025
002572.ZK	12/05/2024	SDB3261928022	(800.00)	2.5348	(2,004.38)	(2,027.85)	0.0000	4.5800	(2,099.8774)	0.0000	0.2550	(1.1828)	0.0000	1	(0.9278)	01/06/2025
002572.ZK	12/05/2024	SDB3261928022	(11,600.00)	2.5348	(29,063.52)	(29,403.76)	0.0000	4.5800	(2,099.8774)	0.0000	3.6975	(17.1512)	0.0000	1	(13.4537)	01/06/2025
002572.ZK	12/05/2024	SDB3261928022	(7,000.00)	2.5348	(17,538.33)	(17,743.65)	0.0000	4.5800	(2,099.8774)	0.0000	2.2313	(10.3499)	0.0000	1	(8.1186)	01/06/2025
002572.ZK	12/05/2024	SDB3261928022	(3,500.00)	2.5348	(8,769.17)	(8,871.82)	0.0000	4.5800	(2,099.8774)	0.0000	1.1156	(5.1749)	0.0000	1	(4.0593)	01/06/2025
002572.ZK	12/05/2024	SDB3261928022	(700.00)	2.5348	(1,753.83)	(1,774.36)	0.0000	4.5800	(2,099.8774)	0.0000	0.2231	(1.0350)	0.0000	1	(0.8119)	01/06/2025
002572.ZK	12/05/2024	SDB3261928022	(5,800.00)	2.5348	(14,531.76)	(14,701.88)	0.0000	4.5800	(2,099.8774)	0.0000	1.8488	(8.5756)	0.0000	1	(6.7268)	01/06/2025
002572.ZK	12/04/2024	SDB3261928022	(1,500.00)	2.5055	(3,758.21)	(3,758.21)	0.0000	4.5800	(2,027.9976)	0.0000	0.4781	(2.1171)	0.0000	1	(1.6390)	01/06/2025
002572.ZK	12/04/2024	SDB3261928022	(5,600.00)	2.5055	(14,030.67)	(14,030.67)	0.0000	4.5800	(2,027.9976)	0.0000	1.7850	(7.9039)	0.0000	1	(6.1189)	01/06/2025
002572.ZK	12/04/2024	SDB3261928022	(5,200.00)	2.5055	(13,028.48)	(13,028.48)	0.0000	4.5800	(2,027.9976)	0.0000	1.6575	(7.3394)	0.0000	1	(5.6819)	01/06/2025
002572.ZK	12/04/2024	SDB3261928022	(800.00)	2.5055	(2,004.38)	(2,004.38)	0.0000	4.5800	(2,027.9976)	0.0000	0.2550	(1.1291)	0.0000	1	(0.8741)	01/06/2025
002572.ZK	12/04/2024	SDB3261928022	(11,600.00)	2.5055	(29,063.52)	(29,063.52)	0.0000	4.5800	(2,027.9976)	0.0000	3.6975	(16.3724)	0.0000	1	(12.6749)	01/06/2025
002572.ZK	12/04/2024	SDB3261928022	(7,000.00)	2.5055	(17,538.33)	(17,538.33)	0.0000	4.5800	(2,027.9976)	0.0000	2.2313	(9.8799)	0.0000	1	(7.6486)	01/06/2025
002572.ZK	12/04/2024	SDB3261928022	(3,500.00)	2.5055	(8,769.17)	(8,769.17)	0.0000	4.5800	(2,027.9976)	0.0000	1.1156	(4.9400)	0.0000	1	(3.8243)	01/06/2025
002572.ZK	12/04/2024	SDB3261928022	(700.00)	2.5055	(1,753.83)	(1,753.83)	0.0000	4.5800	(2,027.9976)	0.0000	0.2231	(0.9880)	0.0000	1	(0.7649)	01/06/2025
002572.ZK	12/04/2024	SDB3261928022	(5,800.00)	2.5055	(14,531.76)	(14,531.76)	0.0000	4.5800	(2,027.9976)	0.0000	1.8488	(8.1862)	0.0000	1	(6.3375)	01/06/2025
TOTAL SUOFEIYA HOME COLLECTION CO., LTD. CMN CLASS A SERIES NORTHBOUND											919.8617	(4,166.7310)	0.0000		(3,246.8693)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SUZHOU NOVOSENSE MICROELECTRONICS CO., LTD. CMN CLASS A SERIES NORTHBOUND																
688052.SH	01/03/2025	SDB3264054669	(66.00)	18.2434	(1,276.59)	(1,204.06)	0.0000	4.3300	(1,475.0000)	0.0000	0.4606	(1.4800)	0.0000	3	(1.0194)	01/06/2025
688052.SH	01/02/2025	SDB3264054669	(66.00)	17.7683	(1,276.59)	(1,172.71)	0.0000	4.3300	(1,475.0000)	0.0000	0.1535	(0.4805)	0.0000	1	(0.3269)	01/06/2025
688052.SH	12/31/2024	SDB3264054669	(66.00)	17.2918	(1,276.59)	(1,141.26)	0.0000	4.3300	(1,475.0000)	0.0000	0.3071	(0.9352)	0.0000	2	(0.6281)	01/06/2025
688052.SH	12/30/2024	SDB3264054669	(66.00)	17.2025	(1,276.59)	(1,135.36)	0.0000	4.3300	(1,475.0000)	0.0000	0.1535	(0.4652)	0.0000	1	(0.3116)	01/06/2025
688052.SH	12/30/2024	SDB3264054669	(500.00)	17.2025	(9,671.10)	(8,601.23)	0.0000	4.3300	(1,475.0000)	0.0000	1.1632	(3.5241)	0.0000	1	(2.3609)	01/06/2025
688052.SH	12/27/2024	SDB3264054669	(66.00)	17.6108	(1,276.59)	(1,162.32)	0.0000	4.3300	(1,475.0000)	0.0000	0.4606	(1.4287)	0.0000	3	(0.9680)	01/06/2025
688052.SH	12/27/2024	SDB3264054669	(500.00)	17.6108	(9,671.10)	(8,805.42)	0.0000	4.3300	(1,475.0000)	0.0000	3.4897	(10.8233)	0.0000	3	(7.3337)	01/06/2025
688052.SH	12/26/2024	SDB3264054669	(66.00)	17.8944	(1,276.59)	(1,181.03)	0.0000	4.3300	(1,475.0000)	0.0000	0.1535	(0.4839)	0.0000	1	(0.3304)	01/06/2025
688052.SH	12/26/2024	SDB3264054669	(500.00)	17.8944	(9,671.10)	(8,947.22)	0.0000	4.3300	(1,475.0000)	0.0000	1.1632	(3.6659)	0.0000	1	(2.5027)	01/06/2025
688052.SH	12/24/2024	SDB3264054669	(66.00)	17.8944	(1,276.59)	(1,181.03)	0.0000	4.3300	(1,475.0000)	0.0000	0.3071	(0.9678)	0.0000	2	(0.6607)	01/06/2025
688052.SH	12/24/2024	SDB3264054669	(500.00)	17.8944	(9,671.10)	(8,947.22)	0.0000	4.3300	(1,475.0000)	0.0000	2.3264	(7.3318)	0.0000	2	(5.0053)	01/06/2025
688052.SH	12/23/2024	SDB3264054669	(66.00)	18.3803	(1,276.59)	(1,213.10)	0.0000	4.3300	(1,475.0000)	0.0000	0.1535	(0.4970)	0.0000	1	(0.3435)	01/06/2025
688052.SH	12/23/2024	SDB3264054669	(500.00)	18.3803	(9,671.10)	(9,190.17)	0.0000	4.3300	(1,475.0000)	0.0000	1.1632	(3.7654)	0.0000	1	(2.6022)	01/06/2025
688052.SH	12/20/2024	SDB3264054669	(66.00)	18.0887	(1,276.59)	(1,193.85)	0.0000	4.3300	(1,475.0000)	0.0000	0.4606	(1.4674)	0.0000	3	(1.0068)	01/06/2025
688052.SH	12/20/2024	SDB3264054669	(500.00)	18.0887	(9,671.10)	(9,044.34)	0.0000	4.3300	(1,475.0000)	0.0000	3.4897	(11.1170)	0.0000	3	(7.6274)	01/06/2025
688052.SH	12/19/2024	SDB3264054669	(66.00)	17.9324	(1,276.59)	(1,183.54)	0.0000	4.5800	(1,475.0000)	0.0000	0.1624	(0.4849)	0.0000	1	(0.3225)	01/06/2025
688052.SH	12/19/2024	SDB3264054669	(500.00)	17.9324	(9,671.10)	(8,966.22)	0.0000	4.5800	(1,475.0000)	0.0000	1.2304	(3.6737)	0.0000	1	(2.4433)	01/06/2025
688052.SH	12/18/2024	SDB3264054669	(66.00)	19.4823	(1,276.59)	(1,285.83)	0.0000	4.5800	(1,475.0000)	0.0000	0.1624	(0.5268)	0.0000	1	(0.3644)	01/06/2025
688052.SH	12/18/2024	SDB3264054669	(500.00)	19.4823	(9,671.10)	(9,741.17)	0.0000	4.5800	(1,475.0000)	0.0000	1.2304	(3.9912)	0.0000	1	(2.7608)	01/06/2025
688052.SH	12/17/2024	SDB3264054669	(66.00)	19.5207	(1,276.59)	(1,288.36)	0.0000	4.5800	(1,475.0000)	0.0000	0.1624	(0.5279)	0.0000	1	(0.3655)	01/06/2025
688052.SH	12/17/2024	SDB3264054669	(500.00)	19.5207	(9,671.10)	(9,760.33)	0.0000	4.5800	(1,475.0000)	0.0000	1.2304	(3.9990)	0.0000	1	(2.7686)	01/06/2025
688052.SH	12/16/2024	SDB3264054669	(66.00)	18.9344	(1,276.59)	(1,249.67)	0.0000	4.5800	(1,475.0000)	0.0000	0.1624	(0.5120)	0.0000	1	(0.3496)	01/06/2025
688052.SH	12/16/2024	SDB3264054669	(500.00)	18.9344	(9,671.10)	(9,467.18)	0.0000	4.5800	(1,475.0000)	0.0000	1.2304	(3.8789)	0.0000	1	(2.6485)	01/06/2025
688052.SH	12/13/2024	SDB3264054669	(66.00)	19.3422	(1,276.59)	(1,276.59)	0.0000	4.5800	(1,475.0000)	0.0000	0.4872	(1.5691)	0.0000	3	(1.0819)	01/06/2025
688052.SH	12/13/2024	SDB3264054669	(500.00)	19.3422	(9,671.10)	(9,671.10)	0.0000	4.5800	(1,475.0000)	0.0000	3.6911	(11.8874)	0.0000	3	(8.1963)	01/06/2025
TOTAL SUZHOU NOVOSENSE MICROELECTRONICS CO., LTD. CMN CLASS A SERIES NORTHBOUND											25.1552	(79.4841)	0.0000		(54.3290)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SUZHOU SHIJING ENVIRONMENTAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND																
301030.ZK	01/03/2025	SDB3260122805	(300.00)	3.3928	(1,054.36)	(1,017.85)	0.0000	4.3300	(2,132.1257)	0.0000	0.3804	(1.8085)	0.0000	3	(1.4280)	01/06/2025
301030.ZK	01/03/2025	SDB3260122805	(600.00)	3.3928	(2,098.59)	(2,035.71)	0.0000	4.3300	(2,132.1257)	0.0000	0.7572	(3.6170)	0.0000	3	(2.8597)	01/06/2025
301030.ZK	01/03/2025	SDB3260122805	(600.00)	3.3928	(2,114.06)	(2,035.71)	0.0000	4.3300	(2,132.1257)	0.0000	0.7628	(3.6170)	0.0000	3	(2.8542)	01/06/2025
301030.ZK	01/03/2025	SDB3260122805	(200.00)	3.3928	(807.94)	(678.57)	0.0000	4.3300	(2,132.1257)	0.0000	0.2915	(1.2057)	0.0000	3	(0.9141)	01/06/2025
301030.ZK	01/03/2025	SDB3260122805	(600.00)	3.3928	(2,441.84)	(2,035.71)	0.0000	4.3300	(2,132.1257)	0.0000	0.8811	(3.6170)	0.0000	3	(2.7359)	01/06/2025
301030.ZK	01/03/2025	SDB3260122805	(500.00)	3.3928	(2,036.15)	(1,696.42)	0.0000	4.3300	(2,132.1257)	0.0000	0.7347	(3.0142)	0.0000	3	(2.2794)	01/06/2025
301030.ZK	01/03/2025	SDB3260122805	(200.00)	3.3928	(848.26)	(678.57)	0.0000	4.3300	(2,132.1257)	0.0000	0.3061	(1.2057)	0.0000	3	(0.8996)	01/06/2025
301030.ZK	01/03/2025	SDB3260122805	(400.00)	3.3928	(1,658.39)	(1,357.14)	0.0000	4.3300	(2,132.1257)	0.0000	0.5984	(2.4113)	0.0000	3	(1.8129)	01/06/2025
301030.ZK	01/03/2025	SDB3260122805	(2,300.00)	3.3928	(9,642.91)	(7,803.54)	0.0000	4.3300	(2,132.1257)	0.0000	3.4795	(13.8651)	0.0000	3	(10.3856)	01/06/2025
301030.ZK	01/03/2025	SDB3260122805	(10,500.00)	3.3928	(44,146.40)	(35,624.87)	0.0000	4.3300	(2,132.1257)	0.0000	15.9295	(63.2973)	0.0000	3	(47.3678)	01/06/2025
301030.ZK	01/03/2025	SDB3260122805	(100.00)	3.3928	(427.30)	(339.28)	0.0000	4.3300	(2,132.1257)	0.0000	0.1542	(0.6028)	0.0000	3	(0.4486)	01/06/2025
301030.ZK	01/03/2025	SDB3260122805	(100.00)	3.3928	(427.30)	(339.28)	0.0000	4.3300	(2,132.1257)	0.0000	0.1542	(0.6028)	0.0000	3	(0.4486)	01/06/2025
301030.ZK	01/03/2025	SDB3260122805	(300.00)	3.3928	(1,281.90)	(1,017.85)	0.0000	4.3300	(2,132.1257)	0.0000	0.4626	(1.8085)	0.0000	3	(1.3459)	01/06/2025
301030.ZK	01/03/2025	SDB3260122805	(3,500.00)	3.3928	(14,955.47)	(11,874.96)	0.0000	4.3300	(2,132.1257)	0.0000	5.3964	(21.0991)	0.0000	3	(15.7027)	01/06/2025
301030.ZK	01/03/2025	SDB3260122805	(1,655.00)	3.3928	(7,071.80)	(5,615.16)	0.0000	4.3300	(2,132.1257)	0.0000	2.5517	(9.9769)	0.0000	3	(7.4251)	01/06/2025
301030.ZK	01/03/2025	SDB3260122805	(3,400.00)	3.3928	(14,528.17)	(11,535.67)	0.0000	4.3300	(2,132.1257)	0.0000	5.2422	(20.4963)	0.0000	3	(15.2540)	01/06/2025
301030.ZK	01/03/2025	SDB3260122805	(900.00)	3.3928	(3,845.69)	(3,053.56)	0.0000	4.3300	(2,132.1257)	0.0000	1.3877	(5.4255)	0.0000	3	(4.0378)	01/06/2025
301030.ZK	01/02/2025	SDB3260122805	(300.00)	3.5079	(1,054.36)	(1,052.38)	0.0000	4.3300	(2,132.1257)	0.0000	0.1268	(0.6233)	0.0000	1	(0.4965)	01/06/2025
301030.ZK	01/02/2025	SDB3260122805	(600.00)	3.5079	(2,098.59)	(2,104.76)	0.0000	4.3300	(2,132.1257)	0.0000	0.2524	(1.2466)	0.0000	1	(0.9941)	01/06/2025
301030.ZK	01/02/2025	SDB3260122805	(600.00)	3.5079	(2,114.06)	(2,104.76)	0.0000	4.3300	(2,132.1257)	0.0000	0.2543	(1.2466)	0.0000	1	(0.9923)	01/06/2025
301030.ZK	01/02/2025	SDB3260122805	(200.00)	3.5079	(807.94)	(701.59)	0.0000	4.3300	(2,132.1257)	0.0000	0.0972	(0.4155)	0.0000	1	(0.3183)	01/06/2025
301030.ZK	01/02/2025	SDB3260122805	(600.00)	3.5079	(2,441.84)	(2,104.76)	0.0000	4.3300	(2,132.1257)	0.0000	0.2937	(1.2466)	0.0000	1	(0.9529)	01/06/2025
301030.ZK	01/02/2025	SDB3260122805	(500.00)	3.5079	(2,036.15)	(1,753.97)	0.0000	4.3300	(2,132.1257)	0.0000	0.2449	(1.0388)	0.0000	1	(0.7939)	01/06/2025
301030.ZK	01/02/2025	SDB3260122805	(200.00)	3.5079	(848.26)	(701.59)	0.0000	4.3300	(2,132.1257)	0.0000	0.1020	(0.4155)	0.0000	1	(0.3135)	01/06/2025
301030.ZK	01/02/2025	SDB3260122805	(400.00)	3.5079	(1,658.39)	(1,403.17)	0.0000	4.3300	(2,132.1257)	0.0000	0.1995	(0.8310)	0.0000	1	(0.6316)	01/06/2025
301030.ZK	01/02/2025	SDB3260122805	(2,300.00)	3.5079	(9,642.91)	(8,068.24)	0.0000	4.3300	(2,132.1257)	0.0000	1.1598	(4.7785)	0.0000	1	(3.6186)	01/06/2025
301030.ZK	01/02/2025	SDB3260122805	(10,500.00)	3.5079	(44,146.40)	(36,833.28)	0.0000	4.3300	(2,132.1257)	0.0000	5.3098	(21.8148)	0.0000	1	(16.5049)	01/06/2025
301030.ZK	01/02/2025	SDB3260122805	(100.00)	3.5079	(427.30)	(350.79)	0.0000	4.3300	(2,132.1257)	0.0000	0.0514	(0.2078)	0.0000	1	(0.1564)	01/06/2025
301030.ZK	01/02/2025	SDB3260122805	(100.00)	3.5079	(427.30)	(350.79)	0.0000	4.3300	(2,132.1257)	0.0000	0.0514	(0.2078)	0.0000	1	(0.1564)	01/06/2025
301030.ZK	01/02/2025	SDB3260122805	(300.00)	3.5079	(1,281.90)	(1,052.38)	0.0000	4.3300	(2,132.1257)	0.0000	0.1542	(0.6233)	0.0000	1	(0.4691)	01/06/2025
301030.ZK	01/02/2025	SDB3260122805	(3,500.00)	3.5079	(14,955.47)	(12,277.76)	0.0000	4.3300	(2,132.1257)	0.0000	1.7988	(7.2716)	0.0000	1	(5.4728)	01/06/2025
301030.ZK	01/02/2025	SDB3260122805	(1,655.00)	3.5079	(7,071.80)	(5,805.63)	0.0000	4.3300	(2,132.1257)	0.0000	0.8506	(3.4384)	0.0000	1	(2.5878)	01/06/2025
301030.ZK	01/02/2025	SDB3260122805	(3,400.00)	3.5079	(14,528.17)	(11,926.97)	0.0000	4.3300	(2,132.1257)	0.0000	1.7474	(7.0638)	0.0000	1	(5.3164)	01/06/2025
301030.ZK	01/02/2025	SDB3260122805	(900.00)	3.5079	(3,845.69)	(3,157.14)	0.0000	4.3300	(2,132.1257)	0.0000	0.4626	(1.8698)	0.0000	1	(1.4073)	01/06/2025
301030.ZK	12/31/2024	SDB3260122805	(600.00)	3.5049	(2,098.59)	(2,102.94)	0.0000	4.3300	(2,136.8497)	0.0000	0.5048	(2.4965)	0.0000	2	(1.9917)	01/06/2025
301030.ZK	12/31/2024	SDB3260122805	(600.00)	3.5049	(2,114.06)	(2,102.94)	0.0000	4.3300	(2,136.8497)	0.0000	0.5085	(2.4965)	0.0000	2	(1.9879)	01/06/2025
301030.ZK	12/31/2024	SDB3260122805	(200.00)	3.5049	(807.94)	(700.98)	0.0000	4.3300	(2,136.8497)	0.0000	0.1944	(0.8322)	0.0000	2	(0.6378)	01/06/2025
301030.ZK	12/31/2024	SDB3260122805	(600.00)	3.5049	(2,441.84)	(2,102.94)	0.0000	4.3300	(2,136.8497)	0.0000	0.5874	(2.4965)	0.0000	2	(1.9091)	01/06/2025
301030.ZK	12/31/2024	SDB3260122805	(500.00)	3.5049	(2,036.15)	(1,752.45)	0.0000	4.3300	(2,136.8497)	0.0000	0.4898	(2.0804)	0.0000	2	(1.5906)	01/06/2025
301030.ZK	12/31/2024	SDB3260122805	(200.00)	3.5049	(848.26)	(700.98)	0.0000	4.3300	(2,136.8497)	0.0000	0.2041	(0.8322)	0.0000	2	(0.6281)	01/06/2025
301030.ZK	12/31/2024	SDB3260122805	(400.00)	3.5049	(1,658.39)	(1,401.96)	0.0000	4.3300	(2,136.8497)	0.0000	0.3989	(1.6643)	0.0000	2	(1.2654)	01/06/2025
301030.ZK	12/31/2024	SDB3260122805	(2,300.00)	3.5049	(9,642.91)	(8,061.28)	0.0000	4.3300	(2,136.8497)	0.0000	2.3197	(9.5699)	0.0000	2	(7.2502)	01/06/2025
301030.ZK	12/31/2024	SDB3260122805	(10,500.00)	3.5049	(44,146.40)	(36,801.50)	0.0000	4.3300	(2,136.8497)	0.0000	10.6197	(43.6885)	0.0000	2	(33.0688)	01/06/2025
301030.ZK	12/31/2024	SDB3260122805	(100.00)	3.5049	(427.30)	(350.49)	0.0000	4.3300	(2,136.8497)	0.0000	0.1028	(0.4161)	0.0000	2	(0.3133)	01/06/2025
301030.ZK	12/31/2024	SDB3260122805	(100.00)	3.5049	(427.30)	(350.49)	0.0000	4.3300	(2,136.8497)	0.0000	0.1028	(0.4161)	0.0000	2	(0.3133)	01/06/2025
301030.ZK	12/31/2024	SDB3260122805	(300.00)	3.5049	(1,281.90)	(1,051.47)	0.0000	4.3300	(2,136.8497)	0.0000	0.3084	(1.2482)	0.0000	2	(0.9399)	01/06/2025
301030.ZK	12/31/2024	SDB3260122805	(3,500.00)	3.5049	(14,955.47)	(12,267.17)	0.0000	4.3300	(2,136.8497)	0.0000	3.5976	(14.5628)	0.0000	2	(10.9652)	01/06/2025
301030.ZK	12/31/2024	SDB3260122805	(1,655.00)	3.5049	(7,071.80)	(5,800.62)	0.0000	4.3300	(2,136.8497)	0.0000	1.7012	(6.8861)	0.0000	2	(5.1850)	01/06/2025
301030.ZK	12/31/2024	SDB3260122805	(3,400.00)	3.5049	(14,528.17)	(11,916.68)	0.0000	4.3300	(2,136.8497)	0.0000	3.4948	(14.1467)	0.0000	2	(10.6519)	01/06/2025
301030.ZK	12/31/2024	SDB3260122805	(900.00)	3.5049	(3,845.69)	(3,154.41)	0.0000	4.3300	(2,136.8497)	0.0000	0.9251	(3.7447)	0.0000	2	(2.8196)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SUZHOU SHIJING ENVIRONMENTAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
301030.ZK	12/30/2024	SDB3260122805	(600.00)	3.4468	(2,098.59)	(2,068.07)	0.0000	4.3300	(2,136.8497)	0.0000	0.2524	(1.2275)	0.0000	1	(0.9751)	01/06/2025
301030.ZK	12/30/2024	SDB3260122805	(600.00)	3.4468	(2,114.06)	(2,068.07)	0.0000	4.3300	(2,136.8497)	0.0000	0.2543	(1.2275)	0.0000	1	(0.9733)	01/06/2025
301030.ZK	12/30/2024	SDB3260122805	(200.00)	3.4468	(807.94)	(689.36)	0.0000	4.3300	(2,136.8497)	0.0000	0.0972	(0.4092)	0.0000	1	(0.3120)	01/06/2025
301030.ZK	12/30/2024	SDB3260122805	(600.00)	3.4468	(2,441.84)	(2,068.07)	0.0000	4.3300	(2,136.8497)	0.0000	0.2937	(1.2275)	0.0000	1	(0.9338)	01/06/2025
301030.ZK	12/30/2024	SDB3260122805	(500.00)	3.4468	(2,036.15)	(1,723.39)	0.0000	4.3300	(2,136.8497)	0.0000	0.2449	(1.0230)	0.0000	1	(0.7781)	01/06/2025
301030.ZK	12/30/2024	SDB3260122805	(200.00)	3.4468	(848.26)	(689.36)	0.0000	4.3300	(2,136.8497)	0.0000	0.1020	(0.4092)	0.0000	1	(0.3072)	01/06/2025
301030.ZK	12/30/2024	SDB3260122805	(400.00)	3.4468	(1,658.39)	(1,378.72)	0.0000	4.3300	(2,136.8497)	0.0000	0.1995	(0.8184)	0.0000	1	(0.6189)	01/06/2025
301030.ZK	12/30/2024	SDB3260122805	(2,300.00)	3.4468	(9,642.91)	(7,927.61)	0.0000	4.3300	(2,136.8497)	0.0000	1.1598	(4.7056)	0.0000	1	(3.5458)	01/06/2025
301030.ZK	12/30/2024	SDB3260122805	(10,500.00)	3.4468	(44,146.40)	(36,191.28)	0.0000	4.3300	(2,136.8497)	0.0000	5.3098	(21.4820)	0.0000	1	(16.1722)	01/06/2025
301030.ZK	12/30/2024	SDB3260122805	(100.00)	3.4468	(427.30)	(344.68)	0.0000	4.3300	(2,136.8497)	0.0000	0.0514	(0.2046)	0.0000	1	(0.1532)	01/06/2025
301030.ZK	12/30/2024	SDB3260122805	(100.00)	3.4468	(427.30)	(344.68)	0.0000	4.3300	(2,136.8497)	0.0000	0.0514	(0.2046)	0.0000	1	(0.1532)	01/06/2025
301030.ZK	12/30/2024	SDB3260122805	(300.00)	3.4468	(1,281.90)	(1,034.04)	0.0000	4.3300	(2,136.8497)	0.0000	0.1542	(0.6138)	0.0000	1	(0.4596)	01/06/2025
301030.ZK	12/30/2024	SDB3260122805	(3,500.00)	3.4468	(14,955.47)	(12,063.76)	0.0000	4.3300	(2,136.8497)	0.0000	1.7988	(7.1607)	0.0000	1	(5.3619)	01/06/2025
301030.ZK	12/30/2024	SDB3260122805	(1,655.00)	3.4468	(7,071.80)	(5,704.44)	0.0000	4.3300	(2,136.8497)	0.0000	0.8506	(3.3860)	0.0000	1	(2.5354)	01/06/2025
301030.ZK	12/30/2024	SDB3260122805	(3,400.00)	3.4468	(14,528.17)	(11,719.08)	0.0000	4.3300	(2,136.8497)	0.0000	1.7474	(6.9561)	0.0000	1	(5.2087)	01/06/2025
301030.ZK	12/30/2024	SDB3260122805	(900.00)	3.4468	(3,845.69)	(3,102.11)	0.0000	4.3300	(2,136.8497)	0.0000	0.4626	(1.8413)	0.0000	1	(1.3788)	01/06/2025
301030.ZK	12/27/2024	SDB3260122805	(200.00)	3.6152	(807.94)	(723.04)	0.0000	4.3300	(2,158.1119)	0.0000	0.2915	(1.3003)	0.0000	3	(1.0088)	01/06/2025
301030.ZK	12/27/2024	SDB3260122805	(600.00)	3.6152	(2,441.84)	(2,169.13)	0.0000	4.3300	(2,158.1119)	0.0000	0.8811	(3.9010)	0.0000	3	(3.0199)	01/06/2025
301030.ZK	12/27/2024	SDB3260122805	(500.00)	3.6152	(2,036.15)	(1,807.61)	0.0000	4.3300	(2,158.1119)	0.0000	0.7347	(3.2509)	0.0000	3	(2.5161)	01/06/2025
301030.ZK	12/27/2024	SDB3260122805	(200.00)	3.6152	(848.26)	(723.04)	0.0000	4.3300	(2,158.1119)	0.0000	0.3061	(1.3003)	0.0000	3	(0.9943)	01/06/2025
301030.ZK	12/27/2024	SDB3260122805	(400.00)	3.6152	(1,658.39)	(1,446.09)	0.0000	4.3300	(2,158.1119)	0.0000	0.5984	(2.6007)	0.0000	3	(2.0023)	01/06/2025
301030.ZK	12/27/2024	SDB3260122805	(2,300.00)	3.6152	(9,642.91)	(8,315.00)	0.0000	4.3300	(2,158.1119)	0.0000	3.4795	(14.9539)	0.0000	3	(11.4744)	01/06/2025
301030.ZK	12/27/2024	SDB3260122805	(10,500.00)	3.6152	(44,146.40)	(37,959.77)	0.0000	4.3300	(2,158.1119)	0.0000	15.9295	(68.2679)	0.0000	3	(52.3384)	01/06/2025
301030.ZK	12/27/2024	SDB3260122805	(100.00)	3.6152	(427.30)	(361.52)	0.0000	4.3300	(2,158.1119)	0.0000	0.1542	(0.6502)	0.0000	3	(0.4960)	01/06/2025
301030.ZK	12/27/2024	SDB3260122805	(100.00)	3.6152	(427.30)	(361.52)	0.0000	4.3300	(2,158.1119)	0.0000	0.1542	(0.6502)	0.0000	3	(0.4960)	01/06/2025
301030.ZK	12/27/2024	SDB3260122805	(300.00)	3.6152	(1,281.90)	(1,084.56)	0.0000	4.3300	(2,158.1119)	0.0000	0.4626	(1.9505)	0.0000	3	(1.4880)	01/06/2025
301030.ZK	12/27/2024	SDB3260122805	(3,500.00)	3.6152	(14,955.47)	(12,653.26)	0.0000	4.3300	(2,158.1119)	0.0000	5.3964	(22.7560)	0.0000	3	(17.3595)	01/06/2025
301030.ZK	12/27/2024	SDB3260122805	(1,655.00)	3.6152	(7,071.80)	(5,983.18)	0.0000	4.3300	(2,158.1119)	0.0000	2.5517	(10.7603)	0.0000	3	(8.2086)	01/06/2025
301030.ZK	12/27/2024	SDB3260122805	(3,400.00)	3.6152	(14,528.17)	(12,291.73)	0.0000	4.3300	(2,158.1119)	0.0000	5.2422	(22.1058)	0.0000	3	(16.8635)	01/06/2025
301030.ZK	12/27/2024	SDB3260122805	(900.00)	3.6152	(3,845.69)	(3,253.69)	0.0000	4.3300	(2,158.1119)	0.0000	1.3877	(5.8515)	0.0000	3	(4.4639)	01/06/2025
301030.ZK	12/26/2024	SDB3260122805	(200.00)	3.5343	(807.94)	(706.86)	0.0000	4.3300	(2,158.1119)	0.0000	0.0972	(0.4237)	0.0000	1	(0.3266)	01/06/2025
301030.ZK	12/26/2024	SDB3260122805	(600.00)	3.5343	(2,441.84)	(2,120.59)	0.0000	4.3300	(2,158.1119)	0.0000	0.2937	(1.2712)	0.0000	1	(0.9775)	01/06/2025
301030.ZK	12/26/2024	SDB3260122805	(500.00)	3.5343	(2,036.15)	(1,767.16)	0.0000	4.3300	(2,158.1119)	0.0000	0.2449	(1.0594)	0.0000	1	(0.8145)	01/06/2025
301030.ZK	12/26/2024	SDB3260122805	(200.00)	3.5343	(848.26)	(706.86)	0.0000	4.3300	(2,158.1119)	0.0000	0.1020	(0.4237)	0.0000	1	(0.3217)	01/06/2025
301030.ZK	12/26/2024	SDB3260122805	(400.00)	3.5343	(1,658.39)	(1,413.73)	0.0000	4.3300	(2,158.1119)	0.0000	0.1995	(0.8475)	0.0000	1	(0.6480)	01/06/2025
301030.ZK	12/26/2024	SDB3260122805	(2,300.00)	3.5343	(9,642.91)	(8,128.93)	0.0000	4.3300	(2,158.1119)	0.0000	1.1598	(4.8731)	0.0000	1	(3.7133)	01/06/2025
301030.ZK	12/26/2024	SDB3260122805	(10,500.00)	3.5343	(44,146.40)	(37,110.34)	0.0000	4.3300	(2,158.1119)	0.0000	5.3098	(22.2467)	0.0000	1	(16.9369)	01/06/2025
301030.ZK	12/26/2024	SDB3260122805	(100.00)	3.5343	(427.30)	(353.43)	0.0000	4.3300	(2,158.1119)	0.0000	0.0514	(0.2119)	0.0000	1	(0.1605)	01/06/2025
301030.ZK	12/26/2024	SDB3260122805	(100.00)	3.5343	(427.30)	(353.43)	0.0000	4.3300	(2,158.1119)	0.0000	0.0514	(0.2119)	0.0000	1	(0.1605)	01/06/2025
301030.ZK	12/26/2024	SDB3260122805	(300.00)	3.5343	(1,281.90)	(1,060.30)	0.0000	4.3300	(2,158.1119)	0.0000	0.1542	(0.6356)	0.0000	1	(0.4814)	01/06/2025
301030.ZK	12/26/2024	SDB3260122805	(3,500.00)	3.5343	(14,955.47)	(12,370.11)	0.0000	4.3300	(2,158.1119)	0.0000	1.7988	(7.4156)	0.0000	1	(5.6168)	01/06/2025
301030.ZK	12/26/2024	SDB3260122805	(1,655.00)	3.5343	(7,071.80)	(5,849.30)	0.0000	4.3300	(2,158.1119)	0.0000	0.8506	(3.5065)	0.0000	1	(2.6559)	01/06/2025
301030.ZK	12/26/2024	SDB3260122805	(3,400.00)	3.5343	(14,528.17)	(12,016.68)	0.0000	4.3300	(2,158.1119)	0.0000	1.7474	(7.2037)	0.0000	1	(5.4563)	01/06/2025
301030.ZK	12/26/2024	SDB3260122805	(900.00)	3.5343	(3,845.69)	(3,180.89)	0.0000	4.3300	(2,158.1119)	0.0000	0.4626	(1.9069)	0.0000	1	(1.4443)	01/06/2025
301030.ZK	12/24/2024	SDB3260122805	(200.00)	3.5343	(807.94)	(706.86)	0.0000	4.3300	(2,158.1119)	0.0000	0.1944	(0.8475)	0.0000	2	(0.6531)	01/06/2025
301030.ZK	12/24/2024	SDB3260122805	(600.00)	3.5343	(2,441.84)	(2,120.59)	0.0000	4.3300	(2,158.1119)	0.0000	0.5874	(2.5425)	0.0000	2	(1.9551)	01/06/2025
301030.ZK	12/24/2024	SDB3260122805	(500.00)	3.5343	(2,036.15)	(1,767.16)	0.0000	4.3300	(2,158.1119)	0.0000	0.4898	(2.1187)	0.0000	2	(1.6289)	01/06/2025
301030.ZK	12/24/2024	SDB3260122805	(200.00)	3.5343	(848.26)	(706.86)	0.0000	4.3300	(2,158.1119)	0.0000	0.2041	(0.8475)	0.0000	2	(0.6434)	01/06/2025
301030.ZK	12/24/2024	SDB3260122805	(400.00)	3.5343	(1,658.39)	(1,413.73)	0.0000	4.3300	(2,158.1119)	0.0000	0.3989	(1.6950)	0.0000	2	(1.2961)	01/06/2025
301030.ZK	12/24/2024	SDB3260122805	(2,300.00)	3.5343	(9,642.91)	(8,128.93)	0.0000	4.3300	(2,158.1119)	0.0000	2.3197	(9.7462)	0.0000	2	(7.4265)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SUZHOU SHIJING ENVIRONMENTAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
301030.ZK	12/24/2024	SDB3260122805	(10,500.00)	3.5343	(44,146.40)	(37,110.34)	0.0000	4.3300	(2,158.1119)	0.0000	10.6197	(44.4935)	0.0000	2	(33.8738)	01/06/2025
301030.ZK	12/24/2024	SDB3260122805	(100.00)	3.5343	(427.30)	(353.43)	0.0000	4.3300	(2,158.1119)	0.0000	0.1028	(0.4237)	0.0000	2	(0.3210)	01/06/2025
301030.ZK	12/24/2024	SDB3260122805	(100.00)	3.5343	(427.30)	(353.43)	0.0000	4.3300	(2,158.1119)	0.0000	0.1028	(0.4237)	0.0000	2	(0.3210)	01/06/2025
301030.ZK	12/24/2024	SDB3260122805	(300.00)	3.5343	(1,281.90)	(1,060.30)	0.0000	4.3300	(2,158.1119)	0.0000	0.3084	(1.2712)	0.0000	2	(0.9629)	01/06/2025
301030.ZK	12/24/2024	SDB3260122805	(3,500.00)	3.5343	(14,955.47)	(12,370.11)	0.0000	4.3300	(2,158.1119)	0.0000	3.5976	(14.8312)	0.0000	2	(11.2335)	01/06/2025
301030.ZK	12/24/2024	SDB3260122805	(1,655.00)	3.5343	(7,071.80)	(5,849.30)	0.0000	4.3300	(2,158.1119)	0.0000	1.7012	(7.0130)	0.0000	2	(5.3119)	01/06/2025
301030.ZK	12/24/2024	SDB3260122805	(3,400.00)	3.5343	(14,528.17)	(12,016.68)	0.0000	4.3300	(2,158.1119)	0.0000	3.4948	(14.4074)	0.0000	2	(10.9126)	01/06/2025
301030.ZK	12/24/2024	SDB3260122805	(900.00)	3.5343	(3,845.69)	(3,180.89)	0.0000	4.3300	(2,158.1119)	0.0000	0.9251	(3.8137)	0.0000	2	(2.8886)	01/06/2025
301030.ZK	12/23/2024	SDB3260122805	(200.00)	3.5444	(807.94)	(708.88)	0.0000	4.3300	(2,158.1119)	0.0000	0.0972	(0.4250)	0.0000	1	(0.3278)	01/06/2025
301030.ZK	12/23/2024	SDB3260122805	(600.00)	3.5444	(2,441.84)	(2,126.63)	0.0000	4.3300	(2,158.1119)	0.0000	0.2937	(1.2749)	0.0000	1	(0.9812)	01/06/2025
301030.ZK	12/23/2024	SDB3260122805	(500.00)	3.5444	(2,036.15)	(1,772.19)	0.0000	4.3300	(2,158.1119)	0.0000	0.2449	(1.0624)	0.0000	1	(0.8175)	01/06/2025
301030.ZK	12/23/2024	SDB3260122805	(200.00)	3.5444	(848.26)	(708.88)	0.0000	4.3300	(2,158.1119)	0.0000	0.1020	(0.4250)	0.0000	1	(0.3229)	01/06/2025
301030.ZK	12/23/2024	SDB3260122805	(400.00)	3.5444	(1,658.39)	(1,417.75)	0.0000	4.3300	(2,158.1119)	0.0000	0.1995	(0.8499)	0.0000	1	(0.6504)	01/06/2025
301030.ZK	12/23/2024	SDB3260122805	(2,300.00)	3.5444	(9,642.91)	(8,152.09)	0.0000	4.3300	(2,158.1119)	0.0000	1.1598	(4.8870)	0.0000	1	(3.7272)	01/06/2025
301030.ZK	12/23/2024	SDB3260122805	(10,500.00)	3.5444	(44,146.40)	(37,216.06)	0.0000	4.3300	(2,158.1119)	0.0000	5.3098	(22.3101)	0.0000	1	(17.0003)	01/06/2025
301030.ZK	12/23/2024	SDB3260122805	(100.00)	3.5444	(427.30)	(354.44)	0.0000	4.3300	(2,158.1119)	0.0000	0.0514	(0.2125)	0.0000	1	(0.1611)	01/06/2025
301030.ZK	12/23/2024	SDB3260122805	(100.00)	3.5444	(427.30)	(354.44)	0.0000	4.3300	(2,158.1119)	0.0000	0.0514	(0.2125)	0.0000	1	(0.1611)	01/06/2025
301030.ZK	12/23/2024	SDB3260122805	(300.00)	3.5444	(1,281.90)	(1,063.32)	0.0000	4.3300	(2,158.1119)	0.0000	0.1542	(0.6374)	0.0000	1	(0.4832)	01/06/2025
301030.ZK	12/23/2024	SDB3260122805	(3,500.00)	3.5444	(14,955.47)	(12,405.35)	0.0000	4.3300	(2,158.1119)	0.0000	1.7988	(7.4367)	0.0000	1	(5.6379)	01/06/2025
301030.ZK	12/23/2024	SDB3260122805	(1,655.00)	3.5444	(7,071.80)	(5,865.96)	0.0000	4.3300	(2,158.1119)	0.0000	0.8506	(3.5165)	0.0000	1	(2.6659)	01/06/2025
301030.ZK	12/23/2024	SDB3260122805	(3,400.00)	3.5444	(14,528.17)	(12,050.92)	0.0000	4.3300	(2,158.1119)	0.0000	1.7474	(7.2242)	0.0000	1	(5.4768)	01/06/2025
301030.ZK	12/23/2024	SDB3260122805	(900.00)	3.5444	(3,845.69)	(3,189.95)	0.0000	4.3300	(2,158.1119)	0.0000	0.4626	(1.9123)	0.0000	1	(1.4497)	01/06/2025
301030.ZK	12/20/2024	SDB3260122805	(200.00)	3.6013	(807.94)	(720.26)	0.0000	4.3300	(2,158.1119)	0.0000	0.2915	(1.2953)	0.0000	3	(1.0038)	01/06/2025
301030.ZK	12/20/2024	SDB3260122805	(600.00)	3.6013	(2,441.84)	(2,160.77)	0.0000	4.3300	(2,158.1119)	0.0000	0.8811	(3.8860)	0.0000	3	(3.0049)	01/06/2025
301030.ZK	12/20/2024	SDB3260122805	(500.00)	3.6013	(2,036.15)	(1,800.64)	0.0000	4.3300	(2,158.1119)	0.0000	0.7347	(3.2383)	0.0000	3	(2.5036)	01/06/2025
301030.ZK	12/20/2024	SDB3260122805	(200.00)	3.6013	(848.26)	(720.26)	0.0000	4.3300	(2,158.1119)	0.0000	0.3061	(1.2953)	0.0000	3	(0.9892)	01/06/2025
301030.ZK	12/20/2024	SDB3260122805	(400.00)	3.6013	(1,658.39)	(1,440.51)	0.0000	4.3300	(2,158.1119)	0.0000	0.5984	(2.5907)	0.0000	3	(1.9923)	01/06/2025
301030.ZK	12/20/2024	SDB3260122805	(2,300.00)	3.6013	(9,642.91)	(8,282.95)	0.0000	4.3300	(2,158.1119)	0.0000	3.4795	(14.8963)	0.0000	3	(11.4168)	01/06/2025
301030.ZK	12/20/2024	SDB3260122805	(10,500.00)	3.6013	(44,146.40)	(37,813.45)	0.0000	4.3300	(2,158.1119)	0.0000	15.9295	(68.0047)	0.0000	3	(52.0752)	01/06/2025
301030.ZK	12/20/2024	SDB3260122805	(100.00)	3.6013	(427.30)	(360.13)	0.0000	4.3300	(2,158.1119)	0.0000	0.1542	(0.6477)	0.0000	3	(0.4935)	01/06/2025
301030.ZK	12/20/2024	SDB3260122805	(100.00)	3.6013	(427.30)	(360.13)	0.0000	4.3300	(2,158.1119)	0.0000	0.1542	(0.6477)	0.0000	3	(0.4935)	01/06/2025
301030.ZK	12/20/2024	SDB3260122805	(300.00)	3.6013	(1,281.90)	(1,080.38)	0.0000	4.3300	(2,158.1119)	0.0000	0.4626	(1.9430)	0.0000	3	(1.4804)	01/06/2025
301030.ZK	12/20/2024	SDB3260122805	(3,500.00)	3.6013	(14,955.47)	(12,604.48)	0.0000	4.3300	(2,158.1119)	0.0000	5.3964	(22.6682)	0.0000	3	(17.2718)	01/06/2025
301030.ZK	12/20/2024	SDB3260122805	(1,655.00)	3.6013	(7,071.80)	(5,960.12)	0.0000	4.3300	(2,158.1119)	0.0000	2.5517	(10.7188)	0.0000	3	(8.1671)	01/06/2025
301030.ZK	12/20/2024	SDB3260122805	(3,400.00)	3.6013	(14,528.17)	(12,244.36)	0.0000	4.3300	(2,158.1119)	0.0000	5.2422	(22.0206)	0.0000	3	(16.7783)	01/06/2025
301030.ZK	12/20/2024	SDB3260122805	(900.00)	3.6013	(3,845.69)	(3,241.15)	0.0000	4.3300	(2,158.1119)	0.0000	1.3877	(5.8290)	0.0000	3	(4.4413)	01/06/2025
301030.ZK	12/19/2024	SDB3260122805	(200.00)	3.7119	(807.94)	(742.38)	0.0000	4.5800	(2,158.1119)	0.0000	0.1028	(0.4450)	0.0000	1	(0.3423)	01/06/2025
301030.ZK	12/19/2024	SDB3260122805	(600.00)	3.7119	(2,441.84)	(2,227.15)	0.0000	4.5800	(2,158.1119)	0.0000	0.3107	(1.3351)	0.0000	1	(1.0245)	01/06/2025
301030.ZK	12/19/2024	SDB3260122805	(500.00)	3.7119	(2,036.15)	(1,855.96)	0.0000	4.5800	(2,158.1119)	0.0000	0.2590	(1.1126)	0.0000	1	(0.8536)	01/06/2025
301030.ZK	12/19/2024	SDB3260122805	(200.00)	3.7119	(848.26)	(742.38)	0.0000	4.5800	(2,158.1119)	0.0000	0.1079	(0.4450)	0.0000	1	(0.3371)	01/06/2025
301030.ZK	12/19/2024	SDB3260122805	(400.00)	3.7119	(1,658.39)	(1,484.76)	0.0000	4.5800	(2,158.1119)	0.0000	0.2110	(0.8901)	0.0000	1	(0.6791)	01/06/2025
301030.ZK	12/19/2024	SDB3260122805	(2,300.00)	3.7119	(9,642.91)	(8,537.40)	0.0000	4.5800	(2,158.1119)	0.0000	1.2268	(5.1180)	0.0000	1	(3.8912)	01/06/2025
301030.ZK	12/19/2024	SDB3260122805	(10,500.00)	3.7119	(44,146.40)	(38,975.08)	0.0000	4.5800	(2,158.1119)	0.0000	5.6164	(23.3646)	0.0000	1	(17.7482)	01/06/2025
301030.ZK	12/19/2024	SDB3260122805	(100.00)	3.7119	(427.30)	(371.19)	0.0000	4.5800	(2,158.1119)	0.0000	0.0544	(0.2225)	0.0000	1	(0.1682)	01/06/2025
301030.ZK	12/19/2024	SDB3260122805	(100.00)	3.7119	(427.30)	(371.19)	0.0000	4.5800	(2,158.1119)	0.0000	0.0544	(0.2225)	0.0000	1	(0.1682)	01/06/2025
301030.ZK	12/19/2024	SDB3260122805	(300.00)	3.7119	(1,281.90)	(1,113.57)	0.0000	4.5800	(2,158.1119)	0.0000	0.1631	(0.6676)	0.0000	1	(0.5045)	01/06/2025
301030.ZK	12/19/2024	SDB3260122805	(3,500.00)	3.7119	(14,955.47)	(12,991.69)	0.0000	4.5800	(2,158.1119)	0.0000	1.9027	(7.7882)	0.0000	1	(5.8855)	01/06/2025
301030.ZK	12/19/2024	SDB3260122805	(1,655.00)	3.7119	(7,071.80)	(6,143.21)	0.0000	4.5800	(2,158.1119)	0.0000	0.8997	(3.6827)	0.0000	1	(2.7830)	01/06/2025
301030.ZK	12/19/2024	SDB3260122805	(3,400.00)	3.7119	(14,528.17)	(12,620.50)	0.0000	4.5800	(2,158.1119)	0.0000	1.8483	(7.5657)	0.0000	1	(5.7174)	01/06/2025
301030.ZK	12/19/2024	SDB3260122805	(900.00)	3.7119	(3,845.69)	(3,340.72)	0.0000	4.5800	(2,158.1119)	0.0000	0.4893	(2.0027)	0.0000	1	(1.5134)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SUZHOU SHIJING ENVIRONMENTAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
301030.ZK	12/18/2024	SDB3260122805	(200.00)	3.8471	(807.94)	(769.42)	0.0000	4.5800	(2,158.1119)	0.0000	0.1028	(0.4612)	0.0000	1	(0.3585)	01/06/2025
301030.ZK	12/18/2024	SDB3260122805	(600.00)	3.8471	(2,441.84)	(2,308.25)	0.0000	4.5800	(2,158.1119)	0.0000	0.3107	(1.3837)	0.0000	1	(1.0731)	01/06/2025
301030.ZK	12/18/2024	SDB3260122805	(500.00)	3.8471	(2,036.15)	(1,923.54)	0.0000	4.5800	(2,158.1119)	0.0000	0.2590	(1.1531)	0.0000	1	(0.8941)	01/06/2025
301030.ZK	12/18/2024	SDB3260122805	(200.00)	3.8471	(848.26)	(769.42)	0.0000	4.5800	(2,158.1119)	0.0000	0.1079	(0.4612)	0.0000	1	(0.3533)	01/06/2025
301030.ZK	12/18/2024	SDB3260122805	(400.00)	3.8471	(1,658.39)	(1,538.83)	0.0000	4.5800	(2,158.1119)	0.0000	0.2110	(0.9225)	0.0000	1	(0.7115)	01/06/2025
301030.ZK	12/18/2024	SDB3260122805	(2,300.00)	3.8471	(9,642.91)	(8,848.28)	0.0000	4.5800	(2,158.1119)	0.0000	1.2268	(5.3043)	0.0000	1	(4.0775)	01/06/2025
301030.ZK	12/18/2024	SDB3260122805	(10,500.00)	3.8471	(44,146.40)	(40,394.31)	0.0000	4.5800	(2,158.1119)	0.0000	5.6164	(24.2154)	0.0000	1	(18.5990)	01/06/2025
301030.ZK	12/18/2024	SDB3260122805	(100.00)	3.8471	(427.30)	(384.71)	0.0000	4.5800	(2,158.1119)	0.0000	0.0544	(0.2306)	0.0000	1	(0.1763)	01/06/2025
301030.ZK	12/18/2024	SDB3260122805	(100.00)	3.8471	(427.30)	(384.71)	0.0000	4.5800	(2,158.1119)	0.0000	0.0544	(0.2306)	0.0000	1	(0.1763)	01/06/2025
301030.ZK	12/18/2024	SDB3260122805	(300.00)	3.8471	(1,281.90)	(1,154.12)	0.0000	4.5800	(2,158.1119)	0.0000	0.1631	(0.6919)	0.0000	1	(0.5288)	01/06/2025
301030.ZK	12/18/2024	SDB3260122805	(3,500.00)	3.8471	(14,955.47)	(13,464.77)	0.0000	4.5800	(2,158.1119)	0.0000	1.9027	(8.0718)	0.0000	1	(6.1691)	01/06/2025
301030.ZK	12/18/2024	SDB3260122805	(1,655.00)	3.8471	(7,071.80)	(6,366.91)	0.0000	4.5800	(2,158.1119)	0.0000	0.8997	(3.8168)	0.0000	1	(2.9171)	01/06/2025
301030.ZK	12/18/2024	SDB3260122805	(3,400.00)	3.8471	(14,528.17)	(13,080.06)	0.0000	4.5800	(2,158.1119)	0.0000	1.8483	(7.8412)	0.0000	1	(5.9929)	01/06/2025
301030.ZK	12/18/2024	SDB3260122805	(900.00)	3.8471	(3,845.69)	(3,462.37)	0.0000	4.5800	(2,158.1119)	0.0000	0.4893	(2.0756)	0.0000	1	(1.5863)	01/06/2025
301030.ZK	12/17/2024	SDB3260122805	(200.00)	3.9842	(807.94)	(796.85)	0.0000	4.5800	(2,158.1119)	0.0000	0.1028	(0.4777)	0.0000	1	(0.3749)	01/06/2025
301030.ZK	12/17/2024	SDB3260122805	(600.00)	3.9842	(2,441.84)	(2,390.54)	0.0000	4.5800	(2,158.1119)	0.0000	0.3107	(1.4331)	0.0000	1	(1.1224)	01/06/2025
301030.ZK	12/17/2024	SDB3260122805	(500.00)	3.9842	(2,036.15)	(1,992.11)	0.0000	4.5800	(2,158.1119)	0.0000	0.2590	(1.1942)	0.0000	1	(0.9352)	01/06/2025
301030.ZK	12/17/2024	SDB3260122805	(200.00)	3.9842	(848.26)	(796.85)	0.0000	4.5800	(2,158.1119)	0.0000	0.1079	(0.4777)	0.0000	1	(0.3698)	01/06/2025
301030.ZK	12/17/2024	SDB3260122805	(400.00)	3.9842	(1,658.39)	(1,593.69)	0.0000	4.5800	(2,158.1119)	0.0000	0.2110	(0.9554)	0.0000	1	(0.7444)	01/06/2025
301030.ZK	12/17/2024	SDB3260122805	(2,300.00)	3.9842	(9,642.91)	(9,163.72)	0.0000	4.5800	(2,158.1119)	0.0000	1.2268	(5.4934)	0.0000	1	(4.2666)	01/06/2025
301030.ZK	12/17/2024	SDB3260122805	(10,500.00)	3.9842	(44,146.40)	(41,834.39)	0.0000	4.5800	(2,158.1119)	0.0000	5.6164	(25.0787)	0.0000	1	(19.4623)	01/06/2025
301030.ZK	12/17/2024	SDB3260122805	(100.00)	3.9842	(427.30)	(398.42)	0.0000	4.5800	(2,158.1119)	0.0000	0.0544	(0.2388)	0.0000	1	(0.1845)	01/06/2025
301030.ZK	12/17/2024	SDB3260122805	(100.00)	3.9842	(427.30)	(398.42)	0.0000	4.5800	(2,158.1119)	0.0000	0.0544	(0.2388)	0.0000	1	(0.1845)	01/06/2025
301030.ZK	12/17/2024	SDB3260122805	(300.00)	3.9842	(1,281.90)	(1,195.27)	0.0000	4.5800	(2,158.1119)	0.0000	0.1631	(0.7165)	0.0000	1	(0.5534)	01/06/2025
301030.ZK	12/17/2024	SDB3260122805	(3,500.00)	3.9842	(14,955.47)	(13,944.80)	0.0000	4.5800	(2,158.1119)	0.0000	1.9027	(8.3596)	0.0000	1	(6.4569)	01/06/2025
301030.ZK	12/17/2024	SDB3260122805	(1,655.00)	3.9842	(7,071.80)	(6,593.90)	0.0000	4.5800	(2,158.1119)	0.0000	0.8997	(3.9529)	0.0000	1	(3.0532)	01/06/2025
301030.ZK	12/17/2024	SDB3260122805	(3,400.00)	3.9842	(14,528.17)	(13,546.38)	0.0000	4.5800	(2,158.1119)	0.0000	1.8483	(8.1207)	0.0000	1	(6.2724)	01/06/2025
301030.ZK	12/17/2024	SDB3260122805	(900.00)	3.9842	(3,845.69)	(3,585.81)	0.0000	4.5800	(2,158.1119)	0.0000	0.4893	(2.1496)	0.0000	1	(1.6603)	01/06/2025
301030.ZK	12/16/2024	SDB3260122805	(200.00)	3.9164	(807.94)	(783.28)	0.0000	4.5800	(2,158.1119)	0.0000	0.1028	(0.4696)	0.0000	1	(0.3668)	01/06/2025
301030.ZK	12/16/2024	SDB3260122805	(600.00)	3.9164	(2,441.84)	(2,349.84)	0.0000	4.5800	(2,158.1119)	0.0000	0.3107	(1.4087)	0.0000	1	(1.0980)	01/06/2025
301030.ZK	12/16/2024	SDB3260122805	(500.00)	3.9164	(2,036.15)	(1,958.20)	0.0000	4.5800	(2,158.1119)	0.0000	0.2590	(1.1739)	0.0000	1	(0.9149)	01/06/2025
301030.ZK	12/16/2024	SDB3260122805	(200.00)	3.9164	(848.26)	(783.28)	0.0000	4.5800	(2,158.1119)	0.0000	0.1079	(0.4696)	0.0000	1	(0.3616)	01/06/2025
301030.ZK	12/16/2024	SDB3260122805	(400.00)	3.9164	(1,658.39)	(1,566.56)	0.0000	4.5800	(2,158.1119)	0.0000	0.2110	(0.9391)	0.0000	1	(0.7281)	01/06/2025
301030.ZK	12/16/2024	SDB3260122805	(2,300.00)	3.9164	(9,642.91)	(9,007.74)	0.0000	4.5800	(2,158.1119)	0.0000	1.2268	(5.3999)	0.0000	1	(4.1731)	01/06/2025
301030.ZK	12/16/2024	SDB3260122805	(10,500.00)	3.9164	(44,146.40)	(41,122.28)	0.0000	4.5800	(2,158.1119)	0.0000	5.6164	(24.6518)	0.0000	1	(19.0354)	01/06/2025
301030.ZK	12/16/2024	SDB3260122805	(100.00)	3.9164	(427.30)	(391.64)	0.0000	4.5800	(2,158.1119)	0.0000	0.0544	(0.2348)	0.0000	1	(0.1804)	01/06/2025
301030.ZK	12/16/2024	SDB3260122805	(100.00)	3.9164	(427.30)	(391.64)	0.0000	4.5800	(2,158.1119)	0.0000	0.0544	(0.2348)	0.0000	1	(0.1804)	01/06/2025
301030.ZK	12/16/2024	SDB3260122805	(300.00)	3.9164	(1,281.90)	(1,174.92)	0.0000	4.5800	(2,158.1119)	0.0000	0.1631	(0.7043)	0.0000	1	(0.5413)	01/06/2025
301030.ZK	12/16/2024	SDB3260122805	(3,500.00)	3.9164	(14,955.47)	(13,707.43)	0.0000	4.5800	(2,158.1119)	0.0000	1.9027	(8.2173)	0.0000	1	(6.3146)	01/06/2025
301030.ZK	12/16/2024	SDB3260122805	(1,655.00)	3.9164	(7,071.80)	(6,481.66)	0.0000	4.5800	(2,158.1119)	0.0000	0.8997	(3.8856)	0.0000	1	(2.9859)	01/06/2025
301030.ZK	12/16/2024	SDB3260122805	(3,400.00)	3.9164	(14,528.17)	(13,315.79)	0.0000	4.5800	(2,158.1119)	0.0000	1.8483	(7.9825)	0.0000	1	(6.1342)	01/06/2025
301030.ZK	12/16/2024	SDB3260122805	(900.00)	3.9164	(3,845.69)	(3,524.77)	0.0000	4.5800	(2,158.1119)	0.0000	0.4893	(2.1130)	0.0000	1	(1.6238)	01/06/2025
301030.ZK	12/13/2024	SDB3260122805	(200.00)	3.9068	(807.94)	(781.36)	0.0000	4.5800	(2,158.1119)	0.0000	0.3084	(1.4052)	0.0000	3	(1.0969)	01/06/2025
301030.ZK	12/13/2024	SDB3260122805	(600.00)	3.9068	(2,441.84)	(2,344.09)	0.0000	4.5800	(2,158.1119)	0.0000	0.9320	(4.2157)	0.0000	3	(3.2837)	01/06/2025
301030.ZK	12/13/2024	SDB3260122805	(500.00)	3.9068	(2,036.15)	(1,953.41)	0.0000	4.5800	(2,158.1119)	0.0000	0.7771	(3.5131)	0.0000	3	(2.7359)	01/06/2025
301030.ZK	12/13/2024	SDB3260122805	(200.00)	3.9068	(848.26)	(781.36)	0.0000	4.5800	(2,158.1119)	0.0000	0.3238	(1.4052)	0.0000	3	(1.0815)	01/06/2025
301030.ZK	12/13/2024	SDB3260122805	(400.00)	3.9068	(1,658.39)	(1,562.73)	0.0000	4.5800	(2,158.1119)	0.0000	0.6330	(2.8104)	0.0000	3	(2.1775)	01/06/2025
301030.ZK	12/13/2024	SDB3260122805	(2,300.00)	3.9068	(9,642.91)	(8,985.68)	0.0000	4.5800	(2,158.1119)	0.0000	3.6804	(16.1601)	0.0000	3	(12.4797)	01/06/2025
301030.ZK	12/13/2024	SDB3260122805	(10,500.00)	3.9068	(44,146.40)	(41,021.57)	0.0000	4.5800	(2,158.1119)	0.0000	16.8492	(73.7743)	0.0000	3	(56.9251)	01/06/2025
301030.ZK	12/13/2024	SDB3260122805	(100.00)	3.9068	(427.30)	(390.68)	0.0000	4.5800	(2,158.1119)	0.0000	0.1631	(0.7026)	0.0000	3	(0.5395)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SUZHOU SHIJING ENVIRONMENTAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
301030.ZK	12/13/2024	SDB3260122805	(100.00)	3.9068	(427.30)	(390.68)	0.0000	4.5800	(2,158.1119)	0.0000	0.1631	(0.7026)	0.0000	3	(0.5395)	01/06/2025
301030.ZK	12/13/2024	SDB3260122805	(300.00)	3.9068	(1,281.90)	(1,172.04)	0.0000	4.5800	(2,158.1119)	0.0000	0.4893	(2.1078)	0.0000	3	(1.6186)	01/06/2025
301030.ZK	12/13/2024	SDB3260122805	(3,500.00)	3.9068	(14,955.47)	(13,673.86)	0.0000	4.5800	(2,158.1119)	0.0000	5.7080	(24.5914)	0.0000	3	(18.8834)	01/06/2025
301030.ZK	12/13/2024	SDB3260122805	(1,655.00)	3.9068	(7,071.80)	(6,465.78)	0.0000	4.5800	(2,158.1119)	0.0000	2.6991	(11.6282)	0.0000	3	(8.9292)	01/06/2025
301030.ZK	12/13/2024	SDB3260122805	(3,400.00)	3.9068	(14,528.17)	(13,283.17)	0.0000	4.5800	(2,158.1119)	0.0000	5.5449	(23.8888)	0.0000	3	(18.3439)	01/06/2025
301030.ZK	12/13/2024	SDB3260122805	(900.00)	3.9068	(3,845.69)	(3,516.13)	0.0000	4.5800	(2,158.1119)	0.0000	1.4678	(6.3235)	0.0000	3	(4.8557)	01/06/2025
301030.ZK	12/12/2024	SDB3260122805	(200.00)	3.8304	(807.94)	(766.08)	0.0000	4.5800	(2,158.1119)	0.0000	0.1028	(0.4592)	0.0000	1	(0.3565)	01/06/2025
301030.ZK	12/12/2024	SDB3260122805	(600.00)	3.8304	(2,441.84)	(2,298.23)	0.0000	4.5800	(2,158.1119)	0.0000	0.3107	(1.3777)	0.0000	1	(1.0671)	01/06/2025
301030.ZK	12/12/2024	SDB3260122805	(500.00)	3.8304	(2,036.15)	(1,915.19)	0.0000	4.5800	(2,158.1119)	0.0000	0.2590	(1.1481)	0.0000	1	(0.8891)	01/06/2025
301030.ZK	12/12/2024	SDB3260122805	(200.00)	3.8304	(848.26)	(766.08)	0.0000	4.5800	(2,158.1119)	0.0000	0.1079	(0.4592)	0.0000	1	(0.3513)	01/06/2025
301030.ZK	12/12/2024	SDB3260122805	(400.00)	3.8304	(1,658.39)	(1,532.15)	0.0000	4.5800	(2,158.1119)	0.0000	0.2110	(0.9185)	0.0000	1	(0.7075)	01/06/2025
301030.ZK	12/12/2024	SDB3260122805	(2,300.00)	3.8304	(9,642.91)	(8,809.88)	0.0000	4.5800	(2,158.1119)	0.0000	1.2268	(5.2813)	0.0000	1	(4.0545)	01/06/2025
301030.ZK	12/12/2024	SDB3260122805	(10,500.00)	3.8304	(44,146.40)	(40,219.01)	0.0000	4.5800	(2,158.1119)	0.0000	5.6164	(24.1103)	0.0000	1	(18.4939)	01/06/2025
301030.ZK	12/12/2024	SDB3260122805	(100.00)	3.8304	(427.30)	(383.04)	0.0000	4.5800	(2,158.1119)	0.0000	0.0544	(0.2296)	0.0000	1	(0.1753)	01/06/2025
301030.ZK	12/12/2024	SDB3260122805	(100.00)	3.8304	(427.30)	(383.04)	0.0000	4.5800	(2,158.1119)	0.0000	0.0544	(0.2296)	0.0000	1	(0.1753)	01/06/2025
301030.ZK	12/12/2024	SDB3260122805	(300.00)	3.8304	(1,281.90)	(1,149.11)	0.0000	4.5800	(2,158.1119)	0.0000	0.1631	(0.6889)	0.0000	1	(0.5258)	01/06/2025
301030.ZK	12/12/2024	SDB3260122805	(3,500.00)	3.8304	(14,955.47)	(13,406.34)	0.0000	4.5800	(2,158.1119)	0.0000	1.9027	(8.0368)	0.0000	1	(6.1341)	01/06/2025
301030.ZK	12/12/2024	SDB3260122805	(1,655.00)	3.8304	(7,071.80)	(6,339.28)	0.0000	4.5800	(2,158.1119)	0.0000	0.8997	(3.8002)	0.0000	1	(2.9006)	01/06/2025
301030.ZK	12/12/2024	SDB3260122805	(3,400.00)	3.8304	(14,528.17)	(13,023.30)	0.0000	4.5800	(2,158.1119)	0.0000	1.8483	(7.8071)	0.0000	1	(5.9588)	01/06/2025
301030.ZK	12/12/2024	SDB3260122805	(900.00)	3.8304	(3,845.69)	(3,447.34)	0.0000	4.5800	(2,158.1119)	0.0000	0.4893	(2.0666)	0.0000	1	(1.5773)	01/06/2025
301030.ZK	12/11/2024	SDB3260122805	(200.00)	3.9748	(807.94)	(794.96)	0.0000	4.5800	(2,158.1119)	0.0000	0.1028	(0.4766)	0.0000	1	(0.3738)	01/06/2025
301030.ZK	12/11/2024	SDB3260122805	(600.00)	3.9748	(2,441.84)	(2,384.87)	0.0000	4.5800	(2,158.1119)	0.0000	0.3107	(1.4297)	0.0000	1	(1.1190)	01/06/2025
301030.ZK	12/11/2024	SDB3260122805	(500.00)	3.9748	(2,036.15)	(1,987.39)	0.0000	4.5800	(2,158.1119)	0.0000	0.2590	(1.1914)	0.0000	1	(0.9323)	01/06/2025
301030.ZK	12/11/2024	SDB3260122805	(200.00)	3.9748	(848.26)	(794.96)	0.0000	4.5800	(2,158.1119)	0.0000	0.1079	(0.4766)	0.0000	1	(0.3686)	01/06/2025
301030.ZK	12/11/2024	SDB3260122805	(400.00)	3.9748	(1,658.39)	(1,589.91)	0.0000	4.5800	(2,158.1119)	0.0000	0.2110	(0.9531)	0.0000	1	(0.7421)	01/06/2025
301030.ZK	12/11/2024	SDB3260122805	(2,300.00)	3.9748	(9,642.91)	(9,141.99)	0.0000	4.5800	(2,158.1119)	0.0000	1.2268	(5.4804)	0.0000	1	(4.2536)	01/06/2025
301030.ZK	12/11/2024	SDB3260122805	(10,500.00)	3.9748	(44,146.40)	(41,735.16)	0.0000	4.5800	(2,158.1119)	0.0000	5.6164	(25.0192)	0.0000	1	(19.4028)	01/06/2025
301030.ZK	12/11/2024	SDB3260122805	(100.00)	3.9748	(427.30)	(397.48)	0.0000	4.5800	(2,158.1119)	0.0000	0.0544	(0.2383)	0.0000	1	(0.1839)	01/06/2025
301030.ZK	12/11/2024	SDB3260122805	(100.00)	3.9748	(427.30)	(397.48)	0.0000	4.5800	(2,158.1119)	0.0000	0.0544	(0.2383)	0.0000	1	(0.1839)	01/06/2025
301030.ZK	12/11/2024	SDB3260122805	(300.00)	3.9748	(1,281.90)	(1,192.43)	0.0000	4.5800	(2,158.1119)	0.0000	0.1631	(0.7148)	0.0000	1	(0.5517)	01/06/2025
301030.ZK	12/11/2024	SDB3260122805	(3,500.00)	3.9748	(14,955.47)	(13,911.72)	0.0000	4.5800	(2,158.1119)	0.0000	1.9027	(8.3397)	0.0000	1	(6.4371)	01/06/2025
301030.ZK	12/11/2024	SDB3260122805	(1,655.00)	3.9748	(7,071.80)	(6,578.26)	0.0000	4.5800	(2,158.1119)	0.0000	0.8997	(3.9435)	0.0000	1	(3.0438)	01/06/2025
301030.ZK	12/11/2024	SDB3260122805	(3,400.00)	3.9748	(14,528.17)	(13,514.24)	0.0000	4.5800	(2,158.1119)	0.0000	1.8483	(8.1015)	0.0000	1	(6.2532)	01/06/2025
301030.ZK	12/11/2024	SDB3260122805	(900.00)	3.9748	(3,845.69)	(3,577.30)	0.0000	4.5800	(2,158.1119)	0.0000	0.4893	(2.1445)	0.0000	1	(1.6552)	01/06/2025
301030.ZK	12/10/2024	SDB3260122805	(200.00)	0.4050	(807.94)	(809.01)	0.0000	4.5800	(2,158.1119)	0.0000	0.1028	(0.4850)	0.0000	1	(0.3822)	01/06/2025
301030.ZK	12/10/2024	SDB3260122805	(600.00)	0.4050	(2,441.84)	(2,427.02)	0.0000	4.5800	(2,158.1119)	0.0000	0.3107	(1.4549)	0.0000	1	(1.1443)	01/06/2025
301030.ZK	12/10/2024	SDB3260122805	(500.00)	0.4050	(2,036.15)	(2,022.51)	0.0000	4.5800	(2,158.1119)	0.0000	0.2590	(1.2124)	0.0000	1	(0.9534)	01/06/2025
301030.ZK	12/10/2024	SDB3260122805	(200.00)	0.4050	(848.26)	(809.01)	0.0000	4.5800	(2,158.1119)	0.0000	0.1079	(0.4850)	0.0000	1	(0.3771)	01/06/2025
301030.ZK	12/10/2024	SDB3260122805	(400.00)	0.4050	(1,658.39)	(1,618.01)	0.0000	4.5800	(2,158.1119)	0.0000	0.2110	(0.9700)	0.0000	1	(0.7590)	01/06/2025
301030.ZK	12/10/2024	SDB3260122805	(2,300.00)	0.4050	(9,642.91)	(9,303.56)	0.0000	4.5800	(2,158.1119)	0.0000	1.2268	(5.5773)	0.0000	1	(4.3505)	01/06/2025
301030.ZK	12/10/2024	SDB3260122805	(10,500.00)	0.4050	(44,146.40)	(42,472.78)	0.0000	4.5800	(2,158.1119)	0.0000	5.6164	(25.4614)	0.0000	1	(19.8450)	01/06/2025
301030.ZK	12/10/2024	SDB3260122805	(100.00)	0.4050	(427.30)	(404.50)	0.0000	4.5800	(2,158.1119)	0.0000	0.0544	(0.2425)	0.0000	1	(0.1881)	01/06/2025
301030.ZK	12/10/2024	SDB3260122805	(100.00)	0.4050	(427.30)	(404.50)	0.0000	4.5800	(2,158.1119)	0.0000	0.0544	(0.2425)	0.0000	1	(0.1881)	01/06/2025
301030.ZK	12/10/2024	SDB3260122805	(300.00)	0.4050	(1,281.90)	(1,213.51)	0.0000	4.5800	(2,158.1119)	0.0000	0.1631	(0.7275)	0.0000	1	(0.5644)	01/06/2025
301030.ZK	12/10/2024	SDB3260122805	(3,500.00)	0.4050	(14,955.47)	(14,157.59)	0.0000	4.5800	(2,158.1119)	0.0000	1.9027	(8.4871)	0.0000	1	(6.5845)	01/06/2025
301030.ZK	12/10/2024	SDB3260122805	(1,655.00)	0.4050	(7,071.80)	(6,694.52)	0.0000	4.5800	(2,158.1119)	0.0000	0.8997	(4.0132)	0.0000	1	(3.1135)	01/06/2025
301030.ZK	12/10/2024	SDB3260122805	(3,400.00)	0.4050	(14,528.17)	(13,753.09)	0.0000	4.5800	(2,158.1119)	0.0000	1.8483	(8.2446)	0.0000	1	(6.3963)	01/06/2025
301030.ZK	12/10/2024	SDB3260122805	(900.00)	0.4050	(3,845.69)	(3,640.52)	0.0000	4.5800	(2,158.1119)	0.0000	0.4893	(2.1824)	0.0000	1	(1.6931)	01/06/2025
301030.ZK	12/09/2024	SDB3260122805	(600.00)	0.40343	(2,441.84)	(2,420.59)	0.0000	4.5800	(2,157.5649)	0.0000	0.3107	(1.4507)	0.0000	1	(1.1401)	01/06/2025
301030.ZK	12/09/2024	SDB3260122805	(500.00)	0.40343	(2,036.15)	(2,017.16)	0.0000	4.5800	(2,157.5649)	0.0000	0.2590	(1.2089)	0.0000	1	(0.9499)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SUZHOU SHIJING ENVIRONMENTAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
301030.ZK	12/09/2024	SDB3260122805	(200.00)	4.0343	(848.26)	(806.86)	0.0000	4.5800	(2,157.5649)	0.0000	0.1079	(0.4836)	0.0000	1	(0.3757)	01/06/2025
301030.ZK	12/09/2024	SDB3260122805	(400.00)	4.0343	(1,658.39)	(1,613.73)	0.0000	4.5800	(2,157.5649)	0.0000	0.2110	(0.9671)	0.0000	1	(0.7562)	01/06/2025
301030.ZK	12/09/2024	SDB3260122805	(2,300.00)	4.0343	(9,642.91)	(9,278.93)	0.0000	4.5800	(2,157.5649)	0.0000	1.2268	(5.5611)	0.0000	1	(4.3343)	01/06/2025
301030.ZK	12/09/2024	SDB3260122805	(10,500.00)	4.0343	(44,146.40)	(42,360.33)	0.0000	4.5800	(2,157.5649)	0.0000	5.6164	(25.3875)	0.0000	1	(19.7711)	01/06/2025
301030.ZK	12/09/2024	SDB3260122805	(100.00)	4.0343	(427.30)	(403.43)	0.0000	4.5800	(2,157.5649)	0.0000	0.0544	(0.2418)	0.0000	1	(0.1874)	01/06/2025
301030.ZK	12/09/2024	SDB3260122805	(100.00)	4.0343	(427.30)	(403.43)	0.0000	4.5800	(2,157.5649)	0.0000	0.0544	(0.2418)	0.0000	1	(0.1874)	01/06/2025
301030.ZK	12/09/2024	SDB3260122805	(300.00)	4.0343	(1,281.90)	(1,210.30)	0.0000	4.5800	(2,157.5649)	0.0000	0.1631	(0.7254)	0.0000	1	(0.5623)	01/06/2025
301030.ZK	12/09/2024	SDB3260122805	(3,500.00)	4.0343	(14,955.47)	(14,120.11)	0.0000	4.5800	(2,157.5649)	0.0000	1.9027	(8.4625)	0.0000	1	(6.5598)	01/06/2025
301030.ZK	12/09/2024	SDB3260122805	(1,655.00)	4.0343	(7,071.80)	(6,676.79)	0.0000	4.5800	(2,157.5649)	0.0000	0.8997	(4.0016)	0.0000	1	(3.1019)	01/06/2025
301030.ZK	12/09/2024	SDB3260122805	(3,400.00)	4.0343	(14,528.17)	(13,716.68)	0.0000	4.5800	(2,157.5649)	0.0000	1.8483	(8.2207)	0.0000	1	(6.3724)	01/06/2025
301030.ZK	12/09/2024	SDB3260122805	(900.00)	4.0343	(3,845.69)	(3,630.89)	0.0000	4.5800	(2,157.5649)	0.0000	0.4893	(2.1761)	0.0000	1	(1.6868)	01/06/2025
301030.ZK	12/06/2024	SDB3260122805	(200.00)	4.1510	(848.26)	(830.19)	0.0000	4.5800	(2,154.3887)	0.0000	0.3238	(1.4905)	0.0000	3	(1.1667)	01/06/2025
301030.ZK	12/06/2024	SDB3260122805	(400.00)	4.1510	(1,658.39)	(1,660.39)	0.0000	4.5800	(2,154.3887)	0.0000	0.6330	(2.9809)	0.0000	3	(2.3480)	01/06/2025
301030.ZK	12/06/2024	SDB3260122805	(2,300.00)	4.1510	(9,642.91)	(9,547.23)	0.0000	4.5800	(2,154.3887)	0.0000	3.6804	(17.1404)	0.0000	3	(13.4600)	01/06/2025
301030.ZK	12/06/2024	SDB3260122805	(10,500.00)	4.1510	(44,146.40)	(43,585.17)	0.0000	4.5800	(2,154.3887)	0.0000	16.8492	(78.2495)	0.0000	3	(61.4003)	01/06/2025
301030.ZK	12/06/2024	SDB3260122805	(100.00)	4.1510	(427.30)	(415.10)	0.0000	4.5800	(2,154.3887)	0.0000	0.1631	(0.7452)	0.0000	3	(0.5821)	01/06/2025
301030.ZK	12/06/2024	SDB3260122805	(100.00)	4.1510	(427.30)	(415.10)	0.0000	4.5800	(2,154.3887)	0.0000	0.1631	(0.7452)	0.0000	3	(0.5821)	01/06/2025
301030.ZK	12/06/2024	SDB3260122805	(300.00)	4.1510	(1,281.90)	(1,245.29)	0.0000	4.5800	(2,154.3887)	0.0000	0.4893	(2.2357)	0.0000	3	(1.7464)	01/06/2025
301030.ZK	12/06/2024	SDB3260122805	(3,500.00)	4.1510	(14,955.47)	(14,528.39)	0.0000	4.5800	(2,154.3887)	0.0000	5.7080	(26.0832)	0.0000	3	(20.3752)	01/06/2025
301030.ZK	12/06/2024	SDB3260122805	(1,655.00)	4.1510	(7,071.80)	(6,869.85)	0.0000	4.5800	(2,154.3887)	0.0000	2.6991	(12.3336)	0.0000	3	(9.6345)	01/06/2025
301030.ZK	12/06/2024	SDB3260122805	(3,400.00)	4.1510	(14,528.17)	(14,113.29)	0.0000	4.5800	(2,154.3887)	0.0000	5.5449	(25.3379)	0.0000	3	(19.7930)	01/06/2025
301030.ZK	12/06/2024	SDB3260122805	(900.00)	4.1510	(3,845.69)	(3,735.87)	0.0000	4.5800	(2,154.3887)	0.0000	1.4678	(6.7071)	0.0000	3	(5.2393)	01/06/2025
301030.ZK	12/05/2024	SDB3260122805	(2,300.00)	4.2489	(9,642.91)	(9,772.53)	0.0000	4.5800	(2,152.5269)	0.0000	1.2268	(5.8432)	0.0000	1	(4.6164)	01/06/2025
301030.ZK	12/05/2024	SDB3260122805	(10,500.00)	4.2489	(44,146.40)	(44,613.70)	0.0000	4.5800	(2,152.5269)	0.0000	5.6164	(26.6756)	0.0000	1	(21.0592)	01/06/2025
301030.ZK	12/05/2024	SDB3260122805	(100.00)	4.2489	(427.30)	(424.89)	0.0000	4.5800	(2,152.5269)	0.0000	0.0544	(0.2541)	0.0000	1	(0.1997)	01/06/2025
301030.ZK	12/05/2024	SDB3260122805	(100.00)	4.2489	(427.30)	(424.89)	0.0000	4.5800	(2,152.5269)	0.0000	0.0544	(0.2541)	0.0000	1	(0.1997)	01/06/2025
301030.ZK	12/05/2024	SDB3260122805	(300.00)	4.2489	(1,281.90)	(1,274.68)	0.0000	4.5800	(2,152.5269)	0.0000	0.1631	(0.7622)	0.0000	1	(0.5991)	01/06/2025
301030.ZK	12/05/2024	SDB3260122805	(3,500.00)	4.2489	(14,955.47)	(14,871.23)	0.0000	4.5800	(2,152.5269)	0.0000	1.9027	(8.8919)	0.0000	1	(6.9892)	01/06/2025
301030.ZK	12/05/2024	SDB3260122805	(1,655.00)	4.2489	(7,071.80)	(7,031.97)	0.0000	4.5800	(2,152.5269)	0.0000	0.8997	(4.2046)	0.0000	1	(3.3049)	01/06/2025
301030.ZK	12/05/2024	SDB3260122805	(3,400.00)	4.2489	(14,528.17)	(14,446.34)	0.0000	4.5800	(2,152.5269)	0.0000	1.8483	(8.6378)	0.0000	1	(6.7895)	01/06/2025
301030.ZK	12/05/2024	SDB3260122805	(900.00)	4.2489	(3,845.69)	(3,824.03)	0.0000	4.5800	(2,152.5269)	0.0000	0.4893	(2.2865)	0.0000	1	(1.7972)	01/06/2025
301030.ZK	12/04/2024	SDB3260122805	(100.00)	4.2730	(427.30)	(427.30)	0.0000	4.5800	(2,027.1973)	0.0000	0.0544	(0.2406)	0.0000	1	(0.1863)	01/06/2025
301030.ZK	12/04/2024	SDB3260122805	(100.00)	4.2730	(427.30)	(427.30)	0.0000	4.5800	(2,027.1973)	0.0000	0.0544	(0.2406)	0.0000	1	(0.1863)	01/06/2025
301030.ZK	12/04/2024	SDB3260122805	(300.00)	4.2730	(1,281.90)	(1,281.90)	0.0000	4.5800	(2,027.1973)	0.0000	0.1631	(0.7218)	0.0000	1	(0.5588)	01/06/2025
301030.ZK	12/04/2024	SDB3260122805	(3,500.00)	4.2730	(14,955.47)	(14,955.47)	0.0000	4.5800	(2,027.1973)	0.0000	1.9027	(8.4216)	0.0000	1	(6.5189)	01/06/2025
301030.ZK	12/04/2024	SDB3260122805	(1,655.00)	4.2730	(7,071.80)	(7,071.80)	0.0000	4.5800	(2,027.1973)	0.0000	0.8997	(3.9822)	0.0000	1	(3.0825)	01/06/2025
301030.ZK	12/04/2024	SDB3260122805	(3,400.00)	4.2730	(14,528.17)	(14,528.17)	0.0000	4.5800	(2,027.1973)	0.0000	1.8483	(8.1810)	0.0000	1	(6.3327)	01/06/2025
301030.ZK	12/04/2024	SDB3260122805	(900.00)	4.2730	(3,845.69)	(3,845.69)	0.0000	4.5800	(2,027.1973)	0.0000	0.4893	(2.1655)	0.0000	1	(1.6763)	01/06/2025
TOTAL SUZHOU SHIJING ENVIRONMENTAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND											417.9444	(1,793.3755)	0.0000	(1,375.4312)		

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SUZHOU VEICHI ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND																
688698.SH	01/03/2025	SDB3264649823	(663.00)	6.1605	(4,051.16)	(4,084.40)	0.0000	4.3300	(1,750.0000)	0.0000	1.4618	(5.9564)	0.0000	3	(4.4946)	01/06/2025
688698.SH	01/03/2025	SDB3264649823	(837.00)	6.1605	(5,187.72)	(5,156.32)	0.0000	4.3300	(1,750.0000)	0.0000	1.8719	(7.5196)	0.0000	3	(5.6477)	01/06/2025
688698.SH	01/02/2025	SDB3264649823	(663.00)	6.1450	(4,051.16)	(4,074.16)	0.0000	4.3300	(1,750.0000)	0.0000	0.4873	(1.9805)	0.0000	1	(1.4932)	01/06/2025
688698.SH	01/02/2025	SDB3264649823	(837.00)	6.1450	(5,187.72)	(5,143.40)	0.0000	4.3300	(1,750.0000)	0.0000	0.6240	(2.5003)	0.0000	1	(1.8763)	01/06/2025
688698.SH	12/31/2024	SDB3264649823	(663.00)	6.1993	(4,051.16)	(4,110.14)	0.0000	4.3300	(1,750.0000)	0.0000	0.9745	(3.9960)	0.0000	2	(3.0214)	01/06/2025
688698.SH	12/31/2024	SDB3264649823	(837.00)	6.1993	(5,187.72)	(5,188.81)	0.0000	4.3300	(1,750.0000)	0.0000	1.2479	(5.0447)	0.0000	2	(3.7967)	01/06/2025
688698.SH	12/30/2024	SDB3264649823	(663.00)	6.1103	(4,051.16)	(4,051.16)	0.0000	4.3300	(1,750.0000)	0.0000	0.4873	(1.9693)	0.0000	1	(1.4820)	01/06/2025
688698.SH	12/30/2024	SDB3264649823	(837.00)	6.1980	(5,187.72)	(5,187.72)	0.0000	4.3300	(1,750.0000)	0.0000	0.6240	(2.5218)	0.0000	1	(1.8978)	01/06/2025
688698.SH	12/16/2024	SDB3264120673	(200.00)	7.0114	(1,402.28)	(1,402.28)	0.0000	4.5800	(1,850.0000)	0.0000	0.1784	(0.7206)	0.0000	1	(0.5422)	01/06/2025
688698.SH	12/16/2024	SDB3264120673	(1,000.00)	6.8759	(6,875.90)	(6,875.90)	0.0000	4.5800	(1,850.0000)	0.0000	0.8748	(3.5335)	0.0000	1	(2.6587)	01/06/2025
TOTAL SUZHOU VEICHI ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND											8.8318	(35.7426)	0.0000		(26.9108)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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USD (Cont.)																
Short (Cont.)																
SUZHOU ZELGEN BIOPHARMACEUTICAL CO LTD CMN CLASS A SERIES NORTHBOUND																
688266.SH	01/03/2025	SDB3260123488	(695.00)	8.6914	(6,005.27)	(6,040.54)	0.0000	4.3300	(1,737.8979)	0.0000	2.1669	(8.7482)	0.0000	3	(6.5813)	01/06/2025
688266.SH	01/03/2025	SDB3260123488	(654.00)	8.6914	(5,593.17)	(5,684.19)	0.0000	4.3300	(1,737.8979)	0.0000	2.0182	(8.2321)	0.0000	3	(6.2139)	01/06/2025
688266.SH	01/03/2025	SDB3260123488	(4,229.00)	8.6914	(36,203.87)	(36,756.05)	0.0000	4.3300	(1,737.8979)	0.0000	13.0636	(53.2319)	0.0000	3	(40.1683)	01/06/2025
688266.SH	01/03/2025	SDB3260123488	(1,400.00)	8.6914	(11,954.04)	(12,168.00)	0.0000	4.3300	(1,737.8979)	0.0000	4.3134	(17.6223)	0.0000	3	(13.3089)	01/06/2025
688266.SH	01/03/2025	SDB3260123488	(652.00)	8.6914	(5,508.64)	(5,666.81)	0.0000	4.3300	(1,737.8979)	0.0000	1.9877	(8.2070)	0.0000	3	(6.2193)	01/06/2025
688266.SH	01/03/2025	SDB3260123488	(1,248.00)	8.6914	(10,577.61)	(10,846.90)	0.0000	4.3300	(1,737.8979)	0.0000	3.8168	(15.7090)	0.0000	3	(11.8923)	01/06/2025
688266.SH	01/03/2025	SDB3260123488	(1,796.00)	8.6914	(15,324.12)	(15,609.81)	0.0000	4.3300	(1,737.8979)	0.0000	5.5295	(22.6069)	0.0000	3	(17.0774)	01/06/2025
688266.SH	01/03/2025	SDB3260123488	(404.00)	8.6914	(3,449.21)	(3,511.34)	0.0000	4.3300	(1,737.8979)	0.0000	1.2446	(5.0853)	0.0000	3	(3.8407)	01/06/2025
688266.SH	01/03/2025	SDB3260123488	(919.00)	8.6914	(8,255.23)	(7,987.42)	0.0000	4.3300	(1,737.8979)	0.0000	2.9788	(11.5678)	0.0000	3	(8.5890)	01/06/2025
688266.SH	01/03/2025	SDB3260123488	(2,200.00)	8.6914	(20,366.50)	(19,121.14)	0.0000	4.3300	(1,737.8979)	0.0000	7.3489	(27.6922)	0.0000	3	(20.3433)	01/06/2025
688266.SH	01/03/2025	SDB3260123488	(674.00)	8.6914	(6,231.61)	(5,858.02)	0.0000	4.3300	(1,737.8979)	0.0000	2.2486	(8.4839)	0.0000	3	(6.2353)	01/06/2025
688266.SH	01/03/2025	SDB3260123488	(3,526.00)	8.6914	(32,660.57)	(30,645.98)	0.0000	4.3300	(1,737.8979)	0.0000	11.7850	(44.3830)	0.0000	3	(32.5980)	01/06/2025
688266.SH	01/03/2025	SDB3260123488	(1,648.00)	8.6914	(15,264.64)	(14,323.48)	0.0000	4.3300	(1,737.8979)	0.0000	5.5080	(20.7439)	0.0000	3	(15.2360)	01/06/2025
688266.SH	01/03/2025	SDB3260123488	(1,988.00)	8.6914	(18,446.18)	(17,278.56)	0.0000	4.3300	(1,737.8979)	0.0000	6.6560	(25.0236)	0.0000	3	(18.3676)	01/06/2025
688266.SH	01/03/2025	SDB3260123488	(3,900.00)	8.6914	(35,872.47)	(33,896.57)	0.0000	4.3300	(1,737.8979)	0.0000	12.9440	(49.0907)	0.0000	3	(36.1467)	01/06/2025
688266.SH	01/03/2025	SDB3260123488	(6,000.00)	8.6914	(55,543.70)	(52,148.57)	0.0000	4.3300	(1,737.8979)	0.0000	20.0420	(75.5241)	0.0000	3	(55.4821)	01/06/2025
688266.SH	01/03/2025	SDB3260123488	(400.00)	8.6914	(3,738.78)	(3,476.57)	0.0000	4.3300	(1,737.8979)	0.0000	1.3491	(5.0349)	0.0000	3	(3.6859)	01/06/2025
688266.SH	01/03/2025	SDB3260123488	(1,029.00)	8.6914	(9,469.24)	(8,943.48)	0.0000	4.3300	(1,737.8979)	0.0000	3.4168	(12.9524)	0.0000	3	(9.5356)	01/06/2025
688266.SH	01/03/2025	SDB3260123488	(1,295.00)	8.6914	(12,201.18)	(11,255.40)	0.0000	4.3300	(1,737.8979)	0.0000	4.4026	(16.3006)	0.0000	3	(11.8980)	01/06/2025
688266.SH	01/03/2025	SDB3260123488	(208.00)	8.6914	(1,948.74)	(1,807.82)	0.0000	4.3300	(1,737.8979)	0.0000	0.7032	(2.6182)	0.0000	3	(1.9150)	01/06/2025
688266.SH	01/03/2025	SDB3260123488	(2,530.00)	8.6914	(24,285.20)	(21,989.32)	0.0000	4.3300	(1,737.8979)	0.0000	8.7629	(31.8460)	0.0000	3	(23.0831)	01/06/2025
688266.SH	01/03/2025	SDB3260123488	(3,390.00)	8.6914	(32,581.61)	(29,463.94)	0.0000	4.3300	(1,737.8979)	0.0000	11.7565	(42.6711)	0.0000	3	(30.9146)	01/06/2025
688266.SH	01/03/2025	SDB3260123488	(3,433.00)	8.6914	(33,005.65)	(29,837.68)	0.0000	4.3300	(1,737.8979)	0.0000	11.9095	(43.2124)	0.0000	3	(31.3028)	01/06/2025
688266.SH	01/03/2025	SDB3260123488	(2,800.00)	8.6914	(26,919.84)	(24,336.00)	0.0000	4.3300	(1,737.8979)	0.0000	9.7136	(35.2446)	0.0000	3	(25.5310)	01/06/2025
688266.SH	01/03/2025	SDB3260123488	(1,467.00)	8.6914	(14,104.07)	(12,750.33)	0.0000	4.3300	(1,737.8979)	0.0000	5.0892	(18.4656)	0.0000	3	(13.3764)	01/06/2025
688266.SH	01/03/2025	SDB3260123488	(7,433.00)	8.6914	(71,462.56)	(64,603.39)	0.0000	4.3300	(1,737.8979)	0.0000	25.7861	(93.5617)	0.0000	3	(67.7757)	01/06/2025
688266.SH	01/03/2025	SDB3260123488	(600.00)	8.6914	(5,768.54)	(5,214.86)	0.0000	4.3300	(1,737.8979)	0.0000	2.0815	(7.5524)	0.0000	3	(5.4709)	01/06/2025
688266.SH	01/03/2025	SDB3260123488	(376.00)	8.6914	(3,614.95)	(3,267.98)	0.0000	4.3300	(1,737.8979)	0.0000	1.3044	(4.7328)	0.0000	3	(3.4284)	01/06/2025
688266.SH	01/03/2025	SDB3260123488	(5,224.00)	8.6914	(50,224.73)	(45,404.03)	0.0000	4.3300	(1,737.8979)	0.0000	18.1228	(65.7563)	0.0000	3	(47.6335)	01/06/2025
688266.SH	01/03/2025	SDB3260123488	(400.00)	8.6914	(3,845.69)	(3,476.57)	0.0000	4.3300	(1,737.8979)	0.0000	1.3877	(5.0349)	0.0000	3	(3.6473)	01/06/2025
688266.SH	01/03/2025	SDB3260123488	(411.00)	8.6914	(3,951.45)	(3,572.18)	0.0000	4.3300	(1,737.8979)	0.0000	1.4258	(5.1734)	0.0000	3	(3.7476)	01/06/2025
688266.SH	01/03/2025	SDB3260123488	(2,689.00)	8.6914	(25,852.66)	(23,371.25)	0.0000	4.3300	(1,737.8979)	0.0000	9.3285	(33.8474)	0.0000	3	(24.5189)	01/06/2025
688266.SH	01/03/2025	SDB3260123488	(300.00)	8.6914	(2,884.27)	(2,607.43)	0.0000	4.3300	(1,737.8979)	0.0000	1.0407	(3.7762)	0.0000	3	(2.7355)	01/06/2025
688266.SH	01/03/2025	SDB3260123488	(500.00)	8.6914	(4,807.11)	(4,345.71)	0.0000	4.3300	(1,737.8979)	0.0000	1.7346	(6.2937)	0.0000	3	(4.5591)	01/06/2025
688266.SH	01/03/2025	SDB3260123488	(3,600.00)	8.6914	(34,611.22)	(31,289.14)	0.0000	4.3300	(1,737.8979)	0.0000	12.4889	(45.3144)	0.0000	3	(32.8256)	01/06/2025
688266.SH	01/03/2025	SDB3260123488	(2,800.00)	8.6914	(26,919.84)	(24,336.00)	0.0000	4.3300	(1,737.8979)	0.0000	9.7136	(35.2446)	0.0000	3	(25.5310)	01/06/2025
688266.SH	01/03/2025	SDB3260123488	(1,200.00)	8.6914	(11,537.07)	(10,429.71)	0.0000	4.3300	(1,737.8979)	0.0000	4.1630	(15.1048)	0.0000	3	(10.9419)	01/06/2025
688266.SH	01/03/2025	SDB3260123488	(900.00)	8.6914	(8,652.81)	(7,822.29)	0.0000	4.3300	(1,737.8979)	0.0000	3.1222	(11.3286)	0.0000	3	(8.2064)	01/06/2025
688266.SH	01/03/2025	SDB3260123488	(400.00)	8.6914	(3,845.69)	(3,476.57)	0.0000	4.3300	(1,737.8979)	0.0000	1.3877	(5.0349)	0.0000	3	(3.6473)	01/06/2025
688266.SH	01/02/2025	SDB3260123488	(654.00)	8.5740	(5,593.17)	(5,607.42)	0.0000	4.3300	(1,738.2509)	0.0000	0.6727	(2.7075)	0.0000	1	(2.0348)	01/06/2025
688266.SH	01/02/2025	SDB3260123488	(4,229.00)	8.5740	(36,203.87)	(36,259.57)	0.0000	4.3300	(1,738.2509)	0.0000	4.3545	(17.5078)	0.0000	1	(13.1533)	01/06/2025
688266.SH	01/02/2025	SDB3260123488	(1,400.00)	8.5740	(11,954.04)	(12,003.64)	0.0000	4.3300	(1,738.2509)	0.0000	1.4378	(5.7959)	0.0000	1	(4.3581)	01/06/2025
688266.SH	01/02/2025	SDB3260123488	(652.00)	8.5740	(5,508.64)	(5,590.27)	0.0000	4.3300	(1,738.2509)	0.0000	0.6626	(2.6992)	0.0000	1	(2.0367)	01/06/2025
688266.SH	01/02/2025	SDB3260123488	(1,248.00)	8.5740	(10,577.61)	(10,700.39)	0.0000	4.3300	(1,738.2509)	0.0000	1.2723	(5.1667)	0.0000	1	(3.8944)	01/06/2025
688266.SH	01/02/2025	SDB3260123488	(1,796.00)	8.5740	(15,324.12)	(15,398.96)	0.0000	4.3300	(1,738.2509)	0.0000	1.8432	(7.4353)	0.0000	1	(5.5922)	01/06/2025
688266.SH	01/02/2025	SDB3260123488	(404.00)	8.5740	(3,449.21)	(3,463.91)	0.0000	4.3300	(1,738.2509)	0.0000	0.4149	(1.6725)	0.0000	1	(1.2577)	01/06/2025
688266.SH	01/02/2025	SDB3260123488	(919.00)	8.5740	(8,255.23)	(7,879.53)	0.0000	4.3300	(1,738.2509)	0.0000	0.9929	(3.8046)	0.0000	1	(2.8117)	01/06/2025
688266.SH	01/02/2025	SDB3260123488	(2,200.00)	8.5740	(20,366.50)	(18,862.87)	0.0000	4.3300	(1,738.2509)	0.0000	2.4496	(9.1079)	0.0000	1	(6.6582)	01/06/2025
688266.SH	01/02/2025	SDB3260123488	(674.00)	8.5740	(6,231.61)	(5,778.90)	0.0000	4.3300	(1,738.2509)	0.0000	0.7495	(2.7903)	0.0000	1	(2.0408)	01/06/2025
688266.SH	01/02/2025	SDB3260123488	(3,526.00)	8.5740	(32,660.57)	(30,232.03)	0.0000	4.3300	(1,738.2509)	0.0000	3.9283	(14.5975)	0.0000	1	(10.6691)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SUZHOU ZELGEN BIOPHARMACEUTICAL CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
688266.SH	01/02/2025	SDB3260123488	(1,648.00)	8.5740	(15,264.64)	(14,130.00)	0.0000	4.3300	(1,738.2509)	0.0000	1.8360	(6.8226)	0.0000	1	(4.9866)	01/06/2025
688266.SH	01/02/2025	SDB3260123488	(1,988.00)	8.5740	(18,446.18)	(17,045.17)	0.0000	4.3300	(1,738.2509)	0.0000	2.2187	(8.2302)	0.0000	1	(6.0116)	01/06/2025
688266.SH	01/02/2025	SDB3260123488	(3,900.00)	8.5740	(35,872.47)	(33,438.72)	0.0000	4.3300	(1,738.2509)	0.0000	4.3147	(16.1458)	0.0000	1	(11.8311)	01/06/2025
688266.SH	01/02/2025	SDB3260123488	(6,000.00)	8.5740	(55,543.70)	(51,444.18)	0.0000	4.3300	(1,738.2509)	0.0000	6.6807	(24.8397)	0.0000	1	(18.1590)	01/06/2025
688266.SH	01/02/2025	SDB3260123488	(400.00)	8.5740	(3,738.78)	(3,429.61)	0.0000	4.3300	(1,738.2509)	0.0000	0.4497	(1.6560)	0.0000	1	(1.2063)	01/06/2025
688266.SH	01/02/2025	SDB3260123488	(1,029.00)	8.5740	(9,469.24)	(8,822.68)	0.0000	4.3300	(1,738.2509)	0.0000	1.1389	(4.2600)	0.0000	1	(3.1211)	01/06/2025
688266.SH	01/02/2025	SDB3260123488	(1,295.00)	8.5740	(12,201.18)	(11,103.37)	0.0000	4.3300	(1,738.2509)	0.0000	1.4675	(5.3612)	0.0000	1	(3.8937)	01/06/2025
688266.SH	01/02/2025	SDB3260123488	(208.00)	8.5740	(1,948.74)	(1,783.40)	0.0000	4.3300	(1,738.2509)	0.0000	0.2344	(0.8611)	0.0000	1	(0.6267)	01/06/2025
688266.SH	01/02/2025	SDB3260123488	(2,530.00)	8.5740	(24,285.20)	(21,692.30)	0.0000	4.3300	(1,738.2509)	0.0000	2.9210	(10.4741)	0.0000	1	(7.5531)	01/06/2025
688266.SH	01/02/2025	SDB3260123488	(3,390.00)	8.5740	(32,581.61)	(29,065.96)	0.0000	4.3300	(1,738.2509)	0.0000	3.9188	(14.0344)	0.0000	1	(10.1156)	01/06/2025
688266.SH	01/02/2025	SDB3260123488	(3,433.00)	8.5740	(33,005.65)	(29,434.64)	0.0000	4.3300	(1,738.2509)	0.0000	3.9698	(14.2124)	0.0000	1	(10.2426)	01/06/2025
688266.SH	01/02/2025	SDB3260123488	(2,800.00)	8.5740	(26,919.84)	(24,007.28)	0.0000	4.3300	(1,738.2509)	0.0000	3.2379	(11.5919)	0.0000	1	(8.3540)	01/06/2025
688266.SH	01/02/2025	SDB3260123488	(1,467.00)	8.5740	(14,104.07)	(12,578.10)	0.0000	4.3300	(1,738.2509)	0.0000	1.6964	(6.0733)	0.0000	1	(4.3769)	01/06/2025
688266.SH	01/02/2025	SDB3260123488	(7,433.00)	8.5740	(71,462.56)	(63,730.76)	0.0000	4.3300	(1,738.2509)	0.0000	8.5954	(30.7722)	0.0000	1	(22.1769)	01/06/2025
688266.SH	01/02/2025	SDB3260123488	(600.00)	8.5740	(5,768.54)	(5,144.42)	0.0000	4.3300	(1,738.2509)	0.0000	0.6938	(2.4840)	0.0000	1	(1.7901)	01/06/2025
688266.SH	01/02/2025	SDB3260123488	(376.00)	8.5740	(3,614.95)	(3,223.84)	0.0000	4.3300	(1,738.2509)	0.0000	0.4348	(1.5566)	0.0000	1	(1.1218)	01/06/2025
688266.SH	01/02/2025	SDB3260123488	(5,224.00)	8.5740	(50,224.73)	(44,790.73)	0.0000	4.3300	(1,738.2509)	0.0000	6.0409	(21.6271)	0.0000	1	(15.5862)	01/06/2025
688266.SH	01/02/2025	SDB3260123488	(400.00)	8.5740	(3,845.69)	(3,429.61)	0.0000	4.3300	(1,738.2509)	0.0000	0.4626	(1.6560)	0.0000	1	(1.1934)	01/06/2025
688266.SH	01/02/2025	SDB3260123488	(411.00)	8.5740	(3,951.45)	(3,523.93)	0.0000	4.3300	(1,738.2509)	0.0000	0.4753	(1.7015)	0.0000	1	(1.2262)	01/06/2025
688266.SH	01/02/2025	SDB3260123488	(2,689.00)	8.5740	(25,852.66)	(23,055.57)	0.0000	4.3300	(1,738.2509)	0.0000	3.1095	(11.1323)	0.0000	1	(8.0228)	01/06/2025
688266.SH	01/02/2025	SDB3260123488	(300.00)	8.5740	(2,884.27)	(2,572.21)	0.0000	4.3300	(1,738.2509)	0.0000	0.3469	(1.2420)	0.0000	1	(0.8951)	01/06/2025
688266.SH	01/02/2025	SDB3260123488	(500.00)	8.5740	(4,807.11)	(4,287.02)	0.0000	4.3300	(1,738.2509)	0.0000	0.5782	(2.0700)	0.0000	1	(1.4918)	01/06/2025
688266.SH	01/02/2025	SDB3260123488	(3,600.00)	8.5740	(34,611.22)	(30,866.51)	0.0000	4.3300	(1,738.2509)	0.0000	4.1630	(14.9038)	0.0000	1	(10.7409)	01/06/2025
688266.SH	01/02/2025	SDB3260123488	(2,800.00)	8.5740	(26,919.84)	(24,007.28)	0.0000	4.3300	(1,738.2509)	0.0000	3.2379	(11.5919)	0.0000	1	(8.3540)	01/06/2025
688266.SH	01/02/2025	SDB3260123488	(1,200.00)	8.5740	(11,537.07)	(10,288.84)	0.0000	4.3300	(1,738.2509)	0.0000	1.3877	(4.9679)	0.0000	1	(3.5803)	01/06/2025
688266.SH	01/02/2025	SDB3260123488	(900.00)	8.5740	(8,652.81)	(7,716.63)	0.0000	4.3300	(1,738.2509)	0.0000	1.0407	(3.7260)	0.0000	1	(2.6852)	01/06/2025
688266.SH	01/02/2025	SDB3260123488	(400.00)	8.5740	(3,845.69)	(3,429.61)	0.0000	4.3300	(1,738.2509)	0.0000	0.4626	(1.6560)	0.0000	1	(1.1934)	01/06/2025
688266.SH	12/31/2024	SDB3260123488	(1,400.00)	8.4980	(11,954.04)	(11,897.24)	0.0000	4.3300	(1,740.9291)	0.0000	2.8756	(11.5068)	0.0000	2	(8.6312)	01/06/2025
688266.SH	12/31/2024	SDB3260123488	(652.00)	8.4980	(5,508.64)	(5,540.71)	0.0000	4.3300	(1,740.9291)	0.0000	1.3251	(5.3589)	0.0000	2	(4.0337)	01/06/2025
688266.SH	12/31/2024	SDB3260123488	(1,248.00)	8.4980	(10,577.61)	(10,605.54)	0.0000	4.3300	(1,740.9291)	0.0000	2.5445	(10.2575)	0.0000	2	(7.7130)	01/06/2025
688266.SH	12/31/2024	SDB3260123488	(1,796.00)	8.4980	(15,324.12)	(15,262.45)	0.0000	4.3300	(1,740.9291)	0.0000	3.6863	(14.7616)	0.0000	2	(11.0753)	01/06/2025
688266.SH	12/31/2024	SDB3260123488	(404.00)	8.4980	(3,449.21)	(3,433.20)	0.0000	4.3300	(1,740.9291)	0.0000	0.8297	(3.3205)	0.0000	2	(2.4908)	01/06/2025
688266.SH	12/31/2024	SDB3260123488	(919.00)	8.4980	(8,255.23)	(7,809.68)	0.0000	4.3300	(1,740.9291)	0.0000	1.9858	(7.5534)	0.0000	2	(5.5676)	01/06/2025
688266.SH	12/31/2024	SDB3260123488	(2,200.00)	8.4980	(20,366.50)	(18,695.65)	0.0000	4.3300	(1,740.9291)	0.0000	4.8993	(18.0821)	0.0000	2	(13.1828)	01/06/2025
688266.SH	12/31/2024	SDB3260123488	(674.00)	8.4980	(6,231.61)	(5,727.67)	0.0000	4.3300	(1,740.9291)	0.0000	1.4990	(5.5397)	0.0000	2	(4.0407)	01/06/2025
688266.SH	12/31/2024	SDB3260123488	(3,526.00)	8.4980	(32,660.57)	(29,964.04)	0.0000	4.3300	(1,740.9291)	0.0000	7.8567	(28.9807)	0.0000	2	(21.1240)	01/06/2025
688266.SH	12/31/2024	SDB3260123488	(1,648.00)	8.4980	(15,264.64)	(14,004.75)	0.0000	4.3300	(1,740.9291)	0.0000	3.6720	(13.5451)	0.0000	2	(9.8732)	01/06/2025
688266.SH	12/31/2024	SDB3260123488	(1,988.00)	8.4980	(18,446.18)	(16,894.07)	0.0000	4.3300	(1,740.9291)	0.0000	4.4373	(16.3397)	0.0000	2	(11.9023)	01/06/2025
688266.SH	12/31/2024	SDB3260123488	(3,900.00)	8.4980	(35,872.47)	(33,142.30)	0.0000	4.3300	(1,740.9291)	0.0000	8.6293	(32.0547)	0.0000	2	(23.4253)	01/06/2025
688266.SH	12/31/2024	SDB3260123488	(6,000.00)	8.4980	(55,543.70)	(50,988.15)	0.0000	4.3300	(1,740.9291)	0.0000	13.3613	(49.3149)	0.0000	2	(35.9535)	01/06/2025
688266.SH	12/31/2024	SDB3260123488	(400.00)	8.4980	(3,738.78)	(3,399.21)	0.0000	4.3300	(1,740.9291)	0.0000	0.8994	(3.2877)	0.0000	2	(2.3883)	01/06/2025
688266.SH	12/31/2024	SDB3260123488	(1,029.00)	8.4980	(9,469.24)	(8,744.47)	0.0000	4.3300	(1,740.9291)	0.0000	2.2779	(8.4575)	0.0000	2	(6.1796)	01/06/2025
688266.SH	12/31/2024	SDB3260123488	(1,295.00)	8.4980	(12,201.18)	(11,004.94)	0.0000	4.3300	(1,740.9291)	0.0000	2.9351	(10.6438)	0.0000	2	(7.7087)	01/06/2025
688266.SH	12/31/2024	SDB3260123488	(208.00)	8.4980	(1,948.74)	(1,767.59)	0.0000	4.3300	(1,740.9291)	0.0000	0.4688	(1.7096)	0.0000	2	(1.2408)	01/06/2025
688266.SH	12/31/2024	SDB3260123488	(2,530.00)	8.4980	(24,285.20)	(21,500.00)	0.0000	4.3300	(1,740.9291)	0.0000	5.8419	(20.7944)	0.0000	2	(14.9525)	01/06/2025
688266.SH	12/31/2024	SDB3260123488	(3,433.00)	8.4980	(32,581.61)	(28,808.30)	0.0000	4.3300	(1,740.9291)	0.0000	7.8377	(27.8629)	0.0000	2	(20.0252)	01/06/2025
688266.SH	12/31/2024	SDB3260123488	(3,433.00)	8.4980	(33,005.65)	(29,173.72)	0.0000	4.3300	(1,740.9291)	0.0000	7.9397	(28.2163)	0.0000	2	(20.2766)	01/06/2025
688266.SH	12/31/2024	SDB3260123488	(2,800.00)	8.4980	(26,919.84)	(23,794.47)	0.0000	4.3300	(1,740.9291)	0.0000	6.4757	(23.0138)	0.0000	2	(16.5379)	01/06/2025
688266.SH	12/31/2024	SDB3260123488	(1,467.00)	8.4980	(14,104.07)	(12,466.60)	0.0000	4.3300	(1,740.9291)	0.0000	3.3928	(12.0575)	0.0000	2	(8.6647)	01/06/2025
688266.SH	12/31/2024	SDB3260123488	(7,433.00)	8.4980	(71,462.56)	(63,165.82)	0.0000	4.3300	(1,740.9291)	0.0000	17.1907	(61.0929)	0.0000	2	(43.9022)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SUZHOU ZELGEN BIOPHARMACEUTICAL CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
688266.SH	12/31/2024	SDB3260123488	(600.00)	8.4980	(5,768.54)	(5,098.82)	0.0000	4.3300	(1,740.9291)	0.0000	1.3877	(4.9315)	0.0000	2	(3.5438)	01/06/2025
688266.SH	12/31/2024	SDB3260123488	(376.00)	8.4980	(3,614.95)	(3,195.26)	0.0000	4.3300	(1,740.9291)	0.0000	0.8696	(3.0904)	0.0000	2	(2.2208)	01/06/2025
688266.SH	12/31/2024	SDB3260123488	(5,224.00)	8.4980	(50,224.73)	(44,393.68)	0.0000	4.3300	(1,740.9291)	0.0000	12.0818	(42.9368)	0.0000	2	(30.8550)	01/06/2025
688266.SH	12/31/2024	SDB3260123488	(400.00)	8.4980	(3,845.69)	(3,399.21)	0.0000	4.3300	(1,740.9291)	0.0000	0.9251	(3.2877)	0.0000	2	(2.3626)	01/06/2025
688266.SH	12/31/2024	SDB3260123488	(411.00)	8.4980	(3,951.45)	(3,492.69)	0.0000	4.3300	(1,740.9291)	0.0000	0.9505	(3.3781)	0.0000	2	(2.4275)	01/06/2025
688266.SH	12/31/2024	SDB3260123488	(2,689.00)	8.4980	(25,852.66)	(22,851.19)	0.0000	4.3300	(1,740.9291)	0.0000	6.2190	(22.1013)	0.0000	2	(15.8823)	01/06/2025
688266.SH	12/31/2024	SDB3260123488	(300.00)	8.4980	(2,884.27)	(2,549.41)	0.0000	4.3300	(1,740.9291)	0.0000	0.6938	(2.4657)	0.0000	2	(1.7719)	01/06/2025
688266.SH	12/31/2024	SDB3260123488	(500.00)	8.4980	(4,807.11)	(4,249.01)	0.0000	4.3300	(1,740.9291)	0.0000	1.1564	(4.1096)	0.0000	2	(2.9532)	01/06/2025
688266.SH	12/31/2024	SDB3260123488	(3,600.00)	8.4980	(34,611.22)	(30,592.89)	0.0000	4.3300	(1,740.9291)	0.0000	8.3259	(29.5889)	0.0000	2	(21.2630)	01/06/2025
688266.SH	12/31/2024	SDB3260123488	(2,800.00)	8.4980	(26,919.84)	(23,794.47)	0.0000	4.3300	(1,740.9291)	0.0000	6.4757	(23.0136)	0.0000	2	(16.5379)	01/06/2025
688266.SH	12/31/2024	SDB3260123488	(1,200.00)	8.4980	(11,537.07)	(10,197.63)	0.0000	4.3300	(1,740.9291)	0.0000	2.7753	(9.8630)	0.0000	2	(7.0877)	01/06/2025
688266.SH	12/31/2024	SDB3260123488	(900.00)	8.4980	(8,652.81)	(7,648.22)	0.0000	4.3300	(1,740.9291)	0.0000	2.0815	(7.3972)	0.0000	2	(5.3157)	01/06/2025
688266.SH	12/31/2024	SDB3260123488	(400.00)	8.4980	(3,845.69)	(3,399.21)	0.0000	4.3300	(1,740.9291)	0.0000	0.9251	(3.2877)	0.0000	2	(2.3626)	01/06/2025
688266.SH	12/30/2024	SDB3260123488	(652.00)	8.4883	(5,508.64)	(5,534.37)	0.0000	4.3300	(1,741.2554)	0.0000	0.6626	(2.6769)	0.0000	1	(2.0143)	01/06/2025
688266.SH	12/30/2024	SDB3260123488	(1,248.00)	8.4883	(10,577.61)	(10,593.40)	0.0000	4.3300	(1,741.2554)	0.0000	1.2723	(5.1238)	0.0000	1	(3.8516)	01/06/2025
688266.SH	12/30/2024	SDB3260123488	(1,796.00)	8.4883	(15,324.12)	(15,244.99)	0.0000	4.3300	(1,741.2554)	0.0000	1.8432	(7.3737)	0.0000	1	(5.5306)	01/06/2025
688266.SH	12/30/2024	SDB3260123488	(404.00)	8.4883	(3,449.21)	(3,429.27)	0.0000	4.3300	(1,741.2554)	0.0000	0.4149	(1.6587)	0.0000	1	(1.2438)	01/06/2025
688266.SH	12/30/2024	SDB3260123488	(919.00)	8.4883	(8,255.23)	(7,800.75)	0.0000	4.3300	(1,741.2554)	0.0000	0.9929	(3.7731)	0.0000	1	(2.7802)	01/06/2025
688266.SH	12/30/2024	SDB3260123488	(2,200.00)	8.4883	(20,366.50)	(18,674.26)	0.0000	4.3300	(1,741.2554)	0.0000	2.4496	(9.0324)	0.0000	1	(6.5828)	01/06/2025
688266.SH	12/30/2024	SDB3260123488	(674.00)	8.4883	(6,231.61)	(5,721.11)	0.0000	4.3300	(1,741.2554)	0.0000	0.7495	(2.7672)	0.0000	1	(2.0177)	01/06/2025
688266.SH	12/30/2024	SDB3260123488	(3,526.00)	8.4883	(32,660.57)	(29,929.75)	0.0000	4.3300	(1,741.2554)	0.0000	3.9283	(14.4765)	0.0000	1	(10.5481)	01/06/2025
688266.SH	12/30/2024	SDB3260123488	(1,648.00)	8.4883	(15,264.64)	(13,988.72)	0.0000	4.3300	(1,741.2554)	0.0000	1.8360	(6.7661)	0.0000	1	(4.9301)	01/06/2025
688266.SH	12/30/2024	SDB3260123488	(1,988.00)	8.4883	(18,446.18)	(16,874.74)	0.0000	4.3300	(1,741.2554)	0.0000	2.2187	(8.1620)	0.0000	1	(5.9433)	01/06/2025
688266.SH	12/30/2024	SDB3260123488	(3,900.00)	8.4883	(35,872.47)	(33,104.37)	0.0000	4.3300	(1,741.2554)	0.0000	4.3147	(16.0120)	0.0000	1	(11.6973)	01/06/2025
688266.SH	12/30/2024	SDB3260123488	(6,000.00)	8.4883	(55,543.70)	(50,929.80)	0.0000	4.3300	(1,741.2554)	0.0000	6.6807	(24.6338)	0.0000	1	(17.9532)	01/06/2025
688266.SH	12/30/2024	SDB3260123488	(400.00)	8.4883	(3,738.78)	(3,395.32)	0.0000	4.3300	(1,741.2554)	0.0000	0.4497	(1.6423)	0.0000	1	(1.1926)	01/06/2025
688266.SH	12/30/2024	SDB3260123488	(1,029.00)	8.4883	(9,469.24)	(8,734.46)	0.0000	4.3300	(1,741.2554)	0.0000	1.1389	(4.2247)	0.0000	1	(3.0858)	01/06/2025
688266.SH	12/30/2024	SDB3260123488	(1,295.00)	8.4883	(12,201.18)	(10,992.35)	0.0000	4.3300	(1,741.2554)	0.0000	1.4675	(5.3168)	0.0000	1	(3.8493)	01/06/2025
688266.SH	12/30/2024	SDB3260123488	(208.00)	8.4883	(1,948.74)	(1,765.57)	0.0000	4.3300	(1,741.2554)	0.0000	0.2344	(0.8540)	0.0000	1	(0.6196)	01/06/2025
688266.SH	12/30/2024	SDB3260123488	(2,530.00)	8.4883	(24,285.20)	(21,475.40)	0.0000	4.3300	(1,741.2554)	0.0000	2.9210	(10.3873)	0.0000	1	(7.4663)	01/06/2025
688266.SH	12/30/2024	SDB3260123488	(3,390.00)	8.4883	(32,581.61)	(28,775.34)	0.0000	4.3300	(1,741.2554)	0.0000	3.9188	(13.9181)	0.0000	1	(9.9993)	01/06/2025
688266.SH	12/30/2024	SDB3260123488	(3,433.00)	8.4883	(33,005.65)	(29,140.33)	0.0000	4.3300	(1,741.2554)	0.0000	3.9698	(14.0947)	0.0000	1	(10.1248)	01/06/2025
688266.SH	12/30/2024	SDB3260123488	(2,800.00)	8.4883	(26,919.84)	(23,767.24)	0.0000	4.3300	(1,741.2554)	0.0000	3.2379	(11.4958)	0.0000	1	(8.2579)	01/06/2025
688266.SH	12/30/2024	SDB3260123488	(1,467.00)	8.4883	(14,104.07)	(12,452.34)	0.0000	4.3300	(1,741.2554)	0.0000	1.6964	(6.0230)	0.0000	1	(4.3266)	01/06/2025
688266.SH	12/30/2024	SDB3260123488	(7,433.00)	8.4883	(71,462.56)	(63,093.53)	0.0000	4.3300	(1,741.2554)	0.0000	8.5954	(30.5172)	0.0000	1	(21.9219)	01/06/2025
688266.SH	12/30/2024	SDB3260123488	(600.00)	8.4883	(5,768.54)	(5,092.98)	0.0000	4.3300	(1,741.2554)	0.0000	0.6938	(2.4634)	0.0000	1	(1.7696)	01/06/2025
688266.SH	12/30/2024	SDB3260123488	(376.00)	8.4883	(3,614.95)	(3,191.60)	0.0000	4.3300	(1,741.2554)	0.0000	0.4348	(1.5437)	0.0000	1	(1.1089)	01/06/2025
688266.SH	12/30/2024	SDB3260123488	(5,224.00)	8.4883	(50,224.73)	(44,342.88)	0.0000	4.3300	(1,741.2554)	0.0000	6.0409	(21.4479)	0.0000	1	(15.4069)	01/06/2025
688266.SH	12/30/2024	SDB3260123488	(400.00)	8.4883	(3,845.69)	(3,395.32)	0.0000	4.3300	(1,741.2554)	0.0000	0.4626	(1.6423)	0.0000	1	(1.1797)	01/06/2025
688266.SH	12/30/2024	SDB3260123488	(411.00)	8.4883	(3,951.45)	(3,488.69)	0.0000	4.3300	(1,741.2554)	0.0000	0.4753	(1.6874)	0.0000	1	(1.2121)	01/06/2025
688266.SH	12/30/2024	SDB3260123488	(2,689.00)	8.4883	(25,852.66)	(22,825.04)	0.0000	4.3300	(1,741.2554)	0.0000	3.1095	(11.0401)	0.0000	1	(7.9306)	01/06/2025
688266.SH	12/30/2024	SDB3260123488	(300.00)	8.4883	(2,884.27)	(2,546.49)	0.0000	4.3300	(1,741.2554)	0.0000	0.3469	(1.2317)	0.0000	1	(0.8848)	01/06/2025
688266.SH	12/30/2024	SDB3260123488	(500.00)	8.4883	(4,807.11)	(4,244.15)	0.0000	4.3300	(1,741.2554)	0.0000	0.5782	(2.0528)	0.0000	1	(1.4746)	01/06/2025
688266.SH	12/30/2024	SDB3260123488	(3,600.00)	8.4883	(34,611.22)	(30,557.88)	0.0000	4.3300	(1,741.2554)	0.0000	4.1630	(14.7803)	0.0000	1	(10.6173)	01/06/2025
688266.SH	12/30/2024	SDB3260123488	(2,800.00)	8.4883	(26,919.84)	(23,767.24)	0.0000	4.3300	(1,741.2554)	0.0000	3.2379	(11.4958)	0.0000	1	(8.2579)	01/06/2025
688266.SH	12/30/2024	SDB3260123488	(1,200.00)	8.4883	(11,537.07)	(10,185.96)	0.0000	4.3300	(1,741.2554)	0.0000	1.3877	(4.9268)	0.0000	1	(3.5391)	01/06/2025
688266.SH	12/30/2024	SDB3260123488	(900.00)	8.4883	(8,652.81)	(7,639.47)	0.0000	4.3300	(1,741.2554)	0.0000	1.0407	(3.6951)	0.0000	1	(2.6543)	01/06/2025
688266.SH	12/30/2024	SDB3260123488	(400.00)	8.4883	(3,845.69)	(3,395.32)	0.0000	4.3300	(1,741.2554)	0.0000	0.4626	(1.6423)	0.0000	1	(1.1797)	01/06/2025
688266.SH	12/27/2024	SDB3260123488	(1,796.00)	8.5167	(15,324.12)	(15,295.98)	0.0000	4.3300	(1,742.4352)	0.0000	5.5295	(22.2102)	0.0000	3	(16.6808)	01/06/2025
688266.SH	12/27/2024	SDB3260123488	(404.00)	8.5167	(3,449.21)	(3,440.74)	0.0000	4.3300	(1,742.4352)	0.0000	1.2446	(4.9961)	0.0000	3	(3.7515)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SUZHOU ZELGEN BIOPHARMACEUTICAL CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
688266.SH	12/27/2024	SDB3260123488	(919.00)	8.5167	(8,255.23)	(7,826.84)	0.0000	4.3300	(1,742.4352)	0.0000	2.9788	(11.3648)	0.0000	3	(8.3860)	01/06/2025
688266.SH	12/27/2024	SDB3260123488	(2,200.00)	8.5167	(20,366.50)	(18,736.73)	0.0000	4.3300	(1,742.4352)	0.0000	7.3489	(27.2063)	0.0000	3	(19.8574)	01/06/2025
688266.SH	12/27/2024	SDB3260123488	(674.00)	8.5167	(6,231.61)	(5,740.25)	0.0000	4.3300	(1,742.4352)	0.0000	2.2486	(8.3350)	0.0000	3	(6.0864)	01/06/2025
688266.SH	12/27/2024	SDB3260123488	(3,526.00)	8.5167	(32,660.57)	(30,029.86)	0.0000	4.3300	(1,742.4352)	0.0000	11.7850	(43.6042)	0.0000	3	(31.8192)	01/06/2025
688266.SH	12/27/2024	SDB3260123488	(1,648.00)	8.5167	(15,264.64)	(14,035.51)	0.0000	4.3300	(1,742.4352)	0.0000	5.5080	(20.3800)	0.0000	3	(14.8720)	01/06/2025
688266.SH	12/27/2024	SDB3260123488	(1,988.00)	8.5167	(18,446.18)	(16,931.19)	0.0000	4.3300	(1,742.4352)	0.0000	6.6560	(24.5846)	0.0000	3	(17.9286)	01/06/2025
688266.SH	12/27/2024	SDB3260123488	(3,900.00)	8.5167	(35,872.47)	(33,215.11)	0.0000	4.3300	(1,742.4352)	0.0000	12.9440	(48.2293)	0.0000	3	(35.2853)	01/06/2025
688266.SH	12/27/2024	SDB3260123488	(6,000.00)	8.5167	(55,543.70)	(51,100.16)	0.0000	4.3300	(1,742.4352)	0.0000	20.0420	(74.1989)	0.0000	3	(54.1569)	01/06/2025
688266.SH	12/27/2024	SDB3260123488	(400.00)	8.5167	(3,738.78)	(3,406.68)	0.0000	4.3300	(1,742.4352)	0.0000	1.3491	(4.9466)	0.0000	3	(3.5975)	01/06/2025
688266.SH	12/27/2024	SDB3260123488	(1,029.00)	8.5167	(9,469.24)	(8,763.68)	0.0000	4.3300	(1,742.4352)	0.0000	3.4168	(12.7251)	0.0000	3	(9.3083)	01/06/2025
688266.SH	12/27/2024	SDB3260123488	(1,295.00)	8.5167	(12,201.18)	(11,029.12)	0.0000	4.3300	(1,742.4352)	0.0000	4.4026	(16.0146)	0.0000	3	(11.6120)	01/06/2025
688266.SH	12/27/2024	SDB3260123488	(208.00)	8.5167	(1,948.74)	(1,771.47)	0.0000	4.3300	(1,742.4352)	0.0000	0.7032	(2.5722)	0.0000	3	(1.8691)	01/06/2025
688266.SH	12/27/2024	SDB3260123488	(2,530.00)	8.5167	(24,285.20)	(21,547.24)	0.0000	4.3300	(1,742.4352)	0.0000	8.7629	(31.2872)	0.0000	3	(22.5243)	01/06/2025
688266.SH	12/27/2024	SDB3260123488	(3,390.00)	8.5167	(32,581.61)	(28,871.59)	0.0000	4.3300	(1,742.4352)	0.0000	11.7565	(41.9224)	0.0000	3	(30.1659)	01/06/2025
688266.SH	12/27/2024	SDB3260123488	(3,433.00)	8.5167	(33,005.65)	(29,237.81)	0.0000	4.3300	(1,742.4352)	0.0000	11.9095	(42.4542)	0.0000	3	(30.5446)	01/06/2025
688266.SH	12/27/2024	SDB3260123488	(2,800.00)	8.5167	(26,919.84)	(23,846.74)	0.0000	4.3300	(1,742.4352)	0.0000	9.7136	(34.6262)	0.0000	3	(24.9126)	01/06/2025
688266.SH	12/27/2024	SDB3260123488	(1,467.00)	8.5167	(14,104.07)	(12,493.99)	0.0000	4.3300	(1,742.4352)	0.0000	5.0892	(18.1416)	0.0000	3	(13.0524)	01/06/2025
688266.SH	12/27/2024	SDB3260123488	(7,433.00)	8.5167	(71,462.56)	(63,304.59)	0.0000	4.3300	(1,742.4352)	0.0000	25.7861	(91.9201)	0.0000	3	(66.1340)	01/06/2025
688266.SH	12/27/2024	SDB3260123488	(600.00)	8.5167	(5,768.54)	(5,110.02)	0.0000	4.3300	(1,742.4352)	0.0000	2.0815	(7.4199)	0.0000	3	(5.3384)	01/06/2025
688266.SH	12/27/2024	SDB3260123488	(376.00)	8.5167	(3,614.95)	(3,202.28)	0.0000	4.3300	(1,742.4352)	0.0000	1.3044	(4.6498)	0.0000	3	(3.3454)	01/06/2025
688266.SH	12/27/2024	SDB3260123488	(5,224.00)	8.5167	(50,224.73)	(44,491.21)	0.0000	4.3300	(1,742.4352)	0.0000	18.1228	(64.6025)	0.0000	3	(46.4798)	01/06/2025
688266.SH	12/27/2024	SDB3260123488	(400.00)	8.5167	(3,845.69)	(3,406.68)	0.0000	4.3300	(1,742.4352)	0.0000	1.3877	(4.9466)	0.0000	3	(3.5589)	01/06/2025
688266.SH	12/27/2024	SDB3260123488	(411.00)	8.5167	(3,951.45)	(3,500.36)	0.0000	4.3300	(1,742.4352)	0.0000	1.4258	(5.0826)	0.0000	3	(3.6568)	01/06/2025
688266.SH	12/27/2024	SDB3260123488	(2,689.00)	8.5167	(25,852.66)	(22,901.39)	0.0000	4.3300	(1,742.4352)	0.0000	9.3285	(33.2535)	0.0000	3	(23.9250)	01/06/2025
688266.SH	12/27/2024	SDB3260123488	(300.00)	8.5167	(2,884.27)	(2,555.01)	0.0000	4.3300	(1,742.4352)	0.0000	1.0407	(3.7099)	0.0000	3	(2.6692)	01/06/2025
688266.SH	12/27/2024	SDB3260123488	(500.00)	8.5167	(4,807.11)	(4,258.35)	0.0000	4.3300	(1,742.4352)	0.0000	1.7346	(6.1832)	0.0000	3	(4.4487)	01/06/2025
688266.SH	12/27/2024	SDB3260123488	(3,600.00)	8.5167	(34,611.22)	(30,660.10)	0.0000	4.3300	(1,742.4352)	0.0000	12.4889	(44.5194)	0.0000	3	(32.0305)	01/06/2025
688266.SH	12/27/2024	SDB3260123488	(2,800.00)	8.5167	(26,919.84)	(23,846.74)	0.0000	4.3300	(1,742.4352)	0.0000	9.7136	(34.6262)	0.0000	3	(24.9126)	01/06/2025
688266.SH	12/27/2024	SDB3260123488	(1,200.00)	8.5167	(11,537.07)	(10,220.03)	0.0000	4.3300	(1,742.4352)	0.0000	4.1630	(14.8398)	0.0000	3	(10.6768)	01/06/2025
688266.SH	12/27/2024	SDB3260123488	(900.00)	8.5167	(8,652.81)	(7,665.02)	0.0000	4.3300	(1,742.4352)	0.0000	3.1222	(11.1298)	0.0000	3	(8.0076)	01/06/2025
688266.SH	12/27/2024	SDB3260123488	(400.00)	8.5167	(3,845.69)	(3,406.68)	0.0000	4.3300	(1,742.4352)	0.0000	1.3877	(4.9466)	0.0000	3	(3.5589)	01/06/2025
688266.SH	12/26/2024	SDB3260123488	(919.00)	8.4769	(8,255.23)	(7,790.27)	0.0000	4.3300	(1,740.4638)	0.0000	0.9929	(3.7663)	0.0000	1	(2.7734)	01/06/2025
688266.SH	12/26/2024	SDB3260123488	(2,200.00)	8.4769	(20,366.50)	(18,649.17)	0.0000	4.3300	(1,740.4638)	0.0000	2.4496	(9.0162)	0.0000	1	(6.5665)	01/06/2025
688266.SH	12/26/2024	SDB3260123488	(674.00)	8.4769	(6,231.61)	(5,713.43)	0.0000	4.3300	(1,740.4638)	0.0000	0.7495	(2.7622)	0.0000	1	(2.0127)	01/06/2025
688266.SH	12/26/2024	SDB3260123488	(3,526.00)	8.4769	(32,660.57)	(29,889.53)	0.0000	4.3300	(1,740.4638)	0.0000	3.9283	(14.4505)	0.0000	1	(10.5221)	01/06/2025
688266.SH	12/26/2024	SDB3260123488	(1,648.00)	8.4769	(15,264.64)	(13,969.92)	0.0000	4.3300	(1,740.4638)	0.0000	1.8360	(6.7539)	0.0000	1	(4.9179)	01/06/2025
688266.SH	12/26/2024	SDB3260123488	(1,988.00)	8.4769	(18,446.18)	(16,852.07)	0.0000	4.3300	(1,740.4638)	0.0000	2.2187	(8.1473)	0.0000	1	(5.9287)	01/06/2025
688266.SH	12/26/2024	SDB3260123488	(3,900.00)	8.4769	(35,872.47)	(33,059.89)	0.0000	4.3300	(1,740.4638)	0.0000	4.3147	(15.9832)	0.0000	1	(11.6685)	01/06/2025
688266.SH	12/26/2024	SDB3260123488	(6,000.00)	8.4769	(55,543.70)	(50,861.36)	0.0000	4.3300	(1,740.4638)	0.0000	6.6807	(24.5895)	0.0000	1	(17.9089)	01/06/2025
688266.SH	12/26/2024	SDB3260123488	(400.00)	8.4769	(3,738.78)	(3,390.76)	0.0000	4.3300	(1,740.4638)	0.0000	0.4497	(1.6393)	0.0000	1	(1.1896)	01/06/2025
688266.SH	12/26/2024	SDB3260123488	(1,029.00)	8.4769	(9,469.24)	(8,722.72)	0.0000	4.3300	(1,740.4638)	0.0000	1.1389	(4.2171)	0.0000	1	(3.0782)	01/06/2025
688266.SH	12/26/2024	SDB3260123488	(1,295.00)	8.4769	(12,201.18)	(10,977.58)	0.0000	4.3300	(1,740.4638)	0.0000	1.4675	(5.3072)	0.0000	1	(3.8397)	01/06/2025
688266.SH	12/26/2024	SDB3260123488	(208.00)	8.4769	(1,948.74)	(1,763.19)	0.0000	4.3300	(1,740.4638)	0.0000	0.2344	(0.8524)	0.0000	1	(0.6180)	01/06/2025
688266.SH	12/26/2024	SDB3260123488	(2,530.00)	8.4769	(24,285.20)	(21,446.54)	0.0000	4.3300	(1,740.4638)	0.0000	2.9210	(10.3686)	0.0000	1	(7.4476)	01/06/2025
688266.SH	12/26/2024	SDB3260123488	(3,390.00)	8.4769	(32,581.61)	(28,736.67)	0.0000	4.3300	(1,740.4638)	0.0000	3.9188	(13.8931)	0.0000	1	(9.9742)	01/06/2025
688266.SH	12/26/2024	SDB3260123488	(3,433.00)	8.4769	(33,005.65)	(29,101.18)	0.0000	4.3300	(1,740.4638)	0.0000	3.9698	(14.0693)	0.0000	1	(10.0995)	01/06/2025
688266.SH	12/26/2024	SDB3260123488	(2,800.00)	8.4769	(26,919.84)	(23,735.30)	0.0000	4.3300	(1,740.4638)	0.0000	3.2379	(11.4751)	0.0000	1	(8.2373)	01/06/2025
688266.SH	12/26/2024	SDB3260123488	(1,467.00)	8.4769	(14,104.07)	(12,435.60)	0.0000	4.3300	(1,740.4638)	0.0000	1.6964	(6.0121)	0.0000	1	(4.3157)	01/06/2025
688266.SH	12/26/2024	SDB3260123488	(7,433.00)	8.4769	(71,462.56)	(63,008.75)	0.0000	4.3300	(1,740.4638)	0.0000	8.5954	(30.4623)	0.0000	1	(21.8670)	01/06/2025
688266.SH	12/26/2024	SDB3260123488	(600.00)	8.4769	(5,768.54)	(5,086.14)	0.0000	4.3300	(1,740.4638)	0.0000	0.6938	(2.4590)	0.0000	1	(1.7651)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SUZHOU ZELGEN BIOPHARMACEUTICAL CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
688266.SH	12/26/2024	SDB3260123488	(376.00)	8.4769	(3,614.95)	(3,187.31)	0.0000	4.3300	(1,740.4638)	0.0000	0.4348	(1.5409)	0.0000	1	(1.1061)	01/06/2025
688266.SH	12/26/2024	SDB3260123488	(5,224.00)	8.4769	(50,224.73)	(44,283.29)	0.0000	4.3300	(1,740.4638)	0.0000	6.0409	(21.4093)	0.0000	1	(15.3684)	01/06/2025
688266.SH	12/26/2024	SDB3260123488	(400.00)	8.4769	(3,845.69)	(3,390.76)	0.0000	4.3300	(1,740.4638)	0.0000	0.4626	(1.6393)	0.0000	1	(1.1768)	01/06/2025
688266.SH	12/26/2024	SDB3260123488	(411.00)	8.4769	(3,951.45)	(3,484.00)	0.0000	4.3300	(1,740.4638)	0.0000	0.4753	(1.6844)	0.0000	1	(1.2091)	01/06/2025
688266.SH	12/26/2024	SDB3260123488	(2,689.00)	8.4769	(25,852.66)	(22,794.37)	0.0000	4.3300	(1,740.4638)	0.0000	3.1095	(11.0202)	0.0000	1	(7.9107)	01/06/2025
688266.SH	12/26/2024	SDB3260123488	(300.00)	8.4769	(2,884.27)	(2,543.07)	0.0000	4.3300	(1,740.4638)	0.0000	0.3469	(1.2295)	0.0000	1	(0.8826)	01/06/2025
688266.SH	12/26/2024	SDB3260123488	(500.00)	8.4769	(4,807.11)	(4,238.45)	0.0000	4.3300	(1,740.4638)	0.0000	0.5782	(2.0491)	0.0000	1	(1.4709)	01/06/2025
688266.SH	12/26/2024	SDB3260123488	(3,600.00)	8.4769	(34,611.22)	(30,516.82)	0.0000	4.3300	(1,740.4638)	0.0000	4.1630	(14.7537)	0.0000	1	(10.5908)	01/06/2025
688266.SH	12/26/2024	SDB3260123488	(2,800.00)	8.4769	(26,919.84)	(23,735.30)	0.0000	4.3300	(1,740.4638)	0.0000	3.2379	(11.4751)	0.0000	1	(8.2373)	01/06/2025
688266.SH	12/26/2024	SDB3260123488	(1,200.00)	8.4769	(11,537.07)	(10,172.27)	0.0000	4.3300	(1,740.4638)	0.0000	1.3877	(4.9179)	0.0000	1	(3.5303)	01/06/2025
688266.SH	12/26/2024	SDB3260123488	(900.00)	8.4769	(8,652.81)	(7,629.20)	0.0000	4.3300	(1,740.4638)	0.0000	1.0407	(3.6884)	0.0000	1	(2.6477)	01/06/2025
688266.SH	12/26/2024	SDB3260123488	(400.00)	8.4769	(3,845.69)	(3,390.76)	0.0000	4.3300	(1,740.4638)	0.0000	0.4626	(1.6393)	0.0000	1	(1.1768)	01/06/2025
688266.SH	12/24/2024	SDB3260123488	(919.00)	8.4769	(8,255.23)	(7,790.27)	0.0000	4.3300	(1,740.4638)	0.0000	1.9858	(7.5326)	0.0000	2	(5.5468)	01/06/2025
688266.SH	12/24/2024	SDB3260123488	(2,200.00)	8.4769	(20,366.50)	(18,649.17)	0.0000	4.3300	(1,740.4638)	0.0000	4.8993	(18.0323)	0.0000	2	(13.1331)	01/06/2025
688266.SH	12/24/2024	SDB3260123488	(674.00)	8.4769	(6,231.61)	(5,713.43)	0.0000	4.3300	(1,740.4638)	0.0000	1.4990	(5.5245)	0.0000	2	(4.0254)	01/06/2025
688266.SH	12/24/2024	SDB3260123488	(3,526.00)	8.4769	(32,660.57)	(29,889.53)	0.0000	4.3300	(1,740.4638)	0.0000	7.8567	(28.9009)	0.0000	2	(21.0442)	01/06/2025
688266.SH	12/24/2024	SDB3260123488	(1,648.00)	8.4769	(15,264.64)	(13,969.92)	0.0000	4.3300	(1,740.4638)	0.0000	3.6720	(13.5079)	0.0000	2	(9.8359)	01/06/2025
688266.SH	12/24/2024	SDB3260123488	(1,988.00)	8.4769	(18,446.18)	(16,852.07)	0.0000	4.3300	(1,740.4638)	0.0000	4.4373	(16.2947)	0.0000	2	(11.8573)	01/06/2025
688266.SH	12/24/2024	SDB3260123488	(3,900.00)	8.4769	(35,872.47)	(33,059.89)	0.0000	4.3300	(1,740.4638)	0.0000	8.6293	(31.9664)	0.0000	2	(23.3371)	01/06/2025
688266.SH	12/24/2024	SDB3260123488	(6,000.00)	8.4769	(55,543.70)	(50,861.36)	0.0000	4.3300	(1,740.4638)	0.0000	13.3613	(49.1791)	0.0000	2	(35.8177)	01/06/2025
688266.SH	12/24/2024	SDB3260123488	(400.00)	8.4769	(3,738.78)	(3,390.76)	0.0000	4.3300	(1,740.4638)	0.0000	0.8994	(3.2786)	0.0000	2	(2.3792)	01/06/2025
688266.SH	12/24/2024	SDB3260123488	(1,029.00)	8.4769	(9,469.24)	(8,722.72)	0.0000	4.3300	(1,740.4638)	0.0000	2.2779	(8.4342)	0.0000	2	(6.1563)	01/06/2025
688266.SH	12/24/2024	SDB3260123488	(1,295.00)	8.4769	(12,201.18)	(10,977.58)	0.0000	4.3300	(1,740.4638)	0.0000	2.9351	(10.6145)	0.0000	2	(7.6794)	01/06/2025
688266.SH	12/24/2024	SDB3260123488	(208.00)	8.4769	(1,948.74)	(1,763.19)	0.0000	4.3300	(1,740.4638)	0.0000	0.4688	(1.7049)	0.0000	2	(1.2361)	01/06/2025
688266.SH	12/24/2024	SDB3260123488	(2,530.00)	8.4769	(24,285.20)	(21,446.54)	0.0000	4.3300	(1,740.4638)	0.0000	5.8419	(20.7372)	0.0000	2	(14.8952)	01/06/2025
688266.SH	12/24/2024	SDB3260123488	(3,390.00)	8.4769	(32,581.61)	(28,736.67)	0.0000	4.3300	(1,740.4638)	0.0000	7.8377	(27.7862)	0.0000	2	(19.9485)	01/06/2025
688266.SH	12/24/2024	SDB3260123488	(3,433.00)	8.4769	(33,005.65)	(29,101.18)	0.0000	4.3300	(1,740.4638)	0.0000	7.9397	(28.1386)	0.0000	2	(20.1989)	01/06/2025
688266.SH	12/24/2024	SDB3260123488	(2,800.00)	8.4769	(26,919.84)	(23,735.30)	0.0000	4.3300	(1,740.4638)	0.0000	6.4757	(22.9502)	0.0000	2	(16.4745)	01/06/2025
688266.SH	12/24/2024	SDB3260123488	(1,467.00)	8.4769	(14,104.07)	(12,435.60)	0.0000	4.3300	(1,740.4638)	0.0000	3.3928	(12.0243)	0.0000	2	(8.6315)	01/06/2025
688266.SH	12/24/2024	SDB3260123488	(7,433.00)	8.4769	(71,462.56)	(63,008.75)	0.0000	4.3300	(1,740.4638)	0.0000	17.1907	(60.9247)	0.0000	2	(43.7340)	01/06/2025
688266.SH	12/24/2024	SDB3260123488	(600.00)	8.4769	(5,768.54)	(5,086.14)	0.0000	4.3300	(1,740.4638)	0.0000	1.3877	(4.9179)	0.0000	2	(3.5303)	01/06/2025
688266.SH	12/24/2024	SDB3260123488	(376.00)	8.4769	(3,614.95)	(3,187.31)	0.0000	4.3300	(1,740.4638)	0.0000	0.8696	(3.0819)	0.0000	2	(2.2123)	01/06/2025
688266.SH	12/24/2024	SDB3260123488	(5,224.00)	8.4769	(50,224.73)	(44,283.29)	0.0000	4.3300	(1,740.4638)	0.0000	12.0818	(42.8186)	0.0000	2	(30.7368)	01/06/2025
688266.SH	12/24/2024	SDB3260123488	(400.00)	8.4769	(3,845.69)	(3,390.76)	0.0000	4.3300	(1,740.4638)	0.0000	0.9251	(3.2786)	0.0000	2	(2.3535)	01/06/2025
688266.SH	12/24/2024	SDB3260123488	(411.00)	8.4769	(3,951.45)	(3,484.00)	0.0000	4.3300	(1,740.4638)	0.0000	0.9505	(3.3688)	0.0000	2	(2.4182)	01/06/2025
688266.SH	12/24/2024	SDB3260123488	(2,689.00)	8.4769	(25,852.66)	(22,794.37)	0.0000	4.3300	(1,740.4638)	0.0000	6.2190	(22.0404)	0.0000	2	(15.8214)	01/06/2025
688266.SH	12/24/2024	SDB3260123488	(300.00)	8.4769	(2,884.27)	(2,543.07)	0.0000	4.3300	(1,740.4638)	0.0000	0.6938	(2.4590)	0.0000	2	(1.7651)	01/06/2025
688266.SH	12/24/2024	SDB3260123488	(500.00)	8.4769	(4,807.11)	(4,238.45)	0.0000	4.3300	(1,740.4638)	0.0000	1.1564	(4.0983)	0.0000	2	(2.9419)	01/06/2025
688266.SH	12/24/2024	SDB3260123488	(3,600.00)	8.4769	(34,611.22)	(30,516.82)	0.0000	4.3300	(1,740.4638)	0.0000	8.3259	(29.5075)	0.0000	2	(21.1815)	01/06/2025
688266.SH	12/24/2024	SDB3260123488	(2,800.00)	8.4769	(26,919.84)	(23,735.30)	0.0000	4.3300	(1,740.4638)	0.0000	6.4757	(22.9502)	0.0000	2	(16.4745)	01/06/2025
688266.SH	12/24/2024	SDB3260123488	(1,200.00)	8.4769	(11,537.07)	(10,172.27)	0.0000	4.3300	(1,740.4638)	0.0000	2.7753	(9.8358)	0.0000	2	(7.0605)	01/06/2025
688266.SH	12/24/2024	SDB3260123488	(900.00)	8.4769	(8,652.81)	(7,629.20)	0.0000	4.3300	(1,740.4638)	0.0000	2.0815	(7.3769)	0.0000	2	(5.2954)	01/06/2025
688266.SH	12/24/2024	SDB3260123488	(400.00)	8.4769	(3,845.69)	(3,390.76)	0.0000	4.3300	(1,740.4638)	0.0000	0.9251	(3.2786)	0.0000	2	(2.3535)	01/06/2025
688266.SH	12/23/2024	SDB3260123488	(919.00)	8.6415	(8,255.23)	(7,941.54)	0.0000	4.3300	(1,740.4638)	0.0000	0.9929	(3.8394)	0.0000	1	(2.8465)	01/06/2025
688266.SH	12/23/2024	SDB3260123488	(2,200.00)	8.6415	(20,366.50)	(19,011.30)	0.0000	4.3300	(1,740.4638)	0.0000	2.4496	(9.1912)	0.0000	1	(6.7416)	01/06/2025
688266.SH	12/23/2024	SDB3260123488	(674.00)	8.6415	(6,231.61)	(5,824.37)	0.0000	4.3300	(1,740.4638)	0.0000	0.7495	(2.8159)	0.0000	1	(2.0663)	01/06/2025
688266.SH	12/23/2024	SDB3260123488	(3,526.00)	8.6415	(32,660.57)	(30,469.93)	0.0000	4.3300	(1,740.4638)	0.0000	3.9283	(14.7311)	0.0000	1	(10.8027)	01/06/2025
688266.SH	12/23/2024	SDB3260123488	(1,648.00)	8.6415	(15,264.64)	(14,241.19)	0.0000	4.3300	(1,740.4638)	0.0000	1.8360	(6.8851)	0.0000	1	(5.0491)	01/06/2025
688266.SH	12/23/2024	SDB3260123488	(1,988.00)	8.6415	(18,446.18)	(17,179.30)	0.0000	4.3300	(1,740.4638)	0.0000	2.2187	(8.3055)	0.0000	1	(6.0869)	01/06/2025
688266.SH	12/23/2024	SDB3260123488	(3,900.00)	8.6415	(35,872.47)	(33,701.85)	0.0000	4.3300	(1,740.4638)	0.0000	4.3147	(16.2936)	0.0000	1	(11.9789)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
068831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SUZHOU ZELGEN BIOPHARMACEUTICAL CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
688266.SH	12/23/2024	SDB3260123488	(6,000.00)	8.6415	(55,543.70)	(51,849.01)	0.0000	4.3300	(1,740.4638)	0.0000	6.6807	(25.0670)	0.0000	1	(18.3864)	01/06/2025
688266.SH	12/23/2024	SDB3260123488	(400.00)	8.6415	(3,738.78)	(3,456.60)	0.0000	4.3300	(1,740.4638)	0.0000	0.4497	(1.6711)	0.0000	1	(1.2214)	01/06/2025
688266.SH	12/23/2024	SDB3260123488	(1,029.00)	8.6415	(9,469.24)	(8,992.10)	0.0000	4.3300	(1,740.4638)	0.0000	1.1389	(4.2990)	0.0000	1	(3.1601)	01/06/2025
688266.SH	12/23/2024	SDB3260123488	(1,295.00)	8.6415	(12,201.18)	(11,190.74)	0.0000	4.3300	(1,740.4638)	0.0000	1.4675	(5.4103)	0.0000	1	(3.9428)	01/06/2025
688266.SH	12/23/2024	SDB3260123488	(208.00)	8.6415	(1,948.74)	(1,797.43)	0.0000	4.3300	(1,740.4638)	0.0000	0.2344	(0.8690)	0.0000	1	(0.6346)	01/06/2025
688266.SH	12/23/2024	SDB3260123488	(2,530.00)	8.6415	(24,285.20)	(21,863.00)	0.0000	4.3300	(1,740.4638)	0.0000	2.9210	(10.5699)	0.0000	1	(7.6490)	01/06/2025
688266.SH	12/23/2024	SDB3260123488	(3,390.00)	8.6415	(32,581.61)	(29,294.69)	0.0000	4.3300	(1,740.4638)	0.0000	3.9188	(14.1629)	0.0000	1	(10.2440)	01/06/2025
688266.SH	12/23/2024	SDB3260123488	(3,433.00)	8.6415	(33,005.65)	(29,666.27)	0.0000	4.3300	(1,740.4638)	0.0000	3.9698	(14.3425)	0.0000	1	(10.3727)	01/06/2025
688266.SH	12/23/2024	SDB3260123488	(2,800.00)	8.6415	(26,919.84)	(24,196.20)	0.0000	4.3300	(1,740.4638)	0.0000	3.2379	(11.6979)	0.0000	1	(8.4601)	01/06/2025
688266.SH	12/23/2024	SDB3260123488	(1,467.00)	8.6415	(14,104.07)	(12,677.08)	0.0000	4.3300	(1,740.4638)	0.0000	1.6964	(6.1289)	0.0000	1	(4.4325)	01/06/2025
688266.SH	12/23/2024	SDB3260123488	(7,433.00)	8.6415	(71,462.56)	(64,232.28)	0.0000	4.3300	(1,740.4638)	0.0000	8.5954	(31.0539)	0.0000	1	(22.4585)	01/06/2025
688266.SH	12/23/2024	SDB3260123488	(600.00)	8.6415	(5,768.54)	(5,184.90)	0.0000	4.3300	(1,740.4638)	0.0000	0.6938	(2.5067)	0.0000	1	(1.8129)	01/06/2025
688266.SH	12/23/2024	SDB3260123488	(376.00)	8.6415	(3,614.95)	(3,249.20)	0.0000	4.3300	(1,740.4638)	0.0000	0.4348	(1.5709)	0.0000	1	(1.1361)	01/06/2025
688266.SH	12/23/2024	SDB3260123488	(5,224.00)	8.6415	(50,224.73)	(45,143.20)	0.0000	4.3300	(1,740.4638)	0.0000	6.0409	(21.8250)	0.0000	1	(15.7841)	01/06/2025
688266.SH	12/23/2024	SDB3260123488	(400.00)	8.6415	(3,845.69)	(3,456.60)	0.0000	4.3300	(1,740.4638)	0.0000	0.4626	(1.6711)	0.0000	1	(1.2086)	01/06/2025
688266.SH	12/23/2024	SDB3260123488	(411.00)	8.6415	(3,951.45)	(3,551.66)	0.0000	4.3300	(1,740.4638)	0.0000	0.4753	(1.7171)	0.0000	1	(1.2418)	01/06/2025
688266.SH	12/23/2024	SDB3260123488	(2,689.00)	8.6415	(25,852.66)	(23,237.00)	0.0000	4.3300	(1,740.4638)	0.0000	3.1095	(11.2342)	0.0000	1	(8.1247)	01/06/2025
688266.SH	12/23/2024	SDB3260123488	(300.00)	8.6415	(2,884.27)	(2,592.45)	0.0000	4.3300	(1,740.4638)	0.0000	0.3469	(1.2534)	0.0000	1	(0.9064)	01/06/2025
688266.SH	12/23/2024	SDB3260123488	(500.00)	8.6415	(4,807.11)	(4,320.75)	0.0000	4.3300	(1,740.4638)	0.0000	0.5782	(2.0889)	0.0000	1	(1.5107)	01/06/2025
688266.SH	12/23/2024	SDB3260123488	(3,600.00)	8.6415	(34,611.22)	(31,109.40)	0.0000	4.3300	(1,740.4638)	0.0000	4.1630	(15.0402)	0.0000	1	(10.8773)	01/06/2025
688266.SH	12/23/2024	SDB3260123488	(2,800.00)	8.6415	(26,919.84)	(24,196.20)	0.0000	4.3300	(1,740.4638)	0.0000	3.2379	(11.6979)	0.0000	1	(8.4601)	01/06/2025
688266.SH	12/23/2024	SDB3260123488	(1,200.00)	8.6415	(11,537.07)	(10,369.80)	0.0000	4.3300	(1,740.4638)	0.0000	1.3877	(5.0134)	0.0000	1	(3.6258)	01/06/2025
688266.SH	12/23/2024	SDB3260123488	(900.00)	8.6415	(8,652.81)	(7,777.35)	0.0000	4.3300	(1,740.4638)	0.0000	1.0407	(3.7601)	0.0000	1	(2.7193)	01/06/2025
688266.SH	12/23/2024	SDB3260123488	(400.00)	8.6415	(3,845.69)	(3,456.60)	0.0000	4.3300	(1,740.4638)	0.0000	0.4626	(1.6711)	0.0000	1	(1.2086)	01/06/2025
688266.SH	12/20/2024	SDB3260123488	(919.00)	8.7824	(8,255.23)	(8,071.03)	0.0000	4.3300	(1,740.4638)	0.0000	2.9788	(11.7061)	0.0000	3	(8.7274)	01/06/2025
688266.SH	12/20/2024	SDB3260123488	(2,200.00)	8.7824	(20,366.50)	(19,321.30)	0.0000	4.3300	(1,740.4638)	0.0000	7.3489	(28.0233)	0.0000	3	(20.6744)	01/06/2025
688266.SH	12/20/2024	SDB3260123488	(674.00)	8.7824	(6,231.61)	(5,919.34)	0.0000	4.3300	(1,740.4638)	0.0000	2.2486	(8.5853)	0.0000	3	(6.3368)	01/06/2025
688266.SH	12/20/2024	SDB3260123488	(3,526.00)	8.7824	(32,660.57)	(30,966.77)	0.0000	4.3300	(1,740.4638)	0.0000	11.7850	(44.9138)	0.0000	3	(33.1288)	01/06/2025
688266.SH	12/20/2024	SDB3260123488	(1,648.00)	8.7824	(15,264.64)	(14,473.41)	0.0000	4.3300	(1,740.4638)	0.0000	5.5080	(20.9920)	0.0000	3	(15.4840)	01/06/2025
688266.SH	12/20/2024	SDB3260123488	(1,988.00)	8.7824	(18,446.18)	(17,459.43)	0.0000	4.3300	(1,740.4638)	0.0000	6.6560	(25.3229)	0.0000	3	(18.6669)	01/06/2025
688266.SH	12/20/2024	SDB3260123488	(3,900.00)	8.7824	(35,872.47)	(34,251.39)	0.0000	4.3300	(1,740.4638)	0.0000	12.9440	(49.6778)	0.0000	3	(36.7338)	01/06/2025
688266.SH	12/20/2024	SDB3260123488	(6,000.00)	8.7824	(55,543.70)	(52,694.45)	0.0000	4.3300	(1,740.4638)	0.0000	20.0420	(76.4273)	0.0000	3	(56.3853)	01/06/2025
688266.SH	12/20/2024	SDB3260123488	(400.00)	8.7824	(3,738.78)	(3,512.96)	0.0000	4.3300	(1,740.4638)	0.0000	1.3491	(5.0952)	0.0000	3	(3.7461)	01/06/2025
688266.SH	12/20/2024	SDB3260123488	(1,029.00)	8.7824	(9,469.24)	(9,037.10)	0.0000	4.3300	(1,740.4638)	0.0000	3.4168	(13.1073)	0.0000	3	(9.6905)	01/06/2025
688266.SH	12/20/2024	SDB3260123488	(1,295.00)	8.7824	(12,201.18)	(11,373.22)	0.0000	4.3300	(1,740.4638)	0.0000	4.4026	(16.4956)	0.0000	3	(12.0930)	01/06/2025
688266.SH	12/20/2024	SDB3260123488	(208.00)	8.7824	(1,948.74)	(1,826.74)	0.0000	4.3300	(1,740.4638)	0.0000	0.7032	(2.6495)	0.0000	3	(1.9463)	01/06/2025
688266.SH	12/20/2024	SDB3260123488	(2,530.00)	8.7824	(24,285.20)	(22,219.49)	0.0000	4.3300	(1,740.4638)	0.0000	8.7629	(32.2269)	0.0000	3	(23.4639)	01/06/2025
688266.SH	12/20/2024	SDB3260123488	(3,390.00)	8.7824	(32,581.61)	(29,772.36)	0.0000	4.3300	(1,740.4638)	0.0000	11.7565	(43.1814)	0.0000	3	(31.4249)	01/06/2025
688266.SH	12/20/2024	SDB3260123488	(3,433.00)	8.7824	(33,005.65)	(30,150.01)	0.0000	4.3300	(1,740.4638)	0.0000	11.9095	(43.7292)	0.0000	3	(31.8196)	01/06/2025
688266.SH	12/20/2024	SDB3260123488	(2,800.00)	8.7824	(26,919.84)	(24,590.74)	0.0000	4.3300	(1,740.4638)	0.0000	9.7136	(35.6661)	0.0000	3	(25.9525)	01/06/2025
688266.SH	12/20/2024	SDB3260123488	(1,467.00)	8.7824	(14,104.07)	(12,883.79)	0.0000	4.3300	(1,740.4638)	0.0000	5.0892	(18.6865)	0.0000	3	(13.5973)	01/06/2025
688266.SH	12/20/2024	SDB3260123488	(7,433.00)	8.7824	(71,462.56)	(65,279.64)	0.0000	4.3300	(1,740.4638)	0.0000	25.7861	(94.6807)	0.0000	3	(68.8946)	01/06/2025
688266.SH	12/20/2024	SDB3260123488	(600.00)	8.7824	(5,768.54)	(5,269.44)	0.0000	4.3300	(1,740.4638)	0.0000	2.0815	(7.6427)	0.0000	3	(5.5613)	01/06/2025
688266.SH	12/20/2024	SDB3260123488	(376.00)	8.7824	(3,614.95)	(3,203.19)	0.0000	4.3300	(1,740.4638)	0.0000	1.3044	(4.7894)	0.0000	3	(3.4851)	01/06/2025
688266.SH	12/20/2024	SDB3260123488	(5,224.00)	8.7824	(50,224.73)	(45,879.30)	0.0000	4.3300	(1,740.4638)	0.0000	18.1228	(66.5427)	0.0000	3	(48.4200)	01/06/2025
688266.SH	12/20/2024	SDB3260123488	(400.00)	8.7824	(3,845.69)	(3,512.96)	0.0000	4.3300	(1,740.4638)	0.0000	1.3877	(5.0952)	0.0000	3	(3.7075)	01/06/2025
688266.SH	12/20/2024	SDB3260123488	(411.00)	8.7824	(3,951.45)	(3,609.57)	0.0000	4.3300	(1,740.4638)	0.0000	1.4258	(5.2353)	0.0000	3	(3.8095)	01/06/2025
688266.SH	12/20/2024	SDB3260123488	(2,689.00)	8.7824	(25,852.66)	(23,615.90)	0.0000	4.3300	(1,740.4638)	0.0000	9.3285	(34.2522)	0.0000	3	(24.9237)	01/06/2025
688266.SH	12/20/2024	SDB3260123488	(300.00)	8.7824	(2,884.27)	(2,634.72)	0.0000	4.3300	(1,740.4638)	0.0000	1.0407	(3.8214)	0.0000	3	(2.7806)	01/06/2025
688266.SH	12/20/2024	SDB3260123488	(500.00)	8.7824	(4,807.11)	(4,391.20)	0.0000	4.3300	(1,740.4638)	0.0000	1.7346	(6.3689)	0.0000	3	(4.6344)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SUZHOU ZELGEN BIOPHARMACEUTICAL CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
688266.SH	12/20/2024	SDB3260123488	(3,600.00)	8.7824	(34,611.22)	(31,616.67)	0.0000	4.3300	(1,740.4638)	0.0000	12.4889	(45.8564)	0.0000	3	(33.3675)	01/06/2025
688266.SH	12/20/2024	SDB3260123488	(2,800.00)	8.7824	(26,919.84)	(24,590.74)	0.0000	4.3300	(1,740.4638)	0.0000	9.7136	(35.6661)	0.0000	3	(25.9525)	01/06/2025
688266.SH	12/20/2024	SDB3260123488	(1,200.00)	8.7824	(11,537.07)	(10,538.89)	0.0000	4.3300	(1,740.4638)	0.0000	4.1630	(15.2855)	0.0000	3	(11.1225)	01/06/2025
688266.SH	12/20/2024	SDB3260123488	(900.00)	8.7824	(8,652.81)	(7,904.17)	0.0000	4.3300	(1,740.4638)	0.0000	3.1222	(11.4641)	0.0000	3	(8.3419)	01/06/2025
688266.SH	12/20/2024	SDB3260123488	(400.00)	8.7824	(3,845.69)	(3,512.96)	0.0000	4.3300	(1,740.4638)	0.0000	1.3877	(5.0952)	0.0000	3	(3.7075)	01/06/2025
688266.SH	12/19/2024	SDB3260123488	(919.00)	8.8702	(8,255.23)	(8,151.68)	0.0000	4.5800	(1,740.4638)	0.0000	1.0502	(3.9410)	0.0000	1	(2.8908)	01/06/2025
688266.SH	12/19/2024	SDB3260123488	(2,200.00)	8.8702	(20,366.50)	(19,514.36)	0.0000	4.5800	(1,740.4638)	0.0000	2.5911	(9.4345)	0.0000	1	(6.8434)	01/06/2025
688266.SH	12/19/2024	SDB3260123488	(674.00)	8.8702	(6,231.61)	(5,978.49)	0.0000	4.5800	(1,740.4638)	0.0000	0.7928	(2.8904)	0.0000	1	(2.0976)	01/06/2025
688266.SH	12/19/2024	SDB3260123488	(3,526.00)	8.8702	(32,660.57)	(31,276.20)	0.0000	4.5800	(1,740.4638)	0.0000	4.1552	(15.1209)	0.0000	1	(10.9657)	01/06/2025
688266.SH	12/19/2024	SDB3260123488	(1,648.00)	8.8702	(15,264.64)	(14,618.03)	0.0000	4.5800	(1,740.4638)	0.0000	1.9420	(7.0673)	0.0000	1	(5.1253)	01/06/2025
688266.SH	12/19/2024	SDB3260123488	(1,988.00)	8.8702	(18,446.18)	(17,633.89)	0.0000	4.5800	(1,740.4638)	0.0000	2.3468	(8.5253)	0.0000	1	(6.1786)	01/06/2025
688266.SH	12/19/2024	SDB3260123488	(3,900.00)	8.8702	(35,872.47)	(34,593.64)	0.0000	4.5800	(1,740.4638)	0.0000	4.5638	(16.7247)	0.0000	1	(12.1609)	01/06/2025
688266.SH	12/19/2024	SDB3260123488	(6,000.00)	8.8702	(55,543.70)	(53,220.99)	0.0000	4.5800	(1,740.4638)	0.0000	7.0664	(25.7303)	0.0000	1	(18.6639)	01/06/2025
688266.SH	12/19/2024	SDB3260123488	(400.00)	8.8702	(3,738.78)	(3,548.07)	0.0000	4.5800	(1,740.4638)	0.0000	0.4757	(1.7154)	0.0000	1	(1.2397)	01/06/2025
688266.SH	12/19/2024	SDB3260123488	(1,029.00)	8.8702	(9,469.24)	(9,127.40)	0.0000	4.5800	(1,740.4638)	0.0000	1.2047	(4.4128)	0.0000	1	(3.2081)	01/06/2025
688266.SH	12/19/2024	SDB3260123488	(1,295.00)	8.8702	(12,201.18)	(11,486.86)	0.0000	4.5800	(1,740.4638)	0.0000	1.5523	(5.5535)	0.0000	1	(4.0012)	01/06/2025
688266.SH	12/19/2024	SDB3260123488	(208.00)	8.8702	(1,948.74)	(1,844.99)	0.0000	4.5800	(1,740.4638)	0.0000	0.2479	(0.8920)	0.0000	1	(0.6441)	01/06/2025
688266.SH	12/19/2024	SDB3260123488	(2,530.00)	8.8702	(24,285.20)	(22,441.52)	0.0000	4.5800	(1,740.4638)	0.0000	3.0896	(10.8496)	0.0000	1	(7.7600)	01/06/2025
688266.SH	12/19/2024	SDB3260123488	(3,390.00)	8.8702	(32,581.61)	(30,069.86)	0.0000	4.5800	(1,740.4638)	0.0000	4.1451	(14.5376)	0.0000	1	(10.3925)	01/06/2025
688266.SH	12/19/2024	SDB3260123488	(3,433.00)	8.8702	(33,005.65)	(30,451.28)	0.0000	4.5800	(1,740.4638)	0.0000	4.1991	(14.7220)	0.0000	1	(10.5230)	01/06/2025
688266.SH	12/19/2024	SDB3260123488	(2,800.00)	8.8702	(26,919.84)	(24,836.46)	0.0000	4.5800	(1,740.4638)	0.0000	3.4248	(12.0075)	0.0000	1	(8.5827)	01/06/2025
688266.SH	12/19/2024	SDB3260123488	(1,467.00)	8.8702	(14,104.07)	(13,012.53)	0.0000	4.5800	(1,740.4638)	0.0000	1.7944	(6.2911)	0.0000	1	(4.4967)	01/06/2025
688266.SH	12/19/2024	SDB3260123488	(7,433.00)	8.8702	(71,462.56)	(65,931.94)	0.0000	4.5800	(1,740.4638)	0.0000	9.0916	(31.8756)	0.0000	1	(22.7840)	01/06/2025
688266.SH	12/19/2024	SDB3260123488	(600.00)	8.8702	(5,768.54)	(5,322.10)	0.0000	4.5800	(1,740.4638)	0.0000	0.7339	(2.5730)	0.0000	1	(1.8391)	01/06/2025
688266.SH	12/19/2024	SDB3260123488	(376.00)	8.8702	(3,614.95)	(3,335.18)	0.0000	4.5800	(1,740.4638)	0.0000	0.4599	(1.6124)	0.0000	1	(1.1525)	01/06/2025
688266.SH	12/19/2024	SDB3260123488	(5,224.00)	8.8702	(50,224.73)	(46,337.74)	0.0000	4.5800	(1,740.4638)	0.0000	6.3897	(22.4025)	0.0000	1	(16.0128)	01/06/2025
688266.SH	12/19/2024	SDB3260123488	(400.00)	8.8702	(3,845.69)	(3,548.07)	0.0000	4.5800	(1,740.4638)	0.0000	0.4893	(1.7154)	0.0000	1	(1.2261)	01/06/2025
688266.SH	12/19/2024	SDB3260123488	(411.00)	8.8702	(3,951.45)	(3,654.64)	0.0000	4.5800	(1,740.4638)	0.0000	0.5027	(1.7625)	0.0000	1	(1.2598)	01/06/2025
688266.SH	12/19/2024	SDB3260123488	(2,689.00)	8.8702	(25,852.66)	(23,851.87)	0.0000	4.5800	(1,740.4638)	0.0000	3.2890	(11.5315)	0.0000	1	(8.2424)	01/06/2025
688266.SH	12/19/2024	SDB3260123488	(300.00)	8.8702	(2,884.27)	(2,661.05)	0.0000	4.5800	(1,740.4638)	0.0000	0.3669	(1.2865)	0.0000	1	(0.9196)	01/06/2025
688266.SH	12/19/2024	SDB3260123488	(500.00)	8.8702	(4,807.11)	(4,435.08)	0.0000	4.5800	(1,740.4638)	0.0000	0.6116	(2.1442)	0.0000	1	(1.5326)	01/06/2025
688266.SH	12/19/2024	SDB3260123488	(3,600.00)	8.8702	(34,611.22)	(31,932.59)	0.0000	4.5800	(1,740.4638)	0.0000	4.4033	(15.4382)	0.0000	1	(11.0349)	01/06/2025
688266.SH	12/19/2024	SDB3260123488	(2,800.00)	8.8702	(26,919.84)	(24,836.46)	0.0000	4.5800	(1,740.4638)	0.0000	3.4248	(12.0075)	0.0000	1	(8.5827)	01/06/2025
688266.SH	12/19/2024	SDB3260123488	(1,200.00)	8.8702	(11,537.07)	(10,644.20)	0.0000	4.5800	(1,740.4638)	0.0000	1.4678	(5.1461)	0.0000	1	(3.6783)	01/06/2025
688266.SH	12/19/2024	SDB3260123488	(900.00)	8.8702	(8,652.81)	(7,983.15)	0.0000	4.5800	(1,740.4638)	0.0000	1.1008	(3.8596)	0.0000	1	(2.7587)	01/06/2025
688266.SH	12/19/2024	SDB3260123488	(400.00)	8.8702	(3,845.69)	(3,548.07)	0.0000	4.5800	(1,740.4638)	0.0000	0.4893	(1.7154)	0.0000	1	(1.2261)	01/06/2025
688266.SH	12/18/2024	SDB3260123488	(2,200.00)	9.2733	(20,366.50)	(20,401.31)	0.0000	4.5800	(1,742.8653)	0.0000	2.5911	(9.8769)	0.0000	1	(7.2858)	01/06/2025
688266.SH	12/18/2024	SDB3260123488	(674.00)	9.2733	(6,231.61)	(6,250.22)	0.0000	4.5800	(1,742.8653)	0.0000	0.7928	(3.0259)	0.0000	1	(2.2331)	01/06/2025
688266.SH	12/18/2024	SDB3260123488	(3,526.00)	9.2733	(32,660.57)	(32,697.73)	0.0000	4.5800	(1,742.8653)	0.0000	4.1552	(15.8299)	0.0000	1	(11.6748)	01/06/2025
688266.SH	12/18/2024	SDB3260123488	(1,648.00)	9.2733	(15,264.64)	(15,282.43)	0.0000	4.5800	(1,742.8653)	0.0000	1.9420	(7.3987)	0.0000	1	(5.4567)	01/06/2025
688266.SH	12/18/2024	SDB3260123488	(1,988.00)	9.2733	(18,446.18)	(18,435.36)	0.0000	4.5800	(1,742.8653)	0.0000	2.3468	(8.9251)	0.0000	1	(6.5783)	01/06/2025
688266.SH	12/18/2024	SDB3260123488	(3,900.00)	9.2733	(35,872.47)	(36,165.96)	0.0000	4.5800	(1,742.8653)	0.0000	4.5638	(17.5090)	0.0000	1	(12.9452)	01/06/2025
688266.SH	12/18/2024	SDB3260123488	(6,000.00)	9.2733	(55,543.70)	(55,639.93)	0.0000	4.5800	(1,742.8653)	0.0000	7.0664	(26.9369)	0.0000	1	(19.8705)	01/06/2025
688266.SH	12/18/2024	SDB3260123488	(400.00)	9.2733	(3,738.78)	(3,709.33)	0.0000	4.5800	(1,742.8653)	0.0000	0.4757	(1.7958)	0.0000	1	(1.3201)	01/06/2025
688266.SH	12/18/2024	SDB3260123488	(1,029.00)	9.2733	(9,469.24)	(9,542.25)	0.0000	4.5800	(1,742.8653)	0.0000	1.2047	(4.6197)	0.0000	1	(3.4150)	01/06/2025
688266.SH	12/18/2024	SDB3260123488	(1,295.00)	9.2733	(12,201.18)	(12,008.95)	0.0000	4.5800	(1,742.8653)	0.0000	1.5523	(5.8139)	0.0000	1	(4.2616)	01/06/2025
688266.SH	12/18/2024	SDB3260123488	(208.00)	9.2733	(1,948.74)	(1,928.85)	0.0000	4.5800	(1,742.8653)	0.0000	0.2479	(0.9338)	0.0000	1	(0.6859)	01/06/2025
688266.SH	12/18/2024	SDB3260123488	(2,530.00)	9.2733	(24,285.20)	(23,461.50)	0.0000	4.5800	(1,742.8653)	0.0000	3.0896	(11.3584)	0.0000	1	(8.2688)	01/06/2025
688266.SH	12/18/2024	SDB3260123488	(3,390.00)	9.2733	(32,581.61)	(31,436.56)	0.0000	4.5800	(1,742.8653)	0.0000	4.1451	(15.2194)	0.0000	1	(11.0743)	01/06/2025
688266.SH	12/18/2024	SDB3260123488	(3,433.00)	9.2733	(33,005.65)	(31,835.31)	0.0000	4.5800	(1,742.8653)	0.0000	4.1991	(15.4124)	0.0000	1	(11.2134)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SUZHOU ZELGEN BIOPHARMACEUTICAL CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
688266.SH	12/18/2024	SDB3260123488	(2,800.00)	9.2733	(26,919.84)	(25,965.30)	0.0000	4.5800	(1,742.8653)	0.0000	3.4248	(12.5706)	0.0000	1	(9.1458)	01/06/2025
688266.SH	12/18/2024	SDB3260123488	(1,467.00)	9.2733	(14,104.07)	(13,603.96)	0.0000	4.5800	(1,742.8653)	0.0000	1.7944	(6.5861)	0.0000	1	(4.7917)	01/06/2025
688266.SH	12/18/2024	SDB3260123488	(7,433.00)	9.2733	(71,462.56)	(68,928.60)	0.0000	4.5800	(1,742.8653)	0.0000	9.0916	(33.3704)	0.0000	1	(24.2787)	01/06/2025
688266.SH	12/18/2024	SDB3260123488	(600.00)	9.2733	(5,768.54)	(5,563.99)	0.0000	4.5800	(1,742.8653)	0.0000	0.7339	(2.6937)	0.0000	1	(1.9598)	01/06/2025
688266.SH	12/18/2024	SDB3260123488	(376.00)	9.2733	(3,614.95)	(3,486.77)	0.0000	4.5800	(1,742.8653)	0.0000	0.4599	(1.6880)	0.0000	1	(1.2281)	01/06/2025
688266.SH	12/18/2024	SDB3260123488	(5,224.00)	9.2733	(50,224.73)	(48,443.83)	0.0000	4.5800	(1,742.8653)	0.0000	6.3897	(23.4531)	0.0000	1	(17.0634)	01/06/2025
688266.SH	12/18/2024	SDB3260123488	(400.00)	9.2733	(3,845.69)	(3,709.33)	0.0000	4.5800	(1,742.8653)	0.0000	0.4893	(1.7958)	0.0000	1	(1.3065)	01/06/2025
688266.SH	12/18/2024	SDB3260123488	(411.00)	9.2733	(3,951.45)	(3,811.34)	0.0000	4.5800	(1,742.8653)	0.0000	0.5027	(1.8452)	0.0000	1	(1.3425)	01/06/2025
688266.SH	12/18/2024	SDB3260123488	(2,689.00)	9.2733	(25,852.66)	(24,935.96)	0.0000	4.5800	(1,742.8653)	0.0000	3.2890	(12.0722)	0.0000	1	(8.7832)	01/06/2025
688266.SH	12/18/2024	SDB3260123488	(300.00)	9.2733	(2,884.27)	(2,782.00)	0.0000	4.5800	(1,742.8653)	0.0000	0.3669	(1.3468)	0.0000	1	(0.9799)	01/06/2025
688266.SH	12/18/2024	SDB3260123488	(500.00)	9.2733	(4,807.11)	(4,636.66)	0.0000	4.5800	(1,742.8653)	0.0000	0.6116	(2.2447)	0.0000	1	(1.6332)	01/06/2025
688266.SH	12/18/2024	SDB3260123488	(3,600.00)	9.2733	(34,611.22)	(33,383.96)	0.0000	4.5800	(1,742.8653)	0.0000	4.4033	(16.1622)	0.0000	1	(11.7588)	01/06/2025
688266.SH	12/18/2024	SDB3260123488	(2,800.00)	9.2733	(26,919.84)	(25,965.30)	0.0000	4.5800	(1,742.8653)	0.0000	3.4248	(12.5706)	0.0000	1	(9.1458)	01/06/2025
688266.SH	12/18/2024	SDB3260123488	(1,200.00)	9.2733	(11,537.07)	(11,127.99)	0.0000	4.5800	(1,742.8653)	0.0000	1.4678	(5.3874)	0.0000	1	(3.9196)	01/06/2025
688266.SH	12/18/2024	SDB3260123488	(900.00)	9.2733	(8,652.81)	(8,345.99)	0.0000	4.5800	(1,742.8653)	0.0000	1.1008	(4.0405)	0.0000	1	(2.9397)	01/06/2025
688266.SH	12/18/2024	SDB3260123488	(400.00)	9.2733	(3,845.69)	(3,709.33)	0.0000	4.5800	(1,742.8653)	0.0000	0.4893	(1.7958)	0.0000	1	(1.3065)	01/06/2025
688266.SH	12/17/2024	SDB3260123488	(674.00)	9.2098	(6,231.61)	(6,207.42)	0.0000	4.5800	(1,745.3080)	0.0000	0.7928	(3.0094)	0.0000	1	(2.2166)	01/06/2025
688266.SH	12/17/2024	SDB3260123488	(3,526.00)	9.2098	(32,660.57)	(32,473.86)	0.0000	4.5800	(1,745.3080)	0.0000	4.1552	(15.7436)	0.0000	1	(11.5884)	01/06/2025
688266.SH	12/17/2024	SDB3260123488	(1,648.00)	9.2098	(15,264.64)	(15,177.80)	0.0000	4.5800	(1,745.3080)	0.0000	1.9420	(7.3583)	0.0000	1	(5.4163)	01/06/2025
688266.SH	12/17/2024	SDB3260123488	(1,988.00)	9.2098	(18,446.18)	(18,309.14)	0.0000	4.5800	(1,745.3080)	0.0000	2.3468	(8.8764)	0.0000	1	(6.5296)	01/06/2025
688266.SH	12/17/2024	SDB3260123488	(3,900.00)	9.2098	(35,872.47)	(35,918.33)	0.0000	4.5800	(1,745.3080)	0.0000	4.5638	(17.4135)	0.0000	1	(12.8497)	01/06/2025
688266.SH	12/17/2024	SDB3260123488	(6,000.00)	9.2098	(55,543.70)	(55,258.97)	0.0000	4.5800	(1,745.3080)	0.0000	7.0664	(26.7900)	0.0000	1	(19.7236)	01/06/2025
688266.SH	12/17/2024	SDB3260123488	(400.00)	9.2098	(3,738.78)	(3,683.93)	0.0000	4.5800	(1,745.3080)	0.0000	0.4757	(1.7860)	0.0000	1	(1.3103)	01/06/2025
688266.SH	12/17/2024	SDB3260123488	(1,029.00)	9.2098	(9,469.24)	(9,476.91)	0.0000	4.5800	(1,745.3080)	0.0000	1.2047	(4.5945)	0.0000	1	(3.3898)	01/06/2025
688266.SH	12/17/2024	SDB3260123488	(1,295.00)	9.2098	(12,201.18)	(11,926.73)	0.0000	4.5800	(1,745.3080)	0.0000	1.5523	(5.7822)	0.0000	1	(4.2299)	01/06/2025
688266.SH	12/17/2024	SDB3260123488	(208.00)	9.2098	(1,948.74)	(1,915.64)	0.0000	4.5800	(1,745.3080)	0.0000	0.2479	(0.9287)	0.0000	1	(0.6808)	01/06/2025
688266.SH	12/17/2024	SDB3260123488	(2,530.00)	9.2098	(24,285.20)	(23,300.87)	0.0000	4.5800	(1,745.3080)	0.0000	3.0896	(11.2964)	0.0000	1	(8.2068)	01/06/2025
688266.SH	12/17/2024	SDB3260123488	(3,390.00)	9.2098	(32,581.61)	(31,221.32)	0.0000	4.5800	(1,745.3080)	0.0000	4.1451	(15.1363)	0.0000	1	(10.9912)	01/06/2025
688266.SH	12/17/2024	SDB3260123488	(3,433.00)	9.2098	(33,005.65)	(31,617.34)	0.0000	4.5800	(1,745.3080)	0.0000	4.1991	(15.3283)	0.0000	1	(11.1293)	01/06/2025
688266.SH	12/17/2024	SDB3260123488	(2,800.00)	9.2098	(26,919.84)	(25,787.52)	0.0000	4.5800	(1,745.3080)	0.0000	3.4248	(12.5020)	0.0000	1	(9.0772)	01/06/2025
688266.SH	12/17/2024	SDB3260123488	(1,467.00)	9.2098	(14,104.07)	(13,510.82)	0.0000	4.5800	(1,745.3080)	0.0000	1.7944	(6.5502)	0.0000	1	(4.7558)	01/06/2025
688266.SH	12/17/2024	SDB3260123488	(7,433.00)	9.2098	(71,462.56)	(68,456.66)	0.0000	4.5800	(1,745.3080)	0.0000	9.0916	(33.1883)	0.0000	1	(24.0967)	01/06/2025
688266.SH	12/17/2024	SDB3260123488	(600.00)	9.2098	(5,768.54)	(5,525.90)	0.0000	4.5800	(1,745.3080)	0.0000	0.7339	(2.6790)	0.0000	1	(1.9451)	01/06/2025
688266.SH	12/17/2024	SDB3260123488	(376.00)	9.2098	(3,614.95)	(3,462.90)	0.0000	4.5800	(1,745.3080)	0.0000	0.4599	(1.6788)	0.0000	1	(1.2189)	01/06/2025
688266.SH	12/17/2024	SDB3260123488	(5,224.00)	9.2098	(50,224.73)	(48,112.15)	0.0000	4.5800	(1,745.3080)	0.0000	6.3897	(23.3251)	0.0000	1	(16.9354)	01/06/2025
688266.SH	12/17/2024	SDB3260123488	(400.00)	9.2098	(3,845.69)	(3,683.93)	0.0000	4.5800	(1,745.3080)	0.0000	0.4893	(1.7860)	0.0000	1	(1.2967)	01/06/2025
688266.SH	12/17/2024	SDB3260123488	(411.00)	9.2098	(3,951.45)	(3,785.24)	0.0000	4.5800	(1,745.3080)	0.0000	0.5027	(1.8351)	0.0000	1	(1.3324)	01/06/2025
688266.SH	12/17/2024	SDB3260123488	(2,689.00)	9.2098	(25,852.66)	(24,765.23)	0.0000	4.5800	(1,745.3080)	0.0000	3.2890	(12.0064)	0.0000	1	(8.7173)	01/06/2025
688266.SH	12/17/2024	SDB3260123488	(300.00)	9.2098	(2,884.27)	(2,762.95)	0.0000	4.5800	(1,745.3080)	0.0000	0.3669	(1.3395)	0.0000	1	(0.9726)	01/06/2025
688266.SH	12/17/2024	SDB3260123488	(500.00)	9.2098	(4,807.11)	(4,604.91)	0.0000	4.5800	(1,745.3080)	0.0000	0.6116	(2.2325)	0.0000	1	(1.6209)	01/06/2025
688266.SH	12/17/2024	SDB3260123488	(3,600.00)	9.2098	(34,611.22)	(33,155.38)	0.0000	4.5800	(1,745.3080)	0.0000	4.4033	(16.0740)	0.0000	1	(11.6707)	01/06/2025
688266.SH	12/17/2024	SDB3260123488	(2,800.00)	9.2098	(26,919.84)	(25,787.52)	0.0000	4.5800	(1,745.3080)	0.0000	3.4248	(12.5020)	0.0000	1	(9.0772)	01/06/2025
688266.SH	12/17/2024	SDB3260123488	(1,200.00)	9.2098	(11,537.07)	(11,051.79)	0.0000	4.5800	(1,745.3080)	0.0000	1.4678	(5.3580)	0.0000	1	(3.8902)	01/06/2025
688266.SH	12/17/2024	SDB3260123488	(900.00)	9.2098	(8,652.81)	(8,288.85)	0.0000	4.5800	(1,745.3080)	0.0000	1.1008	(4.0185)	0.0000	1	(2.9177)	01/06/2025
688266.SH	12/17/2024	SDB3260123488	(400.00)	9.2098	(3,845.69)	(3,683.93)	0.0000	4.5800	(1,745.3080)	0.0000	0.4893	(1.7860)	0.0000	1	(1.2967)	01/06/2025
688266.SH	12/16/2024	SDB3260123488	(674.00)	9.1874	(6,231.61)	(6,192.33)	0.0000	4.5800	(1,745.3080)	0.0000	0.7928	(3.0021)	0.0000	1	(2.2093)	01/06/2025
688266.SH	12/16/2024	SDB3260123488	(3,526.00)	9.1874	(32,660.57)	(32,394.90)	0.0000	4.5800	(1,745.3080)	0.0000	4.1552	(15.7053)	0.0000	1	(11.5501)	01/06/2025
688266.SH	12/16/2024	SDB3260123488	(1,648.00)	9.1874	(15,264.64)	(15,140.89)	0.0000	4.5800	(1,745.3080)	0.0000	1.9420	(7.3404)	0.0000	1	(5.3984)	01/06/2025
688266.SH	12/16/2024	SDB3260123488	(1,988.00)	9.1874	(18,446.18)	(18,264.62)	0.0000	4.5800	(1,745.3080)	0.0000	2.3468	(8.8548)	0.0000	1	(6.5081)	01/06/2025
688266.SH	12/16/2024	SDB3260123488	(3,900.00)	9.1874	(35,872.47)	(35,831.00)	0.0000	4.5800	(1,745.3080)	0.0000	4.5638	(17.3711)	0.0000	1	(12.8074)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SUZHOU ZELGEN BIOPHARMACEUTICAL CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
688266.SH	12/16/2024	SDB3260123488	(6,000.00)	9.1874	(55,543.70)	(55,124.61)	0.0000	4.5800	(1,745.3080)	0.0000	7.0664	(26.7248)	0.0000	1	(19.6584)	01/06/2025
688266.SH	12/16/2024	SDB3260123488	(400.00)	9.1874	(3,738.78)	(3,674.97)	0.0000	4.5800	(1,745.3080)	0.0000	0.4757	(1.7817)	0.0000	1	(1.3060)	01/06/2025
688266.SH	12/16/2024	SDB3260123488	(1,029.00)	9.1874	(9,469.24)	(9,453.87)	0.0000	4.5800	(1,745.3080)	0.0000	1.2047	(4.5833)	0.0000	1	(3.3786)	01/06/2025
688266.SH	12/16/2024	SDB3260123488	(1,295.00)	9.1874	(12,201.18)	(11,897.73)	0.0000	4.5800	(1,745.3080)	0.0000	1.5523	(5.7681)	0.0000	1	(4.2158)	01/06/2025
688266.SH	12/16/2024	SDB3260123488	(208.00)	9.1874	(1,948.74)	(1,910.99)	0.0000	4.5800	(1,745.3080)	0.0000	0.2479	(0.9265)	0.0000	1	(0.6785)	01/06/2025
688266.SH	12/16/2024	SDB3260123488	(2,530.00)	9.1874	(24,285.20)	(23,244.21)	0.0000	4.5800	(1,745.3080)	0.0000	3.0896	(11.2690)	0.0000	1	(8.1794)	01/06/2025
688266.SH	12/16/2024	SDB3260123488	(3,390.00)	9.1874	(32,581.61)	(31,145.40)	0.0000	4.5800	(1,745.3080)	0.0000	4.1451	(15.0995)	0.0000	1	(10.9544)	01/06/2025
688266.SH	12/16/2024	SDB3260123488	(3,433.00)	9.1874	(33,005.65)	(31,540.46)	0.0000	4.5800	(1,745.3080)	0.0000	4.1991	(15.2911)	0.0000	1	(11.0920)	01/06/2025
688266.SH	12/16/2024	SDB3260123488	(2,800.00)	9.1874	(26,919.84)	(25,724.82)	0.0000	4.5800	(1,745.3080)	0.0000	3.4248	(12.4716)	0.0000	1	(9.0468)	01/06/2025
688266.SH	12/16/2024	SDB3260123488	(1,467.00)	9.1874	(14,104.07)	(13,477.97)	0.0000	4.5800	(1,745.3080)	0.0000	1.7944	(6.5342)	0.0000	1	(4.7399)	01/06/2025
688266.SH	12/16/2024	SDB3260123488	(7,433.00)	9.1874	(71,462.56)	(68,290.20)	0.0000	4.5800	(1,745.3080)	0.0000	9.0916	(33.1076)	0.0000	1	(24.0160)	01/06/2025
688266.SH	12/16/2024	SDB3260123488	(600.00)	9.1874	(5,768.54)	(5,512.46)	0.0000	4.5800	(1,745.3080)	0.0000	0.7339	(2.6725)	0.0000	1	(1.9386)	01/06/2025
688266.SH	12/16/2024	SDB3260123488	(376.00)	9.1874	(3,614.95)	(3,454.48)	0.0000	4.5800	(1,745.3080)	0.0000	0.4599	(1.6748)	0.0000	1	(1.2149)	01/06/2025
688266.SH	12/16/2024	SDB3260123488	(5,224.00)	9.1874	(50,224.73)	(47,995.16)	0.0000	4.5800	(1,745.3080)	0.0000	6.3897	(23.2684)	0.0000	1	(16.8787)	01/06/2025
688266.SH	12/16/2024	SDB3260123488	(400.00)	9.1874	(3,845.69)	(3,674.97)	0.0000	4.5800	(1,745.3080)	0.0000	0.4893	(1.7817)	0.0000	1	(1.2924)	01/06/2025
688266.SH	12/16/2024	SDB3260123488	(411.00)	9.1874	(3,951.45)	(3,776.04)	0.0000	4.5800	(1,745.3080)	0.0000	0.5027	(1.8307)	0.0000	1	(1.3279)	01/06/2025
688266.SH	12/16/2024	SDB3260123488	(2,689.00)	9.1874	(25,852.66)	(24,705.01)	0.0000	4.5800	(1,745.3080)	0.0000	3.2890	(11.9772)	0.0000	1	(8.6881)	01/06/2025
688266.SH	12/16/2024	SDB3260123488	(300.00)	9.1874	(2,884.27)	(2,756.23)	0.0000	4.5800	(1,745.3080)	0.0000	0.3669	(1.3362)	0.0000	1	(0.9693)	01/06/2025
688266.SH	12/16/2024	SDB3260123488	(500.00)	9.1874	(4,807.11)	(4,593.72)	0.0000	4.5800	(1,745.3080)	0.0000	0.6116	(2.2271)	0.0000	1	(1.6155)	01/06/2025
688266.SH	12/16/2024	SDB3260123488	(3,600.00)	9.1874	(34,611.22)	(33,074.77)	0.0000	4.5800	(1,745.3080)	0.0000	4.4033	(16.0349)	0.0000	1	(11.6316)	01/06/2025
688266.SH	12/16/2024	SDB3260123488	(2,800.00)	9.1874	(26,919.84)	(25,724.82)	0.0000	4.5800	(1,745.3080)	0.0000	3.4248	(12.4716)	0.0000	1	(9.0468)	01/06/2025
688266.SH	12/16/2024	SDB3260123488	(1,200.00)	9.1874	(11,537.07)	(11,024.92)	0.0000	4.5800	(1,745.3080)	0.0000	1.4678	(5.3450)	0.0000	1	(3.8772)	01/06/2025
688266.SH	12/16/2024	SDB3260123488	(900.00)	9.1874	(8,652.81)	(8,268.69)	0.0000	4.5800	(1,745.3080)	0.0000	1.1008	(4.0087)	0.0000	1	(2.9079)	01/06/2025
688266.SH	12/16/2024	SDB3260123488	(400.00)	9.1874	(3,845.69)	(3,674.97)	0.0000	4.5800	(1,745.3080)	0.0000	0.4893	(1.7817)	0.0000	1	(1.2924)	01/06/2025
688266.SH	12/13/2024	SDB3260123488	(1,648.00)	9.3557	(15,264.64)	(15,418.11)	0.0000	4.5800	(1,713.6026)	0.0000	5.8260	(22.0171)	0.0000	3	(16.1911)	01/06/2025
688266.SH	12/13/2024	SDB3260123488	(1,988.00)	9.3557	(18,446.18)	(18,599.03)	0.0000	4.5800	(1,713.6026)	0.0000	7.0403	(26.5595)	0.0000	3	(19.5192)	01/06/2025
688266.SH	12/13/2024	SDB3260123488	(3,900.00)	9.3557	(35,872.47)	(36,487.04)	0.0000	4.5800	(1,713.6026)	0.0000	13.6913	(52.1036)	0.0000	3	(38.4122)	01/06/2025
688266.SH	12/13/2024	SDB3260123488	(6,000.00)	9.3557	(55,543.70)	(56,133.91)	0.0000	4.5800	(1,713.6026)	0.0000	21.1992	(80.1593)	0.0000	3	(58.9602)	01/06/2025
688266.SH	12/13/2024	SDB3260123488	(400.00)	9.3557	(3,738.78)	(3,742.26)	0.0000	4.5800	(1,713.6026)	0.0000	1.4270	(5.3440)	0.0000	3	(3.9170)	01/06/2025
688266.SH	12/13/2024	SDB3260123488	(1,029.00)	9.3557	(9,469.24)	(9,626.96)	0.0000	4.5800	(1,713.6026)	0.0000	3.6141	(13.7473)	0.0000	3	(10.1332)	01/06/2025
688266.SH	12/13/2024	SDB3260123488	(1,295.00)	9.3557	(12,201.18)	(12,115.57)	0.0000	4.5800	(1,713.6026)	0.0000	4.6568	(17.3011)	0.0000	3	(12.6443)	01/06/2025
688266.SH	12/13/2024	SDB3260123488	(208.00)	9.3557	(1,948.74)	(1,945.98)	0.0000	4.5800	(1,713.6026)	0.0000	0.7438	(2.7789)	0.0000	3	(2.0351)	01/06/2025
688266.SH	12/13/2024	SDB3260123488	(2,530.00)	9.3557	(24,285.20)	(23,669.80)	0.0000	4.5800	(1,713.6026)	0.0000	9.2689	(33.8005)	0.0000	3	(24.5317)	01/06/2025
688266.SH	12/13/2024	SDB3260123488	(3,390.00)	9.3557	(32,581.61)	(31,715.66)	0.0000	4.5800	(1,713.6026)	0.0000	12.4353	(45.2900)	0.0000	3	(32.8547)	01/06/2025
688266.SH	12/13/2024	SDB3260123488	(3,433.00)	9.3557	(33,005.65)	(32,117.95)	0.0000	4.5800	(1,713.6026)	0.0000	12.5972	(45.8645)	0.0000	3	(33.2673)	01/06/2025
688266.SH	12/13/2024	SDB3260123488	(2,800.00)	9.3557	(26,919.84)	(26,195.82)	0.0000	4.5800	(1,713.6026)	0.0000	10.2744	(37.4077)	0.0000	3	(27.1333)	01/06/2025
688266.SH	12/13/2024	SDB3260123488	(1,467.00)	9.3557	(14,104.07)	(13,724.74)	0.0000	4.5800	(1,713.6026)	0.0000	5.3831	(19.5990)	0.0000	3	(14.2159)	01/06/2025
688266.SH	12/13/2024	SDB3260123488	(7,433.00)	9.3557	(71,462.56)	(69,540.55)	0.0000	4.5800	(1,713.6026)	0.0000	27.2749	(99.3041)	0.0000	3	(72.0292)	01/06/2025
688266.SH	12/13/2024	SDB3260123488	(600.00)	9.3557	(5,768.54)	(5,613.39)	0.0000	4.5800	(1,713.6026)	0.0000	2.2017	(8.0159)	0.0000	3	(5.8143)	01/06/2025
688266.SH	12/13/2024	SDB3260123488	(376.00)	9.3557	(3,614.95)	(3,517.72)	0.0000	4.5800	(1,713.6026)	0.0000	1.3797	(5.0233)	0.0000	3	(3.6436)	01/06/2025
688266.SH	12/13/2024	SDB3260123488	(5,224.00)	9.3557	(50,224.73)	(48,873.92)	0.0000	4.5800	(1,713.6026)	0.0000	19.1691	(69.7921)	0.0000	3	(50.6230)	01/06/2025
688266.SH	12/13/2024	SDB3260123488	(400.00)	9.3557	(3,845.69)	(3,742.26)	0.0000	4.5800	(1,713.6026)	0.0000	1.4678	(5.3440)	0.0000	3	(3.8762)	01/06/2025
688266.SH	12/13/2024	SDB3260123488	(411.00)	9.3557	(3,951.45)	(3,845.17)	0.0000	4.5800	(1,713.6026)	0.0000	1.5081	(5.4909)	0.0000	3	(3.9828)	01/06/2025
688266.SH	12/13/2024	SDB3260123488	(2,689.00)	9.3557	(25,852.66)	(25,157.35)	0.0000	4.5800	(1,713.6026)	0.0000	9.8671	(35.9247)	0.0000	3	(26.0576)	01/06/2025
688266.SH	12/13/2024	SDB3260123488	(300.00)	9.3557	(2,884.27)	(2,806.70)	0.0000	4.5800	(1,713.6026)	0.0000	1.1008	(4.0080)	0.0000	3	(2.9071)	01/06/2025
688266.SH	12/13/2024	SDB3260123488	(500.00)	9.3557	(4,807.11)	(4,677.83)	0.0000	4.5800	(1,713.6026)	0.0000	1.8347	(6.6799)	0.0000	3	(4.8452)	01/06/2025
688266.SH	12/13/2024	SDB3260123488	(3,600.00)	9.3557	(34,611.22)	(33,680.34)	0.0000	4.5800	(1,713.6026)	0.0000	13.2100	(48.0956)	0.0000	3	(34.8857)	01/06/2025
688266.SH	12/13/2024	SDB3260123488	(2,800.00)	9.3557	(26,919.84)	(26,195.82)	0.0000	4.5800	(1,713.6026)	0.0000	10.2744	(37.4077)	0.0000	3	(27.1333)	01/06/2025
688266.SH	12/13/2024	SDB3260123488	(1,200.00)	9.3557	(11,537.07)	(11,226.78)	0.0000	4.5800	(1,713.6026)	0.0000	4.4033	(16.0319)	0.0000	3	(11.6286)	01/06/2025
688266.SH	12/13/2024	SDB3260123488	(900.00)	9.3557	(8,652.81)	(8,420.09)	0.0000	4.5800	(1,713.6026)	0.0000	3.3025	(12.0239)	0.0000	3	(8.7214)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SUZHOU ZELGEN BIOPHARMACEUTICAL CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
688266.SH	12/13/2024	SDB3260123488	(400.00)	9.3557	(3,845.69)	(3,742.26)	0.0000	4.5800	(1,713.6026)	0.0000	1.4678	(5.3440)	0.0000	3	(3.8762)	01/06/2025
688266.SH	12/12/2024	SDB3260123488	(1,648.00)	9.2118	(15,264.64)	(15,181.12)	0.0000	4.5800	(1,713.6026)	0.0000	1.9420	(7.2262)	0.0000	1	(5.2842)	01/06/2025
688266.SH	12/12/2024	SDB3260123488	(1,988.00)	9.2118	(18,446.18)	(18,313.15)	0.0000	4.5800	(1,713.6026)	0.0000	2.3468	(8.7171)	0.0000	1	(6.3703)	01/06/2025
688266.SH	12/12/2024	SDB3260123488	(3,900.00)	9.2118	(35,872.47)	(35,926.19)	0.0000	4.5800	(1,713.6026)	0.0000	4.5638	(17.1009)	0.0000	1	(12.5371)	01/06/2025
688266.SH	12/12/2024	SDB3260123488	(6,000.00)	9.2118	(55,543.70)	(55,271.06)	0.0000	4.5800	(1,713.6026)	0.0000	7.0664	(26.3091)	0.0000	1	(19.2427)	01/06/2025
688266.SH	12/12/2024	SDB3260123488	(400.00)	9.2118	(3,738.78)	(3,684.74)	0.0000	4.5800	(1,713.6026)	0.0000	0.4757	(1.7539)	0.0000	1	(1.2783)	01/06/2025
688266.SH	12/12/2024	SDB3260123488	(1,029.00)	9.2118	(9,469.24)	(9,478.99)	0.0000	4.5800	(1,713.6026)	0.0000	1.2047	(4.5120)	0.0000	1	(3.3073)	01/06/2025
688266.SH	12/12/2024	SDB3260123488	(1,295.00)	9.2118	(12,201.18)	(11,929.34)	0.0000	4.5800	(1,713.6026)	0.0000	1.5523	(5.6784)	0.0000	1	(4.1261)	01/06/2025
688266.SH	12/12/2024	SDB3260123488	(208.00)	9.2118	(1,948.74)	(1,916.06)	0.0000	4.5800	(1,713.6026)	0.0000	0.2479	(0.9120)	0.0000	1	(0.6641)	01/06/2025
688266.SH	12/12/2024	SDB3260123488	(2,530.00)	9.2118	(24,285.20)	(23,305.97)	0.0000	4.5800	(1,713.6026)	0.0000	3.0896	(11.0937)	0.0000	1	(8.0040)	01/06/2025
688266.SH	12/12/2024	SDB3260123488	(3,390.00)	9.2118	(32,581.61)	(31,228.15)	0.0000	4.5800	(1,713.6026)	0.0000	4.1451	(14.8646)	0.0000	1	(10.7195)	01/06/2025
688266.SH	12/12/2024	SDB3260123488	(3,433.00)	9.2118	(33,005.65)	(31,624.26)	0.0000	4.5800	(1,713.6026)	0.0000	4.1991	(15.0532)	0.0000	1	(10.8541)	01/06/2025
688266.SH	12/12/2024	SDB3260123488	(2,800.00)	9.2118	(26,919.84)	(25,793.16)	0.0000	4.5800	(1,713.6026)	0.0000	3.4248	(12.2776)	0.0000	1	(8.8528)	01/06/2025
688266.SH	12/12/2024	SDB3260123488	(1,467.00)	9.2118	(14,104.07)	(13,513.78)	0.0000	4.5800	(1,713.6026)	0.0000	1.7944	(6.4326)	0.0000	1	(4.6382)	01/06/2025
688266.SH	12/12/2024	SDB3260123488	(7,433.00)	9.2118	(71,462.56)	(68,471.64)	0.0000	4.5800	(1,713.6026)	0.0000	9.0916	(32.5925)	0.0000	1	(23.5009)	01/06/2025
688266.SH	12/12/2024	SDB3260123488	(600.00)	9.2118	(5,768.54)	(5,527.11)	0.0000	4.5800	(1,713.6026)	0.0000	0.7339	(2.6309)	0.0000	1	(1.8970)	01/06/2025
688266.SH	12/12/2024	SDB3260123488	(376.00)	9.2118	(3,614.95)	(3,463.65)	0.0000	4.5800	(1,713.6026)	0.0000	0.4599	(1.6487)	0.0000	1	(1.1888)	01/06/2025
688266.SH	12/12/2024	SDB3260123488	(5,224.00)	9.2118	(50,224.73)	(48,122.67)	0.0000	4.5800	(1,713.6026)	0.0000	6.3897	(22.9064)	0.0000	1	(16.5167)	01/06/2025
688266.SH	12/12/2024	SDB3260123488	(400.00)	9.2118	(3,845.69)	(3,684.74)	0.0000	4.5800	(1,713.6026)	0.0000	0.4893	(1.7539)	0.0000	1	(1.2647)	01/06/2025
688266.SH	12/12/2024	SDB3260123488	(411.00)	9.2118	(3,951.45)	(3,786.07)	0.0000	4.5800	(1,713.6026)	0.0000	0.5027	(1.8022)	0.0000	1	(1.2995)	01/06/2025
688266.SH	12/12/2024	SDB3260123488	(2,689.00)	9.2118	(25,852.66)	(24,770.65)	0.0000	4.5800	(1,713.6026)	0.0000	3.2890	(11.7908)	0.0000	1	(8.5018)	01/06/2025
688266.SH	12/12/2024	SDB3260123488	(300.00)	9.2118	(2,884.27)	(2,763.55)	0.0000	4.5800	(1,713.6026)	0.0000	0.3669	(1.3155)	0.0000	1	(0.9485)	01/06/2025
688266.SH	12/12/2024	SDB3260123488	(500.00)	9.2118	(4,807.11)	(4,605.92)	0.0000	4.5800	(1,713.6026)	0.0000	0.6116	(2.1924)	0.0000	1	(1.5809)	01/06/2025
688266.SH	12/12/2024	SDB3260123488	(3,600.00)	9.2118	(34,611.22)	(33,162.64)	0.0000	4.5800	(1,713.6026)	0.0000	4.4033	(15.7854)	0.0000	1	(11.3821)	01/06/2025
688266.SH	12/12/2024	SDB3260123488	(2,800.00)	9.2118	(26,919.84)	(25,793.16)	0.0000	4.5800	(1,713.6026)	0.0000	3.4248	(12.2776)	0.0000	1	(8.8528)	01/06/2025
688266.SH	12/12/2024	SDB3260123488	(1,200.00)	9.2118	(11,537.07)	(11,054.21)	0.0000	4.5800	(1,713.6026)	0.0000	1.4678	(5.2618)	0.0000	1	(3.7940)	01/06/2025
688266.SH	12/12/2024	SDB3260123488	(900.00)	9.2118	(8,652.81)	(8,290.66)	0.0000	4.5800	(1,713.6026)	0.0000	1.1008	(3.9464)	0.0000	1	(2.8455)	01/06/2025
688266.SH	12/12/2024	SDB3260123488	(400.00)	9.2118	(3,845.69)	(3,684.74)	0.0000	4.5800	(1,713.6026)	0.0000	0.4893	(1.7539)	0.0000	1	(1.2647)	01/06/2025
688266.SH	12/11/2024	SDB3260123488	(3,900.00)	9.3855	(35,872.47)	(36,603.61)	0.0000	4.5800	(1,695.7656)	0.0000	4.5638	(17.2420)	0.0000	1	(12.6782)	01/06/2025
688266.SH	12/11/2024	SDB3260123488	(6,000.00)	9.3855	(55,543.70)	(56,313.25)	0.0000	4.5800	(1,695.7656)	0.0000	7.0664	(26.5261)	0.0000	1	(19.4597)	01/06/2025
688266.SH	12/11/2024	SDB3260123488	(400.00)	9.3855	(3,738.78)	(3,754.22)	0.0000	4.5800	(1,695.7656)	0.0000	0.4757	(1.7684)	0.0000	1	(1.2928)	01/06/2025
688266.SH	12/11/2024	SDB3260123488	(1,029.00)	9.3855	(9,469.24)	(9,657.72)	0.0000	4.5800	(1,695.7656)	0.0000	1.2047	(4.5492)	0.0000	1	(3.3445)	01/06/2025
688266.SH	12/11/2024	SDB3260123488	(1,295.00)	9.3855	(12,201.18)	(12,154.28)	0.0000	4.5800	(1,695.7656)	0.0000	1.5523	(5.7252)	0.0000	1	(4.1730)	01/06/2025
688266.SH	12/11/2024	SDB3260123488	(208.00)	9.3855	(1,948.74)	(1,952.19)	0.0000	4.5800	(1,695.7656)	0.0000	0.2479	(0.9196)	0.0000	1	(0.6716)	01/06/2025
688266.SH	12/11/2024	SDB3260123488	(2,530.00)	9.3855	(24,285.20)	(23,745.42)	0.0000	4.5800	(1,695.7656)	0.0000	3.0896	(11.1852)	0.0000	1	(8.0956)	01/06/2025
688266.SH	12/11/2024	SDB3260123488	(3,390.00)	9.3855	(32,581.61)	(30,116.98)	0.0000	4.5800	(1,695.7656)	0.0000	4.1451	(14.9873)	0.0000	1	(10.8422)	01/06/2025
688266.SH	12/11/2024	SDB3260123488	(3,433.00)	9.3855	(33,005.65)	(32,220.56)	0.0000	4.5800	(1,695.7656)	0.0000	4.1991	(15.1774)	0.0000	1	(10.9783)	01/06/2025
688266.SH	12/11/2024	SDB3260123488	(2,800.00)	9.3855	(26,919.84)	(26,279.51)	0.0000	4.5800	(1,695.7656)	0.0000	3.4248	(12.3789)	0.0000	1	(8.9541)	01/06/2025
688266.SH	12/11/2024	SDB3260123488	(1,467.00)	9.3855	(14,104.07)	(13,768.59)	0.0000	4.5800	(1,695.7656)	0.0000	1.7944	(6.4856)	0.0000	1	(4.6913)	01/06/2025
688266.SH	12/11/2024	SDB3260123488	(7,433.00)	9.3855	(71,462.56)	(69,762.73)	0.0000	4.5800	(1,695.7656)	0.0000	9.0916	(32.8615)	0.0000	1	(23.7698)	01/06/2025
688266.SH	12/11/2024	SDB3260123488	(600.00)	9.3855	(5,768.54)	(5,631.32)	0.0000	4.5800	(1,695.7656)	0.0000	0.7339	(2.6526)	0.0000	1	(1.9187)	01/06/2025
688266.SH	12/11/2024	SDB3260123488	(376.00)	9.3855	(3,614.95)	(3,528.96)	0.0000	4.5800	(1,695.7656)	0.0000	0.4599	(1.6623)	0.0000	1	(1.2024)	01/06/2025
688266.SH	12/11/2024	SDB3260123488	(5,224.00)	9.3855	(50,224.73)	(49,030.07)	0.0000	4.5800	(1,695.7656)	0.0000	6.3897	(23.0954)	0.0000	1	(16.7057)	01/06/2025
688266.SH	12/11/2024	SDB3260123488	(400.00)	9.3855	(3,845.69)	(3,754.22)	0.0000	4.5800	(1,695.7656)	0.0000	0.4893	(1.7684)	0.0000	1	(1.2792)	01/06/2025
688266.SH	12/11/2024	SDB3260123488	(411.00)	9.3855	(3,951.45)	(3,857.46)	0.0000	4.5800	(1,695.7656)	0.0000	0.5027	(1.8170)	0.0000	1	(1.3143)	01/06/2025
688266.SH	12/11/2024	SDB3260123488	(2,689.00)	9.3855	(25,852.66)	(25,237.72)	0.0000	4.5800	(1,695.7656)	0.0000	3.2890	(11.8881)	0.0000	1	(8.5991)	01/06/2025
688266.SH	12/11/2024	SDB3260123488	(300.00)	9.3855	(2,884.27)	(2,815.66)	0.0000	4.5800	(1,695.7656)	0.0000	0.3669	(1.3263)	0.0000	1	(0.9594)	01/06/2025
688266.SH	12/11/2024	SDB3260123488	(500.00)	9.3855	(4,807.11)	(4,692.77)	0.0000	4.5800	(1,695.7656)	0.0000	0.6116	(2.2105)	0.0000	1	(1.5989)	01/06/2025
688266.SH	12/11/2024	SDB3260123488	(3,600.00)	9.3855	(34,611.22)	(33,787.95)	0.0000	4.5800	(1,695.7656)	0.0000	4.4033	(15.9157)	0.0000	1	(11.5124)	01/06/2025
688266.SH	12/11/2024	SDB3260123488	(2,800.00)	9.3855	(26,919.84)	(26,279.51)	0.0000	4.5800	(1,695.7656)	0.0000	3.4248	(12.3789)	0.0000	1	(8.9541)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SUZHOU ZELGEN BIOPHARMACEUTICAL CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
688266.SH	12/11/2024	SDB3260123488	(1,200.00)	9.3855	(11,537.07)	(11,262.65)	0.0000	4.5800	(1,695.7656)	0.0000	1.4678	(5.3052)	0.0000	1	(3.8375)	01/06/2025
688266.SH	12/11/2024	SDB3260123488	(900.00)	9.3855	(8,652.81)	(8,446.99)	0.0000	4.5800	(1,695.7656)	0.0000	1.1008	(3.9789)	0.0000	1	(2.8781)	01/06/2025
688266.SH	12/11/2024	SDB3260123488	(400.00)	9.3855	(3,845.69)	(3,754.22)	0.0000	4.5800	(1,695.7656)	0.0000	0.4893	(1.7684)	0.0000	1	(1.2792)	01/06/2025
688266.SH	12/10/2024	SDB3260123488	(400.00)	9.1498	(3,738.78)	(3,659.90)	0.0000	4.5800	(1,575.0000)	0.0000	0.4757	(1.6012)	0.0000	1	(1.1256)	01/06/2025
688266.SH	12/10/2024	SDB3260123488	(1,029.00)	9.1498	(9,469.24)	(9,415.10)	0.0000	4.5800	(1,575.0000)	0.0000	1.2047	(4.1191)	0.0000	1	(2.9144)	01/06/2025
688266.SH	12/10/2024	SDB3260123488	(1,295.00)	9.1498	(12,201.18)	(11,848.94)	0.0000	4.5800	(1,575.0000)	0.0000	1.5523	(5.1839)	0.0000	1	(3.6317)	01/06/2025
688266.SH	12/10/2024	SDB3260123488	(208.00)	9.1498	(1,948.74)	(1,903.15)	0.0000	4.5800	(1,575.0000)	0.0000	0.2479	(0.8326)	0.0000	1	(0.5847)	01/06/2025
688266.SH	12/10/2024	SDB3260123488	(2,530.00)	9.1498	(24,285.20)	(23,148.90)	0.0000	4.5800	(1,575.0000)	0.0000	3.0896	(10.1276)	0.0000	1	(7.0380)	01/06/2025
688266.SH	12/10/2024	SDB3260123488	(3,390.00)	9.1498	(32,581.61)	(31,017.69)	0.0000	4.5800	(1,575.0000)	0.0000	4.1451	(13.5702)	0.0000	1	(9.4251)	01/06/2025
688266.SH	12/10/2024	SDB3260123488	(3,433.00)	9.1498	(33,005.65)	(31,411.13)	0.0000	4.5800	(1,575.0000)	0.0000	4.1991	(13.7424)	0.0000	1	(9.5433)	01/06/2025
688266.SH	12/10/2024	SDB3260123488	(2,800.00)	9.1498	(26,919.84)	(25,619.33)	0.0000	4.5800	(1,575.0000)	0.0000	3.4248	(11.2085)	0.0000	1	(7.7837)	01/06/2025
688266.SH	12/10/2024	SDB3260123488	(1,467.00)	9.1498	(14,104.07)	(13,422.70)	0.0000	4.5800	(1,575.0000)	0.0000	1.7944	(5.8724)	0.0000	1	(4.0781)	01/06/2025
688266.SH	12/10/2024	SDB3260123488	(7,433.00)	9.1498	(71,462.56)	(68,010.17)	0.0000	4.5800	(1,575.0000)	0.0000	9.0916	(29.7545)	0.0000	1	(20.6628)	01/06/2025
688266.SH	12/10/2024	SDB3260123488	(600.00)	9.1498	(5,768.54)	(5,489.86)	0.0000	4.5800	(1,575.0000)	0.0000	0.7339	(2.4018)	0.0000	1	(1.6679)	01/06/2025
688266.SH	12/10/2024	SDB3260123488	(376.00)	9.1498	(3,614.95)	(3,440.31)	0.0000	4.5800	(1,575.0000)	0.0000	0.4599	(1.5051)	0.0000	1	(1.0452)	01/06/2025
688266.SH	12/10/2024	SDB3260123488	(5,224.00)	9.1498	(50,224.73)	(47,798.35)	0.0000	4.5800	(1,575.0000)	0.0000	6.3897	(20.9118)	0.0000	1	(14.5221)	01/06/2025
688266.SH	12/10/2024	SDB3260123488	(400.00)	9.1498	(3,845.69)	(3,659.90)	0.0000	4.5800	(1,575.0000)	0.0000	0.4893	(1.6012)	0.0000	1	(1.1120)	01/06/2025
688266.SH	12/10/2024	SDB3260123488	(411.00)	9.1498	(3,951.45)	(3,760.55)	0.0000	4.5800	(1,575.0000)	0.0000	0.5027	(1.6452)	0.0000	1	(1.1425)	01/06/2025
688266.SH	12/10/2024	SDB3260123488	(2,689.00)	9.1498	(25,852.66)	(24,603.71)	0.0000	4.5800	(1,575.0000)	0.0000	3.2890	(10.7641)	0.0000	1	(7.4751)	01/06/2025
688266.SH	12/10/2024	SDB3260123488	(300.00)	9.1498	(2,884.27)	(2,744.93)	0.0000	4.5800	(1,575.0000)	0.0000	0.3669	(1.2009)	0.0000	1	(0.8340)	01/06/2025
688266.SH	12/10/2024	SDB3260123488	(500.00)	9.1498	(4,807.11)	(4,574.88)	0.0000	4.5800	(1,575.0000)	0.0000	0.6116	(2.0015)	0.0000	1	(1.3899)	01/06/2025
688266.SH	12/10/2024	SDB3260123488	(3,600.00)	9.1498	(34,611.22)	(32,939.14)	0.0000	4.5800	(1,575.0000)	0.0000	4.4033	(14.4109)	0.0000	1	(10.0076)	01/06/2025
688266.SH	12/10/2024	SDB3260123488	(2,800.00)	9.1498	(26,919.84)	(25,619.33)	0.0000	4.5800	(1,575.0000)	0.0000	3.4248	(11.2085)	0.0000	1	(7.7837)	01/06/2025
688266.SH	12/10/2024	SDB3260123488	(1,200.00)	9.1498	(11,537.07)	(10,979.71)	0.0000	4.5800	(1,575.0000)	0.0000	1.4678	(4.8036)	0.0000	1	(3.3359)	01/06/2025
688266.SH	12/10/2024	SDB3260123488	(900.00)	9.1498	(8,652.81)	(8,234.78)	0.0000	4.5800	(1,575.0000)	0.0000	1.1008	(3.6027)	0.0000	1	(2.5019)	01/06/2025
688266.SH	12/10/2024	SDB3260123488	(400.00)	9.1498	(3,845.69)	(3,659.90)	0.0000	4.5800	(1,575.0000)	0.0000	0.4893	(1.6012)	0.0000	1	(1.1120)	01/06/2025
688266.SH	12/09/2024	SDB3260123488	(400.00)	9.1146	(3,738.78)	(3,645.85)	0.0000	4.5800	(1,643.2352)	0.0000	0.4757	(1.6642)	0.0000	1	(1.1885)	01/06/2025
688266.SH	12/09/2024	SDB3260123488	(1,029.00)	9.1146	(9,469.24)	(9,378.94)	0.0000	4.5800	(1,643.2352)	0.0000	1.2047	(4.2811)	0.0000	1	(3.0764)	01/06/2025
688266.SH	12/09/2024	SDB3260123488	(1,295.00)	9.1146	(12,201.18)	(11,803.43)	0.0000	4.5800	(1,643.2352)	0.0000	1.5523	(5.3877)	0.0000	1	(3.8355)	01/06/2025
688266.SH	12/09/2024	SDB3260123488	(208.00)	9.1146	(1,948.74)	(1,895.84)	0.0000	4.5800	(1,643.2352)	0.0000	0.2479	(0.8654)	0.0000	1	(0.6174)	01/06/2025
688266.SH	12/09/2024	SDB3260123488	(2,530.00)	9.1146	(24,285.20)	(23,059.99)	0.0000	4.5800	(1,643.2352)	0.0000	3.0896	(10.5258)	0.0000	1	(7.4362)	01/06/2025
688266.SH	12/09/2024	SDB3260123488	(3,390.00)	9.1146	(32,581.61)	(30,898.56)	0.0000	4.5800	(1,643.2352)	0.0000	4.1451	(14.1038)	0.0000	1	(9.9587)	01/06/2025
688266.SH	12/09/2024	SDB3260123488	(2,300.00)	9.1146	(22,112.73)	(20,963.62)	0.0000	4.5800	(1,643.2352)	0.0000	2.8132	(9.5689)	0.0000	1	(6.7557)	01/06/2025
688266.SH	12/09/2024	SDB3260123488	(3,433.00)	9.1146	(33,005.65)	(31,290.49)	0.0000	4.5800	(1,643.2352)	0.0000	4.1991	(14.2827)	0.0000	1	(10.0836)	01/06/2025
688266.SH	12/09/2024	SDB3260123488	(5,767.00)	9.1146	(55,445.26)	(52,564.01)	0.0000	4.5800	(1,643.2352)	0.0000	7.0539	(23.9931)	0.0000	1	(16.9392)	01/06/2025
688266.SH	12/09/2024	SDB3260123488	(2,800.00)	9.1146	(26,919.84)	(25,520.93)	0.0000	4.5800	(1,643.2352)	0.0000	3.4248	(11.6491)	0.0000	1	(8.2243)	01/06/2025
688266.SH	12/09/2024	SDB3260123488	(1,467.00)	9.1146	(14,104.07)	(13,371.15)	0.0000	4.5800	(1,643.2352)	0.0000	1.7944	(6.1033)	0.0000	1	(4.3090)	01/06/2025
688266.SH	12/09/2024	SDB3260123488	(7,433.00)	9.1146	(71,462.56)	(67,748.96)	0.0000	4.5800	(1,643.2352)	0.0000	9.0916	(30.9243)	0.0000	1	(21.8327)	01/06/2025
688266.SH	12/09/2024	SDB3260123488	(23.00)	9.1146	(221.13)	(209.64)	0.0000	4.5800	(1,643.2352)	0.0000	0.0281	(0.0957)	0.0000	1	(0.0676)	01/06/2025
688266.SH	12/09/2024	SDB3260123488	(800.00)	9.1146	(7,691.38)	(7,291.70)	0.0000	4.5800	(1,643.2352)	0.0000	0.9785	(3.3283)	0.0000	1	(2.3498)	01/06/2025
688266.SH	12/09/2024	SDB3260123488	(600.00)	9.1146	(5,768.54)	(5,468.77)	0.0000	4.5800	(1,643.2352)	0.0000	0.7339	(2.4962)	0.0000	1	(1.7624)	01/06/2025
688266.SH	12/09/2024	SDB3260123488	(7,800.00)	9.1146	(74,990.99)	(71,094.03)	0.0000	4.5800	(1,643.2352)	0.0000	9.5405	(32.4512)	0.0000	1	(22.9106)	01/06/2025
688266.SH	12/09/2024	SDB3260123488	(376.00)	9.1146	(3,614.95)	(3,427.10)	0.0000	4.5800	(1,643.2352)	0.0000	0.4599	(1.5643)	0.0000	1	(1.1044)	01/06/2025
688266.SH	12/09/2024	SDB3260123488	(5,224.00)	9.1146	(50,224.73)	(47,614.77)	0.0000	4.5800	(1,643.2352)	0.0000	6.3897	(21.7340)	0.0000	1	(15.3443)	01/06/2025
688266.SH	12/09/2024	SDB3260123488	(400.00)	9.1146	(3,845.69)	(3,645.85)	0.0000	4.5800	(1,643.2352)	0.0000	0.4893	(1.6642)	0.0000	1	(1.1749)	01/06/2025
688266.SH	12/09/2024	SDB3260123488	(411.00)	9.1146	(3,951.45)	(3,746.11)	0.0000	4.5800	(1,643.2352)	0.0000	0.5027	(1.7099)	0.0000	1	(1.2072)	01/06/2025
688266.SH	12/09/2024	SDB3260123488	(2,689.00)	9.1146	(25,852.66)	(24,509.21)	0.0000	4.5800	(1,643.2352)	0.0000	3.2890	(11.1873)	0.0000	1	(7.8983)	01/06/2025
688266.SH	12/09/2024	SDB3260123488	(300.00)	9.1146	(2,884.27)	(2,734.39)	0.0000	4.5800	(1,643.2352)	0.0000	0.3669	(1.2481)	0.0000	1	(0.8812)	01/06/2025
688266.SH	12/09/2024	SDB3260123488	(500.00)	9.1146	(4,807.11)	(4,557.31)	0.0000	4.5800	(1,643.2352)	0.0000	0.6116	(2.0802)	0.0000	1	(1.4686)	01/06/2025
688266.SH	12/09/2024	SDB3260123488	(3,600.00)	9.1146	(34,611.22)	(32,812.63)	0.0000	4.5800	(1,643.2352)	0.0000	4.4033	(14.9775)	0.0000	1	(10.5741)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SUZHOU ZELGEN BIOPHARMACEUTICAL CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
688266.SH	12/09/2024	SDB3260123488	(2,800.00)	9.1146	(26,919.84)	(25,520.93)	0.0000	4.5800	(1,643.2352)	0.0000	3.4248	(11.6491)	0.0000	1	(8.2243)	01/06/2025
688266.SH	12/09/2024	SDB3260123488	(1,200.00)	9.1146	(11,537.07)	(10,937.54)	0.0000	4.5800	(1,643.2352)	0.0000	1.4678	(4.9925)	0.0000	1	(3.5247)	01/06/2025
688266.SH	12/09/2024	SDB3260123488	(7,000.00)	9.1146	(67,299.60)	(63,802.33)	0.0000	4.5800	(1,643.2352)	0.0000	8.5620	(29.1228)	0.0000	1	(20.5608)	01/06/2025
688266.SH	12/09/2024	SDB3260123488	(2,200.00)	9.1146	(21,151.30)	(20,052.16)	0.0000	4.5800	(1,643.2352)	0.0000	2.6909	(9.1529)	0.0000	1	(6.4620)	01/06/2025
688266.SH	12/09/2024	SDB3260123488	(900.00)	9.1146	(8,652.81)	(8,203.16)	0.0000	4.5800	(1,643.2352)	0.0000	1.1008	(3.7444)	0.0000	1	(2.6435)	01/06/2025
688266.SH	12/09/2024	SDB3260123488	(1,800.00)	9.1146	(17,305.61)	(16,406.31)	0.0000	4.5800	(1,643.2352)	0.0000	2.2017	(7.4887)	0.0000	1	(5.2871)	01/06/2025
688266.SH	12/09/2024	SDB3260123488	(4,600.00)	9.1146	(44,225.45)	(41,927.25)	0.0000	4.5800	(1,643.2352)	0.0000	5.6265	(19.1379)	0.0000	1	(13.5114)	01/06/2025
688266.SH	12/09/2024	SDB3260123488	(400.00)	9.1146	(3,845.69)	(3,645.85)	0.0000	4.5800	(1,643.2352)	0.0000	0.4893	(1.6642)	0.0000	1	(1.1749)	01/06/2025
688266.SH	12/06/2024	SDB3260123488	(1,295.00)	9.4253	(12,201.18)	(12,205.77)	0.0000	4.5800	(1,634.9251)	0.0000	4.6568	(16.6296)	0.0000	3	(11.9728)	01/06/2025
688266.SH	12/06/2024	SDB3260123488	(208.00)	9.4253	(1,948.74)	(1,960.46)	0.0000	4.5800	(1,634.9251)	0.0000	0.7438	(2.6710)	0.0000	3	(1.9272)	01/06/2025
688266.SH	12/06/2024	SDB3260123488	(2,530.00)	9.4253	(24,285.20)	(23,846.02)	0.0000	4.5800	(1,634.9251)	0.0000	9.2689	(32.4887)	0.0000	3	(23.2199)	01/06/2025
688266.SH	12/06/2024	SDB3260123488	(3,390.00)	9.4253	(32,581.61)	(31,951.78)	0.0000	4.5800	(1,634.9251)	0.0000	12.4353	(43.5323)	0.0000	3	(31.0970)	01/06/2025
688266.SH	12/06/2024	SDB3260123488	(2,300.00)	9.4253	(22,112.73)	(21,678.20)	0.0000	4.5800	(1,634.9251)	0.0000	8.4397	(29.5352)	0.0000	3	(21.0955)	01/06/2025
688266.SH	12/06/2024	SDB3260123488	(3,433.00)	9.4253	(33,005.65)	(32,357.07)	0.0000	4.5800	(1,634.9251)	0.0000	12.5972	(44.0845)	0.0000	3	(31.4873)	01/06/2025
688266.SH	12/06/2024	SDB3260123488	(5,767.00)	9.4253	(55,445.26)	(54,355.72)	0.0000	4.5800	(1,634.9251)	0.0000	21.1616	(74.0563)	0.0000	3	(52.8947)	01/06/2025
688266.SH	12/06/2024	SDB3260123488	(2,800.00)	9.4253	(26,919.84)	(26,390.85)	0.0000	4.5800	(1,634.9251)	0.0000	10.2744	(35.9559)	0.0000	3	(25.6815)	01/06/2025
688266.SH	12/06/2024	SDB3260123488	(1,467.00)	9.4253	(14,104.07)	(13,826.92)	0.0000	4.5800	(1,634.9251)	0.0000	5.3831	(18.8383)	0.0000	3	(13.4553)	01/06/2025
688266.SH	12/06/2024	SDB3260123488	(7,433.00)	9.4253	(71,462.56)	(70,058.28)	0.0000	4.5800	(1,634.9251)	0.0000	27.2749	(95.4500)	0.0000	3	(68.1752)	01/06/2025
688266.SH	12/06/2024	SDB3260123488	(23.00)	9.4253	(221.13)	(216.78)	0.0000	4.5800	(1,634.9251)	0.0000	0.0844	(0.2954)	0.0000	3	(0.2110)	01/06/2025
688266.SH	12/06/2024	SDB3260123488	(800.00)	9.4253	(7,691.38)	(7,540.24)	0.0000	4.5800	(1,634.9251)	0.0000	2.9355	(10.2731)	0.0000	3	(7.3376)	01/06/2025
688266.SH	12/06/2024	SDB3260123488	(600.00)	9.4253	(5,768.54)	(5,655.18)	0.0000	4.5800	(1,634.9251)	0.0000	2.2017	(7.7048)	0.0000	3	(5.5032)	01/06/2025
688266.SH	12/06/2024	SDB3260123488	(7,800.00)	9.4253	(74,990.99)	(73,517.36)	0.0000	4.5800	(1,634.9251)	0.0000	28.6216	(100.1628)	0.0000	3	(71.5413)	01/06/2025
688266.SH	12/06/2024	SDB3260123488	(376.00)	9.4253	(3,614.95)	(3,543.91)	0.0000	4.5800	(1,634.9251)	0.0000	1.3797	(4.8284)	0.0000	3	(3.4487)	01/06/2025
688266.SH	12/06/2024	SDB3260123488	(5,224.00)	9.4253	(50,224.73)	(49,237.78)	0.0000	4.5800	(1,634.9251)	0.0000	19.1691	(67.0834)	0.0000	3	(47.9143)	01/06/2025
688266.SH	12/06/2024	SDB3260123488	(400.00)	9.4253	(3,845.69)	(3,770.12)	0.0000	4.5800	(1,634.9251)	0.0000	1.4678	(5.1366)	0.0000	3	(3.6688)	01/06/2025
688266.SH	12/06/2024	SDB3260123488	(411.00)	9.4253	(3,951.45)	(3,873.80)	0.0000	4.5800	(1,634.9251)	0.0000	1.5081	(5.2778)	0.0000	3	(3.7697)	01/06/2025
688266.SH	12/06/2024	SDB3260123488	(2,689.00)	9.4253	(25,852.66)	(25,344.64)	0.0000	4.5800	(1,634.9251)	0.0000	9.8671	(34.5305)	0.0000	3	(24.6634)	01/06/2025
688266.SH	12/06/2024	SDB3260123488	(300.00)	9.4253	(2,884.27)	(2,827.59)	0.0000	4.5800	(1,634.9251)	0.0000	1.1008	(3.8524)	0.0000	3	(2.7516)	01/06/2025
688266.SH	12/06/2024	SDB3260123488	(500.00)	9.4253	(4,807.11)	(4,712.65)	0.0000	4.5800	(1,634.9251)	0.0000	1.8347	(6.4207)	0.0000	3	(4.5860)	01/06/2025
688266.SH	12/06/2024	SDB3260123488	(3,600.00)	9.4253	(34,611.22)	(33,931.09)	0.0000	4.5800	(1,634.9251)	0.0000	13.2100	(46.2290)	0.0000	3	(33.0190)	01/06/2025
688266.SH	12/06/2024	SDB3260123488	(2,800.00)	9.4253	(26,919.84)	(26,390.85)	0.0000	4.5800	(1,634.9251)	0.0000	10.2744	(35.9559)	0.0000	3	(25.6815)	01/06/2025
688266.SH	12/06/2024	SDB3260123488	(1,200.00)	9.4253	(11,537.07)	(11,310.36)	0.0000	4.5800	(1,634.9251)	0.0000	4.4033	(15.4097)	0.0000	3	(11.0063)	01/06/2025
688266.SH	12/06/2024	SDB3260123488	(7,000.00)	9.4253	(67,299.60)	(65,977.12)	0.0000	4.5800	(1,634.9251)	0.0000	25.6860	(89.8897)	0.0000	3	(64.2037)	01/06/2025
688266.SH	12/06/2024	SDB3260123488	(2,200.00)	9.4253	(21,151.30)	(20,735.67)	0.0000	4.5800	(1,634.9251)	0.0000	8.0727	(28.2511)	0.0000	3	(20.1783)	01/06/2025
688266.SH	12/06/2024	SDB3260123488	(900.00)	9.4253	(8,652.81)	(8,482.77)	0.0000	4.5800	(1,634.9251)	0.0000	3.3025	(11.5572)	0.0000	3	(8.2548)	01/06/2025
688266.SH	12/06/2024	SDB3260123488	(1,800.00)	9.4253	(17,305.61)	(16,965.55)	0.0000	4.5800	(1,634.9251)	0.0000	6.6050	(23.1145)	0.0000	3	(16.5095)	01/06/2025
688266.SH	12/06/2024	SDB3260123488	(4,600.00)	9.4253	(44,225.45)	(43,356.39)	0.0000	4.5800	(1,634.9251)	0.0000	16.8794	(59.0704)	0.0000	3	(42.1910)	01/06/2025
688266.SH	12/06/2024	SDB3260123488	(400.00)	9.4253	(3,845.69)	(3,770.12)	0.0000	4.5800	(1,634.9251)	0.0000	1.4678	(5.1366)	0.0000	3	(3.6688)	01/06/2025
688266.SH	12/05/2024	SDB3260123488	(2,530.00)	9.5079	(24,285.20)	(24,055.06)	0.0000	4.5800	(1,627.8985)	0.0000	3.0896	(10.8776)	0.0000	1	(7.7879)	01/06/2025
688266.SH	12/05/2024	SDB3260123488	(3,390.00)	9.5079	(32,581.61)	(32,231.88)	0.0000	4.5800	(1,627.8985)	0.0000	4.1451	(14.5751)	0.0000	1	(10.4300)	01/06/2025
688266.SH	12/05/2024	SDB3260123488	(2,300.00)	9.5079	(22,112.73)	(21,868.24)	0.0000	4.5800	(1,627.8985)	0.0000	2.8132	(9.8887)	0.0000	1	(7.0755)	01/06/2025
688266.SH	12/05/2024	SDB3260123488	(3,433.00)	9.5079	(33,005.65)	(32,640.72)	0.0000	4.5800	(1,627.8985)	0.0000	4.1991	(14.7599)	0.0000	1	(10.5609)	01/06/2025
688266.SH	12/05/2024	SDB3260123488	(5,767.00)	9.5079	(55,445.26)	(54,832.23)	0.0000	4.5800	(1,627.8985)	0.0000	7.0539	(24.7948)	0.0000	1	(17.7409)	01/06/2025
688266.SH	12/05/2024	SDB3260123488	(2,800.00)	9.5079	(26,919.84)	(26,622.20)	0.0000	4.5800	(1,627.8985)	0.0000	3.4248	(12.0384)	0.0000	1	(8.6136)	01/06/2025
688266.SH	12/05/2024	SDB3260123488	(1,467.00)	9.5079	(14,104.07)	(13,948.13)	0.0000	4.5800	(1,627.8985)	0.0000	1.7944	(6.3073)	0.0000	1	(4.5129)	01/06/2025
688266.SH	12/05/2024	SDB3260123488	(7,433.00)	9.5079	(71,462.56)	(70,672.44)	0.0000	4.5800	(1,627.8985)	0.0000	9.0916	(31.9577)	0.0000	1	(22.8660)	01/06/2025
688266.SH	12/05/2024	SDB3260123488	(23.00)	9.5079	(221.13)	(218.68)	0.0000	4.5800	(1,627.8985)	0.0000	0.0281	(0.0989)	0.0000	1	(0.0708)	01/06/2025
688266.SH	12/05/2024	SDB3260123488	(800.00)	9.5079	(7,691.38)	(7,606.34)	0.0000	4.5800	(1,627.8985)	0.0000	0.9785	(3.4395)	0.0000	1	(2.4610)	01/06/2025
688266.SH	12/05/2024	SDB3260123488	(600.00)	9.5079	(5,768.54)	(5,704.76)	0.0000	4.5800	(1,627.8985)	0.0000	0.7339	(2.5797)	0.0000	1	(1.8458)	01/06/2025
688266.SH	12/05/2024	SDB3260123488	(7,800.00)	9.5079	(74,990.99)	(74,161.85)	0.0000	4.5800	(1,627.8985)	0.0000	9.5405	(33.5355)	0.0000	1	(23.9950)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SUZHOU ZELGEN BIOPHARMACEUTICAL CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
688266.SH	12/05/2024	SDB3260123488	(376.00)	9.5079	(3,614.95)	(3,574.98)	0.0000	4.5800	(1,627.8985)	0.0000	0.4599	(1.6166)	0.0000	1	(1.1567)	01/06/2025
688266.SH	12/05/2024	SDB3260123488	(5,224.00)	9.5079	(50,224.73)	(49,669.42)	0.0000	4.5800	(1,627.8985)	0.0000	6.3897	(22.4602)	0.0000	1	(16.0705)	01/06/2025
688266.SH	12/05/2024	SDB3260123488	(400.00)	9.5079	(3,845.69)	(3,803.17)	0.0000	4.5800	(1,627.8985)	0.0000	0.4893	(1.7198)	0.0000	1	(1.2305)	01/06/2025
688266.SH	12/05/2024	SDB3260123488	(411.00)	9.5079	(3,951.45)	(3,907.76)	0.0000	4.5800	(1,627.8985)	0.0000	0.5027	(1.7671)	0.0000	1	(1.2644)	01/06/2025
688266.SH	12/05/2024	SDB3260123488	(2,689.00)	9.5079	(25,852.66)	(25,566.82)	0.0000	4.5800	(1,627.8985)	0.0000	3.2890	(11.5612)	0.0000	1	(8.2721)	01/06/2025
688266.SH	12/05/2024	SDB3260123488	(300.00)	9.5079	(2,884.27)	(2,852.38)	0.0000	4.5800	(1,627.8985)	0.0000	0.3669	(1.2898)	0.0000	1	(0.9229)	01/06/2025
688266.SH	12/05/2024	SDB3260123488	(500.00)	9.5079	(4,807.11)	(4,753.96)	0.0000	4.5800	(1,627.8985)	0.0000	0.6116	(2.1497)	0.0000	1	(1.5381)	01/06/2025
688266.SH	12/05/2024	SDB3260123488	(3,600.00)	9.5079	(34,611.22)	(34,228.54)	0.0000	4.5800	(1,627.8985)	0.0000	4.4033	(15.4779)	0.0000	1	(11.0746)	01/06/2025
688266.SH	12/05/2024	SDB3260123488	(2,800.00)	9.5079	(26,919.84)	(26,622.20)	0.0000	4.5800	(1,627.8985)	0.0000	3.4248	(12.0384)	0.0000	1	(8.6136)	01/06/2025
688266.SH	12/05/2024	SDB3260123488	(1,200.00)	9.5079	(11,537.07)	(11,409.51)	0.0000	4.5800	(1,627.8985)	0.0000	1.4678	(5.1593)	0.0000	1	(3.6915)	01/06/2025
688266.SH	12/05/2024	SDB3260123488	(7,000.00)	9.5079	(67,299.60)	(66,555.50)	0.0000	4.5800	(1,627.8985)	0.0000	8.5620	(30.0960)	0.0000	1	(21.5340)	01/06/2025
688266.SH	12/05/2024	SDB3260123488	(2,200.00)	9.5079	(21,151.30)	(20,917.44)	0.0000	4.5800	(1,627.8985)	0.0000	2.6909	(9.4587)	0.0000	1	(6.7678)	01/06/2025
688266.SH	12/05/2024	SDB3260123488	(900.00)	9.5079	(8,652.81)	(8,557.14)	0.0000	4.5800	(1,627.8985)	0.0000	1.1008	(3.8695)	0.0000	1	(2.7687)	01/06/2025
688266.SH	12/05/2024	SDB3260123488	(1,800.00)	9.5079	(17,305.61)	(17,114.27)	0.0000	4.5800	(1,627.8985)	0.0000	2.2017	(7.7390)	0.0000	1	(5.5373)	01/06/2025
688266.SH	12/05/2024	SDB3260123488	(4,600.00)	9.5079	(44,225.45)	(43,736.47)	0.0000	4.5800	(1,627.8985)	0.0000	5.6265	(19.7774)	0.0000	1	(14.1509)	01/06/2025
688266.SH	12/05/2024	SDB3260123488	(400.00)	9.5079	(3,845.69)	(3,803.17)	0.0000	4.5800	(1,627.8985)	0.0000	0.4893	(1.7198)	0.0000	1	(1.2305)	01/06/2025
688266.SH	12/04/2024	SDB3260123488	(2,300.00)	9.6142	(22,112.73)	(22,112.73)	0.0000	4.5800	(1,575.0000)	0.0000	2.8132	(9.6743)	0.0000	1	(6.8611)	01/06/2025
688266.SH	12/04/2024	SDB3260123488	(3,433.00)	9.6142	(33,005.65)	(33,005.65)	0.0000	4.5800	(1,575.0000)	0.0000	4.1991	(14.4400)	0.0000	1	(10.2409)	01/06/2025
688266.SH	12/04/2024	SDB3260123488	(5,767.00)	9.6142	(55,445.26)	(55,445.26)	0.0000	4.5800	(1,575.0000)	0.0000	7.0539	(24.2573)	0.0000	1	(17.2034)	01/06/2025
688266.SH	12/04/2024	SDB3260123488	(2,800.00)	9.6142	(26,919.84)	(26,919.84)	0.0000	4.5800	(1,575.0000)	0.0000	3.4248	(11.7774)	0.0000	1	(8.3526)	01/06/2025
688266.SH	12/04/2024	SDB3260123488	(1,467.00)	9.6142	(14,104.07)	(14,104.07)	0.0000	4.5800	(1,575.0000)	0.0000	1.7944	(6.1705)	0.0000	1	(4.3762)	01/06/2025
688266.SH	12/04/2024	SDB3260123488	(7,433.00)	9.6142	(71,462.56)	(71,462.56)	0.0000	4.5800	(1,575.0000)	0.0000	9.0916	(31.2649)	0.0000	1	(22.1732)	01/06/2025
688266.SH	12/04/2024	SDB3260123488	(23.00)	9.6142	(221.13)	(221.13)	0.0000	4.5800	(1,575.0000)	0.0000	0.0281	(0.0967)	0.0000	1	(0.0686)	01/06/2025
688266.SH	12/04/2024	SDB3260123488	(800.00)	9.6142	(7,691.38)	(7,691.38)	0.0000	4.5800	(1,575.0000)	0.0000	0.9785	(3.3650)	0.0000	1	(2.3865)	01/06/2025
688266.SH	12/04/2024	SDB3260123488	(600.00)	9.6142	(5,768.54)	(5,768.54)	0.0000	4.5800	(1,575.0000)	0.0000	0.7339	(2.5237)	0.0000	1	(1.7898)	01/06/2025
688266.SH	12/04/2024	SDB3260123488	(7,800.00)	9.6142	(74,990.99)	(74,990.99)	0.0000	4.5800	(1,575.0000)	0.0000	9.5405	(32.8086)	0.0000	1	(23.2680)	01/06/2025
688266.SH	12/04/2024	SDB3260123488	(376.00)	9.6142	(3,614.95)	(3,614.95)	0.0000	4.5800	(1,575.0000)	0.0000	0.4599	(1.5815)	0.0000	1	(1.1216)	01/06/2025
688266.SH	12/04/2024	SDB3260123488	(5,224.00)	9.6142	(50,224.73)	(50,224.73)	0.0000	4.5800	(1,575.0000)	0.0000	6.3897	(21.9733)	0.0000	1	(15.5836)	01/06/2025
688266.SH	12/04/2024	SDB3260123488	(400.00)	9.6142	(3,845.69)	(3,845.69)	0.0000	4.5800	(1,575.0000)	0.0000	0.4893	(1.6825)	0.0000	1	(1.1932)	01/06/2025
688266.SH	12/04/2024	SDB3260123488	(411.00)	9.6142	(3,951.45)	(3,951.45)	0.0000	4.5800	(1,575.0000)	0.0000	0.5027	(1.7288)	0.0000	1	(1.2260)	01/06/2025
688266.SH	12/04/2024	SDB3260123488	(2,689.00)	9.6142	(25,852.66)	(25,852.66)	0.0000	4.5800	(1,575.0000)	0.0000	3.2890	(11.3105)	0.0000	1	(8.0215)	01/06/2025
688266.SH	12/04/2024	SDB3260123488	(300.00)	9.6142	(2,884.27)	(2,884.27)	0.0000	4.5800	(1,575.0000)	0.0000	0.3669	(1.2619)	0.0000	1	(0.8949)	01/06/2025
688266.SH	12/04/2024	SDB3260123488	(500.00)	9.6142	(4,807.11)	(4,807.11)	0.0000	4.5800	(1,575.0000)	0.0000	0.6116	(2.1031)	0.0000	1	(1.4915)	01/06/2025
688266.SH	12/04/2024	SDB3260123488	(3,600.00)	9.6142	(34,611.22)	(34,611.22)	0.0000	4.5800	(1,575.0000)	0.0000	4.4033	(15.1424)	0.0000	1	(10.7391)	01/06/2025
688266.SH	12/04/2024	SDB3260123488	(2,800.00)	9.6142	(26,919.84)	(26,919.84)	0.0000	4.5800	(1,575.0000)	0.0000	3.4248	(11.7774)	0.0000	1	(8.3526)	01/06/2025
688266.SH	12/04/2024	SDB3260123488	(1,200.00)	9.6142	(11,537.07)	(11,537.07)	0.0000	4.5800	(1,575.0000)	0.0000	1.4678	(5.0475)	0.0000	1	(3.5797)	01/06/2025
688266.SH	12/04/2024	SDB3260123488	(7,000.00)	9.6142	(67,299.60)	(67,299.60)	0.0000	4.5800	(1,575.0000)	0.0000	8.5620	(29.4436)	0.0000	1	(20.8816)	01/06/2025
688266.SH	12/04/2024	SDB3260123488	(2,200.00)	9.6142	(21,151.30)	(21,151.30)	0.0000	4.5800	(1,575.0000)	0.0000	2.6909	(9.2537)	0.0000	1	(6.5628)	01/06/2025
688266.SH	12/04/2024	SDB3260123488	(900.00)	9.6142	(8,652.81)	(8,652.81)	0.0000	4.5800	(1,575.0000)	0.0000	1.1008	(3.7856)	0.0000	1	(2.6848)	01/06/2025
688266.SH	12/04/2024	SDB3260123488	(1,800.00)	9.6142	(17,305.61)	(17,305.61)	0.0000	4.5800	(1,575.0000)	0.0000	2.2017	(7.5712)	0.0000	1	(5.3695)	01/06/2025
688266.SH	12/04/2024	SDB3260123488	(4,600.00)	9.6142	(44,225.45)	(44,225.45)	0.0000	4.5800	(1,575.0000)	0.0000	5.6265	(19.3486)	0.0000	1	(13.7222)	01/06/2025
688266.SH	12/04/2024	SDB3260123488	(400.00)	9.6142	(3,845.69)	(3,845.69)	0.0000	4.5800	(1,575.0000)	0.0000	0.4893	(1.6825)	0.0000	1	(1.1932)	01/06/2025
TOTAL SUZHOU ZELGEN BIOPHARMACEUTICAL CO LTD CMN CLASS A SERIES NORTHBOUND											2,542.0105	(9,195.1745)	0.0000		(6,653.1640)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SYOUNG GROUP CO LTD CMN CLASS A SERIES NORTHBOUND																
300740.ZK	01/03/2025	SDB3264857801	(11,700.00)	1.8948	(23,122.21)	(22,169.09)	0.0000	4.3300	(2,150.0000)	0.0000	8.3433	(39.7196)	0.0000	3	(31.3764)	01/06/2025
300740.ZK	01/02/2025	SDB3264857801	(11,700.00)	1.9763	(23,122.21)	(23,122.21)	0.0000	4.3300	(2,150.0000)	0.0000	2.7811	(13.8091)	0.0000	1	(11.0280)	01/06/2025
300740.ZK	12/27/2024	SDB3264255524	(9,400.00)	1.9595	(17,204.48)	(18,419.26)	0.0000	4.3300	(1,750.0000)	0.0000	6.2080	(26.8614)	0.0000	3	(20.6535)	01/06/2025
300740.ZK	12/27/2024	SDB3264255524	(5,100.00)	1.9595	(9,319.98)	(9,993.43)	0.0000	4.3300	(1,750.0000)	0.0000	3.3630	(14.5738)	0.0000	3	(11.2108)	01/06/2025
300740.ZK	12/27/2024	SDB3264255524	(500.00)	1.9595	(949.75)	(979.75)	0.0000	4.3300	(1,750.0000)	0.0000	0.3427	(1.4288)	0.0000	3	(1.0861)	01/06/2025
300740.ZK	12/27/2024	SDB3264255524	(4,200.00)	1.9595	(7,989.34)	(8,229.88)	0.0000	4.3300	(1,750.0000)	0.0000	2.8828	(12.0019)	0.0000	3	(9.1191)	01/06/2025
300740.ZK	12/27/2024	SDB3264255524	(3,300.00)	1.9595	(6,262.91)	(6,466.34)	0.0000	4.3300	(1,750.0000)	0.0000	2.2599	(9.4301)	0.0000	3	(7.1702)	01/06/2025
300740.ZK	12/26/2024	SDB3264255524	(9,400.00)	1.7842	(17,204.48)	(16,771.94)	0.0000	4.3300	(1,766.6077)	0.0000	2.0693	(8.2304)	0.0000	1	(6.1611)	01/06/2025
300740.ZK	12/26/2024	SDB3264255524	(5,100.00)	1.7842	(9,319.98)	(9,099.67)	0.0000	4.3300	(1,766.6077)	0.0000	1.1210	(4.4654)	0.0000	1	(3.3444)	01/06/2025
300740.ZK	12/26/2024	SDB3264255524	(500.00)	1.7842	(949.75)	(892.12)	0.0000	4.3300	(1,766.6077)	0.0000	0.1142	(0.4378)	0.0000	1	(0.3236)	01/06/2025
300740.ZK	12/26/2024	SDB3264255524	(4,200.00)	1.7842	(7,989.34)	(7,493.85)	0.0000	4.3300	(1,766.6077)	0.0000	0.9609	(3.6774)	0.0000	1	(2.7165)	01/06/2025
300740.ZK	12/26/2024	SDB3264255524	(9,100.00)	1.7842	(17,270.46)	(16,236.67)	0.0000	4.3300	(1,766.6077)	0.0000	2.0773	(7.9677)	0.0000	1	(5.8905)	01/06/2025
300740.ZK	12/24/2024	SDB3264255524	(9,400.00)	1.7842	(17,204.48)	(16,771.94)	0.0000	4.3300	(1,766.6077)	0.0000	4.1386	(16.4608)	0.0000	2	(12.3222)	01/06/2025
300740.ZK	12/24/2024	SDB3264255524	(5,100.00)	1.7842	(9,319.98)	(9,099.67)	0.0000	4.3300	(1,766.6077)	0.0000	2.2420	(8.9309)	0.0000	2	(6.6889)	01/06/2025
300740.ZK	12/24/2024	SDB3264255524	(500.00)	1.7842	(949.75)	(892.12)	0.0000	4.3300	(1,766.6077)	0.0000	0.2285	(0.8756)	0.0000	2	(0.6471)	01/06/2025
300740.ZK	12/24/2024	SDB3264255524	(4,200.00)	1.7842	(7,989.34)	(7,493.85)	0.0000	4.3300	(1,766.6077)	0.0000	1.9219	(7.3548)	0.0000	2	(5.4329)	01/06/2025
300740.ZK	12/24/2024	SDB3264255524	(9,100.00)	1.7842	(17,270.46)	(16,236.67)	0.0000	4.3300	(1,766.6077)	0.0000	4.1545	(15.9355)	0.0000	2	(11.7809)	01/06/2025
300740.ZK	12/23/2024	SDB3264255524	(9,400.00)	1.7681	(17,204.48)	(16,619.94)	0.0000	4.3300	(1,766.6077)	0.0000	2.0693	(8.1558)	0.0000	1	(6.0865)	01/06/2025
300740.ZK	12/23/2024	SDB3264255524	(5,100.00)	1.7681	(9,319.98)	(9,017.20)	0.0000	4.3300	(1,766.6077)	0.0000	1.1210	(4.4250)	0.0000	1	(3.3040)	01/06/2025
300740.ZK	12/23/2024	SDB3264255524	(500.00)	1.7681	(949.75)	(884.04)	0.0000	4.3300	(1,766.6077)	0.0000	0.1142	(0.4338)	0.0000	1	(0.3196)	01/06/2025
300740.ZK	12/23/2024	SDB3264255524	(4,200.00)	1.7681	(7,989.34)	(7,425.93)	0.0000	4.3300	(1,766.6077)	0.0000	0.9609	(3.6441)	0.0000	1	(2.6831)	01/06/2025
300740.ZK	12/23/2024	SDB3264255524	(9,100.00)	1.7681	(17,270.46)	(16,089.52)	0.0000	4.3300	(1,766.6077)	0.0000	2.0773	(7.8955)	0.0000	1	(5.8183)	01/06/2025
300740.ZK	12/20/2024	SDB3264255524	(9,400.00)	1.8048	(17,204.48)	(16,964.70)	0.0000	4.3300	(1,766.6077)	0.0000	6.2080	(24.9750)	0.0000	3	(18.7670)	01/06/2025
300740.ZK	12/20/2024	SDB3264255524	(5,100.00)	1.8048	(9,319.98)	(9,204.25)	0.0000	4.3300	(1,766.6077)	0.0000	3.3630	(13.5502)	0.0000	3	(10.1873)	01/06/2025
300740.ZK	12/20/2024	SDB3264255524	(500.00)	1.8048	(949.75)	(902.38)	0.0000	4.3300	(1,766.6077)	0.0000	0.3427	(1.3285)	0.0000	3	(0.9858)	01/06/2025
300740.ZK	12/20/2024	SDB3264255524	(4,200.00)	1.8048	(7,989.34)	(7,579.97)	0.0000	4.3300	(1,766.6077)	0.0000	2.8828	(11.1590)	0.0000	3	(8.2762)	01/06/2025
300740.ZK	12/20/2024	SDB3264255524	(9,100.00)	1.8048	(17,270.46)	(16,423.27)	0.0000	4.3300	(1,766.6077)	0.0000	6.2318	(24.1779)	0.0000	3	(17.9461)	01/06/2025
300740.ZK	12/19/2024	SDB3264255524	(500.00)	1.8978	(949.75)	(948.90)	0.0000	4.5800	(1,784.0579)	0.0000	0.1208	(0.4703)	0.0000	1	(0.3494)	01/06/2025
300740.ZK	12/19/2024	SDB3264255524	(4,200.00)	1.8978	(7,989.34)	(7,970.80)	0.0000	4.5800	(1,784.0579)	0.0000	1.0164	(3.9501)	0.0000	1	(2.9337)	01/06/2025
300740.ZK	12/19/2024	SDB3264255524	(9,100.00)	1.8978	(17,270.46)	(17,270.06)	0.0000	4.5800	(1,784.0579)	0.0000	2.1972	(8.5586)	0.0000	1	(6.3614)	01/06/2025
300740.ZK	12/18/2024	SDB3264255524	(9,100.00)	1.8979	(17,270.46)	(17,270.46)	0.0000	4.5800	(1,750.0000)	0.0000	2.1972	(8.3954)	0.0000	1	(6.1982)	01/06/2025
300740.ZK	12/13/2024	SDB3262441823	(5,100.00)	1.8982	(9,249.45)	(9,680.76)	0.0000	4.5800	(2,250.0000)	0.0000	3.5302	(18.1514)	0.0000	3	(14.6212)	01/06/2025
300740.ZK	12/13/2024	SDB3262441823	(11,000.00)	1.8982	(20,202.53)	(20,880.07)	0.0000	4.5800	(2,250.0000)	0.0000	7.7106	(39.1501)	0.0000	3	(31.4395)	01/06/2025
300740.ZK	12/13/2024	SDB3262441823	(56.00)	1.8982	(103.39)	(106.30)	0.0000	4.5800	(2,250.0000)	0.0000	0.0395	(0.1993)	0.0000	3	(0.1598)	01/06/2025
300740.ZK	12/12/2024	SDB3262441823	(5,100.00)	1.8322	(9,249.45)	(9,344.32)	0.0000	4.5800	(2,250.0000)	0.0000	1.1767	(5.8402)	0.0000	1	(4.6635)	01/06/2025
300740.ZK	12/12/2024	SDB3262441823	(11,000.00)	1.8322	(20,202.53)	(20,154.42)	0.0000	4.5800	(2,250.0000)	0.0000	2.5702	(12.5965)	0.0000	1	(10.0263)	01/06/2025
300740.ZK	12/12/2024	SDB3262441823	(56.00)	1.8322	(103.39)	(102.60)	0.0000	4.5800	(2,250.0000)	0.0000	0.0132	(0.0641)	0.0000	1	(0.0510)	01/06/2025
300740.ZK	12/11/2024	SDB3262441823	(5,100.00)	1.8834	(9,249.45)	(9,605.55)	0.0000	4.5800	(2,250.0000)	0.0000	1.1767	(6.0035)	0.0000	1	(4.8267)	01/06/2025
300740.ZK	12/11/2024	SDB3262441823	(11,000.00)	1.8834	(20,202.53)	(20,717.85)	0.0000	4.5800	(2,250.0000)	0.0000	2.5702	(12.9487)	0.0000	1	(10.3784)	01/06/2025
300740.ZK	12/11/2024	SDB3262441823	(56.00)	1.8834	(103.39)	(105.47)	0.0000	4.5800	(2,250.0000)	0.0000	0.0132	(0.0659)	0.0000	1	(0.0528)	01/06/2025
300740.ZK	12/10/2024	SDB3262441823	(56.00)	1.8129	(103.39)	(101.52)	0.0000	4.5800	(2,250.0000)	0.0000	0.0132	(0.0635)	0.0000	1	(0.0503)	01/06/2025
300740.ZK	12/09/2024	SDB3262441823	(3,256.00)	1.8037	(6,011.51)	(5,872.87)	0.0000	4.5800	(2,252.4658)	0.0000	0.7648	(3.6746)	0.0000	1	(2.9098)	01/06/2025
300740.ZK	12/09/2024	SDB3262441823	(21,800.00)	1.8037	(40,249.03)	(39,320.79)	0.0000	4.5800	(2,252.4658)	0.0000	5.1206	(24.6024)	0.0000	1	(19.4819)	01/06/2025
300740.ZK	12/09/2024	SDB3262441823	(3,200.00)	1.8037	(5,908.12)	(5,771.86)	0.0000	4.5800	(2,252.4658)	0.0000	0.7516	(3.6114)	0.0000	1	(2.8597)	01/06/2025
300740.ZK	12/09/2024	SDB3262441823	(700.00)	1.8037	(1,292.40)	(1,262.59)	0.0000	4.5800	(2,252.4658)	0.0000	0.1644	(0.7900)	0.0000	1	(0.6256)	01/06/2025
300740.ZK	12/06/2024	SDB3262441823	(3,256.00)	1.8275	(6,011.51)	(5,950.41)	0.0000	4.5800	(2,252.4658)	0.0000	2.2944	(11.1692)	0.0000	3	(8.8749)	01/06/2025
300740.ZK	12/06/2024	SDB3262441823	(21,800.00)	1.8275	(40,249.03)	(39,839.98)	0.0000	4.5800	(2,252.4658)	0.0000	15.3617	(74.7818)	0.0000	3	(59.4201)	01/06/2025
300740.ZK	12/06/2024	SDB3262441823	(3,200.00)	1.8275	(5,908.12)	(5,848.07)	0.0000	4.5800	(2,252.4658)	0.0000	2.2549	(10.9771)	0.0000	3	(8.7222)	01/06/2025
300740.ZK	12/06/2024	SDB3262441823	(700.00)	1.8275	(1,292.40)	(1,279.27)	0.0000	4.5800	(2,252.4658)	0.0000	0.4933	(2.4013)	0.0000	3	(1.9080)	01/06/2025
300740.ZK	12/05/2024	SDB3262441823	(3,256.00)	1.8527	(6,011.51)	(6,032.49)	0.0000	4.5800	(2,252.4658)	0.0000	0.7648	(3.7744)	0.0000	1	(3.0096)	01/06/2025

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066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SYOUNG GROUP CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
300740.ZK	12/05/2024	SDB3262441823	(21,800.00)	1.8527	(40,249.03)	(40,389.49)	0.0000	4.5800	(2,252.4658)	0.0000	5.1206	(25.2711)	0.0000	1	(20.1505)	01/06/2025
300740.ZK	12/05/2024	SDB3262441823	(3,200.00)	1.8527	(5,908.12)	(5,928.73)	0.0000	4.5800	(2,252.4658)	0.0000	0.7516	(3.7095)	0.0000	1	(2.9579)	01/06/2025
300740.ZK	12/05/2024	SDB3262441823	(700.00)	1.8527	(1,292.40)	(1,296.91)	0.0000	4.5800	(2,252.4658)	0.0000	0.1644	(0.8115)	0.0000	1	(0.6470)	01/06/2025
300740.ZK	12/04/2024	SDB3262441823	(3,256.00)	1.8463	(6,011.51)	(6,011.51)	0.0000	4.5800	(2,252.4658)	0.0000	0.7648	(3.7613)	0.0000	1	(2.9965)	01/06/2025
300740.ZK	12/04/2024	SDB3262441823	(21,800.00)	1.8463	(40,249.03)	(40,249.03)	0.0000	4.5800	(2,252.4658)	0.0000	5.1206	(25.1832)	0.0000	1	(20.0626)	01/06/2025
300740.ZK	12/04/2024	SDB3262441823	(3,200.00)	1.8463	(5,908.12)	(5,908.12)	0.0000	4.5800	(2,252.4658)	0.0000	0.7516	(3.6966)	0.0000	1	(2.9450)	01/06/2025
300740.ZK	12/04/2024	SDB3262441823	(700.00)	1.8463	(1,292.40)	(1,292.40)	0.0000	4.5800	(2,252.4658)	0.0000	0.1644	(0.8086)	0.0000	1	(0.6442)	01/06/2025
TOTAL SYOUNG GROUP CO LTD CMN CLASS A SERIES NORTHBOUND											135.7336	(607.3873)	0.0000		(471.6537)	

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066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
TANSUN TECHNOLOGY CO., LTD CMN CLASS A SERIES NORTHBOUND																
300872.ZK	12/16/2024	SDB3264054717	(7,260.00)	2.3151	(16,699.82)	(16,807.76)	0.0000	4.5800	(2,250.0000)	0.0000	2.1246	(10.5048)	0.0000	1	(8.3803)	01/06/2025
300872.ZK	12/13/2024	SDB3264054717	(8,100.00)	2.3047	(18,667.97)	(18,667.97)	0.0000	4.5800	(2,250.0000)	0.0000	7.1249	(35.0024)	0.0000	3	(27.8775)	01/06/2025
300872.ZK	12/13/2024	SDB3264054717	(1,800.00)	2.3028	(4,144.99)	(4,144.99)	0.0000	4.5800	(2,250.0000)	0.0000	1.5820	(7.7719)	0.0000	3	(6.1899)	01/06/2025
TOTAL TANSUN TECHNOLOGY CO., LTD CMN CLASS A SERIES NORTHBOUND											10.8315	(53.2792)	0.0000		(42.4476)	

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066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
TBEA CO., LTD. CMN CLASS A SERIES NORTHBOUND																
600089.SH	01/03/2025	SDB3264649847	(24,500.00)	1.7771	(42,360.82)	(43,539.91)	0.0000	4.3300	(1,775.0000)	0.0000	15.2852	(64.4028)	0.0000	3	(49.1176)	01/06/2025
600089.SH	01/03/2025	SDB3264649847	(100.00)	1.7771	(170.95)	(177.71)	0.0000	4.3300	(1,775.0000)	0.0000	0.0617	(0.2629)	0.0000	3	(0.2012)	01/06/2025
600089.SH	01/03/2025	SDB3264649847	(600.00)	1.7771	(1,041.85)	(1,066.28)	0.0000	4.3300	(1,775.0000)	0.0000	0.3759	(1.5772)	0.0000	3	(1.2013)	01/06/2025
600089.SH	01/02/2025	SDB3264649847	(24,500.00)	1.7526	(42,360.82)	(42,938.60)	0.0000	4.3300	(1,775.0000)	0.0000	5.0951	(21.1711)	0.0000	1	(16.0761)	01/06/2025
600089.SH	01/02/2025	SDB3264649847	(100.00)	1.7526	(170.95)	(175.26)	0.0000	4.3300	(1,775.0000)	0.0000	0.0206	(0.0864)	0.0000	1	(0.0659)	01/06/2025
600089.SH	01/02/2025	SDB3264649847	(600.00)	1.7526	(1,041.85)	(1,051.56)	0.0000	4.3300	(1,775.0000)	0.0000	0.1253	(0.5185)	0.0000	1	(0.3932)	01/06/2025
600089.SH	12/31/2024	SDB3264649847	(24,500.00)	1.7278	(42,360.82)	(42,331.32)	0.0000	4.3300	(1,775.0000)	0.0000	10.1901	(41.7434)	0.0000	2	(31.5533)	01/06/2025
600089.SH	12/31/2024	SDB3264649847	(100.00)	1.7278	(170.95)	(172.78)	0.0000	4.3300	(1,775.0000)	0.0000	0.0411	(0.1704)	0.0000	2	(0.1293)	01/06/2025
600089.SH	12/31/2024	SDB3264649847	(600.00)	1.7278	(1,041.85)	(1,036.69)	0.0000	4.3300	(1,775.0000)	0.0000	0.2506	(1.0223)	0.0000	2	(0.7717)	01/06/2025
600089.SH	12/30/2024	SDB3264649847	(24,500.00)	1.7290	(42,360.82)	(42,360.82)	0.0000	4.3300	(1,775.0000)	0.0000	5.0951	(20.8862)	0.0000	1	(15.7912)	01/06/2025
600089.SH	12/30/2024	SDB3264649847	(100.00)	1.7095	(170.95)	(170.95)	0.0000	4.3300	(1,775.0000)	0.0000	0.0206	(0.0843)	0.0000	1	(0.0637)	01/06/2025
600089.SH	12/30/2024	SDB3264649847	(600.00)	1.7364	(1,041.85)	(1,041.85)	0.0000	4.3300	(1,775.0000)	0.0000	0.1253	(0.5137)	0.0000	1	(0.3884)	01/06/2025
TOTAL TBEA CO., LTD. CMN CLASS A SERIES NORTHBOUND											36.6866	(152.4391)	0.0000		(115.7526)	

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066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
TCL TECHNOLOGY GROUP CORPORATION CMN CLASS A SERIES NORTHBOUND																
000100.ZK	01/03/2025	SDB3261789957	(35,100.00)	0.7100	(24,284.04)	(24,922.23)	0.0000	4.3300	(624.9963)	0.0000	8.7625	(12.9803)	0.0000	3	(4.2178)	01/06/2025
000100.ZK	01/03/2025	SDB3261789957	(1,700.00)	0.7100	(1,181.35)	(1,207.06)	0.0000	4.3300	(624.9963)	0.0000	0.4263	(0.6287)	0.0000	3	(0.2024)	01/06/2025
000100.ZK	01/03/2025	SDB3261789957	(78,300.00)	0.7100	(54,279.60)	(55,595.74)	0.0000	4.3300	(624.9963)	0.0000	19.5859	(28.9559)	0.0000	3	(9.3701)	01/06/2025
000100.ZK	01/03/2025	SDB3261789957	(115,400.00)	0.7100	(80,539.74)	(81,938.04)	0.0000	4.3300	(624.9963)	0.0000	29.0614	(42.6758)	0.0000	3	(13.6144)	01/06/2025
000100.ZK	01/03/2025	SDB3261789957	(220,510.00)	0.7100	(152,956.76)	(156,569.82)	0.0000	4.3300	(624.9963)	0.0000	55.1919	(81.5463)	0.0000	3	(26.3544)	01/06/2025
000100.ZK	01/03/2025	SDB3261789957	(250,600.00)	0.7100	(173,828.69)	(177,934.77)	0.0000	4.3300	(624.9963)	0.0000	62.7232	(92.6738)	0.0000	3	(29.9506)	01/06/2025
000100.ZK	01/02/2025	SDB3261789957	(35,100.00)	0.7065	(24,284.04)	(24,798.68)	0.0000	4.3300	(624.9963)	0.0000	2.9208	(4.3053)	0.0000	1	(1.3845)	01/06/2025
000100.ZK	01/02/2025	SDB3261789957	(1,700.00)	0.7065	(1,181.35)	(1,201.08)	0.0000	4.3300	(624.9963)	0.0000	0.1421	(0.2085)	0.0000	1	(0.0664)	01/06/2025
000100.ZK	01/02/2025	SDB3261789957	(78,300.00)	0.7065	(54,279.60)	(55,320.12)	0.0000	4.3300	(624.9963)	0.0000	6.5286	(9.6041)	0.0000	1	(3.0755)	01/06/2025
000100.ZK	01/02/2025	SDB3261789957	(115,400.00)	0.7065	(80,539.74)	(81,531.83)	0.0000	4.3300	(624.9963)	0.0000	9.6871	(14.1547)	0.0000	1	(4.4676)	01/06/2025
000100.ZK	01/02/2025	SDB3261789957	(220,510.00)	0.7065	(152,956.76)	(155,793.62)	0.0000	4.3300	(624.9963)	0.0000	18.3973	(27.0473)	0.0000	1	(8.6500)	01/06/2025
000100.ZK	01/02/2025	SDB3261789957	(307,400.00)	0.7065	(213,228.01)	(217,182.71)	0.0000	4.3300	(624.9963)	0.0000	25.6466	(37.7051)	0.0000	1	(12.0585)	01/06/2025
000100.ZK	12/31/2024	SDB3261789957	(35,100.00)	0.7106	(24,284.04)	(24,940.83)	0.0000	4.3300	(624.9977)	0.0000	5.8417	(8.6600)	0.0000	2	(2.8183)	01/06/2025
000100.ZK	12/31/2024	SDB3261789957	(1,700.00)	0.7106	(1,181.35)	(1,207.96)	0.0000	4.3300	(624.9977)	0.0000	0.2842	(0.4194)	0.0000	2	(0.1352)	01/06/2025
000100.ZK	12/31/2024	SDB3261789957	(78,300.00)	0.7106	(54,279.60)	(55,637.24)	0.0000	4.3300	(624.9977)	0.0000	13.0573	(19.3184)	0.0000	2	(6.2612)	01/06/2025
000100.ZK	12/31/2024	SDB3261789957	(115,400.00)	0.7106	(80,539.74)	(81,999.20)	0.0000	4.3300	(624.9977)	0.0000	19.3743	(28.4718)	0.0000	2	(9.0976)	01/06/2025
000100.ZK	12/31/2024	SDB3261789957	(220,510.00)	0.7106	(152,956.76)	(156,686.69)	0.0000	4.3300	(624.9977)	0.0000	36.7946	(54.4049)	0.0000	2	(17.6103)	01/06/2025
000100.ZK	12/31/2024	SDB3261789957	(655,990.00)	0.7106	(455,027.46)	(466,123.53)	0.0000	4.3300	(624.9977)	0.0000	109.4594	(161.8479)	0.0000	2	(52.3885)	01/06/2025
000100.ZK	12/31/2024	SDB3261789957	(37,100.00)	0.7106	(25,150.24)	(26,361.96)	0.0000	4.3300	(624.9977)	0.0000	6.0500	(9.1534)	0.0000	2	(3.1034)	01/06/2025
000100.ZK	12/31/2024	SDB3261789957	(186,300.00)	0.7106	(126,465.10)	(132,378.26)	0.0000	4.3300	(624.9977)	0.0000	30.4219	(45.9645)	0.0000	2	(15.5426)	01/06/2025
000100.ZK	12/31/2024	SDB3261789957	(10.00)	0.7106	(6.47)	(7.11)	0.0000	4.3300	(624.9977)	0.0000	0.0016	(0.0025)	0.0000	2	(0.0009)	01/06/2025
000100.ZK	12/30/2024	SDB3261789957	(35,100.00)	0.7036	(24,284.04)	(24,696.15)	0.0000	4.3300	(624.9977)	0.0000	2.9208	(4.2875)	0.0000	1	(1.3667)	01/06/2025
000100.ZK	12/30/2024	SDB3261789957	(1,700.00)	0.7036	(1,181.35)	(1,196.11)	0.0000	4.3300	(624.9977)	0.0000	0.1421	(0.2077)	0.0000	1	(0.0656)	01/06/2025
000100.ZK	12/30/2024	SDB3261789957	(78,300.00)	0.7036	(54,279.60)	(55,091.41)	0.0000	4.3300	(624.9977)	0.0000	6.5286	(9.5644)	0.0000	1	(3.0358)	01/06/2025
000100.ZK	12/30/2024	SDB3261789957	(115,400.00)	0.7036	(80,539.74)	(81,194.75)	0.0000	4.3300	(624.9977)	0.0000	9.6871	(14.0963)	0.0000	1	(4.4091)	01/06/2025
000100.ZK	12/30/2024	SDB3261789957	(220,510.00)	0.7036	(152,956.76)	(155,149.51)	0.0000	4.3300	(624.9977)	0.0000	18.3973	(26.9356)	0.0000	1	(8.5383)	01/06/2025
000100.ZK	12/30/2024	SDB3261789957	(655,990.00)	0.7036	(455,027.46)	(461,550.63)	0.0000	4.3300	(624.9977)	0.0000	54.7297	(80.1300)	0.0000	1	(25.4003)	01/06/2025
000100.ZK	12/30/2024	SDB3261789957	(37,100.00)	0.7036	(25,150.24)	(26,103.34)	0.0000	4.3300	(624.9977)	0.0000	3.0250	(4.5318)	0.0000	1	(1.5068)	01/06/2025
000100.ZK	12/30/2024	SDB3261789957	(186,300.00)	0.7036	(126,465.10)	(131,079.56)	0.0000	4.3300	(624.9977)	0.0000	15.2109	(22.7568)	0.0000	1	(7.5458)	01/06/2025
000100.ZK	12/30/2024	SDB3261789957	(10.00)	0.7036	(6.47)	(7.04)	0.0000	4.3300	(624.9977)	0.0000	0.0008	(0.0012)	0.0000	1	(0.0004)	01/06/2025
000100.ZK	12/27/2024	SDB3261789957	(35,100.00)	0.6938	(24,284.04)	(24,350.98)	0.0000	4.3300	(624.9977)	0.0000	8.7625	(12.6828)	0.0000	3	(3.9203)	01/06/2025
000100.ZK	12/27/2024	SDB3261789957	(1,700.00)	0.6938	(1,181.35)	(1,179.39)	0.0000	4.3300	(624.9977)	0.0000	0.4263	(0.6143)	0.0000	3	(0.1880)	01/06/2025
000100.ZK	12/27/2024	SDB3261789957	(78,300.00)	0.6938	(54,279.60)	(54,321.41)	0.0000	4.3300	(624.9977)	0.0000	19.5859	(28.2923)	0.0000	3	(8.7064)	01/06/2025
000100.ZK	12/27/2024	SDB3261789957	(115,400.00)	0.6938	(80,539.74)	(80,059.90)	0.0000	4.3300	(624.9977)	0.0000	29.0614	(41.6977)	0.0000	3	(12.6363)	01/06/2025
000100.ZK	12/27/2024	SDB3261789957	(220,510.00)	0.6938	(152,956.76)	(152,981.02)	0.0000	4.3300	(624.9977)	0.0000	55.1919	(79.6773)	0.0000	3	(24.4854)	01/06/2025
000100.ZK	12/27/2024	SDB3261789957	(655,990.00)	0.6938	(455,027.46)	(455,099.62)	0.0000	4.3300	(624.9977)	0.0000	164.1891	(237.0302)	0.0000	3	(72.8411)	01/06/2025
000100.ZK	12/27/2024	SDB3261789957	(37,100.00)	0.6938	(25,150.24)	(25,738.50)	0.0000	4.3300	(624.9977)	0.0000	9.0750	(13.4054)	0.0000	3	(4.3304)	01/06/2025
000100.ZK	12/27/2024	SDB3261789957	(186,300.00)	0.6938	(126,465.10)	(129,247.49)	0.0000	4.3300	(624.9977)	0.0000	45.6328	(67.3162)	0.0000	3	(21.6833)	01/06/2025
000100.ZK	12/27/2024	SDB3261789957	(10.00)	0.6938	(6.47)	(6.94)	0.0000	4.3300	(624.9977)	0.0000	0.0023	(0.0036)	0.0000	3	(0.0013)	01/06/2025
000100.ZK	12/26/2024	SDB3261789957	(35,100.00)	0.7069	(24,284.04)	(24,810.93)	0.0000	4.3300	(624.9977)	0.0000	2.9208	(4.3074)	0.0000	1	(1.3866)	01/06/2025
000100.ZK	12/26/2024	SDB3261789957	(1,700.00)	0.7069	(1,181.35)	(1,201.67)	0.0000	4.3300	(624.9977)	0.0000	0.1421	(0.2086)	0.0000	1	(0.0665)	01/06/2025
000100.ZK	12/26/2024	SDB3261789957	(78,300.00)	0.7069	(54,279.60)	(55,347.45)	0.0000	4.3300	(624.9977)	0.0000	6.5286	(9.6089)	0.0000	1	(3.0803)	01/06/2025
000100.ZK	12/26/2024	SDB3261789957	(115,400.00)	0.7069	(80,539.74)	(81,572.11)	0.0000	4.3300	(624.9977)	0.0000	9.6871	(14.1618)	0.0000	1	(4.4746)	01/06/2025
000100.ZK	12/26/2024	SDB3261789957	(220,510.00)	0.7069	(152,956.76)	(155,870.58)	0.0000	4.3300	(624.9977)	0.0000	18.3973	(27.0608)	0.0000	1	(8.6635)	01/06/2025
000100.ZK	12/26/2024	SDB3261789957	(655,990.00)	0.7069	(455,027.46)	(463,695.72)	0.0000	4.3300	(624.9977)	0.0000	54.7297	(80.5024)	0.0000	1	(25.7727)	01/06/2025
000100.ZK	12/26/2024	SDB3261789957	(37,100.00)	0.7069	(25,150.24)	(26,224.65)	0.0000	4.3300	(624.9977)	0.0000	3.0250	(4.5529)	0.0000	1	(1.5279)	01/06/2025
000100.ZK	12/26/2024	SDB3261789957	(186,300.00)	0.7069	(126,465.10)	(131,688.76)	0.0000	4.3300	(624.9977)	0.0000	15.2109	(22.8625)	0.0000	1	(7.6516)	01/06/2025
000100.ZK	12/26/2024	SDB3261789957	(10.00)	0.7069	(6.47)	(7.07)	0.0000	4.3300	(624.9977)	0.0000	0.0008	(0.0012)	0.0000	1	(0.0004)	01/06/2025
000100.ZK	12/24/2024	SDB3261789957	(35,100.00)	0.7069	(24,284.04)	(24,810.93)	0.0000	4.3300	(624.9977)	0.0000	5.8417	(8.6149)	0.0000	2	(2.7732)	01/06/2025
000100.ZK	12/24/2024	SDB3261789957	(1,700.00)	0.7069	(1,181.35)	(1,201.67)	0.0000	4.3300	(624.9977)	0.0000	0.2842	(0.4172)	0.0000	2	(0.1331)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
TCL TECHNOLOGY GROUP CORPORATION CMN CLASS A SERIES NORTHBOUND (Cont.)																
000100.ZK	12/24/2024	SDB3261789957	(78,300.00)	0.7069	(54,279.60)	(55,347.45)	0.0000	4.3300	(624.9977)	0.0000	13.0573	(19.2178)	0.0000	2	(6.1605)	01/06/2025
000100.ZK	12/24/2024	SDB3261789957	(115,400.00)	0.7069	(80,539.74)	(81,572.11)	0.0000	4.3300	(624.9977)	0.0000	19.3743	(28.3235)	0.0000	2	(8.9493)	01/06/2025
000100.ZK	12/24/2024	SDB3261789957	(220,510.00)	0.7069	(152,956.76)	(155,870.58)	0.0000	4.3300	(624.9977)	0.0000	36.7946	(54.1215)	0.0000	2	(17.3269)	01/06/2025
000100.ZK	12/24/2024	SDB3261789957	(655,990.00)	0.7069	(455,027.46)	(463,695.72)	0.0000	4.3300	(624.9977)	0.0000	109.4594	(161.0049)	0.0000	2	(51.5455)	01/06/2025
000100.ZK	12/24/2024	SDB3261789957	(37,100.00)	0.7069	(25,150.24)	(26,224.65)	0.0000	4.3300	(624.9977)	0.0000	6.0500	(9.1057)	0.0000	2	(3.0557)	01/06/2025
000100.ZK	12/24/2024	SDB3261789957	(186,300.00)	0.7069	(126,465.10)	(131,688.76)	0.0000	4.3300	(624.9977)	0.0000	30.4219	(45.7251)	0.0000	2	(15.3032)	01/06/2025
000100.ZK	12/24/2024	SDB3261789957	(10.00)	0.7069	(6.47)	(7.07)	0.0000	4.3300	(624.9977)	0.0000	0.0016	(0.0025)	0.0000	2	(0.0009)	01/06/2025
000100.ZK	12/23/2024	SDB3261789957	(35,100.00)	0.6927	(24,284.04)	(24,313.49)	0.0000	4.3300	(624.9977)	0.0000	2.9208	(4.2211)	0.0000	1	(1.3002)	01/06/2025
000100.ZK	12/23/2024	SDB3261789957	(1,700.00)	0.6927	(1,181.35)	(1,177.58)	0.0000	4.3300	(624.9977)	0.0000	0.1421	(0.2044)	0.0000	1	(0.0623)	01/06/2025
000100.ZK	12/23/2024	SDB3261789957	(78,300.00)	0.6927	(54,279.60)	(54,237.78)	0.0000	4.3300	(624.9977)	0.0000	6.5286	(9.4162)	0.0000	1	(2.8876)	01/06/2025
000100.ZK	12/23/2024	SDB3261789957	(115,400.00)	0.6927	(80,539.74)	(79,936.66)	0.0000	4.3300	(624.9977)	0.0000	9.6871	(13.8778)	0.0000	1	(4.1907)	01/06/2025
000100.ZK	12/23/2024	SDB3261789957	(220,510.00)	0.6927	(152,956.76)	(152,745.51)	0.0000	4.3300	(624.9977)	0.0000	18.3973	(26.5182)	0.0000	1	(8.1209)	01/06/2025
000100.ZK	12/23/2024	SDB3261789957	(655,990.00)	0.6927	(455,027.46)	(454,399.03)	0.0000	4.3300	(624.9977)	0.0000	54.7297	(78.8884)	0.0000	1	(24.1587)	01/06/2025
000100.ZK	12/23/2024	SDB3261789957	(37,100.00)	0.6927	(25,150.24)	(25,698.87)	0.0000	4.3300	(624.9977)	0.0000	3.0250	(4.4616)	0.0000	1	(1.4366)	01/06/2025
000100.ZK	12/23/2024	SDB3261789957	(186,300.00)	0.6927	(126,465.10)	(129,048.52)	0.0000	4.3300	(624.9977)	0.0000	15.2109	(22.4042)	0.0000	1	(7.1932)	01/06/2025
000100.ZK	12/23/2024	SDB3261789957	(10.00)	0.6927	(6.47)	(6.93)	0.0000	4.3300	(624.9977)	0.0000	0.0008	(0.0012)	0.0000	1	(0.0004)	01/06/2025
000100.ZK	12/20/2024	SDB3261789957	(35,100.00)	0.6871	(24,284.04)	(24,116.09)	0.0000	4.3300	(624.9977)	0.0000	8.7625	(12.5604)	0.0000	3	(3.7979)	01/06/2025
000100.ZK	12/20/2024	SDB3261789957	(1,700.00)	0.6871	(1,181.35)	(1,168.02)	0.0000	4.3300	(624.9977)	0.0000	0.4263	(0.6083)	0.0000	3	(0.1821)	01/06/2025
000100.ZK	12/20/2024	SDB3261789957	(78,300.00)	0.6871	(54,279.60)	(53,797.42)	0.0000	4.3300	(624.9977)	0.0000	19.5859	(28.0194)	0.0000	3	(8.4335)	01/06/2025
000100.ZK	12/20/2024	SDB3261789957	(115,400.00)	0.6871	(80,539.74)	(79,287.65)	0.0000	4.3300	(624.9977)	0.0000	29.0614	(41.2955)	0.0000	3	(12.2341)	01/06/2025
000100.ZK	12/20/2024	SDB3261789957	(220,510.00)	0.6871	(152,956.76)	(151,505.36)	0.0000	4.3300	(624.9977)	0.0000	55.1919	(78.9088)	0.0000	3	(23.7169)	01/06/2025
000100.ZK	12/20/2024	SDB3261789957	(655,990.00)	0.6871	(455,027.46)	(450,709.74)	0.0000	4.3300	(624.9977)	0.0000	164.1891	(234.7438)	0.0000	3	(70.5547)	01/06/2025
000100.ZK	12/20/2024	SDB3261789957	(37,100.00)	0.6871	(25,150.24)	(25,490.22)	0.0000	4.3300	(624.9977)	0.0000	9.0750	(13.2761)	0.0000	3	(4.2011)	01/06/2025
000100.ZK	12/20/2024	SDB3261789957	(186,300.00)	0.6871	(126,465.10)	(128,000.77)	0.0000	4.3300	(624.9977)	0.0000	45.6328	(66.6668)	0.0000	3	(21.0340)	01/06/2025
000100.ZK	12/20/2024	SDB3261789957	(10.00)	0.6871	(6.47)	(6.87)	0.0000	4.3300	(624.9977)	0.0000	0.0023	(0.0036)	0.0000	3	(0.0012)	01/06/2025
000100.ZK	12/19/2024	SDB3261789957	(35,100.00)	0.6820	(24,284.04)	(23,938.34)	0.0000	4.5800	(624.9977)	0.0000	3.0895	(4.1559)	0.0000	1	(1.0665)	01/06/2025
000100.ZK	12/19/2024	SDB3261789957	(1,700.00)	0.6820	(1,181.35)	(1,159.41)	0.0000	4.5800	(624.9977)	0.0000	0.1503	(0.2013)	0.0000	1	(0.0510)	01/06/2025
000100.ZK	12/19/2024	SDB3261789957	(78,300.00)	0.6820	(54,279.60)	(53,400.91)	0.0000	4.5800	(624.9977)	0.0000	6.9056	(9.2710)	0.0000	1	(2.3654)	01/06/2025
000100.ZK	12/19/2024	SDB3261789957	(115,400.00)	0.6820	(80,539.74)	(78,703.26)	0.0000	4.5800	(624.9977)	0.0000	10.2464	(13.6637)	0.0000	1	(3.4173)	01/06/2025
000100.ZK	12/19/2024	SDB3261789957	(220,510.00)	0.6820	(152,956.76)	(150,388.70)	0.0000	4.5800	(624.9977)	0.0000	19.4595	(26.1091)	0.0000	1	(6.6496)	01/06/2025
000100.ZK	12/19/2024	SDB3261789957	(655,990.00)	0.6820	(455,027.46)	(447,387.80)	0.0000	4.5800	(624.9977)	0.0000	57.8896	(77.6712)	0.0000	1	(19.7816)	01/06/2025
000100.ZK	12/19/2024	SDB3261789957	(37,100.00)	0.6820	(25,150.24)	(25,302.35)	0.0000	4.5800	(624.9977)	0.0000	3.1997	(4.3928)	0.0000	1	(1.1931)	01/06/2025
000100.ZK	12/19/2024	SDB3261789957	(186,300.00)	0.6820	(126,465.10)	(127,057.35)	0.0000	4.5800	(624.9977)	0.0000	16.0892	(22.0585)	0.0000	1	(5.9693)	01/06/2025
000100.ZK	12/19/2024	SDB3261789957	(10.00)	0.6820	(6.47)	(6.82)	0.0000	4.5800	(624.9977)	0.0000	0.0008	(0.0012)	0.0000	1	(0.0004)	01/06/2025
000100.ZK	12/18/2024	SDB3261789957	(35,100.00)	0.6874	(24,284.04)	(24,126.69)	0.0000	4.5800	(624.9977)	0.0000	3.0895	(4.1886)	0.0000	1	(1.0992)	01/06/2025
000100.ZK	12/18/2024	SDB3261789957	(1,700.00)	0.6874	(1,181.35)	(1,168.53)	0.0000	4.5800	(624.9977)	0.0000	0.1503	(0.2029)	0.0000	1	(0.0526)	01/06/2025
000100.ZK	12/18/2024	SDB3261789957	(78,300.00)	0.6874	(54,279.60)	(53,821.07)	0.0000	4.5800	(624.9977)	0.0000	6.9056	(9.3439)	0.0000	1	(2.4383)	01/06/2025
000100.ZK	12/18/2024	SDB3261789957	(115,400.00)	0.6874	(80,539.74)	(79,322.50)	0.0000	4.5800	(624.9977)	0.0000	10.2464	(13.7712)	0.0000	1	(3.5248)	01/06/2025
000100.ZK	12/18/2024	SDB3261789957	(220,510.00)	0.6874	(152,956.76)	(151,571.96)	0.0000	4.5800	(624.9977)	0.0000	19.4595	(26.3145)	0.0000	1	(6.8550)	01/06/2025
000100.ZK	12/18/2024	SDB3261789957	(655,990.00)	0.6874	(455,027.46)	(450,907.85)	0.0000	4.5800	(624.9977)	0.0000	57.8896	(78.2823)	0.0000	1	(20.3927)	01/06/2025
000100.ZK	12/18/2024	SDB3261789957	(37,100.00)	0.6874	(25,150.24)	(25,501.43)	0.0000	4.5800	(624.9977)	0.0000	3.1997	(4.4273)	0.0000	1	(1.2276)	01/06/2025
000100.ZK	12/18/2024	SDB3261789957	(186,300.00)	0.6874	(126,465.10)	(128,057.03)	0.0000	4.5800	(624.9977)	0.0000	16.0892	(22.2320)	0.0000	1	(6.1429)	01/06/2025
000100.ZK	12/18/2024	SDB3261789957	(10.00)	0.6874	(6.47)	(6.87)	0.0000	4.5800	(624.9977)	0.0000	0.0008	(0.0012)	0.0000	1	(0.0004)	01/06/2025
000100.ZK	12/17/2024	SDB3261789957	(35,100.00)	0.6950	(24,284.04)	(24,394.64)	0.0000	4.5800	(624.9977)	0.0000	3.0895	(4.2352)	0.0000	1	(1.1457)	01/06/2025
000100.ZK	12/17/2024	SDB3261789957	(1,700.00)	0.6950	(1,181.35)	(1,181.51)	0.0000	4.5800	(624.9977)	0.0000	0.1503	(0.2051)	0.0000	1	(0.0548)	01/06/2025
000100.ZK	12/17/2024	SDB3261789957	(78,300.00)	0.6950	(54,279.60)	(54,418.81)	0.0000	4.5800	(624.9977)	0.0000	6.9056	(9.4477)	0.0000	1	(2.5421)	01/06/2025
000100.ZK	12/17/2024	SDB3261789957	(115,400.00)	0.6950	(80,539.74)	(80,203.46)	0.0000	4.5800	(624.9977)	0.0000	10.2464	(13.9242)	0.0000	1	(3.6777)	01/06/2025
000100.ZK	12/17/2024	SDB3261789957	(220,510.00)	0.6950	(152,956.76)	(153,255.33)	0.0000	4.5800	(624.9977)	0.0000	19.4595	(26.6067)	0.0000	1	(7.1472)	01/06/2025
000100.ZK	12/17/2024	SDB3261789957	(655,990.00)	0.6950	(455,027.46)	(455,915.67)	0.0000	4.5800	(624.9977)	0.0000	57.8896	(79.1517)	0.0000	1	(21.2621)	01/06/2025
000100.ZK	12/17/2024	SDB3261789957	(37,100.00)	0.6950	(25,150.24)	(25,784.65)	0.0000	4.5800	(624.9977)	0.0000	3.1997	(4.4765)	0.0000	1	(1.2768)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
TCL TECHNOLOGY GROUP CORPORATION CMN CLASS A SERIES NORTHBOUND (Cont.)																
000100.ZK	12/17/2024	SDB3261789957	(186,300.00)	0.6950	(126,465.10)	(129,479.25)	0.0000	4.5800	(624.9977)	0.0000	16.0892	(22.4790)	0.0000	1	(6.3898)	01/06/2025
000100.ZK	12/17/2024	SDB3261789957	(10.00)	0.6950	(6.47)	(6.95)	0.0000	4.5800	(624.9977)	0.0000	0.0008	(0.0012)	0.0000	1	(0.0004)	01/06/2025
000100.ZK	12/16/2024	SDB3261789957	(115,400.00)	0.7056	(80,539.74)	(81,421.62)	0.0000	4.5800	(624.9977)	0.0000	10.2464	(14.1356)	0.0000	1	(3.8892)	01/06/2025
000100.ZK	12/16/2024	SDB3261789957	(220,510.00)	0.7056	(152,956.76)	(155,583.04)	0.0000	4.5800	(624.9977)	0.0000	19.4595	(27.0108)	0.0000	1	(7.5513)	01/06/2025
000100.ZK	12/16/2024	SDB3261789957	(655,990.00)	0.7056	(455,027.46)	(462,840.30)	0.0000	4.5800	(624.9977)	0.0000	57.8896	(80.3539)	0.0000	1	(22.4643)	01/06/2025
000100.ZK	12/16/2024	SDB3261789957	(37,100.00)	0.7056	(25,150.24)	(26,176.28)	0.0000	4.5800	(624.9977)	0.0000	3.1997	(4.5445)	0.0000	1	(1.3448)	01/06/2025
000100.ZK	12/16/2024	SDB3261789957	(186,300.00)	0.7056	(126,465.10)	(131,445.83)	0.0000	4.5800	(624.9977)	0.0000	16.0892	(22.8204)	0.0000	1	(6.7312)	01/06/2025
000100.ZK	12/16/2024	SDB3261789957	(10.00)	0.7056	(6.47)	(7.06)	0.0000	4.5800	(624.9977)	0.0000	0.0008	(0.0012)	0.0000	1	(0.0004)	01/06/2025
000100.ZK	12/13/2024	SDB3261789957	(37,100.00)	0.6778	(25,150.24)	(25,147.34)	0.0000	4.5800	(624.9876)	0.0000	9.5990	(13.0973)	0.0000	3	(3.4983)	01/06/2025
000100.ZK	12/13/2024	SDB3261789957	(186,300.00)	0.6778	(126,465.10)	(126,278.98)	0.0000	4.5800	(624.9876)	0.0000	48.2675	(65.7690)	0.0000	3	(17.5015)	01/06/2025
000100.ZK	12/13/2024	SDB3261789957	(10.00)	0.6778	(6.47)	(6.78)	0.0000	4.5800	(624.9876)	0.0000	0.0025	(0.0035)	0.0000	3	(0.0011)	01/06/2025
000100.ZK	12/12/2024	SDB3261789957	(10.00)	0.6514	(6.47)	(6.51)	0.0000	4.5800	(350.0000)	0.0000	0.0008	(0.0006)	0.0000	1	0.0002	01/06/2025
000100.ZK	12/11/2024	SDB3261789957	(10.00)	0.6485	(6.47)	(6.48)	0.0000	4.5800	(350.0000)	0.0000	0.0008	(0.0006)	0.0000	1	0.0002	01/06/2025
000100.ZK	12/10/2024	SDB3261789957	(10.00)	0.6323	(6.47)	(6.32)	0.0000	4.5800	(350.0000)	0.0000	0.0008	(0.0006)	0.0000	1	0.0002	01/06/2025
000100.ZK	12/09/2024	SDB3261789957	(10.00)	0.6328	(6.47)	(6.33)	0.0000	4.5800	(350.0000)	0.0000	0.0008	(0.0006)	0.0000	1	0.0002	01/06/2025
000100.ZK	12/06/2024	SDB3261789957	(10.00)	0.6425	(6.47)	(6.43)	0.0000	4.5800	(350.0000)	0.0000	0.0025	(0.0019)	0.0000	3	0.0006	01/06/2025
000100.ZK	12/05/2024	SDB3261789957	(10.00)	0.6478	(6.47)	(6.48)	0.0000	4.5800	(350.0000)	0.0000	0.0008	(0.0006)	0.0000	1	0.0002	01/06/2025
000100.ZK	12/04/2024	SDB3261789957	(10.00)	0.6468	(6.47)	(6.47)	0.0000	4.5800	(350.0000)	0.0000	0.0008	(0.0006)	0.0000	1	0.0002	01/06/2025
TOTAL TCL TECHNOLOGY GROUP CORPORATION CMN CLASS A SERIES NORTHBOUND											2,193.2784	(3,154.3932)	0.0000		(961.1148)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
TELLING TELECOMMUNICATION HOLDING CO... CMN CLASS A SERIES NORTHBOUND																
000829.ZK	01/03/2025	SDB3263116853	(3,500.00)	1.7990	(6,312.75)	(6,296.60)	0.0000	4.3300	(1,859.5430)	0.0000	2.2778	(9.7573)	0.0000	3	(7.4795)	01/06/2025
000829.ZK	01/03/2025	SDB3263116853	(1,400.00)	1.7990	(2,734.59)	(2,518.64)	0.0000	4.3300	(1,859.5430)	0.0000	0.9867	(3.9029)	0.0000	3	(2.9162)	01/06/2025
000829.ZK	01/03/2025	SDB3263116853	(1,700.00)	1.7990	(3,311.23)	(3,058.35)	0.0000	4.3300	(1,859.5430)	0.0000	1.1948	(4.7393)	0.0000	3	(3.5445)	01/06/2025
000829.ZK	01/03/2025	SDB3263116853	(1,700.00)	1.7990	(3,324.47)	(3,058.35)	0.0000	4.3300	(1,859.5430)	0.0000	1.1996	(4.7393)	0.0000	3	(3.5397)	01/06/2025
000829.ZK	01/03/2025	SDB3263116853	(3,200.00)	1.7990	(6,336.26)	(5,756.89)	0.0000	4.3300	(1,859.5430)	0.0000	2.2863	(8.9210)	0.0000	3	(6.6347)	01/06/2025
000829.ZK	01/03/2025	SDB3263116853	(500.00)	1.7990	(918.63)	(899.51)	0.0000	4.3300	(1,859.5430)	0.0000	0.3315	(1.3939)	0.0000	3	(1.0624)	01/06/2025
000829.ZK	01/03/2025	SDB3263116853	(100.00)	1.7990	(185.78)	(179.90)	0.0000	4.3300	(1,859.5430)	0.0000	0.0670	(0.2788)	0.0000	3	(0.2117)	01/06/2025
000829.ZK	01/03/2025	SDB3263116853	(6,500.00)	1.7990	(12,099.67)	(11,693.69)	0.0000	4.3300	(1,859.5430)	0.0000	4.3660	(18.1208)	0.0000	3	(13.7548)	01/06/2025
000829.ZK	01/02/2025	SDB3263116853	(3,500.00)	1.7526	(6,312.75)	(6,134.09)	0.0000	4.3300	(1,859.5430)	0.0000	0.7593	(3.1685)	0.0000	1	(2.4092)	01/06/2025
000829.ZK	01/02/2025	SDB3263116853	(1,400.00)	1.7526	(2,734.59)	(2,453.63)	0.0000	4.3300	(1,859.5430)	0.0000	0.3289	(1.2674)	0.0000	1	(0.9385)	01/06/2025
000829.ZK	01/02/2025	SDB3263116853	(1,700.00)	1.7526	(3,311.23)	(2,979.41)	0.0000	4.3300	(1,859.5430)	0.0000	0.3983	(1.5390)	0.0000	1	(1.1407)	01/06/2025
000829.ZK	01/02/2025	SDB3263116853	(1,700.00)	1.7526	(3,324.47)	(2,979.41)	0.0000	4.3300	(1,859.5430)	0.0000	0.3999	(1.5390)	0.0000	1	(1.1391)	01/06/2025
000829.ZK	01/02/2025	SDB3263116853	(3,200.00)	1.7526	(6,336.26)	(5,608.31)	0.0000	4.3300	(1,859.5430)	0.0000	0.7621	(2.8969)	0.0000	1	(2.1348)	01/06/2025
000829.ZK	01/02/2025	SDB3263116853	(500.00)	1.7526	(918.63)	(876.30)	0.0000	4.3300	(1,859.5430)	0.0000	0.1105	(0.4526)	0.0000	1	(0.3422)	01/06/2025
000829.ZK	01/02/2025	SDB3263116853	(100.00)	1.7526	(185.78)	(175.26)	0.0000	4.3300	(1,859.5430)	0.0000	0.0223	(0.0905)	0.0000	1	(0.0682)	01/06/2025
000829.ZK	01/02/2025	SDB3263116853	(6,500.00)	1.7526	(12,099.67)	(11,391.87)	0.0000	4.3300	(1,859.5430)	0.0000	1.4553	(5.8844)	0.0000	1	(4.4290)	01/06/2025
000829.ZK	12/31/2024	SDB3263116853	(3,500.00)	1.7374	(6,312.75)	(6,080.87)	0.0000	4.3300	(1,859.5430)	0.0000	1.5186	(6.2820)	0.0000	2	(4.7635)	01/06/2025
000829.ZK	12/31/2024	SDB3263116853	(1,400.00)	1.7374	(2,734.59)	(2,432.35)	0.0000	4.3300	(1,859.5430)	0.0000	0.6578	(2.5128)	0.0000	2	(1.8550)	01/06/2025
000829.ZK	12/31/2024	SDB3263116853	(1,700.00)	1.7374	(3,311.23)	(2,953.57)	0.0000	4.3300	(1,859.5430)	0.0000	0.7965	(3.0513)	0.0000	2	(2.2547)	01/06/2025
000829.ZK	12/31/2024	SDB3263116853	(1,700.00)	1.7374	(3,324.47)	(2,953.57)	0.0000	4.3300	(1,859.5430)	0.0000	0.7997	(3.0513)	0.0000	2	(2.2516)	01/06/2025
000829.ZK	12/31/2024	SDB3263116853	(3,200.00)	1.7374	(6,336.26)	(5,559.65)	0.0000	4.3300	(1,859.5430)	0.0000	1.5242	(5.7436)	0.0000	2	(4.2193)	01/06/2025
000829.ZK	12/31/2024	SDB3263116853	(500.00)	1.7374	(918.63)	(868.70)	0.0000	4.3300	(1,859.5430)	0.0000	0.2210	(0.8974)	0.0000	2	(0.6765)	01/06/2025
000829.ZK	12/31/2024	SDB3263116853	(100.00)	1.7374	(185.78)	(173.74)	0.0000	4.3300	(1,859.5430)	0.0000	0.0447	(0.1795)	0.0000	2	(0.1348)	01/06/2025
000829.ZK	12/31/2024	SDB3263116853	(6,500.00)	1.7374	(12,099.67)	(11,293.05)	0.0000	4.3300	(1,859.5430)	0.0000	2.9106	(11.6666)	0.0000	2	(8.7560)	01/06/2025
000829.ZK	12/30/2024	SDB3263116853	(3,500.00)	1.7111	(6,312.75)	(5,988.76)	0.0000	4.3300	(1,859.5430)	0.0000	0.7593	(3.0934)	0.0000	1	(2.3342)	01/06/2025
000829.ZK	12/30/2024	SDB3263116853	(1,400.00)	1.7111	(2,734.59)	(2,395.51)	0.0000	4.3300	(1,859.5430)	0.0000	0.3289	(1.2374)	0.0000	1	(0.9085)	01/06/2025
000829.ZK	12/30/2024	SDB3263116853	(1,700.00)	1.7111	(3,311.23)	(2,908.83)	0.0000	4.3300	(1,859.5430)	0.0000	0.3983	(1.5025)	0.0000	1	(1.1043)	01/06/2025
000829.ZK	12/30/2024	SDB3263116853	(1,700.00)	1.7111	(3,324.47)	(2,908.83)	0.0000	4.3300	(1,859.5430)	0.0000	0.3999	(1.5025)	0.0000	1	(1.1027)	01/06/2025
000829.ZK	12/30/2024	SDB3263116853	(3,200.00)	1.7111	(6,336.26)	(5,475.44)	0.0000	4.3300	(1,859.5430)	0.0000	0.7621	(2.8283)	0.0000	1	(2.0662)	01/06/2025
000829.ZK	12/30/2024	SDB3263116853	(500.00)	1.7111	(918.63)	(855.54)	0.0000	4.3300	(1,859.5430)	0.0000	0.1105	(0.4419)	0.0000	1	(0.3314)	01/06/2025
000829.ZK	12/30/2024	SDB3263116853	(100.00)	1.7111	(185.78)	(171.11)	0.0000	4.3300	(1,859.5430)	0.0000	0.0223	(0.0884)	0.0000	1	(0.0660)	01/06/2025
000829.ZK	12/30/2024	SDB3263116853	(6,500.00)	1.7111	(12,099.67)	(11,121.99)	0.0000	4.3300	(1,859.5430)	0.0000	1.4553	(5.7449)	0.0000	1	(4.2896)	01/06/2025
000829.ZK	12/27/2024	SDB3263116853	(3,500.00)	1.8350	(6,312.75)	(6,422.41)	0.0000	4.3300	(1,859.5430)	0.0000	2.2778	(9.9523)	0.0000	3	(7.6744)	01/06/2025
000829.ZK	12/27/2024	SDB3263116853	(1,400.00)	1.8350	(2,734.59)	(2,568.97)	0.0000	4.3300	(1,859.5430)	0.0000	0.9867	(3.9809)	0.0000	3	(2.9942)	01/06/2025
000829.ZK	12/27/2024	SDB3263116853	(1,700.00)	1.8350	(3,311.23)	(3,119.46)	0.0000	4.3300	(1,859.5430)	0.0000	1.1948	(4.8340)	0.0000	3	(3.6392)	01/06/2025
000829.ZK	12/27/2024	SDB3263116853	(1,700.00)	1.8350	(3,324.47)	(3,119.46)	0.0000	4.3300	(1,859.5430)	0.0000	1.1996	(4.8340)	0.0000	3	(3.6344)	01/06/2025
000829.ZK	12/27/2024	SDB3263116853	(3,200.00)	1.8350	(6,336.26)	(5,871.92)	0.0000	4.3300	(1,859.5430)	0.0000	2.2863	(9.0992)	0.0000	3	(6.8129)	01/06/2025
000829.ZK	12/27/2024	SDB3263116853	(500.00)	1.8350	(918.63)	(917.49)	0.0000	4.3300	(1,859.5430)	0.0000	0.3315	(1.4218)	0.0000	3	(1.0903)	01/06/2025
000829.ZK	12/27/2024	SDB3263116853	(100.00)	1.8350	(185.78)	(183.50)	0.0000	4.3300	(1,859.5430)	0.0000	0.0670	(0.2844)	0.0000	3	(0.2173)	01/06/2025
000829.ZK	12/27/2024	SDB3263116853	(6,500.00)	1.8350	(12,099.67)	(11,927.34)	0.0000	4.3300	(1,859.5430)	0.0000	4.3660	(18.4828)	0.0000	3	(14.1169)	01/06/2025
000829.ZK	12/26/2024	SDB3263116853	(3,500.00)	1.7760	(6,312.75)	(6,216.16)	0.0000	4.3300	(1,859.5430)	0.0000	0.7593	(3.2109)	0.0000	1	(2.4516)	01/06/2025
000829.ZK	12/26/2024	SDB3263116853	(1,400.00)	1.7760	(2,734.59)	(2,486.46)	0.0000	4.3300	(1,859.5430)	0.0000	0.3289	(1.2844)	0.0000	1	(0.9554)	01/06/2025
000829.ZK	12/26/2024	SDB3263116853	(1,700.00)	1.7760	(3,311.23)	(3,019.28)	0.0000	4.3300	(1,859.5430)	0.0000	0.3983	(1.5596)	0.0000	1	(1.1613)	01/06/2025
000829.ZK	12/26/2024	SDB3263116853	(1,700.00)	1.7760	(3,324.47)	(3,019.28)	0.0000	4.3300	(1,859.5430)	0.0000	0.3999	(1.5596)	0.0000	1	(1.1597)	01/06/2025
000829.ZK	12/26/2024	SDB3263116853	(3,200.00)	1.7760	(6,336.26)	(5,683.35)	0.0000	4.3300	(1,859.5430)	0.0000	0.7621	(2.9357)	0.0000	1	(2.1736)	01/06/2025
000829.ZK	12/26/2024	SDB3263116853	(500.00)	1.7760	(918.63)	(888.02)	0.0000	4.3300	(1,859.5430)	0.0000	0.1105	(0.4587)	0.0000	1	(0.3482)	01/06/2025
000829.ZK	12/26/2024	SDB3263116853	(100.00)	1.7760	(185.78)	(177.60)	0.0000	4.3300	(1,859.5430)	0.0000	0.0223	(0.0917)	0.0000	1	(0.0694)	01/06/2025
000829.ZK	12/26/2024	SDB3263116853	(6,500.00)	1.7760	(12,099.67)	(11,544.30)	0.0000	4.3300	(1,859.5430)	0.0000	1.4553	(5.9631)	0.0000	1	(4.5078)	01/06/2025
000829.ZK	12/24/2024	SDB3263116853	(3,500.00)	1.7760	(6,312.75)	(6,216.16)	0.0000	4.3300	(1,859.5430)	0.0000	1.5186	(6.4218)	0.0000	2	(4.9032)	01/06/2025
000829.ZK	12/24/2024	SDB3263116853	(1,400.00)	1.7760	(2,734.59)	(2,486.46)	0.0000	4.3300	(1,859.5430)	0.0000	0.6578	(2.5687)	0.0000	2	(1.9109)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
TELLING TELECOMMUNICATION HOLDING CO... CMN CLASS A SERIES NORTHBOUND (Cont.)																
000829.ZK	12/24/2024	SDB3263116853	(1,700.00)	1.7760	(3,311.23)	(3,019.28)	0.0000	4.3300	(1,859.5430)	0.0000	0.7965	(3.1192)	0.0000	2	(2.3226)	01/06/2025
000829.ZK	12/24/2024	SDB3263116853	(1,700.00)	1.7760	(3,324.47)	(3,019.28)	0.0000	4.3300	(1,859.5430)	0.0000	0.7997	(3.1192)	0.0000	2	(2.3194)	01/06/2025
000829.ZK	12/24/2024	SDB3263116853	(3,200.00)	1.7760	(6,336.26)	(5,683.35)	0.0000	4.3300	(1,859.5430)	0.0000	1.5242	(5.8713)	0.0000	2	(4.3471)	01/06/2025
000829.ZK	12/24/2024	SDB3263116853	(500.00)	1.7760	(918.63)	(888.02)	0.0000	4.3300	(1,859.5430)	0.0000	0.2210	(0.9174)	0.0000	2	(0.6964)	01/06/2025
000829.ZK	12/24/2024	SDB3263116853	(100.00)	1.7760	(185.78)	(177.60)	0.0000	4.3300	(1,859.5430)	0.0000	0.0447	(0.1835)	0.0000	2	(0.1388)	01/06/2025
000829.ZK	12/24/2024	SDB3263116853	(6,500.00)	1.7760	(12,099.67)	(11,544.30)	0.0000	4.3300	(1,859.5430)	0.0000	2.9106	(11.9262)	0.0000	2	(9.0155)	01/06/2025
000829.ZK	12/23/2024	SDB3263116853	(3,500.00)	1.8024	(6,312.75)	(6,308.30)	0.0000	4.3300	(1,859.5430)	0.0000	0.7593	(3.2585)	0.0000	1	(2.4992)	01/06/2025
000829.ZK	12/23/2024	SDB3263116853	(1,400.00)	1.8024	(2,734.59)	(2,523.32)	0.0000	4.3300	(1,859.5430)	0.0000	0.3289	(1.3034)	0.0000	1	(0.9745)	01/06/2025
000829.ZK	12/23/2024	SDB3263116853	(1,700.00)	1.8024	(3,311.23)	(3,064.03)	0.0000	4.3300	(1,859.5430)	0.0000	0.3983	(1.5827)	0.0000	1	(1.1844)	01/06/2025
000829.ZK	12/23/2024	SDB3263116853	(1,700.00)	1.8024	(3,324.47)	(3,064.03)	0.0000	4.3300	(1,859.5430)	0.0000	0.3999	(1.5827)	0.0000	1	(1.1828)	01/06/2025
000829.ZK	12/23/2024	SDB3263116853	(3,200.00)	1.8024	(6,336.26)	(5,767.58)	0.0000	4.3300	(1,859.5430)	0.0000	0.7621	(2.9792)	0.0000	1	(2.2171)	01/06/2025
000829.ZK	12/23/2024	SDB3263116853	(500.00)	1.8024	(918.63)	(901.18)	0.0000	4.3300	(1,859.5430)	0.0000	0.1105	(0.4655)	0.0000	1	(0.3550)	01/06/2025
000829.ZK	12/23/2024	SDB3263116853	(100.00)	1.8024	(185.78)	(180.24)	0.0000	4.3300	(1,859.5430)	0.0000	0.0223	(0.0931)	0.0000	1	(0.0708)	01/06/2025
000829.ZK	12/23/2024	SDB3263116853	(6,500.00)	1.8024	(12,099.67)	(11,715.41)	0.0000	4.3300	(1,859.5430)	0.0000	1.4553	(6.0515)	0.0000	1	(4.5962)	01/06/2025
000829.ZK	12/20/2024	SDB3263116853	(3,500.00)	1.7773	(6,312.75)	(6,220.64)	0.0000	4.3300	(1,859.5430)	0.0000	2.2778	(9.6396)	0.0000	3	(7.3618)	01/06/2025
000829.ZK	12/20/2024	SDB3263116853	(1,400.00)	1.7773	(2,734.59)	(2,488.26)	0.0000	4.3300	(1,859.5430)	0.0000	0.9867	(3.8559)	0.0000	3	(2.8691)	01/06/2025
000829.ZK	12/20/2024	SDB3263116853	(1,700.00)	1.7773	(3,311.23)	(3,021.46)	0.0000	4.3300	(1,859.5430)	0.0000	1.1948	(4.6821)	0.0000	3	(3.4873)	01/06/2025
000829.ZK	12/20/2024	SDB3263116853	(1,700.00)	1.7773	(3,324.47)	(3,021.46)	0.0000	4.3300	(1,859.5430)	0.0000	1.1996	(4.6821)	0.0000	3	(3.4825)	01/06/2025
000829.ZK	12/20/2024	SDB3263116853	(3,200.00)	1.7773	(6,336.26)	(5,687.45)	0.0000	4.3300	(1,859.5430)	0.0000	2.2863	(8.8134)	0.0000	3	(6.5270)	01/06/2025
000829.ZK	12/20/2024	SDB3263116853	(500.00)	1.7773	(918.63)	(888.66)	0.0000	4.3300	(1,859.5430)	0.0000	0.3315	(1.3771)	0.0000	3	(1.0456)	01/06/2025
000829.ZK	12/20/2024	SDB3263116853	(100.00)	1.7773	(185.78)	(177.73)	0.0000	4.3300	(1,859.5430)	0.0000	0.0670	(0.2754)	0.0000	3	(0.2084)	01/06/2025
000829.ZK	12/20/2024	SDB3263116853	(6,500.00)	1.7773	(12,099.67)	(11,552.63)	0.0000	4.3300	(1,859.5430)	0.0000	4.3660	(17.9022)	0.0000	3	(13.5362)	01/06/2025
000829.ZK	12/19/2024	SDB3263116853	(1,400.00)	1.8237	(2,734.59)	(2,553.19)	0.0000	4.5800	(1,890.7284)	0.0000	0.3479	(1.3409)	0.0000	1	(0.9930)	01/06/2025
000829.ZK	12/19/2024	SDB3263116853	(1,700.00)	1.8237	(3,311.23)	(3,100.30)	0.0000	4.5800	(1,890.7284)	0.0000	0.4213	(1.6283)	0.0000	1	(1.2070)	01/06/2025
000829.ZK	12/19/2024	SDB3263116853	(1,700.00)	1.8237	(3,324.47)	(3,100.30)	0.0000	4.5800	(1,890.7284)	0.0000	0.4229	(1.6283)	0.0000	1	(1.2053)	01/06/2025
000829.ZK	12/19/2024	SDB3263116853	(3,200.00)	1.8237	(6,336.26)	(5,835.87)	0.0000	4.5800	(1,890.7284)	0.0000	0.8061	(3.0650)	0.0000	1	(2.2589)	01/06/2025
000829.ZK	12/19/2024	SDB3263116853	(500.00)	1.8237	(918.63)	(911.85)	0.0000	4.5800	(1,890.7284)	0.0000	0.1169	(0.4789)	0.0000	1	(0.3620)	01/06/2025
000829.ZK	12/19/2024	SDB3263116853	(100.00)	1.8237	(185.78)	(182.37)	0.0000	4.5800	(1,890.7284)	0.0000	0.0236	(0.0958)	0.0000	1	(0.0721)	01/06/2025
000829.ZK	12/19/2024	SDB3263116853	(6,500.00)	1.8237	(12,099.67)	(11,854.10)	0.0000	4.5800	(1,890.7284)	0.0000	1.5393	(6.2258)	0.0000	1	(4.6865)	01/06/2025
000829.ZK	12/18/2024	SDB3263116853	(1,400.00)	1.8906	(2,734.59)	(2,646.86)	0.0000	4.5800	(1,890.7284)	0.0000	0.3479	(1.3901)	0.0000	1	(1.0422)	01/06/2025
000829.ZK	12/18/2024	SDB3263116853	(1,700.00)	1.8906	(3,311.23)	(3,214.04)	0.0000	4.5800	(1,890.7284)	0.0000	0.4213	(1.6880)	0.0000	1	(1.2668)	01/06/2025
000829.ZK	12/18/2024	SDB3263116853	(1,700.00)	1.8906	(3,324.47)	(3,214.04)	0.0000	4.5800	(1,890.7284)	0.0000	0.4229	(1.6880)	0.0000	1	(1.2651)	01/06/2025
000829.ZK	12/18/2024	SDB3263116853	(3,200.00)	1.8906	(6,336.26)	(6,049.96)	0.0000	4.5800	(1,890.7284)	0.0000	0.8061	(3.1775)	0.0000	1	(2.3713)	01/06/2025
000829.ZK	12/18/2024	SDB3263116853	(500.00)	1.8906	(918.63)	(945.31)	0.0000	4.5800	(1,890.7284)	0.0000	0.1169	(0.4965)	0.0000	1	(0.3796)	01/06/2025
000829.ZK	12/18/2024	SDB3263116853	(100.00)	1.8906	(185.78)	(189.06)	0.0000	4.5800	(1,890.7284)	0.0000	0.0236	(0.0993)	0.0000	1	(0.0757)	01/06/2025
000829.ZK	12/18/2024	SDB3263116853	(6,500.00)	1.8906	(12,099.67)	(12,288.97)	0.0000	4.5800	(1,890.7284)	0.0000	1.5393	(6.4542)	0.0000	1	(4.9149)	01/06/2025
000829.ZK	12/17/2024	SDB3263116853	(1,400.00)	1.9419	(2,734.59)	(2,718.63)	0.0000	4.5800	(1,890.7284)	0.0000	0.3479	(1.4278)	0.0000	1	(1.0799)	01/06/2025
000829.ZK	12/17/2024	SDB3263116853	(1,700.00)	1.9419	(3,311.23)	(3,301.20)	0.0000	4.5800	(1,890.7284)	0.0000	0.4213	(1.7338)	0.0000	1	(1.3125)	01/06/2025
000829.ZK	12/17/2024	SDB3263116853	(1,700.00)	1.9419	(3,324.47)	(3,301.20)	0.0000	4.5800	(1,890.7284)	0.0000	0.4229	(1.7338)	0.0000	1	(1.3109)	01/06/2025
000829.ZK	12/17/2024	SDB3263116853	(3,200.00)	1.9419	(6,336.26)	(6,214.02)	0.0000	4.5800	(1,890.7284)	0.0000	0.8061	(3.2636)	0.0000	1	(2.4575)	01/06/2025
000829.ZK	12/17/2024	SDB3263116853	(500.00)	1.9419	(918.63)	(970.94)	0.0000	4.5800	(1,890.7284)	0.0000	0.1169	(0.5099)	0.0000	1	(0.3931)	01/06/2025
000829.ZK	12/17/2024	SDB3263116853	(100.00)	1.9419	(185.78)	(194.19)	0.0000	4.5800	(1,890.7284)	0.0000	0.0236	(0.1020)	0.0000	1	(0.0784)	01/06/2025
000829.ZK	12/17/2024	SDB3263116853	(6,500.00)	1.9419	(12,099.67)	(12,622.23)	0.0000	4.5800	(1,890.7284)	0.0000	1.5393	(6.6292)	0.0000	1	(5.0899)	01/06/2025
000829.ZK	12/16/2024	SDB3263116853	(1,700.00)	1.9995	(3,324.47)	(3,399.23)	0.0000	4.5800	(1,940.0000)	0.0000	0.4229	(1.8318)	0.0000	1	(1.4089)	01/06/2025
000829.ZK	12/16/2024	SDB3263116853	(3,200.00)	1.9995	(6,336.26)	(6,398.54)	0.0000	4.5800	(1,940.0000)	0.0000	0.8061	(3.4481)	0.0000	1	(2.6420)	01/06/2025
000829.ZK	12/16/2024	SDB3263116853	(500.00)	1.9995	(918.63)	(999.77)	0.0000	4.5800	(1,940.0000)	0.0000	0.1169	(0.5388)	0.0000	1	(0.4219)	01/06/2025
000829.ZK	12/16/2024	SDB3263116853	(100.00)	1.9995	(185.78)	(199.95)	0.0000	4.5800	(1,940.0000)	0.0000	0.0236	(0.1078)	0.0000	1	(0.0841)	01/06/2025
000829.ZK	12/16/2024	SDB3263116853	(6,500.00)	1.9995	(12,099.67)	(12,997.04)	0.0000	4.5800	(1,940.0000)	0.0000	1.5393	(7.0040)	0.0000	1	(5.4646)	01/06/2025
000829.ZK	12/13/2024	SDB3263116853	(500.00)	1.9465	(918.63)	(973.25)	0.0000	4.5800	(2,053.8732)	0.0000	0.3506	(1.6658)	0.0000	3	(1.3152)	01/06/2025
000829.ZK	12/13/2024	SDB3263116853	(100.00)	1.9465	(185.78)	(194.65)	0.0000	4.5800	(2,053.8732)	0.0000	0.0709	(0.3332)	0.0000	3	(0.2623)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
TELLING TELECOMMUNICATION HOLDING CO... CMN CLASS A SERIES NORTHBOUND (Cont.)																
000829.ZK	12/13/2024	SDB3263116853	(6,500.00)	1.9465	(12,099.67)	(12,652.29)	0.0000	4.5800	(2,053.8732)	0.0000	4.6180	(21.6552)	0.0000	3	(17.0371)	01/06/2025
000829.ZK	12/12/2024	SDB3263116853	(500.00)	1.8144	(918.63)	(907.20)	0.0000	4.5800	(2,053.8732)	0.0000	0.1169	(0.5176)	0.0000	1	(0.4007)	01/06/2025
000829.ZK	12/12/2024	SDB3263116853	(100.00)	1.8144	(185.78)	(181.44)	0.0000	4.5800	(2,053.8732)	0.0000	0.0236	(0.1035)	0.0000	1	(0.0799)	01/06/2025
000829.ZK	12/12/2024	SDB3263116853	(6,500.00)	1.8144	(12,099.67)	(11,793.55)	0.0000	4.5800	(2,053.8732)	0.0000	1.5393	(6.7285)	0.0000	1	(5.1891)	01/06/2025
000829.ZK	12/11/2024	SDB3263116853	(500.00)	1.8614	(918.63)	(930.71)	0.0000	4.5800	(2,053.8732)	0.0000	0.1169	(0.5310)	0.0000	1	(0.4141)	01/06/2025
000829.ZK	12/11/2024	SDB3263116853	(100.00)	1.8614	(185.78)	(186.14)	0.0000	4.5800	(2,053.8732)	0.0000	0.0236	(0.1062)	0.0000	1	(0.0826)	01/06/2025
000829.ZK	12/11/2024	SDB3263116853	(6,500.00)	1.8614	(12,099.67)	(12,099.18)	0.0000	4.5800	(2,053.8732)	0.0000	1.5393	(6.9028)	0.0000	1	(5.3635)	01/06/2025
000829.ZK	12/10/2024	SDB3263116853	(500.00)	1.8665	(918.63)	(933.26)	0.0000	4.5800	(2,053.8732)	0.0000	0.1169	(0.5324)	0.0000	1	(0.4156)	01/06/2025
000829.ZK	12/10/2024	SDB3263116853	(100.00)	1.8665	(185.78)	(186.65)	0.0000	4.5800	(2,053.8732)	0.0000	0.0236	(0.1065)	0.0000	1	(0.0829)	01/06/2025
000829.ZK	12/10/2024	SDB3263116853	(6,500.00)	1.8665	(12,099.67)	(12,132.33)	0.0000	4.5800	(2,053.8732)	0.0000	1.5393	(6.9217)	0.0000	1	(5.3824)	01/06/2025
000829.ZK	12/09/2024	SDB3263116853	(500.00)	1.8257	(918.63)	(912.83)	0.0000	4.5800	(2,053.8732)	0.0000	0.1169	(0.5208)	0.0000	1	(0.4039)	01/06/2025
000829.ZK	12/09/2024	SDB3263116853	(100.00)	1.8257	(185.78)	(182.57)	0.0000	4.5800	(2,053.8732)	0.0000	0.0236	(0.1042)	0.0000	1	(0.0805)	01/06/2025
000829.ZK	12/09/2024	SDB3263116853	(6,500.00)	1.8257	(12,099.67)	(11,866.85)	0.0000	4.5800	(2,053.8732)	0.0000	1.5393	(6.7703)	0.0000	1	(5.2309)	01/06/2025
000829.ZK	12/06/2024	SDB3263116853	(6,500.00)	1.8631	(12,099.67)	(12,110.42)	0.0000	4.5800	(2,075.0000)	0.0000	4.6180	(20.9409)	0.0000	3	(16.3229)	01/06/2025
000829.ZK	12/05/2024	SDB3263116853	(6,500.00)	1.8651	(12,099.67)	(12,123.02)	0.0000	4.5800	(2,075.0000)	0.0000	1.5393	(6.9876)	0.0000	1	(5.4482)	01/06/2025
000829.ZK	12/04/2024	SDB3263116853	(6,500.00)	1.8615	(12,099.67)	(12,099.67)	0.0000	4.5800	(2,075.0000)	0.0000	1.5393	(6.9741)	0.0000	1	(5.4348)	01/06/2025
TOTAL TELLING TELECOMMUNICATION HOLDING CO... CMN CLASS A SERIES NORTHBOUND												105.4208	(437.3292)	0.0000	(331.9084)	

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
THREE SQUIRRELS INC. CMN CLASS A SERIES NORTHBOUND																
300783.ZK	01/03/2025	SDB3264857847	(2,500.00)	5.1139	(12,824.47)	(12,784.73)	0.0000	4.3300	(1,327.5735)	0.0000	4.6275	(14.1439)	0.0000	3	(9.5164)	01/06/2025
300783.ZK	01/03/2025	SDB3264857847	(4,300.00)	5.1139	(22,058.08)	(21,989.74)	0.0000	4.3300	(1,327.5735)	0.0000	7.9593	(24.3275)	0.0000	3	(16.3682)	01/06/2025
300783.ZK	01/02/2025	SDB3264857847	(2,500.00)	5.1298	(12,824.47)	(12,824.47)	0.0000	4.3300	(1,327.5735)	0.0000	1.5425	(4.7293)	0.0000	1	(3.1868)	01/06/2025
300783.ZK	01/02/2025	SDB3264857847	(4,300.00)	5.1298	(22,058.08)	(22,058.08)	0.0000	4.3300	(1,327.5735)	0.0000	2.6531	(8.1344)	0.0000	1	(5.4813)	01/06/2025
300783.ZK	12/31/2024	SDB3264716723	(8,600.00)	5.3273	(45,814.65)	(45,814.65)	0.0000	4.3300	(1,332.2674)	0.0000	11.0210	(33.9096)	0.0000	2	(22.8887)	01/06/2025
300783.ZK	12/30/2024	SDB3264583193	(6,100.00)	5.1880	(32,866.09)	(31,646.67)	0.0000	4.3300	(1,325.0000)	0.0000	3.9531	(11.6477)	0.0000	1	(7.6947)	01/06/2025
300783.ZK	12/27/2024	SDB3264583193	(6,100.00)	5.3879	(32,866.09)	(32,866.09)	0.0000	4.3300	(1,325.0000)	0.0000	11.8592	(36.2896)	0.0000	3	(24.4305)	01/06/2025
300783.ZK	12/23/2024	SDB3264328894	(2,900.00)	4.8571	(13,883.85)	(14,085.51)	0.0000	4.3300	(1,622.8260)	0.0000	1.6699	(6.3495)	0.0000	1	(4.6796)	01/06/2025
300783.ZK	12/23/2024	SDB3264328894	(1,800.00)	4.8571	(8,534.92)	(8,742.73)	0.0000	4.3300	(1,622.8260)	0.0000	1.0266	(3.9411)	0.0000	1	(2.9145)	01/06/2025
300783.ZK	12/23/2024	SDB3264328894	(6,000.00)	4.8571	(29,867.99)	(29,142.43)	0.0000	4.3300	(1,622.8260)	0.0000	3.5925	(13.1370)	0.0000	1	(9.5445)	01/06/2025
300783.ZK	12/23/2024	SDB3264328894	(800.00)	4.8571	(3,916.57)	(3,885.66)	0.0000	4.3300	(1,622.8260)	0.0000	0.4711	(1.7516)	0.0000	1	(1.2805)	01/06/2025
300783.ZK	12/20/2024	SDB3264328894	(2,900.00)	4.7903	(13,883.85)	(13,891.81)	0.0000	4.3300	(1,622.8260)	0.0000	5.0098	(18.7867)	0.0000	3	(13.7769)	01/06/2025
300783.ZK	12/20/2024	SDB3264328894	(1,800.00)	4.7903	(8,534.92)	(8,622.50)	0.0000	4.3300	(1,622.8260)	0.0000	3.0797	(11.6607)	0.0000	3	(8.5810)	01/06/2025
300783.ZK	12/20/2024	SDB3264328894	(6,000.00)	4.7903	(29,867.99)	(28,741.68)	0.0000	4.3300	(1,622.8260)	0.0000	10.7774	(38.8690)	0.0000	3	(28.0916)	01/06/2025
300783.ZK	12/20/2024	SDB3264328894	(800.00)	4.7903	(3,916.57)	(3,832.22)	0.0000	4.3300	(1,622.8260)	0.0000	1.4132	(5.1825)	0.0000	3	(3.7693)	01/06/2025
300783.ZK	12/19/2024	SDB3264328894	(6,000.00)	4.9780	(29,867.99)	(29,867.99)	0.0000	4.5800	(1,725.0000)	0.0000	3.7999	(14.3117)	0.0000	1	(10.5119)	01/06/2025
300783.ZK	12/19/2024	SDB3264328894	(800.00)	4.8957	(3,916.57)	(3,916.57)	0.0000	4.5800	(1,725.0000)	0.0000	0.4983	(1.8767)	0.0000	1	(1.3784)	01/06/2025
TOTAL THREE SQUIRRELS INC. CMN CLASS A SERIES NORTHBOUND											74.9538	(249.0485)	0.0000		(174.0947)	

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
TIANJIN 712 COMMUNICATION & BROADCASTING CO.,LTD. CMN CLASS A SERIES NORTHBOUND																
603712.SH	12/30/2024	SDB3263985623	(1,800.00)	2.5789	(5,167.31)	(4,642.08)	0.0000	4.3300	(1,600.0000)	0.0000	0.6215	(2.0631)	0.0000	1	(1.4416)	01/06/2025
603712.SH	12/30/2024	SDB3263985623	(100.00)	2.5789	(270.90)	(257.89)	0.0000	4.3300	(1,600.0000)	0.0000	0.0326	(0.1146)	0.0000	1	(0.0820)	01/06/2025
603712.SH	12/27/2024	SDB3263985623	(1,800.00)	2.7463	(5,167.31)	(4,943.35)	0.0000	4.3300	(1,600.0000)	0.0000	1.8645	(6.5911)	0.0000	3	(4.7266)	01/06/2025
603712.SH	12/27/2024	SDB3263985623	(100.00)	2.7463	(270.90)	(274.63)	0.0000	4.3300	(1,600.0000)	0.0000	0.0977	(0.3662)	0.0000	3	(0.2684)	01/06/2025
603712.SH	12/26/2024	SDB3263985623	(1,800.00)	2.7085	(5,167.31)	(4,875.31)	0.0000	4.3300	(1,600.0000)	0.0000	0.6215	(2.1668)	0.0000	1	(1.5453)	01/06/2025
603712.SH	12/26/2024	SDB3263985623	(100.00)	2.7085	(270.90)	(270.85)	0.0000	4.3300	(1,600.0000)	0.0000	0.0326	(0.1204)	0.0000	1	(0.0878)	01/06/2025
603712.SH	12/24/2024	SDB3263985623	(1,800.00)	2.7085	(5,167.31)	(4,875.31)	0.0000	4.3300	(1,600.0000)	0.0000	1.2430	(4.3336)	0.0000	2	(3.0906)	01/06/2025
603712.SH	12/24/2024	SDB3263985623	(100.00)	2.7085	(270.90)	(270.85)	0.0000	4.3300	(1,600.0000)	0.0000	0.0652	(0.2408)	0.0000	2	(0.1756)	01/06/2025
603712.SH	12/23/2024	SDB3263985623	(1,800.00)	2.7433	(5,167.31)	(4,938.00)	0.0000	4.3300	(1,600.0000)	0.0000	0.6215	(2.1947)	0.0000	1	(1.5732)	01/06/2025
603712.SH	12/23/2024	SDB3263985623	(100.00)	2.7433	(270.90)	(274.33)	0.0000	4.3300	(1,600.0000)	0.0000	0.0326	(0.1219)	0.0000	1	(0.0893)	01/06/2025
603712.SH	12/20/2024	SDB3263985623	(1,800.00)	2.7428	(5,167.31)	(4,937.02)	0.0000	4.3300	(1,600.0000)	0.0000	1.8645	(6.5827)	0.0000	3	(4.7182)	01/06/2025
603712.SH	12/20/2024	SDB3263985623	(100.00)	2.7428	(270.90)	(274.28)	0.0000	4.3300	(1,600.0000)	0.0000	0.0977	(0.3657)	0.0000	3	(0.2680)	01/06/2025
603712.SH	12/19/2024	SDB3263985623	(1,800.00)	2.9105	(5,167.31)	(5,238.94)	0.0000	4.5800	(1,600.0000)	0.0000	0.6574	(2.3284)	0.0000	1	(1.6710)	01/06/2025
603712.SH	12/19/2024	SDB3263985623	(100.00)	2.9105	(270.90)	(291.05)	0.0000	4.5800	(1,600.0000)	0.0000	0.0345	(0.1294)	0.0000	1	(0.0949)	01/06/2025
603712.SH	12/18/2024	SDB3263985623	(1,800.00)	2.8085	(5,167.31)	(5,055.26)	0.0000	4.5800	(1,600.0000)	0.0000	0.6574	(2.2468)	0.0000	1	(1.5894)	01/06/2025
603712.SH	12/18/2024	SDB3263985623	(100.00)	2.8085	(270.90)	(280.85)	0.0000	4.5800	(1,600.0000)	0.0000	0.0345	(0.1248)	0.0000	1	(0.0904)	01/06/2025
603712.SH	12/17/2024	SDB3263985623	(1,800.00)	2.9273	(5,167.31)	(5,269.09)	0.0000	4.5800	(1,600.0000)	0.0000	0.6574	(2.3418)	0.0000	1	(1.6844)	01/06/2025
603712.SH	12/17/2024	SDB3263985623	(100.00)	2.9273	(270.90)	(292.73)	0.0000	4.5800	(1,600.0000)	0.0000	0.0345	(0.1301)	0.0000	1	(0.0956)	01/06/2025
603712.SH	12/16/2024	SDB3263985623	(1,800.00)	2.9476	(5,167.31)	(5,305.75)	0.0000	4.5800	(1,600.0000)	0.0000	0.6574	(2.3581)	0.0000	1	(1.7007)	01/06/2025
603712.SH	12/16/2024	SDB3263985623	(100.00)	2.9476	(270.90)	(294.76)	0.0000	4.5800	(1,600.0000)	0.0000	0.0345	(0.1310)	0.0000	1	(0.0965)	01/06/2025
603712.SH	12/13/2024	SDB3263985623	(1,800.00)	2.9860	(5,167.31)	(5,374.84)	0.0000	4.5800	(1,600.0000)	0.0000	1.9722	(7.1665)	0.0000	3	(5.1943)	01/06/2025
603712.SH	12/13/2024	SDB3263985623	(100.00)	2.9860	(270.90)	(298.60)	0.0000	4.5800	(1,600.0000)	0.0000	0.1034	(0.3981)	0.0000	3	(0.2947)	01/06/2025
603712.SH	12/12/2024	SDB3263985623	(1,800.00)	2.8707	(5,167.31)	(5,167.31)	0.0000	4.5800	(1,600.0000)	0.0000	0.6574	(2.2966)	0.0000	1	(1.6392)	01/06/2025
603712.SH	12/12/2024	SDB3263985623	(100.00)	2.7090	(270.90)	(270.90)	0.0000	4.5800	(1,600.0000)	0.0000	0.0345	(0.1204)	0.0000	1	(0.0859)	01/06/2025
603712.SH	12/06/2024	SDB3263530565	(500.00)	2.5248	(1,282.60)	(1,262.41)	0.0000	4.5800	(2,250.0000)	0.0000	0.4895	(2.3670)	0.0000	3	(1.8775)	01/06/2025
603712.SH	12/06/2024	SDB3263530565	(2,700.00)	2.5248	(6,950.45)	(6,817.04)	0.0000	4.5800	(2,250.0000)	0.0000	2.6528	(12.7820)	0.0000	3	(10.1292)	01/06/2025
603712.SH	12/05/2024	SDB3263530565	(500.00)	2.5652	(1,282.60)	(1,282.60)	0.0000	4.5800	(2,250.0000)	0.0000	0.1632	(0.8016)	0.0000	1	(0.6384)	01/06/2025
603712.SH	12/05/2024	SDB3263530565	(5,600.00)	2.5742	(14,415.75)	(14,415.75)	0.0000	4.5800	(2,250.0000)	0.0000	1.8340	(9.0098)	0.0000	1	(7.1758)	01/06/2025
TOTAL TIANJIN 712 COMMUNICATION & BROADCASTING CO.,LTD. CMN CLASS A SERIES NORTHBOUND											17.8694	(69.9940)	0.0000		(52.1246)	

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
TIANJIN FAW XIALI AUTOMOBILE CO., LTD. CMN CLASS A SERIES NORTHBOUND																
000927.ZK	01/03/2025	SDB3260123545	(17,400.00)	0.3694	(6,925.23)	(6,427.25)	0.0000	4.3300	(536.9415)	0.0000	2.4989	(2.8759)	0.0000	3	(0.3770)	01/06/2025
000927.ZK	01/03/2025	SDB3260123545	(2,700.00)	0.3694	(1,074.61)	(997.33)	0.0000	4.3300	(536.9415)	0.0000	0.3878	(0.4463)	0.0000	3	(0.0585)	01/06/2025
000927.ZK	01/03/2025	SDB3260123545	(7,100.00)	0.3694	(2,825.81)	(2,622.61)	0.0000	4.3300	(536.9415)	0.0000	1.0196	(1.1735)	0.0000	3	(0.1538)	01/06/2025
000927.ZK	01/03/2025	SDB3260123545	(18,800.00)	0.3694	(7,482.44)	(6,944.38)	0.0000	4.3300	(536.9415)	0.0000	2.6999	(3.1073)	0.0000	3	(0.4074)	01/06/2025
000927.ZK	01/03/2025	SDB3260123545	(12,200.00)	0.3694	(4,855.62)	(4,506.46)	0.0000	4.3300	(536.9415)	0.0000	1.7521	(2.0164)	0.0000	3	(0.2644)	01/06/2025
000927.ZK	01/03/2025	SDB3260123545	(23,700.00)	0.3694	(9,432.65)	(8,754.35)	0.0000	4.3300	(536.9415)	0.0000	3.4036	(3.9171)	0.0000	3	(0.5135)	01/06/2025
000927.ZK	01/03/2025	SDB3260123545	(200.00)	0.3694	(79.60)	(73.88)	0.0000	4.3300	(536.9415)	0.0000	0.0287	(0.0331)	0.0000	3	(0.0043)	01/06/2025
000927.ZK	01/03/2025	SDB3260123545	(41,100.00)	0.3694	(16,357.88)	(15,181.60)	0.0000	4.3300	(536.9415)	0.0000	5.9025	(6.7930)	0.0000	3	(0.8906)	01/06/2025
000927.ZK	01/03/2025	SDB3260123545	(9,500.00)	0.3694	(3,781.02)	(3,509.13)	0.0000	4.3300	(536.9415)	0.0000	1.3643	(1.5702)	0.0000	3	(0.2058)	01/06/2025
000927.ZK	01/03/2025	SDB3260123545	(400.00)	0.3694	(159.20)	(147.75)	0.0000	4.3300	(536.9415)	0.0000	0.0574	(0.0661)	0.0000	3	(0.0087)	01/06/2025
000927.ZK	01/03/2025	SDB3260123545	(1,200.00)	0.3694	(477.60)	(443.26)	0.0000	4.3300	(536.9415)	0.0000	0.1723	(0.1983)	0.0000	3	(0.0260)	01/06/2025
000927.ZK	01/03/2025	SDB3260123545	(6,100.00)	0.3694	(2,427.81)	(2,253.23)	0.0000	4.3300	(536.9415)	0.0000	0.8760	(1.0082)	0.0000	3	(0.1322)	01/06/2025
000927.ZK	01/03/2025	SDB3260123545	(1,200.00)	0.3694	(477.60)	(443.26)	0.0000	4.3300	(536.9415)	0.0000	0.1723	(0.1983)	0.0000	3	(0.0260)	01/06/2025
000927.ZK	01/03/2025	SDB3260123545	(26,300.00)	0.3694	(10,467.45)	(9,714.75)	0.0000	4.3300	(536.9415)	0.0000	3.7770	(4.3469)	0.0000	3	(0.5699)	01/06/2025
000927.ZK	01/03/2025	SDB3260123545	(2,900.00)	0.3694	(1,154.21)	(1,071.21)	0.0000	4.3300	(536.9415)	0.0000	0.4165	(0.4793)	0.0000	3	(0.0628)	01/06/2025
000927.ZK	01/03/2025	SDB3260123545	(2,000.00)	0.3694	(796.00)	(738.76)	0.0000	4.3300	(536.9415)	0.0000	0.2872	(0.3306)	0.0000	3	(0.0433)	01/06/2025
000927.ZK	01/03/2025	SDB3260123545	(6,200.00)	0.3694	(2,467.61)	(2,290.17)	0.0000	4.3300	(536.9415)	0.0000	0.8904	(1.0247)	0.0000	3	(0.1343)	01/06/2025
000927.ZK	01/03/2025	SDB3260123545	(4,000.00)	0.3694	(1,592.01)	(1,477.53)	0.0000	4.3300	(536.9415)	0.0000	0.5744	(0.6611)	0.0000	3	(0.0867)	01/06/2025
000927.ZK	01/03/2025	SDB3260123545	(22,900.00)	0.3694	(9,114.25)	(8,458.85)	0.0000	4.3300	(536.9415)	0.0000	3.2887	(3.7849)	0.0000	3	(0.4962)	01/06/2025
000927.ZK	01/03/2025	SDB3260123545	(1,700.00)	0.3694	(676.60)	(627.95)	0.0000	4.3300	(536.9415)	0.0000	0.2441	(0.2810)	0.0000	3	(0.0368)	01/06/2025
000927.ZK	01/03/2025	SDB3260123545	(7,200.00)	0.3694	(2,865.61)	(2,659.55)	0.0000	4.3300	(536.9415)	0.0000	1.0340	(1.1900)	0.0000	3	(0.1560)	01/06/2025
000927.ZK	01/03/2025	SDB3260123545	(700.00)	0.3694	(278.60)	(258.57)	0.0000	4.3300	(536.9415)	0.0000	0.1005	(0.1157)	0.0000	3	(0.0152)	01/06/2025
000927.ZK	01/03/2025	SDB3260123545	(1,600.00)	0.3694	(636.80)	(591.01)	0.0000	4.3300	(536.9415)	0.0000	0.2298	(0.2644)	0.0000	3	(0.0347)	01/06/2025
000927.ZK	01/02/2025	SDB3260123545	(17,400.00)	0.3724	(6,925.23)	(6,480.23)	0.0000	4.3300	(539.7213)	0.0000	0.8330	(0.9715)	0.0000	1	(0.1386)	01/06/2025
000927.ZK	01/02/2025	SDB3260123545	(2,700.00)	0.3724	(1,074.61)	(1,005.55)	0.0000	4.3300	(539.7213)	0.0000	0.1293	(0.1508)	0.0000	1	(0.0215)	01/06/2025
000927.ZK	01/02/2025	SDB3260123545	(7,100.00)	0.3724	(2,825.81)	(2,644.23)	0.0000	4.3300	(539.7213)	0.0000	0.3399	(0.3964)	0.0000	1	(0.0565)	01/06/2025
000927.ZK	01/02/2025	SDB3260123545	(20,600.00)	0.3724	(8,198.84)	(7,672.00)	0.0000	4.3300	(539.7213)	0.0000	0.9861	(1.1502)	0.0000	1	(0.1641)	01/06/2025
000927.ZK	01/02/2025	SDB3260123545	(12,200.00)	0.3724	(4,855.62)	(4,543.61)	0.0000	4.3300	(539.7213)	0.0000	0.5840	(0.6812)	0.0000	1	(0.0972)	01/06/2025
000927.ZK	01/02/2025	SDB3260123545	(23,700.00)	0.3724	(9,432.65)	(8,826.52)	0.0000	4.3300	(539.7213)	0.0000	1.1345	(1.3233)	0.0000	1	(0.1888)	01/06/2025
000927.ZK	01/02/2025	SDB3260123545	(200.00)	0.3724	(79.60)	(74.49)	0.0000	4.3300	(539.7213)	0.0000	0.0096	(0.0112)	0.0000	1	(0.0016)	01/06/2025
000927.ZK	01/02/2025	SDB3260123545	(41,100.00)	0.3724	(16,357.88)	(15,306.75)	0.0000	4.3300	(539.7213)	0.0000	1.9675	(2.2948)	0.0000	1	(0.3273)	01/06/2025
000927.ZK	01/02/2025	SDB3260123545	(9,500.00)	0.3724	(3,781.02)	(3,538.06)	0.0000	4.3300	(539.7213)	0.0000	0.4548	(0.5304)	0.0000	1	(0.0757)	01/06/2025
000927.ZK	01/02/2025	SDB3260123545	(400.00)	0.3724	(159.20)	(148.97)	0.0000	4.3300	(539.7213)	0.0000	0.0191	(0.0223)	0.0000	1	(0.0032)	01/06/2025
000927.ZK	01/02/2025	SDB3260123545	(1,200.00)	0.3724	(477.60)	(446.91)	0.0000	4.3300	(539.7213)	0.0000	0.0574	(0.0670)	0.0000	1	(0.0096)	01/06/2025
000927.ZK	01/02/2025	SDB3260123545	(6,100.00)	0.3724	(2,427.81)	(2,271.80)	0.0000	4.3300	(539.7213)	0.0000	0.2920	(0.3406)	0.0000	1	(0.0486)	01/06/2025
000927.ZK	01/02/2025	SDB3260123545	(1,200.00)	0.3724	(477.60)	(446.91)	0.0000	4.3300	(539.7213)	0.0000	0.0574	(0.0670)	0.0000	1	(0.0096)	01/06/2025
000927.ZK	01/02/2025	SDB3260123545	(26,300.00)	0.3724	(10,467.45)	(9,794.83)	0.0000	4.3300	(539.7213)	0.0000	1.2590	(1.4685)	0.0000	1	(0.2095)	01/06/2025
000927.ZK	01/02/2025	SDB3260123545	(2,900.00)	0.3724	(1,154.21)	(1,080.04)	0.0000	4.3300	(539.7213)	0.0000	0.1388	(0.1619)	0.0000	1	(0.0231)	01/06/2025
000927.ZK	01/02/2025	SDB3260123545	(2,000.00)	0.3724	(796.00)	(744.85)	0.0000	4.3300	(539.7213)	0.0000	0.0957	(0.1117)	0.0000	1	(0.0159)	01/06/2025
000927.ZK	01/02/2025	SDB3260123545	(6,200.00)	0.3724	(2,467.61)	(2,309.05)	0.0000	4.3300	(539.7213)	0.0000	0.2968	(0.3462)	0.0000	1	(0.0494)	01/06/2025
000927.ZK	01/02/2025	SDB3260123545	(4,000.00)	0.3724	(1,592.01)	(1,489.71)	0.0000	4.3300	(539.7213)	0.0000	0.1915	(0.2233)	0.0000	1	(0.0319)	01/06/2025
000927.ZK	01/02/2025	SDB3260123545	(22,900.00)	0.3724	(9,114.25)	(8,528.58)	0.0000	4.3300	(539.7213)	0.0000	1.0962	(1.2786)	0.0000	1	(0.1824)	01/06/2025
000927.ZK	01/02/2025	SDB3260123545	(1,700.00)	0.3724	(676.60)	(633.13)	0.0000	4.3300	(539.7213)	0.0000	0.0814	(0.0949)	0.0000	1	(0.0135)	01/06/2025
000927.ZK	01/02/2025	SDB3260123545	(7,200.00)	0.3724	(2,865.61)	(2,681.47)	0.0000	4.3300	(539.7213)	0.0000	0.3447	(0.4020)	0.0000	1	(0.0573)	01/06/2025
000927.ZK	01/02/2025	SDB3260123545	(700.00)	0.3724	(278.60)	(260.70)	0.0000	4.3300	(539.7213)	0.0000	0.0335	(0.0391)	0.0000	1	(0.0056)	01/06/2025
000927.ZK	01/02/2025	SDB3260123545	(1,600.00)	0.3724	(636.80)	(595.88)	0.0000	4.3300	(539.7213)	0.0000	0.0766	(0.0893)	0.0000	1	(0.0127)	01/06/2025
000927.ZK	12/31/2024	SDB3260123545	(17,400.00)	0.3779	(6,925.23)	(6,574.99)	0.0000	4.3300	(559.8754)	0.0000	1.6659	(2.0451)	0.0000	2	(0.3792)	01/06/2025
000927.ZK	12/31/2024	SDB3260123545	(2,700.00)	0.3779	(1,074.61)	(1,020.26)	0.0000	4.3300	(559.8754)	0.0000	0.2585	(0.3173)	0.0000	2	(0.0588)	01/06/2025
000927.ZK	12/31/2024	SDB3260123545	(7,100.00)	0.3779	(2,825.81)	(2,682.90)	0.0000	4.3300	(559.8754)	0.0000	0.6798	(0.8345)	0.0000	2	(0.1547)	01/06/2025
000927.ZK	12/31/2024	SDB3260123545	(31,500.00)	0.3779	(12,537.06)	(11,903.00)	0.0000	4.3300	(559.8754)	0.0000	3.0159	(3.7023)	0.0000	2	(0.6865)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
TIANJIN FAW XIALI AUTOMOBILE CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000927.ZK	12/31/2024	SDB3260123545	(12,200.00)	0.3779	(4,855.62)	(4,610.05)	0.0000	4.3300	(559.8754)	0.0000	1.1680	(1.4339)	0.0000	2	(0.2659)	01/06/2025
000927.ZK	12/31/2024	SDB3260123545	(23,700.00)	0.3779	(9,432.65)	(8,955.59)	0.0000	4.3300	(559.8754)	0.0000	2.2691	(2.7856)	0.0000	2	(0.5165)	01/06/2025
000927.ZK	12/31/2024	SDB3260123545	(200.00)	0.3779	(79.60)	(75.57)	0.0000	4.3300	(559.8754)	0.0000	0.0191	(0.0235)	0.0000	2	(0.0044)	01/06/2025
000927.ZK	12/31/2024	SDB3260123545	(41,100.00)	0.3779	(16,357.88)	(15,530.58)	0.0000	4.3300	(559.8754)	0.0000	3.9350	(4.8307)	0.0000	2	(0.8957)	01/06/2025
000927.ZK	12/31/2024	SDB3260123545	(9,500.00)	0.3779	(3,781.02)	(3,589.79)	0.0000	4.3300	(559.8754)	0.0000	0.9095	(1.1166)	0.0000	2	(0.2070)	01/06/2025
000927.ZK	12/31/2024	SDB3260123545	(400.00)	0.3779	(159.20)	(151.15)	0.0000	4.3300	(559.8754)	0.0000	0.0383	(0.0470)	0.0000	2	(0.0087)	01/06/2025
000927.ZK	12/31/2024	SDB3260123545	(1,200.00)	0.3779	(477.60)	(453.45)	0.0000	4.3300	(559.8754)	0.0000	0.1149	(0.1410)	0.0000	2	(0.0262)	01/06/2025
000927.ZK	12/31/2024	SDB3260123545	(6,100.00)	0.3779	(2,427.81)	(2,305.03)	0.0000	4.3300	(559.8754)	0.0000	0.5840	(0.7170)	0.0000	2	(0.1329)	01/06/2025
000927.ZK	12/31/2024	SDB3260123545	(1,200.00)	0.3779	(477.60)	(453.45)	0.0000	4.3300	(559.8754)	0.0000	0.1149	(0.1410)	0.0000	2	(0.0262)	01/06/2025
000927.ZK	12/31/2024	SDB3260123545	(26,300.00)	0.3779	(10,467.45)	(9,938.06)	0.0000	4.3300	(559.8754)	0.0000	2.5180	(3.0912)	0.0000	2	(0.5731)	01/06/2025
000927.ZK	12/31/2024	SDB3260123545	(2,900.00)	0.3779	(1,154.21)	(1,095.83)	0.0000	4.3300	(559.8754)	0.0000	0.2777	(0.3408)	0.0000	2	(0.0632)	01/06/2025
000927.ZK	12/31/2024	SDB3260123545	(2,000.00)	0.3779	(796.00)	(755.75)	0.0000	4.3300	(559.8754)	0.0000	0.1915	(0.2351)	0.0000	2	(0.0436)	01/06/2025
000927.ZK	12/31/2024	SDB3260123545	(6,200.00)	0.3779	(2,467.61)	(2,342.81)	0.0000	4.3300	(559.8754)	0.0000	0.5936	(0.7287)	0.0000	2	(0.1351)	01/06/2025
000927.ZK	12/31/2024	SDB3260123545	(4,000.00)	0.3779	(1,592.01)	(1,511.49)	0.0000	4.3300	(559.8754)	0.0000	0.3830	(0.4701)	0.0000	2	(0.0872)	01/06/2025
000927.ZK	12/31/2024	SDB3260123545	(22,900.00)	0.3779	(9,114.25)	(8,653.29)	0.0000	4.3300	(559.8754)	0.0000	2.1925	(2.6915)	0.0000	2	(0.4991)	01/06/2025
000927.ZK	12/31/2024	SDB3260123545	(1,700.00)	0.3779	(676.60)	(642.38)	0.0000	4.3300	(559.8754)	0.0000	0.1628	(0.1998)	0.0000	2	(0.0370)	01/06/2025
000927.ZK	12/31/2024	SDB3260123545	(7,200.00)	0.3779	(2,865.61)	(2,720.69)	0.0000	4.3300	(559.8754)	0.0000	0.6893	(0.8462)	0.0000	2	(0.1569)	01/06/2025
000927.ZK	12/31/2024	SDB3260123545	(700.00)	0.3779	(278.60)	(264.51)	0.0000	4.3300	(559.8754)	0.0000	0.0670	(0.0823)	0.0000	2	(0.0153)	01/06/2025
000927.ZK	12/31/2024	SDB3260123545	(1,600.00)	0.3779	(636.80)	(604.60)	0.0000	4.3300	(559.8754)	0.0000	0.1532	(0.1881)	0.0000	2	(0.0349)	01/06/2025
000927.ZK	12/31/2024	SDB3260123545	(3,100.00)	0.3779	(1,233.81)	(1,171.41)	0.0000	4.3300	(559.8754)	0.0000	0.2968	(0.3644)	0.0000	2	(0.0676)	01/06/2025
000927.ZK	12/30/2024	SDB3260123545	(17,400.00)	0.3710	(6,925.23)	(6,454.72)	0.0000	4.3300	(668.1130)	0.0000	0.8330	(1.1979)	0.0000	1	(0.3650)	01/06/2025
000927.ZK	12/30/2024	SDB3260123545	(2,700.00)	0.3710	(1,074.61)	(1,001.59)	0.0000	4.3300	(668.1130)	0.0000	0.1293	(0.1859)	0.0000	1	(0.0566)	01/06/2025
000927.ZK	12/30/2024	SDB3260123545	(7,100.00)	0.3710	(2,825.81)	(2,633.82)	0.0000	4.3300	(668.1130)	0.0000	0.3399	(0.4888)	0.0000	1	(0.1489)	01/06/2025
000927.ZK	12/30/2024	SDB3260123545	(31,500.00)	0.3710	(12,537.06)	(11,685.27)	0.0000	4.3300	(668.1130)	0.0000	1.5079	(2.1686)	0.0000	1	(0.6607)	01/06/2025
000927.ZK	12/30/2024	SDB3260123545	(12,200.00)	0.3710	(4,855.62)	(4,525.72)	0.0000	4.3300	(668.1130)	0.0000	0.5840	(0.8399)	0.0000	1	(0.2559)	01/06/2025
000927.ZK	12/30/2024	SDB3260123545	(7,300.00)	0.3710	(2,905.41)	(2,708.02)	0.0000	4.3300	(668.1130)	0.0000	0.3495	(0.5026)	0.0000	1	(0.1531)	01/06/2025
000927.ZK	12/30/2024	SDB3260123545	(4,500.00)	0.3710	(1,791.01)	(1,669.32)	0.0000	4.3300	(668.1130)	0.0000	0.2154	(0.3098)	0.0000	1	(0.0944)	01/06/2025
000927.ZK	12/30/2024	SDB3260123545	(23,700.00)	0.3710	(9,432.65)	(8,791.78)	0.0000	4.3300	(668.1130)	0.0000	1.1345	(1.6316)	0.0000	1	(0.4971)	01/06/2025
000927.ZK	12/30/2024	SDB3260123545	(200.00)	0.3710	(79.60)	(74.19)	0.0000	4.3300	(668.1130)	0.0000	0.0096	(0.0138)	0.0000	1	(0.0042)	01/06/2025
000927.ZK	12/30/2024	SDB3260123545	(41,100.00)	0.3710	(16,357.88)	(15,246.50)	0.0000	4.3300	(668.1130)	0.0000	1.9675	(2.8296)	0.0000	1	(0.8621)	01/06/2025
000927.ZK	12/30/2024	SDB3260123545	(9,500.00)	0.3710	(3,781.02)	(3,524.13)	0.0000	4.3300	(668.1130)	0.0000	0.4548	(0.6540)	0.0000	1	(0.1993)	01/06/2025
000927.ZK	12/30/2024	SDB3260123545	(300.00)	0.3710	(119.40)	(111.29)	0.0000	4.3300	(668.1130)	0.0000	0.0144	(0.0207)	0.0000	1	(0.0063)	01/06/2025
000927.ZK	12/30/2024	SDB3260123545	(400.00)	0.3710	(159.20)	(148.38)	0.0000	4.3300	(668.1130)	0.0000	0.0191	(0.0275)	0.0000	1	(0.0084)	01/06/2025
000927.ZK	12/30/2024	SDB3260123545	(1,200.00)	0.3710	(477.60)	(445.15)	0.0000	4.3300	(668.1130)	0.0000	0.0574	(0.0826)	0.0000	1	(0.0252)	01/06/2025
000927.ZK	12/30/2024	SDB3260123545	(300.00)	0.3710	(119.40)	(111.29)	0.0000	4.3300	(668.1130)	0.0000	0.0144	(0.0207)	0.0000	1	(0.0063)	01/06/2025
000927.ZK	12/30/2024	SDB3260123545	(6,100.00)	0.3710	(2,427.81)	(2,262.86)	0.0000	4.3300	(668.1130)	0.0000	0.2920	(0.4200)	0.0000	1	(0.1279)	01/06/2025
000927.ZK	12/30/2024	SDB3260123545	(1,200.00)	0.3710	(477.60)	(445.15)	0.0000	4.3300	(668.1130)	0.0000	0.0574	(0.0826)	0.0000	1	(0.0252)	01/06/2025
000927.ZK	12/30/2024	SDB3260123545	(26,300.00)	0.3710	(10,467.45)	(9,756.27)	0.0000	4.3300	(668.1130)	0.0000	1.2590	(1.8106)	0.0000	1	(0.5516)	01/06/2025
000927.ZK	12/30/2024	SDB3260123545	(2,900.00)	0.3710	(1,154.21)	(1,075.79)	0.0000	4.3300	(668.1130)	0.0000	0.1388	(0.1997)	0.0000	1	(0.0608)	01/06/2025
000927.ZK	12/30/2024	SDB3260123545	(2,000.00)	0.3710	(796.00)	(741.92)	0.0000	4.3300	(668.1130)	0.0000	0.0957	(0.1377)	0.0000	1	(0.0419)	01/06/2025
000927.ZK	12/30/2024	SDB3260123545	(6,200.00)	0.3710	(2,467.61)	(2,299.96)	0.0000	4.3300	(668.1130)	0.0000	0.2968	(0.4268)	0.0000	1	(0.1300)	01/06/2025
000927.ZK	12/30/2024	SDB3260123545	(4,000.00)	0.3710	(1,592.01)	(1,483.84)	0.0000	4.3300	(668.1130)	0.0000	0.1915	(0.2754)	0.0000	1	(0.0839)	01/06/2025
000927.ZK	12/30/2024	SDB3260123545	(22,900.00)	0.3710	(9,114.25)	(8,495.01)	0.0000	4.3300	(668.1130)	0.0000	1.0962	(1.5766)	0.0000	1	(0.4803)	01/06/2025
000927.ZK	12/30/2024	SDB3260123545	(1,700.00)	0.3710	(676.60)	(630.63)	0.0000	4.3300	(668.1130)	0.0000	0.0814	(0.1170)	0.0000	1	(0.0357)	01/06/2025
000927.ZK	12/30/2024	SDB3260123545	(7,200.00)	0.3710	(2,865.61)	(2,670.92)	0.0000	4.3300	(668.1130)	0.0000	0.3447	(0.4957)	0.0000	1	(0.1510)	01/06/2025
000927.ZK	12/30/2024	SDB3260123545	(27,200.00)	0.3710	(10,825.65)	(10,090.14)	0.0000	4.3300	(668.1130)	0.0000	1.3021	(1.8726)	0.0000	1	(0.5705)	01/06/2025
000927.ZK	12/30/2024	SDB3260123545	(12,400.00)	0.3710	(4,935.22)	(4,599.92)	0.0000	4.3300	(668.1130)	0.0000	0.5936	(0.8537)	0.0000	1	(0.2601)	01/06/2025
000927.ZK	12/30/2024	SDB3260123545	(700.00)	0.3710	(278.60)	(259.67)	0.0000	4.3300	(668.1130)	0.0000	0.0335	(0.0482)	0.0000	1	(0.0147)	01/06/2025
000927.ZK	12/30/2024	SDB3260123545	(1,600.00)	0.3710	(636.80)	(593.54)	0.0000	4.3300	(668.1130)	0.0000	0.0766	(0.1102)	0.0000	1	(0.0336)	01/06/2025
000927.ZK	12/30/2024	SDB3260123545	(15,500.00)	0.3710	(6,169.03)	(5,749.90)	0.0000	4.3300	(668.1130)	0.0000	0.7420	(1.0671)	0.0000	1	(0.3251)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
TIANJIN FAW XIALI AUTOMOBILE CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000927.ZK	12/30/2024	SDB3260123545	(26,500.00)	0.3710	(10,547.05)	(9,830.47)	0.0000	4.3300	(668.1130)	0.0000	1.2686	(1.8244)	0.0000	1	(0.5558)	01/06/2025
000927.ZK	12/27/2024	SDB3260123545	(17,400.00)	0.3818	(6,925.23)	(6,642.85)	0.0000	4.3300	(668.1130)	0.0000	2.4989	(3.6985)	0.0000	3	(1.1996)	01/06/2025
000927.ZK	12/27/2024	SDB3260123545	(2,700.00)	0.3818	(1,074.61)	(1,030.79)	0.0000	4.3300	(668.1130)	0.0000	0.3878	(0.5739)	0.0000	3	(0.1861)	01/06/2025
000927.ZK	12/27/2024	SDB3260123545	(7,100.00)	0.3818	(2,825.81)	(2,710.59)	0.0000	4.3300	(668.1130)	0.0000	1.0196	(1.5091)	0.0000	3	(0.4895)	01/06/2025
000927.ZK	12/27/2024	SDB3260123545	(31,500.00)	0.3818	(12,537.06)	(12,025.85)	0.0000	4.3300	(668.1130)	0.0000	4.5238	(6.6955)	0.0000	3	(2.1717)	01/06/2025
000927.ZK	12/27/2024	SDB3260123545	(12,200.00)	0.3818	(4,855.62)	(4,657.63)	0.0000	4.3300	(668.1130)	0.0000	1.7521	(2.5932)	0.0000	3	(0.8411)	01/06/2025
000927.ZK	12/27/2024	SDB3260123545	(7,300.00)	0.3818	(2,905.41)	(2,786.94)	0.0000	4.3300	(668.1130)	0.0000	1.0484	(1.5517)	0.0000	3	(0.5033)	01/06/2025
000927.ZK	12/27/2024	SDB3260123545	(4,500.00)	0.3818	(1,791.01)	(1,717.98)	0.0000	4.3300	(668.1130)	0.0000	0.6463	(0.9565)	0.0000	3	(0.3102)	01/06/2025
000927.ZK	12/27/2024	SDB3260123545	(23,700.00)	0.3818	(9,432.65)	(9,048.02)	0.0000	4.3300	(668.1130)	0.0000	3.4036	(5.0376)	0.0000	3	(1.6340)	01/06/2025
000927.ZK	12/27/2024	SDB3260123545	(200.00)	0.3818	(79.60)	(76.35)	0.0000	4.3300	(668.1130)	0.0000	0.0287	(0.0425)	0.0000	3	(0.0138)	01/06/2025
000927.ZK	12/27/2024	SDB3260123545	(41,100.00)	0.3818	(16,357.88)	(15,690.87)	0.0000	4.3300	(668.1130)	0.0000	5.9025	(8.7361)	0.0000	3	(2.8336)	01/06/2025
000927.ZK	12/27/2024	SDB3260123545	(9,500.00)	0.3818	(3,781.02)	(3,626.84)	0.0000	4.3300	(668.1130)	0.0000	1.3643	(2.0193)	0.0000	3	(0.6550)	01/06/2025
000927.ZK	12/27/2024	SDB3260123545	(300.00)	0.3818	(119.40)	(114.53)	0.0000	4.3300	(668.1130)	0.0000	0.0431	(0.0638)	0.0000	3	(0.0207)	01/06/2025
000927.ZK	12/27/2024	SDB3260123545	(400.00)	0.3818	(159.20)	(152.71)	0.0000	4.3300	(668.1130)	0.0000	0.0574	(0.0850)	0.0000	3	(0.0276)	01/06/2025
000927.ZK	12/27/2024	SDB3260123545	(1,200.00)	0.3818	(477.60)	(458.13)	0.0000	4.3300	(668.1130)	0.0000	0.1723	(0.2551)	0.0000	3	(0.0827)	01/06/2025
000927.ZK	12/27/2024	SDB3260123545	(300.00)	0.3818	(119.40)	(114.53)	0.0000	4.3300	(668.1130)	0.0000	0.0431	(0.0638)	0.0000	3	(0.0207)	01/06/2025
000927.ZK	12/27/2024	SDB3260123545	(6,100.00)	0.3818	(2,427.81)	(2,328.82)	0.0000	4.3300	(668.1130)	0.0000	0.8760	(1.2966)	0.0000	3	(0.4206)	01/06/2025
000927.ZK	12/27/2024	SDB3260123545	(1,200.00)	0.3818	(477.60)	(458.13)	0.0000	4.3300	(668.1130)	0.0000	0.1723	(0.2551)	0.0000	3	(0.0827)	01/06/2025
000927.ZK	12/27/2024	SDB3260123545	(26,300.00)	0.3818	(10,467.45)	(10,040.63)	0.0000	4.3300	(668.1130)	0.0000	3.7770	(5.5902)	0.0000	3	(1.8132)	01/06/2025
000927.ZK	12/27/2024	SDB3260123545	(2,900.00)	0.3818	(1,154.21)	(1,107.14)	0.0000	4.3300	(668.1130)	0.0000	0.4165	(0.6164)	0.0000	3	(0.1999)	01/06/2025
000927.ZK	12/27/2024	SDB3260123545	(2,000.00)	0.3818	(796.00)	(763.55)	0.0000	4.3300	(668.1130)	0.0000	0.2872	(0.4251)	0.0000	3	(0.1379)	01/06/2025
000927.ZK	12/27/2024	SDB3260123545	(6,200.00)	0.3818	(2,467.61)	(2,366.99)	0.0000	4.3300	(668.1130)	0.0000	0.8904	(1.3178)	0.0000	3	(0.4275)	01/06/2025
000927.ZK	12/27/2024	SDB3260123545	(4,000.00)	0.3818	(1,592.01)	(1,527.09)	0.0000	4.3300	(668.1130)	0.0000	0.5744	(0.8502)	0.0000	3	(0.2758)	01/06/2025
000927.ZK	12/27/2024	SDB3260123545	(22,900.00)	0.3818	(9,114.25)	(8,742.60)	0.0000	4.3300	(668.1130)	0.0000	3.2887	(4.8675)	0.0000	3	(1.5788)	01/06/2025
000927.ZK	12/27/2024	SDB3260123545	(1,700.00)	0.3818	(676.60)	(649.01)	0.0000	4.3300	(668.1130)	0.0000	0.2441	(0.3613)	0.0000	3	(0.1172)	01/06/2025
000927.ZK	12/27/2024	SDB3260123545	(7,200.00)	0.3818	(2,865.61)	(2,748.77)	0.0000	4.3300	(668.1130)	0.0000	1.0340	(1.5304)	0.0000	3	(0.4964)	01/06/2025
000927.ZK	12/27/2024	SDB3260123545	(27,200.00)	0.3818	(10,825.65)	(10,384.23)	0.0000	4.3300	(668.1130)	0.0000	3.9063	(5.7815)	0.0000	3	(1.8753)	01/06/2025
000927.ZK	12/27/2024	SDB3260123545	(12,400.00)	0.3818	(4,935.22)	(4,733.99)	0.0000	4.3300	(668.1130)	0.0000	1.7808	(2.6357)	0.0000	3	(0.8549)	01/06/2025
000927.ZK	12/27/2024	SDB3260123545	(700.00)	0.3818	(278.60)	(267.24)	0.0000	4.3300	(668.1130)	0.0000	0.1005	(0.1488)	0.0000	3	(0.0483)	01/06/2025
000927.ZK	12/27/2024	SDB3260123545	(1,600.00)	0.3818	(636.80)	(610.84)	0.0000	4.3300	(668.1130)	0.0000	0.2298	(0.3401)	0.0000	3	(0.1103)	01/06/2025
000927.ZK	12/27/2024	SDB3260123545	(15,500.00)	0.3818	(6,169.03)	(5,917.48)	0.0000	4.3300	(668.1130)	0.0000	2.2260	(3.2946)	0.0000	3	(1.0686)	01/06/2025
000927.ZK	12/27/2024	SDB3260123545	(26,500.00)	0.3818	(10,547.05)	(10,116.98)	0.0000	4.3300	(668.1130)	0.0000	3.8057	(5.6327)	0.0000	3	(1.8270)	01/06/2025
000927.ZK	12/26/2024	SDB3260123545	(17,400.00)	0.3869	(6,925.23)	(6,732.56)	0.0000	4.3300	(668.1130)	0.0000	0.8330	(1.2495)	0.0000	1	(0.4165)	01/06/2025
000927.ZK	12/26/2024	SDB3260123545	(2,700.00)	0.3869	(1,074.61)	(1,044.71)	0.0000	4.3300	(668.1130)	0.0000	0.1293	(0.1939)	0.0000	1	(0.0646)	01/06/2025
000927.ZK	12/26/2024	SDB3260123545	(7,100.00)	0.3869	(2,825.81)	(2,747.20)	0.0000	4.3300	(668.1130)	0.0000	0.3399	(0.5098)	0.0000	1	(0.1700)	01/06/2025
000927.ZK	12/26/2024	SDB3260123545	(31,500.00)	0.3869	(12,537.06)	(12,188.26)	0.0000	4.3300	(668.1130)	0.0000	1.5079	(2.2620)	0.0000	1	(0.7541)	01/06/2025
000927.ZK	12/26/2024	SDB3260123545	(12,200.00)	0.3869	(4,855.62)	(4,720.53)	0.0000	4.3300	(668.1130)	0.0000	0.5840	(0.8761)	0.0000	1	(0.2920)	01/06/2025
000927.ZK	12/26/2024	SDB3260123545	(7,300.00)	0.3869	(2,905.41)	(2,824.58)	0.0000	4.3300	(668.1130)	0.0000	0.3495	(0.5242)	0.0000	1	(0.1747)	01/06/2025
000927.ZK	12/26/2024	SDB3260123545	(4,500.00)	0.3869	(1,791.01)	(1,741.18)	0.0000	4.3300	(668.1130)	0.0000	0.2154	(0.3231)	0.0000	1	(0.1077)	01/06/2025
000927.ZK	12/26/2024	SDB3260123545	(23,700.00)	0.3869	(9,432.65)	(9,170.22)	0.0000	4.3300	(668.1130)	0.0000	1.1345	(1.7019)	0.0000	1	(0.5673)	01/06/2025
000927.ZK	12/26/2024	SDB3260123545	(200.00)	0.3869	(79.60)	(77.39)	0.0000	4.3300	(668.1130)	0.0000	0.0096	(0.0144)	0.0000	1	(0.0048)	01/06/2025
000927.ZK	12/26/2024	SDB3260123545	(41,100.00)	0.3869	(16,357.88)	(15,902.78)	0.0000	4.3300	(668.1130)	0.0000	1.9675	(2.9513)	0.0000	1	(0.9839)	01/06/2025
000927.ZK	12/26/2024	SDB3260123545	(9,500.00)	0.3869	(3,781.02)	(3,675.83)	0.0000	4.3300	(668.1130)	0.0000	0.4548	(0.6822)	0.0000	1	(0.2274)	01/06/2025
000927.ZK	12/26/2024	SDB3260123545	(300.00)	0.3869	(119.40)	(116.08)	0.0000	4.3300	(668.1130)	0.0000	0.0144	(0.0215)	0.0000	1	(0.0072)	01/06/2025
000927.ZK	12/26/2024	SDB3260123545	(400.00)	0.3869	(159.20)	(154.77)	0.0000	4.3300	(668.1130)	0.0000	0.0191	(0.0287)	0.0000	1	(0.0096)	01/06/2025
000927.ZK	12/26/2024	SDB3260123545	(1,200.00)	0.3869	(477.60)	(464.31)	0.0000	4.3300	(668.1130)	0.0000	0.0574	(0.0862)	0.0000	1	(0.0287)	01/06/2025
000927.ZK	12/26/2024	SDB3260123545	(300.00)	0.3869	(119.40)	(116.08)	0.0000	4.3300	(668.1130)	0.0000	0.0144	(0.0215)	0.0000	1	(0.0072)	01/06/2025
000927.ZK	12/26/2024	SDB3260123545	(6,100.00)	0.3869	(2,427.81)	(2,360.27)	0.0000	4.3300	(668.1130)	0.0000	0.2920	(0.4380)	0.0000	1	(0.1460)	01/06/2025
000927.ZK	12/26/2024	SDB3260123545	(1,200.00)	0.3869	(477.60)	(464.31)	0.0000	4.3300	(668.1130)	0.0000	0.0574	(0.0862)	0.0000	1	(0.0287)	01/06/2025
000927.ZK	12/26/2024	SDB3260123545	(26,300.00)	0.3869	(10,467.45)	(10,176.23)	0.0000	4.3300	(668.1130)	0.0000	1.2590	(1.8886)	0.0000	1	(0.6296)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
TIANJIN FAW XIALI AUTOMOBILE CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000927.ZK	12/26/2024	SDB3260123545	(2,900.00)	0.3869	(1,154.21)	(1,122.09)	0.0000	4.3300	(668.1130)	0.0000	0.1388	(0.2082)	0.0000	1	(0.0694)	01/06/2025
000927.ZK	12/26/2024	SDB3260123545	(2,000.00)	0.3869	(796.00)	(773.86)	0.0000	4.3300	(668.1130)	0.0000	0.0957	(0.1436)	0.0000	1	(0.0479)	01/06/2025
000927.ZK	12/26/2024	SDB3260123545	(6,200.00)	0.3869	(2,467.61)	(2,398.96)	0.0000	4.3300	(668.1130)	0.0000	0.2968	(0.4452)	0.0000	1	(0.1484)	01/06/2025
000927.ZK	12/26/2024	SDB3260123545	(4,000.00)	0.3869	(1,592.01)	(1,547.72)	0.0000	4.3300	(668.1130)	0.0000	0.1915	(0.2872)	0.0000	1	(0.0958)	01/06/2025
000927.ZK	12/26/2024	SDB3260123545	(22,900.00)	0.3869	(9,114.25)	(8,860.67)	0.0000	4.3300	(668.1130)	0.0000	1.0962	(1.6444)	0.0000	1	(0.5482)	01/06/2025
000927.ZK	12/26/2024	SDB3260123545	(1,700.00)	0.3869	(676.60)	(657.78)	0.0000	4.3300	(668.1130)	0.0000	0.0814	(0.1221)	0.0000	1	(0.0407)	01/06/2025
000927.ZK	12/26/2024	SDB3260123545	(7,200.00)	0.3869	(2,865.61)	(2,785.89)	0.0000	4.3300	(668.1130)	0.0000	0.3447	(0.5170)	0.0000	1	(0.1724)	01/06/2025
000927.ZK	12/26/2024	SDB3260123545	(27,200.00)	0.3869	(10,825.65)	(10,524.47)	0.0000	4.3300	(668.1130)	0.0000	1.3021	(1.9532)	0.0000	1	(0.6511)	01/06/2025
000927.ZK	12/26/2024	SDB3260123545	(12,400.00)	0.3869	(4,935.22)	(4,797.92)	0.0000	4.3300	(668.1130)	0.0000	0.5936	(0.8904)	0.0000	1	(0.2968)	01/06/2025
000927.ZK	12/26/2024	SDB3260123545	(700.00)	0.3869	(278.60)	(270.85)	0.0000	4.3300	(668.1130)	0.0000	0.0335	(0.0503)	0.0000	1	(0.0168)	01/06/2025
000927.ZK	12/26/2024	SDB3260123545	(1,600.00)	0.3869	(636.80)	(619.09)	0.0000	4.3300	(668.1130)	0.0000	0.0766	(0.1149)	0.0000	1	(0.0383)	01/06/2025
000927.ZK	12/26/2024	SDB3260123545	(15,500.00)	0.3869	(6,169.03)	(5,997.40)	0.0000	4.3300	(668.1130)	0.0000	0.7420	(1.1130)	0.0000	1	(0.3710)	01/06/2025
000927.ZK	12/26/2024	SDB3260123545	(26,500.00)	0.3869	(10,547.05)	(10,253.62)	0.0000	4.3300	(668.1130)	0.0000	1.2686	(1.9029)	0.0000	1	(0.6344)	01/06/2025
000927.ZK	12/24/2024	SDB3260123545	(17,400.00)	0.3869	(6,925.23)	(6,732.56)	0.0000	4.3300	(668.1130)	0.0000	1.6659	(2.4990)	0.0000	2	(0.8330)	01/06/2025
000927.ZK	12/24/2024	SDB3260123545	(2,700.00)	0.3869	(1,074.61)	(1,044.71)	0.0000	4.3300	(668.1130)	0.0000	0.2585	(0.3878)	0.0000	2	(0.1293)	01/06/2025
000927.ZK	12/24/2024	SDB3260123545	(7,100.00)	0.3869	(2,825.81)	(2,747.20)	0.0000	4.3300	(668.1130)	0.0000	0.6798	(1.0197)	0.0000	2	(0.3399)	01/06/2025
000927.ZK	12/24/2024	SDB3260123545	(31,500.00)	0.3869	(12,537.06)	(12,188.56)	0.0000	4.3300	(668.1130)	0.0000	3.0159	(4.5240)	0.0000	2	(1.5081)	01/06/2025
000927.ZK	12/24/2024	SDB3260123545	(12,200.00)	0.3869	(4,855.62)	(4,720.53)	0.0000	4.3300	(668.1130)	0.0000	1.1680	(1.7521)	0.0000	2	(0.5841)	01/06/2025
000927.ZK	12/24/2024	SDB3260123545	(7,300.00)	0.3869	(2,905.41)	(2,824.58)	0.0000	4.3300	(668.1130)	0.0000	0.6989	(1.0484)	0.0000	2	(0.3495)	01/06/2025
000927.ZK	12/24/2024	SDB3260123545	(4,500.00)	0.3869	(1,791.01)	(1,741.18)	0.0000	4.3300	(668.1130)	0.0000	0.4308	(0.6463)	0.0000	2	(0.2154)	01/06/2025
000927.ZK	12/24/2024	SDB3260123545	(23,700.00)	0.3869	(9,432.65)	(9,170.22)	0.0000	4.3300	(668.1130)	0.0000	2.2691	(3.4037)	0.0000	2	(1.1347)	01/06/2025
000927.ZK	12/24/2024	SDB3260123545	(200.00)	0.3869	(79.60)	(77.39)	0.0000	4.3300	(668.1130)	0.0000	0.0191	(0.0287)	0.0000	2	(0.0096)	01/06/2025
000927.ZK	12/24/2024	SDB3260123545	(41,100.00)	0.3869	(16,357.88)	(15,902.78)	0.0000	4.3300	(668.1130)	0.0000	3.9350	(5.9027)	0.0000	2	(1.9677)	01/06/2025
000927.ZK	12/24/2024	SDB3260123545	(9,500.00)	0.3869	(3,781.02)	(3,675.83)	0.0000	4.3300	(668.1130)	0.0000	0.9095	(1.3644)	0.0000	2	(0.4548)	01/06/2025
000927.ZK	12/24/2024	SDB3260123545	(300.00)	0.3869	(119.40)	(116.08)	0.0000	4.3300	(668.1130)	0.0000	0.0287	(0.0431)	0.0000	2	(0.0144)	01/06/2025
000927.ZK	12/24/2024	SDB3260123545	(400.00)	0.3869	(159.20)	(154.77)	0.0000	4.3300	(668.1130)	0.0000	0.0383	(0.0574)	0.0000	2	(0.0192)	01/06/2025
000927.ZK	12/24/2024	SDB3260123545	(1,200.00)	0.3869	(477.60)	(464.31)	0.0000	4.3300	(668.1130)	0.0000	0.1149	(0.1723)	0.0000	2	(0.0575)	01/06/2025
000927.ZK	12/24/2024	SDB3260123545	(300.00)	0.3869	(119.40)	(116.08)	0.0000	4.3300	(668.1130)	0.0000	0.0287	(0.0431)	0.0000	2	(0.0144)	01/06/2025
000927.ZK	12/24/2024	SDB3260123545	(6,100.00)	0.3869	(2,427.81)	(2,360.27)	0.0000	4.3300	(668.1130)	0.0000	0.5840	(0.8761)	0.0000	2	(0.2920)	01/06/2025
000927.ZK	12/24/2024	SDB3260123545	(1,200.00)	0.3869	(477.60)	(464.31)	0.0000	4.3300	(668.1130)	0.0000	0.1149	(0.1723)	0.0000	2	(0.0575)	01/06/2025
000927.ZK	12/24/2024	SDB3260123545	(26,300.00)	0.3869	(10,467.45)	(10,176.23)	0.0000	4.3300	(668.1130)	0.0000	2.5180	(3.7772)	0.0000	2	(1.2591)	01/06/2025
000927.ZK	12/24/2024	SDB3260123545	(2,900.00)	0.3869	(1,154.21)	(1,122.09)	0.0000	4.3300	(668.1130)	0.0000	0.2777	(0.4165)	0.0000	2	(0.1388)	01/06/2025
000927.ZK	12/24/2024	SDB3260123545	(2,000.00)	0.3869	(796.00)	(773.86)	0.0000	4.3300	(668.1130)	0.0000	0.1915	(0.2872)	0.0000	2	(0.0958)	01/06/2025
000927.ZK	12/24/2024	SDB3260123545	(6,200.00)	0.3869	(2,467.61)	(2,398.96)	0.0000	4.3300	(668.1130)	0.0000	0.5936	(0.8904)	0.0000	2	(0.2968)	01/06/2025
000927.ZK	12/24/2024	SDB3260123545	(4,000.00)	0.3869	(1,592.01)	(1,547.72)	0.0000	4.3300	(668.1130)	0.0000	0.3830	(0.5745)	0.0000	2	(0.1915)	01/06/2025
000927.ZK	12/24/2024	SDB3260123545	(22,900.00)	0.3869	(9,114.25)	(8,860.67)	0.0000	4.3300	(668.1130)	0.0000	2.1925	(3.2889)	0.0000	2	(1.0964)	01/06/2025
000927.ZK	12/24/2024	SDB3260123545	(1,700.00)	0.3869	(676.60)	(657.78)	0.0000	4.3300	(668.1130)	0.0000	0.1628	(0.2442)	0.0000	2	(0.0814)	01/06/2025
000927.ZK	12/24/2024	SDB3260123545	(7,200.00)	0.3869	(2,865.61)	(2,785.89)	0.0000	4.3300	(668.1130)	0.0000	0.6893	(1.0340)	0.0000	2	(0.3447)	01/06/2025
000927.ZK	12/24/2024	SDB3260123545	(27,200.00)	0.3869	(10,825.65)	(10,524.47)	0.0000	4.3300	(668.1130)	0.0000	2.6042	(3.9064)	0.0000	2	(1.3022)	01/06/2025
000927.ZK	12/24/2024	SDB3260123545	(12,400.00)	0.3869	(4,935.22)	(4,797.92)	0.0000	4.3300	(668.1130)	0.0000	1.1872	(1.7809)	0.0000	2	(0.5937)	01/06/2025
000927.ZK	12/24/2024	SDB3260123545	(700.00)	0.3869	(278.60)	(270.85)	0.0000	4.3300	(668.1130)	0.0000	0.0670	(0.1005)	0.0000	2	(0.0335)	01/06/2025
000927.ZK	12/24/2024	SDB3260123545	(1,600.00)	0.3869	(636.80)	(619.09)	0.0000	4.3300	(668.1130)	0.0000	0.1532	(0.2298)	0.0000	2	(0.0766)	01/06/2025
000927.ZK	12/24/2024	SDB3260123545	(15,500.00)	0.3869	(6,169.03)	(5,997.40)	0.0000	4.3300	(668.1130)	0.0000	1.4840	(2.2261)	0.0000	2	(0.7421)	01/06/2025
000927.ZK	12/24/2024	SDB3260123545	(26,500.00)	0.3869	(10,547.05)	(10,253.62)	0.0000	4.3300	(668.1130)	0.0000	2.5372	(3.8059)	0.0000	2	(1.2687)	01/06/2025
000927.ZK	12/23/2024	SDB3260123545	(17,400.00)	0.3896	(6,925.23)	(6,778.22)	0.0000	4.3300	(854.5436)	0.0000	0.8330	(1.6090)	0.0000	1	(0.7760)	01/06/2025
000927.ZK	12/23/2024	SDB3260123545	(2,700.00)	0.3896	(1,074.61)	(1,051.79)	0.0000	4.3300	(854.5436)	0.0000	0.1293	(0.2497)	0.0000	1	(0.1204)	01/06/2025
000927.ZK	12/23/2024	SDB3260123545	(7,100.00)	0.3896	(2,825.81)	(2,765.83)	0.0000	4.3300	(854.5436)	0.0000	0.3399	(0.6565)	0.0000	1	(0.3167)	01/06/2025
000927.ZK	12/23/2024	SDB3260123545	(31,500.00)	0.3896	(12,537.06)	(12,270.92)	0.0000	4.3300	(854.5436)	0.0000	1.5079	(2.9128)	0.0000	1	(1.4049)	01/06/2025
000927.ZK	12/23/2024	SDB3260123545	(12,200.00)	0.3896	(4,855.62)	(4,752.55)	0.0000	4.3300	(854.5436)	0.0000	0.5840	(1.1281)	0.0000	1	(0.5441)	01/06/2025
000927.ZK	12/23/2024	SDB3260123545	(8,100.00)	0.3896	(3,223.82)	(3,155.38)	0.0000	4.3300	(854.5436)	0.0000	0.3878	(0.7490)	0.0000	1	(0.3612)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
TIANJIN FAW XIALI AUTOMOBILE CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000927.ZK	12/23/2024	SDB3260123545	(4,500.00)	0.3896	(1,791.01)	(1,752.99)	0.0000	4.3300	(854.5436)	0.0000	0.2154	(0.4161)	0.0000	1	(0.2007)	01/06/2025
000927.ZK	12/23/2024	SDB3260123545	(23,700.00)	0.3896	(9,432.65)	(9,232.41)	0.0000	4.3300	(854.5436)	0.0000	1.1345	(2.1915)	0.0000	1	(1.0570)	01/06/2025
000927.ZK	12/23/2024	SDB3260123545	(200.00)	0.3896	(79.60)	(77.91)	0.0000	4.3300	(854.5436)	0.0000	0.0096	(0.0185)	0.0000	1	(0.0089)	01/06/2025
000927.ZK	12/23/2024	SDB3260123545	(41,100.00)	0.3896	(16,357.88)	(16,010.63)	0.0000	4.3300	(854.5436)	0.0000	1.9675	(3.8005)	0.0000	1	(1.8330)	01/06/2025
000927.ZK	12/23/2024	SDB3260123545	(9,500.00)	0.3896	(3,781.02)	(3,700.75)	0.0000	4.3300	(854.5436)	0.0000	0.4548	(0.8785)	0.0000	1	(0.4237)	01/06/2025
000927.ZK	12/23/2024	SDB3260123545	(300.00)	0.3896	(119.40)	(116.87)	0.0000	4.3300	(854.5436)	0.0000	0.0144	(0.0277)	0.0000	1	(0.0134)	01/06/2025
000927.ZK	12/23/2024	SDB3260123545	(400.00)	0.3896	(159.20)	(155.82)	0.0000	4.3300	(854.5436)	0.0000	0.0191	(0.0370)	0.0000	1	(0.0178)	01/06/2025
000927.ZK	12/23/2024	SDB3260123545	(1,200.00)	0.3896	(477.60)	(467.46)	0.0000	4.3300	(854.5436)	0.0000	0.0574	(0.1110)	0.0000	1	(0.0535)	01/06/2025
000927.ZK	12/23/2024	SDB3260123545	(300.00)	0.3896	(119.40)	(116.87)	0.0000	4.3300	(854.5436)	0.0000	0.0144	(0.0277)	0.0000	1	(0.0134)	01/06/2025
000927.ZK	12/23/2024	SDB3260123545	(6,100.00)	0.3896	(2,427.81)	(2,376.27)	0.0000	4.3300	(854.5436)	0.0000	0.2920	(0.5641)	0.0000	1	(0.2721)	01/06/2025
000927.ZK	12/23/2024	SDB3260123545	(1,200.00)	0.3896	(477.60)	(467.46)	0.0000	4.3300	(854.5436)	0.0000	0.0574	(0.1110)	0.0000	1	(0.0535)	01/06/2025
000927.ZK	12/23/2024	SDB3260123545	(4,600.00)	0.3896	(1,830.81)	(1,791.94)	0.0000	4.3300	(854.5436)	0.0000	0.2202	(0.4254)	0.0000	1	(0.2052)	01/06/2025
000927.ZK	12/23/2024	SDB3260123545	(1,500.00)	0.3896	(597.00)	(584.33)	0.0000	4.3300	(854.5436)	0.0000	0.0718	(0.1387)	0.0000	1	(0.0669)	01/06/2025
000927.ZK	12/23/2024	SDB3260123545	(26,300.00)	0.3896	(10,467.45)	(10,245.24)	0.0000	4.3300	(854.5436)	0.0000	1.2590	(2.4319)	0.0000	1	(1.1729)	01/06/2025
000927.ZK	12/23/2024	SDB3260123545	(2,900.00)	0.3896	(1,154.21)	(1,129.70)	0.0000	4.3300	(854.5436)	0.0000	0.1388	(0.2682)	0.0000	1	(0.1293)	01/06/2025
000927.ZK	12/23/2024	SDB3260123545	(2,000.00)	0.3896	(796.00)	(779.11)	0.0000	4.3300	(854.5436)	0.0000	0.0957	(0.1849)	0.0000	1	(0.0892)	01/06/2025
000927.ZK	12/23/2024	SDB3260123545	(6,200.00)	0.3896	(2,467.61)	(2,415.23)	0.0000	4.3300	(854.5436)	0.0000	0.2968	(0.5733)	0.0000	1	(0.2765)	01/06/2025
000927.ZK	12/23/2024	SDB3260123545	(15,900.00)	0.3896	(6,328.23)	(6,193.89)	0.0000	4.3300	(854.5436)	0.0000	0.7611	(1.4703)	0.0000	1	(0.7091)	01/06/2025
000927.ZK	12/23/2024	SDB3260123545	(34,700.00)	0.3896	(13,810.67)	(13,517.49)	0.0000	4.3300	(854.5436)	0.0000	1.6611	(3.2087)	0.0000	1	(1.5476)	01/06/2025
000927.ZK	12/23/2024	SDB3260123545	(4,000.00)	0.3896	(1,592.01)	(1,558.21)	0.0000	4.3300	(854.5436)	0.0000	0.1915	(0.3699)	0.0000	1	(0.1784)	01/06/2025
000927.ZK	12/23/2024	SDB3260123545	(22,900.00)	0.3896	(9,114.25)	(8,920.76)	0.0000	4.3300	(854.5436)	0.0000	1.0962	(2.1176)	0.0000	1	(1.0213)	01/06/2025
000927.ZK	12/23/2024	SDB3260123545	(1,700.00)	0.3896	(676.60)	(662.24)	0.0000	4.3300	(854.5436)	0.0000	0.0814	(0.1572)	0.0000	1	(0.0758)	01/06/2025
000927.ZK	12/23/2024	SDB3260123545	(7,200.00)	0.3896	(2,865.61)	(2,804.78)	0.0000	4.3300	(854.5436)	0.0000	0.3447	(0.6658)	0.0000	1	(0.3211)	01/06/2025
000927.ZK	12/23/2024	SDB3260123545	(27,200.00)	0.3896	(10,825.65)	(10,595.84)	0.0000	4.3300	(854.5436)	0.0000	1.3021	(2.5152)	0.0000	1	(1.2131)	01/06/2025
000927.ZK	12/23/2024	SDB3260123545	(12,400.00)	0.3896	(4,935.22)	(4,830.46)	0.0000	4.3300	(854.5436)	0.0000	0.5936	(1.1466)	0.0000	1	(0.5530)	01/06/2025
000927.ZK	12/23/2024	SDB3260123545	(700.00)	0.3896	(278.60)	(272.69)	0.0000	4.3300	(854.5436)	0.0000	0.0335	(0.0647)	0.0000	1	(0.0312)	01/06/2025
000927.ZK	12/23/2024	SDB3260123545	(1,600.00)	0.3896	(636.80)	(623.28)	0.0000	4.3300	(854.5436)	0.0000	0.0766	(0.1480)	0.0000	1	(0.0714)	01/06/2025
000927.ZK	12/23/2024	SDB3260123545	(15,500.00)	0.3896	(6,169.03)	(6,038.07)	0.0000	4.3300	(854.5436)	0.0000	0.7420	(1.4333)	0.0000	1	(0.6913)	01/06/2025
000927.ZK	12/23/2024	SDB3260123545	(26,500.00)	0.3896	(10,547.05)	(10,323.15)	0.0000	4.3300	(854.5436)	0.0000	1.2686	(2.4504)	0.0000	1	(1.1819)	01/06/2025
000927.ZK	12/20/2024	SDB3260123545	(17,400.00)	0.3881	(6,925.23)	(6,753.03)	0.0000	4.3300	(854.5436)	0.0000	2.4989	(4.8090)	0.0000	3	(2.3101)	01/06/2025
000927.ZK	12/20/2024	SDB3260123545	(2,700.00)	0.3881	(1,074.61)	(1,047.88)	0.0000	4.3300	(854.5436)	0.0000	0.3878	(0.7462)	0.0000	3	(0.3585)	01/06/2025
000927.ZK	12/20/2024	SDB3260123545	(7,100.00)	0.3881	(2,825.81)	(2,755.55)	0.0000	4.3300	(854.5436)	0.0000	1.0196	(1.9623)	0.0000	3	(0.9426)	01/06/2025
000927.ZK	12/20/2024	SDB3260123545	(31,500.00)	0.3881	(12,537.06)	(12,225.31)	0.0000	4.3300	(854.5436)	0.0000	4.5238	(8.7059)	0.0000	3	(4.1821)	01/06/2025
000927.ZK	12/20/2024	SDB3260123545	(12,200.00)	0.3881	(4,855.62)	(4,734.88)	0.0000	4.3300	(854.5436)	0.0000	1.7521	(3.3718)	0.0000	3	(1.6197)	01/06/2025
000927.ZK	12/20/2024	SDB3260123545	(8,100.00)	0.3881	(3,223.82)	(3,143.65)	0.0000	4.3300	(854.5436)	0.0000	1.1633	(2.2387)	0.0000	3	(1.0754)	01/06/2025
000927.ZK	12/20/2024	SDB3260123545	(4,500.00)	0.3881	(1,791.01)	(1,746.47)	0.0000	4.3300	(854.5436)	0.0000	0.6463	(1.2437)	0.0000	3	(0.5974)	01/06/2025
000927.ZK	12/20/2024	SDB3260123545	(23,700.00)	0.3881	(9,432.65)	(9,198.09)	0.0000	4.3300	(854.5436)	0.0000	3.4036	(6.5501)	0.0000	3	(3.1465)	01/06/2025
000927.ZK	12/20/2024	SDB3260123545	(200.00)	0.3881	(79.60)	(77.62)	0.0000	4.3300	(854.5436)	0.0000	0.0287	(0.0553)	0.0000	3	(0.0266)	01/06/2025
000927.ZK	12/20/2024	SDB3260123545	(41,100.00)	0.3881	(16,357.88)	(15,951.12)	0.0000	4.3300	(854.5436)	0.0000	5.9025	(11.3591)	0.0000	3	(5.4566)	01/06/2025
000927.ZK	12/20/2024	SDB3260123545	(9,500.00)	0.3881	(3,781.02)	(3,687.00)	0.0000	4.3300	(854.5436)	0.0000	1.3643	(2.6256)	0.0000	3	(1.2613)	01/06/2025
000927.ZK	12/20/2024	SDB3260123545	(300.00)	0.3881	(119.40)	(116.43)	0.0000	4.3300	(854.5436)	0.0000	0.0431	(0.0829)	0.0000	3	(0.0398)	01/06/2025
000927.ZK	12/20/2024	SDB3260123545	(400.00)	0.3881	(159.20)	(155.24)	0.0000	4.3300	(854.5436)	0.0000	0.0574	(0.1106)	0.0000	3	(0.0531)	01/06/2025
000927.ZK	12/20/2024	SDB3260123545	(1,200.00)	0.3881	(477.60)	(465.73)	0.0000	4.3300	(854.5436)	0.0000	0.1723	(0.3317)	0.0000	3	(0.1593)	01/06/2025
000927.ZK	12/20/2024	SDB3260123545	(300.00)	0.3881	(119.40)	(116.43)	0.0000	4.3300	(854.5436)	0.0000	0.0431	(0.0829)	0.0000	3	(0.0398)	01/06/2025
000927.ZK	12/20/2024	SDB3260123545	(6,100.00)	0.3881	(2,427.81)	(2,367.44)	0.0000	4.3300	(854.5436)	0.0000	0.8760	(1.6859)	0.0000	3	(0.8099)	01/06/2025
000927.ZK	12/20/2024	SDB3260123545	(1,200.00)	0.3881	(477.60)	(465.73)	0.0000	4.3300	(854.5436)	0.0000	0.1723	(0.3317)	0.0000	3	(0.1593)	01/06/2025
000927.ZK	12/20/2024	SDB3260123545	(4,600.00)	0.3881	(1,830.81)	(1,785.28)	0.0000	4.3300	(854.5436)	0.0000	0.6606	(1.2713)	0.0000	3	(0.6107)	01/06/2025
000927.ZK	12/20/2024	SDB3260123545	(1,500.00)	0.3881	(597.00)	(582.16)	0.0000	4.3300	(854.5436)	0.0000	0.2154	(0.4146)	0.0000	3	(0.1991)	01/06/2025
000927.ZK	12/20/2024	SDB3260123545	(26,300.00)	0.3881	(10,467.45)	(10,207.16)	0.0000	4.3300	(854.5436)	0.0000	3.7770	(7.2687)	0.0000	3	(3.4917)	01/06/2025
000927.ZK	12/20/2024	SDB3260123545	(2,900.00)	0.3881	(1,154.21)	(1,125.50)	0.0000	4.3300	(854.5436)	0.0000	0.4165	(0.8015)	0.0000	3	(0.3850)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
TIANJIN FAW XIALI AUTOMOBILE CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000927.ZK	12/20/2024	SDB3260123545	(2,000.00)	0.3881	(796.00)	(776.21)	0.0000	4.3300	(854.5436)	0.0000	0.2872	(0.5528)	0.0000	3	(0.2655)	01/06/2025
000927.ZK	12/20/2024	SDB3260123545	(6,200.00)	0.3881	(2,467.61)	(2,406.25)	0.0000	4.3300	(854.5436)	0.0000	0.8904	(1.7135)	0.0000	3	(0.8231)	01/06/2025
000927.ZK	12/20/2024	SDB3260123545	(15,900.00)	0.3881	(6,328.23)	(6,170.87)	0.0000	4.3300	(854.5436)	0.0000	2.2834	(4.3944)	0.0000	3	(2.1110)	01/06/2025
000927.ZK	12/20/2024	SDB3260123545	(34,700.00)	0.3881	(13,810.67)	(13,467.24)	0.0000	4.3300	(854.5436)	0.0000	4.9833	(9.5903)	0.0000	3	(4.6069)	01/06/2025
000927.ZK	12/20/2024	SDB3260123545	(4,000.00)	0.3881	(1,592.01)	(1,552.42)	0.0000	4.3300	(854.5436)	0.0000	0.5744	(1.1055)	0.0000	3	(0.5311)	01/06/2025
000927.ZK	12/20/2024	SDB3260123545	(22,900.00)	0.3881	(9,114.25)	(8,887.60)	0.0000	4.3300	(854.5436)	0.0000	3.2887	(6.3290)	0.0000	3	(3.0403)	01/06/2025
000927.ZK	12/20/2024	SDB3260123545	(1,700.00)	0.3881	(676.60)	(659.78)	0.0000	4.3300	(854.5436)	0.0000	0.2441	(0.4698)	0.0000	3	(0.2257)	01/06/2025
000927.ZK	12/20/2024	SDB3260123545	(7,200.00)	0.3881	(2,865.61)	(2,794.36)	0.0000	4.3300	(854.5436)	0.0000	1.0340	(1.9899)	0.0000	3	(0.9559)	01/06/2025
000927.ZK	12/20/2024	SDB3260123545	(27,200.00)	0.3881	(10,825.65)	(10,556.46)	0.0000	4.3300	(854.5436)	0.0000	3.9063	(7.5175)	0.0000	3	(3.6112)	01/06/2025
000927.ZK	12/20/2024	SDB3260123545	(12,400.00)	0.3881	(4,935.22)	(4,812.50)	0.0000	4.3300	(854.5436)	0.0000	1.7808	(3.4271)	0.0000	3	(1.6463)	01/06/2025
000927.ZK	12/20/2024	SDB3260123545	(700.00)	0.3881	(278.60)	(271.67)	0.0000	4.3300	(854.5436)	0.0000	0.1005	(0.1935)	0.0000	3	(0.0929)	01/06/2025
000927.ZK	12/20/2024	SDB3260123545	(1,600.00)	0.3881	(636.80)	(620.97)	0.0000	4.3300	(854.5436)	0.0000	0.2298	(0.4422)	0.0000	3	(0.2124)	01/06/2025
000927.ZK	12/20/2024	SDB3260123545	(15,500.00)	0.3881	(6,169.03)	(6,015.63)	0.0000	4.3300	(854.5436)	0.0000	2.2260	(4.2838)	0.0000	3	(2.0579)	01/06/2025
000927.ZK	12/20/2024	SDB3260123545	(26,500.00)	0.3881	(10,547.05)	(10,284.78)	0.0000	4.3300	(854.5436)	0.0000	3.8057	(7.3240)	0.0000	3	(3.5183)	01/06/2025
000927.ZK	12/19/2024	SDB3260123545	(17,400.00)	0.3993	(6,925.23)	(6,948.20)	0.0000	4.5800	(854.5436)	0.0000	0.8810	(1.6493)	0.0000	1	(0.7683)	01/06/2025
000927.ZK	12/19/2024	SDB3260123545	(2,700.00)	0.3993	(1,074.61)	(1,078.17)	0.0000	4.5800	(854.5436)	0.0000	0.1367	(0.2559)	0.0000	1	(0.1192)	01/06/2025
000927.ZK	12/19/2024	SDB3260123545	(7,100.00)	0.3993	(2,825.81)	(2,835.19)	0.0000	4.5800	(854.5436)	0.0000	0.3595	(0.6730)	0.0000	1	(0.3135)	01/06/2025
000927.ZK	12/19/2024	SDB3260123545	(31,500.00)	0.3993	(12,537.06)	(12,578.64)	0.0000	4.5800	(854.5436)	0.0000	1.5950	(2.9858)	0.0000	1	(1.3908)	01/06/2025
000927.ZK	12/19/2024	SDB3260123545	(12,200.00)	0.3993	(4,855.62)	(4,871.73)	0.0000	4.5800	(854.5436)	0.0000	0.6177	(1.1564)	0.0000	1	(0.5387)	01/06/2025
000927.ZK	12/19/2024	SDB3260123545	(8,100.00)	0.3993	(3,223.82)	(3,234.51)	0.0000	4.5800	(854.5436)	0.0000	0.4101	(0.7678)	0.0000	1	(0.3576)	01/06/2025
000927.ZK	12/19/2024	SDB3260123545	(4,500.00)	0.3993	(1,791.01)	(1,796.95)	0.0000	4.5800	(854.5436)	0.0000	0.2279	(0.4265)	0.0000	1	(0.1987)	01/06/2025
000927.ZK	12/19/2024	SDB3260123545	(23,700.00)	0.3993	(9,432.65)	(9,463.93)	0.0000	4.5800	(854.5436)	0.0000	1.2000	(2.2465)	0.0000	1	(1.0464)	01/06/2025
000927.ZK	12/19/2024	SDB3260123545	(200.00)	0.3993	(79.60)	(79.86)	0.0000	4.5800	(854.5436)	0.0000	0.0101	(0.0190)	0.0000	1	(0.0088)	01/06/2025
000927.ZK	12/19/2024	SDB3260123545	(41,100.00)	0.3993	(16,357.88)	(16,412.13)	0.0000	4.5800	(854.5436)	0.0000	2.0811	(3.8958)	0.0000	1	(1.8147)	01/06/2025
000927.ZK	12/19/2024	SDB3260123545	(9,500.00)	0.3993	(3,781.02)	(3,793.56)	0.0000	4.5800	(854.5436)	0.0000	0.4810	(0.9005)	0.0000	1	(0.4195)	01/06/2025
000927.ZK	12/19/2024	SDB3260123545	(300.00)	0.3993	(119.40)	(119.80)	0.0000	4.5800	(854.5436)	0.0000	0.0152	(0.0284)	0.0000	1	(0.0132)	01/06/2025
000927.ZK	12/19/2024	SDB3260123545	(400.00)	0.3993	(159.20)	(159.73)	0.0000	4.5800	(854.5436)	0.0000	0.0203	(0.0379)	0.0000	1	(0.0177)	01/06/2025
000927.ZK	12/19/2024	SDB3260123545	(1,200.00)	0.3993	(477.60)	(479.19)	0.0000	4.5800	(854.5436)	0.0000	0.0608	(0.1137)	0.0000	1	(0.0530)	01/06/2025
000927.ZK	12/19/2024	SDB3260123545	(300.00)	0.3993	(119.40)	(119.80)	0.0000	4.5800	(854.5436)	0.0000	0.0152	(0.0284)	0.0000	1	(0.0132)	01/06/2025
000927.ZK	12/19/2024	SDB3260123545	(6,100.00)	0.3993	(2,427.81)	(2,435.86)	0.0000	4.5800	(854.5436)	0.0000	0.3089	(0.5782)	0.0000	1	(0.2693)	01/06/2025
000927.ZK	12/19/2024	SDB3260123545	(1,200.00)	0.3993	(477.60)	(479.19)	0.0000	4.5800	(854.5436)	0.0000	0.0608	(0.1137)	0.0000	1	(0.0530)	01/06/2025
000927.ZK	12/19/2024	SDB3260123545	(4,600.00)	0.3993	(1,830.81)	(1,836.88)	0.0000	4.5800	(854.5436)	0.0000	0.2329	(0.4360)	0.0000	1	(0.2031)	01/06/2025
000927.ZK	12/19/2024	SDB3260123545	(1,500.00)	0.3993	(597.00)	(598.98)	0.0000	4.5800	(854.5436)	0.0000	0.0760	(0.1422)	0.0000	1	(0.0662)	01/06/2025
000927.ZK	12/19/2024	SDB3260123545	(26,300.00)	0.3993	(10,467.45)	(10,502.17)	0.0000	4.5800	(854.5436)	0.0000	1.3317	(2.4929)	0.0000	1	(1.1612)	01/06/2025
000927.ZK	12/19/2024	SDB3260123545	(2,900.00)	0.3993	(1,154.21)	(1,158.03)	0.0000	4.5800	(854.5436)	0.0000	0.1468	(0.2749)	0.0000	1	(0.1280)	01/06/2025
000927.ZK	12/19/2024	SDB3260123545	(2,000.00)	0.3993	(796.00)	(798.64)	0.0000	4.5800	(854.5436)	0.0000	0.1013	(0.1896)	0.0000	1	(0.0883)	01/06/2025
000927.ZK	12/19/2024	SDB3260123545	(6,200.00)	0.3993	(2,467.61)	(2,475.80)	0.0000	4.5800	(854.5436)	0.0000	0.3139	(0.5877)	0.0000	1	(0.2738)	01/06/2025
000927.ZK	12/19/2024	SDB3260123545	(15,900.00)	0.3993	(6,328.23)	(6,349.22)	0.0000	4.5800	(854.5436)	0.0000	0.8051	(1.5071)	0.0000	1	(0.7020)	01/06/2025
000927.ZK	12/19/2024	SDB3260123545	(34,700.00)	0.3993	(13,810.67)	(13,856.47)	0.0000	4.5800	(854.5436)	0.0000	1.7570	(3.2892)	0.0000	1	(1.5321)	01/06/2025
000927.ZK	12/19/2024	SDB3260123545	(4,000.00)	0.3993	(1,592.01)	(1,597.29)	0.0000	4.5800	(854.5436)	0.0000	0.2025	(0.3792)	0.0000	1	(0.1766)	01/06/2025
000927.ZK	12/19/2024	SDB3260123545	(22,900.00)	0.3993	(9,114.25)	(9,144.47)	0.0000	4.5800	(854.5436)	0.0000	1.1595	(2.1707)	0.0000	1	(1.0111)	01/06/2025
000927.ZK	12/19/2024	SDB3260123545	(1,700.00)	0.3993	(676.60)	(678.85)	0.0000	4.5800	(854.5436)	0.0000	0.0861	(0.1611)	0.0000	1	(0.0751)	01/06/2025
000927.ZK	12/19/2024	SDB3260123545	(7,200.00)	0.3993	(2,865.61)	(2,875.12)	0.0000	4.5800	(854.5436)	0.0000	0.3646	(0.6825)	0.0000	1	(0.3179)	01/06/2025
000927.ZK	12/19/2024	SDB3260123545	(27,200.00)	0.3993	(10,825.65)	(10,861.56)	0.0000	4.5800	(854.5436)	0.0000	1.3773	(2.5782)	0.0000	1	(1.2010)	01/06/2025
000927.ZK	12/19/2024	SDB3260123545	(12,400.00)	0.3993	(4,935.22)	(4,951.59)	0.0000	4.5800	(854.5436)	0.0000	0.6279	(1.1754)	0.0000	1	(0.5475)	01/06/2025
000927.ZK	12/19/2024	SDB3260123545	(700.00)	0.3993	(278.60)	(279.53)	0.0000	4.5800	(854.5436)	0.0000	0.0354	(0.0664)	0.0000	1	(0.0309)	01/06/2025
000927.ZK	12/19/2024	SDB3260123545	(1,600.00)	0.3993	(636.80)	(638.92)	0.0000	4.5800	(854.5436)	0.0000	0.0810	(0.1517)	0.0000	1	(0.0706)	01/06/2025
000927.ZK	12/19/2024	SDB3260123545	(15,500.00)	0.3993	(6,169.03)	(6,189.49)	0.0000	4.5800	(854.5436)	0.0000	0.7848	(1.4692)	0.0000	1	(0.6844)	01/06/2025
000927.ZK	12/19/2024	SDB3260123545	(26,500.00)	0.3993	(10,547.05)	(10,582.03)	0.0000	4.5800	(854.5436)	0.0000	1.3418	(2.5119)	0.0000	1	(1.1701)	01/06/2025
000927.ZK	12/18/2024	SDB3260123545	(17,400.00)	0.3951	(6,925.23)	(6,875.35)	0.0000	4.5800	(854.5436)	0.0000	0.8810	(1.6320)	0.0000	1	(0.7510)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
TIANJIN FAW XIALI AUTOMOBILE CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000927.ZK	12/18/2024	SDB3260123545	(2,700.00)	0.3951	(1,074.61)	(1,066.86)	0.0000	4.5800	(854.5436)	0.0000	0.1367	(0.2532)	0.0000	1	(0.1165)	01/06/2025
000927.ZK	12/18/2024	SDB3260123545	(7,100.00)	0.3951	(2,825.81)	(2,805.46)	0.0000	4.5800	(854.5436)	0.0000	0.3595	(0.6659)	0.0000	1	(0.3064)	01/06/2025
000927.ZK	12/18/2024	SDB3260123545	(31,500.00)	0.3951	(12,537.06)	(12,446.75)	0.0000	4.5800	(854.5436)	0.0000	1.5950	(2.9545)	0.0000	1	(1.3595)	01/06/2025
000927.ZK	12/18/2024	SDB3260123545	(12,200.00)	0.3951	(4,855.62)	(4,820.65)	0.0000	4.5800	(854.5436)	0.0000	0.6177	(1.1443)	0.0000	1	(0.5265)	01/06/2025
000927.ZK	12/18/2024	SDB3260123545	(8,100.00)	0.3951	(3,223.82)	(3,200.59)	0.0000	4.5800	(854.5436)	0.0000	0.4101	(0.7597)	0.0000	1	(0.3496)	01/06/2025
000927.ZK	12/18/2024	SDB3260123545	(4,500.00)	0.3951	(1,791.01)	(1,778.11)	0.0000	4.5800	(854.5436)	0.0000	0.2279	(0.4221)	0.0000	1	(0.1942)	01/06/2025
000927.ZK	12/18/2024	SDB3260123545	(23,700.00)	0.3951	(9,432.65)	(9,364.70)	0.0000	4.5800	(854.5436)	0.0000	1.2000	(2.2229)	0.0000	1	(1.0229)	01/06/2025
000927.ZK	12/18/2024	SDB3260123545	(200.00)	0.3951	(79.60)	(79.03)	0.0000	4.5800	(854.5436)	0.0000	0.0101	(0.0188)	0.0000	1	(0.0086)	01/06/2025
000927.ZK	12/18/2024	SDB3260123545	(41,100.00)	0.3951	(16,357.88)	(16,240.05)	0.0000	4.5800	(854.5436)	0.0000	2.0811	(3.8550)	0.0000	1	(1.7739)	01/06/2025
000927.ZK	12/18/2024	SDB3260123545	(9,500.00)	0.3951	(3,781.02)	(3,753.78)	0.0000	4.5800	(854.5436)	0.0000	0.4810	(0.8910)	0.0000	1	(0.4100)	01/06/2025
000927.ZK	12/18/2024	SDB3260123545	(300.00)	0.3951	(119.40)	(118.54)	0.0000	4.5800	(854.5436)	0.0000	0.0152	(0.0281)	0.0000	1	(0.0129)	01/06/2025
000927.ZK	12/18/2024	SDB3260123545	(400.00)	0.3951	(159.20)	(158.05)	0.0000	4.5800	(854.5436)	0.0000	0.0203	(0.0375)	0.0000	1	(0.0173)	01/06/2025
000927.ZK	12/18/2024	SDB3260123545	(1,200.00)	0.3951	(477.60)	(474.16)	0.0000	4.5800	(854.5436)	0.0000	0.0608	(0.1126)	0.0000	1	(0.0518)	01/06/2025
000927.ZK	12/18/2024	SDB3260123545	(300.00)	0.3951	(119.40)	(118.54)	0.0000	4.5800	(854.5436)	0.0000	0.0152	(0.0281)	0.0000	1	(0.0129)	01/06/2025
000927.ZK	12/18/2024	SDB3260123545	(6,100.00)	0.3951	(2,427.81)	(2,410.32)	0.0000	4.5800	(854.5436)	0.0000	0.3089	(0.5721)	0.0000	1	(0.2633)	01/06/2025
000927.ZK	12/18/2024	SDB3260123545	(1,200.00)	0.3951	(477.60)	(474.16)	0.0000	4.5800	(854.5436)	0.0000	0.0608	(0.1126)	0.0000	1	(0.0518)	01/06/2025
000927.ZK	12/18/2024	SDB3260123545	(4,600.00)	0.3951	(1,830.81)	(1,817.62)	0.0000	4.5800	(854.5436)	0.0000	0.2329	(0.4315)	0.0000	1	(0.1985)	01/06/2025
000927.ZK	12/18/2024	SDB3260123545	(1,500.00)	0.3951	(597.00)	(592.70)	0.0000	4.5800	(854.5436)	0.0000	0.0760	(0.1407)	0.0000	1	(0.0647)	01/06/2025
000927.ZK	12/18/2024	SDB3260123545	(26,300.00)	0.3951	(10,467.45)	(10,392.05)	0.0000	4.5800	(854.5436)	0.0000	1.3317	(2.4668)	0.0000	1	(1.1351)	01/06/2025
000927.ZK	12/18/2024	SDB3260123545	(2,900.00)	0.3951	(1,154.21)	(1,145.89)	0.0000	4.5800	(854.5436)	0.0000	0.1468	(0.2720)	0.0000	1	(0.1252)	01/06/2025
000927.ZK	12/18/2024	SDB3260123545	(2,000.00)	0.3951	(796.00)	(790.27)	0.0000	4.5800	(854.5436)	0.0000	0.1013	(0.1876)	0.0000	1	(0.0863)	01/06/2025
000927.ZK	12/18/2024	SDB3260123545	(6,200.00)	0.3951	(2,467.61)	(2,449.84)	0.0000	4.5800	(854.5436)	0.0000	0.3139	(0.5815)	0.0000	1	(0.2676)	01/06/2025
000927.ZK	12/18/2024	SDB3260123545	(15,900.00)	0.3951	(6,328.23)	(6,282.65)	0.0000	4.5800	(854.5436)	0.0000	0.8051	(1.4913)	0.0000	1	(0.6862)	01/06/2025
000927.ZK	12/18/2024	SDB3260123545	(34,700.00)	0.3951	(13,810.67)	(13,711.18)	0.0000	4.5800	(854.5436)	0.0000	1.7570	(3.2547)	0.0000	1	(1.4976)	01/06/2025
000927.ZK	12/18/2024	SDB3260123545	(4,000.00)	0.3951	(1,592.01)	(1,580.54)	0.0000	4.5800	(854.5436)	0.0000	0.2025	(0.3752)	0.0000	1	(0.1726)	01/06/2025
000927.ZK	12/18/2024	SDB3260123545	(22,900.00)	0.3951	(9,114.25)	(9,048.59)	0.0000	4.5800	(854.5436)	0.0000	1.1595	(2.1479)	0.0000	1	(0.9884)	01/06/2025
000927.ZK	12/18/2024	SDB3260123545	(1,700.00)	0.3951	(676.60)	(671.73)	0.0000	4.5800	(854.5436)	0.0000	0.0861	(0.1595)	0.0000	1	(0.0734)	01/06/2025
000927.ZK	12/18/2024	SDB3260123545	(7,200.00)	0.3951	(2,865.61)	(2,844.97)	0.0000	4.5800	(854.5436)	0.0000	0.3646	(0.6753)	0.0000	1	(0.3108)	01/06/2025
000927.ZK	12/18/2024	SDB3260123545	(27,200.00)	0.3951	(10,825.65)	(10,747.67)	0.0000	4.5800	(854.5436)	0.0000	1.3773	(2.5512)	0.0000	1	(1.1739)	01/06/2025
000927.ZK	12/18/2024	SDB3260123545	(12,400.00)	0.3951	(4,935.22)	(4,899.67)	0.0000	4.5800	(854.5436)	0.0000	0.6279	(1.1631)	0.0000	1	(0.5352)	01/06/2025
000927.ZK	12/18/2024	SDB3260123545	(700.00)	0.3951	(278.60)	(276.59)	0.0000	4.5800	(854.5436)	0.0000	0.0354	(0.0657)	0.0000	1	(0.0302)	01/06/2025
000927.ZK	12/18/2024	SDB3260123545	(1,600.00)	0.3951	(636.80)	(632.22)	0.0000	4.5800	(854.5436)	0.0000	0.0810	(0.1501)	0.0000	1	(0.0691)	01/06/2025
000927.ZK	12/18/2024	SDB3260123545	(15,500.00)	0.3951	(6,169.03)	(6,124.59)	0.0000	4.5800	(854.5436)	0.0000	0.7848	(1.4538)	0.0000	1	(0.6690)	01/06/2025
000927.ZK	12/18/2024	SDB3260123545	(26,500.00)	0.3951	(10,547.05)	(10,471.08)	0.0000	4.5800	(854.5436)	0.0000	1.3418	(2.4856)	0.0000	1	(1.1437)	01/06/2025
000927.ZK	12/17/2024	SDB3260123545	(17,400.00)	0.4129	(6,925.23)	(7,183.99)	0.0000	4.5800	(854.5436)	0.0000	0.8810	(1.7053)	0.0000	1	(0.8242)	01/06/2025
000927.ZK	12/17/2024	SDB3260123545	(2,700.00)	0.4129	(1,074.61)	(1,114.76)	0.0000	4.5800	(854.5436)	0.0000	0.1367	(0.2646)	0.0000	1	(0.1279)	01/06/2025
000927.ZK	12/17/2024	SDB3260123545	(7,100.00)	0.4129	(2,825.81)	(2,931.40)	0.0000	4.5800	(854.5436)	0.0000	0.3595	(0.6958)	0.0000	1	(0.3363)	01/06/2025
000927.ZK	12/17/2024	SDB3260123545	(31,500.00)	0.4129	(12,537.06)	(13,005.50)	0.0000	4.5800	(854.5436)	0.0000	1.5950	(3.0872)	0.0000	1	(1.4922)	01/06/2025
000927.ZK	12/17/2024	SDB3260123545	(12,200.00)	0.4129	(4,855.62)	(5,037.05)	0.0000	4.5800	(854.5436)	0.0000	0.6177	(1.1957)	0.0000	1	(0.5779)	01/06/2025
000927.ZK	12/17/2024	SDB3260123545	(8,100.00)	0.4129	(3,223.82)	(3,344.27)	0.0000	4.5800	(854.5436)	0.0000	0.4101	(0.7938)	0.0000	1	(0.3837)	01/06/2025
000927.ZK	12/17/2024	SDB3260123545	(4,500.00)	0.4129	(1,791.01)	(1,857.93)	0.0000	4.5800	(854.5436)	0.0000	0.2279	(0.4410)	0.0000	1	(0.2132)	01/06/2025
000927.ZK	12/17/2024	SDB3260123545	(23,700.00)	0.4129	(9,432.65)	(9,785.09)	0.0000	4.5800	(854.5436)	0.0000	1.2000	(2.3227)	0.0000	1	(1.1227)	01/06/2025
000927.ZK	12/17/2024	SDB3260123545	(200.00)	0.4129	(79.60)	(82.57)	0.0000	4.5800	(854.5436)	0.0000	0.0101	(0.0196)	0.0000	1	(0.0095)	01/06/2025
000927.ZK	12/17/2024	SDB3260123545	(41,100.00)	0.4129	(16,357.88)	(16,969.08)	0.0000	4.5800	(854.5436)	0.0000	2.0811	(4.0280)	0.0000	1	(1.9469)	01/06/2025
000927.ZK	12/17/2024	SDB3260123545	(9,500.00)	0.4129	(3,781.02)	(3,922.29)	0.0000	4.5800	(854.5436)	0.0000	0.4810	(0.9310)	0.0000	1	(0.4500)	01/06/2025
000927.ZK	12/17/2024	SDB3260123545	(300.00)	0.4129	(119.40)	(123.86)	0.0000	4.5800	(854.5436)	0.0000	0.0152	(0.0294)	0.0000	1	(0.0142)	01/06/2025
000927.ZK	12/17/2024	SDB3260123545	(400.00)	0.4129	(159.20)	(165.15)	0.0000	4.5800	(854.5436)	0.0000	0.0203	(0.0392)	0.0000	1	(0.0189)	01/06/2025
000927.ZK	12/17/2024	SDB3260123545	(1,200.00)	0.4129	(477.60)	(495.45)	0.0000	4.5800	(854.5436)	0.0000	0.0608	(0.1176)	0.0000	1	(0.0568)	01/06/2025
000927.ZK	12/17/2024	SDB3260123545	(300.00)	0.4129	(119.40)	(123.86)	0.0000	4.5800	(854.5436)	0.0000	0.0152	(0.0294)	0.0000	1	(0.0142)	01/06/2025
000927.ZK	12/17/2024	SDB3260123545	(6,100.00)	0.4129	(2,427.81)	(2,518.53)	0.0000	4.5800	(854.5436)	0.0000	0.3089	(0.5978)	0.0000	1	(0.2890)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
TIANJIN FAW XIALI AUTOMOBILE CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000927.ZK	12/17/2024	SDB3260123545	(1,200.00)	0.4129	(477.60)	(495.45)	0.0000	4.5800	(854.5436)	0.0000	0.0608	(0.1176)	0.0000	1	(0.0568)	01/06/2025
000927.ZK	12/17/2024	SDB3260123545	(4,600.00)	0.4129	(1,830.81)	(1,899.22)	0.0000	4.5800	(854.5436)	0.0000	0.2329	(0.4508)	0.0000	1	(0.2179)	01/06/2025
000927.ZK	12/17/2024	SDB3260123545	(1,500.00)	0.4129	(597.00)	(619.31)	0.0000	4.5800	(854.5436)	0.0000	0.0760	(0.1470)	0.0000	1	(0.0711)	01/06/2025
000927.ZK	12/17/2024	SDB3260123545	(26,300.00)	0.4129	(10,467.45)	(10,858.56)	0.0000	4.5800	(854.5436)	0.0000	1.3317	(2.5775)	0.0000	1	(1.2458)	01/06/2025
000927.ZK	12/17/2024	SDB3260123545	(2,900.00)	0.4129	(1,154.21)	(1,197.33)	0.0000	4.5800	(854.5436)	0.0000	0.1468	(0.2842)	0.0000	1	(0.1374)	01/06/2025
000927.ZK	12/17/2024	SDB3260123545	(2,000.00)	0.4129	(796.00)	(825.75)	0.0000	4.5800	(854.5436)	0.0000	0.1013	(0.1960)	0.0000	1	(0.0947)	01/06/2025
000927.ZK	12/17/2024	SDB3260123545	(6,200.00)	0.4129	(2,467.61)	(2,559.81)	0.0000	4.5800	(854.5436)	0.0000	0.3139	(0.6076)	0.0000	1	(0.2937)	01/06/2025
000927.ZK	12/17/2024	SDB3260123545	(15,900.00)	0.4129	(6,328.23)	(6,564.68)	0.0000	4.5800	(854.5436)	0.0000	0.8051	(1.5583)	0.0000	1	(0.7532)	01/06/2025
000927.ZK	12/17/2024	SDB3260123545	(34,700.00)	0.4129	(13,810.67)	(14,326.69)	0.0000	4.5800	(854.5436)	0.0000	1.7570	(3.4008)	0.0000	1	(1.6437)	01/06/2025
000927.ZK	12/17/2024	SDB3260123545	(4,000.00)	0.4129	(1,592.01)	(1,651.49)	0.0000	4.5800	(854.5436)	0.0000	0.2025	(0.3920)	0.0000	1	(0.1895)	01/06/2025
000927.ZK	12/17/2024	SDB3260123545	(22,900.00)	0.4129	(9,114.25)	(9,454.79)	0.0000	4.5800	(854.5436)	0.0000	1.1595	(2.2443)	0.0000	1	(1.0848)	01/06/2025
000927.ZK	12/17/2024	SDB3260123545	(1,700.00)	0.4129	(676.60)	(701.88)	0.0000	4.5800	(854.5436)	0.0000	0.0861	(0.1666)	0.0000	1	(0.0805)	01/06/2025
000927.ZK	12/17/2024	SDB3260123545	(7,200.00)	0.4129	(2,865.61)	(2,972.69)	0.0000	4.5800	(854.5436)	0.0000	0.3646	(0.7056)	0.0000	1	(0.3411)	01/06/2025
000927.ZK	12/17/2024	SDB3260123545	(27,200.00)	0.4129	(10,825.65)	(11,230.15)	0.0000	4.5800	(854.5436)	0.0000	1.3773	(2.6657)	0.0000	1	(1.2885)	01/06/2025
000927.ZK	12/17/2024	SDB3260123545	(12,400.00)	0.4129	(4,935.22)	(5,119.63)	0.0000	4.5800	(854.5436)	0.0000	0.6279	(1.2153)	0.0000	1	(0.5874)	01/06/2025
000927.ZK	12/17/2024	SDB3260123545	(700.00)	0.4129	(278.60)	(289.01)	0.0000	4.5800	(854.5436)	0.0000	0.0354	(0.0686)	0.0000	1	(0.0332)	01/06/2025
000927.ZK	12/17/2024	SDB3260123545	(1,600.00)	0.4129	(636.80)	(660.60)	0.0000	4.5800	(854.5436)	0.0000	0.0810	(0.1568)	0.0000	1	(0.0758)	01/06/2025
000927.ZK	12/17/2024	SDB3260123545	(15,500.00)	0.4129	(6,169.03)	(6,399.53)	0.0000	4.5800	(854.5436)	0.0000	0.7848	(1.5191)	0.0000	1	(0.7342)	01/06/2025
000927.ZK	12/17/2024	SDB3260123545	(26,500.00)	0.4129	(10,547.05)	(10,941.13)	0.0000	4.5800	(854.5436)	0.0000	1.3418	(2.5971)	0.0000	1	(1.2553)	01/06/2025
000927.ZK	12/16/2024	SDB3260123545	(17,400.00)	0.4093	(6,925.23)	(7,121.47)	0.0000	4.5800	(854.5436)	0.0000	0.8810	(1.6904)	0.0000	1	(0.8094)	01/06/2025
000927.ZK	12/16/2024	SDB3260123545	(2,700.00)	0.4093	(1,074.61)	(1,105.06)	0.0000	4.5800	(854.5436)	0.0000	0.1367	(0.2623)	0.0000	1	(0.1256)	01/06/2025
000927.ZK	12/16/2024	SDB3260123545	(7,100.00)	0.4093	(2,825.81)	(2,905.89)	0.0000	4.5800	(854.5436)	0.0000	0.3595	(0.6898)	0.0000	1	(0.3303)	01/06/2025
000927.ZK	12/16/2024	SDB3260123545	(31,500.00)	0.4093	(12,537.06)	(12,892.32)	0.0000	4.5800	(854.5436)	0.0000	1.5950	(3.0603)	0.0000	1	(1.4653)	01/06/2025
000927.ZK	12/16/2024	SDB3260123545	(12,200.00)	0.4093	(4,855.62)	(4,993.22)	0.0000	4.5800	(854.5436)	0.0000	0.6177	(1.1853)	0.0000	1	(0.5675)	01/06/2025
000927.ZK	12/16/2024	SDB3260123545	(8,100.00)	0.4093	(3,223.82)	(3,315.17)	0.0000	4.5800	(854.5436)	0.0000	0.4101	(0.7869)	0.0000	1	(0.3768)	01/06/2025
000927.ZK	12/16/2024	SDB3260123545	(4,500.00)	0.4093	(1,791.01)	(1,841.76)	0.0000	4.5800	(854.5436)	0.0000	0.2279	(0.4372)	0.0000	1	(0.2093)	01/06/2025
000927.ZK	12/16/2024	SDB3260123545	(23,700.00)	0.4093	(9,432.65)	(9,699.94)	0.0000	4.5800	(854.5436)	0.0000	1.2000	(2.3025)	0.0000	1	(1.1025)	01/06/2025
000927.ZK	12/16/2024	SDB3260123545	(200.00)	0.4093	(79.60)	(81.86)	0.0000	4.5800	(854.5436)	0.0000	0.0101	(0.0194)	0.0000	1	(0.0093)	01/06/2025
000927.ZK	12/16/2024	SDB3260123545	(41,100.00)	0.4093	(16,357.88)	(16,821.41)	0.0000	4.5800	(854.5436)	0.0000	2.0811	(3.9930)	0.0000	1	(1.9119)	01/06/2025
000927.ZK	12/16/2024	SDB3260123545	(9,500.00)	0.4093	(3,781.02)	(3,888.16)	0.0000	4.5800	(854.5436)	0.0000	0.4810	(0.9229)	0.0000	1	(0.4419)	01/06/2025
000927.ZK	12/16/2024	SDB3260123545	(300.00)	0.4093	(119.40)	(122.78)	0.0000	4.5800	(854.5436)	0.0000	0.0152	(0.0291)	0.0000	1	(0.0140)	01/06/2025
000927.ZK	12/16/2024	SDB3260123545	(400.00)	0.4093	(159.20)	(163.71)	0.0000	4.5800	(854.5436)	0.0000	0.0203	(0.0389)	0.0000	1	(0.0186)	01/06/2025
000927.ZK	12/16/2024	SDB3260123545	(1,200.00)	0.4093	(477.60)	(491.14)	0.0000	4.5800	(854.5436)	0.0000	0.0608	(0.1166)	0.0000	1	(0.0558)	01/06/2025
000927.ZK	12/16/2024	SDB3260123545	(300.00)	0.4093	(119.40)	(122.78)	0.0000	4.5800	(854.5436)	0.0000	0.0152	(0.0291)	0.0000	1	(0.0140)	01/06/2025
000927.ZK	12/16/2024	SDB3260123545	(6,100.00)	0.4093	(2,427.81)	(2,496.61)	0.0000	4.5800	(854.5436)	0.0000	0.3089	(0.5926)	0.0000	1	(0.2838)	01/06/2025
000927.ZK	12/16/2024	SDB3260123545	(1,200.00)	0.4093	(477.60)	(491.14)	0.0000	4.5800	(854.5436)	0.0000	0.0608	(0.1166)	0.0000	1	(0.0558)	01/06/2025
000927.ZK	12/16/2024	SDB3260123545	(4,600.00)	0.4093	(1,830.81)	(1,882.69)	0.0000	4.5800	(854.5436)	0.0000	0.2329	(0.4469)	0.0000	1	(0.2140)	01/06/2025
000927.ZK	12/16/2024	SDB3260123545	(1,500.00)	0.4093	(597.00)	(613.92)	0.0000	4.5800	(854.5436)	0.0000	0.0760	(0.1457)	0.0000	1	(0.0698)	01/06/2025
000927.ZK	12/16/2024	SDB3260123545	(26,300.00)	0.4093	(10,467.45)	(10,764.06)	0.0000	4.5800	(854.5436)	0.0000	1.3317	(2.5551)	0.0000	1	(1.2234)	01/06/2025
000927.ZK	12/16/2024	SDB3260123545	(2,900.00)	0.4093	(1,154.21)	(1,186.91)	0.0000	4.5800	(854.5436)	0.0000	0.1468	(0.2817)	0.0000	1	(0.1349)	01/06/2025
000927.ZK	12/16/2024	SDB3260123545	(2,000.00)	0.4093	(796.00)	(818.56)	0.0000	4.5800	(854.5436)	0.0000	0.1013	(0.1943)	0.0000	1	(0.0930)	01/06/2025
000927.ZK	12/16/2024	SDB3260123545	(6,200.00)	0.4093	(2,467.61)	(2,537.54)	0.0000	4.5800	(854.5436)	0.0000	0.3139	(0.6023)	0.0000	1	(0.2884)	01/06/2025
000927.ZK	12/16/2024	SDB3260123545	(15,900.00)	0.4093	(6,328.23)	(6,507.55)	0.0000	4.5800	(854.5436)	0.0000	0.8051	(1.5447)	0.0000	1	(0.7396)	01/06/2025
000927.ZK	12/16/2024	SDB3260123545	(34,700.00)	0.4093	(13,810.67)	(14,202.02)	0.0000	4.5800	(854.5436)	0.0000	1.7570	(3.3712)	0.0000	1	(1.6142)	01/06/2025
000927.ZK	12/16/2024	SDB3260123545	(4,000.00)	0.4093	(1,592.01)	(1,637.12)	0.0000	4.5800	(854.5436)	0.0000	0.2025	(0.3886)	0.0000	1	(0.1861)	01/06/2025
000927.ZK	12/16/2024	SDB3260123545	(22,900.00)	0.4093	(9,114.25)	(9,372.51)	0.0000	4.5800	(854.5436)	0.0000	1.1595	(2.2248)	0.0000	1	(1.0652)	01/06/2025
000927.ZK	12/16/2024	SDB3260123545	(1,700.00)	0.4093	(676.60)	(695.78)	0.0000	4.5800	(854.5436)	0.0000	0.0861	(0.1652)	0.0000	1	(0.0791)	01/06/2025
000927.ZK	12/16/2024	SDB3260123545	(7,200.00)	0.4093	(2,865.61)	(2,946.82)	0.0000	4.5800	(854.5436)	0.0000	0.3646	(0.6995)	0.0000	1	(0.3349)	01/06/2025
000927.ZK	12/16/2024	SDB3260123545	(27,200.00)	0.4093	(10,825.65)	(11,132.42)	0.0000	4.5800	(854.5436)	0.0000	1.3773	(2.6425)	0.0000	1	(1.2653)	01/06/2025
000927.ZK	12/16/2024	SDB3260123545	(12,400.00)	0.4093	(4,935.22)	(5,075.07)	0.0000	4.5800	(854.5436)	0.0000	0.6279	(1.2047)	0.0000	1	(0.5768)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
TIANJIN FAW XIALI AUTOMOBILE CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000927.ZK	12/16/2024	SDB3260123545	(700.00)	0.4093	(278.60)	(286.50)	0.0000	4.5800	(854.5436)	0.0000	0.0354	(0.0680)	0.0000	1	(0.0326)	01/06/2025
000927.ZK	12/16/2024	SDB3260123545	(1,600.00)	0.4093	(636.80)	(654.85)	0.0000	4.5800	(854.5436)	0.0000	0.0810	(0.1554)	0.0000	1	(0.0744)	01/06/2025
000927.ZK	12/16/2024	SDB3260123545	(15,500.00)	0.4093	(6,169.03)	(6,343.84)	0.0000	4.5800	(854.5436)	0.0000	0.7848	(1.5059)	0.0000	1	(0.7210)	01/06/2025
000927.ZK	12/16/2024	SDB3260123545	(26,500.00)	0.4093	(10,547.05)	(10,845.92)	0.0000	4.5800	(854.5436)	0.0000	1.3418	(2.5745)	0.0000	1	(1.2327)	01/06/2025
000927.ZK	12/13/2024	SDB3260123545	(17,400.00)	0.4017	(6,925.23)	(6,990.03)	0.0000	4.5800	(854.5436)	0.0000	2.6431	(4.9777)	0.0000	3	(2.3346)	01/06/2025
000927.ZK	12/13/2024	SDB3260123545	(2,700.00)	0.4017	(1,074.61)	(1,084.66)	0.0000	4.5800	(854.5436)	0.0000	0.4101	(0.7724)	0.0000	3	(0.3623)	01/06/2025
000927.ZK	12/13/2024	SDB3260123545	(7,100.00)	0.4017	(2,825.81)	(2,852.25)	0.0000	4.5800	(854.5436)	0.0000	1.0785	(2.0311)	0.0000	3	(0.9526)	01/06/2025
000927.ZK	12/13/2024	SDB3260123545	(31,500.00)	0.4017	(12,537.06)	(12,654.37)	0.0000	4.5800	(854.5436)	0.0000	4.7850	(9.0114)	0.0000	3	(4.2264)	01/06/2025
000927.ZK	12/13/2024	SDB3260123545	(12,200.00)	0.4017	(4,855.62)	(4,901.06)	0.0000	4.5800	(854.5436)	0.0000	1.8532	(3.4901)	0.0000	3	(1.6369)	01/06/2025
000927.ZK	12/13/2024	SDB3260123545	(8,100.00)	0.4017	(3,223.82)	(3,253.98)	0.0000	4.5800	(854.5436)	0.0000	1.2304	(2.3172)	0.0000	3	(1.0868)	01/06/2025
000927.ZK	12/13/2024	SDB3260123545	(4,500.00)	0.4017	(1,791.01)	(1,807.77)	0.0000	4.5800	(854.5436)	0.0000	0.6836	(1.2873)	0.0000	3	(0.6038)	01/06/2025
000927.ZK	12/13/2024	SDB3260123545	(23,700.00)	0.4017	(9,432.65)	(9,520.91)	0.0000	4.5800	(854.5436)	0.0000	3.6001	(6.7800)	0.0000	3	(3.1799)	01/06/2025
000927.ZK	12/13/2024	SDB3260123545	(200.00)	0.4017	(79.60)	(80.35)	0.0000	4.5800	(854.5436)	0.0000	0.0304	(0.0572)	0.0000	3	(0.0268)	01/06/2025
000927.ZK	12/13/2024	SDB3260123545	(41,100.00)	0.4017	(16,357.88)	(16,510.94)	0.0000	4.5800	(854.5436)	0.0000	6.2433	(11.7578)	0.0000	3	(5.5145)	01/06/2025
000927.ZK	12/13/2024	SDB3260123545	(9,500.00)	0.4017	(3,781.02)	(3,816.40)	0.0000	4.5800	(854.5436)	0.0000	1.4431	(2.7177)	0.0000	3	(1.2746)	01/06/2025
000927.ZK	12/13/2024	SDB3260123545	(300.00)	0.4017	(119.40)	(120.52)	0.0000	4.5800	(854.5436)	0.0000	0.0456	(0.0858)	0.0000	3	(0.0403)	01/06/2025
000927.ZK	12/13/2024	SDB3260123545	(400.00)	0.4017	(159.20)	(160.69)	0.0000	4.5800	(854.5436)	0.0000	0.0608	(0.1144)	0.0000	3	(0.0537)	01/06/2025
000927.ZK	12/13/2024	SDB3260123545	(1,200.00)	0.4017	(477.60)	(482.07)	0.0000	4.5800	(854.5436)	0.0000	0.1823	(0.3433)	0.0000	3	(0.1610)	01/06/2025
000927.ZK	12/13/2024	SDB3260123545	(300.00)	0.4017	(119.40)	(120.52)	0.0000	4.5800	(854.5436)	0.0000	0.0456	(0.0858)	0.0000	3	(0.0403)	01/06/2025
000927.ZK	12/13/2024	SDB3260123545	(6,100.00)	0.4017	(2,427.81)	(2,450.53)	0.0000	4.5800	(854.5436)	0.0000	0.9266	(1.7451)	0.0000	3	(0.8185)	01/06/2025
000927.ZK	12/13/2024	SDB3260123545	(1,200.00)	0.4017	(477.60)	(482.07)	0.0000	4.5800	(854.5436)	0.0000	0.1823	(0.3433)	0.0000	3	(0.1610)	01/06/2025
000927.ZK	12/13/2024	SDB3260123545	(4,600.00)	0.4017	(1,830.81)	(1,847.94)	0.0000	4.5800	(854.5436)	0.0000	0.6988	(1.3160)	0.0000	3	(0.6172)	01/06/2025
000927.ZK	12/13/2024	SDB3260123545	(1,500.00)	0.4017	(597.00)	(602.59)	0.0000	4.5800	(854.5436)	0.0000	0.2279	(0.4291)	0.0000	3	(0.2013)	01/06/2025
000927.ZK	12/13/2024	SDB3260123545	(26,300.00)	0.4017	(10,467.45)	(10,565.39)	0.0000	4.5800	(854.5436)	0.0000	3.9951	(7.5238)	0.0000	3	(3.5287)	01/06/2025
000927.ZK	12/13/2024	SDB3260123545	(2,900.00)	0.4017	(1,154.21)	(1,165.01)	0.0000	4.5800	(854.5436)	0.0000	0.4405	(0.8296)	0.0000	3	(0.3891)	01/06/2025
000927.ZK	12/13/2024	SDB3260123545	(2,000.00)	0.4017	(796.00)	(803.45)	0.0000	4.5800	(854.5436)	0.0000	0.3038	(0.5722)	0.0000	3	(0.2683)	01/06/2025
000927.ZK	12/13/2024	SDB3260123545	(6,200.00)	0.4017	(2,467.61)	(2,490.70)	0.0000	4.5800	(854.5436)	0.0000	0.9418	(1.7737)	0.0000	3	(0.8319)	01/06/2025
000927.ZK	12/13/2024	SDB3260123545	(15,900.00)	0.4017	(6,328.23)	(6,387.44)	0.0000	4.5800	(854.5436)	0.0000	2.4153	(4.5486)	0.0000	3	(2.1333)	01/06/2025
000927.ZK	12/13/2024	SDB3260123545	(34,700.00)	0.4017	(13,810.67)	(13,939.89)	0.0000	4.5800	(854.5436)	0.0000	5.2711	(9.9269)	0.0000	3	(4.6558)	01/06/2025
000927.ZK	12/13/2024	SDB3260123545	(4,000.00)	0.4017	(1,592.01)	(1,606.90)	0.0000	4.5800	(854.5436)	0.0000	0.6076	(1.1443)	0.0000	3	(0.5367)	01/06/2025
000927.ZK	12/13/2024	SDB3260123545	(22,900.00)	0.4017	(9,114.25)	(9,199.53)	0.0000	4.5800	(854.5436)	0.0000	3.4786	(6.5512)	0.0000	3	(3.0726)	01/06/2025
000927.ZK	12/13/2024	SDB3260123545	(1,700.00)	0.4017	(676.60)	(682.93)	0.0000	4.5800	(854.5436)	0.0000	0.2582	(0.4863)	0.0000	3	(0.2281)	01/06/2025
000927.ZK	12/13/2024	SDB3260123545	(7,200.00)	0.4017	(2,865.61)	(2,892.43)	0.0000	4.5800	(854.5436)	0.0000	1.0937	(2.0598)	0.0000	3	(0.9660)	01/06/2025
000927.ZK	12/13/2024	SDB3260123545	(27,200.00)	0.4017	(10,825.65)	(10,926.95)	0.0000	4.5800	(854.5436)	0.0000	4.1318	(7.7813)	0.0000	3	(3.6495)	01/06/2025
000927.ZK	12/13/2024	SDB3260123545	(12,400.00)	0.4017	(4,935.22)	(4,981.40)	0.0000	4.5800	(854.5436)	0.0000	1.8836	(3.5474)	0.0000	3	(1.6637)	01/06/2025
000927.ZK	12/13/2024	SDB3260123545	(700.00)	0.4017	(278.60)	(281.21)	0.0000	4.5800	(854.5436)	0.0000	0.1063	(0.2003)	0.0000	3	(0.0939)	01/06/2025
000927.ZK	12/13/2024	SDB3260123545	(1,600.00)	0.4017	(636.80)	(642.76)	0.0000	4.5800	(854.5436)	0.0000	0.2430	(0.4577)	0.0000	3	(0.2147)	01/06/2025
000927.ZK	12/13/2024	SDB3260123545	(15,500.00)	0.4017	(6,169.03)	(6,226.75)	0.0000	4.5800	(854.5436)	0.0000	2.3545	(4.4342)	0.0000	3	(2.0797)	01/06/2025
000927.ZK	12/13/2024	SDB3260123545	(26,500.00)	0.4017	(10,547.05)	(10,645.74)	0.0000	4.5800	(854.5436)	0.0000	4.0255	(7.5810)	0.0000	3	(3.5556)	01/06/2025
000927.ZK	12/12/2024	SDB3260123545	(17,400.00)	0.4032	(6,925.23)	(7,015.65)	0.0000	4.5800	(854.5436)	0.0000	0.8810	(1.6653)	0.0000	1	(0.7843)	01/06/2025
000927.ZK	12/12/2024	SDB3260123545	(2,700.00)	0.4032	(1,074.61)	(1,088.63)	0.0000	4.5800	(854.5436)	0.0000	0.1367	(0.2584)	0.0000	1	(0.1217)	01/06/2025
000927.ZK	12/12/2024	SDB3260123545	(7,100.00)	0.4032	(2,825.81)	(2,862.71)	0.0000	4.5800	(854.5436)	0.0000	0.3595	(0.6795)	0.0000	1	(0.3200)	01/06/2025
000927.ZK	12/12/2024	SDB3260123545	(31,500.00)	0.4032	(12,537.06)	(12,700.74)	0.0000	4.5800	(854.5436)	0.0000	1.5950	(3.0148)	0.0000	1	(1.4198)	01/06/2025
000927.ZK	12/12/2024	SDB3260123545	(12,200.00)	0.4032	(4,855.62)	(4,919.02)	0.0000	4.5800	(854.5436)	0.0000	0.6177	(1.1676)	0.0000	1	(0.5499)	01/06/2025
000927.ZK	12/12/2024	SDB3260123545	(8,100.00)	0.4032	(3,223.82)	(3,265.90)	0.0000	4.5800	(854.5436)	0.0000	0.4101	(0.7752)	0.0000	1	(0.3651)	01/06/2025
000927.ZK	12/12/2024	SDB3260123545	(4,500.00)	0.4032	(1,791.01)	(1,814.39)	0.0000	4.5800	(854.5436)	0.0000	0.2279	(0.4307)	0.0000	1	(0.2028)	01/06/2025
000927.ZK	12/12/2024	SDB3260123545	(23,700.00)	0.4032	(9,432.65)	(9,555.79)	0.0000	4.5800	(854.5436)	0.0000	1.2000	(2.2683)	0.0000	1	(1.0682)	01/06/2025
000927.ZK	12/12/2024	SDB3260123545	(200.00)	0.4032	(79.60)	(80.64)	0.0000	4.5800	(854.5436)	0.0000	0.0101	(0.0191)	0.0000	1	(0.0090)	01/06/2025
000927.ZK	12/12/2024	SDB3260123545	(41,100.00)	0.4032	(16,357.88)	(16,571.44)	0.0000	4.5800	(854.5436)	0.0000	2.0811	(3.9336)	0.0000	1	(1.8525)	01/06/2025
000927.ZK	12/12/2024	SDB3260123545	(9,500.00)	0.4032	(3,781.02)	(3,830.38)	0.0000	4.5800	(854.5436)	0.0000	0.4810	(0.9092)	0.0000	1	(0.4282)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
TIANJIN FAW XIALI AUTOMOBILE CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000927.ZK	12/12/2024	SDB3260123545	(300.00)	0.4032	(119.40)	(120.96)	0.0000	4.5800	(854.5436)	0.0000	0.0152	(0.0287)	0.0000	1	(0.0135)	01/06/2025
000927.ZK	12/12/2024	SDB3260123545	(400.00)	0.4032	(159.20)	(161.28)	0.0000	4.5800	(854.5436)	0.0000	0.0203	(0.0383)	0.0000	1	(0.0180)	01/06/2025
000927.ZK	12/12/2024	SDB3260123545	(1,200.00)	0.4032	(477.60)	(483.84)	0.0000	4.5800	(854.5436)	0.0000	0.0608	(0.1149)	0.0000	1	(0.0541)	01/06/2025
000927.ZK	12/12/2024	SDB3260123545	(300.00)	0.4032	(119.40)	(120.96)	0.0000	4.5800	(854.5436)	0.0000	0.0152	(0.0287)	0.0000	1	(0.0135)	01/06/2025
000927.ZK	12/12/2024	SDB3260123545	(6,100.00)	0.4032	(2,427.81)	(2,459.51)	0.0000	4.5800	(854.5436)	0.0000	0.3089	(0.5838)	0.0000	1	(0.2749)	01/06/2025
000927.ZK	12/12/2024	SDB3260123545	(1,200.00)	0.4032	(477.60)	(483.84)	0.0000	4.5800	(854.5436)	0.0000	0.0608	(0.1149)	0.0000	1	(0.0541)	01/06/2025
000927.ZK	12/12/2024	SDB3260123545	(4,600.00)	0.4032	(1,830.81)	(1,854.71)	0.0000	4.5800	(854.5436)	0.0000	0.2329	(0.4403)	0.0000	1	(0.2073)	01/06/2025
000927.ZK	12/12/2024	SDB3260123545	(1,500.00)	0.4032	(597.00)	(604.80)	0.0000	4.5800	(854.5436)	0.0000	0.0760	(0.1436)	0.0000	1	(0.0676)	01/06/2025
000927.ZK	12/12/2024	SDB3260123545	(26,300.00)	0.4032	(10,467.45)	(10,604.11)	0.0000	4.5800	(854.5436)	0.0000	1.3317	(2.5171)	0.0000	1	(1.1854)	01/06/2025
000927.ZK	12/12/2024	SDB3260123545	(2,900.00)	0.4032	(1,154.21)	(1,169.27)	0.0000	4.5800	(854.5436)	0.0000	0.1468	(0.2776)	0.0000	1	(0.1307)	01/06/2025
000927.ZK	12/12/2024	SDB3260123545	(2,000.00)	0.4032	(796.00)	(806.40)	0.0000	4.5800	(854.5436)	0.0000	0.1013	(0.1914)	0.0000	1	(0.0901)	01/06/2025
000927.ZK	12/12/2024	SDB3260123545	(6,200.00)	0.4032	(2,467.61)	(2,499.83)	0.0000	4.5800	(854.5436)	0.0000	0.3139	(0.5934)	0.0000	1	(0.2795)	01/06/2025
000927.ZK	12/12/2024	SDB3260123545	(15,900.00)	0.4032	(6,328.23)	(6,410.85)	0.0000	4.5800	(854.5436)	0.0000	0.8051	(1.5218)	0.0000	1	(0.7167)	01/06/2025
000927.ZK	12/12/2024	SDB3260123545	(34,700.00)	0.4032	(13,810.67)	(13,990.97)	0.0000	4.5800	(854.5436)	0.0000	1.7570	(3.3211)	0.0000	1	(1.5641)	01/06/2025
000927.ZK	12/12/2024	SDB3260123545	(4,000.00)	0.4032	(1,592.01)	(1,612.79)	0.0000	4.5800	(854.5436)	0.0000	0.2025	(0.3828)	0.0000	1	(0.1803)	01/06/2025
000927.ZK	12/12/2024	SDB3260123545	(22,900.00)	0.4032	(9,114.25)	(9,233.23)	0.0000	4.5800	(854.5436)	0.0000	1.1595	(2.1917)	0.0000	1	(1.0322)	01/06/2025
000927.ZK	12/12/2024	SDB3260123545	(1,700.00)	0.4032	(676.60)	(685.44)	0.0000	4.5800	(854.5436)	0.0000	0.0861	(0.1627)	0.0000	1	(0.0766)	01/06/2025
000927.ZK	12/12/2024	SDB3260123545	(7,200.00)	0.4032	(2,865.61)	(2,903.03)	0.0000	4.5800	(854.5436)	0.0000	0.3646	(0.6891)	0.0000	1	(0.3245)	01/06/2025
000927.ZK	12/12/2024	SDB3260123545	(27,200.00)	0.4032	(10,825.65)	(10,966.99)	0.0000	4.5800	(854.5436)	0.0000	1.3773	(2.6033)	0.0000	1	(1.2260)	01/06/2025
000927.ZK	12/12/2024	SDB3260123545	(12,400.00)	0.4032	(4,935.22)	(4,999.66)	0.0000	4.5800	(854.5436)	0.0000	0.6279	(1.1868)	0.0000	1	(0.5589)	01/06/2025
000927.ZK	12/12/2024	SDB3260123545	(700.00)	0.4032	(278.60)	(282.24)	0.0000	4.5800	(854.5436)	0.0000	0.0354	(0.0670)	0.0000	1	(0.0316)	01/06/2025
000927.ZK	12/12/2024	SDB3260123545	(1,600.00)	0.4032	(636.80)	(645.12)	0.0000	4.5800	(854.5436)	0.0000	0.0810	(0.1531)	0.0000	1	(0.0721)	01/06/2025
000927.ZK	12/12/2024	SDB3260123545	(15,500.00)	0.4032	(6,169.03)	(6,249.57)	0.0000	4.5800	(854.5436)	0.0000	0.7848	(1.4835)	0.0000	1	(0.6986)	01/06/2025
000927.ZK	12/12/2024	SDB3260123545	(26,500.00)	0.4032	(10,547.05)	(10,684.75)	0.0000	4.5800	(854.5436)	0.0000	1.3418	(2.5363)	0.0000	1	(1.1945)	01/06/2025
000927.ZK	12/11/2024	SDB3260123545	(17,400.00)	0.4117	(6,925.23)	(7,162.87)	0.0000	4.5800	(854.5436)	0.0000	0.8810	(1.7003)	0.0000	1	(0.8192)	01/06/2025
000927.ZK	12/11/2024	SDB3260123545	(2,700.00)	0.4117	(1,074.61)	(1,111.48)	0.0000	4.5800	(854.5436)	0.0000	0.1367	(0.2638)	0.0000	1	(0.1271)	01/06/2025
000927.ZK	12/11/2024	SDB3260123545	(7,100.00)	0.4117	(2,825.81)	(2,922.78)	0.0000	4.5800	(854.5436)	0.0000	0.3595	(0.6938)	0.0000	1	(0.3343)	01/06/2025
000927.ZK	12/11/2024	SDB3260123545	(31,500.00)	0.4117	(12,537.06)	(12,967.26)	0.0000	4.5800	(854.5436)	0.0000	1.5950	(3.0781)	0.0000	1	(1.4831)	01/06/2025
000927.ZK	12/11/2024	SDB3260123545	(12,200.00)	0.4117	(4,855.62)	(5,022.24)	0.0000	4.5800	(854.5436)	0.0000	0.6177	(1.1921)	0.0000	1	(0.5744)	01/06/2025
000927.ZK	12/11/2024	SDB3260123545	(8,100.00)	0.4117	(3,223.82)	(3,334.44)	0.0000	4.5800	(854.5436)	0.0000	0.4101	(0.7915)	0.0000	1	(0.3814)	01/06/2025
000927.ZK	12/11/2024	SDB3260123545	(4,500.00)	0.4117	(1,791.01)	(1,852.47)	0.0000	4.5800	(854.5436)	0.0000	0.2279	(0.4397)	0.0000	1	(0.2119)	01/06/2025
000927.ZK	12/11/2024	SDB3260123545	(23,700.00)	0.4117	(9,432.65)	(9,756.32)	0.0000	4.5800	(854.5436)	0.0000	1.2000	(2.3159)	0.0000	1	(1.1158)	01/06/2025
000927.ZK	12/11/2024	SDB3260123545	(200.00)	0.4117	(79.60)	(82.33)	0.0000	4.5800	(854.5436)	0.0000	0.0101	(0.0195)	0.0000	1	(0.0094)	01/06/2025
000927.ZK	12/11/2024	SDB3260123545	(41,100.00)	0.4117	(16,357.88)	(16,919.18)	0.0000	4.5800	(854.5436)	0.0000	2.0811	(4.0162)	0.0000	1	(1.9351)	01/06/2025
000927.ZK	12/11/2024	SDB3260123545	(9,500.00)	0.4117	(3,781.02)	(3,910.76)	0.0000	4.5800	(854.5436)	0.0000	0.4810	(0.9283)	0.0000	1	(0.4473)	01/06/2025
000927.ZK	12/11/2024	SDB3260123545	(300.00)	0.4117	(119.40)	(123.50)	0.0000	4.5800	(854.5436)	0.0000	0.0152	(0.0293)	0.0000	1	(0.0141)	01/06/2025
000927.ZK	12/11/2024	SDB3260123545	(400.00)	0.4117	(159.20)	(164.66)	0.0000	4.5800	(854.5436)	0.0000	0.0203	(0.0391)	0.0000	1	(0.0188)	01/06/2025
000927.ZK	12/11/2024	SDB3260123545	(1,200.00)	0.4117	(477.60)	(493.99)	0.0000	4.5800	(854.5436)	0.0000	0.0608	(0.1173)	0.0000	1	(0.0565)	01/06/2025
000927.ZK	12/11/2024	SDB3260123545	(300.00)	0.4117	(119.40)	(123.50)	0.0000	4.5800	(854.5436)	0.0000	0.0152	(0.0293)	0.0000	1	(0.0141)	01/06/2025
000927.ZK	12/11/2024	SDB3260123545	(6,100.00)	0.4117	(2,427.81)	(2,511.12)	0.0000	4.5800	(854.5436)	0.0000	0.3089	(0.5961)	0.0000	1	(0.2872)	01/06/2025
000927.ZK	12/11/2024	SDB3260123545	(1,200.00)	0.4117	(477.60)	(493.99)	0.0000	4.5800	(854.5436)	0.0000	0.0608	(0.1173)	0.0000	1	(0.0565)	01/06/2025
000927.ZK	12/11/2024	SDB3260123545	(4,600.00)	0.4117	(1,830.81)	(1,893.63)	0.0000	4.5800	(854.5436)	0.0000	0.2329	(0.4495)	0.0000	1	(0.2166)	01/06/2025
000927.ZK	12/11/2024	SDB3260123545	(1,500.00)	0.4117	(597.00)	(617.49)	0.0000	4.5800	(854.5436)	0.0000	0.0760	(0.1466)	0.0000	1	(0.0706)	01/06/2025
000927.ZK	12/11/2024	SDB3260123545	(26,300.00)	0.4117	(10,467.45)	(10,826.63)	0.0000	4.5800	(854.5436)	0.0000	1.3317	(2.5700)	0.0000	1	(1.2383)	01/06/2025
000927.ZK	12/11/2024	SDB3260123545	(2,900.00)	0.4117	(1,154.21)	(1,193.81)	0.0000	4.5800	(854.5436)	0.0000	0.1468	(0.2834)	0.0000	1	(0.1365)	01/06/2025
000927.ZK	12/11/2024	SDB3260123545	(2,000.00)	0.4117	(796.00)	(823.32)	0.0000	4.5800	(854.5436)	0.0000	0.1013	(0.1954)	0.0000	1	(0.0942)	01/06/2025
000927.ZK	12/11/2024	SDB3260123545	(6,200.00)	0.4117	(2,467.61)	(2,552.29)	0.0000	4.5800	(854.5436)	0.0000	0.3139	(0.6058)	0.0000	1	(0.2919)	01/06/2025
000927.ZK	12/11/2024	SDB3260123545	(15,900.00)	0.4117	(6,328.23)	(6,545.38)	0.0000	4.5800	(854.5436)	0.0000	0.8051	(1.5537)	0.0000	1	(0.7486)	01/06/2025
000927.ZK	12/11/2024	SDB3260123545	(34,700.00)	0.4117	(13,810.67)	(14,284.57)	0.0000	4.5800	(854.5436)	0.0000	1.7570	(3.3908)	0.0000	1	(1.6337)	01/06/2025
000927.ZK	12/11/2024	SDB3260123545	(4,000.00)	0.4117	(1,592.01)	(1,646.64)	0.0000	4.5800	(854.5436)	0.0000	0.2025	(0.3909)	0.0000	1	(0.1883)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
TIANJIN FAW XIALI AUTOMOBILE CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000927.ZK	12/11/2024	SDB3260123545	(22,900.00)	0.4117	(9,114.25)	(9,426.99)	0.0000	4.5800	(854.5436)	0.0000	1.1595	(2.2377)	0.0000	1	(1.0782)	01/06/2025
000927.ZK	12/11/2024	SDB3260123545	(1,700.00)	0.4117	(676.60)	(699.82)	0.0000	4.5800	(854.5436)	0.0000	0.0861	(0.1661)	0.0000	1	(0.0800)	01/06/2025
000927.ZK	12/11/2024	SDB3260123545	(7,200.00)	0.4117	(2,865.61)	(2,963.94)	0.0000	4.5800	(854.5436)	0.0000	0.3646	(0.7036)	0.0000	1	(0.3390)	01/06/2025
000927.ZK	12/11/2024	SDB3260123545	(27,200.00)	0.4117	(10,825.65)	(11,197.12)	0.0000	4.5800	(854.5436)	0.0000	1.3773	(2.6579)	0.0000	1	(1.2806)	01/06/2025
000927.ZK	12/11/2024	SDB3260123545	(12,400.00)	0.4117	(4,935.22)	(5,104.57)	0.0000	4.5800	(854.5436)	0.0000	0.6279	(1.2117)	0.0000	1	(0.5838)	01/06/2025
000927.ZK	12/11/2024	SDB3260123545	(700.00)	0.4117	(278.60)	(288.16)	0.0000	4.5800	(854.5436)	0.0000	0.0354	(0.0684)	0.0000	1	(0.0330)	01/06/2025
000927.ZK	12/11/2024	SDB3260123545	(1,600.00)	0.4117	(636.80)	(658.65)	0.0000	4.5800	(854.5436)	0.0000	0.0810	(0.1563)	0.0000	1	(0.0753)	01/06/2025
000927.ZK	12/11/2024	SDB3260123545	(15,500.00)	0.4117	(6,169.03)	(6,380.71)	0.0000	4.5800	(854.5436)	0.0000	0.7848	(1.5146)	0.0000	1	(0.7298)	01/06/2025
000927.ZK	12/11/2024	SDB3260123545	(26,500.00)	0.4117	(10,547.05)	(10,908.96)	0.0000	4.5800	(854.5436)	0.0000	1.3418	(2.5895)	0.0000	1	(1.2477)	01/06/2025
000927.ZK	12/10/2024	SDB3260123545	(17,400.00)	0.4000	(6,925.23)	(6,959.43)	0.0000	4.5800	(854.5436)	0.0000	0.8810	(1.6520)	0.0000	1	(0.7709)	01/06/2025
000927.ZK	12/10/2024	SDB3260123545	(2,700.00)	0.4000	(1,074.61)	(1,079.91)	0.0000	4.5800	(854.5436)	0.0000	0.1367	(0.2563)	0.0000	1	(0.1196)	01/06/2025
000927.ZK	12/10/2024	SDB3260123545	(7,100.00)	0.4000	(2,825.81)	(2,839.77)	0.0000	4.5800	(854.5436)	0.0000	0.3595	(0.6741)	0.0000	1	(0.3146)	01/06/2025
000927.ZK	12/10/2024	SDB3260123545	(31,500.00)	0.4000	(12,537.06)	(12,598.96)	0.0000	4.5800	(854.5436)	0.0000	1.5950	(2.9907)	0.0000	1	(1.3957)	01/06/2025
000927.ZK	12/10/2024	SDB3260123545	(12,200.00)	0.4000	(4,855.62)	(4,879.60)	0.0000	4.5800	(854.5436)	0.0000	0.6177	(1.1583)	0.0000	1	(0.5405)	01/06/2025
000927.ZK	12/10/2024	SDB3260123545	(8,100.00)	0.4000	(3,223.82)	(3,239.73)	0.0000	4.5800	(854.5436)	0.0000	0.4101	(0.7690)	0.0000	1	(0.3589)	01/06/2025
000927.ZK	12/10/2024	SDB3260123545	(4,500.00)	0.4000	(1,791.01)	(1,799.85)	0.0000	4.5800	(854.5436)	0.0000	0.2279	(0.4272)	0.0000	1	(0.1994)	01/06/2025
000927.ZK	12/10/2024	SDB3260123545	(23,700.00)	0.4000	(9,432.65)	(9,479.22)	0.0000	4.5800	(854.5436)	0.0000	1.2000	(2.2501)	0.0000	1	(1.0501)	01/06/2025
000927.ZK	12/10/2024	SDB3260123545	(200.00)	0.4000	(79.60)	(79.99)	0.0000	4.5800	(854.5436)	0.0000	0.0101	(0.0190)	0.0000	1	(0.0089)	01/06/2025
000927.ZK	12/10/2024	SDB3260123545	(41,100.00)	0.4000	(16,357.88)	(16,438.64)	0.0000	4.5800	(854.5436)	0.0000	2.0811	(3.9021)	0.0000	1	(1.8210)	01/06/2025
000927.ZK	12/10/2024	SDB3260123545	(9,500.00)	0.4000	(3,781.02)	(3,799.69)	0.0000	4.5800	(854.5436)	0.0000	0.4810	(0.9019)	0.0000	1	(0.4209)	01/06/2025
000927.ZK	12/10/2024	SDB3260123545	(300.00)	0.4000	(119.40)	(119.99)	0.0000	4.5800	(854.5436)	0.0000	0.0152	(0.0285)	0.0000	1	(0.0133)	01/06/2025
000927.ZK	12/10/2024	SDB3260123545	(400.00)	0.4000	(159.20)	(159.99)	0.0000	4.5800	(854.5436)	0.0000	0.0203	(0.0380)	0.0000	1	(0.0177)	01/06/2025
000927.ZK	12/10/2024	SDB3260123545	(1,200.00)	0.4000	(477.60)	(479.96)	0.0000	4.5800	(854.5436)	0.0000	0.0608	(0.1139)	0.0000	1	(0.0532)	01/06/2025
000927.ZK	12/10/2024	SDB3260123545	(300.00)	0.4000	(119.40)	(119.99)	0.0000	4.5800	(854.5436)	0.0000	0.0152	(0.0285)	0.0000	1	(0.0133)	01/06/2025
000927.ZK	12/10/2024	SDB3260123545	(6,100.00)	0.4000	(2,427.81)	(2,439.80)	0.0000	4.5800	(854.5436)	0.0000	0.3089	(0.5791)	0.0000	1	(0.2703)	01/06/2025
000927.ZK	12/10/2024	SDB3260123545	(1,200.00)	0.4000	(477.60)	(479.96)	0.0000	4.5800	(854.5436)	0.0000	0.0608	(0.1139)	0.0000	1	(0.0532)	01/06/2025
000927.ZK	12/10/2024	SDB3260123545	(4,600.00)	0.4000	(1,830.81)	(1,839.85)	0.0000	4.5800	(854.5436)	0.0000	0.2329	(0.4367)	0.0000	1	(0.2038)	01/06/2025
000927.ZK	12/10/2024	SDB3260123545	(1,500.00)	0.4000	(597.00)	(599.95)	0.0000	4.5800	(854.5436)	0.0000	0.0760	(0.1424)	0.0000	1	(0.0665)	01/06/2025
000927.ZK	12/10/2024	SDB3260123545	(26,300.00)	0.4000	(10,467.45)	(10,519.13)	0.0000	4.5800	(854.5436)	0.0000	1.3317	(2.4970)	0.0000	1	(1.1653)	01/06/2025
000927.ZK	12/10/2024	SDB3260123545	(2,900.00)	0.4000	(1,154.21)	(1,159.90)	0.0000	4.5800	(854.5436)	0.0000	0.1468	(0.2753)	0.0000	1	(0.1285)	01/06/2025
000927.ZK	12/10/2024	SDB3260123545	(2,000.00)	0.4000	(796.00)	(799.93)	0.0000	4.5800	(854.5436)	0.0000	0.1013	(0.1899)	0.0000	1	(0.0886)	01/06/2025
000927.ZK	12/10/2024	SDB3260123545	(6,200.00)	0.4000	(2,467.61)	(2,479.80)	0.0000	4.5800	(854.5436)	0.0000	0.3139	(0.5886)	0.0000	1	(0.2747)	01/06/2025
000927.ZK	12/10/2024	SDB3260123545	(15,900.00)	0.4000	(6,328.23)	(6,359.48)	0.0000	4.5800	(854.5436)	0.0000	0.8051	(1.5096)	0.0000	1	(0.7045)	01/06/2025
000927.ZK	12/10/2024	SDB3260123545	(34,700.00)	0.4000	(13,810.67)	(13,878.85)	0.0000	4.5800	(854.5436)	0.0000	1.7570	(3.2945)	0.0000	1	(1.5374)	01/06/2025
000927.ZK	12/10/2024	SDB3260123545	(4,000.00)	0.4000	(1,592.01)	(1,599.87)	0.0000	4.5800	(854.5436)	0.0000	0.2025	(0.3798)	0.0000	1	(0.1772)	01/06/2025
000927.ZK	12/10/2024	SDB3260123545	(22,900.00)	0.4000	(9,114.25)	(9,159.24)	0.0000	4.5800	(854.5436)	0.0000	1.1595	(2.1742)	0.0000	1	(1.0146)	01/06/2025
000927.ZK	12/10/2024	SDB3260123545	(1,700.00)	0.4000	(676.60)	(679.94)	0.0000	4.5800	(854.5436)	0.0000	0.0861	(0.1614)	0.0000	1	(0.0753)	01/06/2025
000927.ZK	12/10/2024	SDB3260123545	(7,200.00)	0.4000	(2,865.61)	(2,879.76)	0.0000	4.5800	(854.5436)	0.0000	0.3646	(0.6836)	0.0000	1	(0.3190)	01/06/2025
000927.ZK	12/10/2024	SDB3260123545	(27,200.00)	0.4000	(10,825.65)	(10,879.10)	0.0000	4.5800	(854.5436)	0.0000	1.3773	(2.5824)	0.0000	1	(1.2051)	01/06/2025
000927.ZK	12/10/2024	SDB3260123545	(12,400.00)	0.4000	(4,935.22)	(4,959.59)	0.0000	4.5800	(854.5436)	0.0000	0.6279	(1.1773)	0.0000	1	(0.5494)	01/06/2025
000927.ZK	12/10/2024	SDB3260123545	(700.00)	0.4000	(278.60)	(279.98)	0.0000	4.5800	(854.5436)	0.0000	0.0354	(0.0665)	0.0000	1	(0.0310)	01/06/2025
000927.ZK	12/10/2024	SDB3260123545	(1,600.00)	0.4000	(636.80)	(639.95)	0.0000	4.5800	(854.5436)	0.0000	0.0810	(0.1519)	0.0000	1	(0.0709)	01/06/2025
000927.ZK	12/10/2024	SDB3260123545	(15,500.00)	0.4000	(6,169.03)	(6,199.49)	0.0000	4.5800	(854.5436)	0.0000	0.7848	(1.4716)	0.0000	1	(0.6868)	01/06/2025
000927.ZK	12/10/2024	SDB3260123545	(26,500.00)	0.4000	(10,547.05)	(10,599.13)	0.0000	4.5800	(854.5436)	0.0000	1.3418	(2.5159)	0.0000	1	(1.1741)	01/06/2025
000927.ZK	12/09/2024	SDB3260123545	(17,400.00)	0.3953	(6,925.23)	(6,878.79)	0.0000	4.5800	(854.5436)	0.0000	0.8810	(1.6328)	0.0000	1	(0.7518)	01/06/2025
000927.ZK	12/09/2024	SDB3260123545	(2,700.00)	0.3953	(1,074.61)	(1,067.40)	0.0000	4.5800	(854.5436)	0.0000	0.1367	(0.2534)	0.0000	1	(0.1167)	01/06/2025
000927.ZK	12/09/2024	SDB3260123545	(7,100.00)	0.3953	(2,825.81)	(2,806.86)	0.0000	4.5800	(854.5436)	0.0000	0.3595	(0.6663)	0.0000	1	(0.3068)	01/06/2025
000927.ZK	12/09/2024	SDB3260123545	(31,500.00)	0.3953	(12,537.06)	(12,452.99)	0.0000	4.5800	(854.5436)	0.0000	1.5950	(2.9560)	0.0000	1	(1.3610)	01/06/2025
000927.ZK	12/09/2024	SDB3260123545	(12,200.00)	0.3953	(4,855.62)	(4,823.06)	0.0000	4.5800	(854.5436)	0.0000	0.6177	(1.1449)	0.0000	1	(0.5271)	01/06/2025
000927.ZK	12/09/2024	SDB3260123545	(8,100.00)	0.3953	(3,223.82)	(3,202.20)	0.0000	4.5800	(854.5436)	0.0000	0.4101	(0.7601)	0.0000	1	(0.3500)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
TIANJIN FAW XIALI AUTOMOBILE CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000927.ZK	12/09/2024	SDB3260123545	(4,500.00)	0.3953	(1,791.01)	(1,779.00)	0.0000	4.5800	(854.5436)	0.0000	0.2279	(0.4223)	0.0000	1	(0.1944)	01/06/2025
000927.ZK	12/09/2024	SDB3260123545	(23,700.00)	0.3953	(9,432.65)	(9,369.39)	0.0000	4.5800	(854.5436)	0.0000	1.2000	(2.2240)	0.0000	1	(1.0240)	01/06/2025
000927.ZK	12/09/2024	SDB3260123545	(200.00)	0.3953	(79.60)	(79.07)	0.0000	4.5800	(854.5436)	0.0000	0.0101	(0.0188)	0.0000	1	(0.0086)	01/06/2025
000927.ZK	12/09/2024	SDB3260123545	(41,100.00)	0.3953	(16,357.88)	(16,248.19)	0.0000	4.5800	(854.5436)	0.0000	2.0811	(3.8569)	0.0000	1	(1.7758)	01/06/2025
000927.ZK	12/09/2024	SDB3260123545	(9,500.00)	0.3953	(3,781.02)	(3,755.66)	0.0000	4.5800	(854.5436)	0.0000	0.4810	(0.8915)	0.0000	1	(0.4105)	01/06/2025
000927.ZK	12/09/2024	SDB3260123545	(300.00)	0.3953	(119.40)	(118.60)	0.0000	4.5800	(854.5436)	0.0000	0.0152	(0.0282)	0.0000	1	(0.0130)	01/06/2025
000927.ZK	12/09/2024	SDB3260123545	(400.00)	0.3953	(159.20)	(158.13)	0.0000	4.5800	(854.5436)	0.0000	0.0203	(0.0375)	0.0000	1	(0.0173)	01/06/2025
000927.ZK	12/09/2024	SDB3260123545	(1,200.00)	0.3953	(477.60)	(474.40)	0.0000	4.5800	(854.5436)	0.0000	0.0608	(0.1126)	0.0000	1	(0.0518)	01/06/2025
000927.ZK	12/09/2024	SDB3260123545	(300.00)	0.3953	(119.40)	(118.60)	0.0000	4.5800	(854.5436)	0.0000	0.0152	(0.0282)	0.0000	1	(0.0130)	01/06/2025
000927.ZK	12/09/2024	SDB3260123545	(6,100.00)	0.3953	(2,427.81)	(2,411.53)	0.0000	4.5800	(854.5436)	0.0000	0.3089	(0.5724)	0.0000	1	(0.2636)	01/06/2025
000927.ZK	12/09/2024	SDB3260123545	(1,200.00)	0.3953	(477.60)	(474.40)	0.0000	4.5800	(854.5436)	0.0000	0.0608	(0.1126)	0.0000	1	(0.0518)	01/06/2025
000927.ZK	12/09/2024	SDB3260123545	(4,600.00)	0.3953	(1,830.81)	(1,818.53)	0.0000	4.5800	(854.5436)	0.0000	0.2329	(0.4317)	0.0000	1	(0.1988)	01/06/2025
000927.ZK	12/09/2024	SDB3260123545	(1,500.00)	0.3953	(597.00)	(593.00)	0.0000	4.5800	(854.5436)	0.0000	0.0760	(0.1408)	0.0000	1	(0.0648)	01/06/2025
000927.ZK	12/09/2024	SDB3260123545	(26,300.00)	0.3953	(10,467.45)	(10,397.26)	0.0000	4.5800	(854.5436)	0.0000	1.3317	(2.4680)	0.0000	1	(1.1363)	01/06/2025
000927.ZK	12/09/2024	SDB3260123545	(2,900.00)	0.3953	(1,154.21)	(1,146.47)	0.0000	4.5800	(854.5436)	0.0000	0.1468	(0.2721)	0.0000	1	(0.1253)	01/06/2025
000927.ZK	12/09/2024	SDB3260123545	(2,000.00)	0.3953	(796.00)	(790.67)	0.0000	4.5800	(854.5436)	0.0000	0.1013	(0.1877)	0.0000	1	(0.0864)	01/06/2025
000927.ZK	12/09/2024	SDB3260123545	(6,200.00)	0.3953	(2,467.61)	(2,451.06)	0.0000	4.5800	(854.5436)	0.0000	0.3139	(0.5818)	0.0000	1	(0.2679)	01/06/2025
000927.ZK	12/09/2024	SDB3260123545	(15,900.00)	0.3953	(6,328.23)	(6,285.79)	0.0000	4.5800	(854.5436)	0.0000	0.8051	(1.4921)	0.0000	1	(0.6870)	01/06/2025
000927.ZK	12/09/2024	SDB3260123545	(34,700.00)	0.3953	(13,810.67)	(13,718.06)	0.0000	4.5800	(854.5436)	0.0000	1.7570	(3.2563)	0.0000	1	(1.4993)	01/06/2025
000927.ZK	12/09/2024	SDB3260123545	(4,000.00)	0.3953	(1,592.01)	(1,581.33)	0.0000	4.5800	(854.5436)	0.0000	0.2025	(0.3754)	0.0000	1	(0.1728)	01/06/2025
000927.ZK	12/09/2024	SDB3260123545	(22,900.00)	0.3953	(9,114.25)	(9,053.13)	0.0000	4.5800	(854.5436)	0.0000	1.1595	(2.1490)	0.0000	1	(0.9894)	01/06/2025
000927.ZK	12/09/2024	SDB3260123545	(1,700.00)	0.3953	(676.60)	(672.07)	0.0000	4.5800	(854.5436)	0.0000	0.0861	(0.1595)	0.0000	1	(0.0735)	01/06/2025
000927.ZK	12/09/2024	SDB3260123545	(7,200.00)	0.3953	(2,865.61)	(2,846.40)	0.0000	4.5800	(854.5436)	0.0000	0.3646	(0.6757)	0.0000	1	(0.3111)	01/06/2025
000927.ZK	12/09/2024	SDB3260123545	(27,200.00)	0.3953	(10,825.65)	(10,753.06)	0.0000	4.5800	(854.5436)	0.0000	1.3773	(2.5525)	0.0000	1	(1.1752)	01/06/2025
000927.ZK	12/09/2024	SDB3260123545	(12,400.00)	0.3953	(4,935.22)	(4,902.13)	0.0000	4.5800	(854.5436)	0.0000	0.6279	(1.1636)	0.0000	1	(0.5358)	01/06/2025
000927.ZK	12/09/2024	SDB3260123545	(700.00)	0.3953	(278.60)	(276.73)	0.0000	4.5800	(854.5436)	0.0000	0.0354	(0.0657)	0.0000	1	(0.0302)	01/06/2025
000927.ZK	12/09/2024	SDB3260123545	(1,600.00)	0.3953	(636.80)	(632.53)	0.0000	4.5800	(854.5436)	0.0000	0.0810	(0.1501)	0.0000	1	(0.0691)	01/06/2025
000927.ZK	12/09/2024	SDB3260123545	(15,500.00)	0.3953	(6,169.03)	(6,127.66)	0.0000	4.5800	(854.5436)	0.0000	0.7848	(1.4545)	0.0000	1	(0.6697)	01/06/2025
000927.ZK	12/09/2024	SDB3260123545	(26,500.00)	0.3953	(10,547.05)	(10,476.32)	0.0000	4.5800	(854.5436)	0.0000	1.3418	(2.4868)	0.0000	1	(1.1450)	01/06/2025
000927.ZK	12/06/2024	SDB3260123545	(17,400.00)	0.4028	(6,925.23)	(7,008.15)	0.0000	4.5800	(854.5436)	0.0000	2.6431	(4.9906)	0.0000	3	(2.3475)	01/06/2025
000927.ZK	12/06/2024	SDB3260123545	(2,700.00)	0.4028	(1,074.61)	(1,087.47)	0.0000	4.5800	(854.5436)	0.0000	0.4101	(0.7744)	0.0000	3	(0.3643)	01/06/2025
000927.ZK	12/06/2024	SDB3260123545	(7,100.00)	0.4028	(2,825.81)	(2,859.65)	0.0000	4.5800	(854.5436)	0.0000	1.0785	(2.0364)	0.0000	3	(0.9579)	01/06/2025
000927.ZK	12/06/2024	SDB3260123545	(31,500.00)	0.4028	(12,537.06)	(12,687.16)	0.0000	4.5800	(854.5436)	0.0000	4.7850	(9.0348)	0.0000	3	(4.2498)	01/06/2025
000927.ZK	12/06/2024	SDB3260123545	(12,200.00)	0.4028	(4,855.62)	(4,913.76)	0.0000	4.5800	(854.5436)	0.0000	1.8532	(3.4992)	0.0000	3	(1.6460)	01/06/2025
000927.ZK	12/06/2024	SDB3260123545	(8,100.00)	0.4028	(3,223.82)	(3,262.41)	0.0000	4.5800	(854.5436)	0.0000	1.2304	(2.3232)	0.0000	3	(1.0928)	01/06/2025
000927.ZK	12/06/2024	SDB3260123545	(4,500.00)	0.4028	(1,791.01)	(1,812.45)	0.0000	4.5800	(854.5436)	0.0000	0.6836	(1.2907)	0.0000	3	(0.6071)	01/06/2025
000927.ZK	12/06/2024	SDB3260123545	(23,700.00)	0.4028	(9,432.65)	(9,545.58)	0.0000	4.5800	(854.5436)	0.0000	3.6001	(6.7976)	0.0000	3	(3.1975)	01/06/2025
000927.ZK	12/06/2024	SDB3260123545	(200.00)	0.4028	(79.60)	(80.55)	0.0000	4.5800	(854.5436)	0.0000	0.0304	(0.0574)	0.0000	3	(0.0270)	01/06/2025
000927.ZK	12/06/2024	SDB3260123545	(41,100.00)	0.4028	(16,357.88)	(16,553.72)	0.0000	4.5800	(854.5436)	0.0000	6.2433	(11.7882)	0.0000	3	(5.5450)	01/06/2025
000927.ZK	12/06/2024	SDB3260123545	(9,500.00)	0.4028	(3,781.02)	(3,826.29)	0.0000	4.5800	(854.5436)	0.0000	1.4431	(2.7248)	0.0000	3	(1.2817)	01/06/2025
000927.ZK	12/06/2024	SDB3260123545	(300.00)	0.4028	(119.40)	(120.83)	0.0000	4.5800	(854.5436)	0.0000	0.0456	(0.0860)	0.0000	3	(0.0405)	01/06/2025
000927.ZK	12/06/2024	SDB3260123545	(400.00)	0.4028	(159.20)	(161.11)	0.0000	4.5800	(854.5436)	0.0000	0.0608	(0.1147)	0.0000	3	(0.0540)	01/06/2025
000927.ZK	12/06/2024	SDB3260123545	(1,200.00)	0.4028	(477.60)	(483.32)	0.0000	4.5800	(854.5436)	0.0000	0.1823	(0.3442)	0.0000	3	(0.1619)	01/06/2025
000927.ZK	12/06/2024	SDB3260123545	(300.00)	0.4028	(119.40)	(120.83)	0.0000	4.5800	(854.5436)	0.0000	0.0456	(0.0860)	0.0000	3	(0.0405)	01/06/2025
000927.ZK	12/06/2024	SDB3260123545	(6,100.00)	0.4028	(2,427.81)	(2,456.88)	0.0000	4.5800	(854.5436)	0.0000	0.9266	(1.7496)	0.0000	3	(0.8230)	01/06/2025
000927.ZK	12/06/2024	SDB3260123545	(1,200.00)	0.4028	(477.60)	(483.32)	0.0000	4.5800	(854.5436)	0.0000	0.1823	(0.3442)	0.0000	3	(0.1619)	01/06/2025
000927.ZK	12/06/2024	SDB3260123545	(4,600.00)	0.4028	(1,830.81)	(1,852.73)	0.0000	4.5800	(854.5436)	0.0000	0.6988	(1.3194)	0.0000	3	(0.6206)	01/06/2025
000927.ZK	12/06/2024	SDB3260123545	(1,500.00)	0.4028	(597.00)	(604.15)	0.0000	4.5800	(854.5436)	0.0000	0.2279	(0.4302)	0.0000	3	(0.2024)	01/06/2025
000927.ZK	12/06/2024	SDB3260123545	(26,300.00)	0.4028	(10,467.45)	(10,592.77)	0.0000	4.5800	(854.5436)	0.0000	3.9951	(7.5433)	0.0000	3	(3.5482)	01/06/2025
000927.ZK	12/06/2024	SDB3260123545	(2,900.00)	0.4028	(1,154.21)	(1,168.02)	0.0000	4.5800	(854.5436)	0.0000	0.4405	(0.8318)	0.0000	3	(0.3913)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
TIANJIN FAW XIALI AUTOMOBILE CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000927.ZK	12/06/2024	SDB3260123545	(2,000.00)	0.4028	(796.00)	(805.53)	0.0000	4.5800	(854.5436)	0.0000	0.3038	(0.5736)	0.0000	3	(0.2698)	01/06/2025
000927.ZK	12/06/2024	SDB3260123545	(6,200.00)	0.4028	(2,467.61)	(2,497.16)	0.0000	4.5800	(854.5436)	0.0000	0.9418	(1.7783)	0.0000	3	(0.8365)	01/06/2025
000927.ZK	12/06/2024	SDB3260123545	(15,900.00)	0.4028	(6,328.23)	(6,404.00)	0.0000	4.5800	(854.5436)	0.0000	2.4153	(4.5604)	0.0000	3	(2.1451)	01/06/2025
000927.ZK	12/06/2024	SDB3260123545	(34,700.00)	0.4028	(13,810.67)	(13,976.01)	0.0000	4.5800	(854.5436)	0.0000	5.2711	(9.9526)	0.0000	3	(4.6815)	01/06/2025
000927.ZK	12/06/2024	SDB3260123545	(4,000.00)	0.4028	(1,592.01)	(1,611.07)	0.0000	4.5800	(854.5436)	0.0000	0.6076	(1.1473)	0.0000	3	(0.5397)	01/06/2025
000927.ZK	12/06/2024	SDB3260123545	(22,900.00)	0.4028	(9,114.25)	(9,223.36)	0.0000	4.5800	(854.5436)	0.0000	3.4786	(6.5681)	0.0000	3	(3.0895)	01/06/2025
000927.ZK	12/06/2024	SDB3260123545	(1,700.00)	0.4028	(676.60)	(684.70)	0.0000	4.5800	(854.5436)	0.0000	0.2582	(0.4876)	0.0000	3	(0.2294)	01/06/2025
000927.ZK	12/06/2024	SDB3260123545	(7,200.00)	0.4028	(2,865.61)	(2,899.92)	0.0000	4.5800	(854.5436)	0.0000	1.0937	(2.0651)	0.0000	3	(0.9714)	01/06/2025
000927.ZK	12/06/2024	SDB3260123545	(27,200.00)	0.4028	(10,825.65)	(10,955.26)	0.0000	4.5800	(854.5436)	0.0000	4.1318	(7.8015)	0.0000	3	(3.6697)	01/06/2025
000927.ZK	12/06/2024	SDB3260123545	(12,400.00)	0.4028	(4,935.22)	(4,994.31)	0.0000	4.5800	(854.5436)	0.0000	1.8836	(3.5565)	0.0000	3	(1.6729)	01/06/2025
000927.ZK	12/06/2024	SDB3260123545	(700.00)	0.4028	(278.60)	(281.94)	0.0000	4.5800	(854.5436)	0.0000	0.1063	(0.2008)	0.0000	3	(0.0944)	01/06/2025
000927.ZK	12/06/2024	SDB3260123545	(1,600.00)	0.4028	(636.80)	(644.43)	0.0000	4.5800	(854.5436)	0.0000	0.2430	(0.4589)	0.0000	3	(0.2159)	01/06/2025
000927.ZK	12/06/2024	SDB3260123545	(15,500.00)	0.4028	(6,169.03)	(6,242.89)	0.0000	4.5800	(854.5436)	0.0000	2.3545	(4.4457)	0.0000	3	(2.0912)	01/06/2025
000927.ZK	12/06/2024	SDB3260123545	(26,500.00)	0.4028	(10,547.05)	(10,673.33)	0.0000	4.5800	(854.5436)	0.0000	4.0255	(7.6007)	0.0000	3	(3.5752)	01/06/2025
000927.ZK	12/05/2024	SDB3260123545	(17,400.00)	0.4021	(6,925.23)	(6,996.73)	0.0000	4.5800	(854.5436)	0.0000	0.8810	(1.6608)	0.0000	1	(0.7798)	01/06/2025
000927.ZK	12/05/2024	SDB3260123545	(2,700.00)	0.4021	(1,074.61)	(1,085.70)	0.0000	4.5800	(854.5436)	0.0000	0.1367	(0.2577)	0.0000	1	(0.1210)	01/06/2025
000927.ZK	12/05/2024	SDB3260123545	(7,100.00)	0.4021	(2,825.81)	(2,854.99)	0.0000	4.5800	(854.5436)	0.0000	0.3595	(0.6777)	0.0000	1	(0.3182)	01/06/2025
000927.ZK	12/05/2024	SDB3260123545	(31,500.00)	0.4021	(12,537.06)	(12,666.50)	0.0000	4.5800	(854.5436)	0.0000	1.5950	(3.0067)	0.0000	1	(1.4117)	01/06/2025
000927.ZK	12/05/2024	SDB3260123545	(12,200.00)	0.4021	(4,855.62)	(4,905.75)	0.0000	4.5800	(854.5436)	0.0000	0.6177	(1.1645)	0.0000	1	(0.5468)	01/06/2025
000927.ZK	12/05/2024	SDB3260123545	(8,100.00)	0.4021	(3,223.82)	(3,257.10)	0.0000	4.5800	(854.5436)	0.0000	0.4101	(0.7731)	0.0000	1	(0.3630)	01/06/2025
000927.ZK	12/05/2024	SDB3260123545	(4,500.00)	0.4021	(1,791.01)	(1,809.50)	0.0000	4.5800	(854.5436)	0.0000	0.2279	(0.4295)	0.0000	1	(0.2017)	01/06/2025
000927.ZK	12/05/2024	SDB3260123545	(23,700.00)	0.4021	(9,432.65)	(9,530.03)	0.0000	4.5800	(854.5436)	0.0000	1.2000	(2.2622)	0.0000	1	(1.0621)	01/06/2025
000927.ZK	12/05/2024	SDB3260123545	(200.00)	0.4021	(79.60)	(80.42)	0.0000	4.5800	(854.5436)	0.0000	0.0101	(0.0191)	0.0000	1	(0.0090)	01/06/2025
000927.ZK	12/05/2024	SDB3260123545	(41,100.00)	0.4021	(16,357.88)	(16,526.76)	0.0000	4.5800	(854.5436)	0.0000	2.0811	(3.9230)	0.0000	1	(1.8419)	01/06/2025
000927.ZK	12/05/2024	SDB3260123545	(9,500.00)	0.4021	(3,781.02)	(3,820.05)	0.0000	4.5800	(854.5436)	0.0000	0.4810	(0.9068)	0.0000	1	(0.4257)	01/06/2025
000927.ZK	12/05/2024	SDB3260123545	(300.00)	0.4021	(119.40)	(120.63)	0.0000	4.5800	(854.5436)	0.0000	0.0152	(0.0286)	0.0000	1	(0.0134)	01/06/2025
000927.ZK	12/05/2024	SDB3260123545	(400.00)	0.4021	(159.20)	(160.84)	0.0000	4.5800	(854.5436)	0.0000	0.0203	(0.0382)	0.0000	1	(0.0179)	01/06/2025
000927.ZK	12/05/2024	SDB3260123545	(1,200.00)	0.4021	(477.60)	(482.53)	0.0000	4.5800	(854.5436)	0.0000	0.0608	(0.1145)	0.0000	1	(0.0538)	01/06/2025
000927.ZK	12/05/2024	SDB3260123545	(300.00)	0.4021	(119.40)	(120.63)	0.0000	4.5800	(854.5436)	0.0000	0.0152	(0.0286)	0.0000	1	(0.0134)	01/06/2025
000927.ZK	12/05/2024	SDB3260123545	(6,100.00)	0.4021	(2,427.81)	(2,452.88)	0.0000	4.5800	(854.5436)	0.0000	0.3089	(0.5822)	0.0000	1	(0.2734)	01/06/2025
000927.ZK	12/05/2024	SDB3260123545	(1,200.00)	0.4021	(477.60)	(482.53)	0.0000	4.5800	(854.5436)	0.0000	0.0608	(0.1145)	0.0000	1	(0.0538)	01/06/2025
000927.ZK	12/05/2024	SDB3260123545	(4,600.00)	0.4021	(1,830.81)	(1,849.71)	0.0000	4.5800	(854.5436)	0.0000	0.2329	(0.4391)	0.0000	1	(0.2062)	01/06/2025
000927.ZK	12/05/2024	SDB3260123545	(1,500.00)	0.4021	(597.00)	(603.17)	0.0000	4.5800	(854.5436)	0.0000	0.0760	(0.1432)	0.0000	1	(0.0672)	01/06/2025
000927.ZK	12/05/2024	SDB3260123545	(26,300.00)	0.4021	(10,467.45)	(10,575.52)	0.0000	4.5800	(854.5436)	0.0000	1.3317	(2.5103)	0.0000	1	(1.1787)	01/06/2025
000927.ZK	12/05/2024	SDB3260123545	(2,900.00)	0.4021	(1,154.21)	(1,166.12)	0.0000	4.5800	(854.5436)	0.0000	0.1468	(0.2768)	0.0000	1	(0.1300)	01/06/2025
000927.ZK	12/05/2024	SDB3260123545	(2,000.00)	0.4021	(796.00)	(804.22)	0.0000	4.5800	(854.5436)	0.0000	0.1013	(0.1909)	0.0000	1	(0.0896)	01/06/2025
000927.ZK	12/05/2024	SDB3260123545	(6,200.00)	0.4021	(2,467.61)	(2,493.09)	0.0000	4.5800	(854.5436)	0.0000	0.3139	(0.5918)	0.0000	1	(0.2779)	01/06/2025
000927.ZK	12/05/2024	SDB3260123545	(15,900.00)	0.4021	(6,328.23)	(6,393.56)	0.0000	4.5800	(854.5436)	0.0000	0.8051	(1.5177)	0.0000	1	(0.7126)	01/06/2025
000927.ZK	12/05/2024	SDB3260123545	(34,700.00)	0.4021	(13,810.67)	(13,953.25)	0.0000	4.5800	(854.5436)	0.0000	1.7570	(3.3121)	0.0000	1	(1.5551)	01/06/2025
000927.ZK	12/05/2024	SDB3260123545	(4,000.00)	0.4021	(1,592.01)	(1,608.44)	0.0000	4.5800	(854.5436)	0.0000	0.2025	(0.3818)	0.0000	1	(0.1793)	01/06/2025
000927.ZK	12/05/2024	SDB3260123545	(22,900.00)	0.4021	(9,114.25)	(9,208.34)	0.0000	4.5800	(854.5436)	0.0000	1.1595	(2.1858)	0.0000	1	(1.0263)	01/06/2025
000927.ZK	12/05/2024	SDB3260123545	(1,700.00)	0.4021	(676.60)	(683.59)	0.0000	4.5800	(854.5436)	0.0000	0.0861	(0.1623)	0.0000	1	(0.0762)	01/06/2025
000927.ZK	12/05/2024	SDB3260123545	(7,200.00)	0.4021	(2,865.61)	(2,895.20)	0.0000	4.5800	(854.5436)	0.0000	0.3646	(0.6872)	0.0000	1	(0.3227)	01/06/2025
000927.ZK	12/05/2024	SDB3260123545	(27,200.00)	0.4021	(10,825.65)	(10,937.42)	0.0000	4.5800	(854.5436)	0.0000	1.3773	(2.5963)	0.0000	1	(1.2190)	01/06/2025
000927.ZK	12/05/2024	SDB3260123545	(12,400.00)	0.4021	(4,935.22)	(4,986.18)	0.0000	4.5800	(854.5436)	0.0000	0.6279	(1.1836)	0.0000	1	(0.5557)	01/06/2025
000927.ZK	12/05/2024	SDB3260123545	(700.00)	0.4021	(278.60)	(281.48)	0.0000	4.5800	(854.5436)	0.0000	0.0354	(0.0668)	0.0000	1	(0.0314)	01/06/2025
000927.ZK	12/05/2024	SDB3260123545	(1,600.00)	0.4021	(636.80)	(643.38)	0.0000	4.5800	(854.5436)	0.0000	0.0810	(0.1527)	0.0000	1	(0.0717)	01/06/2025
000927.ZK	12/05/2024	SDB3260123545	(15,500.00)	0.4021	(6,169.03)	(6,232.72)	0.0000	4.5800	(854.5436)	0.0000	0.7848	(1.4795)	0.0000	1	(0.6946)	01/06/2025
000927.ZK	12/05/2024	SDB3260123545	(26,500.00)	0.4021	(10,547.05)	(10,655.94)	0.0000	4.5800	(854.5436)	0.0000	1.3418	(2.5294)	0.0000	1	(1.1876)	01/06/2025
000927.ZK	12/04/2024	SDB3260123545	(17,400.00)	0.3980	(6,925.23)	(6,925.23)	0.0000	4.5800	(854.5436)	0.0000	0.8810	(1.6439)	0.0000	1	(0.7628)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
TIANJIN FAW XIALI AUTOMOBILE CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000927.ZK	12/04/2024	SDB3260123545	(2,700.00)	0.3980	(1,074.61)	(1,074.61)	0.0000	4.5800	(854.5436)	0.0000	0.1367	(0.2551)	0.0000	1	(0.1184)	01/06/2025
000927.ZK	12/04/2024	SDB3260123545	(7,100.00)	0.3980	(2,825.81)	(2,825.81)	0.0000	4.5800	(854.5436)	0.0000	0.3595	(0.6708)	0.0000	1	(0.3113)	01/06/2025
000927.ZK	12/04/2024	SDB3260123545	(31,500.00)	0.3980	(12,537.06)	(12,537.06)	0.0000	4.5800	(854.5436)	0.0000	1.5950	(2.9760)	0.0000	1	(1.3810)	01/06/2025
000927.ZK	12/04/2024	SDB3260123545	(12,200.00)	0.3980	(4,855.62)	(4,855.62)	0.0000	4.5800	(854.5436)	0.0000	0.6177	(1.1526)	0.0000	1	(0.5349)	01/06/2025
000927.ZK	12/04/2024	SDB3260123545	(8,100.00)	0.3980	(3,223.82)	(3,223.82)	0.0000	4.5800	(854.5436)	0.0000	0.4101	(0.7652)	0.0000	1	(0.3551)	01/06/2025
000927.ZK	12/04/2024	SDB3260123545	(4,500.00)	0.3980	(1,791.01)	(1,791.01)	0.0000	4.5800	(854.5436)	0.0000	0.2279	(0.4251)	0.0000	1	(0.1973)	01/06/2025
000927.ZK	12/04/2024	SDB3260123545	(23,700.00)	0.3980	(9,432.65)	(9,432.65)	0.0000	4.5800	(854.5436)	0.0000	1.2000	(2.2391)	0.0000	1	(1.0390)	01/06/2025
000927.ZK	12/04/2024	SDB3260123545	(200.00)	0.3980	(79.60)	(79.60)	0.0000	4.5800	(854.5436)	0.0000	0.0101	(0.0189)	0.0000	1	(0.0088)	01/06/2025
000927.ZK	12/04/2024	SDB3260123545	(41,100.00)	0.3980	(16,357.88)	(16,357.88)	0.0000	4.5800	(854.5436)	0.0000	2.0811	(3.8829)	0.0000	1	(1.8018)	01/06/2025
000927.ZK	12/04/2024	SDB3260123545	(9,500.00)	0.3980	(3,781.02)	(3,781.02)	0.0000	4.5800	(854.5436)	0.0000	0.4810	(0.8975)	0.0000	1	(0.4165)	01/06/2025
000927.ZK	12/04/2024	SDB3260123545	(300.00)	0.3980	(119.40)	(119.40)	0.0000	4.5800	(854.5436)	0.0000	0.0152	(0.0283)	0.0000	1	(0.0132)	01/06/2025
000927.ZK	12/04/2024	SDB3260123545	(400.00)	0.3980	(159.20)	(159.20)	0.0000	4.5800	(854.5436)	0.0000	0.0203	(0.0378)	0.0000	1	(0.0175)	01/06/2025
000927.ZK	12/04/2024	SDB3260123545	(1,200.00)	0.3980	(477.60)	(477.60)	0.0000	4.5800	(854.5436)	0.0000	0.0608	(0.1134)	0.0000	1	(0.0526)	01/06/2025
000927.ZK	12/04/2024	SDB3260123545	(300.00)	0.3980	(119.40)	(119.40)	0.0000	4.5800	(854.5436)	0.0000	0.0152	(0.0283)	0.0000	1	(0.0132)	01/06/2025
000927.ZK	12/04/2024	SDB3260123545	(6,100.00)	0.3980	(2,427.81)	(2,427.81)	0.0000	4.5800	(854.5436)	0.0000	0.3089	(0.5763)	0.0000	1	(0.2674)	01/06/2025
000927.ZK	12/04/2024	SDB3260123545	(1,200.00)	0.3980	(477.60)	(477.60)	0.0000	4.5800	(854.5436)	0.0000	0.0608	(0.1134)	0.0000	1	(0.0526)	01/06/2025
000927.ZK	12/04/2024	SDB3260123545	(4,600.00)	0.3980	(1,830.81)	(1,830.81)	0.0000	4.5800	(854.5436)	0.0000	0.2329	(0.4346)	0.0000	1	(0.2017)	01/06/2025
000927.ZK	12/04/2024	SDB3260123545	(1,500.00)	0.3980	(597.00)	(597.00)	0.0000	4.5800	(854.5436)	0.0000	0.0760	(0.1417)	0.0000	1	(0.0658)	01/06/2025
000927.ZK	12/04/2024	SDB3260123545	(26,300.00)	0.3980	(10,467.45)	(10,467.45)	0.0000	4.5800	(854.5436)	0.0000	1.3317	(2.4847)	0.0000	1	(1.1530)	01/06/2025
000927.ZK	12/04/2024	SDB3260123545	(2,900.00)	0.3980	(1,154.21)	(1,154.21)	0.0000	4.5800	(854.5436)	0.0000	0.1468	(0.2740)	0.0000	1	(0.1271)	01/06/2025
000927.ZK	12/04/2024	SDB3260123545	(2,000.00)	0.3980	(796.00)	(796.00)	0.0000	4.5800	(854.5436)	0.0000	0.1013	(0.1890)	0.0000	1	(0.0877)	01/06/2025
000927.ZK	12/04/2024	SDB3260123545	(6,200.00)	0.3980	(2,467.61)	(2,467.61)	0.0000	4.5800	(854.5436)	0.0000	0.3139	(0.5857)	0.0000	1	(0.2718)	01/06/2025
000927.ZK	12/04/2024	SDB3260123545	(15,900.00)	0.3980	(6,328.23)	(6,328.23)	0.0000	4.5800	(854.5436)	0.0000	0.8051	(1.5022)	0.0000	1	(0.6971)	01/06/2025
000927.ZK	12/04/2024	SDB3260123545	(34,700.00)	0.3980	(13,810.67)	(13,810.67)	0.0000	4.5800	(854.5436)	0.0000	1.7570	(3.2783)	0.0000	1	(1.5213)	01/06/2025
000927.ZK	12/04/2024	SDB3260123545	(4,000.00)	0.3980	(1,592.01)	(1,592.01)	0.0000	4.5800	(854.5436)	0.0000	0.2025	(0.3779)	0.0000	1	(0.1754)	01/06/2025
000927.ZK	12/04/2024	SDB3260123545	(22,900.00)	0.3980	(9,114.25)	(9,114.25)	0.0000	4.5800	(854.5436)	0.0000	1.1595	(2.1635)	0.0000	1	(1.0039)	01/06/2025
000927.ZK	12/04/2024	SDB3260123545	(1,700.00)	0.3980	(676.60)	(676.60)	0.0000	4.5800	(854.5436)	0.0000	0.0861	(0.1606)	0.0000	1	(0.0745)	01/06/2025
000927.ZK	12/04/2024	SDB3260123545	(7,200.00)	0.3980	(2,865.61)	(2,865.61)	0.0000	4.5800	(854.5436)	0.0000	0.3646	(0.6802)	0.0000	1	(0.3157)	01/06/2025
000927.ZK	12/04/2024	SDB3260123545	(27,200.00)	0.3980	(10,825.65)	(10,825.65)	0.0000	4.5800	(854.5436)	0.0000	1.3773	(2.5697)	0.0000	1	(1.1925)	01/06/2025
000927.ZK	12/04/2024	SDB3260123545	(12,400.00)	0.3980	(4,935.22)	(4,935.22)	0.0000	4.5800	(854.5436)	0.0000	0.6279	(1.1715)	0.0000	1	(0.5436)	01/06/2025
000927.ZK	12/04/2024	SDB3260123545	(700.00)	0.3980	(278.60)	(278.60)	0.0000	4.5800	(854.5436)	0.0000	0.0354	(0.0661)	0.0000	1	(0.0307)	01/06/2025
000927.ZK	12/04/2024	SDB3260123545	(1,600.00)	0.3980	(636.80)	(636.80)	0.0000	4.5800	(854.5436)	0.0000	0.0810	(0.1512)	0.0000	1	(0.0701)	01/06/2025
000927.ZK	12/04/2024	SDB3260123545	(15,500.00)	0.3980	(6,169.03)	(6,169.03)	0.0000	4.5800	(854.5436)	0.0000	0.7848	(1.4644)	0.0000	1	(0.6795)	01/06/2025
000927.ZK	12/04/2024	SDB3260123545	(26,500.00)	0.3980	(10,547.05)	(10,547.05)	0.0000	4.5800	(854.5436)	0.0000	1.3418	(2.5036)	0.0000	1	(1.1618)	01/06/2025
TOTAL TIANJIN FAW XIALI AUTOMOBILE CO., LTD. CMN CLASS A SERIES NORTHBOUND												554.3840	(959.9123)	0.0000	(405.5283)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
TIANQI LITHIUM CORP CMN CLASS A SERIES NORTHBOUND																
002466.ZK	12/09/2024	SDB3261654691	(10,600.00)	5.0789	(55,928.63)	(53,836.65)	0.0000	4.5800	(1,460.0591)	0.0000	7.1154	(21.8346)	0.0000	1	(14.7193)	01/06/2025
002466.ZK	12/09/2024	SDB3261654691	(23,200.00)	5.0789	(122,409.84)	(117,831.15)	0.0000	4.5800	(1,460.0591)	0.0000	15.5733	(47.7890)	0.0000	1	(32.2158)	01/06/2025
002466.ZK	12/06/2024	SDB3261654691	(21,800.00)	5.1606	(115,023.03)	(112,501.67)	0.0000	4.5800	(1,470.0000)	0.0000	43.9005	(137.8145)	0.0000	3	(93.9141)	01/06/2025
002466.ZK	12/06/2024	SDB3261654691	(23,200.00)	5.1606	(122,409.84)	(119,726.55)	0.0000	4.5800	(1,470.0000)	0.0000	46.7198	(146.6650)	0.0000	3	(99.9453)	01/06/2025
002466.ZK	12/05/2024	SDB3261654691	(3,600.00)	5.2412	(18,994.63)	(18,868.19)	0.0000	4.5800	(1,475.0462)	0.0000	2.4165	(7.7310)	0.0000	1	(5.3144)	01/06/2025
002466.ZK	12/05/2024	SDB3261654691	(1,100.00)	5.2412	(5,803.91)	(5,765.28)	0.0000	4.5800	(1,475.0462)	0.0000	0.7384	(2.3622)	0.0000	1	(1.6239)	01/06/2025
002466.ZK	12/05/2024	SDB3261654691	(26,200.00)	5.2412	(138,238.69)	(137,318.50)	0.0000	4.5800	(1,475.0462)	0.0000	17.5870	(56.2642)	0.0000	1	(38.6772)	01/06/2025
002466.ZK	12/05/2024	SDB3261654691	(23,200.00)	5.2412	(122,409.84)	(121,595.00)	0.0000	4.5800	(1,475.0462)	0.0000	15.5733	(49.8217)	0.0000	1	(34.2485)	01/06/2025
002466.ZK	12/04/2024	SDB3261654691	(3,600.00)	5.2763	(18,994.63)	(18,994.63)	0.0000	4.5800	(1,475.0462)	0.0000	2.4165	(7.7828)	0.0000	1	(5.3662)	01/06/2025
002466.ZK	12/04/2024	SDB3261654691	(1,100.00)	5.2763	(5,803.91)	(5,803.91)	0.0000	4.5800	(1,475.0462)	0.0000	0.7384	(2.3781)	0.0000	1	(1.6397)	01/06/2025
002466.ZK	12/04/2024	SDB3261654691	(26,200.00)	5.2763	(138,238.69)	(138,238.69)	0.0000	4.5800	(1,475.0462)	0.0000	17.5870	(56.6412)	0.0000	1	(39.0542)	01/06/2025
002466.ZK	12/04/2024	SDB3261654691	(23,200.00)	5.2763	(122,409.84)	(122,409.84)	0.0000	4.5800	(1,475.0462)	0.0000	15.5733	(50.1556)	0.0000	1	(34.5823)	01/06/2025
TOTAL TIANQI LITHIUM CORP CMN CLASS A SERIES NORTHBOUND												185.9392	(587.2400)	0.0000	(401.3008)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
TIBET MINERAL DEVELOPMENT CO CMN CLASS A SERIES NORTHBOUND																
000762.ZK	01/03/2025	SDB3264054751	(600.00)	3.0358	(1,817.76)	(1,821.46)	0.0000	4.3300	(1,820.7880)	0.0000	0.6559	(2.7638)	0.0000	3	(2.1078)	01/06/2025
000762.ZK	01/03/2025	SDB3264054751	(4,800.00)	3.0358	(14,607.11)	(14,571.72)	0.0000	4.3300	(1,820.7880)	0.0000	5.2707	(22.1100)	0.0000	3	(16.8393)	01/06/2025
000762.ZK	01/03/2025	SDB3264054751	(4,700.00)	3.0358	(14,445.06)	(14,268.14)	0.0000	4.3300	(1,820.7880)	0.0000	5.2123	(21.6494)	0.0000	3	(16.4371)	01/06/2025
000762.ZK	01/03/2025	SDB3264054751	(2,000.00)	3.0358	(6,124.99)	(6,071.55)	0.0000	4.3300	(1,820.7880)	0.0000	2.2101	(9.2125)	0.0000	3	(7.0024)	01/06/2025
000762.ZK	01/03/2025	SDB3264054751	(100.00)	3.0358	(311.03)	(303.58)	0.0000	4.3300	(1,820.7880)	0.0000	0.1122	(0.4606)	0.0000	3	(0.3484)	01/06/2025
000762.ZK	01/03/2025	SDB3264054751	(200.00)	3.0358	(626.51)	(607.15)	0.0000	4.3300	(1,820.7880)	0.0000	0.2261	(0.9213)	0.0000	3	(0.6952)	01/06/2025
000762.ZK	01/03/2025	SDB3264054751	(1,200.00)	3.0358	(3,923.24)	(3,642.93)	0.0000	4.3300	(1,820.7880)	0.0000	1.4156	(5.5275)	0.0000	3	(4.1119)	01/06/2025
000762.ZK	01/03/2025	SDB3264054751	(4,700.00)	3.0358	(15,366.03)	(14,268.14)	0.0000	4.3300	(1,820.7880)	0.0000	5.5446	(21.6494)	0.0000	3	(16.1048)	01/06/2025
000762.ZK	01/03/2025	SDB3264054751	(100.00)	3.0358	(327.28)	(303.58)	0.0000	4.3300	(1,820.7880)	0.0000	0.1181	(0.4606)	0.0000	3	(0.3425)	01/06/2025
000762.ZK	01/02/2025	SDB3264054751	(600.00)	2.9945	(1,817.76)	(1,796.68)	0.0000	4.3300	(1,820.7880)	0.0000	0.2186	(0.9087)	0.0000	1	(0.6901)	01/06/2025
000762.ZK	01/02/2025	SDB3264054751	(4,800.00)	2.9945	(14,607.11)	(14,373.48)	0.0000	4.3300	(1,820.7880)	0.0000	1.7569	(7.2697)	0.0000	1	(5.5128)	01/06/2025
000762.ZK	01/02/2025	SDB3264054751	(4,700.00)	2.9945	(14,445.06)	(14,074.03)	0.0000	4.3300	(1,820.7880)	0.0000	1.7374	(7.1183)	0.0000	1	(5.3809)	01/06/2025
000762.ZK	01/02/2025	SDB3264054751	(2,000.00)	2.9945	(6,124.99)	(5,988.95)	0.0000	4.3300	(1,820.7880)	0.0000	0.7367	(3.0291)	0.0000	1	(2.2924)	01/06/2025
000762.ZK	01/02/2025	SDB3264054751	(100.00)	2.9945	(311.03)	(299.45)	0.0000	4.3300	(1,820.7880)	0.0000	0.0374	(0.1515)	0.0000	1	(0.1140)	01/06/2025
000762.ZK	01/02/2025	SDB3264054751	(200.00)	2.9945	(626.51)	(598.89)	0.0000	4.3300	(1,820.7880)	0.0000	0.0754	(0.3029)	0.0000	1	(0.2276)	01/06/2025
000762.ZK	01/02/2025	SDB3264054751	(1,200.00)	2.9945	(3,923.24)	(3,593.37)	0.0000	4.3300	(1,820.7880)	0.0000	0.4719	(1.8174)	0.0000	1	(1.3456)	01/06/2025
000762.ZK	01/02/2025	SDB3264054751	(4,700.00)	2.9945	(15,366.03)	(14,074.03)	0.0000	4.3300	(1,820.7880)	0.0000	1.8482	(7.1183)	0.0000	1	(5.2701)	01/06/2025
000762.ZK	01/02/2025	SDB3264054751	(100.00)	2.9945	(327.28)	(299.45)	0.0000	4.3300	(1,820.7880)	0.0000	0.0394	(0.1515)	0.0000	1	(0.1121)	01/06/2025
000762.ZK	12/31/2024	SDB3264054751	(600.00)	3.0353	(1,817.76)	(1,821.18)	0.0000	4.3300	(1,820.7880)	0.0000	0.4373	(1.8422)	0.0000	2	(1.4049)	01/06/2025
000762.ZK	12/31/2024	SDB3264054751	(4,800.00)	3.0353	(14,607.11)	(14,569.45)	0.0000	4.3300	(1,820.7880)	0.0000	3.5138	(14.7377)	0.0000	2	(11.2239)	01/06/2025
000762.ZK	12/31/2024	SDB3264054751	(4,700.00)	3.0353	(14,445.06)	(14,265.92)	0.0000	4.3300	(1,820.7880)	0.0000	3.4748	(14.4307)	0.0000	2	(10.9558)	01/06/2025
000762.ZK	12/31/2024	SDB3264054751	(2,000.00)	3.0353	(6,124.99)	(6,070.60)	0.0000	4.3300	(1,820.7880)	0.0000	1.4734	(6.1407)	0.0000	2	(4.6673)	01/06/2025
000762.ZK	12/31/2024	SDB3264054751	(100.00)	3.0353	(311.03)	(303.53)	0.0000	4.3300	(1,820.7880)	0.0000	0.0748	(0.3070)	0.0000	2	(0.2322)	01/06/2025
000762.ZK	12/31/2024	SDB3264054751	(200.00)	3.0353	(626.51)	(607.06)	0.0000	4.3300	(1,820.7880)	0.0000	0.1507	(0.6141)	0.0000	2	(0.4634)	01/06/2025
000762.ZK	12/31/2024	SDB3264054751	(1,200.00)	3.0353	(3,923.24)	(3,642.36)	0.0000	4.3300	(1,820.7880)	0.0000	0.9438	(3.6844)	0.0000	2	(2.7407)	01/06/2025
000762.ZK	12/31/2024	SDB3264054751	(4,700.00)	3.0353	(15,366.03)	(14,265.92)	0.0000	4.3300	(1,820.7880)	0.0000	3.6964	(14.4307)	0.0000	2	(10.7343)	01/06/2025
000762.ZK	12/31/2024	SDB3264054751	(100.00)	3.0353	(327.28)	(303.53)	0.0000	4.3300	(1,820.7880)	0.0000	0.0787	(0.3070)	0.0000	2	(0.2283)	01/06/2025
000762.ZK	12/30/2024	SDB3264054751	(600.00)	2.9992	(1,817.76)	(1,799.50)	0.0000	4.3300	(1,820.7880)	0.0000	0.2186	(0.9101)	0.0000	1	(0.6915)	01/06/2025
000762.ZK	12/30/2024	SDB3264054751	(4,800.00)	2.9992	(14,607.11)	(14,396.03)	0.0000	4.3300	(1,820.7880)	0.0000	1.7569	(7.2811)	0.0000	1	(5.5242)	01/06/2025
000762.ZK	12/30/2024	SDB3264054751	(4,700.00)	2.9992	(14,445.06)	(14,096.11)	0.0000	4.3300	(1,820.7880)	0.0000	1.7374	(7.1295)	0.0000	1	(5.3920)	01/06/2025
000762.ZK	12/30/2024	SDB3264054751	(2,000.00)	2.9992	(6,124.99)	(5,998.34)	0.0000	4.3300	(1,820.7880)	0.0000	0.7367	(3.0338)	0.0000	1	(2.2971)	01/06/2025
000762.ZK	12/30/2024	SDB3264054751	(100.00)	2.9992	(311.03)	(299.92)	0.0000	4.3300	(1,820.7880)	0.0000	0.0374	(0.1517)	0.0000	1	(0.1143)	01/06/2025
000762.ZK	12/30/2024	SDB3264054751	(200.00)	2.9992	(626.51)	(599.83)	0.0000	4.3300	(1,820.7880)	0.0000	0.0754	(0.3034)	0.0000	1	(0.2280)	01/06/2025
000762.ZK	12/30/2024	SDB3264054751	(1,200.00)	2.9992	(3,923.24)	(3,599.01)	0.0000	4.3300	(1,820.7880)	0.0000	0.4719	(1.8203)	0.0000	1	(1.3484)	01/06/2025
000762.ZK	12/30/2024	SDB3264054751	(4,700.00)	2.9992	(15,366.03)	(14,096.11)	0.0000	4.3300	(1,820.7880)	0.0000	1.8482	(7.1295)	0.0000	1	(5.2813)	01/06/2025
000762.ZK	12/30/2024	SDB3264054751	(100.00)	2.9992	(327.28)	(299.92)	0.0000	4.3300	(1,820.7880)	0.0000	0.0394	(0.1517)	0.0000	1	(0.1123)	01/06/2025
000762.ZK	12/27/2024	SDB3264054751	(4,700.00)	3.0665	(14,445.06)	(14,412.56)	0.0000	4.3300	(1,891.7307)	0.0000	5.2123	(22.7206)	0.0000	3	(17.5083)	01/06/2025
000762.ZK	12/27/2024	SDB3264054751	(2,000.00)	3.0665	(6,124.99)	(6,133.00)	0.0000	4.3300	(1,891.7307)	0.0000	2.2101	(9.6683)	0.0000	3	(7.4582)	01/06/2025
000762.ZK	12/27/2024	SDB3264054751	(100.00)	3.0665	(311.03)	(306.65)	0.0000	4.3300	(1,891.7307)	0.0000	0.1122	(0.4834)	0.0000	3	(0.3712)	01/06/2025
000762.ZK	12/27/2024	SDB3264054751	(200.00)	3.0665	(626.51)	(613.30)	0.0000	4.3300	(1,891.7307)	0.0000	0.2261	(0.9668)	0.0000	3	(0.7408)	01/06/2025
000762.ZK	12/27/2024	SDB3264054751	(1,200.00)	3.0665	(3,923.24)	(3,679.80)	0.0000	4.3300	(1,891.7307)	0.0000	1.4156	(5.8010)	0.0000	3	(4.3854)	01/06/2025
000762.ZK	12/27/2024	SDB3264054751	(4,700.00)	3.0665	(15,366.03)	(14,412.56)	0.0000	4.3300	(1,891.7307)	0.0000	5.5446	(22.7206)	0.0000	3	(17.1760)	01/06/2025
000762.ZK	12/27/2024	SDB3264054751	(100.00)	3.0665	(327.28)	(306.65)	0.0000	4.3300	(1,891.7307)	0.0000	0.1181	(0.4834)	0.0000	3	(0.3653)	01/06/2025
000762.ZK	12/26/2024	SDB3264054751	(4,700.00)	3.0558	(14,445.06)	(14,362.18)	0.0000	4.3300	(1,891.7307)	0.0000	1.7374	(7.5470)	0.0000	1	(5.8096)	01/06/2025
000762.ZK	12/26/2024	SDB3264054751	(2,000.00)	3.0558	(6,124.99)	(6,111.57)	0.0000	4.3300	(1,891.7307)	0.0000	0.7367	(3.2115)	0.0000	1	(2.4748)	01/06/2025
000762.ZK	12/26/2024	SDB3264054751	(100.00)	3.0558	(311.03)	(305.58)	0.0000	4.3300	(1,891.7307)	0.0000	0.0374	(0.1606)	0.0000	1	(0.1232)	01/06/2025
000762.ZK	12/26/2024	SDB3264054751	(200.00)	3.0558	(626.51)	(611.16)	0.0000	4.3300	(1,891.7307)	0.0000	0.0754	(0.3212)	0.0000	1	(0.2458)	01/06/2025
000762.ZK	12/26/2024	SDB3264054751	(1,200.00)	3.0558	(3,923.24)	(3,666.94)	0.0000	4.3300	(1,891.7307)	0.0000	0.4719	(1.9269)	0.0000	1	(1.4550)	01/06/2025
000762.ZK	12/26/2024	SDB3264054751	(4,700.00)	3.0558	(15,366.03)	(14,362.18)	0.0000	4.3300	(1,891.7307)	0.0000	1.8482	(7.5470)	0.0000	1	(5.6989)	01/06/2025
000762.ZK	12/26/2024	SDB3264054751	(100.00)	3.0558	(327.28)	(305.58)	0.0000	4.3300	(1,891.7307)	0.0000	0.0394	(0.1606)	0.0000	1	(0.1212)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
TIBET MINERAL DEVELOPMENT CO CMN CLASS A SERIES NORTHBOUND (Cont.)																
000762.ZK	12/24/2024	SDB3264054751	(4,700.00)	3.0558	(14,445.06)	(14,362.18)	0.0000	4.3300	(1,891.7307)	0.0000	3.4748	(15.0941)	0.0000	2	(11.6193)	01/06/2025
000762.ZK	12/24/2024	SDB3264054751	(2,000.00)	3.0558	(6,124.99)	(6,111.57)	0.0000	4.3300	(1,891.7307)	0.0000	1.4734	(6.4230)	0.0000	2	(4.9496)	01/06/2025
000762.ZK	12/24/2024	SDB3264054751	(100.00)	3.0558	(311.03)	(305.58)	0.0000	4.3300	(1,891.7307)	0.0000	0.0748	(0.3212)	0.0000	2	(0.2463)	01/06/2025
000762.ZK	12/24/2024	SDB3264054751	(200.00)	3.0558	(626.51)	(611.16)	0.0000	4.3300	(1,891.7307)	0.0000	0.1507	(0.6423)	0.0000	2	(0.4916)	01/06/2025
000762.ZK	12/24/2024	SDB3264054751	(1,200.00)	3.0558	(3,923.24)	(3,666.94)	0.0000	4.3300	(1,891.7307)	0.0000	0.9438	(3.8538)	0.0000	2	(2.9101)	01/06/2025
000762.ZK	12/24/2024	SDB3264054751	(4,700.00)	3.0558	(15,366.03)	(14,362.18)	0.0000	4.3300	(1,891.7307)	0.0000	3.6964	(15.0941)	0.0000	2	(11.3977)	01/06/2025
000762.ZK	12/24/2024	SDB3264054751	(100.00)	3.0558	(327.28)	(305.58)	0.0000	4.3300	(1,891.7307)	0.0000	0.0787	(0.3212)	0.0000	2	(0.2424)	01/06/2025
000762.ZK	12/23/2024	SDB3264054751	(4,700.00)	3.0739	(14,445.06)	(14,447.35)	0.0000	4.3300	(1,891.7307)	0.0000	1.7374	(7.5918)	0.0000	1	(5.8544)	01/06/2025
000762.ZK	12/23/2024	SDB3264054751	(2,000.00)	3.0739	(6,124.99)	(6,147.81)	0.0000	4.3300	(1,891.7307)	0.0000	0.7367	(3.2306)	0.0000	1	(2.4939)	01/06/2025
000762.ZK	12/23/2024	SDB3264054751	(100.00)	3.0739	(311.03)	(307.39)	0.0000	4.3300	(1,891.7307)	0.0000	0.0374	(0.1615)	0.0000	1	(0.1241)	01/06/2025
000762.ZK	12/23/2024	SDB3264054751	(200.00)	3.0739	(626.51)	(614.78)	0.0000	4.3300	(1,891.7307)	0.0000	0.0754	(0.3231)	0.0000	1	(0.2477)	01/06/2025
000762.ZK	12/23/2024	SDB3264054751	(1,200.00)	3.0739	(3,923.24)	(3,688.69)	0.0000	4.3300	(1,891.7307)	0.0000	0.4719	(1.9383)	0.0000	1	(1.4665)	01/06/2025
000762.ZK	12/23/2024	SDB3264054751	(4,700.00)	3.0739	(15,366.03)	(14,447.35)	0.0000	4.3300	(1,891.7307)	0.0000	1.8482	(7.5918)	0.0000	1	(5.7436)	01/06/2025
000762.ZK	12/23/2024	SDB3264054751	(100.00)	3.0739	(327.28)	(307.39)	0.0000	4.3300	(1,891.7307)	0.0000	0.0394	(0.1615)	0.0000	1	(0.1222)	01/06/2025
000762.ZK	12/20/2024	SDB3264054751	(4,700.00)	3.0555	(14,445.06)	(14,360.69)	0.0000	4.3300	(1,891.7307)	0.0000	5.2123	(22.6388)	0.0000	3	(17.4265)	01/06/2025
000762.ZK	12/20/2024	SDB3264054751	(2,000.00)	3.0555	(6,124.99)	(6,110.93)	0.0000	4.3300	(1,891.7307)	0.0000	2.2101	(9.6335)	0.0000	3	(7.4234)	01/06/2025
000762.ZK	12/20/2024	SDB3264054751	(100.00)	3.0555	(311.03)	(305.55)	0.0000	4.3300	(1,891.7307)	0.0000	0.1122	(0.4817)	0.0000	3	(0.3694)	01/06/2025
000762.ZK	12/20/2024	SDB3264054751	(200.00)	3.0555	(626.51)	(611.09)	0.0000	4.3300	(1,891.7307)	0.0000	0.2261	(0.9634)	0.0000	3	(0.7373)	01/06/2025
000762.ZK	12/20/2024	SDB3264054751	(1,200.00)	3.0555	(3,923.24)	(3,666.56)	0.0000	4.3300	(1,891.7307)	0.0000	1.4156	(5.7801)	0.0000	3	(4.3645)	01/06/2025
000762.ZK	12/20/2024	SDB3264054751	(4,700.00)	3.0555	(15,366.03)	(14,360.69)	0.0000	4.3300	(1,891.7307)	0.0000	5.5446	(22.6388)	0.0000	3	(17.0942)	01/06/2025
000762.ZK	12/20/2024	SDB3264054751	(100.00)	3.0555	(327.28)	(305.55)	0.0000	4.3300	(1,891.7307)	0.0000	0.1181	(0.4817)	0.0000	3	(0.3636)	01/06/2025
000762.ZK	12/19/2024	SDB3264054751	(100.00)	3.0752	(311.03)	(307.52)	0.0000	4.5800	(2,069.0476)	0.0000	0.0396	(0.1767)	0.0000	1	(0.1372)	01/06/2025
000762.ZK	12/19/2024	SDB3264054751	(200.00)	3.0752	(626.51)	(615.04)	0.0000	4.5800	(2,069.0476)	0.0000	0.0797	(0.3535)	0.0000	1	(0.2738)	01/06/2025
000762.ZK	12/19/2024	SDB3264054751	(1,200.00)	3.0752	(3,923.24)	(3,690.23)	0.0000	4.5800	(2,069.0476)	0.0000	0.4991	(2.1209)	0.0000	1	(1.6218)	01/06/2025
000762.ZK	12/19/2024	SDB3264054751	(4,700.00)	3.0752	(15,366.03)	(14,453.40)	0.0000	4.5800	(2,069.0476)	0.0000	1.9549	(8.3069)	0.0000	1	(6.3520)	01/06/2025
000762.ZK	12/19/2024	SDB3264054751	(100.00)	3.0752	(327.28)	(307.52)	0.0000	4.5800	(2,069.0476)	0.0000	0.0416	(0.1767)	0.0000	1	(0.1351)	01/06/2025
000762.ZK	12/18/2024	SDB3264054751	(100.00)	3.1117	(311.03)	(311.17)	0.0000	4.5800	(2,069.0476)	0.0000	0.0396	(0.1788)	0.0000	1	(0.1393)	01/06/2025
000762.ZK	12/18/2024	SDB3264054751	(200.00)	3.1117	(626.51)	(622.34)	0.0000	4.5800	(2,069.0476)	0.0000	0.0797	(0.3577)	0.0000	1	(0.2780)	01/06/2025
000762.ZK	12/18/2024	SDB3264054751	(1,200.00)	3.1117	(3,923.24)	(3,734.02)	0.0000	4.5800	(2,069.0476)	0.0000	0.4991	(2.1461)	0.0000	1	(1.6470)	01/06/2025
000762.ZK	12/18/2024	SDB3264054751	(4,700.00)	3.1117	(15,366.03)	(14,624.93)	0.0000	4.5800	(2,069.0476)	0.0000	1.9549	(8.4055)	0.0000	1	(6.4506)	01/06/2025
000762.ZK	12/18/2024	SDB3264054751	(100.00)	3.1117	(327.28)	(311.17)	0.0000	4.5800	(2,069.0476)	0.0000	0.0416	(0.1788)	0.0000	1	(0.1372)	01/06/2025
000762.ZK	12/17/2024	SDB3264054751	(1,200.00)	3.2300	(3,923.24)	(3,876.06)	0.0000	4.5800	(2,086.2500)	0.0000	0.4991	(2.2462)	0.0000	1	(1.7471)	01/06/2025
000762.ZK	12/17/2024	SDB3264054751	(4,700.00)	3.2300	(15,366.03)	(15,181.22)	0.0000	4.5800	(2,086.2500)	0.0000	1.9549	(8.7977)	0.0000	1	(6.8428)	01/06/2025
000762.ZK	12/17/2024	SDB3264054751	(100.00)	3.2300	(327.28)	(323.00)	0.0000	4.5800	(2,086.2500)	0.0000	0.0416	(0.1872)	0.0000	1	(0.1455)	01/06/2025
000762.ZK	12/16/2024	SDB3264054751	(1,200.00)	3.2301	(3,923.24)	(3,876.17)	0.0000	4.5800	(2,086.2500)	0.0000	0.4991	(2.2463)	0.0000	1	(1.7472)	01/06/2025
000762.ZK	12/16/2024	SDB3264054751	(4,700.00)	3.2301	(15,366.03)	(15,181.66)	0.0000	4.5800	(2,086.2500)	0.0000	1.9549	(8.7980)	0.0000	1	(6.8431)	01/06/2025
000762.ZK	12/16/2024	SDB3264054751	(100.00)	3.2301	(327.28)	(323.01)	0.0000	4.5800	(2,086.2500)	0.0000	0.0416	(0.1872)	0.0000	1	(0.1456)	01/06/2025
000762.ZK	12/13/2024	SDB3264054751	(1,200.00)	3.2694	(3,923.24)	(3,923.24)	0.0000	4.5800	(2,086.2500)	0.0000	1.4974	(6.8207)	0.0000	3	(5.3233)	01/06/2025
000762.ZK	12/13/2024	SDB3264054751	(4,700.00)	3.2694	(15,366.03)	(15,366.03)	0.0000	4.5800	(2,086.2500)	0.0000	5.8647	(26.7145)	0.0000	3	(20.8498)	01/06/2025
000762.ZK	12/13/2024	SDB3264054751	(100.00)	3.2728	(327.28)	(327.28)	0.0000	4.5800	(2,086.2500)	0.0000	0.1249	(0.5690)	0.0000	3	(0.4441)	01/06/2025
000762.ZK	12/12/2024	SDB3263645018	(200.00)	3.2187	(651.75)	(643.75)	0.0000	4.5800	(2,177.9411)	0.0000	0.0829	(0.3895)	0.0000	1	(0.3065)	01/06/2025
000762.ZK	12/12/2024	SDB3263645018	(1,500.00)	3.2187	(4,872.43)	(4,828.09)	0.0000	4.5800	(2,177.9411)	0.0000	0.6199	(2.9209)	0.0000	1	(2.3010)	01/06/2025
000762.ZK	12/11/2024	SDB3263645018	(200.00)	3.2630	(651.75)	(652.60)	0.0000	4.5800	(2,177.9411)	0.0000	0.0829	(0.3948)	0.0000	1	(0.3119)	01/06/2025
000762.ZK	12/11/2024	SDB3263645018	(1,500.00)	3.2630	(4,872.43)	(4,894.47)	0.0000	4.5800	(2,177.9411)	0.0000	0.6199	(2.9611)	0.0000	1	(2.3412)	01/06/2025
000762.ZK	12/10/2024	SDB3263645018	(1,500.00)	3.2204	(4,872.43)	(4,830.53)	0.0000	4.5800	(2,175.0000)	0.0000	0.6199	(2.9184)	0.0000	1	(2.2986)	01/06/2025
000762.ZK	12/09/2024	SDB3263645018	(1,500.00)	3.2483	(4,872.43)	(4,872.43)	0.0000	4.5800	(2,175.0000)	0.0000	0.6199	(2.9438)	0.0000	1	(2.3239)	01/06/2025
000762.ZK	12/04/2024	SDB3260962788	(7,300.00)	3.2600	(23,798.15)	(23,798.15)	0.0000	4.5800	(1,741.4876)	0.0000	3.0277	(11.5123)	0.0000	1	(8.4846)	01/06/2025
000762.ZK	12/04/2024	SDB3260962788	(4,900.00)	3.2600	(15,974.10)	(15,974.10)	0.0000	4.5800	(1,741.4876)	0.0000	2.0323	(7.7274)	0.0000	1	(5.6952)	01/06/2025
000762.ZK	12/04/2024	SDB3260962788	(135.00)	3.2600	(440.10)	(440.10)	0.0000	4.5800	(1,741.4876)	0.0000	0.0560	(0.2129)	0.0000	1	(0.1569)	01/06/2025
TOTAL TIBET MINERAL DEVELOPMENT CO CMN CLASS A SERIES NORTHBOUND												123.3857	(517.0626)	0.0000	(393.6769)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
TONGHUA DONGBAO MEDICINES CO LTD CMN CLASS A SERIES NORTHBOUND																
600867.SH	01/03/2025	SDB3260488585	(4,300.00)	1.1232	(5,015.37)	(4,829.74)	0.0000	4.3300	(1,786.2391)	0.0000	1.8097	(7.1892)	0.0000	3	(5.3795)	01/06/2025
600867.SH	01/03/2025	SDB3260488585	(11,100.00)	1.1232	(12,946.66)	(12,467.48)	0.0000	4.3300	(1,786.2391)	0.0000	4.6716	(18.5582)	0.0000	3	(13.8867)	01/06/2025
600867.SH	01/03/2025	SDB3260488585	(800.00)	1.1232	(933.09)	(898.56)	0.0000	4.3300	(1,786.2391)	0.0000	0.3367	(1.3375)	0.0000	3	(1.0008)	01/06/2025
600867.SH	01/03/2025	SDB3260488585	(500.00)	1.1232	(583.18)	(561.60)	0.0000	4.3300	(1,786.2391)	0.0000	0.2104	(0.8360)	0.0000	3	(0.6255)	01/06/2025
600867.SH	01/03/2025	SDB3260488585	(1,500.00)	1.1232	(1,749.55)	(1,684.79)	0.0000	4.3300	(1,786.2391)	0.0000	0.6313	(2.5079)	0.0000	3	(1.8766)	01/06/2025
600867.SH	01/03/2025	SDB3260488585	(200.00)	1.1232	(233.27)	(224.64)	0.0000	4.3300	(1,786.2391)	0.0000	0.0842	(0.3344)	0.0000	3	(0.2502)	01/06/2025
600867.SH	01/03/2025	SDB3260488585	(3,000.00)	1.1232	(3,499.10)	(3,369.59)	0.0000	4.3300	(1,786.2391)	0.0000	1.2626	(5.0157)	0.0000	3	(3.7532)	01/06/2025
600867.SH	01/03/2025	SDB3260488585	(2,500.00)	1.1232	(2,915.91)	(2,807.99)	0.0000	4.3300	(1,786.2391)	0.0000	1.0522	(4.1798)	0.0000	3	(3.1276)	01/06/2025
600867.SH	01/03/2025	SDB3260488585	(1,100.00)	1.1232	(1,283.00)	(1,235.52)	0.0000	4.3300	(1,786.2391)	0.0000	0.4630	(1.8391)	0.0000	3	(1.3762)	01/06/2025
600867.SH	01/03/2025	SDB3260488585	(1,700.00)	1.1232	(1,982.82)	(1,909.43)	0.0000	4.3300	(1,786.2391)	0.0000	0.7155	(2.8423)	0.0000	3	(2.1268)	01/06/2025
600867.SH	01/03/2025	SDB3260488585	(200.00)	1.1232	(233.27)	(224.64)	0.0000	4.3300	(1,786.2391)	0.0000	0.0842	(0.3344)	0.0000	3	(0.2502)	01/06/2025
600867.SH	01/03/2025	SDB3260488585	(6,400.00)	1.1232	(7,464.74)	(7,188.45)	0.0000	4.3300	(1,786.2391)	0.0000	2.6935	(10.7002)	0.0000	3	(8.0067)	01/06/2025
600867.SH	01/03/2025	SDB3260488585	(1,400.00)	1.1232	(1,632.91)	(1,572.47)	0.0000	4.3300	(1,786.2391)	0.0000	0.5892	(2.3407)	0.0000	3	(1.7515)	01/06/2025
600867.SH	01/02/2025	SDB3260488585	(4,300.00)	1.1228	(5,015.37)	(4,827.86)	0.0000	4.3300	(1,786.2391)	0.0000	0.6032	(2.3955)	0.0000	1	(1.7922)	01/06/2025
600867.SH	01/02/2025	SDB3260488585	(11,100.00)	1.1228	(12,946.66)	(12,462.60)	0.0000	4.3300	(1,786.2391)	0.0000	1.5572	(6.1837)	0.0000	1	(4.6265)	01/06/2025
600867.SH	01/02/2025	SDB3260488585	(800.00)	1.1228	(933.09)	(898.21)	0.0000	4.3300	(1,786.2391)	0.0000	0.1122	(0.4457)	0.0000	1	(0.3334)	01/06/2025
600867.SH	01/02/2025	SDB3260488585	(500.00)	1.1228	(583.18)	(561.38)	0.0000	4.3300	(1,786.2391)	0.0000	0.0701	(0.2785)	0.0000	1	(0.2084)	01/06/2025
600867.SH	01/02/2025	SDB3260488585	(1,500.00)	1.1228	(1,749.55)	(1,684.14)	0.0000	4.3300	(1,786.2391)	0.0000	0.2104	(0.8356)	0.0000	1	(0.6252)	01/06/2025
600867.SH	01/02/2025	SDB3260488585	(200.00)	1.1228	(233.27)	(224.55)	0.0000	4.3300	(1,786.2391)	0.0000	0.0281	(0.1114)	0.0000	1	(0.0834)	01/06/2025
600867.SH	01/02/2025	SDB3260488585	(3,000.00)	1.1228	(3,499.10)	(3,368.27)	0.0000	4.3300	(1,786.2391)	0.0000	0.4209	(1.6713)	0.0000	1	(1.2504)	01/06/2025
600867.SH	01/02/2025	SDB3260488585	(2,500.00)	1.1228	(2,915.91)	(2,806.89)	0.0000	4.3300	(1,786.2391)	0.0000	0.3507	(1.3927)	0.0000	1	(1.0420)	01/06/2025
600867.SH	01/02/2025	SDB3260488585	(1,100.00)	1.1228	(1,283.00)	(1,235.03)	0.0000	4.3300	(1,786.2391)	0.0000	0.1543	(0.6128)	0.0000	1	(0.4585)	01/06/2025
600867.SH	01/02/2025	SDB3260488585	(1,700.00)	1.1228	(1,982.82)	(1,908.69)	0.0000	4.3300	(1,786.2391)	0.0000	0.2385	(0.9470)	0.0000	1	(0.7086)	01/06/2025
600867.SH	01/02/2025	SDB3260488585	(200.00)	1.1228	(233.27)	(224.55)	0.0000	4.3300	(1,786.2391)	0.0000	0.0281	(0.1114)	0.0000	1	(0.0834)	01/06/2025
600867.SH	01/02/2025	SDB3260488585	(6,400.00)	1.1228	(7,464.74)	(7,185.64)	0.0000	4.3300	(1,786.2391)	0.0000	0.8978	(3.5654)	0.0000	1	(2.6675)	01/06/2025
600867.SH	01/02/2025	SDB3260488585	(1,400.00)	1.1228	(1,632.91)	(1,571.86)	0.0000	4.3300	(1,786.2391)	0.0000	0.1964	(0.7799)	0.0000	1	(0.5835)	01/06/2025
600867.SH	12/31/2024	SDB3260488585	(4,300.00)	1.1213	(5,015.37)	(4,821.57)	0.0000	4.3300	(1,786.2391)	0.0000	1.2065	(4.7847)	0.0000	2	(3.5782)	01/06/2025
600867.SH	12/31/2024	SDB3260488585	(11,100.00)	1.1213	(12,946.66)	(12,446.39)	0.0000	4.3300	(1,786.2391)	0.0000	3.1144	(12.3512)	0.0000	2	(9.2368)	01/06/2025
600867.SH	12/31/2024	SDB3260488585	(800.00)	1.1213	(933.09)	(897.04)	0.0000	4.3300	(1,786.2391)	0.0000	0.2245	(0.8902)	0.0000	2	(0.6657)	01/06/2025
600867.SH	12/31/2024	SDB3260488585	(500.00)	1.1213	(583.18)	(560.65)	0.0000	4.3300	(1,786.2391)	0.0000	0.1403	(0.5564)	0.0000	2	(0.4161)	01/06/2025
600867.SH	12/31/2024	SDB3260488585	(1,500.00)	1.1213	(1,749.55)	(1,681.94)	0.0000	4.3300	(1,786.2391)	0.0000	0.4209	(1.6691)	0.0000	2	(1.2482)	01/06/2025
600867.SH	12/31/2024	SDB3260488585	(200.00)	1.1213	(233.27)	(224.26)	0.0000	4.3300	(1,786.2391)	0.0000	0.0561	(0.2225)	0.0000	2	(0.1664)	01/06/2025
600867.SH	12/31/2024	SDB3260488585	(3,000.00)	1.1213	(3,499.10)	(3,363.89)	0.0000	4.3300	(1,786.2391)	0.0000	0.8417	(3.3382)	0.0000	2	(2.4964)	01/06/2025
600867.SH	12/31/2024	SDB3260488585	(2,500.00)	1.1213	(2,915.91)	(2,803.24)	0.0000	4.3300	(1,786.2391)	0.0000	0.7014	(2.7818)	0.0000	2	(2.0804)	01/06/2025
600867.SH	12/31/2024	SDB3260488585	(1,100.00)	1.1213	(1,283.00)	(1,233.43)	0.0000	4.3300	(1,786.2391)	0.0000	0.3086	(1.2240)	0.0000	2	(0.9154)	01/06/2025
600867.SH	12/31/2024	SDB3260488585	(1,700.00)	1.1213	(1,982.82)	(1,906.20)	0.0000	4.3300	(1,786.2391)	0.0000	0.4770	(1.8916)	0.0000	2	(1.4147)	01/06/2025
600867.SH	12/31/2024	SDB3260488585	(200.00)	1.1213	(233.27)	(224.26)	0.0000	4.3300	(1,786.2391)	0.0000	0.0561	(0.2225)	0.0000	2	(0.1664)	01/06/2025
600867.SH	12/31/2024	SDB3260488585	(6,400.00)	1.1213	(7,464.74)	(7,176.29)	0.0000	4.3300	(1,786.2391)	0.0000	1.7957	(7.1214)	0.0000	2	(5.3257)	01/06/2025
600867.SH	12/31/2024	SDB3260488585	(1,400.00)	1.1213	(1,632.91)	(1,569.81)	0.0000	4.3300	(1,786.2391)	0.0000	0.3928	(1.5578)	0.0000	2	(1.1650)	01/06/2025
600867.SH	12/30/2024	SDB3260488585	(4,300.00)	1.1197	(5,015.37)	(4,814.83)	0.0000	4.3300	(1,786.2391)	0.0000	0.6032	(2.3890)	0.0000	1	(1.7858)	01/06/2025
600867.SH	12/30/2024	SDB3260488585	(11,100.00)	1.1197	(12,946.66)	(12,428.97)	0.0000	4.3300	(1,786.2391)	0.0000	1.5572	(6.1670)	0.0000	1	(4.6098)	01/06/2025
600867.SH	12/30/2024	SDB3260488585	(800.00)	1.1197	(933.09)	(895.78)	0.0000	4.3300	(1,786.2391)	0.0000	0.1122	(0.4445)	0.0000	1	(0.3322)	01/06/2025
600867.SH	12/30/2024	SDB3260488585	(500.00)	1.1197	(583.18)	(559.86)	0.0000	4.3300	(1,786.2391)	0.0000	0.0701	(0.2778)	0.0000	1	(0.2076)	01/06/2025
600867.SH	12/30/2024	SDB3260488585	(1,500.00)	1.1197	(1,749.55)	(1,679.59)	0.0000	4.3300	(1,786.2391)	0.0000	0.2104	(0.8334)	0.0000	1	(0.6229)	01/06/2025
600867.SH	12/30/2024	SDB3260488585	(200.00)	1.1197	(233.27)	(223.95)	0.0000	4.3300	(1,786.2391)	0.0000	0.0281	(0.1111)	0.0000	1	(0.0831)	01/06/2025
600867.SH	12/30/2024	SDB3260488585	(3,000.00)	1.1197	(3,499.10)	(3,359.18)	0.0000	4.3300	(1,786.2391)	0.0000	0.4209	(1.6668)	0.0000	1	(1.2459)	01/06/2025
600867.SH	12/30/2024	SDB3260488585	(2,500.00)	1.1197	(2,915.91)	(2,799.32)	0.0000	4.3300	(1,786.2391)	0.0000	0.3507	(1.3890)	0.0000	1	(1.0382)	01/06/2025
600867.SH	12/30/2024	SDB3260488585	(1,100.00)	1.1197	(1,283.00)	(1,231.70)	0.0000	4.3300	(1,786.2391)	0.0000	0.1543	(0.6111)	0.0000	1	(0.4568)	01/06/2025
600867.SH	12/30/2024	SDB3260488585	(1,700.00)	1.1197	(1,982.82)	(1,903.54)	0.0000	4.3300	(1,786.2391)	0.0000	0.2385	(0.9445)	0.0000	1	(0.7060)	01/06/2025
600867.SH	12/30/2024	SDB3260488585	(200.00)	1.1197	(233.27)	(223.95)	0.0000	4.3300	(1,786.2391)	0.0000	0.0281	(0.1111)	0.0000	1	(0.0831)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
TONGHUA DONGBAO MEDICINES CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600867.SH	12/30/2024	SDB3260488585	(6,400.00)	1.1197	(7,464.74)	(7,166.25)	0.0000	4.3300	(1,786.2391)	0.0000	0.8978	(3.5557)	0.0000	1	(2.6579)	01/06/2025
600867.SH	12/30/2024	SDB3260488585	(1,400.00)	1.1197	(1,632.91)	(1,567.62)	0.0000	4.3300	(1,786.2391)	0.0000	0.1964	(0.7778)	0.0000	1	(0.5814)	01/06/2025
600867.SH	12/27/2024	SDB3260488585	(4,300.00)	1.1398	(5,015.37)	(4,901.34)	0.0000	4.3300	(1,786.2391)	0.0000	1.8097	(7.2958)	0.0000	3	(5.4861)	01/06/2025
600867.SH	12/27/2024	SDB3260488585	(11,100.00)	1.1398	(12,946.66)	(12,652.30)	0.0000	4.3300	(1,786.2391)	0.0000	4.6716	(18.8334)	0.0000	3	(14.1618)	01/06/2025
600867.SH	12/27/2024	SDB3260488585	(800.00)	1.1398	(933.09)	(911.88)	0.0000	4.3300	(1,786.2391)	0.0000	0.3367	(1.3574)	0.0000	3	(1.0207)	01/06/2025
600867.SH	12/27/2024	SDB3260488585	(500.00)	1.1398	(583.18)	(569.92)	0.0000	4.3300	(1,786.2391)	0.0000	0.2104	(0.8483)	0.0000	3	(0.6379)	01/06/2025
600867.SH	12/27/2024	SDB3260488585	(1,500.00)	1.1398	(1,749.55)	(1,709.77)	0.0000	4.3300	(1,786.2391)	0.0000	0.6313	(2.5450)	0.0000	3	(1.9138)	01/06/2025
600867.SH	12/27/2024	SDB3260488585	(200.00)	1.1398	(233.27)	(227.97)	0.0000	4.3300	(1,786.2391)	0.0000	0.0842	(0.3393)	0.0000	3	(0.2552)	01/06/2025
600867.SH	12/27/2024	SDB3260488585	(3,000.00)	1.1398	(3,499.10)	(3,419.54)	0.0000	4.3300	(1,786.2391)	0.0000	1.2626	(5.0901)	0.0000	3	(3.8275)	01/06/2025
600867.SH	12/27/2024	SDB3260488585	(2,500.00)	1.1398	(2,915.91)	(2,849.62)	0.0000	4.3300	(1,786.2391)	0.0000	1.0522	(4.2417)	0.0000	3	(3.1896)	01/06/2025
600867.SH	12/27/2024	SDB3260488585	(1,100.00)	1.1398	(1,283.00)	(1,253.83)	0.0000	4.3300	(1,786.2391)	0.0000	0.4630	(1.8664)	0.0000	3	(1.4034)	01/06/2025
600867.SH	12/27/2024	SDB3260488585	(1,700.00)	1.1398	(1,982.82)	(1,937.74)	0.0000	4.3300	(1,786.2391)	0.0000	0.7155	(2.8844)	0.0000	3	(2.1689)	01/06/2025
600867.SH	12/27/2024	SDB3260488585	(200.00)	1.1398	(233.27)	(227.97)	0.0000	4.3300	(1,786.2391)	0.0000	0.0842	(0.3393)	0.0000	3	(0.2552)	01/06/2025
600867.SH	12/27/2024	SDB3260488585	(6,400.00)	1.1398	(7,464.74)	(7,295.02)	0.0000	4.3300	(1,786.2391)	0.0000	2.6935	(10.8589)	0.0000	3	(8.1653)	01/06/2025
600867.SH	12/27/2024	SDB3260488585	(1,400.00)	1.1398	(1,632.91)	(1,595.79)	0.0000	4.3300	(1,786.2391)	0.0000	0.5892	(2.3754)	0.0000	3	(1.7862)	01/06/2025
600867.SH	12/26/2024	SDB3260488585	(4,300.00)	1.1293	(5,015.37)	(4,856.17)	0.0000	4.3300	(1,786.2391)	0.0000	0.6032	(2.4095)	0.0000	1	(1.8063)	01/06/2025
600867.SH	12/26/2024	SDB3260488585	(11,100.00)	1.1293	(12,946.66)	(12,535.69)	0.0000	4.3300	(1,786.2391)	0.0000	1.5572	(6.2199)	0.0000	1	(4.6627)	01/06/2025
600867.SH	12/26/2024	SDB3260488585	(800.00)	1.1293	(933.09)	(903.47)	0.0000	4.3300	(1,786.2391)	0.0000	0.1122	(0.4483)	0.0000	1	(0.3361)	01/06/2025
600867.SH	12/26/2024	SDB3260488585	(500.00)	1.1293	(583.18)	(564.67)	0.0000	4.3300	(1,786.2391)	0.0000	0.0701	(0.2802)	0.0000	1	(0.2100)	01/06/2025
600867.SH	12/26/2024	SDB3260488585	(1,500.00)	1.1293	(1,749.55)	(1,694.01)	0.0000	4.3300	(1,786.2391)	0.0000	0.2104	(0.8405)	0.0000	1	(0.6301)	01/06/2025
600867.SH	12/26/2024	SDB3260488585	(200.00)	1.1293	(233.27)	(225.87)	0.0000	4.3300	(1,786.2391)	0.0000	0.0281	(0.1121)	0.0000	1	(0.0840)	01/06/2025
600867.SH	12/26/2024	SDB3260488585	(3,000.00)	1.1293	(3,499.10)	(3,388.02)	0.0000	4.3300	(1,786.2391)	0.0000	0.4209	(1.6811)	0.0000	1	(1.2602)	01/06/2025
600867.SH	12/26/2024	SDB3260488585	(2,500.00)	1.1293	(2,915.91)	(2,823.35)	0.0000	4.3300	(1,786.2391)	0.0000	0.3507	(1.4009)	0.0000	1	(1.0502)	01/06/2025
600867.SH	12/26/2024	SDB3260488585	(1,100.00)	1.1293	(1,283.00)	(1,242.28)	0.0000	4.3300	(1,786.2391)	0.0000	0.1543	(0.6164)	0.0000	1	(0.4621)	01/06/2025
600867.SH	12/26/2024	SDB3260488585	(1,700.00)	1.1293	(1,982.82)	(1,919.88)	0.0000	4.3300	(1,786.2391)	0.0000	0.2385	(0.9526)	0.0000	1	(0.7141)	01/06/2025
600867.SH	12/26/2024	SDB3260488585	(200.00)	1.1293	(233.27)	(225.87)	0.0000	4.3300	(1,786.2391)	0.0000	0.0281	(0.1121)	0.0000	1	(0.0840)	01/06/2025
600867.SH	12/26/2024	SDB3260488585	(6,400.00)	1.1293	(7,464.74)	(7,227.78)	0.0000	4.3300	(1,786.2391)	0.0000	0.8978	(3.5863)	0.0000	1	(2.6884)	01/06/2025
600867.SH	12/26/2024	SDB3260488585	(1,400.00)	1.1293	(1,632.91)	(1,581.08)	0.0000	4.3300	(1,786.2391)	0.0000	0.1964	(0.7845)	0.0000	1	(0.5881)	01/06/2025
600867.SH	12/24/2024	SDB3260488585	(4,300.00)	1.1293	(5,015.37)	(4,856.17)	0.0000	4.3300	(1,786.2391)	0.0000	1.2065	(4.8190)	0.0000	2	(3.6126)	01/06/2025
600867.SH	12/24/2024	SDB3260488585	(11,100.00)	1.1293	(12,946.66)	(12,535.69)	0.0000	4.3300	(1,786.2391)	0.0000	3.1144	(12.4399)	0.0000	2	(9.3255)	01/06/2025
600867.SH	12/24/2024	SDB3260488585	(800.00)	1.1293	(933.09)	(903.47)	0.0000	4.3300	(1,786.2391)	0.0000	0.2245	(0.8966)	0.0000	2	(0.6721)	01/06/2025
600867.SH	12/24/2024	SDB3260488585	(500.00)	1.1293	(583.18)	(564.67)	0.0000	4.3300	(1,786.2391)	0.0000	0.1403	(0.5604)	0.0000	2	(0.4201)	01/06/2025
600867.SH	12/24/2024	SDB3260488585	(1,500.00)	1.1293	(1,749.55)	(1,694.01)	0.0000	4.3300	(1,786.2391)	0.0000	0.4209	(1.6811)	0.0000	2	(1.2602)	01/06/2025
600867.SH	12/24/2024	SDB3260488585	(200.00)	1.1293	(233.27)	(225.87)	0.0000	4.3300	(1,786.2391)	0.0000	0.0561	(0.2241)	0.0000	2	(0.1680)	01/06/2025
600867.SH	12/24/2024	SDB3260488585	(3,000.00)	1.1293	(3,499.10)	(3,388.02)	0.0000	4.3300	(1,786.2391)	0.0000	0.8417	(3.3621)	0.0000	2	(2.5204)	01/06/2025
600867.SH	12/24/2024	SDB3260488585	(2,500.00)	1.1293	(2,915.91)	(2,823.35)	0.0000	4.3300	(1,786.2391)	0.0000	0.7014	(2.8018)	0.0000	2	(2.1003)	01/06/2025
600867.SH	12/24/2024	SDB3260488585	(1,100.00)	1.1293	(1,283.00)	(1,242.28)	0.0000	4.3300	(1,786.2391)	0.0000	0.3086	(1.2328)	0.0000	2	(0.9241)	01/06/2025
600867.SH	12/24/2024	SDB3260488585	(1,700.00)	1.1293	(1,982.82)	(1,919.88)	0.0000	4.3300	(1,786.2391)	0.0000	0.4770	(1.9052)	0.0000	2	(1.4282)	01/06/2025
600867.SH	12/24/2024	SDB3260488585	(200.00)	1.1293	(233.27)	(225.87)	0.0000	4.3300	(1,786.2391)	0.0000	0.0561	(0.2241)	0.0000	2	(0.1680)	01/06/2025
600867.SH	12/24/2024	SDB3260488585	(6,400.00)	1.1293	(7,464.74)	(7,227.78)	0.0000	4.3300	(1,786.2391)	0.0000	1.7957	(7.1725)	0.0000	2	(5.3768)	01/06/2025
600867.SH	12/24/2024	SDB3260488585	(1,400.00)	1.1293	(1,632.91)	(1,581.08)	0.0000	4.3300	(1,786.2391)	0.0000	0.3928	(1.5690)	0.0000	2	(1.1762)	01/06/2025
600867.SH	12/23/2024	SDB3260488585	(4,300.00)	1.1371	(5,015.37)	(4,889.58)	0.0000	4.3300	(1,786.2391)	0.0000	0.6032	(2.4261)	0.0000	1	(1.8229)	01/06/2025
600867.SH	12/23/2024	SDB3260488585	(11,100.00)	1.1371	(12,946.66)	(12,621.94)	0.0000	4.3300	(1,786.2391)	0.0000	1.5572	(6.2627)	0.0000	1	(4.7055)	01/06/2025
600867.SH	12/23/2024	SDB3260488585	(800.00)	1.1371	(933.09)	(909.69)	0.0000	4.3300	(1,786.2391)	0.0000	0.1122	(0.4514)	0.0000	1	(0.3391)	01/06/2025
600867.SH	12/23/2024	SDB3260488585	(500.00)	1.1371	(583.18)	(568.56)	0.0000	4.3300	(1,786.2391)	0.0000	0.0701	(0.2821)	0.0000	1	(0.2120)	01/06/2025
600867.SH	12/23/2024	SDB3260488585	(1,500.00)	1.1371	(1,749.55)	(1,705.67)	0.0000	4.3300	(1,786.2391)	0.0000	0.2104	(0.8463)	0.0000	1	(0.6359)	01/06/2025
600867.SH	12/23/2024	SDB3260488585	(200.00)	1.1371	(233.27)	(227.42)	0.0000	4.3300	(1,786.2391)	0.0000	0.0281	(0.1128)	0.0000	1	(0.0848)	01/06/2025
600867.SH	12/23/2024	SDB3260488585	(3,000.00)	1.1371	(3,499.10)	(3,411.34)	0.0000	4.3300	(1,786.2391)	0.0000	0.4209	(1.6926)	0.0000	1	(1.2718)	01/06/2025
600867.SH	12/23/2024	SDB3260488585	(2,500.00)	1.1371	(2,915.91)	(2,842.78)	0.0000	4.3300	(1,786.2391)	0.0000	0.3507	(1.4105)	0.0000	1	(1.0598)	01/06/2025
600867.SH	12/23/2024	SDB3260488585	(1,100.00)	1.1371	(1,283.00)	(1,250.82)	0.0000	4.3300	(1,786.2391)	0.0000	0.1543	(0.6206)	0.0000	1	(0.4663)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6



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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
TONGHUA DONGBAO MEDICINES CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600867.SH	12/23/2024	SDB3260488585	(1,700.00)	1.1371	(1,982.82)	(1,933.09)	0.0000	4.3300	(1,786.2391)	0.0000	0.2385	(0.9592)	0.0000	1	(0.7207)	01/06/2025
600867.SH	12/23/2024	SDB3260488585	(200.00)	1.1371	(233.27)	(227.42)	0.0000	4.3300	(1,786.2391)	0.0000	0.0281	(0.1128)	0.0000	1	(0.0848)	01/06/2025
600867.SH	12/23/2024	SDB3260488585	(6,400.00)	1.1371	(7,464.74)	(7,277.52)	0.0000	4.3300	(1,786.2391)	0.0000	0.8978	(3.6109)	0.0000	1	(2.7131)	01/06/2025
600867.SH	12/23/2024	SDB3260488585	(1,400.00)	1.1371	(1,632.91)	(1,591.96)	0.0000	4.3300	(1,786.2391)	0.0000	0.1964	(0.7899)	0.0000	1	(0.5935)	01/06/2025
600867.SH	12/20/2024	SDB3260488585	(4,300.00)	1.1396	(5,015.37)	(4,900.40)	0.0000	4.3300	(1,786.2391)	0.0000	1.8097	(7.2944)	0.0000	3	(5.4847)	01/06/2025
600867.SH	12/20/2024	SDB3260488585	(11,100.00)	1.1396	(12,946.66)	(12,649.87)	0.0000	4.3300	(1,786.2391)	0.0000	4.6716	(18.8297)	0.0000	3	(14.1582)	01/06/2025
600867.SH	12/20/2024	SDB3260488585	(800.00)	1.1396	(933.09)	(911.70)	0.0000	4.3300	(1,786.2391)	0.0000	0.3367	(1.3571)	0.0000	3	(1.0204)	01/06/2025
600867.SH	12/20/2024	SDB3260488585	(500.00)	1.1396	(583.18)	(569.81)	0.0000	4.3300	(1,786.2391)	0.0000	0.2104	(0.8482)	0.0000	3	(0.6378)	01/06/2025
600867.SH	12/20/2024	SDB3260488585	(1,500.00)	1.1396	(1,749.55)	(1,709.44)	0.0000	4.3300	(1,786.2391)	0.0000	0.6313	(2.5446)	0.0000	3	(1.9133)	01/06/2025
600867.SH	12/20/2024	SDB3260488585	(200.00)	1.1396	(233.27)	(227.93)	0.0000	4.3300	(1,786.2391)	0.0000	0.0842	(0.3393)	0.0000	3	(0.2551)	01/06/2025
600867.SH	12/20/2024	SDB3260488585	(3,000.00)	1.1396	(3,499.10)	(3,418.88)	0.0000	4.3300	(1,786.2391)	0.0000	1.2626	(5.0891)	0.0000	3	(3.8265)	01/06/2025
600867.SH	12/20/2024	SDB3260488585	(2,500.00)	1.1396	(2,915.91)	(2,849.07)	0.0000	4.3300	(1,786.2391)	0.0000	1.0522	(4.2409)	0.0000	3	(3.1888)	01/06/2025
600867.SH	12/20/2024	SDB3260488585	(1,100.00)	1.1396	(1,283.00)	(1,253.59)	0.0000	4.3300	(1,786.2391)	0.0000	0.4630	(1.8660)	0.0000	3	(1.4031)	01/06/2025
600867.SH	12/20/2024	SDB3260488585	(1,700.00)	1.1396	(1,982.82)	(1,937.37)	0.0000	4.3300	(1,786.2391)	0.0000	0.7155	(2.8838)	0.0000	3	(2.1684)	01/06/2025
600867.SH	12/20/2024	SDB3260488585	(200.00)	1.1396	(233.27)	(227.93)	0.0000	4.3300	(1,786.2391)	0.0000	0.0842	(0.3393)	0.0000	3	(0.2551)	01/06/2025
600867.SH	12/20/2024	SDB3260488585	(6,400.00)	1.1396	(7,464.74)	(7,293.62)	0.0000	4.3300	(1,786.2391)	0.0000	2.6935	(10.8568)	0.0000	3	(8.1633)	01/06/2025
600867.SH	12/20/2024	SDB3260488585	(1,400.00)	1.1396	(1,632.91)	(1,595.48)	0.0000	4.3300	(1,786.2391)	0.0000	0.5892	(2.3749)	0.0000	3	(1.7857)	01/06/2025
600867.SH	12/19/2024	SDB3260488585	(4,300.00)	1.1486	(5,015.37)	(4,938.83)	0.0000	4.5800	(1,786.2391)	0.0000	0.6381	(2.4505)	0.0000	1	(1.8125)	01/06/2025
600867.SH	12/19/2024	SDB3260488585	(11,100.00)	1.1486	(12,946.66)	(12,749.08)	0.0000	4.5800	(1,786.2391)	0.0000	1.6471	(6.3258)	0.0000	1	(4.6787)	01/06/2025
600867.SH	12/19/2024	SDB3260488585	(800.00)	1.1486	(933.09)	(918.85)	0.0000	4.5800	(1,786.2391)	0.0000	0.1187	(0.4559)	0.0000	1	(0.3372)	01/06/2025
600867.SH	12/19/2024	SDB3260488585	(500.00)	1.1486	(583.18)	(574.28)	0.0000	4.5800	(1,786.2391)	0.0000	0.0742	(0.2849)	0.0000	1	(0.2108)	01/06/2025
600867.SH	12/19/2024	SDB3260488585	(1,500.00)	1.1486	(1,749.55)	(1,722.85)	0.0000	4.5800	(1,786.2391)	0.0000	0.2226	(0.8548)	0.0000	1	(0.6323)	01/06/2025
600867.SH	12/19/2024	SDB3260488585	(200.00)	1.1486	(233.27)	(229.71)	0.0000	4.5800	(1,786.2391)	0.0000	0.0297	(0.1140)	0.0000	1	(0.0843)	01/06/2025
600867.SH	12/19/2024	SDB3260488585	(3,000.00)	1.1486	(3,499.10)	(3,445.70)	0.0000	4.5800	(1,786.2391)	0.0000	0.4452	(1.7097)	0.0000	1	(1.2645)	01/06/2025
600867.SH	12/19/2024	SDB3260488585	(2,500.00)	1.1486	(2,915.91)	(2,871.41)	0.0000	4.5800	(1,786.2391)	0.0000	0.3710	(1.4247)	0.0000	1	(1.0538)	01/06/2025
600867.SH	12/19/2024	SDB3260488585	(1,100.00)	1.1486	(1,283.00)	(1,263.42)	0.0000	4.5800	(1,786.2391)	0.0000	0.1632	(0.6269)	0.0000	1	(0.4637)	01/06/2025
600867.SH	12/19/2024	SDB3260488585	(1,700.00)	1.1486	(1,982.82)	(1,952.56)	0.0000	4.5800	(1,786.2391)	0.0000	0.2523	(0.9688)	0.0000	1	(0.7166)	01/06/2025
600867.SH	12/19/2024	SDB3260488585	(200.00)	1.1486	(233.27)	(229.71)	0.0000	4.5800	(1,786.2391)	0.0000	0.0297	(0.1140)	0.0000	1	(0.0843)	01/06/2025
600867.SH	12/19/2024	SDB3260488585	(6,400.00)	1.1486	(7,464.74)	(7,350.82)	0.0000	4.5800	(1,786.2391)	0.0000	0.9497	(3.6473)	0.0000	1	(2.6976)	01/06/2025
600867.SH	12/19/2024	SDB3260488585	(1,400.00)	1.1486	(1,632.91)	(1,607.99)	0.0000	4.5800	(1,786.2391)	0.0000	0.2077	(0.7978)	0.0000	1	(0.5901)	01/06/2025
600867.SH	12/18/2024	SDB3260488585	(4,300.00)	1.1552	(5,015.37)	(4,967.45)	0.0000	4.5800	(1,786.2391)	0.0000	0.6381	(2.4647)	0.0000	1	(1.8267)	01/06/2025
600867.SH	12/18/2024	SDB3260488585	(11,100.00)	1.1552	(12,946.66)	(12,822.95)	0.0000	4.5800	(1,786.2391)	0.0000	1.6471	(6.3625)	0.0000	1	(4.7154)	01/06/2025
600867.SH	12/18/2024	SDB3260488585	(800.00)	1.1552	(933.09)	(924.18)	0.0000	4.5800	(1,786.2391)	0.0000	0.1187	(0.4586)	0.0000	1	(0.3398)	01/06/2025
600867.SH	12/18/2024	SDB3260488585	(500.00)	1.1552	(583.18)	(577.61)	0.0000	4.5800	(1,786.2391)	0.0000	0.0742	(0.2866)	0.0000	1	(0.2124)	01/06/2025
600867.SH	12/18/2024	SDB3260488585	(1,500.00)	1.1552	(1,749.55)	(1,732.83)	0.0000	4.5800	(1,786.2391)	0.0000	0.2226	(0.8598)	0.0000	1	(0.6372)	01/06/2025
600867.SH	12/18/2024	SDB3260488585	(200.00)	1.1552	(233.27)	(231.04)	0.0000	4.5800	(1,786.2391)	0.0000	0.0297	(0.1146)	0.0000	1	(0.0850)	01/06/2025
600867.SH	12/18/2024	SDB3260488585	(3,000.00)	1.1552	(3,499.10)	(3,465.66)	0.0000	4.5800	(1,786.2391)	0.0000	0.4452	(1.7196)	0.0000	1	(1.2744)	01/06/2025
600867.SH	12/18/2024	SDB3260488585	(2,500.00)	1.1552	(2,915.91)	(2,888.05)	0.0000	4.5800	(1,786.2391)	0.0000	0.3710	(1.4330)	0.0000	1	(1.0620)	01/06/2025
600867.SH	12/18/2024	SDB3260488585	(1,100.00)	1.1552	(1,283.00)	(1,270.74)	0.0000	4.5800	(1,786.2391)	0.0000	0.1632	(0.6305)	0.0000	1	(0.4673)	01/06/2025
600867.SH	12/18/2024	SDB3260488585	(1,700.00)	1.1552	(1,982.82)	(1,963.88)	0.0000	4.5800	(1,786.2391)	0.0000	0.2523	(0.9744)	0.0000	1	(0.7222)	01/06/2025
600867.SH	12/18/2024	SDB3260488585	(200.00)	1.1552	(233.27)	(231.04)	0.0000	4.5800	(1,786.2391)	0.0000	0.0297	(0.1146)	0.0000	1	(0.0850)	01/06/2025
600867.SH	12/18/2024	SDB3260488585	(6,400.00)	1.1552	(7,464.74)	(7,393.41)	0.0000	4.5800	(1,786.2391)	0.0000	0.9497	(3.6684)	0.0000	1	(2.7188)	01/06/2025
600867.SH	12/18/2024	SDB3260488585	(1,400.00)	1.1552	(1,632.91)	(1,617.31)	0.0000	4.5800	(1,786.2391)	0.0000	0.2077	(0.8025)	0.0000	1	(0.5947)	01/06/2025
600867.SH	12/17/2024	SDB3260488585	(4,300.00)	1.1836	(5,015.37)	(5,089.35)	0.0000	4.5800	(1,786.2391)	0.0000	0.6381	(2.5252)	0.0000	1	(1.8872)	01/06/2025
600867.SH	12/17/2024	SDB3260488585	(11,100.00)	1.1836	(12,946.66)	(13,137.63)	0.0000	4.5800	(1,786.2391)	0.0000	1.6471	(6.5186)	0.0000	1	(4.8715)	01/06/2025
600867.SH	12/17/2024	SDB3260488585	(800.00)	1.1836	(933.09)	(946.86)	0.0000	4.5800	(1,786.2391)	0.0000	0.1187	(0.4698)	0.0000	1	(0.3511)	01/06/2025
600867.SH	12/17/2024	SDB3260488585	(500.00)	1.1836	(583.18)	(591.78)	0.0000	4.5800	(1,786.2391)	0.0000	0.0742	(0.2936)	0.0000	1	(0.2194)	01/06/2025
600867.SH	12/17/2024	SDB3260488585	(1,500.00)	1.1836	(1,749.55)	(1,775.36)	0.0000	4.5800	(1,786.2391)	0.0000	0.2226	(0.8809)	0.0000	1	(0.6583)	01/06/2025
600867.SH	12/17/2024	SDB3260488585	(200.00)	1.1836	(233.27)	(236.71)	0.0000	4.5800	(1,786.2391)	0.0000	0.0297	(0.1175)	0.0000	1	(0.0878)	01/06/2025
600867.SH	12/17/2024	SDB3260488585	(3,000.00)	1.1836	(3,499.10)	(3,550.71)	0.0000	4.5800	(1,786.2391)	0.0000	0.4452	(1.7618)	0.0000	1	(1.3166)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
TONGHUA DONGBAO MEDICINES CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600867.SH	12/17/2024	SDB3260488585	(2,500.00)	1.1836	(2,915.91)	(2,958.93)	0.0000	4.5800	(1,786.2391)	0.0000	0.3710	(1.4682)	0.0000	1	(1.0972)	01/06/2025
600867.SH	12/17/2024	SDB3260488585	(1,100.00)	1.1836	(1,283.00)	(1,301.93)	0.0000	4.5800	(1,786.2391)	0.0000	0.1632	(0.6460)	0.0000	1	(0.4828)	01/06/2025
600867.SH	12/17/2024	SDB3260488585	(1,700.00)	1.1836	(1,982.82)	(2,012.07)	0.0000	4.5800	(1,786.2391)	0.0000	0.2523	(0.9983)	0.0000	1	(0.7461)	01/06/2025
600867.SH	12/17/2024	SDB3260488585	(200.00)	1.1836	(233.27)	(236.71)	0.0000	4.5800	(1,786.2391)	0.0000	0.0297	(0.1175)	0.0000	1	(0.0878)	01/06/2025
600867.SH	12/17/2024	SDB3260488585	(6,400.00)	1.1836	(7,464.74)	(7,574.85)	0.0000	4.5800	(1,786.2391)	0.0000	0.9497	(3.7585)	0.0000	1	(2.8088)	01/06/2025
600867.SH	12/17/2024	SDB3260488585	(1,400.00)	1.1836	(1,632.91)	(1,657.00)	0.0000	4.5800	(1,786.2391)	0.0000	0.2077	(0.8222)	0.0000	1	(0.6144)	01/06/2025
600867.SH	12/16/2024	SDB3260488585	(4,300.00)	1.1741	(5,015.37)	(5,048.61)	0.0000	4.5800	(1,786.2391)	0.0000	0.6381	(2.5050)	0.0000	1	(1.8669)	01/06/2025
600867.SH	12/16/2024	SDB3260488585	(11,100.00)	1.1741	(12,946.66)	(13,032.45)	0.0000	4.5800	(1,786.2391)	0.0000	1.6471	(6.4664)	0.0000	1	(4.8193)	01/06/2025
600867.SH	12/16/2024	SDB3260488585	(800.00)	1.1741	(933.09)	(939.28)	0.0000	4.5800	(1,786.2391)	0.0000	0.1187	(0.4660)	0.0000	1	(0.3473)	01/06/2025
600867.SH	12/16/2024	SDB3260488585	(500.00)	1.1741	(583.18)	(587.05)	0.0000	4.5800	(1,786.2391)	0.0000	0.0742	(0.2913)	0.0000	1	(0.2171)	01/06/2025
600867.SH	12/16/2024	SDB3260488585	(1,500.00)	1.1741	(1,749.55)	(1,761.14)	0.0000	4.5800	(1,786.2391)	0.0000	0.2226	(0.8738)	0.0000	1	(0.6513)	01/06/2025
600867.SH	12/16/2024	SDB3260488585	(200.00)	1.1741	(233.27)	(234.82)	0.0000	4.5800	(1,786.2391)	0.0000	0.0297	(0.1165)	0.0000	1	(0.0868)	01/06/2025
600867.SH	12/16/2024	SDB3260488585	(3,000.00)	1.1741	(3,499.10)	(3,522.28)	0.0000	4.5800	(1,786.2391)	0.0000	0.4452	(1.7477)	0.0000	1	(1.3025)	01/06/2025
600867.SH	12/16/2024	SDB3260488585	(2,500.00)	1.1741	(2,915.91)	(2,935.24)	0.0000	4.5800	(1,786.2391)	0.0000	0.3710	(1.4564)	0.0000	1	(1.0854)	01/06/2025
600867.SH	12/16/2024	SDB3260488585	(1,100.00)	1.1741	(1,283.00)	(1,291.50)	0.0000	4.5800	(1,786.2391)	0.0000	0.1632	(0.6408)	0.0000	1	(0.4776)	01/06/2025
600867.SH	12/16/2024	SDB3260488585	(1,700.00)	1.1741	(1,982.82)	(1,995.96)	0.0000	4.5800	(1,786.2391)	0.0000	0.2523	(0.9904)	0.0000	1	(0.7381)	01/06/2025
600867.SH	12/16/2024	SDB3260488585	(200.00)	1.1741	(233.27)	(234.82)	0.0000	4.5800	(1,786.2391)	0.0000	0.0297	(0.1165)	0.0000	1	(0.0868)	01/06/2025
600867.SH	12/16/2024	SDB3260488585	(6,400.00)	1.1741	(7,464.74)	(7,514.21)	0.0000	4.5800	(1,786.2391)	0.0000	0.9497	(3.7284)	0.0000	1	(2.7787)	01/06/2025
600867.SH	12/16/2024	SDB3260488585	(1,400.00)	1.1741	(1,632.91)	(1,643.73)	0.0000	4.5800	(1,786.2391)	0.0000	0.2077	(0.8156)	0.0000	1	(0.6078)	01/06/2025
600867.SH	12/13/2024	SDB3260488585	(4,300.00)	1.1679	(5,015.37)	(5,021.98)	0.0000	4.5800	(1,786.2391)	0.0000	1.9142	(7.4754)	0.0000	3	(5.5612)	01/06/2025
600867.SH	12/13/2024	SDB3260488585	(11,100.00)	1.1679	(12,946.66)	(12,963.72)	0.0000	4.5800	(1,786.2391)	0.0000	4.9413	(19.2969)	0.0000	3	(14.3556)	01/06/2025
600867.SH	12/13/2024	SDB3260488585	(800.00)	1.1679	(933.09)	(934.32)	0.0000	4.5800	(1,786.2391)	0.0000	0.3561	(1.3908)	0.0000	3	(1.0346)	01/06/2025
600867.SH	12/13/2024	SDB3260488585	(500.00)	1.1679	(583.18)	(583.95)	0.0000	4.5800	(1,786.2391)	0.0000	0.2226	(0.8692)	0.0000	3	(0.6466)	01/06/2025
600867.SH	12/13/2024	SDB3260488585	(1,500.00)	1.1679	(1,749.55)	(1,751.85)	0.0000	4.5800	(1,786.2391)	0.0000	0.6677	(2.6077)	0.0000	3	(1.9399)	01/06/2025
600867.SH	12/13/2024	SDB3260488585	(200.00)	1.1679	(233.27)	(233.58)	0.0000	4.5800	(1,786.2391)	0.0000	0.0890	(0.3477)	0.0000	3	(0.2587)	01/06/2025
600867.SH	12/13/2024	SDB3260488585	(3,000.00)	1.1679	(3,499.10)	(3,503.71)	0.0000	4.5800	(1,786.2391)	0.0000	1.3355	(5.2154)	0.0000	3	(3.8799)	01/06/2025
600867.SH	12/13/2024	SDB3260488585	(2,500.00)	1.1679	(2,915.91)	(2,919.76)	0.0000	4.5800	(1,786.2391)	0.0000	1.1129	(4.3462)	0.0000	3	(3.2332)	01/06/2025
600867.SH	12/13/2024	SDB3260488585	(1,100.00)	1.1679	(1,283.00)	(1,284.69)	0.0000	4.5800	(1,786.2391)	0.0000	0.4897	(1.9123)	0.0000	3	(1.4226)	01/06/2025
600867.SH	12/13/2024	SDB3260488585	(1,700.00)	1.1679	(1,982.82)	(1,985.44)	0.0000	4.5800	(1,786.2391)	0.0000	0.7568	(2.9554)	0.0000	3	(2.1986)	01/06/2025
600867.SH	12/13/2024	SDB3260488585	(200.00)	1.1679	(233.27)	(233.58)	0.0000	4.5800	(1,786.2391)	0.0000	0.0890	(0.3477)	0.0000	3	(0.2587)	01/06/2025
600867.SH	12/13/2024	SDB3260488585	(6,400.00)	1.1679	(7,464.74)	(7,474.58)	0.0000	4.5800	(1,786.2391)	0.0000	2.8490	(11.1262)	0.0000	3	(8.2771)	01/06/2025
600867.SH	12/13/2024	SDB3260488585	(1,400.00)	1.1679	(1,632.91)	(1,635.06)	0.0000	4.5800	(1,786.2391)	0.0000	0.6232	(2.4338)	0.0000	3	(1.8106)	01/06/2025
600867.SH	12/12/2024	SDB3260488585	(4,300.00)	1.1575	(5,015.37)	(4,977.16)	0.0000	4.5800	(1,786.2391)	0.0000	0.6381	(2.4696)	0.0000	1	(1.8315)	01/06/2025
600867.SH	12/12/2024	SDB3260488585	(11,100.00)	1.1575	(12,946.66)	(12,848.03)	0.0000	4.5800	(1,786.2391)	0.0000	1.6471	(6.3749)	0.0000	1	(4.7278)	01/06/2025
600867.SH	12/12/2024	SDB3260488585	(800.00)	1.1575	(933.09)	(925.98)	0.0000	4.5800	(1,786.2391)	0.0000	0.1187	(0.4595)	0.0000	1	(0.3407)	01/06/2025
600867.SH	12/12/2024	SDB3260488585	(500.00)	1.1575	(583.18)	(578.74)	0.0000	4.5800	(1,786.2391)	0.0000	0.0742	(0.2872)	0.0000	1	(0.2130)	01/06/2025
600867.SH	12/12/2024	SDB3260488585	(1,500.00)	1.1575	(1,749.55)	(1,736.22)	0.0000	4.5800	(1,786.2391)	0.0000	0.2226	(0.8615)	0.0000	1	(0.6389)	01/06/2025
600867.SH	12/12/2024	SDB3260488585	(200.00)	1.1575	(233.27)	(231.50)	0.0000	4.5800	(1,786.2391)	0.0000	0.0297	(0.1149)	0.0000	1	(0.0852)	01/06/2025
600867.SH	12/12/2024	SDB3260488585	(3,000.00)	1.1575	(3,499.10)	(3,472.44)	0.0000	4.5800	(1,786.2391)	0.0000	0.4452	(1.7229)	0.0000	1	(1.2778)	01/06/2025
600867.SH	12/12/2024	SDB3260488585	(2,500.00)	1.1575	(2,915.91)	(2,893.70)	0.0000	4.5800	(1,786.2391)	0.0000	0.3710	(1.4358)	0.0000	1	(1.0648)	01/06/2025
600867.SH	12/12/2024	SDB3260488585	(1,100.00)	1.1575	(1,283.00)	(1,273.23)	0.0000	4.5800	(1,786.2391)	0.0000	0.1632	(0.6317)	0.0000	1	(0.4685)	01/06/2025
600867.SH	12/12/2024	SDB3260488585	(1,700.00)	1.1575	(1,982.82)	(1,967.72)	0.0000	4.5800	(1,786.2391)	0.0000	0.2523	(0.9763)	0.0000	1	(0.7241)	01/06/2025
600867.SH	12/12/2024	SDB3260488585	(200.00)	1.1575	(233.27)	(231.50)	0.0000	4.5800	(1,786.2391)	0.0000	0.0297	(0.1149)	0.0000	1	(0.0852)	01/06/2025
600867.SH	12/12/2024	SDB3260488585	(6,400.00)	1.1575	(7,464.74)	(7,407.87)	0.0000	4.5800	(1,786.2391)	0.0000	0.9497	(3.6756)	0.0000	1	(2.7259)	01/06/2025
600867.SH	12/12/2024	SDB3260488585	(1,400.00)	1.1575	(1,632.91)	(1,620.47)	0.0000	4.5800	(1,786.2391)	0.0000	0.2077	(0.8040)	0.0000	1	(0.5963)	01/06/2025
600867.SH	12/11/2024	SDB3260488585	(4,300.00)	1.1675	(5,015.37)	(5,020.31)	0.0000	4.5800	(1,786.2391)	0.0000	0.6381	(2.4910)	0.0000	1	(1.8529)	01/06/2025
600867.SH	12/11/2024	SDB3260488585	(11,100.00)	1.1675	(12,946.66)	(12,959.39)	0.0000	4.5800	(1,786.2391)	0.0000	1.6471	(6.4302)	0.0000	1	(4.7831)	01/06/2025
600867.SH	12/11/2024	SDB3260488585	(800.00)	1.1675	(933.09)	(934.01)	0.0000	4.5800	(1,786.2391)	0.0000	0.1187	(0.4634)	0.0000	1	(0.3447)	01/06/2025
600867.SH	12/11/2024	SDB3260488585	(500.00)	1.1675	(583.18)	(583.76)	0.0000	4.5800	(1,786.2391)	0.0000	0.0742	(0.2896)	0.0000	1	(0.2155)	01/06/2025
600867.SH	12/11/2024	SDB3260488585	(1,500.00)	1.1675	(1,749.55)	(1,751.27)	0.0000	4.5800	(1,786.2391)	0.0000	0.2226	(0.8689)	0.0000	1	(0.6464)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
TONGHUA DONGBAO MEDICINES CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600867.SH	12/11/2024	SDB3260488585	(200.00)	1.1675	(233.27)	(233.50)	0.0000	4.5800	(1,786.2391)	0.0000	0.0297	(0.1159)	0.0000	1	(0.0862)	01/06/2025
600867.SH	12/11/2024	SDB3260488585	(3,000.00)	1.1675	(3,499.10)	(3,502.54)	0.0000	4.5800	(1,786.2391)	0.0000	0.4452	(1.7379)	0.0000	1	(1.2927)	01/06/2025
600867.SH	12/11/2024	SDB3260488585	(2,500.00)	1.1675	(2,915.91)	(2,918.78)	0.0000	4.5800	(1,786.2391)	0.0000	0.3710	(1.4482)	0.0000	1	(1.0773)	01/06/2025
600867.SH	12/11/2024	SDB3260488585	(1,100.00)	1.1675	(1,283.00)	(1,284.26)	0.0000	4.5800	(1,786.2391)	0.0000	0.1632	(0.6372)	0.0000	1	(0.4740)	01/06/2025
600867.SH	12/11/2024	SDB3260488585	(1,700.00)	1.1675	(1,982.82)	(1,984.77)	0.0000	4.5800	(1,786.2391)	0.0000	0.2523	(0.9848)	0.0000	1	(0.7325)	01/06/2025
600867.SH	12/11/2024	SDB3260488585	(200.00)	1.1675	(233.27)	(233.50)	0.0000	4.5800	(1,786.2391)	0.0000	0.0297	(0.1159)	0.0000	1	(0.0862)	01/06/2025
600867.SH	12/11/2024	SDB3260488585	(6,400.00)	1.1675	(7,464.74)	(7,472.08)	0.0000	4.5800	(1,786.2391)	0.0000	0.9497	(3.7075)	0.0000	1	(2.7578)	01/06/2025
600867.SH	12/11/2024	SDB3260488585	(1,400.00)	1.1675	(1,632.91)	(1,634.52)	0.0000	4.5800	(1,786.2391)	0.0000	0.2077	(0.8110)	0.0000	1	(0.6033)	01/06/2025
600867.SH	12/10/2024	SDB3260488585	(4,300.00)	1.1477	(5,015.37)	(4,934.99)	0.0000	4.5800	(1,786.2391)	0.0000	0.6381	(2.4486)	0.0000	1	(1.8106)	01/06/2025
600867.SH	12/10/2024	SDB3260488585	(11,100.00)	1.1477	(12,946.66)	(12,739.16)	0.0000	4.5800	(1,786.2391)	0.0000	1.6471	(6.3209)	0.0000	1	(4.6738)	01/06/2025
600867.SH	12/10/2024	SDB3260488585	(800.00)	1.1477	(933.09)	(918.14)	0.0000	4.5800	(1,786.2391)	0.0000	0.1187	(0.4556)	0.0000	1	(0.3368)	01/06/2025
600867.SH	12/10/2024	SDB3260488585	(500.00)	1.1477	(583.18)	(573.84)	0.0000	4.5800	(1,786.2391)	0.0000	0.0742	(0.2847)	0.0000	1	(0.2105)	01/06/2025
600867.SH	12/10/2024	SDB3260488585	(1,500.00)	1.1477	(1,749.55)	(1,721.51)	0.0000	4.5800	(1,786.2391)	0.0000	0.2226	(0.8542)	0.0000	1	(0.6316)	01/06/2025
600867.SH	12/10/2024	SDB3260488585	(200.00)	1.1477	(233.27)	(229.53)	0.0000	4.5800	(1,786.2391)	0.0000	0.0297	(0.1139)	0.0000	1	(0.0842)	01/06/2025
600867.SH	12/10/2024	SDB3260488585	(3,000.00)	1.1477	(3,499.10)	(3,443.02)	0.0000	4.5800	(1,786.2391)	0.0000	0.4452	(1.7083)	0.0000	1	(1.2632)	01/06/2025
600867.SH	12/10/2024	SDB3260488585	(2,500.00)	1.1477	(2,915.91)	(2,869.18)	0.0000	4.5800	(1,786.2391)	0.0000	0.3710	(1.4236)	0.0000	1	(1.0527)	01/06/2025
600867.SH	12/10/2024	SDB3260488585	(1,100.00)	1.1477	(1,283.00)	(1,262.44)	0.0000	4.5800	(1,786.2391)	0.0000	0.1632	(0.6264)	0.0000	1	(0.4632)	01/06/2025
600867.SH	12/10/2024	SDB3260488585	(1,700.00)	1.1477	(1,982.82)	(1,951.04)	0.0000	4.5800	(1,786.2391)	0.0000	0.2523	(0.9681)	0.0000	1	(0.7158)	01/06/2025
600867.SH	12/10/2024	SDB3260488585	(200.00)	1.1477	(233.27)	(229.53)	0.0000	4.5800	(1,786.2391)	0.0000	0.0297	(0.1139)	0.0000	1	(0.0842)	01/06/2025
600867.SH	12/10/2024	SDB3260488585	(6,400.00)	1.1477	(7,464.74)	(7,345.10)	0.0000	4.5800	(1,786.2391)	0.0000	0.9497	(3.6445)	0.0000	1	(2.6948)	01/06/2025
600867.SH	12/10/2024	SDB3260488585	(1,400.00)	1.1477	(1,632.91)	(1,606.74)	0.0000	4.5800	(1,786.2391)	0.0000	0.2077	(0.7972)	0.0000	1	(0.5895)	01/06/2025
600867.SH	12/09/2024	SDB3260488585	(4,300.00)	1.1434	(5,015.37)	(4,916.81)	0.0000	4.5800	(1,786.2391)	0.0000	0.6381	(2.4396)	0.0000	1	(1.8015)	01/06/2025
600867.SH	12/09/2024	SDB3260488585	(11,100.00)	1.1434	(12,946.66)	(12,692.24)	0.0000	4.5800	(1,786.2391)	0.0000	1.6471	(6.2976)	0.0000	1	(4.6505)	01/06/2025
600867.SH	12/09/2024	SDB3260488585	(800.00)	1.1434	(933.09)	(914.76)	0.0000	4.5800	(1,786.2391)	0.0000	0.1187	(0.4539)	0.0000	1	(0.3352)	01/06/2025
600867.SH	12/09/2024	SDB3260488585	(500.00)	1.1434	(583.18)	(571.72)	0.0000	4.5800	(1,786.2391)	0.0000	0.0742	(0.2837)	0.0000	1	(0.2095)	01/06/2025
600867.SH	12/09/2024	SDB3260488585	(1,500.00)	1.1434	(1,749.55)	(1,715.17)	0.0000	4.5800	(1,786.2391)	0.0000	0.2226	(0.8510)	0.0000	1	(0.6284)	01/06/2025
600867.SH	12/09/2024	SDB3260488585	(200.00)	1.1434	(233.27)	(228.69)	0.0000	4.5800	(1,786.2391)	0.0000	0.0297	(0.1135)	0.0000	1	(0.0838)	01/06/2025
600867.SH	12/09/2024	SDB3260488585	(3,000.00)	1.1434	(3,499.10)	(3,430.34)	0.0000	4.5800	(1,786.2391)	0.0000	0.4452	(1.7021)	0.0000	1	(1.2569)	01/06/2025
600867.SH	12/09/2024	SDB3260488585	(2,500.00)	1.1434	(2,915.91)	(2,858.61)	0.0000	4.5800	(1,786.2391)	0.0000	0.3710	(1.4184)	0.0000	1	(1.0474)	01/06/2025
600867.SH	12/09/2024	SDB3260488585	(1,100.00)	1.1434	(1,283.00)	(1,257.79)	0.0000	4.5800	(1,786.2391)	0.0000	0.1632	(0.6241)	0.0000	1	(0.4609)	01/06/2025
600867.SH	12/09/2024	SDB3260488585	(1,700.00)	1.1434	(1,982.82)	(1,943.86)	0.0000	4.5800	(1,786.2391)	0.0000	0.2523	(0.9645)	0.0000	1	(0.7122)	01/06/2025
600867.SH	12/09/2024	SDB3260488585	(200.00)	1.1434	(233.27)	(228.69)	0.0000	4.5800	(1,786.2391)	0.0000	0.0297	(0.1135)	0.0000	1	(0.0838)	01/06/2025
600867.SH	12/09/2024	SDB3260488585	(6,400.00)	1.1434	(7,464.74)	(7,318.05)	0.0000	4.5800	(1,786.2391)	0.0000	0.9497	(3.6311)	0.0000	1	(2.6814)	01/06/2025
600867.SH	12/09/2024	SDB3260488585	(1,400.00)	1.1434	(1,632.91)	(1,600.82)	0.0000	4.5800	(1,786.2391)	0.0000	0.2077	(0.7943)	0.0000	1	(0.5865)	01/06/2025
600867.SH	12/06/2024	SDB3260488585	(4,300.00)	1.1617	(5,015.37)	(4,995.41)	0.0000	4.5800	(1,786.2391)	0.0000	1.9142	(7.4358)	0.0000	3	(5.5216)	01/06/2025
600867.SH	12/06/2024	SDB3260488585	(11,100.00)	1.1617	(12,946.66)	(12,895.13)	0.0000	4.5800	(1,786.2391)	0.0000	4.9413	(19.1948)	0.0000	3	(14.2535)	01/06/2025
600867.SH	12/06/2024	SDB3260488585	(800.00)	1.1617	(933.09)	(929.38)	0.0000	4.5800	(1,786.2391)	0.0000	0.3561	(1.3834)	0.0000	3	(1.0273)	01/06/2025
600867.SH	12/06/2024	SDB3260488585	(500.00)	1.1617	(583.18)	(580.86)	0.0000	4.5800	(1,786.2391)	0.0000	0.2226	(0.8646)	0.0000	3	(0.6420)	01/06/2025
600867.SH	12/06/2024	SDB3260488585	(1,500.00)	1.1617	(1,749.55)	(1,742.58)	0.0000	4.5800	(1,786.2391)	0.0000	0.6677	(2.5939)	0.0000	3	(1.9261)	01/06/2025
600867.SH	12/06/2024	SDB3260488585	(200.00)	1.1617	(233.27)	(232.34)	0.0000	4.5800	(1,786.2391)	0.0000	0.0890	(0.3459)	0.0000	3	(0.2568)	01/06/2025
600867.SH	12/06/2024	SDB3260488585	(3,000.00)	1.1617	(3,499.10)	(3,485.17)	0.0000	4.5800	(1,786.2391)	0.0000	1.3355	(5.1878)	0.0000	3	(3.8523)	01/06/2025
600867.SH	12/06/2024	SDB3260488585	(2,500.00)	1.1617	(2,915.91)	(2,904.31)	0.0000	4.5800	(1,786.2391)	0.0000	1.1129	(4.3232)	0.0000	3	(3.2102)	01/06/2025
600867.SH	12/06/2024	SDB3260488585	(1,100.00)	1.1617	(1,283.00)	(1,277.90)	0.0000	4.5800	(1,786.2391)	0.0000	0.4897	(1.9022)	0.0000	3	(1.4125)	01/06/2025
600867.SH	12/06/2024	SDB3260488585	(1,700.00)	1.1617	(1,982.82)	(1,974.93)	0.0000	4.5800	(1,786.2391)	0.0000	0.7568	(2.9397)	0.0000	3	(2.1830)	01/06/2025
600867.SH	12/06/2024	SDB3260488585	(200.00)	1.1617	(233.27)	(232.34)	0.0000	4.5800	(1,786.2391)	0.0000	0.0890	(0.3459)	0.0000	3	(0.2568)	01/06/2025
600867.SH	12/06/2024	SDB3260488585	(6,400.00)	1.1617	(7,464.74)	(7,435.03)	0.0000	4.5800	(1,786.2391)	0.0000	2.8490	(11.0673)	0.0000	3	(8.2182)	01/06/2025
600867.SH	12/06/2024	SDB3260488585	(1,400.00)	1.1617	(1,632.91)	(1,626.41)	0.0000	4.5800	(1,786.2391)	0.0000	0.6232	(2.4210)	0.0000	3	(1.7977)	01/06/2025
600867.SH	12/05/2024	SDB3260488585	(4,300.00)	1.1693	(5,015.37)	(5,027.90)	0.0000	4.5800	(1,786.2391)	0.0000	0.6381	(2.4947)	0.0000	1	(1.8567)	01/06/2025
600867.SH	12/05/2024	SDB3260488585	(11,100.00)	1.1693	(12,946.66)	(12,978.99)	0.0000	4.5800	(1,786.2391)	0.0000	1.6471	(6.4399)	0.0000	1	(4.7928)	01/06/2025
600867.SH	12/05/2024	SDB3260488585	(800.00)	1.1693	(933.09)	(935.42)	0.0000	4.5800	(1,786.2391)	0.0000	0.1187	(0.4641)	0.0000	1	(0.3454)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
TONGHUA DONGBAO MEDICINES CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600867.SH	12/05/2024	SDB3260488585	(500.00)	1.1693	(583.18)	(584.64)	0.0000	4.5800	(1,786.2391)	0.0000	0.0742	(0.2901)	0.0000	1	(0.2159)	01/06/2025
600867.SH	12/05/2024	SDB3260488585	(1,500.00)	1.1693	(1,749.55)	(1,753.92)	0.0000	4.5800	(1,786.2391)	0.0000	0.2226	(0.8703)	0.0000	1	(0.6477)	01/06/2025
600867.SH	12/05/2024	SDB3260488585	(200.00)	1.1693	(233.27)	(233.86)	0.0000	4.5800	(1,786.2391)	0.0000	0.0297	(0.1160)	0.0000	1	(0.0864)	01/06/2025
600867.SH	12/05/2024	SDB3260488585	(3,000.00)	1.1693	(3,499.10)	(3,507.83)	0.0000	4.5800	(1,786.2391)	0.0000	0.4452	(1.7405)	0.0000	1	(1.2953)	01/06/2025
600867.SH	12/05/2024	SDB3260488585	(2,500.00)	1.1693	(2,915.91)	(2,923.20)	0.0000	4.5800	(1,786.2391)	0.0000	0.3710	(1.4504)	0.0000	1	(1.0795)	01/06/2025
600867.SH	12/05/2024	SDB3260488585	(1,100.00)	1.1693	(1,283.00)	(1,286.21)	0.0000	4.5800	(1,786.2391)	0.0000	0.1632	(0.6382)	0.0000	1	(0.4750)	01/06/2025
600867.SH	12/05/2024	SDB3260488585	(1,700.00)	1.1693	(1,982.82)	(1,987.77)	0.0000	4.5800	(1,786.2391)	0.0000	0.2523	(0.9863)	0.0000	1	(0.7340)	01/06/2025
600867.SH	12/05/2024	SDB3260488585	(200.00)	1.1693	(233.27)	(233.86)	0.0000	4.5800	(1,786.2391)	0.0000	0.0297	(0.1160)	0.0000	1	(0.0864)	01/06/2025
600867.SH	12/05/2024	SDB3260488585	(6,400.00)	1.1693	(7,464.74)	(7,483.38)	0.0000	4.5800	(1,786.2391)	0.0000	0.9497	(3.7131)	0.0000	1	(2.7634)	01/06/2025
600867.SH	12/05/2024	SDB3260488585	(1,400.00)	1.1693	(1,632.91)	(1,636.99)	0.0000	4.5800	(1,786.2391)	0.0000	0.2077	(0.8122)	0.0000	1	(0.6045)	01/06/2025
600867.SH	12/04/2024	SDB3260488585	(4,300.00)	1.1664	(5,015.37)	(5,015.37)	0.0000	4.5800	(1,786.2391)	0.0000	0.6381	(2.4885)	0.0000	1	(1.8504)	01/06/2025
600867.SH	12/04/2024	SDB3260488585	(11,100.00)	1.1664	(12,946.66)	(12,946.66)	0.0000	4.5800	(1,786.2391)	0.0000	1.6471	(6.4238)	0.0000	1	(4.7767)	01/06/2025
600867.SH	12/04/2024	SDB3260488585	(800.00)	1.1664	(933.09)	(933.09)	0.0000	4.5800	(1,786.2391)	0.0000	0.1187	(0.4630)	0.0000	1	(0.3443)	01/06/2025
600867.SH	12/04/2024	SDB3260488585	(500.00)	1.1664	(583.18)	(583.18)	0.0000	4.5800	(1,786.2391)	0.0000	0.0742	(0.2894)	0.0000	1	(0.2152)	01/06/2025
600867.SH	12/04/2024	SDB3260488585	(1,500.00)	1.1664	(1,749.55)	(1,749.55)	0.0000	4.5800	(1,786.2391)	0.0000	0.2226	(0.8681)	0.0000	1	(0.6455)	01/06/2025
600867.SH	12/04/2024	SDB3260488585	(200.00)	1.1664	(233.27)	(233.27)	0.0000	4.5800	(1,786.2391)	0.0000	0.0297	(0.1157)	0.0000	1	(0.0861)	01/06/2025
600867.SH	12/04/2024	SDB3260488585	(3,000.00)	1.1664	(3,499.10)	(3,499.10)	0.0000	4.5800	(1,786.2391)	0.0000	0.4452	(1.7362)	0.0000	1	(1.2910)	01/06/2025
600867.SH	12/04/2024	SDB3260488585	(2,500.00)	1.1664	(2,915.91)	(2,915.91)	0.0000	4.5800	(1,786.2391)	0.0000	0.3710	(1.4468)	0.0000	1	(1.0758)	01/06/2025
600867.SH	12/04/2024	SDB3260488585	(1,100.00)	1.1664	(1,283.00)	(1,283.00)	0.0000	4.5800	(1,786.2391)	0.0000	0.1632	(0.6366)	0.0000	1	(0.4734)	01/06/2025
600867.SH	12/04/2024	SDB3260488585	(1,700.00)	1.1664	(1,982.82)	(1,982.82)	0.0000	4.5800	(1,786.2391)	0.0000	0.2523	(0.9838)	0.0000	1	(0.7316)	01/06/2025
600867.SH	12/04/2024	SDB3260488585	(200.00)	1.1664	(233.27)	(233.27)	0.0000	4.5800	(1,786.2391)	0.0000	0.0297	(0.1157)	0.0000	1	(0.0861)	01/06/2025
600867.SH	12/04/2024	SDB3260488585	(6,400.00)	1.1664	(7,464.74)	(7,464.74)	0.0000	4.5800	(1,786.2391)	0.0000	0.9497	(3.7038)	0.0000	1	(2.7542)	01/06/2025
600867.SH	12/04/2024	SDB3260488585	(1,400.00)	1.1664	(1,632.91)	(1,632.91)	0.0000	4.5800	(1,786.2391)	0.0000	0.2077	(0.8102)	0.0000	1	(0.6025)	01/06/2025
TOTAL TONGHUA DONGBAO MEDICINES CO LTD CMN CLASS A SERIES NORTHBOUND											165.1407	(651.1659)	0.0000		(486.0252)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
TONGKUN GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND																
601233.SH	01/03/2025	SDB3260123670	(3,400.00)	1.6431	(5,636.15)	(5,586.43)	0.0000	4.3300	(1,617.8876)	0.0000	2.0337	(7.5318)	0.0000	3	(5.4981)	01/06/2025
601233.SH	01/03/2025	SDB3260123670	(3,600.00)	1.6431	(5,948.76)	(5,915.04)	0.0000	4.3300	(1,617.8876)	0.0000	2.1465	(7.9749)	0.0000	3	(5.8284)	01/06/2025
601233.SH	01/03/2025	SDB3260123670	(500.00)	1.6431	(832.58)	(821.53)	0.0000	4.3300	(1,617.8876)	0.0000	0.3004	(1.1076)	0.0000	3	(0.8072)	01/06/2025
601233.SH	01/03/2025	SDB3260123670	(19,800.00)	1.6431	(32,949.24)	(32,532.73)	0.0000	4.3300	(1,617.8876)	0.0000	11.8892	(43.8619)	0.0000	3	(31.9727)	01/06/2025
601233.SH	01/03/2025	SDB3260123670	(500.00)	1.6431	(835.53)	(821.53)	0.0000	4.3300	(1,617.8876)	0.0000	0.3015	(1.1076)	0.0000	3	(0.8061)	01/06/2025
601233.SH	01/03/2025	SDB3260123670	(4,800.00)	1.6431	(7,661.53)	(7,886.72)	0.0000	4.3300	(1,617.8876)	0.0000	2.7645	(10.6332)	0.0000	3	(7.8687)	01/06/2025
601233.SH	01/03/2025	SDB3260123670	(7,800.00)	1.6431	(12,449.99)	(12,815.92)	0.0000	4.3300	(1,617.8876)	0.0000	4.4924	(17.2789)	0.0000	3	(12.7866)	01/06/2025
601233.SH	01/03/2025	SDB3260123670	(3,400.00)	1.6431	(5,426.92)	(5,586.43)	0.0000	4.3300	(1,617.8876)	0.0000	1.9582	(7.5318)	0.0000	3	(5.5736)	01/06/2025
601233.SH	01/03/2025	SDB3260123670	(2,900.00)	1.6431	(4,628.84)	(4,764.89)	0.0000	4.3300	(1,617.8876)	0.0000	1.6702	(6.4242)	0.0000	3	(4.7540)	01/06/2025
601233.SH	01/03/2025	SDB3260123670	(25,800.00)	1.6431	(41,180.75)	(42,391.13)	0.0000	4.3300	(1,617.8876)	0.0000	14.8594	(57.1534)	0.0000	3	(42.2940)	01/06/2025
601233.SH	01/03/2025	SDB3260123670	(19,800.00)	1.6431	(31,603.83)	(32,532.73)	0.0000	4.3300	(1,617.8876)	0.0000	11.4037	(43.8619)	0.0000	3	(32.4582)	01/06/2025
601233.SH	01/03/2025	SDB3260123670	(300.00)	1.6431	(478.85)	(492.92)	0.0000	4.3300	(1,617.8876)	0.0000	0.1728	(0.6646)	0.0000	3	(0.4918)	01/06/2025
601233.SH	01/03/2025	SDB3260123670	(8,500.00)	1.6431	(13,567.30)	(13,966.07)	0.0000	4.3300	(1,617.8876)	0.0000	4.8955	(18.8296)	0.0000	3	(13.9341)	01/06/2025
601233.SH	01/03/2025	SDB3260123670	(2,500.00)	1.6431	(3,990.38)	(4,107.67)	0.0000	4.3300	(1,617.8876)	0.0000	1.4399	(5.5381)	0.0000	3	(4.0983)	01/06/2025
601233.SH	01/03/2025	SDB3260123670	(400.00)	1.6431	(638.46)	(657.23)	0.0000	4.3300	(1,617.8876)	0.0000	0.2304	(0.8861)	0.0000	3	(0.6557)	01/06/2025
601233.SH	01/03/2025	SDB3260123670	(11,400.00)	1.6431	(18,196.14)	(18,730.96)	0.0000	4.3300	(1,617.8876)	0.0000	6.5658	(25.2538)	0.0000	3	(18.6881)	01/06/2025
601233.SH	01/03/2025	SDB3260123670	(9,900.00)	1.6431	(15,801.91)	(16,266.36)	0.0000	4.3300	(1,617.8876)	0.0000	5.7019	(21.9310)	0.0000	3	(16.2291)	01/06/2025
601233.SH	01/03/2025	SDB3260123670	(38,400.00)	1.6431	(61,292.28)	(63,093.77)	0.0000	4.3300	(1,617.8876)	0.0000	22.1163	(85.0655)	0.0000	3	(62.9492)	01/06/2025
601233.SH	01/03/2025	SDB3260123670	(200.00)	1.6431	(319.23)	(328.61)	0.0000	4.3300	(1,617.8876)	0.0000	0.1152	(0.4430)	0.0000	3	(0.3279)	01/06/2025
601233.SH	01/03/2025	SDB3260123670	(200.00)	1.6431	(319.23)	(328.61)	0.0000	4.3300	(1,617.8876)	0.0000	0.1152	(0.4430)	0.0000	3	(0.3279)	01/06/2025
601233.SH	01/03/2025	SDB3260123670	(4,400.00)	1.6431	(7,023.07)	(7,229.49)	0.0000	4.3300	(1,617.8876)	0.0000	2.5342	(9.7471)	0.0000	3	(7.2129)	01/06/2025
601233.SH	01/03/2025	SDB3260123670	(600.00)	1.6431	(957.69)	(985.84)	0.0000	4.3300	(1,617.8876)	0.0000	0.3456	(1.3291)	0.0000	3	(0.9836)	01/06/2025
601233.SH	01/03/2025	SDB3260123670	(20,700.00)	1.6431	(33,040.37)	(34,011.49)	0.0000	4.3300	(1,617.8876)	0.0000	11.9221	(45.8556)	0.0000	3	(33.9336)	01/06/2025
601233.SH	01/03/2025	SDB3260123670	(9,400.00)	1.6431	(15,003.84)	(15,444.83)	0.0000	4.3300	(1,617.8876)	0.0000	5.4139	(20.8233)	0.0000	3	(15.4094)	01/06/2025
601233.SH	01/03/2025	SDB3260123670	(16,000.00)	1.6431	(25,538.45)	(26,289.07)	0.0000	4.3300	(1,617.8876)	0.0000	9.2151	(35.4440)	0.0000	3	(26.2288)	01/06/2025
601233.SH	01/03/2025	SDB3260123670	(2,900.00)	1.6431	(4,628.84)	(4,764.89)	0.0000	4.3300	(1,617.8876)	0.0000	1.6702	(6.4242)	0.0000	3	(4.7540)	01/06/2025
601233.SH	01/03/2025	SDB3260123670	(200.00)	1.6431	(319.23)	(328.61)	0.0000	4.3300	(1,617.8876)	0.0000	0.1152	(0.4430)	0.0000	3	(0.3279)	01/06/2025
601233.SH	01/03/2025	SDB3260123670	(2,900.00)	1.6431	(4,628.84)	(4,764.89)	0.0000	4.3300	(1,617.8876)	0.0000	1.6702	(6.4242)	0.0000	3	(4.7540)	01/06/2025
601233.SH	01/03/2025	SDB3260123670	(4,000.00)	1.6431	(6,384.61)	(6,572.27)	0.0000	4.3300	(1,617.8876)	0.0000	2.3038	(8.8610)	0.0000	3	(6.5572)	01/06/2025
601233.SH	01/03/2025	SDB3260123670	(7,200.00)	1.6431	(11,492.30)	(11,830.08)	0.0000	4.3300	(1,617.8876)	0.0000	4.1468	(15.9498)	0.0000	3	(11.8030)	01/06/2025
601233.SH	01/03/2025	SDB3260123670	(500.00)	1.6431	(798.08)	(821.53)	0.0000	4.3300	(1,617.8876)	0.0000	0.2880	(1.1076)	0.0000	3	(0.8197)	01/06/2025
601233.SH	01/03/2025	SDB3260123670	(1,400.00)	1.6431	(2,234.61)	(2,300.29)	0.0000	4.3300	(1,617.8876)	0.0000	0.8063	(3.1013)	0.0000	3	(2.2950)	01/06/2025
601233.SH	01/03/2025	SDB3260123670	(500.00)	1.6431	(798.08)	(821.53)	0.0000	4.3300	(1,617.8876)	0.0000	0.2880	(1.1076)	0.0000	3	(0.8197)	01/06/2025
601233.SH	01/03/2025	SDB3260123670	(7,900.00)	1.6431	(12,609.61)	(12,980.23)	0.0000	4.3300	(1,617.8876)	0.0000	4.5500	(17.5005)	0.0000	3	(12.9505)	01/06/2025
601233.SH	01/03/2025	SDB3260123670	(14,900.00)	1.6431	(23,782.68)	(24,481.70)	0.0000	4.3300	(1,617.8876)	0.0000	8.5816	(33.0072)	0.0000	3	(24.4256)	01/06/2025
601233.SH	01/03/2025	SDB3260123670	(16,800.00)	1.6431	(26,815.37)	(27,603.53)	0.0000	4.3300	(1,617.8876)	0.0000	9.6759	(37.2162)	0.0000	3	(27.5403)	01/06/2025
601233.SH	01/03/2025	SDB3260123670	(9,500.00)	1.6431	(15,163.45)	(15,609.14)	0.0000	4.3300	(1,617.8876)	0.0000	5.4715	(21.0449)	0.0000	3	(15.5734)	01/06/2025
601233.SH	01/03/2025	SDB3260123670	(5,300.00)	1.6431	(8,459.61)	(8,708.26)	0.0000	4.3300	(1,617.8876)	0.0000	3.0525	(11.7408)	0.0000	3	(8.6883)	01/06/2025
601233.SH	01/03/2025	SDB3260123670	(2,600.00)	1.6431	(4,150.00)	(4,271.97)	0.0000	4.3300	(1,617.8876)	0.0000	1.4975	(5.7596)	0.0000	3	(4.2622)	01/06/2025
601233.SH	01/03/2025	SDB3260123670	(800.00)	1.6431	(1,276.92)	(1,314.45)	0.0000	4.3300	(1,617.8876)	0.0000	0.4608	(1.7722)	0.0000	3	(1.3114)	01/06/2025
601233.SH	01/03/2025	SDB3260123670	(200.00)	1.6431	(319.23)	(328.61)	0.0000	4.3300	(1,617.8876)	0.0000	0.1152	(0.4430)	0.0000	3	(0.3279)	01/06/2025
601233.SH	01/02/2025	SDB3260123670	(3,400.00)	1.6458	(5,636.15)	(5,595.71)	0.0000	4.3300	(1,617.8876)	0.0000	0.6779	(2.5148)	0.0000	1	(1.8369)	01/06/2025
601233.SH	01/02/2025	SDB3260123670	(3,600.00)	1.6458	(5,948.76)	(5,924.87)	0.0000	4.3300	(1,617.8876)	0.0000	0.7155	(2.6627)	0.0000	1	(1.9472)	01/06/2025
601233.SH	01/02/2025	SDB3260123670	(500.00)	1.6458	(832.58)	(822.90)	0.0000	4.3300	(1,617.8876)	0.0000	0.1001	(0.3698)	0.0000	1	(0.2697)	01/06/2025
601233.SH	01/02/2025	SDB3260123670	(19,800.00)	1.6458	(32,949.24)	(32,586.80)	0.0000	4.3300	(1,617.8876)	0.0000	3.9631	(14.6449)	0.0000	1	(10.6819)	01/06/2025
601233.SH	01/02/2025	SDB3260123670	(500.00)	1.6458	(835.53)	(822.90)	0.0000	4.3300	(1,617.8876)	0.0000	0.1005	(0.3698)	0.0000	1	(0.2693)	01/06/2025
601233.SH	01/02/2025	SDB3260123670	(4,800.00)	1.6458	(7,661.53)	(7,899.83)	0.0000	4.3300	(1,617.8876)	0.0000	0.9215	(3.5503)	0.0000	1	(2.6288)	01/06/2025
601233.SH	01/02/2025	SDB3260123670	(7,800.00)	1.6458	(12,449.99)	(12,837.22)	0.0000	4.3300	(1,617.8876)	0.0000	1.4975	(5.7692)	0.0000	1	(4.2718)	01/06/2025
601233.SH	01/02/2025	SDB3260123670	(3,400.00)	1.6458	(5,426.92)	(5,595.71)	0.0000	4.3300	(1,617.8876)	0.0000	0.6527	(2.5148)	0.0000	1	(1.8620)	01/06/2025
601233.SH	01/02/2025	SDB3260123670	(2,900.00)	1.6458	(4,628.84)	(4,772.81)	0.0000	4.3300	(1,617.8876)	0.0000	0.5567	(2.1450)	0.0000	1	(1.5882)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
TONGKUN GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
601233.SH	01/02/2025	SDB3260123670	(25,800.00)	1.6458	(41,180.75)	(42,461.59)	0.0000	4.3300	(1,617.8876)	0.0000	4.9531	(19.0828)	0.0000	1	(14.1297)	01/06/2025
601233.SH	01/02/2025	SDB3260123670	(19,800.00)	1.6458	(31,603.83)	(32,586.80)	0.0000	4.3300	(1,617.8876)	0.0000	3.8012	(14.6449)	0.0000	1	(10.8437)	01/06/2025
601233.SH	01/02/2025	SDB3260123670	(300.00)	1.6458	(478.85)	(493.74)	0.0000	4.3300	(1,617.8876)	0.0000	0.0576	(0.2219)	0.0000	1	(0.1643)	01/06/2025
601233.SH	01/02/2025	SDB3260123670	(8,500.00)	1.6458	(13,567.30)	(13,989.28)	0.0000	4.3300	(1,617.8876)	0.0000	1.6318	(6.2870)	0.0000	1	(4.6551)	01/06/2025
601233.SH	01/02/2025	SDB3260123670	(2,500.00)	1.6458	(3,990.38)	(4,114.49)	0.0000	4.3300	(1,617.8876)	0.0000	0.4800	(1.8491)	0.0000	1	(1.3692)	01/06/2025
601233.SH	01/02/2025	SDB3260123670	(400.00)	1.6458	(638.46)	(658.32)	0.0000	4.3300	(1,617.8876)	0.0000	0.0768	(0.2959)	0.0000	1	(0.2191)	01/06/2025
601233.SH	01/02/2025	SDB3260123670	(11,400.00)	1.6458	(18,196.14)	(18,762.10)	0.0000	4.3300	(1,617.8876)	0.0000	2.1886	(8.4319)	0.0000	1	(6.2433)	01/06/2025
601233.SH	01/02/2025	SDB3260123670	(9,900.00)	1.6458	(15,801.91)	(16,293.40)	0.0000	4.3300	(1,617.8876)	0.0000	1.9006	(7.3225)	0.0000	1	(5.4219)	01/06/2025
601233.SH	01/02/2025	SDB3260123670	(38,400.00)	1.6458	(61,292.28)	(63,198.64)	0.0000	4.3300	(1,617.8876)	0.0000	7.3721	(28.4023)	0.0000	1	(21.0302)	01/06/2025
601233.SH	01/02/2025	SDB3260123670	(200.00)	1.6458	(319.23)	(329.16)	0.0000	4.3300	(1,617.8876)	0.0000	0.0384	(0.1479)	0.0000	1	(0.1095)	01/06/2025
601233.SH	01/02/2025	SDB3260123670	(200.00)	1.6458	(319.23)	(329.16)	0.0000	4.3300	(1,617.8876)	0.0000	0.0384	(0.1479)	0.0000	1	(0.1095)	01/06/2025
601233.SH	01/02/2025	SDB3260123670	(4,400.00)	1.6458	(7,023.07)	(7,241.51)	0.0000	4.3300	(1,617.8876)	0.0000	0.8447	(3.2544)	0.0000	1	(2.4097)	01/06/2025
601233.SH	01/02/2025	SDB3260123670	(600.00)	1.6458	(957.69)	(987.48)	0.0000	4.3300	(1,617.8876)	0.0000	0.1152	(0.4438)	0.0000	1	(0.3286)	01/06/2025
601233.SH	01/02/2025	SDB3260123670	(20,700.00)	1.6458	(33,040.37)	(34,068.02)	0.0000	4.3300	(1,617.8876)	0.0000	3.9740	(15.3106)	0.0000	1	(11.3366)	01/06/2025
601233.SH	01/02/2025	SDB3260123670	(9,400.00)	1.6458	(15,003.84)	(15,470.50)	0.0000	4.3300	(1,617.8876)	0.0000	1.8046	(6.9526)	0.0000	1	(5.1480)	01/06/2025
601233.SH	01/02/2025	SDB3260123670	(16,000.00)	1.6458	(25,538.45)	(26,332.77)	0.0000	4.3300	(1,617.8876)	0.0000	3.0717	(11.8343)	0.0000	1	(8.7626)	01/06/2025
601233.SH	01/02/2025	SDB3260123670	(2,900.00)	1.6458	(4,628.84)	(4,772.81)	0.0000	4.3300	(1,617.8876)	0.0000	0.5567	(2.1450)	0.0000	1	(1.5882)	01/06/2025
601233.SH	01/02/2025	SDB3260123670	(200.00)	1.6458	(319.23)	(329.16)	0.0000	4.3300	(1,617.8876)	0.0000	0.0384	(0.1479)	0.0000	1	(0.1095)	01/06/2025
601233.SH	01/02/2025	SDB3260123670	(2,900.00)	1.6458	(4,628.84)	(4,772.81)	0.0000	4.3300	(1,617.8876)	0.0000	0.5567	(2.1450)	0.0000	1	(1.5882)	01/06/2025
601233.SH	01/02/2025	SDB3260123670	(4,000.00)	1.6458	(6,384.61)	(6,583.19)	0.0000	4.3300	(1,617.8876)	0.0000	0.7679	(2.9586)	0.0000	1	(2.1906)	01/06/2025
601233.SH	01/02/2025	SDB3260123670	(7,200.00)	1.6458	(11,492.30)	(11,849.75)	0.0000	4.3300	(1,617.8876)	0.0000	1.3823	(5.3254)	0.0000	1	(3.9432)	01/06/2025
601233.SH	01/02/2025	SDB3260123670	(500.00)	1.6458	(798.08)	(822.90)	0.0000	4.3300	(1,617.8876)	0.0000	0.0960	(0.3698)	0.0000	1	(0.2738)	01/06/2025
601233.SH	01/02/2025	SDB3260123670	(1,400.00)	1.6458	(2,234.61)	(2,304.12)	0.0000	4.3300	(1,617.8876)	0.0000	0.2688	(1.0355)	0.0000	1	(0.7667)	01/06/2025
601233.SH	01/02/2025	SDB3260123670	(500.00)	1.6458	(798.08)	(822.90)	0.0000	4.3300	(1,617.8876)	0.0000	0.0960	(0.3698)	0.0000	1	(0.2738)	01/06/2025
601233.SH	01/02/2025	SDB3260123670	(7,900.00)	1.6458	(12,609.61)	(13,001.80)	0.0000	4.3300	(1,617.8876)	0.0000	1.5167	(5.8432)	0.0000	1	(4.3265)	01/06/2025
601233.SH	01/02/2025	SDB3260123670	(14,900.00)	1.6458	(23,782.68)	(24,522.39)	0.0000	4.3300	(1,617.8876)	0.0000	2.8605	(11.0207)	0.0000	1	(8.1602)	01/06/2025
601233.SH	01/02/2025	SDB3260123670	(16,800.00)	1.6458	(26,815.37)	(27,649.41)	0.0000	4.3300	(1,617.8876)	0.0000	3.2253	(12.4260)	0.0000	1	(9.2007)	01/06/2025
601233.SH	01/02/2025	SDB3260123670	(9,500.00)	1.6458	(15,163.45)	(15,635.08)	0.0000	4.3300	(1,617.8876)	0.0000	1.8238	(7.0266)	0.0000	1	(5.2028)	01/06/2025
601233.SH	01/02/2025	SDB3260123670	(5,300.00)	1.6458	(8,459.61)	(8,722.73)	0.0000	4.3300	(1,617.8876)	0.0000	1.0175	(3.9201)	0.0000	1	(2.9026)	01/06/2025
601233.SH	01/02/2025	SDB3260123670	(2,600.00)	1.6458	(4,150.00)	(4,279.07)	0.0000	4.3300	(1,617.8876)	0.0000	0.4992	(1.9231)	0.0000	1	(1.4239)	01/06/2025
601233.SH	01/02/2025	SDB3260123670	(800.00)	1.6458	(1,276.92)	(1,316.64)	0.0000	4.3300	(1,617.8876)	0.0000	0.1536	(0.5917)	0.0000	1	(0.4381)	01/06/2025
601233.SH	01/02/2025	SDB3260123670	(200.00)	1.6458	(319.23)	(329.16)	0.0000	4.3300	(1,617.8876)	0.0000	0.0384	(0.1479)	0.0000	1	(0.1095)	01/06/2025
601233.SH	12/31/2024	SDB3260123670	(3,400.00)	1.6470	(5,636.15)	(5,599.91)	0.0000	4.3300	(1,617.8876)	0.0000	1.3558	(5.0333)	0.0000	2	(3.6775)	01/06/2025
601233.SH	12/31/2024	SDB3260123670	(3,600.00)	1.6470	(5,948.76)	(5,929.31)	0.0000	4.3300	(1,617.8876)	0.0000	1.4310	(5.3294)	0.0000	2	(3.8984)	01/06/2025
601233.SH	12/31/2024	SDB3260123670	(500.00)	1.6470	(832.58)	(823.52)	0.0000	4.3300	(1,617.8876)	0.0000	0.2003	(0.7402)	0.0000	2	(0.5399)	01/06/2025
601233.SH	12/31/2024	SDB3260123670	(19,800.00)	1.6470	(32,949.24)	(32,611.21)	0.0000	4.3300	(1,617.8876)	0.0000	7.9261	(29.3118)	0.0000	2	(21.3857)	01/06/2025
601233.SH	12/31/2024	SDB3260123670	(500.00)	1.6470	(835.53)	(823.52)	0.0000	4.3300	(1,617.8876)	0.0000	0.2010	(0.7402)	0.0000	2	(0.5392)	01/06/2025
601233.SH	12/31/2024	SDB3260123670	(4,800.00)	1.6470	(7,661.53)	(7,905.75)	0.0000	4.3300	(1,617.8876)	0.0000	1.8430	(7.1059)	0.0000	2	(5.2629)	01/06/2025
601233.SH	12/31/2024	SDB3260123670	(7,800.00)	1.6470	(12,449.99)	(12,846.84)	0.0000	4.3300	(1,617.8876)	0.0000	2.9949	(11.5471)	0.0000	2	(8.5522)	01/06/2025
601233.SH	12/31/2024	SDB3260123670	(3,400.00)	1.6470	(5,426.92)	(5,599.91)	0.0000	4.3300	(1,617.8876)	0.0000	1.3055	(5.0333)	0.0000	2	(3.7279)	01/06/2025
601233.SH	12/31/2024	SDB3260123670	(2,900.00)	1.6470	(4,628.84)	(4,776.39)	0.0000	4.3300	(1,617.8876)	0.0000	1.1135	(4.2931)	0.0000	2	(3.1797)	01/06/2025
601233.SH	12/31/2024	SDB3260123670	(25,800.00)	1.6470	(41,180.75)	(42,493.40)	0.0000	4.3300	(1,617.8876)	0.0000	9.9063	(38.1942)	0.0000	2	(28.2879)	01/06/2025
601233.SH	12/31/2024	SDB3260123670	(19,800.00)	1.6470	(31,603.83)	(32,611.21)	0.0000	4.3300	(1,617.8876)	0.0000	7.6025	(29.3118)	0.0000	2	(21.7093)	01/06/2025
601233.SH	12/31/2024	SDB3260123670	(300.00)	1.6470	(478.85)	(494.11)	0.0000	4.3300	(1,617.8876)	0.0000	0.1152	(0.4441)	0.0000	2	(0.3289)	01/06/2025
601233.SH	12/31/2024	SDB3260123670	(8,500.00)	1.6470	(13,567.30)	(13,999.76)	0.0000	4.3300	(1,617.8876)	0.0000	3.2637	(12.5834)	0.0000	2	(9.3197)	01/06/2025
601233.SH	12/31/2024	SDB3260123670	(2,500.00)	1.6470	(3,990.38)	(4,117.58)	0.0000	4.3300	(1,617.8876)	0.0000	0.9599	(3.7010)	0.0000	2	(2.7411)	01/06/2025
601233.SH	12/31/2024	SDB3260123670	(400.00)	1.6470	(638.46)	(658.81)	0.0000	4.3300	(1,617.8876)	0.0000	0.1536	(0.5922)	0.0000	2	(0.4386)	01/06/2025
601233.SH	12/31/2024	SDB3260123670	(11,400.00)	1.6470	(18,196.14)	(18,776.15)	0.0000	4.3300	(1,617.8876)	0.0000	4.3772	(16.8765)	0.0000	2	(12.4993)	01/06/2025
601233.SH	12/31/2024	SDB3260123670	(9,900.00)	1.6470	(15,801.91)	(16,305.61)	0.0000	4.3300	(1,617.8876)	0.0000	3.8012	(14.6559)	0.0000	2	(10.8547)	01/06/2025
601233.SH	12/31/2024	SDB3260123670	(38,400.00)	1.6470	(61,292.28)	(63,245.99)	0.0000	4.3300	(1,617.8876)	0.0000	14.7442	(56.8472)	0.0000	2	(42.1030)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
TONGKUN GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
601233.SH	12/31/2024	SDB3260123670	(200.00)	1.6470	(319.23)	(329.41)	0.0000	4.3300	(1,617.8876)	0.0000	0.0768	(0.2961)	0.0000	2	(0.2193)	01/06/2025
601233.SH	12/31/2024	SDB3260123670	(200.00)	1.6470	(319.23)	(329.41)	0.0000	4.3300	(1,617.8876)	0.0000	0.0768	(0.2961)	0.0000	2	(0.2193)	01/06/2025
601233.SH	12/31/2024	SDB3260123670	(4,400.00)	1.6470	(7,023.07)	(7,246.94)	0.0000	4.3300	(1,617.8876)	0.0000	1.6894	(6.5137)	0.0000	2	(4.8243)	01/06/2025
601233.SH	12/31/2024	SDB3260123670	(600.00)	1.6470	(957.69)	(988.22)	0.0000	4.3300	(1,617.8876)	0.0000	0.2304	(0.8882)	0.0000	2	(0.6579)	01/06/2025
601233.SH	12/31/2024	SDB3260123670	(20,700.00)	1.6470	(33,040.37)	(34,093.54)	0.0000	4.3300	(1,617.8876)	0.0000	7.9480	(30.6442)	0.0000	2	(22.6961)	01/06/2025
601233.SH	12/31/2024	SDB3260123670	(9,400.00)	1.6470	(15,003.84)	(15,482.09)	0.0000	4.3300	(1,617.8876)	0.0000	3.6093	(13.9157)	0.0000	2	(10.3065)	01/06/2025
601233.SH	12/31/2024	SDB3260123670	(16,000.00)	1.6470	(25,538.45)	(26,352.50)	0.0000	4.3300	(1,617.8876)	0.0000	6.1434	(23.6863)	0.0000	2	(17.5429)	01/06/2025
601233.SH	12/31/2024	SDB3260123670	(2,900.00)	1.6470	(4,628.84)	(4,776.39)	0.0000	4.3300	(1,617.8876)	0.0000	1.1135	(4.2931)	0.0000	2	(3.1797)	01/06/2025
601233.SH	12/31/2024	SDB3260123670	(200.00)	1.6470	(319.23)	(329.41)	0.0000	4.3300	(1,617.8876)	0.0000	0.0768	(0.2961)	0.0000	2	(0.2193)	01/06/2025
601233.SH	12/31/2024	SDB3260123670	(2,900.00)	1.6470	(4,628.84)	(4,776.39)	0.0000	4.3300	(1,617.8876)	0.0000	1.1135	(4.2931)	0.0000	2	(3.1797)	01/06/2025
601233.SH	12/31/2024	SDB3260123670	(4,000.00)	1.6470	(6,384.61)	(6,588.12)	0.0000	4.3300	(1,617.8876)	0.0000	1.5359	(5.9216)	0.0000	2	(4.3857)	01/06/2025
601233.SH	12/31/2024	SDB3260123670	(7,200.00)	1.6470	(11,492.30)	(11,858.62)	0.0000	4.3300	(1,617.8876)	0.0000	2.7645	(10.6588)	0.0000	2	(7.8943)	01/06/2025
601233.SH	12/31/2024	SDB3260123670	(500.00)	1.6470	(798.08)	(823.52)	0.0000	4.3300	(1,617.8876)	0.0000	0.1920	(0.7402)	0.0000	2	(0.5482)	01/06/2025
601233.SH	12/31/2024	SDB3260123670	(1,400.00)	1.6470	(2,234.61)	(2,305.84)	0.0000	4.3300	(1,617.8876)	0.0000	0.5375	(2.0726)	0.0000	2	(1.5350)	01/06/2025
601233.SH	12/31/2024	SDB3260123670	(500.00)	1.6470	(798.08)	(823.52)	0.0000	4.3300	(1,617.8876)	0.0000	0.1920	(0.7402)	0.0000	2	(0.5482)	01/06/2025
601233.SH	12/31/2024	SDB3260123670	(7,900.00)	1.6470	(12,609.61)	(13,011.54)	0.0000	4.3300	(1,617.8876)	0.0000	3.0333	(11.6951)	0.0000	2	(8.6618)	01/06/2025
601233.SH	12/31/2024	SDB3260123670	(14,900.00)	1.6470	(23,782.68)	(24,580.62)	0.0000	4.3300	(1,617.8876)	0.0000	5.7211	(22.0579)	0.0000	2	(16.3368)	01/06/2025
601233.SH	12/31/2024	SDB3260123670	(16,800.00)	1.6470	(26,815.37)	(27,670.12)	0.0000	4.3300	(1,617.8876)	0.0000	6.4506	(24.8706)	0.0000	2	(18.4200)	01/06/2025
601233.SH	12/31/2024	SDB3260123670	(9,500.00)	1.6470	(15,163.45)	(15,646.79)	0.0000	4.3300	(1,617.8876)	0.0000	3.6477	(14.0638)	0.0000	2	(10.4161)	01/06/2025
601233.SH	12/31/2024	SDB3260123670	(5,300.00)	1.6470	(8,459.61)	(8,729.26)	0.0000	4.3300	(1,617.8876)	0.0000	2.0350	(7.8461)	0.0000	2	(5.8111)	01/06/2025
601233.SH	12/31/2024	SDB3260123670	(2,600.00)	1.6470	(4,150.00)	(4,282.28)	0.0000	4.3300	(1,617.8876)	0.0000	0.9983	(3.8490)	0.0000	2	(2.8507)	01/06/2025
601233.SH	12/31/2024	SDB3260123670	(800.00)	1.6470	(1,276.92)	(1,317.62)	0.0000	4.3300	(1,617.8876)	0.0000	0.3072	(1.1843)	0.0000	2	(0.8771)	01/06/2025
601233.SH	12/31/2024	SDB3260123670	(200.00)	1.6470	(319.23)	(329.41)	0.0000	4.3300	(1,617.8876)	0.0000	0.0768	(0.2961)	0.0000	2	(0.2193)	01/06/2025
601233.SH	12/30/2024	SDB3260123670	(3,400.00)	1.6180	(5,636.15)	(5,501.17)	0.0000	4.3300	(1,617.8876)	0.0000	0.6779	(2.4723)	0.0000	1	(1.7944)	01/06/2025
601233.SH	12/30/2024	SDB3260123670	(3,600.00)	1.6180	(5,948.76)	(5,824.77)	0.0000	4.3300	(1,617.8876)	0.0000	0.7155	(2.6177)	0.0000	1	(1.9022)	01/06/2025
601233.SH	12/30/2024	SDB3260123670	(500.00)	1.6180	(832.58)	(809.00)	0.0000	4.3300	(1,617.8876)	0.0000	0.1001	(0.3636)	0.0000	1	(0.2634)	01/06/2025
601233.SH	12/30/2024	SDB3260123670	(19,800.00)	1.6180	(32,949.24)	(32,036.24)	0.0000	4.3300	(1,617.8876)	0.0000	3.9631	(14.3975)	0.0000	1	(10.4344)	01/06/2025
601233.SH	12/30/2024	SDB3260123670	(500.00)	1.6180	(835.53)	(809.00)	0.0000	4.3300	(1,617.8876)	0.0000	0.1005	(0.3636)	0.0000	1	(0.2631)	01/06/2025
601233.SH	12/30/2024	SDB3260123670	(4,800.00)	1.6180	(7,661.53)	(7,766.36)	0.0000	4.3300	(1,617.8876)	0.0000	0.9215	(3.4903)	0.0000	1	(2.5688)	01/06/2025
601233.SH	12/30/2024	SDB3260123670	(7,800.00)	1.6180	(12,449.99)	(12,620.34)	0.0000	4.3300	(1,617.8876)	0.0000	1.4975	(5.6717)	0.0000	1	(4.1743)	01/06/2025
601233.SH	12/30/2024	SDB3260123670	(3,400.00)	1.6180	(5,426.92)	(5,501.17)	0.0000	4.3300	(1,617.8876)	0.0000	0.6527	(2.4723)	0.0000	1	(1.8196)	01/06/2025
601233.SH	12/30/2024	SDB3260123670	(2,900.00)	1.6180	(4,628.84)	(4,692.18)	0.0000	4.3300	(1,617.8876)	0.0000	0.5567	(2.1087)	0.0000	1	(1.5520)	01/06/2025
601233.SH	12/30/2024	SDB3260123670	(25,800.00)	1.6180	(41,180.75)	(41,744.19)	0.0000	4.3300	(1,617.8876)	0.0000	4.9531	(18.7604)	0.0000	1	(13.8073)	01/06/2025
601233.SH	12/30/2024	SDB3260123670	(19,800.00)	1.6180	(31,603.83)	(32,036.24)	0.0000	4.3300	(1,617.8876)	0.0000	3.8012	(14.3975)	0.0000	1	(10.5963)	01/06/2025
601233.SH	12/30/2024	SDB3260123670	(300.00)	1.6180	(478.85)	(485.40)	0.0000	4.3300	(1,617.8876)	0.0000	0.0576	(0.2181)	0.0000	1	(0.1605)	01/06/2025
601233.SH	12/30/2024	SDB3260123670	(8,500.00)	1.6180	(13,567.30)	(13,752.93)	0.0000	4.3300	(1,617.8876)	0.0000	1.6318	(6.1807)	0.0000	1	(4.5489)	01/06/2025
601233.SH	12/30/2024	SDB3260123670	(2,500.00)	1.6180	(3,990.38)	(4,044.98)	0.0000	4.3300	(1,617.8876)	0.0000	0.4800	(1.8179)	0.0000	1	(1.3379)	01/06/2025
601233.SH	12/30/2024	SDB3260123670	(400.00)	1.6180	(638.46)	(647.20)	0.0000	4.3300	(1,617.8876)	0.0000	0.0768	(0.2909)	0.0000	1	(0.2141)	01/06/2025
601233.SH	12/30/2024	SDB3260123670	(11,400.00)	1.6180	(18,196.14)	(18,445.11)	0.0000	4.3300	(1,617.8876)	0.0000	2.1886	(8.2895)	0.0000	1	(6.1009)	01/06/2025
601233.SH	12/30/2024	SDB3260123670	(9,900.00)	1.6180	(15,801.91)	(16,018.12)	0.0000	4.3300	(1,617.8876)	0.0000	1.9006	(7.1988)	0.0000	1	(5.2981)	01/06/2025
601233.SH	12/30/2024	SDB3260123670	(38,400.00)	1.6180	(61,292.28)	(62,130.89)	0.0000	4.3300	(1,617.8876)	0.0000	7.3721	(27.9224)	0.0000	1	(20.5503)	01/06/2025
601233.SH	12/30/2024	SDB3260123670	(200.00)	1.6180	(319.23)	(323.60)	0.0000	4.3300	(1,617.8876)	0.0000	0.0384	(0.1454)	0.0000	1	(0.1070)	01/06/2025
601233.SH	12/30/2024	SDB3260123670	(200.00)	1.6180	(319.23)	(323.60)	0.0000	4.3300	(1,617.8876)	0.0000	0.0384	(0.1454)	0.0000	1	(0.1070)	01/06/2025
601233.SH	12/30/2024	SDB3260123670	(4,400.00)	1.6180	(7,023.07)	(7,119.16)	0.0000	4.3300	(1,617.8876)	0.0000	0.8447	(3.1994)	0.0000	1	(2.3547)	01/06/2025
601233.SH	12/30/2024	SDB3260123670	(600.00)	1.6180	(957.69)	(970.80)	0.0000	4.3300	(1,617.8876)	0.0000	0.1152	(0.4363)	0.0000	1	(0.3211)	01/06/2025
601233.SH	12/30/2024	SDB3260123670	(20,700.00)	1.6180	(33,040.37)	(33,492.43)	0.0000	4.3300	(1,617.8876)	0.0000	3.9740	(15.0519)	0.0000	1	(11.0779)	01/06/2025
601233.SH	12/30/2024	SDB3260123670	(9,400.00)	1.6180	(15,003.84)	(15,209.12)	0.0000	4.3300	(1,617.8876)	0.0000	1.8046	(6.8352)	0.0000	1	(5.0306)	01/06/2025
601233.SH	12/30/2024	SDB3260123670	(16,000.00)	1.6180	(25,538.45)	(25,887.87)	0.0000	4.3300	(1,617.8876)	0.0000	3.0717	(11.6344)	0.0000	1	(8.5626)	01/06/2025
601233.SH	12/30/2024	SDB3260123670	(2,900.00)	1.6180	(4,628.84)	(4,692.18)	0.0000	4.3300	(1,617.8876)	0.0000	0.5567	(2.1087)	0.0000	1	(1.5520)	01/06/2025
601233.SH	12/30/2024	SDB3260123670	(200.00)	1.6180	(319.23)	(323.60)	0.0000	4.3300	(1,617.8876)	0.0000	0.0384	(0.1454)	0.0000	1	(0.1070)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
TONGKUN GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
601233.SH	12/30/2024	SDB3260123670	(2,900.00)	1.6180	(4,628.84)	(4,692.18)	0.0000	4.3300	(1,617.8876)	0.0000	0.5567	(2.1087)	0.0000	1	(1.5520)	01/06/2025
601233.SH	12/30/2024	SDB3260123670	(4,000.00)	1.6180	(6,384.61)	(6,471.97)	0.0000	4.3300	(1,617.8876)	0.0000	0.7679	(2.9086)	0.0000	1	(2.1407)	01/06/2025
601233.SH	12/30/2024	SDB3260123670	(7,200.00)	1.6180	(11,492.30)	(11,649.54)	0.0000	4.3300	(1,617.8876)	0.0000	1.3823	(5.2355)	0.0000	1	(3.8532)	01/06/2025
601233.SH	12/30/2024	SDB3260123670	(500.00)	1.6180	(798.08)	(809.00)	0.0000	4.3300	(1,617.8876)	0.0000	0.0960	(0.3636)	0.0000	1	(0.2676)	01/06/2025
601233.SH	12/30/2024	SDB3260123670	(1,400.00)	1.6180	(2,234.61)	(2,265.19)	0.0000	4.3300	(1,617.8876)	0.0000	0.2688	(1.0180)	0.0000	1	(0.7492)	01/06/2025
601233.SH	12/30/2024	SDB3260123670	(500.00)	1.6180	(798.08)	(809.00)	0.0000	4.3300	(1,617.8876)	0.0000	0.0960	(0.3636)	0.0000	1	(0.2676)	01/06/2025
601233.SH	12/30/2024	SDB3260123670	(7,900.00)	1.6180	(12,609.61)	(12,782.14)	0.0000	4.3300	(1,617.8876)	0.0000	1.5167	(5.7445)	0.0000	1	(4.2278)	01/06/2025
601233.SH	12/30/2024	SDB3260123670	(14,900.00)	1.6180	(23,782.68)	(24,108.08)	0.0000	4.3300	(1,617.8876)	0.0000	2.8605	(10.8345)	0.0000	1	(7.9740)	01/06/2025
601233.SH	12/30/2024	SDB3260123670	(16,800.00)	1.6180	(26,815.37)	(27,182.27)	0.0000	4.3300	(1,617.8876)	0.0000	3.2253	(12.2161)	0.0000	1	(8.9908)	01/06/2025
601233.SH	12/30/2024	SDB3260123670	(9,500.00)	1.6180	(15,163.45)	(15,370.92)	0.0000	4.3300	(1,617.8876)	0.0000	1.8238	(6.9079)	0.0000	1	(5.0841)	01/06/2025
601233.SH	12/30/2024	SDB3260123670	(5,300.00)	1.6180	(8,459.61)	(8,575.36)	0.0000	4.3300	(1,617.8876)	0.0000	1.0175	(3.8539)	0.0000	1	(2.8364)	01/06/2025
601233.SH	12/30/2024	SDB3260123670	(2,600.00)	1.6180	(4,150.00)	(4,206.78)	0.0000	4.3300	(1,617.8876)	0.0000	0.4992	(1.8906)	0.0000	1	(1.3914)	01/06/2025
601233.SH	12/30/2024	SDB3260123670	(800.00)	1.6180	(1,276.92)	(1,294.39)	0.0000	4.3300	(1,617.8876)	0.0000	0.1536	(0.5817)	0.0000	1	(0.4281)	01/06/2025
601233.SH	12/30/2024	SDB3260123670	(200.00)	1.6180	(319.23)	(323.60)	0.0000	4.3300	(1,617.8876)	0.0000	0.0384	(0.1454)	0.0000	1	(0.1070)	01/06/2025
601233.SH	12/27/2024	SDB3260123670	(3,400.00)	1.6092	(5,636.15)	(5,471.26)	0.0000	4.3300	(1,617.8876)	0.0000	2.0337	(7.3766)	0.0000	3	(5.3429)	01/06/2025
601233.SH	12/27/2024	SDB3260123670	(3,600.00)	1.6092	(5,948.76)	(5,793.10)	0.0000	4.3300	(1,617.8876)	0.0000	2.1465	(7.8105)	0.0000	3	(5.6640)	01/06/2025
601233.SH	12/27/2024	SDB3260123670	(500.00)	1.6092	(832.58)	(804.60)	0.0000	4.3300	(1,617.8876)	0.0000	0.3004	(1.0848)	0.0000	3	(0.7844)	01/06/2025
601233.SH	12/27/2024	SDB3260123670	(19,800.00)	1.6092	(32,949.24)	(31,862.06)	0.0000	4.3300	(1,617.8876)	0.0000	11.8892	(42.9577)	0.0000	3	(31.0685)	01/06/2025
601233.SH	12/27/2024	SDB3260123670	(500.00)	1.6092	(835.53)	(804.60)	0.0000	4.3300	(1,617.8876)	0.0000	0.3015	(1.0848)	0.0000	3	(0.7833)	01/06/2025
601233.SH	12/27/2024	SDB3260123670	(4,800.00)	1.6092	(7,661.53)	(7,724.14)	0.0000	4.3300	(1,617.8876)	0.0000	2.7645	(10.4140)	0.0000	3	(7.6494)	01/06/2025
601233.SH	12/27/2024	SDB3260123670	(7,800.00)	1.6092	(12,449.99)	(12,551.72)	0.0000	4.3300	(1,617.8876)	0.0000	4.4924	(16.9227)	0.0000	3	(12.4304)	01/06/2025
601233.SH	12/27/2024	SDB3260123670	(3,400.00)	1.6092	(5,426.92)	(5,471.26)	0.0000	4.3300	(1,617.8876)	0.0000	1.9582	(7.3766)	0.0000	3	(5.4184)	01/06/2025
601233.SH	12/27/2024	SDB3260123670	(2,900.00)	1.6092	(4,628.84)	(4,666.67)	0.0000	4.3300	(1,617.8876)	0.0000	1.6702	(6.2918)	0.0000	3	(4.6215)	01/06/2025
601233.SH	12/27/2024	SDB3260123670	(25,800.00)	1.6092	(41,180.75)	(41,517.23)	0.0000	4.3300	(1,617.8876)	0.0000	14.8594	(55.9752)	0.0000	3	(41.1158)	01/06/2025
601233.SH	12/27/2024	SDB3260123670	(19,800.00)	1.6092	(31,603.83)	(31,862.06)	0.0000	4.3300	(1,617.8876)	0.0000	11.4037	(42.9577)	0.0000	3	(31.5540)	01/06/2025
601233.SH	12/27/2024	SDB3260123670	(300.00)	1.6092	(478.85)	(482.76)	0.0000	4.3300	(1,617.8876)	0.0000	0.1728	(0.6509)	0.0000	3	(0.4781)	01/06/2025
601233.SH	12/27/2024	SDB3260123670	(8,500.00)	1.6092	(13,567.30)	(13,678.16)	0.0000	4.3300	(1,617.8876)	0.0000	4.8955	(18.4414)	0.0000	3	(13.5459)	01/06/2025
601233.SH	12/27/2024	SDB3260123670	(2,500.00)	1.6092	(3,990.38)	(4,022.99)	0.0000	4.3300	(1,617.8876)	0.0000	1.4399	(5.4240)	0.0000	3	(3.9841)	01/06/2025
601233.SH	12/27/2024	SDB3260123670	(400.00)	1.6092	(638.46)	(643.68)	0.0000	4.3300	(1,617.8876)	0.0000	0.2304	(0.8678)	0.0000	3	(0.6375)	01/06/2025
601233.SH	12/27/2024	SDB3260123670	(11,400.00)	1.6092	(18,196.14)	(18,344.82)	0.0000	4.3300	(1,617.8876)	0.0000	6.5658	(24.7332)	0.0000	3	(18.1674)	01/06/2025
601233.SH	12/27/2024	SDB3260123670	(9,900.00)	1.6092	(15,801.91)	(15,931.03)	0.0000	4.3300	(1,617.8876)	0.0000	5.7019	(21.4788)	0.0000	3	(15.7770)	01/06/2025
601233.SH	12/27/2024	SDB3260123670	(38,400.00)	1.6092	(61,292.28)	(61,793.09)	0.0000	4.3300	(1,617.8876)	0.0000	22.1163	(83.3119)	0.0000	3	(61.1956)	01/06/2025
601233.SH	12/27/2024	SDB3260123670	(200.00)	1.6092	(319.23)	(321.84)	0.0000	4.3300	(1,617.8876)	0.0000	0.1152	(0.4339)	0.0000	3	(0.3187)	01/06/2025
601233.SH	12/27/2024	SDB3260123670	(200.00)	1.6092	(319.23)	(321.84)	0.0000	4.3300	(1,617.8876)	0.0000	0.1152	(0.4339)	0.0000	3	(0.3187)	01/06/2025
601233.SH	12/27/2024	SDB3260123670	(4,400.00)	1.6092	(7,023.07)	(7,080.46)	0.0000	4.3300	(1,617.8876)	0.0000	2.5342	(9.5462)	0.0000	3	(7.0120)	01/06/2025
601233.SH	12/27/2024	SDB3260123670	(600.00)	1.6092	(957.69)	(965.52)	0.0000	4.3300	(1,617.8876)	0.0000	0.3456	(1.3017)	0.0000	3	(0.9562)	01/06/2025
601233.SH	12/27/2024	SDB3260123670	(20,700.00)	1.6092	(33,040.37)	(33,310.34)	0.0000	4.3300	(1,617.8876)	0.0000	11.9221	(44.9103)	0.0000	3	(32.9883)	01/06/2025
601233.SH	12/27/2024	SDB3260123670	(9,400.00)	1.6092	(15,003.84)	(15,126.43)	0.0000	4.3300	(1,617.8876)	0.0000	5.4139	(20.3941)	0.0000	3	(14.9802)	01/06/2025
601233.SH	12/27/2024	SDB3260123670	(16,000.00)	1.6092	(25,538.45)	(25,747.12)	0.0000	4.3300	(1,617.8876)	0.0000	9.2151	(34.7133)	0.0000	3	(25.4982)	01/06/2025
601233.SH	12/27/2024	SDB3260123670	(2,900.00)	1.6092	(4,628.84)	(4,666.67)	0.0000	4.3300	(1,617.8876)	0.0000	1.6702	(6.2918)	0.0000	3	(4.6215)	01/06/2025
601233.SH	12/27/2024	SDB3260123670	(200.00)	1.6092	(319.23)	(321.84)	0.0000	4.3300	(1,617.8876)	0.0000	0.1152	(0.4339)	0.0000	3	(0.3187)	01/06/2025
601233.SH	12/27/2024	SDB3260123670	(2,900.00)	1.6092	(4,628.84)	(4,666.67)	0.0000	4.3300	(1,617.8876)	0.0000	1.6702	(6.2918)	0.0000	3	(4.6215)	01/06/2025
601233.SH	12/27/2024	SDB3260123670	(4,000.00)	1.6092	(6,384.61)	(6,436.78)	0.0000	4.3300	(1,617.8876)	0.0000	2.3038	(8.6783)	0.0000	3	(6.3745)	01/06/2025
601233.SH	12/27/2024	SDB3260123670	(7,200.00)	1.6092	(11,492.30)	(11,586.20)	0.0000	4.3300	(1,617.8876)	0.0000	4.1468	(15.6210)	0.0000	3	(11.4742)	01/06/2025
601233.SH	12/27/2024	SDB3260123670	(500.00)	1.6092	(798.08)	(804.60)	0.0000	4.3300	(1,617.8876)	0.0000	0.2880	(1.0848)	0.0000	3	(0.7968)	01/06/2025
601233.SH	12/27/2024	SDB3260123670	(1,400.00)	1.6092	(2,234.61)	(2,252.87)	0.0000	4.3300	(1,617.8876)	0.0000	0.8063	(3.0374)	0.0000	3	(2.2311)	01/06/2025
601233.SH	12/27/2024	SDB3260123670	(500.00)	1.6092	(798.08)	(804.60)	0.0000	4.3300	(1,617.8876)	0.0000	0.2880	(1.0848)	0.0000	3	(0.7968)	01/06/2025
601233.SH	12/27/2024	SDB3260123670	(7,900.00)	1.6092	(12,609.61)	(12,712.64)	0.0000	4.3300	(1,617.8876)	0.0000	4.5500	(17.1397)	0.0000	3	(12.5897)	01/06/2025
601233.SH	12/27/2024	SDB3260123670	(14,900.00)	1.6092	(23,782.68)	(23,777.01)	0.0000	4.3300	(1,617.8876)	0.0000	8.5816	(32.3267)	0.0000	3	(23.7452)	01/06/2025
601233.SH	12/27/2024	SDB3260123670	(16,800.00)	1.6092	(26,815.37)	(27,034.48)	0.0000	4.3300	(1,617.8876)	0.0000	9.6759	(36.4490)	0.0000	3	(26.7731)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
TONGKUN GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
601233.SH	12/27/2024	SDB3260123670	(9,500.00)	1.6092	(15,163.45)	(15,287.35)	0.0000	4.3300	(1,617.8876)	0.0000	5.4715	(20.6110)	0.0000	3	(15.1395)	01/06/2025
601233.SH	12/27/2024	SDB3260123670	(5,300.00)	1.6092	(8,459.61)	(8,528.73)	0.0000	4.3300	(1,617.8876)	0.0000	3.0525	(11.4988)	0.0000	3	(8.4463)	01/06/2025
601233.SH	12/27/2024	SDB3260123670	(2,600.00)	1.6092	(4,150.00)	(4,183.91)	0.0000	4.3300	(1,617.8876)	0.0000	1.4975	(5.6409)	0.0000	3	(4.1435)	01/06/2025
601233.SH	12/27/2024	SDB3260123670	(800.00)	1.6092	(1,276.92)	(1,287.36)	0.0000	4.3300	(1,617.8876)	0.0000	0.4608	(1.7357)	0.0000	3	(1.2749)	01/06/2025
601233.SH	12/27/2024	SDB3260123670	(200.00)	1.6092	(319.23)	(321.84)	0.0000	4.3300	(1,617.8876)	0.0000	0.1152	(0.4339)	0.0000	3	(0.3187)	01/06/2025
601233.SH	12/26/2024	SDB3260123670	(3,400.00)	1.6188	(5,636.15)	(5,503.96)	0.0000	4.3300	(1,617.8876)	0.0000	0.6779	(2.4736)	0.0000	1	(1.7957)	01/06/2025
601233.SH	12/26/2024	SDB3260123670	(3,600.00)	1.6188	(5,948.76)	(5,827.73)	0.0000	4.3300	(1,617.8876)	0.0000	0.7155	(2.6191)	0.0000	1	(1.9036)	01/06/2025
601233.SH	12/26/2024	SDB3260123670	(500.00)	1.6188	(832.58)	(809.41)	0.0000	4.3300	(1,617.8876)	0.0000	0.1001	(0.3638)	0.0000	1	(0.2636)	01/06/2025
601233.SH	12/26/2024	SDB3260123670	(19,800.00)	1.6188	(32,949.24)	(32,052.50)	0.0000	4.3300	(1,617.8876)	0.0000	3.9631	(14.4048)	0.0000	1	(10.4418)	01/06/2025
601233.SH	12/26/2024	SDB3260123670	(500.00)	1.6188	(835.53)	(809.41)	0.0000	4.3300	(1,617.8876)	0.0000	0.1005	(0.3638)	0.0000	1	(0.2633)	01/06/2025
601233.SH	12/26/2024	SDB3260123670	(4,800.00)	1.6188	(7,661.53)	(7,770.30)	0.0000	4.3300	(1,617.8876)	0.0000	0.9215	(3.4921)	0.0000	1	(2.5706)	01/06/2025
601233.SH	12/26/2024	SDB3260123670	(7,800.00)	1.6188	(12,449.99)	(12,626.74)	0.0000	4.3300	(1,617.8876)	0.0000	1.4975	(5.6746)	0.0000	1	(4.1772)	01/06/2025
601233.SH	12/26/2024	SDB3260123670	(3,400.00)	1.6188	(5,426.92)	(5,503.96)	0.0000	4.3300	(1,617.8876)	0.0000	0.6527	(2.4736)	0.0000	1	(1.8208)	01/06/2025
601233.SH	12/26/2024	SDB3260123670	(2,900.00)	1.6188	(4,628.84)	(4,694.56)	0.0000	4.3300	(1,617.8876)	0.0000	0.5567	(2.1098)	0.0000	1	(1.5530)	01/06/2025
601233.SH	12/26/2024	SDB3260123670	(25,800.00)	1.6188	(41,180.75)	(41,765.38)	0.0000	4.3300	(1,617.8876)	0.0000	4.9531	(18.7699)	0.0000	1	(13.8168)	01/06/2025
601233.SH	12/26/2024	SDB3260123670	(19,800.00)	1.6188	(31,603.83)	(32,052.50)	0.0000	4.3300	(1,617.8876)	0.0000	3.8012	(14.4048)	0.0000	1	(10.6036)	01/06/2025
601233.SH	12/26/2024	SDB3260123670	(300.00)	1.6188	(478.85)	(485.64)	0.0000	4.3300	(1,617.8876)	0.0000	0.0576	(0.2183)	0.0000	1	(0.1607)	01/06/2025
601233.SH	12/26/2024	SDB3260123670	(8,500.00)	1.6188	(13,567.30)	(13,759.91)	0.0000	4.3300	(1,617.8876)	0.0000	1.6318	(6.1839)	0.0000	1	(4.5520)	01/06/2025
601233.SH	12/26/2024	SDB3260123670	(2,500.00)	1.6188	(3,990.38)	(4,047.03)	0.0000	4.3300	(1,617.8876)	0.0000	0.4800	(1.8188)	0.0000	1	(1.3388)	01/06/2025
601233.SH	12/26/2024	SDB3260123670	(400.00)	1.6188	(638.46)	(647.53)	0.0000	4.3300	(1,617.8876)	0.0000	0.0768	(0.2910)	0.0000	1	(0.2142)	01/06/2025
601233.SH	12/26/2024	SDB3260123670	(11,400.00)	1.6188	(18,196.14)	(18,454.47)	0.0000	4.3300	(1,617.8876)	0.0000	2.1886	(8.2937)	0.0000	1	(6.1051)	01/06/2025
601233.SH	12/26/2024	SDB3260123670	(9,900.00)	1.6188	(15,801.91)	(16,026.25)	0.0000	4.3300	(1,617.8876)	0.0000	1.9006	(7.2024)	0.0000	1	(5.3018)	01/06/2025
601233.SH	12/26/2024	SDB3260123670	(38,400.00)	1.6188	(61,292.28)	(62,162.42)	0.0000	4.3300	(1,617.8876)	0.0000	7.3721	(27.9366)	0.0000	1	(20.5645)	01/06/2025
601233.SH	12/26/2024	SDB3260123670	(200.00)	1.6188	(319.23)	(323.76)	0.0000	4.3300	(1,617.8876)	0.0000	0.0384	(0.1455)	0.0000	1	(0.1071)	01/06/2025
601233.SH	12/26/2024	SDB3260123670	(200.00)	1.6188	(319.23)	(323.76)	0.0000	4.3300	(1,617.8876)	0.0000	0.0384	(0.1455)	0.0000	1	(0.1071)	01/06/2025
601233.SH	12/26/2024	SDB3260123670	(4,400.00)	1.6188	(7,023.07)	(7,122.78)	0.0000	4.3300	(1,617.8876)	0.0000	0.8447	(3.2011)	0.0000	1	(2.3564)	01/06/2025
601233.SH	12/26/2024	SDB3260123670	(600.00)	1.6188	(957.69)	(971.29)	0.0000	4.3300	(1,617.8876)	0.0000	0.1152	(0.4365)	0.0000	1	(0.3213)	01/06/2025
601233.SH	12/26/2024	SDB3260123670	(20,700.00)	1.6188	(33,040.37)	(33,509.43)	0.0000	4.3300	(1,617.8876)	0.0000	3.9740	(15.0596)	0.0000	1	(11.0856)	01/06/2025
601233.SH	12/26/2024	SDB3260123670	(9,400.00)	1.6188	(15,003.84)	(15,216.84)	0.0000	4.3300	(1,617.8876)	0.0000	1.8046	(6.8387)	0.0000	1	(5.0340)	01/06/2025
601233.SH	12/26/2024	SDB3260123670	(16,000.00)	1.6188	(25,538.45)	(25,901.01)	0.0000	4.3300	(1,617.8876)	0.0000	3.0717	(11.6403)	0.0000	1	(8.5685)	01/06/2025
601233.SH	12/26/2024	SDB3260123670	(2,900.00)	1.6188	(4,628.84)	(4,694.56)	0.0000	4.3300	(1,617.8876)	0.0000	0.5567	(2.1098)	0.0000	1	(1.5530)	01/06/2025
601233.SH	12/26/2024	SDB3260123670	(200.00)	1.6188	(319.23)	(323.76)	0.0000	4.3300	(1,617.8876)	0.0000	0.0384	(0.1455)	0.0000	1	(0.1071)	01/06/2025
601233.SH	12/26/2024	SDB3260123670	(2,900.00)	1.6188	(4,628.84)	(4,694.56)	0.0000	4.3300	(1,617.8876)	0.0000	0.5567	(2.1098)	0.0000	1	(1.5530)	01/06/2025
601233.SH	12/26/2024	SDB3260123670	(4,000.00)	1.6188	(6,384.61)	(6,475.25)	0.0000	4.3300	(1,617.8876)	0.0000	0.7679	(2.9101)	0.0000	1	(2.1421)	01/06/2025
601233.SH	12/26/2024	SDB3260123670	(7,200.00)	1.6188	(11,492.30)	(11,655.45)	0.0000	4.3300	(1,617.8876)	0.0000	1.3823	(5.2381)	0.0000	1	(3.8558)	01/06/2025
601233.SH	12/26/2024	SDB3260123670	(500.00)	1.6188	(798.08)	(809.41)	0.0000	4.3300	(1,617.8876)	0.0000	0.0960	(0.3638)	0.0000	1	(0.2678)	01/06/2025
601233.SH	12/26/2024	SDB3260123670	(1,400.00)	1.6188	(2,234.61)	(2,266.34)	0.0000	4.3300	(1,617.8876)	0.0000	0.2688	(1.0185)	0.0000	1	(0.7497)	01/06/2025
601233.SH	12/26/2024	SDB3260123670	(500.00)	1.6188	(798.08)	(809.41)	0.0000	4.3300	(1,617.8876)	0.0000	0.0960	(0.3638)	0.0000	1	(0.2678)	01/06/2025
601233.SH	12/26/2024	SDB3260123670	(7,900.00)	1.6188	(12,609.61)	(12,788.62)	0.0000	4.3300	(1,617.8876)	0.0000	1.5167	(5.7474)	0.0000	1	(4.2307)	01/06/2025
601233.SH	12/26/2024	SDB3260123670	(14,900.00)	1.6188	(23,782.68)	(24,120.31)	0.0000	4.3300	(1,617.8876)	0.0000	2.8605	(10.8400)	0.0000	1	(7.9795)	01/06/2025
601233.SH	12/26/2024	SDB3260123670	(16,800.00)	1.6188	(26,815.37)	(27,196.06)	0.0000	4.3300	(1,617.8876)	0.0000	3.2253	(12.2223)	0.0000	1	(8.9970)	01/06/2025
601233.SH	12/26/2024	SDB3260123670	(9,500.00)	1.6188	(15,163.45)	(15,378.72)	0.0000	4.3300	(1,617.8876)	0.0000	1.8238	(6.9114)	0.0000	1	(5.0876)	01/06/2025
601233.SH	12/26/2024	SDB3260123670	(5,300.00)	1.6188	(8,459.61)	(8,579.71)	0.0000	4.3300	(1,617.8876)	0.0000	1.0175	(3.8558)	0.0000	1	(2.8383)	01/06/2025
601233.SH	12/26/2024	SDB3260123670	(2,600.00)	1.6188	(4,150.00)	(4,208.91)	0.0000	4.3300	(1,617.8876)	0.0000	0.4992	(1.8915)	0.0000	1	(1.3924)	01/06/2025
601233.SH	12/26/2024	SDB3260123670	(800.00)	1.6188	(1,276.92)	(1,295.05)	0.0000	4.3300	(1,617.8876)	0.0000	0.1536	(0.5820)	0.0000	1	(0.4284)	01/06/2025
601233.SH	12/26/2024	SDB3260123670	(200.00)	1.6188	(319.23)	(323.76)	0.0000	4.3300	(1,617.8876)	0.0000	0.0384	(0.1455)	0.0000	1	(0.1071)	01/06/2025
601233.SH	12/24/2024	SDB3260123670	(3,400.00)	1.6188	(5,636.15)	(5,503.96)	0.0000	4.3300	(1,617.8876)	0.0000	1.3558	(4.9471)	0.0000	2	(3.5913)	01/06/2025
601233.SH	12/24/2024	SDB3260123670	(3,600.00)	1.6188	(5,948.76)	(5,827.73)	0.0000	4.3300	(1,617.8876)	0.0000	1.4310	(5.2381)	0.0000	2	(3.8071)	01/06/2025
601233.SH	12/24/2024	SDB3260123670	(500.00)	1.6188	(832.58)	(809.41)	0.0000	4.3300	(1,617.8876)	0.0000	0.2003	(0.7275)	0.0000	2	(0.5272)	01/06/2025
601233.SH	12/24/2024	SDB3260123670	(19,800.00)	1.6188	(32,949.24)	(32,052.50)	0.0000	4.3300	(1,617.8876)	0.0000	7.9261	(28.8096)	0.0000	2	(20.8835)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
TONGKUN GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
601233.SH	12/24/2024	SDB3260123670	(500.00)	1.6188	(835.53)	(809.41)	0.0000	4.3300	(1,617.8876)	0.0000	0.2010	(0.7275)	0.0000	2	(0.5265)	01/06/2025
601233.SH	12/24/2024	SDB3260123670	(4,800.00)	1.6188	(7,661.53)	(7,770.30)	0.0000	4.3300	(1,617.8876)	0.0000	1.8430	(6.9842)	0.0000	2	(5.1411)	01/06/2025
601233.SH	12/24/2024	SDB3260123670	(7,800.00)	1.6188	(12,449.99)	(12,626.74)	0.0000	4.3300	(1,617.8876)	0.0000	2.9949	(11.3492)	0.0000	2	(8.3543)	01/06/2025
601233.SH	12/24/2024	SDB3260123670	(3,400.00)	1.6188	(5,426.92)	(5,503.96)	0.0000	4.3300	(1,617.8876)	0.0000	1.3055	(4.9471)	0.0000	2	(3.6416)	01/06/2025
601233.SH	12/24/2024	SDB3260123670	(2,900.00)	1.6188	(4,628.84)	(4,694.56)	0.0000	4.3300	(1,617.8876)	0.0000	1.1135	(4.2196)	0.0000	2	(3.1061)	01/06/2025
601233.SH	12/24/2024	SDB3260123670	(25,800.00)	1.6188	(41,180.75)	(41,765.38)	0.0000	4.3300	(1,617.8876)	0.0000	9.9063	(37.5398)	0.0000	2	(27.6336)	01/06/2025
601233.SH	12/24/2024	SDB3260123670	(19,800.00)	1.6188	(31,603.83)	(32,052.50)	0.0000	4.3300	(1,617.8876)	0.0000	7.6025	(28.8096)	0.0000	2	(21.2072)	01/06/2025
601233.SH	12/24/2024	SDB3260123670	(300.00)	1.6188	(478.85)	(485.64)	0.0000	4.3300	(1,617.8876)	0.0000	0.1152	(0.4365)	0.0000	2	(0.3213)	01/06/2025
601233.SH	12/24/2024	SDB3260123670	(8,500.00)	1.6188	(13,567.30)	(13,759.91)	0.0000	4.3300	(1,617.8876)	0.0000	3.2637	(12.3678)	0.0000	2	(9.1041)	01/06/2025
601233.SH	12/24/2024	SDB3260123670	(2,500.00)	1.6188	(3,990.38)	(4,047.03)	0.0000	4.3300	(1,617.8876)	0.0000	0.9599	(3.6376)	0.0000	2	(2.6777)	01/06/2025
601233.SH	12/24/2024	SDB3260123670	(400.00)	1.6188	(638.46)	(647.53)	0.0000	4.3300	(1,617.8876)	0.0000	0.1536	(0.5820)	0.0000	2	(0.4284)	01/06/2025
601233.SH	12/24/2024	SDB3260123670	(11,400.00)	1.6188	(18,196.14)	(18,454.47)	0.0000	4.3300	(1,617.8876)	0.0000	4.3772	(16.5874)	0.0000	2	(12.2102)	01/06/2025
601233.SH	12/24/2024	SDB3260123670	(9,900.00)	1.6188	(15,801.91)	(16,026.25)	0.0000	4.3300	(1,617.8876)	0.0000	3.8012	(14.4048)	0.0000	2	(10.6036)	01/06/2025
601233.SH	12/24/2024	SDB3260123670	(38,400.00)	1.6188	(61,292.28)	(62,162.42)	0.0000	4.3300	(1,617.8876)	0.0000	14.7442	(55.8732)	0.0000	2	(41.1290)	01/06/2025
601233.SH	12/24/2024	SDB3260123670	(200.00)	1.6188	(319.23)	(323.76)	0.0000	4.3300	(1,617.8876)	0.0000	0.0768	(0.2910)	0.0000	2	(0.2142)	01/06/2025
601233.SH	12/24/2024	SDB3260123670	(200.00)	1.6188	(319.23)	(323.76)	0.0000	4.3300	(1,617.8876)	0.0000	0.0768	(0.2910)	0.0000	2	(0.2142)	01/06/2025
601233.SH	12/24/2024	SDB3260123670	(4,400.00)	1.6188	(7,023.07)	(7,122.78)	0.0000	4.3300	(1,617.8876)	0.0000	1.6894	(6.4021)	0.0000	2	(4.7127)	01/06/2025
601233.SH	12/24/2024	SDB3260123670	(600.00)	1.6188	(957.69)	(971.29)	0.0000	4.3300	(1,617.8876)	0.0000	0.2304	(0.8730)	0.0000	2	(0.6426)	01/06/2025
601233.SH	12/24/2024	SDB3260123670	(20,700.00)	1.6188	(33,040.37)	(33,509.43)	0.0000	4.3300	(1,617.8876)	0.0000	7.9480	(30.1192)	0.0000	2	(22.1711)	01/06/2025
601233.SH	12/24/2024	SDB3260123670	(9,400.00)	1.6188	(15,003.84)	(15,216.84)	0.0000	4.3300	(1,617.8876)	0.0000	3.6093	(13.6773)	0.0000	2	(10.0680)	01/06/2025
601233.SH	12/24/2024	SDB3260123670	(16,000.00)	1.6188	(25,538.45)	(25,901.01)	0.0000	4.3300	(1,617.8876)	0.0000	6.1434	(23.2805)	0.0000	2	(17.1371)	01/06/2025
601233.SH	12/24/2024	SDB3260123670	(2,900.00)	1.6188	(4,628.84)	(4,694.56)	0.0000	4.3300	(1,617.8876)	0.0000	1.1135	(4.2196)	0.0000	2	(3.1061)	01/06/2025
601233.SH	12/24/2024	SDB3260123670	(200.00)	1.6188	(319.23)	(323.76)	0.0000	4.3300	(1,617.8876)	0.0000	0.0768	(0.2910)	0.0000	2	(0.2142)	01/06/2025
601233.SH	12/24/2024	SDB3260123670	(2,900.00)	1.6188	(4,628.84)	(4,694.56)	0.0000	4.3300	(1,617.8876)	0.0000	1.1135	(4.2196)	0.0000	2	(3.1061)	01/06/2025
601233.SH	12/24/2024	SDB3260123670	(4,000.00)	1.6188	(6,384.61)	(6,475.25)	0.0000	4.3300	(1,617.8876)	0.0000	1.5359	(5.8201)	0.0000	2	(4.2843)	01/06/2025
601233.SH	12/24/2024	SDB3260123670	(7,200.00)	1.6188	(11,492.30)	(11,655.45)	0.0000	4.3300	(1,617.8876)	0.0000	2.7645	(10.4762)	0.0000	2	(7.7117)	01/06/2025
601233.SH	12/24/2024	SDB3260123670	(500.00)	1.6188	(798.08)	(809.41)	0.0000	4.3300	(1,617.8876)	0.0000	0.1920	(0.7275)	0.0000	2	(0.5355)	01/06/2025
601233.SH	12/24/2024	SDB3260123670	(1,400.00)	1.6188	(2,234.61)	(2,266.34)	0.0000	4.3300	(1,617.8876)	0.0000	0.5375	(2.0370)	0.0000	2	(1.4995)	01/06/2025
601233.SH	12/24/2024	SDB3260123670	(500.00)	1.6188	(798.08)	(809.41)	0.0000	4.3300	(1,617.8876)	0.0000	0.1920	(0.7275)	0.0000	2	(0.5355)	01/06/2025
601233.SH	12/24/2024	SDB3260123670	(7,900.00)	1.6188	(12,609.61)	(12,788.62)	0.0000	4.3300	(1,617.8876)	0.0000	3.0333	(11.4948)	0.0000	2	(8.4614)	01/06/2025
601233.SH	12/24/2024	SDB3260123670	(14,900.00)	1.6188	(23,782.68)	(24,120.31)	0.0000	4.3300	(1,617.8876)	0.0000	5.7211	(21.6800)	0.0000	2	(15.9589)	01/06/2025
601233.SH	12/24/2024	SDB3260123670	(16,800.00)	1.6188	(26,815.37)	(27,196.06)	0.0000	4.3300	(1,617.8876)	0.0000	6.4506	(24.4445)	0.0000	2	(17.9940)	01/06/2025
601233.SH	12/24/2024	SDB3260123670	(9,500.00)	1.6188	(15,163.45)	(15,378.72)	0.0000	4.3300	(1,617.8876)	0.0000	3.6477	(13.8228)	0.0000	2	(10.1752)	01/06/2025
601233.SH	12/24/2024	SDB3260123670	(5,300.00)	1.6188	(8,459.61)	(8,579.71)	0.0000	4.3300	(1,617.8876)	0.0000	2.0350	(7.7117)	0.0000	2	(5.6767)	01/06/2025
601233.SH	12/24/2024	SDB3260123670	(2,600.00)	1.6188	(4,150.00)	(4,208.91)	0.0000	4.3300	(1,617.8876)	0.0000	0.9983	(3.7831)	0.0000	2	(2.7848)	01/06/2025
601233.SH	12/24/2024	SDB3260123670	(800.00)	1.6188	(1,276.92)	(1,295.05)	0.0000	4.3300	(1,617.8876)	0.0000	0.3072	(1.1640)	0.0000	2	(0.8569)	01/06/2025
601233.SH	12/24/2024	SDB3260123670	(200.00)	1.6188	(319.23)	(323.76)	0.0000	4.3300	(1,617.8876)	0.0000	0.0768	(0.2910)	0.0000	2	(0.2142)	01/06/2025
601233.SH	12/23/2024	SDB3260123670	(3,400.00)	1.6419	(5,636.15)	(5,582.41)	0.0000	4.3300	(1,617.8876)	0.0000	0.6779	(2.5088)	0.0000	1	(1.8309)	01/06/2025
601233.SH	12/23/2024	SDB3260123670	(3,600.00)	1.6419	(5,948.76)	(5,910.79)	0.0000	4.3300	(1,617.8876)	0.0000	0.7155	(2.6564)	0.0000	1	(1.9409)	01/06/2025
601233.SH	12/23/2024	SDB3260123670	(500.00)	1.6419	(832.58)	(820.94)	0.0000	4.3300	(1,617.8876)	0.0000	0.1001	(0.3689)	0.0000	1	(0.2688)	01/06/2025
601233.SH	12/23/2024	SDB3260123670	(19,800.00)	1.6419	(32,949.24)	(32,509.32)	0.0000	4.3300	(1,617.8876)	0.0000	3.9631	(14.6101)	0.0000	1	(10.6471)	01/06/2025
601233.SH	12/23/2024	SDB3260123670	(500.00)	1.6419	(835.53)	(820.94)	0.0000	4.3300	(1,617.8876)	0.0000	0.1005	(0.3689)	0.0000	1	(0.2684)	01/06/2025
601233.SH	12/23/2024	SDB3260123670	(4,800.00)	1.6419	(7,661.53)	(7,881.05)	0.0000	4.3300	(1,617.8876)	0.0000	0.9215	(3.5418)	0.0000	1	(2.6203)	01/06/2025
601233.SH	12/23/2024	SDB3260123670	(7,800.00)	1.6419	(12,449.99)	(12,806.70)	0.0000	4.3300	(1,617.8876)	0.0000	1.4975	(5.7555)	0.0000	1	(4.2580)	01/06/2025
601233.SH	12/23/2024	SDB3260123670	(3,400.00)	1.6419	(5,426.92)	(5,582.41)	0.0000	4.3300	(1,617.8876)	0.0000	0.6527	(2.5088)	0.0000	1	(1.8561)	01/06/2025
601233.SH	12/23/2024	SDB3260123670	(2,900.00)	1.6419	(4,628.84)	(4,761.47)	0.0000	4.3300	(1,617.8876)	0.0000	0.5567	(2.1399)	0.0000	1	(1.5831)	01/06/2025
601233.SH	12/23/2024	SDB3260123670	(25,800.00)	1.6419	(41,180.75)	(42,360.63)	0.0000	4.3300	(1,617.8876)	0.0000	4.9531	(19.0374)	0.0000	1	(14.0843)	01/06/2025
601233.SH	12/23/2024	SDB3260123670	(19,800.00)	1.6419	(31,603.83)	(32,509.32)	0.0000	4.3300	(1,617.8876)	0.0000	3.8012	(14.6101)	0.0000	1	(10.8089)	01/06/2025
601233.SH	12/23/2024	SDB3260123670	(300.00)	1.6419	(478.85)	(492.57)	0.0000	4.3300	(1,617.8876)	0.0000	0.0576	(0.2214)	0.0000	1	(0.1638)	01/06/2025
601233.SH	12/23/2024	SDB3260123670	(8,500.00)	1.6419	(13,567.30)	(13,956.02)	0.0000	4.3300	(1,617.8876)	0.0000	1.6318	(6.2720)	0.0000	1	(4.6402)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
TONGKUN GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
601233.SH	12/23/2024	SDB3260123670	(2,500.00)	1.6419	(3,990.38)	(4,104.71)	0.0000	4.3300	(1,617.8876)	0.0000	0.4800	(1.8447)	0.0000	1	(1.3648)	01/06/2025
601233.SH	12/23/2024	SDB3260123670	(400.00)	1.6419	(638.46)	(656.75)	0.0000	4.3300	(1,617.8876)	0.0000	0.0768	(0.2952)	0.0000	1	(0.2184)	01/06/2025
601233.SH	12/23/2024	SDB3260123670	(11,400.00)	1.6419	(18,196.14)	(18,717.49)	0.0000	4.3300	(1,617.8876)	0.0000	2.1886	(8.4119)	0.0000	1	(6.2233)	01/06/2025
601233.SH	12/23/2024	SDB3260123670	(9,900.00)	1.6419	(15,801.91)	(16,254.66)	0.0000	4.3300	(1,617.8876)	0.0000	1.9006	(7.3051)	0.0000	1	(5.4044)	01/06/2025
601233.SH	12/23/2024	SDB3260123670	(38,400.00)	1.6419	(61,292.28)	(63,048.38)	0.0000	4.3300	(1,617.8876)	0.0000	7.3721	(28.3348)	0.0000	1	(20.9627)	01/06/2025
601233.SH	12/23/2024	SDB3260123670	(200.00)	1.6419	(319.23)	(328.38)	0.0000	4.3300	(1,617.8876)	0.0000	0.0384	(0.1476)	0.0000	1	(0.1092)	01/06/2025
601233.SH	12/23/2024	SDB3260123670	(200.00)	1.6419	(319.23)	(328.38)	0.0000	4.3300	(1,617.8876)	0.0000	0.0384	(0.1476)	0.0000	1	(0.1092)	01/06/2025
601233.SH	12/23/2024	SDB3260123670	(4,400.00)	1.6419	(7,023.07)	(7,224.29)	0.0000	4.3300	(1,617.8876)	0.0000	0.8447	(3.2467)	0.0000	1	(2.4020)	01/06/2025
601233.SH	12/23/2024	SDB3260123670	(600.00)	1.6419	(957.69)	(985.13)	0.0000	4.3300	(1,617.8876)	0.0000	0.1152	(0.4427)	0.0000	1	(0.3275)	01/06/2025
601233.SH	12/23/2024	SDB3260123670	(20,700.00)	1.6419	(33,040.37)	(33,987.02)	0.0000	4.3300	(1,617.8876)	0.0000	3.9740	(15.2742)	0.0000	1	(11.3002)	01/06/2025
601233.SH	12/23/2024	SDB3260123670	(9,400.00)	1.6419	(15,003.84)	(15,433.72)	0.0000	4.3300	(1,617.8876)	0.0000	1.8046	(6.9361)	0.0000	1	(5.1315)	01/06/2025
601233.SH	12/23/2024	SDB3260123670	(16,000.00)	1.6419	(25,538.45)	(26,270.16)	0.0000	4.3300	(1,617.8876)	0.0000	3.0717	(11.8062)	0.0000	1	(8.7344)	01/06/2025
601233.SH	12/23/2024	SDB3260123670	(2,900.00)	1.6419	(4,628.84)	(4,761.47)	0.0000	4.3300	(1,617.8876)	0.0000	0.5567	(2.1399)	0.0000	1	(1.5831)	01/06/2025
601233.SH	12/23/2024	SDB3260123670	(200.00)	1.6419	(319.23)	(328.38)	0.0000	4.3300	(1,617.8876)	0.0000	0.0384	(0.1476)	0.0000	1	(0.1092)	01/06/2025
601233.SH	12/23/2024	SDB3260123670	(2,900.00)	1.6419	(4,628.84)	(4,761.47)	0.0000	4.3300	(1,617.8876)	0.0000	0.5567	(2.1399)	0.0000	1	(1.5831)	01/06/2025
601233.SH	12/23/2024	SDB3260123670	(4,000.00)	1.6419	(6,384.61)	(6,567.54)	0.0000	4.3300	(1,617.8876)	0.0000	0.7679	(2.9515)	0.0000	1	(2.1836)	01/06/2025
601233.SH	12/23/2024	SDB3260123670	(7,200.00)	1.6419	(11,492.30)	(11,821.57)	0.0000	4.3300	(1,617.8876)	0.0000	1.3823	(5.3128)	0.0000	1	(3.9305)	01/06/2025
601233.SH	12/23/2024	SDB3260123670	(500.00)	1.6419	(798.08)	(820.94)	0.0000	4.3300	(1,617.8876)	0.0000	0.0960	(0.3689)	0.0000	1	(0.2730)	01/06/2025
601233.SH	12/23/2024	SDB3260123670	(1,400.00)	1.6419	(2,234.61)	(2,298.64)	0.0000	4.3300	(1,617.8876)	0.0000	0.2688	(1.0330)	0.0000	1	(0.7643)	01/06/2025
601233.SH	12/23/2024	SDB3260123670	(500.00)	1.6419	(798.08)	(820.94)	0.0000	4.3300	(1,617.8876)	0.0000	0.0960	(0.3689)	0.0000	1	(0.2730)	01/06/2025
601233.SH	12/23/2024	SDB3260123670	(7,900.00)	1.6419	(12,609.61)	(12,970.89)	0.0000	4.3300	(1,617.8876)	0.0000	1.5167	(5.8293)	0.0000	1	(4.3126)	01/06/2025
601233.SH	12/23/2024	SDB3260123670	(14,900.00)	1.6419	(23,782.68)	(24,464.09)	0.0000	4.3300	(1,617.8876)	0.0000	2.8605	(10.9945)	0.0000	1	(8.1340)	01/06/2025
601233.SH	12/23/2024	SDB3260123670	(16,800.00)	1.6419	(26,815.37)	(27,583.67)	0.0000	4.3300	(1,617.8876)	0.0000	3.2253	(12.3965)	0.0000	1	(9.1712)	01/06/2025
601233.SH	12/23/2024	SDB3260123670	(9,500.00)	1.6419	(15,163.45)	(15,597.91)	0.0000	4.3300	(1,617.8876)	0.0000	1.8238	(7.0099)	0.0000	1	(5.1861)	01/06/2025
601233.SH	12/23/2024	SDB3260123670	(5,300.00)	1.6419	(8,459.61)	(8,701.99)	0.0000	4.3300	(1,617.8876)	0.0000	1.0175	(3.9108)	0.0000	1	(2.8933)	01/06/2025
601233.SH	12/23/2024	SDB3260123670	(2,600.00)	1.6419	(4,150.00)	(4,268.90)	0.0000	4.3300	(1,617.8876)	0.0000	0.4992	(1.9185)	0.0000	1	(1.4193)	01/06/2025
601233.SH	12/23/2024	SDB3260123670	(800.00)	1.6419	(1,276.92)	(1,313.51)	0.0000	4.3300	(1,617.8876)	0.0000	0.1536	(0.5903)	0.0000	1	(0.4367)	01/06/2025
601233.SH	12/23/2024	SDB3260123670	(200.00)	1.6419	(319.23)	(328.38)	0.0000	4.3300	(1,617.8876)	0.0000	0.0384	(0.1476)	0.0000	1	(0.1092)	01/06/2025
601233.SH	12/20/2024	SDB3260123670	(3,400.00)	1.6525	(5,636.15)	(5,618.60)	0.0000	4.3300	(1,617.8876)	0.0000	2.0337	(7.5752)	0.0000	3	(5.5415)	01/06/2025
601233.SH	12/20/2024	SDB3260123670	(3,600.00)	1.6525	(5,948.76)	(5,949.11)	0.0000	4.3300	(1,617.8876)	0.0000	2.1465	(8.0208)	0.0000	3	(5.8743)	01/06/2025
601233.SH	12/20/2024	SDB3260123670	(500.00)	1.6525	(832.58)	(826.26)	0.0000	4.3300	(1,617.8876)	0.0000	0.3004	(1.1140)	0.0000	3	(0.8136)	01/06/2025
601233.SH	12/20/2024	SDB3260123670	(19,800.00)	1.6525	(32,949.24)	(32,720.09)	0.0000	4.3300	(1,617.8876)	0.0000	11.8892	(44.1145)	0.0000	3	(32.2253)	01/06/2025
601233.SH	12/20/2024	SDB3260123670	(500.00)	1.6525	(835.53)	(826.26)	0.0000	4.3300	(1,617.8876)	0.0000	0.3015	(1.1140)	0.0000	3	(0.8125)	01/06/2025
601233.SH	12/20/2024	SDB3260123670	(4,800.00)	1.6525	(7,661.53)	(7,932.14)	0.0000	4.3300	(1,617.8876)	0.0000	2.7645	(10.6944)	0.0000	3	(7.9299)	01/06/2025
601233.SH	12/20/2024	SDB3260123670	(7,800.00)	1.6525	(12,449.99)	(12,889.73)	0.0000	4.3300	(1,617.8876)	0.0000	4.4924	(17.3785)	0.0000	3	(12.8861)	01/06/2025
601233.SH	12/20/2024	SDB3260123670	(3,400.00)	1.6525	(5,426.92)	(5,618.60)	0.0000	4.3300	(1,617.8876)	0.0000	1.9582	(7.5752)	0.0000	3	(5.6170)	01/06/2025
601233.SH	12/20/2024	SDB3260123670	(2,900.00)	1.6525	(4,628.84)	(4,792.34)	0.0000	4.3300	(1,617.8876)	0.0000	1.6702	(6.4612)	0.0000	3	(4.7910)	01/06/2025
601233.SH	12/20/2024	SDB3260123670	(25,800.00)	1.6525	(41,180.75)	(42,635.27)	0.0000	4.3300	(1,617.8876)	0.0000	14.8594	(57.4826)	0.0000	3	(42.6232)	01/06/2025
601233.SH	12/20/2024	SDB3260123670	(19,800.00)	1.6525	(31,603.83)	(32,720.09)	0.0000	4.3300	(1,617.8876)	0.0000	11.4037	(44.1145)	0.0000	3	(32.7108)	01/06/2025
601233.SH	12/20/2024	SDB3260123670	(300.00)	1.6525	(478.85)	(495.76)	0.0000	4.3300	(1,617.8876)	0.0000	0.1728	(0.6684)	0.0000	3	(0.4956)	01/06/2025
601233.SH	12/20/2024	SDB3260123670	(8,500.00)	1.6525	(13,567.30)	(14,046.51)	0.0000	4.3300	(1,617.8876)	0.0000	4.8955	(18.9381)	0.0000	3	(14.0425)	01/06/2025
601233.SH	12/20/2024	SDB3260123670	(2,500.00)	1.6525	(3,990.38)	(4,131.32)	0.0000	4.3300	(1,617.8876)	0.0000	1.4399	(5.5700)	0.0000	3	(4.1302)	01/06/2025
601233.SH	12/20/2024	SDB3260123670	(400.00)	1.6525	(638.46)	(661.01)	0.0000	4.3300	(1,617.8876)	0.0000	0.2304	(0.8912)	0.0000	3	(0.6608)	01/06/2025
601233.SH	12/20/2024	SDB3260123670	(11,400.00)	1.6525	(18,196.14)	(18,838.84)	0.0000	4.3300	(1,617.8876)	0.0000	6.5658	(25.3993)	0.0000	3	(18.8335)	01/06/2025
601233.SH	12/20/2024	SDB3260123670	(9,900.00)	1.6525	(15,801.91)	(16,360.05)	0.0000	4.3300	(1,617.8876)	0.0000	5.7019	(22.0573)	0.0000	3	(16.3554)	01/06/2025
601233.SH	12/20/2024	SDB3260123670	(38,400.00)	1.6525	(61,292.28)	(63,457.15)	0.0000	4.3300	(1,617.8876)	0.0000	22.1163	(85.5554)	0.0000	3	(63.4392)	01/06/2025
601233.SH	12/20/2024	SDB3260123670	(200.00)	1.6525	(319.23)	(330.51)	0.0000	4.3300	(1,617.8876)	0.0000	0.1152	(0.4456)	0.0000	3	(0.3304)	01/06/2025
601233.SH	12/20/2024	SDB3260123670	(200.00)	1.6525	(319.23)	(330.51)	0.0000	4.3300	(1,617.8876)	0.0000	0.1152	(0.4456)	0.0000	3	(0.3304)	01/06/2025
601233.SH	12/20/2024	SDB3260123670	(4,400.00)	1.6525	(7,023.07)	(7,271.13)	0.0000	4.3300	(1,617.8876)	0.0000	2.5342	(9.8032)	0.0000	3	(7.2691)	01/06/2025
601233.SH	12/20/2024	SDB3260123670	(600.00)	1.6525	(957.69)	(991.52)	0.0000	4.3300	(1,617.8876)	0.0000	0.3456	(1.3368)	0.0000	3	(0.9912)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
TONGKUN GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
601233.SH	12/20/2024	SDB3260123670	(20,700.00)	1.6525	(33,040.37)	(34,207.37)	0.0000	4.3300	(1,617.8876)	0.0000	11.9221	(46.1197)	0.0000	3	(34.1977)	01/06/2025
601233.SH	12/20/2024	SDB3260123670	(9,400.00)	1.6525	(15,003.84)	(15,533.78)	0.0000	4.3300	(1,617.8876)	0.0000	5.4139	(20.9433)	0.0000	3	(15.5294)	01/06/2025
601233.SH	12/20/2024	SDB3260123670	(16,000.00)	1.6525	(25,538.45)	(26,440.48)	0.0000	4.3300	(1,617.8876)	0.0000	9.2151	(35.6481)	0.0000	3	(26.4330)	01/06/2025
601233.SH	12/20/2024	SDB3260123670	(2,900.00)	1.6525	(4,628.84)	(4,792.34)	0.0000	4.3300	(1,617.8876)	0.0000	1.6702	(6.4612)	0.0000	3	(4.7910)	01/06/2025
601233.SH	12/20/2024	SDB3260123670	(200.00)	1.6525	(319.23)	(330.51)	0.0000	4.3300	(1,617.8876)	0.0000	0.1152	(0.4456)	0.0000	3	(0.3304)	01/06/2025
601233.SH	12/20/2024	SDB3260123670	(2,900.00)	1.6525	(4,628.84)	(4,792.34)	0.0000	4.3300	(1,617.8876)	0.0000	1.6702	(6.4612)	0.0000	3	(4.7910)	01/06/2025
601233.SH	12/20/2024	SDB3260123670	(4,000.00)	1.6525	(6,384.61)	(6,610.12)	0.0000	4.3300	(1,617.8876)	0.0000	2.3038	(8.9120)	0.0000	3	(6.6082)	01/06/2025
601233.SH	12/20/2024	SDB3260123670	(7,200.00)	1.6525	(11,492.30)	(11,898.22)	0.0000	4.3300	(1,617.8876)	0.0000	4.1468	(16.0416)	0.0000	3	(11.8948)	01/06/2025
601233.SH	12/20/2024	SDB3260123670	(500.00)	1.6525	(798.08)	(826.26)	0.0000	4.3300	(1,617.8876)	0.0000	0.2880	(1.1140)	0.0000	3	(0.8260)	01/06/2025
601233.SH	12/20/2024	SDB3260123670	(1,400.00)	1.6525	(2,234.61)	(2,313.54)	0.0000	4.3300	(1,617.8876)	0.0000	0.8063	(3.1192)	0.0000	3	(2.3129)	01/06/2025
601233.SH	12/20/2024	SDB3260123670	(500.00)	1.6525	(798.08)	(826.26)	0.0000	4.3300	(1,617.8876)	0.0000	0.2880	(1.1140)	0.0000	3	(0.8260)	01/06/2025
601233.SH	12/20/2024	SDB3260123670	(7,900.00)	1.6525	(12,609.61)	(13,054.99)	0.0000	4.3300	(1,617.8876)	0.0000	4.5500	(17.6013)	0.0000	3	(13.0513)	01/06/2025
601233.SH	12/20/2024	SDB3260123670	(14,900.00)	1.6525	(23,782.68)	(24,622.70)	0.0000	4.3300	(1,617.8876)	0.0000	8.5816	(33.1973)	0.0000	3	(24.6157)	01/06/2025
601233.SH	12/20/2024	SDB3260123670	(16,800.00)	1.6525	(26,815.37)	(27,762.50)	0.0000	4.3300	(1,617.8876)	0.0000	9.6759	(37.4305)	0.0000	3	(27.7546)	01/06/2025
601233.SH	12/20/2024	SDB3260123670	(9,500.00)	1.6525	(15,163.45)	(15,699.03)	0.0000	4.3300	(1,617.8876)	0.0000	5.4715	(21.1661)	0.0000	3	(15.6946)	01/06/2025
601233.SH	12/20/2024	SDB3260123670	(5,300.00)	1.6525	(8,459.61)	(8,758.41)	0.0000	4.3300	(1,617.8876)	0.0000	3.0525	(11.8084)	0.0000	3	(8.7559)	01/06/2025
601233.SH	12/20/2024	SDB3260123670	(2,600.00)	1.6525	(4,150.00)	(4,296.58)	0.0000	4.3300	(1,617.8876)	0.0000	1.4975	(5.7928)	0.0000	3	(4.2954)	01/06/2025
601233.SH	12/20/2024	SDB3260123670	(800.00)	1.6525	(1,276.92)	(1,322.02)	0.0000	4.3300	(1,617.8876)	0.0000	0.4608	(1.7824)	0.0000	3	(1.3216)	01/06/2025
601233.SH	12/20/2024	SDB3260123670	(200.00)	1.6525	(319.23)	(330.51)	0.0000	4.3300	(1,617.8876)	0.0000	0.1152	(0.4456)	0.0000	3	(0.3304)	01/06/2025
601233.SH	12/19/2024	SDB3260123670	(500.00)	1.6673	(832.58)	(833.64)	0.0000	4.5800	(1,613.4272)	0.0000	0.1059	(0.3736)	0.0000	1	(0.2677)	01/06/2025
601233.SH	12/19/2024	SDB3260123670	(19,800.00)	1.6673	(32,949.24)	(33,012.01)	0.0000	4.5800	(1,613.4272)	0.0000	4.1919	(14.7951)	0.0000	1	(10.6033)	01/06/2025
601233.SH	12/19/2024	SDB3260123670	(500.00)	1.6673	(835.53)	(833.64)	0.0000	4.5800	(1,613.4272)	0.0000	0.1063	(0.3736)	0.0000	1	(0.2673)	01/06/2025
601233.SH	12/19/2024	SDB3260123670	(4,800.00)	1.6673	(7,661.53)	(8,002.91)	0.0000	4.5800	(1,613.4272)	0.0000	0.9747	(3.5867)	0.0000	1	(2.6120)	01/06/2025
601233.SH	12/19/2024	SDB3260123670	(7,800.00)	1.6673	(12,449.99)	(13,004.73)	0.0000	4.5800	(1,613.4272)	0.0000	1.5839	(5.8284)	0.0000	1	(4.2445)	01/06/2025
601233.SH	12/19/2024	SDB3260123670	(3,400.00)	1.6673	(5,426.92)	(5,668.73)	0.0000	4.5800	(1,613.4272)	0.0000	0.6904	(2.5406)	0.0000	1	(1.8502)	01/06/2025
601233.SH	12/19/2024	SDB3260123670	(2,900.00)	1.6673	(4,628.84)	(4,835.09)	0.0000	4.5800	(1,613.4272)	0.0000	0.5889	(2.1670)	0.0000	1	(1.5781)	01/06/2025
601233.SH	12/19/2024	SDB3260123670	(25,800.00)	1.6673	(41,180.75)	(43,015.64)	0.0000	4.5800	(1,613.4272)	0.0000	5.2391	(19.2785)	0.0000	1	(14.0394)	01/06/2025
601233.SH	12/19/2024	SDB3260123670	(19,800.00)	1.6673	(31,603.83)	(33,012.01)	0.0000	4.5800	(1,613.4272)	0.0000	4.0207	(14.7951)	0.0000	1	(10.7744)	01/06/2025
601233.SH	12/19/2024	SDB3260123670	(300.00)	1.6673	(478.85)	(500.18)	0.0000	4.5800	(1,613.4272)	0.0000	0.0609	(0.2242)	0.0000	1	(0.1632)	01/06/2025
601233.SH	12/19/2024	SDB3260123670	(8,500.00)	1.6673	(13,567.30)	(14,171.82)	0.0000	4.5800	(1,613.4272)	0.0000	1.7261	(6.3514)	0.0000	1	(4.6254)	01/06/2025
601233.SH	12/19/2024	SDB3260123670	(2,500.00)	1.6673	(3,990.38)	(4,168.18)	0.0000	4.5800	(1,613.4272)	0.0000	0.5077	(1.8681)	0.0000	1	(1.3604)	01/06/2025
601233.SH	12/19/2024	SDB3260123670	(400.00)	1.6673	(638.46)	(666.91)	0.0000	4.5800	(1,613.4272)	0.0000	0.0812	(0.2989)	0.0000	1	(0.2177)	01/06/2025
601233.SH	12/19/2024	SDB3260123670	(11,400.00)	1.6673	(18,196.14)	(19,006.91)	0.0000	4.5800	(1,613.4272)	0.0000	2.3150	(8.5184)	0.0000	1	(6.2035)	01/06/2025
601233.SH	12/19/2024	SDB3260123670	(9,900.00)	1.6673	(15,801.91)	(16,506.00)	0.0000	4.5800	(1,613.4272)	0.0000	2.0104	(7.3976)	0.0000	1	(5.3872)	01/06/2025
601233.SH	12/19/2024	SDB3260123670	(38,400.00)	1.6673	(61,292.28)	(64,023.28)	0.0000	4.5800	(1,613.4272)	0.0000	7.7977	(28.6936)	0.0000	1	(20.8958)	01/06/2025
601233.SH	12/19/2024	SDB3260123670	(200.00)	1.6673	(319.23)	(333.45)	0.0000	4.5800	(1,613.4272)	0.0000	0.0406	(0.1494)	0.0000	1	(0.1088)	01/06/2025
601233.SH	12/19/2024	SDB3260123670	(200.00)	1.6673	(319.23)	(333.45)	0.0000	4.5800	(1,613.4272)	0.0000	0.0406	(0.1494)	0.0000	1	(0.1088)	01/06/2025
601233.SH	12/19/2024	SDB3260123670	(4,400.00)	1.6673	(7,023.07)	(7,336.00)	0.0000	4.5800	(1,613.4272)	0.0000	0.8935	(3.2878)	0.0000	1	(2.3943)	01/06/2025
601233.SH	12/19/2024	SDB3260123670	(600.00)	1.6673	(957.69)	(1,000.36)	0.0000	4.5800	(1,613.4272)	0.0000	0.1218	(0.4483)	0.0000	1	(0.3265)	01/06/2025
601233.SH	12/19/2024	SDB3260123670	(20,700.00)	1.6673	(33,040.37)	(34,512.55)	0.0000	4.5800	(1,613.4272)	0.0000	4.2035	(15.4676)	0.0000	1	(11.2642)	01/06/2025
601233.SH	12/19/2024	SDB3260123670	(9,400.00)	1.6673	(15,003.84)	(15,672.37)	0.0000	4.5800	(1,613.4272)	0.0000	1.9088	(7.0240)	0.0000	1	(5.1151)	01/06/2025
601233.SH	12/19/2024	SDB3260123670	(16,000.00)	1.6673	(25,538.45)	(26,676.37)	0.0000	4.5800	(1,613.4272)	0.0000	3.2491	(11.9557)	0.0000	1	(8.7066)	01/06/2025
601233.SH	12/19/2024	SDB3260123670	(2,900.00)	1.6673	(4,628.84)	(4,835.09)	0.0000	4.5800	(1,613.4272)	0.0000	0.5889	(2.1670)	0.0000	1	(1.5781)	01/06/2025
601233.SH	12/19/2024	SDB3260123670	(200.00)	1.6673	(319.23)	(333.45)	0.0000	4.5800	(1,613.4272)	0.0000	0.0406	(0.1494)	0.0000	1	(0.1088)	01/06/2025
601233.SH	12/19/2024	SDB3260123670	(2,900.00)	1.6673	(4,628.84)	(4,835.09)	0.0000	4.5800	(1,613.4272)	0.0000	0.5889	(2.1670)	0.0000	1	(1.5781)	01/06/2025
601233.SH	12/19/2024	SDB3260123670	(4,000.00)	1.6673	(6,384.61)	(6,669.09)	0.0000	4.5800	(1,613.4272)	0.0000	0.8123	(2.9889)	0.0000	1	(2.1767)	01/06/2025
601233.SH	12/19/2024	SDB3260123670	(7,200.00)	1.6673	(11,492.30)	(12,004.37)	0.0000	4.5800	(1,613.4272)	0.0000	1.4621	(5.3800)	0.0000	1	(3.9180)	01/06/2025
601233.SH	12/19/2024	SDB3260123670	(500.00)	1.6673	(798.08)	(833.64)	0.0000	4.5800	(1,613.4272)	0.0000	0.1015	(0.3736)	0.0000	1	(0.2721)	01/06/2025
601233.SH	12/19/2024	SDB3260123670	(1,400.00)	1.6673	(2,234.61)	(2,334.18)	0.0000	4.5800	(1,613.4272)	0.0000	0.2843	(1.0461)	0.0000	1	(0.7618)	01/06/2025
601233.SH	12/19/2024	SDB3260123670	(500.00)	1.6673	(798.08)	(833.64)	0.0000	4.5800	(1,613.4272)	0.0000	0.1015	(0.3736)	0.0000	1	(0.2721)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
TONGKUN GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
601233.SH	12/19/2024	SDB3260123670	(7,900.00)	1.6673	(12,609.61)	(13,171.46)	0.0000	4.5800	(1,613.4272)	0.0000	1.6042	(5.9031)	0.0000	1	(4.2989)	01/06/2025
601233.SH	12/19/2024	SDB3260123670	(14,900.00)	1.6673	(23,782.68)	(24,842.37)	0.0000	4.5800	(1,613.4272)	0.0000	3.0257	(11.1337)	0.0000	1	(8.1080)	01/06/2025
601233.SH	12/19/2024	SDB3260123670	(16,800.00)	1.6673	(26,815.37)	(28,010.19)	0.0000	4.5800	(1,613.4272)	0.0000	3.4115	(12.5534)	0.0000	1	(9.1419)	01/06/2025
601233.SH	12/19/2024	SDB3260123670	(9,500.00)	1.6673	(15,163.45)	(15,839.09)	0.0000	4.5800	(1,613.4272)	0.0000	1.9291	(7.0987)	0.0000	1	(5.1695)	01/06/2025
601233.SH	12/19/2024	SDB3260123670	(5,300.00)	1.6673	(8,459.61)	(8,836.55)	0.0000	4.5800	(1,613.4272)	0.0000	1.0763	(3.9603)	0.0000	1	(2.8841)	01/06/2025
601233.SH	12/19/2024	SDB3260123670	(2,600.00)	1.6673	(4,150.00)	(4,334.91)	0.0000	4.5800	(1,613.4272)	0.0000	0.5280	(1.9428)	0.0000	1	(1.4148)	01/06/2025
601233.SH	12/19/2024	SDB3260123670	(800.00)	1.6673	(1,276.92)	(1,333.82)	0.0000	4.5800	(1,613.4272)	0.0000	0.1625	(0.5978)	0.0000	1	(0.4353)	01/06/2025
601233.SH	12/19/2024	SDB3260123670	(200.00)	1.6673	(319.23)	(333.45)	0.0000	4.5800	(1,613.4272)	0.0000	0.0406	(0.1494)	0.0000	1	(0.1088)	01/06/2025
601233.SH	12/18/2024	SDB3260123670	(500.00)	1.6615	(835.53)	(830.74)	0.0000	4.5800	(1,601.0734)	0.0000	0.1063	(0.3695)	0.0000	1	(0.2632)	01/06/2025
601233.SH	12/18/2024	SDB3260123670	(4,800.00)	1.6615	(7,661.53)	(7,975.14)	0.0000	4.5800	(1,601.0734)	0.0000	0.9747	(3.5469)	0.0000	1	(2.5722)	01/06/2025
601233.SH	12/18/2024	SDB3260123670	(7,800.00)	1.6615	(12,449.99)	(12,959.60)	0.0000	4.5800	(1,601.0734)	0.0000	1.5839	(5.7637)	0.0000	1	(4.1798)	01/06/2025
601233.SH	12/18/2024	SDB3260123670	(3,400.00)	1.6615	(5,426.92)	(5,649.06)	0.0000	4.5800	(1,601.0734)	0.0000	0.6904	(2.5124)	0.0000	1	(1.8220)	01/06/2025
601233.SH	12/18/2024	SDB3260123670	(2,900.00)	1.6615	(4,628.84)	(4,818.31)	0.0000	4.5800	(1,601.0734)	0.0000	0.5889	(2.1429)	0.0000	1	(1.5540)	01/06/2025
601233.SH	12/18/2024	SDB3260123670	(25,800.00)	1.6615	(41,180.75)	(42,866.36)	0.0000	4.5800	(1,601.0734)	0.0000	5.2391	(19.0645)	0.0000	1	(13.8254)	01/06/2025
601233.SH	12/18/2024	SDB3260123670	(19,800.00)	1.6615	(31,603.83)	(32,897.44)	0.0000	4.5800	(1,601.0734)	0.0000	4.0207	(14.6309)	0.0000	1	(10.6102)	01/06/2025
601233.SH	12/18/2024	SDB3260123670	(300.00)	1.6615	(478.85)	(498.45)	0.0000	4.5800	(1,601.0734)	0.0000	0.0609	(0.2217)	0.0000	1	(0.1608)	01/06/2025
601233.SH	12/18/2024	SDB3260123670	(8,500.00)	1.6615	(13,567.30)	(14,122.64)	0.0000	4.5800	(1,601.0734)	0.0000	1.7261	(6.2809)	0.0000	1	(4.5549)	01/06/2025
601233.SH	12/18/2024	SDB3260123670	(2,500.00)	1.6615	(3,990.38)	(4,153.72)	0.0000	4.5800	(1,601.0734)	0.0000	0.5077	(1.8473)	0.0000	1	(1.3397)	01/06/2025
601233.SH	12/18/2024	SDB3260123670	(400.00)	1.6615	(638.46)	(664.59)	0.0000	4.5800	(1,601.0734)	0.0000	0.0812	(0.2956)	0.0000	1	(0.2143)	01/06/2025
601233.SH	12/18/2024	SDB3260123670	(11,400.00)	1.6615	(18,196.14)	(18,940.95)	0.0000	4.5800	(1,601.0734)	0.0000	2.3150	(8.4238)	0.0000	1	(6.1089)	01/06/2025
601233.SH	12/18/2024	SDB3260123670	(9,900.00)	1.6615	(15,801.91)	(16,448.72)	0.0000	4.5800	(1,601.0734)	0.0000	2.0104	(7.3154)	0.0000	1	(5.3051)	01/06/2025
601233.SH	12/18/2024	SDB3260123670	(38,400.00)	1.6615	(61,292.28)	(63,801.10)	0.0000	4.5800	(1,601.0734)	0.0000	7.7977	(28.3751)	0.0000	1	(20.5773)	01/06/2025
601233.SH	12/18/2024	SDB3260123670	(200.00)	1.6615	(319.23)	(332.30)	0.0000	4.5800	(1,601.0734)	0.0000	0.0406	(0.1478)	0.0000	1	(0.1072)	01/06/2025
601233.SH	12/18/2024	SDB3260123670	(200.00)	1.6615	(319.23)	(332.30)	0.0000	4.5800	(1,601.0734)	0.0000	0.0406	(0.1478)	0.0000	1	(0.1072)	01/06/2025
601233.SH	12/18/2024	SDB3260123670	(4,400.00)	1.6615	(7,023.07)	(7,310.54)	0.0000	4.5800	(1,601.0734)	0.0000	0.8935	(3.2513)	0.0000	1	(2.3578)	01/06/2025
601233.SH	12/18/2024	SDB3260123670	(600.00)	1.6615	(957.69)	(996.89)	0.0000	4.5800	(1,601.0734)	0.0000	0.1218	(0.4434)	0.0000	1	(0.3215)	01/06/2025
601233.SH	12/18/2024	SDB3260123670	(20,700.00)	1.6615	(33,040.37)	(34,392.78)	0.0000	4.5800	(1,601.0734)	0.0000	4.2035	(15.2959)	0.0000	1	(11.0925)	01/06/2025
601233.SH	12/18/2024	SDB3260123670	(9,400.00)	1.6615	(15,003.84)	(15,617.98)	0.0000	4.5800	(1,601.0734)	0.0000	1.9088	(6.9460)	0.0000	1	(5.0372)	01/06/2025
601233.SH	12/18/2024	SDB3260123670	(16,000.00)	1.6615	(25,538.45)	(26,583.79)	0.0000	4.5800	(1,601.0734)	0.0000	3.2491	(11.8229)	0.0000	1	(8.5739)	01/06/2025
601233.SH	12/18/2024	SDB3260123670	(2,900.00)	1.6615	(4,628.84)	(4,818.31)	0.0000	4.5800	(1,601.0734)	0.0000	0.5889	(2.1429)	0.0000	1	(1.5540)	01/06/2025
601233.SH	12/18/2024	SDB3260123670	(200.00)	1.6615	(319.23)	(332.30)	0.0000	4.5800	(1,601.0734)	0.0000	0.0406	(0.1478)	0.0000	1	(0.1072)	01/06/2025
601233.SH	12/18/2024	SDB3260123670	(2,900.00)	1.6615	(4,628.84)	(4,818.31)	0.0000	4.5800	(1,601.0734)	0.0000	0.5889	(2.1429)	0.0000	1	(1.5540)	01/06/2025
601233.SH	12/18/2024	SDB3260123670	(4,000.00)	1.6615	(6,384.61)	(6,645.95)	0.0000	4.5800	(1,601.0734)	0.0000	0.8123	(2.9557)	0.0000	1	(2.1435)	01/06/2025
601233.SH	12/18/2024	SDB3260123670	(7,200.00)	1.6615	(11,492.30)	(11,962.71)	0.0000	4.5800	(1,601.0734)	0.0000	1.4621	(5.3203)	0.0000	1	(3.8582)	01/06/2025
601233.SH	12/18/2024	SDB3260123670	(500.00)	1.6615	(798.08)	(830.74)	0.0000	4.5800	(1,601.0734)	0.0000	0.1015	(0.3695)	0.0000	1	(0.2679)	01/06/2025
601233.SH	12/18/2024	SDB3260123670	(1,400.00)	1.6615	(2,234.61)	(2,326.08)	0.0000	4.5800	(1,601.0734)	0.0000	0.2843	(1.0345)	0.0000	1	(0.7502)	01/06/2025
601233.SH	12/18/2024	SDB3260123670	(500.00)	1.6615	(798.08)	(830.74)	0.0000	4.5800	(1,601.0734)	0.0000	0.1015	(0.3695)	0.0000	1	(0.2679)	01/06/2025
601233.SH	12/18/2024	SDB3260123670	(7,900.00)	1.6615	(12,609.61)	(13,125.75)	0.0000	4.5800	(1,601.0734)	0.0000	1.6042	(5.8376)	0.0000	1	(4.2334)	01/06/2025
601233.SH	12/18/2024	SDB3260123670	(14,900.00)	1.6615	(23,782.68)	(24,756.16)	0.0000	4.5800	(1,601.0734)	0.0000	3.0257	(11.0101)	0.0000	1	(7.9844)	01/06/2025
601233.SH	12/18/2024	SDB3260123670	(16,800.00)	1.6615	(26,815.37)	(27,912.98)	0.0000	4.5800	(1,601.0734)	0.0000	3.4115	(12.4141)	0.0000	1	(9.0026)	01/06/2025
601233.SH	12/18/2024	SDB3260123670	(9,500.00)	1.6615	(15,163.45)	(15,784.13)	0.0000	4.5800	(1,601.0734)	0.0000	1.9291	(7.0199)	0.0000	1	(5.0907)	01/06/2025
601233.SH	12/18/2024	SDB3260123670	(5,300.00)	1.6615	(8,459.61)	(8,805.88)	0.0000	4.5800	(1,601.0734)	0.0000	1.0763	(3.9164)	0.0000	1	(2.8401)	01/06/2025
601233.SH	12/18/2024	SDB3260123670	(2,600.00)	1.6615	(4,150.00)	(4,319.87)	0.0000	4.5800	(1,601.0734)	0.0000	0.5280	(1.9212)	0.0000	1	(1.3933)	01/06/2025
601233.SH	12/18/2024	SDB3260123670	(800.00)	1.6615	(1,276.92)	(1,329.19)	0.0000	4.5800	(1,601.0734)	0.0000	0.1625	(0.5911)	0.0000	1	(0.4287)	01/06/2025
601233.SH	12/18/2024	SDB3260123670	(200.00)	1.6615	(319.23)	(332.30)	0.0000	4.5800	(1,601.0734)	0.0000	0.0406	(0.1478)	0.0000	1	(0.1072)	01/06/2025
601233.SH	12/17/2024	SDB3260123670	(500.00)	1.7134	(835.53)	(856.71)	0.0000	4.5800	(1,601.0734)	0.0000	0.1063	(0.3810)	0.0000	1	(0.2747)	01/06/2025
601233.SH	12/17/2024	SDB3260123670	(4,800.00)	1.7134	(7,661.53)	(8,224.44)	0.0000	4.5800	(1,601.0734)	0.0000	0.9747	(3.6578)	0.0000	1	(2.6830)	01/06/2025
601233.SH	12/17/2024	SDB3260123670	(7,800.00)	1.7134	(12,449.99)	(13,364.72)	0.0000	4.5800	(1,601.0734)	0.0000	1.5839	(5.9439)	0.0000	1	(4.3599)	01/06/2025
601233.SH	12/17/2024	SDB3260123670	(3,400.00)	1.7134	(5,426.92)	(5,625.65)	0.0000	4.5800	(1,601.0734)	0.0000	0.6904	(2.5909)	0.0000	1	(1.9005)	01/06/2025
601233.SH	12/17/2024	SDB3260123670	(2,900.00)	1.7134	(4,628.84)	(4,968.93)	0.0000	4.5800	(1,601.0734)	0.0000	0.5889	(2.2099)	0.0000	1	(1.6210)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
TONGKUN GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
601233.SH	12/17/2024	SDB3260123670	(25,800.00)	1.7134	(41,180.75)	(44,206.36)	0.0000	4.5800	(1,601.0734)	0.0000	5.2391	(19.6605)	0.0000	1	(14.4213)	01/06/2025
601233.SH	12/17/2024	SDB3260123670	(19,800.00)	1.7134	(31,603.83)	(33,925.82)	0.0000	4.5800	(1,601.0734)	0.0000	4.0207	(15.0883)	0.0000	1	(11.0675)	01/06/2025
601233.SH	12/17/2024	SDB3260123670	(300.00)	1.7134	(478.85)	(514.03)	0.0000	4.5800	(1,601.0734)	0.0000	0.0609	(0.2286)	0.0000	1	(0.1677)	01/06/2025
601233.SH	12/17/2024	SDB3260123670	(8,500.00)	1.7134	(13,567.30)	(14,564.11)	0.0000	4.5800	(1,601.0734)	0.0000	1.7261	(6.4773)	0.0000	1	(4.7512)	01/06/2025
601233.SH	12/17/2024	SDB3260123670	(2,500.00)	1.7134	(3,990.38)	(4,283.56)	0.0000	4.5800	(1,601.0734)	0.0000	0.5077	(1.9051)	0.0000	1	(1.3974)	01/06/2025
601233.SH	12/17/2024	SDB3260123670	(400.00)	1.7134	(638.46)	(685.37)	0.0000	4.5800	(1,601.0734)	0.0000	0.0812	(0.3048)	0.0000	1	(0.2236)	01/06/2025
601233.SH	12/17/2024	SDB3260123670	(11,400.00)	1.7134	(18,196.14)	(19,533.04)	0.0000	4.5800	(1,601.0734)	0.0000	2.3150	(8.6872)	0.0000	1	(6.3722)	01/06/2025
601233.SH	12/17/2024	SDB3260123670	(9,900.00)	1.7134	(15,801.91)	(16,962.91)	0.0000	4.5800	(1,601.0734)	0.0000	2.0104	(7.5441)	0.0000	1	(5.5338)	01/06/2025
601233.SH	12/17/2024	SDB3260123670	(38,400.00)	1.7134	(61,292.28)	(65,795.52)	0.0000	4.5800	(1,601.0734)	0.0000	7.7977	(29.2621)	0.0000	1	(21.4643)	01/06/2025
601233.SH	12/17/2024	SDB3260123670	(200.00)	1.7134	(319.23)	(342.69)	0.0000	4.5800	(1,601.0734)	0.0000	0.0406	(0.1524)	0.0000	1	(0.1118)	01/06/2025
601233.SH	12/17/2024	SDB3260123670	(200.00)	1.7134	(319.23)	(342.69)	0.0000	4.5800	(1,601.0734)	0.0000	0.0406	(0.1524)	0.0000	1	(0.1118)	01/06/2025
601233.SH	12/17/2024	SDB3260123670	(4,400.00)	1.7134	(7,023.07)	(7,539.07)	0.0000	4.5800	(1,601.0734)	0.0000	0.8935	(3.3529)	0.0000	1	(2.4595)	01/06/2025
601233.SH	12/17/2024	SDB3260123670	(600.00)	1.7134	(957.69)	(1,028.06)	0.0000	4.5800	(1,601.0734)	0.0000	0.1218	(0.4572)	0.0000	1	(0.3354)	01/06/2025
601233.SH	12/17/2024	SDB3260123670	(20,700.00)	1.7134	(33,040.37)	(35,467.90)	0.0000	4.5800	(1,601.0734)	0.0000	4.2035	(15.7741)	0.0000	1	(11.5706)	01/06/2025
601233.SH	12/17/2024	SDB3260123670	(9,400.00)	1.7134	(15,003.84)	(16,106.19)	0.0000	4.5800	(1,601.0734)	0.0000	1.9088	(7.1631)	0.0000	1	(5.2543)	01/06/2025
601233.SH	12/17/2024	SDB3260123670	(16,000.00)	1.7134	(25,538.45)	(27,414.80)	0.0000	4.5800	(1,601.0734)	0.0000	3.2491	(12.1925)	0.0000	1	(8.9435)	01/06/2025
601233.SH	12/17/2024	SDB3260123670	(2,900.00)	1.7134	(4,628.84)	(4,968.93)	0.0000	4.5800	(1,601.0734)	0.0000	0.5889	(2.2099)	0.0000	1	(1.6210)	01/06/2025
601233.SH	12/17/2024	SDB3260123670	(200.00)	1.7134	(319.23)	(342.69)	0.0000	4.5800	(1,601.0734)	0.0000	0.0406	(0.1524)	0.0000	1	(0.1118)	01/06/2025
601233.SH	12/17/2024	SDB3260123670	(2,900.00)	1.7134	(4,628.84)	(4,968.93)	0.0000	4.5800	(1,601.0734)	0.0000	0.5889	(2.2099)	0.0000	1	(1.6210)	01/06/2025
601233.SH	12/17/2024	SDB3260123670	(4,000.00)	1.7134	(6,384.61)	(6,853.70)	0.0000	4.5800	(1,601.0734)	0.0000	0.8123	(3.0481)	0.0000	1	(2.2359)	01/06/2025
601233.SH	12/17/2024	SDB3260123670	(7,200.00)	1.7134	(11,492.30)	(12,336.66)	0.0000	4.5800	(1,601.0734)	0.0000	1.4621	(5.4866)	0.0000	1	(4.0246)	01/06/2025
601233.SH	12/17/2024	SDB3260123670	(500.00)	1.7134	(798.08)	(856.71)	0.0000	4.5800	(1,601.0734)	0.0000	0.1015	(0.3810)	0.0000	1	(0.2795)	01/06/2025
601233.SH	12/17/2024	SDB3260123670	(1,400.00)	1.7134	(2,234.61)	(2,398.80)	0.0000	4.5800	(1,601.0734)	0.0000	0.2843	(1.0668)	0.0000	1	(0.7826)	01/06/2025
601233.SH	12/17/2024	SDB3260123670	(500.00)	1.7134	(798.08)	(856.71)	0.0000	4.5800	(1,601.0734)	0.0000	0.1015	(0.3810)	0.0000	1	(0.2795)	01/06/2025
601233.SH	12/17/2024	SDB3260123670	(7,900.00)	1.7134	(12,609.61)	(13,536.06)	0.0000	4.5800	(1,601.0734)	0.0000	1.6042	(6.0201)	0.0000	1	(4.4158)	01/06/2025
601233.SH	12/17/2024	SDB3260123670	(14,900.00)	1.7134	(23,782.68)	(25,530.03)	0.0000	4.5800	(1,601.0734)	0.0000	3.0257	(11.3543)	0.0000	1	(8.3286)	01/06/2025
601233.SH	12/17/2024	SDB3260123670	(16,800.00)	1.7134	(26,815.37)	(28,785.54)	0.0000	4.5800	(1,601.0734)	0.0000	3.4115	(12.8022)	0.0000	1	(9.3906)	01/06/2025
601233.SH	12/17/2024	SDB3260123670	(9,500.00)	1.7134	(15,163.45)	(16,277.54)	0.0000	4.5800	(1,601.0734)	0.0000	1.9291	(7.2393)	0.0000	1	(5.3102)	01/06/2025
601233.SH	12/17/2024	SDB3260123670	(5,300.00)	1.7134	(8,459.61)	(9,081.15)	0.0000	4.5800	(1,601.0734)	0.0000	1.0763	(4.0388)	0.0000	1	(2.9625)	01/06/2025
601233.SH	12/17/2024	SDB3260123670	(2,600.00)	1.7134	(4,150.00)	(4,454.90)	0.0000	4.5800	(1,601.0734)	0.0000	0.5280	(1.9813)	0.0000	1	(1.4533)	01/06/2025
601233.SH	12/17/2024	SDB3260123670	(800.00)	1.7134	(1,276.92)	(1,370.74)	0.0000	4.5800	(1,601.0734)	0.0000	0.1625	(0.6096)	0.0000	1	(0.4472)	01/06/2025
601233.SH	12/17/2024	SDB3260123670	(200.00)	1.7134	(319.23)	(342.69)	0.0000	4.5800	(1,601.0734)	0.0000	0.0406	(0.1524)	0.0000	1	(0.1118)	01/06/2025
601233.SH	12/16/2024	SDB3260123670	(500.00)	1.7170	(835.53)	(858.52)	0.0000	4.5800	(1,601.0734)	0.0000	0.1063	(0.3818)	0.0000	1	(0.2755)	01/06/2025
601233.SH	12/16/2024	SDB3260123670	(4,800.00)	1.7170	(7,661.53)	(8,241.82)	0.0000	4.5800	(1,601.0734)	0.0000	0.9747	(3.6655)	0.0000	1	(2.6908)	01/06/2025
601233.SH	12/16/2024	SDB3260123670	(7,800.00)	1.7170	(12,449.99)	(13,392.96)	0.0000	4.5800	(1,601.0734)	0.0000	1.5839	(5.9564)	0.0000	1	(4.3725)	01/06/2025
601233.SH	12/16/2024	SDB3260123670	(3,400.00)	1.7170	(5,426.92)	(5,837.96)	0.0000	4.5800	(1,601.0734)	0.0000	0.6904	(2.5964)	0.0000	1	(1.9060)	01/06/2025
601233.SH	12/16/2024	SDB3260123670	(2,900.00)	1.7170	(4,628.84)	(4,979.43)	0.0000	4.5800	(1,601.0734)	0.0000	0.5889	(2.2146)	0.0000	1	(1.6257)	01/06/2025
601233.SH	12/16/2024	SDB3260123670	(25,800.00)	1.7170	(41,180.75)	(44,299.79)	0.0000	4.5800	(1,601.0734)	0.0000	5.2391	(19.7020)	0.0000	1	(14.4629)	01/06/2025
601233.SH	12/16/2024	SDB3260123670	(19,800.00)	1.7170	(31,603.83)	(33,997.51)	0.0000	4.5800	(1,601.0734)	0.0000	4.0207	(15.1201)	0.0000	1	(11.0994)	01/06/2025
601233.SH	12/16/2024	SDB3260123670	(300.00)	1.7170	(478.85)	(515.11)	0.0000	4.5800	(1,601.0734)	0.0000	0.0609	(0.2291)	0.0000	1	(0.1682)	01/06/2025
601233.SH	12/16/2024	SDB3260123670	(8,500.00)	1.7170	(13,567.30)	(14,584.89)	0.0000	4.5800	(1,601.0734)	0.0000	1.7261	(6.4910)	0.0000	1	(4.7649)	01/06/2025
601233.SH	12/16/2024	SDB3260123670	(2,500.00)	1.7170	(3,990.38)	(4,292.61)	0.0000	4.5800	(1,601.0734)	0.0000	0.5077	(1.9091)	0.0000	1	(1.4014)	01/06/2025
601233.SH	12/16/2024	SDB3260123670	(400.00)	1.7170	(638.46)	(686.82)	0.0000	4.5800	(1,601.0734)	0.0000	0.0812	(0.3055)	0.0000	1	(0.2242)	01/06/2025
601233.SH	12/16/2024	SDB3260123670	(11,400.00)	1.7170	(18,196.14)	(19,574.32)	0.0000	4.5800	(1,601.0734)	0.0000	2.3150	(8.7055)	0.0000	1	(6.3906)	01/06/2025
601233.SH	12/16/2024	SDB3260123670	(9,900.00)	1.7170	(15,801.91)	(16,998.76)	0.0000	4.5800	(1,601.0734)	0.0000	2.0104	(7.5601)	0.0000	1	(5.5497)	01/06/2025
601233.SH	12/16/2024	SDB3260123670	(38,400.00)	1.7170	(61,292.28)	(65,934.57)	0.0000	4.5800	(1,601.0734)	0.0000	7.7977	(29.3239)	0.0000	1	(21.5262)	01/06/2025
601233.SH	12/16/2024	SDB3260123670	(200.00)	1.7170	(319.23)	(343.41)	0.0000	4.5800	(1,601.0734)	0.0000	0.0406	(0.1527)	0.0000	1	(0.1121)	01/06/2025
601233.SH	12/16/2024	SDB3260123670	(200.00)	1.7170	(319.23)	(343.41)	0.0000	4.5800	(1,601.0734)	0.0000	0.0406	(0.1527)	0.0000	1	(0.1121)	01/06/2025
601233.SH	12/16/2024	SDB3260123670	(4,400.00)	1.7170	(7,023.07)	(7,555.00)	0.0000	4.5800	(1,601.0734)	0.0000	0.8935	(3.3600)	0.0000	1	(2.4665)	01/06/2025
601233.SH	12/16/2024	SDB3260123670	(600.00)	1.7170	(957.69)	(1,030.23)	0.0000	4.5800	(1,601.0734)	0.0000	0.1218	(0.4582)	0.0000	1	(0.3363)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
TONGKUN GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
601233.SH	12/16/2024	SDB3260123670	(20,700.00)	1.7170	(33,040.37)	(35,542.85)	0.0000	4.5800	(1,601.0734)	0.0000	4.2035	(15.8074)	0.0000	1	(11.6040)	01/06/2025
601233.SH	12/16/2024	SDB3260123670	(9,400.00)	1.7170	(15,003.84)	(16,140.23)	0.0000	4.5800	(1,601.0734)	0.0000	1.9088	(7.1782)	0.0000	1	(5.2694)	01/06/2025
601233.SH	12/16/2024	SDB3260123670	(16,000.00)	1.7170	(25,538.45)	(27,472.74)	0.0000	4.5800	(1,601.0734)	0.0000	3.2491	(12.2183)	0.0000	1	(8.9692)	01/06/2025
601233.SH	12/16/2024	SDB3260123670	(2,900.00)	1.7170	(4,628.84)	(4,979.43)	0.0000	4.5800	(1,601.0734)	0.0000	0.5889	(2.2146)	0.0000	1	(1.6257)	01/06/2025
601233.SH	12/16/2024	SDB3260123670	(200.00)	1.7170	(319.23)	(343.41)	0.0000	4.5800	(1,601.0734)	0.0000	0.0406	(0.1527)	0.0000	1	(0.1121)	01/06/2025
601233.SH	12/16/2024	SDB3260123670	(2,900.00)	1.7170	(4,628.84)	(4,979.43)	0.0000	4.5800	(1,601.0734)	0.0000	0.5889	(2.2146)	0.0000	1	(1.6257)	01/06/2025
601233.SH	12/16/2024	SDB3260123670	(4,000.00)	1.7170	(6,384.61)	(6,868.18)	0.0000	4.5800	(1,601.0734)	0.0000	0.8123	(3.0546)	0.0000	1	(2.2423)	01/06/2025
601233.SH	12/16/2024	SDB3260123670	(7,200.00)	1.7170	(11,492.30)	(12,362.73)	0.0000	4.5800	(1,601.0734)	0.0000	1.4621	(5.4982)	0.0000	1	(4.0362)	01/06/2025
601233.SH	12/16/2024	SDB3260123670	(500.00)	1.7170	(798.08)	(858.52)	0.0000	4.5800	(1,601.0734)	0.0000	0.1015	(0.3818)	0.0000	1	(0.2803)	01/06/2025
601233.SH	12/16/2024	SDB3260123670	(1,400.00)	1.7170	(2,234.61)	(2,403.86)	0.0000	4.5800	(1,601.0734)	0.0000	0.2843	(1.0691)	0.0000	1	(0.7848)	01/06/2025
601233.SH	12/16/2024	SDB3260123670	(500.00)	1.7170	(798.08)	(858.52)	0.0000	4.5800	(1,601.0734)	0.0000	0.1015	(0.3818)	0.0000	1	(0.2803)	01/06/2025
601233.SH	12/16/2024	SDB3260123670	(7,900.00)	1.7170	(12,609.61)	(13,564.66)	0.0000	4.5800	(1,601.0734)	0.0000	1.6042	(6.0328)	0.0000	1	(4.4286)	01/06/2025
601233.SH	12/16/2024	SDB3260123670	(14,900.00)	1.7170	(23,782.68)	(25,583.99)	0.0000	4.5800	(1,601.0734)	0.0000	3.0257	(11.3783)	0.0000	1	(8.3526)	01/06/2025
601233.SH	12/16/2024	SDB3260123670	(16,800.00)	1.7170	(26,815.37)	(28,846.37)	0.0000	4.5800	(1,601.0734)	0.0000	3.4115	(12.8292)	0.0000	1	(9.4177)	01/06/2025
601233.SH	12/16/2024	SDB3260123670	(9,500.00)	1.7170	(15,163.45)	(16,311.94)	0.0000	4.5800	(1,601.0734)	0.0000	1.9291	(7.2546)	0.0000	1	(5.3255)	01/06/2025
601233.SH	12/16/2024	SDB3260123670	(5,300.00)	1.7170	(8,459.61)	(9,100.34)	0.0000	4.5800	(1,601.0734)	0.0000	1.0763	(4.0473)	0.0000	1	(2.9711)	01/06/2025
601233.SH	12/16/2024	SDB3260123670	(2,600.00)	1.7170	(4,150.00)	(4,464.32)	0.0000	4.5800	(1,601.0734)	0.0000	0.5280	(1.9855)	0.0000	1	(1.4575)	01/06/2025
601233.SH	12/16/2024	SDB3260123670	(800.00)	1.7170	(1,276.92)	(1,373.64)	0.0000	4.5800	(1,601.0734)	0.0000	0.1625	(0.6109)	0.0000	1	(0.4485)	01/06/2025
601233.SH	12/16/2024	SDB3260123670	(200.00)	1.7170	(319.23)	(343.41)	0.0000	4.5800	(1,601.0734)	0.0000	0.0406	(0.1527)	0.0000	1	(0.1121)	01/06/2025
601233.SH	12/13/2024	SDB3260123670	(500.00)	1.6884	(835.53)	(844.18)	0.0000	4.5800	(1,601.0734)	0.0000	0.3189	(1.1263)	0.0000	3	(0.8074)	01/06/2025
601233.SH	12/13/2024	SDB3260123670	(4,800.00)	1.6884	(7,661.53)	(8,104.09)	0.0000	4.5800	(1,601.0734)	0.0000	2.9242	(10.8127)	0.0000	3	(7.8885)	01/06/2025
601233.SH	12/13/2024	SDB3260123670	(7,800.00)	1.6884	(12,449.99)	(13,169.15)	0.0000	4.5800	(1,601.0734)	0.0000	4.7517	(17.5706)	0.0000	3	(12.8189)	01/06/2025
601233.SH	12/13/2024	SDB3260123670	(3,400.00)	1.6884	(5,426.92)	(5,740.40)	0.0000	4.5800	(1,601.0734)	0.0000	2.0713	(7.6590)	0.0000	3	(5.5877)	01/06/2025
601233.SH	12/13/2024	SDB3260123670	(2,900.00)	1.6884	(4,628.84)	(4,896.22)	0.0000	4.5800	(1,601.0734)	0.0000	1.7667	(6.5327)	0.0000	3	(4.7660)	01/06/2025
601233.SH	12/13/2024	SDB3260123670	(25,800.00)	1.6884	(41,180.75)	(43,559.48)	0.0000	4.5800	(1,601.0734)	0.0000	15.7173	(58.1183)	0.0000	3	(42.4010)	01/06/2025
601233.SH	12/13/2024	SDB3260123670	(19,800.00)	1.6884	(31,603.83)	(33,429.37)	0.0000	4.5800	(1,601.0734)	0.0000	12.0621	(44.6024)	0.0000	3	(32.5403)	01/06/2025
601233.SH	12/13/2024	SDB3260123670	(300.00)	1.6884	(478.85)	(506.51)	0.0000	4.5800	(1,601.0734)	0.0000	0.1828	(0.6758)	0.0000	3	(0.4930)	01/06/2025
601233.SH	12/13/2024	SDB3260123670	(8,500.00)	1.6884	(13,567.30)	(14,350.99)	0.0000	4.5800	(1,601.0734)	0.0000	5.1782	(19.1475)	0.0000	3	(13.9693)	01/06/2025
601233.SH	12/13/2024	SDB3260123670	(2,500.00)	1.6884	(3,990.38)	(4,220.88)	0.0000	4.5800	(1,601.0734)	0.0000	1.5230	(5.6316)	0.0000	3	(4.1086)	01/06/2025
601233.SH	12/13/2024	SDB3260123670	(400.00)	1.6884	(638.46)	(675.34)	0.0000	4.5800	(1,601.0734)	0.0000	0.2437	(0.9011)	0.0000	3	(0.6574)	01/06/2025
601233.SH	12/13/2024	SDB3260123670	(11,400.00)	1.6884	(18,196.14)	(19,247.21)	0.0000	4.5800	(1,601.0734)	0.0000	6.9449	(25.6802)	0.0000	3	(18.7353)	01/06/2025
601233.SH	12/13/2024	SDB3260123670	(9,900.00)	1.6884	(15,801.91)	(16,714.68)	0.0000	4.5800	(1,601.0734)	0.0000	6.0311	(22.3012)	0.0000	3	(16.2701)	01/06/2025
601233.SH	12/13/2024	SDB3260123670	(38,400.00)	1.6884	(61,292.28)	(64,832.72)	0.0000	4.5800	(1,601.0734)	0.0000	23.3932	(86.5016)	0.0000	3	(63.1084)	01/06/2025
601233.SH	12/13/2024	SDB3260123670	(200.00)	1.6884	(319.23)	(337.67)	0.0000	4.5800	(1,601.0734)	0.0000	0.1218	(0.4505)	0.0000	3	(0.3287)	01/06/2025
601233.SH	12/13/2024	SDB3260123670	(200.00)	1.6884	(319.23)	(337.67)	0.0000	4.5800	(1,601.0734)	0.0000	0.1218	(0.4505)	0.0000	3	(0.3287)	01/06/2025
601233.SH	12/13/2024	SDB3260123670	(4,400.00)	1.6884	(7,023.07)	(7,428.75)	0.0000	4.5800	(1,601.0734)	0.0000	2.6805	(9.9116)	0.0000	3	(7.2312)	01/06/2025
601233.SH	12/13/2024	SDB3260123670	(600.00)	1.6884	(957.69)	(1,013.01)	0.0000	4.5800	(1,601.0734)	0.0000	0.3655	(1.3516)	0.0000	3	(0.9861)	01/06/2025
601233.SH	12/13/2024	SDB3260123670	(20,700.00)	1.6884	(33,040.37)	(34,948.89)	0.0000	4.5800	(1,601.0734)	0.0000	12.6104	(46.6298)	0.0000	3	(34.0194)	01/06/2025
601233.SH	12/13/2024	SDB3260123670	(9,400.00)	1.6884	(15,003.84)	(15,870.51)	0.0000	4.5800	(1,601.0734)	0.0000	5.7265	(21.1749)	0.0000	3	(15.4484)	01/06/2025
601233.SH	12/13/2024	SDB3260123670	(16,000.00)	1.6884	(25,538.45)	(27,013.63)	0.0000	4.5800	(1,601.0734)	0.0000	9.7472	(36.0423)	0.0000	3	(26.2952)	01/06/2025
601233.SH	12/13/2024	SDB3260123670	(2,900.00)	1.6884	(4,628.84)	(4,896.22)	0.0000	4.5800	(1,601.0734)	0.0000	1.7667	(6.5327)	0.0000	3	(4.7660)	01/06/2025
601233.SH	12/13/2024	SDB3260123670	(200.00)	1.6884	(319.23)	(337.67)	0.0000	4.5800	(1,601.0734)	0.0000	0.1218	(0.4505)	0.0000	3	(0.3287)	01/06/2025
601233.SH	12/13/2024	SDB3260123670	(2,900.00)	1.6884	(4,628.84)	(4,896.22)	0.0000	4.5800	(1,601.0734)	0.0000	1.7667	(6.5327)	0.0000	3	(4.7660)	01/06/2025
601233.SH	12/13/2024	SDB3260123670	(4,000.00)	1.6884	(6,384.61)	(6,753.41)	0.0000	4.5800	(1,601.0734)	0.0000	2.4368	(9.0106)	0.0000	3	(6.5738)	01/06/2025
601233.SH	12/13/2024	SDB3260123670	(7,200.00)	1.6884	(11,492.30)	(12,156.13)	0.0000	4.5800	(1,601.0734)	0.0000	4.3862	(16.2191)	0.0000	3	(11.8328)	01/06/2025
601233.SH	12/13/2024	SDB3260123670	(500.00)	1.6884	(798.08)	(844.18)	0.0000	4.5800	(1,601.0734)	0.0000	0.3046	(1.1263)	0.0000	3	(0.8217)	01/06/2025
601233.SH	12/13/2024	SDB3260123670	(1,400.00)	1.6884	(2,234.61)	(2,363.69)	0.0000	4.5800	(1,601.0734)	0.0000	0.8529	(3.1537)	0.0000	3	(2.3008)	01/06/2025
601233.SH	12/13/2024	SDB3260123670	(500.00)	1.6884	(798.08)	(844.18)	0.0000	4.5800	(1,601.0734)	0.0000	0.3046	(1.1263)	0.0000	3	(0.8217)	01/06/2025
601233.SH	12/13/2024	SDB3260123670	(7,900.00)	1.6884	(12,609.61)	(13,337.98)	0.0000	4.5800	(1,601.0734)	0.0000	4.8127	(17.7959)	0.0000	3	(12.9832)	01/06/2025
601233.SH	12/13/2024	SDB3260123670	(14,900.00)	1.6884	(23,782.68)	(25,156.44)	0.0000	4.5800	(1,601.0734)	0.0000	9.0771	(33.5644)	0.0000	3	(24.4874)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
TONGKUN GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
601233.SH	12/13/2024	SDB3260123670	(16,800.00)	1.6884	(26,815.37)	(28,364.31)	0.0000	4.5800	(1,601.0734)	0.0000	10.2345	(37.8445)	0.0000	3	(27.6099)	01/06/2025
601233.SH	12/13/2024	SDB3260123670	(9,500.00)	1.6884	(15,163.45)	(16,039.34)	0.0000	4.5800	(1,601.0734)	0.0000	5.7874	(21.4001)	0.0000	3	(15.6128)	01/06/2025
601233.SH	12/13/2024	SDB3260123670	(5,300.00)	1.6884	(8,459.61)	(8,948.27)	0.0000	4.5800	(1,601.0734)	0.0000	3.2288	(11.9390)	0.0000	3	(8.7103)	01/06/2025
601233.SH	12/13/2024	SDB3260123670	(2,600.00)	1.6884	(4,150.00)	(4,389.72)	0.0000	4.5800	(1,601.0734)	0.0000	1.5839	(5.8569)	0.0000	3	(4.2730)	01/06/2025
601233.SH	12/13/2024	SDB3260123670	(800.00)	1.6884	(1,276.92)	(1,350.68)	0.0000	4.5800	(1,601.0734)	0.0000	0.4874	(1.8021)	0.0000	3	(1.3148)	01/06/2025
601233.SH	12/13/2024	SDB3260123670	(200.00)	1.6884	(319.23)	(337.67)	0.0000	4.5800	(1,601.0734)	0.0000	0.1218	(0.4505)	0.0000	3	(0.3287)	01/06/2025
601233.SH	12/12/2024	SDB3260123670	(500.00)	1.6731	(835.53)	(836.57)	0.0000	4.5800	(1,601.0734)	0.0000	0.1063	(0.3721)	0.0000	1	(0.2658)	01/06/2025
601233.SH	12/12/2024	SDB3260123670	(4,800.00)	1.6731	(7,661.53)	(8,031.05)	0.0000	4.5800	(1,601.0734)	0.0000	0.9747	(3.5717)	0.0000	1	(2.5970)	01/06/2025
601233.SH	12/12/2024	SDB3260123670	(7,800.00)	1.6731	(12,449.99)	(13,050.45)	0.0000	4.5800	(1,601.0734)	0.0000	1.5839	(5.8041)	0.0000	1	(4.2202)	01/06/2025
601233.SH	12/12/2024	SDB3260123670	(3,400.00)	1.6731	(5,426.92)	(5,688.66)	0.0000	4.5800	(1,601.0734)	0.0000	0.6904	(2.5300)	0.0000	1	(1.8396)	01/06/2025
601233.SH	12/12/2024	SDB3260123670	(2,900.00)	1.6731	(4,628.84)	(4,852.09)	0.0000	4.5800	(1,601.0734)	0.0000	0.5889	(2.1579)	0.0000	1	(1.5690)	01/06/2025
601233.SH	12/12/2024	SDB3260123670	(25,800.00)	1.6731	(41,180.75)	(43,166.88)	0.0000	4.5800	(1,601.0734)	0.0000	5.2391	(19.1982)	0.0000	1	(13.9590)	01/06/2025
601233.SH	12/12/2024	SDB3260123670	(19,800.00)	1.6731	(31,603.83)	(33,128.07)	0.0000	4.5800	(1,601.0734)	0.0000	4.0207	(14.7335)	0.0000	1	(10.7128)	01/06/2025
601233.SH	12/12/2024	SDB3260123670	(300.00)	1.6731	(478.85)	(501.94)	0.0000	4.5800	(1,601.0734)	0.0000	0.0609	(0.2232)	0.0000	1	(0.1623)	01/06/2025
601233.SH	12/12/2024	SDB3260123670	(8,500.00)	1.6731	(13,567.30)	(14,221.65)	0.0000	4.5800	(1,601.0734)	0.0000	1.7261	(6.3250)	0.0000	1	(4.5989)	01/06/2025
601233.SH	12/12/2024	SDB3260123670	(2,500.00)	1.6731	(3,990.38)	(4,182.84)	0.0000	4.5800	(1,601.0734)	0.0000	0.5077	(1.8603)	0.0000	1	(1.3526)	01/06/2025
601233.SH	12/12/2024	SDB3260123670	(400.00)	1.6731	(638.46)	(669.25)	0.0000	4.5800	(1,601.0734)	0.0000	0.0812	(0.2976)	0.0000	1	(0.2164)	01/06/2025
601233.SH	12/12/2024	SDB3260123670	(11,400.00)	1.6731	(18,196.14)	(19,073.74)	0.0000	4.5800	(1,601.0734)	0.0000	2.3150	(8.4829)	0.0000	1	(6.1680)	01/06/2025
601233.SH	12/12/2024	SDB3260123670	(9,900.00)	1.6731	(15,801.91)	(16,564.04)	0.0000	4.5800	(1,601.0734)	0.0000	2.0104	(7.3667)	0.0000	1	(5.3564)	01/06/2025
601233.SH	12/12/2024	SDB3260123670	(38,400.00)	1.6731	(61,292.28)	(64,248.38)	0.0000	4.5800	(1,601.0734)	0.0000	7.7977	(28.5740)	0.0000	1	(20.7763)	01/06/2025
601233.SH	12/12/2024	SDB3260123670	(200.00)	1.6731	(319.23)	(334.63)	0.0000	4.5800	(1,601.0734)	0.0000	0.0406	(0.1488)	0.0000	1	(0.1082)	01/06/2025
601233.SH	12/12/2024	SDB3260123670	(200.00)	1.6731	(319.23)	(334.63)	0.0000	4.5800	(1,601.0734)	0.0000	0.0406	(0.1488)	0.0000	1	(0.1082)	01/06/2025
601233.SH	12/12/2024	SDB3260123670	(4,400.00)	1.6731	(7,023.07)	(7,361.79)	0.0000	4.5800	(1,601.0734)	0.0000	0.8935	(3.2741)	0.0000	1	(2.3806)	01/06/2025
601233.SH	12/12/2024	SDB3260123670	(600.00)	1.6731	(957.69)	(1,003.88)	0.0000	4.5800	(1,601.0734)	0.0000	0.1218	(0.4465)	0.0000	1	(0.3246)	01/06/2025
601233.SH	12/12/2024	SDB3260123670	(20,700.00)	1.6731	(33,040.37)	(34,633.89)	0.0000	4.5800	(1,601.0734)	0.0000	4.2035	(15.4032)	0.0000	1	(11.1997)	01/06/2025
601233.SH	12/12/2024	SDB3260123670	(9,400.00)	1.6731	(15,003.84)	(15,727.47)	0.0000	4.5800	(1,601.0734)	0.0000	1.9088	(6.9947)	0.0000	1	(5.0859)	01/06/2025
601233.SH	12/12/2024	SDB3260123670	(16,000.00)	1.6731	(25,538.45)	(26,770.16)	0.0000	4.5800	(1,601.0734)	0.0000	3.2491	(11.9058)	0.0000	1	(8.6568)	01/06/2025
601233.SH	12/12/2024	SDB3260123670	(2,900.00)	1.6731	(4,628.84)	(4,852.09)	0.0000	4.5800	(1,601.0734)	0.0000	0.5889	(2.1579)	0.0000	1	(1.5690)	01/06/2025
601233.SH	12/12/2024	SDB3260123670	(200.00)	1.6731	(319.23)	(334.63)	0.0000	4.5800	(1,601.0734)	0.0000	0.0406	(0.1488)	0.0000	1	(0.1082)	01/06/2025
601233.SH	12/12/2024	SDB3260123670	(2,900.00)	1.6731	(4,628.84)	(4,852.09)	0.0000	4.5800	(1,601.0734)	0.0000	0.5889	(2.1579)	0.0000	1	(1.5690)	01/06/2025
601233.SH	12/12/2024	SDB3260123670	(4,000.00)	1.6731	(6,384.61)	(6,692.54)	0.0000	4.5800	(1,601.0734)	0.0000	0.8123	(2.9765)	0.0000	1	(2.1642)	01/06/2025
601233.SH	12/12/2024	SDB3260123670	(7,200.00)	1.6731	(11,492.30)	(12,046.57)	0.0000	4.5800	(1,601.0734)	0.0000	1.4621	(5.3576)	0.0000	1	(3.8955)	01/06/2025
601233.SH	12/12/2024	SDB3260123670	(500.00)	1.6731	(798.08)	(836.57)	0.0000	4.5800	(1,601.0734)	0.0000	0.1015	(0.3721)	0.0000	1	(0.2705)	01/06/2025
601233.SH	12/12/2024	SDB3260123670	(1,400.00)	1.6731	(2,234.61)	(2,342.39)	0.0000	4.5800	(1,601.0734)	0.0000	0.2843	(1.0418)	0.0000	1	(0.7575)	01/06/2025
601233.SH	12/12/2024	SDB3260123670	(500.00)	1.6731	(798.08)	(836.57)	0.0000	4.5800	(1,601.0734)	0.0000	0.1015	(0.3721)	0.0000	1	(0.2705)	01/06/2025
601233.SH	12/12/2024	SDB3260123670	(7,900.00)	1.6731	(12,609.61)	(13,217.77)	0.0000	4.5800	(1,601.0734)	0.0000	1.6042	(5.8785)	0.0000	1	(4.2743)	01/06/2025
601233.SH	12/12/2024	SDB3260123670	(14,900.00)	1.6731	(23,782.68)	(24,929.71)	0.0000	4.5800	(1,601.0734)	0.0000	3.0257	(11.0873)	0.0000	1	(8.0616)	01/06/2025
601233.SH	12/12/2024	SDB3260123670	(16,800.00)	1.6731	(26,815.37)	(28,108.67)	0.0000	4.5800	(1,601.0734)	0.0000	3.4115	(12.5011)	0.0000	1	(9.0896)	01/06/2025
601233.SH	12/12/2024	SDB3260123670	(9,500.00)	1.6731	(15,163.45)	(15,894.78)	0.0000	4.5800	(1,601.0734)	0.0000	1.9291	(7.0691)	0.0000	1	(5.1400)	01/06/2025
601233.SH	12/12/2024	SDB3260123670	(5,300.00)	1.6731	(8,459.61)	(8,867.62)	0.0000	4.5800	(1,601.0734)	0.0000	1.0763	(3.9438)	0.0000	1	(2.8676)	01/06/2025
601233.SH	12/12/2024	SDB3260123670	(2,600.00)	1.6731	(4,150.00)	(4,350.15)	0.0000	4.5800	(1,601.0734)	0.0000	0.5280	(1.9347)	0.0000	1	(1.4067)	01/06/2025
601233.SH	12/12/2024	SDB3260123670	(800.00)	1.6731	(1,276.92)	(1,338.51)	0.0000	4.5800	(1,601.0734)	0.0000	0.1625	(0.5953)	0.0000	1	(0.4328)	01/06/2025
601233.SH	12/12/2024	SDB3260123670	(200.00)	1.6731	(319.23)	(334.63)	0.0000	4.5800	(1,601.0734)	0.0000	0.0406	(0.1488)	0.0000	1	(0.1082)	01/06/2025
601233.SH	12/11/2024	SDB3260123670	(4,800.00)	1.6673	(7,661.53)	(8,002.97)	0.0000	4.5800	(1,600.9339)	0.0000	0.9747	(3.5590)	0.0000	1	(2.5842)	01/06/2025
601233.SH	12/11/2024	SDB3260123670	(7,800.00)	1.6673	(12,449.99)	(13,004.83)	0.0000	4.5800	(1,600.9339)	0.0000	1.5839	(5.7833)	0.0000	1	(4.1994)	01/06/2025
601233.SH	12/11/2024	SDB3260123670	(3,400.00)	1.6673	(5,426.92)	(5,668.77)	0.0000	4.5800	(1,600.9339)	0.0000	0.6904	(2.5209)	0.0000	1	(1.8305)	01/06/2025
601233.SH	12/11/2024	SDB3260123670	(2,900.00)	1.6673	(4,628.84)	(4,835.13)	0.0000	4.5800	(1,600.9339)	0.0000	0.5889	(2.1502)	0.0000	1	(1.5613)	01/06/2025
601233.SH	12/11/2024	SDB3260123670	(25,800.00)	1.6673	(41,180.75)	(43,015.98)	0.0000	4.5800	(1,600.9339)	0.0000	5.2391	(19.1294)	0.0000	1	(13.8903)	01/06/2025
601233.SH	12/11/2024	SDB3260123670	(19,800.00)	1.6673	(31,603.83)	(33,012.26)	0.0000	4.5800	(1,600.9339)	0.0000	4.0207	(14.6807)	0.0000	1	(10.6600)	01/06/2025
601233.SH	12/11/2024	SDB3260123670	(300.00)	1.6673	(478.85)	(500.19)	0.0000	4.5800	(1,600.9339)	0.0000	0.0609	(0.2224)	0.0000	1	(0.1615)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
TONGKUN GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
601233.SH	12/11/2024	SDB3260123670	(8,500.00)	1.6673	(13,567.30)	(14,171.93)	0.0000	4.5800	(1,600.9339)	0.0000	1.7261	(6.3023)	0.0000	1	(4.5763)	01/06/2025
601233.SH	12/11/2024	SDB3260123670	(2,500.00)	1.6673	(3,990.38)	(4,168.22)	0.0000	4.5800	(1,600.9339)	0.0000	0.5077	(1.8536)	0.0000	1	(1.3460)	01/06/2025
601233.SH	12/11/2024	SDB3260123670	(400.00)	1.6673	(638.46)	(666.91)	0.0000	4.5800	(1,600.9339)	0.0000	0.0812	(0.2966)	0.0000	1	(0.2154)	01/06/2025
601233.SH	12/11/2024	SDB3260123670	(11,400.00)	1.6673	(18,196.14)	(19,007.06)	0.0000	4.5800	(1,600.9339)	0.0000	2.3150	(8.4525)	0.0000	1	(6.1376)	01/06/2025
601233.SH	12/11/2024	SDB3260123670	(9,900.00)	1.6673	(15,801.91)	(16,506.13)	0.0000	4.5800	(1,600.9339)	0.0000	2.0104	(7.3403)	0.0000	1	(5.3300)	01/06/2025
601233.SH	12/11/2024	SDB3260123670	(38,400.00)	1.6673	(61,292.28)	(64,023.78)	0.0000	4.5800	(1,600.9339)	0.0000	7.7977	(28.4716)	0.0000	1	(20.6739)	01/06/2025
601233.SH	12/11/2024	SDB3260123670	(200.00)	1.6673	(319.23)	(333.46)	0.0000	4.5800	(1,600.9339)	0.0000	0.0406	(0.1483)	0.0000	1	(0.1077)	01/06/2025
601233.SH	12/11/2024	SDB3260123670	(200.00)	1.6673	(319.23)	(333.46)	0.0000	4.5800	(1,600.9339)	0.0000	0.0406	(0.1483)	0.0000	1	(0.1077)	01/06/2025
601233.SH	12/11/2024	SDB3260123670	(4,400.00)	1.6673	(7,023.07)	(7,336.06)	0.0000	4.5800	(1,600.9339)	0.0000	0.8935	(3.2624)	0.0000	1	(2.3689)	01/06/2025
601233.SH	12/11/2024	SDB3260123670	(600.00)	1.6673	(957.69)	(1,000.37)	0.0000	4.5800	(1,600.9339)	0.0000	0.1218	(0.4449)	0.0000	1	(0.3230)	01/06/2025
601233.SH	12/11/2024	SDB3260123670	(20,700.00)	1.6673	(33,040.37)	(34,512.82)	0.0000	4.5800	(1,600.9339)	0.0000	4.2035	(15.3480)	0.0000	1	(11.1445)	01/06/2025
601233.SH	12/11/2024	SDB3260123670	(9,400.00)	1.6673	(15,003.84)	(15,672.49)	0.0000	4.5800	(1,600.9339)	0.0000	1.9088	(6.9696)	0.0000	1	(5.0608)	01/06/2025
601233.SH	12/11/2024	SDB3260123670	(16,000.00)	1.6673	(25,538.45)	(26,676.58)	0.0000	4.5800	(1,600.9339)	0.0000	3.2491	(11.8632)	0.0000	1	(8.6141)	01/06/2025
601233.SH	12/11/2024	SDB3260123670	(2,900.00)	1.6673	(4,628.84)	(4,835.13)	0.0000	4.5800	(1,600.9339)	0.0000	0.5889	(2.1502)	0.0000	1	(1.5613)	01/06/2025
601233.SH	12/11/2024	SDB3260123670	(200.00)	1.6673	(319.23)	(333.46)	0.0000	4.5800	(1,600.9339)	0.0000	0.0406	(0.1483)	0.0000	1	(0.1077)	01/06/2025
601233.SH	12/11/2024	SDB3260123670	(2,900.00)	1.6673	(4,628.84)	(4,835.13)	0.0000	4.5800	(1,600.9339)	0.0000	0.5889	(2.1502)	0.0000	1	(1.5613)	01/06/2025
601233.SH	12/11/2024	SDB3260123670	(4,000.00)	1.6673	(6,384.61)	(6,669.14)	0.0000	4.5800	(1,600.9339)	0.0000	0.8123	(2.9658)	0.0000	1	(2.1535)	01/06/2025
601233.SH	12/11/2024	SDB3260123670	(7,200.00)	1.6673	(11,492.30)	(12,004.46)	0.0000	4.5800	(1,600.9339)	0.0000	1.4621	(5.3384)	0.0000	1	(3.8764)	01/06/2025
601233.SH	12/11/2024	SDB3260123670	(500.00)	1.6673	(798.08)	(833.64)	0.0000	4.5800	(1,600.9339)	0.0000	0.1015	(0.3707)	0.0000	1	(0.2692)	01/06/2025
601233.SH	12/11/2024	SDB3260123670	(1,400.00)	1.6673	(2,234.61)	(2,334.20)	0.0000	4.5800	(1,600.9339)	0.0000	0.2843	(1.0380)	0.0000	1	(0.7537)	01/06/2025
601233.SH	12/11/2024	SDB3260123670	(500.00)	1.6673	(798.08)	(833.64)	0.0000	4.5800	(1,600.9339)	0.0000	0.1015	(0.3707)	0.0000	1	(0.2692)	01/06/2025
601233.SH	12/11/2024	SDB3260123670	(7,900.00)	1.6673	(12,609.61)	(13,171.56)	0.0000	4.5800	(1,600.9339)	0.0000	1.6042	(5.8574)	0.0000	1	(4.2532)	01/06/2025
601233.SH	12/11/2024	SDB3260123670	(14,900.00)	1.6673	(23,782.68)	(24,842.56)	0.0000	4.5800	(1,600.9339)	0.0000	3.0257	(11.0476)	0.0000	1	(8.0219)	01/06/2025
601233.SH	12/11/2024	SDB3260123670	(16,800.00)	1.6673	(26,815.37)	(28,010.40)	0.0000	4.5800	(1,600.9339)	0.0000	3.4115	(12.4563)	0.0000	1	(9.0448)	01/06/2025
601233.SH	12/11/2024	SDB3260123670	(9,500.00)	1.6673	(15,163.45)	(15,839.22)	0.0000	4.5800	(1,600.9339)	0.0000	1.9291	(7.0438)	0.0000	1	(5.1146)	01/06/2025
601233.SH	12/11/2024	SDB3260123670	(5,300.00)	1.6673	(8,459.61)	(8,836.62)	0.0000	4.5800	(1,600.9339)	0.0000	1.0763	(3.9297)	0.0000	1	(2.8534)	01/06/2025
601233.SH	12/11/2024	SDB3260123670	(2,600.00)	1.6673	(4,150.00)	(4,334.94)	0.0000	4.5800	(1,600.9339)	0.0000	0.5280	(1.9278)	0.0000	1	(1.3998)	01/06/2025
601233.SH	12/11/2024	SDB3260123670	(800.00)	1.6673	(1,276.92)	(1,333.83)	0.0000	4.5800	(1,600.9339)	0.0000	0.1625	(0.5932)	0.0000	1	(0.4307)	01/06/2025
601233.SH	12/11/2024	SDB3260123670	(200.00)	1.6673	(319.23)	(333.46)	0.0000	4.5800	(1,600.9339)	0.0000	0.0406	(0.1483)	0.0000	1	(0.1077)	01/06/2025
601233.SH	12/10/2024	SDB3260123670	(4,800.00)	1.6631	(7,661.53)	(7,982.85)	0.0000	4.5800	(1,600.9339)	0.0000	0.9747	(3.5500)	0.0000	1	(2.5753)	01/06/2025
601233.SH	12/10/2024	SDB3260123670	(7,800.00)	1.6631	(12,449.99)	(12,972.13)	0.0000	4.5800	(1,600.9339)	0.0000	1.5839	(5.7688)	0.0000	1	(4.1848)	01/06/2025
601233.SH	12/10/2024	SDB3260123670	(3,400.00)	1.6631	(5,426.92)	(5,654.52)	0.0000	4.5800	(1,600.9339)	0.0000	0.6904	(2.5146)	0.0000	1	(1.8242)	01/06/2025
601233.SH	12/10/2024	SDB3260123670	(2,900.00)	1.6631	(4,628.84)	(4,822.97)	0.0000	4.5800	(1,600.9339)	0.0000	0.5889	(2.1448)	0.0000	1	(1.5559)	01/06/2025
601233.SH	12/10/2024	SDB3260123670	(25,800.00)	1.6631	(41,180.75)	(42,907.80)	0.0000	4.5800	(1,600.9339)	0.0000	5.2391	(19.0813)	0.0000	1	(13.8422)	01/06/2025
601233.SH	12/10/2024	SDB3260123670	(19,800.00)	1.6631	(31,603.83)	(32,929.24)	0.0000	4.5800	(1,600.9339)	0.0000	4.0207	(14.6438)	0.0000	1	(10.6231)	01/06/2025
601233.SH	12/10/2024	SDB3260123670	(300.00)	1.6631	(478.85)	(498.93)	0.0000	4.5800	(1,600.9339)	0.0000	0.0609	(0.2219)	0.0000	1	(0.1610)	01/06/2025
601233.SH	12/10/2024	SDB3260123670	(8,500.00)	1.6631	(13,567.30)	(14,136.29)	0.0000	4.5800	(1,600.9339)	0.0000	1.7261	(6.2865)	0.0000	1	(4.5604)	01/06/2025
601233.SH	12/10/2024	SDB3260123670	(2,500.00)	1.6631	(3,990.38)	(4,157.73)	0.0000	4.5800	(1,600.9339)	0.0000	0.5077	(1.8490)	0.0000	1	(1.3413)	01/06/2025
601233.SH	12/10/2024	SDB3260123670	(400.00)	1.6631	(638.46)	(665.24)	0.0000	4.5800	(1,600.9339)	0.0000	0.0812	(0.2958)	0.0000	1	(0.2146)	01/06/2025
601233.SH	12/10/2024	SDB3260123670	(11,400.00)	1.6631	(18,196.14)	(18,959.26)	0.0000	4.5800	(1,600.9339)	0.0000	2.3150	(8.4313)	0.0000	1	(6.1163)	01/06/2025
601233.SH	12/10/2024	SDB3260123670	(9,900.00)	1.6631	(15,801.91)	(16,464.62)	0.0000	4.5800	(1,600.9339)	0.0000	2.0104	(7.3219)	0.0000	1	(5.3115)	01/06/2025
601233.SH	12/10/2024	SDB3260123670	(38,400.00)	1.6631	(61,292.28)	(63,862.77)	0.0000	4.5800	(1,600.9339)	0.0000	7.7977	(28.4000)	0.0000	1	(20.6023)	01/06/2025
601233.SH	12/10/2024	SDB3260123670	(200.00)	1.6631	(319.23)	(332.62)	0.0000	4.5800	(1,600.9339)	0.0000	0.0406	(0.1479)	0.0000	1	(0.1073)	01/06/2025
601233.SH	12/10/2024	SDB3260123670	(200.00)	1.6631	(319.23)	(332.62)	0.0000	4.5800	(1,600.9339)	0.0000	0.0406	(0.1479)	0.0000	1	(0.1073)	01/06/2025
601233.SH	12/10/2024	SDB3260123670	(4,400.00)	1.6631	(7,023.07)	(7,317.61)	0.0000	4.5800	(1,600.9339)	0.0000	0.8935	(3.2542)	0.0000	1	(2.3607)	01/06/2025
601233.SH	12/10/2024	SDB3260123670	(600.00)	1.6631	(957.69)	(997.86)	0.0000	4.5800	(1,600.9339)	0.0000	0.1218	(0.4438)	0.0000	1	(0.3219)	01/06/2025
601233.SH	12/10/2024	SDB3260123670	(20,700.00)	1.6631	(33,040.37)	(34,426.03)	0.0000	4.5800	(1,600.9339)	0.0000	4.2035	(15.3094)	0.0000	1	(11.1059)	01/06/2025
601233.SH	12/10/2024	SDB3260123670	(9,400.00)	1.6631	(15,003.84)	(15,633.07)	0.0000	4.5800	(1,600.9339)	0.0000	1.9088	(6.9521)	0.0000	1	(5.0433)	01/06/2025
601233.SH	12/10/2024	SDB3260123670	(16,000.00)	1.6631	(25,538.45)	(26,609.49)	0.0000	4.5800	(1,600.9339)	0.0000	3.2491	(11.8333)	0.0000	1	(8.5843)	01/06/2025
601233.SH	12/10/2024	SDB3260123670	(2,900.00)	1.6631	(4,628.84)	(4,822.97)	0.0000	4.5800	(1,600.9339)	0.0000	0.5889	(2.1448)	0.0000	1	(1.5559)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
TONGKUN GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
601233.SH	12/10/2024	SDB3260123670	(200.00)	1.6631	(319.23)	(332.62)	0.0000	4.5800	(1,600.9339)	0.0000	0.0406	(0.1479)	0.0000	1	(0.1073)	01/06/2025
601233.SH	12/10/2024	SDB3260123670	(2,900.00)	1.6631	(4,628.84)	(4,822.97)	0.0000	4.5800	(1,600.9339)	0.0000	0.5889	(2.1448)	0.0000	1	(1.5559)	01/06/2025
601233.SH	12/10/2024	SDB3260123670	(4,000.00)	1.6631	(6,384.61)	(6,652.37)	0.0000	4.5800	(1,600.9339)	0.0000	0.8123	(2.9583)	0.0000	1	(2.1461)	01/06/2025
601233.SH	12/10/2024	SDB3260123670	(7,200.00)	1.6631	(11,492.30)	(11,974.27)	0.0000	4.5800	(1,600.9339)	0.0000	1.4621	(5.3250)	0.0000	1	(3.8629)	01/06/2025
601233.SH	12/10/2024	SDB3260123670	(500.00)	1.6631	(798.08)	(831.55)	0.0000	4.5800	(1,600.9339)	0.0000	0.1015	(0.3698)	0.0000	1	(0.2683)	01/06/2025
601233.SH	12/10/2024	SDB3260123670	(1,400.00)	1.6631	(2,234.61)	(2,328.33)	0.0000	4.5800	(1,600.9339)	0.0000	0.2843	(1.0354)	0.0000	1	(0.7511)	01/06/2025
601233.SH	12/10/2024	SDB3260123670	(500.00)	1.6631	(798.08)	(831.55)	0.0000	4.5800	(1,600.9339)	0.0000	0.1015	(0.3698)	0.0000	1	(0.2683)	01/06/2025
601233.SH	12/10/2024	SDB3260123670	(7,900.00)	1.6631	(12,609.61)	(13,138.43)	0.0000	4.5800	(1,600.9339)	0.0000	1.6042	(5.8427)	0.0000	1	(4.2385)	01/06/2025
601233.SH	12/10/2024	SDB3260123670	(14,900.00)	1.6631	(23,782.68)	(24,780.09)	0.0000	4.5800	(1,600.9339)	0.0000	3.0257	(11.0198)	0.0000	1	(7.9941)	01/06/2025
601233.SH	12/10/2024	SDB3260123670	(16,800.00)	1.6631	(26,815.37)	(27,939.96)	0.0000	4.5800	(1,600.9339)	0.0000	3.4115	(12.4250)	0.0000	1	(9.0135)	01/06/2025
601233.SH	12/10/2024	SDB3260123670	(9,500.00)	1.6631	(15,163.45)	(15,799.38)	0.0000	4.5800	(1,600.9339)	0.0000	1.9291	(7.0260)	0.0000	1	(5.0969)	01/06/2025
601233.SH	12/10/2024	SDB3260123670	(5,300.00)	1.6631	(8,459.61)	(8,814.39)	0.0000	4.5800	(1,600.9339)	0.0000	1.0763	(3.9198)	0.0000	1	(2.8435)	01/06/2025
601233.SH	12/10/2024	SDB3260123670	(2,600.00)	1.6631	(4,150.00)	(4,324.04)	0.0000	4.5800	(1,600.9339)	0.0000	0.5280	(1.9229)	0.0000	1	(1.3949)	01/06/2025
601233.SH	12/10/2024	SDB3260123670	(800.00)	1.6631	(1,276.92)	(1,330.47)	0.0000	4.5800	(1,600.9339)	0.0000	0.1625	(0.5917)	0.0000	1	(0.4292)	01/06/2025
601233.SH	12/10/2024	SDB3260123670	(200.00)	1.6631	(319.23)	(332.62)	0.0000	4.5800	(1,600.9339)	0.0000	0.0406	(0.1479)	0.0000	1	(0.1073)	01/06/2025
601233.SH	12/09/2024	SDB3260123670	(4,800.00)	1.6651	(7,661.53)	(7,992.31)	0.0000	4.5800	(1,600.9339)	0.0000	0.9747	(3.5542)	0.0000	1	(2.5795)	01/06/2025
601233.SH	12/09/2024	SDB3260123670	(7,800.00)	1.6651	(12,449.99)	(12,987.51)	0.0000	4.5800	(1,600.9339)	0.0000	1.5839	(5.7756)	0.0000	1	(4.1917)	01/06/2025
601233.SH	12/09/2024	SDB3260123670	(3,400.00)	1.6651	(5,426.92)	(5,661.22)	0.0000	4.5800	(1,600.9339)	0.0000	0.6904	(2.5176)	0.0000	1	(1.8271)	01/06/2025
601233.SH	12/09/2024	SDB3260123670	(2,900.00)	1.6651	(4,628.84)	(4,828.69)	0.0000	4.5800	(1,600.9339)	0.0000	0.5889	(2.1473)	0.0000	1	(1.5584)	01/06/2025
601233.SH	12/09/2024	SDB3260123670	(25,800.00)	1.6651	(41,180.75)	(42,958.68)	0.0000	4.5800	(1,600.9339)	0.0000	5.2391	(19.1039)	0.0000	1	(13.8648)	01/06/2025
601233.SH	12/09/2024	SDB3260123670	(19,800.00)	1.6651	(31,603.83)	(32,968.29)	0.0000	4.5800	(1,600.9339)	0.0000	4.0207	(14.6611)	0.0000	1	(10.6404)	01/06/2025
601233.SH	12/09/2024	SDB3260123670	(300.00)	1.6651	(478.85)	(499.52)	0.0000	4.5800	(1,600.9339)	0.0000	0.0609	(0.2221)	0.0000	1	(0.1612)	01/06/2025
601233.SH	12/09/2024	SDB3260123670	(8,500.00)	1.6651	(13,567.30)	(14,153.05)	0.0000	4.5800	(1,600.9339)	0.0000	1.7261	(6.2939)	0.0000	1	(4.5679)	01/06/2025
601233.SH	12/09/2024	SDB3260123670	(2,500.00)	1.6651	(3,990.38)	(4,162.66)	0.0000	4.5800	(1,600.9339)	0.0000	0.5077	(1.8512)	0.0000	1	(1.3435)	01/06/2025
601233.SH	12/09/2024	SDB3260123670	(400.00)	1.6651	(638.46)	(666.03)	0.0000	4.5800	(1,600.9339)	0.0000	0.0812	(0.2962)	0.0000	1	(0.2150)	01/06/2025
601233.SH	12/09/2024	SDB3260123670	(11,400.00)	1.6651	(18,196.14)	(18,981.74)	0.0000	4.5800	(1,600.9339)	0.0000	2.3150	(8.4413)	0.0000	1	(6.1263)	01/06/2025
601233.SH	12/09/2024	SDB3260123670	(9,900.00)	1.6651	(15,801.91)	(16,484.14)	0.0000	4.5800	(1,600.9339)	0.0000	2.0104	(7.3306)	0.0000	1	(5.3202)	01/06/2025
601233.SH	12/09/2024	SDB3260123670	(38,400.00)	1.6651	(61,292.28)	(63,938.50)	0.0000	4.5800	(1,600.9339)	0.0000	7.7977	(28.4337)	0.0000	1	(20.6360)	01/06/2025
601233.SH	12/09/2024	SDB3260123670	(200.00)	1.6651	(319.23)	(333.01)	0.0000	4.5800	(1,600.9339)	0.0000	0.0406	(0.1481)	0.0000	1	(0.1075)	01/06/2025
601233.SH	12/09/2024	SDB3260123670	(200.00)	1.6651	(319.23)	(333.01)	0.0000	4.5800	(1,600.9339)	0.0000	0.0406	(0.1481)	0.0000	1	(0.1075)	01/06/2025
601233.SH	12/09/2024	SDB3260123670	(4,400.00)	1.6651	(7,023.07)	(7,326.29)	0.0000	4.5800	(1,600.9339)	0.0000	0.8935	(3.2580)	0.0000	1	(2.3645)	01/06/2025
601233.SH	12/09/2024	SDB3260123670	(600.00)	1.6651	(957.69)	(999.04)	0.0000	4.5800	(1,600.9339)	0.0000	0.1218	(0.4443)	0.0000	1	(0.3224)	01/06/2025
601233.SH	12/09/2024	SDB3260123670	(20,700.00)	1.6651	(33,040.37)	(34,466.85)	0.0000	4.5800	(1,600.9339)	0.0000	4.2035	(15.3275)	0.0000	1	(11.1241)	01/06/2025
601233.SH	12/09/2024	SDB3260123670	(9,400.00)	1.6651	(15,003.84)	(15,651.61)	0.0000	4.5800	(1,600.9339)	0.0000	1.9088	(6.9603)	0.0000	1	(5.0515)	01/06/2025
601233.SH	12/09/2024	SDB3260123670	(16,000.00)	1.6651	(25,538.45)	(26,641.04)	0.0000	4.5800	(1,600.9339)	0.0000	3.2491	(11.8474)	0.0000	1	(8.5983)	01/06/2025
601233.SH	12/09/2024	SDB3260123670	(2,900.00)	1.6651	(4,628.84)	(4,828.69)	0.0000	4.5800	(1,600.9339)	0.0000	0.5889	(2.1473)	0.0000	1	(1.5584)	01/06/2025
601233.SH	12/09/2024	SDB3260123670	(200.00)	1.6651	(319.23)	(333.01)	0.0000	4.5800	(1,600.9339)	0.0000	0.0406	(0.1481)	0.0000	1	(0.1075)	01/06/2025
601233.SH	12/09/2024	SDB3260123670	(2,900.00)	1.6651	(4,628.84)	(4,828.69)	0.0000	4.5800	(1,600.9339)	0.0000	0.5889	(2.1473)	0.0000	1	(1.5584)	01/06/2025
601233.SH	12/09/2024	SDB3260123670	(4,000.00)	1.6651	(6,384.61)	(6,660.26)	0.0000	4.5800	(1,600.9339)	0.0000	0.8123	(2.9618)	0.0000	1	(2.1496)	01/06/2025
601233.SH	12/09/2024	SDB3260123670	(7,200.00)	1.6651	(11,492.30)	(11,988.47)	0.0000	4.5800	(1,600.9339)	0.0000	1.4621	(5.3313)	0.0000	1	(3.8692)	01/06/2025
601233.SH	12/09/2024	SDB3260123670	(500.00)	1.6651	(798.08)	(832.53)	0.0000	4.5800	(1,600.9339)	0.0000	0.1015	(0.3702)	0.0000	1	(0.2687)	01/06/2025
601233.SH	12/09/2024	SDB3260123670	(1,400.00)	1.6651	(2,234.61)	(2,331.09)	0.0000	4.5800	(1,600.9339)	0.0000	0.2843	(1.0366)	0.0000	1	(0.7524)	01/06/2025
601233.SH	12/09/2024	SDB3260123670	(500.00)	1.6651	(798.08)	(832.53)	0.0000	4.5800	(1,600.9339)	0.0000	0.1015	(0.3702)	0.0000	1	(0.2687)	01/06/2025
601233.SH	12/09/2024	SDB3260123670	(7,900.00)	1.6651	(12,609.61)	(13,154.01)	0.0000	4.5800	(1,600.9339)	0.0000	1.6042	(5.8496)	0.0000	1	(4.2454)	01/06/2025
601233.SH	12/09/2024	SDB3260123670	(14,900.00)	1.6651	(23,782.68)	(24,809.47)	0.0000	4.5800	(1,600.9339)	0.0000	3.0257	(11.0329)	0.0000	1	(8.0072)	01/06/2025
601233.SH	12/09/2024	SDB3260123670	(16,800.00)	1.6651	(26,815.37)	(27,973.09)	0.0000	4.5800	(1,600.9339)	0.0000	3.4115	(12.4397)	0.0000	1	(9.0282)	01/06/2025
601233.SH	12/09/2024	SDB3260123670	(9,500.00)	1.6651	(15,163.45)	(15,818.12)	0.0000	4.5800	(1,600.9339)	0.0000	1.9291	(7.0344)	0.0000	1	(5.1052)	01/06/2025
601233.SH	12/09/2024	SDB3260123670	(5,300.00)	1.6651	(8,459.61)	(8,824.84)	0.0000	4.5800	(1,600.9339)	0.0000	1.0763	(3.9244)	0.0000	1	(2.8482)	01/06/2025
601233.SH	12/09/2024	SDB3260123670	(2,600.00)	1.6651	(4,150.00)	(4,329.17)	0.0000	4.5800	(1,600.9339)	0.0000	0.5280	(1.9252)	0.0000	1	(1.3972)	01/06/2025
601233.SH	12/09/2024	SDB3260123670	(800.00)	1.6651	(1,276.92)	(1,332.05)	0.0000	4.5800	(1,600.9339)	0.0000	0.1625	(0.5924)	0.0000	1	(0.4299)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
TONGKUN GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
601233.SH	12/09/2024	SDB3260123670	(200.00)	1.6651	(319.23)	(333.01)	0.0000	4.5800	(1,600.9339)	0.0000	0.0406	(0.1481)	0.0000	1	(0.1075)	01/06/2025
601233.SH	12/06/2024	SDB3260123670	(4,800.00)	1.6481	(7,661.53)	(7,910.68)	0.0000	4.5800	(1,600.9339)	0.0000	2.9242	(10.5537)	0.0000	3	(7.6296)	01/06/2025
601233.SH	12/06/2024	SDB3260123670	(7,800.00)	1.6481	(12,449.99)	(12,854.85)	0.0000	4.5800	(1,600.9339)	0.0000	4.7517	(17.1498)	0.0000	3	(12.3981)	01/06/2025
601233.SH	12/06/2024	SDB3260123670	(3,400.00)	1.6481	(5,426.92)	(5,603.40)	0.0000	4.5800	(1,600.9339)	0.0000	2.0713	(7.4756)	0.0000	3	(5.4043)	01/06/2025
601233.SH	12/06/2024	SDB3260123670	(2,900.00)	1.6481	(4,628.84)	(4,779.37)	0.0000	4.5800	(1,600.9339)	0.0000	1.7667	(6.3762)	0.0000	3	(4.6095)	01/06/2025
601233.SH	12/06/2024	SDB3260123670	(25,800.00)	1.6481	(41,180.75)	(42,519.90)	0.0000	4.5800	(1,600.9339)	0.0000	15.7173	(56.7263)	0.0000	3	(41.0090)	01/06/2025
601233.SH	12/06/2024	SDB3260123670	(19,800.00)	1.6481	(31,603.83)	(32,631.55)	0.0000	4.5800	(1,600.9339)	0.0000	12.0621	(43.5341)	0.0000	3	(31.4720)	01/06/2025
601233.SH	12/06/2024	SDB3260123670	(300.00)	1.6481	(478.85)	(494.42)	0.0000	4.5800	(1,600.9339)	0.0000	0.1828	(0.6596)	0.0000	3	(0.4768)	01/06/2025
601233.SH	12/06/2024	SDB3260123670	(8,500.00)	1.6481	(13,567.30)	(14,008.49)	0.0000	4.5800	(1,600.9339)	0.0000	5.1782	(18.6889)	0.0000	3	(13.5107)	01/06/2025
601233.SH	12/06/2024	SDB3260123670	(2,500.00)	1.6481	(3,990.38)	(4,120.15)	0.0000	4.5800	(1,600.9339)	0.0000	1.5230	(5.4967)	0.0000	3	(3.9737)	01/06/2025
601233.SH	12/06/2024	SDB3260123670	(400.00)	1.6481	(638.46)	(659.22)	0.0000	4.5800	(1,600.9339)	0.0000	0.2437	(0.8795)	0.0000	3	(0.6358)	01/06/2025
601233.SH	12/06/2024	SDB3260123670	(11,400.00)	1.6481	(18,196.14)	(18,787.86)	0.0000	4.5800	(1,600.9339)	0.0000	6.9449	(25.0651)	0.0000	3	(18.1202)	01/06/2025
601233.SH	12/06/2024	SDB3260123670	(9,900.00)	1.6481	(15,801.91)	(16,315.77)	0.0000	4.5800	(1,600.9339)	0.0000	6.0311	(21.7671)	0.0000	3	(15.7360)	01/06/2025
601233.SH	12/06/2024	SDB3260123670	(38,400.00)	1.6481	(61,292.28)	(63,285.43)	0.0000	4.5800	(1,600.9339)	0.0000	23.3932	(84.4298)	0.0000	3	(61.0366)	01/06/2025
601233.SH	12/06/2024	SDB3260123670	(200.00)	1.6481	(319.23)	(329.61)	0.0000	4.5800	(1,600.9339)	0.0000	0.1218	(0.4397)	0.0000	3	(0.3179)	01/06/2025
601233.SH	12/06/2024	SDB3260123670	(200.00)	1.6481	(319.23)	(329.61)	0.0000	4.5800	(1,600.9339)	0.0000	0.1218	(0.4397)	0.0000	3	(0.3179)	01/06/2025
601233.SH	12/06/2024	SDB3260123670	(4,400.00)	1.6481	(7,023.07)	(7,251.46)	0.0000	4.5800	(1,600.9339)	0.0000	2.6805	(9.6743)	0.0000	3	(6.9938)	01/06/2025
601233.SH	12/06/2024	SDB3260123670	(600.00)	1.6481	(957.69)	(988.83)	0.0000	4.5800	(1,600.9339)	0.0000	0.3655	(1.3192)	0.0000	3	(0.9537)	01/06/2025
601233.SH	12/06/2024	SDB3260123670	(20,700.00)	1.6481	(33,040.37)	(34,114.80)	0.0000	4.5800	(1,600.9339)	0.0000	12.6104	(45.5130)	0.0000	3	(32.9025)	01/06/2025
601233.SH	12/06/2024	SDB3260123670	(9,400.00)	1.6481	(15,003.84)	(15,491.75)	0.0000	4.5800	(1,600.9339)	0.0000	5.7265	(20.6677)	0.0000	3	(14.9413)	01/06/2025
601233.SH	12/06/2024	SDB3260123670	(16,000.00)	1.6481	(25,538.45)	(26,368.93)	0.0000	4.5800	(1,600.9339)	0.0000	9.7472	(35.1791)	0.0000	3	(25.4319)	01/06/2025
601233.SH	12/06/2024	SDB3260123670	(2,900.00)	1.6481	(4,628.84)	(4,779.37)	0.0000	4.5800	(1,600.9339)	0.0000	1.7667	(6.3762)	0.0000	3	(4.6095)	01/06/2025
601233.SH	12/06/2024	SDB3260123670	(200.00)	1.6481	(319.23)	(329.61)	0.0000	4.5800	(1,600.9339)	0.0000	0.1218	(0.4397)	0.0000	3	(0.3179)	01/06/2025
601233.SH	12/06/2024	SDB3260123670	(2,900.00)	1.6481	(4,628.84)	(4,779.37)	0.0000	4.5800	(1,600.9339)	0.0000	1.7667	(6.3762)	0.0000	3	(4.6095)	01/06/2025
601233.SH	12/06/2024	SDB3260123670	(4,000.00)	1.6481	(6,384.61)	(6,592.23)	0.0000	4.5800	(1,600.9339)	0.0000	2.4368	(8.7948)	0.0000	3	(6.3580)	01/06/2025
601233.SH	12/06/2024	SDB3260123670	(7,200.00)	1.6481	(11,492.30)	(11,866.02)	0.0000	4.5800	(1,600.9339)	0.0000	4.3862	(15.8306)	0.0000	3	(11.4444)	01/06/2025
601233.SH	12/06/2024	SDB3260123670	(500.00)	1.6481	(798.08)	(824.03)	0.0000	4.5800	(1,600.9339)	0.0000	0.3046	(1.0993)	0.0000	3	(0.7947)	01/06/2025
601233.SH	12/06/2024	SDB3260123670	(1,400.00)	1.6481	(2,234.61)	(2,307.28)	0.0000	4.5800	(1,600.9339)	0.0000	0.8529	(3.0782)	0.0000	3	(2.2253)	01/06/2025
601233.SH	12/06/2024	SDB3260123670	(500.00)	1.6481	(798.08)	(824.03)	0.0000	4.5800	(1,600.9339)	0.0000	0.3046	(1.0993)	0.0000	3	(0.7947)	01/06/2025
601233.SH	12/06/2024	SDB3260123670	(7,900.00)	1.6481	(12,609.61)	(13,019.66)	0.0000	4.5800	(1,600.9339)	0.0000	4.8127	(17.3697)	0.0000	3	(12.5570)	01/06/2025
601233.SH	12/06/2024	SDB3260123670	(14,900.00)	1.6481	(23,782.68)	(24,556.06)	0.0000	4.5800	(1,600.9339)	0.0000	9.0771	(32.7605)	0.0000	3	(23.6835)	01/06/2025
601233.SH	12/06/2024	SDB3260123670	(16,800.00)	1.6481	(26,815.37)	(27,687.37)	0.0000	4.5800	(1,600.9339)	0.0000	10.2345	(36.9380)	0.0000	3	(26.7035)	01/06/2025
601233.SH	12/06/2024	SDB3260123670	(9,500.00)	1.6481	(15,163.45)	(15,656.55)	0.0000	4.5800	(1,600.9339)	0.0000	5.7874	(20.8876)	0.0000	3	(15.1002)	01/06/2025
601233.SH	12/06/2024	SDB3260123670	(5,300.00)	1.6481	(8,459.61)	(8,734.71)	0.0000	4.5800	(1,600.9339)	0.0000	3.2288	(11.6531)	0.0000	3	(8.4243)	01/06/2025
601233.SH	12/06/2024	SDB3260123670	(2,600.00)	1.6481	(4,150.00)	(4,284.95)	0.0000	4.5800	(1,600.9339)	0.0000	1.5839	(5.7166)	0.0000	3	(4.1327)	01/06/2025
601233.SH	12/06/2024	SDB3260123670	(800.00)	1.6481	(1,276.92)	(1,318.45)	0.0000	4.5800	(1,600.9339)	0.0000	0.4874	(1.7590)	0.0000	3	(1.2716)	01/06/2025
601233.SH	12/06/2024	SDB3260123670	(200.00)	1.6481	(319.23)	(329.61)	0.0000	4.5800	(1,600.9339)	0.0000	0.1218	(0.4397)	0.0000	3	(0.3179)	01/06/2025
601233.SH	12/05/2024	SDB3260123670	(4,800.00)	1.6043	(7,661.53)	(7,700.76)	0.0000	4.5800	(1,600.9339)	0.0000	0.9747	(3.4246)	0.0000	1	(2.4498)	01/06/2025
601233.SH	12/05/2024	SDB3260123670	(7,800.00)	1.6043	(12,449.99)	(12,513.74)	0.0000	4.5800	(1,600.9339)	0.0000	1.5839	(5.5649)	0.0000	1	(3.9810)	01/06/2025
601233.SH	12/05/2024	SDB3260123670	(3,400.00)	1.6043	(5,426.92)	(5,454.71)	0.0000	4.5800	(1,600.9339)	0.0000	0.6904	(2.4257)	0.0000	1	(1.7353)	01/06/2025
601233.SH	12/05/2024	SDB3260123670	(2,900.00)	1.6043	(4,628.84)	(4,652.55)	0.0000	4.5800	(1,600.9339)	0.0000	0.5889	(2.0690)	0.0000	1	(1.4801)	01/06/2025
601233.SH	12/05/2024	SDB3260123670	(25,800.00)	1.6043	(41,180.75)	(41,391.61)	0.0000	4.5800	(1,600.9339)	0.0000	5.2391	(18.4070)	0.0000	1	(13.1679)	01/06/2025
601233.SH	12/05/2024	SDB3260123670	(19,800.00)	1.6043	(31,603.83)	(31,765.65)	0.0000	4.5800	(1,600.9339)	0.0000	4.0207	(14.1263)	0.0000	1	(10.1056)	01/06/2025
601233.SH	12/05/2024	SDB3260123670	(300.00)	1.6043	(478.85)	(481.30)	0.0000	4.5800	(1,600.9339)	0.0000	0.0609	(0.2140)	0.0000	1	(0.1531)	01/06/2025
601233.SH	12/05/2024	SDB3260123670	(8,500.00)	1.6043	(13,567.30)	(13,636.77)	0.0000	4.5800	(1,600.9339)	0.0000	1.7261	(6.0643)	0.0000	1	(4.3383)	01/06/2025
601233.SH	12/05/2024	SDB3260123670	(2,500.00)	1.6043	(3,990.38)	(4,010.82)	0.0000	4.5800	(1,600.9339)	0.0000	0.5077	(1.7836)	0.0000	1	(1.2760)	01/06/2025
601233.SH	12/05/2024	SDB3260123670	(400.00)	1.6043	(638.46)	(641.73)	0.0000	4.5800	(1,600.9339)	0.0000	0.0812	(0.2854)	0.0000	1	(0.2042)	01/06/2025
601233.SH	12/05/2024	SDB3260123670	(11,400.00)	1.6043	(18,196.14)	(18,289.32)	0.0000	4.5800	(1,600.9339)	0.0000	2.3150	(8.1333)	0.0000	1	(5.8184)	01/06/2025
601233.SH	12/05/2024	SDB3260123670	(9,900.00)	1.6043	(15,801.91)	(15,882.83)	0.0000	4.5800	(1,600.9339)	0.0000	2.0104	(7.0632)	0.0000	1	(5.0528)	01/06/2025
601233.SH	12/05/2024	SDB3260123670	(38,400.00)	1.6043	(61,292.28)	(61,606.12)	0.0000	4.5800	(1,600.9339)	0.0000	7.7977	(27.3965)	0.0000	1	(19.5987)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
TONGKUN GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
601233.SH	12/05/2024	SDB3260123670	(200.00)	1.6043	(319.23)	(320.87)	0.0000	4.5800	(1,600.9339)	0.0000	0.0406	(0.1427)	0.0000	1	(0.1021)	01/06/2025
601233.SH	12/05/2024	SDB3260123670	(200.00)	1.6043	(319.23)	(320.87)	0.0000	4.5800	(1,600.9339)	0.0000	0.0406	(0.1427)	0.0000	1	(0.1021)	01/06/2025
601233.SH	12/05/2024	SDB3260123670	(4,400.00)	1.6043	(7,023.07)	(7,059.03)	0.0000	4.5800	(1,600.9339)	0.0000	0.8935	(3.1392)	0.0000	1	(2.2457)	01/06/2025
601233.SH	12/05/2024	SDB3260123670	(600.00)	1.6043	(957.69)	(962.60)	0.0000	4.5800	(1,600.9339)	0.0000	0.1218	(0.4281)	0.0000	1	(0.3062)	01/06/2025
601233.SH	12/05/2024	SDB3260123670	(20,700.00)	1.6043	(33,040.37)	(33,209.55)	0.0000	4.5800	(1,600.9339)	0.0000	4.2035	(14.7684)	0.0000	1	(10.5649)	01/06/2025
601233.SH	12/05/2024	SDB3260123670	(9,400.00)	1.6043	(15,003.84)	(15,080.66)	0.0000	4.5800	(1,600.9339)	0.0000	1.9088	(6.7064)	0.0000	1	(4.7976)	01/06/2025
601233.SH	12/05/2024	SDB3260123670	(16,000.00)	1.6043	(25,538.45)	(25,669.22)	0.0000	4.5800	(1,600.9339)	0.0000	3.2491	(11.4152)	0.0000	1	(8.1661)	01/06/2025
601233.SH	12/05/2024	SDB3260123670	(2,900.00)	1.6043	(4,628.84)	(4,652.55)	0.0000	4.5800	(1,600.9339)	0.0000	0.5889	(2.0690)	0.0000	1	(1.4801)	01/06/2025
601233.SH	12/05/2024	SDB3260123670	(200.00)	1.6043	(319.23)	(320.87)	0.0000	4.5800	(1,600.9339)	0.0000	0.0406	(0.1427)	0.0000	1	(0.1021)	01/06/2025
601233.SH	12/05/2024	SDB3260123670	(2,900.00)	1.6043	(4,628.84)	(4,652.55)	0.0000	4.5800	(1,600.9339)	0.0000	0.5889	(2.0690)	0.0000	1	(1.4801)	01/06/2025
601233.SH	12/05/2024	SDB3260123670	(4,000.00)	1.6043	(6,384.61)	(6,417.30)	0.0000	4.5800	(1,600.9339)	0.0000	0.8123	(2.8538)	0.0000	1	(2.0415)	01/06/2025
601233.SH	12/05/2024	SDB3260123670	(7,200.00)	1.6043	(11,492.30)	(11,551.15)	0.0000	4.5800	(1,600.9339)	0.0000	1.4621	(5.1368)	0.0000	1	(3.6748)	01/06/2025
601233.SH	12/05/2024	SDB3260123670	(500.00)	1.6043	(798.08)	(802.16)	0.0000	4.5800	(1,600.9339)	0.0000	0.1015	(0.3567)	0.0000	1	(0.2552)	01/06/2025
601233.SH	12/05/2024	SDB3260123670	(1,400.00)	1.6043	(2,234.61)	(2,246.06)	0.0000	4.5800	(1,600.9339)	0.0000	0.2843	(0.9988)	0.0000	1	(0.7145)	01/06/2025
601233.SH	12/05/2024	SDB3260123670	(500.00)	1.6043	(798.08)	(802.16)	0.0000	4.5800	(1,600.9339)	0.0000	0.1015	(0.3567)	0.0000	1	(0.2552)	01/06/2025
601233.SH	12/05/2024	SDB3260123670	(7,900.00)	1.6043	(12,609.61)	(12,674.18)	0.0000	4.5800	(1,600.9339)	0.0000	1.6042	(5.6363)	0.0000	1	(4.0320)	01/06/2025
601233.SH	12/05/2024	SDB3260123670	(14,900.00)	1.6043	(23,782.68)	(23,904.46)	0.0000	4.5800	(1,600.9339)	0.0000	3.0257	(10.6304)	0.0000	1	(7.6047)	01/06/2025
601233.SH	12/05/2024	SDB3260123670	(16,800.00)	1.6043	(26,815.37)	(26,952.68)	0.0000	4.5800	(1,600.9339)	0.0000	3.4115	(11.9860)	0.0000	1	(8.5744)	01/06/2025
601233.SH	12/05/2024	SDB3260123670	(9,500.00)	1.6043	(15,163.45)	(15,241.10)	0.0000	4.5800	(1,600.9339)	0.0000	1.9291	(6.7778)	0.0000	1	(4.8486)	01/06/2025
601233.SH	12/05/2024	SDB3260123670	(5,300.00)	1.6043	(8,459.61)	(8,502.93)	0.0000	4.5800	(1,600.9339)	0.0000	1.0763	(3.7813)	0.0000	1	(2.7050)	01/06/2025
601233.SH	12/05/2024	SDB3260123670	(2,600.00)	1.6043	(4,150.00)	(4,171.25)	0.0000	4.5800	(1,600.9339)	0.0000	0.5280	(1.8550)	0.0000	1	(1.3270)	01/06/2025
601233.SH	12/05/2024	SDB3260123670	(800.00)	1.6043	(1,276.92)	(1,283.46)	0.0000	4.5800	(1,600.9339)	0.0000	0.1625	(0.5708)	0.0000	1	(0.4083)	01/06/2025
601233.SH	12/05/2024	SDB3260123670	(200.00)	1.6043	(319.23)	(320.87)	0.0000	4.5800	(1,600.9339)	0.0000	0.0406	(0.1427)	0.0000	1	(0.1021)	01/06/2025
601233.SH	12/04/2024	SDB3260123670	(4,800.00)	1.5962	(7,661.53)	(7,661.53)	0.0000	4.5800	(1,600.9339)	0.0000	0.9747	(3.4071)	0.0000	1	(2.4324)	01/06/2025
601233.SH	12/04/2024	SDB3260123670	(7,800.00)	1.5962	(12,449.99)	(12,449.99)	0.0000	4.5800	(1,600.9339)	0.0000	1.5839	(5.5366)	0.0000	1	(3.9526)	01/06/2025
601233.SH	12/04/2024	SDB3260123670	(3,400.00)	1.5962	(5,426.92)	(5,426.92)	0.0000	4.5800	(1,600.9339)	0.0000	0.6904	(2.4134)	0.0000	1	(1.7229)	01/06/2025
601233.SH	12/04/2024	SDB3260123670	(2,900.00)	1.5962	(4,628.84)	(4,628.84)	0.0000	4.5800	(1,600.9339)	0.0000	0.5889	(2.0585)	0.0000	1	(1.4696)	01/06/2025
601233.SH	12/04/2024	SDB3260123670	(25,800.00)	1.5962	(41,180.75)	(41,180.75)	0.0000	4.5800	(1,600.9339)	0.0000	5.2391	(18.3132)	0.0000	1	(13.0741)	01/06/2025
601233.SH	12/04/2024	SDB3260123670	(19,800.00)	1.5962	(31,603.83)	(31,603.83)	0.0000	4.5800	(1,600.9339)	0.0000	4.0207	(14.0543)	0.0000	1	(10.0336)	01/06/2025
601233.SH	12/04/2024	SDB3260123670	(300.00)	1.5962	(478.85)	(478.85)	0.0000	4.5800	(1,600.9339)	0.0000	0.0609	(0.2129)	0.0000	1	(0.1520)	01/06/2025
601233.SH	12/04/2024	SDB3260123670	(8,500.00)	1.5962	(13,567.30)	(13,567.30)	0.0000	4.5800	(1,600.9339)	0.0000	1.7261	(6.0334)	0.0000	1	(4.3074)	01/06/2025
601233.SH	12/04/2024	SDB3260123670	(2,500.00)	1.5962	(3,990.38)	(3,990.38)	0.0000	4.5800	(1,600.9339)	0.0000	0.5077	(1.7745)	0.0000	1	(1.2669)	01/06/2025
601233.SH	12/04/2024	SDB3260123670	(400.00)	1.5962	(638.46)	(638.46)	0.0000	4.5800	(1,600.9339)	0.0000	0.0812	(0.2839)	0.0000	1	(0.2027)	01/06/2025
601233.SH	12/04/2024	SDB3260123670	(11,400.00)	1.5962	(18,196.14)	(18,196.14)	0.0000	4.5800	(1,600.9339)	0.0000	2.3150	(8.0919)	0.0000	1	(5.7769)	01/06/2025
601233.SH	12/04/2024	SDB3260123670	(9,900.00)	1.5962	(15,801.91)	(15,801.91)	0.0000	4.5800	(1,600.9339)	0.0000	2.0104	(7.0272)	0.0000	1	(5.0168)	01/06/2025
601233.SH	12/04/2024	SDB3260123670	(38,400.00)	1.5962	(61,292.28)	(61,292.28)	0.0000	4.5800	(1,600.9339)	0.0000	7.7977	(27.2569)	0.0000	1	(19.4592)	01/06/2025
601233.SH	12/04/2024	SDB3260123670	(200.00)	1.5962	(319.23)	(319.23)	0.0000	4.5800	(1,600.9339)	0.0000	0.0406	(0.1420)	0.0000	1	(0.1013)	01/06/2025
601233.SH	12/04/2024	SDB3260123670	(200.00)	1.5962	(319.23)	(319.23)	0.0000	4.5800	(1,600.9339)	0.0000	0.0406	(0.1420)	0.0000	1	(0.1013)	01/06/2025
601233.SH	12/04/2024	SDB3260123670	(4,400.00)	1.5962	(7,023.07)	(7,023.07)	0.0000	4.5800	(1,600.9339)	0.0000	0.8935	(3.1232)	0.0000	1	(2.2297)	01/06/2025
601233.SH	12/04/2024	SDB3260123670	(600.00)	1.5962	(957.69)	(957.69)	0.0000	4.5800	(1,600.9339)	0.0000	0.1218	(0.4259)	0.0000	1	(0.3040)	01/06/2025
601233.SH	12/04/2024	SDB3260123670	(20,700.00)	1.5962	(33,040.37)	(33,040.37)	0.0000	4.5800	(1,600.9339)	0.0000	4.2035	(14.6932)	0.0000	1	(10.4897)	01/06/2025
601233.SH	12/04/2024	SDB3260123670	(9,400.00)	1.5962	(15,003.84)	(15,003.84)	0.0000	4.5800	(1,600.9339)	0.0000	1.9088	(6.6723)	0.0000	1	(4.7634)	01/06/2025
601233.SH	12/04/2024	SDB3260123670	(16,000.00)	1.5962	(25,538.45)	(25,538.45)	0.0000	4.5800	(1,600.9339)	0.0000	3.2491	(11.3570)	0.0000	1	(8.1080)	01/06/2025
601233.SH	12/04/2024	SDB3260123670	(2,900.00)	1.5962	(4,628.84)	(4,628.84)	0.0000	4.5800	(1,600.9339)	0.0000	0.5889	(2.0585)	0.0000	1	(1.4696)	01/06/2025
601233.SH	12/04/2024	SDB3260123670	(200.00)	1.5962	(319.23)	(319.23)	0.0000	4.5800	(1,600.9339)	0.0000	0.0406	(0.1420)	0.0000	1	(0.1013)	01/06/2025
601233.SH	12/04/2024	SDB3260123670	(2,900.00)	1.5962	(4,628.84)	(4,628.84)	0.0000	4.5800	(1,600.9339)	0.0000	0.5889	(2.0585)	0.0000	1	(1.4696)	01/06/2025
601233.SH	12/04/2024	SDB3260123670	(4,000.00)	1.5962	(6,384.61)	(6,384.61)	0.0000	4.5800	(1,600.9339)	0.0000	0.8123	(2.8393)	0.0000	1	(2.0270)	01/06/2025
601233.SH	12/04/2024	SDB3260123670	(7,200.00)	1.5962	(11,492.30)	(11,492.30)	0.0000	4.5800	(1,600.9339)	0.0000	1.4621	(5.1107)	0.0000	1	(3.6486)	01/06/2025
601233.SH	12/04/2024	SDB3260123670	(500.00)	1.5962	(798.08)	(798.08)	0.0000	4.5800	(1,600.9339)	0.0000	0.1015	(0.3549)	0.0000	1	(0.2534)	01/06/2025
601233.SH	12/04/2024	SDB3260123670	(1,400.00)	1.5962	(2,234.61)	(2,234.61)	0.0000	4.5800	(1,600.9339)	0.0000	0.2843	(0.9937)	0.0000	1	(0.7094)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
TONGKUN GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
601233.SH	12/04/2024	SDB3260123670	(500.00)	1.5962	(798.08)	(798.08)	0.0000	4.5800	(1,600.9339)	0.0000	0.1015	(0.3549)	0.0000	1	(0.2534)	01/06/2025
601233.SH	12/04/2024	SDB3260123670	(7,900.00)	1.5962	(12,609.61)	(12,609.61)	0.0000	4.5800	(1,600.9339)	0.0000	1.6042	(5.6075)	0.0000	1	(4.0033)	01/06/2025
601233.SH	12/04/2024	SDB3260123670	(14,900.00)	1.5962	(23,782.68)	(23,782.68)	0.0000	4.5800	(1,600.9339)	0.0000	3.0257	(10.5762)	0.0000	1	(7.5506)	01/06/2025
601233.SH	12/04/2024	SDB3260123670	(16,800.00)	1.5962	(26,815.37)	(26,815.37)	0.0000	4.5800	(1,600.9339)	0.0000	3.4115	(11.9249)	0.0000	1	(8.5134)	01/06/2025
601233.SH	12/04/2024	SDB3260123670	(9,500.00)	1.5962	(15,163.45)	(15,163.45)	0.0000	4.5800	(1,600.9339)	0.0000	1.9291	(6.7432)	0.0000	1	(4.8141)	01/06/2025
601233.SH	12/04/2024	SDB3260123670	(5,300.00)	1.5962	(8,459.61)	(8,459.61)	0.0000	4.5800	(1,600.9339)	0.0000	1.0763	(3.7620)	0.0000	1	(2.6858)	01/06/2025
601233.SH	12/04/2024	SDB3260123670	(2,600.00)	1.5962	(4,150.00)	(4,150.00)	0.0000	4.5800	(1,600.9339)	0.0000	0.5280	(1.8455)	0.0000	1	(1.3175)	01/06/2025
601233.SH	12/04/2024	SDB3260123670	(800.00)	1.5962	(1,276.92)	(1,276.92)	0.0000	4.5800	(1,600.9339)	0.0000	0.1625	(0.5679)	0.0000	1	(0.4054)	01/06/2025
601233.SH	12/04/2024	SDB3260123670	(200.00)	1.5962	(319.23)	(319.23)	0.0000	4.5800	(1,600.9339)	0.0000	0.0406	(0.1420)	0.0000	1	(0.1013)	01/06/2025
TOTAL TONGKUN GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND											1,825.4971	(6,813.2435)	0.0000		(4,987.7465)	

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
TPV TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND																
000727.ZK	01/03/2025	SDB3260123498	(74,600.00)	0.3981	(37,979.68)	(29,699.16)	0.0000	4.3300	(1,622.5866)	0.0000	13.7043	(40.1579)	0.0000	3	(26.4535)	01/06/2025
000727.ZK	01/03/2025	SDB3260123498	(4,800.00)	0.3981	(2,401.56)	(1,910.94)	0.0000	4.3300	(1,622.5866)	0.0000	0.8666	(2.5839)	0.0000	3	(1.7173)	01/06/2025
000727.ZK	01/03/2025	SDB3260123498	(8,000.00)	0.3981	(3,713.06)	(3,184.90)	0.0000	4.3300	(1,622.5866)	0.0000	1.3398	(4.3065)	0.0000	3	(2.9667)	01/06/2025
000727.ZK	01/03/2025	SDB3260123498	(16,800.00)	0.3981	(8,181.50)	(6,688.28)	0.0000	4.3300	(1,622.5866)	0.0000	2.9522	(9.0436)	0.0000	3	(6.0914)	01/06/2025
000727.ZK	01/03/2025	SDB3260123498	(600.00)	0.3981	(286.62)	(238.87)	0.0000	4.3300	(1,622.5866)	0.0000	0.1034	(0.3230)	0.0000	3	(0.2196)	01/06/2025
000727.ZK	01/03/2025	SDB3260123498	(1,300.00)	0.3981	(607.24)	(517.55)	0.0000	4.3300	(1,622.5866)	0.0000	0.2191	(0.6998)	0.0000	3	(0.4807)	01/06/2025
000727.ZK	01/03/2025	SDB3260123498	(300.00)	0.3981	(136.44)	(119.43)	0.0000	4.3300	(1,622.5866)	0.0000	0.0492	(0.1615)	0.0000	3	(0.1123)	01/06/2025
000727.ZK	01/03/2025	SDB3260123498	(8,300.00)	0.3981	(3,891.40)	(3,304.33)	0.0000	4.3300	(1,622.5866)	0.0000	1.4041	(4.4680)	0.0000	3	(3.0638)	01/06/2025
000727.ZK	01/03/2025	SDB3260123498	(14,300.00)	0.3981	(6,136.59)	(5,693.00)	0.0000	4.3300	(1,622.5866)	0.0000	2.2143	(7.6978)	0.0000	3	(5.4835)	01/06/2025
000727.ZK	01/03/2025	SDB3260123498	(100.00)	0.3981	(43.47)	(39.81)	0.0000	4.3300	(1,622.5866)	0.0000	0.0157	(0.0538)	0.0000	3	(0.0381)	01/06/2025
000727.ZK	01/03/2025	SDB3260123498	(3,600.00)	0.3981	(1,522.08)	(1,433.20)	0.0000	4.3300	(1,622.5866)	0.0000	0.5492	(1.9379)	0.0000	3	(1.3887)	01/06/2025
000727.ZK	01/03/2025	SDB3260123498	(17,600.00)	0.3981	(7,437.44)	(7,006.77)	0.0000	4.3300	(1,622.5866)	0.0000	2.6837	(9.4742)	0.0000	3	(6.7906)	01/06/2025
000727.ZK	01/03/2025	SDB3260123498	(43,985.00)	0.3981	(18,296.31)	(17,510.96)	0.0000	4.3300	(1,622.5866)	0.0000	6.6019	(23.6775)	0.0000	3	(17.0756)	01/06/2025
000727.ZK	01/02/2025	SDB3260123498	(74,600.00)	0.4012	(37,979.68)	(29,928.03)	0.0000	4.3300	(1,622.5866)	0.0000	4.5681	(13.4891)	0.0000	1	(8.9210)	01/06/2025
000727.ZK	01/02/2025	SDB3260123498	(4,800.00)	0.4012	(2,401.56)	(1,925.66)	0.0000	4.3300	(1,622.5866)	0.0000	0.2889	(0.8679)	0.0000	1	(0.5791)	01/06/2025
000727.ZK	01/02/2025	SDB3260123498	(8,000.00)	0.4012	(3,713.06)	(3,209.44)	0.0000	4.3300	(1,622.5866)	0.0000	0.4466	(1.4466)	0.0000	1	(1.0000)	01/06/2025
000727.ZK	01/02/2025	SDB3260123498	(16,800.00)	0.4012	(8,181.50)	(6,739.82)	0.0000	4.3300	(1,622.5866)	0.0000	0.9841	(3.0378)	0.0000	1	(2.0537)	01/06/2025
000727.ZK	01/02/2025	SDB3260123498	(600.00)	0.4012	(286.62)	(240.71)	0.0000	4.3300	(1,622.5866)	0.0000	0.0345	(0.1085)	0.0000	1	(0.0740)	01/06/2025
000727.ZK	01/02/2025	SDB3260123498	(1,300.00)	0.4012	(607.24)	(521.53)	0.0000	4.3300	(1,622.5866)	0.0000	0.0730	(0.2351)	0.0000	1	(0.1620)	01/06/2025
000727.ZK	01/02/2025	SDB3260123498	(300.00)	0.4012	(136.44)	(120.35)	0.0000	4.3300	(1,622.5866)	0.0000	0.0164	(0.0542)	0.0000	1	(0.0378)	01/06/2025
000727.ZK	01/02/2025	SDB3260123498	(8,300.00)	0.4012	(3,891.40)	(3,329.79)	0.0000	4.3300	(1,622.5866)	0.0000	0.4680	(1.5008)	0.0000	1	(1.0328)	01/06/2025
000727.ZK	01/02/2025	SDB3260123498	(14,300.00)	0.4012	(6,136.59)	(5,736.87)	0.0000	4.3300	(1,622.5866)	0.0000	0.7381	(2.5857)	0.0000	1	(1.8476)	01/06/2025
000727.ZK	01/02/2025	SDB3260123498	(100.00)	0.4012	(43.47)	(40.12)	0.0000	4.3300	(1,622.5866)	0.0000	0.0052	(0.0181)	0.0000	1	(0.0129)	01/06/2025
000727.ZK	01/02/2025	SDB3260123498	(3,600.00)	0.4012	(1,522.08)	(1,444.25)	0.0000	4.3300	(1,622.5866)	0.0000	0.1831	(0.6509)	0.0000	1	(0.4679)	01/06/2025
000727.ZK	01/02/2025	SDB3260123498	(17,600.00)	0.4012	(7,437.44)	(7,060.77)	0.0000	4.3300	(1,622.5866)	0.0000	0.8946	(3.1824)	0.0000	1	(2.2879)	01/06/2025
000727.ZK	01/02/2025	SDB3260123498	(43,985.00)	0.4012	(18,296.31)	(17,645.90)	0.0000	4.3300	(1,622.5866)	0.0000	2.2006	(7.9533)	0.0000	1	(5.7527)	01/06/2025
000727.ZK	12/31/2024	SDB3260123498	(74,600.00)	0.4094	(37,979.68)	(30,538.41)	0.0000	4.3300	(1,622.5866)	0.0000	9.1362	(27.5284)	0.0000	2	(18.3922)	01/06/2025
000727.ZK	12/31/2024	SDB3260123498	(4,800.00)	0.4094	(2,401.56)	(1,964.94)	0.0000	4.3300	(1,622.5866)	0.0000	0.5777	(1.7713)	0.0000	2	(1.1936)	01/06/2025
000727.ZK	12/31/2024	SDB3260123498	(8,000.00)	0.4094	(3,713.06)	(3,274.90)	0.0000	4.3300	(1,622.5866)	0.0000	0.8932	(2.9521)	0.0000	2	(2.0589)	01/06/2025
000727.ZK	12/31/2024	SDB3260123498	(16,800.00)	0.4094	(8,181.50)	(6,877.28)	0.0000	4.3300	(1,622.5866)	0.0000	1.9681	(6.1994)	0.0000	2	(4.2313)	01/06/2025
000727.ZK	12/31/2024	SDB3260123498	(600.00)	0.4094	(286.62)	(245.62)	0.0000	4.3300	(1,622.5866)	0.0000	0.0689	(0.2214)	0.0000	2	(0.1525)	01/06/2025
000727.ZK	12/31/2024	SDB3260123498	(1,300.00)	0.4094	(607.24)	(532.17)	0.0000	4.3300	(1,622.5866)	0.0000	0.1461	(0.4797)	0.0000	2	(0.3336)	01/06/2025
000727.ZK	12/31/2024	SDB3260123498	(300.00)	0.4094	(136.44)	(122.81)	0.0000	4.3300	(1,622.5866)	0.0000	0.0328	(0.1107)	0.0000	2	(0.0779)	01/06/2025
000727.ZK	12/31/2024	SDB3260123498	(8,300.00)	0.4094	(3,891.40)	(3,397.70)	0.0000	4.3300	(1,622.5866)	0.0000	0.9361	(3.0628)	0.0000	2	(2.1267)	01/06/2025
000727.ZK	12/31/2024	SDB3260123498	(14,300.00)	0.4094	(6,136.59)	(5,853.88)	0.0000	4.3300	(1,622.5866)	0.0000	1.4762	(5.2769)	0.0000	2	(3.8007)	01/06/2025
000727.ZK	12/31/2024	SDB3260123498	(100.00)	0.4094	(43.47)	(40.94)	0.0000	4.3300	(1,622.5866)	0.0000	0.0105	(0.0369)	0.0000	2	(0.0264)	01/06/2025
000727.ZK	12/31/2024	SDB3260123498	(3,600.00)	0.4094	(1,522.08)	(1,473.70)	0.0000	4.3300	(1,622.5866)	0.0000	0.3661	(1.3285)	0.0000	2	(0.9623)	01/06/2025
000727.ZK	12/31/2024	SDB3260123498	(17,600.00)	0.4094	(7,437.44)	(7,204.77)	0.0000	4.3300	(1,622.5866)	0.0000	1.7891	(6.4946)	0.0000	2	(4.7055)	01/06/2025
000727.ZK	12/31/2024	SDB3260123498	(43,985.00)	0.4094	(18,296.31)	(18,005.79)	0.0000	4.3300	(1,622.5866)	0.0000	4.4013	(16.2311)	0.0000	2	(11.8298)	01/06/2025
000727.ZK	12/30/2024	SDB3260123498	(74,600.00)	0.4107	(37,979.68)	(30,635.09)	0.0000	4.3300	(1,622.5866)	0.0000	4.5681	(13.8078)	0.0000	1	(9.2397)	01/06/2025
000727.ZK	12/30/2024	SDB3260123498	(4,800.00)	0.4107	(2,401.56)	(1,971.16)	0.0000	4.3300	(1,622.5866)	0.0000	0.2889	(0.8884)	0.0000	1	(0.5996)	01/06/2025
000727.ZK	12/30/2024	SDB3260123498	(8,000.00)	0.4107	(3,713.06)	(3,285.26)	0.0000	4.3300	(1,622.5866)	0.0000	0.4466	(1.4807)	0.0000	1	(1.0341)	01/06/2025
000727.ZK	12/30/2024	SDB3260123498	(16,800.00)	0.4107	(8,181.50)	(6,899.05)	0.0000	4.3300	(1,622.5866)	0.0000	0.9841	(3.1095)	0.0000	1	(2.1255)	01/06/2025
000727.ZK	12/30/2024	SDB3260123498	(600.00)	0.4107	(286.62)	(246.39)	0.0000	4.3300	(1,622.5866)	0.0000	0.0345	(0.1111)	0.0000	1	(0.0766)	01/06/2025
000727.ZK	12/30/2024	SDB3260123498	(1,300.00)	0.4107	(607.24)	(533.86)	0.0000	4.3300	(1,622.5866)	0.0000	0.0730	(0.2406)	0.0000	1	(0.1676)	01/06/2025
000727.ZK	12/30/2024	SDB3260123498	(300.00)	0.4107	(136.44)	(123.20)	0.0000	4.3300	(1,622.5866)	0.0000	0.0164	(0.0555)	0.0000	1	(0.0391)	01/06/2025
000727.ZK	12/30/2024	SDB3260123498	(8,300.00)	0.4107	(3,891.40)	(3,408.46)	0.0000	4.3300	(1,622.5866)	0.0000	0.4680	(1.5363)	0.0000	1	(1.0682)	01/06/2025
000727.ZK	12/30/2024	SDB3260123498	(14,300.00)	0.4107	(6,136.59)	(5,872.41)	0.0000	4.3300	(1,622.5866)	0.0000	0.7381	(2.6468)	0.0000	1	(1.9087)	01/06/2025
000727.ZK	12/30/2024	SDB3260123498	(100.00)	0.4107	(43.47)	(41.07)	0.0000	4.3300	(1,622.5866)	0.0000	0.0052	(0.0185)	0.0000	1	(0.0133)	01/06/2025
000727.ZK	12/30/2024	SDB3260123498	(3,600.00)	0.4107	(1,522.08)	(1,478.37)	0.0000	4.3300	(1,622.5866)	0.0000	0.1831	(0.6663)	0.0000	1	(0.4833)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
TPV TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
000727.ZK	12/30/2024	SDB3260123498	(17,600.00)	0.4107	(7,437.44)	(7,227.58)	0.0000	4.3300	(1,622.5866)	0.0000	0.8946	(3.2576)	0.0000	1	(2.3630)	01/06/2025
000727.ZK	12/30/2024	SDB3260123498	(43,985.00)	0.4107	(18,296.31)	(18,062.79)	0.0000	4.3300	(1,622.5866)	0.0000	2.2006	(8.1412)	0.0000	1	(5.9406)	01/06/2025
000727.ZK	12/27/2024	SDB3260123498	(74,600.00)	0.4324	(37,979.68)	(32,257.26)	0.0000	4.3300	(1,622.5866)	0.0000	13.7043	(43.6168)	0.0000	3	(29.9125)	01/06/2025
000727.ZK	12/27/2024	SDB3260123498	(4,800.00)	0.4324	(2,401.56)	(2,075.53)	0.0000	4.3300	(1,622.5866)	0.0000	0.8666	(2.8064)	0.0000	3	(1.9399)	01/06/2025
000727.ZK	12/27/2024	SDB3260123498	(8,000.00)	0.4324	(3,713.06)	(3,459.22)	0.0000	4.3300	(1,622.5866)	0.0000	1.3398	(4.6774)	0.0000	3	(3.3376)	01/06/2025
000727.ZK	12/27/2024	SDB3260123498	(16,800.00)	0.4324	(8,181.50)	(7,264.37)	0.0000	4.3300	(1,622.5866)	0.0000	2.9522	(9.8226)	0.0000	3	(6.8704)	01/06/2025
000727.ZK	12/27/2024	SDB3260123498	(600.00)	0.4324	(286.62)	(259.44)	0.0000	4.3300	(1,622.5866)	0.0000	0.1034	(0.3508)	0.0000	3	(0.2474)	01/06/2025
000727.ZK	12/27/2024	SDB3260123498	(1,300.00)	0.4324	(607.24)	(562.12)	0.0000	4.3300	(1,622.5866)	0.0000	0.2191	(0.7601)	0.0000	3	(0.5410)	01/06/2025
000727.ZK	12/27/2024	SDB3260123498	(300.00)	0.4324	(136.44)	(129.72)	0.0000	4.3300	(1,622.5866)	0.0000	0.0492	(0.1754)	0.0000	3	(0.1262)	01/06/2025
000727.ZK	12/27/2024	SDB3260123498	(8,300.00)	0.4324	(3,891.40)	(3,588.94)	0.0000	4.3300	(1,622.5866)	0.0000	1.4041	(4.8528)	0.0000	3	(3.4487)	01/06/2025
000727.ZK	12/27/2024	SDB3260123498	(14,300.00)	0.4324	(6,136.59)	(6,183.36)	0.0000	4.3300	(1,622.5866)	0.0000	2.2143	(8.3609)	0.0000	3	(6.1466)	01/06/2025
000727.ZK	12/27/2024	SDB3260123498	(100.00)	0.4324	(43.47)	(43.24)	0.0000	4.3300	(1,622.5866)	0.0000	0.0157	(0.0585)	0.0000	3	(0.0428)	01/06/2025
000727.ZK	12/27/2024	SDB3260123498	(3,600.00)	0.4324	(1,522.08)	(1,556.65)	0.0000	4.3300	(1,622.5866)	0.0000	0.5492	(2.1048)	0.0000	3	(1.5556)	01/06/2025
000727.ZK	12/27/2024	SDB3260123498	(17,600.00)	0.4324	(7,437.44)	(7,610.29)	0.0000	4.3300	(1,622.5866)	0.0000	2.6837	(10.2903)	0.0000	3	(7.6066)	01/06/2025
000727.ZK	12/27/2024	SDB3260123498	(43,985.00)	0.4324	(18,296.31)	(19,019.25)	0.0000	4.3300	(1,622.5866)	0.0000	6.6019	(25.7170)	0.0000	3	(19.1151)	01/06/2025
000727.ZK	12/26/2024	SDB3260123498	(74,600.00)	0.4320	(37,979.68)	(32,230.78)	0.0000	4.3300	(1,622.5866)	0.0000	4.5681	(14.5270)	0.0000	1	(9.9589)	01/06/2025
000727.ZK	12/26/2024	SDB3260123498	(4,800.00)	0.4320	(2,401.56)	(2,073.83)	0.0000	4.3300	(1,622.5866)	0.0000	0.2889	(0.9347)	0.0000	1	(0.6459)	01/06/2025
000727.ZK	12/26/2024	SDB3260123498	(8,000.00)	0.4320	(3,713.06)	(3,456.38)	0.0000	4.3300	(1,622.5866)	0.0000	0.4466	(1.5579)	0.0000	1	(1.1113)	01/06/2025
000727.ZK	12/26/2024	SDB3260123498	(16,800.00)	0.4320	(8,181.50)	(7,258.41)	0.0000	4.3300	(1,622.5866)	0.0000	0.9841	(3.2715)	0.0000	1	(2.2874)	01/06/2025
000727.ZK	12/26/2024	SDB3260123498	(600.00)	0.4320	(286.62)	(259.23)	0.0000	4.3300	(1,622.5866)	0.0000	0.0345	(0.1168)	0.0000	1	(0.0824)	01/06/2025
000727.ZK	12/26/2024	SDB3260123498	(1,300.00)	0.4320	(607.24)	(561.66)	0.0000	4.3300	(1,622.5866)	0.0000	0.0730	(0.2532)	0.0000	1	(0.1801)	01/06/2025
000727.ZK	12/26/2024	SDB3260123498	(300.00)	0.4320	(136.44)	(129.61)	0.0000	4.3300	(1,622.5866)	0.0000	0.0164	(0.0584)	0.0000	1	(0.0420)	01/06/2025
000727.ZK	12/26/2024	SDB3260123498	(8,300.00)	0.4320	(3,891.40)	(3,586.00)	0.0000	4.3300	(1,622.5866)	0.0000	0.4680	(1.6163)	0.0000	1	(1.1482)	01/06/2025
000727.ZK	12/26/2024	SDB3260123498	(14,300.00)	0.4320	(6,136.59)	(6,178.29)	0.0000	4.3300	(1,622.5866)	0.0000	0.7381	(2.7847)	0.0000	1	(2.0466)	01/06/2025
000727.ZK	12/26/2024	SDB3260123498	(100.00)	0.4320	(43.47)	(43.20)	0.0000	4.3300	(1,622.5866)	0.0000	0.0052	(0.0195)	0.0000	1	(0.0142)	01/06/2025
000727.ZK	12/26/2024	SDB3260123498	(3,600.00)	0.4320	(1,522.08)	(1,555.37)	0.0000	4.3300	(1,622.5866)	0.0000	0.1831	(0.7010)	0.0000	1	(0.5180)	01/06/2025
000727.ZK	12/26/2024	SDB3260123498	(17,600.00)	0.4320	(7,437.44)	(7,604.04)	0.0000	4.3300	(1,622.5866)	0.0000	0.8946	(3.4273)	0.0000	1	(2.5327)	01/06/2025
000727.ZK	12/26/2024	SDB3260123498	(43,985.00)	0.4320	(18,296.31)	(19,003.63)	0.0000	4.3300	(1,622.5866)	0.0000	2.2006	(8.5653)	0.0000	1	(6.3646)	01/06/2025
000727.ZK	12/24/2024	SDB3260123498	(74,600.00)	0.4320	(37,979.68)	(32,230.78)	0.0000	4.3300	(1,622.5866)	0.0000	9.1362	(29.0540)	0.0000	2	(19.9178)	01/06/2025
000727.ZK	12/24/2024	SDB3260123498	(4,800.00)	0.4320	(2,401.56)	(2,073.83)	0.0000	4.3300	(1,622.5866)	0.0000	0.5777	(1.8694)	0.0000	2	(1.2917)	01/06/2025
000727.ZK	12/24/2024	SDB3260123498	(8,000.00)	0.4320	(3,713.06)	(3,456.38)	0.0000	4.3300	(1,622.5866)	0.0000	0.8932	(3.1157)	0.0000	2	(2.2225)	01/06/2025
000727.ZK	12/24/2024	SDB3260123498	(16,800.00)	0.4320	(8,181.50)	(7,258.41)	0.0000	4.3300	(1,622.5866)	0.0000	1.9681	(6.5430)	0.0000	2	(4.5749)	01/06/2025
000727.ZK	12/24/2024	SDB3260123498	(600.00)	0.4320	(286.62)	(259.23)	0.0000	4.3300	(1,622.5866)	0.0000	0.0689	(0.2337)	0.0000	2	(0.1647)	01/06/2025
000727.ZK	12/24/2024	SDB3260123498	(1,300.00)	0.4320	(607.24)	(561.66)	0.0000	4.3300	(1,622.5866)	0.0000	0.1461	(0.5063)	0.0000	2	(0.3602)	01/06/2025
000727.ZK	12/24/2024	SDB3260123498	(300.00)	0.4320	(136.44)	(129.61)	0.0000	4.3300	(1,622.5866)	0.0000	0.0328	(0.1168)	0.0000	2	(0.0840)	01/06/2025
000727.ZK	12/24/2024	SDB3260123498	(8,300.00)	0.4320	(3,891.40)	(3,586.00)	0.0000	4.3300	(1,622.5866)	0.0000	0.9361	(3.2326)	0.0000	2	(2.2965)	01/06/2025
000727.ZK	12/24/2024	SDB3260123498	(14,300.00)	0.4320	(6,136.59)	(6,178.29)	0.0000	4.3300	(1,622.5866)	0.0000	1.4762	(5.5693)	0.0000	2	(4.0931)	01/06/2025
000727.ZK	12/24/2024	SDB3260123498	(100.00)	0.4320	(43.47)	(43.20)	0.0000	4.3300	(1,622.5866)	0.0000	0.0105	(0.0389)	0.0000	2	(0.0285)	01/06/2025
000727.ZK	12/24/2024	SDB3260123498	(3,600.00)	0.4320	(1,522.08)	(1,555.37)	0.0000	4.3300	(1,622.5866)	0.0000	0.3661	(1.4021)	0.0000	2	(1.0359)	01/06/2025
000727.ZK	12/24/2024	SDB3260123498	(17,600.00)	0.4320	(7,437.44)	(7,604.04)	0.0000	4.3300	(1,622.5866)	0.0000	1.7891	(6.8546)	0.0000	2	(5.0654)	01/06/2025
000727.ZK	12/24/2024	SDB3260123498	(43,985.00)	0.4320	(18,296.31)	(19,003.63)	0.0000	4.3300	(1,622.5866)	0.0000	4.4013	(17.1306)	0.0000	2	(12.7293)	01/06/2025
000727.ZK	12/23/2024	SDB3260123498	(74,600.00)	0.4417	(37,979.68)	(32,949.10)	0.0000	4.3300	(1,622.5866)	0.0000	4.5681	(14.8508)	0.0000	1	(10.2827)	01/06/2025
000727.ZK	12/23/2024	SDB3260123498	(4,800.00)	0.4417	(2,401.56)	(2,120.05)	0.0000	4.3300	(1,622.5866)	0.0000	0.2889	(0.9555)	0.0000	1	(0.6667)	01/06/2025
000727.ZK	12/23/2024	SDB3260123498	(8,000.00)	0.4417	(3,713.06)	(3,533.42)	0.0000	4.3300	(1,622.5866)	0.0000	0.4466	(1.5926)	0.0000	1	(1.1460)	01/06/2025
000727.ZK	12/23/2024	SDB3260123498	(16,800.00)	0.4417	(8,181.50)	(7,420.17)	0.0000	4.3300	(1,622.5866)	0.0000	0.9841	(3.3444)	0.0000	1	(2.3604)	01/06/2025
000727.ZK	12/23/2024	SDB3260123498	(600.00)	0.4417	(286.62)	(265.01)	0.0000	4.3300	(1,622.5866)	0.0000	0.0345	(0.1194)	0.0000	1	(0.0850)	01/06/2025
000727.ZK	12/23/2024	SDB3260123498	(1,300.00)	0.4417	(607.24)	(574.18)	0.0000	4.3300	(1,622.5866)	0.0000	0.0730	(0.2588)	0.0000	1	(0.1858)	01/06/2025
000727.ZK	12/23/2024	SDB3260123498	(300.00)	0.4417	(136.44)	(132.50)	0.0000	4.3300	(1,622.5866)	0.0000	0.0164	(0.0597)	0.0000	1	(0.0433)	01/06/2025
000727.ZK	12/23/2024	SDB3260123498	(8,300.00)	0.4417	(3,891.40)	(3,665.92)	0.0000	4.3300	(1,622.5866)	0.0000	0.4680	(1.6523)	0.0000	1	(1.1842)	01/06/2025
000727.ZK	12/23/2024	SDB3260123498	(14,300.00)	0.4417	(6,136.59)	(6,315.98)	0.0000	4.3300	(1,622.5866)	0.0000	0.7381	(2.8467)	0.0000	1	(2.1086)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
TPV TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
000727.ZK	12/23/2024	SDB3260123498	(100.00)	0.4417	(43.47)	(44.17)	0.0000	4.3300	(1,622.5866)	0.0000	0.0052	(0.0199)	0.0000	1	(0.0147)	01/06/2025
000727.ZK	12/23/2024	SDB3260123498	(3,600.00)	0.4417	(1,522.08)	(1,590.04)	0.0000	4.3300	(1,622.5866)	0.0000	0.1831	(0.7167)	0.0000	1	(0.5336)	01/06/2025
000727.ZK	12/23/2024	SDB3260123498	(17,600.00)	0.4417	(7,437.44)	(7,773.52)	0.0000	4.3300	(1,622.5866)	0.0000	0.8946	(3.5037)	0.0000	1	(2.6091)	01/06/2025
000727.ZK	12/23/2024	SDB3260123498	(43,985.00)	0.4417	(18,296.31)	(19,427.16)	0.0000	4.3300	(1,622.5866)	0.0000	2.2006	(8.7562)	0.0000	1	(6.5555)	01/06/2025
000727.ZK	12/20/2024	SDB3260123498	(74,600.00)	0.4334	(37,979.68)	(32,328.73)	0.0000	4.3300	(1,622.5866)	0.0000	13.7043	(43.7135)	0.0000	3	(30.0091)	01/06/2025
000727.ZK	12/20/2024	SDB3260123498	(4,800.00)	0.4334	(2,401.56)	(2,080.13)	0.0000	4.3300	(1,622.5866)	0.0000	0.8666	(2.8127)	0.0000	3	(1.9461)	01/06/2025
000727.ZK	12/20/2024	SDB3260123498	(8,000.00)	0.4334	(3,713.06)	(3,466.89)	0.0000	4.3300	(1,622.5866)	0.0000	1.3398	(4.6878)	0.0000	3	(3.3480)	01/06/2025
000727.ZK	12/20/2024	SDB3260123498	(16,800.00)	0.4334	(8,181.50)	(7,280.46)	0.0000	4.3300	(1,622.5866)	0.0000	2.9522	(9.8443)	0.0000	3	(6.8922)	01/06/2025
000727.ZK	12/20/2024	SDB3260123498	(600.00)	0.4334	(286.62)	(260.02)	0.0000	4.3300	(1,622.5866)	0.0000	0.1034	(0.3516)	0.0000	3	(0.2482)	01/06/2025
000727.ZK	12/20/2024	SDB3260123498	(1,300.00)	0.4334	(607.24)	(563.37)	0.0000	4.3300	(1,622.5866)	0.0000	0.2191	(0.7618)	0.0000	3	(0.5427)	01/06/2025
000727.ZK	12/20/2024	SDB3260123498	(300.00)	0.4334	(136.44)	(130.01)	0.0000	4.3300	(1,622.5866)	0.0000	0.0492	(0.1758)	0.0000	3	(0.1266)	01/06/2025
000727.ZK	12/20/2024	SDB3260123498	(8,300.00)	0.4334	(3,891.40)	(3,596.90)	0.0000	4.3300	(1,622.5866)	0.0000	1.4041	(4.8636)	0.0000	3	(3.4594)	01/06/2025
000727.ZK	12/20/2024	SDB3260123498	(14,300.00)	0.4334	(6,136.59)	(6,197.06)	0.0000	4.3300	(1,622.5866)	0.0000	2.2143	(8.3794)	0.0000	3	(6.1651)	01/06/2025
000727.ZK	12/20/2024	SDB3260123498	(100.00)	0.4334	(43.47)	(43.34)	0.0000	4.3300	(1,622.5866)	0.0000	0.0157	(0.0586)	0.0000	3	(0.0429)	01/06/2025
000727.ZK	12/20/2024	SDB3260123498	(3,600.00)	0.4334	(1,522.08)	(1,560.10)	0.0000	4.3300	(1,622.5866)	0.0000	0.5492	(2.1095)	0.0000	3	(1.5603)	01/06/2025
000727.ZK	12/20/2024	SDB3260123498	(17,600.00)	0.4334	(7,437.44)	(7,627.15)	0.0000	4.3300	(1,622.5866)	0.0000	2.6837	(10.3131)	0.0000	3	(7.6294)	01/06/2025
000727.ZK	12/20/2024	SDB3260123498	(43,985.00)	0.4334	(18,296.31)	(19,061.38)	0.0000	4.3300	(1,622.5866)	0.0000	6.6019	(25.7740)	0.0000	3	(19.1720)	01/06/2025
000727.ZK	12/19/2024	SDB3260123498	(74,600.00)	0.4666	(37,979.68)	(34,805.53)	0.0000	4.5800	(1,622.5866)	0.0000	4.8319	(15.6875)	0.0000	1	(10.8556)	01/06/2025
000727.ZK	12/19/2024	SDB3260123498	(4,800.00)	0.4666	(2,401.56)	(2,239.50)	0.0000	4.5800	(1,622.5866)	0.0000	0.3055	(1.0094)	0.0000	1	(0.7039)	01/06/2025
000727.ZK	12/19/2024	SDB3260123498	(8,000.00)	0.4666	(3,713.06)	(3,732.50)	0.0000	4.5800	(1,622.5866)	0.0000	0.4724	(1.6823)	0.0000	1	(1.2099)	01/06/2025
000727.ZK	12/19/2024	SDB3260123498	(16,800.00)	0.4666	(8,181.50)	(7,838.24)	0.0000	4.5800	(1,622.5866)	0.0000	1.0409	(3.5328)	0.0000	1	(2.4920)	01/06/2025
000727.ZK	12/19/2024	SDB3260123498	(600.00)	0.4666	(286.62)	(279.94)	0.0000	4.5800	(1,622.5866)	0.0000	0.0365	(0.1262)	0.0000	1	(0.0897)	01/06/2025
000727.ZK	12/19/2024	SDB3260123498	(1,300.00)	0.4666	(607.24)	(606.53)	0.0000	4.5800	(1,622.5866)	0.0000	0.0773	(0.2734)	0.0000	1	(0.1961)	01/06/2025
000727.ZK	12/19/2024	SDB3260123498	(300.00)	0.4666	(136.44)	(139.97)	0.0000	4.5800	(1,622.5866)	0.0000	0.0174	(0.0631)	0.0000	1	(0.0457)	01/06/2025
000727.ZK	12/19/2024	SDB3260123498	(8,300.00)	0.4666	(3,891.40)	(3,872.46)	0.0000	4.5800	(1,622.5866)	0.0000	0.4951	(1.7454)	0.0000	1	(1.2503)	01/06/2025
000727.ZK	12/19/2024	SDB3260123498	(14,300.00)	0.4666	(6,136.59)	(6,671.84)	0.0000	4.5800	(1,622.5866)	0.0000	0.7807	(3.0071)	0.0000	1	(2.2264)	01/06/2025
000727.ZK	12/19/2024	SDB3260123498	(100.00)	0.4666	(43.47)	(46.66)	0.0000	4.5800	(1,622.5866)	0.0000	0.0055	(0.0210)	0.0000	1	(0.0155)	01/06/2025
000727.ZK	12/19/2024	SDB3260123498	(3,600.00)	0.4666	(1,522.08)	(1,679.62)	0.0000	4.5800	(1,622.5866)	0.0000	0.1936	(0.7570)	0.0000	1	(0.5634)	01/06/2025
000727.ZK	12/19/2024	SDB3260123498	(17,600.00)	0.4666	(7,437.44)	(8,211.49)	0.0000	4.5800	(1,622.5866)	0.0000	0.9462	(3.7011)	0.0000	1	(2.7549)	01/06/2025
000727.ZK	12/19/2024	SDB3260123498	(43,985.00)	0.4666	(18,296.31)	(20,521.73)	0.0000	4.5800	(1,622.5866)	0.0000	2.3277	(9.2495)	0.0000	1	(6.9218)	01/06/2025
000727.ZK	12/18/2024	SDB3260123498	(74,600.00)	0.4953	(37,979.68)	(36,948.71)	0.0000	4.5800	(1,622.5866)	0.0000	4.8319	(16.6535)	0.0000	1	(11.8216)	01/06/2025
000727.ZK	12/18/2024	SDB3260123498	(4,800.00)	0.4953	(2,401.56)	(2,377.40)	0.0000	4.5800	(1,622.5866)	0.0000	0.3055	(1.0715)	0.0000	1	(0.7660)	01/06/2025
000727.ZK	12/18/2024	SDB3260123498	(8,000.00)	0.4953	(3,713.06)	(3,962.33)	0.0000	4.5800	(1,622.5866)	0.0000	0.4724	(1.7859)	0.0000	1	(1.3135)	01/06/2025
000727.ZK	12/18/2024	SDB3260123498	(16,800.00)	0.4953	(8,181.50)	(8,320.89)	0.0000	4.5800	(1,622.5866)	0.0000	1.0409	(3.7504)	0.0000	1	(2.7095)	01/06/2025
000727.ZK	12/18/2024	SDB3260123498	(600.00)	0.4953	(286.62)	(297.17)	0.0000	4.5800	(1,622.5866)	0.0000	0.0365	(0.1339)	0.0000	1	(0.0975)	01/06/2025
000727.ZK	12/18/2024	SDB3260123498	(1,300.00)	0.4953	(607.24)	(643.88)	0.0000	4.5800	(1,622.5866)	0.0000	0.0773	(0.2902)	0.0000	1	(0.2130)	01/06/2025
000727.ZK	12/18/2024	SDB3260123498	(300.00)	0.4953	(136.44)	(148.59)	0.0000	4.5800	(1,622.5866)	0.0000	0.0174	(0.0670)	0.0000	1	(0.0496)	01/06/2025
000727.ZK	12/18/2024	SDB3260123498	(8,300.00)	0.4953	(3,891.40)	(4,110.92)	0.0000	4.5800	(1,622.5866)	0.0000	0.4951	(1.8529)	0.0000	1	(1.3578)	01/06/2025
000727.ZK	12/18/2024	SDB3260123498	(14,300.00)	0.4953	(6,136.59)	(7,082.66)	0.0000	4.5800	(1,622.5866)	0.0000	0.7807	(3.1923)	0.0000	1	(2.4116)	01/06/2025
000727.ZK	12/18/2024	SDB3260123498	(100.00)	0.4953	(43.47)	(49.53)	0.0000	4.5800	(1,622.5866)	0.0000	0.0055	(0.0223)	0.0000	1	(0.0168)	01/06/2025
000727.ZK	12/18/2024	SDB3260123498	(3,600.00)	0.4953	(1,522.08)	(1,783.05)	0.0000	4.5800	(1,622.5866)	0.0000	0.1936	(0.8037)	0.0000	1	(0.6100)	01/06/2025
000727.ZK	12/18/2024	SDB3260123498	(17,600.00)	0.4953	(7,437.44)	(8,717.12)	0.0000	4.5800	(1,622.5866)	0.0000	0.9462	(3.9290)	0.0000	1	(2.9828)	01/06/2025
000727.ZK	12/18/2024	SDB3260123498	(43,985.00)	0.4953	(18,296.31)	(21,785.37)	0.0000	4.5800	(1,622.5866)	0.0000	2.3277	(9.8191)	0.0000	1	(7.4914)	01/06/2025
000727.ZK	12/17/2024	SDB3260123498	(74,600.00)	0.5051	(37,979.68)	(37,679.12)	0.0000	4.5800	(1,622.5866)	0.0000	4.8319	(16.9827)	0.0000	1	(12.1508)	01/06/2025
000727.ZK	12/17/2024	SDB3260123498	(4,800.00)	0.5051	(2,401.56)	(2,424.39)	0.0000	4.5800	(1,622.5866)	0.0000	0.3055	(1.0927)	0.0000	1	(0.7872)	01/06/2025
000727.ZK	12/17/2024	SDB3260123498	(8,000.00)	0.5051	(3,713.06)	(4,040.66)	0.0000	4.5800	(1,622.5866)	0.0000	0.4724	(1.8212)	0.0000	1	(1.3488)	01/06/2025
000727.ZK	12/17/2024	SDB3260123498	(16,800.00)	0.5051	(8,181.50)	(8,485.38)	0.0000	4.5800	(1,622.5866)	0.0000	1.0409	(3.8245)	0.0000	1	(2.7836)	01/06/2025
000727.ZK	12/17/2024	SDB3260123498	(600.00)	0.5051	(286.62)	(303.05)	0.0000	4.5800	(1,622.5866)	0.0000	0.0365	(0.1366)	0.0000	1	(0.1001)	01/06/2025
000727.ZK	12/17/2024	SDB3260123498	(1,300.00)	0.5051	(607.24)	(656.61)	0.0000	4.5800	(1,622.5866)	0.0000	0.0773	(0.2959)	0.0000	1	(0.2187)	01/06/2025
000727.ZK	12/17/2024	SDB3260123498	(300.00)	0.5051	(136.44)	(151.52)	0.0000	4.5800	(1,622.5866)	0.0000	0.0174	(0.0683)	0.0000	1	(0.0509)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
TPV TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
000727.ZK	12/17/2024	SDB3260123498	(8,300.00)	0.5051	(3,891.40)	(4,192.18)	0.0000	4.5800	(1,622.5866)	0.0000	0.4951	(1.8895)	0.0000	1	(1.3944)	01/06/2025
000727.ZK	12/17/2024	SDB3260123498	(14,300.00)	0.5051	(6,136.59)	(7,222.67)	0.0000	4.5800	(1,622.5866)	0.0000	0.7807	(3.2554)	0.0000	1	(2.4747)	01/06/2025
000727.ZK	12/17/2024	SDB3260123498	(100.00)	0.5051	(43.47)	(50.51)	0.0000	4.5800	(1,622.5866)	0.0000	0.0055	(0.0228)	0.0000	1	(0.0172)	01/06/2025
000727.ZK	12/17/2024	SDB3260123498	(3,600.00)	0.5051	(1,522.08)	(1,818.30)	0.0000	4.5800	(1,622.5866)	0.0000	0.1936	(0.8195)	0.0000	1	(0.6259)	01/06/2025
000727.ZK	12/17/2024	SDB3260123498	(17,600.00)	0.5051	(7,437.44)	(8,899.44)	0.0000	4.5800	(1,622.5866)	0.0000	0.9462	(4.0066)	0.0000	1	(3.0604)	01/06/2025
000727.ZK	12/17/2024	SDB3260123498	(43,985.00)	0.5051	(18,296.31)	(22,216.03)	0.0000	4.5800	(1,622.5866)	0.0000	2.3277	(10.0132)	0.0000	1	(7.6855)	01/06/2025
000727.ZK	12/16/2024	SDB3260123498	(8,000.00)	0.5044	(3,713.06)	(4,034.92)	0.0000	4.5800	(1,379.0246)	0.0000	0.4724	(1.5456)	0.0000	1	(1.0732)	01/06/2025
000727.ZK	12/16/2024	SDB3260123498	(16,800.00)	0.5044	(8,181.50)	(8,473.33)	0.0000	4.5800	(1,379.0246)	0.0000	1.0409	(3.2458)	0.0000	1	(2.2049)	01/06/2025
000727.ZK	12/16/2024	SDB3260123498	(600.00)	0.5044	(286.62)	(302.62)	0.0000	4.5800	(1,379.0246)	0.0000	0.0365	(0.1159)	0.0000	1	(0.0795)	01/06/2025
000727.ZK	12/16/2024	SDB3260123498	(1,300.00)	0.5044	(607.24)	(655.67)	0.0000	4.5800	(1,379.0246)	0.0000	0.0773	(0.2512)	0.0000	1	(0.1739)	01/06/2025
000727.ZK	12/16/2024	SDB3260123498	(300.00)	0.5044	(136.44)	(151.31)	0.0000	4.5800	(1,379.0246)	0.0000	0.0174	(0.0580)	0.0000	1	(0.0406)	01/06/2025
000727.ZK	12/16/2024	SDB3260123498	(8,300.00)	0.5044	(3,891.40)	(4,186.23)	0.0000	4.5800	(1,379.0246)	0.0000	0.4951	(1.6036)	0.0000	1	(1.1085)	01/06/2025
000727.ZK	12/16/2024	SDB3260123498	(14,300.00)	0.5044	(6,136.59)	(7,212.42)	0.0000	4.5800	(1,379.0246)	0.0000	0.7807	(2.7628)	0.0000	1	(1.9821)	01/06/2025
000727.ZK	12/16/2024	SDB3260123498	(100.00)	0.5044	(43.47)	(50.44)	0.0000	4.5800	(1,379.0246)	0.0000	0.0055	(0.0193)	0.0000	1	(0.0138)	01/06/2025
000727.ZK	12/16/2024	SDB3260123498	(3,600.00)	0.5044	(1,522.08)	(1,815.71)	0.0000	4.5800	(1,379.0246)	0.0000	0.1936	(0.6955)	0.0000	1	(0.5019)	01/06/2025
000727.ZK	12/16/2024	SDB3260123498	(17,600.00)	0.5044	(7,437.44)	(8,876.82)	0.0000	4.5800	(1,379.0246)	0.0000	0.9462	(3.4004)	0.0000	1	(2.4542)	01/06/2025
000727.ZK	12/16/2024	SDB3260123498	(43,985.00)	0.5044	(18,296.31)	(22,184.49)	0.0000	4.5800	(1,379.0246)	0.0000	2.3277	(8.4980)	0.0000	1	(6.1703)	01/06/2025
000727.ZK	12/13/2024	SDB3260123498	(600.00)	0.4597	(286.62)	(275.82)	0.0000	4.5800	(1,146.1314)	0.0000	0.1094	(0.2634)	0.0000	3	(0.1540)	01/06/2025
000727.ZK	12/13/2024	SDB3260123498	(1,300.00)	0.4597	(607.24)	(597.62)	0.0000	4.5800	(1,146.1314)	0.0000	0.2318	(0.5708)	0.0000	3	(0.3390)	01/06/2025
000727.ZK	12/13/2024	SDB3260123498	(300.00)	0.4597	(136.44)	(137.91)	0.0000	4.5800	(1,146.1314)	0.0000	0.0521	(0.1317)	0.0000	3	(0.0796)	01/06/2025
000727.ZK	12/13/2024	SDB3260123498	(8,300.00)	0.4597	(3,891.40)	(3,815.57)	0.0000	4.5800	(1,146.1314)	0.0000	1.4852	(3.6443)	0.0000	3	(2.1591)	01/06/2025
000727.ZK	12/13/2024	SDB3260123498	(14,300.00)	0.4597	(6,136.59)	(6,573.81)	0.0000	4.5800	(1,146.1314)	0.0000	2.3421	(6.2787)	0.0000	3	(3.9366)	01/06/2025
000727.ZK	12/13/2024	SDB3260123498	(100.00)	0.4597	(43.47)	(45.97)	0.0000	4.5800	(1,146.1314)	0.0000	0.0166	(0.0439)	0.0000	3	(0.0273)	01/06/2025
000727.ZK	12/13/2024	SDB3260123498	(3,600.00)	0.4597	(1,522.08)	(1,654.95)	0.0000	4.5800	(1,146.1314)	0.0000	0.5809	(1.5807)	0.0000	3	(0.9997)	01/06/2025
000727.ZK	12/13/2024	SDB3260123498	(17,600.00)	0.4597	(7,437.44)	(8,090.84)	0.0000	4.5800	(1,146.1314)	0.0000	2.8386	(7.7276)	0.0000	3	(4.8890)	01/06/2025
000727.ZK	12/13/2024	SDB3260123498	(43,985.00)	0.4597	(18,296.31)	(20,220.21)	0.0000	4.5800	(1,146.1314)	0.0000	6.9831	(19.3125)	0.0000	3	(12.3294)	01/06/2025
000727.ZK	12/12/2024	SDB3260123498	(300.00)	0.4704	(136.44)	(141.12)	0.0000	4.5800	(1,122.8865)	0.0000	0.0174	(0.0440)	0.0000	1	(0.0267)	01/06/2025
000727.ZK	12/12/2024	SDB3260123498	(8,300.00)	0.4704	(3,891.40)	(3,904.30)	0.0000	4.5800	(1,122.8865)	0.0000	0.4951	(1.2178)	0.0000	1	(0.7227)	01/06/2025
000727.ZK	12/12/2024	SDB3260123498	(14,300.00)	0.4704	(6,136.59)	(6,726.69)	0.0000	4.5800	(1,122.8865)	0.0000	0.7807	(2.0981)	0.0000	1	(1.3174)	01/06/2025
000727.ZK	12/12/2024	SDB3260123498	(100.00)	0.4704	(43.47)	(47.04)	0.0000	4.5800	(1,122.8865)	0.0000	0.0055	(0.0147)	0.0000	1	(0.0091)	01/06/2025
000727.ZK	12/12/2024	SDB3260123498	(3,600.00)	0.4704	(1,522.08)	(1,693.43)	0.0000	4.5800	(1,122.8865)	0.0000	0.1936	(0.5282)	0.0000	1	(0.3346)	01/06/2025
000727.ZK	12/12/2024	SDB3260123498	(17,600.00)	0.4704	(7,437.44)	(8,279.00)	0.0000	4.5800	(1,122.8865)	0.0000	0.9462	(2.5823)	0.0000	1	(1.6361)	01/06/2025
000727.ZK	12/12/2024	SDB3260123498	(43,985.00)	0.4704	(18,296.31)	(20,690.46)	0.0000	4.5800	(1,122.8865)	0.0000	2.3277	(6.4536)	0.0000	1	(4.1259)	01/06/2025
000727.ZK	12/11/2024	SDB3260123498	(14,300.00)	0.4475	(6,136.59)	(6,398.61)	0.0000	4.5800	(1,003.7915)	0.0000	0.7807	(1.7841)	0.0000	1	(1.0034)	01/06/2025
000727.ZK	12/11/2024	SDB3260123498	(100.00)	0.4475	(43.47)	(44.75)	0.0000	4.5800	(1,003.7915)	0.0000	0.0055	(0.0125)	0.0000	1	(0.0069)	01/06/2025
000727.ZK	12/11/2024	SDB3260123498	(3,600.00)	0.4475	(1,522.08)	(1,610.84)	0.0000	4.5800	(1,003.7915)	0.0000	0.1936	(0.4492)	0.0000	1	(0.2555)	01/06/2025
000727.ZK	12/11/2024	SDB3260123498	(17,600.00)	0.4475	(7,437.44)	(7,875.21)	0.0000	4.5800	(1,003.7915)	0.0000	0.9462	(2.1959)	0.0000	1	(1.2496)	01/06/2025
000727.ZK	12/11/2024	SDB3260123498	(43,985.00)	0.4475	(18,296.31)	(19,681.31)	0.0000	4.5800	(1,003.7915)	0.0000	2.3277	(5.4878)	0.0000	1	(3.1601)	01/06/2025
000727.ZK	12/10/2024	SDB3260123498	(14,300.00)	0.4398	(6,136.59)	(6,289.51)	0.0000	4.5800	(1,014.4391)	0.0000	0.7807	(1.7723)	0.0000	1	(0.9916)	01/06/2025
000727.ZK	12/10/2024	SDB3260123498	(100.00)	0.4398	(43.47)	(43.98)	0.0000	4.5800	(1,014.4391)	0.0000	0.0055	(0.0124)	0.0000	1	(0.0069)	01/06/2025
000727.ZK	12/10/2024	SDB3260123498	(3,600.00)	0.4398	(1,522.08)	(1,583.37)	0.0000	4.5800	(1,014.4391)	0.0000	0.1936	(0.4462)	0.0000	1	(0.2525)	01/06/2025
000727.ZK	12/10/2024	SDB3260123498	(17,600.00)	0.4398	(7,437.44)	(7,740.94)	0.0000	4.5800	(1,014.4391)	0.0000	0.9462	(2.1813)	0.0000	1	(1.2351)	01/06/2025
000727.ZK	12/10/2024	SDB3260123498	(43,985.00)	0.4398	(18,296.31)	(19,345.75)	0.0000	4.5800	(1,014.4391)	0.0000	2.3277	(5.4514)	0.0000	1	(3.1237)	01/06/2025
000727.ZK	12/10/2024	SDB3260123498	(700.00)	0.4398	(291.18)	(307.88)	0.0000	4.5800	(1,014.4391)	0.0000	0.0370	(0.0868)	0.0000	1	(0.0497)	01/06/2025
000727.ZK	12/09/2024	SDB3260123498	(3,600.00)	0.4159	(1,522.08)	(1,497.32)	0.0000	4.5800	(749.8558)	0.0000	0.1936	(0.3119)	0.0000	1	(0.1182)	01/06/2025
000727.ZK	12/09/2024	SDB3260123498	(17,600.00)	0.4159	(7,437.44)	(7,320.24)	0.0000	4.5800	(749.8558)	0.0000	0.9462	(1.5248)	0.0000	1	(0.5785)	01/06/2025
000727.ZK	12/09/2024	SDB3260123498	(43,985.00)	0.4159	(18,296.31)	(18,294.37)	0.0000	4.5800	(749.8558)	0.0000	2.3277	(3.8106)	0.0000	1	(1.4829)	01/06/2025
000727.ZK	12/09/2024	SDB3260123498	(700.00)	0.4159	(291.18)	(291.15)	0.0000	4.5800	(749.8558)	0.0000	0.0370	(0.0606)	0.0000	1	(0.0236)	01/06/2025
000727.ZK	12/06/2024	SDB3260123498	(43,985.00)	0.4219	(18,296.31)	(18,559.34)	0.0000	4.5800	(50.0000)	0.0000	6.9831	(0.7733)	0.0000	3	6.2098	01/06/2025
000727.ZK	12/06/2024	SDB3260123498	(700.00)	0.4219	(291.18)	(295.36)	0.0000	4.5800	(50.0000)	0.0000	0.1111	(0.0123)	0.0000	3	0.0988	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
TPV TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
000727.ZK	12/05/2024	SDB3260123498	(43,985.00)	0.4309	(18,296.31)	(18,954.50)	0.0000	4.5800	(606.6192)	0.0000	2.3277	(3.1939)	0.0000	1	(0.8662)	01/06/2025
000727.ZK	12/05/2024	SDB3260123498	(16,215.00)	0.4309	(6,744.90)	(6,987.55)	0.0000	4.5800	(606.6192)	0.0000	0.8581	(1.1774)	0.0000	1	(0.3193)	01/06/2025
000727.ZK	12/05/2024	SDB3260123498	(98,485.00)	0.4309	(40,966.51)	(42,440.24)	0.0000	4.5800	(606.6192)	0.0000	5.2119	(7.1514)	0.0000	1	(1.9396)	01/06/2025
000727.ZK	12/05/2024	SDB3260123498	(46,000.00)	0.4309	(19,134.48)	(19,822.83)	0.0000	4.5800	(606.6192)	0.0000	2.4343	(3.3403)	0.0000	1	(0.9059)	01/06/2025
000727.ZK	12/05/2024	SDB3260123498	(1,100.00)	0.4309	(457.56)	(474.02)	0.0000	4.5800	(606.6192)	0.0000	0.0582	(0.0799)	0.0000	1	(0.0217)	01/06/2025
000727.ZK	12/05/2024	SDB3260123498	(32,300.00)	0.4309	(13,435.73)	(13,919.07)	0.0000	4.5800	(606.6192)	0.0000	1.7093	(2.3454)	0.0000	1	(0.6361)	01/06/2025
000727.ZK	12/05/2024	SDB3260123498	(3,900.00)	0.4309	(1,622.27)	(1,680.63)	0.0000	4.5800	(606.6192)	0.0000	0.2064	(0.2832)	0.0000	1	(0.0768)	01/06/2025
000727.ZK	12/04/2024	SDB3260123498	(43,985.00)	0.4160	(18,296.31)	(18,296.31)	0.0000	4.5800	(606.6192)	0.0000	2.3277	(3.0830)	0.0000	1	(0.7553)	01/06/2025
000727.ZK	12/04/2024	SDB3260123498	(16,215.00)	0.4160	(6,744.90)	(6,744.90)	0.0000	4.5800	(606.6192)	0.0000	0.8581	(1.1366)	0.0000	1	(0.2785)	01/06/2025
000727.ZK	12/04/2024	SDB3260123498	(98,485.00)	0.4160	(40,966.51)	(40,966.51)	0.0000	4.5800	(606.6192)	0.0000	5.2119	(6.9031)	0.0000	1	(1.6912)	01/06/2025
000727.ZK	12/04/2024	SDB3260123498	(46,000.00)	0.4160	(19,134.48)	(19,134.48)	0.0000	4.5800	(606.6192)	0.0000	2.4343	(3.2243)	0.0000	1	(0.7899)	01/06/2025
000727.ZK	12/04/2024	SDB3260123498	(1,100.00)	0.4160	(457.56)	(457.56)	0.0000	4.5800	(606.6192)	0.0000	0.0582	(0.0771)	0.0000	1	(0.0189)	01/06/2025
000727.ZK	12/04/2024	SDB3260123498	(32,300.00)	0.4160	(13,435.73)	(13,435.73)	0.0000	4.5800	(606.6192)	0.0000	1.7093	(2.2640)	0.0000	1	(0.5547)	01/06/2025
000727.ZK	12/04/2024	SDB3260123498	(3,900.00)	0.4160	(1,622.27)	(1,622.27)	0.0000	4.5800	(606.6192)	0.0000	0.2064	(0.2734)	0.0000	1	(0.0670)	01/06/2025
TOTAL TPV TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND											290.4663	(891.0378)	0.0000		(600.5715)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
VANCHIP (TIANJIN) TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND																
688153.SH	01/03/2025	SDB3263186001	(52.00)	4.8622	(287.23)	(252.83)	0.0000	4.3300	(2,350.0000)	0.0000	0.1036	(0.4951)	0.0000	3	(0.3915)	01/06/2025
688153.SH	01/02/2025	SDB3263186001	(52.00)	4.9292	(287.23)	(256.32)	0.0000	4.3300	(2,350.0000)	0.0000	0.0345	(0.1673)	0.0000	1	(0.1328)	01/06/2025
688153.SH	12/31/2024	SDB3263186001	(52.00)	5.0287	(287.23)	(261.49)	0.0000	4.3300	(2,350.0000)	0.0000	0.0691	(0.3414)	0.0000	2	(0.2723)	01/06/2025
688153.SH	12/30/2024	SDB3263186001	(52.00)	4.8636	(287.23)	(252.91)	0.0000	4.3300	(2,370.2802)	0.0000	0.0345	(0.1665)	0.0000	1	(0.1320)	01/06/2025
688153.SH	12/30/2024	SDB3263186001	(241.00)	4.8636	(1,331.20)	(1,172.12)	0.0000	4.3300	(2,370.2802)	0.0000	0.1601	(0.7717)	0.0000	1	(0.6116)	01/06/2025
688153.SH	12/30/2024	SDB3263186001	(1,096.00)	4.8636	(6,053.93)	(5,330.46)	0.0000	4.3300	(2,370.2802)	0.0000	0.7282	(3.5096)	0.0000	1	(2.7815)	01/06/2025
688153.SH	12/30/2024	SDB3263186001	(163.00)	4.8636	(900.36)	(792.76)	0.0000	4.3300	(2,370.2802)	0.0000	0.1083	(0.5220)	0.0000	1	(0.4137)	01/06/2025
688153.SH	12/27/2024	SDB3263186001	(52.00)	5.1450	(287.23)	(267.54)	0.0000	4.3300	(2,370.2802)	0.0000	0.1036	(0.5285)	0.0000	3	(0.4248)	01/06/2025
688153.SH	12/27/2024	SDB3263186001	(241.00)	5.1450	(1,331.20)	(1,239.96)	0.0000	4.3300	(2,370.2802)	0.0000	0.4803	(2.4492)	0.0000	3	(1.9689)	01/06/2025
688153.SH	12/27/2024	SDB3263186001	(1,096.00)	5.1450	(6,053.93)	(5,638.97)	0.0000	4.3300	(2,370.2802)	0.0000	2.1845	(11.1383)	0.0000	3	(8.9538)	01/06/2025
688153.SH	12/27/2024	SDB3263186001	(163.00)	5.1450	(900.36)	(838.64)	0.0000	4.3300	(2,370.2802)	0.0000	0.3249	(1.6565)	0.0000	3	(1.3316)	01/06/2025
688153.SH	12/26/2024	SDB3263186001	(52.00)	4.9480	(287.23)	(257.30)	0.0000	4.3300	(2,370.2802)	0.0000	0.0345	(0.1694)	0.0000	1	(0.1349)	01/06/2025
688153.SH	12/26/2024	SDB3263186001	(241.00)	4.9480	(1,331.20)	(1,192.48)	0.0000	4.3300	(2,370.2802)	0.0000	0.1601	(0.7851)	0.0000	1	(0.6250)	01/06/2025
688153.SH	12/26/2024	SDB3263186001	(1,096.00)	4.9480	(6,053.93)	(5,423.06)	0.0000	4.3300	(2,370.2802)	0.0000	0.7282	(3.5706)	0.0000	1	(2.8424)	01/06/2025
688153.SH	12/26/2024	SDB3263186001	(163.00)	4.9480	(900.36)	(806.53)	0.0000	4.3300	(2,370.2802)	0.0000	0.1083	(0.5310)	0.0000	1	(0.4227)	01/06/2025
688153.SH	12/24/2024	SDB3263186001	(52.00)	4.9480	(287.23)	(257.30)	0.0000	4.3300	(2,370.2802)	0.0000	0.0691	(0.3388)	0.0000	2	(0.2697)	01/06/2025
688153.SH	12/24/2024	SDB3263186001	(241.00)	4.9480	(1,331.20)	(1,192.48)	0.0000	4.3300	(2,370.2802)	0.0000	0.3202	(1.5703)	0.0000	2	(1.2501)	01/06/2025
688153.SH	12/24/2024	SDB3263186001	(1,096.00)	4.9480	(6,053.93)	(5,423.06)	0.0000	4.3300	(2,370.2802)	0.0000	1.4563	(7.1412)	0.0000	2	(5.6849)	01/06/2025
688153.SH	12/24/2024	SDB3263186001	(163.00)	4.9480	(900.36)	(806.53)	0.0000	4.3300	(2,370.2802)	0.0000	0.2166	(1.0621)	0.0000	2	(0.8455)	01/06/2025
688153.SH	12/23/2024	SDB3263186001	(52.00)	5.0203	(287.23)	(261.06)	0.0000	4.3300	(2,371.4303)	0.0000	0.0345	(0.1720)	0.0000	1	(0.1374)	01/06/2025
688153.SH	12/23/2024	SDB3263186001	(241.00)	5.0203	(1,331.20)	(1,209.89)	0.0000	4.3300	(2,371.4303)	0.0000	0.1601	(0.7970)	0.0000	1	(0.6369)	01/06/2025
688153.SH	12/23/2024	SDB3263186001	(1,096.00)	5.0203	(6,053.93)	(5,502.25)	0.0000	4.3300	(2,371.4303)	0.0000	0.7282	(3.6245)	0.0000	1	(2.8963)	01/06/2025
688153.SH	12/23/2024	SDB3263186001	(663.00)	5.0203	(3,662.18)	(3,328.46)	0.0000	4.3300	(2,371.4303)	0.0000	0.4405	(2.1926)	0.0000	1	(1.7521)	01/06/2025
688153.SH	12/20/2024	SDB3263186001	(52.00)	4.9823	(287.23)	(259.08)	0.0000	4.3300	(2,371.4303)	0.0000	0.1036	(0.5120)	0.0000	3	(0.4083)	01/06/2025
688153.SH	12/20/2024	SDB3263186001	(241.00)	4.9823	(1,331.20)	(1,200.73)	0.0000	4.3300	(2,371.4303)	0.0000	0.4803	(2.3729)	0.0000	3	(1.8925)	01/06/2025
688153.SH	12/20/2024	SDB3263186001	(1,096.00)	4.9823	(6,053.93)	(5,460.57)	0.0000	4.3300	(2,371.4303)	0.0000	2.1845	(10.7911)	0.0000	3	(8.6067)	01/06/2025
688153.SH	12/20/2024	SDB3263186001	(663.00)	4.9823	(3,662.18)	(3,303.25)	0.0000	4.3300	(2,371.4303)	0.0000	1.3214	(6.5279)	0.0000	3	(5.2064)	01/06/2025
688153.SH	12/19/2024	SDB3263186001	(52.00)	5.1871	(287.23)	(269.73)	0.0000	4.5800	(2,371.4303)	0.0000	0.0365	(0.1777)	0.0000	1	(0.1411)	01/06/2025
688153.SH	12/19/2024	SDB3263186001	(241.00)	5.1871	(1,331.20)	(1,250.08)	0.0000	4.5800	(2,371.4303)	0.0000	0.1694	(0.8235)	0.0000	1	(0.6541)	01/06/2025
688153.SH	12/19/2024	SDB3263186001	(1,096.00)	5.1871	(6,053.93)	(5,685.03)	0.0000	4.5800	(2,371.4303)	0.0000	0.7702	(3.7449)	0.0000	1	(2.9747)	01/06/2025
688153.SH	12/19/2024	SDB3263186001	(663.00)	5.1871	(3,662.18)	(3,439.03)	0.0000	4.5800	(2,371.4303)	0.0000	0.4659	(2.2654)	0.0000	1	(1.7995)	01/06/2025
688153.SH	12/18/2024	SDB3263186001	(52.00)	5.5086	(287.23)	(286.45)	0.0000	4.5800	(2,371.4303)	0.0000	0.0365	(0.1887)	0.0000	1	(0.1521)	01/06/2025
688153.SH	12/18/2024	SDB3263186001	(241.00)	5.5086	(1,331.20)	(1,327.56)	0.0000	4.5800	(2,371.4303)	0.0000	0.1694	(0.8745)	0.0000	1	(0.7051)	01/06/2025
688153.SH	12/18/2024	SDB3263186001	(1,096.00)	5.5086	(6,053.93)	(6,037.39)	0.0000	4.5800	(2,371.4303)	0.0000	0.7702	(3.9770)	0.0000	1	(3.2068)	01/06/2025
688153.SH	12/18/2024	SDB3263186001	(663.00)	5.5086	(3,662.18)	(3,652.18)	0.0000	4.5800	(2,371.4303)	0.0000	0.4659	(2.4058)	0.0000	1	(1.9399)	01/06/2025
688153.SH	12/17/2024	SDB3263186001	(52.00)	5.7940	(287.23)	(301.29)	0.0000	4.5800	(2,371.4303)	0.0000	0.0365	(0.1985)	0.0000	1	(0.1619)	01/06/2025
688153.SH	12/17/2024	SDB3263186001	(241.00)	5.7940	(1,331.20)	(1,396.35)	0.0000	4.5800	(2,371.4303)	0.0000	0.1694	(0.9198)	0.0000	1	(0.7505)	01/06/2025
688153.SH	12/17/2024	SDB3263186001	(1,096.00)	5.7940	(6,053.93)	(6,350.21)	0.0000	4.5800	(2,371.4303)	0.0000	0.7702	(4.1831)	0.0000	1	(3.4129)	01/06/2025
688153.SH	12/17/2024	SDB3263186001	(663.00)	5.7940	(3,662.18)	(3,841.42)	0.0000	4.5800	(2,371.4303)	0.0000	0.4659	(2.5305)	0.0000	1	(2.0645)	01/06/2025
688153.SH	12/16/2024	SDB3263186001	(52.00)	5.8429	(287.23)	(303.83)	0.0000	4.5800	(2,371.4303)	0.0000	0.0365	(0.2001)	0.0000	1	(0.1636)	01/06/2025
688153.SH	12/16/2024	SDB3263186001	(241.00)	5.8429	(1,331.20)	(1,408.14)	0.0000	4.5800	(2,371.4303)	0.0000	0.1694	(0.9276)	0.0000	1	(0.7582)	01/06/2025
688153.SH	12/16/2024	SDB3263186001	(1,096.00)	5.8429	(6,053.93)	(6,403.84)	0.0000	4.5800	(2,371.4303)	0.0000	0.7702	(4.2184)	0.0000	1	(3.4482)	01/06/2025
688153.SH	12/16/2024	SDB3263186001	(663.00)	5.8429	(3,662.18)	(3,873.85)	0.0000	4.5800	(2,371.4303)	0.0000	0.4659	(2.5518)	0.0000	1	(2.0859)	01/06/2025
688153.SH	12/13/2024	SDB3263186001	(52.00)	5.5220	(287.23)	(287.14)	0.0000	4.5800	(2,371.4303)	0.0000	0.1096	(0.5675)	0.0000	3	(0.4578)	01/06/2025
688153.SH	12/13/2024	SDB3263186001	(241.00)	5.5220	(1,331.20)	(1,330.80)	0.0000	4.5800	(2,371.4303)	0.0000	0.5081	(2.6299)	0.0000	3	(2.1218)	01/06/2025
688153.SH	12/13/2024	SDB3263186001	(1,096.00)	5.5220	(6,053.93)	(6,052.11)	0.0000	4.5800	(2,371.4303)	0.0000	2.3106	(11.9601)	0.0000	3	(9.6496)	01/06/2025
688153.SH	12/13/2024	SDB3263186001	(663.00)	5.5220	(3,662.18)	(3,661.09)	0.0000	4.5800	(2,371.4303)	0.0000	1.3977	(7.2350)	0.0000	3	(5.8373)	01/06/2025
688153.SH	12/12/2024	SDB3263186001	(52.00)	5.4939	(287.23)	(285.68)	0.0000	4.5800	(2,371.4303)	0.0000	0.0365	(0.1882)	0.0000	1	(0.1516)	01/06/2025
688153.SH	12/12/2024	SDB3263186001	(241.00)	5.4939	(1,331.20)	(1,324.03)	0.0000	4.5800	(2,371.4303)	0.0000	0.1694	(0.8722)	0.0000	1	(0.7028)	01/06/2025
688153.SH	12/12/2024	SDB3263186001	(1,096.00)	5.4939	(6,053.93)	(6,021.33)	0.0000	4.5800	(2,371.4303)	0.0000	0.7702	(3.9664)	0.0000	1	(3.1962)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
VANCHIP (TIANJIN) TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
688153.SH	12/12/2024	SDB3263186001	(663.00)	5.4939	(3,662.18)	(3,642.47)	0.0000	4.5800	(2,371.4303)	0.0000	0.4659	(2.3994)	0.0000	1	(1.9335)	01/06/2025
688153.SH	12/11/2024	SDB3263186001	(52.00)	5.3529	(287.23)	(278.35)	0.0000	4.5800	(2,371.4303)	0.0000	0.0365	(0.1834)	0.0000	1	(0.1468)	01/06/2025
688153.SH	12/11/2024	SDB3263186001	(241.00)	5.3529	(1,331.20)	(1,290.06)	0.0000	4.5800	(2,371.4303)	0.0000	0.1694	(0.8498)	0.0000	1	(0.6804)	01/06/2025
688153.SH	12/11/2024	SDB3263186001	(1,096.00)	5.3529	(6,053.93)	(5,866.82)	0.0000	4.5800	(2,371.4303)	0.0000	0.7702	(3.8647)	0.0000	1	(3.0945)	01/06/2025
688153.SH	12/11/2024	SDB3263186001	(663.00)	5.3529	(3,662.18)	(3,549.00)	0.0000	4.5800	(2,371.4303)	0.0000	0.4659	(2.3378)	0.0000	1	(1.8719)	01/06/2025
688153.SH	12/10/2024	SDB3263186001	(52.00)	5.2092	(287.23)	(270.88)	0.0000	4.5800	(2,371.4303)	0.0000	0.0365	(0.1784)	0.0000	1	(0.1419)	01/06/2025
688153.SH	12/10/2024	SDB3263186001	(241.00)	5.2092	(1,331.20)	(1,255.42)	0.0000	4.5800	(2,371.4303)	0.0000	0.1694	(0.8270)	0.0000	1	(0.6576)	01/06/2025
688153.SH	12/10/2024	SDB3263186001	(1,096.00)	5.2092	(6,053.93)	(5,709.27)	0.0000	4.5800	(2,371.4303)	0.0000	0.7702	(3.7609)	0.0000	1	(2.9907)	01/06/2025
688153.SH	12/10/2024	SDB3263186001	(663.00)	5.2092	(3,662.18)	(3,453.69)	0.0000	4.5800	(2,371.4303)	0.0000	0.4659	(2.2751)	0.0000	1	(1.8091)	01/06/2025
688153.SH	12/09/2024	SDB3263186001	(52.00)	5.2066	(287.23)	(270.74)	0.0000	4.5800	(2,371.4303)	0.0000	0.0365	(0.1783)	0.0000	1	(0.1418)	01/06/2025
688153.SH	12/09/2024	SDB3263186001	(241.00)	5.2066	(1,331.20)	(1,254.79)	0.0000	4.5800	(2,371.4303)	0.0000	0.1694	(0.8266)	0.0000	1	(0.6572)	01/06/2025
688153.SH	12/09/2024	SDB3263186001	(1,096.00)	5.2066	(6,053.93)	(5,706.42)	0.0000	4.5800	(2,371.4303)	0.0000	0.7702	(3.7590)	0.0000	1	(2.9888)	01/06/2025
688153.SH	12/09/2024	SDB3263186001	(663.00)	5.2066	(3,662.18)	(3,451.97)	0.0000	4.5800	(2,371.4303)	0.0000	0.4659	(2.2739)	0.0000	1	(1.8080)	01/06/2025
688153.SH	12/06/2024	SDB3263186001	(52.00)	5.3922	(287.23)	(280.39)	0.0000	4.5800	(2,371.4303)	0.0000	0.1096	(0.5541)	0.0000	3	(0.4445)	01/06/2025
688153.SH	12/06/2024	SDB3263186001	(241.00)	5.3922	(1,331.20)	(1,299.51)	0.0000	4.5800	(2,371.4303)	0.0000	0.5081	(2.5681)	0.0000	3	(2.0600)	01/06/2025
688153.SH	12/06/2024	SDB3263186001	(1,096.00)	5.3922	(6,053.93)	(5,909.80)	0.0000	4.5800	(2,371.4303)	0.0000	2.3106	(11.6789)	0.0000	3	(9.3683)	01/06/2025
688153.SH	12/06/2024	SDB3263186001	(663.00)	5.3922	(3,662.18)	(3,575.00)	0.0000	4.5800	(2,371.4303)	0.0000	1.3977	(7.0649)	0.0000	3	(5.6671)	01/06/2025
688153.SH	12/05/2024	SDB3263186001	(52.00)	5.5815	(287.23)	(290.24)	0.0000	4.5800	(2,371.4303)	0.0000	0.0365	(0.1912)	0.0000	1	(0.1546)	01/06/2025
688153.SH	12/05/2024	SDB3263186001	(241.00)	5.5815	(1,331.20)	(1,345.15)	0.0000	4.5800	(2,371.4303)	0.0000	0.1694	(0.8861)	0.0000	1	(0.7167)	01/06/2025
688153.SH	12/05/2024	SDB3263186001	(1,096.00)	5.5815	(6,053.93)	(6,117.34)	0.0000	4.5800	(2,371.4303)	0.0000	0.7702	(4.0297)	0.0000	1	(3.2595)	01/06/2025
688153.SH	12/05/2024	SDB3263186001	(663.00)	5.5815	(3,662.18)	(3,700.55)	0.0000	4.5800	(2,371.4303)	0.0000	0.4659	(2.4377)	0.0000	1	(1.9718)	01/06/2025
688153.SH	12/04/2024	SDB3263186001	(52.00)	5.5237	(287.23)	(287.23)	0.0000	4.5800	(2,371.4303)	0.0000	0.0365	(0.1892)	0.0000	1	(0.1527)	01/06/2025
688153.SH	12/04/2024	SDB3263186001	(241.00)	5.5237	(1,331.20)	(1,331.20)	0.0000	4.5800	(2,371.4303)	0.0000	0.1694	(0.8769)	0.0000	1	(0.7075)	01/06/2025
688153.SH	12/04/2024	SDB3263186001	(1,096.00)	5.5237	(6,053.93)	(6,053.93)	0.0000	4.5800	(2,371.4303)	0.0000	0.7702	(3.9879)	0.0000	1	(3.2177)	01/06/2025
688153.SH	12/04/2024	SDB3263186001	(663.00)	5.5237	(3,662.18)	(3,662.18)	0.0000	4.5800	(2,371.4303)	0.0000	0.4659	(2.4124)	0.0000	1	(1.9465)	01/06/2025
TOTAL VANCHIP (TIANJIN) TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND											35.9503	(182.1023)	0.0000		(146.1520)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
VATS LIQUOR CHAIN STORE MANAGEMENT JOINT STOCK CO., LTD. CMN CLASS A SERIES NORTHBOUND																
300755.ZK	12/26/2024	SDB3264520292	(800.00)	2.6463	(2,117.07)	(2,117.07)	0.0000	4.3300	(1,575.0000)	0.0000	0.2546	(0.9262)	0.0000	1	(0.6716)	01/06/2025
300755.ZK	12/24/2024	SDB3264520292	(800.00)	2.6463	(2,117.07)	(2,117.07)	0.0000	4.3300	(1,575.0000)	0.0000	0.5093	(1.8524)	0.0000	2	(1.3432)	01/06/2025
300755.ZK	12/18/2024	SDB3264255532	(3,300.00)	2.7792	(9,171.26)	(9,171.26)	0.0000	4.5800	(1,575.0000)	0.0000	1.1668	(4.0124)	0.0000	1	(2.8456)	01/06/2025
300755.ZK	12/18/2024	SDB3264255532	(900.00)	2.7639	(2,487.53)	(2,487.53)	0.0000	4.5800	(1,575.0000)	0.0000	0.3165	(1.0883)	0.0000	1	(0.7718)	01/06/2025
300755.ZK	12/12/2024	SDB3263372442	(1,200.00)	2.5412	(3,073.35)	(3,049.50)	0.0000	4.5800	(2,082.9234)	0.0000	0.3910	(1.7644)	0.0000	1	(1.3734)	01/06/2025
300755.ZK	12/12/2024	SDB3263372442	(1,600.00)	2.5412	(4,119.13)	(4,065.99)	0.0000	4.5800	(2,082.9234)	0.0000	0.5240	(2.3525)	0.0000	1	(1.8285)	01/06/2025
300755.ZK	12/12/2024	SDB3263372442	(3,600.00)	2.5412	(9,351.04)	(9,148.49)	0.0000	4.5800	(2,082.9234)	0.0000	1.1897	(5.2932)	0.0000	1	(4.1036)	01/06/2025
300755.ZK	12/12/2024	SDB3263372442	(1,000.00)	2.5412	(2,587.64)	(2,541.25)	0.0000	4.5800	(2,082.9234)	0.0000	0.3292	(1.4703)	0.0000	1	(1.1411)	01/06/2025
300755.ZK	12/12/2024	SDB3263372442	(2,000.00)	2.5412	(5,168.49)	(5,082.49)	0.0000	4.5800	(2,082.9234)	0.0000	0.6575	(2.9407)	0.0000	1	(2.2831)	01/06/2025
300755.ZK	12/12/2024	SDB3263372442	(8,900.00)	2.5412	(22,999.80)	(22,617.09)	0.0000	4.5800	(2,082.9234)	0.0000	2.9261	(13.0860)	0.0000	1	(10.1599)	01/06/2025
300755.ZK	12/11/2024	SDB3263372442	(1,200.00)	2.5374	(3,073.35)	(3,044.90)	0.0000	4.5800	(2,082.9234)	0.0000	0.3910	(1.7617)	0.0000	1	(1.3707)	01/06/2025
300755.ZK	12/11/2024	SDB3263372442	(1,600.00)	2.5374	(4,119.13)	(4,059.86)	0.0000	4.5800	(2,082.9234)	0.0000	0.5240	(2.3490)	0.0000	1	(1.8250)	01/06/2025
300755.ZK	12/11/2024	SDB3263372442	(3,600.00)	2.5374	(9,351.04)	(9,134.69)	0.0000	4.5800	(2,082.9234)	0.0000	1.1897	(5.2852)	0.0000	1	(4.0956)	01/06/2025
300755.ZK	12/11/2024	SDB3263372442	(1,000.00)	2.5374	(2,587.64)	(2,537.41)	0.0000	4.5800	(2,082.9234)	0.0000	0.3292	(1.4681)	0.0000	1	(1.1389)	01/06/2025
300755.ZK	12/11/2024	SDB3263372442	(2,000.00)	2.5374	(5,168.49)	(5,074.83)	0.0000	4.5800	(2,082.9234)	0.0000	0.6575	(2.9362)	0.0000	1	(2.2787)	01/06/2025
300755.ZK	12/11/2024	SDB3263372442	(8,900.00)	2.5374	(22,999.80)	(22,582.98)	0.0000	4.5800	(2,082.9234)	0.0000	2.9261	(13.0663)	0.0000	1	(10.1402)	01/06/2025
300755.ZK	12/10/2024	SDB3263372442	(1,200.00)	2.5304	(3,073.35)	(3,036.45)	0.0000	4.5800	(2,082.9234)	0.0000	0.3910	(1.7569)	0.0000	1	(1.3659)	01/06/2025
300755.ZK	12/10/2024	SDB3263372442	(1,600.00)	2.5304	(4,119.13)	(4,048.60)	0.0000	4.5800	(2,082.9234)	0.0000	0.5240	(2.3425)	0.0000	1	(1.8184)	01/06/2025
300755.ZK	12/10/2024	SDB3263372442	(3,600.00)	2.5304	(9,351.04)	(9,109.35)	0.0000	4.5800	(2,082.9234)	0.0000	1.1897	(5.2706)	0.0000	1	(4.0809)	01/06/2025
300755.ZK	12/10/2024	SDB3263372442	(1,000.00)	2.5304	(2,587.64)	(2,530.38)	0.0000	4.5800	(2,082.9234)	0.0000	0.3292	(1.4640)	0.0000	1	(1.1348)	01/06/2025
300755.ZK	12/10/2024	SDB3263372442	(2,000.00)	2.5304	(5,168.49)	(5,060.75)	0.0000	4.5800	(2,082.9234)	0.0000	0.6575	(2.9281)	0.0000	1	(2.2706)	01/06/2025
300755.ZK	12/10/2024	SDB3263372442	(8,900.00)	2.5304	(22,999.80)	(22,520.35)	0.0000	4.5800	(2,082.9234)	0.0000	2.9261	(13.0300)	0.0000	1	(10.1040)	01/06/2025
300755.ZK	12/09/2024	SDB3263372442	(1,200.00)	2.5271	(3,073.35)	(3,032.53)	0.0000	4.5800	(2,082.9234)	0.0000	0.3910	(1.7546)	0.0000	1	(1.3636)	01/06/2025
300755.ZK	12/09/2024	SDB3263372442	(1,600.00)	2.5271	(4,119.13)	(4,043.38)	0.0000	4.5800	(2,082.9234)	0.0000	0.5240	(2.3395)	0.0000	1	(1.8154)	01/06/2025
300755.ZK	12/09/2024	SDB3263372442	(3,600.00)	2.5271	(9,351.04)	(9,097.60)	0.0000	4.5800	(2,082.9234)	0.0000	1.1897	(5.2638)	0.0000	1	(4.0741)	01/06/2025
300755.ZK	12/09/2024	SDB3263372442	(1,000.00)	2.5271	(2,587.64)	(2,527.11)	0.0000	4.5800	(2,082.9234)	0.0000	0.3292	(1.4622)	0.0000	1	(1.1330)	01/06/2025
300755.ZK	12/09/2024	SDB3263372442	(2,000.00)	2.5271	(5,168.49)	(5,054.22)	0.0000	4.5800	(2,082.9234)	0.0000	0.6575	(2.9243)	0.0000	1	(2.2668)	01/06/2025
300755.ZK	12/09/2024	SDB3263372442	(8,900.00)	2.5271	(22,999.80)	(22,491.29)	0.0000	4.5800	(2,082.9234)	0.0000	2.9261	(13.0132)	0.0000	1	(10.0871)	01/06/2025
300755.ZK	12/06/2024	SDB3263372442	(3,600.00)	2.5865	(9,351.04)	(9,311.32)	0.0000	4.5800	(2,084.3548)	0.0000	3.5690	(16.1734)	0.0000	3	(12.6044)	01/06/2025
300755.ZK	12/06/2024	SDB3263372442	(1,000.00)	2.5865	(2,587.64)	(2,586.48)	0.0000	4.5800	(2,084.3548)	0.0000	0.9876	(4.4926)	0.0000	3	(3.5050)	01/06/2025
300755.ZK	12/06/2024	SDB3263372442	(2,000.00)	2.5865	(5,168.49)	(5,172.96)	0.0000	4.5800	(2,084.3548)	0.0000	1.9726	(8.9852)	0.0000	3	(7.0126)	01/06/2025
300755.ZK	12/06/2024	SDB3263372442	(8,900.00)	2.5865	(22,999.80)	(23,019.66)	0.0000	4.5800	(2,084.3548)	0.0000	8.7783	(39.9843)	0.0000	3	(31.2060)	01/06/2025
300755.ZK	12/05/2024	SDB3263372442	(3,600.00)	2.5993	(9,351.04)	(9,357.52)	0.0000	4.5800	(2,084.3548)	0.0000	1.1897	(5.4179)	0.0000	1	(4.2282)	01/06/2025
300755.ZK	12/05/2024	SDB3263372442	(1,000.00)	2.5993	(2,587.64)	(2,599.31)	0.0000	4.5800	(2,084.3548)	0.0000	0.3292	(1.5050)	0.0000	1	(1.1758)	01/06/2025
300755.ZK	12/05/2024	SDB3263372442	(2,000.00)	2.5993	(5,168.49)	(5,198.62)	0.0000	4.5800	(2,084.3548)	0.0000	0.6575	(3.0099)	0.0000	1	(2.3524)	01/06/2025
300755.ZK	12/05/2024	SDB3263372442	(8,900.00)	2.5993	(22,999.80)	(23,133.86)	0.0000	4.5800	(2,084.3548)	0.0000	2.9261	(13.3942)	0.0000	1	(10.4681)	01/06/2025
300755.ZK	12/04/2024	SDB3263372442	(2,000.00)	2.5842	(5,168.49)	(5,168.49)	0.0000	4.5800	(2,025.0000)	0.0000	0.6575	(2.9073)	0.0000	1	(2.2497)	01/06/2025
300755.ZK	12/04/2024	SDB3263372442	(8,900.00)	2.5842	(22,999.80)	(22,999.80)	0.0000	4.5800	(2,025.0000)	0.0000	2.9261	(12.9374)	0.0000	1	(10.0113)	01/06/2025
TOTAL VATS LIQUOR CHAIN STORE MANAGEMENT JOINT STOCK CO., LTD. CMN CLASS A SERIES NORTHBOUND											50.3110	(224.0101)	0.0000		(173.6991)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
VENUSTECH GROUP INC CMN CLASS A SERIES NORTHBOUND																
002439.ZK	01/03/2025	SDB3260123592	(3,800.00)	2.2738	(8,662.35)	(8,640.26)	0.0000	4.3300	(1,280.0578)	0.0000	3.1257	(9.2167)	0.0000	3	(6.0910)	01/06/2025
002439.ZK	01/03/2025	SDB3260123592	(6,100.00)	2.2738	(13,985.59)	(13,869.89)	0.0000	4.3300	(1,280.0578)	0.0000	5.0465	(14.7952)	0.0000	3	(9.7488)	01/06/2025
002439.ZK	01/03/2025	SDB3260123592	(100.00)	2.2738	(239.27)	(227.38)	0.0000	4.3300	(1,280.0578)	0.0000	0.0863	(0.2425)	0.0000	3	(0.1562)	01/06/2025
002439.ZK	01/03/2025	SDB3260123592	(6,700.00)	2.2738	(16,017.02)	(15,234.15)	0.0000	4.3300	(1,280.0578)	0.0000	5.7795	(16.2505)	0.0000	3	(10.4710)	01/06/2025
002439.ZK	01/03/2025	SDB3260123592	(4,200.00)	2.2738	(10,043.23)	(9,549.76)	0.0000	4.3300	(1,280.0578)	0.0000	3.6239	(10.1869)	0.0000	3	(6.5629)	01/06/2025
002439.ZK	01/03/2025	SDB3260123592	(8,300.00)	2.2738	(19,544.32)	(18,872.15)	0.0000	4.3300	(1,280.0578)	0.0000	7.0522	(20.1312)	0.0000	3	(13.0790)	01/06/2025
002439.ZK	01/03/2025	SDB3260123592	(14,200.00)	2.2738	(33,512.26)	(32,287.29)	0.0000	4.3300	(1,280.0578)	0.0000	12.0923	(34.4413)	0.0000	3	(22.3490)	01/06/2025
002439.ZK	01/03/2025	SDB3260123592	(3,000.00)	2.2738	(7,122.85)	(6,821.26)	0.0000	4.3300	(1,280.0578)	0.0000	2.5702	(7.2763)	0.0000	3	(4.7062)	01/06/2025
002439.ZK	01/03/2025	SDB3260123592	(3,100.00)	2.2738	(7,355.86)	(7,048.63)	0.0000	4.3300	(1,280.0578)	0.0000	2.6542	(7.5189)	0.0000	3	(4.8646)	01/06/2025
002439.ZK	01/03/2025	SDB3260123592	(11,300.00)	2.2738	(26,935.46)	(25,693.41)	0.0000	4.3300	(1,280.0578)	0.0000	9.7192	(27.4075)	0.0000	3	(17.6883)	01/06/2025
002439.ZK	01/03/2025	SDB3260123592	(8,100.00)	2.2738	(19,216.28)	(18,417.40)	0.0000	4.3300	(1,280.0578)	0.0000	6.9339	(19.6461)	0.0000	3	(12.7122)	01/06/2025
002439.ZK	01/03/2025	SDB3260123592	(100.00)	2.2738	(237.42)	(227.38)	0.0000	4.3300	(1,280.0578)	0.0000	0.0857	(0.2425)	0.0000	3	(0.1569)	01/06/2025
002439.ZK	01/03/2025	SDB3260123592	(12,000.00)	2.2738	(28,490.29)	(27,285.04)	0.0000	4.3300	(1,280.0578)	0.0000	10.2802	(29.1054)	0.0000	3	(18.8251)	01/06/2025
002439.ZK	01/03/2025	SDB3260123592	(3,800.00)	2.2738	(9,021.93)	(8,640.26)	0.0000	4.3300	(1,280.0578)	0.0000	3.2554	(9.2167)	0.0000	3	(5.9613)	01/06/2025
002439.ZK	01/03/2025	SDB3260123592	(2,000.00)	2.2738	(4,748.38)	(4,547.51)	0.0000	4.3300	(1,280.0578)	0.0000	1.7134	(4.8509)	0.0000	3	(3.1375)	01/06/2025
002439.ZK	01/03/2025	SDB3260123592	(2,500.00)	2.2738	(5,935.48)	(5,684.38)	0.0000	4.3300	(1,280.0578)	0.0000	2.1417	(6.0636)	0.0000	3	(3.9219)	01/06/2025
002439.ZK	01/03/2025	SDB3260123592	(24,600.00)	2.2738	(58,405.10)	(55,934.32)	0.0000	4.3300	(1,280.0578)	0.0000	21.0745	(59.6660)	0.0000	3	(38.5915)	01/06/2025
002439.ZK	01/03/2025	SDB3260123592	(400.00)	2.2738	(949.68)	(909.50)	0.0000	4.3300	(1,280.0578)	0.0000	0.3427	(0.9702)	0.0000	3	(0.6275)	01/06/2025
002439.ZK	01/03/2025	SDB3260123592	(400.00)	2.2738	(949.68)	(909.50)	0.0000	4.3300	(1,280.0578)	0.0000	0.3427	(0.9702)	0.0000	3	(0.6275)	01/06/2025
002439.ZK	01/03/2025	SDB3260123592	(1,700.00)	2.2738	(4,036.12)	(3,865.38)	0.0000	4.3300	(1,280.0578)	0.0000	1.4564	(4.1233)	0.0000	3	(2.6669)	01/06/2025
002439.ZK	01/03/2025	SDB3260123592	(9,400.00)	2.2738	(22,317.40)	(21,373.28)	0.0000	4.3300	(1,280.0578)	0.0000	8.0529	(22.7992)	0.0000	3	(14.7463)	01/06/2025
002439.ZK	01/03/2025	SDB3260123592	(400.00)	2.2738	(949.68)	(909.50)	0.0000	4.3300	(1,280.0578)	0.0000	0.3427	(0.9702)	0.0000	3	(0.6275)	01/06/2025
002439.ZK	01/03/2025	SDB3260123592	(1,500.00)	2.2738	(3,561.29)	(3,410.63)	0.0000	4.3300	(1,280.0578)	0.0000	1.2850	(3.6382)	0.0000	3	(2.3531)	01/06/2025
002439.ZK	01/03/2025	SDB3260123592	(7,600.00)	2.2738	(18,043.85)	(17,280.52)	0.0000	4.3300	(1,280.0578)	0.0000	6.5108	(18.4334)	0.0000	3	(11.9226)	01/06/2025
002439.ZK	01/03/2025	SDB3260123592	(1,100.00)	2.2738	(2,611.61)	(2,501.13)	0.0000	4.3300	(1,280.0578)	0.0000	0.9424	(2.6680)	0.0000	3	(1.7256)	01/06/2025
002439.ZK	01/03/2025	SDB3260123592	(1,000.00)	2.2738	(2,374.19)	(2,273.75)	0.0000	4.3300	(1,280.0578)	0.0000	0.8567	(2.4254)	0.0000	3	(1.5688)	01/06/2025
002439.ZK	01/03/2025	SDB3260123592	(1,100.00)	2.2738	(2,611.61)	(2,501.13)	0.0000	4.3300	(1,280.0578)	0.0000	0.9424	(2.6680)	0.0000	3	(1.7256)	01/06/2025
002439.ZK	01/03/2025	SDB3260123592	(4,500.00)	2.2738	(10,683.86)	(10,231.89)	0.0000	4.3300	(1,280.0578)	0.0000	3.8551	(10.9145)	0.0000	3	(7.0594)	01/06/2025
002439.ZK	01/03/2025	SDB3260123592	(8,400.00)	2.2738	(19,943.20)	(19,099.53)	0.0000	4.3300	(1,280.0578)	0.0000	7.1962	(20.3737)	0.0000	3	(13.1776)	01/06/2025
002439.ZK	01/03/2025	SDB3260123592	(1,000.00)	2.2738	(2,374.19)	(2,273.75)	0.0000	4.3300	(1,280.0578)	0.0000	0.8567	(2.4254)	0.0000	3	(1.5688)	01/06/2025
002439.ZK	01/03/2025	SDB3260123592	(1,200.00)	2.2738	(2,849.03)	(2,728.50)	0.0000	4.3300	(1,280.0578)	0.0000	1.0280	(2.9105)	0.0000	3	(1.8825)	01/06/2025
002439.ZK	01/03/2025	SDB3260123592	(18,100.00)	2.2738	(42,972.86)	(41,154.93)	0.0000	4.3300	(1,280.0578)	0.0000	15.5060	(43.9006)	0.0000	3	(28.3945)	01/06/2025
002439.ZK	01/03/2025	SDB3260123592	(1,100.00)	2.2738	(2,611.61)	(2,501.13)	0.0000	4.3300	(1,280.0578)	0.0000	0.9424	(2.6680)	0.0000	3	(1.7256)	01/06/2025
002439.ZK	01/03/2025	SDB3260123592	(8,300.00)	2.2738	(19,705.79)	(18,872.15)	0.0000	4.3300	(1,280.0578)	0.0000	7.1105	(20.1312)	0.0000	3	(13.0207)	01/06/2025
002439.ZK	01/03/2025	SDB3260123592	(5,200.00)	2.2738	(12,345.79)	(11,823.52)	0.0000	4.3300	(1,280.0578)	0.0000	4.4548	(12.6123)	0.0000	3	(8.1575)	01/06/2025
002439.ZK	01/03/2025	SDB3260123592	(4,700.00)	2.2738	(11,158.70)	(10,686.64)	0.0000	4.3300	(1,280.0578)	0.0000	4.0264	(11.3996)	0.0000	3	(7.3732)	01/06/2025
002439.ZK	01/03/2025	SDB3260123592	(200.00)	2.2738	(474.84)	(454.75)	0.0000	4.3300	(1,280.0578)	0.0000	0.1713	(0.4851)	0.0000	3	(0.3138)	01/06/2025
002439.ZK	01/03/2025	SDB3260123592	(5,800.00)	2.2738	(13,770.31)	(13,187.77)	0.0000	4.3300	(1,280.0578)	0.0000	4.9688	(14.0676)	0.0000	3	(9.0988)	01/06/2025
002439.ZK	01/03/2025	SDB3260123592	(6,800.00)	2.2738	(16,144.50)	(15,461.52)	0.0000	4.3300	(1,280.0578)	0.0000	5.8255	(16.4930)	0.0000	3	(10.6676)	01/06/2025
002439.ZK	01/03/2025	SDB3260123592	(2,200.00)	2.2738	(5,223.22)	(5,002.26)	0.0000	4.3300	(1,280.0578)	0.0000	1.8847	(5.3360)	0.0000	3	(3.4513)	01/06/2025
002439.ZK	01/03/2025	SDB3260123592	(97,500.00)	2.2738	(231,483.62)	(221,690.92)	0.0000	4.3300	(1,280.0578)	0.0000	83.5270	(236.4810)	0.0000	3	(152.9540)	01/06/2025
002439.ZK	01/03/2025	SDB3260123592	(10,800.00)	2.2738	(25,641.26)	(24,556.53)	0.0000	4.3300	(1,280.0578)	0.0000	9.2522	(26.1948)	0.0000	3	(16.9426)	01/06/2025
002439.ZK	01/03/2025	SDB3260123592	(100.00)	2.2738	(237.42)	(227.38)	0.0000	4.3300	(1,280.0578)	0.0000	0.0857	(0.2425)	0.0000	3	(0.1569)	01/06/2025
002439.ZK	01/03/2025	SDB3260123592	(3,100.00)	2.2738	(7,359.99)	(7,048.63)	0.0000	4.3300	(1,280.0578)	0.0000	2.6557	(7.5189)	0.0000	3	(4.8632)	01/06/2025
002439.ZK	01/03/2025	SDB3260123592	(2,200.00)	2.2738	(5,223.22)	(5,002.26)	0.0000	4.3300	(1,280.0578)	0.0000	1.8847	(5.3360)	0.0000	3	(3.4513)	01/06/2025
002439.ZK	01/03/2025	SDB3260123592	(100.00)	2.2738	(237.42)	(227.38)	0.0000	4.3300	(1,280.0578)	0.0000	0.0857	(0.2425)	0.0000	3	(0.1569)	01/06/2025
002439.ZK	01/03/2025	SDB3260123592	(3,000.00)	2.2738	(7,122.57)	(6,821.26)	0.0000	4.3300	(1,280.0578)	0.0000	2.5701	(7.2763)	0.0000	3	(4.7063)	01/06/2025
002439.ZK	01/03/2025	SDB3260123592	(1,300.00)	2.2738	(3,086.45)	(2,955.88)	0.0000	4.3300	(1,280.0578)	0.0000	1.1137	(3.1531)	0.0000	3	(2.0394)	01/06/2025
002439.ZK	01/03/2025	SDB3260123592	(4,200.00)	2.2738	(9,971.60)	(9,549.76)	0.0000	4.3300	(1,280.0578)	0.0000	3.5981	(10.1869)	0.0000	3	(6.5888)	01/06/2025
002439.ZK	01/03/2025	SDB3260123592	(6,000.00)	2.2738	(14,245.15)	(13,642.52)	0.0000	4.3300	(1,280.0578)	0.0000	5.1401	(14.5527)	0.0000	3	(9.4126)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
VENUSTECH GROUP INC CMN CLASS A SERIES NORTHBOUND (Cont.)																
002439.ZK	01/03/2025	SDB3260123592	(10,100.00)	2.2738	(23,979.33)	(22,964.91)	0.0000	4.3300	(1,280.0578)	0.0000	8.6525	(24.4970)	0.0000	3	(15.8445)	01/06/2025
002439.ZK	01/03/2025	SDB3260123592	(100.00)	2.2738	(237.42)	(227.38)	0.0000	4.3300	(1,280.0578)	0.0000	0.0857	(0.2425)	0.0000	3	(0.1569)	01/06/2025
002439.ZK	01/03/2025	SDB3260123592	(4,500.00)	2.2738	(10,683.86)	(10,231.89)	0.0000	4.3300	(1,280.0578)	0.0000	3.8551	(10.9145)	0.0000	3	(7.0594)	01/06/2025
002439.ZK	01/03/2025	SDB3260123592	(3,700.00)	2.2738	(8,784.51)	(8,412.89)	0.0000	4.3300	(1,280.0578)	0.0000	3.1697	(8.9742)	0.0000	3	(5.8044)	01/06/2025
002439.ZK	01/03/2025	SDB3260123592	(3,000.00)	2.2738	(7,122.57)	(6,821.26)	0.0000	4.3300	(1,280.0578)	0.0000	2.5701	(7.2763)	0.0000	3	(4.7063)	01/06/2025
002439.ZK	01/03/2025	SDB3260123592	(1,100.00)	2.2738	(2,611.61)	(2,501.13)	0.0000	4.3300	(1,280.0578)	0.0000	0.9424	(2.6680)	0.0000	3	(1.7256)	01/06/2025
002439.ZK	01/03/2025	SDB3260123592	(700.00)	2.2738	(1,661.93)	(1,591.63)	0.0000	4.3300	(1,280.0578)	0.0000	0.5997	(1.6978)	0.0000	3	(1.0981)	01/06/2025
002439.ZK	01/03/2025	SDB3260123592	(13,000.00)	2.2738	(30,864.48)	(29,558.79)	0.0000	4.3300	(1,280.0578)	0.0000	11.1369	(31.5308)	0.0000	3	(20.3939)	01/06/2025
002439.ZK	01/03/2025	SDB3260123592	(3,900.00)	2.2738	(9,259.34)	(8,867.64)	0.0000	4.3300	(1,280.0578)	0.0000	3.3411	(9.4592)	0.0000	3	(6.1182)	01/06/2025
002439.ZK	01/03/2025	SDB3260123592	(300.00)	2.2738	(712.26)	(682.13)	0.0000	4.3300	(1,280.0578)	0.0000	0.2570	(0.7278)	0.0000	3	(0.4706)	01/06/2025
002439.ZK	01/03/2025	SDB3260123592	(1,100.00)	2.2738	(2,611.61)	(2,501.13)	0.0000	4.3300	(1,280.0578)	0.0000	0.9424	(2.6680)	0.0000	3	(1.7256)	01/06/2025
002439.ZK	01/03/2025	SDB3260123592	(2,800.00)	2.2738	(6,647.73)	(6,366.51)	0.0000	4.3300	(1,280.0578)	0.0000	2.3987	(6.7912)	0.0000	3	(4.3925)	01/06/2025
002439.ZK	01/03/2025	SDB3260123592	(3,800.00)	2.2738	(9,021.93)	(8,640.26)	0.0000	4.3300	(1,280.0578)	0.0000	3.2554	(9.2167)	0.0000	3	(5.9613)	01/06/2025
002439.ZK	01/03/2025	SDB3260123592	(200.00)	2.2738	(474.84)	(454.75)	0.0000	4.3300	(1,280.0578)	0.0000	0.1713	(0.4851)	0.0000	3	(0.3138)	01/06/2025
002439.ZK	01/03/2025	SDB3260123592	(14,500.00)	2.2738	(34,425.77)	(32,969.42)	0.0000	4.3300	(1,280.0578)	0.0000	12.4220	(35.1690)	0.0000	3	(22.7470)	01/06/2025
002439.ZK	01/03/2025	SDB3260123592	(8,700.00)	2.2738	(20,655.46)	(19,781.65)	0.0000	4.3300	(1,280.0578)	0.0000	7.4532	(21.1014)	0.0000	3	(13.6482)	01/06/2025
002439.ZK	01/03/2025	SDB3260123592	(400.00)	2.2738	(949.68)	(909.50)	0.0000	4.3300	(1,280.0578)	0.0000	0.3427	(0.9702)	0.0000	3	(0.6275)	01/06/2025
002439.ZK	01/03/2025	SDB3260123592	(100.00)	2.2738	(237.42)	(227.38)	0.0000	4.3300	(1,280.0578)	0.0000	0.0857	(0.2425)	0.0000	3	(0.1569)	01/06/2025
002439.ZK	01/02/2025	SDB3260123592	(3,800.00)	2.2661	(8,662.35)	(8,611.00)	0.0000	4.3300	(1,280.0578)	0.0000	1.0419	(3.0618)	0.0000	1	(2.0199)	01/06/2025
002439.ZK	01/02/2025	SDB3260123592	(6,100.00)	2.2661	(13,985.59)	(13,822.92)	0.0000	4.3300	(1,280.0578)	0.0000	1.6822	(4.9150)	0.0000	1	(3.2329)	01/06/2025
002439.ZK	01/02/2025	SDB3260123592	(100.00)	2.2661	(239.27)	(226.61)	0.0000	4.3300	(1,280.0578)	0.0000	0.0288	(0.0806)	0.0000	1	(0.0518)	01/06/2025
002439.ZK	01/02/2025	SDB3260123592	(6,700.00)	2.2661	(16,017.02)	(15,182.55)	0.0000	4.3300	(1,280.0578)	0.0000	1.9265	(5.3985)	0.0000	1	(3.4720)	01/06/2025
002439.ZK	01/02/2025	SDB3260123592	(4,200.00)	2.2661	(10,043.23)	(9,517.42)	0.0000	4.3300	(1,280.0578)	0.0000	1.2080	(3.3841)	0.0000	1	(2.1761)	01/06/2025
002439.ZK	01/02/2025	SDB3260123592	(8,300.00)	2.2661	(19,544.32)	(18,808.23)	0.0000	4.3300	(1,280.0578)	0.0000	2.3507	(6.6877)	0.0000	1	(4.3369)	01/06/2025
002439.ZK	01/02/2025	SDB3260123592	(14,200.00)	2.2661	(33,512.26)	(32,177.94)	0.0000	4.3300	(1,280.0578)	0.0000	4.0308	(11.4416)	0.0000	1	(7.4108)	01/06/2025
002439.ZK	01/02/2025	SDB3260123592	(3,000.00)	2.2661	(7,122.85)	(6,798.16)	0.0000	4.3300	(1,280.0578)	0.0000	0.8567	(2.4172)	0.0000	1	(1.5605)	01/06/2025
002439.ZK	01/02/2025	SDB3260123592	(3,100.00)	2.2661	(7,355.86)	(7,024.76)	0.0000	4.3300	(1,280.0578)	0.0000	0.8847	(2.4978)	0.0000	1	(1.6131)	01/06/2025
002439.ZK	01/02/2025	SDB3260123592	(11,300.00)	2.2661	(26,935.46)	(25,606.39)	0.0000	4.3300	(1,280.0578)	0.0000	3.2397	(9.1049)	0.0000	1	(5.8652)	01/06/2025
002439.ZK	01/02/2025	SDB3260123592	(8,100.00)	2.2661	(19,216.28)	(18,355.02)	0.0000	4.3300	(1,280.0578)	0.0000	2.3113	(6.5265)	0.0000	1	(4.2152)	01/06/2025
002439.ZK	01/02/2025	SDB3260123592	(100.00)	2.2661	(237.42)	(226.61)	0.0000	4.3300	(1,280.0578)	0.0000	0.0286	(0.0806)	0.0000	1	(0.0520)	01/06/2025
002439.ZK	01/02/2025	SDB3260123592	(12,000.00)	2.2661	(28,490.29)	(27,192.62)	0.0000	4.3300	(1,280.0578)	0.0000	3.4267	(9.6689)	0.0000	1	(6.2422)	01/06/2025
002439.ZK	01/02/2025	SDB3260123592	(3,800.00)	2.2661	(9,021.93)	(8,611.00)	0.0000	4.3300	(1,280.0578)	0.0000	1.0851	(3.0618)	0.0000	1	(1.9767)	01/06/2025
002439.ZK	01/02/2025	SDB3260123592	(2,000.00)	2.2661	(4,748.38)	(4,532.10)	0.0000	4.3300	(1,280.0578)	0.0000	0.5711	(1.6115)	0.0000	1	(1.0404)	01/06/2025
002439.ZK	01/02/2025	SDB3260123592	(2,500.00)	2.2661	(5,935.48)	(5,665.13)	0.0000	4.3300	(1,280.0578)	0.0000	0.7139	(2.0144)	0.0000	1	(1.3005)	01/06/2025
002439.ZK	01/02/2025	SDB3260123592	(24,600.00)	2.2661	(58,405.10)	(55,744.88)	0.0000	4.3300	(1,280.0578)	0.0000	7.0248	(19.8213)	0.0000	1	(12.7965)	01/06/2025
002439.ZK	01/02/2025	SDB3260123592	(400.00)	2.2661	(949.68)	(906.42)	0.0000	4.3300	(1,280.0578)	0.0000	0.1142	(0.3223)	0.0000	1	(0.2081)	01/06/2025
002439.ZK	01/02/2025	SDB3260123592	(400.00)	2.2661	(949.68)	(906.42)	0.0000	4.3300	(1,280.0578)	0.0000	0.1142	(0.3223)	0.0000	1	(0.2081)	01/06/2025
002439.ZK	01/02/2025	SDB3260123592	(1,700.00)	2.2661	(4,036.12)	(3,852.29)	0.0000	4.3300	(1,280.0578)	0.0000	0.4855	(1.3698)	0.0000	1	(0.8843)	01/06/2025
002439.ZK	01/02/2025	SDB3260123592	(9,400.00)	2.2661	(22,317.40)	(21,300.89)	0.0000	4.3300	(1,280.0578)	0.0000	2.6843	(7.5740)	0.0000	1	(4.8897)	01/06/2025
002439.ZK	01/02/2025	SDB3260123592	(400.00)	2.2661	(949.68)	(906.42)	0.0000	4.3300	(1,280.0578)	0.0000	0.1142	(0.3223)	0.0000	1	(0.2081)	01/06/2025
002439.ZK	01/02/2025	SDB3260123592	(1,500.00)	2.2661	(3,561.29)	(3,399.08)	0.0000	4.3300	(1,280.0578)	0.0000	0.4283	(1.2086)	0.0000	1	(0.7803)	01/06/2025
002439.ZK	01/02/2025	SDB3260123592	(7,600.00)	2.2661	(18,043.85)	(17,222.00)	0.0000	4.3300	(1,280.0578)	0.0000	2.1703	(6.1237)	0.0000	1	(3.9534)	01/06/2025
002439.ZK	01/02/2025	SDB3260123592	(1,100.00)	2.2661	(2,611.61)	(2,492.66)	0.0000	4.3300	(1,280.0578)	0.0000	0.3141	(0.8863)	0.0000	1	(0.5722)	01/06/2025
002439.ZK	01/02/2025	SDB3260123592	(1,000.00)	2.2661	(2,374.19)	(2,266.05)	0.0000	4.3300	(1,280.0578)	0.0000	0.2856	(0.8057)	0.0000	1	(0.5202)	01/06/2025
002439.ZK	01/02/2025	SDB3260123592	(1,100.00)	2.2661	(2,611.61)	(2,492.66)	0.0000	4.3300	(1,280.0578)	0.0000	0.3141	(0.8863)	0.0000	1	(0.5722)	01/06/2025
002439.ZK	01/02/2025	SDB3260123592	(4,500.00)	2.2661	(10,683.86)	(10,197.23)	0.0000	4.3300	(1,280.0578)	0.0000	1.2850	(3.6258)	0.0000	1	(2.3408)	01/06/2025
002439.ZK	01/02/2025	SDB3260123592	(8,400.00)	2.2661	(19,943.20)	(19,034.84)	0.0000	4.3300	(1,280.0578)	0.0000	2.3987	(6.7682)	0.0000	1	(4.3695)	01/06/2025
002439.ZK	01/02/2025	SDB3260123592	(1,000.00)	2.2661	(2,374.19)	(2,266.05)	0.0000	4.3300	(1,280.0578)	0.0000	0.2856	(0.8057)	0.0000	1	(0.5202)	01/06/2025
002439.ZK	01/02/2025	SDB3260123592	(1,200.00)	2.2661	(2,849.03)	(2,719.26)	0.0000	4.3300	(1,280.0578)	0.0000	0.3427	(0.9669)	0.0000	1	(0.6242)	01/06/2025
002439.ZK	01/02/2025	SDB3260123592	(18,100.00)	2.2661	(42,972.86)	(41,015.54)	0.0000	4.3300	(1,280.0578)	0.0000	5.1687	(14.5840)	0.0000	1	(9.4153)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
VENUSTECH GROUP INC CMN CLASS A SERIES NORTHBOUND (Cont.)																
002439.ZK	01/02/2025	SDB3260123592	(1,100.00)	2.2661	(2,611.61)	(2,492.66)	0.0000	4.3300	(1,280.0578)	0.0000	0.3141	(0.8863)	0.0000	1	(0.5722)	01/06/2025
002439.ZK	01/02/2025	SDB3260123592	(8,300.00)	2.2661	(19,705.79)	(18,808.23)	0.0000	4.3300	(1,280.0578)	0.0000	2.3702	(6.6877)	0.0000	1	(4.3175)	01/06/2025
002439.ZK	01/02/2025	SDB3260123592	(5,200.00)	2.2661	(12,345.79)	(11,783.47)	0.0000	4.3300	(1,280.0578)	0.0000	1.4849	(4.1899)	0.0000	1	(2.7049)	01/06/2025
002439.ZK	01/02/2025	SDB3260123592	(4,700.00)	2.2661	(11,158.70)	(10,650.44)	0.0000	4.3300	(1,280.0578)	0.0000	1.3421	(3.7870)	0.0000	1	(2.4449)	01/06/2025
002439.ZK	01/02/2025	SDB3260123592	(200.00)	2.2661	(474.84)	(453.21)	0.0000	4.3300	(1,280.0578)	0.0000	0.0571	(0.1611)	0.0000	1	(0.1040)	01/06/2025
002439.ZK	01/02/2025	SDB3260123592	(5,800.00)	2.2661	(13,770.31)	(13,143.10)	0.0000	4.3300	(1,280.0578)	0.0000	1.6563	(4.6733)	0.0000	1	(3.0171)	01/06/2025
002439.ZK	01/02/2025	SDB3260123592	(6,800.00)	2.2661	(16,144.50)	(15,409.15)	0.0000	4.3300	(1,280.0578)	0.0000	1.9418	(5.4791)	0.0000	1	(3.5372)	01/06/2025
002439.ZK	01/02/2025	SDB3260123592	(2,200.00)	2.2661	(5,223.22)	(4,985.31)	0.0000	4.3300	(1,280.0578)	0.0000	0.6282	(1.7726)	0.0000	1	(1.1444)	01/06/2025
002439.ZK	01/02/2025	SDB3260123592	(97,500.00)	2.2661	(231,483.62)	(220,940.07)	0.0000	4.3300	(1,280.0578)	0.0000	27.8423	(78.5600)	0.0000	1	(50.7177)	01/06/2025
002439.ZK	01/02/2025	SDB3260123592	(10,800.00)	2.2661	(25,641.26)	(24,473.36)	0.0000	4.3300	(1,280.0578)	0.0000	3.0841	(8.7020)	0.0000	1	(5.6180)	01/06/2025
002439.ZK	01/02/2025	SDB3260123592	(100.00)	2.2661	(237.42)	(226.61)	0.0000	4.3300	(1,280.0578)	0.0000	0.0286	(0.0806)	0.0000	1	(0.0520)	01/06/2025
002439.ZK	01/02/2025	SDB3260123592	(3,100.00)	2.2661	(7,359.99)	(7,024.76)	0.0000	4.3300	(1,280.0578)	0.0000	0.8852	(2.4978)	0.0000	1	(1.6126)	01/06/2025
002439.ZK	01/02/2025	SDB3260123592	(2,200.00)	2.2661	(5,223.22)	(4,985.31)	0.0000	4.3300	(1,280.0578)	0.0000	0.6282	(1.7726)	0.0000	1	(1.1444)	01/06/2025
002439.ZK	01/02/2025	SDB3260123592	(100.00)	2.2661	(237.42)	(226.61)	0.0000	4.3300	(1,280.0578)	0.0000	0.0286	(0.0806)	0.0000	1	(0.0520)	01/06/2025
002439.ZK	01/02/2025	SDB3260123592	(3,000.00)	2.2661	(7,122.57)	(6,798.16)	0.0000	4.3300	(1,280.0578)	0.0000	0.8567	(2.4172)	0.0000	1	(1.5605)	01/06/2025
002439.ZK	01/02/2025	SDB3260123592	(1,300.00)	2.2661	(3,086.45)	(2,945.87)	0.0000	4.3300	(1,280.0578)	0.0000	0.3712	(1.0475)	0.0000	1	(0.6762)	01/06/2025
002439.ZK	01/02/2025	SDB3260123592	(4,200.00)	2.2661	(9,971.60)	(9,517.42)	0.0000	4.3300	(1,280.0578)	0.0000	1.1994	(3.3841)	0.0000	1	(2.1848)	01/06/2025
002439.ZK	01/02/2025	SDB3260123592	(6,000.00)	2.2661	(14,245.15)	(13,596.31)	0.0000	4.3300	(1,280.0578)	0.0000	1.7134	(4.8345)	0.0000	1	(3.1211)	01/06/2025
002439.ZK	01/02/2025	SDB3260123592	(10,100.00)	2.2661	(23,979.33)	(22,887.13)	0.0000	4.3300	(1,280.0578)	0.0000	2.8842	(8.1380)	0.0000	1	(5.2538)	01/06/2025
002439.ZK	01/02/2025	SDB3260123592	(100.00)	2.2661	(237.42)	(226.61)	0.0000	4.3300	(1,280.0578)	0.0000	0.0286	(0.0806)	0.0000	1	(0.0520)	01/06/2025
002439.ZK	01/02/2025	SDB3260123592	(4,500.00)	2.2661	(10,683.86)	(10,197.23)	0.0000	4.3300	(1,280.0578)	0.0000	1.2850	(3.6258)	0.0000	1	(2.3408)	01/06/2025
002439.ZK	01/02/2025	SDB3260123592	(3,700.00)	2.2661	(8,784.51)	(8,384.39)	0.0000	4.3300	(1,280.0578)	0.0000	1.0566	(2.9813)	0.0000	1	(1.9247)	01/06/2025
002439.ZK	01/02/2025	SDB3260123592	(3,000.00)	2.2661	(7,122.57)	(6,798.16)	0.0000	4.3300	(1,280.0578)	0.0000	0.8567	(2.4172)	0.0000	1	(1.5605)	01/06/2025
002439.ZK	01/02/2025	SDB3260123592	(1,100.00)	2.2661	(2,611.61)	(2,492.66)	0.0000	4.3300	(1,280.0578)	0.0000	0.3141	(0.8863)	0.0000	1	(0.5722)	01/06/2025
002439.ZK	01/02/2025	SDB3260123592	(700.00)	2.2661	(1,661.93)	(1,586.24)	0.0000	4.3300	(1,280.0578)	0.0000	0.1999	(0.5640)	0.0000	1	(0.3641)	01/06/2025
002439.ZK	01/02/2025	SDB3260123592	(13,000.00)	2.2661	(30,864.48)	(29,458.68)	0.0000	4.3300	(1,280.0578)	0.0000	3.7123	(10.4747)	0.0000	1	(6.7624)	01/06/2025
002439.ZK	01/02/2025	SDB3260123592	(3,900.00)	2.2661	(9,259.34)	(8,837.60)	0.0000	4.3300	(1,280.0578)	0.0000	1.1137	(3.1424)	0.0000	1	(2.0287)	01/06/2025
002439.ZK	01/02/2025	SDB3260123592	(300.00)	2.2661	(712.26)	(679.82)	0.0000	4.3300	(1,280.0578)	0.0000	0.0857	(0.2417)	0.0000	1	(0.1561)	01/06/2025
002439.ZK	01/02/2025	SDB3260123592	(1,100.00)	2.2661	(2,611.61)	(2,492.66)	0.0000	4.3300	(1,280.0578)	0.0000	0.3141	(0.8863)	0.0000	1	(0.5722)	01/06/2025
002439.ZK	01/02/2025	SDB3260123592	(2,800.00)	2.2661	(6,647.73)	(6,344.95)	0.0000	4.3300	(1,280.0578)	0.0000	0.7996	(2.2561)	0.0000	1	(1.4565)	01/06/2025
002439.ZK	01/02/2025	SDB3260123592	(3,800.00)	2.2661	(9,021.93)	(8,611.00)	0.0000	4.3300	(1,280.0578)	0.0000	1.0851	(3.0618)	0.0000	1	(1.9767)	01/06/2025
002439.ZK	01/02/2025	SDB3260123592	(200.00)	2.2661	(474.84)	(453.21)	0.0000	4.3300	(1,280.0578)	0.0000	0.0571	(0.1611)	0.0000	1	(0.1040)	01/06/2025
002439.ZK	01/02/2025	SDB3260123592	(14,500.00)	2.2661	(34,425.77)	(32,857.75)	0.0000	4.3300	(1,280.0578)	0.0000	4.1407	(11.6833)	0.0000	1	(7.5426)	01/06/2025
002439.ZK	01/02/2025	SDB3260123592	(8,700.00)	2.2661	(20,655.46)	(19,714.65)	0.0000	4.3300	(1,280.0578)	0.0000	2.4844	(7.0100)	0.0000	1	(4.5256)	01/06/2025
002439.ZK	01/02/2025	SDB3260123592	(400.00)	2.2661	(949.68)	(906.42)	0.0000	4.3300	(1,280.0578)	0.0000	0.1142	(0.3223)	0.0000	1	(0.2081)	01/06/2025
002439.ZK	01/02/2025	SDB3260123592	(100.00)	2.2661	(237.42)	(226.61)	0.0000	4.3300	(1,280.0578)	0.0000	0.0286	(0.0806)	0.0000	1	(0.0520)	01/06/2025
002439.ZK	12/31/2024	SDB3260123592	(3,800.00)	2.2755	(8,662.35)	(8,646.71)	0.0000	4.3300	(1,280.0578)	0.0000	2.0838	(6.1490)	0.0000	2	(4.0653)	01/06/2025
002439.ZK	12/31/2024	SDB3260123592	(6,100.00)	2.2755	(13,985.59)	(13,880.25)	0.0000	4.3300	(1,280.0578)	0.0000	3.3643	(9.8708)	0.0000	2	(6.5065)	01/06/2025
002439.ZK	12/31/2024	SDB3260123592	(100.00)	2.2755	(239.27)	(227.54)	0.0000	4.3300	(1,280.0578)	0.0000	0.0576	(0.1618)	0.0000	2	(0.1043)	01/06/2025
002439.ZK	12/31/2024	SDB3260123592	(6,700.00)	2.2755	(16,017.02)	(15,245.52)	0.0000	4.3300	(1,280.0578)	0.0000	3.8530	(10.8417)	0.0000	2	(6.9888)	01/06/2025
002439.ZK	12/31/2024	SDB3260123592	(4,200.00)	2.2755	(10,043.23)	(9,556.89)	0.0000	4.3300	(1,280.0578)	0.0000	2.4160	(6.7963)	0.0000	2	(4.3804)	01/06/2025
002439.ZK	12/31/2024	SDB3260123592	(8,300.00)	2.2755	(19,544.32)	(18,886.24)	0.0000	4.3300	(1,280.0578)	0.0000	4.7015	(13.4308)	0.0000	2	(8.7293)	01/06/2025
002439.ZK	12/31/2024	SDB3260123592	(14,200.00)	2.2755	(33,512.26)	(32,311.39)	0.0000	4.3300	(1,280.0578)	0.0000	8.0616	(22.9780)	0.0000	2	(14.9165)	01/06/2025
002439.ZK	12/31/2024	SDB3260123592	(3,000.00)	2.2755	(7,122.85)	(6,826.35)	0.0000	4.3300	(1,280.0578)	0.0000	1.7134	(4.8545)	0.0000	2	(3.1411)	01/06/2025
002439.ZK	12/31/2024	SDB3260123592	(3,100.00)	2.2755	(7,355.86)	(7,053.90)	0.0000	4.3300	(1,280.0578)	0.0000	1.7695	(5.0163)	0.0000	2	(3.2468)	01/06/2025
002439.ZK	12/31/2024	SDB3260123592	(11,300.00)	2.2755	(26,935.46)	(25,712.59)	0.0000	4.3300	(1,280.0578)	0.0000	6.4795	(18.2853)	0.0000	2	(11.8059)	01/06/2025
002439.ZK	12/31/2024	SDB3260123592	(8,100.00)	2.2755	(19,216.28)	(18,431.15)	0.0000	4.3300	(1,280.0578)	0.0000	4.6226	(13.1072)	0.0000	2	(8.4846)	01/06/2025
002439.ZK	12/31/2024	SDB3260123592	(100.00)	2.2755	(237.42)	(227.54)	0.0000	4.3300	(1,280.0578)	0.0000	0.0571	(0.1618)	0.0000	2	(0.1047)	01/06/2025
002439.ZK	12/31/2024	SDB3260123592	(12,000.00)	2.2755	(28,490.29)	(27,305.40)	0.0000	4.3300	(1,280.0578)	0.0000	6.8535	(19.4181)	0.0000	2	(12.5646)	01/06/2025
002439.ZK	12/31/2024	SDB3260123592	(3,800.00)	2.2755	(9,021.93)	(8,646.71)	0.0000	4.3300	(1,280.0578)	0.0000	2.1703	(6.1490)	0.0000	2	(3.9788)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
VENUSTECH GROUP INC CMN CLASS A SERIES NORTHBOUND (Cont.)																
002439.ZK	12/31/2024	SDB3260123592	(2,000.00)	2.2755	(4,748.38)	(4,550.90)	0.0000	4.3300	(1,280.0578)	0.0000	1.1422	(3.2363)	0.0000	2	(2.0941)	01/06/2025
002439.ZK	12/31/2024	SDB3260123592	(2,500.00)	2.2755	(5,935.48)	(5,688.63)	0.0000	4.3300	(1,280.0578)	0.0000	1.4278	(4.0454)	0.0000	2	(2.6176)	01/06/2025
002439.ZK	12/31/2024	SDB3260123592	(24,600.00)	2.2755	(58,405.10)	(55,976.07)	0.0000	4.3300	(1,280.0578)	0.0000	14.0497	(39.8070)	0.0000	2	(25.7573)	01/06/2025
002439.ZK	12/31/2024	SDB3260123592	(400.00)	2.2755	(949.68)	(910.18)	0.0000	4.3300	(1,280.0578)	0.0000	0.2284	(0.6473)	0.0000	2	(0.4188)	01/06/2025
002439.ZK	12/31/2024	SDB3260123592	(400.00)	2.2755	(949.68)	(910.18)	0.0000	4.3300	(1,280.0578)	0.0000	0.2284	(0.6473)	0.0000	2	(0.4188)	01/06/2025
002439.ZK	12/31/2024	SDB3260123592	(1,700.00)	2.2755	(4,036.12)	(3,868.26)	0.0000	4.3300	(1,280.0578)	0.0000	0.9709	(2.7509)	0.0000	2	(1.7800)	01/06/2025
002439.ZK	12/31/2024	SDB3260123592	(9,400.00)	2.2755	(22,317.40)	(21,389.23)	0.0000	4.3300	(1,280.0578)	0.0000	5.3686	(15.2108)	0.0000	2	(9.8422)	01/06/2025
002439.ZK	12/31/2024	SDB3260123592	(400.00)	2.2755	(949.68)	(910.18)	0.0000	4.3300	(1,280.0578)	0.0000	0.2284	(0.6473)	0.0000	2	(0.4188)	01/06/2025
002439.ZK	12/31/2024	SDB3260123592	(1,500.00)	2.2755	(3,561.29)	(3,413.18)	0.0000	4.3300	(1,280.0578)	0.0000	0.8567	(2.4273)	0.0000	2	(1.5706)	01/06/2025
002439.ZK	12/31/2024	SDB3260123592	(7,600.00)	2.2755	(18,043.85)	(17,293.42)	0.0000	4.3300	(1,280.0578)	0.0000	4.3405	(12.2981)	0.0000	2	(7.9575)	01/06/2025
002439.ZK	12/31/2024	SDB3260123592	(1,100.00)	2.2755	(2,611.61)	(2,502.99)	0.0000	4.3300	(1,280.0578)	0.0000	0.6282	(1.7800)	0.0000	2	(1.1518)	01/06/2025
002439.ZK	12/31/2024	SDB3260123592	(1,000.00)	2.2755	(2,374.19)	(2,275.45)	0.0000	4.3300	(1,280.0578)	0.0000	0.5711	(1.6182)	0.0000	2	(1.0470)	01/06/2025
002439.ZK	12/31/2024	SDB3260123592	(1,100.00)	2.2755	(2,611.61)	(2,502.99)	0.0000	4.3300	(1,280.0578)	0.0000	0.6282	(1.7800)	0.0000	2	(1.1518)	01/06/2025
002439.ZK	12/31/2024	SDB3260123592	(4,500.00)	2.2755	(10,683.86)	(10,239.53)	0.0000	4.3300	(1,280.0578)	0.0000	2.5701	(7.2818)	0.0000	2	(4.7117)	01/06/2025
002439.ZK	12/31/2024	SDB3260123592	(8,400.00)	2.2755	(19,943.20)	(19,113.78)	0.0000	4.3300	(1,280.0578)	0.0000	4.7974	(13.5926)	0.0000	2	(8.7952)	01/06/2025
002439.ZK	12/31/2024	SDB3260123592	(1,000.00)	2.2755	(2,374.19)	(2,275.45)	0.0000	4.3300	(1,280.0578)	0.0000	0.5711	(1.6182)	0.0000	2	(1.0470)	01/06/2025
002439.ZK	12/31/2024	SDB3260123592	(1,200.00)	2.2755	(2,849.03)	(2,730.54)	0.0000	4.3300	(1,280.0578)	0.0000	0.6853	(1.9418)	0.0000	2	(1.2565)	01/06/2025
002439.ZK	12/31/2024	SDB3260123592	(18,100.00)	2.2755	(42,972.86)	(41,185.65)	0.0000	4.3300	(1,280.0578)	0.0000	10.3374	(29.2889)	0.0000	2	(18.9515)	01/06/2025
002439.ZK	12/31/2024	SDB3260123592	(1,100.00)	2.2755	(2,611.61)	(2,502.99)	0.0000	4.3300	(1,280.0578)	0.0000	0.6282	(1.7800)	0.0000	2	(1.1518)	01/06/2025
002439.ZK	12/31/2024	SDB3260123592	(8,300.00)	2.2755	(19,705.79)	(18,886.24)	0.0000	4.3300	(1,280.0578)	0.0000	4.7403	(13.4308)	0.0000	2	(8.6905)	01/06/2025
002439.ZK	12/31/2024	SDB3260123592	(5,200.00)	2.2755	(12,345.79)	(11,832.34)	0.0000	4.3300	(1,280.0578)	0.0000	2.9698	(8.4145)	0.0000	2	(5.4446)	01/06/2025
002439.ZK	12/31/2024	SDB3260123592	(4,700.00)	2.2755	(11,158.70)	(10,694.62)	0.0000	4.3300	(1,280.0578)	0.0000	2.6843	(7.6054)	0.0000	2	(4.9211)	01/06/2025
002439.ZK	12/31/2024	SDB3260123592	(200.00)	2.2755	(474.84)	(455.09)	0.0000	4.3300	(1,280.0578)	0.0000	0.1142	(0.3236)	0.0000	2	(0.2094)	01/06/2025
002439.ZK	12/31/2024	SDB3260123592	(5,800.00)	2.2755	(13,770.31)	(13,197.61)	0.0000	4.3300	(1,280.0578)	0.0000	3.3125	(9.3854)	0.0000	2	(6.0729)	01/06/2025
002439.ZK	12/31/2024	SDB3260123592	(6,800.00)	2.2755	(16,144.50)	(15,473.06)	0.0000	4.3300	(1,280.0578)	0.0000	3.8836	(11.0036)	0.0000	2	(7.1199)	01/06/2025
002439.ZK	12/31/2024	SDB3260123592	(2,200.00)	2.2755	(5,223.22)	(5,005.99)	0.0000	4.3300	(1,280.0578)	0.0000	1.2565	(3.5600)	0.0000	2	(2.3035)	01/06/2025
002439.ZK	12/31/2024	SDB3260123592	(97,500.00)	2.2755	(231,483.62)	(221,856.38)	0.0000	4.3300	(1,280.0578)	0.0000	55.6847	(157.7717)	0.0000	2	(102.0870)	01/06/2025
002439.ZK	12/31/2024	SDB3260123592	(10,800.00)	2.2755	(25,641.26)	(24,574.86)	0.0000	4.3300	(1,280.0578)	0.0000	6.1681	(17.4762)	0.0000	2	(11.3081)	01/06/2025
002439.ZK	12/31/2024	SDB3260123592	(100.00)	2.2755	(237.42)	(227.54)	0.0000	4.3300	(1,280.0578)	0.0000	0.0571	(0.1618)	0.0000	2	(0.1047)	01/06/2025
002439.ZK	12/31/2024	SDB3260123592	(3,100.00)	2.2755	(7,359.99)	(7,053.90)	0.0000	4.3300	(1,280.0578)	0.0000	1.7705	(5.0163)	0.0000	2	(3.2458)	01/06/2025
002439.ZK	12/31/2024	SDB3260123592	(2,200.00)	2.2755	(5,223.22)	(5,005.99)	0.0000	4.3300	(1,280.0578)	0.0000	1.2565	(3.5600)	0.0000	2	(2.3035)	01/06/2025
002439.ZK	12/31/2024	SDB3260123592	(100.00)	2.2755	(237.42)	(227.54)	0.0000	4.3300	(1,280.0578)	0.0000	0.0571	(0.1618)	0.0000	2	(0.1047)	01/06/2025
002439.ZK	12/31/2024	SDB3260123592	(3,000.00)	2.2755	(7,122.57)	(6,826.35)	0.0000	4.3300	(1,280.0578)	0.0000	1.7134	(4.8545)	0.0000	2	(3.1411)	01/06/2025
002439.ZK	12/31/2024	SDB3260123592	(1,300.00)	2.2755	(3,086.45)	(2,958.09)	0.0000	4.3300	(1,280.0578)	0.0000	0.7425	(2.1036)	0.0000	2	(1.3612)	01/06/2025
002439.ZK	12/31/2024	SDB3260123592	(4,200.00)	2.2755	(9,971.60)	(9,556.89)	0.0000	4.3300	(1,280.0578)	0.0000	2.3987	(6.7963)	0.0000	2	(4.3976)	01/06/2025
002439.ZK	12/31/2024	SDB3260123592	(6,000.00)	2.2755	(14,245.15)	(13,652.70)	0.0000	4.3300	(1,280.0578)	0.0000	3.4267	(9.7090)	0.0000	2	(6.2823)	01/06/2025
002439.ZK	12/31/2024	SDB3260123592	(10,100.00)	2.2755	(23,979.33)	(22,982.05)	0.0000	4.3300	(1,280.0578)	0.0000	5.7684	(16.3435)	0.0000	2	(10.5752)	01/06/2025
002439.ZK	12/31/2024	SDB3260123592	(100.00)	2.2755	(237.42)	(227.54)	0.0000	4.3300	(1,280.0578)	0.0000	0.0571	(0.1618)	0.0000	2	(0.1047)	01/06/2025
002439.ZK	12/31/2024	SDB3260123592	(4,500.00)	2.2755	(10,683.86)	(10,239.53)	0.0000	4.3300	(1,280.0578)	0.0000	2.5701	(7.2818)	0.0000	2	(4.7117)	01/06/2025
002439.ZK	12/31/2024	SDB3260123592	(3,700.00)	2.2755	(8,784.51)	(8,419.17)	0.0000	4.3300	(1,280.0578)	0.0000	2.1132	(5.9872)	0.0000	2	(3.8741)	01/06/2025
002439.ZK	12/31/2024	SDB3260123592	(3,000.00)	2.2755	(7,122.57)	(6,826.35)	0.0000	4.3300	(1,280.0578)	0.0000	1.7134	(4.8545)	0.0000	2	(3.1411)	01/06/2025
002439.ZK	12/31/2024	SDB3260123592	(1,100.00)	2.2755	(2,611.61)	(2,502.99)	0.0000	4.3300	(1,280.0578)	0.0000	0.6282	(1.7800)	0.0000	2	(1.1518)	01/06/2025
002439.ZK	12/31/2024	SDB3260123592	(700.00)	2.2755	(1,661.93)	(1,592.82)	0.0000	4.3300	(1,280.0578)	0.0000	0.3998	(1.1327)	0.0000	2	(0.7329)	01/06/2025
002439.ZK	12/31/2024	SDB3260123592	(13,000.00)	2.2755	(30,864.48)	(29,580.85)	0.0000	4.3300	(1,280.0578)	0.0000	7.4246	(21.0362)	0.0000	2	(13.6116)	01/06/2025
002439.ZK	12/31/2024	SDB3260123592	(3,900.00)	2.2755	(9,259.34)	(8,874.26)	0.0000	4.3300	(1,280.0578)	0.0000	2.2274	(6.3109)	0.0000	2	(4.0835)	01/06/2025
002439.ZK	12/31/2024	SDB3260123592	(300.00)	2.2755	(712.26)	(682.63)	0.0000	4.3300	(1,280.0578)	0.0000	0.1713	(0.4855)	0.0000	2	(0.3141)	01/06/2025
002439.ZK	12/31/2024	SDB3260123592	(1,100.00)	2.2755	(2,611.61)	(2,502.99)	0.0000	4.3300	(1,280.0578)	0.0000	0.6282	(1.7800)	0.0000	2	(1.1518)	01/06/2025
002439.ZK	12/31/2024	SDB3260123592	(2,800.00)	2.2755	(6,647.73)	(6,371.26)	0.0000	4.3300	(1,280.0578)	0.0000	1.5991	(4.5309)	0.0000	2	(2.9317)	01/06/2025
002439.ZK	12/31/2024	SDB3260123592	(3,800.00)	2.2755	(9,021.93)	(8,646.71)	0.0000	4.3300	(1,280.0578)	0.0000	2.1703	(6.1490)	0.0000	2	(3.9788)	01/06/2025
002439.ZK	12/31/2024	SDB3260123592	(200.00)	2.2755	(474.84)	(455.09)	0.0000	4.3300	(1,280.0578)	0.0000	0.1142	(0.3236)	0.0000	2	(0.2094)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
VENUSTECH GROUP INC CMN CLASS A SERIES NORTHBOUND (Cont.)																
002439.ZK	12/31/2024	SDB3260123592	(14,500.00)	2.2755	(34,425.77)	(32,994.03)	0.0000	4.3300	(1,280.0578)	0.0000	8.2813	(23.4635)	0.0000	2	(15.1822)	01/06/2025
002439.ZK	12/31/2024	SDB3260123592	(8,700.00)	2.2755	(20,655.46)	(19,796.42)	0.0000	4.3300	(1,280.0578)	0.0000	4.9688	(14.0781)	0.0000	2	(9.1093)	01/06/2025
002439.ZK	12/31/2024	SDB3260123592	(400.00)	2.2755	(949.68)	(910.18)	0.0000	4.3300	(1,280.0578)	0.0000	0.2284	(0.6473)	0.0000	2	(0.4188)	01/06/2025
002439.ZK	12/31/2024	SDB3260123592	(100.00)	2.2755	(237.42)	(227.54)	0.0000	4.3300	(1,280.0578)	0.0000	0.0571	(0.1618)	0.0000	2	(0.1047)	01/06/2025
002439.ZK	12/30/2024	SDB3260123592	(3,800.00)	2.2614	(8,662.35)	(8,593.15)	0.0000	4.3300	(1,280.0578)	0.0000	1.0419	(3.0555)	0.0000	1	(2.0136)	01/06/2025
002439.ZK	12/30/2024	SDB3260123592	(6,100.00)	2.2614	(13,985.59)	(13,794.27)	0.0000	4.3300	(1,280.0578)	0.0000	1.6822	(4.9049)	0.0000	1	(3.2227)	01/06/2025
002439.ZK	12/30/2024	SDB3260123592	(100.00)	2.2614	(239.27)	(226.14)	0.0000	4.3300	(1,280.0578)	0.0000	0.0288	(0.0804)	0.0000	1	(0.0516)	01/06/2025
002439.ZK	12/30/2024	SDB3260123592	(6,700.00)	2.2614	(16,017.02)	(15,151.09)	0.0000	4.3300	(1,280.0578)	0.0000	1.9265	(5.3873)	0.0000	1	(3.4608)	01/06/2025
002439.ZK	12/30/2024	SDB3260123592	(4,200.00)	2.2614	(10,043.23)	(9,497.70)	0.0000	4.3300	(1,280.0578)	0.0000	1.2080	(3.3771)	0.0000	1	(2.1691)	01/06/2025
002439.ZK	12/30/2024	SDB3260123592	(8,300.00)	2.2614	(19,544.32)	(18,769.25)	0.0000	4.3300	(1,280.0578)	0.0000	2.3507	(6.6738)	0.0000	1	(4.3231)	01/06/2025
002439.ZK	12/30/2024	SDB3260123592	(14,200.00)	2.2614	(33,512.26)	(32,111.26)	0.0000	4.3300	(1,280.0578)	0.0000	4.0308	(11.4179)	0.0000	1	(7.3871)	01/06/2025
002439.ZK	12/30/2024	SDB3260123592	(3,000.00)	2.2614	(7,122.85)	(6,784.07)	0.0000	4.3300	(1,280.0578)	0.0000	0.8567	(2.4122)	0.0000	1	(1.5555)	01/06/2025
002439.ZK	12/30/2024	SDB3260123592	(3,100.00)	2.2614	(7,355.86)	(7,010.20)	0.0000	4.3300	(1,280.0578)	0.0000	0.8847	(2.4926)	0.0000	1	(1.6079)	01/06/2025
002439.ZK	12/30/2024	SDB3260123592	(11,300.00)	2.2614	(26,935.46)	(25,553.32)	0.0000	4.3300	(1,280.0578)	0.0000	3.2397	(9.0860)	0.0000	1	(5.8463)	01/06/2025
002439.ZK	12/30/2024	SDB3260123592	(8,100.00)	2.2614	(19,216.28)	(18,316.98)	0.0000	4.3300	(1,280.0578)	0.0000	2.3113	(6.5130)	0.0000	1	(4.2017)	01/06/2025
002439.ZK	12/30/2024	SDB3260123592	(100.00)	2.2614	(237.42)	(226.14)	0.0000	4.3300	(1,280.0578)	0.0000	0.0286	(0.0804)	0.0000	1	(0.0519)	01/06/2025
002439.ZK	12/30/2024	SDB3260123592	(12,000.00)	2.2614	(28,490.29)	(27,136.27)	0.0000	4.3300	(1,280.0578)	0.0000	3.4267	(9.6489)	0.0000	1	(6.2221)	01/06/2025
002439.ZK	12/30/2024	SDB3260123592	(3,800.00)	2.2614	(9,021.93)	(8,593.15)	0.0000	4.3300	(1,280.0578)	0.0000	1.0851	(3.0555)	0.0000	1	(1.9703)	01/06/2025
002439.ZK	12/30/2024	SDB3260123592	(2,000.00)	2.2614	(4,748.38)	(4,522.71)	0.0000	4.3300	(1,280.0578)	0.0000	0.5711	(1.6081)	0.0000	1	(1.0370)	01/06/2025
002439.ZK	12/30/2024	SDB3260123592	(2,500.00)	2.2614	(5,935.48)	(5,653.39)	0.0000	4.3300	(1,280.0578)	0.0000	0.7139	(2.0102)	0.0000	1	(1.2963)	01/06/2025
002439.ZK	12/30/2024	SDB3260123592	(24,600.00)	2.2614	(58,405.10)	(55,629.36)	0.0000	4.3300	(1,280.0578)	0.0000	7.0248	(19.7802)	0.0000	1	(12.7554)	01/06/2025
002439.ZK	12/30/2024	SDB3260123592	(400.00)	2.2614	(949.68)	(904.54)	0.0000	4.3300	(1,280.0578)	0.0000	0.1142	(0.3216)	0.0000	1	(0.2074)	01/06/2025
002439.ZK	12/30/2024	SDB3260123592	(400.00)	2.2614	(949.68)	(904.54)	0.0000	4.3300	(1,280.0578)	0.0000	0.1142	(0.3216)	0.0000	1	(0.2074)	01/06/2025
002439.ZK	12/30/2024	SDB3260123592	(1,700.00)	2.2614	(4,036.12)	(3,844.31)	0.0000	4.3300	(1,280.0578)	0.0000	0.4855	(1.3669)	0.0000	1	(0.8815)	01/06/2025
002439.ZK	12/30/2024	SDB3260123592	(9,400.00)	2.2614	(22,317.40)	(21,256.75)	0.0000	4.3300	(1,280.0578)	0.0000	2.6843	(7.5583)	0.0000	1	(4.8740)	01/06/2025
002439.ZK	12/30/2024	SDB3260123592	(400.00)	2.2614	(949.68)	(904.54)	0.0000	4.3300	(1,280.0578)	0.0000	0.1142	(0.3216)	0.0000	1	(0.2074)	01/06/2025
002439.ZK	12/30/2024	SDB3260123592	(1,500.00)	2.2614	(3,561.29)	(3,392.03)	0.0000	4.3300	(1,280.0578)	0.0000	0.4283	(1.2061)	0.0000	1	(0.7778)	01/06/2025
002439.ZK	12/30/2024	SDB3260123592	(7,600.00)	2.2614	(18,043.85)	(17,186.31)	0.0000	4.3300	(1,280.0578)	0.0000	2.1703	(6.1110)	0.0000	1	(3.9407)	01/06/2025
002439.ZK	12/30/2024	SDB3260123592	(1,100.00)	2.2614	(2,611.61)	(2,487.49)	0.0000	4.3300	(1,280.0578)	0.0000	0.3141	(0.8845)	0.0000	1	(0.5704)	01/06/2025
002439.ZK	12/30/2024	SDB3260123592	(1,000.00)	2.2614	(2,374.19)	(2,261.36)	0.0000	4.3300	(1,280.0578)	0.0000	0.2856	(0.8041)	0.0000	1	(0.5185)	01/06/2025
002439.ZK	12/30/2024	SDB3260123592	(1,100.00)	2.2614	(2,611.61)	(2,487.49)	0.0000	4.3300	(1,280.0578)	0.0000	0.3141	(0.8845)	0.0000	1	(0.5704)	01/06/2025
002439.ZK	12/30/2024	SDB3260123592	(4,500.00)	2.2614	(10,683.86)	(10,176.10)	0.0000	4.3300	(1,280.0578)	0.0000	1.2850	(3.6183)	0.0000	1	(2.3333)	01/06/2025
002439.ZK	12/30/2024	SDB3260123592	(8,400.00)	2.2614	(19,943.20)	(18,995.39)	0.0000	4.3300	(1,280.0578)	0.0000	2.3987	(6.7542)	0.0000	1	(4.3555)	01/06/2025
002439.ZK	12/30/2024	SDB3260123592	(1,000.00)	2.2614	(2,374.19)	(2,261.36)	0.0000	4.3300	(1,280.0578)	0.0000	0.2856	(0.8041)	0.0000	1	(0.5185)	01/06/2025
002439.ZK	12/30/2024	SDB3260123592	(1,200.00)	2.2614	(2,849.03)	(2,713.63)	0.0000	4.3300	(1,280.0578)	0.0000	0.3427	(0.9649)	0.0000	1	(0.6222)	01/06/2025
002439.ZK	12/30/2024	SDB3260123592	(18,100.00)	2.2614	(42,972.86)	(40,930.54)	0.0000	4.3300	(1,280.0578)	0.0000	5.1687	(14.5537)	0.0000	1	(9.3851)	01/06/2025
002439.ZK	12/30/2024	SDB3260123592	(1,100.00)	2.2614	(2,611.61)	(2,487.49)	0.0000	4.3300	(1,280.0578)	0.0000	0.3141	(0.8845)	0.0000	1	(0.5704)	01/06/2025
002439.ZK	12/30/2024	SDB3260123592	(8,300.00)	2.2614	(19,705.79)	(18,769.25)	0.0000	4.3300	(1,280.0578)	0.0000	2.3702	(6.6738)	0.0000	1	(4.3036)	01/06/2025
002439.ZK	12/30/2024	SDB3260123592	(5,200.00)	2.2614	(12,345.79)	(11,759.05)	0.0000	4.3300	(1,280.0578)	0.0000	1.4849	(4.1812)	0.0000	1	(2.6963)	01/06/2025
002439.ZK	12/30/2024	SDB3260123592	(4,700.00)	2.2614	(11,158.70)	(10,628.37)	0.0000	4.3300	(1,280.0578)	0.0000	1.3421	(3.7791)	0.0000	1	(2.4370)	01/06/2025
002439.ZK	12/30/2024	SDB3260123592	(200.00)	2.2614	(474.84)	(452.27)	0.0000	4.3300	(1,280.0578)	0.0000	0.0571	(0.1608)	0.0000	1	(0.1037)	01/06/2025
002439.ZK	12/30/2024	SDB3260123592	(5,800.00)	2.2614	(13,770.31)	(13,115.86)	0.0000	4.3300	(1,280.0578)	0.0000	1.6563	(4.6636)	0.0000	1	(3.0074)	01/06/2025
002439.ZK	12/30/2024	SDB3260123592	(6,800.00)	2.2614	(16,144.50)	(15,377.22)	0.0000	4.3300	(1,280.0578)	0.0000	1.9418	(5.4677)	0.0000	1	(3.5259)	01/06/2025
002439.ZK	12/30/2024	SDB3260123592	(2,200.00)	2.2614	(5,223.22)	(4,974.98)	0.0000	4.3300	(1,280.0578)	0.0000	0.6282	(1.7690)	0.0000	1	(1.1407)	01/06/2025
002439.ZK	12/30/2024	SDB3260123592	(97,500.00)	2.2614	(231,483.62)	(220,482.21)	0.0000	4.3300	(1,280.0578)	0.0000	27.8423	(78.3972)	0.0000	1	(50.5549)	01/06/2025
002439.ZK	12/30/2024	SDB3260123592	(10,800.00)	2.2614	(25,641.26)	(24,422.64)	0.0000	4.3300	(1,280.0578)	0.0000	3.0841	(8.6840)	0.0000	1	(5.5999)	01/06/2025
002439.ZK	12/30/2024	SDB3260123592	(100.00)	2.2614	(237.42)	(226.14)	0.0000	4.3300	(1,280.0578)	0.0000	0.0286	(0.0804)	0.0000	1	(0.0519)	01/06/2025
002439.ZK	12/30/2024	SDB3260123592	(3,100.00)	2.2614	(7,359.99)	(7,010.20)	0.0000	4.3300	(1,280.0578)	0.0000	0.8852	(2.4926)	0.0000	1	(1.6074)	01/06/2025
002439.ZK	12/30/2024	SDB3260123592	(2,200.00)	2.2614	(5,223.22)	(4,974.98)	0.0000	4.3300	(1,280.0578)	0.0000	0.6282	(1.7690)	0.0000	1	(1.1407)	01/06/2025
002439.ZK	12/30/2024	SDB3260123592	(100.00)	2.2614	(237.42)	(226.14)	0.0000	4.3300	(1,280.0578)	0.0000	0.0286	(0.0804)	0.0000	1	(0.0519)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
VENUSTECH GROUP INC CMN CLASS A SERIES NORTHBOUND (Cont.)																
002439.ZK	12/30/2024	SDB3260123592	(3,000.00)	2.2614	(7,122.57)	(6,784.07)	0.0000	4.3300	(1,280.0578)	0.0000	0.8567	(2.4122)	0.0000	1	(1.5555)	01/06/2025
002439.ZK	12/30/2024	SDB3260123592	(1,300.00)	2.2614	(3,086.45)	(2,939.76)	0.0000	4.3300	(1,280.0578)	0.0000	0.3712	(1.0453)	0.0000	1	(0.6741)	01/06/2025
002439.ZK	12/30/2024	SDB3260123592	(4,200.00)	2.2614	(9,971.60)	(9,497.70)	0.0000	4.3300	(1,280.0578)	0.0000	1.1994	(3.3771)	0.0000	1	(2.1777)	01/06/2025
002439.ZK	12/30/2024	SDB3260123592	(6,000.00)	2.2614	(14,245.15)	(13,568.14)	0.0000	4.3300	(1,280.0578)	0.0000	1.7134	(4.8244)	0.0000	1	(3.1111)	01/06/2025
002439.ZK	12/30/2024	SDB3260123592	(10,100.00)	2.2614	(23,979.33)	(22,839.70)	0.0000	4.3300	(1,280.0578)	0.0000	2.8842	(8.1211)	0.0000	1	(5.2370)	01/06/2025
002439.ZK	12/30/2024	SDB3260123592	(100.00)	2.2614	(237.42)	(226.14)	0.0000	4.3300	(1,280.0578)	0.0000	0.0286	(0.0804)	0.0000	1	(0.0519)	01/06/2025
002439.ZK	12/30/2024	SDB3260123592	(4,500.00)	2.2614	(10,683.86)	(10,176.10)	0.0000	4.3300	(1,280.0578)	0.0000	1.2850	(3.6183)	0.0000	1	(2.3333)	01/06/2025
002439.ZK	12/30/2024	SDB3260123592	(3,700.00)	2.2614	(8,784.51)	(8,367.02)	0.0000	4.3300	(1,280.0578)	0.0000	1.0566	(2.9751)	0.0000	1	(1.9185)	01/06/2025
002439.ZK	12/30/2024	SDB3260123592	(3,000.00)	2.2614	(7,122.57)	(6,784.07)	0.0000	4.3300	(1,280.0578)	0.0000	0.8567	(2.4122)	0.0000	1	(1.5555)	01/06/2025
002439.ZK	12/30/2024	SDB3260123592	(1,100.00)	2.2614	(2,611.61)	(2,487.49)	0.0000	4.3300	(1,280.0578)	0.0000	0.3141	(0.8845)	0.0000	1	(0.5704)	01/06/2025
002439.ZK	12/30/2024	SDB3260123592	(700.00)	2.2614	(1,661.93)	(1,582.95)	0.0000	4.3300	(1,280.0578)	0.0000	0.1999	(0.5629)	0.0000	1	(0.3630)	01/06/2025
002439.ZK	12/30/2024	SDB3260123592	(13,000.00)	2.2614	(30,864.48)	(29,397.63)	0.0000	4.3300	(1,280.0578)	0.0000	3.7123	(10.4530)	0.0000	1	(6.7407)	01/06/2025
002439.ZK	12/30/2024	SDB3260123592	(3,900.00)	2.2614	(9,259.34)	(8,819.29)	0.0000	4.3300	(1,280.0578)	0.0000	1.1137	(3.1359)	0.0000	1	(2.0222)	01/06/2025
002439.ZK	12/30/2024	SDB3260123592	(300.00)	2.2614	(712.26)	(678.41)	0.0000	4.3300	(1,280.0578)	0.0000	0.0857	(0.2412)	0.0000	1	(0.1556)	01/06/2025
002439.ZK	12/30/2024	SDB3260123592	(1,100.00)	2.2614	(2,611.61)	(2,487.49)	0.0000	4.3300	(1,280.0578)	0.0000	0.3141	(0.8845)	0.0000	1	(0.5704)	01/06/2025
002439.ZK	12/30/2024	SDB3260123592	(2,800.00)	2.2614	(6,647.73)	(6,331.80)	0.0000	4.3300	(1,280.0578)	0.0000	0.7996	(2.2514)	0.0000	1	(1.4518)	01/06/2025
002439.ZK	12/30/2024	SDB3260123592	(3,800.00)	2.2614	(9,021.93)	(8,593.15)	0.0000	4.3300	(1,280.0578)	0.0000	1.0851	(3.0555)	0.0000	1	(1.9703)	01/06/2025
002439.ZK	12/30/2024	SDB3260123592	(200.00)	2.2614	(474.84)	(452.27)	0.0000	4.3300	(1,280.0578)	0.0000	0.0571	(0.1608)	0.0000	1	(0.1037)	01/06/2025
002439.ZK	12/30/2024	SDB3260123592	(14,500.00)	2.2614	(34,425.77)	(32,789.66)	0.0000	4.3300	(1,280.0578)	0.0000	4.1407	(11.6591)	0.0000	1	(7.5184)	01/06/2025
002439.ZK	12/30/2024	SDB3260123592	(8,700.00)	2.2614	(20,655.46)	(19,673.80)	0.0000	4.3300	(1,280.0578)	0.0000	2.4844	(6.9954)	0.0000	1	(4.5111)	01/06/2025
002439.ZK	12/30/2024	SDB3260123592	(400.00)	2.2614	(949.68)	(904.50)	0.0000	4.3300	(1,280.0578)	0.0000	0.1142	(0.3216)	0.0000	1	(0.2074)	01/06/2025
002439.ZK	12/30/2024	SDB3260123592	(100.00)	2.2614	(237.42)	(226.14)	0.0000	4.3300	(1,280.0578)	0.0000	0.0286	(0.0804)	0.0000	1	(0.0519)	01/06/2025
002439.ZK	12/27/2024	SDB3260123592	(3,800.00)	2.3358	(8,662.35)	(8,876.02)	0.0000	4.3300	(1,280.0578)	0.0000	3.1257	(9.4682)	0.0000	3	(6.3425)	01/06/2025
002439.ZK	12/27/2024	SDB3260123592	(6,100.00)	2.3358	(13,985.59)	(14,248.36)	0.0000	4.3300	(1,280.0578)	0.0000	5.0465	(15.1989)	0.0000	3	(10.1525)	01/06/2025
002439.ZK	12/27/2024	SDB3260123592	(100.00)	2.3358	(239.27)	(233.58)	0.0000	4.3300	(1,280.0578)	0.0000	0.0863	(0.2492)	0.0000	3	(0.1628)	01/06/2025
002439.ZK	12/27/2024	SDB3260123592	(6,700.00)	2.3358	(16,017.02)	(15,649.83)	0.0000	4.3300	(1,280.0578)	0.0000	5.7795	(16.6939)	0.0000	3	(10.9144)	01/06/2025
002439.ZK	12/27/2024	SDB3260123592	(4,200.00)	2.3358	(10,043.23)	(9,810.34)	0.0000	4.3300	(1,280.0578)	0.0000	3.6239	(10.4648)	0.0000	3	(6.8409)	01/06/2025
002439.ZK	12/27/2024	SDB3260123592	(8,300.00)	2.3358	(19,544.32)	(19,387.11)	0.0000	4.3300	(1,280.0578)	0.0000	7.0522	(20.6805)	0.0000	3	(13.6283)	01/06/2025
002439.ZK	12/27/2024	SDB3260123592	(14,200.00)	2.3358	(33,512.26)	(33,168.30)	0.0000	4.3300	(1,280.0578)	0.0000	12.0923	(35.3811)	0.0000	3	(23.2888)	01/06/2025
002439.ZK	12/27/2024	SDB3260123592	(3,000.00)	2.3358	(7,122.85)	(7,007.39)	0.0000	4.3300	(1,280.0578)	0.0000	2.5702	(7.4749)	0.0000	3	(4.9047)	01/06/2025
002439.ZK	12/27/2024	SDB3260123592	(3,100.00)	2.3358	(7,355.86)	(7,240.97)	0.0000	4.3300	(1,280.0578)	0.0000	2.6542	(7.7240)	0.0000	3	(5.0698)	01/06/2025
002439.ZK	12/27/2024	SDB3260123592	(11,300.00)	2.3358	(26,935.46)	(26,394.49)	0.0000	4.3300	(1,280.0578)	0.0000	9.7192	(28.1554)	0.0000	3	(18.4362)	01/06/2025
002439.ZK	12/27/2024	SDB3260123592	(8,100.00)	2.3358	(19,216.28)	(18,919.95)	0.0000	4.3300	(1,280.0578)	0.0000	6.9339	(20.1822)	0.0000	3	(13.2483)	01/06/2025
002439.ZK	12/27/2024	SDB3260123592	(100.00)	2.3358	(237.42)	(233.58)	0.0000	4.3300	(1,280.0578)	0.0000	0.0857	(0.2492)	0.0000	3	(0.1635)	01/06/2025
002439.ZK	12/27/2024	SDB3260123592	(12,000.00)	2.3358	(28,490.29)	(28,029.55)	0.0000	4.3300	(1,280.0578)	0.0000	10.2802	(29.8995)	0.0000	3	(19.6193)	01/06/2025
002439.ZK	12/27/2024	SDB3260123592	(3,800.00)	2.3358	(9,021.93)	(8,876.02)	0.0000	4.3300	(1,280.0578)	0.0000	3.2554	(9.4682)	0.0000	3	(6.2128)	01/06/2025
002439.ZK	12/27/2024	SDB3260123592	(2,000.00)	2.3358	(4,748.38)	(4,671.59)	0.0000	4.3300	(1,280.0578)	0.0000	1.7134	(4.9833)	0.0000	3	(3.2699)	01/06/2025
002439.ZK	12/27/2024	SDB3260123592	(2,500.00)	2.3358	(5,935.48)	(5,839.49)	0.0000	4.3300	(1,280.0578)	0.0000	2.1417	(6.2291)	0.0000	3	(4.0874)	01/06/2025
002439.ZK	12/27/2024	SDB3260123592	(24,600.00)	2.3358	(58,405.10)	(57,460.58)	0.0000	4.3300	(1,280.0578)	0.0000	21.0745	(61.2941)	0.0000	3	(40.2195)	01/06/2025
002439.ZK	12/27/2024	SDB3260123592	(400.00)	2.3358	(949.68)	(934.32)	0.0000	4.3300	(1,280.0578)	0.0000	0.3427	(0.9967)	0.0000	3	(0.6540)	01/06/2025
002439.ZK	12/27/2024	SDB3260123592	(400.00)	2.3358	(949.68)	(934.32)	0.0000	4.3300	(1,280.0578)	0.0000	0.3427	(0.9967)	0.0000	3	(0.6540)	01/06/2025
002439.ZK	12/27/2024	SDB3260123592	(1,700.00)	2.3358	(4,036.12)	(3,970.85)	0.0000	4.3300	(1,280.0578)	0.0000	1.4564	(4.2358)	0.0000	3	(2.7794)	01/06/2025
002439.ZK	12/27/2024	SDB3260123592	(9,400.00)	2.3358	(22,317.40)	(21,956.48)	0.0000	4.3300	(1,280.0578)	0.0000	8.0529	(23.4213)	0.0000	3	(15.3684)	01/06/2025
002439.ZK	12/27/2024	SDB3260123592	(400.00)	2.3358	(949.68)	(934.32)	0.0000	4.3300	(1,280.0578)	0.0000	0.3427	(0.9967)	0.0000	3	(0.6540)	01/06/2025
002439.ZK	12/27/2024	SDB3260123592	(1,500.00)	2.3358	(3,561.29)	(3,503.69)	0.0000	4.3300	(1,280.0578)	0.0000	1.2850	(3.7374)	0.0000	3	(2.4524)	01/06/2025
002439.ZK	12/27/2024	SDB3260123592	(7,600.00)	2.3358	(18,043.85)	(17,752.05)	0.0000	4.3300	(1,280.0578)	0.0000	6.5108	(18.9364)	0.0000	3	(12.4256)	01/06/2025
002439.ZK	12/27/2024	SDB3260123592	(1,100.00)	2.3358	(2,611.61)	(2,569.38)	0.0000	4.3300	(1,280.0578)	0.0000	0.9424	(2.7408)	0.0000	3	(1.7984)	01/06/2025
002439.ZK	12/27/2024	SDB3260123592	(1,000.00)	2.3358	(2,374.19)	(2,335.80)	0.0000	4.3300	(1,280.0578)	0.0000	0.8567	(2.4916)	0.0000	3	(1.6349)	01/06/2025
002439.ZK	12/27/2024	SDB3260123592	(1,100.00)	2.3358	(2,611.61)	(2,569.38)	0.0000	4.3300	(1,280.0578)	0.0000	0.9424	(2.7408)	0.0000	3	(1.7984)	01/06/2025
002439.ZK	12/27/2024	SDB3260123592	(4,500.00)	2.3358	(10,683.86)	(10,511.08)	0.0000	4.3300	(1,280.0578)	0.0000	3.8551	(11.2123)	0.0000	3	(7.3572)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
VENUSTECH GROUP INC CMN CLASS A SERIES NORTHBOUND (Cont.)																
002439.ZK	12/27/2024	SDB3260123592	(8,400.00)	2.3358	(19,943.20)	(19,620.69)	0.0000	4.3300	(1,280.0578)	0.0000	7.1962	(20.9297)	0.0000	3	(13.7335)	01/06/2025
002439.ZK	12/27/2024	SDB3260123592	(1,000.00)	2.3358	(2,374.19)	(2,335.80)	0.0000	4.3300	(1,280.0578)	0.0000	0.8567	(2.4916)	0.0000	3	(1.6349)	01/06/2025
002439.ZK	12/27/2024	SDB3260123592	(1,200.00)	2.3358	(2,849.03)	(2,802.96)	0.0000	4.3300	(1,280.0578)	0.0000	1.0280	(2.9900)	0.0000	3	(1.9619)	01/06/2025
002439.ZK	12/27/2024	SDB3260123592	(18,100.00)	2.3358	(42,972.86)	(42,277.91)	0.0000	4.3300	(1,280.0578)	0.0000	15.5060	(45.0985)	0.0000	3	(29.5924)	01/06/2025
002439.ZK	12/27/2024	SDB3260123592	(1,100.00)	2.3358	(2,611.61)	(2,569.38)	0.0000	4.3300	(1,280.0578)	0.0000	0.9424	(2.7408)	0.0000	3	(1.7984)	01/06/2025
002439.ZK	12/27/2024	SDB3260123592	(8,300.00)	2.3358	(19,705.79)	(19,387.11)	0.0000	4.3300	(1,280.0578)	0.0000	7.1105	(20.6805)	0.0000	3	(13.5700)	01/06/2025
002439.ZK	12/27/2024	SDB3260123592	(5,200.00)	2.3358	(12,345.79)	(12,146.14)	0.0000	4.3300	(1,280.0578)	0.0000	4.4548	(12.9565)	0.0000	3	(8.5017)	01/06/2025
002439.ZK	12/27/2024	SDB3260123592	(4,700.00)	2.3358	(11,158.70)	(10,978.24)	0.0000	4.3300	(1,280.0578)	0.0000	4.0264	(11.7107)	0.0000	3	(7.6842)	01/06/2025
002439.ZK	12/27/2024	SDB3260123592	(200.00)	2.3358	(474.84)	(467.16)	0.0000	4.3300	(1,280.0578)	0.0000	0.1713	(0.4983)	0.0000	3	(0.3270)	01/06/2025
002439.ZK	12/27/2024	SDB3260123592	(5,800.00)	2.3358	(13,770.31)	(13,547.62)	0.0000	4.3300	(1,280.0578)	0.0000	4.9688	(14.4514)	0.0000	3	(9.4827)	01/06/2025
002439.ZK	12/27/2024	SDB3260123592	(6,800.00)	2.3358	(16,144.50)	(15,883.41)	0.0000	4.3300	(1,280.0578)	0.0000	5.8255	(16.9431)	0.0000	3	(11.1176)	01/06/2025
002439.ZK	12/27/2024	SDB3260123592	(2,200.00)	2.3358	(5,223.22)	(5,138.75)	0.0000	4.3300	(1,280.0578)	0.0000	1.8847	(5.4816)	0.0000	3	(3.5969)	01/06/2025
002439.ZK	12/27/2024	SDB3260123592	(97,500.00)	2.3358	(231,483.62)	(227,740.11)	0.0000	4.3300	(1,280.0578)	0.0000	83.5270	(242.9338)	0.0000	3	(159.4067)	01/06/2025
002439.ZK	12/27/2024	SDB3260123592	(10,800.00)	2.3358	(25,641.26)	(25,226.60)	0.0000	4.3300	(1,280.0578)	0.0000	9.2522	(26.9096)	0.0000	3	(17.6574)	01/06/2025
002439.ZK	12/27/2024	SDB3260123592	(100.00)	2.3358	(237.42)	(233.58)	0.0000	4.3300	(1,280.0578)	0.0000	0.0857	(0.2492)	0.0000	3	(0.1635)	01/06/2025
002439.ZK	12/27/2024	SDB3260123592	(3,100.00)	2.3358	(7,359.99)	(7,240.97)	0.0000	4.3300	(1,280.0578)	0.0000	2.6557	(7.7240)	0.0000	3	(5.0683)	01/06/2025
002439.ZK	12/27/2024	SDB3260123592	(2,200.00)	2.3358	(5,223.22)	(5,138.75)	0.0000	4.3300	(1,280.0578)	0.0000	1.8847	(5.4816)	0.0000	3	(3.5969)	01/06/2025
002439.ZK	12/27/2024	SDB3260123592	(100.00)	2.3358	(237.42)	(233.58)	0.0000	4.3300	(1,280.0578)	0.0000	0.0857	(0.2492)	0.0000	3	(0.1635)	01/06/2025
002439.ZK	12/27/2024	SDB3260123592	(3,000.00)	2.3358	(7,122.57)	(7,007.39)	0.0000	4.3300	(1,280.0578)	0.0000	2.5701	(7.4749)	0.0000	3	(4.9048)	01/06/2025
002439.ZK	12/27/2024	SDB3260123592	(1,300.00)	2.3358	(3,086.45)	(3,036.53)	0.0000	4.3300	(1,280.0578)	0.0000	1.1137	(3.2391)	0.0000	3	(2.1254)	01/06/2025
002439.ZK	12/27/2024	SDB3260123592	(4,200.00)	2.3358	(9,971.60)	(9,810.34)	0.0000	4.3300	(1,280.0578)	0.0000	3.5981	(10.4648)	0.0000	3	(6.8668)	01/06/2025
002439.ZK	12/27/2024	SDB3260123592	(6,000.00)	2.3358	(14,245.15)	(14,014.78)	0.0000	4.3300	(1,280.0578)	0.0000	5.1401	(14.9498)	0.0000	3	(9.8096)	01/06/2025
002439.ZK	12/27/2024	SDB3260123592	(10,100.00)	2.3358	(23,979.33)	(23,591.54)	0.0000	4.3300	(1,280.0578)	0.0000	8.6525	(25.1654)	0.0000	3	(16.5129)	01/06/2025
002439.ZK	12/27/2024	SDB3260123592	(100.00)	2.3358	(237.42)	(233.58)	0.0000	4.3300	(1,280.0578)	0.0000	0.0857	(0.2492)	0.0000	3	(0.1635)	01/06/2025
002439.ZK	12/27/2024	SDB3260123592	(4,500.00)	2.3358	(10,683.86)	(10,511.08)	0.0000	4.3300	(1,280.0578)	0.0000	3.8551	(11.2123)	0.0000	3	(7.3572)	01/06/2025
002439.ZK	12/27/2024	SDB3260123592	(3,700.00)	2.3358	(8,784.51)	(8,642.45)	0.0000	4.3300	(1,280.0578)	0.0000	3.1697	(9.2190)	0.0000	3	(6.0493)	01/06/2025
002439.ZK	12/27/2024	SDB3260123592	(3,000.00)	2.3358	(7,122.57)	(7,007.39)	0.0000	4.3300	(1,280.0578)	0.0000	2.5701	(7.4749)	0.0000	3	(4.9048)	01/06/2025
002439.ZK	12/27/2024	SDB3260123592	(1,100.00)	2.3358	(2,611.61)	(2,569.38)	0.0000	4.3300	(1,280.0578)	0.0000	0.9424	(2.7408)	0.0000	3	(1.7984)	01/06/2025
002439.ZK	12/27/2024	SDB3260123592	(700.00)	2.3358	(1,661.93)	(1,635.06)	0.0000	4.3300	(1,280.0578)	0.0000	0.5997	(1.7441)	0.0000	3	(1.1445)	01/06/2025
002439.ZK	12/27/2024	SDB3260123592	(13,000.00)	2.3358	(30,864.48)	(30,365.35)	0.0000	4.3300	(1,280.0578)	0.0000	11.1369	(32.3912)	0.0000	3	(21.2542)	01/06/2025
002439.ZK	12/27/2024	SDB3260123592	(3,900.00)	2.3358	(9,259.34)	(9,109.60)	0.0000	4.3300	(1,280.0578)	0.0000	3.3411	(9.7174)	0.0000	3	(6.3763)	01/06/2025
002439.ZK	12/27/2024	SDB3260123592	(300.00)	2.3358	(712.26)	(700.74)	0.0000	4.3300	(1,280.0578)	0.0000	0.2570	(0.7475)	0.0000	3	(0.4905)	01/06/2025
002439.ZK	12/27/2024	SDB3260123592	(1,100.00)	2.3358	(2,611.61)	(2,569.38)	0.0000	4.3300	(1,280.0578)	0.0000	0.9424	(2.7408)	0.0000	3	(1.7984)	01/06/2025
002439.ZK	12/27/2024	SDB3260123592	(2,800.00)	2.3358	(6,647.73)	(6,540.23)	0.0000	4.3300	(1,280.0578)	0.0000	2.3987	(6.9766)	0.0000	3	(4.5778)	01/06/2025
002439.ZK	12/27/2024	SDB3260123592	(3,800.00)	2.3358	(9,021.93)	(8,876.02)	0.0000	4.3300	(1,280.0578)	0.0000	3.2554	(9.4682)	0.0000	3	(6.2128)	01/06/2025
002439.ZK	12/27/2024	SDB3260123592	(200.00)	2.3358	(474.84)	(467.16)	0.0000	4.3300	(1,280.0578)	0.0000	0.1713	(0.4983)	0.0000	3	(0.3270)	01/06/2025
002439.ZK	12/27/2024	SDB3260123592	(14,500.00)	2.3358	(34,425.77)	(33,869.04)	0.0000	4.3300	(1,280.0578)	0.0000	12.4220	(36.1286)	0.0000	3	(23.7066)	01/06/2025
002439.ZK	12/27/2024	SDB3260123592	(8,700.00)	2.3358	(20,655.46)	(20,321.43)	0.0000	4.3300	(1,280.0578)	0.0000	7.4532	(21.6772)	0.0000	3	(14.2240)	01/06/2025
002439.ZK	12/27/2024	SDB3260123592	(400.00)	2.3358	(949.68)	(934.32)	0.0000	4.3300	(1,280.0578)	0.0000	0.3427	(0.9967)	0.0000	3	(0.6540)	01/06/2025
002439.ZK	12/27/2024	SDB3260123592	(100.00)	2.3358	(237.42)	(233.58)	0.0000	4.3300	(1,280.0578)	0.0000	0.0857	(0.2492)	0.0000	3	(0.1635)	01/06/2025
002439.ZK	12/26/2024	SDB3260123592	(3,800.00)	2.3188	(8,662.35)	(8,811.60)	0.0000	4.3300	(1,280.0578)	0.0000	1.0419	(3.1332)	0.0000	1	(2.0913)	01/06/2025
002439.ZK	12/26/2024	SDB3260123592	(6,100.00)	2.3188	(13,985.59)	(14,144.93)	0.0000	4.3300	(1,280.0578)	0.0000	1.6822	(5.0295)	0.0000	1	(3.3474)	01/06/2025
002439.ZK	12/26/2024	SDB3260123592	(100.00)	2.3188	(239.27)	(231.88)	0.0000	4.3300	(1,280.0578)	0.0000	0.0288	(0.0825)	0.0000	1	(0.0537)	01/06/2025
002439.ZK	12/26/2024	SDB3260123592	(6,700.00)	2.3188	(16,017.02)	(15,536.23)	0.0000	4.3300	(1,280.0578)	0.0000	1.9265	(5.5242)	0.0000	1	(3.5978)	01/06/2025
002439.ZK	12/26/2024	SDB3260123592	(4,200.00)	2.3188	(10,043.23)	(9,739.13)	0.0000	4.3300	(1,280.0578)	0.0000	1.2080	(3.4630)	0.0000	1	(2.2550)	01/06/2025
002439.ZK	12/26/2024	SDB3260123592	(8,300.00)	2.3188	(19,544.32)	(19,246.38)	0.0000	4.3300	(1,280.0578)	0.0000	2.3507	(6.8435)	0.0000	1	(4.4927)	01/06/2025
002439.ZK	12/26/2024	SDB3260123592	(14,200.00)	2.3188	(33,512.26)	(32,927.54)	0.0000	4.3300	(1,280.0578)	0.0000	4.0308	(11.7081)	0.0000	1	(7.6773)	01/06/2025
002439.ZK	12/26/2024	SDB3260123592	(3,000.00)	2.3188	(7,122.85)	(6,956.52)	0.0000	4.3300	(1,280.0578)	0.0000	0.8567	(2.4735)	0.0000	1	(1.6168)	01/06/2025
002439.ZK	12/26/2024	SDB3260123592	(3,100.00)	2.3188	(7,355.86)	(7,188.41)	0.0000	4.3300	(1,280.0578)	0.0000	0.8847	(2.5560)	0.0000	1	(1.6712)	01/06/2025
002439.ZK	12/26/2024	SDB3260123592	(11,300.00)	2.3188	(26,935.46)	(26,202.90)	0.0000	4.3300	(1,280.0578)	0.0000	3.2397	(9.3170)	0.0000	1	(6.0773)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
VENUSTECH GROUP INC CMN CLASS A SERIES NORTHBOUND (Cont.)																
002439.ZK	12/26/2024	SDB3260123592	(8,100.00)	2.3188	(19,216.28)	(18,782.61)	0.0000	4.3300	(1,280.0578)	0.0000	2.3113	(6.6786)	0.0000	1	(4.3673)	01/06/2025
002439.ZK	12/26/2024	SDB3260123592	(100.00)	2.3188	(237.42)	(231.88)	0.0000	4.3300	(1,280.0578)	0.0000	0.0286	(0.0825)	0.0000	1	(0.0539)	01/06/2025
002439.ZK	12/26/2024	SDB3260123592	(12,000.00)	2.3188	(28,490.29)	(27,826.09)	0.0000	4.3300	(1,280.0578)	0.0000	3.4267	(9.8942)	0.0000	1	(6.4674)	01/06/2025
002439.ZK	12/26/2024	SDB3260123592	(3,800.00)	2.3188	(9,021.93)	(8,811.60)	0.0000	4.3300	(1,280.0578)	0.0000	1.0851	(3.1332)	0.0000	1	(2.0480)	01/06/2025
002439.ZK	12/26/2024	SDB3260123592	(2,000.00)	2.3188	(4,748.38)	(4,637.68)	0.0000	4.3300	(1,280.0578)	0.0000	0.5711	(1.6490)	0.0000	1	(1.0779)	01/06/2025
002439.ZK	12/26/2024	SDB3260123592	(2,500.00)	2.3188	(5,935.48)	(5,797.10)	0.0000	4.3300	(1,280.0578)	0.0000	0.7139	(2.0613)	0.0000	1	(1.3474)	01/06/2025
002439.ZK	12/26/2024	SDB3260123592	(24,600.00)	2.3188	(58,405.10)	(57,043.49)	0.0000	4.3300	(1,280.0578)	0.0000	7.0248	(20.2830)	0.0000	1	(13.2582)	01/06/2025
002439.ZK	12/26/2024	SDB3260123592	(400.00)	2.3188	(949.68)	(927.54)	0.0000	4.3300	(1,280.0578)	0.0000	0.1142	(0.3298)	0.0000	1	(0.2156)	01/06/2025
002439.ZK	12/26/2024	SDB3260123592	(400.00)	2.3188	(949.68)	(927.54)	0.0000	4.3300	(1,280.0578)	0.0000	0.1142	(0.3298)	0.0000	1	(0.2156)	01/06/2025
002439.ZK	12/26/2024	SDB3260123592	(1,700.00)	2.3188	(4,036.12)	(3,942.03)	0.0000	4.3300	(1,280.0578)	0.0000	0.4855	(1.4017)	0.0000	1	(0.9162)	01/06/2025
002439.ZK	12/26/2024	SDB3260123592	(9,400.00)	2.3188	(22,317.40)	(21,797.11)	0.0000	4.3300	(1,280.0578)	0.0000	2.6843	(7.7504)	0.0000	1	(5.0661)	01/06/2025
002439.ZK	12/26/2024	SDB3260123592	(400.00)	2.3188	(949.68)	(927.54)	0.0000	4.3300	(1,280.0578)	0.0000	0.1142	(0.3298)	0.0000	1	(0.2156)	01/06/2025
002439.ZK	12/26/2024	SDB3260123592	(1,500.00)	2.3188	(3,561.29)	(3,478.26)	0.0000	4.3300	(1,280.0578)	0.0000	0.4283	(1.2368)	0.0000	1	(0.8084)	01/06/2025
002439.ZK	12/26/2024	SDB3260123592	(7,600.00)	2.3188	(18,043.85)	(17,623.19)	0.0000	4.3300	(1,280.0578)	0.0000	2.1703	(6.2663)	0.0000	1	(4.0960)	01/06/2025
002439.ZK	12/26/2024	SDB3260123592	(1,100.00)	2.3188	(2,611.61)	(2,550.73)	0.0000	4.3300	(1,280.0578)	0.0000	0.3141	(0.9070)	0.0000	1	(0.5928)	01/06/2025
002439.ZK	12/26/2024	SDB3260123592	(1,000.00)	2.3188	(2,374.19)	(2,318.84)	0.0000	4.3300	(1,280.0578)	0.0000	0.2856	(0.8245)	0.0000	1	(0.5390)	01/06/2025
002439.ZK	12/26/2024	SDB3260123592	(1,100.00)	2.3188	(2,611.61)	(2,550.73)	0.0000	4.3300	(1,280.0578)	0.0000	0.3141	(0.9070)	0.0000	1	(0.5928)	01/06/2025
002439.ZK	12/26/2024	SDB3260123592	(4,500.00)	2.3188	(10,683.86)	(10,434.78)	0.0000	4.3300	(1,280.0578)	0.0000	1.2850	(3.7103)	0.0000	1	(2.4253)	01/06/2025
002439.ZK	12/26/2024	SDB3260123592	(8,400.00)	2.3188	(19,943.20)	(19,478.26)	0.0000	4.3300	(1,280.0578)	0.0000	2.3987	(6.9259)	0.0000	1	(4.5272)	01/06/2025
002439.ZK	12/26/2024	SDB3260123592	(1,000.00)	2.3188	(2,374.19)	(2,318.84)	0.0000	4.3300	(1,280.0578)	0.0000	0.2856	(0.8245)	0.0000	1	(0.5390)	01/06/2025
002439.ZK	12/26/2024	SDB3260123592	(1,200.00)	2.3188	(2,849.03)	(2,782.61)	0.0000	4.3300	(1,280.0578)	0.0000	0.3427	(0.9894)	0.0000	1	(0.6467)	01/06/2025
002439.ZK	12/26/2024	SDB3260123592	(18,100.00)	2.3188	(42,972.86)	(41,971.02)	0.0000	4.3300	(1,280.0578)	0.0000	5.1687	(14.9237)	0.0000	1	(9.7550)	01/06/2025
002439.ZK	12/26/2024	SDB3260123592	(1,100.00)	2.3188	(2,611.61)	(2,550.73)	0.0000	4.3300	(1,280.0578)	0.0000	0.3141	(0.9070)	0.0000	1	(0.5928)	01/06/2025
002439.ZK	12/26/2024	SDB3260123592	(8,300.00)	2.3188	(19,705.79)	(19,246.38)	0.0000	4.3300	(1,280.0578)	0.0000	2.3702	(6.8435)	0.0000	1	(4.4733)	01/06/2025
002439.ZK	12/26/2024	SDB3260123592	(5,200.00)	2.3188	(12,345.79)	(12,057.97)	0.0000	4.3300	(1,280.0578)	0.0000	1.4849	(4.2875)	0.0000	1	(2.8025)	01/06/2025
002439.ZK	12/26/2024	SDB3260123592	(4,700.00)	2.3188	(11,158.70)	(10,898.55)	0.0000	4.3300	(1,280.0578)	0.0000	1.3421	(3.8752)	0.0000	1	(2.5331)	01/06/2025
002439.ZK	12/26/2024	SDB3260123592	(200.00)	2.3188	(474.84)	(463.77)	0.0000	4.3300	(1,280.0578)	0.0000	0.0571	(0.1649)	0.0000	1	(0.1078)	01/06/2025
002439.ZK	12/26/2024	SDB3260123592	(5,800.00)	2.3188	(13,770.31)	(13,449.28)	0.0000	4.3300	(1,280.0578)	0.0000	1.6563	(4.7822)	0.0000	1	(3.1259)	01/06/2025
002439.ZK	12/26/2024	SDB3260123592	(6,800.00)	2.3188	(16,144.50)	(15,768.12)	0.0000	4.3300	(1,280.0578)	0.0000	1.9418	(5.6067)	0.0000	1	(3.6649)	01/06/2025
002439.ZK	12/26/2024	SDB3260123592	(2,200.00)	2.3188	(5,223.22)	(5,101.45)	0.0000	4.3300	(1,280.0578)	0.0000	0.6282	(1.8139)	0.0000	1	(1.1857)	01/06/2025
002439.ZK	12/26/2024	SDB3260123592	(97,500.00)	2.3188	(231,483.62)	(226,087.00)	0.0000	4.3300	(1,280.0578)	0.0000	27.8423	(80.3901)	0.0000	1	(52.5478)	01/06/2025
002439.ZK	12/26/2024	SDB3260123592	(10,800.00)	2.3188	(25,641.26)	(25,043.48)	0.0000	4.3300	(1,280.0578)	0.0000	3.0841	(8.9048)	0.0000	1	(5.8207)	01/06/2025
002439.ZK	12/26/2024	SDB3260123592	(100.00)	2.3188	(237.42)	(231.88)	0.0000	4.3300	(1,280.0578)	0.0000	0.0286	(0.0825)	0.0000	1	(0.0539)	01/06/2025
002439.ZK	12/26/2024	SDB3260123592	(3,100.00)	2.3188	(7,359.99)	(7,188.41)	0.0000	4.3300	(1,280.0578)	0.0000	0.8852	(2.5560)	0.0000	1	(1.6707)	01/06/2025
002439.ZK	12/26/2024	SDB3260123592	(2,200.00)	2.3188	(5,223.22)	(5,101.45)	0.0000	4.3300	(1,280.0578)	0.0000	0.6282	(1.8139)	0.0000	1	(1.1857)	01/06/2025
002439.ZK	12/26/2024	SDB3260123592	(100.00)	2.3188	(237.42)	(231.88)	0.0000	4.3300	(1,280.0578)	0.0000	0.0286	(0.0825)	0.0000	1	(0.0539)	01/06/2025
002439.ZK	12/26/2024	SDB3260123592	(3,000.00)	2.3188	(7,122.57)	(6,956.52)	0.0000	4.3300	(1,280.0578)	0.0000	0.8567	(2.4735)	0.0000	1	(1.6169)	01/06/2025
002439.ZK	12/26/2024	SDB3260123592	(1,300.00)	2.3188	(3,086.45)	(3,014.49)	0.0000	4.3300	(1,280.0578)	0.0000	0.3712	(1.0719)	0.0000	1	(0.7006)	01/06/2025
002439.ZK	12/26/2024	SDB3260123592	(4,200.00)	2.3188	(9,971.60)	(9,739.13)	0.0000	4.3300	(1,280.0578)	0.0000	1.1994	(3.4630)	0.0000	1	(2.2636)	01/06/2025
002439.ZK	12/26/2024	SDB3260123592	(6,000.00)	2.3188	(14,245.15)	(13,913.05)	0.0000	4.3300	(1,280.0578)	0.0000	1.7134	(4.9471)	0.0000	1	(3.2337)	01/06/2025
002439.ZK	12/26/2024	SDB3260123592	(10,100.00)	2.3188	(23,979.33)	(23,420.29)	0.0000	4.3300	(1,280.0578)	0.0000	2.8842	(8.3276)	0.0000	1	(5.4434)	01/06/2025
002439.ZK	12/26/2024	SDB3260123592	(100.00)	2.3188	(237.42)	(231.88)	0.0000	4.3300	(1,280.0578)	0.0000	0.0286	(0.0825)	0.0000	1	(0.0539)	01/06/2025
002439.ZK	12/26/2024	SDB3260123592	(4,500.00)	2.3188	(10,683.86)	(10,434.78)	0.0000	4.3300	(1,280.0578)	0.0000	1.2850	(3.7103)	0.0000	1	(2.4253)	01/06/2025
002439.ZK	12/26/2024	SDB3260123592	(3,700.00)	2.3188	(8,784.51)	(8,579.71)	0.0000	4.3300	(1,280.0578)	0.0000	1.0566	(3.0507)	0.0000	1	(1.9941)	01/06/2025
002439.ZK	12/26/2024	SDB3260123592	(3,000.00)	2.3188	(7,122.57)	(6,956.52)	0.0000	4.3300	(1,280.0578)	0.0000	0.8567	(2.4735)	0.0000	1	(1.6169)	01/06/2025
002439.ZK	12/26/2024	SDB3260123592	(1,100.00)	2.3188	(2,611.61)	(2,550.73)	0.0000	4.3300	(1,280.0578)	0.0000	0.3141	(0.9070)	0.0000	1	(0.5928)	01/06/2025
002439.ZK	12/26/2024	SDB3260123592	(700.00)	2.3188	(1,661.93)	(1,623.19)	0.0000	4.3300	(1,280.0578)	0.0000	0.1999	(0.5772)	0.0000	1	(0.3773)	01/06/2025
002439.ZK	12/26/2024	SDB3260123592	(13,000.00)	2.3188	(30,864.48)	(30,144.93)	0.0000	4.3300	(1,280.0578)	0.0000	3.7123	(10.7187)	0.0000	1	(7.0064)	01/06/2025
002439.ZK	12/26/2024	SDB3260123592	(3,900.00)	2.3188	(9,259.34)	(9,043.48)	0.0000	4.3300	(1,280.0578)	0.0000	1.1137	(3.2156)	0.0000	1	(2.1019)	01/06/2025
002439.ZK	12/26/2024	SDB3260123592	(300.00)	2.3188	(712.26)	(695.65)	0.0000	4.3300	(1,280.0578)	0.0000	0.0857	(0.2474)	0.0000	1	(0.1617)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
VENUSTECH GROUP INC CMN CLASS A SERIES NORTHBOUND (Cont.)																
002439.ZK	12/26/2024	SDB3260123592	(1,100.00)	2.3188	(2,611.61)	(2,550.73)	0.0000	4.3300	(1,280.0578)	0.0000	0.3141	(0.9070)	0.0000	1	(0.5928)	01/06/2025
002439.ZK	12/26/2024	SDB3260123592	(2,800.00)	2.3188	(6,647.73)	(6,492.75)	0.0000	4.3300	(1,280.0578)	0.0000	0.7996	(2.3086)	0.0000	1	(1.5091)	01/06/2025
002439.ZK	12/26/2024	SDB3260123592	(3,800.00)	2.3188	(9,021.93)	(8,811.60)	0.0000	4.3300	(1,280.0578)	0.0000	1.0851	(3.1332)	0.0000	1	(2.0480)	01/06/2025
002439.ZK	12/26/2024	SDB3260123592	(200.00)	2.3188	(474.84)	(463.77)	0.0000	4.3300	(1,280.0578)	0.0000	0.0571	(0.1649)	0.0000	1	(0.1078)	01/06/2025
002439.ZK	12/26/2024	SDB3260123592	(14,500.00)	2.3188	(34,425.77)	(33,623.19)	0.0000	4.3300	(1,280.0578)	0.0000	4.1407	(11.9555)	0.0000	1	(7.8148)	01/06/2025
002439.ZK	12/26/2024	SDB3260123592	(8,700.00)	2.3188	(20,655.46)	(20,173.92)	0.0000	4.3300	(1,280.0578)	0.0000	2.4844	(7.1733)	0.0000	1	(4.6889)	01/06/2025
002439.ZK	12/26/2024	SDB3260123592	(400.00)	2.3188	(949.68)	(927.54)	0.0000	4.3300	(1,280.0578)	0.0000	0.1142	(0.3298)	0.0000	1	(0.2156)	01/06/2025
002439.ZK	12/26/2024	SDB3260123592	(100.00)	2.3188	(237.42)	(231.88)	0.0000	4.3300	(1,280.0578)	0.0000	0.0286	(0.0825)	0.0000	1	(0.0539)	01/06/2025
002439.ZK	12/24/2024	SDB3260123592	(3,800.00)	2.3188	(8,662.35)	(8,811.60)	0.0000	4.3300	(1,280.0578)	0.0000	2.0838	(6.2663)	0.0000	2	(4.1825)	01/06/2025
002439.ZK	12/24/2024	SDB3260123592	(6,100.00)	2.3188	(13,985.59)	(14,144.93)	0.0000	4.3300	(1,280.0578)	0.0000	3.3643	(10.0591)	0.0000	2	(6.6948)	01/06/2025
002439.ZK	12/24/2024	SDB3260123592	(100.00)	2.3188	(239.27)	(231.88)	0.0000	4.3300	(1,280.0578)	0.0000	0.0576	(0.1649)	0.0000	2	(0.1073)	01/06/2025
002439.ZK	12/24/2024	SDB3260123592	(6,700.00)	2.3188	(16,017.02)	(15,536.23)	0.0000	4.3300	(1,280.0578)	0.0000	3.8530	(11.0485)	0.0000	2	(7.1955)	01/06/2025
002439.ZK	12/24/2024	SDB3260123592	(4,200.00)	2.3188	(10,043.23)	(9,739.13)	0.0000	4.3300	(1,280.0578)	0.0000	2.4160	(6.9259)	0.0000	2	(4.5100)	01/06/2025
002439.ZK	12/24/2024	SDB3260123592	(8,300.00)	2.3188	(19,544.32)	(19,246.38)	0.0000	4.3300	(1,280.0578)	0.0000	4.7015	(13.6869)	0.0000	2	(8.9854)	01/06/2025
002439.ZK	12/24/2024	SDB3260123592	(14,200.00)	2.3188	(33,512.26)	(32,927.54)	0.0000	4.3300	(1,280.0578)	0.0000	8.0616	(23.4162)	0.0000	2	(15.3546)	01/06/2025
002439.ZK	12/24/2024	SDB3260123592	(3,000.00)	2.3188	(7,122.85)	(6,956.52)	0.0000	4.3300	(1,280.0578)	0.0000	1.7134	(4.9471)	0.0000	2	(3.2336)	01/06/2025
002439.ZK	12/24/2024	SDB3260123592	(3,100.00)	2.3188	(7,355.86)	(7,188.41)	0.0000	4.3300	(1,280.0578)	0.0000	1.7695	(5.1120)	0.0000	2	(3.3425)	01/06/2025
002439.ZK	12/24/2024	SDB3260123592	(11,300.00)	2.3188	(26,935.46)	(26,202.90)	0.0000	4.3300	(1,280.0578)	0.0000	6.4795	(18.6340)	0.0000	2	(12.1545)	01/06/2025
002439.ZK	12/24/2024	SDB3260123592	(8,100.00)	2.3188	(19,216.28)	(18,782.61)	0.0000	4.3300	(1,280.0578)	0.0000	4.6226	(13.3571)	0.0000	2	(8.7345)	01/06/2025
002439.ZK	12/24/2024	SDB3260123592	(100.00)	2.3188	(237.42)	(231.88)	0.0000	4.3300	(1,280.0578)	0.0000	0.0571	(0.1649)	0.0000	2	(0.1078)	01/06/2025
002439.ZK	12/24/2024	SDB3260123592	(12,000.00)	2.3188	(28,490.29)	(27,826.09)	0.0000	4.3300	(1,280.0578)	0.0000	6.8535	(19.7883)	0.0000	2	(12.9348)	01/06/2025
002439.ZK	12/24/2024	SDB3260123592	(3,800.00)	2.3188	(9,021.93)	(8,811.60)	0.0000	4.3300	(1,280.0578)	0.0000	2.1703	(6.2663)	0.0000	2	(4.0960)	01/06/2025
002439.ZK	12/24/2024	SDB3260123592	(2,000.00)	2.3188	(4,748.38)	(4,637.68)	0.0000	4.3300	(1,280.0578)	0.0000	1.1422	(3.2981)	0.0000	2	(2.1558)	01/06/2025
002439.ZK	12/24/2024	SDB3260123592	(2,500.00)	2.3188	(5,935.48)	(5,797.10)	0.0000	4.3300	(1,280.0578)	0.0000	1.4278	(4.1226)	0.0000	2	(2.6948)	01/06/2025
002439.ZK	12/24/2024	SDB3260123592	(24,600.00)	2.3188	(58,405.10)	(57,043.49)	0.0000	4.3300	(1,280.0578)	0.0000	14.0497	(40.5661)	0.0000	2	(26.5164)	01/06/2025
002439.ZK	12/24/2024	SDB3260123592	(400.00)	2.3188	(949.68)	(927.54)	0.0000	4.3300	(1,280.0578)	0.0000	0.2284	(0.6596)	0.0000	2	(0.4312)	01/06/2025
002439.ZK	12/24/2024	SDB3260123592	(400.00)	2.3188	(949.68)	(927.54)	0.0000	4.3300	(1,280.0578)	0.0000	0.2284	(0.6596)	0.0000	2	(0.4312)	01/06/2025
002439.ZK	12/24/2024	SDB3260123592	(1,700.00)	2.3188	(4,036.12)	(3,942.03)	0.0000	4.3300	(1,280.0578)	0.0000	0.9709	(2.8033)	0.0000	2	(1.8324)	01/06/2025
002439.ZK	12/24/2024	SDB3260123592	(9,400.00)	2.3188	(22,317.40)	(21,797.11)	0.0000	4.3300	(1,280.0578)	0.0000	5.3686	(15.5009)	0.0000	2	(10.1323)	01/06/2025
002439.ZK	12/24/2024	SDB3260123592	(400.00)	2.3188	(949.68)	(927.54)	0.0000	4.3300	(1,280.0578)	0.0000	0.2284	(0.6596)	0.0000	2	(0.4312)	01/06/2025
002439.ZK	12/24/2024	SDB3260123592	(1,500.00)	2.3188	(3,561.29)	(3,478.26)	0.0000	4.3300	(1,280.0578)	0.0000	0.8567	(2.4735)	0.0000	2	(1.6169)	01/06/2025
002439.ZK	12/24/2024	SDB3260123592	(7,600.00)	2.3188	(18,043.85)	(17,623.19)	0.0000	4.3300	(1,280.0578)	0.0000	4.3405	(12.5326)	0.0000	2	(8.1921)	01/06/2025
002439.ZK	12/24/2024	SDB3260123592	(1,100.00)	2.3188	(2,611.61)	(2,550.73)	0.0000	4.3300	(1,280.0578)	0.0000	0.6282	(1.8139)	0.0000	2	(1.1857)	01/06/2025
002439.ZK	12/24/2024	SDB3260123592	(1,000.00)	2.3188	(2,374.19)	(2,318.84)	0.0000	4.3300	(1,280.0578)	0.0000	0.5711	(1.6490)	0.0000	2	(1.0779)	01/06/2025
002439.ZK	12/24/2024	SDB3260123592	(1,100.00)	2.3188	(2,611.61)	(2,550.73)	0.0000	4.3300	(1,280.0578)	0.0000	0.6282	(1.8139)	0.0000	2	(1.1857)	01/06/2025
002439.ZK	12/24/2024	SDB3260123592	(4,500.00)	2.3188	(10,683.86)	(10,434.78)	0.0000	4.3300	(1,280.0578)	0.0000	2.5701	(7.4206)	0.0000	2	(4.8506)	01/06/2025
002439.ZK	12/24/2024	SDB3260123592	(8,400.00)	2.3188	(19,943.20)	(19,478.26)	0.0000	4.3300	(1,280.0578)	0.0000	4.7974	(13.8518)	0.0000	2	(9.0544)	01/06/2025
002439.ZK	12/24/2024	SDB3260123592	(1,000.00)	2.3188	(2,374.19)	(2,318.84)	0.0000	4.3300	(1,280.0578)	0.0000	0.5711	(1.6490)	0.0000	2	(1.0779)	01/06/2025
002439.ZK	12/24/2024	SDB3260123592	(1,200.00)	2.3188	(2,849.03)	(2,782.61)	0.0000	4.3300	(1,280.0578)	0.0000	0.6853	(1.9788)	0.0000	2	(1.2935)	01/06/2025
002439.ZK	12/24/2024	SDB3260123592	(18,100.00)	2.3188	(42,972.86)	(41,971.02)	0.0000	4.3300	(1,280.0578)	0.0000	10.3374	(29.8474)	0.0000	2	(19.5100)	01/06/2025
002439.ZK	12/24/2024	SDB3260123592	(1,100.00)	2.3188	(2,611.61)	(2,550.73)	0.0000	4.3300	(1,280.0578)	0.0000	0.6282	(1.8139)	0.0000	2	(1.1857)	01/06/2025
002439.ZK	12/24/2024	SDB3260123592	(8,300.00)	2.3188	(19,705.79)	(19,246.38)	0.0000	4.3300	(1,280.0578)	0.0000	4.7403	(13.6869)	0.0000	2	(8.9466)	01/06/2025
002439.ZK	12/24/2024	SDB3260123592	(5,200.00)	2.3188	(12,345.79)	(12,057.97)	0.0000	4.3300	(1,280.0578)	0.0000	2.9698	(8.5749)	0.0000	2	(5.6051)	01/06/2025
002439.ZK	12/24/2024	SDB3260123592	(4,700.00)	2.3188	(11,158.70)	(10,898.55)	0.0000	4.3300	(1,280.0578)	0.0000	2.6843	(7.7504)	0.0000	2	(5.0661)	01/06/2025
002439.ZK	12/24/2024	SDB3260123592	(200.00)	2.3188	(474.84)	(463.77)	0.0000	4.3300	(1,280.0578)	0.0000	0.1142	(0.3298)	0.0000	2	(0.2156)	01/06/2025
002439.ZK	12/24/2024	SDB3260123592	(5,800.00)	2.3188	(13,770.31)	(13,449.28)	0.0000	4.3300	(1,280.0578)	0.0000	3.3125	(9.5644)	0.0000	2	(6.2518)	01/06/2025
002439.ZK	12/24/2024	SDB3260123592	(6,800.00)	2.3188	(16,144.50)	(15,768.12)	0.0000	4.3300	(1,280.0578)	0.0000	3.8836	(11.2134)	0.0000	2	(7.3297)	01/06/2025
002439.ZK	12/24/2024	SDB3260123592	(2,200.00)	2.3188	(5,223.22)	(5,101.45)	0.0000	4.3300	(1,280.0578)	0.0000	1.2565	(3.6279)	0.0000	2	(2.3714)	01/06/2025
002439.ZK	12/24/2024	SDB3260123592	(97,500.00)	2.3188	(231,483.62)	(226,087.00)	0.0000	4.3300	(1,280.0578)	0.0000	55.8847	(160.7802)	0.0000	2	(105.0956)	01/06/2025
002439.ZK	12/24/2024	SDB3260123592	(10,800.00)	2.3188	(25,641.26)	(25,043.48)	0.0000	4.3300	(1,280.0578)	0.0000	6.1681	(17.8095)	0.0000	2	(11.6414)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
VENUSTECH GROUP INC CMN CLASS A SERIES NORTHBOUND (Cont.)																
002439.ZK	12/24/2024	SDB3260123592	(100.00)	2.3188	(237.42)	(231.88)	0.0000	4.3300	(1,280.0578)	0.0000	0.0571	(0.1649)	0.0000	2	(0.1078)	01/06/2025
002439.ZK	12/24/2024	SDB3260123592	(3,100.00)	2.3188	(7,359.99)	(7,188.41)	0.0000	4.3300	(1,280.0578)	0.0000	1.7705	(5.1120)	0.0000	2	(3.3415)	01/06/2025
002439.ZK	12/24/2024	SDB3260123592	(2,200.00)	2.3188	(5,223.22)	(5,101.45)	0.0000	4.3300	(1,280.0578)	0.0000	1.2565	(3.6279)	0.0000	2	(2.3714)	01/06/2025
002439.ZK	12/24/2024	SDB3260123592	(100.00)	2.3188	(237.42)	(231.88)	0.0000	4.3300	(1,280.0578)	0.0000	0.0571	(0.1649)	0.0000	2	(0.1078)	01/06/2025
002439.ZK	12/24/2024	SDB3260123592	(3,000.00)	2.3188	(7,122.57)	(6,956.52)	0.0000	4.3300	(1,280.0578)	0.0000	1.7134	(4.9471)	0.0000	2	(3.2337)	01/06/2025
002439.ZK	12/24/2024	SDB3260123592	(1,300.00)	2.3188	(3,086.45)	(3,014.49)	0.0000	4.3300	(1,280.0578)	0.0000	0.7425	(2.1437)	0.0000	2	(1.4013)	01/06/2025
002439.ZK	12/24/2024	SDB3260123592	(4,200.00)	2.3188	(9,971.60)	(9,739.13)	0.0000	4.3300	(1,280.0578)	0.0000	2.3987	(6.9259)	0.0000	2	(4.5272)	01/06/2025
002439.ZK	12/24/2024	SDB3260123592	(6,000.00)	2.3188	(14,245.15)	(13,913.05)	0.0000	4.3300	(1,280.0578)	0.0000	3.4267	(9.8942)	0.0000	2	(6.4674)	01/06/2025
002439.ZK	12/24/2024	SDB3260123592	(10,100.00)	2.3188	(23,979.33)	(23,420.29)	0.0000	4.3300	(1,280.0578)	0.0000	5.7684	(16.6552)	0.0000	2	(10.8868)	01/06/2025
002439.ZK	12/24/2024	SDB3260123592	(100.00)	2.3188	(237.42)	(231.88)	0.0000	4.3300	(1,280.0578)	0.0000	0.0571	(0.1649)	0.0000	2	(0.1078)	01/06/2025
002439.ZK	12/24/2024	SDB3260123592	(4,500.00)	2.3188	(10,683.86)	(10,434.78)	0.0000	4.3300	(1,280.0578)	0.0000	2.5701	(7.4206)	0.0000	2	(4.8506)	01/06/2025
002439.ZK	12/24/2024	SDB3260123592	(3,700.00)	2.3188	(8,784.51)	(8,579.71)	0.0000	4.3300	(1,280.0578)	0.0000	2.1132	(6.1014)	0.0000	2	(3.9882)	01/06/2025
002439.ZK	12/24/2024	SDB3260123592	(3,000.00)	2.3188	(7,122.57)	(6,956.52)	0.0000	4.3300	(1,280.0578)	0.0000	1.7134	(4.9471)	0.0000	2	(3.2337)	01/06/2025
002439.ZK	12/24/2024	SDB3260123592	(1,100.00)	2.3188	(2,611.61)	(2,550.73)	0.0000	4.3300	(1,280.0578)	0.0000	0.6282	(1.8139)	0.0000	2	(1.1857)	01/06/2025
002439.ZK	12/24/2024	SDB3260123592	(700.00)	2.3188	(1,661.93)	(1,623.19)	0.0000	4.3300	(1,280.0578)	0.0000	0.3998	(1.1543)	0.0000	2	(0.7545)	01/06/2025
002439.ZK	12/24/2024	SDB3260123592	(13,000.00)	2.3188	(30,864.48)	(30,144.93)	0.0000	4.3300	(1,280.0578)	0.0000	7.4246	(21.4374)	0.0000	2	(14.0127)	01/06/2025
002439.ZK	12/24/2024	SDB3260123592	(3,900.00)	2.3188	(9,259.34)	(9,043.48)	0.0000	4.3300	(1,280.0578)	0.0000	2.2274	(6.4312)	0.0000	2	(4.2038)	01/06/2025
002439.ZK	12/24/2024	SDB3260123592	(300.00)	2.3188	(712.26)	(695.65)	0.0000	4.3300	(1,280.0578)	0.0000	0.1713	(0.4947)	0.0000	2	(0.3234)	01/06/2025
002439.ZK	12/24/2024	SDB3260123592	(1,100.00)	2.3188	(2,611.61)	(2,550.73)	0.0000	4.3300	(1,280.0578)	0.0000	0.6282	(1.8139)	0.0000	2	(1.1857)	01/06/2025
002439.ZK	12/24/2024	SDB3260123592	(2,800.00)	2.3188	(6,647.73)	(6,492.75)	0.0000	4.3300	(1,280.0578)	0.0000	1.5991	(4.6173)	0.0000	2	(3.0181)	01/06/2025
002439.ZK	12/24/2024	SDB3260123592	(3,800.00)	2.3188	(9,021.93)	(8,811.60)	0.0000	4.3300	(1,280.0578)	0.0000	2.1703	(6.2663)	0.0000	2	(4.0960)	01/06/2025
002439.ZK	12/24/2024	SDB3260123592	(200.00)	2.3188	(474.84)	(463.77)	0.0000	4.3300	(1,280.0578)	0.0000	0.1142	(0.3298)	0.0000	2	(0.2156)	01/06/2025
002439.ZK	12/24/2024	SDB3260123592	(14,500.00)	2.3188	(34,425.77)	(33,623.19)	0.0000	4.3300	(1,280.0578)	0.0000	8.2813	(23.9109)	0.0000	2	(15.6296)	01/06/2025
002439.ZK	12/24/2024	SDB3260123592	(8,700.00)	2.3188	(20,655.46)	(20,173.92)	0.0000	4.3300	(1,280.0578)	0.0000	4.9688	(14.3465)	0.0000	2	(9.3778)	01/06/2025
002439.ZK	12/24/2024	SDB3260123592	(400.00)	2.3188	(949.68)	(927.54)	0.0000	4.3300	(1,280.0578)	0.0000	0.2284	(0.6596)	0.0000	2	(0.4312)	01/06/2025
002439.ZK	12/24/2024	SDB3260123592	(100.00)	2.3188	(237.42)	(231.88)	0.0000	4.3300	(1,280.0578)	0.0000	0.0571	(0.1649)	0.0000	2	(0.1078)	01/06/2025
002439.ZK	12/23/2024	SDB3260123592	(3,800.00)	2.2715	(8,662.35)	(8,631.62)	0.0000	4.3300	(1,280.0578)	0.0000	1.0419	(3.0692)	0.0000	1	(2.0273)	01/06/2025
002439.ZK	12/23/2024	SDB3260123592	(6,100.00)	2.2715	(13,985.59)	(13,856.03)	0.0000	4.3300	(1,280.0578)	0.0000	1.6822	(4.9268)	0.0000	1	(3.2447)	01/06/2025
002439.ZK	12/23/2024	SDB3260123592	(100.00)	2.2715	(239.27)	(227.15)	0.0000	4.3300	(1,280.0578)	0.0000	0.0288	(0.0808)	0.0000	1	(0.0520)	01/06/2025
002439.ZK	12/23/2024	SDB3260123592	(6,700.00)	2.2715	(16,017.02)	(15,218.92)	0.0000	4.3300	(1,280.0578)	0.0000	1.9265	(5.4114)	0.0000	1	(3.4849)	01/06/2025
002439.ZK	12/23/2024	SDB3260123592	(4,200.00)	2.2715	(10,043.23)	(9,540.22)	0.0000	4.3300	(1,280.0578)	0.0000	1.2080	(3.3922)	0.0000	1	(2.1843)	01/06/2025
002439.ZK	12/23/2024	SDB3260123592	(8,300.00)	2.2715	(19,544.32)	(18,853.28)	0.0000	4.3300	(1,280.0578)	0.0000	2.3507	(6.7037)	0.0000	1	(4.3529)	01/06/2025
002439.ZK	12/23/2024	SDB3260123592	(14,200.00)	2.2715	(33,512.26)	(32,255.02)	0.0000	4.3300	(1,280.0578)	0.0000	4.0308	(11.4690)	0.0000	1	(7.4382)	01/06/2025
002439.ZK	12/23/2024	SDB3260123592	(3,000.00)	2.2715	(7,122.85)	(6,814.44)	0.0000	4.3300	(1,280.0578)	0.0000	0.8567	(2.4230)	0.0000	1	(1.5663)	01/06/2025
002439.ZK	12/23/2024	SDB3260123592	(3,100.00)	2.2715	(7,355.86)	(7,041.59)	0.0000	4.3300	(1,280.0578)	0.0000	0.8847	(2.5038)	0.0000	1	(1.6190)	01/06/2025
002439.ZK	12/23/2024	SDB3260123592	(11,300.00)	2.2715	(26,935.46)	(25,667.72)	0.0000	4.3300	(1,280.0578)	0.0000	3.2397	(9.1267)	0.0000	1	(5.8870)	01/06/2025
002439.ZK	12/23/2024	SDB3260123592	(8,100.00)	2.2715	(19,216.28)	(18,398.99)	0.0000	4.3300	(1,280.0578)	0.0000	2.3113	(6.5422)	0.0000	1	(4.2309)	01/06/2025
002439.ZK	12/23/2024	SDB3260123592	(100.00)	2.2715	(237.42)	(227.15)	0.0000	4.3300	(1,280.0578)	0.0000	0.0286	(0.0808)	0.0000	1	(0.0522)	01/06/2025
002439.ZK	12/23/2024	SDB3260123592	(12,000.00)	2.2715	(28,490.29)	(27,257.76)	0.0000	4.3300	(1,280.0578)	0.0000	3.4267	(9.6921)	0.0000	1	(6.2653)	01/06/2025
002439.ZK	12/23/2024	SDB3260123592	(3,800.00)	2.2715	(9,021.93)	(8,631.62)	0.0000	4.3300	(1,280.0578)	0.0000	1.0851	(3.0692)	0.0000	1	(1.9840)	01/06/2025
002439.ZK	12/23/2024	SDB3260123592	(2,000.00)	2.2715	(4,748.38)	(4,542.96)	0.0000	4.3300	(1,280.0578)	0.0000	0.5711	(1.6153)	0.0000	1	(1.0442)	01/06/2025
002439.ZK	12/23/2024	SDB3260123592	(2,500.00)	2.2715	(5,935.48)	(5,678.70)	0.0000	4.3300	(1,280.0578)	0.0000	0.7139	(2.0192)	0.0000	1	(1.3053)	01/06/2025
002439.ZK	12/23/2024	SDB3260123592	(24,600.00)	2.2715	(58,405.10)	(55,878.41)	0.0000	4.3300	(1,280.0578)	0.0000	7.0248	(19.8688)	0.0000	1	(12.8439)	01/06/2025
002439.ZK	12/23/2024	SDB3260123592	(400.00)	2.2715	(949.68)	(908.59)	0.0000	4.3300	(1,280.0578)	0.0000	0.1142	(0.3231)	0.0000	1	(0.2088)	01/06/2025
002439.ZK	12/23/2024	SDB3260123592	(400.00)	2.2715	(949.68)	(908.59)	0.0000	4.3300	(1,280.0578)	0.0000	0.1142	(0.3231)	0.0000	1	(0.2088)	01/06/2025
002439.ZK	12/23/2024	SDB3260123592	(1,700.00)	2.2715	(4,036.12)	(3,861.52)	0.0000	4.3300	(1,280.0578)	0.0000	0.4855	(1.3730)	0.0000	1	(0.8876)	01/06/2025
002439.ZK	12/23/2024	SDB3260123592	(9,400.00)	2.2715	(22,317.40)	(21,351.91)	0.0000	4.3300	(1,280.0578)	0.0000	2.6843	(7.5921)	0.0000	1	(4.9078)	01/06/2025
002439.ZK	12/23/2024	SDB3260123592	(400.00)	2.2715	(949.68)	(908.59)	0.0000	4.3300	(1,280.0578)	0.0000	0.1142	(0.3231)	0.0000	1	(0.2088)	01/06/2025
002439.ZK	12/23/2024	SDB3260123592	(1,500.00)	2.2715	(3,561.29)	(3,407.22)	0.0000	4.3300	(1,280.0578)	0.0000	0.4283	(1.2115)	0.0000	1	(0.7832)	01/06/2025
002439.ZK	12/23/2024	SDB3260123592	(7,600.00)	2.2715	(18,043.85)	(17,263.25)	0.0000	4.3300	(1,280.0578)	0.0000	2.1703	(6.1383)	0.0000	1	(3.9680)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
VENUSTECH GROUP INC CMN CLASS A SERIES NORTHBOUND (Cont.)																
002439.ZK	12/23/2024	SDB3260123592	(1,100.00)	2.2715	(2,611.61)	(2,498.63)	0.0000	4.3300	(1,280.0578)	0.0000	0.3141	(0.8884)	0.0000	1	(0.5743)	01/06/2025
002439.ZK	12/23/2024	SDB3260123592	(1,000.00)	2.2715	(2,374.19)	(2,271.48)	0.0000	4.3300	(1,280.0578)	0.0000	0.2856	(0.8077)	0.0000	1	(0.5221)	01/06/2025
002439.ZK	12/23/2024	SDB3260123592	(1,100.00)	2.2715	(2,611.61)	(2,498.63)	0.0000	4.3300	(1,280.0578)	0.0000	0.3141	(0.8884)	0.0000	1	(0.5743)	01/06/2025
002439.ZK	12/23/2024	SDB3260123592	(4,500.00)	2.2715	(10,683.86)	(10,221.66)	0.0000	4.3300	(1,280.0578)	0.0000	1.2850	(3.6345)	0.0000	1	(2.3495)	01/06/2025
002439.ZK	12/23/2024	SDB3260123592	(8,400.00)	2.2715	(19,943.20)	(19,080.43)	0.0000	4.3300	(1,280.0578)	0.0000	2.3987	(6.7845)	0.0000	1	(4.3857)	01/06/2025
002439.ZK	12/23/2024	SDB3260123592	(1,000.00)	2.2715	(2,374.19)	(2,271.48)	0.0000	4.3300	(1,280.0578)	0.0000	0.2856	(0.8077)	0.0000	1	(0.5221)	01/06/2025
002439.ZK	12/23/2024	SDB3260123592	(1,200.00)	2.2715	(2,849.03)	(2,725.78)	0.0000	4.3300	(1,280.0578)	0.0000	0.3427	(0.9692)	0.0000	1	(0.6265)	01/06/2025
002439.ZK	12/23/2024	SDB3260123592	(18,100.00)	2.2715	(42,972.86)	(41,113.79)	0.0000	4.3300	(1,280.0578)	0.0000	5.1687	(14.6189)	0.0000	1	(9.4502)	01/06/2025
002439.ZK	12/23/2024	SDB3260123592	(1,100.00)	2.2715	(2,611.61)	(2,498.63)	0.0000	4.3300	(1,280.0578)	0.0000	0.3141	(0.8884)	0.0000	1	(0.5743)	01/06/2025
002439.ZK	12/23/2024	SDB3260123592	(8,300.00)	2.2715	(19,705.79)	(18,853.28)	0.0000	4.3300	(1,280.0578)	0.0000	2.3702	(6.7037)	0.0000	1	(4.3335)	01/06/2025
002439.ZK	12/23/2024	SDB3260123592	(5,200.00)	2.2715	(12,345.79)	(11,811.70)	0.0000	4.3300	(1,280.0578)	0.0000	1.4849	(4.1999)	0.0000	1	(2.7150)	01/06/2025
002439.ZK	12/23/2024	SDB3260123592	(4,700.00)	2.2715	(11,158.70)	(10,675.96)	0.0000	4.3300	(1,280.0578)	0.0000	1.3421	(3.7961)	0.0000	1	(2.4539)	01/06/2025
002439.ZK	12/23/2024	SDB3260123592	(200.00)	2.2715	(474.84)	(454.30)	0.0000	4.3300	(1,280.0578)	0.0000	0.0571	(0.1615)	0.0000	1	(0.1044)	01/06/2025
002439.ZK	12/23/2024	SDB3260123592	(5,800.00)	2.2715	(13,770.31)	(13,174.58)	0.0000	4.3300	(1,280.0578)	0.0000	1.6563	(4.6845)	0.0000	1	(3.0282)	01/06/2025
002439.ZK	12/23/2024	SDB3260123592	(6,800.00)	2.2715	(16,144.50)	(15,446.06)	0.0000	4.3300	(1,280.0578)	0.0000	1.9418	(5.4922)	0.0000	1	(3.5504)	01/06/2025
002439.ZK	12/23/2024	SDB3260123592	(2,200.00)	2.2715	(5,223.22)	(4,997.26)	0.0000	4.3300	(1,280.0578)	0.0000	0.6282	(1.7769)	0.0000	1	(1.1486)	01/06/2025
002439.ZK	12/23/2024	SDB3260123592	(97,500.00)	2.2715	(231,483.62)	(221,469.30)	0.0000	4.3300	(1,280.0578)	0.0000	27.8423	(78.7482)	0.0000	1	(50.9059)	01/06/2025
002439.ZK	12/23/2024	SDB3260123592	(10,800.00)	2.2715	(25,641.26)	(24,531.98)	0.0000	4.3300	(1,280.0578)	0.0000	3.0841	(8.7229)	0.0000	1	(5.6388)	01/06/2025
002439.ZK	12/23/2024	SDB3260123592	(100.00)	2.2715	(237.42)	(227.15)	0.0000	4.3300	(1,280.0578)	0.0000	0.0286	(0.0808)	0.0000	1	(0.0522)	01/06/2025
002439.ZK	12/23/2024	SDB3260123592	(3,100.00)	2.2715	(7,359.99)	(7,041.59)	0.0000	4.3300	(1,280.0578)	0.0000	0.8852	(2.5038)	0.0000	1	(1.6185)	01/06/2025
002439.ZK	12/23/2024	SDB3260123592	(2,200.00)	2.2715	(5,223.22)	(4,997.26)	0.0000	4.3300	(1,280.0578)	0.0000	0.6282	(1.7769)	0.0000	1	(1.1486)	01/06/2025
002439.ZK	12/23/2024	SDB3260123592	(100.00)	2.2715	(237.42)	(227.15)	0.0000	4.3300	(1,280.0578)	0.0000	0.0286	(0.0808)	0.0000	1	(0.0522)	01/06/2025
002439.ZK	12/23/2024	SDB3260123592	(3,000.00)	2.2715	(7,122.57)	(6,814.44)	0.0000	4.3300	(1,280.0578)	0.0000	0.8567	(2.4230)	0.0000	1	(1.5663)	01/06/2025
002439.ZK	12/23/2024	SDB3260123592	(1,300.00)	2.2715	(3,086.45)	(2,952.92)	0.0000	4.3300	(1,280.0578)	0.0000	0.3712	(1.0500)	0.0000	1	(0.6787)	01/06/2025
002439.ZK	12/23/2024	SDB3260123592	(4,200.00)	2.2715	(9,971.60)	(9,540.22)	0.0000	4.3300	(1,280.0578)	0.0000	1.1994	(3.3922)	0.0000	1	(2.1929)	01/06/2025
002439.ZK	12/23/2024	SDB3260123592	(6,000.00)	2.2715	(14,245.15)	(13,628.88)	0.0000	4.3300	(1,280.0578)	0.0000	1.7134	(4.8460)	0.0000	1	(3.1327)	01/06/2025
002439.ZK	12/23/2024	SDB3260123592	(10,100.00)	2.2715	(23,979.33)	(22,941.95)	0.0000	4.3300	(1,280.0578)	0.0000	2.8842	(8.1575)	0.0000	1	(5.2733)	01/06/2025
002439.ZK	12/23/2024	SDB3260123592	(100.00)	2.2715	(237.42)	(227.15)	0.0000	4.3300	(1,280.0578)	0.0000	0.0286	(0.0808)	0.0000	1	(0.0522)	01/06/2025
002439.ZK	12/23/2024	SDB3260123592	(4,500.00)	2.2715	(10,683.86)	(10,221.66)	0.0000	4.3300	(1,280.0578)	0.0000	1.2850	(3.6345)	0.0000	1	(2.3495)	01/06/2025
002439.ZK	12/23/2024	SDB3260123592	(3,700.00)	2.2715	(8,784.51)	(8,404.48)	0.0000	4.3300	(1,280.0578)	0.0000	1.0566	(2.9884)	0.0000	1	(1.9318)	01/06/2025
002439.ZK	12/23/2024	SDB3260123592	(3,000.00)	2.2715	(7,122.57)	(6,814.44)	0.0000	4.3300	(1,280.0578)	0.0000	0.8567	(2.4230)	0.0000	1	(1.5663)	01/06/2025
002439.ZK	12/23/2024	SDB3260123592	(1,100.00)	2.2715	(2,611.61)	(2,498.63)	0.0000	4.3300	(1,280.0578)	0.0000	0.3141	(0.8884)	0.0000	1	(0.5743)	01/06/2025
002439.ZK	12/23/2024	SDB3260123592	(700.00)	2.2715	(1,661.93)	(1,590.04)	0.0000	4.3300	(1,280.0578)	0.0000	0.1999	(0.5654)	0.0000	1	(0.3655)	01/06/2025
002439.ZK	12/23/2024	SDB3260123592	(13,000.00)	2.2715	(30,864.48)	(29,529.24)	0.0000	4.3300	(1,280.0578)	0.0000	3.7123	(10.4998)	0.0000	1	(6.7874)	01/06/2025
002439.ZK	12/23/2024	SDB3260123592	(3,900.00)	2.2715	(9,259.34)	(8,858.77)	0.0000	4.3300	(1,280.0578)	0.0000	1.1137	(3.1499)	0.0000	1	(2.0362)	01/06/2025
002439.ZK	12/23/2024	SDB3260123592	(300.00)	2.2715	(712.26)	(681.44)	0.0000	4.3300	(1,280.0578)	0.0000	0.0857	(0.2423)	0.0000	1	(0.1566)	01/06/2025
002439.ZK	12/23/2024	SDB3260123592	(1,100.00)	2.2715	(2,611.61)	(2,498.63)	0.0000	4.3300	(1,280.0578)	0.0000	0.3141	(0.8884)	0.0000	1	(0.5743)	01/06/2025
002439.ZK	12/23/2024	SDB3260123592	(2,800.00)	2.2715	(6,647.73)	(6,360.14)	0.0000	4.3300	(1,280.0578)	0.0000	0.7996	(2.2615)	0.0000	1	(1.4619)	01/06/2025
002439.ZK	12/23/2024	SDB3260123592	(3,800.00)	2.2715	(9,021.93)	(8,631.62)	0.0000	4.3300	(1,280.0578)	0.0000	1.0851	(3.0692)	0.0000	1	(1.9840)	01/06/2025
002439.ZK	12/23/2024	SDB3260123592	(200.00)	2.2715	(474.84)	(454.30)	0.0000	4.3300	(1,280.0578)	0.0000	0.0571	(0.1615)	0.0000	1	(0.1044)	01/06/2025
002439.ZK	12/23/2024	SDB3260123592	(14,500.00)	2.2715	(34,425.77)	(32,936.46)	0.0000	4.3300	(1,280.0578)	0.0000	4.1407	(11.7113)	0.0000	1	(7.5706)	01/06/2025
002439.ZK	12/23/2024	SDB3260123592	(8,700.00)	2.2715	(20,655.46)	(19,761.88)	0.0000	4.3300	(1,280.0578)	0.0000	2.4844	(7.0268)	0.0000	1	(4.5424)	01/06/2025
002439.ZK	12/23/2024	SDB3260123592	(400.00)	2.2715	(949.68)	(908.59)	0.0000	4.3300	(1,280.0578)	0.0000	0.1142	(0.3231)	0.0000	1	(0.2088)	01/06/2025
002439.ZK	12/23/2024	SDB3260123592	(100.00)	2.2715	(237.42)	(227.15)	0.0000	4.3300	(1,280.0578)	0.0000	0.0286	(0.0808)	0.0000	1	(0.0522)	01/06/2025
002439.ZK	12/20/2024	SDB3260123592	(3,800.00)	2.2381	(8,662.35)	(8,504.84)	0.0000	4.3300	(1,280.0578)	0.0000	3.1257	(9.0722)	0.0000	3	(5.9466)	01/06/2025
002439.ZK	12/20/2024	SDB3260123592	(6,100.00)	2.2381	(13,985.59)	(13,652.50)	0.0000	4.3300	(1,280.0578)	0.0000	5.0465	(14.5633)	0.0000	3	(9.5169)	01/06/2025
002439.ZK	12/20/2024	SDB3260123592	(100.00)	2.2381	(239.27)	(223.81)	0.0000	4.3300	(1,280.0578)	0.0000	0.0863	(0.2387)	0.0000	3	(0.1524)	01/06/2025
002439.ZK	12/20/2024	SDB3260123592	(6,700.00)	2.2381	(16,017.02)	(14,995.37)	0.0000	4.3300	(1,280.0578)	0.0000	5.7795	(15.9958)	0.0000	3	(10.2163)	01/06/2025
002439.ZK	12/20/2024	SDB3260123592	(4,200.00)	2.2381	(10,043.23)	(9,400.08)	0.0000	4.3300	(1,280.0578)	0.0000	3.6239	(10.0272)	0.0000	3	(6.4033)	01/06/2025
002439.ZK	12/20/2024	SDB3260123592	(8,300.00)	2.2381	(19,544.32)	(18,576.35)	0.0000	4.3300	(1,280.0578)	0.0000	7.0522	(19.8157)	0.0000	3	(12.7634)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
VENUSTECH GROUP INC CMN CLASS A SERIES NORTHBOUND (Cont.)																
002439.ZK	12/20/2024	SDB3260123592	(14,200.00)	2.2381	(33,512.26)	(31,781.23)	0.0000	4.3300	(1,280.0578)	0.0000	12.0923	(33.9015)	0.0000	3	(21.8092)	01/06/2025
002439.ZK	12/20/2024	SDB3260123592	(3,000.00)	2.2381	(7,122.85)	(6,714.35)	0.0000	4.3300	(1,280.0578)	0.0000	2.5702	(7.1623)	0.0000	3	(4.5921)	01/06/2025
002439.ZK	12/20/2024	SDB3260123592	(3,100.00)	2.2381	(7,355.86)	(6,938.16)	0.0000	4.3300	(1,280.0578)	0.0000	2.6542	(7.4010)	0.0000	3	(4.7468)	01/06/2025
002439.ZK	12/20/2024	SDB3260123592	(11,300.00)	2.2381	(26,935.46)	(25,290.70)	0.0000	4.3300	(1,280.0578)	0.0000	9.7192	(26.9780)	0.0000	3	(17.2588)	01/06/2025
002439.ZK	12/20/2024	SDB3260123592	(8,100.00)	2.2381	(19,216.28)	(18,128.73)	0.0000	4.3300	(1,280.0578)	0.0000	6.9339	(19.3382)	0.0000	3	(12.4043)	01/06/2025
002439.ZK	12/20/2024	SDB3260123592	(100.00)	2.2381	(237.42)	(223.81)	0.0000	4.3300	(1,280.0578)	0.0000	0.0857	(0.2387)	0.0000	3	(0.1531)	01/06/2025
002439.ZK	12/20/2024	SDB3260123592	(12,000.00)	2.2381	(28,490.29)	(26,857.38)	0.0000	4.3300	(1,280.0578)	0.0000	10.2802	(28.6492)	0.0000	3	(18.3689)	01/06/2025
002439.ZK	12/20/2024	SDB3260123592	(3,800.00)	2.2381	(9,021.93)	(8,504.84)	0.0000	4.3300	(1,280.0578)	0.0000	3.2554	(9.0722)	0.0000	3	(5.8168)	01/06/2025
002439.ZK	12/20/2024	SDB3260123592	(2,000.00)	2.2381	(4,748.38)	(4,476.23)	0.0000	4.3300	(1,280.0578)	0.0000	1.7134	(4.7749)	0.0000	3	(3.0615)	01/06/2025
002439.ZK	12/20/2024	SDB3260123592	(2,500.00)	2.2381	(5,935.48)	(5,595.29)	0.0000	4.3300	(1,280.0578)	0.0000	2.1417	(5.9686)	0.0000	3	(3.8269)	01/06/2025
002439.ZK	12/20/2024	SDB3260123592	(24,600.00)	2.2381	(58,405.10)	(55,057.63)	0.0000	4.3300	(1,280.0578)	0.0000	21.0745	(58.7308)	0.0000	3	(37.6563)	01/06/2025
002439.ZK	12/20/2024	SDB3260123592	(400.00)	2.2381	(949.68)	(895.25)	0.0000	4.3300	(1,280.0578)	0.0000	0.3427	(0.9550)	0.0000	3	(0.6123)	01/06/2025
002439.ZK	12/20/2024	SDB3260123592	(400.00)	2.2381	(949.68)	(895.25)	0.0000	4.3300	(1,280.0578)	0.0000	0.3427	(0.9550)	0.0000	3	(0.6123)	01/06/2025
002439.ZK	12/20/2024	SDB3260123592	(1,700.00)	2.2381	(4,036.12)	(3,804.80)	0.0000	4.3300	(1,280.0578)	0.0000	1.4564	(4.0586)	0.0000	3	(2.6023)	01/06/2025
002439.ZK	12/20/2024	SDB3260123592	(9,400.00)	2.2381	(22,317.40)	(21,038.28)	0.0000	4.3300	(1,280.0578)	0.0000	8.0529	(22.4418)	0.0000	3	(14.3890)	01/06/2025
002439.ZK	12/20/2024	SDB3260123592	(400.00)	2.2381	(949.68)	(895.25)	0.0000	4.3300	(1,280.0578)	0.0000	0.3427	(0.9550)	0.0000	3	(0.6123)	01/06/2025
002439.ZK	12/20/2024	SDB3260123592	(1,500.00)	2.2381	(3,561.29)	(3,357.17)	0.0000	4.3300	(1,280.0578)	0.0000	1.2850	(3.5811)	0.0000	3	(2.2961)	01/06/2025
002439.ZK	12/20/2024	SDB3260123592	(7,600.00)	2.2381	(18,043.85)	(17,009.67)	0.0000	4.3300	(1,280.0578)	0.0000	6.5108	(18.1445)	0.0000	3	(11.6336)	01/06/2025
002439.ZK	12/20/2024	SDB3260123592	(1,100.00)	2.2381	(2,611.61)	(2,461.93)	0.0000	4.3300	(1,280.0578)	0.0000	0.9424	(2.6262)	0.0000	3	(1.6838)	01/06/2025
002439.ZK	12/20/2024	SDB3260123592	(1,000.00)	2.2381	(2,374.19)	(2,238.11)	0.0000	4.3300	(1,280.0578)	0.0000	0.8567	(2.3874)	0.0000	3	(1.5307)	01/06/2025
002439.ZK	12/20/2024	SDB3260123592	(1,100.00)	2.2381	(2,611.61)	(2,461.93)	0.0000	4.3300	(1,280.0578)	0.0000	0.9424	(2.6262)	0.0000	3	(1.6838)	01/06/2025
002439.ZK	12/20/2024	SDB3260123592	(4,500.00)	2.2381	(10,683.86)	(10,071.52)	0.0000	4.3300	(1,280.0578)	0.0000	3.8551	(10.7434)	0.0000	3	(6.8883)	01/06/2025
002439.ZK	12/20/2024	SDB3260123592	(8,400.00)	2.2381	(19,943.20)	(18,800.17)	0.0000	4.3300	(1,280.0578)	0.0000	7.1962	(20.0544)	0.0000	3	(12.8582)	01/06/2025
002439.ZK	12/20/2024	SDB3260123592	(1,000.00)	2.2381	(2,374.19)	(2,238.11)	0.0000	4.3300	(1,280.0578)	0.0000	0.8567	(2.3874)	0.0000	3	(1.5307)	01/06/2025
002439.ZK	12/20/2024	SDB3260123592	(1,200.00)	2.2381	(2,849.03)	(2,685.74)	0.0000	4.3300	(1,280.0578)	0.0000	1.0280	(2.8649)	0.0000	3	(1.8369)	01/06/2025
002439.ZK	12/20/2024	SDB3260123592	(18,100.00)	2.2381	(42,972.86)	(40,509.88)	0.0000	4.3300	(1,280.0578)	0.0000	15.5060	(43.2125)	0.0000	3	(27.7065)	01/06/2025
002439.ZK	12/20/2024	SDB3260123592	(1,100.00)	2.2381	(2,611.61)	(2,461.93)	0.0000	4.3300	(1,280.0578)	0.0000	0.9424	(2.6262)	0.0000	3	(1.6838)	01/06/2025
002439.ZK	12/20/2024	SDB3260123592	(8,300.00)	2.2381	(19,705.79)	(18,576.35)	0.0000	4.3300	(1,280.0578)	0.0000	7.1105	(19.8157)	0.0000	3	(12.7052)	01/06/2025
002439.ZK	12/20/2024	SDB3260123592	(5,200.00)	2.2381	(12,345.79)	(11,638.20)	0.0000	4.3300	(1,280.0578)	0.0000	4.4548	(12.4146)	0.0000	3	(7.9599)	01/06/2025
002439.ZK	12/20/2024	SDB3260123592	(4,700.00)	2.2381	(11,158.70)	(10,519.14)	0.0000	4.3300	(1,280.0578)	0.0000	4.0264	(11.2209)	0.0000	3	(7.1945)	01/06/2025
002439.ZK	12/20/2024	SDB3260123592	(200.00)	2.2381	(474.84)	(447.62)	0.0000	4.3300	(1,280.0578)	0.0000	0.1713	(0.4775)	0.0000	3	(0.3061)	01/06/2025
002439.ZK	12/20/2024	SDB3260123592	(5,800.00)	2.2381	(13,770.31)	(12,981.07)	0.0000	4.3300	(1,280.0578)	0.0000	4.9688	(13.8471)	0.0000	3	(8.8783)	01/06/2025
002439.ZK	12/20/2024	SDB3260123592	(6,800.00)	2.2381	(16,144.50)	(15,219.18)	0.0000	4.3300	(1,280.0578)	0.0000	5.8255	(16.2345)	0.0000	3	(10.4091)	01/06/2025
002439.ZK	12/20/2024	SDB3260123592	(2,200.00)	2.2381	(5,223.22)	(4,923.85)	0.0000	4.3300	(1,280.0578)	0.0000	1.8847	(5.2523)	0.0000	3	(3.3676)	01/06/2025
002439.ZK	12/20/2024	SDB3260123592	(97,500.00)	2.2381	(231,483.62)	(218,216.21)	0.0000	4.3300	(1,280.0578)	0.0000	83.5270	(232.7745)	0.0000	3	(149.2475)	01/06/2025
002439.ZK	12/20/2024	SDB3260123592	(10,800.00)	2.2381	(25,641.26)	(24,171.64)	0.0000	4.3300	(1,280.0578)	0.0000	9.2522	(25.7842)	0.0000	3	(16.5320)	01/06/2025
002439.ZK	12/20/2024	SDB3260123592	(100.00)	2.2381	(237.42)	(223.81)	0.0000	4.3300	(1,280.0578)	0.0000	0.0857	(0.2387)	0.0000	3	(0.1531)	01/06/2025
002439.ZK	12/20/2024	SDB3260123592	(3,100.00)	2.2381	(7,359.99)	(6,938.16)	0.0000	4.3300	(1,280.0578)	0.0000	2.6557	(7.4010)	0.0000	3	(4.7453)	01/06/2025
002439.ZK	12/20/2024	SDB3260123592	(2,200.00)	2.2381	(5,223.22)	(4,923.85)	0.0000	4.3300	(1,280.0578)	0.0000	1.8847	(5.2523)	0.0000	3	(3.3676)	01/06/2025
002439.ZK	12/20/2024	SDB3260123592	(100.00)	2.2381	(237.42)	(223.81)	0.0000	4.3300	(1,280.0578)	0.0000	0.0857	(0.2387)	0.0000	3	(0.1531)	01/06/2025
002439.ZK	12/20/2024	SDB3260123592	(3,000.00)	2.2381	(7,122.57)	(6,714.35)	0.0000	4.3300	(1,280.0578)	0.0000	2.5701	(7.1623)	0.0000	3	(4.5922)	01/06/2025
002439.ZK	12/20/2024	SDB3260123592	(1,300.00)	2.2381	(3,086.45)	(2,909.55)	0.0000	4.3300	(1,280.0578)	0.0000	1.1137	(3.1037)	0.0000	3	(1.9900)	01/06/2025
002439.ZK	12/20/2024	SDB3260123592	(4,200.00)	2.2381	(9,971.60)	(9,400.08)	0.0000	4.3300	(1,280.0578)	0.0000	3.5981	(10.0272)	0.0000	3	(6.4291)	01/06/2025
002439.ZK	12/20/2024	SDB3260123592	(6,000.00)	2.2381	(14,245.15)	(13,428.69)	0.0000	4.3300	(1,280.0578)	0.0000	5.1401	(14.3246)	0.0000	3	(9.1845)	01/06/2025
002439.ZK	12/20/2024	SDB3260123592	(10,100.00)	2.2381	(23,979.33)	(22,604.96)	0.0000	4.3300	(1,280.0578)	0.0000	8.6525	(24.1130)	0.0000	3	(15.4605)	01/06/2025
002439.ZK	12/20/2024	SDB3260123592	(100.00)	2.2381	(237.42)	(223.81)	0.0000	4.3300	(1,280.0578)	0.0000	0.0857	(0.2387)	0.0000	3	(0.1531)	01/06/2025
002439.ZK	12/20/2024	SDB3260123592	(4,500.00)	2.2381	(10,683.86)	(10,071.52)	0.0000	4.3300	(1,280.0578)	0.0000	3.8551	(10.7434)	0.0000	3	(6.8883)	01/06/2025
002439.ZK	12/20/2024	SDB3260123592	(3,700.00)	2.2381	(8,784.51)	(8,281.03)	0.0000	4.3300	(1,280.0578)	0.0000	3.1697	(8.8335)	0.0000	3	(5.6637)	01/06/2025
002439.ZK	12/20/2024	SDB3260123592	(3,000.00)	2.2381	(7,122.57)	(6,714.35)	0.0000	4.3300	(1,280.0578)	0.0000	2.5701	(7.1623)	0.0000	3	(4.5922)	01/06/2025
002439.ZK	12/20/2024	SDB3260123592	(1,100.00)	2.2381	(2,611.61)	(2,461.93)	0.0000	4.3300	(1,280.0578)	0.0000	0.9424	(2.6262)	0.0000	3	(1.6838)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
VENUSTECH GROUP INC CMN CLASS A SERIES NORTHBOUND (Cont.)																
002439.ZK	12/20/2024	SDB3260123592	(700.00)	2.2381	(1,661.93)	(1,566.68)	0.0000	4.3300	(1,280.0578)	0.0000	0.5997	(1.6712)	0.0000	3	(1.0715)	01/06/2025
002439.ZK	12/20/2024	SDB3260123592	(13,000.00)	2.2381	(30,864.48)	(29,095.50)	0.0000	4.3300	(1,280.0578)	0.0000	11.1369	(31.0366)	0.0000	3	(19.8997)	01/06/2025
002439.ZK	12/20/2024	SDB3260123592	(3,900.00)	2.2381	(9,259.34)	(8,728.65)	0.0000	4.3300	(1,280.0578)	0.0000	3.3411	(9.3110)	0.0000	3	(5.9699)	01/06/2025
002439.ZK	12/20/2024	SDB3260123592	(300.00)	2.2381	(712.26)	(671.43)	0.0000	4.3300	(1,280.0578)	0.0000	0.2570	(0.7162)	0.0000	3	(0.4592)	01/06/2025
002439.ZK	12/20/2024	SDB3260123592	(1,100.00)	2.2381	(2,611.61)	(2,461.93)	0.0000	4.3300	(1,280.0578)	0.0000	0.9424	(2.6262)	0.0000	3	(1.6838)	01/06/2025
002439.ZK	12/20/2024	SDB3260123592	(2,800.00)	2.2381	(6,647.73)	(6,266.72)	0.0000	4.3300	(1,280.0578)	0.0000	2.3987	(6.6848)	0.0000	3	(4.2861)	01/06/2025
002439.ZK	12/20/2024	SDB3260123592	(3,800.00)	2.2381	(9,021.93)	(8,504.84)	0.0000	4.3300	(1,280.0578)	0.0000	3.2554	(9.0722)	0.0000	3	(5.8168)	01/06/2025
002439.ZK	12/20/2024	SDB3260123592	(200.00)	2.2381	(474.84)	(447.62)	0.0000	4.3300	(1,280.0578)	0.0000	0.1713	(0.4775)	0.0000	3	(0.3061)	01/06/2025
002439.ZK	12/20/2024	SDB3260123592	(14,500.00)	2.2381	(34,425.77)	(32,452.67)	0.0000	4.3300	(1,280.0578)	0.0000	12.4220	(34.6177)	0.0000	3	(22.1958)	01/06/2025
002439.ZK	12/20/2024	SDB3260123592	(8,700.00)	2.2381	(20,655.46)	(19,471.60)	0.0000	4.3300	(1,280.0578)	0.0000	7.4532	(20.7706)	0.0000	3	(13.3175)	01/06/2025
002439.ZK	12/20/2024	SDB3260123592	(400.00)	2.2381	(949.68)	(895.25)	0.0000	4.3300	(1,280.0578)	0.0000	0.3427	(0.9550)	0.0000	3	(0.6123)	01/06/2025
002439.ZK	12/20/2024	SDB3260123592	(100.00)	2.2381	(237.42)	(223.81)	0.0000	4.3300	(1,280.0578)	0.0000	0.0857	(0.2387)	0.0000	3	(0.1531)	01/06/2025
002439.ZK	12/19/2024	SDB3260123592	(3,800.00)	2.2793	(8,662.35)	(8,661.31)	0.0000	4.5800	(1,280.0578)	0.0000	1.1020	(3.0797)	0.0000	1	(1.9777)	01/06/2025
002439.ZK	12/19/2024	SDB3260123592	(6,100.00)	2.2793	(13,985.59)	(13,903.68)	0.0000	4.5800	(1,280.0578)	0.0000	1.7793	(4.9438)	0.0000	1	(3.1645)	01/06/2025
002439.ZK	12/19/2024	SDB3260123592	(100.00)	2.2793	(239.27)	(227.93)	0.0000	4.5800	(1,280.0578)	0.0000	0.0304	(0.0810)	0.0000	1	(0.0506)	01/06/2025
002439.ZK	12/19/2024	SDB3260123592	(6,700.00)	2.2793	(16,017.02)	(15,271.26)	0.0000	4.5800	(1,280.0578)	0.0000	2.0377	(5.4300)	0.0000	1	(3.3923)	01/06/2025
002439.ZK	12/19/2024	SDB3260123592	(4,200.00)	2.2793	(10,043.23)	(9,573.03)	0.0000	4.5800	(1,280.0578)	0.0000	1.2777	(3.4039)	0.0000	1	(2.1262)	01/06/2025
002439.ZK	12/19/2024	SDB3260123592	(8,300.00)	2.2793	(19,544.32)	(18,918.12)	0.0000	4.5800	(1,280.0578)	0.0000	2.4865	(6.7267)	0.0000	1	(4.2403)	01/06/2025
002439.ZK	12/19/2024	SDB3260123592	(14,200.00)	2.2793	(33,512.26)	(32,365.95)	0.0000	4.5800	(1,280.0578)	0.0000	4.2635	(11.5084)	0.0000	1	(7.2449)	01/06/2025
002439.ZK	12/19/2024	SDB3260123592	(3,000.00)	2.2793	(7,122.85)	(6,837.88)	0.0000	4.5800	(1,280.0578)	0.0000	0.9062	(2.4314)	0.0000	1	(1.5252)	01/06/2025
002439.ZK	12/19/2024	SDB3260123592	(3,100.00)	2.2793	(7,355.86)	(7,065.81)	0.0000	4.5800	(1,280.0578)	0.0000	0.9358	(2.5124)	0.0000	1	(1.5766)	01/06/2025
002439.ZK	12/19/2024	SDB3260123592	(11,300.00)	2.2793	(26,935.46)	(25,756.00)	0.0000	4.5800	(1,280.0578)	0.0000	3.4268	(9.1581)	0.0000	1	(5.7313)	01/06/2025
002439.ZK	12/19/2024	SDB3260123592	(8,100.00)	2.2793	(19,216.28)	(18,462.27)	0.0000	4.5800	(1,280.0578)	0.0000	2.4447	(6.5647)	0.0000	1	(4.1199)	01/06/2025
002439.ZK	12/19/2024	SDB3260123592	(100.00)	2.2793	(237.42)	(227.93)	0.0000	4.5800	(1,280.0578)	0.0000	0.0302	(0.0810)	0.0000	1	(0.0508)	01/06/2025
002439.ZK	12/19/2024	SDB3260123592	(12,000.00)	2.2793	(28,490.29)	(27,351.50)	0.0000	4.5800	(1,280.0578)	0.0000	3.6246	(9.7254)	0.0000	1	(6.1008)	01/06/2025
002439.ZK	12/19/2024	SDB3260123592	(3,800.00)	2.2793	(9,021.93)	(8,661.31)	0.0000	4.5800	(1,280.0578)	0.0000	1.1478	(3.0797)	0.0000	1	(1.9319)	01/06/2025
002439.ZK	12/19/2024	SDB3260123592	(2,000.00)	2.2793	(4,748.38)	(4,558.58)	0.0000	4.5800	(1,280.0578)	0.0000	0.6041	(1.6209)	0.0000	1	(1.0168)	01/06/2025
002439.ZK	12/19/2024	SDB3260123592	(2,500.00)	2.2793	(5,935.48)	(5,698.23)	0.0000	4.5800	(1,280.0578)	0.0000	0.7551	(2.0261)	0.0000	1	(1.2710)	01/06/2025
002439.ZK	12/19/2024	SDB3260123592	(24,600.00)	2.2793	(58,405.10)	(56,070.58)	0.0000	4.5800	(1,280.0578)	0.0000	7.4304	(19.9371)	0.0000	1	(12.5067)	01/06/2025
002439.ZK	12/19/2024	SDB3260123592	(400.00)	2.2793	(949.68)	(911.72)	0.0000	4.5800	(1,280.0578)	0.0000	0.1208	(0.3242)	0.0000	1	(0.2034)	01/06/2025
002439.ZK	12/19/2024	SDB3260123592	(400.00)	2.2793	(949.68)	(911.72)	0.0000	4.5800	(1,280.0578)	0.0000	0.1208	(0.3242)	0.0000	1	(0.2034)	01/06/2025
002439.ZK	12/19/2024	SDB3260123592	(1,700.00)	2.2793	(4,036.12)	(3,874.80)	0.0000	4.5800	(1,280.0578)	0.0000	0.5135	(1.3778)	0.0000	1	(0.8643)	01/06/2025
002439.ZK	12/19/2024	SDB3260123592	(9,400.00)	2.2793	(22,317.40)	(21,425.34)	0.0000	4.5800	(1,280.0578)	0.0000	2.8393	(7.6182)	0.0000	1	(4.7790)	01/06/2025
002439.ZK	12/19/2024	SDB3260123592	(400.00)	2.2793	(949.68)	(911.72)	0.0000	4.5800	(1,280.0578)	0.0000	0.1208	(0.3242)	0.0000	1	(0.2034)	01/06/2025
002439.ZK	12/19/2024	SDB3260123592	(1,500.00)	2.2793	(3,561.29)	(3,418.94)	0.0000	4.5800	(1,280.0578)	0.0000	0.4531	(1.2157)	0.0000	1	(0.7626)	01/06/2025
002439.ZK	12/19/2024	SDB3260123592	(7,600.00)	2.2793	(18,043.85)	(17,322.62)	0.0000	4.5800	(1,280.0578)	0.0000	2.2956	(6.1594)	0.0000	1	(3.8639)	01/06/2025
002439.ZK	12/19/2024	SDB3260123592	(1,100.00)	2.2793	(2,611.61)	(2,507.22)	0.0000	4.5800	(1,280.0578)	0.0000	0.3323	(0.8915)	0.0000	1	(0.5592)	01/06/2025
002439.ZK	12/19/2024	SDB3260123592	(1,000.00)	2.2793	(2,374.19)	(2,279.29)	0.0000	4.5800	(1,280.0578)	0.0000	0.3020	(0.8105)	0.0000	1	(0.5084)	01/06/2025
002439.ZK	12/19/2024	SDB3260123592	(1,100.00)	2.2793	(2,611.61)	(2,507.22)	0.0000	4.5800	(1,280.0578)	0.0000	0.3323	(0.8915)	0.0000	1	(0.5592)	01/06/2025
002439.ZK	12/19/2024	SDB3260123592	(4,500.00)	2.2793	(10,683.86)	(10,256.81)	0.0000	4.5800	(1,280.0578)	0.0000	1.3592	(3.6470)	0.0000	1	(2.2878)	01/06/2025
002439.ZK	12/19/2024	SDB3260123592	(8,400.00)	2.2793	(19,943.20)	(19,146.05)	0.0000	4.5800	(1,280.0578)	0.0000	2.5372	(6.8078)	0.0000	1	(4.2706)	01/06/2025
002439.ZK	12/19/2024	SDB3260123592	(1,000.00)	2.2793	(2,374.19)	(2,279.29)	0.0000	4.5800	(1,280.0578)	0.0000	0.3020	(0.8105)	0.0000	1	(0.5084)	01/06/2025
002439.ZK	12/19/2024	SDB3260123592	(1,200.00)	2.2793	(2,849.03)	(2,735.15)	0.0000	4.5800	(1,280.0578)	0.0000	0.3625	(0.9725)	0.0000	1	(0.6101)	01/06/2025
002439.ZK	12/19/2024	SDB3260123592	(18,100.00)	2.2793	(42,972.86)	(41,255.19)	0.0000	4.5800	(1,280.0578)	0.0000	5.4671	(14.6692)	0.0000	1	(9.2021)	01/06/2025
002439.ZK	12/19/2024	SDB3260123592	(1,100.00)	2.2793	(2,611.61)	(2,507.22)	0.0000	4.5800	(1,280.0578)	0.0000	0.3323	(0.8915)	0.0000	1	(0.5592)	01/06/2025
002439.ZK	12/19/2024	SDB3260123592	(8,300.00)	2.2793	(19,705.79)	(18,918.12)	0.0000	4.5800	(1,280.0578)	0.0000	2.5070	(6.7267)	0.0000	1	(4.2197)	01/06/2025
002439.ZK	12/19/2024	SDB3260123592	(5,200.00)	2.2793	(12,345.79)	(11,852.32)	0.0000	4.5800	(1,280.0578)	0.0000	1.5707	(4.2143)	0.0000	1	(2.6437)	01/06/2025
002439.ZK	12/19/2024	SDB3260123592	(4,700.00)	2.2793	(11,158.70)	(10,712.67)	0.0000	4.5800	(1,280.0578)	0.0000	1.4196	(3.8091)	0.0000	1	(2.3895)	01/06/2025
002439.ZK	12/19/2024	SDB3260123592	(200.00)	2.2793	(474.84)	(455.86)	0.0000	4.5800	(1,280.0578)	0.0000	0.0604	(0.1621)	0.0000	1	(0.1017)	01/06/2025
002439.ZK	12/19/2024	SDB3260123592	(5,800.00)	2.2793	(13,770.31)	(13,219.89)	0.0000	4.5800	(1,280.0578)	0.0000	1.7519	(4.7006)	0.0000	1	(2.9487)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
VENUSTECH GROUP INC CMN CLASS A SERIES NORTHBOUND (Cont.)																
002439.ZK	12/19/2024	SDB3260123592	(6,800.00)	2.2793	(16,144.50)	(15,499.19)	0.0000	4.5800	(1,280.0578)	0.0000	2.0539	(5.5111)	0.0000	1	(3.4571)	01/06/2025
002439.ZK	12/19/2024	SDB3260123592	(2,200.00)	2.2793	(5,223.22)	(5,014.44)	0.0000	4.5800	(1,280.0578)	0.0000	0.6645	(1.7830)	0.0000	1	(1.1185)	01/06/2025
002439.ZK	12/19/2024	SDB3260123592	(97,500.00)	2.2793	(231,483.62)	(222,230.97)	0.0000	4.5800	(1,280.0578)	0.0000	29.4499	(79.0190)	0.0000	1	(49.5692)	01/06/2025
002439.ZK	12/19/2024	SDB3260123592	(10,800.00)	2.2793	(25,641.26)	(24,616.35)	0.0000	4.5800	(1,280.0578)	0.0000	3.2621	(8.7529)	0.0000	1	(5.4907)	01/06/2025
002439.ZK	12/19/2024	SDB3260123592	(100.00)	2.2793	(237.42)	(227.93)	0.0000	4.5800	(1,280.0578)	0.0000	0.0302	(0.0810)	0.0000	1	(0.0508)	01/06/2025
002439.ZK	12/19/2024	SDB3260123592	(3,100.00)	2.2793	(7,359.99)	(7,065.81)	0.0000	4.5800	(1,280.0578)	0.0000	0.9364	(2.5124)	0.0000	1	(1.5760)	01/06/2025
002439.ZK	12/19/2024	SDB3260123592	(2,200.00)	2.2793	(5,223.22)	(5,014.44)	0.0000	4.5800	(1,280.0578)	0.0000	0.6645	(1.7830)	0.0000	1	(1.1185)	01/06/2025
002439.ZK	12/19/2024	SDB3260123592	(100.00)	2.2793	(237.42)	(227.93)	0.0000	4.5800	(1,280.0578)	0.0000	0.0302	(0.0810)	0.0000	1	(0.0508)	01/06/2025
002439.ZK	12/19/2024	SDB3260123592	(3,000.00)	2.2793	(7,122.57)	(6,837.88)	0.0000	4.5800	(1,280.0578)	0.0000	0.9061	(2.4314)	0.0000	1	(1.5252)	01/06/2025
002439.ZK	12/19/2024	SDB3260123592	(1,300.00)	2.2793	(3,086.45)	(2,963.08)	0.0000	4.5800	(1,280.0578)	0.0000	0.3927	(1.0536)	0.0000	1	(0.6609)	01/06/2025
002439.ZK	12/19/2024	SDB3260123592	(4,200.00)	2.2793	(9,971.60)	(9,573.03)	0.0000	4.5800	(1,280.0578)	0.0000	1.2686	(3.4039)	0.0000	1	(2.1353)	01/06/2025
002439.ZK	12/19/2024	SDB3260123592	(6,000.00)	2.2793	(14,245.15)	(13,675.75)	0.0000	4.5800	(1,280.0578)	0.0000	1.8123	(4.8627)	0.0000	1	(3.0504)	01/06/2025
002439.ZK	12/19/2024	SDB3260123592	(10,100.00)	2.2793	(23,979.33)	(23,020.85)	0.0000	4.5800	(1,280.0578)	0.0000	3.0507	(8.1856)	0.0000	1	(5.1349)	01/06/2025
002439.ZK	12/19/2024	SDB3260123592	(100.00)	2.2793	(237.42)	(227.93)	0.0000	4.5800	(1,280.0578)	0.0000	0.0302	(0.0810)	0.0000	1	(0.0508)	01/06/2025
002439.ZK	12/19/2024	SDB3260123592	(4,500.00)	2.2793	(10,683.86)	(10,256.81)	0.0000	4.5800	(1,280.0578)	0.0000	1.3592	(3.6470)	0.0000	1	(2.2878)	01/06/2025
002439.ZK	12/19/2024	SDB3260123592	(3,700.00)	2.2793	(8,784.51)	(8,433.38)	0.0000	4.5800	(1,280.0578)	0.0000	1.1176	(2.9987)	0.0000	1	(1.8811)	01/06/2025
002439.ZK	12/19/2024	SDB3260123592	(3,000.00)	2.2793	(7,122.57)	(6,837.88)	0.0000	4.5800	(1,280.0578)	0.0000	0.9061	(2.4314)	0.0000	1	(1.5252)	01/06/2025
002439.ZK	12/19/2024	SDB3260123592	(1,100.00)	2.2793	(2,611.61)	(2,507.22)	0.0000	4.5800	(1,280.0578)	0.0000	0.3323	(0.8915)	0.0000	1	(0.5592)	01/06/2025
002439.ZK	12/19/2024	SDB3260123592	(700.00)	2.2793	(1,661.93)	(1,595.50)	0.0000	4.5800	(1,280.0578)	0.0000	0.2114	(0.5673)	0.0000	1	(0.3559)	01/06/2025
002439.ZK	12/19/2024	SDB3260123592	(13,000.00)	2.2793	(30,864.48)	(29,630.80)	0.0000	4.5800	(1,280.0578)	0.0000	3.9266	(10.5359)	0.0000	1	(6.6092)	01/06/2025
002439.ZK	12/19/2024	SDB3260123592	(3,900.00)	2.2793	(9,259.34)	(8,889.24)	0.0000	4.5800	(1,280.0578)	0.0000	1.1780	(3.1608)	0.0000	1	(1.9828)	01/06/2025
002439.ZK	12/19/2024	SDB3260123592	(300.00)	2.2793	(712.26)	(683.79)	0.0000	4.5800	(1,280.0578)	0.0000	0.0906	(0.2431)	0.0000	1	(0.1525)	01/06/2025
002439.ZK	12/19/2024	SDB3260123592	(1,100.00)	2.2793	(2,611.61)	(2,507.22)	0.0000	4.5800	(1,280.0578)	0.0000	0.3323	(0.8915)	0.0000	1	(0.5592)	01/06/2025
002439.ZK	12/19/2024	SDB3260123592	(2,800.00)	2.2793	(6,647.73)	(6,382.02)	0.0000	4.5800	(1,280.0578)	0.0000	0.8457	(2.2693)	0.0000	1	(1.4235)	01/06/2025
002439.ZK	12/19/2024	SDB3260123592	(3,800.00)	2.2793	(9,021.93)	(8,661.31)	0.0000	4.5800	(1,280.0578)	0.0000	1.1478	(3.0797)	0.0000	1	(1.9319)	01/06/2025
002439.ZK	12/19/2024	SDB3260123592	(200.00)	2.2793	(474.84)	(455.86)	0.0000	4.5800	(1,280.0578)	0.0000	0.0604	(0.1621)	0.0000	1	(0.1017)	01/06/2025
002439.ZK	12/19/2024	SDB3260123592	(14,500.00)	2.2793	(34,425.77)	(33,049.73)	0.0000	4.5800	(1,280.0578)	0.0000	4.3797	(11.7515)	0.0000	1	(7.3718)	01/06/2025
002439.ZK	12/19/2024	SDB3260123592	(8,700.00)	2.2793	(20,655.46)	(19,829.84)	0.0000	4.5800	(1,280.0578)	0.0000	2.6278	(7.0509)	0.0000	1	(4.4231)	01/06/2025
002439.ZK	12/19/2024	SDB3260123592	(400.00)	2.2793	(949.68)	(911.72)	0.0000	4.5800	(1,280.0578)	0.0000	0.1208	(0.3242)	0.0000	1	(0.2034)	01/06/2025
002439.ZK	12/19/2024	SDB3260123592	(100.00)	2.2793	(237.42)	(227.93)	0.0000	4.5800	(1,280.0578)	0.0000	0.0302	(0.0810)	0.0000	1	(0.0508)	01/06/2025
002439.ZK	12/18/2024	SDB3260123592	(100.00)	2.3214	(239.27)	(232.14)	0.0000	4.5800	(1,268.3211)	0.0000	0.0304	(0.0818)	0.0000	1	(0.0513)	01/06/2025
002439.ZK	12/18/2024	SDB3260123592	(6,700.00)	2.3214	(16,017.02)	(15,553.50)	0.0000	4.5800	(1,268.3211)	0.0000	2.0377	(5.4797)	0.0000	1	(3.4420)	01/06/2025
002439.ZK	12/18/2024	SDB3260123592	(4,200.00)	2.3214	(10,043.23)	(9,749.96)	0.0000	4.5800	(1,268.3211)	0.0000	1.2777	(3.4350)	0.0000	1	(2.1573)	01/06/2025
002439.ZK	12/18/2024	SDB3260123592	(8,300.00)	2.3214	(19,544.32)	(19,267.77)	0.0000	4.5800	(1,268.3211)	0.0000	2.4865	(6.7883)	0.0000	1	(4.3018)	01/06/2025
002439.ZK	12/18/2024	SDB3260123592	(14,200.00)	2.3214	(33,512.26)	(32,964.14)	0.0000	4.5800	(1,268.3211)	0.0000	4.2635	(11.6136)	0.0000	1	(7.3501)	01/06/2025
002439.ZK	12/18/2024	SDB3260123592	(3,000.00)	2.3214	(7,122.85)	(6,964.25)	0.0000	4.5800	(1,268.3211)	0.0000	0.9062	(2.4536)	0.0000	1	(1.5474)	01/06/2025
002439.ZK	12/18/2024	SDB3260123592	(3,100.00)	2.3214	(7,355.86)	(7,196.40)	0.0000	4.5800	(1,268.3211)	0.0000	0.9358	(2.5354)	0.0000	1	(1.5995)	01/06/2025
002439.ZK	12/18/2024	SDB3260123592	(11,300.00)	2.3214	(26,935.46)	(26,232.02)	0.0000	4.5800	(1,268.3211)	0.0000	3.4268	(9.2418)	0.0000	1	(5.8151)	01/06/2025
002439.ZK	12/18/2024	SDB3260123592	(8,100.00)	2.3214	(19,216.28)	(18,803.49)	0.0000	4.5800	(1,268.3211)	0.0000	2.4447	(6.6247)	0.0000	1	(4.1799)	01/06/2025
002439.ZK	12/18/2024	SDB3260123592	(100.00)	2.3214	(237.42)	(232.14)	0.0000	4.5800	(1,268.3211)	0.0000	0.0302	(0.0818)	0.0000	1	(0.0516)	01/06/2025
002439.ZK	12/18/2024	SDB3260123592	(12,000.00)	2.3214	(28,490.29)	(27,857.02)	0.0000	4.5800	(1,268.3211)	0.0000	3.6246	(9.8143)	0.0000	1	(6.1897)	01/06/2025
002439.ZK	12/18/2024	SDB3260123592	(3,800.00)	2.3214	(9,021.93)	(8,821.39)	0.0000	4.5800	(1,268.3211)	0.0000	1.1478	(3.1079)	0.0000	1	(1.9601)	01/06/2025
002439.ZK	12/18/2024	SDB3260123592	(2,000.00)	2.3214	(4,748.38)	(4,642.84)	0.0000	4.5800	(1,268.3211)	0.0000	0.6041	(1.6357)	0.0000	1	(1.0316)	01/06/2025
002439.ZK	12/18/2024	SDB3260123592	(2,500.00)	2.3214	(5,935.48)	(5,803.55)	0.0000	4.5800	(1,268.3211)	0.0000	0.7551	(2.0447)	0.0000	1	(1.2895)	01/06/2025
002439.ZK	12/18/2024	SDB3260123592	(24,600.00)	2.3214	(58,405.10)	(57,106.88)	0.0000	4.5800	(1,268.3211)	0.0000	7.4304	(20.1194)	0.0000	1	(12.6890)	01/06/2025
002439.ZK	12/18/2024	SDB3260123592	(400.00)	2.3214	(949.68)	(928.57)	0.0000	4.5800	(1,268.3211)	0.0000	0.1208	(0.3271)	0.0000	1	(0.2063)	01/06/2025
002439.ZK	12/18/2024	SDB3260123592	(400.00)	2.3214	(949.68)	(928.57)	0.0000	4.5800	(1,268.3211)	0.0000	0.1208	(0.3271)	0.0000	1	(0.2063)	01/06/2025
002439.ZK	12/18/2024	SDB3260123592	(1,700.00)	2.3214	(4,036.12)	(3,946.41)	0.0000	4.5800	(1,268.3211)	0.0000	0.5135	(1.3904)	0.0000	1	(0.8769)	01/06/2025
002439.ZK	12/18/2024	SDB3260123592	(9,400.00)	2.3214	(22,317.40)	(21,821.33)	0.0000	4.5800	(1,268.3211)	0.0000	2.8393	(7.6879)	0.0000	1	(4.8486)	01/06/2025
002439.ZK	12/18/2024	SDB3260123592	(400.00)	2.3214	(949.68)	(928.57)	0.0000	4.5800	(1,268.3211)	0.0000	0.1208	(0.3271)	0.0000	1	(0.2063)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
VENUSTECH GROUP INC CMN CLASS A SERIES NORTHBOUND (Cont.)																
002439.ZK	12/18/2024	SDB3260123592	(1,500.00)	2.3214	(3,561.29)	(3,482.13)	0.0000	4.5800	(1,268.3211)	0.0000	0.4531	(1.2268)	0.0000	1	(0.7737)	01/06/2025
002439.ZK	12/18/2024	SDB3260123592	(7,600.00)	2.3214	(18,043.85)	(17,642.78)	0.0000	4.5800	(1,268.3211)	0.0000	2.2956	(6.2158)	0.0000	1	(3.9202)	01/06/2025
002439.ZK	12/18/2024	SDB3260123592	(1,100.00)	2.3214	(2,611.61)	(2,553.56)	0.0000	4.5800	(1,268.3211)	0.0000	0.3323	(0.8996)	0.0000	1	(0.5674)	01/06/2025
002439.ZK	12/18/2024	SDB3260123592	(1,000.00)	2.3214	(2,374.19)	(2,321.42)	0.0000	4.5800	(1,268.3211)	0.0000	0.3020	(0.8179)	0.0000	1	(0.5158)	01/06/2025
002439.ZK	12/18/2024	SDB3260123592	(1,100.00)	2.3214	(2,611.61)	(2,553.56)	0.0000	4.5800	(1,268.3211)	0.0000	0.3323	(0.8996)	0.0000	1	(0.5674)	01/06/2025
002439.ZK	12/18/2024	SDB3260123592	(4,500.00)	2.3214	(10,683.86)	(10,446.38)	0.0000	4.5800	(1,268.3211)	0.0000	1.3592	(3.6804)	0.0000	1	(2.3212)	01/06/2025
002439.ZK	12/18/2024	SDB3260123592	(8,400.00)	2.3214	(19,943.20)	(19,499.91)	0.0000	4.5800	(1,268.3211)	0.0000	2.5372	(6.8700)	0.0000	1	(4.3328)	01/06/2025
002439.ZK	12/18/2024	SDB3260123592	(1,000.00)	2.3214	(2,374.19)	(2,321.42)	0.0000	4.5800	(1,268.3211)	0.0000	0.3020	(0.8179)	0.0000	1	(0.5158)	01/06/2025
002439.ZK	12/18/2024	SDB3260123592	(1,200.00)	2.3214	(2,849.03)	(2,785.70)	0.0000	4.5800	(1,268.3211)	0.0000	0.3625	(0.9814)	0.0000	1	(0.6190)	01/06/2025
002439.ZK	12/18/2024	SDB3260123592	(18,100.00)	2.3214	(42,972.86)	(42,017.67)	0.0000	4.5800	(1,268.3211)	0.0000	5.4671	(14.8033)	0.0000	1	(9.3362)	01/06/2025
002439.ZK	12/18/2024	SDB3260123592	(1,100.00)	2.3214	(2,611.61)	(2,553.56)	0.0000	4.5800	(1,268.3211)	0.0000	0.3323	(0.8996)	0.0000	1	(0.5674)	01/06/2025
002439.ZK	12/18/2024	SDB3260123592	(8,300.00)	2.3214	(19,705.79)	(19,267.77)	0.0000	4.5800	(1,268.3211)	0.0000	2.5070	(6.7883)	0.0000	1	(4.2812)	01/06/2025
002439.ZK	12/18/2024	SDB3260123592	(5,200.00)	2.3214	(12,345.79)	(12,071.37)	0.0000	4.5800	(1,268.3211)	0.0000	1.5707	(4.2529)	0.0000	1	(2.6822)	01/06/2025
002439.ZK	12/18/2024	SDB3260123592	(4,700.00)	2.3214	(11,158.70)	(10,910.66)	0.0000	4.5800	(1,268.3211)	0.0000	1.4196	(3.8440)	0.0000	1	(2.4243)	01/06/2025
002439.ZK	12/18/2024	SDB3260123592	(200.00)	2.3214	(474.84)	(464.28)	0.0000	4.5800	(1,268.3211)	0.0000	0.0604	(0.1636)	0.0000	1	(0.1032)	01/06/2025
002439.ZK	12/18/2024	SDB3260123592	(5,800.00)	2.3214	(13,770.31)	(13,464.22)	0.0000	4.5800	(1,268.3211)	0.0000	1.7519	(4.7436)	0.0000	1	(2.9917)	01/06/2025
002439.ZK	12/18/2024	SDB3260123592	(6,800.00)	2.3214	(16,144.50)	(15,785.64)	0.0000	4.5800	(1,268.3211)	0.0000	2.0539	(5.5615)	0.0000	1	(3.5075)	01/06/2025
002439.ZK	12/18/2024	SDB3260123592	(2,200.00)	2.3214	(5,223.22)	(5,107.12)	0.0000	4.5800	(1,268.3211)	0.0000	0.6645	(1.7993)	0.0000	1	(1.1348)	01/06/2025
002439.ZK	12/18/2024	SDB3260123592	(97,500.00)	2.3214	(231,483.62)	(226,338.26)	0.0000	4.5800	(1,268.3211)	0.0000	29.4499	(79.7416)	0.0000	1	(50.2917)	01/06/2025
002439.ZK	12/18/2024	SDB3260123592	(10,800.00)	2.3214	(25,641.26)	(25,071.31)	0.0000	4.5800	(1,268.3211)	0.0000	3.2621	(8.8329)	0.0000	1	(5.5708)	01/06/2025
002439.ZK	12/18/2024	SDB3260123592	(100.00)	2.3214	(237.42)	(232.14)	0.0000	4.5800	(1,268.3211)	0.0000	0.0302	(0.0818)	0.0000	1	(0.0516)	01/06/2025
002439.ZK	12/18/2024	SDB3260123592	(3,100.00)	2.3214	(7,359.99)	(7,196.40)	0.0000	4.5800	(1,268.3211)	0.0000	0.9364	(2.5354)	0.0000	1	(1.5990)	01/06/2025
002439.ZK	12/18/2024	SDB3260123592	(2,200.00)	2.3214	(5,223.22)	(5,107.12)	0.0000	4.5800	(1,268.3211)	0.0000	0.6645	(1.7993)	0.0000	1	(1.1348)	01/06/2025
002439.ZK	12/18/2024	SDB3260123592	(100.00)	2.3214	(237.42)	(232.14)	0.0000	4.5800	(1,268.3211)	0.0000	0.0302	(0.0818)	0.0000	1	(0.0516)	01/06/2025
002439.ZK	12/18/2024	SDB3260123592	(3,000.00)	2.3214	(7,122.57)	(6,964.25)	0.0000	4.5800	(1,268.3211)	0.0000	0.9061	(2.4536)	0.0000	1	(1.5474)	01/06/2025
002439.ZK	12/18/2024	SDB3260123592	(1,300.00)	2.3214	(3,086.45)	(3,017.84)	0.0000	4.5800	(1,268.3211)	0.0000	0.3927	(1.0632)	0.0000	1	(0.6706)	01/06/2025
002439.ZK	12/18/2024	SDB3260123592	(4,200.00)	2.3214	(9,971.60)	(9,749.96)	0.0000	4.5800	(1,268.3211)	0.0000	1.2686	(3.4350)	0.0000	1	(2.1664)	01/06/2025
002439.ZK	12/18/2024	SDB3260123592	(6,000.00)	2.3214	(14,245.15)	(13,928.51)	0.0000	4.5800	(1,268.3211)	0.0000	1.8123	(4.9072)	0.0000	1	(3.0949)	01/06/2025
002439.ZK	12/18/2024	SDB3260123592	(10,100.00)	2.3214	(23,979.33)	(23,446.32)	0.0000	4.5800	(1,268.3211)	0.0000	3.0507	(8.2604)	0.0000	1	(5.2097)	01/06/2025
002439.ZK	12/18/2024	SDB3260123592	(100.00)	2.3214	(237.42)	(232.14)	0.0000	4.5800	(1,268.3211)	0.0000	0.0302	(0.0818)	0.0000	1	(0.0516)	01/06/2025
002439.ZK	12/18/2024	SDB3260123592	(4,500.00)	2.3214	(10,683.86)	(10,446.38)	0.0000	4.5800	(1,268.3211)	0.0000	1.3592	(3.6804)	0.0000	1	(2.3212)	01/06/2025
002439.ZK	12/18/2024	SDB3260123592	(3,700.00)	2.3214	(8,784.51)	(8,589.25)	0.0000	4.5800	(1,268.3211)	0.0000	1.1176	(3.0261)	0.0000	1	(1.9085)	01/06/2025
002439.ZK	12/18/2024	SDB3260123592	(3,000.00)	2.3214	(7,122.57)	(6,964.25)	0.0000	4.5800	(1,268.3211)	0.0000	0.9061	(2.4536)	0.0000	1	(1.5474)	01/06/2025
002439.ZK	12/18/2024	SDB3260123592	(1,100.00)	2.3214	(2,611.61)	(2,553.56)	0.0000	4.5800	(1,268.3211)	0.0000	0.3323	(0.8996)	0.0000	1	(0.5674)	01/06/2025
002439.ZK	12/18/2024	SDB3260123592	(700.00)	2.3214	(1,661.93)	(1,624.99)	0.0000	4.5800	(1,268.3211)	0.0000	0.2114	(0.5725)	0.0000	1	(0.3611)	01/06/2025
002439.ZK	12/18/2024	SDB3260123592	(13,000.00)	2.3214	(30,864.48)	(30,178.43)	0.0000	4.5800	(1,268.3211)	0.0000	3.9266	(10.6322)	0.0000	1	(6.7056)	01/06/2025
002439.ZK	12/18/2024	SDB3260123592	(3,900.00)	2.3214	(9,259.34)	(9,053.53)	0.0000	4.5800	(1,268.3211)	0.0000	1.1780	(3.1897)	0.0000	1	(2.0117)	01/06/2025
002439.ZK	12/18/2024	SDB3260123592	(300.00)	2.3214	(712.26)	(696.43)	0.0000	4.5800	(1,268.3211)	0.0000	0.0906	(0.2454)	0.0000	1	(0.1547)	01/06/2025
002439.ZK	12/18/2024	SDB3260123592	(1,100.00)	2.3214	(2,611.61)	(2,553.56)	0.0000	4.5800	(1,268.3211)	0.0000	0.3323	(0.8996)	0.0000	1	(0.5674)	01/06/2025
002439.ZK	12/18/2024	SDB3260123592	(2,800.00)	2.3214	(6,647.73)	(6,499.97)	0.0000	4.5800	(1,268.3211)	0.0000	0.8457	(2.2900)	0.0000	1	(1.4443)	01/06/2025
002439.ZK	12/18/2024	SDB3260123592	(3,800.00)	2.3214	(9,021.93)	(8,821.39)	0.0000	4.5800	(1,268.3211)	0.0000	1.1478	(3.1079)	0.0000	1	(1.9601)	01/06/2025
002439.ZK	12/18/2024	SDB3260123592	(200.00)	2.3214	(474.84)	(464.28)	0.0000	4.5800	(1,268.3211)	0.0000	0.0604	(0.1636)	0.0000	1	(0.1032)	01/06/2025
002439.ZK	12/18/2024	SDB3260123592	(14,500.00)	2.3214	(34,425.77)	(33,660.56)	0.0000	4.5800	(1,268.3211)	0.0000	4.3797	(11.8590)	0.0000	1	(7.4793)	01/06/2025
002439.ZK	12/18/2024	SDB3260123592	(8,700.00)	2.3214	(20,655.46)	(20,196.34)	0.0000	4.5800	(1,268.3211)	0.0000	2.6278	(7.1154)	0.0000	1	(4.4876)	01/06/2025
002439.ZK	12/18/2024	SDB3260123592	(400.00)	2.3214	(949.68)	(928.57)	0.0000	4.5800	(1,268.3211)	0.0000	0.1208	(0.3271)	0.0000	1	(0.2063)	01/06/2025
002439.ZK	12/18/2024	SDB3260123592	(100.00)	2.3214	(237.42)	(232.14)	0.0000	4.5800	(1,268.3211)	0.0000	0.0302	(0.0818)	0.0000	1	(0.0516)	01/06/2025
002439.ZK	12/17/2024	SDB3260123592	(100.00)	2.3933	(239.27)	(239.33)	0.0000	4.5800	(1,268.3211)	0.0000	0.0304	(0.0843)	0.0000	1	(0.0539)	01/06/2025
002439.ZK	12/17/2024	SDB3260123592	(6,700.00)	2.3933	(16,017.02)	(16,035.04)	0.0000	4.5800	(1,268.3211)	0.0000	2.0377	(5.6493)	0.0000	1	(3.6116)	01/06/2025
002439.ZK	12/17/2024	SDB3260123592	(4,200.00)	2.3933	(10,043.23)	(10,051.81)	0.0000	4.5800	(1,268.3211)	0.0000	1.2777	(3.5414)	0.0000	1	(2.2636)	01/06/2025
002439.ZK	12/17/2024	SDB3260123592	(8,300.00)	2.3933	(19,544.32)	(19,864.30)	0.0000	4.5800	(1,268.3211)	0.0000	2.4865	(6.9984)	0.0000	1	(4.5119)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
VENUSTECH GROUP INC CMN CLASS A SERIES NORTHBOUND (Cont.)																
002439.ZK	12/17/2024	SDB3260123592	(14,200.00)	2.3933	(33,512.26)	(33,984.70)	0.0000	4.5800	(1,268.3211)	0.0000	4.2635	(11.9732)	0.0000	1	(7.7097)	01/06/2025
002439.ZK	12/17/2024	SDB3260123592	(3,000.00)	2.3933	(7,122.85)	(7,179.87)	0.0000	4.5800	(1,268.3211)	0.0000	0.9062	(2.5295)	0.0000	1	(1.6234)	01/06/2025
002439.ZK	12/17/2024	SDB3260123592	(3,100.00)	2.3933	(7,355.86)	(7,419.20)	0.0000	4.5800	(1,268.3211)	0.0000	0.9358	(2.6139)	0.0000	1	(1.6780)	01/06/2025
002439.ZK	12/17/2024	SDB3260123592	(11,300.00)	2.3933	(26,935.46)	(27,044.17)	0.0000	4.5800	(1,268.3211)	0.0000	3.4268	(9.5280)	0.0000	1	(6.1012)	01/06/2025
002439.ZK	12/17/2024	SDB3260123592	(8,100.00)	2.3933	(19,216.28)	(19,385.64)	0.0000	4.5800	(1,268.3211)	0.0000	2.4447	(6.8298)	0.0000	1	(4.3850)	01/06/2025
002439.ZK	12/17/2024	SDB3260123592	(100.00)	2.3933	(237.42)	(239.33)	0.0000	4.5800	(1,268.3211)	0.0000	0.0302	(0.0843)	0.0000	1	(0.0541)	01/06/2025
002439.ZK	12/17/2024	SDB3260123592	(12,000.00)	2.3933	(28,490.29)	(28,719.47)	0.0000	4.5800	(1,268.3211)	0.0000	3.6246	(10.1182)	0.0000	1	(6.4936)	01/06/2025
002439.ZK	12/17/2024	SDB3260123592	(3,800.00)	2.3933	(9,021.93)	(9,094.50)	0.0000	4.5800	(1,268.3211)	0.0000	1.1478	(3.2041)	0.0000	1	(2.0563)	01/06/2025
002439.ZK	12/17/2024	SDB3260123592	(2,000.00)	2.3933	(4,748.38)	(4,786.58)	0.0000	4.5800	(1,268.3211)	0.0000	0.6041	(1.6864)	0.0000	1	(1.0823)	01/06/2025
002439.ZK	12/17/2024	SDB3260123592	(2,500.00)	2.3933	(5,935.48)	(5,983.22)	0.0000	4.5800	(1,268.3211)	0.0000	0.7551	(2.1080)	0.0000	1	(1.3528)	01/06/2025
002439.ZK	12/17/2024	SDB3260123592	(24,600.00)	2.3933	(58,405.10)	(58,874.91)	0.0000	4.5800	(1,268.3211)	0.0000	7.4304	(20.7423)	0.0000	1	(13.3119)	01/06/2025
002439.ZK	12/17/2024	SDB3260123592	(400.00)	2.3933	(949.68)	(957.32)	0.0000	4.5800	(1,268.3211)	0.0000	0.1208	(0.3373)	0.0000	1	(0.2165)	01/06/2025
002439.ZK	12/17/2024	SDB3260123592	(400.00)	2.3933	(949.68)	(957.32)	0.0000	4.5800	(1,268.3211)	0.0000	0.1208	(0.3373)	0.0000	1	(0.2165)	01/06/2025
002439.ZK	12/17/2024	SDB3260123592	(1,700.00)	2.3933	(4,036.12)	(4,068.59)	0.0000	4.5800	(1,268.3211)	0.0000	0.5135	(1.4334)	0.0000	1	(0.9199)	01/06/2025
002439.ZK	12/17/2024	SDB3260123592	(9,400.00)	2.3933	(22,317.40)	(22,496.92)	0.0000	4.5800	(1,268.3211)	0.0000	2.8393	(7.9259)	0.0000	1	(5.0867)	01/06/2025
002439.ZK	12/17/2024	SDB3260123592	(400.00)	2.3933	(949.68)	(957.32)	0.0000	4.5800	(1,268.3211)	0.0000	0.1208	(0.3373)	0.0000	1	(0.2165)	01/06/2025
002439.ZK	12/17/2024	SDB3260123592	(1,500.00)	2.3933	(3,561.29)	(3,589.93)	0.0000	4.5800	(1,268.3211)	0.0000	0.4531	(1.2648)	0.0000	1	(0.8117)	01/06/2025
002439.ZK	12/17/2024	SDB3260123592	(7,600.00)	2.3933	(18,043.85)	(18,189.00)	0.0000	4.5800	(1,268.3211)	0.0000	2.2956	(6.4082)	0.0000	1	(4.1126)	01/06/2025
002439.ZK	12/17/2024	SDB3260123592	(1,100.00)	2.3933	(2,611.61)	(2,632.62)	0.0000	4.5800	(1,268.3211)	0.0000	0.3323	(0.9275)	0.0000	1	(0.5952)	01/06/2025
002439.ZK	12/17/2024	SDB3260123592	(1,000.00)	2.3933	(2,374.19)	(2,393.29)	0.0000	4.5800	(1,268.3211)	0.0000	0.3020	(0.8432)	0.0000	1	(0.5411)	01/06/2025
002439.ZK	12/17/2024	SDB3260123592	(1,100.00)	2.3933	(2,611.61)	(2,632.62)	0.0000	4.5800	(1,268.3211)	0.0000	0.3323	(0.9275)	0.0000	1	(0.5952)	01/06/2025
002439.ZK	12/17/2024	SDB3260123592	(4,500.00)	2.3933	(10,683.86)	(10,769.80)	0.0000	4.5800	(1,268.3211)	0.0000	1.3592	(3.7943)	0.0000	1	(2.4351)	01/06/2025
002439.ZK	12/17/2024	SDB3260123592	(8,400.00)	2.3933	(19,943.20)	(20,103.63)	0.0000	4.5800	(1,268.3211)	0.0000	2.5372	(7.0827)	0.0000	1	(4.5455)	01/06/2025
002439.ZK	12/17/2024	SDB3260123592	(1,000.00)	2.3933	(2,374.19)	(2,393.29)	0.0000	4.5800	(1,268.3211)	0.0000	0.3020	(0.8432)	0.0000	1	(0.5411)	01/06/2025
002439.ZK	12/17/2024	SDB3260123592	(1,200.00)	2.3933	(2,849.03)	(2,871.95)	0.0000	4.5800	(1,268.3211)	0.0000	0.3625	(1.0118)	0.0000	1	(0.6494)	01/06/2025
002439.ZK	12/17/2024	SDB3260123592	(18,100.00)	2.3933	(42,972.86)	(43,318.53)	0.0000	4.5800	(1,268.3211)	0.0000	5.4671	(15.2616)	0.0000	1	(9.7945)	01/06/2025
002439.ZK	12/17/2024	SDB3260123592	(1,100.00)	2.3933	(2,611.61)	(2,632.62)	0.0000	4.5800	(1,268.3211)	0.0000	0.3323	(0.9275)	0.0000	1	(0.5952)	01/06/2025
002439.ZK	12/17/2024	SDB3260123592	(8,300.00)	2.3933	(19,705.79)	(19,864.30)	0.0000	4.5800	(1,268.3211)	0.0000	2.5070	(6.9984)	0.0000	1	(4.4914)	01/06/2025
002439.ZK	12/17/2024	SDB3260123592	(5,200.00)	2.3933	(12,345.79)	(12,445.10)	0.0000	4.5800	(1,268.3211)	0.0000	1.5707	(4.3846)	0.0000	1	(2.8139)	01/06/2025
002439.ZK	12/17/2024	SDB3260123592	(4,700.00)	2.3933	(11,158.70)	(11,248.46)	0.0000	4.5800	(1,268.3211)	0.0000	1.4196	(3.9630)	0.0000	1	(2.5433)	01/06/2025
002439.ZK	12/17/2024	SDB3260123592	(200.00)	2.3933	(474.84)	(478.66)	0.0000	4.5800	(1,268.3211)	0.0000	0.0604	(0.1686)	0.0000	1	(0.1082)	01/06/2025
002439.ZK	12/17/2024	SDB3260123592	(5,800.00)	2.3933	(13,770.31)	(13,881.08)	0.0000	4.5800	(1,268.3211)	0.0000	1.7519	(4.8905)	0.0000	1	(3.1386)	01/06/2025
002439.ZK	12/17/2024	SDB3260123592	(6,800.00)	2.3933	(16,144.50)	(16,274.37)	0.0000	4.5800	(1,268.3211)	0.0000	2.0539	(5.7336)	0.0000	1	(3.6797)	01/06/2025
002439.ZK	12/17/2024	SDB3260123592	(2,200.00)	2.3933	(5,223.22)	(5,265.24)	0.0000	4.5800	(1,268.3211)	0.0000	0.6645	(1.8550)	0.0000	1	(1.1905)	01/06/2025
002439.ZK	12/17/2024	SDB3260123592	(97,500.00)	2.3933	(231,483.62)	(233,345.68)	0.0000	4.5800	(1,268.3211)	0.0000	29.4499	(82.2103)	0.0000	1	(52.7605)	01/06/2025
002439.ZK	12/17/2024	SDB3260123592	(10,800.00)	2.3933	(25,641.26)	(25,847.52)	0.0000	4.5800	(1,268.3211)	0.0000	3.2621	(9.1064)	0.0000	1	(5.8442)	01/06/2025
002439.ZK	12/17/2024	SDB3260123592	(100.00)	2.3933	(237.42)	(239.33)	0.0000	4.5800	(1,268.3211)	0.0000	0.0302	(0.0843)	0.0000	1	(0.0541)	01/06/2025
002439.ZK	12/17/2024	SDB3260123592	(3,100.00)	2.3933	(7,359.99)	(7,419.20)	0.0000	4.5800	(1,268.3211)	0.0000	0.9364	(2.6139)	0.0000	1	(1.6775)	01/06/2025
002439.ZK	12/17/2024	SDB3260123592	(2,200.00)	2.3933	(5,223.22)	(5,265.24)	0.0000	4.5800	(1,268.3211)	0.0000	0.6645	(1.8550)	0.0000	1	(1.1905)	01/06/2025
002439.ZK	12/17/2024	SDB3260123592	(100.00)	2.3933	(237.42)	(239.33)	0.0000	4.5800	(1,268.3211)	0.0000	0.0302	(0.0843)	0.0000	1	(0.0541)	01/06/2025
002439.ZK	12/17/2024	SDB3260123592	(3,000.00)	2.3933	(7,122.57)	(7,179.87)	0.0000	4.5800	(1,268.3211)	0.0000	0.9061	(2.5295)	0.0000	1	(1.6234)	01/06/2025
002439.ZK	12/17/2024	SDB3260123592	(1,300.00)	2.3933	(3,086.45)	(3,111.28)	0.0000	4.5800	(1,268.3211)	0.0000	0.3927	(1.0961)	0.0000	1	(0.7035)	01/06/2025
002439.ZK	12/17/2024	SDB3260123592	(4,200.00)	2.3933	(9,971.60)	(10,051.81)	0.0000	4.5800	(1,268.3211)	0.0000	1.2686	(3.5414)	0.0000	1	(2.2728)	01/06/2025
002439.ZK	12/17/2024	SDB3260123592	(6,000.00)	2.3933	(14,245.15)	(14,359.73)	0.0000	4.5800	(1,268.3211)	0.0000	1.8123	(5.0591)	0.0000	1	(3.2468)	01/06/2025
002439.ZK	12/17/2024	SDB3260123592	(10,100.00)	2.3933	(23,979.33)	(24,172.22)	0.0000	4.5800	(1,268.3211)	0.0000	3.0507	(8.5161)	0.0000	1	(5.4654)	01/06/2025
002439.ZK	12/17/2024	SDB3260123592	(100.00)	2.3933	(237.42)	(239.33)	0.0000	4.5800	(1,268.3211)	0.0000	0.0302	(0.0843)	0.0000	1	(0.0541)	01/06/2025
002439.ZK	12/17/2024	SDB3260123592	(4,500.00)	2.3933	(10,683.86)	(10,769.80)	0.0000	4.5800	(1,268.3211)	0.0000	1.3592	(3.7943)	0.0000	1	(2.4351)	01/06/2025
002439.ZK	12/17/2024	SDB3260123592	(3,700.00)	2.3933	(8,784.51)	(8,855.17)	0.0000	4.5800	(1,268.3211)	0.0000	1.1176	(3.1198)	0.0000	1	(2.0022)	01/06/2025
002439.ZK	12/17/2024	SDB3260123592	(3,000.00)	2.3933	(7,122.57)	(7,179.87)	0.0000	4.5800	(1,268.3211)	0.0000	0.9061	(2.5295)	0.0000	1	(1.6234)	01/06/2025
002439.ZK	12/17/2024	SDB3260123592	(1,100.00)	2.3933	(2,611.61)	(2,632.62)	0.0000	4.5800	(1,268.3211)	0.0000	0.3323	(0.9275)	0.0000	1	(0.5952)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
VENUSTECH GROUP INC CMN CLASS A SERIES NORTHBOUND (Cont.)																
002439.ZK	12/17/2024	SDB3260123592	(700.00)	2.3933	(1,661.93)	(1,675.30)	0.0000	4.5800	(1,268.3211)	0.0000	0.2114	(0.5902)	0.0000	1	(0.3788)	01/06/2025
002439.ZK	12/17/2024	SDB3260123592	(13,000.00)	2.3933	(30,864.48)	(31,112.76)	0.0000	4.5800	(1,268.3211)	0.0000	3.9266	(10.9614)	0.0000	1	(7.0347)	01/06/2025
002439.ZK	12/17/2024	SDB3260123592	(3,900.00)	2.3933	(9,259.34)	(9,333.83)	0.0000	4.5800	(1,268.3211)	0.0000	1.1780	(3.2884)	0.0000	1	(2.1104)	01/06/2025
002439.ZK	12/17/2024	SDB3260123592	(300.00)	2.3933	(712.26)	(717.99)	0.0000	4.5800	(1,268.3211)	0.0000	0.0906	(0.2530)	0.0000	1	(0.1623)	01/06/2025
002439.ZK	12/17/2024	SDB3260123592	(1,100.00)	2.3933	(2,611.61)	(2,632.62)	0.0000	4.5800	(1,268.3211)	0.0000	0.3323	(0.9275)	0.0000	1	(0.5952)	01/06/2025
002439.ZK	12/17/2024	SDB3260123592	(2,800.00)	2.3933	(6,647.73)	(6,701.21)	0.0000	4.5800	(1,268.3211)	0.0000	0.8457	(2.3609)	0.0000	1	(1.5152)	01/06/2025
002439.ZK	12/17/2024	SDB3260123592	(3,800.00)	2.3933	(9,021.93)	(9,094.50)	0.0000	4.5800	(1,268.3211)	0.0000	1.1478	(3.2041)	0.0000	1	(2.0563)	01/06/2025
002439.ZK	12/17/2024	SDB3260123592	(200.00)	2.3933	(474.84)	(478.66)	0.0000	4.5800	(1,268.3211)	0.0000	0.0604	(0.1686)	0.0000	1	(0.1082)	01/06/2025
002439.ZK	12/17/2024	SDB3260123592	(14,500.00)	2.3933	(34,425.77)	(34,702.69)	0.0000	4.5800	(1,268.3211)	0.0000	4.3797	(12.2262)	0.0000	1	(7.8464)	01/06/2025
002439.ZK	12/17/2024	SDB3260123592	(8,700.00)	2.3933	(20,655.46)	(20,821.61)	0.0000	4.5800	(1,268.3211)	0.0000	2.6278	(7.3357)	0.0000	1	(4.7079)	01/06/2025
002439.ZK	12/17/2024	SDB3260123592	(400.00)	2.3933	(949.68)	(957.32)	0.0000	4.5800	(1,268.3211)	0.0000	0.1208	(0.3373)	0.0000	1	(0.2165)	01/06/2025
002439.ZK	12/17/2024	SDB3260123592	(100.00)	2.3933	(237.42)	(239.33)	0.0000	4.5800	(1,268.3211)	0.0000	0.0302	(0.0843)	0.0000	1	(0.0541)	01/06/2025
002439.ZK	12/16/2024	SDB3260123592	(100.00)	2.3785	(239.27)	(237.85)	0.0000	4.5800	(1,268.3211)	0.0000	0.0304	(0.0838)	0.0000	1	(0.0534)	01/06/2025
002439.ZK	12/16/2024	SDB3260123592	(6,700.00)	2.3785	(16,017.02)	(15,936.00)	0.0000	4.5800	(1,268.3211)	0.0000	2.0377	(5.6144)	0.0000	1	(3.5767)	01/06/2025
002439.ZK	12/16/2024	SDB3260123592	(4,200.00)	2.3785	(10,043.23)	(9,989.73)	0.0000	4.5800	(1,268.3211)	0.0000	1.2777	(3.5195)	0.0000	1	(2.2418)	01/06/2025
002439.ZK	12/16/2024	SDB3260123592	(8,300.00)	2.3785	(19,544.32)	(19,741.62)	0.0000	4.5800	(1,268.3211)	0.0000	2.4865	(6.9552)	0.0000	1	(4.4687)	01/06/2025
002439.ZK	12/16/2024	SDB3260123592	(14,200.00)	2.3785	(33,512.26)	(33,774.81)	0.0000	4.5800	(1,268.3211)	0.0000	4.2635	(11.8993)	0.0000	1	(7.6357)	01/06/2025
002439.ZK	12/16/2024	SDB3260123592	(3,000.00)	2.3785	(7,122.85)	(7,135.52)	0.0000	4.5800	(1,268.3211)	0.0000	0.9062	(2.5139)	0.0000	1	(1.6077)	01/06/2025
002439.ZK	12/16/2024	SDB3260123592	(3,100.00)	2.3785	(7,355.86)	(7,373.37)	0.0000	4.5800	(1,268.3211)	0.0000	0.9358	(2.5977)	0.0000	1	(1.6619)	01/06/2025
002439.ZK	12/16/2024	SDB3260123592	(11,300.00)	2.3785	(26,935.46)	(26,877.14)	0.0000	4.5800	(1,268.3211)	0.0000	3.4268	(9.4691)	0.0000	1	(6.0423)	01/06/2025
002439.ZK	12/16/2024	SDB3260123592	(8,100.00)	2.3785	(19,216.28)	(19,265.91)	0.0000	4.5800	(1,268.3211)	0.0000	2.4447	(6.7876)	0.0000	1	(4.3429)	01/06/2025
002439.ZK	12/16/2024	SDB3260123592	(100.00)	2.3785	(237.42)	(237.85)	0.0000	4.5800	(1,268.3211)	0.0000	0.0302	(0.0838)	0.0000	1	(0.0536)	01/06/2025
002439.ZK	12/16/2024	SDB3260123592	(12,000.00)	2.3785	(28,490.29)	(28,542.10)	0.0000	4.5800	(1,268.3211)	0.0000	3.6246	(10.0557)	0.0000	1	(6.4311)	01/06/2025
002439.ZK	12/16/2024	SDB3260123592	(3,800.00)	2.3785	(9,021.93)	(9,038.33)	0.0000	4.5800	(1,268.3211)	0.0000	1.1478	(3.1843)	0.0000	1	(2.0365)	01/06/2025
002439.ZK	12/16/2024	SDB3260123592	(2,000.00)	2.3785	(4,748.38)	(4,757.02)	0.0000	4.5800	(1,268.3211)	0.0000	0.6041	(1.6760)	0.0000	1	(1.0719)	01/06/2025
002439.ZK	12/16/2024	SDB3260123592	(2,500.00)	2.3785	(5,935.48)	(5,946.27)	0.0000	4.5800	(1,268.3211)	0.0000	0.7551	(2.0949)	0.0000	1	(1.3398)	01/06/2025
002439.ZK	12/16/2024	SDB3260123592	(24,600.00)	2.3785	(58,405.10)	(58,511.30)	0.0000	4.5800	(1,268.3211)	0.0000	7.4304	(20.6142)	0.0000	1	(13.1838)	01/06/2025
002439.ZK	12/16/2024	SDB3260123592	(400.00)	2.3785	(949.68)	(951.40)	0.0000	4.5800	(1,268.3211)	0.0000	0.1208	(0.3352)	0.0000	1	(0.2144)	01/06/2025
002439.ZK	12/16/2024	SDB3260123592	(400.00)	2.3785	(949.68)	(951.40)	0.0000	4.5800	(1,268.3211)	0.0000	0.1208	(0.3352)	0.0000	1	(0.2144)	01/06/2025
002439.ZK	12/16/2024	SDB3260123592	(1,700.00)	2.3785	(4,036.12)	(4,043.46)	0.0000	4.5800	(1,268.3211)	0.0000	0.5135	(1.4246)	0.0000	1	(0.9111)	01/06/2025
002439.ZK	12/16/2024	SDB3260123592	(9,400.00)	2.3785	(22,317.40)	(22,357.98)	0.0000	4.5800	(1,268.3211)	0.0000	2.8393	(7.8770)	0.0000	1	(5.0377)	01/06/2025
002439.ZK	12/16/2024	SDB3260123592	(400.00)	2.3785	(949.68)	(951.40)	0.0000	4.5800	(1,268.3211)	0.0000	0.1208	(0.3352)	0.0000	1	(0.2144)	01/06/2025
002439.ZK	12/16/2024	SDB3260123592	(1,500.00)	2.3785	(3,561.29)	(3,567.76)	0.0000	4.5800	(1,268.3211)	0.0000	0.4531	(1.2570)	0.0000	1	(0.8039)	01/06/2025
002439.ZK	12/16/2024	SDB3260123592	(7,600.00)	2.3785	(18,043.85)	(18,076.66)	0.0000	4.5800	(1,268.3211)	0.0000	2.2956	(6.3686)	0.0000	1	(4.0730)	01/06/2025
002439.ZK	12/16/2024	SDB3260123592	(1,100.00)	2.3785	(2,611.61)	(2,616.36)	0.0000	4.5800	(1,268.3211)	0.0000	0.3323	(0.9218)	0.0000	1	(0.5895)	01/06/2025
002439.ZK	12/16/2024	SDB3260123592	(1,000.00)	2.3785	(2,374.19)	(2,378.51)	0.0000	4.5800	(1,268.3211)	0.0000	0.3020	(0.8380)	0.0000	1	(0.5359)	01/06/2025
002439.ZK	12/16/2024	SDB3260123592	(1,100.00)	2.3785	(2,611.61)	(2,616.36)	0.0000	4.5800	(1,268.3211)	0.0000	0.3323	(0.9218)	0.0000	1	(0.5895)	01/06/2025
002439.ZK	12/16/2024	SDB3260123592	(4,500.00)	2.3785	(10,683.86)	(10,703.29)	0.0000	4.5800	(1,268.3211)	0.0000	1.3592	(3.7709)	0.0000	1	(2.4117)	01/06/2025
002439.ZK	12/16/2024	SDB3260123592	(8,400.00)	2.3785	(19,943.20)	(19,979.47)	0.0000	4.5800	(1,268.3211)	0.0000	2.5372	(7.0390)	0.0000	1	(4.5018)	01/06/2025
002439.ZK	12/16/2024	SDB3260123592	(1,000.00)	2.3785	(2,374.19)	(2,378.51)	0.0000	4.5800	(1,268.3211)	0.0000	0.3020	(0.8380)	0.0000	1	(0.5359)	01/06/2025
002439.ZK	12/16/2024	SDB3260123592	(1,200.00)	2.3785	(2,849.03)	(2,854.21)	0.0000	4.5800	(1,268.3211)	0.0000	0.3625	(1.0056)	0.0000	1	(0.6431)	01/06/2025
002439.ZK	12/16/2024	SDB3260123592	(18,100.00)	2.3785	(42,972.86)	(43,050.99)	0.0000	4.5800	(1,268.3211)	0.0000	5.4671	(15.1674)	0.0000	1	(9.7003)	01/06/2025
002439.ZK	12/16/2024	SDB3260123592	(1,100.00)	2.3785	(2,611.61)	(2,616.36)	0.0000	4.5800	(1,268.3211)	0.0000	0.3323	(0.9218)	0.0000	1	(0.5895)	01/06/2025
002439.ZK	12/16/2024	SDB3260123592	(8,300.00)	2.3785	(19,705.79)	(19,741.62)	0.0000	4.5800	(1,268.3211)	0.0000	2.5070	(6.9552)	0.0000	1	(4.4482)	01/06/2025
002439.ZK	12/16/2024	SDB3260123592	(5,200.00)	2.3785	(12,345.79)	(12,368.24)	0.0000	4.5800	(1,268.3211)	0.0000	1.5707	(4.3575)	0.0000	1	(2.7868)	01/06/2025
002439.ZK	12/16/2024	SDB3260123592	(4,700.00)	2.3785	(11,158.70)	(11,178.99)	0.0000	4.5800	(1,268.3211)	0.0000	1.4196	(3.9385)	0.0000	1	(2.5189)	01/06/2025
002439.ZK	12/16/2024	SDB3260123592	(200.00)	2.3785	(474.84)	(475.70)	0.0000	4.5800	(1,268.3211)	0.0000	0.0604	(0.1676)	0.0000	1	(0.1072)	01/06/2025
002439.ZK	12/16/2024	SDB3260123592	(5,800.00)	2.3785	(13,770.31)	(13,795.35)	0.0000	4.5800	(1,268.3211)	0.0000	1.7519	(4.8603)	0.0000	1	(3.1084)	01/06/2025
002439.ZK	12/16/2024	SDB3260123592	(6,800.00)	2.3785	(16,144.50)	(16,173.85)	0.0000	4.5800	(1,268.3211)	0.0000	2.0539	(5.6982)	0.0000	1	(3.6443)	01/06/2025
002439.ZK	12/16/2024	SDB3260123592	(2,200.00)	2.3785	(5,223.22)	(5,232.72)	0.0000	4.5800	(1,268.3211)	0.0000	0.6645	(1.8435)	0.0000	1	(1.1790)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
VENUSTECH GROUP INC CMN CLASS A SERIES NORTHBOUND (Cont.)																
002439.ZK	12/16/2024	SDB3260123592	(97,500.00)	2.3785	(231,483.62)	(231,904.53)	0.0000	4.5800	(1,268.3211)	0.0000	29.4499	(81.7026)	0.0000	1	(52.2528)	01/06/2025
002439.ZK	12/16/2024	SDB3260123592	(10,800.00)	2.3785	(25,641.26)	(25,687.89)	0.0000	4.5800	(1,268.3211)	0.0000	3.2621	(9.0501)	0.0000	1	(5.7880)	01/06/2025
002439.ZK	12/16/2024	SDB3260123592	(100.00)	2.3785	(237.42)	(237.85)	0.0000	4.5800	(1,268.3211)	0.0000	0.0302	(0.0838)	0.0000	1	(0.0536)	01/06/2025
002439.ZK	12/16/2024	SDB3260123592	(3,100.00)	2.3785	(7,359.99)	(7,373.37)	0.0000	4.5800	(1,268.3211)	0.0000	0.9364	(2.5977)	0.0000	1	(1.6614)	01/06/2025
002439.ZK	12/16/2024	SDB3260123592	(2,200.00)	2.3785	(5,223.22)	(5,232.72)	0.0000	4.5800	(1,268.3211)	0.0000	0.6645	(1.8435)	0.0000	1	(1.1790)	01/06/2025
002439.ZK	12/16/2024	SDB3260123592	(100.00)	2.3785	(237.42)	(237.85)	0.0000	4.5800	(1,268.3211)	0.0000	0.0302	(0.0838)	0.0000	1	(0.0536)	01/06/2025
002439.ZK	12/16/2024	SDB3260123592	(3,000.00)	2.3785	(7,122.57)	(7,135.52)	0.0000	4.5800	(1,268.3211)	0.0000	0.9061	(2.5139)	0.0000	1	(1.6078)	01/06/2025
002439.ZK	12/16/2024	SDB3260123592	(1,300.00)	2.3785	(3,086.45)	(3,092.06)	0.0000	4.5800	(1,268.3211)	0.0000	0.3927	(1.0894)	0.0000	1	(0.6967)	01/06/2025
002439.ZK	12/16/2024	SDB3260123592	(4,200.00)	2.3785	(9,971.60)	(9,989.73)	0.0000	4.5800	(1,268.3211)	0.0000	1.2686	(3.5195)	0.0000	1	(2.2509)	01/06/2025
002439.ZK	12/16/2024	SDB3260123592	(6,000.00)	2.3785	(14,245.15)	(14,271.05)	0.0000	4.5800	(1,268.3211)	0.0000	1.8123	(5.0279)	0.0000	1	(3.2156)	01/06/2025
002439.ZK	12/16/2024	SDB3260123592	(10,100.00)	2.3785	(23,979.33)	(24,022.93)	0.0000	4.5800	(1,268.3211)	0.0000	3.0507	(8.4636)	0.0000	1	(5.4128)	01/06/2025
002439.ZK	12/16/2024	SDB3260123592	(100.00)	2.3785	(237.42)	(237.85)	0.0000	4.5800	(1,268.3211)	0.0000	0.0302	(0.0838)	0.0000	1	(0.0536)	01/06/2025
002439.ZK	12/16/2024	SDB3260123592	(4,500.00)	2.3785	(10,683.86)	(10,703.29)	0.0000	4.5800	(1,268.3211)	0.0000	1.3592	(3.7709)	0.0000	1	(2.4117)	01/06/2025
002439.ZK	12/16/2024	SDB3260123592	(3,700.00)	2.3785	(8,784.51)	(8,800.48)	0.0000	4.5800	(1,268.3211)	0.0000	1.1176	(3.1005)	0.0000	1	(1.9829)	01/06/2025
002439.ZK	12/16/2024	SDB3260123592	(3,000.00)	2.3785	(7,122.57)	(7,135.52)	0.0000	4.5800	(1,268.3211)	0.0000	0.9061	(2.5139)	0.0000	1	(1.6078)	01/06/2025
002439.ZK	12/16/2024	SDB3260123592	(1,100.00)	2.3785	(2,611.61)	(2,616.36)	0.0000	4.5800	(1,268.3211)	0.0000	0.3323	(0.9218)	0.0000	1	(0.5895)	01/06/2025
002439.ZK	12/16/2024	SDB3260123592	(700.00)	2.3785	(1,661.93)	(1,664.96)	0.0000	4.5800	(1,268.3211)	0.0000	0.2114	(0.5866)	0.0000	1	(0.3751)	01/06/2025
002439.ZK	12/16/2024	SDB3260123592	(13,000.00)	2.3785	(30,864.48)	(30,920.60)	0.0000	4.5800	(1,268.3211)	0.0000	3.9266	(10.8937)	0.0000	1	(6.9670)	01/06/2025
002439.ZK	12/16/2024	SDB3260123592	(3,900.00)	2.3785	(9,259.34)	(9,276.18)	0.0000	4.5800	(1,268.3211)	0.0000	1.1780	(3.2681)	0.0000	1	(2.0901)	01/06/2025
002439.ZK	12/16/2024	SDB3260123592	(300.00)	2.3785	(712.26)	(713.55)	0.0000	4.5800	(1,268.3211)	0.0000	0.0906	(0.2514)	0.0000	1	(0.1608)	01/06/2025
002439.ZK	12/16/2024	SDB3260123592	(1,100.00)	2.3785	(2,611.61)	(2,616.36)	0.0000	4.5800	(1,268.3211)	0.0000	0.3323	(0.9218)	0.0000	1	(0.5895)	01/06/2025
002439.ZK	12/16/2024	SDB3260123592	(2,800.00)	2.3785	(6,647.73)	(6,659.82)	0.0000	4.5800	(1,268.3211)	0.0000	0.8457	(2.3463)	0.0000	1	(1.5066)	01/06/2025
002439.ZK	12/16/2024	SDB3260123592	(3,800.00)	2.3785	(9,021.93)	(9,038.33)	0.0000	4.5800	(1,268.3211)	0.0000	1.1478	(3.1843)	0.0000	1	(2.0365)	01/06/2025
002439.ZK	12/16/2024	SDB3260123592	(200.00)	2.3785	(474.84)	(475.70)	0.0000	4.5800	(1,268.3211)	0.0000	0.0604	(0.1676)	0.0000	1	(0.1072)	01/06/2025
002439.ZK	12/16/2024	SDB3260123592	(14,500.00)	2.3785	(34,425.77)	(34,488.37)	0.0000	4.5800	(1,268.3211)	0.0000	4.3797	(12.1506)	0.0000	1	(7.7709)	01/06/2025
002439.ZK	12/16/2024	SDB3260123592	(8,700.00)	2.3785	(20,655.46)	(20,693.02)	0.0000	4.5800	(1,268.3211)	0.0000	2.6278	(7.2904)	0.0000	1	(4.6626)	01/06/2025
002439.ZK	12/16/2024	SDB3260123592	(400.00)	2.3785	(949.68)	(951.40)	0.0000	4.5800	(1,268.3211)	0.0000	0.1208	(0.3352)	0.0000	1	(0.2144)	01/06/2025
002439.ZK	12/16/2024	SDB3260123592	(100.00)	2.3785	(237.42)	(237.85)	0.0000	4.5800	(1,268.3211)	0.0000	0.0302	(0.0838)	0.0000	1	(0.0536)	01/06/2025
002439.ZK	12/13/2024	SDB3260123592	(100.00)	2.3786	(239.27)	(237.86)	0.0000	4.5800	(1,268.3211)	0.0000	0.0913	(0.2514)	0.0000	3	(0.1601)	01/06/2025
002439.ZK	12/13/2024	SDB3260123592	(6,700.00)	2.3786	(16,017.02)	(15,936.63)	0.0000	4.5800	(1,268.3211)	0.0000	6.1132	(16.8440)	0.0000	3	(10.7308)	01/06/2025
002439.ZK	12/13/2024	SDB3260123592	(4,200.00)	2.3786	(10,043.23)	(9,990.13)	0.0000	4.5800	(1,268.3211)	0.0000	3.8332	(10.5589)	0.0000	3	(6.7257)	01/06/2025
002439.ZK	12/13/2024	SDB3260123592	(8,300.00)	2.3786	(19,544.32)	(19,742.40)	0.0000	4.5800	(1,268.3211)	0.0000	7.4594	(20.8664)	0.0000	3	(13.4070)	01/06/2025
002439.ZK	12/13/2024	SDB3260123592	(14,200.00)	2.3786	(33,512.26)	(33,776.15)	0.0000	4.5800	(1,268.3211)	0.0000	12.7905	(35.6992)	0.0000	3	(22.9087)	01/06/2025
002439.ZK	12/13/2024	SDB3260123592	(3,000.00)	2.3786	(7,122.85)	(7,135.81)	0.0000	4.5800	(1,268.3211)	0.0000	2.7186	(7.5421)	0.0000	3	(4.8235)	01/06/2025
002439.ZK	12/13/2024	SDB3260123592	(3,100.00)	2.3786	(7,355.86)	(7,373.67)	0.0000	4.5800	(1,268.3211)	0.0000	2.8075	(7.7935)	0.0000	3	(4.9860)	01/06/2025
002439.ZK	12/13/2024	SDB3260123592	(11,300.00)	2.3786	(26,935.46)	(26,878.20)	0.0000	4.5800	(1,268.3211)	0.0000	10.2804	(28.4085)	0.0000	3	(18.1281)	01/06/2025
002439.ZK	12/13/2024	SDB3260123592	(8,100.00)	2.3786	(19,216.28)	(19,266.68)	0.0000	4.5800	(1,268.3211)	0.0000	7.3342	(20.3636)	0.0000	3	(13.0294)	01/06/2025
002439.ZK	12/13/2024	SDB3260123592	(100.00)	2.3786	(237.42)	(237.86)	0.0000	4.5800	(1,268.3211)	0.0000	0.0906	(0.2514)	0.0000	3	(0.1608)	01/06/2025
002439.ZK	12/13/2024	SDB3260123592	(12,000.00)	2.3786	(28,490.29)	(28,543.22)	0.0000	4.5800	(1,268.3211)	0.0000	10.8738	(30.1683)	0.0000	3	(19.2945)	01/06/2025
002439.ZK	12/13/2024	SDB3260123592	(3,800.00)	2.3786	(9,021.93)	(9,038.69)	0.0000	4.5800	(1,268.3211)	0.0000	3.4434	(9.5533)	0.0000	3	(6.1099)	01/06/2025
002439.ZK	12/13/2024	SDB3260123592	(2,000.00)	2.3786	(4,748.38)	(4,757.20)	0.0000	4.5800	(1,268.3211)	0.0000	1.8123	(5.0281)	0.0000	3	(3.2158)	01/06/2025
002439.ZK	12/13/2024	SDB3260123592	(2,500.00)	2.3786	(5,935.48)	(5,946.51)	0.0000	4.5800	(1,268.3211)	0.0000	2.2654	(6.2851)	0.0000	3	(4.0197)	01/06/2025
002439.ZK	12/13/2024	SDB3260123592	(24,600.00)	2.3786	(58,405.10)	(58,513.61)	0.0000	4.5800	(1,268.3211)	0.0000	22.2913	(61.8450)	0.0000	3	(39.5538)	01/06/2025
002439.ZK	12/13/2024	SDB3260123592	(400.00)	2.3786	(949.68)	(951.44)	0.0000	4.5800	(1,268.3211)	0.0000	0.3625	(1.0056)	0.0000	3	(0.6432)	01/06/2025
002439.ZK	12/13/2024	SDB3260123592	(400.00)	2.3786	(949.68)	(951.44)	0.0000	4.5800	(1,268.3211)	0.0000	0.3625	(1.0056)	0.0000	3	(0.6432)	01/06/2025
002439.ZK	12/13/2024	SDB3260123592	(1,700.00)	2.3786	(4,036.12)	(4,043.62)	0.0000	4.5800	(1,268.3211)	0.0000	1.5405	(4.2738)	0.0000	3	(2.7334)	01/06/2025
002439.ZK	12/13/2024	SDB3260123592	(9,400.00)	2.3786	(22,317.40)	(22,358.86)	0.0000	4.5800	(1,268.3211)	0.0000	8.5178	(23.6318)	0.0000	3	(15.1140)	01/06/2025
002439.ZK	12/13/2024	SDB3260123592	(400.00)	2.3786	(949.68)	(951.44)	0.0000	4.5800	(1,268.3211)	0.0000	0.3625	(1.0056)	0.0000	3	(0.6432)	01/06/2025
002439.ZK	12/13/2024	SDB3260123592	(1,500.00)	2.3786	(3,561.29)	(3,567.90)	0.0000	4.5800	(1,268.3211)	0.0000	1.3592	(3.7710)	0.0000	3	(2.4118)	01/06/2025
002439.ZK	12/13/2024	SDB3260123592	(7,600.00)	2.3786	(18,043.85)	(18,077.38)	0.0000	4.5800	(1,268.3211)	0.0000	6.8867	(19.1066)	0.0000	3	(12.2199)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
VENUSTECH GROUP INC CMN CLASS A SERIES NORTHBOUND (Cont.)																
002439.ZK	12/13/2024	SDB3260123592	(1,100.00)	2.3786	(2,611.61)	(2,616.46)	0.0000	4.5800	(1,268.3211)	0.0000	0.9968	(2.7654)	0.0000	3	(1.7687)	01/06/2025
002439.ZK	12/13/2024	SDB3260123592	(1,000.00)	2.3786	(2,374.19)	(2,378.60)	0.0000	4.5800	(1,268.3211)	0.0000	0.9061	(2.5140)	0.0000	3	(1.6079)	01/06/2025
002439.ZK	12/13/2024	SDB3260123592	(1,100.00)	2.3786	(2,611.61)	(2,616.46)	0.0000	4.5800	(1,268.3211)	0.0000	0.9968	(2.7654)	0.0000	3	(1.7687)	01/06/2025
002439.ZK	12/13/2024	SDB3260123592	(4,500.00)	2.3786	(10,683.86)	(10,703.71)	0.0000	4.5800	(1,268.3211)	0.0000	4.0777	(11.3131)	0.0000	3	(7.2354)	01/06/2025
002439.ZK	12/13/2024	SDB3260123592	(8,400.00)	2.3786	(19,943.20)	(19,980.26)	0.0000	4.5800	(1,268.3211)	0.0000	7.6117	(21.1178)	0.0000	3	(13.5062)	01/06/2025
002439.ZK	12/13/2024	SDB3260123592	(1,000.00)	2.3786	(2,374.19)	(2,378.60)	0.0000	4.5800	(1,268.3211)	0.0000	0.9061	(2.5140)	0.0000	3	(1.6079)	01/06/2025
002439.ZK	12/13/2024	SDB3260123592	(1,200.00)	2.3786	(2,849.03)	(2,854.32)	0.0000	4.5800	(1,268.3211)	0.0000	1.0874	(3.0168)	0.0000	3	(1.9295)	01/06/2025
002439.ZK	12/13/2024	SDB3260123592	(18,100.00)	2.3786	(42,972.86)	(43,052.70)	0.0000	4.5800	(1,268.3211)	0.0000	16.4013	(45.5039)	0.0000	3	(29.1026)	01/06/2025
002439.ZK	12/13/2024	SDB3260123592	(1,100.00)	2.3786	(2,611.61)	(2,616.46)	0.0000	4.5800	(1,268.3211)	0.0000	0.9968	(2.7654)	0.0000	3	(1.7687)	01/06/2025
002439.ZK	12/13/2024	SDB3260123592	(8,300.00)	2.3786	(19,705.79)	(19,742.40)	0.0000	4.5800	(1,268.3211)	0.0000	7.5210	(20.8664)	0.0000	3	(13.3454)	01/06/2025
002439.ZK	12/13/2024	SDB3260123592	(5,200.00)	2.3786	(12,345.79)	(12,368.73)	0.0000	4.5800	(1,268.3211)	0.0000	4.7120	(13.0729)	0.0000	3	(8.3610)	01/06/2025
002439.ZK	12/13/2024	SDB3260123592	(4,700.00)	2.3786	(11,158.70)	(11,179.43)	0.0000	4.5800	(1,268.3211)	0.0000	4.2589	(11.8159)	0.0000	3	(7.5570)	01/06/2025
002439.ZK	12/13/2024	SDB3260123592	(200.00)	2.3786	(474.84)	(475.72)	0.0000	4.5800	(1,268.3211)	0.0000	0.1812	(0.5028)	0.0000	3	(0.3216)	01/06/2025
002439.ZK	12/13/2024	SDB3260123592	(5,800.00)	2.3786	(13,770.31)	(13,795.89)	0.0000	4.5800	(1,268.3211)	0.0000	5.2557	(14.5814)	0.0000	3	(9.3257)	01/06/2025
002439.ZK	12/13/2024	SDB3260123592	(6,800.00)	2.3786	(16,144.50)	(16,174.49)	0.0000	4.5800	(1,268.3211)	0.0000	6.1618	(17.0954)	0.0000	3	(10.9336)	01/06/2025
002439.ZK	12/13/2024	SDB3260123592	(2,200.00)	2.3786	(5,223.22)	(5,232.92)	0.0000	4.5800	(1,268.3211)	0.0000	1.9935	(5.5309)	0.0000	3	(3.5373)	01/06/2025
002439.ZK	12/13/2024	SDB3260123592	(97,500.00)	2.3786	(231,483.62)	(231,913.69)	0.0000	4.5800	(1,268.3211)	0.0000	88.3496	(245.1175)	0.0000	3	(156.7679)	01/06/2025
002439.ZK	12/13/2024	SDB3260123592	(10,800.00)	2.3786	(25,641.26)	(25,688.90)	0.0000	4.5800	(1,268.3211)	0.0000	9.7864	(27.1515)	0.0000	3	(17.3651)	01/06/2025
002439.ZK	12/13/2024	SDB3260123592	(100.00)	2.3786	(237.42)	(237.86)	0.0000	4.5800	(1,268.3211)	0.0000	0.0906	(0.2514)	0.0000	3	(0.1608)	01/06/2025
002439.ZK	12/13/2024	SDB3260123592	(3,100.00)	2.3786	(7,359.99)	(7,373.67)	0.0000	4.5800	(1,268.3211)	0.0000	2.8091	(7.7935)	0.0000	3	(4.9844)	01/06/2025
002439.ZK	12/13/2024	SDB3260123592	(2,200.00)	2.3786	(5,223.22)	(5,232.92)	0.0000	4.5800	(1,268.3211)	0.0000	1.9935	(5.5309)	0.0000	3	(3.5373)	01/06/2025
002439.ZK	12/13/2024	SDB3260123592	(100.00)	2.3786	(237.42)	(237.86)	0.0000	4.5800	(1,268.3211)	0.0000	0.0906	(0.2514)	0.0000	3	(0.1608)	01/06/2025
002439.ZK	12/13/2024	SDB3260123592	(3,000.00)	2.3786	(7,122.57)	(7,135.81)	0.0000	4.5800	(1,268.3211)	0.0000	2.7184	(7.5421)	0.0000	3	(4.8236)	01/06/2025
002439.ZK	12/13/2024	SDB3260123592	(1,300.00)	2.3786	(3,086.45)	(3,092.18)	0.0000	4.5800	(1,268.3211)	0.0000	1.1780	(3.2682)	0.0000	3	(2.0902)	01/06/2025
002439.ZK	12/13/2024	SDB3260123592	(4,200.00)	2.3786	(9,971.60)	(9,990.13)	0.0000	4.5800	(1,268.3211)	0.0000	3.8058	(10.5589)	0.0000	3	(6.7531)	01/06/2025
002439.ZK	12/13/2024	SDB3260123592	(6,000.00)	2.3786	(14,245.15)	(14,271.61)	0.0000	4.5800	(1,268.3211)	0.0000	5.4369	(15.0842)	0.0000	3	(9.6473)	01/06/2025
002439.ZK	12/13/2024	SDB3260123592	(10,100.00)	2.3786	(23,979.33)	(24,023.88)	0.0000	4.5800	(1,268.3211)	0.0000	9.1521	(25.3917)	0.0000	3	(16.2396)	01/06/2025
002439.ZK	12/13/2024	SDB3260123592	(100.00)	2.3786	(237.42)	(237.86)	0.0000	4.5800	(1,268.3211)	0.0000	0.0906	(0.2514)	0.0000	3	(0.1608)	01/06/2025
002439.ZK	12/13/2024	SDB3260123592	(4,500.00)	2.3786	(10,683.86)	(10,703.71)	0.0000	4.5800	(1,268.3211)	0.0000	4.0777	(11.3131)	0.0000	3	(7.2354)	01/06/2025
002439.ZK	12/13/2024	SDB3260123592	(3,700.00)	2.3786	(8,784.51)	(8,800.83)	0.0000	4.5800	(1,268.3211)	0.0000	3.3528	(9.3019)	0.0000	3	(5.9491)	01/06/2025
002439.ZK	12/13/2024	SDB3260123592	(3,000.00)	2.3786	(7,122.57)	(7,135.81)	0.0000	4.5800	(1,268.3211)	0.0000	2.7184	(7.5421)	0.0000	3	(4.8236)	01/06/2025
002439.ZK	12/13/2024	SDB3260123592	(1,100.00)	2.3786	(2,611.61)	(2,616.46)	0.0000	4.5800	(1,268.3211)	0.0000	0.9968	(2.7654)	0.0000	3	(1.7687)	01/06/2025
002439.ZK	12/13/2024	SDB3260123592	(700.00)	2.3786	(1,661.93)	(1,665.02)	0.0000	4.5800	(1,268.3211)	0.0000	0.6343	(1.7598)	0.0000	3	(1.1255)	01/06/2025
002439.ZK	12/13/2024	SDB3260123592	(13,000.00)	2.3786	(30,864.48)	(30,921.83)	0.0000	4.5800	(1,268.3211)	0.0000	11.7799	(32.6823)	0.0000	3	(20.9024)	01/06/2025
002439.ZK	12/13/2024	SDB3260123592	(3,900.00)	2.3786	(9,259.34)	(9,276.55)	0.0000	4.5800	(1,268.3211)	0.0000	3.5340	(9.8047)	0.0000	3	(6.2707)	01/06/2025
002439.ZK	12/13/2024	SDB3260123592	(300.00)	2.3786	(712.26)	(713.58)	0.0000	4.5800	(1,268.3211)	0.0000	0.2718	(0.7542)	0.0000	3	(0.4824)	01/06/2025
002439.ZK	12/13/2024	SDB3260123592	(1,100.00)	2.3786	(2,611.61)	(2,616.46)	0.0000	4.5800	(1,268.3211)	0.0000	0.9968	(2.7654)	0.0000	3	(1.7687)	01/06/2025
002439.ZK	12/13/2024	SDB3260123592	(2,800.00)	2.3786	(6,647.73)	(6,660.09)	0.0000	4.5800	(1,268.3211)	0.0000	2.5372	(7.0393)	0.0000	3	(4.5021)	01/06/2025
002439.ZK	12/13/2024	SDB3260123592	(3,800.00)	2.3786	(9,021.93)	(9,038.69)	0.0000	4.5800	(1,268.3211)	0.0000	3.4434	(9.5533)	0.0000	3	(6.1099)	01/06/2025
002439.ZK	12/13/2024	SDB3260123592	(200.00)	2.3786	(474.84)	(475.72)	0.0000	4.5800	(1,268.3211)	0.0000	0.1812	(0.5028)	0.0000	3	(0.3216)	01/06/2025
002439.ZK	12/13/2024	SDB3260123592	(14,500.00)	2.3786	(34,425.77)	(34,489.73)	0.0000	4.5800	(1,268.3211)	0.0000	13.1392	(36.4534)	0.0000	3	(23.3142)	01/06/2025
002439.ZK	12/13/2024	SDB3260123592	(8,700.00)	2.3786	(20,655.46)	(20,693.84)	0.0000	4.5800	(1,268.3211)	0.0000	7.8835	(21.8720)	0.0000	3	(13.9885)	01/06/2025
002439.ZK	12/13/2024	SDB3260123592	(400.00)	2.3786	(949.68)	(951.44)	0.0000	4.5800	(1,268.3211)	0.0000	0.3625	(1.0056)	0.0000	3	(0.6432)	01/06/2025
002439.ZK	12/13/2024	SDB3260123592	(100.00)	2.3786	(237.42)	(237.86)	0.0000	4.5800	(1,268.3211)	0.0000	0.0906	(0.2514)	0.0000	3	(0.1608)	01/06/2025
002439.ZK	12/12/2024	SDB3260123592	(100.00)	2.3342	(239.27)	(233.42)	0.0000	4.5800	(1,268.3211)	0.0000	0.0304	(0.0822)	0.0000	1	(0.0518)	01/06/2025
002439.ZK	12/12/2024	SDB3260123592	(6,700.00)	2.3342	(16,017.02)	(15,638.88)	0.0000	4.5800	(1,268.3211)	0.0000	2.0377	(5.5098)	0.0000	1	(3.4720)	01/06/2025
002439.ZK	12/12/2024	SDB3260123592	(4,200.00)	2.3342	(10,043.23)	(9,803.48)	0.0000	4.5800	(1,268.3211)	0.0000	1.2777	(3.4539)	0.0000	1	(2.1762)	01/06/2025
002439.ZK	12/12/2024	SDB3260123592	(8,300.00)	2.3342	(19,544.32)	(19,373.54)	0.0000	4.5800	(1,268.3211)	0.0000	2.4865	(6.8255)	0.0000	1	(4.3390)	01/06/2025
002439.ZK	12/12/2024	SDB3260123592	(14,200.00)	2.3342	(33,512.26)	(33,145.09)	0.0000	4.5800	(1,268.3211)	0.0000	4.2635	(11.6774)	0.0000	1	(7.4139)	01/06/2025
002439.ZK	12/12/2024	SDB3260123592	(3,000.00)	2.3342	(7,122.85)	(7,002.48)	0.0000	4.5800	(1,268.3211)	0.0000	0.9062	(2.4671)	0.0000	1	(1.5609)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
VENUSTECH GROUP INC CMN CLASS A SERIES NORTHBOUND (Cont.)																
002439.ZK	12/12/2024	SDB3260123592	(3,100.00)	2.3342	(7,355.86)	(7,235.90)	0.0000	4.5800	(1,268.3211)	0.0000	0.9358	(2.5493)	0.0000	1	(1.6135)	01/06/2025
002439.ZK	12/12/2024	SDB3260123592	(11,300.00)	2.3342	(26,935.46)	(26,376.02)	0.0000	4.5800	(1,268.3211)	0.0000	3.4268	(9.2926)	0.0000	1	(5.8658)	01/06/2025
002439.ZK	12/12/2024	SDB3260123592	(8,100.00)	2.3342	(19,216.28)	(18,906.70)	0.0000	4.5800	(1,268.3211)	0.0000	2.4447	(6.6610)	0.0000	1	(4.2163)	01/06/2025
002439.ZK	12/12/2024	SDB3260123592	(100.00)	2.3342	(237.42)	(233.42)	0.0000	4.5800	(1,268.3211)	0.0000	0.0302	(0.0822)	0.0000	1	(0.0520)	01/06/2025
002439.ZK	12/12/2024	SDB3260123592	(12,000.00)	2.3342	(28,490.29)	(28,009.93)	0.0000	4.5800	(1,268.3211)	0.0000	3.6246	(9.8682)	0.0000	1	(6.2436)	01/06/2025
002439.ZK	12/12/2024	SDB3260123592	(3,800.00)	2.3342	(9,021.93)	(8,869.81)	0.0000	4.5800	(1,268.3211)	0.0000	1.1478	(3.1249)	0.0000	1	(1.9771)	01/06/2025
002439.ZK	12/12/2024	SDB3260123592	(2,000.00)	2.3342	(4,748.38)	(4,668.32)	0.0000	4.5800	(1,268.3211)	0.0000	0.6041	(1.6447)	0.0000	1	(1.0406)	01/06/2025
002439.ZK	12/12/2024	SDB3260123592	(2,500.00)	2.3342	(5,935.48)	(5,835.40)	0.0000	4.5800	(1,268.3211)	0.0000	0.7551	(2.0559)	0.0000	1	(1.3008)	01/06/2025
002439.ZK	12/12/2024	SDB3260123592	(24,600.00)	2.3342	(58,405.10)	(57,420.36)	0.0000	4.5800	(1,268.3211)	0.0000	7.4304	(20.2298)	0.0000	1	(12.7994)	01/06/2025
002439.ZK	12/12/2024	SDB3260123592	(400.00)	2.3342	(949.68)	(933.66)	0.0000	4.5800	(1,268.3211)	0.0000	0.1208	(0.3289)	0.0000	1	(0.2081)	01/06/2025
002439.ZK	12/12/2024	SDB3260123592	(400.00)	2.3342	(949.68)	(933.66)	0.0000	4.5800	(1,268.3211)	0.0000	0.1208	(0.3289)	0.0000	1	(0.2081)	01/06/2025
002439.ZK	12/12/2024	SDB3260123592	(1,700.00)	2.3342	(4,036.12)	(3,968.07)	0.0000	4.5800	(1,268.3211)	0.0000	0.5135	(1.3980)	0.0000	1	(0.8845)	01/06/2025
002439.ZK	12/12/2024	SDB3260123592	(9,400.00)	2.3342	(22,317.40)	(21,941.11)	0.0000	4.5800	(1,268.3211)	0.0000	2.8393	(7.7301)	0.0000	1	(4.8908)	01/06/2025
002439.ZK	12/12/2024	SDB3260123592	(400.00)	2.3342	(949.68)	(933.66)	0.0000	4.5800	(1,268.3211)	0.0000	0.1208	(0.3289)	0.0000	1	(0.2081)	01/06/2025
002439.ZK	12/12/2024	SDB3260123592	(1,500.00)	2.3342	(3,561.29)	(3,501.24)	0.0000	4.5800	(1,268.3211)	0.0000	0.4531	(1.2335)	0.0000	1	(0.7805)	01/06/2025
002439.ZK	12/12/2024	SDB3260123592	(7,600.00)	2.3342	(18,043.85)	(17,739.62)	0.0000	4.5800	(1,268.3211)	0.0000	2.2956	(6.2499)	0.0000	1	(3.9543)	01/06/2025
002439.ZK	12/12/2024	SDB3260123592	(1,100.00)	2.3342	(2,611.61)	(2,567.58)	0.0000	4.5800	(1,268.3211)	0.0000	0.3323	(0.9046)	0.0000	1	(0.5723)	01/06/2025
002439.ZK	12/12/2024	SDB3260123592	(1,000.00)	2.3342	(2,374.19)	(2,334.16)	0.0000	4.5800	(1,268.3211)	0.0000	0.3020	(0.8224)	0.0000	1	(0.5203)	01/06/2025
002439.ZK	12/12/2024	SDB3260123592	(1,100.00)	2.3342	(2,611.61)	(2,567.58)	0.0000	4.5800	(1,268.3211)	0.0000	0.3323	(0.9046)	0.0000	1	(0.5723)	01/06/2025
002439.ZK	12/12/2024	SDB3260123592	(4,500.00)	2.3342	(10,683.86)	(10,503.72)	0.0000	4.5800	(1,268.3211)	0.0000	1.3592	(3.7006)	0.0000	1	(2.3414)	01/06/2025
002439.ZK	12/12/2024	SDB3260123592	(8,400.00)	2.3342	(19,943.20)	(19,606.95)	0.0000	4.5800	(1,268.3211)	0.0000	2.5372	(6.9078)	0.0000	1	(4.3705)	01/06/2025
002439.ZK	12/12/2024	SDB3260123592	(1,000.00)	2.3342	(2,374.19)	(2,334.16)	0.0000	4.5800	(1,268.3211)	0.0000	0.3020	(0.8224)	0.0000	1	(0.5203)	01/06/2025
002439.ZK	12/12/2024	SDB3260123592	(1,200.00)	2.3342	(2,849.03)	(2,800.99)	0.0000	4.5800	(1,268.3211)	0.0000	0.3625	(0.9868)	0.0000	1	(0.6244)	01/06/2025
002439.ZK	12/12/2024	SDB3260123592	(18,100.00)	2.3342	(42,972.86)	(42,248.31)	0.0000	4.5800	(1,268.3211)	0.0000	5.4671	(14.8846)	0.0000	1	(9.4175)	01/06/2025
002439.ZK	12/12/2024	SDB3260123592	(1,100.00)	2.3342	(2,611.61)	(2,567.58)	0.0000	4.5800	(1,268.3211)	0.0000	0.3323	(0.9046)	0.0000	1	(0.5723)	01/06/2025
002439.ZK	12/12/2024	SDB3260123592	(8,300.00)	2.3342	(19,705.79)	(19,373.54)	0.0000	4.5800	(1,268.3211)	0.0000	2.5070	(6.8255)	0.0000	1	(4.3185)	01/06/2025
002439.ZK	12/12/2024	SDB3260123592	(5,200.00)	2.3342	(12,345.79)	(12,137.64)	0.0000	4.5800	(1,268.3211)	0.0000	1.5707	(4.2762)	0.0000	1	(2.7056)	01/06/2025
002439.ZK	12/12/2024	SDB3260123592	(4,700.00)	2.3342	(11,158.70)	(10,970.56)	0.0000	4.5800	(1,268.3211)	0.0000	1.4196	(3.8651)	0.0000	1	(2.4454)	01/06/2025
002439.ZK	12/12/2024	SDB3260123592	(200.00)	2.3342	(474.84)	(466.83)	0.0000	4.5800	(1,268.3211)	0.0000	0.0604	(0.1645)	0.0000	1	(0.1041)	01/06/2025
002439.ZK	12/12/2024	SDB3260123592	(5,800.00)	2.3342	(13,770.31)	(13,538.13)	0.0000	4.5800	(1,268.3211)	0.0000	1.7519	(4.7696)	0.0000	1	(3.0177)	01/06/2025
002439.ZK	12/12/2024	SDB3260123592	(6,800.00)	2.3342	(16,144.50)	(15,872.29)	0.0000	4.5800	(1,268.3211)	0.0000	2.0539	(5.5920)	0.0000	1	(3.5381)	01/06/2025
002439.ZK	12/12/2024	SDB3260123592	(2,200.00)	2.3342	(5,223.22)	(5,135.15)	0.0000	4.5800	(1,268.3211)	0.0000	0.6645	(1.8092)	0.0000	1	(1.1447)	01/06/2025
002439.ZK	12/12/2024	SDB3260123592	(97,500.00)	2.3342	(231,483.62)	(227,580.70)	0.0000	4.5800	(1,268.3211)	0.0000	29.4499	(80.1793)	0.0000	1	(50.7294)	01/06/2025
002439.ZK	12/12/2024	SDB3260123592	(10,800.00)	2.3342	(25,641.26)	(25,208.94)	0.0000	4.5800	(1,268.3211)	0.0000	3.2621	(8.8814)	0.0000	1	(5.6193)	01/06/2025
002439.ZK	12/12/2024	SDB3260123592	(100.00)	2.3342	(237.42)	(233.42)	0.0000	4.5800	(1,268.3211)	0.0000	0.0302	(0.0822)	0.0000	1	(0.0520)	01/06/2025
002439.ZK	12/12/2024	SDB3260123592	(3,100.00)	2.3342	(7,359.99)	(7,235.90)	0.0000	4.5800	(1,268.3211)	0.0000	0.9364	(2.5493)	0.0000	1	(1.6129)	01/06/2025
002439.ZK	12/12/2024	SDB3260123592	(2,200.00)	2.3342	(5,223.22)	(5,135.15)	0.0000	4.5800	(1,268.3211)	0.0000	0.6645	(1.8092)	0.0000	1	(1.1447)	01/06/2025
002439.ZK	12/12/2024	SDB3260123592	(100.00)	2.3342	(237.42)	(233.42)	0.0000	4.5800	(1,268.3211)	0.0000	0.0302	(0.0822)	0.0000	1	(0.0520)	01/06/2025
002439.ZK	12/12/2024	SDB3260123592	(3,000.00)	2.3342	(7,122.57)	(7,002.48)	0.0000	4.5800	(1,268.3211)	0.0000	0.9061	(2.4671)	0.0000	1	(1.5609)	01/06/2025
002439.ZK	12/12/2024	SDB3260123592	(1,300.00)	2.3342	(3,086.45)	(3,034.41)	0.0000	4.5800	(1,268.3211)	0.0000	0.3927	(1.0691)	0.0000	1	(0.6764)	01/06/2025
002439.ZK	12/12/2024	SDB3260123592	(4,200.00)	2.3342	(9,971.60)	(9,803.48)	0.0000	4.5800	(1,268.3211)	0.0000	1.2686	(3.4539)	0.0000	1	(2.1853)	01/06/2025
002439.ZK	12/12/2024	SDB3260123592	(6,000.00)	2.3342	(14,245.15)	(14,004.97)	0.0000	4.5800	(1,268.3211)	0.0000	1.8123	(4.9341)	0.0000	1	(3.1218)	01/06/2025
002439.ZK	12/12/2024	SDB3260123592	(10,100.00)	2.3342	(23,979.33)	(23,575.03)	0.0000	4.5800	(1,268.3211)	0.0000	3.0507	(8.3058)	0.0000	1	(5.2550)	01/06/2025
002439.ZK	12/12/2024	SDB3260123592	(100.00)	2.3342	(237.42)	(233.42)	0.0000	4.5800	(1,268.3211)	0.0000	0.0302	(0.0822)	0.0000	1	(0.0520)	01/06/2025
002439.ZK	12/12/2024	SDB3260123592	(4,500.00)	2.3342	(10,683.86)	(10,503.72)	0.0000	4.5800	(1,268.3211)	0.0000	1.3592	(3.7006)	0.0000	1	(2.3414)	01/06/2025
002439.ZK	12/12/2024	SDB3260123592	(3,700.00)	2.3342	(8,784.51)	(8,636.40)	0.0000	4.5800	(1,268.3211)	0.0000	1.1176	(3.0427)	0.0000	1	(1.9251)	01/06/2025
002439.ZK	12/12/2024	SDB3260123592	(3,000.00)	2.3342	(7,122.57)	(7,002.48)	0.0000	4.5800	(1,268.3211)	0.0000	0.9061	(2.4671)	0.0000	1	(1.5609)	01/06/2025
002439.ZK	12/12/2024	SDB3260123592	(1,100.00)	2.3342	(2,611.61)	(2,567.58)	0.0000	4.5800	(1,268.3211)	0.0000	0.3323	(0.9046)	0.0000	1	(0.5723)	01/06/2025
002439.ZK	12/12/2024	SDB3260123592	(700.00)	2.3342	(1,661.93)	(1,633.91)	0.0000	4.5800	(1,268.3211)	0.0000	0.2114	(0.5756)	0.0000	1	(0.3642)	01/06/2025
002439.ZK	12/12/2024	SDB3260123592	(13,000.00)	2.3342	(30,864.48)	(30,344.09)	0.0000	4.5800	(1,268.3211)	0.0000	3.9266	(10.6906)	0.0000	1	(6.7639)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
VENUSTECH GROUP INC CMN CLASS A SERIES NORTHBOUND (Cont.)																
002439.ZK	12/12/2024	SDB3260123592	(3,900.00)	2.3342	(9,259.34)	(9,103.23)	0.0000	4.5800	(1,268.3211)	0.0000	1.1780	(3.2072)	0.0000	1	(2.0292)	01/06/2025
002439.ZK	12/12/2024	SDB3260123592	(300.00)	2.3342	(712.26)	(700.25)	0.0000	4.5800	(1,268.3211)	0.0000	0.0906	(0.2467)	0.0000	1	(0.1561)	01/06/2025
002439.ZK	12/12/2024	SDB3260123592	(1,100.00)	2.3342	(2,611.61)	(2,567.58)	0.0000	4.5800	(1,268.3211)	0.0000	0.3323	(0.9046)	0.0000	1	(0.5723)	01/06/2025
002439.ZK	12/12/2024	SDB3260123592	(2,800.00)	2.3342	(6,647.73)	(6,535.65)	0.0000	4.5800	(1,268.3211)	0.0000	0.8457	(2.3026)	0.0000	1	(1.4568)	01/06/2025
002439.ZK	12/12/2024	SDB3260123592	(3,800.00)	2.3342	(9,021.93)	(8,869.81)	0.0000	4.5800	(1,268.3211)	0.0000	1.1478	(3.1249)	0.0000	1	(1.9771)	01/06/2025
002439.ZK	12/12/2024	SDB3260123592	(200.00)	2.3342	(474.84)	(466.83)	0.0000	4.5800	(1,268.3211)	0.0000	0.0604	(0.1645)	0.0000	1	(0.1041)	01/06/2025
002439.ZK	12/12/2024	SDB3260123592	(14,500.00)	2.3342	(34,425.77)	(33,845.33)	0.0000	4.5800	(1,268.3211)	0.0000	4.3797	(11.9241)	0.0000	1	(7.5444)	01/06/2025
002439.ZK	12/12/2024	SDB3260123592	(8,700.00)	2.3342	(20,655.46)	(20,307.20)	0.0000	4.5800	(1,268.3211)	0.0000	2.6278	(7.1545)	0.0000	1	(4.5266)	01/06/2025
002439.ZK	12/12/2024	SDB3260123592	(400.00)	2.3342	(949.68)	(933.66)	0.0000	4.5800	(1,268.3211)	0.0000	0.1208	(0.3289)	0.0000	1	(0.2081)	01/06/2025
002439.ZK	12/12/2024	SDB3260123592	(100.00)	2.3342	(237.42)	(233.42)	0.0000	4.5800	(1,268.3211)	0.0000	0.0302	(0.0822)	0.0000	1	(0.0520)	01/06/2025
002439.ZK	12/11/2024	SDB3260123592	(100.00)	2.3970	(239.27)	(239.70)	0.0000	4.5800	(1,268.3211)	0.0000	0.0304	(0.0844)	0.0000	1	(0.0540)	01/06/2025
002439.ZK	12/11/2024	SDB3260123592	(6,700.00)	2.3970	(16,017.02)	(16,059.78)	0.0000	4.5800	(1,268.3211)	0.0000	2.0377	(5.6580)	0.0000	1	(3.6203)	01/06/2025
002439.ZK	12/11/2024	SDB3260123592	(4,200.00)	2.3970	(10,043.23)	(10,067.32)	0.0000	4.5800	(1,268.3211)	0.0000	1.2777	(3.5468)	0.0000	1	(2.2691)	01/06/2025
002439.ZK	12/11/2024	SDB3260123592	(8,300.00)	2.3970	(19,544.32)	(19,894.95)	0.0000	4.5800	(1,268.3211)	0.0000	2.4865	(7.0092)	0.0000	1	(4.5227)	01/06/2025
002439.ZK	12/11/2024	SDB3260123592	(14,200.00)	2.3970	(33,512.26)	(34,037.14)	0.0000	4.5800	(1,268.3211)	0.0000	4.2635	(11.9917)	0.0000	1	(7.7282)	01/06/2025
002439.ZK	12/11/2024	SDB3260123592	(3,000.00)	2.3970	(7,122.85)	(7,190.95)	0.0000	4.5800	(1,268.3211)	0.0000	0.9062	(2.5335)	0.0000	1	(1.6273)	01/06/2025
002439.ZK	12/11/2024	SDB3260123592	(3,100.00)	2.3970	(7,355.86)	(7,430.64)	0.0000	4.5800	(1,268.3211)	0.0000	0.9358	(2.6179)	0.0000	1	(1.6821)	01/06/2025
002439.ZK	12/11/2024	SDB3260123592	(11,300.00)	2.3970	(26,935.46)	(27,085.90)	0.0000	4.5800	(1,268.3211)	0.0000	3.4268	(9.5427)	0.0000	1	(6.1159)	01/06/2025
002439.ZK	12/11/2024	SDB3260123592	(8,100.00)	2.3970	(19,216.28)	(19,415.55)	0.0000	4.5800	(1,268.3211)	0.0000	2.4447	(6.8403)	0.0000	1	(4.3956)	01/06/2025
002439.ZK	12/11/2024	SDB3260123592	(100.00)	2.3970	(237.42)	(239.70)	0.0000	4.5800	(1,268.3211)	0.0000	0.0302	(0.0844)	0.0000	1	(0.0542)	01/06/2025
002439.ZK	12/11/2024	SDB3260123592	(12,000.00)	2.3970	(28,490.29)	(28,763.78)	0.0000	4.5800	(1,268.3211)	0.0000	3.6246	(10.1338)	0.0000	1	(6.5092)	01/06/2025
002439.ZK	12/11/2024	SDB3260123592	(3,800.00)	2.3970	(9,021.93)	(9,108.53)	0.0000	4.5800	(1,268.3211)	0.0000	1.1478	(3.2090)	0.0000	1	(2.0613)	01/06/2025
002439.ZK	12/11/2024	SDB3260123592	(2,000.00)	2.3970	(4,748.38)	(4,793.96)	0.0000	4.5800	(1,268.3211)	0.0000	0.6041	(1.6890)	0.0000	1	(1.0849)	01/06/2025
002439.ZK	12/11/2024	SDB3260123592	(2,500.00)	2.3970	(5,935.48)	(5,992.45)	0.0000	4.5800	(1,268.3211)	0.0000	0.7551	(2.1112)	0.0000	1	(1.3561)	01/06/2025
002439.ZK	12/11/2024	SDB3260123592	(24,600.00)	2.3970	(58,405.10)	(58,965.76)	0.0000	4.5800	(1,268.3211)	0.0000	7.4304	(20.7743)	0.0000	1	(13.3439)	01/06/2025
002439.ZK	12/11/2024	SDB3260123592	(400.00)	2.3970	(949.68)	(958.79)	0.0000	4.5800	(1,268.3211)	0.0000	0.1208	(0.3378)	0.0000	1	(0.2170)	01/06/2025
002439.ZK	12/11/2024	SDB3260123592	(400.00)	2.3970	(949.68)	(958.79)	0.0000	4.5800	(1,268.3211)	0.0000	0.1208	(0.3378)	0.0000	1	(0.2170)	01/06/2025
002439.ZK	12/11/2024	SDB3260123592	(1,700.00)	2.3970	(4,036.12)	(4,074.87)	0.0000	4.5800	(1,268.3211)	0.0000	0.5135	(1.4356)	0.0000	1	(0.9221)	01/06/2025
002439.ZK	12/11/2024	SDB3260123592	(9,400.00)	2.3970	(22,317.40)	(22,531.63)	0.0000	4.5800	(1,268.3211)	0.0000	2.8393	(7.9382)	0.0000	1	(5.0989)	01/06/2025
002439.ZK	12/11/2024	SDB3260123592	(400.00)	2.3970	(949.68)	(958.79)	0.0000	4.5800	(1,268.3211)	0.0000	0.1208	(0.3378)	0.0000	1	(0.2170)	01/06/2025
002439.ZK	12/11/2024	SDB3260123592	(1,500.00)	2.3970	(3,561.29)	(3,595.47)	0.0000	4.5800	(1,268.3211)	0.0000	0.4531	(1.2667)	0.0000	1	(0.8137)	01/06/2025
002439.ZK	12/11/2024	SDB3260123592	(7,600.00)	2.3970	(18,043.85)	(18,217.06)	0.0000	4.5800	(1,268.3211)	0.0000	2.2956	(6.4181)	0.0000	1	(4.1225)	01/06/2025
002439.ZK	12/11/2024	SDB3260123592	(1,100.00)	2.3970	(2,611.61)	(2,636.68)	0.0000	4.5800	(1,268.3211)	0.0000	0.3323	(0.9289)	0.0000	1	(0.5967)	01/06/2025
002439.ZK	12/11/2024	SDB3260123592	(1,000.00)	2.3970	(2,374.19)	(2,396.98)	0.0000	4.5800	(1,268.3211)	0.0000	0.3020	(0.8445)	0.0000	1	(0.5424)	01/06/2025
002439.ZK	12/11/2024	SDB3260123592	(1,100.00)	2.3970	(2,611.61)	(2,636.68)	0.0000	4.5800	(1,268.3211)	0.0000	0.3323	(0.9289)	0.0000	1	(0.5967)	01/06/2025
002439.ZK	12/11/2024	SDB3260123592	(4,500.00)	2.3970	(10,683.86)	(10,786.42)	0.0000	4.5800	(1,268.3211)	0.0000	1.3592	(3.8002)	0.0000	1	(2.4410)	01/06/2025
002439.ZK	12/11/2024	SDB3260123592	(8,400.00)	2.3970	(19,943.20)	(20,134.65)	0.0000	4.5800	(1,268.3211)	0.0000	2.5372	(7.0937)	0.0000	1	(4.5564)	01/06/2025
002439.ZK	12/11/2024	SDB3260123592	(1,000.00)	2.3970	(2,374.19)	(2,396.98)	0.0000	4.5800	(1,268.3211)	0.0000	0.3020	(0.8445)	0.0000	1	(0.5424)	01/06/2025
002439.ZK	12/11/2024	SDB3260123592	(1,200.00)	2.3970	(2,849.03)	(2,876.38)	0.0000	4.5800	(1,268.3211)	0.0000	0.3625	(1.0134)	0.0000	1	(0.6509)	01/06/2025
002439.ZK	12/11/2024	SDB3260123592	(18,100.00)	2.3970	(42,972.86)	(43,385.37)	0.0000	4.5800	(1,268.3211)	0.0000	5.4671	(15.2852)	0.0000	1	(9.8181)	01/06/2025
002439.ZK	12/11/2024	SDB3260123592	(1,100.00)	2.3970	(2,611.61)	(2,636.68)	0.0000	4.5800	(1,268.3211)	0.0000	0.3323	(0.9289)	0.0000	1	(0.5967)	01/06/2025
002439.ZK	12/11/2024	SDB3260123592	(8,300.00)	2.3970	(19,705.79)	(19,894.95)	0.0000	4.5800	(1,268.3211)	0.0000	2.5070	(7.0092)	0.0000	1	(4.5022)	01/06/2025
002439.ZK	12/11/2024	SDB3260123592	(5,200.00)	2.3970	(12,345.79)	(12,464.31)	0.0000	4.5800	(1,268.3211)	0.0000	1.5707	(4.3913)	0.0000	1	(2.8207)	01/06/2025
002439.ZK	12/11/2024	SDB3260123592	(4,700.00)	2.3970	(11,158.70)	(11,265.82)	0.0000	4.5800	(1,268.3211)	0.0000	1.4196	(3.9691)	0.0000	1	(2.5494)	01/06/2025
002439.ZK	12/11/2024	SDB3260123592	(200.00)	2.3970	(474.84)	(479.40)	0.0000	4.5800	(1,268.3211)	0.0000	0.0604	(0.1689)	0.0000	1	(0.1085)	01/06/2025
002439.ZK	12/11/2024	SDB3260123592	(5,800.00)	2.3970	(13,770.31)	(13,902.50)	0.0000	4.5800	(1,268.3211)	0.0000	1.7519	(4.8980)	0.0000	1	(3.1461)	01/06/2025
002439.ZK	12/11/2024	SDB3260123592	(6,800.00)	2.3970	(16,144.50)	(16,299.48)	0.0000	4.5800	(1,268.3211)	0.0000	2.0539	(5.7425)	0.0000	1	(3.6886)	01/06/2025
002439.ZK	12/11/2024	SDB3260123592	(2,200.00)	2.3970	(5,223.22)	(5,273.36)	0.0000	4.5800	(1,268.3211)	0.0000	0.6645	(1.8579)	0.0000	1	(1.1934)	01/06/2025
002439.ZK	12/11/2024	SDB3260123592	(97,500.00)	2.3970	(231,483.62)	(233,705.74)	0.0000	4.5800	(1,268.3211)	0.0000	29.4499	(82.3372)	0.0000	1	(52.8873)	01/06/2025
002439.ZK	12/11/2024	SDB3260123592	(10,800.00)	2.3970	(25,641.26)	(25,887.41)	0.0000	4.5800	(1,268.3211)	0.0000	3.2621	(9.1204)	0.0000	1	(5.8583)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
VENUSTECH GROUP INC CMN CLASS A SERIES NORTHBOUND (Cont.)																
002439.ZK	12/11/2024	SDB3260123592	(100.00)	2.3970	(237.42)	(239.70)	0.0000	4.5800	(1,268.3211)	0.0000	0.0302	(0.0844)	0.0000	1	(0.0542)	01/06/2025
002439.ZK	12/11/2024	SDB3260123592	(3,100.00)	2.3970	(7,359.99)	(7,430.64)	0.0000	4.5800	(1,268.3211)	0.0000	0.9364	(2.6179)	0.0000	1	(1.6815)	01/06/2025
002439.ZK	12/11/2024	SDB3260123592	(2,200.00)	2.3970	(5,223.22)	(5,273.36)	0.0000	4.5800	(1,268.3211)	0.0000	0.6645	(1.8579)	0.0000	1	(1.1934)	01/06/2025
002439.ZK	12/11/2024	SDB3260123592	(100.00)	2.3970	(237.42)	(239.70)	0.0000	4.5800	(1,268.3211)	0.0000	0.0302	(0.0844)	0.0000	1	(0.0542)	01/06/2025
002439.ZK	12/11/2024	SDB3260123592	(3,000.00)	2.3970	(7,122.57)	(7,190.95)	0.0000	4.5800	(1,268.3211)	0.0000	0.9061	(2.5335)	0.0000	1	(1.6273)	01/06/2025
002439.ZK	12/11/2024	SDB3260123592	(1,300.00)	2.3970	(3,086.45)	(3,116.08)	0.0000	4.5800	(1,268.3211)	0.0000	0.3927	(1.0978)	0.0000	1	(0.7052)	01/06/2025
002439.ZK	12/11/2024	SDB3260123592	(4,200.00)	2.3970	(9,971.60)	(10,067.32)	0.0000	4.5800	(1,268.3211)	0.0000	1.2686	(3.5468)	0.0000	1	(2.2782)	01/06/2025
002439.ZK	12/11/2024	SDB3260123592	(6,000.00)	2.3970	(14,245.15)	(14,381.89)	0.0000	4.5800	(1,268.3211)	0.0000	1.8123	(5.0669)	0.0000	1	(3.2546)	01/06/2025
002439.ZK	12/11/2024	SDB3260123592	(10,100.00)	2.3970	(23,979.33)	(24,209.52)	0.0000	4.5800	(1,268.3211)	0.0000	3.0507	(8.5293)	0.0000	1	(5.4786)	01/06/2025
002439.ZK	12/11/2024	SDB3260123592	(100.00)	2.3970	(237.42)	(239.70)	0.0000	4.5800	(1,268.3211)	0.0000	0.0302	(0.0844)	0.0000	1	(0.0542)	01/06/2025
002439.ZK	12/11/2024	SDB3260123592	(4,500.00)	2.3970	(10,683.86)	(10,786.42)	0.0000	4.5800	(1,268.3211)	0.0000	1.3592	(3.8002)	0.0000	1	(2.4410)	01/06/2025
002439.ZK	12/11/2024	SDB3260123592	(3,700.00)	2.3970	(8,784.51)	(8,868.83)	0.0000	4.5800	(1,268.3211)	0.0000	1.1176	(3.1246)	0.0000	1	(2.0070)	01/06/2025
002439.ZK	12/11/2024	SDB3260123592	(3,000.00)	2.3970	(7,122.57)	(7,190.95)	0.0000	4.5800	(1,268.3211)	0.0000	0.9061	(2.5335)	0.0000	1	(1.6273)	01/06/2025
002439.ZK	12/11/2024	SDB3260123592	(1,100.00)	2.3970	(2,611.61)	(2,636.68)	0.0000	4.5800	(1,268.3211)	0.0000	0.3323	(0.9289)	0.0000	1	(0.5967)	01/06/2025
002439.ZK	12/11/2024	SDB3260123592	(700.00)	2.3970	(1,661.93)	(1,677.89)	0.0000	4.5800	(1,268.3211)	0.0000	0.2114	(0.5911)	0.0000	1	(0.3797)	01/06/2025
002439.ZK	12/11/2024	SDB3260123592	(13,000.00)	2.3970	(30,864.48)	(31,160.77)	0.0000	4.5800	(1,268.3211)	0.0000	3.9266	(10.9783)	0.0000	1	(7.0516)	01/06/2025
002439.ZK	12/11/2024	SDB3260123592	(3,900.00)	2.3970	(9,259.34)	(9,348.23)	0.0000	4.5800	(1,268.3211)	0.0000	1.1780	(3.2935)	0.0000	1	(2.1155)	01/06/2025
002439.ZK	12/11/2024	SDB3260123592	(300.00)	2.3970	(712.26)	(719.09)	0.0000	4.5800	(1,268.3211)	0.0000	0.0906	(0.2533)	0.0000	1	(0.1627)	01/06/2025
002439.ZK	12/11/2024	SDB3260123592	(1,100.00)	2.3970	(2,611.61)	(2,636.68)	0.0000	4.5800	(1,268.3211)	0.0000	0.3323	(0.9289)	0.0000	1	(0.5967)	01/06/2025
002439.ZK	12/11/2024	SDB3260123592	(2,800.00)	2.3970	(6,647.73)	(6,711.55)	0.0000	4.5800	(1,268.3211)	0.0000	0.8457	(2.3646)	0.0000	1	(1.5188)	01/06/2025
002439.ZK	12/11/2024	SDB3260123592	(3,800.00)	2.3970	(9,021.93)	(9,108.53)	0.0000	4.5800	(1,268.3211)	0.0000	1.1478	(3.2090)	0.0000	1	(2.0613)	01/06/2025
002439.ZK	12/11/2024	SDB3260123592	(200.00)	2.3970	(474.84)	(479.40)	0.0000	4.5800	(1,268.3211)	0.0000	0.0604	(0.1689)	0.0000	1	(0.1085)	01/06/2025
002439.ZK	12/11/2024	SDB3260123592	(14,500.00)	2.3970	(34,425.77)	(34,756.24)	0.0000	4.5800	(1,268.3211)	0.0000	4.3797	(12.2450)	0.0000	1	(7.8653)	01/06/2025
002439.ZK	12/11/2024	SDB3260123592	(8,700.00)	2.3970	(20,655.46)	(20,853.74)	0.0000	4.5800	(1,268.3211)	0.0000	2.6278	(7.3470)	0.0000	1	(4.7192)	01/06/2025
002439.ZK	12/11/2024	SDB3260123592	(400.00)	2.3970	(949.68)	(958.79)	0.0000	4.5800	(1,268.3211)	0.0000	0.1208	(0.3378)	0.0000	1	(0.2170)	01/06/2025
002439.ZK	12/11/2024	SDB3260123592	(100.00)	2.3970	(237.42)	(239.70)	0.0000	4.5800	(1,268.3211)	0.0000	0.0302	(0.0844)	0.0000	1	(0.0542)	01/06/2025
002439.ZK	12/10/2024	SDB3260123592	(8,300.00)	2.3599	(19,544.32)	(19,587.53)	0.0000	4.5800	(1,256.0002)	0.0000	2.4865	(6.8339)	0.0000	1	(4.3474)	01/06/2025
002439.ZK	12/10/2024	SDB3260123592	(14,200.00)	2.3599	(33,512.26)	(33,511.19)	0.0000	4.5800	(1,256.0002)	0.0000	4.2635	(11.6917)	0.0000	1	(7.4282)	01/06/2025
002439.ZK	12/10/2024	SDB3260123592	(3,000.00)	2.3599	(7,122.85)	(7,079.83)	0.0000	4.5800	(1,256.0002)	0.0000	0.9062	(2.4701)	0.0000	1	(1.5639)	01/06/2025
002439.ZK	12/10/2024	SDB3260123592	(3,100.00)	2.3599	(7,355.86)	(7,315.82)	0.0000	4.5800	(1,256.0002)	0.0000	0.9358	(2.5524)	0.0000	1	(1.6166)	01/06/2025
002439.ZK	12/10/2024	SDB3260123592	(11,300.00)	2.3599	(26,935.46)	(26,667.36)	0.0000	4.5800	(1,256.0002)	0.0000	3.4268	(9.3039)	0.0000	1	(5.8772)	01/06/2025
002439.ZK	12/10/2024	SDB3260123592	(8,100.00)	2.3599	(19,216.28)	(19,115.54)	0.0000	4.5800	(1,256.0002)	0.0000	2.4447	(6.6692)	0.0000	1	(4.2245)	01/06/2025
002439.ZK	12/10/2024	SDB3260123592	(100.00)	2.3599	(237.42)	(235.99)	0.0000	4.5800	(1,256.0002)	0.0000	0.0302	(0.0823)	0.0000	1	(0.0521)	01/06/2025
002439.ZK	12/10/2024	SDB3260123592	(12,000.00)	2.3599	(28,490.29)	(28,319.32)	0.0000	4.5800	(1,256.0002)	0.0000	3.6246	(9.8803)	0.0000	1	(6.2557)	01/06/2025
002439.ZK	12/10/2024	SDB3260123592	(3,800.00)	2.3599	(9,021.93)	(8,967.78)	0.0000	4.5800	(1,256.0002)	0.0000	1.1478	(3.1288)	0.0000	1	(1.9810)	01/06/2025
002439.ZK	12/10/2024	SDB3260123592	(2,000.00)	2.3599	(4,748.38)	(4,719.89)	0.0000	4.5800	(1,256.0002)	0.0000	0.6041	(1.6467)	0.0000	1	(1.0426)	01/06/2025
002439.ZK	12/10/2024	SDB3260123592	(2,500.00)	2.3599	(5,935.48)	(5,899.86)	0.0000	4.5800	(1,256.0002)	0.0000	0.7551	(2.0584)	0.0000	1	(1.3033)	01/06/2025
002439.ZK	12/10/2024	SDB3260123592	(24,600.00)	2.3599	(58,405.10)	(58,054.60)	0.0000	4.5800	(1,256.0002)	0.0000	7.4304	(20.2546)	0.0000	1	(12.8242)	01/06/2025
002439.ZK	12/10/2024	SDB3260123592	(400.00)	2.3599	(949.68)	(943.98)	0.0000	4.5800	(1,256.0002)	0.0000	0.1208	(0.3293)	0.0000	1	(0.2085)	01/06/2025
002439.ZK	12/10/2024	SDB3260123592	(400.00)	2.3599	(949.68)	(943.98)	0.0000	4.5800	(1,256.0002)	0.0000	0.1208	(0.3293)	0.0000	1	(0.2085)	01/06/2025
002439.ZK	12/10/2024	SDB3260123592	(1,700.00)	2.3599	(4,036.12)	(4,011.90)	0.0000	4.5800	(1,256.0002)	0.0000	0.5135	(1.3997)	0.0000	1	(0.8862)	01/06/2025
002439.ZK	12/10/2024	SDB3260123592	(9,400.00)	2.3599	(22,317.40)	(22,183.46)	0.0000	4.5800	(1,256.0002)	0.0000	2.8393	(7.7396)	0.0000	1	(4.9003)	01/06/2025
002439.ZK	12/10/2024	SDB3260123592	(400.00)	2.3599	(949.68)	(943.98)	0.0000	4.5800	(1,256.0002)	0.0000	0.1208	(0.3293)	0.0000	1	(0.2085)	01/06/2025
002439.ZK	12/10/2024	SDB3260123592	(1,500.00)	2.3599	(3,561.29)	(3,539.91)	0.0000	4.5800	(1,256.0002)	0.0000	0.4531	(1.2350)	0.0000	1	(0.7820)	01/06/2025
002439.ZK	12/10/2024	SDB3260123592	(7,600.00)	2.3599	(18,043.85)	(17,935.57)	0.0000	4.5800	(1,256.0002)	0.0000	2.2956	(6.2575)	0.0000	1	(3.9619)	01/06/2025
002439.ZK	12/10/2024	SDB3260123592	(1,100.00)	2.3599	(2,611.61)	(2,595.94)	0.0000	4.5800	(1,256.0002)	0.0000	0.3323	(0.9057)	0.0000	1	(0.5734)	01/06/2025
002439.ZK	12/10/2024	SDB3260123592	(1,000.00)	2.3599	(2,374.19)	(2,359.94)	0.0000	4.5800	(1,256.0002)	0.0000	0.3020	(0.8234)	0.0000	1	(0.5213)	01/06/2025
002439.ZK	12/10/2024	SDB3260123592	(1,100.00)	2.3599	(2,611.61)	(2,595.94)	0.0000	4.5800	(1,256.0002)	0.0000	0.3323	(0.9057)	0.0000	1	(0.5734)	01/06/2025
002439.ZK	12/10/2024	SDB3260123592	(4,500.00)	2.3599	(10,683.86)	(10,619.74)	0.0000	4.5800	(1,256.0002)	0.0000	1.3592	(3.7051)	0.0000	1	(2.3459)	01/06/2025
002439.ZK	12/10/2024	SDB3260123592	(8,400.00)	2.3599	(19,943.20)	(19,823.52)	0.0000	4.5800	(1,256.0002)	0.0000	2.5372	(6.9162)	0.0000	1	(4.3790)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
VENUSTECH GROUP INC CMN CLASS A SERIES NORTHBOUND (Cont.)																
002439.ZK	12/10/2024	SDB3260123592	(1,000.00)	2.3599	(2,374.19)	(2,359.94)	0.0000	4.5800	(1,256.0002)	0.0000	0.3020	(0.8234)	0.0000	1	(0.5213)	01/06/2025
002439.ZK	12/10/2024	SDB3260123592	(1,200.00)	2.3599	(2,849.03)	(2,831.93)	0.0000	4.5800	(1,256.0002)	0.0000	0.3625	(0.9880)	0.0000	1	(0.6256)	01/06/2025
002439.ZK	12/10/2024	SDB3260123592	(18,100.00)	2.3599	(42,972.86)	(42,714.97)	0.0000	4.5800	(1,256.0002)	0.0000	5.4671	(14.9028)	0.0000	1	(9.4357)	01/06/2025
002439.ZK	12/10/2024	SDB3260123592	(1,100.00)	2.3599	(2,611.61)	(2,595.94)	0.0000	4.5800	(1,256.0002)	0.0000	0.3323	(0.9057)	0.0000	1	(0.5734)	01/06/2025
002439.ZK	12/10/2024	SDB3260123592	(8,300.00)	2.3599	(19,705.79)	(19,587.53)	0.0000	4.5800	(1,256.0002)	0.0000	2.5070	(6.8339)	0.0000	1	(4.3269)	01/06/2025
002439.ZK	12/10/2024	SDB3260123592	(5,200.00)	2.3599	(12,345.79)	(12,271.70)	0.0000	4.5800	(1,256.0002)	0.0000	1.5707	(4.2815)	0.0000	1	(2.7108)	01/06/2025
002439.ZK	12/10/2024	SDB3260123592	(4,700.00)	2.3599	(11,158.70)	(11,091.73)	0.0000	4.5800	(1,256.0002)	0.0000	1.4196	(3.8698)	0.0000	1	(2.4501)	01/06/2025
002439.ZK	12/10/2024	SDB3260123592	(200.00)	2.3599	(474.84)	(471.99)	0.0000	4.5800	(1,256.0002)	0.0000	0.0604	(0.1647)	0.0000	1	(0.1043)	01/06/2025
002439.ZK	12/10/2024	SDB3260123592	(5,800.00)	2.3599	(13,770.31)	(13,687.67)	0.0000	4.5800	(1,256.0002)	0.0000	1.7519	(4.7755)	0.0000	1	(3.0236)	01/06/2025
002439.ZK	12/10/2024	SDB3260123592	(6,800.00)	2.3599	(16,144.50)	(16,047.61)	0.0000	4.5800	(1,256.0002)	0.0000	2.0539	(5.5988)	0.0000	1	(3.5449)	01/06/2025
002439.ZK	12/10/2024	SDB3260123592	(2,200.00)	2.3599	(5,223.22)	(5,191.87)	0.0000	4.5800	(1,256.0002)	0.0000	0.6645	(1.8114)	0.0000	1	(1.1469)	01/06/2025
002439.ZK	12/10/2024	SDB3260123592	(97,500.00)	2.3599	(231,483.62)	(230,094.44)	0.0000	4.5800	(1,256.0002)	0.0000	29.4499	(80.2774)	0.0000	1	(50.8275)	01/06/2025
002439.ZK	12/10/2024	SDB3260123592	(10,800.00)	2.3599	(25,641.26)	(25,487.38)	0.0000	4.5800	(1,256.0002)	0.0000	3.2621	(8.8923)	0.0000	1	(5.6301)	01/06/2025
002439.ZK	12/10/2024	SDB3260123592	(100.00)	2.3599	(237.42)	(235.99)	0.0000	4.5800	(1,256.0002)	0.0000	0.0302	(0.0823)	0.0000	1	(0.0521)	01/06/2025
002439.ZK	12/10/2024	SDB3260123592	(3,100.00)	2.3599	(7,359.99)	(7,315.82)	0.0000	4.5800	(1,256.0002)	0.0000	0.9384	(2.5524)	0.0000	1	(1.6161)	01/06/2025
002439.ZK	12/10/2024	SDB3260123592	(2,200.00)	2.3599	(5,223.22)	(5,191.87)	0.0000	4.5800	(1,256.0002)	0.0000	0.6645	(1.8114)	0.0000	1	(1.1469)	01/06/2025
002439.ZK	12/10/2024	SDB3260123592	(100.00)	2.3599	(237.42)	(235.99)	0.0000	4.5800	(1,256.0002)	0.0000	0.0302	(0.0823)	0.0000	1	(0.0521)	01/06/2025
002439.ZK	12/10/2024	SDB3260123592	(3,000.00)	2.3599	(7,122.57)	(7,079.83)	0.0000	4.5800	(1,256.0002)	0.0000	0.9061	(2.4701)	0.0000	1	(1.5639)	01/06/2025
002439.ZK	12/10/2024	SDB3260123592	(1,300.00)	2.3599	(3,086.45)	(3,067.93)	0.0000	4.5800	(1,256.0002)	0.0000	0.3927	(1.0704)	0.0000	1	(0.6777)	01/06/2025
002439.ZK	12/10/2024	SDB3260123592	(4,200.00)	2.3599	(9,971.60)	(9,911.76)	0.0000	4.5800	(1,256.0002)	0.0000	1.2686	(3.4581)	0.0000	1	(2.1895)	01/06/2025
002439.ZK	12/10/2024	SDB3260123592	(6,000.00)	2.3599	(14,245.15)	(14,159.66)	0.0000	4.5800	(1,256.0002)	0.0000	1.8123	(4.9401)	0.0000	1	(3.1278)	01/06/2025
002439.ZK	12/10/2024	SDB3260123592	(10,100.00)	2.3599	(23,979.33)	(23,835.42)	0.0000	4.5800	(1,256.0002)	0.0000	3.0507	(8.3159)	0.0000	1	(5.2652)	01/06/2025
002439.ZK	12/10/2024	SDB3260123592	(100.00)	2.3599	(237.42)	(235.99)	0.0000	4.5800	(1,256.0002)	0.0000	0.0302	(0.0823)	0.0000	1	(0.0521)	01/06/2025
002439.ZK	12/10/2024	SDB3260123592	(4,500.00)	2.3599	(10,683.86)	(10,619.74)	0.0000	4.5800	(1,256.0002)	0.0000	1.3592	(3.7051)	0.0000	1	(2.3459)	01/06/2025
002439.ZK	12/10/2024	SDB3260123592	(3,700.00)	2.3599	(8,784.51)	(8,731.79)	0.0000	4.5800	(1,256.0002)	0.0000	1.1176	(3.0464)	0.0000	1	(1.9288)	01/06/2025
002439.ZK	12/10/2024	SDB3260123592	(3,000.00)	2.3599	(7,122.57)	(7,079.83)	0.0000	4.5800	(1,256.0002)	0.0000	0.9061	(2.4701)	0.0000	1	(1.5639)	01/06/2025
002439.ZK	12/10/2024	SDB3260123592	(1,100.00)	2.3599	(2,611.61)	(2,595.94)	0.0000	4.5800	(1,256.0002)	0.0000	0.3323	(0.9057)	0.0000	1	(0.5734)	01/06/2025
002439.ZK	12/10/2024	SDB3260123592	(700.00)	2.3599	(1,661.93)	(1,651.96)	0.0000	4.5800	(1,256.0002)	0.0000	0.2114	(0.5764)	0.0000	1	(0.3649)	01/06/2025
002439.ZK	12/10/2024	SDB3260123592	(13,000.00)	2.3599	(30,864.48)	(30,679.26)	0.0000	4.5800	(1,256.0002)	0.0000	3.9266	(10.7037)	0.0000	1	(6.7770)	01/06/2025
002439.ZK	12/10/2024	SDB3260123592	(3,900.00)	2.3599	(9,259.34)	(9,203.78)	0.0000	4.5800	(1,256.0002)	0.0000	1.1780	(3.2111)	0.0000	1	(2.0331)	01/06/2025
002439.ZK	12/10/2024	SDB3260123592	(300.00)	2.3599	(712.26)	(707.98)	0.0000	4.5800	(1,256.0002)	0.0000	0.0906	(0.2470)	0.0000	1	(0.1564)	01/06/2025
002439.ZK	12/10/2024	SDB3260123592	(1,100.00)	2.3599	(2,611.61)	(2,595.94)	0.0000	4.5800	(1,256.0002)	0.0000	0.3323	(0.9057)	0.0000	1	(0.5734)	01/06/2025
002439.ZK	12/10/2024	SDB3260123592	(2,800.00)	2.3599	(6,647.73)	(6,607.84)	0.0000	4.5800	(1,256.0002)	0.0000	0.8457	(2.3054)	0.0000	1	(1.4597)	01/06/2025
002439.ZK	12/10/2024	SDB3260123592	(3,800.00)	2.3599	(9,021.93)	(8,967.78)	0.0000	4.5800	(1,256.0002)	0.0000	1.1478	(3.1288)	0.0000	1	(1.9810)	01/06/2025
002439.ZK	12/10/2024	SDB3260123592	(200.00)	2.3599	(474.84)	(471.99)	0.0000	4.5800	(1,256.0002)	0.0000	0.0604	(0.1647)	0.0000	1	(0.1043)	01/06/2025
002439.ZK	12/10/2024	SDB3260123592	(14,500.00)	2.3599	(34,425.77)	(34,219.57)	0.0000	4.5800	(1,256.0002)	0.0000	4.3797	(11.9387)	0.0000	1	(7.5590)	01/06/2025
002439.ZK	12/10/2024	SDB3260123592	(8,700.00)	2.3599	(20,655.46)	(20,531.50)	0.0000	4.5800	(1,256.0002)	0.0000	2.6278	(7.1632)	0.0000	1	(4.5354)	01/06/2025
002439.ZK	12/10/2024	SDB3260123592	(400.00)	2.3599	(949.68)	(943.98)	0.0000	4.5800	(1,256.0002)	0.0000	0.1208	(0.3293)	0.0000	1	(0.2085)	01/06/2025
002439.ZK	12/10/2024	SDB3260123592	(100.00)	2.3599	(237.42)	(235.99)	0.0000	4.5800	(1,256.0002)	0.0000	0.0302	(0.0823)	0.0000	1	(0.0521)	01/06/2025
002439.ZK	12/09/2024	SDB3260123592	(3,000.00)	2.3253	(7,122.85)	(6,975.98)	0.0000	4.5800	(1,231.5720)	0.0000	0.9062	(2.3865)	0.0000	1	(1.4803)	01/06/2025
002439.ZK	12/09/2024	SDB3260123592	(3,100.00)	2.3253	(7,355.86)	(7,208.51)	0.0000	4.5800	(1,231.5720)	0.0000	0.9358	(2.4661)	0.0000	1	(1.5302)	01/06/2025
002439.ZK	12/09/2024	SDB3260123592	(11,300.00)	2.3253	(26,935.46)	(26,276.18)	0.0000	4.5800	(1,231.5720)	0.0000	3.4268	(8.9892)	0.0000	1	(5.5624)	01/06/2025
002439.ZK	12/09/2024	SDB3260123592	(8,100.00)	2.3253	(19,216.28)	(18,835.14)	0.0000	4.5800	(1,231.5720)	0.0000	2.4447	(6.4436)	0.0000	1	(3.9988)	01/06/2025
002439.ZK	12/09/2024	SDB3260123592	(100.00)	2.3253	(237.42)	(232.53)	0.0000	4.5800	(1,231.5720)	0.0000	0.0302	(0.0796)	0.0000	1	(0.0493)	01/06/2025
002439.ZK	12/09/2024	SDB3260123592	(12,000.00)	2.3253	(28,490.29)	(27,903.91)	0.0000	4.5800	(1,231.5720)	0.0000	3.6246	(9.5460)	0.0000	1	(5.9214)	01/06/2025
002439.ZK	12/09/2024	SDB3260123592	(3,800.00)	2.3253	(9,021.93)	(8,836.24)	0.0000	4.5800	(1,231.5720)	0.0000	1.1478	(3.0229)	0.0000	1	(1.8751)	01/06/2025
002439.ZK	12/09/2024	SDB3260123592	(2,000.00)	2.3253	(4,748.38)	(4,650.65)	0.0000	4.5800	(1,231.5720)	0.0000	0.6041	(1.5910)	0.0000	1	(0.9869)	01/06/2025
002439.ZK	12/09/2024	SDB3260123592	(2,500.00)	2.3253	(5,935.48)	(5,813.31)	0.0000	4.5800	(1,231.5720)	0.0000	0.7551	(1.9888)	0.0000	1	(1.2336)	01/06/2025
002439.ZK	12/09/2024	SDB3260123592	(24,600.00)	2.3253	(58,405.10)	(57,203.02)	0.0000	4.5800	(1,231.5720)	0.0000	7.4304	(19.5693)	0.0000	1	(12.1389)	01/06/2025
002439.ZK	12/09/2024	SDB3260123592	(400.00)	2.3253	(949.68)	(930.13)	0.0000	4.5800	(1,231.5720)	0.0000	0.1208	(0.3182)	0.0000	1	(0.1974)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
VENUSTECH GROUP INC CMN CLASS A SERIES NORTHBOUND (Cont.)																
002439.ZK	12/09/2024	SDB3260123592	(400.00)	2.3253	(949.68)	(930.13)	0.0000	4.5800	(1,231.5720)	0.0000	0.1208	(0.3182)	0.0000	1	(0.1974)	01/06/2025
002439.ZK	12/09/2024	SDB3260123592	(1,700.00)	2.3253	(4,036.12)	(3,953.05)	0.0000	4.5800	(1,231.5720)	0.0000	0.5135	(1.3524)	0.0000	1	(0.8389)	01/06/2025
002439.ZK	12/09/2024	SDB3260123592	(9,400.00)	2.3253	(22,317.40)	(21,858.06)	0.0000	4.5800	(1,231.5720)	0.0000	2.8393	(7.4777)	0.0000	1	(4.6384)	01/06/2025
002439.ZK	12/09/2024	SDB3260123592	(400.00)	2.3253	(949.68)	(930.13)	0.0000	4.5800	(1,231.5720)	0.0000	0.1208	(0.3182)	0.0000	1	(0.1974)	01/06/2025
002439.ZK	12/09/2024	SDB3260123592	(1,500.00)	2.3253	(3,561.29)	(3,487.99)	0.0000	4.5800	(1,231.5720)	0.0000	0.4531	(1.1933)	0.0000	1	(0.7402)	01/06/2025
002439.ZK	12/09/2024	SDB3260123592	(7,600.00)	2.3253	(18,043.85)	(17,672.48)	0.0000	4.5800	(1,231.5720)	0.0000	2.2956	(6.0458)	0.0000	1	(3.7502)	01/06/2025
002439.ZK	12/09/2024	SDB3260123592	(1,100.00)	2.3253	(2,611.61)	(2,557.86)	0.0000	4.5800	(1,231.5720)	0.0000	0.3323	(0.8751)	0.0000	1	(0.5428)	01/06/2025
002439.ZK	12/09/2024	SDB3260123592	(1,000.00)	2.3253	(2,374.19)	(2,325.33)	0.0000	4.5800	(1,231.5720)	0.0000	0.3020	(0.7955)	0.0000	1	(0.4935)	01/06/2025
002439.ZK	12/09/2024	SDB3260123592	(1,100.00)	2.3253	(2,611.61)	(2,557.86)	0.0000	4.5800	(1,231.5720)	0.0000	0.3323	(0.8751)	0.0000	1	(0.5428)	01/06/2025
002439.ZK	12/09/2024	SDB3260123592	(4,500.00)	2.3253	(10,683.86)	(10,463.97)	0.0000	4.5800	(1,231.5720)	0.0000	1.3592	(3.5798)	0.0000	1	(2.2205)	01/06/2025
002439.ZK	12/09/2024	SDB3260123592	(8,400.00)	2.3253	(19,943.20)	(19,532.74)	0.0000	4.5800	(1,231.5720)	0.0000	2.5372	(6.6822)	0.0000	1	(4.1450)	01/06/2025
002439.ZK	12/09/2024	SDB3260123592	(1,000.00)	2.3253	(2,374.19)	(2,325.33)	0.0000	4.5800	(1,231.5720)	0.0000	0.3020	(0.7955)	0.0000	1	(0.4935)	01/06/2025
002439.ZK	12/09/2024	SDB3260123592	(1,200.00)	2.3253	(2,849.03)	(2,790.39)	0.0000	4.5800	(1,231.5720)	0.0000	0.3625	(0.9546)	0.0000	1	(0.5921)	01/06/2025
002439.ZK	12/09/2024	SDB3260123592	(18,100.00)	2.3253	(42,972.86)	(42,088.40)	0.0000	4.5800	(1,231.5720)	0.0000	5.4671	(14.3986)	0.0000	1	(8.9315)	01/06/2025
002439.ZK	12/09/2024	SDB3260123592	(1,100.00)	2.3253	(2,611.61)	(2,557.86)	0.0000	4.5800	(1,231.5720)	0.0000	0.3323	(0.8751)	0.0000	1	(0.5428)	01/06/2025
002439.ZK	12/09/2024	SDB3260123592	(8,300.00)	2.3253	(19,705.79)	(19,300.21)	0.0000	4.5800	(1,231.5720)	0.0000	2.5070	(6.6027)	0.0000	1	(4.0957)	01/06/2025
002439.ZK	12/09/2024	SDB3260123592	(5,200.00)	2.3253	(12,345.79)	(12,091.70)	0.0000	4.5800	(1,231.5720)	0.0000	1.5707	(4.1366)	0.0000	1	(2.5659)	01/06/2025
002439.ZK	12/09/2024	SDB3260123592	(4,700.00)	2.3253	(11,158.70)	(10,929.03)	0.0000	4.5800	(1,231.5720)	0.0000	1.4196	(3.7389)	0.0000	1	(2.3192)	01/06/2025
002439.ZK	12/09/2024	SDB3260123592	(200.00)	2.3253	(474.84)	(465.07)	0.0000	4.5800	(1,231.5720)	0.0000	0.0604	(0.1591)	0.0000	1	(0.0987)	01/06/2025
002439.ZK	12/09/2024	SDB3260123592	(5,800.00)	2.3253	(13,770.31)	(13,486.89)	0.0000	4.5800	(1,231.5720)	0.0000	1.7519	(4.6139)	0.0000	1	(2.8620)	01/06/2025
002439.ZK	12/09/2024	SDB3260123592	(6,800.00)	2.3253	(16,144.50)	(15,812.22)	0.0000	4.5800	(1,231.5720)	0.0000	2.0539	(5.4094)	0.0000	1	(3.3555)	01/06/2025
002439.ZK	12/09/2024	SDB3260123592	(2,200.00)	2.3253	(5,223.22)	(5,115.72)	0.0000	4.5800	(1,231.5720)	0.0000	0.6645	(1.7501)	0.0000	1	(1.0856)	01/06/2025
002439.ZK	12/09/2024	SDB3260123592	(97,500.00)	2.3253	(231,483.62)	(226,719.29)	0.0000	4.5800	(1,231.5720)	0.0000	29.4499	(77.5614)	0.0000	1	(48.1116)	01/06/2025
002439.ZK	12/09/2024	SDB3260123592	(10,800.00)	2.3253	(25,641.26)	(25,113.52)	0.0000	4.5800	(1,231.5720)	0.0000	3.2621	(8.5914)	0.0000	1	(5.3293)	01/06/2025
002439.ZK	12/09/2024	SDB3260123592	(100.00)	2.3253	(237.42)	(232.53)	0.0000	4.5800	(1,231.5720)	0.0000	0.0302	(0.0796)	0.0000	1	(0.0493)	01/06/2025
002439.ZK	12/09/2024	SDB3260123592	(3,100.00)	2.3253	(7,359.99)	(7,208.51)	0.0000	4.5800	(1,231.5720)	0.0000	0.9364	(2.4661)	0.0000	1	(1.5297)	01/06/2025
002439.ZK	12/09/2024	SDB3260123592	(2,200.00)	2.3253	(5,223.22)	(5,115.72)	0.0000	4.5800	(1,231.5720)	0.0000	0.6645	(1.7501)	0.0000	1	(1.0856)	01/06/2025
002439.ZK	12/09/2024	SDB3260123592	(100.00)	2.3253	(237.42)	(232.53)	0.0000	4.5800	(1,231.5720)	0.0000	0.0302	(0.0796)	0.0000	1	(0.0493)	01/06/2025
002439.ZK	12/09/2024	SDB3260123592	(3,000.00)	2.3253	(7,122.57)	(6,975.98)	0.0000	4.5800	(1,231.5720)	0.0000	0.9061	(2.3865)	0.0000	1	(1.4804)	01/06/2025
002439.ZK	12/09/2024	SDB3260123592	(1,300.00)	2.3253	(3,086.45)	(3,022.92)	0.0000	4.5800	(1,231.5720)	0.0000	0.3927	(1.0342)	0.0000	1	(0.6415)	01/06/2025
002439.ZK	12/09/2024	SDB3260123592	(4,200.00)	2.3253	(9,971.60)	(9,766.37)	0.0000	4.5800	(1,231.5720)	0.0000	1.2686	(3.3411)	0.0000	1	(2.0725)	01/06/2025
002439.ZK	12/09/2024	SDB3260123592	(6,000.00)	2.3253	(14,245.15)	(13,951.96)	0.0000	4.5800	(1,231.5720)	0.0000	1.8123	(4.7730)	0.0000	1	(2.9607)	01/06/2025
002439.ZK	12/09/2024	SDB3260123592	(10,100.00)	2.3253	(23,979.33)	(23,485.79)	0.0000	4.5800	(1,231.5720)	0.0000	3.0507	(8.0346)	0.0000	1	(4.9839)	01/06/2025
002439.ZK	12/09/2024	SDB3260123592	(100.00)	2.3253	(237.42)	(232.53)	0.0000	4.5800	(1,231.5720)	0.0000	0.0302	(0.0796)	0.0000	1	(0.0493)	01/06/2025
002439.ZK	12/09/2024	SDB3260123592	(4,500.00)	2.3253	(10,683.86)	(10,463.97)	0.0000	4.5800	(1,231.5720)	0.0000	1.3592	(3.5798)	0.0000	1	(2.2205)	01/06/2025
002439.ZK	12/09/2024	SDB3260123592	(3,700.00)	2.3253	(8,784.51)	(8,603.71)	0.0000	4.5800	(1,231.5720)	0.0000	1.1176	(2.9434)	0.0000	1	(1.8258)	01/06/2025
002439.ZK	12/09/2024	SDB3260123592	(3,000.00)	2.3253	(7,122.57)	(6,975.98)	0.0000	4.5800	(1,231.5720)	0.0000	0.9061	(2.3865)	0.0000	1	(1.4804)	01/06/2025
002439.ZK	12/09/2024	SDB3260123592	(1,100.00)	2.3253	(2,611.61)	(2,557.86)	0.0000	4.5800	(1,231.5720)	0.0000	0.3323	(0.8751)	0.0000	1	(0.5428)	01/06/2025
002439.ZK	12/09/2024	SDB3260123592	(700.00)	2.3253	(1,661.93)	(1,627.73)	0.0000	4.5800	(1,231.5720)	0.0000	0.2114	(0.5569)	0.0000	1	(0.3454)	01/06/2025
002439.ZK	12/09/2024	SDB3260123592	(13,000.00)	2.3253	(30,864.48)	(30,229.24)	0.0000	4.5800	(1,231.5720)	0.0000	3.9266	(10.3415)	0.0000	1	(6.4149)	01/06/2025
002439.ZK	12/09/2024	SDB3260123592	(3,900.00)	2.3253	(9,259.34)	(9,068.77)	0.0000	4.5800	(1,231.5720)	0.0000	1.1780	(3.1025)	0.0000	1	(1.9245)	01/06/2025
002439.ZK	12/09/2024	SDB3260123592	(300.00)	2.3253	(712.26)	(697.60)	0.0000	4.5800	(1,231.5720)	0.0000	0.0906	(0.2387)	0.0000	1	(0.1480)	01/06/2025
002439.ZK	12/09/2024	SDB3260123592	(1,100.00)	2.3253	(2,611.61)	(2,557.86)	0.0000	4.5800	(1,231.5720)	0.0000	0.3323	(0.8751)	0.0000	1	(0.5428)	01/06/2025
002439.ZK	12/09/2024	SDB3260123592	(2,800.00)	2.3253	(6,647.73)	(6,510.91)	0.0000	4.5800	(1,231.5720)	0.0000	0.8457	(2.2274)	0.0000	1	(1.3817)	01/06/2025
002439.ZK	12/09/2024	SDB3260123592	(3,800.00)	2.3253	(9,021.93)	(8,836.24)	0.0000	4.5800	(1,231.5720)	0.0000	1.1478	(3.0229)	0.0000	1	(1.8751)	01/06/2025
002439.ZK	12/09/2024	SDB3260123592	(200.00)	2.3253	(474.84)	(465.07)	0.0000	4.5800	(1,231.5720)	0.0000	0.0604	(0.1591)	0.0000	1	(0.0987)	01/06/2025
002439.ZK	12/09/2024	SDB3260123592	(14,500.00)	2.3253	(34,425.77)	(33,717.23)	0.0000	4.5800	(1,231.5720)	0.0000	4.3797	(11.5348)	0.0000	1	(7.1551)	01/06/2025
002439.ZK	12/09/2024	SDB3260123592	(8,700.00)	2.3253	(20,655.46)	(20,230.34)	0.0000	4.5800	(1,231.5720)	0.0000	2.6278	(6.9209)	0.0000	1	(4.2930)	01/06/2025
002439.ZK	12/09/2024	SDB3260123592	(400.00)	2.3253	(949.68)	(930.13)	0.0000	4.5800	(1,231.5720)	0.0000	0.1208	(0.3182)	0.0000	1	(0.1974)	01/06/2025
002439.ZK	12/09/2024	SDB3260123592	(100.00)	2.3253	(237.42)	(232.53)	0.0000	4.5800	(1,231.5720)	0.0000	0.0302	(0.0796)	0.0000	1	(0.0493)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
VENUSTECH GROUP INC CMN CLASS A SERIES NORTHBOUND (Cont.)																
002439.ZK	12/06/2024	SDB3260123592	(3,000.00)	2.3755	(7,122.85)	(7,126.52)	0.0000	4.5800	(1,231.5720)	0.0000	2.7186	(7.3140)	0.0000	3	(4.5955)	01/06/2025
002439.ZK	12/06/2024	SDB3260123592	(3,100.00)	2.3755	(7,355.86)	(7,364.07)	0.0000	4.5800	(1,231.5720)	0.0000	2.8075	(7.5578)	0.0000	3	(4.7503)	01/06/2025
002439.ZK	12/06/2024	SDB3260123592	(11,300.00)	2.3755	(26,935.46)	(26,843.21)	0.0000	4.5800	(1,231.5720)	0.0000	10.2804	(27.5495)	0.0000	3	(17.2691)	01/06/2025
002439.ZK	12/06/2024	SDB3260123592	(8,100.00)	2.3755	(19,216.28)	(19,241.59)	0.0000	4.5800	(1,231.5720)	0.0000	7.3342	(19.7478)	0.0000	3	(12.4136)	01/06/2025
002439.ZK	12/06/2024	SDB3260123592	(100.00)	2.3755	(237.42)	(237.55)	0.0000	4.5800	(1,231.5720)	0.0000	0.0906	(0.2438)	0.0000	3	(0.1532)	01/06/2025
002439.ZK	12/06/2024	SDB3260123592	(12,000.00)	2.3755	(28,490.29)	(28,506.06)	0.0000	4.5800	(1,231.5720)	0.0000	10.8738	(29.2561)	0.0000	3	(18.3823)	01/06/2025
002439.ZK	12/06/2024	SDB3260123592	(3,800.00)	2.3755	(9,021.93)	(9,026.92)	0.0000	4.5800	(1,231.5720)	0.0000	3.4434	(9.2644)	0.0000	3	(5.8210)	01/06/2025
002439.ZK	12/06/2024	SDB3260123592	(2,000.00)	2.3755	(4,748.38)	(4,751.01)	0.0000	4.5800	(1,231.5720)	0.0000	1.8123	(4.8760)	0.0000	3	(3.0637)	01/06/2025
002439.ZK	12/06/2024	SDB3260123592	(2,500.00)	2.3755	(5,935.48)	(5,938.76)	0.0000	4.5800	(1,231.5720)	0.0000	2.2654	(6.0950)	0.0000	3	(3.8296)	01/06/2025
002439.ZK	12/06/2024	SDB3260123592	(24,600.00)	2.3755	(58,405.10)	(58,437.42)	0.0000	4.5800	(1,231.5720)	0.0000	22.2913	(59.9749)	0.0000	3	(37.6836)	01/06/2025
002439.ZK	12/06/2024	SDB3260123592	(400.00)	2.3755	(949.68)	(950.20)	0.0000	4.5800	(1,231.5720)	0.0000	0.3625	(0.9752)	0.0000	3	(0.6127)	01/06/2025
002439.ZK	12/06/2024	SDB3260123592	(400.00)	2.3755	(949.68)	(950.20)	0.0000	4.5800	(1,231.5720)	0.0000	0.3625	(0.9752)	0.0000	3	(0.6127)	01/06/2025
002439.ZK	12/06/2024	SDB3260123592	(1,700.00)	2.3755	(4,036.12)	(4,038.36)	0.0000	4.5800	(1,231.5720)	0.0000	1.5405	(4.1446)	0.0000	3	(2.6042)	01/06/2025
002439.ZK	12/06/2024	SDB3260123592	(9,400.00)	2.3755	(22,317.40)	(22,329.75)	0.0000	4.5800	(1,231.5720)	0.0000	8.5178	(22.9172)	0.0000	3	(14.3994)	01/06/2025
002439.ZK	12/06/2024	SDB3260123592	(400.00)	2.3755	(949.68)	(950.20)	0.0000	4.5800	(1,231.5720)	0.0000	0.3625	(0.9752)	0.0000	3	(0.6127)	01/06/2025
002439.ZK	12/06/2024	SDB3260123592	(1,500.00)	2.3755	(3,561.29)	(3,563.26)	0.0000	4.5800	(1,231.5720)	0.0000	1.3592	(3.6570)	0.0000	3	(2.2978)	01/06/2025
002439.ZK	12/06/2024	SDB3260123592	(7,600.00)	2.3755	(18,043.85)	(18,053.84)	0.0000	4.5800	(1,231.5720)	0.0000	6.8867	(18.5288)	0.0000	3	(11.6421)	01/06/2025
002439.ZK	12/06/2024	SDB3260123592	(1,100.00)	2.3755	(2,611.61)	(2,613.06)	0.0000	4.5800	(1,231.5720)	0.0000	0.9968	(2.6818)	0.0000	3	(1.6850)	01/06/2025
002439.ZK	12/06/2024	SDB3260123592	(1,000.00)	2.3755	(2,374.19)	(2,375.51)	0.0000	4.5800	(1,231.5720)	0.0000	0.9061	(2.4380)	0.0000	3	(1.5319)	01/06/2025
002439.ZK	12/06/2024	SDB3260123592	(1,100.00)	2.3755	(2,611.61)	(2,613.06)	0.0000	4.5800	(1,231.5720)	0.0000	0.9968	(2.6818)	0.0000	3	(1.6850)	01/06/2025
002439.ZK	12/06/2024	SDB3260123592	(4,500.00)	2.3755	(10,683.86)	(10,689.77)	0.0000	4.5800	(1,231.5720)	0.0000	4.0777	(10.9710)	0.0000	3	(6.8933)	01/06/2025
002439.ZK	12/06/2024	SDB3260123592	(8,400.00)	2.3755	(19,943.20)	(19,954.24)	0.0000	4.5800	(1,231.5720)	0.0000	7.6117	(20.4792)	0.0000	3	(12.8676)	01/06/2025
002439.ZK	12/06/2024	SDB3260123592	(1,000.00)	2.3755	(2,374.19)	(2,375.51)	0.0000	4.5800	(1,231.5720)	0.0000	0.9061	(2.4380)	0.0000	3	(1.5319)	01/06/2025
002439.ZK	12/06/2024	SDB3260123592	(1,200.00)	2.3755	(2,849.03)	(2,850.61)	0.0000	4.5800	(1,231.5720)	0.0000	1.0874	(2.9256)	0.0000	3	(1.8382)	01/06/2025
002439.ZK	12/06/2024	SDB3260123592	(18,100.00)	2.3755	(42,972.86)	(42,996.64)	0.0000	4.5800	(1,231.5720)	0.0000	16.4013	(44.1279)	0.0000	3	(27.7266)	01/06/2025
002439.ZK	12/06/2024	SDB3260123592	(1,100.00)	2.3755	(2,611.61)	(2,613.06)	0.0000	4.5800	(1,231.5720)	0.0000	0.9968	(2.6818)	0.0000	3	(1.6850)	01/06/2025
002439.ZK	12/06/2024	SDB3260123592	(8,300.00)	2.3755	(19,705.79)	(19,716.69)	0.0000	4.5800	(1,231.5720)	0.0000	7.5210	(20.2354)	0.0000	3	(12.7144)	01/06/2025
002439.ZK	12/06/2024	SDB3260123592	(5,200.00)	2.3755	(12,345.79)	(12,352.63)	0.0000	4.5800	(1,231.5720)	0.0000	4.7120	(12.6776)	0.0000	3	(7.9656)	01/06/2025
002439.ZK	12/06/2024	SDB3260123592	(4,700.00)	2.3755	(11,158.70)	(11,164.87)	0.0000	4.5800	(1,231.5720)	0.0000	4.2589	(11.4586)	0.0000	3	(7.1997)	01/06/2025
002439.ZK	12/06/2024	SDB3260123592	(200.00)	2.3755	(474.84)	(475.10)	0.0000	4.5800	(1,231.5720)	0.0000	0.1812	(0.4876)	0.0000	3	(0.3064)	01/06/2025
002439.ZK	12/06/2024	SDB3260123592	(5,800.00)	2.3755	(13,770.31)	(13,777.93)	0.0000	4.5800	(1,231.5720)	0.0000	5.2557	(14.1404)	0.0000	3	(8.8848)	01/06/2025
002439.ZK	12/06/2024	SDB3260123592	(6,800.00)	2.3755	(16,144.50)	(16,153.43)	0.0000	4.5800	(1,231.5720)	0.0000	6.1618	(16.5784)	0.0000	3	(10.4166)	01/06/2025
002439.ZK	12/06/2024	SDB3260123592	(2,200.00)	2.3755	(5,223.22)	(5,226.11)	0.0000	4.5800	(1,231.5720)	0.0000	1.9935	(5.3636)	0.0000	3	(3.3701)	01/06/2025
002439.ZK	12/06/2024	SDB3260123592	(97,500.00)	2.3755	(231,483.62)	(231,611.74)	0.0000	4.5800	(1,231.5720)	0.0000	88.3496	(237.7054)	0.0000	3	(149.3559)	01/06/2025
002439.ZK	12/06/2024	SDB3260123592	(10,800.00)	2.3755	(25,641.26)	(25,655.45)	0.0000	4.5800	(1,231.5720)	0.0000	9.7864	(26.3304)	0.0000	3	(16.5440)	01/06/2025
002439.ZK	12/06/2024	SDB3260123592	(100.00)	2.3755	(237.42)	(237.55)	0.0000	4.5800	(1,231.5720)	0.0000	0.0906	(0.2438)	0.0000	3	(0.1532)	01/06/2025
002439.ZK	12/06/2024	SDB3260123592	(3,100.00)	2.3755	(7,359.99)	(7,364.07)	0.0000	4.5800	(1,231.5720)	0.0000	2.8091	(7.5578)	0.0000	3	(4.7488)	01/06/2025
002439.ZK	12/06/2024	SDB3260123592	(2,200.00)	2.3755	(5,223.22)	(5,226.11)	0.0000	4.5800	(1,231.5720)	0.0000	1.9935	(5.3636)	0.0000	3	(3.3701)	01/06/2025
002439.ZK	12/06/2024	SDB3260123592	(100.00)	2.3755	(237.42)	(237.55)	0.0000	4.5800	(1,231.5720)	0.0000	0.0906	(0.2438)	0.0000	3	(0.1532)	01/06/2025
002439.ZK	12/06/2024	SDB3260123592	(3,000.00)	2.3755	(7,122.57)	(7,126.52)	0.0000	4.5800	(1,231.5720)	0.0000	2.7184	(7.3140)	0.0000	3	(4.5956)	01/06/2025
002439.ZK	12/06/2024	SDB3260123592	(1,300.00)	2.3755	(3,086.45)	(3,088.16)	0.0000	4.5800	(1,231.5720)	0.0000	1.1780	(3.1694)	0.0000	3	(1.9914)	01/06/2025
002439.ZK	12/06/2024	SDB3260123592	(4,200.00)	2.3755	(9,971.60)	(9,977.12)	0.0000	4.5800	(1,231.5720)	0.0000	3.8058	(10.2396)	0.0000	3	(6.4338)	01/06/2025
002439.ZK	12/06/2024	SDB3260123592	(6,000.00)	2.3755	(14,245.15)	(14,253.03)	0.0000	4.5800	(1,231.5720)	0.0000	5.4369	(14.6280)	0.0000	3	(9.1911)	01/06/2025
002439.ZK	12/06/2024	SDB3260123592	(10,100.00)	2.3755	(23,979.33)	(23,992.60)	0.0000	4.5800	(1,231.5720)	0.0000	9.1521	(24.6238)	0.0000	3	(15.4717)	01/06/2025
002439.ZK	12/06/2024	SDB3260123592	(100.00)	2.3755	(237.42)	(237.55)	0.0000	4.5800	(1,231.5720)	0.0000	0.0906	(0.2438)	0.0000	3	(0.1532)	01/06/2025
002439.ZK	12/06/2024	SDB3260123592	(4,500.00)	2.3755	(10,683.86)	(10,689.77)	0.0000	4.5800	(1,231.5720)	0.0000	4.0777	(10.9710)	0.0000	3	(6.8933)	01/06/2025
002439.ZK	12/06/2024	SDB3260123592	(3,700.00)	2.3755	(8,784.51)	(8,789.37)	0.0000	4.5800	(1,231.5720)	0.0000	3.3528	(9.0206)	0.0000	3	(5.6679)	01/06/2025
002439.ZK	12/06/2024	SDB3260123592	(3,000.00)	2.3755	(7,122.57)	(7,126.52)	0.0000	4.5800	(1,231.5720)	0.0000	2.7184	(7.3140)	0.0000	3	(4.5956)	01/06/2025
002439.ZK	12/06/2024	SDB3260123592	(1,100.00)	2.3755	(2,611.61)	(2,613.06)	0.0000	4.5800	(1,231.5720)	0.0000	0.9968	(2.6818)	0.0000	3	(1.6850)	01/06/2025
002439.ZK	12/06/2024	SDB3260123592	(700.00)	2.3755	(1,661.93)	(1,662.85)	0.0000	4.5800	(1,231.5720)	0.0000	0.6343	(1.7066)	0.0000	3	(1.0723)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
VENUSTECH GROUP INC CMN CLASS A SERIES NORTHBOUND (Cont.)																
002439.ZK	12/06/2024	SDB3260123592	(13,000.00)	2.3755	(30,864.48)	(30,881.56)	0.0000	4.5800	(1,231.5720)	0.0000	11.7799	(31.6941)	0.0000	3	(19.9141)	01/06/2025
002439.ZK	12/06/2024	SDB3260123592	(3,900.00)	2.3755	(9,259.34)	(9,264.47)	0.0000	4.5800	(1,231.5720)	0.0000	3.5340	(9.5082)	0.0000	3	(5.9742)	01/06/2025
002439.ZK	12/06/2024	SDB3260123592	(300.00)	2.3755	(712.26)	(712.65)	0.0000	4.5800	(1,231.5720)	0.0000	0.2718	(0.7314)	0.0000	3	(0.4596)	01/06/2025
002439.ZK	12/06/2024	SDB3260123592	(1,100.00)	2.3755	(2,611.61)	(2,613.06)	0.0000	4.5800	(1,231.5720)	0.0000	0.9968	(2.6818)	0.0000	3	(1.6850)	01/06/2025
002439.ZK	12/06/2024	SDB3260123592	(2,800.00)	2.3755	(6,647.73)	(6,651.41)	0.0000	4.5800	(1,231.5720)	0.0000	2.5372	(6.8264)	0.0000	3	(4.2892)	01/06/2025
002439.ZK	12/06/2024	SDB3260123592	(3,800.00)	2.3755	(9,021.93)	(9,026.92)	0.0000	4.5800	(1,231.5720)	0.0000	3.4434	(9.2644)	0.0000	3	(5.8210)	01/06/2025
002439.ZK	12/06/2024	SDB3260123592	(200.00)	2.3755	(474.84)	(475.10)	0.0000	4.5800	(1,231.5720)	0.0000	0.1812	(0.4876)	0.0000	3	(0.3064)	01/06/2025
002439.ZK	12/06/2024	SDB3260123592	(14,500.00)	2.3755	(34,425.77)	(34,444.82)	0.0000	4.5800	(1,231.5720)	0.0000	13.1392	(35.3511)	0.0000	3	(22.2119)	01/06/2025
002439.ZK	12/06/2024	SDB3260123592	(8,700.00)	2.3755	(20,655.46)	(20,666.89)	0.0000	4.5800	(1,231.5720)	0.0000	7.8835	(21.2106)	0.0000	3	(13.3271)	01/06/2025
002439.ZK	12/06/2024	SDB3260123592	(400.00)	2.3755	(949.68)	(950.20)	0.0000	4.5800	(1,231.5720)	0.0000	0.3625	(0.9752)	0.0000	3	(0.6127)	01/06/2025
002439.ZK	12/06/2024	SDB3260123592	(100.00)	2.3755	(237.42)	(237.55)	0.0000	4.5800	(1,231.5720)	0.0000	0.0906	(0.2438)	0.0000	3	(0.1532)	01/06/2025
002439.ZK	12/05/2024	SDB3260123592	(11,300.00)	2.3921	(26,935.46)	(27,030.49)	0.0000	4.5800	(1,225.7006)	0.0000	3.4268	(9.2031)	0.0000	1	(5.7763)	01/06/2025
002439.ZK	12/05/2024	SDB3260123592	(8,100.00)	2.3921	(19,216.28)	(19,375.84)	0.0000	4.5800	(1,225.7006)	0.0000	2.4447	(6.5969)	0.0000	1	(4.1522)	01/06/2025
002439.ZK	12/05/2024	SDB3260123592	(100.00)	2.3921	(237.42)	(239.21)	0.0000	4.5800	(1,225.7006)	0.0000	0.0302	(0.0814)	0.0000	1	(0.0512)	01/06/2025
002439.ZK	12/05/2024	SDB3260123592	(12,000.00)	2.3921	(28,490.29)	(28,704.95)	0.0000	4.5800	(1,225.7006)	0.0000	3.6246	(9.7732)	0.0000	1	(6.1486)	01/06/2025
002439.ZK	12/05/2024	SDB3260123592	(3,800.00)	2.3921	(9,021.93)	(9,089.90)	0.0000	4.5800	(1,225.7006)	0.0000	1.1478	(3.0949)	0.0000	1	(1.9471)	01/06/2025
002439.ZK	12/05/2024	SDB3260123592	(2,000.00)	2.3921	(4,748.38)	(4,784.16)	0.0000	4.5800	(1,225.7006)	0.0000	0.6041	(1.6289)	0.0000	1	(1.0248)	01/06/2025
002439.ZK	12/05/2024	SDB3260123592	(2,500.00)	2.3921	(5,935.48)	(5,980.20)	0.0000	4.5800	(1,225.7006)	0.0000	0.7551	(2.0361)	0.0000	1	(1.2810)	01/06/2025
002439.ZK	12/05/2024	SDB3260123592	(24,600.00)	2.3921	(58,405.10)	(58,845.14)	0.0000	4.5800	(1,225.7006)	0.0000	7.4304	(20.0351)	0.0000	1	(12.6047)	01/06/2025
002439.ZK	12/05/2024	SDB3260123592	(400.00)	2.3921	(949.68)	(956.83)	0.0000	4.5800	(1,225.7006)	0.0000	0.1208	(0.3258)	0.0000	1	(0.2050)	01/06/2025
002439.ZK	12/05/2024	SDB3260123592	(400.00)	2.3921	(949.68)	(956.83)	0.0000	4.5800	(1,225.7006)	0.0000	0.1208	(0.3258)	0.0000	1	(0.2050)	01/06/2025
002439.ZK	12/05/2024	SDB3260123592	(1,700.00)	2.3921	(4,036.12)	(4,066.53)	0.0000	4.5800	(1,225.7006)	0.0000	0.5135	(1.3845)	0.0000	1	(0.8711)	01/06/2025
002439.ZK	12/05/2024	SDB3260123592	(9,400.00)	2.3921	(22,317.40)	(22,485.54)	0.0000	4.5800	(1,225.7006)	0.0000	2.8393	(7.6557)	0.0000	1	(4.8164)	01/06/2025
002439.ZK	12/05/2024	SDB3260123592	(400.00)	2.3921	(949.68)	(956.83)	0.0000	4.5800	(1,225.7006)	0.0000	0.1208	(0.3258)	0.0000	1	(0.2050)	01/06/2025
002439.ZK	12/05/2024	SDB3260123592	(1,500.00)	2.3921	(3,561.29)	(3,588.12)	0.0000	4.5800	(1,225.7006)	0.0000	0.4531	(1.2217)	0.0000	1	(0.7686)	01/06/2025
002439.ZK	12/05/2024	SDB3260123592	(7,600.00)	2.3921	(18,043.85)	(18,179.80)	0.0000	4.5800	(1,225.7006)	0.0000	2.2956	(6.1897)	0.0000	1	(3.8941)	01/06/2025
002439.ZK	12/05/2024	SDB3260123592	(1,100.00)	2.3921	(2,611.61)	(2,631.29)	0.0000	4.5800	(1,225.7006)	0.0000	0.3323	(0.8959)	0.0000	1	(0.5636)	01/06/2025
002439.ZK	12/05/2024	SDB3260123592	(1,000.00)	2.3921	(2,374.19)	(2,392.08)	0.0000	4.5800	(1,225.7006)	0.0000	0.3020	(0.8144)	0.0000	1	(0.5124)	01/06/2025
002439.ZK	12/05/2024	SDB3260123592	(1,100.00)	2.3921	(2,611.61)	(2,631.29)	0.0000	4.5800	(1,225.7006)	0.0000	0.3323	(0.8959)	0.0000	1	(0.5636)	01/06/2025
002439.ZK	12/05/2024	SDB3260123592	(4,500.00)	2.3921	(10,683.86)	(10,764.36)	0.0000	4.5800	(1,225.7006)	0.0000	1.3592	(3.6650)	0.0000	1	(2.3057)	01/06/2025
002439.ZK	12/05/2024	SDB3260123592	(8,400.00)	2.3921	(19,943.20)	(20,093.46)	0.0000	4.5800	(1,225.7006)	0.0000	2.5372	(6.8413)	0.0000	1	(4.3041)	01/06/2025
002439.ZK	12/05/2024	SDB3260123592	(1,000.00)	2.3921	(2,374.19)	(2,392.08)	0.0000	4.5800	(1,225.7006)	0.0000	0.3020	(0.8144)	0.0000	1	(0.5124)	01/06/2025
002439.ZK	12/05/2024	SDB3260123592	(1,200.00)	2.3921	(2,849.03)	(2,870.49)	0.0000	4.5800	(1,225.7006)	0.0000	0.3625	(0.9773)	0.0000	1	(0.6149)	01/06/2025
002439.ZK	12/05/2024	SDB3260123592	(18,100.00)	2.3921	(42,972.86)	(43,296.63)	0.0000	4.5800	(1,225.7006)	0.0000	5.4671	(14.7413)	0.0000	1	(9.2742)	01/06/2025
002439.ZK	12/05/2024	SDB3260123592	(1,100.00)	2.3921	(2,611.61)	(2,631.29)	0.0000	4.5800	(1,225.7006)	0.0000	0.3323	(0.8959)	0.0000	1	(0.5636)	01/06/2025
002439.ZK	12/05/2024	SDB3260123592	(8,300.00)	2.3921	(19,705.79)	(19,854.26)	0.0000	4.5800	(1,225.7006)	0.0000	2.5070	(6.7598)	0.0000	1	(4.2528)	01/06/2025
002439.ZK	12/05/2024	SDB3260123592	(5,200.00)	2.3921	(12,345.79)	(12,438.81)	0.0000	4.5800	(1,225.7006)	0.0000	1.5707	(4.2351)	0.0000	1	(2.6644)	01/06/2025
002439.ZK	12/05/2024	SDB3260123592	(4,700.00)	2.3921	(11,158.70)	(11,242.77)	0.0000	4.5800	(1,225.7006)	0.0000	1.4196	(3.8279)	0.0000	1	(2.4082)	01/06/2025
002439.ZK	12/05/2024	SDB3260123592	(200.00)	2.3921	(474.84)	(478.42)	0.0000	4.5800	(1,225.7006)	0.0000	0.0604	(0.1629)	0.0000	1	(0.1025)	01/06/2025
002439.ZK	12/05/2024	SDB3260123592	(5,800.00)	2.3921	(13,770.31)	(13,874.06)	0.0000	4.5800	(1,225.7006)	0.0000	1.7519	(4.7237)	0.0000	1	(2.9718)	01/06/2025
002439.ZK	12/05/2024	SDB3260123592	(6,800.00)	2.3921	(16,144.50)	(16,266.14)	0.0000	4.5800	(1,225.7006)	0.0000	2.0539	(5.5382)	0.0000	1	(3.4842)	01/06/2025
002439.ZK	12/05/2024	SDB3260123592	(2,200.00)	2.3921	(5,223.22)	(5,262.57)	0.0000	4.5800	(1,225.7006)	0.0000	0.6645	(1.7918)	0.0000	1	(1.1273)	01/06/2025
002439.ZK	12/05/2024	SDB3260123592	(97,500.00)	2.3921	(231,483.62)	(233,227.70)	0.0000	4.5800	(1,225.7006)	0.0000	29.4499	(79.4076)	0.0000	1	(49.9577)	01/06/2025
002439.ZK	12/05/2024	SDB3260123592	(10,800.00)	2.3921	(25,641.26)	(25,834.45)	0.0000	4.5800	(1,225.7006)	0.0000	3.2621	(8.7959)	0.0000	1	(5.5338)	01/06/2025
002439.ZK	12/05/2024	SDB3260123592	(100.00)	2.3921	(237.42)	(239.21)	0.0000	4.5800	(1,225.7006)	0.0000	0.0302	(0.0814)	0.0000	1	(0.0512)	01/06/2025
002439.ZK	12/05/2024	SDB3260123592	(3,100.00)	2.3921	(7,359.99)	(7,415.44)	0.0000	4.5800	(1,225.7006)	0.0000	0.9364	(2.5248)	0.0000	1	(1.5884)	01/06/2025
002439.ZK	12/05/2024	SDB3260123592	(2,200.00)	2.3921	(5,223.22)	(5,262.57)	0.0000	4.5800	(1,225.7006)	0.0000	0.6645	(1.7918)	0.0000	1	(1.1273)	01/06/2025
002439.ZK	12/05/2024	SDB3260123592	(100.00)	2.3921	(237.42)	(239.21)	0.0000	4.5800	(1,225.7006)	0.0000	0.0302	(0.0814)	0.0000	1	(0.0512)	01/06/2025
002439.ZK	12/05/2024	SDB3260123592	(3,000.00)	2.3921	(7,122.57)	(7,176.24)	0.0000	4.5800	(1,225.7006)	0.0000	0.9061	(2.4433)	0.0000	1	(1.5372)	01/06/2025
002439.ZK	12/05/2024	SDB3260123592	(1,300.00)	2.3921	(3,086.45)	(3,109.70)	0.0000	4.5800	(1,225.7006)	0.0000	0.3927	(1.0588)	0.0000	1	(0.6661)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
VENUSTECH GROUP INC CMN CLASS A SERIES NORTHBOUND (Cont.)																
002439.ZK	12/05/2024	SDB3260123592	(4,200.00)	2.3921	(9,971.60)	(10,046.73)	0.0000	4.5800	(1,225.7006)	0.0000	1.2686	(3.4206)	0.0000	1	(2.1520)	01/06/2025
002439.ZK	12/05/2024	SDB3260123592	(6,000.00)	2.3921	(14,245.15)	(14,352.47)	0.0000	4.5800	(1,225.7006)	0.0000	1.8123	(4.8866)	0.0000	1	(3.0743)	01/06/2025
002439.ZK	12/05/2024	SDB3260123592	(10,100.00)	2.3921	(23,979.33)	(24,160.00)	0.0000	4.5800	(1,225.7006)	0.0000	3.0507	(8.2258)	0.0000	1	(5.1751)	01/06/2025
002439.ZK	12/05/2024	SDB3260123592	(100.00)	2.3921	(237.42)	(239.21)	0.0000	4.5800	(1,225.7006)	0.0000	0.0302	(0.0814)	0.0000	1	(0.0512)	01/06/2025
002439.ZK	12/05/2024	SDB3260123592	(4,500.00)	2.3921	(10,683.86)	(10,764.36)	0.0000	4.5800	(1,225.7006)	0.0000	1.3592	(3.6650)	0.0000	1	(2.3057)	01/06/2025
002439.ZK	12/05/2024	SDB3260123592	(3,700.00)	2.3921	(8,784.51)	(8,850.69)	0.0000	4.5800	(1,225.7006)	0.0000	1.1176	(3.0134)	0.0000	1	(1.8958)	01/06/2025
002439.ZK	12/05/2024	SDB3260123592	(3,000.00)	2.3921	(7,122.57)	(7,176.24)	0.0000	4.5800	(1,225.7006)	0.0000	0.9061	(2.4433)	0.0000	1	(1.5372)	01/06/2025
002439.ZK	12/05/2024	SDB3260123592	(1,100.00)	2.3921	(2,611.61)	(2,631.29)	0.0000	4.5800	(1,225.7006)	0.0000	0.3323	(0.8959)	0.0000	1	(0.5636)	01/06/2025
002439.ZK	12/05/2024	SDB3260123592	(700.00)	2.3921	(1,661.93)	(1,674.46)	0.0000	4.5800	(1,225.7006)	0.0000	0.2114	(0.5701)	0.0000	1	(0.3587)	01/06/2025
002439.ZK	12/05/2024	SDB3260123592	(13,000.00)	2.3921	(30,864.48)	(31,097.03)	0.0000	4.5800	(1,225.7006)	0.0000	3.9266	(10.5877)	0.0000	1	(6.6610)	01/06/2025
002439.ZK	12/05/2024	SDB3260123592	(3,900.00)	2.3921	(9,259.34)	(9,329.11)	0.0000	4.5800	(1,225.7006)	0.0000	1.1780	(3.1763)	0.0000	1	(1.9983)	01/06/2025
002439.ZK	12/05/2024	SDB3260123592	(300.00)	2.3921	(712.26)	(717.62)	0.0000	4.5800	(1,225.7006)	0.0000	0.0906	(0.2443)	0.0000	1	(0.1537)	01/06/2025
002439.ZK	12/05/2024	SDB3260123592	(1,100.00)	2.3921	(2,611.61)	(2,631.29)	0.0000	4.5800	(1,225.7006)	0.0000	0.3323	(0.8959)	0.0000	1	(0.5636)	01/06/2025
002439.ZK	12/05/2024	SDB3260123592	(2,800.00)	2.3921	(6,647.73)	(6,697.82)	0.0000	4.5800	(1,225.7006)	0.0000	0.8457	(2.2804)	0.0000	1	(1.4347)	01/06/2025
002439.ZK	12/05/2024	SDB3260123592	(3,800.00)	2.3921	(9,021.93)	(9,089.90)	0.0000	4.5800	(1,225.7006)	0.0000	1.1478	(3.0949)	0.0000	1	(1.9471)	01/06/2025
002439.ZK	12/05/2024	SDB3260123592	(200.00)	2.3921	(474.84)	(478.42)	0.0000	4.5800	(1,225.7006)	0.0000	0.0604	(0.1629)	0.0000	1	(0.1025)	01/06/2025
002439.ZK	12/05/2024	SDB3260123592	(14,500.00)	2.3921	(34,425.77)	(34,685.15)	0.0000	4.5800	(1,225.7006)	0.0000	4.3797	(11.8093)	0.0000	1	(7.4296)	01/06/2025
002439.ZK	12/05/2024	SDB3260123592	(8,700.00)	2.3921	(20,655.46)	(20,811.09)	0.0000	4.5800	(1,225.7006)	0.0000	2.6278	(7.0856)	0.0000	1	(4.4578)	01/06/2025
002439.ZK	12/05/2024	SDB3260123592	(400.00)	2.3921	(949.68)	(956.83)	0.0000	4.5800	(1,225.7006)	0.0000	0.1208	(0.3258)	0.0000	1	(0.2050)	01/06/2025
002439.ZK	12/05/2024	SDB3260123592	(100.00)	2.3921	(237.42)	(239.21)	0.0000	4.5800	(1,225.7006)	0.0000	0.0302	(0.0814)	0.0000	1	(0.0512)	01/06/2025
002439.ZK	12/04/2024	SDB3260123592	(100.00)	2.3742	(237.42)	(237.42)	0.0000	4.5800	(1,204.1790)	0.0000	0.0302	(0.0794)	0.0000	1	(0.0492)	01/06/2025
002439.ZK	12/04/2024	SDB3260123592	(12,000.00)	2.3742	(28,490.29)	(28,490.29)	0.0000	4.5800	(1,204.1790)	0.0000	3.6246	(9.5298)	0.0000	1	(5.9052)	01/06/2025
002439.ZK	12/04/2024	SDB3260123592	(3,800.00)	2.3742	(9,021.93)	(9,021.93)	0.0000	4.5800	(1,204.1790)	0.0000	1.1478	(3.0178)	0.0000	1	(1.8700)	01/06/2025
002439.ZK	12/04/2024	SDB3260123592	(2,000.00)	2.3742	(4,748.38)	(4,748.38)	0.0000	4.5800	(1,204.1790)	0.0000	0.6041	(1.5883)	0.0000	1	(0.9842)	01/06/2025
002439.ZK	12/04/2024	SDB3260123592	(2,500.00)	2.3742	(5,935.48)	(5,935.48)	0.0000	4.5800	(1,204.1790)	0.0000	0.7551	(1.9854)	0.0000	1	(1.2303)	01/06/2025
002439.ZK	12/04/2024	SDB3260123592	(24,600.00)	2.3742	(58,405.10)	(58,405.10)	0.0000	4.5800	(1,204.1790)	0.0000	7.4304	(19.5362)	0.0000	1	(12.1057)	01/06/2025
002439.ZK	12/04/2024	SDB3260123592	(400.00)	2.3742	(949.68)	(949.68)	0.0000	4.5800	(1,204.1790)	0.0000	0.1208	(0.3177)	0.0000	1	(0.1968)	01/06/2025
002439.ZK	12/04/2024	SDB3260123592	(400.00)	2.3742	(949.68)	(949.68)	0.0000	4.5800	(1,204.1790)	0.0000	0.1208	(0.3177)	0.0000	1	(0.1968)	01/06/2025
002439.ZK	12/04/2024	SDB3260123592	(1,700.00)	2.3742	(4,036.12)	(4,036.12)	0.0000	4.5800	(1,204.1790)	0.0000	0.5135	(1.3501)	0.0000	1	(0.8366)	01/06/2025
002439.ZK	12/04/2024	SDB3260123592	(9,400.00)	2.3742	(22,317.40)	(22,317.40)	0.0000	4.5800	(1,204.1790)	0.0000	2.8393	(7.4650)	0.0000	1	(4.6258)	01/06/2025
002439.ZK	12/04/2024	SDB3260123592	(400.00)	2.3742	(949.68)	(949.68)	0.0000	4.5800	(1,204.1790)	0.0000	0.1208	(0.3177)	0.0000	1	(0.1968)	01/06/2025
002439.ZK	12/04/2024	SDB3260123592	(1,500.00)	2.3742	(3,561.29)	(3,561.29)	0.0000	4.5800	(1,204.1790)	0.0000	0.4531	(1.1912)	0.0000	1	(0.7382)	01/06/2025
002439.ZK	12/04/2024	SDB3260123592	(7,600.00)	2.3742	(18,043.85)	(18,043.85)	0.0000	4.5800	(1,204.1790)	0.0000	2.2956	(6.0356)	0.0000	1	(3.7400)	01/06/2025
002439.ZK	12/04/2024	SDB3260123592	(1,100.00)	2.3742	(2,611.61)	(2,611.61)	0.0000	4.5800	(1,204.1790)	0.0000	0.3323	(0.8736)	0.0000	1	(0.5413)	01/06/2025
002439.ZK	12/04/2024	SDB3260123592	(1,000.00)	2.3742	(2,374.19)	(2,374.19)	0.0000	4.5800	(1,204.1790)	0.0000	0.3020	(0.7942)	0.0000	1	(0.4921)	01/06/2025
002439.ZK	12/04/2024	SDB3260123592	(1,100.00)	2.3742	(2,611.61)	(2,611.61)	0.0000	4.5800	(1,204.1790)	0.0000	0.3323	(0.8736)	0.0000	1	(0.5413)	01/06/2025
002439.ZK	12/04/2024	SDB3260123592	(4,500.00)	2.3742	(10,683.86)	(10,683.86)	0.0000	4.5800	(1,204.1790)	0.0000	1.3592	(3.5737)	0.0000	1	(2.2145)	01/06/2025
002439.ZK	12/04/2024	SDB3260123592	(8,400.00)	2.3742	(19,943.20)	(19,943.20)	0.0000	4.5800	(1,204.1790)	0.0000	2.5372	(6.6709)	0.0000	1	(4.1337)	01/06/2025
002439.ZK	12/04/2024	SDB3260123592	(1,000.00)	2.3742	(2,374.19)	(2,374.19)	0.0000	4.5800	(1,204.1790)	0.0000	0.3020	(0.7942)	0.0000	1	(0.4921)	01/06/2025
002439.ZK	12/04/2024	SDB3260123592	(1,200.00)	2.3742	(2,849.03)	(2,849.03)	0.0000	4.5800	(1,204.1790)	0.0000	0.3625	(0.9530)	0.0000	1	(0.5905)	01/06/2025
002439.ZK	12/04/2024	SDB3260123592	(18,100.00)	2.3742	(42,972.86)	(42,972.86)	0.0000	4.5800	(1,204.1790)	0.0000	5.4671	(14.3742)	0.0000	1	(8.9071)	01/06/2025
002439.ZK	12/04/2024	SDB3260123592	(1,100.00)	2.3742	(2,611.61)	(2,611.61)	0.0000	4.5800	(1,204.1790)	0.0000	0.3323	(0.8736)	0.0000	1	(0.5413)	01/06/2025
002439.ZK	12/04/2024	SDB3260123592	(8,300.00)	2.3742	(19,705.79)	(19,705.79)	0.0000	4.5800	(1,204.1790)	0.0000	2.5070	(6.5915)	0.0000	1	(4.0845)	01/06/2025
002439.ZK	12/04/2024	SDB3260123592	(5,200.00)	2.3742	(12,345.79)	(12,345.79)	0.0000	4.5800	(1,204.1790)	0.0000	1.5707	(4.1296)	0.0000	1	(2.5589)	01/06/2025
002439.ZK	12/04/2024	SDB3260123592	(4,700.00)	2.3742	(11,158.70)	(11,158.70)	0.0000	4.5800	(1,204.1790)	0.0000	1.4196	(3.7325)	0.0000	1	(2.3129)	01/06/2025
002439.ZK	12/04/2024	SDB3260123592	(200.00)	2.3742	(474.84)	(474.84)	0.0000	4.5800	(1,204.1790)	0.0000	0.0604	(0.1588)	0.0000	1	(0.0984)	01/06/2025
002439.ZK	12/04/2024	SDB3260123592	(5,800.00)	2.3742	(13,770.31)	(13,770.31)	0.0000	4.5800	(1,204.1790)	0.0000	1.7519	(4.6061)	0.0000	1	(2.8542)	01/06/2025
002439.ZK	12/04/2024	SDB3260123592	(6,800.00)	2.3742	(16,144.50)	(16,144.50)	0.0000	4.5800	(1,204.1790)	0.0000	2.0539	(5.4002)	0.0000	1	(3.3463)	01/06/2025
002439.ZK	12/04/2024	SDB3260123592	(2,200.00)	2.3742	(5,223.22)	(5,223.22)	0.0000	4.5800	(1,204.1790)	0.0000	0.6645	(1.7471)	0.0000	1	(1.0826)	01/06/2025
002439.ZK	12/04/2024	SDB3260123592	(97,500.00)	2.3742	(231,483.62)	(231,483.62)	0.0000	4.5800	(1,204.1790)	0.0000	29.4499	(77.4299)	0.0000	1	(47.9801)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
VENUSTECH GROUP INC CMN CLASS A SERIES NORTHBOUND (Cont.)																
002439.ZK	12/04/2024	SDB3260123592	(10,800.00)	2.3742	(25,641.26)	(25,641.26)	0.0000	4.5800	(1,204.1790)	0.0000	3.2621	(8.5769)	0.0000	1	(5.3147)	01/06/2025
002439.ZK	12/04/2024	SDB3260123592	(100.00)	2.3742	(237.42)	(237.42)	0.0000	4.5800	(1,204.1790)	0.0000	0.0302	(0.0794)	0.0000	1	(0.0492)	01/06/2025
002439.ZK	12/04/2024	SDB3260123592	(3,100.00)	2.3742	(7,359.99)	(7,359.99)	0.0000	4.5800	(1,204.1790)	0.0000	0.9364	(2.4619)	0.0000	1	(1.5255)	01/06/2025
002439.ZK	12/04/2024	SDB3260123592	(2,200.00)	2.3742	(5,223.22)	(5,223.22)	0.0000	4.5800	(1,204.1790)	0.0000	0.6645	(1.7471)	0.0000	1	(1.0826)	01/06/2025
002439.ZK	12/04/2024	SDB3260123592	(100.00)	2.3742	(237.42)	(237.42)	0.0000	4.5800	(1,204.1790)	0.0000	0.0302	(0.0794)	0.0000	1	(0.0492)	01/06/2025
002439.ZK	12/04/2024	SDB3260123592	(3,000.00)	2.3742	(7,122.57)	(7,122.57)	0.0000	4.5800	(1,204.1790)	0.0000	0.9061	(2.3825)	0.0000	1	(1.4763)	01/06/2025
002439.ZK	12/04/2024	SDB3260123592	(1,300.00)	2.3742	(3,086.45)	(3,086.45)	0.0000	4.5800	(1,204.1790)	0.0000	0.3927	(1.0324)	0.0000	1	(0.6397)	01/06/2025
002439.ZK	12/04/2024	SDB3260123592	(4,200.00)	2.3742	(9,971.60)	(9,971.60)	0.0000	4.5800	(1,204.1790)	0.0000	1.2686	(3.3354)	0.0000	1	(2.0668)	01/06/2025
002439.ZK	12/04/2024	SDB3260123592	(6,000.00)	2.3742	(14,245.15)	(14,245.15)	0.0000	4.5800	(1,204.1790)	0.0000	1.8123	(4.7649)	0.0000	1	(2.9526)	01/06/2025
002439.ZK	12/04/2024	SDB3260123592	(10,100.00)	2.3742	(23,979.33)	(23,979.33)	0.0000	4.5800	(1,204.1790)	0.0000	3.0507	(8.0209)	0.0000	1	(4.9702)	01/06/2025
002439.ZK	12/04/2024	SDB3260123592	(100.00)	2.3742	(237.42)	(237.42)	0.0000	4.5800	(1,204.1790)	0.0000	0.0302	(0.0794)	0.0000	1	(0.0492)	01/06/2025
002439.ZK	12/04/2024	SDB3260123592	(4,500.00)	2.3742	(10,683.86)	(10,683.86)	0.0000	4.5800	(1,204.1790)	0.0000	1.3592	(3.5737)	0.0000	1	(2.2145)	01/06/2025
002439.ZK	12/04/2024	SDB3260123592	(3,700.00)	2.3742	(8,784.51)	(8,784.51)	0.0000	4.5800	(1,204.1790)	0.0000	1.1176	(2.9384)	0.0000	1	(1.8208)	01/06/2025
002439.ZK	12/04/2024	SDB3260123592	(3,000.00)	2.3742	(7,122.57)	(7,122.57)	0.0000	4.5800	(1,204.1790)	0.0000	0.9061	(2.3825)	0.0000	1	(1.4763)	01/06/2025
002439.ZK	12/04/2024	SDB3260123592	(1,100.00)	2.3742	(2,611.61)	(2,611.61)	0.0000	4.5800	(1,204.1790)	0.0000	0.3323	(0.8736)	0.0000	1	(0.5413)	01/06/2025
002439.ZK	12/04/2024	SDB3260123592	(700.00)	2.3742	(1,661.93)	(1,661.93)	0.0000	4.5800	(1,204.1790)	0.0000	0.2114	(0.5559)	0.0000	1	(0.3445)	01/06/2025
002439.ZK	12/04/2024	SDB3260123592	(13,000.00)	2.3742	(30,864.48)	(30,864.48)	0.0000	4.5800	(1,204.1790)	0.0000	3.9266	(10.3240)	0.0000	1	(6.3973)	01/06/2025
002439.ZK	12/04/2024	SDB3260123592	(3,900.00)	2.3742	(9,259.34)	(9,259.34)	0.0000	4.5800	(1,204.1790)	0.0000	1.1780	(3.0972)	0.0000	1	(1.9192)	01/06/2025
002439.ZK	12/04/2024	SDB3260123592	(300.00)	2.3742	(712.26)	(712.26)	0.0000	4.5800	(1,204.1790)	0.0000	0.0906	(0.2382)	0.0000	1	(0.1476)	01/06/2025
002439.ZK	12/04/2024	SDB3260123592	(1,100.00)	2.3742	(2,611.61)	(2,611.61)	0.0000	4.5800	(1,204.1790)	0.0000	0.3323	(0.8736)	0.0000	1	(0.5413)	01/06/2025
002439.ZK	12/04/2024	SDB3260123592	(2,800.00)	2.3742	(6,647.73)	(6,647.73)	0.0000	4.5800	(1,204.1790)	0.0000	0.8457	(2.2236)	0.0000	1	(1.3779)	01/06/2025
002439.ZK	12/04/2024	SDB3260123592	(3,800.00)	2.3742	(9,021.93)	(9,021.93)	0.0000	4.5800	(1,204.1790)	0.0000	1.1478	(3.0178)	0.0000	1	(1.8700)	01/06/2025
002439.ZK	12/04/2024	SDB3260123592	(200.00)	2.3742	(474.84)	(474.84)	0.0000	4.5800	(1,204.1790)	0.0000	0.0604	(0.1588)	0.0000	1	(0.0984)	01/06/2025
002439.ZK	12/04/2024	SDB3260123592	(14,500.00)	2.3742	(34,425.77)	(34,425.77)	0.0000	4.5800	(1,204.1790)	0.0000	4.3797	(11.5152)	0.0000	1	(7.1355)	01/06/2025
002439.ZK	12/04/2024	SDB3260123592	(8,700.00)	2.3742	(20,655.46)	(20,655.46)	0.0000	4.5800	(1,204.1790)	0.0000	2.6278	(6.9091)	0.0000	1	(4.2813)	01/06/2025
002439.ZK	12/04/2024	SDB3260123592	(400.00)	2.3742	(949.68)	(949.68)	0.0000	4.5800	(1,204.1790)	0.0000	0.1208	(0.3177)	0.0000	1	(0.1968)	01/06/2025
002439.ZK	12/04/2024	SDB3260123592	(100.00)	2.3742	(237.42)	(237.42)	0.0000	4.5800	(1,204.1790)	0.0000	0.0302	(0.0794)	0.0000	1	(0.0492)	01/06/2025
TOTAL VENUSTECH GROUP INC CMN CLASS A SERIES NORTHBOUND											3,815.4123	(10,639.0018)	0.0000		(6,823.5895)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
VERISILICON MICROELECTRONICS (SHANGHAI) CO., LTD. CMN CLASS A SERIES NORTHBOUND																
688521.SH	01/03/2025	SDB3262681183	(1,200.00)	7.9376	(9,760.01)	(9,525.14)	0.0000	4.3300	(1,777.6281)	0.0000	3.5217	(14.1101)	0.0000	3	(10.5884)	01/06/2025
688521.SH	01/03/2025	SDB3262681183	(4,027.00)	7.9376	(29,897.14)	(31,964.78)	0.0000	4.3300	(1,777.6281)	0.0000	10.7879	(47.3512)	0.0000	3	(36.5634)	01/06/2025
688521.SH	01/03/2025	SDB3262681183	(473.00)	7.9376	(3,496.66)	(3,754.49)	0.0000	4.3300	(1,777.6281)	0.0000	1.2617	(5.5617)	0.0000	3	(4.3000)	01/06/2025
688521.SH	01/03/2025	SDB3262681183	(3,500.00)	7.9376	(23,208.87)	(27,781.65)	0.0000	4.3300	(1,777.6281)	0.0000	8.3745	(41.1545)	0.0000	3	(32.7800)	01/06/2025
688521.SH	01/03/2025	SDB3262681183	(978.00)	7.9376	(6,853.66)	(7,762.99)	0.0000	4.3300	(1,777.6281)	0.0000	2.4730	(11.4998)	0.0000	3	(9.0267)	01/06/2025
688521.SH	01/03/2025	SDB3262681183	(1,222.00)	7.9376	(8,431.90)	(9,699.77)	0.0000	4.3300	(1,777.6281)	0.0000	3.0425	(14.3688)	0.0000	3	(11.3263)	01/06/2025
688521.SH	01/03/2025	SDB3262681183	(200.00)	7.9376	(1,384.01)	(1,587.52)	0.0000	4.3300	(1,777.6281)	0.0000	0.4994	(2.3517)	0.0000	3	(1.8523)	01/06/2025
688521.SH	01/03/2025	SDB3262681183	(983.00)	7.9376	(6,820.12)	(7,802.68)	0.0000	4.3300	(1,777.6281)	0.0000	2.4609	(11.5585)	0.0000	3	(9.0976)	01/06/2025
688521.SH	01/03/2025	SDB3262681183	(699.00)	7.9376	(5,081.34)	(5,548.39)	0.0000	4.3300	(1,777.6281)	0.0000	1.8335	(8.2191)	0.0000	3	(6.3856)	01/06/2025
688521.SH	01/03/2025	SDB3262681183	(401.00)	7.9376	(2,921.11)	(3,182.98)	0.0000	4.3300	(1,777.6281)	0.0000	1.0540	(4.7151)	0.0000	3	(3.6611)	01/06/2025
688521.SH	01/03/2025	SDB3262681183	(2,021.00)	7.9376	(14,264.59)	(16,041.92)	0.0000	4.3300	(1,777.6281)	0.0000	5.1471	(23.7638)	0.0000	3	(18.6167)	01/06/2025
688521.SH	01/03/2025	SDB3262681183	(16,279.00)	7.9376	(115,237.40)	(129,216.43)	0.0000	4.3300	(1,777.6281)	0.0000	41.5815	(191.4156)	0.0000	3	(149.8341)	01/06/2025
688521.SH	01/03/2025	SDB3262681183	(83.00)	7.9376	(595.65)	(658.82)	0.0000	4.3300	(1,777.6281)	0.0000	0.2149	(0.9760)	0.0000	3	(0.7610)	01/06/2025
688521.SH	01/02/2025	SDB3262681183	(1,200.00)	8.0373	(9,760.01)	(9,644.76)	0.0000	4.3300	(1,777.6281)	0.0000	1.1739	(4.7624)	0.0000	1	(3.5885)	01/06/2025
688521.SH	01/02/2025	SDB3262681183	(4,027.00)	8.0373	(29,897.14)	(32,366.20)	0.0000	4.3300	(1,777.6281)	0.0000	3.5960	(15.9820)	0.0000	1	(12.3860)	01/06/2025
688521.SH	01/02/2025	SDB3262681183	(473.00)	8.0373	(3,496.66)	(3,801.64)	0.0000	4.3300	(1,777.6281)	0.0000	0.4206	(1.8772)	0.0000	1	(1.4566)	01/06/2025
688521.SH	01/02/2025	SDB3262681183	(3,500.00)	8.0373	(23,208.87)	(28,130.54)	0.0000	4.3300	(1,777.6281)	0.0000	2.7915	(13.8905)	0.0000	1	(11.0989)	01/06/2025
688521.SH	01/02/2025	SDB3262681183	(978.00)	8.0373	(6,853.66)	(7,860.48)	0.0000	4.3300	(1,777.6281)	0.0000	0.8243	(3.8814)	0.0000	1	(3.0570)	01/06/2025
688521.SH	01/02/2025	SDB3262681183	(1,222.00)	8.0373	(8,431.90)	(9,821.58)	0.0000	4.3300	(1,777.6281)	0.0000	1.0142	(4.8498)	0.0000	1	(3.8356)	01/06/2025
688521.SH	01/02/2025	SDB3262681183	(200.00)	8.0373	(1,384.01)	(1,607.46)	0.0000	4.3300	(1,777.6281)	0.0000	0.1665	(0.7937)	0.0000	1	(0.6273)	01/06/2025
688521.SH	01/02/2025	SDB3262681183	(983.00)	8.0373	(6,820.12)	(7,900.66)	0.0000	4.3300	(1,777.6281)	0.0000	0.8203	(3.9012)	0.0000	1	(3.0809)	01/06/2025
688521.SH	01/02/2025	SDB3262681183	(699.00)	8.0373	(5,081.34)	(5,618.07)	0.0000	4.3300	(1,777.6281)	0.0000	0.6112	(2.7741)	0.0000	1	(2.1630)	01/06/2025
688521.SH	01/02/2025	SDB3262681183	(401.00)	8.0373	(2,921.11)	(3,222.96)	0.0000	4.3300	(1,777.6281)	0.0000	0.3513	(1.5914)	0.0000	1	(1.2401)	01/06/2025
688521.SH	01/02/2025	SDB3262681183	(2,021.00)	8.0373	(14,264.59)	(16,243.38)	0.0000	4.3300	(1,777.6281)	0.0000	1.7157	(8.0207)	0.0000	1	(6.3050)	01/06/2025
688521.SH	01/02/2025	SDB3262681183	(16,279.00)	8.0373	(115,237.40)	(130,839.16)	0.0000	4.3300	(1,777.6281)	0.0000	13.8605	(64.6065)	0.0000	1	(50.7460)	01/06/2025
688521.SH	01/02/2025	SDB3262681183	(83.00)	8.0373	(595.65)	(667.10)	0.0000	4.3300	(1,777.6281)	0.0000	0.0716	(0.3294)	0.0000	1	(0.2578)	01/06/2025
688521.SH	12/31/2024	SDB3262681183	(4,027.00)	7.4767	(29,897.14)	(30,108.57)	0.0000	4.3300	(1,781.6181)	0.0000	7.1919	(29.8011)	0.0000	2	(22.6092)	01/06/2025
688521.SH	12/31/2024	SDB3262681183	(473.00)	7.4767	(3,496.66)	(3,536.47)	0.0000	4.3300	(1,781.6181)	0.0000	0.8411	(3.5004)	0.0000	2	(2.6592)	01/06/2025
688521.SH	12/31/2024	SDB3262681183	(3,500.00)	7.4767	(23,208.87)	(26,168.36)	0.0000	4.3300	(1,781.6181)	0.0000	5.5830	(25.9011)	0.0000	2	(20.3181)	01/06/2025
688521.SH	12/31/2024	SDB3262681183	(978.00)	7.4767	(6,853.66)	(7,312.19)	0.0000	4.3300	(1,781.6181)	0.0000	1.6487	(7.2375)	0.0000	2	(5.5888)	01/06/2025
688521.SH	12/31/2024	SDB3262681183	(1,222.00)	7.4767	(8,431.90)	(9,136.50)	0.0000	4.3300	(1,781.6181)	0.0000	2.0283	(9.0432)	0.0000	2	(7.0149)	01/06/2025
688521.SH	12/31/2024	SDB3262681183	(200.00)	7.4767	(1,384.01)	(1,495.33)	0.0000	4.3300	(1,781.6181)	0.0000	0.3329	(1.4801)	0.0000	2	(1.1471)	01/06/2025
688521.SH	12/31/2024	SDB3262681183	(983.00)	7.4767	(6,820.12)	(7,349.57)	0.0000	4.3300	(1,781.6181)	0.0000	1.6406	(7.2745)	0.0000	2	(5.6339)	01/06/2025
688521.SH	12/31/2024	SDB3262681183	(699.00)	7.4767	(5,081.34)	(5,226.20)	0.0000	4.3300	(1,781.6181)	0.0000	1.2223	(5.1728)	0.0000	2	(3.9505)	01/06/2025
688521.SH	12/31/2024	SDB3262681183	(401.00)	7.4767	(2,921.11)	(2,998.15)	0.0000	4.3300	(1,781.6181)	0.0000	0.7027	(2.9675)	0.0000	2	(2.2648)	01/06/2025
688521.SH	12/31/2024	SDB3262681183	(2,021.00)	7.4767	(14,264.59)	(15,110.36)	0.0000	4.3300	(1,781.6181)	0.0000	3.4314	(14.9560)	0.0000	2	(11.5246)	01/06/2025
688521.SH	12/31/2024	SDB3262681183	(16,279.00)	7.4767	(115,237.40)	(121,712.78)	0.0000	4.3300	(1,781.6181)	0.0000	27.7210	(120.4698)	0.0000	2	(92.7488)	01/06/2025
688521.SH	12/31/2024	SDB3262681183	(83.00)	7.4767	(595.65)	(620.56)	0.0000	4.3300	(1,781.6181)	0.0000	0.1433	(0.6142)	0.0000	2	(0.4709)	01/06/2025
688521.SH	12/30/2024	SDB3262681183	(4,027.00)	7.3097	(29,897.14)	(29,436.21)	0.0000	4.3300	(1,781.6181)	0.0000	3.5960	(14.5678)	0.0000	1	(10.9718)	01/06/2025
688521.SH	12/30/2024	SDB3262681183	(473.00)	7.3097	(3,496.66)	(3,457.49)	0.0000	4.3300	(1,781.6181)	0.0000	0.4206	(1.7111)	0.0000	1	(1.2905)	01/06/2025
688521.SH	12/30/2024	SDB3262681183	(3,500.00)	7.3097	(23,208.87)	(25,583.99)	0.0000	4.3300	(1,781.6181)	0.0000	2.7915	(12.6614)	0.0000	1	(9.8698)	01/06/2025
688521.SH	12/30/2024	SDB3262681183	(978.00)	7.3097	(6,853.66)	(7,148.90)	0.0000	4.3300	(1,781.6181)	0.0000	0.8243	(3.5379)	0.0000	1	(2.7136)	01/06/2025
688521.SH	12/30/2024	SDB3262681183	(1,222.00)	7.3097	(8,431.90)	(8,932.47)	0.0000	4.3300	(1,781.6181)	0.0000	1.0142	(4.4206)	0.0000	1	(3.4065)	01/06/2025
688521.SH	12/30/2024	SDB3262681183	(200.00)	7.3097	(1,384.01)	(1,461.94)	0.0000	4.3300	(1,781.6181)	0.0000	0.1665	(0.7235)	0.0000	1	(0.5570)	01/06/2025
688521.SH	12/30/2024	SDB3262681183	(983.00)	7.3097	(6,820.12)	(7,185.45)	0.0000	4.3300	(1,781.6181)	0.0000	0.8203	(3.5560)	0.0000	1	(2.7357)	01/06/2025
688521.SH	12/30/2024	SDB3262681183	(699.00)	7.3097	(5,081.34)	(5,109.49)	0.0000	4.3300	(1,781.6181)	0.0000	0.6112	(2.5287)	0.0000	1	(1.9175)	01/06/2025
688521.SH	12/30/2024	SDB3262681183	(401.00)	7.3097	(2,921.11)	(2,931.19)	0.0000	4.3300	(1,781.6181)	0.0000	0.3513	(1.4506)	0.0000	1	(1.0993)	01/06/2025
688521.SH	12/30/2024	SDB3262681183	(2,021.00)	7.3097	(14,264.59)	(14,772.93)	0.0000	4.3300	(1,781.6181)	0.0000	1.7157	(7.3110)	0.0000	1	(5.5953)	01/06/2025
688521.SH	12/30/2024	SDB3262681183	(16,279.00)	7.3097	(115,237.40)	(118,994.79)	0.0000	4.3300	(1,781.6181)	0.0000	13.8605	(58.8898)	0.0000	1	(45.0293)	01/06/2025
688521.SH	12/30/2024	SDB3262681183	(83.00)	7.3097	(595.65)	(606.71)	0.0000	4.3300	(1,781.6181)	0.0000	0.0716	(0.3003)	0.0000	1	(0.2286)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
VERISILICON MICROELECTRONICS (SHANGHAI) CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
688521.SH	12/27/2024	SDB3262681183	(3,500.00)	7.6382	(23,208.87)	(26,733.72)	0.0000	4.3300	(1,799.8151)	0.0000	8.3745	(40.0965)	0.0000	3	(31.7219)	01/06/2025
688521.SH	12/27/2024	SDB3262681183	(978.00)	7.6382	(6,853.66)	(7,470.16)	0.0000	4.3300	(1,799.8151)	0.0000	2.4730	(11.2041)	0.0000	3	(8.7311)	01/06/2025
688521.SH	12/27/2024	SDB3262681183	(1,222.00)	7.6382	(8,431.90)	(9,333.89)	0.0000	4.3300	(1,799.8151)	0.0000	3.0425	(13.9994)	0.0000	3	(10.9569)	01/06/2025
688521.SH	12/27/2024	SDB3262681183	(200.00)	7.6382	(1,384.01)	(1,527.64)	0.0000	4.3300	(1,799.8151)	0.0000	0.4994	(2.2912)	0.0000	3	(1.7918)	01/06/2025
688521.SH	12/27/2024	SDB3262681183	(983.00)	7.6382	(6,820.12)	(7,508.36)	0.0000	4.3300	(1,799.8151)	0.0000	2.4609	(11.2614)	0.0000	3	(8.8004)	01/06/2025
688521.SH	12/27/2024	SDB3262681183	(699.00)	7.6382	(5,081.34)	(5,339.11)	0.0000	4.3300	(1,799.8151)	0.0000	1.8335	(8.0078)	0.0000	3	(6.1743)	01/06/2025
688521.SH	12/27/2024	SDB3262681183	(401.00)	7.6382	(2,921.11)	(3,062.92)	0.0000	4.3300	(1,799.8151)	0.0000	1.0540	(4.5939)	0.0000	3	(3.5399)	01/06/2025
688521.SH	12/27/2024	SDB3262681183	(2,021.00)	7.6382	(14,264.59)	(15,436.81)	0.0000	4.3300	(1,799.8151)	0.0000	5.1471	(23.1528)	0.0000	3	(18.0057)	01/06/2025
688521.SH	12/27/2024	SDB3262681183	(16,279.00)	7.6382	(115,237.40)	(124,342.34)	0.0000	4.3300	(1,799.8151)	0.0000	41.5815	(186.4943)	0.0000	3	(144.9129)	01/06/2025
688521.SH	12/27/2024	SDB3262681183	(83.00)	7.6382	(595.65)	(633.97)	0.0000	4.3300	(1,799.8151)	0.0000	0.2149	(0.9509)	0.0000	3	(0.7359)	01/06/2025
688521.SH	12/26/2024	SDB3262681183	(3,500.00)	7.2286	(23,208.87)	(25,300.11)	0.0000	4.3300	(1,799.8151)	0.0000	2.7915	(12.6488)	0.0000	1	(9.8572)	01/06/2025
688521.SH	12/26/2024	SDB3262681183	(978.00)	7.2286	(6,853.66)	(7,069.57)	0.0000	4.3300	(1,799.8151)	0.0000	0.8243	(3.5344)	0.0000	1	(2.7101)	01/06/2025
688521.SH	12/26/2024	SDB3262681183	(1,222.00)	7.2286	(8,431.90)	(8,833.35)	0.0000	4.3300	(1,799.8151)	0.0000	1.0142	(4.4162)	0.0000	1	(3.4021)	01/06/2025
688521.SH	12/26/2024	SDB3262681183	(200.00)	7.2286	(1,384.01)	(1,445.72)	0.0000	4.3300	(1,799.8151)	0.0000	0.1665	(0.7228)	0.0000	1	(0.5563)	01/06/2025
688521.SH	12/26/2024	SDB3262681183	(983.00)	7.2286	(6,820.12)	(7,105.72)	0.0000	4.3300	(1,799.8151)	0.0000	0.8203	(3.5525)	0.0000	1	(2.7322)	01/06/2025
688521.SH	12/26/2024	SDB3262681183	(699.00)	7.2286	(5,081.34)	(5,052.79)	0.0000	4.3300	(1,799.8151)	0.0000	0.6112	(2.5261)	0.0000	1	(1.9150)	01/06/2025
688521.SH	12/26/2024	SDB3262681183	(401.00)	7.2286	(2,921.11)	(2,898.67)	0.0000	4.3300	(1,799.8151)	0.0000	0.3513	(1.4492)	0.0000	1	(1.0978)	01/06/2025
688521.SH	12/26/2024	SDB3262681183	(2,021.00)	7.2286	(14,264.59)	(14,609.01)	0.0000	4.3300	(1,799.8151)	0.0000	1.7157	(7.3038)	0.0000	1	(5.5880)	01/06/2025
688521.SH	12/26/2024	SDB3262681183	(16,279.00)	7.2286	(115,237.40)	(117,674.43)	0.0000	4.3300	(1,799.8151)	0.0000	13.8605	(58.8312)	0.0000	1	(44.9707)	01/06/2025
688521.SH	12/26/2024	SDB3262681183	(83.00)	7.2286	(595.65)	(599.97)	0.0000	4.3300	(1,799.8151)	0.0000	0.0716	(0.3000)	0.0000	1	(0.2283)	01/06/2025
688521.SH	12/24/2024	SDB3262681183	(3,500.00)	7.2286	(23,208.87)	(25,300.11)	0.0000	4.3300	(1,799.8151)	0.0000	5.5830	(25.2975)	0.0000	2	(19.7145)	01/06/2025
688521.SH	12/24/2024	SDB3262681183	(978.00)	7.2286	(6,853.66)	(7,069.57)	0.0000	4.3300	(1,799.8151)	0.0000	1.6487	(7.0688)	0.0000	2	(5.4202)	01/06/2025
688521.SH	12/24/2024	SDB3262681183	(1,222.00)	7.2286	(8,431.90)	(8,833.35)	0.0000	4.3300	(1,799.8151)	0.0000	2.0283	(8.8324)	0.0000	2	(6.8041)	01/06/2025
688521.SH	12/24/2024	SDB3262681183	(200.00)	7.2286	(1,384.01)	(1,445.72)	0.0000	4.3300	(1,799.8151)	0.0000	0.3329	(1.4456)	0.0000	2	(1.1126)	01/06/2025
688521.SH	12/24/2024	SDB3262681183	(983.00)	7.2286	(6,820.12)	(7,105.72)	0.0000	4.3300	(1,799.8151)	0.0000	1.6406	(7.1050)	0.0000	2	(5.4644)	01/06/2025
688521.SH	12/24/2024	SDB3262681183	(699.00)	7.2286	(5,081.34)	(5,052.79)	0.0000	4.3300	(1,799.8151)	0.0000	1.2223	(5.0523)	0.0000	2	(3.8299)	01/06/2025
688521.SH	12/24/2024	SDB3262681183	(401.00)	7.2286	(2,921.11)	(2,898.67)	0.0000	4.3300	(1,799.8151)	0.0000	0.7027	(2.8984)	0.0000	2	(2.1957)	01/06/2025
688521.SH	12/24/2024	SDB3262681183	(2,021.00)	7.2286	(14,264.59)	(14,609.01)	0.0000	4.3300	(1,799.8151)	0.0000	3.4314	(14.6075)	0.0000	2	(11.1761)	01/06/2025
688521.SH	12/24/2024	SDB3262681183	(16,279.00)	7.2286	(115,237.40)	(117,674.43)	0.0000	4.3300	(1,799.8151)	0.0000	27.7210	(117.6623)	0.0000	2	(89.9413)	01/06/2025
688521.SH	12/24/2024	SDB3262681183	(83.00)	7.2286	(595.65)	(599.97)	0.0000	4.3300	(1,799.8151)	0.0000	0.1433	(0.5999)	0.0000	2	(0.4566)	01/06/2025
688521.SH	12/23/2024	SDB3262681183	(3,500.00)	6.9763	(23,208.87)	(24,417.04)	0.0000	4.3300	(1,799.8151)	0.0000	2.7915	(12.2073)	0.0000	1	(9.4158)	01/06/2025
688521.SH	12/23/2024	SDB3262681183	(978.00)	6.9763	(6,853.66)	(6,822.82)	0.0000	4.3300	(1,799.8151)	0.0000	0.8243	(3.4111)	0.0000	1	(2.5867)	01/06/2025
688521.SH	12/23/2024	SDB3262681183	(1,222.00)	6.9763	(8,431.90)	(8,525.04)	0.0000	4.3300	(1,799.8151)	0.0000	1.0142	(4.2621)	0.0000	1	(3.2479)	01/06/2025
688521.SH	12/23/2024	SDB3262681183	(200.00)	6.9763	(1,384.01)	(1,395.26)	0.0000	4.3300	(1,799.8151)	0.0000	0.1665	(0.6976)	0.0000	1	(0.5311)	01/06/2025
688521.SH	12/23/2024	SDB3262681183	(983.00)	6.9763	(6,820.12)	(6,857.70)	0.0000	4.3300	(1,799.8151)	0.0000	0.8203	(3.4285)	0.0000	1	(2.6082)	01/06/2025
688521.SH	12/23/2024	SDB3262681183	(699.00)	6.9763	(5,081.34)	(4,876.43)	0.0000	4.3300	(1,799.8151)	0.0000	0.6112	(2.4380)	0.0000	1	(1.8268)	01/06/2025
688521.SH	12/23/2024	SDB3262681183	(401.00)	6.9763	(2,921.11)	(2,797.50)	0.0000	4.3300	(1,799.8151)	0.0000	0.3513	(1.3986)	0.0000	1	(1.0473)	01/06/2025
688521.SH	12/23/2024	SDB3262681183	(2,021.00)	6.9763	(14,264.59)	(14,099.10)	0.0000	4.3300	(1,799.8151)	0.0000	1.7157	(7.0488)	0.0000	1	(5.3331)	01/06/2025
688521.SH	12/23/2024	SDB3262681183	(16,279.00)	6.9763	(115,237.40)	(113,567.16)	0.0000	4.3300	(1,799.8151)	0.0000	13.8605	(56.7777)	0.0000	1	(42.9172)	01/06/2025
688521.SH	12/23/2024	SDB3262681183	(83.00)	6.9763	(595.65)	(579.03)	0.0000	4.3300	(1,799.8151)	0.0000	0.0716	(0.2895)	0.0000	1	(0.2178)	01/06/2025
688521.SH	12/20/2024	SDB3262681183	(3,500.00)	6.5964	(23,208.87)	(23,087.42)	0.0000	4.3300	(1,799.8151)	0.0000	8.3745	(34.6276)	0.0000	3	(26.2530)	01/06/2025
688521.SH	12/20/2024	SDB3262681183	(978.00)	6.5964	(6,853.66)	(6,451.29)	0.0000	4.3300	(1,799.8151)	0.0000	2.4730	(9.6759)	0.0000	3	(7.2029)	01/06/2025
688521.SH	12/20/2024	SDB3262681183	(1,222.00)	6.5964	(8,431.90)	(8,060.81)	0.0000	4.3300	(1,799.8151)	0.0000	3.0425	(12.0900)	0.0000	3	(9.0475)	01/06/2025
688521.SH	12/20/2024	SDB3262681183	(200.00)	6.5964	(1,384.01)	(1,319.28)	0.0000	4.3300	(1,799.8151)	0.0000	0.4994	(1.9787)	0.0000	3	(1.4793)	01/06/2025
688521.SH	12/20/2024	SDB3262681183	(983.00)	6.5964	(6,820.12)	(6,484.27)	0.0000	4.3300	(1,799.8151)	0.0000	2.4609	(9.7254)	0.0000	3	(7.2645)	01/06/2025
688521.SH	12/20/2024	SDB3262681183	(699.00)	6.5964	(5,081.34)	(4,610.89)	0.0000	4.3300	(1,799.8151)	0.0000	1.8335	(6.9156)	0.0000	3	(5.0821)	01/06/2025
688521.SH	12/20/2024	SDB3262681183	(401.00)	6.5964	(2,921.11)	(2,645.16)	0.0000	4.3300	(1,799.8151)	0.0000	1.0540	(3.9673)	0.0000	3	(2.9133)	01/06/2025
688521.SH	12/20/2024	SDB3262681183	(2,021.00)	6.5964	(14,264.59)	(13,331.34)	0.0000	4.3300	(1,799.8151)	0.0000	5.1471	(19.9950)	0.0000	3	(14.8478)	01/06/2025
688521.SH	12/20/2024	SDB3262681183	(16,279.00)	6.5964	(115,237.40)	(107,382.89)	0.0000	4.3300	(1,799.8151)	0.0000	41.5815	(161.0578)	0.0000	3	(119.4763)	01/06/2025
688521.SH	12/20/2024	SDB3262681183	(83.00)	6.5964	(595.65)	(547.50)	0.0000	4.3300	(1,799.8151)	0.0000	0.2149	(0.8212)	0.0000	3	(0.6062)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
VERISILICON MICROELECTRONICS (SHANGHAI) CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
688521.SH	12/19/2024	SDB3262681183	(978.00)	6.8749	(6,853.66)	(6,723.68)	0.0000	4.5800	(1,818.9200)	0.0000	0.8719	(3.3972)	0.0000	1	(2.5252)	01/06/2025
688521.SH	12/19/2024	SDB3262681183	(1,222.00)	6.8749	(8,431.90)	(8,401.16)	0.0000	4.5800	(1,818.9200)	0.0000	1.0727	(4.2447)	0.0000	1	(3.1720)	01/06/2025
688521.SH	12/19/2024	SDB3262681183	(200.00)	6.8749	(1,384.01)	(1,374.99)	0.0000	4.5800	(1,818.9200)	0.0000	0.1761	(0.6947)	0.0000	1	(0.5186)	01/06/2025
688521.SH	12/19/2024	SDB3262681183	(983.00)	6.8749	(6,820.12)	(6,758.05)	0.0000	4.5800	(1,818.9200)	0.0000	0.8677	(3.4145)	0.0000	1	(2.5469)	01/06/2025
688521.SH	12/19/2024	SDB3262681183	(699.00)	6.8749	(5,081.34)	(4,805.57)	0.0000	4.5800	(1,818.9200)	0.0000	0.6465	(2.4280)	0.0000	1	(1.7816)	01/06/2025
688521.SH	12/19/2024	SDB3262681183	(401.00)	6.8749	(2,921.11)	(2,756.85)	0.0000	4.5800	(1,818.9200)	0.0000	0.3716	(1.3929)	0.0000	1	(1.0213)	01/06/2025
688521.SH	12/19/2024	SDB3262681183	(2,021.00)	6.8749	(14,264.59)	(13,894.23)	0.0000	4.5800	(1,818.9200)	0.0000	1.8148	(7.0201)	0.0000	1	(5.2054)	01/06/2025
688521.SH	12/19/2024	SDB3262681183	(16,279.00)	6.8749	(115,237.40)	(111,916.94)	0.0000	4.5800	(1,818.9200)	0.0000	14.6608	(56.5467)	0.0000	1	(41.8859)	01/06/2025
688521.SH	12/19/2024	SDB3262681183	(83.00)	6.8749	(595.65)	(570.62)	0.0000	4.5800	(1,818.9200)	0.0000	0.0758	(0.2883)	0.0000	1	(0.2125)	01/06/2025
688521.SH	12/18/2024	SDB3262681183	(978.00)	6.6199	(6,853.66)	(6,474.24)	0.0000	4.5800	(1,818.9200)	0.0000	0.8719	(3.2711)	0.0000	1	(2.3992)	01/06/2025
688521.SH	12/18/2024	SDB3262681183	(1,222.00)	6.6199	(8,431.90)	(8,089.50)	0.0000	4.5800	(1,818.9200)	0.0000	1.0727	(4.0873)	0.0000	1	(3.0145)	01/06/2025
688521.SH	12/18/2024	SDB3262681183	(200.00)	6.6199	(1,384.01)	(1,323.98)	0.0000	4.5800	(1,818.9200)	0.0000	0.1761	(0.6689)	0.0000	1	(0.4929)	01/06/2025
688521.SH	12/18/2024	SDB3262681183	(983.00)	6.6199	(6,820.12)	(6,507.34)	0.0000	4.5800	(1,818.9200)	0.0000	0.8677	(3.2879)	0.0000	1	(2.4202)	01/06/2025
688521.SH	12/18/2024	SDB3262681183	(699.00)	6.6199	(5,081.34)	(4,627.30)	0.0000	4.5800	(1,818.9200)	0.0000	0.6465	(2.3380)	0.0000	1	(1.6915)	01/06/2025
688521.SH	12/18/2024	SDB3262681183	(401.00)	6.6199	(2,921.11)	(2,654.57)	0.0000	4.5800	(1,818.9200)	0.0000	0.3716	(1.3412)	0.0000	1	(0.9696)	01/06/2025
688521.SH	12/18/2024	SDB3262681183	(2,021.00)	6.6199	(14,264.59)	(13,378.78)	0.0000	4.5800	(1,818.9200)	0.0000	1.8148	(6.7597)	0.0000	1	(4.9449)	01/06/2025
688521.SH	12/18/2024	SDB3262681183	(16,279.00)	6.6199	(115,237.40)	(107,765.06)	0.0000	4.5800	(1,818.9200)	0.0000	14.6608	(54.4489)	0.0000	1	(39.7881)	01/06/2025
688521.SH	12/18/2024	SDB3262681183	(83.00)	6.6199	(595.65)	(549.45)	0.0000	4.5800	(1,818.9200)	0.0000	0.0758	(0.2776)	0.0000	1	(0.2018)	01/06/2025
688521.SH	12/17/2024	SDB3262681183	(978.00)	6.8730	(6,853.66)	(6,721.76)	0.0000	4.5800	(1,818.9200)	0.0000	0.8719	(3.3962)	0.0000	1	(2.5243)	01/06/2025
688521.SH	12/17/2024	SDB3262681183	(1,222.00)	6.8730	(8,431.90)	(8,398.76)	0.0000	4.5800	(1,818.9200)	0.0000	1.0727	(4.2435)	0.0000	1	(3.1708)	01/06/2025
688521.SH	12/17/2024	SDB3262681183	(200.00)	6.8730	(1,384.01)	(1,374.59)	0.0000	4.5800	(1,818.9200)	0.0000	0.1761	(0.6945)	0.0000	1	(0.5184)	01/06/2025
688521.SH	12/17/2024	SDB3262681183	(983.00)	6.8730	(6,820.12)	(6,756.13)	0.0000	4.5800	(1,818.9200)	0.0000	0.8677	(3.4136)	0.0000	1	(2.5459)	01/06/2025
688521.SH	12/17/2024	SDB3262681183	(699.00)	6.8730	(5,081.34)	(4,804.20)	0.0000	4.5800	(1,818.9200)	0.0000	0.6465	(2.4274)	0.0000	1	(1.7809)	01/06/2025
688521.SH	12/17/2024	SDB3262681183	(401.00)	6.8730	(2,921.11)	(2,756.06)	0.0000	4.5800	(1,818.9200)	0.0000	0.3716	(1.3925)	0.0000	1	(1.0209)	01/06/2025
688521.SH	12/17/2024	SDB3262681183	(2,021.00)	6.8730	(14,264.59)	(13,890.26)	0.0000	4.5800	(1,818.9200)	0.0000	1.8148	(7.0181)	0.0000	1	(5.2034)	01/06/2025
688521.SH	12/17/2024	SDB3262681183	(16,279.00)	6.8730	(115,237.40)	(111,885.01)	0.0000	4.5800	(1,818.9200)	0.0000	14.6608	(56.5305)	0.0000	1	(41.8698)	01/06/2025
688521.SH	12/17/2024	SDB3262681183	(83.00)	6.8730	(595.65)	(570.46)	0.0000	4.5800	(1,818.9200)	0.0000	0.0758	(0.2882)	0.0000	1	(0.2124)	01/06/2025
688521.SH	12/16/2024	SDB3262681183	(978.00)	6.9936	(6,853.66)	(6,839.73)	0.0000	4.5800	(1,818.9200)	0.0000	0.8719	(3.4558)	0.0000	1	(2.5839)	01/06/2025
688521.SH	12/16/2024	SDB3262681183	(1,222.00)	6.9936	(8,431.90)	(8,546.16)	0.0000	4.5800	(1,818.9200)	0.0000	1.0727	(4.3180)	0.0000	1	(3.2453)	01/06/2025
688521.SH	12/16/2024	SDB3262681183	(200.00)	6.9936	(1,384.01)	(1,398.72)	0.0000	4.5800	(1,818.9200)	0.0000	0.1761	(0.7067)	0.0000	1	(0.5306)	01/06/2025
688521.SH	12/16/2024	SDB3262681183	(983.00)	6.9936	(6,820.12)	(6,874.69)	0.0000	4.5800	(1,818.9200)	0.0000	0.8677	(3.4735)	0.0000	1	(2.6058)	01/06/2025
688521.SH	12/16/2024	SDB3262681183	(699.00)	6.9936	(5,081.34)	(4,888.52)	0.0000	4.5800	(1,818.9200)	0.0000	0.6465	(2.4699)	0.0000	1	(1.8235)	01/06/2025
688521.SH	12/16/2024	SDB3262681183	(401.00)	6.9936	(2,921.11)	(2,804.43)	0.0000	4.5800	(1,818.9200)	0.0000	0.3716	(1.4170)	0.0000	1	(1.0453)	01/06/2025
688521.SH	12/16/2024	SDB3262681183	(2,021.00)	6.9936	(14,264.59)	(14,134.04)	0.0000	4.5800	(1,818.9200)	0.0000	1.8148	(7.1413)	0.0000	1	(5.3265)	01/06/2025
688521.SH	12/16/2024	SDB3262681183	(16,279.00)	6.9936	(115,237.40)	(113,848.57)	0.0000	4.5800	(1,818.9200)	0.0000	14.6608	(57.5226)	0.0000	1	(42.8619)	01/06/2025
688521.SH	12/16/2024	SDB3262681183	(83.00)	6.9936	(595.65)	(580.47)	0.0000	4.5800	(1,818.9200)	0.0000	0.0758	(0.2933)	0.0000	1	(0.2175)	01/06/2025
688521.SH	12/13/2024	SDB3262681183	(978.00)	6.8915	(6,853.66)	(6,739.85)	0.0000	4.5800	(1,818.9200)	0.0000	2.6158	(10.2160)	0.0000	3	(7.6002)	01/06/2025
688521.SH	12/13/2024	SDB3262681183	(1,222.00)	6.8915	(8,431.90)	(8,421.36)	0.0000	4.5800	(1,818.9200)	0.0000	3.2182	(12.7648)	0.0000	3	(9.5466)	01/06/2025
688521.SH	12/13/2024	SDB3262681183	(200.00)	6.8915	(1,384.01)	(1,378.29)	0.0000	4.5800	(1,818.9200)	0.0000	0.5282	(2.0892)	0.0000	3	(1.5609)	01/06/2025
688521.SH	12/13/2024	SDB3262681183	(983.00)	6.8915	(6,820.12)	(6,774.30)	0.0000	4.5800	(1,818.9200)	0.0000	2.6030	(10.2683)	0.0000	3	(7.6653)	01/06/2025
688521.SH	12/13/2024	SDB3262681183	(699.00)	6.8915	(5,081.34)	(4,817.13)	0.0000	4.5800	(1,818.9200)	0.0000	1.9394	(7.3016)	0.0000	3	(5.3623)	01/06/2025
688521.SH	12/13/2024	SDB3262681183	(401.00)	6.8915	(2,921.11)	(2,763.47)	0.0000	4.5800	(1,818.9200)	0.0000	1.1149	(4.1888)	0.0000	3	(3.0739)	01/06/2025
688521.SH	12/13/2024	SDB3262681183	(2,021.00)	6.8915	(14,264.59)	(13,927.64)	0.0000	4.5800	(1,818.9200)	0.0000	5.4443	(21.1110)	0.0000	3	(15.6667)	01/06/2025
688521.SH	12/13/2024	SDB3262681183	(16,279.00)	6.8915	(115,237.40)	(112,186.04)	0.0000	4.5800	(1,818.9200)	0.0000	43.9823	(170.0479)	0.0000	3	(126.0656)	01/06/2025
688521.SH	12/13/2024	SDB3262681183	(83.00)	6.8915	(595.65)	(571.99)	0.0000	4.5800	(1,818.9200)	0.0000	0.2273	(0.8670)	0.0000	3	(0.6397)	01/06/2025
688521.SH	12/12/2024	SDB3262681183	(978.00)	6.7885	(6,853.66)	(6,639.19)	0.0000	4.5800	(1,818.9200)	0.0000	0.8719	(3.3545)	0.0000	1	(2.4826)	01/06/2025
688521.SH	12/12/2024	SDB3262681183	(1,222.00)	6.7885	(8,431.90)	(8,295.60)	0.0000	4.5800	(1,818.9200)	0.0000	1.0727	(4.1914)	0.0000	1	(3.1187)	01/06/2025
688521.SH	12/12/2024	SDB3262681183	(200.00)	6.7885	(1,384.01)	(1,357.71)	0.0000	4.5800	(1,818.9200)	0.0000	0.1761	(0.6860)	0.0000	1	(0.5099)	01/06/2025
688521.SH	12/12/2024	SDB3262681183	(983.00)	6.7885	(6,820.12)	(6,673.13)	0.0000	4.5800	(1,818.9200)	0.0000	0.8677	(3.3716)	0.0000	1	(2.5040)	01/06/2025
688521.SH	12/12/2024	SDB3262681183	(699.00)	6.7885	(5,081.34)	(4,745.19)	0.0000	4.5800	(1,818.9200)	0.0000	0.6465	(2.3975)	0.0000	1	(1.7511)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
VERISILICON MICROELECTRONICS (SHANGHAI) CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
688521.SH	12/12/2024	SDB3262681183	(401.00)	6.7885	(2,921.11)	(2,722.20)	0.0000	4.5800	(1,818.9200)	0.0000	0.3716	(1.3754)	0.0000	1	(1.0038)	01/06/2025
688521.SH	12/12/2024	SDB3262681183	(2,021.00)	6.7885	(14,264.59)	(13,719.64)	0.0000	4.5800	(1,818.9200)	0.0000	1.8148	(6.9319)	0.0000	1	(5.1172)	01/06/2025
688521.SH	12/12/2024	SDB3262681183	(16,279.00)	6.7885	(115,237.40)	(110,510.64)	0.0000	4.5800	(1,818.9200)	0.0000	14.6608	(55.8361)	0.0000	1	(41.1754)	01/06/2025
688521.SH	12/12/2024	SDB3262681183	(83.00)	6.7885	(595.65)	(563.45)	0.0000	4.5800	(1,818.9200)	0.0000	0.0758	(0.2847)	0.0000	1	(0.2089)	01/06/2025
688521.SH	12/11/2024	SDB3262681183	(978.00)	7.0767	(6,853.66)	(6,920.99)	0.0000	4.5800	(1,818.9200)	0.0000	0.8719	(3.4969)	0.0000	1	(2.6249)	01/06/2025
688521.SH	12/11/2024	SDB3262681183	(1,222.00)	7.0767	(8,431.90)	(8,647.69)	0.0000	4.5800	(1,818.9200)	0.0000	1.0727	(4.3693)	0.0000	1	(3.2966)	01/06/2025
688521.SH	12/11/2024	SDB3262681183	(200.00)	7.0767	(1,384.01)	(1,415.33)	0.0000	4.5800	(1,818.9200)	0.0000	0.1761	(0.7151)	0.0000	1	(0.5390)	01/06/2025
688521.SH	12/11/2024	SDB3262681183	(983.00)	7.0767	(6,820.12)	(6,956.37)	0.0000	4.5800	(1,818.9200)	0.0000	0.8677	(3.5147)	0.0000	1	(2.6471)	01/06/2025
688521.SH	12/11/2024	SDB3262681183	(699.00)	7.0767	(5,081.34)	(4,946.59)	0.0000	4.5800	(1,818.9200)	0.0000	0.6465	(2.4993)	0.0000	1	(1.8528)	01/06/2025
688521.SH	12/11/2024	SDB3262681183	(401.00)	7.0767	(2,921.11)	(2,837.75)	0.0000	4.5800	(1,818.9200)	0.0000	0.3716	(1.4338)	0.0000	1	(1.0622)	01/06/2025
688521.SH	12/11/2024	SDB3262681183	(2,021.00)	7.0767	(14,264.59)	(14,301.96)	0.0000	4.5800	(1,818.9200)	0.0000	1.8148	(7.2261)	0.0000	1	(5.4114)	01/06/2025
688521.SH	12/11/2024	SDB3262681183	(16,279.00)	7.0767	(115,237.40)	(115,201.16)	0.0000	4.5800	(1,818.9200)	0.0000	14.6608	(58.2060)	0.0000	1	(43.5453)	01/06/2025
688521.SH	12/11/2024	SDB3262681183	(83.00)	7.0767	(595.65)	(587.36)	0.0000	4.5800	(1,818.9200)	0.0000	0.0758	(0.2968)	0.0000	1	(0.2210)	01/06/2025
688521.SH	12/10/2024	SDB3262681183	(200.00)	6.9231	(1,384.01)	(1,384.63)	0.0000	4.5800	(1,818.2727)	0.0000	0.1761	(0.6993)	0.0000	1	(0.5233)	01/06/2025
688521.SH	12/10/2024	SDB3262681183	(983.00)	6.9231	(6,820.12)	(6,805.45)	0.0000	4.5800	(1,818.2727)	0.0000	0.8677	(3.4373)	0.0000	1	(2.5696)	01/06/2025
688521.SH	12/10/2024	SDB3262681183	(699.00)	6.9231	(5,081.34)	(4,839.27)	0.0000	4.5800	(1,818.2727)	0.0000	0.6465	(2.4442)	0.0000	1	(1.7977)	01/06/2025
688521.SH	12/10/2024	SDB3262681183	(401.00)	6.9231	(2,921.11)	(2,776.18)	0.0000	4.5800	(1,818.2727)	0.0000	0.3716	(1.4022)	0.0000	1	(1.0306)	01/06/2025
688521.SH	12/10/2024	SDB3262681183	(2,021.00)	6.9231	(14,264.59)	(13,991.67)	0.0000	4.5800	(1,818.2727)	0.0000	1.8148	(7.0669)	0.0000	1	(5.2521)	01/06/2025
688521.SH	12/10/2024	SDB3262681183	(16,279.00)	6.9231	(115,237.40)	(112,701.80)	0.0000	4.5800	(1,818.2727)	0.0000	14.6608	(56.9229)	0.0000	1	(42.2622)	01/06/2025
688521.SH	12/10/2024	SDB3262681183	(83.00)	6.9231	(595.65)	(574.62)	0.0000	4.5800	(1,818.2727)	0.0000	0.0758	(0.2902)	0.0000	1	(0.2144)	01/06/2025
688521.SH	12/09/2024	SDB3262681183	(699.00)	7.0295	(5,081.34)	(4,913.63)	0.0000	4.5800	(1,817.8642)	0.0000	0.6465	(2.4812)	0.0000	1	(1.8347)	01/06/2025
688521.SH	12/09/2024	SDB3262681183	(401.00)	7.0295	(2,921.11)	(2,818.83)	0.0000	4.5800	(1,817.8642)	0.0000	0.3716	(1.4234)	0.0000	1	(1.0518)	01/06/2025
688521.SH	12/09/2024	SDB3262681183	(2,021.00)	7.0295	(14,264.59)	(14,206.65)	0.0000	4.5800	(1,817.8642)	0.0000	1.8148	(7.1738)	0.0000	1	(5.3590)	01/06/2025
688521.SH	12/09/2024	SDB3262681183	(16,279.00)	7.0295	(115,237.40)	(114,433.44)	0.0000	4.5800	(1,817.8642)	0.0000	14.6608	(57.7846)	0.0000	1	(43.1238)	01/06/2025
688521.SH	12/09/2024	SDB3262681183	(83.00)	7.0295	(595.65)	(583.45)	0.0000	4.5800	(1,817.8642)	0.0000	0.0758	(0.2946)	0.0000	1	(0.2188)	01/06/2025
688521.SH	12/06/2024	SDB3262681183	(699.00)	7.2402	(5,081.34)	(5,060.92)	0.0000	4.5800	(1,817.8642)	0.0000	1.9394	(7.6667)	0.0000	3	(5.7273)	01/06/2025
688521.SH	12/06/2024	SDB3262681183	(401.00)	7.2402	(2,921.11)	(2,903.33)	0.0000	4.5800	(1,817.8642)	0.0000	1.1149	(4.3982)	0.0000	3	(3.2833)	01/06/2025
688521.SH	12/06/2024	SDB3262681183	(2,021.00)	7.2402	(14,264.59)	(14,632.49)	0.0000	4.5800	(1,817.8642)	0.0000	5.4443	(22.1666)	0.0000	3	(16.7222)	01/06/2025
688521.SH	12/06/2024	SDB3262681183	(16,279.00)	7.2402	(115,237.40)	(117,863.57)	0.0000	4.5800	(1,817.8642)	0.0000	43.9823	(178.5500)	0.0000	3	(134.5677)	01/06/2025
688521.SH	12/06/2024	SDB3262681183	(83.00)	7.2402	(595.65)	(600.94)	0.0000	4.5800	(1,817.8642)	0.0000	0.2273	(0.9104)	0.0000	3	(0.6830)	01/06/2025
688521.SH	12/05/2024	SDB3262681183	(2,021.00)	7.1694	(14,264.59)	(14,489.30)	0.0000	4.5800	(1,817.4373)	0.0000	1.8148	(7.3148)	0.0000	1	(5.5001)	01/06/2025
688521.SH	12/05/2024	SDB3262681183	(16,279.00)	7.1694	(115,237.40)	(116,710.24)	0.0000	4.5800	(1,817.4373)	0.0000	14.6608	(58.9204)	0.0000	1	(44.2597)	01/06/2025
688521.SH	12/05/2024	SDB3262681183	(83.00)	7.1694	(595.65)	(595.06)	0.0000	4.5800	(1,817.4373)	0.0000	0.0758	(0.3004)	0.0000	1	(0.2246)	01/06/2025
688521.SH	12/04/2024	SDB3262681183	(83.00)	7.1765	(595.65)	(595.65)	0.0000	4.5800	(150.0000)	0.0000	0.0758	(0.0248)	0.0000	1	0.0510	01/06/2025
TOTAL VERISILICON MICROELECTRONICS (SHANGHAI) CO., LTD. CMN CLASS A SERIES NORTHBOUND												701.2114	(2,921.9294)	0.0000	(2,220.7180)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
VISUAL CHINA GROUP CO LTD CMN CLASS A SERIES NORTHBOUND																
000681.ZK	01/03/2025	SDB3264328853	(1,200.00)	2.9975	(4,918.43)	(3,596.96)	0.0000	4.3300	(1,628.8135)	0.0000	1.7747	(4.8823)	0.0000	3	(3.1076)	01/06/2025
000681.ZK	01/03/2025	SDB3264328853	(300.00)	2.9975	(1,170.03)	(899.24)	0.0000	4.3300	(1,628.8135)	0.0000	0.4222	(1.2206)	0.0000	3	(0.7984)	01/06/2025
000681.ZK	01/03/2025	SDB3264328853	(900.00)	2.9975	(3,445.42)	(2,697.72)	0.0000	4.3300	(1,628.8135)	0.0000	1.2432	(3.6617)	0.0000	3	(2.4185)	01/06/2025
000681.ZK	01/03/2025	SDB3264328853	(15,300.00)	2.9975	(58,572.06)	(45,861.28)	0.0000	4.3300	(1,628.8135)	0.0000	21.1348	(62.2496)	0.0000	3	(41.1148)	01/06/2025
000681.ZK	01/02/2025	SDB3264328853	(1,200.00)	3.0629	(4,918.43)	(3,675.52)	0.0000	4.3300	(1,630.9644)	0.0000	0.5916	(1.6652)	0.0000	1	(1.0736)	01/06/2025
000681.ZK	01/02/2025	SDB3264328853	(300.00)	3.0629	(1,170.03)	(918.88)	0.0000	4.3300	(1,630.9644)	0.0000	0.1407	(0.4163)	0.0000	1	(0.2756)	01/06/2025
000681.ZK	01/02/2025	SDB3264328853	(900.00)	3.0629	(3,445.42)	(2,756.64)	0.0000	4.3300	(1,630.9644)	0.0000	0.4144	(1.2489)	0.0000	1	(0.8345)	01/06/2025
000681.ZK	01/02/2025	SDB3264328853	(17,300.00)	3.0629	(66,228.53)	(52,988.79)	0.0000	4.3300	(1,630.9644)	0.0000	7.9658	(24.0063)	0.0000	1	(16.0405)	01/06/2025
000681.ZK	12/31/2024	SDB3264328853	(1,200.00)	3.4364	(4,918.43)	(4,123.74)	0.0000	4.3300	(1,634.2436)	0.0000	1.1832	(3.7440)	0.0000	2	(2.5608)	01/06/2025
000681.ZK	12/31/2024	SDB3264328853	(300.00)	3.4364	(1,170.03)	(1,030.93)	0.0000	4.3300	(1,634.2436)	0.0000	0.2815	(0.9360)	0.0000	2	(0.6545)	01/06/2025
000681.ZK	12/31/2024	SDB3264328853	(900.00)	3.4364	(3,445.42)	(3,092.80)	0.0000	4.3300	(1,634.2436)	0.0000	0.8288	(2.8080)	0.0000	2	(1.9792)	01/06/2025
000681.ZK	12/31/2024	SDB3264328853	(21,400.00)	3.4364	(81,924.31)	(73,540.03)	0.0000	4.3300	(1,634.2436)	0.0000	19.7073	(66.7680)	0.0000	2	(47.0606)	01/06/2025
000681.ZK	12/30/2024	SDB3264328853	(1,200.00)	3.8178	(4,918.43)	(4,581.30)	0.0000	4.3300	(1,634.2436)	0.0000	0.5916	(2.0797)	0.0000	1	(1.4881)	01/06/2025
000681.ZK	12/30/2024	SDB3264328853	(300.00)	3.8178	(1,170.03)	(1,145.33)	0.0000	4.3300	(1,634.2436)	0.0000	0.1407	(0.5199)	0.0000	1	(0.3792)	01/06/2025
000681.ZK	12/30/2024	SDB3264328853	(900.00)	3.8178	(3,445.42)	(3,435.97)	0.0000	4.3300	(1,634.2436)	0.0000	0.4144	(1.5598)	0.0000	1	(1.1454)	01/06/2025
000681.ZK	12/30/2024	SDB3264328853	(21,400.00)	3.8178	(81,924.31)	(81,699.85)	0.0000	4.3300	(1,634.2436)	0.0000	9.8537	(37.0882)	0.0000	1	(27.2345)	01/06/2025
000681.ZK	12/27/2024	SDB3264328853	(1,200.00)	4.2406	(4,918.43)	(5,088.67)	0.0000	4.3300	(1,634.2436)	0.0000	1.7747	(6.9301)	0.0000	3	(5.1554)	01/06/2025
000681.ZK	12/27/2024	SDB3264328853	(300.00)	4.2406	(1,170.03)	(1,272.17)	0.0000	4.3300	(1,634.2436)	0.0000	0.4222	(1.7325)	0.0000	3	(1.3103)	01/06/2025
000681.ZK	12/27/2024	SDB3264328853	(900.00)	4.2406	(3,445.42)	(3,816.50)	0.0000	4.3300	(1,634.2436)	0.0000	1.2432	(5.1976)	0.0000	3	(3.9544)	01/06/2025
000681.ZK	12/27/2024	SDB3264328853	(21,400.00)	4.2406	(81,924.31)	(90,747.94)	0.0000	4.3300	(1,634.2436)	0.0000	29.5610	(123.5869)	0.0000	3	(94.0258)	01/06/2025
000681.ZK	12/26/2024	SDB3264328853	(1,200.00)	4.1537	(4,918.43)	(4,984.41)	0.0000	4.3300	(1,634.2436)	0.0000	0.5916	(2.2627)	0.0000	1	(1.6711)	01/06/2025
000681.ZK	12/26/2024	SDB3264328853	(300.00)	4.1537	(1,170.03)	(1,246.10)	0.0000	4.3300	(1,634.2436)	0.0000	0.1407	(0.5657)	0.0000	1	(0.4249)	01/06/2025
000681.ZK	12/26/2024	SDB3264328853	(900.00)	4.1537	(3,445.42)	(3,738.31)	0.0000	4.3300	(1,634.2436)	0.0000	0.4144	(1.6970)	0.0000	1	(1.2826)	01/06/2025
000681.ZK	12/26/2024	SDB3264328853	(21,400.00)	4.1537	(81,924.31)	(88,888.71)	0.0000	4.3300	(1,634.2436)	0.0000	9.8537	(40.3516)	0.0000	1	(30.4979)	01/06/2025
000681.ZK	12/24/2024	SDB3264328853	(1,200.00)	4.1537	(4,918.43)	(4,984.41)	0.0000	4.3300	(1,634.2436)	0.0000	1.1832	(4.5254)	0.0000	2	(3.3423)	01/06/2025
000681.ZK	12/24/2024	SDB3264328853	(300.00)	4.1537	(1,170.03)	(1,246.10)	0.0000	4.3300	(1,634.2436)	0.0000	0.2815	(1.1314)	0.0000	2	(0.8499)	01/06/2025
000681.ZK	12/24/2024	SDB3264328853	(900.00)	4.1537	(3,445.42)	(3,738.31)	0.0000	4.3300	(1,634.2436)	0.0000	0.8288	(3.3941)	0.0000	2	(2.5652)	01/06/2025
000681.ZK	12/24/2024	SDB3264328853	(21,400.00)	4.1537	(81,924.31)	(88,888.71)	0.0000	4.3300	(1,634.2436)	0.0000	19.7073	(80.7032)	0.0000	2	(60.9959)	01/06/2025
000681.ZK	12/23/2024	SDB3264328853	(1,200.00)	4.1287	(4,918.43)	(4,954.46)	0.0000	4.3300	(1,634.2436)	0.0000	0.5916	(2.2491)	0.0000	1	(1.6575)	01/06/2025
000681.ZK	12/23/2024	SDB3264328853	(300.00)	4.1287	(1,170.03)	(1,238.62)	0.0000	4.3300	(1,634.2436)	0.0000	0.1407	(0.5623)	0.0000	1	(0.4215)	01/06/2025
000681.ZK	12/23/2024	SDB3264328853	(900.00)	4.1287	(3,445.42)	(3,715.85)	0.0000	4.3300	(1,634.2436)	0.0000	0.4144	(1.6868)	0.0000	1	(1.2724)	01/06/2025
000681.ZK	12/23/2024	SDB3264328853	(21,400.00)	4.1287	(81,924.31)	(88,354.54)	0.0000	4.3300	(1,634.2436)	0.0000	9.8537	(40.1091)	0.0000	1	(30.2554)	01/06/2025
000681.ZK	12/20/2024	SDB3264328853	(900.00)	3.8810	(3,445.42)	(3,492.94)	0.0000	4.3300	(1,650.0000)	0.0000	1.2432	(4.8028)	0.0000	3	(3.5596)	01/06/2025
000681.ZK	12/20/2024	SDB3264328853	(21,400.00)	3.8810	(81,924.31)	(83,054.36)	0.0000	4.3300	(1,650.0000)	0.0000	29.5610	(114.1997)	0.0000	3	(84.6387)	01/06/2025
000681.ZK	12/19/2024	SDB3264328853	(900.00)	3.8282	(3,445.42)	(3,445.42)	0.0000	4.5800	(1,650.0000)	0.0000	0.4383	(1.5791)	0.0000	1	(1.1408)	01/06/2025
000681.ZK	12/19/2024	SDB3264328853	(23,700.00)	3.8282	(90,729.26)	(90,729.26)	0.0000	4.5800	(1,650.0000)	0.0000	11.5428	(41.5842)	0.0000	1	(30.0415)	01/06/2025
TOTAL VISUAL CHINA GROUP CO LTD CMN CLASS A SERIES NORTHBOUND												186.4767	(693.7059)	0.0000	(507.2292)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
WANDA FILM HOLDING CO LTD CMN CLASS A SERIES NORTHBOUND																
002739.ZK	01/03/2025	SDB3260588346	(800.00)	1.6909	(1,459.70)	(1,352.76)	0.0000	4.3300	(1,824.9794)	0.0000	0.5267	(2.0573)	0.0000	3	(1.5306)	01/06/2025
002739.ZK	01/03/2025	SDB3260588346	(500.00)	1.6909	(912.70)	(845.48)	0.0000	4.3300	(1,824.9794)	0.0000	0.3293	(1.2858)	0.0000	3	(0.9565)	01/06/2025
002739.ZK	01/03/2025	SDB3260588346	(900.00)	1.6909	(1,697.60)	(1,521.86)	0.0000	4.3300	(1,824.9794)	0.0000	0.6126	(2.3145)	0.0000	3	(1.7019)	01/06/2025
002739.ZK	01/03/2025	SDB3260588346	(300.00)	1.6909	(562.67)	(507.29)	0.0000	4.3300	(1,824.9794)	0.0000	0.2030	(0.7715)	0.0000	3	(0.5685)	01/06/2025
002739.ZK	01/03/2025	SDB3260588346	(5,000.00)	1.6909	(9,305.65)	(8,454.75)	0.0000	4.3300	(1,824.9794)	0.0000	3.3578	(12.8581)	0.0000	3	(9.5003)	01/06/2025
002739.ZK	01/03/2025	SDB3260588346	(14,400.00)	1.6909	(26,864.48)	(24,349.68)	0.0000	4.3300	(1,824.9794)	0.0000	9.6936	(37.0314)	0.0000	3	(27.3378)	01/06/2025
002739.ZK	01/03/2025	SDB3260588346	(3.00)	1.6909	(5.09)	(5.07)	0.0000	4.3300	(1,824.9794)	0.0000	0.0018	(0.0077)	0.0000	3	(0.0059)	01/06/2025
002739.ZK	01/02/2025	SDB3260588346	(800.00)	1.6992	(1,459.70)	(1,359.36)	0.0000	4.3300	(1,824.9794)	0.0000	0.1756	(0.6891)	0.0000	1	(0.5135)	01/06/2025
002739.ZK	01/02/2025	SDB3260588346	(500.00)	1.6992	(912.70)	(849.60)	0.0000	4.3300	(1,824.9794)	0.0000	0.1098	(0.4307)	0.0000	1	(0.3209)	01/06/2025
002739.ZK	01/02/2025	SDB3260588346	(900.00)	1.6992	(1,697.60)	(1,529.28)	0.0000	4.3300	(1,824.9794)	0.0000	0.2042	(0.7752)	0.0000	1	(0.5711)	01/06/2025
002739.ZK	01/02/2025	SDB3260588346	(300.00)	1.6992	(562.67)	(509.76)	0.0000	4.3300	(1,824.9794)	0.0000	0.0677	(0.2584)	0.0000	1	(0.1907)	01/06/2025
002739.ZK	01/02/2025	SDB3260588346	(5,000.00)	1.6992	(9,305.65)	(8,495.99)	0.0000	4.3300	(1,824.9794)	0.0000	1.1193	(4.3069)	0.0000	1	(3.1877)	01/06/2025
002739.ZK	01/02/2025	SDB3260588346	(14,400.00)	1.6992	(26,864.48)	(24,468.44)	0.0000	4.3300	(1,824.9794)	0.0000	3.2312	(12.4040)	0.0000	1	(9.1728)	01/06/2025
002739.ZK	01/02/2025	SDB3260588346	(3.00)	1.6992	(5.09)	(5.10)	0.0000	4.3300	(1,824.9794)	0.0000	0.0006	(0.0026)	0.0000	1	(0.0020)	01/06/2025
002739.ZK	12/31/2024	SDB3260588346	(800.00)	1.7169	(1,459.70)	(1,373.48)	0.0000	4.3300	(1,824.9794)	0.0000	0.3511	(1.3925)	0.0000	2	(1.0414)	01/06/2025
002739.ZK	12/31/2024	SDB3260588346	(500.00)	1.7169	(912.70)	(858.43)	0.0000	4.3300	(1,824.9794)	0.0000	0.2196	(0.8703)	0.0000	2	(0.6508)	01/06/2025
002739.ZK	12/31/2024	SDB3260588346	(900.00)	1.7169	(1,697.60)	(1,545.17)	0.0000	4.3300	(1,824.9794)	0.0000	0.4084	(1.5666)	0.0000	2	(1.1582)	01/06/2025
002739.ZK	12/31/2024	SDB3260588346	(300.00)	1.7169	(562.67)	(515.06)	0.0000	4.3300	(1,824.9794)	0.0000	0.1354	(0.5222)	0.0000	2	(0.3869)	01/06/2025
002739.ZK	12/31/2024	SDB3260588346	(5,000.00)	1.7169	(9,305.65)	(8,584.28)	0.0000	4.3300	(1,824.9794)	0.0000	2.2385	(8.7034)	0.0000	2	(6.4649)	01/06/2025
002739.ZK	12/31/2024	SDB3260588346	(14,400.00)	1.7169	(26,864.48)	(24,722.73)	0.0000	4.3300	(1,824.9794)	0.0000	6.4624	(25.0658)	0.0000	2	(18.6034)	01/06/2025
002739.ZK	12/31/2024	SDB3260588346	(3.00)	1.7169	(5.09)	(5.15)	0.0000	4.3300	(1,824.9794)	0.0000	0.0012	(0.0052)	0.0000	2	(0.0040)	01/06/2025
002739.ZK	12/30/2024	SDB3260588346	(800.00)	1.6974	(1,459.70)	(1,357.91)	0.0000	4.3300	(1,824.9794)	0.0000	0.1756	(0.6884)	0.0000	1	(0.5128)	01/06/2025
002739.ZK	12/30/2024	SDB3260588346	(500.00)	1.6974	(912.70)	(848.69)	0.0000	4.3300	(1,824.9794)	0.0000	0.1098	(0.4302)	0.0000	1	(0.3205)	01/06/2025
002739.ZK	12/30/2024	SDB3260588346	(900.00)	1.6974	(1,697.60)	(1,527.65)	0.0000	4.3300	(1,824.9794)	0.0000	0.2042	(0.7744)	0.0000	1	(0.5702)	01/06/2025
002739.ZK	12/30/2024	SDB3260588346	(300.00)	1.6974	(562.67)	(509.22)	0.0000	4.3300	(1,824.9794)	0.0000	0.0677	(0.2581)	0.0000	1	(0.1905)	01/06/2025
002739.ZK	12/30/2024	SDB3260588346	(5,000.00)	1.6974	(9,305.65)	(8,486.93)	0.0000	4.3300	(1,824.9794)	0.0000	1.1193	(4.3024)	0.0000	1	(3.1831)	01/06/2025
002739.ZK	12/30/2024	SDB3260588346	(14,400.00)	1.6974	(26,864.48)	(24,442.36)	0.0000	4.3300	(1,824.9794)	0.0000	3.2312	(12.3908)	0.0000	1	(9.1596)	01/06/2025
002739.ZK	12/30/2024	SDB3260588346	(3.00)	1.6974	(5.09)	(5.09)	0.0000	4.3300	(1,824.9794)	0.0000	0.0006	(0.0026)	0.0000	1	(0.0020)	01/06/2025
002739.ZK	12/27/2024	SDB3260588346	(800.00)	1.7392	(1,459.70)	(1,391.35)	0.0000	4.3300	(1,824.9794)	0.0000	0.5267	(2.1160)	0.0000	3	(1.5893)	01/06/2025
002739.ZK	12/27/2024	SDB3260588346	(500.00)	1.7392	(912.70)	(869.60)	0.0000	4.3300	(1,824.9794)	0.0000	0.3293	(1.3225)	0.0000	3	(0.9932)	01/06/2025
002739.ZK	12/27/2024	SDB3260588346	(900.00)	1.7392	(1,697.60)	(1,565.27)	0.0000	4.3300	(1,824.9794)	0.0000	0.6126	(2.3805)	0.0000	3	(1.7679)	01/06/2025
002739.ZK	12/27/2024	SDB3260588346	(300.00)	1.7392	(562.67)	(521.76)	0.0000	4.3300	(1,824.9794)	0.0000	0.2030	(0.7935)	0.0000	3	(0.5905)	01/06/2025
002739.ZK	12/27/2024	SDB3260588346	(5,000.00)	1.7392	(9,305.65)	(8,695.95)	0.0000	4.3300	(1,824.9794)	0.0000	3.3578	(13.2249)	0.0000	3	(9.8672)	01/06/2025
002739.ZK	12/27/2024	SDB3260588346	(14,400.00)	1.7392	(26,864.48)	(25,044.34)	0.0000	4.3300	(1,824.9794)	0.0000	9.6936	(38.0878)	0.0000	3	(28.3942)	01/06/2025
002739.ZK	12/27/2024	SDB3260588346	(3.00)	1.7392	(5.09)	(5.22)	0.0000	4.3300	(1,824.9794)	0.0000	0.0018	(0.0079)	0.0000	3	(0.0061)	01/06/2025
002739.ZK	12/26/2024	SDB3260588346	(800.00)	1.7733	(1,459.70)	(1,418.65)	0.0000	4.3300	(1,824.9794)	0.0000	0.1756	(0.7192)	0.0000	1	(0.5436)	01/06/2025
002739.ZK	12/26/2024	SDB3260588346	(500.00)	1.7733	(912.70)	(886.66)	0.0000	4.3300	(1,824.9794)	0.0000	0.1098	(0.4495)	0.0000	1	(0.3397)	01/06/2025
002739.ZK	12/26/2024	SDB3260588346	(900.00)	1.7733	(1,697.60)	(1,595.98)	0.0000	4.3300	(1,824.9794)	0.0000	0.2042	(0.8091)	0.0000	1	(0.6049)	01/06/2025
002739.ZK	12/26/2024	SDB3260588346	(300.00)	1.7733	(562.67)	(531.99)	0.0000	4.3300	(1,824.9794)	0.0000	0.0677	(0.2697)	0.0000	1	(0.2020)	01/06/2025
002739.ZK	12/26/2024	SDB3260588346	(5,000.00)	1.7733	(9,305.65)	(8,866.56)	0.0000	4.3300	(1,824.9794)	0.0000	1.1193	(4.4948)	0.0000	1	(3.3755)	01/06/2025
002739.ZK	12/26/2024	SDB3260588346	(14,400.00)	1.7733	(26,864.48)	(25,535.68)	0.0000	4.3300	(1,824.9794)	0.0000	3.2312	(12.9450)	0.0000	1	(9.7138)	01/06/2025
002739.ZK	12/26/2024	SDB3260588346	(3.00)	1.7733	(5.09)	(5.32)	0.0000	4.3300	(1,824.9794)	0.0000	0.0006	(0.0027)	0.0000	1	(0.0021)	01/06/2025
002739.ZK	12/24/2024	SDB3260588346	(800.00)	1.7733	(1,459.70)	(1,418.65)	0.0000	4.3300	(1,824.9794)	0.0000	0.3511	(1.4383)	0.0000	2	(1.0872)	01/06/2025
002739.ZK	12/24/2024	SDB3260588346	(500.00)	1.7733	(912.70)	(886.66)	0.0000	4.3300	(1,824.9794)	0.0000	0.2196	(0.8990)	0.0000	2	(0.6794)	01/06/2025
002739.ZK	12/24/2024	SDB3260588346	(900.00)	1.7733	(1,697.60)	(1,595.98)	0.0000	4.3300	(1,824.9794)	0.0000	0.4084	(1.6181)	0.0000	2	(1.2098)	01/06/2025
002739.ZK	12/24/2024	SDB3260588346	(300.00)	1.7733	(562.67)	(531.99)	0.0000	4.3300	(1,824.9794)	0.0000	0.1354	(0.5394)	0.0000	2	(0.4040)	01/06/2025
002739.ZK	12/24/2024	SDB3260588346	(5,000.00)	1.7733	(9,305.65)	(8,866.56)	0.0000	4.3300	(1,824.9794)	0.0000	2.2385	(8.9896)	0.0000	2	(6.7511)	01/06/2025
002739.ZK	12/24/2024	SDB3260588346	(14,400.00)	1.7733	(26,864.48)	(25,535.68)	0.0000	4.3300	(1,824.9794)	0.0000	6.4624	(25.8900)	0.0000	2	(19.4276)	01/06/2025
002739.ZK	12/24/2024	SDB3260588346	(3.00)	1.7733	(5.09)	(5.32)	0.0000	4.3300	(1,824.9794)	0.0000	0.0012	(0.0054)	0.0000	2	(0.0042)	01/06/2025
002739.ZK	12/23/2024	SDB3260588346	(800.00)	1.7804	(1,459.70)	(1,424.34)	0.0000	4.3300	(1,824.9794)	0.0000	0.1756	(0.7221)	0.0000	1	(0.5465)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
WANDA FILM HOLDING CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002739.ZK	12/23/2024	SDB3260588346	(500.00)	1.7804	(912.70)	(890.21)	0.0000	4.3300	(1,824.9794)	0.0000	0.1098	(0.4513)	0.0000	1	(0.3415)	01/06/2025
002739.ZK	12/23/2024	SDB3260588346	(900.00)	1.7804	(1,697.60)	(1,602.38)	0.0000	4.3300	(1,824.9794)	0.0000	0.2042	(0.8123)	0.0000	1	(0.6081)	01/06/2025
002739.ZK	12/23/2024	SDB3260588346	(300.00)	1.7804	(562.67)	(534.13)	0.0000	4.3300	(1,824.9794)	0.0000	0.0677	(0.2708)	0.0000	1	(0.2031)	01/06/2025
002739.ZK	12/23/2024	SDB3260588346	(5,000.00)	1.7804	(9,305.65)	(8,902.12)	0.0000	4.3300	(1,824.9794)	0.0000	1.1193	(4.5128)	0.0000	1	(3.3936)	01/06/2025
002739.ZK	12/23/2024	SDB3260588346	(14,400.00)	1.7804	(26,864.48)	(25,638.11)	0.0000	4.3300	(1,824.9794)	0.0000	3.2312	(12.9969)	0.0000	1	(9.7657)	01/06/2025
002739.ZK	12/23/2024	SDB3260588346	(3.00)	1.7804	(5.09)	(5.34)	0.0000	4.3300	(1,824.9794)	0.0000	0.0006	(0.0027)	0.0000	1	(0.0021)	01/06/2025
002739.ZK	12/20/2024	SDB3260588346	(800.00)	1.7746	(1,459.70)	(1,419.67)	0.0000	4.3300	(1,824.9794)	0.0000	0.5267	(2.1591)	0.0000	3	(1.6323)	01/06/2025
002739.ZK	12/20/2024	SDB3260588346	(500.00)	1.7746	(912.70)	(887.29)	0.0000	4.3300	(1,824.9794)	0.0000	0.3293	(1.3494)	0.0000	3	(1.0201)	01/06/2025
002739.ZK	12/20/2024	SDB3260588346	(900.00)	1.7746	(1,697.60)	(1,597.13)	0.0000	4.3300	(1,824.9794)	0.0000	0.6126	(2.4289)	0.0000	3	(1.8164)	01/06/2025
002739.ZK	12/20/2024	SDB3260588346	(300.00)	1.7746	(562.67)	(532.38)	0.0000	4.3300	(1,824.9794)	0.0000	0.2030	(0.8096)	0.0000	3	(0.6066)	01/06/2025
002739.ZK	12/20/2024	SDB3260588346	(5,000.00)	1.7746	(9,305.65)	(8,872.92)	0.0000	4.3300	(1,824.9794)	0.0000	3.3578	(13.4941)	0.0000	3	(10.1363)	01/06/2025
002739.ZK	12/20/2024	SDB3260588346	(14,400.00)	1.7746	(26,864.48)	(25,554.01)	0.0000	4.3300	(1,824.9794)	0.0000	9.6936	(38.8630)	0.0000	3	(29.1694)	01/06/2025
002739.ZK	12/20/2024	SDB3260588346	(3.00)	1.7746	(5.09)	(5.32)	0.0000	4.3300	(1,824.9794)	0.0000	0.0018	(0.0081)	0.0000	3	(0.0063)	01/06/2025
002739.ZK	12/19/2024	SDB3260588346	(800.00)	1.8196	(1,459.70)	(1,455.67)	0.0000	4.5800	(1,824.9794)	0.0000	0.1857	(0.7379)	0.0000	1	(0.5522)	01/06/2025
002739.ZK	12/19/2024	SDB3260588346	(500.00)	1.8196	(912.70)	(909.80)	0.0000	4.5800	(1,824.9794)	0.0000	0.1161	(0.4612)	0.0000	1	(0.3451)	01/06/2025
002739.ZK	12/19/2024	SDB3260588346	(900.00)	1.8196	(1,697.60)	(1,637.63)	0.0000	4.5800	(1,824.9794)	0.0000	0.2160	(0.8302)	0.0000	1	(0.6142)	01/06/2025
002739.ZK	12/19/2024	SDB3260588346	(300.00)	1.8196	(562.67)	(545.88)	0.0000	4.5800	(1,824.9794)	0.0000	0.0716	(0.2767)	0.0000	1	(0.2051)	01/06/2025
002739.ZK	12/19/2024	SDB3260588346	(5,000.00)	1.8196	(9,305.65)	(9,097.95)	0.0000	4.5800	(1,824.9794)	0.0000	1.1839	(4.6121)	0.0000	1	(3.4282)	01/06/2025
002739.ZK	12/19/2024	SDB3260588346	(14,400.00)	1.8196	(26,864.48)	(26,202.11)	0.0000	4.5800	(1,824.9794)	0.0000	3.4178	(13.2829)	0.0000	1	(9.8651)	01/06/2025
002739.ZK	12/19/2024	SDB3260588346	(3.00)	1.8196	(5.09)	(5.46)	0.0000	4.5800	(1,824.9794)	0.0000	0.0006	(0.0028)	0.0000	1	(0.0021)	01/06/2025
002739.ZK	12/18/2024	SDB3260588346	(900.00)	1.8755	(1,697.60)	(1,687.97)	0.0000	4.5800	(1,824.9781)	0.0000	0.2160	(0.8557)	0.0000	1	(0.6397)	01/06/2025
002739.ZK	12/18/2024	SDB3260588346	(300.00)	1.8755	(562.67)	(562.66)	0.0000	4.5800	(1,824.9781)	0.0000	0.0716	(0.2852)	0.0000	1	(0.2136)	01/06/2025
002739.ZK	12/18/2024	SDB3260588346	(5,000.00)	1.8755	(9,305.65)	(9,377.59)	0.0000	4.5800	(1,824.9781)	0.0000	1.1839	(4.7539)	0.0000	1	(3.5700)	01/06/2025
002739.ZK	12/18/2024	SDB3260588346	(14,400.00)	1.8755	(26,864.48)	(27,007.47)	0.0000	4.5800	(1,824.9781)	0.0000	3.4178	(13.6911)	0.0000	1	(10.2734)	01/06/2025
002739.ZK	12/18/2024	SDB3260588346	(3.00)	1.8755	(5.09)	(5.63)	0.0000	4.5800	(1,824.9781)	0.0000	0.0006	(0.0029)	0.0000	1	(0.0022)	01/06/2025
002739.ZK	12/17/2024	SDB3260588346	(5,000.00)	1.8855	(9,305.65)	(9,427.27)	0.0000	4.5800	(1,824.9768)	0.0000	1.1839	(4.7790)	0.0000	1	(3.5952)	01/06/2025
002739.ZK	12/17/2024	SDB3260588346	(14,400.00)	1.8855	(26,864.48)	(27,150.55)	0.0000	4.5800	(1,824.9768)	0.0000	3.4178	(13.7636)	0.0000	1	(10.3459)	01/06/2025
002739.ZK	12/17/2024	SDB3260588346	(3.00)	1.8855	(5.09)	(5.66)	0.0000	4.5800	(1,824.9768)	0.0000	0.0006	(0.0029)	0.0000	1	(0.0022)	01/06/2025
002739.ZK	12/16/2024	SDB3260588346	(3.00)	1.8659	(5.09)	(5.60)	0.0000	4.5800	(1,675.0000)	0.0000	0.0006	(0.0026)	0.0000	1	(0.0020)	01/06/2025
002739.ZK	12/13/2024	SDB3260588346	(3.00)	1.7947	(5.09)	(5.38)	0.0000	4.5800	(1,675.0000)	0.0000	0.0019	(0.0075)	0.0000	3	(0.0056)	01/06/2025
002739.ZK	12/12/2024	SDB3260588346	(3.00)	1.7156	(5.09)	(5.15)	0.0000	4.5800	(1,675.0000)	0.0000	0.0006	(0.0024)	0.0000	1	(0.0017)	01/06/2025
002739.ZK	12/11/2024	SDB3260588346	(3.00)	1.7458	(5.09)	(5.24)	0.0000	4.5800	(1,675.0000)	0.0000	0.0006	(0.0024)	0.0000	1	(0.0018)	01/06/2025
002739.ZK	12/10/2024	SDB3260588346	(3.00)	1.7208	(5.09)	(5.16)	0.0000	4.5800	(1,675.0000)	0.0000	0.0006	(0.0024)	0.0000	1	(0.0018)	01/06/2025
002739.ZK	12/09/2024	SDB3260588346	(3.00)	1.6980	(5.09)	(5.09)	0.0000	4.5800	(1,675.0000)	0.0000	0.0006	(0.0024)	0.0000	1	(0.0017)	01/06/2025
002739.ZK	12/06/2024	SDB3260588346	(3.00)	1.7371	(5.09)	(5.21)	0.0000	4.5800	(1,675.0000)	0.0000	0.0019	(0.0073)	0.0000	3	(0.0053)	01/06/2025
002739.ZK	12/05/2024	SDB3260588346	(3.00)	1.7457	(5.09)	(5.24)	0.0000	4.5800	(1,675.0000)	0.0000	0.0006	(0.0024)	0.0000	1	(0.0018)	01/06/2025
002739.ZK	12/04/2024	SDB3260588346	(3.00)	1.6957	(5.09)	(5.09)	0.0000	4.5800	(1,675.0000)	0.0000	0.0006	(0.0024)	0.0000	1	(0.0017)	01/06/2025
TOTAL WANDA FILM HOLDING CO LTD CMN CLASS A SERIES NORTHBOUND											98.1330	(386.4202)	0.0000		(288.2872)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
WANHUA CHEMICAL GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND																
600309.SH	01/03/2025	SDB3264178802	(3,600.00)	9.9665	(37,264.47)	(35,879.34)	0.0000	4.3300	(539.3110)	0.0000	13.4463	(16.1251)	0.0000	3	(2.6788)	01/06/2025
600309.SH	01/03/2025	SDB3264178802	(10,200.00)	9.9665	(105,258.04)	(101,658.12)	0.0000	4.3300	(539.3110)	0.0000	37.9806	(45.6878)	0.0000	3	(7.7072)	01/06/2025
600309.SH	01/03/2025	SDB3264178802	(200.00)	9.9665	(2,048.85)	(1,993.30)	0.0000	4.3300	(539.3110)	0.0000	0.7393	(0.8958)	0.0000	3	(0.1565)	01/06/2025
600309.SH	01/03/2025	SDB3264178802	(10,700.00)	9.9665	(108,679.53)	(106,641.36)	0.0000	4.3300	(539.3110)	0.0000	39.2152	(47.9274)	0.0000	3	(8.7122)	01/06/2025
600309.SH	01/03/2025	SDB3264178802	(15,400.00)	9.9665	(155,731.24)	(153,483.82)	0.0000	4.3300	(539.3110)	0.0000	56.1930	(68.9796)	0.0000	3	(12.7866)	01/06/2025
600309.SH	01/03/2025	SDB3264178802	(30,300.00)	9.9665	(306,406.27)	(301,984.40)	0.0000	4.3300	(539.3110)	0.0000	110.5616	(135.7196)	0.0000	3	(25.1580)	01/06/2025
600309.SH	01/02/2025	SDB3264178802	(3,600.00)	9.9939	(37,264.47)	(35,978.07)	0.0000	4.3300	(542.2182)	0.0000	4.4821	(5.4189)	0.0000	1	(0.9368)	01/06/2025
600309.SH	01/02/2025	SDB3264178802	(10,200.00)	9.9939	(105,258.04)	(101,937.85)	0.0000	4.3300	(542.2182)	0.0000	12.6602	(15.3535)	0.0000	1	(2.6933)	01/06/2025
600309.SH	01/02/2025	SDB3264178802	(200.00)	9.9939	(2,048.85)	(1,998.78)	0.0000	4.3300	(542.2182)	0.0000	0.2464	(0.3010)	0.0000	1	(0.0546)	01/06/2025
600309.SH	01/02/2025	SDB3264178802	(10,700.00)	9.9939	(108,679.53)	(106,934.80)	0.0000	4.3300	(542.2182)	0.0000	13.0717	(16.1061)	0.0000	1	(3.0344)	01/06/2025
600309.SH	01/02/2025	SDB3264178802	(15,400.00)	9.9939	(155,731.24)	(153,906.17)	0.0000	4.3300	(542.2182)	0.0000	18.7310	(23.1808)	0.0000	1	(4.4497)	01/06/2025
600309.SH	01/02/2025	SDB3264178802	(48,800.00)	9.9939	(493,486.00)	(487,702.66)	0.0000	4.3300	(542.2182)	0.0000	59.3554	(73.4559)	0.0000	1	(14.1005)	01/06/2025
600309.SH	01/02/2025	SDB3264178802	(7,800.00)	9.9939	(80,471.33)	(77,952.47)	0.0000	4.3300	(542.2182)	0.0000	9.6789	(11.7409)	0.0000	1	(2.0620)	01/06/2025
600309.SH	12/31/2024	SDB3264178802	(3,600.00)	10.2532	(37,264.47)	(36,911.58)	0.0000	4.3300	(545.6502)	0.0000	8.9642	(11.1893)	0.0000	2	(2.2252)	01/06/2025
600309.SH	12/31/2024	SDB3264178802	(10,200.00)	10.2532	(105,258.04)	(104,582.80)	0.0000	4.3300	(545.6502)	0.0000	25.3204	(31.7031)	0.0000	2	(6.3827)	01/06/2025
600309.SH	12/31/2024	SDB3264178802	(200.00)	10.2532	(2,048.85)	(2,050.64)	0.0000	4.3300	(545.6502)	0.0000	0.4929	(0.6216)	0.0000	2	(0.1288)	01/06/2025
600309.SH	12/31/2024	SDB3264178802	(10,700.00)	10.2532	(108,679.53)	(109,709.41)	0.0000	4.3300	(545.6502)	0.0000	26.1435	(33.2572)	0.0000	2	(7.1137)	01/06/2025
600309.SH	12/31/2024	SDB3264178802	(15,400.00)	10.2532	(155,731.24)	(157,899.53)	0.0000	4.3300	(545.6502)	0.0000	37.4620	(47.8655)	0.0000	2	(10.4035)	01/06/2025
600309.SH	12/31/2024	SDB3264178802	(48,800.00)	10.2532	(493,486.00)	(500,356.94)	0.0000	4.3300	(545.6502)	0.0000	118.7108	(151.6777)	0.0000	2	(32.9669)	01/06/2025
600309.SH	12/31/2024	SDB3264178802	(41,700.00)	10.2532	(430,212.10)	(427,559.11)	0.0000	4.3300	(545.6502)	0.0000	103.4899	(129.6098)	0.0000	2	(26.1199)	01/06/2025
600309.SH	12/31/2024	SDB3264178802	(12,700.00)	10.2532	(131,356.58)	(130,215.84)	0.0000	4.3300	(545.6502)	0.0000	31.5986	(39.4735)	0.0000	2	(7.8749)	01/06/2025
600309.SH	12/31/2024	SDB3264178802	(10,600.00)	10.2532	(110,866.15)	(108,684.09)	0.0000	4.3300	(545.6502)	0.0000	26.6695	(32.9464)	0.0000	2	(6.2769)	01/06/2025
600309.SH	12/31/2024	SDB3264178802	(19,100.00)	10.2532	(199,499.27)	(195,836.43)	0.0000	4.3300	(545.6502)	0.0000	47.9907	(59.3657)	0.0000	2	(11.3750)	01/06/2025
600309.SH	12/30/2024	SDB3264178802	(3,600.00)	10.1474	(37,264.47)	(36,530.49)	0.0000	4.3300	(545.6502)	0.0000	4.4821	(5.5369)	0.0000	1	(1.0548)	01/06/2025
600309.SH	12/30/2024	SDB3264178802	(10,200.00)	10.1474	(105,258.04)	(103,503.05)	0.0000	4.3300	(545.6502)	0.0000	12.6602	(15.6879)	0.0000	1	(3.0277)	01/06/2025
600309.SH	12/30/2024	SDB3264178802	(200.00)	10.1474	(2,048.85)	(2,029.47)	0.0000	4.3300	(545.6502)	0.0000	0.2464	(0.3076)	0.0000	1	(0.0612)	01/06/2025
600309.SH	12/30/2024	SDB3264178802	(10,700.00)	10.1474	(108,679.53)	(108,576.73)	0.0000	4.3300	(545.6502)	0.0000	13.0717	(16.4569)	0.0000	1	(3.3852)	01/06/2025
600309.SH	12/30/2024	SDB3264178802	(15,400.00)	10.1474	(155,731.24)	(156,269.31)	0.0000	4.3300	(545.6502)	0.0000	18.7310	(23.6857)	0.0000	1	(4.9547)	01/06/2025
600309.SH	12/30/2024	SDB3264178802	(48,800.00)	10.1474	(493,486.00)	(495,191.07)	0.0000	4.3300	(545.6502)	0.0000	59.3554	(75.0559)	0.0000	1	(15.7005)	01/06/2025
600309.SH	12/30/2024	SDB3264178802	(41,700.00)	10.1474	(430,212.10)	(423,144.83)	0.0000	4.3300	(545.6502)	0.0000	51.7450	(64.1359)	0.0000	1	(12.3909)	01/06/2025
600309.SH	12/30/2024	SDB3264178802	(12,700.00)	10.1474	(131,356.58)	(128,871.45)	0.0000	4.3300	(545.6502)	0.0000	15.7993	(19.5330)	0.0000	1	(3.7337)	01/06/2025
600309.SH	12/30/2024	SDB3264178802	(10,600.00)	10.1474	(110,866.15)	(107,561.99)	0.0000	4.3300	(545.6502)	0.0000	13.3347	(16.3031)	0.0000	1	(2.9684)	01/06/2025
600309.SH	12/30/2024	SDB3264178802	(19,100.00)	10.1474	(199,499.27)	(193,814.54)	0.0000	4.3300	(545.6502)	0.0000	23.9953	(29.3764)	0.0000	1	(5.3810)	01/06/2025
600309.SH	12/27/2024	SDB3264178802	(3,600.00)	10.0835	(37,264.47)	(36,300.49)	0.0000	4.3300	(545.6502)	0.0000	13.4463	(16.5061)	0.0000	3	(3.0599)	01/06/2025
600309.SH	12/27/2024	SDB3264178802	(10,200.00)	10.0835	(105,258.04)	(102,851.39)	0.0000	4.3300	(545.6502)	0.0000	37.9806	(46.7674)	0.0000	3	(8.7868)	01/06/2025
600309.SH	12/27/2024	SDB3264178802	(200.00)	10.0835	(2,048.85)	(2,016.69)	0.0000	4.3300	(545.6502)	0.0000	0.7393	(0.9170)	0.0000	3	(0.1777)	01/06/2025
600309.SH	12/27/2024	SDB3264178802	(10,700.00)	10.0835	(108,679.53)	(107,893.13)	0.0000	4.3300	(545.6502)	0.0000	39.2152	(49.0599)	0.0000	3	(9.8447)	01/06/2025
600309.SH	12/27/2024	SDB3264178802	(15,400.00)	10.0835	(155,731.24)	(155,285.44)	0.0000	4.3300	(545.6502)	0.0000	56.1930	(70.6096)	0.0000	3	(14.4166)	01/06/2025
600309.SH	12/27/2024	SDB3264178802	(48,800.00)	10.0835	(493,486.00)	(492,073.34)	0.0000	4.3300	(545.6502)	0.0000	178.0662	(223.7499)	0.0000	3	(45.6837)	01/06/2025
600309.SH	12/27/2024	SDB3264178802	(41,700.00)	10.0835	(430,212.10)	(420,480.70)	0.0000	4.3300	(545.6502)	0.0000	155.2349	(191.1961)	0.0000	3	(35.9613)	01/06/2025
600309.SH	12/27/2024	SDB3264178802	(12,700.00)	10.0835	(131,356.58)	(128,060.07)	0.0000	4.3300	(545.6502)	0.0000	47.3978	(58.2300)	0.0000	3	(10.8322)	01/06/2025
600309.SH	12/27/2024	SDB3264178802	(10,600.00)	10.0835	(110,866.15)	(108,884.78)	0.0000	4.3300	(545.6502)	0.0000	40.0042	(48.6014)	0.0000	3	(8.5972)	01/06/2025
600309.SH	12/27/2024	SDB3264178802	(19,100.00)	10.0835	(199,499.27)	(192,594.28)	0.0000	4.3300	(545.6502)	0.0000	71.9860	(87.5743)	0.0000	3	(15.5883)	01/06/2025
600309.SH	12/26/2024	SDB3264178802	(3,600.00)	10.1531	(37,264.47)	(36,551.27)	0.0000	4.3300	(545.6502)	0.0000	4.4821	(5.5401)	0.0000	1	(1.0580)	01/06/2025
600309.SH	12/26/2024	SDB3264178802	(10,200.00)	10.1531	(105,258.04)	(103,561.93)	0.0000	4.3300	(545.6502)	0.0000	12.6602	(15.6968)	0.0000	1	(3.0366)	01/06/2025
600309.SH	12/26/2024	SDB3264178802	(200.00)	10.1531	(2,048.85)	(2,030.63)	0.0000	4.3300	(545.6502)	0.0000	0.2464	(0.3078)	0.0000	1	(0.0613)	01/06/2025
600309.SH	12/26/2024	SDB3264178802	(10,700.00)	10.1531	(108,679.53)	(108,638.50)	0.0000	4.3300	(545.6502)	0.0000	13.0717	(16.4663)	0.0000	1	(3.3946)	01/06/2025
600309.SH	12/26/2024	SDB3264178802	(15,400.00)	10.1531	(155,731.24)	(156,358.22)	0.0000	4.3300	(545.6502)	0.0000	18.7310	(23.6991)	0.0000	1	(4.9681)	01/06/2025
600309.SH	12/26/2024	SDB3264178802	(48,800.00)	10.1531	(493,486.00)	(495,472.79)	0.0000	4.3300	(545.6502)	0.0000	59.3554	(75.0986)	0.0000	1	(15.7432)	01/06/2025
600309.SH	12/26/2024	SDB3264178802	(41,700.00)	10.1531	(430,212.10)	(423,385.56)	0.0000	4.3300	(545.6502)	0.0000	51.7450	(64.1723)	0.0000	1	(12.4274)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
WANHUA CHEMICAL GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600309.SH	12/26/2024	SDB3264178802	(12,700.00)	10.1531	(131,356.58)	(128,944.76)	0.0000	4.3300	(545.6502)	0.0000	15.7993	(19.5441)	0.0000	1	(3.7448)	01/06/2025
600309.SH	12/26/2024	SDB3264178802	(10,600.00)	10.1531	(110,866.15)	(107,623.19)	0.0000	4.3300	(545.6502)	0.0000	13.3347	(16.3124)	0.0000	1	(2.9777)	01/06/2025
600309.SH	12/26/2024	SDB3264178802	(19,100.00)	10.1531	(199,499.27)	(193,924.80)	0.0000	4.3300	(545.6502)	0.0000	23.9953	(29.3931)	0.0000	1	(5.3978)	01/06/2025
600309.SH	12/24/2024	SDB3264178802	(3,600.00)	10.1531	(37,264.47)	(36,551.27)	0.0000	4.3300	(545.6502)	0.0000	8.9642	(11.0801)	0.0000	2	(2.1159)	01/06/2025
600309.SH	12/24/2024	SDB3264178802	(10,200.00)	10.1531	(105,258.04)	(103,561.94)	0.0000	4.3300	(545.6502)	0.0000	25.3204	(31.3937)	0.0000	2	(6.0733)	01/06/2025
600309.SH	12/24/2024	SDB3264178802	(200.00)	10.1531	(2,048.85)	(2,030.63)	0.0000	4.3300	(545.6502)	0.0000	0.4929	(0.6156)	0.0000	2	(0.1227)	01/06/2025
600309.SH	12/24/2024	SDB3264178802	(10,700.00)	10.1531	(108,679.53)	(108,638.50)	0.0000	4.3300	(545.6502)	0.0000	26.1435	(32.9326)	0.0000	2	(6.7891)	01/06/2025
600309.SH	12/24/2024	SDB3264178802	(15,400.00)	10.1531	(155,731.24)	(156,358.22)	0.0000	4.3300	(545.6502)	0.0000	37.4620	(47.3983)	0.0000	2	(9.9363)	01/06/2025
600309.SH	12/24/2024	SDB3264178802	(48,800.00)	10.1531	(493,486.00)	(495,472.79)	0.0000	4.3300	(545.6502)	0.0000	118.7108	(150.1971)	0.0000	2	(31.4863)	01/06/2025
600309.SH	12/24/2024	SDB3264178802	(41,700.00)	10.1531	(430,212.10)	(423,385.56)	0.0000	4.3300	(545.6502)	0.0000	103.4899	(128.3447)	0.0000	2	(24.8548)	01/06/2025
600309.SH	12/24/2024	SDB3264178802	(12,700.00)	10.1531	(131,356.58)	(128,944.76)	0.0000	4.3300	(545.6502)	0.0000	31.5986	(39.0882)	0.0000	2	(7.4896)	01/06/2025
600309.SH	12/24/2024	SDB3264178802	(10,600.00)	10.1531	(110,866.15)	(107,623.19)	0.0000	4.3300	(545.6502)	0.0000	26.6695	(32.6248)	0.0000	2	(5.9553)	01/06/2025
600309.SH	12/24/2024	SDB3264178802	(19,100.00)	10.1531	(199,499.27)	(193,924.80)	0.0000	4.3300	(545.6502)	0.0000	47.9907	(58.7862)	0.0000	2	(10.7955)	01/06/2025
600309.SH	12/23/2024	SDB3264178802	(3,600.00)	10.2477	(37,264.47)	(36,891.80)	0.0000	4.3300	(545.6603)	0.0000	4.4821	(5.5918)	0.0000	1	(1.1097)	01/06/2025
600309.SH	12/23/2024	SDB3264178802	(10,200.00)	10.2477	(105,258.04)	(104,526.77)	0.0000	4.3300	(545.6603)	0.0000	12.6602	(15.8434)	0.0000	1	(3.1832)	01/06/2025
600309.SH	12/23/2024	SDB3264178802	(200.00)	10.2477	(2,048.85)	(2,049.54)	0.0000	4.3300	(545.6603)	0.0000	0.2464	(0.3107)	0.0000	1	(0.0642)	01/06/2025
600309.SH	12/23/2024	SDB3264178802	(10,700.00)	10.2477	(108,679.53)	(109,650.64)	0.0000	4.3300	(545.6603)	0.0000	13.0717	(16.6200)	0.0000	1	(3.5483)	01/06/2025
600309.SH	12/23/2024	SDB3264178802	(15,400.00)	10.2477	(155,731.24)	(157,814.93)	0.0000	4.3300	(545.6603)	0.0000	18.7310	(23.9204)	0.0000	1	(5.1894)	01/06/2025
600309.SH	12/23/2024	SDB3264178802	(48,800.00)	10.2477	(493,486.00)	(500,088.88)	0.0000	4.3300	(545.6603)	0.0000	59.3554	(75.7996)	0.0000	1	(16.4442)	01/06/2025
600309.SH	12/23/2024	SDB3264178802	(41,700.00)	10.2477	(430,212.10)	(427,330.05)	0.0000	4.3300	(545.6603)	0.0000	51.7450	(64.7714)	0.0000	1	(13.0264)	01/06/2025
600309.SH	12/23/2024	SDB3264178802	(12,700.00)	10.2477	(131,356.58)	(130,146.08)	0.0000	4.3300	(545.6603)	0.0000	15.7993	(19.7265)	0.0000	1	(3.9273)	01/06/2025
600309.SH	12/23/2024	SDB3264178802	(10,600.00)	10.2477	(110,866.15)	(108,625.86)	0.0000	4.3300	(545.6603)	0.0000	13.3347	(16.4647)	0.0000	1	(3.1299)	01/06/2025
600309.SH	12/23/2024	SDB3264178802	(19,500.00)	10.2477	(203,677.27)	(199,830.60)	0.0000	4.3300	(545.6603)	0.0000	24.4978	(30.2888)	0.0000	1	(5.7909)	01/06/2025
600309.SH	12/20/2024	SDB3264178802	(10,700.00)	10.3005	(108,679.53)	(110,215.79)	0.0000	4.3300	(545.2791)	0.0000	39.2152	(50.0820)	0.0000	3	(10.8668)	01/06/2025
600309.SH	12/20/2024	SDB3264178802	(15,400.00)	10.3005	(155,731.24)	(158,628.33)	0.0000	4.3300	(545.2791)	0.0000	56.1930	(72.0806)	0.0000	3	(15.8876)	01/06/2025
600309.SH	12/20/2024	SDB3264178802	(48,800.00)	10.3005	(493,486.00)	(502,666.40)	0.0000	4.3300	(545.2791)	0.0000	178.0662	(228.4112)	0.0000	3	(50.3450)	01/06/2025
600309.SH	12/20/2024	SDB3264178802	(41,700.00)	10.3005	(430,212.10)	(429,532.56)	0.0000	4.3300	(545.2791)	0.0000	155.2349	(195.1793)	0.0000	3	(39.9444)	01/06/2025
600309.SH	12/20/2024	SDB3264178802	(12,700.00)	10.3005	(131,356.58)	(130,816.87)	0.0000	4.3300	(545.2791)	0.0000	47.3978	(59.4431)	0.0000	3	(12.0453)	01/06/2025
600309.SH	12/20/2024	SDB3264178802	(10,600.00)	10.3005	(110,866.15)	(109,185.73)	0.0000	4.3300	(545.2791)	0.0000	40.0042	(49.6139)	0.0000	3	(9.6097)	01/06/2025
600309.SH	12/20/2024	SDB3264178802	(19,500.00)	10.3005	(203,677.27)	(200,860.55)	0.0000	4.3300	(545.2791)	0.0000	73.4935	(91.2709)	0.0000	3	(17.7773)	01/06/2025
600309.SH	12/19/2024	SDB3264178802	(10,700.00)	10.0887	(108,679.53)	(107,949.25)	0.0000	4.5800	(545.2791)	0.0000	13.8265	(16.3507)	0.0000	1	(2.5242)	01/06/2025
600309.SH	12/19/2024	SDB3264178802	(15,400.00)	10.0887	(155,731.24)	(155,366.21)	0.0000	4.5800	(545.2791)	0.0000	19.8125	(23.5328)	0.0000	1	(3.7203)	01/06/2025
600309.SH	12/19/2024	SDB3264178802	(48,800.00)	10.0887	(493,486.00)	(492,329.29)	0.0000	4.5800	(545.2791)	0.0000	62.7824	(74.5714)	0.0000	1	(11.7890)	01/06/2025
600309.SH	12/19/2024	SDB3264178802	(41,700.00)	10.0887	(430,212.10)	(420,699.42)	0.0000	4.5800	(545.2791)	0.0000	54.7325	(63.7218)	0.0000	1	(8.9893)	01/06/2025
600309.SH	12/19/2024	SDB3264178802	(12,700.00)	10.0887	(131,356.58)	(128,126.68)	0.0000	4.5800	(545.2791)	0.0000	16.7115	(19.4069)	0.0000	1	(2.6954)	01/06/2025
600309.SH	12/19/2024	SDB3264178802	(10,600.00)	10.0887	(110,866.15)	(106,940.38)	0.0000	4.5800	(545.2791)	0.0000	14.1046	(16.1979)	0.0000	1	(2.0932)	01/06/2025
600309.SH	12/19/2024	SDB3264178802	(19,500.00)	10.0887	(203,677.27)	(196,729.94)	0.0000	4.5800	(545.2791)	0.0000	25.9123	(29.7980)	0.0000	1	(3.8857)	01/06/2025
600309.SH	12/18/2024	SDB3264178802	(41,700.00)	10.2557	(430,212.10)	(427,661.48)	0.0000	4.5800	(541.0946)	0.0000	54.7325	(64.2793)	0.0000	1	(9.5467)	01/06/2025
600309.SH	12/18/2024	SDB3264178802	(12,700.00)	10.2557	(131,356.58)	(130,247.02)	0.0000	4.5800	(541.0946)	0.0000	16.7115	(19.5767)	0.0000	1	(2.8652)	01/06/2025
600309.SH	12/18/2024	SDB3264178802	(10,600.00)	10.2557	(110,866.15)	(108,710.11)	0.0000	4.5800	(541.0946)	0.0000	14.1046	(16.3396)	0.0000	1	(2.2349)	01/06/2025
600309.SH	12/18/2024	SDB3264178802	(19,500.00)	10.2557	(203,677.27)	(199,985.58)	0.0000	4.5800	(541.0946)	0.0000	25.9123	(30.0586)	0.0000	1	(4.1464)	01/06/2025
600309.SH	12/17/2024	SDB3264178802	(10,600.00)	10.4591	(110,866.15)	(110,866.15)	0.0000	4.5800	(525.0000)	0.0000	14.1046	(16.1680)	0.0000	1	(2.0633)	01/06/2025
600309.SH	12/17/2024	SDB3264178802	(19,500.00)	10.4450	(203,677.27)	(203,677.27)	0.0000	4.5800	(525.0000)	0.0000	25.9123	(29.7029)	0.0000	1	(3.7907)	01/06/2025
TOTAL WANHUA CHEMICAL GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND												3,460.0408	(4,291.7076)	0.0000	(831.6668)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
WG TECH (JIANG XI) CO., LTD. CMN CLASS A SERIES NORTHBOUND																
603773.SH	12/13/2024	SDB3261588064	(1,100.00)	3.4899	(3,946.30)	(3,838.90)	0.0000	4.5800	(1,680.8823)	0.0000	1.5062	(5.3773)	0.0000	3	(3.8711)	01/06/2025
603773.SH	12/13/2024	SDB3261588064	(1,800.00)	3.4899	(6,457.58)	(6,281.83)	0.0000	4.5800	(1,680.8823)	0.0000	2.4646	(8.7992)	0.0000	3	(6.3345)	01/06/2025
603773.SH	12/13/2024	SDB3261588064	(100.00)	3.4899	(358.75)	(348.99)	0.0000	4.5800	(1,680.8823)	0.0000	0.1369	(0.4888)	0.0000	3	(0.3519)	01/06/2025
603773.SH	12/13/2024	SDB3261588064	(2,100.00)	3.4899	(7,533.84)	(7,328.80)	0.0000	4.5800	(1,680.8823)	0.0000	2.8754	(10.2657)	0.0000	3	(7.3903)	01/06/2025
603773.SH	12/12/2024	SDB3261588064	(1,100.00)	3.3504	(3,946.30)	(3,685.42)	0.0000	4.5800	(1,680.8823)	0.0000	0.5021	(1.7208)	0.0000	1	(1.2187)	01/06/2025
603773.SH	12/12/2024	SDB3261588064	(1,800.00)	3.3504	(6,457.58)	(6,030.69)	0.0000	4.5800	(1,680.8823)	0.0000	0.8215	(2.8158)	0.0000	1	(1.9943)	01/06/2025
603773.SH	12/12/2024	SDB3261588064	(100.00)	3.3504	(358.75)	(335.04)	0.0000	4.5800	(1,680.8823)	0.0000	0.0456	(0.1564)	0.0000	1	(0.1108)	01/06/2025
603773.SH	12/12/2024	SDB3261588064	(2,100.00)	3.3504	(7,533.84)	(7,035.81)	0.0000	4.5800	(1,680.8823)	0.0000	0.9585	(3.2851)	0.0000	1	(2.3266)	01/06/2025
603773.SH	12/11/2024	SDB3261588064	(1,100.00)	3.4461	(3,946.30)	(3,790.70)	0.0000	4.5800	(1,680.8823)	0.0000	0.5021	(1.7699)	0.0000	1	(1.2679)	01/06/2025
603773.SH	12/11/2024	SDB3261588064	(1,800.00)	3.4461	(6,457.58)	(6,202.97)	0.0000	4.5800	(1,680.8823)	0.0000	0.8215	(2.8962)	0.0000	1	(2.0747)	01/06/2025
603773.SH	12/11/2024	SDB3261588064	(100.00)	3.4461	(358.75)	(344.61)	0.0000	4.5800	(1,680.8823)	0.0000	0.0456	(0.1609)	0.0000	1	(0.1153)	01/06/2025
603773.SH	12/11/2024	SDB3261588064	(2,100.00)	3.4461	(7,533.84)	(7,236.79)	0.0000	4.5800	(1,680.8823)	0.0000	0.9585	(3.3789)	0.0000	1	(2.4205)	01/06/2025
603773.SH	12/10/2024	SDB3261588064	(1,100.00)	3.5035	(3,946.30)	(3,853.84)	0.0000	4.5800	(1,680.8823)	0.0000	0.5021	(1.7994)	0.0000	1	(1.2973)	01/06/2025
603773.SH	12/10/2024	SDB3261588064	(1,800.00)	3.5035	(6,457.58)	(6,306.28)	0.0000	4.5800	(1,680.8823)	0.0000	0.8215	(2.9445)	0.0000	1	(2.1229)	01/06/2025
603773.SH	12/10/2024	SDB3261588064	(100.00)	3.5035	(358.75)	(350.35)	0.0000	4.5800	(1,680.8823)	0.0000	0.0456	(0.1636)	0.0000	1	(0.1179)	01/06/2025
603773.SH	12/10/2024	SDB3261588064	(2,100.00)	3.5035	(7,533.84)	(7,357.33)	0.0000	4.5800	(1,680.8823)	0.0000	0.9585	(3.4352)	0.0000	1	(2.4768)	01/06/2025
603773.SH	12/09/2024	SDB3261588064	(1,100.00)	3.4688	(3,946.30)	(3,815.65)	0.0000	4.5800	(1,680.8823)	0.0000	0.5021	(1.7816)	0.0000	1	(1.2795)	01/06/2025
603773.SH	12/09/2024	SDB3261588064	(1,800.00)	3.4688	(6,457.58)	(6,243.79)	0.0000	4.5800	(1,680.8823)	0.0000	0.8215	(2.9153)	0.0000	1	(2.0938)	01/06/2025
603773.SH	12/09/2024	SDB3261588064	(100.00)	3.4688	(358.75)	(346.88)	0.0000	4.5800	(1,680.8823)	0.0000	0.0456	(0.1620)	0.0000	1	(0.1163)	01/06/2025
603773.SH	12/09/2024	SDB3261588064	(2,100.00)	3.4688	(7,533.84)	(7,284.42)	0.0000	4.5800	(1,680.8823)	0.0000	0.9585	(3.4012)	0.0000	1	(2.4427)	01/06/2025
603773.SH	12/06/2024	SDB3261588064	(1,100.00)	3.5098	(3,946.30)	(3,860.81)	0.0000	4.5800	(1,680.8823)	0.0000	1.5062	(5.4080)	0.0000	3	(3.9018)	01/06/2025
603773.SH	12/06/2024	SDB3261588064	(1,800.00)	3.5098	(6,457.58)	(6,317.69)	0.0000	4.5800	(1,680.8823)	0.0000	2.4646	(8.8494)	0.0000	3	(6.3848)	01/06/2025
603773.SH	12/06/2024	SDB3261588064	(100.00)	3.5098	(358.75)	(350.98)	0.0000	4.5800	(1,680.8823)	0.0000	0.1369	(0.4916)	0.0000	3	(0.3547)	01/06/2025
603773.SH	12/06/2024	SDB3261588064	(2,100.00)	3.5098	(7,533.84)	(7,370.64)	0.0000	4.5800	(1,680.8823)	0.0000	2.8754	(10.3243)	0.0000	3	(7.4489)	01/06/2025
603773.SH	12/05/2024	SDB3261588064	(1,100.00)	3.5627	(3,946.30)	(3,919.00)	0.0000	4.5800	(1,680.8823)	0.0000	0.5021	(1.8298)	0.0000	1	(1.3278)	01/06/2025
603773.SH	12/05/2024	SDB3261588064	(1,800.00)	3.5627	(6,457.58)	(6,412.91)	0.0000	4.5800	(1,680.8823)	0.0000	0.8215	(2.9943)	0.0000	1	(2.1727)	01/06/2025
603773.SH	12/05/2024	SDB3261588064	(100.00)	3.5627	(358.75)	(356.27)	0.0000	4.5800	(1,680.8823)	0.0000	0.0456	(0.1663)	0.0000	1	(0.1207)	01/06/2025
603773.SH	12/05/2024	SDB3261588064	(2,100.00)	3.5627	(7,533.84)	(7,481.73)	0.0000	4.5800	(1,680.8823)	0.0000	0.9585	(3.4933)	0.0000	1	(2.5348)	01/06/2025
603773.SH	12/04/2024	SDB3261588064	(1,100.00)	3.5875	(3,946.30)	(3,946.30)	0.0000	4.5800	(1,680.8823)	0.0000	0.5021	(1.8428)	0.0000	1	(1.3405)	01/06/2025
603773.SH	12/04/2024	SDB3261588064	(1,800.00)	3.5875	(6,457.58)	(6,457.58)	0.0000	4.5800	(1,680.8823)	0.0000	0.8215	(3.0151)	0.0000	1	(2.1936)	01/06/2025
603773.SH	12/04/2024	SDB3261588064	(100.00)	3.5875	(358.75)	(358.75)	0.0000	4.5800	(1,680.8823)	0.0000	0.0456	(0.1675)	0.0000	1	(0.1219)	01/06/2025
603773.SH	12/04/2024	SDB3261588064	(2,100.00)	3.5875	(7,533.84)	(7,533.84)	0.0000	4.5800	(1,680.8823)	0.0000	0.9585	(3.5176)	0.0000	1	(2.5592)	01/06/2025
TOTAL WG TECH (JIANG XI) CO., LTD. CMN CLASS A SERIES NORTHBOUND												27.9326	(99.8177)	0.0000	(71.8851)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
WINNER MEDICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND																
300888.ZK	01/03/2025	SDB3263040666	(1,100.00)	5.7925	(5,315.95)	(6,371.71)	0.0000	4.3300	(1,500.0000)	0.0000	1.9182	(7.9646)	0.0000	3	(6.0465)	01/06/2025
300888.ZK	01/02/2025	SDB3263040666	(1,100.00)	5.8438	(5,315.95)	(6,428.20)	0.0000	4.3300	(1,500.0000)	0.0000	0.6394	(2.6784)	0.0000	1	(2.0390)	01/06/2025
300888.ZK	12/31/2024	SDB3263040666	(1,100.00)	5.7324	(5,315.95)	(6,305.68)	0.0000	4.3300	(1,500.0000)	0.0000	1.2788	(5.2547)	0.0000	2	(3.9760)	01/06/2025
300888.ZK	12/30/2024	SDB3263040666	(1,100.00)	5.6192	(5,315.95)	(6,181.09)	0.0000	4.3300	(1,500.0000)	0.0000	0.6394	(2.5755)	0.0000	1	(1.9361)	01/06/2025
300888.ZK	12/30/2024	SDB3263040666	(800.00)	5.6192	(3,866.14)	(4,495.34)	0.0000	4.3300	(1,500.0000)	0.0000	0.4650	(1.8731)	0.0000	1	(1.4080)	01/06/2025
300888.ZK	12/27/2024	SDB3263040666	(1,100.00)	5.8292	(5,315.95)	(6,412.15)	0.0000	4.3300	(1,500.0000)	0.0000	1.9182	(8.0152)	0.0000	3	(6.0970)	01/06/2025
300888.ZK	12/27/2024	SDB3263040666	(800.00)	5.8292	(3,866.14)	(4,663.38)	0.0000	4.3300	(1,500.0000)	0.0000	1.3950	(5.8292)	0.0000	3	(4.4342)	01/06/2025
300888.ZK	12/26/2024	SDB3263040666	(1,100.00)	5.6030	(5,315.95)	(6,163.25)	0.0000	4.3300	(1,500.0000)	0.0000	0.6394	(2.5680)	0.0000	1	(1.9286)	01/06/2025
300888.ZK	12/26/2024	SDB3263040666	(800.00)	5.6030	(3,866.14)	(4,482.36)	0.0000	4.3300	(1,500.0000)	0.0000	0.4650	(1.8677)	0.0000	1	(1.4026)	01/06/2025
300888.ZK	12/24/2024	SDB3263040666	(1,100.00)	5.6030	(5,315.95)	(6,163.25)	0.0000	4.3300	(1,500.0000)	0.0000	1.2788	(5.1360)	0.0000	2	(3.8573)	01/06/2025
300888.ZK	12/24/2024	SDB3263040666	(800.00)	5.6030	(3,866.14)	(4,482.36)	0.0000	4.3300	(1,500.0000)	0.0000	0.9300	(3.7353)	0.0000	2	(2.8053)	01/06/2025
300888.ZK	12/23/2024	SDB3263040666	(1,100.00)	5.6129	(5,315.95)	(6,174.15)	0.0000	4.3300	(1,500.0000)	0.0000	0.6394	(2.5726)	0.0000	1	(1.9332)	01/06/2025
300888.ZK	12/23/2024	SDB3263040666	(900.00)	5.6129	(4,349.41)	(5,051.57)	0.0000	4.3300	(1,500.0000)	0.0000	0.5231	(2.1048)	0.0000	1	(1.5817)	01/06/2025
300888.ZK	12/20/2024	SDB3263040666	(1,100.00)	5.5473	(5,315.95)	(6,102.02)	0.0000	4.3300	(1,500.0000)	0.0000	1.9182	(7.6275)	0.0000	3	(5.7094)	01/06/2025
300888.ZK	12/20/2024	SDB3263040666	(900.00)	5.5473	(4,349.41)	(4,992.56)	0.0000	4.3300	(1,500.0000)	0.0000	1.5694	(6.2407)	0.0000	3	(4.6713)	01/06/2025
300888.ZK	12/19/2024	SDB3263040666	(1,100.00)	5.9363	(5,315.95)	(6,529.95)	0.0000	4.5800	(1,500.0000)	0.0000	0.6763	(2.7208)	0.0000	1	(2.0445)	01/06/2025
300888.ZK	12/19/2024	SDB3263040666	(900.00)	5.9363	(4,349.41)	(5,342.68)	0.0000	4.5800	(1,500.0000)	0.0000	0.5533	(2.2261)	0.0000	1	(1.6728)	01/06/2025
300888.ZK	12/18/2024	SDB3263040666	(1,100.00)	5.8118	(5,315.95)	(6,392.95)	0.0000	4.5800	(1,500.0000)	0.0000	0.6763	(2.6637)	0.0000	1	(1.9874)	01/06/2025
300888.ZK	12/18/2024	SDB3263040666	(900.00)	5.8118	(4,349.41)	(5,230.60)	0.0000	4.5800	(1,500.0000)	0.0000	0.5533	(2.1794)	0.0000	1	(1.6261)	01/06/2025
300888.ZK	12/17/2024	SDB3263040666	(1,100.00)	5.7114	(5,315.95)	(6,282.56)	0.0000	4.5800	(1,500.0000)	0.0000	0.6763	(2.6177)	0.0000	1	(1.9414)	01/06/2025
300888.ZK	12/17/2024	SDB3263040666	(900.00)	5.7114	(4,349.41)	(5,140.27)	0.0000	4.5800	(1,500.0000)	0.0000	0.5533	(2.1418)	0.0000	1	(1.5884)	01/06/2025
300888.ZK	12/16/2024	SDB3263040666	(1,100.00)	5.5646	(5,315.95)	(6,121.01)	0.0000	4.5800	(1,500.0000)	0.0000	0.6763	(2.5504)	0.0000	1	(1.8741)	01/06/2025
300888.ZK	12/16/2024	SDB3263040666	(900.00)	5.5646	(4,349.41)	(5,008.10)	0.0000	4.5800	(1,500.0000)	0.0000	0.5533	(2.0867)	0.0000	1	(1.5334)	01/06/2025
300888.ZK	12/13/2024	SDB3263040666	(1,100.00)	5.1355	(5,315.95)	(5,649.01)	0.0000	4.5800	(1,500.0000)	0.0000	2.0289	(7.0613)	0.0000	3	(5.0323)	01/06/2025
300888.ZK	12/13/2024	SDB3263040666	(2,400.00)	5.1355	(11,598.43)	(12,325.11)	0.0000	4.5800	(1,500.0000)	0.0000	4.4267	(15.4064)	0.0000	3	(10.9797)	01/06/2025
300888.ZK	12/12/2024	SDB3263040666	(1,100.00)	5.0811	(5,315.95)	(5,589.23)	0.0000	4.5800	(1,500.0000)	0.0000	0.6763	(2.3288)	0.0000	1	(1.6525)	01/06/2025
300888.ZK	12/12/2024	SDB3263040666	(2,400.00)	5.0811	(11,598.43)	(12,194.69)	0.0000	4.5800	(1,500.0000)	0.0000	1.4756	(5.0811)	0.0000	1	(3.6055)	01/06/2025
300888.ZK	12/11/2024	SDB3263040666	(1,100.00)	5.1148	(5,315.95)	(5,626.23)	0.0000	4.5800	(1,500.0000)	0.0000	0.6763	(2.3443)	0.0000	1	(1.6680)	01/06/2025
300888.ZK	12/11/2024	SDB3263040666	(2,400.00)	5.1148	(11,598.43)	(12,275.41)	0.0000	4.5800	(1,500.0000)	0.0000	1.4756	(5.1148)	0.0000	1	(3.6392)	01/06/2025
300888.ZK	12/10/2024	SDB3263040666	(1,100.00)	5.0374	(5,315.95)	(5,541.12)	0.0000	4.5800	(1,500.0000)	0.0000	0.6763	(2.3088)	0.0000	1	(1.6325)	01/06/2025
300888.ZK	12/10/2024	SDB3263040666	(2,400.00)	5.0374	(11,598.43)	(12,089.72)	0.0000	4.5800	(1,500.0000)	0.0000	1.4756	(5.0374)	0.0000	1	(3.5618)	01/06/2025
300888.ZK	12/09/2024	SDB3263040666	(1,100.00)	4.9719	(5,315.95)	(5,469.05)	0.0000	4.5800	(1,500.0000)	0.0000	0.6763	(2.2788)	0.0000	1	(1.6025)	01/06/2025
300888.ZK	12/09/2024	SDB3263040666	(2,400.00)	4.9719	(11,598.43)	(11,932.46)	0.0000	4.5800	(1,500.0000)	0.0000	1.4756	(4.9719)	0.0000	1	(3.4963)	01/06/2025
300888.ZK	12/06/2024	SDB3263040666	(1,100.00)	5.0962	(5,315.95)	(5,605.86)	0.0000	4.5800	(1,500.0000)	0.0000	2.0289	(7.0073)	0.0000	3	(4.9784)	01/06/2025
300888.ZK	12/06/2024	SDB3263040666	(2,400.00)	5.0962	(11,598.43)	(12,230.97)	0.0000	4.5800	(1,500.0000)	0.0000	4.4267	(15.2887)	0.0000	3	(10.8620)	01/06/2025
300888.ZK	12/05/2024	SDB3263040666	(1,100.00)	5.1465	(5,315.95)	(5,661.11)	0.0000	4.5800	(1,500.0000)	0.0000	0.6763	(2.3588)	0.0000	1	(1.6825)	01/06/2025
300888.ZK	12/05/2024	SDB3263040666	(2,400.00)	5.1465	(11,598.43)	(12,351.52)	0.0000	4.5800	(1,500.0000)	0.0000	1.4756	(5.1465)	0.0000	1	(3.6709)	01/06/2025
300888.ZK	12/04/2024	SDB3263040666	(1,100.00)	4.8327	(5,315.95)	(5,315.95)	0.0000	4.5800	(1,500.0000)	0.0000	0.6763	(2.2150)	0.0000	1	(1.5387)	01/06/2025
300888.ZK	12/04/2024	SDB3263040666	(2,400.00)	4.8327	(11,598.43)	(11,598.43)	0.0000	4.5800	(1,500.0000)	0.0000	1.4756	(4.8327)	0.0000	1	(3.3571)	01/06/2025
TOTAL WINNER MEDICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND												46.9585	(174.0125)	0.0000	(127.0540)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
WONDERS INFORMATION CO., LTD. CMN CLASS A SERIES NORTHBOUND																
300168.ZK	12/05/2024	SDB3263530549	(300.00)	1.3044	(391.31)	(391.31)	0.0000	4.5800	(2,000.0000)	0.0000	0.0498	(0.2174)	0.0000	1	(0.1676)	01/06/2025
300168.ZK	12/05/2024	SDB3263530549	(1,400.00)	1.3053	(1,827.41)	(1,827.41)	0.0000	4.5800	(2,000.0000)	0.0000	0.2325	(1.0152)	0.0000	1	(0.7827)	01/06/2025
TOTAL WONDERS INFORMATION CO., LTD. CMN CLASS A SERIES NORTHBOUND												0.2823	(1.2326)	0.0000	(0.9504)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
WUHAN BESTER GROUP TELECOM CO.,LTD. CMN CLASS A SERIES NORTHBOUND																
603220.SH	01/03/2025	SDB3264255569	(3,000.00)	3.3190	(10,223.82)	(9,956.90)	0.0000	4.3300	(2,009.0543)	0.0000	3.6891	(16.6700)	0.0000	3	(12.9809)	01/06/2025
603220.SH	01/03/2025	SDB3264255569	(400.00)	3.3190	(1,373.20)	(1,327.59)	0.0000	4.3300	(2,009.0543)	0.0000	0.4955	(2.2227)	0.0000	3	(1.7272)	01/06/2025
603220.SH	01/03/2025	SDB3264255569	(300.00)	3.3190	(1,023.13)	(995.69)	0.0000	4.3300	(2,009.0543)	0.0000	0.3692	(1.6670)	0.0000	3	(1.2978)	01/06/2025
603220.SH	01/03/2025	SDB3264255569	(2,672.00)	3.3190	(8,777.33)	(8,868.28)	0.0000	4.3300	(2,009.0543)	0.0000	3.1672	(14.8474)	0.0000	3	(11.6802)	01/06/2025
603220.SH	01/03/2025	SDB3264255569	(5,828.00)	3.3190	(19,144.57)	(19,342.95)	0.0000	4.3300	(2,009.0543)	0.0000	6.9080	(32.3842)	0.0000	3	(25.4762)	01/06/2025
603220.SH	01/03/2025	SDB3264255569	(900.00)	3.3190	(2,893.31)	(2,987.07)	0.0000	4.3300	(2,009.0543)	0.0000	1.0440	(5.0010)	0.0000	3	(3.9570)	01/06/2025
603220.SH	01/03/2025	SDB3264255569	(30,172.00)	3.3190	(93,812.68)	(100,139.90)	0.0000	4.3300	(2,009.0543)	0.0000	33.8507	(167.6554)	0.0000	3	(133.8047)	01/06/2025
603220.SH	01/02/2025	SDB3264255569	(3,000.00)	3.2204	(10,223.82)	(9,661.19)	0.0000	4.3300	(2,009.0543)	0.0000	1.2297	(5.3916)	0.0000	1	(4.1619)	01/06/2025
603220.SH	01/02/2025	SDB3264255569	(400.00)	3.2204	(1,373.20)	(1,288.16)	0.0000	4.3300	(2,009.0543)	0.0000	0.1652	(0.7189)	0.0000	1	(0.5537)	01/06/2025
603220.SH	01/02/2025	SDB3264255569	(300.00)	3.2204	(1,023.13)	(966.12)	0.0000	4.3300	(2,009.0543)	0.0000	0.1231	(0.5392)	0.0000	1	(0.4161)	01/06/2025
603220.SH	01/02/2025	SDB3264255569	(2,672.00)	3.2204	(8,777.33)	(8,604.90)	0.0000	4.3300	(2,009.0543)	0.0000	1.0557	(4.8021)	0.0000	1	(3.7464)	01/06/2025
603220.SH	01/02/2025	SDB3264255569	(5,828.00)	3.2204	(19,144.57)	(18,768.47)	0.0000	4.3300	(2,009.0543)	0.0000	2.3027	(10.4741)	0.0000	1	(8.1715)	01/06/2025
603220.SH	01/02/2025	SDB3264255569	(900.00)	3.2204	(2,893.31)	(2,898.36)	0.0000	4.3300	(2,009.0543)	0.0000	0.3480	(1.6175)	0.0000	1	(1.2695)	01/06/2025
603220.SH	01/02/2025	SDB3264255569	(30,172.00)	3.2204	(93,812.68)	(97,165.79)	0.0000	4.3300	(2,009.0543)	0.0000	11.2836	(54.2254)	0.0000	1	(42.9418)	01/06/2025
603220.SH	12/31/2024	SDB3264255569	(3,000.00)	3.2722	(10,223.82)	(9,816.47)	0.0000	4.3300	(2,009.0543)	0.0000	2.4594	(10.9566)	0.0000	2	(8.4972)	01/06/2025
603220.SH	12/31/2024	SDB3264255569	(400.00)	3.2722	(1,373.20)	(1,308.86)	0.0000	4.3300	(2,009.0543)	0.0000	0.3303	(1.4609)	0.0000	2	(1.1305)	01/06/2025
603220.SH	12/31/2024	SDB3264255569	(300.00)	3.2722	(1,023.13)	(981.65)	0.0000	4.3300	(2,009.0543)	0.0000	0.2461	(1.0957)	0.0000	2	(0.8495)	01/06/2025
603220.SH	12/31/2024	SDB3264255569	(2,672.00)	3.2722	(8,777.33)	(8,743.20)	0.0000	4.3300	(2,009.0543)	0.0000	2.1114	(9.7587)	0.0000	2	(7.6472)	01/06/2025
603220.SH	12/31/2024	SDB3264255569	(5,828.00)	3.2722	(19,144.57)	(19,070.13)	0.0000	4.3300	(2,009.0543)	0.0000	4.6053	(21.2850)	0.0000	2	(16.6796)	01/06/2025
603220.SH	12/31/2024	SDB3264255569	(900.00)	3.2722	(2,893.31)	(2,944.94)	0.0000	4.3300	(2,009.0543)	0.0000	0.6960	(3.2870)	0.0000	2	(2.5910)	01/06/2025
603220.SH	12/31/2024	SDB3264255569	(30,172.00)	3.2722	(93,812.68)	(98,727.52)	0.0000	4.3300	(2,009.0543)	0.0000	22.5672	(110.1939)	0.0000	2	(87.6267)	01/06/2025
603220.SH	12/30/2024	SDB3264255569	(3,000.00)	3.2948	(10,223.82)	(9,884.54)	0.0000	4.3300	(2,009.0543)	0.0000	1.2297	(5.5163)	0.0000	1	(4.2866)	01/06/2025
603220.SH	12/30/2024	SDB3264255569	(400.00)	3.2948	(1,373.20)	(1,317.94)	0.0000	4.3300	(2,009.0543)	0.0000	0.1652	(0.7355)	0.0000	1	(0.5703)	01/06/2025
603220.SH	12/30/2024	SDB3264255569	(300.00)	3.2948	(1,023.13)	(988.45)	0.0000	4.3300	(2,009.0543)	0.0000	0.1231	(0.5516)	0.0000	1	(0.4286)	01/06/2025
603220.SH	12/30/2024	SDB3264255569	(2,672.00)	3.2948	(8,777.33)	(8,803.83)	0.0000	4.3300	(2,009.0543)	0.0000	1.0557	(4.9132)	0.0000	1	(3.8574)	01/06/2025
603220.SH	12/30/2024	SDB3264255569	(5,828.00)	3.2948	(19,144.57)	(19,202.36)	0.0000	4.3300	(2,009.0543)	0.0000	2.3027	(10.7163)	0.0000	1	(8.4136)	01/06/2025
603220.SH	12/30/2024	SDB3264255569	(900.00)	3.2948	(2,893.31)	(2,965.36)	0.0000	4.3300	(2,009.0543)	0.0000	0.3480	(1.6549)	0.0000	1	(1.3069)	01/06/2025
603220.SH	12/30/2024	SDB3264255569	(30,172.00)	3.2948	(93,812.68)	(99,412.09)	0.0000	4.3300	(2,009.0543)	0.0000	11.2836	(55.4790)	0.0000	1	(44.1954)	01/06/2025
603220.SH	12/27/2024	SDB3264255569	(400.00)	3.4756	(1,373.20)	(1,390.26)	0.0000	4.3300	(2,011.5911)	0.0000	0.4955	(2.3305)	0.0000	3	(1.8350)	01/06/2025
603220.SH	12/27/2024	SDB3264255569	(300.00)	3.4756	(1,023.13)	(1,042.69)	0.0000	4.3300	(2,011.5911)	0.0000	0.3692	(1.7479)	0.0000	3	(1.3787)	01/06/2025
603220.SH	12/27/2024	SDB3264255569	(2,672.00)	3.4756	(8,777.33)	(9,286.92)	0.0000	4.3300	(2,011.5911)	0.0000	3.1672	(15.5679)	0.0000	3	(12.4007)	01/06/2025
603220.SH	12/27/2024	SDB3264255569	(5,828.00)	3.4756	(19,144.57)	(20,256.05)	0.0000	4.3300	(2,011.5911)	0.0000	6.9080	(33.9557)	0.0000	3	(27.0477)	01/06/2025
603220.SH	12/27/2024	SDB3264255569	(900.00)	3.4756	(2,893.31)	(3,128.08)	0.0000	4.3300	(2,011.5911)	0.0000	1.0440	(5.2437)	0.0000	3	(4.1997)	01/06/2025
603220.SH	12/27/2024	SDB3264255569	(30,172.00)	3.4756	(93,812.68)	(104,867.10)	0.0000	4.3300	(2,011.5911)	0.0000	33.8507	(175.7914)	0.0000	3	(141.9407)	01/06/2025
603220.SH	12/26/2024	SDB3264255569	(300.00)	3.4824	(1,023.13)	(1,044.71)	0.0000	4.3300	(2,011.9582)	0.0000	0.1231	(0.5839)	0.0000	1	(0.4608)	01/06/2025
603220.SH	12/26/2024	SDB3264255569	(2,672.00)	3.4824	(8,777.33)	(9,304.87)	0.0000	4.3300	(2,011.9582)	0.0000	1.0557	(5.2003)	0.0000	1	(4.1446)	01/06/2025
603220.SH	12/26/2024	SDB3264255569	(5,828.00)	3.4824	(19,144.57)	(20,295.21)	0.0000	4.3300	(2,011.9582)	0.0000	2.3027	(11.3425)	0.0000	1	(9.0399)	01/06/2025
603220.SH	12/26/2024	SDB3264255569	(900.00)	3.4824	(2,893.31)	(3,134.13)	0.0000	4.3300	(2,011.9582)	0.0000	0.3480	(1.7516)	0.0000	1	(1.4036)	01/06/2025
603220.SH	12/26/2024	SDB3264255569	(30,172.00)	3.4824	(93,812.68)	(105,069.86)	0.0000	4.3300	(2,011.9582)	0.0000	11.2836	(58.7212)	0.0000	1	(47.4376)	01/06/2025
603220.SH	12/24/2024	SDB3264255569	(300.00)	3.4824	(1,023.13)	(1,044.71)	0.0000	4.3300	(2,011.9582)	0.0000	0.2461	(1.1677)	0.0000	2	(0.9216)	01/06/2025
603220.SH	12/24/2024	SDB3264255569	(2,672.00)	3.4824	(8,777.33)	(9,304.87)	0.0000	4.3300	(2,011.9582)	0.0000	2.1114	(10.4006)	0.0000	2	(8.2891)	01/06/2025
603220.SH	12/24/2024	SDB3264255569	(5,828.00)	3.4824	(19,144.57)	(20,295.21)	0.0000	4.3300	(2,011.9582)	0.0000	4.6053	(22.6851)	0.0000	2	(18.0797)	01/06/2025
603220.SH	12/24/2024	SDB3264255569	(900.00)	3.4824	(2,893.31)	(3,134.13)	0.0000	4.3300	(2,011.9582)	0.0000	0.6960	(3.5032)	0.0000	2	(2.8072)	01/06/2025
603220.SH	12/24/2024	SDB3264255569	(30,172.00)	3.4824	(93,812.68)	(105,069.86)	0.0000	4.3300	(2,011.9582)	0.0000	22.5672	(117.4423)	0.0000	2	(94.8751)	01/06/2025
603220.SH	12/23/2024	SDB3264255569	(2,672.00)	3.3757	(8,777.33)	(9,019.80)	0.0000	4.3300	(2,012.2384)	0.0000	1.0557	(5.0417)	0.0000	1	(3.9859)	01/06/2025
603220.SH	12/23/2024	SDB3264255569	(5,828.00)	3.3757	(19,144.57)	(19,673.42)	0.0000	4.3300	(2,012.2384)	0.0000	2.3027	(10.9966)	0.0000	1	(8.6939)	01/06/2025
603220.SH	12/23/2024	SDB3264255569	(900.00)	3.3757	(2,893.31)	(3,038.10)	0.0000	4.3300	(2,012.2384)	0.0000	0.3480	(1.6982)	0.0000	1	(1.3502)	01/06/2025
603220.SH	12/23/2024	SDB3264255569	(30,172.00)	3.3757	(93,812.68)	(101,850.78)	0.0000	4.3300	(2,012.2384)	0.0000	11.2836	(56.9300)	0.0000	1	(45.6464)	01/06/2025
603220.SH	12/20/2024	SDB3264255569	(900.00)	3.2749	(2,893.31)	(2,947.40)	0.0000	4.3300	(2,022.4253)	0.0000	1.0440	(4.9674)	0.0000	3	(3.9234)	01/06/2025
603220.SH	12/20/2024	SDB3264255569	(30,172.00)	3.2749	(93,812.68)	(98,809.95)	0.0000	4.3300	(2,022.4253)	0.0000	33.8507	(166.5298)	0.0000	3	(132.6790)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
WUHAN BESTER GROUP TELECOM CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603220.SH	12/19/2024	SDB3264255569	(35,600.00)	3.1369	(110,689.76)	(111,675.17)	0.0000	4.5800	(2,022.8296)	0.0000	14.0822	(62.7500)	0.0000	1	(48.6678)	01/06/2025
603220.SH	12/19/2024	SDB3264255569	(1,260.00)	3.1369	(3,878.45)	(3,952.55)	0.0000	4.5800	(2,022.8296)	0.0000	0.4934	(2.2209)	0.0000	1	(1.7275)	01/06/2025
603220.SH	12/18/2024	SDB3264255569	(200.00)	3.1282	(625.64)	(625.64)	0.0000	4.5800	(1,625.0000)	0.0000	0.0796	(0.2824)	0.0000	1	(0.2028)	01/06/2025
603220.SH	12/17/2024	SDB3261230641	(600.00)	3.1296	(1,821.10)	(1,877.75)	0.0000	4.5800	(2,017.0758)	0.0000	0.2317	(1.0521)	0.0000	1	(0.8204)	01/06/2025
603220.SH	12/17/2024	SDB3261230641	(100.00)	3.1296	(299.98)	(312.96)	0.0000	4.5800	(2,017.0758)	0.0000	0.0382	(0.1754)	0.0000	1	(0.1372)	01/06/2025
603220.SH	12/17/2024	SDB3261230641	(7,200.00)	3.1296	(21,950.44)	(22,532.98)	0.0000	4.5800	(2,017.0758)	0.0000	2.7926	(12.6252)	0.0000	1	(9.8326)	01/06/2025
603220.SH	12/17/2024	SDB3261230641	(5,500.00)	3.1296	(16,760.10)	(17,212.69)	0.0000	4.5800	(2,017.0758)	0.0000	2.1323	(9.6443)	0.0000	1	(7.5120)	01/06/2025
603220.SH	12/17/2024	SDB3261230641	(1,600.00)	3.1296	(4,805.52)	(5,007.33)	0.0000	4.5800	(2,017.0758)	0.0000	0.6114	(2.8056)	0.0000	1	(2.1942)	01/06/2025
603220.SH	12/17/2024	SDB3261230641	(3,500.00)	3.1296	(10,570.11)	(10,953.53)	0.0000	4.5800	(2,017.0758)	0.0000	1.3448	(6.1373)	0.0000	1	(4.7925)	01/06/2025
603220.SH	12/17/2024	SDB3261230641	(400.00)	3.1296	(1,223.86)	(1,251.83)	0.0000	4.5800	(2,017.0758)	0.0000	0.1557	(0.7014)	0.0000	1	(0.5457)	01/06/2025
603220.SH	12/17/2024	SDB3261230641	(100.00)	3.1296	(305.96)	(312.96)	0.0000	4.5800	(2,017.0758)	0.0000	0.0389	(0.1754)	0.0000	1	(0.1364)	01/06/2025
603220.SH	12/17/2024	SDB3261230641	(700.00)	3.1296	(2,141.75)	(2,190.71)	0.0000	4.5800	(2,017.0758)	0.0000	0.2725	(1.2275)	0.0000	1	(0.9550)	01/06/2025
603220.SH	12/17/2024	SDB3261230641	(200.00)	3.1296	(611.93)	(625.92)	0.0000	4.5800	(2,017.0758)	0.0000	0.0779	(0.3507)	0.0000	1	(0.2728)	01/06/2025
603220.SH	12/17/2024	SDB3261230641	(5,600.00)	3.1296	(17,133.97)	(17,525.65)	0.0000	4.5800	(2,017.0758)	0.0000	2.1798	(9.8196)	0.0000	1	(7.6398)	01/06/2025
603220.SH	12/17/2024	SDB3261230641	(500.00)	3.1296	(1,529.82)	(1,564.79)	0.0000	4.5800	(2,017.0758)	0.0000	0.1946	(0.8768)	0.0000	1	(0.6821)	01/06/2025
603220.SH	12/17/2024	SDB3261230641	(3,800.00)	3.1296	(11,626.62)	(11,892.40)	0.0000	4.5800	(2,017.0758)	0.0000	1.4792	(6.6633)	0.0000	1	(5.1841)	01/06/2025
603220.SH	12/17/2024	SDB3261230641	(500.00)	3.1296	(1,529.82)	(1,564.79)	0.0000	4.5800	(2,017.0758)	0.0000	0.1946	(0.8768)	0.0000	1	(0.6821)	01/06/2025
603220.SH	12/17/2024	SDB3261230641	(5,200.00)	3.1296	(15,910.12)	(16,273.82)	0.0000	4.5800	(2,017.0758)	0.0000	2.0241	(9.1182)	0.0000	1	(7.0941)	01/06/2025
603220.SH	12/17/2024	SDB3261230641	(500.00)	3.1296	(1,529.82)	(1,564.79)	0.0000	4.5800	(2,017.0758)	0.0000	0.1946	(0.8768)	0.0000	1	(0.6821)	01/06/2025
603220.SH	12/17/2024	SDB3261230641	(3,700.00)	3.1296	(11,320.66)	(11,579.45)	0.0000	4.5800	(2,017.0758)	0.0000	1.4402	(6.4880)	0.0000	1	(5.0477)	01/06/2025
603220.SH	12/17/2024	SDB3261230641	(1,400.00)	3.1296	(4,283.49)	(4,381.41)	0.0000	4.5800	(2,017.0758)	0.0000	0.5450	(2.4549)	0.0000	1	(1.9099)	01/06/2025
603220.SH	12/17/2024	SDB3261230641	(100.00)	3.1296	(305.96)	(312.96)	0.0000	4.5800	(2,017.0758)	0.0000	0.0389	(0.1754)	0.0000	1	(0.1364)	01/06/2025
603220.SH	12/17/2024	SDB3261230641	(500.00)	3.1296	(1,529.82)	(1,564.79)	0.0000	4.5800	(2,017.0758)	0.0000	0.1946	(0.8768)	0.0000	1	(0.6821)	01/06/2025
603220.SH	12/17/2024	SDB3261230641	(400.00)	3.1296	(1,223.86)	(1,251.83)	0.0000	4.5800	(2,017.0758)	0.0000	0.1557	(0.7014)	0.0000	1	(0.5457)	01/06/2025
603220.SH	12/17/2024	SDB3261230641	(800.00)	3.1296	(2,447.71)	(2,503.66)	0.0000	4.5800	(2,017.0758)	0.0000	0.3114	(1.4028)	0.0000	1	(1.0914)	01/06/2025
603220.SH	12/17/2024	SDB3261230641	(500.00)	3.1296	(1,529.82)	(1,564.79)	0.0000	4.5800	(2,017.0758)	0.0000	0.1946	(0.8768)	0.0000	1	(0.6821)	01/06/2025
603220.SH	12/17/2024	SDB3261230641	(1,100.00)	3.1296	(3,365.60)	(3,442.54)	0.0000	4.5800	(2,017.0758)	0.0000	0.4282	(1.9289)	0.0000	1	(1.5007)	01/06/2025
603220.SH	12/17/2024	SDB3261230641	(300.00)	3.1296	(917.89)	(938.87)	0.0000	4.5800	(2,017.0758)	0.0000	0.1168	(0.5261)	0.0000	1	(0.4093)	01/06/2025
603220.SH	12/16/2024	SDB3261230641	(600.00)	3.1475	(1,821.10)	(1,888.47)	0.0000	4.5800	(2,017.0758)	0.0000	0.2317	(1.0581)	0.0000	1	(0.8264)	01/06/2025
603220.SH	12/16/2024	SDB3261230641	(100.00)	3.1475	(299.98)	(314.75)	0.0000	4.5800	(2,017.0758)	0.0000	0.0382	(0.1764)	0.0000	1	(0.1382)	01/06/2025
603220.SH	12/16/2024	SDB3261230641	(7,200.00)	3.1475	(21,950.44)	(22,661.70)	0.0000	4.5800	(2,017.0758)	0.0000	2.7926	(12.6973)	0.0000	1	(9.9047)	01/06/2025
603220.SH	12/16/2024	SDB3261230641	(5,500.00)	3.1475	(16,760.10)	(17,311.02)	0.0000	4.5800	(2,017.0758)	0.0000	2.1323	(9.6993)	0.0000	1	(7.5671)	01/06/2025
603220.SH	12/16/2024	SDB3261230641	(1,600.00)	3.1475	(4,805.52)	(5,035.93)	0.0000	4.5800	(2,017.0758)	0.0000	0.6114	(2.8216)	0.0000	1	(2.2103)	01/06/2025
603220.SH	12/16/2024	SDB3261230641	(3,500.00)	3.1475	(10,570.11)	(11,016.10)	0.0000	4.5800	(2,017.0758)	0.0000	1.3448	(6.1723)	0.0000	1	(4.8276)	01/06/2025
603220.SH	12/16/2024	SDB3261230641	(400.00)	3.1475	(1,223.86)	(1,258.98)	0.0000	4.5800	(2,017.0758)	0.0000	0.1557	(0.7054)	0.0000	1	(0.5497)	01/06/2025
603220.SH	12/16/2024	SDB3261230641	(100.00)	3.1475	(305.96)	(314.75)	0.0000	4.5800	(2,017.0758)	0.0000	0.0389	(0.1764)	0.0000	1	(0.1374)	01/06/2025
603220.SH	12/16/2024	SDB3261230641	(700.00)	3.1475	(2,141.75)	(2,203.22)	0.0000	4.5800	(2,017.0758)	0.0000	0.2725	(1.2345)	0.0000	1	(0.9620)	01/06/2025
603220.SH	12/16/2024	SDB3261230641	(200.00)	3.1475	(611.93)	(629.49)	0.0000	4.5800	(2,017.0758)	0.0000	0.0779	(0.3527)	0.0000	1	(0.2749)	01/06/2025
603220.SH	12/16/2024	SDB3261230641	(5,600.00)	3.1475	(17,133.97)	(17,625.76)	0.0000	4.5800	(2,017.0758)	0.0000	2.1798	(9.8757)	0.0000	1	(7.6959)	01/06/2025
603220.SH	12/16/2024	SDB3261230641	(500.00)	3.1475	(1,529.82)	(1,573.73)	0.0000	4.5800	(2,017.0758)	0.0000	0.1946	(0.8818)	0.0000	1	(0.6871)	01/06/2025
603220.SH	12/16/2024	SDB3261230641	(3,800.00)	3.1475	(11,626.62)	(11,960.34)	0.0000	4.5800	(2,017.0758)	0.0000	1.4792	(6.7014)	0.0000	1	(5.2222)	01/06/2025
603220.SH	12/16/2024	SDB3261230641	(500.00)	3.1475	(1,529.82)	(1,573.73)	0.0000	4.5800	(2,017.0758)	0.0000	0.1946	(0.8818)	0.0000	1	(0.6871)	01/06/2025
603220.SH	12/16/2024	SDB3261230641	(5,200.00)	3.1475	(15,910.12)	(16,366.78)	0.0000	4.5800	(2,017.0758)	0.0000	2.0241	(9.1703)	0.0000	1	(7.1462)	01/06/2025
603220.SH	12/16/2024	SDB3261230641	(500.00)	3.1475	(1,529.82)	(1,573.73)	0.0000	4.5800	(2,017.0758)	0.0000	0.1946	(0.8818)	0.0000	1	(0.6871)	01/06/2025
603220.SH	12/16/2024	SDB3261230641	(3,700.00)	3.1475	(11,320.66)	(11,645.59)	0.0000	4.5800	(2,017.0758)	0.0000	1.4402	(6.5250)	0.0000	1	(5.0848)	01/06/2025
603220.SH	12/16/2024	SDB3261230641	(1,400.00)	3.1475	(4,283.49)	(4,406.44)	0.0000	4.5800	(2,017.0758)	0.0000	0.5450	(2.4689)	0.0000	1	(1.9240)	01/06/2025
603220.SH	12/16/2024	SDB3261230641	(100.00)	3.1475	(305.96)	(314.75)	0.0000	4.5800	(2,017.0758)	0.0000	0.0389	(0.1764)	0.0000	1	(0.1374)	01/06/2025
603220.SH	12/16/2024	SDB3261230641	(500.00)	3.1475	(1,529.82)	(1,573.73)	0.0000	4.5800	(2,017.0758)	0.0000	0.1946	(0.8818)	0.0000	1	(0.6871)	01/06/2025
603220.SH	12/16/2024	SDB3261230641	(400.00)	3.1475	(1,223.86)	(1,258.98)	0.0000	4.5800	(2,017.0758)	0.0000	0.1557	(0.7054)	0.0000	1	(0.5497)	01/06/2025
603220.SH	12/16/2024	SDB3261230641	(800.00)	3.1475	(2,447.71)	(2,517.97)	0.0000	4.5800	(2,017.0758)	0.0000	0.3114	(1.4108)	0.0000	1	(1.0994)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
WUHAN BESTER GROUP TELECOM CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603220.SH	12/16/2024	SDB3261230641	(500.00)	3.1475	(1,529.82)	(1,573.73)	0.0000	4.5800	(2,017.0758)	0.0000	0.1946	(0.8818)	0.0000	1	(0.6871)	01/06/2025
603220.SH	12/16/2024	SDB3261230641	(1,100.00)	3.1475	(3,365.60)	(3,462.20)	0.0000	4.5800	(2,017.0758)	0.0000	0.4282	(1.9399)	0.0000	1	(1.5117)	01/06/2025
603220.SH	12/16/2024	SDB3261230641	(300.00)	3.1475	(917.89)	(944.24)	0.0000	4.5800	(2,017.0758)	0.0000	0.1168	(0.5291)	0.0000	1	(0.4123)	01/06/2025
603220.SH	12/13/2024	SDB3261230641	(600.00)	3.0606	(1,821.10)	(1,836.34)	0.0000	4.5800	(2,017.0758)	0.0000	0.6951	(3.0867)	0.0000	3	(2.3916)	01/06/2025
603220.SH	12/13/2024	SDB3261230641	(100.00)	3.0606	(299.98)	(306.06)	0.0000	4.5800	(2,017.0758)	0.0000	0.1145	(0.5144)	0.0000	3	(0.4000)	01/06/2025
603220.SH	12/13/2024	SDB3261230641	(7,200.00)	3.0606	(21,950.44)	(22,030.16)	0.0000	4.5800	(2,017.0758)	0.0000	8.3778	(37.0404)	0.0000	3	(28.6626)	01/06/2025
603220.SH	12/13/2024	SDB3261230641	(5,500.00)	3.0606	(16,760.10)	(16,833.13)	0.0000	4.5800	(2,017.0758)	0.0000	6.3968	(28.2947)	0.0000	3	(21.8980)	01/06/2025
603220.SH	12/13/2024	SDB3261230641	(1,600.00)	3.0606	(4,805.52)	(4,896.91)	0.0000	4.5800	(2,017.0758)	0.0000	1.8341	(8.2312)	0.0000	3	(6.3971)	01/06/2025
603220.SH	12/13/2024	SDB3261230641	(3,500.00)	3.0606	(10,570.11)	(10,711.99)	0.0000	4.5800	(2,017.0758)	0.0000	4.0343	(18.0057)	0.0000	3	(13.9715)	01/06/2025
603220.SH	12/13/2024	SDB3261230641	(400.00)	3.0606	(1,223.86)	(1,224.23)	0.0000	4.5800	(2,017.0758)	0.0000	0.4671	(2.0578)	0.0000	3	(1.5907)	01/06/2025
603220.SH	12/13/2024	SDB3261230641	(100.00)	3.0606	(305.96)	(306.06)	0.0000	4.5800	(2,017.0758)	0.0000	0.1168	(0.5144)	0.0000	3	(0.3977)	01/06/2025
603220.SH	12/13/2024	SDB3261230641	(700.00)	3.0606	(2,141.75)	(2,142.40)	0.0000	4.5800	(2,017.0758)	0.0000	0.8174	(3.6011)	0.0000	3	(2.7837)	01/06/2025
603220.SH	12/13/2024	SDB3261230641	(200.00)	3.0606	(611.93)	(612.11)	0.0000	4.5800	(2,017.0758)	0.0000	0.2336	(1.0289)	0.0000	3	(0.7953)	01/06/2025
603220.SH	12/13/2024	SDB3261230641	(5,600.00)	3.0606	(17,133.97)	(17,139.19)	0.0000	4.5800	(2,017.0758)	0.0000	6.5395	(28.8092)	0.0000	3	(22.2697)	01/06/2025
603220.SH	12/13/2024	SDB3261230641	(500.00)	3.0606	(1,529.82)	(1,530.28)	0.0000	4.5800	(2,017.0758)	0.0000	0.5839	(2.5722)	0.0000	3	(1.9884)	01/06/2025
603220.SH	12/13/2024	SDB3261230641	(3,800.00)	3.0606	(11,626.62)	(11,630.16)	0.0000	4.5800	(2,017.0758)	0.0000	4.4375	(19.5491)	0.0000	3	(15.1116)	01/06/2025
603220.SH	12/13/2024	SDB3261230641	(500.00)	3.0606	(1,529.82)	(1,530.28)	0.0000	4.5800	(2,017.0758)	0.0000	0.5839	(2.5722)	0.0000	3	(1.9884)	01/06/2025
603220.SH	12/13/2024	SDB3261230641	(5,200.00)	3.0606	(15,910.12)	(15,914.96)	0.0000	4.5800	(2,017.0758)	0.0000	6.0724	(26.7514)	0.0000	3	(20.6790)	01/06/2025
603220.SH	12/13/2024	SDB3261230641	(500.00)	3.0606	(1,529.82)	(1,530.28)	0.0000	4.5800	(2,017.0758)	0.0000	0.5839	(2.5722)	0.0000	3	(1.9884)	01/06/2025
603220.SH	12/13/2024	SDB3261230641	(3,700.00)	3.0606	(11,320.66)	(11,324.11)	0.0000	4.5800	(2,017.0758)	0.0000	4.3207	(19.0346)	0.0000	3	(14.7139)	01/06/2025
603220.SH	12/13/2024	SDB3261230641	(1,400.00)	3.0606	(4,283.49)	(4,284.80)	0.0000	4.5800	(2,017.0758)	0.0000	1.6349	(7.2023)	0.0000	3	(5.5674)	01/06/2025
603220.SH	12/13/2024	SDB3261230641	(100.00)	3.0606	(305.96)	(306.06)	0.0000	4.5800	(2,017.0758)	0.0000	0.1168	(0.5144)	0.0000	3	(0.3977)	01/06/2025
603220.SH	12/13/2024	SDB3261230641	(500.00)	3.0606	(1,529.82)	(1,530.28)	0.0000	4.5800	(2,017.0758)	0.0000	0.5839	(2.5722)	0.0000	3	(1.9884)	01/06/2025
603220.SH	12/13/2024	SDB3261230641	(400.00)	3.0606	(1,223.86)	(1,224.23)	0.0000	4.5800	(2,017.0758)	0.0000	0.4671	(2.0578)	0.0000	3	(1.5907)	01/06/2025
603220.SH	12/13/2024	SDB3261230641	(800.00)	3.0606	(2,447.71)	(2,448.46)	0.0000	4.5800	(2,017.0758)	0.0000	0.9342	(4.1156)	0.0000	3	(3.1814)	01/06/2025
603220.SH	12/13/2024	SDB3261230641	(500.00)	3.0606	(1,529.82)	(1,530.28)	0.0000	4.5800	(2,017.0758)	0.0000	0.5839	(2.5722)	0.0000	3	(1.9884)	01/06/2025
603220.SH	12/13/2024	SDB3261230641	(1,100.00)	3.0606	(3,365.60)	(3,366.63)	0.0000	4.5800	(2,017.0758)	0.0000	1.2845	(5.6589)	0.0000	3	(4.3744)	01/06/2025
603220.SH	12/13/2024	SDB3261230641	(300.00)	3.0606	(917.89)	(918.17)	0.0000	4.5800	(2,017.0758)	0.0000	0.3503	(1.5433)	0.0000	3	(1.1930)	01/06/2025
603220.SH	12/12/2024	SDB3261230641	(600.00)	3.0212	(1,821.10)	(1,812.75)	0.0000	4.5800	(2,017.0758)	0.0000	0.2317	(1.0157)	0.0000	1	(0.7840)	01/06/2025
603220.SH	12/12/2024	SDB3261230641	(100.00)	3.0212	(299.98)	(302.12)	0.0000	4.5800	(2,017.0758)	0.0000	0.0382	(0.1693)	0.0000	1	(0.1311)	01/06/2025
603220.SH	12/12/2024	SDB3261230641	(7,200.00)	3.0212	(21,950.44)	(21,752.95)	0.0000	4.5800	(2,017.0758)	0.0000	2.7926	(12.1882)	0.0000	1	(9.3956)	01/06/2025
603220.SH	12/12/2024	SDB3261230641	(5,500.00)	3.0212	(16,760.10)	(16,616.84)	0.0000	4.5800	(2,017.0758)	0.0000	2.1323	(9.3104)	0.0000	1	(7.1781)	01/06/2025
603220.SH	12/12/2024	SDB3261230641	(1,600.00)	3.0212	(4,805.52)	(4,833.99)	0.0000	4.5800	(2,017.0758)	0.0000	0.6114	(2.7085)	0.0000	1	(2.0971)	01/06/2025
603220.SH	12/12/2024	SDB3261230641	(3,500.00)	3.0212	(10,570.11)	(10,574.35)	0.0000	4.5800	(2,017.0758)	0.0000	1.3448	(5.9248)	0.0000	1	(4.5800)	01/06/2025
603220.SH	12/12/2024	SDB3261230641	(400.00)	3.0212	(1,223.86)	(1,208.50)	0.0000	4.5800	(2,017.0758)	0.0000	0.1557	(0.6771)	0.0000	1	(0.5214)	01/06/2025
603220.SH	12/12/2024	SDB3261230641	(100.00)	3.0212	(305.96)	(302.12)	0.0000	4.5800	(2,017.0758)	0.0000	0.0389	(0.1693)	0.0000	1	(0.1304)	01/06/2025
603220.SH	12/12/2024	SDB3261230641	(700.00)	3.0212	(2,141.75)	(2,114.87)	0.0000	4.5800	(2,017.0758)	0.0000	0.2725	(1.1850)	0.0000	1	(0.9125)	01/06/2025
603220.SH	12/12/2024	SDB3261230641	(200.00)	3.0212	(611.93)	(604.25)	0.0000	4.5800	(2,017.0758)	0.0000	0.0779	(0.3386)	0.0000	1	(0.2607)	01/06/2025
603220.SH	12/12/2024	SDB3261230641	(5,600.00)	3.0212	(17,133.97)	(16,918.96)	0.0000	4.5800	(2,017.0758)	0.0000	2.1798	(9.4797)	0.0000	1	(7.2999)	01/06/2025
603220.SH	12/12/2024	SDB3261230641	(500.00)	3.0212	(1,529.82)	(1,510.62)	0.0000	4.5800	(2,017.0758)	0.0000	0.1946	(0.8464)	0.0000	1	(0.6518)	01/06/2025
603220.SH	12/12/2024	SDB3261230641	(3,800.00)	3.0212	(11,626.62)	(11,480.72)	0.0000	4.5800	(2,017.0758)	0.0000	1.4792	(6.4326)	0.0000	1	(4.9535)	01/06/2025
603220.SH	12/12/2024	SDB3261230641	(500.00)	3.0212	(1,529.82)	(1,510.62)	0.0000	4.5800	(2,017.0758)	0.0000	0.1946	(0.8464)	0.0000	1	(0.6518)	01/06/2025
603220.SH	12/12/2024	SDB3261230641	(5,200.00)	3.0212	(15,910.12)	(15,710.46)	0.0000	4.5800	(2,017.0758)	0.0000	2.0241	(8.8026)	0.0000	1	(6.7784)	01/06/2025
603220.SH	12/12/2024	SDB3261230641	(500.00)	3.0212	(1,529.82)	(1,510.62)	0.0000	4.5800	(2,017.0758)	0.0000	0.1946	(0.8464)	0.0000	1	(0.6518)	01/06/2025
603220.SH	12/12/2024	SDB3261230641	(3,700.00)	3.0212	(11,320.66)	(11,178.60)	0.0000	4.5800	(2,017.0758)	0.0000	1.4402	(6.2634)	0.0000	1	(4.8231)	01/06/2025
603220.SH	12/12/2024	SDB3261230641	(1,400.00)	3.0212	(4,283.49)	(4,229.74)	0.0000	4.5800	(2,017.0758)	0.0000	0.5450	(2.3699)	0.0000	1	(1.8250)	01/06/2025
603220.SH	12/12/2024	SDB3261230641	(100.00)	3.0212	(305.96)	(302.12)	0.0000	4.5800	(2,017.0758)	0.0000	0.0389	(0.1693)	0.0000	1	(0.1304)	01/06/2025
603220.SH	12/12/2024	SDB3261230641	(500.00)	3.0212	(1,529.82)	(1,510.62)	0.0000	4.5800	(2,017.0758)	0.0000	0.1946	(0.8464)	0.0000	1	(0.6518)	01/06/2025
603220.SH	12/12/2024	SDB3261230641	(400.00)	3.0212	(1,223.86)	(1,208.50)	0.0000	4.5800	(2,017.0758)	0.0000	0.1557	(0.6771)	0.0000	1	(0.5214)	01/06/2025
603220.SH	12/12/2024	SDB3261230641	(800.00)	3.0212	(2,447.71)	(2,416.99)	0.0000	4.5800	(2,017.0758)	0.0000	0.3114	(1.3542)	0.0000	1	(1.0428)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
WUHAN BESTER GROUP TELECOM CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603220.SH	12/12/2024	SDB3261230641	(500.00)	3.0212	(1,529.82)	(1,510.62)	0.0000	4.5800	(2,017.0758)	0.0000	0.1946	(0.8464)	0.0000	1	(0.6518)	01/06/2025
603220.SH	12/12/2024	SDB3261230641	(1,100.00)	3.0212	(3,365.60)	(3,323.37)	0.0000	4.5800	(2,017.0758)	0.0000	0.4282	(1.8621)	0.0000	1	(1.4339)	01/06/2025
603220.SH	12/12/2024	SDB3261230641	(300.00)	3.0212	(917.89)	(906.37)	0.0000	4.5800	(2,017.0758)	0.0000	0.1168	(0.5078)	0.0000	1	(0.3911)	01/06/2025
603220.SH	12/11/2024	SDB3261230641	(7,200.00)	3.0730	(21,950.44)	(22,125.48)	0.0000	4.5800	(2,015.3628)	0.0000	2.7926	(12.3864)	0.0000	1	(9.5938)	01/06/2025
603220.SH	12/11/2024	SDB3261230641	(5,500.00)	3.0730	(16,760.10)	(16,901.41)	0.0000	4.5800	(2,015.3628)	0.0000	2.1323	(9.4618)	0.0000	1	(7.3295)	01/06/2025
603220.SH	12/11/2024	SDB3261230641	(1,600.00)	3.0730	(4,805.52)	(4,916.77)	0.0000	4.5800	(2,015.3628)	0.0000	0.6114	(2.7525)	0.0000	1	(2.1412)	01/06/2025
603220.SH	12/11/2024	SDB3261230641	(3,500.00)	3.0730	(10,570.11)	(10,755.44)	0.0000	4.5800	(2,015.3628)	0.0000	1.3448	(6.0211)	0.0000	1	(4.6764)	01/06/2025
603220.SH	12/11/2024	SDB3261230641	(400.00)	3.0730	(1,223.86)	(1,229.19)	0.0000	4.5800	(2,015.3628)	0.0000	0.1557	(0.6881)	0.0000	1	(0.5324)	01/06/2025
603220.SH	12/11/2024	SDB3261230641	(100.00)	3.0730	(305.96)	(307.30)	0.0000	4.5800	(2,015.3628)	0.0000	0.0389	(0.1720)	0.0000	1	(0.1331)	01/06/2025
603220.SH	12/11/2024	SDB3261230641	(700.00)	3.0730	(2,141.75)	(2,151.09)	0.0000	4.5800	(2,015.3628)	0.0000	0.2725	(1.2042)	0.0000	1	(0.9318)	01/06/2025
603220.SH	12/11/2024	SDB3261230641	(200.00)	3.0730	(611.93)	(614.60)	0.0000	4.5800	(2,015.3628)	0.0000	0.0779	(0.3441)	0.0000	1	(0.2662)	01/06/2025
603220.SH	12/11/2024	SDB3261230641	(5,600.00)	3.0730	(17,133.97)	(17,208.70)	0.0000	4.5800	(2,015.3628)	0.0000	2.1798	(9.6338)	0.0000	1	(7.4540)	01/06/2025
603220.SH	12/11/2024	SDB3261230641	(500.00)	3.0730	(1,529.82)	(1,536.49)	0.0000	4.5800	(2,015.3628)	0.0000	0.1946	(0.8602)	0.0000	1	(0.6655)	01/06/2025
603220.SH	12/11/2024	SDB3261230641	(3,800.00)	3.0730	(11,626.62)	(11,677.34)	0.0000	4.5800	(2,015.3628)	0.0000	1.4792	(6.5372)	0.0000	1	(5.0581)	01/06/2025
603220.SH	12/11/2024	SDB3261230641	(500.00)	3.0730	(1,529.82)	(1,536.49)	0.0000	4.5800	(2,015.3628)	0.0000	0.1946	(0.8602)	0.0000	1	(0.6655)	01/06/2025
603220.SH	12/11/2024	SDB3261230641	(5,200.00)	3.0730	(15,910.12)	(15,979.51)	0.0000	4.5800	(2,015.3628)	0.0000	2.0241	(8.9457)	0.0000	1	(6.9216)	01/06/2025
603220.SH	12/11/2024	SDB3261230641	(500.00)	3.0730	(1,529.82)	(1,536.49)	0.0000	4.5800	(2,015.3628)	0.0000	0.1946	(0.8602)	0.0000	1	(0.6655)	01/06/2025
603220.SH	12/11/2024	SDB3261230641	(3,700.00)	3.0730	(11,320.66)	(11,370.04)	0.0000	4.5800	(2,015.3628)	0.0000	1.4402	(6.3652)	0.0000	1	(4.9250)	01/06/2025
603220.SH	12/11/2024	SDB3261230641	(1,400.00)	3.0730	(4,283.49)	(4,302.18)	0.0000	4.5800	(2,015.3628)	0.0000	0.5450	(2.4085)	0.0000	1	(1.8635)	01/06/2025
603220.SH	12/11/2024	SDB3261230641	(100.00)	3.0730	(305.96)	(307.30)	0.0000	4.5800	(2,015.3628)	0.0000	0.0389	(0.1720)	0.0000	1	(0.1331)	01/06/2025
603220.SH	12/11/2024	SDB3261230641	(500.00)	3.0730	(1,529.82)	(1,536.49)	0.0000	4.5800	(2,015.3628)	0.0000	0.1946	(0.8602)	0.0000	1	(0.6655)	01/06/2025
603220.SH	12/11/2024	SDB3261230641	(400.00)	3.0730	(1,223.86)	(1,229.19)	0.0000	4.5800	(2,015.3628)	0.0000	0.1557	(0.6881)	0.0000	1	(0.5324)	01/06/2025
603220.SH	12/11/2024	SDB3261230641	(800.00)	3.0730	(2,447.71)	(2,458.39)	0.0000	4.5800	(2,015.3628)	0.0000	0.3114	(1.3763)	0.0000	1	(1.0649)	01/06/2025
603220.SH	12/11/2024	SDB3261230641	(500.00)	3.0730	(1,529.82)	(1,536.49)	0.0000	4.5800	(2,015.3628)	0.0000	0.1946	(0.8602)	0.0000	1	(0.6655)	01/06/2025
603220.SH	12/11/2024	SDB3261230641	(1,100.00)	3.0730	(3,365.60)	(3,380.28)	0.0000	4.5800	(2,015.3628)	0.0000	0.4282	(1.8924)	0.0000	1	(1.4642)	01/06/2025
603220.SH	12/11/2024	SDB3261230641	(300.00)	3.0730	(917.89)	(921.89)	0.0000	4.5800	(2,015.3628)	0.0000	0.1168	(0.5161)	0.0000	1	(0.3993)	01/06/2025
603220.SH	12/10/2024	SDB3261230641	(1,600.00)	3.0389	(4,805.52)	(4,862.28)	0.0000	4.5800	(2,011.4649)	0.0000	0.6114	(2.7168)	0.0000	1	(2.1054)	01/06/2025
603220.SH	12/10/2024	SDB3261230641	(3,500.00)	3.0389	(10,570.11)	(10,636.24)	0.0000	4.5800	(2,011.4649)	0.0000	1.3448	(5.9429)	0.0000	1	(4.5981)	01/06/2025
603220.SH	12/10/2024	SDB3261230641	(400.00)	3.0389	(1,223.86)	(1,215.57)	0.0000	4.5800	(2,011.4649)	0.0000	0.1557	(0.6792)	0.0000	1	(0.5235)	01/06/2025
603220.SH	12/10/2024	SDB3261230641	(100.00)	3.0389	(305.96)	(303.89)	0.0000	4.5800	(2,011.4649)	0.0000	0.0389	(0.1698)	0.0000	1	(0.1309)	01/06/2025
603220.SH	12/10/2024	SDB3261230641	(700.00)	3.0389	(2,141.75)	(2,127.25)	0.0000	4.5800	(2,011.4649)	0.0000	0.2725	(1.1886)	0.0000	1	(0.9161)	01/06/2025
603220.SH	12/10/2024	SDB3261230641	(200.00)	3.0389	(611.93)	(607.78)	0.0000	4.5800	(2,011.4649)	0.0000	0.0779	(0.3396)	0.0000	1	(0.2617)	01/06/2025
603220.SH	12/10/2024	SDB3261230641	(5,600.00)	3.0389	(17,133.97)	(17,017.98)	0.0000	4.5800	(2,011.4649)	0.0000	2.1798	(9.5086)	0.0000	1	(7.3288)	01/06/2025
603220.SH	12/10/2024	SDB3261230641	(500.00)	3.0389	(1,529.82)	(1,519.46)	0.0000	4.5800	(2,011.4649)	0.0000	0.1946	(0.8490)	0.0000	1	(0.6544)	01/06/2025
603220.SH	12/10/2024	SDB3261230641	(3,800.00)	3.0389	(11,626.62)	(11,547.91)	0.0000	4.5800	(2,011.4649)	0.0000	1.4792	(6.4523)	0.0000	1	(4.9731)	01/06/2025
603220.SH	12/10/2024	SDB3261230641	(500.00)	3.0389	(1,529.82)	(1,519.46)	0.0000	4.5800	(2,011.4649)	0.0000	0.1946	(0.8490)	0.0000	1	(0.6544)	01/06/2025
603220.SH	12/10/2024	SDB3261230641	(5,200.00)	3.0389	(15,910.12)	(15,802.41)	0.0000	4.5800	(2,011.4649)	0.0000	2.0241	(8.8294)	0.0000	1	(6.8053)	01/06/2025
603220.SH	12/10/2024	SDB3261230641	(500.00)	3.0389	(1,529.82)	(1,519.46)	0.0000	4.5800	(2,011.4649)	0.0000	0.1946	(0.8490)	0.0000	1	(0.6544)	01/06/2025
603220.SH	12/10/2024	SDB3261230641	(3,700.00)	3.0389	(11,320.66)	(11,244.02)	0.0000	4.5800	(2,011.4649)	0.0000	1.4402	(6.2825)	0.0000	1	(4.8422)	01/06/2025
603220.SH	12/10/2024	SDB3261230641	(1,400.00)	3.0389	(4,283.49)	(4,254.49)	0.0000	4.5800	(2,011.4649)	0.0000	0.5450	(2.3772)	0.0000	1	(1.8322)	01/06/2025
603220.SH	12/10/2024	SDB3261230641	(100.00)	3.0389	(305.96)	(303.89)	0.0000	4.5800	(2,011.4649)	0.0000	0.0389	(0.1698)	0.0000	1	(0.1309)	01/06/2025
603220.SH	12/10/2024	SDB3261230641	(500.00)	3.0389	(1,529.82)	(1,519.46)	0.0000	4.5800	(2,011.4649)	0.0000	0.1946	(0.8490)	0.0000	1	(0.6544)	01/06/2025
603220.SH	12/10/2024	SDB3261230641	(400.00)	3.0389	(1,223.86)	(1,215.57)	0.0000	4.5800	(2,011.4649)	0.0000	0.1557	(0.6792)	0.0000	1	(0.5235)	01/06/2025
603220.SH	12/10/2024	SDB3261230641	(800.00)	3.0389	(2,447.71)	(2,431.14)	0.0000	4.5800	(2,011.4649)	0.0000	0.3114	(1.3584)	0.0000	1	(1.0470)	01/06/2025
603220.SH	12/10/2024	SDB3261230641	(500.00)	3.0389	(1,529.82)	(1,519.46)	0.0000	4.5800	(2,011.4649)	0.0000	0.1946	(0.8490)	0.0000	1	(0.6544)	01/06/2025
603220.SH	12/10/2024	SDB3261230641	(1,100.00)	3.0389	(3,365.60)	(3,342.82)	0.0000	4.5800	(2,011.4649)	0.0000	0.4282	(1.8678)	0.0000	1	(1.4396)	01/06/2025
603220.SH	12/10/2024	SDB3261230641	(300.00)	3.0389	(917.89)	(911.68)	0.0000	4.5800	(2,011.4649)	0.0000	0.1168	(0.5094)	0.0000	1	(0.3926)	01/06/2025
603220.SH	12/09/2024	SDB3261230641	(1,600.00)	2.9842	(4,805.52)	(4,774.74)	0.0000	4.5800	(2,011.4649)	0.0000	0.6114	(2.6678)	0.0000	1	(2.0565)	01/06/2025
603220.SH	12/09/2024	SDB3261230641	(3,500.00)	2.9842	(10,570.11)	(10,444.75)	0.0000	4.5800	(2,011.4649)	0.0000	1.3448	(5.8359)	0.0000	1	(4.4911)	01/06/2025
603220.SH	12/09/2024	SDB3261230641	(400.00)	2.9842	(1,223.86)	(1,193.69)	0.0000	4.5800	(2,011.4649)	0.0000	0.1557	(0.6670)	0.0000	1	(0.5113)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
WUHAN BESTER GROUP TELECOM CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603220.SH	12/09/2024	SDB3261230641	(100.00)	2.9842	(305.96)	(298.42)	0.0000	4.5800	(2,011.4649)	0.0000	0.0389	(0.1667)	0.0000	1	(0.1278)	01/06/2025
603220.SH	12/09/2024	SDB3261230641	(700.00)	2.9842	(2,141.75)	(2,088.95)	0.0000	4.5800	(2,011.4649)	0.0000	0.2725	(1.1672)	0.0000	1	(0.8947)	01/06/2025
603220.SH	12/09/2024	SDB3261230641	(200.00)	2.9842	(611.93)	(596.84)	0.0000	4.5800	(2,011.4649)	0.0000	0.0779	(0.3335)	0.0000	1	(0.2556)	01/06/2025
603220.SH	12/09/2024	SDB3261230641	(5,600.00)	2.9842	(17,133.97)	(16,711.60)	0.0000	4.5800	(2,011.4649)	0.0000	2.1798	(9.3374)	0.0000	1	(7.1576)	01/06/2025
603220.SH	12/09/2024	SDB3261230641	(500.00)	2.9842	(1,529.82)	(1,492.11)	0.0000	4.5800	(2,011.4649)	0.0000	0.1946	(0.8337)	0.0000	1	(0.6391)	01/06/2025
603220.SH	12/09/2024	SDB3261230641	(3,800.00)	2.9842	(11,626.62)	(11,340.01)	0.0000	4.5800	(2,011.4649)	0.0000	1.4792	(6.3361)	0.0000	1	(4.8570)	01/06/2025
603220.SH	12/09/2024	SDB3261230641	(500.00)	2.9842	(1,529.82)	(1,492.11)	0.0000	4.5800	(2,011.4649)	0.0000	0.1946	(0.8337)	0.0000	1	(0.6391)	01/06/2025
603220.SH	12/09/2024	SDB3261230641	(5,200.00)	2.9842	(15,910.12)	(15,517.91)	0.0000	4.5800	(2,011.4649)	0.0000	2.0241	(8.6705)	0.0000	1	(6.6464)	01/06/2025
603220.SH	12/09/2024	SDB3261230641	(500.00)	2.9842	(1,529.82)	(1,492.11)	0.0000	4.5800	(2,011.4649)	0.0000	0.1946	(0.8337)	0.0000	1	(0.6391)	01/06/2025
603220.SH	12/09/2024	SDB3261230641	(3,700.00)	2.9842	(11,320.66)	(11,041.59)	0.0000	4.5800	(2,011.4649)	0.0000	1.4402	(6.1694)	0.0000	1	(4.7291)	01/06/2025
603220.SH	12/09/2024	SDB3261230641	(1,400.00)	2.9842	(4,283.49)	(4,177.90)	0.0000	4.5800	(2,011.4649)	0.0000	0.5450	(2.3344)	0.0000	1	(1.7894)	01/06/2025
603220.SH	12/09/2024	SDB3261230641	(100.00)	2.9842	(305.96)	(298.42)	0.0000	4.5800	(2,011.4649)	0.0000	0.0389	(0.1667)	0.0000	1	(0.1278)	01/06/2025
603220.SH	12/09/2024	SDB3261230641	(500.00)	2.9842	(1,529.82)	(1,492.11)	0.0000	4.5800	(2,011.4649)	0.0000	0.1946	(0.8337)	0.0000	1	(0.6391)	01/06/2025
603220.SH	12/09/2024	SDB3261230641	(400.00)	2.9842	(1,223.86)	(1,193.69)	0.0000	4.5800	(2,011.4649)	0.0000	0.1557	(0.6670)	0.0000	1	(0.5113)	01/06/2025
603220.SH	12/09/2024	SDB3261230641	(800.00)	2.9842	(2,447.71)	(2,387.37)	0.0000	4.5800	(2,011.4649)	0.0000	0.3114	(1.3339)	0.0000	1	(1.0225)	01/06/2025
603220.SH	12/09/2024	SDB3261230641	(500.00)	2.9842	(1,529.82)	(1,492.11)	0.0000	4.5800	(2,011.4649)	0.0000	0.1946	(0.8337)	0.0000	1	(0.6391)	01/06/2025
603220.SH	12/09/2024	SDB3261230641	(1,100.00)	2.9842	(3,365.60)	(3,282.64)	0.0000	4.5800	(2,011.4649)	0.0000	0.4282	(1.8341)	0.0000	1	(1.4060)	01/06/2025
603220.SH	12/09/2024	SDB3261230641	(300.00)	2.9842	(917.89)	(895.26)	0.0000	4.5800	(2,011.4649)	0.0000	0.1168	(0.5002)	0.0000	1	(0.3834)	01/06/2025
603220.SH	12/06/2024	SDB3261230641	(400.00)	3.0386	(1,223.86)	(1,215.43)	0.0000	4.5800	(2,047.6235)	0.0000	0.4671	(2.0739)	0.0000	3	(1.6068)	01/06/2025
603220.SH	12/06/2024	SDB3261230641	(100.00)	3.0386	(305.96)	(303.86)	0.0000	4.5800	(2,047.6235)	0.0000	0.1168	(0.5185)	0.0000	3	(0.4017)	01/06/2025
603220.SH	12/06/2024	SDB3261230641	(700.00)	3.0386	(2,141.75)	(2,126.99)	0.0000	4.5800	(2,047.6235)	0.0000	0.8174	(3.6294)	0.0000	3	(2.8120)	01/06/2025
603220.SH	12/06/2024	SDB3261230641	(200.00)	3.0386	(611.93)	(607.71)	0.0000	4.5800	(2,047.6235)	0.0000	0.2336	(1.0370)	0.0000	3	(0.8034)	01/06/2025
603220.SH	12/06/2024	SDB3261230641	(5,600.00)	3.0386	(17,133.97)	(17,015.96)	0.0000	4.5800	(2,047.6235)	0.0000	6.5395	(29.0352)	0.0000	3	(22.4958)	01/06/2025
603220.SH	12/06/2024	SDB3261230641	(500.00)	3.0386	(1,529.82)	(1,519.28)	0.0000	4.5800	(2,047.6235)	0.0000	0.5839	(2.5924)	0.0000	3	(2.0086)	01/06/2025
603220.SH	12/06/2024	SDB3261230641	(3,800.00)	3.0386	(11,626.62)	(11,546.54)	0.0000	4.5800	(2,047.6235)	0.0000	4.4375	(19.7025)	0.0000	3	(15.2650)	01/06/2025
603220.SH	12/06/2024	SDB3261230641	(500.00)	3.0386	(1,529.82)	(1,519.28)	0.0000	4.5800	(2,047.6235)	0.0000	0.5839	(2.5924)	0.0000	3	(2.0086)	01/06/2025
603220.SH	12/06/2024	SDB3261230641	(5,200.00)	3.0386	(15,910.12)	(15,800.53)	0.0000	4.5800	(2,047.6235)	0.0000	6.0724	(26.9613)	0.0000	3	(20.8889)	01/06/2025
603220.SH	12/06/2024	SDB3261230641	(500.00)	3.0386	(1,529.82)	(1,519.28)	0.0000	4.5800	(2,047.6235)	0.0000	0.5839	(2.5924)	0.0000	3	(2.0086)	01/06/2025
603220.SH	12/06/2024	SDB3261230641	(3,700.00)	3.0386	(11,320.66)	(11,242.69)	0.0000	4.5800	(2,047.6235)	0.0000	4.3207	(19.1840)	0.0000	3	(14.8633)	01/06/2025
603220.SH	12/06/2024	SDB3261230641	(1,400.00)	3.0386	(4,283.49)	(4,253.99)	0.0000	4.5800	(2,047.6235)	0.0000	1.6349	(7.2588)	0.0000	3	(5.6239)	01/06/2025
603220.SH	12/06/2024	SDB3261230641	(100.00)	3.0386	(305.96)	(303.86)	0.0000	4.5800	(2,047.6235)	0.0000	0.1168	(0.5185)	0.0000	3	(0.4017)	01/06/2025
603220.SH	12/06/2024	SDB3261230641	(500.00)	3.0386	(1,529.82)	(1,519.28)	0.0000	4.5800	(2,047.6235)	0.0000	0.5839	(2.5924)	0.0000	3	(2.0086)	01/06/2025
603220.SH	12/06/2024	SDB3261230641	(400.00)	3.0386	(1,223.86)	(1,215.43)	0.0000	4.5800	(2,047.6235)	0.0000	0.4671	(2.0739)	0.0000	3	(1.6068)	01/06/2025
603220.SH	12/06/2024	SDB3261230641	(800.00)	3.0386	(2,447.71)	(2,430.85)	0.0000	4.5800	(2,047.6235)	0.0000	0.9342	(4.1479)	0.0000	3	(3.2137)	01/06/2025
603220.SH	12/06/2024	SDB3261230641	(500.00)	3.0386	(1,529.82)	(1,519.28)	0.0000	4.5800	(2,047.6235)	0.0000	0.5839	(2.5924)	0.0000	3	(2.0086)	01/06/2025
603220.SH	12/06/2024	SDB3261230641	(1,100.00)	3.0386	(3,365.60)	(3,342.42)	0.0000	4.5800	(2,047.6235)	0.0000	1.2845	(5.7033)	0.0000	3	(4.4188)	01/06/2025
603220.SH	12/06/2024	SDB3261230641	(300.00)	3.0386	(917.89)	(911.57)	0.0000	4.5800	(2,047.6235)	0.0000	0.3503	(1.5555)	0.0000	3	(1.2051)	01/06/2025
603220.SH	12/05/2024	SDB3261230641	(400.00)	3.0906	(1,223.86)	(1,236.25)	0.0000	4.5800	(2,047.6235)	0.0000	0.1557	(0.7032)	0.0000	1	(0.5475)	01/06/2025
603220.SH	12/05/2024	SDB3261230641	(100.00)	3.0906	(305.96)	(309.06)	0.0000	4.5800	(2,047.6235)	0.0000	0.0389	(0.1758)	0.0000	1	(0.1369)	01/06/2025
603220.SH	12/05/2024	SDB3261230641	(700.00)	3.0906	(2,141.75)	(2,163.44)	0.0000	4.5800	(2,047.6235)	0.0000	0.2725	(1.2305)	0.0000	1	(0.9581)	01/06/2025
603220.SH	12/05/2024	SDB3261230641	(200.00)	3.0906	(611.93)	(618.13)	0.0000	4.5800	(2,047.6235)	0.0000	0.0779	(0.3516)	0.0000	1	(0.2737)	01/06/2025
603220.SH	12/05/2024	SDB3261230641	(5,600.00)	3.0906	(17,133.97)	(17,307.51)	0.0000	4.5800	(2,047.6235)	0.0000	2.1798	(9.8442)	0.0000	1	(7.6644)	01/06/2025
603220.SH	12/05/2024	SDB3261230641	(500.00)	3.0906	(1,529.82)	(1,545.31)	0.0000	4.5800	(2,047.6235)	0.0000	0.1946	(0.8789)	0.0000	1	(0.6843)	01/06/2025
603220.SH	12/05/2024	SDB3261230641	(3,800.00)	3.0906	(11,626.62)	(11,744.38)	0.0000	4.5800	(2,047.6235)	0.0000	1.4792	(6.6800)	0.0000	1	(5.2009)	01/06/2025
603220.SH	12/05/2024	SDB3261230641	(500.00)	3.0906	(1,529.82)	(1,545.31)	0.0000	4.5800	(2,047.6235)	0.0000	0.1946	(0.8789)	0.0000	1	(0.6843)	01/06/2025
603220.SH	12/05/2024	SDB3261230641	(5,200.00)	3.0906	(15,910.12)	(16,071.26)	0.0000	4.5800	(2,047.6235)	0.0000	2.0241	(9.1411)	0.0000	1	(7.1170)	01/06/2025
603220.SH	12/05/2024	SDB3261230641	(500.00)	3.0906	(1,529.82)	(1,545.31)	0.0000	4.5800	(2,047.6235)	0.0000	0.1946	(0.8789)	0.0000	1	(0.6843)	01/06/2025
603220.SH	12/05/2024	SDB3261230641	(3,700.00)	3.0906	(11,320.66)	(11,435.32)	0.0000	4.5800	(2,047.6235)	0.0000	1.4402	(6.5042)	0.0000	1	(5.0640)	01/06/2025
603220.SH	12/05/2024	SDB3261230641	(1,400.00)	3.0906	(4,283.49)	(4,326.88)	0.0000	4.5800	(2,047.6235)	0.0000	0.5450	(2.4611)	0.0000	1	(1.9161)	01/06/2025
603220.SH	12/05/2024	SDB3261230641	(100.00)	3.0906	(305.96)	(309.06)	0.0000	4.5800	(2,047.6235)	0.0000	0.0389	(0.1758)	0.0000	1	(0.1369)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
WUHAN BESTER GROUP TELECOM CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603220.SH	12/05/2024	SDB3261230641	(500.00)	3.0906	(1,529.82)	(1,545.31)	0.0000	4.5800	(2,047.6235)	0.0000	0.1946	(0.8789)	0.0000	1	(0.6843)	01/06/2025
603220.SH	12/05/2024	SDB3261230641	(400.00)	3.0906	(1,223.86)	(1,236.25)	0.0000	4.5800	(2,047.6235)	0.0000	0.1557	(0.7032)	0.0000	1	(0.5475)	01/06/2025
603220.SH	12/05/2024	SDB3261230641	(800.00)	3.0906	(2,447.71)	(2,472.50)	0.0000	4.5800	(2,047.6235)	0.0000	0.3114	(1.4063)	0.0000	1	(1.0949)	01/06/2025
603220.SH	12/05/2024	SDB3261230641	(500.00)	3.0906	(1,529.82)	(1,545.31)	0.0000	4.5800	(2,047.6235)	0.0000	0.1946	(0.8789)	0.0000	1	(0.6843)	01/06/2025
603220.SH	12/05/2024	SDB3261230641	(1,100.00)	3.0906	(3,365.60)	(3,399.69)	0.0000	4.5800	(2,047.6235)	0.0000	0.4282	(1.9337)	0.0000	1	(1.5055)	01/06/2025
603220.SH	12/05/2024	SDB3261230641	(300.00)	3.0906	(917.89)	(927.19)	0.0000	4.5800	(2,047.6235)	0.0000	0.1168	(0.5274)	0.0000	1	(0.4106)	01/06/2025
603220.SH	12/04/2024	SDB3261230641	(400.00)	3.0596	(1,223.86)	(1,223.86)	0.0000	4.5800	(2,047.6235)	0.0000	0.1557	(0.6961)	0.0000	1	(0.5404)	01/06/2025
603220.SH	12/04/2024	SDB3261230641	(100.00)	3.0596	(305.96)	(305.96)	0.0000	4.5800	(2,047.6235)	0.0000	0.0389	(0.1740)	0.0000	1	(0.1351)	01/06/2025
603220.SH	12/04/2024	SDB3261230641	(700.00)	3.0596	(2,141.75)	(2,141.75)	0.0000	4.5800	(2,047.6235)	0.0000	0.2725	(1.2182)	0.0000	1	(0.9457)	01/06/2025
603220.SH	12/04/2024	SDB3261230641	(200.00)	3.0596	(611.93)	(611.93)	0.0000	4.5800	(2,047.6235)	0.0000	0.0779	(0.3481)	0.0000	1	(0.2702)	01/06/2025
603220.SH	12/04/2024	SDB3261230641	(5,600.00)	3.0596	(17,133.97)	(17,133.97)	0.0000	4.5800	(2,047.6235)	0.0000	2.1798	(9.7455)	0.0000	1	(7.5657)	01/06/2025
603220.SH	12/04/2024	SDB3261230641	(500.00)	3.0596	(1,529.82)	(1,529.82)	0.0000	4.5800	(2,047.6235)	0.0000	0.1946	(0.8701)	0.0000	1	(0.6755)	01/06/2025
603220.SH	12/04/2024	SDB3261230641	(3,800.00)	3.0596	(11,626.62)	(11,626.62)	0.0000	4.5800	(2,047.6235)	0.0000	1.4792	(6.6130)	0.0000	1	(5.1339)	01/06/2025
603220.SH	12/04/2024	SDB3261230641	(500.00)	3.0596	(1,529.82)	(1,529.82)	0.0000	4.5800	(2,047.6235)	0.0000	0.1946	(0.8701)	0.0000	1	(0.6755)	01/06/2025
603220.SH	12/04/2024	SDB3261230641	(5,200.00)	3.0596	(15,910.12)	(15,910.12)	0.0000	4.5800	(2,047.6235)	0.0000	2.0241	(9.0494)	0.0000	1	(7.0253)	01/06/2025
603220.SH	12/04/2024	SDB3261230641	(500.00)	3.0596	(1,529.82)	(1,529.82)	0.0000	4.5800	(2,047.6235)	0.0000	0.1946	(0.8701)	0.0000	1	(0.6755)	01/06/2025
603220.SH	12/04/2024	SDB3261230641	(3,700.00)	3.0596	(11,320.66)	(11,320.66)	0.0000	4.5800	(2,047.6235)	0.0000	1.4402	(6.4390)	0.0000	1	(4.9988)	01/06/2025
603220.SH	12/04/2024	SDB3261230641	(1,400.00)	3.0596	(4,283.49)	(4,283.49)	0.0000	4.5800	(2,047.6235)	0.0000	0.5450	(2.4364)	0.0000	1	(1.8914)	01/06/2025
603220.SH	12/04/2024	SDB3261230641	(100.00)	3.0596	(305.96)	(305.96)	0.0000	4.5800	(2,047.6235)	0.0000	0.0389	(0.1740)	0.0000	1	(0.1351)	01/06/2025
603220.SH	12/04/2024	SDB3261230641	(500.00)	3.0596	(1,529.82)	(1,529.82)	0.0000	4.5800	(2,047.6235)	0.0000	0.1946	(0.8701)	0.0000	1	(0.6755)	01/06/2025
603220.SH	12/04/2024	SDB3261230641	(400.00)	3.0596	(1,223.86)	(1,223.86)	0.0000	4.5800	(2,047.6235)	0.0000	0.1557	(0.6961)	0.0000	1	(0.5404)	01/06/2025
603220.SH	12/04/2024	SDB3261230641	(800.00)	3.0596	(2,447.71)	(2,447.71)	0.0000	4.5800	(2,047.6235)	0.0000	0.3114	(1.3922)	0.0000	1	(1.0808)	01/06/2025
603220.SH	12/04/2024	SDB3261230641	(500.00)	3.0596	(1,529.82)	(1,529.82)	0.0000	4.5800	(2,047.6235)	0.0000	0.1946	(0.8701)	0.0000	1	(0.6755)	01/06/2025
603220.SH	12/04/2024	SDB3261230641	(1,100.00)	3.0596	(3,365.60)	(3,365.60)	0.0000	4.5800	(2,047.6235)	0.0000	0.4282	(1.9143)	0.0000	1	(1.4861)	01/06/2025
603220.SH	12/04/2024	SDB3261230641	(300.00)	3.0596	(917.89)	(917.89)	0.0000	4.5800	(2,047.6235)	0.0000	0.1168	(0.5221)	0.0000	1	(0.4053)	01/06/2025
TOTAL WUHAN BESTER GROUP TELECOM CO.,LTD. CMN CLASS A SERIES NORTHBOUND												468.2902	(2,208.4492)	0.0000	(1,740.1590)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
WUHAN DEPARTMENT STORE GROUP CO LTD CMN CLASS A SERIES NORTHBOUND																
000501.ZK	01/03/2025	SDB3264390197	(100.00)	1.5186	(151.42)	(151.86)	0.0000	4.3300	(1,950.0000)	0.0000	0.0546	(0.2468)	0.0000	3	(0.1921)	01/06/2025
000501.ZK	01/03/2025	SDB3264390197	(12,200.00)	1.5186	(18,007.85)	(18,526.58)	0.0000	4.3300	(1,950.0000)	0.0000	6.4978	(30.1057)	0.0000	3	(23.6079)	01/06/2025
000501.ZK	01/02/2025	SDB3264390197	(100.00)	1.5185	(151.42)	(151.85)	0.0000	4.3300	(1,950.0000)	0.0000	0.0182	(0.0822)	0.0000	1	(0.0640)	01/06/2025
000501.ZK	01/02/2025	SDB3264390197	(12,200.00)	1.5185	(18,007.85)	(18,525.21)	0.0000	4.3300	(1,950.0000)	0.0000	2.1659	(10.0345)	0.0000	1	(7.8685)	01/06/2025
000501.ZK	12/31/2024	SDB3264390197	(100.00)	1.3417	(151.42)	(134.17)	0.0000	4.3300	(1,950.0000)	0.0000	0.0364	(0.1454)	0.0000	2	(0.1089)	01/06/2025
000501.ZK	12/31/2024	SDB3264390197	(12,200.00)	1.3417	(18,007.85)	(16,369.00)	0.0000	4.3300	(1,950.0000)	0.0000	4.3319	(17.7331)	0.0000	2	(13.4012)	01/06/2025
000501.ZK	12/30/2024	SDB3264390197	(100.00)	1.2840	(151.42)	(128.40)	0.0000	4.3300	(1,950.0000)	0.0000	0.0182	(0.0695)	0.0000	1	(0.0513)	01/06/2025
000501.ZK	12/30/2024	SDB3264390197	(12,200.00)	1.2840	(18,007.85)	(15,664.69)	0.0000	4.3300	(1,950.0000)	0.0000	2.1659	(8.4850)	0.0000	1	(6.3191)	01/06/2025
000501.ZK	12/27/2024	SDB3264390197	(100.00)	1.3246	(151.42)	(132.46)	0.0000	4.3300	(1,950.0000)	0.0000	0.0546	(0.2152)	0.0000	3	(0.1606)	01/06/2025
000501.ZK	12/27/2024	SDB3264390197	(12,200.00)	1.3246	(18,007.85)	(16,159.83)	0.0000	4.3300	(1,950.0000)	0.0000	6.4978	(26.2597)	0.0000	3	(19.7619)	01/06/2025
000501.ZK	12/26/2024	SDB3264390197	(100.00)	1.3235	(151.42)	(132.35)	0.0000	4.3300	(1,950.0000)	0.0000	0.0182	(0.0717)	0.0000	1	(0.0535)	01/06/2025
000501.ZK	12/26/2024	SDB3264390197	(12,200.00)	1.3235	(18,007.85)	(16,146.57)	0.0000	4.3300	(1,950.0000)	0.0000	2.1659	(8.7461)	0.0000	1	(6.5801)	01/06/2025
000501.ZK	12/24/2024	SDB3264390197	(100.00)	1.3235	(151.42)	(132.35)	0.0000	4.3300	(1,950.0000)	0.0000	0.0364	(0.1434)	0.0000	2	(0.1070)	01/06/2025
000501.ZK	12/24/2024	SDB3264390197	(12,200.00)	1.3235	(18,007.85)	(16,146.57)	0.0000	4.3300	(1,950.0000)	0.0000	4.3319	(17.4921)	0.0000	2	(13.1602)	01/06/2025
000501.ZK	12/23/2024	SDB3264390197	(100.00)	1.4210	(151.42)	(142.10)	0.0000	4.3300	(1,950.0000)	0.0000	0.0182	(0.0770)	0.0000	1	(0.0588)	01/06/2025
000501.ZK	12/23/2024	SDB3264390197	(12,200.00)	1.4210	(18,007.85)	(17,336.77)	0.0000	4.3300	(1,950.0000)	0.0000	2.1659	(9.3908)	0.0000	1	(7.2248)	01/06/2025
000501.ZK	12/20/2024	SDB3264390197	(100.00)	1.5142	(151.42)	(151.42)	0.0000	4.3300	(1,950.0000)	0.0000	0.0546	(0.2461)	0.0000	3	(0.1914)	01/06/2025
000501.ZK	12/20/2024	SDB3264390197	(12,200.00)	1.4761	(18,007.85)	(18,007.85)	0.0000	4.3300	(1,950.0000)	0.0000	6.4978	(29.2628)	0.0000	3	(22.7649)	01/06/2025
TOTAL WUHAN DEPARTMENT STORE GROUP CO LTD CMN CLASS A SERIES NORTHBOUND											37.1307	(158.8069)	0.0000		(121.6763)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
WUHAN GUIDE INFRARED CO., LTD. CMN CLASS A SERIES NORTHBOUND																
002414.ZK	01/03/2025	SDB3261097754	(5,700.00)	1.0438	(6,085.90)	(5,949.93)	0.0000	4.3300	(885.0609)	0.0000	2.1960	(4.3884)	0.0000	3	(2.1924)	01/06/2025
002414.ZK	01/03/2025	SDB3261097754	(25,600.00)	1.0438	(27,692.72)	(26,722.48)	0.0000	4.3300	(885.0609)	0.0000	9.9925	(19.7092)	0.0000	3	(9.7167)	01/06/2025
002414.ZK	01/03/2025	SDB3261097754	(3,700.00)	1.0438	(4,059.90)	(3,862.23)	0.0000	4.3300	(885.0609)	0.0000	1.4649	(2.8486)	0.0000	3	(1.3836)	01/06/2025
002414.ZK	01/03/2025	SDB3261097754	(800.00)	1.0438	(877.82)	(835.08)	0.0000	4.3300	(885.0609)	0.0000	0.3167	(0.6159)	0.0000	3	(0.2992)	01/06/2025
002414.ZK	01/03/2025	SDB3261097754	(1,500.00)	1.0438	(1,645.90)	(1,565.77)	0.0000	4.3300	(885.0609)	0.0000	0.5939	(1.1548)	0.0000	3	(0.5609)	01/06/2025
002414.ZK	01/03/2025	SDB3261097754	(100.00)	1.0438	(109.73)	(104.38)	0.0000	4.3300	(885.0609)	0.0000	0.0396	(0.0770)	0.0000	3	(0.0374)	01/06/2025
002414.ZK	01/03/2025	SDB3261097754	(3,600.00)	1.0438	(3,950.17)	(3,757.85)	0.0000	4.3300	(885.0609)	0.0000	1.4254	(2.7716)	0.0000	3	(1.3463)	01/06/2025
002414.ZK	01/02/2025	SDB3261097754	(5,700.00)	1.0666	(6,085.90)	(6,079.73)	0.0000	4.3300	(885.0609)	0.0000	0.7320	(1.4947)	0.0000	1	(0.7627)	01/06/2025
002414.ZK	01/02/2025	SDB3261097754	(25,600.00)	1.0666	(27,692.72)	(27,305.45)	0.0000	4.3300	(885.0609)	0.0000	3.3308	(6.7131)	0.0000	1	(3.3822)	01/06/2025
002414.ZK	01/02/2025	SDB3261097754	(3,700.00)	1.0666	(4,059.90)	(3,946.49)	0.0000	4.3300	(885.0609)	0.0000	0.4883	(0.9702)	0.0000	1	(0.4819)	01/06/2025
002414.ZK	01/02/2025	SDB3261097754	(800.00)	1.0666	(877.82)	(853.30)	0.0000	4.3300	(885.0609)	0.0000	0.1056	(0.2098)	0.0000	1	(0.1042)	01/06/2025
002414.ZK	01/02/2025	SDB3261097754	(1,500.00)	1.0666	(1,645.90)	(1,599.93)	0.0000	4.3300	(885.0609)	0.0000	0.1980	(0.3933)	0.0000	1	(0.1954)	01/06/2025
002414.ZK	01/02/2025	SDB3261097754	(100.00)	1.0666	(109.73)	(106.66)	0.0000	4.3300	(885.0609)	0.0000	0.0132	(0.0262)	0.0000	1	(0.0130)	01/06/2025
002414.ZK	01/02/2025	SDB3261097754	(3,600.00)	1.0666	(3,950.17)	(3,839.83)	0.0000	4.3300	(885.0609)	0.0000	0.4751	(0.9440)	0.0000	1	(0.4689)	01/06/2025
002414.ZK	12/31/2024	SDB3261097754	(5,700.00)	1.0652	(6,085.90)	(6,071.42)	0.0000	4.3300	(885.0609)	0.0000	1.4640	(2.9853)	0.0000	2	(1.5213)	01/06/2025
002414.ZK	12/31/2024	SDB3261097754	(25,600.00)	1.0652	(27,692.72)	(27,268.15)	0.0000	4.3300	(885.0609)	0.0000	6.6616	(13.4078)	0.0000	2	(6.7461)	01/06/2025
002414.ZK	12/31/2024	SDB3261097754	(3,700.00)	1.0652	(4,059.90)	(3,941.10)	0.0000	4.3300	(885.0609)	0.0000	0.9766	(1.9378)	0.0000	2	(0.9612)	01/06/2025
002414.ZK	12/31/2024	SDB3261097754	(800.00)	1.0652	(877.82)	(852.13)	0.0000	4.3300	(885.0609)	0.0000	0.2112	(0.4190)	0.0000	2	(0.2078)	01/06/2025
002414.ZK	12/31/2024	SDB3261097754	(1,500.00)	1.0652	(1,645.90)	(1,597.74)	0.0000	4.3300	(885.0609)	0.0000	0.3959	(0.7856)	0.0000	2	(0.3897)	01/06/2025
002414.ZK	12/31/2024	SDB3261097754	(100.00)	1.0652	(109.73)	(106.52)	0.0000	4.3300	(885.0609)	0.0000	0.0264	(0.0524)	0.0000	2	(0.0260)	01/06/2025
002414.ZK	12/31/2024	SDB3261097754	(3,600.00)	1.0652	(3,950.17)	(3,834.58)	0.0000	4.3300	(885.0609)	0.0000	0.9502	(1.8855)	0.0000	2	(0.9352)	01/06/2025
002414.ZK	12/30/2024	SDB3261097754	(5,700.00)	1.0650	(6,085.90)	(6,070.35)	0.0000	4.3300	(885.0609)	0.0000	0.7320	(1.4924)	0.0000	1	(0.7604)	01/06/2025
002414.ZK	12/30/2024	SDB3261097754	(25,600.00)	1.0650	(27,692.72)	(27,263.31)	0.0000	4.3300	(885.0609)	0.0000	3.3308	(6.7027)	0.0000	1	(3.3719)	01/06/2025
002414.ZK	12/30/2024	SDB3261097754	(3,700.00)	1.0650	(4,059.90)	(3,940.40)	0.0000	4.3300	(885.0609)	0.0000	0.4883	(0.9687)	0.0000	1	(0.4804)	01/06/2025
002414.ZK	12/30/2024	SDB3261097754	(800.00)	1.0650	(877.82)	(851.98)	0.0000	4.3300	(885.0609)	0.0000	0.1056	(0.2095)	0.0000	1	(0.1039)	01/06/2025
002414.ZK	12/30/2024	SDB3261097754	(1,500.00)	1.0650	(1,645.90)	(1,597.46)	0.0000	4.3300	(885.0609)	0.0000	0.1980	(0.3927)	0.0000	1	(0.1948)	01/06/2025
002414.ZK	12/30/2024	SDB3261097754	(100.00)	1.0650	(109.73)	(106.50)	0.0000	4.3300	(885.0609)	0.0000	0.0132	(0.0262)	0.0000	1	(0.0130)	01/06/2025
002414.ZK	12/30/2024	SDB3261097754	(3,600.00)	1.0650	(3,950.17)	(3,833.90)	0.0000	4.3300	(885.0609)	0.0000	0.4751	(0.9426)	0.0000	1	(0.4674)	01/06/2025
002414.ZK	12/27/2024	SDB3261097754	(3,700.00)	1.1097	(4,059.90)	(4,106.05)	0.0000	4.3300	(514.1752)	0.0000	1.4649	(1.7594)	0.0000	3	(0.2944)	01/06/2025
002414.ZK	12/27/2024	SDB3261097754	(800.00)	1.1097	(877.82)	(887.79)	0.0000	4.3300	(514.1752)	0.0000	0.3167	(0.3804)	0.0000	3	(0.0637)	01/06/2025
002414.ZK	12/27/2024	SDB3261097754	(1,500.00)	1.1097	(1,645.90)	(1,664.61)	0.0000	4.3300	(514.1752)	0.0000	0.5939	(0.7133)	0.0000	3	(0.1194)	01/06/2025
002414.ZK	12/27/2024	SDB3261097754	(100.00)	1.1097	(109.73)	(110.97)	0.0000	4.3300	(514.1752)	0.0000	0.0396	(0.0476)	0.0000	3	(0.0080)	01/06/2025
002414.ZK	12/27/2024	SDB3261097754	(3,600.00)	1.1097	(3,950.17)	(3,995.07)	0.0000	4.3300	(514.1752)	0.0000	1.4254	(1.7118)	0.0000	3	(0.2865)	01/06/2025
002414.ZK	12/26/2024	SDB3261097754	(3,700.00)	1.0883	(4,059.90)	(4,026.80)	0.0000	4.3300	(514.1752)	0.0000	0.4883	(0.5751)	0.0000	1	(0.0868)	01/06/2025
002414.ZK	12/26/2024	SDB3261097754	(800.00)	1.0883	(877.82)	(870.66)	0.0000	4.3300	(514.1752)	0.0000	0.1056	(0.1244)	0.0000	1	(0.0188)	01/06/2025
002414.ZK	12/26/2024	SDB3261097754	(1,500.00)	1.0883	(1,645.90)	(1,632.49)	0.0000	4.3300	(514.1752)	0.0000	0.1980	(0.2332)	0.0000	1	(0.0352)	01/06/2025
002414.ZK	12/26/2024	SDB3261097754	(100.00)	1.0883	(109.73)	(108.83)	0.0000	4.3300	(514.1752)	0.0000	0.0132	(0.0155)	0.0000	1	(0.0023)	01/06/2025
002414.ZK	12/26/2024	SDB3261097754	(3,600.00)	1.0883	(3,950.17)	(3,917.97)	0.0000	4.3300	(514.1752)	0.0000	0.4751	(0.5596)	0.0000	1	(0.0845)	01/06/2025
002414.ZK	12/24/2024	SDB3261097754	(3,700.00)	1.0883	(4,059.90)	(4,026.80)	0.0000	4.3300	(514.1752)	0.0000	0.9766	(1.1503)	0.0000	2	(0.1736)	01/06/2025
002414.ZK	12/24/2024	SDB3261097754	(800.00)	1.0883	(877.82)	(870.66)	0.0000	4.3300	(514.1752)	0.0000	0.2112	(0.2487)	0.0000	2	(0.0375)	01/06/2025
002414.ZK	12/24/2024	SDB3261097754	(1,500.00)	1.0883	(1,645.90)	(1,632.49)	0.0000	4.3300	(514.1752)	0.0000	0.3959	(0.4663)	0.0000	2	(0.0704)	01/06/2025
002414.ZK	12/24/2024	SDB3261097754	(100.00)	1.0883	(109.73)	(108.83)	0.0000	4.3300	(514.1752)	0.0000	0.0264	(0.0311)	0.0000	2	(0.0047)	01/06/2025
002414.ZK	12/24/2024	SDB3261097754	(3,600.00)	1.0883	(3,950.17)	(3,917.97)	0.0000	4.3300	(514.1752)	0.0000	0.9502	(1.1192)	0.0000	2	(0.1689)	01/06/2025
002414.ZK	12/23/2024	SDB3261097754	(3,700.00)	1.0987	(4,059.90)	(4,065.21)	0.0000	4.3300	(514.1752)	0.0000	0.4883	(0.5806)	0.0000	1	(0.0923)	01/06/2025
002414.ZK	12/23/2024	SDB3261097754	(800.00)	1.0987	(877.82)	(878.96)	0.0000	4.3300	(514.1752)	0.0000	0.1056	(0.1255)	0.0000	1	(0.0200)	01/06/2025
002414.ZK	12/23/2024	SDB3261097754	(1,500.00)	1.0987	(1,645.90)	(1,648.06)	0.0000	4.3300	(514.1752)	0.0000	0.1980	(0.2354)	0.0000	1	(0.0374)	01/06/2025
002414.ZK	12/23/2024	SDB3261097754	(100.00)	1.0987	(109.73)	(109.87)	0.0000	4.3300	(514.1752)	0.0000	0.0132	(0.0157)	0.0000	1	(0.0025)	01/06/2025
002414.ZK	12/23/2024	SDB3261097754	(3,600.00)	1.0987	(3,950.17)	(3,955.34)	0.0000	4.3300	(514.1752)	0.0000	0.4751	(0.5649)	0.0000	1	(0.0898)	01/06/2025
002414.ZK	12/20/2024	SDB3261097754	(3,700.00)	1.0573	(4,059.90)	(3,912.18)	0.0000	4.3300	(514.1752)	0.0000	1.4649	(1.6763)	0.0000	3	(0.2113)	01/06/2025
002414.ZK	12/20/2024	SDB3261097754	(800.00)	1.0573	(877.82)	(845.88)	0.0000	4.3300	(514.1752)	0.0000	0.3167	(0.3624)	0.0000	3	(0.0457)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
WUHAN GUIDE INFRARED CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002414.ZK	12/20/2024	SDB3261097754	(1,500.00)	1.0573	(1,645.90)	(1,586.02)	0.0000	4.3300	(514.1752)	0.0000	0.5939	(0.6796)	0.0000	3	(0.0857)	01/06/2025
002414.ZK	12/20/2024	SDB3261097754	(100.00)	1.0573	(109.73)	(105.73)	0.0000	4.3300	(514.1752)	0.0000	0.0396	(0.0453)	0.0000	3	(0.0057)	01/06/2025
002414.ZK	12/20/2024	SDB3261097754	(3,600.00)	1.0573	(3,950.17)	(3,806.44)	0.0000	4.3300	(514.1752)	0.0000	1.4254	(1.6310)	0.0000	3	(0.2056)	01/06/2025
002414.ZK	12/19/2024	SDB3261097754	(3,700.00)	1.0772	(4,059.90)	(3,985.67)	0.0000	4.5800	(514.1752)	0.0000	0.5165	(0.5693)	0.0000	1	(0.0528)	01/06/2025
002414.ZK	12/19/2024	SDB3261097754	(800.00)	1.0772	(877.82)	(861.77)	0.0000	4.5800	(514.1752)	0.0000	0.1117	(0.1231)	0.0000	1	(0.0114)	01/06/2025
002414.ZK	12/19/2024	SDB3261097754	(1,500.00)	1.0772	(1,645.90)	(1,615.81)	0.0000	4.5800	(514.1752)	0.0000	0.2094	(0.2308)	0.0000	1	(0.0214)	01/06/2025
002414.ZK	12/19/2024	SDB3261097754	(100.00)	1.0772	(109.73)	(107.72)	0.0000	4.5800	(514.1752)	0.0000	0.0140	(0.0154)	0.0000	1	(0.0014)	01/06/2025
002414.ZK	12/19/2024	SDB3261097754	(3,600.00)	1.0772	(3,950.17)	(3,877.95)	0.0000	4.5800	(514.1752)	0.0000	0.5025	(0.5539)	0.0000	1	(0.0513)	01/06/2025
002414.ZK	12/18/2024	SDB3261097754	(3,700.00)	1.0935	(4,059.90)	(4,045.88)	0.0000	4.5800	(514.1752)	0.0000	0.5165	(0.5779)	0.0000	1	(0.0613)	01/06/2025
002414.ZK	12/18/2024	SDB3261097754	(800.00)	1.0935	(877.82)	(874.78)	0.0000	4.5800	(514.1752)	0.0000	0.1117	(0.1249)	0.0000	1	(0.0133)	01/06/2025
002414.ZK	12/18/2024	SDB3261097754	(1,500.00)	1.0935	(1,645.90)	(1,640.22)	0.0000	4.5800	(514.1752)	0.0000	0.2094	(0.2343)	0.0000	1	(0.0249)	01/06/2025
002414.ZK	12/18/2024	SDB3261097754	(100.00)	1.0935	(109.73)	(109.35)	0.0000	4.5800	(514.1752)	0.0000	0.0140	(0.0156)	0.0000	1	(0.0017)	01/06/2025
002414.ZK	12/18/2024	SDB3261097754	(3,600.00)	1.0935	(3,950.17)	(3,936.53)	0.0000	4.5800	(514.1752)	0.0000	0.5025	(0.5622)	0.0000	1	(0.0597)	01/06/2025
002414.ZK	12/17/2024	SDB3261097754	(3,700.00)	1.1203	(4,059.90)	(4,144.97)	0.0000	4.5800	(514.1752)	0.0000	0.5165	(0.5920)	0.0000	1	(0.0755)	01/06/2025
002414.ZK	12/17/2024	SDB3261097754	(800.00)	1.1203	(877.82)	(896.21)	0.0000	4.5800	(514.1752)	0.0000	0.1117	(0.1280)	0.0000	1	(0.0163)	01/06/2025
002414.ZK	12/17/2024	SDB3261097754	(1,500.00)	1.1203	(1,645.90)	(1,680.39)	0.0000	4.5800	(514.1752)	0.0000	0.2094	(0.2400)	0.0000	1	(0.0306)	01/06/2025
002414.ZK	12/17/2024	SDB3261097754	(100.00)	1.1203	(109.73)	(112.03)	0.0000	4.5800	(514.1752)	0.0000	0.0140	(0.0160)	0.0000	1	(0.0020)	01/06/2025
002414.ZK	12/17/2024	SDB3261097754	(3,600.00)	1.1203	(3,950.17)	(4,032.95)	0.0000	4.5800	(514.1752)	0.0000	0.5025	(0.5760)	0.0000	1	(0.0735)	01/06/2025
002414.ZK	12/16/2024	SDB3261097754	(3,700.00)	1.1148	(4,059.90)	(4,124.90)	0.0000	4.5800	(514.1752)	0.0000	0.5165	(0.5891)	0.0000	1	(0.0726)	01/06/2025
002414.ZK	12/16/2024	SDB3261097754	(800.00)	1.1148	(877.82)	(891.87)	0.0000	4.5800	(514.1752)	0.0000	0.1117	(0.1274)	0.0000	1	(0.0157)	01/06/2025
002414.ZK	12/16/2024	SDB3261097754	(1,500.00)	1.1148	(1,645.90)	(1,672.26)	0.0000	4.5800	(514.1752)	0.0000	0.2094	(0.2388)	0.0000	1	(0.0294)	01/06/2025
002414.ZK	12/16/2024	SDB3261097754	(100.00)	1.1148	(109.73)	(111.48)	0.0000	4.5800	(514.1752)	0.0000	0.0140	(0.0159)	0.0000	1	(0.0020)	01/06/2025
002414.ZK	12/16/2024	SDB3261097754	(3,600.00)	1.1148	(3,950.17)	(4,013.42)	0.0000	4.5800	(514.1752)	0.0000	0.5025	(0.5732)	0.0000	1	(0.0707)	01/06/2025
002414.ZK	12/13/2024	SDB3261097754	(3,700.00)	1.1085	(4,059.90)	(4,101.61)	0.0000	4.5800	(514.1752)	0.0000	1.5495	(1.7575)	0.0000	3	(0.2079)	01/06/2025
002414.ZK	12/13/2024	SDB3261097754	(800.00)	1.1085	(877.82)	(886.83)	0.0000	4.5800	(514.1752)	0.0000	0.3350	(0.3800)	0.0000	3	(0.0450)	01/06/2025
002414.ZK	12/13/2024	SDB3261097754	(1,500.00)	1.1085	(1,645.90)	(1,662.81)	0.0000	4.5800	(514.1752)	0.0000	0.6282	(0.7125)	0.0000	3	(0.0843)	01/06/2025
002414.ZK	12/13/2024	SDB3261097754	(100.00)	1.1085	(109.73)	(110.85)	0.0000	4.5800	(514.1752)	0.0000	0.0419	(0.0475)	0.0000	3	(0.0056)	01/06/2025
002414.ZK	12/13/2024	SDB3261097754	(3,600.00)	1.1085	(3,950.17)	(3,990.75)	0.0000	4.5800	(514.1752)	0.0000	1.5076	(1.7100)	0.0000	3	(0.2023)	01/06/2025
002414.ZK	12/12/2024	SDB3261097754	(3,700.00)	1.0848	(4,059.90)	(4,013.74)	0.0000	4.5800	(514.1752)	0.0000	0.5165	(0.5733)	0.0000	1	(0.0568)	01/06/2025
002414.ZK	12/12/2024	SDB3261097754	(800.00)	1.0848	(877.82)	(867.84)	0.0000	4.5800	(514.1752)	0.0000	0.1117	(0.1239)	0.0000	1	(0.0123)	01/06/2025
002414.ZK	12/12/2024	SDB3261097754	(1,500.00)	1.0848	(1,645.90)	(1,627.19)	0.0000	4.5800	(514.1752)	0.0000	0.2094	(0.2324)	0.0000	1	(0.0230)	01/06/2025
002414.ZK	12/12/2024	SDB3261097754	(100.00)	1.0848	(109.73)	(108.48)	0.0000	4.5800	(514.1752)	0.0000	0.0140	(0.0155)	0.0000	1	(0.0015)	01/06/2025
002414.ZK	12/12/2024	SDB3261097754	(3,600.00)	1.0848	(3,950.17)	(3,905.26)	0.0000	4.5800	(514.1752)	0.0000	0.5025	(0.5578)	0.0000	1	(0.0552)	01/06/2025
002414.ZK	12/11/2024	SDB3261097754	(3,700.00)	1.1014	(4,059.90)	(4,075.28)	0.0000	4.5800	(514.1752)	0.0000	0.5165	(0.5821)	0.0000	1	(0.0655)	01/06/2025
002414.ZK	12/11/2024	SDB3261097754	(800.00)	1.1014	(877.82)	(881.14)	0.0000	4.5800	(514.1752)	0.0000	0.1117	(0.1259)	0.0000	1	(0.0142)	01/06/2025
002414.ZK	12/11/2024	SDB3261097754	(1,500.00)	1.1014	(1,645.90)	(1,652.14)	0.0000	4.5800	(514.1752)	0.0000	0.2094	(0.2360)	0.0000	1	(0.0266)	01/06/2025
002414.ZK	12/11/2024	SDB3261097754	(100.00)	1.1014	(109.73)	(110.14)	0.0000	4.5800	(514.1752)	0.0000	0.0140	(0.0157)	0.0000	1	(0.0018)	01/06/2025
002414.ZK	12/11/2024	SDB3261097754	(3,600.00)	1.1014	(3,950.17)	(3,965.14)	0.0000	4.5800	(514.1752)	0.0000	0.5025	(0.5663)	0.0000	1	(0.0638)	01/06/2025
002414.ZK	12/10/2024	SDB3261097754	(3,700.00)	1.1064	(4,059.90)	(4,093.82)	0.0000	4.5800	(514.1752)	0.0000	0.5165	(0.5847)	0.0000	1	(0.0682)	01/06/2025
002414.ZK	12/10/2024	SDB3261097754	(800.00)	1.1064	(877.82)	(885.15)	0.0000	4.5800	(514.1752)	0.0000	0.1117	(0.1264)	0.0000	1	(0.0147)	01/06/2025
002414.ZK	12/10/2024	SDB3261097754	(1,500.00)	1.1064	(1,645.90)	(1,659.66)	0.0000	4.5800	(514.1752)	0.0000	0.2094	(0.2370)	0.0000	1	(0.0276)	01/06/2025
002414.ZK	12/10/2024	SDB3261097754	(100.00)	1.1064	(109.73)	(110.64)	0.0000	4.5800	(514.1752)	0.0000	0.0140	(0.0158)	0.0000	1	(0.0018)	01/06/2025
002414.ZK	12/10/2024	SDB3261097754	(3,600.00)	1.1064	(3,950.17)	(3,983.18)	0.0000	4.5800	(514.1752)	0.0000	0.5025	(0.5689)	0.0000	1	(0.0664)	01/06/2025
002414.ZK	12/09/2024	SDB3261097754	(3,700.00)	1.0872	(4,059.90)	(4,022.51)	0.0000	4.5800	(514.1752)	0.0000	0.5165	(0.5745)	0.0000	1	(0.0580)	01/06/2025
002414.ZK	12/09/2024	SDB3261097754	(800.00)	1.0872	(877.82)	(869.73)	0.0000	4.5800	(514.1752)	0.0000	0.1117	(0.1242)	0.0000	1	(0.0125)	01/06/2025
002414.ZK	12/09/2024	SDB3261097754	(1,500.00)	1.0872	(1,645.90)	(1,630.75)	0.0000	4.5800	(514.1752)	0.0000	0.2094	(0.2329)	0.0000	1	(0.0235)	01/06/2025
002414.ZK	12/09/2024	SDB3261097754	(100.00)	1.0872	(109.73)	(108.72)	0.0000	4.5800	(514.1752)	0.0000	0.0140	(0.0155)	0.0000	1	(0.0016)	01/06/2025
002414.ZK	12/09/2024	SDB3261097754	(3,600.00)	1.0872	(3,950.17)	(3,913.79)	0.0000	4.5800	(514.1752)	0.0000	0.5025	(0.5590)	0.0000	1	(0.0564)	01/06/2025
002414.ZK	12/06/2024	SDB3261097754	(3,700.00)	1.1028	(4,059.90)	(4,080.42)	0.0000	4.5800	(514.1752)	0.0000	1.5495	(1.7484)	0.0000	3	(0.1988)	01/06/2025
002414.ZK	12/06/2024	SDB3261097754	(800.00)	1.1028	(877.82)	(882.25)	0.0000	4.5800	(514.1752)	0.0000	0.3350	(0.3780)	0.0000	3	(0.0430)	01/06/2025

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
WUHAN GUIDE INFRARED CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002414.ZK	12/06/2024	SDB3261097754	(1,500.00)	1.1028	(1,645.90)	(1,654.22)	0.0000	4.5800	(514.1752)	0.0000	0.6282	(0.7088)	0.0000	3	(0.0806)	01/06/2025
002414.ZK	12/06/2024	SDB3261097754	(100.00)	1.1028	(109.73)	(110.28)	0.0000	4.5800	(514.1752)	0.0000	0.0419	(0.0473)	0.0000	3	(0.0054)	01/06/2025
002414.ZK	12/06/2024	SDB3261097754	(3,600.00)	1.1028	(3,950.17)	(3,970.13)	0.0000	4.5800	(514.1752)	0.0000	1.5076	(1.7011)	0.0000	3	(0.1935)	01/06/2025
002414.ZK	12/05/2024	SDB3261097754	(3,700.00)	1.1116	(4,059.90)	(4,113.06)	0.0000	4.5800	(514.1752)	0.0000	0.5165	(0.5875)	0.0000	1	(0.0709)	01/06/2025
002414.ZK	12/05/2024	SDB3261097754	(800.00)	1.1116	(877.82)	(889.31)	0.0000	4.5800	(514.1752)	0.0000	0.1117	(0.1270)	0.0000	1	(0.0153)	01/06/2025
002414.ZK	12/05/2024	SDB3261097754	(1,500.00)	1.1116	(1,645.90)	(1,667.46)	0.0000	4.5800	(514.1752)	0.0000	0.2094	(0.2382)	0.0000	1	(0.0288)	01/06/2025
002414.ZK	12/05/2024	SDB3261097754	(100.00)	1.1116	(109.73)	(111.16)	0.0000	4.5800	(514.1752)	0.0000	0.0140	(0.0159)	0.0000	1	(0.0019)	01/06/2025
002414.ZK	12/05/2024	SDB3261097754	(3,600.00)	1.1116	(3,950.17)	(4,001.89)	0.0000	4.5800	(514.1752)	0.0000	0.5025	(0.5716)	0.0000	1	(0.0690)	01/06/2025
002414.ZK	12/04/2024	SDB3261097754	(3,700.00)	1.0973	(4,059.90)	(4,059.90)	0.0000	4.5800	(514.1752)	0.0000	0.5165	(0.5799)	0.0000	1	(0.0634)	01/06/2025
002414.ZK	12/04/2024	SDB3261097754	(800.00)	1.0973	(877.82)	(877.82)	0.0000	4.5800	(514.1752)	0.0000	0.1117	(0.1254)	0.0000	1	(0.0137)	01/06/2025
002414.ZK	12/04/2024	SDB3261097754	(1,500.00)	1.0973	(1,645.90)	(1,645.90)	0.0000	4.5800	(514.1752)	0.0000	0.2094	(0.2351)	0.0000	1	(0.0257)	01/06/2025
002414.ZK	12/04/2024	SDB3261097754	(100.00)	1.0973	(109.73)	(109.73)	0.0000	4.5800	(514.1752)	0.0000	0.0140	(0.0157)	0.0000	1	(0.0017)	01/06/2025
002414.ZK	12/04/2024	SDB3261097754	(3,600.00)	1.0973	(3,950.17)	(3,950.17)	0.0000	4.5800	(514.1752)	0.0000	0.5025	(0.5642)	0.0000	1	(0.0616)	01/06/2025
TOTAL WUHAN GUIDE INFRARED CO., LTD. CMN CLASS A SERIES NORTHBOUND											71.8682	(114.0004)	0.0000		(42.1322)	

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
WUHAN JINGCE ELECTRONIC GROUP CO LTD CMN CLASS A SERIES NORTHBOUND																
300567.ZK	01/03/2025	SDB3263186013	(5,000.00)	9.3043	(49,815.84)	(46,521.65)	0.0000	4.3300	(1,731.2500)	0.0000	17.9752	(67.1172)	0.0000	3	(49.1420)	01/06/2025
300567.ZK	01/03/2025	SDB3263186013	(5,800.00)	9.3043	(56,999.02)	(53,965.11)	0.0000	4.3300	(1,731.2500)	0.0000	20.5671	(77.8559)	0.0000	3	(57.2888)	01/06/2025
300567.ZK	01/03/2025	SDB3263186013	(4,200.00)	9.3043	(41,275.15)	(39,078.19)	0.0000	4.3300	(1,731.2500)	0.0000	14.8935	(56.3784)	0.0000	3	(41.4850)	01/06/2025
300567.ZK	01/03/2025	SDB3263186013	(500.00)	9.3043	(4,903.85)	(4,652.16)	0.0000	4.3300	(1,731.2500)	0.0000	1.7695	(6.7117)	0.0000	3	(4.9422)	01/06/2025
300567.ZK	01/03/2025	SDB3263186013	(500.00)	9.3043	(4,903.85)	(4,652.16)	0.0000	4.3300	(1,731.2500)	0.0000	1.7695	(6.7117)	0.0000	3	(4.9422)	01/06/2025
300567.ZK	01/02/2025	SDB3263186013	(5,000.00)	9.4613	(49,815.84)	(47,306.41)	0.0000	4.3300	(1,731.2500)	0.0000	5.9917	(22.7498)	0.0000	1	(16.7580)	01/06/2025
300567.ZK	01/02/2025	SDB3263186013	(5,800.00)	9.4613	(56,999.02)	(54,875.44)	0.0000	4.3300	(1,731.2500)	0.0000	6.8557	(26.3897)	0.0000	1	(19.5340)	01/06/2025
300567.ZK	01/02/2025	SDB3263186013	(4,200.00)	9.4613	(41,275.15)	(39,737.38)	0.0000	4.3300	(1,731.2500)	0.0000	4.9645	(19.1098)	0.0000	1	(14.1453)	01/06/2025
300567.ZK	01/02/2025	SDB3263186013	(500.00)	9.4613	(4,903.85)	(4,730.64)	0.0000	4.3300	(1,731.2500)	0.0000	0.5898	(2.2750)	0.0000	1	(1.6852)	01/06/2025
300567.ZK	01/02/2025	SDB3263186013	(500.00)	9.4613	(4,903.85)	(4,730.64)	0.0000	4.3300	(1,731.2500)	0.0000	0.5898	(2.2750)	0.0000	1	(1.6852)	01/06/2025
300567.ZK	12/31/2024	SDB3263186013	(5,000.00)	9.6850	(49,815.84)	(48,425.19)	0.0000	4.3300	(1,731.2500)	0.0000	11.9835	(46.5756)	0.0000	2	(34.5921)	01/06/2025
300567.ZK	12/31/2024	SDB3263186013	(5,800.00)	9.6850	(56,999.02)	(56,173.22)	0.0000	4.3300	(1,731.2500)	0.0000	13.7114	(54.0277)	0.0000	2	(40.3163)	01/06/2025
300567.ZK	12/31/2024	SDB3263186013	(4,200.00)	9.6850	(41,275.15)	(40,677.16)	0.0000	4.3300	(1,731.2500)	0.0000	9.9290	(39.1235)	0.0000	2	(29.1946)	01/06/2025
300567.ZK	12/31/2024	SDB3263186013	(500.00)	9.6850	(4,903.85)	(4,842.52)	0.0000	4.3300	(1,731.2500)	0.0000	1.1796	(4.6576)	0.0000	2	(3.4779)	01/06/2025
300567.ZK	12/31/2024	SDB3263186013	(500.00)	9.6850	(4,903.85)	(4,842.52)	0.0000	4.3300	(1,731.2500)	0.0000	1.1796	(4.6576)	0.0000	2	(3.4779)	01/06/2025
300567.ZK	12/30/2024	SDB3263186013	(5,000.00)	9.7600	(49,815.84)	(48,799.85)	0.0000	4.3300	(1,731.2500)	0.0000	5.9917	(23.4680)	0.0000	1	(17.4762)	01/06/2025
300567.ZK	12/30/2024	SDB3263186013	(5,800.00)	9.7600	(56,999.02)	(56,607.83)	0.0000	4.3300	(1,731.2500)	0.0000	6.8557	(27.2229)	0.0000	1	(20.3671)	01/06/2025
300567.ZK	12/30/2024	SDB3263186013	(4,200.00)	9.7600	(41,275.15)	(40,991.87)	0.0000	4.3300	(1,731.2500)	0.0000	4.9645	(19.7131)	0.0000	1	(14.7486)	01/06/2025
300567.ZK	12/30/2024	SDB3263186013	(500.00)	9.7600	(4,903.85)	(4,879.98)	0.0000	4.3300	(1,731.2500)	0.0000	0.5898	(2.3468)	0.0000	1	(1.7570)	01/06/2025
300567.ZK	12/30/2024	SDB3263186013	(500.00)	9.7600	(4,903.85)	(4,879.98)	0.0000	4.3300	(1,731.2500)	0.0000	0.5898	(2.3468)	0.0000	1	(1.7570)	01/06/2025
300567.ZK	12/27/2024	SDB3263186013	(500.00)	10.1013	(4,903.85)	(5,050.63)	0.0000	4.3300	(1,825.0000)	0.0000	1.7695	(7.6812)	0.0000	3	(5.9117)	01/06/2025
300567.ZK	12/27/2024	SDB3263186013	(500.00)	10.1013	(4,903.85)	(5,050.63)	0.0000	4.3300	(1,825.0000)	0.0000	1.7695	(7.6812)	0.0000	3	(5.9117)	01/06/2025
300567.ZK	12/26/2024	SDB3263186013	(500.00)	9.9727	(4,903.85)	(4,986.33)	0.0000	4.3300	(1,825.0000)	0.0000	0.5898	(2.5278)	0.0000	1	(1.9380)	01/06/2025
300567.ZK	12/26/2024	SDB3263186013	(500.00)	9.9727	(4,903.85)	(4,986.33)	0.0000	4.3300	(1,825.0000)	0.0000	0.5898	(2.5278)	0.0000	1	(1.9380)	01/06/2025
300567.ZK	12/24/2024	SDB3263186013	(500.00)	9.9727	(4,903.85)	(4,986.33)	0.0000	4.3300	(1,825.0000)	0.0000	1.1796	(5.0556)	0.0000	2	(3.8759)	01/06/2025
300567.ZK	12/24/2024	SDB3263186013	(500.00)	9.9727	(4,903.85)	(4,986.33)	0.0000	4.3300	(1,825.0000)	0.0000	1.1796	(5.0556)	0.0000	2	(3.8759)	01/06/2025
300567.ZK	12/23/2024	SDB3263186013	(500.00)	9.1559	(4,903.85)	(4,577.94)	0.0000	4.3300	(1,825.0000)	0.0000	0.5898	(2.3208)	0.0000	1	(1.7309)	01/06/2025
300567.ZK	12/23/2024	SDB3263186013	(500.00)	9.1559	(4,903.85)	(4,577.94)	0.0000	4.3300	(1,825.0000)	0.0000	0.5898	(2.3208)	0.0000	1	(1.7309)	01/06/2025
300567.ZK	12/20/2024	SDB3263186013	(500.00)	8.7975	(4,903.85)	(4,398.75)	0.0000	4.3300	(1,825.0000)	0.0000	1.7695	(6.6898)	0.0000	3	(4.9203)	01/06/2025
300567.ZK	12/20/2024	SDB3263186013	(500.00)	8.7975	(4,903.85)	(4,398.75)	0.0000	4.3300	(1,825.0000)	0.0000	1.7695	(6.6898)	0.0000	3	(4.9203)	01/06/2025
300567.ZK	12/19/2024	SDB3263186013	(500.00)	8.9004	(4,903.85)	(4,450.18)	0.0000	4.5800	(1,825.0000)	0.0000	0.6239	(2.2560)	0.0000	1	(1.6321)	01/06/2025
300567.ZK	12/19/2024	SDB3263186013	(500.00)	8.9004	(4,903.85)	(4,450.18)	0.0000	4.5800	(1,825.0000)	0.0000	0.6239	(2.2560)	0.0000	1	(1.6321)	01/06/2025
300567.ZK	12/18/2024	SDB3263186013	(500.00)	9.2404	(4,903.85)	(4,620.20)	0.0000	4.5800	(1,825.0000)	0.0000	0.6239	(2.3422)	0.0000	1	(1.7183)	01/06/2025
300567.ZK	12/18/2024	SDB3263186013	(500.00)	9.2404	(4,903.85)	(4,620.20)	0.0000	4.5800	(1,825.0000)	0.0000	0.6239	(2.3422)	0.0000	1	(1.7183)	01/06/2025
300567.ZK	12/17/2024	SDB3263186013	(500.00)	9.5043	(4,903.85)	(4,752.17)	0.0000	4.5800	(1,825.0000)	0.0000	0.6239	(2.4091)	0.0000	1	(1.7852)	01/06/2025
300567.ZK	12/17/2024	SDB3263186013	(500.00)	9.5043	(4,903.85)	(4,752.17)	0.0000	4.5800	(1,825.0000)	0.0000	0.6239	(2.4091)	0.0000	1	(1.7852)	01/06/2025
300567.ZK	12/16/2024	SDB3263186013	(500.00)	9.5209	(4,903.85)	(4,760.46)	0.0000	4.5800	(1,825.0000)	0.0000	0.6239	(2.4133)	0.0000	1	(1.7894)	01/06/2025
300567.ZK	12/16/2024	SDB3263186013	(500.00)	9.5209	(4,903.85)	(4,760.46)	0.0000	4.5800	(1,825.0000)	0.0000	0.6239	(2.4133)	0.0000	1	(1.7894)	01/06/2025
300567.ZK	12/13/2024	SDB3263186013	(500.00)	9.7463	(4,903.85)	(4,873.17)	0.0000	4.5800	(1,825.0000)	0.0000	1.8716	(7.4113)	0.0000	3	(5.5396)	01/06/2025
300567.ZK	12/13/2024	SDB3263186013	(500.00)	9.7463	(4,903.85)	(4,873.17)	0.0000	4.5800	(1,825.0000)	0.0000	1.8716	(7.4113)	0.0000	3	(5.5396)	01/06/2025
300567.ZK	12/12/2024	SDB3263186013	(500.00)	9.2379	(4,903.85)	(4,618.95)	0.0000	4.5800	(1,825.0000)	0.0000	0.6239	(2.3416)	0.0000	1	(1.7177)	01/06/2025
300567.ZK	12/12/2024	SDB3263186013	(500.00)	9.2379	(4,903.85)	(4,618.95)	0.0000	4.5800	(1,825.0000)	0.0000	0.6239	(2.3416)	0.0000	1	(1.7177)	01/06/2025
300567.ZK	12/11/2024	SDB3263186013	(500.00)	9.5136	(4,903.85)	(4,756.79)	0.0000	4.5800	(1,825.0000)	0.0000	0.6239	(2.4114)	0.0000	1	(1.7875)	01/06/2025
300567.ZK	12/11/2024	SDB3263186013	(500.00)	9.5136	(4,903.85)	(4,756.79)	0.0000	4.5800	(1,825.0000)	0.0000	0.6239	(2.4114)	0.0000	1	(1.7875)	01/06/2025
300567.ZK	12/10/2024	SDB3263186013	(500.00)	9.4150	(4,903.85)	(4,707.52)	0.0000	4.5800	(1,825.0000)	0.0000	0.6239	(2.3864)	0.0000	1	(1.7626)	01/06/2025
300567.ZK	12/10/2024	SDB3263186013	(500.00)	9.4150	(4,903.85)	(4,707.52)	0.0000	4.5800	(1,825.0000)	0.0000	0.6239	(2.3864)	0.0000	1	(1.7626)	01/06/2025
300567.ZK	12/09/2024	SDB3263186013	(500.00)	9.4839	(4,903.85)	(4,741.94)	0.0000	4.5800	(1,825.0000)	0.0000	0.6239	(2.4039)	0.0000	1	(1.7800)	01/06/2025
300567.ZK	12/09/2024	SDB3263186013	(500.00)	9.4839	(4,903.85)	(4,741.94)	0.0000	4.5800	(1,825.0000)	0.0000	0.6239	(2.4039)	0.0000	1	(1.7800)	01/06/2025
300567.ZK	12/06/2024	SDB3263186013	(500.00)	8.8089	(4,903.85)	(4,904.45)	0.0000	4.5800	(1,825.0000)	0.0000	1.8716	(7.4588)	0.0000	3	(5.5872)	01/06/2025
300567.ZK	12/06/2024	SDB3263186013	(500.00)	8.8089	(4,903.85)	(4,904.45)	0.0000	4.5800	(1,825.0000)	0.0000	1.8716	(7.4588)	0.0000	3	(5.5872)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
WUHAN JINGCE ELECTRONIC GROUP CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
300567.ZK	12/05/2024	SDB3263186013	(500.00)	9.8510	(4,903.85)	(4,925.51)	0.0000	4.5800	(1,825.0000)	0.0000	0.6239	(2.4970)	0.0000	1	(1.8731)	01/06/2025
300567.ZK	12/05/2024	SDB3263186013	(500.00)	9.8510	(4,903.85)	(4,925.51)	0.0000	4.5800	(1,825.0000)	0.0000	0.6239	(2.4970)	0.0000	1	(1.8731)	01/06/2025
300567.ZK	12/04/2024	SDB3263186013	(500.00)	9.8077	(4,903.85)	(4,903.85)	0.0000	4.5800	(1,825.0000)	0.0000	0.6239	(2.4860)	0.0000	1	(1.8621)	01/06/2025
300567.ZK	12/04/2024	SDB3263186013	(500.00)	9.8077	(4,903.85)	(4,903.85)	0.0000	4.5800	(1,825.0000)	0.0000	0.6239	(2.4860)	0.0000	1	(1.8621)	01/06/2025
TOTAL WUHAN JINGCE ELECTRONIC GROUP CO LTD CMN CLASS A SERIES NORTHBOUND											164.7017	(637.8978)	0.0000		(473.1961)	

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066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
WUXI DK ELECTRONIC MATERIALS CO., LTD. CMN CLASS A SERIES NORTHBOUND																
300842.ZK	12/04/2024	SDB3263186008	(200.00)	6.8973	(1,379.46)	(1,379.46)	0.0000	4.5800	(2,236.0000)	0.0000	0.1755	(0.8568)	0.0000	1	(0.6813)	01/06/2025
300842.ZK	12/04/2024	SDB3263186008	(1,600.00)	6.8973	(11,035.70)	(11,035.70)	0.0000	4.5800	(2,236.0000)	0.0000	1.4040	(6.8544)	0.0000	1	(5.4504)	01/06/2025
300842.ZK	12/04/2024	SDB3263186008	(100.00)	6.8973	(689.73)	(689.73)	0.0000	4.5800	(2,236.0000)	0.0000	0.0877	(0.4284)	0.0000	1	(0.3407)	01/06/2025
300842.ZK	12/04/2024	SDB3263186008	(600.00)	6.8973	(4,138.39)	(4,138.39)	0.0000	4.5800	(2,236.0000)	0.0000	0.5265	(2.5704)	0.0000	1	(2.0439)	01/06/2025
TOTAL WUXI DK ELECTRONIC MATERIALS CO., LTD. CMN CLASS A SERIES NORTHBOUND											2.1937	(10.7100)	0.0000		(8.5163)	

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Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
WUXI HUAGUANG ENVIRONMENT & ENERGY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND																
600475.SH	01/03/2025	SDB3262055929	(9,100.00)	1.2477	(11,323.22)	(11,353.99)	0.0000	4.3300	(1,616.0261)	0.0000	4.0858	(15.2903)	0.0000	3	(11.2045)	01/06/2025
600475.SH	01/03/2025	SDB3262055929	(1,500.00)	1.2477	(1,868.78)	(1,871.54)	0.0000	4.3300	(1,616.0261)	0.0000	0.6743	(2.5204)	0.0000	3	(1.8461)	01/06/2025
600475.SH	01/03/2025	SDB3262055929	(3,700.00)	1.2477	(4,648.78)	(4,616.46)	0.0000	4.3300	(1,616.0261)	0.0000	1.6774	(6.2169)	0.0000	3	(4.5395)	01/06/2025
600475.SH	01/03/2025	SDB3262055929	(300.00)	1.2477	(383.12)	(374.31)	0.0000	4.3300	(1,616.0261)	0.0000	0.1382	(0.5041)	0.0000	3	(0.3658)	01/06/2025
600475.SH	01/03/2025	SDB3262055929	(3,500.00)	1.2477	(4,524.35)	(4,366.92)	0.0000	4.3300	(1,616.0261)	0.0000	1.6325	(5.8809)	0.0000	3	(4.2483)	01/06/2025
600475.SH	01/03/2025	SDB3262055929	(24,800.00)	1.2477	(32,151.29)	(30,942.74)	0.0000	4.3300	(1,616.0261)	0.0000	11.6013	(41.6702)	0.0000	3	(30.0690)	01/06/2025
600475.SH	01/03/2025	SDB3262055929	(7,400.00)	1.2477	(9,743.88)	(9,232.91)	0.0000	4.3300	(1,616.0261)	0.0000	3.5159	(12.4339)	0.0000	3	(8.9179)	01/06/2025
600475.SH	01/03/2025	SDB3262055929	(7,000.00)	1.2477	(9,217.18)	(8,733.84)	0.0000	4.3300	(1,616.0261)	0.0000	3.3259	(11.7618)	0.0000	3	(8.4359)	01/06/2025
600475.SH	01/03/2025	SDB3262055929	(20,900.00)	1.2477	(27,499.63)	(26,076.74)	0.0000	4.3300	(1,616.0261)	0.0000	9.9228	(35.1172)	0.0000	3	(25.1945)	01/06/2025
600475.SH	01/03/2025	SDB3262055929	(18,900.00)	1.2477	(25,092.68)	(23,581.36)	0.0000	4.3300	(1,616.0261)	0.0000	9.0543	(31.7567)	0.0000	3	(22.7025)	01/06/2025
600475.SH	01/03/2025	SDB3262055929	(13,100.00)	1.2477	(17,395.84)	(16,344.75)	0.0000	4.3300	(1,616.0261)	0.0000	6.2770	(22.0113)	0.0000	3	(15.7343)	01/06/2025
600475.SH	01/03/2025	SDB3262055929	(2,000.00)	1.2477	(2,623.57)	(2,495.38)	0.0000	4.3300	(1,616.0261)	0.0000	0.9467	(3.3605)	0.0000	3	(2.4138)	01/06/2025
600475.SH	01/03/2025	SDB3262055929	(1,500.00)	1.2477	(1,962.95)	(1,871.54)	0.0000	4.3300	(1,616.0261)	0.0000	0.7083	(2.5204)	0.0000	3	(1.8121)	01/06/2025
600475.SH	01/03/2025	SDB3262055929	(300.00)	1.2477	(393.53)	(374.31)	0.0000	4.3300	(1,616.0261)	0.0000	0.1420	(0.5041)	0.0000	3	(0.3621)	01/06/2025
600475.SH	01/03/2025	SDB3262055929	(2,100.00)	1.2477	(2,725.00)	(2,620.15)	0.0000	4.3300	(1,616.0261)	0.0000	0.9833	(3.5285)	0.0000	3	(2.5453)	01/06/2025
600475.SH	01/03/2025	SDB3262055929	(5,300.00)	1.2477	(6,898.35)	(6,612.76)	0.0000	4.3300	(1,616.0261)	0.0000	2.4892	(8.9053)	0.0000	3	(6.4162)	01/06/2025
600475.SH	01/03/2025	SDB3262055929	(200.00)	1.2477	(262.35)	(249.54)	0.0000	4.3300	(1,616.0261)	0.0000	0.0947	(0.3361)	0.0000	3	(0.2414)	01/06/2025
600475.SH	01/03/2025	SDB3262055929	(200.00)	1.2477	(261.64)	(249.54)	0.0000	4.3300	(1,616.0261)	0.0000	0.0944	(0.3361)	0.0000	3	(0.2416)	01/06/2025
600475.SH	01/03/2025	SDB3262055929	(500.00)	1.2477	(664.72)	(623.85)	0.0000	4.3300	(1,616.0261)	0.0000	0.2399	(0.8401)	0.0000	3	(0.6003)	01/06/2025
600475.SH	01/02/2025	SDB3262055929	(3,700.00)	1.2569	(4,648.78)	(4,650.68)	0.0000	4.3300	(1,570.984)	0.0000	0.5591	(2.0283)	0.0000	1	(1.4692)	01/06/2025
600475.SH	01/02/2025	SDB3262055929	(300.00)	1.2569	(383.12)	(377.08)	0.0000	4.3300	(1,570.984)	0.0000	0.0461	(0.1645)	0.0000	1	(0.1184)	01/06/2025
600475.SH	01/02/2025	SDB3262055929	(3,500.00)	1.2569	(4,524.35)	(4,399.29)	0.0000	4.3300	(1,570.984)	0.0000	0.5442	(1.9187)	0.0000	1	(1.3745)	01/06/2025
600475.SH	01/02/2025	SDB3262055929	(24,800.00)	1.2569	(32,151.29)	(31,172.11)	0.0000	4.3300	(1,570.984)	0.0000	3.8671	(13.5954)	0.0000	1	(9.7283)	01/06/2025
600475.SH	01/02/2025	SDB3262055929	(7,400.00)	1.2569	(9,743.88)	(9,301.36)	0.0000	4.3300	(1,570.984)	0.0000	1.1720	(4.0567)	0.0000	1	(2.8847)	01/06/2025
600475.SH	01/02/2025	SDB3262055929	(7,000.00)	1.2569	(9,217.18)	(8,798.58)	0.0000	4.3300	(1,570.984)	0.0000	1.1086	(3.8374)	0.0000	1	(2.7288)	01/06/2025
600475.SH	01/02/2025	SDB3262055929	(20,900.00)	1.2569	(27,499.63)	(26,270.05)	0.0000	4.3300	(1,570.984)	0.0000	3.3076	(11.4574)	0.0000	1	(8.1498)	01/06/2025
600475.SH	01/02/2025	SDB3262055929	(18,900.00)	1.2569	(25,092.68)	(23,756.17)	0.0000	4.3300	(1,570.984)	0.0000	3.0181	(10.3610)	0.0000	1	(7.3429)	01/06/2025
600475.SH	01/02/2025	SDB3262055929	(13,100.00)	1.2569	(17,395.84)	(16,465.91)	0.0000	4.3300	(1,570.984)	0.0000	2.0923	(7.1814)	0.0000	1	(5.0891)	01/06/2025
600475.SH	01/02/2025	SDB3262055929	(2,000.00)	1.2569	(2,623.57)	(2,513.88)	0.0000	4.3300	(1,570.984)	0.0000	0.3156	(1.0964)	0.0000	1	(0.7808)	01/06/2025
600475.SH	01/02/2025	SDB3262055929	(1,500.00)	1.2569	(1,962.95)	(1,885.41)	0.0000	4.3300	(1,570.984)	0.0000	0.2361	(0.8223)	0.0000	1	(0.5862)	01/06/2025
600475.SH	01/02/2025	SDB3262055929	(300.00)	1.2569	(393.53)	(377.08)	0.0000	4.3300	(1,570.984)	0.0000	0.0473	(0.1645)	0.0000	1	(0.1171)	01/06/2025
600475.SH	01/02/2025	SDB3262055929	(2,100.00)	1.2569	(2,725.00)	(2,639.57)	0.0000	4.3300	(1,570.984)	0.0000	0.3278	(1.1512)	0.0000	1	(0.8235)	01/06/2025
600475.SH	01/02/2025	SDB3262055929	(5,300.00)	1.2569	(6,898.35)	(6,661.78)	0.0000	4.3300	(1,570.984)	0.0000	0.8297	(2.9055)	0.0000	1	(2.0757)	01/06/2025
600475.SH	01/02/2025	SDB3262055929	(200.00)	1.2569	(262.35)	(251.39)	0.0000	4.3300	(1,570.984)	0.0000	0.0316	(0.1096)	0.0000	1	(0.0781)	01/06/2025
600475.SH	01/02/2025	SDB3262055929	(200.00)	1.2569	(261.64)	(251.39)	0.0000	4.3300	(1,570.984)	0.0000	0.0315	(0.1096)	0.0000	1	(0.0782)	01/06/2025
600475.SH	01/02/2025	SDB3262055929	(500.00)	1.2569	(664.72)	(628.47)	0.0000	4.3300	(1,570.984)	0.0000	0.0800	(0.2741)	0.0000	1	(0.1941)	01/06/2025
600475.SH	12/31/2024	SDB3262055929	(3,700.00)	1.2582	(4,648.78)	(4,655.36)	0.0000	4.3300	(1,570.984)	0.0000	1.1183	(4.0608)	0.0000	2	(2.9425)	01/06/2025
600475.SH	12/31/2024	SDB3262055929	(300.00)	1.2582	(383.12)	(377.46)	0.0000	4.3300	(1,570.984)	0.0000	0.0922	(0.3293)	0.0000	2	(0.2371)	01/06/2025
600475.SH	12/31/2024	SDB3262055929	(3,500.00)	1.2582	(4,524.35)	(4,403.72)	0.0000	4.3300	(1,570.984)	0.0000	1.0884	(3.8413)	0.0000	2	(2.7529)	01/06/2025
600475.SH	12/31/2024	SDB3262055929	(24,800.00)	1.2582	(32,151.29)	(31,203.51)	0.0000	4.3300	(1,570.984)	0.0000	7.7342	(27.2181)	0.0000	2	(19.4839)	01/06/2025
600475.SH	12/31/2024	SDB3262055929	(7,400.00)	1.2582	(9,743.88)	(9,301.72)	0.0000	4.3300	(1,570.984)	0.0000	2.3439	(8.1215)	0.0000	2	(5.7776)	01/06/2025
600475.SH	12/31/2024	SDB3262055929	(7,000.00)	1.2582	(9,217.18)	(8,807.44)	0.0000	4.3300	(1,570.984)	0.0000	2.2172	(7.6825)	0.0000	2	(5.4653)	01/06/2025
600475.SH	12/31/2024	SDB3262055929	(20,900.00)	1.2582	(27,499.63)	(26,296.51)	0.0000	4.3300	(1,570.984)	0.0000	6.6152	(22.9378)	0.0000	2	(16.3226)	01/06/2025
600475.SH	12/31/2024	SDB3262055929	(18,900.00)	1.2582	(25,092.68)	(23,780.09)	0.0000	4.3300	(1,570.984)	0.0000	6.0362	(20.7428)	0.0000	2	(14.7066)	01/06/2025
600475.SH	12/31/2024	SDB3262055929	(13,100.00)	1.2582	(17,395.84)	(16,482.50)	0.0000	4.3300	(1,570.984)	0.0000	4.1847	(14.3773)	0.0000	2	(10.1926)	01/06/2025
600475.SH	12/31/2024	SDB3262055929	(2,000.00)	1.2582	(2,623.57)	(2,516.41)	0.0000	4.3300	(1,570.984)	0.0000	0.6311	(2.1950)	0.0000	2	(1.5639)	01/06/2025
600475.SH	12/31/2024	SDB3262055929	(1,500.00)	1.2582	(1,962.95)	(1,887.31)	0.0000	4.3300	(1,570.984)	0.0000	0.4722	(1.6463)	0.0000	2	(1.1741)	01/06/2025
600475.SH	12/31/2024	SDB3262055929	(300.00)	1.2582	(393.53)	(377.46)	0.0000	4.3300	(1,570.984)	0.0000	0.0947	(0.3293)	0.0000	2	(0.2346)	01/06/2025
600475.SH	12/31/2024	SDB3262055929	(2,100.00)	1.2582	(2,725.00)	(2,642.23)	0.0000	4.3300	(1,570.984)	0.0000	0.6555	(2.3048)	0.0000	2	(1.6492)	01/06/2025
600475.SH	12/31/2024	SDB3262055929	(5,300.00)	1.2582	(6,898.35)	(6,668.49)	0.0000	4.3300	(1,570.984)	0.0000	1.6594	(5.8168)	0.0000	2	(4.1573)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
WUXI HUAGUANG ENVIRONMENT & ENERGY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600475.SH	12/31/2024	SDB3262055929	(200.00)	1.2582	(262.35)	(251.64)	0.0000	4.3300	(1,570.0984)	0.0000	0.0631	(0.2195)	0.0000	2	(0.1564)	01/06/2025
600475.SH	12/31/2024	SDB3262055929	(200.00)	1.2582	(261.64)	(251.64)	0.0000	4.3300	(1,570.0984)	0.0000	0.0629	(0.2195)	0.0000	2	(0.1566)	01/06/2025
600475.SH	12/31/2024	SDB3262055929	(500.00)	1.2582	(664.72)	(629.10)	0.0000	4.3300	(1,570.0984)	0.0000	0.1599	(0.5488)	0.0000	2	(0.3889)	01/06/2025
600475.SH	12/30/2024	SDB3262055929	(3,700.00)	1.2402	(4,648.78)	(4,588.69)	0.0000	4.3300	(1,570.0984)	0.0000	0.5591	(2.0013)	0.0000	1	(1.4422)	01/06/2025
600475.SH	12/30/2024	SDB3262055929	(300.00)	1.2402	(383.12)	(372.06)	0.0000	4.3300	(1,570.0984)	0.0000	0.0461	(0.1623)	0.0000	1	(0.1162)	01/06/2025
600475.SH	12/30/2024	SDB3262055929	(3,500.00)	1.2402	(4,524.35)	(4,340.65)	0.0000	4.3300	(1,570.0984)	0.0000	0.5442	(1.8931)	0.0000	1	(1.3489)	01/06/2025
600475.SH	12/30/2024	SDB3262055929	(24,800.00)	1.2402	(32,151.29)	(30,756.64)	0.0000	4.3300	(1,570.0984)	0.0000	3.8671	(13.4142)	0.0000	1	(9.5471)	01/06/2025
600475.SH	12/30/2024	SDB3262055929	(7,400.00)	1.2402	(9,743.88)	(9,177.38)	0.0000	4.3300	(1,570.0984)	0.0000	1.1720	(4.0026)	0.0000	1	(2.8306)	01/06/2025
600475.SH	12/30/2024	SDB3262055929	(7,000.00)	1.2402	(9,217.18)	(8,681.31)	0.0000	4.3300	(1,570.0984)	0.0000	1.1086	(3.7863)	0.0000	1	(2.6776)	01/06/2025
600475.SH	12/30/2024	SDB3262055929	(20,900.00)	1.2402	(27,499.63)	(25,919.91)	0.0000	4.3300	(1,570.0984)	0.0000	3.3076	(11.3047)	0.0000	1	(7.9971)	01/06/2025
600475.SH	12/30/2024	SDB3262055929	(18,900.00)	1.2402	(25,092.68)	(23,439.53)	0.0000	4.3300	(1,570.0984)	0.0000	3.0181	(10.2229)	0.0000	1	(7.2048)	01/06/2025
600475.SH	12/30/2024	SDB3262055929	(13,100.00)	1.2402	(17,395.84)	(16,246.45)	0.0000	4.3300	(1,570.0984)	0.0000	2.0923	(7.0857)	0.0000	1	(4.9934)	01/06/2025
600475.SH	12/30/2024	SDB3262055929	(2,000.00)	1.2402	(2,623.57)	(2,480.37)	0.0000	4.3300	(1,570.0984)	0.0000	0.3156	(1.0818)	0.0000	1	(0.7662)	01/06/2025
600475.SH	12/30/2024	SDB3262055929	(1,500.00)	1.2402	(1,962.95)	(1,860.28)	0.0000	4.3300	(1,570.0984)	0.0000	0.2361	(0.8113)	0.0000	1	(0.5752)	01/06/2025
600475.SH	12/30/2024	SDB3262055929	(300.00)	1.2402	(393.53)	(372.06)	0.0000	4.3300	(1,570.0984)	0.0000	0.0473	(0.1623)	0.0000	1	(0.1149)	01/06/2025
600475.SH	12/30/2024	SDB3262055929	(2,100.00)	1.2402	(2,725.00)	(2,604.39)	0.0000	4.3300	(1,570.0984)	0.0000	0.3278	(1.1359)	0.0000	1	(0.8081)	01/06/2025
600475.SH	12/30/2024	SDB3262055929	(5,300.00)	1.2402	(6,898.35)	(6,572.99)	0.0000	4.3300	(1,570.0984)	0.0000	0.8297	(2.8667)	0.0000	1	(2.0370)	01/06/2025
600475.SH	12/30/2024	SDB3262055929	(200.00)	1.2402	(262.35)	(248.04)	0.0000	4.3300	(1,570.0984)	0.0000	0.0316	(0.1082)	0.0000	1	(0.0766)	01/06/2025
600475.SH	12/30/2024	SDB3262055929	(200.00)	1.2402	(261.64)	(248.04)	0.0000	4.3300	(1,570.0984)	0.0000	0.0315	(0.1082)	0.0000	1	(0.0767)	01/06/2025
600475.SH	12/30/2024	SDB3262055929	(500.00)	1.2402	(664.72)	(620.09)	0.0000	4.3300	(1,570.0984)	0.0000	0.0800	(0.2704)	0.0000	1	(0.1905)	01/06/2025
600475.SH	12/27/2024	SDB3262055929	(3,700.00)	1.2534	(4,648.78)	(4,637.66)	0.0000	4.3300	(1,581.6334)	0.0000	1.6774	(6.1126)	0.0000	3	(4.4351)	01/06/2025
600475.SH	12/27/2024	SDB3262055929	(300.00)	1.2534	(383.12)	(376.03)	0.0000	4.3300	(1,581.6334)	0.0000	0.1382	(0.4956)	0.0000	3	(0.3574)	01/06/2025
600475.SH	12/27/2024	SDB3262055929	(3,500.00)	1.2534	(4,524.35)	(4,386.97)	0.0000	4.3300	(1,581.6334)	0.0000	1.6325	(5.7822)	0.0000	3	(4.1496)	01/06/2025
600475.SH	12/27/2024	SDB3262055929	(24,800.00)	1.2534	(32,151.29)	(31,084.84)	0.0000	4.3300	(1,581.6334)	0.0000	11.6013	(40.9707)	0.0000	3	(29.3694)	01/06/2025
600475.SH	12/27/2024	SDB3262055929	(7,400.00)	1.2534	(9,743.88)	(9,275.32)	0.0000	4.3300	(1,581.6334)	0.0000	3.5159	(12.2251)	0.0000	3	(8.7092)	01/06/2025
600475.SH	12/27/2024	SDB3262055929	(7,000.00)	1.2534	(9,217.18)	(8,773.95)	0.0000	4.3300	(1,581.6334)	0.0000	3.3259	(11.5643)	0.0000	3	(8.2384)	01/06/2025
600475.SH	12/27/2024	SDB3262055929	(20,900.00)	1.2534	(27,499.63)	(26,196.50)	0.0000	4.3300	(1,581.6334)	0.0000	9.9228	(34.5277)	0.0000	3	(24.6049)	01/06/2025
600475.SH	12/27/2024	SDB3262055929	(18,900.00)	1.2534	(25,092.68)	(23,689.66)	0.0000	4.3300	(1,581.6334)	0.0000	9.0543	(31.2236)	0.0000	3	(22.1694)	01/06/2025
600475.SH	12/27/2024	SDB3262055929	(13,100.00)	1.2534	(17,395.84)	(16,419.82)	0.0000	4.3300	(1,581.6334)	0.0000	6.2770	(21.6418)	0.0000	3	(15.3648)	01/06/2025
600475.SH	12/27/2024	SDB3262055929	(2,000.00)	1.2534	(2,623.57)	(2,506.84)	0.0000	4.3300	(1,581.6334)	0.0000	0.9467	(3.3041)	0.0000	3	(2.3574)	01/06/2025
600475.SH	12/27/2024	SDB3262055929	(1,500.00)	1.2534	(1,962.95)	(1,880.13)	0.0000	4.3300	(1,581.6334)	0.0000	0.7083	(2.4781)	0.0000	3	(1.7698)	01/06/2025
600475.SH	12/27/2024	SDB3262055929	(300.00)	1.2534	(393.53)	(376.03)	0.0000	4.3300	(1,581.6334)	0.0000	0.1420	(0.4956)	0.0000	3	(0.3536)	01/06/2025
600475.SH	12/27/2024	SDB3262055929	(2,100.00)	1.2534	(2,725.00)	(2,632.18)	0.0000	4.3300	(1,581.6334)	0.0000	0.9833	(3.4693)	0.0000	3	(2.4860)	01/06/2025
600475.SH	12/27/2024	SDB3262055929	(5,300.00)	1.2534	(6,898.35)	(6,643.13)	0.0000	4.3300	(1,581.6334)	0.0000	2.4892	(8.7558)	0.0000	3	(6.2667)	01/06/2025
600475.SH	12/27/2024	SDB3262055929	(200.00)	1.2534	(262.35)	(250.68)	0.0000	4.3300	(1,581.6334)	0.0000	0.0947	(0.3304)	0.0000	3	(0.2357)	01/06/2025
600475.SH	12/27/2024	SDB3262055929	(200.00)	1.2534	(261.64)	(250.68)	0.0000	4.3300	(1,581.6334)	0.0000	0.0944	(0.3304)	0.0000	3	(0.2360)	01/06/2025
600475.SH	12/27/2024	SDB3262055929	(3,000.00)	1.2534	(3,988.31)	(3,760.26)	0.0000	4.3300	(1,581.6334)	0.0000	1.4391	(4.9561)	0.0000	3	(3.5170)	01/06/2025
600475.SH	12/27/2024	SDB3262055929	(300.00)	1.2534	(398.83)	(376.03)	0.0000	4.3300	(1,581.6334)	0.0000	0.1439	(0.4956)	0.0000	3	(0.3517)	01/06/2025
600475.SH	12/27/2024	SDB3262055929	(3,000.00)	1.2534	(3,988.31)	(3,760.26)	0.0000	4.3300	(1,581.6334)	0.0000	1.4391	(4.9561)	0.0000	3	(3.5170)	01/06/2025
600475.SH	12/27/2024	SDB3262055929	(6,000.00)	1.2534	(7,976.62)	(7,520.53)	0.0000	4.3300	(1,581.6334)	0.0000	2.8782	(9.9123)	0.0000	3	(7.0340)	01/06/2025
600475.SH	12/27/2024	SDB3262055929	(1,700.00)	1.2534	(2,260.04)	(2,130.82)	0.0000	4.3300	(1,581.6334)	0.0000	0.8155	(2.8085)	0.0000	3	(1.9930)	01/06/2025
600475.SH	12/27/2024	SDB3262055929	(300.00)	1.2534	(398.83)	(376.03)	0.0000	4.3300	(1,581.6334)	0.0000	0.1439	(0.4956)	0.0000	3	(0.3517)	01/06/2025
600475.SH	12/26/2024	SDB3262055929	(300.00)	1.2592	(383.12)	(377.77)	0.0000	4.3300	(1,584.1133)	0.0000	0.0461	(0.1662)	0.0000	1	(0.1201)	01/06/2025
600475.SH	12/26/2024	SDB3262055929	(3,500.00)	1.2592	(4,524.35)	(4,407.30)	0.0000	4.3300	(1,584.1133)	0.0000	0.5442	(1.9394)	0.0000	1	(1.3952)	01/06/2025
600475.SH	12/26/2024	SDB3262055929	(24,800.00)	1.2592	(32,151.29)	(31,228.88)	0.0000	4.3300	(1,584.1133)	0.0000	3.8671	(13.7417)	0.0000	1	(9.8746)	01/06/2025
600475.SH	12/26/2024	SDB3262055929	(7,400.00)	1.2592	(9,743.88)	(9,318.29)	0.0000	4.3300	(1,584.1133)	0.0000	1.1720	(4.1003)	0.0000	1	(2.9284)	01/06/2025
600475.SH	12/26/2024	SDB3262055929	(7,000.00)	1.2592	(9,217.18)	(8,814.60)	0.0000	4.3300	(1,584.1133)	0.0000	1.1086	(3.8787)	0.0000	1	(2.7701)	01/06/2025
600475.SH	12/26/2024	SDB3262055929	(20,900.00)	1.2592	(27,499.63)	(26,317.89)	0.0000	4.3300	(1,584.1133)	0.0000	3.3076	(11.5807)	0.0000	1	(8.2731)	01/06/2025
600475.SH	12/26/2024	SDB3262055929	(18,900.00)	1.2592	(25,092.68)	(23,799.43)	0.0000	4.3300	(1,584.1133)	0.0000	3.0181	(10.4725)	0.0000	1	(7.4544)	01/06/2025
600475.SH	12/26/2024	SDB3262055929	(13,100.00)	1.2592	(17,395.84)	(16,495.90)	0.0000	4.3300	(1,584.1133)	0.0000	2.0923	(7.2587)	0.0000	1	(5.1664)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
WUXI HUAGUANG ENVIRONMENT & ENERGY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600475.SH	12/26/2024	SDB3262055929	(2,000.00)	1.2592	(2,623.57)	(2,518.46)	0.0000	4.3300	(1,584.1133)	0.0000	0.3156	(1.1082)	0.0000	1	(0.7926)	01/06/2025
600475.SH	12/26/2024	SDB3262055929	(1,500.00)	1.2592	(1,962.95)	(1,888.84)	0.0000	4.3300	(1,584.1133)	0.0000	0.2361	(0.8312)	0.0000	1	(0.5951)	01/06/2025
600475.SH	12/26/2024	SDB3262055929	(300.00)	1.2592	(393.53)	(377.77)	0.0000	4.3300	(1,584.1133)	0.0000	0.0473	(0.1662)	0.0000	1	(0.1189)	01/06/2025
600475.SH	12/26/2024	SDB3262055929	(2,100.00)	1.2592	(2,725.00)	(2,644.38)	0.0000	4.3300	(1,584.1133)	0.0000	0.3278	(1.1636)	0.0000	1	(0.8359)	01/06/2025
600475.SH	12/26/2024	SDB3262055929	(5,300.00)	1.2592	(6,898.35)	(6,673.91)	0.0000	4.3300	(1,584.1133)	0.0000	0.8297	(2.9367)	0.0000	1	(2.1070)	01/06/2025
600475.SH	12/26/2024	SDB3262055929	(200.00)	1.2592	(262.35)	(251.85)	0.0000	4.3300	(1,584.1133)	0.0000	0.0316	(0.1108)	0.0000	1	(0.0793)	01/06/2025
600475.SH	12/26/2024	SDB3262055929	(200.00)	1.2592	(261.64)	(251.85)	0.0000	4.3300	(1,584.1133)	0.0000	0.0315	(0.1108)	0.0000	1	(0.0794)	01/06/2025
600475.SH	12/26/2024	SDB3262055929	(3,000.00)	1.2592	(3,988.31)	(3,777.69)	0.0000	4.3300	(1,584.1133)	0.0000	0.4797	(1.6623)	0.0000	1	(1.1826)	01/06/2025
600475.SH	12/26/2024	SDB3262055929	(300.00)	1.2592	(398.83)	(377.77)	0.0000	4.3300	(1,584.1133)	0.0000	0.0480	(0.1662)	0.0000	1	(0.1183)	01/06/2025
600475.SH	12/26/2024	SDB3262055929	(3,000.00)	1.2592	(3,988.31)	(3,777.69)	0.0000	4.3300	(1,584.1133)	0.0000	0.4797	(1.6623)	0.0000	1	(1.1826)	01/06/2025
600475.SH	12/26/2024	SDB3262055929	(6,000.00)	1.2592	(7,976.62)	(7,555.37)	0.0000	4.3300	(1,584.1133)	0.0000	0.9594	(3.3246)	0.0000	1	(2.3652)	01/06/2025
600475.SH	12/26/2024	SDB3262055929	(1,700.00)	1.2592	(2,260.04)	(2,140.69)	0.0000	4.3300	(1,584.1133)	0.0000	0.2718	(0.9420)	0.0000	1	(0.6701)	01/06/2025
600475.SH	12/26/2024	SDB3262055929	(300.00)	1.2592	(398.83)	(377.77)	0.0000	4.3300	(1,584.1133)	0.0000	0.0480	(0.1662)	0.0000	1	(0.1183)	01/06/2025
600475.SH	12/24/2024	SDB3262055929	(300.00)	1.2592	(383.12)	(377.77)	0.0000	4.3300	(1,584.1133)	0.0000	0.0922	(0.3325)	0.0000	2	(0.2403)	01/06/2025
600475.SH	12/24/2024	SDB3262055929	(3,500.00)	1.2592	(4,524.35)	(4,407.30)	0.0000	4.3300	(1,584.1133)	0.0000	1.0884	(3.8787)	0.0000	2	(2.7903)	01/06/2025
600475.SH	12/24/2024	SDB3262055929	(24,800.00)	1.2592	(32,151.29)	(31,228.88)	0.0000	4.3300	(1,584.1133)	0.0000	7.7342	(27.4834)	0.0000	2	(19.7492)	01/06/2025
600475.SH	12/24/2024	SDB3262055929	(7,400.00)	1.2592	(9,743.88)	(9,318.29)	0.0000	4.3300	(1,584.1133)	0.0000	2.3439	(8.2007)	0.0000	2	(5.8567)	01/06/2025
600475.SH	12/24/2024	SDB3262055929	(7,000.00)	1.2592	(9,217.18)	(8,814.60)	0.0000	4.3300	(1,584.1133)	0.0000	2.2172	(7.7574)	0.0000	2	(5.5402)	01/06/2025
600475.SH	12/24/2024	SDB3262055929	(20,900.00)	1.2592	(27,499.63)	(26,317.89)	0.0000	4.3300	(1,584.1133)	0.0000	6.6152	(23.1614)	0.0000	2	(16.5462)	01/06/2025
600475.SH	12/24/2024	SDB3262055929	(18,900.00)	1.2592	(25,092.68)	(23,799.43)	0.0000	4.3300	(1,584.1133)	0.0000	6.0362	(20.9450)	0.0000	2	(14.9088)	01/06/2025
600475.SH	12/24/2024	SDB3262055929	(13,100.00)	1.2592	(17,395.84)	(16,495.90)	0.0000	4.3300	(1,584.1133)	0.0000	4.1847	(14.5174)	0.0000	2	(10.3328)	01/06/2025
600475.SH	12/24/2024	SDB3262055929	(2,000.00)	1.2592	(2,623.57)	(2,518.46)	0.0000	4.3300	(1,584.1133)	0.0000	0.6311	(2.2164)	0.0000	2	(1.5853)	01/06/2025
600475.SH	12/24/2024	SDB3262055929	(1,500.00)	1.2592	(1,962.95)	(1,888.84)	0.0000	4.3300	(1,584.1133)	0.0000	0.4722	(1.6623)	0.0000	2	(1.1901)	01/06/2025
600475.SH	12/24/2024	SDB3262055929	(300.00)	1.2592	(393.53)	(377.77)	0.0000	4.3300	(1,584.1133)	0.0000	0.0947	(0.3325)	0.0000	2	(0.2378)	01/06/2025
600475.SH	12/24/2024	SDB3262055929	(2,100.00)	1.2592	(2,725.00)	(2,644.38)	0.0000	4.3300	(1,584.1133)	0.0000	0.6555	(2.3272)	0.0000	2	(1.6717)	01/06/2025
600475.SH	12/24/2024	SDB3262055929	(5,300.00)	1.2592	(6,898.35)	(6,673.91)	0.0000	4.3300	(1,584.1133)	0.0000	1.6594	(5.8735)	0.0000	2	(4.2140)	01/06/2025
600475.SH	12/24/2024	SDB3262055929	(200.00)	1.2592	(262.35)	(251.85)	0.0000	4.3300	(1,584.1133)	0.0000	0.0631	(0.2216)	0.0000	2	(0.1585)	01/06/2025
600475.SH	12/24/2024	SDB3262055929	(200.00)	1.2592	(261.64)	(251.85)	0.0000	4.3300	(1,584.1133)	0.0000	0.0629	(0.2216)	0.0000	2	(0.1587)	01/06/2025
600475.SH	12/24/2024	SDB3262055929	(3,000.00)	1.2592	(3,988.31)	(3,777.69)	0.0000	4.3300	(1,584.1133)	0.0000	0.9594	(3.3246)	0.0000	2	(2.3652)	01/06/2025
600475.SH	12/24/2024	SDB3262055929	(300.00)	1.2592	(398.83)	(377.77)	0.0000	4.3300	(1,584.1133)	0.0000	0.0959	(0.3325)	0.0000	2	(0.2365)	01/06/2025
600475.SH	12/24/2024	SDB3262055929	(3,000.00)	1.2592	(3,988.31)	(3,777.69)	0.0000	4.3300	(1,584.1133)	0.0000	0.9594	(3.3246)	0.0000	2	(2.3652)	01/06/2025
600475.SH	12/24/2024	SDB3262055929	(6,000.00)	1.2592	(7,976.62)	(7,555.37)	0.0000	4.3300	(1,584.1133)	0.0000	1.9188	(6.6492)	0.0000	2	(4.7304)	01/06/2025
600475.SH	12/24/2024	SDB3262055929	(1,700.00)	1.2592	(2,260.04)	(2,140.69)	0.0000	4.3300	(1,584.1133)	0.0000	0.5437	(1.8839)	0.0000	2	(1.3403)	01/06/2025
600475.SH	12/24/2024	SDB3262055929	(300.00)	1.2592	(398.83)	(377.77)	0.0000	4.3300	(1,584.1133)	0.0000	0.0959	(0.3325)	0.0000	2	(0.2365)	01/06/2025
600475.SH	12/23/2024	SDB3262055929	(300.00)	1.2756	(383.12)	(382.69)	0.0000	4.3300	(1,584.1133)	0.0000	0.0461	(0.1684)	0.0000	1	(0.1223)	01/06/2025
600475.SH	12/23/2024	SDB3262055929	(3,500.00)	1.2756	(4,524.35)	(4,464.77)	0.0000	4.3300	(1,584.1133)	0.0000	0.5442	(1.9646)	0.0000	1	(1.4205)	01/06/2025
600475.SH	12/23/2024	SDB3262055929	(24,800.00)	1.2756	(32,151.29)	(31,636.12)	0.0000	4.3300	(1,584.1133)	0.0000	3.8671	(13.9209)	0.0000	1	(10.0538)	01/06/2025
600475.SH	12/23/2024	SDB3262055929	(7,400.00)	1.2756	(9,743.88)	(9,439.81)	0.0000	4.3300	(1,584.1133)	0.0000	1.1720	(4.1538)	0.0000	1	(2.9818)	01/06/2025
600475.SH	12/23/2024	SDB3262055929	(7,000.00)	1.2756	(9,217.18)	(8,929.55)	0.0000	4.3300	(1,584.1133)	0.0000	1.1086	(3.9293)	0.0000	1	(2.8207)	01/06/2025
600475.SH	12/23/2024	SDB3262055929	(20,900.00)	1.2756	(27,499.63)	(26,661.08)	0.0000	4.3300	(1,584.1133)	0.0000	3.3076	(11.7317)	0.0000	1	(8.4241)	01/06/2025
600475.SH	12/23/2024	SDB3262055929	(18,900.00)	1.2756	(25,092.68)	(24,109.78)	0.0000	4.3300	(1,584.1133)	0.0000	3.0181	(10.6091)	0.0000	1	(7.5910)	01/06/2025
600475.SH	12/23/2024	SDB3262055929	(13,100.00)	1.2756	(17,395.84)	(16,711.01)	0.0000	4.3300	(1,584.1133)	0.0000	2.0923	(7.3534)	0.0000	1	(5.2610)	01/06/2025
600475.SH	12/23/2024	SDB3262055929	(2,000.00)	1.2756	(2,623.57)	(2,551.30)	0.0000	4.3300	(1,584.1133)	0.0000	0.3156	(1.1227)	0.0000	1	(0.8071)	01/06/2025
600475.SH	12/23/2024	SDB3262055929	(1,500.00)	1.2756	(1,962.95)	(1,913.47)	0.0000	4.3300	(1,584.1133)	0.0000	0.2361	(0.8420)	0.0000	1	(0.6059)	01/06/2025
600475.SH	12/23/2024	SDB3262055929	(300.00)	1.2756	(393.53)	(382.69)	0.0000	4.3300	(1,584.1133)	0.0000	0.0473	(0.1684)	0.0000	1	(0.1211)	01/06/2025
600475.SH	12/23/2024	SDB3262055929	(2,100.00)	1.2756	(2,725.00)	(2,678.86)	0.0000	4.3300	(1,584.1133)	0.0000	0.3278	(1.1788)	0.0000	1	(0.8510)	01/06/2025
600475.SH	12/23/2024	SDB3262055929	(5,300.00)	1.2756	(6,898.35)	(6,760.94)	0.0000	4.3300	(1,584.1133)	0.0000	0.8297	(2.9750)	0.0000	1	(2.1453)	01/06/2025
600475.SH	12/23/2024	SDB3262055929	(200.00)	1.2756	(262.35)	(255.13)	0.0000	4.3300	(1,584.1133)	0.0000	0.0316	(0.1123)	0.0000	1	(0.0807)	01/06/2025
600475.SH	12/23/2024	SDB3262055929	(200.00)	1.2756	(261.64)	(255.13)	0.0000	4.3300	(1,584.1133)	0.0000	0.0315	(0.1123)	0.0000	1	(0.0808)	01/06/2025
600475.SH	12/23/2024	SDB3262055929	(3,000.00)	1.2756	(3,988.31)	(3,826.95)	0.0000	4.3300	(1,584.1133)	0.0000	0.4797	(1.6840)	0.0000	1	(1.2043)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
WUXI HUAGUANG ENVIRONMENT & ENERGY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600475.SH	12/23/2024	SDB3262055929	(300.00)	1.2756	(398.83)	(382.69)	0.0000	4.3300	(1,584.1133)	0.0000	0.0480	(0.1684)	0.0000	1	(0.1204)	01/06/2025
600475.SH	12/23/2024	SDB3262055929	(3,000.00)	1.2756	(3,988.31)	(3,826.95)	0.0000	4.3300	(1,584.1133)	0.0000	0.4797	(1.6840)	0.0000	1	(1.2043)	01/06/2025
600475.SH	12/23/2024	SDB3262055929	(6,000.00)	1.2756	(7,976.62)	(7,653.90)	0.0000	4.3300	(1,584.1133)	0.0000	0.9594	(3.3680)	0.0000	1	(2.4085)	01/06/2025
600475.SH	12/23/2024	SDB3262055929	(1,700.00)	1.2756	(2,260.04)	(2,168.61)	0.0000	4.3300	(1,584.1133)	0.0000	0.2718	(0.9543)	0.0000	1	(0.6824)	01/06/2025
600475.SH	12/23/2024	SDB3262055929	(300.00)	1.2756	(398.83)	(382.69)	0.0000	4.3300	(1,584.1133)	0.0000	0.0480	(0.1684)	0.0000	1	(0.1204)	01/06/2025
600475.SH	12/20/2024	SDB3262055929	(3,500.00)	1.2727	(4,524.35)	(4,454.29)	0.0000	4.3300	(1,584.3209)	0.0000	1.6325	(5.8809)	0.0000	3	(4.2483)	01/06/2025
600475.SH	12/20/2024	SDB3262055929	(24,800.00)	1.2727	(32,151.29)	(31,561.82)	0.0000	4.3300	(1,584.3209)	0.0000	11.6013	(41.6700)	0.0000	3	(30.0688)	01/06/2025
600475.SH	12/20/2024	SDB3262055929	(7,400.00)	1.2727	(9,743.88)	(9,417.64)	0.0000	4.3300	(1,584.3209)	0.0000	3.5159	(12.4338)	0.0000	3	(8.9179)	01/06/2025
600475.SH	12/20/2024	SDB3262055929	(7,000.00)	1.2727	(9,217.18)	(8,908.58)	0.0000	4.3300	(1,584.3209)	0.0000	3.3259	(11.7617)	0.0000	3	(8.4358)	01/06/2025
600475.SH	12/20/2024	SDB3262055929	(20,900.00)	1.2727	(27,499.63)	(26,598.47)	0.0000	4.3300	(1,584.3209)	0.0000	9.9228	(35.1171)	0.0000	3	(25.1943)	01/06/2025
600475.SH	12/20/2024	SDB3262055929	(18,900.00)	1.2727	(25,092.68)	(24,053.16)	0.0000	4.3300	(1,584.3209)	0.0000	9.0543	(31.7566)	0.0000	3	(22.7023)	01/06/2025
600475.SH	12/20/2024	SDB3262055929	(13,100.00)	1.2727	(17,395.84)	(16,671.77)	0.0000	4.3300	(1,584.3209)	0.0000	6.2770	(22.0112)	0.0000	3	(15.7342)	01/06/2025
600475.SH	12/20/2024	SDB3262055929	(2,000.00)	1.2727	(2,623.57)	(2,545.31)	0.0000	4.3300	(1,584.3209)	0.0000	0.9467	(3.3605)	0.0000	3	(2.4138)	01/06/2025
600475.SH	12/20/2024	SDB3262055929	(1,500.00)	1.2727	(1,962.95)	(1,908.98)	0.0000	4.3300	(1,584.3209)	0.0000	0.7083	(2.5204)	0.0000	3	(1.8121)	01/06/2025
600475.SH	12/20/2024	SDB3262055929	(300.00)	1.2727	(393.53)	(381.80)	0.0000	4.3300	(1,584.3209)	0.0000	0.1420	(0.5041)	0.0000	3	(0.3621)	01/06/2025
600475.SH	12/20/2024	SDB3262055929	(2,100.00)	1.2727	(2,725.00)	(2,672.57)	0.0000	4.3300	(1,584.3209)	0.0000	0.9833	(3.5285)	0.0000	3	(2.5452)	01/06/2025
600475.SH	12/20/2024	SDB3262055929	(5,300.00)	1.2727	(6,898.35)	(6,745.07)	0.0000	4.3300	(1,584.3209)	0.0000	2.4892	(8.9053)	0.0000	3	(6.4161)	01/06/2025
600475.SH	12/20/2024	SDB3262055929	(200.00)	1.2727	(262.35)	(254.53)	0.0000	4.3300	(1,584.3209)	0.0000	0.0947	(0.3360)	0.0000	3	(0.2414)	01/06/2025
600475.SH	12/20/2024	SDB3262055929	(200.00)	1.2727	(261.64)	(254.53)	0.0000	4.3300	(1,584.3209)	0.0000	0.0944	(0.3360)	0.0000	3	(0.2416)	01/06/2025
600475.SH	12/20/2024	SDB3262055929	(3,000.00)	1.2727	(3,988.31)	(3,817.96)	0.0000	4.3300	(1,584.3209)	0.0000	1.4391	(5.0407)	0.0000	3	(3.6016)	01/06/2025
600475.SH	12/20/2024	SDB3262055929	(300.00)	1.2727	(398.83)	(381.80)	0.0000	4.3300	(1,584.3209)	0.0000	0.1439	(0.5041)	0.0000	3	(0.3602)	01/06/2025
600475.SH	12/20/2024	SDB3262055929	(3,000.00)	1.2727	(3,988.31)	(3,817.96)	0.0000	4.3300	(1,584.3209)	0.0000	1.4391	(5.0407)	0.0000	3	(3.6016)	01/06/2025
600475.SH	12/20/2024	SDB3262055929	(6,000.00)	1.2727	(7,976.62)	(7,635.92)	0.0000	4.3300	(1,584.3209)	0.0000	2.8782	(10.0815)	0.0000	3	(7.2032)	01/06/2025
600475.SH	12/20/2024	SDB3262055929	(1,700.00)	1.2727	(2,260.04)	(2,163.51)	0.0000	4.3300	(1,584.3209)	0.0000	0.8155	(2.8564)	0.0000	3	(2.0409)	01/06/2025
600475.SH	12/20/2024	SDB3262055929	(300.00)	1.2727	(398.83)	(381.80)	0.0000	4.3300	(1,584.3209)	0.0000	0.1439	(0.5041)	0.0000	3	(0.3602)	01/06/2025
600475.SH	12/19/2024	SDB3262055929	(3,500.00)	1.2954	(4,524.35)	(4,533.88)	0.0000	4.5800	(1,584.3209)	0.0000	0.5756	(1.9953)	0.0000	1	(1.4197)	01/06/2025
600475.SH	12/19/2024	SDB3262055929	(24,800.00)	1.2954	(32,151.29)	(32,125.80)	0.0000	4.5800	(1,584.3209)	0.0000	4.0904	(14.1382)	0.0000	1	(10.0479)	01/06/2025
600475.SH	12/19/2024	SDB3262055929	(7,400.00)	1.2954	(9,743.88)	(9,585.92)	0.0000	4.5800	(1,584.3209)	0.0000	1.2396	(4.2187)	0.0000	1	(2.9790)	01/06/2025
600475.SH	12/19/2024	SDB3262055929	(7,000.00)	1.2954	(9,217.18)	(9,067.77)	0.0000	4.5800	(1,584.3209)	0.0000	1.1726	(3.9906)	0.0000	1	(2.8180)	01/06/2025
600475.SH	12/19/2024	SDB3262055929	(20,900.00)	1.2954	(27,499.63)	(27,073.76)	0.0000	4.5800	(1,584.3209)	0.0000	3.4986	(11.9149)	0.0000	1	(8.4163)	01/06/2025
600475.SH	12/19/2024	SDB3262055929	(18,900.00)	1.2954	(25,092.68)	(24,482.97)	0.0000	4.5800	(1,584.3209)	0.0000	3.1923	(10.7747)	0.0000	1	(7.5823)	01/06/2025
600475.SH	12/19/2024	SDB3262055929	(13,100.00)	1.2954	(17,395.84)	(16,969.67)	0.0000	4.5800	(1,584.3209)	0.0000	2.2131	(7.4682)	0.0000	1	(5.2550)	01/06/2025
600475.SH	12/19/2024	SDB3262055929	(2,000.00)	1.2954	(2,623.57)	(2,590.79)	0.0000	4.5800	(1,584.3209)	0.0000	0.3338	(1.1402)	0.0000	1	(0.8064)	01/06/2025
600475.SH	12/19/2024	SDB3262055929	(1,500.00)	1.2954	(1,962.95)	(1,943.09)	0.0000	4.5800	(1,584.3209)	0.0000	0.2497	(0.8551)	0.0000	1	(0.6054)	01/06/2025
600475.SH	12/19/2024	SDB3262055929	(300.00)	1.2954	(393.53)	(388.62)	0.0000	4.5800	(1,584.3209)	0.0000	0.0501	(0.1710)	0.0000	1	(0.1210)	01/06/2025
600475.SH	12/19/2024	SDB3262055929	(2,100.00)	1.2954	(2,725.00)	(2,720.33)	0.0000	4.5800	(1,584.3209)	0.0000	0.3467	(1.1972)	0.0000	1	(0.8505)	01/06/2025
600475.SH	12/19/2024	SDB3262055929	(5,300.00)	1.2954	(6,898.35)	(6,865.59)	0.0000	4.5800	(1,584.3209)	0.0000	0.8776	(3.0215)	0.0000	1	(2.1438)	01/06/2025
600475.SH	12/19/2024	SDB3262055929	(200.00)	1.2954	(262.35)	(259.08)	0.0000	4.5800	(1,584.3209)	0.0000	0.0334	(0.1140)	0.0000	1	(0.0806)	01/06/2025
600475.SH	12/19/2024	SDB3262055929	(200.00)	1.2954	(261.64)	(259.08)	0.0000	4.5800	(1,584.3209)	0.0000	0.0333	(0.1140)	0.0000	1	(0.0807)	01/06/2025
600475.SH	12/19/2024	SDB3262055929	(3,000.00)	1.2954	(3,988.31)	(3,886.18)	0.0000	4.5800	(1,584.3209)	0.0000	0.5074	(1.7103)	0.0000	1	(1.2029)	01/06/2025
600475.SH	12/19/2024	SDB3262055929	(300.00)	1.2954	(398.83)	(388.62)	0.0000	4.5800	(1,584.3209)	0.0000	0.0507	(0.1710)	0.0000	1	(0.1203)	01/06/2025
600475.SH	12/19/2024	SDB3262055929	(3,000.00)	1.2954	(3,988.31)	(3,886.18)	0.0000	4.5800	(1,584.3209)	0.0000	0.5074	(1.7103)	0.0000	1	(1.2029)	01/06/2025
600475.SH	12/19/2024	SDB3262055929	(6,000.00)	1.2954	(7,976.62)	(7,772.37)	0.0000	4.5800	(1,584.3209)	0.0000	1.0148	(3.4205)	0.0000	1	(2.4057)	01/06/2025
600475.SH	12/19/2024	SDB3262055929	(1,700.00)	1.2954	(2,260.04)	(2,202.17)	0.0000	4.5800	(1,584.3209)	0.0000	0.2875	(0.9692)	0.0000	1	(0.6816)	01/06/2025
600475.SH	12/19/2024	SDB3262055929	(300.00)	1.2954	(398.83)	(388.62)	0.0000	4.5800	(1,584.3209)	0.0000	0.0507	(0.1710)	0.0000	1	(0.1203)	01/06/2025
600475.SH	12/18/2024	SDB3262055929	(3,500.00)	1.2897	(4,524.35)	(4,513.87)	0.0000	4.5800	(1,612.2148)	0.0000	0.5756	(2.0215)	0.0000	1	(1.4459)	01/06/2025
600475.SH	12/18/2024	SDB3262055929	(24,800.00)	1.2897	(32,151.29)	(31,983.96)	0.0000	4.5800	(1,612.2148)	0.0000	4.0904	(14.3236)	0.0000	1	(10.2333)	01/06/2025
600475.SH	12/18/2024	SDB3262055929	(7,400.00)	1.2897	(9,743.88)	(9,543.60)	0.0000	4.5800	(1,612.2148)	0.0000	1.2396	(4.2740)	0.0000	1	(3.0343)	01/06/2025
600475.SH	12/18/2024	SDB3262055929	(7,000.00)	1.2897	(9,217.18)	(9,027.73)	0.0000	4.5800	(1,612.2148)	0.0000	1.1726	(4.0430)	0.0000	1	(2.8703)	01/06/2025
600475.SH	12/18/2024	SDB3262055929	(20,900.00)	1.2897	(27,499.63)	(26,954.23)	0.0000	4.5800	(1,612.2148)	0.0000	3.4986	(12.0711)	0.0000	1	(8.5725)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
WUXI HUAGUANG ENVIRONMENT & ENERGY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600475.SH	12/18/2024	SDB3262055929	(18,900.00)	1.2897	(25,092.68)	(24,374.88)	0.0000	4.5800	(1,612.2148)	0.0000	3.1923	(10.9160)	0.0000	1	(7.7236)	01/06/2025
600475.SH	12/18/2024	SDB3262055929	(13,100.00)	1.2897	(17,395.84)	(16,894.76)	0.0000	4.5800	(1,612.2148)	0.0000	2.2131	(7.5661)	0.0000	1	(5.3530)	01/06/2025
600475.SH	12/18/2024	SDB3262055929	(2,000.00)	1.2897	(2,623.57)	(2,579.35)	0.0000	4.5800	(1,612.2148)	0.0000	0.3338	(1.1551)	0.0000	1	(0.8214)	01/06/2025
600475.SH	12/18/2024	SDB3262055929	(1,500.00)	1.2897	(1,962.95)	(1,934.51)	0.0000	4.5800	(1,612.2148)	0.0000	0.2497	(0.8663)	0.0000	1	(0.6166)	01/06/2025
600475.SH	12/18/2024	SDB3262055929	(300.00)	1.2897	(393.53)	(386.90)	0.0000	4.5800	(1,612.2148)	0.0000	0.0501	(0.1733)	0.0000	1	(0.1232)	01/06/2025
600475.SH	12/18/2024	SDB3262055929	(2,100.00)	1.2897	(2,725.00)	(2,708.32)	0.0000	4.5800	(1,612.2148)	0.0000	0.3467	(1.2129)	0.0000	1	(0.8662)	01/06/2025
600475.SH	12/18/2024	SDB3262055929	(5,300.00)	1.2897	(6,898.35)	(6,835.28)	0.0000	4.5800	(1,612.2148)	0.0000	0.8776	(3.0611)	0.0000	1	(2.1835)	01/06/2025
600475.SH	12/18/2024	SDB3262055929	(200.00)	1.2897	(262.35)	(257.94)	0.0000	4.5800	(1,612.2148)	0.0000	0.0334	(0.1155)	0.0000	1	(0.0821)	01/06/2025
600475.SH	12/18/2024	SDB3262055929	(200.00)	1.2897	(261.64)	(257.94)	0.0000	4.5800	(1,612.2148)	0.0000	0.0333	(0.1155)	0.0000	1	(0.0822)	01/06/2025
600475.SH	12/18/2024	SDB3262055929	(3,000.00)	1.2897	(3,988.31)	(3,869.03)	0.0000	4.5800	(1,612.2148)	0.0000	0.5074	(1.7327)	0.0000	1	(1.2253)	01/06/2025
600475.SH	12/18/2024	SDB3262055929	(300.00)	1.2897	(398.83)	(386.90)	0.0000	4.5800	(1,612.2148)	0.0000	0.0507	(0.1733)	0.0000	1	(0.1225)	01/06/2025
600475.SH	12/18/2024	SDB3262055929	(3,000.00)	1.2897	(3,988.31)	(3,869.03)	0.0000	4.5800	(1,612.2148)	0.0000	0.5074	(1.7327)	0.0000	1	(1.2253)	01/06/2025
600475.SH	12/18/2024	SDB3262055929	(6,000.00)	1.2897	(7,976.62)	(7,738.06)	0.0000	4.5800	(1,612.2148)	0.0000	1.0148	(3.4654)	0.0000	1	(2.4506)	01/06/2025
600475.SH	12/18/2024	SDB3262055929	(16,100.00)	1.2897	(21,403.92)	(20,763.78)	0.0000	4.5800	(1,612.2148)	0.0000	2.7231	(9.2988)	0.0000	1	(6.5757)	01/06/2025
600475.SH	12/18/2024	SDB3262055929	(300.00)	1.2897	(398.83)	(386.90)	0.0000	4.5800	(1,612.2148)	0.0000	0.0507	(0.1733)	0.0000	1	(0.1225)	01/06/2025
600475.SH	12/17/2024	SDB3262055929	(7,400.00)	1.3212	(9,743.88)	(9,776.84)	0.0000	4.5800	(1,628.6919)	0.0000	1.2396	(4.4232)	0.0000	1	(3.1835)	01/06/2025
600475.SH	12/17/2024	SDB3262055929	(7,000.00)	1.3212	(9,217.18)	(9,248.36)	0.0000	4.5800	(1,628.6919)	0.0000	1.1726	(4.1841)	0.0000	1	(3.0115)	01/06/2025
600475.SH	12/17/2024	SDB3262055929	(20,900.00)	1.3212	(27,499.63)	(27,612.98)	0.0000	4.5800	(1,628.6919)	0.0000	3.4986	(12.4925)	0.0000	1	(8.9939)	01/06/2025
600475.SH	12/17/2024	SDB3262055929	(18,900.00)	1.3212	(25,092.68)	(24,970.59)	0.0000	4.5800	(1,628.6919)	0.0000	3.1923	(11.2971)	0.0000	1	(8.1047)	01/06/2025
600475.SH	12/17/2024	SDB3262055929	(13,100.00)	1.3212	(17,395.84)	(17,307.65)	0.0000	4.5800	(1,628.6919)	0.0000	2.2131	(7.8302)	0.0000	1	(5.6171)	01/06/2025
600475.SH	12/17/2024	SDB3262055929	(2,000.00)	1.3212	(2,623.57)	(2,642.39)	0.0000	4.5800	(1,628.6919)	0.0000	0.3338	(1.1955)	0.0000	1	(0.8617)	01/06/2025
600475.SH	12/17/2024	SDB3262055929	(1,500.00)	1.3212	(1,962.95)	(1,981.79)	0.0000	4.5800	(1,628.6919)	0.0000	0.2497	(0.8966)	0.0000	1	(0.6469)	01/06/2025
600475.SH	12/17/2024	SDB3262055929	(300.00)	1.3212	(393.53)	(396.36)	0.0000	4.5800	(1,628.6919)	0.0000	0.0501	(0.1793)	0.0000	1	(0.1293)	01/06/2025
600475.SH	12/17/2024	SDB3262055929	(2,100.00)	1.3212	(2,725.00)	(2,774.51)	0.0000	4.5800	(1,628.6919)	0.0000	0.3467	(1.2552)	0.0000	1	(0.9085)	01/06/2025
600475.SH	12/17/2024	SDB3262055929	(5,300.00)	1.3212	(6,898.35)	(7,002.33)	0.0000	4.5800	(1,628.6919)	0.0000	0.8776	(3.1680)	0.0000	1	(2.2903)	01/06/2025
600475.SH	12/17/2024	SDB3262055929	(200.00)	1.3212	(262.35)	(264.24)	0.0000	4.5800	(1,628.6919)	0.0000	0.0334	(0.1195)	0.0000	1	(0.0862)	01/06/2025
600475.SH	12/17/2024	SDB3262055929	(200.00)	1.3212	(261.64)	(264.24)	0.0000	4.5800	(1,628.6919)	0.0000	0.0333	(0.1195)	0.0000	1	(0.0863)	01/06/2025
600475.SH	12/17/2024	SDB3262055929	(3,000.00)	1.3212	(3,988.31)	(3,963.59)	0.0000	4.5800	(1,628.6919)	0.0000	0.5074	(1.7932)	0.0000	1	(1.2858)	01/06/2025
600475.SH	12/17/2024	SDB3262055929	(300.00)	1.3212	(398.83)	(396.36)	0.0000	4.5800	(1,628.6919)	0.0000	0.0507	(0.1793)	0.0000	1	(0.1286)	01/06/2025
600475.SH	12/17/2024	SDB3262055929	(3,000.00)	1.3212	(3,988.31)	(3,963.59)	0.0000	4.5800	(1,628.6919)	0.0000	0.5074	(1.7932)	0.0000	1	(1.2858)	01/06/2025
600475.SH	12/17/2024	SDB3262055929	(6,000.00)	1.3212	(7,976.62)	(7,927.17)	0.0000	4.5800	(1,628.6919)	0.0000	1.0148	(3.5864)	0.0000	1	(2.5716)	01/06/2025
600475.SH	12/17/2024	SDB3262055929	(27,000.00)	1.3212	(35,894.77)	(35,672.26)	0.0000	4.5800	(1,628.6919)	0.0000	4.5666	(16.1386)	0.0000	1	(11.5720)	01/06/2025
600475.SH	12/17/2024	SDB3262055929	(300.00)	1.3212	(398.83)	(396.36)	0.0000	4.5800	(1,628.6919)	0.0000	0.0507	(0.1793)	0.0000	1	(0.1286)	01/06/2025
600475.SH	12/16/2024	SDB3262055929	(7,400.00)	1.3202	(9,743.88)	(9,769.24)	0.0000	4.5800	(1,628.6919)	0.0000	1.2396	(4.4197)	0.0000	1	(3.1801)	01/06/2025
600475.SH	12/16/2024	SDB3262055929	(7,000.00)	1.3202	(9,217.18)	(9,241.18)	0.0000	4.5800	(1,628.6919)	0.0000	1.1726	(4.1808)	0.0000	1	(3.0082)	01/06/2025
600475.SH	12/16/2024	SDB3262055929	(20,900.00)	1.3202	(27,499.63)	(27,591.51)	0.0000	4.5800	(1,628.6919)	0.0000	3.4986	(12.4828)	0.0000	1	(8.9842)	01/06/2025
600475.SH	12/16/2024	SDB3262055929	(18,900.00)	1.3202	(25,092.68)	(24,951.18)	0.0000	4.5800	(1,628.6919)	0.0000	3.1923	(11.2883)	0.0000	1	(8.0959)	01/06/2025
600475.SH	12/16/2024	SDB3262055929	(13,100.00)	1.3202	(17,395.84)	(17,294.20)	0.0000	4.5800	(1,628.6919)	0.0000	2.2131	(7.8241)	0.0000	1	(5.6110)	01/06/2025
600475.SH	12/16/2024	SDB3262055929	(2,000.00)	1.3202	(2,623.57)	(2,640.34)	0.0000	4.5800	(1,628.6919)	0.0000	0.3338	(1.1945)	0.0000	1	(0.8607)	01/06/2025
600475.SH	12/16/2024	SDB3262055929	(1,500.00)	1.3202	(1,962.95)	(1,980.25)	0.0000	4.5800	(1,628.6919)	0.0000	0.2497	(0.8959)	0.0000	1	(0.6462)	01/06/2025
600475.SH	12/16/2024	SDB3262055929	(300.00)	1.3202	(393.53)	(396.05)	0.0000	4.5800	(1,628.6919)	0.0000	0.0501	(0.1792)	0.0000	1	(0.1291)	01/06/2025
600475.SH	12/16/2024	SDB3262055929	(2,100.00)	1.3202	(2,725.00)	(2,772.35)	0.0000	4.5800	(1,628.6919)	0.0000	0.3467	(1.2543)	0.0000	1	(0.9076)	01/06/2025
600475.SH	12/16/2024	SDB3262055929	(5,300.00)	1.3202	(6,898.35)	(6,996.89)	0.0000	4.5800	(1,628.6919)	0.0000	0.8776	(3.1655)	0.0000	1	(2.2879)	01/06/2025
600475.SH	12/16/2024	SDB3262055929	(200.00)	1.3202	(262.35)	(269.03)	0.0000	4.5800	(1,628.6919)	0.0000	0.0334	(0.1195)	0.0000	1	(0.0861)	01/06/2025
600475.SH	12/16/2024	SDB3262055929	(200.00)	1.3202	(261.64)	(264.03)	0.0000	4.5800	(1,628.6919)	0.0000	0.0333	(0.1195)	0.0000	1	(0.0862)	01/06/2025
600475.SH	12/16/2024	SDB3262055929	(3,000.00)	1.3202	(3,988.31)	(3,960.50)	0.0000	4.5800	(1,628.6919)	0.0000	0.5074	(1.7918)	0.0000	1	(1.2844)	01/06/2025
600475.SH	12/16/2024	SDB3262055929	(300.00)	1.3202	(398.83)	(396.05)	0.0000	4.5800	(1,628.6919)	0.0000	0.0507	(0.1792)	0.0000	1	(0.1284)	01/06/2025
600475.SH	12/16/2024	SDB3262055929	(3,000.00)	1.3202	(3,988.31)	(3,960.50)	0.0000	4.5800	(1,628.6919)	0.0000	0.5074	(1.7918)	0.0000	1	(1.2844)	01/06/2025
600475.SH	12/16/2024	SDB3262055929	(6,000.00)	1.3202	(7,976.62)	(7,921.01)	0.0000	4.5800	(1,628.6919)	0.0000	1.0148	(3.5836)	0.0000	1	(2.5688)	01/06/2025
600475.SH	12/16/2024	SDB3262055929	(27,000.00)	1.3202	(35,894.77)	(35,644.54)	0.0000	4.5800	(1,628.6919)	0.0000	4.5666	(16.1261)	0.0000	1	(11.5595)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
WUXI HUAGUANG ENVIRONMENT & ENERGY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600475.SH	12/16/2024	SDB3262055929	(300.00)	1.3202	(398.83)	(396.05)	0.0000	4.5800	(1,628.6919)	0.0000	0.0507	(0.1792)	0.0000	1	(0.1284)	01/06/2025
600475.SH	12/13/2024	SDB3262055929	(18,900.00)	1.3184	(25,092.68)	(24,917.34)	0.0000	4.5800	(1,662.0793)	0.0000	9.5770	(34.5122)	0.0000	3	(24.9351)	01/06/2025
600475.SH	12/13/2024	SDB3262055929	(13,100.00)	1.3184	(17,395.84)	(17,270.75)	0.0000	4.5800	(1,662.0793)	0.0000	6.6394	(23.9211)	0.0000	3	(17.2817)	01/06/2025
600475.SH	12/13/2024	SDB3262055929	(2,000.00)	1.3184	(2,623.57)	(2,636.76)	0.0000	4.5800	(1,662.0793)	0.0000	1.0013	(3.6521)	0.0000	3	(2.6508)	01/06/2025
600475.SH	12/13/2024	SDB3262055929	(1,500.00)	1.3184	(1,962.95)	(1,977.57)	0.0000	4.5800	(1,662.0793)	0.0000	0.7492	(2.7391)	0.0000	3	(1.9899)	01/06/2025
600475.SH	12/13/2024	SDB3262055929	(300.00)	1.3184	(393.53)	(395.51)	0.0000	4.5800	(1,662.0793)	0.0000	0.1502	(0.5478)	0.0000	3	(0.3976)	01/06/2025
600475.SH	12/13/2024	SDB3262055929	(2,100.00)	1.3184	(2,725.00)	(2,768.59)	0.0000	4.5800	(1,662.0793)	0.0000	1.0400	(3.8347)	0.0000	3	(2.7946)	01/06/2025
600475.SH	12/13/2024	SDB3262055929	(5,300.00)	1.3184	(6,898.35)	(6,987.40)	0.0000	4.5800	(1,662.0793)	0.0000	2.6329	(9.6780)	0.0000	3	(7.0451)	01/06/2025
600475.SH	12/13/2024	SDB3262055929	(200.00)	1.3184	(262.35)	(263.68)	0.0000	4.5800	(1,662.0793)	0.0000	0.1001	(0.3652)	0.0000	3	(0.2851)	01/06/2025
600475.SH	12/13/2024	SDB3262055929	(200.00)	1.3184	(261.64)	(263.68)	0.0000	4.5800	(1,662.0793)	0.0000	0.0999	(0.3652)	0.0000	3	(0.2653)	01/06/2025
600475.SH	12/13/2024	SDB3262055929	(3,000.00)	1.3184	(3,988.31)	(3,955.13)	0.0000	4.5800	(1,662.0793)	0.0000	1.5222	(5.4781)	0.0000	3	(3.9559)	01/06/2025
600475.SH	12/13/2024	SDB3262055929	(300.00)	1.3184	(398.83)	(395.51)	0.0000	4.5800	(1,662.0793)	0.0000	0.1522	(0.5478)	0.0000	3	(0.3956)	01/06/2025
600475.SH	12/13/2024	SDB3262055929	(3,000.00)	1.3184	(3,988.31)	(3,955.13)	0.0000	4.5800	(1,662.0793)	0.0000	1.5222	(5.4781)	0.0000	3	(3.9559)	01/06/2025
600475.SH	12/13/2024	SDB3262055929	(6,000.00)	1.3184	(7,976.62)	(7,910.27)	0.0000	4.5800	(1,662.0793)	0.0000	3.0444	(10.9562)	0.0000	3	(7.9118)	01/06/2025
600475.SH	12/13/2024	SDB3262055929	(27,000.00)	1.3184	(35,894.77)	(35,596.21)	0.0000	4.5800	(1,662.0793)	0.0000	13.6998	(49.3031)	0.0000	3	(35.6033)	01/06/2025
600475.SH	12/13/2024	SDB3262055929	(300.00)	1.3184	(398.83)	(395.51)	0.0000	4.5800	(1,662.0793)	0.0000	0.1522	(0.5478)	0.0000	3	(0.3956)	01/06/2025
600475.SH	12/12/2024	SDB3262055929	(2,000.00)	1.3111	(2,623.57)	(2,622.16)	0.0000	4.5800	(1,716.5039)	0.0000	0.3338	(1.2503)	0.0000	1	(0.9165)	01/06/2025
600475.SH	12/12/2024	SDB3262055929	(1,500.00)	1.3111	(1,962.95)	(1,966.62)	0.0000	4.5800	(1,716.5039)	0.0000	0.2497	(0.9377)	0.0000	1	(0.6880)	01/06/2025
600475.SH	12/12/2024	SDB3262055929	(300.00)	1.3111	(393.53)	(393.32)	0.0000	4.5800	(1,716.5039)	0.0000	0.0501	(0.1875)	0.0000	1	(0.1375)	01/06/2025
600475.SH	12/12/2024	SDB3262055929	(2,100.00)	1.3111	(2,725.00)	(2,753.27)	0.0000	4.5800	(1,716.5039)	0.0000	0.3467	(1.3128)	0.0000	1	(0.9661)	01/06/2025
600475.SH	12/12/2024	SDB3262055929	(5,300.00)	1.3111	(6,898.35)	(6,948.72)	0.0000	4.5800	(1,716.5039)	0.0000	0.8776	(3.3132)	0.0000	1	(2.4356)	01/06/2025
600475.SH	12/12/2024	SDB3262055929	(200.00)	1.3111	(262.35)	(262.22)	0.0000	4.5800	(1,716.5039)	0.0000	0.0334	(0.1250)	0.0000	1	(0.0916)	01/06/2025
600475.SH	12/12/2024	SDB3262055929	(200.00)	1.3111	(261.64)	(262.22)	0.0000	4.5800	(1,716.5039)	0.0000	0.0333	(0.1250)	0.0000	1	(0.0917)	01/06/2025
600475.SH	12/12/2024	SDB3262055929	(3,000.00)	1.3111	(3,988.31)	(3,933.24)	0.0000	4.5800	(1,716.5039)	0.0000	0.5074	(1.8754)	0.0000	1	(1.3680)	01/06/2025
600475.SH	12/12/2024	SDB3262055929	(300.00)	1.3111	(398.83)	(393.32)	0.0000	4.5800	(1,716.5039)	0.0000	0.0507	(0.1875)	0.0000	1	(0.1368)	01/06/2025
600475.SH	12/12/2024	SDB3262055929	(3,000.00)	1.3111	(3,988.31)	(3,933.24)	0.0000	4.5800	(1,716.5039)	0.0000	0.5074	(1.8754)	0.0000	1	(1.3680)	01/06/2025
600475.SH	12/12/2024	SDB3262055929	(6,000.00)	1.3111	(7,976.62)	(7,866.48)	0.0000	4.5800	(1,716.5039)	0.0000	1.0148	(3.7508)	0.0000	1	(2.7360)	01/06/2025
600475.SH	12/12/2024	SDB3262055929	(27,000.00)	1.3111	(35,894.77)	(35,399.16)	0.0000	4.5800	(1,716.5039)	0.0000	4.5666	(16.8786)	0.0000	1	(12.3119)	01/06/2025
600475.SH	12/12/2024	SDB3262055929	(300.00)	1.3111	(398.83)	(393.32)	0.0000	4.5800	(1,716.5039)	0.0000	0.0507	(0.1875)	0.0000	1	(0.1368)	01/06/2025
600475.SH	12/11/2024	SDB3262055929	(300.00)	1.3217	(393.53)	(396.51)	0.0000	4.5800	(1,726.8867)	0.0000	0.0501	(0.1902)	0.0000	1	(0.1401)	01/06/2025
600475.SH	12/11/2024	SDB3262055929	(2,100.00)	1.3217	(2,725.00)	(2,775.60)	0.0000	4.5800	(1,726.8867)	0.0000	0.3467	(1.3314)	0.0000	1	(0.9847)	01/06/2025
600475.SH	12/11/2024	SDB3262055929	(5,300.00)	1.3217	(6,898.35)	(7,005.08)	0.0000	4.5800	(1,726.8867)	0.0000	0.8776	(3.3603)	0.0000	1	(2.4826)	01/06/2025
600475.SH	12/11/2024	SDB3262055929	(200.00)	1.3217	(262.35)	(264.34)	0.0000	4.5800	(1,726.8867)	0.0000	0.0334	(0.1268)	0.0000	1	(0.0934)	01/06/2025
600475.SH	12/11/2024	SDB3262055929	(200.00)	1.3217	(261.64)	(264.34)	0.0000	4.5800	(1,726.8867)	0.0000	0.0333	(0.1268)	0.0000	1	(0.0935)	01/06/2025
600475.SH	12/11/2024	SDB3262055929	(3,000.00)	1.3217	(3,988.31)	(3,965.14)	0.0000	4.5800	(1,726.8867)	0.0000	0.5074	(1.9020)	0.0000	1	(1.3946)	01/06/2025
600475.SH	12/11/2024	SDB3262055929	(300.00)	1.3217	(398.83)	(396.51)	0.0000	4.5800	(1,726.8867)	0.0000	0.0507	(0.1902)	0.0000	1	(0.1395)	01/06/2025
600475.SH	12/11/2024	SDB3262055929	(3,000.00)	1.3217	(3,988.31)	(3,965.14)	0.0000	4.5800	(1,726.8867)	0.0000	0.5074	(1.9020)	0.0000	1	(1.3946)	01/06/2025
600475.SH	12/11/2024	SDB3262055929	(6,000.00)	1.3217	(7,976.62)	(7,930.28)	0.0000	4.5800	(1,726.8867)	0.0000	1.0148	(3.8041)	0.0000	1	(2.7893)	01/06/2025
600475.SH	12/11/2024	SDB3262055929	(27,000.00)	1.3217	(35,894.77)	(35,686.25)	0.0000	4.5800	(1,726.8867)	0.0000	4.5666	(17.1184)	0.0000	1	(12.5518)	01/06/2025
600475.SH	12/11/2024	SDB3262055929	(300.00)	1.3217	(398.83)	(396.51)	0.0000	4.5800	(1,726.8867)	0.0000	0.0507	(0.1902)	0.0000	1	(0.1395)	01/06/2025
600475.SH	12/10/2024	SDB3262055929	(2,100.00)	1.2961	(2,725.00)	(2,721.84)	0.0000	4.5800	(1,726.2658)	0.0000	0.3467	(1.3052)	0.0000	1	(0.9585)	01/06/2025
600475.SH	12/10/2024	SDB3262055929	(5,300.00)	1.2961	(6,898.35)	(6,869.40)	0.0000	4.5800	(1,726.2658)	0.0000	0.8776	(3.2940)	0.0000	1	(2.4164)	01/06/2025
600475.SH	12/10/2024	SDB3262055929	(200.00)	1.2961	(262.35)	(259.22)	0.0000	4.5800	(1,726.2658)	0.0000	0.0334	(0.1243)	0.0000	1	(0.0909)	01/06/2025
600475.SH	12/10/2024	SDB3262055929	(200.00)	1.2961	(261.64)	(259.22)	0.0000	4.5800	(1,726.2658)	0.0000	0.0333	(0.1243)	0.0000	1	(0.0910)	01/06/2025
600475.SH	12/10/2024	SDB3262055929	(3,000.00)	1.2961	(3,988.31)	(3,888.34)	0.0000	4.5800	(1,726.2658)	0.0000	0.5074	(1.8645)	0.0000	1	(1.3571)	01/06/2025
600475.SH	12/10/2024	SDB3262055929	(300.00)	1.2961	(398.83)	(388.83)	0.0000	4.5800	(1,726.2658)	0.0000	0.0507	(0.1865)	0.0000	1	(0.1357)	01/06/2025
600475.SH	12/10/2024	SDB3262055929	(3,000.00)	1.2961	(3,988.31)	(3,888.34)	0.0000	4.5800	(1,726.2658)	0.0000	0.5074	(1.8645)	0.0000	1	(1.3571)	01/06/2025
600475.SH	12/10/2024	SDB3262055929	(6,000.00)	1.2961	(7,976.62)	(7,776.68)	0.0000	4.5800	(1,726.2658)	0.0000	1.0148	(3.7291)	0.0000	1	(2.7143)	01/06/2025
600475.SH	12/10/2024	SDB3262055929	(27,000.00)	1.2961	(35,894.77)	(34,995.05)	0.0000	4.5800	(1,726.2658)	0.0000	4.5666	(16.7808)	0.0000	1	(12.2142)	01/06/2025
600475.SH	12/10/2024	SDB3262055929	(300.00)	1.2961	(398.83)	(388.83)	0.0000	4.5800	(1,726.2658)	0.0000	0.0507	(0.1865)	0.0000	1	(0.1357)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
WUXI HUAGUANG ENVIRONMENT & ENERGY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600475.SH	12/09/2024	SDB3262055929	(2,100.00)	1.2917	(2,725.00)	(2,712.56)	0.0000	4.5800	(1,726.2658)	0.0000	0.3467	(1.3007)	0.0000	1	(0.9540)	01/06/2025
600475.SH	12/09/2024	SDB3262055929	(5,300.00)	1.2917	(6,898.35)	(6,845.98)	0.0000	4.5800	(1,726.2658)	0.0000	0.8776	(3.2828)	0.0000	1	(2.4052)	01/06/2025
600475.SH	12/09/2024	SDB3262055929	(200.00)	1.2917	(262.35)	(258.34)	0.0000	4.5800	(1,726.2658)	0.0000	0.0334	(0.1239)	0.0000	1	(0.0905)	01/06/2025
600475.SH	12/09/2024	SDB3262055929	(200.00)	1.2917	(261.64)	(258.34)	0.0000	4.5800	(1,726.2658)	0.0000	0.0333	(0.1239)	0.0000	1	(0.0906)	01/06/2025
600475.SH	12/09/2024	SDB3262055929	(3,000.00)	1.2917	(3,988.31)	(3,875.09)	0.0000	4.5800	(1,726.2658)	0.0000	0.5074	(1.8582)	0.0000	1	(1.3508)	01/06/2025
600475.SH	12/09/2024	SDB3262055929	(300.00)	1.2917	(398.83)	(387.51)	0.0000	4.5800	(1,726.2658)	0.0000	0.0507	(0.1858)	0.0000	1	(0.1351)	01/06/2025
600475.SH	12/09/2024	SDB3262055929	(3,000.00)	1.2917	(3,988.31)	(3,875.09)	0.0000	4.5800	(1,726.2658)	0.0000	0.5074	(1.8582)	0.0000	1	(1.3508)	01/06/2025
600475.SH	12/09/2024	SDB3262055929	(6,000.00)	1.2917	(7,976.62)	(7,750.17)	0.0000	4.5800	(1,726.2658)	0.0000	1.0148	(3.7163)	0.0000	1	(2.7015)	01/06/2025
600475.SH	12/09/2024	SDB3262055929	(27,000.00)	1.2917	(35,894.77)	(34,875.76)	0.0000	4.5800	(1,726.2658)	0.0000	4.5666	(16.7236)	0.0000	1	(12.1570)	01/06/2025
600475.SH	12/09/2024	SDB3262055929	(300.00)	1.2917	(398.83)	(387.51)	0.0000	4.5800	(1,726.2658)	0.0000	0.0507	(0.1858)	0.0000	1	(0.1351)	01/06/2025
600475.SH	12/06/2024	SDB3262055929	(200.00)	1.3083	(262.35)	(261.66)	0.0000	4.5800	(1,680.2500)	0.0000	0.1001	(0.3664)	0.0000	3	(0.2663)	01/06/2025
600475.SH	12/06/2024	SDB3262055929	(200.00)	1.3083	(261.64)	(261.66)	0.0000	4.5800	(1,680.2500)	0.0000	0.0999	(0.3664)	0.0000	3	(0.2665)	01/06/2025
600475.SH	12/06/2024	SDB3262055929	(3,000.00)	1.3083	(3,988.31)	(3,924.93)	0.0000	4.5800	(1,680.2500)	0.0000	1.5222	(5.4957)	0.0000	3	(3.9735)	01/06/2025
600475.SH	12/06/2024	SDB3262055929	(300.00)	1.3083	(398.83)	(392.49)	0.0000	4.5800	(1,680.2500)	0.0000	0.1522	(0.5496)	0.0000	3	(0.3974)	01/06/2025
600475.SH	12/06/2024	SDB3262055929	(3,000.00)	1.3083	(3,988.31)	(3,924.93)	0.0000	4.5800	(1,680.2500)	0.0000	1.5222	(5.4957)	0.0000	3	(3.9735)	01/06/2025
600475.SH	12/06/2024	SDB3262055929	(6,000.00)	1.3083	(7,976.62)	(7,849.85)	0.0000	4.5800	(1,680.2500)	0.0000	3.0444	(10.9914)	0.0000	3	(7.9470)	01/06/2025
600475.SH	12/06/2024	SDB3262055929	(27,000.00)	1.3083	(35,894.77)	(35,324.34)	0.0000	4.5800	(1,680.2500)	0.0000	13.6998	(49.4614)	0.0000	3	(35.7616)	01/06/2025
600475.SH	12/06/2024	SDB3262055929	(300.00)	1.3083	(398.83)	(392.49)	0.0000	4.5800	(1,680.2500)	0.0000	0.1522	(0.5496)	0.0000	3	(0.3974)	01/06/2025
600475.SH	12/05/2024	SDB3262055929	(3,000.00)	1.3175	(3,988.31)	(3,952.49)	0.0000	4.5800	(1,674.7474)	0.0000	0.5074	(1.8387)	0.0000	1	(1.3313)	01/06/2025
600475.SH	12/05/2024	SDB3262055929	(300.00)	1.3175	(398.83)	(395.25)	0.0000	4.5800	(1,674.7474)	0.0000	0.0507	(0.1839)	0.0000	1	(0.1331)	01/06/2025
600475.SH	12/05/2024	SDB3262055929	(3,000.00)	1.3175	(3,988.31)	(3,952.49)	0.0000	4.5800	(1,674.7474)	0.0000	0.5074	(1.8387)	0.0000	1	(1.3313)	01/06/2025
600475.SH	12/05/2024	SDB3262055929	(6,000.00)	1.3175	(7,976.62)	(7,904.98)	0.0000	4.5800	(1,674.7474)	0.0000	1.0148	(3.6775)	0.0000	1	(2.6627)	01/06/2025
600475.SH	12/05/2024	SDB3262055929	(27,000.00)	1.3175	(35,894.77)	(35,572.39)	0.0000	4.5800	(1,674.7474)	0.0000	4.5666	(16.5485)	0.0000	1	(11.9819)	01/06/2025
600475.SH	12/05/2024	SDB3262055929	(300.00)	1.3175	(398.83)	(395.25)	0.0000	4.5800	(1,674.7474)	0.0000	0.0507	(0.1839)	0.0000	1	(0.1331)	01/06/2025
600475.SH	12/04/2024	SDB3262055929	(3,000.00)	1.3294	(3,988.31)	(3,988.31)	0.0000	4.5800	(1,701.6474)	0.0000	0.5074	(1.8852)	0.0000	1	(1.3778)	01/06/2025
600475.SH	12/04/2024	SDB3262055929	(300.00)	1.3294	(398.83)	(398.83)	0.0000	4.5800	(1,701.6474)	0.0000	0.0507	(0.1885)	0.0000	1	(0.1378)	01/06/2025
600475.SH	12/04/2024	SDB3262055929	(11,500.00)	1.3294	(15,288.51)	(15,288.51)	0.0000	4.5800	(1,701.6474)	0.0000	1.9450	(7.2266)	0.0000	1	(5.2815)	01/06/2025
600475.SH	12/04/2024	SDB3262055929	(21,900.00)	1.3294	(29,114.65)	(29,114.65)	0.0000	4.5800	(1,701.6474)	0.0000	3.7040	(13.7619)	0.0000	1	(10.0579)	01/06/2025
600475.SH	12/04/2024	SDB3262055929	(2,700.00)	1.3294	(3,589.48)	(3,589.48)	0.0000	4.5800	(1,701.6474)	0.0000	0.4567	(1.6967)	0.0000	1	(1.2400)	01/06/2025
600475.SH	12/04/2024	SDB3262055929	(11,900.00)	1.3294	(15,820.29)	(15,820.29)	0.0000	4.5800	(1,701.6474)	0.0000	2.0127	(7.4779)	0.0000	1	(5.4652)	01/06/2025
600475.SH	12/04/2024	SDB3262055929	(1,300.00)	1.3294	(1,728.27)	(1,728.27)	0.0000	4.5800	(1,701.6474)	0.0000	0.2199	(0.8169)	0.0000	1	(0.5970)	01/06/2025
600475.SH	12/04/2024	SDB3262055929	(16,800.00)	1.3294	(22,334.52)	(22,334.52)	0.0000	4.5800	(1,701.6474)	0.0000	2.8414	(10.5571)	0.0000	1	(7.7156)	01/06/2025
600475.SH	12/04/2024	SDB3262055929	(3,000.00)	1.3294	(3,988.31)	(3,988.31)	0.0000	4.5800	(1,701.6474)	0.0000	0.5074	(1.8852)	0.0000	1	(1.3778)	01/06/2025
600475.SH	12/04/2024	SDB3262055929	(6,000.00)	1.3294	(7,976.62)	(7,976.62)	0.0000	4.5800	(1,701.6474)	0.0000	1.0148	(3.7704)	0.0000	1	(2.7556)	01/06/2025
600475.SH	12/04/2024	SDB3262055929	(2,400.00)	1.3294	(3,190.65)	(3,190.65)	0.0000	4.5800	(1,701.6474)	0.0000	0.4059	(1.5082)	0.0000	1	(1.1022)	01/06/2025
600475.SH	12/04/2024	SDB3262055929	(28,800.00)	1.3294	(38,287.76)	(38,287.76)	0.0000	4.5800	(1,701.6474)	0.0000	4.8711	(18.0979)	0.0000	1	(13.2268)	01/06/2025
600475.SH	12/04/2024	SDB3262055929	(11,100.00)	1.3294	(14,756.74)	(14,756.74)	0.0000	4.5800	(1,701.6474)	0.0000	1.8774	(6.9752)	0.0000	1	(5.0978)	01/06/2025
600475.SH	12/04/2024	SDB3262055929	(300.00)	1.3294	(398.83)	(398.83)	0.0000	4.5800	(1,701.6474)	0.0000	0.0507	(0.1885)	0.0000	1	(0.1378)	01/06/2025
600475.SH	12/04/2024	SDB3262055929	(400.00)	1.3294	(531.77)	(531.77)	0.0000	4.5800	(1,701.6474)	0.0000	0.0677	(0.2514)	0.0000	1	(0.1837)	01/06/2025
TOTAL WUXI HUAGUANG ENVIRONMENT & ENERGY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND												527.4301	(1,868.2492)	0.0000	(1,340.8191)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
WUXI LEAD INTELLIGENT EQUIPMENT CO.,LTD CMN CLASS A SERIES NORTHBOUND																
300450.ZK	01/03/2025	SDB3262322921	(400.00)	2.8648	(1,305.67)	(1,145.91)	0.0000	4.3300	(1,475.0000)	0.0000	0.4711	(1.4085)	0.0000	3	(0.9374)	01/06/2025
300450.ZK	01/03/2025	SDB3262322921	(300.00)	2.8648	(979.25)	(859.43)	0.0000	4.3300	(1,475.0000)	0.0000	0.3533	(1.0564)	0.0000	3	(0.7030)	01/06/2025
300450.ZK	01/03/2025	SDB3262322921	(4,600.00)	2.8648	(15,015.17)	(13,177.92)	0.0000	4.3300	(1,475.0000)	0.0000	5.4180	(16.1979)	0.0000	3	(10.7799)	01/06/2025
300450.ZK	01/03/2025	SDB3262322921	(12,000.00)	2.8648	(39,170.00)	(34,377.18)	0.0000	4.3300	(1,475.0000)	0.0000	14.1338	(42.2553)	0.0000	3	(28.1214)	01/06/2025
300450.ZK	01/03/2025	SDB3262322921	(29,400.00)	2.8648	(95,966.51)	(84,224.09)	0.0000	4.3300	(1,475.0000)	0.0000	34.6279	(103.5254)	0.0000	3	(68.8975)	01/06/2025
300450.ZK	01/03/2025	SDB3262322921	(18,900.00)	2.8648	(61,692.76)	(54,144.06)	0.0000	4.3300	(1,475.0000)	0.0000	22.2608	(66.5521)	0.0000	3	(44.2913)	01/06/2025
300450.ZK	01/03/2025	SDB3262322921	(200.00)	2.8648	(652.83)	(572.95)	0.0000	4.3300	(1,475.0000)	0.0000	0.2356	(0.7043)	0.0000	3	(0.4687)	01/06/2025
300450.ZK	01/03/2025	SDB3262322921	(12,000.00)	2.8648	(39,170.00)	(34,377.18)	0.0000	4.3300	(1,475.0000)	0.0000	14.1338	(42.2553)	0.0000	3	(28.1214)	01/06/2025
300450.ZK	01/03/2025	SDB3262322921	(7,300.00)	2.8648	(23,828.42)	(20,912.78)	0.0000	4.3300	(1,475.0000)	0.0000	8.5981	(25.7053)	0.0000	3	(17.1072)	01/06/2025
300450.ZK	01/02/2025	SDB3262322921	(400.00)	2.8712	(1,305.67)	(1,148.50)	0.0000	4.3300	(1,475.0000)	0.0000	0.1570	(0.4706)	0.0000	1	(0.3135)	01/06/2025
300450.ZK	01/02/2025	SDB3262322921	(300.00)	2.8712	(979.25)	(861.37)	0.0000	4.3300	(1,475.0000)	0.0000	0.1178	(0.3529)	0.0000	1	(0.2351)	01/06/2025
300450.ZK	01/02/2025	SDB3262322921	(4,600.00)	2.8712	(15,015.17)	(13,207.73)	0.0000	4.3300	(1,475.0000)	0.0000	1.8060	(5.4115)	0.0000	1	(3.6055)	01/06/2025
300450.ZK	01/02/2025	SDB3262322921	(12,000.00)	2.8712	(39,170.00)	(34,454.95)	0.0000	4.3300	(1,475.0000)	0.0000	4.7113	(14.1170)	0.0000	1	(9.4057)	01/06/2025
300450.ZK	01/02/2025	SDB3262322921	(29,400.00)	2.8712	(95,966.51)	(84,414.63)	0.0000	4.3300	(1,475.0000)	0.0000	11.5426	(34.5866)	0.0000	1	(23.0439)	01/06/2025
300450.ZK	01/02/2025	SDB3262322921	(18,900.00)	2.8712	(61,692.76)	(54,266.55)	0.0000	4.3300	(1,475.0000)	0.0000	7.4203	(22.2342)	0.0000	1	(14.8139)	01/06/2025
300450.ZK	01/02/2025	SDB3262322921	(200.00)	2.8712	(652.83)	(574.25)	0.0000	4.3300	(1,475.0000)	0.0000	0.0785	(0.2353)	0.0000	1	(0.1568)	01/06/2025
300450.ZK	01/02/2025	SDB3262322921	(12,000.00)	2.8712	(39,170.00)	(34,454.95)	0.0000	4.3300	(1,475.0000)	0.0000	4.7113	(14.1170)	0.0000	1	(9.4057)	01/06/2025
300450.ZK	01/02/2025	SDB3262322921	(7,300.00)	2.8712	(23,828.42)	(20,960.10)	0.0000	4.3300	(1,475.0000)	0.0000	2.8660	(8.5878)	0.0000	1	(5.7218)	01/06/2025
300450.ZK	12/31/2024	SDB3262322921	(400.00)	2.9627	(1,305.67)	(1,185.10)	0.0000	4.3300	(1,475.0000)	0.0000	0.3141	(0.9711)	0.0000	2	(0.6570)	01/06/2025
300450.ZK	12/31/2024	SDB3262322921	(300.00)	2.9627	(979.25)	(888.82)	0.0000	4.3300	(1,475.0000)	0.0000	0.2356	(0.7283)	0.0000	2	(0.4928)	01/06/2025
300450.ZK	12/31/2024	SDB3262322921	(4,600.00)	2.9627	(15,015.17)	(13,628.60)	0.0000	4.3300	(1,475.0000)	0.0000	3.6120	(11.1679)	0.0000	2	(7.5559)	01/06/2025
300450.ZK	12/31/2024	SDB3262322921	(12,000.00)	2.9627	(39,170.00)	(35,552.88)	0.0000	4.3300	(1,475.0000)	0.0000	9.4226	(29.1336)	0.0000	2	(19.7110)	01/06/2025
300450.ZK	12/31/2024	SDB3262322921	(29,400.00)	2.9627	(95,966.51)	(87,104.56)	0.0000	4.3300	(1,475.0000)	0.0000	23.0853	(71.3773)	0.0000	2	(48.2921)	01/06/2025
300450.ZK	12/31/2024	SDB3262322921	(18,900.00)	2.9627	(61,692.76)	(55,995.79)	0.0000	4.3300	(1,475.0000)	0.0000	14.8405	(45.8854)	0.0000	2	(31.0449)	01/06/2025
300450.ZK	12/31/2024	SDB3262322921	(200.00)	2.9627	(652.83)	(592.55)	0.0000	4.3300	(1,475.0000)	0.0000	0.1570	(0.4856)	0.0000	2	(0.3285)	01/06/2025
300450.ZK	12/31/2024	SDB3262322921	(12,000.00)	2.9627	(39,170.00)	(35,552.88)	0.0000	4.3300	(1,475.0000)	0.0000	9.4226	(29.1336)	0.0000	2	(19.7110)	01/06/2025
300450.ZK	12/31/2024	SDB3262322921	(8,200.00)	2.9627	(26,766.17)	(24,294.47)	0.0000	4.3300	(1,475.0000)	0.0000	6.4388	(19.9080)	0.0000	2	(13.4692)	01/06/2025
300450.ZK	12/30/2024	SDB3262322921	(400.00)	2.9417	(1,305.67)	(1,176.67)	0.0000	4.3300	(1,475.0000)	0.0000	0.1570	(0.4821)	0.0000	1	(0.3251)	01/06/2025
300450.ZK	12/30/2024	SDB3262322921	(300.00)	2.9417	(979.25)	(882.50)	0.0000	4.3300	(1,475.0000)	0.0000	0.1178	(0.3616)	0.0000	1	(0.2438)	01/06/2025
300450.ZK	12/30/2024	SDB3262322921	(4,600.00)	2.9417	(15,015.17)	(13,531.73)	0.0000	4.3300	(1,475.0000)	0.0000	1.8060	(5.5442)	0.0000	1	(3.7383)	01/06/2025
300450.ZK	12/30/2024	SDB3262322921	(12,000.00)	2.9417	(39,170.00)	(35,300.16)	0.0000	4.3300	(1,475.0000)	0.0000	4.7113	(14.4633)	0.0000	1	(9.7520)	01/06/2025
300450.ZK	12/30/2024	SDB3262322921	(29,400.00)	2.9417	(95,966.51)	(86,485.39)	0.0000	4.3300	(1,475.0000)	0.0000	11.5426	(35.4350)	0.0000	1	(23.8923)	01/06/2025
300450.ZK	12/30/2024	SDB3262322921	(18,900.00)	2.9417	(61,692.76)	(55,597.75)	0.0000	4.3300	(1,475.0000)	0.0000	7.4203	(22.7796)	0.0000	1	(15.3594)	01/06/2025
300450.ZK	12/30/2024	SDB3262322921	(200.00)	2.9417	(652.83)	(588.34)	0.0000	4.3300	(1,475.0000)	0.0000	0.0785	(0.2411)	0.0000	1	(0.1625)	01/06/2025
300450.ZK	12/30/2024	SDB3262322921	(12,000.00)	2.9417	(39,170.00)	(35,300.16)	0.0000	4.3300	(1,475.0000)	0.0000	4.7113	(14.4633)	0.0000	1	(9.7520)	01/06/2025
300450.ZK	12/30/2024	SDB3262322921	(8,200.00)	2.9417	(26,766.17)	(24,121.78)	0.0000	4.3300	(1,475.0000)	0.0000	3.2194	(9.8832)	0.0000	1	(6.6639)	01/06/2025
300450.ZK	12/27/2024	SDB3262322921	(400.00)	3.0008	(1,305.67)	(1,200.33)	0.0000	4.3300	(1,475.0000)	0.0000	0.4711	(1.4754)	0.0000	3	(1.0043)	01/06/2025
300450.ZK	12/27/2024	SDB3262322921	(300.00)	3.0008	(979.25)	(900.25)	0.0000	4.3300	(1,475.0000)	0.0000	0.3533	(1.1066)	0.0000	3	(0.7532)	01/06/2025
300450.ZK	12/27/2024	SDB3262322921	(4,600.00)	3.0008	(15,015.17)	(13,803.78)	0.0000	4.3300	(1,475.0000)	0.0000	5.4180	(16.9671)	0.0000	3	(11.5492)	01/06/2025
300450.ZK	12/27/2024	SDB3262322921	(12,000.00)	3.0008	(39,170.00)	(36,009.85)	0.0000	4.3300	(1,475.0000)	0.0000	14.1338	(44.2621)	0.0000	3	(30.1283)	01/06/2025
300450.ZK	12/27/2024	SDB3262322921	(29,400.00)	3.0008	(95,966.51)	(88,224.14)	0.0000	4.3300	(1,475.0000)	0.0000	34.6279	(108.4422)	0.0000	3	(73.8143)	01/06/2025
300450.ZK	12/27/2024	SDB3262322921	(18,900.00)	3.0008	(61,692.76)	(56,715.52)	0.0000	4.3300	(1,475.0000)	0.0000	22.2608	(69.7128)	0.0000	3	(47.4520)	01/06/2025
300450.ZK	12/27/2024	SDB3262322921	(200.00)	3.0008	(652.83)	(600.16)	0.0000	4.3300	(1,475.0000)	0.0000	0.2356	(0.7377)	0.0000	3	(0.5021)	01/06/2025
300450.ZK	12/27/2024	SDB3262322921	(12,000.00)	3.0008	(39,170.00)	(36,009.85)	0.0000	4.3300	(1,475.0000)	0.0000	14.1338	(44.2621)	0.0000	3	(30.1283)	01/06/2025
300450.ZK	12/27/2024	SDB3262322921	(8,200.00)	3.0008	(26,766.17)	(24,606.73)	0.0000	4.3300	(1,475.0000)	0.0000	9.6581	(30.2458)	0.0000	3	(20.5876)	01/06/2025
300450.ZK	12/26/2024	SDB3262322921	(400.00)	2.9505	(1,305.67)	(1,180.20)	0.0000	4.3300	(1,475.0000)	0.0000	0.1570	(0.4836)	0.0000	1	(0.3265)	01/06/2025
300450.ZK	12/26/2024	SDB3262322921	(300.00)	2.9505	(979.25)	(885.15)	0.0000	4.3300	(1,475.0000)	0.0000	0.1178	(0.3627)	0.0000	1	(0.2449)	01/06/2025
300450.ZK	12/26/2024	SDB3262322921	(4,600.00)	2.9505	(15,015.17)	(13,572.33)	0.0000	4.3300	(1,475.0000)	0.0000	1.8060	(5.5609)	0.0000	1	(3.7549)	01/06/2025
300450.ZK	12/26/2024	SDB3262322921	(12,000.00)	2.9505	(39,170.00)	(35,406.07)	0.0000	4.3300	(1,475.0000)	0.0000	4.7113	(14.5067)	0.0000	1	(9.7954)	01/06/2025
300450.ZK	12/26/2024	SDB3262322921	(29,400.00)	2.9505	(95,966.51)	(86,744.88)	0.0000	4.3300	(1,475.0000)	0.0000	11.5426	(35.5413)	0.0000	1	(23.9987)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
WUXI LEAD INTELLIGENT EQUIPMENT CO.,LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
300450.ZK	12/26/2024	SDB3262322921	(18,900.00)	2.9505	(61,692.76)	(55,764.56)	0.0000	4.3300	(1,475.0000)	0.0000	7.4203	(22.8480)	0.0000	1	(15.4277)	01/06/2025
300450.ZK	12/26/2024	SDB3262322921	(200.00)	2.9505	(652.83)	(590.10)	0.0000	4.3300	(1,475.0000)	0.0000	0.0785	(0.2418)	0.0000	1	(0.1633)	01/06/2025
300450.ZK	12/26/2024	SDB3262322921	(12,000.00)	2.9505	(39,170.00)	(35,406.07)	0.0000	4.3300	(1,475.0000)	0.0000	4.7113	(14.5067)	0.0000	1	(9.7954)	01/06/2025
300450.ZK	12/26/2024	SDB3262322921	(8,200.00)	2.9505	(26,766.17)	(24,194.15)	0.0000	4.3300	(1,475.0000)	0.0000	3.2194	(9.9129)	0.0000	1	(6.6935)	01/06/2025
300450.ZK	12/24/2024	SDB3262322921	(400.00)	2.9505	(1,305.67)	(1,180.20)	0.0000	4.3300	(1,475.0000)	0.0000	0.3141	(0.9671)	0.0000	2	(0.6530)	01/06/2025
300450.ZK	12/24/2024	SDB3262322921	(300.00)	2.9505	(979.25)	(885.15)	0.0000	4.3300	(1,475.0000)	0.0000	0.2356	(0.7253)	0.0000	2	(0.4898)	01/06/2025
300450.ZK	12/24/2024	SDB3262322921	(4,600.00)	2.9505	(15,015.17)	(13,572.33)	0.0000	4.3300	(1,475.0000)	0.0000	3.6120	(11.1218)	0.0000	2	(7.5098)	01/06/2025
300450.ZK	12/24/2024	SDB3262322921	(12,000.00)	2.9505	(39,170.00)	(35,406.07)	0.0000	4.3300	(1,475.0000)	0.0000	9.4226	(29.0133)	0.0000	2	(19.5907)	01/06/2025
300450.ZK	12/24/2024	SDB3262322921	(29,400.00)	2.9505	(95,966.51)	(86,744.88)	0.0000	4.3300	(1,475.0000)	0.0000	23.0853	(71.0826)	0.0000	2	(47.9973)	01/06/2025
300450.ZK	12/24/2024	SDB3262322921	(18,900.00)	2.9505	(61,692.76)	(55,764.56)	0.0000	4.3300	(1,475.0000)	0.0000	14.8405	(45.6960)	0.0000	2	(30.8554)	01/06/2025
300450.ZK	12/24/2024	SDB3262322921	(200.00)	2.9505	(652.83)	(590.10)	0.0000	4.3300	(1,475.0000)	0.0000	0.1570	(0.4836)	0.0000	2	(0.3265)	01/06/2025
300450.ZK	12/24/2024	SDB3262322921	(12,000.00)	2.9505	(39,170.00)	(35,406.07)	0.0000	4.3300	(1,475.0000)	0.0000	9.4226	(29.0133)	0.0000	2	(19.5907)	01/06/2025
300450.ZK	12/24/2024	SDB3262322921	(8,200.00)	2.9505	(26,766.17)	(24,194.15)	0.0000	4.3300	(1,475.0000)	0.0000	6.4388	(19.8258)	0.0000	2	(13.3870)	01/06/2025
300450.ZK	12/23/2024	SDB3262322921	(400.00)	2.9601	(1,305.67)	(1,184.02)	0.0000	4.3300	(1,475.0000)	0.0000	0.1570	(0.4851)	0.0000	1	(0.3281)	01/06/2025
300450.ZK	12/23/2024	SDB3262322921	(300.00)	2.9601	(979.25)	(888.02)	0.0000	4.3300	(1,475.0000)	0.0000	0.1178	(0.3638)	0.0000	1	(0.2461)	01/06/2025
300450.ZK	12/23/2024	SDB3262322921	(4,600.00)	2.9601	(15,015.17)	(13,616.26)	0.0000	4.3300	(1,475.0000)	0.0000	1.8060	(5.5789)	0.0000	1	(3.7729)	01/06/2025
300450.ZK	12/23/2024	SDB3262322921	(12,000.00)	2.9601	(39,170.00)	(35,520.68)	0.0000	4.3300	(1,475.0000)	0.0000	4.7113	(14.5536)	0.0000	1	(9.8423)	01/06/2025
300450.ZK	12/23/2024	SDB3262322921	(29,400.00)	2.9601	(95,966.51)	(87,025.68)	0.0000	4.3300	(1,475.0000)	0.0000	11.5426	(35.6564)	0.0000	1	(24.1137)	01/06/2025
300450.ZK	12/23/2024	SDB3262322921	(18,900.00)	2.9601	(61,692.76)	(55,945.08)	0.0000	4.3300	(1,475.0000)	0.0000	7.4203	(22.9219)	0.0000	1	(15.5017)	01/06/2025
300450.ZK	12/23/2024	SDB3262322921	(200.00)	2.9601	(652.83)	(592.01)	0.0000	4.3300	(1,475.0000)	0.0000	0.0785	(0.2426)	0.0000	1	(0.1640)	01/06/2025
300450.ZK	12/23/2024	SDB3262322921	(12,000.00)	2.9601	(39,170.00)	(35,520.68)	0.0000	4.3300	(1,475.0000)	0.0000	4.7113	(14.5536)	0.0000	1	(9.8423)	01/06/2025
300450.ZK	12/23/2024	SDB3262322921	(8,200.00)	2.9601	(26,766.17)	(24,272.47)	0.0000	4.3300	(1,475.0000)	0.0000	3.2194	(9.9450)	0.0000	1	(6.7256)	01/06/2025
300450.ZK	12/20/2024	SDB3262322921	(400.00)	2.9403	(1,305.67)	(1,176.11)	0.0000	4.3300	(1,475.0000)	0.0000	0.4711	(1.4456)	0.0000	3	(0.9745)	01/06/2025
300450.ZK	12/20/2024	SDB3262322921	(300.00)	2.9403	(979.25)	(882.08)	0.0000	4.3300	(1,475.0000)	0.0000	0.3533	(1.0842)	0.0000	3	(0.7309)	01/06/2025
300450.ZK	12/20/2024	SDB3262322921	(4,600.00)	2.9403	(15,015.17)	(13,525.24)	0.0000	4.3300	(1,475.0000)	0.0000	5.4180	(16.6248)	0.0000	3	(11.2068)	01/06/2025
300450.ZK	12/20/2024	SDB3262322921	(12,000.00)	2.9403	(39,170.00)	(35,283.23)	0.0000	4.3300	(1,475.0000)	0.0000	14.1338	(43.3690)	0.0000	3	(29.2351)	01/06/2025
300450.ZK	12/20/2024	SDB3262322921	(29,400.00)	2.9403	(95,966.51)	(86,443.91)	0.0000	4.3300	(1,475.0000)	0.0000	34.6279	(106.2540)	0.0000	3	(71.6261)	01/06/2025
300450.ZK	12/20/2024	SDB3262322921	(18,900.00)	2.9403	(61,692.76)	(55,571.08)	0.0000	4.3300	(1,475.0000)	0.0000	22.2608	(68.3061)	0.0000	3	(46.0453)	01/06/2025
300450.ZK	12/20/2024	SDB3262322921	(200.00)	2.9403	(652.83)	(588.05)	0.0000	4.3300	(1,475.0000)	0.0000	0.2356	(0.7228)	0.0000	3	(0.4873)	01/06/2025
300450.ZK	12/20/2024	SDB3262322921	(12,000.00)	2.9403	(39,170.00)	(35,283.23)	0.0000	4.3300	(1,475.0000)	0.0000	14.1338	(43.3690)	0.0000	3	(29.2351)	01/06/2025
300450.ZK	12/20/2024	SDB3262322921	(8,200.00)	2.9403	(26,766.17)	(24,110.21)	0.0000	4.3300	(1,475.0000)	0.0000	9.6581	(29.6355)	0.0000	3	(19.9773)	01/06/2025
300450.ZK	12/19/2024	SDB3262322921	(400.00)	2.9435	(1,305.67)	(1,177.38)	0.0000	4.5800	(1,475.0000)	0.0000	0.1661	(0.4824)	0.0000	1	(0.3163)	01/06/2025
300450.ZK	12/19/2024	SDB3262322921	(300.00)	2.9435	(979.25)	(883.04)	0.0000	4.5800	(1,475.0000)	0.0000	0.1246	(0.3618)	0.0000	1	(0.2372)	01/06/2025
300450.ZK	12/19/2024	SDB3262322921	(4,600.00)	2.9435	(15,015.17)	(13,539.90)	0.0000	4.5800	(1,475.0000)	0.0000	1.9103	(5.5476)	0.0000	1	(3.6373)	01/06/2025
300450.ZK	12/19/2024	SDB3262322921	(12,000.00)	2.9435	(39,170.00)	(35,321.48)	0.0000	4.5800	(1,475.0000)	0.0000	4.9833	(14.4720)	0.0000	1	(9.4887)	01/06/2025
300450.ZK	12/19/2024	SDB3262322921	(29,400.00)	2.9435	(95,966.51)	(86,537.64)	0.0000	4.5800	(1,475.0000)	0.0000	12.2091	(35.4564)	0.0000	1	(23.2473)	01/06/2025
300450.ZK	12/19/2024	SDB3262322921	(18,900.00)	2.9435	(61,692.76)	(55,631.34)	0.0000	4.5800	(1,475.0000)	0.0000	7.8487	(22.7934)	0.0000	1	(14.9447)	01/06/2025
300450.ZK	12/19/2024	SDB3262322921	(200.00)	2.9435	(652.83)	(588.69)	0.0000	4.5800	(1,475.0000)	0.0000	0.0831	(0.2412)	0.0000	1	(0.1581)	01/06/2025
300450.ZK	12/19/2024	SDB3262322921	(12,000.00)	2.9435	(39,170.00)	(35,321.48)	0.0000	4.5800	(1,475.0000)	0.0000	4.9833	(14.4720)	0.0000	1	(9.4887)	01/06/2025
300450.ZK	12/19/2024	SDB3262322921	(8,200.00)	2.9435	(26,766.17)	(24,136.35)	0.0000	4.5800	(1,475.0000)	0.0000	3.4053	(9.8892)	0.0000	1	(6.4839)	01/06/2025
300450.ZK	12/18/2024	SDB3262322921	(400.00)	2.9827	(1,305.67)	(1,183.09)	0.0000	4.5800	(1,475.0000)	0.0000	0.1661	(0.4888)	0.0000	1	(0.3227)	01/06/2025
300450.ZK	12/18/2024	SDB3262322921	(300.00)	2.9827	(979.25)	(894.82)	0.0000	4.5800	(1,475.0000)	0.0000	0.1246	(0.3666)	0.0000	1	(0.2420)	01/06/2025
300450.ZK	12/18/2024	SDB3262322921	(4,600.00)	2.9827	(15,015.17)	(13,720.51)	0.0000	4.5800	(1,475.0000)	0.0000	1.9103	(5.6216)	0.0000	1	(3.7113)	01/06/2025
300450.ZK	12/18/2024	SDB3262322921	(12,000.00)	2.9827	(39,170.00)	(35,792.64)	0.0000	4.5800	(1,475.0000)	0.0000	4.9833	(14.6650)	0.0000	1	(9.6817)	01/06/2025
300450.ZK	12/18/2024	SDB3262322921	(29,400.00)	2.9827	(95,966.51)	(87,691.97)	0.0000	4.5800	(1,475.0000)	0.0000	12.2091	(35.9293)	0.0000	1	(23.7203)	01/06/2025
300450.ZK	12/18/2024	SDB3262322921	(18,900.00)	2.9827	(61,692.76)	(56,373.41)	0.0000	4.5800	(1,475.0000)	0.0000	7.8487	(23.0974)	0.0000	1	(15.2487)	01/06/2025
300450.ZK	12/18/2024	SDB3262322921	(200.00)	2.9827	(652.83)	(596.54)	0.0000	4.5800	(1,475.0000)	0.0000	0.0831	(0.2444)	0.0000	1	(0.1614)	01/06/2025
300450.ZK	12/18/2024	SDB3262322921	(12,000.00)	2.9827	(39,170.00)	(35,792.64)	0.0000	4.5800	(1,475.0000)	0.0000	4.9833	(14.6650)	0.0000	1	(9.6817)	01/06/2025
300450.ZK	12/18/2024	SDB3262322921	(8,200.00)	2.9827	(26,766.17)	(24,458.30)	0.0000	4.5800	(1,475.0000)	0.0000	3.4053	(10.0211)	0.0000	1	(6.6159)	01/06/2025
300450.ZK	12/17/2024	SDB3262322921	(400.00)	3.0855	(1,305.67)	(1,234.22)	0.0000	4.5800	(1,475.0000)	0.0000	0.1661	(0.5057)	0.0000	1	(0.3396)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
WUXI LEAD INTELLIGENT EQUIPMENT CO.,LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
300450.ZK	12/17/2024	SDB3262322921	(300.00)	3.0855	(979.25)	(925.66)	0.0000	4.5800	(1,475.0000)	0.0000	0.1246	(0.3793)	0.0000	1	(0.2547)	01/06/2025
300450.ZK	12/17/2024	SDB3262322921	(4,600.00)	3.0855	(15,015.17)	(14,193.48)	0.0000	4.5800	(1,475.0000)	0.0000	1.9103	(5.8154)	0.0000	1	(3.9051)	01/06/2025
300450.ZK	12/17/2024	SDB3262322921	(12,000.00)	3.0855	(39,170.00)	(37,026.48)	0.0000	4.5800	(1,475.0000)	0.0000	4.9833	(15.1706)	0.0000	1	(10.1873)	01/06/2025
300450.ZK	12/17/2024	SDB3262322921	(29,400.00)	3.0855	(95,966.51)	(90,714.88)	0.0000	4.5800	(1,475.0000)	0.0000	12.2091	(37.1679)	0.0000	1	(24.9588)	01/06/2025
300450.ZK	12/17/2024	SDB3262322921	(18,900.00)	3.0855	(61,692.76)	(58,316.71)	0.0000	4.5800	(1,475.0000)	0.0000	7.8487	(23.8937)	0.0000	1	(16.0450)	01/06/2025
300450.ZK	12/17/2024	SDB3262322921	(200.00)	3.0855	(652.83)	(617.11)	0.0000	4.5800	(1,475.0000)	0.0000	0.0831	(0.2528)	0.0000	1	(0.1698)	01/06/2025
300450.ZK	12/17/2024	SDB3262322921	(12,000.00)	3.0855	(39,170.00)	(37,026.48)	0.0000	4.5800	(1,475.0000)	0.0000	4.9833	(15.1706)	0.0000	1	(10.1873)	01/06/2025
300450.ZK	12/17/2024	SDB3262322921	(200.00)	3.0855	(652.83)	(617.11)	0.0000	4.5800	(1,475.0000)	0.0000	0.0831	(0.2528)	0.0000	1	(0.1698)	01/06/2025
300450.ZK	12/17/2024	SDB3262322921	(9,600.00)	3.0855	(31,336.00)	(29,621.18)	0.0000	4.5800	(1,475.0000)	0.0000	3.9866	(12.1365)	0.0000	1	(8.1498)	01/06/2025
300450.ZK	12/16/2024	SDB3262322921	(400.00)	3.0841	(1,305.67)	(1,233.63)	0.0000	4.5800	(1,475.0000)	0.0000	0.1661	(0.5054)	0.0000	1	(0.3393)	01/06/2025
300450.ZK	12/16/2024	SDB3262322921	(300.00)	3.0841	(979.25)	(925.22)	0.0000	4.5800	(1,475.0000)	0.0000	0.1246	(0.3791)	0.0000	1	(0.2545)	01/06/2025
300450.ZK	12/16/2024	SDB3262322921	(4,600.00)	3.0841	(15,015.17)	(14,186.71)	0.0000	4.5800	(1,475.0000)	0.0000	1.9103	(5.8126)	0.0000	1	(3.9023)	01/06/2025
300450.ZK	12/16/2024	SDB3262322921	(12,000.00)	3.0841	(39,170.00)	(37,008.82)	0.0000	4.5800	(1,475.0000)	0.0000	4.9833	(15.1633)	0.0000	1	(10.1800)	01/06/2025
300450.ZK	12/16/2024	SDB3262322921	(29,400.00)	3.0841	(95,966.51)	(90,671.60)	0.0000	4.5800	(1,475.0000)	0.0000	12.2091	(37.1502)	0.0000	1	(24.9411)	01/06/2025
300450.ZK	12/16/2024	SDB3262322921	(18,900.00)	3.0841	(61,692.76)	(58,288.89)	0.0000	4.5800	(1,475.0000)	0.0000	7.8487	(23.8823)	0.0000	1	(16.0336)	01/06/2025
300450.ZK	12/16/2024	SDB3262322921	(200.00)	3.0841	(652.83)	(616.81)	0.0000	4.5800	(1,475.0000)	0.0000	0.0831	(0.2527)	0.0000	1	(0.1697)	01/06/2025
300450.ZK	12/16/2024	SDB3262322921	(12,000.00)	3.0841	(39,170.00)	(37,008.82)	0.0000	4.5800	(1,475.0000)	0.0000	4.9833	(15.1633)	0.0000	1	(10.1800)	01/06/2025
300450.ZK	12/16/2024	SDB3262322921	(200.00)	3.0841	(652.83)	(616.81)	0.0000	4.5800	(1,475.0000)	0.0000	0.0831	(0.2527)	0.0000	1	(0.1697)	01/06/2025
300450.ZK	12/16/2024	SDB3262322921	(9,600.00)	3.0841	(31,336.00)	(29,607.05)	0.0000	4.5800	(1,475.0000)	0.0000	3.9866	(12.1307)	0.0000	1	(8.1440)	01/06/2025
300450.ZK	12/13/2024	SDB3262322921	(400.00)	3.1489	(1,305.67)	(1,259.57)	0.0000	4.5800	(1,475.0000)	0.0000	0.4983	(1.5482)	0.0000	3	(1.0499)	01/06/2025
300450.ZK	12/13/2024	SDB3262322921	(300.00)	3.1489	(979.25)	(944.68)	0.0000	4.5800	(1,475.0000)	0.0000	0.3737	(1.1612)	0.0000	3	(0.7874)	01/06/2025
300450.ZK	12/13/2024	SDB3262322921	(4,600.00)	3.1489	(15,015.17)	(14,485.04)	0.0000	4.5800	(1,475.0000)	0.0000	5.7308	(17.8045)	0.0000	3	(12.0737)	01/06/2025
300450.ZK	12/13/2024	SDB3262322921	(12,000.00)	3.1489	(39,170.00)	(37,787.05)	0.0000	4.5800	(1,475.0000)	0.0000	14.9499	(46.4466)	0.0000	3	(31.4967)	01/06/2025
300450.ZK	12/13/2024	SDB3262322921	(29,400.00)	3.1489	(95,966.51)	(92,578.28)	0.0000	4.5800	(1,475.0000)	0.0000	36.6272	(113.7941)	0.0000	3	(77.1669)	01/06/2025
300450.ZK	12/13/2024	SDB3262322921	(18,900.00)	3.1489	(61,692.76)	(59,514.61)	0.0000	4.5800	(1,475.0000)	0.0000	23.5461	(73.1534)	0.0000	3	(49.6073)	01/06/2025
300450.ZK	12/13/2024	SDB3262322921	(200.00)	3.1489	(652.83)	(629.78)	0.0000	4.5800	(1,475.0000)	0.0000	0.2492	(0.7741)	0.0000	3	(0.5249)	01/06/2025
300450.ZK	12/13/2024	SDB3262322921	(12,000.00)	3.1489	(39,170.00)	(37,787.05)	0.0000	4.5800	(1,475.0000)	0.0000	14.9499	(46.4466)	0.0000	3	(31.4967)	01/06/2025
300450.ZK	12/13/2024	SDB3262322921	(200.00)	3.1489	(652.83)	(629.78)	0.0000	4.5800	(1,475.0000)	0.0000	0.2492	(0.7741)	0.0000	3	(0.5249)	01/06/2025
300450.ZK	12/13/2024	SDB3262322921	(9,600.00)	3.1489	(31,336.00)	(30,229.64)	0.0000	4.5800	(1,475.0000)	0.0000	11.9599	(37.1573)	0.0000	3	(25.1974)	01/06/2025
300450.ZK	12/12/2024	SDB3262322921	(400.00)	3.1364	(1,305.67)	(1,254.58)	0.0000	4.5800	(1,475.0000)	0.0000	0.1661	(0.5140)	0.0000	1	(0.3479)	01/06/2025
300450.ZK	12/12/2024	SDB3262322921	(300.00)	3.1364	(979.25)	(940.93)	0.0000	4.5800	(1,475.0000)	0.0000	0.1246	(0.3855)	0.0000	1	(0.2609)	01/06/2025
300450.ZK	12/12/2024	SDB3262322921	(4,600.00)	3.1364	(15,015.17)	(14,427.64)	0.0000	4.5800	(1,475.0000)	0.0000	1.9103	(5.9113)	0.0000	1	(4.0011)	01/06/2025
300450.ZK	12/12/2024	SDB3262322921	(12,000.00)	3.1364	(39,170.00)	(37,637.32)	0.0000	4.5800	(1,475.0000)	0.0000	4.9833	(15.4208)	0.0000	1	(10.4375)	01/06/2025
300450.ZK	12/12/2024	SDB3262322921	(29,400.00)	3.1364	(95,966.51)	(92,211.42)	0.0000	4.5800	(1,475.0000)	0.0000	12.2091	(37.7811)	0.0000	1	(25.5720)	01/06/2025
300450.ZK	12/12/2024	SDB3262322921	(18,900.00)	3.1364	(61,692.76)	(59,278.77)	0.0000	4.5800	(1,475.0000)	0.0000	7.8487	(24.2878)	0.0000	1	(16.4391)	01/06/2025
300450.ZK	12/12/2024	SDB3262322921	(200.00)	3.1364	(652.83)	(627.29)	0.0000	4.5800	(1,475.0000)	0.0000	0.0831	(0.2570)	0.0000	1	(0.1740)	01/06/2025
300450.ZK	12/12/2024	SDB3262322921	(12,000.00)	3.1364	(39,170.00)	(37,637.32)	0.0000	4.5800	(1,475.0000)	0.0000	4.9833	(15.4208)	0.0000	1	(10.4375)	01/06/2025
300450.ZK	12/12/2024	SDB3262322921	(200.00)	3.1364	(652.83)	(627.29)	0.0000	4.5800	(1,475.0000)	0.0000	0.0831	(0.2570)	0.0000	1	(0.1740)	01/06/2025
300450.ZK	12/12/2024	SDB3262322921	(9,600.00)	3.1364	(31,336.00)	(30,109.85)	0.0000	4.5800	(1,475.0000)	0.0000	3.9866	(12.3367)	0.0000	1	(8.3500)	01/06/2025
300450.ZK	12/11/2024	SDB3262322921	(400.00)	3.1955	(1,305.67)	(1,278.21)	0.0000	4.5800	(1,475.0000)	0.0000	0.1661	(0.5237)	0.0000	1	(0.3576)	01/06/2025
300450.ZK	12/11/2024	SDB3262322921	(300.00)	3.1955	(979.25)	(958.66)	0.0000	4.5800	(1,475.0000)	0.0000	0.1246	(0.3928)	0.0000	1	(0.2682)	01/06/2025
300450.ZK	12/11/2024	SDB3262322921	(4,600.00)	3.1955	(15,015.17)	(14,699.38)	0.0000	4.5800	(1,475.0000)	0.0000	1.9103	(6.0227)	0.0000	1	(4.1124)	01/06/2025
300450.ZK	12/11/2024	SDB3262322921	(12,000.00)	3.1955	(39,170.00)	(38,346.20)	0.0000	4.5800	(1,475.0000)	0.0000	4.9833	(15.7113)	0.0000	1	(10.7280)	01/06/2025
300450.ZK	12/11/2024	SDB3262322921	(29,400.00)	3.1955	(95,966.51)	(93,948.20)	0.0000	4.5800	(1,475.0000)	0.0000	12.2091	(38.4927)	0.0000	1	(26.2836)	01/06/2025
300450.ZK	12/11/2024	SDB3262322921	(18,900.00)	3.1955	(61,692.76)	(60,395.27)	0.0000	4.5800	(1,475.0000)	0.0000	7.8487	(24.7453)	0.0000	1	(16.8966)	01/06/2025
300450.ZK	12/11/2024	SDB3262322921	(200.00)	3.1955	(652.83)	(639.10)	0.0000	4.5800	(1,475.0000)	0.0000	0.0831	(0.2619)	0.0000	1	(0.1788)	01/06/2025
300450.ZK	12/11/2024	SDB3262322921	(12,000.00)	3.1955	(39,170.00)	(38,346.20)	0.0000	4.5800	(1,475.0000)	0.0000	4.9833	(15.7113)	0.0000	1	(10.7280)	01/06/2025
300450.ZK	12/11/2024	SDB3262322921	(200.00)	3.1955	(652.83)	(639.10)	0.0000	4.5800	(1,475.0000)	0.0000	0.0831	(0.2619)	0.0000	1	(0.1788)	01/06/2025
300450.ZK	12/11/2024	SDB3262322921	(9,600.00)	3.1955	(31,336.00)	(30,676.96)	0.0000	4.5800	(1,475.0000)	0.0000	3.9866	(12.5690)	0.0000	1	(8.5824)	01/06/2025
300450.ZK	12/10/2024	SDB3262322921	(400.00)	3.1709	(1,305.67)	(1,268.35)	0.0000	4.5800	(1,475.0000)	0.0000	0.1661	(0.5197)	0.0000	1	(0.3536)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
WUXI LEAD INTELLIGENT EQUIPMENT CO.,LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
300450.ZK	12/10/2024	SDB3262322921	(300.00)	3.1709	(979.25)	(951.26)	0.0000	4.5800	(1,475.0000)	0.0000	0.1246	(0.3898)	0.0000	1	(0.2652)	01/06/2025
300450.ZK	12/10/2024	SDB3262322921	(4,600.00)	3.1709	(15,015.17)	(14,586.02)	0.0000	4.5800	(1,475.0000)	0.0000	1.9103	(5.9762)	0.0000	1	(4.0660)	01/06/2025
300450.ZK	12/10/2024	SDB3262322921	(12,000.00)	3.1709	(39,170.00)	(38,050.48)	0.0000	4.5800	(1,475.0000)	0.0000	4.9833	(15.5901)	0.0000	1	(10.6068)	01/06/2025
300450.ZK	12/10/2024	SDB3262322921	(29,400.00)	3.1709	(95,966.51)	(93,223.67)	0.0000	4.5800	(1,475.0000)	0.0000	12.2091	(38.1958)	0.0000	1	(25.9867)	01/06/2025
300450.ZK	12/10/2024	SDB3262322921	(18,900.00)	3.1709	(61,692.76)	(59,929.50)	0.0000	4.5800	(1,475.0000)	0.0000	7.8487	(24.5544)	0.0000	1	(16.7058)	01/06/2025
300450.ZK	12/10/2024	SDB3262322921	(200.00)	3.1709	(652.83)	(634.17)	0.0000	4.5800	(1,475.0000)	0.0000	0.0831	(0.2598)	0.0000	1	(0.1768)	01/06/2025
300450.ZK	12/10/2024	SDB3262322921	(12,000.00)	3.1709	(39,170.00)	(38,050.48)	0.0000	4.5800	(1,475.0000)	0.0000	4.9833	(15.5901)	0.0000	1	(10.6068)	01/06/2025
300450.ZK	12/10/2024	SDB3262322921	(200.00)	3.1709	(652.83)	(634.17)	0.0000	4.5800	(1,475.0000)	0.0000	0.0831	(0.2598)	0.0000	1	(0.1768)	01/06/2025
300450.ZK	12/10/2024	SDB3262322921	(9,600.00)	3.1709	(31,336.00)	(30,440.38)	0.0000	4.5800	(1,475.0000)	0.0000	3.9866	(12.4721)	0.0000	1	(8.4855)	01/06/2025
300450.ZK	12/09/2024	SDB3262322921	(400.00)	3.1476	(1,305.67)	(1,259.03)	0.0000	4.5800	(1,475.0000)	0.0000	0.1661	(0.5159)	0.0000	1	(0.3497)	01/06/2025
300450.ZK	12/09/2024	SDB3262322921	(300.00)	3.1476	(979.25)	(944.27)	0.0000	4.5800	(1,475.0000)	0.0000	0.1246	(0.3869)	0.0000	1	(0.2623)	01/06/2025
300450.ZK	12/09/2024	SDB3262322921	(4,600.00)	3.1476	(15,015.17)	(14,478.79)	0.0000	4.5800	(1,475.0000)	0.0000	1.9103	(5.9323)	0.0000	1	(4.0202)	01/06/2025
300450.ZK	12/09/2024	SDB3262322921	(12,000.00)	3.1476	(39,170.00)	(37,770.76)	0.0000	4.5800	(1,475.0000)	0.0000	4.9833	(15.4755)	0.0000	1	(10.4922)	01/06/2025
300450.ZK	12/09/2024	SDB3262322921	(29,400.00)	3.1476	(95,966.51)	(92,538.35)	0.0000	4.5800	(1,475.0000)	0.0000	12.2091	(37.9150)	0.0000	1	(25.7059)	01/06/2025
300450.ZK	12/09/2024	SDB3262322921	(18,900.00)	3.1476	(61,692.76)	(59,488.94)	0.0000	4.5800	(1,475.0000)	0.0000	7.8487	(24.3739)	0.0000	1	(16.5253)	01/06/2025
300450.ZK	12/09/2024	SDB3262322921	(200.00)	3.1476	(652.83)	(629.51)	0.0000	4.5800	(1,475.0000)	0.0000	0.0831	(0.2579)	0.0000	1	(0.1749)	01/06/2025
300450.ZK	12/09/2024	SDB3262322921	(12,000.00)	3.1476	(39,170.00)	(37,770.76)	0.0000	4.5800	(1,475.0000)	0.0000	4.9833	(15.4755)	0.0000	1	(10.4922)	01/06/2025
300450.ZK	12/09/2024	SDB3262322921	(200.00)	3.1476	(652.83)	(629.51)	0.0000	4.5800	(1,475.0000)	0.0000	0.0831	(0.2579)	0.0000	1	(0.1749)	01/06/2025
300450.ZK	12/09/2024	SDB3262322921	(9,600.00)	3.1476	(31,336.00)	(30,216.60)	0.0000	4.5800	(1,475.0000)	0.0000	3.9866	(12.3804)	0.0000	1	(8.3938)	01/06/2025
300450.ZK	12/06/2024	SDB3262322921	(400.00)	3.2482	(1,305.67)	(1,299.27)	0.0000	4.5800	(1,475.0000)	0.0000	0.4983	(1.5970)	0.0000	3	(1.0987)	01/06/2025
300450.ZK	12/06/2024	SDB3262322921	(300.00)	3.2482	(979.25)	(974.45)	0.0000	4.5800	(1,475.0000)	0.0000	0.3737	(1.1978)	0.0000	3	(0.8240)	01/06/2025
300450.ZK	12/06/2024	SDB3262322921	(4,600.00)	3.2482	(15,015.17)	(14,941.57)	0.0000	4.5800	(1,475.0000)	0.0000	5.7308	(18.3657)	0.0000	3	(12.6349)	01/06/2025
300450.ZK	12/06/2024	SDB3262322921	(12,000.00)	3.2482	(39,170.00)	(38,978.02)	0.0000	4.5800	(1,475.0000)	0.0000	14.9499	(47.9105)	0.0000	3	(32.9606)	01/06/2025
300450.ZK	12/06/2024	SDB3262322921	(29,400.00)	3.2482	(95,966.51)	(95,496.14)	0.0000	4.5800	(1,475.0000)	0.0000	36.6272	(117.3807)	0.0000	3	(80.7535)	01/06/2025
300450.ZK	12/06/2024	SDB3262322921	(18,900.00)	3.2482	(61,692.76)	(61,390.38)	0.0000	4.5800	(1,475.0000)	0.0000	23.5461	(75.4590)	0.0000	3	(51.9129)	01/06/2025
300450.ZK	12/06/2024	SDB3262322921	(200.00)	3.2482	(652.83)	(649.63)	0.0000	4.5800	(1,475.0000)	0.0000	0.2492	(0.7985)	0.0000	3	(0.5493)	01/06/2025
300450.ZK	12/06/2024	SDB3262322921	(12,000.00)	3.2482	(39,170.00)	(38,978.02)	0.0000	4.5800	(1,475.0000)	0.0000	14.9499	(47.9105)	0.0000	3	(32.9606)	01/06/2025
300450.ZK	12/06/2024	SDB3262322921	(200.00)	3.2482	(652.83)	(649.63)	0.0000	4.5800	(1,475.0000)	0.0000	0.2492	(0.7985)	0.0000	3	(0.5493)	01/06/2025
300450.ZK	12/06/2024	SDB3262322921	(9,600.00)	3.2482	(31,336.00)	(31,182.41)	0.0000	4.5800	(1,475.0000)	0.0000	11.9599	(38.3284)	0.0000	3	(26.3685)	01/06/2025
300450.ZK	12/05/2024	SDB3262322921	(400.00)	3.3404	(1,305.67)	(1,336.16)	0.0000	4.5800	(1,475.0000)	0.0000	0.1661	(0.5475)	0.0000	1	(0.3813)	01/06/2025
300450.ZK	12/05/2024	SDB3262322921	(300.00)	3.3404	(979.25)	(1,002.12)	0.0000	4.5800	(1,475.0000)	0.0000	0.1246	(0.4106)	0.0000	1	(0.2860)	01/06/2025
300450.ZK	12/05/2024	SDB3262322921	(4,600.00)	3.3404	(15,015.17)	(15,365.84)	0.0000	4.5800	(1,475.0000)	0.0000	1.9103	(6.2957)	0.0000	1	(4.3855)	01/06/2025
300450.ZK	12/05/2024	SDB3262322921	(12,000.00)	3.3404	(39,170.00)	(40,084.81)	0.0000	4.5800	(1,475.0000)	0.0000	4.9833	(16.4236)	0.0000	1	(11.4403)	01/06/2025
300450.ZK	12/05/2024	SDB3262322921	(29,400.00)	3.3404	(95,966.51)	(98,207.79)	0.0000	4.5800	(1,475.0000)	0.0000	12.2091	(40.2379)	0.0000	1	(28.0288)	01/06/2025
300450.ZK	12/05/2024	SDB3262322921	(18,900.00)	3.3404	(61,692.76)	(63,133.58)	0.0000	4.5800	(1,475.0000)	0.0000	7.8487	(25.8672)	0.0000	1	(18.0185)	01/06/2025
300450.ZK	12/05/2024	SDB3262322921	(200.00)	3.3404	(652.83)	(668.08)	0.0000	4.5800	(1,475.0000)	0.0000	0.0831	(0.2737)	0.0000	1	(0.1907)	01/06/2025
300450.ZK	12/05/2024	SDB3262322921	(12,000.00)	3.3404	(39,170.00)	(40,084.81)	0.0000	4.5800	(1,475.0000)	0.0000	4.9833	(16.4236)	0.0000	1	(11.4403)	01/06/2025
300450.ZK	12/05/2024	SDB3262322921	(200.00)	3.3404	(652.83)	(668.08)	0.0000	4.5800	(1,475.0000)	0.0000	0.0831	(0.2737)	0.0000	1	(0.1907)	01/06/2025
300450.ZK	12/05/2024	SDB3262322921	(9,600.00)	3.3404	(31,336.00)	(32,067.85)	0.0000	4.5800	(1,475.0000)	0.0000	3.9866	(13.1389)	0.0000	1	(9.1523)	01/06/2025
300450.ZK	12/04/2024	SDB3262322921	(400.00)	3.2642	(1,305.67)	(1,305.67)	0.0000	4.5800	(1,475.0000)	0.0000	0.1661	(0.5350)	0.0000	1	(0.3689)	01/06/2025
300450.ZK	12/04/2024	SDB3262322921	(300.00)	3.2642	(979.25)	(979.25)	0.0000	4.5800	(1,475.0000)	0.0000	0.1246	(0.4012)	0.0000	1	(0.2766)	01/06/2025
300450.ZK	12/04/2024	SDB3262322921	(4,600.00)	3.2642	(15,015.17)	(15,015.17)	0.0000	4.5800	(1,475.0000)	0.0000	1.9103	(6.1520)	0.0000	1	(4.2418)	01/06/2025
300450.ZK	12/04/2024	SDB3262322921	(12,000.00)	3.2642	(39,170.00)	(39,170.00)	0.0000	4.5800	(1,475.0000)	0.0000	4.9833	(16.0488)	0.0000	1	(11.0655)	01/06/2025
300450.ZK	12/04/2024	SDB3262322921	(29,400.00)	3.2642	(95,966.51)	(95,966.51)	0.0000	4.5800	(1,475.0000)	0.0000	12.2091	(39.3196)	0.0000	1	(27.1105)	01/06/2025
300450.ZK	12/04/2024	SDB3262322921	(18,900.00)	3.2642	(61,692.76)	(61,692.76)	0.0000	4.5800	(1,475.0000)	0.0000	7.8487	(25.2769)	0.0000	1	(17.4282)	01/06/2025
300450.ZK	12/04/2024	SDB3262322921	(200.00)	3.2642	(652.83)	(652.83)	0.0000	4.5800	(1,475.0000)	0.0000	0.0831	(0.2675)	0.0000	1	(0.1844)	01/06/2025
300450.ZK	12/04/2024	SDB3262322921	(12,000.00)	3.2642	(39,170.00)	(39,170.00)	0.0000	4.5800	(1,475.0000)	0.0000	4.9833	(16.0488)	0.0000	1	(11.0655)	01/06/2025
300450.ZK	12/04/2024	SDB3262322921	(200.00)	3.2642	(652.83)	(652.83)	0.0000	4.5800	(1,475.0000)	0.0000	0.0831	(0.2675)	0.0000	1	(0.1844)	01/06/2025
300450.ZK	12/04/2024	SDB3262322921	(9,600.00)	3.2642	(31,336.00)	(31,336.00)	0.0000	4.5800	(1,475.0000)	0.0000	3.9866	(12.8391)	0.0000	1	(8.8524)	01/06/2025
TOTAL WUXI LEAD INTELLIGENT EQUIPMENT CO.,LTD CMN CLASS A SERIES NORTHBOUND											1,153.2977	(3,566.5863)	0.0000	(2,413.2887)		

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
WUZHOU SPECIAL PAPER GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND																
605007.SH	12/16/2024	SDB3262681175	(1,500.00)	1.8673	(2,757.00)	(2,800.88)	0.0000	4.5800	(1,706.9124)	0.0000	0.3508	(1.3280)	0.0000	1	(0.9773)	01/06/2025
605007.SH	12/16/2024	SDB3262681175	(4,200.00)	1.8673	(7,730.75)	(7,842.46)	0.0000	4.5800	(1,706.9124)	0.0000	0.9835	(3.7184)	0.0000	1	(2.7349)	01/06/2025
605007.SH	12/16/2024	SDB3262681175	(400.00)	1.8673	(736.86)	(746.90)	0.0000	4.5800	(1,706.9124)	0.0000	0.0937	(0.3541)	0.0000	1	(0.2604)	01/06/2025
605007.SH	12/16/2024	SDB3262681175	(300.00)	1.8673	(552.64)	(560.18)	0.0000	4.5800	(1,706.9124)	0.0000	0.0703	(0.2656)	0.0000	1	(0.1953)	01/06/2025
605007.SH	12/16/2024	SDB3262681175	(1,900.00)	1.8673	(3,500.07)	(3,547.78)	0.0000	4.5800	(1,706.9124)	0.0000	0.4453	(1.6822)	0.0000	1	(1.2369)	01/06/2025
605007.SH	12/16/2024	SDB3262681175	(1,800.00)	1.8673	(3,315.85)	(3,361.06)	0.0000	4.5800	(1,706.9124)	0.0000	0.4219	(1.5936)	0.0000	1	(1.1718)	01/06/2025
605007.SH	12/16/2024	SDB3262681175	(300.00)	1.8673	(552.64)	(560.18)	0.0000	4.5800	(1,706.9124)	0.0000	0.0703	(0.2656)	0.0000	1	(0.1953)	01/06/2025
605007.SH	12/16/2024	SDB3262681175	(700.00)	1.8673	(1,289.50)	(1,307.08)	0.0000	4.5800	(1,706.9124)	0.0000	0.1641	(0.6197)	0.0000	1	(0.4557)	01/06/2025
605007.SH	12/16/2024	SDB3262681175	(6,900.00)	1.8673	(12,710.77)	(12,884.05)	0.0000	4.5800	(1,706.9124)	0.0000	1.6171	(6.1089)	0.0000	1	(4.4918)	01/06/2025
605007.SH	12/16/2024	SDB3262681175	(2,600.00)	1.8673	(4,789.56)	(4,854.86)	0.0000	4.5800	(1,706.9124)	0.0000	0.6093	(2.3019)	0.0000	1	(1.6926)	01/06/2025
605007.SH	12/16/2024	SDB3262681175	(1,000.00)	1.8673	(1,842.14)	(1,867.25)	0.0000	4.5800	(1,706.9124)	0.0000	0.2344	(0.8853)	0.0000	1	(0.6510)	01/06/2025
605007.SH	12/16/2024	SDB3262681175	(100.00)	1.8673	(184.21)	(186.73)	0.0000	4.5800	(1,706.9124)	0.0000	0.0234	(0.0885)	0.0000	1	(0.0651)	01/06/2025
605007.SH	12/13/2024	SDB3262681175	(1,500.00)	1.8513	(2,757.00)	(2,776.88)	0.0000	4.5800	(1,706.9124)	0.0000	1.0523	(3.9499)	0.0000	3	(2.8976)	01/06/2025
605007.SH	12/13/2024	SDB3262681175	(4,200.00)	1.8513	(7,730.75)	(7,775.25)	0.0000	4.5800	(1,706.9124)	0.0000	2.9506	(11.0597)	0.0000	3	(8.1092)	01/06/2025
605007.SH	12/13/2024	SDB3262681175	(400.00)	1.8513	(736.86)	(740.50)	0.0000	4.5800	(1,706.9124)	0.0000	0.2812	(1.0533)	0.0000	3	(0.7721)	01/06/2025
605007.SH	12/13/2024	SDB3262681175	(300.00)	1.8513	(552.64)	(555.38)	0.0000	4.5800	(1,706.9124)	0.0000	0.2109	(0.7900)	0.0000	3	(0.5791)	01/06/2025
605007.SH	12/13/2024	SDB3262681175	(1,900.00)	1.8513	(3,500.07)	(3,517.38)	0.0000	4.5800	(1,706.9124)	0.0000	1.3359	(5.0032)	0.0000	3	(3.6674)	01/06/2025
605007.SH	12/13/2024	SDB3262681175	(1,800.00)	1.8513	(3,315.85)	(3,332.25)	0.0000	4.5800	(1,706.9124)	0.0000	1.2656	(4.7399)	0.0000	3	(3.4743)	01/06/2025
605007.SH	12/13/2024	SDB3262681175	(300.00)	1.8513	(552.64)	(555.38)	0.0000	4.5800	(1,706.9124)	0.0000	0.2109	(0.7900)	0.0000	3	(0.5791)	01/06/2025
605007.SH	12/13/2024	SDB3262681175	(700.00)	1.8513	(1,289.50)	(1,295.88)	0.0000	4.5800	(1,706.9124)	0.0000	0.4922	(1.8433)	0.0000	3	(1.3511)	01/06/2025
605007.SH	12/13/2024	SDB3262681175	(6,900.00)	1.8513	(12,710.77)	(12,773.63)	0.0000	4.5800	(1,706.9124)	0.0000	4.8513	(18.1696)	0.0000	3	(13.3183)	01/06/2025
605007.SH	12/13/2024	SDB3262681175	(2,600.00)	1.8513	(4,789.56)	(4,813.25)	0.0000	4.5800	(1,706.9124)	0.0000	1.8280	(6.8465)	0.0000	3	(5.0185)	01/06/2025
605007.SH	12/13/2024	SDB3262681175	(1,000.00)	1.8513	(1,842.14)	(1,851.25)	0.0000	4.5800	(1,706.9124)	0.0000	0.7031	(2.6333)	0.0000	3	(1.9302)	01/06/2025
605007.SH	12/13/2024	SDB3262681175	(100.00)	1.8513	(184.21)	(185.13)	0.0000	4.5800	(1,706.9124)	0.0000	0.0703	(0.2633)	0.0000	3	(0.1930)	01/06/2025
605007.SH	12/12/2024	SDB3262681175	(1,500.00)	1.8514	(2,757.00)	(2,777.13)	0.0000	4.5800	(1,706.9124)	0.0000	0.3508	(1.3168)	0.0000	1	(0.9660)	01/06/2025
605007.SH	12/12/2024	SDB3262681175	(4,200.00)	1.8514	(7,730.75)	(7,775.96)	0.0000	4.5800	(1,706.9124)	0.0000	0.9835	(3.6869)	0.0000	1	(2.7034)	01/06/2025
605007.SH	12/12/2024	SDB3262681175	(400.00)	1.8514	(736.86)	(740.57)	0.0000	4.5800	(1,706.9124)	0.0000	0.0937	(0.3511)	0.0000	1	(0.2574)	01/06/2025
605007.SH	12/12/2024	SDB3262681175	(300.00)	1.8514	(552.64)	(555.43)	0.0000	4.5800	(1,706.9124)	0.0000	0.0703	(0.2634)	0.0000	1	(0.1930)	01/06/2025
605007.SH	12/12/2024	SDB3262681175	(1,900.00)	1.8514	(3,500.07)	(3,517.70)	0.0000	4.5800	(1,706.9124)	0.0000	0.4453	(1.6679)	0.0000	1	(1.2226)	01/06/2025
605007.SH	12/12/2024	SDB3262681175	(1,800.00)	1.8514	(3,315.85)	(3,332.56)	0.0000	4.5800	(1,706.9124)	0.0000	0.4219	(1.5801)	0.0000	1	(1.1583)	01/06/2025
605007.SH	12/12/2024	SDB3262681175	(300.00)	1.8514	(552.64)	(555.43)	0.0000	4.5800	(1,706.9124)	0.0000	0.0703	(0.2634)	0.0000	1	(0.1930)	01/06/2025
605007.SH	12/12/2024	SDB3262681175	(700.00)	1.8514	(1,289.50)	(1,295.99)	0.0000	4.5800	(1,706.9124)	0.0000	0.1641	(0.6145)	0.0000	1	(0.4504)	01/06/2025
605007.SH	12/12/2024	SDB3262681175	(6,900.00)	1.8514	(12,710.77)	(12,774.80)	0.0000	4.5800	(1,706.9124)	0.0000	1.6171	(6.0571)	0.0000	1	(4.4400)	01/06/2025
605007.SH	12/12/2024	SDB3262681175	(2,600.00)	1.8514	(4,789.56)	(4,813.69)	0.0000	4.5800	(1,706.9124)	0.0000	0.6093	(2.2824)	0.0000	1	(1.6730)	01/06/2025
605007.SH	12/12/2024	SDB3262681175	(1,000.00)	1.8514	(1,842.14)	(1,851.42)	0.0000	4.5800	(1,706.9124)	0.0000	0.2344	(0.8778)	0.0000	1	(0.6435)	01/06/2025
605007.SH	12/12/2024	SDB3262681175	(100.00)	1.8514	(184.21)	(185.14)	0.0000	4.5800	(1,706.9124)	0.0000	0.0234	(0.0878)	0.0000	1	(0.0643)	01/06/2025
605007.SH	12/11/2024	SDB3262681175	(1,500.00)	1.8600	(2,757.00)	(2,790.05)	0.0000	4.5800	(1,706.9124)	0.0000	0.3508	(1.3229)	0.0000	1	(0.9721)	01/06/2025
605007.SH	12/11/2024	SDB3262681175	(4,200.00)	1.8600	(7,730.75)	(7,812.15)	0.0000	4.5800	(1,706.9124)	0.0000	0.9835	(3.7041)	0.0000	1	(2.7205)	01/06/2025
605007.SH	12/11/2024	SDB3262681175	(400.00)	1.8600	(736.86)	(744.01)	0.0000	4.5800	(1,706.9124)	0.0000	0.0937	(0.3528)	0.0000	1	(0.2590)	01/06/2025
605007.SH	12/11/2024	SDB3262681175	(300.00)	1.8600	(552.64)	(558.01)	0.0000	4.5800	(1,706.9124)	0.0000	0.0703	(0.2646)	0.0000	1	(0.1943)	01/06/2025
605007.SH	12/11/2024	SDB3262681175	(1,900.00)	1.8600	(3,500.07)	(3,534.07)	0.0000	4.5800	(1,706.9124)	0.0000	0.4453	(1.6757)	0.0000	1	(1.2304)	01/06/2025
605007.SH	12/11/2024	SDB3262681175	(1,800.00)	1.8600	(3,315.85)	(3,348.06)	0.0000	4.5800	(1,706.9124)	0.0000	0.4219	(1.5875)	0.0000	1	(1.1656)	01/06/2025
605007.SH	12/11/2024	SDB3262681175	(300.00)	1.8600	(552.64)	(558.01)	0.0000	4.5800	(1,706.9124)	0.0000	0.0703	(0.2646)	0.0000	1	(0.1943)	01/06/2025
605007.SH	12/11/2024	SDB3262681175	(700.00)	1.8600	(1,289.50)	(1,302.03)	0.0000	4.5800	(1,706.9124)	0.0000	0.1641	(0.6173)	0.0000	1	(0.4533)	01/06/2025
605007.SH	12/11/2024	SDB3262681175	(6,900.00)	1.8600	(12,710.77)	(12,834.25)	0.0000	4.5800	(1,706.9124)	0.0000	1.6171	(6.0853)	0.0000	1	(4.4682)	01/06/2025
605007.SH	12/11/2024	SDB3262681175	(2,600.00)	1.8600	(4,789.56)	(4,836.09)	0.0000	4.5800	(1,706.9124)	0.0000	0.6093	(2.2930)	0.0000	1	(1.6837)	01/06/2025
605007.SH	12/11/2024	SDB3262681175	(1,000.00)	1.8600	(1,842.14)	(1,860.04)	0.0000	4.5800	(1,706.9124)	0.0000	0.2344	(0.8819)	0.0000	1	(0.6476)	01/06/2025
605007.SH	12/11/2024	SDB3262681175	(100.00)	1.8600	(184.21)	(186.00)	0.0000	4.5800	(1,706.9124)	0.0000	0.0234	(0.0882)	0.0000	1	(0.0648)	01/06/2025
605007.SH	12/10/2024	SDB3262681175	(1,500.00)	1.8431	(2,757.00)	(2,764.72)	0.0000	4.5800	(1,706.9124)	0.0000	0.3508	(1.3109)	0.0000	1	(0.9601)	01/06/2025
605007.SH	12/10/2024	SDB3262681175	(4,200.00)	1.8431	(7,730.75)	(7,741.22)	0.0000	4.5800	(1,706.9124)	0.0000	0.9835	(3.6704)	0.0000	1	(2.6869)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
WUZHOU SPECIAL PAPER GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
605007.SH	12/10/2024	SDB3262681175	(400.00)	1.8431	(736.86)	(737.26)	0.0000	4.5800	(1,706.9124)	0.0000	0.0937	(0.3496)	0.0000	1	(0.2558)	01/06/2025
605007.SH	12/10/2024	SDB3262681175	(300.00)	1.8431	(552.64)	(552.94)	0.0000	4.5800	(1,706.9124)	0.0000	0.0703	(0.2622)	0.0000	1	(0.1919)	01/06/2025
605007.SH	12/10/2024	SDB3262681175	(1,900.00)	1.8431	(3,500.07)	(3,501.98)	0.0000	4.5800	(1,706.9124)	0.0000	0.4453	(1.6604)	0.0000	1	(1.2152)	01/06/2025
605007.SH	12/10/2024	SDB3262681175	(1,800.00)	1.8431	(3,315.85)	(3,317.66)	0.0000	4.5800	(1,706.9124)	0.0000	0.4219	(1.5730)	0.0000	1	(1.1512)	01/06/2025
605007.SH	12/10/2024	SDB3262681175	(300.00)	1.8431	(552.64)	(552.94)	0.0000	4.5800	(1,706.9124)	0.0000	0.0703	(0.2622)	0.0000	1	(0.1919)	01/06/2025
605007.SH	12/10/2024	SDB3262681175	(700.00)	1.8431	(1,289.50)	(1,290.20)	0.0000	4.5800	(1,706.9124)	0.0000	0.1641	(0.6117)	0.0000	1	(0.4477)	01/06/2025
605007.SH	12/10/2024	SDB3262681175	(6,900.00)	1.8431	(12,710.77)	(12,717.71)	0.0000	4.5800	(1,706.9124)	0.0000	1.6171	(6.0300)	0.0000	1	(4.4129)	01/06/2025
605007.SH	12/10/2024	SDB3262681175	(2,600.00)	1.8431	(4,789.56)	(4,792.18)	0.0000	4.5800	(1,706.9124)	0.0000	0.6093	(2.2722)	0.0000	1	(1.6628)	01/06/2025
605007.SH	12/10/2024	SDB3262681175	(1,000.00)	1.8431	(1,842.14)	(1,843.15)	0.0000	4.5800	(1,706.9124)	0.0000	0.2344	(0.8739)	0.0000	1	(0.6396)	01/06/2025
605007.SH	12/10/2024	SDB3262681175	(100.00)	1.8431	(184.21)	(184.31)	0.0000	4.5800	(1,706.9124)	0.0000	0.0234	(0.0874)	0.0000	1	(0.0640)	01/06/2025
605007.SH	12/09/2024	SDB3262681175	(1,500.00)	1.8037	(2,757.00)	(2,705.56)	0.0000	4.5800	(1,706.9124)	0.0000	0.3508	(1.2828)	0.0000	1	(0.9321)	01/06/2025
605007.SH	12/09/2024	SDB3262681175	(4,200.00)	1.8037	(7,730.75)	(7,575.57)	0.0000	4.5800	(1,706.9124)	0.0000	0.9835	(3.5919)	0.0000	1	(2.6084)	01/06/2025
605007.SH	12/09/2024	SDB3262681175	(400.00)	1.8037	(736.86)	(721.48)	0.0000	4.5800	(1,706.9124)	0.0000	0.0937	(0.3421)	0.0000	1	(0.2483)	01/06/2025
605007.SH	12/09/2024	SDB3262681175	(300.00)	1.8037	(552.64)	(541.11)	0.0000	4.5800	(1,706.9124)	0.0000	0.0703	(0.2566)	0.0000	1	(0.1863)	01/06/2025
605007.SH	12/09/2024	SDB3262681175	(1,900.00)	1.8037	(3,500.07)	(3,427.04)	0.0000	4.5800	(1,706.9124)	0.0000	0.4453	(1.6249)	0.0000	1	(1.1796)	01/06/2025
605007.SH	12/09/2024	SDB3262681175	(1,800.00)	1.8037	(3,315.85)	(3,246.67)	0.0000	4.5800	(1,706.9124)	0.0000	0.4219	(1.5394)	0.0000	1	(1.1175)	01/06/2025
605007.SH	12/09/2024	SDB3262681175	(300.00)	1.8037	(552.64)	(541.11)	0.0000	4.5800	(1,706.9124)	0.0000	0.0703	(0.2566)	0.0000	1	(0.1863)	01/06/2025
605007.SH	12/09/2024	SDB3262681175	(700.00)	1.8037	(1,289.50)	(1,262.59)	0.0000	4.5800	(1,706.9124)	0.0000	0.1641	(0.5986)	0.0000	1	(0.4346)	01/06/2025
605007.SH	12/09/2024	SDB3262681175	(6,900.00)	1.8037	(12,710.77)	(12,445.57)	0.0000	4.5800	(1,706.9124)	0.0000	1.6171	(5.9010)	0.0000	1	(4.2839)	01/06/2025
605007.SH	12/09/2024	SDB3262681175	(2,600.00)	1.8037	(4,789.56)	(4,689.64)	0.0000	4.5800	(1,706.9124)	0.0000	0.6093	(2.2236)	0.0000	1	(1.6142)	01/06/2025
605007.SH	12/09/2024	SDB3262681175	(1,000.00)	1.8037	(1,842.14)	(1,803.71)	0.0000	4.5800	(1,706.9124)	0.0000	0.2344	(0.8552)	0.0000	1	(0.6209)	01/06/2025
605007.SH	12/09/2024	SDB3262681175	(100.00)	1.8037	(184.21)	(180.37)	0.0000	4.5800	(1,706.9124)	0.0000	0.0234	(0.0855)	0.0000	1	(0.0621)	01/06/2025
605007.SH	12/06/2024	SDB3262681175	(1,500.00)	1.8344	(2,757.00)	(2,751.56)	0.0000	4.5800	(1,706.9124)	0.0000	1.0523	(3.9139)	0.0000	3	(2.8616)	01/06/2025
605007.SH	12/06/2024	SDB3262681175	(4,200.00)	1.8344	(7,730.75)	(7,704.36)	0.0000	4.5800	(1,706.9124)	0.0000	2.9506	(10.9589)	0.0000	3	(8.0083)	01/06/2025
605007.SH	12/06/2024	SDB3262681175	(400.00)	1.8344	(736.86)	(733.75)	0.0000	4.5800	(1,706.9124)	0.0000	0.2812	(1.0437)	0.0000	3	(0.7625)	01/06/2025
605007.SH	12/06/2024	SDB3262681175	(300.00)	1.8344	(552.64)	(550.31)	0.0000	4.5800	(1,706.9124)	0.0000	0.2109	(0.7828)	0.0000	3	(0.5719)	01/06/2025
605007.SH	12/06/2024	SDB3262681175	(1,900.00)	1.8344	(3,500.07)	(3,485.31)	0.0000	4.5800	(1,706.9124)	0.0000	1.3359	(4.9576)	0.0000	3	(3.6217)	01/06/2025
605007.SH	12/06/2024	SDB3262681175	(1,800.00)	1.8344	(3,315.85)	(3,301.87)	0.0000	4.5800	(1,706.9124)	0.0000	1.2656	(4.6967)	0.0000	3	(3.4311)	01/06/2025
605007.SH	12/06/2024	SDB3262681175	(300.00)	1.8344	(552.64)	(550.31)	0.0000	4.5800	(1,706.9124)	0.0000	0.2109	(0.7828)	0.0000	3	(0.5719)	01/06/2025
605007.SH	12/06/2024	SDB3262681175	(700.00)	1.8344	(1,289.50)	(1,284.06)	0.0000	4.5800	(1,706.9124)	0.0000	0.4922	(1.8265)	0.0000	3	(1.3343)	01/06/2025
605007.SH	12/06/2024	SDB3262681175	(6,900.00)	1.8344	(12,710.77)	(12,657.17)	0.0000	4.5800	(1,706.9124)	0.0000	4.8513	(18.0039)	0.0000	3	(13.1526)	01/06/2025
605007.SH	12/06/2024	SDB3262681175	(2,600.00)	1.8344	(4,789.56)	(4,769.37)	0.0000	4.5800	(1,706.9124)	0.0000	1.8280	(6.7841)	0.0000	3	(4.9561)	01/06/2025
605007.SH	12/06/2024	SDB3262681175	(1,000.00)	1.8344	(1,842.14)	(1,834.37)	0.0000	4.5800	(1,706.9124)	0.0000	0.7031	(2.6093)	0.0000	3	(1.9062)	01/06/2025
605007.SH	12/06/2024	SDB3262681175	(100.00)	1.8344	(184.21)	(183.44)	0.0000	4.5800	(1,706.9124)	0.0000	0.0703	(0.2609)	0.0000	3	(0.1906)	01/06/2025
605007.SH	12/05/2024	SDB3262681175	(1,500.00)	1.8459	(2,757.00)	(2,768.80)	0.0000	4.5800	(1,706.9124)	0.0000	0.3508	(1.3128)	0.0000	1	(0.9621)	01/06/2025
605007.SH	12/05/2024	SDB3262681175	(4,200.00)	1.8459	(7,730.75)	(7,752.64)	0.0000	4.5800	(1,706.9124)	0.0000	0.9835	(3.6759)	0.0000	1	(2.6923)	01/06/2025
605007.SH	12/05/2024	SDB3262681175	(400.00)	1.8459	(736.86)	(738.35)	0.0000	4.5800	(1,706.9124)	0.0000	0.0937	(0.3501)	0.0000	1	(0.2563)	01/06/2025
605007.SH	12/05/2024	SDB3262681175	(300.00)	1.8459	(552.64)	(553.76)	0.0000	4.5800	(1,706.9124)	0.0000	0.0703	(0.2626)	0.0000	1	(0.1923)	01/06/2025
605007.SH	12/05/2024	SDB3262681175	(1,900.00)	1.8459	(3,500.07)	(3,507.15)	0.0000	4.5800	(1,706.9124)	0.0000	0.4453	(1.6629)	0.0000	1	(1.2176)	01/06/2025
605007.SH	12/05/2024	SDB3262681175	(1,800.00)	1.8459	(3,315.85)	(3,322.56)	0.0000	4.5800	(1,706.9124)	0.0000	0.4219	(1.5754)	0.0000	1	(1.1535)	01/06/2025
605007.SH	12/05/2024	SDB3262681175	(300.00)	1.8459	(552.64)	(553.76)	0.0000	4.5800	(1,706.9124)	0.0000	0.0703	(0.2626)	0.0000	1	(0.1923)	01/06/2025
605007.SH	12/05/2024	SDB3262681175	(700.00)	1.8459	(1,289.50)	(1,292.11)	0.0000	4.5800	(1,706.9124)	0.0000	0.1641	(0.6126)	0.0000	1	(0.4486)	01/06/2025
605007.SH	12/05/2024	SDB3262681175	(6,900.00)	1.8459	(12,710.77)	(12,736.48)	0.0000	4.5800	(1,706.9124)	0.0000	1.6171	(6.0389)	0.0000	1	(4.4218)	01/06/2025
605007.SH	12/05/2024	SDB3262681175	(2,600.00)	1.8459	(4,789.56)	(4,799.25)	0.0000	4.5800	(1,706.9124)	0.0000	0.6093	(2.2755)	0.0000	1	(1.6662)	01/06/2025
605007.SH	12/05/2024	SDB3262681175	(1,000.00)	1.8459	(1,842.14)	(1,845.87)	0.0000	4.5800	(1,706.9124)	0.0000	0.2344	(0.8752)	0.0000	1	(0.6408)	01/06/2025
605007.SH	12/05/2024	SDB3262681175	(100.00)	1.8459	(184.21)	(184.59)	0.0000	4.5800	(1,706.9124)	0.0000	0.0234	(0.0875)	0.0000	1	(0.0641)	01/06/2025
605007.SH	12/04/2024	SDB3262681175	(400.00)	1.8421	(736.86)	(736.86)	0.0000	4.5800	(1,513.4375)	0.0000	0.0937	(0.3098)	0.0000	1	(0.2160)	01/06/2025
605007.SH	12/04/2024	SDB3262681175	(300.00)	1.8421	(552.64)	(552.64)	0.0000	4.5800	(1,513.4375)	0.0000	0.0703	(0.2323)	0.0000	1	(0.1620)	01/06/2025
605007.SH	12/04/2024	SDB3262681175	(1,900.00)	1.8421	(3,500.07)	(3,500.07)	0.0000	4.5800	(1,513.4375)	0.0000	0.4453	(1.4714)	0.0000	1	(1.0261)	01/06/2025
605007.SH	12/04/2024	SDB3262681175	(1,800.00)	1.8421	(3,315.85)	(3,315.85)	0.0000	4.5800	(1,513.4375)	0.0000	0.4219	(1.3940)	0.0000	1	(0.9721)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
WUZHOU SPECIAL PAPER GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
605007.SH	12/04/2024	SDB3262681175	(300.00)	1.8421	(552.64)	(552.64)	0.0000	4.5800	(1,513.4375)	0.0000	0.0703	(0.2323)	0.0000	1	(0.1620)	01/06/2025
605007.SH	12/04/2024	SDB3262681175	(700.00)	1.8421	(1,289.50)	(1,289.50)	0.0000	4.5800	(1,513.4375)	0.0000	0.1641	(0.5421)	0.0000	1	(0.3781)	01/06/2025
605007.SH	12/04/2024	SDB3262681175	(6,900.00)	1.8421	(12,710.77)	(12,710.77)	0.0000	4.5800	(1,513.4375)	0.0000	1.6171	(5.3436)	0.0000	1	(3.7265)	01/06/2025
605007.SH	12/04/2024	SDB3262681175	(2,600.00)	1.8421	(4,789.56)	(4,789.56)	0.0000	4.5800	(1,513.4375)	0.0000	0.6093	(2.0135)	0.0000	1	(1.4042)	01/06/2025
605007.SH	12/04/2024	SDB3262681175	(1,000.00)	1.8421	(1,842.14)	(1,842.14)	0.0000	4.5800	(1,513.4375)	0.0000	0.2344	(0.7744)	0.0000	1	(0.5401)	01/06/2025
605007.SH	12/04/2024	SDB3262681175	(100.00)	1.8421	(184.21)	(184.21)	0.0000	4.5800	(1,513.4375)	0.0000	0.0234	(0.0774)	0.0000	1	(0.0540)	01/06/2025
TOTAL WUZHOU SPECIAL PAPER GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND											64.7584	(240.0665)	0.0000		(175.3081)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
XCMG GROUP CONSTRUCTION MACHINERY CO., LTD. CMN CLASS A SERIES NORTHBOUND																
000425.ZK	12/27/2024	SDB3260123599	(200.00)	1.0181	(223.15)	(203.61)	0.0000	4.3300	(151.6005)	0.0000	0.0805	(0.0257)	0.0000	3	0.0548	01/06/2025
000425.ZK	12/27/2024	SDB3260123599	(2,800.00)	1.0181	(3,139.43)	(2,850.57)	0.0000	4.3300	(151.6005)	0.0000	1.1328	(0.3601)	0.0000	3	0.7727	01/06/2025
000425.ZK	12/27/2024	SDB3260123599	(4,000.00)	1.0181	(4,457.56)	(4,072.25)	0.0000	4.3300	(151.6005)	0.0000	1.6084	(0.5145)	0.0000	3	1.0940	01/06/2025
000425.ZK	12/27/2024	SDB3260123599	(4,000.00)	1.0181	(4,555.35)	(4,072.25)	0.0000	4.3300	(151.6005)	0.0000	1.6437	(0.5145)	0.0000	3	1.1293	01/06/2025
000425.ZK	12/27/2024	SDB3260123599	(6,500.00)	1.0181	(7,358.36)	(6,617.40)	0.0000	4.3300	(151.6005)	0.0000	2.6551	(0.8360)	0.0000	3	1.8191	01/06/2025
000425.ZK	12/27/2024	SDB3260123599	(136,600.00)	1.0181	(152,718.53)	(139,067.27)	0.0000	4.3300	(151.6005)	0.0000	55.1059	(17.5689)	0.0000	3	37.5370	01/06/2025
000425.ZK	12/27/2024	SDB3260123599	(22,400.00)	1.0181	(25,043.16)	(22,804.59)	0.0000	4.3300	(151.6005)	0.0000	9.0364	(2.8810)	0.0000	3	6.1554	01/06/2025
000425.ZK	12/26/2024	SDB3260123599	(200.00)	1.0815	(223.15)	(216.30)	0.0000	4.3300	(151.6005)	0.0000	0.0268	(0.0091)	0.0000	1	0.0177	01/06/2025
000425.ZK	12/26/2024	SDB3260123599	(2,800.00)	1.0815	(3,139.43)	(3,028.17)	0.0000	4.3300	(151.6005)	0.0000	0.3776	(0.1275)	0.0000	1	0.2501	01/06/2025
000425.ZK	12/26/2024	SDB3260123599	(4,000.00)	1.0815	(4,457.56)	(4,325.95)	0.0000	4.3300	(151.6005)	0.0000	0.5361	(0.1822)	0.0000	1	0.3540	01/06/2025
000425.ZK	12/26/2024	SDB3260123599	(4,000.00)	1.0815	(4,555.35)	(4,325.95)	0.0000	4.3300	(151.6005)	0.0000	0.5479	(0.1822)	0.0000	1	0.3657	01/06/2025
000425.ZK	12/26/2024	SDB3260123599	(6,500.00)	1.0815	(7,358.36)	(7,029.67)	0.0000	4.3300	(151.6005)	0.0000	0.8850	(0.2960)	0.0000	1	0.5890	01/06/2025
000425.ZK	12/26/2024	SDB3260123599	(136,600.00)	1.0815	(152,718.53)	(147,731.26)	0.0000	4.3300	(151.6005)	0.0000	18.3686	(6.2211)	0.0000	1	12.1475	01/06/2025
000425.ZK	12/26/2024	SDB3260123599	(22,400.00)	1.0815	(25,043.16)	(24,225.33)	0.0000	4.3300	(151.6005)	0.0000	3.0121	(1.0202)	0.0000	1	1.9920	01/06/2025
000425.ZK	12/24/2024	SDB3260123599	(200.00)	1.0815	(223.15)	(216.30)	0.0000	4.3300	(151.6005)	0.0000	0.0537	(0.0182)	0.0000	2	0.0355	01/06/2025
000425.ZK	12/24/2024	SDB3260123599	(2,800.00)	1.0815	(3,139.43)	(3,028.17)	0.0000	4.3300	(151.6005)	0.0000	0.7552	(0.2550)	0.0000	2	0.5002	01/06/2025
000425.ZK	12/24/2024	SDB3260123599	(4,000.00)	1.0815	(4,457.56)	(4,325.95)	0.0000	4.3300	(151.6005)	0.0000	1.0723	(0.3643)	0.0000	2	0.7079	01/06/2025
000425.ZK	12/24/2024	SDB3260123599	(4,000.00)	1.0815	(4,555.35)	(4,325.95)	0.0000	4.3300	(151.6005)	0.0000	1.0958	(0.3643)	0.0000	2	0.7315	01/06/2025
000425.ZK	12/24/2024	SDB3260123599	(6,500.00)	1.0815	(7,358.36)	(7,029.67)	0.0000	4.3300	(151.6005)	0.0000	1.7701	(0.5921)	0.0000	2	1.1780	01/06/2025
000425.ZK	12/24/2024	SDB3260123599	(136,600.00)	1.0815	(152,718.53)	(147,731.26)	0.0000	4.3300	(151.6005)	0.0000	36.7373	(12.4423)	0.0000	2	24.2950	01/06/2025
000425.ZK	12/24/2024	SDB3260123599	(22,400.00)	1.0815	(25,043.16)	(24,225.33)	0.0000	4.3300	(151.6005)	0.0000	6.0243	(2.0403)	0.0000	2	3.9840	01/06/2025
000425.ZK	12/23/2024	SDB3260123599	(200.00)	1.0809	(223.15)	(216.17)	0.0000	4.3300	(169.1075)	0.0000	0.0268	(0.0102)	0.0000	1	0.0167	01/06/2025
000425.ZK	12/23/2024	SDB3260123599	(2,800.00)	1.0809	(3,139.43)	(3,026.44)	0.0000	4.3300	(169.1075)	0.0000	0.3776	(0.1422)	0.0000	1	0.2354	01/06/2025
000425.ZK	12/23/2024	SDB3260123599	(4,000.00)	1.0809	(4,457.56)	(4,323.49)	0.0000	4.3300	(169.1075)	0.0000	0.5361	(0.2031)	0.0000	1	0.3331	01/06/2025
000425.ZK	12/23/2024	SDB3260123599	(4,000.00)	1.0809	(4,555.35)	(4,323.49)	0.0000	4.3300	(169.1075)	0.0000	0.5479	(0.2031)	0.0000	1	0.3448	01/06/2025
000425.ZK	12/23/2024	SDB3260123599	(6,500.00)	1.0809	(7,358.36)	(7,025.67)	0.0000	4.3300	(169.1075)	0.0000	0.8850	(0.3300)	0.0000	1	0.5550	01/06/2025
000425.ZK	12/23/2024	SDB3260123599	(136,600.00)	1.0809	(152,718.53)	(147,647.25)	0.0000	4.3300	(169.1075)	0.0000	18.3686	(6.9356)	0.0000	1	11.4330	01/06/2025
000425.ZK	12/23/2024	SDB3260123599	(480,500.00)	1.0809	(537,198.04)	(519,359.48)	0.0000	4.3300	(169.1075)	0.0000	64.6130	(24.3966)	0.0000	1	40.2164	01/06/2025
000425.ZK	12/23/2024	SDB3260123599	(66,300.00)	1.0809	(74,123.27)	(71,661.88)	0.0000	4.3300	(169.1075)	0.0000	8.9154	(3.3663)	0.0000	1	5.5491	01/06/2025
000425.ZK	12/20/2024	SDB3260123599	(200.00)	1.1040	(223.15)	(220.79)	0.0000	4.3300	(169.1075)	0.0000	0.0805	(0.0311)	0.0000	3	0.0494	01/06/2025
000425.ZK	12/20/2024	SDB3260123599	(2,800.00)	1.1040	(3,139.43)	(3,091.12)	0.0000	4.3300	(169.1075)	0.0000	1.1328	(0.4356)	0.0000	3	0.6972	01/06/2025
000425.ZK	12/20/2024	SDB3260123599	(4,000.00)	1.1040	(4,457.56)	(4,415.89)	0.0000	4.3300	(169.1075)	0.0000	1.6084	(0.6223)	0.0000	3	0.9861	01/06/2025
000425.ZK	12/20/2024	SDB3260123599	(4,000.00)	1.1040	(4,555.35)	(4,415.89)	0.0000	4.3300	(169.1075)	0.0000	1.6437	(0.6223)	0.0000	3	1.0214	01/06/2025
000425.ZK	12/20/2024	SDB3260123599	(6,500.00)	1.1040	(7,358.36)	(7,175.82)	0.0000	4.3300	(169.1075)	0.0000	2.6551	(1.0112)	0.0000	3	1.6439	01/06/2025
000425.ZK	12/20/2024	SDB3260123599	(136,600.00)	1.1040	(152,718.53)	(150,802.58)	0.0000	4.3300	(169.1075)	0.0000	55.1059	(21.2515)	0.0000	3	33.8544	01/06/2025
000425.ZK	12/20/2024	SDB3260123599	(480,500.00)	1.1040	(537,198.04)	(530,458.55)	0.0000	4.3300	(169.1075)	0.0000	193.8390	(74.7538)	0.0000	3	119.0852	01/06/2025
000425.ZK	12/20/2024	SDB3260123599	(66,300.00)	1.1040	(74,123.27)	(73,193.34)	0.0000	4.3300	(169.1075)	0.0000	26.7461	(10.3146)	0.0000	3	16.4315	01/06/2025
000425.ZK	12/19/2024	SDB3260123599	(200.00)	1.0896	(223.15)	(217.91)	0.0000	4.5800	(169.3230)	0.0000	0.0284	(0.0102)	0.0000	1	0.0181	01/06/2025
000425.ZK	12/19/2024	SDB3260123599	(2,800.00)	1.0896	(3,139.43)	(3,050.77)	0.0000	4.5800	(169.3230)	0.0000	0.3994	(0.1435)	0.0000	1	0.2559	01/06/2025
000425.ZK	12/19/2024	SDB3260123599	(4,000.00)	1.0896	(4,457.56)	(4,358.24)	0.0000	4.5800	(169.3230)	0.0000	0.5671	(0.2050)	0.0000	1	0.3621	01/06/2025
000425.ZK	12/19/2024	SDB3260123599	(4,000.00)	1.0896	(4,555.35)	(4,358.24)	0.0000	4.5800	(169.3230)	0.0000	0.5795	(0.2050)	0.0000	1	0.3746	01/06/2025
000425.ZK	12/19/2024	SDB3260123599	(6,500.00)	1.0896	(7,358.36)	(7,082.13)	0.0000	4.5800	(169.3230)	0.0000	0.9361	(0.3331)	0.0000	1	0.6030	01/06/2025
000425.ZK	12/19/2024	SDB3260123599	(136,600.00)	1.0896	(152,718.53)	(148,833.76)	0.0000	4.5800	(169.3230)	0.0000	19.4292	(7.0003)	0.0000	1	12.4289	01/06/2025
000425.ZK	12/19/2024	SDB3260123599	(480,500.00)	1.0896	(537,198.04)	(523,533.10)	0.0000	4.5800	(169.3230)	0.0000	68.3435	(24.6239)	0.0000	1	43.7196	01/06/2025
000425.ZK	12/19/2024	SDB3260123599	(92,900.00)	1.0896	(103,862.01)	(101,220.03)	0.0000	4.5800	(169.3230)	0.0000	13.2136	(4.7608)	0.0000	1	8.4528	01/06/2025
000425.ZK	12/18/2024	SDB3260123599	(200.00)	1.1223	(223.15)	(224.46)	0.0000	4.5800	(169.3230)	0.0000	0.0284	(0.0106)	0.0000	1	0.0178	01/06/2025
000425.ZK	12/18/2024	SDB3260123599	(2,800.00)	1.1223	(3,139.43)	(3,142.42)	0.0000	4.5800	(169.3230)	0.0000	0.3994	(0.1478)	0.0000	1	0.2516	01/06/2025
000425.ZK	12/18/2024	SDB3260123599	(4,000.00)	1.1223	(4,457.56)	(4,489.17)	0.0000	4.5800	(169.3230)	0.0000	0.5671	(0.2111)	0.0000	1	0.3560	01/06/2025
000425.ZK	12/18/2024	SDB3260123599	(4,000.00)	1.1223	(4,555.35)	(4,489.17)	0.0000	4.5800	(169.3230)	0.0000	0.5795	(0.2111)	0.0000	1	0.3684	01/06/2025
000425.ZK	12/18/2024	SDB3260123599	(6,500.00)	1.1223	(7,358.36)	(7,294.90)	0.0000	4.5800	(169.3230)	0.0000	0.9361	(0.3431)	0.0000	1	0.5930	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
XCMG GROUP CONSTRUCTION MACHINERY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000425.ZK	12/18/2024	SDB3260123599	(136,600.00)	1.1223	(152,718.53)	(153,305.22)	0.0000	4.5800	(169.3230)	0.0000	19.4292	(7.2106)	0.0000	1	12.2186	01/06/2025
000425.ZK	12/18/2024	SDB3260123599	(480,500.00)	1.1223	(537,198.04)	(539,261.79)	0.0000	4.5800	(169.3230)	0.0000	68.3435	(25.3637)	0.0000	1	42.9798	01/06/2025
000425.ZK	12/18/2024	SDB3260123599	(92,900.00)	1.1223	(103,862.01)	(104,261.02)	0.0000	4.5800	(169.3230)	0.0000	13.2136	(4.9038)	0.0000	1	8.3097	01/06/2025
000425.ZK	12/17/2024	SDB3260123599	(200.00)	1.1285	(223.15)	(225.70)	0.0000	4.5800	(169.3230)	0.0000	0.0284	(0.0106)	0.0000	1	0.0178	01/06/2025
000425.ZK	12/17/2024	SDB3260123599	(2,800.00)	1.1285	(3,139.43)	(3,159.86)	0.0000	4.5800	(169.3230)	0.0000	0.3994	(0.1486)	0.0000	1	0.2508	01/06/2025
000425.ZK	12/17/2024	SDB3260123599	(4,000.00)	1.1285	(4,457.56)	(4,514.08)	0.0000	4.5800	(169.3230)	0.0000	0.5671	(0.2123)	0.0000	1	0.3548	01/06/2025
000425.ZK	12/17/2024	SDB3260123599	(4,000.00)	1.1285	(4,555.35)	(4,514.08)	0.0000	4.5800	(169.3230)	0.0000	0.5795	(0.2123)	0.0000	1	0.3672	01/06/2025
000425.ZK	12/17/2024	SDB3260123599	(6,500.00)	1.1285	(7,358.36)	(7,335.39)	0.0000	4.5800	(169.3230)	0.0000	0.9361	(0.3450)	0.0000	1	0.5911	01/06/2025
000425.ZK	12/17/2024	SDB3260123599	(136,600.00)	1.1285	(152,718.53)	(154,155.97)	0.0000	4.5800	(169.3230)	0.0000	19.4292	(7.2506)	0.0000	1	12.1786	01/06/2025
000425.ZK	12/17/2024	SDB3260123599	(480,500.00)	1.1285	(537,198.04)	(542,254.34)	0.0000	4.5800	(169.3230)	0.0000	68.3435	(25.5045)	0.0000	1	42.8390	01/06/2025
000425.ZK	12/17/2024	SDB3260123599	(92,900.00)	1.1285	(103,862.01)	(104,839.60)	0.0000	4.5800	(169.3230)	0.0000	13.2136	(4.9310)	0.0000	1	8.2825	01/06/2025
000425.ZK	12/16/2024	SDB3260123599	(200.00)	1.1245	(223.15)	(224.90)	0.0000	4.5800	(169.3230)	0.0000	0.0284	(0.0106)	0.0000	1	0.0178	01/06/2025
000425.ZK	12/16/2024	SDB3260123599	(2,800.00)	1.1245	(3,139.43)	(3,148.56)	0.0000	4.5800	(169.3230)	0.0000	0.3994	(0.1481)	0.0000	1	0.2513	01/06/2025
000425.ZK	12/16/2024	SDB3260123599	(4,000.00)	1.1245	(4,457.56)	(4,497.94)	0.0000	4.5800	(169.3230)	0.0000	0.5671	(0.2116)	0.0000	1	0.3555	01/06/2025
000425.ZK	12/16/2024	SDB3260123599	(4,000.00)	1.1245	(4,555.35)	(4,497.94)	0.0000	4.5800	(169.3230)	0.0000	0.5795	(0.2116)	0.0000	1	0.3680	01/06/2025
000425.ZK	12/16/2024	SDB3260123599	(6,500.00)	1.1245	(7,358.36)	(7,309.16)	0.0000	4.5800	(169.3230)	0.0000	0.9361	(0.3438)	0.0000	1	0.5924	01/06/2025
000425.ZK	12/16/2024	SDB3260123599	(136,600.00)	1.1245	(152,718.53)	(153,604.79)	0.0000	4.5800	(169.3230)	0.0000	19.4292	(7.2247)	0.0000	1	12.2045	01/06/2025
000425.ZK	12/16/2024	SDB3260123599	(480,500.00)	1.1245	(537,198.04)	(540,315.52)	0.0000	4.5800	(169.3230)	0.0000	68.3435	(25.4133)	0.0000	1	42.9302	01/06/2025
000425.ZK	12/16/2024	SDB3260123599	(92,900.00)	1.1245	(103,862.01)	(104,464.75)	0.0000	4.5800	(169.3230)	0.0000	13.2136	(4.9134)	0.0000	1	8.3001	01/06/2025
000425.ZK	12/13/2024	SDB3260123599	(200.00)	1.1141	(223.15)	(222.81)	0.0000	4.5800	(169.4143)	0.0000	0.0852	(0.0315)	0.0000	3	0.0537	01/06/2025
000425.ZK	12/13/2024	SDB3260123599	(2,800.00)	1.1141	(3,139.43)	(3,119.38)	0.0000	4.5800	(169.4143)	0.0000	1.1982	(0.4404)	0.0000	3	0.7578	01/06/2025
000425.ZK	12/13/2024	SDB3260123599	(4,000.00)	1.1141	(4,457.56)	(4,456.26)	0.0000	4.5800	(169.4143)	0.0000	1.7013	(0.6291)	0.0000	3	1.0722	01/06/2025
000425.ZK	12/13/2024	SDB3260123599	(4,000.00)	1.1141	(4,555.35)	(4,456.26)	0.0000	4.5800	(169.4143)	0.0000	1.7386	(0.6291)	0.0000	3	1.1095	01/06/2025
000425.ZK	12/13/2024	SDB3260123599	(6,500.00)	1.1141	(7,358.36)	(7,241.42)	0.0000	4.5800	(169.4143)	0.0000	2.8084	(1.0223)	0.0000	3	1.7861	01/06/2025
000425.ZK	12/13/2024	SDB3260123599	(136,600.00)	1.1141	(152,718.53)	(152,181.14)	0.0000	4.5800	(169.4143)	0.0000	58.2876	(21.4847)	0.0000	3	36.8029	01/06/2025
000425.ZK	12/13/2024	SDB3260123599	(480,500.00)	1.1141	(537,198.04)	(535,307.75)	0.0000	4.5800	(169.4143)	0.0000	205.0306	(75.5740)	0.0000	3	129.4566	01/06/2025
000425.ZK	12/13/2024	SDB3260123599	(104,800.00)	1.1141	(117,166.19)	(116,753.91)	0.0000	4.5800	(169.4143)	0.0000	44.7184	(16.4832)	0.0000	3	28.2353	01/06/2025
000425.ZK	12/12/2024	SDB3260123599	(200.00)	1.1067	(223.15)	(221.35)	0.0000	4.5800	(169.4143)	0.0000	0.0284	(0.0104)	0.0000	1	0.0180	01/06/2025
000425.ZK	12/12/2024	SDB3260123599	(2,800.00)	1.1067	(3,139.43)	(3,098.87)	0.0000	4.5800	(169.4143)	0.0000	0.3994	(0.1458)	0.0000	1	0.2536	01/06/2025
000425.ZK	12/12/2024	SDB3260123599	(4,000.00)	1.1067	(4,457.56)	(4,426.95)	0.0000	4.5800	(169.4143)	0.0000	0.5671	(0.2083)	0.0000	1	0.3588	01/06/2025
000425.ZK	12/12/2024	SDB3260123599	(4,000.00)	1.1067	(4,555.35)	(4,426.95)	0.0000	4.5800	(169.4143)	0.0000	0.5795	(0.2083)	0.0000	1	0.3712	01/06/2025
000425.ZK	12/12/2024	SDB3260123599	(6,500.00)	1.1067	(7,358.36)	(7,193.80)	0.0000	4.5800	(169.4143)	0.0000	0.9361	(0.3385)	0.0000	1	0.5976	01/06/2025
000425.ZK	12/12/2024	SDB3260123599	(136,600.00)	1.1067	(152,718.53)	(151,180.41)	0.0000	4.5800	(169.4143)	0.0000	19.4292	(7.1145)	0.0000	1	12.3147	01/06/2025
000425.ZK	12/12/2024	SDB3260123599	(480,500.00)	1.1067	(537,198.04)	(531,787.61)	0.0000	4.5800	(169.4143)	0.0000	68.3435	(25.0257)	0.0000	1	43.3179	01/06/2025
000425.ZK	12/12/2024	SDB3260123599	(104,800.00)	1.1067	(117,166.19)	(115,986.14)	0.0000	4.5800	(169.4143)	0.0000	14.9061	(5.4583)	0.0000	1	9.4479	01/06/2025
000425.ZK	12/11/2024	SDB3260123599	(200.00)	1.0987	(223.15)	(219.73)	0.0000	4.5800	(170.3585)	0.0000	0.0284	(0.0104)	0.0000	1	0.0180	01/06/2025
000425.ZK	12/11/2024	SDB3260123599	(2,800.00)	1.0987	(3,139.43)	(3,076.29)	0.0000	4.5800	(170.3585)	0.0000	0.3994	(0.1456)	0.0000	1	0.2538	01/06/2025
000425.ZK	12/11/2024	SDB3260123599	(4,000.00)	1.0987	(4,457.56)	(4,394.70)	0.0000	4.5800	(170.3585)	0.0000	0.5671	(0.2080)	0.0000	1	0.3591	01/06/2025
000425.ZK	12/11/2024	SDB3260123599	(4,000.00)	1.0987	(4,555.35)	(4,394.70)	0.0000	4.5800	(170.3585)	0.0000	0.5795	(0.2080)	0.0000	1	0.3716	01/06/2025
000425.ZK	12/11/2024	SDB3260123599	(6,500.00)	1.0987	(7,358.36)	(7,141.38)	0.0000	4.5800	(170.3585)	0.0000	0.9361	(0.3379)	0.0000	1	0.5982	01/06/2025
000425.ZK	12/11/2024	SDB3260123599	(136,600.00)	1.0987	(152,718.53)	(150,078.87)	0.0000	4.5800	(170.3585)	0.0000	19.4292	(7.1020)	0.0000	1	12.3272	01/06/2025
000425.ZK	12/11/2024	SDB3260123599	(480,500.00)	1.0987	(537,198.04)	(527,912.86)	0.0000	4.5800	(170.3585)	0.0000	68.3435	(24.9818)	0.0000	1	43.3617	01/06/2025
000425.ZK	12/11/2024	SDB3260123599	(137,800.00)	1.0987	(154,060.12)	(151,397.28)	0.0000	4.5800	(170.3585)	0.0000	19.5999	(7.1644)	0.0000	1	12.4355	01/06/2025
000425.ZK	12/11/2024	SDB3260123599	(27,400.00)	1.0987	(30,633.15)	(30,103.67)	0.0000	4.5800	(170.3585)	0.0000	3.8972	(1.4246)	0.0000	1	2.4727	01/06/2025
000425.ZK	12/11/2024	SDB3260123599	(11,000.00)	1.0987	(12,297.98)	(12,085.41)	0.0000	4.5800	(170.3585)	0.0000	1.5646	(0.5719)	0.0000	1	0.9927	01/06/2025
000425.ZK	12/11/2024	SDB3260123599	(12,800.00)	1.0987	(14,310.37)	(14,063.03)	0.0000	4.5800	(170.3585)	0.0000	1.8206	(0.6655)	0.0000	1	1.1551	01/06/2025
000425.ZK	12/11/2024	SDB3260123599	(54,700.00)	1.0987	(61,154.49)	(60,097.47)	0.0000	4.5800	(170.3585)	0.0000	7.7802	(2.8439)	0.0000	1	4.9363	01/06/2025
000425.ZK	12/11/2024	SDB3260123599	(11,500.00)	1.0987	(12,856.98)	(12,634.75)	0.0000	4.5800	(170.3585)	0.0000	1.6357	(0.5979)	0.0000	1	1.0378	01/06/2025
000425.ZK	12/10/2024	SDB3260123599	(200.00)	1.1023	(223.15)	(220.46)	0.0000	4.5800	(170.8109)	0.0000	0.0284	(0.0105)	0.0000	1	0.0179	01/06/2025
000425.ZK	12/10/2024	SDB3260123599	(2,800.00)	1.1023	(3,139.43)	(3,086.48)	0.0000	4.5800	(170.8109)	0.0000	0.3994	(0.1464)	0.0000	1	0.2530	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
XCMG GROUP CONSTRUCTION MACHINERY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000425.ZK	12/10/2024	SDB3260123599	(4,000.00)	1.1023	(4,457.56)	(4,409.26)	0.0000	4.5800	(170.8109)	0.0000	0.5671	(0.2092)	0.0000	1	0.3579	01/06/2025
000425.ZK	12/10/2024	SDB3260123599	(4,000.00)	1.1023	(4,555.35)	(4,409.26)	0.0000	4.5800	(170.8109)	0.0000	0.5795	(0.2092)	0.0000	1	0.3703	01/06/2025
000425.ZK	12/10/2024	SDB3260123599	(6,500.00)	1.1023	(7,358.36)	(7,165.05)	0.0000	4.5800	(170.8109)	0.0000	0.9361	(0.3400)	0.0000	1	0.5962	01/06/2025
000425.ZK	12/10/2024	SDB3260123599	(136,600.00)	1.1023	(152,718.53)	(150,576.23)	0.0000	4.5800	(170.8109)	0.0000	19.4292	(7.1445)	0.0000	1	12.2847	01/06/2025
000425.ZK	12/10/2024	SDB3260123599	(480,500.00)	1.1023	(537,198.04)	(529,662.36)	0.0000	4.5800	(170.8109)	0.0000	68.3435	(25.1311)	0.0000	1	43.2124	01/06/2025
000425.ZK	12/10/2024	SDB3260123599	(137,800.00)	1.1023	(154,060.12)	(151,899.01)	0.0000	4.5800	(170.8109)	0.0000	19.5999	(7.2072)	0.0000	1	12.3926	01/06/2025
000425.ZK	12/10/2024	SDB3260123599	(27,400.00)	1.1023	(30,633.15)	(30,203.43)	0.0000	4.5800	(170.8109)	0.0000	3.8972	(1.4331)	0.0000	1	2.4641	01/06/2025
000425.ZK	12/10/2024	SDB3260123599	(107,100.00)	1.1023	(119,737.59)	(118,057.94)	0.0000	4.5800	(170.8109)	0.0000	15.2333	(5.6016)	0.0000	1	9.6317	01/06/2025
000425.ZK	12/10/2024	SDB3260123599	(12,800.00)	1.1023	(14,310.37)	(14,109.63)	0.0000	4.5800	(170.8109)	0.0000	1.8206	(0.6695)	0.0000	1	1.1511	01/06/2025
000425.ZK	12/10/2024	SDB3260123599	(54,700.00)	1.1023	(61,154.49)	(60,296.63)	0.0000	4.5800	(170.8109)	0.0000	7.7802	(2.8609)	0.0000	1	4.9193	01/06/2025
000425.ZK	12/10/2024	SDB3260123599	(11,500.00)	1.1023	(12,856.98)	(12,676.62)	0.0000	4.5800	(170.8109)	0.0000	1.6357	(0.6015)	0.0000	1	1.0342	01/06/2025
000425.ZK	12/09/2024	SDB3260123599	(200.00)	1.1036	(223.15)	(220.73)	0.0000	4.5800	(172.5347)	0.0000	0.0284	(0.0106)	0.0000	1	0.0178	01/06/2025
000425.ZK	12/09/2024	SDB3260123599	(2,800.00)	1.1036	(3,139.43)	(3,090.19)	0.0000	4.5800	(172.5347)	0.0000	0.3994	(0.1481)	0.0000	1	0.2513	01/06/2025
000425.ZK	12/09/2024	SDB3260123599	(4,000.00)	1.1036	(4,457.56)	(4,414.55)	0.0000	4.5800	(172.5347)	0.0000	0.5671	(0.2116)	0.0000	1	0.3555	01/06/2025
000425.ZK	12/09/2024	SDB3260123599	(4,000.00)	1.1036	(4,555.35)	(4,414.55)	0.0000	4.5800	(172.5347)	0.0000	0.5795	(0.2116)	0.0000	1	0.3680	01/06/2025
000425.ZK	12/09/2024	SDB3260123599	(6,500.00)	1.1036	(7,358.36)	(7,173.65)	0.0000	4.5800	(172.5347)	0.0000	0.9361	(0.3438)	0.0000	1	0.5923	01/06/2025
000425.ZK	12/09/2024	SDB3260123599	(136,600.00)	1.1036	(152,718.53)	(150,756.95)	0.0000	4.5800	(172.5347)	0.0000	19.4292	(7.2252)	0.0000	1	12.2040	01/06/2025
000425.ZK	12/09/2024	SDB3260123599	(480,500.00)	1.1036	(537,198.04)	(530,298.06)	0.0000	4.5800	(172.5347)	0.0000	68.3435	(25.4152)	0.0000	1	42.9283	01/06/2025
000425.ZK	12/09/2024	SDB3260123599	(137,800.00)	1.1036	(154,060.12)	(152,081.32)	0.0000	4.5800	(172.5347)	0.0000	19.5999	(7.2887)	0.0000	1	12.3112	01/06/2025
000425.ZK	12/09/2024	SDB3260123599	(27,400.00)	1.1036	(30,633.15)	(30,239.68)	0.0000	4.5800	(172.5347)	0.0000	3.8972	(1.4493)	0.0000	1	2.4479	01/06/2025
000425.ZK	12/09/2024	SDB3260123599	(193,100.00)	1.1036	(215,885.41)	(213,112.50)	0.0000	4.5800	(172.5347)	0.0000	27.4654	(10.2137)	0.0000	1	17.2517	01/06/2025
000425.ZK	12/09/2024	SDB3260123599	(12,800.00)	1.1036	(14,310.37)	(14,126.57)	0.0000	4.5800	(172.5347)	0.0000	1.8206	(0.6770)	0.0000	1	1.1436	01/06/2025
000425.ZK	12/09/2024	SDB3260123599	(54,700.00)	1.1036	(61,154.49)	(60,369.00)	0.0000	4.5800	(172.5347)	0.0000	7.7802	(2.8933)	0.0000	1	4.8869	01/06/2025
000425.ZK	12/09/2024	SDB3260123599	(11,500.00)	1.1036	(12,856.98)	(12,691.84)	0.0000	4.5800	(172.5347)	0.0000	1.6357	(0.6083)	0.0000	1	1.0274	01/06/2025
000425.ZK	12/06/2024	SDB3260123599	(200.00)	1.1165	(223.15)	(223.30)	0.0000	4.5800	(172.5347)	0.0000	0.0852	(0.0321)	0.0000	3	0.0531	01/06/2025
000425.ZK	12/06/2024	SDB3260123599	(2,800.00)	1.1165	(3,139.43)	(3,126.24)	0.0000	4.5800	(172.5347)	0.0000	1.1982	(0.4495)	0.0000	3	0.7487	01/06/2025
000425.ZK	12/06/2024	SDB3260123599	(4,000.00)	1.1165	(4,457.56)	(4,466.06)	0.0000	4.5800	(172.5347)	0.0000	1.7013	(0.6421)	0.0000	3	1.0592	01/06/2025
000425.ZK	12/06/2024	SDB3260123599	(4,000.00)	1.1165	(4,555.35)	(4,466.06)	0.0000	4.5800	(172.5347)	0.0000	1.7386	(0.6421)	0.0000	3	1.0965	01/06/2025
000425.ZK	12/06/2024	SDB3260123599	(6,500.00)	1.1165	(7,358.36)	(7,257.35)	0.0000	4.5800	(172.5347)	0.0000	2.8084	(1.0435)	0.0000	3	1.7650	01/06/2025
000425.ZK	12/06/2024	SDB3260123599	(136,600.00)	1.1165	(152,718.53)	(152,515.95)	0.0000	4.5800	(172.5347)	0.0000	58.2876	(21.9286)	0.0000	3	36.3590	01/06/2025
000425.ZK	12/06/2024	SDB3260123599	(480,500.00)	1.1165	(537,198.04)	(536,485.46)	0.0000	4.5800	(172.5347)	0.0000	205.0306	(77.1353)	0.0000	3	127.8953	01/06/2025
000425.ZK	12/06/2024	SDB3260123599	(137,800.00)	1.1165	(154,060.12)	(153,855.77)	0.0000	4.5800	(172.5347)	0.0000	58.7996	(22.1212)	0.0000	3	36.6784	01/06/2025
000425.ZK	12/06/2024	SDB3260123599	(27,400.00)	1.1165	(30,633.15)	(30,592.51)	0.0000	4.5800	(172.5347)	0.0000	11.6917	(4.3986)	0.0000	3	7.2931	01/06/2025
000425.ZK	12/06/2024	SDB3260123599	(193,100.00)	1.1165	(215,885.41)	(215,599.05)	0.0000	4.5800	(172.5347)	0.0000	82.3963	(30.9986)	0.0000	3	51.3977	01/06/2025
000425.ZK	12/06/2024	SDB3260123599	(12,800.00)	1.1165	(14,310.37)	(14,291.39)	0.0000	4.5800	(172.5347)	0.0000	5.4618	(2.0548)	0.0000	3	3.4070	01/06/2025
000425.ZK	12/06/2024	SDB3260123599	(54,700.00)	1.1165	(61,154.49)	(61,073.37)	0.0000	4.5800	(172.5347)	0.0000	23.3400	(8.7811)	0.0000	3	14.5596	01/06/2025
000425.ZK	12/06/2024	SDB3260123599	(11,500.00)	1.1165	(12,856.98)	(12,839.92)	0.0000	4.5800	(172.5347)	0.0000	4.9071	(1.8461)	0.0000	3	3.0610	01/06/2025
000425.ZK	12/05/2024	SDB3260123599	(4,000.00)	1.1309	(4,555.35)	(4,523.40)	0.0000	4.5800	(171.8612)	0.0000	0.5795	(0.2159)	0.0000	1	0.3636	01/06/2025
000425.ZK	12/05/2024	SDB3260123599	(6,500.00)	1.1309	(7,358.36)	(7,350.53)	0.0000	4.5800	(171.8612)	0.0000	0.9361	(0.3509)	0.0000	1	0.5852	01/06/2025
000425.ZK	12/05/2024	SDB3260123599	(136,600.00)	1.1309	(152,718.53)	(154,474.25)	0.0000	4.5800	(171.8612)	0.0000	19.4292	(7.3745)	0.0000	1	12.0547	01/06/2025
000425.ZK	12/05/2024	SDB3260123599	(480,500.00)	1.1309	(537,198.04)	(543,373.91)	0.0000	4.5800	(171.8612)	0.0000	68.3435	(25.9402)	0.0000	1	42.4033	01/06/2025
000425.ZK	12/05/2024	SDB3260123599	(137,800.00)	1.1309	(154,060.12)	(155,831.27)	0.0000	4.5800	(171.8612)	0.0000	19.5999	(7.4393)	0.0000	1	12.1606	01/06/2025
000425.ZK	12/05/2024	SDB3260123599	(27,400.00)	1.1309	(30,633.15)	(30,985.32)	0.0000	4.5800	(171.8612)	0.0000	3.8972	(1.4792)	0.0000	1	2.4180	01/06/2025
000425.ZK	12/05/2024	SDB3260123599	(193,100.00)	1.1309	(215,885.41)	(218,367.33)	0.0000	4.5800	(171.8612)	0.0000	27.4654	(10.4247)	0.0000	1	17.0407	01/06/2025
000425.ZK	12/05/2024	SDB3260123599	(12,800.00)	1.1309	(14,310.37)	(14,474.89)	0.0000	4.5800	(171.8612)	0.0000	1.8206	(0.6910)	0.0000	1	1.1296	01/06/2025
000425.ZK	12/05/2024	SDB3260123599	(54,700.00)	1.1309	(61,154.49)	(61,857.55)	0.0000	4.5800	(171.8612)	0.0000	7.7802	(2.9530)	0.0000	1	4.8272	01/06/2025
000425.ZK	12/05/2024	SDB3260123599	(11,500.00)	1.1309	(12,856.98)	(13,004.79)	0.0000	4.5800	(171.8612)	0.0000	1.6357	(0.6208)	0.0000	1	1.0149	01/06/2025
000425.ZK	12/04/2024	SDB3260123599	(136,600.00)	1.1180	(152,718.53)	(152,718.53)	0.0000	4.5800	(171.0830)	0.0000	19.4292	(7.2577)	0.0000	1	12.1715	01/06/2025
000425.ZK	12/04/2024	SDB3260123599	(480,500.00)	1.1180	(537,198.04)	(537,198.04)	0.0000	4.5800	(171.0830)	0.0000	68.3435	(25.5293)	0.0000	1	42.8142	01/06/2025
000425.ZK	12/04/2024	SDB3260123599	(137,800.00)	1.1180	(154,060.12)	(154,060.12)	0.0000	4.5800	(171.0830)	0.0000	19.5999	(7.3214)	0.0000	1	12.2785	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
XCMG GROUP CONSTRUCTION MACHINERY CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000425.ZK	12/04/2024	SDB3260123599	(27,400.00)	1.1180	(30,633.15)	(30,633.15)	0.0000	4.5800	(171.0830)	0.0000	3.8972	(1.4558)	0.0000	1	2.4414	01/06/2025
000425.ZK	12/04/2024	SDB3260123599	(193,100.00)	1.1180	(215,885.41)	(215,885.41)	0.0000	4.5800	(171.0830)	0.0000	27.4654	(10.2595)	0.0000	1	17.2059	01/06/2025
000425.ZK	12/04/2024	SDB3260123599	(12,800.00)	1.1180	(14,310.37)	(14,310.37)	0.0000	4.5800	(171.0830)	0.0000	1.8206	(0.6801)	0.0000	1	1.1405	01/06/2025
000425.ZK	12/04/2024	SDB3260123599	(54,700.00)	1.1180	(61,154.49)	(61,154.49)	0.0000	4.5800	(171.0830)	0.0000	7.7802	(2.9062)	0.0000	1	4.8740	01/06/2025
000425.ZK	12/04/2024	SDB3260123599	(11,500.00)	1.1180	(12,856.98)	(12,856.98)	0.0000	4.5800	(171.0830)	0.0000	1.6357	(0.6110)	0.0000	1	1.0247	01/06/2025
TOTAL XCMG GROUP CONSTRUCTION MACHINERY CO.,LTD. CMN CLASS A SERIES NORTHBOUND											2,532.5735	(939.1317)	0.0000		1,593.4418	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6



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066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
XI'AN BRIGHT LASER TECHNOLOGIES CO., LTD. CMN CLASS A SERIES NORTHBOUND																
688333.SH	01/03/2025	SDB3263868395	(980.00)	5.5613	(6,442.08)	(5,450.03)	0.0000	4.3300	(1,700.0000)	0.0000	2.3245	(7.7209)	0.0000	3	(5.3964)	01/06/2025
688333.SH	01/03/2025	SDB3263868395	(220.00)	5.5613	(1,444.12)	(1,223.48)	0.0000	4.3300	(1,700.0000)	0.0000	0.5211	(1.7333)	0.0000	3	(1.2122)	01/06/2025
688333.SH	01/03/2025	SDB3263868395	(200.00)	5.5613	(1,313.98)	(1,112.25)	0.0000	4.3300	(1,700.0000)	0.0000	0.4741	(1.5757)	0.0000	3	(1.1016)	01/06/2025
688333.SH	01/03/2025	SDB3263868395	(1,300.00)	5.5613	(8,554.33)	(7,229.63)	0.0000	4.3300	(1,700.0000)	0.0000	3.0867	(10.2420)	0.0000	3	(7.1553)	01/06/2025
688333.SH	01/02/2025	SDB3263868395	(980.00)	5.5672	(6,442.08)	(5,455.89)	0.0000	4.3300	(1,700.0000)	0.0000	0.7748	(2.5764)	0.0000	1	(1.8016)	01/06/2025
688333.SH	01/02/2025	SDB3263868395	(220.00)	5.5672	(1,444.12)	(1,224.79)	0.0000	4.3300	(1,700.0000)	0.0000	0.1737	(0.5784)	0.0000	1	(0.4047)	01/06/2025
688333.SH	01/02/2025	SDB3263868395	(200.00)	5.5672	(1,313.98)	(1,113.45)	0.0000	4.3300	(1,700.0000)	0.0000	0.1580	(0.5258)	0.0000	1	(0.3678)	01/06/2025
688333.SH	01/02/2025	SDB3263868395	(1,300.00)	5.5672	(8,554.33)	(7,237.40)	0.0000	4.3300	(1,700.0000)	0.0000	1.0289	(3.4177)	0.0000	1	(2.3888)	01/06/2025
688333.SH	12/31/2024	SDB3263868395	(980.00)	5.6256	(6,442.08)	(5,513.13)	0.0000	4.3300	(1,700.0000)	0.0000	1.5497	(5.2068)	0.0000	2	(3.6572)	01/06/2025
688333.SH	12/31/2024	SDB3263868395	(220.00)	5.6256	(1,444.12)	(1,237.64)	0.0000	4.3300	(1,700.0000)	0.0000	0.3474	(1.1689)	0.0000	2	(0.8215)	01/06/2025
688333.SH	12/31/2024	SDB3263868395	(200.00)	5.6256	(1,313.98)	(1,125.13)	0.0000	4.3300	(1,700.0000)	0.0000	0.3161	(1.0626)	0.0000	2	(0.7465)	01/06/2025
688333.SH	12/31/2024	SDB3263868395	(1,300.00)	5.6256	(8,554.33)	(7,313.34)	0.0000	4.3300	(1,700.0000)	0.0000	2.0578	(6.9070)	0.0000	2	(4.8493)	01/06/2025
688333.SH	12/30/2024	SDB3263868395	(980.00)	5.6986	(6,442.08)	(5,584.59)	0.0000	4.3300	(1,700.0000)	0.0000	0.7748	(2.6372)	0.0000	1	(1.8623)	01/06/2025
688333.SH	12/30/2024	SDB3263868395	(220.00)	5.6986	(1,444.12)	(1,253.68)	0.0000	4.3300	(1,700.0000)	0.0000	0.1737	(0.5920)	0.0000	1	(0.4183)	01/06/2025
688333.SH	12/30/2024	SDB3263868395	(200.00)	5.6986	(1,313.98)	(1,139.71)	0.0000	4.3300	(1,700.0000)	0.0000	0.1580	(0.5382)	0.0000	1	(0.3802)	01/06/2025
688333.SH	12/30/2024	SDB3263868395	(1,300.00)	5.6986	(8,554.33)	(7,408.13)	0.0000	4.3300	(1,700.0000)	0.0000	1.0289	(3.4983)	0.0000	1	(2.4694)	01/06/2025
688333.SH	12/27/2024	SDB3263868395	(980.00)	5.8265	(6,442.08)	(5,709.96)	0.0000	4.3300	(1,700.0000)	0.0000	2.3245	(8.0891)	0.0000	3	(5.7646)	01/06/2025
688333.SH	12/27/2024	SDB3263868395	(220.00)	5.8265	(1,444.12)	(1,281.83)	0.0000	4.3300	(1,700.0000)	0.0000	0.5211	(1.8159)	0.0000	3	(1.2948)	01/06/2025
688333.SH	12/27/2024	SDB3263868395	(200.00)	5.8265	(1,313.98)	(1,165.30)	0.0000	4.3300	(1,700.0000)	0.0000	0.4741	(1.6508)	0.0000	3	(1.1767)	01/06/2025
688333.SH	12/27/2024	SDB3263868395	(1,300.00)	5.8265	(8,554.33)	(7,574.44)	0.0000	4.3300	(1,700.0000)	0.0000	3.0867	(10.7305)	0.0000	3	(7.6438)	01/06/2025
688333.SH	12/26/2024	SDB3263868395	(980.00)	5.9694	(6,442.08)	(5,849.99)	0.0000	4.3300	(1,700.0000)	0.0000	0.7748	(2.7625)	0.0000	1	(1.9877)	01/06/2025
688333.SH	12/26/2024	SDB3263868395	(220.00)	5.9694	(1,444.12)	(1,313.26)	0.0000	4.3300	(1,700.0000)	0.0000	0.1737	(0.6202)	0.0000	1	(0.4465)	01/06/2025
688333.SH	12/26/2024	SDB3263868395	(200.00)	5.9694	(1,313.98)	(1,193.87)	0.0000	4.3300	(1,700.0000)	0.0000	0.1580	(0.5638)	0.0000	1	(0.4057)	01/06/2025
688333.SH	12/26/2024	SDB3263868395	(1,300.00)	5.9694	(8,554.33)	(7,760.19)	0.0000	4.3300	(1,700.0000)	0.0000	1.0289	(3.6645)	0.0000	1	(2.6356)	01/06/2025
688333.SH	12/24/2024	SDB3263868395	(980.00)	5.9694	(6,442.08)	(5,849.99)	0.0000	4.3300	(1,700.0000)	0.0000	1.5497	(5.5250)	0.0000	2	(3.9753)	01/06/2025
688333.SH	12/24/2024	SDB3263868395	(220.00)	5.9694	(1,444.12)	(1,313.26)	0.0000	4.3300	(1,700.0000)	0.0000	0.3474	(1.2403)	0.0000	2	(0.8929)	01/06/2025
688333.SH	12/24/2024	SDB3263868395	(200.00)	5.9694	(1,313.98)	(1,193.87)	0.0000	4.3300	(1,700.0000)	0.0000	0.3161	(1.1275)	0.0000	2	(0.8115)	01/06/2025
688333.SH	12/24/2024	SDB3263868395	(1,300.00)	5.9694	(8,554.33)	(7,760.19)	0.0000	4.3300	(1,700.0000)	0.0000	2.0578	(7.3291)	0.0000	2	(5.2713)	01/06/2025
688333.SH	12/23/2024	SDB3263868395	(980.00)	6.1780	(6,442.08)	(6,054.43)	0.0000	4.3300	(1,700.0000)	0.0000	0.7748	(2.8590)	0.0000	1	(2.0842)	01/06/2025
688333.SH	12/23/2024	SDB3263868395	(220.00)	6.1780	(1,444.12)	(1,359.16)	0.0000	4.3300	(1,700.0000)	0.0000	0.1737	(0.6418)	0.0000	1	(0.4681)	01/06/2025
688333.SH	12/23/2024	SDB3263868395	(200.00)	6.1780	(1,313.98)	(1,235.60)	0.0000	4.3300	(1,700.0000)	0.0000	0.1580	(0.5835)	0.0000	1	(0.4254)	01/06/2025
688333.SH	12/23/2024	SDB3263868395	(1,300.00)	6.1780	(8,554.33)	(8,031.38)	0.0000	4.3300	(1,700.0000)	0.0000	1.0289	(3.7926)	0.0000	1	(2.7637)	01/06/2025
688333.SH	12/20/2024	SDB3263868395	(980.00)	6.1891	(6,442.08)	(6,065.32)	0.0000	4.3300	(1,700.0000)	0.0000	2.3245	(8.5925)	0.0000	3	(6.2680)	01/06/2025
688333.SH	12/20/2024	SDB3263868395	(220.00)	6.1891	(1,444.12)	(1,361.60)	0.0000	4.3300	(1,700.0000)	0.0000	0.5211	(1.9289)	0.0000	3	(1.4078)	01/06/2025
688333.SH	12/20/2024	SDB3263868395	(200.00)	6.1891	(1,313.98)	(1,237.82)	0.0000	4.3300	(1,700.0000)	0.0000	0.4741	(1.7536)	0.0000	3	(1.2795)	01/06/2025
688333.SH	12/20/2024	SDB3263868395	(1,300.00)	6.1891	(8,554.33)	(8,045.83)	0.0000	4.3300	(1,700.0000)	0.0000	3.0867	(11.3983)	0.0000	3	(8.3116)	01/06/2025
688333.SH	12/19/2024	SDB3263868395	(980.00)	6.2506	(6,442.08)	(6,125.55)	0.0000	4.5800	(1,700.0000)	0.0000	0.8196	(2.8926)	0.0000	1	(2.0730)	01/06/2025
688333.SH	12/19/2024	SDB3263868395	(220.00)	6.2506	(1,444.12)	(1,375.12)	0.0000	4.5800	(1,700.0000)	0.0000	0.1837	(0.6494)	0.0000	1	(0.4656)	01/06/2025
688333.SH	12/19/2024	SDB3263868395	(200.00)	6.2506	(1,313.98)	(1,250.11)	0.0000	4.5800	(1,700.0000)	0.0000	0.1672	(0.5903)	0.0000	1	(0.4232)	01/06/2025
688333.SH	12/19/2024	SDB3263868395	(1,300.00)	6.2506	(8,554.33)	(8,125.72)	0.0000	4.5800	(1,700.0000)	0.0000	1.0883	(3.8371)	0.0000	1	(2.7488)	01/06/2025
688333.SH	12/18/2024	SDB3263868395	(980.00)	6.3839	(6,442.08)	(6,256.22)	0.0000	4.5800	(1,700.0000)	0.0000	0.8196	(2.9543)	0.0000	1	(2.1348)	01/06/2025
688333.SH	12/18/2024	SDB3263868395	(220.00)	6.3839	(1,444.12)	(1,404.46)	0.0000	4.5800	(1,700.0000)	0.0000	0.1837	(0.6632)	0.0000	1	(0.4795)	01/06/2025
688333.SH	12/18/2024	SDB3263868395	(200.00)	6.3839	(1,313.98)	(1,276.78)	0.0000	4.5800	(1,700.0000)	0.0000	0.1672	(0.6029)	0.0000	1	(0.4358)	01/06/2025
688333.SH	12/18/2024	SDB3263868395	(1,300.00)	6.3839	(8,554.33)	(8,299.07)	0.0000	4.5800	(1,700.0000)	0.0000	1.0883	(3.9190)	0.0000	1	(2.8307)	01/06/2025
688333.SH	12/17/2024	SDB3263868395	(980.00)	6.5647	(6,442.08)	(6,433.39)	0.0000	4.5800	(1,700.0000)	0.0000	0.8196	(3.0380)	0.0000	1	(2.2184)	01/06/2025
688333.SH	12/17/2024	SDB3263868395	(220.00)	6.5647	(1,444.12)	(1,444.23)	0.0000	4.5800	(1,700.0000)	0.0000	0.1837	(0.6820)	0.0000	1	(0.4983)	01/06/2025
688333.SH	12/17/2024	SDB3263868395	(200.00)	6.5647	(1,313.98)	(1,312.94)	0.0000	4.5800	(1,700.0000)	0.0000	0.1672	(0.6200)	0.0000	1	(0.4528)	01/06/2025
688333.SH	12/17/2024	SDB3263868395	(1,300.00)	6.5647	(8,554.33)	(8,534.09)	0.0000	4.5800	(1,700.0000)	0.0000	1.0883	(4.0300)	0.0000	1	(2.9417)	01/06/2025
688333.SH	12/16/2024	SDB3263868395	(980.00)	6.5595	(6,442.08)	(6,428.31)	0.0000	4.5800	(1,700.0000)	0.0000	0.8196	(3.0356)	0.0000	1	(2.2160)	01/06/2025
688333.SH	12/16/2024	SDB3263868395	(220.00)	6.5595	(1,444.12)	(1,443.09)	0.0000	4.5800	(1,700.0000)	0.0000	0.1837	(0.6815)	0.0000	1	(0.4977)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
XI'AN BRIGHT LASER TECHNOLOGIES CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
688333.SH	12/16/2024	SDB3263868395	(200.00)	6.5595	(1,313.98)	(1,311.90)	0.0000	4.5800	(1,700.0000)	0.0000	0.1672	(0.6195)	0.0000	1	(0.4523)	01/06/2025
688333.SH	12/16/2024	SDB3263868395	(1,300.00)	6.5595	(8,554.33)	(8,527.35)	0.0000	4.5800	(1,700.0000)	0.0000	1.0883	(4.0268)	0.0000	1	(2.9385)	01/06/2025
688333.SH	12/13/2024	SDB3263868395	(980.00)	6.5808	(6,442.08)	(6,449.23)	0.0000	4.5800	(1,700.0000)	0.0000	2.4587	(9.1364)	0.0000	3	(6.6777)	01/06/2025
688333.SH	12/13/2024	SDB3263868395	(220.00)	6.5808	(1,444.12)	(1,447.79)	0.0000	4.5800	(1,700.0000)	0.0000	0.5512	(2.0510)	0.0000	3	(1.4999)	01/06/2025
688333.SH	12/13/2024	SDB3263868395	(200.00)	6.5808	(1,313.98)	(1,316.17)	0.0000	4.5800	(1,700.0000)	0.0000	0.5015	(1.8646)	0.0000	3	(1.3631)	01/06/2025
688333.SH	12/13/2024	SDB3263868395	(1,300.00)	6.5808	(8,554.33)	(8,555.10)	0.0000	4.5800	(1,700.0000)	0.0000	3.2649	(12.1197)	0.0000	3	(8.8548)	01/06/2025
688333.SH	12/12/2024	SDB3263868395	(980.00)	6.5252	(6,442.08)	(6,394.72)	0.0000	4.5800	(1,700.0000)	0.0000	0.8196	(3.0197)	0.0000	1	(2.2002)	01/06/2025
688333.SH	12/12/2024	SDB3263868395	(220.00)	6.5252	(1,444.12)	(1,435.55)	0.0000	4.5800	(1,700.0000)	0.0000	0.1837	(0.6779)	0.0000	1	(0.4942)	01/06/2025
688333.SH	12/12/2024	SDB3263868395	(200.00)	6.5252	(1,313.98)	(1,305.05)	0.0000	4.5800	(1,700.0000)	0.0000	0.1672	(0.6163)	0.0000	1	(0.4491)	01/06/2025
688333.SH	12/12/2024	SDB3263868395	(1,300.00)	6.5252	(8,554.33)	(8,482.80)	0.0000	4.5800	(1,700.0000)	0.0000	1.0883	(4.0058)	0.0000	1	(2.9175)	01/06/2025
688333.SH	12/11/2024	SDB3263868395	(200.00)	6.5699	(1,313.98)	(1,313.98)	0.0000	4.5800	(1,700.0000)	0.0000	0.1672	(0.6205)	0.0000	1	(0.4533)	01/06/2025
688333.SH	12/11/2024	SDB3263868395	(1,300.00)	6.5803	(8,554.33)	(8,554.33)	0.0000	4.5800	(1,700.0000)	0.0000	1.0883	(4.0395)	0.0000	1	(2.9512)	01/06/2025
TOTAL XI'AN BRIGHT LASER TECHNOLOGIES CO., LTD. CMN CLASS A SERIES NORTHBOUND											55.6287	(197.6442)	0.0000		(142.0156)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
XI'AN QIYUAN MECHANICAL AND ELECTRICAL EQUIPMENT CO., LTD CMN CLASS A SERIES NORTHBOUND																
300140.ZK	12/19/2024	SDB3260488563	(9,500.00)	0.9029	(8,520.42)	(8,577.88)	0.0000	4.5800	(1,148.6238)	0.0000	1.0840	(2.7369)	0.0000	1	(1.6529)	01/06/2025
300140.ZK	12/19/2024	SDB3260488563	(2,400.00)	0.9029	(2,152.53)	(2,167.04)	0.0000	4.5800	(1,148.6238)	0.0000	0.2738	(0.6914)	0.0000	1	(0.4176)	01/06/2025
300140.ZK	12/19/2024	SDB3260488563	(7,400.00)	0.9029	(6,636.96)	(6,681.72)	0.0000	4.5800	(1,148.6238)	0.0000	0.8444	(2.1319)	0.0000	1	(1.2875)	01/06/2025
300140.ZK	12/19/2024	SDB3260488563	(1,900.00)	0.9029	(1,704.08)	(1,715.58)	0.0000	4.5800	(1,148.6238)	0.0000	0.2168	(0.5474)	0.0000	1	(0.3306)	01/06/2025
300140.ZK	12/19/2024	SDB3260488563	(16,200.00)	0.9029	(14,529.55)	(14,627.55)	0.0000	4.5800	(1,148.6238)	0.0000	1.8485	(4.6671)	0.0000	1	(2.8186)	01/06/2025
300140.ZK	12/19/2024	SDB3260488563	(6,200.00)	0.9029	(5,560.69)	(5,598.20)	0.0000	4.5800	(1,148.6238)	0.0000	0.7074	(1.7862)	0.0000	1	(1.0787)	01/06/2025
300140.ZK	12/18/2024	SDB3260488563	(9,500.00)	0.9096	(8,520.42)	(8,641.51)	0.0000	4.5800	(1,583.3252)	0.0000	1.0840	(3.8006)	0.0000	1	(2.7167)	01/06/2025
300140.ZK	12/18/2024	SDB3260488563	(2,400.00)	0.9096	(2,152.53)	(2,183.12)	0.0000	4.5800	(1,583.3252)	0.0000	0.2738	(0.9602)	0.0000	1	(0.6863)	01/06/2025
300140.ZK	12/18/2024	SDB3260488563	(7,400.00)	0.9096	(6,636.96)	(6,731.28)	0.0000	4.5800	(1,583.3252)	0.0000	0.8444	(2.9605)	0.0000	1	(2.1161)	01/06/2025
300140.ZK	12/18/2024	SDB3260488563	(1,900.00)	0.9096	(1,704.08)	(1,728.30)	0.0000	4.5800	(1,583.3252)	0.0000	0.2168	(0.7601)	0.0000	1	(0.5433)	01/06/2025
300140.ZK	12/18/2024	SDB3260488563	(10,900.00)	0.9096	(9,776.06)	(9,915.00)	0.0000	4.5800	(1,583.3252)	0.0000	1.2437	(4.3607)	0.0000	1	(3.1170)	01/06/2025
300140.ZK	12/18/2024	SDB3260488563	(5,000.00)	0.9096	(4,484.43)	(4,548.16)	0.0000	4.5800	(1,583.3252)	0.0000	0.5705	(2.0003)	0.0000	1	(1.4298)	01/06/2025
300140.ZK	12/18/2024	SDB3260488563	(10,200.00)	0.9096	(9,148.24)	(9,278.26)	0.0000	4.5800	(1,583.3252)	0.0000	1.1639	(4.0807)	0.0000	1	(2.9168)	01/06/2025
300140.ZK	12/18/2024	SDB3260488563	(5,700.00)	0.9096	(5,112.25)	(5,184.91)	0.0000	4.5800	(1,583.3252)	0.0000	0.6504	(2.2804)	0.0000	1	(1.6300)	01/06/2025
300140.ZK	12/18/2024	SDB3260488563	(24,200.00)	0.9096	(21,704.64)	(22,013.12)	0.0000	4.5800	(1,583.3252)	0.0000	2.7613	(9.6816)	0.0000	1	(6.9203)	01/06/2025
300140.ZK	12/18/2024	SDB3260488563	(6,200.00)	0.9096	(5,560.69)	(5,599.72)	0.0000	4.5800	(1,583.3252)	0.0000	0.7074	(2.4804)	0.0000	1	(1.7730)	01/06/2025
300140.ZK	12/18/2024	SDB3260488563	(13,200.00)	0.9096	(11,838.90)	(12,007.16)	0.0000	4.5800	(1,583.3252)	0.0000	1.5062	(5.2809)	0.0000	1	(3.7747)	01/06/2025
300140.ZK	12/18/2024	SDB3260488563	(3,200.00)	0.9096	(2,870.04)	(2,910.83)	0.0000	4.5800	(1,583.3252)	0.0000	0.3651	(1.2802)	0.0000	1	(0.9151)	01/06/2025
300140.ZK	12/18/2024	SDB3260488563	(2,900.00)	0.9096	(2,600.97)	(2,637.94)	0.0000	4.5800	(1,583.3252)	0.0000	0.3309	(1.1602)	0.0000	1	(0.8293)	01/06/2025
300140.ZK	12/17/2024	SDB3260488563	(9,500.00)	0.9290	(8,520.42)	(8,825.17)	0.0000	4.5800	(1,583.3252)	0.0000	1.0840	(3.8814)	0.0000	1	(2.7974)	01/06/2025
300140.ZK	12/17/2024	SDB3260488563	(2,400.00)	0.9290	(2,152.53)	(2,229.52)	0.0000	4.5800	(1,583.3252)	0.0000	0.2738	(0.9806)	0.0000	1	(0.7067)	01/06/2025
300140.ZK	12/17/2024	SDB3260488563	(7,400.00)	0.9290	(6,636.96)	(6,874.34)	0.0000	4.5800	(1,583.3252)	0.0000	0.8444	(3.0234)	0.0000	1	(2.1791)	01/06/2025
300140.ZK	12/17/2024	SDB3260488563	(1,900.00)	0.9290	(1,704.08)	(1,765.03)	0.0000	4.5800	(1,583.3252)	0.0000	0.2168	(0.7763)	0.0000	1	(0.5595)	01/06/2025
300140.ZK	12/17/2024	SDB3260488563	(10,900.00)	0.9290	(9,776.06)	(10,125.72)	0.0000	4.5800	(1,583.3252)	0.0000	1.2437	(4.4534)	0.0000	1	(3.2097)	01/06/2025
300140.ZK	12/17/2024	SDB3260488563	(5,000.00)	0.9290	(4,484.43)	(4,644.82)	0.0000	4.5800	(1,583.3252)	0.0000	0.5705	(2.0429)	0.0000	1	(1.4723)	01/06/2025
300140.ZK	12/17/2024	SDB3260488563	(10,200.00)	0.9290	(9,148.24)	(9,475.44)	0.0000	4.5800	(1,583.3252)	0.0000	1.1639	(4.1674)	0.0000	1	(3.0036)	01/06/2025
300140.ZK	12/17/2024	SDB3260488563	(5,700.00)	0.9290	(5,112.25)	(5,295.10)	0.0000	4.5800	(1,583.3252)	0.0000	0.6504	(2.3289)	0.0000	1	(1.6785)	01/06/2025
300140.ZK	12/17/2024	SDB3260488563	(24,200.00)	0.9290	(21,704.64)	(22,480.95)	0.0000	4.5800	(1,583.3252)	0.0000	2.7613	(9.8874)	0.0000	1	(7.1261)	01/06/2025
300140.ZK	12/17/2024	SDB3260488563	(6,200.00)	0.9290	(5,560.69)	(5,759.58)	0.0000	4.5800	(1,583.3252)	0.0000	0.7074	(2.5331)	0.0000	1	(1.8257)	01/06/2025
300140.ZK	12/17/2024	SDB3260488563	(13,200.00)	0.9290	(11,838.90)	(12,262.34)	0.0000	4.5800	(1,583.3252)	0.0000	1.5062	(5.3931)	0.0000	1	(3.8870)	01/06/2025
300140.ZK	12/17/2024	SDB3260488563	(3,200.00)	0.9290	(2,870.04)	(2,972.69)	0.0000	4.5800	(1,583.3252)	0.0000	0.3651	(1.3074)	0.0000	1	(0.9423)	01/06/2025
300140.ZK	12/17/2024	SDB3260488563	(2,900.00)	0.9290	(2,600.97)	(2,694.00)	0.0000	4.5800	(1,583.3252)	0.0000	0.3309	(1.1849)	0.0000	1	(0.8540)	01/06/2025
300140.ZK	12/16/2024	SDB3260488563	(9,500.00)	0.9385	(8,520.42)	(8,915.27)	0.0000	4.5800	(1,583.3252)	0.0000	1.0840	(3.9210)	0.0000	1	(2.8371)	01/06/2025
300140.ZK	12/16/2024	SDB3260488563	(2,400.00)	0.9385	(2,152.53)	(2,252.28)	0.0000	4.5800	(1,583.3252)	0.0000	0.2738	(0.9906)	0.0000	1	(0.7167)	01/06/2025
300140.ZK	12/16/2024	SDB3260488563	(7,400.00)	0.9385	(6,636.96)	(6,944.53)	0.0000	4.5800	(1,583.3252)	0.0000	0.8444	(3.0543)	0.0000	1	(2.2099)	01/06/2025
300140.ZK	12/16/2024	SDB3260488563	(1,900.00)	0.9385	(1,704.08)	(1,783.06)	0.0000	4.5800	(1,583.3252)	0.0000	0.2168	(0.7842)	0.0000	1	(0.5674)	01/06/2025
300140.ZK	12/16/2024	SDB3260488563	(10,900.00)	0.9385	(9,776.06)	(10,229.10)	0.0000	4.5800	(1,583.3252)	0.0000	1.2437	(4.4989)	0.0000	1	(3.2552)	01/06/2025
300140.ZK	12/16/2024	SDB3260488563	(5,000.00)	0.9385	(4,484.43)	(4,692.25)	0.0000	4.5800	(1,583.3252)	0.0000	0.5705	(2.0637)	0.0000	1	(1.4932)	01/06/2025
300140.ZK	12/16/2024	SDB3260488563	(10,200.00)	0.9385	(9,148.24)	(9,572.19)	0.0000	4.5800	(1,583.3252)	0.0000	1.1639	(4.2100)	0.0000	1	(3.0461)	01/06/2025
300140.ZK	12/16/2024	SDB3260488563	(5,700.00)	0.9385	(5,112.25)	(5,349.16)	0.0000	4.5800	(1,583.3252)	0.0000	0.6504	(2.3526)	0.0000	1	(1.7022)	01/06/2025
300140.ZK	12/16/2024	SDB3260488563	(24,200.00)	0.9385	(21,704.64)	(22,710.49)	0.0000	4.5800	(1,583.3252)	0.0000	2.7613	(9.9884)	0.0000	1	(7.2270)	01/06/2025
300140.ZK	12/16/2024	SDB3260488563	(6,200.00)	0.9385	(5,560.69)	(5,818.39)	0.0000	4.5800	(1,583.3252)	0.0000	0.7074	(2.5590)	0.0000	1	(1.8516)	01/06/2025
300140.ZK	12/16/2024	SDB3260488563	(13,200.00)	0.9385	(11,838.90)	(12,387.54)	0.0000	4.5800	(1,583.3252)	0.0000	1.5062	(5.4482)	0.0000	1	(3.9420)	01/06/2025
300140.ZK	12/16/2024	SDB3260488563	(3,200.00)	0.9385	(2,870.04)	(3,003.04)	0.0000	4.5800	(1,583.3252)	0.0000	0.3651	(1.3208)	0.0000	1	(0.9556)	01/06/2025
300140.ZK	12/16/2024	SDB3260488563	(2,900.00)	0.9385	(2,600.97)	(2,721.51)	0.0000	4.5800	(1,583.3252)	0.0000	0.3309	(1.1970)	0.0000	1	(0.8661)	01/06/2025
300140.ZK	12/13/2024	SDB3260488563	(9,500.00)	0.9291	(8,520.42)	(8,826.23)	0.0000	4.5800	(1,583.3252)	0.0000	3.2520	(11.6457)	0.0000	3	(8.3937)	01/06/2025
300140.ZK	12/13/2024	SDB3260488563	(2,400.00)	0.9291	(2,152.53)	(2,229.78)	0.0000	4.5800	(1,583.3252)	0.0000	0.8215	(2.9421)	0.0000	3	(2.1205)	01/06/2025
300140.ZK	12/13/2024	SDB3260488563	(7,400.00)	0.9291	(6,636.96)	(6,875.17)	0.0000	4.5800	(1,583.3252)	0.0000	2.5331	(9.0714)	0.0000	3	(6.5383)	01/06/2025
300140.ZK	12/13/2024	SDB3260488563	(1,900.00)	0.9291	(1,704.08)	(1,765.25)	0.0000	4.5800	(1,583.3252)	0.0000	0.6504	(2.3291)	0.0000	3	(1.6787)	01/06/2025
300140.ZK	12/13/2024	SDB3260488563	(10,900.00)	0.9291	(9,776.06)	(10,126.94)	0.0000	4.5800	(1,583.3252)	0.0000	3.7312	(13.3619)	0.0000	3	(9.6307)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
XI'AN QIYUAN MECHANICAL AND ELECTRICAL EQUIPMENT CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
300140.ZK	12/13/2024	SDB3260488563	(5,000.00)	0.9291	(4,484.43)	(4,645.39)	0.0000	4.5800	(1,583.3252)	0.0000	1.7116	(6.1293)	0.0000	3	(4.4177)	01/06/2025
300140.ZK	12/13/2024	SDB3260488563	(10,200.00)	0.9291	(9,148.24)	(9,476.59)	0.0000	4.5800	(1,583.3252)	0.0000	3.4916	(12.5038)	0.0000	3	(9.0122)	01/06/2025
300140.ZK	12/13/2024	SDB3260488563	(5,700.00)	0.9291	(5,112.25)	(5,295.74)	0.0000	4.5800	(1,583.3252)	0.0000	1.9512	(6.9874)	0.0000	3	(5.0362)	01/06/2025
300140.ZK	12/13/2024	SDB3260488563	(24,200.00)	0.9291	(21,704.64)	(22,483.66)	0.0000	4.5800	(1,583.3252)	0.0000	8.2839	(29.6658)	0.0000	3	(21.3819)	01/06/2025
300140.ZK	12/13/2024	SDB3260488563	(6,200.00)	0.9291	(5,560.69)	(5,760.28)	0.0000	4.5800	(1,583.3252)	0.0000	2.1223	(7.6003)	0.0000	3	(5.4780)	01/06/2025
300140.ZK	12/13/2024	SDB3260488563	(13,200.00)	0.9291	(11,838.90)	(12,263.82)	0.0000	4.5800	(1,583.3252)	0.0000	4.5185	(16.1813)	0.0000	3	(11.6628)	01/06/2025
300140.ZK	12/13/2024	SDB3260488563	(3,200.00)	0.9291	(2,870.04)	(2,973.05)	0.0000	4.5800	(1,583.3252)	0.0000	1.0954	(3.9227)	0.0000	3	(2.8274)	01/06/2025
300140.ZK	12/13/2024	SDB3260488563	(2,900.00)	0.9291	(2,600.97)	(2,694.32)	0.0000	4.5800	(1,583.3252)	0.0000	0.9927	(3.5550)	0.0000	3	(2.5623)	01/06/2025
300140.ZK	12/12/2024	SDB3260488563	(9,500.00)	0.9271	(8,520.42)	(8,807.27)	0.0000	4.5800	(1,583.3252)	0.0000	1.0840	(3.8735)	0.0000	1	(2.7896)	01/06/2025
300140.ZK	12/12/2024	SDB3260488563	(2,400.00)	0.9271	(2,152.53)	(2,224.99)	0.0000	4.5800	(1,583.3252)	0.0000	0.2738	(0.9786)	0.0000	1	(0.7047)	01/06/2025
300140.ZK	12/12/2024	SDB3260488563	(7,400.00)	0.9271	(6,636.96)	(6,860.40)	0.0000	4.5800	(1,583.3252)	0.0000	0.8444	(3.0173)	0.0000	1	(2.1729)	01/06/2025
300140.ZK	12/12/2024	SDB3260488563	(1,900.00)	0.9271	(1,704.08)	(1,761.45)	0.0000	4.5800	(1,583.3252)	0.0000	0.2168	(0.7747)	0.0000	1	(0.5579)	01/06/2025
300140.ZK	12/12/2024	SDB3260488563	(10,900.00)	0.9271	(9,776.06)	(10,105.18)	0.0000	4.5800	(1,583.3252)	0.0000	1.2437	(4.4444)	0.0000	1	(3.2007)	01/06/2025
300140.ZK	12/12/2024	SDB3260488563	(5,000.00)	0.9271	(4,484.43)	(4,635.41)	0.0000	4.5800	(1,583.3252)	0.0000	0.5705	(2.0387)	0.0000	1	(1.4682)	01/06/2025
300140.ZK	12/12/2024	SDB3260488563	(10,200.00)	0.9271	(9,148.24)	(9,456.23)	0.0000	4.5800	(1,583.3252)	0.0000	1.1639	(4.1590)	0.0000	1	(2.9951)	01/06/2025
300140.ZK	12/12/2024	SDB3260488563	(5,700.00)	0.9271	(5,112.25)	(5,284.36)	0.0000	4.5800	(1,583.3252)	0.0000	0.6504	(2.3241)	0.0000	1	(1.6737)	01/06/2025
300140.ZK	12/12/2024	SDB3260488563	(24,200.00)	0.9271	(21,704.64)	(22,435.36)	0.0000	4.5800	(1,583.3252)	0.0000	2.7613	(9.8674)	0.0000	1	(7.1060)	01/06/2025
300140.ZK	12/12/2024	SDB3260488563	(6,200.00)	0.9271	(5,560.69)	(5,747.90)	0.0000	4.5800	(1,583.3252)	0.0000	0.7074	(2.5280)	0.0000	1	(1.8206)	01/06/2025
300140.ZK	12/12/2024	SDB3260488563	(13,200.00)	0.9271	(11,838.90)	(12,237.47)	0.0000	4.5800	(1,583.3252)	0.0000	1.5062	(5.3822)	0.0000	1	(3.8760)	01/06/2025
300140.ZK	12/12/2024	SDB3260488563	(3,200.00)	0.9271	(2,870.04)	(2,966.66)	0.0000	4.5800	(1,583.3252)	0.0000	0.3651	(1.3048)	0.0000	1	(0.9396)	01/06/2025
300140.ZK	12/12/2024	SDB3260488563	(2,900.00)	0.9271	(2,600.97)	(2,688.53)	0.0000	4.5800	(1,583.3252)	0.0000	0.3309	(1.1825)	0.0000	1	(0.8516)	01/06/2025
300140.ZK	12/11/2024	SDB3260488563	(9,500.00)	0.9376	(8,520.42)	(8,907.10)	0.0000	4.5800	(1,583.3252)	0.0000	1.0840	(3.9175)	0.0000	1	(2.8335)	01/06/2025
300140.ZK	12/11/2024	SDB3260488563	(2,400.00)	0.9376	(2,152.53)	(2,250.22)	0.0000	4.5800	(1,583.3252)	0.0000	0.2738	(0.9897)	0.0000	1	(0.7158)	01/06/2025
300140.ZK	12/11/2024	SDB3260488563	(7,400.00)	0.9376	(6,636.96)	(6,938.17)	0.0000	4.5800	(1,583.3252)	0.0000	0.8444	(3.0515)	0.0000	1	(2.2071)	01/06/2025
300140.ZK	12/11/2024	SDB3260488563	(1,900.00)	0.9376	(1,704.08)	(1,781.42)	0.0000	4.5800	(1,583.3252)	0.0000	0.2168	(0.7835)	0.0000	1	(0.5667)	01/06/2025
300140.ZK	12/11/2024	SDB3260488563	(10,900.00)	0.9376	(9,776.06)	(10,219.73)	0.0000	4.5800	(1,583.3252)	0.0000	1.2437	(4.4948)	0.0000	1	(3.2510)	01/06/2025
300140.ZK	12/11/2024	SDB3260488563	(5,000.00)	0.9376	(4,484.43)	(4,687.95)	0.0000	4.5800	(1,583.3252)	0.0000	0.5705	(2.0618)	0.0000	1	(1.4913)	01/06/2025
300140.ZK	12/11/2024	SDB3260488563	(10,200.00)	0.9376	(9,148.24)	(9,563.42)	0.0000	4.5800	(1,583.3252)	0.0000	1.1639	(4.2061)	0.0000	1	(3.0423)	01/06/2025
300140.ZK	12/11/2024	SDB3260488563	(5,700.00)	0.9376	(5,112.25)	(5,344.26)	0.0000	4.5800	(1,583.3252)	0.0000	0.6504	(2.3505)	0.0000	1	(1.7001)	01/06/2025
300140.ZK	12/11/2024	SDB3260488563	(24,200.00)	0.9376	(21,704.64)	(22,689.68)	0.0000	4.5800	(1,583.3252)	0.0000	2.7613	(9.9792)	0.0000	1	(7.2179)	01/06/2025
300140.ZK	12/11/2024	SDB3260488563	(6,200.00)	0.9376	(5,560.69)	(5,813.06)	0.0000	4.5800	(1,583.3252)	0.0000	0.7074	(2.5567)	0.0000	1	(1.8492)	01/06/2025
300140.ZK	12/11/2024	SDB3260488563	(13,200.00)	0.9376	(11,838.90)	(12,376.19)	0.0000	4.5800	(1,583.3252)	0.0000	1.5062	(5.4432)	0.0000	1	(3.9370)	01/06/2025
300140.ZK	12/11/2024	SDB3260488563	(3,200.00)	0.9376	(2,870.04)	(3,000.29)	0.0000	4.5800	(1,583.3252)	0.0000	0.3651	(1.3196)	0.0000	1	(0.9544)	01/06/2025
300140.ZK	12/11/2024	SDB3260488563	(2,900.00)	0.9376	(2,600.97)	(2,719.01)	0.0000	4.5800	(1,583.3252)	0.0000	0.3309	(1.1959)	0.0000	1	(0.8650)	01/06/2025
300140.ZK	12/10/2024	SDB3260488563	(9,500.00)	0.9236	(8,520.42)	(8,774.53)	0.0000	4.5800	(1,583.3252)	0.0000	1.0840	(3.8591)	0.0000	1	(2.7752)	01/06/2025
300140.ZK	12/10/2024	SDB3260488563	(2,400.00)	0.9236	(2,152.53)	(2,216.72)	0.0000	4.5800	(1,583.3252)	0.0000	0.2738	(0.9749)	0.0000	1	(0.7011)	01/06/2025
300140.ZK	12/10/2024	SDB3260488563	(7,400.00)	0.9236	(6,636.96)	(6,834.90)	0.0000	4.5800	(1,583.3252)	0.0000	0.8444	(3.0061)	0.0000	1	(2.1617)	01/06/2025
300140.ZK	12/10/2024	SDB3260488563	(1,900.00)	0.9236	(1,704.08)	(1,754.91)	0.0000	4.5800	(1,583.3252)	0.0000	0.2168	(0.7718)	0.0000	1	(0.5550)	01/06/2025
300140.ZK	12/10/2024	SDB3260488563	(10,900.00)	0.9236	(9,776.06)	(10,067.62)	0.0000	4.5800	(1,583.3252)	0.0000	1.2437	(4.4279)	0.0000	1	(3.1841)	01/06/2025
300140.ZK	12/10/2024	SDB3260488563	(5,000.00)	0.9236	(4,484.43)	(4,618.18)	0.0000	4.5800	(1,583.3252)	0.0000	0.5705	(2.0311)	0.0000	1	(1.4606)	01/06/2025
300140.ZK	12/10/2024	SDB3260488563	(10,200.00)	0.9236	(9,148.24)	(9,421.08)	0.0000	4.5800	(1,583.3252)	0.0000	1.1639	(4.1435)	0.0000	1	(2.9796)	01/06/2025
300140.ZK	12/10/2024	SDB3260488563	(5,700.00)	0.9236	(5,112.25)	(5,264.72)	0.0000	4.5800	(1,583.3252)	0.0000	0.6504	(2.3155)	0.0000	1	(1.6651)	01/06/2025
300140.ZK	12/10/2024	SDB3260488563	(24,200.00)	0.9236	(21,704.64)	(22,351.97)	0.0000	4.5800	(1,583.3252)	0.0000	2.7613	(9.8307)	0.0000	1	(7.0694)	01/06/2025
300140.ZK	12/10/2024	SDB3260488563	(6,200.00)	0.9236	(5,560.69)	(5,726.54)	0.0000	4.5800	(1,583.3252)	0.0000	0.7074	(2.5186)	0.0000	1	(1.8112)	01/06/2025
300140.ZK	12/10/2024	SDB3260488563	(13,200.00)	0.9236	(11,838.90)	(12,191.98)	0.0000	4.5800	(1,583.3252)	0.0000	1.5062	(5.3622)	0.0000	1	(3.8560)	01/06/2025
300140.ZK	12/10/2024	SDB3260488563	(3,200.00)	0.9236	(2,870.04)	(3,005.63)	0.0000	4.5800	(1,583.3252)	0.0000	0.3651	(1.2999)	0.0000	1	(0.9348)	01/06/2025
300140.ZK	12/10/2024	SDB3260488563	(2,900.00)	0.9236	(2,600.97)	(2,678.54)	0.0000	4.5800	(1,583.3252)	0.0000	0.3309	(1.1781)	0.0000	1	(0.8472)	01/06/2025
300140.ZK	12/09/2024	SDB3260488563	(9,500.00)	0.9128	(8,520.42)	(8,671.93)	0.0000	4.5800	(1,583.3252)	0.0000	1.0840	(3.8140)	0.0000	1	(2.7300)	01/06/2025
300140.ZK	12/09/2024	SDB3260488563	(2,400.00)	0.9128	(2,152.53)	(2,190.80)	0.0000	4.5800	(1,583.3252)	0.0000	0.2738	(0.9635)	0.0000	1	(0.6897)	01/06/2025
300140.ZK	12/09/2024	SDB3260488563	(7,400.00)	0.9128	(6,636.96)	(6,754.98)	0.0000	4.5800	(1,583.3252)	0.0000	0.8444	(2.9709)	0.0000	1	(2.1266)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
XI'AN QIYUAN MECHANICAL AND ELECTRICAL EQUIPMENT CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
300140.ZK	12/09/2024	SDB3260488563	(1,900.00)	0.9128	(1,704.08)	(1,734.39)	0.0000	4.5800	(1,583.3252)	0.0000	0.2168	(0.7628)	0.0000	1	(0.5460)	01/06/2025
300140.ZK	12/09/2024	SDB3260488563	(10,900.00)	0.9128	(9,949.90)	(9,949.90)	0.0000	4.5800	(1,583.3252)	0.0000	1.2437	(4.3761)	0.0000	1	(3.1324)	01/06/2025
300140.ZK	12/09/2024	SDB3260488563	(5,000.00)	0.9128	(4,484.43)	(4,564.18)	0.0000	4.5800	(1,583.3252)	0.0000	0.5705	(2.0074)	0.0000	1	(1.4369)	01/06/2025
300140.ZK	12/09/2024	SDB3260488563	(10,200.00)	0.9128	(9,148.24)	(9,310.92)	0.0000	4.5800	(1,583.3252)	0.0000	1.1639	(4.0951)	0.0000	1	(2.9312)	01/06/2025
300140.ZK	12/09/2024	SDB3260488563	(5,700.00)	0.9128	(5,112.25)	(5,203.16)	0.0000	4.5800	(1,583.3252)	0.0000	0.6504	(2.2884)	0.0000	1	(1.6380)	01/06/2025
300140.ZK	12/09/2024	SDB3260488563	(24,200.00)	0.9128	(21,704.64)	(22,090.61)	0.0000	4.5800	(1,583.3252)	0.0000	2.7613	(9.7157)	0.0000	1	(6.9544)	01/06/2025
300140.ZK	12/09/2024	SDB3260488563	(6,200.00)	0.9128	(5,560.69)	(5,659.58)	0.0000	4.5800	(1,583.3252)	0.0000	0.7074	(2.4892)	0.0000	1	(1.7817)	01/06/2025
300140.ZK	12/09/2024	SDB3260488563	(13,200.00)	0.9128	(11,838.90)	(12,049.42)	0.0000	4.5800	(1,583.3252)	0.0000	1.5062	(5.2995)	0.0000	1	(3.7933)	01/06/2025
300140.ZK	12/09/2024	SDB3260488563	(3,200.00)	0.9128	(2,870.04)	(2,921.07)	0.0000	4.5800	(1,583.3252)	0.0000	0.3651	(1.2847)	0.0000	1	(0.9196)	01/06/2025
300140.ZK	12/09/2024	SDB3260488563	(2,900.00)	0.9128	(2,600.97)	(2,647.22)	0.0000	4.5800	(1,583.3252)	0.0000	0.3309	(1.1643)	0.0000	1	(0.8334)	01/06/2025
300140.ZK	12/06/2024	SDB3260488563	(9,500.00)	0.9247	(8,520.42)	(8,784.85)	0.0000	4.5800	(1,583.3252)	0.0000	3.2520	(11.5911)	0.0000	3	(8.3391)	01/06/2025
300140.ZK	12/06/2024	SDB3260488563	(2,400.00)	0.9247	(2,152.53)	(2,219.33)	0.0000	4.5800	(1,583.3252)	0.0000	0.8215	(2.9283)	0.0000	3	(2.1067)	01/06/2025
300140.ZK	12/06/2024	SDB3260488563	(7,400.00)	0.9247	(6,636.96)	(6,842.94)	0.0000	4.5800	(1,583.3252)	0.0000	2.5331	(9.0288)	0.0000	3	(6.4957)	01/06/2025
300140.ZK	12/06/2024	SDB3260488563	(1,900.00)	0.9247	(1,704.08)	(1,756.97)	0.0000	4.5800	(1,583.3252)	0.0000	0.6504	(2.3182)	0.0000	3	(1.6678)	01/06/2025
300140.ZK	12/06/2024	SDB3260488563	(10,900.00)	0.9247	(9,776.06)	(10,079.46)	0.0000	4.5800	(1,583.3252)	0.0000	3.7312	(13.2992)	0.0000	3	(9.5680)	01/06/2025
300140.ZK	12/06/2024	SDB3260488563	(5,000.00)	0.9247	(4,484.43)	(4,623.60)	0.0000	4.5800	(1,583.3252)	0.0000	1.7116	(6.1006)	0.0000	3	(4.3890)	01/06/2025
300140.ZK	12/06/2024	SDB3260488563	(10,200.00)	0.9247	(9,148.24)	(9,432.15)	0.0000	4.5800	(1,583.3252)	0.0000	3.4916	(12.4451)	0.0000	3	(8.9536)	01/06/2025
300140.ZK	12/06/2024	SDB3260488563	(5,700.00)	0.9247	(5,112.25)	(5,270.91)	0.0000	4.5800	(1,583.3252)	0.0000	1.9512	(6.9546)	0.0000	3	(5.0035)	01/06/2025
300140.ZK	12/06/2024	SDB3260488563	(24,200.00)	0.9247	(21,704.64)	(22,378.25)	0.0000	4.5800	(1,583.3252)	0.0000	8.2839	(29.5267)	0.0000	3	(21.2428)	01/06/2025
300140.ZK	12/06/2024	SDB3260488563	(6,200.00)	0.9247	(5,560.69)	(5,733.27)	0.0000	4.5800	(1,583.3252)	0.0000	2.1223	(7.5647)	0.0000	3	(5.4424)	01/06/2025
300140.ZK	12/06/2024	SDB3260488563	(13,200.00)	0.9247	(11,838.90)	(12,206.32)	0.0000	4.5800	(1,583.3252)	0.0000	4.5185	(16.1055)	0.0000	3	(11.5870)	01/06/2025
300140.ZK	12/06/2024	SDB3260488563	(3,200.00)	0.9247	(2,870.04)	(2,959.11)	0.0000	4.5800	(1,583.3252)	0.0000	1.0954	(3.9044)	0.0000	3	(2.8090)	01/06/2025
300140.ZK	12/06/2024	SDB3260488563	(2,900.00)	0.9247	(2,600.97)	(2,681.69)	0.0000	4.5800	(1,583.3252)	0.0000	0.9927	(3.5383)	0.0000	3	(2.5456)	01/06/2025
300140.ZK	12/05/2024	SDB3260488563	(9,500.00)	0.9222	(8,520.42)	(8,761.35)	0.0000	4.5800	(1,583.3252)	0.0000	1.0840	(3.8534)	0.0000	1	(2.7694)	01/06/2025
300140.ZK	12/05/2024	SDB3260488563	(2,400.00)	0.9222	(2,152.53)	(2,213.39)	0.0000	4.5800	(1,583.3252)	0.0000	0.2738	(0.9735)	0.0000	1	(0.6996)	01/06/2025
300140.ZK	12/05/2024	SDB3260488563	(7,400.00)	0.9222	(6,636.96)	(6,824.63)	0.0000	4.5800	(1,583.3252)	0.0000	0.8444	(3.0016)	0.0000	1	(2.1572)	01/06/2025
300140.ZK	12/05/2024	SDB3260488563	(1,900.00)	0.9222	(1,704.08)	(1,752.27)	0.0000	4.5800	(1,583.3252)	0.0000	0.2168	(0.7707)	0.0000	1	(0.5539)	01/06/2025
300140.ZK	12/05/2024	SDB3260488563	(10,900.00)	0.9222	(9,776.06)	(10,052.49)	0.0000	4.5800	(1,583.3252)	0.0000	1.2437	(4.4212)	0.0000	1	(3.1775)	01/06/2025
300140.ZK	12/05/2024	SDB3260488563	(5,000.00)	0.9222	(4,484.43)	(4,611.24)	0.0000	4.5800	(1,583.3252)	0.0000	0.5705	(2.0281)	0.0000	1	(1.4576)	01/06/2025
300140.ZK	12/05/2024	SDB3260488563	(10,200.00)	0.9222	(9,148.24)	(9,406.92)	0.0000	4.5800	(1,583.3252)	0.0000	1.1639	(4.1373)	0.0000	1	(2.9734)	01/06/2025
300140.ZK	12/05/2024	SDB3260488563	(5,700.00)	0.9222	(5,112.25)	(5,256.81)	0.0000	4.5800	(1,583.3252)	0.0000	0.6504	(2.3120)	0.0000	1	(1.6616)	01/06/2025
300140.ZK	12/05/2024	SDB3260488563	(24,200.00)	0.9222	(21,704.64)	(22,318.38)	0.0000	4.5800	(1,583.3252)	0.0000	2.7613	(9.8159)	0.0000	1	(7.0546)	01/06/2025
300140.ZK	12/05/2024	SDB3260488563	(6,200.00)	0.9222	(5,560.69)	(5,717.93)	0.0000	4.5800	(1,583.3252)	0.0000	0.7074	(2.5148)	0.0000	1	(1.8074)	01/06/2025
300140.ZK	12/05/2024	SDB3260488563	(13,200.00)	0.9222	(11,838.90)	(12,173.66)	0.0000	4.5800	(1,583.3252)	0.0000	1.5062	(5.3541)	0.0000	1	(3.8480)	01/06/2025
300140.ZK	12/05/2024	SDB3260488563	(3,200.00)	0.9222	(2,870.04)	(2,951.19)	0.0000	4.5800	(1,583.3252)	0.0000	0.3651	(1.2980)	0.0000	1	(0.9328)	01/06/2025
300140.ZK	12/05/2024	SDB3260488563	(2,900.00)	0.9222	(2,600.97)	(2,674.52)	0.0000	4.5800	(1,583.3252)	0.0000	0.3309	(1.1763)	0.0000	1	(0.8454)	01/06/2025
300140.ZK	12/04/2024	SDB3260488563	(9,500.00)	0.8969	(8,520.42)	(8,520.42)	0.0000	4.5800	(1,583.3252)	0.0000	1.0840	(3.7474)	0.0000	1	(2.6634)	01/06/2025
300140.ZK	12/04/2024	SDB3260488563	(2,400.00)	0.8969	(2,152.53)	(2,152.53)	0.0000	4.5800	(1,583.3252)	0.0000	0.2738	(0.9467)	0.0000	1	(0.6729)	01/06/2025
300140.ZK	12/04/2024	SDB3260488563	(7,400.00)	0.8969	(6,636.96)	(6,636.96)	0.0000	4.5800	(1,583.3252)	0.0000	0.8444	(2.9190)	0.0000	1	(2.0746)	01/06/2025
300140.ZK	12/04/2024	SDB3260488563	(1,900.00)	0.8969	(1,704.08)	(1,704.08)	0.0000	4.5800	(1,583.3252)	0.0000	0.2168	(0.7495)	0.0000	1	(0.5327)	01/06/2025
300140.ZK	12/04/2024	SDB3260488563	(10,900.00)	0.8969	(9,776.06)	(9,776.06)	0.0000	4.5800	(1,583.3252)	0.0000	1.2437	(4.2996)	0.0000	1	(3.0559)	01/06/2025
300140.ZK	12/04/2024	SDB3260488563	(5,000.00)	0.8969	(4,484.43)	(4,484.43)	0.0000	4.5800	(1,583.3252)	0.0000	0.5705	(1.9723)	0.0000	1	(1.4018)	01/06/2025
300140.ZK	12/04/2024	SDB3260488563	(10,200.00)	0.8969	(9,148.24)	(9,148.24)	0.0000	4.5800	(1,583.3252)	0.0000	1.1639	(4.0235)	0.0000	1	(2.8597)	01/06/2025
300140.ZK	12/04/2024	SDB3260488563	(5,700.00)	0.8969	(5,112.25)	(5,112.25)	0.0000	4.5800	(1,583.3252)	0.0000	0.6504	(2.2484)	0.0000	1	(1.5980)	01/06/2025
300140.ZK	12/04/2024	SDB3260488563	(24,200.00)	0.8969	(21,704.64)	(21,704.64)	0.0000	4.5800	(1,583.3252)	0.0000	2.7613	(9.5460)	0.0000	1	(6.7847)	01/06/2025
300140.ZK	12/04/2024	SDB3260488563	(6,200.00)	0.8969	(5,560.69)	(5,560.69)	0.0000	4.5800	(1,583.3252)	0.0000	0.7074	(2.4457)	0.0000	1	(1.7382)	01/06/2025
300140.ZK	12/04/2024	SDB3260488563	(13,200.00)	0.8969	(11,838.90)	(11,838.90)	0.0000	4.5800	(1,583.3252)	0.0000	1.5062	(5.2069)	0.0000	1	(3.7007)	01/06/2025
300140.ZK	12/04/2024	SDB3260488563	(3,200.00)	0.8969	(2,870.04)	(2,870.04)	0.0000	4.5800	(1,583.3252)	0.0000	0.3651	(1.2623)	0.0000	1	(0.8971)	01/06/2025
300140.ZK	12/04/2024	SDB3260488563	(2,900.00)	0.8969	(2,600.97)	(2,600.97)	0.0000	4.5800	(1,583.3252)	0.0000	0.3309	(1.1439)	0.0000	1	(0.8130)	01/06/2025
TOTAL XI'AN QIYUAN MECHANICAL AND ELECTRICAL EQUIPMENT CO., LTD CMN CLASS A SERIES NORTHBOUND												180.7519	(638.5417)	0.0000	(457.7898)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
XI'AN TRIANGLE DEFENSE CO., LTD. CMN CLASS A SERIES NORTHBOUND																
300775.ZK	01/03/2025	SDB3260760854	(300.00)	3.4476	(985.84)	(1,034.27)	0.0000	4.3300	(1,822.0526)	0.0000	0.3557	(1.5704)	0.0000	3	(1.2147)	01/06/2025
300775.ZK	01/03/2025	SDB3260760854	(500.00)	3.4476	(1,744.68)	(1,723.78)	0.0000	4.3300	(1,822.0526)	0.0000	0.6295	(2.6174)	0.0000	3	(1.9878)	01/06/2025
300775.ZK	01/03/2025	SDB3260760854	(1,200.00)	3.4476	(4,166.42)	(4,137.08)	0.0000	4.3300	(1,822.0526)	0.0000	1.5034	(6.2817)	0.0000	3	(4.7783)	01/06/2025
300775.ZK	01/03/2025	SDB3260760854	(300.00)	3.4476	(1,029.41)	(1,034.27)	0.0000	4.3300	(1,822.0526)	0.0000	0.3714	(1.5704)	0.0000	3	(1.1900)	01/06/2025
300775.ZK	01/03/2025	SDB3260760854	(100.00)	3.4476	(343.14)	(344.76)	0.0000	4.3300	(1,822.0526)	0.0000	0.1238	(0.5235)	0.0000	3	(0.3997)	01/06/2025
300775.ZK	01/03/2025	SDB3260760854	(1,800.00)	3.4476	(6,176.49)	(6,205.62)	0.0000	4.3300	(1,822.0526)	0.0000	2.2287	(9.4225)	0.0000	3	(7.1938)	01/06/2025
300775.ZK	01/03/2025	SDB3260760854	(13,400.00)	3.4476	(45,980.53)	(46,197.41)	0.0000	4.3300	(1,822.0526)	0.0000	16.5913	(70.1451)	0.0000	3	(53.5538)	01/06/2025
300775.ZK	01/03/2025	SDB3260760854	(6,600.00)	3.4476	(22,647.13)	(22,753.95)	0.0000	4.3300	(1,822.0526)	0.0000	8.1718	(34.5491)	0.0000	3	(26.3772)	01/06/2025
300775.ZK	01/03/2025	SDB3260760854	(15,500.00)	3.4476	(53,186.44)	(53,437.30)	0.0000	4.3300	(1,822.0526)	0.0000	19.1914	(81.1380)	0.0000	3	(61.9465)	01/06/2025
300775.ZK	01/03/2025	SDB3260760854	(1,900.00)	3.4476	(6,519.63)	(6,550.38)	0.0000	4.3300	(1,822.0526)	0.0000	2.3525	(9.9459)	0.0000	3	(7.5934)	01/06/2025
300775.ZK	01/03/2025	SDB3260760854	(5,900.00)	3.4476	(20,245.16)	(20,340.65)	0.0000	4.3300	(1,822.0526)	0.0000	7.3051	(30.8848)	0.0000	3	(23.5797)	01/06/2025
300775.ZK	01/02/2025	SDB3260760854	(300.00)	3.4682	(985.84)	(1,040.47)	0.0000	4.3300	(1,822.0526)	0.0000	0.1186	(0.5266)	0.0000	1	(0.4080)	01/06/2025
300775.ZK	01/02/2025	SDB3260760854	(500.00)	3.4682	(1,744.68)	(1,734.11)	0.0000	4.3300	(1,822.0526)	0.0000	0.2098	(0.8777)	0.0000	1	(0.6678)	01/06/2025
300775.ZK	01/02/2025	SDB3260760854	(1,200.00)	3.4682	(4,166.42)	(4,161.87)	0.0000	4.3300	(1,822.0526)	0.0000	0.5011	(2.1064)	0.0000	1	(1.6053)	01/06/2025
300775.ZK	01/02/2025	SDB3260760854	(300.00)	3.4682	(1,029.41)	(1,040.47)	0.0000	4.3300	(1,822.0526)	0.0000	0.1238	(0.5266)	0.0000	1	(0.4028)	01/06/2025
300775.ZK	01/02/2025	SDB3260760854	(100.00)	3.4682	(343.14)	(346.82)	0.0000	4.3300	(1,822.0526)	0.0000	0.0413	(0.1755)	0.0000	1	(0.1343)	01/06/2025
300775.ZK	01/02/2025	SDB3260760854	(1,800.00)	3.4682	(6,176.49)	(6,242.80)	0.0000	4.3300	(1,822.0526)	0.0000	0.7429	(3.1596)	0.0000	1	(2.4167)	01/06/2025
300775.ZK	01/02/2025	SDB3260760854	(13,400.00)	3.4682	(45,980.53)	(46,474.20)	0.0000	4.3300	(1,822.0526)	0.0000	5.5304	(23.5218)	0.0000	1	(17.9914)	01/06/2025
300775.ZK	01/02/2025	SDB3260760854	(6,600.00)	3.4682	(22,647.13)	(22,890.28)	0.0000	4.3300	(1,822.0526)	0.0000	2.7239	(11.5854)	0.0000	1	(8.8614)	01/06/2025
300775.ZK	01/02/2025	SDB3260760854	(15,500.00)	3.4682	(53,186.44)	(53,757.47)	0.0000	4.3300	(1,822.0526)	0.0000	6.3971	(27.2080)	0.0000	1	(20.8109)	01/06/2025
300775.ZK	01/02/2025	SDB3260760854	(1,900.00)	3.4682	(6,519.63)	(6,589.63)	0.0000	4.3300	(1,822.0526)	0.0000	0.7842	(3.3352)	0.0000	1	(2.5510)	01/06/2025
300775.ZK	01/02/2025	SDB3260760854	(5,900.00)	3.4682	(20,245.16)	(20,462.52)	0.0000	4.3300	(1,822.0526)	0.0000	2.4350	(10.3566)	0.0000	1	(7.9216)	01/06/2025
300775.ZK	12/31/2024	SDB3260760854	(300.00)	3.2913	(985.84)	(987.40)	0.0000	4.3300	(1,828.2323)	0.0000	0.2371	(1.0029)	0.0000	2	(0.7657)	01/06/2025
300775.ZK	12/31/2024	SDB3260760854	(500.00)	3.2913	(1,744.68)	(1,645.66)	0.0000	4.3300	(1,828.2323)	0.0000	0.4197	(1.6715)	0.0000	2	(1.2518)	01/06/2025
300775.ZK	12/31/2024	SDB3260760854	(1,200.00)	3.2913	(4,166.42)	(3,949.59)	0.0000	4.3300	(1,828.2323)	0.0000	1.0023	(4.0115)	0.0000	2	(3.0093)	01/06/2025
300775.ZK	12/31/2024	SDB3260760854	(300.00)	3.2913	(1,029.41)	(987.40)	0.0000	4.3300	(1,828.2323)	0.0000	0.2476	(1.0029)	0.0000	2	(0.7553)	01/06/2025
300775.ZK	12/31/2024	SDB3260760854	(100.00)	3.2913	(343.14)	(329.13)	0.0000	4.3300	(1,828.2323)	0.0000	0.0825	(0.3343)	0.0000	2	(0.2518)	01/06/2025
300775.ZK	12/31/2024	SDB3260760854	(1,800.00)	3.2913	(6,176.49)	(5,924.39)	0.0000	4.3300	(1,828.2323)	0.0000	1.4858	(6.0173)	0.0000	2	(4.5315)	01/06/2025
300775.ZK	12/31/2024	SDB3260760854	(13,400.00)	3.2913	(45,980.53)	(44,103.75)	0.0000	4.3300	(1,828.2323)	0.0000	11.0609	(44.7955)	0.0000	2	(33.7346)	01/06/2025
300775.ZK	12/31/2024	SDB3260760854	(6,600.00)	3.2913	(22,647.13)	(21,722.74)	0.0000	4.3300	(1,828.2323)	0.0000	5.4479	(22.0635)	0.0000	2	(16.6156)	01/06/2025
300775.ZK	12/31/2024	SDB3260760854	(15,500.00)	3.2913	(53,186.44)	(51,015.54)	0.0000	4.3300	(1,828.2323)	0.0000	12.7943	(51.8157)	0.0000	2	(39.0214)	01/06/2025
300775.ZK	12/31/2024	SDB3260760854	(1,900.00)	3.2913	(6,519.63)	(6,253.52)	0.0000	4.3300	(1,828.2323)	0.0000	1.5683	(6.3516)	0.0000	2	(4.7833)	01/06/2025
300775.ZK	12/31/2024	SDB3260760854	(5,900.00)	3.2913	(20,245.16)	(19,418.82)	0.0000	4.3300	(1,828.2323)	0.0000	4.8701	(19.7234)	0.0000	2	(14.8533)	01/06/2025
300775.ZK	12/31/2024	SDB3260760854	(200.00)	3.2913	(686.28)	(658.26)	0.0000	4.3300	(1,828.2323)	0.0000	0.1651	(0.6686)	0.0000	2	(0.5035)	01/06/2025
300775.ZK	12/31/2024	SDB3260760854	(500.00)	3.2913	(1,715.69)	(1,645.66)	0.0000	4.3300	(1,828.2323)	0.0000	0.4127	(1.6715)	0.0000	2	(1.2588)	01/06/2025
300775.ZK	12/31/2024	SDB3260760854	(1,300.00)	3.2913	(4,460.80)	(4,278.72)	0.0000	4.3300	(1,828.2323)	0.0000	1.0731	(4.3458)	0.0000	2	(3.2728)	01/06/2025
300775.ZK	12/30/2024	SDB3260760854	(300.00)	3.2743	(985.84)	(982.29)	0.0000	4.3300	(1,828.2323)	0.0000	0.1186	(0.4989)	0.0000	1	(0.3803)	01/06/2025
300775.ZK	12/30/2024	SDB3260760854	(500.00)	3.2743	(1,744.68)	(1,637.16)	0.0000	4.3300	(1,828.2323)	0.0000	0.2098	(0.8314)	0.0000	1	(0.6216)	01/06/2025
300775.ZK	12/30/2024	SDB3260760854	(1,200.00)	3.2743	(4,166.42)	(3,929.18)	0.0000	4.3300	(1,828.2323)	0.0000	0.5011	(1.9954)	0.0000	1	(1.4943)	01/06/2025
300775.ZK	12/30/2024	SDB3260760854	(300.00)	3.2743	(1,029.41)	(982.29)	0.0000	4.3300	(1,828.2323)	0.0000	0.1238	(0.4989)	0.0000	1	(0.3750)	01/06/2025
300775.ZK	12/30/2024	SDB3260760854	(100.00)	3.2743	(343.14)	(327.43)	0.0000	4.3300	(1,828.2323)	0.0000	0.0413	(0.1663)	0.0000	1	(0.1250)	01/06/2025
300775.ZK	12/30/2024	SDB3260760854	(1,800.00)	3.2743	(6,176.49)	(5,893.76)	0.0000	4.3300	(1,828.2323)	0.0000	0.7429	(2.9931)	0.0000	1	(2.2502)	01/06/2025
300775.ZK	12/30/2024	SDB3260760854	(13,400.00)	3.2743	(45,980.53)	(43,875.79)	0.0000	4.3300	(1,828.2323)	0.0000	5.5304	(22.2820)	0.0000	1	(16.7515)	01/06/2025
300775.ZK	12/30/2024	SDB3260760854	(6,600.00)	3.2743	(22,647.13)	(21,610.47)	0.0000	4.3300	(1,828.2323)	0.0000	2.7239	(10.9747)	0.0000	1	(8.2508)	01/06/2025
300775.ZK	12/30/2024	SDB3260760854	(15,500.00)	3.2743	(53,186.44)	(50,751.85)	0.0000	4.3300	(1,828.2323)	0.0000	6.3971	(25.7739)	0.0000	1	(19.3768)	01/06/2025
300775.ZK	12/30/2024	SDB3260760854	(1,900.00)	3.2743	(6,519.63)	(6,221.19)	0.0000	4.3300	(1,828.2323)	0.0000	0.7842	(3.1594)	0.0000	1	(2.3752)	01/06/2025
300775.ZK	12/30/2024	SDB3260760854	(5,900.00)	3.2743	(20,245.16)	(19,318.45)	0.0000	4.3300	(1,828.2323)	0.0000	2.4350	(9.8107)	0.0000	1	(7.3757)	01/06/2025
300775.ZK	12/30/2024	SDB3260760854	(200.00)	3.2743	(686.28)	(654.86)	0.0000	4.3300	(1,828.2323)	0.0000	0.0825	(0.3326)	0.0000	1	(0.2500)	01/06/2025
300775.ZK	12/30/2024	SDB3260760854	(500.00)	3.2743	(1,715.69)	(1,637.16)	0.0000	4.3300	(1,828.2323)	0.0000	0.2064	(0.8314)	0.0000	1	(0.6251)	01/06/2025
300775.ZK	12/30/2024	SDB3260760854	(1,300.00)	3.2743	(4,460.80)	(4,256.61)	0.0000	4.3300	(1,828.2323)	0.0000	0.5365	(2.1617)	0.0000	1	(1.6252)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
XI'AN TRIANGLE DEFENSE CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300775.ZK	12/27/2024	SDB3260760854	(500.00)	3.3306	(1,744.68)	(1,665.30)	0.0000	4.3300	(1,827.6422)	0.0000	0.6295	(2.5363)	0.0000	3	(1.9068)	01/06/2025
300775.ZK	12/27/2024	SDB3260760854	(1,200.00)	3.3306	(4,166.42)	(3,996.72)	0.0000	4.3300	(1,827.6422)	0.0000	1.5034	(6.0871)	0.0000	3	(4.5838)	01/06/2025
300775.ZK	12/27/2024	SDB3260760854	(300.00)	3.3306	(1,029.41)	(999.18)	0.0000	4.3300	(1,827.6422)	0.0000	0.3714	(1.5218)	0.0000	3	(1.1503)	01/06/2025
300775.ZK	12/27/2024	SDB3260760854	(100.00)	3.3306	(343.14)	(333.06)	0.0000	4.3300	(1,827.6422)	0.0000	0.1238	(0.5073)	0.0000	3	(0.3834)	01/06/2025
300775.ZK	12/27/2024	SDB3260760854	(1,800.00)	3.3306	(6,176.49)	(5,995.07)	0.0000	4.3300	(1,827.6422)	0.0000	2.2287	(9.1307)	0.0000	3	(6.9020)	01/06/2025
300775.ZK	12/27/2024	SDB3260760854	(13,400.00)	3.3306	(45,980.53)	(44,630.00)	0.0000	4.3300	(1,827.6422)	0.0000	16.5913	(67.9731)	0.0000	3	(51.3818)	01/06/2025
300775.ZK	12/27/2024	SDB3260760854	(6,600.00)	3.3306	(22,647.13)	(21,981.94)	0.0000	4.3300	(1,827.6422)	0.0000	8.1718	(33.4793)	0.0000	3	(25.3074)	01/06/2025
300775.ZK	12/27/2024	SDB3260760854	(15,500.00)	3.3306	(53,186.44)	(51,624.25)	0.0000	4.3300	(1,827.6422)	0.0000	19.1914	(78.6256)	0.0000	3	(59.4341)	01/06/2025
300775.ZK	12/27/2024	SDB3260760854	(1,900.00)	3.3306	(6,519.63)	(6,328.13)	0.0000	4.3300	(1,827.6422)	0.0000	2.3525	(9.6380)	0.0000	3	(7.2855)	01/06/2025
300775.ZK	12/27/2024	SDB3260760854	(5,900.00)	3.3306	(20,245.16)	(19,650.52)	0.0000	4.3300	(1,827.6422)	0.0000	7.3051	(29.9284)	0.0000	3	(22.6233)	01/06/2025
300775.ZK	12/27/2024	SDB3260760854	(200.00)	3.3306	(686.28)	(666.12)	0.0000	4.3300	(1,827.6422)	0.0000	0.2476	(1.0145)	0.0000	3	(0.7669)	01/06/2025
300775.ZK	12/27/2024	SDB3260760854	(500.00)	3.3306	(1,715.69)	(1,665.30)	0.0000	4.3300	(1,827.6422)	0.0000	0.6191	(2.5363)	0.0000	3	(1.9172)	01/06/2025
300775.ZK	12/27/2024	SDB3260760854	(1,300.00)	3.3306	(4,460.80)	(4,329.78)	0.0000	4.3300	(1,827.6422)	0.0000	1.6096	(6.5944)	0.0000	3	(4.9848)	01/06/2025
300775.ZK	12/26/2024	SDB3260760854	(500.00)	3.3074	(1,744.68)	(1,653.68)	0.0000	4.3300	(1,827.6422)	0.0000	0.2098	(0.8395)	0.0000	1	(0.6297)	01/06/2025
300775.ZK	12/26/2024	SDB3260760854	(1,200.00)	3.3074	(4,166.42)	(3,968.83)	0.0000	4.3300	(1,827.6422)	0.0000	0.5011	(2.0149)	0.0000	1	(1.5138)	01/06/2025
300775.ZK	12/26/2024	SDB3260760854	(300.00)	3.3074	(1,029.41)	(992.21)	0.0000	4.3300	(1,827.6422)	0.0000	0.1238	(0.5037)	0.0000	1	(0.3799)	01/06/2025
300775.ZK	12/26/2024	SDB3260760854	(100.00)	3.3074	(343.14)	(330.74)	0.0000	4.3300	(1,827.6422)	0.0000	0.0413	(0.1679)	0.0000	1	(0.1266)	01/06/2025
300775.ZK	12/26/2024	SDB3260760854	(1,800.00)	3.3074	(6,176.49)	(5,953.24)	0.0000	4.3300	(1,827.6422)	0.0000	0.7429	(3.0223)	0.0000	1	(2.2794)	01/06/2025
300775.ZK	12/26/2024	SDB3260760854	(13,400.00)	3.3074	(45,980.53)	(44,318.57)	0.0000	4.3300	(1,827.6422)	0.0000	5.5304	(22.4996)	0.0000	1	(16.9691)	01/06/2025
300775.ZK	12/26/2024	SDB3260760854	(6,600.00)	3.3074	(22,647.13)	(21,828.55)	0.0000	4.3300	(1,827.6422)	0.0000	2.7239	(11.0819)	0.0000	1	(8.3579)	01/06/2025
300775.ZK	12/26/2024	SDB3260760854	(15,500.00)	3.3074	(53,186.44)	(51,264.02)	0.0000	4.3300	(1,827.6422)	0.0000	6.3971	(26.0256)	0.0000	1	(19.6285)	01/06/2025
300775.ZK	12/26/2024	SDB3260760854	(1,900.00)	3.3074	(6,519.63)	(6,283.98)	0.0000	4.3300	(1,827.6422)	0.0000	0.7842	(3.1902)	0.0000	1	(2.4061)	01/06/2025
300775.ZK	12/26/2024	SDB3260760854	(5,900.00)	3.3074	(20,245.16)	(19,513.40)	0.0000	4.3300	(1,827.6422)	0.0000	2.4350	(9.9065)	0.0000	1	(7.4715)	01/06/2025
300775.ZK	12/26/2024	SDB3260760854	(200.00)	3.3074	(686.28)	(661.47)	0.0000	4.3300	(1,827.6422)	0.0000	0.0825	(0.3358)	0.0000	1	(0.2533)	01/06/2025
300775.ZK	12/26/2024	SDB3260760854	(500.00)	3.3074	(1,715.69)	(1,653.68)	0.0000	4.3300	(1,827.6422)	0.0000	0.2064	(0.8395)	0.0000	1	(0.6332)	01/06/2025
300775.ZK	12/26/2024	SDB3260760854	(1,300.00)	3.3074	(4,460.80)	(4,299.56)	0.0000	4.3300	(1,827.6422)	0.0000	0.5365	(2.1828)	0.0000	1	(1.6463)	01/06/2025
300775.ZK	12/24/2024	SDB3260760854	(500.00)	3.3074	(1,744.68)	(1,653.68)	0.0000	4.3300	(1,827.6422)	0.0000	0.4197	(1.6791)	0.0000	2	(1.2594)	01/06/2025
300775.ZK	12/24/2024	SDB3260760854	(1,200.00)	3.3074	(4,166.42)	(3,968.83)	0.0000	4.3300	(1,827.6422)	0.0000	1.0023	(4.0298)	0.0000	2	(3.0275)	01/06/2025
300775.ZK	12/24/2024	SDB3260760854	(300.00)	3.3074	(1,029.41)	(992.21)	0.0000	4.3300	(1,827.6422)	0.0000	0.2476	(1.0074)	0.0000	2	(0.7598)	01/06/2025
300775.ZK	12/24/2024	SDB3260760854	(100.00)	3.3074	(343.14)	(330.74)	0.0000	4.3300	(1,827.6422)	0.0000	0.0825	(0.3358)	0.0000	2	(0.2533)	01/06/2025
300775.ZK	12/24/2024	SDB3260760854	(1,800.00)	3.3074	(6,176.49)	(5,953.24)	0.0000	4.3300	(1,827.6422)	0.0000	1.4858	(6.0447)	0.0000	2	(4.5589)	01/06/2025
300775.ZK	12/24/2024	SDB3260760854	(13,400.00)	3.3074	(45,980.53)	(44,318.57)	0.0000	4.3300	(1,827.6422)	0.0000	11.0609	(44.9992)	0.0000	2	(33.9383)	01/06/2025
300775.ZK	12/24/2024	SDB3260760854	(6,600.00)	3.3074	(22,647.13)	(21,828.55)	0.0000	4.3300	(1,827.6422)	0.0000	5.4479	(22.1638)	0.0000	2	(16.7159)	01/06/2025
300775.ZK	12/24/2024	SDB3260760854	(15,500.00)	3.3074	(53,186.44)	(51,264.02)	0.0000	4.3300	(1,827.6422)	0.0000	12.7943	(52.0513)	0.0000	2	(39.2570)	01/06/2025
300775.ZK	12/24/2024	SDB3260760854	(1,900.00)	3.3074	(6,519.63)	(6,283.98)	0.0000	4.3300	(1,827.6422)	0.0000	1.5683	(6.3805)	0.0000	2	(4.8121)	01/06/2025
300775.ZK	12/24/2024	SDB3260760854	(5,900.00)	3.3074	(20,245.16)	(19,513.40)	0.0000	4.3300	(1,827.6422)	0.0000	4.8701	(19.8131)	0.0000	2	(14.9430)	01/06/2025
300775.ZK	12/24/2024	SDB3260760854	(200.00)	3.3074	(686.28)	(661.47)	0.0000	4.3300	(1,827.6422)	0.0000	0.1651	(0.6716)	0.0000	2	(0.5065)	01/06/2025
300775.ZK	12/24/2024	SDB3260760854	(500.00)	3.3074	(1,715.69)	(1,653.68)	0.0000	4.3300	(1,827.6422)	0.0000	0.4127	(1.6791)	0.0000	2	(1.2664)	01/06/2025
300775.ZK	12/24/2024	SDB3260760854	(1,300.00)	3.3074	(4,460.80)	(4,299.56)	0.0000	4.3300	(1,827.6422)	0.0000	1.0731	(4.3656)	0.0000	2	(3.2925)	01/06/2025
300775.ZK	12/23/2024	SDB3260760854	(500.00)	3.3345	(1,744.68)	(1,667.26)	0.0000	4.3300	(1,827.6422)	0.0000	0.2098	(0.8464)	0.0000	1	(0.6366)	01/06/2025
300775.ZK	12/23/2024	SDB3260760854	(1,200.00)	3.3345	(4,166.42)	(4,001.43)	0.0000	4.3300	(1,827.6422)	0.0000	0.5011	(2.0314)	0.0000	1	(1.5303)	01/06/2025
300775.ZK	12/23/2024	SDB3260760854	(300.00)	3.3345	(1,029.41)	(1,000.36)	0.0000	4.3300	(1,827.6422)	0.0000	0.1238	(0.5079)	0.0000	1	(0.3840)	01/06/2025
300775.ZK	12/23/2024	SDB3260760854	(100.00)	3.3345	(343.14)	(333.45)	0.0000	4.3300	(1,827.6422)	0.0000	0.0413	(0.1693)	0.0000	1	(0.1280)	01/06/2025
300775.ZK	12/23/2024	SDB3260760854	(1,800.00)	3.3345	(6,176.49)	(6,002.14)	0.0000	4.3300	(1,827.6422)	0.0000	0.7429	(3.0472)	0.0000	1	(2.3043)	01/06/2025
300775.ZK	12/23/2024	SDB3260760854	(13,400.00)	3.3345	(45,980.53)	(44,682.59)	0.0000	4.3300	(1,827.6422)	0.0000	5.5304	(22.6844)	0.0000	1	(17.1540)	01/06/2025
300775.ZK	12/23/2024	SDB3260760854	(6,600.00)	3.3345	(22,647.13)	(22,007.85)	0.0000	4.3300	(1,827.6422)	0.0000	2.7239	(11.1729)	0.0000	1	(8.4490)	01/06/2025
300775.ZK	12/23/2024	SDB3260760854	(15,500.00)	3.3345	(53,186.44)	(51,685.09)	0.0000	4.3300	(1,827.6422)	0.0000	6.3971	(26.2394)	0.0000	1	(19.8423)	01/06/2025
300775.ZK	12/23/2024	SDB3260760854	(1,900.00)	3.3345	(6,519.63)	(6,335.59)	0.0000	4.3300	(1,827.6422)	0.0000	0.7842	(3.2164)	0.0000	1	(2.4323)	01/06/2025
300775.ZK	12/23/2024	SDB3260760854	(5,900.00)	3.3345	(20,245.16)	(19,673.68)	0.0000	4.3300	(1,827.6422)	0.0000	2.4350	(9.9879)	0.0000	1	(7.5529)	01/06/2025
300775.ZK	12/23/2024	SDB3260760854	(200.00)	3.3345	(686.28)	(666.90)	0.0000	4.3300	(1,827.6422)	0.0000	0.0825	(0.3386)	0.0000	1	(0.2560)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
XI'AN TRIANGLE DEFENSE CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300775.ZK	12/23/2024	SDB3260760854	(500.00)	3.3345	(1,715.69)	(1,667.26)	0.0000	4.3300	(1,827.6422)	0.0000	0.2064	(0.8464)	0.0000	1	(0.6401)	01/06/2025
300775.ZK	12/23/2024	SDB3260760854	(1,300.00)	3.3345	(4,460.80)	(4,334.88)	0.0000	4.3300	(1,827.6422)	0.0000	0.5365	(2.2007)	0.0000	1	(1.6642)	01/06/2025
300775.ZK	12/20/2024	SDB3260760854	(500.00)	3.3489	(1,744.68)	(1,674.47)	0.0000	4.3300	(1,827.6422)	0.0000	0.6295	(2.5503)	0.0000	3	(1.9207)	01/06/2025
300775.ZK	12/20/2024	SDB3260760854	(1,200.00)	3.3489	(4,166.42)	(4,018.73)	0.0000	4.3300	(1,827.6422)	0.0000	1.5034	(6.1207)	0.0000	3	(4.6173)	01/06/2025
300775.ZK	12/20/2024	SDB3260760854	(300.00)	3.3489	(1,029.41)	(1,004.68)	0.0000	4.3300	(1,827.6422)	0.0000	0.3714	(1.5302)	0.0000	3	(1.1587)	01/06/2025
300775.ZK	12/20/2024	SDB3260760854	(100.00)	3.3489	(343.14)	(334.89)	0.0000	4.3300	(1,827.6422)	0.0000	0.1238	(0.5101)	0.0000	3	(0.3862)	01/06/2025
300775.ZK	12/20/2024	SDB3260760854	(1,800.00)	3.3489	(6,176.49)	(6,028.10)	0.0000	4.3300	(1,827.6422)	0.0000	2.2287	(9.1810)	0.0000	3	(6.9523)	01/06/2025
300775.ZK	12/20/2024	SDB3260760854	(13,400.00)	3.3489	(45,980.53)	(44,875.85)	0.0000	4.3300	(1,827.6422)	0.0000	16.5913	(68.3475)	0.0000	3	(51.7562)	01/06/2025
300775.ZK	12/20/2024	SDB3260760854	(6,600.00)	3.3489	(22,647.13)	(22,103.03)	0.0000	4.3300	(1,827.6422)	0.0000	8.1718	(33.6637)	0.0000	3	(25.4919)	01/06/2025
300775.ZK	12/20/2024	SDB3260760854	(15,500.00)	3.3489	(53,186.44)	(51,908.63)	0.0000	4.3300	(1,827.6422)	0.0000	19.1914	(79.0587)	0.0000	3	(59.8672)	01/06/2025
300775.ZK	12/20/2024	SDB3260760854	(1,900.00)	3.3489	(6,519.63)	(6,362.99)	0.0000	4.3300	(1,827.6422)	0.0000	2.3525	(9.6911)	0.0000	3	(7.3386)	01/06/2025
300775.ZK	12/20/2024	SDB3260760854	(5,900.00)	3.3489	(20,245.16)	(19,758.77)	0.0000	4.3300	(1,827.6422)	0.0000	7.3051	(30.0933)	0.0000	3	(22.7882)	01/06/2025
300775.ZK	12/20/2024	SDB3260760854	(200.00)	3.3489	(686.28)	(669.79)	0.0000	4.3300	(1,827.6422)	0.0000	0.2476	(1.0201)	0.0000	3	(0.7725)	01/06/2025
300775.ZK	12/20/2024	SDB3260760854	(500.00)	3.3489	(1,715.69)	(1,674.47)	0.0000	4.3300	(1,827.6422)	0.0000	0.6191	(2.5503)	0.0000	3	(1.9312)	01/06/2025
300775.ZK	12/20/2024	SDB3260760854	(1,300.00)	3.3489	(4,460.80)	(4,353.63)	0.0000	4.3300	(1,827.6422)	0.0000	1.6096	(6.6307)	0.0000	3	(5.0211)	01/06/2025
300775.ZK	12/19/2024	SDB3260760854	(500.00)	3.3963	(1,744.68)	(1,698.15)	0.0000	4.5800	(1,827.6422)	0.0000	0.2220	(0.8621)	0.0000	1	(0.6402)	01/06/2025
300775.ZK	12/19/2024	SDB3260760854	(1,200.00)	3.3963	(4,166.42)	(4,075.56)	0.0000	4.5800	(1,827.6422)	0.0000	0.5301	(2.0691)	0.0000	1	(1.5390)	01/06/2025
300775.ZK	12/19/2024	SDB3260760854	(300.00)	3.3963	(1,029.41)	(1,018.89)	0.0000	4.5800	(1,827.6422)	0.0000	0.1310	(0.5173)	0.0000	1	(0.3863)	01/06/2025
300775.ZK	12/19/2024	SDB3260760854	(100.00)	3.3963	(343.14)	(339.63)	0.0000	4.5800	(1,827.6422)	0.0000	0.0437	(0.1724)	0.0000	1	(0.1288)	01/06/2025
300775.ZK	12/19/2024	SDB3260760854	(1,800.00)	3.3963	(6,176.49)	(6,113.33)	0.0000	4.5800	(1,827.6422)	0.0000	0.7858	(3.1036)	0.0000	1	(2.3178)	01/06/2025
300775.ZK	12/19/2024	SDB3260760854	(13,400.00)	3.3963	(45,980.53)	(45,510.37)	0.0000	4.5800	(1,827.6422)	0.0000	5.8497	(23.1046)	0.0000	1	(17.2549)	01/06/2025
300775.ZK	12/19/2024	SDB3260760854	(6,600.00)	3.3963	(22,647.13)	(22,415.55)	0.0000	4.5800	(1,827.6422)	0.0000	2.8812	(11.3799)	0.0000	1	(8.4987)	01/06/2025
300775.ZK	12/19/2024	SDB3260760854	(15,500.00)	3.3963	(53,186.44)	(52,642.59)	0.0000	4.5800	(1,827.6422)	0.0000	6.7665	(26.7255)	0.0000	1	(19.9590)	01/06/2025
300775.ZK	12/19/2024	SDB3260760854	(1,900.00)	3.3963	(6,519.63)	(6,452.96)	0.0000	4.5800	(1,827.6422)	0.0000	0.8294	(3.2760)	0.0000	1	(2.4466)	01/06/2025
300775.ZK	12/19/2024	SDB3260760854	(5,900.00)	3.3963	(20,245.16)	(20,038.15)	0.0000	4.5800	(1,827.6422)	0.0000	2.5756	(10.1729)	0.0000	1	(7.5973)	01/06/2025
300775.ZK	12/19/2024	SDB3260760854	(200.00)	3.3963	(686.28)	(679.26)	0.0000	4.5800	(1,827.6422)	0.0000	0.0873	(0.3448)	0.0000	1	(0.2575)	01/06/2025
300775.ZK	12/19/2024	SDB3260760854	(500.00)	3.3963	(1,715.69)	(1,698.15)	0.0000	4.5800	(1,827.6422)	0.0000	0.2183	(0.8621)	0.0000	1	(0.6438)	01/06/2025
300775.ZK	12/19/2024	SDB3260760854	(1,300.00)	3.3963	(4,460.80)	(4,415.18)	0.0000	4.5800	(1,827.6422)	0.0000	0.5675	(2.2415)	0.0000	1	(1.6740)	01/06/2025
300775.ZK	12/18/2024	SDB3260760854	(500.00)	3.4272	(1,744.68)	(1,713.62)	0.0000	4.5800	(1,827.6422)	0.0000	0.2220	(0.8700)	0.0000	1	(0.6480)	01/06/2025
300775.ZK	12/18/2024	SDB3260760854	(1,200.00)	3.4272	(4,166.42)	(4,112.70)	0.0000	4.5800	(1,827.6422)	0.0000	0.5301	(2.0879)	0.0000	1	(1.5579)	01/06/2025
300775.ZK	12/18/2024	SDB3260760854	(300.00)	3.4272	(1,029.41)	(1,028.17)	0.0000	4.5800	(1,827.6422)	0.0000	0.1310	(0.5220)	0.0000	1	(0.3910)	01/06/2025
300775.ZK	12/18/2024	SDB3260760854	(100.00)	3.4272	(343.14)	(342.72)	0.0000	4.5800	(1,827.6422)	0.0000	0.0437	(0.1740)	0.0000	1	(0.1303)	01/06/2025
300775.ZK	12/18/2024	SDB3260760854	(1,800.00)	3.4272	(6,176.49)	(6,169.04)	0.0000	4.5800	(1,827.6422)	0.0000	0.7858	(3.1319)	0.0000	1	(2.3461)	01/06/2025
300775.ZK	12/18/2024	SDB3260760854	(13,400.00)	3.4272	(45,980.53)	(45,925.10)	0.0000	4.5800	(1,827.6422)	0.0000	5.8497	(23.3152)	0.0000	1	(17.4654)	01/06/2025
300775.ZK	12/18/2024	SDB3260760854	(6,600.00)	3.4272	(22,647.13)	(22,619.82)	0.0000	4.5800	(1,827.6422)	0.0000	2.8812	(11.4836)	0.0000	1	(8.6024)	01/06/2025
300775.ZK	12/18/2024	SDB3260760854	(15,500.00)	3.4272	(53,186.44)	(53,122.31)	0.0000	4.5800	(1,827.6422)	0.0000	6.7665	(26.9691)	0.0000	1	(20.2026)	01/06/2025
300775.ZK	12/18/2024	SDB3260760854	(1,900.00)	3.4272	(6,519.63)	(6,511.77)	0.0000	4.5800	(1,827.6422)	0.0000	0.8294	(3.3059)	0.0000	1	(2.4764)	01/06/2025
300775.ZK	12/18/2024	SDB3260760854	(5,900.00)	3.4272	(20,245.16)	(20,220.75)	0.0000	4.5800	(1,827.6422)	0.0000	2.5756	(10.2656)	0.0000	1	(7.6900)	01/06/2025
300775.ZK	12/18/2024	SDB3260760854	(200.00)	3.4272	(686.28)	(685.45)	0.0000	4.5800	(1,827.6422)	0.0000	0.0873	(0.3480)	0.0000	1	(0.2607)	01/06/2025
300775.ZK	12/18/2024	SDB3260760854	(500.00)	3.4272	(1,715.69)	(1,713.62)	0.0000	4.5800	(1,827.6422)	0.0000	0.2183	(0.8700)	0.0000	1	(0.6517)	01/06/2025
300775.ZK	12/18/2024	SDB3260760854	(1,300.00)	3.4272	(4,460.80)	(4,455.42)	0.0000	4.5800	(1,827.6422)	0.0000	0.5675	(2.2619)	0.0000	1	(1.6944)	01/06/2025
300775.ZK	12/17/2024	SDB3260760854	(500.00)	3.5301	(1,744.68)	(1,765.03)	0.0000	4.5800	(1,827.6422)	0.0000	0.2220	(0.8961)	0.0000	1	(0.6741)	01/06/2025
300775.ZK	12/17/2024	SDB3260760854	(1,200.00)	3.5301	(4,166.42)	(4,236.08)	0.0000	4.5800	(1,827.6422)	0.0000	0.5301	(2.1506)	0.0000	1	(1.6205)	01/06/2025
300775.ZK	12/17/2024	SDB3260760854	(300.00)	3.5301	(1,029.41)	(1,059.02)	0.0000	4.5800	(1,827.6422)	0.0000	0.1310	(0.5376)	0.0000	1	(0.4067)	01/06/2025
300775.ZK	12/17/2024	SDB3260760854	(100.00)	3.5301	(343.14)	(353.01)	0.0000	4.5800	(1,827.6422)	0.0000	0.0437	(0.1792)	0.0000	1	(0.1356)	01/06/2025
300775.ZK	12/17/2024	SDB3260760854	(1,800.00)	3.5301	(6,176.49)	(6,354.12)	0.0000	4.5800	(1,827.6422)	0.0000	0.7858	(3.2259)	0.0000	1	(2.4401)	01/06/2025
300775.ZK	12/17/2024	SDB3260760854	(13,400.00)	3.5301	(45,980.53)	(47,302.91)	0.0000	4.5800	(1,827.6422)	0.0000	5.8497	(24.0147)	0.0000	1	(18.1649)	01/06/2025
300775.ZK	12/17/2024	SDB3260760854	(6,600.00)	3.5301	(22,647.13)	(23,298.45)	0.0000	4.5800	(1,827.6422)	0.0000	2.8812	(11.8281)	0.0000	1	(8.9469)	01/06/2025
300775.ZK	12/17/2024	SDB3260760854	(15,500.00)	3.5301	(53,186.44)	(54,716.05)	0.0000	4.5800	(1,827.6422)	0.0000	6.7665	(27.7782)	0.0000	1	(21.0117)	01/06/2025
300775.ZK	12/17/2024	SDB3260760854	(1,900.00)	3.5301	(6,519.63)	(6,707.13)	0.0000	4.5800	(1,827.6422)	0.0000	0.8294	(3.4051)	0.0000	1	(2.5756)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
XI'AN TRIANGLE DEFENSE CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300775.ZK	12/17/2024	SDB3260760854	(5,900.00)	3.5301	(20,245.16)	(20,827.40)	0.0000	4.5800	(1,827.6422)	0.0000	2.5756	(10.5736)	0.0000	1	(7.9980)	01/06/2025
300775.ZK	12/17/2024	SDB3260760854	(200.00)	3.5301	(686.28)	(706.01)	0.0000	4.5800	(1,827.6422)	0.0000	0.0873	(0.3584)	0.0000	1	(0.2711)	01/06/2025
300775.ZK	12/17/2024	SDB3260760854	(500.00)	3.5301	(1,715.69)	(1,765.03)	0.0000	4.5800	(1,827.6422)	0.0000	0.2183	(0.8961)	0.0000	1	(0.6778)	01/06/2025
300775.ZK	12/17/2024	SDB3260760854	(1,300.00)	3.5301	(4,460.80)	(4,589.09)	0.0000	4.5800	(1,827.6422)	0.0000	0.5675	(2.3298)	0.0000	1	(1.7623)	01/06/2025
300775.ZK	12/16/2024	SDB3260760854	(500.00)	3.4465	(1,744.68)	(1,723.25)	0.0000	4.5800	(1,827.6422)	0.0000	0.2220	(0.8749)	0.0000	1	(0.6529)	01/06/2025
300775.ZK	12/16/2024	SDB3260760854	(1,200.00)	3.4465	(4,166.42)	(4,135.79)	0.0000	4.5800	(1,827.6422)	0.0000	0.5301	(2.0997)	0.0000	1	(1.5696)	01/06/2025
300775.ZK	12/16/2024	SDB3260760854	(300.00)	3.4465	(1,029.41)	(1,033.95)	0.0000	4.5800	(1,827.6422)	0.0000	0.1310	(0.5249)	0.0000	1	(0.3939)	01/06/2025
300775.ZK	12/16/2024	SDB3260760854	(100.00)	3.4465	(343.14)	(344.65)	0.0000	4.5800	(1,827.6422)	0.0000	0.0437	(0.1750)	0.0000	1	(0.1313)	01/06/2025
300775.ZK	12/16/2024	SDB3260760854	(1,800.00)	3.4465	(6,176.49)	(6,203.69)	0.0000	4.5800	(1,827.6422)	0.0000	0.7858	(3.1495)	0.0000	1	(2.3637)	01/06/2025
300775.ZK	12/16/2024	SDB3260760854	(13,400.00)	3.4465	(45,980.53)	(46,183.02)	0.0000	4.5800	(1,827.6422)	0.0000	5.8497	(23.4461)	0.0000	1	(17.5964)	01/06/2025
300775.ZK	12/16/2024	SDB3260760854	(6,600.00)	3.4465	(22,647.13)	(22,746.86)	0.0000	4.5800	(1,827.6422)	0.0000	2.8812	(11.5481)	0.0000	1	(8.6669)	01/06/2025
300775.ZK	12/16/2024	SDB3260760854	(15,500.00)	3.4465	(53,186.44)	(53,420.66)	0.0000	4.5800	(1,827.6422)	0.0000	6.7665	(27.1205)	0.0000	1	(20.3540)	01/06/2025
300775.ZK	12/16/2024	SDB3260760854	(1,900.00)	3.4465	(6,519.63)	(6,548.34)	0.0000	4.5800	(1,827.6422)	0.0000	0.8294	(3.3244)	0.0000	1	(2.4950)	01/06/2025
300775.ZK	12/16/2024	SDB3260760854	(5,900.00)	3.4465	(20,245.16)	(20,334.31)	0.0000	4.5800	(1,827.6422)	0.0000	2.5756	(10.3233)	0.0000	1	(7.7477)	01/06/2025
300775.ZK	12/16/2024	SDB3260760854	(200.00)	3.4465	(686.28)	(689.30)	0.0000	4.5800	(1,827.6422)	0.0000	0.0873	(0.3499)	0.0000	1	(0.2626)	01/06/2025
300775.ZK	12/16/2024	SDB3260760854	(500.00)	3.4465	(1,715.69)	(1,723.25)	0.0000	4.5800	(1,827.6422)	0.0000	0.2183	(0.8749)	0.0000	1	(0.6566)	01/06/2025
300775.ZK	12/16/2024	SDB3260760854	(1,300.00)	3.4465	(4,460.80)	(4,480.44)	0.0000	4.5800	(1,827.6422)	0.0000	0.5675	(2.2746)	0.0000	1	(1.7071)	01/06/2025
300775.ZK	12/13/2024	SDB3260760854	(500.00)	3.4471	(1,744.68)	(1,723.56)	0.0000	4.5800	(1,827.6422)	0.0000	0.6659	(2.6250)	0.0000	3	(1.9591)	01/06/2025
300775.ZK	12/13/2024	SDB3260760854	(1,200.00)	3.4471	(4,166.42)	(4,136.53)	0.0000	4.5800	(1,827.6422)	0.0000	1.5902	(6.3001)	0.0000	3	(4.7099)	01/06/2025
300775.ZK	12/13/2024	SDB3260760854	(300.00)	3.4471	(1,029.41)	(1,034.13)	0.0000	4.5800	(1,827.6422)	0.0000	0.3929	(1.5750)	0.0000	3	(1.1821)	01/06/2025
300775.ZK	12/13/2024	SDB3260760854	(100.00)	3.4471	(343.14)	(344.71)	0.0000	4.5800	(1,827.6422)	0.0000	0.1310	(0.5250)	0.0000	3	(0.3940)	01/06/2025
300775.ZK	12/13/2024	SDB3260760854	(1,800.00)	3.4471	(6,176.49)	(6,204.80)	0.0000	4.5800	(1,827.6422)	0.0000	2.3574	(9.4501)	0.0000	3	(7.0928)	01/06/2025
300775.ZK	12/13/2024	SDB3260760854	(13,400.00)	3.4471	(45,980.53)	(46,191.27)	0.0000	4.5800	(1,827.6422)	0.0000	17.5492	(70.3509)	0.0000	3	(52.8017)	01/06/2025
300775.ZK	12/13/2024	SDB3260760854	(6,600.00)	3.4471	(22,647.13)	(22,750.93)	0.0000	4.5800	(1,827.6422)	0.0000	8.6437	(34.6505)	0.0000	3	(26.0068)	01/06/2025
300775.ZK	12/13/2024	SDB3260760854	(15,500.00)	3.4471	(53,186.44)	(53,430.21)	0.0000	4.5800	(1,827.6422)	0.0000	20.2995	(81.3761)	0.0000	3	(61.0766)	01/06/2025
300775.ZK	12/13/2024	SDB3260760854	(1,900.00)	3.4471	(6,519.63)	(6,549.51)	0.0000	4.5800	(1,827.6422)	0.0000	2.4883	(9.9751)	0.0000	3	(7.4868)	01/06/2025
300775.ZK	12/13/2024	SDB3260760854	(5,900.00)	3.4471	(20,245.16)	(20,337.95)	0.0000	4.5800	(1,827.6422)	0.0000	7.7269	(30.9754)	0.0000	3	(23.2485)	01/06/2025
300775.ZK	12/13/2024	SDB3260760854	(200.00)	3.4471	(686.28)	(689.42)	0.0000	4.5800	(1,827.6422)	0.0000	0.2619	(1.0500)	0.0000	3	(0.7881)	01/06/2025
300775.ZK	12/13/2024	SDB3260760854	(500.00)	3.4471	(1,715.69)	(1,723.56)	0.0000	4.5800	(1,827.6422)	0.0000	0.6548	(2.6250)	0.0000	3	(1.9702)	01/06/2025
300775.ZK	12/13/2024	SDB3260760854	(1,300.00)	3.4471	(4,460.80)	(4,481.24)	0.0000	4.5800	(1,827.6422)	0.0000	1.7025	(6.8251)	0.0000	3	(5.1226)	01/06/2025
300775.ZK	12/12/2024	SDB3260760854	(300.00)	3.3984	(1,029.41)	(1,019.52)	0.0000	4.5800	(1,893.3501)	0.0000	0.1310	(0.5362)	0.0000	1	(0.4052)	01/06/2025
300775.ZK	12/12/2024	SDB3260760854	(100.00)	3.3984	(343.14)	(339.84)	0.0000	4.5800	(1,893.3501)	0.0000	0.0437	(0.1787)	0.0000	1	(0.1351)	01/06/2025
300775.ZK	12/12/2024	SDB3260760854	(1,800.00)	3.3984	(6,176.49)	(6,117.09)	0.0000	4.5800	(1,893.3501)	0.0000	0.7858	(3.2172)	0.0000	1	(2.4314)	01/06/2025
300775.ZK	12/12/2024	SDB3260760854	(13,400.00)	3.3984	(45,980.53)	(45,538.35)	0.0000	4.5800	(1,893.3501)	0.0000	5.8497	(23.9500)	0.0000	1	(18.1003)	01/06/2025
300775.ZK	12/12/2024	SDB3260760854	(6,600.00)	3.3984	(22,647.13)	(22,429.33)	0.0000	4.5800	(1,893.3501)	0.0000	2.8812	(11.7963)	0.0000	1	(8.9151)	01/06/2025
300775.ZK	12/12/2024	SDB3260760854	(15,500.00)	3.3984	(53,186.44)	(52,674.95)	0.0000	4.5800	(1,893.3501)	0.0000	6.7665	(27.7034)	0.0000	1	(20.9369)	01/06/2025
300775.ZK	12/12/2024	SDB3260760854	(1,900.00)	3.3984	(6,519.63)	(6,456.93)	0.0000	4.5800	(1,893.3501)	0.0000	0.8294	(3.3959)	0.0000	1	(2.5665)	01/06/2025
300775.ZK	12/12/2024	SDB3260760854	(5,900.00)	3.3984	(20,245.16)	(20,050.47)	0.0000	4.5800	(1,893.3501)	0.0000	2.5756	(10.5452)	0.0000	1	(7.9695)	01/06/2025
300775.ZK	12/12/2024	SDB3260760854	(200.00)	3.3984	(686.28)	(679.68)	0.0000	4.5800	(1,893.3501)	0.0000	0.0873	(0.3575)	0.0000	1	(0.2702)	01/06/2025
300775.ZK	12/12/2024	SDB3260760854	(3,800.00)	3.3984	(13,039.26)	(12,913.96)	0.0000	4.5800	(1,893.3501)	0.0000	1.6589	(6.7918)	0.0000	1	(5.1329)	01/06/2025
300775.ZK	12/12/2024	SDB3260760854	(1,300.00)	3.3984	(4,460.80)	(4,417.90)	0.0000	4.5800	(1,893.3501)	0.0000	0.5675	(2.3235)	0.0000	1	(1.7560)	01/06/2025
300775.ZK	12/12/2024	SDB3260760854	(4,700.00)	3.3984	(16,127.50)	(15,972.40)	0.0000	4.5800	(1,893.3501)	0.0000	2.0518	(8.4004)	0.0000	1	(6.3486)	01/06/2025
300775.ZK	12/12/2024	SDB3260760854	(3,900.00)	3.3984	(13,382.39)	(13,253.70)	0.0000	4.5800	(1,893.3501)	0.0000	1.7025	(6.9705)	0.0000	1	(5.2680)	01/06/2025
300775.ZK	12/11/2024	SDB3260760854	(300.00)	3.4640	(1,029.41)	(1,039.20)	0.0000	4.5800	(1,893.3501)	0.0000	0.1310	(0.5465)	0.0000	1	(0.4156)	01/06/2025
300775.ZK	12/11/2024	SDB3260760854	(100.00)	3.4640	(343.14)	(346.40)	0.0000	4.5800	(1,893.3501)	0.0000	0.0437	(0.1822)	0.0000	1	(0.1385)	01/06/2025
300775.ZK	12/11/2024	SDB3260760854	(1,800.00)	3.4640	(6,176.49)	(6,235.18)	0.0000	4.5800	(1,893.3501)	0.0000	0.7858	(3.2793)	0.0000	1	(2.4935)	01/06/2025
300775.ZK	12/11/2024	SDB3260760854	(13,400.00)	3.4640	(45,980.53)	(46,417.47)	0.0000	4.5800	(1,893.3501)	0.0000	5.8497	(24.4124)	0.0000	1	(18.5626)	01/06/2025
300775.ZK	12/11/2024	SDB3260760854	(6,600.00)	3.4640	(22,647.13)	(22,862.33)	0.0000	4.5800	(1,893.3501)	0.0000	2.8812	(12.0240)	0.0000	1	(9.1428)	01/06/2025
300775.ZK	12/11/2024	SDB3260760854	(15,500.00)	3.4640	(53,186.44)	(53,691.85)	0.0000	4.5800	(1,893.3501)	0.0000	6.7665	(28.2382)	0.0000	1	(21.4717)	01/06/2025
300775.ZK	12/11/2024	SDB3260760854	(1,900.00)	3.4640	(6,519.63)	(6,581.58)	0.0000	4.5800	(1,893.3501)	0.0000	0.8294	(3.4615)	0.0000	1	(2.6320)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
XI'AN TRIANGLE DEFENSE CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300775.ZK	12/11/2024	SDB3260760854	(5,900.00)	3.4640	(20,245.16)	(20,437.54)	0.0000	4.5800	(1,893.3501)	0.0000	2.5756	(10.7487)	0.0000	1	(8.1731)	01/06/2025
300775.ZK	12/11/2024	SDB3260760854	(200.00)	3.4640	(686.28)	(692.80)	0.0000	4.5800	(1,893.3501)	0.0000	0.0873	(0.3644)	0.0000	1	(0.2771)	01/06/2025
300775.ZK	12/11/2024	SDB3260760854	(3,800.00)	3.4640	(13,039.26)	(13,163.16)	0.0000	4.5800	(1,893.3501)	0.0000	1.6589	(6.9229)	0.0000	1	(5.2640)	01/06/2025
300775.ZK	12/11/2024	SDB3260760854	(1,300.00)	3.4640	(4,460.80)	(4,503.19)	0.0000	4.5800	(1,893.3501)	0.0000	0.5675	(2.3684)	0.0000	1	(1.8009)	01/06/2025
300775.ZK	12/11/2024	SDB3260760854	(4,700.00)	3.4640	(16,127.50)	(16,280.75)	0.0000	4.5800	(1,893.3501)	0.0000	2.0518	(8.5625)	0.0000	1	(6.5108)	01/06/2025
300775.ZK	12/11/2024	SDB3260760854	(3,900.00)	3.4640	(13,382.39)	(13,509.56)	0.0000	4.5800	(1,893.3501)	0.0000	1.7025	(7.1051)	0.0000	1	(5.4026)	01/06/2025
300775.ZK	12/10/2024	SDB3260760854	(300.00)	3.4142	(1,029.41)	(1,024.25)	0.0000	4.5800	(1,951.0083)	0.0000	0.1310	(0.5551)	0.0000	1	(0.4241)	01/06/2025
300775.ZK	12/10/2024	SDB3260760854	(100.00)	3.4142	(343.14)	(341.42)	0.0000	4.5800	(1,951.0083)	0.0000	0.0437	(0.1850)	0.0000	1	(0.1414)	01/06/2025
300775.ZK	12/10/2024	SDB3260760854	(1,800.00)	3.4142	(6,176.49)	(6,145.47)	0.0000	4.5800	(1,951.0083)	0.0000	0.7858	(3.3305)	0.0000	1	(2.5447)	01/06/2025
300775.ZK	12/10/2024	SDB3260760854	(13,400.00)	3.4142	(45,980.53)	(45,749.62)	0.0000	4.5800	(1,951.0083)	0.0000	5.8497	(24.7939)	0.0000	1	(18.9441)	01/06/2025
300775.ZK	12/10/2024	SDB3260760854	(6,600.00)	3.4142	(22,647.13)	(22,533.40)	0.0000	4.5800	(1,951.0083)	0.0000	2.8812	(12.2119)	0.0000	1	(9.3307)	01/06/2025
300775.ZK	12/10/2024	SDB3260760854	(15,500.00)	3.4142	(53,186.44)	(52,919.34)	0.0000	4.5800	(1,951.0083)	0.0000	6.7665	(28.6795)	0.0000	1	(21.9130)	01/06/2025
300775.ZK	12/10/2024	SDB3260760854	(1,900.00)	3.4142	(6,519.63)	(6,486.89)	0.0000	4.5800	(1,951.0083)	0.0000	0.8294	(3.5155)	0.0000	1	(2.6861)	01/06/2025
300775.ZK	12/10/2024	SDB3260760854	(5,900.00)	3.4142	(20,245.16)	(20,143.49)	0.0000	4.5800	(1,951.0083)	0.0000	2.5756	(10.9167)	0.0000	1	(8.3411)	01/06/2025
300775.ZK	12/10/2024	SDB3260760854	(200.00)	3.4142	(686.28)	(682.83)	0.0000	4.5800	(1,951.0083)	0.0000	0.0873	(0.3701)	0.0000	1	(0.2827)	01/06/2025
300775.ZK	12/10/2024	SDB3260760854	(700.00)	3.4142	(2,401.97)	(2,389.91)	0.0000	4.5800	(1,951.0083)	0.0000	0.3056	(1.2952)	0.0000	1	(0.9896)	01/06/2025
300775.ZK	12/10/2024	SDB3260760854	(1,000.00)	3.4142	(3,431.38)	(3,414.15)	0.0000	4.5800	(1,951.0083)	0.0000	0.4365	(1.8503)	0.0000	1	(1.4137)	01/06/2025
300775.ZK	12/10/2024	SDB3260760854	(400.00)	3.4142	(1,372.55)	(1,365.66)	0.0000	4.5800	(1,951.0083)	0.0000	0.1746	(0.7401)	0.0000	1	(0.5655)	01/06/2025
300775.ZK	12/10/2024	SDB3260760854	(1,400.00)	3.4142	(4,803.94)	(4,779.81)	0.0000	4.5800	(1,951.0083)	0.0000	0.6112	(2.5904)	0.0000	1	(1.9792)	01/06/2025
300775.ZK	12/10/2024	SDB3260760854	(400.00)	3.4142	(1,372.55)	(1,365.66)	0.0000	4.5800	(1,951.0083)	0.0000	0.1746	(0.7401)	0.0000	1	(0.5655)	01/06/2025
300775.ZK	12/10/2024	SDB3260760854	(2,300.00)	3.4142	(7,892.18)	(7,852.55)	0.0000	4.5800	(1,951.0083)	0.0000	1.0041	(4.2557)	0.0000	1	(3.2516)	01/06/2025
300775.ZK	12/10/2024	SDB3260760854	(1,200.00)	3.4142	(4,117.66)	(4,096.98)	0.0000	4.5800	(1,951.0083)	0.0000	0.5239	(2.2203)	0.0000	1	(1.6965)	01/06/2025
300775.ZK	12/10/2024	SDB3260760854	(500.00)	3.4142	(1,715.69)	(1,707.08)	0.0000	4.5800	(1,951.0083)	0.0000	0.2183	(0.9251)	0.0000	1	(0.7069)	01/06/2025
300775.ZK	12/10/2024	SDB3260760854	(3,800.00)	3.4142	(13,039.26)	(12,973.77)	0.0000	4.5800	(1,951.0083)	0.0000	1.6589	(7.0311)	0.0000	1	(5.3722)	01/06/2025
300775.ZK	12/10/2024	SDB3260760854	(1,300.00)	3.4142	(4,460.80)	(4,438.40)	0.0000	4.5800	(1,951.0083)	0.0000	0.5675	(2.4054)	0.0000	1	(1.8379)	01/06/2025
300775.ZK	12/10/2024	SDB3260760854	(1,500.00)	3.4142	(5,147.07)	(5,121.23)	0.0000	4.5800	(1,951.0083)	0.0000	0.6548	(2.7754)	0.0000	1	(2.1206)	01/06/2025
300775.ZK	12/10/2024	SDB3260760854	(1,000.00)	3.4142	(3,431.38)	(3,414.15)	0.0000	4.5800	(1,951.0083)	0.0000	0.4365	(1.8503)	0.0000	1	(1.4137)	01/06/2025
300775.ZK	12/10/2024	SDB3260760854	(5,500.00)	3.4142	(18,872.61)	(18,777.83)	0.0000	4.5800	(1,951.0083)	0.0000	2.4010	(10.1766)	0.0000	1	(7.7756)	01/06/2025
300775.ZK	12/10/2024	SDB3260760854	(3,900.00)	3.4142	(13,382.39)	(13,315.19)	0.0000	4.5800	(1,951.0083)	0.0000	1.7025	(7.2161)	0.0000	1	(5.5136)	01/06/2025
300775.ZK	12/10/2024	SDB3260760854	(100.00)	3.4142	(343.14)	(341.42)	0.0000	4.5800	(1,951.0083)	0.0000	0.0437	(0.1850)	0.0000	1	(0.1414)	01/06/2025
300775.ZK	12/10/2024	SDB3260760854	(600.00)	3.4142	(2,058.83)	(2,048.49)	0.0000	4.5800	(1,951.0083)	0.0000	0.2619	(1.1102)	0.0000	1	(0.8482)	01/06/2025
300775.ZK	12/10/2024	SDB3260760854	(600.00)	3.4142	(2,058.83)	(2,048.49)	0.0000	4.5800	(1,951.0083)	0.0000	0.2619	(1.1102)	0.0000	1	(0.8482)	01/06/2025
300775.ZK	12/09/2024	SDB3260760854	(300.00)	3.3823	(1,029.41)	(1,014.69)	0.0000	4.5800	(1,951.0083)	0.0000	0.1310	(0.5499)	0.0000	1	(0.4189)	01/06/2025
300775.ZK	12/09/2024	SDB3260760854	(100.00)	3.3823	(343.14)	(338.23)	0.0000	4.5800	(1,951.0083)	0.0000	0.0437	(0.1833)	0.0000	1	(0.1396)	01/06/2025
300775.ZK	12/09/2024	SDB3260760854	(1,800.00)	3.3823	(6,176.49)	(6,088.13)	0.0000	4.5800	(1,951.0083)	0.0000	0.7858	(3.2994)	0.0000	1	(2.5137)	01/06/2025
300775.ZK	12/09/2024	SDB3260760854	(13,400.00)	3.3823	(45,980.53)	(45,322.71)	0.0000	4.5800	(1,951.0083)	0.0000	5.8497	(24.5625)	0.0000	1	(18.7128)	01/06/2025
300775.ZK	12/09/2024	SDB3260760854	(6,600.00)	3.3823	(22,647.13)	(22,323.13)	0.0000	4.5800	(1,951.0083)	0.0000	2.8812	(12.0979)	0.0000	1	(9.2167)	01/06/2025
300775.ZK	12/09/2024	SDB3260760854	(15,500.00)	3.3823	(53,186.44)	(52,425.53)	0.0000	4.5800	(1,951.0083)	0.0000	6.7665	(28.4118)	0.0000	1	(21.6453)	01/06/2025
300775.ZK	12/09/2024	SDB3260760854	(1,900.00)	3.3823	(6,519.63)	(6,426.35)	0.0000	4.5800	(1,951.0083)	0.0000	0.8294	(3.4827)	0.0000	1	(2.6533)	01/06/2025
300775.ZK	12/09/2024	SDB3260760854	(5,900.00)	3.3823	(20,245.16)	(19,955.52)	0.0000	4.5800	(1,951.0083)	0.0000	2.5756	(10.8148)	0.0000	1	(8.2392)	01/06/2025
300775.ZK	12/09/2024	SDB3260760854	(200.00)	3.3823	(686.28)	(676.46)	0.0000	4.5800	(1,951.0083)	0.0000	0.0873	(0.3666)	0.0000	1	(0.2793)	01/06/2025
300775.ZK	12/09/2024	SDB3260760854	(700.00)	3.3823	(2,401.97)	(2,367.60)	0.0000	4.5800	(1,951.0083)	0.0000	0.3056	(1.2831)	0.0000	1	(0.9775)	01/06/2025
300775.ZK	12/09/2024	SDB3260760854	(1,000.00)	3.3823	(3,431.38)	(3,382.29)	0.0000	4.5800	(1,951.0083)	0.0000	0.4365	(1.8330)	0.0000	1	(1.3965)	01/06/2025
300775.ZK	12/09/2024	SDB3260760854	(400.00)	3.3823	(1,372.55)	(1,352.92)	0.0000	4.5800	(1,951.0083)	0.0000	0.1746	(0.7332)	0.0000	1	(0.5586)	01/06/2025
300775.ZK	12/09/2024	SDB3260760854	(1,400.00)	3.3823	(4,803.94)	(4,735.21)	0.0000	4.5800	(1,951.0083)	0.0000	0.6112	(2.5662)	0.0000	1	(1.9551)	01/06/2025
300775.ZK	12/09/2024	SDB3260760854	(400.00)	3.3823	(1,372.55)	(1,352.92)	0.0000	4.5800	(1,951.0083)	0.0000	0.1746	(0.7332)	0.0000	1	(0.5586)	01/06/2025
300775.ZK	12/09/2024	SDB3260760854	(2,300.00)	3.3823	(7,892.18)	(7,779.27)	0.0000	4.5800	(1,951.0083)	0.0000	1.0041	(4.2160)	0.0000	1	(3.2119)	01/06/2025
300775.ZK	12/09/2024	SDB3260760854	(1,200.00)	3.3823	(4,117.66)	(4,058.75)	0.0000	4.5800	(1,951.0083)	0.0000	0.5239	(2.1996)	0.0000	1	(1.6758)	01/06/2025
300775.ZK	12/09/2024	SDB3260760854	(500.00)	3.3823	(1,715.69)	(1,691.15)	0.0000	4.5800	(1,951.0083)	0.0000	0.2183	(0.9165)	0.0000	1	(0.6982)	01/06/2025
300775.ZK	12/09/2024	SDB3260760854	(3,800.00)	3.3823	(13,039.26)	(12,852.71)	0.0000	4.5800	(1,951.0083)	0.0000	1.6589	(6.9655)	0.0000	1	(5.3066)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
XI'AN TRIANGLE DEFENSE CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300775.ZK	12/09/2024	SDB3260760854	(1,300.00)	3.3823	(4,460.80)	(4,396.98)	0.0000	4.5800	(1,951.0083)	0.0000	0.5675	(2.3829)	0.0000	1	(1.8154)	01/06/2025
300775.ZK	12/09/2024	SDB3260760854	(1,500.00)	3.3823	(5,147.07)	(5,073.44)	0.0000	4.5800	(1,951.0083)	0.0000	0.6548	(2.7495)	0.0000	1	(2.0947)	01/06/2025
300775.ZK	12/09/2024	SDB3260760854	(1,000.00)	3.3823	(3,431.38)	(3,382.29)	0.0000	4.5800	(1,951.0083)	0.0000	0.4365	(1.8330)	0.0000	1	(1.3965)	01/06/2025
300775.ZK	12/09/2024	SDB3260760854	(5,500.00)	3.3823	(18,872.61)	(18,602.61)	0.0000	4.5800	(1,951.0083)	0.0000	2.4010	(10.0816)	0.0000	1	(7.6806)	01/06/2025
300775.ZK	12/09/2024	SDB3260760854	(3,900.00)	3.3823	(13,382.39)	(13,190.94)	0.0000	4.5800	(1,951.0083)	0.0000	1.7025	(7.1488)	0.0000	1	(5.4462)	01/06/2025
300775.ZK	12/09/2024	SDB3260760854	(100.00)	3.3823	(343.14)	(338.23)	0.0000	4.5800	(1,951.0083)	0.0000	0.0437	(0.1833)	0.0000	1	(0.1396)	01/06/2025
300775.ZK	12/09/2024	SDB3260760854	(600.00)	3.3823	(2,058.83)	(2,029.38)	0.0000	4.5800	(1,951.0083)	0.0000	0.2619	(1.0998)	0.0000	1	(0.8379)	01/06/2025
300775.ZK	12/09/2024	SDB3260760854	(600.00)	3.3823	(2,058.83)	(2,029.38)	0.0000	4.5800	(1,951.0083)	0.0000	0.2619	(1.0998)	0.0000	1	(0.8379)	01/06/2025
300775.ZK	12/06/2024	SDB3260760854	(300.00)	3.4290	(1,029.41)	(1,028.70)	0.0000	4.5800	(1,951.0083)	0.0000	0.3929	(1.6725)	0.0000	3	(1.2796)	01/06/2025
300775.ZK	12/06/2024	SDB3260760854	(100.00)	3.4290	(343.14)	(342.90)	0.0000	4.5800	(1,951.0083)	0.0000	0.1310	(0.5575)	0.0000	3	(0.4265)	01/06/2025
300775.ZK	12/06/2024	SDB3260760854	(1,800.00)	3.4290	(6,176.49)	(6,172.20)	0.0000	4.5800	(1,951.0083)	0.0000	2.3574	(10.0350)	0.0000	3	(7.6777)	01/06/2025
300775.ZK	12/06/2024	SDB3260760854	(13,400.00)	3.4290	(45,980.53)	(45,948.63)	0.0000	4.5800	(1,951.0083)	0.0000	17.5492	(74.7051)	0.0000	3	(57.1559)	01/06/2025
300775.ZK	12/06/2024	SDB3260760854	(6,600.00)	3.4290	(22,647.13)	(22,631.41)	0.0000	4.5800	(1,951.0083)	0.0000	8.6437	(36.7951)	0.0000	3	(28.1514)	01/06/2025
300775.ZK	12/06/2024	SDB3260760854	(15,500.00)	3.4290	(53,186.44)	(53,149.53)	0.0000	4.5800	(1,951.0083)	0.0000	20.2995	(86.4126)	0.0000	3	(66.1132)	01/06/2025
300775.ZK	12/06/2024	SDB3260760854	(1,900.00)	3.4290	(6,519.63)	(6,515.10)	0.0000	4.5800	(1,951.0083)	0.0000	2.4883	(10.5925)	0.0000	3	(8.1042)	01/06/2025
300775.ZK	12/06/2024	SDB3260760854	(5,900.00)	3.4290	(20,245.16)	(20,231.11)	0.0000	4.5800	(1,951.0083)	0.0000	7.7269	(32.8926)	0.0000	3	(25.1657)	01/06/2025
300775.ZK	12/06/2024	SDB3260760854	(200.00)	3.4290	(686.28)	(685.80)	0.0000	4.5800	(1,951.0083)	0.0000	0.2619	(1.1150)	0.0000	3	(0.8531)	01/06/2025
300775.ZK	12/06/2024	SDB3260760854	(700.00)	3.4290	(2,401.97)	(2,400.30)	0.0000	4.5800	(1,951.0083)	0.0000	0.9168	(3.9025)	0.0000	3	(2.9858)	01/06/2025
300775.ZK	12/06/2024	SDB3260760854	(1,000.00)	3.4290	(3,431.38)	(3,429.00)	0.0000	4.5800	(1,951.0083)	0.0000	1.3096	(5.5750)	0.0000	3	(4.2654)	01/06/2025
300775.ZK	12/06/2024	SDB3260760854	(400.00)	3.4290	(1,372.55)	(1,371.60)	0.0000	4.5800	(1,951.0083)	0.0000	0.5239	(2.2300)	0.0000	3	(1.7061)	01/06/2025
300775.ZK	12/06/2024	SDB3260760854	(1,400.00)	3.4290	(4,803.94)	(4,800.60)	0.0000	4.5800	(1,951.0083)	0.0000	1.8335	(7.8050)	0.0000	3	(5.9715)	01/06/2025
300775.ZK	12/06/2024	SDB3260760854	(400.00)	3.4290	(1,372.55)	(1,371.60)	0.0000	4.5800	(1,951.0083)	0.0000	0.5239	(2.2300)	0.0000	3	(1.7061)	01/06/2025
300775.ZK	12/06/2024	SDB3260760854	(2,300.00)	3.4290	(7,892.18)	(7,886.70)	0.0000	4.5800	(1,951.0083)	0.0000	3.0122	(12.8225)	0.0000	3	(9.8103)	01/06/2025
300775.ZK	12/06/2024	SDB3260760854	(1,200.00)	3.4290	(4,117.66)	(4,114.80)	0.0000	4.5800	(1,951.0083)	0.0000	1.5716	(6.6900)	0.0000	3	(5.1184)	01/06/2025
300775.ZK	12/06/2024	SDB3260760854	(500.00)	3.4290	(1,715.69)	(1,714.50)	0.0000	4.5800	(1,951.0083)	0.0000	0.6548	(2.7875)	0.0000	3	(2.1327)	01/06/2025
300775.ZK	12/06/2024	SDB3260760854	(3,800.00)	3.4290	(13,039.26)	(13,030.21)	0.0000	4.5800	(1,951.0083)	0.0000	4.9766	(21.1850)	0.0000	3	(16.2084)	01/06/2025
300775.ZK	12/06/2024	SDB3260760854	(1,300.00)	3.4290	(4,460.80)	(4,457.70)	0.0000	4.5800	(1,951.0083)	0.0000	1.7025	(7.2475)	0.0000	3	(5.5450)	01/06/2025
300775.ZK	12/06/2024	SDB3260760854	(1,500.00)	3.4290	(5,147.07)	(5,143.50)	0.0000	4.5800	(1,951.0083)	0.0000	1.9645	(8.3625)	0.0000	3	(6.3980)	01/06/2025
300775.ZK	12/06/2024	SDB3260760854	(1,000.00)	3.4290	(3,431.38)	(3,429.00)	0.0000	4.5800	(1,951.0083)	0.0000	1.3096	(5.5750)	0.0000	3	(4.2654)	01/06/2025
300775.ZK	12/06/2024	SDB3260760854	(5,500.00)	3.4290	(18,872.61)	(18,859.51)	0.0000	4.5800	(1,951.0083)	0.0000	7.2030	(30.6626)	0.0000	3	(23.4595)	01/06/2025
300775.ZK	12/06/2024	SDB3260760854	(3,900.00)	3.4290	(13,382.39)	(13,373.11)	0.0000	4.5800	(1,951.0083)	0.0000	5.1076	(21.7425)	0.0000	3	(16.6349)	01/06/2025
300775.ZK	12/06/2024	SDB3260760854	(100.00)	3.4290	(343.14)	(342.90)	0.0000	4.5800	(1,951.0083)	0.0000	0.1310	(0.5575)	0.0000	3	(0.4265)	01/06/2025
300775.ZK	12/06/2024	SDB3260760854	(600.00)	3.4290	(2,058.83)	(2,057.40)	0.0000	4.5800	(1,951.0083)	0.0000	0.7858	(3.3450)	0.0000	3	(2.5592)	01/06/2025
300775.ZK	12/06/2024	SDB3260760854	(600.00)	3.4290	(2,058.83)	(2,057.40)	0.0000	4.5800	(1,951.0083)	0.0000	0.7858	(3.3450)	0.0000	3	(2.5592)	01/06/2025
300775.ZK	12/05/2024	SDB3260760854	(300.00)	3.4584	(1,029.41)	(1,037.53)	0.0000	4.5800	(1,951.0083)	0.0000	0.1310	(0.5623)	0.0000	1	(0.4313)	01/06/2025
300775.ZK	12/05/2024	SDB3260760854	(100.00)	3.4584	(343.14)	(345.84)	0.0000	4.5800	(1,951.0083)	0.0000	0.0437	(0.1874)	0.0000	1	(0.1438)	01/06/2025
300775.ZK	12/05/2024	SDB3260760854	(1,800.00)	3.4584	(6,176.49)	(6,225.17)	0.0000	4.5800	(1,951.0083)	0.0000	0.7858	(3.3737)	0.0000	1	(2.5879)	01/06/2025
300775.ZK	12/05/2024	SDB3260760854	(13,400.00)	3.4584	(45,980.53)	(46,342.92)	0.0000	4.5800	(1,951.0083)	0.0000	5.8497	(25.1154)	0.0000	1	(19.2657)	01/06/2025
300775.ZK	12/05/2024	SDB3260760854	(6,600.00)	3.4584	(22,647.13)	(22,825.62)	0.0000	4.5800	(1,951.0083)	0.0000	2.8812	(12.3703)	0.0000	1	(9.4891)	01/06/2025
300775.ZK	12/05/2024	SDB3260760854	(15,500.00)	3.4584	(53,186.44)	(53,605.62)	0.0000	4.5800	(1,951.0083)	0.0000	6.7665	(29.0514)	0.0000	1	(22.2849)	01/06/2025
300775.ZK	12/05/2024	SDB3260760854	(1,900.00)	3.4584	(6,519.63)	(6,571.01)	0.0000	4.5800	(1,951.0083)	0.0000	0.8294	(3.5611)	0.0000	1	(2.7317)	01/06/2025
300775.ZK	12/05/2024	SDB3260760854	(5,900.00)	3.4584	(20,245.16)	(20,404.72)	0.0000	4.5800	(1,951.0083)	0.0000	2.5756	(11.0583)	0.0000	1	(8.4826)	01/06/2025
300775.ZK	12/05/2024	SDB3260760854	(200.00)	3.4584	(686.28)	(691.69)	0.0000	4.5800	(1,951.0083)	0.0000	0.0873	(0.3749)	0.0000	1	(0.2875)	01/06/2025
300775.ZK	12/05/2024	SDB3260760854	(700.00)	3.4584	(2,401.97)	(2,420.90)	0.0000	4.5800	(1,951.0083)	0.0000	0.3056	(1.3120)	0.0000	1	(1.0064)	01/06/2025
300775.ZK	12/05/2024	SDB3260760854	(1,000.00)	3.4584	(3,431.38)	(3,458.43)	0.0000	4.5800	(1,951.0083)	0.0000	0.4365	(1.8743)	0.0000	1	(1.4377)	01/06/2025
300775.ZK	12/05/2024	SDB3260760854	(400.00)	3.4584	(1,372.55)	(1,383.37)	0.0000	4.5800	(1,951.0083)	0.0000	0.1746	(0.7497)	0.0000	1	(0.5751)	01/06/2025
300775.ZK	12/05/2024	SDB3260760854	(1,400.00)	3.4584	(4,803.94)	(4,841.80)	0.0000	4.5800	(1,951.0083)	0.0000	0.6112	(2.6240)	0.0000	1	(2.0128)	01/06/2025
300775.ZK	12/05/2024	SDB3260760854	(400.00)	3.4584	(1,372.55)	(1,383.37)	0.0000	4.5800	(1,951.0083)	0.0000	0.1746	(0.7497)	0.0000	1	(0.5751)	01/06/2025
300775.ZK	12/05/2024	SDB3260760854	(2,300.00)	3.4584	(7,892.18)	(7,954.38)	0.0000	4.5800	(1,951.0083)	0.0000	1.0041	(4.3109)	0.0000	1	(3.3068)	01/06/2025
300775.ZK	12/05/2024	SDB3260760854	(1,200.00)	3.4584	(4,117.66)	(4,150.11)	0.0000	4.5800	(1,951.0083)	0.0000	0.5239	(2.2491)	0.0000	1	(1.7253)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
XI'AN TRIANGLE DEFENSE CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300775.ZK	12/05/2024	SDB3260760854	(500.00)	3.4584	(1,715.69)	(1,729.21)	0.0000	4.5800	(1,951.0083)	0.0000	0.2183	(0.9371)	0.0000	1	(0.7189)	01/06/2025
300775.ZK	12/05/2024	SDB3260760854	(3,800.00)	3.4584	(13,039.26)	(13,142.02)	0.0000	4.5800	(1,951.0083)	0.0000	1.6589	(7.1223)	0.0000	1	(5.4634)	01/06/2025
300775.ZK	12/05/2024	SDB3260760854	(1,300.00)	3.4584	(4,460.80)	(4,495.96)	0.0000	4.5800	(1,951.0083)	0.0000	0.5675	(2.4366)	0.0000	1	(1.8691)	01/06/2025
300775.ZK	12/05/2024	SDB3260760854	(1,500.00)	3.4584	(5,147.07)	(5,187.64)	0.0000	4.5800	(1,951.0083)	0.0000	0.6548	(2.8114)	0.0000	1	(2.1566)	01/06/2025
300775.ZK	12/05/2024	SDB3260760854	(1,000.00)	3.4584	(3,431.38)	(3,458.43)	0.0000	4.5800	(1,951.0083)	0.0000	0.4365	(1.8743)	0.0000	1	(1.4377)	01/06/2025
300775.ZK	12/05/2024	SDB3260760854	(5,500.00)	3.4584	(18,872.61)	(19,021.35)	0.0000	4.5800	(1,951.0083)	0.0000	2.4010	(10.3086)	0.0000	1	(7.9075)	01/06/2025
300775.ZK	12/05/2024	SDB3260760854	(3,900.00)	3.4584	(13,382.39)	(13,487.87)	0.0000	4.5800	(1,951.0083)	0.0000	1.7025	(7.3097)	0.0000	1	(5.6072)	01/06/2025
300775.ZK	12/05/2024	SDB3260760854	(100.00)	3.4584	(343.14)	(345.84)	0.0000	4.5800	(1,951.0083)	0.0000	0.0437	(0.1874)	0.0000	1	(0.1438)	01/06/2025
300775.ZK	12/05/2024	SDB3260760854	(600.00)	3.4584	(2,058.83)	(2,075.06)	0.0000	4.5800	(1,951.0083)	0.0000	0.2619	(1.1246)	0.0000	1	(0.8626)	01/06/2025
300775.ZK	12/05/2024	SDB3260760854	(600.00)	3.4584	(2,058.83)	(2,075.06)	0.0000	4.5800	(1,951.0083)	0.0000	0.2619	(1.1246)	0.0000	1	(0.8626)	01/06/2025
300775.ZK	12/04/2024	SDB3260760854	(300.00)	3.4314	(1,029.41)	(1,029.41)	0.0000	4.5800	(1,951.0083)	0.0000	0.1310	(0.5579)	0.0000	1	(0.4269)	01/06/2025
300775.ZK	12/04/2024	SDB3260760854	(100.00)	3.4314	(343.14)	(343.14)	0.0000	4.5800	(1,951.0083)	0.0000	0.0437	(0.1860)	0.0000	1	(0.1423)	01/06/2025
300775.ZK	12/04/2024	SDB3260760854	(1,800.00)	3.4314	(6,176.49)	(6,176.49)	0.0000	4.5800	(1,951.0083)	0.0000	0.7858	(3.3473)	0.0000	1	(2.5615)	01/06/2025
300775.ZK	12/04/2024	SDB3260760854	(13,400.00)	3.4314	(45,980.53)	(45,980.53)	0.0000	4.5800	(1,951.0083)	0.0000	5.8497	(24.9190)	0.0000	1	(19.0693)	01/06/2025
300775.ZK	12/04/2024	SDB3260760854	(6,600.00)	3.4314	(22,647.13)	(22,647.13)	0.0000	4.5800	(1,951.0083)	0.0000	2.8812	(12.2735)	0.0000	1	(9.3923)	01/06/2025
300775.ZK	12/04/2024	SDB3260760854	(15,500.00)	3.4314	(53,186.44)	(53,186.44)	0.0000	4.5800	(1,951.0083)	0.0000	6.7665	(28.8242)	0.0000	1	(22.0577)	01/06/2025
300775.ZK	12/04/2024	SDB3260760854	(1,900.00)	3.4314	(6,519.63)	(6,519.63)	0.0000	4.5800	(1,951.0083)	0.0000	0.8294	(3.5333)	0.0000	1	(2.7038)	01/06/2025
300775.ZK	12/04/2024	SDB3260760854	(5,900.00)	3.4314	(20,245.16)	(20,245.16)	0.0000	4.5800	(1,951.0083)	0.0000	2.5756	(10.9718)	0.0000	1	(8.3962)	01/06/2025
300775.ZK	12/04/2024	SDB3260760854	(200.00)	3.4314	(686.28)	(686.28)	0.0000	4.5800	(1,951.0083)	0.0000	0.0873	(0.3719)	0.0000	1	(0.2846)	01/06/2025
300775.ZK	12/04/2024	SDB3260760854	(700.00)	3.4314	(2,401.97)	(2,401.97)	0.0000	4.5800	(1,951.0083)	0.0000	0.3056	(1.3017)	0.0000	1	(0.9962)	01/06/2025
300775.ZK	12/04/2024	SDB3260760854	(1,000.00)	3.4314	(3,431.38)	(3,431.38)	0.0000	4.5800	(1,951.0083)	0.0000	0.4365	(1.8596)	0.0000	1	(1.4231)	01/06/2025
300775.ZK	12/04/2024	SDB3260760854	(400.00)	3.4314	(1,372.55)	(1,372.55)	0.0000	4.5800	(1,951.0083)	0.0000	0.1746	(0.7439)	0.0000	1	(0.5692)	01/06/2025
300775.ZK	12/04/2024	SDB3260760854	(1,400.00)	3.4314	(4,803.94)	(4,803.94)	0.0000	4.5800	(1,951.0083)	0.0000	0.6112	(2.6035)	0.0000	1	(1.9923)	01/06/2025
300775.ZK	12/04/2024	SDB3260760854	(400.00)	3.4314	(1,372.55)	(1,372.55)	0.0000	4.5800	(1,951.0083)	0.0000	0.1746	(0.7439)	0.0000	1	(0.5692)	01/06/2025
300775.ZK	12/04/2024	SDB3260760854	(2,300.00)	3.4314	(7,892.18)	(7,892.18)	0.0000	4.5800	(1,951.0083)	0.0000	1.0041	(4.2771)	0.0000	1	(3.2731)	01/06/2025
300775.ZK	12/04/2024	SDB3260760854	(1,200.00)	3.4314	(4,117.66)	(4,117.66)	0.0000	4.5800	(1,951.0083)	0.0000	0.5239	(2.2316)	0.0000	1	(1.7077)	01/06/2025
300775.ZK	12/04/2024	SDB3260760854	(500.00)	3.4314	(1,715.69)	(1,715.69)	0.0000	4.5800	(1,951.0083)	0.0000	0.2183	(0.9298)	0.0000	1	(0.7115)	01/06/2025
300775.ZK	12/04/2024	SDB3260760854	(3,800.00)	3.4314	(13,039.26)	(13,039.26)	0.0000	4.5800	(1,951.0083)	0.0000	1.6589	(7.0666)	0.0000	1	(5.4077)	01/06/2025
300775.ZK	12/04/2024	SDB3260760854	(1,300.00)	3.4314	(4,460.80)	(4,460.80)	0.0000	4.5800	(1,951.0083)	0.0000	0.5675	(2.4175)	0.0000	1	(1.8500)	01/06/2025
300775.ZK	12/04/2024	SDB3260760854	(1,500.00)	3.4314	(5,147.07)	(5,147.07)	0.0000	4.5800	(1,951.0083)	0.0000	0.6548	(2.7894)	0.0000	1	(2.1346)	01/06/2025
300775.ZK	12/04/2024	SDB3260760854	(1,000.00)	3.4314	(3,431.38)	(3,431.38)	0.0000	4.5800	(1,951.0083)	0.0000	0.4365	(1.8596)	0.0000	1	(1.4231)	01/06/2025
300775.ZK	12/04/2024	SDB3260760854	(5,500.00)	3.4314	(18,872.61)	(18,872.61)	0.0000	4.5800	(1,951.0083)	0.0000	2.4010	(10.2279)	0.0000	1	(7.8269)	01/06/2025
300775.ZK	12/04/2024	SDB3260760854	(3,900.00)	3.4314	(13,382.39)	(13,382.39)	0.0000	4.5800	(1,951.0083)	0.0000	1.7025	(7.2525)	0.0000	1	(5.5500)	01/06/2025
300775.ZK	12/04/2024	SDB3260760854	(100.00)	3.4314	(343.14)	(343.14)	0.0000	4.5800	(1,951.0083)	0.0000	0.0437	(0.1860)	0.0000	1	(0.1423)	01/06/2025
300775.ZK	12/04/2024	SDB3260760854	(600.00)	3.4314	(2,058.83)	(2,058.83)	0.0000	4.5800	(1,951.0083)	0.0000	0.2619	(1.1158)	0.0000	1	(0.8538)	01/06/2025
300775.ZK	12/04/2024	SDB3260760854	(600.00)	3.4314	(2,058.83)	(2,058.83)	0.0000	4.5800	(1,951.0083)	0.0000	0.2619	(1.1158)	0.0000	1	(0.8538)	01/06/2025
TOTAL XI'AN TRIANGLE DEFENSE CO., LTD. CMN CLASS A SERIES NORTHBOUND												764.8786	(3,162.9779)	0.0000	(2,398.0993)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
XIAMEN AMOYTOP BIOTECH CO LTD CMN CLASS A SERIES NORTHBOUND																
688278.SH	12/04/2024	SDB3260588245	(700.00)	10.2955	(7,206.87)	(7,206.87)	0.0000	4.5800	(1,650.0000)	0.0000	0.9169	(3.3031)	0.0000	1	(2.3863)	01/06/2025

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
XIAMEN KEHUA HENGSHENG CO., LTD. CMN CLASS A SERIES NORTHBOUND																
002335.ZK	01/03/2025	SDB3260858391	(4,400.00)	4.0769	(17,127.49)	(17,938.30)	0.0000	4.3300	(1,283.7760)	0.0000	6.1802	(19.1906)	0.0000	3	(13.0105)	01/06/2025
002335.ZK	01/03/2025	SDB3260858391	(8,500.00)	4.0769	(33,534.20)	(34,653.53)	0.0000	4.3300	(1,283.7760)	0.0000	12.1003	(37.0728)	0.0000	3	(24.9726)	01/06/2025
002335.ZK	01/03/2025	SDB3260858391	(200.00)	4.0769	(664.17)	(815.38)	0.0000	4.3300	(1,283.7760)	0.0000	0.2397	(0.8723)	0.0000	3	(0.6326)	01/06/2025
002335.ZK	01/03/2025	SDB3260858391	(100.00)	4.0769	(332.08)	(407.69)	0.0000	4.3300	(1,283.7760)	0.0000	0.1198	(0.4362)	0.0000	3	(0.3163)	01/06/2025
002335.ZK	01/03/2025	SDB3260858391	(1,670.00)	4.0769	(5,545.78)	(6,808.40)	0.0000	4.3300	(1,283.7760)	0.0000	2.0011	(7.2837)	0.0000	3	(5.2826)	01/06/2025
002335.ZK	01/02/2025	SDB3260858391	(4,400.00)	4.1556	(17,127.49)	(18,284.51)	0.0000	4.3300	(1,283.7760)	0.0000	2.0601	(6.5203)	0.0000	1	(4.4603)	01/06/2025
002335.ZK	01/02/2025	SDB3260858391	(8,500.00)	4.1556	(33,534.20)	(35,322.35)	0.0000	4.3300	(1,283.7760)	0.0000	4.0334	(12.5961)	0.0000	1	(8.5627)	01/06/2025
002335.ZK	01/02/2025	SDB3260858391	(200.00)	4.1556	(664.17)	(831.11)	0.0000	4.3300	(1,283.7760)	0.0000	0.0799	(0.2964)	0.0000	1	(0.2165)	01/06/2025
002335.ZK	01/02/2025	SDB3260858391	(100.00)	4.1556	(332.08)	(415.56)	0.0000	4.3300	(1,283.7760)	0.0000	0.0399	(0.1482)	0.0000	1	(0.1082)	01/06/2025
002335.ZK	01/02/2025	SDB3260858391	(1,670.00)	4.1556	(5,545.78)	(6,939.80)	0.0000	4.3300	(1,283.7760)	0.0000	0.6670	(2.4748)	0.0000	1	(1.8077)	01/06/2025
002335.ZK	12/31/2024	SDB3260858391	(4,400.00)	3.8020	(17,127.49)	(16,728.80)	0.0000	4.3300	(1,392.5970)	0.0000	4.1201	(12.9425)	0.0000	2	(8.8224)	01/06/2025
002335.ZK	12/31/2024	SDB3260858391	(8,500.00)	3.8020	(33,534.20)	(32,317.00)	0.0000	4.3300	(1,392.5970)	0.0000	8.0668	(25.0025)	0.0000	2	(16.9357)	01/06/2025
002335.ZK	12/31/2024	SDB3260858391	(500.00)	3.8020	(1,660.41)	(1,901.00)	0.0000	4.3300	(1,392.5970)	0.0000	0.3994	(1.4707)	0.0000	2	(1.0713)	01/06/2025
002335.ZK	12/31/2024	SDB3260858391	(300.00)	3.8020	(996.25)	(1,140.60)	0.0000	4.3300	(1,392.5970)	0.0000	0.2397	(0.8824)	0.0000	2	(0.6428)	01/06/2025
002335.ZK	12/31/2024	SDB3260858391	(200.00)	3.8020	(664.17)	(760.40)	0.0000	4.3300	(1,392.5970)	0.0000	0.1598	(0.5883)	0.0000	2	(0.4285)	01/06/2025
002335.ZK	12/31/2024	SDB3260858391	(1,900.00)	3.8020	(6,309.57)	(7,223.80)	0.0000	4.3300	(1,392.5970)	0.0000	1.5178	(5.5888)	0.0000	2	(4.0710)	01/06/2025
002335.ZK	12/31/2024	SDB3260858391	(500.00)	3.8020	(1,660.41)	(1,901.00)	0.0000	4.3300	(1,392.5970)	0.0000	0.3994	(1.4707)	0.0000	2	(1.0713)	01/06/2025
002335.ZK	12/31/2024	SDB3260858391	(200.00)	3.8020	(664.17)	(760.40)	0.0000	4.3300	(1,392.5970)	0.0000	0.1598	(0.5883)	0.0000	2	(0.4285)	01/06/2025
002335.ZK	12/31/2024	SDB3260858391	(100.00)	3.8020	(332.08)	(380.20)	0.0000	4.3300	(1,392.5970)	0.0000	0.0799	(0.2941)	0.0000	2	(0.2143)	01/06/2025
002335.ZK	12/31/2024	SDB3260858391	(100.00)	3.8020	(332.08)	(380.20)	0.0000	4.3300	(1,392.5970)	0.0000	0.0799	(0.2941)	0.0000	2	(0.2143)	01/06/2025
002335.ZK	12/31/2024	SDB3260858391	(1,800.00)	3.8020	(5,977.49)	(6,843.60)	0.0000	4.3300	(1,392.5970)	0.0000	1.4379	(5.2947)	0.0000	2	(3.8567)	01/06/2025
002335.ZK	12/31/2024	SDB3260858391	(100.00)	3.8020	(332.08)	(380.20)	0.0000	4.3300	(1,392.5970)	0.0000	0.0799	(0.2941)	0.0000	2	(0.2143)	01/06/2025
002335.ZK	12/31/2024	SDB3260858391	(1,670.00)	3.8020	(5,545.78)	(6,349.34)	0.0000	4.3300	(1,392.5970)	0.0000	1.3341	(4.9123)	0.0000	2	(3.5782)	01/06/2025
002335.ZK	12/31/2024	SDB3260858391	(330.00)	3.8020	(1,095.87)	(1,254.66)	0.0000	4.3300	(1,392.5970)	0.0000	0.2636	(0.9707)	0.0000	2	(0.7071)	01/06/2025
002335.ZK	12/30/2024	SDB3260858391	(4,400.00)	3.8369	(17,127.49)	(16,882.42)	0.0000	4.3300	(1,392.5970)	0.0000	2.0601	(6.5307)	0.0000	1	(4.4706)	01/06/2025
002335.ZK	12/30/2024	SDB3260858391	(8,500.00)	3.8369	(33,534.20)	(32,613.77)	0.0000	4.3300	(1,392.5970)	0.0000	4.0334	(12.6161)	0.0000	1	(8.5826)	01/06/2025
002335.ZK	12/30/2024	SDB3260858391	(500.00)	3.8369	(1,660.41)	(1,918.46)	0.0000	4.3300	(1,392.5970)	0.0000	0.1997	(0.7421)	0.0000	1	(0.5424)	01/06/2025
002335.ZK	12/30/2024	SDB3260858391	(300.00)	3.8369	(996.25)	(1,151.07)	0.0000	4.3300	(1,392.5970)	0.0000	0.1198	(0.4453)	0.0000	1	(0.3254)	01/06/2025
002335.ZK	12/30/2024	SDB3260858391	(200.00)	3.8369	(664.17)	(767.38)	0.0000	4.3300	(1,392.5970)	0.0000	0.0799	(0.2968)	0.0000	1	(0.2170)	01/06/2025
002335.ZK	12/30/2024	SDB3260858391	(1,900.00)	3.8369	(6,309.57)	(7,290.14)	0.0000	4.3300	(1,392.5970)	0.0000	0.7589	(2.8201)	0.0000	1	(2.0612)	01/06/2025
002335.ZK	12/30/2024	SDB3260858391	(500.00)	3.8369	(1,660.41)	(1,918.46)	0.0000	4.3300	(1,392.5970)	0.0000	0.1997	(0.7421)	0.0000	1	(0.5424)	01/06/2025
002335.ZK	12/30/2024	SDB3260858391	(200.00)	3.8369	(664.17)	(767.38)	0.0000	4.3300	(1,392.5970)	0.0000	0.0799	(0.2968)	0.0000	1	(0.2170)	01/06/2025
002335.ZK	12/30/2024	SDB3260858391	(100.00)	3.8369	(332.08)	(383.69)	0.0000	4.3300	(1,392.5970)	0.0000	0.0399	(0.1484)	0.0000	1	(0.1085)	01/06/2025
002335.ZK	12/30/2024	SDB3260858391	(100.00)	3.8369	(332.08)	(383.69)	0.0000	4.3300	(1,392.5970)	0.0000	0.0399	(0.1484)	0.0000	1	(0.1085)	01/06/2025
002335.ZK	12/30/2024	SDB3260858391	(1,800.00)	3.8369	(5,977.49)	(6,906.45)	0.0000	4.3300	(1,392.5970)	0.0000	0.7190	(2.6716)	0.0000	1	(1.9527)	01/06/2025
002335.ZK	12/30/2024	SDB3260858391	(100.00)	3.8369	(332.08)	(383.69)	0.0000	4.3300	(1,392.5970)	0.0000	0.0399	(0.1484)	0.0000	1	(0.1085)	01/06/2025
002335.ZK	12/30/2024	SDB3260858391	(1,670.00)	3.8369	(5,545.78)	(6,407.65)	0.0000	4.3300	(1,392.5970)	0.0000	0.6670	(2.4787)	0.0000	1	(1.8117)	01/06/2025
002335.ZK	12/30/2024	SDB3260858391	(330.00)	3.8369	(1,095.87)	(1,266.18)	0.0000	4.3300	(1,392.5970)	0.0000	0.1318	(0.4898)	0.0000	1	(0.3580)	01/06/2025
002335.ZK	12/27/2024	SDB3260858391	(500.00)	3.6891	(1,660.41)	(1,844.55)	0.0000	4.3300	(919.4805)	0.0000	0.5991	(1.4134)	0.0000	3	(0.8142)	01/06/2025
002335.ZK	12/27/2024	SDB3260858391	(300.00)	3.6891	(996.25)	(1,106.73)	0.0000	4.3300	(919.4805)	0.0000	0.3595	(0.8480)	0.0000	3	(0.4885)	01/06/2025
002335.ZK	12/27/2024	SDB3260858391	(200.00)	3.6891	(664.17)	(737.82)	0.0000	4.3300	(919.4805)	0.0000	0.2397	(0.5653)	0.0000	3	(0.3257)	01/06/2025
002335.ZK	12/27/2024	SDB3260858391	(1,900.00)	3.6891	(6,309.57)	(7,009.31)	0.0000	4.3300	(919.4805)	0.0000	2.2767	(5.3708)	0.0000	3	(3.0941)	01/06/2025
002335.ZK	12/27/2024	SDB3260858391	(500.00)	3.6891	(1,660.41)	(1,844.55)	0.0000	4.3300	(919.4805)	0.0000	0.5991	(1.4134)	0.0000	3	(0.8142)	01/06/2025
002335.ZK	12/27/2024	SDB3260858391	(200.00)	3.6891	(664.17)	(737.82)	0.0000	4.3300	(919.4805)	0.0000	0.2397	(0.5653)	0.0000	3	(0.3257)	01/06/2025
002335.ZK	12/27/2024	SDB3260858391	(100.00)	3.6891	(332.08)	(368.91)	0.0000	4.3300	(919.4805)	0.0000	0.1198	(0.2827)	0.0000	3	(0.1628)	01/06/2025
002335.ZK	12/27/2024	SDB3260858391	(100.00)	3.6891	(332.08)	(368.91)	0.0000	4.3300	(919.4805)	0.0000	0.1198	(0.2827)	0.0000	3	(0.1628)	01/06/2025
002335.ZK	12/27/2024	SDB3260858391	(1,800.00)	3.6891	(5,977.49)	(6,640.39)	0.0000	4.3300	(919.4805)	0.0000	2.1569	(5.0881)	0.0000	3	(2.9312)	01/06/2025
002335.ZK	12/27/2024	SDB3260858391	(100.00)	3.6891	(332.08)	(368.91)	0.0000	4.3300	(919.4805)	0.0000	0.1198	(0.2827)	0.0000	3	(0.1628)	01/06/2025
002335.ZK	12/27/2024	SDB3260858391	(1,670.00)	3.6891	(5,545.78)	(6,160.81)	0.0000	4.3300	(919.4805)	0.0000	2.0011	(4.7206)	0.0000	3	(2.7195)	01/06/2025
002335.ZK	12/27/2024	SDB3260858391	(330.00)	3.6891	(1,095.87)	(1,217.41)	0.0000	4.3300	(919.4805)	0.0000	0.3954	(0.9328)	0.0000	3	(0.5374)	01/06/2025

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066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
XIAMEN KEHUA HENGSHENG CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002335.ZK	12/26/2024	SDB3260858391	(500.00)	3.4947	(1,660.41)	(1,747.33)	0.0000	4.3300	(919.4805)	0.0000	0.1997	(0.4463)	0.0000	1	(0.2466)	01/06/2025
002335.ZK	12/26/2024	SDB3260858391	(300.00)	3.4947	(996.25)	(1,048.40)	0.0000	4.3300	(919.4805)	0.0000	0.1198	(0.2678)	0.0000	1	(0.1479)	01/06/2025
002335.ZK	12/26/2024	SDB3260858391	(200.00)	3.4947	(664.17)	(698.93)	0.0000	4.3300	(919.4805)	0.0000	0.0799	(0.1785)	0.0000	1	(0.0986)	01/06/2025
002335.ZK	12/26/2024	SDB3260858391	(1,900.00)	3.4947	(6,309.57)	(6,639.87)	0.0000	4.3300	(919.4805)	0.0000	0.7589	(1.6959)	0.0000	1	(0.9370)	01/06/2025
002335.ZK	12/26/2024	SDB3260858391	(500.00)	3.4947	(1,660.41)	(1,747.33)	0.0000	4.3300	(919.4805)	0.0000	0.1997	(0.4463)	0.0000	1	(0.2466)	01/06/2025
002335.ZK	12/26/2024	SDB3260858391	(200.00)	3.4947	(664.17)	(698.93)	0.0000	4.3300	(919.4805)	0.0000	0.0799	(0.1785)	0.0000	1	(0.0986)	01/06/2025
002335.ZK	12/26/2024	SDB3260858391	(100.00)	3.4947	(332.08)	(349.47)	0.0000	4.3300	(919.4805)	0.0000	0.0399	(0.0893)	0.0000	1	(0.0493)	01/06/2025
002335.ZK	12/26/2024	SDB3260858391	(100.00)	3.4947	(332.08)	(349.47)	0.0000	4.3300	(919.4805)	0.0000	0.0399	(0.0893)	0.0000	1	(0.0493)	01/06/2025
002335.ZK	12/26/2024	SDB3260858391	(1,800.00)	3.4947	(5,977.49)	(6,290.40)	0.0000	4.3300	(919.4805)	0.0000	0.7190	(1.6066)	0.0000	1	(0.8877)	01/06/2025
002335.ZK	12/26/2024	SDB3260858391	(100.00)	3.4947	(332.08)	(349.47)	0.0000	4.3300	(919.4805)	0.0000	0.0399	(0.0893)	0.0000	1	(0.0493)	01/06/2025
002335.ZK	12/26/2024	SDB3260858391	(1,670.00)	3.4947	(5,545.78)	(5,836.10)	0.0000	4.3300	(919.4805)	0.0000	0.6670	(1.4906)	0.0000	1	(0.8236)	01/06/2025
002335.ZK	12/26/2024	SDB3260858391	(330.00)	3.4947	(1,095.87)	(1,153.24)	0.0000	4.3300	(919.4805)	0.0000	0.1318	(0.2946)	0.0000	1	(0.1627)	01/06/2025
002335.ZK	12/24/2024	SDB3260858391	(500.00)	3.4947	(1,660.41)	(1,747.33)	0.0000	4.3300	(919.4805)	0.0000	0.3994	(0.8926)	0.0000	2	(0.4932)	01/06/2025
002335.ZK	12/24/2024	SDB3260858391	(300.00)	3.4947	(996.25)	(1,048.40)	0.0000	4.3300	(919.4805)	0.0000	0.2397	(0.5355)	0.0000	2	(0.2959)	01/06/2025
002335.ZK	12/24/2024	SDB3260858391	(200.00)	3.4947	(664.17)	(698.93)	0.0000	4.3300	(919.4805)	0.0000	0.1598	(0.3570)	0.0000	2	(0.1973)	01/06/2025
002335.ZK	12/24/2024	SDB3260858391	(1,900.00)	3.4947	(6,309.57)	(6,639.87)	0.0000	4.3300	(919.4805)	0.0000	1.5178	(3.3918)	0.0000	2	(1.8740)	01/06/2025
002335.ZK	12/24/2024	SDB3260858391	(500.00)	3.4947	(1,660.41)	(1,747.33)	0.0000	4.3300	(919.4805)	0.0000	0.3994	(0.8926)	0.0000	2	(0.4932)	01/06/2025
002335.ZK	12/24/2024	SDB3260858391	(200.00)	3.4947	(664.17)	(698.93)	0.0000	4.3300	(919.4805)	0.0000	0.1598	(0.3570)	0.0000	2	(0.1973)	01/06/2025
002335.ZK	12/24/2024	SDB3260858391	(100.00)	3.4947	(332.08)	(349.47)	0.0000	4.3300	(919.4805)	0.0000	0.0799	(0.1785)	0.0000	2	(0.0986)	01/06/2025
002335.ZK	12/24/2024	SDB3260858391	(100.00)	3.4947	(332.08)	(349.47)	0.0000	4.3300	(919.4805)	0.0000	0.0799	(0.1785)	0.0000	2	(0.0986)	01/06/2025
002335.ZK	12/24/2024	SDB3260858391	(1,800.00)	3.4947	(5,977.49)	(6,290.40)	0.0000	4.3300	(919.4805)	0.0000	1.4379	(3.2133)	0.0000	2	(1.7754)	01/06/2025
002335.ZK	12/24/2024	SDB3260858391	(100.00)	3.4947	(332.08)	(349.47)	0.0000	4.3300	(919.4805)	0.0000	0.0799	(0.1785)	0.0000	2	(0.0986)	01/06/2025
002335.ZK	12/24/2024	SDB3260858391	(1,670.00)	3.4947	(5,545.78)	(5,836.10)	0.0000	4.3300	(919.4805)	0.0000	1.3341	(2.9812)	0.0000	2	(1.6471)	01/06/2025
002335.ZK	12/24/2024	SDB3260858391	(330.00)	3.4947	(1,095.87)	(1,153.24)	0.0000	4.3300	(919.4805)	0.0000	0.2636	(0.5891)	0.0000	2	(0.3255)	01/06/2025
002335.ZK	12/23/2024	SDB3260858391	(500.00)	3.2646	(1,660.41)	(1,632.28)	0.0000	4.3300	(919.4805)	0.0000	0.1997	(0.4169)	0.0000	1	(0.2172)	01/06/2025
002335.ZK	12/23/2024	SDB3260858391	(300.00)	3.2646	(996.25)	(979.37)	0.0000	4.3300	(919.4805)	0.0000	0.1198	(0.2501)	0.0000	1	(0.1303)	01/06/2025
002335.ZK	12/23/2024	SDB3260858391	(200.00)	3.2646	(664.17)	(652.91)	0.0000	4.3300	(919.4805)	0.0000	0.0799	(0.1668)	0.0000	1	(0.0869)	01/06/2025
002335.ZK	12/23/2024	SDB3260858391	(1,900.00)	3.2646	(6,309.57)	(6,202.68)	0.0000	4.3300	(919.4805)	0.0000	0.7589	(1.5842)	0.0000	1	(0.8253)	01/06/2025
002335.ZK	12/23/2024	SDB3260858391	(500.00)	3.2646	(1,660.41)	(1,632.28)	0.0000	4.3300	(919.4805)	0.0000	0.1997	(0.4169)	0.0000	1	(0.2172)	01/06/2025
002335.ZK	12/23/2024	SDB3260858391	(200.00)	3.2646	(664.17)	(652.91)	0.0000	4.3300	(919.4805)	0.0000	0.0799	(0.1668)	0.0000	1	(0.0869)	01/06/2025
002335.ZK	12/23/2024	SDB3260858391	(100.00)	3.2646	(332.08)	(326.46)	0.0000	4.3300	(919.4805)	0.0000	0.0399	(0.0834)	0.0000	1	(0.0434)	01/06/2025
002335.ZK	12/23/2024	SDB3260858391	(100.00)	3.2646	(332.08)	(326.46)	0.0000	4.3300	(919.4805)	0.0000	0.0399	(0.0834)	0.0000	1	(0.0434)	01/06/2025
002335.ZK	12/23/2024	SDB3260858391	(1,800.00)	3.2646	(5,977.49)	(5,876.22)	0.0000	4.3300	(919.4805)	0.0000	0.7190	(1.5009)	0.0000	1	(0.7819)	01/06/2025
002335.ZK	12/23/2024	SDB3260858391	(100.00)	3.2646	(332.08)	(326.46)	0.0000	4.3300	(919.4805)	0.0000	0.0399	(0.0834)	0.0000	1	(0.0434)	01/06/2025
002335.ZK	12/23/2024	SDB3260858391	(1,670.00)	3.2646	(5,545.78)	(5,451.83)	0.0000	4.3300	(919.4805)	0.0000	0.6670	(1.3925)	0.0000	1	(0.7254)	01/06/2025
002335.ZK	12/23/2024	SDB3260858391	(330.00)	3.2646	(1,095.87)	(1,077.31)	0.0000	4.3300	(919.4805)	0.0000	0.1318	(0.2752)	0.0000	1	(0.1433)	01/06/2025
002335.ZK	12/20/2024	SDB3260858391	(500.00)	3.2063	(1,660.41)	(1,603.16)	0.0000	4.3300	(919.4805)	0.0000	0.5991	(1.2284)	0.0000	3	(0.6293)	01/06/2025
002335.ZK	12/20/2024	SDB3260858391	(300.00)	3.2063	(996.25)	(961.90)	0.0000	4.3300	(919.4805)	0.0000	0.3595	(0.7370)	0.0000	3	(0.3776)	01/06/2025
002335.ZK	12/20/2024	SDB3260858391	(200.00)	3.2063	(664.17)	(641.26)	0.0000	4.3300	(919.4805)	0.0000	0.2397	(0.4914)	0.0000	3	(0.2517)	01/06/2025
002335.ZK	12/20/2024	SDB3260858391	(1,900.00)	3.2063	(6,309.57)	(6,092.01)	0.0000	4.3300	(919.4805)	0.0000	2.2767	(4.6679)	0.0000	3	(2.3912)	01/06/2025
002335.ZK	12/20/2024	SDB3260858391	(500.00)	3.2063	(1,660.41)	(1,603.16)	0.0000	4.3300	(919.4805)	0.0000	0.5991	(1.2284)	0.0000	3	(0.6293)	01/06/2025
002335.ZK	12/20/2024	SDB3260858391	(200.00)	3.2063	(664.17)	(641.26)	0.0000	4.3300	(919.4805)	0.0000	0.2397	(0.4914)	0.0000	3	(0.2517)	01/06/2025
002335.ZK	12/20/2024	SDB3260858391	(100.00)	3.2063	(332.08)	(320.63)	0.0000	4.3300	(919.4805)	0.0000	0.1198	(0.2457)	0.0000	3	(0.1259)	01/06/2025
002335.ZK	12/20/2024	SDB3260858391	(100.00)	3.2063	(332.08)	(320.63)	0.0000	4.3300	(919.4805)	0.0000	0.1198	(0.2457)	0.0000	3	(0.1259)	01/06/2025
002335.ZK	12/20/2024	SDB3260858391	(1,800.00)	3.2063	(5,977.49)	(5,771.37)	0.0000	4.3300	(919.4805)	0.0000	2.1569	(4.4222)	0.0000	3	(2.2653)	01/06/2025
002335.ZK	12/20/2024	SDB3260858391	(100.00)	3.2063	(332.08)	(320.63)	0.0000	4.3300	(919.4805)	0.0000	0.1198	(0.2457)	0.0000	3	(0.1259)	01/06/2025
002335.ZK	12/20/2024	SDB3260858391	(1,670.00)	3.2063	(5,545.78)	(5,354.55)	0.0000	4.3300	(919.4805)	0.0000	2.0011	(4.1028)	0.0000	3	(2.1017)	01/06/2025
002335.ZK	12/20/2024	SDB3260858391	(330.00)	3.2063	(1,095.87)	(1,058.09)	0.0000	4.3300	(919.4805)	0.0000	0.3954	(0.8107)	0.0000	3	(0.4153)	01/06/2025
002335.ZK	12/19/2024	SDB3260858391	(500.00)	3.2934	(1,660.41)	(1,646.69)	0.0000	4.5800	(919.4805)	0.0000	0.2112	(0.4206)	0.0000	1	(0.2093)	01/06/2025
002335.ZK	12/19/2024	SDB3260858391	(300.00)	3.2934	(996.25)	(988.01)	0.0000	4.5800	(919.4805)	0.0000	0.1267	(0.2523)	0.0000	1	(0.1256)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
XIAMEN KEHUA HENGSHENG CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002335.ZK	12/19/2024	SDB3260858391	(200.00)	3.2934	(664.17)	(658.68)	0.0000	4.5800	(919.4805)	0.0000	0.0845	(0.1682)	0.0000	1	(0.0837)	01/06/2025
002335.ZK	12/19/2024	SDB3260858391	(1,900.00)	3.2934	(6,309.57)	(6,257.42)	0.0000	4.5800	(919.4805)	0.0000	0.8027	(1.5982)	0.0000	1	(0.7955)	01/06/2025
002335.ZK	12/19/2024	SDB3260858391	(500.00)	3.2934	(1,660.41)	(1,646.69)	0.0000	4.5800	(919.4805)	0.0000	0.2112	(0.4206)	0.0000	1	(0.2093)	01/06/2025
002335.ZK	12/19/2024	SDB3260858391	(200.00)	3.2934	(664.17)	(658.68)	0.0000	4.5800	(919.4805)	0.0000	0.0845	(0.1682)	0.0000	1	(0.0837)	01/06/2025
002335.ZK	12/19/2024	SDB3260858391	(100.00)	3.2934	(332.08)	(329.34)	0.0000	4.5800	(919.4805)	0.0000	0.0422	(0.0841)	0.0000	1	(0.0419)	01/06/2025
002335.ZK	12/19/2024	SDB3260858391	(100.00)	3.2934	(332.08)	(329.34)	0.0000	4.5800	(919.4805)	0.0000	0.0422	(0.0841)	0.0000	1	(0.0419)	01/06/2025
002335.ZK	12/19/2024	SDB3260858391	(1,800.00)	3.2934	(5,977.49)	(5,928.08)	0.0000	4.5800	(919.4805)	0.0000	0.7605	(1.5141)	0.0000	1	(0.7536)	01/06/2025
002335.ZK	12/19/2024	SDB3260858391	(100.00)	3.2934	(332.08)	(329.34)	0.0000	4.5800	(919.4805)	0.0000	0.0422	(0.0841)	0.0000	1	(0.0419)	01/06/2025
002335.ZK	12/19/2024	SDB3260858391	(1,670.00)	3.2934	(5,545.78)	(5,499.94)	0.0000	4.5800	(919.4805)	0.0000	0.7055	(1.4047)	0.0000	1	(0.6992)	01/06/2025
002335.ZK	12/19/2024	SDB3260858391	(330.00)	3.2934	(1,095.87)	(1,086.81)	0.0000	4.5800	(919.4805)	0.0000	0.1394	(0.2776)	0.0000	1	(0.1382)	01/06/2025
002335.ZK	12/18/2024	SDB3260858391	(500.00)	3.449	(1,660.41)	(1,672.46)	0.0000	4.5800	(919.4805)	0.0000	0.2112	(0.4272)	0.0000	1	(0.2159)	01/06/2025
002335.ZK	12/18/2024	SDB3260858391	(300.00)	3.449	(996.25)	(1,003.48)	0.0000	4.5800	(919.4805)	0.0000	0.1267	(0.2563)	0.0000	1	(0.1296)	01/06/2025
002335.ZK	12/18/2024	SDB3260858391	(200.00)	3.449	(664.17)	(668.99)	0.0000	4.5800	(919.4805)	0.0000	0.0845	(0.1709)	0.0000	1	(0.0864)	01/06/2025
002335.ZK	12/18/2024	SDB3260858391	(1,900.00)	3.449	(6,309.57)	(6,355.36)	0.0000	4.5800	(919.4805)	0.0000	0.8027	(1.6232)	0.0000	1	(0.8205)	01/06/2025
002335.ZK	12/18/2024	SDB3260858391	(500.00)	3.449	(1,660.41)	(1,672.46)	0.0000	4.5800	(919.4805)	0.0000	0.2112	(0.4272)	0.0000	1	(0.2159)	01/06/2025
002335.ZK	12/18/2024	SDB3260858391	(200.00)	3.449	(664.17)	(668.99)	0.0000	4.5800	(919.4805)	0.0000	0.0845	(0.1709)	0.0000	1	(0.0864)	01/06/2025
002335.ZK	12/18/2024	SDB3260858391	(100.00)	3.449	(332.08)	(334.49)	0.0000	4.5800	(919.4805)	0.0000	0.0422	(0.0854)	0.0000	1	(0.0432)	01/06/2025
002335.ZK	12/18/2024	SDB3260858391	(100.00)	3.449	(332.08)	(334.49)	0.0000	4.5800	(919.4805)	0.0000	0.0422	(0.0854)	0.0000	1	(0.0432)	01/06/2025
002335.ZK	12/18/2024	SDB3260858391	(1,800.00)	3.449	(5,977.49)	(6,020.87)	0.0000	4.5800	(919.4805)	0.0000	0.7605	(1.5378)	0.0000	1	(0.7773)	01/06/2025
002335.ZK	12/18/2024	SDB3260858391	(100.00)	3.449	(332.08)	(334.49)	0.0000	4.5800	(919.4805)	0.0000	0.0422	(0.0854)	0.0000	1	(0.0432)	01/06/2025
002335.ZK	12/18/2024	SDB3260858391	(1,670.00)	3.449	(5,545.78)	(5,586.03)	0.0000	4.5800	(919.4805)	0.0000	0.7055	(1.4267)	0.0000	1	(0.7212)	01/06/2025
002335.ZK	12/18/2024	SDB3260858391	(330.00)	3.449	(1,095.87)	(1,103.83)	0.0000	4.5800	(919.4805)	0.0000	0.1394	(0.2819)	0.0000	1	(0.1425)	01/06/2025
002335.ZK	12/17/2024	SDB3260858391	(500.00)	3.4434	(1,660.41)	(1,721.68)	0.0000	4.5800	(919.4805)	0.0000	0.2112	(0.4397)	0.0000	1	(0.2285)	01/06/2025
002335.ZK	12/17/2024	SDB3260858391	(300.00)	3.4434	(996.25)	(1,033.01)	0.0000	4.5800	(919.4805)	0.0000	0.1267	(0.2638)	0.0000	1	(0.1371)	01/06/2025
002335.ZK	12/17/2024	SDB3260858391	(200.00)	3.4434	(664.17)	(688.67)	0.0000	4.5800	(919.4805)	0.0000	0.0845	(0.1759)	0.0000	1	(0.0914)	01/06/2025
002335.ZK	12/17/2024	SDB3260858391	(1,900.00)	3.4434	(6,309.57)	(6,542.39)	0.0000	4.5800	(919.4805)	0.0000	0.8027	(1.6710)	0.0000	1	(0.8683)	01/06/2025
002335.ZK	12/17/2024	SDB3260858391	(500.00)	3.4434	(1,660.41)	(1,721.68)	0.0000	4.5800	(919.4805)	0.0000	0.2112	(0.4397)	0.0000	1	(0.2285)	01/06/2025
002335.ZK	12/17/2024	SDB3260858391	(200.00)	3.4434	(664.17)	(688.67)	0.0000	4.5800	(919.4805)	0.0000	0.0845	(0.1759)	0.0000	1	(0.0914)	01/06/2025
002335.ZK	12/17/2024	SDB3260858391	(100.00)	3.4434	(332.08)	(344.34)	0.0000	4.5800	(919.4805)	0.0000	0.0422	(0.0879)	0.0000	1	(0.0457)	01/06/2025
002335.ZK	12/17/2024	SDB3260858391	(100.00)	3.4434	(332.08)	(344.34)	0.0000	4.5800	(919.4805)	0.0000	0.0422	(0.0879)	0.0000	1	(0.0457)	01/06/2025
002335.ZK	12/17/2024	SDB3260858391	(1,800.00)	3.4434	(5,977.49)	(6,198.06)	0.0000	4.5800	(919.4805)	0.0000	0.7605	(1.5831)	0.0000	1	(0.8226)	01/06/2025
002335.ZK	12/17/2024	SDB3260858391	(100.00)	3.4434	(332.08)	(344.34)	0.0000	4.5800	(919.4805)	0.0000	0.0422	(0.0879)	0.0000	1	(0.0457)	01/06/2025
002335.ZK	12/17/2024	SDB3260858391	(1,670.00)	3.4434	(5,545.78)	(5,750.42)	0.0000	4.5800	(919.4805)	0.0000	0.7055	(1.4687)	0.0000	1	(0.7632)	01/06/2025
002335.ZK	12/17/2024	SDB3260858391	(330.00)	3.4434	(1,095.87)	(1,136.31)	0.0000	4.5800	(919.4805)	0.0000	0.1394	(0.2902)	0.0000	1	(0.1508)	01/06/2025
002335.ZK	12/16/2024	SDB3260858391	(500.00)	3.4754	(1,660.41)	(1,737.72)	0.0000	4.5800	(919.4805)	0.0000	0.2112	(0.4438)	0.0000	1	(0.2326)	01/06/2025
002335.ZK	12/16/2024	SDB3260858391	(300.00)	3.4754	(996.25)	(1,042.63)	0.0000	4.5800	(919.4805)	0.0000	0.1267	(0.2663)	0.0000	1	(0.1396)	01/06/2025
002335.ZK	12/16/2024	SDB3260858391	(200.00)	3.4754	(664.17)	(695.09)	0.0000	4.5800	(919.4805)	0.0000	0.0845	(0.1775)	0.0000	1	(0.0930)	01/06/2025
002335.ZK	12/16/2024	SDB3260858391	(1,900.00)	3.4754	(6,309.57)	(6,603.32)	0.0000	4.5800	(919.4805)	0.0000	0.8027	(1.6866)	0.0000	1	(0.8838)	01/06/2025
002335.ZK	12/16/2024	SDB3260858391	(500.00)	3.4754	(1,660.41)	(1,737.72)	0.0000	4.5800	(919.4805)	0.0000	0.2112	(0.4438)	0.0000	1	(0.2326)	01/06/2025
002335.ZK	12/16/2024	SDB3260858391	(200.00)	3.4754	(664.17)	(695.09)	0.0000	4.5800	(919.4805)	0.0000	0.0845	(0.1775)	0.0000	1	(0.0930)	01/06/2025
002335.ZK	12/16/2024	SDB3260858391	(100.00)	3.4754	(332.08)	(347.54)	0.0000	4.5800	(919.4805)	0.0000	0.0422	(0.0888)	0.0000	1	(0.0465)	01/06/2025
002335.ZK	12/16/2024	SDB3260858391	(100.00)	3.4754	(332.08)	(347.54)	0.0000	4.5800	(919.4805)	0.0000	0.0422	(0.0888)	0.0000	1	(0.0465)	01/06/2025
002335.ZK	12/16/2024	SDB3260858391	(1,800.00)	3.4754	(5,977.49)	(6,255.78)	0.0000	4.5800	(919.4805)	0.0000	0.7605	(1.5978)	0.0000	1	(0.8373)	01/06/2025
002335.ZK	12/16/2024	SDB3260858391	(100.00)	3.4754	(332.08)	(347.54)	0.0000	4.5800	(919.4805)	0.0000	0.0422	(0.0888)	0.0000	1	(0.0465)	01/06/2025
002335.ZK	12/16/2024	SDB3260858391	(1,670.00)	3.4754	(5,545.78)	(5,803.97)	0.0000	4.5800	(919.4805)	0.0000	0.7055	(1.4824)	0.0000	1	(0.7769)	01/06/2025
002335.ZK	12/16/2024	SDB3260858391	(330.00)	3.4754	(1,095.87)	(1,146.89)	0.0000	4.5800	(919.4805)	0.0000	0.1394	(0.2929)	0.0000	1	(0.1535)	01/06/2025
002335.ZK	12/13/2024	SDB3260858391	(500.00)	3.2000	(1,660.41)	(1,600.00)	0.0000	4.5800	(919.4805)	0.0000	0.6337	(1.2260)	0.0000	3	(0.5922)	01/06/2025
002335.ZK	12/13/2024	SDB3260858391	(300.00)	3.2000	(996.25)	(960.00)	0.0000	4.5800	(919.4805)	0.0000	0.3802	(0.7356)	0.0000	3	(0.3553)	01/06/2025
002335.ZK	12/13/2024	SDB3260858391	(200.00)	3.2000	(664.17)	(640.00)	0.0000	4.5800	(919.4805)	0.0000	0.2535	(0.4904)	0.0000	3	(0.2369)	01/06/2025
002335.ZK	12/13/2024	SDB3260858391	(1,900.00)	3.2000	(6,309.57)	(6,080.00)	0.0000	4.5800	(919.4805)	0.0000	2.4082	(4.6587)	0.0000	3	(2.2505)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
XIAMEN KEHUA HENGSHENG CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002335.ZK	12/13/2024	SDB3260858391	(500.00)	3.2000	(1,660.41)	(1,600.00)	0.0000	4.5800	(919.4805)	0.0000	0.6337	(1.2260)	0.0000	3	(0.5922)	01/06/2025
002335.ZK	12/13/2024	SDB3260858391	(200.00)	3.2000	(664.17)	(640.00)	0.0000	4.5800	(919.4805)	0.0000	0.2535	(0.4904)	0.0000	3	(0.2369)	01/06/2025
002335.ZK	12/13/2024	SDB3260858391	(100.00)	3.2000	(332.08)	(320.00)	0.0000	4.5800	(919.4805)	0.0000	0.1267	(0.2452)	0.0000	3	(0.1184)	01/06/2025
002335.ZK	12/13/2024	SDB3260858391	(100.00)	3.2000	(332.08)	(320.00)	0.0000	4.5800	(919.4805)	0.0000	0.1267	(0.2452)	0.0000	3	(0.1184)	01/06/2025
002335.ZK	12/13/2024	SDB3260858391	(1,800.00)	3.2000	(5,977.49)	(5,760.00)	0.0000	4.5800	(919.4805)	0.0000	2.2814	(4.4135)	0.0000	3	(2.1321)	01/06/2025
002335.ZK	12/13/2024	SDB3260858391	(100.00)	3.2000	(332.08)	(320.00)	0.0000	4.5800	(919.4805)	0.0000	0.1267	(0.2452)	0.0000	3	(0.1184)	01/06/2025
002335.ZK	12/13/2024	SDB3260858391	(1,670.00)	3.2000	(5,545.78)	(5,344.00)	0.0000	4.5800	(919.4805)	0.0000	2.1166	(4.0948)	0.0000	3	(1.9781)	01/06/2025
002335.ZK	12/13/2024	SDB3260858391	(330.00)	3.2000	(1,095.87)	(1,056.00)	0.0000	4.5800	(919.4805)	0.0000	0.4183	(0.8091)	0.0000	3	(0.3909)	01/06/2025
002335.ZK	12/12/2024	SDB3260858391	(500.00)	3.1556	(1,660.41)	(1,577.82)	0.0000	4.5800	(919.4805)	0.0000	0.2112	(0.4030)	0.0000	1	(0.1918)	01/06/2025
002335.ZK	12/12/2024	SDB3260858391	(300.00)	3.1556	(996.25)	(946.69)	0.0000	4.5800	(919.4805)	0.0000	0.1267	(0.2418)	0.0000	1	(0.1151)	01/06/2025
002335.ZK	12/12/2024	SDB3260858391	(200.00)	3.1556	(664.17)	(631.13)	0.0000	4.5800	(919.4805)	0.0000	0.0845	(0.1612)	0.0000	1	(0.0767)	01/06/2025
002335.ZK	12/12/2024	SDB3260858391	(1,900.00)	3.1556	(6,309.57)	(5,995.72)	0.0000	4.5800	(919.4805)	0.0000	0.8027	(1.5314)	0.0000	1	(0.7287)	01/06/2025
002335.ZK	12/12/2024	SDB3260858391	(500.00)	3.1556	(1,660.41)	(1,577.82)	0.0000	4.5800	(919.4805)	0.0000	0.2112	(0.4030)	0.0000	1	(0.1918)	01/06/2025
002335.ZK	12/12/2024	SDB3260858391	(200.00)	3.1556	(664.17)	(631.13)	0.0000	4.5800	(919.4805)	0.0000	0.0845	(0.1612)	0.0000	1	(0.0767)	01/06/2025
002335.ZK	12/12/2024	SDB3260858391	(100.00)	3.1556	(332.08)	(315.56)	0.0000	4.5800	(919.4805)	0.0000	0.0422	(0.0806)	0.0000	1	(0.0384)	01/06/2025
002335.ZK	12/12/2024	SDB3260858391	(100.00)	3.1556	(332.08)	(315.56)	0.0000	4.5800	(919.4805)	0.0000	0.0422	(0.0806)	0.0000	1	(0.0384)	01/06/2025
002335.ZK	12/12/2024	SDB3260858391	(1,800.00)	3.1556	(5,977.49)	(5,680.16)	0.0000	4.5800	(919.4805)	0.0000	0.7605	(1.4508)	0.0000	1	(0.6903)	01/06/2025
002335.ZK	12/12/2024	SDB3260858391	(100.00)	3.1556	(332.08)	(315.56)	0.0000	4.5800	(919.4805)	0.0000	0.0422	(0.0806)	0.0000	1	(0.0384)	01/06/2025
002335.ZK	12/12/2024	SDB3260858391	(1,670.00)	3.1556	(5,545.78)	(5,269.92)	0.0000	4.5800	(919.4805)	0.0000	0.7055	(1.3460)	0.0000	1	(0.6405)	01/06/2025
002335.ZK	12/12/2024	SDB3260858391	(330.00)	3.1556	(1,095.87)	(1,041.36)	0.0000	4.5800	(919.4805)	0.0000	0.1394	(0.2660)	0.0000	1	(0.1266)	01/06/2025
002335.ZK	12/11/2024	SDB3260858391	(500.00)	3.2203	(1,660.41)	(1,610.15)	0.0000	4.5800	(919.4805)	0.0000	0.2112	(0.4113)	0.0000	1	(0.2000)	01/06/2025
002335.ZK	12/11/2024	SDB3260858391	(300.00)	3.2203	(996.25)	(966.09)	0.0000	4.5800	(919.4805)	0.0000	0.1267	(0.2468)	0.0000	1	(0.1200)	01/06/2025
002335.ZK	12/11/2024	SDB3260858391	(200.00)	3.2203	(664.17)	(644.06)	0.0000	4.5800	(919.4805)	0.0000	0.0845	(0.1645)	0.0000	1	(0.0800)	01/06/2025
002335.ZK	12/11/2024	SDB3260858391	(1,900.00)	3.2203	(6,309.57)	(6,118.57)	0.0000	4.5800	(919.4805)	0.0000	0.8027	(1.5628)	0.0000	1	(0.7600)	01/06/2025
002335.ZK	12/11/2024	SDB3260858391	(500.00)	3.2203	(1,660.41)	(1,610.15)	0.0000	4.5800	(919.4805)	0.0000	0.2112	(0.4113)	0.0000	1	(0.2000)	01/06/2025
002335.ZK	12/11/2024	SDB3260858391	(200.00)	3.2203	(664.17)	(644.06)	0.0000	4.5800	(919.4805)	0.0000	0.0845	(0.1645)	0.0000	1	(0.0800)	01/06/2025
002335.ZK	12/11/2024	SDB3260858391	(100.00)	3.2203	(332.08)	(322.03)	0.0000	4.5800	(919.4805)	0.0000	0.0422	(0.0823)	0.0000	1	(0.0400)	01/06/2025
002335.ZK	12/11/2024	SDB3260858391	(100.00)	3.2203	(332.08)	(322.03)	0.0000	4.5800	(919.4805)	0.0000	0.0422	(0.0823)	0.0000	1	(0.0400)	01/06/2025
002335.ZK	12/11/2024	SDB3260858391	(1,800.00)	3.2203	(5,977.49)	(5,796.54)	0.0000	4.5800	(919.4805)	0.0000	0.7605	(1.4805)	0.0000	1	(0.7200)	01/06/2025
002335.ZK	12/11/2024	SDB3260858391	(100.00)	3.2203	(332.08)	(322.03)	0.0000	4.5800	(919.4805)	0.0000	0.0422	(0.0823)	0.0000	1	(0.0400)	01/06/2025
002335.ZK	12/11/2024	SDB3260858391	(1,670.00)	3.2203	(5,545.78)	(5,377.90)	0.0000	4.5800	(919.4805)	0.0000	0.7055	(1.3736)	0.0000	1	(0.6680)	01/06/2025
002335.ZK	12/11/2024	SDB3260858391	(330.00)	3.2203	(1,095.87)	(1,062.70)	0.0000	4.5800	(919.4805)	0.0000	0.1394	(0.2714)	0.0000	1	(0.1320)	01/06/2025
002335.ZK	12/10/2024	SDB3260858391	(500.00)	3.2286	(1,660.41)	(1,614.30)	0.0000	4.5800	(919.4805)	0.0000	0.2112	(0.4123)	0.0000	1	(0.2011)	01/06/2025
002335.ZK	12/10/2024	SDB3260858391	(300.00)	3.2286	(996.25)	(968.58)	0.0000	4.5800	(919.4805)	0.0000	0.1267	(0.2474)	0.0000	1	(0.1206)	01/06/2025
002335.ZK	12/10/2024	SDB3260858391	(200.00)	3.2286	(664.17)	(645.72)	0.0000	4.5800	(919.4805)	0.0000	0.0845	(0.1649)	0.0000	1	(0.0804)	01/06/2025
002335.ZK	12/10/2024	SDB3260858391	(1,900.00)	3.2286	(6,309.57)	(6,134.34)	0.0000	4.5800	(919.4805)	0.0000	0.8027	(1.5668)	0.0000	1	(0.7641)	01/06/2025
002335.ZK	12/10/2024	SDB3260858391	(500.00)	3.2286	(1,660.41)	(1,614.30)	0.0000	4.5800	(919.4805)	0.0000	0.2112	(0.4123)	0.0000	1	(0.2011)	01/06/2025
002335.ZK	12/10/2024	SDB3260858391	(200.00)	3.2286	(664.17)	(645.72)	0.0000	4.5800	(919.4805)	0.0000	0.0845	(0.1649)	0.0000	1	(0.0804)	01/06/2025
002335.ZK	12/10/2024	SDB3260858391	(100.00)	3.2286	(332.08)	(322.86)	0.0000	4.5800	(919.4805)	0.0000	0.0422	(0.0825)	0.0000	1	(0.0402)	01/06/2025
002335.ZK	12/10/2024	SDB3260858391	(100.00)	3.2286	(332.08)	(322.86)	0.0000	4.5800	(919.4805)	0.0000	0.0422	(0.0825)	0.0000	1	(0.0402)	01/06/2025
002335.ZK	12/10/2024	SDB3260858391	(1,800.00)	3.2286	(5,977.49)	(5,811.48)	0.0000	4.5800	(919.4805)	0.0000	0.7605	(1.4843)	0.0000	1	(0.7238)	01/06/2025
002335.ZK	12/10/2024	SDB3260858391	(100.00)	3.2286	(332.08)	(322.86)	0.0000	4.5800	(919.4805)	0.0000	0.0422	(0.0825)	0.0000	1	(0.0402)	01/06/2025
002335.ZK	12/10/2024	SDB3260858391	(1,670.00)	3.2286	(5,545.78)	(5,391.76)	0.0000	4.5800	(919.4805)	0.0000	0.7055	(1.3771)	0.0000	1	(0.6716)	01/06/2025
002335.ZK	12/10/2024	SDB3260858391	(330.00)	3.2286	(1,095.87)	(1,065.44)	0.0000	4.5800	(919.4805)	0.0000	0.1394	(0.2721)	0.0000	1	(0.1327)	01/06/2025
002335.ZK	12/09/2024	SDB3260858391	(500.00)	3.1764	(1,660.41)	(1,588.19)	0.0000	4.5800	(919.4805)	0.0000	0.2112	(0.4056)	0.0000	1	(0.1944)	01/06/2025
002335.ZK	12/09/2024	SDB3260858391	(300.00)	3.1764	(996.25)	(952.92)	0.0000	4.5800	(919.4805)	0.0000	0.1267	(0.2434)	0.0000	1	(0.1166)	01/06/2025
002335.ZK	12/09/2024	SDB3260858391	(200.00)	3.1764	(664.17)	(635.28)	0.0000	4.5800	(919.4805)	0.0000	0.0845	(0.1623)	0.0000	1	(0.0778)	01/06/2025
002335.ZK	12/09/2024	SDB3260858391	(1,900.00)	3.1764	(6,309.57)	(6,035.14)	0.0000	4.5800	(919.4805)	0.0000	0.8027	(1.5414)	0.0000	1	(0.7387)	01/06/2025
002335.ZK	12/09/2024	SDB3260858391	(500.00)	3.1764	(1,660.41)	(1,588.19)	0.0000	4.5800	(919.4805)	0.0000	0.2112	(0.4056)	0.0000	1	(0.1944)	01/06/2025
002335.ZK	12/09/2024	SDB3260858391	(200.00)	3.1764	(664.17)	(635.28)	0.0000	4.5800	(919.4805)	0.0000	0.0845	(0.1623)	0.0000	1	(0.0778)	01/06/2025

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

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
XIAMEN KEHUA HENGSHENG CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002335.ZK	12/09/2024	SDB3260858391	(100.00)	3.1764	(332.08)	(317.64)	0.0000	4.5800	(919.4805)	0.0000	0.0422	(0.0811)	0.0000	1	(0.0389)	01/06/2025
002335.ZK	12/09/2024	SDB3260858391	(100.00)	3.1764	(332.08)	(317.64)	0.0000	4.5800	(919.4805)	0.0000	0.0422	(0.0811)	0.0000	1	(0.0389)	01/06/2025
002335.ZK	12/09/2024	SDB3260858391	(1,800.00)	3.1764	(5,977.49)	(5,717.50)	0.0000	4.5800	(919.4805)	0.0000	0.7605	(1.4603)	0.0000	1	(0.6998)	01/06/2025
002335.ZK	12/09/2024	SDB3260858391	(100.00)	3.1764	(332.08)	(317.64)	0.0000	4.5800	(919.4805)	0.0000	0.0422	(0.0811)	0.0000	1	(0.0389)	01/06/2025
002335.ZK	12/09/2024	SDB3260858391	(1,670.00)	3.1764	(5,545.78)	(5,304.57)	0.0000	4.5800	(919.4805)	0.0000	0.7055	(1.3548)	0.0000	1	(0.6493)	01/06/2025
002335.ZK	12/09/2024	SDB3260858391	(330.00)	3.1764	(1,095.87)	(1,048.21)	0.0000	4.5800	(919.4805)	0.0000	0.1394	(0.2677)	0.0000	1	(0.1283)	01/06/2025
002335.ZK	12/06/2024	SDB3260858391	(500.00)	3.2673	(1,660.41)	(1,633.67)	0.0000	4.5800	(919.4805)	0.0000	0.6337	(1.2518)	0.0000	3	(0.6181)	01/06/2025
002335.ZK	12/06/2024	SDB3260858391	(300.00)	3.2673	(996.25)	(980.20)	0.0000	4.5800	(919.4805)	0.0000	0.3802	(0.7511)	0.0000	3	(0.3708)	01/06/2025
002335.ZK	12/06/2024	SDB3260858391	(200.00)	3.2673	(664.17)	(653.47)	0.0000	4.5800	(919.4805)	0.0000	0.2535	(0.5007)	0.0000	3	(0.2472)	01/06/2025
002335.ZK	12/06/2024	SDB3260858391	(1,900.00)	3.2673	(6,309.57)	(6,207.96)	0.0000	4.5800	(919.4805)	0.0000	2.4082	(4.7567)	0.0000	3	(2.3486)	01/06/2025
002335.ZK	12/06/2024	SDB3260858391	(500.00)	3.2673	(1,660.41)	(1,633.67)	0.0000	4.5800	(919.4805)	0.0000	0.6337	(1.2518)	0.0000	3	(0.6181)	01/06/2025
002335.ZK	12/06/2024	SDB3260858391	(200.00)	3.2673	(664.17)	(653.47)	0.0000	4.5800	(919.4805)	0.0000	0.2535	(0.5007)	0.0000	3	(0.2472)	01/06/2025
002335.ZK	12/06/2024	SDB3260858391	(100.00)	3.2673	(332.08)	(326.73)	0.0000	4.5800	(919.4805)	0.0000	0.1267	(0.2504)	0.0000	3	(0.1236)	01/06/2025
002335.ZK	12/06/2024	SDB3260858391	(100.00)	3.2673	(332.08)	(326.73)	0.0000	4.5800	(919.4805)	0.0000	0.1267	(0.2504)	0.0000	3	(0.1236)	01/06/2025
002335.ZK	12/06/2024	SDB3260858391	(1,800.00)	3.2673	(5,977.49)	(5,881.22)	0.0000	4.5800	(919.4805)	0.0000	2.2814	(4.5064)	0.0000	3	(2.2250)	01/06/2025
002335.ZK	12/06/2024	SDB3260858391	(100.00)	3.2673	(332.08)	(326.73)	0.0000	4.5800	(919.4805)	0.0000	0.1267	(0.2504)	0.0000	3	(0.1236)	01/06/2025
002335.ZK	12/06/2024	SDB3260858391	(1,670.00)	3.2673	(5,545.78)	(5,456.47)	0.0000	4.5800	(919.4805)	0.0000	2.1166	(4.1809)	0.0000	3	(2.0643)	01/06/2025
002335.ZK	12/06/2024	SDB3260858391	(330.00)	3.2673	(1,095.87)	(1,078.22)	0.0000	4.5800	(919.4805)	0.0000	0.4183	(0.8262)	0.0000	3	(0.4079)	01/06/2025
002335.ZK	12/05/2024	SDB3260858391	(500.00)	3.3157	(1,660.41)	(1,657.85)	0.0000	4.5800	(919.4805)	0.0000	0.2112	(0.4234)	0.0000	1	(0.2122)	01/06/2025
002335.ZK	12/05/2024	SDB3260858391	(300.00)	3.3157	(996.25)	(994.71)	0.0000	4.5800	(919.4805)	0.0000	0.1267	(0.2541)	0.0000	1	(0.1273)	01/06/2025
002335.ZK	12/05/2024	SDB3260858391	(200.00)	3.3157	(664.17)	(663.14)	0.0000	4.5800	(919.4805)	0.0000	0.0845	(0.1694)	0.0000	1	(0.0849)	01/06/2025
002335.ZK	12/05/2024	SDB3260858391	(1,900.00)	3.3157	(6,309.57)	(6,299.83)	0.0000	4.5800	(919.4805)	0.0000	0.8027	(1.6090)	0.0000	1	(0.8063)	01/06/2025
002335.ZK	12/05/2024	SDB3260858391	(500.00)	3.3157	(1,660.41)	(1,657.85)	0.0000	4.5800	(919.4805)	0.0000	0.2112	(0.4234)	0.0000	1	(0.2122)	01/06/2025
002335.ZK	12/05/2024	SDB3260858391	(200.00)	3.3157	(664.17)	(663.14)	0.0000	4.5800	(919.4805)	0.0000	0.0845	(0.1694)	0.0000	1	(0.0849)	01/06/2025
002335.ZK	12/05/2024	SDB3260858391	(100.00)	3.3157	(332.08)	(331.57)	0.0000	4.5800	(919.4805)	0.0000	0.0422	(0.0847)	0.0000	1	(0.0424)	01/06/2025
002335.ZK	12/05/2024	SDB3260858391	(100.00)	3.3157	(332.08)	(331.57)	0.0000	4.5800	(919.4805)	0.0000	0.0422	(0.0847)	0.0000	1	(0.0424)	01/06/2025
002335.ZK	12/05/2024	SDB3260858391	(1,800.00)	3.3157	(5,977.49)	(5,968.26)	0.0000	4.5800	(919.4805)	0.0000	0.7605	(1.5244)	0.0000	1	(0.7639)	01/06/2025
002335.ZK	12/05/2024	SDB3260858391	(100.00)	3.3157	(332.08)	(331.57)	0.0000	4.5800	(919.4805)	0.0000	0.0422	(0.0847)	0.0000	1	(0.0424)	01/06/2025
002335.ZK	12/05/2024	SDB3260858391	(1,670.00)	3.3157	(5,545.78)	(5,537.22)	0.0000	4.5800	(919.4805)	0.0000	0.7055	(1.4143)	0.0000	1	(0.7087)	01/06/2025
002335.ZK	12/05/2024	SDB3260858391	(330.00)	3.3157	(1,095.87)	(1,094.18)	0.0000	4.5800	(919.4805)	0.0000	0.1394	(0.2795)	0.0000	1	(0.1400)	01/06/2025
002335.ZK	12/04/2024	SDB3260858391	(500.00)	3.3208	(1,660.41)	(1,660.41)	0.0000	4.5800	(919.4805)	0.0000	0.2112	(0.4241)	0.0000	1	(0.2128)	01/06/2025
002335.ZK	12/04/2024	SDB3260858391	(300.00)	3.3208	(996.25)	(996.25)	0.0000	4.5800	(919.4805)	0.0000	0.1267	(0.2545)	0.0000	1	(0.1277)	01/06/2025
002335.ZK	12/04/2024	SDB3260858391	(200.00)	3.3208	(664.17)	(664.17)	0.0000	4.5800	(919.4805)	0.0000	0.0845	(0.1696)	0.0000	1	(0.0851)	01/06/2025
002335.ZK	12/04/2024	SDB3260858391	(1,900.00)	3.3208	(6,309.57)	(6,309.57)	0.0000	4.5800	(919.4805)	0.0000	0.8027	(1.6115)	0.0000	1	(0.8088)	01/06/2025
002335.ZK	12/04/2024	SDB3260858391	(500.00)	3.3208	(1,660.41)	(1,660.41)	0.0000	4.5800	(919.4805)	0.0000	0.2112	(0.4241)	0.0000	1	(0.2128)	01/06/2025
002335.ZK	12/04/2024	SDB3260858391	(200.00)	3.3208	(664.17)	(664.17)	0.0000	4.5800	(919.4805)	0.0000	0.0845	(0.1696)	0.0000	1	(0.0851)	01/06/2025
002335.ZK	12/04/2024	SDB3260858391	(100.00)	3.3208	(332.08)	(332.08)	0.0000	4.5800	(919.4805)	0.0000	0.0422	(0.0848)	0.0000	1	(0.0426)	01/06/2025
002335.ZK	12/04/2024	SDB3260858391	(100.00)	3.3208	(332.08)	(332.08)	0.0000	4.5800	(919.4805)	0.0000	0.0422	(0.0848)	0.0000	1	(0.0426)	01/06/2025
002335.ZK	12/04/2024	SDB3260858391	(1,800.00)	3.3208	(5,977.49)	(5,977.49)	0.0000	4.5800	(919.4805)	0.0000	0.7605	(1.5267)	0.0000	1	(0.7662)	01/06/2025
002335.ZK	12/04/2024	SDB3260858391	(100.00)	3.3208	(332.08)	(332.08)	0.0000	4.5800	(919.4805)	0.0000	0.0422	(0.0848)	0.0000	1	(0.0426)	01/06/2025
002335.ZK	12/04/2024	SDB3260858391	(1,670.00)	3.3208	(5,545.78)	(5,545.78)	0.0000	4.5800	(919.4805)	0.0000	0.7055	(1.4165)	0.0000	1	(0.7109)	01/06/2025
002335.ZK	12/04/2024	SDB3260858391	(330.00)	3.3208	(1,095.87)	(1,095.87)	0.0000	4.5800	(919.4805)	0.0000	0.1394	(0.2799)	0.0000	1	(0.1405)	01/06/2025
TOTAL XIAMEN KEHUA HENGSHENG CO., LTD. CMN CLASS A SERIES NORTHBOUND												137.8338	(348.7903)	0.0000	(210.9566)	

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066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
XIAMEN PORT DEVELOPMENT CO LTD CMN CLASS A SERIES NORTHBOUND																
000905.ZK	01/03/2025	SDB3264649845	(17,100.00)	0.8906	(15,153.16)	(15,229.64)	0.0000	4.3300	(1,750.0000)	0.0000	5.4678	(22.2099)	0.0000	3	(16.7421)	01/06/2025
000905.ZK	01/03/2025	SDB3264649845	(2,300.00)	0.8906	(2,049.84)	(2,048.43)	0.0000	4.3300	(1,750.0000)	0.0000	0.7396	(2.9873)	0.0000	3	(2.2476)	01/06/2025
000905.ZK	01/02/2025	SDB3264649845	(17,100.00)	0.9023	(15,153.16)	(15,429.55)	0.0000	4.3300	(1,750.0000)	0.0000	1.8226	(7.5005)	0.0000	1	(5.6779)	01/06/2025
000905.ZK	01/02/2025	SDB3264649845	(2,300.00)	0.9023	(2,049.84)	(2,075.32)	0.0000	4.3300	(1,750.0000)	0.0000	0.2465	(1.0088)	0.0000	1	(0.7623)	01/06/2025
000905.ZK	12/31/2024	SDB3264649845	(17,100.00)	0.8872	(15,153.16)	(15,170.76)	0.0000	4.3300	(1,750.0000)	0.0000	3.6452	(14.7494)	0.0000	2	(11.1042)	01/06/2025
000905.ZK	12/31/2024	SDB3264649845	(2,300.00)	0.8872	(2,049.84)	(2,040.51)	0.0000	4.3300	(1,750.0000)	0.0000	0.4931	(1.9838)	0.0000	2	(1.4907)	01/06/2025
000905.ZK	12/30/2024	SDB3264649845	(17,100.00)	0.8862	(15,153.16)	(15,153.16)	0.0000	4.3300	(1,750.0000)	0.0000	1.8226	(7.3661)	0.0000	1	(5.5435)	01/06/2025
000905.ZK	12/30/2024	SDB3264649845	(2,300.00)	0.8912	(2,049.84)	(2,049.84)	0.0000	4.3300	(1,750.0000)	0.0000	0.2465	(0.9964)	0.0000	1	(0.7499)	01/06/2025
TOTAL XIAMEN PORT DEVELOPMENT CO LTD CMN CLASS A SERIES NORTHBOUND											14.4840	(58.8022)	0.0000		(44.3183)	

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066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
XIAN INTERNATIONAL MEDICAL INV CMN CLASS A SERIES NORTHBOUND																
000516.ZK	01/03/2025	SDB3262800262	(100.00)	0.7360	(84.56)	(73.60)	0.0000	4.3300	(249.0568)	0.0000	0.0305	(0.0153)	0.0000	3	0.0152	01/06/2025
000516.ZK	01/03/2025	SDB3262800262	(39,100.00)	0.7360	(33,501.23)	(28,778.69)	0.0000	4.3300	(249.0568)	0.0000	12.0884	(5.9729)	0.0000	3	6.1154	01/06/2025
000516.ZK	01/03/2025	SDB3262800262	(11,164.00)	0.7360	(9,565.42)	(8,217.02)	0.0000	4.3300	(249.0568)	0.0000	3.4515	(1.7054)	0.0000	3	1.7461	01/06/2025
000516.ZK	01/02/2025	SDB3262800262	(100.00)	0.7599	(84.56)	(75.99)	0.0000	4.3300	(249.0568)	0.0000	0.0102	(0.0053)	0.0000	1	0.0049	01/06/2025
000516.ZK	01/02/2025	SDB3262800262	(39,100.00)	0.7599	(33,501.23)	(29,712.68)	0.0000	4.3300	(249.0568)	0.0000	4.0295	(2.0556)	0.0000	1	1.9739	01/06/2025
000516.ZK	01/02/2025	SDB3262800262	(11,164.00)	0.7599	(9,565.42)	(8,483.69)	0.0000	4.3300	(249.0568)	0.0000	1.1505	(0.5869)	0.0000	1	0.5636	01/06/2025
000516.ZK	12/31/2024	SDB3262800262	(100.00)	0.7722	(84.56)	(77.22)	0.0000	4.3300	(249.0568)	0.0000	0.0203	(0.0107)	0.0000	2	0.0097	01/06/2025
000516.ZK	12/31/2024	SDB3262800262	(39,100.00)	0.7722	(33,501.23)	(30,192.00)	0.0000	4.3300	(249.0568)	0.0000	8.0589	(4.1775)	0.0000	2	3.8814	01/06/2025
000516.ZK	12/31/2024	SDB3262800262	(11,164.00)	0.7722	(9,565.42)	(8,620.55)	0.0000	4.3300	(249.0568)	0.0000	2.3010	(1.1928)	0.0000	2	1.1082	01/06/2025
000516.ZK	12/30/2024	SDB3262800262	(100.00)	0.7679	(84.56)	(76.79)	0.0000	4.3300	(249.0568)	0.0000	0.0102	(0.0053)	0.0000	1	0.0049	01/06/2025
000516.ZK	12/30/2024	SDB3262800262	(39,100.00)	0.7679	(33,501.23)	(30,026.06)	0.0000	4.3300	(249.0568)	0.0000	4.0295	(2.0773)	0.0000	1	1.9522	01/06/2025
000516.ZK	12/30/2024	SDB3262800262	(11,164.00)	0.7679	(9,565.42)	(8,573.17)	0.0000	4.3300	(249.0568)	0.0000	1.1505	(0.5931)	0.0000	1	0.5574	01/06/2025
000516.ZK	12/27/2024	SDB3262800262	(100.00)	0.8005	(84.56)	(80.05)	0.0000	4.3300	(249.0568)	0.0000	0.0305	(0.0166)	0.0000	3	0.0139	01/06/2025
000516.ZK	12/27/2024	SDB3262800262	(39,100.00)	0.8005	(33,501.23)	(31,299.28)	0.0000	4.3300	(249.0568)	0.0000	12.0884	(6.4961)	0.0000	3	5.5923	01/06/2025
000516.ZK	12/27/2024	SDB3262800262	(11,164.00)	0.8005	(9,565.42)	(8,936.70)	0.0000	4.3300	(249.0568)	0.0000	3.4515	(1.8548)	0.0000	3	1.5967	01/06/2025
000516.ZK	12/26/2024	SDB3262800262	(100.00)	0.8080	(84.56)	(80.80)	0.0000	4.3300	(249.0568)	0.0000	0.0102	(0.0056)	0.0000	1	0.0046	01/06/2025
000516.ZK	12/26/2024	SDB3262800262	(39,100.00)	0.8080	(33,501.23)	(31,594.32)	0.0000	4.3300	(249.0568)	0.0000	4.0295	(2.1858)	0.0000	1	1.8437	01/06/2025
000516.ZK	12/26/2024	SDB3262800262	(11,164.00)	0.8080	(9,565.42)	(9,020.95)	0.0000	4.3300	(249.0568)	0.0000	1.1505	(0.6241)	0.0000	1	0.5264	01/06/2025
000516.ZK	12/24/2024	SDB3262800262	(100.00)	0.8080	(84.56)	(80.80)	0.0000	4.3300	(249.0568)	0.0000	0.0203	(0.0112)	0.0000	2	0.0092	01/06/2025
000516.ZK	12/24/2024	SDB3262800262	(39,100.00)	0.8080	(33,501.23)	(31,594.32)	0.0000	4.3300	(249.0568)	0.0000	8.0589	(4.3715)	0.0000	2	3.6874	01/06/2025
000516.ZK	12/24/2024	SDB3262800262	(11,164.00)	0.8080	(9,565.42)	(9,020.95)	0.0000	4.3300	(249.0568)	0.0000	2.3010	(1.2482)	0.0000	2	1.0528	01/06/2025
000516.ZK	12/23/2024	SDB3262800262	(100.00)	0.8216	(84.56)	(82.16)	0.0000	4.3300	(250.1840)	0.0000	0.0102	(0.0057)	0.0000	1	0.0045	01/06/2025
000516.ZK	12/23/2024	SDB3262800262	(39,100.00)	0.8216	(33,501.23)	(32,125.65)	0.0000	4.3300	(250.1840)	0.0000	4.0295	(2.2326)	0.0000	1	1.7969	01/06/2025
000516.ZK	12/23/2024	SDB3262800262	(11,164.00)	0.8216	(9,565.42)	(9,172.65)	0.0000	4.3300	(250.1840)	0.0000	1.1505	(0.6375)	0.0000	1	0.5130	01/06/2025
000516.ZK	12/23/2024	SDB3262800262	(44,700.00)	0.8216	(38,299.36)	(36,726.77)	0.0000	4.3300	(250.1840)	0.0000	4.6066	(2.5523)	0.0000	1	2.0542	01/06/2025
000516.ZK	12/20/2024	SDB3262800262	(100.00)	0.7995	(84.56)	(79.95)	0.0000	4.3300	(250.1840)	0.0000	0.0305	(0.0167)	0.0000	3	0.0138	01/06/2025
000516.ZK	12/20/2024	SDB3262800262	(39,100.00)	0.7995	(33,501.23)	(31,261.35)	0.0000	4.3300	(250.1840)	0.0000	12.0884	(6.5176)	0.0000	3	5.5708	01/06/2025
000516.ZK	12/20/2024	SDB3262800262	(11,164.00)	0.7995	(9,565.42)	(8,925.87)	0.0000	4.3300	(250.1840)	0.0000	3.4515	(1.8609)	0.0000	3	1.5906	01/06/2025
000516.ZK	12/20/2024	SDB3262800262	(44,700.00)	0.7995	(38,299.36)	(35,738.68)	0.0000	4.3300	(250.1840)	0.0000	13.8197	(7.4510)	0.0000	3	6.3686	01/06/2025
000516.ZK	12/19/2024	SDB3262800262	(100.00)	0.8412	(84.56)	(84.12)	0.0000	4.5800	(250.1840)	0.0000	0.0108	(0.0058)	0.0000	1	0.0049	01/06/2025
000516.ZK	12/19/2024	SDB3262800262	(39,100.00)	0.8412	(33,501.23)	(32,890.29)	0.0000	4.5800	(250.1840)	0.0000	4.2621	(2.2857)	0.0000	1	1.9764	01/06/2025
000516.ZK	12/19/2024	SDB3262800262	(11,164.00)	0.8412	(9,565.42)	(9,390.98)	0.0000	4.5800	(250.1840)	0.0000	1.2169	(0.6526)	0.0000	1	0.5643	01/06/2025
000516.ZK	12/19/2024	SDB3262800262	(44,700.00)	0.8412	(38,299.36)	(37,600.92)	0.0000	4.5800	(250.1840)	0.0000	4.8725	(2.6131)	0.0000	1	2.2594	01/06/2025
000516.ZK	12/18/2024	SDB3262800262	(100.00)	0.8273	(84.56)	(82.73)	0.0000	4.5800	(250.1840)	0.0000	0.0108	(0.0057)	0.0000	1	0.0050	01/06/2025
000516.ZK	12/18/2024	SDB3262800262	(39,100.00)	0.8273	(33,501.23)	(32,347.98)	0.0000	4.5800	(250.1840)	0.0000	4.2621	(2.2480)	0.0000	1	2.0141	01/06/2025
000516.ZK	12/18/2024	SDB3262800262	(11,164.00)	0.8273	(9,565.42)	(9,236.13)	0.0000	4.5800	(250.1840)	0.0000	1.2169	(0.6419)	0.0000	1	0.5751	01/06/2025
000516.ZK	12/18/2024	SDB3262800262	(44,700.00)	0.8273	(38,299.36)	(36,980.94)	0.0000	4.5800	(250.1840)	0.0000	4.8725	(2.5700)	0.0000	1	2.3025	01/06/2025
000516.ZK	12/17/2024	SDB3262800262	(100.00)	0.8505	(84.56)	(85.05)	0.0000	4.5800	(250.1840)	0.0000	0.0108	(0.0059)	0.0000	1	0.0048	01/06/2025
000516.ZK	12/17/2024	SDB3262800262	(39,100.00)	0.8505	(33,501.23)	(33,255.29)	0.0000	4.5800	(250.1840)	0.0000	4.2621	(2.3111)	0.0000	1	1.9510	01/06/2025
000516.ZK	12/17/2024	SDB3262800262	(11,164.00)	0.8505	(9,565.42)	(9,495.19)	0.0000	4.5800	(250.1840)	0.0000	1.2169	(0.6599)	0.0000	1	0.5571	01/06/2025
000516.ZK	12/17/2024	SDB3262800262	(44,700.00)	0.8505	(38,299.36)	(38,018.20)	0.0000	4.5800	(250.1840)	0.0000	4.8725	(2.6421)	0.0000	1	2.2304	01/06/2025
000516.ZK	12/16/2024	SDB3262800262	(100.00)	0.8475	(84.56)	(84.75)	0.0000	4.5800	(250.1840)	0.0000	0.0108	(0.0059)	0.0000	1	0.0049	01/06/2025
000516.ZK	12/16/2024	SDB3262800262	(39,100.00)	0.8475	(33,501.23)	(33,137.21)	0.0000	4.5800	(250.1840)	0.0000	4.2621	(2.3029)	0.0000	1	1.9592	01/06/2025
000516.ZK	12/16/2024	SDB3262800262	(11,164.00)	0.8475	(9,565.42)	(9,461.48)	0.0000	4.5800	(250.1840)	0.0000	1.2169	(0.6575)	0.0000	1	0.5594	01/06/2025
000516.ZK	12/16/2024	SDB3262800262	(44,700.00)	0.8475	(38,299.36)	(37,883.21)	0.0000	4.5800	(250.1840)	0.0000	4.8725	(2.6327)	0.0000	1	2.2398	01/06/2025
000516.ZK	12/13/2024	SDB3262800262	(100.00)	0.8462	(84.56)	(84.62)	0.0000	4.5800	(250.1840)	0.0000	0.0323	(0.0176)	0.0000	3	0.0146	01/06/2025
000516.ZK	12/13/2024	SDB3262800262	(39,100.00)	0.8462	(33,501.23)	(33,088.26)	0.0000	4.5800	(250.1840)	0.0000	12.7863	(6.8985)	0.0000	3	5.8878	01/06/2025
000516.ZK	12/13/2024	SDB3262800262	(11,164.00)	0.8462	(9,565.42)	(9,447.50)	0.0000	4.5800	(250.1840)	0.0000	3.6508	(1.9697)	0.0000	3	1.6811	01/06/2025
000516.ZK	12/13/2024	SDB3262800262	(44,700.00)	0.8462	(38,299.36)	(37,827.24)	0.0000	4.5800	(250.1840)	0.0000	14.6176	(7.8865)	0.0000	3	6.7311	01/06/2025
000516.ZK	12/12/2024	SDB3262800262	(100.00)	0.8434	(84.56)	(84.34)	0.0000	4.5800	(250.1840)	0.0000	0.0108	(0.0059)	0.0000	1	0.0049	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
XIAN INTERNATIONAL MEDICAL INV CMN CLASS A SERIES NORTHBOUND (Cont.)																
000516.ZK	12/12/2024	SDB3262800262	(39,100.00)	0.8434	(33,501.23)	(32,977.92)	0.0000	4.5800	(250.1840)	0.0000	4.2621	(2.2918)	0.0000	1	1.9703	01/06/2025
000516.ZK	12/12/2024	SDB3262800262	(11,164.00)	0.8434	(9,565.42)	(9,416.00)	0.0000	4.5800	(250.1840)	0.0000	1.2169	(0.6544)	0.0000	1	0.5626	01/06/2025
000516.ZK	12/12/2024	SDB3262800262	(44,700.00)	0.8434	(38,299.36)	(37,701.10)	0.0000	4.5800	(250.1840)	0.0000	4.8725	(2.6201)	0.0000	1	2.2525	01/06/2025
000516.ZK	12/11/2024	SDB3262800262	(100.00)	0.8536	(84.56)	(85.36)	0.0000	4.5800	(250.1840)	0.0000	0.0108	(0.0059)	0.0000	1	0.0048	01/06/2025
000516.ZK	12/11/2024	SDB3262800262	(39,100.00)	0.8536	(33,501.23)	(33,375.99)	0.0000	4.5800	(250.1840)	0.0000	4.2621	(2.3195)	0.0000	1	1.9426	01/06/2025
000516.ZK	12/11/2024	SDB3262800262	(11,164.00)	0.8536	(9,565.42)	(9,529.66)	0.0000	4.5800	(250.1840)	0.0000	1.2169	(0.6623)	0.0000	1	0.5547	01/06/2025
000516.ZK	12/11/2024	SDB3262800262	(44,700.00)	0.8536	(38,299.36)	(38,156.19)	0.0000	4.5800	(250.1840)	0.0000	4.8725	(2.6517)	0.0000	1	2.2208	01/06/2025
000516.ZK	12/10/2024	SDB3262800262	(100.00)	0.8494	(84.56)	(84.94)	0.0000	4.5800	(250.1840)	0.0000	0.0108	(0.0059)	0.0000	1	0.0049	01/06/2025
000516.ZK	12/10/2024	SDB3262800262	(39,100.00)	0.8494	(33,501.23)	(33,212.09)	0.0000	4.5800	(250.1840)	0.0000	4.2621	(2.3081)	0.0000	1	1.9540	01/06/2025
000516.ZK	12/10/2024	SDB3262800262	(11,164.00)	0.8494	(9,565.42)	(9,482.86)	0.0000	4.5800	(250.1840)	0.0000	1.2169	(0.6590)	0.0000	1	0.5579	01/06/2025
000516.ZK	12/10/2024	SDB3262800262	(44,700.00)	0.8494	(38,299.36)	(37,968.81)	0.0000	4.5800	(250.1840)	0.0000	4.8725	(2.6387)	0.0000	1	2.2339	01/06/2025
000516.ZK	12/09/2024	SDB3262800262	(100.00)	0.8305	(84.56)	(83.05)	0.0000	4.5800	(250.1840)	0.0000	0.0108	(0.0058)	0.0000	1	0.0050	01/06/2025
000516.ZK	12/09/2024	SDB3262800262	(39,100.00)	0.8305	(33,501.23)	(32,471.53)	0.0000	4.5800	(250.1840)	0.0000	4.2621	(2.2566)	0.0000	1	2.0055	01/06/2025
000516.ZK	12/09/2024	SDB3262800262	(11,164.00)	0.8305	(9,565.42)	(9,271.41)	0.0000	4.5800	(250.1840)	0.0000	1.2169	(0.6443)	0.0000	1	0.5726	01/06/2025
000516.ZK	12/09/2024	SDB3262800262	(44,700.00)	0.8305	(38,299.36)	(37,122.19)	0.0000	4.5800	(250.1840)	0.0000	4.8725	(2.5798)	0.0000	1	2.2927	01/06/2025
000516.ZK	12/06/2024	SDB3262800262	(100.00)	0.8466	(84.56)	(84.66)	0.0000	4.5800	(250.1840)	0.0000	0.0323	(0.0177)	0.0000	3	0.0146	01/06/2025
000516.ZK	12/06/2024	SDB3262800262	(39,100.00)	0.8466	(33,501.23)	(33,103.35)	0.0000	4.5800	(250.1840)	0.0000	12.7863	(6.9016)	0.0000	3	5.8847	01/06/2025
000516.ZK	12/06/2024	SDB3262800262	(11,164.00)	0.8466	(9,565.42)	(9,451.81)	0.0000	4.5800	(250.1840)	0.0000	3.6508	(1.9706)	0.0000	3	1.6802	01/06/2025
000516.ZK	12/06/2024	SDB3262800262	(44,700.00)	0.8466	(38,299.36)	(37,844.50)	0.0000	4.5800	(250.1840)	0.0000	14.6176	(7.8901)	0.0000	3	6.7275	01/06/2025
000516.ZK	12/05/2024	SDB3262800262	(39,100.00)	0.8591	(33,501.23)	(33,591.47)	0.0000	4.5800	(249.4998)	0.0000	4.2621	(2.3281)	0.0000	1	1.9340	01/06/2025
000516.ZK	12/05/2024	SDB3262800262	(11,164.00)	0.8591	(9,565.42)	(9,591.18)	0.0000	4.5800	(249.4998)	0.0000	1.2169	(0.6647)	0.0000	1	0.5522	01/06/2025
000516.ZK	12/05/2024	SDB3262800262	(44,700.00)	0.8591	(38,299.36)	(38,402.53)	0.0000	4.5800	(249.4998)	0.0000	4.8725	(2.6615)	0.0000	1	2.2110	01/06/2025
000516.ZK	12/04/2024	SDB3262800262	(39,100.00)	0.8568	(33,501.23)	(33,501.23)	0.0000	4.5800	(249.4998)	0.0000	4.2621	(2.3218)	0.0000	1	1.9403	01/06/2025
000516.ZK	12/04/2024	SDB3262800262	(11,164.00)	0.8568	(9,565.42)	(9,565.42)	0.0000	4.5800	(249.4998)	0.0000	1.2169	(0.6629)	0.0000	1	0.5540	01/06/2025
000516.ZK	12/04/2024	SDB3262800262	(44,700.00)	0.8568	(38,299.36)	(38,299.36)	0.0000	4.5800	(249.4998)	0.0000	4.8725	(2.6544)	0.0000	1	2.2182	01/06/2025
TOTAL XIAN INTERNATIONAL MEDICAL INV CMN CLASS A SERIES NORTHBOUND											272.4341	(145.8825)	0.0000		126.5516	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
XIANHE CO.,LTD. CMN CLASS A SERIES NORTHBOUND																
603733.SH	01/03/2025	SDB3260122906	(3,100.00)	2.8579	(8,894.86)	(8,859.57)	0.0000	4.3300	(1,015.5945)	0.0000	3.2096	(7.4981)	0.0000	3	(4.2885)	01/06/2025
603733.SH	01/03/2025	SDB3260122906	(200.00)	2.8579	(574.61)	(571.59)	0.0000	4.3300	(1,015.5945)	0.0000	0.2073	(0.4837)	0.0000	3	(0.2764)	01/06/2025
603733.SH	01/03/2025	SDB3260122906	(100.00)	2.8579	(283.25)	(285.79)	0.0000	4.3300	(1,015.5945)	0.0000	0.1022	(0.2419)	0.0000	3	(0.1397)	01/06/2025
603733.SH	01/03/2025	SDB3260122906	(1,800.00)	2.8579	(5,086.25)	(5,144.26)	0.0000	4.3300	(1,015.5945)	0.0000	1.8353	(4.3537)	0.0000	3	(2.5185)	01/06/2025
603733.SH	01/03/2025	SDB3260122906	(1,900.00)	2.8579	(5,104.37)	(5,430.06)	0.0000	4.3300	(1,015.5945)	0.0000	1.8418	(4.5956)	0.0000	3	(2.7538)	01/06/2025
603733.SH	01/03/2025	SDB3260122906	(200.00)	2.8579	(537.30)	(571.59)	0.0000	4.3300	(1,015.5945)	0.0000	0.1939	(0.4837)	0.0000	3	(0.2899)	01/06/2025
603733.SH	01/03/2025	SDB3260122906	(300.00)	2.8579	(805.95)	(857.38)	0.0000	4.3300	(1,015.5945)	0.0000	0.2908	(0.7256)	0.0000	3	(0.4348)	01/06/2025
603733.SH	01/03/2025	SDB3260122906	(800.00)	2.8579	(2,149.21)	(2,286.34)	0.0000	4.3300	(1,015.5945)	0.0000	0.7755	(1.9350)	0.0000	3	(1.1595)	01/06/2025
603733.SH	01/03/2025	SDB3260122906	(3,900.00)	2.8579	(10,477.39)	(11,145.91)	0.0000	4.3300	(1,015.5945)	0.0000	3.7806	(9.4331)	0.0000	3	(5.6525)	01/06/2025
603733.SH	01/03/2025	SDB3260122906	(5,600.00)	2.8579	(15,044.46)	(16,004.38)	0.0000	4.3300	(1,015.5945)	0.0000	5.4285	(13.5450)	0.0000	3	(8.1164)	01/06/2025
603733.SH	01/03/2025	SDB3260122906	(3,100.00)	2.8579	(8,328.18)	(8,859.57)	0.0000	4.3300	(1,015.5945)	0.0000	3.0051	(7.4981)	0.0000	3	(4.4930)	01/06/2025
603733.SH	01/03/2025	SDB3260122906	(4,000.00)	2.8579	(10,746.04)	(11,431.70)	0.0000	4.3300	(1,015.5945)	0.0000	3.8775	(9.6750)	0.0000	3	(5.7974)	01/06/2025
603733.SH	01/03/2025	SDB3260122906	(2,500.00)	2.8579	(6,716.28)	(7,144.81)	0.0000	4.3300	(1,015.5945)	0.0000	2.4235	(6.0469)	0.0000	3	(3.6234)	01/06/2025
603733.SH	01/03/2025	SDB3260122906	(300.00)	2.8579	(805.95)	(857.38)	0.0000	4.3300	(1,015.5945)	0.0000	0.2908	(0.7256)	0.0000	3	(0.4348)	01/06/2025
603733.SH	01/03/2025	SDB3260122906	(1,400.00)	2.8579	(3,761.12)	(4,001.09)	0.0000	4.3300	(1,015.5945)	0.0000	1.3571	(3.3862)	0.0000	3	(2.0291)	01/06/2025
603733.SH	01/03/2025	SDB3260122906	(2,200.00)	2.8579	(5,910.32)	(6,287.43)	0.0000	4.3300	(1,015.5945)	0.0000	2.1326	(5.3212)	0.0000	3	(3.1886)	01/06/2025
603733.SH	01/03/2025	SDB3260122906	(5,800.00)	2.8579	(15,581.76)	(16,575.97)	0.0000	4.3300	(1,015.5945)	0.0000	5.6224	(14.0287)	0.0000	3	(8.4063)	01/06/2025
603733.SH	01/03/2025	SDB3260122906	(2,800.00)	2.8579	(7,522.23)	(8,002.19)	0.0000	4.3300	(1,015.5945)	0.0000	2.7143	(6.7725)	0.0000	3	(4.0582)	01/06/2025
603733.SH	01/03/2025	SDB3260122906	(400.00)	2.8579	(1,074.60)	(1,143.17)	0.0000	4.3300	(1,015.5945)	0.0000	0.3878	(0.9675)	0.0000	3	(0.5797)	01/06/2025
603733.SH	01/03/2025	SDB3260122906	(14,200.00)	2.8579	(38,148.46)	(40,582.53)	0.0000	4.3300	(1,015.5945)	0.0000	13.7652	(34.3462)	0.0000	3	(20.5809)	01/06/2025
603733.SH	01/03/2025	SDB3260122906	(1,600.00)	2.8579	(4,298.42)	(4,572.68)	0.0000	4.3300	(1,015.5945)	0.0000	1.5510	(3.8700)	0.0000	3	(2.3190)	01/06/2025
603733.SH	01/03/2025	SDB3260122906	(4,600.00)	2.8579	(12,357.95)	(13,146.45)	0.0000	4.3300	(1,015.5945)	0.0000	4.4592	(11.1262)	0.0000	3	(6.6671)	01/06/2025
603733.SH	01/03/2025	SDB3260122906	(1,300.00)	2.8579	(3,492.46)	(3,715.30)	0.0000	4.3300	(1,015.5945)	0.0000	1.2602	(3.1444)	0.0000	3	(1.8842)	01/06/2025
603733.SH	01/03/2025	SDB3260122906	(800.00)	2.8579	(2,149.21)	(2,286.34)	0.0000	4.3300	(1,015.5945)	0.0000	0.7755	(1.9350)	0.0000	3	(1.1595)	01/06/2025
603733.SH	01/03/2025	SDB3260122906	(1,900.00)	2.8579	(5,104.37)	(5,430.06)	0.0000	4.3300	(1,015.5945)	0.0000	1.8418	(4.5956)	0.0000	3	(2.7538)	01/06/2025
603733.SH	01/03/2025	SDB3260122906	(700.00)	2.8579	(1,880.56)	(2,000.55)	0.0000	4.3300	(1,015.5945)	0.0000	0.6786	(1.6931)	0.0000	3	(1.0146)	01/06/2025
603733.SH	01/03/2025	SDB3260122906	(200.00)	2.8579	(537.30)	(571.59)	0.0000	4.3300	(1,015.5945)	0.0000	0.1939	(0.4837)	0.0000	3	(0.2899)	01/06/2025
603733.SH	01/03/2025	SDB3260122906	(2,000.00)	2.8579	(5,373.02)	(5,715.85)	0.0000	4.3300	(1,015.5945)	0.0000	1.9388	(4.8375)	0.0000	3	(2.8987)	01/06/2025
603733.SH	01/03/2025	SDB3260122906	(1,100.00)	2.8579	(2,955.16)	(3,143.72)	0.0000	4.3300	(1,015.5945)	0.0000	1.0663	(2.6606)	0.0000	3	(1.5943)	01/06/2025
603733.SH	01/03/2025	SDB3260122906	(5,500.00)	2.8579	(14,775.81)	(15,718.59)	0.0000	4.3300	(1,015.5945)	0.0000	5.3316	(13.3031)	0.0000	3	(7.9715)	01/06/2025
603733.SH	01/03/2025	SDB3260122906	(1,900.00)	2.8579	(5,104.37)	(5,430.06)	0.0000	4.3300	(1,015.5945)	0.0000	1.8418	(4.5956)	0.0000	3	(2.7538)	01/06/2025
603733.SH	01/03/2025	SDB3260122906	(300.00)	2.8579	(805.95)	(857.38)	0.0000	4.3300	(1,015.5945)	0.0000	0.2908	(0.7256)	0.0000	3	(0.4348)	01/06/2025
603733.SH	01/03/2025	SDB3260122906	(5,000.00)	2.8579	(13,432.55)	(14,289.63)	0.0000	4.3300	(1,015.5945)	0.0000	4.8469	(12.0937)	0.0000	3	(7.2468)	01/06/2025
603733.SH	01/03/2025	SDB3260122906	(10,900.00)	2.8579	(29,282.97)	(31,151.38)	0.0000	4.3300	(1,015.5945)	0.0000	10.5663	(26.3643)	0.0000	3	(15.7980)	01/06/2025
603733.SH	01/03/2025	SDB3260122906	(100.00)	2.8579	(268.65)	(285.79)	0.0000	4.3300	(1,015.5945)	0.0000	0.0969	(0.2419)	0.0000	3	(0.1449)	01/06/2025
603733.SH	01/02/2025	SDB3260122906	(100.00)	2.8370	(283.25)	(283.70)	0.0000	4.3300	(990.2746)	0.0000	0.0341	(0.0780)	0.0000	1	(0.0440)	01/06/2025
603733.SH	01/02/2025	SDB3260122906	(1,800.00)	2.8370	(5,086.25)	(5,106.63)	0.0000	4.3300	(990.2746)	0.0000	0.6118	(1.4047)	0.0000	1	(0.7929)	01/06/2025
603733.SH	01/02/2025	SDB3260122906	(1,900.00)	2.8370	(5,104.37)	(5,390.33)	0.0000	4.3300	(990.2746)	0.0000	0.6139	(1.4828)	0.0000	1	(0.8688)	01/06/2025
603733.SH	01/02/2025	SDB3260122906	(200.00)	2.8370	(537.30)	(567.40)	0.0000	4.3300	(990.2746)	0.0000	0.0646	(0.1561)	0.0000	1	(0.0915)	01/06/2025
603733.SH	01/02/2025	SDB3260122906	(300.00)	2.8370	(805.95)	(851.10)	0.0000	4.3300	(990.2746)	0.0000	0.0969	(0.2341)	0.0000	1	(0.1372)	01/06/2025
603733.SH	01/02/2025	SDB3260122906	(800.00)	2.8370	(2,149.21)	(2,269.61)	0.0000	4.3300	(990.2746)	0.0000	0.2585	(0.6243)	0.0000	1	(0.3658)	01/06/2025
603733.SH	01/02/2025	SDB3260122906	(3,900.00)	2.8370	(10,477.39)	(11,064.36)	0.0000	4.3300	(990.2746)	0.0000	1.2602	(3.0435)	0.0000	1	(1.7833)	01/06/2025
603733.SH	01/02/2025	SDB3260122906	(5,600.00)	2.8370	(15,044.46)	(15,887.28)	0.0000	4.3300	(990.2746)	0.0000	1.8095	(4.3702)	0.0000	1	(2.5607)	01/06/2025
603733.SH	01/02/2025	SDB3260122906	(3,100.00)	2.8370	(8,328.18)	(8,794.75)	0.0000	4.3300	(990.2746)	0.0000	1.0017	(2.4192)	0.0000	1	(1.4175)	01/06/2025
603733.SH	01/02/2025	SDB3260122906	(4,000.00)	2.8370	(10,746.04)	(11,348.06)	0.0000	4.3300	(990.2746)	0.0000	1.2925	(3.1216)	0.0000	1	(1.8291)	01/06/2025
603733.SH	01/02/2025	SDB3260122906	(2,500.00)	2.8370	(6,716.28)	(7,092.54)	0.0000	4.3300	(990.2746)	0.0000	0.8078	(1.9510)	0.0000	1	(1.1432)	01/06/2025
603733.SH	01/02/2025	SDB3260122906	(300.00)	2.8370	(805.95)	(851.10)	0.0000	4.3300	(990.2746)	0.0000	0.0969	(0.2341)	0.0000	1	(0.1372)	01/06/2025
603733.SH	01/02/2025	SDB3260122906	(1,400.00)	2.8370	(3,761.12)	(3,971.82)	0.0000	4.3300	(990.2746)	0.0000	0.4524	(1.0926)	0.0000	1	(0.6402)	01/06/2025
603733.SH	01/02/2025	SDB3260122906	(2,200.00)	2.8370	(5,910.32)	(6,241.43)	0.0000	4.3300	(990.2746)	0.0000	0.7109	(1.7169)	0.0000	1	(1.0060)	01/06/2025
603733.SH	01/02/2025	SDB3260122906	(5,800.00)	2.8370	(15,581.76)	(16,454.69)	0.0000	4.3300	(990.2746)	0.0000	1.8741	(4.5263)	0.0000	1	(2.6522)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
XIANHE CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603733.SH	01/02/2025	SDB3260122906	(2,800.00)	2.8370	(7,522.23)	(7,943.64)	0.0000	4.3300	(990.2746)	0.0000	0.9048	(2.1851)	0.0000	1	(1.2804)	01/06/2025
603733.SH	01/02/2025	SDB3260122906	(400.00)	2.8370	(1,074.60)	(1,134.81)	0.0000	4.3300	(990.2746)	0.0000	0.1293	(0.3122)	0.0000	1	(0.1829)	01/06/2025
603733.SH	01/02/2025	SDB3260122906	(14,200.00)	2.8370	(38,148.46)	(40,285.61)	0.0000	4.3300	(990.2746)	0.0000	4.5884	(11.0816)	0.0000	1	(6.4932)	01/06/2025
603733.SH	01/02/2025	SDB3260122906	(1,600.00)	2.8370	(4,298.42)	(4,539.22)	0.0000	4.3300	(990.2746)	0.0000	0.5170	(1.2486)	0.0000	1	(0.7316)	01/06/2025
603733.SH	01/02/2025	SDB3260122906	(4,600.00)	2.8370	(12,357.95)	(13,050.27)	0.0000	4.3300	(990.2746)	0.0000	1.4864	(3.5898)	0.0000	1	(2.1034)	01/06/2025
603733.SH	01/02/2025	SDB3260122906	(1,300.00)	2.8370	(3,492.46)	(3,688.12)	0.0000	4.3300	(990.2746)	0.0000	0.4201	(1.0145)	0.0000	1	(0.5944)	01/06/2025
603733.SH	01/02/2025	SDB3260122906	(800.00)	2.8370	(2,149.21)	(2,269.61)	0.0000	4.3300	(990.2746)	0.0000	0.2585	(0.6243)	0.0000	1	(0.3658)	01/06/2025
603733.SH	01/02/2025	SDB3260122906	(1,900.00)	2.8370	(5,104.37)	(5,390.33)	0.0000	4.3300	(990.2746)	0.0000	0.6139	(1.4828)	0.0000	1	(0.8688)	01/06/2025
603733.SH	01/02/2025	SDB3260122906	(700.00)	2.8370	(1,880.56)	(1,985.91)	0.0000	4.3300	(990.2746)	0.0000	0.2262	(0.5463)	0.0000	1	(0.3201)	01/06/2025
603733.SH	01/02/2025	SDB3260122906	(200.00)	2.8370	(537.30)	(567.40)	0.0000	4.3300	(990.2746)	0.0000	0.0646	(0.1561)	0.0000	1	(0.0915)	01/06/2025
603733.SH	01/02/2025	SDB3260122906	(2,000.00)	2.8370	(5,373.02)	(5,674.03)	0.0000	4.3300	(990.2746)	0.0000	0.6463	(1.5608)	0.0000	1	(0.9145)	01/06/2025
603733.SH	01/02/2025	SDB3260122906	(1,100.00)	2.8370	(2,955.16)	(3,120.72)	0.0000	4.3300	(990.2746)	0.0000	0.3554	(0.8584)	0.0000	1	(0.5030)	01/06/2025
603733.SH	01/02/2025	SDB3260122906	(5,500.00)	2.8370	(14,775.81)	(15,603.58)	0.0000	4.3300	(990.2746)	0.0000	1.7772	(4.2922)	0.0000	1	(2.5150)	01/06/2025
603733.SH	01/02/2025	SDB3260122906	(1,900.00)	2.8370	(5,104.37)	(5,390.33)	0.0000	4.3300	(990.2746)	0.0000	0.6139	(1.4828)	0.0000	1	(0.8688)	01/06/2025
603733.SH	01/02/2025	SDB3260122906	(300.00)	2.8370	(805.95)	(851.10)	0.0000	4.3300	(990.2746)	0.0000	0.0969	(0.2341)	0.0000	1	(0.1372)	01/06/2025
603733.SH	01/02/2025	SDB3260122906	(5,000.00)	2.8370	(13,432.55)	(14,185.08)	0.0000	4.3300	(990.2746)	0.0000	1.6156	(3.9020)	0.0000	1	(2.2863)	01/06/2025
603733.SH	01/02/2025	SDB3260122906	(10,900.00)	2.8370	(29,282.97)	(30,923.46)	0.0000	4.3300	(990.2746)	0.0000	3.5221	(8.5063)	0.0000	1	(4.9842)	01/06/2025
603733.SH	01/02/2025	SDB3260122906	(100.00)	2.8370	(268.65)	(283.70)	0.0000	4.3300	(990.2746)	0.0000	0.0323	(0.0780)	0.0000	1	(0.0457)	01/06/2025
603733.SH	12/31/2024	SDB3260122906	(1,900.00)	2.5424	(5,104.37)	(4,830.61)	0.0000	4.3300	(974.8281)	0.0000	1.2279	(2.6161)	0.0000	2	(1.3882)	01/06/2025
603733.SH	12/31/2024	SDB3260122906	(200.00)	2.5424	(537.30)	(508.49)	0.0000	4.3300	(974.8281)	0.0000	0.1293	(0.2754)	0.0000	2	(0.1461)	01/06/2025
603733.SH	12/31/2024	SDB3260122906	(300.00)	2.5424	(805.95)	(762.73)	0.0000	4.3300	(974.8281)	0.0000	0.1939	(0.4131)	0.0000	2	(0.2192)	01/06/2025
603733.SH	12/31/2024	SDB3260122906	(800.00)	2.5424	(2,149.21)	(2,033.94)	0.0000	4.3300	(974.8281)	0.0000	0.5170	(1.1015)	0.0000	2	(0.5845)	01/06/2025
603733.SH	12/31/2024	SDB3260122906	(3,900.00)	2.5424	(10,477.39)	(9,915.46)	0.0000	4.3300	(974.8281)	0.0000	2.5204	(5.3699)	0.0000	2	(2.8495)	01/06/2025
603733.SH	12/31/2024	SDB3260122906	(5,600.00)	2.5424	(15,044.46)	(14,237.58)	0.0000	4.3300	(974.8281)	0.0000	3.6190	(7.7107)	0.0000	2	(4.0916)	01/06/2025
603733.SH	12/31/2024	SDB3260122906	(3,100.00)	2.5424	(8,328.18)	(7,881.52)	0.0000	4.3300	(974.8281)	0.0000	2.0034	(4.2684)	0.0000	2	(2.2650)	01/06/2025
603733.SH	12/31/2024	SDB3260122906	(4,000.00)	2.5424	(10,746.04)	(10,169.70)	0.0000	4.3300	(974.8281)	0.0000	2.5850	(5.5076)	0.0000	2	(2.9226)	01/06/2025
603733.SH	12/31/2024	SDB3260122906	(2,500.00)	2.5424	(6,716.28)	(6,356.06)	0.0000	4.3300	(974.8281)	0.0000	1.6156	(3.4423)	0.0000	2	(1.8266)	01/06/2025
603733.SH	12/31/2024	SDB3260122906	(300.00)	2.5424	(805.95)	(762.73)	0.0000	4.3300	(974.8281)	0.0000	0.1939	(0.4131)	0.0000	2	(0.2192)	01/06/2025
603733.SH	12/31/2024	SDB3260122906	(1,400.00)	2.5424	(3,761.12)	(3,559.39)	0.0000	4.3300	(974.8281)	0.0000	0.9048	(1.9277)	0.0000	2	(1.0229)	01/06/2025
603733.SH	12/31/2024	SDB3260122906	(2,200.00)	2.5424	(5,910.32)	(5,593.34)	0.0000	4.3300	(974.8281)	0.0000	1.4218	(3.0292)	0.0000	2	(1.6074)	01/06/2025
603733.SH	12/31/2024	SDB3260122906	(5,800.00)	2.5424	(15,581.76)	(14,746.07)	0.0000	4.3300	(974.8281)	0.0000	3.7483	(7.9860)	0.0000	2	(4.2378)	01/06/2025
603733.SH	12/31/2024	SDB3260122906	(2,800.00)	2.5424	(7,522.23)	(7,118.79)	0.0000	4.3300	(974.8281)	0.0000	1.8095	(3.8553)	0.0000	2	(2.0458)	01/06/2025
603733.SH	12/31/2024	SDB3260122906	(400.00)	2.5424	(1,074.60)	(1,016.97)	0.0000	4.3300	(974.8281)	0.0000	0.2585	(0.5508)	0.0000	2	(0.2923)	01/06/2025
603733.SH	12/31/2024	SDB3260122906	(14,200.00)	2.5424	(38,148.46)	(36,102.44)	0.0000	4.3300	(974.8281)	0.0000	9.1768	(19.5520)	0.0000	2	(10.3752)	01/06/2025
603733.SH	12/31/2024	SDB3260122906	(1,600.00)	2.5424	(4,298.42)	(4,067.88)	0.0000	4.3300	(974.8281)	0.0000	1.0340	(2.2030)	0.0000	2	(1.1690)	01/06/2025
603733.SH	12/31/2024	SDB3260122906	(4,600.00)	2.5424	(12,357.95)	(11,695.16)	0.0000	4.3300	(974.8281)	0.0000	2.9728	(6.3338)	0.0000	2	(3.3610)	01/06/2025
603733.SH	12/31/2024	SDB3260122906	(1,300.00)	2.5424	(3,492.46)	(3,305.15)	0.0000	4.3300	(974.8281)	0.0000	0.8401	(1.7900)	0.0000	2	(0.9498)	01/06/2025
603733.SH	12/31/2024	SDB3260122906	(800.00)	2.5424	(2,149.21)	(2,033.94)	0.0000	4.3300	(974.8281)	0.0000	0.5170	(1.1015)	0.0000	2	(0.5845)	01/06/2025
603733.SH	12/31/2024	SDB3260122906	(1,900.00)	2.5424	(5,104.37)	(4,830.61)	0.0000	4.3300	(974.8281)	0.0000	1.2279	(2.6161)	0.0000	2	(1.3882)	01/06/2025
603733.SH	12/31/2024	SDB3260122906	(700.00)	2.5424	(1,880.56)	(1,779.70)	0.0000	4.3300	(974.8281)	0.0000	0.4524	(0.9638)	0.0000	2	(0.5115)	01/06/2025
603733.SH	12/31/2024	SDB3260122906	(200.00)	2.5424	(537.30)	(508.49)	0.0000	4.3300	(974.8281)	0.0000	0.1293	(0.2754)	0.0000	2	(0.1461)	01/06/2025
603733.SH	12/31/2024	SDB3260122906	(2,000.00)	2.5424	(5,373.02)	(5,084.85)	0.0000	4.3300	(974.8281)	0.0000	1.2925	(2.7538)	0.0000	2	(1.4613)	01/06/2025
603733.SH	12/31/2024	SDB3260122906	(1,100.00)	2.5424	(2,955.16)	(2,796.67)	0.0000	4.3300	(974.8281)	0.0000	0.7109	(1.5146)	0.0000	2	(0.8037)	01/06/2025
603733.SH	12/31/2024	SDB3260122906	(5,500.00)	2.5424	(14,775.81)	(13,983.34)	0.0000	4.3300	(974.8281)	0.0000	3.5544	(7.5730)	0.0000	2	(4.0186)	01/06/2025
603733.SH	12/31/2024	SDB3260122906	(1,900.00)	2.5424	(5,104.37)	(4,830.61)	0.0000	4.3300	(974.8281)	0.0000	1.2279	(2.6161)	0.0000	2	(1.3882)	01/06/2025
603733.SH	12/31/2024	SDB3260122906	(300.00)	2.5424	(805.95)	(762.73)	0.0000	4.3300	(974.8281)	0.0000	0.1939	(0.4131)	0.0000	2	(0.2192)	01/06/2025
603733.SH	12/31/2024	SDB3260122906	(5,000.00)	2.5424	(13,432.55)	(12,712.13)	0.0000	4.3300	(974.8281)	0.0000	3.2313	(6.8845)	0.0000	2	(3.6532)	01/06/2025
603733.SH	12/31/2024	SDB3260122906	(10,900.00)	2.5424	(29,282.97)	(27,712.43)	0.0000	4.3300	(974.8281)	0.0000	7.0442	(15.0083)	0.0000	2	(7.9641)	01/06/2025
603733.SH	12/31/2024	SDB3260122906	(100.00)	2.5424	(268.65)	(254.24)	0.0000	4.3300	(974.8281)	0.0000	0.0646	(0.1377)	0.0000	2	(0.0731)	01/06/2025
603733.SH	12/30/2024	SDB3260122906	(1,900.00)	2.5119	(5,104.37)	(4,772.53)	0.0000	4.3300	(974.8281)	0.0000	0.6139	(1.2923)	0.0000	1	(0.6784)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
XIANHE CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603733.SH	12/30/2024	SDB3260122906	(200.00)	2.5119	(537.30)	(502.37)	0.0000	4.3300	(974.8281)	0.0000	0.0646	(0.1360)	0.0000	1	(0.0714)	01/06/2025
603733.SH	12/30/2024	SDB3260122906	(300.00)	2.5119	(805.95)	(753.56)	0.0000	4.3300	(974.8281)	0.0000	0.0969	(0.2041)	0.0000	1	(0.1071)	01/06/2025
603733.SH	12/30/2024	SDB3260122906	(800.00)	2.5119	(2,149.21)	(2,009.49)	0.0000	4.3300	(974.8281)	0.0000	0.2585	(0.5441)	0.0000	1	(0.2856)	01/06/2025
603733.SH	12/30/2024	SDB3260122906	(3,900.00)	2.5119	(10,477.39)	(9,796.25)	0.0000	4.3300	(974.8281)	0.0000	1.2602	(2.6527)	0.0000	1	(1.3925)	01/06/2025
603733.SH	12/30/2024	SDB3260122906	(5,600.00)	2.5119	(15,044.46)	(14,066.40)	0.0000	4.3300	(974.8281)	0.0000	1.8095	(3.8090)	0.0000	1	(1.9995)	01/06/2025
603733.SH	12/30/2024	SDB3260122906	(3,100.00)	2.5119	(8,328.18)	(7,786.76)	0.0000	4.3300	(974.8281)	0.0000	1.0017	(2.1085)	0.0000	1	(1.1068)	01/06/2025
603733.SH	12/30/2024	SDB3260122906	(4,000.00)	2.5119	(10,746.04)	(10,047.43)	0.0000	4.3300	(974.8281)	0.0000	1.2925	(2.7207)	0.0000	1	(1.4282)	01/06/2025
603733.SH	12/30/2024	SDB3260122906	(2,500.00)	2.5119	(6,716.28)	(6,279.65)	0.0000	4.3300	(974.8281)	0.0000	0.8078	(1.7004)	0.0000	1	(0.8926)	01/06/2025
603733.SH	12/30/2024	SDB3260122906	(300.00)	2.5119	(805.95)	(753.56)	0.0000	4.3300	(974.8281)	0.0000	0.0969	(0.2041)	0.0000	1	(0.1071)	01/06/2025
603733.SH	12/30/2024	SDB3260122906	(1,400.00)	2.5119	(3,761.12)	(3,516.60)	0.0000	4.3300	(974.8281)	0.0000	0.4524	(0.9522)	0.0000	1	(0.4999)	01/06/2025
603733.SH	12/30/2024	SDB3260122906	(2,200.00)	2.5119	(5,910.32)	(5,526.09)	0.0000	4.3300	(974.8281)	0.0000	0.7109	(1.4964)	0.0000	1	(0.7855)	01/06/2025
603733.SH	12/30/2024	SDB3260122906	(5,800.00)	2.5119	(15,581.76)	(14,568.78)	0.0000	4.3300	(974.8281)	0.0000	1.8741	(3.9450)	0.0000	1	(2.0709)	01/06/2025
603733.SH	12/30/2024	SDB3260122906	(2,800.00)	2.5119	(7,522.23)	(7,033.20)	0.0000	4.3300	(974.8281)	0.0000	0.9048	(1.9045)	0.0000	1	(0.9997)	01/06/2025
603733.SH	12/30/2024	SDB3260122906	(400.00)	2.5119	(1,074.60)	(1,004.74)	0.0000	4.3300	(974.8281)	0.0000	0.1293	(0.2721)	0.0000	1	(0.1428)	01/06/2025
603733.SH	12/30/2024	SDB3260122906	(14,200.00)	2.5119	(38,148.46)	(35,668.38)	0.0000	4.3300	(974.8281)	0.0000	4.5884	(9.6585)	0.0000	1	(5.0701)	01/06/2025
603733.SH	12/30/2024	SDB3260122906	(1,600.00)	2.5119	(4,298.42)	(4,018.97)	0.0000	4.3300	(974.8281)	0.0000	0.5170	(1.0883)	0.0000	1	(0.5713)	01/06/2025
603733.SH	12/30/2024	SDB3260122906	(4,600.00)	2.5119	(12,357.95)	(11,554.55)	0.0000	4.3300	(974.8281)	0.0000	1.4864	(3.1288)	0.0000	1	(1.6424)	01/06/2025
603733.SH	12/30/2024	SDB3260122906	(1,300.00)	2.5119	(3,492.46)	(3,265.42)	0.0000	4.3300	(974.8281)	0.0000	0.4201	(0.8842)	0.0000	1	(0.4642)	01/06/2025
603733.SH	12/30/2024	SDB3260122906	(800.00)	2.5119	(2,149.21)	(2,009.49)	0.0000	4.3300	(974.8281)	0.0000	0.2585	(0.5441)	0.0000	1	(0.2856)	01/06/2025
603733.SH	12/30/2024	SDB3260122906	(1,900.00)	2.5119	(5,104.37)	(4,772.53)	0.0000	4.3300	(974.8281)	0.0000	0.6139	(1.2923)	0.0000	1	(0.6784)	01/06/2025
603733.SH	12/30/2024	SDB3260122906	(700.00)	2.5119	(1,880.56)	(1,758.30)	0.0000	4.3300	(974.8281)	0.0000	0.2262	(0.4761)	0.0000	1	(0.2499)	01/06/2025
603733.SH	12/30/2024	SDB3260122906	(200.00)	2.5119	(537.30)	(502.37)	0.0000	4.3300	(974.8281)	0.0000	0.0646	(0.1360)	0.0000	1	(0.0714)	01/06/2025
603733.SH	12/30/2024	SDB3260122906	(2,000.00)	2.5119	(5,373.02)	(5,023.72)	0.0000	4.3300	(974.8281)	0.0000	0.6463	(1.3603)	0.0000	1	(0.7141)	01/06/2025
603733.SH	12/30/2024	SDB3260122906	(1,100.00)	2.5119	(2,955.16)	(2,763.04)	0.0000	4.3300	(974.8281)	0.0000	0.3554	(0.7482)	0.0000	1	(0.3928)	01/06/2025
603733.SH	12/30/2024	SDB3260122906	(5,500.00)	2.5119	(14,775.81)	(13,815.22)	0.0000	4.3300	(974.8281)	0.0000	1.7772	(3.7410)	0.0000	1	(1.9638)	01/06/2025
603733.SH	12/30/2024	SDB3260122906	(1,900.00)	2.5119	(5,104.37)	(4,772.53)	0.0000	4.3300	(974.8281)	0.0000	0.6139	(1.2923)	0.0000	1	(0.6784)	01/06/2025
603733.SH	12/30/2024	SDB3260122906	(300.00)	2.5119	(805.95)	(753.56)	0.0000	4.3300	(974.8281)	0.0000	0.0969	(0.2041)	0.0000	1	(0.1071)	01/06/2025
603733.SH	12/30/2024	SDB3260122906	(5,000.00)	2.5119	(13,432.55)	(12,559.29)	0.0000	4.3300	(974.8281)	0.0000	1.6156	(3.4009)	0.0000	1	(1.7852)	01/06/2025
603733.SH	12/30/2024	SDB3260122906	(10,900.00)	2.5119	(29,282.97)	(27,379.25)	0.0000	4.3300	(974.8281)	0.0000	3.5221	(7.4139)	0.0000	1	(3.8918)	01/06/2025
603733.SH	12/30/2024	SDB3260122906	(100.00)	2.5119	(268.65)	(251.19)	0.0000	4.3300	(974.8281)	0.0000	0.0323	(0.0680)	0.0000	1	(0.0357)	01/06/2025
603733.SH	12/27/2024	SDB3260122906	(1,900.00)	2.5602	(5,104.37)	(4,864.40)	0.0000	4.3300	(974.8281)	0.0000	1.8418	(3.9516)	0.0000	3	(2.1098)	01/06/2025
603733.SH	12/27/2024	SDB3260122906	(200.00)	2.5602	(537.30)	(512.04)	0.0000	4.3300	(974.8281)	0.0000	0.1939	(0.4160)	0.0000	3	(0.2221)	01/06/2025
603733.SH	12/27/2024	SDB3260122906	(300.00)	2.5602	(805.95)	(768.06)	0.0000	4.3300	(974.8281)	0.0000	0.2908	(0.6239)	0.0000	3	(0.3331)	01/06/2025
603733.SH	12/27/2024	SDB3260122906	(800.00)	2.5602	(2,149.21)	(2,048.17)	0.0000	4.3300	(974.8281)	0.0000	0.7755	(1.6638)	0.0000	3	(0.8883)	01/06/2025
603733.SH	12/27/2024	SDB3260122906	(3,900.00)	2.5602	(10,477.39)	(9,984.81)	0.0000	4.3300	(974.8281)	0.0000	3.7806	(8.1112)	0.0000	3	(4.3306)	01/06/2025
603733.SH	12/27/2024	SDB3260122906	(5,600.00)	2.5602	(15,044.46)	(14,337.16)	0.0000	4.3300	(974.8281)	0.0000	5.4285	(11.6469)	0.0000	3	(6.2183)	01/06/2025
603733.SH	12/27/2024	SDB3260122906	(3,100.00)	2.5602	(8,328.18)	(7,936.64)	0.0000	4.3300	(974.8281)	0.0000	3.0051	(6.4474)	0.0000	3	(3.4423)	01/06/2025
603733.SH	12/27/2024	SDB3260122906	(4,000.00)	2.5602	(10,746.04)	(10,240.83)	0.0000	4.3300	(974.8281)	0.0000	3.8775	(8.3192)	0.0000	3	(4.4417)	01/06/2025
603733.SH	12/27/2024	SDB3260122906	(2,500.00)	2.5602	(6,716.28)	(6,400.52)	0.0000	4.3300	(974.8281)	0.0000	2.4235	(5.1995)	0.0000	3	(2.7760)	01/06/2025
603733.SH	12/27/2024	SDB3260122906	(300.00)	2.5602	(805.95)	(768.06)	0.0000	4.3300	(974.8281)	0.0000	0.2908	(0.6239)	0.0000	3	(0.3331)	01/06/2025
603733.SH	12/27/2024	SDB3260122906	(1,400.00)	2.5602	(3,761.12)	(3,584.29)	0.0000	4.3300	(974.8281)	0.0000	1.3571	(2.9117)	0.0000	3	(1.5546)	01/06/2025
603733.SH	12/27/2024	SDB3260122906	(2,200.00)	2.5602	(5,910.32)	(5,632.46)	0.0000	4.3300	(974.8281)	0.0000	2.1326	(4.5756)	0.0000	3	(2.4429)	01/06/2025
603733.SH	12/27/2024	SDB3260122906	(5,800.00)	2.5602	(15,581.76)	(14,849.21)	0.0000	4.3300	(974.8281)	0.0000	5.6224	(12.0629)	0.0000	3	(6.4404)	01/06/2025
603733.SH	12/27/2024	SDB3260122906	(2,800.00)	2.5602	(7,522.23)	(7,168.58)	0.0000	4.3300	(974.8281)	0.0000	2.7143	(5.8234)	0.0000	3	(3.1092)	01/06/2025
603733.SH	12/27/2024	SDB3260122906	(400.00)	2.5602	(1,074.60)	(1,024.08)	0.0000	4.3300	(974.8281)	0.0000	0.3878	(0.8319)	0.0000	3	(0.4442)	01/06/2025
603733.SH	12/27/2024	SDB3260122906	(14,200.00)	2.5602	(38,148.46)	(36,354.95)	0.0000	4.3300	(974.8281)	0.0000	13.7652	(29.5332)	0.0000	3	(15.7680)	01/06/2025
603733.SH	12/27/2024	SDB3260122906	(1,600.00)	2.5602	(4,298.42)	(4,096.33)	0.0000	4.3300	(974.8281)	0.0000	1.5510	(3.3277)	0.0000	3	(1.7767)	01/06/2025
603733.SH	12/27/2024	SDB3260122906	(4,600.00)	2.5602	(12,357.95)	(11,776.96)	0.0000	4.3300	(974.8281)	0.0000	4.4592	(9.5671)	0.0000	3	(5.1079)	01/06/2025
603733.SH	12/27/2024	SDB3260122906	(1,300.00)	2.5602	(3,492.46)	(3,238.27)	0.0000	4.3300	(974.8281)	0.0000	1.2602	(2.7037)	0.0000	3	(1.4435)	01/06/2025
603733.SH	12/27/2024	SDB3260122906	(800.00)	2.5602	(2,149.21)	(2,048.17)	0.0000	4.3300	(974.8281)	0.0000	0.7755	(1.6638)	0.0000	3	(0.8883)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
XIANHE CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603733.SH	12/27/2024	SDB3260122906	(1,900.00)	2.5602	(5,104.37)	(4,864.40)	0.0000	4.3300	(974.8281)	0.0000	1.8418	(3.9516)	0.0000	3	(2.1098)	01/06/2025
603733.SH	12/27/2024	SDB3260122906	(700.00)	2.5602	(1,880.56)	(1,792.15)	0.0000	4.3300	(974.8281)	0.0000	0.6786	(1.4559)	0.0000	3	(0.7773)	01/06/2025
603733.SH	12/27/2024	SDB3260122906	(200.00)	2.5602	(537.30)	(512.04)	0.0000	4.3300	(974.8281)	0.0000	0.1939	(0.4160)	0.0000	3	(0.2221)	01/06/2025
603733.SH	12/27/2024	SDB3260122906	(2,000.00)	2.5602	(5,373.02)	(5,120.42)	0.0000	4.3300	(974.8281)	0.0000	1.9388	(4.1596)	0.0000	3	(2.2208)	01/06/2025
603733.SH	12/27/2024	SDB3260122906	(1,100.00)	2.5602	(2,955.16)	(2,816.23)	0.0000	4.3300	(974.8281)	0.0000	1.0663	(2.2878)	0.0000	3	(1.2215)	01/06/2025
603733.SH	12/27/2024	SDB3260122906	(5,500.00)	2.5602	(14,775.81)	(14,081.14)	0.0000	4.3300	(974.8281)	0.0000	5.3316	(11.4389)	0.0000	3	(6.1073)	01/06/2025
603733.SH	12/27/2024	SDB3260122906	(1,900.00)	2.5602	(5,104.37)	(4,864.40)	0.0000	4.3300	(974.8281)	0.0000	1.8418	(3.9516)	0.0000	3	(2.1098)	01/06/2025
603733.SH	12/27/2024	SDB3260122906	(300.00)	2.5602	(805.95)	(768.06)	0.0000	4.3300	(974.8281)	0.0000	0.2908	(0.6239)	0.0000	3	(0.3331)	01/06/2025
603733.SH	12/27/2024	SDB3260122906	(5,000.00)	2.5602	(13,432.55)	(12,801.04)	0.0000	4.3300	(974.8281)	0.0000	4.8469	(10.3990)	0.0000	3	(5.5521)	01/06/2025
603733.SH	12/27/2024	SDB3260122906	(10,900.00)	2.5602	(29,282.97)	(27,906.27)	0.0000	4.3300	(974.8281)	0.0000	10.5663	(22.6698)	0.0000	3	(12.1036)	01/06/2025
603733.SH	12/27/2024	SDB3260122906	(100.00)	2.5602	(268.65)	(256.02)	0.0000	4.3300	(974.8281)	0.0000	0.0969	(0.2080)	0.0000	3	(0.1110)	01/06/2025
603733.SH	12/26/2024	SDB3260122906	(1,900.00)	2.5513	(5,104.37)	(4,847.42)	0.0000	4.3300	(974.8281)	0.0000	0.6139	(1.3126)	0.0000	1	(0.6987)	01/06/2025
603733.SH	12/26/2024	SDB3260122906	(200.00)	2.5513	(537.30)	(510.25)	0.0000	4.3300	(974.8281)	0.0000	0.0646	(0.1382)	0.0000	1	(0.0735)	01/06/2025
603733.SH	12/26/2024	SDB3260122906	(300.00)	2.5513	(805.95)	(765.38)	0.0000	4.3300	(974.8281)	0.0000	0.0969	(0.2073)	0.0000	1	(0.1103)	01/06/2025
603733.SH	12/26/2024	SDB3260122906	(800.00)	2.5513	(2,149.21)	(2,041.02)	0.0000	4.3300	(974.8281)	0.0000	0.2585	(0.5527)	0.0000	1	(0.2942)	01/06/2025
603733.SH	12/26/2024	SDB3260122906	(3,900.00)	2.5513	(10,477.39)	(9,949.96)	0.0000	4.3300	(974.8281)	0.0000	1.2602	(2.6943)	0.0000	1	(1.4341)	01/06/2025
603733.SH	12/26/2024	SDB3260122906	(5,600.00)	2.5513	(15,044.46)	(14,287.12)	0.0000	4.3300	(974.8281)	0.0000	1.8095	(3.8687)	0.0000	1	(2.0592)	01/06/2025
603733.SH	12/26/2024	SDB3260122906	(3,100.00)	2.5513	(8,328.18)	(7,908.94)	0.0000	4.3300	(974.8281)	0.0000	1.0017	(2.1416)	0.0000	1	(1.1399)	01/06/2025
603733.SH	12/26/2024	SDB3260122906	(4,000.00)	2.5513	(10,746.04)	(10,205.09)	0.0000	4.3300	(974.8281)	0.0000	1.2925	(2.7634)	0.0000	1	(1.4709)	01/06/2025
603733.SH	12/26/2024	SDB3260122906	(2,500.00)	2.5513	(6,716.28)	(6,378.18)	0.0000	4.3300	(974.8281)	0.0000	0.8078	(1.7271)	0.0000	1	(0.9193)	01/06/2025
603733.SH	12/26/2024	SDB3260122906	(300.00)	2.5513	(805.95)	(765.38)	0.0000	4.3300	(974.8281)	0.0000	0.0969	(0.2073)	0.0000	1	(0.1103)	01/06/2025
603733.SH	12/26/2024	SDB3260122906	(1,400.00)	2.5513	(3,761.12)	(3,571.78)	0.0000	4.3300	(974.8281)	0.0000	0.4524	(0.9672)	0.0000	1	(0.5148)	01/06/2025
603733.SH	12/26/2024	SDB3260122906	(2,200.00)	2.5513	(5,910.32)	(5,612.80)	0.0000	4.3300	(974.8281)	0.0000	0.7109	(1.5199)	0.0000	1	(0.8090)	01/06/2025
603733.SH	12/26/2024	SDB3260122906	(5,800.00)	2.5513	(15,581.76)	(14,797.38)	0.0000	4.3300	(974.8281)	0.0000	1.8741	(4.0069)	0.0000	1	(2.1328)	01/06/2025
603733.SH	12/26/2024	SDB3260122906	(2,800.00)	2.5513	(7,522.23)	(7,143.56)	0.0000	4.3300	(974.8281)	0.0000	0.9048	(1.9344)	0.0000	1	(1.0296)	01/06/2025
603733.SH	12/26/2024	SDB3260122906	(400.00)	2.5513	(1,074.60)	(1,020.51)	0.0000	4.3300	(974.8281)	0.0000	0.1293	(0.2763)	0.0000	1	(0.1471)	01/06/2025
603733.SH	12/26/2024	SDB3260122906	(14,200.00)	2.5513	(38,148.46)	(36,228.06)	0.0000	4.3300	(974.8281)	0.0000	4.5884	(9.8100)	0.0000	1	(5.2216)	01/06/2025
603733.SH	12/26/2024	SDB3260122906	(1,600.00)	2.5513	(4,298.42)	(4,082.04)	0.0000	4.3300	(974.8281)	0.0000	0.5170	(1.1054)	0.0000	1	(0.5884)	01/06/2025
603733.SH	12/26/2024	SDB3260122906	(4,600.00)	2.5513	(12,357.95)	(11,735.85)	0.0000	4.3300	(974.8281)	0.0000	1.4864	(3.1779)	0.0000	1	(1.6915)	01/06/2025
603733.SH	12/26/2024	SDB3260122906	(1,300.00)	2.5513	(3,492.46)	(3,316.65)	0.0000	4.3300	(974.8281)	0.0000	0.4201	(0.8981)	0.0000	1	(0.4780)	01/06/2025
603733.SH	12/26/2024	SDB3260122906	(800.00)	2.5513	(2,149.21)	(2,041.02)	0.0000	4.3300	(974.8281)	0.0000	0.2585	(0.5527)	0.0000	1	(0.2942)	01/06/2025
603733.SH	12/26/2024	SDB3260122906	(1,900.00)	2.5513	(5,104.37)	(4,847.42)	0.0000	4.3300	(974.8281)	0.0000	0.6139	(1.3126)	0.0000	1	(0.6987)	01/06/2025
603733.SH	12/26/2024	SDB3260122906	(700.00)	2.5513	(1,880.56)	(1,785.89)	0.0000	4.3300	(974.8281)	0.0000	0.2262	(0.4836)	0.0000	1	(0.2574)	01/06/2025
603733.SH	12/26/2024	SDB3260122906	(200.00)	2.5513	(537.30)	(510.25)	0.0000	4.3300	(974.8281)	0.0000	0.0646	(0.1382)	0.0000	1	(0.0735)	01/06/2025
603733.SH	12/26/2024	SDB3260122906	(2,000.00)	2.5513	(5,373.02)	(5,102.54)	0.0000	4.3300	(974.8281)	0.0000	0.6463	(1.3817)	0.0000	1	(0.7354)	01/06/2025
603733.SH	12/26/2024	SDB3260122906	(1,100.00)	2.5513	(2,955.16)	(2,806.40)	0.0000	4.3300	(974.8281)	0.0000	0.3554	(0.7599)	0.0000	1	(0.4045)	01/06/2025
603733.SH	12/26/2024	SDB3260122906	(5,500.00)	2.5513	(14,775.81)	(14,032.00)	0.0000	4.3300	(974.8281)	0.0000	1.7772	(3.7997)	0.0000	1	(2.0225)	01/06/2025
603733.SH	12/26/2024	SDB3260122906	(1,900.00)	2.5513	(5,104.37)	(4,847.42)	0.0000	4.3300	(974.8281)	0.0000	0.6139	(1.3126)	0.0000	1	(0.6987)	01/06/2025
603733.SH	12/26/2024	SDB3260122906	(300.00)	2.5513	(805.95)	(765.38)	0.0000	4.3300	(974.8281)	0.0000	0.0969	(0.2073)	0.0000	1	(0.1103)	01/06/2025
603733.SH	12/26/2024	SDB3260122906	(5,000.00)	2.5513	(13,432.55)	(12,756.36)	0.0000	4.3300	(974.8281)	0.0000	1.6156	(3.4542)	0.0000	1	(1.8386)	01/06/2025
603733.SH	12/26/2024	SDB3260122906	(10,900.00)	2.5513	(29,282.97)	(27,808.86)	0.0000	4.3300	(974.8281)	0.0000	3.5221	(7.5302)	0.0000	1	(4.0081)	01/06/2025
603733.SH	12/26/2024	SDB3260122906	(100.00)	2.5513	(268.65)	(255.13)	0.0000	4.3300	(974.8281)	0.0000	0.0323	(0.0691)	0.0000	1	(0.0368)	01/06/2025
603733.SH	12/24/2024	SDB3260122906	(1,900.00)	2.5513	(5,104.37)	(4,847.42)	0.0000	4.3300	(974.8281)	0.0000	1.2279	(2.6252)	0.0000	2	(1.3973)	01/06/2025
603733.SH	12/24/2024	SDB3260122906	(200.00)	2.5513	(537.30)	(510.25)	0.0000	4.3300	(974.8281)	0.0000	0.1293	(0.2763)	0.0000	2	(0.1471)	01/06/2025
603733.SH	12/24/2024	SDB3260122906	(300.00)	2.5513	(805.95)	(765.38)	0.0000	4.3300	(974.8281)	0.0000	0.1939	(0.4145)	0.0000	2	(0.2206)	01/06/2025
603733.SH	12/24/2024	SDB3260122906	(800.00)	2.5513	(2,149.21)	(2,041.02)	0.0000	4.3300	(974.8281)	0.0000	0.5170	(1.1054)	0.0000	2	(0.5884)	01/06/2025
603733.SH	12/24/2024	SDB3260122906	(3,900.00)	2.5513	(10,477.39)	(9,949.96)	0.0000	4.3300	(974.8281)	0.0000	2.5204	(5.3886)	0.0000	2	(2.8682)	01/06/2025
603733.SH	12/24/2024	SDB3260122906	(5,600.00)	2.5513	(15,044.46)	(14,287.12)	0.0000	4.3300	(974.8281)	0.0000	3.6190	(7.7375)	0.0000	2	(4.1185)	01/06/2025
603733.SH	12/24/2024	SDB3260122906	(3,100.00)	2.5513	(8,328.18)	(7,908.94)	0.0000	4.3300	(974.8281)	0.0000	2.0034	(4.2833)	0.0000	2	(2.2799)	01/06/2025
603733.SH	12/24/2024	SDB3260122906	(4,000.00)	2.5513	(10,746.04)	(10,205.09)	0.0000	4.3300	(974.8281)	0.0000	2.5850	(5.5268)	0.0000	2	(2.9418)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
XIANHE CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603733.SH	12/24/2024	SDB3260122906	(2,500.00)	2.5513	(6,716.28)	(6,378.18)	0.0000	4.3300	(974.8281)	0.0000	1.6156	(3.4542)	0.0000	2	(1.8386)	01/06/2025
603733.SH	12/24/2024	SDB3260122906	(300.00)	2.5513	(805.95)	(765.38)	0.0000	4.3300	(974.8281)	0.0000	0.1939	(0.4145)	0.0000	2	(0.2206)	01/06/2025
603733.SH	12/24/2024	SDB3260122906	(1,400.00)	2.5513	(3,761.12)	(3,571.78)	0.0000	4.3300	(974.8281)	0.0000	0.9048	(1.9344)	0.0000	2	(1.0296)	01/06/2025
603733.SH	12/24/2024	SDB3260122906	(2,200.00)	2.5513	(5,910.32)	(5,612.80)	0.0000	4.3300	(974.8281)	0.0000	1.4218	(3.0397)	0.0000	2	(1.6180)	01/06/2025
603733.SH	12/24/2024	SDB3260122906	(5,800.00)	2.5513	(15,581.76)	(14,797.38)	0.0000	4.3300	(974.8281)	0.0000	3.7483	(8.0138)	0.0000	2	(4.2656)	01/06/2025
603733.SH	12/24/2024	SDB3260122906	(2,800.00)	2.5513	(7,522.23)	(7,143.56)	0.0000	4.3300	(974.8281)	0.0000	1.8095	(3.8687)	0.0000	2	(2.0592)	01/06/2025
603733.SH	12/24/2024	SDB3260122906	(400.00)	2.5513	(1,074.60)	(1,020.51)	0.0000	4.3300	(974.8281)	0.0000	0.2585	(0.5527)	0.0000	2	(0.2942)	01/06/2025
603733.SH	12/24/2024	SDB3260122906	(14,200.00)	2.5513	(38,148.46)	(36,228.06)	0.0000	4.3300	(974.8281)	0.0000	9.1768	(19.6201)	0.0000	2	(10.4433)	01/06/2025
603733.SH	12/24/2024	SDB3260122906	(1,600.00)	2.5513	(4,298.42)	(4,082.04)	0.0000	4.3300	(974.8281)	0.0000	1.0340	(2.2107)	0.0000	2	(1.1767)	01/06/2025
603733.SH	12/24/2024	SDB3260122906	(4,600.00)	2.5513	(12,357.95)	(11,735.85)	0.0000	4.3300	(974.8281)	0.0000	2.9728	(6.3558)	0.0000	2	(3.3830)	01/06/2025
603733.SH	12/24/2024	SDB3260122906	(1,300.00)	2.5513	(3,492.46)	(3,316.65)	0.0000	4.3300	(974.8281)	0.0000	0.8401	(1.7962)	0.0000	2	(0.9561)	01/06/2025
603733.SH	12/24/2024	SDB3260122906	(800.00)	2.5513	(2,149.21)	(2,041.02)	0.0000	4.3300	(974.8281)	0.0000	0.5170	(1.1054)	0.0000	2	(0.5884)	01/06/2025
603733.SH	12/24/2024	SDB3260122906	(1,900.00)	2.5513	(5,104.37)	(4,847.42)	0.0000	4.3300	(974.8281)	0.0000	1.2279	(2.6252)	0.0000	2	(1.3973)	01/06/2025
603733.SH	12/24/2024	SDB3260122906	(700.00)	2.5513	(1,880.56)	(1,785.89)	0.0000	4.3300	(974.8281)	0.0000	0.4524	(0.9672)	0.0000	2	(0.5148)	01/06/2025
603733.SH	12/24/2024	SDB3260122906	(200.00)	2.5513	(537.30)	(510.25)	0.0000	4.3300	(974.8281)	0.0000	0.1293	(0.2763)	0.0000	2	(0.1471)	01/06/2025
603733.SH	12/24/2024	SDB3260122906	(2,000.00)	2.5513	(5,373.02)	(5,102.54)	0.0000	4.3300	(974.8281)	0.0000	1.2925	(2.7634)	0.0000	2	(1.4709)	01/06/2025
603733.SH	12/24/2024	SDB3260122906	(1,100.00)	2.5513	(2,955.16)	(2,806.40)	0.0000	4.3300	(974.8281)	0.0000	0.7109	(1.5199)	0.0000	2	(0.8090)	01/06/2025
603733.SH	12/24/2024	SDB3260122906	(5,500.00)	2.5513	(14,775.81)	(14,032.00)	0.0000	4.3300	(974.8281)	0.0000	3.5544	(7.5993)	0.0000	2	(4.0449)	01/06/2025
603733.SH	12/24/2024	SDB3260122906	(1,900.00)	2.5513	(5,104.37)	(4,847.42)	0.0000	4.3300	(974.8281)	0.0000	1.2279	(2.6252)	0.0000	2	(1.3973)	01/06/2025
603733.SH	12/24/2024	SDB3260122906	(300.00)	2.5513	(805.95)	(765.38)	0.0000	4.3300	(974.8281)	0.0000	0.1939	(0.4145)	0.0000	2	(0.2206)	01/06/2025
603733.SH	12/24/2024	SDB3260122906	(5,000.00)	2.5513	(13,432.55)	(12,756.36)	0.0000	4.3300	(974.8281)	0.0000	3.2313	(6.9085)	0.0000	2	(3.6772)	01/06/2025
603733.SH	12/24/2024	SDB3260122906	(10,900.00)	2.5513	(29,282.97)	(27,808.86)	0.0000	4.3300	(974.8281)	0.0000	7.0442	(15.0605)	0.0000	2	(8.0163)	01/06/2025
603733.SH	12/24/2024	SDB3260122906	(100.00)	2.5513	(268.65)	(255.13)	0.0000	4.3300	(974.8281)	0.0000	0.0646	(0.1382)	0.0000	2	(0.0735)	01/06/2025
603733.SH	12/23/2024	SDB3260122906	(1,900.00)	2.5979	(5,104.37)	(4,936.08)	0.0000	4.3300	(974.8281)	0.0000	0.6139	(1.3366)	0.0000	1	(0.7227)	01/06/2025
603733.SH	12/23/2024	SDB3260122906	(200.00)	2.5979	(537.30)	(519.59)	0.0000	4.3300	(974.8281)	0.0000	0.0646	(0.1407)	0.0000	1	(0.0761)	01/06/2025
603733.SH	12/23/2024	SDB3260122906	(300.00)	2.5979	(805.95)	(779.38)	0.0000	4.3300	(974.8281)	0.0000	0.0969	(0.2110)	0.0000	1	(0.1141)	01/06/2025
603733.SH	12/23/2024	SDB3260122906	(800.00)	2.5979	(2,149.21)	(2,078.35)	0.0000	4.3300	(974.8281)	0.0000	0.2585	(0.5628)	0.0000	1	(0.3043)	01/06/2025
603733.SH	12/23/2024	SDB3260122906	(3,900.00)	2.5979	(10,477.39)	(10,131.95)	0.0000	4.3300	(974.8281)	0.0000	1.2602	(2.7436)	0.0000	1	(1.4834)	01/06/2025
603733.SH	12/23/2024	SDB3260122906	(5,600.00)	2.5979	(15,044.46)	(14,548.45)	0.0000	4.3300	(974.8281)	0.0000	1.8095	(3.9395)	0.0000	1	(2.1300)	01/06/2025
603733.SH	12/23/2024	SDB3260122906	(3,100.00)	2.5979	(8,328.18)	(8,053.60)	0.0000	4.3300	(974.8281)	0.0000	1.0017	(2.1808)	0.0000	1	(1.1791)	01/06/2025
603733.SH	12/23/2024	SDB3260122906	(4,000.00)	2.5979	(10,746.04)	(10,391.75)	0.0000	4.3300	(974.8281)	0.0000	1.2925	(2.8139)	0.0000	1	(1.5214)	01/06/2025
603733.SH	12/23/2024	SDB3260122906	(2,500.00)	2.5979	(6,716.28)	(6,494.84)	0.0000	4.3300	(974.8281)	0.0000	0.8078	(1.7587)	0.0000	1	(0.9509)	01/06/2025
603733.SH	12/23/2024	SDB3260122906	(300.00)	2.5979	(805.95)	(779.38)	0.0000	4.3300	(974.8281)	0.0000	0.0969	(0.2110)	0.0000	1	(0.1141)	01/06/2025
603733.SH	12/23/2024	SDB3260122906	(1,400.00)	2.5979	(3,761.12)	(3,637.11)	0.0000	4.3300	(974.8281)	0.0000	0.4524	(0.9849)	0.0000	1	(0.5325)	01/06/2025
603733.SH	12/23/2024	SDB3260122906	(2,200.00)	2.5979	(5,910.32)	(5,715.46)	0.0000	4.3300	(974.8281)	0.0000	0.7109	(1.5477)	0.0000	1	(0.8368)	01/06/2025
603733.SH	12/23/2024	SDB3260122906	(5,800.00)	2.5979	(15,581.76)	(15,068.03)	0.0000	4.3300	(974.8281)	0.0000	1.8741	(4.0802)	0.0000	1	(2.2061)	01/06/2025
603733.SH	12/23/2024	SDB3260122906	(2,800.00)	2.5979	(7,522.23)	(7,274.22)	0.0000	4.3300	(974.8281)	0.0000	0.9048	(1.9698)	0.0000	1	(1.0650)	01/06/2025
603733.SH	12/23/2024	SDB3260122906	(400.00)	2.5979	(1,074.60)	(1,039.17)	0.0000	4.3300	(974.8281)	0.0000	0.1293	(0.2814)	0.0000	1	(0.1521)	01/06/2025
603733.SH	12/23/2024	SDB3260122906	(14,200.00)	2.5979	(38,148.46)	(36,890.71)	0.0000	4.3300	(974.8281)	0.0000	4.5884	(9.9895)	0.0000	1	(5.4011)	01/06/2025
603733.SH	12/23/2024	SDB3260122906	(1,600.00)	2.5979	(4,298.42)	(4,156.70)	0.0000	4.3300	(974.8281)	0.0000	0.5170	(1.1256)	0.0000	1	(0.6086)	01/06/2025
603733.SH	12/23/2024	SDB3260122906	(4,600.00)	2.5979	(12,357.95)	(11,950.51)	0.0000	4.3300	(974.8281)	0.0000	1.4864	(3.2360)	0.0000	1	(1.7496)	01/06/2025
603733.SH	12/23/2024	SDB3260122906	(1,300.00)	2.5979	(3,492.46)	(3,377.32)	0.0000	4.3300	(974.8281)	0.0000	0.4201	(0.9145)	0.0000	1	(0.4945)	01/06/2025
603733.SH	12/23/2024	SDB3260122906	(800.00)	2.5979	(2,149.21)	(2,078.35)	0.0000	4.3300	(974.8281)	0.0000	0.2585	(0.5628)	0.0000	1	(0.3043)	01/06/2025
603733.SH	12/23/2024	SDB3260122906	(1,900.00)	2.5979	(5,104.37)	(4,936.08)	0.0000	4.3300	(974.8281)	0.0000	0.6139	(1.3366)	0.0000	1	(0.7227)	01/06/2025
603733.SH	12/23/2024	SDB3260122906	(700.00)	2.5979	(1,880.56)	(1,818.56)	0.0000	4.3300	(974.8281)	0.0000	0.2262	(0.4924)	0.0000	1	(0.2662)	01/06/2025
603733.SH	12/23/2024	SDB3260122906	(200.00)	2.5979	(537.30)	(519.59)	0.0000	4.3300	(974.8281)	0.0000	0.0646	(0.1407)	0.0000	1	(0.0761)	01/06/2025
603733.SH	12/23/2024	SDB3260122906	(2,000.00)	2.5979	(5,373.02)	(5,195.87)	0.0000	4.3300	(974.8281)	0.0000	0.6463	(1.4070)	0.0000	1	(0.7607)	01/06/2025
603733.SH	12/23/2024	SDB3260122906	(1,100.00)	2.5979	(2,955.16)	(2,857.73)	0.0000	4.3300	(974.8281)	0.0000	0.3554	(0.7738)	0.0000	1	(0.4184)	01/06/2025
603733.SH	12/23/2024	SDB3260122906	(5,500.00)	2.5979	(14,775.81)	(14,288.65)	0.0000	4.3300	(974.8281)	0.0000	1.7772	(3.8692)	0.0000	1	(2.0920)	01/06/2025
603733.SH	12/23/2024	SDB3260122906	(1,900.00)	2.5979	(5,104.37)	(4,936.08)	0.0000	4.3300	(974.8281)	0.0000	0.6139	(1.3366)	0.0000	1	(0.7227)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
XIANHE CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603733.SH	12/23/2024	SDB3260122906	(300.00)	2.5979	(805.95)	(779.38)	0.0000	4.3300	(974.8281)	0.0000	0.0969	(0.2110)	0.0000	1	(0.1141)	01/06/2025
603733.SH	12/23/2024	SDB3260122906	(5,000.00)	2.5979	(13,432.55)	(12,989.68)	0.0000	4.3300	(974.8281)	0.0000	1.6156	(3.5174)	0.0000	1	(1.9018)	01/06/2025
603733.SH	12/23/2024	SDB3260122906	(10,900.00)	2.5979	(29,282.97)	(28,317.51)	0.0000	4.3300	(974.8281)	0.0000	3.5221	(7.6680)	0.0000	1	(4.1459)	01/06/2025
603733.SH	12/23/2024	SDB3260122906	(100.00)	2.5979	(268.65)	(259.79)	0.0000	4.3300	(974.8281)	0.0000	0.0323	(0.0703)	0.0000	1	(0.0380)	01/06/2025
603733.SH	12/20/2024	SDB3260122906	(1,900.00)	2.6207	(5,104.37)	(4,979.39)	0.0000	4.3300	(974.8281)	0.0000	1.8418	(4.0450)	0.0000	3	(2.2032)	01/06/2025
603733.SH	12/20/2024	SDB3260122906	(200.00)	2.6207	(537.30)	(524.15)	0.0000	4.3300	(974.8281)	0.0000	0.1939	(0.4258)	0.0000	3	(0.2319)	01/06/2025
603733.SH	12/20/2024	SDB3260122906	(300.00)	2.6207	(805.95)	(786.22)	0.0000	4.3300	(974.8281)	0.0000	0.2908	(0.6387)	0.0000	3	(0.3479)	01/06/2025
603733.SH	12/20/2024	SDB3260122906	(800.00)	2.6207	(2,149.21)	(2,096.59)	0.0000	4.3300	(974.8281)	0.0000	0.7755	(1.7032)	0.0000	3	(0.9277)	01/06/2025
603733.SH	12/20/2024	SDB3260122906	(3,900.00)	2.6207	(10,477.39)	(10,220.86)	0.0000	4.3300	(974.8281)	0.0000	3.7806	(8.3030)	0.0000	3	(4.5224)	01/06/2025
603733.SH	12/20/2024	SDB3260122906	(5,600.00)	2.6207	(15,044.46)	(14,676.11)	0.0000	4.3300	(974.8281)	0.0000	5.4285	(11.9222)	0.0000	3	(6.4937)	01/06/2025
603733.SH	12/20/2024	SDB3260122906	(3,100.00)	2.6207	(8,328.18)	(8,124.28)	0.0000	4.3300	(974.8281)	0.0000	3.0051	(6.5998)	0.0000	3	(3.5947)	01/06/2025
603733.SH	12/20/2024	SDB3260122906	(4,000.00)	2.6207	(10,746.04)	(10,482.94)	0.0000	4.3300	(974.8281)	0.0000	3.8775	(8.5159)	0.0000	3	(4.6384)	01/06/2025
603733.SH	12/20/2024	SDB3260122906	(2,500.00)	2.6207	(6,716.28)	(6,551.84)	0.0000	4.3300	(974.8281)	0.0000	2.4235	(5.3224)	0.0000	3	(2.8990)	01/06/2025
603733.SH	12/20/2024	SDB3260122906	(300.00)	2.6207	(805.95)	(786.22)	0.0000	4.3300	(974.8281)	0.0000	0.2908	(0.6387)	0.0000	3	(0.3479)	01/06/2025
603733.SH	12/20/2024	SDB3260122906	(1,400.00)	2.6207	(3,761.12)	(3,669.03)	0.0000	4.3300	(974.8281)	0.0000	1.3571	(2.9806)	0.0000	3	(1.6234)	01/06/2025
603733.SH	12/20/2024	SDB3260122906	(2,200.00)	2.6207	(5,910.32)	(5,765.61)	0.0000	4.3300	(974.8281)	0.0000	2.1326	(4.6837)	0.0000	3	(2.5511)	01/06/2025
603733.SH	12/20/2024	SDB3260122906	(5,800.00)	2.6207	(15,581.76)	(15,200.26)	0.0000	4.3300	(974.8281)	0.0000	5.6224	(12.3480)	0.0000	3	(6.7256)	01/06/2025
603733.SH	12/20/2024	SDB3260122906	(2,800.00)	2.6207	(7,522.23)	(7,338.06)	0.0000	4.3300	(974.8281)	0.0000	2.7143	(5.9611)	0.0000	3	(3.2468)	01/06/2025
603733.SH	12/20/2024	SDB3260122906	(400.00)	2.6207	(1,074.60)	(1,048.29)	0.0000	4.3300	(974.8281)	0.0000	0.3878	(0.8516)	0.0000	3	(0.4638)	01/06/2025
603733.SH	12/20/2024	SDB3260122906	(14,200.00)	2.6207	(38,148.46)	(37,214.42)	0.0000	4.3300	(974.8281)	0.0000	13.7652	(30.2314)	0.0000	3	(16.4662)	01/06/2025
603733.SH	12/20/2024	SDB3260122906	(1,600.00)	2.6207	(4,298.42)	(4,193.17)	0.0000	4.3300	(974.8281)	0.0000	1.5510	(3.4064)	0.0000	3	(1.8553)	01/06/2025
603733.SH	12/20/2024	SDB3260122906	(4,600.00)	2.6207	(12,357.95)	(12,055.38)	0.0000	4.3300	(974.8281)	0.0000	4.4592	(9.7933)	0.0000	3	(5.3341)	01/06/2025
603733.SH	12/20/2024	SDB3260122906	(1,300.00)	2.6207	(3,492.46)	(3,406.95)	0.0000	4.3300	(974.8281)	0.0000	1.2602	(2.7677)	0.0000	3	(1.5075)	01/06/2025
603733.SH	12/20/2024	SDB3260122906	(800.00)	2.6207	(2,149.21)	(2,096.59)	0.0000	4.3300	(974.8281)	0.0000	0.7755	(1.7032)	0.0000	3	(0.9277)	01/06/2025
603733.SH	12/20/2024	SDB3260122906	(1,900.00)	2.6207	(5,104.37)	(4,979.39)	0.0000	4.3300	(974.8281)	0.0000	1.8418	(4.0450)	0.0000	3	(2.2032)	01/06/2025
603733.SH	12/20/2024	SDB3260122906	(700.00)	2.6207	(1,880.56)	(1,834.51)	0.0000	4.3300	(974.8281)	0.0000	0.6786	(1.4903)	0.0000	3	(0.8117)	01/06/2025
603733.SH	12/20/2024	SDB3260122906	(200.00)	2.6207	(537.30)	(524.15)	0.0000	4.3300	(974.8281)	0.0000	0.1939	(0.4258)	0.0000	3	(0.2319)	01/06/2025
603733.SH	12/20/2024	SDB3260122906	(2,000.00)	2.6207	(5,373.02)	(5,241.47)	0.0000	4.3300	(974.8281)	0.0000	1.9388	(4.2579)	0.0000	3	(2.3192)	01/06/2025
603733.SH	12/20/2024	SDB3260122906	(1,100.00)	2.6207	(2,955.16)	(2,882.81)	0.0000	4.3300	(974.8281)	0.0000	1.0663	(2.3419)	0.0000	3	(1.2755)	01/06/2025
603733.SH	12/20/2024	SDB3260122906	(5,500.00)	2.6207	(14,775.81)	(14,414.04)	0.0000	4.3300	(974.8281)	0.0000	5.3316	(11.7093)	0.0000	3	(6.3777)	01/06/2025
603733.SH	12/20/2024	SDB3260122906	(1,900.00)	2.6207	(5,104.37)	(4,979.39)	0.0000	4.3300	(974.8281)	0.0000	1.8418	(4.0450)	0.0000	3	(2.2032)	01/06/2025
603733.SH	12/20/2024	SDB3260122906	(300.00)	2.6207	(805.95)	(786.22)	0.0000	4.3300	(974.8281)	0.0000	0.2908	(0.6387)	0.0000	3	(0.3479)	01/06/2025
603733.SH	12/20/2024	SDB3260122906	(5,000.00)	2.6207	(13,432.55)	(13,103.67)	0.0000	4.3300	(974.8281)	0.0000	4.8469	(10.6449)	0.0000	3	(5.7979)	01/06/2025
603733.SH	12/20/2024	SDB3260122906	(10,900.00)	2.6207	(29,282.97)	(28,566.00)	0.0000	4.3300	(974.8281)	0.0000	10.5663	(23.2058)	0.0000	3	(12.6395)	01/06/2025
603733.SH	12/20/2024	SDB3260122906	(100.00)	2.6207	(268.65)	(262.07)	0.0000	4.3300	(974.8281)	0.0000	0.0969	(0.2129)	0.0000	3	(0.1160)	01/06/2025
603733.SH	12/19/2024	SDB3260122906	(1,900.00)	2.5977	(5,104.37)	(4,935.54)	0.0000	4.5800	(974.8281)	0.0000	0.6494	(1.3365)	0.0000	1	(0.6871)	01/06/2025
603733.SH	12/19/2024	SDB3260122906	(200.00)	2.5977	(537.30)	(519.53)	0.0000	4.5800	(974.8281)	0.0000	0.0684	(0.1407)	0.0000	1	(0.0723)	01/06/2025
603733.SH	12/19/2024	SDB3260122906	(300.00)	2.5977	(805.95)	(779.30)	0.0000	4.5800	(974.8281)	0.0000	0.1025	(0.2110)	0.0000	1	(0.1085)	01/06/2025
603733.SH	12/19/2024	SDB3260122906	(800.00)	2.5977	(2,149.21)	(2,078.12)	0.0000	4.5800	(974.8281)	0.0000	0.2734	(0.5627)	0.0000	1	(0.2893)	01/06/2025
603733.SH	12/19/2024	SDB3260122906	(3,900.00)	2.5977	(10,477.39)	(10,130.84)	0.0000	4.5800	(974.8281)	0.0000	1.3330	(2.7433)	0.0000	1	(1.4103)	01/06/2025
603733.SH	12/19/2024	SDB3260122906	(5,600.00)	2.5977	(15,044.46)	(14,546.85)	0.0000	4.5800	(974.8281)	0.0000	1.9140	(3.9391)	0.0000	1	(2.0251)	01/06/2025
603733.SH	12/19/2024	SDB3260122906	(3,100.00)	2.5977	(8,328.18)	(8,052.72)	0.0000	4.5800	(974.8281)	0.0000	1.0595	(2.1806)	0.0000	1	(1.1210)	01/06/2025
603733.SH	12/19/2024	SDB3260122906	(4,000.00)	2.5977	(10,746.04)	(10,390.61)	0.0000	4.5800	(974.8281)	0.0000	1.3671	(2.8136)	0.0000	1	(1.4465)	01/06/2025
603733.SH	12/19/2024	SDB3260122906	(2,500.00)	2.5977	(6,716.28)	(6,494.13)	0.0000	4.5800	(974.8281)	0.0000	0.8545	(1.7585)	0.0000	1	(0.9041)	01/06/2025
603733.SH	12/19/2024	SDB3260122906	(300.00)	2.5977	(805.95)	(779.30)	0.0000	4.5800	(974.8281)	0.0000	0.1025	(0.2110)	0.0000	1	(0.1085)	01/06/2025
603733.SH	12/19/2024	SDB3260122906	(1,400.00)	2.5977	(3,761.12)	(3,636.71)	0.0000	4.5800	(974.8281)	0.0000	0.4785	(0.9848)	0.0000	1	(0.5063)	01/06/2025
603733.SH	12/19/2024	SDB3260122906	(2,200.00)	2.5977	(5,910.32)	(5,714.83)	0.0000	4.5800	(974.8281)	0.0000	0.7519	(1.5475)	0.0000	1	(0.7956)	01/06/2025
603733.SH	12/19/2024	SDB3260122906	(5,800.00)	2.5977	(15,581.76)	(15,066.38)	0.0000	4.5800	(974.8281)	0.0000	1.9823	(4.0798)	0.0000	1	(2.0974)	01/06/2025
603733.SH	12/19/2024	SDB3260122906	(2,800.00)	2.5977	(7,522.23)	(7,273.43)	0.0000	4.5800	(974.8281)	0.0000	0.9570	(1.9695)	0.0000	1	(1.0125)	01/06/2025
603733.SH	12/19/2024	SDB3260122906	(400.00)	2.5977	(1,074.60)	(1,039.06)	0.0000	4.5800	(974.8281)	0.0000	0.1367	(0.2814)	0.0000	1	(0.1446)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
XIANHE CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603733.SH	12/19/2024	SDB3260122906	(14,200.00)	2.5977	(38,148.46)	(36,886.66)	0.0000	4.5800	(974.8281)	0.0000	4.8533	(9.9884)	0.0000	1	(5.1350)	01/06/2025
603733.SH	12/19/2024	SDB3260122906	(1,600.00)	2.5977	(4,298.42)	(4,156.24)	0.0000	4.5800	(974.8281)	0.0000	0.5469	(1.1255)	0.0000	1	(0.5786)	01/06/2025
603733.SH	12/19/2024	SDB3260122906	(4,600.00)	2.5977	(12,357.95)	(11,949.20)	0.0000	4.5800	(974.8281)	0.0000	1.5722	(3.2357)	0.0000	1	(1.6635)	01/06/2025
603733.SH	12/19/2024	SDB3260122906	(1,300.00)	2.5977	(3,492.46)	(3,376.95)	0.0000	4.5800	(974.8281)	0.0000	0.4443	(0.9144)	0.0000	1	(0.4701)	01/06/2025
603733.SH	12/19/2024	SDB3260122906	(800.00)	2.5977	(2,149.21)	(2,078.12)	0.0000	4.5800	(974.8281)	0.0000	0.2734	(0.5627)	0.0000	1	(0.2893)	01/06/2025
603733.SH	12/19/2024	SDB3260122906	(1,900.00)	2.5977	(5,104.37)	(4,935.54)	0.0000	4.5800	(974.8281)	0.0000	0.6494	(1.3365)	0.0000	1	(0.6871)	01/06/2025
603733.SH	12/19/2024	SDB3260122906	(700.00)	2.5977	(1,880.56)	(1,818.36)	0.0000	4.5800	(974.8281)	0.0000	0.2392	(0.4924)	0.0000	1	(0.2531)	01/06/2025
603733.SH	12/19/2024	SDB3260122906	(200.00)	2.5977	(537.30)	(519.53)	0.0000	4.5800	(974.8281)	0.0000	0.0684	(0.1407)	0.0000	1	(0.0723)	01/06/2025
603733.SH	12/19/2024	SDB3260122906	(2,000.00)	2.5977	(5,373.02)	(5,195.30)	0.0000	4.5800	(974.8281)	0.0000	0.6836	(1.4068)	0.0000	1	(0.7232)	01/06/2025
603733.SH	12/19/2024	SDB3260122906	(1,100.00)	2.5977	(2,955.16)	(2,857.42)	0.0000	4.5800	(974.8281)	0.0000	0.3760	(0.7737)	0.0000	1	(0.3978)	01/06/2025
603733.SH	12/19/2024	SDB3260122906	(5,500.00)	2.5977	(14,775.81)	(14,287.09)	0.0000	4.5800	(974.8281)	0.0000	1.8798	(3.8687)	0.0000	1	(1.9889)	01/06/2025
603733.SH	12/19/2024	SDB3260122906	(1,900.00)	2.5977	(5,104.37)	(4,935.54)	0.0000	4.5800	(974.8281)	0.0000	0.6494	(1.3365)	0.0000	1	(0.6871)	01/06/2025
603733.SH	12/19/2024	SDB3260122906	(300.00)	2.5977	(805.95)	(779.30)	0.0000	4.5800	(974.8281)	0.0000	0.1025	(0.2110)	0.0000	1	(0.1085)	01/06/2025
603733.SH	12/19/2024	SDB3260122906	(5,000.00)	2.5977	(13,432.55)	(12,988.26)	0.0000	4.5800	(974.8281)	0.0000	1.7089	(3.5170)	0.0000	1	(1.8081)	01/06/2025
603733.SH	12/19/2024	SDB3260122906	(10,900.00)	2.5977	(29,282.97)	(28,314.41)	0.0000	4.5800	(974.8281)	0.0000	3.7254	(7.6671)	0.0000	1	(3.9417)	01/06/2025
603733.SH	12/19/2024	SDB3260122906	(100.00)	2.5977	(268.65)	(259.77)	0.0000	4.5800	(974.8281)	0.0000	0.0342	(0.0703)	0.0000	1	(0.0362)	01/06/2025
603733.SH	12/18/2024	SDB3260122906	(1,900.00)	2.6534	(5,104.37)	(5,041.54)	0.0000	4.5800	(974.8281)	0.0000	0.6494	(1.3652)	0.0000	1	(0.7158)	01/06/2025
603733.SH	12/18/2024	SDB3260122906	(200.00)	2.6534	(537.30)	(530.69)	0.0000	4.5800	(974.8281)	0.0000	0.0684	(0.1437)	0.0000	1	(0.0753)	01/06/2025
603733.SH	12/18/2024	SDB3260122906	(300.00)	2.6534	(805.95)	(796.03)	0.0000	4.5800	(974.8281)	0.0000	0.1025	(0.2156)	0.0000	1	(0.1130)	01/06/2025
603733.SH	12/18/2024	SDB3260122906	(800.00)	2.6534	(2,149.21)	(2,122.75)	0.0000	4.5800	(974.8281)	0.0000	0.2734	(0.5748)	0.0000	1	(0.3014)	01/06/2025
603733.SH	12/18/2024	SDB3260122906	(3,900.00)	2.6534	(10,477.39)	(10,348.42)	0.0000	4.5800	(974.8281)	0.0000	1.3330	(2.8022)	0.0000	1	(1.4692)	01/06/2025
603733.SH	12/18/2024	SDB3260122906	(5,600.00)	2.6534	(15,044.46)	(14,859.27)	0.0000	4.5800	(974.8281)	0.0000	1.9140	(4.0237)	0.0000	1	(2.1097)	01/06/2025
603733.SH	12/18/2024	SDB3260122906	(3,100.00)	2.6534	(8,328.18)	(8,225.67)	0.0000	4.5800	(974.8281)	0.0000	1.0595	(2.2274)	0.0000	1	(1.1679)	01/06/2025
603733.SH	12/18/2024	SDB3260122906	(4,000.00)	2.6534	(10,746.04)	(10,613.76)	0.0000	4.5800	(974.8281)	0.0000	1.3671	(2.8741)	0.0000	1	(1.5069)	01/06/2025
603733.SH	12/18/2024	SDB3260122906	(2,500.00)	2.6534	(6,716.28)	(6,633.60)	0.0000	4.5800	(974.8281)	0.0000	0.8545	(1.7963)	0.0000	1	(0.9418)	01/06/2025
603733.SH	12/18/2024	SDB3260122906	(300.00)	2.6534	(805.95)	(796.03)	0.0000	4.5800	(974.8281)	0.0000	0.1025	(0.2156)	0.0000	1	(0.1130)	01/06/2025
603733.SH	12/18/2024	SDB3260122906	(1,400.00)	2.6534	(3,761.12)	(3,714.82)	0.0000	4.5800	(974.8281)	0.0000	0.4785	(1.0059)	0.0000	1	(0.5274)	01/06/2025
603733.SH	12/18/2024	SDB3260122906	(2,200.00)	2.6534	(5,910.32)	(5,837.57)	0.0000	4.5800	(974.8281)	0.0000	0.7519	(1.5807)	0.0000	1	(0.8288)	01/06/2025
603733.SH	12/18/2024	SDB3260122906	(5,800.00)	2.6534	(15,581.76)	(15,389.96)	0.0000	4.5800	(974.8281)	0.0000	1.9823	(4.1674)	0.0000	1	(2.1850)	01/06/2025
603733.SH	12/18/2024	SDB3260122906	(2,800.00)	2.6534	(7,522.23)	(7,429.63)	0.0000	4.5800	(974.8281)	0.0000	0.9570	(2.0118)	0.0000	1	(1.0548)	01/06/2025
603733.SH	12/18/2024	SDB3260122906	(400.00)	2.6534	(1,074.60)	(1,061.38)	0.0000	4.5800	(974.8281)	0.0000	0.1367	(0.2874)	0.0000	1	(0.1507)	01/06/2025
603733.SH	12/18/2024	SDB3260122906	(14,200.00)	2.6534	(38,148.46)	(37,678.86)	0.0000	4.5800	(974.8281)	0.0000	4.8533	(10.2029)	0.0000	1	(5.3496)	01/06/2025
603733.SH	12/18/2024	SDB3260122906	(1,600.00)	2.6534	(4,298.42)	(4,245.51)	0.0000	4.5800	(974.8281)	0.0000	0.5469	(1.1496)	0.0000	1	(0.6028)	01/06/2025
603733.SH	12/18/2024	SDB3260122906	(4,600.00)	2.6534	(12,357.95)	(12,205.83)	0.0000	4.5800	(974.8281)	0.0000	1.5722	(3.3052)	0.0000	1	(1.7330)	01/06/2025
603733.SH	12/18/2024	SDB3260122906	(1,300.00)	2.6534	(3,492.46)	(3,449.47)	0.0000	4.5800	(974.8281)	0.0000	0.4443	(0.9341)	0.0000	1	(0.4897)	01/06/2025
603733.SH	12/18/2024	SDB3260122906	(800.00)	2.6534	(2,149.21)	(2,122.75)	0.0000	4.5800	(974.8281)	0.0000	0.2734	(0.5748)	0.0000	1	(0.3014)	01/06/2025
603733.SH	12/18/2024	SDB3260122906	(1,900.00)	2.6534	(5,104.37)	(5,041.54)	0.0000	4.5800	(974.8281)	0.0000	0.6494	(1.3652)	0.0000	1	(0.7158)	01/06/2025
603733.SH	12/18/2024	SDB3260122906	(700.00)	2.6534	(1,880.56)	(1,857.41)	0.0000	4.5800	(974.8281)	0.0000	0.2392	(0.5030)	0.0000	1	(0.2637)	01/06/2025
603733.SH	12/18/2024	SDB3260122906	(200.00)	2.6534	(537.30)	(530.69)	0.0000	4.5800	(974.8281)	0.0000	0.0684	(0.1437)	0.0000	1	(0.0753)	01/06/2025
603733.SH	12/18/2024	SDB3260122906	(2,000.00)	2.6534	(5,373.02)	(5,306.88)	0.0000	4.5800	(974.8281)	0.0000	0.6836	(1.4370)	0.0000	1	(0.7535)	01/06/2025
603733.SH	12/18/2024	SDB3260122906	(1,100.00)	2.6534	(2,955.16)	(2,918.79)	0.0000	4.5800	(974.8281)	0.0000	0.3760	(0.7904)	0.0000	1	(0.4144)	01/06/2025
603733.SH	12/18/2024	SDB3260122906	(5,500.00)	2.6534	(14,775.81)	(14,593.93)	0.0000	4.5800	(974.8281)	0.0000	1.8798	(3.9518)	0.0000	1	(2.0720)	01/06/2025
603733.SH	12/18/2024	SDB3260122906	(1,900.00)	2.6534	(5,104.37)	(5,041.54)	0.0000	4.5800	(974.8281)	0.0000	0.6494	(1.3652)	0.0000	1	(0.7158)	01/06/2025
603733.SH	12/18/2024	SDB3260122906	(300.00)	2.6534	(805.95)	(796.03)	0.0000	4.5800	(974.8281)	0.0000	0.1025	(0.2156)	0.0000	1	(0.1130)	01/06/2025
603733.SH	12/18/2024	SDB3260122906	(5,000.00)	2.6534	(13,432.55)	(13,267.20)	0.0000	4.5800	(974.8281)	0.0000	1.7089	(3.5926)	0.0000	1	(1.8836)	01/06/2025
603733.SH	12/18/2024	SDB3260122906	(10,900.00)	2.6534	(29,282.97)	(28,922.51)	0.0000	4.5800	(974.8281)	0.0000	3.7254	(7.8318)	0.0000	1	(4.1064)	01/06/2025
603733.SH	12/18/2024	SDB3260122906	(100.00)	2.6534	(268.65)	(265.34)	0.0000	4.5800	(974.8281)	0.0000	0.0342	(0.0719)	0.0000	1	(0.0377)	01/06/2025
603733.SH	12/17/2024	SDB3260122906	(1,900.00)	2.7250	(5,104.37)	(5,177.43)	0.0000	4.5800	(974.8281)	0.0000	0.6494	(1.4020)	0.0000	1	(0.7526)	01/06/2025
603733.SH	12/17/2024	SDB3260122906	(200.00)	2.7250	(537.30)	(544.99)	0.0000	4.5800	(974.8281)	0.0000	0.0684	(0.1476)	0.0000	1	(0.0792)	01/06/2025
603733.SH	12/17/2024	SDB3260122906	(300.00)	2.7250	(805.95)	(817.49)	0.0000	4.5800	(974.8281)	0.0000	0.1025	(0.2214)	0.0000	1	(0.1188)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
XIANHE CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603733.SH	12/17/2024	SDB3260122906	(800.00)	2.7250	(2,149.21)	(2,179.97)	0.0000	4.5800	(974.8281)	0.0000	0.2734	(0.5903)	0.0000	1	(0.3169)	01/06/2025
603733.SH	12/17/2024	SDB3260122906	(3,900.00)	2.7250	(10,477.39)	(10,627.36)	0.0000	4.5800	(974.8281)	0.0000	1.3330	(2.8777)	0.0000	1	(1.5448)	01/06/2025
603733.SH	12/17/2024	SDB3260122906	(5,600.00)	2.7250	(15,044.46)	(15,259.80)	0.0000	4.5800	(974.8281)	0.0000	1.9140	(4.1321)	0.0000	1	(2.2181)	01/06/2025
603733.SH	12/17/2024	SDB3260122906	(3,100.00)	2.7250	(8,328.18)	(8,447.39)	0.0000	4.5800	(974.8281)	0.0000	1.0595	(2.2874)	0.0000	1	(1.2279)	01/06/2025
603733.SH	12/17/2024	SDB3260122906	(4,000.00)	2.7250	(10,746.04)	(10,899.86)	0.0000	4.5800	(974.8281)	0.0000	1.3671	(2.9515)	0.0000	1	(1.5844)	01/06/2025
603733.SH	12/17/2024	SDB3260122906	(2,500.00)	2.7250	(6,716.28)	(6,812.41)	0.0000	4.5800	(974.8281)	0.0000	0.8545	(1.8447)	0.0000	1	(0.9902)	01/06/2025
603733.SH	12/17/2024	SDB3260122906	(300.00)	2.7250	(805.95)	(817.49)	0.0000	4.5800	(974.8281)	0.0000	0.1025	(0.2214)	0.0000	1	(0.1188)	01/06/2025
603733.SH	12/17/2024	SDB3260122906	(1,400.00)	2.7250	(3,761.12)	(3,814.95)	0.0000	4.5800	(974.8281)	0.0000	0.4785	(1.0330)	0.0000	1	(0.5545)	01/06/2025
603733.SH	12/17/2024	SDB3260122906	(2,200.00)	2.7250	(5,910.32)	(5,994.92)	0.0000	4.5800	(974.8281)	0.0000	0.7519	(1.6233)	0.0000	1	(0.8714)	01/06/2025
603733.SH	12/17/2024	SDB3260122906	(5,800.00)	2.7250	(15,581.76)	(15,804.79)	0.0000	4.5800	(974.8281)	0.0000	1.9823	(4.2797)	0.0000	1	(2.2974)	01/06/2025
603733.SH	12/17/2024	SDB3260122906	(2,800.00)	2.7250	(7,522.23)	(7,629.90)	0.0000	4.5800	(974.8281)	0.0000	0.9570	(2.0661)	0.0000	1	(1.1091)	01/06/2025
603733.SH	12/17/2024	SDB3260122906	(400.00)	2.7250	(1,074.60)	(1,089.99)	0.0000	4.5800	(974.8281)	0.0000	0.1367	(0.2952)	0.0000	1	(0.1584)	01/06/2025
603733.SH	12/17/2024	SDB3260122906	(14,200.00)	2.7250	(38,148.46)	(38,694.49)	0.0000	4.5800	(974.8281)	0.0000	4.8533	(10.4779)	0.0000	1	(5.6246)	01/06/2025
603733.SH	12/17/2024	SDB3260122906	(1,600.00)	2.7250	(4,298.42)	(4,359.94)	0.0000	4.5800	(974.8281)	0.0000	0.5469	(1.1806)	0.0000	1	(0.6338)	01/06/2025
603733.SH	12/17/2024	SDB3260122906	(4,600.00)	2.7250	(12,357.95)	(12,534.83)	0.0000	4.5800	(974.8281)	0.0000	1.5722	(3.3943)	0.0000	1	(1.8220)	01/06/2025
603733.SH	12/17/2024	SDB3260122906	(1,300.00)	2.7250	(3,492.46)	(3,542.45)	0.0000	4.5800	(974.8281)	0.0000	0.4443	(0.9592)	0.0000	1	(0.5149)	01/06/2025
603733.SH	12/17/2024	SDB3260122906	(800.00)	2.7250	(2,149.21)	(2,179.97)	0.0000	4.5800	(974.8281)	0.0000	0.2734	(0.5903)	0.0000	1	(0.3169)	01/06/2025
603733.SH	12/17/2024	SDB3260122906	(1,900.00)	2.7250	(5,104.37)	(5,177.43)	0.0000	4.5800	(974.8281)	0.0000	0.6494	(1.4020)	0.0000	1	(0.7526)	01/06/2025
603733.SH	12/17/2024	SDB3260122906	(700.00)	2.7250	(1,880.56)	(1,907.47)	0.0000	4.5800	(974.8281)	0.0000	0.2392	(0.5165)	0.0000	1	(0.2773)	01/06/2025
603733.SH	12/17/2024	SDB3260122906	(200.00)	2.7250	(537.30)	(544.99)	0.0000	4.5800	(974.8281)	0.0000	0.0684	(0.1476)	0.0000	1	(0.0792)	01/06/2025
603733.SH	12/17/2024	SDB3260122906	(2,000.00)	2.7250	(5,373.02)	(5,449.93)	0.0000	4.5800	(974.8281)	0.0000	0.6836	(1.4758)	0.0000	1	(0.7922)	01/06/2025
603733.SH	12/17/2024	SDB3260122906	(1,100.00)	2.7250	(2,955.16)	(2,997.46)	0.0000	4.5800	(974.8281)	0.0000	0.3760	(0.8117)	0.0000	1	(0.4357)	01/06/2025
603733.SH	12/17/2024	SDB3260122906	(5,500.00)	2.7250	(14,775.81)	(14,987.30)	0.0000	4.5800	(974.8281)	0.0000	1.8798	(4.0583)	0.0000	1	(2.1785)	01/06/2025
603733.SH	12/17/2024	SDB3260122906	(1,900.00)	2.7250	(5,104.37)	(5,177.43)	0.0000	4.5800	(974.8281)	0.0000	0.6494	(1.4020)	0.0000	1	(0.7526)	01/06/2025
603733.SH	12/17/2024	SDB3260122906	(300.00)	2.7250	(805.95)	(817.49)	0.0000	4.5800	(974.8281)	0.0000	0.1025	(0.2214)	0.0000	1	(0.1188)	01/06/2025
603733.SH	12/17/2024	SDB3260122906	(5,000.00)	2.7250	(13,432.55)	(13,624.82)	0.0000	4.5800	(974.8281)	0.0000	1.7089	(3.6894)	0.0000	1	(1.9805)	01/06/2025
603733.SH	12/17/2024	SDB3260122906	(10,900.00)	2.7250	(29,282.97)	(29,702.11)	0.0000	4.5800	(974.8281)	0.0000	3.7254	(8.0429)	0.0000	1	(4.3175)	01/06/2025
603733.SH	12/17/2024	SDB3260122906	(100.00)	2.7250	(268.65)	(272.50)	0.0000	4.5800	(974.8281)	0.0000	0.0342	(0.0738)	0.0000	1	(0.0396)	01/06/2025
603733.SH	12/16/2024	SDB3260122906	(1,900.00)	2.6734	(5,104.37)	(5,079.48)	0.0000	4.5800	(974.8281)	0.0000	0.6494	(1.3754)	0.0000	1	(0.7261)	01/06/2025
603733.SH	12/16/2024	SDB3260122906	(200.00)	2.6734	(537.30)	(534.68)	0.0000	4.5800	(974.8281)	0.0000	0.0684	(0.1448)	0.0000	1	(0.0764)	01/06/2025
603733.SH	12/16/2024	SDB3260122906	(300.00)	2.6734	(805.95)	(802.02)	0.0000	4.5800	(974.8281)	0.0000	0.1025	(0.2172)	0.0000	1	(0.1146)	01/06/2025
603733.SH	12/16/2024	SDB3260122906	(800.00)	2.6734	(2,149.21)	(2,138.73)	0.0000	4.5800	(974.8281)	0.0000	0.2734	(0.5791)	0.0000	1	(0.3057)	01/06/2025
603733.SH	12/16/2024	SDB3260122906	(3,900.00)	2.6734	(10,477.39)	(10,426.30)	0.0000	4.5800	(974.8281)	0.0000	1.3330	(2.8233)	0.0000	1	(1.4903)	01/06/2025
603733.SH	12/16/2024	SDB3260122906	(5,600.00)	2.6734	(15,044.46)	(14,971.10)	0.0000	4.5800	(974.8281)	0.0000	1.9140	(4.0540)	0.0000	1	(2.1400)	01/06/2025
603733.SH	12/16/2024	SDB3260122906	(3,100.00)	2.6734	(8,328.18)	(8,287.57)	0.0000	4.5800	(974.8281)	0.0000	1.0595	(2.2442)	0.0000	1	(1.1846)	01/06/2025
603733.SH	12/16/2024	SDB3260122906	(4,000.00)	2.6734	(10,746.04)	(10,693.64)	0.0000	4.5800	(974.8281)	0.0000	1.3671	(2.8957)	0.0000	1	(1.5285)	01/06/2025
603733.SH	12/16/2024	SDB3260122906	(2,500.00)	2.6734	(6,716.28)	(6,683.53)	0.0000	4.5800	(974.8281)	0.0000	0.8545	(1.8098)	0.0000	1	(0.9553)	01/06/2025
603733.SH	12/16/2024	SDB3260122906	(300.00)	2.6734	(805.95)	(802.02)	0.0000	4.5800	(974.8281)	0.0000	0.1025	(0.2172)	0.0000	1	(0.1146)	01/06/2025
603733.SH	12/16/2024	SDB3260122906	(1,400.00)	2.6734	(3,761.12)	(3,742.77)	0.0000	4.5800	(974.8281)	0.0000	0.4785	(1.0135)	0.0000	1	(0.5350)	01/06/2025
603733.SH	12/16/2024	SDB3260122906	(2,200.00)	2.6734	(5,910.32)	(5,881.50)	0.0000	4.5800	(974.8281)	0.0000	0.7519	(1.5926)	0.0000	1	(0.8407)	01/06/2025
603733.SH	12/16/2024	SDB3260122906	(5,800.00)	2.6734	(15,581.76)	(15,505.78)	0.0000	4.5800	(974.8281)	0.0000	1.9823	(4.1987)	0.0000	1	(2.2164)	01/06/2025
603733.SH	12/16/2024	SDB3260122906	(2,800.00)	2.6734	(7,522.23)	(7,485.55)	0.0000	4.5800	(974.8281)	0.0000	0.9570	(2.0270)	0.0000	1	(1.0700)	01/06/2025
603733.SH	12/16/2024	SDB3260122906	(400.00)	2.6734	(1,074.60)	(1,069.36)	0.0000	4.5800	(974.8281)	0.0000	0.1367	(0.2896)	0.0000	1	(0.1529)	01/06/2025
603733.SH	12/16/2024	SDB3260122906	(14,200.00)	2.6734	(38,148.46)	(37,962.42)	0.0000	4.5800	(974.8281)	0.0000	4.8533	(10.2797)	0.0000	1	(5.4263)	01/06/2025
603733.SH	12/16/2024	SDB3260122906	(1,600.00)	2.6734	(4,298.42)	(4,277.46)	0.0000	4.5800	(974.8281)	0.0000	0.5469	(1.1583)	0.0000	1	(0.6114)	01/06/2025
603733.SH	12/16/2024	SDB3260122906	(4,600.00)	2.6734	(12,357.95)	(12,297.69)	0.0000	4.5800	(974.8281)	0.0000	1.5722	(3.3300)	0.0000	1	(1.7578)	01/06/2025
603733.SH	12/16/2024	SDB3260122906	(1,300.00)	2.6734	(3,492.46)	(3,475.43)	0.0000	4.5800	(974.8281)	0.0000	0.4443	(0.9411)	0.0000	1	(0.4968)	01/06/2025
603733.SH	12/16/2024	SDB3260122906	(800.00)	2.6734	(2,149.21)	(2,138.73)	0.0000	4.5800	(974.8281)	0.0000	0.2734	(0.5791)	0.0000	1	(0.3057)	01/06/2025
603733.SH	12/16/2024	SDB3260122906	(1,900.00)	2.6734	(5,104.37)	(5,079.48)	0.0000	4.5800	(974.8281)	0.0000	0.6494	(1.3754)	0.0000	1	(0.7261)	01/06/2025
603733.SH	12/16/2024	SDB3260122906	(700.00)	2.6734	(1,880.56)	(1,871.39)	0.0000	4.5800	(974.8281)	0.0000	0.2392	(0.5067)	0.0000	1	(0.2675)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
XIANHE CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603733.SH	12/16/2024	SDB3260122906	(200.00)	2.6734	(537.30)	(534.68)	0.0000	4.5800	(974.8281)	0.0000	0.0684	(0.1448)	0.0000	1	(0.0764)	01/06/2025
603733.SH	12/16/2024	SDB3260122906	(2,000.00)	2.6734	(5,373.02)	(5,346.82)	0.0000	4.5800	(974.8281)	0.0000	0.6836	(1.4478)	0.0000	1	(0.7643)	01/06/2025
603733.SH	12/16/2024	SDB3260122906	(1,100.00)	2.6734	(2,955.16)	(2,940.75)	0.0000	4.5800	(974.8281)	0.0000	0.3760	(0.7963)	0.0000	1	(0.4204)	01/06/2025
603733.SH	12/16/2024	SDB3260122906	(5,500.00)	2.6734	(14,775.81)	(14,703.76)	0.0000	4.5800	(974.8281)	0.0000	1.8798	(3.9816)	0.0000	1	(2.1018)	01/06/2025
603733.SH	12/16/2024	SDB3260122906	(1,900.00)	2.6734	(5,104.37)	(5,079.48)	0.0000	4.5800	(974.8281)	0.0000	0.6494	(1.3754)	0.0000	1	(0.7261)	01/06/2025
603733.SH	12/16/2024	SDB3260122906	(300.00)	2.6734	(805.95)	(802.02)	0.0000	4.5800	(974.8281)	0.0000	0.1025	(0.2172)	0.0000	1	(0.1146)	01/06/2025
603733.SH	12/16/2024	SDB3260122906	(5,000.00)	2.6734	(13,432.55)	(13,367.05)	0.0000	4.5800	(974.8281)	0.0000	1.7089	(3.6196)	0.0000	1	(1.9107)	01/06/2025
603733.SH	12/16/2024	SDB3260122906	(10,900.00)	2.6734	(29,282.97)	(29,140.17)	0.0000	4.5800	(974.8281)	0.0000	3.7254	(7.8907)	0.0000	1	(4.1653)	01/06/2025
603733.SH	12/16/2024	SDB3260122906	(100.00)	2.6734	(268.65)	(267.34)	0.0000	4.5800	(974.8281)	0.0000	0.0342	(0.0724)	0.0000	1	(0.0382)	01/06/2025
603733.SH	12/13/2024	SDB3260122906	(1,900.00)	2.6492	(5,104.37)	(5,033.44)	0.0000	4.5800	(974.8281)	0.0000	1.9482	(4.0890)	0.0000	3	(2.1408)	01/06/2025
603733.SH	12/13/2024	SDB3260122906	(200.00)	2.6492	(537.30)	(529.84)	0.0000	4.5800	(974.8281)	0.0000	0.2051	(0.4304)	0.0000	3	(0.2253)	01/06/2025
603733.SH	12/13/2024	SDB3260122906	(300.00)	2.6492	(805.95)	(794.75)	0.0000	4.5800	(974.8281)	0.0000	0.3076	(0.6456)	0.0000	3	(0.3380)	01/06/2025
603733.SH	12/13/2024	SDB3260122906	(800.00)	2.6492	(2,149.21)	(2,119.34)	0.0000	4.5800	(974.8281)	0.0000	0.8203	(1.7217)	0.0000	3	(0.9014)	01/06/2025
603733.SH	12/13/2024	SDB3260122906	(3,900.00)	2.6492	(10,477.39)	(10,331.80)	0.0000	4.5800	(974.8281)	0.0000	3.9989	(8.3931)	0.0000	3	(4.3942)	01/06/2025
603733.SH	12/13/2024	SDB3260122906	(5,600.00)	2.6492	(15,044.46)	(14,835.41)	0.0000	4.5800	(974.8281)	0.0000	5.7420	(12.0516)	0.0000	3	(6.3097)	01/06/2025
603733.SH	12/13/2024	SDB3260122906	(3,100.00)	2.6492	(8,328.18)	(8,212.46)	0.0000	4.5800	(974.8281)	0.0000	3.1786	(6.6714)	0.0000	3	(3.4929)	01/06/2025
603733.SH	12/13/2024	SDB3260122906	(4,000.00)	2.6492	(10,746.04)	(10,596.72)	0.0000	4.5800	(974.8281)	0.0000	4.1014	(8.6083)	0.0000	3	(4.5069)	01/06/2025
603733.SH	12/13/2024	SDB3260122906	(2,500.00)	2.6492	(6,716.28)	(6,622.95)	0.0000	4.5800	(974.8281)	0.0000	2.5634	(5.3802)	0.0000	3	(2.8168)	01/06/2025
603733.SH	12/13/2024	SDB3260122906	(300.00)	2.6492	(805.95)	(794.75)	0.0000	4.5800	(974.8281)	0.0000	0.3076	(0.6456)	0.0000	3	(0.3380)	01/06/2025
603733.SH	12/13/2024	SDB3260122906	(1,400.00)	2.6492	(3,761.12)	(3,708.85)	0.0000	4.5800	(974.8281)	0.0000	1.4355	(3.0129)	0.0000	3	(1.5774)	01/06/2025
603733.SH	12/13/2024	SDB3260122906	(2,200.00)	2.6492	(5,910.32)	(5,828.20)	0.0000	4.5800	(974.8281)	0.0000	2.2558	(4.7346)	0.0000	3	(2.4788)	01/06/2025
603733.SH	12/13/2024	SDB3260122906	(5,800.00)	2.6492	(15,581.76)	(15,365.24)	0.0000	4.5800	(974.8281)	0.0000	5.9470	(12.4821)	0.0000	3	(6.5350)	01/06/2025
603733.SH	12/13/2024	SDB3260122906	(2,800.00)	2.6492	(7,522.23)	(7,417.70)	0.0000	4.5800	(974.8281)	0.0000	2.8710	(6.0258)	0.0000	3	(3.1548)	01/06/2025
603733.SH	12/13/2024	SDB3260122906	(400.00)	2.6492	(1,074.60)	(1,059.67)	0.0000	4.5800	(974.8281)	0.0000	0.4101	(0.8608)	0.0000	3	(0.4507)	01/06/2025
603733.SH	12/13/2024	SDB3260122906	(14,200.00)	2.6492	(38,148.46)	(37,618.36)	0.0000	4.5800	(974.8281)	0.0000	14.5600	(30.5595)	0.0000	3	(15.9995)	01/06/2025
603733.SH	12/13/2024	SDB3260122906	(1,600.00)	2.6492	(4,298.42)	(4,238.69)	0.0000	4.5800	(974.8281)	0.0000	1.6406	(3.4433)	0.0000	3	(1.8028)	01/06/2025
603733.SH	12/13/2024	SDB3260122906	(4,600.00)	2.6492	(12,357.95)	(12,186.23)	0.0000	4.5800	(974.8281)	0.0000	4.7166	(9.8996)	0.0000	3	(5.1829)	01/06/2025
603733.SH	12/13/2024	SDB3260122906	(1,300.00)	2.6492	(3,492.46)	(3,443.93)	0.0000	4.5800	(974.8281)	0.0000	1.3330	(2.7977)	0.0000	3	(1.4647)	01/06/2025
603733.SH	12/13/2024	SDB3260122906	(800.00)	2.6492	(2,149.21)	(2,119.34)	0.0000	4.5800	(974.8281)	0.0000	0.8203	(1.7217)	0.0000	3	(0.9014)	01/06/2025
603733.SH	12/13/2024	SDB3260122906	(1,900.00)	2.6492	(5,104.37)	(5,033.44)	0.0000	4.5800	(974.8281)	0.0000	1.9482	(4.0890)	0.0000	3	(2.1408)	01/06/2025
603733.SH	12/13/2024	SDB3260122906	(700.00)	2.6492	(1,880.56)	(1,854.43)	0.0000	4.5800	(974.8281)	0.0000	0.7177	(1.5065)	0.0000	3	(0.7887)	01/06/2025
603733.SH	12/13/2024	SDB3260122906	(200.00)	2.6492	(537.30)	(529.84)	0.0000	4.5800	(974.8281)	0.0000	0.2051	(0.4304)	0.0000	3	(0.2253)	01/06/2025
603733.SH	12/13/2024	SDB3260122906	(2,000.00)	2.6492	(5,373.02)	(5,298.36)	0.0000	4.5800	(974.8281)	0.0000	2.0507	(4.3042)	0.0000	3	(2.2535)	01/06/2025
603733.SH	12/13/2024	SDB3260122906	(1,100.00)	2.6492	(2,955.16)	(2,914.10)	0.0000	4.5800	(974.8281)	0.0000	1.1279	(2.3673)	0.0000	3	(1.2394)	01/06/2025
603733.SH	12/13/2024	SDB3260122906	(5,500.00)	2.6492	(14,775.81)	(14,570.49)	0.0000	4.5800	(974.8281)	0.0000	5.6394	(11.8364)	0.0000	3	(6.1970)	01/06/2025
603733.SH	12/13/2024	SDB3260122906	(1,900.00)	2.6492	(5,104.37)	(5,033.44)	0.0000	4.5800	(974.8281)	0.0000	1.9482	(4.0890)	0.0000	3	(2.1408)	01/06/2025
603733.SH	12/13/2024	SDB3260122906	(300.00)	2.6492	(805.95)	(794.75)	0.0000	4.5800	(974.8281)	0.0000	0.3076	(0.6456)	0.0000	3	(0.3380)	01/06/2025
603733.SH	12/13/2024	SDB3260122906	(5,000.00)	2.6492	(13,432.55)	(13,245.90)	0.0000	4.5800	(974.8281)	0.0000	5.1268	(10.7604)	0.0000	3	(5.6336)	01/06/2025
603733.SH	12/13/2024	SDB3260122906	(10,900.00)	2.6492	(29,282.97)	(28,876.06)	0.0000	4.5800	(974.8281)	0.0000	11.1763	(23.4577)	0.0000	3	(12.2813)	01/06/2025
603733.SH	12/13/2024	SDB3260122906	(100.00)	2.6492	(268.65)	(264.92)	0.0000	4.5800	(974.8281)	0.0000	0.1025	(0.2152)	0.0000	3	(0.1127)	01/06/2025
603733.SH	12/12/2024	SDB3260122906	(1,900.00)	2.6304	(5,104.37)	(4,997.74)	0.0000	4.5800	(974.8281)	0.0000	0.6494	(1.3533)	0.0000	1	(0.7039)	01/06/2025
603733.SH	12/12/2024	SDB3260122906	(200.00)	2.6304	(537.30)	(526.08)	0.0000	4.5800	(974.8281)	0.0000	0.0684	(0.1425)	0.0000	1	(0.0741)	01/06/2025
603733.SH	12/12/2024	SDB3260122906	(300.00)	2.6304	(805.95)	(789.12)	0.0000	4.5800	(974.8281)	0.0000	0.1025	(0.2137)	0.0000	1	(0.1111)	01/06/2025
603733.SH	12/12/2024	SDB3260122906	(800.00)	2.6304	(2,149.21)	(2,104.31)	0.0000	4.5800	(974.8281)	0.0000	0.2734	(0.5698)	0.0000	1	(0.2964)	01/06/2025
603733.SH	12/12/2024	SDB3260122906	(3,900.00)	2.6304	(10,477.39)	(10,258.51)	0.0000	4.5800	(974.8281)	0.0000	1.3330	(2.7779)	0.0000	1	(1.4449)	01/06/2025
603733.SH	12/12/2024	SDB3260122906	(5,600.00)	2.6304	(15,044.46)	(14,730.17)	0.0000	4.5800	(974.8281)	0.0000	1.9140	(3.9887)	0.0000	1	(2.0747)	01/06/2025
603733.SH	12/12/2024	SDB3260122906	(3,100.00)	2.6304	(8,328.18)	(8,154.20)	0.0000	4.5800	(974.8281)	0.0000	1.0595	(2.2080)	0.0000	1	(1.1485)	01/06/2025
603733.SH	12/12/2024	SDB3260122906	(4,000.00)	2.6304	(10,746.04)	(10,521.55)	0.0000	4.5800	(974.8281)	0.0000	1.3671	(2.8491)	0.0000	1	(1.4819)	01/06/2025
603733.SH	12/12/2024	SDB3260122906	(2,500.00)	2.6304	(6,716.28)	(6,575.97)	0.0000	4.5800	(974.8281)	0.0000	0.8545	(1.7807)	0.0000	1	(0.9262)	01/06/2025
603733.SH	12/12/2024	SDB3260122906	(300.00)	2.6304	(805.95)	(789.12)	0.0000	4.5800	(974.8281)	0.0000	0.1025	(0.2137)	0.0000	1	(0.1111)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
XIANHE CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603733.SH	12/12/2024	SDB3260122906	(1,400.00)	2.6304	(3,761.12)	(3,682.54)	0.0000	4.5800	(974.8281)	0.0000	0.4785	(0.9972)	0.0000	1	(0.5187)	01/06/2025
603733.SH	12/12/2024	SDB3260122906	(2,200.00)	2.6304	(5,910.32)	(5,786.85)	0.0000	4.5800	(974.8281)	0.0000	0.7519	(1.5670)	0.0000	1	(0.8151)	01/06/2025
603733.SH	12/12/2024	SDB3260122906	(5,800.00)	2.6304	(15,581.76)	(15,256.25)	0.0000	4.5800	(974.8281)	0.0000	1.9823	(4.1312)	0.0000	1	(2.1488)	01/06/2025
603733.SH	12/12/2024	SDB3260122906	(2,800.00)	2.6304	(7,522.23)	(7,365.09)	0.0000	4.5800	(974.8281)	0.0000	0.9570	(1.9944)	0.0000	1	(1.0374)	01/06/2025
603733.SH	12/12/2024	SDB3260122906	(400.00)	2.6304	(1,074.60)	(1,052.16)	0.0000	4.5800	(974.8281)	0.0000	0.1367	(0.2849)	0.0000	1	(0.1482)	01/06/2025
603733.SH	12/12/2024	SDB3260122906	(14,200.00)	2.6304	(38,148.46)	(37,351.51)	0.0000	4.5800	(974.8281)	0.0000	4.8533	(10.1143)	0.0000	1	(5.2609)	01/06/2025
603733.SH	12/12/2024	SDB3260122906	(1,600.00)	2.6304	(4,298.42)	(4,208.62)	0.0000	4.5800	(974.8281)	0.0000	0.5469	(1.1396)	0.0000	1	(0.5928)	01/06/2025
603733.SH	12/12/2024	SDB3260122906	(4,600.00)	2.6304	(12,357.95)	(12,099.78)	0.0000	4.5800	(974.8281)	0.0000	1.5722	(3.2764)	0.0000	1	(1.7042)	01/06/2025
603733.SH	12/12/2024	SDB3260122906	(1,300.00)	2.6304	(3,492.46)	(3,419.50)	0.0000	4.5800	(974.8281)	0.0000	0.4443	(0.9260)	0.0000	1	(0.4816)	01/06/2025
603733.SH	12/12/2024	SDB3260122906	(800.00)	2.6304	(2,149.21)	(2,104.31)	0.0000	4.5800	(974.8281)	0.0000	0.2734	(0.5698)	0.0000	1	(0.2964)	01/06/2025
603733.SH	12/12/2024	SDB3260122906	(1,900.00)	2.6304	(5,104.37)	(4,997.74)	0.0000	4.5800	(974.8281)	0.0000	0.6494	(1.3533)	0.0000	1	(0.7039)	01/06/2025
603733.SH	12/12/2024	SDB3260122906	(700.00)	2.6304	(1,880.56)	(1,841.27)	0.0000	4.5800	(974.8281)	0.0000	0.2392	(0.4986)	0.0000	1	(0.2593)	01/06/2025
603733.SH	12/12/2024	SDB3260122906	(200.00)	2.6304	(537.30)	(526.08)	0.0000	4.5800	(974.8281)	0.0000	0.0684	(0.1425)	0.0000	1	(0.0741)	01/06/2025
603733.SH	12/12/2024	SDB3260122906	(2,000.00)	2.6304	(5,373.02)	(5,260.78)	0.0000	4.5800	(974.8281)	0.0000	0.6836	(1.4245)	0.0000	1	(0.7410)	01/06/2025
603733.SH	12/12/2024	SDB3260122906	(1,100.00)	2.6304	(2,955.16)	(2,893.43)	0.0000	4.5800	(974.8281)	0.0000	0.3760	(0.7835)	0.0000	1	(0.4075)	01/06/2025
603733.SH	12/12/2024	SDB3260122906	(5,500.00)	2.6304	(14,775.81)	(14,467.13)	0.0000	4.5800	(974.8281)	0.0000	1.8798	(3.9175)	0.0000	1	(2.0377)	01/06/2025
603733.SH	12/12/2024	SDB3260122906	(1,900.00)	2.6304	(5,104.37)	(4,997.74)	0.0000	4.5800	(974.8281)	0.0000	0.6494	(1.3533)	0.0000	1	(0.7039)	01/06/2025
603733.SH	12/12/2024	SDB3260122906	(300.00)	2.6304	(805.95)	(789.12)	0.0000	4.5800	(974.8281)	0.0000	0.1025	(0.2137)	0.0000	1	(0.1111)	01/06/2025
603733.SH	12/12/2024	SDB3260122906	(5,000.00)	2.6304	(13,432.55)	(13,151.94)	0.0000	4.5800	(974.8281)	0.0000	1.7089	(3.5614)	0.0000	1	(1.8524)	01/06/2025
603733.SH	12/12/2024	SDB3260122906	(10,900.00)	2.6304	(29,282.97)	(28,671.23)	0.0000	4.5800	(974.8281)	0.0000	3.7254	(7.7638)	0.0000	1	(4.0383)	01/06/2025
603733.SH	12/12/2024	SDB3260122906	(100.00)	2.6304	(268.65)	(263.04)	0.0000	4.5800	(974.8281)	0.0000	0.0342	(0.0712)	0.0000	1	(0.0370)	01/06/2025
603733.SH	12/11/2024	SDB3260122906	(1,900.00)	2.6710	(5,104.37)	(5,074.83)	0.0000	4.5800	(974.8281)	0.0000	0.6494	(1.3742)	0.0000	1	(0.7248)	01/06/2025
603733.SH	12/11/2024	SDB3260122906	(200.00)	2.6710	(537.30)	(534.19)	0.0000	4.5800	(974.8281)	0.0000	0.0684	(0.1447)	0.0000	1	(0.0763)	01/06/2025
603733.SH	12/11/2024	SDB3260122906	(300.00)	2.6710	(805.95)	(801.29)	0.0000	4.5800	(974.8281)	0.0000	0.1025	(0.2170)	0.0000	1	(0.1144)	01/06/2025
603733.SH	12/11/2024	SDB3260122906	(800.00)	2.6710	(2,149.21)	(2,136.77)	0.0000	4.5800	(974.8281)	0.0000	0.2734	(0.5786)	0.0000	1	(0.3052)	01/06/2025
603733.SH	12/11/2024	SDB3260122906	(3,900.00)	2.6710	(10,477.39)	(10,416.75)	0.0000	4.5800	(974.8281)	0.0000	1.3330	(2.8207)	0.0000	1	(1.4877)	01/06/2025
603733.SH	12/11/2024	SDB3260122906	(5,600.00)	2.6710	(15,044.46)	(14,957.39)	0.0000	4.5800	(974.8281)	0.0000	1.9140	(4.0502)	0.0000	1	(2.1363)	01/06/2025
603733.SH	12/11/2024	SDB3260122906	(3,100.00)	2.6710	(8,328.18)	(8,279.98)	0.0000	4.5800	(974.8281)	0.0000	1.0595	(2.2421)	0.0000	1	(1.1826)	01/06/2025
603733.SH	12/11/2024	SDB3260122906	(4,000.00)	2.6710	(10,746.04)	(10,683.85)	0.0000	4.5800	(974.8281)	0.0000	1.3671	(2.8930)	0.0000	1	(1.5259)	01/06/2025
603733.SH	12/11/2024	SDB3260122906	(2,500.00)	2.6710	(6,716.28)	(6,677.40)	0.0000	4.5800	(974.8281)	0.0000	0.8545	(1.8081)	0.0000	1	(0.9537)	01/06/2025
603733.SH	12/11/2024	SDB3260122906	(300.00)	2.6710	(805.95)	(801.29)	0.0000	4.5800	(974.8281)	0.0000	0.1025	(0.2170)	0.0000	1	(0.1144)	01/06/2025
603733.SH	12/11/2024	SDB3260122906	(1,400.00)	2.6710	(3,761.12)	(3,739.35)	0.0000	4.5800	(974.8281)	0.0000	0.4785	(1.0126)	0.0000	1	(0.5341)	01/06/2025
603733.SH	12/11/2024	SDB3260122906	(2,200.00)	2.6710	(5,910.32)	(5,876.12)	0.0000	4.5800	(974.8281)	0.0000	0.7519	(1.5912)	0.0000	1	(0.8392)	01/06/2025
603733.SH	12/11/2024	SDB3260122906	(5,800.00)	2.6710	(15,581.76)	(15,491.58)	0.0000	4.5800	(974.8281)	0.0000	1.9823	(4.1949)	0.0000	1	(2.2125)	01/06/2025
603733.SH	12/11/2024	SDB3260122906	(2,800.00)	2.6710	(7,522.23)	(7,478.69)	0.0000	4.5800	(974.8281)	0.0000	0.9570	(2.0251)	0.0000	1	(1.0681)	01/06/2025
603733.SH	12/11/2024	SDB3260122906	(400.00)	2.6710	(1,074.60)	(1,068.38)	0.0000	4.5800	(974.8281)	0.0000	0.1367	(0.2893)	0.0000	1	(0.1526)	01/06/2025
603733.SH	12/11/2024	SDB3260122906	(14,200.00)	2.6710	(38,148.46)	(37,927.66)	0.0000	4.5800	(974.8281)	0.0000	4.8533	(10.2703)	0.0000	1	(5.4169)	01/06/2025
603733.SH	12/11/2024	SDB3260122906	(1,600.00)	2.6710	(4,298.42)	(4,273.54)	0.0000	4.5800	(974.8281)	0.0000	0.5469	(1.1572)	0.0000	1	(0.6104)	01/06/2025
603733.SH	12/11/2024	SDB3260122906	(4,600.00)	2.6710	(12,357.95)	(12,286.43)	0.0000	4.5800	(974.8281)	0.0000	1.5722	(3.3270)	0.0000	1	(1.7548)	01/06/2025
603733.SH	12/11/2024	SDB3260122906	(1,300.00)	2.6710	(3,492.46)	(3,472.25)	0.0000	4.5800	(974.8281)	0.0000	0.4443	(0.9402)	0.0000	1	(0.4959)	01/06/2025
603733.SH	12/11/2024	SDB3260122906	(800.00)	2.6710	(2,149.21)	(2,136.77)	0.0000	4.5800	(974.8281)	0.0000	0.2734	(0.5786)	0.0000	1	(0.3052)	01/06/2025
603733.SH	12/11/2024	SDB3260122906	(1,900.00)	2.6710	(5,104.37)	(5,074.83)	0.0000	4.5800	(974.8281)	0.0000	0.6494	(1.3742)	0.0000	1	(0.7248)	01/06/2025
603733.SH	12/11/2024	SDB3260122906	(700.00)	2.6710	(1,880.56)	(1,869.67)	0.0000	4.5800	(974.8281)	0.0000	0.2392	(0.5063)	0.0000	1	(0.2670)	01/06/2025
603733.SH	12/11/2024	SDB3260122906	(200.00)	2.6710	(537.30)	(534.19)	0.0000	4.5800	(974.8281)	0.0000	0.0684	(0.1447)	0.0000	1	(0.0763)	01/06/2025
603733.SH	12/11/2024	SDB3260122906	(2,000.00)	2.6710	(5,373.02)	(5,341.92)	0.0000	4.5800	(974.8281)	0.0000	0.6836	(1.4465)	0.0000	1	(0.7629)	01/06/2025
603733.SH	12/11/2024	SDB3260122906	(1,100.00)	2.6710	(2,955.16)	(2,938.06)	0.0000	4.5800	(974.8281)	0.0000	0.3760	(0.7956)	0.0000	1	(0.4196)	01/06/2025
603733.SH	12/11/2024	SDB3260122906	(5,500.00)	2.6710	(14,775.81)	(14,690.29)	0.0000	4.5800	(974.8281)	0.0000	1.8798	(3.9779)	0.0000	1	(2.0981)	01/06/2025
603733.SH	12/11/2024	SDB3260122906	(1,900.00)	2.6710	(5,104.37)	(5,074.83)	0.0000	4.5800	(974.8281)	0.0000	0.6494	(1.3742)	0.0000	1	(0.7248)	01/06/2025
603733.SH	12/11/2024	SDB3260122906	(300.00)	2.6710	(805.95)	(801.29)	0.0000	4.5800	(974.8281)	0.0000	0.1025	(0.2170)	0.0000	1	(0.1144)	01/06/2025
603733.SH	12/11/2024	SDB3260122906	(5,000.00)	2.6710	(13,432.55)	(13,354.81)	0.0000	4.5800	(974.8281)	0.0000	1.7089	(3.6163)	0.0000	1	(1.9074)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
XIANHE CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603733.SH	12/11/2024	SDB3260122906	(10,900.00)	2.6710	(29,282.97)	(29,113.49)	0.0000	4.5800	(974.8281)	0.0000	3.7254	(7.8835)	0.0000	1	(4.1581)	01/06/2025
603733.SH	12/11/2024	SDB3260122906	(100.00)	2.6710	(268.65)	(267.10)	0.0000	4.5800	(974.8281)	0.0000	0.0342	(0.0723)	0.0000	1	(0.0381)	01/06/2025
603733.SH	12/10/2024	SDB3260122906	(1,900.00)	2.6472	(5,104.37)	(5,029.69)	0.0000	4.5800	(974.8281)	0.0000	0.6494	(1.3620)	0.0000	1	(0.7126)	01/06/2025
603733.SH	12/10/2024	SDB3260122906	(200.00)	2.6472	(537.30)	(529.44)	0.0000	4.5800	(974.8281)	0.0000	0.0684	(0.1434)	0.0000	1	(0.0750)	01/06/2025
603733.SH	12/10/2024	SDB3260122906	(300.00)	2.6472	(805.95)	(794.16)	0.0000	4.5800	(974.8281)	0.0000	0.1025	(0.2150)	0.0000	1	(0.1125)	01/06/2025
603733.SH	12/10/2024	SDB3260122906	(800.00)	2.6472	(2,149.21)	(2,117.76)	0.0000	4.5800	(974.8281)	0.0000	0.2734	(0.5735)	0.0000	1	(0.3000)	01/06/2025
603733.SH	12/10/2024	SDB3260122906	(3,900.00)	2.6472	(10,477.39)	(10,324.10)	0.0000	4.5800	(974.8281)	0.0000	1.3330	(2.7956)	0.0000	1	(1.4627)	01/06/2025
603733.SH	12/10/2024	SDB3260122906	(5,600.00)	2.6472	(15,044.46)	(14,824.34)	0.0000	4.5800	(974.8281)	0.0000	1.9140	(4.0142)	0.0000	1	(2.1002)	01/06/2025
603733.SH	12/10/2024	SDB3260122906	(3,100.00)	2.6472	(8,328.18)	(8,206.33)	0.0000	4.5800	(974.8281)	0.0000	1.0595	(2.2222)	0.0000	1	(1.1626)	01/06/2025
603733.SH	12/10/2024	SDB3260122906	(4,000.00)	2.6472	(10,746.04)	(10,588.82)	0.0000	4.5800	(974.8281)	0.0000	1.3671	(2.8673)	0.0000	1	(1.5002)	01/06/2025
603733.SH	12/10/2024	SDB3260122906	(2,500.00)	2.6472	(6,716.28)	(6,618.01)	0.0000	4.5800	(974.8281)	0.0000	0.8545	(1.7921)	0.0000	1	(0.9376)	01/06/2025
603733.SH	12/10/2024	SDB3260122906	(300.00)	2.6472	(805.95)	(794.16)	0.0000	4.5800	(974.8281)	0.0000	0.1025	(0.2150)	0.0000	1	(0.1125)	01/06/2025
603733.SH	12/10/2024	SDB3260122906	(1,400.00)	2.6472	(3,761.12)	(3,706.09)	0.0000	4.5800	(974.8281)	0.0000	0.4785	(1.0036)	0.0000	1	(0.5251)	01/06/2025
603733.SH	12/10/2024	SDB3260122906	(2,200.00)	2.6472	(5,910.32)	(5,823.85)	0.0000	4.5800	(974.8281)	0.0000	0.7519	(1.5770)	0.0000	1	(0.8251)	01/06/2025
603733.SH	12/10/2024	SDB3260122906	(5,800.00)	2.6472	(15,581.76)	(15,353.78)	0.0000	4.5800	(974.8281)	0.0000	1.9823	(4.1576)	0.0000	1	(2.1752)	01/06/2025
603733.SH	12/10/2024	SDB3260122906	(2,800.00)	2.6472	(7,522.23)	(7,412.17)	0.0000	4.5800	(974.8281)	0.0000	0.9570	(2.0071)	0.0000	1	(1.0501)	01/06/2025
603733.SH	12/10/2024	SDB3260122906	(400.00)	2.6472	(1,074.60)	(1,058.88)	0.0000	4.5800	(974.8281)	0.0000	0.1367	(0.2867)	0.0000	1	(0.1500)	01/06/2025
603733.SH	12/10/2024	SDB3260122906	(14,200.00)	2.6472	(38,148.46)	(37,590.30)	0.0000	4.5800	(974.8281)	0.0000	4.8533	(10.1789)	0.0000	1	(5.3258)	01/06/2025
603733.SH	12/10/2024	SDB3260122906	(1,600.00)	2.6472	(4,298.42)	(4,235.53)	0.0000	4.5800	(974.8281)	0.0000	0.5469	(1.1469)	0.0000	1	(0.6001)	01/06/2025
603733.SH	12/10/2024	SDB3260122906	(4,600.00)	2.6472	(12,357.95)	(12,177.14)	0.0000	4.5800	(974.8281)	0.0000	1.5722	(3.2974)	0.0000	1	(1.7252)	01/06/2025
603733.SH	12/10/2024	SDB3260122906	(1,300.00)	2.6472	(3,492.46)	(3,441.37)	0.0000	4.5800	(974.8281)	0.0000	0.4443	(0.9319)	0.0000	1	(0.4876)	01/06/2025
603733.SH	12/10/2024	SDB3260122906	(800.00)	2.6472	(2,149.21)	(2,117.76)	0.0000	4.5800	(974.8281)	0.0000	0.2734	(0.5735)	0.0000	1	(0.3000)	01/06/2025
603733.SH	12/10/2024	SDB3260122906	(1,900.00)	2.6472	(5,104.37)	(5,029.69)	0.0000	4.5800	(974.8281)	0.0000	0.6494	(1.3620)	0.0000	1	(0.7126)	01/06/2025
603733.SH	12/10/2024	SDB3260122906	(700.00)	2.6472	(1,880.56)	(1,853.04)	0.0000	4.5800	(974.8281)	0.0000	0.2392	(0.5018)	0.0000	1	(0.2625)	01/06/2025
603733.SH	12/10/2024	SDB3260122906	(200.00)	2.6472	(537.30)	(529.44)	0.0000	4.5800	(974.8281)	0.0000	0.0684	(0.1434)	0.0000	1	(0.0750)	01/06/2025
603733.SH	12/10/2024	SDB3260122906	(2,000.00)	2.6472	(5,373.02)	(5,294.41)	0.0000	4.5800	(974.8281)	0.0000	0.6836	(1.4336)	0.0000	1	(0.7501)	01/06/2025
603733.SH	12/10/2024	SDB3260122906	(1,100.00)	2.6472	(2,955.16)	(2,911.92)	0.0000	4.5800	(974.8281)	0.0000	0.3760	(0.7885)	0.0000	1	(0.4125)	01/06/2025
603733.SH	12/10/2024	SDB3260122906	(5,500.00)	2.6472	(14,775.81)	(14,559.62)	0.0000	4.5800	(974.8281)	0.0000	1.8798	(3.9425)	0.0000	1	(2.0627)	01/06/2025
603733.SH	12/10/2024	SDB3260122906	(1,900.00)	2.6472	(5,104.37)	(5,029.69)	0.0000	4.5800	(974.8281)	0.0000	0.6494	(1.3620)	0.0000	1	(0.7126)	01/06/2025
603733.SH	12/10/2024	SDB3260122906	(300.00)	2.6472	(805.95)	(794.16)	0.0000	4.5800	(974.8281)	0.0000	0.1025	(0.2150)	0.0000	1	(0.1125)	01/06/2025
603733.SH	12/10/2024	SDB3260122906	(5,000.00)	2.6472	(13,432.55)	(13,236.02)	0.0000	4.5800	(974.8281)	0.0000	1.7089	(3.5841)	0.0000	1	(1.8752)	01/06/2025
603733.SH	12/10/2024	SDB3260122906	(10,900.00)	2.6472	(29,282.97)	(28,854.52)	0.0000	4.5800	(974.8281)	0.0000	3.7254	(7.8134)	0.0000	1	(4.0879)	01/06/2025
603733.SH	12/10/2024	SDB3260122906	(100.00)	2.6472	(268.65)	(264.72)	0.0000	4.5800	(974.8281)	0.0000	0.0342	(0.0717)	0.0000	1	(0.0375)	01/06/2025
603733.SH	12/09/2024	SDB3260122906	(1,900.00)	2.6232	(5,104.37)	(4,984.08)	0.0000	4.5800	(974.8281)	0.0000	0.6494	(1.3496)	0.0000	1	(0.7002)	01/06/2025
603733.SH	12/09/2024	SDB3260122906	(200.00)	2.6232	(537.30)	(524.64)	0.0000	4.5800	(974.8281)	0.0000	0.0684	(0.1421)	0.0000	1	(0.0737)	01/06/2025
603733.SH	12/09/2024	SDB3260122906	(300.00)	2.6232	(805.95)	(786.96)	0.0000	4.5800	(974.8281)	0.0000	0.1025	(0.2131)	0.0000	1	(0.1106)	01/06/2025
603733.SH	12/09/2024	SDB3260122906	(800.00)	2.6232	(2,149.21)	(2,098.56)	0.0000	4.5800	(974.8281)	0.0000	0.2734	(0.5683)	0.0000	1	(0.2948)	01/06/2025
603733.SH	12/09/2024	SDB3260122906	(3,900.00)	2.6232	(10,477.39)	(10,230.47)	0.0000	4.5800	(974.8281)	0.0000	1.3330	(2.7703)	0.0000	1	(1.4373)	01/06/2025
603733.SH	12/09/2024	SDB3260122906	(5,600.00)	2.6232	(15,044.46)	(14,689.91)	0.0000	4.5800	(974.8281)	0.0000	1.9140	(3.9778)	0.0000	1	(2.0638)	01/06/2025
603733.SH	12/09/2024	SDB3260122906	(3,100.00)	2.6232	(8,328.18)	(8,131.91)	0.0000	4.5800	(974.8281)	0.0000	1.0595	(2.2020)	0.0000	1	(1.1425)	01/06/2025
603733.SH	12/09/2024	SDB3260122906	(4,000.00)	2.6232	(10,746.04)	(10,492.79)	0.0000	4.5800	(974.8281)	0.0000	1.3671	(2.8413)	0.0000	1	(1.4742)	01/06/2025
603733.SH	12/09/2024	SDB3260122906	(2,500.00)	2.6232	(6,716.28)	(6,557.99)	0.0000	4.5800	(974.8281)	0.0000	0.8545	(1.7758)	0.0000	1	(0.9214)	01/06/2025
603733.SH	12/09/2024	SDB3260122906	(300.00)	2.6232	(805.95)	(786.96)	0.0000	4.5800	(974.8281)	0.0000	0.1025	(0.2131)	0.0000	1	(0.1106)	01/06/2025
603733.SH	12/09/2024	SDB3260122906	(1,400.00)	2.6232	(3,761.12)	(3,672.48)	0.0000	4.5800	(974.8281)	0.0000	0.4785	(0.9945)	0.0000	1	(0.5160)	01/06/2025
603733.SH	12/09/2024	SDB3260122906	(2,200.00)	2.6232	(5,910.32)	(5,771.04)	0.0000	4.5800	(974.8281)	0.0000	0.7519	(1.5627)	0.0000	1	(0.8108)	01/06/2025
603733.SH	12/09/2024	SDB3260122906	(5,800.00)	2.6232	(15,581.76)	(15,214.55)	0.0000	4.5800	(974.8281)	0.0000	1.9823	(4.1199)	0.0000	1	(2.1375)	01/06/2025
603733.SH	12/09/2024	SDB3260122906	(2,800.00)	2.6232	(7,522.23)	(7,344.95)	0.0000	4.5800	(974.8281)	0.0000	0.9570	(1.9889)	0.0000	1	(1.0319)	01/06/2025
603733.SH	12/09/2024	SDB3260122906	(400.00)	2.6232	(1,074.60)	(1,049.28)	0.0000	4.5800	(974.8281)	0.0000	0.1367	(0.2841)	0.0000	1	(0.1474)	01/06/2025
603733.SH	12/09/2024	SDB3260122906	(14,200.00)	2.6232	(38,148.46)	(37,249.41)	0.0000	4.5800	(974.8281)	0.0000	4.8533	(10.0866)	0.0000	1	(5.2333)	01/06/2025
603733.SH	12/09/2024	SDB3260122906	(1,600.00)	2.6232	(4,298.42)	(4,197.12)	0.0000	4.5800	(974.8281)	0.0000	0.5469	(1.1365)	0.0000	1	(0.5897)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
XIANHE CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603733.SH	12/09/2024	SDB3260122906	(4,600.00)	2.6232	(12,357.95)	(12,066.71)	0.0000	4.5800	(974.8281)	0.0000	1.5722	(3.2675)	0.0000	1	(1.6953)	01/06/2025
603733.SH	12/09/2024	SDB3260122906	(1,300.00)	2.6232	(3,492.46)	(3,410.16)	0.0000	4.5800	(974.8281)	0.0000	0.4443	(0.9234)	0.0000	1	(0.4791)	01/06/2025
603733.SH	12/09/2024	SDB3260122906	(800.00)	2.6232	(2,149.21)	(2,098.56)	0.0000	4.5800	(974.8281)	0.0000	0.2734	(0.5683)	0.0000	1	(0.2948)	01/06/2025
603733.SH	12/09/2024	SDB3260122906	(1,900.00)	2.6232	(5,104.37)	(4,984.08)	0.0000	4.5800	(974.8281)	0.0000	0.6494	(1.3496)	0.0000	1	(0.7002)	01/06/2025
603733.SH	12/09/2024	SDB3260122906	(700.00)	2.6232	(1,880.56)	(1,836.24)	0.0000	4.5800	(974.8281)	0.0000	0.2392	(0.4972)	0.0000	1	(0.2580)	01/06/2025
603733.SH	12/09/2024	SDB3260122906	(200.00)	2.6232	(537.30)	(524.64)	0.0000	4.5800	(974.8281)	0.0000	0.0684	(0.1421)	0.0000	1	(0.0737)	01/06/2025
603733.SH	12/09/2024	SDB3260122906	(2,000.00)	2.6232	(5,373.02)	(5,246.40)	0.0000	4.5800	(974.8281)	0.0000	0.6836	(1.4206)	0.0000	1	(0.7371)	01/06/2025
603733.SH	12/09/2024	SDB3260122906	(1,100.00)	2.6232	(2,955.16)	(2,885.52)	0.0000	4.5800	(974.8281)	0.0000	0.3760	(0.7814)	0.0000	1	(0.4054)	01/06/2025
603733.SH	12/09/2024	SDB3260122906	(5,500.00)	2.6232	(14,775.81)	(14,427.59)	0.0000	4.5800	(974.8281)	0.0000	1.8798	(3.9068)	0.0000	1	(2.0270)	01/06/2025
603733.SH	12/09/2024	SDB3260122906	(1,900.00)	2.6232	(5,104.37)	(4,984.08)	0.0000	4.5800	(974.8281)	0.0000	0.6494	(1.3496)	0.0000	1	(0.7002)	01/06/2025
603733.SH	12/09/2024	SDB3260122906	(300.00)	2.6232	(805.95)	(786.96)	0.0000	4.5800	(974.8281)	0.0000	0.1025	(0.2131)	0.0000	1	(0.1106)	01/06/2025
603733.SH	12/09/2024	SDB3260122906	(5,000.00)	2.6232	(13,432.55)	(13,115.99)	0.0000	4.5800	(974.8281)	0.0000	1.7089	(3.5516)	0.0000	1	(1.8427)	01/06/2025
603733.SH	12/09/2024	SDB3260122906	(10,900.00)	2.6232	(29,282.97)	(28,592.86)	0.0000	4.5800	(974.8281)	0.0000	3.7254	(7.7425)	0.0000	1	(4.0171)	01/06/2025
603733.SH	12/09/2024	SDB3260122906	(100.00)	2.6232	(268.65)	(262.32)	0.0000	4.5800	(974.8281)	0.0000	0.0342	(0.0710)	0.0000	1	(0.0369)	01/06/2025
603733.SH	12/06/2024	SDB3260122906	(1,900.00)	2.6659	(5,104.37)	(5,065.28)	0.0000	4.5800	(974.8281)	0.0000	1.9482	(4.1148)	0.0000	3	(2.1666)	01/06/2025
603733.SH	12/06/2024	SDB3260122906	(200.00)	2.6659	(537.30)	(533.19)	0.0000	4.5800	(974.8281)	0.0000	0.2051	(0.4331)	0.0000	3	(0.2281)	01/06/2025
603733.SH	12/06/2024	SDB3260122906	(300.00)	2.6659	(805.95)	(799.78)	0.0000	4.5800	(974.8281)	0.0000	0.3076	(0.6497)	0.0000	3	(0.3421)	01/06/2025
603733.SH	12/06/2024	SDB3260122906	(800.00)	2.6659	(2,149.21)	(2,132.75)	0.0000	4.5800	(974.8281)	0.0000	0.8203	(1.7326)	0.0000	3	(0.9123)	01/06/2025
603733.SH	12/06/2024	SDB3260122906	(3,900.00)	2.6659	(10,477.39)	(10,397.15)	0.0000	4.5800	(974.8281)	0.0000	3.9989	(8.4462)	0.0000	3	(4.4473)	01/06/2025
603733.SH	12/06/2024	SDB3260122906	(5,600.00)	2.6659	(15,044.46)	(14,929.24)	0.0000	4.5800	(974.8281)	0.0000	5.7420	(12.1279)	0.0000	3	(6.3859)	01/06/2025
603733.SH	12/06/2024	SDB3260122906	(3,100.00)	2.6659	(8,328.18)	(8,264.40)	0.0000	4.5800	(974.8281)	0.0000	3.1786	(6.7136)	0.0000	3	(3.5351)	01/06/2025
603733.SH	12/06/2024	SDB3260122906	(4,000.00)	2.6659	(10,746.04)	(10,663.74)	0.0000	4.5800	(974.8281)	0.0000	4.1014	(8.6628)	0.0000	3	(4.5614)	01/06/2025
603733.SH	12/06/2024	SDB3260122906	(2,500.00)	2.6659	(6,716.28)	(6,664.84)	0.0000	4.5800	(974.8281)	0.0000	2.5634	(5.4142)	0.0000	3	(2.8508)	01/06/2025
603733.SH	12/06/2024	SDB3260122906	(300.00)	2.6659	(805.95)	(799.78)	0.0000	4.5800	(974.8281)	0.0000	0.3076	(0.6497)	0.0000	3	(0.3421)	01/06/2025
603733.SH	12/06/2024	SDB3260122906	(1,400.00)	2.6659	(3,761.12)	(3,732.31)	0.0000	4.5800	(974.8281)	0.0000	1.4355	(3.0320)	0.0000	3	(1.5965)	01/06/2025
603733.SH	12/06/2024	SDB3260122906	(2,200.00)	2.6659	(5,910.32)	(5,865.06)	0.0000	4.5800	(974.8281)	0.0000	2.2558	(4.7645)	0.0000	3	(2.5087)	01/06/2025
603733.SH	12/06/2024	SDB3260122906	(5,800.00)	2.6659	(15,581.76)	(15,462.43)	0.0000	4.5800	(974.8281)	0.0000	5.9470	(12.5610)	0.0000	3	(6.6140)	01/06/2025
603733.SH	12/06/2024	SDB3260122906	(2,800.00)	2.6659	(7,522.23)	(7,464.62)	0.0000	4.5800	(974.8281)	0.0000	2.8710	(6.0639)	0.0000	3	(3.1930)	01/06/2025
603733.SH	12/06/2024	SDB3260122906	(400.00)	2.6659	(1,074.60)	(1,066.37)	0.0000	4.5800	(974.8281)	0.0000	0.4101	(0.8663)	0.0000	3	(0.4561)	01/06/2025
603733.SH	12/06/2024	SDB3260122906	(14,200.00)	2.6659	(38,148.46)	(37,856.29)	0.0000	4.5800	(974.8281)	0.0000	14.5600	(30.7528)	0.0000	3	(16.1928)	01/06/2025
603733.SH	12/06/2024	SDB3260122906	(1,600.00)	2.6659	(4,298.42)	(4,265.50)	0.0000	4.5800	(974.8281)	0.0000	1.6406	(3.4651)	0.0000	3	(1.8245)	01/06/2025
603733.SH	12/06/2024	SDB3260122906	(4,600.00)	2.6659	(12,357.95)	(12,263.31)	0.0000	4.5800	(974.8281)	0.0000	4.7166	(9.9622)	0.0000	3	(5.2456)	01/06/2025
603733.SH	12/06/2024	SDB3260122906	(1,300.00)	2.6659	(3,492.46)	(3,465.72)	0.0000	4.5800	(974.8281)	0.0000	1.3330	(2.8154)	0.0000	3	(1.4824)	01/06/2025
603733.SH	12/06/2024	SDB3260122906	(800.00)	2.6659	(2,149.21)	(2,132.75)	0.0000	4.5800	(974.8281)	0.0000	0.8203	(1.7326)	0.0000	3	(0.9123)	01/06/2025
603733.SH	12/06/2024	SDB3260122906	(1,900.00)	2.6659	(5,104.37)	(5,065.28)	0.0000	4.5800	(974.8281)	0.0000	1.9482	(4.1148)	0.0000	3	(2.1666)	01/06/2025
603733.SH	12/06/2024	SDB3260122906	(700.00)	2.6659	(1,880.56)	(1,866.16)	0.0000	4.5800	(974.8281)	0.0000	0.7177	(1.5160)	0.0000	3	(0.7982)	01/06/2025
603733.SH	12/06/2024	SDB3260122906	(200.00)	2.6659	(537.30)	(533.19)	0.0000	4.5800	(974.8281)	0.0000	0.2051	(0.4331)	0.0000	3	(0.2281)	01/06/2025
603733.SH	12/06/2024	SDB3260122906	(2,000.00)	2.6659	(5,373.02)	(5,331.87)	0.0000	4.5800	(974.8281)	0.0000	2.0507	(4.3314)	0.0000	3	(2.2807)	01/06/2025
603733.SH	12/06/2024	SDB3260122906	(1,100.00)	2.6659	(2,955.16)	(2,932.53)	0.0000	4.5800	(974.8281)	0.0000	1.1279	(2.3823)	0.0000	3	(1.2544)	01/06/2025
603733.SH	12/06/2024	SDB3260122906	(5,500.00)	2.6659	(14,775.81)	(14,662.65)	0.0000	4.5800	(974.8281)	0.0000	5.6394	(11.9113)	0.0000	3	(6.2719)	01/06/2025
603733.SH	12/06/2024	SDB3260122906	(1,900.00)	2.6659	(5,104.37)	(5,065.28)	0.0000	4.5800	(974.8281)	0.0000	1.9482	(4.1148)	0.0000	3	(2.1666)	01/06/2025
603733.SH	12/06/2024	SDB3260122906	(300.00)	2.6659	(805.95)	(799.78)	0.0000	4.5800	(974.8281)	0.0000	0.3076	(0.6497)	0.0000	3	(0.3421)	01/06/2025
603733.SH	12/06/2024	SDB3260122906	(5,000.00)	2.6659	(13,432.55)	(13,329.68)	0.0000	4.5800	(974.8281)	0.0000	5.1268	(10.8285)	0.0000	3	(5.7017)	01/06/2025
603733.SH	12/06/2024	SDB3260122906	(10,900.00)	2.6659	(29,282.97)	(29,058.70)	0.0000	4.5800	(974.8281)	0.0000	11.1763	(23.6060)	0.0000	3	(12.4297)	01/06/2025
603733.SH	12/06/2024	SDB3260122906	(100.00)	2.6659	(268.65)	(266.59)	0.0000	4.5800	(974.8281)	0.0000	0.1025	(0.2166)	0.0000	3	(0.1140)	01/06/2025
603733.SH	12/05/2024	SDB3260122906	(1,900.00)	2.6652	(5,104.37)	(5,063.85)	0.0000	4.5800	(974.8281)	0.0000	0.6494	(1.3712)	0.0000	1	(0.7218)	01/06/2025
603733.SH	12/05/2024	SDB3260122906	(200.00)	2.6652	(537.30)	(533.04)	0.0000	4.5800	(974.8281)	0.0000	0.0684	(0.1443)	0.0000	1	(0.0760)	01/06/2025
603733.SH	12/05/2024	SDB3260122906	(300.00)	2.6652	(805.95)	(799.56)	0.0000	4.5800	(974.8281)	0.0000	0.1025	(0.2165)	0.0000	1	(0.1140)	01/06/2025
603733.SH	12/05/2024	SDB3260122906	(800.00)	2.6652	(2,149.21)	(2,132.15)	0.0000	4.5800	(974.8281)	0.0000	0.2734	(0.5774)	0.0000	1	(0.3039)	01/06/2025
603733.SH	12/05/2024	SDB3260122906	(3,900.00)	2.6652	(10,477.39)	(10,394.22)	0.0000	4.5800	(974.8281)	0.0000	1.3330	(2.8146)	0.0000	1	(1.4816)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
XIANHE CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603733.SH	12/05/2024	SDB3260122906	(5,600.00)	2.6652	(15,044.46)	(14,925.03)	0.0000	4.5800	(974.8281)	0.0000	1.9140	(4.0415)	0.0000	1	(2.1275)	01/06/2025
603733.SH	12/05/2024	SDB3260122906	(3,100.00)	2.6652	(8,328.18)	(8,262.07)	0.0000	4.5800	(974.8281)	0.0000	1.0595	(2.2372)	0.0000	1	(1.1777)	01/06/2025
603733.SH	12/05/2024	SDB3260122906	(4,000.00)	2.6652	(10,746.04)	(10,660.74)	0.0000	4.5800	(974.8281)	0.0000	1.3671	(2.8868)	0.0000	1	(1.5196)	01/06/2025
603733.SH	12/05/2024	SDB3260122906	(2,500.00)	2.6652	(6,716.28)	(6,662.96)	0.0000	4.5800	(974.8281)	0.0000	0.8545	(1.8042)	0.0000	1	(0.9498)	01/06/2025
603733.SH	12/05/2024	SDB3260122906	(300.00)	2.6652	(805.95)	(799.56)	0.0000	4.5800	(974.8281)	0.0000	0.1025	(0.2165)	0.0000	1	(0.1140)	01/06/2025
603733.SH	12/05/2024	SDB3260122906	(1,400.00)	2.6652	(3,761.12)	(3,731.26)	0.0000	4.5800	(974.8281)	0.0000	0.4785	(1.0104)	0.0000	1	(0.5319)	01/06/2025
603733.SH	12/05/2024	SDB3260122906	(2,200.00)	2.6652	(5,910.32)	(5,863.40)	0.0000	4.5800	(974.8281)	0.0000	0.7519	(1.5877)	0.0000	1	(0.8358)	01/06/2025
603733.SH	12/05/2024	SDB3260122906	(5,800.00)	2.6652	(15,581.76)	(15,458.07)	0.0000	4.5800	(974.8281)	0.0000	1.9823	(4.1858)	0.0000	1	(2.2035)	01/06/2025
603733.SH	12/05/2024	SDB3260122906	(2,800.00)	2.6652	(7,522.23)	(7,462.52)	0.0000	4.5800	(974.8281)	0.0000	0.9570	(2.0207)	0.0000	1	(1.0637)	01/06/2025
603733.SH	12/05/2024	SDB3260122906	(400.00)	2.6652	(1,074.60)	(1,066.07)	0.0000	4.5800	(974.8281)	0.0000	0.1367	(0.2887)	0.0000	1	(0.1520)	01/06/2025
603733.SH	12/05/2024	SDB3260122906	(14,200.00)	2.6652	(38,148.46)	(37,845.61)	0.0000	4.5800	(974.8281)	0.0000	4.8533	(10.2480)	0.0000	1	(5.3947)	01/06/2025
603733.SH	12/05/2024	SDB3260122906	(1,600.00)	2.6652	(4,298.42)	(4,264.29)	0.0000	4.5800	(974.8281)	0.0000	0.5469	(1.1547)	0.0000	1	(0.6079)	01/06/2025
603733.SH	12/05/2024	SDB3260122906	(4,600.00)	2.6652	(12,357.95)	(12,259.85)	0.0000	4.5800	(974.8281)	0.0000	1.5722	(3.3198)	0.0000	1	(1.7476)	01/06/2025
603733.SH	12/05/2024	SDB3260122906	(1,300.00)	2.6652	(3,492.46)	(3,464.74)	0.0000	4.5800	(974.8281)	0.0000	0.4443	(0.9382)	0.0000	1	(0.4939)	01/06/2025
603733.SH	12/05/2024	SDB3260122906	(800.00)	2.6652	(2,149.21)	(2,132.15)	0.0000	4.5800	(974.8281)	0.0000	0.2734	(0.5774)	0.0000	1	(0.3039)	01/06/2025
603733.SH	12/05/2024	SDB3260122906	(1,900.00)	2.6652	(5,104.37)	(5,063.85)	0.0000	4.5800	(974.8281)	0.0000	0.6494	(1.3712)	0.0000	1	(0.7218)	01/06/2025
603733.SH	12/05/2024	SDB3260122906	(700.00)	2.6652	(1,880.56)	(1,865.63)	0.0000	4.5800	(974.8281)	0.0000	0.2392	(0.5052)	0.0000	1	(0.2659)	01/06/2025
603733.SH	12/05/2024	SDB3260122906	(200.00)	2.6652	(537.30)	(533.04)	0.0000	4.5800	(974.8281)	0.0000	0.0684	(0.1443)	0.0000	1	(0.0760)	01/06/2025
603733.SH	12/05/2024	SDB3260122906	(2,000.00)	2.6652	(5,373.02)	(5,330.37)	0.0000	4.5800	(974.8281)	0.0000	0.6836	(1.4434)	0.0000	1	(0.7598)	01/06/2025
603733.SH	12/05/2024	SDB3260122906	(1,100.00)	2.6652	(2,955.16)	(2,931.70)	0.0000	4.5800	(974.8281)	0.0000	0.3760	(0.7939)	0.0000	1	(0.4179)	01/06/2025
603733.SH	12/05/2024	SDB3260122906	(5,500.00)	2.6652	(14,775.81)	(14,658.51)	0.0000	4.5800	(974.8281)	0.0000	1.8798	(3.9693)	0.0000	1	(2.0895)	01/06/2025
603733.SH	12/05/2024	SDB3260122906	(1,900.00)	2.6652	(5,104.37)	(5,063.85)	0.0000	4.5800	(974.8281)	0.0000	0.6494	(1.3712)	0.0000	1	(0.7218)	01/06/2025
603733.SH	12/05/2024	SDB3260122906	(300.00)	2.6652	(805.95)	(799.56)	0.0000	4.5800	(974.8281)	0.0000	0.1025	(0.2165)	0.0000	1	(0.1140)	01/06/2025
603733.SH	12/05/2024	SDB3260122906	(5,000.00)	2.6652	(13,432.55)	(13,325.92)	0.0000	4.5800	(974.8281)	0.0000	1.7089	(3.6085)	0.0000	1	(1.8995)	01/06/2025
603733.SH	12/05/2024	SDB3260122906	(10,900.00)	2.6652	(29,282.97)	(29,050.51)	0.0000	4.5800	(974.8281)	0.0000	3.7254	(7.8665)	0.0000	1	(4.1410)	01/06/2025
603733.SH	12/05/2024	SDB3260122906	(100.00)	2.6652	(268.65)	(266.52)	0.0000	4.5800	(974.8281)	0.0000	0.0342	(0.0722)	0.0000	1	(0.0380)	01/06/2025
603733.SH	12/04/2024	SDB3260122906	(1,900.00)	2.6865	(5,104.37)	(5,104.37)	0.0000	4.5800	(974.8281)	0.0000	0.6494	(1.3822)	0.0000	1	(0.7328)	01/06/2025
603733.SH	12/04/2024	SDB3260122906	(200.00)	2.6865	(537.30)	(537.30)	0.0000	4.5800	(974.8281)	0.0000	0.0684	(0.1455)	0.0000	1	(0.0771)	01/06/2025
603733.SH	12/04/2024	SDB3260122906	(300.00)	2.6865	(805.95)	(805.95)	0.0000	4.5800	(974.8281)	0.0000	0.1025	(0.2182)	0.0000	1	(0.1157)	01/06/2025
603733.SH	12/04/2024	SDB3260122906	(800.00)	2.6865	(2,149.21)	(2,149.21)	0.0000	4.5800	(974.8281)	0.0000	0.2734	(0.5820)	0.0000	1	(0.3085)	01/06/2025
603733.SH	12/04/2024	SDB3260122906	(3,900.00)	2.6865	(10,477.39)	(10,477.39)	0.0000	4.5800	(974.8281)	0.0000	1.3330	(2.8371)	0.0000	1	(1.5042)	01/06/2025
603733.SH	12/04/2024	SDB3260122906	(5,600.00)	2.6865	(15,044.46)	(15,044.46)	0.0000	4.5800	(974.8281)	0.0000	1.9140	(4.0738)	0.0000	1	(2.1598)	01/06/2025
603733.SH	12/04/2024	SDB3260122906	(3,100.00)	2.6865	(8,328.18)	(8,328.18)	0.0000	4.5800	(974.8281)	0.0000	1.0595	(2.2552)	0.0000	1	(1.1956)	01/06/2025
603733.SH	12/04/2024	SDB3260122906	(4,000.00)	2.6865	(10,746.04)	(10,746.04)	0.0000	4.5800	(974.8281)	0.0000	1.3671	(2.9099)	0.0000	1	(1.5427)	01/06/2025
603733.SH	12/04/2024	SDB3260122906	(2,500.00)	2.6865	(6,716.28)	(6,716.28)	0.0000	4.5800	(974.8281)	0.0000	0.8545	(1.8187)	0.0000	1	(0.9642)	01/06/2025
603733.SH	12/04/2024	SDB3260122906	(300.00)	2.6865	(805.95)	(805.95)	0.0000	4.5800	(974.8281)	0.0000	0.1025	(0.2182)	0.0000	1	(0.1157)	01/06/2025
603733.SH	12/04/2024	SDB3260122906	(1,400.00)	2.6865	(3,761.12)	(3,761.12)	0.0000	4.5800	(974.8281)	0.0000	0.4785	(1.0185)	0.0000	1	(0.5400)	01/06/2025
603733.SH	12/04/2024	SDB3260122906	(2,200.00)	2.6865	(5,910.32)	(5,910.32)	0.0000	4.5800	(974.8281)	0.0000	0.7519	(1.6004)	0.0000	1	(0.8485)	01/06/2025
603733.SH	12/04/2024	SDB3260122906	(5,800.00)	2.6865	(15,581.76)	(15,581.76)	0.0000	4.5800	(974.8281)	0.0000	1.9823	(4.2193)	0.0000	1	(2.2370)	01/06/2025
603733.SH	12/04/2024	SDB3260122906	(2,800.00)	2.6865	(7,522.23)	(7,522.23)	0.0000	4.5800	(974.8281)	0.0000	0.9570	(2.0369)	0.0000	1	(1.0799)	01/06/2025
603733.SH	12/04/2024	SDB3260122906	(400.00)	2.6865	(1,074.60)	(1,074.60)	0.0000	4.5800	(974.8281)	0.0000	0.1367	(0.2910)	0.0000	1	(0.1543)	01/06/2025
603733.SH	12/04/2024	SDB3260122906	(14,200.00)	2.6865	(38,148.46)	(38,148.46)	0.0000	4.5800	(974.8281)	0.0000	4.8533	(10.3301)	0.0000	1	(5.4767)	01/06/2025
603733.SH	12/04/2024	SDB3260122906	(1,600.00)	2.6865	(4,298.42)	(4,298.42)	0.0000	4.5800	(974.8281)	0.0000	0.5469	(1.1639)	0.0000	1	(0.6171)	01/06/2025
603733.SH	12/04/2024	SDB3260122906	(4,600.00)	2.6865	(12,357.95)	(12,357.95)	0.0000	4.5800	(974.8281)	0.0000	1.5722	(3.3464)	0.0000	1	(1.7741)	01/06/2025
603733.SH	12/04/2024	SDB3260122906	(1,300.00)	2.6865	(3,492.46)	(3,492.46)	0.0000	4.5800	(974.8281)	0.0000	0.4443	(0.9457)	0.0000	1	(0.5014)	01/06/2025
603733.SH	12/04/2024	SDB3260122906	(800.00)	2.6865	(2,149.21)	(2,149.21)	0.0000	4.5800	(974.8281)	0.0000	0.2734	(0.5820)	0.0000	1	(0.3085)	01/06/2025
603733.SH	12/04/2024	SDB3260122906	(1,900.00)	2.6865	(5,104.37)	(5,104.37)	0.0000	4.5800	(974.8281)	0.0000	0.6494	(1.3822)	0.0000	1	(0.7328)	01/06/2025
603733.SH	12/04/2024	SDB3260122906	(700.00)	2.6865	(1,880.56)	(1,880.56)	0.0000	4.5800	(974.8281)	0.0000	0.2392	(0.5092)	0.0000	1	(0.2700)	01/06/2025
603733.SH	12/04/2024	SDB3260122906	(200.00)	2.6865	(537.30)	(537.30)	0.0000	4.5800	(974.8281)	0.0000	0.0684	(0.1455)	0.0000	1	(0.0771)	01/06/2025
603733.SH	12/04/2024	SDB3260122906	(2,000.00)	2.6865	(5,373.02)	(5,373.02)	0.0000	4.5800	(974.8281)	0.0000	0.6836	(1.4549)	0.0000	1	(0.7714)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
XIANHE CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603733.SH	12/04/2024	SDB3260122906	(1,100.00)	2.6865	(2,955.16)	(2,955.16)	0.0000	4.5800	(974.8281)	0.0000	0.3760	(0.8002)	0.0000	1	(0.4243)	01/06/2025
603733.SH	12/04/2024	SDB3260122906	(5,500.00)	2.6865	(14,775.81)	(14,775.81)	0.0000	4.5800	(974.8281)	0.0000	1.8798	(4.0011)	0.0000	1	(2.1213)	01/06/2025
603733.SH	12/04/2024	SDB3260122906	(1,900.00)	2.6865	(5,104.37)	(5,104.37)	0.0000	4.5800	(974.8281)	0.0000	0.6494	(1.3822)	0.0000	1	(0.7328)	01/06/2025
603733.SH	12/04/2024	SDB3260122906	(300.00)	2.6865	(805.95)	(805.95)	0.0000	4.5800	(974.8281)	0.0000	0.1025	(0.2182)	0.0000	1	(0.1157)	01/06/2025
603733.SH	12/04/2024	SDB3260122906	(5,000.00)	2.6865	(13,432.55)	(13,432.55)	0.0000	4.5800	(974.8281)	0.0000	1.7089	(3.6373)	0.0000	1	(1.9284)	01/06/2025
603733.SH	12/04/2024	SDB3260122906	(10,900.00)	2.6865	(29,282.97)	(29,282.97)	0.0000	4.5800	(974.8281)	0.0000	3.7254	(7.9294)	0.0000	1	(4.2040)	01/06/2025
603733.SH	12/04/2024	SDB3260122906	(100.00)	2.6865	(268.65)	(268.65)	0.0000	4.5800	(974.8281)	0.0000	0.0342	(0.0727)	0.0000	1	(0.0386)	01/06/2025
TOTAL XIANHE CO.,LTD. CMN CLASS A SERIES NORTHBOUND											962.9576	(2,087.8151)	0.0000		(1,124.8575)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
XIANYANG PIANZHUAN CO LTD CMN CLASS A SERIES NORTHBOUND																
000697.ZK	01/03/2025	SDB3262741459	(600.00)	1.2764	(690.83)	(765.85)	0.0000	4.3300	(1,641.7073)	0.0000	0.2493	(1.0478)	0.0000	3	(0.7985)	01/06/2025
000697.ZK	01/03/2025	SDB3262741459	(4,600.00)	1.2764	(5,427.94)	(5,871.54)	0.0000	4.3300	(1,641.7073)	0.0000	1.9586	(8.0328)	0.0000	3	(6.0742)	01/06/2025
000697.ZK	01/03/2025	SDB3262741459	(16,800.00)	1.2764	(20,379.83)	(21,443.87)	0.0000	4.3300	(1,641.7073)	0.0000	7.3537	(29.3371)	0.0000	3	(21.9834)	01/06/2025
000697.ZK	01/03/2025	SDB3262741459	(1,900.00)	1.2764	(2,298.75)	(2,425.20)	0.0000	4.3300	(1,641.7073)	0.0000	0.8295	(3.3179)	0.0000	3	(2.4884)	01/06/2025
000697.ZK	01/03/2025	SDB3262741459	(2,100.00)	1.2764	(2,616.16)	(2,680.48)	0.0000	4.3300	(1,641.7073)	0.0000	0.9440	(3.6671)	0.0000	3	(2.7231)	01/06/2025
000697.ZK	01/03/2025	SDB3262741459	(400.00)	1.2764	(483.27)	(510.57)	0.0000	4.3300	(1,641.7073)	0.0000	0.1744	(0.6985)	0.0000	3	(0.5241)	01/06/2025
000697.ZK	01/03/2025	SDB3262741459	(5,000.00)	1.2764	(6,069.30)	(6,382.10)	0.0000	4.3300	(1,641.7073)	0.0000	2.1900	(8.7313)	0.0000	3	(6.5413)	01/06/2025
000697.ZK	01/03/2025	SDB3262741459	(200.00)	1.2764	(228.33)	(255.28)	0.0000	4.3300	(1,641.7073)	0.0000	0.0824	(0.3493)	0.0000	3	(0.2669)	01/06/2025
000697.ZK	01/03/2025	SDB3262741459	(600.00)	1.2764	(691.63)	(765.85)	0.0000	4.3300	(1,641.7073)	0.0000	0.2496	(1.0478)	0.0000	3	(0.7982)	01/06/2025
000697.ZK	01/03/2025	SDB3262741459	(1,400.00)	1.2764	(1,600.02)	(1,786.99)	0.0000	4.3300	(1,641.7073)	0.0000	0.5773	(2.4448)	0.0000	3	(1.8674)	01/06/2025
000697.ZK	01/03/2025	SDB3262741459	(100.00)	1.2764	(114.29)	(127.64)	0.0000	4.3300	(1,641.7073)	0.0000	0.0412	(0.1746)	0.0000	3	(0.1334)	01/06/2025
000697.ZK	01/03/2025	SDB3262741459	(100.00)	1.2764	(114.29)	(127.64)	0.0000	4.3300	(1,641.7073)	0.0000	0.0412	(0.1746)	0.0000	3	(0.1334)	01/06/2025
000697.ZK	01/03/2025	SDB3262741459	(700.00)	1.2764	(800.01)	(893.49)	0.0000	4.3300	(1,641.7073)	0.0000	0.2887	(1.2224)	0.0000	3	(0.9337)	01/06/2025
000697.ZK	01/03/2025	SDB3262741459	(400.00)	1.2764	(457.15)	(510.57)	0.0000	4.3300	(1,641.7073)	0.0000	0.1650	(0.6985)	0.0000	3	(0.5335)	01/06/2025
000697.ZK	01/03/2025	SDB3262741459	(1,300.00)	1.2764	(1,485.73)	(1,659.35)	0.0000	4.3300	(1,641.7073)	0.0000	0.5361	(2.2701)	0.0000	3	(1.7340)	01/06/2025
000697.ZK	01/03/2025	SDB3262741459	(100.00)	1.2764	(114.29)	(127.64)	0.0000	4.3300	(1,641.7073)	0.0000	0.0412	(0.1746)	0.0000	3	(0.1334)	01/06/2025
000697.ZK	01/03/2025	SDB3262741459	(1,800.00)	1.2764	(2,057.17)	(2,297.56)	0.0000	4.3300	(1,641.7073)	0.0000	0.7423	(3.1433)	0.0000	3	(2.4010)	01/06/2025
000697.ZK	01/03/2025	SDB3262741459	(2,100.00)	1.2764	(2,400.03)	(2,680.48)	0.0000	4.3300	(1,641.7073)	0.0000	0.8660	(3.6671)	0.0000	3	(2.8011)	01/06/2025
000697.ZK	01/03/2025	SDB3262741459	(800.00)	1.2764	(914.30)	(1,021.14)	0.0000	4.3300	(1,641.7073)	0.0000	0.3299	(1.3970)	0.0000	3	(1.0671)	01/06/2025
000697.ZK	01/02/2025	SDB3262741459	(600.00)	1.2350	(690.83)	(741.02)	0.0000	4.3300	(1,641.7073)	0.0000	0.0831	(0.3379)	0.0000	1	(0.2548)	01/06/2025
000697.ZK	01/02/2025	SDB3262741459	(4,600.00)	1.2350	(5,427.94)	(5,681.15)	0.0000	4.3300	(1,641.7073)	0.0000	0.6529	(2.5908)	0.0000	1	(1.9379)	01/06/2025
000697.ZK	01/02/2025	SDB3262741459	(16,800.00)	1.2350	(20,379.83)	(20,748.55)	0.0000	4.3300	(1,641.7073)	0.0000	2.4512	(9.4620)	0.0000	1	(7.0107)	01/06/2025
000697.ZK	01/02/2025	SDB3262741459	(1,900.00)	1.2350	(2,298.75)	(2,346.56)	0.0000	4.3300	(1,641.7073)	0.0000	0.2765	(1.0701)	0.0000	1	(0.7936)	01/06/2025
000697.ZK	01/02/2025	SDB3262741459	(2,100.00)	1.2350	(2,616.16)	(2,593.57)	0.0000	4.3300	(1,641.7073)	0.0000	0.3147	(1.1827)	0.0000	1	(0.8681)	01/06/2025
000697.ZK	01/02/2025	SDB3262741459	(400.00)	1.2350	(483.27)	(494.01)	0.0000	4.3300	(1,641.7073)	0.0000	0.0581	(0.2253)	0.0000	1	(0.1672)	01/06/2025
000697.ZK	01/02/2025	SDB3262741459	(5,000.00)	1.2350	(6,069.30)	(6,175.16)	0.0000	4.3300	(1,641.7073)	0.0000	0.7300	(2.8161)	0.0000	1	(2.0861)	01/06/2025
000697.ZK	01/02/2025	SDB3262741459	(200.00)	1.2350	(228.33)	(247.01)	0.0000	4.3300	(1,641.7073)	0.0000	0.0275	(0.1126)	0.0000	1	(0.0852)	01/06/2025
000697.ZK	01/02/2025	SDB3262741459	(600.00)	1.2350	(691.63)	(741.02)	0.0000	4.3300	(1,641.7073)	0.0000	0.0832	(0.3379)	0.0000	1	(0.2547)	01/06/2025
000697.ZK	01/02/2025	SDB3262741459	(1,400.00)	1.2350	(1,600.02)	(1,729.05)	0.0000	4.3300	(1,641.7073)	0.0000	0.1924	(0.7885)	0.0000	1	(0.5960)	01/06/2025
000697.ZK	01/02/2025	SDB3262741459	(100.00)	1.2350	(114.29)	(123.50)	0.0000	4.3300	(1,641.7073)	0.0000	0.0137	(0.0563)	0.0000	1	(0.0426)	01/06/2025
000697.ZK	01/02/2025	SDB3262741459	(100.00)	1.2350	(114.29)	(123.50)	0.0000	4.3300	(1,641.7073)	0.0000	0.0137	(0.0563)	0.0000	1	(0.0426)	01/06/2025
000697.ZK	01/02/2025	SDB3262741459	(700.00)	1.2350	(800.01)	(864.52)	0.0000	4.3300	(1,641.7073)	0.0000	0.0962	(0.3942)	0.0000	1	(0.2980)	01/06/2025
000697.ZK	01/02/2025	SDB3262741459	(400.00)	1.2350	(457.15)	(494.01)	0.0000	4.3300	(1,641.7073)	0.0000	0.0550	(0.2253)	0.0000	1	(0.1703)	01/06/2025
000697.ZK	01/02/2025	SDB3262741459	(1,300.00)	1.2350	(1,485.73)	(1,605.54)	0.0000	4.3300	(1,641.7073)	0.0000	0.1787	(0.7322)	0.0000	1	(0.5535)	01/06/2025
000697.ZK	01/02/2025	SDB3262741459	(100.00)	1.2350	(114.29)	(123.50)	0.0000	4.3300	(1,641.7073)	0.0000	0.0137	(0.0563)	0.0000	1	(0.0426)	01/06/2025
000697.ZK	01/02/2025	SDB3262741459	(1,800.00)	1.2350	(2,057.17)	(2,223.06)	0.0000	4.3300	(1,641.7073)	0.0000	0.2474	(1.0138)	0.0000	1	(0.7663)	01/06/2025
000697.ZK	01/02/2025	SDB3262741459	(2,100.00)	1.2350	(2,400.03)	(2,593.57)	0.0000	4.3300	(1,641.7073)	0.0000	0.2887	(1.1827)	0.0000	1	(0.8941)	01/06/2025
000697.ZK	01/02/2025	SDB3262741459	(800.00)	1.2350	(914.30)	(988.03)	0.0000	4.3300	(1,641.7073)	0.0000	0.1100	(0.4506)	0.0000	1	(0.3406)	01/06/2025
000697.ZK	12/31/2024	SDB3262741459	(600.00)	1.1281	(690.83)	(676.88)	0.0000	4.3300	(1,641.7073)	0.0000	0.1662	(0.6174)	0.0000	2	(0.4512)	01/06/2025
000697.ZK	12/31/2024	SDB3262741459	(4,600.00)	1.1281	(5,427.94)	(5,189.45)	0.0000	4.3300	(1,641.7073)	0.0000	1.3057	(4.7331)	0.0000	2	(3.4274)	01/06/2025
000697.ZK	12/31/2024	SDB3262741459	(16,800.00)	1.1281	(20,379.83)	(18,952.77)	0.0000	4.3300	(1,641.7073)	0.0000	4.9025	(17.2861)	0.0000	2	(12.3836)	01/06/2025
000697.ZK	12/31/2024	SDB3262741459	(1,900.00)	1.1281	(2,298.75)	(2,143.47)	0.0000	4.3300	(1,641.7073)	0.0000	0.5530	(1.9550)	0.0000	2	(1.4020)	01/06/2025
000697.ZK	12/31/2024	SDB3262741459	(2,100.00)	1.1281	(2,616.16)	(2,369.10)	0.0000	4.3300	(1,641.7073)	0.0000	0.6293	(2.1608)	0.0000	2	(1.5314)	01/06/2025
000697.ZK	12/31/2024	SDB3262741459	(400.00)	1.1281	(483.27)	(451.26)	0.0000	4.3300	(1,641.7073)	0.0000	0.1163	(0.4116)	0.0000	2	(0.2953)	01/06/2025
000697.ZK	12/31/2024	SDB3262741459	(5,000.00)	1.1281	(6,069.30)	(5,640.70)	0.0000	4.3300	(1,641.7073)	0.0000	1.4600	(5.1447)	0.0000	2	(3.6847)	01/06/2025
000697.ZK	12/31/2024	SDB3262741459	(200.00)	1.1281	(228.33)	(225.63)	0.0000	4.3300	(1,641.7073)	0.0000	0.0549	(0.2058)	0.0000	2	(0.1509)	01/06/2025
000697.ZK	12/31/2024	SDB3262741459	(600.00)	1.1281	(691.63)	(676.88)	0.0000	4.3300	(1,641.7073)	0.0000	0.1664	(0.6174)	0.0000	2	(0.4510)	01/06/2025
000697.ZK	12/31/2024	SDB3262741459	(1,400.00)	1.1281	(1,600.02)	(1,579.40)	0.0000	4.3300	(1,641.7073)	0.0000	0.3849	(1.4405)	0.0000	2	(1.0556)	01/06/2025
000697.ZK	12/31/2024	SDB3262741459	(100.00)	1.1281	(114.29)	(112.81)	0.0000	4.3300	(1,641.7073)	0.0000	0.0275	(0.1029)	0.0000	2	(0.0754)	01/06/2025
000697.ZK	12/31/2024	SDB3262741459	(100.00)	1.1281	(114.29)	(112.81)	0.0000	4.3300	(1,641.7073)	0.0000	0.0275	(0.1029)	0.0000	2	(0.0754)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
XIANYANG PIANZHUAN CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
000697.ZK	12/31/2024	SDB3262741459	(700.00)	1.1281	(800.01)	(789.70)	0.0000	4.3300	(1,641.7073)	0.0000	0.1924	(0.7203)	0.0000	2	(0.5278)	01/06/2025
000697.ZK	12/31/2024	SDB3262741459	(400.00)	1.1281	(457.15)	(451.26)	0.0000	4.3300	(1,641.7073)	0.0000	0.1100	(0.4116)	0.0000	2	(0.3016)	01/06/2025
000697.ZK	12/31/2024	SDB3262741459	(1,300.00)	1.1281	(1,485.73)	(1,466.58)	0.0000	4.3300	(1,641.7073)	0.0000	0.3574	(1.3376)	0.0000	2	(0.9802)	01/06/2025
000697.ZK	12/31/2024	SDB3262741459	(100.00)	1.1281	(114.29)	(112.81)	0.0000	4.3300	(1,641.7073)	0.0000	0.0275	(0.1029)	0.0000	2	(0.0754)	01/06/2025
000697.ZK	12/31/2024	SDB3262741459	(1,800.00)	1.1281	(2,057.17)	(2,030.65)	0.0000	4.3300	(1,641.7073)	0.0000	0.4949	(1.8521)	0.0000	2	(1.3572)	01/06/2025
000697.ZK	12/31/2024	SDB3262741459	(2,100.00)	1.1281	(2,400.03)	(2,369.10)	0.0000	4.3300	(1,641.7073)	0.0000	0.5773	(2.1608)	0.0000	2	(1.5834)	01/06/2025
000697.ZK	12/31/2024	SDB3262741459	(800.00)	1.1281	(914.30)	(902.51)	0.0000	4.3300	(1,641.7073)	0.0000	0.2199	(0.8231)	0.0000	2	(0.6032)	01/06/2025
000697.ZK	12/30/2024	SDB3262741459	(600.00)	1.1526	(690.83)	(691.55)	0.0000	4.3300	(1,641.7073)	0.0000	0.0831	(0.3154)	0.0000	1	(0.2323)	01/06/2025
000697.ZK	12/30/2024	SDB3262741459	(4,600.00)	1.1526	(5,427.94)	(5,301.87)	0.0000	4.3300	(1,641.7073)	0.0000	0.6529	(2.4178)	0.0000	1	(1.7649)	01/06/2025
000697.ZK	12/30/2024	SDB3262741459	(16,800.00)	1.1526	(20,379.83)	(19,363.34)	0.0000	4.3300	(1,641.7073)	0.0000	2.4512	(8.8303)	0.0000	1	(6.3790)	01/06/2025
000697.ZK	12/30/2024	SDB3262741459	(1,900.00)	1.1526	(2,298.75)	(2,189.90)	0.0000	4.3300	(1,641.7073)	0.0000	0.2765	(0.9987)	0.0000	1	(0.7222)	01/06/2025
000697.ZK	12/30/2024	SDB3262741459	(2,100.00)	1.1526	(2,616.16)	(2,420.42)	0.0000	4.3300	(1,641.7073)	0.0000	0.3147	(1.1038)	0.0000	1	(0.7891)	01/06/2025
000697.ZK	12/30/2024	SDB3262741459	(400.00)	1.1526	(483.27)	(461.03)	0.0000	4.3300	(1,641.7073)	0.0000	0.0581	(0.2102)	0.0000	1	(0.1521)	01/06/2025
000697.ZK	12/30/2024	SDB3262741459	(5,000.00)	1.1526	(6,069.30)	(5,762.90)	0.0000	4.3300	(1,641.7073)	0.0000	0.7300	(2.6281)	0.0000	1	(1.8981)	01/06/2025
000697.ZK	12/30/2024	SDB3262741459	(200.00)	1.1526	(228.33)	(230.52)	0.0000	4.3300	(1,641.7073)	0.0000	0.0275	(0.1051)	0.0000	1	(0.0777)	01/06/2025
000697.ZK	12/30/2024	SDB3262741459	(600.00)	1.1526	(691.63)	(691.55)	0.0000	4.3300	(1,641.7073)	0.0000	0.0832	(0.3154)	0.0000	1	(0.2322)	01/06/2025
000697.ZK	12/30/2024	SDB3262741459	(1,400.00)	1.1526	(1,600.02)	(1,613.61)	0.0000	4.3300	(1,641.7073)	0.0000	0.1924	(0.7359)	0.0000	1	(0.5434)	01/06/2025
000697.ZK	12/30/2024	SDB3262741459	(100.00)	1.1526	(114.29)	(115.26)	0.0000	4.3300	(1,641.7073)	0.0000	0.0137	(0.0526)	0.0000	1	(0.0388)	01/06/2025
000697.ZK	12/30/2024	SDB3262741459	(100.00)	1.1526	(114.29)	(115.26)	0.0000	4.3300	(1,641.7073)	0.0000	0.0137	(0.0526)	0.0000	1	(0.0388)	01/06/2025
000697.ZK	12/30/2024	SDB3262741459	(700.00)	1.1526	(800.01)	(806.81)	0.0000	4.3300	(1,641.7073)	0.0000	0.0962	(0.3679)	0.0000	1	(0.2717)	01/06/2025
000697.ZK	12/30/2024	SDB3262741459	(400.00)	1.1526	(457.15)	(461.03)	0.0000	4.3300	(1,641.7073)	0.0000	0.0550	(0.2102)	0.0000	1	(0.1553)	01/06/2025
000697.ZK	12/30/2024	SDB3262741459	(1,300.00)	1.1526	(1,485.73)	(1,498.35)	0.0000	4.3300	(1,641.7073)	0.0000	0.1787	(0.6833)	0.0000	1	(0.5046)	01/06/2025
000697.ZK	12/30/2024	SDB3262741459	(100.00)	1.1526	(114.29)	(115.26)	0.0000	4.3300	(1,641.7073)	0.0000	0.0137	(0.0526)	0.0000	1	(0.0388)	01/06/2025
000697.ZK	12/30/2024	SDB3262741459	(1,800.00)	1.1526	(2,057.17)	(2,074.64)	0.0000	4.3300	(1,641.7073)	0.0000	0.2474	(0.9461)	0.0000	1	(0.6987)	01/06/2025
000697.ZK	12/30/2024	SDB3262741459	(2,100.00)	1.1526	(2,400.03)	(2,420.42)	0.0000	4.3300	(1,641.7073)	0.0000	0.2887	(1.1038)	0.0000	1	(0.8151)	01/06/2025
000697.ZK	12/30/2024	SDB3262741459	(800.00)	1.1526	(914.30)	(922.06)	0.0000	4.3300	(1,641.7073)	0.0000	0.1100	(0.4205)	0.0000	1	(0.3105)	01/06/2025
000697.ZK	12/27/2024	SDB3262741459	(16,800.00)	1.2261	(20,379.83)	(20,597.71)	0.0000	4.3300	(1,644.1340)	0.0000	7.3537	(28.2212)	0.0000	3	(20.8674)	01/06/2025
000697.ZK	12/27/2024	SDB3262741459	(1,900.00)	1.2261	(2,298.75)	(2,329.50)	0.0000	4.3300	(1,644.1340)	0.0000	0.8295	(3.1917)	0.0000	3	(2.3622)	01/06/2025
000697.ZK	12/27/2024	SDB3262741459	(2,100.00)	1.2261	(2,616.16)	(2,574.71)	0.0000	4.3300	(1,644.1340)	0.0000	0.9440	(3.5276)	0.0000	3	(2.5836)	01/06/2025
000697.ZK	12/27/2024	SDB3262741459	(400.00)	1.2261	(483.27)	(490.42)	0.0000	4.3300	(1,644.1340)	0.0000	0.1744	(0.6719)	0.0000	3	(0.4976)	01/06/2025
000697.ZK	12/27/2024	SDB3262741459	(5,000.00)	1.2261	(6,069.30)	(6,130.27)	0.0000	4.3300	(1,644.1340)	0.0000	2.1900	(8.3992)	0.0000	3	(6.2092)	01/06/2025
000697.ZK	12/27/2024	SDB3262741459	(200.00)	1.2261	(228.33)	(245.21)	0.0000	4.3300	(1,644.1340)	0.0000	0.0824	(0.3360)	0.0000	3	(0.2536)	01/06/2025
000697.ZK	12/27/2024	SDB3262741459	(600.00)	1.2261	(691.63)	(735.63)	0.0000	4.3300	(1,644.1340)	0.0000	0.2496	(1.0079)	0.0000	3	(0.7583)	01/06/2025
000697.ZK	12/27/2024	SDB3262741459	(1,400.00)	1.2261	(1,600.02)	(1,716.48)	0.0000	4.3300	(1,644.1340)	0.0000	0.5773	(2.3518)	0.0000	3	(1.7744)	01/06/2025
000697.ZK	12/27/2024	SDB3262741459	(100.00)	1.2261	(114.29)	(122.61)	0.0000	4.3300	(1,644.1340)	0.0000	0.0412	(0.1680)	0.0000	3	(0.1267)	01/06/2025
000697.ZK	12/27/2024	SDB3262741459	(100.00)	1.2261	(114.29)	(122.61)	0.0000	4.3300	(1,644.1340)	0.0000	0.0412	(0.1680)	0.0000	3	(0.1267)	01/06/2025
000697.ZK	12/27/2024	SDB3262741459	(700.00)	1.2261	(800.01)	(858.24)	0.0000	4.3300	(1,644.1340)	0.0000	0.2887	(1.1759)	0.0000	3	(0.8872)	01/06/2025
000697.ZK	12/27/2024	SDB3262741459	(400.00)	1.2261	(457.15)	(490.42)	0.0000	4.3300	(1,644.1340)	0.0000	0.1650	(0.6719)	0.0000	3	(0.5070)	01/06/2025
000697.ZK	12/27/2024	SDB3262741459	(1,300.00)	1.2261	(1,485.73)	(1,593.87)	0.0000	4.3300	(1,644.1340)	0.0000	0.5361	(2.1838)	0.0000	3	(1.6477)	01/06/2025
000697.ZK	12/27/2024	SDB3262741459	(100.00)	1.2261	(114.29)	(122.61)	0.0000	4.3300	(1,644.1340)	0.0000	0.0412	(0.1680)	0.0000	3	(0.1267)	01/06/2025
000697.ZK	12/27/2024	SDB3262741459	(1,800.00)	1.2261	(2,057.17)	(2,206.90)	0.0000	4.3300	(1,644.1340)	0.0000	0.7423	(3.0237)	0.0000	3	(2.2814)	01/06/2025
000697.ZK	12/27/2024	SDB3262741459	(2,100.00)	1.2261	(2,400.03)	(2,574.71)	0.0000	4.3300	(1,644.1340)	0.0000	0.8660	(3.5276)	0.0000	3	(2.6616)	01/06/2025
000697.ZK	12/27/2024	SDB3262741459	(800.00)	1.2261	(914.30)	(980.84)	0.0000	4.3300	(1,644.1340)	0.0000	0.3299	(1.3439)	0.0000	3	(1.0140)	01/06/2025
000697.ZK	12/26/2024	SDB3262741459	(16,800.00)	1.1868	(20,379.83)	(19,937.65)	0.0000	4.3300	(1,644.1340)	0.0000	2.4512	(9.1056)	0.0000	1	(6.6544)	01/06/2025
000697.ZK	12/26/2024	SDB3262741459	(1,900.00)	1.1868	(2,298.75)	(2,254.85)	0.0000	4.3300	(1,644.1340)	0.0000	0.2765	(1.0298)	0.0000	1	(0.7533)	01/06/2025
000697.ZK	12/26/2024	SDB3262741459	(2,100.00)	1.1868	(2,616.16)	(2,492.21)	0.0000	4.3300	(1,644.1340)	0.0000	0.3147	(1.1382)	0.0000	1	(0.8235)	01/06/2025
000697.ZK	12/26/2024	SDB3262741459	(400.00)	1.1868	(483.27)	(474.71)	0.0000	4.3300	(1,644.1340)	0.0000	0.0581	(0.2168)	0.0000	1	(0.1587)	01/06/2025
000697.ZK	12/26/2024	SDB3262741459	(5,000.00)	1.1868	(6,069.30)	(5,933.83)	0.0000	4.3300	(1,644.1340)	0.0000	0.7300	(2.7100)	0.0000	1	(1.9800)	01/06/2025
000697.ZK	12/26/2024	SDB3262741459	(200.00)	1.1868	(228.33)	(237.35)	0.0000	4.3300	(1,644.1340)	0.0000	0.0275	(0.1084)	0.0000	1	(0.0809)	01/06/2025
000697.ZK	12/26/2024	SDB3262741459	(600.00)	1.1868	(691.63)	(712.06)	0.0000	4.3300	(1,644.1340)	0.0000	0.0832	(0.3252)	0.0000	1	(0.2420)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
XIANYANG PIANZHUAN CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
000697.ZK	12/26/2024	SDB3262741459	(1,400.00)	1.1868	(1,600.02)	(1,661.47)	0.0000	4.3300	(1,644.1340)	0.0000	0.1924	(0.7588)	0.0000	1	(0.5664)	01/06/2025
000697.ZK	12/26/2024	SDB3262741459	(100.00)	1.1868	(114.29)	(118.68)	0.0000	4.3300	(1,644.1340)	0.0000	0.0137	(0.0542)	0.0000	1	(0.0405)	01/06/2025
000697.ZK	12/26/2024	SDB3262741459	(100.00)	1.1868	(114.29)	(118.68)	0.0000	4.3300	(1,644.1340)	0.0000	0.0137	(0.0542)	0.0000	1	(0.0405)	01/06/2025
000697.ZK	12/26/2024	SDB3262741459	(700.00)	1.1868	(800.01)	(830.74)	0.0000	4.3300	(1,644.1340)	0.0000	0.0962	(0.3794)	0.0000	1	(0.2832)	01/06/2025
000697.ZK	12/26/2024	SDB3262741459	(400.00)	1.1868	(457.15)	(474.71)	0.0000	4.3300	(1,644.1340)	0.0000	0.0550	(0.2168)	0.0000	1	(0.1618)	01/06/2025
000697.ZK	12/26/2024	SDB3262741459	(1,300.00)	1.1868	(1,485.73)	(1,542.79)	0.0000	4.3300	(1,644.1340)	0.0000	0.1787	(0.7046)	0.0000	1	(0.5259)	01/06/2025
000697.ZK	12/26/2024	SDB3262741459	(100.00)	1.1868	(114.29)	(118.68)	0.0000	4.3300	(1,644.1340)	0.0000	0.0137	(0.0542)	0.0000	1	(0.0405)	01/06/2025
000697.ZK	12/26/2024	SDB3262741459	(1,800.00)	1.1868	(2,057.17)	(2,136.18)	0.0000	4.3300	(1,644.1340)	0.0000	0.2474	(0.9756)	0.0000	1	(0.7282)	01/06/2025
000697.ZK	12/26/2024	SDB3262741459	(2,100.00)	1.1868	(2,400.03)	(2,492.21)	0.0000	4.3300	(1,644.1340)	0.0000	0.2887	(1.1382)	0.0000	1	(0.8495)	01/06/2025
000697.ZK	12/26/2024	SDB3262741459	(800.00)	1.1868	(914.30)	(949.41)	0.0000	4.3300	(1,644.1340)	0.0000	0.1100	(0.4336)	0.0000	1	(0.3236)	01/06/2025
000697.ZK	12/24/2024	SDB3262741459	(16,800.00)	1.1868	(20,379.83)	(19,937.65)	0.0000	4.3300	(1,644.1340)	0.0000	4.9025	(18.2112)	0.0000	2	(13.3087)	01/06/2025
000697.ZK	12/24/2024	SDB3262741459	(1,900.00)	1.1868	(2,298.75)	(2,254.85)	0.0000	4.3300	(1,644.1340)	0.0000	0.5530	(2.0596)	0.0000	2	(1.5066)	01/06/2025
000697.ZK	12/24/2024	SDB3262741459	(2,100.00)	1.1868	(2,616.16)	(2,492.21)	0.0000	4.3300	(1,644.1340)	0.0000	0.6293	(2.2764)	0.0000	2	(1.6471)	01/06/2025
000697.ZK	12/24/2024	SDB3262741459	(400.00)	1.1868	(483.27)	(474.71)	0.0000	4.3300	(1,644.1340)	0.0000	0.1163	(0.4336)	0.0000	2	(0.3173)	01/06/2025
000697.ZK	12/24/2024	SDB3262741459	(5,000.00)	1.1868	(6,069.30)	(5,933.83)	0.0000	4.3300	(1,644.1340)	0.0000	1.4600	(5.4200)	0.0000	2	(3.9600)	01/06/2025
000697.ZK	12/24/2024	SDB3262741459	(200.00)	1.1868	(228.33)	(237.35)	0.0000	4.3300	(1,644.1340)	0.0000	0.0549	(0.2168)	0.0000	2	(0.1619)	01/06/2025
000697.ZK	12/24/2024	SDB3262741459	(600.00)	1.1868	(691.63)	(712.06)	0.0000	4.3300	(1,644.1340)	0.0000	0.1664	(0.6504)	0.0000	2	(0.4840)	01/06/2025
000697.ZK	12/24/2024	SDB3262741459	(1,400.00)	1.1868	(1,600.02)	(1,661.47)	0.0000	4.3300	(1,644.1340)	0.0000	0.3849	(1.5176)	0.0000	2	(1.1327)	01/06/2025
000697.ZK	12/24/2024	SDB3262741459	(100.00)	1.1868	(114.29)	(118.68)	0.0000	4.3300	(1,644.1340)	0.0000	0.0275	(0.1084)	0.0000	2	(0.0809)	01/06/2025
000697.ZK	12/24/2024	SDB3262741459	(100.00)	1.1868	(114.29)	(118.68)	0.0000	4.3300	(1,644.1340)	0.0000	0.0275	(0.1084)	0.0000	2	(0.0809)	01/06/2025
000697.ZK	12/24/2024	SDB3262741459	(700.00)	1.1868	(800.01)	(830.74)	0.0000	4.3300	(1,644.1340)	0.0000	0.1924	(0.7588)	0.0000	2	(0.5664)	01/06/2025
000697.ZK	12/24/2024	SDB3262741459	(400.00)	1.1868	(457.15)	(474.71)	0.0000	4.3300	(1,644.1340)	0.0000	0.1100	(0.4336)	0.0000	2	(0.3236)	01/06/2025
000697.ZK	12/24/2024	SDB3262741459	(1,300.00)	1.1868	(1,485.73)	(1,542.79)	0.0000	4.3300	(1,644.1340)	0.0000	0.3574	(1.4092)	0.0000	2	(1.0518)	01/06/2025
000697.ZK	12/24/2024	SDB3262741459	(100.00)	1.1868	(114.29)	(118.68)	0.0000	4.3300	(1,644.1340)	0.0000	0.0275	(0.1084)	0.0000	2	(0.0809)	01/06/2025
000697.ZK	12/24/2024	SDB3262741459	(1,800.00)	1.1868	(2,057.17)	(2,136.18)	0.0000	4.3300	(1,644.1340)	0.0000	0.4949	(1.9512)	0.0000	2	(1.4563)	01/06/2025
000697.ZK	12/24/2024	SDB3262741459	(2,100.00)	1.1868	(2,400.03)	(2,492.21)	0.0000	4.3300	(1,644.1340)	0.0000	0.5773	(2.2764)	0.0000	2	(1.6991)	01/06/2025
000697.ZK	12/24/2024	SDB3262741459	(800.00)	1.1868	(914.30)	(949.41)	0.0000	4.3300	(1,644.1340)	0.0000	0.2199	(0.8672)	0.0000	2	(0.6473)	01/06/2025
000697.ZK	12/23/2024	SDB3262741459	(16,800.00)	1.1961	(20,379.83)	(20,094.36)	0.0000	4.3300	(1,644.1340)	0.0000	2.4512	(9.1772)	0.0000	1	(6.7259)	01/06/2025
000697.ZK	12/23/2024	SDB3262741459	(1,900.00)	1.1961	(2,298.75)	(2,272.58)	0.0000	4.3300	(1,644.1340)	0.0000	0.2765	(1.0379)	0.0000	1	(0.7614)	01/06/2025
000697.ZK	12/23/2024	SDB3262741459	(2,100.00)	1.1961	(2,616.16)	(2,511.80)	0.0000	4.3300	(1,644.1340)	0.0000	0.3147	(1.1471)	0.0000	1	(0.8325)	01/06/2025
000697.ZK	12/23/2024	SDB3262741459	(400.00)	1.1961	(483.27)	(478.44)	0.0000	4.3300	(1,644.1340)	0.0000	0.0581	(0.2185)	0.0000	1	(0.1604)	01/06/2025
000697.ZK	12/23/2024	SDB3262741459	(5,000.00)	1.1961	(6,069.30)	(5,980.47)	0.0000	4.3300	(1,644.1340)	0.0000	0.7300	(2.7313)	0.0000	1	(2.0013)	01/06/2025
000697.ZK	12/23/2024	SDB3262741459	(200.00)	1.1961	(228.33)	(239.22)	0.0000	4.3300	(1,644.1340)	0.0000	0.0275	(0.1093)	0.0000	1	(0.0818)	01/06/2025
000697.ZK	12/23/2024	SDB3262741459	(600.00)	1.1961	(691.63)	(717.66)	0.0000	4.3300	(1,644.1340)	0.0000	0.0832	(0.3278)	0.0000	1	(0.2446)	01/06/2025
000697.ZK	12/23/2024	SDB3262741459	(1,400.00)	1.1961	(1,600.02)	(1,674.53)	0.0000	4.3300	(1,644.1340)	0.0000	0.1924	(0.7648)	0.0000	1	(0.5723)	01/06/2025
000697.ZK	12/23/2024	SDB3262741459	(100.00)	1.1961	(114.29)	(119.61)	0.0000	4.3300	(1,644.1340)	0.0000	0.0137	(0.0546)	0.0000	1	(0.0409)	01/06/2025
000697.ZK	12/23/2024	SDB3262741459	(100.00)	1.1961	(114.29)	(119.61)	0.0000	4.3300	(1,644.1340)	0.0000	0.0137	(0.0546)	0.0000	1	(0.0409)	01/06/2025
000697.ZK	12/23/2024	SDB3262741459	(700.00)	1.1961	(800.01)	(837.27)	0.0000	4.3300	(1,644.1340)	0.0000	0.0962	(0.3824)	0.0000	1	(0.2862)	01/06/2025
000697.ZK	12/23/2024	SDB3262741459	(400.00)	1.1961	(457.15)	(478.44)	0.0000	4.3300	(1,644.1340)	0.0000	0.0550	(0.2185)	0.0000	1	(0.1635)	01/06/2025
000697.ZK	12/23/2024	SDB3262741459	(1,300.00)	1.1961	(1,485.73)	(1,554.92)	0.0000	4.3300	(1,644.1340)	0.0000	0.1787	(0.7101)	0.0000	1	(0.5314)	01/06/2025
000697.ZK	12/23/2024	SDB3262741459	(100.00)	1.1961	(114.29)	(119.61)	0.0000	4.3300	(1,644.1340)	0.0000	0.0137	(0.0546)	0.0000	1	(0.0409)	01/06/2025
000697.ZK	12/23/2024	SDB3262741459	(1,800.00)	1.1961	(2,057.17)	(2,152.97)	0.0000	4.3300	(1,644.1340)	0.0000	0.2474	(0.9833)	0.0000	1	(0.7358)	01/06/2025
000697.ZK	12/23/2024	SDB3262741459	(2,100.00)	1.1961	(2,400.03)	(2,511.80)	0.0000	4.3300	(1,644.1340)	0.0000	0.2887	(1.1471)	0.0000	1	(0.8585)	01/06/2025
000697.ZK	12/23/2024	SDB3262741459	(800.00)	1.1961	(914.30)	(956.87)	0.0000	4.3300	(1,644.1340)	0.0000	0.1100	(0.4370)	0.0000	1	(0.3270)	01/06/2025
000697.ZK	12/20/2024	SDB3262741459	(16,800.00)	1.1890	(20,379.83)	(19,975.18)	0.0000	4.3300	(1,644.1340)	0.0000	7.3537	(27.3682)	0.0000	3	(20.0145)	01/06/2025
000697.ZK	12/20/2024	SDB3262741459	(1,900.00)	1.1890	(2,298.75)	(2,259.10)	0.0000	4.3300	(1,644.1340)	0.0000	0.8295	(3.0952)	0.0000	3	(2.2657)	01/06/2025
000697.ZK	12/20/2024	SDB3262741459	(2,100.00)	1.1890	(2,616.16)	(2,496.90)	0.0000	4.3300	(1,644.1340)	0.0000	0.9440	(3.4210)	0.0000	3	(2.4770)	01/06/2025
000697.ZK	12/20/2024	SDB3262741459	(400.00)	1.1890	(483.27)	(475.60)	0.0000	4.3300	(1,644.1340)	0.0000	0.1744	(0.6516)	0.0000	3	(0.4772)	01/06/2025
000697.ZK	12/20/2024	SDB3262741459	(5,000.00)	1.1890	(6,069.30)	(5,944.99)	0.0000	4.3300	(1,644.1340)	0.0000	2.1900	(8.1453)	0.0000	3	(5.9553)	01/06/2025
000697.ZK	12/20/2024	SDB3262741459	(200.00)	1.1890	(228.33)	(237.80)	0.0000	4.3300	(1,644.1340)	0.0000	0.0824	(0.3258)	0.0000	3	(0.2434)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
XIANYANG PIANZHUAN CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
000697.ZK	12/20/2024	SDB3262741459	(600.00)	1.1890	(691.63)	(713.40)	0.0000	4.3300	(1,644.1340)	0.0000	0.2496	(0.9774)	0.0000	3	(0.7279)	01/06/2025
000697.ZK	12/20/2024	SDB3262741459	(1,400.00)	1.1890	(1,600.02)	(1,664.60)	0.0000	4.3300	(1,644.1340)	0.0000	0.5773	(2.2807)	0.0000	3	(1.7033)	01/06/2025
000697.ZK	12/20/2024	SDB3262741459	(100.00)	1.1890	(114.29)	(118.90)	0.0000	4.3300	(1,644.1340)	0.0000	0.0412	(0.1629)	0.0000	3	(0.1217)	01/06/2025
000697.ZK	12/20/2024	SDB3262741459	(100.00)	1.1890	(114.29)	(118.90)	0.0000	4.3300	(1,644.1340)	0.0000	0.0412	(0.1629)	0.0000	3	(0.1217)	01/06/2025
000697.ZK	12/20/2024	SDB3262741459	(700.00)	1.1890	(800.01)	(832.30)	0.0000	4.3300	(1,644.1340)	0.0000	0.2887	(1.1403)	0.0000	3	(0.8517)	01/06/2025
000697.ZK	12/20/2024	SDB3262741459	(400.00)	1.1890	(457.15)	(475.60)	0.0000	4.3300	(1,644.1340)	0.0000	0.1650	(0.6516)	0.0000	3	(0.4867)	01/06/2025
000697.ZK	12/20/2024	SDB3262741459	(1,300.00)	1.1890	(1,485.73)	(1,545.70)	0.0000	4.3300	(1,644.1340)	0.0000	0.5361	(2.1178)	0.0000	3	(1.5817)	01/06/2025
000697.ZK	12/20/2024	SDB3262741459	(100.00)	1.1890	(114.29)	(118.90)	0.0000	4.3300	(1,644.1340)	0.0000	0.0412	(0.1629)	0.0000	3	(0.1217)	01/06/2025
000697.ZK	12/20/2024	SDB3262741459	(1,800.00)	1.1890	(2,057.17)	(2,140.20)	0.0000	4.3300	(1,644.1340)	0.0000	0.7423	(2.9323)	0.0000	3	(2.1900)	01/06/2025
000697.ZK	12/20/2024	SDB3262741459	(2,100.00)	1.1890	(2,400.03)	(2,496.90)	0.0000	4.3300	(1,644.1340)	0.0000	0.8660	(3.4210)	0.0000	3	(2.5550)	01/06/2025
000697.ZK	12/20/2024	SDB3262741459	(800.00)	1.1890	(914.30)	(951.20)	0.0000	4.3300	(1,644.1340)	0.0000	0.3299	(1.3032)	0.0000	3	(0.9733)	01/06/2025
000697.ZK	12/19/2024	SDB3262741459	(2,100.00)	1.2432	(2,616.16)	(2,610.82)	0.0000	4.5800	(981.5789)	0.0000	0.3328	(0.7119)	0.0000	1	(0.3790)	01/06/2025
000697.ZK	12/19/2024	SDB3262741459	(400.00)	1.2432	(483.27)	(497.30)	0.0000	4.5800	(981.5789)	0.0000	0.0615	(0.1356)	0.0000	1	(0.0741)	01/06/2025
000697.ZK	12/19/2024	SDB3262741459	(5,000.00)	1.2432	(6,069.30)	(6,216.25)	0.0000	4.5800	(981.5789)	0.0000	0.7721	(1.6949)	0.0000	1	(0.9228)	01/06/2025
000697.ZK	12/19/2024	SDB3262741459	(200.00)	1.2432	(228.33)	(248.65)	0.0000	4.5800	(981.5789)	0.0000	0.0290	(0.0678)	0.0000	1	(0.0387)	01/06/2025
000697.ZK	12/19/2024	SDB3262741459	(600.00)	1.2432	(691.63)	(745.95)	0.0000	4.5800	(981.5789)	0.0000	0.0880	(0.2034)	0.0000	1	(0.1154)	01/06/2025
000697.ZK	12/19/2024	SDB3262741459	(1,400.00)	1.2432	(1,600.02)	(1,740.55)	0.0000	4.5800	(981.5789)	0.0000	0.2036	(0.4746)	0.0000	1	(0.2710)	01/06/2025
000697.ZK	12/19/2024	SDB3262741459	(100.00)	1.2432	(114.29)	(124.33)	0.0000	4.5800	(981.5789)	0.0000	0.0145	(0.0339)	0.0000	1	(0.0194)	01/06/2025
000697.ZK	12/19/2024	SDB3262741459	(100.00)	1.2432	(114.29)	(124.33)	0.0000	4.5800	(981.5789)	0.0000	0.0145	(0.0339)	0.0000	1	(0.0194)	01/06/2025
000697.ZK	12/19/2024	SDB3262741459	(700.00)	1.2432	(800.01)	(870.27)	0.0000	4.5800	(981.5789)	0.0000	0.1018	(0.2373)	0.0000	1	(0.1355)	01/06/2025
000697.ZK	12/19/2024	SDB3262741459	(400.00)	1.2432	(457.15)	(497.30)	0.0000	4.5800	(981.5789)	0.0000	0.0582	(0.1356)	0.0000	1	(0.0774)	01/06/2025
000697.ZK	12/19/2024	SDB3262741459	(1,300.00)	1.2432	(1,485.73)	(1,616.22)	0.0000	4.5800	(981.5789)	0.0000	0.1890	(0.4407)	0.0000	1	(0.2517)	01/06/2025
000697.ZK	12/19/2024	SDB3262741459	(100.00)	1.2432	(114.29)	(124.33)	0.0000	4.5800	(981.5789)	0.0000	0.0145	(0.0339)	0.0000	1	(0.0194)	01/06/2025
000697.ZK	12/19/2024	SDB3262741459	(1,800.00)	1.2432	(2,057.17)	(2,237.85)	0.0000	4.5800	(981.5789)	0.0000	0.2617	(0.6102)	0.0000	1	(0.3485)	01/06/2025
000697.ZK	12/19/2024	SDB3262741459	(2,100.00)	1.2432	(2,400.03)	(2,610.82)	0.0000	4.5800	(981.5789)	0.0000	0.3053	(0.7119)	0.0000	1	(0.4065)	01/06/2025
000697.ZK	12/19/2024	SDB3262741459	(800.00)	1.2432	(914.30)	(994.60)	0.0000	4.5800	(981.5789)	0.0000	0.1163	(0.2712)	0.0000	1	(0.1549)	01/06/2025
000697.ZK	12/18/2024	SDB3262741459	(400.00)	1.2019	(483.27)	(480.75)	0.0000	4.5800	(818.0000)	0.0000	0.0615	(0.1092)	0.0000	1	(0.0478)	01/06/2025
000697.ZK	12/18/2024	SDB3262741459	(5,000.00)	1.2019	(6,069.30)	(6,009.35)	0.0000	4.5800	(818.0000)	0.0000	0.7721	(1.3655)	0.0000	1	(0.5933)	01/06/2025
000697.ZK	12/18/2024	SDB3262741459	(200.00)	1.2019	(228.33)	(240.37)	0.0000	4.5800	(818.0000)	0.0000	0.0290	(0.0546)	0.0000	1	(0.0256)	01/06/2025
000697.ZK	12/18/2024	SDB3262741459	(600.00)	1.2019	(691.63)	(721.12)	0.0000	4.5800	(818.0000)	0.0000	0.0880	(0.1639)	0.0000	1	(0.0759)	01/06/2025
000697.ZK	12/18/2024	SDB3262741459	(1,400.00)	1.2019	(1,600.02)	(1,682.62)	0.0000	4.5800	(818.0000)	0.0000	0.2036	(0.3823)	0.0000	1	(0.1788)	01/06/2025
000697.ZK	12/18/2024	SDB3262741459	(100.00)	1.2019	(114.29)	(120.19)	0.0000	4.5800	(818.0000)	0.0000	0.0145	(0.0273)	0.0000	1	(0.0128)	01/06/2025
000697.ZK	12/18/2024	SDB3262741459	(100.00)	1.2019	(114.29)	(120.19)	0.0000	4.5800	(818.0000)	0.0000	0.0145	(0.0273)	0.0000	1	(0.0128)	01/06/2025
000697.ZK	12/18/2024	SDB3262741459	(700.00)	1.2019	(800.01)	(841.31)	0.0000	4.5800	(818.0000)	0.0000	0.1018	(0.1912)	0.0000	1	(0.0894)	01/06/2025
000697.ZK	12/18/2024	SDB3262741459	(400.00)	1.2019	(457.15)	(480.75)	0.0000	4.5800	(818.0000)	0.0000	0.0582	(0.1092)	0.0000	1	(0.0511)	01/06/2025
000697.ZK	12/18/2024	SDB3262741459	(1,300.00)	1.2019	(1,485.73)	(1,562.43)	0.0000	4.5800	(818.0000)	0.0000	0.1890	(0.3550)	0.0000	1	(0.1660)	01/06/2025
000697.ZK	12/18/2024	SDB3262741459	(100.00)	1.2019	(114.29)	(120.19)	0.0000	4.5800	(818.0000)	0.0000	0.0145	(0.0273)	0.0000	1	(0.0128)	01/06/2025
000697.ZK	12/18/2024	SDB3262741459	(1,800.00)	1.2019	(2,057.17)	(2,163.36)	0.0000	4.5800	(818.0000)	0.0000	0.2617	(0.4916)	0.0000	1	(0.2298)	01/06/2025
000697.ZK	12/18/2024	SDB3262741459	(2,100.00)	1.2019	(2,400.03)	(2,523.92)	0.0000	4.5800	(818.0000)	0.0000	0.3053	(0.5735)	0.0000	1	(0.2682)	01/06/2025
000697.ZK	12/18/2024	SDB3262741459	(800.00)	1.2019	(914.30)	(961.50)	0.0000	4.5800	(818.0000)	0.0000	0.1163	(0.2185)	0.0000	1	(0.1022)	01/06/2025
000697.ZK	12/17/2024	SDB3262741459	(200.00)	1.2427	(228.33)	(248.55)	0.0000	4.5800	(125.0000)	0.0000	0.0290	(0.0086)	0.0000	1	0.0204	01/06/2025
000697.ZK	12/17/2024	SDB3262741459	(600.00)	1.2427	(691.63)	(745.65)	0.0000	4.5800	(125.0000)	0.0000	0.0880	(0.0259)	0.0000	1	0.0621	01/06/2025
000697.ZK	12/17/2024	SDB3262741459	(1,400.00)	1.2427	(1,600.02)	(1,739.85)	0.0000	4.5800	(125.0000)	0.0000	0.2036	(0.0604)	0.0000	1	0.1431	01/06/2025
000697.ZK	12/17/2024	SDB3262741459	(100.00)	1.2427	(114.29)	(124.27)	0.0000	4.5800	(125.0000)	0.0000	0.0145	(0.0043)	0.0000	1	0.0102	01/06/2025
000697.ZK	12/17/2024	SDB3262741459	(100.00)	1.2427	(114.29)	(124.27)	0.0000	4.5800	(125.0000)	0.0000	0.0145	(0.0043)	0.0000	1	0.0102	01/06/2025
000697.ZK	12/17/2024	SDB3262741459	(700.00)	1.2427	(800.01)	(869.92)	0.0000	4.5800	(125.0000)	0.0000	0.1018	(0.0302)	0.0000	1	0.0716	01/06/2025
000697.ZK	12/17/2024	SDB3262741459	(400.00)	1.2427	(457.15)	(497.10)	0.0000	4.5800	(125.0000)	0.0000	0.0582	(0.0173)	0.0000	1	0.0409	01/06/2025
000697.ZK	12/17/2024	SDB3262741459	(1,300.00)	1.2427	(1,485.73)	(1,615.57)	0.0000	4.5800	(125.0000)	0.0000	0.1890	(0.0561)	0.0000	1	0.1329	01/06/2025
000697.ZK	12/17/2024	SDB3262741459	(100.00)	1.2427	(114.29)	(124.27)	0.0000	4.5800	(125.0000)	0.0000	0.0145	(0.0043)	0.0000	1	0.0102	01/06/2025
000697.ZK	12/17/2024	SDB3262741459	(1,800.00)	1.2427	(2,057.17)	(2,236.95)	0.0000	4.5800	(125.0000)	0.0000	0.2617	(0.0777)	0.0000	1	0.1840	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
XIANYANG PIANZHUAN CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
000697.ZK	12/17/2024	SDB3262741459	(2,100.00)	1.2427	(2,400.03)	(2,609.77)	0.0000	4.5800	(125.0000)	0.0000	0.3053	(0.0906)	0.0000	1	0.2147	01/06/2025
000697.ZK	12/17/2024	SDB3262741459	(800.00)	1.2427	(914.30)	(994.20)	0.0000	4.5800	(125.0000)	0.0000	0.1163	(0.0345)	0.0000	1	0.0818	01/06/2025
000697.ZK	12/16/2024	SDB3262741459	(200.00)	1.2099	(228.33)	(241.99)	0.0000	4.5800	(954.6352)	0.0000	0.0290	(0.0642)	0.0000	1	(0.0351)	01/06/2025
000697.ZK	12/16/2024	SDB3262741459	(600.00)	1.2099	(691.63)	(725.96)	0.0000	4.5800	(954.6352)	0.0000	0.0880	(0.1925)	0.0000	1	(0.1045)	01/06/2025
000697.ZK	12/16/2024	SDB3262741459	(1,400.00)	1.2099	(1,600.02)	(1,693.89)	0.0000	4.5800	(954.6352)	0.0000	0.2036	(0.4492)	0.0000	1	(0.2456)	01/06/2025
000697.ZK	12/16/2024	SDB3262741459	(100.00)	1.2099	(114.29)	(120.99)	0.0000	4.5800	(954.6352)	0.0000	0.0145	(0.0321)	0.0000	1	(0.0175)	01/06/2025
000697.ZK	12/16/2024	SDB3262741459	(100.00)	1.2099	(114.29)	(120.99)	0.0000	4.5800	(954.6352)	0.0000	0.0145	(0.0321)	0.0000	1	(0.0175)	01/06/2025
000697.ZK	12/16/2024	SDB3262741459	(700.00)	1.2099	(800.01)	(846.95)	0.0000	4.5800	(954.6352)	0.0000	0.1018	(0.2246)	0.0000	1	(0.1228)	01/06/2025
000697.ZK	12/16/2024	SDB3262741459	(400.00)	1.2099	(457.15)	(483.97)	0.0000	4.5800	(954.6352)	0.0000	0.0582	(0.1283)	0.0000	1	(0.0702)	01/06/2025
000697.ZK	12/16/2024	SDB3262741459	(1,300.00)	1.2099	(1,485.73)	(1,572.90)	0.0000	4.5800	(954.6352)	0.0000	0.1890	(0.4171)	0.0000	1	(0.2281)	01/06/2025
000697.ZK	12/16/2024	SDB3262741459	(100.00)	1.2099	(114.29)	(120.99)	0.0000	4.5800	(954.6352)	0.0000	0.0145	(0.0321)	0.0000	1	(0.0175)	01/06/2025
000697.ZK	12/16/2024	SDB3262741459	(6,000.00)	1.2099	(6,857.24)	(7,259.55)	0.0000	4.5800	(954.6352)	0.0000	0.8724	(1.9251)	0.0000	1	(1.0527)	01/06/2025
000697.ZK	12/16/2024	SDB3262741459	(5,000.00)	1.2099	(5,714.36)	(6,049.63)	0.0000	4.5800	(954.6352)	0.0000	0.7270	(1.6042)	0.0000	1	(0.8772)	01/06/2025
000697.ZK	12/16/2024	SDB3262741459	(11,800.00)	1.2099	(13,485.90)	(14,277.11)	0.0000	4.5800	(954.6352)	0.0000	1.7157	(3.7860)	0.0000	1	(2.0702)	01/06/2025
000697.ZK	12/16/2024	SDB3262741459	(1,800.00)	1.2099	(2,057.17)	(2,177.86)	0.0000	4.5800	(954.6352)	0.0000	0.2617	(0.5775)	0.0000	1	(0.3158)	01/06/2025
000697.ZK	12/16/2024	SDB3262741459	(500.00)	1.2099	(571.44)	(604.96)	0.0000	4.5800	(954.6352)	0.0000	0.0727	(0.1604)	0.0000	1	(0.0877)	01/06/2025
000697.ZK	12/16/2024	SDB3262741459	(2,100.00)	1.2099	(2,400.03)	(2,540.03)	0.0000	4.5800	(954.6352)	0.0000	0.3053	(0.6738)	0.0000	1	(0.3684)	01/06/2025
000697.ZK	12/16/2024	SDB3262741459	(800.00)	1.2099	(914.30)	(967.94)	0.0000	4.5800	(954.6352)	0.0000	0.1163	(0.2567)	0.0000	1	(0.1404)	01/06/2025
000697.ZK	12/13/2024	SDB3262741459	(200.00)	1.2079	(228.33)	(241.59)	0.0000	4.5800	(954.6352)	0.0000	0.0871	(0.1922)	0.0000	3	(0.1050)	01/06/2025
000697.ZK	12/13/2024	SDB3262741459	(600.00)	1.2079	(691.63)	(724.76)	0.0000	4.5800	(954.6352)	0.0000	0.2640	(0.5766)	0.0000	3	(0.3126)	01/06/2025
000697.ZK	12/13/2024	SDB3262741459	(1,400.00)	1.2079	(1,600.02)	(1,691.11)	0.0000	4.5800	(954.6352)	0.0000	0.6107	(1.3453)	0.0000	3	(0.7347)	01/06/2025
000697.ZK	12/13/2024	SDB3262741459	(100.00)	1.2079	(114.29)	(120.79)	0.0000	4.5800	(954.6352)	0.0000	0.0436	(0.0961)	0.0000	3	(0.0525)	01/06/2025
000697.ZK	12/13/2024	SDB3262741459	(100.00)	1.2079	(114.29)	(120.79)	0.0000	4.5800	(954.6352)	0.0000	0.0436	(0.0961)	0.0000	3	(0.0525)	01/06/2025
000697.ZK	12/13/2024	SDB3262741459	(700.00)	1.2079	(800.01)	(845.56)	0.0000	4.5800	(954.6352)	0.0000	0.3053	(0.6727)	0.0000	3	(0.3673)	01/06/2025
000697.ZK	12/13/2024	SDB3262741459	(400.00)	1.2079	(457.15)	(483.18)	0.0000	4.5800	(954.6352)	0.0000	0.1745	(0.3844)	0.0000	3	(0.2099)	01/06/2025
000697.ZK	12/13/2024	SDB3262741459	(1,300.00)	1.2079	(1,485.73)	(1,570.32)	0.0000	4.5800	(954.6352)	0.0000	0.5671	(1.2492)	0.0000	3	(0.6822)	01/06/2025
000697.ZK	12/13/2024	SDB3262741459	(100.00)	1.2079	(114.29)	(120.79)	0.0000	4.5800	(954.6352)	0.0000	0.0436	(0.0961)	0.0000	3	(0.0525)	01/06/2025
000697.ZK	12/13/2024	SDB3262741459	(6,000.00)	1.2079	(6,857.24)	(7,247.63)	0.0000	4.5800	(954.6352)	0.0000	2.6172	(5.7657)	0.0000	3	(3.1485)	01/06/2025
000697.ZK	12/13/2024	SDB3262741459	(5,000.00)	1.2079	(5,714.36)	(6,039.69)	0.0000	4.5800	(954.6352)	0.0000	2.1810	(4.8048)	0.0000	3	(2.6238)	01/06/2025
000697.ZK	12/13/2024	SDB3262741459	(11,800.00)	1.2079	(13,485.90)	(14,253.67)	0.0000	4.5800	(954.6352)	0.0000	5.1471	(11.3392)	0.0000	3	(6.1921)	01/06/2025
000697.ZK	12/13/2024	SDB3262741459	(1,800.00)	1.2079	(2,057.17)	(2,174.29)	0.0000	4.5800	(954.6352)	0.0000	0.7852	(1.7297)	0.0000	3	(0.9446)	01/06/2025
000697.ZK	12/13/2024	SDB3262741459	(500.00)	1.2079	(571.44)	(603.97)	0.0000	4.5800	(954.6352)	0.0000	0.2181	(0.4805)	0.0000	3	(0.2624)	01/06/2025
000697.ZK	12/13/2024	SDB3262741459	(2,100.00)	1.2079	(2,400.03)	(2,536.67)	0.0000	4.5800	(954.6352)	0.0000	0.9160	(2.0180)	0.0000	3	(1.1020)	01/06/2025
000697.ZK	12/13/2024	SDB3262741459	(800.00)	1.2079	(914.30)	(966.35)	0.0000	4.5800	(954.6352)	0.0000	0.3490	(0.7688)	0.0000	3	(0.4198)	01/06/2025
000697.ZK	12/12/2024	SDB3262741459	(200.00)	1.1451	(228.33)	(229.03)	0.0000	4.5800	(954.6352)	0.0000	0.0290	(0.0607)	0.0000	1	(0.0317)	01/06/2025
000697.ZK	12/12/2024	SDB3262741459	(600.00)	1.1451	(691.63)	(687.08)	0.0000	4.5800	(954.6352)	0.0000	0.0880	(0.1822)	0.0000	1	(0.0942)	01/06/2025
000697.ZK	12/12/2024	SDB3262741459	(1,400.00)	1.1451	(1,600.02)	(1,603.19)	0.0000	4.5800	(954.6352)	0.0000	0.2036	(0.4251)	0.0000	1	(0.2216)	01/06/2025
000697.ZK	12/12/2024	SDB3262741459	(100.00)	1.1451	(114.29)	(114.51)	0.0000	4.5800	(954.6352)	0.0000	0.0145	(0.0304)	0.0000	1	(0.0158)	01/06/2025
000697.ZK	12/12/2024	SDB3262741459	(100.00)	1.1451	(114.29)	(114.51)	0.0000	4.5800	(954.6352)	0.0000	0.0145	(0.0304)	0.0000	1	(0.0158)	01/06/2025
000697.ZK	12/12/2024	SDB3262741459	(700.00)	1.1451	(800.01)	(801.60)	0.0000	4.5800	(954.6352)	0.0000	0.1018	(0.2126)	0.0000	1	(0.1108)	01/06/2025
000697.ZK	12/12/2024	SDB3262741459	(400.00)	1.1451	(457.15)	(458.06)	0.0000	4.5800	(954.6352)	0.0000	0.0582	(0.1215)	0.0000	1	(0.0633)	01/06/2025
000697.ZK	12/12/2024	SDB3262741459	(1,300.00)	1.1451	(1,485.73)	(1,488.68)	0.0000	4.5800	(954.6352)	0.0000	0.1890	(0.3948)	0.0000	1	(0.2057)	01/06/2025
000697.ZK	12/12/2024	SDB3262741459	(100.00)	1.1451	(114.29)	(114.51)	0.0000	4.5800	(954.6352)	0.0000	0.0145	(0.0304)	0.0000	1	(0.0158)	01/06/2025
000697.ZK	12/12/2024	SDB3262741459	(6,000.00)	1.1451	(6,857.24)	(6,870.83)	0.0000	4.5800	(954.6352)	0.0000	0.8724	(1.8220)	0.0000	1	(0.9496)	01/06/2025
000697.ZK	12/12/2024	SDB3262741459	(5,000.00)	1.1451	(5,714.36)	(5,725.69)	0.0000	4.5800	(954.6352)	0.0000	0.7270	(1.5183)	0.0000	1	(0.7913)	01/06/2025
000697.ZK	12/12/2024	SDB3262741459	(11,800.00)	1.1451	(13,485.90)	(13,512.63)	0.0000	4.5800	(954.6352)	0.0000	1.7157	(3.5832)	0.0000	1	(1.8675)	01/06/2025
000697.ZK	12/12/2024	SDB3262741459	(1,800.00)	1.1451	(2,057.17)	(2,061.25)	0.0000	4.5800	(954.6352)	0.0000	0.2617	(0.5466)	0.0000	1	(0.2849)	01/06/2025
000697.ZK	12/12/2024	SDB3262741459	(500.00)	1.1451	(571.44)	(572.57)	0.0000	4.5800	(954.6352)	0.0000	0.0727	(0.1518)	0.0000	1	(0.0791)	01/06/2025
000697.ZK	12/12/2024	SDB3262741459	(2,100.00)	1.1451	(2,400.03)	(2,404.79)	0.0000	4.5800	(954.6352)	0.0000	0.3053	(0.6377)	0.0000	1	(0.3324)	01/06/2025
000697.ZK	12/12/2024	SDB3262741459	(800.00)	1.1451	(914.30)	(916.11)	0.0000	4.5800	(954.6352)	0.0000	0.1163	(0.2429)	0.0000	1	(0.1266)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
XIANYANG PIANZHUAN CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
000697.ZK	12/11/2024	SDB3262741459	(200.00)	1.1606	(228.33)	(232.13)	0.0000	4.5800	(954.6352)	0.0000	0.0290	(0.0616)	0.0000	1	(0.0325)	01/06/2025
000697.ZK	12/11/2024	SDB3262741459	(600.00)	1.1606	(691.63)	(696.38)	0.0000	4.5800	(954.6352)	0.0000	0.0880	(0.1847)	0.0000	1	(0.0967)	01/06/2025
000697.ZK	12/11/2024	SDB3262741459	(1,400.00)	1.1606	(1,600.02)	(1,624.88)	0.0000	4.5800	(954.6352)	0.0000	0.2036	(0.4309)	0.0000	1	(0.2273)	01/06/2025
000697.ZK	12/11/2024	SDB3262741459	(100.00)	1.1606	(114.29)	(116.06)	0.0000	4.5800	(954.6352)	0.0000	0.0145	(0.0308)	0.0000	1	(0.0162)	01/06/2025
000697.ZK	12/11/2024	SDB3262741459	(100.00)	1.1606	(114.29)	(116.06)	0.0000	4.5800	(954.6352)	0.0000	0.0145	(0.0308)	0.0000	1	(0.0162)	01/06/2025
000697.ZK	12/11/2024	SDB3262741459	(700.00)	1.1606	(800.01)	(812.44)	0.0000	4.5800	(954.6352)	0.0000	0.1018	(0.2154)	0.0000	1	(0.1137)	01/06/2025
000697.ZK	12/11/2024	SDB3262741459	(400.00)	1.1606	(457.15)	(464.25)	0.0000	4.5800	(954.6352)	0.0000	0.0582	(0.1231)	0.0000	1	(0.0649)	01/06/2025
000697.ZK	12/11/2024	SDB3262741459	(1,300.00)	1.1606	(1,485.73)	(1,508.82)	0.0000	4.5800	(954.6352)	0.0000	0.1890	(0.4001)	0.0000	1	(0.2111)	01/06/2025
000697.ZK	12/11/2024	SDB3262741459	(100.00)	1.1606	(114.29)	(116.06)	0.0000	4.5800	(954.6352)	0.0000	0.0145	(0.0308)	0.0000	1	(0.0162)	01/06/2025
000697.ZK	12/11/2024	SDB3262741459	(6,000.00)	1.1606	(6,857.24)	(6,963.77)	0.0000	4.5800	(954.6352)	0.0000	0.8724	(1.8466)	0.0000	1	(0.9742)	01/06/2025
000697.ZK	12/11/2024	SDB3262741459	(5,000.00)	1.1606	(5,714.36)	(5,803.15)	0.0000	4.5800	(954.6352)	0.0000	0.7270	(1.5389)	0.0000	1	(0.8119)	01/06/2025
000697.ZK	12/11/2024	SDB3262741459	(11,800.00)	1.1606	(13,485.90)	(13,695.42)	0.0000	4.5800	(954.6352)	0.0000	1.7157	(3.6317)	0.0000	1	(1.9160)	01/06/2025
000697.ZK	12/11/2024	SDB3262741459	(1,800.00)	1.1606	(2,057.17)	(2,089.13)	0.0000	4.5800	(954.6352)	0.0000	0.2617	(0.5540)	0.0000	1	(0.2923)	01/06/2025
000697.ZK	12/11/2024	SDB3262741459	(500.00)	1.1606	(571.44)	(580.31)	0.0000	4.5800	(954.6352)	0.0000	0.0727	(0.1539)	0.0000	1	(0.0812)	01/06/2025
000697.ZK	12/11/2024	SDB3262741459	(2,100.00)	1.1606	(2,400.03)	(2,437.32)	0.0000	4.5800	(954.6352)	0.0000	0.3053	(0.6463)	0.0000	1	(0.3410)	01/06/2025
000697.ZK	12/11/2024	SDB3262741459	(800.00)	1.1606	(914.30)	(928.50)	0.0000	4.5800	(954.6352)	0.0000	0.1163	(0.2462)	0.0000	1	(0.1299)	01/06/2025
000697.ZK	12/10/2024	SDB3262741459	(200.00)	1.1477	(228.33)	(229.53)	0.0000	4.5800	(954.6352)	0.0000	0.0290	(0.0609)	0.0000	1	(0.0318)	01/06/2025
000697.ZK	12/10/2024	SDB3262741459	(600.00)	1.1477	(691.63)	(688.60)	0.0000	4.5800	(954.6352)	0.0000	0.0880	(0.1826)	0.0000	1	(0.0946)	01/06/2025
000697.ZK	12/10/2024	SDB3262741459	(1,400.00)	1.1477	(1,600.02)	(1,606.74)	0.0000	4.5800	(954.6352)	0.0000	0.2036	(0.4261)	0.0000	1	(0.2225)	01/06/2025
000697.ZK	12/10/2024	SDB3262741459	(100.00)	1.1477	(114.29)	(114.77)	0.0000	4.5800	(954.6352)	0.0000	0.0145	(0.0304)	0.0000	1	(0.0159)	01/06/2025
000697.ZK	12/10/2024	SDB3262741459	(100.00)	1.1477	(114.29)	(114.77)	0.0000	4.5800	(954.6352)	0.0000	0.0145	(0.0304)	0.0000	1	(0.0159)	01/06/2025
000697.ZK	12/10/2024	SDB3262741459	(700.00)	1.1477	(800.01)	(803.37)	0.0000	4.5800	(954.6352)	0.0000	0.1018	(0.2130)	0.0000	1	(0.1113)	01/06/2025
000697.ZK	12/10/2024	SDB3262741459	(400.00)	1.1477	(457.15)	(459.07)	0.0000	4.5800	(954.6352)	0.0000	0.0582	(0.1217)	0.0000	1	(0.0636)	01/06/2025
000697.ZK	12/10/2024	SDB3262741459	(1,300.00)	1.1477	(1,485.73)	(1,491.97)	0.0000	4.5800	(954.6352)	0.0000	0.1890	(0.3956)	0.0000	1	(0.2066)	01/06/2025
000697.ZK	12/10/2024	SDB3262741459	(100.00)	1.1477	(114.29)	(114.77)	0.0000	4.5800	(954.6352)	0.0000	0.0145	(0.0304)	0.0000	1	(0.0159)	01/06/2025
000697.ZK	12/10/2024	SDB3262741459	(6,000.00)	1.1477	(6,857.24)	(6,886.03)	0.0000	4.5800	(954.6352)	0.0000	0.8724	(1.8260)	0.0000	1	(0.9536)	01/06/2025
000697.ZK	12/10/2024	SDB3262741459	(5,000.00)	1.1477	(5,714.36)	(5,738.36)	0.0000	4.5800	(954.6352)	0.0000	0.7270	(1.5217)	0.0000	1	(0.7947)	01/06/2025
000697.ZK	12/10/2024	SDB3262741459	(11,800.00)	1.1477	(13,485.90)	(13,542.53)	0.0000	4.5800	(954.6352)	0.0000	1.7157	(3.5912)	0.0000	1	(1.8755)	01/06/2025
000697.ZK	12/10/2024	SDB3262741459	(1,800.00)	1.1477	(2,057.17)	(2,065.81)	0.0000	4.5800	(954.6352)	0.0000	0.2617	(0.5478)	0.0000	1	(0.2861)	01/06/2025
000697.ZK	12/10/2024	SDB3262741459	(500.00)	1.1477	(571.44)	(573.84)	0.0000	4.5800	(954.6352)	0.0000	0.0727	(0.1522)	0.0000	1	(0.0795)	01/06/2025
000697.ZK	12/10/2024	SDB3262741459	(2,100.00)	1.1477	(2,400.03)	(2,410.11)	0.0000	4.5800	(954.6352)	0.0000	0.3053	(0.6391)	0.0000	1	(0.3338)	01/06/2025
000697.ZK	12/10/2024	SDB3262741459	(800.00)	1.1477	(914.30)	(918.14)	0.0000	4.5800	(954.6352)	0.0000	0.1163	(0.2435)	0.0000	1	(0.1271)	01/06/2025
000697.ZK	12/09/2024	SDB3262741459	(200.00)	1.1283	(228.33)	(225.67)	0.0000	4.5800	(954.6352)	0.0000	0.0290	(0.0598)	0.0000	1	(0.0308)	01/06/2025
000697.ZK	12/09/2024	SDB3262741459	(600.00)	1.1283	(691.63)	(677.01)	0.0000	4.5800	(954.6352)	0.0000	0.0880	(0.1795)	0.0000	1	(0.0915)	01/06/2025
000697.ZK	12/09/2024	SDB3262741459	(1,400.00)	1.1283	(1,600.02)	(1,579.68)	0.0000	4.5800	(954.6352)	0.0000	0.2036	(0.4189)	0.0000	1	(0.2153)	01/06/2025
000697.ZK	12/09/2024	SDB3262741459	(100.00)	1.1283	(114.29)	(112.83)	0.0000	4.5800	(954.6352)	0.0000	0.0145	(0.0299)	0.0000	1	(0.0154)	01/06/2025
000697.ZK	12/09/2024	SDB3262741459	(100.00)	1.1283	(114.29)	(112.83)	0.0000	4.5800	(954.6352)	0.0000	0.0145	(0.0299)	0.0000	1	(0.0154)	01/06/2025
000697.ZK	12/09/2024	SDB3262741459	(700.00)	1.1283	(800.01)	(789.84)	0.0000	4.5800	(954.6352)	0.0000	0.1018	(0.2094)	0.0000	1	(0.1077)	01/06/2025
000697.ZK	12/09/2024	SDB3262741459	(400.00)	1.1283	(457.15)	(451.34)	0.0000	4.5800	(954.6352)	0.0000	0.0582	(0.1197)	0.0000	1	(0.0615)	01/06/2025
000697.ZK	12/09/2024	SDB3262741459	(1,300.00)	1.1283	(1,485.73)	(1,466.85)	0.0000	4.5800	(954.6352)	0.0000	0.1890	(0.3890)	0.0000	1	(0.2000)	01/06/2025
000697.ZK	12/09/2024	SDB3262741459	(100.00)	1.1283	(114.29)	(112.83)	0.0000	4.5800	(954.6352)	0.0000	0.0145	(0.0299)	0.0000	1	(0.0154)	01/06/2025
000697.ZK	12/09/2024	SDB3262741459	(6,000.00)	1.1283	(6,857.24)	(6,770.08)	0.0000	4.5800	(954.6352)	0.0000	0.8724	(1.7953)	0.0000	1	(0.9229)	01/06/2025
000697.ZK	12/09/2024	SDB3262741459	(5,000.00)	1.1283	(5,714.36)	(5,641.73)	0.0000	4.5800	(954.6352)	0.0000	0.7270	(1.4961)	0.0000	1	(0.7691)	01/06/2025
000697.ZK	12/09/2024	SDB3262741459	(11,800.00)	1.1283	(13,485.90)	(13,314.48)	0.0000	4.5800	(954.6352)	0.0000	1.7157	(3.5307)	0.0000	1	(1.8150)	01/06/2025
000697.ZK	12/09/2024	SDB3262741459	(1,800.00)	1.1283	(2,057.17)	(2,031.02)	0.0000	4.5800	(954.6352)	0.0000	0.2617	(0.5386)	0.0000	1	(0.2769)	01/06/2025
000697.ZK	12/09/2024	SDB3262741459	(500.00)	1.1283	(571.44)	(564.17)	0.0000	4.5800	(954.6352)	0.0000	0.0727	(0.1496)	0.0000	1	(0.0769)	01/06/2025
000697.ZK	12/09/2024	SDB3262741459	(2,100.00)	1.1283	(2,400.03)	(2,369.53)	0.0000	4.5800	(954.6352)	0.0000	0.3053	(0.6283)	0.0000	1	(0.3230)	01/06/2025
000697.ZK	12/09/2024	SDB3262741459	(800.00)	1.1283	(914.30)	(902.68)	0.0000	4.5800	(954.6352)	0.0000	0.1163	(0.2394)	0.0000	1	(0.1230)	01/06/2025
000697.ZK	12/06/2024	SDB3262741459	(200.00)	1.1494	(228.33)	(229.88)	0.0000	4.5800	(954.6352)	0.0000	0.0871	(0.1829)	0.0000	3	(0.0957)	01/06/2025
000697.ZK	12/06/2024	SDB3262741459	(600.00)	1.1494	(691.63)	(689.64)	0.0000	4.5800	(954.6352)	0.0000	0.2640	(0.5486)	0.0000	3	(0.2847)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
XIANYANG PIANZHUAN CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
000697.ZK	12/06/2024	SDB3262741459	(1,400.00)	1.1494	(1,600.02)	(1,609.15)	0.0000	4.5800	(954.6352)	0.0000	0.6107	(1.2801)	0.0000	3	(0.6695)	01/06/2025
000697.ZK	12/06/2024	SDB3262741459	(100.00)	1.1494	(114.29)	(114.94)	0.0000	4.5800	(954.6352)	0.0000	0.0436	(0.0914)	0.0000	3	(0.0478)	01/06/2025
000697.ZK	12/06/2024	SDB3262741459	(100.00)	1.1494	(114.29)	(114.94)	0.0000	4.5800	(954.6352)	0.0000	0.0436	(0.0914)	0.0000	3	(0.0478)	01/06/2025
000697.ZK	12/06/2024	SDB3262741459	(700.00)	1.1494	(800.01)	(804.58)	0.0000	4.5800	(954.6352)	0.0000	0.3053	(0.6401)	0.0000	3	(0.3347)	01/06/2025
000697.ZK	12/06/2024	SDB3262741459	(400.00)	1.1494	(457.15)	(459.76)	0.0000	4.5800	(954.6352)	0.0000	0.1745	(0.3658)	0.0000	3	(0.1913)	01/06/2025
000697.ZK	12/06/2024	SDB3262741459	(1,300.00)	1.1494	(1,485.73)	(1,494.21)	0.0000	4.5800	(954.6352)	0.0000	0.5671	(1.1887)	0.0000	3	(0.6216)	01/06/2025
000697.ZK	12/06/2024	SDB3262741459	(100.00)	1.1494	(114.29)	(114.94)	0.0000	4.5800	(954.6352)	0.0000	0.0436	(0.0914)	0.0000	3	(0.0478)	01/06/2025
000697.ZK	12/06/2024	SDB3262741459	(6,000.00)	1.1494	(6,857.24)	(6,896.36)	0.0000	4.5800	(954.6352)	0.0000	2.6172	(5.4863)	0.0000	3	(2.8691)	01/06/2025
000697.ZK	12/06/2024	SDB3262741459	(5,000.00)	1.1494	(5,714.36)	(5,746.97)	0.0000	4.5800	(954.6352)	0.0000	2.1810	(4.5719)	0.0000	3	(2.3909)	01/06/2025
000697.ZK	12/06/2024	SDB3262741459	(11,800.00)	1.1494	(13,485.90)	(13,562.85)	0.0000	4.5800	(954.6352)	0.0000	5.1471	(10.7896)	0.0000	3	(5.6425)	01/06/2025
000697.ZK	12/06/2024	SDB3262741459	(1,800.00)	1.1494	(2,057.17)	(2,068.91)	0.0000	4.5800	(954.6352)	0.0000	0.7852	(1.6459)	0.0000	3	(0.8607)	01/06/2025
000697.ZK	12/06/2024	SDB3262741459	(500.00)	1.1494	(571.44)	(574.70)	0.0000	4.5800	(954.6352)	0.0000	0.2181	(0.4572)	0.0000	3	(0.2391)	01/06/2025
000697.ZK	12/06/2024	SDB3262741459	(2,100.00)	1.1494	(2,400.03)	(2,413.73)	0.0000	4.5800	(954.6352)	0.0000	0.9160	(1.9202)	0.0000	3	(1.0042)	01/06/2025
000697.ZK	12/06/2024	SDB3262741459	(800.00)	1.1494	(914.30)	(919.52)	0.0000	4.5800	(954.6352)	0.0000	0.3490	(0.7315)	0.0000	3	(0.3825)	01/06/2025
000697.ZK	12/05/2024	SDB3262741459	(200.00)	1.1597	(228.33)	(231.93)	0.0000	4.5800	(954.6352)	0.0000	0.0290	(0.0615)	0.0000	1	(0.0325)	01/06/2025
000697.ZK	12/05/2024	SDB3262741459	(600.00)	1.1597	(691.63)	(695.80)	0.0000	4.5800	(954.6352)	0.0000	0.0880	(0.1845)	0.0000	1	(0.0965)	01/06/2025
000697.ZK	12/05/2024	SDB3262741459	(1,400.00)	1.1597	(1,600.02)	(1,623.54)	0.0000	4.5800	(954.6352)	0.0000	0.2036	(0.4305)	0.0000	1	(0.2270)	01/06/2025
000697.ZK	12/05/2024	SDB3262741459	(100.00)	1.1597	(114.29)	(115.97)	0.0000	4.5800	(954.6352)	0.0000	0.0145	(0.0308)	0.0000	1	(0.0162)	01/06/2025
000697.ZK	12/05/2024	SDB3262741459	(100.00)	1.1597	(114.29)	(115.97)	0.0000	4.5800	(954.6352)	0.0000	0.0145	(0.0308)	0.0000	1	(0.0162)	01/06/2025
000697.ZK	12/05/2024	SDB3262741459	(700.00)	1.1597	(800.01)	(811.77)	0.0000	4.5800	(954.6352)	0.0000	0.1018	(0.2153)	0.0000	1	(0.1135)	01/06/2025
000697.ZK	12/05/2024	SDB3262741459	(400.00)	1.1597	(457.15)	(463.87)	0.0000	4.5800	(954.6352)	0.0000	0.0582	(0.1230)	0.0000	1	(0.0648)	01/06/2025
000697.ZK	12/05/2024	SDB3262741459	(1,300.00)	1.1597	(1,485.73)	(1,507.57)	0.0000	4.5800	(954.6352)	0.0000	0.1890	(0.3998)	0.0000	1	(0.2108)	01/06/2025
000697.ZK	12/05/2024	SDB3262741459	(100.00)	1.1597	(114.29)	(115.97)	0.0000	4.5800	(954.6352)	0.0000	0.0145	(0.0308)	0.0000	1	(0.0162)	01/06/2025
000697.ZK	12/05/2024	SDB3262741459	(6,000.00)	1.1597	(6,857.24)	(6,958.03)	0.0000	4.5800	(954.6352)	0.0000	0.8724	(1.8451)	0.0000	1	(0.9727)	01/06/2025
000697.ZK	12/05/2024	SDB3262741459	(5,000.00)	1.1597	(5,714.36)	(5,798.35)	0.0000	4.5800	(954.6352)	0.0000	0.7270	(1.5376)	0.0000	1	(0.8106)	01/06/2025
000697.ZK	12/05/2024	SDB3262741459	(11,800.00)	1.1597	(13,485.90)	(13,684.12)	0.0000	4.5800	(954.6352)	0.0000	1.7157	(3.6287)	0.0000	1	(1.9130)	01/06/2025
000697.ZK	12/05/2024	SDB3262741459	(1,800.00)	1.1597	(2,057.17)	(2,087.41)	0.0000	4.5800	(954.6352)	0.0000	0.2617	(0.5535)	0.0000	1	(0.2918)	01/06/2025
000697.ZK	12/05/2024	SDB3262741459	(500.00)	1.1597	(571.44)	(579.84)	0.0000	4.5800	(954.6352)	0.0000	0.0727	(0.1538)	0.0000	1	(0.0811)	01/06/2025
000697.ZK	12/05/2024	SDB3262741459	(2,100.00)	1.1597	(2,400.03)	(2,435.31)	0.0000	4.5800	(954.6352)	0.0000	0.3053	(0.6458)	0.0000	1	(0.3404)	01/06/2025
000697.ZK	12/05/2024	SDB3262741459	(800.00)	1.1597	(914.30)	(927.74)	0.0000	4.5800	(954.6352)	0.0000	0.1163	(0.2460)	0.0000	1	(0.1297)	01/06/2025
000697.ZK	12/04/2024	SDB3262741459	(1,400.00)	1.1429	(1,600.02)	(1,600.02)	0.0000	4.5800	(947.8971)	0.0000	0.2036	(0.4213)	0.0000	1	(0.2177)	01/06/2025
000697.ZK	12/04/2024	SDB3262741459	(100.00)	1.1429	(114.29)	(114.29)	0.0000	4.5800	(947.8971)	0.0000	0.0145	(0.0301)	0.0000	1	(0.0156)	01/06/2025
000697.ZK	12/04/2024	SDB3262741459	(100.00)	1.1429	(114.29)	(114.29)	0.0000	4.5800	(947.8971)	0.0000	0.0145	(0.0301)	0.0000	1	(0.0156)	01/06/2025
000697.ZK	12/04/2024	SDB3262741459	(700.00)	1.1429	(800.01)	(800.01)	0.0000	4.5800	(947.8971)	0.0000	0.1018	(0.2106)	0.0000	1	(0.1089)	01/06/2025
000697.ZK	12/04/2024	SDB3262741459	(400.00)	1.1429	(457.15)	(457.15)	0.0000	4.5800	(947.8971)	0.0000	0.0582	(0.1204)	0.0000	1	(0.0622)	01/06/2025
000697.ZK	12/04/2024	SDB3262741459	(1,300.00)	1.1429	(1,485.73)	(1,485.73)	0.0000	4.5800	(947.8971)	0.0000	0.1890	(0.3912)	0.0000	1	(0.2022)	01/06/2025
000697.ZK	12/04/2024	SDB3262741459	(100.00)	1.1429	(114.29)	(114.29)	0.0000	4.5800	(947.8971)	0.0000	0.0145	(0.0301)	0.0000	1	(0.0156)	01/06/2025
000697.ZK	12/04/2024	SDB3262741459	(6,000.00)	1.1429	(6,857.24)	(6,857.24)	0.0000	4.5800	(947.8971)	0.0000	0.8724	(1.8055)	0.0000	1	(0.9332)	01/06/2025
000697.ZK	12/04/2024	SDB3262741459	(5,000.00)	1.1429	(5,714.36)	(5,714.36)	0.0000	4.5800	(947.8971)	0.0000	0.7270	(1.5046)	0.0000	1	(0.7776)	01/06/2025
000697.ZK	12/04/2024	SDB3262741459	(11,800.00)	1.1429	(13,485.90)	(13,485.90)	0.0000	4.5800	(947.8971)	0.0000	1.7157	(3.5509)	0.0000	1	(1.8352)	01/06/2025
000697.ZK	12/04/2024	SDB3262741459	(1,800.00)	1.1429	(2,057.17)	(2,057.17)	0.0000	4.5800	(947.8971)	0.0000	0.2617	(0.5417)	0.0000	1	(0.2799)	01/06/2025
000697.ZK	12/04/2024	SDB3262741459	(500.00)	1.1429	(571.44)	(571.44)	0.0000	4.5800	(947.8971)	0.0000	0.0727	(0.1505)	0.0000	1	(0.0778)	01/06/2025
000697.ZK	12/04/2024	SDB3262741459	(2,100.00)	1.1429	(2,400.03)	(2,400.03)	0.0000	4.5800	(947.8971)	0.0000	0.3053	(0.6319)	0.0000	1	(0.3266)	01/06/2025
000697.ZK	12/04/2024	SDB3262741459	(800.00)	1.1429	(914.30)	(914.30)	0.0000	4.5800	(947.8971)	0.0000	0.1163	(0.2407)	0.0000	1	(0.1244)	01/06/2025
TOTAL XIANYANG PIANZHUAN CO LTD CMN CLASS A SERIES NORTHBOUND												160.9851	(496.9609)	0.0000	(335.9758)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
XILINMEN FURNITURE COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND																
603008.SH	12/30/2024	SDB3262115548	(400.00)	2.3517	(1,053.30)	(940.68)	0.0000	4.3300	(1,411.4285)	0.0000	0.1267	(0.3688)	0.0000	1	(0.2421)	01/06/2025
603008.SH	12/30/2024	SDB3262115548	(500.00)	2.3517	(1,322.04)	(1,175.85)	0.0000	4.3300	(1,411.4285)	0.0000	0.1590	(0.4610)	0.0000	1	(0.3020)	01/06/2025
603008.SH	12/30/2024	SDB3262115548	(200.00)	2.3517	(523.76)	(470.34)	0.0000	4.3300	(1,411.4285)	0.0000	0.0630	(0.1844)	0.0000	1	(0.1214)	01/06/2025
603008.SH	12/30/2024	SDB3262115548	(1,100.00)	2.3517	(2,880.68)	(2,586.87)	0.0000	4.3300	(1,411.4285)	0.0000	0.3465	(1.0142)	0.0000	1	(0.6677)	01/06/2025
603008.SH	12/30/2024	SDB3262115548	(200.00)	2.3517	(523.76)	(470.34)	0.0000	4.3300	(1,411.4285)	0.0000	0.0630	(0.1844)	0.0000	1	(0.1214)	01/06/2025
603008.SH	12/30/2024	SDB3262115548	(1,100.00)	2.3517	(2,880.68)	(2,586.87)	0.0000	4.3300	(1,411.4285)	0.0000	0.3465	(1.0142)	0.0000	1	(0.6677)	01/06/2025
603008.SH	12/27/2024	SDB3262115548	(400.00)	2.3454	(1,053.30)	(938.15)	0.0000	4.3300	(1,411.4285)	0.0000	0.3801	(1.1034)	0.0000	3	(0.7234)	01/06/2025
603008.SH	12/27/2024	SDB3262115548	(500.00)	2.3454	(1,322.04)	(1,172.69)	0.0000	4.3300	(1,411.4285)	0.0000	0.4770	(1.3793)	0.0000	3	(0.9023)	01/06/2025
603008.SH	12/27/2024	SDB3262115548	(200.00)	2.3454	(523.76)	(469.07)	0.0000	4.3300	(1,411.4285)	0.0000	0.1890	(0.5517)	0.0000	3	(0.3627)	01/06/2025
603008.SH	12/27/2024	SDB3262115548	(1,100.00)	2.3454	(2,880.68)	(2,579.91)	0.0000	4.3300	(1,411.4285)	0.0000	1.0394	(3.0345)	0.0000	3	(1.9950)	01/06/2025
603008.SH	12/27/2024	SDB3262115548	(200.00)	2.3454	(523.76)	(469.07)	0.0000	4.3300	(1,411.4285)	0.0000	0.1890	(0.5517)	0.0000	3	(0.3627)	01/06/2025
603008.SH	12/27/2024	SDB3262115548	(1,100.00)	2.3454	(2,880.68)	(2,579.91)	0.0000	4.3300	(1,411.4285)	0.0000	1.0394	(3.0345)	0.0000	3	(1.9950)	01/06/2025
603008.SH	12/26/2024	SDB3262115548	(400.00)	2.3763	(1,053.30)	(950.51)	0.0000	4.3300	(1,411.4285)	0.0000	0.1267	(0.3727)	0.0000	1	(0.2460)	01/06/2025
603008.SH	12/26/2024	SDB3262115548	(500.00)	2.3763	(1,322.04)	(1,188.13)	0.0000	4.3300	(1,411.4285)	0.0000	0.1590	(0.4658)	0.0000	1	(0.3068)	01/06/2025
603008.SH	12/26/2024	SDB3262115548	(200.00)	2.3763	(523.76)	(475.25)	0.0000	4.3300	(1,411.4285)	0.0000	0.0630	(0.1863)	0.0000	1	(0.1233)	01/06/2025
603008.SH	12/26/2024	SDB3262115548	(1,100.00)	2.3763	(2,880.68)	(2,613.89)	0.0000	4.3300	(1,411.4285)	0.0000	0.3465	(1.0248)	0.0000	1	(0.6783)	01/06/2025
603008.SH	12/26/2024	SDB3262115548	(200.00)	2.3763	(523.76)	(475.25)	0.0000	4.3300	(1,411.4285)	0.0000	0.0630	(0.1863)	0.0000	1	(0.1233)	01/06/2025
603008.SH	12/26/2024	SDB3262115548	(1,100.00)	2.3763	(2,880.68)	(2,613.89)	0.0000	4.3300	(1,411.4285)	0.0000	0.3465	(1.0248)	0.0000	1	(0.6783)	01/06/2025
603008.SH	12/24/2024	SDB3262115548	(400.00)	2.3763	(1,053.30)	(950.51)	0.0000	4.3300	(1,411.4285)	0.0000	0.2534	(0.7453)	0.0000	2	(0.4919)	01/06/2025
603008.SH	12/24/2024	SDB3262115548	(500.00)	2.3763	(1,322.04)	(1,188.13)	0.0000	4.3300	(1,411.4285)	0.0000	0.3180	(0.9316)	0.0000	2	(0.6136)	01/06/2025
603008.SH	12/24/2024	SDB3262115548	(200.00)	2.3763	(523.76)	(475.25)	0.0000	4.3300	(1,411.4285)	0.0000	0.1260	(0.3727)	0.0000	2	(0.2467)	01/06/2025
603008.SH	12/24/2024	SDB3262115548	(1,100.00)	2.3763	(2,880.68)	(2,613.89)	0.0000	4.3300	(1,411.4285)	0.0000	0.6930	(2.0496)	0.0000	2	(1.3567)	01/06/2025
603008.SH	12/24/2024	SDB3262115548	(200.00)	2.3763	(523.76)	(475.25)	0.0000	4.3300	(1,411.4285)	0.0000	0.1260	(0.3727)	0.0000	2	(0.2467)	01/06/2025
603008.SH	12/24/2024	SDB3262115548	(1,100.00)	2.3763	(2,880.68)	(2,613.89)	0.0000	4.3300	(1,411.4285)	0.0000	0.6930	(2.0496)	0.0000	2	(1.3567)	01/06/2025
603008.SH	12/23/2024	SDB3262115548	(400.00)	2.4251	(1,053.30)	(970.04)	0.0000	4.3300	(1,450.0000)	0.0000	0.1267	(0.3907)	0.0000	1	(0.2640)	01/06/2025
603008.SH	12/23/2024	SDB3262115548	(500.00)	2.4251	(1,322.04)	(1,212.55)	0.0000	4.3300	(1,450.0000)	0.0000	0.1590	(0.4884)	0.0000	1	(0.3294)	01/06/2025
603008.SH	12/23/2024	SDB3262115548	(200.00)	2.4251	(523.76)	(485.02)	0.0000	4.3300	(1,450.0000)	0.0000	0.0630	(0.1954)	0.0000	1	(0.1324)	01/06/2025
603008.SH	12/23/2024	SDB3262115548	(1,700.00)	2.4251	(4,451.95)	(4,122.68)	0.0000	4.3300	(1,450.0000)	0.0000	0.5355	(1.6605)	0.0000	1	(1.1251)	01/06/2025
603008.SH	12/23/2024	SDB3262115548	(200.00)	2.4251	(523.76)	(485.02)	0.0000	4.3300	(1,450.0000)	0.0000	0.0630	(0.1954)	0.0000	1	(0.1324)	01/06/2025
603008.SH	12/23/2024	SDB3262115548	(1,100.00)	2.4251	(2,880.68)	(2,667.62)	0.0000	4.3300	(1,450.0000)	0.0000	0.3465	(1.0745)	0.0000	1	(0.7280)	01/06/2025
603008.SH	12/20/2024	SDB3262115548	(400.00)	2.4205	(1,053.30)	(968.20)	0.0000	4.3300	(1,450.0000)	0.0000	0.3801	(1.1699)	0.0000	3	(0.7898)	01/06/2025
603008.SH	12/20/2024	SDB3262115548	(500.00)	2.4205	(1,322.04)	(1,210.26)	0.0000	4.3300	(1,450.0000)	0.0000	0.4770	(1.4624)	0.0000	3	(0.9854)	01/06/2025
603008.SH	12/20/2024	SDB3262115548	(200.00)	2.4205	(523.76)	(484.10)	0.0000	4.3300	(1,450.0000)	0.0000	0.1890	(0.5850)	0.0000	3	(0.3960)	01/06/2025
603008.SH	12/20/2024	SDB3262115548	(1,700.00)	2.4205	(4,451.95)	(4,114.87)	0.0000	4.3300	(1,450.0000)	0.0000	1.6064	(4.9721)	0.0000	3	(3.3657)	01/06/2025
603008.SH	12/20/2024	SDB3262115548	(200.00)	2.4205	(523.76)	(484.10)	0.0000	4.3300	(1,450.0000)	0.0000	0.1890	(0.5850)	0.0000	3	(0.3960)	01/06/2025
603008.SH	12/20/2024	SDB3262115548	(1,100.00)	2.4205	(2,880.68)	(2,662.56)	0.0000	4.3300	(1,450.0000)	0.0000	1.0394	(3.2173)	0.0000	3	(2.1778)	01/06/2025
603008.SH	12/19/2024	SDB3262115548	(400.00)	2.4783	(1,053.30)	(991.31)	0.0000	4.5800	(1,450.0000)	0.0000	0.1340	(0.3993)	0.0000	1	(0.2653)	01/06/2025
603008.SH	12/19/2024	SDB3262115548	(500.00)	2.4783	(1,322.04)	(1,239.13)	0.0000	4.5800	(1,450.0000)	0.0000	0.1682	(0.4991)	0.0000	1	(0.3309)	01/06/2025
603008.SH	12/19/2024	SDB3262115548	(200.00)	2.4783	(523.76)	(495.65)	0.0000	4.5800	(1,450.0000)	0.0000	0.0666	(0.1996)	0.0000	1	(0.1330)	01/06/2025
603008.SH	12/19/2024	SDB3262115548	(1,700.00)	2.4783	(4,451.95)	(4,213.05)	0.0000	4.5800	(1,450.0000)	0.0000	0.5664	(1.6989)	0.0000	1	(1.1305)	01/06/2025
603008.SH	12/19/2024	SDB3262115548	(200.00)	2.4783	(523.76)	(495.65)	0.0000	4.5800	(1,450.0000)	0.0000	0.0666	(0.1996)	0.0000	1	(0.1330)	01/06/2025
603008.SH	12/19/2024	SDB3262115548	(1,100.00)	2.4783	(2,880.68)	(2,726.09)	0.0000	4.5800	(1,450.0000)	0.0000	0.3665	(1.0980)	0.0000	1	(0.7315)	01/06/2025
603008.SH	12/18/2024	SDB3262115548	(400.00)	2.5451	(1,053.30)	(1,018.02)	0.0000	4.5800	(1,450.0000)	0.0000	0.1340	(0.4100)	0.0000	1	(0.2760)	01/06/2025
603008.SH	12/18/2024	SDB3262115548	(500.00)	2.5451	(1,322.04)	(1,272.53)	0.0000	4.5800	(1,450.0000)	0.0000	0.1682	(0.5125)	0.0000	1	(0.3444)	01/06/2025
603008.SH	12/18/2024	SDB3262115548	(200.00)	2.5451	(523.76)	(509.01)	0.0000	4.5800	(1,450.0000)	0.0000	0.0666	(0.2050)	0.0000	1	(0.1384)	01/06/2025
603008.SH	12/18/2024	SDB3262115548	(1,700.00)	2.5451	(4,451.95)	(4,326.59)	0.0000	4.5800	(1,450.0000)	0.0000	0.5664	(1.7427)	0.0000	1	(1.1763)	01/06/2025
603008.SH	12/18/2024	SDB3262115548	(200.00)	2.5451	(523.76)	(509.01)	0.0000	4.5800	(1,450.0000)	0.0000	0.0666	(0.2050)	0.0000	1	(0.1384)	01/06/2025
603008.SH	12/18/2024	SDB3262115548	(1,100.00)	2.5451	(2,880.68)	(2,799.56)	0.0000	4.5800	(1,450.0000)	0.0000	0.3665	(1.1278)	0.0000	1	(0.7611)	01/06/2025
603008.SH	12/17/2024	SDB3262115548	(400.00)	2.6906	(1,053.30)	(1,076.22)	0.0000	4.5800	(1,450.0000)	0.0000	0.1340	(0.4335)	0.0000	1	(0.2995)	01/06/2025
603008.SH	12/17/2024	SDB3262115548	(500.00)	2.6906	(1,322.04)	(1,345.28)	0.0000	4.5800	(1,450.0000)	0.0000	0.1682	(0.5418)	0.0000	1	(0.3737)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
XILINMEN FURNITURE COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
603008.SH	12/17/2024	SDB3262115548	(200.00)	2.6906	(523.76)	(538.11)	0.0000	4.5800	(1,450.0000)	0.0000	0.0666	(0.2167)	0.0000	1	(0.1501)	01/06/2025
603008.SH	12/17/2024	SDB3262115548	(1,700.00)	2.6906	(4,451.95)	(4,573.95)	0.0000	4.5800	(1,450.0000)	0.0000	0.5664	(1.8423)	0.0000	1	(1.2759)	01/06/2025
603008.SH	12/17/2024	SDB3262115548	(200.00)	2.6906	(523.76)	(538.11)	0.0000	4.5800	(1,450.0000)	0.0000	0.0666	(0.2167)	0.0000	1	(0.1501)	01/06/2025
603008.SH	12/17/2024	SDB3262115548	(1,100.00)	2.6906	(2,880.68)	(2,959.61)	0.0000	4.5800	(1,450.0000)	0.0000	0.3665	(1.1921)	0.0000	1	(0.8256)	01/06/2025
603008.SH	12/16/2024	SDB3262115548	(400.00)	2.5935	(1,053.30)	(1,037.39)	0.0000	4.5800	(1,450.0000)	0.0000	0.1340	(0.4178)	0.0000	1	(0.2838)	01/06/2025
603008.SH	12/16/2024	SDB3262115548	(500.00)	2.5935	(1,322.04)	(1,296.74)	0.0000	4.5800	(1,450.0000)	0.0000	0.1682	(0.5223)	0.0000	1	(0.3541)	01/06/2025
603008.SH	12/16/2024	SDB3262115548	(200.00)	2.5935	(523.76)	(518.70)	0.0000	4.5800	(1,450.0000)	0.0000	0.0666	(0.2089)	0.0000	1	(0.1423)	01/06/2025
603008.SH	12/16/2024	SDB3262115548	(1,700.00)	2.5935	(4,451.95)	(4,408.92)	0.0000	4.5800	(1,450.0000)	0.0000	0.5664	(1.7758)	0.0000	1	(1.2094)	01/06/2025
603008.SH	12/16/2024	SDB3262115548	(200.00)	2.5935	(523.76)	(518.70)	0.0000	4.5800	(1,450.0000)	0.0000	0.0666	(0.2089)	0.0000	1	(0.1423)	01/06/2025
603008.SH	12/16/2024	SDB3262115548	(1,100.00)	2.5935	(2,880.68)	(2,852.83)	0.0000	4.5800	(1,450.0000)	0.0000	0.3665	(1.1491)	0.0000	1	(0.7826)	01/06/2025
603008.SH	12/13/2024	SDB3262115548	(400.00)	2.5401	(1,053.30)	(1,016.05)	0.0000	4.5800	(1,450.0000)	0.0000	0.4020	(1.2277)	0.0000	3	(0.8257)	01/06/2025
603008.SH	12/13/2024	SDB3262115548	(500.00)	2.5401	(1,322.04)	(1,270.06)	0.0000	4.5800	(1,450.0000)	0.0000	0.5046	(1.5347)	0.0000	3	(1.0301)	01/06/2025
603008.SH	12/13/2024	SDB3262115548	(200.00)	2.5401	(523.76)	(508.02)	0.0000	4.5800	(1,450.0000)	0.0000	0.1999	(0.6139)	0.0000	3	(0.4140)	01/06/2025
603008.SH	12/13/2024	SDB3262115548	(1,700.00)	2.5401	(4,451.95)	(4,318.21)	0.0000	4.5800	(1,450.0000)	0.0000	1.6992	(5.2178)	0.0000	3	(3.5187)	01/06/2025
603008.SH	12/13/2024	SDB3262115548	(200.00)	2.5401	(523.76)	(508.02)	0.0000	4.5800	(1,450.0000)	0.0000	0.1999	(0.6139)	0.0000	3	(0.4140)	01/06/2025
603008.SH	12/13/2024	SDB3262115548	(1,100.00)	2.5401	(2,880.68)	(2,794.13)	0.0000	4.5800	(1,450.0000)	0.0000	0.1995	(3.3762)	0.0000	3	(2.2768)	01/06/2025
603008.SH	12/12/2024	SDB3262115548	(400.00)	2.5056	(1,053.30)	(1,002.24)	0.0000	4.5800	(1,498.5576)	0.0000	0.1340	(0.4172)	0.0000	1	(0.2832)	01/06/2025
603008.SH	12/12/2024	SDB3262115548	(500.00)	2.5056	(1,322.04)	(1,252.79)	0.0000	4.5800	(1,498.5576)	0.0000	0.1682	(0.5215)	0.0000	1	(0.3533)	01/06/2025
603008.SH	12/12/2024	SDB3262115548	(200.00)	2.5056	(523.76)	(501.12)	0.0000	4.5800	(1,498.5576)	0.0000	0.0666	(0.2086)	0.0000	1	(0.1420)	01/06/2025
603008.SH	12/12/2024	SDB3262115548	(1,000.00)	2.5056	(2,618.80)	(2,505.59)	0.0000	4.5800	(1,498.5576)	0.0000	0.3332	(1.0430)	0.0000	1	(0.7098)	01/06/2025
603008.SH	12/12/2024	SDB3262115548	(1,800.00)	2.5056	(4,713.83)	(4,510.06)	0.0000	4.5800	(1,498.5576)	0.0000	0.5997	(1.8774)	0.0000	1	(1.2777)	01/06/2025
603008.SH	12/12/2024	SDB3262115548	(200.00)	2.5056	(523.76)	(501.12)	0.0000	4.5800	(1,498.5576)	0.0000	0.0666	(0.2086)	0.0000	1	(0.1420)	01/06/2025
603008.SH	12/12/2024	SDB3262115548	(1,100.00)	2.5056	(2,880.68)	(2,756.15)	0.0000	4.5800	(1,498.5576)	0.0000	0.3665	(1.1473)	0.0000	1	(0.7808)	01/06/2025
603008.SH	12/11/2024	SDB3262115548	(400.00)	2.5539	(1,053.30)	(1,021.57)	0.0000	4.5800	(1,498.5576)	0.0000	0.1340	(0.4252)	0.0000	1	(0.2912)	01/06/2025
603008.SH	12/11/2024	SDB3262115548	(500.00)	2.5539	(1,322.04)	(1,276.97)	0.0000	4.5800	(1,498.5576)	0.0000	0.1682	(0.5316)	0.0000	1	(0.3634)	01/06/2025
603008.SH	12/11/2024	SDB3262115548	(200.00)	2.5539	(523.76)	(510.79)	0.0000	4.5800	(1,498.5576)	0.0000	0.0666	(0.2126)	0.0000	1	(0.1460)	01/06/2025
603008.SH	12/11/2024	SDB3262115548	(1,000.00)	2.5539	(2,618.80)	(2,553.94)	0.0000	4.5800	(1,498.5576)	0.0000	0.3332	(1.0631)	0.0000	1	(0.7299)	01/06/2025
603008.SH	12/11/2024	SDB3262115548	(1,800.00)	2.5539	(4,713.83)	(4,597.08)	0.0000	4.5800	(1,498.5576)	0.0000	0.5997	(1.9136)	0.0000	1	(1.3139)	01/06/2025
603008.SH	12/11/2024	SDB3262115548	(200.00)	2.5539	(523.76)	(510.79)	0.0000	4.5800	(1,498.5576)	0.0000	0.0666	(0.2126)	0.0000	1	(0.1460)	01/06/2025
603008.SH	12/11/2024	SDB3262115548	(1,100.00)	2.5539	(2,880.68)	(2,809.33)	0.0000	4.5800	(1,498.5576)	0.0000	0.3665	(1.1694)	0.0000	1	(0.8029)	01/06/2025
603008.SH	12/10/2024	SDB3262115548	(400.00)	2.5153	(1,053.30)	(1,006.10)	0.0000	4.5800	(1,498.5576)	0.0000	0.1340	(0.4188)	0.0000	1	(0.2848)	01/06/2025
603008.SH	12/10/2024	SDB3262115548	(500.00)	2.5153	(1,322.04)	(1,257.63)	0.0000	4.5800	(1,498.5576)	0.0000	0.1682	(0.5235)	0.0000	1	(0.3553)	01/06/2025
603008.SH	12/10/2024	SDB3262115548	(200.00)	2.5153	(523.76)	(503.05)	0.0000	4.5800	(1,498.5576)	0.0000	0.0666	(0.2094)	0.0000	1	(0.1428)	01/06/2025
603008.SH	12/10/2024	SDB3262115548	(1,000.00)	2.5153	(2,618.80)	(2,515.26)	0.0000	4.5800	(1,498.5576)	0.0000	0.3332	(1.0470)	0.0000	1	(0.7138)	01/06/2025
603008.SH	12/10/2024	SDB3262115548	(1,800.00)	2.5153	(4,713.83)	(4,527.46)	0.0000	4.5800	(1,498.5576)	0.0000	0.5997	(1.8846)	0.0000	1	(1.2849)	01/06/2025
603008.SH	12/10/2024	SDB3262115548	(200.00)	2.5153	(523.76)	(503.05)	0.0000	4.5800	(1,498.5576)	0.0000	0.0666	(0.2094)	0.0000	1	(0.1428)	01/06/2025
603008.SH	12/10/2024	SDB3262115548	(1,100.00)	2.5153	(2,880.68)	(2,766.78)	0.0000	4.5800	(1,498.5576)	0.0000	0.3665	(1.1517)	0.0000	1	(0.7852)	01/06/2025
603008.SH	12/09/2024	SDB3262115548	(400.00)	2.5408	(1,053.30)	(1,016.33)	0.0000	4.5800	(1,498.5576)	0.0000	0.1340	(0.4231)	0.0000	1	(0.2891)	01/06/2025
603008.SH	12/09/2024	SDB3262115548	(500.00)	2.5408	(1,322.04)	(1,270.42)	0.0000	4.5800	(1,498.5576)	0.0000	0.1682	(0.5288)	0.0000	1	(0.3606)	01/06/2025
603008.SH	12/09/2024	SDB3262115548	(200.00)	2.5408	(523.76)	(508.17)	0.0000	4.5800	(1,498.5576)	0.0000	0.0666	(0.2115)	0.0000	1	(0.1449)	01/06/2025
603008.SH	12/09/2024	SDB3262115548	(1,000.00)	2.5408	(2,618.80)	(2,540.84)	0.0000	4.5800	(1,498.5576)	0.0000	0.3332	(1.0577)	0.0000	1	(0.7245)	01/06/2025
603008.SH	12/09/2024	SDB3262115548	(1,800.00)	2.5408	(4,713.83)	(4,573.51)	0.0000	4.5800	(1,498.5576)	0.0000	0.5997	(1.9038)	0.0000	1	(1.3041)	01/06/2025
603008.SH	12/09/2024	SDB3262115548	(200.00)	2.5408	(523.76)	(508.17)	0.0000	4.5800	(1,498.5576)	0.0000	0.0666	(0.2115)	0.0000	1	(0.1449)	01/06/2025
603008.SH	12/09/2024	SDB3262115548	(1,100.00)	2.5408	(2,880.68)	(2,794.92)	0.0000	4.5800	(1,498.5576)	0.0000	0.3665	(1.1634)	0.0000	1	(0.7969)	01/06/2025
603008.SH	12/06/2024	SDB3262115548	(400.00)	2.6002	(1,053.30)	(1,040.07)	0.0000	4.5800	(1,498.5576)	0.0000	0.4020	(1.2988)	0.0000	3	(0.8968)	01/06/2025
603008.SH	12/06/2024	SDB3262115548	(500.00)	2.6002	(1,322.04)	(1,300.09)	0.0000	4.5800	(1,498.5576)	0.0000	0.5046	(1.6235)	0.0000	3	(1.1190)	01/06/2025
603008.SH	12/06/2024	SDB3262115548	(200.00)	2.6002	(523.76)	(520.04)	0.0000	4.5800	(1,498.5576)	0.0000	0.1999	(0.6494)	0.0000	3	(0.4495)	01/06/2025
603008.SH	12/06/2024	SDB3262115548	(1,000.00)	2.6002	(2,618.80)	(2,600.18)	0.0000	4.5800	(1,498.5576)	0.0000	0.9995	(3.2471)	0.0000	3	(2.2476)	01/06/2025
603008.SH	12/06/2024	SDB3262115548	(1,800.00)	2.6002	(4,713.83)	(4,680.32)	0.0000	4.5800	(1,498.5576)	0.0000	1.7991	(5.8448)	0.0000	3	(4.0457)	01/06/2025
603008.SH	12/06/2024	SDB3262115548	(200.00)	2.6002	(523.76)	(520.04)	0.0000	4.5800	(1,498.5576)	0.0000	0.1999	(0.6494)	0.0000	3	(0.4495)	01/06/2025

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
XILINMEN FURNITURE COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
603008.SH	12/06/2024	SDB3262115548	(1,100.00)	2.6002	(2,880.68)	(2,860.20)	0.0000	4.5800	(1,498.5576)	0.0000	1.0995	(3.5718)	0.0000	3	(2.4723)	01/06/2025
603008.SH	12/05/2024	SDB3262115548	(400.00)	2.6844	(1,053.30)	(1,073.76)	0.0000	4.5800	(1,498.5576)	0.0000	0.1340	(0.4470)	0.0000	1	(0.3130)	01/06/2025
603008.SH	12/05/2024	SDB3262115548	(500.00)	2.6844	(1,322.04)	(1,342.20)	0.0000	4.5800	(1,498.5576)	0.0000	0.1682	(0.5587)	0.0000	1	(0.3905)	01/06/2025
603008.SH	12/05/2024	SDB3262115548	(200.00)	2.6844	(523.76)	(536.88)	0.0000	4.5800	(1,498.5576)	0.0000	0.0666	(0.2235)	0.0000	1	(0.1569)	01/06/2025
603008.SH	12/05/2024	SDB3262115548	(1,000.00)	2.6844	(2,618.80)	(2,684.40)	0.0000	4.5800	(1,498.5576)	0.0000	0.3332	(1.1174)	0.0000	1	(0.7843)	01/06/2025
603008.SH	12/05/2024	SDB3262115548	(1,800.00)	2.6844	(4,713.83)	(4,831.92)	0.0000	4.5800	(1,498.5576)	0.0000	0.5997	(2.0114)	0.0000	1	(1.4117)	01/06/2025
603008.SH	12/05/2024	SDB3262115548	(200.00)	2.6844	(523.76)	(536.88)	0.0000	4.5800	(1,498.5576)	0.0000	0.0666	(0.2235)	0.0000	1	(0.1569)	01/06/2025
603008.SH	12/05/2024	SDB3262115548	(1,100.00)	2.6844	(2,880.68)	(2,952.84)	0.0000	4.5800	(1,498.5576)	0.0000	0.3665	(1.2292)	0.0000	1	(0.8627)	01/06/2025
603008.SH	12/04/2024	SDB3262115548	(200.00)	2.6188	(523.76)	(523.76)	0.0000	4.5800	(1,608.1395)	0.0000	0.0666	(0.2340)	0.0000	1	(0.1673)	01/06/2025
603008.SH	12/04/2024	SDB3262115548	(1,000.00)	2.6188	(2,618.80)	(2,618.80)	0.0000	4.5800	(1,608.1395)	0.0000	0.3332	(1.1698)	0.0000	1	(0.8367)	01/06/2025
603008.SH	12/04/2024	SDB3262115548	(1,800.00)	2.6188	(4,713.83)	(4,713.83)	0.0000	4.5800	(1,608.1395)	0.0000	0.5997	(2.1057)	0.0000	1	(1.5060)	01/06/2025
603008.SH	12/04/2024	SDB3262115548	(200.00)	2.6188	(523.76)	(523.76)	0.0000	4.5800	(1,608.1395)	0.0000	0.0666	(0.2340)	0.0000	1	(0.1673)	01/06/2025
603008.SH	12/04/2024	SDB3262115548	(1,100.00)	2.6188	(2,880.68)	(2,880.68)	0.0000	4.5800	(1,608.1395)	0.0000	0.3665	(1.2868)	0.0000	1	(0.9203)	01/06/2025
TOTAL XILINMEN FURNITURE COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND											37.7968	(117.8884)	0.0000		(80.0916)	

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
XIN FENG MING GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND																
603225.SH	01/03/2025	SDB3260123600	(3,000.00)	1.5391	(4,529.08)	(4,617.28)	0.0000	4.3300	(917.1998)	0.0000	1.6342	(3.5291)	0.0000	3	(1.8949)	01/06/2025
603225.SH	01/03/2025	SDB3260123600	(5,500.00)	1.5391	(8,300.04)	(8,465.01)	0.0000	4.3300	(917.1998)	0.0000	2.9949	(6.4701)	0.0000	3	(3.4752)	01/06/2025
603225.SH	01/03/2025	SDB3260123600	(5,400.00)	1.5391	(8,253.56)	(8,311.10)	0.0000	4.3300	(917.1998)	0.0000	2.9782	(6.3525)	0.0000	3	(3.3743)	01/06/2025
603225.SH	01/03/2025	SDB3260123600	(15,300.00)	1.5391	(23,385.09)	(23,548.12)	0.0000	4.3300	(917.1998)	0.0000	8.4381	(17.9986)	0.0000	3	(9.5605)	01/06/2025
603225.SH	01/03/2025	SDB3260123600	(3,200.00)	1.5391	(4,891.00)	(4,925.10)	0.0000	4.3300	(917.1998)	0.0000	1.7648	(3.7644)	0.0000	3	(1.9996)	01/06/2025
603225.SH	01/03/2025	SDB3260123600	(7,000.00)	1.5391	(10,699.06)	(10,773.65)	0.0000	4.3300	(917.1998)	0.0000	3.8606	(8.2347)	0.0000	3	(4.3741)	01/06/2025
603225.SH	01/03/2025	SDB3260123600	(800.00)	1.5391	(1,222.75)	(1,231.27)	0.0000	4.3300	(917.1998)	0.0000	0.4412	(0.9411)	0.0000	3	(0.4999)	01/06/2025
603225.SH	01/03/2025	SDB3260123600	(200.00)	1.5391	(305.69)	(307.82)	0.0000	4.3300	(917.1998)	0.0000	0.1103	(0.2353)	0.0000	3	(0.1250)	01/06/2025
603225.SH	01/03/2025	SDB3260123600	(900.00)	1.5391	(1,375.59)	(1,385.18)	0.0000	4.3300	(917.1998)	0.0000	0.4964	(1.0587)	0.0000	3	(0.5624)	01/06/2025
603225.SH	01/03/2025	SDB3260123600	(1,700.00)	1.5391	(2,598.34)	(2,616.46)	0.0000	4.3300	(917.1998)	0.0000	0.9376	(1.9998)	0.0000	3	(1.0623)	01/06/2025
603225.SH	01/03/2025	SDB3260123600	(1,100.00)	1.5391	(1,681.28)	(1,693.00)	0.0000	4.3300	(917.1998)	0.0000	0.6067	(1.2940)	0.0000	3	(0.6874)	01/06/2025
603225.SH	01/03/2025	SDB3260123600	(3,800.00)	1.5391	(5,808.06)	(5,848.55)	0.0000	4.3300	(917.1998)	0.0000	2.0957	(4.4702)	0.0000	3	(2.3745)	01/06/2025
603225.SH	01/03/2025	SDB3260123600	(200.00)	1.5391	(305.69)	(307.82)	0.0000	4.3300	(917.1998)	0.0000	0.1103	(0.2353)	0.0000	3	(0.1250)	01/06/2025
603225.SH	01/03/2025	SDB3260123600	(600.00)	1.5391	(917.06)	(923.46)	0.0000	4.3300	(917.1998)	0.0000	0.3309	(0.7058)	0.0000	3	(0.3749)	01/06/2025
603225.SH	01/03/2025	SDB3260123600	(6,400.00)	1.5391	(9,782.00)	(9,850.20)	0.0000	4.3300	(917.1998)	0.0000	3.5297	(7.5288)	0.0000	3	(3.9992)	01/06/2025
603225.SH	01/03/2025	SDB3260123600	(4,200.00)	1.5391	(6,419.44)	(6,464.19)	0.0000	4.3300	(917.1998)	0.0000	2.3163	(4.9408)	0.0000	3	(2.6244)	01/06/2025
603225.SH	01/03/2025	SDB3260123600	(8,000.00)	1.5391	(12,227.50)	(12,312.74)	0.0000	4.3300	(917.1998)	0.0000	4.4121	(9.4110)	0.0000	3	(4.9990)	01/06/2025
603225.SH	01/03/2025	SDB3260123600	(59,500.00)	1.5391	(90,942.00)	(91,576.03)	0.0000	4.3300	(917.1998)	0.0000	32.8149	(69.9946)	0.0000	3	(37.1797)	01/06/2025
603225.SH	01/03/2025	SDB3260123600	(25,300.00)	1.5391	(38,669.46)	(38,939.05)	0.0000	4.3300	(917.1998)	0.0000	13.9532	(29.7624)	0.0000	3	(15.8092)	01/06/2025
603225.SH	01/03/2025	SDB3260123600	(1,600.00)	1.5391	(2,445.50)	(2,462.55)	0.0000	4.3300	(917.1998)	0.0000	0.8824	(1.8822)	0.0000	3	(0.9998)	01/06/2025
603225.SH	01/03/2025	SDB3260123600	(10,300.00)	1.5391	(15,742.90)	(15,852.66)	0.0000	4.3300	(917.1998)	0.0000	5.6806	(12.1167)	0.0000	3	(6.4361)	01/06/2025
603225.SH	01/03/2025	SDB3260123600	(9,300.00)	1.5391	(14,214.46)	(14,313.56)	0.0000	4.3300	(917.1998)	0.0000	5.1291	(10.9403)	0.0000	3	(5.8113)	01/06/2025
603225.SH	01/03/2025	SDB3260123600	(8,300.00)	1.5391	(12,686.03)	(12,774.47)	0.0000	4.3300	(917.1998)	0.0000	4.5775	(9.7640)	0.0000	3	(5.1864)	01/06/2025
603225.SH	01/03/2025	SDB3260123600	(14,900.00)	1.5391	(22,773.71)	(22,932.49)	0.0000	4.3300	(917.1998)	0.0000	8.2175	(17.5281)	0.0000	3	(9.3105)	01/06/2025
603225.SH	01/03/2025	SDB3260123600	(400.00)	1.5391	(611.37)	(615.64)	0.0000	4.3300	(917.1998)	0.0000	0.2206	(0.4706)	0.0000	3	(0.2499)	01/06/2025
603225.SH	01/03/2025	SDB3260123600	(3,000.00)	1.5391	(4,585.31)	(4,617.28)	0.0000	4.3300	(917.1998)	0.0000	1.6545	(3.5291)	0.0000	3	(1.8746)	01/06/2025
603225.SH	01/03/2025	SDB3260123600	(2,900.00)	1.5391	(4,432.47)	(4,463.37)	0.0000	4.3300	(917.1998)	0.0000	1.5994	(3.4115)	0.0000	3	(1.8121)	01/06/2025
603225.SH	01/03/2025	SDB3260123600	(600.00)	1.5391	(917.06)	(923.46)	0.0000	4.3300	(917.1998)	0.0000	0.3309	(0.7058)	0.0000	3	(0.3749)	01/06/2025
603225.SH	01/03/2025	SDB3260123600	(1,200.00)	1.5391	(1,834.12)	(1,846.91)	0.0000	4.3300	(917.1998)	0.0000	0.6618	(1.4117)	0.0000	3	(0.7498)	01/06/2025
603225.SH	01/03/2025	SDB3260123600	(400.00)	1.5391	(611.37)	(615.64)	0.0000	4.3300	(917.1998)	0.0000	0.2206	(0.4706)	0.0000	3	(0.2499)	01/06/2025
603225.SH	01/03/2025	SDB3260123600	(3,400.00)	1.5391	(5,196.69)	(5,232.92)	0.0000	4.3300	(917.1998)	0.0000	1.8751	(3.9997)	0.0000	3	(2.1246)	01/06/2025
603225.SH	01/03/2025	SDB3260123600	(2,800.00)	1.5391	(4,279.62)	(4,309.46)	0.0000	4.3300	(917.1998)	0.0000	1.5442	(3.2939)	0.0000	3	(1.7496)	01/06/2025
603225.SH	01/03/2025	SDB3260123600	(3,000.00)	1.5391	(4,585.31)	(4,617.28)	0.0000	4.3300	(917.1998)	0.0000	1.6545	(3.5291)	0.0000	3	(1.8746)	01/06/2025
603225.SH	01/03/2025	SDB3260123600	(1,300.00)	1.5391	(1,986.97)	(2,000.82)	0.0000	4.3300	(917.1998)	0.0000	0.7170	(1.5293)	0.0000	3	(0.8123)	01/06/2025
603225.SH	01/03/2025	SDB3260123600	(700.00)	1.5391	(1,069.91)	(1,077.37)	0.0000	4.3300	(917.1998)	0.0000	0.3861	(0.8235)	0.0000	3	(0.4374)	01/06/2025
603225.SH	01/03/2025	SDB3260123600	(3,000.00)	1.5391	(4,585.31)	(4,617.28)	0.0000	4.3300	(917.1998)	0.0000	1.6545	(3.5291)	0.0000	3	(1.8746)	01/06/2025
603225.SH	01/03/2025	SDB3260123600	(2,000.00)	1.5391	(3,056.87)	(3,078.19)	0.0000	4.3300	(917.1998)	0.0000	1.1030	(2.3528)	0.0000	3	(1.2497)	01/06/2025
603225.SH	01/03/2025	SDB3260123600	(3,000.00)	1.5391	(4,585.31)	(4,617.28)	0.0000	4.3300	(917.1998)	0.0000	1.6545	(3.5291)	0.0000	3	(1.8746)	01/06/2025
603225.SH	01/03/2025	SDB3260123600	(600.00)	1.5391	(917.06)	(923.46)	0.0000	4.3300	(917.1998)	0.0000	0.3309	(0.7058)	0.0000	3	(0.3749)	01/06/2025
603225.SH	01/03/2025	SDB3260123600	(2,400.00)	1.5391	(3,668.25)	(3,693.82)	0.0000	4.3300	(917.1998)	0.0000	1.3236	(2.8233)	0.0000	3	(1.4997)	01/06/2025
603225.SH	01/03/2025	SDB3260123600	(1,000.00)	1.5391	(1,528.44)	(1,539.09)	0.0000	4.3300	(917.1998)	0.0000	0.5515	(1.1764)	0.0000	3	(0.6249)	01/06/2025
603225.SH	01/02/2025	SDB3260123600	(3,000.00)	1.5445	(4,529.08)	(4,633.43)	0.0000	4.3300	(917.1998)	0.0000	0.5447	(1.1805)	0.0000	1	(0.6357)	01/06/2025
603225.SH	01/02/2025	SDB3260123600	(5,500.00)	1.5445	(8,300.04)	(8,494.62)	0.0000	4.3300	(917.1998)	0.0000	0.9983	(2.1642)	0.0000	1	(1.1659)	01/06/2025
603225.SH	01/02/2025	SDB3260123600	(5,400.00)	1.5445	(8,253.56)	(8,340.17)	0.0000	4.3300	(917.1998)	0.0000	0.9927	(2.1249)	0.0000	1	(1.1322)	01/06/2025
603225.SH	01/02/2025	SDB3260123600	(15,300.00)	1.5445	(23,385.09)	(23,630.48)	0.0000	4.3300	(917.1998)	0.0000	2.8127	(6.0205)	0.0000	1	(3.2078)	01/06/2025
603225.SH	01/02/2025	SDB3260123600	(3,200.00)	1.5445	(4,891.00)	(4,942.32)	0.0000	4.3300	(917.1998)	0.0000	0.5883	(1.2592)	0.0000	1	(0.6709)	01/06/2025
603225.SH	01/02/2025	SDB3260123600	(7,000.00)	1.5445	(10,699.06)	(10,811.33)	0.0000	4.3300	(917.1998)	0.0000	1.2869	(2.7545)	0.0000	1	(1.4676)	01/06/2025
603225.SH	01/02/2025	SDB3260123600	(800.00)	1.5445	(1,222.75)	(1,235.58)	0.0000	4.3300	(917.1998)	0.0000	0.1471	(0.3148)	0.0000	1	(0.1677)	01/06/2025
603225.SH	01/02/2025	SDB3260123600	(200.00)	1.5445	(305.69)	(308.90)	0.0000	4.3300	(917.1998)	0.0000	0.0368	(0.0787)	0.0000	1	(0.0419)	01/06/2025
603225.SH	01/02/2025	SDB3260123600	(900.00)	1.5445	(1,375.59)	(1,390.03)	0.0000	4.3300	(917.1998)	0.0000	0.1655	(0.3541)	0.0000	1	(0.1887)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
XIN FENG MING GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603225.SH	01/02/2025	SDB3260123600	(1,700.00)	1.5445	(2,598.34)	(2,625.61)	0.0000	4.3300	(917.1998)	0.0000	0.3125	(0.6689)	0.0000	1	(0.3564)	01/06/2025
603225.SH	01/02/2025	SDB3260123600	(1,100.00)	1.5445	(1,681.28)	(1,698.92)	0.0000	4.3300	(917.1998)	0.0000	0.2022	(0.4328)	0.0000	1	(0.2306)	01/06/2025
603225.SH	01/02/2025	SDB3260123600	(3,800.00)	1.5445	(5,808.06)	(5,869.01)	0.0000	4.3300	(917.1998)	0.0000	0.6986	(1.4953)	0.0000	1	(0.7967)	01/06/2025
603225.SH	01/02/2025	SDB3260123600	(200.00)	1.5445	(305.69)	(308.90)	0.0000	4.3300	(917.1998)	0.0000	0.0368	(0.0787)	0.0000	1	(0.0419)	01/06/2025
603225.SH	01/02/2025	SDB3260123600	(600.00)	1.5445	(917.06)	(926.69)	0.0000	4.3300	(917.1998)	0.0000	0.1103	(0.2361)	0.0000	1	(0.1258)	01/06/2025
603225.SH	01/02/2025	SDB3260123600	(6,400.00)	1.5445	(9,782.00)	(9,884.65)	0.0000	4.3300	(917.1998)	0.0000	1.1766	(2.5184)	0.0000	1	(1.3418)	01/06/2025
603225.SH	01/02/2025	SDB3260123600	(4,200.00)	1.5445	(6,419.44)	(6,486.80)	0.0000	4.3300	(917.1998)	0.0000	0.7721	(1.6527)	0.0000	1	(0.8806)	01/06/2025
603225.SH	01/02/2025	SDB3260123600	(8,000.00)	1.5445	(12,227.50)	(12,355.81)	0.0000	4.3300	(917.1998)	0.0000	1.4707	(3.1480)	0.0000	1	(1.6773)	01/06/2025
603225.SH	01/02/2025	SDB3260123600	(59,500.00)	1.5445	(90,942.00)	(91,896.32)	0.0000	4.3300	(917.1998)	0.0000	10.9383	(23.4131)	0.0000	1	(12.4748)	01/06/2025
603225.SH	01/02/2025	SDB3260123600	(25,300.00)	1.5445	(38,669.46)	(39,075.24)	0.0000	4.3300	(917.1998)	0.0000	4.6511	(9.9555)	0.0000	1	(5.3044)	01/06/2025
603225.SH	01/02/2025	SDB3260123600	(1,600.00)	1.5445	(2,445.50)	(2,471.16)	0.0000	4.3300	(917.1998)	0.0000	0.2941	(0.6296)	0.0000	1	(0.3355)	01/06/2025
603225.SH	01/02/2025	SDB3260123600	(10,300.00)	1.5445	(15,742.90)	(15,908.10)	0.0000	4.3300	(917.1998)	0.0000	1.8935	(4.0530)	0.0000	1	(2.1595)	01/06/2025
603225.SH	01/02/2025	SDB3260123600	(9,300.00)	1.5445	(14,214.46)	(14,363.63)	0.0000	4.3300	(917.1998)	0.0000	1.7097	(3.6595)	0.0000	1	(1.9498)	01/06/2025
603225.SH	01/02/2025	SDB3260123600	(8,300.00)	1.5445	(12,686.03)	(12,819.15)	0.0000	4.3300	(917.1998)	0.0000	1.5258	(3.2660)	0.0000	1	(1.7402)	01/06/2025
603225.SH	01/02/2025	SDB3260123600	(14,900.00)	1.5445	(22,773.71)	(23,012.69)	0.0000	4.3300	(917.1998)	0.0000	2.7392	(5.8631)	0.0000	1	(3.1239)	01/06/2025
603225.SH	01/02/2025	SDB3260123600	(400.00)	1.5445	(611.37)	(617.79)	0.0000	4.3300	(917.1998)	0.0000	0.0735	(0.1574)	0.0000	1	(0.0839)	01/06/2025
603225.SH	01/02/2025	SDB3260123600	(3,000.00)	1.5445	(4,585.31)	(4,633.43)	0.0000	4.3300	(917.1998)	0.0000	0.5515	(1.1805)	0.0000	1	(0.6290)	01/06/2025
603225.SH	01/02/2025	SDB3260123600	(2,900.00)	1.5445	(4,432.47)	(4,478.98)	0.0000	4.3300	(917.1998)	0.0000	0.5331	(1.1411)	0.0000	1	(0.6080)	01/06/2025
603225.SH	01/02/2025	SDB3260123600	(600.00)	1.5445	(917.06)	(926.69)	0.0000	4.3300	(917.1998)	0.0000	0.1103	(0.2361)	0.0000	1	(0.1258)	01/06/2025
603225.SH	01/02/2025	SDB3260123600	(1,200.00)	1.5445	(1,834.12)	(1,853.37)	0.0000	4.3300	(917.1998)	0.0000	0.2206	(0.4722)	0.0000	1	(0.2516)	01/06/2025
603225.SH	01/02/2025	SDB3260123600	(400.00)	1.5445	(611.37)	(617.79)	0.0000	4.3300	(917.1998)	0.0000	0.0735	(0.1574)	0.0000	1	(0.0839)	01/06/2025
603225.SH	01/02/2025	SDB3260123600	(3,400.00)	1.5445	(5,196.69)	(5,251.22)	0.0000	4.3300	(917.1998)	0.0000	0.6250	(1.3379)	0.0000	1	(0.7128)	01/06/2025
603225.SH	01/02/2025	SDB3260123600	(2,800.00)	1.5445	(4,279.62)	(4,324.53)	0.0000	4.3300	(917.1998)	0.0000	0.5147	(1.1018)	0.0000	1	(0.5871)	01/06/2025
603225.SH	01/02/2025	SDB3260123600	(3,000.00)	1.5445	(4,585.31)	(4,633.43)	0.0000	4.3300	(917.1998)	0.0000	0.5515	(1.1805)	0.0000	1	(0.6290)	01/06/2025
603225.SH	01/02/2025	SDB3260123600	(1,300.00)	1.5445	(1,986.97)	(2,007.82)	0.0000	4.3300	(917.1998)	0.0000	0.2390	(0.5115)	0.0000	1	(0.2726)	01/06/2025
603225.SH	01/02/2025	SDB3260123600	(700.00)	1.5445	(1,069.91)	(1,081.13)	0.0000	4.3300	(917.1998)	0.0000	0.1287	(0.2754)	0.0000	1	(0.1468)	01/06/2025
603225.SH	01/02/2025	SDB3260123600	(3,000.00)	1.5445	(4,585.31)	(4,633.43)	0.0000	4.3300	(917.1998)	0.0000	0.5515	(1.1805)	0.0000	1	(0.6290)	01/06/2025
603225.SH	01/02/2025	SDB3260123600	(2,000.00)	1.5445	(3,056.87)	(3,088.95)	0.0000	4.3300	(917.1998)	0.0000	0.3677	(0.7870)	0.0000	1	(0.4193)	01/06/2025
603225.SH	01/02/2025	SDB3260123600	(3,000.00)	1.5445	(4,585.31)	(4,633.43)	0.0000	4.3300	(917.1998)	0.0000	0.5515	(1.1805)	0.0000	1	(0.6290)	01/06/2025
603225.SH	01/02/2025	SDB3260123600	(600.00)	1.5445	(917.06)	(926.69)	0.0000	4.3300	(917.1998)	0.0000	0.1103	(0.2361)	0.0000	1	(0.1258)	01/06/2025
603225.SH	01/02/2025	SDB3260123600	(2,400.00)	1.5445	(3,668.25)	(3,706.74)	0.0000	4.3300	(917.1998)	0.0000	0.4412	(0.9444)	0.0000	1	(0.5032)	01/06/2025
603225.SH	01/02/2025	SDB3260123600	(1,000.00)	1.5445	(1,528.44)	(1,544.48)	0.0000	4.3300	(917.1998)	0.0000	0.1838	(0.3935)	0.0000	1	(0.2097)	01/06/2025
603225.SH	12/31/2024	SDB3260123600	(3,000.00)	1.5279	(4,529.08)	(4,583.76)	0.0000	4.3300	(917.1998)	0.0000	1.0895	(2.3357)	0.0000	2	(1.2462)	01/06/2025
603225.SH	12/31/2024	SDB3260123600	(5,500.00)	1.5279	(8,300.04)	(8,403.55)	0.0000	4.3300	(917.1998)	0.0000	1.9966	(4.2821)	0.0000	2	(2.2855)	01/06/2025
603225.SH	12/31/2024	SDB3260123600	(5,400.00)	1.5279	(8,253.56)	(8,250.76)	0.0000	4.3300	(917.1998)	0.0000	1.9854	(4.2042)	0.0000	2	(2.2188)	01/06/2025
603225.SH	12/31/2024	SDB3260123600	(15,300.00)	1.5279	(23,385.09)	(23,377.16)	0.0000	4.3300	(917.1998)	0.0000	5.6254	(11.9120)	0.0000	2	(6.2865)	01/06/2025
603225.SH	12/31/2024	SDB3260123600	(3,200.00)	1.5279	(4,891.00)	(4,889.34)	0.0000	4.3300	(917.1998)	0.0000	1.1766	(2.4914)	0.0000	2	(1.3148)	01/06/2025
603225.SH	12/31/2024	SDB3260123600	(7,000.00)	1.5279	(10,699.06)	(10,695.43)	0.0000	4.3300	(917.1998)	0.0000	2.5737	(5.4499)	0.0000	2	(2.8762)	01/06/2025
603225.SH	12/31/2024	SDB3260123600	(800.00)	1.5279	(1,222.75)	(1,222.34)	0.0000	4.3300	(917.1998)	0.0000	0.2941	(0.6228)	0.0000	2	(0.3287)	01/06/2025
603225.SH	12/31/2024	SDB3260123600	(200.00)	1.5279	(305.69)	(305.58)	0.0000	4.3300	(917.1998)	0.0000	0.0735	(0.1557)	0.0000	2	(0.0822)	01/06/2025
603225.SH	12/31/2024	SDB3260123600	(900.00)	1.5279	(1,375.59)	(1,375.13)	0.0000	4.3300	(917.1998)	0.0000	0.3309	(0.7007)	0.0000	2	(0.3698)	01/06/2025
603225.SH	12/31/2024	SDB3260123600	(1,700.00)	1.5279	(2,598.34)	(2,597.46)	0.0000	4.3300	(917.1998)	0.0000	0.6250	(1.3236)	0.0000	2	(0.6985)	01/06/2025
603225.SH	12/31/2024	SDB3260123600	(1,100.00)	1.5279	(1,681.28)	(1,680.71)	0.0000	4.3300	(917.1998)	0.0000	0.4044	(0.8564)	0.0000	2	(0.4520)	01/06/2025
603225.SH	12/31/2024	SDB3260123600	(3,800.00)	1.5279	(5,808.06)	(5,806.09)	0.0000	4.3300	(917.1998)	0.0000	1.3972	(2.9585)	0.0000	2	(1.5614)	01/06/2025
603225.SH	12/31/2024	SDB3260123600	(200.00)	1.5279	(305.69)	(305.58)	0.0000	4.3300	(917.1998)	0.0000	0.0735	(0.1557)	0.0000	2	(0.0822)	01/06/2025
603225.SH	12/31/2024	SDB3260123600	(600.00)	1.5279	(917.06)	(916.75)	0.0000	4.3300	(917.1998)	0.0000	0.2206	(0.4671)	0.0000	2	(0.2465)	01/06/2025
603225.SH	12/31/2024	SDB3260123600	(6,400.00)	1.5279	(9,782.00)	(9,778.68)	0.0000	4.3300	(917.1998)	0.0000	2.3531	(4.9828)	0.0000	2	(2.6297)	01/06/2025
603225.SH	12/31/2024	SDB3260123600	(4,200.00)	1.5279	(6,419.44)	(6,417.26)	0.0000	4.3300	(917.1998)	0.0000	1.5442	(3.2699)	0.0000	2	(1.7257)	01/06/2025
603225.SH	12/31/2024	SDB3260123600	(8,000.00)	1.5279	(12,227.50)	(12,223.35)	0.0000	4.3300	(917.1998)	0.0000	2.9414	(6.2285)	0.0000	2	(3.2871)	01/06/2025
603225.SH	12/31/2024	SDB3260123600	(59,500.00)	1.5279	(90,942.00)	(90,911.18)	0.0000	4.3300	(917.1998)	0.0000	21.8766	(46.3243)	0.0000	2	(24.4477)	01/06/2025

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
XIN FENG MING GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603225.SH	12/31/2024	SDB3260123600	(25,300.00)	1.5279	(38,669.46)	(38,656.35)	0.0000	4.3300	(917.1998)	0.0000	9.3022	(19.6976)	0.0000	2	(10.3954)	01/06/2025
603225.SH	12/31/2024	SDB3260123600	(1,600.00)	1.5279	(2,445.50)	(2,444.67)	0.0000	4.3300	(917.1998)	0.0000	0.5883	(1.2457)	0.0000	2	(0.6574)	01/06/2025
603225.SH	12/31/2024	SDB3260123600	(10,300.00)	1.5279	(15,742.90)	(15,737.57)	0.0000	4.3300	(917.1998)	0.0000	3.7870	(8.0192)	0.0000	2	(4.2321)	01/06/2025
603225.SH	12/31/2024	SDB3260123600	(9,300.00)	1.5279	(14,214.46)	(14,209.65)	0.0000	4.3300	(917.1998)	0.0000	3.4194	(7.2406)	0.0000	2	(3.8212)	01/06/2025
603225.SH	12/31/2024	SDB3260123600	(8,300.00)	1.5279	(12,686.03)	(12,681.73)	0.0000	4.3300	(917.1998)	0.0000	3.0517	(6.4620)	0.0000	2	(3.4103)	01/06/2025
603225.SH	12/31/2024	SDB3260123600	(14,900.00)	1.5279	(22,773.71)	(22,765.99)	0.0000	4.3300	(917.1998)	0.0000	5.4783	(11.6005)	0.0000	2	(6.1222)	01/06/2025
603225.SH	12/31/2024	SDB3260123600	(400.00)	1.5279	(611.37)	(611.17)	0.0000	4.3300	(917.1998)	0.0000	0.1471	(0.3114)	0.0000	2	(0.1644)	01/06/2025
603225.SH	12/31/2024	SDB3260123600	(3,000.00)	1.5279	(4,585.31)	(4,583.76)	0.0000	4.3300	(917.1998)	0.0000	1.1030	(2.3357)	0.0000	2	(1.2327)	01/06/2025
603225.SH	12/31/2024	SDB3260123600	(2,900.00)	1.5279	(4,432.47)	(4,430.97)	0.0000	4.3300	(917.1998)	0.0000	1.0663	(2.2578)	0.0000	2	(1.1916)	01/06/2025
603225.SH	12/31/2024	SDB3260123600	(600.00)	1.5279	(917.06)	(916.75)	0.0000	4.3300	(917.1998)	0.0000	0.2206	(0.4671)	0.0000	2	(0.2465)	01/06/2025
603225.SH	12/31/2024	SDB3260123600	(1,200.00)	1.5279	(1,834.12)	(1,833.50)	0.0000	4.3300	(917.1998)	0.0000	0.4412	(0.9343)	0.0000	2	(0.4931)	01/06/2025
603225.SH	12/31/2024	SDB3260123600	(400.00)	1.5279	(611.37)	(611.17)	0.0000	4.3300	(917.1998)	0.0000	0.1471	(0.3114)	0.0000	2	(0.1644)	01/06/2025
603225.SH	12/31/2024	SDB3260123600	(3,400.00)	1.5279	(5,196.69)	(5,194.92)	0.0000	4.3300	(917.1998)	0.0000	1.2501	(2.6471)	0.0000	2	(1.3970)	01/06/2025
603225.SH	12/31/2024	SDB3260123600	(2,800.00)	1.5279	(4,279.62)	(4,278.17)	0.0000	4.3300	(917.1998)	0.0000	1.0295	(2.1800)	0.0000	2	(1.1505)	01/06/2025
603225.SH	12/31/2024	SDB3260123600	(3,000.00)	1.5279	(4,585.31)	(4,583.76)	0.0000	4.3300	(917.1998)	0.0000	1.1030	(2.3357)	0.0000	2	(1.2327)	01/06/2025
603225.SH	12/31/2024	SDB3260123600	(1,300.00)	1.5279	(1,986.97)	(1,986.29)	0.0000	4.3300	(917.1998)	0.0000	0.4780	(1.0121)	0.0000	2	(0.5342)	01/06/2025
603225.SH	12/31/2024	SDB3260123600	(700.00)	1.5279	(1,069.91)	(1,069.54)	0.0000	4.3300	(917.1998)	0.0000	0.2574	(0.5450)	0.0000	2	(0.2876)	01/06/2025
603225.SH	12/31/2024	SDB3260123600	(3,000.00)	1.5279	(4,585.31)	(4,583.76)	0.0000	4.3300	(917.1998)	0.0000	1.1030	(2.3357)	0.0000	2	(1.2327)	01/06/2025
603225.SH	12/31/2024	SDB3260123600	(2,000.00)	1.5279	(3,056.87)	(3,055.84)	0.0000	4.3300	(917.1998)	0.0000	0.7353	(1.5571)	0.0000	2	(0.8218)	01/06/2025
603225.SH	12/31/2024	SDB3260123600	(3,000.00)	1.5279	(4,585.31)	(4,583.76)	0.0000	4.3300	(917.1998)	0.0000	1.1030	(2.3357)	0.0000	2	(1.2327)	01/06/2025
603225.SH	12/31/2024	SDB3260123600	(600.00)	1.5279	(917.06)	(916.75)	0.0000	4.3300	(917.1998)	0.0000	0.2206	(0.4671)	0.0000	2	(0.2465)	01/06/2025
603225.SH	12/31/2024	SDB3260123600	(2,400.00)	1.5279	(3,668.25)	(3,667.01)	0.0000	4.3300	(917.1998)	0.0000	0.8824	(1.8685)	0.0000	2	(0.9861)	01/06/2025
603225.SH	12/31/2024	SDB3260123600	(1,000.00)	1.5279	(1,528.44)	(1,527.92)	0.0000	4.3300	(917.1998)	0.0000	0.3677	(0.7786)	0.0000	2	(0.4109)	01/06/2025
603225.SH	12/30/2024	SDB3260123600	(3,000.00)	1.4989	(4,529.08)	(4,496.70)	0.0000	4.3300	(917.1998)	0.0000	0.5447	(1.1457)	0.0000	1	(0.6009)	01/06/2025
603225.SH	12/30/2024	SDB3260123600	(5,500.00)	1.4989	(8,300.04)	(8,243.96)	0.0000	4.3300	(917.1998)	0.0000	0.9983	(2.1004)	0.0000	1	(1.1021)	01/06/2025
603225.SH	12/30/2024	SDB3260123600	(5,400.00)	1.4989	(8,253.56)	(8,094.07)	0.0000	4.3300	(917.1998)	0.0000	0.9927	(2.0622)	0.0000	1	(1.0695)	01/06/2025
603225.SH	12/30/2024	SDB3260123600	(15,300.00)	1.4989	(23,385.09)	(22,933.19)	0.0000	4.3300	(917.1998)	0.0000	2.8127	(5.8429)	0.0000	1	(3.0302)	01/06/2025
603225.SH	12/30/2024	SDB3260123600	(3,200.00)	1.4989	(4,891.00)	(4,796.48)	0.0000	4.3300	(917.1998)	0.0000	0.5883	(1.2220)	0.0000	1	(0.6338)	01/06/2025
603225.SH	12/30/2024	SDB3260123600	(7,000.00)	1.4989	(10,699.06)	(10,492.31)	0.0000	4.3300	(917.1998)	0.0000	1.2869	(2.6732)	0.0000	1	(1.3863)	01/06/2025
603225.SH	12/30/2024	SDB3260123600	(800.00)	1.4989	(1,222.75)	(1,199.12)	0.0000	4.3300	(917.1998)	0.0000	0.1471	(0.3055)	0.0000	1	(0.1584)	01/06/2025
603225.SH	12/30/2024	SDB3260123600	(200.00)	1.4989	(305.69)	(299.78)	0.0000	4.3300	(917.1998)	0.0000	0.0368	(0.0764)	0.0000	1	(0.0396)	01/06/2025
603225.SH	12/30/2024	SDB3260123600	(900.00)	1.4989	(1,375.59)	(1,349.01)	0.0000	4.3300	(917.1998)	0.0000	0.1655	(0.3437)	0.0000	1	(0.1782)	01/06/2025
603225.SH	12/30/2024	SDB3260123600	(1,700.00)	1.4989	(2,598.34)	(2,548.13)	0.0000	4.3300	(917.1998)	0.0000	0.3125	(0.6492)	0.0000	1	(0.3367)	01/06/2025
603225.SH	12/30/2024	SDB3260123600	(1,100.00)	1.4989	(1,681.28)	(1,648.79)	0.0000	4.3300	(917.1998)	0.0000	0.2022	(0.4201)	0.0000	1	(0.2179)	01/06/2025
603225.SH	12/30/2024	SDB3260123600	(3,800.00)	1.4989	(5,808.06)	(5,695.82)	0.0000	4.3300	(917.1998)	0.0000	0.6986	(1.4512)	0.0000	1	(0.7526)	01/06/2025
603225.SH	12/30/2024	SDB3260123600	(200.00)	1.4989	(305.69)	(299.78)	0.0000	4.3300	(917.1998)	0.0000	0.0368	(0.0764)	0.0000	1	(0.0396)	01/06/2025
603225.SH	12/30/2024	SDB3260123600	(600.00)	1.4989	(917.06)	(899.34)	0.0000	4.3300	(917.1998)	0.0000	0.1103	(0.2291)	0.0000	1	(0.1188)	01/06/2025
603225.SH	12/30/2024	SDB3260123600	(6,400.00)	1.4989	(9,782.00)	(9,592.97)	0.0000	4.3300	(917.1998)	0.0000	1.1766	(2.4441)	0.0000	1	(1.2675)	01/06/2025
603225.SH	12/30/2024	SDB3260123600	(4,200.00)	1.4989	(6,419.44)	(6,295.38)	0.0000	4.3300	(917.1998)	0.0000	0.7721	(1.6039)	0.0000	1	(0.8318)	01/06/2025
603225.SH	12/30/2024	SDB3260123600	(8,000.00)	1.4989	(12,227.50)	(11,991.21)	0.0000	4.3300	(917.1998)	0.0000	1.4707	(3.0551)	0.0000	1	(1.5844)	01/06/2025
603225.SH	12/30/2024	SDB3260123600	(59,500.00)	1.4989	(90,942.00)	(89,184.61)	0.0000	4.3300	(917.1998)	0.0000	10.9383	(22.7223)	0.0000	1	(11.7839)	01/06/2025
603225.SH	12/30/2024	SDB3260123600	(25,300.00)	1.4989	(38,669.46)	(37,922.20)	0.0000	4.3300	(917.1998)	0.0000	4.6511	(9.6617)	0.0000	1	(5.0107)	01/06/2025
603225.SH	12/30/2024	SDB3260123600	(1,600.00)	1.4989	(2,445.50)	(2,398.24)	0.0000	4.3300	(917.1998)	0.0000	0.2941	(0.6110)	0.0000	1	(0.3169)	01/06/2025
603225.SH	12/30/2024	SDB3260123600	(10,300.00)	1.4989	(15,742.90)	(15,438.68)	0.0000	4.3300	(917.1998)	0.0000	1.8935	(3.9334)	0.0000	1	(2.0399)	01/06/2025
603225.SH	12/30/2024	SDB3260123600	(9,300.00)	1.4989	(14,214.46)	(13,939.78)	0.0000	4.3300	(917.1998)	0.0000	1.7097	(3.5515)	0.0000	1	(1.8419)	01/06/2025
603225.SH	12/30/2024	SDB3260123600	(8,300.00)	1.4989	(12,686.03)	(12,440.88)	0.0000	4.3300	(917.1998)	0.0000	1.5258	(3.1697)	0.0000	1	(1.6438)	01/06/2025
603225.SH	12/30/2024	SDB3260123600	(14,900.00)	1.4989	(22,773.71)	(22,333.62)	0.0000	4.3300	(917.1998)	0.0000	2.7392	(5.6901)	0.0000	1	(2.9509)	01/06/2025
603225.SH	12/30/2024	SDB3260123600	(400.00)	1.4989	(611.37)	(599.56)	0.0000	4.3300	(917.1998)	0.0000	0.0735	(0.1528)	0.0000	1	(0.0792)	01/06/2025
603225.SH	12/30/2024	SDB3260123600	(3,000.00)	1.4989	(4,585.31)	(4,496.70)	0.0000	4.3300	(917.1998)	0.0000	0.5515	(1.1457)	0.0000	1	(0.5941)	01/06/2025
603225.SH	12/30/2024	SDB3260123600	(2,900.00)	1.4989	(4,432.47)	(4,346.81)	0.0000	4.3300	(917.1998)	0.0000	0.5331	(1.1075)	0.0000	1	(0.5743)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
XIN FENG MING GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603225.SH	12/30/2024	SDB3260123600	(600.00)	1.4989	(917.06)	(899.34)	0.0000	4.3300	(917.1998)	0.0000	0.1103	(0.2291)	0.0000	1	(0.1188)	01/06/2025
603225.SH	12/30/2024	SDB3260123600	(1,200.00)	1.4989	(1,834.12)	(1,798.68)	0.0000	4.3300	(917.1998)	0.0000	0.2206	(0.4583)	0.0000	1	(0.2377)	01/06/2025
603225.SH	12/30/2024	SDB3260123600	(400.00)	1.4989	(611.37)	(599.56)	0.0000	4.3300	(917.1998)	0.0000	0.0735	(0.1528)	0.0000	1	(0.0792)	01/06/2025
603225.SH	12/30/2024	SDB3260123600	(3,400.00)	1.4989	(5,196.69)	(5,096.26)	0.0000	4.3300	(917.1998)	0.0000	0.6250	(1.2984)	0.0000	1	(0.6734)	01/06/2025
603225.SH	12/30/2024	SDB3260123600	(2,800.00)	1.4989	(4,279.62)	(4,196.92)	0.0000	4.3300	(917.1998)	0.0000	0.5147	(1.0693)	0.0000	1	(0.5545)	01/06/2025
603225.SH	12/30/2024	SDB3260123600	(3,000.00)	1.4989	(4,585.31)	(4,496.70)	0.0000	4.3300	(917.1998)	0.0000	0.5515	(1.1457)	0.0000	1	(0.5941)	01/06/2025
603225.SH	12/30/2024	SDB3260123600	(1,300.00)	1.4989	(1,986.97)	(1,948.57)	0.0000	4.3300	(917.1998)	0.0000	0.2390	(0.4965)	0.0000	1	(0.2575)	01/06/2025
603225.SH	12/30/2024	SDB3260123600	(700.00)	1.4989	(1,069.91)	(1,049.23)	0.0000	4.3300	(917.1998)	0.0000	0.1287	(0.2673)	0.0000	1	(0.1386)	01/06/2025
603225.SH	12/30/2024	SDB3260123600	(3,000.00)	1.4989	(4,585.31)	(4,496.70)	0.0000	4.3300	(917.1998)	0.0000	0.5515	(1.1457)	0.0000	1	(0.5941)	01/06/2025
603225.SH	12/30/2024	SDB3260123600	(2,000.00)	1.4989	(3,056.87)	(2,997.80)	0.0000	4.3300	(917.1998)	0.0000	0.3677	(0.7638)	0.0000	1	(0.3961)	01/06/2025
603225.SH	12/30/2024	SDB3260123600	(3,000.00)	1.4989	(4,585.31)	(4,496.70)	0.0000	4.3300	(917.1998)	0.0000	0.5515	(1.1457)	0.0000	1	(0.5941)	01/06/2025
603225.SH	12/30/2024	SDB3260123600	(600.00)	1.4989	(917.06)	(899.34)	0.0000	4.3300	(917.1998)	0.0000	0.1103	(0.2291)	0.0000	1	(0.1188)	01/06/2025
603225.SH	12/30/2024	SDB3260123600	(2,400.00)	1.4989	(3,668.25)	(3,597.36)	0.0000	4.3300	(917.1998)	0.0000	0.4412	(0.9165)	0.0000	1	(0.4753)	01/06/2025
603225.SH	12/30/2024	SDB3260123600	(1,000.00)	1.4989	(1,528.44)	(1,498.90)	0.0000	4.3300	(917.1998)	0.0000	0.1838	(0.3819)	0.0000	1	(0.1980)	01/06/2025
603225.SH	12/27/2024	SDB3260123600	(3,000.00)	1.4819	(4,529.08)	(4,445.81)	0.0000	4.3300	(917.1998)	0.0000	1.6342	(3.3981)	0.0000	3	(1.7638)	01/06/2025
603225.SH	12/27/2024	SDB3260123600	(5,500.00)	1.4819	(8,300.04)	(8,150.66)	0.0000	4.3300	(917.1998)	0.0000	2.9949	(6.2298)	0.0000	3	(3.2349)	01/06/2025
603225.SH	12/27/2024	SDB3260123600	(5,400.00)	1.4819	(8,253.56)	(8,002.47)	0.0000	4.3300	(917.1998)	0.0000	2.9782	(6.1165)	0.0000	3	(3.1384)	01/06/2025
603225.SH	12/27/2024	SDB3260123600	(15,300.00)	1.4819	(23,385.09)	(22,673.65)	0.0000	4.3300	(917.1998)	0.0000	8.4381	(17.3302)	0.0000	3	(8.8921)	01/06/2025
603225.SH	12/27/2024	SDB3260123600	(3,200.00)	1.4819	(4,891.00)	(4,742.20)	0.0000	4.3300	(917.1998)	0.0000	1.7648	(3.6246)	0.0000	3	(1.8598)	01/06/2025
603225.SH	12/27/2024	SDB3260123600	(7,000.00)	1.4819	(10,699.06)	(10,373.57)	0.0000	4.3300	(917.1998)	0.0000	3.8606	(7.9289)	0.0000	3	(4.0683)	01/06/2025
603225.SH	12/27/2024	SDB3260123600	(800.00)	1.4819	(1,222.75)	(1,185.55)	0.0000	4.3300	(917.1998)	0.0000	0.4412	(0.9062)	0.0000	3	(0.4649)	01/06/2025
603225.SH	12/27/2024	SDB3260123600	(200.00)	1.4819	(305.69)	(296.39)	0.0000	4.3300	(917.1998)	0.0000	0.1103	(0.2265)	0.0000	3	(0.1162)	01/06/2025
603225.SH	12/27/2024	SDB3260123600	(900.00)	1.4819	(1,375.59)	(1,333.74)	0.0000	4.3300	(917.1998)	0.0000	0.4964	(1.0194)	0.0000	3	(0.5231)	01/06/2025
603225.SH	12/27/2024	SDB3260123600	(1,700.00)	1.4819	(2,598.34)	(2,519.29)	0.0000	4.3300	(917.1998)	0.0000	0.9376	(1.9256)	0.0000	3	(0.9880)	01/06/2025
603225.SH	12/27/2024	SDB3260123600	(1,100.00)	1.4819	(1,681.28)	(1,630.13)	0.0000	4.3300	(917.1998)	0.0000	0.6067	(1.2460)	0.0000	3	(0.6393)	01/06/2025
603225.SH	12/27/2024	SDB3260123600	(3,800.00)	1.4819	(5,808.06)	(5,631.36)	0.0000	4.3300	(917.1998)	0.0000	2.0957	(4.3042)	0.0000	3	(2.2085)	01/06/2025
603225.SH	12/27/2024	SDB3260123600	(200.00)	1.4819	(305.69)	(296.39)	0.0000	4.3300	(917.1998)	0.0000	0.1103	(0.2265)	0.0000	3	(0.1162)	01/06/2025
603225.SH	12/27/2024	SDB3260123600	(600.00)	1.4819	(917.06)	(889.16)	0.0000	4.3300	(917.1998)	0.0000	0.3309	(0.6796)	0.0000	3	(0.3487)	01/06/2025
603225.SH	12/27/2024	SDB3260123600	(6,400.00)	1.4819	(9,782.00)	(9,484.40)	0.0000	4.3300	(917.1998)	0.0000	3.5297	(7.2492)	0.0000	3	(3.7196)	01/06/2025
603225.SH	12/27/2024	SDB3260123600	(4,200.00)	1.4819	(6,419.44)	(6,224.14)	0.0000	4.3300	(917.1998)	0.0000	2.3163	(4.7573)	0.0000	3	(2.4410)	01/06/2025
603225.SH	12/27/2024	SDB3260123600	(8,000.00)	1.4819	(12,227.50)	(11,855.50)	0.0000	4.3300	(917.1998)	0.0000	4.4121	(9.0616)	0.0000	3	(4.6495)	01/06/2025
603225.SH	12/27/2024	SDB3260123600	(59,500.00)	1.4819	(90,942.00)	(88,175.31)	0.0000	4.3300	(917.1998)	0.0000	32.8149	(67.3953)	0.0000	3	(34.5804)	01/06/2025
603225.SH	12/27/2024	SDB3260123600	(25,300.00)	1.4819	(38,669.46)	(37,493.03)	0.0000	4.3300	(917.1998)	0.0000	13.9532	(28.6572)	0.0000	3	(14.7039)	01/06/2025
603225.SH	12/27/2024	SDB3260123600	(1,600.00)	1.4819	(2,445.50)	(2,371.10)	0.0000	4.3300	(917.1998)	0.0000	0.8824	(1.8123)	0.0000	3	(0.9299)	01/06/2025
603225.SH	12/27/2024	SDB3260123600	(10,300.00)	1.4819	(15,742.90)	(15,263.96)	0.0000	4.3300	(917.1998)	0.0000	5.6806	(11.6668)	0.0000	3	(5.9862)	01/06/2025
603225.SH	12/27/2024	SDB3260123600	(9,300.00)	1.4819	(14,214.46)	(13,782.02)	0.0000	4.3300	(917.1998)	0.0000	5.1291	(10.5341)	0.0000	3	(5.4050)	01/06/2025
603225.SH	12/27/2024	SDB3260123600	(8,300.00)	1.4819	(12,686.03)	(12,300.09)	0.0000	4.3300	(917.1998)	0.0000	4.5775	(9.4014)	0.0000	3	(4.8238)	01/06/2025
603225.SH	12/27/2024	SDB3260123600	(14,900.00)	1.4819	(22,773.71)	(22,080.88)	0.0000	4.3300	(917.1998)	0.0000	8.2175	(16.8771)	0.0000	3	(8.6596)	01/06/2025
603225.SH	12/27/2024	SDB3260123600	(400.00)	1.4819	(611.37)	(592.78)	0.0000	4.3300	(917.1998)	0.0000	0.2206	(0.4531)	0.0000	3	(0.2325)	01/06/2025
603225.SH	12/27/2024	SDB3260123600	(3,000.00)	1.4819	(4,585.31)	(4,445.81)	0.0000	4.3300	(917.1998)	0.0000	1.6545	(3.3981)	0.0000	3	(1.7436)	01/06/2025
603225.SH	12/27/2024	SDB3260123600	(2,900.00)	1.4819	(4,432.47)	(4,297.62)	0.0000	4.3300	(917.1998)	0.0000	1.5994	(3.2848)	0.0000	3	(1.6854)	01/06/2025
603225.SH	12/27/2024	SDB3260123600	(600.00)	1.4819	(917.06)	(889.16)	0.0000	4.3300	(917.1998)	0.0000	0.3309	(0.6796)	0.0000	3	(0.3487)	01/06/2025
603225.SH	12/27/2024	SDB3260123600	(1,200.00)	1.4819	(1,834.12)	(1,778.33)	0.0000	4.3300	(917.1998)	0.0000	0.6618	(1.3592)	0.0000	3	(0.6974)	01/06/2025
603225.SH	12/27/2024	SDB3260123600	(400.00)	1.4819	(611.37)	(592.78)	0.0000	4.3300	(917.1998)	0.0000	0.2206	(0.4531)	0.0000	3	(0.2325)	01/06/2025
603225.SH	12/27/2024	SDB3260123600	(3,400.00)	1.4819	(5,196.69)	(5,038.59)	0.0000	4.3300	(917.1998)	0.0000	1.8751	(3.8512)	0.0000	3	(1.9760)	01/06/2025
603225.SH	12/27/2024	SDB3260123600	(2,800.00)	1.4819	(4,279.62)	(4,149.43)	0.0000	4.3300	(917.1998)	0.0000	1.5442	(3.1715)	0.0000	3	(1.6273)	01/06/2025
603225.SH	12/27/2024	SDB3260123600	(3,000.00)	1.4819	(4,585.31)	(4,445.81)	0.0000	4.3300	(917.1998)	0.0000	1.6545	(3.3981)	0.0000	3	(1.7436)	01/06/2025
603225.SH	12/27/2024	SDB3260123600	(1,300.00)	1.4819	(1,986.97)	(1,926.52)	0.0000	4.3300	(917.1998)	0.0000	0.7170	(1.4725)	0.0000	3	(0.7555)	01/06/2025
603225.SH	12/27/2024	SDB3260123600	(700.00)	1.4819	(1,069.91)	(1,037.36)	0.0000	4.3300	(917.1998)	0.0000	0.3861	(0.7929)	0.0000	3	(0.4068)	01/06/2025
603225.SH	12/27/2024	SDB3260123600	(3,000.00)	1.4819	(4,585.31)	(4,445.81)	0.0000	4.3300	(917.1998)	0.0000	1.6545	(3.3981)	0.0000	3	(1.7436)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
XIN FENG MING GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603225.SH	12/27/2024	SDB3260123600	(2,000.00)	1.4819	(3,056.87)	(2,963.88)	0.0000	4.3300	(917.1998)	0.0000	1.1030	(2.2654)	0.0000	3	(1.1624)	01/06/2025
603225.SH	12/27/2024	SDB3260123600	(3,000.00)	1.4819	(4,585.31)	(4,445.81)	0.0000	4.3300	(917.1998)	0.0000	1.6545	(3.3981)	0.0000	3	(1.7436)	01/06/2025
603225.SH	12/27/2024	SDB3260123600	(600.00)	1.4819	(917.06)	(889.16)	0.0000	4.3300	(917.1998)	0.0000	0.3309	(0.6796)	0.0000	3	(0.3487)	01/06/2025
603225.SH	12/27/2024	SDB3260123600	(2,400.00)	1.4819	(3,668.25)	(3,556.65)	0.0000	4.3300	(917.1998)	0.0000	1.3236	(2.7185)	0.0000	3	(1.3948)	01/06/2025
603225.SH	12/27/2024	SDB3260123600	(1,000.00)	1.4819	(1,528.44)	(1,481.94)	0.0000	4.3300	(917.1998)	0.0000	0.5515	(1.1327)	0.0000	3	(0.5812)	01/06/2025
603225.SH	12/26/2024	SDB3260123600	(3,000.00)	1.4821	(4,529.08)	(4,446.27)	0.0000	4.3300	(917.1998)	0.0000	0.5447	(1.1328)	0.0000	1	(0.5881)	01/06/2025
603225.SH	12/26/2024	SDB3260123600	(5,500.00)	1.4821	(8,300.04)	(8,151.49)	0.0000	4.3300	(917.1998)	0.0000	0.9983	(2.0768)	0.0000	1	(1.0785)	01/06/2025
603225.SH	12/26/2024	SDB3260123600	(5,400.00)	1.4821	(8,253.56)	(8,003.28)	0.0000	4.3300	(917.1998)	0.0000	0.9927	(2.0391)	0.0000	1	(1.0463)	01/06/2025
603225.SH	12/26/2024	SDB3260123600	(15,300.00)	1.4821	(23,385.09)	(22,675.96)	0.0000	4.3300	(917.1998)	0.0000	2.8127	(5.7773)	0.0000	1	(2.9646)	01/06/2025
603225.SH	12/26/2024	SDB3260123600	(3,200.00)	1.4821	(4,891.00)	(4,742.68)	0.0000	4.3300	(917.1998)	0.0000	0.5883	(1.2083)	0.0000	1	(0.6201)	01/06/2025
603225.SH	12/26/2024	SDB3260123600	(7,000.00)	1.4821	(10,699.06)	(10,374.62)	0.0000	4.3300	(917.1998)	0.0000	1.2869	(2.6432)	0.0000	1	(1.3564)	01/06/2025
603225.SH	12/26/2024	SDB3260123600	(800.00)	1.4821	(1,222.75)	(1,185.67)	0.0000	4.3300	(917.1998)	0.0000	0.1471	(0.3021)	0.0000	1	(0.1550)	01/06/2025
603225.SH	12/26/2024	SDB3260123600	(200.00)	1.4821	(305.69)	(296.42)	0.0000	4.3300	(917.1998)	0.0000	0.0368	(0.0755)	0.0000	1	(0.0388)	01/06/2025
603225.SH	12/26/2024	SDB3260123600	(900.00)	1.4821	(1,375.59)	(1,333.88)	0.0000	4.3300	(917.1998)	0.0000	0.1655	(0.3398)	0.0000	1	(0.1744)	01/06/2025
603225.SH	12/26/2024	SDB3260123600	(1,700.00)	1.4821	(2,598.34)	(2,519.55)	0.0000	4.3300	(917.1998)	0.0000	0.3125	(0.6419)	0.0000	1	(0.3294)	01/06/2025
603225.SH	12/26/2024	SDB3260123600	(1,100.00)	1.4821	(1,681.28)	(1,630.30)	0.0000	4.3300	(917.1998)	0.0000	0.2022	(0.4154)	0.0000	1	(0.2131)	01/06/2025
603225.SH	12/26/2024	SDB3260123600	(3,800.00)	1.4821	(5,808.06)	(5,631.94)	0.0000	4.3300	(917.1998)	0.0000	0.6986	(1.4349)	0.0000	1	(0.7363)	01/06/2025
603225.SH	12/26/2024	SDB3260123600	(200.00)	1.4821	(305.69)	(296.42)	0.0000	4.3300	(917.1998)	0.0000	0.0368	(0.0755)	0.0000	1	(0.0388)	01/06/2025
603225.SH	12/26/2024	SDB3260123600	(600.00)	1.4821	(917.06)	(889.25)	0.0000	4.3300	(917.1998)	0.0000	0.1103	(0.2266)	0.0000	1	(0.1163)	01/06/2025
603225.SH	12/26/2024	SDB3260123600	(6,400.00)	1.4821	(9,782.00)	(9,485.37)	0.0000	4.3300	(917.1998)	0.0000	1.1766	(2.4167)	0.0000	1	(1.2401)	01/06/2025
603225.SH	12/26/2024	SDB3260123600	(4,200.00)	1.4821	(6,419.44)	(6,224.77)	0.0000	4.3300	(917.1998)	0.0000	0.7721	(1.5859)	0.0000	1	(0.8138)	01/06/2025
603225.SH	12/26/2024	SDB3260123600	(8,000.00)	1.4821	(12,227.50)	(11,856.71)	0.0000	4.3300	(917.1998)	0.0000	1.4707	(3.0208)	0.0000	1	(1.5501)	01/06/2025
603225.SH	12/26/2024	SDB3260123600	(59,500.00)	1.4821	(90,942.00)	(88,184.30)	0.0000	4.3300	(917.1998)	0.0000	10.9383	(22.4674)	0.0000	1	(11.5291)	01/06/2025
603225.SH	12/26/2024	SDB3260123600	(25,300.00)	1.4821	(38,669.46)	(37,496.85)	0.0000	4.3300	(917.1998)	0.0000	4.6511	(9.5534)	0.0000	1	(4.9023)	01/06/2025
603225.SH	12/26/2024	SDB3260123600	(1,600.00)	1.4821	(2,445.50)	(2,371.34)	0.0000	4.3300	(917.1998)	0.0000	0.2941	(0.6042)	0.0000	1	(0.3100)	01/06/2025
603225.SH	12/26/2024	SDB3260123600	(10,300.00)	1.4821	(15,742.90)	(15,265.52)	0.0000	4.3300	(917.1998)	0.0000	1.8935	(3.8893)	0.0000	1	(1.9958)	01/06/2025
603225.SH	12/26/2024	SDB3260123600	(9,300.00)	1.4821	(14,214.46)	(13,783.43)	0.0000	4.3300	(917.1998)	0.0000	1.7097	(3.5117)	0.0000	1	(1.8020)	01/06/2025
603225.SH	12/26/2024	SDB3260123600	(8,300.00)	1.4821	(12,686.03)	(12,301.34)	0.0000	4.3300	(917.1998)	0.0000	1.5258	(3.1341)	0.0000	1	(1.6083)	01/06/2025
603225.SH	12/26/2024	SDB3260123600	(14,900.00)	1.4821	(22,773.71)	(22,083.13)	0.0000	4.3300	(917.1998)	0.0000	2.7392	(5.6263)	0.0000	1	(2.8871)	01/06/2025
603225.SH	12/26/2024	SDB3260123600	(400.00)	1.4821	(611.37)	(592.84)	0.0000	4.3300	(917.1998)	0.0000	0.0735	(0.1510)	0.0000	1	(0.0775)	01/06/2025
603225.SH	12/26/2024	SDB3260123600	(3,000.00)	1.4821	(4,585.31)	(4,446.27)	0.0000	4.3300	(917.1998)	0.0000	0.5515	(1.1328)	0.0000	1	(0.5813)	01/06/2025
603225.SH	12/26/2024	SDB3260123600	(2,900.00)	1.4821	(4,432.47)	(4,298.06)	0.0000	4.3300	(917.1998)	0.0000	0.5331	(1.0950)	0.0000	1	(0.5619)	01/06/2025
603225.SH	12/26/2024	SDB3260123600	(600.00)	1.4821	(917.06)	(889.25)	0.0000	4.3300	(917.1998)	0.0000	0.1103	(0.2266)	0.0000	1	(0.1163)	01/06/2025
603225.SH	12/26/2024	SDB3260123600	(1,200.00)	1.4821	(1,834.12)	(1,778.51)	0.0000	4.3300	(917.1998)	0.0000	0.2206	(0.4531)	0.0000	1	(0.2325)	01/06/2025
603225.SH	12/26/2024	SDB3260123600	(400.00)	1.4821	(611.37)	(592.84)	0.0000	4.3300	(917.1998)	0.0000	0.0735	(0.1510)	0.0000	1	(0.0775)	01/06/2025
603225.SH	12/26/2024	SDB3260123600	(3,400.00)	1.4821	(5,196.69)	(5,039.10)	0.0000	4.3300	(917.1998)	0.0000	0.6250	(1.2839)	0.0000	1	(0.6588)	01/06/2025
603225.SH	12/26/2024	SDB3260123600	(2,800.00)	1.4821	(4,279.62)	(4,149.85)	0.0000	4.3300	(917.1998)	0.0000	0.5147	(1.0573)	0.0000	1	(0.5425)	01/06/2025
603225.SH	12/26/2024	SDB3260123600	(3,000.00)	1.4821	(4,585.31)	(4,446.27)	0.0000	4.3300	(917.1998)	0.0000	0.5515	(1.1328)	0.0000	1	(0.5813)	01/06/2025
603225.SH	12/26/2024	SDB3260123600	(1,300.00)	1.4821	(1,986.97)	(1,926.72)	0.0000	4.3300	(917.1998)	0.0000	0.2390	(0.4909)	0.0000	1	(0.2519)	01/06/2025
603225.SH	12/26/2024	SDB3260123600	(700.00)	1.4821	(1,069.91)	(1,037.46)	0.0000	4.3300	(917.1998)	0.0000	0.1287	(0.2643)	0.0000	1	(0.1356)	01/06/2025
603225.SH	12/26/2024	SDB3260123600	(3,000.00)	1.4821	(4,585.31)	(4,446.27)	0.0000	4.3300	(917.1998)	0.0000	0.5515	(1.1328)	0.0000	1	(0.5813)	01/06/2025
603225.SH	12/26/2024	SDB3260123600	(2,000.00)	1.4821	(3,056.87)	(2,964.18)	0.0000	4.3300	(917.1998)	0.0000	0.3677	(0.7552)	0.0000	1	(0.3875)	01/06/2025
603225.SH	12/26/2024	SDB3260123600	(3,000.00)	1.4821	(4,585.31)	(4,446.27)	0.0000	4.3300	(917.1998)	0.0000	0.5515	(1.1328)	0.0000	1	(0.5813)	01/06/2025
603225.SH	12/26/2024	SDB3260123600	(600.00)	1.4821	(917.06)	(889.25)	0.0000	4.3300	(917.1998)	0.0000	0.1103	(0.2266)	0.0000	1	(0.1163)	01/06/2025
603225.SH	12/26/2024	SDB3260123600	(2,400.00)	1.4821	(3,668.25)	(3,557.01)	0.0000	4.3300	(917.1998)	0.0000	0.4412	(0.9062)	0.0000	1	(0.4650)	01/06/2025
603225.SH	12/26/2024	SDB3260123600	(1,000.00)	1.4821	(1,528.44)	(1,482.09)	0.0000	4.3300	(917.1998)	0.0000	0.1838	(0.3776)	0.0000	1	(0.1938)	01/06/2025
603225.SH	12/24/2024	SDB3260123600	(3,000.00)	1.4821	(4,529.08)	(4,446.27)	0.0000	4.3300	(917.1998)	0.0000	1.0895	(2.2656)	0.0000	2	(1.1761)	01/06/2025
603225.SH	12/24/2024	SDB3260123600	(5,500.00)	1.4821	(8,300.04)	(8,151.49)	0.0000	4.3300	(917.1998)	0.0000	1.9986	(4.1538)	0.0000	2	(2.1570)	01/06/2025
603225.SH	12/24/2024	SDB3260123600	(5,400.00)	1.4821	(8,253.56)	(8,003.28)	0.0000	4.3300	(917.1998)	0.0000	1.9854	(4.0781)	0.0000	2	(2.0927)	01/06/2025
603225.SH	12/24/2024	SDB3260123600	(15,300.00)	1.4821	(23,385.09)	(22,675.96)	0.0000	4.3300	(917.1998)	0.0000	5.6254	(11.5547)	0.0000	2	(5.9292)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
XIN FENG MING GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603225.SH	12/24/2024	SDB3260123600	(3,200.00)	1.4821	(4,891.00)	(4,742.68)	0.0000	4.3300	(917.1998)	0.0000	1.1766	(2.4167)	0.0000	2	(1.2401)	01/06/2025
603225.SH	12/24/2024	SDB3260123600	(7,000.00)	1.4821	(10,699.06)	(10,374.62)	0.0000	4.3300	(917.1998)	0.0000	2.5737	(5.2864)	0.0000	2	(2.7127)	01/06/2025
603225.SH	12/24/2024	SDB3260123600	(800.00)	1.4821	(1,222.75)	(1,185.67)	0.0000	4.3300	(917.1998)	0.0000	0.2941	(0.6042)	0.0000	2	(0.3100)	01/06/2025
603225.SH	12/24/2024	SDB3260123600	(200.00)	1.4821	(305.69)	(296.42)	0.0000	4.3300	(917.1998)	0.0000	0.0735	(0.1510)	0.0000	2	(0.0775)	01/06/2025
603225.SH	12/24/2024	SDB3260123600	(900.00)	1.4821	(1,375.59)	(1,333.88)	0.0000	4.3300	(917.1998)	0.0000	0.3309	(0.6797)	0.0000	2	(0.3488)	01/06/2025
603225.SH	12/24/2024	SDB3260123600	(1,700.00)	1.4821	(2,598.34)	(2,519.55)	0.0000	4.3300	(917.1998)	0.0000	0.6250	(1.2839)	0.0000	2	(0.6588)	01/06/2025
603225.SH	12/24/2024	SDB3260123600	(1,100.00)	1.4821	(1,681.28)	(1,630.30)	0.0000	4.3300	(917.1998)	0.0000	0.4044	(0.8307)	0.0000	2	(0.4263)	01/06/2025
603225.SH	12/24/2024	SDB3260123600	(3,800.00)	1.4821	(5,808.06)	(5,631.94)	0.0000	4.3300	(917.1998)	0.0000	1.3972	(2.8698)	0.0000	2	(1.4726)	01/06/2025
603225.SH	12/24/2024	SDB3260123600	(200.00)	1.4821	(305.69)	(296.42)	0.0000	4.3300	(917.1998)	0.0000	0.0735	(0.1510)	0.0000	2	(0.0775)	01/06/2025
603225.SH	12/24/2024	SDB3260123600	(600.00)	1.4821	(917.06)	(889.25)	0.0000	4.3300	(917.1998)	0.0000	0.2206	(0.4531)	0.0000	2	(0.2325)	01/06/2025
603225.SH	12/24/2024	SDB3260123600	(6,400.00)	1.4821	(9,782.00)	(9,485.37)	0.0000	4.3300	(917.1998)	0.0000	2.3531	(4.8333)	0.0000	2	(2.4802)	01/06/2025
603225.SH	12/24/2024	SDB3260123600	(4,200.00)	1.4821	(6,419.44)	(6,224.77)	0.0000	4.3300	(917.1998)	0.0000	1.5442	(3.1719)	0.0000	2	(1.6276)	01/06/2025
603225.SH	12/24/2024	SDB3260123600	(8,000.00)	1.4821	(12,227.50)	(11,856.71)	0.0000	4.3300	(917.1998)	0.0000	2.9414	(6.0417)	0.0000	2	(3.1003)	01/06/2025
603225.SH	12/24/2024	SDB3260123600	(59,500.00)	1.4821	(90,942.00)	(88,184.30)	0.0000	4.3300	(917.1998)	0.0000	21.8766	(44.9348)	0.0000	2	(23.0582)	01/06/2025
603225.SH	12/24/2024	SDB3260123600	(25,300.00)	1.4821	(38,669.46)	(37,496.85)	0.0000	4.3300	(917.1998)	0.0000	9.3022	(19.1067)	0.0000	2	(9.8046)	01/06/2025
603225.SH	12/24/2024	SDB3260123600	(1,600.00)	1.4821	(2,445.50)	(2,371.34)	0.0000	4.3300	(917.1998)	0.0000	0.5883	(1.2083)	0.0000	2	(0.6201)	01/06/2025
603225.SH	12/24/2024	SDB3260123600	(10,300.00)	1.4821	(15,742.90)	(15,265.52)	0.0000	4.3300	(917.1998)	0.0000	3.7870	(7.7786)	0.0000	2	(3.9916)	01/06/2025
603225.SH	12/24/2024	SDB3260123600	(9,300.00)	1.4821	(14,214.46)	(13,783.43)	0.0000	4.3300	(917.1998)	0.0000	3.4194	(7.0234)	0.0000	2	(3.6041)	01/06/2025
603225.SH	12/24/2024	SDB3260123600	(8,300.00)	1.4821	(12,686.03)	(12,301.34)	0.0000	4.3300	(917.1998)	0.0000	3.0517	(6.2682)	0.0000	2	(3.2165)	01/06/2025
603225.SH	12/24/2024	SDB3260123600	(14,900.00)	1.4821	(22,773.71)	(22,083.13)	0.0000	4.3300	(917.1998)	0.0000	5.4783	(11.2526)	0.0000	2	(5.7742)	01/06/2025
603225.SH	12/24/2024	SDB3260123600	(400.00)	1.4821	(611.37)	(592.84)	0.0000	4.3300	(917.1998)	0.0000	0.1471	(0.3021)	0.0000	2	(0.1550)	01/06/2025
603225.SH	12/24/2024	SDB3260123600	(3,000.00)	1.4821	(4,585.31)	(4,446.27)	0.0000	4.3300	(917.1998)	0.0000	1.1030	(2.2656)	0.0000	2	(1.1626)	01/06/2025
603225.SH	12/24/2024	SDB3260123600	(2,900.00)	1.4821	(4,432.47)	(4,298.06)	0.0000	4.3300	(917.1998)	0.0000	1.0663	(2.1901)	0.0000	2	(1.1238)	01/06/2025
603225.SH	12/24/2024	SDB3260123600	(600.00)	1.4821	(917.06)	(889.25)	0.0000	4.3300	(917.1998)	0.0000	0.2206	(0.4531)	0.0000	2	(0.2325)	01/06/2025
603225.SH	12/24/2024	SDB3260123600	(1,200.00)	1.4821	(1,834.12)	(1,778.51)	0.0000	4.3300	(917.1998)	0.0000	0.4412	(0.9062)	0.0000	2	(0.4650)	01/06/2025
603225.SH	12/24/2024	SDB3260123600	(400.00)	1.4821	(611.37)	(592.84)	0.0000	4.3300	(917.1998)	0.0000	0.1471	(0.3021)	0.0000	2	(0.1550)	01/06/2025
603225.SH	12/24/2024	SDB3260123600	(3,400.00)	1.4821	(5,196.69)	(5,039.10)	0.0000	4.3300	(917.1998)	0.0000	1.2501	(2.5677)	0.0000	2	(1.3176)	01/06/2025
603225.SH	12/24/2024	SDB3260123600	(2,800.00)	1.4821	(4,279.62)	(4,149.85)	0.0000	4.3300	(917.1998)	0.0000	1.0295	(2.1146)	0.0000	2	(1.0851)	01/06/2025
603225.SH	12/24/2024	SDB3260123600	(3,000.00)	1.4821	(4,585.31)	(4,446.27)	0.0000	4.3300	(917.1998)	0.0000	1.1030	(2.2656)	0.0000	2	(1.1626)	01/06/2025
603225.SH	12/24/2024	SDB3260123600	(1,300.00)	1.4821	(1,986.97)	(1,926.72)	0.0000	4.3300	(917.1998)	0.0000	0.4780	(0.9818)	0.0000	2	(0.5038)	01/06/2025
603225.SH	12/24/2024	SDB3260123600	(700.00)	1.4821	(1,069.91)	(1,037.46)	0.0000	4.3300	(917.1998)	0.0000	0.2574	(0.5286)	0.0000	2	(0.2713)	01/06/2025
603225.SH	12/24/2024	SDB3260123600	(3,000.00)	1.4821	(4,585.31)	(4,446.27)	0.0000	4.3300	(917.1998)	0.0000	1.1030	(2.2656)	0.0000	2	(1.1626)	01/06/2025
603225.SH	12/24/2024	SDB3260123600	(2,000.00)	1.4821	(3,056.87)	(2,964.18)	0.0000	4.3300	(917.1998)	0.0000	0.7353	(1.5104)	0.0000	2	(0.7751)	01/06/2025
603225.SH	12/24/2024	SDB3260123600	(3,000.00)	1.4821	(4,585.31)	(4,446.27)	0.0000	4.3300	(917.1998)	0.0000	1.1030	(2.2656)	0.0000	2	(1.1626)	01/06/2025
603225.SH	12/24/2024	SDB3260123600	(600.00)	1.4821	(917.06)	(889.25)	0.0000	4.3300	(917.1998)	0.0000	0.2206	(0.4531)	0.0000	2	(0.2325)	01/06/2025
603225.SH	12/24/2024	SDB3260123600	(2,400.00)	1.4821	(3,668.25)	(3,557.01)	0.0000	4.3300	(917.1998)	0.0000	0.8824	(1.8125)	0.0000	2	(0.9301)	01/06/2025
603225.SH	12/24/2024	SDB3260123600	(1,000.00)	1.4821	(1,528.44)	(1,482.09)	0.0000	4.3300	(917.1998)	0.0000	0.3677	(0.7552)	0.0000	2	(0.3875)	01/06/2025
603225.SH	12/23/2024	SDB3260123600	(3,000.00)	1.4937	(4,529.08)	(4,481.24)	0.0000	4.3300	(917.1998)	0.0000	0.5447	(1.1417)	0.0000	1	(0.5970)	01/06/2025
603225.SH	12/23/2024	SDB3260123600	(5,500.00)	1.4937	(8,300.04)	(8,215.60)	0.0000	4.3300	(917.1998)	0.0000	0.9983	(2.0932)	0.0000	1	(1.0948)	01/06/2025
603225.SH	12/23/2024	SDB3260123600	(5,400.00)	1.4937	(8,253.56)	(8,066.22)	0.0000	4.3300	(917.1998)	0.0000	0.9927	(2.0551)	0.0000	1	(1.0624)	01/06/2025
603225.SH	12/23/2024	SDB3260123600	(15,300.00)	1.4937	(23,385.09)	(22,854.30)	0.0000	4.3300	(917.1998)	0.0000	2.8127	(5.8228)	0.0000	1	(3.0101)	01/06/2025
603225.SH	12/23/2024	SDB3260123600	(3,200.00)	1.4937	(4,891.00)	(4,779.98)	0.0000	4.3300	(917.1998)	0.0000	0.5883	(1.2178)	0.0000	1	(0.6296)	01/06/2025
603225.SH	12/23/2024	SDB3260123600	(7,000.00)	1.4937	(10,699.06)	(10,456.22)	0.0000	4.3300	(917.1998)	0.0000	1.2869	(2.6640)	0.0000	1	(1.3772)	01/06/2025
603225.SH	12/23/2024	SDB3260123600	(800.00)	1.4937	(1,222.75)	(1,195.00)	0.0000	4.3300	(917.1998)	0.0000	0.1471	(0.3045)	0.0000	1	(0.1574)	01/06/2025
603225.SH	12/23/2024	SDB3260123600	(200.00)	1.4937	(305.69)	(298.75)	0.0000	4.3300	(917.1998)	0.0000	0.0368	(0.0761)	0.0000	1	(0.0393)	01/06/2025
603225.SH	12/23/2024	SDB3260123600	(900.00)	1.4937	(1,375.59)	(1,344.37)	0.0000	4.3300	(917.1998)	0.0000	0.1655	(0.3425)	0.0000	1	(0.1771)	01/06/2025
603225.SH	12/23/2024	SDB3260123600	(1,700.00)	1.4937	(2,598.34)	(2,539.37)	0.0000	4.3300	(917.1998)	0.0000	0.3125	(0.6470)	0.0000	1	(0.3345)	01/06/2025
603225.SH	12/23/2024	SDB3260123600	(1,100.00)	1.4937	(1,681.28)	(1,643.12)	0.0000	4.3300	(917.1998)	0.0000	0.2022	(0.4186)	0.0000	1	(0.2164)	01/06/2025
603225.SH	12/23/2024	SDB3260123600	(3,800.00)	1.4937	(5,808.06)	(5,676.23)	0.0000	4.3300	(917.1998)	0.0000	0.6986	(1.4462)	0.0000	1	(0.7476)	01/06/2025
603225.SH	12/23/2024	SDB3260123600	(200.00)	1.4937	(305.69)	(298.75)	0.0000	4.3300	(917.1998)	0.0000	0.0368	(0.0761)	0.0000	1	(0.0393)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
XIN FENG MING GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603225.SH	12/23/2024	SDB3260123600	(600.00)	1.4937	(917.06)	(896.25)	0.0000	4.3300	(917.1998)	0.0000	0.1103	(0.2283)	0.0000	1	(0.1180)	01/06/2025
603225.SH	12/23/2024	SDB3260123600	(6,400.00)	1.4937	(9,782.00)	(9,559.97)	0.0000	4.3300	(917.1998)	0.0000	1.1766	(2.4357)	0.0000	1	(1.2591)	01/06/2025
603225.SH	12/23/2024	SDB3260123600	(4,200.00)	1.4937	(6,419.44)	(6,273.73)	0.0000	4.3300	(917.1998)	0.0000	0.7721	(1.5984)	0.0000	1	(0.8263)	01/06/2025
603225.SH	12/23/2024	SDB3260123600	(8,000.00)	1.4937	(12,227.50)	(11,949.96)	0.0000	4.3300	(917.1998)	0.0000	1.4707	(3.0446)	0.0000	1	(1.5739)	01/06/2025
603225.SH	12/23/2024	SDB3260123600	(59,500.00)	1.4937	(90,942.00)	(88,877.83)	0.0000	4.3300	(917.1998)	0.0000	10.9383	(22.6441)	0.0000	1	(11.7058)	01/06/2025
603225.SH	12/23/2024	SDB3260123600	(25,300.00)	1.4937	(38,669.46)	(37,791.75)	0.0000	4.3300	(917.1998)	0.0000	4.6511	(9.6285)	0.0000	1	(4.9774)	01/06/2025
603225.SH	12/23/2024	SDB3260123600	(1,600.00)	1.4937	(2,445.50)	(2,389.99)	0.0000	4.3300	(917.1998)	0.0000	0.2941	(0.6089)	0.0000	1	(0.3148)	01/06/2025
603225.SH	12/23/2024	SDB3260123600	(10,300.00)	1.4937	(15,742.90)	(15,385.57)	0.0000	4.3300	(917.1998)	0.0000	1.8935	(3.9199)	0.0000	1	(2.0264)	01/06/2025
603225.SH	12/23/2024	SDB3260123600	(9,300.00)	1.4937	(14,214.46)	(13,891.83)	0.0000	4.3300	(917.1998)	0.0000	1.7097	(3.5393)	0.0000	1	(1.8296)	01/06/2025
603225.SH	12/23/2024	SDB3260123600	(8,300.00)	1.4937	(12,686.03)	(12,398.08)	0.0000	4.3300	(917.1998)	0.0000	1.5258	(3.1588)	0.0000	1	(1.6329)	01/06/2025
603225.SH	12/23/2024	SDB3260123600	(14,900.00)	1.4937	(22,773.71)	(22,256.80)	0.0000	4.3300	(917.1998)	0.0000	2.7392	(5.6705)	0.0000	1	(2.9314)	01/06/2025
603225.SH	12/23/2024	SDB3260123600	(400.00)	1.4937	(611.37)	(597.50)	0.0000	4.3300	(917.1998)	0.0000	0.0735	(0.1522)	0.0000	1	(0.0787)	01/06/2025
603225.SH	12/23/2024	SDB3260123600	(3,000.00)	1.4937	(4,585.31)	(4,481.24)	0.0000	4.3300	(917.1998)	0.0000	0.5515	(1.1417)	0.0000	1	(0.5902)	01/06/2025
603225.SH	12/23/2024	SDB3260123600	(2,900.00)	1.4937	(4,432.47)	(4,331.86)	0.0000	4.3300	(917.1998)	0.0000	0.5331	(1.1037)	0.0000	1	(0.5705)	01/06/2025
603225.SH	12/23/2024	SDB3260123600	(600.00)	1.4937	(917.06)	(896.25)	0.0000	4.3300	(917.1998)	0.0000	0.1103	(0.2283)	0.0000	1	(0.1180)	01/06/2025
603225.SH	12/23/2024	SDB3260123600	(1,200.00)	1.4937	(1,834.12)	(1,792.49)	0.0000	4.3300	(917.1998)	0.0000	0.2206	(0.4567)	0.0000	1	(0.2361)	01/06/2025
603225.SH	12/23/2024	SDB3260123600	(400.00)	1.4937	(611.37)	(597.50)	0.0000	4.3300	(917.1998)	0.0000	0.0735	(0.1522)	0.0000	1	(0.0787)	01/06/2025
603225.SH	12/23/2024	SDB3260123600	(3,400.00)	1.4937	(5,196.69)	(5,078.73)	0.0000	4.3300	(917.1998)	0.0000	0.6250	(1.2939)	0.0000	1	(0.6689)	01/06/2025
603225.SH	12/23/2024	SDB3260123600	(2,800.00)	1.4937	(4,279.62)	(4,182.49)	0.0000	4.3300	(917.1998)	0.0000	0.5147	(1.0656)	0.0000	1	(0.5509)	01/06/2025
603225.SH	12/23/2024	SDB3260123600	(3,000.00)	1.4937	(4,585.31)	(4,481.24)	0.0000	4.3300	(917.1998)	0.0000	0.5515	(1.1417)	0.0000	1	(0.5902)	01/06/2025
603225.SH	12/23/2024	SDB3260123600	(1,300.00)	1.4937	(1,986.97)	(1,941.87)	0.0000	4.3300	(917.1998)	0.0000	0.2390	(0.4947)	0.0000	1	(0.2558)	01/06/2025
603225.SH	12/23/2024	SDB3260123600	(700.00)	1.4937	(1,069.91)	(1,045.62)	0.0000	4.3300	(917.1998)	0.0000	0.1287	(0.2664)	0.0000	1	(0.1377)	01/06/2025
603225.SH	12/23/2024	SDB3260123600	(3,000.00)	1.4937	(4,585.31)	(4,481.24)	0.0000	4.3300	(917.1998)	0.0000	0.5515	(1.1417)	0.0000	1	(0.5902)	01/06/2025
603225.SH	12/23/2024	SDB3260123600	(2,000.00)	1.4937	(3,056.87)	(2,987.49)	0.0000	4.3300	(917.1998)	0.0000	0.3677	(0.7611)	0.0000	1	(0.3935)	01/06/2025
603225.SH	12/23/2024	SDB3260123600	(3,000.00)	1.4937	(4,585.31)	(4,481.24)	0.0000	4.3300	(917.1998)	0.0000	0.5515	(1.1417)	0.0000	1	(0.5902)	01/06/2025
603225.SH	12/23/2024	SDB3260123600	(600.00)	1.4937	(917.06)	(896.25)	0.0000	4.3300	(917.1998)	0.0000	0.1103	(0.2283)	0.0000	1	(0.1180)	01/06/2025
603225.SH	12/23/2024	SDB3260123600	(2,400.00)	1.4937	(3,668.25)	(3,584.99)	0.0000	4.3300	(917.1998)	0.0000	0.4412	(0.9134)	0.0000	1	(0.4722)	01/06/2025
603225.SH	12/23/2024	SDB3260123600	(1,000.00)	1.4937	(1,528.44)	(1,493.74)	0.0000	4.3300	(917.1998)	0.0000	0.1838	(0.3806)	0.0000	1	(0.1967)	01/06/2025
603225.SH	12/20/2024	SDB3260123600	(3,000.00)	1.5113	(4,529.08)	(4,533.83)	0.0000	4.3300	(917.1998)	0.0000	1.6342	(3.4654)	0.0000	3	(1.8311)	01/06/2025
603225.SH	12/20/2024	SDB3260123600	(5,500.00)	1.5113	(8,300.04)	(8,312.02)	0.0000	4.3300	(917.1998)	0.0000	2.9949	(6.3532)	0.0000	3	(3.3582)	01/06/2025
603225.SH	12/20/2024	SDB3260123600	(5,400.00)	1.5113	(8,253.56)	(8,160.89)	0.0000	4.3300	(917.1998)	0.0000	2.9782	(6.2376)	0.0000	3	(3.2595)	01/06/2025
603225.SH	12/20/2024	SDB3260123600	(15,300.00)	1.5113	(23,385.09)	(23,122.52)	0.0000	4.3300	(917.1998)	0.0000	8.4381	(17.6733)	0.0000	3	(9.2352)	01/06/2025
603225.SH	12/20/2024	SDB3260123600	(3,200.00)	1.5113	(4,891.00)	(4,836.08)	0.0000	4.3300	(917.1998)	0.0000	1.7648	(3.6964)	0.0000	3	(1.9315)	01/06/2025
603225.SH	12/20/2024	SDB3260123600	(7,000.00)	1.5113	(10,699.06)	(10,578.93)	0.0000	4.3300	(917.1998)	0.0000	3.8606	(8.0858)	0.0000	3	(4.2253)	01/06/2025
603225.SH	12/20/2024	SDB3260123600	(800.00)	1.5113	(1,222.75)	(1,209.02)	0.0000	4.3300	(917.1998)	0.0000	0.4412	(0.9241)	0.0000	3	(0.4829)	01/06/2025
603225.SH	12/20/2024	SDB3260123600	(200.00)	1.5113	(305.69)	(302.26)	0.0000	4.3300	(917.1998)	0.0000	0.1103	(0.2310)	0.0000	3	(0.1207)	01/06/2025
603225.SH	12/20/2024	SDB3260123600	(900.00)	1.5113	(1,375.59)	(1,360.15)	0.0000	4.3300	(917.1998)	0.0000	0.4964	(1.0396)	0.0000	3	(0.5432)	01/06/2025
603225.SH	12/20/2024	SDB3260123600	(1,700.00)	1.5113	(2,598.34)	(2,569.17)	0.0000	4.3300	(917.1998)	0.0000	0.9376	(1.9637)	0.0000	3	(1.0261)	01/06/2025
603225.SH	12/20/2024	SDB3260123600	(1,100.00)	1.5113	(1,681.28)	(1,662.40)	0.0000	4.3300	(917.1998)	0.0000	0.6067	(1.2706)	0.0000	3	(0.6640)	01/06/2025
603225.SH	12/20/2024	SDB3260123600	(3,800.00)	1.5113	(5,808.06)	(5,742.85)	0.0000	4.3300	(917.1998)	0.0000	2.0957	(4.3894)	0.0000	3	(2.2937)	01/06/2025
603225.SH	12/20/2024	SDB3260123600	(200.00)	1.5113	(305.69)	(302.26)	0.0000	4.3300	(917.1998)	0.0000	0.1103	(0.2310)	0.0000	3	(0.1207)	01/06/2025
603225.SH	12/20/2024	SDB3260123600	(600.00)	1.5113	(917.06)	(906.77)	0.0000	4.3300	(917.1998)	0.0000	0.3309	(0.6931)	0.0000	3	(0.3622)	01/06/2025
603225.SH	12/20/2024	SDB3260123600	(6,400.00)	1.5113	(9,782.00)	(9,672.17)	0.0000	4.3300	(917.1998)	0.0000	3.5297	(7.3928)	0.0000	3	(3.8631)	01/06/2025
603225.SH	12/20/2024	SDB3260123600	(4,200.00)	1.5113	(6,419.44)	(6,347.36)	0.0000	4.3300	(917.1998)	0.0000	2.3163	(4.8515)	0.0000	3	(2.5352)	01/06/2025
603225.SH	12/20/2024	SDB3260123600	(8,000.00)	1.5113	(12,227.50)	(12,090.21)	0.0000	4.3300	(917.1998)	0.0000	4.4121	(9.2409)	0.0000	3	(4.8289)	01/06/2025
603225.SH	12/20/2024	SDB3260123600	(59,500.00)	1.5113	(90,942.00)	(89,920.92)	0.0000	4.3300	(917.1998)	0.0000	32.8149	(68.7295)	0.0000	3	(35.9146)	01/06/2025
603225.SH	12/20/2024	SDB3260123600	(25,300.00)	1.5113	(38,669.46)	(38,235.28)	0.0000	4.3300	(917.1998)	0.0000	13.9532	(29.2245)	0.0000	3	(15.2713)	01/06/2025
603225.SH	12/20/2024	SDB3260123600	(1,600.00)	1.5113	(2,445.50)	(2,418.04)	0.0000	4.3300	(917.1998)	0.0000	0.8824	(1.8482)	0.0000	3	(0.9658)	01/06/2025
603225.SH	12/20/2024	SDB3260123600	(10,300.00)	1.5113	(15,742.90)	(15,566.14)	0.0000	4.3300	(917.1998)	0.0000	5.6806	(11.8977)	0.0000	3	(6.2172)	01/06/2025
603225.SH	12/20/2024	SDB3260123600	(9,300.00)	1.5113	(14,214.46)	(14,054.87)	0.0000	4.3300	(917.1998)	0.0000	5.1291	(10.7426)	0.0000	3	(5.6135)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
XIN FENG MING GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603225.SH	12/20/2024	SDB3260123600	(8,300.00)	1.5113	(12,686.03)	(12,543.59)	0.0000	4.3300	(917.1998)	0.0000	4.5775	(9.5875)	0.0000	3	(5.0099)	01/06/2025
603225.SH	12/20/2024	SDB3260123600	(14,900.00)	1.5113	(22,773.71)	(22,518.01)	0.0000	4.3300	(917.1998)	0.0000	8.2175	(17.2113)	0.0000	3	(8.9937)	01/06/2025
603225.SH	12/20/2024	SDB3260123600	(400.00)	1.5113	(611.37)	(604.51)	0.0000	4.3300	(917.1998)	0.0000	0.2206	(0.4620)	0.0000	3	(0.2414)	01/06/2025
603225.SH	12/20/2024	SDB3260123600	(3,000.00)	1.5113	(4,585.31)	(4,533.83)	0.0000	4.3300	(917.1998)	0.0000	1.6545	(3.4654)	0.0000	3	(1.8108)	01/06/2025
603225.SH	12/20/2024	SDB3260123600	(2,900.00)	1.5113	(4,432.47)	(4,382.70)	0.0000	4.3300	(917.1998)	0.0000	1.5994	(3.3498)	0.0000	3	(1.7505)	01/06/2025
603225.SH	12/20/2024	SDB3260123600	(600.00)	1.5113	(917.06)	(906.77)	0.0000	4.3300	(917.1998)	0.0000	0.3309	(0.6931)	0.0000	3	(0.3622)	01/06/2025
603225.SH	12/20/2024	SDB3260123600	(1,200.00)	1.5113	(1,834.12)	(1,813.53)	0.0000	4.3300	(917.1998)	0.0000	0.6618	(1.3861)	0.0000	3	(0.7243)	01/06/2025
603225.SH	12/20/2024	SDB3260123600	(400.00)	1.5113	(611.37)	(604.51)	0.0000	4.3300	(917.1998)	0.0000	0.2206	(0.4620)	0.0000	3	(0.2414)	01/06/2025
603225.SH	12/20/2024	SDB3260123600	(3,400.00)	1.5113	(5,196.69)	(5,138.34)	0.0000	4.3300	(917.1998)	0.0000	1.8751	(3.9274)	0.0000	3	(2.0523)	01/06/2025
603225.SH	12/20/2024	SDB3260123600	(2,800.00)	1.5113	(4,279.62)	(4,231.57)	0.0000	4.3300	(917.1998)	0.0000	1.5442	(3.2343)	0.0000	3	(1.6901)	01/06/2025
603225.SH	12/20/2024	SDB3260123600	(3,000.00)	1.5113	(4,585.31)	(4,533.83)	0.0000	4.3300	(917.1998)	0.0000	1.6545	(3.4654)	0.0000	3	(1.8108)	01/06/2025
603225.SH	12/20/2024	SDB3260123600	(1,300.00)	1.5113	(1,986.97)	(1,964.66)	0.0000	4.3300	(917.1998)	0.0000	0.7170	(1.5017)	0.0000	3	(0.7847)	01/06/2025
603225.SH	12/20/2024	SDB3260123600	(700.00)	1.5113	(1,069.91)	(1,057.89)	0.0000	4.3300	(917.1998)	0.0000	0.3861	(0.8086)	0.0000	3	(0.4225)	01/06/2025
603225.SH	12/20/2024	SDB3260123600	(3,000.00)	1.5113	(4,585.31)	(4,533.83)	0.0000	4.3300	(917.1998)	0.0000	1.6545	(3.4654)	0.0000	3	(1.8108)	01/06/2025
603225.SH	12/20/2024	SDB3260123600	(2,000.00)	1.5113	(3,056.87)	(3,022.55)	0.0000	4.3300	(917.1998)	0.0000	1.1030	(2.3102)	0.0000	3	(1.2072)	01/06/2025
603225.SH	12/20/2024	SDB3260123600	(3,000.00)	1.5113	(4,585.31)	(4,533.83)	0.0000	4.3300	(917.1998)	0.0000	1.6545	(3.4654)	0.0000	3	(1.8108)	01/06/2025
603225.SH	12/20/2024	SDB3260123600	(600.00)	1.5113	(917.06)	(906.77)	0.0000	4.3300	(917.1998)	0.0000	0.3309	(0.6931)	0.0000	3	(0.3622)	01/06/2025
603225.SH	12/20/2024	SDB3260123600	(2,400.00)	1.5113	(3,668.25)	(3,627.06)	0.0000	4.3300	(917.1998)	0.0000	1.3236	(2.7723)	0.0000	3	(1.4487)	01/06/2025
603225.SH	12/20/2024	SDB3260123600	(1,000.00)	1.5113	(1,528.44)	(1,511.28)	0.0000	4.3300	(917.1998)	0.0000	0.5515	(1.1551)	0.0000	3	(0.6036)	01/06/2025
603225.SH	12/19/2024	SDB3260123600	(3,000.00)	1.5287	(4,529.08)	(4,586.03)	0.0000	4.5800	(917.1998)	0.0000	0.5762	(1.1684)	0.0000	1	(0.5922)	01/06/2025
603225.SH	12/19/2024	SDB3260123600	(5,500.00)	1.5287	(8,300.04)	(8,407.72)	0.0000	4.5800	(917.1998)	0.0000	1.0560	(2.1421)	0.0000	1	(1.0861)	01/06/2025
603225.SH	12/19/2024	SDB3260123600	(5,400.00)	1.5287	(8,253.56)	(8,254.85)	0.0000	4.5800	(917.1998)	0.0000	1.0500	(2.1032)	0.0000	1	(1.0531)	01/06/2025
603225.SH	12/19/2024	SDB3260123600	(15,300.00)	1.5287	(23,385.09)	(23,388.74)	0.0000	4.5800	(917.1998)	0.0000	2.9751	(5.9589)	0.0000	1	(2.9838)	01/06/2025
603225.SH	12/19/2024	SDB3260123600	(3,200.00)	1.5287	(4,891.00)	(4,891.76)	0.0000	4.5800	(917.1998)	0.0000	0.6222	(1.2463)	0.0000	1	(0.6241)	01/06/2025
603225.SH	12/19/2024	SDB3260123600	(7,000.00)	1.5287	(10,699.06)	(10,700.73)	0.0000	4.5800	(917.1998)	0.0000	1.3612	(2.7263)	0.0000	1	(1.3652)	01/06/2025
603225.SH	12/19/2024	SDB3260123600	(800.00)	1.5287	(1,222.75)	(1,222.94)	0.0000	4.5800	(917.1998)	0.0000	0.1556	(0.3116)	0.0000	1	(0.1560)	01/06/2025
603225.SH	12/19/2024	SDB3260123600	(200.00)	1.5287	(305.69)	(305.74)	0.0000	4.5800	(917.1998)	0.0000	0.0389	(0.0779)	0.0000	1	(0.0390)	01/06/2025
603225.SH	12/19/2024	SDB3260123600	(900.00)	1.5287	(1,375.59)	(1,375.81)	0.0000	4.5800	(917.1998)	0.0000	0.1750	(0.3505)	0.0000	1	(0.1755)	01/06/2025
603225.SH	12/19/2024	SDB3260123600	(1,700.00)	1.5287	(2,598.34)	(2,598.75)	0.0000	4.5800	(917.1998)	0.0000	0.3306	(0.6621)	0.0000	1	(0.3315)	01/06/2025
603225.SH	12/19/2024	SDB3260123600	(1,100.00)	1.5287	(1,681.28)	(1,681.54)	0.0000	4.5800	(917.1998)	0.0000	0.2139	(0.4284)	0.0000	1	(0.2145)	01/06/2025
603225.SH	12/19/2024	SDB3260123600	(3,800.00)	1.5287	(5,808.06)	(5,808.97)	0.0000	4.5800	(917.1998)	0.0000	0.7389	(1.4800)	0.0000	1	(0.7411)	01/06/2025
603225.SH	12/19/2024	SDB3260123600	(200.00)	1.5287	(305.69)	(305.74)	0.0000	4.5800	(917.1998)	0.0000	0.0389	(0.0779)	0.0000	1	(0.0390)	01/06/2025
603225.SH	12/19/2024	SDB3260123600	(600.00)	1.5287	(917.06)	(917.21)	0.0000	4.5800	(917.1998)	0.0000	0.1167	(0.2337)	0.0000	1	(0.1170)	01/06/2025
603225.SH	12/19/2024	SDB3260123600	(6,400.00)	1.5287	(9,782.00)	(9,783.53)	0.0000	4.5800	(917.1998)	0.0000	1.2445	(2.4926)	0.0000	1	(1.2481)	01/06/2025
603225.SH	12/19/2024	SDB3260123600	(4,200.00)	1.5287	(6,419.44)	(6,420.44)	0.0000	4.5800	(917.1998)	0.0000	0.8167	(1.6358)	0.0000	1	(0.8191)	01/06/2025
603225.SH	12/19/2024	SDB3260123600	(8,000.00)	1.5287	(12,227.50)	(12,229.41)	0.0000	4.5800	(917.1998)	0.0000	1.5556	(3.1158)	0.0000	1	(1.5602)	01/06/2025
603225.SH	12/19/2024	SDB3260123600	(59,500.00)	1.5287	(90,942.00)	(90,956.22)	0.0000	4.5800	(917.1998)	0.0000	11.5698	(23.1736)	0.0000	1	(11.6038)	01/06/2025
603225.SH	12/19/2024	SDB3260123600	(25,300.00)	1.5287	(38,669.46)	(38,675.50)	0.0000	4.5800	(917.1998)	0.0000	4.9196	(9.8537)	0.0000	1	(4.9340)	01/06/2025
603225.SH	12/19/2024	SDB3260123600	(1,600.00)	1.5287	(2,445.50)	(2,445.88)	0.0000	4.5800	(917.1998)	0.0000	0.3111	(0.6232)	0.0000	1	(0.3120)	01/06/2025
603225.SH	12/19/2024	SDB3260123600	(10,300.00)	1.5287	(15,742.90)	(15,745.36)	0.0000	4.5800	(917.1998)	0.0000	2.0028	(4.0116)	0.0000	1	(2.0087)	01/06/2025
603225.SH	12/19/2024	SDB3260123600	(9,300.00)	1.5287	(14,214.46)	(14,216.69)	0.0000	4.5800	(917.1998)	0.0000	1.8084	(3.6221)	0.0000	1	(1.8137)	01/06/2025
603225.SH	12/19/2024	SDB3260123600	(8,300.00)	1.5287	(12,686.03)	(12,688.01)	0.0000	4.5800	(917.1998)	0.0000	1.6139	(3.2326)	0.0000	1	(1.6187)	01/06/2025
603225.SH	12/19/2024	SDB3260123600	(14,900.00)	1.5287	(22,773.71)	(22,777.27)	0.0000	4.5800	(917.1998)	0.0000	2.8973	(5.8031)	0.0000	1	(2.9058)	01/06/2025
603225.SH	12/19/2024	SDB3260123600	(400.00)	1.5287	(611.37)	(611.47)	0.0000	4.5800	(917.1998)	0.0000	0.0778	(0.1558)	0.0000	1	(0.0780)	01/06/2025
603225.SH	12/19/2024	SDB3260123600	(3,000.00)	1.5287	(4,585.31)	(4,586.03)	0.0000	4.5800	(917.1998)	0.0000	0.5834	(1.1684)	0.0000	1	(0.5851)	01/06/2025
603225.SH	12/19/2024	SDB3260123600	(2,900.00)	1.5287	(4,432.47)	(4,433.16)	0.0000	4.5800	(917.1998)	0.0000	0.5639	(1.1295)	0.0000	1	(0.5656)	01/06/2025
603225.SH	12/19/2024	SDB3260123600	(600.00)	1.5287	(917.06)	(917.21)	0.0000	4.5800	(917.1998)	0.0000	0.1167	(0.2337)	0.0000	1	(0.1170)	01/06/2025
603225.SH	12/19/2024	SDB3260123600	(1,200.00)	1.5287	(1,834.12)	(1,834.41)	0.0000	4.5800	(917.1998)	0.0000	0.2333	(0.4674)	0.0000	1	(0.2340)	01/06/2025
603225.SH	12/19/2024	SDB3260123600	(400.00)	1.5287	(611.37)	(611.47)	0.0000	4.5800	(917.1998)	0.0000	0.0778	(0.1558)	0.0000	1	(0.0780)	01/06/2025
603225.SH	12/19/2024	SDB3260123600	(3,400.00)	1.5287	(5,196.69)	(5,197.50)	0.0000	4.5800	(917.1998)	0.0000	0.6611	(1.3242)	0.0000	1	(0.6631)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
XIN FENG MING GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603225.SH	12/19/2024	SDB3260123600	(2,800.00)	1.5287	(4,279.62)	(4,280.29)	0.0000	4.5800	(917.1998)	0.0000	0.5445	(1.0905)	0.0000	1	(0.5461)	01/06/2025
603225.SH	12/19/2024	SDB3260123600	(3,000.00)	1.5287	(4,585.31)	(4,586.03)	0.0000	4.5800	(917.1998)	0.0000	0.5834	(1.1684)	0.0000	1	(0.5851)	01/06/2025
603225.SH	12/19/2024	SDB3260123600	(1,300.00)	1.5287	(1,986.97)	(1,987.28)	0.0000	4.5800	(917.1998)	0.0000	0.2528	(0.5063)	0.0000	1	(0.2535)	01/06/2025
603225.SH	12/19/2024	SDB3260123600	(700.00)	1.5287	(1,069.91)	(1,070.07)	0.0000	4.5800	(917.1998)	0.0000	0.1361	(0.2726)	0.0000	1	(0.1365)	01/06/2025
603225.SH	12/19/2024	SDB3260123600	(3,000.00)	1.5287	(4,585.31)	(4,586.03)	0.0000	4.5800	(917.1998)	0.0000	0.5834	(1.1684)	0.0000	1	(0.5851)	01/06/2025
603225.SH	12/19/2024	SDB3260123600	(2,000.00)	1.5287	(3,056.87)	(3,057.35)	0.0000	4.5800	(917.1998)	0.0000	0.3889	(0.7789)	0.0000	1	(0.3900)	01/06/2025
603225.SH	12/19/2024	SDB3260123600	(3,000.00)	1.5287	(4,585.31)	(4,586.03)	0.0000	4.5800	(917.1998)	0.0000	0.5834	(1.1684)	0.0000	1	(0.5851)	01/06/2025
603225.SH	12/19/2024	SDB3260123600	(600.00)	1.5287	(917.06)	(917.21)	0.0000	4.5800	(917.1998)	0.0000	0.1167	(0.2337)	0.0000	1	(0.1170)	01/06/2025
603225.SH	12/19/2024	SDB3260123600	(2,400.00)	1.5287	(3,668.25)	(3,668.82)	0.0000	4.5800	(917.1998)	0.0000	0.4667	(0.9347)	0.0000	1	(0.4681)	01/06/2025
603225.SH	12/19/2024	SDB3260123600	(1,000.00)	1.5287	(1,528.44)	(1,528.68)	0.0000	4.5800	(917.1998)	0.0000	0.1945	(0.3895)	0.0000	1	(0.1950)	01/06/2025
603225.SH	12/18/2024	SDB3260123600	(3,000.00)	1.5174	(4,529.08)	(4,552.28)	0.0000	4.5800	(917.1998)	0.0000	0.5762	(1.1598)	0.0000	1	(0.5836)	01/06/2025
603225.SH	12/18/2024	SDB3260123600	(5,500.00)	1.5174	(8,300.04)	(8,345.85)	0.0000	4.5800	(917.1998)	0.0000	1.0560	(2.1263)	0.0000	1	(1.0704)	01/06/2025
603225.SH	12/18/2024	SDB3260123600	(5,400.00)	1.5174	(8,253.56)	(8,194.11)	0.0000	4.5800	(917.1998)	0.0000	1.0500	(2.0877)	0.0000	1	(1.0376)	01/06/2025
603225.SH	12/18/2024	SDB3260123600	(15,300.00)	1.5174	(23,385.09)	(23,216.65)	0.0000	4.5800	(917.1998)	0.0000	2.9751	(5.9151)	0.0000	1	(2.9400)	01/06/2025
603225.SH	12/18/2024	SDB3260123600	(3,200.00)	1.5174	(4,891.00)	(4,855.77)	0.0000	4.5800	(917.1998)	0.0000	0.6222	(1.2371)	0.0000	1	(0.6149)	01/06/2025
603225.SH	12/18/2024	SDB3260123600	(7,000.00)	1.5174	(10,699.06)	(10,622.00)	0.0000	4.5800	(917.1998)	0.0000	1.3612	(2.7062)	0.0000	1	(1.3451)	01/06/2025
603225.SH	12/18/2024	SDB3260123600	(800.00)	1.5174	(1,222.75)	(1,213.94)	0.0000	4.5800	(917.1998)	0.0000	0.1556	(0.3093)	0.0000	1	(0.1537)	01/06/2025
603225.SH	12/18/2024	SDB3260123600	(200.00)	1.5174	(305.69)	(303.49)	0.0000	4.5800	(917.1998)	0.0000	0.0389	(0.0773)	0.0000	1	(0.0384)	01/06/2025
603225.SH	12/18/2024	SDB3260123600	(900.00)	1.5174	(1,375.59)	(1,365.69)	0.0000	4.5800	(917.1998)	0.0000	0.1750	(0.3479)	0.0000	1	(0.1729)	01/06/2025
603225.SH	12/18/2024	SDB3260123600	(1,700.00)	1.5174	(2,598.34)	(2,579.63)	0.0000	4.5800	(917.1998)	0.0000	0.3306	(0.6572)	0.0000	1	(0.3267)	01/06/2025
603225.SH	12/18/2024	SDB3260123600	(1,100.00)	1.5174	(1,681.28)	(1,669.17)	0.0000	4.5800	(917.1998)	0.0000	0.2139	(0.4253)	0.0000	1	(0.2114)	01/06/2025
603225.SH	12/18/2024	SDB3260123600	(3,800.00)	1.5174	(5,808.06)	(5,766.23)	0.0000	4.5800	(917.1998)	0.0000	0.7389	(1.4691)	0.0000	1	(0.7302)	01/06/2025
603225.SH	12/18/2024	SDB3260123600	(200.00)	1.5174	(305.69)	(303.49)	0.0000	4.5800	(917.1998)	0.0000	0.0389	(0.0773)	0.0000	1	(0.0384)	01/06/2025
603225.SH	12/18/2024	SDB3260123600	(600.00)	1.5174	(917.06)	(910.46)	0.0000	4.5800	(917.1998)	0.0000	0.1167	(0.2320)	0.0000	1	(0.1153)	01/06/2025
603225.SH	12/18/2024	SDB3260123600	(6,400.00)	1.5174	(9,782.00)	(9,711.54)	0.0000	4.5800	(917.1998)	0.0000	1.2445	(2.4743)	0.0000	1	(1.2298)	01/06/2025
603225.SH	12/18/2024	SDB3260123600	(4,200.00)	1.5174	(6,419.44)	(6,373.20)	0.0000	4.5800	(917.1998)	0.0000	0.8167	(1.6237)	0.0000	1	(0.8071)	01/06/2025
603225.SH	12/18/2024	SDB3260123600	(8,000.00)	1.5174	(12,227.50)	(12,139.42)	0.0000	4.5800	(917.1998)	0.0000	1.5556	(3.0929)	0.0000	1	(1.5372)	01/06/2025
603225.SH	12/18/2024	SDB3260123600	(59,500.00)	1.5174	(90,942.00)	(90,286.97)	0.0000	4.5800	(917.1998)	0.0000	11.5698	(23.0031)	0.0000	1	(11.4333)	01/06/2025
603225.SH	12/18/2024	SDB3260123600	(25,300.00)	1.5174	(38,669.46)	(38,390.93)	0.0000	4.5800	(917.1998)	0.0000	4.9196	(9.7812)	0.0000	1	(4.8615)	01/06/2025
603225.SH	12/18/2024	SDB3260123600	(1,600.00)	1.5174	(2,445.50)	(2,427.88)	0.0000	4.5800	(917.1998)	0.0000	0.3111	(0.6186)	0.0000	1	(0.3074)	01/06/2025
603225.SH	12/18/2024	SDB3260123600	(10,300.00)	1.5174	(15,742.90)	(15,629.51)	0.0000	4.5800	(917.1998)	0.0000	2.0028	(3.9821)	0.0000	1	(1.9792)	01/06/2025
603225.SH	12/18/2024	SDB3260123600	(9,300.00)	1.5174	(14,214.46)	(14,112.08)	0.0000	4.5800	(917.1998)	0.0000	1.8084	(3.5954)	0.0000	1	(1.7870)	01/06/2025
603225.SH	12/18/2024	SDB3260123600	(8,300.00)	1.5174	(12,686.03)	(12,594.65)	0.0000	4.5800	(917.1998)	0.0000	1.6139	(3.2088)	0.0000	1	(1.5949)	01/06/2025
603225.SH	12/18/2024	SDB3260123600	(14,900.00)	1.5174	(22,773.71)	(22,609.68)	0.0000	4.5800	(917.1998)	0.0000	2.8973	(5.7604)	0.0000	1	(2.8631)	01/06/2025
603225.SH	12/18/2024	SDB3260123600	(400.00)	1.5174	(611.37)	(606.97)	0.0000	4.5800	(917.1998)	0.0000	0.0778	(0.1546)	0.0000	1	(0.0769)	01/06/2025
603225.SH	12/18/2024	SDB3260123600	(3,000.00)	1.5174	(4,585.31)	(4,552.28)	0.0000	4.5800	(917.1998)	0.0000	0.5834	(1.1598)	0.0000	1	(0.5765)	01/06/2025
603225.SH	12/18/2024	SDB3260123600	(2,900.00)	1.5174	(4,432.47)	(4,400.54)	0.0000	4.5800	(917.1998)	0.0000	0.5639	(1.1212)	0.0000	1	(0.5573)	01/06/2025
603225.SH	12/18/2024	SDB3260123600	(600.00)	1.5174	(917.06)	(910.46)	0.0000	4.5800	(917.1998)	0.0000	0.1167	(0.2320)	0.0000	1	(0.1153)	01/06/2025
603225.SH	12/18/2024	SDB3260123600	(1,200.00)	1.5174	(1,834.12)	(1,820.91)	0.0000	4.5800	(917.1998)	0.0000	0.2333	(0.4639)	0.0000	1	(0.2306)	01/06/2025
603225.SH	12/18/2024	SDB3260123600	(400.00)	1.5174	(611.37)	(606.97)	0.0000	4.5800	(917.1998)	0.0000	0.0778	(0.1546)	0.0000	1	(0.0769)	01/06/2025
603225.SH	12/18/2024	SDB3260123600	(3,400.00)	1.5174	(5,196.69)	(5,159.26)	0.0000	4.5800	(917.1998)	0.0000	0.6611	(1.3145)	0.0000	1	(0.6533)	01/06/2025
603225.SH	12/18/2024	SDB3260123600	(2,800.00)	1.5174	(4,279.62)	(4,248.80)	0.0000	4.5800	(917.1998)	0.0000	0.5445	(1.0825)	0.0000	1	(0.5380)	01/06/2025
603225.SH	12/18/2024	SDB3260123600	(3,000.00)	1.5174	(4,585.31)	(4,552.28)	0.0000	4.5800	(917.1998)	0.0000	0.5834	(1.1598)	0.0000	1	(0.5765)	01/06/2025
603225.SH	12/18/2024	SDB3260123600	(1,300.00)	1.5174	(1,986.97)	(1,972.66)	0.0000	4.5800	(917.1998)	0.0000	0.2528	(0.5026)	0.0000	1	(0.2498)	01/06/2025
603225.SH	12/18/2024	SDB3260123600	(700.00)	1.5174	(1,069.91)	(1,062.20)	0.0000	4.5800	(917.1998)	0.0000	0.1361	(0.2706)	0.0000	1	(0.1345)	01/06/2025
603225.SH	12/18/2024	SDB3260123600	(3,000.00)	1.5174	(4,585.31)	(4,552.28)	0.0000	4.5800	(917.1998)	0.0000	0.5834	(1.1598)	0.0000	1	(0.5765)	01/06/2025
603225.SH	12/18/2024	SDB3260123600	(2,000.00)	1.5174	(3,056.87)	(3,034.86)	0.0000	4.5800	(917.1998)	0.0000	0.3889	(0.7732)	0.0000	1	(0.3843)	01/06/2025
603225.SH	12/18/2024	SDB3260123600	(3,000.00)	1.5174	(4,585.31)	(4,552.28)	0.0000	4.5800	(917.1998)	0.0000	0.5834	(1.1598)	0.0000	1	(0.5765)	01/06/2025
603225.SH	12/18/2024	SDB3260123600	(600.00)	1.5174	(917.06)	(910.46)	0.0000	4.5800	(917.1998)	0.0000	0.1167	(0.2320)	0.0000	1	(0.1153)	01/06/2025
603225.SH	12/18/2024	SDB3260123600	(2,400.00)	1.5174	(3,668.25)	(3,641.83)	0.0000	4.5800	(917.1998)	0.0000	0.4667	(0.9279)	0.0000	1	(0.4612)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
XIN FENG MING GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603225.SH	12/18/2024	SDB3260123600	(1,000.00)	1.5174	(1,528.44)	(1,517.43)	0.0000	4.5800	(917.1998)	0.0000	0.1945	(0.3866)	0.0000	1	(0.1922)	01/06/2025
603225.SH	12/17/2024	SDB3260123600	(3,000.00)	1.5607	(4,529.08)	(4,681.98)	0.0000	4.5800	(917.1998)	0.0000	0.5762	(1.1929)	0.0000	1	(0.6167)	01/06/2025
603225.SH	12/17/2024	SDB3260123600	(5,500.00)	1.5607	(8,300.04)	(8,583.64)	0.0000	4.5800	(917.1998)	0.0000	1.0560	(2.1869)	0.0000	1	(1.1310)	01/06/2025
603225.SH	12/17/2024	SDB3260123600	(5,400.00)	1.5607	(8,253.56)	(8,427.57)	0.0000	4.5800	(917.1998)	0.0000	1.0500	(2.1472)	0.0000	1	(1.0971)	01/06/2025
603225.SH	12/17/2024	SDB3260123600	(15,300.00)	1.5607	(23,385.09)	(23,878.11)	0.0000	4.5800	(917.1998)	0.0000	2.9751	(6.0836)	0.0000	1	(3.1085)	01/06/2025
603225.SH	12/17/2024	SDB3260123600	(3,200.00)	1.5607	(4,891.00)	(4,994.12)	0.0000	4.5800	(917.1998)	0.0000	0.6222	(1.2724)	0.0000	1	(0.6501)	01/06/2025
603225.SH	12/17/2024	SDB3260123600	(7,000.00)	1.5607	(10,699.06)	(10,924.63)	0.0000	4.5800	(917.1998)	0.0000	1.3612	(2.7834)	0.0000	1	(1.4222)	01/06/2025
603225.SH	12/17/2024	SDB3260123600	(800.00)	1.5607	(1,222.75)	(1,248.53)	0.0000	4.5800	(917.1998)	0.0000	0.1556	(0.3181)	0.0000	1	(0.1625)	01/06/2025
603225.SH	12/17/2024	SDB3260123600	(200.00)	1.5607	(305.69)	(312.13)	0.0000	4.5800	(917.1998)	0.0000	0.0389	(0.0795)	0.0000	1	(0.0406)	01/06/2025
603225.SH	12/17/2024	SDB3260123600	(900.00)	1.5607	(1,375.59)	(1,404.59)	0.0000	4.5800	(917.1998)	0.0000	0.1750	(0.3579)	0.0000	1	(0.1829)	01/06/2025
603225.SH	12/17/2024	SDB3260123600	(1,700.00)	1.5607	(2,598.34)	(2,653.12)	0.0000	4.5800	(917.1998)	0.0000	0.3306	(0.6760)	0.0000	1	(0.3454)	01/06/2025
603225.SH	12/17/2024	SDB3260123600	(1,100.00)	1.5607	(1,681.28)	(1,716.73)	0.0000	4.5800	(917.1998)	0.0000	0.2139	(0.4374)	0.0000	1	(0.2235)	01/06/2025
603225.SH	12/17/2024	SDB3260123600	(3,800.00)	1.5607	(5,808.06)	(5,930.51)	0.0000	4.5800	(917.1998)	0.0000	0.7389	(1.5110)	0.0000	1	(0.7720)	01/06/2025
603225.SH	12/17/2024	SDB3260123600	(200.00)	1.5607	(305.69)	(312.13)	0.0000	4.5800	(917.1998)	0.0000	0.0389	(0.0795)	0.0000	1	(0.0406)	01/06/2025
603225.SH	12/17/2024	SDB3260123600	(600.00)	1.5607	(917.06)	(936.40)	0.0000	4.5800	(917.1998)	0.0000	0.1167	(0.2386)	0.0000	1	(0.1219)	01/06/2025
603225.SH	12/17/2024	SDB3260123600	(6,400.00)	1.5607	(9,782.00)	(9,988.23)	0.0000	4.5800	(917.1998)	0.0000	1.2445	(2.5448)	0.0000	1	(1.3003)	01/06/2025
603225.SH	12/17/2024	SDB3260123600	(4,200.00)	1.5607	(6,419.44)	(6,554.78)	0.0000	4.5800	(917.1998)	0.0000	0.8167	(1.6700)	0.0000	1	(0.8533)	01/06/2025
603225.SH	12/17/2024	SDB3260123600	(8,000.00)	1.5607	(12,227.50)	(12,485.29)	0.0000	4.5800	(917.1998)	0.0000	1.5556	(3.1810)	0.0000	1	(1.6254)	01/06/2025
603225.SH	12/17/2024	SDB3260123600	(59,500.00)	1.5607	(90,942.00)	(92,859.33)	0.0000	4.5800	(917.1998)	0.0000	11.5698	(23.6585)	0.0000	1	(12.0886)	01/06/2025
603225.SH	12/17/2024	SDB3260123600	(25,300.00)	1.5607	(38,669.46)	(39,484.72)	0.0000	4.5800	(917.1998)	0.0000	4.9196	(10.0598)	0.0000	1	(5.1402)	01/06/2025
603225.SH	12/17/2024	SDB3260123600	(1,600.00)	1.5607	(2,445.50)	(2,497.06)	0.0000	4.5800	(917.1998)	0.0000	0.3111	(0.6362)	0.0000	1	(0.3251)	01/06/2025
603225.SH	12/17/2024	SDB3260123600	(10,300.00)	1.5607	(15,742.90)	(16,074.81)	0.0000	4.5800	(917.1998)	0.0000	2.0028	(4.0955)	0.0000	1	(2.0927)	01/06/2025
603225.SH	12/17/2024	SDB3260123600	(9,300.00)	1.5607	(14,214.46)	(14,514.15)	0.0000	4.5800	(917.1998)	0.0000	1.8084	(3.6979)	0.0000	1	(1.8895)	01/06/2025
603225.SH	12/17/2024	SDB3260123600	(8,300.00)	1.5607	(12,686.03)	(12,953.49)	0.0000	4.5800	(917.1998)	0.0000	1.6139	(3.3003)	0.0000	1	(1.6863)	01/06/2025
603225.SH	12/17/2024	SDB3260123600	(14,900.00)	1.5607	(22,773.71)	(23,253.85)	0.0000	4.5800	(917.1998)	0.0000	2.8973	(5.9246)	0.0000	1	(3.0272)	01/06/2025
603225.SH	12/17/2024	SDB3260123600	(400.00)	1.5607	(611.37)	(624.26)	0.0000	4.5800	(917.1998)	0.0000	0.0778	(0.1590)	0.0000	1	(0.0813)	01/06/2025
603225.SH	12/17/2024	SDB3260123600	(3,000.00)	1.5607	(4,585.31)	(4,681.98)	0.0000	4.5800	(917.1998)	0.0000	0.5834	(1.1929)	0.0000	1	(0.6095)	01/06/2025
603225.SH	12/17/2024	SDB3260123600	(2,900.00)	1.5607	(4,432.47)	(4,525.92)	0.0000	4.5800	(917.1998)	0.0000	0.5639	(1.1531)	0.0000	1	(0.5892)	01/06/2025
603225.SH	12/17/2024	SDB3260123600	(600.00)	1.5607	(917.06)	(936.40)	0.0000	4.5800	(917.1998)	0.0000	0.1167	(0.2386)	0.0000	1	(0.1219)	01/06/2025
603225.SH	12/17/2024	SDB3260123600	(1,200.00)	1.5607	(1,834.12)	(1,872.79)	0.0000	4.5800	(917.1998)	0.0000	0.2333	(0.4771)	0.0000	1	(0.2438)	01/06/2025
603225.SH	12/17/2024	SDB3260123600	(400.00)	1.5607	(611.37)	(624.26)	0.0000	4.5800	(917.1998)	0.0000	0.0778	(0.1590)	0.0000	1	(0.0813)	01/06/2025
603225.SH	12/17/2024	SDB3260123600	(3,400.00)	1.5607	(5,196.69)	(5,306.25)	0.0000	4.5800	(917.1998)	0.0000	0.6611	(1.3519)	0.0000	1	(0.6908)	01/06/2025
603225.SH	12/17/2024	SDB3260123600	(2,800.00)	1.5607	(4,279.62)	(4,369.85)	0.0000	4.5800	(917.1998)	0.0000	0.5445	(1.1133)	0.0000	1	(0.5689)	01/06/2025
603225.SH	12/17/2024	SDB3260123600	(3,000.00)	1.5607	(4,585.31)	(4,681.98)	0.0000	4.5800	(917.1998)	0.0000	0.5834	(1.1929)	0.0000	1	(0.6095)	01/06/2025
603225.SH	12/17/2024	SDB3260123600	(1,300.00)	1.5607	(1,986.97)	(2,028.86)	0.0000	4.5800	(917.1998)	0.0000	0.2528	(0.5169)	0.0000	1	(0.2641)	01/06/2025
603225.SH	12/17/2024	SDB3260123600	(700.00)	1.5607	(1,069.91)	(1,092.46)	0.0000	4.5800	(917.1998)	0.0000	0.1361	(0.2783)	0.0000	1	(0.1422)	01/06/2025
603225.SH	12/17/2024	SDB3260123600	(3,000.00)	1.5607	(4,585.31)	(4,681.98)	0.0000	4.5800	(917.1998)	0.0000	0.5834	(1.1929)	0.0000	1	(0.6095)	01/06/2025
603225.SH	12/17/2024	SDB3260123600	(2,000.00)	1.5607	(3,056.87)	(3,121.32)	0.0000	4.5800	(917.1998)	0.0000	0.3889	(0.7952)	0.0000	1	(0.4063)	01/06/2025
603225.SH	12/17/2024	SDB3260123600	(3,000.00)	1.5607	(4,585.31)	(4,681.98)	0.0000	4.5800	(917.1998)	0.0000	0.5834	(1.1929)	0.0000	1	(0.6095)	01/06/2025
603225.SH	12/17/2024	SDB3260123600	(600.00)	1.5607	(917.06)	(936.40)	0.0000	4.5800	(917.1998)	0.0000	0.1167	(0.2386)	0.0000	1	(0.1219)	01/06/2025
603225.SH	12/17/2024	SDB3260123600	(2,400.00)	1.5607	(3,668.25)	(3,745.59)	0.0000	4.5800	(917.1998)	0.0000	0.4667	(0.9543)	0.0000	1	(0.4876)	01/06/2025
603225.SH	12/17/2024	SDB3260123600	(1,000.00)	1.5607	(1,528.44)	(1,560.66)	0.0000	4.5800	(917.1998)	0.0000	0.1945	(0.3976)	0.0000	1	(0.2032)	01/06/2025
603225.SH	12/16/2024	SDB3260123600	(3,000.00)	1.5572	(4,529.08)	(4,671.58)	0.0000	4.5800	(917.1998)	0.0000	0.5762	(1.1902)	0.0000	1	(0.6140)	01/06/2025
603225.SH	12/16/2024	SDB3260123600	(5,500.00)	1.5572	(8,300.04)	(8,564.56)	0.0000	4.5800	(917.1998)	0.0000	1.0560	(2.1821)	0.0000	1	(1.1261)	01/06/2025
603225.SH	12/16/2024	SDB3260123600	(5,400.00)	1.5572	(8,253.56)	(8,408.84)	0.0000	4.5800	(917.1998)	0.0000	1.0500	(2.1424)	0.0000	1	(1.0923)	01/06/2025
603225.SH	12/16/2024	SDB3260123600	(15,300.00)	1.5572	(23,385.09)	(23,825.04)	0.0000	4.5800	(917.1998)	0.0000	2.9751	(6.0701)	0.0000	1	(3.0950)	01/06/2025
603225.SH	12/16/2024	SDB3260123600	(3,200.00)	1.5572	(4,891.00)	(4,983.01)	0.0000	4.5800	(917.1998)	0.0000	0.6222	(1.2696)	0.0000	1	(0.6473)	01/06/2025
603225.SH	12/16/2024	SDB3260123600	(7,000.00)	1.5572	(10,699.06)	(10,900.34)	0.0000	4.5800	(917.1998)	0.0000	1.3612	(2.7772)	0.0000	1	(1.4160)	01/06/2025
603225.SH	12/16/2024	SDB3260123600	(800.00)	1.5572	(1,222.75)	(1,245.75)	0.0000	4.5800	(917.1998)	0.0000	0.1556	(0.3174)	0.0000	1	(0.1618)	01/06/2025
603225.SH	12/16/2024	SDB3260123600	(200.00)	1.5572	(305.69)	(311.44)	0.0000	4.5800	(917.1998)	0.0000	0.0389	(0.0793)	0.0000	1	(0.0405)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
XIN FENG MING GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603225.SH	12/16/2024	SDB3260123600	(900.00)	1.5572	(1,375.59)	(1,401.47)	0.0000	4.5800	(917.1998)	0.0000	0.1750	(0.3571)	0.0000	1	(0.1821)	01/06/2025
603225.SH	12/16/2024	SDB3260123600	(1,700.00)	1.5572	(2,598.34)	(2,647.23)	0.0000	4.5800	(917.1998)	0.0000	0.3306	(0.6745)	0.0000	1	(0.3439)	01/06/2025
603225.SH	12/16/2024	SDB3260123600	(1,100.00)	1.5572	(1,681.28)	(1,712.91)	0.0000	4.5800	(917.1998)	0.0000	0.2139	(0.4364)	0.0000	1	(0.2225)	01/06/2025
603225.SH	12/16/2024	SDB3260123600	(3,800.00)	1.5572	(5,808.06)	(5,917.33)	0.0000	4.5800	(917.1998)	0.0000	0.7389	(1.5076)	0.0000	1	(0.7687)	01/06/2025
603225.SH	12/16/2024	SDB3260123600	(200.00)	1.5572	(305.69)	(311.44)	0.0000	4.5800	(917.1998)	0.0000	0.0389	(0.0793)	0.0000	1	(0.0405)	01/06/2025
603225.SH	12/16/2024	SDB3260123600	(600.00)	1.5572	(917.06)	(934.32)	0.0000	4.5800	(917.1998)	0.0000	0.1167	(0.2380)	0.0000	1	(0.1214)	01/06/2025
603225.SH	12/16/2024	SDB3260123600	(6,400.00)	1.5572	(9,782.00)	(9,966.03)	0.0000	4.5800	(917.1998)	0.0000	1.2445	(2.5391)	0.0000	1	(1.2946)	01/06/2025
603225.SH	12/16/2024	SDB3260123600	(4,200.00)	1.5572	(6,419.44)	(6,540.21)	0.0000	4.5800	(917.1998)	0.0000	0.8167	(1.6663)	0.0000	1	(0.8496)	01/06/2025
603225.SH	12/16/2024	SDB3260123600	(8,000.00)	1.5572	(12,227.50)	(12,457.54)	0.0000	4.5800	(917.1998)	0.0000	1.5556	(3.1739)	0.0000	1	(1.6183)	01/06/2025
603225.SH	12/16/2024	SDB3260123600	(59,500.00)	1.5572	(90,942.00)	(92,652.92)	0.0000	4.5800	(917.1998)	0.0000	11.5698	(23.6059)	0.0000	1	(12.0361)	01/06/2025
603225.SH	12/16/2024	SDB3260123600	(25,300.00)	1.5572	(38,669.46)	(39,396.96)	0.0000	4.5800	(917.1998)	0.0000	4.9196	(10.0375)	0.0000	1	(5.1179)	01/06/2025
603225.SH	12/16/2024	SDB3260123600	(1,600.00)	1.5572	(2,445.50)	(2,491.51)	0.0000	4.5800	(917.1998)	0.0000	0.3111	(0.6348)	0.0000	1	(0.3237)	01/06/2025
603225.SH	12/16/2024	SDB3260123600	(10,300.00)	1.5572	(15,742.90)	(16,039.08)	0.0000	4.5800	(917.1998)	0.0000	2.0028	(4.0864)	0.0000	1	(2.0836)	01/06/2025
603225.SH	12/16/2024	SDB3260123600	(9,300.00)	1.5572	(14,214.46)	(14,481.89)	0.0000	4.5800	(917.1998)	0.0000	1.8084	(3.6997)	0.0000	1	(1.8813)	01/06/2025
603225.SH	12/16/2024	SDB3260123600	(8,300.00)	1.5572	(12,686.03)	(12,924.69)	0.0000	4.5800	(917.1998)	0.0000	1.6139	(3.2929)	0.0000	1	(1.6790)	01/06/2025
603225.SH	12/16/2024	SDB3260123600	(14,900.00)	1.5572	(22,773.71)	(23,202.16)	0.0000	4.5800	(917.1998)	0.0000	2.8973	(5.9114)	0.0000	1	(3.0141)	01/06/2025
603225.SH	12/16/2024	SDB3260123600	(400.00)	1.5572	(611.37)	(622.88)	0.0000	4.5800	(917.1998)	0.0000	0.0778	(0.1587)	0.0000	1	(0.0809)	01/06/2025
603225.SH	12/16/2024	SDB3260123600	(3,000.00)	1.5572	(4,585.31)	(4,671.58)	0.0000	4.5800	(917.1998)	0.0000	0.5834	(1.1902)	0.0000	1	(0.6069)	01/06/2025
603225.SH	12/16/2024	SDB3260123600	(2,900.00)	1.5572	(4,432.47)	(4,515.86)	0.0000	4.5800	(917.1998)	0.0000	0.5639	(1.1505)	0.0000	1	(0.5866)	01/06/2025
603225.SH	12/16/2024	SDB3260123600	(600.00)	1.5572	(917.06)	(934.32)	0.0000	4.5800	(917.1998)	0.0000	0.1167	(0.2380)	0.0000	1	(0.1214)	01/06/2025
603225.SH	12/16/2024	SDB3260123600	(1,200.00)	1.5572	(1,834.12)	(1,868.63)	0.0000	4.5800	(917.1998)	0.0000	0.2333	(0.4761)	0.0000	1	(0.2427)	01/06/2025
603225.SH	12/16/2024	SDB3260123600	(400.00)	1.5572	(611.37)	(622.88)	0.0000	4.5800	(917.1998)	0.0000	0.0778	(0.1587)	0.0000	1	(0.0809)	01/06/2025
603225.SH	12/16/2024	SDB3260123600	(3,400.00)	1.5572	(5,196.69)	(5,294.45)	0.0000	4.5800	(917.1998)	0.0000	0.6611	(1.3489)	0.0000	1	(0.6878)	01/06/2025
603225.SH	12/16/2024	SDB3260123600	(2,800.00)	1.5572	(4,279.62)	(4,360.14)	0.0000	4.5800	(917.1998)	0.0000	0.5445	(1.1109)	0.0000	1	(0.5664)	01/06/2025
603225.SH	12/16/2024	SDB3260123600	(3,000.00)	1.5572	(4,585.31)	(4,671.58)	0.0000	4.5800	(917.1998)	0.0000	0.5834	(1.1902)	0.0000	1	(0.6069)	01/06/2025
603225.SH	12/16/2024	SDB3260123600	(1,300.00)	1.5572	(1,986.97)	(2,024.35)	0.0000	4.5800	(917.1998)	0.0000	0.2528	(0.5158)	0.0000	1	(0.2630)	01/06/2025
603225.SH	12/16/2024	SDB3260123600	(700.00)	1.5572	(1,069.91)	(1,090.03)	0.0000	4.5800	(917.1998)	0.0000	0.1361	(0.2777)	0.0000	1	(0.1416)	01/06/2025
603225.SH	12/16/2024	SDB3260123600	(3,000.00)	1.5572	(4,585.31)	(4,671.58)	0.0000	4.5800	(917.1998)	0.0000	0.5834	(1.1902)	0.0000	1	(0.6069)	01/06/2025
603225.SH	12/16/2024	SDB3260123600	(2,000.00)	1.5572	(3,056.87)	(3,114.38)	0.0000	4.5800	(917.1998)	0.0000	0.3889	(0.7935)	0.0000	1	(0.4046)	01/06/2025
603225.SH	12/16/2024	SDB3260123600	(3,000.00)	1.5572	(4,585.31)	(4,671.58)	0.0000	4.5800	(917.1998)	0.0000	0.5834	(1.1902)	0.0000	1	(0.6069)	01/06/2025
603225.SH	12/16/2024	SDB3260123600	(600.00)	1.5572	(917.06)	(934.32)	0.0000	4.5800	(917.1998)	0.0000	0.1167	(0.2380)	0.0000	1	(0.1214)	01/06/2025
603225.SH	12/16/2024	SDB3260123600	(2,400.00)	1.5572	(3,668.25)	(3,737.26)	0.0000	4.5800	(917.1998)	0.0000	0.4667	(0.9522)	0.0000	1	(0.4855)	01/06/2025
603225.SH	12/16/2024	SDB3260123600	(1,000.00)	1.5572	(1,528.44)	(1,557.19)	0.0000	4.5800	(917.1998)	0.0000	0.1945	(0.3967)	0.0000	1	(0.2023)	01/06/2025
603225.SH	12/13/2024	SDB3260123600	(3,000.00)	1.5558	(4,529.08)	(4,667.47)	0.0000	4.5800	(917.1998)	0.0000	1.7286	(3.5675)	0.0000	3	(1.8389)	01/06/2025
603225.SH	12/13/2024	SDB3260123600	(5,500.00)	1.5558	(8,300.04)	(8,557.03)	0.0000	4.5800	(917.1998)	0.0000	3.1679	(6.5404)	0.0000	3	(3.3726)	01/06/2025
603225.SH	12/13/2024	SDB3260123600	(5,400.00)	1.5558	(8,253.56)	(8,401.45)	0.0000	4.5800	(917.1998)	0.0000	3.1501	(6.4215)	0.0000	3	(3.2714)	01/06/2025
603225.SH	12/13/2024	SDB3260123600	(15,300.00)	1.5558	(23,385.09)	(23,804.11)	0.0000	4.5800	(917.1998)	0.0000	8.9253	(18.1943)	0.0000	3	(9.2690)	01/06/2025
603225.SH	12/13/2024	SDB3260123600	(3,200.00)	1.5558	(4,891.00)	(4,978.64)	0.0000	4.5800	(917.1998)	0.0000	1.8667	(3.8053)	0.0000	3	(1.9386)	01/06/2025
603225.SH	12/13/2024	SDB3260123600	(7,000.00)	1.5558	(10,699.06)	(10,890.77)	0.0000	4.5800	(917.1998)	0.0000	4.0835	(8.3242)	0.0000	3	(4.2407)	01/06/2025
603225.SH	12/13/2024	SDB3260123600	(800.00)	1.5558	(1,222.75)	(1,244.66)	0.0000	4.5800	(917.1998)	0.0000	0.4667	(0.9513)	0.0000	3	(0.4847)	01/06/2025
603225.SH	12/13/2024	SDB3260123600	(200.00)	1.5558	(305.69)	(311.16)	0.0000	4.5800	(917.1998)	0.0000	0.1167	(0.2378)	0.0000	3	(0.1212)	01/06/2025
603225.SH	12/13/2024	SDB3260123600	(900.00)	1.5558	(1,375.59)	(1,400.24)	0.0000	4.5800	(917.1998)	0.0000	0.5250	(1.0703)	0.0000	3	(0.5452)	01/06/2025
603225.SH	12/13/2024	SDB3260123600	(1,700.00)	1.5558	(2,598.34)	(2,644.90)	0.0000	4.5800	(917.1998)	0.0000	0.9917	(2.0216)	0.0000	3	(1.0299)	01/06/2025
603225.SH	12/13/2024	SDB3260123600	(1,100.00)	1.5558	(1,681.28)	(1,711.41)	0.0000	4.5800	(917.1998)	0.0000	0.6417	(1.3081)	0.0000	3	(0.6664)	01/06/2025
603225.SH	12/13/2024	SDB3260123600	(3,800.00)	1.5558	(5,808.06)	(5,912.13)	0.0000	4.5800	(917.1998)	0.0000	2.2167	(4.5188)	0.0000	3	(2.3021)	01/06/2025
603225.SH	12/13/2024	SDB3260123600	(200.00)	1.5558	(305.69)	(311.16)	0.0000	4.5800	(917.1998)	0.0000	0.1167	(0.2378)	0.0000	3	(0.1212)	01/06/2025
603225.SH	12/13/2024	SDB3260123600	(600.00)	1.5558	(917.06)	(933.49)	0.0000	4.5800	(917.1998)	0.0000	0.3500	(0.7135)	0.0000	3	(0.3635)	01/06/2025
603225.SH	12/13/2024	SDB3260123600	(6,400.00)	1.5558	(9,782.00)	(9,957.27)	0.0000	4.5800	(917.1998)	0.0000	3.7335	(7.6107)	0.0000	3	(3.8772)	01/06/2025
603225.SH	12/13/2024	SDB3260123600	(4,200.00)	1.5558	(6,419.44)	(6,534.46)	0.0000	4.5800	(917.1998)	0.0000	2.4501	(4.9945)	0.0000	3	(2.5444)	01/06/2025
603225.SH	12/13/2024	SDB3260123600	(8,000.00)	1.5558	(12,227.50)	(12,446.59)	0.0000	4.5800	(917.1998)	0.0000	4.6668	(9.5133)	0.0000	3	(4.8465)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
XIN FENG MING GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603225.SH	12/13/2024	SDB3260123600	(59,500.00)	1.5558	(90,942.00)	(92,571.53)	0.0000	4.5800	(917.1998)	0.0000	34.7095	(70.7555)	0.0000	3	(36.0460)	01/06/2025
603225.SH	12/13/2024	SDB3260123600	(25,300.00)	1.5558	(38,669.46)	(39,362.35)	0.0000	4.5800	(917.1998)	0.0000	14.7588	(30.0859)	0.0000	3	(15.3271)	01/06/2025
603225.SH	12/13/2024	SDB3260123600	(1,600.00)	1.5558	(2,445.50)	(2,489.32)	0.0000	4.5800	(917.1998)	0.0000	0.9334	(1.9027)	0.0000	3	(0.9693)	01/06/2025
603225.SH	12/13/2024	SDB3260123600	(10,300.00)	1.5558	(15,742.90)	(16,024.99)	0.0000	4.5800	(917.1998)	0.0000	6.0085	(12.2484)	0.0000	3	(6.2399)	01/06/2025
603225.SH	12/13/2024	SDB3260123600	(9,300.00)	1.5558	(14,214.46)	(14,469.16)	0.0000	4.5800	(917.1998)	0.0000	5.4252	(11.0593)	0.0000	3	(5.6341)	01/06/2025
603225.SH	12/13/2024	SDB3260123600	(8,300.00)	1.5558	(12,686.03)	(12,913.34)	0.0000	4.5800	(917.1998)	0.0000	4.8418	(9.8701)	0.0000	3	(5.0283)	01/06/2025
603225.SH	12/13/2024	SDB3260123600	(14,900.00)	1.5558	(22,773.71)	(23,181.78)	0.0000	4.5800	(917.1998)	0.0000	8.6920	(17.7186)	0.0000	3	(9.0266)	01/06/2025
603225.SH	12/13/2024	SDB3260123600	(400.00)	1.5558	(611.37)	(622.33)	0.0000	4.5800	(917.1998)	0.0000	0.2333	(0.4757)	0.0000	3	(0.2423)	01/06/2025
603225.SH	12/13/2024	SDB3260123600	(3,000.00)	1.5558	(4,585.31)	(4,667.47)	0.0000	4.5800	(917.1998)	0.0000	1.7501	(3.5675)	0.0000	3	(1.8174)	01/06/2025
603225.SH	12/13/2024	SDB3260123600	(2,900.00)	1.5558	(4,432.47)	(4,511.89)	0.0000	4.5800	(917.1998)	0.0000	1.6917	(3.4486)	0.0000	3	(1.7569)	01/06/2025
603225.SH	12/13/2024	SDB3260123600	(600.00)	1.5558	(917.06)	(933.49)	0.0000	4.5800	(917.1998)	0.0000	0.3500	(0.7135)	0.0000	3	(0.3635)	01/06/2025
603225.SH	12/13/2024	SDB3260123600	(1,200.00)	1.5558	(1,834.12)	(1,866.99)	0.0000	4.5800	(917.1998)	0.0000	0.7000	(1.4270)	0.0000	3	(0.7270)	01/06/2025
603225.SH	12/13/2024	SDB3260123600	(400.00)	1.5558	(611.37)	(622.33)	0.0000	4.5800	(917.1998)	0.0000	0.2333	(0.4757)	0.0000	3	(0.2423)	01/06/2025
603225.SH	12/13/2024	SDB3260123600	(3,400.00)	1.5558	(5,196.69)	(5,289.80)	0.0000	4.5800	(917.1998)	0.0000	1.9834	(4.0432)	0.0000	3	(2.0598)	01/06/2025
603225.SH	12/13/2024	SDB3260123600	(2,800.00)	1.5558	(4,279.62)	(4,356.31)	0.0000	4.5800	(917.1998)	0.0000	1.6334	(3.3297)	0.0000	3	(1.6963)	01/06/2025
603225.SH	12/13/2024	SDB3260123600	(3,000.00)	1.5558	(4,585.31)	(4,667.47)	0.0000	4.5800	(917.1998)	0.0000	1.7501	(3.5675)	0.0000	3	(1.8174)	01/06/2025
603225.SH	12/13/2024	SDB3260123600	(1,300.00)	1.5558	(1,986.97)	(2,022.57)	0.0000	4.5800	(917.1998)	0.0000	0.7584	(1.5459)	0.0000	3	(0.7876)	01/06/2025
603225.SH	12/13/2024	SDB3260123600	(700.00)	1.5558	(1,069.91)	(1,089.08)	0.0000	4.5800	(917.1998)	0.0000	0.4083	(0.8324)	0.0000	3	(0.4241)	01/06/2025
603225.SH	12/13/2024	SDB3260123600	(3,000.00)	1.5558	(4,585.31)	(4,667.47)	0.0000	4.5800	(917.1998)	0.0000	1.7501	(3.5675)	0.0000	3	(1.8174)	01/06/2025
603225.SH	12/13/2024	SDB3260123600	(2,000.00)	1.5558	(3,056.87)	(3,111.65)	0.0000	4.5800	(917.1998)	0.0000	1.1667	(2.3783)	0.0000	3	(1.2116)	01/06/2025
603225.SH	12/13/2024	SDB3260123600	(3,000.00)	1.5558	(4,585.31)	(4,667.47)	0.0000	4.5800	(917.1998)	0.0000	1.7501	(3.5675)	0.0000	3	(1.8174)	01/06/2025
603225.SH	12/13/2024	SDB3260123600	(600.00)	1.5558	(917.06)	(933.49)	0.0000	4.5800	(917.1998)	0.0000	0.3500	(0.7135)	0.0000	3	(0.3635)	01/06/2025
603225.SH	12/13/2024	SDB3260123600	(2,400.00)	1.5558	(3,668.25)	(3,733.98)	0.0000	4.5800	(917.1998)	0.0000	1.4000	(2.8540)	0.0000	3	(1.4540)	01/06/2025
603225.SH	12/13/2024	SDB3260123600	(1,000.00)	1.5558	(1,528.44)	(1,555.82)	0.0000	4.5800	(917.1998)	0.0000	0.5834	(1.1892)	0.0000	3	(0.6058)	01/06/2025
603225.SH	12/12/2024	SDB3260123600	(3,000.00)	1.5209	(4,529.08)	(4,562.72)	0.0000	4.5800	(917.1998)	0.0000	0.5762	(1.1625)	0.0000	1	(0.5863)	01/06/2025
603225.SH	12/12/2024	SDB3260123600	(5,500.00)	1.5209	(8,300.04)	(8,364.99)	0.0000	4.5800	(917.1998)	0.0000	1.0560	(2.1312)	0.0000	1	(1.0753)	01/06/2025
603225.SH	12/12/2024	SDB3260123600	(5,400.00)	1.5209	(8,253.56)	(8,212.90)	0.0000	4.5800	(917.1998)	0.0000	1.0500	(2.0925)	0.0000	1	(1.0424)	01/06/2025
603225.SH	12/12/2024	SDB3260123600	(15,300.00)	1.5209	(23,385.09)	(23,269.88)	0.0000	4.5800	(917.1998)	0.0000	2.9751	(5.9286)	0.0000	1	(2.9535)	01/06/2025
603225.SH	12/12/2024	SDB3260123600	(3,200.00)	1.5209	(4,891.00)	(4,866.90)	0.0000	4.5800	(917.1998)	0.0000	0.6222	(1.2400)	0.0000	1	(0.6177)	01/06/2025
603225.SH	12/12/2024	SDB3260123600	(7,000.00)	1.5209	(10,699.06)	(10,646.35)	0.0000	4.5800	(917.1998)	0.0000	1.3612	(2.7125)	0.0000	1	(1.3513)	01/06/2025
603225.SH	12/12/2024	SDB3260123600	(800.00)	1.5209	(1,222.75)	(1,216.73)	0.0000	4.5800	(917.1998)	0.0000	0.1556	(0.3100)	0.0000	1	(0.1544)	01/06/2025
603225.SH	12/12/2024	SDB3260123600	(200.00)	1.5209	(305.69)	(304.18)	0.0000	4.5800	(917.1998)	0.0000	0.0389	(0.0775)	0.0000	1	(0.0386)	01/06/2025
603225.SH	12/12/2024	SDB3260123600	(900.00)	1.5209	(1,375.59)	(1,368.82)	0.0000	4.5800	(917.1998)	0.0000	0.1750	(0.3487)	0.0000	1	(0.1737)	01/06/2025
603225.SH	12/12/2024	SDB3260123600	(1,700.00)	1.5209	(2,598.34)	(2,585.54)	0.0000	4.5800	(917.1998)	0.0000	0.3306	(0.6587)	0.0000	1	(0.3282)	01/06/2025
603225.SH	12/12/2024	SDB3260123600	(1,100.00)	1.5209	(1,681.28)	(1,673.00)	0.0000	4.5800	(917.1998)	0.0000	0.2139	(0.4262)	0.0000	1	(0.2123)	01/06/2025
603225.SH	12/12/2024	SDB3260123600	(3,800.00)	1.5209	(5,808.06)	(5,779.45)	0.0000	4.5800	(917.1998)	0.0000	0.7389	(1.4725)	0.0000	1	(0.7336)	01/06/2025
603225.SH	12/12/2024	SDB3260123600	(200.00)	1.5209	(305.69)	(304.18)	0.0000	4.5800	(917.1998)	0.0000	0.0389	(0.0775)	0.0000	1	(0.0386)	01/06/2025
603225.SH	12/12/2024	SDB3260123600	(600.00)	1.5209	(917.06)	(912.54)	0.0000	4.5800	(917.1998)	0.0000	0.1167	(0.2325)	0.0000	1	(0.1158)	01/06/2025
603225.SH	12/12/2024	SDB3260123600	(6,400.00)	1.5209	(9,782.00)	(9,733.80)	0.0000	4.5800	(917.1998)	0.0000	1.2445	(2.4800)	0.0000	1	(1.2355)	01/06/2025
603225.SH	12/12/2024	SDB3260123600	(4,200.00)	1.5209	(6,419.44)	(6,387.81)	0.0000	4.5800	(917.1998)	0.0000	0.8167	(1.6275)	0.0000	1	(0.8108)	01/06/2025
603225.SH	12/12/2024	SDB3260123600	(8,000.00)	1.5209	(12,227.50)	(12,167.26)	0.0000	4.5800	(917.1998)	0.0000	1.5556	(3.0999)	0.0000	1	(1.5443)	01/06/2025
603225.SH	12/12/2024	SDB3260123600	(59,500.00)	1.5209	(90,942.00)	(90,493.97)	0.0000	4.5800	(917.1998)	0.0000	11.5698	(23.0558)	0.0000	1	(11.4860)	01/06/2025
603225.SH	12/12/2024	SDB3260123600	(25,300.00)	1.5209	(38,669.46)	(38,478.95)	0.0000	4.5800	(917.1998)	0.0000	4.9196	(9.8036)	0.0000	1	(4.8840)	01/06/2025
603225.SH	12/12/2024	SDB3260123600	(1,600.00)	1.5209	(2,445.50)	(2,433.45)	0.0000	4.5800	(917.1998)	0.0000	0.3111	(0.6200)	0.0000	1	(0.3089)	01/06/2025
603225.SH	12/12/2024	SDB3260123600	(10,300.00)	1.5209	(15,742.90)	(15,665.34)	0.0000	4.5800	(917.1998)	0.0000	2.0028	(3.9912)	0.0000	1	(1.9883)	01/06/2025
603225.SH	12/12/2024	SDB3260123600	(9,300.00)	1.5209	(14,214.46)	(14,144.44)	0.0000	4.5800	(917.1998)	0.0000	1.8084	(3.6037)	0.0000	1	(1.7953)	01/06/2025
603225.SH	12/12/2024	SDB3260123600	(8,300.00)	1.5209	(12,686.03)	(12,623.53)	0.0000	4.5800	(917.1998)	0.0000	1.6139	(3.2162)	0.0000	1	(1.6022)	01/06/2025
603225.SH	12/12/2024	SDB3260123600	(14,900.00)	1.5209	(22,773.71)	(22,661.51)	0.0000	4.5800	(917.1998)	0.0000	2.8973	(5.7738)	0.0000	1	(2.8763)	01/06/2025
603225.SH	12/12/2024	SDB3260123600	(400.00)	1.5209	(611.37)	(608.36)	0.0000	4.5800	(917.1998)	0.0000	0.0778	(0.1550)	0.0000	1	(0.0772)	01/06/2025
603225.SH	12/12/2024	SDB3260123600	(3,000.00)	1.5209	(4,585.31)	(4,562.72)	0.0000	4.5800	(917.1998)	0.0000	0.5834	(1.1625)	0.0000	1	(0.5791)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
XIN FENG MING GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603225.SH	12/12/2024	SDB3260123600	(2,900.00)	1.5209	(4,432.47)	(4,410.63)	0.0000	4.5800	(917.1998)	0.0000	0.5639	(1.1237)	0.0000	1	(0.5598)	01/06/2025
603225.SH	12/12/2024	SDB3260123600	(600.00)	1.5209	(917.06)	(912.54)	0.0000	4.5800	(917.1998)	0.0000	0.1167	(0.2325)	0.0000	1	(0.1158)	01/06/2025
603225.SH	12/12/2024	SDB3260123600	(1,200.00)	1.5209	(1,834.12)	(1,825.09)	0.0000	4.5800	(917.1998)	0.0000	0.2333	(0.4650)	0.0000	1	(0.2317)	01/06/2025
603225.SH	12/12/2024	SDB3260123600	(400.00)	1.5209	(611.37)	(608.36)	0.0000	4.5800	(917.1998)	0.0000	0.0778	(0.1550)	0.0000	1	(0.0772)	01/06/2025
603225.SH	12/12/2024	SDB3260123600	(3,400.00)	1.5209	(5,196.69)	(5,171.08)	0.0000	4.5800	(917.1998)	0.0000	0.6611	(1.3175)	0.0000	1	(0.6563)	01/06/2025
603225.SH	12/12/2024	SDB3260123600	(2,800.00)	1.5209	(4,279.62)	(4,258.54)	0.0000	4.5800	(917.1998)	0.0000	0.5445	(1.0850)	0.0000	1	(0.5405)	01/06/2025
603225.SH	12/12/2024	SDB3260123600	(3,000.00)	1.5209	(4,585.31)	(4,562.72)	0.0000	4.5800	(917.1998)	0.0000	0.5834	(1.1625)	0.0000	1	(0.5791)	01/06/2025
603225.SH	12/12/2024	SDB3260123600	(1,300.00)	1.5209	(1,986.97)	(1,977.18)	0.0000	4.5800	(917.1998)	0.0000	0.2528	(0.5037)	0.0000	1	(0.2510)	01/06/2025
603225.SH	12/12/2024	SDB3260123600	(700.00)	1.5209	(1,069.91)	(1,064.63)	0.0000	4.5800	(917.1998)	0.0000	0.1361	(0.2712)	0.0000	1	(0.1351)	01/06/2025
603225.SH	12/12/2024	SDB3260123600	(3,000.00)	1.5209	(4,585.31)	(4,562.72)	0.0000	4.5800	(917.1998)	0.0000	0.5834	(1.1625)	0.0000	1	(0.5791)	01/06/2025
603225.SH	12/12/2024	SDB3260123600	(2,000.00)	1.5209	(3,056.87)	(3,041.81)	0.0000	4.5800	(917.1998)	0.0000	0.3889	(0.7750)	0.0000	1	(0.3861)	01/06/2025
603225.SH	12/12/2024	SDB3260123600	(3,000.00)	1.5209	(4,585.31)	(4,562.72)	0.0000	4.5800	(917.1998)	0.0000	0.5834	(1.1625)	0.0000	1	(0.5791)	01/06/2025
603225.SH	12/12/2024	SDB3260123600	(600.00)	1.5209	(917.06)	(912.54)	0.0000	4.5800	(917.1998)	0.0000	0.1167	(0.2325)	0.0000	1	(0.1158)	01/06/2025
603225.SH	12/12/2024	SDB3260123600	(2,400.00)	1.5209	(3,668.25)	(3,650.18)	0.0000	4.5800	(917.1998)	0.0000	0.4667	(0.9300)	0.0000	1	(0.4633)	01/06/2025
603225.SH	12/12/2024	SDB3260123600	(1,000.00)	1.5209	(1,528.44)	(1,520.91)	0.0000	4.5800	(917.1998)	0.0000	0.1945	(0.3875)	0.0000	1	(0.1930)	01/06/2025
603225.SH	12/11/2024	SDB3260123600	(3,000.00)	1.5324	(4,529.08)	(4,597.08)	0.0000	4.5800	(917.1998)	0.0000	0.5762	(1.1712)	0.0000	1	(0.5950)	01/06/2025
603225.SH	12/11/2024	SDB3260123600	(5,500.00)	1.5324	(8,300.04)	(8,427.99)	0.0000	4.5800	(917.1998)	0.0000	1.0560	(2.1473)	0.0000	1	(1.0913)	01/06/2025
603225.SH	12/11/2024	SDB3260123600	(5,400.00)	1.5324	(8,253.56)	(8,274.75)	0.0000	4.5800	(917.1998)	0.0000	1.0500	(2.1082)	0.0000	1	(1.0582)	01/06/2025
603225.SH	12/11/2024	SDB3260123600	(15,300.00)	1.5324	(23,385.09)	(23,445.12)	0.0000	4.5800	(917.1998)	0.0000	2.9751	(5.9733)	0.0000	1	(2.9982)	01/06/2025
603225.SH	12/11/2024	SDB3260123600	(3,200.00)	1.5324	(4,891.00)	(4,903.56)	0.0000	4.5800	(917.1998)	0.0000	0.6222	(1.2493)	0.0000	1	(0.6271)	01/06/2025
603225.SH	12/11/2024	SDB3260123600	(7,000.00)	1.5324	(10,699.06)	(10,726.53)	0.0000	4.5800	(917.1998)	0.0000	1.3612	(2.7329)	0.0000	1	(1.3717)	01/06/2025
603225.SH	12/11/2024	SDB3260123600	(800.00)	1.5324	(1,222.75)	(1,225.89)	0.0000	4.5800	(917.1998)	0.0000	0.1556	(0.3123)	0.0000	1	(0.1568)	01/06/2025
603225.SH	12/11/2024	SDB3260123600	(200.00)	1.5324	(305.69)	(306.47)	0.0000	4.5800	(917.1998)	0.0000	0.0389	(0.0781)	0.0000	1	(0.0392)	01/06/2025
603225.SH	12/11/2024	SDB3260123600	(900.00)	1.5324	(1,375.59)	(1,379.12)	0.0000	4.5800	(917.1998)	0.0000	0.1750	(0.3514)	0.0000	1	(0.1764)	01/06/2025
603225.SH	12/11/2024	SDB3260123600	(1,700.00)	1.5324	(2,598.34)	(2,605.01)	0.0000	4.5800	(917.1998)	0.0000	0.3306	(0.6637)	0.0000	1	(0.3331)	01/06/2025
603225.SH	12/11/2024	SDB3260123600	(1,100.00)	1.5324	(1,681.28)	(1,685.60)	0.0000	4.5800	(917.1998)	0.0000	0.2139	(0.4295)	0.0000	1	(0.2156)	01/06/2025
603225.SH	12/11/2024	SDB3260123600	(3,800.00)	1.5324	(5,808.06)	(5,822.97)	0.0000	4.5800	(917.1998)	0.0000	0.7389	(1.4836)	0.0000	1	(0.7446)	01/06/2025
603225.SH	12/11/2024	SDB3260123600	(200.00)	1.5324	(305.69)	(306.47)	0.0000	4.5800	(917.1998)	0.0000	0.0389	(0.0781)	0.0000	1	(0.0392)	01/06/2025
603225.SH	12/11/2024	SDB3260123600	(600.00)	1.5324	(917.06)	(919.42)	0.0000	4.5800	(917.1998)	0.0000	0.1167	(0.2342)	0.0000	1	(0.1176)	01/06/2025
603225.SH	12/11/2024	SDB3260123600	(6,400.00)	1.5324	(9,782.00)	(9,807.11)	0.0000	4.5800	(917.1998)	0.0000	1.2445	(2.4986)	0.0000	1	(1.2541)	01/06/2025
603225.SH	12/11/2024	SDB3260123600	(4,200.00)	1.5324	(6,419.44)	(6,435.92)	0.0000	4.5800	(917.1998)	0.0000	0.8167	(1.6397)	0.0000	1	(0.8230)	01/06/2025
603225.SH	12/11/2024	SDB3260123600	(8,000.00)	1.5324	(12,227.50)	(12,258.89)	0.0000	4.5800	(917.1998)	0.0000	1.5556	(3.1233)	0.0000	1	(1.5677)	01/06/2025
603225.SH	12/11/2024	SDB3260123600	(59,500.00)	1.5324	(90,942.00)	(91,175.48)	0.0000	4.5800	(917.1998)	0.0000	11.5698	(23.2295)	0.0000	1	(11.6596)	01/06/2025
603225.SH	12/11/2024	SDB3260123600	(25,300.00)	1.5324	(38,669.46)	(38,768.73)	0.0000	4.5800	(917.1998)	0.0000	4.9196	(9.8774)	0.0000	1	(4.9578)	01/06/2025
603225.SH	12/11/2024	SDB3260123600	(1,600.00)	1.5324	(2,445.50)	(2,451.78)	0.0000	4.5800	(917.1998)	0.0000	0.3111	(0.6247)	0.0000	1	(0.3135)	01/06/2025
603225.SH	12/11/2024	SDB3260123600	(10,300.00)	1.5324	(15,742.90)	(15,783.32)	0.0000	4.5800	(917.1998)	0.0000	2.0028	(4.0212)	0.0000	1	(2.0184)	01/06/2025
603225.SH	12/11/2024	SDB3260123600	(9,300.00)	1.5324	(14,214.46)	(14,250.96)	0.0000	4.5800	(917.1998)	0.0000	1.8084	(3.6308)	0.0000	1	(1.8224)	01/06/2025
603225.SH	12/11/2024	SDB3260123600	(8,300.00)	1.5324	(12,686.03)	(12,718.60)	0.0000	4.5800	(917.1998)	0.0000	1.6139	(3.2404)	0.0000	1	(1.6265)	01/06/2025
603225.SH	12/11/2024	SDB3260123600	(14,900.00)	1.5324	(22,773.71)	(22,832.18)	0.0000	4.5800	(917.1998)	0.0000	2.8973	(5.8171)	0.0000	1	(2.9198)	01/06/2025
603225.SH	12/11/2024	SDB3260123600	(400.00)	1.5324	(611.37)	(612.94)	0.0000	4.5800	(917.1998)	0.0000	0.0778	(0.1562)	0.0000	1	(0.0784)	01/06/2025
603225.SH	12/11/2024	SDB3260123600	(3,000.00)	1.5324	(4,585.31)	(4,597.08)	0.0000	4.5800	(917.1998)	0.0000	0.5834	(1.1712)	0.0000	1	(0.5879)	01/06/2025
603225.SH	12/11/2024	SDB3260123600	(2,900.00)	1.5324	(4,432.47)	(4,443.85)	0.0000	4.5800	(917.1998)	0.0000	0.5639	(1.1322)	0.0000	1	(0.5683)	01/06/2025
603225.SH	12/11/2024	SDB3260123600	(600.00)	1.5324	(917.06)	(919.42)	0.0000	4.5800	(917.1998)	0.0000	0.1167	(0.2342)	0.0000	1	(0.1176)	01/06/2025
603225.SH	12/11/2024	SDB3260123600	(1,200.00)	1.5324	(1,834.12)	(1,838.83)	0.0000	4.5800	(917.1998)	0.0000	0.2333	(0.4685)	0.0000	1	(0.2352)	01/06/2025
603225.SH	12/11/2024	SDB3260123600	(400.00)	1.5324	(611.37)	(612.94)	0.0000	4.5800	(917.1998)	0.0000	0.0778	(0.1562)	0.0000	1	(0.0784)	01/06/2025
603225.SH	12/11/2024	SDB3260123600	(3,400.00)	1.5324	(5,196.69)	(5,210.03)	0.0000	4.5800	(917.1998)	0.0000	0.6611	(1.3274)	0.0000	1	(0.6663)	01/06/2025
603225.SH	12/11/2024	SDB3260123600	(2,800.00)	1.5324	(4,279.62)	(4,290.61)	0.0000	4.5800	(917.1998)	0.0000	0.5445	(1.0932)	0.0000	1	(0.5487)	01/06/2025
603225.SH	12/11/2024	SDB3260123600	(3,000.00)	1.5324	(4,585.31)	(4,597.08)	0.0000	4.5800	(917.1998)	0.0000	0.5834	(1.1712)	0.0000	1	(0.5879)	01/06/2025
603225.SH	12/11/2024	SDB3260123600	(1,300.00)	1.5324	(1,986.97)	(1,992.07)	0.0000	4.5800	(917.1998)	0.0000	0.2528	(0.5075)	0.0000	1	(0.2547)	01/06/2025
603225.SH	12/11/2024	SDB3260123600	(700.00)	1.5324	(1,069.91)	(1,072.65)	0.0000	4.5800	(917.1998)	0.0000	0.1361	(0.2733)	0.0000	1	(0.1372)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
XIN FENG MING GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603225.SH	12/11/2024	SDB3260123600	(3,000.00)	1.5324	(4,585.31)	(4,597.08)	0.0000	4.5800	(917.1998)	0.0000	0.5834	(1.1712)	0.0000	1	(0.5879)	01/06/2025
603225.SH	12/11/2024	SDB3260123600	(2,000.00)	1.5324	(3,056.87)	(3,064.72)	0.0000	4.5800	(917.1998)	0.0000	0.3889	(0.7808)	0.0000	1	(0.3919)	01/06/2025
603225.SH	12/11/2024	SDB3260123600	(3,000.00)	1.5324	(4,585.31)	(4,597.08)	0.0000	4.5800	(917.1998)	0.0000	0.5834	(1.1712)	0.0000	1	(0.5879)	01/06/2025
603225.SH	12/11/2024	SDB3260123600	(600.00)	1.5324	(917.06)	(919.42)	0.0000	4.5800	(917.1998)	0.0000	0.1167	(0.2342)	0.0000	1	(0.1176)	01/06/2025
603225.SH	12/11/2024	SDB3260123600	(2,400.00)	1.5324	(3,668.25)	(3,677.67)	0.0000	4.5800	(917.1998)	0.0000	0.4667	(0.9370)	0.0000	1	(0.4703)	01/06/2025
603225.SH	12/11/2024	SDB3260123600	(1,000.00)	1.5324	(1,528.44)	(1,532.36)	0.0000	4.5800	(917.1998)	0.0000	0.1945	(0.3904)	0.0000	1	(0.1960)	01/06/2025
603225.SH	12/10/2024	SDB3260123600	(3,000.00)	1.5050	(4,529.08)	(4,515.09)	0.0000	4.5800	(917.1998)	0.0000	0.5762	(1.1503)	0.0000	1	(0.5741)	01/06/2025
603225.SH	12/10/2024	SDB3260123600	(5,500.00)	1.5050	(8,300.04)	(8,277.67)	0.0000	4.5800	(917.1998)	0.0000	1.0560	(2.1090)	0.0000	1	(1.0530)	01/06/2025
603225.SH	12/10/2024	SDB3260123600	(5,400.00)	1.5050	(8,253.56)	(8,127.17)	0.0000	4.5800	(917.1998)	0.0000	1.0500	(2.0706)	0.0000	1	(1.0206)	01/06/2025
603225.SH	12/10/2024	SDB3260123600	(15,300.00)	1.5050	(23,385.09)	(23,026.97)	0.0000	4.5800	(917.1998)	0.0000	2.9751	(5.8668)	0.0000	1	(2.8917)	01/06/2025
603225.SH	12/10/2024	SDB3260123600	(3,200.00)	1.5050	(4,891.00)	(4,816.10)	0.0000	4.5800	(917.1998)	0.0000	0.6222	(1.2270)	0.0000	1	(0.6048)	01/06/2025
603225.SH	12/10/2024	SDB3260123600	(7,000.00)	1.5050	(10,699.06)	(10,535.22)	0.0000	4.5800	(917.1998)	0.0000	1.3612	(2.6841)	0.0000	1	(1.3230)	01/06/2025
603225.SH	12/10/2024	SDB3260123600	(800.00)	1.5050	(1,222.75)	(1,204.02)	0.0000	4.5800	(917.1998)	0.0000	0.1556	(0.3068)	0.0000	1	(0.1512)	01/06/2025
603225.SH	12/10/2024	SDB3260123600	(200.00)	1.5050	(305.69)	(301.01)	0.0000	4.5800	(917.1998)	0.0000	0.0389	(0.0767)	0.0000	1	(0.0378)	01/06/2025
603225.SH	12/10/2024	SDB3260123600	(900.00)	1.5050	(1,375.59)	(1,354.53)	0.0000	4.5800	(917.1998)	0.0000	0.1750	(0.3451)	0.0000	1	(0.1701)	01/06/2025
603225.SH	12/10/2024	SDB3260123600	(1,700.00)	1.5050	(2,598.34)	(2,558.55)	0.0000	4.5800	(917.1998)	0.0000	0.3306	(0.6519)	0.0000	1	(0.3213)	01/06/2025
603225.SH	12/10/2024	SDB3260123600	(1,100.00)	1.5050	(1,681.28)	(1,655.53)	0.0000	4.5800	(917.1998)	0.0000	0.2139	(0.4218)	0.0000	1	(0.2079)	01/06/2025
603225.SH	12/10/2024	SDB3260123600	(3,800.00)	1.5050	(5,808.06)	(5,719.12)	0.0000	4.5800	(917.1998)	0.0000	0.7389	(1.4571)	0.0000	1	(0.7182)	01/06/2025
603225.SH	12/10/2024	SDB3260123600	(200.00)	1.5050	(305.69)	(301.01)	0.0000	4.5800	(917.1998)	0.0000	0.0389	(0.0767)	0.0000	1	(0.0378)	01/06/2025
603225.SH	12/10/2024	SDB3260123600	(600.00)	1.5050	(917.06)	(903.02)	0.0000	4.5800	(917.1998)	0.0000	0.1167	(0.2301)	0.0000	1	(0.1134)	01/06/2025
603225.SH	12/10/2024	SDB3260123600	(6,400.00)	1.5050	(9,782.00)	(9,632.20)	0.0000	4.5800	(917.1998)	0.0000	1.2445	(2.4541)	0.0000	1	(1.2096)	01/06/2025
603225.SH	12/10/2024	SDB3260123600	(4,200.00)	1.5050	(6,419.44)	(6,321.13)	0.0000	4.5800	(917.1998)	0.0000	0.8167	(1.6105)	0.0000	1	(0.7938)	01/06/2025
603225.SH	12/10/2024	SDB3260123600	(8,000.00)	1.5050	(12,227.50)	(12,040.25)	0.0000	4.5800	(917.1998)	0.0000	1.5556	(3.0676)	0.0000	1	(1.5120)	01/06/2025
603225.SH	12/10/2024	SDB3260123600	(59,500.00)	1.5050	(90,942.00)	(89,549.34)	0.0000	4.5800	(917.1998)	0.0000	11.5698	(22.8152)	0.0000	1	(11.2453)	01/06/2025
603225.SH	12/10/2024	SDB3260123600	(25,300.00)	1.5050	(38,669.46)	(38,077.28)	0.0000	4.5800	(917.1998)	0.0000	4.9196	(9.7012)	0.0000	1	(4.7816)	01/06/2025
603225.SH	12/10/2024	SDB3260123600	(1,600.00)	1.5050	(2,445.50)	(2,408.05)	0.0000	4.5800	(917.1998)	0.0000	0.3111	(0.6135)	0.0000	1	(0.3024)	01/06/2025
603225.SH	12/10/2024	SDB3260123600	(10,300.00)	1.5050	(15,742.90)	(15,501.82)	0.0000	4.5800	(917.1998)	0.0000	2.0028	(3.9495)	0.0000	1	(1.9467)	01/06/2025
603225.SH	12/10/2024	SDB3260123600	(9,300.00)	1.5050	(14,214.46)	(13,996.79)	0.0000	4.5800	(917.1998)	0.0000	1.8084	(3.5661)	0.0000	1	(1.7577)	01/06/2025
603225.SH	12/10/2024	SDB3260123600	(8,300.00)	1.5050	(12,686.03)	(12,491.76)	0.0000	4.5800	(917.1998)	0.0000	1.6139	(3.1826)	0.0000	1	(1.5687)	01/06/2025
603225.SH	12/10/2024	SDB3260123600	(14,900.00)	1.5050	(22,773.71)	(22,424.96)	0.0000	4.5800	(917.1998)	0.0000	2.8973	(5.7134)	0.0000	1	(2.8161)	01/06/2025
603225.SH	12/10/2024	SDB3260123600	(400.00)	1.5050	(611.37)	(602.01)	0.0000	4.5800	(917.1998)	0.0000	0.0778	(0.1534)	0.0000	1	(0.0756)	01/06/2025
603225.SH	12/10/2024	SDB3260123600	(3,000.00)	1.5050	(4,585.31)	(4,515.09)	0.0000	4.5800	(917.1998)	0.0000	0.5834	(1.1503)	0.0000	1	(0.5670)	01/06/2025
603225.SH	12/10/2024	SDB3260123600	(2,900.00)	1.5050	(4,432.47)	(4,364.59)	0.0000	4.5800	(917.1998)	0.0000	0.5639	(1.1120)	0.0000	1	(0.5481)	01/06/2025
603225.SH	12/10/2024	SDB3260123600	(600.00)	1.5050	(917.06)	(903.02)	0.0000	4.5800	(917.1998)	0.0000	0.1167	(0.2301)	0.0000	1	(0.1134)	01/06/2025
603225.SH	12/10/2024	SDB3260123600	(1,200.00)	1.5050	(1,834.12)	(1,806.04)	0.0000	4.5800	(917.1998)	0.0000	0.2333	(0.4601)	0.0000	1	(0.2268)	01/06/2025
603225.SH	12/10/2024	SDB3260123600	(400.00)	1.5050	(611.37)	(602.01)	0.0000	4.5800	(917.1998)	0.0000	0.0778	(0.1534)	0.0000	1	(0.0756)	01/06/2025
603225.SH	12/10/2024	SDB3260123600	(3,400.00)	1.5050	(5,196.69)	(5,117.11)	0.0000	4.5800	(917.1998)	0.0000	0.6611	(1.3037)	0.0000	1	(0.6426)	01/06/2025
603225.SH	12/10/2024	SDB3260123600	(2,800.00)	1.5050	(4,279.62)	(4,214.09)	0.0000	4.5800	(917.1998)	0.0000	0.5445	(1.0737)	0.0000	1	(0.5292)	01/06/2025
603225.SH	12/10/2024	SDB3260123600	(3,000.00)	1.5050	(4,585.31)	(4,515.09)	0.0000	4.5800	(917.1998)	0.0000	0.5834	(1.1503)	0.0000	1	(0.5670)	01/06/2025
603225.SH	12/10/2024	SDB3260123600	(1,300.00)	1.5050	(1,986.97)	(1,956.54)	0.0000	4.5800	(917.1998)	0.0000	0.2528	(0.4985)	0.0000	1	(0.2457)	01/06/2025
603225.SH	12/10/2024	SDB3260123600	(700.00)	1.5050	(1,069.91)	(1,053.52)	0.0000	4.5800	(917.1998)	0.0000	0.1361	(0.2684)	0.0000	1	(0.1323)	01/06/2025
603225.SH	12/10/2024	SDB3260123600	(3,000.00)	1.5050	(4,585.31)	(4,515.09)	0.0000	4.5800	(917.1998)	0.0000	0.5834	(1.1503)	0.0000	1	(0.5670)	01/06/2025
603225.SH	12/10/2024	SDB3260123600	(2,000.00)	1.5050	(3,056.87)	(3,010.06)	0.0000	4.5800	(917.1998)	0.0000	0.3889	(0.7669)	0.0000	1	(0.3780)	01/06/2025
603225.SH	12/10/2024	SDB3260123600	(3,000.00)	1.5050	(4,585.31)	(4,515.09)	0.0000	4.5800	(917.1998)	0.0000	0.5834	(1.1503)	0.0000	1	(0.5670)	01/06/2025
603225.SH	12/10/2024	SDB3260123600	(600.00)	1.5050	(917.06)	(903.02)	0.0000	4.5800	(917.1998)	0.0000	0.1167	(0.2301)	0.0000	1	(0.1134)	01/06/2025
603225.SH	12/10/2024	SDB3260123600	(2,400.00)	1.5050	(3,668.25)	(3,612.07)	0.0000	4.5800	(917.1998)	0.0000	0.4667	(0.9203)	0.0000	1	(0.4536)	01/06/2025
603225.SH	12/10/2024	SDB3260123600	(1,000.00)	1.5050	(1,528.44)	(1,505.03)	0.0000	4.5800	(917.1998)	0.0000	0.1945	(0.3834)	0.0000	1	(0.1890)	01/06/2025
603225.SH	12/09/2024	SDB3260123600	(3,000.00)	1.5031	(4,529.08)	(4,509.27)	0.0000	4.5800	(917.1998)	0.0000	0.5762	(1.1489)	0.0000	1	(0.5727)	01/06/2025
603225.SH	12/09/2024	SDB3260123600	(5,500.00)	1.5031	(8,300.04)	(8,266.99)	0.0000	4.5800	(917.1998)	0.0000	1.0560	(2.1062)	0.0000	1	(1.0503)	01/06/2025
603225.SH	12/09/2024	SDB3260123600	(5,400.00)	1.5031	(8,253.56)	(8,116.68)	0.0000	4.5800	(917.1998)	0.0000	1.0500	(2.0679)	0.0000	1	(1.0179)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
XIN FENG MING GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603225.SH	12/09/2024	SDB3260123600	(15,300.00)	1.5031	(23,385.09)	(22,997.26)	0.0000	4.5800	(917.1998)	0.0000	2.9751	(5.8592)	0.0000	1	(2.8841)	01/06/2025
603225.SH	12/09/2024	SDB3260123600	(3,200.00)	1.5031	(4,891.00)	(4,809.88)	0.0000	4.5800	(917.1998)	0.0000	0.6222	(1.2255)	0.0000	1	(0.6032)	01/06/2025
603225.SH	12/09/2024	SDB3260123600	(7,000.00)	1.5031	(10,699.06)	(10,521.62)	0.0000	4.5800	(917.1998)	0.0000	1.3612	(2.6807)	0.0000	1	(1.3195)	01/06/2025
603225.SH	12/09/2024	SDB3260123600	(800.00)	1.5031	(1,222.75)	(1,202.47)	0.0000	4.5800	(917.1998)	0.0000	0.1556	(0.3064)	0.0000	1	(0.1508)	01/06/2025
603225.SH	12/09/2024	SDB3260123600	(200.00)	1.5031	(305.69)	(300.62)	0.0000	4.5800	(917.1998)	0.0000	0.0389	(0.0766)	0.0000	1	(0.0377)	01/06/2025
603225.SH	12/09/2024	SDB3260123600	(900.00)	1.5031	(1,375.59)	(1,352.78)	0.0000	4.5800	(917.1998)	0.0000	0.1750	(0.3447)	0.0000	1	(0.1697)	01/06/2025
603225.SH	12/09/2024	SDB3260123600	(1,700.00)	1.5031	(2,598.34)	(2,555.25)	0.0000	4.5800	(917.1998)	0.0000	0.3306	(0.6510)	0.0000	1	(0.3205)	01/06/2025
603225.SH	12/09/2024	SDB3260123600	(1,100.00)	1.5031	(1,681.28)	(1,653.40)	0.0000	4.5800	(917.1998)	0.0000	0.2139	(0.4212)	0.0000	1	(0.2074)	01/06/2025
603225.SH	12/09/2024	SDB3260123600	(3,800.00)	1.5031	(5,808.06)	(5,711.74)	0.0000	4.5800	(917.1998)	0.0000	0.7389	(1.4552)	0.0000	1	(0.7163)	01/06/2025
603225.SH	12/09/2024	SDB3260123600	(200.00)	1.5031	(305.69)	(300.62)	0.0000	4.5800	(917.1998)	0.0000	0.0389	(0.0766)	0.0000	1	(0.0377)	01/06/2025
603225.SH	12/09/2024	SDB3260123600	(600.00)	1.5031	(917.06)	(901.85)	0.0000	4.5800	(917.1998)	0.0000	0.1167	(0.2298)	0.0000	1	(0.1131)	01/06/2025
603225.SH	12/09/2024	SDB3260123600	(6,400.00)	1.5031	(9,782.00)	(9,619.77)	0.0000	4.5800	(917.1998)	0.0000	1.2445	(2.4509)	0.0000	1	(1.2064)	01/06/2025
603225.SH	12/09/2024	SDB3260123600	(4,200.00)	1.5031	(6,419.44)	(6,312.97)	0.0000	4.5800	(917.1998)	0.0000	0.8167	(1.6084)	0.0000	1	(0.7917)	01/06/2025
603225.SH	12/09/2024	SDB3260123600	(8,000.00)	1.5031	(12,227.50)	(12,024.71)	0.0000	4.5800	(917.1998)	0.0000	1.5556	(3.0636)	0.0000	1	(1.5080)	01/06/2025
603225.SH	12/09/2024	SDB3260123600	(59,500.00)	1.5031	(90,942.00)	(89,433.80)	0.0000	4.5800	(917.1998)	0.0000	11.5698	(22.7857)	0.0000	1	(11.2159)	01/06/2025
603225.SH	12/09/2024	SDB3260123600	(25,300.00)	1.5031	(38,669.46)	(38,028.15)	0.0000	4.5800	(917.1998)	0.0000	4.9196	(9.6887)	0.0000	1	(4.7691)	01/06/2025
603225.SH	12/09/2024	SDB3260123600	(1,600.00)	1.5031	(2,445.50)	(2,404.94)	0.0000	4.5800	(917.1998)	0.0000	0.3111	(0.6127)	0.0000	1	(0.3016)	01/06/2025
603225.SH	12/09/2024	SDB3260123600	(10,300.00)	1.5031	(15,742.90)	(15,481.82)	0.0000	4.5800	(917.1998)	0.0000	2.0028	(3.9444)	0.0000	1	(1.9416)	01/06/2025
603225.SH	12/09/2024	SDB3260123600	(9,300.00)	1.5031	(14,214.46)	(13,978.73)	0.0000	4.5800	(917.1998)	0.0000	1.8084	(3.5615)	0.0000	1	(1.7531)	01/06/2025
603225.SH	12/09/2024	SDB3260123600	(8,300.00)	1.5031	(12,686.03)	(12,475.64)	0.0000	4.5800	(917.1998)	0.0000	1.6139	(3.1785)	0.0000	1	(1.5646)	01/06/2025
603225.SH	12/09/2024	SDB3260123600	(14,900.00)	1.5031	(22,773.71)	(22,396.03)	0.0000	4.5800	(917.1998)	0.0000	2.8973	(5.7060)	0.0000	1	(2.8087)	01/06/2025
603225.SH	12/09/2024	SDB3260123600	(400.00)	1.5031	(611.37)	(601.24)	0.0000	4.5800	(917.1998)	0.0000	0.0778	(0.1532)	0.0000	1	(0.0754)	01/06/2025
603225.SH	12/09/2024	SDB3260123600	(3,000.00)	1.5031	(4,585.31)	(4,509.27)	0.0000	4.5800	(917.1998)	0.0000	0.5834	(1.1489)	0.0000	1	(0.5655)	01/06/2025
603225.SH	12/09/2024	SDB3260123600	(2,900.00)	1.5031	(4,432.47)	(4,358.96)	0.0000	4.5800	(917.1998)	0.0000	0.5639	(1.1106)	0.0000	1	(0.5467)	01/06/2025
603225.SH	12/09/2024	SDB3260123600	(600.00)	1.5031	(917.06)	(901.85)	0.0000	4.5800	(917.1998)	0.0000	0.1167	(0.2298)	0.0000	1	(0.1131)	01/06/2025
603225.SH	12/09/2024	SDB3260123600	(1,200.00)	1.5031	(1,834.12)	(1,803.71)	0.0000	4.5800	(917.1998)	0.0000	0.2333	(0.4595)	0.0000	1	(0.2262)	01/06/2025
603225.SH	12/09/2024	SDB3260123600	(400.00)	1.5031	(611.37)	(601.24)	0.0000	4.5800	(917.1998)	0.0000	0.0778	(0.1532)	0.0000	1	(0.0754)	01/06/2025
603225.SH	12/09/2024	SDB3260123600	(3,400.00)	1.5031	(5,196.69)	(5,110.50)	0.0000	4.5800	(917.1998)	0.0000	0.6611	(1.3020)	0.0000	1	(0.6409)	01/06/2025
603225.SH	12/09/2024	SDB3260123600	(2,800.00)	1.5031	(4,279.62)	(4,208.65)	0.0000	4.5800	(917.1998)	0.0000	0.5445	(1.0723)	0.0000	1	(0.5278)	01/06/2025
603225.SH	12/09/2024	SDB3260123600	(3,000.00)	1.5031	(4,585.31)	(4,509.27)	0.0000	4.5800	(917.1998)	0.0000	0.5834	(1.1489)	0.0000	1	(0.5655)	01/06/2025
603225.SH	12/09/2024	SDB3260123600	(1,300.00)	1.5031	(1,986.97)	(1,954.02)	0.0000	4.5800	(917.1998)	0.0000	0.2528	(0.4978)	0.0000	1	(0.2451)	01/06/2025
603225.SH	12/09/2024	SDB3260123600	(700.00)	1.5031	(1,069.91)	(1,052.16)	0.0000	4.5800	(917.1998)	0.0000	0.1361	(0.2681)	0.0000	1	(0.1320)	01/06/2025
603225.SH	12/09/2024	SDB3260123600	(3,000.00)	1.5031	(4,585.31)	(4,509.27)	0.0000	4.5800	(917.1998)	0.0000	0.5834	(1.1489)	0.0000	1	(0.5655)	01/06/2025
603225.SH	12/09/2024	SDB3260123600	(2,000.00)	1.5031	(3,056.87)	(3,006.18)	0.0000	4.5800	(917.1998)	0.0000	0.3889	(0.7659)	0.0000	1	(0.3770)	01/06/2025
603225.SH	12/09/2024	SDB3260123600	(3,000.00)	1.5031	(4,585.31)	(4,509.27)	0.0000	4.5800	(917.1998)	0.0000	0.5834	(1.1489)	0.0000	1	(0.5655)	01/06/2025
603225.SH	12/09/2024	SDB3260123600	(600.00)	1.5031	(917.06)	(901.85)	0.0000	4.5800	(917.1998)	0.0000	0.1167	(0.2298)	0.0000	1	(0.1131)	01/06/2025
603225.SH	12/09/2024	SDB3260123600	(2,400.00)	1.5031	(3,668.25)	(3,607.41)	0.0000	4.5800	(917.1998)	0.0000	0.4667	(0.9191)	0.0000	1	(0.4524)	01/06/2025
603225.SH	12/09/2024	SDB3260123600	(1,000.00)	1.5031	(1,528.44)	(1,503.09)	0.0000	4.5800	(917.1998)	0.0000	0.1945	(0.3830)	0.0000	1	(0.1885)	01/06/2025
603225.SH	12/06/2024	SDB3260123600	(5,400.00)	1.5275	(8,253.56)	(8,248.51)	0.0000	4.5800	(900.4551)	0.0000	3.1501	(6.1895)	0.0000	3	(3.0394)	01/06/2025
603225.SH	12/06/2024	SDB3260123600	(15,300.00)	1.5275	(23,385.09)	(23,370.78)	0.0000	4.5800	(900.4551)	0.0000	8.9253	(17.5369)	0.0000	3	(8.6116)	01/06/2025
603225.SH	12/06/2024	SDB3260123600	(3,200.00)	1.5275	(4,891.00)	(4,888.01)	0.0000	4.5800	(900.4551)	0.0000	1.8667	(3.6679)	0.0000	3	(1.8011)	01/06/2025
603225.SH	12/06/2024	SDB3260123600	(7,000.00)	1.5275	(10,699.06)	(10,692.51)	0.0000	4.5800	(900.4551)	0.0000	4.0835	(8.0234)	0.0000	3	(3.9400)	01/06/2025
603225.SH	12/06/2024	SDB3260123600	(800.00)	1.5275	(1,222.75)	(1,222.00)	0.0000	4.5800	(900.4551)	0.0000	0.4667	(0.9170)	0.0000	3	(0.4503)	01/06/2025
603225.SH	12/06/2024	SDB3260123600	(200.00)	1.5275	(305.69)	(305.50)	0.0000	4.5800	(900.4551)	0.0000	0.1167	(0.2292)	0.0000	3	(0.1126)	01/06/2025
603225.SH	12/06/2024	SDB3260123600	(900.00)	1.5275	(1,375.59)	(1,374.75)	0.0000	4.5800	(900.4551)	0.0000	0.5250	(1.0316)	0.0000	3	(0.5066)	01/06/2025
603225.SH	12/06/2024	SDB3260123600	(1,700.00)	1.5275	(2,598.34)	(2,596.75)	0.0000	4.5800	(900.4551)	0.0000	0.9917	(1.9485)	0.0000	3	(0.9568)	01/06/2025
603225.SH	12/06/2024	SDB3260123600	(1,100.00)	1.5275	(1,681.28)	(1,680.25)	0.0000	4.5800	(900.4551)	0.0000	0.6417	(1.2608)	0.0000	3	(0.6191)	01/06/2025
603225.SH	12/06/2024	SDB3260123600	(3,800.00)	1.5275	(5,808.06)	(5,804.51)	0.0000	4.5800	(900.4551)	0.0000	2.2167	(4.3556)	0.0000	3	(2.1388)	01/06/2025
603225.SH	12/06/2024	SDB3260123600	(200.00)	1.5275	(305.69)	(305.50)	0.0000	4.5800	(900.4551)	0.0000	0.1167	(0.2292)	0.0000	3	(0.1126)	01/06/2025
603225.SH	12/06/2024	SDB3260123600	(600.00)	1.5275	(917.06)	(916.50)	0.0000	4.5800	(900.4551)	0.0000	0.3500	(0.6877)	0.0000	3	(0.3377)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
XIN FENG MING GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603225.SH	12/06/2024	SDB3260123600	(6,400.00)	1.5275	(9,782.00)	(9,776.01)	0.0000	4.5800	(900.4551)	0.0000	3.7335	(7.3357)	0.0000	3	(3.6023)	01/06/2025
603225.SH	12/06/2024	SDB3260123600	(4,200.00)	1.5275	(6,419.44)	(6,415.51)	0.0000	4.5800	(900.4551)	0.0000	2.4501	(4.8141)	0.0000	3	(2.3640)	01/06/2025
603225.SH	12/06/2024	SDB3260123600	(8,000.00)	1.5275	(12,227.50)	(12,220.02)	0.0000	4.5800	(900.4551)	0.0000	4.6668	(9.1696)	0.0000	3	(4.5028)	01/06/2025
603225.SH	12/06/2024	SDB3260123600	(59,500.00)	1.5275	(90,942.00)	(90,886.37)	0.0000	4.5800	(900.4551)	0.0000	34.7095	(68.1992)	0.0000	3	(33.4897)	01/06/2025
603225.SH	12/06/2024	SDB3260123600	(25,300.00)	1.5275	(38,669.46)	(38,645.80)	0.0000	4.5800	(900.4551)	0.0000	14.7588	(28.9990)	0.0000	3	(14.2402)	01/06/2025
603225.SH	12/06/2024	SDB3260123600	(1,600.00)	1.5275	(2,445.50)	(2,444.00)	0.0000	4.5800	(900.4551)	0.0000	0.9334	(1.8339)	0.0000	3	(0.9006)	01/06/2025
603225.SH	12/06/2024	SDB3260123600	(10,300.00)	1.5275	(15,742.90)	(15,733.27)	0.0000	4.5800	(900.4551)	0.0000	6.0085	(11.8059)	0.0000	3	(5.7974)	01/06/2025
603225.SH	12/06/2024	SDB3260123600	(9,300.00)	1.5275	(14,214.46)	(14,205.77)	0.0000	4.5800	(900.4551)	0.0000	5.4252	(10.6597)	0.0000	3	(5.2345)	01/06/2025
603225.SH	12/06/2024	SDB3260123600	(8,300.00)	1.5275	(12,686.03)	(12,678.27)	0.0000	4.5800	(900.4551)	0.0000	4.8418	(9.5135)	0.0000	3	(4.6717)	01/06/2025
603225.SH	12/06/2024	SDB3260123600	(14,900.00)	1.5275	(22,773.71)	(22,759.78)	0.0000	4.5800	(900.4551)	0.0000	8.6920	(17.0785)	0.0000	3	(8.3865)	01/06/2025
603225.SH	12/06/2024	SDB3260123600	(400.00)	1.5275	(611.37)	(611.00)	0.0000	4.5800	(900.4551)	0.0000	0.2333	(0.4585)	0.0000	3	(0.2251)	01/06/2025
603225.SH	12/06/2024	SDB3260123600	(3,000.00)	1.5275	(4,585.31)	(4,582.51)	0.0000	4.5800	(900.4551)	0.0000	1.7501	(3.4386)	0.0000	3	(1.6886)	01/06/2025
603225.SH	12/06/2024	SDB3260123600	(2,900.00)	1.5275	(4,432.47)	(4,429.76)	0.0000	4.5800	(900.4551)	0.0000	1.6917	(3.3240)	0.0000	3	(1.6323)	01/06/2025
603225.SH	12/06/2024	SDB3260123600	(600.00)	1.5275	(917.06)	(916.50)	0.0000	4.5800	(900.4551)	0.0000	0.3500	(0.6877)	0.0000	3	(0.3377)	01/06/2025
603225.SH	12/06/2024	SDB3260123600	(1,200.00)	1.5275	(1,834.12)	(1,833.00)	0.0000	4.5800	(900.4551)	0.0000	0.7000	(1.3754)	0.0000	3	(0.6754)	01/06/2025
603225.SH	12/06/2024	SDB3260123600	(400.00)	1.5275	(611.37)	(611.00)	0.0000	4.5800	(900.4551)	0.0000	0.2333	(0.4585)	0.0000	3	(0.2251)	01/06/2025
603225.SH	12/06/2024	SDB3260123600	(3,400.00)	1.5275	(5,196.69)	(5,193.51)	0.0000	4.5800	(900.4551)	0.0000	1.9834	(3.8971)	0.0000	3	(1.9137)	01/06/2025
603225.SH	12/06/2024	SDB3260123600	(2,800.00)	1.5275	(4,279.62)	(4,277.01)	0.0000	4.5800	(900.4551)	0.0000	1.6334	(3.2094)	0.0000	3	(1.5760)	01/06/2025
603225.SH	12/06/2024	SDB3260123600	(3,000.00)	1.5275	(4,585.31)	(4,582.51)	0.0000	4.5800	(900.4551)	0.0000	1.7501	(3.4386)	0.0000	3	(1.6886)	01/06/2025
603225.SH	12/06/2024	SDB3260123600	(1,300.00)	1.5275	(1,986.97)	(1,985.75)	0.0000	4.5800	(900.4551)	0.0000	0.7584	(1.4901)	0.0000	3	(0.7317)	01/06/2025
603225.SH	12/06/2024	SDB3260123600	(700.00)	1.5275	(1,069.91)	(1,069.25)	0.0000	4.5800	(900.4551)	0.0000	0.4083	(0.8023)	0.0000	3	(0.3940)	01/06/2025
603225.SH	12/06/2024	SDB3260123600	(3,000.00)	1.5275	(4,585.31)	(4,582.51)	0.0000	4.5800	(900.4551)	0.0000	1.7501	(3.4386)	0.0000	3	(1.6886)	01/06/2025
603225.SH	12/06/2024	SDB3260123600	(2,000.00)	1.5275	(3,056.87)	(3,055.00)	0.0000	4.5800	(900.4551)	0.0000	1.1667	(2.2924)	0.0000	3	(1.1257)	01/06/2025
603225.SH	12/06/2024	SDB3260123600	(3,000.00)	1.5275	(4,585.31)	(4,582.51)	0.0000	4.5800	(900.4551)	0.0000	1.7501	(3.4386)	0.0000	3	(1.6886)	01/06/2025
603225.SH	12/06/2024	SDB3260123600	(600.00)	1.5275	(917.06)	(916.50)	0.0000	4.5800	(900.4551)	0.0000	0.3500	(0.6877)	0.0000	3	(0.3377)	01/06/2025
603225.SH	12/06/2024	SDB3260123600	(2,400.00)	1.5275	(3,668.25)	(3,666.00)	0.0000	4.5800	(900.4551)	0.0000	1.4000	(2.7509)	0.0000	3	(1.3508)	01/06/2025
603225.SH	12/06/2024	SDB3260123600	(1,000.00)	1.5275	(1,528.44)	(1,527.50)	0.0000	4.5800	(900.4551)	0.0000	0.5834	(1.1462)	0.0000	3	(0.5629)	01/06/2025
603225.SH	12/05/2024	SDB3260123600	(5,400.00)	1.5302	(8,253.56)	(8,263.17)	0.0000	4.5800	(900.4551)	0.0000	1.0500	(2.0668)	0.0000	1	(1.0168)	01/06/2025
603225.SH	12/05/2024	SDB3260123600	(15,300.00)	1.5302	(23,385.09)	(23,412.32)	0.0000	4.5800	(900.4551)	0.0000	2.9751	(5.8560)	0.0000	1	(2.8809)	01/06/2025
603225.SH	12/05/2024	SDB3260123600	(3,200.00)	1.5302	(4,891.00)	(4,896.69)	0.0000	4.5800	(900.4551)	0.0000	0.6222	(1.2248)	0.0000	1	(0.6025)	01/06/2025
603225.SH	12/05/2024	SDB3260123600	(7,000.00)	1.5302	(10,699.06)	(10,711.52)	0.0000	4.5800	(900.4551)	0.0000	1.3612	(2.6792)	0.0000	1	(1.3181)	01/06/2025
603225.SH	12/05/2024	SDB3260123600	(800.00)	1.5302	(1,222.75)	(1,224.17)	0.0000	4.5800	(900.4551)	0.0000	0.1556	(0.3062)	0.0000	1	(0.1506)	01/06/2025
603225.SH	12/05/2024	SDB3260123600	(200.00)	1.5302	(305.69)	(306.04)	0.0000	4.5800	(900.4551)	0.0000	0.0389	(0.0765)	0.0000	1	(0.0377)	01/06/2025
603225.SH	12/05/2024	SDB3260123600	(900.00)	1.5302	(1,375.59)	(1,377.20)	0.0000	4.5800	(900.4551)	0.0000	0.1750	(0.3445)	0.0000	1	(0.1695)	01/06/2025
603225.SH	12/05/2024	SDB3260123600	(1,700.00)	1.5302	(2,598.34)	(2,601.37)	0.0000	4.5800	(900.4551)	0.0000	0.3306	(0.6507)	0.0000	1	(0.3201)	01/06/2025
603225.SH	12/05/2024	SDB3260123600	(1,100.00)	1.5302	(1,681.28)	(1,683.24)	0.0000	4.5800	(900.4551)	0.0000	0.2139	(0.4210)	0.0000	1	(0.2071)	01/06/2025
603225.SH	12/05/2024	SDB3260123600	(3,800.00)	1.5302	(5,808.06)	(5,814.82)	0.0000	4.5800	(900.4551)	0.0000	0.7389	(1.4544)	0.0000	1	(0.7155)	01/06/2025
603225.SH	12/05/2024	SDB3260123600	(200.00)	1.5302	(305.69)	(306.04)	0.0000	4.5800	(900.4551)	0.0000	0.0389	(0.0765)	0.0000	1	(0.0377)	01/06/2025
603225.SH	12/05/2024	SDB3260123600	(600.00)	1.5302	(917.06)	(918.13)	0.0000	4.5800	(900.4551)	0.0000	0.1167	(0.2296)	0.0000	1	(0.1130)	01/06/2025
603225.SH	12/05/2024	SDB3260123600	(6,400.00)	1.5302	(9,782.00)	(9,793.39)	0.0000	4.5800	(900.4551)	0.0000	1.2445	(2.4496)	0.0000	1	(1.2051)	01/06/2025
603225.SH	12/05/2024	SDB3260123600	(4,200.00)	1.5302	(6,419.44)	(6,426.91)	0.0000	4.5800	(900.4551)	0.0000	0.8167	(1.6075)	0.0000	1	(0.7908)	01/06/2025
603225.SH	12/05/2024	SDB3260123600	(8,000.00)	1.5302	(12,227.50)	(12,241.74)	0.0000	4.5800	(900.4551)	0.0000	1.5556	(3.0620)	0.0000	1	(1.5064)	01/06/2025
603225.SH	12/05/2024	SDB3260123600	(59,500.00)	1.5302	(90,942.00)	(91,047.91)	0.0000	4.5800	(900.4551)	0.0000	11.5698	(22.7735)	0.0000	1	(11.2036)	01/06/2025
603225.SH	12/05/2024	SDB3260123600	(25,300.00)	1.5302	(38,669.46)	(38,714.49)	0.0000	4.5800	(900.4551)	0.0000	4.9196	(9.6835)	0.0000	1	(4.7639)	01/06/2025
603225.SH	12/05/2024	SDB3260123600	(1,600.00)	1.5302	(2,445.50)	(2,448.35)	0.0000	4.5800	(900.4551)	0.0000	0.3111	(0.6124)	0.0000	1	(0.3013)	01/06/2025
603225.SH	12/05/2024	SDB3260123600	(10,300.00)	1.5302	(15,742.90)	(15,761.24)	0.0000	4.5800	(900.4551)	0.0000	2.0028	(3.9423)	0.0000	1	(1.9395)	01/06/2025
603225.SH	12/05/2024	SDB3260123600	(9,300.00)	1.5302	(14,214.46)	(14,231.02)	0.0000	4.5800	(900.4551)	0.0000	1.8084	(3.5596)	0.0000	1	(1.7512)	01/06/2025
603225.SH	12/05/2024	SDB3260123600	(8,300.00)	1.5302	(12,686.03)	(12,700.80)	0.0000	4.5800	(900.4551)	0.0000	1.6139	(3.1768)	0.0000	1	(1.5629)	01/06/2025
603225.SH	12/05/2024	SDB3260123600	(14,900.00)	1.5302	(22,773.71)	(22,800.23)	0.0000	4.5800	(900.4551)	0.0000	2.8973	(5.7029)	0.0000	1	(2.8056)	01/06/2025
603225.SH	12/05/2024	SDB3260123600	(400.00)	1.5302	(611.37)	(612.09)	0.0000	4.5800	(900.4551)	0.0000	0.0778	(0.1531)	0.0000	1	(0.0753)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
XIN FENG MING GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603225.SH	12/05/2024	SDB3260123600	(3,000.00)	1.5302	(4,585.31)	(4,590.65)	0.0000	4.5800	(900.4551)	0.0000	0.5834	(1.1482)	0.0000	1	(0.5649)	01/06/2025
603225.SH	12/05/2024	SDB3260123600	(2,900.00)	1.5302	(4,432.47)	(4,437.63)	0.0000	4.5800	(900.4551)	0.0000	0.5639	(1.1100)	0.0000	1	(0.5461)	01/06/2025
603225.SH	12/05/2024	SDB3260123600	(600.00)	1.5302	(917.06)	(918.13)	0.0000	4.5800	(900.4551)	0.0000	0.1167	(0.2296)	0.0000	1	(0.1130)	01/06/2025
603225.SH	12/05/2024	SDB3260123600	(1,200.00)	1.5302	(1,834.12)	(1,836.26)	0.0000	4.5800	(900.4551)	0.0000	0.2333	(0.4593)	0.0000	1	(0.2260)	01/06/2025
603225.SH	12/05/2024	SDB3260123600	(400.00)	1.5302	(611.37)	(612.09)	0.0000	4.5800	(900.4551)	0.0000	0.0778	(0.1531)	0.0000	1	(0.0753)	01/06/2025
603225.SH	12/05/2024	SDB3260123600	(3,400.00)	1.5302	(5,196.69)	(5,202.74)	0.0000	4.5800	(900.4551)	0.0000	0.6611	(1.3013)	0.0000	1	(0.6402)	01/06/2025
603225.SH	12/05/2024	SDB3260123600	(2,800.00)	1.5302	(4,279.62)	(4,284.61)	0.0000	4.5800	(900.4551)	0.0000	0.5445	(1.0717)	0.0000	1	(0.5272)	01/06/2025
603225.SH	12/05/2024	SDB3260123600	(3,000.00)	1.5302	(4,585.31)	(4,590.65)	0.0000	4.5800	(900.4551)	0.0000	0.5834	(1.1482)	0.0000	1	(0.5649)	01/06/2025
603225.SH	12/05/2024	SDB3260123600	(1,300.00)	1.5302	(1,986.97)	(1,989.28)	0.0000	4.5800	(900.4551)	0.0000	0.2528	(0.4976)	0.0000	1	(0.2448)	01/06/2025
603225.SH	12/05/2024	SDB3260123600	(700.00)	1.5302	(1,069.91)	(1,071.15)	0.0000	4.5800	(900.4551)	0.0000	0.1361	(0.2679)	0.0000	1	(0.1318)	01/06/2025
603225.SH	12/05/2024	SDB3260123600	(3,000.00)	1.5302	(4,585.31)	(4,590.65)	0.0000	4.5800	(900.4551)	0.0000	0.5834	(1.1482)	0.0000	1	(0.5649)	01/06/2025
603225.SH	12/05/2024	SDB3260123600	(2,000.00)	1.5302	(3,056.87)	(3,060.43)	0.0000	4.5800	(900.4551)	0.0000	0.3889	(0.7655)	0.0000	1	(0.3766)	01/06/2025
603225.SH	12/05/2024	SDB3260123600	(3,000.00)	1.5302	(4,585.31)	(4,590.65)	0.0000	4.5800	(900.4551)	0.0000	0.5834	(1.1482)	0.0000	1	(0.5649)	01/06/2025
603225.SH	12/05/2024	SDB3260123600	(600.00)	1.5302	(917.06)	(918.13)	0.0000	4.5800	(900.4551)	0.0000	0.1167	(0.2296)	0.0000	1	(0.1130)	01/06/2025
603225.SH	12/05/2024	SDB3260123600	(2,400.00)	1.5302	(3,668.25)	(3,672.52)	0.0000	4.5800	(900.4551)	0.0000	0.4667	(0.9186)	0.0000	1	(0.4519)	01/06/2025
603225.SH	12/05/2024	SDB3260123600	(1,000.00)	1.5302	(1,528.44)	(1,530.22)	0.0000	4.5800	(900.4551)	0.0000	0.1945	(0.3827)	0.0000	1	(0.1883)	01/06/2025
603225.SH	12/04/2024	SDB3260123600	(5,400.00)	1.5284	(8,253.56)	(8,253.56)	0.0000	4.5800	(900.4551)	0.0000	1.0500	(2.0644)	0.0000	1	(1.0144)	01/06/2025
603225.SH	12/04/2024	SDB3260123600	(15,300.00)	1.5284	(23,385.09)	(23,385.09)	0.0000	4.5800	(900.4551)	0.0000	2.9751	(5.8492)	0.0000	1	(2.8741)	01/06/2025
603225.SH	12/04/2024	SDB3260123600	(3,200.00)	1.5284	(4,891.00)	(4,891.00)	0.0000	4.5800	(900.4551)	0.0000	0.6222	(1.2234)	0.0000	1	(0.6011)	01/06/2025
603225.SH	12/04/2024	SDB3260123600	(7,000.00)	1.5284	(10,699.06)	(10,699.06)	0.0000	4.5800	(900.4551)	0.0000	1.3612	(2.6761)	0.0000	1	(1.3150)	01/06/2025
603225.SH	12/04/2024	SDB3260123600	(800.00)	1.5284	(1,222.75)	(1,222.75)	0.0000	4.5800	(900.4551)	0.0000	0.1556	(0.3058)	0.0000	1	(0.1503)	01/06/2025
603225.SH	12/04/2024	SDB3260123600	(200.00)	1.5284	(305.69)	(305.69)	0.0000	4.5800	(900.4551)	0.0000	0.0389	(0.0765)	0.0000	1	(0.0376)	01/06/2025
603225.SH	12/04/2024	SDB3260123600	(900.00)	1.5284	(1,375.59)	(1,375.59)	0.0000	4.5800	(900.4551)	0.0000	0.1750	(0.3441)	0.0000	1	(0.1691)	01/06/2025
603225.SH	12/04/2024	SDB3260123600	(1,700.00)	1.5284	(2,598.34)	(2,598.34)	0.0000	4.5800	(900.4551)	0.0000	0.3306	(0.6499)	0.0000	1	(0.3193)	01/06/2025
603225.SH	12/04/2024	SDB3260123600	(1,100.00)	1.5284	(1,681.28)	(1,681.28)	0.0000	4.5800	(900.4551)	0.0000	0.2139	(0.4205)	0.0000	1	(0.2066)	01/06/2025
603225.SH	12/04/2024	SDB3260123600	(3,800.00)	1.5284	(5,808.06)	(5,808.06)	0.0000	4.5800	(900.4551)	0.0000	0.7389	(1.4527)	0.0000	1	(0.7138)	01/06/2025
603225.SH	12/04/2024	SDB3260123600	(200.00)	1.5284	(305.69)	(305.69)	0.0000	4.5800	(900.4551)	0.0000	0.0389	(0.0765)	0.0000	1	(0.0376)	01/06/2025
603225.SH	12/04/2024	SDB3260123600	(600.00)	1.5284	(917.06)	(917.06)	0.0000	4.5800	(900.4551)	0.0000	0.1167	(0.2294)	0.0000	1	(0.1127)	01/06/2025
603225.SH	12/04/2024	SDB3260123600	(6,400.00)	1.5284	(9,782.00)	(9,782.00)	0.0000	4.5800	(900.4551)	0.0000	1.2445	(2.4467)	0.0000	1	(1.2022)	01/06/2025
603225.SH	12/04/2024	SDB3260123600	(4,200.00)	1.5284	(6,419.44)	(6,419.44)	0.0000	4.5800	(900.4551)	0.0000	0.8167	(1.6057)	0.0000	1	(0.7890)	01/06/2025
603225.SH	12/04/2024	SDB3260123600	(8,000.00)	1.5284	(12,227.50)	(12,227.50)	0.0000	4.5800	(900.4551)	0.0000	1.5556	(3.0584)	0.0000	1	(1.5028)	01/06/2025
603225.SH	12/04/2024	SDB3260123600	(59,500.00)	1.5284	(90,942.00)	(90,942.00)	0.0000	4.5800	(900.4551)	0.0000	11.5698	(22.7470)	0.0000	1	(11.1772)	01/06/2025
603225.SH	12/04/2024	SDB3260123600	(25,300.00)	1.5284	(38,669.46)	(38,669.46)	0.0000	4.5800	(900.4551)	0.0000	4.9196	(9.6723)	0.0000	1	(4.7526)	01/06/2025
603225.SH	12/04/2024	SDB3260123600	(1,600.00)	1.5284	(2,445.50)	(2,445.50)	0.0000	4.5800	(900.4551)	0.0000	0.3111	(0.6117)	0.0000	1	(0.3006)	01/06/2025
603225.SH	12/04/2024	SDB3260123600	(10,300.00)	1.5284	(15,742.90)	(15,742.90)	0.0000	4.5800	(900.4551)	0.0000	2.0028	(3.9377)	0.0000	1	(1.9349)	01/06/2025
603225.SH	12/04/2024	SDB3260123600	(9,300.00)	1.5284	(14,214.46)	(14,214.46)	0.0000	4.5800	(900.4551)	0.0000	1.8084	(3.5554)	0.0000	1	(1.7470)	01/06/2025
603225.SH	12/04/2024	SDB3260123600	(8,300.00)	1.5284	(12,686.03)	(12,686.03)	0.0000	4.5800	(900.4551)	0.0000	1.6139	(3.1731)	0.0000	1	(1.5592)	01/06/2025
603225.SH	12/04/2024	SDB3260123600	(14,900.00)	1.5284	(22,773.71)	(22,773.71)	0.0000	4.5800	(900.4551)	0.0000	2.8973	(5.6963)	0.0000	1	(2.7990)	01/06/2025
603225.SH	12/04/2024	SDB3260123600	(400.00)	1.5284	(611.37)	(611.37)	0.0000	4.5800	(900.4551)	0.0000	0.0778	(0.1529)	0.0000	1	(0.0751)	01/06/2025
603225.SH	12/04/2024	SDB3260123600	(3,000.00)	1.5284	(4,585.31)	(4,585.31)	0.0000	4.5800	(900.4551)	0.0000	0.5834	(1.1469)	0.0000	1	(0.5636)	01/06/2025
603225.SH	12/04/2024	SDB3260123600	(2,900.00)	1.5284	(4,432.47)	(4,432.47)	0.0000	4.5800	(900.4551)	0.0000	0.5639	(1.1087)	0.0000	1	(0.5448)	01/06/2025
603225.SH	12/04/2024	SDB3260123600	(600.00)	1.5284	(917.06)	(917.06)	0.0000	4.5800	(900.4551)	0.0000	0.1167	(0.2294)	0.0000	1	(0.1127)	01/06/2025
603225.SH	12/04/2024	SDB3260123600	(1,200.00)	1.5284	(1,834.12)	(1,834.12)	0.0000	4.5800	(900.4551)	0.0000	0.2333	(0.4588)	0.0000	1	(0.2254)	01/06/2025
603225.SH	12/04/2024	SDB3260123600	(400.00)	1.5284	(611.37)	(611.37)	0.0000	4.5800	(900.4551)	0.0000	0.0778	(0.1529)	0.0000	1	(0.0751)	01/06/2025
603225.SH	12/04/2024	SDB3260123600	(3,400.00)	1.5284	(5,196.69)	(5,196.69)	0.0000	4.5800	(900.4551)	0.0000	0.6611	(1.2998)	0.0000	1	(0.6387)	01/06/2025
603225.SH	12/04/2024	SDB3260123600	(2,800.00)	1.5284	(4,279.62)	(4,279.62)	0.0000	4.5800	(900.4551)	0.0000	0.5445	(1.0704)	0.0000	1	(0.5260)	01/06/2025
603225.SH	12/04/2024	SDB3260123600	(3,000.00)	1.5284	(4,585.31)	(4,585.31)	0.0000	4.5800	(900.4551)	0.0000	0.5834	(1.1469)	0.0000	1	(0.5636)	01/06/2025
603225.SH	12/04/2024	SDB3260123600	(1,300.00)	1.5284	(1,986.97)	(1,986.97)	0.0000	4.5800	(900.4551)	0.0000	0.2528	(0.4970)	0.0000	1	(0.2442)	01/06/2025
603225.SH	12/04/2024	SDB3260123600	(700.00)	1.5284	(1,069.91)	(1,069.91)	0.0000	4.5800	(900.4551)	0.0000	0.1361	(0.2676)	0.0000	1	(0.1315)	01/06/2025
603225.SH	12/04/2024	SDB3260123600	(3,000.00)	1.5284	(4,585.31)	(4,585.31)	0.0000	4.5800	(900.4551)	0.0000	0.5834	(1.1469)	0.0000	1	(0.5636)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
XIN FENG MING GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603225.SH	12/04/2024	SDB3260123600	(2,000.00)	1.5284	(3,056.87)	(3,056.87)	0.0000	4.5800	(900.4551)	0.0000	0.3889	(0.7646)	0.0000	1	(0.3757)	01/06/2025
603225.SH	12/04/2024	SDB3260123600	(3,000.00)	1.5284	(4,585.31)	(4,585.31)	0.0000	4.5800	(900.4551)	0.0000	0.5834	(1.1469)	0.0000	1	(0.5636)	01/06/2025
603225.SH	12/04/2024	SDB3260123600	(600.00)	1.5284	(917.06)	(917.06)	0.0000	4.5800	(900.4551)	0.0000	0.1167	(0.2294)	0.0000	1	(0.1127)	01/06/2025
603225.SH	12/04/2024	SDB3260123600	(2,400.00)	1.5284	(3,668.25)	(3,668.25)	0.0000	4.5800	(900.4551)	0.0000	0.4667	(0.9175)	0.0000	1	(0.4508)	01/06/2025
603225.SH	12/04/2024	SDB3260123600	(1,000.00)	1.5284	(1,528.44)	(1,528.44)	0.0000	4.5800	(900.4551)	0.0000	0.1945	(0.3823)	0.0000	1	(0.1879)	01/06/2025
TOTAL XIN FENG MING GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND											1,414.3332	(2,892.5487)	0.0000		(1,478.2155)	

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

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
XINJIANG BAYI IRON & STEEL CO.,LTD. CMN CLASS A SERIES NORTHBOUND																
600581.SH	01/03/2025	SDB3264649848	(3,200.00)	0.4296	(1,369.74)	(1,374.65)	0.0000	4.3300	(1,764.7919)	0.0000	0.4942	(2.0216)	0.0000	3	(1.5274)	01/06/2025
600581.SH	01/03/2025	SDB3264649848	(2,100.00)	0.4296	(928.42)	(902.11)	0.0000	4.3300	(1,764.7919)	0.0000	0.3350	(1.3267)	0.0000	3	(0.9917)	01/06/2025
600581.SH	01/03/2025	SDB3264649848	(6,400.00)	0.4296	(2,854.96)	(2,749.30)	0.0000	4.3300	(1,764.7919)	0.0000	1.0302	(4.0433)	0.0000	3	(3.0131)	01/06/2025
600581.SH	01/03/2025	SDB3264649848	(53,200.00)	0.4296	(23,726.24)	(22,853.55)	0.0000	4.3300	(1,764.7919)	0.0000	8.5612	(33.6098)	0.0000	3	(25.0486)	01/06/2025
600581.SH	01/02/2025	SDB3264649848	(2,100.00)	0.4395	(928.42)	(922.99)	0.0000	4.3300	(1,750.0000)	0.0000	0.1117	(0.4487)	0.0000	1	(0.3370)	01/06/2025
600581.SH	01/02/2025	SDB3264649848	(6,400.00)	0.4395	(2,854.96)	(2,812.92)	0.0000	4.3300	(1,750.0000)	0.0000	0.3434	(1.3674)	0.0000	1	(1.0240)	01/06/2025
600581.SH	01/02/2025	SDB3264649848	(53,200.00)	0.4395	(23,726.24)	(23,382.36)	0.0000	4.3300	(1,750.0000)	0.0000	2.8537	(11.3664)	0.0000	1	(8.5127)	01/06/2025
600581.SH	12/31/2024	SDB3264649848	(2,100.00)	0.4477	(928.42)	(940.16)	0.0000	4.3300	(1,750.0000)	0.0000	0.2233	(0.9140)	0.0000	2	(0.6907)	01/06/2025
600581.SH	12/31/2024	SDB3264649848	(6,400.00)	0.4477	(2,854.96)	(2,865.26)	0.0000	4.3300	(1,750.0000)	0.0000	0.6868	(2.7857)	0.0000	2	(2.0989)	01/06/2025
600581.SH	12/31/2024	SDB3264649848	(53,200.00)	0.4477	(23,726.24)	(23,817.48)	0.0000	4.3300	(1,750.0000)	0.0000	5.7075	(23.1559)	0.0000	2	(17.4484)	01/06/2025
600581.SH	12/30/2024	SDB3264649848	(6,400.00)	0.4461	(2,854.96)	(2,854.96)	0.0000	4.3300	(1,750.0000)	0.0000	0.3434	(1.3878)	0.0000	1	(1.0444)	01/06/2025
600581.SH	12/30/2024	SDB3264649848	(53,200.00)	0.4460	(23,726.24)	(23,726.24)	0.0000	4.3300	(1,750.0000)	0.0000	2.8537	(11.5336)	0.0000	1	(8.6799)	01/06/2025
600581.SH	12/26/2024	SDB3262441827	(1,200.00)	0.4539	(545.04)	(544.71)	0.0000	4.3300	(1,735.2691)	0.0000	0.0656	(0.2626)	0.0000	1	(0.1970)	01/06/2025
600581.SH	12/26/2024	SDB3262441827	(28,000.00)	0.4539	(12,669.33)	(12,709.87)	0.0000	4.3300	(1,735.2691)	0.0000	1.5238	(6.1264)	0.0000	1	(4.6026)	01/06/2025
600581.SH	12/26/2024	SDB3262441827	(300.00)	0.4539	(135.54)	(136.18)	0.0000	4.3300	(1,735.2691)	0.0000	0.0163	(0.0656)	0.0000	1	(0.0493)	01/06/2025
600581.SH	12/26/2024	SDB3262441827	(2,600.00)	0.4539	(1,213.79)	(1,180.20)	0.0000	4.3300	(1,735.2691)	0.0000	0.1460	(0.5689)	0.0000	1	(0.4229)	01/06/2025
600581.SH	12/26/2024	SDB3262441827	(200.00)	0.4539	(93.36)	(90.78)	0.0000	4.3300	(1,735.2691)	0.0000	0.0112	(0.0438)	0.0000	1	(0.0325)	01/06/2025
600581.SH	12/26/2024	SDB3262441827	(8,400.00)	0.4539	(4,017.04)	(3,812.96)	0.0000	4.3300	(1,735.2691)	0.0000	0.4832	(1.8379)	0.0000	1	(1.3548)	01/06/2025
600581.SH	12/26/2024	SDB3262441827	(1,700.00)	0.4539	(807.39)	(771.67)	0.0000	4.3300	(1,735.2691)	0.0000	0.0971	(0.3720)	0.0000	1	(0.2748)	01/06/2025
600581.SH	12/26/2024	SDB3262441827	(2,600.00)	0.4539	(1,266.30)	(1,180.20)	0.0000	4.3300	(1,735.2691)	0.0000	0.1523	(0.5689)	0.0000	1	(0.4166)	01/06/2025
600581.SH	12/26/2024	SDB3262441827	(5,744.00)	0.4539	(2,801.86)	(2,607.34)	0.0000	4.3300	(1,735.2691)	0.0000	0.3370	(1.2568)	0.0000	1	(0.9198)	01/06/2025
600581.SH	12/24/2024	SDB3262441827	(1,200.00)	0.4539	(545.04)	(544.71)	0.0000	4.3300	(1,735.2691)	0.0000	0.1311	(0.5251)	0.0000	2	(0.3940)	01/06/2025
600581.SH	12/24/2024	SDB3262441827	(28,000.00)	0.4539	(12,669.33)	(12,709.87)	0.0000	4.3300	(1,735.2691)	0.0000	3.0477	(12.2528)	0.0000	2	(9.2051)	01/06/2025
600581.SH	12/24/2024	SDB3262441827	(300.00)	0.4539	(135.54)	(136.18)	0.0000	4.3300	(1,735.2691)	0.0000	0.0326	(0.1313)	0.0000	2	(0.0987)	01/06/2025
600581.SH	12/24/2024	SDB3262441827	(2,600.00)	0.4539	(1,213.79)	(1,180.20)	0.0000	4.3300	(1,735.2691)	0.0000	0.2920	(1.1378)	0.0000	2	(0.8458)	01/06/2025
600581.SH	12/24/2024	SDB3262441827	(200.00)	0.4539	(93.36)	(90.78)	0.0000	4.3300	(1,735.2691)	0.0000	0.0225	(0.0875)	0.0000	2	(0.0651)	01/06/2025
600581.SH	12/24/2024	SDB3262441827	(8,400.00)	0.4539	(4,017.04)	(3,812.96)	0.0000	4.3300	(1,735.2691)	0.0000	0.9663	(3.6758)	0.0000	2	(2.7095)	01/06/2025
600581.SH	12/24/2024	SDB3262441827	(1,700.00)	0.4539	(807.39)	(771.67)	0.0000	4.3300	(1,735.2691)	0.0000	0.1942	(0.7439)	0.0000	2	(0.5497)	01/06/2025
600581.SH	12/24/2024	SDB3262441827	(2,600.00)	0.4539	(1,266.30)	(1,180.20)	0.0000	4.3300	(1,735.2691)	0.0000	0.3046	(1.1378)	0.0000	2	(0.8331)	01/06/2025
600581.SH	12/24/2024	SDB3262441827	(5,744.00)	0.4539	(2,801.86)	(2,607.34)	0.0000	4.3300	(1,735.2691)	0.0000	0.6740	(2.5136)	0.0000	2	(1.8396)	01/06/2025
600581.SH	12/23/2024	SDB3262441827	(1,200.00)	0.4485	(545.04)	(538.24)	0.0000	4.3300	(1,775.4439)	0.0000	0.0656	(0.2654)	0.0000	1	(0.1999)	01/06/2025
600581.SH	12/23/2024	SDB3262441827	(28,000.00)	0.4485	(12,669.33)	(12,558.98)	0.0000	4.3300	(1,775.4439)	0.0000	1.5238	(6.1938)	0.0000	1	(4.6700)	01/06/2025
600581.SH	12/23/2024	SDB3262441827	(300.00)	0.4485	(135.54)	(134.56)	0.0000	4.3300	(1,775.4439)	0.0000	0.0163	(0.0664)	0.0000	1	(0.0501)	01/06/2025
600581.SH	12/23/2024	SDB3262441827	(2,600.00)	0.4485	(1,213.79)	(1,166.19)	0.0000	4.3300	(1,775.4439)	0.0000	0.1460	(0.5751)	0.0000	1	(0.4291)	01/06/2025
600581.SH	12/23/2024	SDB3262441827	(200.00)	0.4485	(93.36)	(89.71)	0.0000	4.3300	(1,775.4439)	0.0000	0.0112	(0.0442)	0.0000	1	(0.0330)	01/06/2025
600581.SH	12/23/2024	SDB3262441827	(8,400.00)	0.4485	(4,017.04)	(3,767.69)	0.0000	4.3300	(1,775.4439)	0.0000	0.4832	(1.8581)	0.0000	1	(1.3750)	01/06/2025
600581.SH	12/23/2024	SDB3262441827	(1,700.00)	0.4485	(807.39)	(762.51)	0.0000	4.3300	(1,775.4439)	0.0000	0.0971	(0.3761)	0.0000	1	(0.2789)	01/06/2025
600581.SH	12/23/2024	SDB3262441827	(2,600.00)	0.4485	(1,266.30)	(1,166.19)	0.0000	4.3300	(1,775.4439)	0.0000	0.1523	(0.5751)	0.0000	1	(0.4228)	01/06/2025
600581.SH	12/23/2024	SDB3262441827	(10,000.00)	0.4485	(4,877.89)	(4,485.35)	0.0000	4.3300	(1,775.4439)	0.0000	0.5867	(2.2121)	0.0000	1	(1.6254)	01/06/2025
600581.SH	12/23/2024	SDB3262441827	(3,200.00)	0.4485	(1,572.26)	(1,435.31)	0.0000	4.3300	(1,775.4439)	0.0000	0.1891	(0.7079)	0.0000	1	(0.5188)	01/06/2025
600581.SH	12/23/2024	SDB3262441827	(2,000.00)	0.4485	(983.06)	(897.07)	0.0000	4.3300	(1,775.4439)	0.0000	0.1182	(0.4424)	0.0000	1	(0.3242)	01/06/2025
600581.SH	12/23/2024	SDB3262441827	(1,100.00)	0.4485	(530.86)	(493.39)	0.0000	4.3300	(1,775.4439)	0.0000	0.0639	(0.2433)	0.0000	1	(0.1795)	01/06/2025
600581.SH	12/23/2024	SDB3262441827	(5,900.00)	0.4485	(2,874.31)	(2,646.36)	0.0000	4.3300	(1,775.4439)	0.0000	0.3457	(1.3051)	0.0000	1	(0.9594)	01/06/2025
600581.SH	12/23/2024	SDB3262441827	(1,400.00)	0.4485	(662.75)	(627.95)	0.0000	4.3300	(1,775.4439)	0.0000	0.0797	(0.3097)	0.0000	1	(0.2300)	01/06/2025
600581.SH	12/23/2024	SDB3262441827	(8,400.00)	0.4485	(3,990.00)	(3,767.69)	0.0000	4.3300	(1,775.4439)	0.0000	0.4799	(1.8581)	0.0000	1	(1.3782)	01/06/2025
600581.SH	12/23/2024	SDB3262441827	(5,100.00)	0.4485	(2,396.85)	(2,287.53)	0.0000	4.3300	(1,775.4439)	0.0000	0.2883	(1.1282)	0.0000	1	(0.8399)	01/06/2025
600581.SH	12/23/2024	SDB3262441827	(8,000.00)	0.4485	(3,777.91)	(3,588.28)	0.0000	4.3300	(1,775.4439)	0.0000	0.4544	(1.7697)	0.0000	1	(1.3153)	01/06/2025
600581.SH	12/20/2024	SDB3262441827	(300.00)	0.4471	(135.54)	(134.12)	0.0000	4.3300	(1,787.6436)	0.0000	0.0489	(0.1998)	0.0000	3	(0.1509)	01/06/2025
600581.SH	12/20/2024	SDB3262441827	(2,600.00)	0.4471	(1,213.79)	(1,162.39)	0.0000	4.3300	(1,787.6436)	0.0000	0.4380	(1.7316)	0.0000	3	(1.2936)	01/06/2025
600581.SH	12/20/2024	SDB3262441827	(200.00)	0.4471	(93.36)	(89.41)	0.0000	4.3300	(1,787.6436)	0.0000	0.0337	(0.1332)	0.0000	3	(0.0995)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
XINJIANG BAYI IRON & STEEL CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600581.SH	12/20/2024	SDB3262441827	(8,400.00)	0.4471	(4,017.04)	(3,755.42)	0.0000	4.3300	(1,787.6436)	0.0000	1.4495	(5.5945)	0.0000	3	(4.1450)	01/06/2025
600581.SH	12/20/2024	SDB3262441827	(1,700.00)	0.4471	(807.39)	(760.03)	0.0000	4.3300	(1,787.6436)	0.0000	0.2913	(1.1322)	0.0000	3	(0.8409)	01/06/2025
600581.SH	12/20/2024	SDB3262441827	(2,600.00)	0.4471	(1,266.30)	(1,162.39)	0.0000	4.3300	(1,787.6436)	0.0000	0.4569	(1.7316)	0.0000	3	(1.2747)	01/06/2025
600581.SH	12/20/2024	SDB3262441827	(10,000.00)	0.4471	(4,877.89)	(4,470.74)	0.0000	4.3300	(1,787.6436)	0.0000	1.7601	(6.6601)	0.0000	3	(4.9000)	01/06/2025
600581.SH	12/20/2024	SDB3262441827	(3,200.00)	0.4471	(1,572.26)	(1,430.64)	0.0000	4.3300	(1,787.6436)	0.0000	0.5673	(2.1312)	0.0000	3	(1.5639)	01/06/2025
600581.SH	12/20/2024	SDB3262441827	(2,000.00)	0.4471	(983.06)	(894.15)	0.0000	4.3300	(1,787.6436)	0.0000	0.3547	(1.3320)	0.0000	3	(0.9773)	01/06/2025
600581.SH	12/20/2024	SDB3262441827	(1,100.00)	0.4471	(530.86)	(491.78)	0.0000	4.3300	(1,787.6436)	0.0000	0.1916	(0.7326)	0.0000	3	(0.5411)	01/06/2025
600581.SH	12/20/2024	SDB3262441827	(5,900.00)	0.4471	(2,874.31)	(2,637.74)	0.0000	4.3300	(1,787.6436)	0.0000	1.0371	(3.9294)	0.0000	3	(2.8923)	01/06/2025
600581.SH	12/20/2024	SDB3262441827	(1,400.00)	0.4471	(662.75)	(625.90)	0.0000	4.3300	(1,787.6436)	0.0000	0.2391	(0.9324)	0.0000	3	(0.6933)	01/06/2025
600581.SH	12/20/2024	SDB3262441827	(8,400.00)	0.4471	(3,990.00)	(3,755.42)	0.0000	4.3300	(1,787.6436)	0.0000	1.4397	(5.5945)	0.0000	3	(4.1547)	01/06/2025
600581.SH	12/20/2024	SDB3262441827	(5,100.00)	0.4471	(2,396.85)	(2,280.08)	0.0000	4.3300	(1,787.6436)	0.0000	0.8649	(3.3966)	0.0000	3	(2.5318)	01/06/2025
600581.SH	12/20/2024	SDB3262441827	(8,000.00)	0.4471	(3,777.91)	(3,576.59)	0.0000	4.3300	(1,787.6436)	0.0000	1.3632	(5.3281)	0.0000	3	(3.9649)	01/06/2025
600581.SH	12/19/2024	SDB3262441827	(2,600.00)	0.4652	(1,213.79)	(1,209.49)	0.0000	4.5800	(1,787.8300)	0.0000	0.1544	(0.6007)	0.0000	1	(0.4462)	01/06/2025
600581.SH	12/19/2024	SDB3262441827	(200.00)	0.4652	(93.36)	(93.04)	0.0000	4.5800	(1,787.8300)	0.0000	0.0119	(0.0462)	0.0000	1	(0.0343)	01/06/2025
600581.SH	12/19/2024	SDB3262441827	(8,400.00)	0.4652	(4,017.04)	(3,907.60)	0.0000	4.5800	(1,787.8300)	0.0000	0.5111	(1.9406)	0.0000	1	(1.4295)	01/06/2025
600581.SH	12/19/2024	SDB3262441827	(1,700.00)	0.4652	(807.39)	(790.82)	0.0000	4.5800	(1,787.8300)	0.0000	0.1027	(0.3927)	0.0000	1	(0.2900)	01/06/2025
600581.SH	12/19/2024	SDB3262441827	(2,600.00)	0.4652	(1,266.30)	(1,209.49)	0.0000	4.5800	(1,787.8300)	0.0000	0.1611	(0.6007)	0.0000	1	(0.4396)	01/06/2025
600581.SH	12/19/2024	SDB3262441827	(10,000.00)	0.4652	(4,877.89)	(4,651.90)	0.0000	4.5800	(1,787.8300)	0.0000	0.6206	(2.3102)	0.0000	1	(1.6896)	01/06/2025
600581.SH	12/19/2024	SDB3262441827	(3,200.00)	0.4652	(1,572.26)	(1,488.61)	0.0000	4.5800	(1,787.8300)	0.0000	0.2000	(0.7393)	0.0000	1	(0.5392)	01/06/2025
600581.SH	12/19/2024	SDB3262441827	(2,000.00)	0.4652	(983.06)	(930.38)	0.0000	4.5800	(1,787.8300)	0.0000	0.1251	(0.4620)	0.0000	1	(0.3370)	01/06/2025
600581.SH	12/19/2024	SDB3262441827	(1,100.00)	0.4652	(530.86)	(511.71)	0.0000	4.5800	(1,787.8300)	0.0000	0.0675	(0.2541)	0.0000	1	(0.1866)	01/06/2025
600581.SH	12/19/2024	SDB3262441827	(5,900.00)	0.4652	(2,874.31)	(2,744.62)	0.0000	4.5800	(1,787.8300)	0.0000	0.3657	(1.3630)	0.0000	1	(0.9974)	01/06/2025
600581.SH	12/19/2024	SDB3262441827	(1,400.00)	0.4652	(662.75)	(651.27)	0.0000	4.5800	(1,787.8300)	0.0000	0.0843	(0.3234)	0.0000	1	(0.2391)	01/06/2025
600581.SH	12/19/2024	SDB3262441827	(8,400.00)	0.4652	(3,990.00)	(3,907.60)	0.0000	4.5800	(1,787.8300)	0.0000	0.5076	(1.9406)	0.0000	1	(1.4330)	01/06/2025
600581.SH	12/19/2024	SDB3262441827	(5,100.00)	0.4652	(2,396.85)	(2,372.47)	0.0000	4.5800	(1,787.8300)	0.0000	0.3049	(1.1782)	0.0000	1	(0.8733)	01/06/2025
600581.SH	12/19/2024	SDB3262441827	(8,000.00)	0.4652	(3,777.91)	(3,721.52)	0.0000	4.5800	(1,787.8300)	0.0000	0.4806	(1.8482)	0.0000	1	(1.3675)	01/06/2025
600581.SH	12/18/2024	SDB3262441827	(8,400.00)	0.4733	(4,017.04)	(3,976.05)	0.0000	4.5800	(1,789.6626)	0.0000	0.5111	(1.9766)	0.0000	1	(1.4655)	01/06/2025
600581.SH	12/18/2024	SDB3262441827	(1,700.00)	0.4733	(807.39)	(804.68)	0.0000	4.5800	(1,789.6626)	0.0000	0.1027	(0.4000)	0.0000	1	(0.2973)	01/06/2025
600581.SH	12/18/2024	SDB3262441827	(2,600.00)	0.4733	(1,266.30)	(1,230.68)	0.0000	4.5800	(1,789.6626)	0.0000	0.1611	(0.6118)	0.0000	1	(0.4507)	01/06/2025
600581.SH	12/18/2024	SDB3262441827	(10,000.00)	0.4733	(4,877.89)	(4,733.39)	0.0000	4.5800	(1,789.6626)	0.0000	0.6206	(2.3531)	0.0000	1	(1.7325)	01/06/2025
600581.SH	12/18/2024	SDB3262441827	(3,200.00)	0.4733	(1,572.26)	(1,514.68)	0.0000	4.5800	(1,789.6626)	0.0000	0.2000	(0.7530)	0.0000	1	(0.5530)	01/06/2025
600581.SH	12/18/2024	SDB3262441827	(2,000.00)	0.4733	(983.06)	(946.68)	0.0000	4.5800	(1,789.6626)	0.0000	0.1251	(0.4706)	0.0000	1	(0.3456)	01/06/2025
600581.SH	12/18/2024	SDB3262441827	(1,100.00)	0.4733	(530.86)	(520.67)	0.0000	4.5800	(1,789.6626)	0.0000	0.0675	(0.2588)	0.0000	1	(0.1913)	01/06/2025
600581.SH	12/18/2024	SDB3262441827	(5,900.00)	0.4733	(2,874.31)	(2,792.70)	0.0000	4.5800	(1,789.6626)	0.0000	0.3657	(1.3883)	0.0000	1	(1.0227)	01/06/2025
600581.SH	12/18/2024	SDB3262441827	(1,400.00)	0.4733	(662.75)	(662.67)	0.0000	4.5800	(1,789.6626)	0.0000	0.0843	(0.3294)	0.0000	1	(0.2451)	01/06/2025
600581.SH	12/18/2024	SDB3262441827	(8,400.00)	0.4733	(3,990.00)	(3,976.05)	0.0000	4.5800	(1,789.6626)	0.0000	0.5076	(1.9766)	0.0000	1	(1.4690)	01/06/2025
600581.SH	12/18/2024	SDB3262441827	(5,100.00)	0.4733	(2,396.85)	(2,414.03)	0.0000	4.5800	(1,789.6626)	0.0000	0.3049	(1.2001)	0.0000	1	(0.8951)	01/06/2025
600581.SH	12/18/2024	SDB3262441827	(8,000.00)	0.4733	(3,777.91)	(3,786.71)	0.0000	4.5800	(1,789.6626)	0.0000	0.4806	(1.8825)	0.0000	1	(1.4018)	01/06/2025
600581.SH	12/17/2024	SDB3262441827	(2,600.00)	0.4872	(1,266.30)	(1,266.70)	0.0000	4.5800	(1,798.0607)	0.0000	0.1611	(0.6327)	0.0000	1	(0.4716)	01/06/2025
600581.SH	12/17/2024	SDB3262441827	(10,000.00)	0.4872	(4,877.89)	(4,871.91)	0.0000	4.5800	(1,798.0607)	0.0000	0.6206	(2.4333)	0.0000	1	(1.8128)	01/06/2025
600581.SH	12/17/2024	SDB3262441827	(3,200.00)	0.4872	(1,572.26)	(1,559.01)	0.0000	4.5800	(1,798.0607)	0.0000	0.2000	(0.7787)	0.0000	1	(0.5786)	01/06/2025
600581.SH	12/17/2024	SDB3262441827	(2,000.00)	0.4872	(983.06)	(974.38)	0.0000	4.5800	(1,798.0607)	0.0000	0.1251	(0.4867)	0.0000	1	(0.3616)	01/06/2025
600581.SH	12/17/2024	SDB3262441827	(1,100.00)	0.4872	(530.86)	(535.91)	0.0000	4.5800	(1,798.0607)	0.0000	0.0675	(0.2677)	0.0000	1	(0.2001)	01/06/2025
600581.SH	12/17/2024	SDB3262441827	(5,900.00)	0.4872	(2,874.31)	(2,874.43)	0.0000	4.5800	(1,798.0607)	0.0000	0.3657	(1.4357)	0.0000	1	(1.0700)	01/06/2025
600581.SH	12/17/2024	SDB3262441827	(1,400.00)	0.4872	(662.75)	(682.07)	0.0000	4.5800	(1,798.0607)	0.0000	0.0843	(0.3407)	0.0000	1	(0.2563)	01/06/2025
600581.SH	12/17/2024	SDB3262441827	(8,400.00)	0.4872	(3,990.00)	(4,092.40)	0.0000	4.5800	(1,798.0607)	0.0000	0.5076	(2.0440)	0.0000	1	(1.5364)	01/06/2025
600581.SH	12/17/2024	SDB3262441827	(5,100.00)	0.4872	(2,396.85)	(2,484.67)	0.0000	4.5800	(1,798.0607)	0.0000	0.3049	(1.2410)	0.0000	1	(0.9361)	01/06/2025
600581.SH	12/17/2024	SDB3262441827	(8,000.00)	0.4872	(3,777.91)	(3,897.53)	0.0000	4.5800	(1,798.0607)	0.0000	0.4806	(1.9467)	0.0000	1	(1.4660)	01/06/2025
600581.SH	12/16/2024	SDB3262441827	(3,200.00)	0.4947	(1,572.26)	(1,583.10)	0.0000	4.5800	(1,743.5185)	0.0000	0.2000	(0.7667)	0.0000	1	(0.5667)	01/06/2025
600581.SH	12/16/2024	SDB3262441827	(2,000.00)	0.4947	(983.06)	(989.44)	0.0000	4.5800	(1,743.5185)	0.0000	0.1251	(0.4792)	0.0000	1	(0.3541)	01/06/2025

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Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
XINJIANG BAYI IRON & STEEL CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600581.SH	12/16/2024	SDB3262441827	(1,100.00)	0.4947	(530.86)	(544.19)	0.0000	4.5800	(1,743.5185)	0.0000	0.0675	(0.2636)	0.0000	1	(0.1960)	01/06/2025
600581.SH	12/16/2024	SDB3262441827	(5,900.00)	0.4947	(2,874.31)	(2,918.84)	0.0000	4.5800	(1,743.5185)	0.0000	0.3657	(1.4136)	0.0000	1	(1.0480)	01/06/2025
600581.SH	12/16/2024	SDB3262441827	(1,400.00)	0.4947	(662.75)	(692.61)	0.0000	4.5800	(1,743.5185)	0.0000	0.0843	(0.3354)	0.0000	1	(0.2511)	01/06/2025
600581.SH	12/16/2024	SDB3262441827	(8,400.00)	0.4947	(3,990.00)	(4,155.64)	0.0000	4.5800	(1,743.5185)	0.0000	0.5076	(2.0126)	0.0000	1	(1.5050)	01/06/2025
600581.SH	12/16/2024	SDB3262441827	(5,100.00)	0.4947	(2,396.85)	(2,523.07)	0.0000	4.5800	(1,743.5185)	0.0000	0.3049	(1.2219)	0.0000	1	(0.9170)	01/06/2025
600581.SH	12/16/2024	SDB3262441827	(8,000.00)	0.4947	(3,777.91)	(3,957.75)	0.0000	4.5800	(1,743.5185)	0.0000	0.4806	(1.9168)	0.0000	1	(1.4361)	01/06/2025
600581.SH	12/13/2024	SDB3262441827	(1,100.00)	0.4859	(530.86)	(534.53)	0.0000	4.5800	(1,725.0000)	0.0000	0.2026	(0.7684)	0.0000	3	(0.5658)	01/06/2025
600581.SH	12/13/2024	SDB3262441827	(5,900.00)	0.4859	(2,874.31)	(2,867.02)	0.0000	4.5800	(1,725.0000)	0.0000	1.0970	(4.1213)	0.0000	3	(3.0243)	01/06/2025
600581.SH	12/13/2024	SDB3262441827	(1,400.00)	0.4859	(662.75)	(680.31)	0.0000	4.5800	(1,725.0000)	0.0000	0.2529	(0.9779)	0.0000	3	(0.7250)	01/06/2025
600581.SH	12/13/2024	SDB3262441827	(8,400.00)	0.4859	(3,990.00)	(4,081.86)	0.0000	4.5800	(1,725.0000)	0.0000	1.5229	(5.8677)	0.0000	3	(4.3448)	01/06/2025
600581.SH	12/13/2024	SDB3262441827	(5,100.00)	0.4859	(2,396.85)	(2,478.27)	0.0000	4.5800	(1,725.0000)	0.0000	0.9148	(3.5625)	0.0000	3	(2.6477)	01/06/2025
600581.SH	12/13/2024	SDB3262441827	(8,000.00)	0.4859	(3,777.91)	(3,887.49)	0.0000	4.5800	(1,725.0000)	0.0000	1.4419	(5.5883)	0.0000	3	(4.1464)	01/06/2025
600581.SH	12/12/2024	SDB3262441827	(1,100.00)	0.4814	(530.86)	(529.51)	0.0000	4.5800	(1,776.5851)	0.0000	0.0675	(0.2613)	0.0000	1	(0.1938)	01/06/2025
600581.SH	12/12/2024	SDB3262441827	(5,900.00)	0.4814	(2,874.31)	(2,840.08)	0.0000	4.5800	(1,776.5851)	0.0000	0.3657	(1.4016)	0.0000	1	(1.0359)	01/06/2025
600581.SH	12/12/2024	SDB3262441827	(1,400.00)	0.4814	(662.75)	(673.92)	0.0000	4.5800	(1,776.5851)	0.0000	0.0843	(0.3326)	0.0000	1	(0.2483)	01/06/2025
600581.SH	12/12/2024	SDB3262441827	(8,400.00)	0.4814	(3,990.00)	(4,043.50)	0.0000	4.5800	(1,776.5851)	0.0000	0.5076	(1.9955)	0.0000	1	(1.4878)	01/06/2025
600581.SH	12/12/2024	SDB3262441827	(5,100.00)	0.4814	(2,396.85)	(2,454.98)	0.0000	4.5800	(1,776.5851)	0.0000	0.3049	(1.2115)	0.0000	1	(0.9066)	01/06/2025
600581.SH	12/12/2024	SDB3262441827	(41,500.00)	0.4814	(19,597.92)	(19,976.81)	0.0000	4.5800	(1,776.5851)	0.0000	2.4933	(9.8585)	0.0000	1	(7.3652)	01/06/2025
600581.SH	12/12/2024	SDB3262441827	(9,800.00)	0.4814	(4,633.47)	(4,717.42)	0.0000	4.5800	(1,776.5851)	0.0000	0.5895	(2.3280)	0.0000	1	(1.7385)	01/06/2025
600581.SH	12/12/2024	SDB3262441827	(55,700.00)	0.4814	(26,141.07)	(26,812.25)	0.0000	4.5800	(1,776.5851)	0.0000	3.3257	(13.2317)	0.0000	1	(9.9060)	01/06/2025
600581.SH	12/12/2024	SDB3262441827	(7,200.00)	0.4814	(3,372.35)	(3,465.86)	0.0000	4.5800	(1,776.5851)	0.0000	0.4290	(1.7104)	0.0000	1	(1.2813)	01/06/2025
600581.SH	12/12/2024	SDB3262441827	(2,800.00)	0.4814	(1,306.35)	(1,347.83)	0.0000	4.5800	(1,776.5851)	0.0000	0.1662	(0.6652)	0.0000	1	(0.4990)	01/06/2025
600581.SH	12/12/2024	SDB3262441827	(15,300.00)	0.4814	(6,956.33)	(7,364.95)	0.0000	4.5800	(1,776.5851)	0.0000	0.8850	(3.6346)	0.0000	1	(2.7496)	01/06/2025
600581.SH	12/12/2024	SDB3262441827	(4,200.00)	0.4814	(1,909.58)	(2,021.75)	0.0000	4.5800	(1,776.5851)	0.0000	0.2429	(0.9977)	0.0000	1	(0.7548)	01/06/2025
600581.SH	12/12/2024	SDB3262441827	(12,600.00)	0.4814	(5,728.74)	(6,065.25)	0.0000	4.5800	(1,776.5851)	0.0000	0.7288	(2.9932)	0.0000	1	(2.2644)	01/06/2025
600581.SH	12/12/2024	SDB3262441827	(2,300.00)	0.4814	(1,045.72)	(1,107.15)	0.0000	4.5800	(1,776.5851)	0.0000	0.1330	(0.5464)	0.0000	1	(0.4133)	01/06/2025
600581.SH	12/12/2024	SDB3262441827	(600.00)	0.4814	(272.80)	(288.82)	0.0000	4.5800	(1,776.5851)	0.0000	0.0347	(0.1425)	0.0000	1	(0.1078)	01/06/2025
600581.SH	12/12/2024	SDB3262441827	(5,400.00)	0.4814	(2,455.17)	(2,599.39)	0.0000	4.5800	(1,776.5851)	0.0000	0.3124	(1.2828)	0.0000	1	(0.9704)	01/06/2025
600581.SH	12/12/2024	SDB3262441827	(9,200.00)	0.4814	(4,182.89)	(4,428.59)	0.0000	4.5800	(1,776.5851)	0.0000	0.5322	(2.1855)	0.0000	1	(1.6533)	01/06/2025
600581.SH	12/12/2024	SDB3262441827	(4,200.00)	0.4814	(1,909.58)	(2,021.75)	0.0000	4.5800	(1,776.5851)	0.0000	0.2429	(0.9977)	0.0000	1	(0.7548)	01/06/2025
600581.SH	12/12/2024	SDB3262441827	(1,600.00)	0.4814	(727.46)	(770.19)	0.0000	4.5800	(1,776.5851)	0.0000	0.0925	(0.3801)	0.0000	1	(0.2875)	01/06/2025
600581.SH	12/12/2024	SDB3262441827	(12,300.00)	0.4814	(5,592.34)	(5,920.84)	0.0000	4.5800	(1,776.5851)	0.0000	0.7115	(2.9219)	0.0000	1	(2.2104)	01/06/2025
600581.SH	12/11/2024	SDB3262441827	(1,100.00)	0.4915	(530.86)	(540.66)	0.0000	4.5800	(1,776.5851)	0.0000	0.0675	(0.2668)	0.0000	1	(0.1993)	01/06/2025
600581.SH	12/11/2024	SDB3262441827	(5,900.00)	0.4915	(2,874.31)	(2,899.92)	0.0000	4.5800	(1,776.5851)	0.0000	0.3657	(1.4311)	0.0000	1	(1.0654)	01/06/2025
600581.SH	12/11/2024	SDB3262441827	(1,400.00)	0.4915	(662.75)	(688.12)	0.0000	4.5800	(1,776.5851)	0.0000	0.0843	(0.3396)	0.0000	1	(0.2553)	01/06/2025
600581.SH	12/11/2024	SDB3262441827	(8,400.00)	0.4915	(3,990.00)	(4,128.70)	0.0000	4.5800	(1,776.5851)	0.0000	0.5076	(2.0375)	0.0000	1	(1.5299)	01/06/2025
600581.SH	12/11/2024	SDB3262441827	(5,100.00)	0.4915	(2,396.85)	(2,506.71)	0.0000	4.5800	(1,776.5851)	0.0000	0.3049	(1.2371)	0.0000	1	(0.9321)	01/06/2025
600581.SH	12/11/2024	SDB3262441827	(41,500.00)	0.4915	(19,597.92)	(20,397.75)	0.0000	4.5800	(1,776.5851)	0.0000	2.4933	(10.0662)	0.0000	1	(7.5729)	01/06/2025
600581.SH	12/11/2024	SDB3262441827	(9,800.00)	0.4915	(4,633.47)	(4,816.82)	0.0000	4.5800	(1,776.5851)	0.0000	0.5895	(2.3771)	0.0000	1	(1.7876)	01/06/2025
600581.SH	12/11/2024	SDB3262441827	(55,700.00)	0.4915	(26,141.07)	(27,377.22)	0.0000	4.5800	(1,776.5851)	0.0000	3.3257	(13.5105)	0.0000	1	(10.1848)	01/06/2025
600581.SH	12/11/2024	SDB3262441827	(7,200.00)	0.4915	(3,372.35)	(3,538.89)	0.0000	4.5800	(1,776.5851)	0.0000	0.4290	(1.7464)	0.0000	1	(1.3174)	01/06/2025
600581.SH	12/11/2024	SDB3262441827	(2,800.00)	0.4915	(1,306.35)	(1,376.23)	0.0000	4.5800	(1,776.5851)	0.0000	0.1662	(0.6792)	0.0000	1	(0.5130)	01/06/2025
600581.SH	12/11/2024	SDB3262441827	(15,300.00)	0.4915	(6,956.33)	(7,520.13)	0.0000	4.5800	(1,776.5851)	0.0000	0.8850	(3.7112)	0.0000	1	(2.8262)	01/06/2025
600581.SH	12/11/2024	SDB3262441827	(4,200.00)	0.4915	(1,909.58)	(2,064.35)	0.0000	4.5800	(1,776.5851)	0.0000	0.2429	(1.0187)	0.0000	1	(0.7758)	01/06/2025
600581.SH	12/11/2024	SDB3262441827	(12,600.00)	0.4915	(5,728.74)	(6,193.05)	0.0000	4.5800	(1,776.5851)	0.0000	0.7288	(3.0562)	0.0000	1	(2.3274)	01/06/2025
600581.SH	12/11/2024	SDB3262441827	(2,300.00)	0.4915	(1,045.72)	(1,130.48)	0.0000	4.5800	(1,776.5851)	0.0000	0.1330	(0.5579)	0.0000	1	(0.4248)	01/06/2025
600581.SH	12/11/2024	SDB3262441827	(600.00)	0.4915	(272.80)	(294.91)	0.0000	4.5800	(1,776.5851)	0.0000	0.0347	(0.1455)	0.0000	1	(0.1108)	01/06/2025
600581.SH	12/11/2024	SDB3262441827	(5,400.00)	0.4915	(2,455.17)	(2,654.16)	0.0000	4.5800	(1,776.5851)	0.0000	0.3124	(1.3098)	0.0000	1	(0.9975)	01/06/2025
600581.SH	12/11/2024	SDB3262441827	(9,200.00)	0.4915	(4,182.89)	(4,521.91)	0.0000	4.5800	(1,776.5851)	0.0000	0.5322	(2.2315)	0.0000	1	(1.6994)	01/06/2025
600581.SH	12/11/2024	SDB3262441827	(4,200.00)	0.4915	(1,909.58)	(2,064.35)	0.0000	4.5800	(1,776.5851)	0.0000	0.2429	(1.0187)	0.0000	1	(0.7758)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
XINJIANG BAYI IRON & STEEL CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600581.SH	12/11/2024	SDB3262441827	(1,600.00)	0.4915	(727.46)	(786.42)	0.0000	4.5800	(1,776.5851)	0.0000	0.0925	(0.3881)	0.0000	1	(0.2955)	01/06/2025
600581.SH	12/11/2024	SDB3262441827	(12,300.00)	0.4915	(5,592.34)	(6,045.60)	0.0000	4.5800	(1,776.5851)	0.0000	0.7115	(2.9835)	0.0000	1	(2.2720)	01/06/2025
600581.SH	12/10/2024	SDB3262441827	(1,400.00)	0.4838	(662.75)	(677.33)	0.0000	4.5800	(1,777.5175)	0.0000	0.0843	(0.3344)	0.0000	1	(0.2501)	01/06/2025
600581.SH	12/10/2024	SDB3262441827	(8,400.00)	0.4838	(3,990.00)	(4,064.00)	0.0000	4.5800	(1,777.5175)	0.0000	0.5076	(2.0066)	0.0000	1	(1.4990)	01/06/2025
600581.SH	12/10/2024	SDB3262441827	(5,100.00)	0.4838	(2,396.85)	(2,467.43)	0.0000	4.5800	(1,777.5175)	0.0000	0.3049	(1.2183)	0.0000	1	(0.9134)	01/06/2025
600581.SH	12/10/2024	SDB3262441827	(41,500.00)	0.4838	(19,597.92)	(20,078.07)	0.0000	4.5800	(1,777.5175)	0.0000	2.4933	(9.9136)	0.0000	1	(7.4204)	01/06/2025
600581.SH	12/10/2024	SDB3262441827	(9,800.00)	0.4838	(4,633.47)	(4,741.33)	0.0000	4.5800	(1,777.5175)	0.0000	0.5895	(2.3411)	0.0000	1	(1.7516)	01/06/2025
600581.SH	12/10/2024	SDB3262441827	(55,700.00)	0.4838	(26,141.07)	(26,948.16)	0.0000	4.5800	(1,777.5175)	0.0000	3.3257	(13.3058)	0.0000	1	(9.9801)	01/06/2025
600581.SH	12/10/2024	SDB3262441827	(7,200.00)	0.4838	(3,372.35)	(3,483.42)	0.0000	4.5800	(1,777.5175)	0.0000	0.4290	(1.7200)	0.0000	1	(1.2909)	01/06/2025
600581.SH	12/10/2024	SDB3262441827	(2,800.00)	0.4838	(1,306.35)	(1,354.67)	0.0000	4.5800	(1,777.5175)	0.0000	0.1662	(0.6689)	0.0000	1	(0.5027)	01/06/2025
600581.SH	12/10/2024	SDB3262441827	(15,300.00)	0.4838	(6,956.33)	(7,402.28)	0.0000	4.5800	(1,777.5175)	0.0000	0.8850	(3.6549)	0.0000	1	(2.7699)	01/06/2025
600581.SH	12/10/2024	SDB3262441827	(4,200.00)	0.4838	(1,909.58)	(2,032.00)	0.0000	4.5800	(1,777.5175)	0.0000	0.2429	(1.0033)	0.0000	1	(0.7604)	01/06/2025
600581.SH	12/10/2024	SDB3262441827	(12,600.00)	0.4838	(5,728.74)	(6,095.99)	0.0000	4.5800	(1,777.5175)	0.0000	0.7288	(3.0099)	0.0000	1	(2.2811)	01/06/2025
600581.SH	12/10/2024	SDB3262441827	(2,300.00)	0.4838	(1,045.72)	(1,112.76)	0.0000	4.5800	(1,777.5175)	0.0000	0.1330	(0.5494)	0.0000	1	(0.4164)	01/06/2025
600581.SH	12/10/2024	SDB3262441827	(600.00)	0.4838	(272.80)	(290.29)	0.0000	4.5800	(1,777.5175)	0.0000	0.0347	(0.1433)	0.0000	1	(0.1086)	01/06/2025
600581.SH	12/10/2024	SDB3262441827	(5,400.00)	0.4838	(2,455.17)	(2,612.57)	0.0000	4.5800	(1,777.5175)	0.0000	0.3124	(1.2900)	0.0000	1	(0.9776)	01/06/2025
600581.SH	12/10/2024	SDB3262441827	(9,200.00)	0.4838	(4,182.89)	(4,451.04)	0.0000	4.5800	(1,777.5175)	0.0000	0.5322	(2.1977)	0.0000	1	(1.6656)	01/06/2025
600581.SH	12/10/2024	SDB3262441827	(4,200.00)	0.4838	(1,909.58)	(2,032.00)	0.0000	4.5800	(1,777.5175)	0.0000	0.2429	(1.0033)	0.0000	1	(0.7604)	01/06/2025
600581.SH	12/10/2024	SDB3262441827	(1,600.00)	0.4838	(727.46)	(774.09)	0.0000	4.5800	(1,777.5175)	0.0000	0.0925	(0.3822)	0.0000	1	(0.2897)	01/06/2025
600581.SH	12/10/2024	SDB3262441827	(12,300.00)	0.4838	(5,592.34)	(5,950.85)	0.0000	4.5800	(1,777.5175)	0.0000	0.7115	(2.9383)	0.0000	1	(2.2268)	01/06/2025
600581.SH	12/09/2024	SDB3262441827	(5,100.00)	0.4695	(2,396.85)	(2,394.24)	0.0000	4.5800	(1,778.9383)	0.0000	0.3049	(1.1831)	0.0000	1	(0.8782)	01/06/2025
600581.SH	12/09/2024	SDB3262441827	(41,500.00)	0.4695	(19,597.92)	(19,482.51)	0.0000	4.5800	(1,778.9383)	0.0000	2.4933	(9.6273)	0.0000	1	(7.1340)	01/06/2025
600581.SH	12/09/2024	SDB3262441827	(9,800.00)	0.4695	(4,633.47)	(4,600.69)	0.0000	4.5800	(1,778.9383)	0.0000	0.5895	(2.2734)	0.0000	1	(1.6839)	01/06/2025
600581.SH	12/09/2024	SDB3262441827	(55,700.00)	0.4695	(26,141.07)	(26,148.81)	0.0000	4.5800	(1,778.9383)	0.0000	3.3257	(12.9214)	0.0000	1	(9.5957)	01/06/2025
600581.SH	12/09/2024	SDB3262441827	(7,200.00)	0.4695	(3,372.35)	(3,380.10)	0.0000	4.5800	(1,778.9383)	0.0000	0.4290	(1.6703)	0.0000	1	(1.2412)	01/06/2025
600581.SH	12/09/2024	SDB3262441827	(2,800.00)	0.4695	(1,306.35)	(1,314.48)	0.0000	4.5800	(1,778.9383)	0.0000	0.1662	(0.6496)	0.0000	1	(0.4834)	01/06/2025
600581.SH	12/09/2024	SDB3262441827	(15,300.00)	0.4695	(6,956.33)	(7,182.71)	0.0000	4.5800	(1,778.9383)	0.0000	0.8850	(3.5493)	0.0000	1	(2.6643)	01/06/2025
600581.SH	12/09/2024	SDB3262441827	(4,200.00)	0.4695	(1,909.58)	(1,971.72)	0.0000	4.5800	(1,778.9383)	0.0000	0.2429	(0.9743)	0.0000	1	(0.7314)	01/06/2025
600581.SH	12/09/2024	SDB3262441827	(12,600.00)	0.4695	(5,728.74)	(5,915.17)	0.0000	4.5800	(1,778.9383)	0.0000	0.7288	(2.9230)	0.0000	1	(2.1942)	01/06/2025
600581.SH	12/09/2024	SDB3262441827	(2,300.00)	0.4695	(1,045.72)	(1,079.75)	0.0000	4.5800	(1,778.9383)	0.0000	0.1330	(0.5336)	0.0000	1	(0.4005)	01/06/2025
600581.SH	12/09/2024	SDB3262441827	(600.00)	0.4695	(272.80)	(281.67)	0.0000	4.5800	(1,778.9383)	0.0000	0.0347	(0.1392)	0.0000	1	(0.1045)	01/06/2025
600581.SH	12/09/2024	SDB3262441827	(5,400.00)	0.4695	(2,455.17)	(2,535.07)	0.0000	4.5800	(1,778.9383)	0.0000	0.3124	(1.2527)	0.0000	1	(0.9404)	01/06/2025
600581.SH	12/09/2024	SDB3262441827	(9,200.00)	0.4695	(4,182.89)	(4,319.01)	0.0000	4.5800	(1,778.9383)	0.0000	0.5322	(2.1342)	0.0000	1	(1.6021)	01/06/2025
600581.SH	12/09/2024	SDB3262441827	(4,200.00)	0.4695	(1,909.58)	(1,971.72)	0.0000	4.5800	(1,778.9383)	0.0000	0.2429	(0.9743)	0.0000	1	(0.7314)	01/06/2025
600581.SH	12/09/2024	SDB3262441827	(1,600.00)	0.4695	(727.46)	(751.13)	0.0000	4.5800	(1,778.9383)	0.0000	0.0925	(0.3712)	0.0000	1	(0.2786)	01/06/2025
600581.SH	12/09/2024	SDB3262441827	(12,300.00)	0.4695	(5,592.34)	(5,774.33)	0.0000	4.5800	(1,778.9383)	0.0000	0.7115	(2.8534)	0.0000	1	(2.1419)	01/06/2025
600581.SH	12/06/2024	SDB3262441827	(9,800.00)	0.4699	(4,633.47)	(4,604.97)	0.0000	4.5800	(1,788.3554)	0.0000	1.7684	(6.8628)	0.0000	3	(5.0943)	01/06/2025
600581.SH	12/06/2024	SDB3262441827	(55,700.00)	0.4699	(26,141.07)	(26,173.15)	0.0000	4.5800	(1,788.3554)	0.0000	9.9772	(39.0057)	0.0000	3	(29.0286)	01/06/2025
600581.SH	12/06/2024	SDB3262441827	(7,200.00)	0.4699	(3,372.35)	(3,383.24)	0.0000	4.5800	(1,788.3554)	0.0000	1.2871	(5.0420)	0.0000	3	(3.7549)	01/06/2025
600581.SH	12/06/2024	SDB3262441827	(2,800.00)	0.4699	(1,306.35)	(1,315.71)	0.0000	4.5800	(1,788.3554)	0.0000	0.4986	(1.9608)	0.0000	3	(1.4622)	01/06/2025
600581.SH	12/06/2024	SDB3262441827	(15,300.00)	0.4699	(6,956.33)	(7,189.39)	0.0000	4.5800	(1,788.3554)	0.0000	2.6550	(10.7143)	0.0000	3	(8.0593)	01/06/2025
600581.SH	12/06/2024	SDB3262441827	(4,200.00)	0.4699	(1,909.58)	(1,973.56)	0.0000	4.5800	(1,788.3554)	0.0000	0.7288	(2.9412)	0.0000	3	(2.2124)	01/06/2025
600581.SH	12/06/2024	SDB3262441827	(12,600.00)	0.4699	(5,728.74)	(5,920.68)	0.0000	4.5800	(1,788.3554)	0.0000	2.1865	(8.8236)	0.0000	3	(6.6371)	01/06/2025
600581.SH	12/06/2024	SDB3262441827	(2,300.00)	0.4699	(1,045.72)	(1,080.76)	0.0000	4.5800	(1,788.3554)	0.0000	0.3991	(1.6107)	0.0000	3	(1.2115)	01/06/2025
600581.SH	12/06/2024	SDB3262441827	(600.00)	0.4699	(272.80)	(281.94)	0.0000	4.5800	(1,788.3554)	0.0000	0.1041	(0.4202)	0.0000	3	(0.3161)	01/06/2025
600581.SH	12/06/2024	SDB3262441827	(5,400.00)	0.4699	(2,455.17)	(2,537.43)	0.0000	4.5800	(1,788.3554)	0.0000	0.9371	(3.7815)	0.0000	3	(2.8445)	01/06/2025
600581.SH	12/06/2024	SDB3262441827	(9,200.00)	0.4699	(4,182.89)	(4,323.03)	0.0000	4.5800	(1,788.3554)	0.0000	1.5965	(6.4426)	0.0000	3	(4.8461)	01/06/2025
600581.SH	12/06/2024	SDB3262441827	(4,200.00)	0.4699	(1,909.58)	(1,973.56)	0.0000	4.5800	(1,788.3554)	0.0000	0.7288	(2.9412)	0.0000	3	(2.2124)	01/06/2025
600581.SH	12/06/2024	SDB3262441827	(1,600.00)	0.4699	(727.46)	(751.83)	0.0000	4.5800	(1,788.3554)	0.0000	0.2776	(1.1205)	0.0000	3	(0.8428)	01/06/2025
600581.SH	12/06/2024	SDB3262441827	(12,300.00)	0.4699	(5,592.34)	(5,779.71)	0.0000	4.5800	(1,788.3554)	0.0000	2.1344	(8.6135)	0.0000	3	(6.4791)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
XINJIANG BAYI IRON & STEEL CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600581.SH	12/05/2024	SDB3262441827	(7,200.00)	0.4776	(3,372.35)	(3,438.66)	0.0000	4.5800	(1,841.7631)	0.0000	0.4290	(1.7592)	0.0000	1	(1.3302)	01/06/2025
600581.SH	12/05/2024	SDB3262441827	(2,800.00)	0.4776	(1,306.35)	(1,337.26)	0.0000	4.5800	(1,841.7631)	0.0000	0.1662	(0.6841)	0.0000	1	(0.5179)	01/06/2025
600581.SH	12/05/2024	SDB3262441827	(15,300.00)	0.4776	(6,956.33)	(7,307.16)	0.0000	4.5800	(1,841.7631)	0.0000	0.8850	(3.7383)	0.0000	1	(2.8533)	01/06/2025
600581.SH	12/05/2024	SDB3262441827	(4,200.00)	0.4776	(1,909.58)	(2,005.89)	0.0000	4.5800	(1,841.7631)	0.0000	0.2429	(1.0262)	0.0000	1	(0.7833)	01/06/2025
600581.SH	12/05/2024	SDB3262441827	(12,600.00)	0.4776	(5,728.74)	(6,017.66)	0.0000	4.5800	(1,841.7631)	0.0000	0.7288	(3.0786)	0.0000	1	(2.3498)	01/06/2025
600581.SH	12/05/2024	SDB3262441827	(2,300.00)	0.4776	(1,045.72)	(1,098.46)	0.0000	4.5800	(1,841.7631)	0.0000	0.1330	(0.5620)	0.0000	1	(0.4289)	01/06/2025
600581.SH	12/05/2024	SDB3262441827	(600.00)	0.4776	(272.80)	(286.56)	0.0000	4.5800	(1,841.7631)	0.0000	0.0347	(0.1466)	0.0000	1	(0.1119)	01/06/2025
600581.SH	12/05/2024	SDB3262441827	(5,400.00)	0.4776	(2,455.17)	(2,579.00)	0.0000	4.5800	(1,841.7631)	0.0000	0.3124	(1.3194)	0.0000	1	(1.0071)	01/06/2025
600581.SH	12/05/2024	SDB3262441827	(9,200.00)	0.4776	(4,182.89)	(4,393.85)	0.0000	4.5800	(1,841.7631)	0.0000	0.5322	(2.2479)	0.0000	1	(1.7157)	01/06/2025
600581.SH	12/05/2024	SDB3262441827	(4,200.00)	0.4776	(1,909.58)	(2,005.89)	0.0000	4.5800	(1,841.7631)	0.0000	0.2429	(1.0262)	0.0000	1	(0.7833)	01/06/2025
600581.SH	12/05/2024	SDB3262441827	(1,600.00)	0.4776	(727.46)	(764.15)	0.0000	4.5800	(1,841.7631)	0.0000	0.0925	(0.3909)	0.0000	1	(0.2984)	01/06/2025
600581.SH	12/05/2024	SDB3262441827	(12,300.00)	0.4776	(5,592.34)	(5,874.38)	0.0000	4.5800	(1,841.7631)	0.0000	0.7115	(3.0053)	0.0000	1	(2.2939)	01/06/2025
600581.SH	12/04/2024	SDB3262441827	(15,300.00)	0.4547	(6,956.33)	(6,956.33)	0.0000	4.5800	(1,855.3175)	0.0000	0.8850	(3.5851)	0.0000	1	(2.7001)	01/06/2025
600581.SH	12/04/2024	SDB3262441827	(4,200.00)	0.4547	(1,909.58)	(1,909.58)	0.0000	4.5800	(1,855.3175)	0.0000	0.2429	(0.9841)	0.0000	1	(0.7412)	01/06/2025
600581.SH	12/04/2024	SDB3262441827	(12,600.00)	0.4547	(5,728.74)	(5,728.74)	0.0000	4.5800	(1,855.3175)	0.0000	0.7288	(2.9524)	0.0000	1	(2.2236)	01/06/2025
600581.SH	12/04/2024	SDB3262441827	(2,300.00)	0.4547	(1,045.72)	(1,045.72)	0.0000	4.5800	(1,855.3175)	0.0000	0.1330	(0.5389)	0.0000	1	(0.4059)	01/06/2025
600581.SH	12/04/2024	SDB3262441827	(600.00)	0.4547	(272.80)	(272.80)	0.0000	4.5800	(1,855.3175)	0.0000	0.0347	(0.1406)	0.0000	1	(0.1059)	01/06/2025
600581.SH	12/04/2024	SDB3262441827	(5,400.00)	0.4547	(2,455.17)	(2,455.17)	0.0000	4.5800	(1,855.3175)	0.0000	0.3124	(1.2653)	0.0000	1	(0.9530)	01/06/2025
600581.SH	12/04/2024	SDB3262441827	(9,200.00)	0.4547	(4,182.89)	(4,182.89)	0.0000	4.5800	(1,855.3175)	0.0000	0.5322	(2.1557)	0.0000	1	(1.6236)	01/06/2025
600581.SH	12/04/2024	SDB3262441827	(4,200.00)	0.4547	(1,909.58)	(1,909.58)	0.0000	4.5800	(1,855.3175)	0.0000	0.2429	(0.9841)	0.0000	1	(0.7412)	01/06/2025
600581.SH	12/04/2024	SDB3262441827	(1,600.00)	0.4547	(727.46)	(727.46)	0.0000	4.5800	(1,855.3175)	0.0000	0.0925	(0.3749)	0.0000	1	(0.2824)	01/06/2025
600581.SH	12/04/2024	SDB3262441827	(12,300.00)	0.4547	(5,592.34)	(5,592.34)	0.0000	4.5800	(1,855.3175)	0.0000	0.7115	(2.8821)	0.0000	1	(2.1706)	01/06/2025
TOTAL XINJIANG BAYI IRON & STEEL CO.,LTD. CMN CLASS A SERIES NORTHBOUND												146.6407	(582.2952)	0.0000	(435.6546)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
XINJIANG LINXIN ENERGY CO., LTD. CMN CLASS A SERIES NORTHBOUND																
001258.ZK	01/03/2025	SDB3264921805	(3,300.00)	1.1398	(3,761.33)	(3,761.33)	0.0000	4.3300	(950.0000)	0.0000	1.3572	(2.9777)	0.0000	3	(1.6205)	01/06/2025
001258.ZK	12/31/2024	SDB3264120661	(10,600.00)	1.1322	(11,979.38)	(12,001.84)	0.0000	4.3300	(406.7154)	0.0000	2.8817	(2.7119)	0.0000	2	0.1699	01/06/2025
001258.ZK	12/31/2024	SDB3264120661	(41,100.00)	1.1322	(42,133.01)	(46,535.43)	0.0000	4.3300	(406.7154)	0.0000	10.1353	(10.5148)	0.0000	2	(0.3795)	01/06/2025
001258.ZK	12/31/2024	SDB3264120661	(4,000.00)	1.1322	(3,689.76)	(4,529.00)	0.0000	4.3300	(406.7154)	0.0000	0.8876	(1.0233)	0.0000	2	(0.1357)	01/06/2025
001258.ZK	12/31/2024	SDB3264120661	(700.00)	1.1322	(644.11)	(792.57)	0.0000	4.3300	(406.7154)	0.0000	0.1549	(0.1791)	0.0000	2	(0.0241)	01/06/2025
001258.ZK	12/31/2024	SDB3264120661	(800.00)	1.1322	(762.09)	(905.80)	0.0000	4.3300	(406.7154)	0.0000	0.1833	(0.2047)	0.0000	2	(0.0213)	01/06/2025
001258.ZK	12/31/2024	SDB3264120661	(600.00)	1.1322	(571.31)	(679.35)	0.0000	4.3300	(406.7154)	0.0000	0.1374	(0.1535)	0.0000	2	(0.0161)	01/06/2025
001258.ZK	12/31/2024	SDB3264120661	(100.00)	1.1322	(96.28)	(113.22)	0.0000	4.3300	(406.7154)	0.0000	0.0232	(0.0256)	0.0000	2	(0.0024)	01/06/2025
001258.ZK	12/31/2024	SDB3264120661	(1,100.00)	1.1322	(1,065.95)	(1,245.47)	0.0000	4.3300	(406.7154)	0.0000	0.2564	(0.2814)	0.0000	2	(0.0250)	01/06/2025
001258.ZK	12/31/2024	SDB3264120661	(5,700.00)	1.1322	(5,513.48)	(6,453.82)	0.0000	4.3300	(406.7154)	0.0000	1.3263	(1.4583)	0.0000	2	(0.1320)	01/06/2025
001258.ZK	12/31/2024	SDB3264120661	(10,500.00)	1.1322	(10,179.50)	(11,888.61)	0.0000	4.3300	(406.7154)	0.0000	2.4487	(2.6863)	0.0000	2	(0.2375)	01/06/2025
001258.ZK	12/30/2024	SDB3264120661	(41,100.00)	1.0294	(42,133.01)	(42,307.64)	0.0000	4.3300	(383.2043)	0.0000	5.0677	(4.5035)	0.0000	1	0.5642	01/06/2025
001258.ZK	12/30/2024	SDB3264120661	(4,000.00)	1.0294	(3,689.76)	(4,117.53)	0.0000	4.3300	(383.2043)	0.0000	0.4438	(0.4383)	0.0000	1	0.0055	01/06/2025
001258.ZK	12/30/2024	SDB3264120661	(700.00)	1.0294	(644.11)	(720.57)	0.0000	4.3300	(383.2043)	0.0000	0.0775	(0.0767)	0.0000	1	0.0008	01/06/2025
001258.ZK	12/30/2024	SDB3264120661	(800.00)	1.0294	(762.09)	(823.51)	0.0000	4.3300	(383.2043)	0.0000	0.0917	(0.0877)	0.0000	1	0.0040	01/06/2025
001258.ZK	12/30/2024	SDB3264120661	(600.00)	1.0294	(571.31)	(617.63)	0.0000	4.3300	(383.2043)	0.0000	0.0687	(0.0657)	0.0000	1	0.0030	01/06/2025
001258.ZK	12/30/2024	SDB3264120661	(100.00)	1.0294	(96.28)	(102.94)	0.0000	4.3300	(383.2043)	0.0000	0.0116	(0.0110)	0.0000	1	0.0006	01/06/2025
001258.ZK	12/30/2024	SDB3264120661	(1,100.00)	1.0294	(1,065.95)	(1,132.32)	0.0000	4.3300	(383.2043)	0.0000	0.1282	(0.1205)	0.0000	1	0.0077	01/06/2025
001258.ZK	12/30/2024	SDB3264120661	(5,700.00)	1.0294	(5,513.48)	(5,867.48)	0.0000	4.3300	(383.2043)	0.0000	0.6631	(0.6246)	0.0000	1	0.0386	01/06/2025
001258.ZK	12/30/2024	SDB3264120661	(10,500.00)	1.0294	(10,179.50)	(10,808.52)	0.0000	4.3300	(383.2043)	0.0000	1.2244	(1.1505)	0.0000	1	0.0738	01/06/2025
001258.ZK	12/27/2024	SDB3264120661	(4,000.00)	0.9360	(3,689.76)	(3,743.84)	0.0000	4.3300	(266.3829)	0.0000	1.3314	(0.8311)	0.0000	3	0.5003	01/06/2025
001258.ZK	12/27/2024	SDB3264120661	(700.00)	0.9360	(644.11)	(655.17)	0.0000	4.3300	(266.3829)	0.0000	0.2324	(0.1454)	0.0000	3	0.0870	01/06/2025
001258.ZK	12/27/2024	SDB3264120661	(800.00)	0.9360	(762.09)	(748.77)	0.0000	4.3300	(266.3829)	0.0000	0.2750	(0.1662)	0.0000	3	0.1088	01/06/2025
001258.ZK	12/27/2024	SDB3264120661	(600.00)	0.9360	(571.31)	(561.58)	0.0000	4.3300	(266.3829)	0.0000	0.2061	(0.1247)	0.0000	3	0.0815	01/06/2025
001258.ZK	12/27/2024	SDB3264120661	(100.00)	0.9360	(96.28)	(93.60)	0.0000	4.3300	(266.3829)	0.0000	0.0347	(0.0208)	0.0000	3	0.0140	01/06/2025
001258.ZK	12/27/2024	SDB3264120661	(1,100.00)	0.9360	(1,065.95)	(1,029.56)	0.0000	4.3300	(266.3829)	0.0000	0.3846	(0.2285)	0.0000	3	0.1561	01/06/2025
001258.ZK	12/27/2024	SDB3264120661	(5,700.00)	0.9360	(5,513.48)	(5,334.98)	0.0000	4.3300	(266.3829)	0.0000	1.9894	(1.1843)	0.0000	3	0.8052	01/06/2025
001258.ZK	12/27/2024	SDB3264120661	(10,500.00)	0.9360	(10,179.50)	(9,827.59)	0.0000	4.3300	(266.3829)	0.0000	3.6731	(2.1816)	0.0000	3	1.4915	01/06/2025
001258.ZK	12/26/2024	SDB3264120661	(4,000.00)	0.9188	(3,689.76)	(3,675.14)	0.0000	4.3300	(266.3829)	0.0000	0.4438	(0.2719)	0.0000	1	0.1719	01/06/2025
001258.ZK	12/26/2024	SDB3264120661	(700.00)	0.9188	(644.11)	(643.15)	0.0000	4.3300	(266.3829)	0.0000	0.0775	(0.0476)	0.0000	1	0.0299	01/06/2025
001258.ZK	12/26/2024	SDB3264120661	(800.00)	0.9188	(762.09)	(735.03)	0.0000	4.3300	(266.3829)	0.0000	0.0917	(0.0544)	0.0000	1	0.0373	01/06/2025
001258.ZK	12/26/2024	SDB3264120661	(600.00)	0.9188	(571.31)	(551.27)	0.0000	4.3300	(266.3829)	0.0000	0.0687	(0.0408)	0.0000	1	0.0279	01/06/2025
001258.ZK	12/26/2024	SDB3264120661	(100.00)	0.9188	(96.28)	(91.88)	0.0000	4.3300	(266.3829)	0.0000	0.0116	(0.0068)	0.0000	1	0.0048	01/06/2025
001258.ZK	12/26/2024	SDB3264120661	(1,100.00)	0.9188	(1,065.95)	(1,010.66)	0.0000	4.3300	(266.3829)	0.0000	0.1282	(0.0748)	0.0000	1	0.0534	01/06/2025
001258.ZK	12/26/2024	SDB3264120661	(5,700.00)	0.9188	(5,513.48)	(5,237.08)	0.0000	4.3300	(266.3829)	0.0000	0.6631	(0.3875)	0.0000	1	0.2756	01/06/2025
001258.ZK	12/26/2024	SDB3264120661	(10,500.00)	0.9188	(10,179.50)	(9,647.25)	0.0000	4.3300	(266.3829)	0.0000	1.2244	(0.7139)	0.0000	1	0.5105	01/06/2025
001258.ZK	12/24/2024	SDB3264120661	(4,000.00)	0.9188	(3,689.76)	(3,675.14)	0.0000	4.3300	(266.3829)	0.0000	0.8876	(0.5439)	0.0000	2	0.3437	01/06/2025
001258.ZK	12/24/2024	SDB3264120661	(700.00)	0.9188	(644.11)	(643.15)	0.0000	4.3300	(266.3829)	0.0000	0.1549	(0.0952)	0.0000	2	0.0598	01/06/2025
001258.ZK	12/24/2024	SDB3264120661	(800.00)	0.9188	(762.09)	(735.03)	0.0000	4.3300	(266.3829)	0.0000	0.1833	(0.1088)	0.0000	2	0.0745	01/06/2025
001258.ZK	12/24/2024	SDB3264120661	(600.00)	0.9188	(571.31)	(551.27)	0.0000	4.3300	(266.3829)	0.0000	0.1374	(0.0816)	0.0000	2	0.0558	01/06/2025
001258.ZK	12/24/2024	SDB3264120661	(100.00)	0.9188	(96.28)	(91.88)	0.0000	4.3300	(266.3829)	0.0000	0.0232	(0.0136)	0.0000	2	0.0096	01/06/2025
001258.ZK	12/24/2024	SDB3264120661	(1,100.00)	0.9188	(1,065.95)	(1,010.66)	0.0000	4.3300	(266.3829)	0.0000	0.2564	(0.1496)	0.0000	2	0.1069	01/06/2025
001258.ZK	12/24/2024	SDB3264120661	(5,700.00)	0.9188	(5,513.48)	(5,237.08)	0.0000	4.3300	(266.3829)	0.0000	1.3263	(0.7750)	0.0000	2	0.5513	01/06/2025
001258.ZK	12/24/2024	SDB3264120661	(10,500.00)	0.9188	(10,179.50)	(9,647.25)	0.0000	4.3300	(266.3829)	0.0000	2.4487	(1.4277)	0.0000	2	1.0210	01/06/2025
001258.ZK	12/23/2024	SDB3264120661	(800.00)	0.9423	(762.09)	(753.87)	0.0000	4.3300	(270.4787)	0.0000	0.0917	(0.0566)	0.0000	1	0.0350	01/06/2025
001258.ZK	12/23/2024	SDB3264120661	(600.00)	0.9423	(571.31)	(565.40)	0.0000	4.3300	(270.4787)	0.0000	0.0687	(0.0425)	0.0000	1	0.0262	01/06/2025
001258.ZK	12/23/2024	SDB3264120661	(100.00)	0.9423	(96.28)	(94.23)	0.0000	4.3300	(270.4787)	0.0000	0.0116	(0.0071)	0.0000	1	0.0045	01/06/2025
001258.ZK	12/23/2024	SDB3264120661	(1,100.00)	0.9423	(1,065.95)	(1,036.57)	0.0000	4.3300	(270.4787)	0.0000	0.1282	(0.0779)	0.0000	1	0.0503	01/06/2025
001258.ZK	12/23/2024	SDB3264120661	(5,700.00)	0.9423	(5,513.48)	(5,371.31)	0.0000	4.3300	(270.4787)	0.0000	0.6631	(0.4036)	0.0000	1	0.2596	01/06/2025
001258.ZK	12/23/2024	SDB3264120661	(10,500.00)	0.9423	(10,179.50)	(9,894.52)	0.0000	4.3300	(270.4787)	0.0000	1.2244	(0.7434)	0.0000	1	0.4810	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
XINJIANG LIXIN ENERGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
001258.ZK	12/20/2024	SDB3264120661	(800.00)	0.9257	(762.09)	(740.55)	0.0000	4.3300	(270.4787)	0.0000	0.2750	(0.1669)	0.0000	3	0.1081	01/06/2025
001258.ZK	12/20/2024	SDB3264120661	(600.00)	0.9257	(571.31)	(555.41)	0.0000	4.3300	(270.4787)	0.0000	0.2061	(0.1252)	0.0000	3	0.0810	01/06/2025
001258.ZK	12/20/2024	SDB3264120661	(100.00)	0.9257	(96.28)	(92.57)	0.0000	4.3300	(270.4787)	0.0000	0.0347	(0.0209)	0.0000	3	0.0139	01/06/2025
001258.ZK	12/20/2024	SDB3264120661	(1,100.00)	0.9257	(1,065.95)	(1,018.26)	0.0000	4.3300	(270.4787)	0.0000	0.3846	(0.2295)	0.0000	3	0.1551	01/06/2025
001258.ZK	12/20/2024	SDB3264120661	(5,700.00)	0.9257	(5,513.48)	(5,276.44)	0.0000	4.3300	(270.4787)	0.0000	1.9894	(1.1893)	0.0000	3	0.8001	01/06/2025
001258.ZK	12/20/2024	SDB3264120661	(10,500.00)	0.9257	(10,179.50)	(9,719.76)	0.0000	4.3300	(270.4787)	0.0000	3.6731	(2.1908)	0.0000	3	1.4823	01/06/2025
001258.ZK	12/19/2024	SDB3264120661	(800.00)	0.9523	(762.09)	(761.87)	0.0000	4.5800	(270.4787)	0.0000	0.0970	(0.0572)	0.0000	1	0.0397	01/06/2025
001258.ZK	12/19/2024	SDB3264120661	(600.00)	0.9523	(571.31)	(571.40)	0.0000	4.5800	(270.4787)	0.0000	0.0727	(0.0429)	0.0000	1	0.0298	01/06/2025
001258.ZK	12/19/2024	SDB3264120661	(100.00)	0.9523	(96.28)	(95.23)	0.0000	4.5800	(270.4787)	0.0000	0.0122	(0.0072)	0.0000	1	0.0051	01/06/2025
001258.ZK	12/19/2024	SDB3264120661	(1,100.00)	0.9523	(1,065.95)	(1,047.57)	0.0000	4.5800	(270.4787)	0.0000	0.1356	(0.0787)	0.0000	1	0.0569	01/06/2025
001258.ZK	12/19/2024	SDB3264120661	(5,700.00)	0.9523	(5,513.48)	(5,428.31)	0.0000	4.5800	(270.4787)	0.0000	0.7014	(0.4078)	0.0000	1	0.2936	01/06/2025
001258.ZK	12/19/2024	SDB3264120661	(10,500.00)	0.9523	(10,179.50)	(9,999.52)	0.0000	4.5800	(270.4787)	0.0000	1.2951	(0.7513)	0.0000	1	0.5438	01/06/2025
001258.ZK	12/18/2024	SDB3264120661	(800.00)	0.9480	(762.09)	(758.44)	0.0000	4.5800	(270.4787)	0.0000	0.0970	(0.0570)	0.0000	1	0.0400	01/06/2025
001258.ZK	12/18/2024	SDB3264120661	(600.00)	0.9480	(571.31)	(568.83)	0.0000	4.5800	(270.4787)	0.0000	0.0727	(0.0427)	0.0000	1	0.0299	01/06/2025
001258.ZK	12/18/2024	SDB3264120661	(100.00)	0.9480	(96.28)	(94.80)	0.0000	4.5800	(270.4787)	0.0000	0.0122	(0.0071)	0.0000	1	0.0051	01/06/2025
001258.ZK	12/18/2024	SDB3264120661	(1,100.00)	0.9480	(1,065.95)	(1,042.85)	0.0000	4.5800	(270.4787)	0.0000	0.1356	(0.0784)	0.0000	1	0.0573	01/06/2025
001258.ZK	12/18/2024	SDB3264120661	(5,700.00)	0.9480	(5,513.48)	(5,403.88)	0.0000	4.5800	(270.4787)	0.0000	0.7014	(0.4060)	0.0000	1	0.2954	01/06/2025
001258.ZK	12/18/2024	SDB3264120661	(10,500.00)	0.9480	(10,179.50)	(9,954.51)	0.0000	4.5800	(270.4787)	0.0000	1.2951	(0.7479)	0.0000	1	0.5471	01/06/2025
001258.ZK	12/17/2024	SDB3264120661	(100.00)	0.9703	(96.28)	(97.03)	0.0000	4.5800	(286.2068)	0.0000	0.0122	(0.0077)	0.0000	1	0.0045	01/06/2025
001258.ZK	12/17/2024	SDB3264120661	(1,100.00)	0.9703	(1,065.95)	(1,067.28)	0.0000	4.5800	(286.2068)	0.0000	0.1356	(0.0849)	0.0000	1	0.0508	01/06/2025
001258.ZK	12/17/2024	SDB3264120661	(5,700.00)	0.9703	(5,513.48)	(5,530.44)	0.0000	4.5800	(286.2068)	0.0000	0.7014	(0.4397)	0.0000	1	0.2618	01/06/2025
001258.ZK	12/17/2024	SDB3264120661	(10,500.00)	0.9703	(10,179.50)	(10,187.65)	0.0000	4.5800	(286.2068)	0.0000	1.2951	(0.8099)	0.0000	1	0.4851	01/06/2025
001258.ZK	12/16/2024	SDB3264120661	(5,700.00)	0.9673	(5,513.48)	(5,513.48)	0.0000	4.5800	(300.0000)	0.0000	0.7014	(0.4595)	0.0000	1	0.2420	01/06/2025
001258.ZK	12/16/2024	SDB3264120661	(10,500.00)	0.9695	(10,179.50)	(10,179.50)	0.0000	4.5800	(300.0000)	0.0000	1.2951	(0.8483)	0.0000	1	0.4468	01/06/2025
TOTAL XINJIANG LIXIN ENERGY CO., LTD. CMN CLASS A SERIES NORTHBOUND											61.3421	(49.5584)	0.0000		11.7836	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
XINJIANG TIANFU ENERGY CO LTD CMN CLASS A SERIES NORTHBOUND																
600509.SH	12/19/2024	SDB3264328908	(600.00)	0.9619	(577.11)	(577.11)	0.0000	4.5800	(1,625.0000)	0.0000	0.0734	(0.2605)	0.0000	1	(0.1871)	01/06/2025
600509.SH	12/18/2024	SDB3261097688	(31,100.00)	0.9631	(30,263.69)	(29,953.69)	0.0000	4.5800	(1,840.5781)	0.0000	3.8502	(15.3145)	0.0000	1	(11.4643)	01/06/2025
600509.SH	12/18/2024	SDB3261097688	(11,400.00)	0.9631	(11,122.28)	(10,979.81)	0.0000	4.5800	(1,840.5781)	0.0000	1.4150	(5.6137)	0.0000	1	(4.1987)	01/06/2025
600509.SH	12/18/2024	SDB3261097688	(22,100.00)	0.9631	(21,871.99)	(21,285.42)	0.0000	4.5800	(1,840.5781)	0.0000	2.7826	(10.8826)	0.0000	1	(8.1000)	01/06/2025
600509.SH	12/18/2024	SDB3261097688	(5,900.00)	0.9631	(5,832.34)	(5,682.53)	0.0000	4.5800	(1,840.5781)	0.0000	0.7420	(2.9053)	0.0000	1	(2.1633)	01/06/2025
600509.SH	12/18/2024	SDB3261097688	(11,400.00)	0.9631	(11,336.05)	(10,979.81)	0.0000	4.5800	(1,840.5781)	0.0000	1.4422	(5.6137)	0.0000	1	(4.1715)	01/06/2025
600509.SH	12/18/2024	SDB3261097688	(1,900.00)	0.9631	(1,886.70)	(1,829.97)	0.0000	4.5800	(1,840.5781)	0.0000	0.2400	(0.9356)	0.0000	1	(0.6956)	01/06/2025
600509.SH	12/18/2024	SDB3261097688	(12,000.00)	0.9631	(11,789.14)	(11,557.69)	0.0000	4.5800	(1,840.5781)	0.0000	1.4998	(5.9091)	0.0000	1	(4.4093)	01/06/2025
600509.SH	12/18/2024	SDB3261097688	(21,200.00)	0.9631	(20,968.03)	(20,418.59)	0.0000	4.5800	(1,840.5781)	0.0000	2.6676	(10.4394)	0.0000	1	(7.7718)	01/06/2025
600509.SH	12/18/2024	SDB3261097688	(5,300.00)	0.9631	(5,222.25)	(5,104.65)	0.0000	4.5800	(1,840.5781)	0.0000	0.6644	(2.6099)	0.0000	1	(1.9455)	01/06/2025
600509.SH	12/18/2024	SDB3261097688	(5,800.00)	0.9631	(5,714.92)	(5,586.22)	0.0000	4.5800	(1,840.5781)	0.0000	0.7271	(2.8561)	0.0000	1	(2.1290)	01/06/2025
600509.SH	12/18/2024	SDB3261097688	(300.00)	0.9631	(295.60)	(288.94)	0.0000	4.5800	(1,840.5781)	0.0000	0.0376	(0.1477)	0.0000	1	(0.1101)	01/06/2025
600509.SH	12/18/2024	SDB3261097688	(1,700.00)	0.9631	(1,675.06)	(1,637.34)	0.0000	4.5800	(1,840.5781)	0.0000	0.2131	(0.8371)	0.0000	1	(0.6240)	01/06/2025
600509.SH	12/18/2024	SDB3261097688	(16,000.00)	0.9631	(15,765.30)	(15,410.26)	0.0000	4.5800	(1,840.5781)	0.0000	2.0057	(7.8788)	0.0000	1	(5.8731)	01/06/2025
600509.SH	12/18/2024	SDB3261097688	(10,700.00)	0.9631	(10,543.04)	(10,305.61)	0.0000	4.5800	(1,840.5781)	0.0000	1.3413	(5.2690)	0.0000	1	(3.9277)	01/06/2025
600509.SH	12/18/2024	SDB3261097688	(1,100.00)	0.9631	(1,083.86)	(1,059.46)	0.0000	4.5800	(1,840.5781)	0.0000	0.1379	(0.5417)	0.0000	1	(0.4038)	01/06/2025
600509.SH	12/18/2024	SDB3261097688	(1,300.00)	0.9631	(1,280.93)	(1,252.08)	0.0000	4.5800	(1,840.5781)	0.0000	0.1630	(0.6402)	0.0000	1	(0.4772)	01/06/2025
600509.SH	12/18/2024	SDB3261097688	(800.00)	0.9631	(788.26)	(770.51)	0.0000	4.5800	(1,840.5781)	0.0000	0.1003	(0.3939)	0.0000	1	(0.2937)	01/06/2025
600509.SH	12/17/2024	SDB3261097688	(22,100.00)	0.9923	(21,871.99)	(21,929.21)	0.0000	4.5800	(1,855.2553)	0.0000	2.7826	(11.3012)	0.0000	1	(8.5186)	01/06/2025
600509.SH	12/17/2024	SDB3261097688	(5,900.00)	0.9923	(5,832.34)	(5,854.40)	0.0000	4.5800	(1,855.2553)	0.0000	0.7420	(3.0171)	0.0000	1	(2.2751)	01/06/2025
600509.SH	12/17/2024	SDB3261097688	(11,400.00)	0.9923	(11,336.05)	(11,311.90)	0.0000	4.5800	(1,855.2553)	0.0000	1.4422	(5.8296)	0.0000	1	(4.3874)	01/06/2025
600509.SH	12/17/2024	SDB3261097688	(1,900.00)	0.9923	(1,886.70)	(1,885.32)	0.0000	4.5800	(1,855.2553)	0.0000	0.2400	(0.9716)	0.0000	1	(0.7316)	01/06/2025
600509.SH	12/17/2024	SDB3261097688	(12,000.00)	0.9923	(11,789.14)	(11,907.26)	0.0000	4.5800	(1,855.2553)	0.0000	1.4998	(6.1364)	0.0000	1	(4.6366)	01/06/2025
600509.SH	12/17/2024	SDB3261097688	(21,200.00)	0.9923	(20,968.03)	(21,036.17)	0.0000	4.5800	(1,855.2553)	0.0000	2.6676	(10.8410)	0.0000	1	(8.1734)	01/06/2025
600509.SH	12/17/2024	SDB3261097688	(5,300.00)	0.9923	(5,222.25)	(5,259.04)	0.0000	4.5800	(1,855.2553)	0.0000	0.6644	(2.7102)	0.0000	1	(2.0459)	01/06/2025
600509.SH	12/17/2024	SDB3261097688	(5,800.00)	0.9923	(5,714.92)	(5,755.18)	0.0000	4.5800	(1,855.2553)	0.0000	0.7271	(2.9659)	0.0000	1	(2.2389)	01/06/2025
600509.SH	12/17/2024	SDB3261097688	(300.00)	0.9923	(295.60)	(297.68)	0.0000	4.5800	(1,855.2553)	0.0000	0.0376	(0.1534)	0.0000	1	(0.1158)	01/06/2025
600509.SH	12/17/2024	SDB3261097688	(1,700.00)	0.9923	(1,675.06)	(1,686.86)	0.0000	4.5800	(1,855.2553)	0.0000	0.2131	(0.8693)	0.0000	1	(0.6562)	01/06/2025
600509.SH	12/17/2024	SDB3261097688	(16,000.00)	0.9923	(15,765.30)	(15,876.35)	0.0000	4.5800	(1,855.2553)	0.0000	2.0057	(8.1819)	0.0000	1	(6.1762)	01/06/2025
600509.SH	12/17/2024	SDB3261097688	(10,700.00)	0.9923	(10,543.04)	(10,617.31)	0.0000	4.5800	(1,855.2553)	0.0000	1.3413	(5.4716)	0.0000	1	(4.1303)	01/06/2025
600509.SH	12/17/2024	SDB3261097688	(1,100.00)	0.9923	(1,083.86)	(1,091.50)	0.0000	4.5800	(1,855.2553)	0.0000	0.1379	(0.5625)	0.0000	1	(0.4246)	01/06/2025
600509.SH	12/17/2024	SDB3261097688	(1,300.00)	0.9923	(1,280.93)	(1,289.95)	0.0000	4.5800	(1,855.2553)	0.0000	0.1630	(0.6648)	0.0000	1	(0.5018)	01/06/2025
600509.SH	12/17/2024	SDB3261097688	(800.00)	0.9923	(788.26)	(793.82)	0.0000	4.5800	(1,855.2553)	0.0000	0.1003	(0.4091)	0.0000	1	(0.3088)	01/06/2025
600509.SH	12/16/2024	SDB3261097688	(11,400.00)	1.0018	(11,336.05)	(11,420.98)	0.0000	4.5800	(1,817.7932)	0.0000	1.4422	(5.7669)	0.0000	1	(4.3247)	01/06/2025
600509.SH	12/16/2024	SDB3261097688	(1,900.00)	1.0018	(1,886.70)	(1,903.50)	0.0000	4.5800	(1,817.7932)	0.0000	0.2400	(0.9612)	0.0000	1	(0.7211)	01/06/2025
600509.SH	12/16/2024	SDB3261097688	(12,000.00)	1.0018	(11,789.14)	(12,022.08)	0.0000	4.5800	(1,817.7932)	0.0000	1.4998	(6.0705)	0.0000	1	(4.5706)	01/06/2025
600509.SH	12/16/2024	SDB3261097688	(21,200.00)	1.0018	(20,968.03)	(21,239.01)	0.0000	4.5800	(1,817.7932)	0.0000	2.6676	(10.7245)	0.0000	1	(8.0569)	01/06/2025
600509.SH	12/16/2024	SDB3261097688	(5,300.00)	1.0018	(5,222.25)	(5,309.75)	0.0000	4.5800	(1,817.7932)	0.0000	0.6644	(2.6811)	0.0000	1	(2.0167)	01/06/2025
600509.SH	12/16/2024	SDB3261097688	(5,800.00)	1.0018	(5,714.92)	(5,810.67)	0.0000	4.5800	(1,817.7932)	0.0000	0.7271	(2.9341)	0.0000	1	(2.2070)	01/06/2025
600509.SH	12/16/2024	SDB3261097688	(300.00)	1.0018	(295.60)	(300.55)	0.0000	4.5800	(1,817.7932)	0.0000	0.0376	(0.1518)	0.0000	1	(0.1142)	01/06/2025
600509.SH	12/16/2024	SDB3261097688	(1,700.00)	1.0018	(1,675.06)	(1,703.13)	0.0000	4.5800	(1,817.7932)	0.0000	0.2131	(0.8600)	0.0000	1	(0.6469)	01/06/2025
600509.SH	12/16/2024	SDB3261097688	(16,000.00)	1.0018	(15,765.30)	(16,029.44)	0.0000	4.5800	(1,817.7932)	0.0000	2.0057	(8.0939)	0.0000	1	(6.0883)	01/06/2025
600509.SH	12/16/2024	SDB3261097688	(10,700.00)	1.0018	(10,543.04)	(10,719.69)	0.0000	4.5800	(1,817.7932)	0.0000	1.3413	(5.4128)	0.0000	1	(4.0715)	01/06/2025
600509.SH	12/16/2024	SDB3261097688	(1,100.00)	1.0018	(1,083.86)	(1,102.02)	0.0000	4.5800	(1,817.7932)	0.0000	0.1379	(0.5565)	0.0000	1	(0.4186)	01/06/2025
600509.SH	12/16/2024	SDB3261097688	(1,300.00)	1.0018	(1,280.93)	(1,302.39)	0.0000	4.5800	(1,817.7932)	0.0000	0.1630	(0.6576)	0.0000	1	(0.4947)	01/06/2025
600509.SH	12/16/2024	SDB3261097688	(800.00)	1.0018	(788.26)	(801.47)	0.0000	4.5800	(1,817.7932)	0.0000	0.1003	(0.4047)	0.0000	1	(0.3044)	01/06/2025
600509.SH	12/13/2024	SDB3261097688	(12,000.00)	0.9802	(11,789.14)	(11,761.86)	0.0000	4.5800	(1,746.7191)	0.0000	4.4995	(17.1206)	0.0000	3	(12.6210)	01/06/2025
600509.SH	12/13/2024	SDB3261097688	(21,200.00)	0.9802	(20,968.03)	(20,779.29)	0.0000	4.5800	(1,746.7191)	0.0000	8.0028	(30.2463)	0.0000	3	(22.2435)	01/06/2025
600509.SH	12/13/2024	SDB3261097688	(5,300.00)	0.9802	(5,222.25)	(5,194.82)	0.0000	4.5800	(1,746.7191)	0.0000	1.9932	(7.5616)	0.0000	3	(5.5684)	01/06/2025
600509.SH	12/13/2024	SDB3261097688	(5,800.00)	0.9802	(5,714.92)	(5,684.90)	0.0000	4.5800	(1,746.7191)	0.0000	2.1812	(8.2749)	0.0000	3	(6.0937)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
XINJIANG TIANFU ENERGY CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600509.SH	12/13/2024	SDB3261097688	(300.00)	0.9802	(295.60)	(294.05)	0.0000	4.5800	(1,746.7191)	0.0000	0.1128	(0.4280)	0.0000	3	(0.3152)	01/06/2025
600509.SH	12/13/2024	SDB3261097688	(1,700.00)	0.9802	(1,675.06)	(1,666.26)	0.0000	4.5800	(1,746.7191)	0.0000	0.6393	(2.4254)	0.0000	3	(1.7861)	01/06/2025
600509.SH	12/13/2024	SDB3261097688	(16,000.00)	0.9802	(15,765.30)	(15,682.48)	0.0000	4.5800	(1,746.7191)	0.0000	6.0171	(22.8274)	0.0000	3	(16.8103)	01/06/2025
600509.SH	12/13/2024	SDB3261097688	(10,700.00)	0.9802	(10,543.04)	(10,487.66)	0.0000	4.5800	(1,746.7191)	0.0000	4.0239	(15.2658)	0.0000	3	(11.2419)	01/06/2025
600509.SH	12/13/2024	SDB3261097688	(1,100.00)	0.9802	(1,083.86)	(1,078.17)	0.0000	4.5800	(1,746.7191)	0.0000	0.4137	(1.5694)	0.0000	3	(1.1557)	01/06/2025
600509.SH	12/13/2024	SDB3261097688	(1,300.00)	0.9802	(1,280.93)	(1,274.20)	0.0000	4.5800	(1,746.7191)	0.0000	0.4889	(1.8547)	0.0000	3	(1.3658)	01/06/2025
600509.SH	12/13/2024	SDB3261097688	(800.00)	0.9802	(788.26)	(784.12)	0.0000	4.5800	(1,746.7191)	0.0000	0.3009	(1.1414)	0.0000	3	(0.8405)	01/06/2025
600509.SH	12/12/2024	SDB3261097688	(5,300.00)	0.9682	(5,222.25)	(5,131.59)	0.0000	4.5800	(1,746.7948)	0.0000	0.6644	(2.4900)	0.0000	1	(1.8256)	01/06/2025
600509.SH	12/12/2024	SDB3261097688	(5,800.00)	0.9682	(5,714.92)	(5,615.70)	0.0000	4.5800	(1,746.7948)	0.0000	0.7271	(2.7249)	0.0000	1	(1.9978)	01/06/2025
600509.SH	12/12/2024	SDB3261097688	(300.00)	0.9682	(295.60)	(290.47)	0.0000	4.5800	(1,746.7948)	0.0000	0.0376	(0.1409)	0.0000	1	(0.1033)	01/06/2025
600509.SH	12/12/2024	SDB3261097688	(1,700.00)	0.9682	(1,675.06)	(1,645.98)	0.0000	4.5800	(1,746.7948)	0.0000	0.2131	(0.7987)	0.0000	1	(0.5856)	01/06/2025
600509.SH	12/12/2024	SDB3261097688	(16,000.00)	0.9682	(15,765.30)	(15,491.58)	0.0000	4.5800	(1,746.7948)	0.0000	2.0057	(7.5168)	0.0000	1	(5.5111)	01/06/2025
600509.SH	12/12/2024	SDB3261097688	(45,700.00)	0.9682	(45,029.63)	(44,247.84)	0.0000	4.5800	(1,746.7948)	0.0000	5.7288	(21.4700)	0.0000	1	(15.7412)	01/06/2025
600509.SH	12/12/2024	SDB3261097688	(1,100.00)	0.9682	(1,083.86)	(1,065.05)	0.0000	4.5800	(1,746.7948)	0.0000	0.1379	(0.5168)	0.0000	1	(0.3789)	01/06/2025
600509.SH	12/12/2024	SDB3261097688	(1,300.00)	0.9682	(1,280.93)	(1,258.69)	0.0000	4.5800	(1,746.7948)	0.0000	0.1630	(0.6107)	0.0000	1	(0.4478)	01/06/2025
600509.SH	12/12/2024	SDB3261097688	(800.00)	0.9682	(788.26)	(774.58)	0.0000	4.5800	(1,746.7948)	0.0000	0.1003	(0.3758)	0.0000	1	(0.2756)	01/06/2025
600509.SH	12/11/2024	SDB3261097688	(5,300.00)	0.9569	(5,222.25)	(5,071.38)	0.0000	4.5800	(1,746.7948)	0.0000	0.6644	(2.4607)	0.0000	1	(1.7964)	01/06/2025
600509.SH	12/11/2024	SDB3261097688	(5,800.00)	0.9569	(5,714.92)	(5,549.82)	0.0000	4.5800	(1,746.7948)	0.0000	0.7271	(2.6929)	0.0000	1	(1.9658)	01/06/2025
600509.SH	12/11/2024	SDB3261097688	(300.00)	0.9569	(295.60)	(287.06)	0.0000	4.5800	(1,746.7948)	0.0000	0.0376	(0.1393)	0.0000	1	(0.1017)	01/06/2025
600509.SH	12/11/2024	SDB3261097688	(1,700.00)	0.9569	(1,675.06)	(1,626.67)	0.0000	4.5800	(1,746.7948)	0.0000	0.2131	(0.7893)	0.0000	1	(0.5762)	01/06/2025
600509.SH	12/11/2024	SDB3261097688	(16,000.00)	0.9569	(15,765.30)	(15,309.84)	0.0000	4.5800	(1,746.7948)	0.0000	2.0057	(7.4287)	0.0000	1	(5.4230)	01/06/2025
600509.SH	12/11/2024	SDB3261097688	(45,700.00)	0.9569	(45,029.63)	(43,728.73)	0.0000	4.5800	(1,746.7948)	0.0000	5.7288	(21.2181)	0.0000	1	(15.4893)	01/06/2025
600509.SH	12/11/2024	SDB3261097688	(1,100.00)	0.9569	(1,083.86)	(1,052.55)	0.0000	4.5800	(1,746.7948)	0.0000	0.1379	(0.5107)	0.0000	1	(0.3728)	01/06/2025
600509.SH	12/11/2024	SDB3261097688	(1,300.00)	0.9569	(1,280.93)	(1,243.92)	0.0000	4.5800	(1,746.7948)	0.0000	0.1630	(0.6036)	0.0000	1	(0.4406)	01/06/2025
600509.SH	12/11/2024	SDB3261097688	(800.00)	0.9569	(788.26)	(765.49)	0.0000	4.5800	(1,746.7948)	0.0000	0.1003	(0.3714)	0.0000	1	(0.2711)	01/06/2025
600509.SH	12/10/2024	SDB3261097688	(5,300.00)	0.9621	(5,222.25)	(5,099.24)	0.0000	4.5800	(1,746.7948)	0.0000	0.6644	(2.4743)	0.0000	1	(1.8099)	01/06/2025
600509.SH	12/10/2024	SDB3261097688	(5,800.00)	0.9621	(5,714.92)	(5,580.30)	0.0000	4.5800	(1,746.7948)	0.0000	0.7271	(2.7077)	0.0000	1	(1.9806)	01/06/2025
600509.SH	12/10/2024	SDB3261097688	(300.00)	0.9621	(295.60)	(288.64)	0.0000	4.5800	(1,746.7948)	0.0000	0.0376	(0.1401)	0.0000	1	(0.1024)	01/06/2025
600509.SH	12/10/2024	SDB3261097688	(1,700.00)	0.9621	(1,675.06)	(1,635.60)	0.0000	4.5800	(1,746.7948)	0.0000	0.2131	(0.7936)	0.0000	1	(0.5805)	01/06/2025
600509.SH	12/10/2024	SDB3261097688	(16,000.00)	0.9621	(15,765.30)	(15,393.92)	0.0000	4.5800	(1,746.7948)	0.0000	2.0057	(7.4694)	0.0000	1	(5.4638)	01/06/2025
600509.SH	12/10/2024	SDB3261097688	(45,700.00)	0.9621	(45,029.63)	(43,968.88)	0.0000	4.5800	(1,746.7948)	0.0000	5.7288	(21.3346)	0.0000	1	(15.6058)	01/06/2025
600509.SH	12/10/2024	SDB3261097688	(1,100.00)	0.9621	(1,083.86)	(1,058.33)	0.0000	4.5800	(1,746.7948)	0.0000	0.1379	(0.5135)	0.0000	1	(0.3756)	01/06/2025
600509.SH	12/10/2024	SDB3261097688	(1,300.00)	0.9621	(1,280.93)	(1,250.76)	0.0000	4.5800	(1,746.7948)	0.0000	0.1630	(0.6069)	0.0000	1	(0.4439)	01/06/2025
600509.SH	12/10/2024	SDB3261097688	(800.00)	0.9621	(788.26)	(769.70)	0.0000	4.5800	(1,746.7948)	0.0000	0.1003	(0.3735)	0.0000	1	(0.2732)	01/06/2025
600509.SH	12/09/2024	SDB3261097688	(5,300.00)	0.9636	(5,222.25)	(5,107.21)	0.0000	4.5800	(1,746.7948)	0.0000	0.6644	(2.4781)	0.0000	1	(1.8137)	01/06/2025
600509.SH	12/09/2024	SDB3261097688	(5,800.00)	0.9636	(5,714.92)	(5,589.02)	0.0000	4.5800	(1,746.7948)	0.0000	0.7271	(2.7119)	0.0000	1	(1.9848)	01/06/2025
600509.SH	12/09/2024	SDB3261097688	(300.00)	0.9636	(295.60)	(289.09)	0.0000	4.5800	(1,746.7948)	0.0000	0.0376	(0.1403)	0.0000	1	(0.1027)	01/06/2025
600509.SH	12/09/2024	SDB3261097688	(1,700.00)	0.9636	(1,675.06)	(1,638.16)	0.0000	4.5800	(1,746.7948)	0.0000	0.2131	(0.7949)	0.0000	1	(0.5818)	01/06/2025
600509.SH	12/09/2024	SDB3261097688	(16,000.00)	0.9636	(15,765.30)	(15,417.98)	0.0000	4.5800	(1,746.7948)	0.0000	2.0057	(7.4811)	0.0000	1	(5.4754)	01/06/2025
600509.SH	12/09/2024	SDB3261097688	(45,700.00)	0.9636	(45,029.63)	(44,037.62)	0.0000	4.5800	(1,746.7948)	0.0000	5.7288	(21.3680)	0.0000	1	(15.6392)	01/06/2025
600509.SH	12/09/2024	SDB3261097688	(1,100.00)	0.9636	(1,083.86)	(1,059.99)	0.0000	4.5800	(1,746.7948)	0.0000	0.1379	(0.5143)	0.0000	1	(0.3764)	01/06/2025
600509.SH	12/09/2024	SDB3261097688	(1,300.00)	0.9636	(1,280.93)	(1,252.71)	0.0000	4.5800	(1,746.7948)	0.0000	0.1630	(0.6078)	0.0000	1	(0.4449)	01/06/2025
600509.SH	12/09/2024	SDB3261097688	(800.00)	0.9636	(788.26)	(770.90)	0.0000	4.5800	(1,746.7948)	0.0000	0.1003	(0.3741)	0.0000	1	(0.2738)	01/06/2025
600509.SH	12/06/2024	SDB3261097688	(5,300.00)	0.9727	(5,222.25)	(5,155.15)	0.0000	4.5800	(1,747.8146)	0.0000	1.9932	(7.5085)	0.0000	3	(5.5154)	01/06/2025
600509.SH	12/06/2024	SDB3261097688	(5,800.00)	0.9727	(5,714.92)	(5,641.48)	0.0000	4.5800	(1,747.8146)	0.0000	2.1812	(8.2169)	0.0000	3	(6.0357)	01/06/2025
600509.SH	12/06/2024	SDB3261097688	(300.00)	0.9727	(295.60)	(291.80)	0.0000	4.5800	(1,747.8146)	0.0000	0.1128	(0.4250)	0.0000	3	(0.3122)	01/06/2025
600509.SH	12/06/2024	SDB3261097688	(1,700.00)	0.9727	(1,675.06)	(1,653.54)	0.0000	4.5800	(1,747.8146)	0.0000	0.6393	(2.4084)	0.0000	3	(1.7691)	01/06/2025
600509.SH	12/06/2024	SDB3261097688	(29,300.00)	0.9727	(28,870.20)	(28,499.20)	0.0000	4.5800	(1,747.8146)	0.0000	11.0188	(41.5094)	0.0000	3	(30.4906)	01/06/2025
600509.SH	12/06/2024	SDB3261097688	(100.00)	0.9727	(98.53)	(97.27)	0.0000	4.5800	(1,747.8146)	0.0000	0.0376	(0.1417)	0.0000	3	(0.1041)	01/06/2025
600509.SH	12/06/2024	SDB3261097688	(16,000.00)	0.9727	(15,765.30)	(15,562.70)	0.0000	4.5800	(1,747.8146)	0.0000	6.0171	(22.6673)	0.0000	3	(16.6502)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
XINJIANG TIANFU ENERGY CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600509.SH	12/06/2024	SDB3261097688	(52,700.00)	0.9727	(51,926.94)	(51,259.66)	0.0000	4.5800	(1,747.8146)	0.0000	19.8188	(74.6603)	0.0000	3	(54.8415)	01/06/2025
600509.SH	12/06/2024	SDB3261097688	(1,100.00)	0.9727	(1,083.86)	(1,069.94)	0.0000	4.5800	(1,747.8146)	0.0000	0.4137	(1.5584)	0.0000	3	(1.1447)	01/06/2025
600509.SH	12/06/2024	SDB3261097688	(1,300.00)	0.9727	(1,280.93)	(1,264.47)	0.0000	4.5800	(1,747.8146)	0.0000	0.4889	(1.8417)	0.0000	3	(1.3528)	01/06/2025
600509.SH	12/06/2024	SDB3261097688	(800.00)	0.9727	(788.26)	(778.14)	0.0000	4.5800	(1,747.8146)	0.0000	0.3009	(1.1334)	0.0000	3	(0.8325)	01/06/2025
600509.SH	12/05/2024	SDB3261097688	(5,300.00)	0.9964	(5,222.25)	(5,280.69)	0.0000	4.5800	(1,747.8146)	0.0000	0.6644	(2.5638)	0.0000	1	(1.8994)	01/06/2025
600509.SH	12/05/2024	SDB3261097688	(5,800.00)	0.9964	(5,714.92)	(5,778.86)	0.0000	4.5800	(1,747.8146)	0.0000	0.7271	(2.8057)	0.0000	1	(2.0786)	01/06/2025
600509.SH	12/05/2024	SDB3261097688	(300.00)	0.9964	(295.60)	(298.91)	0.0000	4.5800	(1,747.8146)	0.0000	0.0376	(0.1451)	0.0000	1	(0.1075)	01/06/2025
600509.SH	12/05/2024	SDB3261097688	(1,700.00)	0.9964	(1,675.06)	(1,693.81)	0.0000	4.5800	(1,747.8146)	0.0000	0.2131	(0.8223)	0.0000	1	(0.6092)	01/06/2025
600509.SH	12/05/2024	SDB3261097688	(29,300.00)	0.9964	(28,870.20)	(29,193.23)	0.0000	4.5800	(1,747.8146)	0.0000	3.6729	(14.1734)	0.0000	1	(10.5005)	01/06/2025
600509.SH	12/05/2024	SDB3261097688	(100.00)	0.9964	(98.53)	(99.64)	0.0000	4.5800	(1,747.8146)	0.0000	0.0125	(0.0484)	0.0000	1	(0.0358)	01/06/2025
600509.SH	12/05/2024	SDB3261097688	(16,000.00)	0.9964	(15,765.30)	(15,941.70)	0.0000	4.5800	(1,747.8146)	0.0000	2.0057	(7.7398)	0.0000	1	(5.7341)	01/06/2025
600509.SH	12/05/2024	SDB3261097688	(52,700.00)	0.9964	(51,926.94)	(52,507.96)	0.0000	4.5800	(1,747.8146)	0.0000	6.6063	(25.4928)	0.0000	1	(18.8866)	01/06/2025
600509.SH	12/05/2024	SDB3261097688	(1,100.00)	0.9964	(1,083.86)	(1,095.99)	0.0000	4.5800	(1,747.8146)	0.0000	0.1379	(0.5321)	0.0000	1	(0.3942)	01/06/2025
600509.SH	12/05/2024	SDB3261097688	(1,300.00)	0.9964	(1,280.93)	(1,295.26)	0.0000	4.5800	(1,747.8146)	0.0000	0.1630	(0.6289)	0.0000	1	(0.4659)	01/06/2025
600509.SH	12/05/2024	SDB3261097688	(800.00)	0.9964	(788.26)	(797.08)	0.0000	4.5800	(1,747.8146)	0.0000	0.1003	(0.3870)	0.0000	1	(0.2867)	01/06/2025
600509.SH	12/04/2024	SDB3261097688	(5,300.00)	0.9853	(5,222.25)	(5,222.25)	0.0000	4.5800	(1,747.8146)	0.0000	0.6644	(2.5354)	0.0000	1	(1.8710)	01/06/2025
600509.SH	12/04/2024	SDB3261097688	(5,800.00)	0.9853	(5,714.92)	(5,714.92)	0.0000	4.5800	(1,747.8146)	0.0000	0.7271	(2.7746)	0.0000	1	(2.0476)	01/06/2025
600509.SH	12/04/2024	SDB3261097688	(300.00)	0.9853	(295.60)	(295.60)	0.0000	4.5800	(1,747.8146)	0.0000	0.0376	(0.1435)	0.0000	1	(0.1059)	01/06/2025
600509.SH	12/04/2024	SDB3261097688	(1,700.00)	0.9853	(1,675.06)	(1,675.06)	0.0000	4.5800	(1,747.8146)	0.0000	0.2131	(0.8132)	0.0000	1	(0.6001)	01/06/2025
600509.SH	12/04/2024	SDB3261097688	(29,300.00)	0.9853	(28,870.20)	(28,870.20)	0.0000	4.5800	(1,747.8146)	0.0000	3.6729	(14.0166)	0.0000	1	(10.3437)	01/06/2025
600509.SH	12/04/2024	SDB3261097688	(100.00)	0.9853	(98.53)	(98.53)	0.0000	4.5800	(1,747.8146)	0.0000	0.0125	(0.0478)	0.0000	1	(0.0353)	01/06/2025
600509.SH	12/04/2024	SDB3261097688	(16,000.00)	0.9853	(15,765.30)	(15,765.30)	0.0000	4.5800	(1,747.8146)	0.0000	2.0057	(7.6541)	0.0000	1	(5.6484)	01/06/2025
600509.SH	12/04/2024	SDB3261097688	(52,700.00)	0.9853	(51,926.94)	(51,926.94)	0.0000	4.5800	(1,747.8146)	0.0000	6.6063	(25.2107)	0.0000	1	(18.6045)	01/06/2025
600509.SH	12/04/2024	SDB3261097688	(1,100.00)	0.9853	(1,083.86)	(1,083.86)	0.0000	4.5800	(1,747.8146)	0.0000	0.1379	(0.5262)	0.0000	1	(0.3883)	01/06/2025
600509.SH	12/04/2024	SDB3261097688	(1,300.00)	0.9853	(1,280.93)	(1,280.93)	0.0000	4.5800	(1,747.8146)	0.0000	0.1630	(0.6219)	0.0000	1	(0.4589)	01/06/2025
600509.SH	12/04/2024	SDB3261097688	(800.00)	0.9853	(788.26)	(788.26)	0.0000	4.5800	(1,747.8146)	0.0000	0.1003	(0.3827)	0.0000	1	(0.2824)	01/06/2025
TOTAL XINJIANG TIANFU ENERGY CO LTD CMN CLASS A SERIES NORTHBOUND												185.5957	(711.0058)	0.0000	(525.4101)	

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
XINJIANG XUEFENG SCI-TECH (GROUP) CO.,LTD. CMN CLASS A SERIES NORTHBOUND																
603227.SH	12/16/2024	SDB3262867371	(5,400.00)	1.2774	(6,671.51)	(6,898.22)	0.0000	4.5800	(1,850.0000)	0.0000	0.8488	(3.5449)	0.0000	1	(2.6962)	01/06/2025
603227.SH	12/16/2024	SDB3262867371	(900.00)	1.2774	(1,111.92)	(1,149.70)	0.0000	4.5800	(1,850.0000)	0.0000	0.1415	(0.5908)	0.0000	1	(0.4494)	01/06/2025
603227.SH	12/13/2024	SDB3262867371	(6,100.00)	1.2811	(7,536.33)	(7,814.73)	0.0000	4.5800	(1,850.0000)	0.0000	2.8764	(12.0477)	0.0000	3	(9.1713)	01/06/2025
603227.SH	12/13/2024	SDB3262867371	(900.00)	1.2811	(1,111.92)	(1,152.99)	0.0000	4.5800	(1,850.0000)	0.0000	0.4244	(1.7775)	0.0000	3	(1.3531)	01/06/2025
603227.SH	12/12/2024	SDB3262867371	(7,700.00)	1.2576	(9,513.07)	(9,683.47)	0.0000	4.5800	(1,850.0000)	0.0000	1.2103	(4.9762)	0.0000	1	(3.7660)	01/06/2025
603227.SH	12/12/2024	SDB3262867371	(900.00)	1.2576	(1,111.92)	(1,131.83)	0.0000	4.5800	(1,850.0000)	0.0000	0.1415	(0.5816)	0.0000	1	(0.4402)	01/06/2025
603227.SH	12/11/2024	SDB3262867371	(7,700.00)	1.2777	(9,513.07)	(9,837.95)	0.0000	4.5800	(1,850.0000)	0.0000	1.2103	(5.0556)	0.0000	1	(3.8453)	01/06/2025
603227.SH	12/11/2024	SDB3262867371	(900.00)	1.2777	(1,111.92)	(1,149.89)	0.0000	4.5800	(1,850.0000)	0.0000	0.1415	(0.5909)	0.0000	1	(0.4495)	01/06/2025
603227.SH	12/10/2024	SDB3262867371	(7,700.00)	1.2755	(9,513.07)	(9,821.32)	0.0000	4.5800	(1,850.0000)	0.0000	1.2103	(5.0471)	0.0000	1	(3.8368)	01/06/2025
603227.SH	12/10/2024	SDB3262867371	(900.00)	1.2755	(1,111.92)	(1,147.95)	0.0000	4.5800	(1,850.0000)	0.0000	0.1415	(0.5899)	0.0000	1	(0.4485)	01/06/2025
603227.SH	12/09/2024	SDB3262867371	(7,700.00)	1.2876	(9,513.07)	(9,914.34)	0.0000	4.5800	(1,850.0000)	0.0000	1.2103	(5.0949)	0.0000	1	(3.8846)	01/06/2025
603227.SH	12/09/2024	SDB3262867371	(900.00)	1.2876	(1,111.92)	(1,158.82)	0.0000	4.5800	(1,850.0000)	0.0000	0.1415	(0.5955)	0.0000	1	(0.4540)	01/06/2025
603227.SH	12/06/2024	SDB3262867371	(7,700.00)	1.3179	(9,513.07)	(10,147.81)	0.0000	4.5800	(1,850.0000)	0.0000	3.6308	(15.6445)	0.0000	3	(12.0137)	01/06/2025
603227.SH	12/06/2024	SDB3262867371	(900.00)	1.3179	(1,111.92)	(1,186.11)	0.0000	4.5800	(1,850.0000)	0.0000	0.4244	(1.8286)	0.0000	3	(1.4042)	01/06/2025
603227.SH	12/05/2024	SDB3262867371	(7,700.00)	1.2763	(9,513.07)	(9,827.69)	0.0000	4.5800	(1,850.0000)	0.0000	1.2103	(5.0503)	0.0000	1	(3.8401)	01/06/2025
603227.SH	12/05/2024	SDB3262867371	(900.00)	1.2763	(1,111.92)	(1,148.69)	0.0000	4.5800	(1,850.0000)	0.0000	0.1415	(0.5903)	0.0000	1	(0.4488)	01/06/2025
603227.SH	12/04/2024	SDB3262867371	(7,700.00)	1.2355	(9,513.07)	(9,513.07)	0.0000	4.5800	(1,850.0000)	0.0000	1.2103	(4.8887)	0.0000	1	(3.6784)	01/06/2025
603227.SH	12/04/2024	SDB3262867371	(900.00)	1.2355	(1,111.92)	(1,111.92)	0.0000	4.5800	(1,850.0000)	0.0000	0.1415	(0.5714)	0.0000	1	(0.4299)	01/06/2025
TOTAL XINJIANG XUEFENG SCI-TECH (GROUP) CO.,LTD. CMN CLASS A SERIES NORTHBOUND												16.4566	(69.0666)	0.0000	(52.6100)	

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066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
XINXIANG CHEMICAL FIBER CO LTD CMN CLASS A SERIES NORTHBOUND																
000949.ZK	12/30/2024	SDB3264649902	(15,500.00)	0.5954	(9,228.27)	(9,228.27)	0.0000	4.3300	(1,850.0000)	0.0000	1.1100	(4.7423)	0.0000	1	(3.6323)	01/06/2025

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
XINXING DUCTILE IRON PIPES CO., LTD CMN CLASS A SERIES NORTHBOUND																
000778.ZK	01/03/2025	SDB3262800230	(700.00)	0.5363	(376.31)	(375.40)	0.0000	4.3300	(1,825.0000)	0.0000	0.1358	(0.5709)	0.0000	3	(0.4351)	01/06/2025
000778.ZK	01/03/2025	SDB3262800230	(4,400.00)	0.5363	(2,365.35)	(2,359.67)	0.0000	4.3300	(1,825.0000)	0.0000	0.8535	(3.5887)	0.0000	3	(2.7352)	01/06/2025
000778.ZK	01/03/2025	SDB3262800230	(6,109.00)	0.5363	(3,284.07)	(3,276.18)	0.0000	4.3300	(1,825.0000)	0.0000	1.1850	(4.9825)	0.0000	3	(3.7975)	01/06/2025
000778.ZK	01/03/2025	SDB3262800230	(34,900.00)	0.5363	(18,761.51)	(18,716.45)	0.0000	4.3300	(1,825.0000)	0.0000	6.7698	(28.4646)	0.0000	3	(21.6948)	01/06/2025
000778.ZK	01/02/2025	SDB3262800230	(700.00)	0.5408	(376.31)	(378.59)	0.0000	4.3300	(1,825.0000)	0.0000	0.0453	(0.1919)	0.0000	1	(0.1467)	01/06/2025
000778.ZK	01/02/2025	SDB3262800230	(4,400.00)	0.5408	(2,365.35)	(2,379.70)	0.0000	4.3300	(1,825.0000)	0.0000	0.2845	(1.2064)	0.0000	1	(0.9219)	01/06/2025
000778.ZK	01/02/2025	SDB3262800230	(6,109.00)	0.5408	(3,284.07)	(3,303.99)	0.0000	4.3300	(1,825.0000)	0.0000	0.3950	(1.6749)	0.0000	1	(1.2799)	01/06/2025
000778.ZK	01/02/2025	SDB3262800230	(34,900.00)	0.5408	(18,761.51)	(18,875.32)	0.0000	4.3300	(1,825.0000)	0.0000	2.2566	(9.5687)	0.0000	1	(7.3121)	01/06/2025
000778.ZK	12/31/2024	SDB3262800230	(700.00)	0.5422	(376.31)	(379.52)	0.0000	4.3300	(1,825.0000)	0.0000	0.0905	(0.3848)	0.0000	2	(0.2943)	01/06/2025
000778.ZK	12/31/2024	SDB3262800230	(4,400.00)	0.5422	(2,365.35)	(2,385.53)	0.0000	4.3300	(1,825.0000)	0.0000	0.5690	(2.4187)	0.0000	2	(1.8497)	01/06/2025
000778.ZK	12/31/2024	SDB3262800230	(6,109.00)	0.5422	(3,284.07)	(3,312.09)	0.0000	4.3300	(1,825.0000)	0.0000	0.7900	(3.3581)	0.0000	2	(2.5681)	01/06/2025
000778.ZK	12/31/2024	SDB3262800230	(34,900.00)	0.5422	(18,761.51)	(18,921.56)	0.0000	4.3300	(1,825.0000)	0.0000	4.5132	(19.1844)	0.0000	2	(14.6712)	01/06/2025
000778.ZK	12/30/2024	SDB3262800230	(700.00)	0.5325	(376.31)	(372.74)	0.0000	4.3300	(1,825.0000)	0.0000	0.0453	(0.1890)	0.0000	1	(0.1437)	01/06/2025
000778.ZK	12/30/2024	SDB3262800230	(4,400.00)	0.5325	(2,365.35)	(2,342.94)	0.0000	4.3300	(1,825.0000)	0.0000	0.2845	(1.1877)	0.0000	1	(0.9032)	01/06/2025
000778.ZK	12/30/2024	SDB3262800230	(6,109.00)	0.5325	(3,284.07)	(3,252.96)	0.0000	4.3300	(1,825.0000)	0.0000	0.3950	(1.6491)	0.0000	1	(1.2541)	01/06/2025
000778.ZK	12/30/2024	SDB3262800230	(34,900.00)	0.5325	(18,761.51)	(18,583.76)	0.0000	4.3300	(1,825.0000)	0.0000	2.2566	(9.4209)	0.0000	1	(7.1643)	01/06/2025
000778.ZK	12/27/2024	SDB3262800230	(700.00)	0.5337	(376.31)	(373.56)	0.0000	4.3300	(1,825.0000)	0.0000	0.1358	(0.5681)	0.0000	3	(0.4323)	01/06/2025
000778.ZK	12/27/2024	SDB3262800230	(4,400.00)	0.5337	(2,365.35)	(2,348.11)	0.0000	4.3300	(1,825.0000)	0.0000	0.8535	(3.5711)	0.0000	3	(2.7176)	01/06/2025
000778.ZK	12/27/2024	SDB3262800230	(6,109.00)	0.5337	(3,284.07)	(3,260.14)	0.0000	4.3300	(1,825.0000)	0.0000	1.1850	(4.9581)	0.0000	3	(3.7731)	01/06/2025
000778.ZK	12/27/2024	SDB3262800230	(34,900.00)	0.5337	(18,761.51)	(18,624.80)	0.0000	4.3300	(1,825.0000)	0.0000	6.7698	(28.3252)	0.0000	3	(21.5554)	01/06/2025
000778.ZK	12/26/2024	SDB3262800230	(700.00)	0.5401	(376.31)	(378.04)	0.0000	4.3300	(1,825.0000)	0.0000	0.0453	(0.1916)	0.0000	1	(0.1464)	01/06/2025
000778.ZK	12/26/2024	SDB3262800230	(4,400.00)	0.5401	(2,365.35)	(2,376.26)	0.0000	4.3300	(1,825.0000)	0.0000	0.2845	(1.2046)	0.0000	1	(0.9201)	01/06/2025
000778.ZK	12/26/2024	SDB3262800230	(6,109.00)	0.5401	(3,284.07)	(3,299.23)	0.0000	4.3300	(1,825.0000)	0.0000	0.3950	(1.6725)	0.0000	1	(1.2775)	01/06/2025
000778.ZK	12/26/2024	SDB3262800230	(34,900.00)	0.5401	(18,761.51)	(18,848.09)	0.0000	4.3300	(1,825.0000)	0.0000	2.2566	(9.5549)	0.0000	1	(7.2983)	01/06/2025
000778.ZK	12/24/2024	SDB3262800230	(700.00)	0.5401	(376.31)	(378.04)	0.0000	4.3300	(1,825.0000)	0.0000	0.0905	(0.3833)	0.0000	2	(0.2928)	01/06/2025
000778.ZK	12/24/2024	SDB3262800230	(4,400.00)	0.5401	(2,365.35)	(2,376.26)	0.0000	4.3300	(1,825.0000)	0.0000	0.5690	(2.4093)	0.0000	2	(1.8403)	01/06/2025
000778.ZK	12/24/2024	SDB3262800230	(6,109.00)	0.5401	(3,284.07)	(3,299.23)	0.0000	4.3300	(1,825.0000)	0.0000	0.7900	(3.3450)	0.0000	2	(2.5550)	01/06/2025
000778.ZK	12/24/2024	SDB3262800230	(34,900.00)	0.5401	(18,761.51)	(18,848.09)	0.0000	4.3300	(1,825.0000)	0.0000	4.5132	(19.1099)	0.0000	2	(14.5967)	01/06/2025
000778.ZK	12/23/2024	SDB3262800230	(700.00)	0.5418	(376.31)	(379.27)	0.0000	4.3300	(1,825.0000)	0.0000	0.0453	(0.1923)	0.0000	1	(0.1470)	01/06/2025
000778.ZK	12/23/2024	SDB3262800230	(4,400.00)	0.5418	(2,365.35)	(2,383.96)	0.0000	4.3300	(1,825.0000)	0.0000	0.2845	(1.2085)	0.0000	1	(0.9240)	01/06/2025
000778.ZK	12/23/2024	SDB3262800230	(6,109.00)	0.5418	(3,284.07)	(3,309.91)	0.0000	4.3300	(1,825.0000)	0.0000	0.3950	(1.6779)	0.0000	1	(1.2829)	01/06/2025
000778.ZK	12/23/2024	SDB3262800230	(34,900.00)	0.5418	(18,761.51)	(18,909.10)	0.0000	4.3300	(1,825.0000)	0.0000	2.2566	(9.5859)	0.0000	1	(7.3293)	01/06/2025
000778.ZK	12/20/2024	SDB3262800230	(700.00)	0.5390	(376.31)	(377.27)	0.0000	4.3300	(1,825.0000)	0.0000	0.1358	(0.5738)	0.0000	3	(0.4380)	01/06/2025
000778.ZK	12/20/2024	SDB3262800230	(4,400.00)	0.5390	(2,365.35)	(2,371.42)	0.0000	4.3300	(1,825.0000)	0.0000	0.8535	(3.6065)	0.0000	3	(2.7530)	01/06/2025
000778.ZK	12/20/2024	SDB3262800230	(6,109.00)	0.5390	(3,284.07)	(3,292.49)	0.0000	4.3300	(1,825.0000)	0.0000	1.1850	(5.0073)	0.0000	3	(3.8223)	01/06/2025
000778.ZK	12/20/2024	SDB3262800230	(34,900.00)	0.5390	(18,761.51)	(18,809.63)	0.0000	4.3300	(1,825.0000)	0.0000	6.7698	(28.6063)	0.0000	3	(21.8365)	01/06/2025
000778.ZK	12/19/2024	SDB3262800230	(700.00)	0.5420	(376.31)	(379.42)	0.0000	4.5800	(1,825.0000)	0.0000	0.0479	(0.1923)	0.0000	1	(0.1445)	01/06/2025
000778.ZK	12/19/2024	SDB3262800230	(4,400.00)	0.5420	(2,365.35)	(2,384.95)	0.0000	4.5800	(1,825.0000)	0.0000	0.3009	(1.2090)	0.0000	1	(0.9081)	01/06/2025
000778.ZK	12/19/2024	SDB3262800230	(6,109.00)	0.5420	(3,284.07)	(3,311.29)	0.0000	4.5800	(1,825.0000)	0.0000	0.4178	(1.6786)	0.0000	1	(1.2608)	01/06/2025
000778.ZK	12/19/2024	SDB3262800230	(34,900.00)	0.5420	(18,761.51)	(18,917.02)	0.0000	4.5800	(1,825.0000)	0.0000	2.3869	(9.5899)	0.0000	1	(7.2030)	01/06/2025
000778.ZK	12/18/2024	SDB3262800230	(700.00)	0.5474	(376.31)	(383.20)	0.0000	4.5800	(1,825.0000)	0.0000	0.0479	(0.1943)	0.0000	1	(0.1464)	01/06/2025
000778.ZK	12/18/2024	SDB3262800230	(4,400.00)	0.5474	(2,365.35)	(2,408.67)	0.0000	4.5800	(1,825.0000)	0.0000	0.3009	(1.2211)	0.0000	1	(0.9201)	01/06/2025
000778.ZK	12/18/2024	SDB3262800230	(6,109.00)	0.5474	(3,284.07)	(3,344.23)	0.0000	4.5800	(1,825.0000)	0.0000	0.4178	(1.6953)	0.0000	1	(1.2775)	01/06/2025
000778.ZK	12/18/2024	SDB3262800230	(34,900.00)	0.5474	(18,761.51)	(19,105.17)	0.0000	4.5800	(1,825.0000)	0.0000	2.3869	(9.6853)	0.0000	1	(7.2984)	01/06/2025
000778.ZK	12/17/2024	SDB3262800230	(700.00)	0.5629	(376.31)	(394.02)	0.0000	4.5800	(1,825.0000)	0.0000	0.0479	(0.1997)	0.0000	1	(0.1519)	01/06/2025
000778.ZK	12/17/2024	SDB3262800230	(4,400.00)	0.5629	(2,365.35)	(2,476.69)	0.0000	4.5800	(1,825.0000)	0.0000	0.3009	(1.2555)	0.0000	1	(0.9546)	01/06/2025
000778.ZK	12/17/2024	SDB3262800230	(6,109.00)	0.5629	(3,284.07)	(3,438.66)	0.0000	4.5800	(1,825.0000)	0.0000	0.4178	(1.7432)	0.0000	1	(1.3254)	01/06/2025
000778.ZK	12/17/2024	SDB3262800230	(34,900.00)	0.5629	(18,761.51)	(19,644.65)	0.0000	4.5800	(1,825.0000)	0.0000	2.3869	(9.9587)	0.0000	1	(7.5719)	01/06/2025
000778.ZK	12/16/2024	SDB3262800230	(700.00)	0.5664	(376.31)	(396.46)	0.0000	4.5800	(1,825.0000)	0.0000	0.0479	(0.2010)	0.0000	1	(0.1531)	01/06/2025
000778.ZK	12/16/2024	SDB3262800230	(4,400.00)	0.5664	(2,365.35)	(2,492.06)	0.0000	4.5800	(1,825.0000)	0.0000	0.3009	(1.2633)	0.0000	1	(0.9624)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
XINXING DUCTILE IRON PIPES CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
000778.ZK	12/16/2024	SDB3262800230	(6,109.00)	0.5664	(3,284.07)	(3,460.00)	0.0000	4.5800	(1,825.0000)	0.0000	0.4178	(1.7540)	0.0000	1	(1.3362)	01/06/2025
000778.ZK	12/16/2024	SDB3262800230	(34,900.00)	0.5664	(18,761.51)	(19,766.56)	0.0000	4.5800	(1,825.0000)	0.0000	2.3869	(10.0205)	0.0000	1	(7.6337)	01/06/2025
000778.ZK	12/13/2024	SDB3262800230	(700.00)	0.5591	(376.31)	(391.37)	0.0000	4.5800	(1,825.0000)	0.0000	0.1436	(0.5952)	0.0000	3	(0.4516)	01/06/2025
000778.ZK	12/13/2024	SDB3262800230	(4,400.00)	0.5591	(2,365.35)	(2,460.05)	0.0000	4.5800	(1,825.0000)	0.0000	0.9028	(3.7413)	0.0000	3	(2.8386)	01/06/2025
000778.ZK	12/13/2024	SDB3262800230	(6,109.00)	0.5591	(3,284.07)	(3,415.56)	0.0000	4.5800	(1,825.0000)	0.0000	1.2534	(5.1945)	0.0000	3	(3.9411)	01/06/2025
000778.ZK	12/13/2024	SDB3262800230	(34,900.00)	0.5591	(18,761.51)	(19,512.69)	0.0000	4.5800	(1,825.0000)	0.0000	7.1606	(29.6756)	0.0000	3	(22.5149)	01/06/2025
000778.ZK	12/12/2024	SDB3262800230	(700.00)	0.5582	(376.31)	(390.72)	0.0000	4.5800	(1,825.0000)	0.0000	0.0479	(0.1981)	0.0000	1	(0.1502)	01/06/2025
000778.ZK	12/12/2024	SDB3262800230	(4,400.00)	0.5582	(2,365.35)	(2,455.94)	0.0000	4.5800	(1,825.0000)	0.0000	0.3009	(1.2450)	0.0000	1	(0.9441)	01/06/2025
000778.ZK	12/12/2024	SDB3262800230	(6,109.00)	0.5582	(3,284.07)	(3,409.85)	0.0000	4.5800	(1,825.0000)	0.0000	0.4178	(1.7286)	0.0000	1	(1.3108)	01/06/2025
000778.ZK	12/12/2024	SDB3262800230	(34,900.00)	0.5582	(18,761.51)	(19,480.10)	0.0000	4.5800	(1,825.0000)	0.0000	2.3869	(9.8753)	0.0000	1	(7.4884)	01/06/2025
000778.ZK	12/11/2024	SDB3262800230	(700.00)	0.5631	(376.31)	(394.17)	0.0000	4.5800	(1,825.0000)	0.0000	0.0479	(0.1998)	0.0000	1	(0.1519)	01/06/2025
000778.ZK	12/11/2024	SDB3262800230	(4,400.00)	0.5631	(2,365.35)	(2,477.66)	0.0000	4.5800	(1,825.0000)	0.0000	0.3009	(1.2560)	0.0000	1	(0.9551)	01/06/2025
000778.ZK	12/11/2024	SDB3262800230	(6,109.00)	0.5631	(3,284.07)	(3,440.01)	0.0000	4.5800	(1,825.0000)	0.0000	0.4178	(1.7439)	0.0000	1	(1.3261)	01/06/2025
000778.ZK	12/11/2024	SDB3262800230	(34,900.00)	0.5631	(18,761.51)	(19,652.36)	0.0000	4.5800	(1,825.0000)	0.0000	2.3869	(9.9627)	0.0000	1	(7.5758)	01/06/2025
000778.ZK	12/10/2024	SDB3262800230	(700.00)	0.5470	(376.31)	(382.92)	0.0000	4.5800	(1,825.0000)	0.0000	0.0479	(0.1941)	0.0000	1	(0.1462)	01/06/2025
000778.ZK	12/10/2024	SDB3262800230	(4,400.00)	0.5470	(2,365.35)	(2,406.95)	0.0000	4.5800	(1,825.0000)	0.0000	0.3009	(1.2202)	0.0000	1	(0.9193)	01/06/2025
000778.ZK	12/10/2024	SDB3262800230	(6,109.00)	0.5470	(3,284.07)	(3,341.83)	0.0000	4.5800	(1,825.0000)	0.0000	0.4178	(1.6941)	0.0000	1	(1.2763)	01/06/2025
000778.ZK	12/10/2024	SDB3262800230	(34,900.00)	0.5470	(18,761.51)	(19,091.49)	0.0000	4.5800	(1,825.0000)	0.0000	2.3869	(9.6783)	0.0000	1	(7.2914)	01/06/2025
000778.ZK	12/09/2024	SDB3262800230	(700.00)	0.5463	(376.31)	(382.43)	0.0000	4.5800	(1,825.0000)	0.0000	0.0479	(0.1939)	0.0000	1	(0.1460)	01/06/2025
000778.ZK	12/09/2024	SDB3262800230	(4,400.00)	0.5463	(2,365.35)	(2,403.84)	0.0000	4.5800	(1,825.0000)	0.0000	0.3009	(1.2186)	0.0000	1	(0.9177)	01/06/2025
000778.ZK	12/09/2024	SDB3262800230	(6,109.00)	0.5463	(3,284.07)	(3,337.52)	0.0000	4.5800	(1,825.0000)	0.0000	0.4178	(1.6919)	0.0000	1	(1.2741)	01/06/2025
000778.ZK	12/09/2024	SDB3262800230	(34,900.00)	0.5463	(18,761.51)	(19,066.85)	0.0000	4.5800	(1,825.0000)	0.0000	2.3869	(9.6658)	0.0000	1	(7.2790)	01/06/2025
000778.ZK	12/06/2024	SDB3262800230	(700.00)	0.5507	(376.31)	(385.51)	0.0000	4.5800	(1,825.0000)	0.0000	0.1436	(0.5863)	0.0000	3	(0.4427)	01/06/2025
000778.ZK	12/06/2024	SDB3262800230	(4,400.00)	0.5507	(2,365.35)	(2,423.18)	0.0000	4.5800	(1,825.0000)	0.0000	0.9028	(3.6853)	0.0000	3	(2.7825)	01/06/2025
000778.ZK	12/06/2024	SDB3262800230	(6,109.00)	0.5507	(3,284.07)	(3,364.37)	0.0000	4.5800	(1,825.0000)	0.0000	1.2534	(5.1166)	0.0000	3	(3.8632)	01/06/2025
000778.ZK	12/06/2024	SDB3262800230	(34,900.00)	0.5507	(18,761.51)	(19,220.23)	0.0000	4.5800	(1,825.0000)	0.0000	7.1606	(29.2308)	0.0000	3	(22.0701)	01/06/2025
000778.ZK	12/05/2024	SDB3262800230	(700.00)	0.5490	(376.31)	(384.27)	0.0000	4.5800	(1,825.0000)	0.0000	0.0479	(0.1948)	0.0000	1	(0.1469)	01/06/2025
000778.ZK	12/05/2024	SDB3262800230	(4,400.00)	0.5490	(2,365.35)	(2,415.41)	0.0000	4.5800	(1,825.0000)	0.0000	0.3009	(1.2245)	0.0000	1	(0.9236)	01/06/2025
000778.ZK	12/05/2024	SDB3262800230	(6,109.00)	0.5490	(3,284.07)	(3,353.58)	0.0000	4.5800	(1,825.0000)	0.0000	0.4178	(1.7001)	0.0000	1	(1.2823)	01/06/2025
000778.ZK	12/05/2024	SDB3262800230	(34,900.00)	0.5490	(18,761.51)	(19,158.60)	0.0000	4.5800	(1,825.0000)	0.0000	2.3869	(9.7123)	0.0000	1	(7.3255)	01/06/2025
000778.ZK	12/04/2024	SDB3262800230	(700.00)	0.5376	(376.31)	(376.31)	0.0000	4.5800	(1,825.0000)	0.0000	0.0479	(0.1908)	0.0000	1	(0.1429)	01/06/2025
000778.ZK	12/04/2024	SDB3262800230	(4,400.00)	0.5376	(2,365.35)	(2,365.35)	0.0000	4.5800	(1,825.0000)	0.0000	0.3009	(1.1991)	0.0000	1	(0.8982)	01/06/2025
000778.ZK	12/04/2024	SDB3262800230	(6,109.00)	0.5376	(3,284.07)	(3,284.07)	0.0000	4.5800	(1,825.0000)	0.0000	0.4178	(1.6648)	0.0000	1	(1.2470)	01/06/2025
000778.ZK	12/04/2024	SDB3262800230	(34,900.00)	0.5376	(18,761.51)	(18,761.51)	0.0000	4.5800	(1,825.0000)	0.0000	2.3869	(9.5110)	0.0000	1	(7.1242)	01/06/2025
TOTAL XINXING DUCTILE IRON PIPES CO., LTD CMN CLASS A SERIES NORTHBOUND												101.1388	(420.6450)	0.0000	(319.5063)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
XIZANG HAISCO PHARMACEUTICAL GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND																
002653.ZK	12/17/2024	SDB3260123634	(100.00)	4.8416	(543.94)	(484.16)	0.0000	4.5800	(760.7142)	0.0000	0.0692	(0.1023)	0.0000	1	(0.0331)	01/06/2025
002653.ZK	12/17/2024	SDB3260123634	(800.00)	4.8416	(4,351.49)	(3,873.30)	0.0000	4.5800	(760.7142)	0.0000	0.5536	(0.8185)	0.0000	1	(0.2649)	01/06/2025
002653.ZK	12/17/2024	SDB3260123634	(500.00)	4.8416	(2,719.68)	(2,420.81)	0.0000	4.5800	(760.7142)	0.0000	0.3460	(0.5115)	0.0000	1	(0.1655)	01/06/2025
002653.ZK	12/16/2024	SDB3260123634	(100.00)	4.8025	(543.94)	(480.25)	0.0000	4.5800	(1,346.3483)	0.0000	0.0692	(0.1796)	0.0000	1	(0.1104)	01/06/2025
002653.ZK	12/16/2024	SDB3260123634	(800.00)	4.8025	(4,351.49)	(3,841.99)	0.0000	4.5800	(1,346.3483)	0.0000	0.5536	(1.4369)	0.0000	1	(0.8832)	01/06/2025
002653.ZK	12/16/2024	SDB3260123634	(1,600.00)	4.8025	(8,702.97)	(7,683.99)	0.0000	4.5800	(1,346.3483)	0.0000	1.1072	(2.8737)	0.0000	1	(1.7665)	01/06/2025
002653.ZK	12/16/2024	SDB3260123634	(1,700.00)	4.8025	(9,246.91)	(8,164.24)	0.0000	4.5800	(1,346.3483)	0.0000	1.1764	(3.0533)	0.0000	1	(1.8769)	01/06/2025
002653.ZK	12/16/2024	SDB3260123634	(300.00)	4.8025	(1,631.81)	(1,440.75)	0.0000	4.5800	(1,346.3483)	0.0000	0.2076	(0.5388)	0.0000	1	(0.3312)	01/06/2025
002653.ZK	12/16/2024	SDB3260123634	(300.00)	4.8025	(1,631.81)	(1,440.75)	0.0000	4.5800	(1,346.3483)	0.0000	0.2076	(0.5388)	0.0000	1	(0.3312)	01/06/2025
002653.ZK	12/16/2024	SDB3260123634	(100.00)	4.8025	(543.94)	(480.25)	0.0000	4.5800	(1,346.3483)	0.0000	0.0692	(0.1796)	0.0000	1	(0.1104)	01/06/2025
002653.ZK	12/16/2024	SDB3260123634	(400.00)	4.8025	(2,175.74)	(1,921.00)	0.0000	4.5800	(1,346.3483)	0.0000	0.2768	(0.7184)	0.0000	1	(0.4416)	01/06/2025
002653.ZK	12/16/2024	SDB3260123634	(100.00)	4.8025	(543.94)	(480.25)	0.0000	4.5800	(1,346.3483)	0.0000	0.0692	(0.1796)	0.0000	1	(0.1104)	01/06/2025
002653.ZK	12/16/2024	SDB3260123634	(2,000.00)	4.8025	(10,878.71)	(9,604.98)	0.0000	4.5800	(1,346.3483)	0.0000	1.3840	(3.5921)	0.0000	1	(2.2081)	01/06/2025
002653.ZK	12/16/2024	SDB3260123634	(100.00)	4.8025	(543.94)	(480.25)	0.0000	4.5800	(1,346.3483)	0.0000	0.0692	(0.1796)	0.0000	1	(0.1104)	01/06/2025
002653.ZK	12/16/2024	SDB3260123634	(1,200.00)	4.8025	(6,527.23)	(5,762.99)	0.0000	4.5800	(1,346.3483)	0.0000	0.8304	(2.1553)	0.0000	1	(1.3249)	01/06/2025
002653.ZK	12/16/2024	SDB3260123634	(200.00)	4.8025	(1,087.87)	(960.50)	0.0000	4.5800	(1,346.3483)	0.0000	0.1384	(0.3592)	0.0000	1	(0.2208)	01/06/2025
002653.ZK	12/13/2024	SDB3260123634	(100.00)	4.8732	(543.94)	(487.32)	0.0000	4.5800	(1,452.1317)	0.0000	0.2076	(0.5897)	0.0000	3	(0.3821)	01/06/2025
002653.ZK	12/13/2024	SDB3260123634	(800.00)	4.8732	(4,351.49)	(3,898.53)	0.0000	4.5800	(1,452.1317)	0.0000	1.6608	(4.7177)	0.0000	3	(3.0568)	01/06/2025
002653.ZK	12/13/2024	SDB3260123634	(1,600.00)	4.8732	(8,702.97)	(7,797.07)	0.0000	4.5800	(1,452.1317)	0.0000	3.3216	(9.4353)	0.0000	3	(6.1137)	01/06/2025
002653.ZK	12/13/2024	SDB3260123634	(1,700.00)	4.8732	(9,246.91)	(8,284.38)	0.0000	4.5800	(1,452.1317)	0.0000	3.5292	(10.0250)	0.0000	3	(6.4958)	01/06/2025
002653.ZK	12/13/2024	SDB3260123634	(300.00)	4.8732	(1,631.81)	(1,461.95)	0.0000	4.5800	(1,452.1317)	0.0000	0.6228	(1.7691)	0.0000	3	(1.1463)	01/06/2025
002653.ZK	12/13/2024	SDB3260123634	(300.00)	4.8732	(1,631.81)	(1,461.95)	0.0000	4.5800	(1,452.1317)	0.0000	0.6228	(1.7691)	0.0000	3	(1.1463)	01/06/2025
002653.ZK	12/13/2024	SDB3260123634	(100.00)	4.8732	(543.94)	(487.32)	0.0000	4.5800	(1,452.1317)	0.0000	0.2076	(0.5897)	0.0000	3	(0.3821)	01/06/2025
002653.ZK	12/13/2024	SDB3260123634	(400.00)	4.8732	(2,175.74)	(1,949.27)	0.0000	4.5800	(1,452.1317)	0.0000	0.8304	(2.3588)	0.0000	3	(1.5284)	01/06/2025
002653.ZK	12/13/2024	SDB3260123634	(100.00)	4.8732	(543.94)	(487.32)	0.0000	4.5800	(1,452.1317)	0.0000	0.2076	(0.5897)	0.0000	3	(0.3821)	01/06/2025
002653.ZK	12/13/2024	SDB3260123634	(3,200.00)	4.8732	(17,405.94)	(15,594.13)	0.0000	4.5800	(1,452.1317)	0.0000	6.6433	(18.8706)	0.0000	3	(12.2273)	01/06/2025
002653.ZK	12/13/2024	SDB3260123634	(2,800.00)	4.8732	(15,230.20)	(13,644.87)	0.0000	4.5800	(1,452.1317)	0.0000	5.8129	(16.5118)	0.0000	3	(10.6989)	01/06/2025
002653.ZK	12/13/2024	SDB3260123634	(100.00)	4.8732	(543.94)	(487.32)	0.0000	4.5800	(1,452.1317)	0.0000	0.2076	(0.5897)	0.0000	3	(0.3821)	01/06/2025
002653.ZK	12/13/2024	SDB3260123634	(1,200.00)	4.8732	(6,527.23)	(5,847.80)	0.0000	4.5800	(1,452.1317)	0.0000	2.4912	(7.0765)	0.0000	3	(4.5853)	01/06/2025
002653.ZK	12/13/2024	SDB3260123634	(200.00)	4.8732	(1,087.87)	(974.63)	0.0000	4.5800	(1,452.1317)	0.0000	0.4152	(1.1794)	0.0000	3	(0.7642)	01/06/2025
002653.ZK	12/12/2024	SDB3260123634	(100.00)	5.0619	(543.94)	(506.19)	0.0000	4.5800	(1,452.1317)	0.0000	0.0692	(0.2042)	0.0000	1	(0.1350)	01/06/2025
002653.ZK	12/12/2024	SDB3260123634	(800.00)	5.0619	(4,351.49)	(4,049.54)	0.0000	4.5800	(1,452.1317)	0.0000	0.5536	(1.6335)	0.0000	1	(1.0799)	01/06/2025
002653.ZK	12/12/2024	SDB3260123634	(1,600.00)	5.0619	(8,702.97)	(8,099.07)	0.0000	4.5800	(1,452.1317)	0.0000	1.1072	(3.2669)	0.0000	1	(2.1597)	01/06/2025
002653.ZK	12/12/2024	SDB3260123634	(1,700.00)	5.0619	(9,246.91)	(8,605.26)	0.0000	4.5800	(1,452.1317)	0.0000	1.1764	(3.4711)	0.0000	1	(2.2947)	01/06/2025
002653.ZK	12/12/2024	SDB3260123634	(300.00)	5.0619	(1,631.81)	(1,518.58)	0.0000	4.5800	(1,452.1317)	0.0000	0.2076	(0.6125)	0.0000	1	(0.4049)	01/06/2025
002653.ZK	12/12/2024	SDB3260123634	(300.00)	5.0619	(1,631.81)	(1,518.58)	0.0000	4.5800	(1,452.1317)	0.0000	0.2076	(0.6125)	0.0000	1	(0.4049)	01/06/2025
002653.ZK	12/12/2024	SDB3260123634	(100.00)	5.0619	(543.94)	(506.19)	0.0000	4.5800	(1,452.1317)	0.0000	0.0692	(0.2042)	0.0000	1	(0.1350)	01/06/2025
002653.ZK	12/12/2024	SDB3260123634	(400.00)	5.0619	(2,175.74)	(2,024.77)	0.0000	4.5800	(1,452.1317)	0.0000	0.2768	(0.8167)	0.0000	1	(0.5399)	01/06/2025
002653.ZK	12/12/2024	SDB3260123634	(100.00)	5.0619	(543.94)	(506.19)	0.0000	4.5800	(1,452.1317)	0.0000	0.0692	(0.2042)	0.0000	1	(0.1350)	01/06/2025
002653.ZK	12/12/2024	SDB3260123634	(3,200.00)	5.0619	(17,405.94)	(16,198.14)	0.0000	4.5800	(1,452.1317)	0.0000	2.2144	(6.5338)	0.0000	1	(4.3194)	01/06/2025
002653.ZK	12/12/2024	SDB3260123634	(2,800.00)	5.0619	(15,230.20)	(14,173.38)	0.0000	4.5800	(1,452.1317)	0.0000	1.9376	(5.7171)	0.0000	1	(3.7795)	01/06/2025
002653.ZK	12/12/2024	SDB3260123634	(100.00)	5.0619	(543.94)	(506.19)	0.0000	4.5800	(1,452.1317)	0.0000	0.0692	(0.2042)	0.0000	1	(0.1350)	01/06/2025
002653.ZK	12/12/2024	SDB3260123634	(1,200.00)	5.0619	(6,527.23)	(6,074.30)	0.0000	4.5800	(1,452.1317)	0.0000	0.8304	(2.4502)	0.0000	1	(1.6198)	01/06/2025
002653.ZK	12/12/2024	SDB3260123634	(200.00)	5.0619	(1,087.87)	(1,012.38)	0.0000	4.5800	(1,452.1317)	0.0000	0.1384	(0.4084)	0.0000	1	(0.2700)	01/06/2025
002653.ZK	12/11/2024	SDB3260123634	(100.00)	5.0666	(543.94)	(506.66)	0.0000	4.5800	(1,516.5032)	0.0000	0.0692	(0.2134)	0.0000	1	(0.1442)	01/06/2025
002653.ZK	12/11/2024	SDB3260123634	(800.00)	5.0666	(4,351.49)	(4,053.25)	0.0000	4.5800	(1,516.5032)	0.0000	0.5536	(1.7074)	0.0000	1	(1.1538)	01/06/2025
002653.ZK	12/11/2024	SDB3260123634	(1,600.00)	5.0666	(8,702.97)	(8,106.51)	0.0000	4.5800	(1,516.5032)	0.0000	1.1072	(3.4149)	0.0000	1	(2.3077)	01/06/2025
002653.ZK	12/11/2024	SDB3260123634	(1,700.00)	5.0666	(9,246.91)	(8,613.17)	0.0000	4.5800	(1,516.5032)	0.0000	1.1764	(3.6283)	0.0000	1	(2.4519)	01/06/2025
002653.ZK	12/11/2024	SDB3260123634	(300.00)	5.0666	(1,631.81)	(1,519.97)	0.0000	4.5800	(1,516.5032)	0.0000	0.2076	(0.6403)	0.0000	1	(0.4327)	01/06/2025
002653.ZK	12/11/2024	SDB3260123634	(300.00)	5.0666	(1,631.81)	(1,519.97)	0.0000	4.5800	(1,516.5032)	0.0000	0.2076	(0.6403)	0.0000	1	(0.4327)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
XIZANG HAISCO PHARMACEUTICAL GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002653.ZK	12/11/2024	SDB3260123634	(100.00)	5.0666	(543.94)	(506.66)	0.0000	4.5800	(1,516.5032)	0.0000	0.0692	(0.2134)	0.0000	1	(0.1442)	01/06/2025
002653.ZK	12/11/2024	SDB3260123634	(400.00)	5.0666	(2,175.74)	(2,026.63)	0.0000	4.5800	(1,516.5032)	0.0000	0.2768	(0.8537)	0.0000	1	(0.5769)	01/06/2025
002653.ZK	12/11/2024	SDB3260123634	(100.00)	5.0666	(543.94)	(506.66)	0.0000	4.5800	(1,516.5032)	0.0000	0.0692	(0.2134)	0.0000	1	(0.1442)	01/06/2025
002653.ZK	12/11/2024	SDB3260123634	(5,600.00)	5.0666	(30,460.40)	(28,372.78)	0.0000	4.5800	(1,516.5032)	0.0000	3.8752	(11.9521)	0.0000	1	(8.0768)	01/06/2025
002653.ZK	12/11/2024	SDB3260123634	(2,800.00)	5.0666	(15,230.20)	(14,186.39)	0.0000	4.5800	(1,516.5032)	0.0000	1.9376	(5.9760)	0.0000	1	(4.0384)	01/06/2025
002653.ZK	12/11/2024	SDB3260123634	(100.00)	5.0666	(543.94)	(506.66)	0.0000	4.5800	(1,516.5032)	0.0000	0.0692	(0.2134)	0.0000	1	(0.1442)	01/06/2025
002653.ZK	12/11/2024	SDB3260123634	(1,200.00)	5.0666	(6,527.23)	(6,079.88)	0.0000	4.5800	(1,516.5032)	0.0000	0.8304	(2.5612)	0.0000	1	(1.7307)	01/06/2025
002653.ZK	12/11/2024	SDB3260123634	(200.00)	5.0666	(1,087.87)	(1,013.31)	0.0000	4.5800	(1,516.5032)	0.0000	0.1384	(0.4269)	0.0000	1	(0.2885)	01/06/2025
002653.ZK	12/10/2024	SDB3260123634	(100.00)	5.0772	(543.94)	(507.72)	0.0000	4.5800	(1,516.5032)	0.0000	0.0692	(0.2139)	0.0000	1	(0.1447)	01/06/2025
002653.ZK	12/10/2024	SDB3260123634	(800.00)	5.0772	(4,351.49)	(4,061.80)	0.0000	4.5800	(1,516.5032)	0.0000	0.5536	(1.7110)	0.0000	1	(1.1574)	01/06/2025
002653.ZK	12/10/2024	SDB3260123634	(1,600.00)	5.0772	(8,702.97)	(8,123.59)	0.0000	4.5800	(1,516.5032)	0.0000	1.1072	(3.4221)	0.0000	1	(2.3149)	01/06/2025
002653.ZK	12/10/2024	SDB3260123634	(1,700.00)	5.0772	(9,246.91)	(8,631.31)	0.0000	4.5800	(1,516.5032)	0.0000	1.1764	(3.6359)	0.0000	1	(2.4595)	01/06/2025
002653.ZK	12/10/2024	SDB3260123634	(300.00)	5.0772	(1,631.81)	(1,523.17)	0.0000	4.5800	(1,516.5032)	0.0000	0.2076	(0.6416)	0.0000	1	(0.4340)	01/06/2025
002653.ZK	12/10/2024	SDB3260123634	(300.00)	5.0772	(1,631.81)	(1,523.17)	0.0000	4.5800	(1,516.5032)	0.0000	0.2076	(0.6416)	0.0000	1	(0.4340)	01/06/2025
002653.ZK	12/10/2024	SDB3260123634	(100.00)	5.0772	(543.94)	(507.72)	0.0000	4.5800	(1,516.5032)	0.0000	0.0692	(0.2139)	0.0000	1	(0.1447)	01/06/2025
002653.ZK	12/10/2024	SDB3260123634	(400.00)	5.0772	(2,175.74)	(2,030.90)	0.0000	4.5800	(1,516.5032)	0.0000	0.2768	(0.8555)	0.0000	1	(0.5787)	01/06/2025
002653.ZK	12/10/2024	SDB3260123634	(100.00)	5.0772	(543.94)	(507.72)	0.0000	4.5800	(1,516.5032)	0.0000	0.0692	(0.2139)	0.0000	1	(0.1447)	01/06/2025
002653.ZK	12/10/2024	SDB3260123634	(5,600.00)	5.0772	(30,460.40)	(28,432.57)	0.0000	4.5800	(1,516.5032)	0.0000	3.8752	(11.9772)	0.0000	1	(8.1020)	01/06/2025
002653.ZK	12/10/2024	SDB3260123634	(2,800.00)	5.0772	(15,230.20)	(14,216.28)	0.0000	4.5800	(1,516.5032)	0.0000	1.9376	(5.9886)	0.0000	1	(4.0510)	01/06/2025
002653.ZK	12/10/2024	SDB3260123634	(100.00)	5.0772	(543.94)	(507.72)	0.0000	4.5800	(1,516.5032)	0.0000	0.0692	(0.2139)	0.0000	1	(0.1447)	01/06/2025
002653.ZK	12/10/2024	SDB3260123634	(1,200.00)	5.0772	(6,527.23)	(6,092.69)	0.0000	4.5800	(1,516.5032)	0.0000	0.8304	(2.5666)	0.0000	1	(1.7361)	01/06/2025
002653.ZK	12/10/2024	SDB3260123634	(200.00)	5.0772	(1,087.87)	(1,015.45)	0.0000	4.5800	(1,516.5032)	0.0000	0.1384	(0.4278)	0.0000	1	(0.2894)	01/06/2025
002653.ZK	12/09/2024	SDB3260123634	(100.00)	5.1407	(543.94)	(514.07)	0.0000	4.5800	(1,516.5032)	0.0000	0.0692	(0.2166)	0.0000	1	(0.1474)	01/06/2025
002653.ZK	12/09/2024	SDB3260123634	(800.00)	5.1407	(4,351.49)	(4,112.56)	0.0000	4.5800	(1,516.5032)	0.0000	0.5536	(1.7324)	0.0000	1	(1.1788)	01/06/2025
002653.ZK	12/09/2024	SDB3260123634	(1,600.00)	5.1407	(8,702.97)	(8,225.12)	0.0000	4.5800	(1,516.5032)	0.0000	1.1072	(3.4648)	0.0000	1	(2.3576)	01/06/2025
002653.ZK	12/09/2024	SDB3260123634	(1,700.00)	5.1407	(9,246.91)	(8,739.19)	0.0000	4.5800	(1,516.5032)	0.0000	1.1764	(3.6814)	0.0000	1	(2.5050)	01/06/2025
002653.ZK	12/09/2024	SDB3260123634	(300.00)	5.1407	(1,631.81)	(1,542.21)	0.0000	4.5800	(1,516.5032)	0.0000	0.2076	(0.6497)	0.0000	1	(0.4421)	01/06/2025
002653.ZK	12/09/2024	SDB3260123634	(300.00)	5.1407	(1,631.81)	(1,542.21)	0.0000	4.5800	(1,516.5032)	0.0000	0.2076	(0.6497)	0.0000	1	(0.4421)	01/06/2025
002653.ZK	12/09/2024	SDB3260123634	(100.00)	5.1407	(543.94)	(514.07)	0.0000	4.5800	(1,516.5032)	0.0000	0.0692	(0.2166)	0.0000	1	(0.1474)	01/06/2025
002653.ZK	12/09/2024	SDB3260123634	(400.00)	5.1407	(2,175.74)	(2,056.28)	0.0000	4.5800	(1,516.5032)	0.0000	0.2768	(0.8662)	0.0000	1	(0.5894)	01/06/2025
002653.ZK	12/09/2024	SDB3260123634	(100.00)	5.1407	(543.94)	(514.07)	0.0000	4.5800	(1,516.5032)	0.0000	0.0692	(0.2166)	0.0000	1	(0.1474)	01/06/2025
002653.ZK	12/09/2024	SDB3260123634	(5,600.00)	5.1407	(30,460.40)	(28,787.92)	0.0000	4.5800	(1,516.5032)	0.0000	3.8752	(12.1269)	0.0000	1	(8.2517)	01/06/2025
002653.ZK	12/09/2024	SDB3260123634	(2,800.00)	5.1407	(15,230.20)	(14,393.96)	0.0000	4.5800	(1,516.5032)	0.0000	1.9376	(6.0635)	0.0000	1	(4.1258)	01/06/2025
002653.ZK	12/09/2024	SDB3260123634	(100.00)	5.1407	(543.94)	(514.07)	0.0000	4.5800	(1,516.5032)	0.0000	0.0692	(0.2166)	0.0000	1	(0.1474)	01/06/2025
002653.ZK	12/09/2024	SDB3260123634	(1,200.00)	5.1407	(6,527.23)	(6,168.84)	0.0000	4.5800	(1,516.5032)	0.0000	0.8304	(2.5986)	0.0000	1	(1.7682)	01/06/2025
002653.ZK	12/09/2024	SDB3260123634	(200.00)	5.1407	(1,087.87)	(1,028.14)	0.0000	4.5800	(1,516.5032)	0.0000	0.1384	(0.4331)	0.0000	1	(0.2947)	01/06/2025
002653.ZK	12/06/2024	SDB3260123634	(100.00)	5.2743	(543.94)	(527.43)	0.0000	4.5800	(1,516.5032)	0.0000	0.2076	(0.6665)	0.0000	3	(0.4589)	01/06/2025
002653.ZK	12/06/2024	SDB3260123634	(800.00)	5.2743	(4,351.49)	(4,219.47)	0.0000	4.5800	(1,516.5032)	0.0000	1.6608	(5.3324)	0.0000	3	(3.6715)	01/06/2025
002653.ZK	12/06/2024	SDB3260123634	(1,600.00)	5.2743	(8,702.97)	(8,438.93)	0.0000	4.5800	(1,516.5032)	0.0000	3.3216	(10.6647)	0.0000	3	(7.3431)	01/06/2025
002653.ZK	12/06/2024	SDB3260123634	(1,700.00)	5.2743	(9,246.91)	(8,966.37)	0.0000	4.5800	(1,516.5032)	0.0000	3.5292	(11.3313)	0.0000	3	(7.8020)	01/06/2025
002653.ZK	12/06/2024	SDB3260123634	(300.00)	5.2743	(1,631.81)	(1,582.30)	0.0000	4.5800	(1,516.5032)	0.0000	0.6228	(1.9996)	0.0000	3	(1.3768)	01/06/2025
002653.ZK	12/06/2024	SDB3260123634	(300.00)	5.2743	(1,631.81)	(1,582.30)	0.0000	4.5800	(1,516.5032)	0.0000	0.6228	(1.9996)	0.0000	3	(1.3768)	01/06/2025
002653.ZK	12/06/2024	SDB3260123634	(100.00)	5.2743	(543.94)	(527.43)	0.0000	4.5800	(1,516.5032)	0.0000	0.2076	(0.6665)	0.0000	3	(0.4589)	01/06/2025
002653.ZK	12/06/2024	SDB3260123634	(400.00)	5.2743	(2,175.74)	(2,109.73)	0.0000	4.5800	(1,516.5032)	0.0000	0.8304	(2.6662)	0.0000	3	(1.8358)	01/06/2025
002653.ZK	12/06/2024	SDB3260123634	(100.00)	5.2743	(543.94)	(527.43)	0.0000	4.5800	(1,516.5032)	0.0000	0.2076	(0.6665)	0.0000	3	(0.4589)	01/06/2025
002653.ZK	12/06/2024	SDB3260123634	(5,600.00)	5.2743	(30,460.40)	(29,536.27)	0.0000	4.5800	(1,516.5032)	0.0000	11.6257	(37.3265)	0.0000	3	(25.7008)	01/06/2025
002653.ZK	12/06/2024	SDB3260123634	(2,800.00)	5.2743	(15,230.20)	(14,768.14)	0.0000	4.5800	(1,516.5032)	0.0000	5.8129	(18.6633)	0.0000	3	(12.8504)	01/06/2025
002653.ZK	12/06/2024	SDB3260123634	(100.00)	5.2743	(543.94)	(527.43)	0.0000	4.5800	(1,516.5032)	0.0000	0.2076	(0.6665)	0.0000	3	(0.4589)	01/06/2025
002653.ZK	12/06/2024	SDB3260123634	(1,200.00)	5.2743	(6,527.23)	(6,329.20)	0.0000	4.5800	(1,516.5032)	0.0000	2.4912	(7.9985)	0.0000	3	(5.5073)	01/06/2025
002653.ZK	12/06/2024	SDB3260123634	(200.00)	5.2743	(1,087.87)	(1,054.87)	0.0000	4.5800	(1,516.5032)	0.0000	0.4152	(1.3331)	0.0000	3	(0.9179)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
XIZANG HAISCO PHARMACEUTICAL GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002653.ZK	12/05/2024	SDB3260123634	(100.00)	5.3084	(543.94)	(530.84)	0.0000	4.5800	(1,516.5032)	0.0000	0.0692	(0.2236)	0.0000	1	(0.1544)	01/06/2025
002653.ZK	12/05/2024	SDB3260123634	(800.00)	5.3084	(4,351.49)	(4,246.73)	0.0000	4.5800	(1,516.5032)	0.0000	0.5536	(1.7889)	0.0000	1	(1.2353)	01/06/2025
002653.ZK	12/05/2024	SDB3260123634	(1,600.00)	5.3084	(8,702.97)	(8,493.46)	0.0000	4.5800	(1,516.5032)	0.0000	1.1072	(3.5779)	0.0000	1	(2.4707)	01/06/2025
002653.ZK	12/05/2024	SDB3260123634	(1,700.00)	5.3084	(9,246.91)	(9,024.30)	0.0000	4.5800	(1,516.5032)	0.0000	1.1764	(3.8015)	0.0000	1	(2.6251)	01/06/2025
002653.ZK	12/05/2024	SDB3260123634	(300.00)	5.3084	(1,631.81)	(1,592.52)	0.0000	4.5800	(1,516.5032)	0.0000	0.2076	(0.6709)	0.0000	1	(0.4632)	01/06/2025
002653.ZK	12/05/2024	SDB3260123634	(300.00)	5.3084	(1,631.81)	(1,592.52)	0.0000	4.5800	(1,516.5032)	0.0000	0.2076	(0.6709)	0.0000	1	(0.4632)	01/06/2025
002653.ZK	12/05/2024	SDB3260123634	(100.00)	5.3084	(543.94)	(530.84)	0.0000	4.5800	(1,516.5032)	0.0000	0.0692	(0.2236)	0.0000	1	(0.1544)	01/06/2025
002653.ZK	12/05/2024	SDB3260123634	(400.00)	5.3084	(2,175.74)	(2,123.36)	0.0000	4.5800	(1,516.5032)	0.0000	0.2768	(0.8945)	0.0000	1	(0.6177)	01/06/2025
002653.ZK	12/05/2024	SDB3260123634	(100.00)	5.3084	(543.94)	(530.84)	0.0000	4.5800	(1,516.5032)	0.0000	0.0692	(0.2236)	0.0000	1	(0.1544)	01/06/2025
002653.ZK	12/05/2024	SDB3260123634	(5,600.00)	5.3084	(30,460.40)	(29,727.10)	0.0000	4.5800	(1,516.5032)	0.0000	3.8752	(12.5226)	0.0000	1	(8.6473)	01/06/2025
002653.ZK	12/05/2024	SDB3260123634	(2,800.00)	5.3084	(15,230.20)	(14,863.55)	0.0000	4.5800	(1,516.5032)	0.0000	1.9376	(6.2613)	0.0000	1	(4.3237)	01/06/2025
002653.ZK	12/05/2024	SDB3260123634	(100.00)	5.3084	(543.94)	(530.84)	0.0000	4.5800	(1,516.5032)	0.0000	0.0692	(0.2236)	0.0000	1	(0.1544)	01/06/2025
002653.ZK	12/05/2024	SDB3260123634	(1,200.00)	5.3084	(6,527.23)	(6,370.09)	0.0000	4.5800	(1,516.5032)	0.0000	0.8304	(2.6834)	0.0000	1	(1.8530)	01/06/2025
002653.ZK	12/05/2024	SDB3260123634	(200.00)	5.3084	(1,087.87)	(1,061.68)	0.0000	4.5800	(1,516.5032)	0.0000	0.1384	(0.4472)	0.0000	1	(0.3088)	01/06/2025
002653.ZK	12/04/2024	SDB3260123634	(100.00)	5.4394	(543.94)	(543.94)	0.0000	4.5800	(1,516.5032)	0.0000	0.0692	(0.2291)	0.0000	1	(0.1599)	01/06/2025
002653.ZK	12/04/2024	SDB3260123634	(800.00)	5.4394	(4,351.49)	(4,351.49)	0.0000	4.5800	(1,516.5032)	0.0000	0.5536	(1.8331)	0.0000	1	(1.2795)	01/06/2025
002653.ZK	12/04/2024	SDB3260123634	(1,600.00)	5.4394	(8,702.97)	(8,702.97)	0.0000	4.5800	(1,516.5032)	0.0000	1.1072	(3.6661)	0.0000	1	(2.5589)	01/06/2025
002653.ZK	12/04/2024	SDB3260123634	(1,700.00)	5.4394	(9,246.91)	(9,246.91)	0.0000	4.5800	(1,516.5032)	0.0000	1.1764	(3.8953)	0.0000	1	(2.7189)	01/06/2025
002653.ZK	12/04/2024	SDB3260123634	(300.00)	5.4394	(1,631.81)	(1,631.81)	0.0000	4.5800	(1,516.5032)	0.0000	0.2076	(0.6874)	0.0000	1	(0.4798)	01/06/2025
002653.ZK	12/04/2024	SDB3260123634	(300.00)	5.4394	(1,631.81)	(1,631.81)	0.0000	4.5800	(1,516.5032)	0.0000	0.2076	(0.6874)	0.0000	1	(0.4798)	01/06/2025
002653.ZK	12/04/2024	SDB3260123634	(100.00)	5.4394	(543.94)	(543.94)	0.0000	4.5800	(1,516.5032)	0.0000	0.0692	(0.2291)	0.0000	1	(0.1599)	01/06/2025
002653.ZK	12/04/2024	SDB3260123634	(400.00)	5.4394	(2,175.74)	(2,175.74)	0.0000	4.5800	(1,516.5032)	0.0000	0.2768	(0.9165)	0.0000	1	(0.6397)	01/06/2025
002653.ZK	12/04/2024	SDB3260123634	(100.00)	5.4394	(543.94)	(543.94)	0.0000	4.5800	(1,516.5032)	0.0000	0.0692	(0.2291)	0.0000	1	(0.1599)	01/06/2025
002653.ZK	12/04/2024	SDB3260123634	(5,600.00)	5.4394	(30,460.40)	(30,460.40)	0.0000	4.5800	(1,516.5032)	0.0000	3.8752	(12.8315)	0.0000	1	(8.9562)	01/06/2025
002653.ZK	12/04/2024	SDB3260123634	(2,800.00)	5.4394	(15,230.20)	(15,230.20)	0.0000	4.5800	(1,516.5032)	0.0000	1.9376	(6.4157)	0.0000	1	(4.4781)	01/06/2025
002653.ZK	12/04/2024	SDB3260123634	(100.00)	5.4394	(543.94)	(543.94)	0.0000	4.5800	(1,516.5032)	0.0000	0.0692	(0.2291)	0.0000	1	(0.1599)	01/06/2025
002653.ZK	12/04/2024	SDB3260123634	(1,200.00)	5.4394	(6,527.23)	(6,527.23)	0.0000	4.5800	(1,516.5032)	0.0000	0.8304	(2.7496)	0.0000	1	(1.9192)	01/06/2025
002653.ZK	12/04/2024	SDB3260123634	(200.00)	5.4394	(1,087.87)	(1,087.87)	0.0000	4.5800	(1,516.5032)	0.0000	0.1384	(0.4583)	0.0000	1	(0.3199)	01/06/2025
TOTAL XIZANG HAISCO PHARMACEUTICAL GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND											127.5369	(389.5921)	0.0000		(262.0552)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
YANTAI EDDIE PRECISION MACHINERY CO., LTD. CMN CLASS A SERIES NORTHBOUND																
603638.SH	01/03/2025	SDB3262741450	(1,900.00)	2.3517	(4,311.41)	(4,468.29)	0.0000	4.3300	(1,610.8600)	0.0000	1.5557	(5.9982)	0.0000	3	(4.4425)	01/06/2025
603638.SH	01/03/2025	SDB3262741450	(2,500.00)	2.3517	(5,672.91)	(5,879.34)	0.0000	4.3300	(1,610.8600)	0.0000	2.0470	(7.8923)	0.0000	3	(5.8453)	01/06/2025
603638.SH	01/03/2025	SDB3262741450	(3,500.00)	2.3517	(7,942.07)	(8,231.07)	0.0000	4.3300	(1,610.8600)	0.0000	2.8658	(11.0492)	0.0000	3	(8.1835)	01/06/2025
603638.SH	01/03/2025	SDB3262741450	(100.00)	2.3517	(226.92)	(235.17)	0.0000	4.3300	(1,610.8600)	0.0000	0.0819	(0.3157)	0.0000	3	(0.2338)	01/06/2025
603638.SH	01/03/2025	SDB3262741450	(2,300.00)	2.3517	(5,219.07)	(5,408.99)	0.0000	4.3300	(1,610.8600)	0.0000	1.8832	(7.2609)	0.0000	3	(5.3777)	01/06/2025
603638.SH	01/03/2025	SDB3262741450	(2,000.00)	2.3517	(4,538.32)	(4,703.47)	0.0000	4.3300	(1,610.8600)	0.0000	1.6376	(6.3139)	0.0000	3	(4.6763)	01/06/2025
603638.SH	01/03/2025	SDB3262741450	(9,500.00)	2.3517	(21,557.04)	(22,341.47)	0.0000	4.3300	(1,610.8600)	0.0000	7.7785	(29.9908)	0.0000	3	(22.2123)	01/06/2025
603638.SH	01/03/2025	SDB3262741450	(1,100.00)	2.3517	(2,496.08)	(2,586.91)	0.0000	4.3300	(1,610.8600)	0.0000	0.9007	(3.4726)	0.0000	3	(2.5720)	01/06/2025
603638.SH	01/03/2025	SDB3262741450	(300.00)	2.3517	(680.75)	(705.52)	0.0000	4.3300	(1,610.8600)	0.0000	0.2456	(0.9471)	0.0000	3	(0.7014)	01/06/2025
603638.SH	01/03/2025	SDB3262741450	(800.00)	2.3517	(1,815.33)	(1,881.39)	0.0000	4.3300	(1,610.8600)	0.0000	0.6550	(2.5255)	0.0000	3	(1.8705)	01/06/2025
603638.SH	01/03/2025	SDB3262741450	(100.00)	2.3517	(226.92)	(235.17)	0.0000	4.3300	(1,610.8600)	0.0000	0.0819	(0.3157)	0.0000	3	(0.2338)	01/06/2025
603638.SH	01/03/2025	SDB3262741450	(900.00)	2.3517	(2,042.25)	(2,116.56)	0.0000	4.3300	(1,610.8600)	0.0000	0.7369	(2.8412)	0.0000	3	(2.1043)	01/06/2025
603638.SH	01/03/2025	SDB3262741450	(500.00)	2.3517	(1,134.58)	(1,175.87)	0.0000	4.3300	(1,610.8600)	0.0000	0.4094	(1.5785)	0.0000	3	(1.1691)	01/06/2025
603638.SH	01/03/2025	SDB3262741450	(1,000.00)	2.3517	(2,269.16)	(2,351.73)	0.0000	4.3300	(1,610.8600)	0.0000	0.8188	(3.1569)	0.0000	3	(2.3381)	01/06/2025
603638.SH	01/03/2025	SDB3262741450	(3,000.00)	2.3517	(6,807.49)	(7,055.20)	0.0000	4.3300	(1,610.8600)	0.0000	2.4564	(9.4708)	0.0000	3	(7.0144)	01/06/2025
603638.SH	01/03/2025	SDB3262741450	(3,400.00)	2.3517	(7,715.15)	(7,995.90)	0.0000	4.3300	(1,610.8600)	0.0000	2.7839	(10.7336)	0.0000	3	(7.9497)	01/06/2025
603638.SH	01/03/2025	SDB3262741450	(200.00)	2.3517	(453.83)	(470.35)	0.0000	4.3300	(1,610.8600)	0.0000	0.1638	(0.6314)	0.0000	3	(0.4676)	01/06/2025
603638.SH	01/03/2025	SDB3262741450	(1,200.00)	2.3517	(2,722.99)	(2,822.08)	0.0000	4.3300	(1,610.8600)	0.0000	0.9825	(3.7883)	0.0000	3	(2.8058)	01/06/2025
603638.SH	01/02/2025	SDB3262741450	(1,900.00)	2.3386	(4,311.41)	(4,443.38)	0.0000	4.3300	(1,610.8600)	0.0000	0.5186	(1.9882)	0.0000	1	(1.4697)	01/06/2025
603638.SH	01/02/2025	SDB3262741450	(2,500.00)	2.3386	(5,672.91)	(5,846.55)	0.0000	4.3300	(1,610.8600)	0.0000	0.6823	(2.6161)	0.0000	1	(1.9338)	01/06/2025
603638.SH	01/02/2025	SDB3262741450	(3,500.00)	2.3386	(7,942.07)	(8,185.17)	0.0000	4.3300	(1,610.8600)	0.0000	0.9553	(3.6625)	0.0000	1	(2.7073)	01/06/2025
603638.SH	01/02/2025	SDB3262741450	(100.00)	2.3386	(226.92)	(233.86)	0.0000	4.3300	(1,610.8600)	0.0000	0.0273	(0.1046)	0.0000	1	(0.0774)	01/06/2025
603638.SH	01/02/2025	SDB3262741450	(2,300.00)	2.3386	(5,219.07)	(5,378.83)	0.0000	4.3300	(1,610.8600)	0.0000	0.6277	(2.4068)	0.0000	1	(1.7791)	01/06/2025
603638.SH	01/02/2025	SDB3262741450	(2,000.00)	2.3386	(4,538.32)	(4,677.24)	0.0000	4.3300	(1,610.8600)	0.0000	0.5459	(2.0929)	0.0000	1	(1.5470)	01/06/2025
603638.SH	01/02/2025	SDB3262741450	(9,500.00)	2.3386	(21,557.04)	(22,216.90)	0.0000	4.3300	(1,610.8600)	0.0000	2.5928	(9.9412)	0.0000	1	(7.3484)	01/06/2025
603638.SH	01/02/2025	SDB3262741450	(1,100.00)	2.3386	(2,496.08)	(2,572.48)	0.0000	4.3300	(1,610.8600)	0.0000	0.3002	(1.1511)	0.0000	1	(0.8509)	01/06/2025
603638.SH	01/02/2025	SDB3262741450	(300.00)	2.3386	(680.75)	(701.59)	0.0000	4.3300	(1,610.8600)	0.0000	0.0819	(0.3139)	0.0000	1	(0.2321)	01/06/2025
603638.SH	01/02/2025	SDB3262741450	(800.00)	2.3386	(1,815.33)	(1,870.90)	0.0000	4.3300	(1,610.8600)	0.0000	0.2183	(0.8372)	0.0000	1	(0.6188)	01/06/2025
603638.SH	01/02/2025	SDB3262741450	(100.00)	2.3386	(226.92)	(233.86)	0.0000	4.3300	(1,610.8600)	0.0000	0.0273	(0.1046)	0.0000	1	(0.0774)	01/06/2025
603638.SH	01/02/2025	SDB3262741450	(900.00)	2.3386	(2,042.25)	(2,104.76)	0.0000	4.3300	(1,610.8600)	0.0000	0.2456	(0.9418)	0.0000	1	(0.6962)	01/06/2025
603638.SH	01/02/2025	SDB3262741450	(500.00)	2.3386	(1,134.58)	(1,169.31)	0.0000	4.3300	(1,610.8600)	0.0000	0.1365	(0.5232)	0.0000	1	(0.3868)	01/06/2025
603638.SH	01/02/2025	SDB3262741450	(1,000.00)	2.3386	(2,269.16)	(2,338.62)	0.0000	4.3300	(1,610.8600)	0.0000	0.2729	(1.0464)	0.0000	1	(0.7735)	01/06/2025
603638.SH	01/02/2025	SDB3262741450	(3,000.00)	2.3386	(6,807.49)	(7,015.86)	0.0000	4.3300	(1,610.8600)	0.0000	0.8188	(3.1393)	0.0000	1	(2.3205)	01/06/2025
603638.SH	01/02/2025	SDB3262741450	(3,400.00)	2.3386	(7,715.15)	(7,951.31)	0.0000	4.3300	(1,610.8600)	0.0000	0.9280	(3.5579)	0.0000	1	(2.6299)	01/06/2025
603638.SH	01/02/2025	SDB3262741450	(200.00)	2.3386	(453.83)	(467.72)	0.0000	4.3300	(1,610.8600)	0.0000	0.0546	(0.2093)	0.0000	1	(0.1547)	01/06/2025
603638.SH	01/02/2025	SDB3262741450	(1,200.00)	2.3386	(2,722.99)	(2,806.35)	0.0000	4.3300	(1,610.8600)	0.0000	0.3275	(1.2557)	0.0000	1	(0.9282)	01/06/2025
603638.SH	12/31/2024	SDB3262741450	(1,900.00)	2.2809	(4,311.41)	(4,333.76)	0.0000	4.3300	(1,610.8600)	0.0000	1.0371	(3.8784)	0.0000	2	(2.8412)	01/06/2025
603638.SH	12/31/2024	SDB3262741450	(2,500.00)	2.2809	(5,672.91)	(5,702.31)	0.0000	4.3300	(1,610.8600)	0.0000	1.3646	(5.1031)	0.0000	2	(3.7385)	01/06/2025
603638.SH	12/31/2024	SDB3262741450	(3,500.00)	2.2809	(7,942.07)	(7,983.24)	0.0000	4.3300	(1,610.8600)	0.0000	1.9105	(7.1444)	0.0000	2	(5.2339)	01/06/2025
603638.SH	12/31/2024	SDB3262741450	(100.00)	2.2809	(226.92)	(228.09)	0.0000	4.3300	(1,610.8600)	0.0000	0.0546	(0.2041)	0.0000	2	(0.1495)	01/06/2025
603638.SH	12/31/2024	SDB3262741450	(2,300.00)	2.2809	(5,219.07)	(5,246.13)	0.0000	4.3300	(1,610.8600)	0.0000	1.2555	(4.6949)	0.0000	2	(3.4394)	01/06/2025
603638.SH	12/31/2024	SDB3262741450	(2,000.00)	2.2809	(4,538.32)	(4,561.85)	0.0000	4.3300	(1,610.8600)	0.0000	1.0917	(4.0825)	0.0000	2	(2.9908)	01/06/2025
603638.SH	12/31/2024	SDB3262741450	(9,500.00)	2.2809	(21,557.04)	(21,668.80)	0.0000	4.3300	(1,610.8600)	0.0000	5.1857	(19.3919)	0.0000	2	(14.2062)	01/06/2025
603638.SH	12/31/2024	SDB3262741450	(1,100.00)	2.2809	(2,496.08)	(2,509.02)	0.0000	4.3300	(1,610.8600)	0.0000	0.6004	(2.2454)	0.0000	2	(1.6449)	01/06/2025
603638.SH	12/31/2024	SDB3262741450	(300.00)	2.2809	(680.75)	(684.28)	0.0000	4.3300	(1,610.8600)	0.0000	0.1638	(0.6124)	0.0000	2	(0.4486)	01/06/2025
603638.SH	12/31/2024	SDB3262741450	(800.00)	2.2809	(1,815.33)	(1,824.74)	0.0000	4.3300	(1,610.8600)	0.0000	0.4367	(1.6330)	0.0000	2	(1.1963)	01/06/2025
603638.SH	12/31/2024	SDB3262741450	(100.00)	2.2809	(226.92)	(228.09)	0.0000	4.3300	(1,610.8600)	0.0000	0.0546	(0.2041)	0.0000	2	(0.1495)	01/06/2025
603638.SH	12/31/2024	SDB3262741450	(900.00)	2.2809	(2,042.25)	(2,052.83)	0.0000	4.3300	(1,610.8600)	0.0000	0.4913	(1.8371)	0.0000	2	(1.3459)	01/06/2025
603638.SH	12/31/2024	SDB3262741450	(500.00)	2.2809	(1,134.58)	(1,140.46)	0.0000	4.3300	(1,610.8600)	0.0000	0.2729	(1.0206)	0.0000	2	(0.7477)	01/06/2025
603638.SH	12/31/2024	SDB3262741450	(1,000.00)	2.2809	(2,269.16)	(2,280.93)	0.0000	4.3300	(1,610.8600)	0.0000	0.5459	(2.0413)	0.0000	2	(1.4954)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
YANTAI EDDIE PRECISION MACHINERY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603638.SH	12/31/2024	SDB3262741450	(3,000.00)	2.2809	(6,807.49)	(6,842.78)	0.0000	4.3300	(1,610.8600)	0.0000	1.6376	(6.1238)	0.0000	2	(4.4862)	01/06/2025
603638.SH	12/31/2024	SDB3262741450	(3,400.00)	2.2809	(7,715.15)	(7,755.15)	0.0000	4.3300	(1,610.8600)	0.0000	1.8559	(6.9403)	0.0000	2	(5.0843)	01/06/2025
603638.SH	12/31/2024	SDB3262741450	(200.00)	2.2809	(453.83)	(456.19)	0.0000	4.3300	(1,610.8600)	0.0000	1.0192	(0.4083)	0.0000	2	(0.2991)	01/06/2025
603638.SH	12/31/2024	SDB3262741450	(1,200.00)	2.2809	(2,722.99)	(2,737.11)	0.0000	4.3300	(1,610.8600)	0.0000	0.6550	(2.4495)	0.0000	2	(1.7945)	01/06/2025
603638.SH	12/30/2024	SDB3262741450	(1,900.00)	2.2586	(4,311.41)	(4,291.38)	0.0000	4.3300	(1,610.8600)	0.0000	0.5186	(1.9202)	0.0000	1	(1.4017)	01/06/2025
603638.SH	12/30/2024	SDB3262741450	(2,500.00)	2.2586	(5,672.91)	(5,646.55)	0.0000	4.3300	(1,610.8600)	0.0000	0.6823	(2.5266)	0.0000	1	(1.8443)	01/06/2025
603638.SH	12/30/2024	SDB3262741450	(3,500.00)	2.2586	(7,942.07)	(7,905.17)	0.0000	4.3300	(1,610.8600)	0.0000	0.9553	(3.5373)	0.0000	1	(2.5820)	01/06/2025
603638.SH	12/30/2024	SDB3262741450	(100.00)	2.2586	(226.92)	(225.86)	0.0000	4.3300	(1,610.8600)	0.0000	0.0273	(0.1011)	0.0000	1	(0.0738)	01/06/2025
603638.SH	12/30/2024	SDB3262741450	(2,300.00)	2.2586	(5,219.07)	(5,194.82)	0.0000	4.3300	(1,610.8600)	0.0000	0.6277	(2.3245)	0.0000	1	(1.6967)	01/06/2025
603638.SH	12/30/2024	SDB3262741450	(2,000.00)	2.2586	(4,538.32)	(4,517.24)	0.0000	4.3300	(1,610.8600)	0.0000	0.5459	(2.0213)	0.0000	1	(1.4754)	01/06/2025
603638.SH	12/30/2024	SDB3262741450	(9,500.00)	2.2586	(21,557.04)	(21,456.88)	0.0000	4.3300	(1,610.8600)	0.0000	2.5928	(9.6011)	0.0000	1	(7.0083)	01/06/2025
603638.SH	12/30/2024	SDB3262741450	(1,100.00)	2.2586	(2,496.08)	(2,484.48)	0.0000	4.3300	(1,610.8600)	0.0000	0.3002	(1.1117)	0.0000	1	(0.8115)	01/06/2025
603638.SH	12/30/2024	SDB3262741450	(300.00)	2.2586	(680.75)	(677.59)	0.0000	4.3300	(1,610.8600)	0.0000	0.0819	(0.3032)	0.0000	1	(0.2213)	01/06/2025
603638.SH	12/30/2024	SDB3262741450	(800.00)	2.2586	(1,815.33)	(1,806.90)	0.0000	4.3300	(1,610.8600)	0.0000	0.2183	(0.8085)	0.0000	1	(0.5902)	01/06/2025
603638.SH	12/30/2024	SDB3262741450	(100.00)	2.2586	(226.92)	(225.86)	0.0000	4.3300	(1,610.8600)	0.0000	0.0273	(0.1011)	0.0000	1	(0.0738)	01/06/2025
603638.SH	12/30/2024	SDB3262741450	(900.00)	2.2586	(2,042.25)	(2,032.76)	0.0000	4.3300	(1,610.8600)	0.0000	0.2456	(0.9096)	0.0000	1	(0.6639)	01/06/2025
603638.SH	12/30/2024	SDB3262741450	(500.00)	2.2586	(1,134.58)	(1,129.31)	0.0000	4.3300	(1,610.8600)	0.0000	0.1365	(0.5053)	0.0000	1	(0.3689)	01/06/2025
603638.SH	12/30/2024	SDB3262741450	(1,000.00)	2.2586	(2,269.16)	(2,258.62)	0.0000	4.3300	(1,610.8600)	0.0000	0.2729	(1.0106)	0.0000	1	(0.7377)	01/06/2025
603638.SH	12/30/2024	SDB3262741450	(3,000.00)	2.2586	(6,807.49)	(6,775.86)	0.0000	4.3300	(1,610.8600)	0.0000	0.8188	(3.0319)	0.0000	1	(2.2131)	01/06/2025
603638.SH	12/30/2024	SDB3262741450	(3,400.00)	2.2586	(7,715.15)	(7,679.30)	0.0000	4.3300	(1,610.8600)	0.0000	0.9280	(3.4362)	0.0000	1	(2.5082)	01/06/2025
603638.SH	12/30/2024	SDB3262741450	(200.00)	2.2586	(453.83)	(451.72)	0.0000	4.3300	(1,610.8600)	0.0000	0.0546	(0.2021)	0.0000	1	(0.1475)	01/06/2025
603638.SH	12/30/2024	SDB3262741450	(1,200.00)	2.2586	(2,722.99)	(2,710.34)	0.0000	4.3300	(1,610.8600)	0.0000	0.3275	(1.2128)	0.0000	1	(0.8853)	01/06/2025
603638.SH	12/27/2024	SDB3262741450	(1,900.00)	2.2838	(4,311.41)	(4,339.22)	0.0000	4.3300	(1,610.8600)	0.0000	1.5557	(5.8249)	0.0000	3	(4.2692)	01/06/2025
603638.SH	12/27/2024	SDB3262741450	(2,500.00)	2.2838	(5,672.91)	(5,709.50)	0.0000	4.3300	(1,610.8600)	0.0000	2.0470	(7.6643)	0.0000	3	(5.6174)	01/06/2025
603638.SH	12/27/2024	SDB3262741450	(3,500.00)	2.2838	(7,942.07)	(7,993.30)	0.0000	4.3300	(1,610.8600)	0.0000	2.8658	(10.7301)	0.0000	3	(7.8643)	01/06/2025
603638.SH	12/27/2024	SDB3262741450	(100.00)	2.2838	(226.92)	(228.38)	0.0000	4.3300	(1,610.8600)	0.0000	0.0819	(0.3066)	0.0000	3	(0.2247)	01/06/2025
603638.SH	12/27/2024	SDB3262741450	(2,300.00)	2.2838	(5,219.07)	(5,252.74)	0.0000	4.3300	(1,610.8600)	0.0000	1.8832	(7.0512)	0.0000	3	(5.1680)	01/06/2025
603638.SH	12/27/2024	SDB3262741450	(2,000.00)	2.2838	(4,538.32)	(4,567.60)	0.0000	4.3300	(1,610.8600)	0.0000	1.6376	(6.1315)	0.0000	3	(4.4939)	01/06/2025
603638.SH	12/27/2024	SDB3262741450	(9,500.00)	2.2838	(21,557.04)	(21,696.09)	0.0000	4.3300	(1,610.8600)	0.0000	7.7785	(29.1245)	0.0000	3	(21.3460)	01/06/2025
603638.SH	12/27/2024	SDB3262741450	(1,100.00)	2.2838	(2,496.08)	(2,512.18)	0.0000	4.3300	(1,610.8600)	0.0000	0.9007	(3.3723)	0.0000	3	(2.4716)	01/06/2025
603638.SH	12/27/2024	SDB3262741450	(300.00)	2.2838	(680.75)	(685.14)	0.0000	4.3300	(1,610.8600)	0.0000	0.2456	(0.9197)	0.0000	3	(0.6741)	01/06/2025
603638.SH	12/27/2024	SDB3262741450	(800.00)	2.2838	(1,815.33)	(1,827.04)	0.0000	4.3300	(1,610.8600)	0.0000	0.6550	(2.4526)	0.0000	3	(1.7976)	01/06/2025
603638.SH	12/27/2024	SDB3262741450	(100.00)	2.2838	(226.92)	(228.38)	0.0000	4.3300	(1,610.8600)	0.0000	0.0819	(0.3066)	0.0000	3	(0.2247)	01/06/2025
603638.SH	12/27/2024	SDB3262741450	(900.00)	2.2838	(2,042.25)	(2,055.42)	0.0000	4.3300	(1,610.8600)	0.0000	0.7369	(2.7592)	0.0000	3	(2.0222)	01/06/2025
603638.SH	12/27/2024	SDB3262741450	(500.00)	2.2838	(1,134.58)	(1,141.90)	0.0000	4.3300	(1,610.8600)	0.0000	0.4094	(1.5329)	0.0000	3	(1.1235)	01/06/2025
603638.SH	12/27/2024	SDB3262741450	(1,000.00)	2.2838	(2,269.16)	(2,283.80)	0.0000	4.3300	(1,610.8600)	0.0000	0.8188	(3.0657)	0.0000	3	(2.2469)	01/06/2025
603638.SH	12/27/2024	SDB3262741450	(3,000.00)	2.2838	(6,807.49)	(6,851.40)	0.0000	4.3300	(1,610.8600)	0.0000	2.4564	(9.1972)	0.0000	3	(6.7408)	01/06/2025
603638.SH	12/27/2024	SDB3262741450	(3,400.00)	2.2838	(7,715.15)	(7,764.92)	0.0000	4.3300	(1,610.8600)	0.0000	2.7839	(10.4235)	0.0000	3	(7.6396)	01/06/2025
603638.SH	12/27/2024	SDB3262741450	(200.00)	2.2838	(453.83)	(456.76)	0.0000	4.3300	(1,610.8600)	0.0000	0.1638	(0.6131)	0.0000	3	(0.4494)	01/06/2025
603638.SH	12/27/2024	SDB3262741450	(1,200.00)	2.2838	(2,722.99)	(2,740.56)	0.0000	4.3300	(1,610.8600)	0.0000	0.9825	(3.6789)	0.0000	3	(2.6963)	01/06/2025
603638.SH	12/26/2024	SDB3262741450	(1,900.00)	2.2860	(4,311.41)	(4,343.45)	0.0000	4.3300	(1,610.8600)	0.0000	0.5186	(1.9435)	0.0000	1	(1.4250)	01/06/2025
603638.SH	12/26/2024	SDB3262741450	(2,500.00)	2.2860	(5,672.91)	(5,715.07)	0.0000	4.3300	(1,610.8600)	0.0000	0.6823	(2.5573)	0.0000	1	(1.8749)	01/06/2025
603638.SH	12/26/2024	SDB3262741450	(3,500.00)	2.2860	(7,942.07)	(8,001.09)	0.0000	4.3300	(1,610.8600)	0.0000	0.9553	(3.5802)	0.0000	1	(2.6249)	01/06/2025
603638.SH	12/26/2024	SDB3262741450	(100.00)	2.2860	(226.92)	(228.60)	0.0000	4.3300	(1,610.8600)	0.0000	0.0273	(0.1023)	0.0000	1	(0.0750)	01/06/2025
603638.SH	12/26/2024	SDB3262741450	(2,300.00)	2.2860	(5,219.07)	(5,257.86)	0.0000	4.3300	(1,610.8600)	0.0000	0.6277	(2.3527)	0.0000	1	(1.7250)	01/06/2025
603638.SH	12/26/2024	SDB3262741450	(2,000.00)	2.2860	(4,538.32)	(4,572.05)	0.0000	4.3300	(1,610.8600)	0.0000	0.5459	(2.0458)	0.0000	1	(1.5000)	01/06/2025
603638.SH	12/26/2024	SDB3262741450	(9,500.00)	2.2860	(21,557.04)	(21,717.26)	0.0000	4.3300	(1,610.8600)	0.0000	2.5928	(9.7176)	0.0000	1	(7.1248)	01/06/2025
603638.SH	12/26/2024	SDB3262741450	(1,100.00)	2.2860	(2,496.08)	(2,514.63)	0.0000	4.3300	(1,610.8600)	0.0000	0.3002	(1.1252)	0.0000	1	(0.8250)	01/06/2025
603638.SH	12/26/2024	SDB3262741450	(300.00)	2.2860	(680.75)	(685.81)	0.0000	4.3300	(1,610.8600)	0.0000	0.0819	(0.3069)	0.0000	1	(0.2250)	01/06/2025
603638.SH	12/26/2024	SDB3262741450	(800.00)	2.2860	(1,815.33)	(1,828.82)	0.0000	4.3300	(1,610.8600)	0.0000	0.2183	(0.8183)	0.0000	1	(0.6000)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
YANTAI EDDIE PRECISION MACHINERY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603638.SH	12/26/2024	SDB3262741450	(100.00)	2.2860	(226.92)	(228.60)	0.0000	4.3300	(1,610.8600)	0.0000	0.0273	(0.1023)	0.0000	1	(0.0750)	01/06/2025
603638.SH	12/26/2024	SDB3262741450	(900.00)	2.2860	(2,042.25)	(2,057.42)	0.0000	4.3300	(1,610.8600)	0.0000	0.2456	(0.9206)	0.0000	1	(0.6750)	01/06/2025
603638.SH	12/26/2024	SDB3262741450	(500.00)	2.2860	(1,134.58)	(1,143.01)	0.0000	4.3300	(1,610.8600)	0.0000	0.1365	(0.5115)	0.0000	1	(0.3750)	01/06/2025
603638.SH	12/26/2024	SDB3262741450	(1,000.00)	2.2860	(2,269.16)	(2,286.03)	0.0000	4.3300	(1,610.8600)	0.0000	0.2729	(1.0229)	0.0000	1	(0.7500)	01/06/2025
603638.SH	12/26/2024	SDB3262741450	(3,000.00)	2.2860	(6,807.49)	(6,858.08)	0.0000	4.3300	(1,610.8600)	0.0000	0.8188	(3.0687)	0.0000	1	(2.2499)	01/06/2025
603638.SH	12/26/2024	SDB3262741450	(3,400.00)	2.2860	(7,715.15)	(7,772.49)	0.0000	4.3300	(1,610.8600)	0.0000	0.9280	(3.4779)	0.0000	1	(2.5499)	01/06/2025
603638.SH	12/26/2024	SDB3262741450	(200.00)	2.2860	(453.83)	(457.21)	0.0000	4.3300	(1,610.8600)	0.0000	0.0546	(0.2046)	0.0000	1	(0.1500)	01/06/2025
603638.SH	12/26/2024	SDB3262741450	(1,200.00)	2.2860	(2,722.99)	(2,743.23)	0.0000	4.3300	(1,610.8600)	0.0000	0.3275	(1.2275)	0.0000	1	(0.9000)	01/06/2025
603638.SH	12/24/2024	SDB3262741450	(1,900.00)	2.2860	(4,311.41)	(4,343.45)	0.0000	4.3300	(1,610.8600)	0.0000	1.0371	(3.8871)	0.0000	2	(2.8499)	01/06/2025
603638.SH	12/24/2024	SDB3262741450	(2,500.00)	2.2860	(5,672.91)	(5,715.07)	0.0000	4.3300	(1,610.8600)	0.0000	1.3646	(5.1145)	0.0000	2	(3.7499)	01/06/2025
603638.SH	12/24/2024	SDB3262741450	(3,500.00)	2.2860	(7,942.07)	(8,001.09)	0.0000	4.3300	(1,610.8600)	0.0000	1.9105	(7.1604)	0.0000	2	(5.2498)	01/06/2025
603638.SH	12/24/2024	SDB3262741450	(100.00)	2.2860	(226.92)	(228.60)	0.0000	4.3300	(1,610.8600)	0.0000	0.0546	(0.2046)	0.0000	2	(0.1500)	01/06/2025
603638.SH	12/24/2024	SDB3262741450	(2,300.00)	2.2860	(5,219.07)	(5,257.86)	0.0000	4.3300	(1,610.8600)	0.0000	1.2555	(4.7054)	0.0000	2	(3.4499)	01/06/2025
603638.SH	12/24/2024	SDB3262741450	(2,000.00)	2.2860	(4,538.32)	(4,572.05)	0.0000	4.3300	(1,610.8600)	0.0000	1.0917	(4.0916)	0.0000	2	(2.9999)	01/06/2025
603638.SH	12/24/2024	SDB3262741450	(9,500.00)	2.2860	(21,557.04)	(21,717.26)	0.0000	4.3300	(1,610.8600)	0.0000	5.1857	(19.4353)	0.0000	2	(14.2496)	01/06/2025
603638.SH	12/24/2024	SDB3262741450	(1,100.00)	2.2860	(2,496.08)	(2,514.63)	0.0000	4.3300	(1,610.8600)	0.0000	0.6004	(2.2504)	0.0000	2	(1.6500)	01/06/2025
603638.SH	12/24/2024	SDB3262741450	(300.00)	2.2860	(680.75)	(685.81)	0.0000	4.3300	(1,610.8600)	0.0000	0.1638	(0.6137)	0.0000	2	(0.4500)	01/06/2025
603638.SH	12/24/2024	SDB3262741450	(800.00)	2.2860	(1,815.33)	(1,828.82)	0.0000	4.3300	(1,610.8600)	0.0000	0.4367	(1.6367)	0.0000	2	(1.2000)	01/06/2025
603638.SH	12/24/2024	SDB3262741450	(100.00)	2.2860	(226.92)	(228.60)	0.0000	4.3300	(1,610.8600)	0.0000	0.0546	(0.2046)	0.0000	2	(0.1500)	01/06/2025
603638.SH	12/24/2024	SDB3262741450	(900.00)	2.2860	(2,042.25)	(2,057.42)	0.0000	4.3300	(1,610.8600)	0.0000	0.4913	(1.8412)	0.0000	2	(1.3500)	01/06/2025
603638.SH	12/24/2024	SDB3262741450	(500.00)	2.2860	(1,134.58)	(1,143.01)	0.0000	4.3300	(1,610.8600)	0.0000	0.2729	(1.0229)	0.0000	2	(0.7500)	01/06/2025
603638.SH	12/24/2024	SDB3262741450	(1,000.00)	2.2860	(2,269.16)	(2,286.03)	0.0000	4.3300	(1,610.8600)	0.0000	0.5459	(2.0458)	0.0000	2	(1.5000)	01/06/2025
603638.SH	12/24/2024	SDB3262741450	(3,000.00)	2.2860	(6,807.49)	(6,858.08)	0.0000	4.3300	(1,610.8600)	0.0000	1.6376	(6.1374)	0.0000	2	(4.4999)	01/06/2025
603638.SH	12/24/2024	SDB3262741450	(3,400.00)	2.2860	(7,715.15)	(7,772.49)	0.0000	4.3300	(1,610.8600)	0.0000	1.8559	(6.9558)	0.0000	2	(5.0999)	01/06/2025
603638.SH	12/24/2024	SDB3262741450	(200.00)	2.2860	(453.83)	(457.21)	0.0000	4.3300	(1,610.8600)	0.0000	0.1092	(0.4092)	0.0000	2	(0.3000)	01/06/2025
603638.SH	12/24/2024	SDB3262741450	(1,200.00)	2.2860	(2,722.99)	(2,743.23)	0.0000	4.3300	(1,610.8600)	0.0000	0.6550	(2.4550)	0.0000	2	(1.7999)	01/06/2025
603638.SH	12/23/2024	SDB3262741450	(1,900.00)	2.2838	(4,311.41)	(4,339.27)	0.0000	4.3300	(1,610.8600)	0.0000	0.5186	(1.9417)	0.0000	1	(1.4231)	01/06/2025
603638.SH	12/23/2024	SDB3262741450	(2,500.00)	2.2838	(5,672.91)	(5,709.56)	0.0000	4.3300	(1,610.8600)	0.0000	0.6823	(2.5548)	0.0000	1	(1.8725)	01/06/2025
603638.SH	12/23/2024	SDB3262741450	(3,500.00)	2.2838	(7,942.07)	(7,993.39)	0.0000	4.3300	(1,610.8600)	0.0000	0.9553	(3.5767)	0.0000	1	(2.6215)	01/06/2025
603638.SH	12/23/2024	SDB3262741450	(100.00)	2.2838	(226.92)	(228.38)	0.0000	4.3300	(1,610.8600)	0.0000	0.0273	(0.1022)	0.0000	1	(0.0749)	01/06/2025
603638.SH	12/23/2024	SDB3262741450	(2,300.00)	2.2838	(5,219.07)	(5,252.80)	0.0000	4.3300	(1,610.8600)	0.0000	0.6277	(2.3504)	0.0000	1	(1.7227)	01/06/2025
603638.SH	12/23/2024	SDB3262741450	(2,000.00)	2.2838	(4,538.32)	(4,567.65)	0.0000	4.3300	(1,610.8600)	0.0000	0.5459	(2.0438)	0.0000	1	(1.4980)	01/06/2025
603638.SH	12/23/2024	SDB3262741450	(9,500.00)	2.2838	(21,557.04)	(21,696.34)	0.0000	4.3300	(1,610.8600)	0.0000	2.5928	(9.7083)	0.0000	1	(7.1154)	01/06/2025
603638.SH	12/23/2024	SDB3262741450	(1,100.00)	2.2838	(2,496.08)	(2,512.21)	0.0000	4.3300	(1,610.8600)	0.0000	0.3002	(1.1241)	0.0000	1	(0.8239)	01/06/2025
603638.SH	12/23/2024	SDB3262741450	(300.00)	2.2838	(680.75)	(685.15)	0.0000	4.3300	(1,610.8600)	0.0000	0.0819	(0.3066)	0.0000	1	(0.2247)	01/06/2025
603638.SH	12/23/2024	SDB3262741450	(800.00)	2.2838	(1,815.33)	(1,827.06)	0.0000	4.3300	(1,610.8600)	0.0000	0.2183	(0.8175)	0.0000	1	(0.5992)	01/06/2025
603638.SH	12/23/2024	SDB3262741450	(100.00)	2.2838	(226.92)	(228.38)	0.0000	4.3300	(1,610.8600)	0.0000	0.0273	(0.1022)	0.0000	1	(0.0749)	01/06/2025
603638.SH	12/23/2024	SDB3262741450	(900.00)	2.2838	(2,042.25)	(2,055.44)	0.0000	4.3300	(1,610.8600)	0.0000	0.2456	(0.9197)	0.0000	1	(0.6741)	01/06/2025
603638.SH	12/23/2024	SDB3262741450	(500.00)	2.2838	(1,134.58)	(1,141.91)	0.0000	4.3300	(1,610.8600)	0.0000	0.1365	(0.5110)	0.0000	1	(0.3745)	01/06/2025
603638.SH	12/23/2024	SDB3262741450	(1,000.00)	2.2838	(2,269.16)	(2,283.82)	0.0000	4.3300	(1,610.8600)	0.0000	0.2729	(1.0219)	0.0000	1	(0.7490)	01/06/2025
603638.SH	12/23/2024	SDB3262741450	(3,000.00)	2.2838	(6,807.49)	(6,851.48)	0.0000	4.3300	(1,610.8600)	0.0000	0.8188	(3.0658)	0.0000	1	(2.2470)	01/06/2025
603638.SH	12/23/2024	SDB3262741450	(3,400.00)	2.2838	(7,715.15)	(7,765.01)	0.0000	4.3300	(1,610.8600)	0.0000	0.9280	(3.4745)	0.0000	1	(2.5466)	01/06/2025
603638.SH	12/23/2024	SDB3262741450	(200.00)	2.2838	(453.83)	(456.76)	0.0000	4.3300	(1,610.8600)	0.0000	0.0546	(0.2044)	0.0000	1	(0.1498)	01/06/2025
603638.SH	12/23/2024	SDB3262741450	(1,200.00)	2.2838	(2,722.99)	(2,740.59)	0.0000	4.3300	(1,610.8600)	0.0000	0.3275	(1.2263)	0.0000	1	(0.8988)	01/06/2025
603638.SH	12/20/2024	SDB3262741450	(1,900.00)	2.2793	(4,311.41)	(4,330.59)	0.0000	4.3300	(1,610.8600)	0.0000	1.5557	(5.8133)	0.0000	3	(4.2576)	01/06/2025
603638.SH	12/20/2024	SDB3262741450	(2,500.00)	2.2793	(5,672.91)	(5,698.14)	0.0000	4.3300	(1,610.8600)	0.0000	2.0470	(7.6491)	0.0000	3	(5.6021)	01/06/2025
603638.SH	12/20/2024	SDB3262741450	(3,500.00)	2.2793	(7,942.07)	(7,977.40)	0.0000	4.3300	(1,610.8600)	0.0000	2.8658	(10.7087)	0.0000	3	(7.8430)	01/06/2025
603638.SH	12/20/2024	SDB3262741450	(100.00)	2.2793	(226.92)	(227.93)	0.0000	4.3300	(1,610.8600)	0.0000	0.0819	(0.3060)	0.0000	3	(0.2241)	01/06/2025
603638.SH	12/20/2024	SDB3262741450	(2,300.00)	2.2793	(5,219.07)	(5,242.29)	0.0000	4.3300	(1,610.8600)	0.0000	1.8832	(7.0372)	0.0000	3	(5.1539)	01/06/2025
603638.SH	12/20/2024	SDB3262741450	(2,000.00)	2.2793	(4,538.32)	(4,558.51)	0.0000	4.3300	(1,610.8600)	0.0000	1.6376	(6.1193)	0.0000	3	(4.4817)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
YANTAI EDDIE PRECISION MACHINERY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603638.SH	12/20/2024	SDB3262741450	(9,500.00)	2.2793	(21,557.04)	(21,652.94)	0.0000	4.3300	(1,610.8600)	0.0000	7.7785	(29.0665)	0.0000	3	(21.2880)	01/06/2025
603638.SH	12/20/2024	SDB3262741450	(1,100.00)	2.2793	(2,496.08)	(2,507.18)	0.0000	4.3300	(1,610.8600)	0.0000	0.9007	(3.3656)	0.0000	3	(2.4649)	01/06/2025
603638.SH	12/20/2024	SDB3262741450	(300.00)	2.2793	(680.75)	(683.78)	0.0000	4.3300	(1,610.8600)	0.0000	0.2456	(0.9179)	0.0000	3	(0.6723)	01/06/2025
603638.SH	12/20/2024	SDB3262741450	(800.00)	2.2793	(1,815.33)	(1,823.41)	0.0000	4.3300	(1,610.8600)	0.0000	0.6550	(2.4477)	0.0000	3	(1.7927)	01/06/2025
603638.SH	12/20/2024	SDB3262741450	(100.00)	2.2793	(226.92)	(227.93)	0.0000	4.3300	(1,610.8600)	0.0000	0.0819	(0.3060)	0.0000	3	(0.2241)	01/06/2025
603638.SH	12/20/2024	SDB3262741450	(900.00)	2.2793	(2,042.25)	(2,051.33)	0.0000	4.3300	(1,610.8600)	0.0000	0.7369	(2.7537)	0.0000	3	(2.0168)	01/06/2025
603638.SH	12/20/2024	SDB3262741450	(500.00)	2.2793	(1,134.58)	(1,139.63)	0.0000	4.3300	(1,610.8600)	0.0000	0.4094	(1.5298)	0.0000	3	(1.1204)	01/06/2025
603638.SH	12/20/2024	SDB3262741450	(1,000.00)	2.2793	(2,269.16)	(2,279.26)	0.0000	4.3300	(1,610.8600)	0.0000	0.8188	(3.0596)	0.0000	3	(2.2408)	01/06/2025
603638.SH	12/20/2024	SDB3262741450	(3,000.00)	2.2793	(6,807.49)	(6,837.77)	0.0000	4.3300	(1,610.8600)	0.0000	2.4564	(9.1789)	0.0000	3	(6.7225)	01/06/2025
603638.SH	12/20/2024	SDB3262741450	(3,400.00)	2.2793	(7,715.15)	(7,749.47)	0.0000	4.3300	(1,610.8600)	0.0000	2.7839	(10.4028)	0.0000	3	(7.6189)	01/06/2025
603638.SH	12/20/2024	SDB3262741450	(200.00)	2.2793	(453.83)	(455.85)	0.0000	4.3300	(1,610.8600)	0.0000	0.1638	(0.6119)	0.0000	3	(0.4482)	01/06/2025
603638.SH	12/20/2024	SDB3262741450	(1,200.00)	2.2793	(2,722.99)	(2,735.11)	0.0000	4.3300	(1,610.8600)	0.0000	0.9825	(3.6716)	0.0000	3	(2.6890)	01/06/2025
603638.SH	12/19/2024	SDB3262741450	(1,900.00)	2.2724	(4,311.41)	(4,317.62)	0.0000	4.5800	(1,610.8600)	0.0000	0.5485	(1.9320)	0.0000	1	(1.3835)	01/06/2025
603638.SH	12/19/2024	SDB3262741450	(2,500.00)	2.2724	(5,672.91)	(5,681.08)	0.0000	4.5800	(1,610.8600)	0.0000	0.7217	(2.5421)	0.0000	1	(1.8203)	01/06/2025
603638.SH	12/19/2024	SDB3262741450	(3,500.00)	2.2724	(7,942.07)	(7,953.51)	0.0000	4.5800	(1,610.8600)	0.0000	1.0104	(3.5589)	0.0000	1	(2.5485)	01/06/2025
603638.SH	12/19/2024	SDB3262741450	(100.00)	2.2724	(226.92)	(227.24)	0.0000	4.5800	(1,610.8600)	0.0000	0.0289	(0.1017)	0.0000	1	(0.0728)	01/06/2025
603638.SH	12/19/2024	SDB3262741450	(2,300.00)	2.2724	(5,219.07)	(5,226.59)	0.0000	4.5800	(1,610.8600)	0.0000	0.6640	(2.3387)	0.0000	1	(1.6747)	01/06/2025
603638.SH	12/19/2024	SDB3262741450	(2,000.00)	2.2724	(4,538.32)	(4,544.86)	0.0000	4.5800	(1,610.8600)	0.0000	0.5774	(2.0336)	0.0000	1	(1.4563)	01/06/2025
603638.SH	12/19/2024	SDB3262741450	(9,500.00)	2.2724	(21,557.04)	(21,588.09)	0.0000	4.5800	(1,610.8600)	0.0000	2.7425	(9.6598)	0.0000	1	(6.9173)	01/06/2025
603638.SH	12/19/2024	SDB3262741450	(1,100.00)	2.2724	(2,496.08)	(2,499.67)	0.0000	4.5800	(1,610.8600)	0.0000	0.3176	(1.1185)	0.0000	1	(0.8010)	01/06/2025
603638.SH	12/19/2024	SDB3262741450	(300.00)	2.2724	(680.75)	(681.73)	0.0000	4.5800	(1,610.8600)	0.0000	0.0866	(0.3050)	0.0000	1	(0.2184)	01/06/2025
603638.SH	12/19/2024	SDB3262741450	(800.00)	2.2724	(1,815.33)	(1,817.94)	0.0000	4.5800	(1,610.8600)	0.0000	0.2310	(0.8135)	0.0000	1	(0.5825)	01/06/2025
603638.SH	12/19/2024	SDB3262741450	(100.00)	2.2724	(226.92)	(227.24)	0.0000	4.5800	(1,610.8600)	0.0000	0.0289	(0.1017)	0.0000	1	(0.0728)	01/06/2025
603638.SH	12/19/2024	SDB3262741450	(900.00)	2.2724	(2,042.25)	(2,045.19)	0.0000	4.5800	(1,610.8600)	0.0000	0.2598	(0.9151)	0.0000	1	(0.6553)	01/06/2025
603638.SH	12/19/2024	SDB3262741450	(500.00)	2.2724	(1,134.58)	(1,136.22)	0.0000	4.5800	(1,610.8600)	0.0000	0.1443	(0.5084)	0.0000	1	(0.3641)	01/06/2025
603638.SH	12/19/2024	SDB3262741450	(1,000.00)	2.2724	(2,269.16)	(2,272.43)	0.0000	4.5800	(1,610.8600)	0.0000	0.2887	(1.0168)	0.0000	1	(0.7281)	01/06/2025
603638.SH	12/19/2024	SDB3262741450	(3,000.00)	2.2724	(6,807.49)	(6,817.29)	0.0000	4.5800	(1,610.8600)	0.0000	0.8661	(3.0505)	0.0000	1	(2.1844)	01/06/2025
603638.SH	12/19/2024	SDB3262741450	(3,400.00)	2.2724	(7,715.15)	(7,726.27)	0.0000	4.5800	(1,610.8600)	0.0000	0.9815	(3.4572)	0.0000	1	(2.4757)	01/06/2025
603638.SH	12/19/2024	SDB3262741450	(200.00)	2.2724	(453.83)	(454.49)	0.0000	4.5800	(1,610.8600)	0.0000	0.0577	(0.2034)	0.0000	1	(0.1456)	01/06/2025
603638.SH	12/19/2024	SDB3262741450	(1,200.00)	2.2724	(2,722.99)	(2,726.92)	0.0000	4.5800	(1,610.8600)	0.0000	0.3464	(1.2202)	0.0000	1	(0.8738)	01/06/2025
603638.SH	12/18/2024	SDB3262741450	(1,900.00)	2.3173	(4,311.41)	(4,402.87)	0.0000	4.5800	(1,610.8600)	0.0000	0.5485	(1.9701)	0.0000	1	(1.4216)	01/06/2025
603638.SH	12/18/2024	SDB3262741450	(2,500.00)	2.3173	(5,672.91)	(5,793.26)	0.0000	4.5800	(1,610.8600)	0.0000	0.7217	(2.5923)	0.0000	1	(1.8705)	01/06/2025
603638.SH	12/18/2024	SDB3262741450	(3,500.00)	2.3173	(7,942.07)	(8,110.56)	0.0000	4.5800	(1,610.8600)	0.0000	1.0104	(3.6292)	0.0000	1	(2.6188)	01/06/2025
603638.SH	12/18/2024	SDB3262741450	(100.00)	2.3173	(226.92)	(231.73)	0.0000	4.5800	(1,610.8600)	0.0000	0.0289	(0.1037)	0.0000	1	(0.0748)	01/06/2025
603638.SH	12/18/2024	SDB3262741450	(2,300.00)	2.3173	(5,219.07)	(5,329.79)	0.0000	4.5800	(1,610.8600)	0.0000	0.6640	(2.3849)	0.0000	1	(1.7209)	01/06/2025
603638.SH	12/18/2024	SDB3262741450	(2,000.00)	2.3173	(4,538.32)	(4,634.60)	0.0000	4.5800	(1,610.8600)	0.0000	0.5774	(2.0738)	0.0000	1	(1.4964)	01/06/2025
603638.SH	12/18/2024	SDB3262741450	(9,500.00)	2.3173	(21,557.04)	(22,014.37)	0.0000	4.5800	(1,610.8600)	0.0000	2.7425	(9.8506)	0.0000	1	(7.1080)	01/06/2025
603638.SH	12/18/2024	SDB3262741450	(1,100.00)	2.3173	(2,496.08)	(2,549.03)	0.0000	4.5800	(1,610.8600)	0.0000	0.3176	(1.1406)	0.0000	1	(0.8230)	01/06/2025
603638.SH	12/18/2024	SDB3262741450	(300.00)	2.3173	(680.75)	(695.19)	0.0000	4.5800	(1,610.8600)	0.0000	0.0866	(0.3111)	0.0000	1	(0.2245)	01/06/2025
603638.SH	12/18/2024	SDB3262741450	(800.00)	2.3173	(1,815.33)	(1,853.84)	0.0000	4.5800	(1,610.8600)	0.0000	0.2310	(0.8295)	0.0000	1	(0.5986)	01/06/2025
603638.SH	12/18/2024	SDB3262741450	(100.00)	2.3173	(226.92)	(231.73)	0.0000	4.5800	(1,610.8600)	0.0000	0.0289	(0.1037)	0.0000	1	(0.0748)	01/06/2025
603638.SH	12/18/2024	SDB3262741450	(900.00)	2.3173	(2,042.25)	(2,085.57)	0.0000	4.5800	(1,610.8600)	0.0000	0.2598	(0.9332)	0.0000	1	(0.6734)	01/06/2025
603638.SH	12/18/2024	SDB3262741450	(500.00)	2.3173	(1,134.58)	(1,158.65)	0.0000	4.5800	(1,610.8600)	0.0000	0.1443	(0.5185)	0.0000	1	(0.3741)	01/06/2025
603638.SH	12/18/2024	SDB3262741450	(1,000.00)	2.3173	(2,269.16)	(2,317.30)	0.0000	4.5800	(1,610.8600)	0.0000	0.2887	(1.0369)	0.0000	1	(0.7482)	01/06/2025
603638.SH	12/18/2024	SDB3262741450	(3,000.00)	2.3173	(6,807.49)	(6,951.91)	0.0000	4.5800	(1,610.8600)	0.0000	0.8661	(3.1107)	0.0000	1	(2.2446)	01/06/2025
603638.SH	12/18/2024	SDB3262741450	(3,400.00)	2.3173	(7,715.15)	(7,878.83)	0.0000	4.5800	(1,610.8600)	0.0000	0.9815	(3.5255)	0.0000	1	(2.5439)	01/06/2025
603638.SH	12/18/2024	SDB3262741450	(200.00)	2.3173	(453.83)	(463.46)	0.0000	4.5800	(1,610.8600)	0.0000	0.0577	(0.2074)	0.0000	1	(0.1496)	01/06/2025
603638.SH	12/18/2024	SDB3262741450	(1,200.00)	2.3173	(2,722.99)	(2,780.76)	0.0000	4.5800	(1,610.8600)	0.0000	0.3464	(1.2443)	0.0000	1	(0.8979)	01/06/2025
603638.SH	12/17/2024	SDB3262741450	(1,900.00)	2.3699	(4,311.41)	(4,502.80)	0.0000	4.5800	(1,610.8600)	0.0000	0.5485	(2.0148)	0.0000	1	(1.4663)	01/06/2025
603638.SH	12/17/2024	SDB3262741450	(2,500.00)	2.3699	(5,672.91)	(5,924.73)	0.0000	4.5800	(1,610.8600)	0.0000	0.7217	(2.6511)	0.0000	1	(1.9294)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
YANTAI EDDIE PRECISION MACHINERY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603638.SH	12/17/2024	SDB3262741450	(3,500.00)	2.3699	(7,942.07)	(8,294.63)	0.0000	4.5800	(1,610.8600)	0.0000	1.0104	(3.7115)	0.0000	1	(2,7011)	01/06/2025
603638.SH	12/17/2024	SDB3262741450	(100.00)	2.3699	(226.92)	(236.99)	0.0000	4.5800	(1,610.8600)	0.0000	0.0289	(0.1060)	0.0000	1	(0,0772)	01/06/2025
603638.SH	12/17/2024	SDB3262741450	(2,300.00)	2.3699	(5,219.07)	(5,450.75)	0.0000	4.5800	(1,610.8600)	0.0000	0.6640	(2.4390)	0.0000	1	(1,7750)	01/06/2025
603638.SH	12/17/2024	SDB3262741450	(2,000.00)	2.3699	(4,538.32)	(4,739.79)	0.0000	4.5800	(1,610.8600)	0.0000	0.5774	(2.1209)	0.0000	1	(1,5435)	01/06/2025
603638.SH	12/17/2024	SDB3262741450	(9,500.00)	2.3699	(21,557.04)	(22,513.98)	0.0000	4.5800	(1,610.8600)	0.0000	2.7425	(10.0741)	0.0000	1	(7,3316)	01/06/2025
603638.SH	12/17/2024	SDB3262741450	(1,100.00)	2.3699	(2,496.08)	(2,606.88)	0.0000	4.5800	(1,610.8600)	0.0000	0.3176	(1.1665)	0.0000	1	(0,8489)	01/06/2025
603638.SH	12/17/2024	SDB3262741450	(300.00)	2.3699	(680.75)	(710.97)	0.0000	4.5800	(1,610.8600)	0.0000	0.0866	(0.3181)	0.0000	1	(0,2315)	01/06/2025
603638.SH	12/17/2024	SDB3262741450	(800.00)	2.3699	(1,815.33)	(1,895.91)	0.0000	4.5800	(1,610.8600)	0.0000	0.2310	(0.8483)	0.0000	1	(0,6174)	01/06/2025
603638.SH	12/17/2024	SDB3262741450	(100.00)	2.3699	(226.92)	(236.99)	0.0000	4.5800	(1,610.8600)	0.0000	0.0289	(0.1060)	0.0000	1	(0,0772)	01/06/2025
603638.SH	12/17/2024	SDB3262741450	(900.00)	2.3699	(2,042.25)	(2,132.90)	0.0000	4.5800	(1,610.8600)	0.0000	0.2598	(0.9544)	0.0000	1	(0,6946)	01/06/2025
603638.SH	12/17/2024	SDB3262741450	(500.00)	2.3699	(1,134.58)	(1,184.95)	0.0000	4.5800	(1,610.8600)	0.0000	0.1443	(0.5302)	0.0000	1	(0,3859)	01/06/2025
603638.SH	12/17/2024	SDB3262741450	(1,000.00)	2.3699	(2,269.16)	(2,369.89)	0.0000	4.5800	(1,610.8600)	0.0000	0.2887	(1.0604)	0.0000	1	(0,7717)	01/06/2025
603638.SH	12/17/2024	SDB3262741450	(3,000.00)	2.3699	(6,807.49)	(7,109.68)	0.0000	4.5800	(1,610.8600)	0.0000	0.8661	(3.1813)	0.0000	1	(2,3152)	01/06/2025
603638.SH	12/17/2024	SDB3262741450	(3,400.00)	2.3699	(7,715.15)	(8,057.64)	0.0000	4.5800	(1,610.8600)	0.0000	0.9815	(3.6055)	0.0000	1	(2,6239)	01/06/2025
603638.SH	12/17/2024	SDB3262741450	(200.00)	2.3699	(453.83)	(473.98)	0.0000	4.5800	(1,610.8600)	0.0000	0.0577	(0.2121)	0.0000	1	(0,1543)	01/06/2025
603638.SH	12/17/2024	SDB3262741450	(1,200.00)	2.3699	(2,722.99)	(2,843.87)	0.0000	4.5800	(1,610.8600)	0.0000	0.3464	(1.2725)	0.0000	1	(0,9261)	01/06/2025
603638.SH	12/16/2024	SDB3262741450	(1,900.00)	2.4006	(4,311.41)	(4,561.06)	0.0000	4.5800	(1,610.8600)	0.0000	0.5485	(2.0409)	0.0000	1	(1,4924)	01/06/2025
603638.SH	12/16/2024	SDB3262741450	(2,500.00)	2.4006	(5,672.91)	(6,001.39)	0.0000	4.5800	(1,610.8600)	0.0000	0.7217	(2.6854)	0.0000	1	(1,9637)	01/06/2025
603638.SH	12/16/2024	SDB3262741450	(3,500.00)	2.4006	(7,942.07)	(8,401.95)	0.0000	4.5800	(1,610.8600)	0.0000	1.0104	(3.7595)	0.0000	1	(2,7491)	01/06/2025
603638.SH	12/16/2024	SDB3262741450	(100.00)	2.4006	(226.92)	(240.06)	0.0000	4.5800	(1,610.8600)	0.0000	0.0289	(0.1074)	0.0000	1	(0,0785)	01/06/2025
603638.SH	12/16/2024	SDB3262741450	(2,300.00)	2.4006	(5,219.07)	(5,521.28)	0.0000	4.5800	(1,610.8600)	0.0000	0.6640	(2.4706)	0.0000	1	(1,8066)	01/06/2025
603638.SH	12/16/2024	SDB3262741450	(2,000.00)	2.4006	(4,538.32)	(4,801.11)	0.0000	4.5800	(1,610.8600)	0.0000	0.5774	(2.1483)	0.0000	1	(1,5709)	01/06/2025
603638.SH	12/16/2024	SDB3262741450	(9,500.00)	2.4006	(21,557.04)	(22,805.29)	0.0000	4.5800	(1,610.8600)	0.0000	2.7425	(10.2045)	0.0000	1	(7,4619)	01/06/2025
603638.SH	12/16/2024	SDB3262741450	(1,100.00)	2.4006	(2,496.08)	(2,640.61)	0.0000	4.5800	(1,610.8600)	0.0000	0.3176	(1.1816)	0.0000	1	(0,8640)	01/06/2025
603638.SH	12/16/2024	SDB3262741450	(300.00)	2.4006	(680.75)	(720.17)	0.0000	4.5800	(1,610.8600)	0.0000	0.0866	(0.3222)	0.0000	1	(0,2356)	01/06/2025
603638.SH	12/16/2024	SDB3262741450	(800.00)	2.4006	(1,815.33)	(1,920.45)	0.0000	4.5800	(1,610.8600)	0.0000	0.2310	(0.8593)	0.0000	1	(0,6284)	01/06/2025
603638.SH	12/16/2024	SDB3262741450	(100.00)	2.4006	(226.92)	(240.06)	0.0000	4.5800	(1,610.8600)	0.0000	0.0289	(0.1074)	0.0000	1	(0,0785)	01/06/2025
603638.SH	12/16/2024	SDB3262741450	(900.00)	2.4006	(2,042.25)	(2,160.50)	0.0000	4.5800	(1,610.8600)	0.0000	0.2598	(0.9667)	0.0000	1	(0,7069)	01/06/2025
603638.SH	12/16/2024	SDB3262741450	(500.00)	2.4006	(1,134.58)	(1,200.28)	0.0000	4.5800	(1,610.8600)	0.0000	0.1443	(0.5371)	0.0000	1	(0,3927)	01/06/2025
603638.SH	12/16/2024	SDB3262741450	(1,000.00)	2.4006	(2,269.16)	(2,400.56)	0.0000	4.5800	(1,610.8600)	0.0000	0.2887	(1.0742)	0.0000	1	(0,7855)	01/06/2025
603638.SH	12/16/2024	SDB3262741450	(3,000.00)	2.4006	(6,807.49)	(7,201.67)	0.0000	4.5800	(1,610.8600)	0.0000	0.8661	(3.2225)	0.0000	1	(2,3564)	01/06/2025
603638.SH	12/16/2024	SDB3262741450	(3,400.00)	2.4006	(7,715.15)	(8,161.89)	0.0000	4.5800	(1,610.8600)	0.0000	0.9815	(3.6521)	0.0000	1	(2,6706)	01/06/2025
603638.SH	12/16/2024	SDB3262741450	(200.00)	2.4006	(453.83)	(480.11)	0.0000	4.5800	(1,610.8600)	0.0000	0.0577	(0.2148)	0.0000	1	(0,1571)	01/06/2025
603638.SH	12/16/2024	SDB3262741450	(1,200.00)	2.4006	(2,722.99)	(2,880.67)	0.0000	4.5800	(1,610.8600)	0.0000	0.3464	(1.2890)	0.0000	1	(0,9426)	01/06/2025
603638.SH	12/13/2024	SDB3262741450	(1,900.00)	2.3910	(4,311.41)	(4,542.95)	0.0000	4.5800	(1,610.8600)	0.0000	1.6455	(6.0984)	0.0000	3	(4,4529)	01/06/2025
603638.SH	12/13/2024	SDB3262741450	(2,500.00)	2.3910	(5,672.91)	(5,977.57)	0.0000	4.5800	(1,610.8600)	0.0000	2.1652	(8.0242)	0.0000	3	(5,8590)	01/06/2025
603638.SH	12/13/2024	SDB3262741450	(3,500.00)	2.3910	(7,942.07)	(8,368.59)	0.0000	4.5800	(1,610.8600)	0.0000	3.0312	(11.2339)	0.0000	3	(8,2026)	01/06/2025
603638.SH	12/13/2024	SDB3262741450	(100.00)	2.3910	(226.92)	(239.10)	0.0000	4.5800	(1,610.8600)	0.0000	0.0866	(0.3210)	0.0000	3	(0,2344)	01/06/2025
603638.SH	12/13/2024	SDB3262741450	(2,300.00)	2.3910	(5,219.07)	(5,499.36)	0.0000	4.5800	(1,610.8600)	0.0000	1.9919	(7.3823)	0.0000	3	(5,3903)	01/06/2025
603638.SH	12/13/2024	SDB3262741450	(2,000.00)	2.3910	(4,538.32)	(4,782.05)	0.0000	4.5800	(1,610.8600)	0.0000	1.7321	(6.4193)	0.0000	3	(4,6872)	01/06/2025
603638.SH	12/13/2024	SDB3262741450	(9,500.00)	2.3910	(21,557.04)	(22,714.76)	0.0000	4.5800	(1,610.8600)	0.0000	8.2276	(30.4919)	0.0000	3	(22,2643)	01/06/2025
603638.SH	12/13/2024	SDB3262741450	(1,100.00)	2.3910	(2,496.08)	(2,630.13)	0.0000	4.5800	(1,610.8600)	0.0000	0.9527	(3.5306)	0.0000	3	(2,5780)	01/06/2025
603638.SH	12/13/2024	SDB3262741450	(300.00)	2.3910	(680.75)	(717.31)	0.0000	4.5800	(1,610.8600)	0.0000	0.2598	(0.9629)	0.0000	3	(0,7031)	01/06/2025
603638.SH	12/13/2024	SDB3262741450	(800.00)	2.3910	(1,815.33)	(1,912.82)	0.0000	4.5800	(1,610.8600)	0.0000	0.6929	(2.5677)	0.0000	3	(1,8749)	01/06/2025
603638.SH	12/13/2024	SDB3262741450	(100.00)	2.3910	(226.92)	(239.10)	0.0000	4.5800	(1,610.8600)	0.0000	0.0866	(0.3210)	0.0000	3	(0,2344)	01/06/2025
603638.SH	12/13/2024	SDB3262741450	(900.00)	2.3910	(2,042.25)	(2,151.92)	0.0000	4.5800	(1,610.8600)	0.0000	0.7795	(2.8887)	0.0000	3	(2,1093)	01/06/2025
603638.SH	12/13/2024	SDB3262741450	(500.00)	2.3910	(1,134.58)	(1,195.51)	0.0000	4.5800	(1,610.8600)	0.0000	0.4330	(1.6048)	0.0000	3	(1,1718)	01/06/2025
603638.SH	12/13/2024	SDB3262741450	(1,000.00)	2.3910	(2,269.16)	(2,391.03)	0.0000	4.5800	(1,610.8600)	0.0000	0.8661	(3.2097)	0.0000	3	(2,3436)	01/06/2025
603638.SH	12/13/2024	SDB3262741450	(3,000.00)	2.3910	(6,807.49)	(7,173.08)	0.0000	4.5800	(1,610.8600)	0.0000	2.5982	(9.6290)	0.0000	3	(7,0308)	01/06/2025
603638.SH	12/13/2024	SDB3262741450	(3,400.00)	2.3910	(7,715.15)	(8,129.49)	0.0000	4.5800	(1,610.8600)	0.0000	2.9446	(10.9129)	0.0000	3	(7,9683)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
YANTAI EDDIE PRECISION MACHINERY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603638.SH	12/13/2024	SDB3262741450	(200.00)	2.3910	(453.83)	(478.21)	0.0000	4.5800	(1,610.8600)	0.0000	0.1732	(0.6419)	0.0000	3	(0.4687)	01/06/2025
603638.SH	12/13/2024	SDB3262741450	(1,200.00)	2.3910	(2,722.99)	(2,869.23)	0.0000	4.5800	(1,610.8600)	0.0000	1.0393	(3.8516)	0.0000	3	(2.8123)	01/06/2025
603638.SH	12/12/2024	SDB3262741450	(1,900.00)	2.3684	(4,311.41)	(4,500.05)	0.0000	4.5800	(1,610.8600)	0.0000	0.5485	(2.0136)	0.0000	1	(1.4651)	01/06/2025
603638.SH	12/12/2024	SDB3262741450	(2,500.00)	2.3684	(5,672.91)	(5,921.11)	0.0000	4.5800	(1,610.8600)	0.0000	0.7217	(2.6495)	0.0000	1	(1.9277)	01/06/2025
603638.SH	12/12/2024	SDB3262741450	(3,500.00)	2.3684	(7,942.07)	(8,289.56)	0.0000	4.5800	(1,610.8600)	0.0000	1.0104	(3.7093)	0.0000	1	(2.6988)	01/06/2025
603638.SH	12/12/2024	SDB3262741450	(100.00)	2.3684	(226.92)	(236.84)	0.0000	4.5800	(1,610.8600)	0.0000	0.0289	(0.1060)	0.0000	1	(0.0771)	01/06/2025
603638.SH	12/12/2024	SDB3262741450	(2,300.00)	2.3684	(5,219.07)	(5,447.43)	0.0000	4.5800	(1,610.8600)	0.0000	0.6640	(2.4375)	0.0000	1	(1.7735)	01/06/2025
603638.SH	12/12/2024	SDB3262741450	(2,000.00)	2.3684	(4,538.32)	(4,736.89)	0.0000	4.5800	(1,610.8600)	0.0000	0.5774	(2.1196)	0.0000	1	(1.5422)	01/06/2025
603638.SH	12/12/2024	SDB3262741450	(9,500.00)	2.3684	(21,557.04)	(22,500.24)	0.0000	4.5800	(1,610.8600)	0.0000	2.7425	(10.0680)	0.0000	1	(7.3254)	01/06/2025
603638.SH	12/12/2024	SDB3262741450	(1,100.00)	2.3684	(2,496.08)	(2,605.29)	0.0000	4.5800	(1,610.8600)	0.0000	0.3176	(1.1658)	0.0000	1	(0.8482)	01/06/2025
603638.SH	12/12/2024	SDB3262741450	(300.00)	2.3684	(680.75)	(710.53)	0.0000	4.5800	(1,610.8600)	0.0000	0.0866	(0.3179)	0.0000	1	(0.2313)	01/06/2025
603638.SH	12/12/2024	SDB3262741450	(800.00)	2.3684	(1,815.33)	(1,894.76)	0.0000	4.5800	(1,610.8600)	0.0000	0.2310	(0.8478)	0.0000	1	(0.6169)	01/06/2025
603638.SH	12/12/2024	SDB3262741450	(100.00)	2.3684	(226.92)	(236.84)	0.0000	4.5800	(1,610.8600)	0.0000	0.0289	(0.1060)	0.0000	1	(0.0771)	01/06/2025
603638.SH	12/12/2024	SDB3262741450	(900.00)	2.3684	(2,042.25)	(2,131.60)	0.0000	4.5800	(1,610.8600)	0.0000	0.2598	(0.9538)	0.0000	1	(0.6940)	01/06/2025
603638.SH	12/12/2024	SDB3262741450	(500.00)	2.3684	(1,134.58)	(1,184.22)	0.0000	4.5800	(1,610.8600)	0.0000	0.1443	(0.5299)	0.0000	1	(0.3855)	01/06/2025
603638.SH	12/12/2024	SDB3262741450	(1,000.00)	2.3684	(2,269.16)	(2,368.45)	0.0000	4.5800	(1,610.8600)	0.0000	0.2887	(1.0596)	0.0000	1	(0.7711)	01/06/2025
603638.SH	12/12/2024	SDB3262741450	(3,000.00)	2.3684	(6,807.49)	(7,105.34)	0.0000	4.5800	(1,610.8600)	0.0000	0.8661	(3.1794)	0.0000	1	(2.3133)	01/06/2025
603638.SH	12/12/2024	SDB3262741450	(3,400.00)	2.3684	(7,715.15)	(8,052.72)	0.0000	4.5800	(1,610.8600)	0.0000	0.9815	(3.6033)	0.0000	1	(2.6217)	01/06/2025
603638.SH	12/12/2024	SDB3262741450	(200.00)	2.3684	(453.83)	(473.69)	0.0000	4.5800	(1,610.8600)	0.0000	0.0577	(0.2120)	0.0000	1	(0.1542)	01/06/2025
603638.SH	12/12/2024	SDB3262741450	(1,200.00)	2.3684	(2,722.99)	(2,842.14)	0.0000	4.5800	(1,610.8600)	0.0000	0.3464	(1.2717)	0.0000	1	(0.9253)	01/06/2025
603638.SH	12/11/2024	SDB3262741450	(1,900.00)	2.3681	(4,311.41)	(4,499.33)	0.0000	4.5800	(1,610.8600)	0.0000	0.5485	(2.0133)	0.0000	1	(1.4648)	01/06/2025
603638.SH	12/11/2024	SDB3262741450	(2,500.00)	2.3681	(5,672.91)	(5,920.18)	0.0000	4.5800	(1,610.8600)	0.0000	0.7217	(2.6490)	0.0000	1	(1.9273)	01/06/2025
603638.SH	12/11/2024	SDB3262741450	(3,500.00)	2.3681	(7,942.07)	(8,288.24)	0.0000	4.5800	(1,610.8600)	0.0000	1.0104	(3.7087)	0.0000	1	(2.6983)	01/06/2025
603638.SH	12/11/2024	SDB3262741450	(100.00)	2.3681	(226.92)	(236.81)	0.0000	4.5800	(1,610.8600)	0.0000	0.0289	(0.1060)	0.0000	1	(0.0771)	01/06/2025
603638.SH	12/11/2024	SDB3262741450	(2,300.00)	2.3681	(5,219.07)	(5,446.56)	0.0000	4.5800	(1,610.8600)	0.0000	0.6640	(2.4371)	0.0000	1	(1.7731)	01/06/2025
603638.SH	12/11/2024	SDB3262741450	(2,000.00)	2.3681	(4,538.32)	(4,736.14)	0.0000	4.5800	(1,610.8600)	0.0000	0.5774	(2.1192)	0.0000	1	(1.5419)	01/06/2025
603638.SH	12/11/2024	SDB3262741450	(9,500.00)	2.3681	(21,557.04)	(22,496.66)	0.0000	4.5800	(1,610.8600)	0.0000	2.7425	(10.0664)	0.0000	1	(7.3238)	01/06/2025
603638.SH	12/11/2024	SDB3262741450	(1,100.00)	2.3681	(2,496.08)	(2,604.88)	0.0000	4.5800	(1,610.8600)	0.0000	0.3176	(1.1656)	0.0000	1	(0.8480)	01/06/2025
603638.SH	12/11/2024	SDB3262741450	(300.00)	2.3681	(680.75)	(710.42)	0.0000	4.5800	(1,610.8600)	0.0000	0.0866	(0.3179)	0.0000	1	(0.2313)	01/06/2025
603638.SH	12/11/2024	SDB3262741450	(800.00)	2.3681	(1,815.33)	(1,894.46)	0.0000	4.5800	(1,610.8600)	0.0000	0.2310	(0.8477)	0.0000	1	(0.6167)	01/06/2025
603638.SH	12/11/2024	SDB3262741450	(100.00)	2.3681	(226.92)	(236.81)	0.0000	4.5800	(1,610.8600)	0.0000	0.0289	(0.1060)	0.0000	1	(0.0771)	01/06/2025
603638.SH	12/11/2024	SDB3262741450	(900.00)	2.3681	(2,042.25)	(2,131.26)	0.0000	4.5800	(1,610.8600)	0.0000	0.2598	(0.9537)	0.0000	1	(0.6938)	01/06/2025
603638.SH	12/11/2024	SDB3262741450	(500.00)	2.3681	(1,134.58)	(1,184.04)	0.0000	4.5800	(1,610.8600)	0.0000	0.1443	(0.5298)	0.0000	1	(0.3855)	01/06/2025
603638.SH	12/11/2024	SDB3262741450	(1,000.00)	2.3681	(2,269.16)	(2,368.07)	0.0000	4.5800	(1,610.8600)	0.0000	0.2887	(1.0596)	0.0000	1	(0.7709)	01/06/2025
603638.SH	12/11/2024	SDB3262741450	(3,000.00)	2.3681	(6,807.49)	(7,104.21)	0.0000	4.5800	(1,610.8600)	0.0000	0.8661	(3.1789)	0.0000	1	(2.3128)	01/06/2025
603638.SH	12/11/2024	SDB3262741450	(3,400.00)	2.3681	(7,715.15)	(8,051.44)	0.0000	4.5800	(1,610.8600)	0.0000	0.9815	(3.6027)	0.0000	1	(2.6212)	01/06/2025
603638.SH	12/11/2024	SDB3262741450	(200.00)	2.3681	(453.83)	(473.61)	0.0000	4.5800	(1,610.8600)	0.0000	0.0577	(0.2119)	0.0000	1	(0.1542)	01/06/2025
603638.SH	12/11/2024	SDB3262741450	(1,200.00)	2.3681	(2,722.99)	(2,841.68)	0.0000	4.5800	(1,610.8600)	0.0000	0.3464	(1.2715)	0.0000	1	(0.9251)	01/06/2025
603638.SH	12/10/2024	SDB3262741450	(1,900.00)	2.3709	(4,311.41)	(4,504.78)	0.0000	4.5800	(1,610.8600)	0.0000	0.5485	(2.0157)	0.0000	1	(1.4672)	01/06/2025
603638.SH	12/10/2024	SDB3262741450	(2,500.00)	2.3709	(5,672.91)	(5,927.35)	0.0000	4.5800	(1,610.8600)	0.0000	0.7217	(2.6523)	0.0000	1	(1.9305)	01/06/2025
603638.SH	12/10/2024	SDB3262741450	(3,500.00)	2.3709	(7,942.07)	(8,298.28)	0.0000	4.5800	(1,610.8600)	0.0000	1.0104	(3.7132)	0.0000	1	(2.7028)	01/06/2025
603638.SH	12/10/2024	SDB3262741450	(100.00)	2.3709	(226.92)	(237.09)	0.0000	4.5800	(1,610.8600)	0.0000	0.0289	(0.1061)	0.0000	1	(0.0772)	01/06/2025
603638.SH	12/10/2024	SDB3262741450	(2,300.00)	2.3709	(5,219.07)	(5,453.16)	0.0000	4.5800	(1,610.8600)	0.0000	0.6640	(2.4401)	0.0000	1	(1.7761)	01/06/2025
603638.SH	12/10/2024	SDB3262741450	(2,000.00)	2.3709	(4,538.32)	(4,741.88)	0.0000	4.5800	(1,610.8600)	0.0000	0.5774	(2.1218)	0.0000	1	(1.5444)	01/06/2025
603638.SH	12/10/2024	SDB3262741450	(9,500.00)	2.3709	(21,557.04)	(22,523.91)	0.0000	4.5800	(1,610.8600)	0.0000	2.7425	(10.0786)	0.0000	1	(7.3360)	01/06/2025
603638.SH	12/10/2024	SDB3262741450	(1,100.00)	2.3709	(2,496.08)	(2,608.03)	0.0000	4.5800	(1,610.8600)	0.0000	0.3176	(1.1670)	0.0000	1	(0.8494)	01/06/2025
603638.SH	12/10/2024	SDB3262741450	(300.00)	2.3709	(680.75)	(711.28)	0.0000	4.5800	(1,610.8600)	0.0000	0.0866	(0.3183)	0.0000	1	(0.2317)	01/06/2025
603638.SH	12/10/2024	SDB3262741450	(800.00)	2.3709	(1,815.33)	(1,896.75)	0.0000	4.5800	(1,610.8600)	0.0000	0.2310	(0.8487)	0.0000	1	(0.6178)	01/06/2025
603638.SH	12/10/2024	SDB3262741450	(100.00)	2.3709	(226.92)	(237.09)	0.0000	4.5800	(1,610.8600)	0.0000	0.0289	(0.1061)	0.0000	1	(0.0772)	01/06/2025
603638.SH	12/10/2024	SDB3262741450	(900.00)	2.3709	(2,042.25)	(2,133.84)	0.0000	4.5800	(1,610.8600)	0.0000	0.2598	(0.9548)	0.0000	1	(0.6950)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
YANTAI EDDIE PRECISION MACHINERY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603638.SH	12/10/2024	SDB3262741450	(500.00)	2.3709	(1,134.58)	(1,185.47)	0.0000	4.5800	(1,610.8600)	0.0000	0.1443	(0.5305)	0.0000	1	(0.3861)	01/06/2025
603638.SH	12/10/2024	SDB3262741450	(1,000.00)	2.3709	(2,269.16)	(2,370.94)	0.0000	4.5800	(1,610.8600)	0.0000	0.2887	(1.0609)	0.0000	1	(0.7722)	01/06/2025
603638.SH	12/10/2024	SDB3262741450	(3,000.00)	2.3709	(6,807.49)	(7,112.81)	0.0000	4.5800	(1,610.8600)	0.0000	0.8661	(3.1827)	0.0000	1	(2.3166)	01/06/2025
603638.SH	12/10/2024	SDB3262741450	(3,400.00)	2.3709	(7,715.15)	(8,061.19)	0.0000	4.5800	(1,610.8600)	0.0000	0.9815	(3.6071)	0.0000	1	(2.6255)	01/06/2025
603638.SH	12/10/2024	SDB3262741450	(200.00)	2.3709	(453.83)	(474.19)	0.0000	4.5800	(1,610.8600)	0.0000	0.0577	(0.2122)	0.0000	1	(0.1544)	01/06/2025
603638.SH	12/10/2024	SDB3262741450	(1,200.00)	2.3709	(2,722.99)	(2,845.13)	0.0000	4.5800	(1,610.8600)	0.0000	0.3464	(1.2731)	0.0000	1	(0.9267)	01/06/2025
603638.SH	12/09/2024	SDB3262741450	(1,900.00)	2.3610	(4,311.41)	(4,485.93)	0.0000	4.5800	(1,610.8600)	0.0000	0.5485	(2.0073)	0.0000	1	(1.4588)	01/06/2025
603638.SH	12/09/2024	SDB3262741450	(2,500.00)	2.3610	(5,672.91)	(5,902.54)	0.0000	4.5800	(1,610.8600)	0.0000	0.7217	(2.6412)	0.0000	1	(1.9194)	01/06/2025
603638.SH	12/09/2024	SDB3262741450	(3,500.00)	2.3610	(7,942.07)	(8,263.56)	0.0000	4.5800	(1,610.8600)	0.0000	1.0104	(3.6976)	0.0000	1	(2.6872)	01/06/2025
603638.SH	12/09/2024	SDB3262741450	(100.00)	2.3610	(226.92)	(236.10)	0.0000	4.5800	(1,610.8600)	0.0000	0.0289	(0.1056)	0.0000	1	(0.0768)	01/06/2025
603638.SH	12/09/2024	SDB3262741450	(2,300.00)	2.3610	(5,219.07)	(5,430.34)	0.0000	4.5800	(1,610.8600)	0.0000	0.6640	(2.4299)	0.0000	1	(1.7659)	01/06/2025
603638.SH	12/09/2024	SDB3262741450	(2,000.00)	2.3610	(4,538.32)	(4,722.03)	0.0000	4.5800	(1,610.8600)	0.0000	0.5774	(2.1129)	0.0000	1	(1.5356)	01/06/2025
603638.SH	12/09/2024	SDB3262741450	(9,500.00)	2.3610	(21,557.04)	(22,429.65)	0.0000	4.5800	(1,610.8600)	0.0000	2.7425	(10.0364)	0.0000	1	(7.2939)	01/06/2025
603638.SH	12/09/2024	SDB3262741450	(1,100.00)	2.3610	(2,496.08)	(2,597.12)	0.0000	4.5800	(1,610.8600)	0.0000	0.3176	(1.1621)	0.0000	1	(0.8446)	01/06/2025
603638.SH	12/09/2024	SDB3262741450	(300.00)	2.3610	(680.75)	(708.30)	0.0000	4.5800	(1,610.8600)	0.0000	0.0866	(0.3169)	0.0000	1	(0.2303)	01/06/2025
603638.SH	12/09/2024	SDB3262741450	(800.00)	2.3610	(1,815.33)	(1,888.81)	0.0000	4.5800	(1,610.8600)	0.0000	0.2310	(0.8452)	0.0000	1	(0.6142)	01/06/2025
603638.SH	12/09/2024	SDB3262741450	(100.00)	2.3610	(226.92)	(236.10)	0.0000	4.5800	(1,610.8600)	0.0000	0.0289	(0.1056)	0.0000	1	(0.0768)	01/06/2025
603638.SH	12/09/2024	SDB3262741450	(900.00)	2.3610	(2,042.25)	(2,124.91)	0.0000	4.5800	(1,610.8600)	0.0000	0.2598	(0.9508)	0.0000	1	(0.6910)	01/06/2025
603638.SH	12/09/2024	SDB3262741450	(500.00)	2.3610	(1,134.58)	(1,180.51)	0.0000	4.5800	(1,610.8600)	0.0000	0.1443	(0.5282)	0.0000	1	(0.3839)	01/06/2025
603638.SH	12/09/2024	SDB3262741450	(1,000.00)	2.3610	(2,269.16)	(2,361.02)	0.0000	4.5800	(1,610.8600)	0.0000	0.2887	(1.0565)	0.0000	1	(0.7678)	01/06/2025
603638.SH	12/09/2024	SDB3262741450	(3,000.00)	2.3610	(6,807.49)	(7,083.05)	0.0000	4.5800	(1,610.8600)	0.0000	0.8661	(3.1694)	0.0000	1	(2.3033)	01/06/2025
603638.SH	12/09/2024	SDB3262741450	(3,400.00)	2.3610	(7,715.15)	(8,027.45)	0.0000	4.5800	(1,610.8600)	0.0000	0.9815	(3.5920)	0.0000	1	(2.6104)	01/06/2025
603638.SH	12/09/2024	SDB3262741450	(200.00)	2.3610	(453.83)	(472.20)	0.0000	4.5800	(1,610.8600)	0.0000	0.0577	(0.2113)	0.0000	1	(0.1536)	01/06/2025
603638.SH	12/09/2024	SDB3262741450	(1,200.00)	2.3610	(2,722.99)	(2,833.22)	0.0000	4.5800	(1,610.8600)	0.0000	0.3464	(1.2678)	0.0000	1	(0.9213)	01/06/2025
603638.SH	12/06/2024	SDB3262741450	(1,900.00)	2.3344	(4,311.41)	(4,435.37)	0.0000	4.5800	(1,610.8600)	0.0000	1.6455	(5.9540)	0.0000	3	(4.3084)	01/06/2025
603638.SH	12/06/2024	SDB3262741450	(2,500.00)	2.3344	(5,672.91)	(5,836.02)	0.0000	4.5800	(1,610.8600)	0.0000	2.1652	(7.8342)	0.0000	3	(5.6690)	01/06/2025
603638.SH	12/06/2024	SDB3262741450	(3,500.00)	2.3344	(7,942.07)	(8,170.42)	0.0000	4.5800	(1,610.8600)	0.0000	3.0312	(10.9678)	0.0000	3	(7.9366)	01/06/2025
603638.SH	12/06/2024	SDB3262741450	(100.00)	2.3344	(226.92)	(233.44)	0.0000	4.5800	(1,610.8600)	0.0000	0.0866	(0.3134)	0.0000	3	(0.2268)	01/06/2025
603638.SH	12/06/2024	SDB3262741450	(2,300.00)	2.3344	(5,219.07)	(5,369.13)	0.0000	4.5800	(1,610.8600)	0.0000	1.9919	(7.2074)	0.0000	3	(5.2155)	01/06/2025
603638.SH	12/06/2024	SDB3262741450	(2,000.00)	2.3344	(4,538.32)	(4,668.81)	0.0000	4.5800	(1,610.8600)	0.0000	1.7321	(6.2673)	0.0000	3	(4.5352)	01/06/2025
603638.SH	12/06/2024	SDB3262741450	(9,500.00)	2.3344	(21,557.04)	(22,176.86)	0.0000	4.5800	(1,610.8600)	0.0000	8.2276	(29.7698)	0.0000	3	(21.5422)	01/06/2025
603638.SH	12/06/2024	SDB3262741450	(1,100.00)	2.3344	(2,496.08)	(2,567.85)	0.0000	4.5800	(1,610.8600)	0.0000	0.9527	(3.4470)	0.0000	3	(2.4944)	01/06/2025
603638.SH	12/06/2024	SDB3262741450	(300.00)	2.3344	(680.75)	(700.32)	0.0000	4.5800	(1,610.8600)	0.0000	0.2598	(0.9401)	0.0000	3	(0.6803)	01/06/2025
603638.SH	12/06/2024	SDB3262741450	(800.00)	2.3344	(1,815.33)	(1,867.52)	0.0000	4.5800	(1,610.8600)	0.0000	0.6929	(2.5069)	0.0000	3	(1.8141)	01/06/2025
603638.SH	12/06/2024	SDB3262741450	(100.00)	2.3344	(226.92)	(233.44)	0.0000	4.5800	(1,610.8600)	0.0000	0.0866	(0.3134)	0.0000	3	(0.2268)	01/06/2025
603638.SH	12/06/2024	SDB3262741450	(900.00)	2.3344	(2,042.25)	(2,100.97)	0.0000	4.5800	(1,610.8600)	0.0000	0.7795	(2.8203)	0.0000	3	(2.0408)	01/06/2025
603638.SH	12/06/2024	SDB3262741450	(500.00)	2.3344	(1,134.58)	(1,167.20)	0.0000	4.5800	(1,610.8600)	0.0000	0.4330	(1.5668)	0.0000	3	(1.1338)	01/06/2025
603638.SH	12/06/2024	SDB3262741450	(1,000.00)	2.3344	(2,269.16)	(2,334.41)	0.0000	4.5800	(1,610.8600)	0.0000	0.8661	(3.1337)	0.0000	3	(2.2676)	01/06/2025
603638.SH	12/06/2024	SDB3262741450	(3,000.00)	2.3344	(6,807.49)	(7,003.22)	0.0000	4.5800	(1,610.8600)	0.0000	2.5982	(9.4010)	0.0000	3	(6.8028)	01/06/2025
603638.SH	12/06/2024	SDB3262741450	(3,400.00)	2.3344	(7,715.15)	(7,936.98)	0.0000	4.5800	(1,610.8600)	0.0000	2.9446	(10.6545)	0.0000	3	(7.7099)	01/06/2025
603638.SH	12/06/2024	SDB3262741450	(200.00)	2.3344	(453.83)	(466.88)	0.0000	4.5800	(1,610.8600)	0.0000	0.1732	(0.6267)	0.0000	3	(0.4535)	01/06/2025
603638.SH	12/06/2024	SDB3262741450	(1,200.00)	2.3344	(2,722.99)	(2,801.29)	0.0000	4.5800	(1,610.8600)	0.0000	1.0393	(3.7604)	0.0000	3	(2.7211)	01/06/2025
603638.SH	12/05/2024	SDB3262741450	(1,900.00)	2.3331	(4,311.41)	(4,432.83)	0.0000	4.5800	(1,610.8600)	0.0000	0.5485	(1.9835)	0.0000	1	(1.4350)	01/06/2025
603638.SH	12/05/2024	SDB3262741450	(2,500.00)	2.3331	(5,672.91)	(5,832.66)	0.0000	4.5800	(1,610.8600)	0.0000	0.7217	(2.6099)	0.0000	1	(1.8882)	01/06/2025
603638.SH	12/05/2024	SDB3262741450	(3,500.00)	2.3331	(7,942.07)	(8,165.73)	0.0000	4.5800	(1,610.8600)	0.0000	1.0104	(3.6538)	0.0000	1	(2.6434)	01/06/2025
603638.SH	12/05/2024	SDB3262741450	(100.00)	2.3331	(226.92)	(233.31)	0.0000	4.5800	(1,610.8600)	0.0000	0.0289	(0.1044)	0.0000	1	(0.0755)	01/06/2025
603638.SH	12/05/2024	SDB3262741450	(2,300.00)	2.3331	(5,219.07)	(5,366.05)	0.0000	4.5800	(1,610.8600)	0.0000	0.6640	(2.4011)	0.0000	1	(1.7371)	01/06/2025
603638.SH	12/05/2024	SDB3262741450	(2,000.00)	2.3331	(4,538.32)	(4,666.13)	0.0000	4.5800	(1,610.8600)	0.0000	0.5774	(2.0879)	0.0000	1	(1.5105)	01/06/2025
603638.SH	12/05/2024	SDB3262741450	(9,500.00)	2.3331	(21,557.04)	(22,164.13)	0.0000	4.5800	(1,610.8600)	0.0000	2.7425	(9.9176)	0.0000	1	(7.1751)	01/06/2025
603638.SH	12/05/2024	SDB3262741450	(1,100.00)	2.3331	(2,496.08)	(2,566.37)	0.0000	4.5800	(1,610.8600)	0.0000	0.3176	(1.1484)	0.0000	1	(0.8308)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
YANTAI EDDIE PRECISION MACHINERY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603638.SH	12/05/2024	SDB3262741450	(300.00)	2.3331	(680.75)	(699.92)	0.0000	4.5800	(1,610.8600)	0.0000	0.0866	(0.3132)	0.0000	1	(0.2266)	01/06/2025
603638.SH	12/05/2024	SDB3262741450	(800.00)	2.3331	(1,815.33)	(1,866.45)	0.0000	4.5800	(1,610.8600)	0.0000	0.2310	(0.8352)	0.0000	1	(0.6042)	01/06/2025
603638.SH	12/05/2024	SDB3262741450	(100.00)	2.3331	(226.92)	(233.31)	0.0000	4.5800	(1,610.8600)	0.0000	0.0289	(0.1044)	0.0000	1	(0.0755)	01/06/2025
603638.SH	12/05/2024	SDB3262741450	(900.00)	2.3331	(2,042.25)	(2,099.76)	0.0000	4.5800	(1,610.8600)	0.0000	0.2598	(0.9396)	0.0000	1	(0.6797)	01/06/2025
603638.SH	12/05/2024	SDB3262741450	(500.00)	2.3331	(1,134.58)	(1,166.53)	0.0000	4.5800	(1,610.8600)	0.0000	0.1443	(0.5220)	0.0000	1	(0.3776)	01/06/2025
603638.SH	12/05/2024	SDB3262741450	(1,000.00)	2.3331	(2,269.16)	(2,333.07)	0.0000	4.5800	(1,610.8600)	0.0000	0.2887	(1.0440)	0.0000	1	(0.7553)	01/06/2025
603638.SH	12/05/2024	SDB3262741450	(3,000.00)	2.3331	(6,807.49)	(6,999.20)	0.0000	4.5800	(1,610.8600)	0.0000	0.8661	(3.1319)	0.0000	1	(2.2658)	01/06/2025
603638.SH	12/05/2024	SDB3262741450	(3,400.00)	2.3331	(7,715.15)	(7,932.42)	0.0000	4.5800	(1,610.8600)	0.0000	0.9815	(3.5495)	0.0000	1	(2.5679)	01/06/2025
603638.SH	12/05/2024	SDB3262741450	(200.00)	2.3331	(453.83)	(466.61)	0.0000	4.5800	(1,610.8600)	0.0000	0.0577	(0.2088)	0.0000	1	(0.1511)	01/06/2025
603638.SH	12/05/2024	SDB3262741450	(1,200.00)	2.3331	(2,722.99)	(2,799.68)	0.0000	4.5800	(1,610.8600)	0.0000	0.3464	(1.2527)	0.0000	1	(0.9063)	01/06/2025
603638.SH	12/04/2024	SDB3262741450	(1,900.00)	2.2692	(4,311.41)	(4,311.41)	0.0000	4.5800	(1,610.8600)	0.0000	0.5485	(1.9292)	0.0000	1	(1.3807)	01/06/2025
603638.SH	12/04/2024	SDB3262741450	(2,500.00)	2.2692	(5,672.91)	(5,672.91)	0.0000	4.5800	(1,610.8600)	0.0000	0.7217	(2.5384)	0.0000	1	(1.8167)	01/06/2025
603638.SH	12/04/2024	SDB3262741450	(3,500.00)	2.2692	(7,942.07)	(7,942.07)	0.0000	4.5800	(1,610.8600)	0.0000	1.0104	(3.5538)	0.0000	1	(2.5434)	01/06/2025
603638.SH	12/04/2024	SDB3262741450	(100.00)	2.2692	(226.92)	(226.92)	0.0000	4.5800	(1,610.8600)	0.0000	0.0289	(0.1015)	0.0000	1	(0.0727)	01/06/2025
603638.SH	12/04/2024	SDB3262741450	(2,300.00)	2.2692	(5,219.07)	(5,219.07)	0.0000	4.5800	(1,610.8600)	0.0000	0.6640	(2.3353)	0.0000	1	(1.6714)	01/06/2025
603638.SH	12/04/2024	SDB3262741450	(2,000.00)	2.2692	(4,538.32)	(4,538.32)	0.0000	4.5800	(1,610.8600)	0.0000	0.5774	(2.0307)	0.0000	1	(1.4533)	01/06/2025
603638.SH	12/04/2024	SDB3262741450	(9,500.00)	2.2692	(21,557.04)	(21,557.04)	0.0000	4.5800	(1,610.8600)	0.0000	2.7425	(9.6459)	0.0000	1	(6.9034)	01/06/2025
603638.SH	12/04/2024	SDB3262741450	(1,100.00)	2.2692	(2,496.08)	(2,496.08)	0.0000	4.5800	(1,610.8600)	0.0000	0.3176	(1.1169)	0.0000	1	(0.7993)	01/06/2025
603638.SH	12/04/2024	SDB3262741450	(300.00)	2.2692	(680.75)	(680.75)	0.0000	4.5800	(1,610.8600)	0.0000	0.0866	(0.3046)	0.0000	1	(0.2180)	01/06/2025
603638.SH	12/04/2024	SDB3262741450	(800.00)	2.2692	(1,815.33)	(1,815.33)	0.0000	4.5800	(1,610.8600)	0.0000	0.2310	(0.8123)	0.0000	1	(0.5813)	01/06/2025
603638.SH	12/04/2024	SDB3262741450	(100.00)	2.2692	(226.92)	(226.92)	0.0000	4.5800	(1,610.8600)	0.0000	0.0289	(0.1015)	0.0000	1	(0.0727)	01/06/2025
603638.SH	12/04/2024	SDB3262741450	(900.00)	2.2692	(2,042.25)	(2,042.25)	0.0000	4.5800	(1,610.8600)	0.0000	0.2598	(0.9138)	0.0000	1	(0.6540)	01/06/2025
603638.SH	12/04/2024	SDB3262741450	(500.00)	2.2692	(1,134.58)	(1,134.58)	0.0000	4.5800	(1,610.8600)	0.0000	0.1443	(0.5077)	0.0000	1	(0.3633)	01/06/2025
603638.SH	12/04/2024	SDB3262741450	(1,000.00)	2.2692	(2,269.16)	(2,269.16)	0.0000	4.5800	(1,610.8600)	0.0000	0.2887	(1.0154)	0.0000	1	(0.7267)	01/06/2025
603638.SH	12/04/2024	SDB3262741450	(3,000.00)	2.2692	(6,807.49)	(6,807.49)	0.0000	4.5800	(1,610.8600)	0.0000	0.8661	(3.0461)	0.0000	1	(2.1800)	01/06/2025
603638.SH	12/04/2024	SDB3262741450	(3,400.00)	2.2692	(7,715.15)	(7,715.15)	0.0000	4.5800	(1,610.8600)	0.0000	0.9815	(3.4522)	0.0000	1	(2.4707)	01/06/2025
603638.SH	12/04/2024	SDB3262741450	(200.00)	2.2692	(453.83)	(453.83)	0.0000	4.5800	(1,610.8600)	0.0000	0.0577	(0.2031)	0.0000	1	(0.1453)	01/06/2025
603638.SH	12/04/2024	SDB3262741450	(1,200.00)	2.2692	(2,722.99)	(2,722.99)	0.0000	4.5800	(1,610.8600)	0.0000	0.3464	(1.2184)	0.0000	1	(0.8720)	01/06/2025
TOTAL YANTAI EDDIE PRECISION MACHINERY CO., LTD. CMN CLASS A SERIES NORTHBOUND											317.5772	(1,176.4569)	0.0000		(858.8796)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
YANTAI JEREH OILFIELD SERVICES GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND																
002353.ZK	01/03/2025	SDB3260123664	(400.00)	5.0619	(1,946.89)	(2,024.76)	0.0000	4.3300	(1,434.0148)	0.0000	0.7025	(2.4196)	0.0000	3	(1.7171)	01/06/2025
002353.ZK	01/03/2025	SDB3260123664	(200.00)	5.0619	(973.45)	(1,012.38)	0.0000	4.3300	(1,434.0148)	0.0000	0.3513	(1.2098)	0.0000	3	(0.8586)	01/06/2025
002353.ZK	01/03/2025	SDB3260123664	(1,500.00)	5.0619	(7,300.84)	(7,592.86)	0.0000	4.3300	(1,434.0148)	0.0000	2.6344	(9.0736)	0.0000	3	(6.4392)	01/06/2025
002353.ZK	01/03/2025	SDB3260123664	(2,700.00)	5.0619	(13,141.52)	(13,667.15)	0.0000	4.3300	(1,434.0148)	0.0000	4.7419	(16.3324)	0.0000	3	(11.5905)	01/06/2025
002353.ZK	01/03/2025	SDB3260123664	(6,035.00)	5.0619	(29,373.73)	(30,548.60)	0.0000	4.3300	(1,434.0148)	0.0000	10.5990	(36.5060)	0.0000	3	(25.9069)	01/06/2025
002353.ZK	01/03/2025	SDB3260123664	(3,500.00)	5.0619	(17,035.30)	(17,716.67)	0.0000	4.3300	(1,434.0148)	0.0000	6.1469	(21.1716)	0.0000	3	(15.0247)	01/06/2025
002353.ZK	01/03/2025	SDB3260123664	(200.00)	5.0619	(973.45)	(1,012.38)	0.0000	4.3300	(1,434.0148)	0.0000	0.3513	(1.2098)	0.0000	3	(0.8586)	01/06/2025
002353.ZK	01/03/2025	SDB3260123664	(1,200.00)	5.0619	(5,840.67)	(6,074.29)	0.0000	4.3300	(1,434.0148)	0.0000	2.1075	(7.2588)	0.0000	3	(5.1513)	01/06/2025
002353.ZK	01/03/2025	SDB3260123664	(1,900.00)	5.0619	(9,247.74)	(9,617.62)	0.0000	4.3300	(1,434.0148)	0.0000	3.3369	(11.4932)	0.0000	3	(8.1563)	01/06/2025
002353.ZK	01/03/2025	SDB3260123664	(900.00)	5.0619	(4,380.51)	(4,555.72)	0.0000	4.3300	(1,434.0148)	0.0000	1.5806	(5.4441)	0.0000	3	(3.8635)	01/06/2025
002353.ZK	01/03/2025	SDB3260123664	(13,500.00)	5.0619	(65,707.59)	(68,335.73)	0.0000	4.3300	(1,434.0148)	0.0000	23.7095	(81.6620)	0.0000	3	(57.9526)	01/06/2025
002353.ZK	01/03/2025	SDB3260123664	(14,100.00)	5.0619	(68,627.93)	(71,372.87)	0.0000	4.3300	(1,434.0148)	0.0000	24.7632	(85.2915)	0.0000	3	(60.5282)	01/06/2025
002353.ZK	01/03/2025	SDB3260123664	(500.00)	5.0619	(2,433.61)	(2,530.95)	0.0000	4.3300	(1,434.0148)	0.0000	0.8781	(3.0245)	0.0000	3	(2.1464)	01/06/2025
002353.ZK	01/03/2025	SDB3260123664	(100.00)	5.0619	(486.72)	(506.19)	0.0000	4.3300	(1,434.0148)	0.0000	0.1756	(0.6049)	0.0000	3	(0.4293)	01/06/2025
002353.ZK	01/03/2025	SDB3260123664	(400.00)	5.0619	(1,946.89)	(2,024.76)	0.0000	4.3300	(1,434.0148)	0.0000	0.7025	(2.4196)	0.0000	3	(1.7171)	01/06/2025
002353.ZK	01/03/2025	SDB3260123664	(400.00)	5.0619	(1,946.89)	(2,024.76)	0.0000	4.3300	(1,434.0148)	0.0000	0.7025	(2.4196)	0.0000	3	(1.7171)	01/06/2025
002353.ZK	01/03/2025	SDB3260123664	(400.00)	5.0619	(1,946.89)	(2,024.76)	0.0000	4.3300	(1,434.0148)	0.0000	0.7025	(2.4196)	0.0000	3	(1.7171)	01/06/2025
002353.ZK	01/02/2025	SDB3260123664	(400.00)	4.9155	(1,946.89)	(1,966.19)	0.0000	4.3300	(1,434.0148)	0.0000	0.2342	(0.7832)	0.0000	1	(0.5490)	01/06/2025
002353.ZK	01/02/2025	SDB3260123664	(200.00)	4.9155	(973.45)	(983.10)	0.0000	4.3300	(1,434.0148)	0.0000	0.1171	(0.3916)	0.0000	1	(0.2745)	01/06/2025
002353.ZK	01/02/2025	SDB3260123664	(1,500.00)	4.9155	(7,300.84)	(7,373.23)	0.0000	4.3300	(1,434.0148)	0.0000	0.8781	(2.9370)	0.0000	1	(2.0589)	01/06/2025
002353.ZK	01/02/2025	SDB3260123664	(2,700.00)	4.9155	(13,141.52)	(13,271.81)	0.0000	4.3300	(1,434.0148)	0.0000	1.5806	(5.2867)	0.0000	1	(3.7060)	01/06/2025
002353.ZK	01/02/2025	SDB3260123664	(6,035.00)	4.9155	(29,373.73)	(29,664.95)	0.0000	4.3300	(1,434.0148)	0.0000	3.5330	(11.8167)	0.0000	1	(8.2837)	01/06/2025
002353.ZK	01/02/2025	SDB3260123664	(3,500.00)	4.9155	(17,035.30)	(17,204.20)	0.0000	4.3300	(1,434.0148)	0.0000	2.0490	(6.8531)	0.0000	1	(4.8041)	01/06/2025
002353.ZK	01/02/2025	SDB3260123664	(200.00)	4.9155	(973.45)	(983.10)	0.0000	4.3300	(1,434.0148)	0.0000	0.1171	(0.3916)	0.0000	1	(0.2745)	01/06/2025
002353.ZK	01/02/2025	SDB3260123664	(1,200.00)	4.9155	(5,840.67)	(5,898.58)	0.0000	4.3300	(1,434.0148)	0.0000	0.7025	(2.3496)	0.0000	1	(1.6471)	01/06/2025
002353.ZK	01/02/2025	SDB3260123664	(1,900.00)	4.9155	(9,247.74)	(9,339.42)	0.0000	4.3300	(1,434.0148)	0.0000	1.1123	(3.7202)	0.0000	1	(2.6079)	01/06/2025
002353.ZK	01/02/2025	SDB3260123664	(900.00)	4.9155	(4,380.51)	(4,423.94)	0.0000	4.3300	(1,434.0148)	0.0000	0.5269	(1.7622)	0.0000	1	(1.2353)	01/06/2025
002353.ZK	01/02/2025	SDB3260123664	(13,500.00)	4.9155	(65,707.59)	(66,359.05)	0.0000	4.3300	(1,434.0148)	0.0000	7.9032	(26.4333)	0.0000	1	(18.5301)	01/06/2025
002353.ZK	01/02/2025	SDB3260123664	(14,100.00)	4.9155	(68,627.93)	(69,308.34)	0.0000	4.3300	(1,434.0148)	0.0000	8.2544	(27.6081)	0.0000	1	(19.3537)	01/06/2025
002353.ZK	01/02/2025	SDB3260123664	(500.00)	4.9155	(2,433.61)	(2,457.74)	0.0000	4.3300	(1,434.0148)	0.0000	0.2927	(0.9790)	0.0000	1	(0.6863)	01/06/2025
002353.ZK	01/02/2025	SDB3260123664	(100.00)	4.9155	(486.72)	(491.55)	0.0000	4.3300	(1,434.0148)	0.0000	0.0585	(0.1958)	0.0000	1	(0.1373)	01/06/2025
002353.ZK	01/02/2025	SDB3260123664	(400.00)	4.9155	(1,946.89)	(1,966.19)	0.0000	4.3300	(1,434.0148)	0.0000	0.2342	(0.7832)	0.0000	1	(0.5490)	01/06/2025
002353.ZK	01/02/2025	SDB3260123664	(400.00)	4.9155	(1,946.89)	(1,966.19)	0.0000	4.3300	(1,434.0148)	0.0000	0.2342	(0.7832)	0.0000	1	(0.5490)	01/06/2025
002353.ZK	01/02/2025	SDB3260123664	(400.00)	4.9155	(1,946.89)	(1,966.19)	0.0000	4.3300	(1,434.0148)	0.0000	0.2342	(0.7832)	0.0000	1	(0.5490)	01/06/2025
002353.ZK	12/31/2024	SDB3260123664	(400.00)	4.7385	(1,946.89)	(1,895.39)	0.0000	4.3300	(1,434.0148)	0.0000	0.4683	(1.5100)	0.0000	2	(1.0417)	01/06/2025
002353.ZK	12/31/2024	SDB3260123664	(200.00)	4.7385	(973.45)	(947.69)	0.0000	4.3300	(1,434.0148)	0.0000	0.2342	(0.7550)	0.0000	2	(0.5208)	01/06/2025
002353.ZK	12/31/2024	SDB3260123664	(1,500.00)	4.7385	(7,300.84)	(7,107.70)	0.0000	4.3300	(1,434.0148)	0.0000	1.7563	(5.6625)	0.0000	2	(3.9063)	01/06/2025
002353.ZK	12/31/2024	SDB3260123664	(2,700.00)	4.7385	(13,141.52)	(12,793.86)	0.0000	4.3300	(1,434.0148)	0.0000	3.1613	(10.1925)	0.0000	2	(7.0313)	01/06/2025
002353.ZK	12/31/2024	SDB3260123664	(6,035.00)	4.7385	(29,373.73)	(28,596.65)	0.0000	4.3300	(1,434.0148)	0.0000	7.0660	(22.7822)	0.0000	2	(15.7162)	01/06/2025
002353.ZK	12/31/2024	SDB3260123664	(3,500.00)	4.7385	(17,035.30)	(16,584.63)	0.0000	4.3300	(1,434.0148)	0.0000	4.0979	(13.2126)	0.0000	2	(9.1146)	01/06/2025
002353.ZK	12/31/2024	SDB3260123664	(200.00)	4.7385	(973.45)	(947.69)	0.0000	4.3300	(1,434.0148)	0.0000	0.2342	(0.7550)	0.0000	2	(0.5208)	01/06/2025
002353.ZK	12/31/2024	SDB3260123664	(1,200.00)	4.7385	(5,840.67)	(5,686.16)	0.0000	4.3300	(1,434.0148)	0.0000	1.4050	(4.5300)	0.0000	2	(3.1250)	01/06/2025
002353.ZK	12/31/2024	SDB3260123664	(1,900.00)	4.7385	(9,247.74)	(9,003.09)	0.0000	4.3300	(1,434.0148)	0.0000	2.2246	(7.1725)	0.0000	2	(4.9479)	01/06/2025
002353.ZK	12/31/2024	SDB3260123664	(900.00)	4.7385	(4,380.51)	(4,264.62)	0.0000	4.3300	(1,434.0148)	0.0000	1.0538	(3.3975)	0.0000	2	(2.3438)	01/06/2025
002353.ZK	12/31/2024	SDB3260123664	(13,500.00)	4.7385	(65,707.59)	(63,969.30)	0.0000	4.3300	(1,434.0148)	0.0000	15.8063	(50.9627)	0.0000	2	(35.1564)	01/06/2025
002353.ZK	12/31/2024	SDB3260123664	(14,100.00)	4.7385	(68,627.93)	(66,812.38)	0.0000	4.3300	(1,434.0148)	0.0000	16.5088	(53.2277)	0.0000	2	(36.7189)	01/06/2025
002353.ZK	12/31/2024	SDB3260123664	(500.00)	4.7385	(2,433.61)	(2,369.23)	0.0000	4.3300	(1,434.0148)	0.0000	0.5854	(1.8875)	0.0000	2	(1.3021)	01/06/2025
002353.ZK	12/31/2024	SDB3260123664	(100.00)	4.7385	(486.72)	(473.85)	0.0000	4.3300	(1,434.0148)	0.0000	0.1171	(0.3775)	0.0000	2	(0.2604)	01/06/2025
002353.ZK	12/31/2024	SDB3260123664	(400.00)	4.7385	(1,946.89)	(1,895.39)	0.0000	4.3300	(1,434.0148)	0.0000	0.4683	(1.5100)	0.0000	2	(1.0417)	01/06/2025
002353.ZK	12/31/2024	SDB3260123664	(400.00)	4.7385	(1,946.89)	(1,895.39)	0.0000	4.3300	(1,434.0148)	0.0000	0.4683	(1.5100)	0.0000	2	(1.0417)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
YANTAI JEREH OILFIELD SERVICES GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002353.ZK	12/31/2024	SDB3260123664	(400.00)	4.7385	(1,946.89)	(1,895.39)	0.0000	4.3300	(1,434.0148)	0.0000	0.4683	(1.5100)	0.0000	2	(1.0417)	01/06/2025
002353.ZK	12/30/2024	SDB3260123664	(400.00)	4.5460	(1,946.89)	(1,818.39)	0.0000	4.3300	(1,434.0148)	0.0000	0.2342	(0.7243)	0.0000	1	(0.4902)	01/06/2025
002353.ZK	12/30/2024	SDB3260123664	(200.00)	4.5460	(973.45)	(909.20)	0.0000	4.3300	(1,434.0148)	0.0000	0.1171	(0.3622)	0.0000	1	(0.2451)	01/06/2025
002353.ZK	12/30/2024	SDB3260123664	(1,500.00)	4.5460	(7,300.84)	(6,818.97)	0.0000	4.3300	(1,434.0148)	0.0000	0.8781	(2.7163)	0.0000	1	(1.8381)	01/06/2025
002353.ZK	12/30/2024	SDB3260123664	(2,700.00)	4.5460	(13,141.52)	(12,274.15)	0.0000	4.3300	(1,434.0148)	0.0000	1.5806	(4.8893)	0.0000	1	(3.3086)	01/06/2025
002353.ZK	12/30/2024	SDB3260123664	(6,035.00)	4.5460	(29,373.73)	(27,435.01)	0.0000	4.3300	(1,434.0148)	0.0000	3.5330	(10.9284)	0.0000	1	(7.3954)	01/06/2025
002353.ZK	12/30/2024	SDB3260123664	(3,500.00)	4.5460	(17,035.30)	(15,910.94)	0.0000	4.3300	(1,434.0148)	0.0000	2.0490	(6.3379)	0.0000	1	(4.2890)	01/06/2025
002353.ZK	12/30/2024	SDB3260123664	(200.00)	4.5460	(973.45)	(909.20)	0.0000	4.3300	(1,434.0148)	0.0000	0.1171	(0.3622)	0.0000	1	(0.2451)	01/06/2025
002353.ZK	12/30/2024	SDB3260123664	(1,200.00)	4.5460	(5,840.67)	(5,455.18)	0.0000	4.3300	(1,434.0148)	0.0000	0.7025	(2.1730)	0.0000	1	(1.4705)	01/06/2025
002353.ZK	12/30/2024	SDB3260123664	(1,900.00)	4.5460	(9,247.74)	(8,637.37)	0.0000	4.3300	(1,434.0148)	0.0000	1.1123	(3.4406)	0.0000	1	(2.3283)	01/06/2025
002353.ZK	12/30/2024	SDB3260123664	(900.00)	4.5460	(4,380.51)	(4,091.38)	0.0000	4.3300	(1,434.0148)	0.0000	0.5269	(1.6298)	0.0000	1	(1.1029)	01/06/2025
002353.ZK	12/30/2024	SDB3260123664	(13,500.00)	4.5460	(65,707.59)	(61,370.77)	0.0000	4.3300	(1,434.0148)	0.0000	7.9032	(24.4463)	0.0000	1	(16.5431)	01/06/2025
002353.ZK	12/30/2024	SDB3260123664	(14,100.00)	4.5460	(68,627.93)	(64,098.36)	0.0000	4.3300	(1,434.0148)	0.0000	8.2544	(25.5328)	0.0000	1	(17.2784)	01/06/2025
002353.ZK	12/30/2024	SDB3260123664	(500.00)	4.5460	(2,433.61)	(2,272.99)	0.0000	4.3300	(1,434.0148)	0.0000	0.2927	(0.9054)	0.0000	1	(0.6127)	01/06/2025
002353.ZK	12/30/2024	SDB3260123664	(100.00)	4.5460	(486.72)	(454.60)	0.0000	4.3300	(1,434.0148)	0.0000	0.0585	(0.1811)	0.0000	1	(0.1225)	01/06/2025
002353.ZK	12/30/2024	SDB3260123664	(400.00)	4.5460	(1,946.89)	(1,818.39)	0.0000	4.3300	(1,434.0148)	0.0000	0.2342	(0.7243)	0.0000	1	(0.4902)	01/06/2025
002353.ZK	12/30/2024	SDB3260123664	(400.00)	4.5460	(1,946.89)	(1,818.39)	0.0000	4.3300	(1,434.0148)	0.0000	0.2342	(0.7243)	0.0000	1	(0.4902)	01/06/2025
002353.ZK	12/30/2024	SDB3260123664	(400.00)	4.5460	(1,946.89)	(1,818.39)	0.0000	4.3300	(1,434.0148)	0.0000	0.2342	(0.7243)	0.0000	1	(0.4902)	01/06/2025
002353.ZK	12/27/2024	SDB3260123664	(400.00)	4.5265	(1,946.89)	(1,810.62)	0.0000	4.3300	(1,434.0148)	0.0000	0.7025	(2.1637)	0.0000	3	(1.4612)	01/06/2025
002353.ZK	12/27/2024	SDB3260123664	(200.00)	4.5265	(973.45)	(905.31)	0.0000	4.3300	(1,434.0148)	0.0000	0.3513	(1.0819)	0.0000	3	(0.7306)	01/06/2025
002353.ZK	12/27/2024	SDB3260123664	(1,500.00)	4.5265	(7,300.84)	(6,789.82)	0.0000	4.3300	(1,434.0148)	0.0000	2.6344	(8.1139)	0.0000	3	(5.4795)	01/06/2025
002353.ZK	12/27/2024	SDB3260123664	(2,700.00)	4.5265	(13,141.52)	(12,221.67)	0.0000	4.3300	(1,434.0148)	0.0000	4.7419	(14.6051)	0.0000	3	(9.8632)	01/06/2025
002353.ZK	12/27/2024	SDB3260123664	(6,035.00)	4.5265	(29,373.73)	(27,317.71)	0.0000	4.3300	(1,434.0148)	0.0000	10.5990	(32.6450)	0.0000	3	(22.0460)	01/06/2025
002353.ZK	12/27/2024	SDB3260123664	(3,500.00)	4.5265	(17,035.30)	(15,842.91)	0.0000	4.3300	(1,434.0148)	0.0000	6.1469	(18.9325)	0.0000	3	(12.7856)	01/06/2025
002353.ZK	12/27/2024	SDB3260123664	(200.00)	4.5265	(973.45)	(905.31)	0.0000	4.3300	(1,434.0148)	0.0000	0.3513	(1.0819)	0.0000	3	(0.7306)	01/06/2025
002353.ZK	12/27/2024	SDB3260123664	(1,200.00)	4.5265	(5,840.67)	(5,431.86)	0.0000	4.3300	(1,434.0148)	0.0000	2.1075	(6.4911)	0.0000	3	(4.3836)	01/06/2025
002353.ZK	12/27/2024	SDB3260123664	(1,900.00)	4.5265	(9,247.74)	(8,600.44)	0.0000	4.3300	(1,434.0148)	0.0000	3.3369	(10.2776)	0.0000	3	(6.9407)	01/06/2025
002353.ZK	12/27/2024	SDB3260123664	(900.00)	4.5265	(4,380.51)	(4,073.89)	0.0000	4.3300	(1,434.0148)	0.0000	1.5806	(4.8684)	0.0000	3	(3.2877)	01/06/2025
002353.ZK	12/27/2024	SDB3260123664	(13,500.00)	4.5265	(65,707.59)	(61,108.37)	0.0000	4.3300	(1,434.0148)	0.0000	23.7095	(73.0253)	0.0000	3	(49.3158)	01/06/2025
002353.ZK	12/27/2024	SDB3260123664	(14,100.00)	4.5265	(68,627.93)	(63,824.30)	0.0000	4.3300	(1,434.0148)	0.0000	24.7632	(76.2708)	0.0000	3	(51.5076)	01/06/2025
002353.ZK	12/27/2024	SDB3260123664	(500.00)	4.5265	(2,433.61)	(2,263.27)	0.0000	4.3300	(1,434.0148)	0.0000	0.8781	(2.7046)	0.0000	3	(1.8265)	01/06/2025
002353.ZK	12/27/2024	SDB3260123664	(100.00)	4.5265	(486.72)	(452.65)	0.0000	4.3300	(1,434.0148)	0.0000	0.1756	(0.5409)	0.0000	3	(0.3653)	01/06/2025
002353.ZK	12/27/2024	SDB3260123664	(400.00)	4.5265	(1,946.89)	(1,810.62)	0.0000	4.3300	(1,434.0148)	0.0000	0.7025	(2.1637)	0.0000	3	(1.4612)	01/06/2025
002353.ZK	12/27/2024	SDB3260123664	(400.00)	4.5265	(1,946.89)	(1,810.62)	0.0000	4.3300	(1,434.0148)	0.0000	0.7025	(2.1637)	0.0000	3	(1.4612)	01/06/2025
002353.ZK	12/27/2024	SDB3260123664	(400.00)	4.5265	(1,946.89)	(1,810.62)	0.0000	4.3300	(1,434.0148)	0.0000	0.7025	(2.1637)	0.0000	3	(1.4612)	01/06/2025
002353.ZK	12/26/2024	SDB3260123664	(400.00)	4.5748	(1,946.89)	(1,829.92)	0.0000	4.3300	(1,434.0148)	0.0000	0.2342	(0.7289)	0.0000	1	(0.4948)	01/06/2025
002353.ZK	12/26/2024	SDB3260123664	(200.00)	4.5748	(973.45)	(914.96)	0.0000	4.3300	(1,434.0148)	0.0000	0.1171	(0.3645)	0.0000	1	(0.2474)	01/06/2025
002353.ZK	12/26/2024	SDB3260123664	(1,500.00)	4.5748	(7,300.84)	(6,862.18)	0.0000	4.3300	(1,434.0148)	0.0000	0.8781	(2.7335)	0.0000	1	(1.8553)	01/06/2025
002353.ZK	12/26/2024	SDB3260123664	(2,700.00)	4.5748	(13,141.52)	(12,351.93)	0.0000	4.3300	(1,434.0148)	0.0000	1.5806	(4.9202)	0.0000	1	(3.3396)	01/06/2025
002353.ZK	12/26/2024	SDB3260123664	(6,035.00)	4.5748	(29,373.73)	(27,608.85)	0.0000	4.3300	(1,434.0148)	0.0000	3.5330	(10.9976)	0.0000	1	(7.4646)	01/06/2025
002353.ZK	12/26/2024	SDB3260123664	(3,500.00)	4.5748	(17,035.30)	(16,011.76)	0.0000	4.3300	(1,434.0148)	0.0000	2.0490	(6.3781)	0.0000	1	(4.3291)	01/06/2025
002353.ZK	12/26/2024	SDB3260123664	(200.00)	4.5748	(973.45)	(914.96)	0.0000	4.3300	(1,434.0148)	0.0000	0.1171	(0.3645)	0.0000	1	(0.2474)	01/06/2025
002353.ZK	12/26/2024	SDB3260123664	(1,200.00)	4.5748	(5,840.67)	(5,489.75)	0.0000	4.3300	(1,434.0148)	0.0000	0.7025	(2.1868)	0.0000	1	(1.4843)	01/06/2025
002353.ZK	12/26/2024	SDB3260123664	(1,900.00)	4.5748	(9,247.74)	(8,692.10)	0.0000	4.3300	(1,434.0148)	0.0000	1.1123	(3.4624)	0.0000	1	(2.3501)	01/06/2025
002353.ZK	12/26/2024	SDB3260123664	(900.00)	4.5748	(4,380.51)	(4,117.31)	0.0000	4.3300	(1,434.0148)	0.0000	0.5269	(1.6401)	0.0000	1	(1.1132)	01/06/2025
002353.ZK	12/26/2024	SDB3260123664	(13,500.00)	4.5748	(65,707.59)	(61,759.64)	0.0000	4.3300	(1,434.0148)	0.0000	7.9032	(24.6012)	0.0000	1	(16.6980)	01/06/2025
002353.ZK	12/26/2024	SDB3260123664	(14,100.00)	4.5748	(68,627.93)	(64,504.51)	0.0000	4.3300	(1,434.0148)	0.0000	8.2544	(25.6946)	0.0000	1	(17.4401)	01/06/2025
002353.ZK	12/26/2024	SDB3260123664	(500.00)	4.5748	(2,433.61)	(2,287.39)	0.0000	4.3300	(1,434.0148)	0.0000	0.2927	(0.9112)	0.0000	1	(0.6184)	01/06/2025
002353.ZK	12/26/2024	SDB3260123664	(100.00)	4.5748	(486.72)	(457.48)	0.0000	4.3300	(1,434.0148)	0.0000	0.0585	(0.1822)	0.0000	1	(0.1237)	01/06/2025
002353.ZK	12/26/2024	SDB3260123664	(400.00)	4.5748	(1,946.89)	(1,829.92)	0.0000	4.3300	(1,434.0148)	0.0000	0.2342	(0.7289)	0.0000	1	(0.4948)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
YANTAI JEREH OILFIELD SERVICES GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002353.ZK	12/26/2024	SDB3260123664	(400.00)	4.5748	(1,946.89)	(1,829.92)	0.0000	4.3300	(1,434.0148)	0.0000	0.2342	(0.7289)	0.0000	1	(0.4948)	01/06/2025
002353.ZK	12/26/2024	SDB3260123664	(400.00)	4.5748	(1,946.89)	(1,829.92)	0.0000	4.3300	(1,434.0148)	0.0000	0.2342	(0.7289)	0.0000	1	(0.4948)	01/06/2025
002353.ZK	12/24/2024	SDB3260123664	(400.00)	4.5748	(1,946.89)	(1,829.92)	0.0000	4.3300	(1,434.0148)	0.0000	0.4683	(1.4578)	0.0000	2	(0.9895)	01/06/2025
002353.ZK	12/24/2024	SDB3260123664	(200.00)	4.5748	(973.45)	(914.96)	0.0000	4.3300	(1,434.0148)	0.0000	0.2342	(0.7289)	0.0000	2	(0.4948)	01/06/2025
002353.ZK	12/24/2024	SDB3260123664	(1,500.00)	4.5748	(7,300.84)	(6,862.18)	0.0000	4.3300	(1,434.0148)	0.0000	1.7563	(5.4669)	0.0000	2	(3.7107)	01/06/2025
002353.ZK	12/24/2024	SDB3260123664	(2,700.00)	4.5748	(13,141.52)	(12,351.93)	0.0000	4.3300	(1,434.0148)	0.0000	3.1613	(9.8405)	0.0000	2	(6.6792)	01/06/2025
002353.ZK	12/24/2024	SDB3260123664	(6,035.00)	4.5748	(29,373.73)	(27,608.85)	0.0000	4.3300	(1,434.0148)	0.0000	7.0660	(21.9953)	0.0000	2	(14.9293)	01/06/2025
002353.ZK	12/24/2024	SDB3260123664	(3,500.00)	4.5748	(17,035.30)	(16,011.76)	0.0000	4.3300	(1,434.0148)	0.0000	4.0979	(12.7562)	0.0000	2	(8.6582)	01/06/2025
002353.ZK	12/24/2024	SDB3260123664	(200.00)	4.5748	(973.45)	(914.96)	0.0000	4.3300	(1,434.0148)	0.0000	0.2342	(0.7289)	0.0000	2	(0.4948)	01/06/2025
002353.ZK	12/24/2024	SDB3260123664	(1,200.00)	4.5748	(5,840.67)	(5,489.75)	0.0000	4.3300	(1,434.0148)	0.0000	1.4050	(4.3735)	0.0000	2	(2.9685)	01/06/2025
002353.ZK	12/24/2024	SDB3260123664	(1,900.00)	4.5748	(9,247.74)	(8,692.10)	0.0000	4.3300	(1,434.0148)	0.0000	2.2246	(6.9248)	0.0000	2	(4.7002)	01/06/2025
002353.ZK	12/24/2024	SDB3260123664	(900.00)	4.5748	(4,380.51)	(4,117.31)	0.0000	4.3300	(1,434.0148)	0.0000	1.0538	(3.2802)	0.0000	2	(2.2264)	01/06/2025
002353.ZK	12/24/2024	SDB3260123664	(13,500.00)	4.5748	(65,707.59)	(61,759.64)	0.0000	4.3300	(1,434.0148)	0.0000	15.8063	(49.2024)	0.0000	2	(33.3960)	01/06/2025
002353.ZK	12/24/2024	SDB3260123664	(14,100.00)	4.5748	(68,627.93)	(64,504.51)	0.0000	4.3300	(1,434.0148)	0.0000	16.5088	(51.3891)	0.0000	2	(34.8803)	01/06/2025
002353.ZK	12/24/2024	SDB3260123664	(500.00)	4.5748	(2,433.61)	(2,287.39)	0.0000	4.3300	(1,434.0148)	0.0000	0.5854	(1.8223)	0.0000	2	(1.2369)	01/06/2025
002353.ZK	12/24/2024	SDB3260123664	(100.00)	4.5748	(486.72)	(457.48)	0.0000	4.3300	(1,434.0148)	0.0000	0.1171	(0.3645)	0.0000	2	(0.2474)	01/06/2025
002353.ZK	12/24/2024	SDB3260123664	(400.00)	4.5748	(1,946.89)	(1,829.92)	0.0000	4.3300	(1,434.0148)	0.0000	0.4683	(1.4578)	0.0000	2	(0.9895)	01/06/2025
002353.ZK	12/24/2024	SDB3260123664	(400.00)	4.5748	(1,946.89)	(1,829.92)	0.0000	4.3300	(1,434.0148)	0.0000	0.4683	(1.4578)	0.0000	2	(0.9895)	01/06/2025
002353.ZK	12/24/2024	SDB3260123664	(400.00)	4.5748	(1,946.89)	(1,829.92)	0.0000	4.3300	(1,434.0148)	0.0000	0.4683	(1.4578)	0.0000	2	(0.9895)	01/06/2025
002353.ZK	12/23/2024	SDB3260123664	(400.00)	4.6609	(1,946.89)	(1,864.37)	0.0000	4.3300	(1,434.0148)	0.0000	0.2342	(0.7426)	0.0000	1	(0.5085)	01/06/2025
002353.ZK	12/23/2024	SDB3260123664	(200.00)	4.6609	(973.45)	(932.18)	0.0000	4.3300	(1,434.0148)	0.0000	0.1171	(0.3713)	0.0000	1	(0.2542)	01/06/2025
002353.ZK	12/23/2024	SDB3260123664	(1,500.00)	4.6609	(7,300.84)	(6,991.39)	0.0000	4.3300	(1,434.0148)	0.0000	0.8781	(2.7849)	0.0000	1	(1.9068)	01/06/2025
002353.ZK	12/23/2024	SDB3260123664	(2,700.00)	4.6609	(13,141.52)	(12,584.49)	0.0000	4.3300	(1,434.0148)	0.0000	1.5806	(5.0129)	0.0000	1	(3.4322)	01/06/2025
002353.ZK	12/23/2024	SDB3260123664	(6,035.00)	4.6609	(29,373.73)	(28,128.68)	0.0000	4.3300	(1,434.0148)	0.0000	3.5330	(11.2047)	0.0000	1	(7.6717)	01/06/2025
002353.ZK	12/23/2024	SDB3260123664	(3,500.00)	4.6609	(17,035.30)	(16,313.23)	0.0000	4.3300	(1,434.0148)	0.0000	2.0490	(6.4982)	0.0000	1	(4.4492)	01/06/2025
002353.ZK	12/23/2024	SDB3260123664	(200.00)	4.6609	(973.45)	(932.18)	0.0000	4.3300	(1,434.0148)	0.0000	0.1171	(0.3713)	0.0000	1	(0.2542)	01/06/2025
002353.ZK	12/23/2024	SDB3260123664	(1,200.00)	4.6609	(5,840.67)	(5,593.11)	0.0000	4.3300	(1,434.0148)	0.0000	0.7025	(2.2279)	0.0000	1	(1.5254)	01/06/2025
002353.ZK	12/23/2024	SDB3260123664	(1,900.00)	4.6609	(9,247.74)	(8,855.76)	0.0000	4.3300	(1,434.0148)	0.0000	1.1123	(3.5276)	0.0000	1	(2.4153)	01/06/2025
002353.ZK	12/23/2024	SDB3260123664	(900.00)	4.6609	(4,380.51)	(4,194.83)	0.0000	4.3300	(1,434.0148)	0.0000	0.5269	(1.6710)	0.0000	1	(1.1441)	01/06/2025
002353.ZK	12/23/2024	SDB3260123664	(13,500.00)	4.6609	(65,707.59)	(62,922.47)	0.0000	4.3300	(1,434.0148)	0.0000	7.9032	(25.0644)	0.0000	1	(17.1612)	01/06/2025
002353.ZK	12/23/2024	SDB3260123664	(14,100.00)	4.6609	(68,627.93)	(65,719.03)	0.0000	4.3300	(1,434.0148)	0.0000	8.2544	(26.1783)	0.0000	1	(17.9239)	01/06/2025
002353.ZK	12/23/2024	SDB3260123664	(500.00)	4.6609	(2,433.61)	(2,330.46)	0.0000	4.3300	(1,434.0148)	0.0000	0.2927	(0.9283)	0.0000	1	(0.6356)	01/06/2025
002353.ZK	12/23/2024	SDB3260123664	(100.00)	4.6609	(486.72)	(466.09)	0.0000	4.3300	(1,434.0148)	0.0000	0.0585	(0.1857)	0.0000	1	(0.1271)	01/06/2025
002353.ZK	12/23/2024	SDB3260123664	(400.00)	4.6609	(1,946.89)	(1,864.37)	0.0000	4.3300	(1,434.0148)	0.0000	0.2342	(0.7426)	0.0000	1	(0.5085)	01/06/2025
002353.ZK	12/23/2024	SDB3260123664	(400.00)	4.6609	(1,946.89)	(1,864.37)	0.0000	4.3300	(1,434.0148)	0.0000	0.2342	(0.7426)	0.0000	1	(0.5085)	01/06/2025
002353.ZK	12/23/2024	SDB3260123664	(400.00)	4.6609	(1,946.89)	(1,864.37)	0.0000	4.3300	(1,434.0148)	0.0000	0.2342	(0.7426)	0.0000	1	(0.5085)	01/06/2025
002353.ZK	12/20/2024	SDB3260123664	(400.00)	4.6298	(1,946.89)	(1,851.93)	0.0000	4.3300	(1,434.0148)	0.0000	0.7025	(2.2131)	0.0000	3	(1.5106)	01/06/2025
002353.ZK	12/20/2024	SDB3260123664	(200.00)	4.6298	(973.45)	(925.97)	0.0000	4.3300	(1,434.0148)	0.0000	0.3513	(1.1065)	0.0000	3	(0.7553)	01/06/2025
002353.ZK	12/20/2024	SDB3260123664	(1,500.00)	4.6298	(7,300.84)	(6,944.74)	0.0000	4.3300	(1,434.0148)	0.0000	2.6344	(8.2990)	0.0000	3	(5.6647)	01/06/2025
002353.ZK	12/20/2024	SDB3260123664	(2,700.00)	4.6298	(13,141.52)	(12,500.53)	0.0000	4.3300	(1,434.0148)	0.0000	4.7419	(14.9383)	0.0000	3	(10.1964)	01/06/2025
002353.ZK	12/20/2024	SDB3260123664	(6,035.00)	4.6298	(29,373.73)	(27,941.00)	0.0000	4.3300	(1,434.0148)	0.0000	10.5990	(33.3898)	0.0000	3	(22.7908)	01/06/2025
002353.ZK	12/20/2024	SDB3260123664	(3,500.00)	4.6298	(17,035.30)	(16,204.39)	0.0000	4.3300	(1,434.0148)	0.0000	6.1469	(19.3644)	0.0000	3	(13.2175)	01/06/2025
002353.ZK	12/20/2024	SDB3260123664	(200.00)	4.6298	(973.45)	(925.97)	0.0000	4.3300	(1,434.0148)	0.0000	0.3513	(1.1065)	0.0000	3	(0.7553)	01/06/2025
002353.ZK	12/20/2024	SDB3260123664	(1,200.00)	4.6298	(5,840.67)	(5,555.79)	0.0000	4.3300	(1,434.0148)	0.0000	2.1075	(6.6392)	0.0000	3	(4.5317)	01/06/2025
002353.ZK	12/20/2024	SDB3260123664	(1,900.00)	4.6298	(9,247.74)	(8,796.67)	0.0000	4.3300	(1,434.0148)	0.0000	3.3369	(10.5121)	0.0000	3	(7.1752)	01/06/2025
002353.ZK	12/20/2024	SDB3260123664	(900.00)	4.6298	(4,380.51)	(4,166.84)	0.0000	4.3300	(1,434.0148)	0.0000	1.5806	(4.9794)	0.0000	3	(3.3988)	01/06/2025
002353.ZK	12/20/2024	SDB3260123664	(13,500.00)	4.6298	(65,707.59)	(62,502.65)	0.0000	4.3300	(1,434.0148)	0.0000	23.7095	(74.6914)	0.0000	3	(50.9819)	01/06/2025
002353.ZK	12/20/2024	SDB3260123664	(14,100.00)	4.6298	(68,627.93)	(65,280.55)	0.0000	4.3300	(1,434.0148)	0.0000	24.7632	(78.0111)	0.0000	3	(53.2478)	01/06/2025
002353.ZK	12/20/2024	SDB3260123664	(500.00)	4.6298	(2,433.61)	(2,314.91)	0.0000	4.3300	(1,434.0148)	0.0000	0.8781	(2.7663)	0.0000	3	(1.8882)	01/06/2025
002353.ZK	12/20/2024	SDB3260123664	(100.00)	4.6298	(486.72)	(462.98)	0.0000	4.3300	(1,434.0148)	0.0000	0.1756	(0.5533)	0.0000	3	(0.3776)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
YANTAI JEREH OILFIELD SERVICES GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002353.ZK	12/20/2024	SDB3260123664	(400.00)	4.6298	(1,946.89)	(1,851.93)	0.0000	4.3300	(1,434.0148)	0.0000	0.7025	(2.2131)	0.0000	3	(1.5106)	01/06/2025
002353.ZK	12/20/2024	SDB3260123664	(400.00)	4.6298	(1,946.89)	(1,851.93)	0.0000	4.3300	(1,434.0148)	0.0000	0.7025	(2.2131)	0.0000	3	(1.5106)	01/06/2025
002353.ZK	12/20/2024	SDB3260123664	(400.00)	4.6298	(1,946.89)	(1,851.93)	0.0000	4.3300	(1,434.0148)	0.0000	0.7025	(2.2131)	0.0000	3	(1.5106)	01/06/2025
002353.ZK	12/19/2024	SDB3260123664	(400.00)	4.6629	(1,946.89)	(1,865.15)	0.0000	4.5800	(1,434.0148)	0.0000	0.2477	(0.7430)	0.0000	1	(0.4953)	01/06/2025
002353.ZK	12/19/2024	SDB3260123664	(200.00)	4.6629	(973.45)	(932.58)	0.0000	4.5800	(1,434.0148)	0.0000	0.1238	(0.3715)	0.0000	1	(0.2476)	01/06/2025
002353.ZK	12/19/2024	SDB3260123664	(1,500.00)	4.6629	(7,300.84)	(6,994.31)	0.0000	4.5800	(1,434.0148)	0.0000	0.9288	(2.7861)	0.0000	1	(1.8573)	01/06/2025
002353.ZK	12/19/2024	SDB3260123664	(2,700.00)	4.6629	(13,141.52)	(12,589.76)	0.0000	4.5800	(1,434.0148)	0.0000	1.6719	(5.0150)	0.0000	1	(3.3431)	01/06/2025
002353.ZK	12/19/2024	SDB3260123664	(6,035.00)	4.6629	(29,373.73)	(28,140.45)	0.0000	4.5800	(1,434.0148)	0.0000	3.7370	(11.2094)	0.0000	1	(7.4724)	01/06/2025
002353.ZK	12/19/2024	SDB3260123664	(3,500.00)	4.6629	(17,035.30)	(16,320.06)	0.0000	4.5800	(1,434.0148)	0.0000	2.1673	(6.5009)	0.0000	1	(4.3336)	01/06/2025
002353.ZK	12/19/2024	SDB3260123664	(200.00)	4.6629	(973.45)	(932.58)	0.0000	4.5800	(1,434.0148)	0.0000	0.1238	(0.3715)	0.0000	1	(0.2476)	01/06/2025
002353.ZK	12/19/2024	SDB3260123664	(1,200.00)	4.6629	(5,840.67)	(5,595.45)	0.0000	4.5800	(1,434.0148)	0.0000	0.7431	(2.2289)	0.0000	1	(1.4858)	01/06/2025
002353.ZK	12/19/2024	SDB3260123664	(1,900.00)	4.6629	(9,247.74)	(8,859.46)	0.0000	4.5800	(1,434.0148)	0.0000	1.1765	(3.5291)	0.0000	1	(2.3525)	01/06/2025
002353.ZK	12/19/2024	SDB3260123664	(900.00)	4.6629	(4,380.51)	(4,196.59)	0.0000	4.5800	(1,434.0148)	0.0000	0.5573	(1.6717)	0.0000	1	(1.1144)	01/06/2025
002353.ZK	12/19/2024	SDB3260123664	(13,500.00)	4.6629	(65,707.59)	(62,948.81)	0.0000	4.5800	(1,434.0148)	0.0000	8.3595	(25.0749)	0.0000	1	(16.7154)	01/06/2025
002353.ZK	12/19/2024	SDB3260123664	(14,100.00)	4.6629	(68,627.93)	(65,746.54)	0.0000	4.5800	(1,434.0148)	0.0000	8.7310	(26.1893)	0.0000	1	(17.4583)	01/06/2025
002353.ZK	12/19/2024	SDB3260123664	(500.00)	4.6629	(2,433.61)	(2,331.44)	0.0000	4.5800	(1,434.0148)	0.0000	0.3096	(0.9287)	0.0000	1	(0.6191)	01/06/2025
002353.ZK	12/19/2024	SDB3260123664	(100.00)	4.6629	(486.72)	(466.29)	0.0000	4.5800	(1,434.0148)	0.0000	0.0619	(0.1857)	0.0000	1	(0.1238)	01/06/2025
002353.ZK	12/19/2024	SDB3260123664	(400.00)	4.6629	(1,946.89)	(1,865.15)	0.0000	4.5800	(1,434.0148)	0.0000	0.2477	(0.7430)	0.0000	1	(0.4953)	01/06/2025
002353.ZK	12/19/2024	SDB3260123664	(400.00)	4.6629	(1,946.89)	(1,865.15)	0.0000	4.5800	(1,434.0148)	0.0000	0.2477	(0.7430)	0.0000	1	(0.4953)	01/06/2025
002353.ZK	12/19/2024	SDB3260123664	(400.00)	4.6629	(1,946.89)	(1,865.15)	0.0000	4.5800	(1,434.0148)	0.0000	0.2477	(0.7430)	0.0000	1	(0.4953)	01/06/2025
002353.ZK	12/18/2024	SDB3260123664	(400.00)	4.7732	(1,946.89)	(1,909.27)	0.0000	4.5800	(1,434.0148)	0.0000	0.2477	(0.7605)	0.0000	1	(0.5128)	01/06/2025
002353.ZK	12/18/2024	SDB3260123664	(200.00)	4.7732	(973.45)	(954.63)	0.0000	4.5800	(1,434.0148)	0.0000	0.1238	(0.3803)	0.0000	1	(0.2564)	01/06/2025
002353.ZK	12/18/2024	SDB3260123664	(1,500.00)	4.7732	(7,300.84)	(7,159.76)	0.0000	4.5800	(1,434.0148)	0.0000	0.9288	(2.8520)	0.0000	1	(1.9232)	01/06/2025
002353.ZK	12/18/2024	SDB3260123664	(2,700.00)	4.7732	(13,141.52)	(12,887.57)	0.0000	4.5800	(1,434.0148)	0.0000	1.6719	(5.1336)	0.0000	1	(3.4617)	01/06/2025
002353.ZK	12/18/2024	SDB3260123664	(6,035.00)	4.7732	(29,373.73)	(28,806.11)	0.0000	4.5800	(1,434.0148)	0.0000	3.7370	(11.4746)	0.0000	1	(7.7376)	01/06/2025
002353.ZK	12/18/2024	SDB3260123664	(3,500.00)	4.7732	(17,035.30)	(16,706.11)	0.0000	4.5800	(1,434.0148)	0.0000	2.1673	(6.6547)	0.0000	1	(4.4874)	01/06/2025
002353.ZK	12/18/2024	SDB3260123664	(200.00)	4.7732	(973.45)	(954.63)	0.0000	4.5800	(1,434.0148)	0.0000	0.1238	(0.3803)	0.0000	1	(0.2564)	01/06/2025
002353.ZK	12/18/2024	SDB3260123664	(1,200.00)	4.7732	(5,840.67)	(5,727.81)	0.0000	4.5800	(1,434.0148)	0.0000	0.7431	(2.2816)	0.0000	1	(1.5385)	01/06/2025
002353.ZK	12/18/2024	SDB3260123664	(1,900.00)	4.7732	(9,247.74)	(9,069.03)	0.0000	4.5800	(1,434.0148)	0.0000	1.1765	(3.6125)	0.0000	1	(2.4360)	01/06/2025
002353.ZK	12/18/2024	SDB3260123664	(900.00)	4.7732	(4,380.51)	(4,295.86)	0.0000	4.5800	(1,434.0148)	0.0000	0.5573	(1.7112)	0.0000	1	(1.1539)	01/06/2025
002353.ZK	12/18/2024	SDB3260123664	(13,500.00)	4.7732	(65,707.59)	(64,437.86)	0.0000	4.5800	(1,434.0148)	0.0000	8.3595	(25.6680)	0.0000	1	(17.3085)	01/06/2025
002353.ZK	12/18/2024	SDB3260123664	(14,100.00)	4.7732	(68,627.93)	(67,301.77)	0.0000	4.5800	(1,434.0148)	0.0000	8.7310	(26.8088)	0.0000	1	(18.0778)	01/06/2025
002353.ZK	12/18/2024	SDB3260123664	(500.00)	4.7732	(2,433.61)	(2,386.59)	0.0000	4.5800	(1,434.0148)	0.0000	0.3096	(0.9507)	0.0000	1	(0.6411)	01/06/2025
002353.ZK	12/18/2024	SDB3260123664	(100.00)	4.7732	(486.72)	(477.32)	0.0000	4.5800	(1,434.0148)	0.0000	0.0619	(0.1901)	0.0000	1	(0.1282)	01/06/2025
002353.ZK	12/18/2024	SDB3260123664	(400.00)	4.7732	(1,946.89)	(1,909.27)	0.0000	4.5800	(1,434.0148)	0.0000	0.2477	(0.7605)	0.0000	1	(0.5128)	01/06/2025
002353.ZK	12/18/2024	SDB3260123664	(400.00)	4.7732	(1,946.89)	(1,909.27)	0.0000	4.5800	(1,434.0148)	0.0000	0.2477	(0.7605)	0.0000	1	(0.5128)	01/06/2025
002353.ZK	12/18/2024	SDB3260123664	(400.00)	4.7732	(1,946.89)	(1,909.27)	0.0000	4.5800	(1,434.0148)	0.0000	0.2477	(0.7605)	0.0000	1	(0.5128)	01/06/2025
002353.ZK	12/17/2024	SDB3260123664	(400.00)	4.8347	(1,946.89)	(1,933.90)	0.0000	4.5800	(1,434.0148)	0.0000	0.2477	(0.7703)	0.0000	1	(0.5227)	01/06/2025
002353.ZK	12/17/2024	SDB3260123664	(200.00)	4.8347	(973.45)	(966.95)	0.0000	4.5800	(1,434.0148)	0.0000	0.1238	(0.3852)	0.0000	1	(0.2613)	01/06/2025
002353.ZK	12/17/2024	SDB3260123664	(1,500.00)	4.8347	(7,300.84)	(7,252.12)	0.0000	4.5800	(1,434.0148)	0.0000	0.9288	(2.8888)	0.0000	1	(1.9600)	01/06/2025
002353.ZK	12/17/2024	SDB3260123664	(2,700.00)	4.8347	(13,141.52)	(13,053.82)	0.0000	4.5800	(1,434.0148)	0.0000	1.6719	(5.1998)	0.0000	1	(3.5279)	01/06/2025
002353.ZK	12/17/2024	SDB3260123664	(6,035.00)	4.8347	(29,373.73)	(29,177.70)	0.0000	4.5800	(1,434.0148)	0.0000	3.7370	(11.6226)	0.0000	1	(7.8856)	01/06/2025
002353.ZK	12/17/2024	SDB3260123664	(3,500.00)	4.8347	(17,035.30)	(16,921.61)	0.0000	4.5800	(1,434.0148)	0.0000	2.1673	(6.7405)	0.0000	1	(4.5732)	01/06/2025
002353.ZK	12/17/2024	SDB3260123664	(200.00)	4.8347	(973.45)	(966.95)	0.0000	4.5800	(1,434.0148)	0.0000	0.1238	(0.3852)	0.0000	1	(0.2613)	01/06/2025
002353.ZK	12/17/2024	SDB3260123664	(1,200.00)	4.8347	(5,840.67)	(5,801.70)	0.0000	4.5800	(1,434.0148)	0.0000	0.7431	(2.3110)	0.0000	1	(1.5680)	01/06/2025
002353.ZK	12/17/2024	SDB3260123664	(1,900.00)	4.8347	(9,247.74)	(9,186.02)	0.0000	4.5800	(1,434.0148)	0.0000	1.1765	(3.6591)	0.0000	1	(2.4826)	01/06/2025
002353.ZK	12/17/2024	SDB3260123664	(900.00)	4.8347	(4,380.51)	(4,351.27)	0.0000	4.5800	(1,434.0148)	0.0000	0.5573	(1.7333)	0.0000	1	(1.1760)	01/06/2025
002353.ZK	12/17/2024	SDB3260123664	(13,500.00)	4.8347	(65,707.59)	(65,269.08)	0.0000	4.5800	(1,434.0148)	0.0000	8.3595	(25.9991)	0.0000	1	(17.6397)	01/06/2025
002353.ZK	12/17/2024	SDB3260123664	(14,100.00)	4.8347	(68,627.93)	(68,169.93)	0.0000	4.5800	(1,434.0148)	0.0000	8.7310	(27.1546)	0.0000	1	(18.4236)	01/06/2025
002353.ZK	12/17/2024	SDB3260123664	(500.00)	4.8347	(2,433.61)	(2,417.37)	0.0000	4.5800	(1,434.0148)	0.0000	0.3096	(0.9629)	0.0000	1	(0.6533)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
YANTAI JEREH OILFIELD SERVICES GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002353.ZK	12/17/2024	SDB3260123664	(100.00)	4.8347	(486.72)	(483.47)	0.0000	4.5800	(1,434.0148)	0.0000	0.0619	(0.1926)	0.0000	1	(0.1307)	01/06/2025
002353.ZK	12/17/2024	SDB3260123664	(400.00)	4.8347	(1,946.89)	(1,933.90)	0.0000	4.5800	(1,434.0148)	0.0000	0.2477	(0.7703)	0.0000	1	(0.5227)	01/06/2025
002353.ZK	12/17/2024	SDB3260123664	(400.00)	4.8347	(1,946.89)	(1,933.90)	0.0000	4.5800	(1,434.0148)	0.0000	0.2477	(0.7703)	0.0000	1	(0.5227)	01/06/2025
002353.ZK	12/17/2024	SDB3260123664	(400.00)	4.8347	(1,946.89)	(1,933.90)	0.0000	4.5800	(1,434.0148)	0.0000	0.2477	(0.7703)	0.0000	1	(0.5227)	01/06/2025
002353.ZK	12/16/2024	SDB3260123664	(400.00)	4.8452	(1,946.89)	(1,938.08)	0.0000	4.5800	(1,434.0148)	0.0000	0.2477	(0.7720)	0.0000	1	(0.5243)	01/06/2025
002353.ZK	12/16/2024	SDB3260123664	(200.00)	4.8452	(973.45)	(969.04)	0.0000	4.5800	(1,434.0148)	0.0000	0.1238	(0.3860)	0.0000	1	(0.2622)	01/06/2025
002353.ZK	12/16/2024	SDB3260123664	(1,500.00)	4.8452	(7,300.84)	(7,267.82)	0.0000	4.5800	(1,434.0148)	0.0000	0.9288	(2.8950)	0.0000	1	(1.9662)	01/06/2025
002353.ZK	12/16/2024	SDB3260123664	(2,700.00)	4.8452	(13,141.52)	(13,082.07)	0.0000	4.5800	(1,434.0148)	0.0000	1.6719	(5.2111)	0.0000	1	(3.5392)	01/06/2025
002353.ZK	12/16/2024	SDB3260123664	(6,035.00)	4.8452	(29,373.73)	(29,240.85)	0.0000	4.5800	(1,434.0148)	0.0000	3.7370	(11.6477)	0.0000	1	(7.9107)	01/06/2025
002353.ZK	12/16/2024	SDB3260123664	(3,500.00)	4.8452	(17,035.30)	(16,958.24)	0.0000	4.5800	(1,434.0148)	0.0000	2.1673	(6.7551)	0.0000	1	(4.5878)	01/06/2025
002353.ZK	12/16/2024	SDB3260123664	(200.00)	4.8452	(973.45)	(969.04)	0.0000	4.5800	(1,434.0148)	0.0000	0.1238	(0.3860)	0.0000	1	(0.2622)	01/06/2025
002353.ZK	12/16/2024	SDB3260123664	(1,200.00)	4.8452	(5,840.67)	(5,814.25)	0.0000	4.5800	(1,434.0148)	0.0000	0.7431	(2.3160)	0.0000	1	(1.5730)	01/06/2025
002353.ZK	12/16/2024	SDB3260123664	(1,900.00)	4.8452	(9,247.74)	(9,205.90)	0.0000	4.5800	(1,434.0148)	0.0000	1.1765	(3.6671)	0.0000	1	(2.4905)	01/06/2025
002353.ZK	12/16/2024	SDB3260123664	(900.00)	4.8452	(4,380.51)	(4,360.69)	0.0000	4.5800	(1,434.0148)	0.0000	0.5573	(1.7370)	0.0000	1	(1.1797)	01/06/2025
002353.ZK	12/16/2024	SDB3260123664	(13,500.00)	4.8452	(65,707.59)	(65,410.35)	0.0000	4.5800	(1,434.0148)	0.0000	8.3595	(26.0554)	0.0000	1	(17.6959)	01/06/2025
002353.ZK	12/16/2024	SDB3260123664	(14,100.00)	4.8452	(68,627.93)	(68,317.48)	0.0000	4.5800	(1,434.0148)	0.0000	8.7310	(27.2134)	0.0000	1	(18.4824)	01/06/2025
002353.ZK	12/16/2024	SDB3260123664	(500.00)	4.8452	(2,433.61)	(2,422.61)	0.0000	4.5800	(1,434.0148)	0.0000	0.3096	(0.9650)	0.0000	1	(0.6554)	01/06/2025
002353.ZK	12/16/2024	SDB3260123664	(100.00)	4.8452	(486.72)	(484.52)	0.0000	4.5800	(1,434.0148)	0.0000	0.0619	(0.1930)	0.0000	1	(0.1311)	01/06/2025
002353.ZK	12/16/2024	SDB3260123664	(400.00)	4.8452	(1,946.89)	(1,938.08)	0.0000	4.5800	(1,434.0148)	0.0000	0.2477	(0.7720)	0.0000	1	(0.5243)	01/06/2025
002353.ZK	12/16/2024	SDB3260123664	(400.00)	4.8452	(1,946.89)	(1,938.08)	0.0000	4.5800	(1,434.0148)	0.0000	0.2477	(0.7720)	0.0000	1	(0.5243)	01/06/2025
002353.ZK	12/16/2024	SDB3260123664	(400.00)	4.8452	(1,946.89)	(1,938.08)	0.0000	4.5800	(1,434.0148)	0.0000	0.2477	(0.7720)	0.0000	1	(0.5243)	01/06/2025
002353.ZK	12/13/2024	SDB3260123664	(400.00)	4.8801	(1,946.89)	(1,952.03)	0.0000	4.5800	(1,434.0148)	0.0000	0.7431	(2.3327)	0.0000	3	(1.5896)	01/06/2025
002353.ZK	12/13/2024	SDB3260123664	(200.00)	4.8801	(973.45)	(976.01)	0.0000	4.5800	(1,434.0148)	0.0000	0.3715	(1.1663)	0.0000	3	(0.7948)	01/06/2025
002353.ZK	12/13/2024	SDB3260123664	(1,500.00)	4.8801	(7,300.84)	(7,320.10)	0.0000	4.5800	(1,434.0148)	0.0000	2.7865	(8.7476)	0.0000	3	(5.9611)	01/06/2025
002353.ZK	12/13/2024	SDB3260123664	(2,700.00)	4.8801	(13,141.52)	(13,176.19)	0.0000	4.5800	(1,434.0148)	0.0000	5.0157	(15.7457)	0.0000	3	(10.7300)	01/06/2025
002353.ZK	12/13/2024	SDB3260123664	(6,035.00)	4.8801	(29,373.73)	(29,451.22)	0.0000	4.5800	(1,434.0148)	0.0000	11.2110	(35.1946)	0.0000	3	(23.9836)	01/06/2025
002353.ZK	12/13/2024	SDB3260123664	(3,500.00)	4.8801	(17,035.30)	(17,080.24)	0.0000	4.5800	(1,434.0148)	0.0000	6.5018	(20.4111)	0.0000	3	(13.9093)	01/06/2025
002353.ZK	12/13/2024	SDB3260123664	(200.00)	4.8801	(973.45)	(976.01)	0.0000	4.5800	(1,434.0148)	0.0000	0.3715	(1.1663)	0.0000	3	(0.7948)	01/06/2025
002353.ZK	12/13/2024	SDB3260123664	(1,200.00)	4.8801	(5,840.67)	(5,856.08)	0.0000	4.5800	(1,434.0148)	0.0000	2.2292	(6.9981)	0.0000	3	(4.7689)	01/06/2025
002353.ZK	12/13/2024	SDB3260123664	(1,900.00)	4.8801	(9,247.74)	(9,272.13)	0.0000	4.5800	(1,434.0148)	0.0000	3.5296	(11.0803)	0.0000	3	(7.5508)	01/06/2025
002353.ZK	12/13/2024	SDB3260123664	(900.00)	4.8801	(4,380.51)	(4,392.06)	0.0000	4.5800	(1,434.0148)	0.0000	1.6719	(5.2486)	0.0000	3	(3.5767)	01/06/2025
002353.ZK	12/13/2024	SDB3260123664	(13,500.00)	4.8801	(65,707.59)	(65,880.93)	0.0000	4.5800	(1,434.0148)	0.0000	25.0784	(78.7285)	0.0000	3	(53.6501)	01/06/2025
002353.ZK	12/13/2024	SDB3260123664	(14,100.00)	4.8801	(68,627.93)	(68,808.97)	0.0000	4.5800	(1,434.0148)	0.0000	26.1930	(82.2276)	0.0000	3	(56.0346)	01/06/2025
002353.ZK	12/13/2024	SDB3260123664	(500.00)	4.8801	(2,433.61)	(2,440.03)	0.0000	4.5800	(1,434.0148)	0.0000	0.9288	(2.9159)	0.0000	3	(1.9870)	01/06/2025
002353.ZK	12/13/2024	SDB3260123664	(100.00)	4.8801	(486.72)	(488.01)	0.0000	4.5800	(1,434.0148)	0.0000	0.1858	(0.5832)	0.0000	3	(0.3974)	01/06/2025
002353.ZK	12/13/2024	SDB3260123664	(400.00)	4.8801	(1,946.89)	(1,952.03)	0.0000	4.5800	(1,434.0148)	0.0000	0.7431	(2.3327)	0.0000	3	(1.5896)	01/06/2025
002353.ZK	12/13/2024	SDB3260123664	(400.00)	4.8801	(1,946.89)	(1,952.03)	0.0000	4.5800	(1,434.0148)	0.0000	0.7431	(2.3327)	0.0000	3	(1.5896)	01/06/2025
002353.ZK	12/13/2024	SDB3260123664	(400.00)	4.8801	(1,946.89)	(1,952.03)	0.0000	4.5800	(1,434.0148)	0.0000	0.7431	(2.3327)	0.0000	3	(1.5896)	01/06/2025
002353.ZK	12/12/2024	SDB3260123664	(400.00)	4.8397	(1,946.89)	(1,935.90)	0.0000	4.5800	(1,434.0148)	0.0000	0.2477	(0.7711)	0.0000	1	(0.5235)	01/06/2025
002353.ZK	12/12/2024	SDB3260123664	(200.00)	4.8397	(973.45)	(967.95)	0.0000	4.5800	(1,434.0148)	0.0000	0.1238	(0.3856)	0.0000	1	(0.2617)	01/06/2025
002353.ZK	12/12/2024	SDB3260123664	(1,500.00)	4.8397	(7,300.84)	(7,259.62)	0.0000	4.5800	(1,434.0148)	0.0000	0.9288	(2.8918)	0.0000	1	(1.9630)	01/06/2025
002353.ZK	12/12/2024	SDB3260123664	(2,700.00)	4.8397	(13,141.52)	(13,067.32)	0.0000	4.5800	(1,434.0148)	0.0000	1.6719	(5.2052)	0.0000	1	(3.5333)	01/06/2025
002353.ZK	12/12/2024	SDB3260123664	(6,035.00)	4.8397	(29,373.73)	(29,207.89)	0.0000	4.5800	(1,434.0148)	0.0000	3.7370	(11.6346)	0.0000	1	(7.8976)	01/06/2025
002353.ZK	12/12/2024	SDB3260123664	(3,500.00)	4.8397	(17,035.30)	(16,939.12)	0.0000	4.5800	(1,434.0148)	0.0000	2.1673	(6.7475)	0.0000	1	(4.5802)	01/06/2025
002353.ZK	12/12/2024	SDB3260123664	(200.00)	4.8397	(973.45)	(967.95)	0.0000	4.5800	(1,434.0148)	0.0000	0.1238	(0.3856)	0.0000	1	(0.2617)	01/06/2025
002353.ZK	12/12/2024	SDB3260123664	(1,200.00)	4.8397	(5,840.67)	(5,807.70)	0.0000	4.5800	(1,434.0148)	0.0000	0.7431	(2.3134)	0.0000	1	(1.5704)	01/06/2025
002353.ZK	12/12/2024	SDB3260123664	(1,900.00)	4.8397	(9,247.74)	(9,195.52)	0.0000	4.5800	(1,434.0148)	0.0000	1.1765	(3.6629)	0.0000	1	(2.4864)	01/06/2025
002353.ZK	12/12/2024	SDB3260123664	(900.00)	4.8397	(4,380.51)	(4,355.77)	0.0000	4.5800	(1,434.0148)	0.0000	0.5573	(1.7351)	0.0000	1	(1.1778)	01/06/2025
002353.ZK	12/12/2024	SDB3260123664	(13,500.00)	4.8397	(65,707.59)	(65,336.61)	0.0000	4.5800	(1,434.0148)	0.0000	8.3595	(26.0260)	0.0000	1	(17.6666)	01/06/2025
002353.ZK	12/12/2024	SDB3260123664	(14,100.00)	4.8397	(68,627.93)	(68,240.46)	0.0000	4.5800	(1,434.0148)	0.0000	8.7310	(27.1827)	0.0000	1	(18.4517)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
YANTAI JEREH OILFIELD SERVICES GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002353.ZK	12/12/2024	SDB3260123664	(500.00)	4.8397	(2,433.61)	(2,419.87)	0.0000	4.5800	(1,434.0148)	0.0000	0.3096	(0.9639)	0.0000	1	(0.6543)	01/06/2025
002353.ZK	12/12/2024	SDB3260123664	(100.00)	4.8397	(486.72)	(483.97)	0.0000	4.5800	(1,434.0148)	0.0000	0.0619	(0.1928)	0.0000	1	(0.1309)	01/06/2025
002353.ZK	12/12/2024	SDB3260123664	(400.00)	4.8397	(1,946.89)	(1,935.90)	0.0000	4.5800	(1,434.0148)	0.0000	0.2477	(0.7711)	0.0000	1	(0.5235)	01/06/2025
002353.ZK	12/12/2024	SDB3260123664	(400.00)	4.8397	(1,946.89)	(1,935.90)	0.0000	4.5800	(1,434.0148)	0.0000	0.2477	(0.7711)	0.0000	1	(0.5235)	01/06/2025
002353.ZK	12/12/2024	SDB3260123664	(400.00)	4.8397	(1,946.89)	(1,935.90)	0.0000	4.5800	(1,434.0148)	0.0000	0.2477	(0.7711)	0.0000	1	(0.5235)	01/06/2025
002353.ZK	12/11/2024	SDB3260123664	(400.00)	4.9055	(1,946.89)	(1,962.19)	0.0000	4.5800	(1,434.0148)	0.0000	0.2477	(0.7816)	0.0000	1	(0.5339)	01/06/2025
002353.ZK	12/11/2024	SDB3260123664	(200.00)	4.9055	(973.45)	(981.10)	0.0000	4.5800	(1,434.0148)	0.0000	0.1238	(0.3908)	0.0000	1	(0.2670)	01/06/2025
002353.ZK	12/11/2024	SDB3260123664	(1,500.00)	4.9055	(7,300.84)	(7,358.23)	0.0000	4.5800	(1,434.0148)	0.0000	0.9288	(2.9311)	0.0000	1	(2.0022)	01/06/2025
002353.ZK	12/11/2024	SDB3260123664	(2,700.00)	4.9055	(13,141.52)	(13,244.81)	0.0000	4.5800	(1,434.0148)	0.0000	1.6719	(5.2759)	0.0000	1	(3.6040)	01/06/2025
002353.ZK	12/11/2024	SDB3260123664	(6,035.00)	4.9055	(29,373.73)	(29,604.60)	0.0000	4.5800	(1,434.0148)	0.0000	3.7370	(11.7926)	0.0000	1	(8.0556)	01/06/2025
002353.ZK	12/11/2024	SDB3260123664	(3,500.00)	4.9055	(17,035.30)	(17,169.19)	0.0000	4.5800	(1,434.0148)	0.0000	2.1673	(6.8391)	0.0000	1	(4.6719)	01/06/2025
002353.ZK	12/11/2024	SDB3260123664	(200.00)	4.9055	(973.45)	(981.10)	0.0000	4.5800	(1,434.0148)	0.0000	0.1238	(0.3908)	0.0000	1	(0.2670)	01/06/2025
002353.ZK	12/11/2024	SDB3260123664	(1,200.00)	4.9055	(5,840.67)	(5,886.58)	0.0000	4.5800	(1,434.0148)	0.0000	0.7431	(2.3448)	0.0000	1	(1.6018)	01/06/2025
002353.ZK	12/11/2024	SDB3260123664	(1,900.00)	4.9055	(9,247.74)	(9,320.42)	0.0000	4.5800	(1,434.0148)	0.0000	1.1765	(3.7127)	0.0000	1	(2.5362)	01/06/2025
002353.ZK	12/11/2024	SDB3260123664	(900.00)	4.9055	(4,380.51)	(4,414.94)	0.0000	4.5800	(1,434.0148)	0.0000	0.5573	(1.7586)	0.0000	1	(1.2013)	01/06/2025
002353.ZK	12/11/2024	SDB3260123664	(13,500.00)	4.9055	(65,707.59)	(66,224.03)	0.0000	4.5800	(1,434.0148)	0.0000	8.3595	(26.3795)	0.0000	1	(18.0200)	01/06/2025
002353.ZK	12/11/2024	SDB3260123664	(14,100.00)	4.9055	(68,627.93)	(69,167.32)	0.0000	4.5800	(1,434.0148)	0.0000	8.7310	(27.5519)	0.0000	1	(18.8209)	01/06/2025
002353.ZK	12/11/2024	SDB3260123664	(500.00)	4.9055	(2,433.61)	(2,452.74)	0.0000	4.5800	(1,434.0148)	0.0000	0.3096	(0.9770)	0.0000	1	(0.6674)	01/06/2025
002353.ZK	12/11/2024	SDB3260123664	(100.00)	4.9055	(486.72)	(490.55)	0.0000	4.5800	(1,434.0148)	0.0000	0.0619	(0.1954)	0.0000	1	(0.1335)	01/06/2025
002353.ZK	12/11/2024	SDB3260123664	(400.00)	4.9055	(1,946.89)	(1,962.19)	0.0000	4.5800	(1,434.0148)	0.0000	0.2477	(0.7816)	0.0000	1	(0.5339)	01/06/2025
002353.ZK	12/11/2024	SDB3260123664	(400.00)	4.9055	(1,946.89)	(1,962.19)	0.0000	4.5800	(1,434.0148)	0.0000	0.2477	(0.7816)	0.0000	1	(0.5339)	01/06/2025
002353.ZK	12/11/2024	SDB3260123664	(400.00)	4.9055	(1,946.89)	(1,962.19)	0.0000	4.5800	(1,434.0148)	0.0000	0.2477	(0.7816)	0.0000	1	(0.5339)	01/06/2025
002353.ZK	12/10/2024	SDB3260123664	(400.00)	4.7199	(1,946.89)	(1,887.95)	0.0000	4.5800	(1,483.4074)	0.0000	0.2477	(0.7779)	0.0000	1	(0.5303)	01/06/2025
002353.ZK	12/10/2024	SDB3260123664	(200.00)	4.7199	(973.45)	(943.98)	0.0000	4.5800	(1,483.4074)	0.0000	0.1238	(0.3890)	0.0000	1	(0.2651)	01/06/2025
002353.ZK	12/10/2024	SDB3260123664	(800.00)	4.7199	(3,893.78)	(3,775.91)	0.0000	4.5800	(1,483.4074)	0.0000	0.4954	(1.5559)	0.0000	1	(1.0605)	01/06/2025
002353.ZK	12/10/2024	SDB3260123664	(1,100.00)	4.7199	(5,353.95)	(5,191.87)	0.0000	4.5800	(1,483.4074)	0.0000	0.6811	(2.1394)	0.0000	1	(1.4582)	01/06/2025
002353.ZK	12/10/2024	SDB3260123664	(1,500.00)	4.7199	(7,300.84)	(7,079.83)	0.0000	4.5800	(1,483.4074)	0.0000	0.9288	(2.9173)	0.0000	1	(1.9885)	01/06/2025
002353.ZK	12/10/2024	SDB3260123664	(2,700.00)	4.7199	(13,141.52)	(12,743.69)	0.0000	4.5800	(1,483.4074)	0.0000	1.6719	(5.2511)	0.0000	1	(3.5792)	01/06/2025
002353.ZK	12/10/2024	SDB3260123664	(500.00)	4.7199	(2,433.61)	(2,359.94)	0.0000	4.5800	(1,483.4074)	0.0000	0.3096	(0.9724)	0.0000	1	(0.6628)	01/06/2025
002353.ZK	12/10/2024	SDB3260123664	(6,035.00)	4.7199	(29,373.73)	(28,484.51)	0.0000	4.5800	(1,483.4074)	0.0000	3.7370	(11.7373)	0.0000	1	(8.0003)	01/06/2025
002353.ZK	12/10/2024	SDB3260123664	(3,965.00)	4.7199	(19,298.56)	(18,714.35)	0.0000	4.5800	(1,483.4074)	0.0000	2.4552	(7.7114)	0.0000	1	(5.2562)	01/06/2025
002353.ZK	12/10/2024	SDB3260123664	(3,500.00)	4.7199	(17,035.30)	(16,519.60)	0.0000	4.5800	(1,483.4074)	0.0000	2.1673	(6.8070)	0.0000	1	(4.6398)	01/06/2025
002353.ZK	12/10/2024	SDB3260123664	(200.00)	4.7199	(973.45)	(943.98)	0.0000	4.5800	(1,483.4074)	0.0000	0.1238	(0.3890)	0.0000	1	(0.2651)	01/06/2025
002353.ZK	12/10/2024	SDB3260123664	(1,200.00)	4.7199	(5,840.67)	(5,663.86)	0.0000	4.5800	(1,483.4074)	0.0000	0.7431	(2.3338)	0.0000	1	(1.5908)	01/06/2025
002353.ZK	12/10/2024	SDB3260123664	(1,900.00)	4.7199	(9,247.74)	(8,967.78)	0.0000	4.5800	(1,483.4074)	0.0000	1.1765	(3.6952)	0.0000	1	(2.5187)	01/06/2025
002353.ZK	12/10/2024	SDB3260123664	(1,900.00)	4.7199	(9,247.74)	(8,967.78)	0.0000	4.5800	(1,483.4074)	0.0000	1.1765	(3.6952)	0.0000	1	(2.5187)	01/06/2025
002353.ZK	12/10/2024	SDB3260123664	(900.00)	4.7199	(4,380.51)	(4,247.90)	0.0000	4.5800	(1,483.4074)	0.0000	0.5573	(1.7504)	0.0000	1	(1.1931)	01/06/2025
002353.ZK	12/10/2024	SDB3260123664	(13,500.00)	4.7199	(65,707.59)	(63,718.46)	0.0000	4.5800	(1,483.4074)	0.0000	8.3595	(26.2557)	0.0000	1	(17.8962)	01/06/2025
002353.ZK	12/10/2024	SDB3260123664	(14,100.00)	4.7199	(68,627.93)	(66,550.39)	0.0000	4.5800	(1,483.4074)	0.0000	8.7310	(27.4226)	0.0000	1	(18.6916)	01/06/2025
002353.ZK	12/10/2024	SDB3260123664	(500.00)	4.7199	(2,433.61)	(2,359.94)	0.0000	4.5800	(1,483.4074)	0.0000	0.3096	(0.9724)	0.0000	1	(0.6628)	01/06/2025
002353.ZK	12/10/2024	SDB3260123664	(100.00)	4.7199	(486.72)	(471.99)	0.0000	4.5800	(1,483.4074)	0.0000	0.0619	(0.1945)	0.0000	1	(0.1326)	01/06/2025
002353.ZK	12/10/2024	SDB3260123664	(400.00)	4.7199	(1,946.89)	(1,887.95)	0.0000	4.5800	(1,483.4074)	0.0000	0.2477	(0.7779)	0.0000	1	(0.5303)	01/06/2025
002353.ZK	12/10/2024	SDB3260123664	(400.00)	4.7199	(1,946.89)	(1,887.95)	0.0000	4.5800	(1,483.4074)	0.0000	0.2477	(0.7779)	0.0000	1	(0.5303)	01/06/2025
002353.ZK	12/10/2024	SDB3260123664	(400.00)	4.7199	(1,946.89)	(1,887.95)	0.0000	4.5800	(1,483.4074)	0.0000	0.2477	(0.7779)	0.0000	1	(0.5303)	01/06/2025
002353.ZK	12/09/2024	SDB3260123664	(400.00)	4.8634	(1,946.89)	(1,945.37)	0.0000	4.5800	(1,483.4074)	0.0000	0.2477	(0.8016)	0.0000	1	(0.5539)	01/06/2025
002353.ZK	12/09/2024	SDB3260123664	(200.00)	4.8634	(973.45)	(972.68)	0.0000	4.5800	(1,483.4074)	0.0000	0.1238	(0.4008)	0.0000	1	(0.2770)	01/06/2025
002353.ZK	12/09/2024	SDB3260123664	(800.00)	4.8634	(3,893.78)	(3,890.73)	0.0000	4.5800	(1,483.4074)	0.0000	0.4954	(1.6032)	0.0000	1	(1.1078)	01/06/2025
002353.ZK	12/09/2024	SDB3260123664	(1,100.00)	4.8634	(5,353.95)	(5,349.76)	0.0000	4.5800	(1,483.4074)	0.0000	0.6811	(2.2044)	0.0000	1	(1.5233)	01/06/2025
002353.ZK	12/09/2024	SDB3260123664	(1,500.00)	4.8634	(7,300.84)	(7,295.13)	0.0000	4.5800	(1,483.4074)	0.0000	0.9288	(3.0060)	0.0000	1	(2.0772)	01/06/2025
002353.ZK	12/09/2024	SDB3260123664	(2,700.00)	4.8634	(13,141.52)	(13,131.23)	0.0000	4.5800	(1,483.4074)	0.0000	1.6719	(5.4108)	0.0000	1	(3.7389)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
YANTAI JEREH OILFIELD SERVICES GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002353.ZK	12/09/2024	SDB3260123664	(500.00)	4.8634	(2,433.61)	(2,431.71)	0.0000	4.5800	(1,483.4074)	0.0000	0.3096	(1.0020)	0.0000	1	(0.6924)	01/06/2025
002353.ZK	12/09/2024	SDB3260123664	(6,035.00)	4.8634	(29,373.73)	(29,350.73)	0.0000	4.5800	(1,483.4074)	0.0000	3.7370	(12.0942)	0.0000	1	(8.3572)	01/06/2025
002353.ZK	12/09/2024	SDB3260123664	(3,965.00)	4.8634	(19,298.56)	(19,283.45)	0.0000	4.5800	(1,483.4074)	0.0000	2.4552	(7.9459)	0.0000	1	(5.4907)	01/06/2025
002353.ZK	12/09/2024	SDB3260123664	(3,500.00)	4.8634	(17,035.30)	(17,021.96)	0.0000	4.5800	(1,483.4074)	0.0000	2.1673	(7.0140)	0.0000	1	(4.8468)	01/06/2025
002353.ZK	12/09/2024	SDB3260123664	(200.00)	4.8634	(973.45)	(972.68)	0.0000	4.5800	(1,483.4074)	0.0000	0.1238	(0.4008)	0.0000	1	(0.2770)	01/06/2025
002353.ZK	12/09/2024	SDB3260123664	(1,200.00)	4.8634	(5,840.67)	(5,836.10)	0.0000	4.5800	(1,483.4074)	0.0000	0.7431	(2.4048)	0.0000	1	(1.6617)	01/06/2025
002353.ZK	12/09/2024	SDB3260123664	(1,900.00)	4.8634	(9,247.74)	(9,240.49)	0.0000	4.5800	(1,483.4074)	0.0000	1.1765	(3.8076)	0.0000	1	(2.6311)	01/06/2025
002353.ZK	12/09/2024	SDB3260123664	(1,900.00)	4.8634	(9,247.74)	(9,240.49)	0.0000	4.5800	(1,483.4074)	0.0000	1.1765	(3.8076)	0.0000	1	(2.6311)	01/06/2025
002353.ZK	12/09/2024	SDB3260123664	(900.00)	4.8634	(4,380.51)	(4,377.08)	0.0000	4.5800	(1,483.4074)	0.0000	0.5573	(1.8036)	0.0000	1	(1.2463)	01/06/2025
002353.ZK	12/09/2024	SDB3260123664	(13,500.00)	4.8634	(65,707.59)	(65,656.14)	0.0000	4.5800	(1,483.4074)	0.0000	8.3595	(27.0541)	0.0000	1	(18.6946)	01/06/2025
002353.ZK	12/09/2024	SDB3260123664	(14,100.00)	4.8634	(68,627.93)	(68,574.19)	0.0000	4.5800	(1,483.4074)	0.0000	8.7310	(28.2565)	0.0000	1	(19.5255)	01/06/2025
002353.ZK	12/09/2024	SDB3260123664	(500.00)	4.8634	(2,433.61)	(2,431.71)	0.0000	4.5800	(1,483.4074)	0.0000	0.3096	(1.0020)	0.0000	1	(0.6924)	01/06/2025
002353.ZK	12/09/2024	SDB3260123664	(100.00)	4.8634	(486.72)	(486.34)	0.0000	4.5800	(1,483.4074)	0.0000	0.0619	(0.2004)	0.0000	1	(0.1385)	01/06/2025
002353.ZK	12/09/2024	SDB3260123664	(400.00)	4.8634	(1,946.89)	(1,945.37)	0.0000	4.5800	(1,483.4074)	0.0000	0.2477	(0.8016)	0.0000	1	(0.5539)	01/06/2025
002353.ZK	12/09/2024	SDB3260123664	(400.00)	4.8634	(1,946.89)	(1,945.37)	0.0000	4.5800	(1,483.4074)	0.0000	0.2477	(0.8016)	0.0000	1	(0.5539)	01/06/2025
002353.ZK	12/09/2024	SDB3260123664	(400.00)	4.8634	(1,946.89)	(1,945.37)	0.0000	4.5800	(1,483.4074)	0.0000	0.2477	(0.8016)	0.0000	1	(0.5539)	01/06/2025
002353.ZK	12/06/2024	SDB3260123664	(400.00)	4.7770	(1,946.89)	(1,910.82)	0.0000	4.5800	(1,483.4074)	0.0000	0.7431	(2.3621)	0.0000	3	(1.6190)	01/06/2025
002353.ZK	12/06/2024	SDB3260123664	(200.00)	4.7770	(973.45)	(955.41)	0.0000	4.5800	(1,483.4074)	0.0000	0.3715	(1.1810)	0.0000	3	(0.8095)	01/06/2025
002353.ZK	12/06/2024	SDB3260123664	(800.00)	4.7770	(3,893.78)	(3,821.63)	0.0000	4.5800	(1,483.4074)	0.0000	1.4861	(4.7242)	0.0000	3	(3.2381)	01/06/2025
002353.ZK	12/06/2024	SDB3260123664	(1,100.00)	4.7770	(5,353.95)	(5,254.74)	0.0000	4.5800	(1,483.4074)	0.0000	2.0434	(6.4958)	0.0000	3	(4.4523)	01/06/2025
002353.ZK	12/06/2024	SDB3260123664	(1,500.00)	4.7770	(7,300.84)	(7,165.56)	0.0000	4.5800	(1,483.4074)	0.0000	2.7865	(8.8579)	0.0000	3	(6.0714)	01/06/2025
002353.ZK	12/06/2024	SDB3260123664	(2,700.00)	4.7770	(13,141.52)	(12,898.01)	0.0000	4.5800	(1,483.4074)	0.0000	5.0157	(15.9442)	0.0000	3	(10.9285)	01/06/2025
002353.ZK	12/06/2024	SDB3260123664	(500.00)	4.7770	(2,433.61)	(2,388.52)	0.0000	4.5800	(1,483.4074)	0.0000	0.9288	(2.9526)	0.0000	3	(2.0238)	01/06/2025
002353.ZK	12/06/2024	SDB3260123664	(6,035.00)	4.7770	(29,373.73)	(28,829.44)	0.0000	4.5800	(1,483.4074)	0.0000	11.2110	(35.6382)	0.0000	3	(24.4272)	01/06/2025
002353.ZK	12/06/2024	SDB3260123664	(3,965.00)	4.7770	(19,298.56)	(18,940.96)	0.0000	4.5800	(1,483.4074)	0.0000	7.3656	(23.4143)	0.0000	3	(16.0487)	01/06/2025
002353.ZK	12/06/2024	SDB3260123664	(3,500.00)	4.7770	(17,035.30)	(16,719.64)	0.0000	4.5800	(1,483.4074)	0.0000	6.5018	(20.6684)	0.0000	3	(14.1666)	01/06/2025
002353.ZK	12/06/2024	SDB3260123664	(200.00)	4.7770	(973.45)	(955.41)	0.0000	4.5800	(1,483.4074)	0.0000	0.3715	(1.1810)	0.0000	3	(0.8095)	01/06/2025
002353.ZK	12/06/2024	SDB3260123664	(1,200.00)	4.7770	(5,840.67)	(5,732.45)	0.0000	4.5800	(1,483.4074)	0.0000	2.2292	(7.0863)	0.0000	3	(4.8571)	01/06/2025
002353.ZK	12/06/2024	SDB3260123664	(1,900.00)	4.7770	(9,247.74)	(9,076.38)	0.0000	4.5800	(1,483.4074)	0.0000	3.5296	(11.2200)	0.0000	3	(7.6904)	01/06/2025
002353.ZK	12/06/2024	SDB3260123664	(1,900.00)	4.7770	(9,247.74)	(9,076.38)	0.0000	4.5800	(1,483.4074)	0.0000	3.5296	(11.2200)	0.0000	3	(7.6904)	01/06/2025
002353.ZK	12/06/2024	SDB3260123664	(900.00)	4.7770	(4,380.51)	(4,299.34)	0.0000	4.5800	(1,483.4074)	0.0000	1.6719	(5.3147)	0.0000	3	(3.6428)	01/06/2025
002353.ZK	12/06/2024	SDB3260123664	(13,500.00)	4.7770	(65,707.59)	(64,490.04)	0.0000	4.5800	(1,483.4074)	0.0000	25.0784	(79.7208)	0.0000	3	(54.6424)	01/06/2025
002353.ZK	12/06/2024	SDB3260123664	(14,100.00)	4.7770	(68,627.93)	(67,356.26)	0.0000	4.5800	(1,483.4074)	0.0000	26.1930	(83.2640)	0.0000	3	(57.0710)	01/06/2025
002353.ZK	12/06/2024	SDB3260123664	(500.00)	4.7770	(2,433.61)	(2,388.52)	0.0000	4.5800	(1,483.4074)	0.0000	0.9288	(2.9526)	0.0000	3	(2.0238)	01/06/2025
002353.ZK	12/06/2024	SDB3260123664	(100.00)	4.7770	(486.72)	(477.70)	0.0000	4.5800	(1,483.4074)	0.0000	0.1858	(0.5905)	0.0000	3	(0.4048)	01/06/2025
002353.ZK	12/06/2024	SDB3260123664	(400.00)	4.7770	(1,946.89)	(1,910.82)	0.0000	4.5800	(1,483.4074)	0.0000	0.7431	(2.3621)	0.0000	3	(1.6190)	01/06/2025
002353.ZK	12/06/2024	SDB3260123664	(400.00)	4.7770	(1,946.89)	(1,910.82)	0.0000	4.5800	(1,483.4074)	0.0000	0.7431	(2.3621)	0.0000	3	(1.6190)	01/06/2025
002353.ZK	12/06/2024	SDB3260123664	(400.00)	4.7770	(1,946.89)	(1,910.82)	0.0000	4.5800	(1,483.4074)	0.0000	0.7431	(2.3621)	0.0000	3	(1.6190)	01/06/2025
002353.ZK	12/05/2024	SDB3260123664	(400.00)	4.8500	(1,946.89)	(1,940.01)	0.0000	4.5800	(1,483.4074)	0.0000	0.2477	(0.7994)	0.0000	1	(0.5517)	01/06/2025
002353.ZK	12/05/2024	SDB3260123664	(200.00)	4.8500	(973.45)	(970.01)	0.0000	4.5800	(1,483.4074)	0.0000	0.1238	(0.3997)	0.0000	1	(0.2759)	01/06/2025
002353.ZK	12/05/2024	SDB3260123664	(800.00)	4.8500	(3,893.78)	(3,880.03)	0.0000	4.5800	(1,483.4074)	0.0000	0.4954	(1.5988)	0.0000	1	(1.1034)	01/06/2025
002353.ZK	12/05/2024	SDB3260123664	(1,100.00)	4.8500	(5,353.95)	(5,335.04)	0.0000	4.5800	(1,483.4074)	0.0000	0.6811	(2.1983)	0.0000	1	(1.5172)	01/06/2025
002353.ZK	12/05/2024	SDB3260123664	(1,500.00)	4.8500	(7,300.84)	(7,275.05)	0.0000	4.5800	(1,483.4074)	0.0000	0.9288	(2.9977)	0.0000	1	(2.0689)	01/06/2025
002353.ZK	12/05/2024	SDB3260123664	(2,700.00)	4.8500	(13,141.52)	(13,095.09)	0.0000	4.5800	(1,483.4074)	0.0000	1.6719	(5.3959)	0.0000	1	(3.7240)	01/06/2025
002353.ZK	12/05/2024	SDB3260123664	(500.00)	4.8500	(2,433.61)	(2,425.02)	0.0000	4.5800	(1,483.4074)	0.0000	0.3096	(0.9992)	0.0000	1	(0.6896)	01/06/2025
002353.ZK	12/05/2024	SDB3260123664	(6,035.00)	4.8500	(29,373.73)	(29,269.94)	0.0000	4.5800	(1,483.4074)	0.0000	3.7370	(12.0609)	0.0000	1	(8.3239)	01/06/2025
002353.ZK	12/05/2024	SDB3260123664	(3,965.00)	4.8500	(19,298.56)	(19,230.38)	0.0000	4.5800	(1,483.4074)	0.0000	2.4552	(7.9240)	0.0000	1	(5.4688)	01/06/2025
002353.ZK	12/05/2024	SDB3260123664	(3,500.00)	4.8500	(17,035.30)	(16,975.11)	0.0000	4.5800	(1,483.4074)	0.0000	2.1673	(6.9947)	0.0000	1	(4.8275)	01/06/2025
002353.ZK	12/05/2024	SDB3260123664	(200.00)	4.8500	(973.45)	(970.01)	0.0000	4.5800	(1,483.4074)	0.0000	0.1238	(0.3997)	0.0000	1	(0.2759)	01/06/2025
002353.ZK	12/05/2024	SDB3260123664	(1,200.00)	4.8500	(5,840.67)	(5,820.04)	0.0000	4.5800	(1,483.4074)	0.0000	0.7431	(2.3982)	0.0000	1	(1.6551)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
YANTAI JEREH OILFIELD SERVICES GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002353.ZK	12/05/2024	SDB3260123664	(1,900.00)	4.8500	(9,247.74)	(9,215.06)	0.0000	4.5800	(1,483.4074)	0.0000	1.1765	(3.7971)	0.0000	1	(2.6206)	01/06/2025
002353.ZK	12/05/2024	SDB3260123664	(1,900.00)	4.8500	(9,247.74)	(9,215.06)	0.0000	4.5800	(1,483.4074)	0.0000	1.1765	(3.7971)	0.0000	1	(2.6206)	01/06/2025
002353.ZK	12/05/2024	SDB3260123664	(900.00)	4.8500	(4,380.51)	(4,365.03)	0.0000	4.5800	(1,483.4074)	0.0000	0.5573	(1.7986)	0.0000	1	(1.2413)	01/06/2025
002353.ZK	12/05/2024	SDB3260123664	(13,500.00)	4.8500	(65,707.59)	(65,475.43)	0.0000	4.5800	(1,483.4074)	0.0000	8.3595	(26.9797)	0.0000	1	(18.6202)	01/06/2025
002353.ZK	12/05/2024	SDB3260123664	(14,100.00)	4.8500	(68,627.93)	(68,385.45)	0.0000	4.5800	(1,483.4074)	0.0000	8.7310	(28.1787)	0.0000	1	(19.4477)	01/06/2025
002353.ZK	12/05/2024	SDB3260123664	(500.00)	4.8500	(2,433.61)	(2,425.02)	0.0000	4.5800	(1,483.4074)	0.0000	0.3096	(0.9992)	0.0000	1	(0.6896)	01/06/2025
002353.ZK	12/05/2024	SDB3260123664	(100.00)	4.8500	(486.72)	(485.00)	0.0000	4.5800	(1,483.4074)	0.0000	0.0619	(0.1998)	0.0000	1	(0.1379)	01/06/2025
002353.ZK	12/05/2024	SDB3260123664	(400.00)	4.8500	(1,946.89)	(1,940.01)	0.0000	4.5800	(1,483.4074)	0.0000	0.2477	(0.7994)	0.0000	1	(0.5517)	01/06/2025
002353.ZK	12/05/2024	SDB3260123664	(400.00)	4.8500	(1,946.89)	(1,940.01)	0.0000	4.5800	(1,483.4074)	0.0000	0.2477	(0.7994)	0.0000	1	(0.5517)	01/06/2025
002353.ZK	12/04/2024	SDB3260123664	(400.00)	4.8672	(1,946.89)	(1,946.89)	0.0000	4.5800	(1,483.4074)	0.0000	0.2477	(0.8022)	0.0000	1	(0.5545)	01/06/2025
002353.ZK	12/04/2024	SDB3260123664	(200.00)	4.8672	(973.45)	(973.45)	0.0000	4.5800	(1,483.4074)	0.0000	0.1238	(0.4011)	0.0000	1	(0.2773)	01/06/2025
002353.ZK	12/04/2024	SDB3260123664	(800.00)	4.8672	(3,893.78)	(3,893.78)	0.0000	4.5800	(1,483.4074)	0.0000	0.4954	(1.6045)	0.0000	1	(1.1091)	01/06/2025
002353.ZK	12/04/2024	SDB3260123664	(1,100.00)	4.8672	(5,353.95)	(5,353.95)	0.0000	4.5800	(1,483.4074)	0.0000	0.6811	(2.2061)	0.0000	1	(1.5250)	01/06/2025
002353.ZK	12/04/2024	SDB3260123664	(1,500.00)	4.8672	(7,300.84)	(7,300.84)	0.0000	4.5800	(1,483.4074)	0.0000	0.9288	(3.0084)	0.0000	1	(2.0795)	01/06/2025
002353.ZK	12/04/2024	SDB3260123664	(2,700.00)	4.8672	(13,141.52)	(13,141.52)	0.0000	4.5800	(1,483.4074)	0.0000	1.6719	(5.4151)	0.0000	1	(3.7432)	01/06/2025
002353.ZK	12/04/2024	SDB3260123664	(500.00)	4.8672	(2,433.61)	(2,433.61)	0.0000	4.5800	(1,483.4074)	0.0000	0.3096	(1.0028)	0.0000	1	(0.6932)	01/06/2025
002353.ZK	12/04/2024	SDB3260123664	(6,035.00)	4.8672	(29,373.73)	(29,373.73)	0.0000	4.5800	(1,483.4074)	0.0000	3.7370	(12.1037)	0.0000	1	(8.3667)	01/06/2025
002353.ZK	12/04/2024	SDB3260123664	(3,965.00)	4.8672	(19,298.56)	(19,298.56)	0.0000	4.5800	(1,483.4074)	0.0000	2.4552	(7.9521)	0.0000	1	(5.4969)	01/06/2025
002353.ZK	12/04/2024	SDB3260123664	(3,500.00)	4.8672	(17,035.30)	(17,035.30)	0.0000	4.5800	(1,483.4074)	0.0000	2.1673	(7.0195)	0.0000	1	(4.8523)	01/06/2025
002353.ZK	12/04/2024	SDB3260123664	(200.00)	4.8672	(973.45)	(973.45)	0.0000	4.5800	(1,483.4074)	0.0000	0.1238	(0.4011)	0.0000	1	(0.2773)	01/06/2025
002353.ZK	12/04/2024	SDB3260123664	(1,200.00)	4.8672	(5,840.67)	(5,840.67)	0.0000	4.5800	(1,483.4074)	0.0000	0.7431	(2.4067)	0.0000	1	(1.6636)	01/06/2025
002353.ZK	12/04/2024	SDB3260123664	(1,900.00)	4.8672	(9,247.74)	(9,247.74)	0.0000	4.5800	(1,483.4074)	0.0000	1.1765	(3.8106)	0.0000	1	(2.6341)	01/06/2025
002353.ZK	12/04/2024	SDB3260123664	(1,900.00)	4.8672	(9,247.74)	(9,247.74)	0.0000	4.5800	(1,483.4074)	0.0000	1.1765	(3.8106)	0.0000	1	(2.6341)	01/06/2025
002353.ZK	12/04/2024	SDB3260123664	(900.00)	4.8672	(4,380.51)	(4,380.51)	0.0000	4.5800	(1,483.4074)	0.0000	0.5573	(1.8050)	0.0000	1	(1.2477)	01/06/2025
002353.ZK	12/04/2024	SDB3260123664	(13,500.00)	4.8672	(65,707.59)	(65,707.59)	0.0000	4.5800	(1,483.4074)	0.0000	8.3595	(27.0753)	0.0000	1	(18.7158)	01/06/2025
002353.ZK	12/04/2024	SDB3260123664	(14,100.00)	4.8672	(68,627.93)	(68,627.93)	0.0000	4.5800	(1,483.4074)	0.0000	8.7310	(28.2787)	0.0000	1	(19.5477)	01/06/2025
002353.ZK	12/04/2024	SDB3260123664	(500.00)	4.8672	(2,433.61)	(2,433.61)	0.0000	4.5800	(1,483.4074)	0.0000	0.3096	(1.0028)	0.0000	1	(0.6932)	01/06/2025
002353.ZK	12/04/2024	SDB3260123664	(100.00)	4.8672	(486.72)	(486.72)	0.0000	4.5800	(1,483.4074)	0.0000	0.0619	(0.2006)	0.0000	1	(0.1386)	01/06/2025
002353.ZK	12/04/2024	SDB3260123664	(400.00)	4.8672	(1,946.89)	(1,946.89)	0.0000	4.5800	(1,483.4074)	0.0000	0.2477	(0.8022)	0.0000	1	(0.5545)	01/06/2025
002353.ZK	12/04/2024	SDB3260123664	(400.00)	4.8672	(1,946.89)	(1,946.89)	0.0000	4.5800	(1,483.4074)	0.0000	0.2477	(0.8022)	0.0000	1	(0.5545)	01/06/2025
002353.ZK	12/04/2024	SDB3260123664	(400.00)	4.8672	(1,946.89)	(1,946.89)	0.0000	4.5800	(1,483.4074)	0.0000	0.2477	(0.8022)	0.0000	1	(0.5545)	01/06/2025
TOTAL YANTAI JEREH OILFIELD SERVICES GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND											987.7971	(3,136.5947)	0.0000		(2,148.7976)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
YANTAI TAYHO ADVANCED MATERIALS CO., LTD CMN CLASS A SERIES NORTHBOUND																
002254.ZK	01/03/2025	SDB3260427198	(700.00)	1.3120	(936.47)	(918.39)	0.0000	4.3300	(1,683.9573)	0.0000	0.3379	(1.2888)	0.0000	3	(0.9509)	01/06/2025
002254.ZK	01/03/2025	SDB3260427198	(100.00)	1.3120	(132.28)	(131.20)	0.0000	4.3300	(1,683.9573)	0.0000	0.0477	(0.1841)	0.0000	3	(0.1364)	01/06/2025
002254.ZK	01/03/2025	SDB3260427198	(11,000.00)	1.3120	(14,996.81)	(14,431.90)	0.0000	4.3300	(1,683.9573)	0.0000	5.4113	(20.2523)	0.0000	3	(14.8409)	01/06/2025
002254.ZK	01/03/2025	SDB3260427198	(14,900.00)	1.3120	(20,311.84)	(19,548.67)	0.0000	4.3300	(1,683.9573)	0.0000	7.3292	(27.4326)	0.0000	3	(20.1034)	01/06/2025
002254.ZK	01/03/2025	SDB3260427198	(400.00)	1.3120	(566.87)	(524.80)	0.0000	4.3300	(1,683.9573)	0.0000	0.2045	(0.7364)	0.0000	3	(0.5319)	01/06/2025
002254.ZK	01/03/2025	SDB3260427198	(100.00)	1.3120	(141.59)	(131.20)	0.0000	4.3300	(1,683.9573)	0.0000	0.0511	(0.1841)	0.0000	3	(0.1330)	01/06/2025
002254.ZK	01/03/2025	SDB3260427198	(5,500.00)	1.3120	(7,844.03)	(7,215.95)	0.0000	4.3300	(1,683.9573)	0.0000	2.8304	(10.1261)	0.0000	3	(7.2957)	01/06/2025
002254.ZK	01/03/2025	SDB3260427198	(12,700.00)	1.3120	(18,119.50)	(16,662.29)	0.0000	4.3300	(1,683.9573)	0.0000	6.5381	(23.3821)	0.0000	3	(16.8440)	01/06/2025
002254.ZK	01/03/2025	SDB3260427198	(22,800.00)	1.3120	(32,622.60)	(29,913.39)	0.0000	4.3300	(1,683.9573)	0.0000	11.7713	(41.9774)	0.0000	3	(30.2061)	01/06/2025
002254.ZK	01/03/2025	SDB3260427198	(30,700.00)	1.3120	(43,868.00)	(40,278.12)	0.0000	4.3300	(1,683.9573)	0.0000	15.8290	(56.5222)	0.0000	3	(40.6932)	01/06/2025
002254.ZK	01/03/2025	SDB3260427198	(40,085.00)	1.3120	(57,911.44)	(52,591.16)	0.0000	4.3300	(1,683.9573)	0.0000	20.8964	(73.8011)	0.0000	3	(52.9047)	01/06/2025
002254.ZK	01/03/2025	SDB3260427198	(6,715.00)	1.3120	(9,701.27)	(8,810.02)	0.0000	4.3300	(1,683.9573)	0.0000	3.5005	(12.3631)	0.0000	3	(8.8625)	01/06/2025
002254.ZK	01/03/2025	SDB3260427198	(88,300.00)	1.3120	(126,778.93)	(115,848.81)	0.0000	4.3300	(1,683.9573)	0.0000	45.7461	(162.5704)	0.0000	3	(116.8243)	01/06/2025
002254.ZK	01/03/2025	SDB3260427198	(9,300.00)	1.3120	(13,045.81)	(12,201.52)	0.0000	4.3300	(1,683.9573)	0.0000	4.7074	(17.1224)	0.0000	3	(12.4150)	01/06/2025
002254.ZK	01/03/2025	SDB3260427198	(18,100.00)	1.3120	(25,505.34)	(23,747.04)	0.0000	4.3300	(1,683.9573)	0.0000	9.2032	(33.3242)	0.0000	3	(24.1210)	01/06/2025
002254.ZK	01/03/2025	SDB3260427198	(7,300.00)	1.3120	(10,068.88)	(9,577.53)	0.0000	4.3300	(1,683.9573)	0.0000	3.6332	(13.4401)	0.0000	3	(9.8069)	01/06/2025
002254.ZK	01/03/2025	SDB3260427198	(1,400.00)	1.3120	(1,927.09)	(1,836.79)	0.0000	4.3300	(1,683.9573)	0.0000	0.6954	(2.5776)	0.0000	3	(1.8822)	01/06/2025
002254.ZK	01/03/2025	SDB3260427198	(21,600.00)	1.3120	(29,397.38)	(28,339.01)	0.0000	4.3300	(1,683.9573)	0.0000	10.6076	(39.7681)	0.0000	3	(29.1605)	01/06/2025
002254.ZK	01/03/2025	SDB3260427198	(63,600.00)	1.3120	(86,817.56)	(83,442.63)	0.0000	4.3300	(1,683.9573)	0.0000	31.3267	(117.0949)	0.0000	3	(85.7682)	01/06/2025
002254.ZK	01/03/2025	SDB3260427198	(12,500.00)	1.3120	(17,222.55)	(16,399.89)	0.0000	4.3300	(1,683.9573)	0.0000	6.2145	(23.0139)	0.0000	3	(16.7995)	01/06/2025
002254.ZK	01/03/2025	SDB3260427198	(16,800.00)	1.3120	(23,147.11)	(22,041.45)	0.0000	4.3300	(1,683.9573)	0.0000	8.3522	(30.9307)	0.0000	3	(22.5785)	01/06/2025
002254.ZK	01/02/2025	SDB3260427198	(700.00)	1.3254	(936.47)	(927.78)	0.0000	4.3300	(1,683.9573)	0.0000	0.1126	(0.4340)	0.0000	1	(0.3213)	01/06/2025
002254.ZK	01/02/2025	SDB3260427198	(100.00)	1.3254	(132.28)	(132.54)	0.0000	4.3300	(1,683.9573)	0.0000	0.0159	(0.0620)	0.0000	1	(0.0461)	01/06/2025
002254.ZK	01/02/2025	SDB3260427198	(11,000.00)	1.3254	(14,996.81)	(14,579.41)	0.0000	4.3300	(1,683.9573)	0.0000	1.8038	(6.8198)	0.0000	1	(5.0160)	01/06/2025
002254.ZK	01/02/2025	SDB3260427198	(14,900.00)	1.3254	(20,311.84)	(19,748.47)	0.0000	4.3300	(1,683.9573)	0.0000	2.4431	(9.2377)	0.0000	1	(6.7946)	01/06/2025
002254.ZK	01/02/2025	SDB3260427198	(400.00)	1.3254	(566.87)	(530.16)	0.0000	4.3300	(1,683.9573)	0.0000	0.0682	(0.2480)	0.0000	1	(0.1798)	01/06/2025
002254.ZK	01/02/2025	SDB3260427198	(100.00)	1.3254	(141.59)	(132.54)	0.0000	4.3300	(1,683.9573)	0.0000	0.0170	(0.0620)	0.0000	1	(0.0450)	01/06/2025
002254.ZK	01/02/2025	SDB3260427198	(5,500.00)	1.3254	(7,844.03)	(7,289.71)	0.0000	4.3300	(1,683.9573)	0.0000	0.9435	(3.4099)	0.0000	1	(2.4664)	01/06/2025
002254.ZK	01/02/2025	SDB3260427198	(12,700.00)	1.3254	(18,119.50)	(16,832.59)	0.0000	4.3300	(1,683.9573)	0.0000	2.1794	(7.8737)	0.0000	1	(5.6943)	01/06/2025
002254.ZK	01/02/2025	SDB3260427198	(22,800.00)	1.3254	(32,622.60)	(30,219.14)	0.0000	4.3300	(1,683.9573)	0.0000	3.9238	(14.1355)	0.0000	1	(10.2117)	01/06/2025
002254.ZK	01/02/2025	SDB3260427198	(30,700.00)	1.3254	(43,868.00)	(40,689.81)	0.0000	4.3300	(1,683.9573)	0.0000	5.2763	(19.0333)	0.0000	1	(13.7570)	01/06/2025
002254.ZK	01/02/2025	SDB3260427198	(40,085.00)	1.3254	(57,911.44)	(53,128.70)	0.0000	4.3300	(1,683.9573)	0.0000	6.9655	(24.8518)	0.0000	1	(17.8863)	01/06/2025
002254.ZK	01/02/2025	SDB3260427198	(6,715.00)	1.3254	(9,701.27)	(8,900.07)	0.0000	4.3300	(1,683.9573)	0.0000	1.1668	(4.1631)	0.0000	1	(2.9963)	01/06/2025
002254.ZK	01/02/2025	SDB3260427198	(88,300.00)	1.3254	(126,778.93)	(117,032.91)	0.0000	4.3300	(1,683.9573)	0.0000	15.2487	(54.7440)	0.0000	1	(39.4953)	01/06/2025
002254.ZK	01/02/2025	SDB3260427198	(9,300.00)	1.3254	(13,045.81)	(12,326.23)	0.0000	4.3300	(1,683.9573)	0.0000	1.5691	(5.7658)	0.0000	1	(4.1967)	01/06/2025
002254.ZK	01/02/2025	SDB3260427198	(18,100.00)	1.3254	(25,505.34)	(23,989.76)	0.0000	4.3300	(1,683.9573)	0.0000	3.0677	(11.2216)	0.0000	1	(8.1539)	01/06/2025
002254.ZK	01/02/2025	SDB3260427198	(7,300.00)	1.3254	(10,068.88)	(9,675.43)	0.0000	4.3300	(1,683.9573)	0.0000	1.2111	(4.5258)	0.0000	1	(3.3148)	01/06/2025
002254.ZK	01/02/2025	SDB3260427198	(1,400.00)	1.3254	(1,927.09)	(1,855.56)	0.0000	4.3300	(1,683.9573)	0.0000	0.2318	(0.8680)	0.0000	1	(0.6362)	01/06/2025
002254.ZK	01/02/2025	SDB3260427198	(21,600.00)	1.3254	(29,397.38)	(28,628.66)	0.0000	4.3300	(1,683.9573)	0.0000	3.5359	(13.3915)	0.0000	1	(9.8557)	01/06/2025
002254.ZK	01/02/2025	SDB3260427198	(63,600.00)	1.3254	(86,817.56)	(84,295.50)	0.0000	4.3300	(1,683.9573)	0.0000	10.4422	(39.4306)	0.0000	1	(28.9883)	01/06/2025
002254.ZK	01/02/2025	SDB3260427198	(12,500.00)	1.3254	(17,222.55)	(16,567.51)	0.0000	4.3300	(1,683.9573)	0.0000	2.0715	(7.7497)	0.0000	1	(5.6782)	01/06/2025
002254.ZK	01/02/2025	SDB3260427198	(16,800.00)	1.3254	(23,147.11)	(22,266.74)	0.0000	4.3300	(1,683.9573)	0.0000	2.7841	(10.4156)	0.0000	1	(7.6315)	01/06/2025
002254.ZK	12/31/2024	SDB3260427198	(700.00)	1.3321	(936.47)	(932.50)	0.0000	4.3300	(1,703.1993)	0.0000	0.2253	(0.8823)	0.0000	2	(0.6571)	01/06/2025
002254.ZK	12/31/2024	SDB3260427198	(100.00)	1.3321	(132.28)	(133.21)	0.0000	4.3300	(1,703.1993)	0.0000	0.0318	(0.1260)	0.0000	2	(0.0942)	01/06/2025
002254.ZK	12/31/2024	SDB3260427198	(11,000.00)	1.3321	(14,996.81)	(14,653.52)	0.0000	4.3300	(1,703.1993)	0.0000	3.6076	(13.8655)	0.0000	2	(10.2579)	01/06/2025
002254.ZK	12/31/2024	SDB3260427198	(14,900.00)	1.3321	(20,311.84)	(19,848.86)	0.0000	4.3300	(1,703.1993)	0.0000	4.8861	(18.7814)	0.0000	2	(13.8953)	01/06/2025
002254.ZK	12/31/2024	SDB3260427198	(400.00)	1.3321	(566.87)	(532.86)	0.0000	4.3300	(1,703.1993)	0.0000	0.1364	(0.5042)	0.0000	2	(0.3678)	01/06/2025
002254.ZK	12/31/2024	SDB3260427198	(100.00)	1.3321	(141.59)	(133.21)	0.0000	4.3300	(1,703.1993)	0.0000	0.0341	(0.1260)	0.0000	2	(0.0920)	01/06/2025
002254.ZK	12/31/2024	SDB3260427198	(5,500.00)	1.3321	(7,844.03)	(7,326.76)	0.0000	4.3300	(1,703.1993)	0.0000	1.8869	(6.9327)	0.0000	2	(5.0458)	01/06/2025
002254.ZK	12/31/2024	SDB3260427198	(12,700.00)	1.3321	(18,119.50)	(16,918.15)	0.0000	4.3300	(1,703.1993)	0.0000	4.3587	(16.0083)	0.0000	2	(11.6496)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
YANTAI TAYHO ADVANCED MATERIALS CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002254.ZK	12/31/2024	SDB3260427198	(22,800.00)	1.3321	(32,622.60)	(30,372.75)	0.0000	4.3300	(1,703.1993)	0.0000	7.8475	(28.7394)	0.0000	2	(20.8918)	01/06/2025
002254.ZK	12/31/2024	SDB3260427198	(30,700.00)	1.3321	(43,868.00)	(40,896.64)	0.0000	4.3300	(1,703.1993)	0.0000	10.5527	(38.6973)	0.0000	2	(28.1446)	01/06/2025
002254.ZK	12/31/2024	SDB3260427198	(40,085.00)	1.3321	(57,911.44)	(53,398.75)	0.0000	4.3300	(1,703.1993)	0.0000	13.9309	(50.5271)	0.0000	2	(36.5961)	01/06/2025
002254.ZK	12/31/2024	SDB3260427198	(6,715.00)	1.3321	(9,701.27)	(8,945.31)	0.0000	4.3300	(1,703.1993)	0.0000	2.3337	(8.4642)	0.0000	2	(6.1306)	01/06/2025
002254.ZK	12/31/2024	SDB3260427198	(88,300.00)	1.3321	(126,778.93)	(117,627.79)	0.0000	4.3300	(1,703.1993)	0.0000	30.4974	(111.3020)	0.0000	2	(80.8046)	01/06/2025
002254.ZK	12/31/2024	SDB3260427198	(9,300.00)	1.3321	(13,045.81)	(12,388.88)	0.0000	4.3300	(1,703.1993)	0.0000	3.1382	(11.7226)	0.0000	2	(8.5844)	01/06/2025
002254.ZK	12/31/2024	SDB3260427198	(18,100.00)	1.3321	(25,505.34)	(24,111.70)	0.0000	4.3300	(1,703.1993)	0.0000	6.1355	(22.8150)	0.0000	2	(16.6796)	01/06/2025
002254.ZK	12/31/2024	SDB3260427198	(7,300.00)	1.3321	(10,068.88)	(9,724.61)	0.0000	4.3300	(1,703.1993)	0.0000	2.4221	(9.2016)	0.0000	2	(6.7795)	01/06/2025
002254.ZK	12/31/2024	SDB3260427198	(1,400.00)	1.3321	(1,927.09)	(1,864.99)	0.0000	4.3300	(1,703.1993)	0.0000	0.4636	(1.7647)	0.0000	2	(1.3011)	01/06/2025
002254.ZK	12/31/2024	SDB3260427198	(21,600.00)	1.3321	(29,397.38)	(28,774.18)	0.0000	4.3300	(1,703.1993)	0.0000	7.0717	(27.2268)	0.0000	2	(20.1551)	01/06/2025
002254.ZK	12/31/2024	SDB3260427198	(63,600.00)	1.3321	(86,817.56)	(84,723.98)	0.0000	4.3300	(1,703.1993)	0.0000	20.8844	(80.1677)	0.0000	2	(59.2832)	01/06/2025
002254.ZK	12/31/2024	SDB3260427198	(27,200.00)	1.3321	(37,476.27)	(36,234.15)	0.0000	4.3300	(1,703.1993)	0.0000	9.0151	(34.2855)	0.0000	2	(25.2704)	01/06/2025
002254.ZK	12/31/2024	SDB3260427198	(16,800.00)	1.3321	(23,147.11)	(22,379.92)	0.0000	4.3300	(1,703.1993)	0.0000	5.5682	(21.1764)	0.0000	2	(15.6082)	01/06/2025
002254.ZK	12/30/2024	SDB3260427198	(700.00)	1.3223	(936.47)	(925.62)	0.0000	4.3300	(1,760.0256)	0.0000	0.1126	(0.4525)	0.0000	1	(0.3399)	01/06/2025
002254.ZK	12/30/2024	SDB3260427198	(100.00)	1.3223	(132.28)	(132.23)	0.0000	4.3300	(1,760.0256)	0.0000	0.0159	(0.0646)	0.0000	1	(0.0487)	01/06/2025
002254.ZK	12/30/2024	SDB3260427198	(11,000.00)	1.3223	(14,996.81)	(14,545.51)	0.0000	4.3300	(1,760.0256)	0.0000	1.8038	(7.1112)	0.0000	1	(5.3075)	01/06/2025
002254.ZK	12/30/2024	SDB3260427198	(14,900.00)	1.3223	(20,311.84)	(19,702.55)	0.0000	4.3300	(1,760.0256)	0.0000	2.4431	(9.6325)	0.0000	1	(7.1894)	01/06/2025
002254.ZK	12/30/2024	SDB3260427198	(400.00)	1.3223	(566.87)	(528.93)	0.0000	4.3300	(1,760.0256)	0.0000	0.0682	(0.2586)	0.0000	1	(0.1904)	01/06/2025
002254.ZK	12/30/2024	SDB3260427198	(100.00)	1.3223	(141.59)	(132.23)	0.0000	4.3300	(1,760.0256)	0.0000	0.0170	(0.0646)	0.0000	1	(0.0476)	01/06/2025
002254.ZK	12/30/2024	SDB3260427198	(5,500.00)	1.3223	(7,844.03)	(7,272.75)	0.0000	4.3300	(1,760.0256)	0.0000	0.9435	(3.5556)	0.0000	1	(2.6122)	01/06/2025
002254.ZK	12/30/2024	SDB3260427198	(12,700.00)	1.3223	(18,119.50)	(16,793.45)	0.0000	4.3300	(1,760.0256)	0.0000	2.1794	(8.2103)	0.0000	1	(6.0309)	01/06/2025
002254.ZK	12/30/2024	SDB3260427198	(22,800.00)	1.3223	(32,622.60)	(30,148.87)	0.0000	4.3300	(1,760.0256)	0.0000	3.9238	(14.7397)	0.0000	1	(10.8159)	01/06/2025
002254.ZK	12/30/2024	SDB3260427198	(30,700.00)	1.3223	(43,868.00)	(40,595.19)	0.0000	4.3300	(1,760.0256)	0.0000	5.2763	(19.8468)	0.0000	1	(14.5705)	01/06/2025
002254.ZK	12/30/2024	SDB3260427198	(40,085.00)	1.3223	(57,911.44)	(53,005.16)	0.0000	4.3300	(1,760.0256)	0.0000	6.9655	(25.9140)	0.0000	1	(18.9485)	01/06/2025
002254.ZK	12/30/2024	SDB3260427198	(6,715.00)	1.3223	(9,701.27)	(8,879.37)	0.0000	4.3300	(1,760.0256)	0.0000	1.1668	(4.3411)	0.0000	1	(3.1742)	01/06/2025
002254.ZK	12/30/2024	SDB3260427198	(88,300.00)	1.3223	(126,778.93)	(116,760.37)	0.0000	4.3300	(1,760.0256)	0.0000	15.2487	(57.0839)	0.0000	1	(41.8352)	01/06/2025
002254.ZK	12/30/2024	SDB3260427198	(9,300.00)	1.3223	(13,045.81)	(12,297.57)	0.0000	4.3300	(1,760.0256)	0.0000	1.5691	(6.0122)	0.0000	1	(4.4431)	01/06/2025
002254.ZK	12/30/2024	SDB3260427198	(18,100.00)	1.3223	(25,505.34)	(23,933.97)	0.0000	4.3300	(1,760.0256)	0.0000	3.0677	(11.7012)	0.0000	1	(8.6335)	01/06/2025
002254.ZK	12/30/2024	SDB3260427198	(7,300.00)	1.3223	(10,068.88)	(9,652.93)	0.0000	4.3300	(1,760.0256)	0.0000	1.2111	(4.7193)	0.0000	1	(3.5082)	01/06/2025
002254.ZK	12/30/2024	SDB3260427198	(1,400.00)	1.3223	(1,927.09)	(1,851.25)	0.0000	4.3300	(1,760.0256)	0.0000	0.2318	(0.9051)	0.0000	1	(0.6733)	01/06/2025
002254.ZK	12/30/2024	SDB3260427198	(21,600.00)	1.3223	(29,397.38)	(28,562.09)	0.0000	4.3300	(1,760.0256)	0.0000	3.5359	(13.9639)	0.0000	1	(10.4280)	01/06/2025
002254.ZK	12/30/2024	SDB3260427198	(63,600.00)	1.3223	(86,817.56)	(84,099.49)	0.0000	4.3300	(1,760.0256)	0.0000	10.4422	(41.1159)	0.0000	1	(30.6737)	01/06/2025
002254.ZK	12/30/2024	SDB3260427198	(24,200.00)	1.3223	(33,342.86)	(32,000.12)	0.0000	4.3300	(1,760.0256)	0.0000	4.0104	(15.6447)	0.0000	1	(11.6343)	01/06/2025
002254.ZK	12/30/2024	SDB3260427198	(19,800.00)	1.3223	(27,280.52)	(26,181.92)	0.0000	4.3300	(1,760.0256)	0.0000	3.2812	(12.8002)	0.0000	1	(9.5190)	01/06/2025
002254.ZK	12/30/2024	SDB3260427198	(32,000.00)	1.3223	(44,089.73)	(42,314.21)	0.0000	4.3300	(1,760.0256)	0.0000	5.3030	(20.6872)	0.0000	1	(15.3842)	01/06/2025
002254.ZK	12/30/2024	SDB3260427198	(16,800.00)	1.3223	(23,147.11)	(22,214.96)	0.0000	4.3300	(1,760.0256)	0.0000	2.7841	(10.8608)	0.0000	1	(8.0767)	01/06/2025
002254.ZK	12/27/2024	SDB3260427198	(11,000.00)	1.3602	(14,996.81)	(14,961.68)	0.0000	4.3300	(1,760.0883)	0.0000	5.4113	(21.9449)	0.0000	3	(16.5336)	01/06/2025
002254.ZK	12/27/2024	SDB3260427198	(14,900.00)	1.3602	(20,311.84)	(20,266.28)	0.0000	4.3300	(1,760.0883)	0.0000	7.3292	(29.7254)	0.0000	3	(22.3962)	01/06/2025
002254.ZK	12/27/2024	SDB3260427198	(400.00)	1.3602	(566.87)	(544.06)	0.0000	4.3300	(1,760.0883)	0.0000	0.2045	(0.7980)	0.0000	3	(0.5935)	01/06/2025
002254.ZK	12/27/2024	SDB3260427198	(100.00)	1.3602	(141.59)	(136.02)	0.0000	4.3300	(1,760.0883)	0.0000	0.0511	(0.1995)	0.0000	3	(0.1484)	01/06/2025
002254.ZK	12/27/2024	SDB3260427198	(5,500.00)	1.3602	(7,844.03)	(7,480.84)	0.0000	4.3300	(1,760.0883)	0.0000	2.8304	(10.9725)	0.0000	3	(8.1421)	01/06/2025
002254.ZK	12/27/2024	SDB3260427198	(12,700.00)	1.3602	(18,119.50)	(17,273.94)	0.0000	4.3300	(1,760.0883)	0.0000	6.5381	(25.3364)	0.0000	3	(18.7983)	01/06/2025
002254.ZK	12/27/2024	SDB3260427198	(22,800.00)	1.3602	(32,622.60)	(31,011.49)	0.0000	4.3300	(1,760.0883)	0.0000	11.7713	(45.4858)	0.0000	3	(33.7145)	01/06/2025
002254.ZK	12/27/2024	SDB3260427198	(30,700.00)	1.3602	(43,868.00)	(41,756.70)	0.0000	4.3300	(1,760.0883)	0.0000	15.8290	(61.2462)	0.0000	3	(45.4172)	01/06/2025
002254.ZK	12/27/2024	SDB3260427198	(40,085.00)	1.3602	(57,911.44)	(54,521.73)	0.0000	4.3300	(1,760.0883)	0.0000	20.8964	(79.9692)	0.0000	3	(59.0728)	01/06/2025
002254.ZK	12/27/2024	SDB3260427198	(6,715.00)	1.3602	(9,701.27)	(9,133.43)	0.0000	4.3300	(1,760.0883)	0.0000	3.5005	(13.3964)	0.0000	3	(9.8958)	01/06/2025
002254.ZK	12/27/2024	SDB3260427198	(88,300.00)	1.3602	(126,778.93)	(120,101.51)	0.0000	4.3300	(1,760.0883)	0.0000	45.7461	(176.1577)	0.0000	3	(130.4117)	01/06/2025
002254.ZK	12/27/2024	SDB3260427198	(9,300.00)	1.3602	(13,045.81)	(12,649.42)	0.0000	4.3300	(1,760.0883)	0.0000	4.7074	(18.5534)	0.0000	3	(13.8461)	01/06/2025
002254.ZK	12/27/2024	SDB3260427198	(18,100.00)	1.3602	(25,505.34)	(24,618.77)	0.0000	4.3300	(1,760.0883)	0.0000	9.2032	(36.1093)	0.0000	3	(26.9062)	01/06/2025
002254.ZK	12/27/2024	SDB3260427198	(7,300.00)	1.3602	(10,068.88)	(9,929.12)	0.0000	4.3300	(1,760.0883)	0.0000	3.6332	(14.5634)	0.0000	3	(10.9302)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
YANTAI TAYHO ADVANCED MATERIALS CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002254.ZK	12/27/2024	SDB3260427198	(1,400.00)	1.3602	(1,927.09)	(1,904.21)	0.0000	4.3300	(1,760.0883)	0.0000	0.6954	(2.7930)	0.0000	3	(2.0976)	01/06/2025
002254.ZK	12/27/2024	SDB3260427198	(21,600.00)	1.3602	(29,397.38)	(29,379.30)	0.0000	4.3300	(1,760.0883)	0.0000	10.6076	(43.0918)	0.0000	3	(32.4843)	01/06/2025
002254.ZK	12/27/2024	SDB3260427198	(63,600.00)	1.3602	(86,817.56)	(86,505.73)	0.0000	4.3300	(1,760.0883)	0.0000	31.3267	(126.8814)	0.0000	3	(95.5548)	01/06/2025
002254.ZK	12/27/2024	SDB3260427198	(24,200.00)	1.3602	(33,342.86)	(32,915.70)	0.0000	4.3300	(1,760.0883)	0.0000	12.0312	(48.2788)	0.0000	3	(36.2476)	01/06/2025
002254.ZK	12/27/2024	SDB3260427198	(19,800.00)	1.3602	(27,280.52)	(26,931.03)	0.0000	4.3300	(1,760.0883)	0.0000	9.8437	(39.5008)	0.0000	3	(29.6571)	01/06/2025
002254.ZK	12/27/2024	SDB3260427198	(32,000.00)	1.3602	(44,089.73)	(43,524.90)	0.0000	4.3300	(1,760.0883)	0.0000	15.9090	(63.8397)	0.0000	3	(47.9307)	01/06/2025
002254.ZK	12/27/2024	SDB3260427198	(16,800.00)	1.3602	(23,147.11)	(22,850.57)	0.0000	4.3300	(1,760.0883)	0.0000	8.3522	(33.5159)	0.0000	3	(25.1636)	01/06/2025
002254.ZK	12/26/2024	SDB3260427198	(400.00)	1.3645	(566.87)	(545.80)	0.0000	4.3300	(1,765.3179)	0.0000	0.0682	(0.2676)	0.0000	1	(0.1995)	01/06/2025
002254.ZK	12/26/2024	SDB3260427198	(100.00)	1.3645	(141.59)	(136.45)	0.0000	4.3300	(1,765.3179)	0.0000	0.0170	(0.0669)	0.0000	1	(0.0499)	01/06/2025
002254.ZK	12/26/2024	SDB3260427198	(5,500.00)	1.3645	(7,844.03)	(7,504.78)	0.0000	4.3300	(1,765.3179)	0.0000	0.9435	(3.6801)	0.0000	1	(2.7366)	01/06/2025
002254.ZK	12/26/2024	SDB3260427198	(12,700.00)	1.3645	(18,119.50)	(17,329.23)	0.0000	4.3300	(1,765.3179)	0.0000	2.1794	(8.4977)	0.0000	1	(6.3183)	01/06/2025
002254.ZK	12/26/2024	SDB3260427198	(22,800.00)	1.3645	(32,622.60)	(31,110.74)	0.0000	4.3300	(1,765.3179)	0.0000	3.9238	(15.2557)	0.0000	1	(11.3319)	01/06/2025
002254.ZK	12/26/2024	SDB3260427198	(30,700.00)	1.3645	(43,868.00)	(41,890.33)	0.0000	4.3300	(1,765.3179)	0.0000	5.2763	(20.5416)	0.0000	1	(15.2653)	01/06/2025
002254.ZK	12/26/2024	SDB3260427198	(40,085.00)	1.3645	(57,911.44)	(54,696.22)	0.0000	4.3300	(1,765.3179)	0.0000	6.9655	(26.8212)	0.0000	1	(19.8557)	01/06/2025
002254.ZK	12/26/2024	SDB3260427198	(6,715.00)	1.3645	(9,701.27)	(9,162.66)	0.0000	4.3300	(1,765.3179)	0.0000	1.1668	(4.4931)	0.0000	1	(3.3262)	01/06/2025
002254.ZK	12/26/2024	SDB3260427198	(88,300.00)	1.3645	(126,778.93)	(120,485.88)	0.0000	4.3300	(1,765.3179)	0.0000	15.2487	(59.0822)	0.0000	1	(43.8335)	01/06/2025
002254.ZK	12/26/2024	SDB3260427198	(9,300.00)	1.3645	(13,045.81)	(12,689.91)	0.0000	4.3300	(1,765.3179)	0.0000	1.5691	(6.2227)	0.0000	1	(4.6536)	01/06/2025
002254.ZK	12/26/2024	SDB3260427198	(18,100.00)	1.3645	(25,505.34)	(24,697.56)	0.0000	4.3300	(1,765.3179)	0.0000	3.0677	(12.1108)	0.0000	1	(9.0431)	01/06/2025
002254.ZK	12/26/2024	SDB3260427198	(7,300.00)	1.3645	(10,068.88)	(9,960.89)	0.0000	4.3300	(1,765.3179)	0.0000	1.2111	(4.8845)	0.0000	1	(3.6734)	01/06/2025
002254.ZK	12/26/2024	SDB3260427198	(1,400.00)	1.3645	(1,927.09)	(1,910.31)	0.0000	4.3300	(1,765.3179)	0.0000	0.2318	(0.9368)	0.0000	1	(0.7050)	01/06/2025
002254.ZK	12/26/2024	SDB3260427198	(21,600.00)	1.3645	(29,397.38)	(29,473.33)	0.0000	4.3300	(1,765.3179)	0.0000	3.5359	(14.4527)	0.0000	1	(10.9169)	01/06/2025
002254.ZK	12/26/2024	SDB3260427198	(63,600.00)	1.3645	(86,817.56)	(86,782.58)	0.0000	4.3300	(1,765.3179)	0.0000	10.4422	(42.5552)	0.0000	1	(32.1130)	01/06/2025
002254.ZK	12/26/2024	SDB3260427198	(24,200.00)	1.3645	(33,342.86)	(33,021.05)	0.0000	4.3300	(1,765.3179)	0.0000	4.0104	(16.1924)	0.0000	1	(12.1820)	01/06/2025
002254.ZK	12/26/2024	SDB3260427198	(19,800.00)	1.3645	(27,280.52)	(27,017.22)	0.0000	4.3300	(1,765.3179)	0.0000	3.2812	(13.2483)	0.0000	1	(9.9671)	01/06/2025
002254.ZK	12/26/2024	SDB3260427198	(32,000.00)	1.3645	(44,089.73)	(43,664.19)	0.0000	4.3300	(1,765.3179)	0.0000	5.3030	(21.4114)	0.0000	1	(16.1084)	01/06/2025
002254.ZK	12/26/2024	SDB3260427198	(16,800.00)	1.3645	(23,147.11)	(22,923.70)	0.0000	4.3300	(1,765.3179)	0.0000	2.7841	(11.2410)	0.0000	1	(8.4569)	01/06/2025
002254.ZK	12/24/2024	SDB3260427198	(400.00)	1.3645	(566.87)	(545.80)	0.0000	4.3300	(1,765.3179)	0.0000	0.1364	(0.5353)	0.0000	2	(0.3989)	01/06/2025
002254.ZK	12/24/2024	SDB3260427198	(100.00)	1.3645	(141.59)	(136.45)	0.0000	4.3300	(1,765.3179)	0.0000	0.0341	(0.1338)	0.0000	2	(0.0998)	01/06/2025
002254.ZK	12/24/2024	SDB3260427198	(5,500.00)	1.3645	(7,844.03)	(7,504.78)	0.0000	4.3300	(1,765.3179)	0.0000	1.8869	(7.3602)	0.0000	2	(5.4733)	01/06/2025
002254.ZK	12/24/2024	SDB3260427198	(12,700.00)	1.3645	(18,119.50)	(17,329.23)	0.0000	4.3300	(1,765.3179)	0.0000	4.3587	(16.9953)	0.0000	2	(12.6366)	01/06/2025
002254.ZK	12/24/2024	SDB3260427198	(22,800.00)	1.3645	(32,622.60)	(31,110.74)	0.0000	4.3300	(1,765.3179)	0.0000	7.8475	(30.5113)	0.0000	2	(22.6638)	01/06/2025
002254.ZK	12/24/2024	SDB3260427198	(30,700.00)	1.3645	(43,868.00)	(41,890.33)	0.0000	4.3300	(1,765.3179)	0.0000	10.5527	(41.0832)	0.0000	2	(30.5305)	01/06/2025
002254.ZK	12/24/2024	SDB3260427198	(40,085.00)	1.3645	(57,911.44)	(54,696.22)	0.0000	4.3300	(1,765.3179)	0.0000	13.9309	(53.6423)	0.0000	2	(39.7114)	01/06/2025
002254.ZK	12/24/2024	SDB3260427198	(6,715.00)	1.3645	(9,701.27)	(9,162.66)	0.0000	4.3300	(1,765.3179)	0.0000	2.3337	(8.9861)	0.0000	2	(6.6524)	01/06/2025
002254.ZK	12/24/2024	SDB3260427198	(88,300.00)	1.3645	(126,778.93)	(120,485.88)	0.0000	4.3300	(1,765.3179)	0.0000	30.4974	(118.1644)	0.0000	2	(87.6670)	01/06/2025
002254.ZK	12/24/2024	SDB3260427198	(9,300.00)	1.3645	(13,045.81)	(12,689.91)	0.0000	4.3300	(1,765.3179)	0.0000	3.1382	(12.4454)	0.0000	2	(9.3072)	01/06/2025
002254.ZK	12/24/2024	SDB3260427198	(18,100.00)	1.3645	(25,505.34)	(24,697.56)	0.0000	4.3300	(1,765.3179)	0.0000	6.1355	(24.2217)	0.0000	2	(18.0862)	01/06/2025
002254.ZK	12/24/2024	SDB3260427198	(7,300.00)	1.3645	(10,068.88)	(9,960.89)	0.0000	4.3300	(1,765.3179)	0.0000	2.4221	(9.7690)	0.0000	2	(7.3468)	01/06/2025
002254.ZK	12/24/2024	SDB3260427198	(1,400.00)	1.3645	(1,927.09)	(1,910.31)	0.0000	4.3300	(1,765.3179)	0.0000	0.4636	(1.8735)	0.0000	2	(1.4099)	01/06/2025
002254.ZK	12/24/2024	SDB3260427198	(21,600.00)	1.3645	(29,397.38)	(29,473.33)	0.0000	4.3300	(1,765.3179)	0.0000	7.0717	(28.9054)	0.0000	2	(21.8337)	01/06/2025
002254.ZK	12/24/2024	SDB3260427198	(63,600.00)	1.3645	(86,817.56)	(86,782.58)	0.0000	4.3300	(1,765.3179)	0.0000	20.8844	(85.1105)	0.0000	2	(64.2260)	01/06/2025
002254.ZK	12/24/2024	SDB3260427198	(24,200.00)	1.3645	(33,342.86)	(33,021.05)	0.0000	4.3300	(1,765.3179)	0.0000	8.0208	(32.3848)	0.0000	2	(24.3640)	01/06/2025
002254.ZK	12/24/2024	SDB3260427198	(19,800.00)	1.3645	(27,280.52)	(27,017.22)	0.0000	4.3300	(1,765.3179)	0.0000	6.5625	(26.4967)	0.0000	2	(19.9342)	01/06/2025
002254.ZK	12/24/2024	SDB3260427198	(32,000.00)	1.3645	(44,089.73)	(43,664.19)	0.0000	4.3300	(1,765.3179)	0.0000	10.6060	(42.8229)	0.0000	2	(32.2168)	01/06/2025
002254.ZK	12/24/2024	SDB3260427198	(16,800.00)	1.3645	(23,147.11)	(22,923.70)	0.0000	4.3300	(1,765.3179)	0.0000	5.5682	(22.4820)	0.0000	2	(16.9138)	01/06/2025
002254.ZK	12/23/2024	SDB3260427198	(400.00)	1.3744	(566.87)	(549.76)	0.0000	4.3300	(1,765.3179)	0.0000	0.0682	(0.2696)	0.0000	1	(0.2014)	01/06/2025
002254.ZK	12/23/2024	SDB3260427198	(100.00)	1.3744	(141.59)	(137.44)	0.0000	4.3300	(1,765.3179)	0.0000	0.0170	(0.0674)	0.0000	1	(0.0504)	01/06/2025
002254.ZK	12/23/2024	SDB3260427198	(5,500.00)	1.3744	(7,844.03)	(7,559.25)	0.0000	4.3300	(1,765.3179)	0.0000	0.9435	(3.7068)	0.0000	1	(2.7633)	01/06/2025
002254.ZK	12/23/2024	SDB3260427198	(12,700.00)	1.3744	(18,119.50)	(17,455.01)	0.0000	4.3300	(1,765.3179)	0.0000	2.1794	(8.5593)	0.0000	1	(6.3800)	01/06/2025
002254.ZK	12/23/2024	SDB3260427198	(22,800.00)	1.3744	(32,622.60)	(31,336.55)	0.0000	4.3300	(1,765.3179)	0.0000	3.9238	(15.3664)	0.0000	1	(11.4426)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
YANTAI TAYHO ADVANCED MATERIALS CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002254.ZK	12/23/2024	SDB3260427198	(30,700.00)	1.3744	(43,868.00)	(42,194.39)	0.0000	4.3300	(1,765.3179)	0.0000	5.2763	(20.6907)	0.0000	1	(15.4144)	01/06/2025
002254.ZK	12/23/2024	SDB3260427198	(40,085.00)	1.3744	(57,911.44)	(55,093.22)	0.0000	4.3300	(1,765.3179)	0.0000	6.9655	(27.0158)	0.0000	1	(20.0504)	01/06/2025
002254.ZK	12/23/2024	SDB3260427198	(6,715.00)	1.3744	(9,701.27)	(9,229.16)	0.0000	4.3300	(1,765.3179)	0.0000	1.1668	(4.5257)	0.0000	1	(3.3588)	01/06/2025
002254.ZK	12/23/2024	SDB3260427198	(88,300.00)	1.3744	(126,778.93)	(121,360.40)	0.0000	4.3300	(1,765.3179)	0.0000	15.2487	(59.5110)	0.0000	1	(44.2623)	01/06/2025
002254.ZK	12/23/2024	SDB3260427198	(9,300.00)	1.3744	(13,045.81)	(12,782.01)	0.0000	4.3300	(1,765.3179)	0.0000	1.5691	(6.2679)	0.0000	1	(4.6987)	01/06/2025
002254.ZK	12/23/2024	SDB3260427198	(18,100.00)	1.3744	(25,505.34)	(24,876.82)	0.0000	4.3300	(1,765.3179)	0.0000	3.0677	(12.1987)	0.0000	1	(9.1310)	01/06/2025
002254.ZK	12/23/2024	SDB3260427198	(7,300.00)	1.3744	(10,068.88)	(10,033.19)	0.0000	4.3300	(1,765.3179)	0.0000	1.2111	(4.9199)	0.0000	1	(3.7089)	01/06/2025
002254.ZK	12/23/2024	SDB3260427198	(1,400.00)	1.3744	(1,927.09)	(1,924.17)	0.0000	4.3300	(1,765.3179)	0.0000	0.2318	(0.9435)	0.0000	1	(0.7118)	01/06/2025
002254.ZK	12/23/2024	SDB3260427198	(21,600.00)	1.3744	(29,397.38)	(29,687.26)	0.0000	4.3300	(1,765.3179)	0.0000	3.5359	(14.5576)	0.0000	1	(11.0218)	01/06/2025
002254.ZK	12/23/2024	SDB3260427198	(63,600.00)	1.3744	(86,817.56)	(87,412.48)	0.0000	4.3300	(1,765.3179)	0.0000	10.4422	(42.8641)	0.0000	1	(32.4219)	01/06/2025
002254.ZK	12/23/2024	SDB3260427198	(24,200.00)	1.3744	(33,342.86)	(33,260.72)	0.0000	4.3300	(1,765.3179)	0.0000	4.0104	(16.3099)	0.0000	1	(12.2995)	01/06/2025
002254.ZK	12/23/2024	SDB3260427198	(19,800.00)	1.3744	(27,280.52)	(27,213.32)	0.0000	4.3300	(1,765.3179)	0.0000	3.2812	(13.3445)	0.0000	1	(10.0632)	01/06/2025
002254.ZK	12/23/2024	SDB3260427198	(32,000.00)	1.3744	(44,089.73)	(43,981.12)	0.0000	4.3300	(1,765.3179)	0.0000	5.3030	(21.5668)	0.0000	1	(16.2638)	01/06/2025
002254.ZK	12/23/2024	SDB3260427198	(16,800.00)	1.3744	(23,147.11)	(23,090.09)	0.0000	4.3300	(1,765.3179)	0.0000	2.7841	(11.3226)	0.0000	1	(8.5385)	01/06/2025
002254.ZK	12/20/2024	SDB3260427198	(400.00)	1.3796	(566.87)	(551.85)	0.0000	4.3300	(1,765.3179)	0.0000	0.2045	(0.8118)	0.0000	3	(0.6073)	01/06/2025
002254.ZK	12/20/2024	SDB3260427198	(100.00)	1.3796	(141.59)	(137.96)	0.0000	4.3300	(1,765.3179)	0.0000	0.0511	(0.2030)	0.0000	3	(0.1519)	01/06/2025
002254.ZK	12/20/2024	SDB3260427198	(5,500.00)	1.3796	(7,844.03)	(7,587.92)	0.0000	4.3300	(1,765.3179)	0.0000	2.8304	(11.1626)	0.0000	3	(8.3322)	01/06/2025
002254.ZK	12/20/2024	SDB3260427198	(12,700.00)	1.3796	(18,119.50)	(17,521.20)	0.0000	4.3300	(1,765.3179)	0.0000	6.5381	(25.7754)	0.0000	3	(19.2373)	01/06/2025
002254.ZK	12/20/2024	SDB3260427198	(22,800.00)	1.3796	(32,622.60)	(31,455.38)	0.0000	4.3300	(1,765.3179)	0.0000	11.7713	(46.2740)	0.0000	3	(34.5026)	01/06/2025
002254.ZK	12/20/2024	SDB3260427198	(30,700.00)	1.3796	(43,868.00)	(42,354.40)	0.0000	4.3300	(1,765.3179)	0.0000	15.8290	(62.3075)	0.0000	3	(46.4784)	01/06/2025
002254.ZK	12/20/2024	SDB3260427198	(40,085.00)	1.3796	(57,911.44)	(55,302.15)	0.0000	4.3300	(1,765.3179)	0.0000	20.8964	(81.3549)	0.0000	3	(60.4585)	01/06/2025
002254.ZK	12/20/2024	SDB3260427198	(6,715.00)	1.3796	(9,701.27)	(9,264.16)	0.0000	4.3300	(1,765.3179)	0.0000	3.5005	(13.6285)	0.0000	3	(10.1280)	01/06/2025
002254.ZK	12/20/2024	SDB3260427198	(88,300.00)	1.3796	(126,778.93)	(121,820.62)	0.0000	4.3300	(1,765.3179)	0.0000	45.7461	(179.2101)	0.0000	3	(133.4640)	01/06/2025
002254.ZK	12/20/2024	SDB3260427198	(9,300.00)	1.3796	(13,045.81)	(12,830.48)	0.0000	4.3300	(1,765.3179)	0.0000	4.7074	(18.8749)	0.0000	3	(14.1675)	01/06/2025
002254.ZK	12/20/2024	SDB3260427198	(18,100.00)	1.3796	(25,505.34)	(24,971.16)	0.0000	4.3300	(1,765.3179)	0.0000	9.2032	(36.7350)	0.0000	3	(27.5318)	01/06/2025
002254.ZK	12/20/2024	SDB3260427198	(7,300.00)	1.3796	(10,068.88)	(10,071.24)	0.0000	4.3300	(1,765.3179)	0.0000	3.6332	(14.8158)	0.0000	3	(11.1826)	01/06/2025
002254.ZK	12/20/2024	SDB3260427198	(1,400.00)	1.3796	(1,927.09)	(1,931.47)	0.0000	4.3300	(1,765.3179)	0.0000	0.6954	(2.8414)	0.0000	3	(2.1460)	01/06/2025
002254.ZK	12/20/2024	SDB3260427198	(21,600.00)	1.3796	(29,397.38)	(29,799.84)	0.0000	4.3300	(1,765.3179)	0.0000	10.6076	(43.8385)	0.0000	3	(33.2309)	01/06/2025
002254.ZK	12/20/2024	SDB3260427198	(63,600.00)	1.3796	(86,817.56)	(87,743.96)	0.0000	4.3300	(1,765.3179)	0.0000	31.3267	(129.0800)	0.0000	3	(97.7533)	01/06/2025
002254.ZK	12/20/2024	SDB3260427198	(24,200.00)	1.3796	(33,342.86)	(33,386.85)	0.0000	4.3300	(1,765.3179)	0.0000	12.0312	(49.1153)	0.0000	3	(37.0841)	01/06/2025
002254.ZK	12/20/2024	SDB3260427198	(19,800.00)	1.3796	(27,280.52)	(27,316.52)	0.0000	4.3300	(1,765.3179)	0.0000	9.8437	(40.1853)	0.0000	3	(30.3416)	01/06/2025
002254.ZK	12/20/2024	SDB3260427198	(32,000.00)	1.3796	(44,089.73)	(44,147.90)	0.0000	4.3300	(1,765.3179)	0.0000	15.9090	(64.9459)	0.0000	3	(49.0369)	01/06/2025
002254.ZK	12/20/2024	SDB3260427198	(16,800.00)	1.3796	(23,147.11)	(23,177.65)	0.0000	4.3300	(1,765.3179)	0.0000	8.3522	(34.0966)	0.0000	3	(25.7444)	01/06/2025
002254.ZK	12/19/2024	SDB3260427198	(400.00)	1.4505	(566.87)	(580.18)	0.0000	4.5800	(1,765.3179)	0.0000	0.0721	(0.2845)	0.0000	1	(0.2124)	01/06/2025
002254.ZK	12/19/2024	SDB3260427198	(100.00)	1.4505	(141.59)	(145.05)	0.0000	4.5800	(1,765.3179)	0.0000	0.0180	(0.0711)	0.0000	1	(0.0531)	01/06/2025
002254.ZK	12/19/2024	SDB3260427198	(5,500.00)	1.4505	(7,844.03)	(7,977.52)	0.0000	4.5800	(1,765.3179)	0.0000	0.9979	(3.9119)	0.0000	1	(2.9140)	01/06/2025
002254.ZK	12/19/2024	SDB3260427198	(12,700.00)	1.4505	(18,119.50)	(18,420.83)	0.0000	4.5800	(1,765.3179)	0.0000	2.3052	(9.0329)	0.0000	1	(6.7277)	01/06/2025
002254.ZK	12/19/2024	SDB3260427198	(22,800.00)	1.4505	(32,622.60)	(33,070.47)	0.0000	4.5800	(1,765.3179)	0.0000	4.1503	(16.2166)	0.0000	1	(12.0663)	01/06/2025
002254.ZK	12/19/2024	SDB3260427198	(30,700.00)	1.4505	(43,868.00)	(44,529.09)	0.0000	4.5800	(1,765.3179)	0.0000	5.5810	(21.8356)	0.0000	1	(16.2546)	01/06/2025
002254.ZK	12/19/2024	SDB3260427198	(40,085.00)	1.4505	(57,911.44)	(58,141.65)	0.0000	4.5800	(1,765.3179)	0.0000	7.3676	(28.5107)	0.0000	1	(21.1431)	01/06/2025
002254.ZK	12/19/2024	SDB3260427198	(6,715.00)	1.4505	(9,701.27)	(9,739.83)	0.0000	4.5800	(1,765.3179)	0.0000	1.2342	(4.7761)	0.0000	1	(3.5419)	01/06/2025
002254.ZK	12/19/2024	SDB3260427198	(88,300.00)	1.4505	(126,778.93)	(128,075.53)	0.0000	4.5800	(1,765.3179)	0.0000	16.1291	(62.8039)	0.0000	1	(46.6748)	01/06/2025
002254.ZK	12/19/2024	SDB3260427198	(9,300.00)	1.4505	(13,045.81)	(13,489.27)	0.0000	4.5800	(1,765.3179)	0.0000	1.6597	(6.6147)	0.0000	1	(4.9550)	01/06/2025
002254.ZK	12/19/2024	SDB3260427198	(18,100.00)	1.4505	(25,505.34)	(26,253.31)	0.0000	4.5800	(1,765.3179)	0.0000	3.2448	(12.8737)	0.0000	1	(9.6289)	01/06/2025
002254.ZK	12/19/2024	SDB3260427198	(7,300.00)	1.4505	(10,068.88)	(10,588.35)	0.0000	4.5800	(1,765.3179)	0.0000	1.2810	(5.1922)	0.0000	1	(3.9112)	01/06/2025
002254.ZK	12/19/2024	SDB3260427198	(1,400.00)	1.4505	(1,927.09)	(2,030.64)	0.0000	4.5800	(1,765.3179)	0.0000	0.2452	(0.9958)	0.0000	1	(0.7506)	01/06/2025
002254.ZK	12/19/2024	SDB3260427198	(21,600.00)	1.4505	(29,397.38)	(31,329.91)	0.0000	4.5800	(1,765.3179)	0.0000	3.7400	(15.3631)	0.0000	1	(11.6231)	01/06/2025
002254.ZK	12/19/2024	SDB3260427198	(63,600.00)	1.4505	(86,817.56)	(92,249.19)	0.0000	4.5800	(1,765.3179)	0.0000	11.0451	(45.2359)	0.0000	1	(34.1908)	01/06/2025
002254.ZK	12/19/2024	SDB3260427198	(24,200.00)	1.4505	(33,342.86)	(35,101.11)	0.0000	4.5800	(1,765.3179)	0.0000	4.2420	(17.2124)	0.0000	1	(12.9704)	01/06/2025
002254.ZK	12/19/2024	SDB3260427198	(19,800.00)	1.4505	(27,280.52)	(28,719.09)	0.0000	4.5800	(1,765.3179)	0.0000	3.4707	(14.0829)	0.0000	1	(10.6122)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
YANTAI TAYHO ADVANCED MATERIALS CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002254.ZK	12/19/2024	SDB3260427198	(32,000.00)	1.4505	(44,089.73)	(46,414.69)	0.0000	4.5800	(1,765.3179)	0.0000	5.6092	(22.7602)	0.0000	1	(17.1510)	01/06/2025
002254.ZK	12/19/2024	SDB3260427198	(16,800.00)	1.4505	(23,147.11)	(24,367.71)	0.0000	4.5800	(1,765.3179)	0.0000	2.9448	(11.9491)	0.0000	1	(9.0043)	01/06/2025
002254.ZK	12/18/2024	SDB3260427198	(400.00)	1.4104	(566.87)	(564.16)	0.0000	4.5800	(1,789.5987)	0.0000	0.0721	(0.2805)	0.0000	1	(0.2083)	01/06/2025
002254.ZK	12/18/2024	SDB3260427198	(100.00)	1.4104	(141.59)	(141.04)	0.0000	4.5800	(1,789.5987)	0.0000	0.0180	(0.0701)	0.0000	1	(0.0521)	01/06/2025
002254.ZK	12/18/2024	SDB3260427198	(5,500.00)	1.4104	(7,844.03)	(7,757.27)	0.0000	4.5800	(1,789.5987)	0.0000	0.9979	(3.8562)	0.0000	1	(2.8583)	01/06/2025
002254.ZK	12/18/2024	SDB3260427198	(12,700.00)	1.4104	(18,119.50)	(17,912.23)	0.0000	4.5800	(1,789.5987)	0.0000	2.3052	(8.9044)	0.0000	1	(6.5992)	01/06/2025
002254.ZK	12/18/2024	SDB3260427198	(22,800.00)	1.4104	(32,622.60)	(32,157.39)	0.0000	4.5800	(1,789.5987)	0.0000	4.1503	(15.9858)	0.0000	1	(11.8355)	01/06/2025
002254.ZK	12/18/2024	SDB3260427198	(30,700.00)	1.4104	(43,868.00)	(43,299.65)	0.0000	4.5800	(1,789.5987)	0.0000	5.5810	(21.5247)	0.0000	1	(15.9437)	01/06/2025
002254.ZK	12/18/2024	SDB3260427198	(40,085.00)	1.4104	(57,911.44)	(56,536.37)	0.0000	4.5800	(1,789.5987)	0.0000	7.3676	(28.1048)	0.0000	1	(20.7372)	01/06/2025
002254.ZK	12/18/2024	SDB3260427198	(6,715.00)	1.4104	(9,701.27)	(9,470.92)	0.0000	4.5800	(1,789.5987)	0.0000	1.2342	(4.7081)	0.0000	1	(3.4739)	01/06/2025
002254.ZK	12/18/2024	SDB3260427198	(88,300.00)	1.4104	(126,778.93)	(124,539.38)	0.0000	4.5800	(1,789.5987)	0.0000	16.1291	(61.9099)	0.0000	1	(45.7808)	01/06/2025
002254.ZK	12/18/2024	SDB3260427198	(9,300.00)	1.4104	(13,045.81)	(13,116.83)	0.0000	4.5800	(1,789.5987)	0.0000	1.6597	(6.5205)	0.0000	1	(4.8608)	01/06/2025
002254.ZK	12/18/2024	SDB3260427198	(18,100.00)	1.4104	(25,505.34)	(25,528.46)	0.0000	4.5800	(1,789.5987)	0.0000	3.2448	(12.6905)	0.0000	1	(9.4456)	01/06/2025
002254.ZK	12/18/2024	SDB3260427198	(7,300.00)	1.4104	(10,068.88)	(10,296.01)	0.0000	4.5800	(1,789.5987)	0.0000	1.2810	(5.1183)	0.0000	1	(3.8373)	01/06/2025
002254.ZK	12/18/2024	SDB3260427198	(1,400.00)	1.4104	(1,927.09)	(1,974.58)	0.0000	4.5800	(1,789.5987)	0.0000	0.2452	(0.9816)	0.0000	1	(0.7364)	01/06/2025
002254.ZK	12/18/2024	SDB3260427198	(21,600.00)	1.4104	(29,397.38)	(30,464.90)	0.0000	4.5800	(1,789.5987)	0.0000	3.7400	(15.1444)	0.0000	1	(11.4044)	01/06/2025
002254.ZK	12/18/2024	SDB3260427198	(63,600.00)	1.4104	(86,817.56)	(89,702.20)	0.0000	4.5800	(1,789.5987)	0.0000	11.0451	(44.5919)	0.0000	1	(33.5468)	01/06/2025
002254.ZK	12/18/2024	SDB3260427198	(28,200.00)	1.4104	(38,854.07)	(39,773.62)	0.0000	4.5800	(1,789.5987)	0.0000	4.9431	(19.7719)	0.0000	1	(14.8288)	01/06/2025
002254.ZK	12/18/2024	SDB3260427198	(19,800.00)	1.4104	(27,280.52)	(27,926.16)	0.0000	4.5800	(1,789.5987)	0.0000	3.4707	(13.8824)	0.0000	1	(10.4117)	01/06/2025
002254.ZK	12/18/2024	SDB3260427198	(32,000.00)	1.4104	(44,089.73)	(45,133.18)	0.0000	4.5800	(1,789.5987)	0.0000	5.6092	(22.4362)	0.0000	1	(16.8270)	01/06/2025
002254.ZK	12/18/2024	SDB3260427198	(16,800.00)	1.4104	(23,147.11)	(23,694.92)	0.0000	4.5800	(1,789.5987)	0.0000	2.9448	(11.7790)	0.0000	1	(8.8342)	01/06/2025
002254.ZK	12/18/2024	SDB3260427198	(10,100.00)	1.4104	(13,915.82)	(14,245.16)	0.0000	4.5800	(1,789.5987)	0.0000	1.7704	(7.0814)	0.0000	1	(5.3110)	01/06/2025
002254.ZK	12/18/2024	SDB3260427198	(9,400.00)	1.4104	(12,951.36)	(13,257.87)	0.0000	4.5800	(1,789.5987)	0.0000	1.6477	(6.5906)	0.0000	1	(4.9429)	01/06/2025
002254.ZK	12/17/2024	SDB3260427198	(5,500.00)	1.4396	(7,844.03)	(7,917.54)	0.0000	4.5800	(1,789.8402)	0.0000	0.9979	(3.9364)	0.0000	1	(2.9385)	01/06/2025
002254.ZK	12/17/2024	SDB3260427198	(12,700.00)	1.4396	(18,119.50)	(18,282.31)	0.0000	4.5800	(1,789.8402)	0.0000	2.3052	(9.0896)	0.0000	1	(6.7844)	01/06/2025
002254.ZK	12/17/2024	SDB3260427198	(22,800.00)	1.4396	(32,622.60)	(32,821.79)	0.0000	4.5800	(1,789.8402)	0.0000	4.1503	(16.3183)	0.0000	1	(12.1679)	01/06/2025
002254.ZK	12/17/2024	SDB3260427198	(30,700.00)	1.4396	(43,868.00)	(44,194.25)	0.0000	4.5800	(1,789.8402)	0.0000	5.5810	(21.9724)	0.0000	1	(16.3914)	01/06/2025
002254.ZK	12/17/2024	SDB3260427198	(40,085.00)	1.4396	(57,911.44)	(57,704.44)	0.0000	4.5800	(1,789.8402)	0.0000	7.3676	(28.6894)	0.0000	1	(21.3217)	01/06/2025
002254.ZK	12/17/2024	SDB3260427198	(6,715.00)	1.4396	(9,701.27)	(9,666.59)	0.0000	4.5800	(1,789.8402)	0.0000	1.2342	(4.8060)	0.0000	1	(3.5718)	01/06/2025
002254.ZK	12/17/2024	SDB3260427198	(88,300.00)	1.4396	(126,778.93)	(127,112.44)	0.0000	4.5800	(1,789.8402)	0.0000	16.1291	(63.1975)	0.0000	1	(47.0684)	01/06/2025
002254.ZK	12/17/2024	SDB3260427198	(9,300.00)	1.4396	(13,045.81)	(13,387.83)	0.0000	4.5800	(1,789.8402)	0.0000	1.6597	(6.6561)	0.0000	1	(4.9964)	01/06/2025
002254.ZK	12/17/2024	SDB3260427198	(18,100.00)	1.4396	(25,505.34)	(26,055.89)	0.0000	4.5800	(1,789.8402)	0.0000	3.2448	(12.9544)	0.0000	1	(9.7096)	01/06/2025
002254.ZK	12/17/2024	SDB3260427198	(7,300.00)	1.4396	(10,068.88)	(10,508.73)	0.0000	4.5800	(1,789.8402)	0.0000	1.2810	(5.2247)	0.0000	1	(3.9437)	01/06/2025
002254.ZK	12/17/2024	SDB3260427198	(1,400.00)	1.4396	(1,927.09)	(2,015.37)	0.0000	4.5800	(1,789.8402)	0.0000	0.2452	(1.0020)	0.0000	1	(0.7568)	01/06/2025
002254.ZK	12/17/2024	SDB3260427198	(21,600.00)	1.4396	(29,397.38)	(31,094.32)	0.0000	4.5800	(1,789.8402)	0.0000	3.7400	(15.4594)	0.0000	1	(11.7194)	01/06/2025
002254.ZK	12/17/2024	SDB3260427198	(63,600.00)	1.4396	(86,817.56)	(91,555.51)	0.0000	4.5800	(1,789.8402)	0.0000	11.0451	(45.5194)	0.0000	1	(34.4742)	01/06/2025
002254.ZK	12/17/2024	SDB3260427198	(28,200.00)	1.4396	(38,854.07)	(40,595.37)	0.0000	4.5800	(1,789.8402)	0.0000	4.9431	(20.1831)	0.0000	1	(15.2400)	01/06/2025
002254.ZK	12/17/2024	SDB3260427198	(19,800.00)	1.4396	(27,280.52)	(28,503.13)	0.0000	4.5800	(1,789.8402)	0.0000	3.4707	(14.1711)	0.0000	1	(10.7004)	01/06/2025
002254.ZK	12/17/2024	SDB3260427198	(32,000.00)	1.4396	(44,089.73)	(46,065.66)	0.0000	4.5800	(1,789.8402)	0.0000	5.6092	(22.9028)	0.0000	1	(17.2936)	01/06/2025
002254.ZK	12/17/2024	SDB3260427198	(16,800.00)	1.4396	(23,147.11)	(24,184.47)	0.0000	4.5800	(1,789.8402)	0.0000	2.9448	(12.0240)	0.0000	1	(9.0792)	01/06/2025
002254.ZK	12/17/2024	SDB3260427198	(10,100.00)	1.4396	(13,915.82)	(14,539.48)	0.0000	4.5800	(1,789.8402)	0.0000	1.7704	(7.2287)	0.0000	1	(5.4583)	01/06/2025
002254.ZK	12/17/2024	SDB3260427198	(9,400.00)	1.4396	(12,951.36)	(13,531.79)	0.0000	4.5800	(1,789.8402)	0.0000	1.6477	(6.7277)	0.0000	1	(5.0800)	01/06/2025
002254.ZK	12/16/2024	SDB3260427198	(22,800.00)	1.4318	(32,622.60)	(32,644.81)	0.0000	4.5800	(1,799.0145)	0.0000	4.1503	(16.3135)	0.0000	1	(12.1631)	01/06/2025
002254.ZK	12/16/2024	SDB3260427198	(30,700.00)	1.4318	(43,868.00)	(43,955.95)	0.0000	4.5800	(1,799.0145)	0.0000	5.5810	(21.9659)	0.0000	1	(16.3850)	01/06/2025
002254.ZK	12/16/2024	SDB3260427198	(40,085.00)	1.4318	(57,911.44)	(57,393.30)	0.0000	4.5800	(1,799.0145)	0.0000	7.3676	(28.6809)	0.0000	1	(21.3133)	01/06/2025
002254.ZK	12/16/2024	SDB3260427198	(6,715.00)	1.4318	(9,701.27)	(9,614.47)	0.0000	4.5800	(1,799.0145)	0.0000	1.2342	(4.8046)	0.0000	1	(3.5704)	01/06/2025
002254.ZK	12/16/2024	SDB3260427198	(88,300.00)	1.4318	(126,778.93)	(126,427.06)	0.0000	4.5800	(1,799.0145)	0.0000	16.1291	(63.1789)	0.0000	1	(47.0498)	01/06/2025
002254.ZK	12/16/2024	SDB3260427198	(9,300.00)	1.4318	(13,045.81)	(13,315.65)	0.0000	4.5800	(1,799.0145)	0.0000	1.6597	(6.6542)	0.0000	1	(4.9945)	01/06/2025
002254.ZK	12/16/2024	SDB3260427198	(18,100.00)	1.4318	(25,505.34)	(25,915.40)	0.0000	4.5800	(1,799.0145)	0.0000	3.2448	(12.9506)	0.0000	1	(9.7058)	01/06/2025
002254.ZK	12/16/2024	SDB3260427198	(7,300.00)	1.4318	(10,068.88)	(10,452.07)	0.0000	4.5800	(1,799.0145)	0.0000	1.2810	(5.2232)	0.0000	1	(3.9422)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
YANTAI TAYHO ADVANCED MATERIALS CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002254.ZK	12/16/2024	SDB3260427198	(1,400.00)	1.4318	(1,927.09)	(2,004.51)	0.0000	4.5800	(1,799.0145)	0.0000	0.2452	(1.0017)	0.0000	1	(0.7565)	01/06/2025
002254.ZK	12/16/2024	SDB3260427198	(21,600.00)	1.4318	(29,397.38)	(30,926.66)	0.0000	4.5800	(1,799.0145)	0.0000	3.7400	(15.4549)	0.0000	1	(11.7149)	01/06/2025
002254.ZK	12/16/2024	SDB3260427198	(63,600.00)	1.4318	(86,817.56)	(91,061.84)	0.0000	4.5800	(1,799.0145)	0.0000	11.0451	(45.5060)	0.0000	1	(34.4609)	01/06/2025
002254.ZK	12/16/2024	SDB3260427198	(28,200.00)	1.4318	(38,854.07)	(40,376.48)	0.0000	4.5800	(1,799.0145)	0.0000	4.9431	(20.1772)	0.0000	1	(15.2341)	01/06/2025
002254.ZK	12/16/2024	SDB3260427198	(19,800.00)	1.4318	(27,280.52)	(28,349.44)	0.0000	4.5800	(1,799.0145)	0.0000	3.4707	(14.1670)	0.0000	1	(10.6963)	01/06/2025
002254.ZK	12/16/2024	SDB3260427198	(32,000.00)	1.4318	(44,089.73)	(45,817.28)	0.0000	4.5800	(1,799.0145)	0.0000	5.6092	(22.8961)	0.0000	1	(17.2869)	01/06/2025
002254.ZK	12/16/2024	SDB3260427198	(16,800.00)	1.4318	(23,147.11)	(24,054.07)	0.0000	4.5800	(1,799.0145)	0.0000	2.9448	(12.0205)	0.0000	1	(9.0756)	01/06/2025
002254.ZK	12/16/2024	SDB3260427198	(10,100.00)	1.4318	(13,915.82)	(14,461.08)	0.0000	4.5800	(1,799.0145)	0.0000	1.7704	(7.2266)	0.0000	1	(5.4562)	01/06/2025
002254.ZK	12/16/2024	SDB3260427198	(9,400.00)	1.4318	(12,951.36)	(13,458.83)	0.0000	4.5800	(1,799.0145)	0.0000	1.6477	(6.7257)	0.0000	1	(5.0780)	01/06/2025
002254.ZK	12/13/2024	SDB3260427198	(40,085.00)	1.4261	(57,911.44)	(57,163.49)	0.0000	4.5800	(1,831.1711)	0.0000	22.1029	(87.2301)	0.0000	3	(65.1272)	01/06/2025
002254.ZK	12/13/2024	SDB3260427198	(6,715.00)	1.4261	(9,701.27)	(9,575.97)	0.0000	4.5800	(1,831.1711)	0.0000	3.7027	(14.6127)	0.0000	3	(10.9101)	01/06/2025
002254.ZK	12/13/2024	SDB3260427198	(88,300.00)	1.4261	(126,778.93)	(125,920.83)	0.0000	4.5800	(1,831.1711)	0.0000	48.3873	(192.1522)	0.0000	3	(143.7649)	01/06/2025
002254.ZK	12/13/2024	SDB3260427198	(9,300.00)	1.4261	(13,045.81)	(13,262.33)	0.0000	4.5800	(1,831.1711)	0.0000	4.9791	(20.2380)	0.0000	3	(15.2588)	01/06/2025
002254.ZK	12/13/2024	SDB3260427198	(18,100.00)	1.4261	(25,505.34)	(25,811.63)	0.0000	4.5800	(1,831.1711)	0.0000	9.7345	(39.3879)	0.0000	3	(29.6534)	01/06/2025
002254.ZK	12/13/2024	SDB3260427198	(7,300.00)	1.4261	(10,068.88)	(10,410.22)	0.0000	4.5800	(1,831.1711)	0.0000	3.8430	(15.8857)	0.0000	3	(12.0428)	01/06/2025
002254.ZK	12/13/2024	SDB3260427198	(1,400.00)	1.4261	(1,927.09)	(1,996.48)	0.0000	4.5800	(1,831.1711)	0.0000	0.7355	(3.0466)	0.0000	3	(2.3111)	01/06/2025
002254.ZK	12/13/2024	SDB3260427198	(21,600.00)	1.4261	(29,397.38)	(30,802.83)	0.0000	4.5800	(1,831.1711)	0.0000	11.2200	(47.0044)	0.0000	3	(35.7844)	01/06/2025
002254.ZK	12/13/2024	SDB3260427198	(63,600.00)	1.4261	(86,817.56)	(90,697.23)	0.0000	4.5800	(1,831.1711)	0.0000	33.1354	(138.4018)	0.0000	3	(105.2664)	01/06/2025
002254.ZK	12/13/2024	SDB3260427198	(28,200.00)	1.4261	(38,854.07)	(40,214.81)	0.0000	4.5800	(1,831.1711)	0.0000	14.8293	(61.3668)	0.0000	3	(46.5375)	01/06/2025
002254.ZK	12/13/2024	SDB3260427198	(19,800.00)	1.4261	(27,280.52)	(28,235.93)	0.0000	4.5800	(1,831.1711)	0.0000	10.4121	(43.0873)	0.0000	3	(32.6753)	01/06/2025
002254.ZK	12/13/2024	SDB3260427198	(32,000.00)	1.4261	(44,089.73)	(45,633.82)	0.0000	4.5800	(1,831.1711)	0.0000	16.8276	(69.6361)	0.0000	3	(52.8085)	01/06/2025
002254.ZK	12/13/2024	SDB3260427198	(16,800.00)	1.4261	(23,147.11)	(23,957.76)	0.0000	4.5800	(1,831.1711)	0.0000	8.8345	(36.5590)	0.0000	3	(27.7245)	01/06/2025
002254.ZK	12/13/2024	SDB3260427198	(10,100.00)	1.4261	(13,915.82)	(14,403.18)	0.0000	4.5800	(1,831.1711)	0.0000	5.3112	(21.9789)	0.0000	3	(16.6677)	01/06/2025
002254.ZK	12/13/2024	SDB3260427198	(9,400.00)	1.4261	(12,951.36)	(13,404.94)	0.0000	4.5800	(1,831.1711)	0.0000	4.9431	(20.4556)	0.0000	3	(15.5125)	01/06/2025
002254.ZK	12/12/2024	SDB3260427198	(9,300.00)	1.4043	(13,045.81)	(13,060.32)	0.0000	4.5800	(1,834.6801)	0.0000	1.6597	(6.6560)	0.0000	1	(4.9963)	01/06/2025
002254.ZK	12/12/2024	SDB3260427198	(18,100.00)	1.4043	(25,505.34)	(25,418.48)	0.0000	4.5800	(1,834.6801)	0.0000	3.2448	(12.9541)	0.0000	1	(9.7093)	01/06/2025
002254.ZK	12/12/2024	SDB3260427198	(7,300.00)	1.4043	(10,068.88)	(10,251.65)	0.0000	4.5800	(1,834.6801)	0.0000	1.2810	(5.2246)	0.0000	1	(3.9436)	01/06/2025
002254.ZK	12/12/2024	SDB3260427198	(1,400.00)	1.4043	(1,927.09)	(1,966.07)	0.0000	4.5800	(1,834.6801)	0.0000	0.2452	(1.0020)	0.0000	1	(0.7568)	01/06/2025
002254.ZK	12/12/2024	SDB3260427198	(21,600.00)	1.4043	(29,397.38)	(30,333.66)	0.0000	4.5800	(1,834.6801)	0.0000	3.7400	(15.4590)	0.0000	1	(11.7190)	01/06/2025
002254.ZK	12/12/2024	SDB3260427198	(63,600.00)	1.4043	(86,817.56)	(89,315.77)	0.0000	4.5800	(1,834.6801)	0.0000	11.0451	(45.5183)	0.0000	1	(34.4732)	01/06/2025
002254.ZK	12/12/2024	SDB3260427198	(28,200.00)	1.4043	(38,854.07)	(40,602.28)	0.0000	4.5800	(1,834.6801)	0.0000	4.9431	(20.1826)	0.0000	1	(15.2395)	01/06/2025
002254.ZK	12/12/2024	SDB3260427198	(19,800.00)	1.4043	(27,280.52)	(27,805.85)	0.0000	4.5800	(1,834.6801)	0.0000	3.4707	(14.1708)	0.0000	1	(10.7001)	01/06/2025
002254.ZK	12/12/2024	SDB3260427198	(32,000.00)	1.4043	(44,089.73)	(44,938.75)	0.0000	4.5800	(1,834.6801)	0.0000	5.6092	(22.9023)	0.0000	1	(17.2931)	01/06/2025
002254.ZK	12/12/2024	SDB3260427198	(16,800.00)	1.4043	(23,147.11)	(23,592.84)	0.0000	4.5800	(1,834.6801)	0.0000	2.9448	(12.0237)	0.0000	1	(9.0789)	01/06/2025
002254.ZK	12/12/2024	SDB3260427198	(10,100.00)	1.4043	(13,915.82)	(14,183.79)	0.0000	4.5800	(1,834.6801)	0.0000	1.7704	(7.2285)	0.0000	1	(5.4581)	01/06/2025
002254.ZK	12/12/2024	SDB3260427198	(9,400.00)	1.4043	(12,951.36)	(13,200.76)	0.0000	4.5800	(1,834.6801)	0.0000	1.6477	(6.7275)	0.0000	1	(5.0798)	01/06/2025
002254.ZK	12/11/2024	SDB3260427198	(7,300.00)	1.3919	(10,068.88)	(10,161.08)	0.0000	4.5800	(1,803.3539)	0.0000	1.2810	(5.0900)	0.0000	1	(3.8090)	01/06/2025
002254.ZK	12/11/2024	SDB3260427198	(1,400.00)	1.3919	(1,927.09)	(1,948.70)	0.0000	4.5800	(1,803.3539)	0.0000	0.2452	(0.9762)	0.0000	1	(0.7310)	01/06/2025
002254.ZK	12/11/2024	SDB3260427198	(21,600.00)	1.3919	(29,397.38)	(30,065.67)	0.0000	4.5800	(1,803.3539)	0.0000	3.7400	(15.0608)	0.0000	1	(11.3208)	01/06/2025
002254.ZK	12/11/2024	SDB3260427198	(63,600.00)	1.3919	(86,817.56)	(88,526.68)	0.0000	4.5800	(1,803.3539)	0.0000	11.0451	(44.3458)	0.0000	1	(33.3007)	01/06/2025
002254.ZK	12/11/2024	SDB3260427198	(28,200.00)	1.3919	(38,854.07)	(39,252.40)	0.0000	4.5800	(1,803.3539)	0.0000	4.9431	(19.6628)	0.0000	1	(14.7197)	01/06/2025
002254.ZK	12/11/2024	SDB3260427198	(19,800.00)	1.3919	(27,280.52)	(27,560.19)	0.0000	4.5800	(1,803.3539)	0.0000	3.4707	(13.8058)	0.0000	1	(10.3351)	01/06/2025
002254.ZK	12/11/2024	SDB3260427198	(32,000.00)	1.3919	(44,089.73)	(44,541.73)	0.0000	4.5800	(1,803.3539)	0.0000	5.6092	(22.3124)	0.0000	1	(16.7032)	01/06/2025
002254.ZK	12/11/2024	SDB3260427198	(16,800.00)	1.3919	(23,147.11)	(23,384.41)	0.0000	4.5800	(1,803.3539)	0.0000	2.9448	(11.7140)	0.0000	1	(8.7692)	01/06/2025
002254.ZK	12/11/2024	SDB3260427198	(10,100.00)	1.3919	(13,915.82)	(14,058.48)	0.0000	4.5800	(1,803.3539)	0.0000	1.7704	(7.0423)	0.0000	1	(5.2719)	01/06/2025
002254.ZK	12/11/2024	SDB3260427198	(9,400.00)	1.3919	(12,951.36)	(13,084.13)	0.0000	4.5800	(1,803.3539)	0.0000	1.6477	(6.5543)	0.0000	1	(4.9066)	01/06/2025
002254.ZK	12/10/2024	SDB3260427198	(21,600.00)	1.3662	(29,397.38)	(29,510.14)	0.0000	4.5800	(1,795.9429)	0.0000	3.7400	(14.7218)	0.0000	1	(10.9818)	01/06/2025
002254.ZK	12/10/2024	SDB3260427198	(63,600.00)	1.3662	(86,817.56)	(86,890.96)	0.0000	4.5800	(1,795.9429)	0.0000	11.0451	(43.3478)	0.0000	1	(32.3024)	01/06/2025
002254.ZK	12/10/2024	SDB3260427198	(28,200.00)	1.3662	(38,854.07)	(38,527.12)	0.0000	4.5800	(1,795.9429)	0.0000	4.9431	(19.2201)	0.0000	1	(14.2770)	01/06/2025
002254.ZK	12/10/2024	SDB3260427198	(19,800.00)	1.3662	(27,280.52)	(27,050.96)	0.0000	4.5800	(1,795.9429)	0.0000	3.4707	(13.4950)	0.0000	1	(10.0243)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
YANTAI TAYHO ADVANCED MATERIALS CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002254.ZK	12/10/2024	SDB3260427198	(32,000.00)	1.3662	(44,089.73)	(43,718.72)	0.0000	4.5800	(1,795.9429)	0.0000	5.6092	(21.8101)	0.0000	1	(16.2009)	01/06/2025
002254.ZK	12/10/2024	SDB3260427198	(16,800.00)	1.3662	(23,147.11)	(22,952.33)	0.0000	4.5800	(1,795.9429)	0.0000	2.9448	(11.4503)	0.0000	1	(8.5055)	01/06/2025
002254.ZK	12/10/2024	SDB3260427198	(10,100.00)	1.3662	(13,915.82)	(13,798.72)	0.0000	4.5800	(1,795.9429)	0.0000	1.7704	(6.8838)	0.0000	1	(5.1134)	01/06/2025
002254.ZK	12/10/2024	SDB3260427198	(9,400.00)	1.3662	(12,951.36)	(12,842.37)	0.0000	4.5800	(1,795.9429)	0.0000	1.6477	(6.4067)	0.0000	1	(4.7590)	01/06/2025
002254.ZK	12/09/2024	SDB3260427198	(28,200.00)	1.3576	(38,854.07)	(38,283.87)	0.0000	4.5800	(1,481.6208)	0.0000	4.9431	(15.7562)	0.0000	1	(10.8131)	01/06/2025
002254.ZK	12/09/2024	SDB3260427198	(19,800.00)	1.3576	(27,280.52)	(26,880.16)	0.0000	4.5800	(1,481.6208)	0.0000	3.4707	(11.0628)	0.0000	1	(7.5921)	01/06/2025
002254.ZK	12/09/2024	SDB3260427198	(32,000.00)	1.3576	(44,089.73)	(43,442.69)	0.0000	4.5800	(1,481.6208)	0.0000	5.6092	(17.8793)	0.0000	1	(12.2701)	01/06/2025
002254.ZK	12/09/2024	SDB3260427198	(16,800.00)	1.3576	(23,147.11)	(22,807.41)	0.0000	4.5800	(1,481.6208)	0.0000	2.9448	(9.3866)	0.0000	1	(6.4418)	01/06/2025
002254.ZK	12/09/2024	SDB3260427198	(10,100.00)	1.3576	(13,915.82)	(13,711.60)	0.0000	4.5800	(1,481.6208)	0.0000	1.7704	(5.6432)	0.0000	1	(3.8728)	01/06/2025
002254.ZK	12/09/2024	SDB3260427198	(9,400.00)	1.3576	(12,951.36)	(12,761.29)	0.0000	4.5800	(1,481.6208)	0.0000	1.6477	(5.2521)	0.0000	1	(3.6044)	01/06/2025
002254.ZK	12/06/2024	SDB3260427198	(29,100.00)	1.3741	(40,094.10)	(39,985.35)	0.0000	4.5800	(1,574.4234)	0.0000	15.3026	(52.4616)	0.0000	3	(37.1590)	01/06/2025
002254.ZK	12/06/2024	SDB3260427198	(4,900.00)	1.3741	(6,751.24)	(6,732.93)	0.0000	4.5800	(1,574.4234)	0.0000	2.5767	(8.8337)	0.0000	3	(6.2570)	01/06/2025
002254.ZK	12/06/2024	SDB3260427198	(28,200.00)	1.3741	(38,854.07)	(38,748.69)	0.0000	4.5800	(1,574.4234)	0.0000	14.8293	(50.8390)	0.0000	3	(36.0097)	01/06/2025
002254.ZK	12/06/2024	SDB3260427198	(19,800.00)	1.3741	(27,280.52)	(27,206.53)	0.0000	4.5800	(1,574.4234)	0.0000	10.4121	(35.6955)	0.0000	3	(25.2834)	01/06/2025
002254.ZK	12/06/2024	SDB3260427198	(32,000.00)	1.3741	(44,089.73)	(43,970.14)	0.0000	4.5800	(1,574.4234)	0.0000	16.8276	(57.6897)	0.0000	3	(40.8621)	01/06/2025
002254.ZK	12/06/2024	SDB3260427198	(16,800.00)	1.3741	(23,147.11)	(23,084.33)	0.0000	4.5800	(1,574.4234)	0.0000	8.8345	(30.2871)	0.0000	3	(21.4526)	01/06/2025
002254.ZK	12/06/2024	SDB3260427198	(26,300.00)	1.3741	(36,236.25)	(36,137.96)	0.0000	4.5800	(1,574.4234)	0.0000	13.8302	(47.4137)	0.0000	3	(33.5835)	01/06/2025
002254.ZK	12/06/2024	SDB3260427198	(14,900.00)	1.3741	(20,529.28)	(20,473.60)	0.0000	4.5800	(1,574.4234)	0.0000	7.8353	(26.8618)	0.0000	3	(19.0264)	01/06/2025
002254.ZK	12/06/2024	SDB3260427198	(5,400.00)	1.3741	(7,440.14)	(7,419.96)	0.0000	4.5800	(1,574.4234)	0.0000	2.8397	(9.7351)	0.0000	3	(6.8955)	01/06/2025
002254.ZK	12/06/2024	SDB3260427198	(2,300.00)	1.3741	(3,168.95)	(3,160.35)	0.0000	4.5800	(1,574.4234)	0.0000	1.2095	(4.1464)	0.0000	3	(2.9370)	01/06/2025
002254.ZK	12/06/2024	SDB3260427198	(37,700.00)	1.3741	(51,943.21)	(51,802.33)	0.0000	4.5800	(1,574.4234)	0.0000	19.8250	(67.9657)	0.0000	3	(48.1407)	01/06/2025
002254.ZK	12/06/2024	SDB3260427198	(9,400.00)	1.3741	(12,951.36)	(12,916.23)	0.0000	4.5800	(1,574.4234)	0.0000	4.9431	(16.9463)	0.0000	3	(12.0032)	01/06/2025
002254.ZK	12/06/2024	SDB3260427198	(19,600.00)	1.3741	(27,004.96)	(26,931.71)	0.0000	4.5800	(1,574.4234)	0.0000	10.3069	(35.3349)	0.0000	3	(25.0280)	01/06/2025
002254.ZK	12/06/2024	SDB3260427198	(12,600.00)	1.3741	(17,360.33)	(17,313.24)	0.0000	4.5800	(1,574.4234)	0.0000	6.6259	(22.7153)	0.0000	3	(16.0895)	01/06/2025
002254.ZK	12/06/2024	SDB3260427198	(300.00)	1.3741	(413.34)	(412.22)	0.0000	4.5800	(1,574.4234)	0.0000	0.1578	(0.5408)	0.0000	3	(0.3831)	01/06/2025
002254.ZK	12/06/2024	SDB3260427198	(2,300.00)	1.3741	(3,168.95)	(3,160.35)	0.0000	4.5800	(1,574.4234)	0.0000	1.2095	(4.1464)	0.0000	3	(2.9370)	01/06/2025
002254.ZK	12/06/2024	SDB3260427198	(8,600.00)	1.3741	(11,849.11)	(11,816.98)	0.0000	4.5800	(1,574.4234)	0.0000	4.5224	(15.5041)	0.0000	3	(10.9817)	01/06/2025
002254.ZK	12/06/2024	SDB3260427198	(9,800.00)	1.3741	(13,502.48)	(13,465.86)	0.0000	4.5800	(1,574.4234)	0.0000	5.1534	(17.6675)	0.0000	3	(12.5140)	01/06/2025
002254.ZK	12/06/2024	SDB3260427198	(8,900.00)	1.3741	(12,262.46)	(12,229.20)	0.0000	4.5800	(1,574.4234)	0.0000	4.6802	(16.0449)	0.0000	3	(11.3648)	01/06/2025
002254.ZK	12/06/2024	SDB3260427198	(4,600.00)	1.3741	(6,337.90)	(6,320.71)	0.0000	4.5800	(1,574.4234)	0.0000	2.4190	(8.2929)	0.0000	3	(5.8739)	01/06/2025
002254.ZK	12/06/2024	SDB3260427198	(5,700.00)	1.3741	(7,853.48)	(7,832.18)	0.0000	4.5800	(1,574.4234)	0.0000	2.9974	(10.2760)	0.0000	3	(7.2786)	01/06/2025
002254.ZK	12/05/2024	SDB3260427198	(29,100.00)	1.3889	(40,094.10)	(40,415.83)	0.0000	4.5800	(1,579.8006)	0.0000	5.1009	(17.7358)	0.0000	1	(12.6350)	01/06/2025
002254.ZK	12/05/2024	SDB3260427198	(4,900.00)	1.3889	(6,751.24)	(6,805.41)	0.0000	4.5800	(1,579.8006)	0.0000	0.8589	(2.9864)	0.0000	1	(2.1275)	01/06/2025
002254.ZK	12/05/2024	SDB3260427198	(28,200.00)	1.3889	(38,854.07)	(39,165.85)	0.0000	4.5800	(1,579.8006)	0.0000	4.9431	(17.1873)	0.0000	1	(12.2442)	01/06/2025
002254.ZK	12/05/2024	SDB3260427198	(19,800.00)	1.3889	(27,280.52)	(27,499.43)	0.0000	4.5800	(1,579.8006)	0.0000	3.4707	(12.0677)	0.0000	1	(8.5970)	01/06/2025
002254.ZK	12/05/2024	SDB3260427198	(32,000.00)	1.3889	(44,089.73)	(44,443.52)	0.0000	4.5800	(1,579.8006)	0.0000	5.6092	(19.5033)	0.0000	1	(13.8941)	01/06/2025
002254.ZK	12/05/2024	SDB3260427198	(16,800.00)	1.3889	(23,147.11)	(23,332.85)	0.0000	4.5800	(1,579.8006)	0.0000	2.9448	(10.2392)	0.0000	1	(7.2944)	01/06/2025
002254.ZK	12/05/2024	SDB3260427198	(26,300.00)	1.3889	(36,236.25)	(36,527.02)	0.0000	4.5800	(1,579.8006)	0.0000	4.6101	(16.0293)	0.0000	1	(11.4192)	01/06/2025
002254.ZK	12/05/2024	SDB3260427198	(14,900.00)	1.3889	(20,529.28)	(20,694.01)	0.0000	4.5800	(1,579.8006)	0.0000	2.6118	(9.0812)	0.0000	1	(6.4694)	01/06/2025
002254.ZK	12/05/2024	SDB3260427198	(5,400.00)	1.3889	(7,440.14)	(7,499.84)	0.0000	4.5800	(1,579.8006)	0.0000	0.9466	(3.2912)	0.0000	1	(2.3446)	01/06/2025
002254.ZK	12/05/2024	SDB3260427198	(2,300.00)	1.3889	(3,168.95)	(3,194.38)	0.0000	4.5800	(1,579.8006)	0.0000	0.4032	(1.4018)	0.0000	1	(0.9986)	01/06/2025
002254.ZK	12/05/2024	SDB3260427198	(4,500.00)	1.3889	(6,200.12)	(6,249.87)	0.0000	4.5800	(1,579.8006)	0.0000	0.7888	(2.7427)	0.0000	1	(1.9539)	01/06/2025
002254.ZK	12/05/2024	SDB3260427198	(37,700.00)	1.3889	(51,943.21)	(52,360.02)	0.0000	4.5800	(1,579.8006)	0.0000	6.6083	(22.9773)	0.0000	1	(16.3690)	01/06/2025
002254.ZK	12/05/2024	SDB3260427198	(9,400.00)	1.3889	(12,951.36)	(13,055.28)	0.0000	4.5800	(1,579.8006)	0.0000	1.6477	(5.7291)	0.0000	1	(4.0814)	01/06/2025
002254.ZK	12/05/2024	SDB3260427198	(19,600.00)	1.3889	(27,004.96)	(27,221.66)	0.0000	4.5800	(1,579.8006)	0.0000	3.4356	(11.9458)	0.0000	1	(8.5101)	01/06/2025
002254.ZK	12/05/2024	SDB3260427198	(12,600.00)	1.3889	(17,360.33)	(17,499.64)	0.0000	4.5800	(1,579.8006)	0.0000	2.2086	(7.6794)	0.0000	1	(5.4708)	01/06/2025
002254.ZK	12/05/2024	SDB3260427198	(300.00)	1.3889	(413.34)	(416.66)	0.0000	4.5800	(1,579.8006)	0.0000	0.0526	(0.1828)	0.0000	1	(0.1303)	01/06/2025
002254.ZK	12/05/2024	SDB3260427198	(2,300.00)	1.3889	(3,168.95)	(3,194.38)	0.0000	4.5800	(1,579.8006)	0.0000	0.4032	(1.4018)	0.0000	1	(0.9986)	01/06/2025
002254.ZK	12/05/2024	SDB3260427198	(11,300.00)	1.3889	(15,569.19)	(15,694.12)	0.0000	4.5800	(1,579.8006)	0.0000	1.9807	(6.8871)	0.0000	1	(4.9064)	01/06/2025
002254.ZK	12/05/2024	SDB3260427198	(9,700.00)	1.3889	(13,364.70)	(13,471.94)	0.0000	4.5800	(1,579.8006)	0.0000	1.7003	(5.9119)	0.0000	1	(4.2117)	01/06/2025

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
YANTAI TAYHO ADVANCED MATERIALS CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002254.ZK	12/05/2024	SDB3260427198	(9,800.00)	1.3889	(13,502.48)	(13,610.83)	0.0000	4.5800	(1,579.8006)	0.0000	1.7178	(5.9729)	0.0000	1	(4.2551)	01/06/2025
002254.ZK	12/05/2024	SDB3260427198	(8,900.00)	1.3889	(12,262.46)	(12,360.85)	0.0000	4.5800	(1,579.8006)	0.0000	1.5601	(5.4244)	0.0000	1	(3.8643)	01/06/2025
002254.ZK	12/05/2024	SDB3260427198	(4,600.00)	1.3889	(6,337.90)	(6,388.76)	0.0000	4.5800	(1,579.8006)	0.0000	0.8063	(2.8036)	0.0000	1	(1.9973)	01/06/2025
002254.ZK	12/05/2024	SDB3260427198	(5,700.00)	1.3889	(7,853.48)	(7,916.50)	0.0000	4.5800	(1,579.8006)	0.0000	0.9991	(3.4740)	0.0000	1	(2.4749)	01/06/2025
002254.ZK	12/04/2024	SDB3260427198	(29,100.00)	1.3778	(40,094.10)	(40,094.10)	0.0000	4.5800	(1,579.8006)	0.0000	5.1009	(17.5946)	0.0000	1	(12.4938)	01/06/2025
002254.ZK	12/04/2024	SDB3260427198	(4,900.00)	1.3778	(6,751.24)	(6,751.24)	0.0000	4.5800	(1,579.8006)	0.0000	0.8589	(2.9627)	0.0000	1	(2.1038)	01/06/2025
002254.ZK	12/04/2024	SDB3260427198	(28,200.00)	1.3778	(38,854.07)	(38,854.07)	0.0000	4.5800	(1,579.8006)	0.0000	4.9431	(17.0505)	0.0000	1	(12.1074)	01/06/2025
002254.ZK	12/04/2024	SDB3260427198	(19,800.00)	1.3778	(27,280.52)	(27,280.52)	0.0000	4.5800	(1,579.8006)	0.0000	3.4707	(11.9716)	0.0000	1	(8.5009)	01/06/2025
002254.ZK	12/04/2024	SDB3260427198	(32,000.00)	1.3778	(44,089.73)	(44,089.73)	0.0000	4.5800	(1,579.8006)	0.0000	5.6092	(19.3480)	0.0000	1	(13.7389)	01/06/2025
002254.ZK	12/04/2024	SDB3260427198	(16,800.00)	1.3778	(23,147.11)	(23,147.11)	0.0000	4.5800	(1,579.8006)	0.0000	2.9448	(10.1577)	0.0000	1	(7.2129)	01/06/2025
002254.ZK	12/04/2024	SDB3260427198	(26,300.00)	1.3778	(36,236.25)	(36,236.25)	0.0000	4.5800	(1,579.8006)	0.0000	4.6101	(15.9017)	0.0000	1	(11.2916)	01/06/2025
002254.ZK	12/04/2024	SDB3260427198	(14,900.00)	1.3778	(20,529.28)	(20,529.28)	0.0000	4.5800	(1,579.8006)	0.0000	2.6118	(9.0089)	0.0000	1	(6.3972)	01/06/2025
002254.ZK	12/04/2024	SDB3260427198	(5,400.00)	1.3778	(7,440.14)	(7,440.14)	0.0000	4.5800	(1,579.8006)	0.0000	0.9466	(3.2650)	0.0000	1	(2.3184)	01/06/2025
002254.ZK	12/04/2024	SDB3260427198	(2,300.00)	1.3778	(3,168.95)	(3,168.95)	0.0000	4.5800	(1,579.8006)	0.0000	0.4032	(1.3906)	0.0000	1	(0.9875)	01/06/2025
002254.ZK	12/04/2024	SDB3260427198	(4,500.00)	1.3778	(6,200.12)	(6,200.12)	0.0000	4.5800	(1,579.8006)	0.0000	0.7888	(2.7208)	0.0000	1	(1.9320)	01/06/2025
002254.ZK	12/04/2024	SDB3260427198	(37,700.00)	1.3778	(51,943.21)	(51,943.21)	0.0000	4.5800	(1,579.8006)	0.0000	6.6083	(22.7944)	0.0000	1	(16.1861)	01/06/2025
002254.ZK	12/04/2024	SDB3260427198	(9,400.00)	1.3778	(12,951.36)	(12,951.36)	0.0000	4.5800	(1,579.8006)	0.0000	1.6477	(5.6835)	0.0000	1	(4.0358)	01/06/2025
002254.ZK	12/04/2024	SDB3260427198	(19,600.00)	1.3778	(27,004.96)	(27,004.96)	0.0000	4.5800	(1,579.8006)	0.0000	3.4356	(11.8507)	0.0000	1	(8.4150)	01/06/2025
002254.ZK	12/04/2024	SDB3260427198	(12,600.00)	1.3778	(17,360.33)	(17,360.33)	0.0000	4.5800	(1,579.8006)	0.0000	2.2086	(7.6183)	0.0000	1	(5.4097)	01/06/2025
002254.ZK	12/04/2024	SDB3260427198	(300.00)	1.3778	(413.34)	(413.34)	0.0000	4.5800	(1,579.8006)	0.0000	0.0526	(0.1814)	0.0000	1	(0.1288)	01/06/2025
002254.ZK	12/04/2024	SDB3260427198	(2,300.00)	1.3778	(3,168.95)	(3,168.95)	0.0000	4.5800	(1,579.8006)	0.0000	0.4032	(1.3906)	0.0000	1	(0.9875)	01/06/2025
002254.ZK	12/04/2024	SDB3260427198	(11,300.00)	1.3778	(15,569.19)	(15,569.19)	0.0000	4.5800	(1,579.8006)	0.0000	1.9807	(6.8323)	0.0000	1	(4.8515)	01/06/2025
002254.ZK	12/04/2024	SDB3260427198	(9,700.00)	1.3778	(13,364.70)	(13,364.70)	0.0000	4.5800	(1,579.8006)	0.0000	1.7003	(5.8649)	0.0000	1	(4.1646)	01/06/2025
002254.ZK	12/04/2024	SDB3260427198	(9,800.00)	1.3778	(13,502.48)	(13,502.48)	0.0000	4.5800	(1,579.8006)	0.0000	1.7178	(5.9253)	0.0000	1	(4.2075)	01/06/2025
002254.ZK	12/04/2024	SDB3260427198	(8,900.00)	1.3778	(12,262.46)	(12,262.46)	0.0000	4.5800	(1,579.8006)	0.0000	1.5601	(5.3812)	0.0000	1	(3.8211)	01/06/2025
002254.ZK	12/04/2024	SDB3260427198	(4,600.00)	1.3778	(6,337.90)	(6,337.90)	0.0000	4.5800	(1,579.8006)	0.0000	0.8063	(2.7813)	0.0000	1	(1.9750)	01/06/2025
002254.ZK	12/04/2024	SDB3260427198	(5,700.00)	1.3778	(7,853.48)	(7,853.48)	0.0000	4.5800	(1,579.8006)	0.0000	0.9991	(3.4464)	0.0000	1	(2.4472)	01/06/2025
TOTAL YANTAI TAYHO ADVANCED MATERIALS CO., LTD CMN CLASS A SERIES NORTHBOUND											2,107.1728	(8,104.8652)	0.0000		(5,997.6925)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
YIPINHONG PHARMACY CO., LTD, CMN CLASS A SERIES NORTHBOUND																
300723.ZK	12/04/2024	SDB3263372445	(3,000.00)	2.5898	(7,769.32)	(7,769.32)	0.0000	4.5800	(2,225.0000)	0.0000	0.9884	(4.8019)	0.0000	1	(3.8134)	01/06/2025
300723.ZK	12/04/2024	SDB3263372445	(900.00)	2.5898	(2,330.80)	(2,330.80)	0.0000	4.5800	(2,225.0000)	0.0000	0.2965	(1.4406)	0.0000	1	(1.1440)	01/06/2025
TOTAL YIPINHONG PHARMACY CO., LTD, CMN CLASS A SERIES NORTHBOUND											1.2850	(6.2424)	0.0000		(4.9575)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
YONGHUI SUPERSTORES CO., LTD. CMN CLASS A SERIES NORTHBOUND																
601933.SH	01/03/2025	SDB3264857823	(7,700.00)	0.9235	(7,159.71)	(7,110.61)	0.0000	4.3300	(2,175.0000)	0.0000	2.5835	(12.8880)	0.0000	3	(10.3045)	01/06/2025
601933.SH	01/03/2025	SDB3264857823	(1,400.00)	0.9235	(1,294.72)	(1,292.84)	0.0000	4.3300	(2,175.0000)	0.0000	0.4672	(2.3433)	0.0000	3	(1.8761)	01/06/2025
601933.SH	01/03/2025	SDB3264857823	(1,000.00)	0.9235	(934.47)	(923.46)	0.0000	4.3300	(2,175.0000)	0.0000	0.3372	(1.6738)	0.0000	3	(1.3366)	01/06/2025
601933.SH	01/03/2025	SDB3264857823	(9,600.00)	0.9235	(9,032.90)	(8,865.18)	0.0000	4.3300	(2,175.0000)	0.0000	3.2594	(16.0681)	0.0000	3	(12.8088)	01/06/2025
601933.SH	01/02/2025	SDB3264857823	(1,000.00)	0.9345	(934.47)	(934.47)	0.0000	4.3300	(2,175.0000)	0.0000	0.1124	(0.5646)	0.0000	1	(0.4522)	01/06/2025
601933.SH	01/02/2025	SDB3264857823	(9,600.00)	0.9409	(9,032.90)	(9,032.90)	0.0000	4.3300	(2,175.0000)	0.0000	1.0865	(5.4574)	0.0000	1	(4.3709)	01/06/2025
601933.SH	12/30/2024	SDB3263645043	(12,800.00)	0.8131	(11,035.76)	(10,407.72)	0.0000	4.3300	(1,750.0000)	0.0000	1.3274	(5.0593)	0.0000	1	(3.7320)	01/06/2025
601933.SH	12/27/2024	SDB3263645043	(18,100.00)	0.8511	(15,605.26)	(15,405.31)	0.0000	4.3300	(1,750.0000)	0.0000	5.6309	(22.4661)	0.0000	3	(16.8352)	01/06/2025
601933.SH	12/27/2024	SDB3263645043	(5,200.00)	0.8511	(4,427.50)	(4,425.83)	0.0000	4.3300	(1,750.0000)	0.0000	1.5976	(6.4543)	0.0000	3	(4.8568)	01/06/2025
601933.SH	12/26/2024	SDB3263645043	(18,100.00)	0.8559	(15,605.26)	(15,491.66)	0.0000	4.3300	(1,750.0000)	0.0000	1.8770	(7.5307)	0.0000	1	(5.6537)	01/06/2025
601933.SH	12/26/2024	SDB3263645043	(48,800.00)	0.8559	(41,550.37)	(41,767.58)	0.0000	4.3300	(1,750.0000)	0.0000	4.9976	(20.3037)	0.0000	1	(15.3061)	01/06/2025
601933.SH	12/24/2024	SDB3263645043	(18,100.00)	0.8559	(15,605.26)	(15,491.66)	0.0000	4.3300	(1,750.0000)	0.0000	3.7539	(15.0613)	0.0000	2	(11.3074)	01/06/2025
601933.SH	12/24/2024	SDB3263645043	(48,800.00)	0.8559	(41,550.37)	(41,767.58)	0.0000	4.3300	(1,750.0000)	0.0000	9.9952	(40.6074)	0.0000	2	(30.6122)	01/06/2025
601933.SH	12/23/2024	SDB3263645043	(18,100.00)	0.9423	(15,605.26)	(17,056.26)	0.0000	4.3300	(1,750.0000)	0.0000	1.8770	(8.2912)	0.0000	1	(6.4143)	01/06/2025
601933.SH	12/23/2024	SDB3263645043	(48,800.00)	0.9423	(41,550.37)	(45,985.95)	0.0000	4.3300	(1,750.0000)	0.0000	4.9976	(22.3543)	0.0000	1	(17.3567)	01/06/2025
601933.SH	12/20/2024	SDB3263645043	(18,100.00)	0.9435	(15,605.26)	(17,077.69)	0.0000	4.3300	(1,750.0000)	0.0000	5.6309	(24.9050)	0.0000	3	(19.2741)	01/06/2025
601933.SH	12/20/2024	SDB3263645043	(48,800.00)	0.9435	(41,550.37)	(46,043.73)	0.0000	4.3300	(1,750.0000)	0.0000	14.9928	(67.1471)	0.0000	3	(52.1543)	01/06/2025
601933.SH	12/19/2024	SDB3263645043	(18,100.00)	1.0484	(15,605.26)	(18,975.90)	0.0000	4.5800	(1,750.0000)	0.0000	1.9853	(9.2244)	0.0000	1	(7.2391)	01/06/2025
601933.SH	12/19/2024	SDB3263645043	(48,800.00)	1.0484	(41,550.37)	(51,161.53)	0.0000	4.5800	(1,750.0000)	0.0000	5.2861	(24.8702)	0.0000	1	(19.5841)	01/06/2025
601933.SH	12/18/2024	SDB3263645043	(18,100.00)	0.9810	(15,605.26)	(17,755.68)	0.0000	4.5800	(1,750.0000)	0.0000	1.9853	(8.6312)	0.0000	1	(6.6459)	01/06/2025
601933.SH	12/18/2024	SDB3263645043	(48,800.00)	0.9810	(41,550.37)	(47,871.68)	0.0000	4.5800	(1,750.0000)	0.0000	5.2861	(23.2710)	0.0000	1	(17.9848)	01/06/2025
601933.SH	12/17/2024	SDB3263645043	(18,100.00)	0.9551	(15,605.26)	(17,287.56)	0.0000	4.5800	(1,750.0000)	0.0000	1.9853	(8.4037)	0.0000	1	(6.4183)	01/06/2025
601933.SH	12/17/2024	SDB3263645043	(48,800.00)	0.9551	(41,550.37)	(46,609.56)	0.0000	4.5800	(1,750.0000)	0.0000	5.2861	(22.6574)	0.0000	1	(17.3713)	01/06/2025
601933.SH	12/16/2024	SDB3263645043	(18,100.00)	0.8695	(15,605.26)	(15,738.80)	0.0000	4.5800	(1,750.0000)	0.0000	1.9853	(7.6508)	0.0000	1	(5.6655)	01/06/2025
601933.SH	12/16/2024	SDB3263645043	(65,500.00)	0.8695	(55,769.45)	(56,955.33)	0.0000	4.5800	(1,750.0000)	0.0000	7.0951	(27.6866)	0.0000	1	(20.5915)	01/06/2025
601933.SH	12/13/2024	SDB3263645043	(18,100.00)	0.8324	(15,605.26)	(15,067.20)	0.0000	4.5800	(1,750.0000)	0.0000	5.9560	(21.9730)	0.0000	3	(16.0170)	01/06/2025
601933.SH	12/13/2024	SDB3263645043	(104,100.00)	0.8324	(88,635.11)	(86,657.21)	0.0000	4.5800	(1,750.0000)	0.0000	33.8291	(126.3751)	0.0000	3	(92.5460)	01/06/2025
601933.SH	12/12/2024	SDB3263645043	(18,100.00)	0.7515	(15,605.26)	(13,602.86)	0.0000	4.5800	(1,750.0000)	0.0000	1.9853	(6.6125)	0.0000	1	(4.6272)	01/06/2025
601933.SH	12/12/2024	SDB3263645043	(105,700.00)	0.7515	(89,997.42)	(79,437.67)	0.0000	4.5800	(1,750.0000)	0.0000	11.4497	(38.6155)	0.0000	1	(27.1659)	01/06/2025
601933.SH	12/11/2024	SDB3263645043	(18,100.00)	0.7738	(15,605.26)	(14,004.93)	0.0000	4.5800	(1,750.0000)	0.0000	1.9853	(6.8080)	0.0000	1	(4.8226)	01/06/2025
601933.SH	12/11/2024	SDB3263645043	(111,000.00)	0.7738	(94,510.06)	(85,886.58)	0.0000	4.5800	(1,750.0000)	0.0000	12.0238	(41.7504)	0.0000	1	(29.7266)	01/06/2025
601933.SH	12/10/2024	SDB3263645043	(18,100.00)	0.8288	(15,605.26)	(15,001.24)	0.0000	4.5800	(1,750.0000)	0.0000	1.9853	(7.2923)	0.0000	1	(5.3069)	01/06/2025
601933.SH	12/10/2024	SDB3263645043	(111,000.00)	0.8288	(94,510.06)	(91,996.58)	0.0000	4.5800	(1,750.0000)	0.0000	12.0238	(44.7206)	0.0000	1	(32.6968)	01/06/2025
601933.SH	12/09/2024	SDB3263645043	(18,100.00)	0.8622	(15,605.26)	(15,605.26)	0.0000	4.5800	(1,750.0000)	0.0000	1.9853	(7.5859)	0.0000	1	(5.6006)	01/06/2025
601933.SH	12/09/2024	SDB3263645043	(111,000.00)	0.8514	(94,510.06)	(94,510.06)	0.0000	4.5800	(1,750.0000)	0.0000	12.0238	(45.9424)	0.0000	1	(33.9186)	01/06/2025
TOTAL YONGHUI SUPERSTORES CO., LTD. CMN CLASS A SERIES NORTHBOUND												190.6660	(759.2464)	0.0000	(568.5804)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
YONGXING SPECIAL MATERIALS TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND																
002756.ZK	12/05/2024	SDB3262681177	(500.00)	6.0564	(3,033.38)	(3,028.18)	0.0000	4.5800	(1,825.0000)	0.0000	0.3859	(1.5351)	0.0000	1	(1.1492)	01/06/2025
002756.ZK	12/05/2024	SDB3262681177	(500.00)	6.0564	(3,033.38)	(3,028.18)	0.0000	4.5800	(1,825.0000)	0.0000	0.3859	(1.5351)	0.0000	1	(1.1492)	01/06/2025
002756.ZK	12/04/2024	SDB3262681177	(500.00)	6.0668	(3,033.38)	(3,033.38)	0.0000	4.5800	(1,825.0000)	0.0000	0.3859	(1.5378)	0.0000	1	(1.1518)	01/06/2025
002756.ZK	12/04/2024	SDB3262681177	(500.00)	6.0668	(3,033.38)	(3,033.38)	0.0000	4.5800	(1,825.0000)	0.0000	0.3859	(1.5378)	0.0000	1	(1.1518)	01/06/2025
TOTAL YONGXING SPECIAL MATERIALS TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND											1.5437	(6.1458)	0.0000		(4.6021)	

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
YONYOU NETWORK TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND																
600588.SH	01/03/2025	SDB3264716692	(72,600.00)	1.5528	(118,674.50)	(112,731.39)	0.0000	4.3300	(1,525.0000)	0.0000	42.8217	(143.2628)	0.0000	3	(100.4411)	01/06/2025
600588.SH	01/03/2025	SDB3264716692	(5,200.00)	1.5528	(8,561.18)	(8,074.42)	0.0000	4.3300	(1,525.0000)	0.0000	3.0892	(10.2612)	0.0000	3	(7.1721)	01/06/2025
600588.SH	01/03/2025	SDB3264716692	(33,300.00)	1.5528	(54,209.70)	(51,707.37)	0.0000	4.3300	(1,525.0000)	0.0000	19.5607	(65.7115)	0.0000	3	(46.1508)	01/06/2025
600588.SH	01/02/2025	SDB3264716692	(72,600.00)	1.5924	(118,674.50)	(115,608.09)	0.0000	4.3300	(1,525.0000)	0.0000	14.2739	(48.9729)	0.0000	1	(34.6990)	01/06/2025
600588.SH	01/02/2025	SDB3264716692	(5,200.00)	1.5924	(8,561.18)	(8,280.47)	0.0000	4.3300	(1,525.0000)	0.0000	1.0297	(3.5077)	0.0000	1	(2.4780)	01/06/2025
600588.SH	01/02/2025	SDB3264716692	(33,300.00)	1.5924	(54,209.70)	(53,026.85)	0.0000	4.3300	(1,525.0000)	0.0000	6.5202	(22.4628)	0.0000	1	(15.9425)	01/06/2025
600588.SH	12/31/2024	SDB3264716692	(72,600.00)	1.6346	(118,674.50)	(118,674.50)	0.0000	4.3300	(1,525.0000)	0.0000	28.5478	(100.5437)	0.0000	2	(71.9959)	01/06/2025
600588.SH	12/31/2024	SDB3264716692	(5,200.00)	1.6464	(8,561.18)	(8,561.18)	0.0000	4.3300	(1,525.0000)	0.0000	2.0594	(7.2532)	0.0000	2	(5.1938)	01/06/2025
600588.SH	12/31/2024	SDB3264716692	(33,300.00)	1.6279	(54,209.70)	(54,209.70)	0.0000	4.3300	(1,525.0000)	0.0000	13.0404	(45.9277)	0.0000	2	(32.8872)	01/06/2025
600588.SH	12/04/2024	SDB3260123669	(500.00)	1.8269	(913.47)	(913.47)	0.0000	4.5800	(999.7604)	0.0000	0.1162	(0.2537)	0.0000	1	(0.1375)	01/06/2025
600588.SH	12/04/2024	SDB3260123669	(4,200.00)	1.8269	(7,673.14)	(7,673.14)	0.0000	4.5800	(999.7604)	0.0000	0.9762	(2.1309)	0.0000	1	(1.1547)	01/06/2025
600588.SH	12/04/2024	SDB3260123669	(3,800.00)	1.8269	(6,942.36)	(6,942.36)	0.0000	4.5800	(999.7604)	0.0000	0.8832	(1.9280)	0.0000	1	(1.0447)	01/06/2025
600588.SH	12/04/2024	SDB3260123669	(3,700.00)	1.8269	(6,759.67)	(6,759.67)	0.0000	4.5800	(999.7604)	0.0000	0.8600	(1.8772)	0.0000	1	(1.0173)	01/06/2025
600588.SH	12/04/2024	SDB3260123669	(200.00)	1.8269	(365.39)	(365.39)	0.0000	4.5800	(999.7604)	0.0000	0.0465	(0.1015)	0.0000	1	(0.0550)	01/06/2025
600588.SH	12/04/2024	SDB3260123669	(200.00)	1.8269	(365.39)	(365.39)	0.0000	4.5800	(999.7604)	0.0000	0.0465	(0.1015)	0.0000	1	(0.0550)	01/06/2025
600588.SH	12/04/2024	SDB3260123669	(10,000.00)	1.8269	(18,269.38)	(18,269.38)	0.0000	4.5800	(999.7604)	0.0000	2.3243	(5.0736)	0.0000	1	(2.7493)	01/06/2025
600588.SH	12/04/2024	SDB3260123669	(1,300.00)	1.8269	(2,375.02)	(2,375.02)	0.0000	4.5800	(999.7604)	0.0000	0.3022	(0.6596)	0.0000	1	(0.3574)	01/06/2025
600588.SH	12/04/2024	SDB3260123669	(600.00)	1.8269	(1,096.16)	(1,096.16)	0.0000	4.5800	(999.7604)	0.0000	0.1395	(0.3044)	0.0000	1	(0.1650)	01/06/2025
600588.SH	12/04/2024	SDB3260123669	(1,700.00)	1.8269	(3,105.79)	(3,105.79)	0.0000	4.5800	(999.7604)	0.0000	0.3951	(0.8625)	0.0000	1	(0.4674)	01/06/2025
600588.SH	12/04/2024	SDB3260123669	(5,400.00)	1.8269	(9,865.47)	(9,865.47)	0.0000	4.5800	(999.7604)	0.0000	1.2551	(2.7398)	0.0000	1	(1.4846)	01/06/2025
600588.SH	12/04/2024	SDB3260123669	(4,200.00)	1.8269	(7,673.14)	(7,673.14)	0.0000	4.5800	(999.7604)	0.0000	0.9762	(2.1309)	0.0000	1	(1.1547)	01/06/2025
600588.SH	12/04/2024	SDB3260123669	(41,200.00)	1.8269	(75,269.85)	(75,269.85)	0.0000	4.5800	(999.7604)	0.0000	9.5760	(20.9033)	0.0000	1	(11.3273)	01/06/2025
600588.SH	12/04/2024	SDB3260123669	(100,800.00)	1.8269	(184,155.35)	(184,155.35)	0.0000	4.5800	(999.7604)	0.0000	23.4287	(51.1420)	0.0000	1	(27.7134)	01/06/2025
600588.SH	12/04/2024	SDB3260123669	(1,700.00)	1.8269	(3,105.79)	(3,105.79)	0.0000	4.5800	(999.7604)	0.0000	0.3951	(0.8625)	0.0000	1	(0.4674)	01/06/2025
600588.SH	12/04/2024	SDB3260123669	(300.00)	1.8269	(548.08)	(548.08)	0.0000	4.5800	(999.7604)	0.0000	0.0697	(0.1522)	0.0000	1	(0.0825)	01/06/2025
600588.SH	12/04/2024	SDB3260123669	(22,200.00)	1.8269	(40,558.02)	(40,558.02)	0.0000	4.5800	(999.7604)	0.0000	5.1599	(11.2634)	0.0000	1	(6.1035)	01/06/2025
600588.SH	12/04/2024	SDB3260123669	(1,200.00)	1.8269	(2,192.33)	(2,192.33)	0.0000	4.5800	(999.7604)	0.0000	0.2789	(0.6088)	0.0000	1	(0.3299)	01/06/2025
600588.SH	12/04/2024	SDB3260123669	(2,100.00)	1.8269	(3,836.57)	(3,836.57)	0.0000	4.5800	(999.7604)	0.0000	0.4881	(1.0655)	0.0000	1	(0.5774)	01/06/2025
600588.SH	12/04/2024	SDB3260123669	(11,000.00)	1.8269	(20,096.32)	(20,096.32)	0.0000	4.5800	(999.7604)	0.0000	2.5567	(5.5810)	0.0000	1	(3.0243)	01/06/2025
600588.SH	12/04/2024	SDB3260123669	(4,700.00)	1.8269	(8,586.61)	(8,586.61)	0.0000	4.5800	(999.7604)	0.0000	1.0924	(2.3846)	0.0000	1	(1.2922)	01/06/2025
600588.SH	12/04/2024	SDB3260123669	(2,800.00)	1.8269	(5,115.43)	(5,115.43)	0.0000	4.5800	(999.7604)	0.0000	0.6508	(1.4206)	0.0000	1	(0.7698)	01/06/2025
600588.SH	12/04/2024	SDB3260123669	(100.00)	1.8269	(182.69)	(182.69)	0.0000	4.5800	(999.7604)	0.0000	0.0232	(0.0507)	0.0000	1	(0.0275)	01/06/2025
600588.SH	12/04/2024	SDB3260123669	(100.00)	1.8269	(182.69)	(182.69)	0.0000	4.5800	(999.7604)	0.0000	0.0232	(0.0507)	0.0000	1	(0.0275)	01/06/2025
600588.SH	12/04/2024	SDB3260123669	(12,100.00)	1.8269	(22,105.95)	(22,105.95)	0.0000	4.5800	(999.7604)	0.0000	2.8124	(6.1391)	0.0000	1	(3.3267)	01/06/2025
600588.SH	12/04/2024	SDB3260123669	(5,800.00)	1.8269	(10,596.24)	(10,596.24)	0.0000	4.5800	(999.7604)	0.0000	1.3481	(2.9427)	0.0000	1	(1.5946)	01/06/2025
600588.SH	12/04/2024	SDB3260123669	(22,700.00)	1.8269	(41,471.49)	(41,471.49)	0.0000	4.5800	(999.7604)	0.0000	5.2761	(11.5171)	0.0000	1	(6.2410)	01/06/2025
600588.SH	12/04/2024	SDB3260123669	(14,700.00)	1.8269	(26,855.99)	(26,855.99)	0.0000	4.5800	(999.7604)	0.0000	3.4167	(7.4582)	0.0000	1	(4.0415)	01/06/2025
600588.SH	12/04/2024	SDB3260123669	(100.00)	1.8269	(182.69)	(182.69)	0.0000	4.5800	(999.7604)	0.0000	0.0232	(0.0507)	0.0000	1	(0.0275)	01/06/2025
600588.SH	12/04/2024	SDB3260123669	(6,500.00)	1.8269	(11,875.10)	(11,875.10)	0.0000	4.5800	(999.7604)	0.0000	1.5108	(3.2978)	0.0000	1	(1.7871)	01/06/2025
600588.SH	12/04/2024	SDB3260123669	(12,300.00)	1.8269	(22,471.34)	(22,471.34)	0.0000	4.5800	(999.7604)	0.0000	2.8589	(6.2405)	0.0000	1	(3.3817)	01/06/2025
600588.SH	12/04/2024	SDB3260123669	(14,900.00)	1.8269	(27,221.38)	(27,221.38)	0.0000	4.5800	(999.7604)	0.0000	3.4632	(7.5597)	0.0000	1	(4.0965)	01/06/2025
TOTAL YONYOU NETWORK TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND												203.7160	(606.7582)	0.0000	(403.0422)	

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
YOTRIO GROUP CO LTD CMN CLASS A SERIES NORTHBOUND																
002489.ZK	01/03/2025	SDB3261862948	(12,400.00)	0.4528	(6,433.49)	(5,615.15)	0.0000	4.3300	(1,450.5086)	0.0000	2.3214	(6.7874)	0.0000	3	(4.4659)	01/06/2025
002489.ZK	01/03/2025	SDB3261862948	(1,900.00)	0.4528	(962.78)	(860.39)	0.0000	4.3300	(1,450.5086)	0.0000	0.3474	(1.0400)	0.0000	3	(0.6926)	01/06/2025
002489.ZK	01/03/2025	SDB3261862948	(15,500.00)	0.4528	(7,860.25)	(7,018.94)	0.0000	4.3300	(1,450.5086)	0.0000	2.8362	(8.4842)	0.0000	3	(5.6480)	01/06/2025
002489.ZK	01/03/2025	SDB3261862948	(4,900.00)	0.4528	(2,474.16)	(2,218.89)	0.0000	4.3300	(1,450.5086)	0.0000	0.8928	(2.6821)	0.0000	3	(1.7893)	01/06/2025
002489.ZK	01/03/2025	SDB3261862948	(6,000.00)	0.4528	(2,890.95)	(2,717.01)	0.0000	4.3300	(1,450.5086)	0.0000	1.0432	(3.2842)	0.0000	3	(2.2411)	01/06/2025
002489.ZK	01/03/2025	SDB3261862948	(100.00)	0.4528	(48.33)	(45.28)	0.0000	4.3300	(1,450.5086)	0.0000	0.0174	(0.0547)	0.0000	3	(0.0373)	01/06/2025
002489.ZK	01/03/2025	SDB3261862948	(3,500.00)	0.4528	(1,645.21)	(1,584.92)	0.0000	4.3300	(1,450.5086)	0.0000	0.5936	(1.9158)	0.0000	3	(1.3221)	01/06/2025
002489.ZK	01/03/2025	SDB3261862948	(10,100.00)	0.4528	(4,781.28)	(4,573.63)	0.0000	4.3300	(1,450.5086)	0.0000	1.7252	(5.5284)	0.0000	3	(3.8032)	01/06/2025
002489.ZK	01/03/2025	SDB3261862948	(200.00)	0.4528	(93.14)	(90.57)	0.0000	4.3300	(1,450.5086)	0.0000	0.0336	(0.1095)	0.0000	3	(0.0759)	01/06/2025
002489.ZK	01/03/2025	SDB3261862948	(900.00)	0.4528	(419.15)	(407.55)	0.0000	4.3300	(1,450.5086)	0.0000	0.1512	(0.4926)	0.0000	3	(0.3414)	01/06/2025
002489.ZK	01/03/2025	SDB3261862948	(19,800.00)	0.4528	(9,221.20)	(8,966.13)	0.0000	4.3300	(1,450.5086)	0.0000	3.3273	(10.8379)	0.0000	3	(7.5106)	01/06/2025
002489.ZK	01/03/2025	SDB3261862948	(1,900.00)	0.4528	(884.86)	(860.39)	0.0000	4.3300	(1,450.5086)	0.0000	0.3193	(1.0400)	0.0000	3	(0.7207)	01/06/2025
002489.ZK	01/03/2025	SDB3261862948	(6,600.00)	0.4528	(3,073.73)	(2,988.71)	0.0000	4.3300	(1,450.5086)	0.0000	1.1091	(3.6126)	0.0000	3	(2.5035)	01/06/2025
002489.ZK	01/03/2025	SDB3261862948	(7,200.00)	0.4528	(3,353.16)	(3,260.41)	0.0000	4.3300	(1,450.5086)	0.0000	1.2099	(3.9410)	0.0000	3	(2.7311)	01/06/2025
002489.ZK	01/03/2025	SDB3261862948	(16,800.00)	0.4528	(7,824.05)	(7,607.63)	0.0000	4.3300	(1,450.5086)	0.0000	2.8232	(9.1958)	0.0000	3	(6.3726)	01/06/2025
002489.ZK	01/03/2025	SDB3261862948	(4,800.00)	0.4528	(2,235.44)	(2,173.61)	0.0000	4.3300	(1,450.5086)	0.0000	0.8066	(2.6274)	0.0000	3	(1.8207)	01/06/2025
002489.ZK	01/03/2025	SDB3261862948	(700.00)	0.4528	(326.00)	(316.98)	0.0000	4.3300	(1,450.5086)	0.0000	0.1176	(0.3832)	0.0000	3	(0.2655)	01/06/2025
002489.ZK	01/03/2025	SDB3261862948	(7,800.00)	0.4528	(3,632.59)	(3,532.11)	0.0000	4.3300	(1,450.5086)	0.0000	1.3108	(4.2695)	0.0000	3	(2.9587)	01/06/2025
002489.ZK	01/03/2025	SDB3261862948	(7,300.00)	0.4528	(3,399.73)	(3,305.70)	0.0000	4.3300	(1,450.5086)	0.0000	1.2267	(3.9958)	0.0000	3	(2.7690)	01/06/2025
002489.ZK	01/03/2025	SDB3261862948	(1,300.00)	0.4528	(605.43)	(588.69)	0.0000	4.3300	(1,450.5086)	0.0000	0.2185	(0.7116)	0.0000	3	(0.4931)	01/06/2025
002489.ZK	01/03/2025	SDB3261862948	(32,500.00)	0.4528	(15,135.80)	(14,717.14)	0.0000	4.3300	(1,450.5086)	0.0000	5.4615	(17.7894)	0.0000	3	(12.3279)	01/06/2025
002489.ZK	01/02/2025	SDB3261862948	(12,400.00)	0.4614	(6,433.49)	(5,721.68)	0.0000	4.3300	(1,450.5086)	0.0000	0.7738	(2.3054)	0.0000	1	(1.5316)	01/06/2025
002489.ZK	01/02/2025	SDB3261862948	(1,900.00)	0.4614	(962.78)	(876.71)	0.0000	4.3300	(1,450.5086)	0.0000	0.1158	(0.3532)	0.0000	1	(0.2374)	01/06/2025
002489.ZK	01/02/2025	SDB3261862948	(15,500.00)	0.4614	(7,860.25)	(7,152.10)	0.0000	4.3300	(1,450.5086)	0.0000	0.9454	(2.8817)	0.0000	1	(1.9363)	01/06/2025
002489.ZK	01/02/2025	SDB3261862948	(4,900.00)	0.4614	(2,474.16)	(2,260.99)	0.0000	4.3300	(1,450.5086)	0.0000	0.2976	(0.9110)	0.0000	1	(0.6134)	01/06/2025
002489.ZK	01/02/2025	SDB3261862948	(6,000.00)	0.4614	(2,890.95)	(2,768.56)	0.0000	4.3300	(1,450.5086)	0.0000	0.3477	(1.1155)	0.0000	1	(0.7678)	01/06/2025
002489.ZK	01/02/2025	SDB3261862948	(100.00)	0.4614	(48.33)	(46.14)	0.0000	4.3300	(1,450.5086)	0.0000	0.0058	(0.0186)	0.0000	1	(0.0128)	01/06/2025
002489.ZK	01/02/2025	SDB3261862948	(3,500.00)	0.4614	(1,645.21)	(1,614.99)	0.0000	4.3300	(1,450.5086)	0.0000	0.1979	(0.6507)	0.0000	1	(0.4528)	01/06/2025
002489.ZK	01/02/2025	SDB3261862948	(10,100.00)	0.4614	(4,781.28)	(4,660.40)	0.0000	4.3300	(1,450.5086)	0.0000	0.5751	(1.8778)	0.0000	1	(1.3027)	01/06/2025
002489.ZK	01/02/2025	SDB3261862948	(200.00)	0.4614	(93.14)	(92.29)	0.0000	4.3300	(1,450.5086)	0.0000	0.0112	(0.0372)	0.0000	1	(0.0260)	01/06/2025
002489.ZK	01/02/2025	SDB3261862948	(900.00)	0.4614	(419.15)	(415.28)	0.0000	4.3300	(1,450.5086)	0.0000	0.0504	(0.1673)	0.0000	1	(0.1169)	01/06/2025
002489.ZK	01/02/2025	SDB3261862948	(19,800.00)	0.4614	(9,221.20)	(9,136.23)	0.0000	4.3300	(1,450.5086)	0.0000	1.1091	(3.6812)	0.0000	1	(2.5721)	01/06/2025
002489.ZK	01/02/2025	SDB3261862948	(1,900.00)	0.4614	(884.86)	(876.71)	0.0000	4.3300	(1,450.5086)	0.0000	0.1064	(0.3532)	0.0000	1	(0.2468)	01/06/2025
002489.ZK	01/02/2025	SDB3261862948	(6,600.00)	0.4614	(3,073.73)	(3,045.41)	0.0000	4.3300	(1,450.5086)	0.0000	0.3697	(1.2271)	0.0000	1	(0.8574)	01/06/2025
002489.ZK	01/02/2025	SDB3261862948	(7,200.00)	0.4614	(3,353.16)	(3,322.27)	0.0000	4.3300	(1,450.5086)	0.0000	0.4033	(1.3386)	0.0000	1	(0.9353)	01/06/2025
002489.ZK	01/02/2025	SDB3261862948	(16,800.00)	0.4614	(7,824.05)	(7,751.96)	0.0000	4.3300	(1,450.5086)	0.0000	0.9411	(3.1234)	0.0000	1	(2.1824)	01/06/2025
002489.ZK	01/02/2025	SDB3261862948	(4,800.00)	0.4614	(2,235.44)	(2,214.84)	0.0000	4.3300	(1,450.5086)	0.0000	0.2689	(0.8924)	0.0000	1	(0.6235)	01/06/2025
002489.ZK	01/02/2025	SDB3261862948	(700.00)	0.4614	(326.00)	(323.00)	0.0000	4.3300	(1,450.5086)	0.0000	0.0392	(0.1301)	0.0000	1	(0.0909)	01/06/2025
002489.ZK	01/02/2025	SDB3261862948	(7,800.00)	0.4614	(3,632.59)	(3,599.12)	0.0000	4.3300	(1,450.5086)	0.0000	0.4369	(1.4502)	0.0000	1	(1.0132)	01/06/2025
002489.ZK	01/02/2025	SDB3261862948	(7,300.00)	0.4614	(3,399.73)	(3,368.41)	0.0000	4.3300	(1,450.5086)	0.0000	0.4089	(1.3572)	0.0000	1	(0.9483)	01/06/2025
002489.ZK	01/02/2025	SDB3261862948	(1,300.00)	0.4614	(605.43)	(599.85)	0.0000	4.3300	(1,450.5086)	0.0000	0.0728	(0.2417)	0.0000	1	(0.1689)	01/06/2025
002489.ZK	01/02/2025	SDB3261862948	(32,500.00)	0.4614	(15,135.80)	(14,996.34)	0.0000	4.3300	(1,450.5086)	0.0000	1.8205	(6.0423)	0.0000	1	(4.2218)	01/06/2025
002489.ZK	12/31/2024	SDB3261862948	(12,400.00)	0.4628	(6,433.49)	(5,738.19)	0.0000	4.3300	(1,450.5086)	0.0000	1.5476	(4.6240)	0.0000	2	(3.0764)	01/06/2025
002489.ZK	12/31/2024	SDB3261862948	(1,900.00)	0.4628	(962.78)	(879.24)	0.0000	4.3300	(1,450.5086)	0.0000	0.2316	(0.7085)	0.0000	2	(0.4769)	01/06/2025
002489.ZK	12/31/2024	SDB3261862948	(15,500.00)	0.4628	(7,860.25)	(7,172.73)	0.0000	4.3300	(1,450.5086)	0.0000	1.8908	(5.7801)	0.0000	2	(3.8892)	01/06/2025
002489.ZK	12/31/2024	SDB3261862948	(4,900.00)	0.4628	(2,474.16)	(2,267.51)	0.0000	4.3300	(1,450.5086)	0.0000	0.5952	(1.8272)	0.0000	2	(1.2321)	01/06/2025
002489.ZK	12/31/2024	SDB3261862948	(6,000.00)	0.4628	(2,890.95)	(2,776.54)	0.0000	4.3300	(1,450.5086)	0.0000	0.6954	(2.2374)	0.0000	2	(1.5420)	01/06/2025
002489.ZK	12/31/2024	SDB3261862948	(100.00)	0.4628	(48.33)	(46.28)	0.0000	4.3300	(1,450.5086)	0.0000	0.0116	(0.0373)	0.0000	2	(0.0257)	01/06/2025
002489.ZK	12/31/2024	SDB3261862948	(3,500.00)	0.4628	(1,645.21)	(1,619.65)	0.0000	4.3300	(1,450.5086)	0.0000	0.3958	(1.3052)	0.0000	2	(0.9094)	01/06/2025
002489.ZK	12/31/2024	SDB3261862948	(10,100.00)	0.4628	(4,781.28)	(4,673.85)	0.0000	4.3300	(1,450.5086)	0.0000	1.1502	(3.7664)	0.0000	2	(2.6162)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
YOTRIO GROUP CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002489.ZK	12/31/2024	SDB3261862948	(200.00)	0.4628	(93.14)	(92.55)	0.0000	4.3300	(1,450.5086)	0.0000	0.0224	(0.0746)	0.0000	2	(0.0522)	01/06/2025
002489.ZK	12/31/2024	SDB3261862948	(900.00)	0.4628	(419.15)	(416.48)	0.0000	4.3300	(1,450.5086)	0.0000	0.1008	(0.3356)	0.0000	2	(0.2348)	01/06/2025
002489.ZK	12/31/2024	SDB3261862948	(19,800.00)	0.4628	(9,221.20)	(9,162.59)	0.0000	4.3300	(1,450.5086)	0.0000	2.2182	(7.3836)	0.0000	2	(5.1654)	01/06/2025
002489.ZK	12/31/2024	SDB3261862948	(1,900.00)	0.4628	(884.86)	(879.24)	0.0000	4.3300	(1,450.5086)	0.0000	0.2129	(0.7085)	0.0000	2	(0.4957)	01/06/2025
002489.ZK	12/31/2024	SDB3261862948	(6,600.00)	0.4628	(3,073.73)	(3,054.20)	0.0000	4.3300	(1,450.5086)	0.0000	0.7394	(2.4612)	0.0000	2	(1.7218)	01/06/2025
002489.ZK	12/31/2024	SDB3261862948	(7,200.00)	0.4628	(3,353.16)	(3,331.85)	0.0000	4.3300	(1,450.5086)	0.0000	0.8066	(2.6849)	0.0000	2	(1.8783)	01/06/2025
002489.ZK	12/31/2024	SDB3261862948	(16,800.00)	0.4628	(7,824.05)	(7,774.32)	0.0000	4.3300	(1,450.5086)	0.0000	1.8821	(6.2648)	0.0000	2	(4.3827)	01/06/2025
002489.ZK	12/31/2024	SDB3261862948	(4,800.00)	0.4628	(2,235.44)	(2,221.23)	0.0000	4.3300	(1,450.5086)	0.0000	0.5377	(1.7900)	0.0000	2	(1.2522)	01/06/2025
002489.ZK	12/31/2024	SDB3261862948	(700.00)	0.4628	(326.00)	(323.93)	0.0000	4.3300	(1,450.5086)	0.0000	0.0784	(0.2610)	0.0000	2	(0.1826)	01/06/2025
002489.ZK	12/31/2024	SDB3261862948	(7,800.00)	0.4628	(3,632.59)	(3,609.50)	0.0000	4.3300	(1,450.5086)	0.0000	0.8738	(2.9087)	0.0000	2	(2.0348)	01/06/2025
002489.ZK	12/31/2024	SDB3261862948	(7,300.00)	0.4628	(3,399.73)	(3,378.13)	0.0000	4.3300	(1,450.5086)	0.0000	0.8178	(2.7222)	0.0000	2	(1.9044)	01/06/2025
002489.ZK	12/31/2024	SDB3261862948	(1,300.00)	0.4628	(605.43)	(601.58)	0.0000	4.3300	(1,450.5086)	0.0000	0.1456	(0.4848)	0.0000	2	(0.3391)	01/06/2025
002489.ZK	12/31/2024	SDB3261862948	(32,500.00)	0.4628	(15,135.80)	(15,039.60)	0.0000	4.3300	(1,450.5086)	0.0000	3.6410	(12.1195)	0.0000	2	(8.4785)	01/06/2025
002489.ZK	12/30/2024	SDB3261862948	(12,400.00)	0.4586	(6,433.49)	(5,686.24)	0.0000	4.3300	(1,464.9207)	0.0000	0.7738	(2.3139)	0.0000	1	(1.5401)	01/06/2025
002489.ZK	12/30/2024	SDB3261862948	(1,900.00)	0.4586	(962.78)	(871.28)	0.0000	4.3300	(1,464.9207)	0.0000	0.1158	(0.3545)	0.0000	1	(0.2387)	01/06/2025
002489.ZK	12/30/2024	SDB3261862948	(15,500.00)	0.4586	(7,860.25)	(7,107.80)	0.0000	4.3300	(1,464.9207)	0.0000	0.9454	(2.8923)	0.0000	1	(1.9469)	01/06/2025
002489.ZK	12/30/2024	SDB3261862948	(4,900.00)	0.4586	(2,474.16)	(2,246.98)	0.0000	4.3300	(1,464.9207)	0.0000	0.2976	(0.9143)	0.0000	1	(0.6168)	01/06/2025
002489.ZK	12/30/2024	SDB3261862948	(6,000.00)	0.4586	(2,890.95)	(2,751.41)	0.0000	4.3300	(1,464.9207)	0.0000	0.3477	(1.1196)	0.0000	1	(0.7719)	01/06/2025
002489.ZK	12/30/2024	SDB3261862948	(100.00)	0.4586	(48.33)	(45.86)	0.0000	4.3300	(1,464.9207)	0.0000	0.0058	(0.0187)	0.0000	1	(0.0128)	01/06/2025
002489.ZK	12/30/2024	SDB3261862948	(3,500.00)	0.4586	(1,645.21)	(1,604.99)	0.0000	4.3300	(1,464.9207)	0.0000	0.1979	(0.6531)	0.0000	1	(0.4552)	01/06/2025
002489.ZK	12/30/2024	SDB3261862948	(10,100.00)	0.4586	(4,781.28)	(4,631.54)	0.0000	4.3300	(1,464.9207)	0.0000	0.5751	(1.8847)	0.0000	1	(1.3096)	01/06/2025
002489.ZK	12/30/2024	SDB3261862948	(200.00)	0.4586	(93.14)	(91.71)	0.0000	4.3300	(1,464.9207)	0.0000	0.0112	(0.0373)	0.0000	1	(0.0261)	01/06/2025
002489.ZK	12/30/2024	SDB3261862948	(900.00)	0.4586	(419.15)	(412.71)	0.0000	4.3300	(1,464.9207)	0.0000	0.0504	(0.1679)	0.0000	1	(0.1175)	01/06/2025
002489.ZK	12/30/2024	SDB3261862948	(19,800.00)	0.4586	(9,221.20)	(9,079.65)	0.0000	4.3300	(1,464.9207)	0.0000	1.1091	(3.6947)	0.0000	1	(2.5856)	01/06/2025
002489.ZK	12/30/2024	SDB3261862948	(1,900.00)	0.4586	(884.86)	(871.28)	0.0000	4.3300	(1,464.9207)	0.0000	0.1064	(0.3545)	0.0000	1	(0.2481)	01/06/2025
002489.ZK	12/30/2024	SDB3261862948	(14,800.00)	0.4586	(6,892.61)	(6,786.81)	0.0000	4.3300	(1,464.9207)	0.0000	0.8290	(2.7617)	0.0000	1	(1.9327)	01/06/2025
002489.ZK	12/30/2024	SDB3261862948	(7,200.00)	0.4586	(3,353.16)	(3,301.69)	0.0000	4.3300	(1,464.9207)	0.0000	0.4033	(1.3435)	0.0000	1	(0.9402)	01/06/2025
002489.ZK	12/30/2024	SDB3261862948	(16,800.00)	0.4586	(7,824.05)	(7,703.94)	0.0000	4.3300	(1,464.9207)	0.0000	0.9411	(3.1349)	0.0000	1	(2.1938)	01/06/2025
002489.ZK	12/30/2024	SDB3261862948	(4,800.00)	0.4586	(2,235.44)	(2,201.13)	0.0000	4.3300	(1,464.9207)	0.0000	0.2689	(0.8957)	0.0000	1	(0.6268)	01/06/2025
002489.ZK	12/30/2024	SDB3261862948	(700.00)	0.4586	(326.00)	(321.00)	0.0000	4.3300	(1,464.9207)	0.0000	0.0392	(0.1306)	0.0000	1	(0.0914)	01/06/2025
002489.ZK	12/30/2024	SDB3261862948	(7,800.00)	0.4586	(3,632.59)	(3,576.83)	0.0000	4.3300	(1,464.9207)	0.0000	0.4369	(1.4555)	0.0000	1	(1.0186)	01/06/2025
002489.ZK	12/30/2024	SDB3261862948	(7,300.00)	0.4586	(3,399.73)	(3,347.55)	0.0000	4.3300	(1,464.9207)	0.0000	0.4089	(1.3622)	0.0000	1	(0.9533)	01/06/2025
002489.ZK	12/30/2024	SDB3261862948	(1,300.00)	0.4586	(605.43)	(596.14)	0.0000	4.3300	(1,464.9207)	0.0000	0.0728	(0.2426)	0.0000	1	(0.1698)	01/06/2025
002489.ZK	12/30/2024	SDB3261862948	(32,500.00)	0.4586	(15,135.80)	(14,903.46)	0.0000	4.3300	(1,464.9207)	0.0000	1.8205	(6.0646)	0.0000	1	(4.2441)	01/06/2025
002489.ZK	12/27/2024	SDB3261862948	(12,400.00)	0.4817	(6,433.49)	(5,972.63)	0.0000	4.3300	(1,464.9207)	0.0000	2.3214	(7.2912)	0.0000	3	(4.9698)	01/06/2025
002489.ZK	12/27/2024	SDB3261862948	(1,900.00)	0.4817	(962.78)	(915.16)	0.0000	4.3300	(1,464.9207)	0.0000	0.3474	(1.1172)	0.0000	3	(0.7698)	01/06/2025
002489.ZK	12/27/2024	SDB3261862948	(15,500.00)	0.4817	(7,860.25)	(7,465.79)	0.0000	4.3300	(1,464.9207)	0.0000	2.8362	(9.1140)	0.0000	3	(6.2778)	01/06/2025
002489.ZK	12/27/2024	SDB3261862948	(4,900.00)	0.4817	(2,474.16)	(2,360.15)	0.0000	4.3300	(1,464.9207)	0.0000	0.8928	(2.8812)	0.0000	3	(1.9884)	01/06/2025
002489.ZK	12/27/2024	SDB3261862948	(6,000.00)	0.4817	(2,890.95)	(2,889.98)	0.0000	4.3300	(1,464.9207)	0.0000	1.0432	(3.5280)	0.0000	3	(2.4848)	01/06/2025
002489.ZK	12/27/2024	SDB3261862948	(100.00)	0.4817	(48.33)	(48.17)	0.0000	4.3300	(1,464.9207)	0.0000	0.0174	(0.0588)	0.0000	3	(0.0414)	01/06/2025
002489.ZK	12/27/2024	SDB3261862948	(3,500.00)	0.4817	(1,645.21)	(1,685.82)	0.0000	4.3300	(1,464.9207)	0.0000	0.5936	(2.0580)	0.0000	3	(1.4644)	01/06/2025
002489.ZK	12/27/2024	SDB3261862948	(10,100.00)	0.4817	(4,781.28)	(4,864.81)	0.0000	4.3300	(1,464.9207)	0.0000	1.7252	(5.9388)	0.0000	3	(4.2136)	01/06/2025
002489.ZK	12/27/2024	SDB3261862948	(200.00)	0.4817	(93.14)	(96.33)	0.0000	4.3300	(1,464.9207)	0.0000	0.0336	(0.1176)	0.0000	3	(0.0840)	01/06/2025
002489.ZK	12/27/2024	SDB3261862948	(900.00)	0.4817	(419.15)	(433.50)	0.0000	4.3300	(1,464.9207)	0.0000	0.1512	(0.5292)	0.0000	3	(0.3780)	01/06/2025
002489.ZK	12/27/2024	SDB3261862948	(19,800.00)	0.4817	(9,221.20)	(9,536.95)	0.0000	4.3300	(1,464.9207)	0.0000	3.3273	(11.6424)	0.0000	3	(8.3151)	01/06/2025
002489.ZK	12/27/2024	SDB3261862948	(1,900.00)	0.4817	(884.86)	(915.16)	0.0000	4.3300	(1,464.9207)	0.0000	0.3193	(1.1172)	0.0000	3	(0.7979)	01/06/2025
002489.ZK	12/27/2024	SDB3261862948	(14,800.00)	0.4817	(6,892.61)	(7,128.63)	0.0000	4.3300	(1,464.9207)	0.0000	2.4871	(8.7024)	0.0000	3	(6.2153)	01/06/2025
002489.ZK	12/27/2024	SDB3261862948	(7,200.00)	0.4817	(3,353.16)	(3,467.98)	0.0000	4.3300	(1,464.9207)	0.0000	1.2099	(4.2338)	0.0000	3	(3.0237)	01/06/2025
002489.ZK	12/27/2024	SDB3261862948	(16,800.00)	0.4817	(7,824.05)	(8,091.96)	0.0000	4.3300	(1,464.9207)	0.0000	2.8232	(9.8784)	0.0000	3	(7.0552)	01/06/2025
002489.ZK	12/27/2024	SDB3261862948	(4,800.00)	0.4817	(2,235.44)	(2,311.99)	0.0000	4.3300	(1,464.9207)	0.0000	0.8066	(2.8224)	0.0000	3	(2.0158)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
YOTRIO GROUP CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002489.ZK	12/27/2024	SDB3261862948	(700.00)	0.4817	(326.00)	(337.16)	0.0000	4.3300	(1,464.9207)	0.0000	0.1176	(0.4116)	0.0000	3	(0.2940)	01/06/2025
002489.ZK	12/27/2024	SDB3261862948	(7,800.00)	0.4817	(3,632.59)	(3,756.98)	0.0000	4.3300	(1,464.9207)	0.0000	1.3108	(4.5864)	0.0000	3	(3.2756)	01/06/2025
002489.ZK	12/27/2024	SDB3261862948	(7,300.00)	0.4817	(3,399.73)	(3,516.15)	0.0000	4.3300	(1,464.9207)	0.0000	1.2267	(4.2924)	0.0000	3	(3.0657)	01/06/2025
002489.ZK	12/27/2024	SDB3261862948	(1,300.00)	0.4817	(605.43)	(626.16)	0.0000	4.3300	(1,464.9207)	0.0000	0.2185	(0.7644)	0.0000	3	(0.5459)	01/06/2025
002489.ZK	12/27/2024	SDB3261862948	(32,500.00)	0.4817	(15,135.80)	(15,654.08)	0.0000	4.3300	(1,464.9207)	0.0000	5.4615	(19.1100)	0.0000	3	(13.6485)	01/06/2025
002489.ZK	12/26/2024	SDB3261862948	(12,400.00)	0.4799	(6,433.49)	(5,950.78)	0.0000	4.3300	(1,464.9207)	0.0000	0.7738	(2.4215)	0.0000	1	(1.6477)	01/06/2025
002489.ZK	12/26/2024	SDB3261862948	(1,900.00)	0.4799	(962.78)	(911.81)	0.0000	4.3300	(1,464.9207)	0.0000	0.1158	(0.3710)	0.0000	1	(0.2552)	01/06/2025
002489.ZK	12/26/2024	SDB3261862948	(15,500.00)	0.4799	(7,860.25)	(7,438.48)	0.0000	4.3300	(1,464.9207)	0.0000	0.9454	(3.0269)	0.0000	1	(2.0815)	01/06/2025
002489.ZK	12/26/2024	SDB3261862948	(4,900.00)	0.4799	(2,474.16)	(2,351.52)	0.0000	4.3300	(1,464.9207)	0.0000	0.2976	(0.9569)	0.0000	1	(0.6593)	01/06/2025
002489.ZK	12/26/2024	SDB3261862948	(6,000.00)	0.4799	(2,890.95)	(2,879.41)	0.0000	4.3300	(1,464.9207)	0.0000	0.3477	(1.1717)	0.0000	1	(0.8240)	01/06/2025
002489.ZK	12/26/2024	SDB3261862948	(100.00)	0.4799	(48.33)	(47.99)	0.0000	4.3300	(1,464.9207)	0.0000	0.0058	(0.0195)	0.0000	1	(0.0137)	01/06/2025
002489.ZK	12/26/2024	SDB3261862948	(3,500.00)	0.4799	(1,645.21)	(1,679.66)	0.0000	4.3300	(1,464.9207)	0.0000	0.1979	(0.6835)	0.0000	1	(0.4856)	01/06/2025
002489.ZK	12/26/2024	SDB3261862948	(10,100.00)	0.4799	(4,781.28)	(4,847.01)	0.0000	4.3300	(1,464.9207)	0.0000	0.5751	(1.9724)	0.0000	1	(1.3973)	01/06/2025
002489.ZK	12/26/2024	SDB3261862948	(200.00)	0.4799	(93.14)	(95.98)	0.0000	4.3300	(1,464.9207)	0.0000	0.0112	(0.0391)	0.0000	1	(0.0279)	01/06/2025
002489.ZK	12/26/2024	SDB3261862948	(900.00)	0.4799	(419.15)	(431.91)	0.0000	4.3300	(1,464.9207)	0.0000	0.0504	(0.1758)	0.0000	1	(0.1253)	01/06/2025
002489.ZK	12/26/2024	SDB3261862948	(19,800.00)	0.4799	(9,221.20)	(9,502.06)	0.0000	4.3300	(1,464.9207)	0.0000	1.1091	(3.8666)	0.0000	1	(2.7575)	01/06/2025
002489.ZK	12/26/2024	SDB3261862948	(1,900.00)	0.4799	(884.86)	(911.81)	0.0000	4.3300	(1,464.9207)	0.0000	0.1064	(0.3710)	0.0000	1	(0.2646)	01/06/2025
002489.ZK	12/26/2024	SDB3261862948	(14,800.00)	0.4799	(6,892.61)	(7,102.55)	0.0000	4.3300	(1,464.9207)	0.0000	0.8290	(2.8902)	0.0000	1	(2.0612)	01/06/2025
002489.ZK	12/26/2024	SDB3261862948	(7,200.00)	0.4799	(3,353.16)	(3,455.29)	0.0000	4.3300	(1,464.9207)	0.0000	0.4033	(1.4060)	0.0000	1	(1.0027)	01/06/2025
002489.ZK	12/26/2024	SDB3261862948	(16,800.00)	0.4799	(7,824.05)	(8,062.35)	0.0000	4.3300	(1,464.9207)	0.0000	0.9411	(3.2808)	0.0000	1	(2.3397)	01/06/2025
002489.ZK	12/26/2024	SDB3261862948	(4,800.00)	0.4799	(2,235.44)	(2,303.53)	0.0000	4.3300	(1,464.9207)	0.0000	0.2689	(0.9374)	0.0000	1	(0.6685)	01/06/2025
002489.ZK	12/26/2024	SDB3261862948	(700.00)	0.4799	(326.00)	(335.93)	0.0000	4.3300	(1,464.9207)	0.0000	0.0392	(0.1367)	0.0000	1	(0.0975)	01/06/2025
002489.ZK	12/26/2024	SDB3261862948	(7,800.00)	0.4799	(3,632.59)	(3,743.24)	0.0000	4.3300	(1,464.9207)	0.0000	0.4369	(1.5232)	0.0000	1	(1.0863)	01/06/2025
002489.ZK	12/26/2024	SDB3261862948	(7,300.00)	0.4799	(3,399.73)	(3,503.28)	0.0000	4.3300	(1,464.9207)	0.0000	0.4089	(1.4256)	0.0000	1	(1.0167)	01/06/2025
002489.ZK	12/26/2024	SDB3261862948	(1,300.00)	0.4799	(605.43)	(623.87)	0.0000	4.3300	(1,464.9207)	0.0000	0.0728	(0.2539)	0.0000	1	(0.1810)	01/06/2025
002489.ZK	12/26/2024	SDB3261862948	(32,500.00)	0.4799	(15,135.80)	(15,596.82)	0.0000	4.3300	(1,464.9207)	0.0000	1.8205	(6.3467)	0.0000	1	(4.5262)	01/06/2025
002489.ZK	12/24/2024	SDB3261862948	(12,400.00)	0.4799	(6,433.49)	(5,950.78)	0.0000	4.3300	(1,464.9207)	0.0000	1.5476	(4.8430)	0.0000	2	(3.2954)	01/06/2025
002489.ZK	12/24/2024	SDB3261862948	(1,900.00)	0.4799	(962.78)	(911.81)	0.0000	4.3300	(1,464.9207)	0.0000	0.2316	(0.7421)	0.0000	2	(0.5105)	01/06/2025
002489.ZK	12/24/2024	SDB3261862948	(15,500.00)	0.4799	(7,860.25)	(7,438.48)	0.0000	4.3300	(1,464.9207)	0.0000	1.8908	(6.0538)	0.0000	2	(4.1629)	01/06/2025
002489.ZK	12/24/2024	SDB3261862948	(4,900.00)	0.4799	(2,474.16)	(2,351.52)	0.0000	4.3300	(1,464.9207)	0.0000	0.5952	(1.9138)	0.0000	2	(1.3186)	01/06/2025
002489.ZK	12/24/2024	SDB3261862948	(6,000.00)	0.4799	(2,890.95)	(2,879.41)	0.0000	4.3300	(1,464.9207)	0.0000	0.6954	(2.3434)	0.0000	2	(1.6480)	01/06/2025
002489.ZK	12/24/2024	SDB3261862948	(100.00)	0.4799	(48.33)	(47.99)	0.0000	4.3300	(1,464.9207)	0.0000	0.0116	(0.0391)	0.0000	2	(0.0274)	01/06/2025
002489.ZK	12/24/2024	SDB3261862948	(3,500.00)	0.4799	(1,645.21)	(1,679.66)	0.0000	4.3300	(1,464.9207)	0.0000	0.3958	(1.3670)	0.0000	2	(0.9712)	01/06/2025
002489.ZK	12/24/2024	SDB3261862948	(10,100.00)	0.4799	(4,781.28)	(4,847.01)	0.0000	4.3300	(1,464.9207)	0.0000	1.1502	(3.9447)	0.0000	2	(2.7946)	01/06/2025
002489.ZK	12/24/2024	SDB3261862948	(200.00)	0.4799	(93.14)	(95.98)	0.0000	4.3300	(1,464.9207)	0.0000	0.0224	(0.0781)	0.0000	2	(0.0557)	01/06/2025
002489.ZK	12/24/2024	SDB3261862948	(900.00)	0.4799	(419.15)	(431.91)	0.0000	4.3300	(1,464.9207)	0.0000	0.1008	(0.3515)	0.0000	2	(0.2507)	01/06/2025
002489.ZK	12/24/2024	SDB3261862948	(19,800.00)	0.4799	(9,221.20)	(9,502.06)	0.0000	4.3300	(1,464.9207)	0.0000	2.2182	(7.7332)	0.0000	2	(5.5150)	01/06/2025
002489.ZK	12/24/2024	SDB3261862948	(1,900.00)	0.4799	(884.86)	(911.81)	0.0000	4.3300	(1,464.9207)	0.0000	0.2129	(0.7421)	0.0000	2	(0.5292)	01/06/2025
002489.ZK	12/24/2024	SDB3261862948	(14,800.00)	0.4799	(6,892.61)	(7,102.55)	0.0000	4.3300	(1,464.9207)	0.0000	1.6581	(5.7804)	0.0000	2	(4.1223)	01/06/2025
002489.ZK	12/24/2024	SDB3261862948	(7,200.00)	0.4799	(3,353.16)	(3,455.29)	0.0000	4.3300	(1,464.9207)	0.0000	0.8066	(2.8121)	0.0000	2	(2.0055)	01/06/2025
002489.ZK	12/24/2024	SDB3261862948	(16,800.00)	0.4799	(7,824.05)	(8,062.35)	0.0000	4.3300	(1,464.9207)	0.0000	1.8821	(6.5615)	0.0000	2	(4.6794)	01/06/2025
002489.ZK	12/24/2024	SDB3261862948	(4,800.00)	0.4799	(2,235.44)	(2,303.53)	0.0000	4.3300	(1,464.9207)	0.0000	0.5377	(1.8747)	0.0000	2	(1.3370)	01/06/2025
002489.ZK	12/24/2024	SDB3261862948	(700.00)	0.4799	(326.00)	(335.93)	0.0000	4.3300	(1,464.9207)	0.0000	0.0784	(0.2734)	0.0000	2	(0.1950)	01/06/2025
002489.ZK	12/24/2024	SDB3261862948	(7,800.00)	0.4799	(3,632.59)	(3,743.24)	0.0000	4.3300	(1,464.9207)	0.0000	0.8738	(3.0464)	0.0000	2	(2.1726)	01/06/2025
002489.ZK	12/24/2024	SDB3261862948	(7,300.00)	0.4799	(3,399.73)	(3,503.28)	0.0000	4.3300	(1,464.9207)	0.0000	0.8178	(2.8511)	0.0000	2	(2.0333)	01/06/2025
002489.ZK	12/24/2024	SDB3261862948	(1,300.00)	0.4799	(605.43)	(623.87)	0.0000	4.3300	(1,464.9207)	0.0000	0.1456	(0.5077)	0.0000	2	(0.3621)	01/06/2025
002489.ZK	12/24/2024	SDB3261862948	(32,500.00)	0.4799	(15,135.80)	(15,596.82)	0.0000	4.3300	(1,464.9207)	0.0000	3.6410	(12.6934)	0.0000	2	(9.0524)	01/06/2025
002489.ZK	12/23/2024	SDB3261862948	(12,400.00)	0.4883	(6,433.49)	(6,055.08)	0.0000	4.3300	(1,464.9207)	0.0000	0.7738	(2.4639)	0.0000	1	(1.6901)	01/06/2025
002489.ZK	12/23/2024	SDB3261862948	(1,900.00)	0.4883	(962.78)	(927.79)	0.0000	4.3300	(1,464.9207)	0.0000	0.1158	(0.3775)	0.0000	1	(0.2617)	01/06/2025
002489.ZK	12/23/2024	SDB3261862948	(15,500.00)	0.4883	(7,860.25)	(7,568.85)	0.0000	4.3300	(1,464.9207)	0.0000	0.9454	(3.0799)	0.0000	1	(2.1345)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
YOTRIO GROUP CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002489.ZK	12/23/2024	SDB3261862948	(4,900.00)	0.4883	(2,474.16)	(2,392.73)	0.0000	4.3300	(1,464.9207)	0.0000	0.2976	(0.9737)	0.0000	1	(0.6761)	01/06/2025
002489.ZK	12/23/2024	SDB3261862948	(6,000.00)	0.4883	(2,890.95)	(2,929.88)	0.0000	4.3300	(1,464.9207)	0.0000	0.3477	(1.1922)	0.0000	1	(0.8445)	01/06/2025
002489.ZK	12/23/2024	SDB3261862948	(100.00)	0.4883	(48.33)	(48.83)	0.0000	4.3300	(1,464.9207)	0.0000	0.0058	(0.0199)	0.0000	1	(0.0141)	01/06/2025
002489.ZK	12/23/2024	SDB3261862948	(3,500.00)	0.4883	(1,645.21)	(1,709.10)	0.0000	4.3300	(1,464.9207)	0.0000	0.1979	(0.6955)	0.0000	1	(0.4976)	01/06/2025
002489.ZK	12/23/2024	SDB3261862948	(10,100.00)	0.4883	(4,781.28)	(4,931.96)	0.0000	4.3300	(1,464.9207)	0.0000	0.5751	(2.0069)	0.0000	1	(1.4318)	01/06/2025
002489.ZK	12/23/2024	SDB3261862948	(200.00)	0.4883	(93.14)	(97.66)	0.0000	4.3300	(1,464.9207)	0.0000	0.0112	(0.0397)	0.0000	1	(0.0285)	01/06/2025
002489.ZK	12/23/2024	SDB3261862948	(900.00)	0.4883	(419.15)	(439.48)	0.0000	4.3300	(1,464.9207)	0.0000	0.0504	(0.1788)	0.0000	1	(0.1284)	01/06/2025
002489.ZK	12/23/2024	SDB3261862948	(19,800.00)	0.4883	(9,221.20)	(9,668.60)	0.0000	4.3300	(1,464.9207)	0.0000	1.1091	(3.9344)	0.0000	1	(2.8253)	01/06/2025
002489.ZK	12/23/2024	SDB3261862948	(1,900.00)	0.4883	(884.86)	(927.79)	0.0000	4.3300	(1,464.9207)	0.0000	0.1064	(0.3775)	0.0000	1	(0.2711)	01/06/2025
002489.ZK	12/23/2024	SDB3261862948	(14,800.00)	0.4883	(6,892.61)	(7,227.03)	0.0000	4.3300	(1,464.9207)	0.0000	0.8290	(2.9408)	0.0000	1	(2.1118)	01/06/2025
002489.ZK	12/23/2024	SDB3261862948	(7,200.00)	0.4883	(3,353.16)	(3,515.85)	0.0000	4.3300	(1,464.9207)	0.0000	0.4033	(1.4307)	0.0000	1	(1.0274)	01/06/2025
002489.ZK	12/23/2024	SDB3261862948	(16,800.00)	0.4883	(7,824.05)	(8,203.66)	0.0000	4.3300	(1,464.9207)	0.0000	0.9411	(3.3383)	0.0000	1	(2.3972)	01/06/2025
002489.ZK	12/23/2024	SDB3261862948	(4,800.00)	0.4883	(2,235.44)	(2,343.90)	0.0000	4.3300	(1,464.9207)	0.0000	0.2689	(0.9538)	0.0000	1	(0.6849)	01/06/2025
002489.ZK	12/23/2024	SDB3261862948	(700.00)	0.4883	(326.00)	(341.82)	0.0000	4.3300	(1,464.9207)	0.0000	0.0392	(0.1391)	0.0000	1	(0.0999)	01/06/2025
002489.ZK	12/23/2024	SDB3261862948	(7,800.00)	0.4883	(3,632.59)	(3,808.84)	0.0000	4.3300	(1,464.9207)	0.0000	0.4369	(1.5499)	0.0000	1	(1.1130)	01/06/2025
002489.ZK	12/23/2024	SDB3261862948	(7,300.00)	0.4883	(3,399.73)	(3,564.68)	0.0000	4.3300	(1,464.9207)	0.0000	0.4089	(1.4506)	0.0000	1	(1.0416)	01/06/2025
002489.ZK	12/23/2024	SDB3261862948	(1,300.00)	0.4883	(605.43)	(634.81)	0.0000	4.3300	(1,464.9207)	0.0000	0.0728	(0.2583)	0.0000	1	(0.1855)	01/06/2025
002489.ZK	12/23/2024	SDB3261862948	(32,500.00)	0.4883	(15,135.80)	(15,870.17)	0.0000	4.3300	(1,464.9207)	0.0000	1.8205	(6.4579)	0.0000	1	(4.6374)	01/06/2025
002489.ZK	12/20/2024	SDB3261862948	(12,400.00)	0.4978	(6,433.49)	(6,172.92)	0.0000	4.3300	(1,464.9207)	0.0000	2.3214	(7.5357)	0.0000	3	(5.2143)	01/06/2025
002489.ZK	12/20/2024	SDB3261862948	(1,900.00)	0.4978	(962.78)	(945.85)	0.0000	4.3300	(1,464.9207)	0.0000	0.3474	(1.1547)	0.0000	3	(0.8073)	01/06/2025
002489.ZK	12/20/2024	SDB3261862948	(15,500.00)	0.4978	(7,860.25)	(7,716.15)	0.0000	4.3300	(1,464.9207)	0.0000	2.8362	(9.4196)	0.0000	3	(6.5834)	01/06/2025
002489.ZK	12/20/2024	SDB3261862948	(4,900.00)	0.4978	(2,474.16)	(2,439.30)	0.0000	4.3300	(1,464.9207)	0.0000	0.8928	(2.9778)	0.0000	3	(2.0851)	01/06/2025
002489.ZK	12/20/2024	SDB3261862948	(6,000.00)	0.4978	(2,890.95)	(2,966.90)	0.0000	4.3300	(1,464.9207)	0.0000	1.0432	(3.6463)	0.0000	3	(2.6032)	01/06/2025
002489.ZK	12/20/2024	SDB3261862948	(100.00)	0.4978	(48.33)	(49.78)	0.0000	4.3300	(1,464.9207)	0.0000	0.0174	(0.0608)	0.0000	3	(0.0433)	01/06/2025
002489.ZK	12/20/2024	SDB3261862948	(3,500.00)	0.4978	(1,645.21)	(1,742.36)	0.0000	4.3300	(1,464.9207)	0.0000	0.5936	(2.1270)	0.0000	3	(1.5334)	01/06/2025
002489.ZK	12/20/2024	SDB3261862948	(10,100.00)	0.4978	(4,781.28)	(5,027.94)	0.0000	4.3300	(1,464.9207)	0.0000	1.7252	(6.1379)	0.0000	3	(4.4127)	01/06/2025
002489.ZK	12/20/2024	SDB3261862948	(200.00)	0.4978	(93.14)	(99.56)	0.0000	4.3300	(1,464.9207)	0.0000	0.0336	(0.1215)	0.0000	3	(0.0879)	01/06/2025
002489.ZK	12/20/2024	SDB3261862948	(900.00)	0.4978	(419.15)	(448.03)	0.0000	4.3300	(1,464.9207)	0.0000	0.1512	(0.5469)	0.0000	3	(0.3957)	01/06/2025
002489.ZK	12/20/2024	SDB3261862948	(19,800.00)	0.4978	(9,221.20)	(9,856.76)	0.0000	4.3300	(1,464.9207)	0.0000	3.3273	(12.0328)	0.0000	3	(8.7055)	01/06/2025
002489.ZK	12/20/2024	SDB3261862948	(1,900.00)	0.4978	(884.86)	(945.85)	0.0000	4.3300	(1,464.9207)	0.0000	0.3193	(1.1547)	0.0000	3	(0.8354)	01/06/2025
002489.ZK	12/20/2024	SDB3261862948	(14,800.00)	0.4978	(6,892.61)	(7,367.68)	0.0000	4.3300	(1,464.9207)	0.0000	2.4871	(8.9942)	0.0000	3	(6.5071)	01/06/2025
002489.ZK	12/20/2024	SDB3261862948	(7,200.00)	0.4978	(3,353.16)	(3,584.28)	0.0000	4.3300	(1,464.9207)	0.0000	1.2099	(4.3756)	0.0000	3	(3.1656)	01/06/2025
002489.ZK	12/20/2024	SDB3261862948	(16,800.00)	0.4978	(7,824.05)	(8,363.31)	0.0000	4.3300	(1,464.9207)	0.0000	2.8232	(10.2097)	0.0000	3	(7.3865)	01/06/2025
002489.ZK	12/20/2024	SDB3261862948	(4,800.00)	0.4978	(2,235.44)	(2,389.52)	0.0000	4.3300	(1,464.9207)	0.0000	0.8066	(2.9170)	0.0000	3	(2.1104)	01/06/2025
002489.ZK	12/20/2024	SDB3261862948	(700.00)	0.4978	(326.00)	(348.47)	0.0000	4.3300	(1,464.9207)	0.0000	0.1176	(0.4254)	0.0000	3	(0.3078)	01/06/2025
002489.ZK	12/20/2024	SDB3261862948	(7,800.00)	0.4978	(3,632.59)	(3,882.96)	0.0000	4.3300	(1,464.9207)	0.0000	1.3108	(4.7402)	0.0000	3	(3.4294)	01/06/2025
002489.ZK	12/20/2024	SDB3261862948	(7,300.00)	0.4978	(3,399.73)	(3,634.06)	0.0000	4.3300	(1,464.9207)	0.0000	1.2267	(4.4363)	0.0000	3	(3.2096)	01/06/2025
002489.ZK	12/20/2024	SDB3261862948	(1,300.00)	0.4978	(605.43)	(647.16)	0.0000	4.3300	(1,464.9207)	0.0000	0.2185	(0.7900)	0.0000	3	(0.5716)	01/06/2025
002489.ZK	12/20/2024	SDB3261862948	(32,500.00)	0.4978	(15,135.80)	(16,179.02)	0.0000	4.3300	(1,464.9207)	0.0000	5.4615	(19.7508)	0.0000	3	(14.2893)	01/06/2025
002489.ZK	12/19/2024	SDB3261862948	(12,400.00)	0.5352	(6,433.49)	(6,636.16)	0.0000	4.5800	(1,464.9207)	0.0000	0.8185	(2.7004)	0.0000	1	(1.8819)	01/06/2025
002489.ZK	12/19/2024	SDB3261862948	(1,900.00)	0.5352	(962.78)	(1,016.83)	0.0000	4.5800	(1,464.9207)	0.0000	0.1225	(0.4138)	0.0000	1	(0.2913)	01/06/2025
002489.ZK	12/19/2024	SDB3261862948	(15,500.00)	0.5352	(7,860.25)	(8,295.20)	0.0000	4.5800	(1,464.9207)	0.0000	1.0000	(3.3755)	0.0000	1	(2.3755)	01/06/2025
002489.ZK	12/19/2024	SDB3261862948	(4,900.00)	0.5352	(2,474.16)	(2,622.35)	0.0000	4.5800	(1,464.9207)	0.0000	0.3148	(1.0671)	0.0000	1	(0.7523)	01/06/2025
002489.ZK	12/19/2024	SDB3261862948	(6,000.00)	0.5352	(2,890.95)	(3,211.04)	0.0000	4.5800	(1,464.9207)	0.0000	0.3678	(1.3066)	0.0000	1	(0.9389)	01/06/2025
002489.ZK	12/19/2024	SDB3261862948	(100.00)	0.5352	(48.33)	(53.52)	0.0000	4.5800	(1,464.9207)	0.0000	0.0061	(0.0218)	0.0000	1	(0.0156)	01/06/2025
002489.ZK	12/19/2024	SDB3261862948	(3,500.00)	0.5352	(1,645.21)	(1,873.11)	0.0000	4.5800	(1,464.9207)	0.0000	0.2093	(0.7622)	0.0000	1	(0.5529)	01/06/2025
002489.ZK	12/19/2024	SDB3261862948	(10,100.00)	0.5352	(4,781.28)	(5,405.26)	0.0000	4.5800	(1,464.9207)	0.0000	0.6083	(2.1995)	0.0000	1	(1.5912)	01/06/2025
002489.ZK	12/19/2024	SDB3261862948	(200.00)	0.5352	(93.14)	(107.03)	0.0000	4.5800	(1,464.9207)	0.0000	0.0118	(0.0438)	0.0000	1	(0.0317)	01/06/2025
002489.ZK	12/19/2024	SDB3261862948	(900.00)	0.5352	(419.15)	(481.66)	0.0000	4.5800	(1,464.9207)	0.0000	0.0533	(0.1960)	0.0000	1	(0.1427)	01/06/2025
002489.ZK	12/19/2024	SDB3261862948	(19,800.00)	0.5352	(9,221.20)	(10,596.45)	0.0000	4.5800	(1,464.9207)	0.0000	1.1731	(4.3119)	0.0000	1	(3.1388)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
YOTRIO GROUP CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002489.ZK	12/19/2024	SDB3261862948	(1,900.00)	0.5352	(884.86)	(1,016.83)	0.0000	4.5800	(1,464.9207)	0.0000	0.1126	(0.4138)	0.0000	1	(0.3012)	01/06/2025
002489.ZK	12/19/2024	SDB3261862948	(14,800.00)	0.5352	(6,892.61)	(7,920.58)	0.0000	4.5800	(1,464.9207)	0.0000	0.8769	(3.2231)	0.0000	1	(2.3462)	01/06/2025
002489.ZK	12/19/2024	SDB3261862948	(7,200.00)	0.5352	(3,353.16)	(3,853.25)	0.0000	4.5800	(1,464.9207)	0.0000	0.4266	(1.5680)	0.0000	1	(1.1414)	01/06/2025
002489.ZK	12/19/2024	SDB3261862948	(16,800.00)	0.5352	(7,824.05)	(8,990.92)	0.0000	4.5800	(1,464.9207)	0.0000	0.9954	(3.6586)	0.0000	1	(2.6632)	01/06/2025
002489.ZK	12/19/2024	SDB3261862948	(4,800.00)	0.5352	(2,235.44)	(2,568.84)	0.0000	4.5800	(1,464.9207)	0.0000	0.2844	(1.0453)	0.0000	1	(0.7609)	01/06/2025
002489.ZK	12/19/2024	SDB3261862948	(700.00)	0.5352	(326.00)	(374.62)	0.0000	4.5800	(1,464.9207)	0.0000	0.0415	(0.1524)	0.0000	1	(0.1110)	01/06/2025
002489.ZK	12/19/2024	SDB3261862948	(7,800.00)	0.5352	(3,632.59)	(4,174.36)	0.0000	4.5800	(1,464.9207)	0.0000	0.4621	(1.6986)	0.0000	1	(1.2365)	01/06/2025
002489.ZK	12/19/2024	SDB3261862948	(7,300.00)	0.5352	(3,399.73)	(3,906.77)	0.0000	4.5800	(1,464.9207)	0.0000	0.4325	(1.5898)	0.0000	1	(1.1572)	01/06/2025
002489.ZK	12/19/2024	SDB3261862948	(1,300.00)	0.5352	(605.43)	(695.73)	0.0000	4.5800	(1,464.9207)	0.0000	0.0770	(0.2831)	0.0000	1	(0.2061)	01/06/2025
002489.ZK	12/19/2024	SDB3261862948	(32,500.00)	0.5352	(15,135.80)	(17,393.16)	0.0000	4.5800	(1,464.9207)	0.0000	1.9256	(7.0777)	0.0000	1	(5.1521)	01/06/2025
002489.ZK	12/18/2024	SDB3261862948	(15,500.00)	0.5076	(7,860.25)	(7,868.40)	0.0000	4.5800	(1,452.5464)	0.0000	1.0000	(3.1748)	0.0000	1	(2.1748)	01/06/2025
002489.ZK	12/18/2024	SDB3261862948	(4,900.00)	0.5076	(2,474.16)	(2,487.43)	0.0000	4.5800	(1,452.5464)	0.0000	0.3148	(1.0036)	0.0000	1	(0.6889)	01/06/2025
002489.ZK	12/18/2024	SDB3261862948	(6,000.00)	0.5076	(2,890.95)	(3,045.83)	0.0000	4.5800	(1,452.5464)	0.0000	0.3678	(1.2289)	0.0000	1	(0.8612)	01/06/2025
002489.ZK	12/18/2024	SDB3261862948	(100.00)	0.5076	(48.33)	(50.76)	0.0000	4.5800	(1,452.5464)	0.0000	0.0061	(0.0205)	0.0000	1	(0.0143)	01/06/2025
002489.ZK	12/18/2024	SDB3261862948	(3,500.00)	0.5076	(1,645.21)	(1,776.74)	0.0000	4.5800	(1,452.5464)	0.0000	0.2093	(0.7169)	0.0000	1	(0.5076)	01/06/2025
002489.ZK	12/18/2024	SDB3261862948	(10,100.00)	0.5076	(4,781.28)	(5,127.15)	0.0000	4.5800	(1,452.5464)	0.0000	0.6083	(2.0687)	0.0000	1	(1.4604)	01/06/2025
002489.ZK	12/18/2024	SDB3261862948	(200.00)	0.5076	(93.14)	(101.53)	0.0000	4.5800	(1,452.5464)	0.0000	0.0118	(0.0410)	0.0000	1	(0.0291)	01/06/2025
002489.ZK	12/18/2024	SDB3261862948	(900.00)	0.5076	(419.15)	(456.88)	0.0000	4.5800	(1,452.5464)	0.0000	0.0533	(0.1843)	0.0000	1	(0.1310)	01/06/2025
002489.ZK	12/18/2024	SDB3261862948	(19,800.00)	0.5076	(9,221.20)	(10,051.25)	0.0000	4.5800	(1,452.5464)	0.0000	1.1731	(4.0555)	0.0000	1	(2.8824)	01/06/2025
002489.ZK	12/18/2024	SDB3261862948	(1,900.00)	0.5076	(884.86)	(964.51)	0.0000	4.5800	(1,452.5464)	0.0000	0.1126	(0.3892)	0.0000	1	(0.2766)	01/06/2025
002489.ZK	12/18/2024	SDB3261862948	(14,800.00)	0.5076	(6,892.61)	(7,513.06)	0.0000	4.5800	(1,452.5464)	0.0000	0.8769	(3.0314)	0.0000	1	(2.1545)	01/06/2025
002489.ZK	12/18/2024	SDB3261862948	(7,200.00)	0.5076	(3,353.16)	(3,655.00)	0.0000	4.5800	(1,452.5464)	0.0000	0.4266	(1.4747)	0.0000	1	(1.0481)	01/06/2025
002489.ZK	12/18/2024	SDB3261862948	(16,800.00)	0.5076	(7,824.05)	(8,528.34)	0.0000	4.5800	(1,452.5464)	0.0000	0.9954	(3.4411)	0.0000	1	(2.4457)	01/06/2025
002489.ZK	12/18/2024	SDB3261862948	(4,800.00)	0.5076	(2,235.44)	(2,436.67)	0.0000	4.5800	(1,452.5464)	0.0000	0.2844	(0.9832)	0.0000	1	(0.6988)	01/06/2025
002489.ZK	12/18/2024	SDB3261862948	(700.00)	0.5076	(326.00)	(355.35)	0.0000	4.5800	(1,452.5464)	0.0000	0.0415	(0.1434)	0.0000	1	(0.1019)	01/06/2025
002489.ZK	12/18/2024	SDB3261862948	(7,800.00)	0.5076	(3,632.59)	(3,959.58)	0.0000	4.5800	(1,452.5464)	0.0000	0.4621	(1.5976)	0.0000	1	(1.1355)	01/06/2025
002489.ZK	12/18/2024	SDB3261862948	(7,300.00)	0.5076	(3,399.73)	(3,705.76)	0.0000	4.5800	(1,452.5464)	0.0000	0.4325	(1.4952)	0.0000	1	(1.0627)	01/06/2025
002489.ZK	12/18/2024	SDB3261862948	(1,300.00)	0.5076	(605.43)	(659.93)	0.0000	4.5800	(1,452.5464)	0.0000	0.0770	(0.2663)	0.0000	1	(0.1892)	01/06/2025
002489.ZK	12/18/2024	SDB3261862948	(32,500.00)	0.5076	(15,135.80)	(16,498.27)	0.0000	4.5800	(1,452.5464)	0.0000	1.9256	(6.6568)	0.0000	1	(4.7312)	01/06/2025
002489.ZK	12/17/2024	SDB3261862948	(6,000.00)	0.5133	(2,890.95)	(3,080.03)	0.0000	4.5800	(1,430.3795)	0.0000	0.3678	(1.2238)	0.0000	1	(0.8560)	01/06/2025
002489.ZK	12/17/2024	SDB3261862948	(100.00)	0.5133	(48.33)	(51.33)	0.0000	4.5800	(1,430.3795)	0.0000	0.0061	(0.0204)	0.0000	1	(0.0142)	01/06/2025
002489.ZK	12/17/2024	SDB3261862948	(3,500.00)	0.5133	(1,645.21)	(1,796.69)	0.0000	4.5800	(1,430.3795)	0.0000	0.2093	(0.7139)	0.0000	1	(0.5046)	01/06/2025
002489.ZK	12/17/2024	SDB3261862948	(10,100.00)	0.5133	(4,781.28)	(5,184.72)	0.0000	4.5800	(1,430.3795)	0.0000	0.6083	(2.0600)	0.0000	1	(1.4517)	01/06/2025
002489.ZK	12/17/2024	SDB3261862948	(200.00)	0.5133	(93.14)	(102.67)	0.0000	4.5800	(1,430.3795)	0.0000	0.0118	(0.0408)	0.0000	1	(0.0289)	01/06/2025
002489.ZK	12/17/2024	SDB3261862948	(900.00)	0.5133	(419.15)	(462.01)	0.0000	4.5800	(1,430.3795)	0.0000	0.0533	(0.1836)	0.0000	1	(0.1302)	01/06/2025
002489.ZK	12/17/2024	SDB3261862948	(19,800.00)	0.5133	(9,221.20)	(10,164.11)	0.0000	4.5800	(1,430.3795)	0.0000	1.1731	(4.0385)	0.0000	1	(2.8653)	01/06/2025
002489.ZK	12/17/2024	SDB3261862948	(1,900.00)	0.5133	(884.86)	(975.34)	0.0000	4.5800	(1,430.3795)	0.0000	0.1126	(0.3875)	0.0000	1	(0.2750)	01/06/2025
002489.ZK	12/17/2024	SDB3261862948	(14,800.00)	0.5133	(6,892.61)	(7,597.42)	0.0000	4.5800	(1,430.3795)	0.0000	0.8769	(3.0187)	0.0000	1	(2.1418)	01/06/2025
002489.ZK	12/17/2024	SDB3261862948	(7,200.00)	0.5133	(3,353.16)	(3,696.04)	0.0000	4.5800	(1,430.3795)	0.0000	0.4266	(1.4685)	0.0000	1	(1.0419)	01/06/2025
002489.ZK	12/17/2024	SDB3261862948	(16,800.00)	0.5133	(7,824.05)	(8,624.10)	0.0000	4.5800	(1,430.3795)	0.0000	0.9954	(3.4266)	0.0000	1	(2.4312)	01/06/2025
002489.ZK	12/17/2024	SDB3261862948	(4,800.00)	0.5133	(2,235.44)	(2,464.03)	0.0000	4.5800	(1,430.3795)	0.0000	0.2844	(0.9790)	0.0000	1	(0.6946)	01/06/2025
002489.ZK	12/17/2024	SDB3261862948	(700.00)	0.5133	(326.00)	(359.34)	0.0000	4.5800	(1,430.3795)	0.0000	0.0415	(0.1428)	0.0000	1	(0.1013)	01/06/2025
002489.ZK	12/17/2024	SDB3261862948	(7,800.00)	0.5133	(3,632.59)	(4,004.04)	0.0000	4.5800	(1,430.3795)	0.0000	0.4621	(1.5909)	0.0000	1	(1.1288)	01/06/2025
002489.ZK	12/17/2024	SDB3261862948	(7,300.00)	0.5133	(3,399.73)	(3,747.37)	0.0000	4.5800	(1,430.3795)	0.0000	0.4325	(1.4889)	0.0000	1	(1.0564)	01/06/2025
002489.ZK	12/17/2024	SDB3261862948	(1,300.00)	0.5133	(605.43)	(667.34)	0.0000	4.5800	(1,430.3795)	0.0000	0.0770	(0.2652)	0.0000	1	(0.1881)	01/06/2025
002489.ZK	12/17/2024	SDB3261862948	(32,500.00)	0.5133	(15,135.80)	(16,683.52)	0.0000	4.5800	(1,430.3795)	0.0000	1.9256	(6.6288)	0.0000	1	(4.7032)	01/06/2025
002489.ZK	12/16/2024	SDB3261862948	(6,000.00)	0.4975	(2,890.95)	(2,984.85)	0.0000	4.5800	(1,430.3795)	0.0000	0.3678	(1.1860)	0.0000	1	(0.8182)	01/06/2025
002489.ZK	12/16/2024	SDB3261862948	(100.00)	0.4975	(48.33)	(49.75)	0.0000	4.5800	(1,430.3795)	0.0000	0.0061	(0.0198)	0.0000	1	(0.0136)	01/06/2025
002489.ZK	12/16/2024	SDB3261862948	(3,500.00)	0.4975	(1,645.21)	(1,741.16)	0.0000	4.5800	(1,430.3795)	0.0000	0.2093	(0.6918)	0.0000	1	(0.4825)	01/06/2025
002489.ZK	12/16/2024	SDB3261862948	(10,100.00)	0.4975	(4,781.28)	(5,024.50)	0.0000	4.5800	(1,430.3795)	0.0000	0.6083	(1.9964)	0.0000	1	(1.3881)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
YOTRIO GROUP CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002489.ZK	12/16/2024	SDB3261862948	(200.00)	0.4975	(93.14)	(99.50)	0.0000	4.5800	(1,430.3795)	0.0000	0.0118	(0.0395)	0.0000	1	(0.0277)	01/06/2025
002489.ZK	12/16/2024	SDB3261862948	(900.00)	0.4975	(419.15)	(447.73)	0.0000	4.5800	(1,430.3795)	0.0000	0.0533	(0.1779)	0.0000	1	(0.1246)	01/06/2025
002489.ZK	12/16/2024	SDB3261862948	(19,800.00)	0.4975	(9,221.20)	(9,850.00)	0.0000	4.5800	(1,430.3795)	0.0000	1.1731	(3.9137)	0.0000	1	(2.7405)	01/06/2025
002489.ZK	12/16/2024	SDB3261862948	(1,900.00)	0.4975	(884.86)	(945.20)	0.0000	4.5800	(1,430.3795)	0.0000	0.1126	(0.3756)	0.0000	1	(0.2630)	01/06/2025
002489.ZK	12/16/2024	SDB3261862948	(14,800.00)	0.4975	(6,892.61)	(7,362.63)	0.0000	4.5800	(1,430.3795)	0.0000	0.8769	(2.9254)	0.0000	1	(2.0485)	01/06/2025
002489.ZK	12/16/2024	SDB3261862948	(7,200.00)	0.4975	(3,353.16)	(3,581.82)	0.0000	4.5800	(1,430.3795)	0.0000	0.4266	(1.4232)	0.0000	1	(0.9966)	01/06/2025
002489.ZK	12/16/2024	SDB3261862948	(16,800.00)	0.4975	(7,824.05)	(8,357.58)	0.0000	4.5800	(1,430.3795)	0.0000	0.9954	(3.3207)	0.0000	1	(2.3253)	01/06/2025
002489.ZK	12/16/2024	SDB3261862948	(4,800.00)	0.4975	(2,235.44)	(2,387.88)	0.0000	4.5800	(1,430.3795)	0.0000	0.2844	(0.9488)	0.0000	1	(0.6644)	01/06/2025
002489.ZK	12/16/2024	SDB3261862948	(700.00)	0.4975	(326.00)	(348.23)	0.0000	4.5800	(1,430.3795)	0.0000	0.0415	(0.1384)	0.0000	1	(0.0969)	01/06/2025
002489.ZK	12/16/2024	SDB3261862948	(7,800.00)	0.4975	(3,632.59)	(3,880.30)	0.0000	4.5800	(1,430.3795)	0.0000	0.4621	(1.5418)	0.0000	1	(1.0796)	01/06/2025
002489.ZK	12/16/2024	SDB3261862948	(7,300.00)	0.4975	(3,399.73)	(3,631.57)	0.0000	4.5800	(1,430.3795)	0.0000	0.4325	(1.4429)	0.0000	1	(1.0104)	01/06/2025
002489.ZK	12/16/2024	SDB3261862948	(1,300.00)	0.4975	(605.43)	(646.72)	0.0000	4.5800	(1,430.3795)	0.0000	0.0770	(0.2570)	0.0000	1	(0.1799)	01/06/2025
002489.ZK	12/16/2024	SDB3261862948	(32,500.00)	0.4975	(15,135.80)	(16,167.94)	0.0000	4.5800	(1,430.3795)	0.0000	1.9256	(6.4240)	0.0000	1	(4.4984)	01/06/2025
002489.ZK	12/13/2024	SDB3261862948	(6,000.00)	0.4749	(2,890.95)	(2,849.35)	0.0000	4.5800	(1,430.3795)	0.0000	1.1034	(3.3964)	0.0000	3	(2.2930)	01/06/2025
002489.ZK	12/13/2024	SDB3261862948	(100.00)	0.4749	(48.33)	(47.49)	0.0000	4.5800	(1,430.3795)	0.0000	0.0184	(0.0566)	0.0000	3	(0.0382)	01/06/2025
002489.ZK	12/13/2024	SDB3261862948	(3,500.00)	0.4749	(1,645.21)	(1,662.12)	0.0000	4.5800	(1,430.3795)	0.0000	0.6279	(1.9812)	0.0000	3	(1.3533)	01/06/2025
002489.ZK	12/13/2024	SDB3261862948	(10,100.00)	0.4749	(4,781.28)	(4,796.41)	0.0000	4.5800	(1,430.3795)	0.0000	1.8249	(5.7172)	0.0000	3	(3.8924)	01/06/2025
002489.ZK	12/13/2024	SDB3261862948	(200.00)	0.4749	(93.14)	(94.98)	0.0000	4.5800	(1,430.3795)	0.0000	0.0355	(0.1132)	0.0000	3	(0.0777)	01/06/2025
002489.ZK	12/13/2024	SDB3261862948	(900.00)	0.4749	(419.15)	(427.40)	0.0000	4.5800	(1,430.3795)	0.0000	0.1600	(0.5095)	0.0000	3	(0.3495)	01/06/2025
002489.ZK	12/13/2024	SDB3261862948	(19,800.00)	0.4749	(9,221.20)	(9,402.86)	0.0000	4.5800	(1,430.3795)	0.0000	3.5194	(11.2081)	0.0000	3	(7.6886)	01/06/2025
002489.ZK	12/13/2024	SDB3261862948	(1,900.00)	0.4749	(884.86)	(902.29)	0.0000	4.5800	(1,430.3795)	0.0000	0.3377	(1.0755)	0.0000	3	(0.7378)	01/06/2025
002489.ZK	12/13/2024	SDB3261862948	(14,800.00)	0.4749	(6,892.61)	(7,028.40)	0.0000	4.5800	(1,430.3795)	0.0000	2.6307	(8.3777)	0.0000	3	(5.7471)	01/06/2025
002489.ZK	12/13/2024	SDB3261862948	(7,200.00)	0.4749	(3,353.16)	(3,419.22)	0.0000	4.5800	(1,430.3795)	0.0000	1.2798	(4.0757)	0.0000	3	(2.7959)	01/06/2025
002489.ZK	12/13/2024	SDB3261862948	(16,800.00)	0.4749	(7,824.05)	(7,978.19)	0.0000	4.5800	(1,430.3795)	0.0000	2.9862	(9.5099)	0.0000	3	(6.5237)	01/06/2025
002489.ZK	12/13/2024	SDB3261862948	(4,800.00)	0.4749	(2,235.44)	(2,279.48)	0.0000	4.5800	(1,430.3795)	0.0000	0.8532	(2.7171)	0.0000	3	(1.8639)	01/06/2025
002489.ZK	12/13/2024	SDB3261862948	(700.00)	0.4749	(326.00)	(332.42)	0.0000	4.5800	(1,430.3795)	0.0000	0.1244	(0.3962)	0.0000	3	(0.2718)	01/06/2025
002489.ZK	12/13/2024	SDB3261862948	(7,800.00)	0.4749	(3,632.59)	(3,704.16)	0.0000	4.5800	(1,430.3795)	0.0000	1.3864	(4.4153)	0.0000	3	(3.0289)	01/06/2025
002489.ZK	12/13/2024	SDB3261862948	(7,300.00)	0.4749	(3,399.73)	(3,466.71)	0.0000	4.5800	(1,430.3795)	0.0000	1.2976	(4.1323)	0.0000	3	(2.8347)	01/06/2025
002489.ZK	12/13/2024	SDB3261862948	(1,300.00)	0.4749	(605.43)	(617.36)	0.0000	4.5800	(1,430.3795)	0.0000	0.2311	(0.7359)	0.0000	3	(0.5048)	01/06/2025
002489.ZK	12/13/2024	SDB3261862948	(32,500.00)	0.4749	(15,135.80)	(15,433.99)	0.0000	4.5800	(1,430.3795)	0.0000	5.7768	(18.3971)	0.0000	3	(12.6202)	01/06/2025
002489.ZK	12/12/2024	SDB3261862948	(6,000.00)	0.4745	(2,890.95)	(2,847.07)	0.0000	4.5800	(1,430.3795)	0.0000	0.3678	(1.1312)	0.0000	1	(0.7634)	01/06/2025
002489.ZK	12/12/2024	SDB3261862948	(100.00)	0.4745	(48.33)	(47.45)	0.0000	4.5800	(1,430.3795)	0.0000	0.0061	(0.0189)	0.0000	1	(0.0127)	01/06/2025
002489.ZK	12/12/2024	SDB3261862948	(3,500.00)	0.4745	(1,645.21)	(1,660.79)	0.0000	4.5800	(1,430.3795)	0.0000	0.2093	(0.6599)	0.0000	1	(0.4506)	01/06/2025
002489.ZK	12/12/2024	SDB3261862948	(10,100.00)	0.4745	(4,781.28)	(4,792.57)	0.0000	4.5800	(1,430.3795)	0.0000	0.6083	(1.9042)	0.0000	1	(1.2959)	01/06/2025
002489.ZK	12/12/2024	SDB3261862948	(200.00)	0.4745	(93.14)	(94.90)	0.0000	4.5800	(1,430.3795)	0.0000	0.0118	(0.0377)	0.0000	1	(0.0259)	01/06/2025
002489.ZK	12/12/2024	SDB3261862948	(900.00)	0.4745	(419.15)	(427.06)	0.0000	4.5800	(1,430.3795)	0.0000	0.0533	(0.1697)	0.0000	1	(0.1164)	01/06/2025
002489.ZK	12/12/2024	SDB3261862948	(19,800.00)	0.4745	(9,221.20)	(9,395.34)	0.0000	4.5800	(1,430.3795)	0.0000	1.1731	(3.7330)	0.0000	1	(2.5599)	01/06/2025
002489.ZK	12/12/2024	SDB3261862948	(1,900.00)	0.4745	(884.86)	(901.57)	0.0000	4.5800	(1,430.3795)	0.0000	0.1126	(0.3582)	0.0000	1	(0.2456)	01/06/2025
002489.ZK	12/12/2024	SDB3261862948	(14,800.00)	0.4745	(6,892.61)	(7,022.78)	0.0000	4.5800	(1,430.3795)	0.0000	0.8769	(2.7903)	0.0000	1	(1.9135)	01/06/2025
002489.ZK	12/12/2024	SDB3261862948	(7,200.00)	0.4745	(3,353.16)	(3,416.49)	0.0000	4.5800	(1,430.3795)	0.0000	0.4266	(1.3575)	0.0000	1	(0.9309)	01/06/2025
002489.ZK	12/12/2024	SDB3261862948	(16,800.00)	0.4745	(7,824.05)	(7,971.80)	0.0000	4.5800	(1,430.3795)	0.0000	0.9954	(3.1674)	0.0000	1	(2.1720)	01/06/2025
002489.ZK	12/12/2024	SDB3261862948	(4,800.00)	0.4745	(2,235.44)	(2,277.66)	0.0000	4.5800	(1,430.3795)	0.0000	0.2844	(0.9050)	0.0000	1	(0.6206)	01/06/2025
002489.ZK	12/12/2024	SDB3261862948	(700.00)	0.4745	(326.00)	(332.16)	0.0000	4.5800	(1,430.3795)	0.0000	0.0415	(0.1320)	0.0000	1	(0.0905)	01/06/2025
002489.ZK	12/12/2024	SDB3261862948	(7,800.00)	0.4745	(3,632.59)	(3,701.19)	0.0000	4.5800	(1,430.3795)	0.0000	0.4621	(1.4706)	0.0000	1	(1.0084)	01/06/2025
002489.ZK	12/12/2024	SDB3261862948	(7,300.00)	0.4745	(3,399.73)	(3,463.94)	0.0000	4.5800	(1,430.3795)	0.0000	0.4325	(1.3763)	0.0000	1	(0.9438)	01/06/2025
002489.ZK	12/12/2024	SDB3261862948	(1,300.00)	0.4745	(605.43)	(616.87)	0.0000	4.5800	(1,430.3795)	0.0000	0.0770	(0.2451)	0.0000	1	(0.1681)	01/06/2025
002489.ZK	12/12/2024	SDB3261862948	(32,500.00)	0.4745	(15,135.80)	(15,421.64)	0.0000	4.5800	(1,430.3795)	0.0000	1.9256	(6.1274)	0.0000	1	(4.2018)	01/06/2025
002489.ZK	12/11/2024	SDB3261862948	(6,000.00)	0.4833	(2,890.95)	(2,899.51)	0.0000	4.5800	(1,430.3795)	0.0000	0.3678	(1.1521)	0.0000	1	(0.7843)	01/06/2025
002489.ZK	12/11/2024	SDB3261862948	(100.00)	0.4833	(48.33)	(48.33)	0.0000	4.5800	(1,430.3795)	0.0000	0.0061	(0.0192)	0.0000	1	(0.0131)	01/06/2025
002489.ZK	12/11/2024	SDB3261862948	(3,500.00)	0.4833	(1,645.21)	(1,691.38)	0.0000	4.5800	(1,430.3795)	0.0000	0.2093	(0.6720)	0.0000	1	(0.4627)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
YOTRIO GROUP CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002489.ZK	12/11/2024	SDB3261862948	(10,100.00)	0.4833	(4,781.28)	(4,880.84)	0.0000	4.5800	(1,430.3795)	0.0000	0.6083	(1.9393)	0.0000	1	(1.3310)	01/06/2025
002489.ZK	12/11/2024	SDB3261862948	(200.00)	0.4833	(93.14)	(96.65)	0.0000	4.5800	(1,430.3795)	0.0000	0.0118	(0.0384)	0.0000	1	(0.0266)	01/06/2025
002489.ZK	12/11/2024	SDB3261862948	(900.00)	0.4833	(419.15)	(434.93)	0.0000	4.5800	(1,430.3795)	0.0000	0.0533	(0.1728)	0.0000	1	(0.1195)	01/06/2025
002489.ZK	12/11/2024	SDB3261862948	(19,800.00)	0.4833	(9,221.20)	(9,568.37)	0.0000	4.5800	(1,430.3795)	0.0000	1.1731	(3.8018)	0.0000	1	(2.6286)	01/06/2025
002489.ZK	12/11/2024	SDB3261862948	(1,900.00)	0.4833	(884.86)	(918.18)	0.0000	4.5800	(1,430.3795)	0.0000	0.1126	(0.3648)	0.0000	1	(0.2522)	01/06/2025
002489.ZK	12/11/2024	SDB3261862948	(14,800.00)	0.4833	(6,892.61)	(7,152.11)	0.0000	4.5800	(1,430.3795)	0.0000	0.8769	(2.8417)	0.0000	1	(1.9648)	01/06/2025
002489.ZK	12/11/2024	SDB3261862948	(7,200.00)	0.4833	(3,353.16)	(3,479.41)	0.0000	4.5800	(1,430.3795)	0.0000	0.4266	(1.3825)	0.0000	1	(0.9559)	01/06/2025
002489.ZK	12/11/2024	SDB3261862948	(16,800.00)	0.4833	(7,824.05)	(8,118.62)	0.0000	4.5800	(1,430.3795)	0.0000	0.9954	(3.2258)	0.0000	1	(2.2304)	01/06/2025
002489.ZK	12/11/2024	SDB3261862948	(4,800.00)	0.4833	(2,235.44)	(2,319.60)	0.0000	4.5800	(1,430.3795)	0.0000	0.2844	(0.9216)	0.0000	1	(0.6372)	01/06/2025
002489.ZK	12/11/2024	SDB3261862948	(700.00)	0.4833	(326.00)	(338.28)	0.0000	4.5800	(1,430.3795)	0.0000	0.0415	(0.1344)	0.0000	1	(0.0929)	01/06/2025
002489.ZK	12/11/2024	SDB3261862948	(7,800.00)	0.4833	(3,632.59)	(3,769.36)	0.0000	4.5800	(1,430.3795)	0.0000	0.4621	(1.4977)	0.0000	1	(1.0355)	01/06/2025
002489.ZK	12/11/2024	SDB3261862948	(7,300.00)	0.4833	(3,399.73)	(3,527.73)	0.0000	4.5800	(1,430.3795)	0.0000	0.4325	(1.4017)	0.0000	1	(0.9691)	01/06/2025
002489.ZK	12/11/2024	SDB3261862948	(1,300.00)	0.4833	(605.43)	(628.23)	0.0000	4.5800	(1,430.3795)	0.0000	0.0770	(0.2496)	0.0000	1	(0.1726)	01/06/2025
002489.ZK	12/11/2024	SDB3261862948	(32,500.00)	0.4833	(15,135.80)	(15,705.66)	0.0000	4.5800	(1,430.3795)	0.0000	1.9256	(6.2403)	0.0000	1	(4.3147)	01/06/2025
002489.ZK	12/10/2024	SDB3261862948	(6,000.00)	0.4701	(2,890.95)	(2,820.38)	0.0000	4.5800	(1,430.3795)	0.0000	0.3678	(1.1206)	0.0000	1	(0.7528)	01/06/2025
002489.ZK	12/10/2024	SDB3261862948	(100.00)	0.4701	(48.33)	(47.01)	0.0000	4.5800	(1,430.3795)	0.0000	0.0061	(0.0187)	0.0000	1	(0.0125)	01/06/2025
002489.ZK	12/10/2024	SDB3261862948	(3,500.00)	0.4701	(1,645.21)	(1,645.22)	0.0000	4.5800	(1,430.3795)	0.0000	0.2093	(0.6537)	0.0000	1	(0.4444)	01/06/2025
002489.ZK	12/10/2024	SDB3261862948	(10,100.00)	0.4701	(4,781.28)	(4,747.65)	0.0000	4.5800	(1,430.3795)	0.0000	0.6083	(1.8864)	0.0000	1	(1.2781)	01/06/2025
002489.ZK	12/10/2024	SDB3261862948	(200.00)	0.4701	(93.14)	(94.01)	0.0000	4.5800	(1,430.3795)	0.0000	0.0118	(0.0374)	0.0000	1	(0.0255)	01/06/2025
002489.ZK	12/10/2024	SDB3261862948	(900.00)	0.4701	(419.15)	(423.06)	0.0000	4.5800	(1,430.3795)	0.0000	0.0533	(0.1681)	0.0000	1	(0.1148)	01/06/2025
002489.ZK	12/10/2024	SDB3261862948	(19,800.00)	0.4701	(9,221.20)	(9,307.27)	0.0000	4.5800	(1,430.3795)	0.0000	1.1731	(3.6980)	0.0000	1	(2.5249)	01/06/2025
002489.ZK	12/10/2024	SDB3261862948	(1,900.00)	0.4701	(884.86)	(893.12)	0.0000	4.5800	(1,430.3795)	0.0000	0.1126	(0.3549)	0.0000	1	(0.2423)	01/06/2025
002489.ZK	12/10/2024	SDB3261862948	(14,800.00)	0.4701	(6,892.61)	(6,956.95)	0.0000	4.5800	(1,430.3795)	0.0000	0.8769	(2.7642)	0.0000	1	(1.8873)	01/06/2025
002489.ZK	12/10/2024	SDB3261862948	(7,200.00)	0.4701	(3,353.16)	(3,384.46)	0.0000	4.5800	(1,430.3795)	0.0000	0.4266	(1.3447)	0.0000	1	(0.9181)	01/06/2025
002489.ZK	12/10/2024	SDB3261862948	(16,800.00)	0.4701	(7,824.05)	(7,897.08)	0.0000	4.5800	(1,430.3795)	0.0000	0.9954	(3.1377)	0.0000	1	(2.1423)	01/06/2025
002489.ZK	12/10/2024	SDB3261862948	(4,800.00)	0.4701	(2,235.44)	(2,256.31)	0.0000	4.5800	(1,430.3795)	0.0000	0.2844	(0.8965)	0.0000	1	(0.6121)	01/06/2025
002489.ZK	12/10/2024	SDB3261862948	(700.00)	0.4701	(326.00)	(329.04)	0.0000	4.5800	(1,430.3795)	0.0000	0.0415	(0.1307)	0.0000	1	(0.0893)	01/06/2025
002489.ZK	12/10/2024	SDB3261862948	(7,800.00)	0.4701	(3,632.59)	(3,666.50)	0.0000	4.5800	(1,430.3795)	0.0000	0.4621	(1.4568)	0.0000	1	(0.9947)	01/06/2025
002489.ZK	12/10/2024	SDB3261862948	(7,300.00)	0.4701	(3,399.73)	(3,431.47)	0.0000	4.5800	(1,430.3795)	0.0000	0.4325	(1.3634)	0.0000	1	(0.9309)	01/06/2025
002489.ZK	12/10/2024	SDB3261862948	(1,300.00)	0.4701	(605.43)	(611.08)	0.0000	4.5800	(1,430.3795)	0.0000	0.0770	(0.2428)	0.0000	1	(0.1658)	01/06/2025
002489.ZK	12/10/2024	SDB3261862948	(32,500.00)	0.4701	(15,135.80)	(15,277.08)	0.0000	4.5800	(1,430.3795)	0.0000	1.9256	(6.0700)	0.0000	1	(4.1444)	01/06/2025
002489.ZK	12/09/2024	SDB3261862948	(6,000.00)	0.4667	(2,890.95)	(2,800.27)	0.0000	4.5800	(1,430.3795)	0.0000	0.3678	(1.1126)	0.0000	1	(0.7448)	01/06/2025
002489.ZK	12/09/2024	SDB3261862948	(100.00)	0.4667	(48.33)	(46.67)	0.0000	4.5800	(1,430.3795)	0.0000	0.0061	(0.0185)	0.0000	1	(0.0124)	01/06/2025
002489.ZK	12/09/2024	SDB3261862948	(3,500.00)	0.4667	(1,645.21)	(1,633.49)	0.0000	4.5800	(1,430.3795)	0.0000	0.2093	(0.6490)	0.0000	1	(0.4397)	01/06/2025
002489.ZK	12/09/2024	SDB3261862948	(10,100.00)	0.4667	(4,781.28)	(4,713.79)	0.0000	4.5800	(1,430.3795)	0.0000	0.6083	(1.8729)	0.0000	1	(1.2646)	01/06/2025
002489.ZK	12/09/2024	SDB3261862948	(200.00)	0.4667	(93.14)	(93.34)	0.0000	4.5800	(1,430.3795)	0.0000	0.0118	(0.0371)	0.0000	1	(0.0252)	01/06/2025
002489.ZK	12/09/2024	SDB3261862948	(900.00)	0.4667	(419.15)	(420.04)	0.0000	4.5800	(1,430.3795)	0.0000	0.0533	(0.1669)	0.0000	1	(0.1136)	01/06/2025
002489.ZK	12/09/2024	SDB3261862948	(19,800.00)	0.4667	(9,221.20)	(9,240.90)	0.0000	4.5800	(1,430.3795)	0.0000	1.1731	(3.6717)	0.0000	1	(2.4985)	01/06/2025
002489.ZK	12/09/2024	SDB3261862948	(1,900.00)	0.4667	(884.86)	(886.75)	0.0000	4.5800	(1,430.3795)	0.0000	0.1126	(0.3523)	0.0000	1	(0.2398)	01/06/2025
002489.ZK	12/09/2024	SDB3261862948	(14,800.00)	0.4667	(6,892.61)	(6,907.34)	0.0000	4.5800	(1,430.3795)	0.0000	0.8769	(2.7445)	0.0000	1	(1.8676)	01/06/2025
002489.ZK	12/09/2024	SDB3261862948	(7,200.00)	0.4667	(3,353.16)	(3,360.33)	0.0000	4.5800	(1,430.3795)	0.0000	0.4266	(1.3352)	0.0000	1	(0.9086)	01/06/2025
002489.ZK	12/09/2024	SDB3261862948	(16,800.00)	0.4667	(7,824.05)	(7,840.76)	0.0000	4.5800	(1,430.3795)	0.0000	0.9954	(3.1154)	0.0000	1	(2.1200)	01/06/2025
002489.ZK	12/09/2024	SDB3261862948	(4,800.00)	0.4667	(2,235.44)	(2,240.22)	0.0000	4.5800	(1,430.3795)	0.0000	0.2844	(0.8901)	0.0000	1	(0.6057)	01/06/2025
002489.ZK	12/09/2024	SDB3261862948	(700.00)	0.4667	(326.00)	(326.70)	0.0000	4.5800	(1,430.3795)	0.0000	0.0415	(0.1298)	0.0000	1	(0.0883)	01/06/2025
002489.ZK	12/09/2024	SDB3261862948	(7,800.00)	0.4667	(3,632.59)	(3,640.35)	0.0000	4.5800	(1,430.3795)	0.0000	0.4621	(1.4464)	0.0000	1	(0.9843)	01/06/2025
002489.ZK	12/09/2024	SDB3261862948	(7,300.00)	0.4667	(3,399.73)	(3,407.00)	0.0000	4.5800	(1,430.3795)	0.0000	0.4325	(1.3537)	0.0000	1	(0.9212)	01/06/2025
002489.ZK	12/09/2024	SDB3261862948	(1,300.00)	0.4667	(605.43)	(606.73)	0.0000	4.5800	(1,430.3795)	0.0000	0.0770	(0.2411)	0.0000	1	(0.1640)	01/06/2025
002489.ZK	12/09/2024	SDB3261862948	(32,500.00)	0.4667	(15,135.80)	(15,168.14)	0.0000	4.5800	(1,430.3795)	0.0000	1.9256	(6.0267)	0.0000	1	(4.1011)	01/06/2025
002489.ZK	12/06/2024	SDB3261862948	(6,000.00)	0.4850	(2,890.95)	(2,909.79)	0.0000	4.5800	(1,430.3795)	0.0000	1.1034	(3.4684)	0.0000	3	(2.3650)	01/06/2025
002489.ZK	12/06/2024	SDB3261862948	(100.00)	0.4850	(48.33)	(48.50)	0.0000	4.5800	(1,430.3795)	0.0000	0.0184	(0.0578)	0.0000	3	(0.0394)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
YOTRIO GROUP CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002489.ZK	12/06/2024	SDB3261862948	(3,500.00)	0.4850	(1,645.21)	(1,697.38)	0.0000	4.5800	(1,430.3795)	0.0000	0.6279	(2.0232)	0.0000	3	(1.3953)	01/06/2025
002489.ZK	12/06/2024	SDB3261862948	(10,100.00)	0.4850	(4,781.28)	(4,898.15)	0.0000	4.5800	(1,430.3795)	0.0000	1.8249	(5.8385)	0.0000	3	(4.0137)	01/06/2025
002489.ZK	12/06/2024	SDB3261862948	(200.00)	0.4850	(93.14)	(96.99)	0.0000	4.5800	(1,430.3795)	0.0000	0.0355	(0.1156)	0.0000	3	(0.0801)	01/06/2025
002489.ZK	12/06/2024	SDB3261862948	(900.00)	0.4850	(419.15)	(436.47)	0.0000	4.5800	(1,430.3795)	0.0000	0.1600	(0.5203)	0.0000	3	(0.3603)	01/06/2025
002489.ZK	12/06/2024	SDB3261862948	(19,800.00)	0.4850	(9,221.20)	(9,602.31)	0.0000	4.5800	(1,430.3795)	0.0000	3.5194	(11.4458)	0.0000	3	(7.9264)	01/06/2025
002489.ZK	12/06/2024	SDB3261862948	(1,900.00)	0.4850	(884.86)	(921.43)	0.0000	4.5800	(1,430.3795)	0.0000	0.3377	(1.0983)	0.0000	3	(0.7606)	01/06/2025
002489.ZK	12/06/2024	SDB3261862948	(14,800.00)	0.4850	(6,892.61)	(7,177.48)	0.0000	4.5800	(1,430.3795)	0.0000	2.6307	(8.5554)	0.0000	3	(5.9248)	01/06/2025
002489.ZK	12/06/2024	SDB3261862948	(7,200.00)	0.4850	(3,353.16)	(3,491.75)	0.0000	4.5800	(1,430.3795)	0.0000	1.2798	(4.1621)	0.0000	3	(2.8823)	01/06/2025
002489.ZK	12/06/2024	SDB3261862948	(16,800.00)	0.4850	(7,824.05)	(8,147.41)	0.0000	4.5800	(1,430.3795)	0.0000	2.9862	(9.7116)	0.0000	3	(6.7254)	01/06/2025
002489.ZK	12/06/2024	SDB3261862948	(4,800.00)	0.4850	(2,235.44)	(2,327.83)	0.0000	4.5800	(1,430.3795)	0.0000	0.8532	(2.7747)	0.0000	3	(1.9215)	01/06/2025
002489.ZK	12/06/2024	SDB3261862948	(700.00)	0.4850	(326.00)	(339.48)	0.0000	4.5800	(1,430.3795)	0.0000	0.1244	(0.4046)	0.0000	3	(0.2802)	01/06/2025
002489.ZK	12/06/2024	SDB3261862948	(7,800.00)	0.4850	(3,632.59)	(3,782.73)	0.0000	4.5800	(1,430.3795)	0.0000	1.3864	(4.5089)	0.0000	3	(3.1225)	01/06/2025
002489.ZK	12/06/2024	SDB3261862948	(7,300.00)	0.4850	(3,399.73)	(3,540.24)	0.0000	4.5800	(1,430.3795)	0.0000	1.2976	(4.2199)	0.0000	3	(2.9223)	01/06/2025
002489.ZK	12/06/2024	SDB3261862948	(1,300.00)	0.4850	(605.43)	(630.45)	0.0000	4.5800	(1,430.3795)	0.0000	0.2311	(0.7515)	0.0000	3	(0.5204)	01/06/2025
002489.ZK	12/06/2024	SDB3261862948	(32,500.00)	0.4850	(15,135.80)	(15,761.36)	0.0000	4.5800	(1,430.3795)	0.0000	5.7768	(18.7873)	0.0000	3	(13.0104)	01/06/2025
002489.ZK	12/05/2024	SDB3261862948	(3,500.00)	0.4790	(1,645.21)	(1,676.38)	0.0000	4.5800	(1,416.5123)	0.0000	0.2093	(0.6596)	0.0000	1	(0.4503)	01/06/2025
002489.ZK	12/05/2024	SDB3261862948	(10,100.00)	0.4790	(4,781.28)	(4,837.55)	0.0000	4.5800	(1,416.5123)	0.0000	0.6083	(1.9035)	0.0000	1	(1.2952)	01/06/2025
002489.ZK	12/05/2024	SDB3261862948	(200.00)	0.4790	(93.14)	(95.79)	0.0000	4.5800	(1,416.5123)	0.0000	0.0118	(0.0377)	0.0000	1	(0.0258)	01/06/2025
002489.ZK	12/05/2024	SDB3261862948	(900.00)	0.4790	(419.15)	(431.07)	0.0000	4.5800	(1,416.5123)	0.0000	0.0533	(0.1696)	0.0000	1	(0.1163)	01/06/2025
002489.ZK	12/05/2024	SDB3261862948	(19,800.00)	0.4790	(9,221.20)	(9,483.51)	0.0000	4.5800	(1,416.5123)	0.0000	1.1731	(3.7315)	0.0000	1	(2.5584)	01/06/2025
002489.ZK	12/05/2024	SDB3261862948	(1,900.00)	0.4790	(884.86)	(910.03)	0.0000	4.5800	(1,416.5123)	0.0000	0.1126	(0.3581)	0.0000	1	(0.2455)	01/06/2025
002489.ZK	12/05/2024	SDB3261862948	(14,800.00)	0.4790	(6,892.61)	(7,088.68)	0.0000	4.5800	(1,416.5123)	0.0000	0.8769	(2.7892)	0.0000	1	(1.9123)	01/06/2025
002489.ZK	12/05/2024	SDB3261862948	(7,200.00)	0.4790	(3,353.16)	(3,448.55)	0.0000	4.5800	(1,416.5123)	0.0000	0.4266	(1.3569)	0.0000	1	(0.9303)	01/06/2025
002489.ZK	12/05/2024	SDB3261862948	(16,800.00)	0.4790	(7,824.05)	(8,046.61)	0.0000	4.5800	(1,416.5123)	0.0000	0.9954	(3.1661)	0.0000	1	(2.1708)	01/06/2025
002489.ZK	12/05/2024	SDB3261862948	(4,800.00)	0.4790	(2,235.44)	(2,299.03)	0.0000	4.5800	(1,416.5123)	0.0000	0.2844	(0.9046)	0.0000	1	(0.6202)	01/06/2025
002489.ZK	12/05/2024	SDB3261862948	(700.00)	0.4790	(326.00)	(335.28)	0.0000	4.5800	(1,416.5123)	0.0000	0.0415	(0.1319)	0.0000	1	(0.0904)	01/06/2025
002489.ZK	12/05/2024	SDB3261862948	(7,800.00)	0.4790	(3,632.59)	(3,735.93)	0.0000	4.5800	(1,416.5123)	0.0000	0.4621	(1.4700)	0.0000	1	(1.0078)	01/06/2025
002489.ZK	12/05/2024	SDB3261862948	(7,300.00)	0.4790	(3,399.73)	(3,496.44)	0.0000	4.5800	(1,416.5123)	0.0000	0.4325	(1.3758)	0.0000	1	(0.9432)	01/06/2025
002489.ZK	12/05/2024	SDB3261862948	(1,300.00)	0.4790	(605.43)	(622.65)	0.0000	4.5800	(1,416.5123)	0.0000	0.0770	(0.2450)	0.0000	1	(0.1680)	01/06/2025
002489.ZK	12/05/2024	SDB3261862948	(32,500.00)	0.4790	(15,135.80)	(15,566.36)	0.0000	4.5800	(1,416.5123)	0.0000	1.9256	(6.1250)	0.0000	1	(4.1994)	01/06/2025
002489.ZK	12/04/2024	SDB3261862948	(200.00)	0.4657	(93.14)	(93.14)	0.0000	4.5800	(1,377.4137)	0.0000	0.0118	(0.0356)	0.0000	1	(0.0238)	01/06/2025
002489.ZK	12/04/2024	SDB3261862948	(900.00)	0.4657	(419.15)	(419.15)	0.0000	4.5800	(1,377.4137)	0.0000	0.0533	(0.1604)	0.0000	1	(0.1070)	01/06/2025
002489.ZK	12/04/2024	SDB3261862948	(19,800.00)	0.4657	(9,221.20)	(9,221.20)	0.0000	4.5800	(1,377.4137)	0.0000	1.1731	(3.5282)	0.0000	1	(2.3550)	01/06/2025
002489.ZK	12/04/2024	SDB3261862948	(1,900.00)	0.4657	(884.86)	(884.86)	0.0000	4.5800	(1,377.4137)	0.0000	0.1126	(0.3386)	0.0000	1	(0.2260)	01/06/2025
002489.ZK	12/04/2024	SDB3261862948	(14,800.00)	0.4657	(6,892.61)	(6,892.61)	0.0000	4.5800	(1,377.4137)	0.0000	0.8769	(2.6372)	0.0000	1	(1.7603)	01/06/2025
002489.ZK	12/04/2024	SDB3261862948	(7,200.00)	0.4657	(3,353.16)	(3,353.16)	0.0000	4.5800	(1,377.4137)	0.0000	0.4266	(1.2830)	0.0000	1	(0.8564)	01/06/2025
002489.ZK	12/04/2024	SDB3261862948	(16,800.00)	0.4657	(7,824.05)	(7,824.05)	0.0000	4.5800	(1,377.4137)	0.0000	0.9954	(2.9936)	0.0000	1	(1.9982)	01/06/2025
002489.ZK	12/04/2024	SDB3261862948	(4,800.00)	0.4657	(2,235.44)	(2,235.44)	0.0000	4.5800	(1,377.4137)	0.0000	0.2844	(0.8553)	0.0000	1	(0.5709)	01/06/2025
002489.ZK	12/04/2024	SDB3261862948	(700.00)	0.4657	(326.00)	(326.00)	0.0000	4.5800	(1,377.4137)	0.0000	0.0415	(0.1247)	0.0000	1	(0.0833)	01/06/2025
002489.ZK	12/04/2024	SDB3261862948	(7,800.00)	0.4657	(3,632.59)	(3,632.59)	0.0000	4.5800	(1,377.4137)	0.0000	0.4621	(1.3899)	0.0000	1	(0.9277)	01/06/2025
002489.ZK	12/04/2024	SDB3261862948	(7,300.00)	0.4657	(3,399.73)	(3,399.73)	0.0000	4.5800	(1,377.4137)	0.0000	0.4325	(1.3008)	0.0000	1	(0.8683)	01/06/2025
002489.ZK	12/04/2024	SDB3261862948	(1,300.00)	0.4657	(605.43)	(605.43)	0.0000	4.5800	(1,377.4137)	0.0000	0.0770	(0.2316)	0.0000	1	(0.1546)	01/06/2025
002489.ZK	12/04/2024	SDB3261862948	(32,500.00)	0.4657	(15,135.80)	(15,135.80)	0.0000	4.5800	(1,377.4137)	0.0000	1.9256	(5.7912)	0.0000	1	(3.8656)	01/06/2025
TOTAL YOTRIO GROUP CO LTD CMN CLASS A SERIES NORTHBOUND												294.1479	(974.7438)	0.0000	(680.5960)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
YOUNGOR GROUP CO.,LTD CMN CLASS A SERIES NORTHBOUND																
600177.SH	01/03/2025	SDB3264328827	(85,100.00)	1.2190	(101,668.54)	(103,733.67)	0.0000	4.3300	(1,800.0000)	0.0000	36.6854	(155.6005)	0.0000	3	(118.9151)	01/06/2025
600177.SH	01/03/2025	SDB3264328827	(19,700.00)	1.2190	(23,426.91)	(24,013.55)	0.0000	4.3300	(1,800.0000)	0.0000	8.4532	(36.0203)	0.0000	3	(27.5671)	01/06/2025
600177.SH	01/03/2025	SDB3264328827	(41,800.00)	1.2190	(50,676.19)	(50,952.61)	0.0000	4.3300	(1,800.0000)	0.0000	18.2857	(76.4289)	0.0000	3	(58.1433)	01/06/2025
600177.SH	01/03/2025	SDB3264328827	(4,800.00)	1.2190	(5,776.84)	(5,851.02)	0.0000	4.3300	(1,800.0000)	0.0000	2.0845	(8.7765)	0.0000	3	(6.6921)	01/06/2025
600177.SH	01/02/2025	SDB3264328827	(85,100.00)	1.2145	(101,668.54)	(103,353.52)	0.0000	4.3300	(1,800.0000)	0.0000	12.2285	(51.6768)	0.0000	1	(39.4483)	01/06/2025
600177.SH	01/02/2025	SDB3264328827	(19,700.00)	1.2145	(23,426.91)	(23,925.55)	0.0000	4.3300	(1,800.0000)	0.0000	2.8177	(11.9628)	0.0000	1	(9.1450)	01/06/2025
600177.SH	01/02/2025	SDB3264328827	(41,800.00)	1.2145	(50,676.19)	(50,765.89)	0.0000	4.3300	(1,800.0000)	0.0000	6.0952	(25.3829)	0.0000	1	(19.2877)	01/06/2025
600177.SH	01/02/2025	SDB3264328827	(4,800.00)	1.2145	(5,776.84)	(5,829.58)	0.0000	4.3300	(1,800.0000)	0.0000	0.6948	(2.9148)	0.0000	1	(2.2200)	01/06/2025
600177.SH	12/31/2024	SDB3264328827	(85,100.00)	1.1788	(101,668.54)	(100,315.71)	0.0000	4.3300	(1,800.0000)	0.0000	24.4569	(100.3157)	0.0000	2	(75.8588)	01/06/2025
600177.SH	12/31/2024	SDB3264328827	(19,700.00)	1.1788	(23,426.91)	(23,222.32)	0.0000	4.3300	(1,800.0000)	0.0000	5.6355	(23.2223)	0.0000	2	(17.5888)	01/06/2025
600177.SH	12/31/2024	SDB3264328827	(41,800.00)	1.1788	(50,676.19)	(49,273.76)	0.0000	4.3300	(1,800.0000)	0.0000	12.1904	(49.2738)	0.0000	2	(37.0833)	01/06/2025
600177.SH	12/31/2024	SDB3264328827	(4,800.00)	1.1788	(5,776.84)	(5,658.23)	0.0000	4.3300	(1,800.0000)	0.0000	1.3897	(5.6582)	0.0000	2	(4.2686)	01/06/2025
600177.SH	12/30/2024	SDB3264328827	(85,100.00)	1.1759	(101,668.54)	(100,064.92)	0.0000	4.3300	(1,800.0000)	0.0000	12.2285	(50.0325)	0.0000	1	(37.8040)	01/06/2025
600177.SH	12/30/2024	SDB3264328827	(19,700.00)	1.1759	(23,426.91)	(23,164.26)	0.0000	4.3300	(1,800.0000)	0.0000	2.8177	(11.5821)	0.0000	1	(8.7644)	01/06/2025
600177.SH	12/30/2024	SDB3264328827	(41,800.00)	1.1759	(50,676.19)	(49,150.57)	0.0000	4.3300	(1,800.0000)	0.0000	6.0952	(24.5753)	0.0000	1	(18.4801)	01/06/2025
600177.SH	12/30/2024	SDB3264328827	(4,800.00)	1.1759	(5,776.84)	(5,644.08)	0.0000	4.3300	(1,800.0000)	0.0000	0.6948	(2.8220)	0.0000	1	(2.1272)	01/06/2025
600177.SH	12/27/2024	SDB3264328827	(85,100.00)	1.1631	(101,668.54)	(98,980.58)	0.0000	4.3300	(1,800.0000)	0.0000	36.6854	(148.4709)	0.0000	3	(111.7855)	01/06/2025
600177.SH	12/27/2024	SDB3264328827	(19,700.00)	1.1631	(23,426.91)	(22,913.25)	0.0000	4.3300	(1,800.0000)	0.0000	8.4532	(34.3699)	0.0000	3	(25.9167)	01/06/2025
600177.SH	12/27/2024	SDB3264328827	(41,800.00)	1.1631	(50,676.19)	(48,617.96)	0.0000	4.3300	(1,800.0000)	0.0000	18.2857	(72.9269)	0.0000	3	(54.6413)	01/06/2025
600177.SH	12/27/2024	SDB3264328827	(4,800.00)	1.1631	(5,776.84)	(5,582.92)	0.0000	4.3300	(1,800.0000)	0.0000	2.0845	(8.3744)	0.0000	3	(6.2899)	01/06/2025
600177.SH	12/26/2024	SDB3264328827	(85,100.00)	1.1553	(101,668.54)	(98,317.65)	0.0000	4.3300	(1,800.0000)	0.0000	12.2285	(49.1588)	0.0000	1	(36.9304)	01/06/2025
600177.SH	12/26/2024	SDB3264328827	(19,700.00)	1.1553	(23,426.91)	(22,759.78)	0.0000	4.3300	(1,800.0000)	0.0000	2.8177	(11.3799)	0.0000	1	(8.5622)	01/06/2025
600177.SH	12/26/2024	SDB3264328827	(41,800.00)	1.1553	(50,676.19)	(48,292.33)	0.0000	4.3300	(1,800.0000)	0.0000	6.0952	(24.1462)	0.0000	1	(18.0509)	01/06/2025
600177.SH	12/26/2024	SDB3264328827	(4,800.00)	1.1553	(5,776.84)	(5,545.53)	0.0000	4.3300	(1,800.0000)	0.0000	0.6948	(2.7728)	0.0000	1	(2.0779)	01/06/2025
600177.SH	12/24/2024	SDB3264328827	(85,100.00)	1.1553	(101,668.54)	(98,317.65)	0.0000	4.3300	(1,800.0000)	0.0000	24.4569	(98.3176)	0.0000	2	(73.8607)	01/06/2025
600177.SH	12/24/2024	SDB3264328827	(19,700.00)	1.1553	(23,426.91)	(22,759.78)	0.0000	4.3300	(1,800.0000)	0.0000	5.6355	(22.7598)	0.0000	2	(17.1243)	01/06/2025
600177.SH	12/24/2024	SDB3264328827	(41,800.00)	1.1553	(50,676.19)	(48,292.33)	0.0000	4.3300	(1,800.0000)	0.0000	12.1904	(48.2923)	0.0000	2	(36.1019)	01/06/2025
600177.SH	12/24/2024	SDB3264328827	(4,800.00)	1.1553	(5,776.84)	(5,545.53)	0.0000	4.3300	(1,800.0000)	0.0000	1.3897	(5.5455)	0.0000	2	(4.1559)	01/06/2025
600177.SH	12/23/2024	SDB3264328827	(85,100.00)	1.1865	(101,668.54)	(100,970.47)	0.0000	4.3300	(1,800.0000)	0.0000	12.2285	(50.4852)	0.0000	1	(38.2568)	01/06/2025
600177.SH	12/23/2024	SDB3264328827	(19,700.00)	1.1865	(23,426.91)	(23,373.89)	0.0000	4.3300	(1,800.0000)	0.0000	2.8177	(11.6869)	0.0000	1	(8.8692)	01/06/2025
600177.SH	12/23/2024	SDB3264328827	(41,800.00)	1.1865	(50,676.19)	(49,595.37)	0.0000	4.3300	(1,800.0000)	0.0000	6.0952	(24.7977)	0.0000	1	(18.7025)	01/06/2025
600177.SH	12/23/2024	SDB3264328827	(4,800.00)	1.1865	(5,776.84)	(5,695.16)	0.0000	4.3300	(1,800.0000)	0.0000	0.6948	(2.8476)	0.0000	1	(2.1528)	01/06/2025
600177.SH	12/23/2024	SDB3264328827	(19,700.00)	1.1865	(23,709.11)	(23,373.89)	0.0000	4.3300	(1,800.0000)	0.0000	2.8517	(11.6869)	0.0000	1	(8.8353)	01/06/2025
600177.SH	12/20/2024	SDB3264328827	(41,800.00)	1.2864	(50,676.19)	(53,770.18)	0.0000	4.3300	(1,800.0000)	0.0000	18.2857	(80.6553)	0.0000	3	(62.3696)	01/06/2025
600177.SH	12/20/2024	SDB3264328827	(4,800.00)	1.2864	(5,776.84)	(6,174.57)	0.0000	4.3300	(1,800.0000)	0.0000	2.0845	(9.2618)	0.0000	3	(7.1774)	01/06/2025
600177.SH	12/20/2024	SDB3264328827	(19,700.00)	1.2864	(23,709.11)	(25,341.45)	0.0000	4.3300	(1,800.0000)	0.0000	8.5550	(38.0122)	0.0000	3	(29.4571)	01/06/2025
600177.SH	12/19/2024	SDB3264328827	(41,800.00)	1.2123	(50,676.19)	(50,676.19)	0.0000	4.5800	(1,800.0000)	0.0000	6.4471	(25.3381)	0.0000	1	(18.8910)	01/06/2025
600177.SH	12/19/2024	SDB3264328827	(4,800.00)	1.2035	(5,776.84)	(5,776.84)	0.0000	4.5800	(1,800.0000)	0.0000	0.7349	(2.8884)	0.0000	1	(2.1535)	01/06/2025
600177.SH	12/19/2024	SDB3264328827	(19,700.00)	1.2035	(23,709.11)	(23,709.11)	0.0000	4.5800	(1,800.0000)	0.0000	3.0163	(11.8546)	0.0000	1	(8.8382)	01/06/2025
TOTAL YOUNGOR GROUP CO.,LTD CMN CLASS A SERIES NORTHBOUND												347.6827	(1,432.2752)	0.0000	(1,084.5925)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
YUNNAN BAIYAO GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND																
000538.ZK	01/03/2025	SDB3262441811	(300.00)	8.2673	(2,375.99)	(2,480.20)	0.0000	4.3300	(809.4871)	0.0000	0.8573	(1.6731)	0.0000	3	(0.8157)	01/06/2025
000538.ZK	01/03/2025	SDB3262441811	(1,700.00)	8.2673	(13,463.93)	(14,054.45)	0.0000	4.3300	(809.4871)	0.0000	4.8582	(9.4807)	0.0000	3	(4.6225)	01/06/2025
000538.ZK	01/03/2025	SDB3262441811	(5,900.00)	8.2673	(46,727.75)	(48,777.21)	0.0000	4.3300	(809.4871)	0.0000	16.8609	(32.9038)	0.0000	3	(16.0428)	01/06/2025
000538.ZK	01/03/2025	SDB3262441811	(5,700.00)	8.2673	(45,143.75)	(47,123.74)	0.0000	4.3300	(809.4871)	0.0000	16.2894	(31.7884)	0.0000	3	(15.4990)	01/06/2025
000538.ZK	01/03/2025	SDB3262441811	(7,600.00)	8.2673	(60,191.67)	(62,831.65)	0.0000	4.3300	(809.4871)	0.0000	21.7192	(42.3845)	0.0000	3	(20.6653)	01/06/2025
000538.ZK	01/03/2025	SDB3262441811	(200.00)	8.2673	(1,583.99)	(1,653.46)	0.0000	4.3300	(809.4871)	0.0000	0.5716	(1.1154)	0.0000	3	(0.5438)	01/06/2025
000538.ZK	01/03/2025	SDB3262441811	(1,100.00)	8.2673	(8,711.95)	(9,094.06)	0.0000	4.3300	(809.4871)	0.0000	3.1436	(6.1346)	0.0000	3	(2.9910)	01/06/2025
000538.ZK	01/03/2025	SDB3262441811	(2,800.00)	8.2673	(22,175.88)	(23,148.50)	0.0000	4.3300	(809.4871)	0.0000	8.0018	(15.6153)	0.0000	3	(7.6135)	01/06/2025
000538.ZK	01/03/2025	SDB3262441811	(800.00)	8.2673	(6,335.97)	(6,613.86)	0.0000	4.3300	(809.4871)	0.0000	2.2862	(4.4615)	0.0000	3	(2.1753)	01/06/2025
000538.ZK	01/03/2025	SDB3262441811	(4,100.00)	8.2673	(32,471.82)	(33,896.02)	0.0000	4.3300	(809.4871)	0.0000	11.7169	(22.8653)	0.0000	3	(11.1484)	01/06/2025
000538.ZK	01/03/2025	SDB3262441811	(3,700.00)	8.2673	(29,303.84)	(30,589.10)	0.0000	4.3300	(809.4871)	0.0000	10.5738	(20.6346)	0.0000	3	(10.0608)	01/06/2025
000538.ZK	01/03/2025	SDB3262441811	(300.00)	8.2673	(2,375.99)	(2,480.20)	0.0000	4.3300	(809.4871)	0.0000	0.8573	(1.6731)	0.0000	3	(0.8157)	01/06/2025
000538.ZK	01/03/2025	SDB3262441811	(200.00)	8.2673	(1,583.99)	(1,653.46)	0.0000	4.3300	(809.4871)	0.0000	0.5716	(1.1154)	0.0000	3	(0.5438)	01/06/2025
000538.ZK	01/03/2025	SDB3262441811	(1,100.00)	8.2673	(8,711.95)	(9,094.06)	0.0000	4.3300	(809.4871)	0.0000	3.1436	(6.1346)	0.0000	3	(2.9910)	01/06/2025
000538.ZK	01/03/2025	SDB3262441811	(100.00)	8.2673	(792.00)	(826.73)	0.0000	4.3300	(809.4871)	0.0000	0.2858	(0.5577)	0.0000	3	(0.2719)	01/06/2025
000538.ZK	01/03/2025	SDB3262441811	(300.00)	8.2673	(2,375.99)	(2,480.20)	0.0000	4.3300	(809.4871)	0.0000	0.8573	(1.6731)	0.0000	3	(0.8157)	01/06/2025
000538.ZK	01/03/2025	SDB3262441811	(2,000.00)	8.2673	(15,839.91)	(16,534.65)	0.0000	4.3300	(809.4871)	0.0000	5.7156	(11.1538)	0.0000	3	(5.4382)	01/06/2025
000538.ZK	01/03/2025	SDB3262441811	(300.00)	8.2673	(2,375.99)	(2,480.20)	0.0000	4.3300	(809.4871)	0.0000	0.8573	(1.6731)	0.0000	3	(0.8157)	01/06/2025
000538.ZK	01/03/2025	SDB3262441811	(100.00)	8.2673	(792.00)	(826.73)	0.0000	4.3300	(809.4871)	0.0000	0.2858	(0.5577)	0.0000	3	(0.2719)	01/06/2025
000538.ZK	01/03/2025	SDB3262441811	(700.00)	8.2673	(5,543.97)	(5,787.13)	0.0000	4.3300	(809.4871)	0.0000	2.0004	(3.9038)	0.0000	3	(1.9034)	01/06/2025
000538.ZK	01/02/2025	SDB3262441811	(300.00)	8.1975	(2,375.99)	(2,459.25)	0.0000	4.3300	(809.4871)	0.0000	0.2858	(0.5530)	0.0000	1	(0.2672)	01/06/2025
000538.ZK	01/02/2025	SDB3262441811	(1,700.00)	8.1975	(13,463.93)	(13,935.74)	0.0000	4.3300	(809.4871)	0.0000	1.6194	(3.1336)	0.0000	1	(1.5141)	01/06/2025
000538.ZK	01/02/2025	SDB3262441811	(5,900.00)	8.1975	(46,727.75)	(48,365.23)	0.0000	4.3300	(809.4871)	0.0000	5.6203	(10.8753)	0.0000	1	(5.2550)	01/06/2025
000538.ZK	01/02/2025	SDB3262441811	(5,700.00)	8.1975	(45,143.75)	(46,725.73)	0.0000	4.3300	(809.4871)	0.0000	5.4298	(10.5066)	0.0000	1	(5.0768)	01/06/2025
000538.ZK	01/02/2025	SDB3262441811	(7,600.00)	8.1975	(60,191.67)	(62,300.97)	0.0000	4.3300	(809.4871)	0.0000	7.2397	(14.0088)	0.0000	1	(6.7691)	01/06/2025
000538.ZK	01/02/2025	SDB3262441811	(200.00)	8.1975	(1,583.99)	(1,639.50)	0.0000	4.3300	(809.4871)	0.0000	0.1905	(0.3687)	0.0000	1	(0.1781)	01/06/2025
000538.ZK	01/02/2025	SDB3262441811	(1,100.00)	8.1975	(8,711.95)	(9,017.25)	0.0000	4.3300	(809.4871)	0.0000	1.0479	(2.0276)	0.0000	1	(0.9797)	01/06/2025
000538.ZK	01/02/2025	SDB3262441811	(2,800.00)	8.1975	(22,175.88)	(22,952.99)	0.0000	4.3300	(809.4871)	0.0000	2.6673	(5.1612)	0.0000	1	(2.4939)	01/06/2025
000538.ZK	01/02/2025	SDB3262441811	(800.00)	8.1975	(6,335.97)	(6,558.00)	0.0000	4.3300	(809.4871)	0.0000	0.7621	(1.4746)	0.0000	1	(0.7125)	01/06/2025
000538.ZK	01/02/2025	SDB3262441811	(4,100.00)	8.1975	(32,471.82)	(33,609.73)	0.0000	4.3300	(809.4871)	0.0000	3.9056	(7.5574)	0.0000	1	(3.6518)	01/06/2025
000538.ZK	01/02/2025	SDB3262441811	(3,700.00)	8.1975	(29,303.84)	(30,330.74)	0.0000	4.3300	(809.4871)	0.0000	3.5246	(6.8201)	0.0000	1	(3.2955)	01/06/2025
000538.ZK	01/02/2025	SDB3262441811	(300.00)	8.1975	(2,375.99)	(2,459.25)	0.0000	4.3300	(809.4871)	0.0000	0.2858	(0.5530)	0.0000	1	(0.2672)	01/06/2025
000538.ZK	01/02/2025	SDB3262441811	(200.00)	8.1975	(1,583.99)	(1,639.50)	0.0000	4.3300	(809.4871)	0.0000	0.1905	(0.3687)	0.0000	1	(0.1781)	01/06/2025
000538.ZK	01/02/2025	SDB3262441811	(1,100.00)	8.1975	(8,711.95)	(9,017.25)	0.0000	4.3300	(809.4871)	0.0000	1.0479	(2.0276)	0.0000	1	(0.9797)	01/06/2025
000538.ZK	01/02/2025	SDB3262441811	(300.00)	8.1975	(2,375.99)	(2,459.25)	0.0000	4.3300	(809.4871)	0.0000	0.0953	(0.1843)	0.0000	1	(0.0891)	01/06/2025
000538.ZK	01/02/2025	SDB3262441811	(300.00)	8.1975	(2,375.99)	(2,459.25)	0.0000	4.3300	(809.4871)	0.0000	0.2858	(0.5530)	0.0000	1	(0.2672)	01/06/2025
000538.ZK	01/02/2025	SDB3262441811	(2,000.00)	8.1975	(15,839.91)	(16,394.99)	0.0000	4.3300	(809.4871)	0.0000	1.9052	(3.6865)	0.0000	1	(1.7813)	01/06/2025
000538.ZK	01/02/2025	SDB3262441811	(300.00)	8.1975	(2,375.99)	(2,459.25)	0.0000	4.3300	(809.4871)	0.0000	0.2858	(0.5530)	0.0000	1	(0.2672)	01/06/2025
000538.ZK	01/02/2025	SDB3262441811	(100.00)	8.1975	(792.00)	(819.75)	0.0000	4.3300	(809.4871)	0.0000	0.0953	(0.1843)	0.0000	1	(0.0891)	01/06/2025
000538.ZK	01/02/2025	SDB3262441811	(700.00)	8.1975	(5,543.97)	(5,738.25)	0.0000	4.3300	(809.4871)	0.0000	0.6668	(1.2903)	0.0000	1	(0.6235)	01/06/2025
000538.ZK	12/31/2024	SDB3262441811	(300.00)	8.2488	(2,375.99)	(2,474.65)	0.0000	4.3300	(809.4871)	0.0000	0.5716	(1.1129)	0.0000	2	(0.5413)	01/06/2025
000538.ZK	12/31/2024	SDB3262441811	(1,700.00)	8.2488	(13,463.93)	(14,023.04)	0.0000	4.3300	(809.4871)	0.0000	3.2388	(6.3064)	0.0000	2	(3.0676)	01/06/2025
000538.ZK	12/31/2024	SDB3262441811	(5,900.00)	8.2488	(46,727.75)	(48,668.20)	0.0000	4.3300	(809.4871)	0.0000	11.2406	(21.8868)	0.0000	2	(10.6462)	01/06/2025
000538.ZK	12/31/2024	SDB3262441811	(5,700.00)	8.2488	(45,143.75)	(47,018.43)	0.0000	4.3300	(809.4871)	0.0000	10.8596	(21.1449)	0.0000	2	(10.2853)	01/06/2025
000538.ZK	12/31/2024	SDB3262441811	(7,600.00)	8.2488	(60,191.67)	(62,691.24)	0.0000	4.3300	(809.4871)	0.0000	14.4794	(28.1932)	0.0000	2	(13.7138)	01/06/2025
000538.ZK	12/31/2024	SDB3262441811	(200.00)	8.2488	(1,583.99)	(1,649.77)	0.0000	4.3300	(809.4871)	0.0000	0.3810	(0.7419)	0.0000	2	(0.3609)	01/06/2025
000538.ZK	12/31/2024	SDB3262441811	(1,100.00)	8.2488	(8,711.95)	(9,073.73)	0.0000	4.3300	(809.4871)	0.0000	2.0957	(4.0806)	0.0000	2	(1.9849)	01/06/2025
000538.ZK	12/31/2024	SDB3262441811	(2,800.00)	8.2488	(22,175.88)	(23,096.77)	0.0000	4.3300	(809.4871)	0.0000	5.3345	(10.3870)	0.0000	2	(5.0524)	01/06/2025
000538.ZK	12/31/2024	SDB3262441811	(800.00)	8.2488	(6,335.97)	(6,599.08)	0.0000	4.3300	(809.4871)	0.0000	1.5242	(2.9677)	0.0000	2	(1.4436)	01/06/2025
000538.ZK	12/31/2024	SDB3262441811	(4,100.00)	8.2488	(32,471.82)	(33,820.28)	0.0000	4.3300	(809.4871)	0.0000	7.8113	(15.2095)	0.0000	2	(7.3982)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
YUNNAN BAIYAO GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000538.ZK	12/31/2024	SDB3262441811	(3,700.00)	8.2488	(29,303.84)	(30,520.74)	0.0000	4.3300	(809.4871)	0.0000	7.0492	(13.7256)	0.0000	2	(6.6764)	01/06/2025
000538.ZK	12/31/2024	SDB3262441811	(300.00)	8.2488	(2,375.99)	(2,474.65)	0.0000	4.3300	(809.4871)	0.0000	0.5716	(1.1129)	0.0000	2	(0.5413)	01/06/2025
000538.ZK	12/31/2024	SDB3262441811	(200.00)	8.2488	(1,583.99)	(1,649.77)	0.0000	4.3300	(809.4871)	0.0000	0.3810	(0.7419)	0.0000	2	(0.3609)	01/06/2025
000538.ZK	12/31/2024	SDB3262441811	(1,100.00)	8.2488	(8,711.95)	(9,073.73)	0.0000	4.3300	(809.4871)	0.0000	2.0957	(4.0806)	0.0000	2	(1.9849)	01/06/2025
000538.ZK	12/31/2024	SDB3262441811	(100.00)	8.2488	(792.00)	(824.88)	0.0000	4.3300	(809.4871)	0.0000	0.1905	(0.3710)	0.0000	2	(0.1804)	01/06/2025
000538.ZK	12/31/2024	SDB3262441811	(300.00)	8.2488	(2,375.99)	(2,474.65)	0.0000	4.3300	(809.4871)	0.0000	0.5716	(1.1129)	0.0000	2	(0.5413)	01/06/2025
000538.ZK	12/31/2024	SDB3262441811	(2,000.00)	8.2488	(15,839.91)	(16,497.70)	0.0000	4.3300	(809.4871)	0.0000	3.8104	(7.4193)	0.0000	2	(3.6089)	01/06/2025
000538.ZK	12/31/2024	SDB3262441811	(300.00)	8.2488	(2,375.99)	(2,474.65)	0.0000	4.3300	(809.4871)	0.0000	0.5716	(1.1129)	0.0000	2	(0.5413)	01/06/2025
000538.ZK	12/31/2024	SDB3262441811	(100.00)	8.2488	(792.00)	(824.88)	0.0000	4.3300	(809.4871)	0.0000	0.1905	(0.3710)	0.0000	2	(0.1804)	01/06/2025
000538.ZK	12/31/2024	SDB3262441811	(700.00)	8.2488	(5,543.97)	(5,774.19)	0.0000	4.3300	(809.4871)	0.0000	1.3336	(2.5967)	0.0000	2	(1.2631)	01/06/2025
000538.ZK	12/30/2024	SDB3262441811	(300.00)	8.2857	(2,375.99)	(2,485.71)	0.0000	4.3300	(809.4871)	0.0000	0.2858	(0.5589)	0.0000	1	(0.2732)	01/06/2025
000538.ZK	12/30/2024	SDB3262441811	(1,700.00)	8.2857	(13,463.93)	(14,085.70)	0.0000	4.3300	(809.4871)	0.0000	1.6194	(3.1673)	0.0000	1	(1.5479)	01/06/2025
000538.ZK	12/30/2024	SDB3262441811	(5,900.00)	8.2857	(46,727.75)	(48,885.68)	0.0000	4.3300	(809.4871)	0.0000	5.6203	(10.9923)	0.0000	1	(5.3720)	01/06/2025
000538.ZK	12/30/2024	SDB3262441811	(5,700.00)	8.2857	(45,143.75)	(47,228.54)	0.0000	4.3300	(809.4871)	0.0000	5.4298	(10.6197)	0.0000	1	(5.1899)	01/06/2025
000538.ZK	12/30/2024	SDB3262441811	(7,600.00)	8.2857	(60,191.67)	(62,971.38)	0.0000	4.3300	(809.4871)	0.0000	7.2397	(14.1596)	0.0000	1	(6.9199)	01/06/2025
000538.ZK	12/30/2024	SDB3262441811	(200.00)	8.2857	(1,583.99)	(1,657.14)	0.0000	4.3300	(809.4871)	0.0000	0.1905	(0.3726)	0.0000	1	(0.1821)	01/06/2025
000538.ZK	12/30/2024	SDB3262441811	(1,100.00)	8.2857	(8,711.95)	(9,114.28)	0.0000	4.3300	(809.4871)	0.0000	1.0479	(2.0494)	0.0000	1	(1.0016)	01/06/2025
000538.ZK	12/30/2024	SDB3262441811	(2,800.00)	8.2857	(22,175.88)	(23,199.98)	0.0000	4.3300	(809.4871)	0.0000	2.6673	(5.2167)	0.0000	1	(2.5494)	01/06/2025
000538.ZK	12/30/2024	SDB3262441811	(800.00)	8.2857	(6,335.97)	(6,628.57)	0.0000	4.3300	(809.4871)	0.0000	0.7621	(1.4905)	0.0000	1	(0.7284)	01/06/2025
000538.ZK	12/30/2024	SDB3262441811	(4,100.00)	8.2857	(32,471.82)	(33,971.40)	0.0000	4.3300	(809.4871)	0.0000	3.9056	(7.6387)	0.0000	1	(3.7331)	01/06/2025
000538.ZK	12/30/2024	SDB3262441811	(3,700.00)	8.2857	(29,303.84)	(30,657.12)	0.0000	4.3300	(809.4871)	0.0000	3.5246	(6.8935)	0.0000	1	(3.3689)	01/06/2025
000538.ZK	12/30/2024	SDB3262441811	(300.00)	8.2857	(2,375.99)	(2,485.71)	0.0000	4.3300	(809.4871)	0.0000	0.2858	(0.5589)	0.0000	1	(0.2732)	01/06/2025
000538.ZK	12/30/2024	SDB3262441811	(200.00)	8.2857	(1,583.99)	(1,657.14)	0.0000	4.3300	(809.4871)	0.0000	0.1905	(0.3726)	0.0000	1	(0.1821)	01/06/2025
000538.ZK	12/30/2024	SDB3262441811	(1,100.00)	8.2857	(8,711.95)	(9,114.28)	0.0000	4.3300	(809.4871)	0.0000	1.0479	(2.0494)	0.0000	1	(1.0016)	01/06/2025
000538.ZK	12/30/2024	SDB3262441811	(100.00)	8.2857	(792.00)	(828.57)	0.0000	4.3300	(809.4871)	0.0000	0.0953	(0.1863)	0.0000	1	(0.0911)	01/06/2025
000538.ZK	12/30/2024	SDB3262441811	(300.00)	8.2857	(2,375.99)	(2,485.71)	0.0000	4.3300	(809.4871)	0.0000	0.2858	(0.5589)	0.0000	1	(0.2732)	01/06/2025
000538.ZK	12/30/2024	SDB3262441811	(2,000.00)	8.2857	(15,839.91)	(16,571.42)	0.0000	4.3300	(809.4871)	0.0000	1.9052	(3.7262)	0.0000	1	(1.8210)	01/06/2025
000538.ZK	12/30/2024	SDB3262441811	(300.00)	8.2857	(2,375.99)	(2,485.71)	0.0000	4.3300	(809.4871)	0.0000	0.2858	(0.5589)	0.0000	1	(0.2732)	01/06/2025
000538.ZK	12/30/2024	SDB3262441811	(100.00)	8.2857	(792.00)	(828.57)	0.0000	4.3300	(809.4871)	0.0000	0.0953	(0.1863)	0.0000	1	(0.0911)	01/06/2025
000538.ZK	12/30/2024	SDB3262441811	(700.00)	8.2857	(5,543.97)	(5,800.00)	0.0000	4.3300	(809.4871)	0.0000	0.6668	(1.3042)	0.0000	1	(0.6374)	01/06/2025
000538.ZK	12/27/2024	SDB3262441811	(300.00)	8.2061	(2,375.99)	(2,461.82)	0.0000	4.3300	(809.4871)	0.0000	0.8573	(1.6607)	0.0000	3	(0.8033)	01/06/2025
000538.ZK	12/27/2024	SDB3262441811	(1,700.00)	8.2061	(13,463.93)	(13,950.33)	0.0000	4.3300	(809.4871)	0.0000	4.8582	(9.4105)	0.0000	3	(4.5523)	01/06/2025
000538.ZK	12/27/2024	SDB3262441811	(5,900.00)	8.2061	(46,727.75)	(48,415.85)	0.0000	4.3300	(809.4871)	0.0000	16.8609	(32.6600)	0.0000	3	(15.7991)	01/06/2025
000538.ZK	12/27/2024	SDB3262441811	(5,700.00)	8.2061	(45,143.75)	(46,774.63)	0.0000	4.3300	(809.4871)	0.0000	16.2894	(31.5529)	0.0000	3	(15.2635)	01/06/2025
000538.ZK	12/27/2024	SDB3262441811	(7,600.00)	8.2061	(60,191.67)	(62,366.18)	0.0000	4.3300	(809.4871)	0.0000	21.7192	(42.0705)	0.0000	3	(20.3514)	01/06/2025
000538.ZK	12/27/2024	SDB3262441811	(200.00)	8.2061	(1,583.99)	(1,641.22)	0.0000	4.3300	(809.4871)	0.0000	0.5716	(1.1071)	0.0000	3	(0.5356)	01/06/2025
000538.ZK	12/27/2024	SDB3262441811	(1,100.00)	8.2061	(8,711.95)	(9,026.68)	0.0000	4.3300	(809.4871)	0.0000	3.1436	(6.0892)	0.0000	3	(2.9456)	01/06/2025
000538.ZK	12/27/2024	SDB3262441811	(2,800.00)	8.2061	(22,175.88)	(22,977.01)	0.0000	4.3300	(809.4871)	0.0000	8.0018	(15.4997)	0.0000	3	(7.4979)	01/06/2025
000538.ZK	12/27/2024	SDB3262441811	(800.00)	8.2061	(6,335.97)	(6,564.86)	0.0000	4.3300	(809.4871)	0.0000	2.2862	(4.4285)	0.0000	3	(2.1422)	01/06/2025
000538.ZK	12/27/2024	SDB3262441811	(4,100.00)	8.2061	(32,471.82)	(33,644.91)	0.0000	4.3300	(809.4871)	0.0000	11.7169	(22.6959)	0.0000	3	(10.9790)	01/06/2025
000538.ZK	12/27/2024	SDB3262441811	(3,700.00)	8.2061	(29,303.84)	(30,362.48)	0.0000	4.3300	(809.4871)	0.0000	10.5738	(20.4817)	0.0000	3	(9.9079)	01/06/2025
000538.ZK	12/27/2024	SDB3262441811	(300.00)	8.2061	(2,375.99)	(2,461.82)	0.0000	4.3300	(809.4871)	0.0000	0.8573	(1.6607)	0.0000	3	(0.8033)	01/06/2025
000538.ZK	12/27/2024	SDB3262441811	(200.00)	8.2061	(1,583.99)	(1,641.22)	0.0000	4.3300	(809.4871)	0.0000	0.5716	(1.1071)	0.0000	3	(0.5356)	01/06/2025
000538.ZK	12/27/2024	SDB3262441811	(1,100.00)	8.2061	(8,711.95)	(9,026.68)	0.0000	4.3300	(809.4871)	0.0000	3.1436	(6.0892)	0.0000	3	(2.9456)	01/06/2025
000538.ZK	12/27/2024	SDB3262441811	(100.00)	8.2061	(792.00)	(820.61)	0.0000	4.3300	(809.4871)	0.0000	0.2858	(0.5536)	0.0000	3	(0.2678)	01/06/2025
000538.ZK	12/27/2024	SDB3262441811	(300.00)	8.2061	(2,375.99)	(2,461.82)	0.0000	4.3300	(809.4871)	0.0000	0.8573	(1.6607)	0.0000	3	(0.8033)	01/06/2025
000538.ZK	12/27/2024	SDB3262441811	(2,000.00)	8.2061	(15,839.91)	(16,412.15)	0.0000	4.3300	(809.4871)	0.0000	5.7156	(11.0712)	0.0000	3	(5.3556)	01/06/2025
000538.ZK	12/27/2024	SDB3262441811	(300.00)	8.2061	(2,375.99)	(2,461.82)	0.0000	4.3300	(809.4871)	0.0000	0.8573	(1.6607)	0.0000	3	(0.8033)	01/06/2025
000538.ZK	12/27/2024	SDB3262441811	(100.00)	8.2061	(792.00)	(820.61)	0.0000	4.3300	(809.4871)	0.0000	0.2858	(0.5536)	0.0000	3	(0.2678)	01/06/2025
000538.ZK	12/27/2024	SDB3262441811	(700.00)	8.2061	(5,543.97)	(5,744.25)	0.0000	4.3300	(809.4871)	0.0000	2.0004	(3.8749)	0.0000	3	(1.8745)	01/06/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
YUNNAN BAIYAO GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000538.ZK	12/26/2024	SDB3262441811	(300.00)	8.1542	(2,375.99)	(2,446.27)	0.0000	4.3300	(809.4871)	0.0000	0.2858	(0.5501)	0.0000	1	(0.2643)	01/06/2025
000538.ZK	12/26/2024	SDB3262441811	(1,700.00)	8.1542	(13,463.93)	(13,862.18)	0.0000	4.3300	(809.4871)	0.0000	1.6194	(3.1170)	0.0000	1	(1.4976)	01/06/2025
000538.ZK	12/26/2024	SDB3262441811	(5,900.00)	8.1542	(46,727.75)	(48,109.93)	0.0000	4.3300	(809.4871)	0.0000	5.6203	(10.8179)	0.0000	1	(5.1976)	01/06/2025
000538.ZK	12/26/2024	SDB3262441811	(5,700.00)	8.1542	(45,143.75)	(46,479.08)	0.0000	4.3300	(809.4871)	0.0000	5.4298	(10.4512)	0.0000	1	(5.0214)	01/06/2025
000538.ZK	12/26/2024	SDB3262441811	(7,600.00)	8.1542	(60,191.67)	(61,972.11)	0.0000	4.3300	(809.4871)	0.0000	7.2397	(13.9349)	0.0000	1	(6.6952)	01/06/2025
000538.ZK	12/26/2024	SDB3262441811	(200.00)	8.1542	(1,583.99)	(1,630.85)	0.0000	4.3300	(809.4871)	0.0000	0.1905	(0.3667)	0.0000	1	(0.1762)	01/06/2025
000538.ZK	12/26/2024	SDB3262441811	(1,100.00)	8.1542	(8,711.95)	(8,969.65)	0.0000	4.3300	(809.4871)	0.0000	1.0479	(2.0169)	0.0000	1	(0.9690)	01/06/2025
000538.ZK	12/26/2024	SDB3262441811	(2,800.00)	8.1542	(22,175.88)	(22,831.83)	0.0000	4.3300	(809.4871)	0.0000	2.6673	(5.1339)	0.0000	1	(2.4666)	01/06/2025
000538.ZK	12/26/2024	SDB3262441811	(800.00)	8.1542	(6,335.97)	(6,523.38)	0.0000	4.3300	(809.4871)	0.0000	0.7621	(1.4668)	0.0000	1	(0.7048)	01/06/2025
000538.ZK	12/26/2024	SDB3262441811	(4,100.00)	8.1542	(32,471.82)	(33,432.32)	0.0000	4.3300	(809.4871)	0.0000	3.9056	(7.5175)	0.0000	1	(3.6119)	01/06/2025
000538.ZK	12/26/2024	SDB3262441811	(3,700.00)	8.1542	(29,303.84)	(30,170.63)	0.0000	4.3300	(809.4871)	0.0000	3.5246	(6.7841)	0.0000	1	(3.2595)	01/06/2025
000538.ZK	12/26/2024	SDB3262441811	(300.00)	8.1542	(2,375.99)	(2,446.27)	0.0000	4.3300	(809.4871)	0.0000	0.2858	(0.5501)	0.0000	1	(0.2643)	01/06/2025
000538.ZK	12/26/2024	SDB3262441811	(200.00)	8.1542	(1,583.99)	(1,630.85)	0.0000	4.3300	(809.4871)	0.0000	0.1905	(0.3667)	0.0000	1	(0.1762)	01/06/2025
000538.ZK	12/26/2024	SDB3262441811	(1,100.00)	8.1542	(8,711.95)	(8,969.65)	0.0000	4.3300	(809.4871)	0.0000	1.0479	(2.0169)	0.0000	1	(0.9690)	01/06/2025
000538.ZK	12/26/2024	SDB3262441811	(100.00)	8.1542	(792.00)	(815.42)	0.0000	4.3300	(809.4871)	0.0000	0.0953	(0.1834)	0.0000	1	(0.0881)	01/06/2025
000538.ZK	12/26/2024	SDB3262441811	(300.00)	8.1542	(2,375.99)	(2,446.27)	0.0000	4.3300	(809.4871)	0.0000	0.2858	(0.5501)	0.0000	1	(0.2643)	01/06/2025
000538.ZK	12/26/2024	SDB3262441811	(2,000.00)	8.1542	(15,839.91)	(16,308.45)	0.0000	4.3300	(809.4871)	0.0000	1.9052	(3.6671)	0.0000	1	(1.7619)	01/06/2025
000538.ZK	12/26/2024	SDB3262441811	(300.00)	8.1542	(2,375.99)	(2,446.27)	0.0000	4.3300	(809.4871)	0.0000	0.2858	(0.5501)	0.0000	1	(0.2643)	01/06/2025
000538.ZK	12/26/2024	SDB3262441811	(100.00)	8.1542	(792.00)	(815.42)	0.0000	4.3300	(809.4871)	0.0000	0.0953	(0.1834)	0.0000	1	(0.0881)	01/06/2025
000538.ZK	12/26/2024	SDB3262441811	(700.00)	8.1542	(5,543.97)	(5,707.96)	0.0000	4.3300	(809.4871)	0.0000	0.6668	(1.2835)	0.0000	1	(0.6167)	01/06/2025
000538.ZK	12/24/2024	SDB3262441811	(300.00)	8.1542	(2,375.99)	(2,446.27)	0.0000	4.3300	(809.4871)	0.0000	0.5716	(1.1001)	0.0000	2	(0.5286)	01/06/2025
000538.ZK	12/24/2024	SDB3262441811	(1,700.00)	8.1542	(13,463.93)	(13,862.18)	0.0000	4.3300	(809.4871)	0.0000	3.2388	(6.2340)	0.0000	2	(2.9952)	01/06/2025
000538.ZK	12/24/2024	SDB3262441811	(5,900.00)	8.1542	(46,727.75)	(48,109.93)	0.0000	4.3300	(809.4871)	0.0000	11.2406	(21.6358)	0.0000	2	(10.3951)	01/06/2025
000538.ZK	12/24/2024	SDB3262441811	(5,700.00)	8.1542	(45,143.75)	(46,479.08)	0.0000	4.3300	(809.4871)	0.0000	10.8596	(20.9023)	0.0000	2	(10.0428)	01/06/2025
000538.ZK	12/24/2024	SDB3262441811	(7,600.00)	8.1542	(60,191.67)	(61,972.11)	0.0000	4.3300	(809.4871)	0.0000	14.4794	(27.8698)	0.0000	2	(13.3903)	01/06/2025
000538.ZK	12/24/2024	SDB3262441811	(200.00)	8.1542	(1,583.99)	(1,630.85)	0.0000	4.3300	(809.4871)	0.0000	0.3810	(0.7334)	0.0000	2	(0.3524)	01/06/2025
000538.ZK	12/24/2024	SDB3262441811	(1,100.00)	8.1542	(8,711.95)	(8,969.65)	0.0000	4.3300	(809.4871)	0.0000	2.0957	(4.0338)	0.0000	2	(1.9381)	01/06/2025
000538.ZK	12/24/2024	SDB3262441811	(2,800.00)	8.1542	(22,175.88)	(22,831.83)	0.0000	4.3300	(809.4871)	0.0000	5.3345	(10.2678)	0.0000	2	(4.9333)	01/06/2025
000538.ZK	12/24/2024	SDB3262441811	(800.00)	8.1542	(6,335.97)	(6,523.38)	0.0000	4.3300	(809.4871)	0.0000	1.5242	(2.9337)	0.0000	2	(1.4095)	01/06/2025
000538.ZK	12/24/2024	SDB3262441811	(4,100.00)	8.1542	(32,471.82)	(33,432.32)	0.0000	4.3300	(809.4871)	0.0000	7.8113	(15.0350)	0.0000	2	(7.2237)	01/06/2025
000538.ZK	12/24/2024	SDB3262441811	(3,700.00)	8.1542	(29,303.84)	(30,170.63)	0.0000	4.3300	(809.4871)	0.0000	7.0492	(13.5682)	0.0000	2	(6.5190)	01/06/2025
000538.ZK	12/24/2024	SDB3262441811	(300.00)	8.1542	(2,375.99)	(2,446.27)	0.0000	4.3300	(809.4871)	0.0000	0.5716	(1.1001)	0.0000	2	(0.5286)	01/06/2025
000538.ZK	12/24/2024	SDB3262441811	(200.00)	8.1542	(1,583.99)	(1,630.85)	0.0000	4.3300	(809.4871)	0.0000	0.3810	(0.7334)	0.0000	2	(0.3524)	01/06/2025
000538.ZK	12/24/2024	SDB3262441811	(1,100.00)	8.1542	(8,711.95)	(8,969.65)	0.0000	4.3300	(809.4871)	0.0000	2.0957	(4.0338)	0.0000	2	(1.9381)	01/06/2025
000538.ZK	12/24/2024	SDB3262441811	(1,100.00)	8.1542	(792.00)	(815.42)	0.0000	4.3300	(809.4871)	0.0000	0.1905	(0.3667)	0.0000	2	(0.1762)	01/06/2025
000538.ZK	12/24/2024	SDB3262441811	(300.00)	8.1542	(2,375.99)	(2,446.27)	0.0000	4.3300	(809.4871)	0.0000	0.5716	(1.1001)	0.0000	2	(0.5286)	01/06/2025
000538.ZK	12/24/2024	SDB3262441811	(2,000.00)	8.1542	(15,839.91)	(16,308.45)	0.0000	4.3300	(809.4871)	0.0000	3.8104	(7.3342)	0.0000	2	(3.5238)	01/06/2025
000538.ZK	12/24/2024	SDB3262441811	(300.00)	8.1542	(2,375.99)	(2,446.27)	0.0000	4.3300	(809.4871)	0.0000	0.5716	(1.1001)	0.0000	2	(0.5286)	01/06/2025
000538.ZK	12/24/2024	SDB3262441811	(100.00)	8.1542	(792.00)	(815.42)	0.0000	4.3300	(809.4871)	0.0000	0.1905	(0.3667)	0.0000	2	(0.1762)	01/06/2025
000538.ZK	12/24/2024	SDB3262441811	(700.00)	8.1542	(5,543.97)	(5,707.96)	0.0000	4.3300	(809.4871)	0.0000	1.3336	(2.5670)	0.0000	2	(1.2333)	01/06/2025
000538.ZK	12/23/2024	SDB3262441811	(300.00)	8.1340	(2,375.99)	(2,440.20)	0.0000	4.3300	(809.4871)	0.0000	0.2858	(0.5487)	0.0000	1	(0.2629)	01/06/2025
000538.ZK	12/23/2024	SDB3262441811	(1,700.00)	8.1340	(13,463.93)	(13,827.77)	0.0000	4.3300	(809.4871)	0.0000	1.6194	(3.1093)	0.0000	1	(1.4899)	01/06/2025
000538.ZK	12/23/2024	SDB3262441811	(5,900.00)	8.1340	(46,727.75)	(47,990.51)	0.0000	4.3300	(809.4871)	0.0000	5.6203	(10.7910)	0.0000	1	(5.1707)	01/06/2025
000538.ZK	12/23/2024	SDB3262441811	(5,700.00)	8.1340	(45,143.75)	(46,363.71)	0.0000	4.3300	(809.4871)	0.0000	5.4298	(10.4252)	0.0000	1	(4.9954)	01/06/2025
000538.ZK	12/23/2024	SDB3262441811	(7,600.00)	8.1340	(60,191.67)	(61,818.28)	0.0000	4.3300	(809.4871)	0.0000	7.2397	(13.9003)	0.0000	1	(6.6606)	01/06/2025
000538.ZK	12/23/2024	SDB3262441811	(200.00)	8.1340	(1,583.99)	(1,626.80)	0.0000	4.3300	(809.4871)	0.0000	0.1905	(0.3658)	0.0000	1	(0.1753)	01/06/2025
000538.ZK	12/23/2024	SDB3262441811	(1,100.00)	8.1340	(8,711.95)	(8,947.38)	0.0000	4.3300	(809.4871)	0.0000	1.0479	(2.0119)	0.0000	1	(0.9640)	01/06/2025
000538.ZK	12/23/2024	SDB3262441811	(2,800.00)	8.1340	(22,175.88)	(22,775.16)	0.0000	4.3300	(809.4871)	0.0000	2.6673	(5.1212)	0.0000	1	(2.4539)	01/06/2025
000538.ZK	12/23/2024	SDB3262441811	(800.00)	8.1340	(6,335.97)	(6,567.19)	0.0000	4.3300	(809.4871)	0.0000	0.7621	(1.4632)	0.0000	1	(0.7011)	01/06/2025
000538.ZK	12/23/2024	SDB3262441811	(4,100.00)	8.1340	(32,471.82)	(33,349.33)	0.0000	4.3300	(809.4871)	0.0000	3.9056	(7.4988)	0.0000	1	(3.5932)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
YUNNAN BAIYAO GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000538.ZK	12/23/2024	SDB3262441811	(3,700.00)	8.1340	(29,303.84)	(30,095.74)	0.0000	4.3300	(809.4871)	0.0000	3.5246	(6.7673)	0.0000	1	(3.2427)	01/06/2025
000538.ZK	12/23/2024	SDB3262441811	(300.00)	8.1340	(2,375.99)	(2,440.20)	0.0000	4.3300	(809.4871)	0.0000	0.2858	(0.5487)	0.0000	1	(0.2629)	01/06/2025
000538.ZK	12/23/2024	SDB3262441811	(200.00)	8.1340	(1,583.99)	(1,626.80)	0.0000	4.3300	(809.4871)	0.0000	0.1905	(0.3658)	0.0000	1	(0.1753)	01/06/2025
000538.ZK	12/23/2024	SDB3262441811	(1,100.00)	8.1340	(8,711.95)	(8,947.38)	0.0000	4.3300	(809.4871)	0.0000	1.0479	(2.0119)	0.0000	1	(0.9640)	01/06/2025
000538.ZK	12/23/2024	SDB3262441811	(100.00)	8.1340	(792.00)	(813.40)	0.0000	4.3300	(809.4871)	0.0000	0.0953	(0.1829)	0.0000	1	(0.0876)	01/06/2025
000538.ZK	12/23/2024	SDB3262441811	(300.00)	8.1340	(2,375.99)	(2,440.20)	0.0000	4.3300	(809.4871)	0.0000	0.2858	(0.5487)	0.0000	1	(0.2629)	01/06/2025
000538.ZK	12/23/2024	SDB3262441811	(2,000.00)	8.1340	(15,839.91)	(16,267.97)	0.0000	4.3300	(809.4871)	0.0000	1.9052	(3.6580)	0.0000	1	(1.7528)	01/06/2025
000538.ZK	12/23/2024	SDB3262441811	(300.00)	8.1340	(2,375.99)	(2,440.20)	0.0000	4.3300	(809.4871)	0.0000	0.2858	(0.5487)	0.0000	1	(0.2629)	01/06/2025
000538.ZK	12/23/2024	SDB3262441811	(100.00)	8.1340	(792.00)	(813.40)	0.0000	4.3300	(809.4871)	0.0000	0.0953	(0.1829)	0.0000	1	(0.0876)	01/06/2025
000538.ZK	12/23/2024	SDB3262441811	(700.00)	8.1340	(5,543.97)	(5,693.79)	0.0000	4.3300	(809.4871)	0.0000	0.6668	(1.2803)	0.0000	1	(0.6135)	01/06/2025
000538.ZK	12/20/2024	SDB3262441811	(300.00)	8.0638	(2,375.99)	(2,419.14)	0.0000	4.3300	(809.4871)	0.0000	0.8573	(1.6319)	0.0000	3	(0.7745)	01/06/2025
000538.ZK	12/20/2024	SDB3262441811	(1,700.00)	8.0638	(13,463.93)	(13,708.45)	0.0000	4.3300	(809.4871)	0.0000	4.8582	(9.2473)	0.0000	3	(4.3891)	01/06/2025
000538.ZK	12/20/2024	SDB3262441811	(5,900.00)	8.0638	(46,727.75)	(47,576.40)	0.0000	4.3300	(809.4871)	0.0000	16.8609	(32.0937)	0.0000	3	(15.2328)	01/06/2025
000538.ZK	12/20/2024	SDB3262441811	(5,700.00)	8.0638	(45,143.75)	(45,963.64)	0.0000	4.3300	(809.4871)	0.0000	16.2894	(31.0058)	0.0000	3	(14.7164)	01/06/2025
000538.ZK	12/20/2024	SDB3262441811	(7,600.00)	8.0638	(60,191.67)	(61,284.86)	0.0000	4.3300	(809.4871)	0.0000	21.7192	(41.3411)	0.0000	3	(19.6219)	01/06/2025
000538.ZK	12/20/2024	SDB3262441811	(200.00)	8.0638	(1,583.99)	(1,612.76)	0.0000	4.3300	(809.4871)	0.0000	0.5716	(1.0879)	0.0000	3	(0.5164)	01/06/2025
000538.ZK	12/20/2024	SDB3262441811	(1,100.00)	8.0638	(8,711.95)	(8,870.18)	0.0000	4.3300	(809.4871)	0.0000	3.1436	(5.9836)	0.0000	3	(2.8400)	01/06/2025
000538.ZK	12/20/2024	SDB3262441811	(2,800.00)	8.0638	(22,175.88)	(22,578.63)	0.0000	4.3300	(809.4871)	0.0000	8.0018	(15.2309)	0.0000	3	(7.2291)	01/06/2025
000538.ZK	12/20/2024	SDB3262441811	(800.00)	8.0638	(6,335.97)	(6,451.04)	0.0000	4.3300	(809.4871)	0.0000	2.2862	(4.3517)	0.0000	3	(2.0655)	01/06/2025
000538.ZK	12/20/2024	SDB3262441811	(4,100.00)	8.0638	(32,471.82)	(33,061.57)	0.0000	4.3300	(809.4871)	0.0000	11.7169	(22.3024)	0.0000	3	(10.5855)	01/06/2025
000538.ZK	12/20/2024	SDB3262441811	(3,700.00)	8.0638	(29,303.84)	(29,836.05)	0.0000	4.3300	(809.4871)	0.0000	10.5738	(20.1266)	0.0000	3	(9.5528)	01/06/2025
000538.ZK	12/20/2024	SDB3262441811	(300.00)	8.0638	(2,375.99)	(2,419.14)	0.0000	4.3300	(809.4871)	0.0000	0.8573	(1.6319)	0.0000	3	(0.7745)	01/06/2025
000538.ZK	12/20/2024	SDB3262441811	(200.00)	8.0638	(1,583.99)	(1,612.76)	0.0000	4.3300	(809.4871)	0.0000	0.5716	(1.0879)	0.0000	3	(0.5164)	01/06/2025
000538.ZK	12/20/2024	SDB3262441811	(1,100.00)	8.0638	(8,711.95)	(8,870.18)	0.0000	4.3300	(809.4871)	0.0000	3.1436	(5.9836)	0.0000	3	(2.8400)	01/06/2025
000538.ZK	12/20/2024	SDB3262441811	(100.00)	8.0638	(792.00)	(806.38)	0.0000	4.3300	(809.4871)	0.0000	0.2858	(0.5440)	0.0000	3	(0.2582)	01/06/2025
000538.ZK	12/20/2024	SDB3262441811	(300.00)	8.0638	(2,375.99)	(2,419.14)	0.0000	4.3300	(809.4871)	0.0000	0.8573	(1.6319)	0.0000	3	(0.7745)	01/06/2025
000538.ZK	12/20/2024	SDB3262441811	(2,000.00)	8.0638	(15,839.91)	(16,127.59)	0.0000	4.3300	(809.4871)	0.0000	5.7156	(10.8792)	0.0000	3	(5.1637)	01/06/2025
000538.ZK	12/20/2024	SDB3262441811	(300.00)	8.0638	(2,375.99)	(2,419.14)	0.0000	4.3300	(809.4871)	0.0000	0.8573	(1.6319)	0.0000	3	(0.7745)	01/06/2025
000538.ZK	12/20/2024	SDB3262441811	(100.00)	8.0638	(792.00)	(806.38)	0.0000	4.3300	(809.4871)	0.0000	0.2858	(0.5440)	0.0000	3	(0.2582)	01/06/2025
000538.ZK	12/20/2024	SDB3262441811	(700.00)	8.0638	(5,543.97)	(5,644.66)	0.0000	4.3300	(809.4871)	0.0000	2.0004	(3.8077)	0.0000	3	(1.8073)	01/06/2025
000538.ZK	12/19/2024	SDB3262441811	(300.00)	7.9700	(2,375.99)	(2,390.99)	0.0000	4.5800	(809.4871)	0.0000	0.3023	(0.5376)	0.0000	1	(0.2354)	01/06/2025
000538.ZK	12/19/2024	SDB3262441811	(1,700.00)	7.9700	(13,463.93)	(13,548.96)	0.0000	4.5800	(809.4871)	0.0000	1.7129	(3.0466)	0.0000	1	(1.3337)	01/06/2025
000538.ZK	12/19/2024	SDB3262441811	(5,900.00)	7.9700	(46,727.75)	(47,022.85)	0.0000	4.5800	(809.4871)	0.0000	5.9448	(10.5734)	0.0000	1	(4.6286)	01/06/2025
000538.ZK	12/19/2024	SDB3262441811	(5,700.00)	7.9700	(45,143.75)	(45,428.86)	0.0000	4.5800	(809.4871)	0.0000	5.7433	(10.2150)	0.0000	1	(4.4717)	01/06/2025
000538.ZK	12/19/2024	SDB3262441811	(7,600.00)	7.9700	(60,191.67)	(60,571.81)	0.0000	4.5800	(809.4871)	0.0000	7.6577	(13.6200)	0.0000	1	(5.9623)	01/06/2025
000538.ZK	12/19/2024	SDB3262441811	(200.00)	7.9700	(1,583.99)	(1,593.99)	0.0000	4.5800	(809.4871)	0.0000	0.2015	(0.3584)	0.0000	1	(0.1569)	01/06/2025
000538.ZK	12/19/2024	SDB3262441811	(1,100.00)	7.9700	(8,711.95)	(8,766.97)	0.0000	4.5800	(809.4871)	0.0000	1.1084	(1.9713)	0.0000	1	(0.8630)	01/06/2025
000538.ZK	12/19/2024	SDB3262441811	(2,800.00)	7.9700	(22,175.88)	(22,315.93)	0.0000	4.5800	(809.4871)	0.0000	2.8213	(5.0179)	0.0000	1	(2.1966)	01/06/2025
000538.ZK	12/19/2024	SDB3262441811	(800.00)	7.9700	(6,335.97)	(6,375.98)	0.0000	4.5800	(809.4871)	0.0000	0.8061	(1.4337)	0.0000	1	(0.6276)	01/06/2025
000538.ZK	12/19/2024	SDB3262441811	(4,100.00)	7.9700	(32,471.82)	(32,676.90)	0.0000	4.5800	(809.4871)	0.0000	4.1311	(7.3476)	0.0000	1	(3.2165)	01/06/2025
000538.ZK	12/19/2024	SDB3262441811	(3,700.00)	7.9700	(29,303.84)	(29,488.91)	0.0000	4.5800	(809.4871)	0.0000	3.7281	(6.6308)	0.0000	1	(2.9027)	01/06/2025
000538.ZK	12/19/2024	SDB3262441811	(300.00)	7.9700	(2,375.99)	(2,390.99)	0.0000	4.5800	(809.4871)	0.0000	0.3023	(0.5376)	0.0000	1	(0.2354)	01/06/2025
000538.ZK	12/19/2024	SDB3262441811	(200.00)	7.9700	(1,583.99)	(1,593.99)	0.0000	4.5800	(809.4871)	0.0000	0.2015	(0.3584)	0.0000	1	(0.1569)	01/06/2025
000538.ZK	12/19/2024	SDB3262441811	(1,100.00)	7.9700	(8,711.95)	(8,766.97)	0.0000	4.5800	(809.4871)	0.0000	1.1084	(1.9713)	0.0000	1	(0.8630)	01/06/2025
000538.ZK	12/19/2024	SDB3262441811	(300.00)	7.9700	(2,375.99)	(2,390.99)	0.0000	4.5800	(809.4871)	0.0000	0.3023	(0.5376)	0.0000	1	(0.2354)	01/06/2025
000538.ZK	12/19/2024	SDB3262441811	(2,000.00)	7.9700	(15,839.91)	(15,939.95)	0.0000	4.5800	(809.4871)	0.0000	2.0152	(3.5842)	0.0000	1	(1.5690)	01/06/2025
000538.ZK	12/19/2024	SDB3262441811	(300.00)	7.9700	(2,375.99)	(2,390.99)	0.0000	4.5800	(809.4871)	0.0000	0.3023	(0.5376)	0.0000	1	(0.2354)	01/06/2025
000538.ZK	12/19/2024	SDB3262441811	(100.00)	7.9700	(792.00)	(797.00)	0.0000	4.5800	(809.4871)	0.0000	0.1008	(0.1792)	0.0000	1	(0.0785)	01/06/2025
000538.ZK	12/19/2024	SDB3262441811	(700.00)	7.9700	(5,543.97)	(5,578.98)	0.0000	4.5800	(809.4871)	0.0000	0.7053	(1.2545)	0.0000	1	(0.5492)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
YUNNAN BAIYAO GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000538.ZK	12/18/2024	SDB3262441811	(300.00)	7.9864	(2,375.99)	(2,395.92)	0.0000	4.5800	(809.4871)	0.0000	0.3023	(0.5387)	0.0000	1	(0.2365)	01/06/2025
000538.ZK	12/18/2024	SDB3262441811	(1,700.00)	7.9864	(13,463.93)	(13,576.86)	0.0000	4.5800	(809.4871)	0.0000	1.7129	(3.0529)	0.0000	1	(1.3399)	01/06/2025
000538.ZK	12/18/2024	SDB3262441811	(5,900.00)	7.9864	(46,727.75)	(47,119.70)	0.0000	4.5800	(809.4871)	0.0000	5.9448	(10.5952)	0.0000	1	(4.6504)	01/06/2025
000538.ZK	12/18/2024	SDB3262441811	(5,700.00)	7.9864	(45,143.75)	(45,522.42)	0.0000	4.5800	(809.4871)	0.0000	5.7433	(10.2361)	0.0000	1	(4.4928)	01/06/2025
000538.ZK	12/18/2024	SDB3262441811	(7,600.00)	7.9864	(60,191.67)	(60,696.56)	0.0000	4.5800	(809.4871)	0.0000	7.6577	(13.6481)	0.0000	1	(5.9904)	01/06/2025
000538.ZK	12/18/2024	SDB3262441811	(200.00)	7.9864	(1,583.99)	(1,597.28)	0.0000	4.5800	(809.4871)	0.0000	0.2015	(0.3592)	0.0000	1	(0.1576)	01/06/2025
000538.ZK	12/18/2024	SDB3262441811	(1,100.00)	7.9864	(8,711.95)	(8,785.03)	0.0000	4.5800	(809.4871)	0.0000	1.1084	(1.9754)	0.0000	1	(0.8670)	01/06/2025
000538.ZK	12/18/2024	SDB3262441811	(2,800.00)	7.9864	(22,175.88)	(22,361.89)	0.0000	4.5800	(809.4871)	0.0000	2.8213	(5.0282)	0.0000	1	(2.2070)	01/06/2025
000538.ZK	12/18/2024	SDB3262441811	(800.00)	7.9864	(6,335.97)	(6,389.11)	0.0000	4.5800	(809.4871)	0.0000	0.8061	(1.4366)	0.0000	1	(0.6306)	01/06/2025
000538.ZK	12/18/2024	SDB3262441811	(4,100.00)	7.9864	(32,471.82)	(32,744.20)	0.0000	4.5800	(809.4871)	0.0000	4.1311	(7.3628)	0.0000	1	(3.2316)	01/06/2025
000538.ZK	12/18/2024	SDB3262441811	(3,700.00)	7.9864	(29,303.84)	(29,549.64)	0.0000	4.5800	(809.4871)	0.0000	3.7281	(6.6445)	0.0000	1	(2.9164)	01/06/2025
000538.ZK	12/18/2024	SDB3262441811	(300.00)	7.9864	(2,375.99)	(2,395.92)	0.0000	4.5800	(809.4871)	0.0000	0.3023	(0.5387)	0.0000	1	(0.2365)	01/06/2025
000538.ZK	12/18/2024	SDB3262441811	(200.00)	7.9864	(1,583.99)	(1,597.28)	0.0000	4.5800	(809.4871)	0.0000	0.2015	(0.3592)	0.0000	1	(0.1576)	01/06/2025
000538.ZK	12/18/2024	SDB3262441811	(1,100.00)	7.9864	(8,711.95)	(8,785.03)	0.0000	4.5800	(809.4871)	0.0000	1.1084	(1.9754)	0.0000	1	(0.8670)	01/06/2025
000538.ZK	12/18/2024	SDB3262441811	(100.00)	7.9864	(792.00)	(798.64)	0.0000	4.5800	(809.4871)	0.0000	0.1008	(0.1796)	0.0000	1	(0.0788)	01/06/2025
000538.ZK	12/18/2024	SDB3262441811	(300.00)	7.9864	(2,375.99)	(2,395.92)	0.0000	4.5800	(809.4871)	0.0000	0.3023	(0.5387)	0.0000	1	(0.2365)	01/06/2025
000538.ZK	12/18/2024	SDB3262441811	(2,000.00)	7.9864	(15,839.91)	(15,972.78)	0.0000	4.5800	(809.4871)	0.0000	2.0152	(3.5916)	0.0000	1	(1.5764)	01/06/2025
000538.ZK	12/18/2024	SDB3262441811	(300.00)	7.9864	(2,375.99)	(2,395.92)	0.0000	4.5800	(809.4871)	0.0000	0.3023	(0.5387)	0.0000	1	(0.2365)	01/06/2025
000538.ZK	12/18/2024	SDB3262441811	(100.00)	7.9864	(792.00)	(798.64)	0.0000	4.5800	(809.4871)	0.0000	0.1008	(0.1796)	0.0000	1	(0.0788)	01/06/2025
000538.ZK	12/18/2024	SDB3262441811	(700.00)	7.9864	(5,543.97)	(5,590.47)	0.0000	4.5800	(809.4871)	0.0000	0.7053	(1.2571)	0.0000	1	(0.5517)	01/06/2025
000538.ZK	12/17/2024	SDB3262441811	(300.00)	8.1253	(2,375.99)	(2,437.60)	0.0000	4.5800	(809.4871)	0.0000	0.3023	(0.5481)	0.0000	1	(0.2458)	01/06/2025
000538.ZK	12/17/2024	SDB3262441811	(1,700.00)	8.1253	(13,463.93)	(13,813.09)	0.0000	4.5800	(809.4871)	0.0000	1.7129	(3.1060)	0.0000	1	(1.3931)	01/06/2025
000538.ZK	12/17/2024	SDB3262441811	(5,900.00)	8.1253	(46,727.75)	(47,939.55)	0.0000	4.5800	(809.4871)	0.0000	5.9448	(10.7796)	0.0000	1	(4.8348)	01/06/2025
000538.ZK	12/17/2024	SDB3262441811	(5,700.00)	8.1253	(45,143.75)	(46,314.48)	0.0000	4.5800	(809.4871)	0.0000	5.7433	(10.4142)	0.0000	1	(4.6709)	01/06/2025
000538.ZK	12/17/2024	SDB3262441811	(7,600.00)	8.1253	(60,191.67)	(61,752.64)	0.0000	4.5800	(809.4871)	0.0000	7.6577	(13.8855)	0.0000	1	(6.2278)	01/06/2025
000538.ZK	12/17/2024	SDB3262441811	(200.00)	8.1253	(1,583.99)	(1,625.07)	0.0000	4.5800	(809.4871)	0.0000	0.2015	(0.3654)	0.0000	1	(0.1639)	01/06/2025
000538.ZK	12/17/2024	SDB3262441811	(1,100.00)	8.1253	(8,711.95)	(8,937.88)	0.0000	4.5800	(809.4871)	0.0000	1.1084	(2.0098)	0.0000	1	(0.9014)	01/06/2025
000538.ZK	12/17/2024	SDB3262441811	(2,800.00)	8.1253	(22,175.88)	(22,750.97)	0.0000	4.5800	(809.4871)	0.0000	2.8213	(5.1157)	0.0000	1	(2.2945)	01/06/2025
000538.ZK	12/17/2024	SDB3262441811	(800.00)	8.1253	(6,335.97)	(6,500.28)	0.0000	4.5800	(809.4871)	0.0000	0.8061	(1.4616)	0.0000	1	(0.6556)	01/06/2025
000538.ZK	12/17/2024	SDB3262441811	(4,100.00)	8.1253	(32,471.82)	(33,313.93)	0.0000	4.5800	(809.4871)	0.0000	4.1311	(7.4909)	0.0000	1	(3.3597)	01/06/2025
000538.ZK	12/17/2024	SDB3262441811	(3,700.00)	8.1253	(29,303.84)	(30,063.79)	0.0000	4.5800	(809.4871)	0.0000	3.7281	(6.7601)	0.0000	1	(3.0320)	01/06/2025
000538.ZK	12/17/2024	SDB3262441811	(300.00)	8.1253	(2,375.99)	(2,437.60)	0.0000	4.5800	(809.4871)	0.0000	0.3023	(0.5481)	0.0000	1	(0.2458)	01/06/2025
000538.ZK	12/17/2024	SDB3262441811	(200.00)	8.1253	(1,583.99)	(1,625.07)	0.0000	4.5800	(809.4871)	0.0000	0.2015	(0.3654)	0.0000	1	(0.1639)	01/06/2025
000538.ZK	12/17/2024	SDB3262441811	(1,100.00)	8.1253	(8,711.95)	(8,937.88)	0.0000	4.5800	(809.4871)	0.0000	1.1084	(2.0098)	0.0000	1	(0.9014)	01/06/2025
000538.ZK	12/17/2024	SDB3262441811	(100.00)	8.1253	(792.00)	(812.53)	0.0000	4.5800	(809.4871)	0.0000	0.1008	(0.1827)	0.0000	1	(0.0819)	01/06/2025
000538.ZK	12/17/2024	SDB3262441811	(300.00)	8.1253	(2,375.99)	(2,437.60)	0.0000	4.5800	(809.4871)	0.0000	0.3023	(0.5481)	0.0000	1	(0.2458)	01/06/2025
000538.ZK	12/17/2024	SDB3262441811	(2,000.00)	8.1253	(15,839.91)	(16,250.70)	0.0000	4.5800	(809.4871)	0.0000	2.0152	(3.6541)	0.0000	1	(1.6389)	01/06/2025
000538.ZK	12/17/2024	SDB3262441811	(300.00)	8.1253	(2,375.99)	(2,437.60)	0.0000	4.5800	(809.4871)	0.0000	0.3023	(0.5481)	0.0000	1	(0.2458)	01/06/2025
000538.ZK	12/17/2024	SDB3262441811	(100.00)	8.1253	(792.00)	(812.53)	0.0000	4.5800	(809.4871)	0.0000	0.1008	(0.1827)	0.0000	1	(0.0819)	01/06/2025
000538.ZK	12/17/2024	SDB3262441811	(700.00)	8.1253	(5,543.97)	(5,687.74)	0.0000	4.5800	(809.4871)	0.0000	0.7053	(1.2789)	0.0000	1	(0.5736)	01/06/2025
000538.ZK	12/16/2024	SDB3262441811	(300.00)	8.0051	(2,375.99)	(2,401.52)	0.0000	4.5800	(809.4871)	0.0000	0.3023	(0.5400)	0.0000	1	(0.2377)	01/06/2025
000538.ZK	12/16/2024	SDB3262441811	(1,700.00)	8.0051	(13,463.93)	(13,608.62)	0.0000	4.5800	(809.4871)	0.0000	1.7129	(3.0600)	0.0000	1	(1.3471)	01/06/2025
000538.ZK	12/16/2024	SDB3262441811	(5,900.00)	8.0051	(46,727.75)	(47,229.92)	0.0000	4.5800	(809.4871)	0.0000	5.9448	(10.6200)	0.0000	1	(4.6752)	01/06/2025
000538.ZK	12/16/2024	SDB3262441811	(5,700.00)	8.0051	(45,143.75)	(45,628.90)	0.0000	4.5800	(809.4871)	0.0000	5.7433	(10.2600)	0.0000	1	(4.5167)	01/06/2025
000538.ZK	12/16/2024	SDB3262441811	(7,600.00)	8.0051	(60,191.67)	(60,838.54)	0.0000	4.5800	(809.4871)	0.0000	7.6577	(13.6800)	0.0000	1	(6.0223)	01/06/2025
000538.ZK	12/16/2024	SDB3262441811	(200.00)	8.0051	(1,583.99)	(1,601.01)	0.0000	4.5800	(809.4871)	0.0000	0.2015	(0.3600)	0.0000	1	(0.1585)	01/06/2025
000538.ZK	12/16/2024	SDB3262441811	(1,100.00)	8.0051	(8,711.95)	(8,805.58)	0.0000	4.5800	(809.4871)	0.0000	1.1084	(1.9800)	0.0000	1	(0.8716)	01/06/2025
000538.ZK	12/16/2024	SDB3262441811	(2,800.00)	8.0051	(22,175.88)	(22,414.20)	0.0000	4.5800	(809.4871)	0.0000	2.8213	(5.0400)	0.0000	1	(2.2187)	01/06/2025
000538.ZK	12/16/2024	SDB3262441811	(800.00)	8.0051	(6,335.97)	(6,404.06)	0.0000	4.5800	(809.4871)	0.0000	0.8061	(1.4400)	0.0000	1	(0.6339)	01/06/2025
000538.ZK	12/16/2024	SDB3262441811	(4,100.00)	8.0051	(32,471.82)	(32,820.79)	0.0000	4.5800	(809.4871)	0.0000	4.1311	(7.3800)	0.0000	1	(3.2489)	01/06/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
YUNNAN BAIYAO GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000538.ZK	12/16/2024	SDB3262441811	(3,700.00)	8.0051	(29,303.84)	(29,618.76)	0.0000	4.5800	(809.4871)	0.0000	3.7281	(6.6600)	0.0000	1	(2.9319)	01/06/2025
000538.ZK	12/16/2024	SDB3262441811	(300.00)	8.0051	(2,375.99)	(2,401.52)	0.0000	4.5800	(809.4871)	0.0000	0.3023	(0.5400)	0.0000	1	(0.2377)	01/06/2025
000538.ZK	12/16/2024	SDB3262441811	(200.00)	8.0051	(1,583.99)	(1,601.01)	0.0000	4.5800	(809.4871)	0.0000	0.2015	(0.3600)	0.0000	1	(0.1585)	01/06/2025
000538.ZK	12/16/2024	SDB3262441811	(1,100.00)	8.0051	(8,711.95)	(8,805.58)	0.0000	4.5800	(809.4871)	0.0000	1.1084	(1.9800)	0.0000	1	(0.8716)	01/06/2025
000538.ZK	12/16/2024	SDB3262441811	(100.00)	8.0051	(792.00)	(800.51)	0.0000	4.5800	(809.4871)	0.0000	0.1008	(0.1800)	0.0000	1	(0.0792)	01/06/2025
000538.ZK	12/16/2024	SDB3262441811	(300.00)	8.0051	(2,375.99)	(2,401.52)	0.0000	4.5800	(809.4871)	0.0000	0.3023	(0.5400)	0.0000	1	(0.2377)	01/06/2025
000538.ZK	12/16/2024	SDB3262441811	(2,000.00)	8.0051	(15,839.91)	(16,010.14)	0.0000	4.5800	(809.4871)	0.0000	2.0152	(3.6000)	0.0000	1	(1.5848)	01/06/2025
000538.ZK	12/16/2024	SDB3262441811	(300.00)	8.0051	(2,375.99)	(2,401.52)	0.0000	4.5800	(809.4871)	0.0000	0.3023	(0.5400)	0.0000	1	(0.2377)	01/06/2025
000538.ZK	12/16/2024	SDB3262441811	(100.00)	8.0051	(792.00)	(800.51)	0.0000	4.5800	(809.4871)	0.0000	0.1008	(0.1800)	0.0000	1	(0.0792)	01/06/2025
000538.ZK	12/16/2024	SDB3262441811	(700.00)	8.0051	(5,543.97)	(5,603.55)	0.0000	4.5800	(809.4871)	0.0000	0.7053	(1.2600)	0.0000	1	(0.5547)	01/06/2025
000538.ZK	12/13/2024	SDB3262441811	(300.00)	7.9627	(2,375.99)	(2,388.82)	0.0000	4.5800	(809.4871)	0.0000	0.9068	(1.6114)	0.0000	3	(0.7046)	01/06/2025
000538.ZK	12/13/2024	SDB3262441811	(1,700.00)	7.9627	(13,463.93)	(13,536.63)	0.0000	4.5800	(809.4871)	0.0000	5.1387	(9.1314)	0.0000	3	(3.9927)	01/06/2025
000538.ZK	12/13/2024	SDB3262441811	(5,900.00)	7.9627	(46,727.75)	(46,980.08)	0.0000	4.5800	(809.4871)	0.0000	17.8344	(31.6915)	0.0000	3	(13.8571)	01/06/2025
000538.ZK	12/13/2024	SDB3262441811	(5,700.00)	7.9627	(45,143.75)	(45,387.54)	0.0000	4.5800	(809.4871)	0.0000	17.2299	(30.6172)	0.0000	3	(13.3873)	01/06/2025
000538.ZK	12/13/2024	SDB3262441811	(7,600.00)	7.9627	(60,191.67)	(60,516.72)	0.0000	4.5800	(809.4871)	0.0000	22.9732	(40.8229)	0.0000	3	(17.8498)	01/06/2025
000538.ZK	12/13/2024	SDB3262441811	(200.00)	7.9627	(1,583.99)	(1,592.55)	0.0000	4.5800	(809.4871)	0.0000	0.6046	(1.0743)	0.0000	3	(0.4697)	01/06/2025
000538.ZK	12/13/2024	SDB3262441811	(1,100.00)	7.9627	(8,711.95)	(8,759.00)	0.0000	4.5800	(809.4871)	0.0000	3.3251	(5.9086)	0.0000	3	(2.5835)	01/06/2025
000538.ZK	12/13/2024	SDB3262441811	(2,800.00)	7.9627	(22,175.88)	(22,295.63)	0.0000	4.5800	(809.4871)	0.0000	8.4638	(15.0400)	0.0000	3	(6.5762)	01/06/2025
000538.ZK	12/13/2024	SDB3262441811	(800.00)	7.9627	(6,335.97)	(6,370.18)	0.0000	4.5800	(809.4871)	0.0000	2.4182	(4.2971)	0.0000	3	(1.8789)	01/06/2025
000538.ZK	12/13/2024	SDB3262441811	(4,100.00)	7.9627	(32,471.82)	(32,647.18)	0.0000	4.5800	(809.4871)	0.0000	12.3934	(22.0229)	0.0000	3	(9.6295)	01/06/2025
000538.ZK	12/13/2024	SDB3262441811	(3,700.00)	7.9627	(29,303.84)	(29,462.09)	0.0000	4.5800	(809.4871)	0.0000	11.1843	(19.8743)	0.0000	3	(8.6900)	01/06/2025
000538.ZK	12/13/2024	SDB3262441811	(300.00)	7.9627	(2,375.99)	(2,388.82)	0.0000	4.5800	(809.4871)	0.0000	0.9068	(1.6114)	0.0000	3	(0.7046)	01/06/2025
000538.ZK	12/13/2024	SDB3262441811	(200.00)	7.9627	(1,583.99)	(1,592.55)	0.0000	4.5800	(809.4871)	0.0000	0.6046	(1.0743)	0.0000	3	(0.4697)	01/06/2025
000538.ZK	12/13/2024	SDB3262441811	(1,100.00)	7.9627	(8,711.95)	(8,759.00)	0.0000	4.5800	(809.4871)	0.0000	3.3251	(5.9086)	0.0000	3	(2.5835)	01/06/2025
000538.ZK	12/13/2024	SDB3262441811	(100.00)	7.9627	(792.00)	(796.27)	0.0000	4.5800	(809.4871)	0.0000	0.3023	(0.5371)	0.0000	3	(0.2349)	01/06/2025
000538.ZK	12/13/2024	SDB3262441811	(300.00)	7.9627	(2,375.99)	(2,388.82)	0.0000	4.5800	(809.4871)	0.0000	0.9068	(1.6114)	0.0000	3	(0.7046)	01/06/2025
000538.ZK	12/13/2024	SDB3262441811	(2,000.00)	7.9627	(15,839.91)	(15,925.45)	0.0000	4.5800	(809.4871)	0.0000	6.0456	(10.7429)	0.0000	3	(4.6973)	01/06/2025
000538.ZK	12/13/2024	SDB3262441811	(300.00)	7.9627	(2,375.99)	(2,388.82)	0.0000	4.5800	(809.4871)	0.0000	0.9068	(1.6114)	0.0000	3	(0.7046)	01/06/2025
000538.ZK	12/13/2024	SDB3262441811	(100.00)	7.9627	(792.00)	(796.27)	0.0000	4.5800	(809.4871)	0.0000	0.3023	(0.5371)	0.0000	3	(0.2349)	01/06/2025
000538.ZK	12/13/2024	SDB3262441811	(700.00)	7.9627	(5,543.97)	(5,573.91)	0.0000	4.5800	(809.4871)	0.0000	2.1159	(3.7600)	0.0000	3	(1.6441)	01/06/2025
000538.ZK	12/12/2024	SDB3262441811	(300.00)	7.8788	(2,375.99)	(2,363.65)	0.0000	4.5800	(809.4871)	0.0000	0.3023	(0.5315)	0.0000	1	(0.2292)	01/06/2025
000538.ZK	12/12/2024	SDB3262441811	(1,700.00)	7.8788	(13,463.93)	(13,394.00)	0.0000	4.5800	(809.4871)	0.0000	1.7129	(3.0117)	0.0000	1	(1.2988)	01/06/2025
000538.ZK	12/12/2024	SDB3262441811	(5,900.00)	7.8788	(46,727.75)	(46,485.04)	0.0000	4.5800	(809.4871)	0.0000	5.9448	(10.4525)	0.0000	1	(4.5077)	01/06/2025
000538.ZK	12/12/2024	SDB3262441811	(5,700.00)	7.8788	(45,143.75)	(44,909.28)	0.0000	4.5800	(809.4871)	0.0000	5.7433	(10.0982)	0.0000	1	(4.3549)	01/06/2025
000538.ZK	12/12/2024	SDB3262441811	(7,600.00)	7.8788	(60,191.67)	(59,879.04)	0.0000	4.5800	(809.4871)	0.0000	7.6577	(13.4643)	0.0000	1	(5.8065)	01/06/2025
000538.ZK	12/12/2024	SDB3262441811	(200.00)	7.8788	(1,583.99)	(1,575.76)	0.0000	4.5800	(809.4871)	0.0000	0.2015	(0.3543)	0.0000	1	(0.1528)	01/06/2025
000538.ZK	12/12/2024	SDB3262441811	(1,100.00)	7.8788	(8,711.95)	(8,666.70)	0.0000	4.5800	(809.4871)	0.0000	1.1084	(1.9488)	0.0000	1	(0.8404)	01/06/2025
000538.ZK	12/12/2024	SDB3262441811	(2,800.00)	7.8788	(22,175.88)	(22,060.70)	0.0000	4.5800	(809.4871)	0.0000	2.8213	(4.9605)	0.0000	1	(2.1392)	01/06/2025
000538.ZK	12/12/2024	SDB3262441811	(800.00)	7.8788	(6,335.97)	(6,303.06)	0.0000	4.5800	(809.4871)	0.0000	0.8061	(1.4173)	0.0000	1	(0.6112)	01/06/2025
000538.ZK	12/12/2024	SDB3262441811	(4,100.00)	7.8788	(32,471.82)	(32,303.17)	0.0000	4.5800	(809.4871)	0.0000	4.1311	(7.2636)	0.0000	1	(3.1325)	01/06/2025
000538.ZK	12/12/2024	SDB3262441811	(3,700.00)	7.8788	(29,303.84)	(29,151.64)	0.0000	4.5800	(809.4871)	0.0000	3.7281	(6.5550)	0.0000	1	(2.8269)	01/06/2025
000538.ZK	12/12/2024	SDB3262441811	(300.00)	7.8788	(2,375.99)	(2,363.65)	0.0000	4.5800	(809.4871)	0.0000	0.3023	(0.5315)	0.0000	1	(0.2292)	01/06/2025
000538.ZK	12/12/2024	SDB3262441811	(200.00)	7.8788	(1,583.99)	(1,575.76)	0.0000	4.5800	(809.4871)	0.0000	0.2015	(0.3543)	0.0000	1	(0.1528)	01/06/2025
000538.ZK	12/12/2024	SDB3262441811	(1,100.00)	7.8788	(8,711.95)	(8,666.70)	0.0000	4.5800	(809.4871)	0.0000	1.1084	(1.9488)	0.0000	1	(0.8404)	01/06/2025
000538.ZK	12/12/2024	SDB3262441811	(300.00)	7.8788	(2,375.99)	(2,363.65)	0.0000	4.5800	(809.4871)	0.0000	0.3023	(0.5315)	0.0000	1	(0.2292)	01/06/2025
000538.ZK	12/12/2024	SDB3262441811	(2,000.00)	7.8788	(15,839.91)	(15,757.64)	0.0000	4.5800	(809.4871)	0.0000	2.0152	(3.5432)	0.0000	1	(1.5280)	01/06/2025
000538.ZK	12/12/2024	SDB3262441811	(300.00)	7.8788	(2,375.99)	(2,363.65)	0.0000	4.5800	(809.4871)	0.0000	0.3023	(0.5315)	0.0000	1	(0.2292)	01/06/2025
000538.ZK	12/12/2024	SDB3262441811	(100.00)	7.8788	(792.00)	(787.88)	0.0000	4.5800	(809.4871)	0.0000	0.1008	(0.1772)	0.0000	1	(0.0764)	01/06/2025
000538.ZK	12/12/2024	SDB3262441811	(700.00)	7.8788	(5,543.97)	(5,515.17)	0.0000	4.5800	(809.4871)	0.0000	0.7053	(1.2401)	0.0000	1	(0.5348)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
YUNNAN BAIYAO GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000538.ZK	12/11/2024	SDB3262441811	(300.00)	7.9344	(2,375.99)	(2,380.32)	0.0000	4.5800	(809.4871)	0.0000	0.3023	(0.5352)	0.0000	1	(0.2330)	01/06/2025
000538.ZK	12/11/2024	SDB3262441811	(1,700.00)	7.9344	(13,463.93)	(13,488.50)	0.0000	4.5800	(809.4871)	0.0000	1.7129	(3.0330)	0.0000	1	(1.3201)	01/06/2025
000538.ZK	12/11/2024	SDB3262441811	(5,900.00)	7.9344	(46,727.75)	(46,813.02)	0.0000	4.5800	(809.4871)	0.0000	5.9448	(10.5263)	0.0000	1	(4.5815)	01/06/2025
000538.ZK	12/11/2024	SDB3262441811	(5,700.00)	7.9344	(45,143.75)	(45,226.14)	0.0000	4.5800	(809.4871)	0.0000	5.7433	(10.1694)	0.0000	1	(4.4261)	01/06/2025
000538.ZK	12/11/2024	SDB3262441811	(7,600.00)	7.9344	(60,191.67)	(60,301.52)	0.0000	4.5800	(809.4871)	0.0000	7.6577	(13.5592)	0.0000	1	(5.9015)	01/06/2025
000538.ZK	12/11/2024	SDB3262441811	(200.00)	7.9344	(1,583.99)	(1,586.88)	0.0000	4.5800	(809.4871)	0.0000	0.2015	(0.3568)	0.0000	1	(0.1553)	01/06/2025
000538.ZK	12/11/2024	SDB3262441811	(1,100.00)	7.9344	(8,711.95)	(8,727.85)	0.0000	4.5800	(809.4871)	0.0000	1.1084	(1.9625)	0.0000	1	(0.8542)	01/06/2025
000538.ZK	12/11/2024	SDB3262441811	(2,800.00)	7.9344	(22,175.88)	(22,216.35)	0.0000	4.5800	(809.4871)	0.0000	2.8213	(4.9955)	0.0000	1	(2.1742)	01/06/2025
000538.ZK	12/11/2024	SDB3262441811	(800.00)	7.9344	(6,335.97)	(6,347.53)	0.0000	4.5800	(809.4871)	0.0000	0.8061	(1.4273)	0.0000	1	(0.6212)	01/06/2025
000538.ZK	12/11/2024	SDB3262441811	(4,100.00)	7.9344	(32,471.82)	(32,531.08)	0.0000	4.5800	(809.4871)	0.0000	4.1311	(7.3149)	0.0000	1	(3.1837)	01/06/2025
000538.ZK	12/11/2024	SDB3262441811	(3,700.00)	7.9344	(29,303.84)	(29,357.32)	0.0000	4.5800	(809.4871)	0.0000	3.7281	(6.6012)	0.0000	1	(2.8731)	01/06/2025
000538.ZK	12/11/2024	SDB3262441811	(300.00)	7.9344	(2,375.99)	(2,380.32)	0.0000	4.5800	(809.4871)	0.0000	0.3023	(0.5352)	0.0000	1	(0.2330)	01/06/2025
000538.ZK	12/11/2024	SDB3262441811	(200.00)	7.9344	(1,583.99)	(1,586.88)	0.0000	4.5800	(809.4871)	0.0000	0.2015	(0.3568)	0.0000	1	(0.1553)	01/06/2025
000538.ZK	12/11/2024	SDB3262441811	(1,100.00)	7.9344	(8,711.95)	(8,727.85)	0.0000	4.5800	(809.4871)	0.0000	1.1084	(1.9625)	0.0000	1	(0.8542)	01/06/2025
000538.ZK	12/11/2024	SDB3262441811	(100.00)	7.9344	(792.00)	(793.44)	0.0000	4.5800	(809.4871)	0.0000	0.1008	(0.1784)	0.0000	1	(0.0777)	01/06/2025
000538.ZK	12/11/2024	SDB3262441811	(300.00)	7.9344	(2,375.99)	(2,380.32)	0.0000	4.5800	(809.4871)	0.0000	0.3023	(0.5352)	0.0000	1	(0.2330)	01/06/2025
000538.ZK	12/11/2024	SDB3262441811	(2,000.00)	7.9344	(15,839.91)	(15,868.82)	0.0000	4.5800	(809.4871)	0.0000	2.0152	(3.5682)	0.0000	1	(1.5530)	01/06/2025
000538.ZK	12/11/2024	SDB3262441811	(300.00)	7.9344	(2,375.99)	(2,380.32)	0.0000	4.5800	(809.4871)	0.0000	0.3023	(0.5352)	0.0000	1	(0.2330)	01/06/2025
000538.ZK	12/11/2024	SDB3262441811	(100.00)	7.9344	(792.00)	(793.44)	0.0000	4.5800	(809.4871)	0.0000	0.1008	(0.1784)	0.0000	1	(0.0777)	01/06/2025
000538.ZK	12/11/2024	SDB3262441811	(700.00)	7.9344	(5,543.97)	(5,554.09)	0.0000	4.5800	(809.4871)	0.0000	0.7053	(1.2489)	0.0000	1	(0.5436)	01/06/2025
000538.ZK	12/10/2024	SDB3262441811	(300.00)	7.7918	(2,375.99)	(2,337.54)	0.0000	4.5800	(809.4871)	0.0000	0.3023	(0.5256)	0.0000	1	(0.2233)	01/06/2025
000538.ZK	12/10/2024	SDB3262441811	(1,700.00)	7.7918	(13,463.93)	(13,246.05)	0.0000	4.5800	(809.4871)	0.0000	1.7129	(2.9785)	0.0000	1	(1.2656)	01/06/2025
000538.ZK	12/10/2024	SDB3262441811	(5,900.00)	7.7918	(46,727.75)	(44,971.60)	0.0000	4.5800	(809.4871)	0.0000	5.9448	(10.3371)	0.0000	1	(4.3923)	01/06/2025
000538.ZK	12/10/2024	SDB3262441811	(5,700.00)	7.7918	(45,143.75)	(44,413.24)	0.0000	4.5800	(809.4871)	0.0000	5.7433	(9.9867)	0.0000	1	(4.2434)	01/06/2025
000538.ZK	12/10/2024	SDB3262441811	(7,600.00)	7.7918	(60,191.67)	(59,217.66)	0.0000	4.5800	(809.4871)	0.0000	7.6577	(13.3155)	0.0000	1	(5.6578)	01/06/2025
000538.ZK	12/10/2024	SDB3262441811	(200.00)	7.7918	(1,583.99)	(1,558.36)	0.0000	4.5800	(809.4871)	0.0000	0.2015	(0.3504)	0.0000	1	(0.1489)	01/06/2025
000538.ZK	12/10/2024	SDB3262441811	(1,100.00)	7.7918	(8,711.95)	(8,570.98)	0.0000	4.5800	(809.4871)	0.0000	1.1084	(1.9272)	0.0000	1	(0.8189)	01/06/2025
000538.ZK	12/10/2024	SDB3262441811	(2,800.00)	7.7918	(22,175.88)	(21,817.03)	0.0000	4.5800	(809.4871)	0.0000	2.8213	(4.9057)	0.0000	1	(2.0845)	01/06/2025
000538.ZK	12/10/2024	SDB3262441811	(800.00)	7.7918	(6,335.97)	(6,233.44)	0.0000	4.5800	(809.4871)	0.0000	0.8061	(1.4016)	0.0000	1	(0.5956)	01/06/2025
000538.ZK	12/10/2024	SDB3262441811	(4,100.00)	7.7918	(32,471.82)	(31,946.37)	0.0000	4.5800	(809.4871)	0.0000	4.1311	(7.1834)	0.0000	1	(3.0522)	01/06/2025
000538.ZK	12/10/2024	SDB3262441811	(3,700.00)	7.7918	(29,303.84)	(28,829.65)	0.0000	4.5800	(809.4871)	0.0000	3.7281	(6.4826)	0.0000	1	(2.7545)	01/06/2025
000538.ZK	12/10/2024	SDB3262441811	(300.00)	7.7918	(2,375.99)	(2,337.54)	0.0000	4.5800	(809.4871)	0.0000	0.3023	(0.5256)	0.0000	1	(0.2233)	01/06/2025
000538.ZK	12/10/2024	SDB3262441811	(200.00)	7.7918	(1,583.99)	(1,558.36)	0.0000	4.5800	(809.4871)	0.0000	0.2015	(0.3504)	0.0000	1	(0.1489)	01/06/2025
000538.ZK	12/10/2024	SDB3262441811	(1,100.00)	7.7918	(8,711.95)	(8,570.98)	0.0000	4.5800	(809.4871)	0.0000	1.1084	(1.9272)	0.0000	1	(0.8189)	01/06/2025
000538.ZK	12/10/2024	SDB3262441811	(100.00)	7.7918	(792.00)	(779.18)	0.0000	4.5800	(809.4871)	0.0000	0.1008	(0.1752)	0.0000	1	(0.0744)	01/06/2025
000538.ZK	12/10/2024	SDB3262441811	(300.00)	7.7918	(2,375.99)	(2,337.54)	0.0000	4.5800	(809.4871)	0.0000	0.3023	(0.5256)	0.0000	1	(0.2233)	01/06/2025
000538.ZK	12/10/2024	SDB3262441811	(2,000.00)	7.7918	(15,839.91)	(15,583.59)	0.0000	4.5800	(809.4871)	0.0000	2.0152	(3.5041)	0.0000	1	(1.4889)	01/06/2025
000538.ZK	12/10/2024	SDB3262441811	(300.00)	7.7918	(2,375.99)	(2,337.54)	0.0000	4.5800	(809.4871)	0.0000	0.3023	(0.5256)	0.0000	1	(0.2233)	01/06/2025
000538.ZK	12/10/2024	SDB3262441811	(100.00)	7.7918	(792.00)	(779.18)	0.0000	4.5800	(809.4871)	0.0000	0.1008	(0.1752)	0.0000	1	(0.0744)	01/06/2025
000538.ZK	12/10/2024	SDB3262441811	(700.00)	7.7918	(5,543.97)	(5,454.26)	0.0000	4.5800	(809.4871)	0.0000	0.7053	(1.2264)	0.0000	1	(0.5211)	01/06/2025
000538.ZK	12/09/2024	SDB3262441811	(300.00)	7.8174	(2,375.99)	(2,345.23)	0.0000	4.5800	(809.4871)	0.0000	0.3023	(0.5273)	0.0000	1	(0.2251)	01/06/2025
000538.ZK	12/09/2024	SDB3262441811	(1,700.00)	7.8174	(13,463.93)	(13,289.64)	0.0000	4.5800	(809.4871)	0.0000	1.7129	(2.9883)	0.0000	1	(1.2754)	01/06/2025
000538.ZK	12/09/2024	SDB3262441811	(5,900.00)	7.8174	(46,727.75)	(46,122.85)	0.0000	4.5800	(809.4871)	0.0000	5.9448	(10.3711)	0.0000	1	(4.4263)	01/06/2025
000538.ZK	12/09/2024	SDB3262441811	(5,700.00)	7.8174	(45,143.75)	(44,559.37)	0.0000	4.5800	(809.4871)	0.0000	5.7433	(10.0195)	0.0000	1	(4.2762)	01/06/2025
000538.ZK	12/09/2024	SDB3262441811	(7,600.00)	7.8174	(60,191.67)	(59,412.49)	0.0000	4.5800	(809.4871)	0.0000	7.6577	(13.3593)	0.0000	1	(5.7016)	01/06/2025
000538.ZK	12/09/2024	SDB3262441811	(200.00)	7.8174	(1,583.99)	(1,563.49)	0.0000	4.5800	(809.4871)	0.0000	0.2015	(0.3516)	0.0000	1	(0.1500)	01/06/2025
000538.ZK	12/09/2024	SDB3262441811	(1,100.00)	7.8174	(8,711.95)	(8,599.18)	0.0000	4.5800	(809.4871)	0.0000	1.1084	(1.9336)	0.0000	1	(0.8252)	01/06/2025
000538.ZK	12/09/2024	SDB3262441811	(2,800.00)	7.8174	(22,175.88)	(21,888.81)	0.0000	4.5800	(809.4871)	0.0000	2.8213	(4.9219)	0.0000	1	(2.1066)	01/06/2025
000538.ZK	12/09/2024	SDB3262441811	(800.00)	7.8174	(6,335.97)	(6,253.95)	0.0000	4.5800	(809.4871)	0.0000	0.8061	(1.4062)	0.0000	1	(0.6002)	01/06/2025
000538.ZK	12/09/2024	SDB3262441811	(4,100.00)	7.8174	(32,471.82)	(32,051.48)	0.0000	4.5800	(809.4871)	0.0000	4.1311	(7.2070)	0.0000	1	(3.0759)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
YUNNAN BAIYAO GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000538.ZK	12/09/2024	SDB3262441811	(3,700.00)	7.8174	(29,303.84)	(28,924.50)	0.0000	4.5800	(809.4871)	0.0000	3.7281	(6.5039)	0.0000	1	(2.7758)	01/06/2025
000538.ZK	12/09/2024	SDB3262441811	(300.00)	7.8174	(2,375.99)	(2,345.23)	0.0000	4.5800	(809.4871)	0.0000	0.3023	(0.5273)	0.0000	1	(0.2251)	01/06/2025
000538.ZK	12/09/2024	SDB3262441811	(200.00)	7.8174	(1,583.99)	(1,563.49)	0.0000	4.5800	(809.4871)	0.0000	0.2015	(0.3516)	0.0000	1	(0.1500)	01/06/2025
000538.ZK	12/09/2024	SDB3262441811	(1,100.00)	7.8174	(8,711.95)	(8,599.18)	0.0000	4.5800	(809.4871)	0.0000	1.1084	(1.9336)	0.0000	1	(0.8252)	01/06/2025
000538.ZK	12/09/2024	SDB3262441811	(100.00)	7.8174	(792.00)	(781.74)	0.0000	4.5800	(809.4871)	0.0000	0.1008	(0.1758)	0.0000	1	(0.0750)	01/06/2025
000538.ZK	12/09/2024	SDB3262441811	(300.00)	7.8174	(2,375.99)	(2,345.23)	0.0000	4.5800	(809.4871)	0.0000	0.3023	(0.5273)	0.0000	1	(0.2251)	01/06/2025
000538.ZK	12/09/2024	SDB3262441811	(2,000.00)	7.8174	(15,839.91)	(15,634.87)	0.0000	4.5800	(809.4871)	0.0000	2.0152	(3.5156)	0.0000	1	(1.5004)	01/06/2025
000538.ZK	12/09/2024	SDB3262441811	(300.00)	7.8174	(2,375.99)	(2,345.23)	0.0000	4.5800	(809.4871)	0.0000	0.3023	(0.5273)	0.0000	1	(0.2251)	01/06/2025
000538.ZK	12/09/2024	SDB3262441811	(100.00)	7.8174	(792.00)	(781.74)	0.0000	4.5800	(809.4871)	0.0000	0.1008	(0.1758)	0.0000	1	(0.0750)	01/06/2025
000538.ZK	12/09/2024	SDB3262441811	(700.00)	7.8174	(5,543.97)	(5,472.20)	0.0000	4.5800	(809.4871)	0.0000	0.7053	(1.2305)	0.0000	1	(0.5251)	01/06/2025
000538.ZK	12/06/2024	SDB3262441811	(300.00)	7.8745	(2,375.99)	(2,362.35)	0.0000	4.5800	(809.4871)	0.0000	0.9068	(1.5936)	0.0000	3	(0.6867)	01/06/2025
000538.ZK	12/06/2024	SDB3262441811	(1,700.00)	7.8745	(13,463.93)	(13,386.67)	0.0000	4.5800	(809.4871)	0.0000	5.1387	(9.0303)	0.0000	3	(3.8915)	01/06/2025
000538.ZK	12/06/2024	SDB3262441811	(5,900.00)	7.8745	(46,727.75)	(46,459.62)	0.0000	4.5800	(809.4871)	0.0000	17.8344	(31.3404)	0.0000	3	(13.5060)	01/06/2025
000538.ZK	12/06/2024	SDB3262441811	(5,700.00)	7.8745	(45,143.75)	(44,884.72)	0.0000	4.5800	(809.4871)	0.0000	17.2299	(30.2780)	0.0000	3	(13.0481)	01/06/2025
000538.ZK	12/06/2024	SDB3262441811	(7,600.00)	7.8745	(60,191.67)	(59,846.29)	0.0000	4.5800	(809.4871)	0.0000	22.9732	(40.3707)	0.0000	3	(17.3975)	01/06/2025
000538.ZK	12/06/2024	SDB3262441811	(200.00)	7.8745	(1,583.99)	(1,574.90)	0.0000	4.5800	(809.4871)	0.0000	0.6046	(1.0624)	0.0000	3	(0.4578)	01/06/2025
000538.ZK	12/06/2024	SDB3262441811	(1,100.00)	7.8745	(8,711.95)	(8,661.96)	0.0000	4.5800	(809.4871)	0.0000	3.3251	(5.8431)	0.0000	3	(2.5181)	01/06/2025
000538.ZK	12/06/2024	SDB3262441811	(2,800.00)	7.8745	(22,175.88)	(22,048.63)	0.0000	4.5800	(809.4871)	0.0000	8.4638	(14.8734)	0.0000	3	(6.4096)	01/06/2025
000538.ZK	12/06/2024	SDB3262441811	(800.00)	7.8745	(6,335.97)	(6,299.61)	0.0000	4.5800	(809.4871)	0.0000	2.4182	(4.2495)	0.0000	3	(1.8313)	01/06/2025
000538.ZK	12/06/2024	SDB3262441811	(4,100.00)	7.8745	(32,471.82)	(32,285.50)	0.0000	4.5800	(809.4871)	0.0000	12.3934	(21.7789)	0.0000	3	(9.3855)	01/06/2025
000538.ZK	12/06/2024	SDB3262441811	(3,700.00)	7.8745	(29,303.84)	(29,135.69)	0.0000	4.5800	(809.4871)	0.0000	11.1843	(19.6541)	0.0000	3	(8.4698)	01/06/2025
000538.ZK	12/06/2024	SDB3262441811	(300.00)	7.8745	(2,375.99)	(2,362.35)	0.0000	4.5800	(809.4871)	0.0000	0.9068	(1.5936)	0.0000	3	(0.6867)	01/06/2025
000538.ZK	12/06/2024	SDB3262441811	(200.00)	7.8745	(1,583.99)	(1,574.90)	0.0000	4.5800	(809.4871)	0.0000	0.6046	(1.0624)	0.0000	3	(0.4578)	01/06/2025
000538.ZK	12/06/2024	SDB3262441811	(1,100.00)	7.8745	(8,711.95)	(8,661.96)	0.0000	4.5800	(809.4871)	0.0000	3.3251	(5.8431)	0.0000	3	(2.5181)	01/06/2025
000538.ZK	12/06/2024	SDB3262441811	(100.00)	7.8745	(792.00)	(787.45)	0.0000	4.5800	(809.4871)	0.0000	0.3023	(0.5312)	0.0000	3	(0.2289)	01/06/2025
000538.ZK	12/06/2024	SDB3262441811	(300.00)	7.8745	(2,375.99)	(2,362.35)	0.0000	4.5800	(809.4871)	0.0000	0.9068	(1.5936)	0.0000	3	(0.6867)	01/06/2025
000538.ZK	12/06/2024	SDB3262441811	(2,000.00)	7.8745	(15,839.91)	(15,749.02)	0.0000	4.5800	(809.4871)	0.0000	6.0456	(10.6239)	0.0000	3	(4.5783)	01/06/2025
000538.ZK	12/06/2024	SDB3262441811	(300.00)	7.8745	(2,375.99)	(2,362.35)	0.0000	4.5800	(809.4871)	0.0000	0.9068	(1.5936)	0.0000	3	(0.6867)	01/06/2025
000538.ZK	12/06/2024	SDB3262441811	(100.00)	7.8745	(792.00)	(787.45)	0.0000	4.5800	(809.4871)	0.0000	0.3023	(0.5312)	0.0000	3	(0.2289)	01/06/2025
000538.ZK	12/06/2024	SDB3262441811	(700.00)	7.8745	(5,543.97)	(5,512.16)	0.0000	4.5800	(809.4871)	0.0000	2.1159	(3.7184)	0.0000	3	(1.6024)	01/06/2025
000538.ZK	12/05/2024	SDB3262441811	(300.00)	7.8940	(2,375.99)	(2,368.20)	0.0000	4.5800	(809.4871)	0.0000	0.3023	(0.5325)	0.0000	1	(0.2302)	01/06/2025
000538.ZK	12/05/2024	SDB3262441811	(1,700.00)	7.8940	(13,463.93)	(13,419.79)	0.0000	4.5800	(809.4871)	0.0000	1.7129	(3.0175)	0.0000	1	(1.3046)	01/06/2025
000538.ZK	12/05/2024	SDB3262441811	(5,900.00)	7.8940	(46,727.75)	(46,574.58)	0.0000	4.5800	(809.4871)	0.0000	5.9448	(10.4726)	0.0000	1	(4.5278)	01/06/2025
000538.ZK	12/05/2024	SDB3262441811	(5,700.00)	7.8940	(45,143.75)	(44,995.78)	0.0000	4.5800	(809.4871)	0.0000	5.7433	(10.1176)	0.0000	1	(4.3744)	01/06/2025
000538.ZK	12/05/2024	SDB3262441811	(7,600.00)	7.8940	(60,191.67)	(59,994.37)	0.0000	4.5800	(809.4871)	0.0000	7.6577	(13.4902)	0.0000	1	(5.8325)	01/06/2025
000538.ZK	12/05/2024	SDB3262441811	(200.00)	7.8940	(1,583.99)	(1,578.80)	0.0000	4.5800	(809.4871)	0.0000	0.2015	(0.3550)	0.0000	1	(0.1535)	01/06/2025
000538.ZK	12/05/2024	SDB3262441811	(1,100.00)	7.8940	(8,711.95)	(8,683.40)	0.0000	4.5800	(809.4871)	0.0000	1.1084	(1.9525)	0.0000	1	(0.8442)	01/06/2025
000538.ZK	12/05/2024	SDB3262441811	(2,800.00)	7.8940	(22,175.88)	(22,103.19)	0.0000	4.5800	(809.4871)	0.0000	2.8213	(4.9701)	0.0000	1	(2.1488)	01/06/2025
000538.ZK	12/05/2024	SDB3262441811	(800.00)	7.8940	(6,335.97)	(6,315.20)	0.0000	4.5800	(809.4871)	0.0000	0.8061	(1.4200)	0.0000	1	(0.6139)	01/06/2025
000538.ZK	12/05/2024	SDB3262441811	(4,100.00)	7.8940	(32,471.82)	(32,365.38)	0.0000	4.5800	(809.4871)	0.0000	4.1311	(7.2776)	0.0000	1	(3.1465)	01/06/2025
000538.ZK	12/05/2024	SDB3262441811	(3,700.00)	7.8940	(29,303.84)	(29,207.79)	0.0000	4.5800	(809.4871)	0.0000	3.7281	(6.5676)	0.0000	1	(2.8395)	01/06/2025
000538.ZK	12/05/2024	SDB3262441811	(300.00)	7.8940	(2,375.99)	(2,368.20)	0.0000	4.5800	(809.4871)	0.0000	0.3023	(0.5325)	0.0000	1	(0.2302)	01/06/2025
000538.ZK	12/05/2024	SDB3262441811	(200.00)	7.8940	(1,583.99)	(1,578.80)	0.0000	4.5800	(809.4871)	0.0000	0.2015	(0.3550)	0.0000	1	(0.1535)	01/06/2025
000538.ZK	12/05/2024	SDB3262441811	(1,100.00)	7.8940	(8,711.95)	(8,683.40)	0.0000	4.5800	(809.4871)	0.0000	1.1084	(1.9525)	0.0000	1	(0.8442)	01/06/2025
000538.ZK	12/05/2024	SDB3262441811	(100.00)	7.8940	(792.00)	(789.40)	0.0000	4.5800	(809.4871)	0.0000	0.1008	(0.1775)	0.0000	1	(0.0767)	01/06/2025
000538.ZK	12/05/2024	SDB3262441811	(300.00)	7.8940	(2,375.99)	(2,368.20)	0.0000	4.5800	(809.4871)	0.0000	0.3023	(0.5325)	0.0000	1	(0.2302)	01/06/2025
000538.ZK	12/05/2024	SDB3262441811	(2,000.00)	7.8940	(15,839.91)	(15,787.99)	0.0000	4.5800	(809.4871)	0.0000	2.0152	(3.5500)	0.0000	1	(1.5349)	01/06/2025
000538.ZK	12/05/2024	SDB3262441811	(300.00)	7.8940	(2,375.99)	(2,368.20)	0.0000	4.5800	(809.4871)	0.0000	0.3023	(0.5325)	0.0000	1	(0.2302)	01/06/2025
000538.ZK	12/05/2024	SDB3262441811	(100.00)	7.8940	(792.00)	(789.40)	0.0000	4.5800	(809.4871)	0.0000	0.1008	(0.1775)	0.0000	1	(0.0767)	01/06/2025
000538.ZK	12/05/2024	SDB3262441811	(700.00)	7.8940	(5,543.97)	(5,525.80)	0.0000	4.5800	(809.4871)	0.0000	0.7053	(1.2425)	0.0000	1	(0.5372)	01/06/2025

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
YUNNAN BAIYAO GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000538.ZK	12/04/2024	SDB3262441811	(300.00)	7.9200	(2,375.99)	(2,375.99)	0.0000	4.5800	(809.4871)	0.0000	0.3023	(0.5343)	0.0000	1	(0.2320)	01/06/2025
000538.ZK	12/04/2024	SDB3262441811	(1,700.00)	7.9200	(13,463.93)	(13,463.93)	0.0000	4.5800	(809.4871)	0.0000	1.7129	(3.0275)	0.0000	1	(1.3146)	01/06/2025
000538.ZK	12/04/2024	SDB3262441811	(5,900.00)	7.9200	(46,727.75)	(46,727.75)	0.0000	4.5800	(809.4871)	0.0000	5.9448	(10.5071)	0.0000	1	(4.5623)	01/06/2025
000538.ZK	12/04/2024	SDB3262441811	(5,700.00)	7.9200	(45,143.75)	(45,143.75)	0.0000	4.5800	(809.4871)	0.0000	5.7433	(10.1509)	0.0000	1	(4.4076)	01/06/2025
000538.ZK	12/04/2024	SDB3262441811	(7,600.00)	7.9200	(60,191.67)	(60,191.67)	0.0000	4.5800	(809.4871)	0.0000	7.6577	(13.5346)	0.0000	1	(5.8768)	01/06/2025
000538.ZK	12/04/2024	SDB3262441811	(200.00)	7.9200	(1,583.99)	(1,583.99)	0.0000	4.5800	(809.4871)	0.0000	0.2015	(0.3562)	0.0000	1	(0.1547)	01/06/2025
000538.ZK	12/04/2024	SDB3262441811	(1,100.00)	7.9200	(8,711.95)	(8,711.95)	0.0000	4.5800	(809.4871)	0.0000	1.1084	(1.9589)	0.0000	1	(0.8506)	01/06/2025
000538.ZK	12/04/2024	SDB3262441811	(2,800.00)	7.9200	(22,175.88)	(22,175.88)	0.0000	4.5800	(809.4871)	0.0000	2.8213	(4.9864)	0.0000	1	(2.1651)	01/06/2025
000538.ZK	12/04/2024	SDB3262441811	(800.00)	7.9200	(6,335.97)	(6,335.97)	0.0000	4.5800	(809.4871)	0.0000	0.8061	(1.4247)	0.0000	1	(0.6186)	01/06/2025
000538.ZK	12/04/2024	SDB3262441811	(4,100.00)	7.9200	(32,471.82)	(32,471.82)	0.0000	4.5800	(809.4871)	0.0000	4.1311	(7.3015)	0.0000	1	(3.1704)	01/06/2025
000538.ZK	12/04/2024	SDB3262441811	(3,700.00)	7.9200	(29,303.84)	(29,303.84)	0.0000	4.5800	(809.4871)	0.0000	3.7281	(6.5892)	0.0000	1	(2.8611)	01/06/2025
000538.ZK	12/04/2024	SDB3262441811	(300.00)	7.9200	(2,375.99)	(2,375.99)	0.0000	4.5800	(809.4871)	0.0000	0.3023	(0.5343)	0.0000	1	(0.2320)	01/06/2025
000538.ZK	12/04/2024	SDB3262441811	(200.00)	7.9200	(1,583.99)	(1,583.99)	0.0000	4.5800	(809.4871)	0.0000	0.2015	(0.3562)	0.0000	1	(0.1547)	01/06/2025
000538.ZK	12/04/2024	SDB3262441811	(1,100.00)	7.9200	(8,711.95)	(8,711.95)	0.0000	4.5800	(809.4871)	0.0000	1.1084	(1.9589)	0.0000	1	(0.8506)	01/06/2025
000538.ZK	12/04/2024	SDB3262441811	(100.00)	7.9200	(792.00)	(792.00)	0.0000	4.5800	(809.4871)	0.0000	0.1008	(0.1781)	0.0000	1	(0.0773)	01/06/2025
000538.ZK	12/04/2024	SDB3262441811	(300.00)	7.9200	(2,375.99)	(2,375.99)	0.0000	4.5800	(809.4871)	0.0000	0.3023	(0.5343)	0.0000	1	(0.2320)	01/06/2025
000538.ZK	12/04/2024	SDB3262441811	(2,000.00)	7.9200	(15,839.91)	(15,839.91)	0.0000	4.5800	(809.4871)	0.0000	2.0152	(3.5617)	0.0000	1	(1.5465)	01/06/2025
000538.ZK	12/04/2024	SDB3262441811	(300.00)	7.9200	(2,375.99)	(2,375.99)	0.0000	4.5800	(809.4871)	0.0000	0.3023	(0.5343)	0.0000	1	(0.2320)	01/06/2025
000538.ZK	12/04/2024	SDB3262441811	(100.00)	7.9200	(792.00)	(792.00)	0.0000	4.5800	(809.4871)	0.0000	0.1008	(0.1781)	0.0000	1	(0.0773)	01/06/2025
000538.ZK	12/04/2024	SDB3262441811	(700.00)	7.9200	(5,543.97)	(5,543.97)	0.0000	4.5800	(809.4871)	0.0000	0.7053	(1.2466)	0.0000	1	(0.5413)	01/06/2025
TOTAL YUNNAN BAIYAO GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND												1,260.3094	(2,332.8830)	0.0000	(1,072.5736)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
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066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
YUNNAN BOTANEE BIO-TECHNOLOGY GROUP CO. LTD CMN CLASS A SERIES NORTHBOUND																
300957.ZK	12/12/2024	SDB3263530528	(1,600.00)	6.6720	(10,966.42)	(10,675.15)	0.0000	4.5800	(1,850.0000)	0.0000	1.3952	(5.4858)	0.0000	1	(4.0907)	01/06/2025
300957.ZK	12/12/2024	SDB3263530528	(5,600.00)	6.6720	(38,322.26)	(37,363.03)	0.0000	4.5800	(1,850.0000)	0.0000	4.8754	(19.2004)	0.0000	1	(14.3250)	01/06/2025
300957.ZK	12/11/2024	SDB3263530528	(1,600.00)	6.7848	(10,966.42)	(10,855.67)	0.0000	4.5800	(1,850.0000)	0.0000	1.3952	(5.5786)	0.0000	1	(4.1834)	01/06/2025
300957.ZK	12/11/2024	SDB3263530528	(5,600.00)	6.7848	(38,322.26)	(37,994.85)	0.0000	4.5800	(1,850.0000)	0.0000	4.8754	(19.5251)	0.0000	1	(14.6497)	01/06/2025
300957.ZK	12/10/2024	SDB3263530528	(1,600.00)	6.6730	(10,966.42)	(10,676.78)	0.0000	4.5800	(1,850.0000)	0.0000	1.3952	(5.4867)	0.0000	1	(4.0915)	01/06/2025
300957.ZK	12/10/2024	SDB3263530528	(5,600.00)	6.6730	(38,322.26)	(37,368.74)	0.0000	4.5800	(1,850.0000)	0.0000	4.8754	(19.2034)	0.0000	1	(14.3279)	01/06/2025
300957.ZK	12/09/2024	SDB3263530528	(1,600.00)	6.6671	(10,966.42)	(10,667.40)	0.0000	4.5800	(1,850.0000)	0.0000	1.3952	(5.4819)	0.0000	1	(4.0867)	01/06/2025
300957.ZK	12/09/2024	SDB3263530528	(5,600.00)	6.6671	(38,322.26)	(37,335.89)	0.0000	4.5800	(1,850.0000)	0.0000	4.8754	(19.1865)	0.0000	1	(14.3111)	01/06/2025
300957.ZK	12/06/2024	SDB3263530528	(1,600.00)	6.7964	(10,966.42)	(10,874.17)	0.0000	4.5800	(1,850.0000)	0.0000	4.1855	(16.7643)	0.0000	3	(12.5788)	01/06/2025
300957.ZK	12/06/2024	SDB3263530528	(5,600.00)	6.7964	(38,322.26)	(38,059.59)	0.0000	4.5800	(1,850.0000)	0.0000	14.6263	(58.6752)	0.0000	3	(44.0489)	01/06/2025
300957.ZK	12/05/2024	SDB3263530528	(1,600.00)	6.8540	(10,966.42)	(10,966.42)	0.0000	4.5800	(1,850.0000)	0.0000	1.3952	(5.6355)	0.0000	1	(4.2403)	01/06/2025
300957.ZK	12/05/2024	SDB3263530528	(5,600.00)	6.8433	(38,322.26)	(38,322.26)	0.0000	4.5800	(1,850.0000)	0.0000	4.8754	(19.6934)	0.0000	1	(14.8179)	01/06/2025
TOTAL YUNNAN BOTANEE BIO-TECHNOLOGY GROUP CO. LTD CMN CLASS A SERIES NORTHBOUND												50.1649	(199.9169)	0.0000	(149.7520)	

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066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
YUNNAN COPPER CO., LTD CMN CLASS A SERIES NORTHBOUND																
000878.ZK	01/03/2025	SDB3262800236	(3,700.00)	1.7306	(6,478.44)	(6,403.31)	0.0000	4.3300	(1,075.0000)	0.0000	2.3376	(5.7363)	0.0000	3	(3.3987)	01/06/2025
000878.ZK	01/02/2025	SDB3262800236	(3,700.00)	1.7266	(6,478.44)	(6,388.35)	0.0000	4.3300	(1,075.0000)	0.0000	0.7792	(1.9076)	0.0000	1	(1.1284)	01/06/2025
000878.ZK	12/31/2024	SDB3262800236	(3,700.00)	1.7360	(6,478.44)	(6,423.29)	0.0000	4.3300	(1,075.0000)	0.0000	1.5584	(3.8361)	0.0000	2	(2.2777)	01/06/2025
000878.ZK	12/30/2024	SDB3262800236	(3,700.00)	1.7166	(6,478.44)	(6,351.23)	0.0000	4.3300	(1,075.0000)	0.0000	0.7792	(1.8965)	0.0000	1	(1.1173)	01/06/2025
000878.ZK	12/27/2024	SDB3262800236	(3,700.00)	1.7146	(6,478.44)	(6,343.87)	0.0000	4.3300	(1,075.0000)	0.0000	2.3376	(5.6830)	0.0000	3	(3.3454)	01/06/2025
000878.ZK	12/26/2024	SDB3262800236	(3,700.00)	1.7337	(6,478.44)	(6,414.55)	0.0000	4.3300	(1,075.0000)	0.0000	0.7792	(1.9155)	0.0000	1	(1.1362)	01/06/2025
000878.ZK	12/24/2024	SDB3262800236	(3,700.00)	1.7337	(6,478.44)	(6,414.55)	0.0000	4.3300	(1,075.0000)	0.0000	1.5584	(3.8309)	0.0000	2	(2.2725)	01/06/2025
000878.ZK	12/23/2024	SDB3262800236	(3,700.00)	1.7393	(6,478.44)	(6,435.31)	0.0000	4.3300	(1,075.0000)	0.0000	0.7792	(1.9217)	0.0000	1	(1.1424)	01/06/2025
000878.ZK	12/20/2024	SDB3262800236	(3,700.00)	1.7417	(6,478.44)	(6,444.18)	0.0000	4.3300	(1,075.0000)	0.0000	2.3376	(5.7729)	0.0000	3	(3.4353)	01/06/2025
000878.ZK	12/19/2024	SDB3262800236	(3,700.00)	1.7482	(6,478.44)	(6,468.47)	0.0000	4.5800	(1,075.0000)	0.0000	0.8242	(1.9316)	0.0000	1	(1.1074)	01/06/2025
000878.ZK	12/18/2024	SDB3262800236	(3,700.00)	1.7699	(6,478.44)	(6,548.54)	0.0000	4.5800	(1,075.0000)	0.0000	0.8242	(1.9555)	0.0000	1	(1.1313)	01/06/2025
000878.ZK	12/17/2024	SDB3262800236	(3,700.00)	1.8304	(6,478.44)	(6,772.50)	0.0000	4.5800	(1,075.0000)	0.0000	0.8242	(2.0223)	0.0000	1	(1.1981)	01/06/2025
000878.ZK	12/16/2024	SDB3262800236	(3,700.00)	1.8259	(6,478.44)	(6,755.87)	0.0000	4.5800	(1,075.0000)	0.0000	0.8242	(2.0174)	0.0000	1	(1.1932)	01/06/2025
000878.ZK	12/13/2024	SDB3262800236	(3,700.00)	1.7836	(6,478.44)	(6,599.35)	0.0000	4.5800	(1,075.0000)	0.0000	2.4726	(5.9119)	0.0000	3	(3.4393)	01/06/2025
000878.ZK	12/12/2024	SDB3262800236	(3,700.00)	1.7746	(6,478.44)	(6,566.09)	0.0000	4.5800	(1,075.0000)	0.0000	0.8242	(1.9607)	0.0000	1	(1.1365)	01/06/2025
000878.ZK	12/11/2024	SDB3262800236	(3,700.00)	1.7761	(6,478.44)	(6,571.39)	0.0000	4.5800	(1,075.0000)	0.0000	0.8242	(1.9623)	0.0000	1	(1.1381)	01/06/2025
000878.ZK	12/10/2024	SDB3262800236	(3,700.00)	1.7414	(6,478.44)	(6,443.32)	0.0000	4.5800	(1,075.0000)	0.0000	0.8242	(1.9240)	0.0000	1	(1.0998)	01/06/2025
000878.ZK	12/09/2024	SDB3262800236	(3,700.00)	1.7474	(6,478.44)	(6,465.48)	0.0000	4.5800	(1,075.0000)	0.0000	0.8242	(1.9307)	0.0000	1	(1.1065)	01/06/2025
000878.ZK	12/06/2024	SDB3262800236	(3,700.00)	1.7549	(6,478.44)	(6,493.19)	0.0000	4.5800	(1,075.0000)	0.0000	2.4726	(5.8168)	0.0000	3	(3.3442)	01/06/2025
000878.ZK	12/05/2024	SDB3262800236	(3,700.00)	1.7567	(6,478.44)	(6,499.65)	0.0000	4.5800	(1,075.0000)	0.0000	0.8242	(1.9409)	0.0000	1	(1.1167)	01/06/2025
000878.ZK	12/04/2024	SDB3262800236	(3,700.00)	1.7509	(6,478.44)	(6,478.44)	0.0000	4.5800	(1,075.0000)	0.0000	0.8242	(1.9345)	0.0000	1	(1.1103)	01/06/2025
TOTAL YUNNAN COPPER CO., LTD CMN CLASS A SERIES NORTHBOUND												26.4339	(63.8092)	0.0000	(37.3753)	

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

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
YUNNAN ENERGY NEW MATERIAL CO LTD CMN CLASS A SERIES NORTHBOUND																
002812.ZK	12/04/2024	SDB3262741479	(1,100.00)	5.1478	(5,662.54)	(5,662.54)	0.0000	4.5800	(1,475.0000)	0.0000	0.7204	(2.3201)	0.0000	1	(1.5997)	01/06/2025

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
YUNNAN NANTIAN ELECTRONICS INFORMATION CO LTD CMN CLASS A SERIES NORTHBOUND																
000948.ZK	01/03/2025	SDB3261230684	(300.00)	2.3982	(790.38)	(719.47)	0.0000	4.3300	(1,470.9923)	0.0000	0.2852	(0.8820)	0.0000	3	(0.5968)	01/06/2025
000948.ZK	01/03/2025	SDB3261230684	(10,400.00)	2.3982	(27,357.03)	(24,941.79)	0.0000	4.3300	(1,470.9923)	0.0000	9.8713	(30.5743)	0.0000	3	(20.7030)	01/06/2025
000948.ZK	01/03/2025	SDB3261230684	(2,400.00)	2.3982	(6,348.13)	(5,755.80)	0.0000	4.3300	(1,470.9923)	0.0000	2.2906	(7.0556)	0.0000	3	(4.7650)	01/06/2025
000948.ZK	01/02/2025	SDB3261230684	(300.00)	2.3920	(790.38)	(717.61)	0.0000	4.3300	(1,470.9923)	0.0000	0.0951	(0.2932)	0.0000	1	(0.1982)	01/06/2025
000948.ZK	01/02/2025	SDB3261230684	(10,400.00)	2.3920	(27,357.03)	(24,877.01)	0.0000	4.3300	(1,470.9923)	0.0000	3.2904	(10.1650)	0.0000	1	(6.8745)	01/06/2025
000948.ZK	01/02/2025	SDB3261230684	(2,400.00)	2.3920	(6,348.13)	(5,740.85)	0.0000	4.3300	(1,470.9923)	0.0000	0.7635	(2.3458)	0.0000	1	(1.5822)	01/06/2025
000948.ZK	12/31/2024	SDB3261230684	(300.00)	2.4206	(790.38)	(726.17)	0.0000	4.3300	(1,470.9923)	0.0000	0.1901	(0.5934)	0.0000	2	(0.4033)	01/06/2025
000948.ZK	12/31/2024	SDB3261230684	(10,400.00)	2.4206	(27,357.03)	(25,173.98)	0.0000	4.3300	(1,470.9923)	0.0000	6.5809	(20.5726)	0.0000	2	(13.9917)	01/06/2025
000948.ZK	12/31/2024	SDB3261230684	(2,400.00)	2.4206	(6,348.13)	(5,809.38)	0.0000	4.3300	(1,470.9923)	0.0000	1.5271	(4.7475)	0.0000	2	(3.2205)	01/06/2025
000948.ZK	12/30/2024	SDB3261230684	(300.00)	2.3969	(790.38)	(719.06)	0.0000	4.3300	(1,470.9923)	0.0000	0.0951	(0.2938)	0.0000	1	(0.1988)	01/06/2025
000948.ZK	12/30/2024	SDB3261230684	(10,400.00)	2.3969	(27,357.03)	(24,927.49)	0.0000	4.3300	(1,470.9923)	0.0000	3.2904	(10.1856)	0.0000	1	(6.8952)	01/06/2025
000948.ZK	12/30/2024	SDB3261230684	(2,400.00)	2.3969	(6,348.13)	(5,752.50)	0.0000	4.3300	(1,470.9923)	0.0000	0.7635	(2.3505)	0.0000	1	(1.5870)	01/06/2025
000948.ZK	12/27/2024	SDB3261230684	(300.00)	2.5260	(790.38)	(757.80)	0.0000	4.3300	(1,470.9923)	0.0000	0.2852	(0.9289)	0.0000	3	(0.6437)	01/06/2025
000948.ZK	12/27/2024	SDB3261230684	(10,400.00)	2.5260	(27,357.03)	(26,270.39)	0.0000	4.3300	(1,470.9923)	0.0000	9.8713	(32.2030)	0.0000	3	(22.3316)	01/06/2025
000948.ZK	12/27/2024	SDB3261230684	(2,400.00)	2.5260	(6,348.13)	(6,062.40)	0.0000	4.3300	(1,470.9923)	0.0000	2.2906	(7.4315)	0.0000	3	(5.1408)	01/06/2025
000948.ZK	12/26/2024	SDB3261230684	(300.00)	2.5212	(790.38)	(756.36)	0.0000	4.3300	(1,470.9923)	0.0000	0.0951	(0.3091)	0.0000	1	(0.2140)	01/06/2025
000948.ZK	12/26/2024	SDB3261230684	(10,400.00)	2.5212	(27,357.03)	(26,220.40)	0.0000	4.3300	(1,470.9923)	0.0000	3.2904	(10.7139)	0.0000	1	(7.4234)	01/06/2025
000948.ZK	12/26/2024	SDB3261230684	(2,400.00)	2.5212	(6,348.13)	(6,050.86)	0.0000	4.3300	(1,470.9923)	0.0000	0.7635	(2.4724)	0.0000	1	(1.7089)	01/06/2025
000948.ZK	12/24/2024	SDB3261230684	(300.00)	2.5212	(790.38)	(756.36)	0.0000	4.3300	(1,470.9923)	0.0000	0.1901	(0.6181)	0.0000	2	(0.4280)	01/06/2025
000948.ZK	12/24/2024	SDB3261230684	(10,400.00)	2.5212	(27,357.03)	(26,220.40)	0.0000	4.3300	(1,470.9923)	0.0000	6.5809	(21.4278)	0.0000	2	(14.8469)	01/06/2025
000948.ZK	12/24/2024	SDB3261230684	(2,400.00)	2.5212	(6,348.13)	(6,050.86)	0.0000	4.3300	(1,470.9923)	0.0000	1.5271	(4.9449)	0.0000	2	(3.4178)	01/06/2025
000948.ZK	12/23/2024	SDB3261230684	(300.00)	2.5060	(790.38)	(751.81)	0.0000	4.3300	(1,470.9923)	0.0000	0.0951	(0.3072)	0.0000	1	(0.2121)	01/06/2025
000948.ZK	12/23/2024	SDB3261230684	(10,400.00)	2.5060	(27,357.03)	(26,062.76)	0.0000	4.3300	(1,470.9923)	0.0000	3.2904	(10.6495)	0.0000	1	(7.3590)	01/06/2025
000948.ZK	12/23/2024	SDB3261230684	(2,400.00)	2.5060	(6,348.13)	(6,014.48)	0.0000	4.3300	(1,470.9923)	0.0000	0.7635	(2.4576)	0.0000	1	(1.6940)	01/06/2025
000948.ZK	12/20/2024	SDB3261230684	(300.00)	2.4589	(790.38)	(737.67)	0.0000	4.3300	(1,470.9923)	0.0000	0.2852	(0.9043)	0.0000	3	(0.6191)	01/06/2025
000948.ZK	12/20/2024	SDB3261230684	(10,400.00)	2.4589	(27,357.03)	(25,572.66)	0.0000	4.3300	(1,470.9923)	0.0000	9.8713	(31.3477)	0.0000	3	(21.4763)	01/06/2025
000948.ZK	12/20/2024	SDB3261230684	(2,400.00)	2.4589	(6,348.13)	(5,901.38)	0.0000	4.3300	(1,470.9923)	0.0000	2.2906	(7.2341)	0.0000	3	(4.9435)	01/06/2025
000948.ZK	12/19/2024	SDB3261230684	(300.00)	2.5620	(790.38)	(768.59)	0.0000	4.5800	(1,470.9923)	0.0000	0.1006	(0.3141)	0.0000	1	(0.2135)	01/06/2025
000948.ZK	12/19/2024	SDB3261230684	(10,400.00)	2.5620	(27,357.03)	(26,644.53)	0.0000	4.5800	(1,470.9923)	0.0000	3.4804	(10.8872)	0.0000	1	(7.4068)	01/06/2025
000948.ZK	12/19/2024	SDB3261230684	(2,400.00)	2.5620	(6,348.13)	(6,148.74)	0.0000	4.5800	(1,470.9923)	0.0000	0.8076	(2.5124)	0.0000	1	(1.7048)	01/06/2025
000948.ZK	12/18/2024	SDB3261230684	(300.00)	2.5835	(790.38)	(775.04)	0.0000	4.5800	(1,470.9923)	0.0000	0.1006	(0.3167)	0.0000	1	(0.2161)	01/06/2025
000948.ZK	12/18/2024	SDB3261230684	(10,400.00)	2.5835	(27,357.03)	(26,868.08)	0.0000	4.5800	(1,470.9923)	0.0000	3.4804	(10.9785)	0.0000	1	(7.4981)	01/06/2025
000948.ZK	12/18/2024	SDB3261230684	(2,400.00)	2.5835	(6,348.13)	(6,200.33)	0.0000	4.5800	(1,470.9923)	0.0000	0.8076	(2.5335)	0.0000	1	(1.7259)	01/06/2025
000948.ZK	12/17/2024	SDB3261230684	(300.00)	2.6795	(790.38)	(803.86)	0.0000	4.5800	(1,470.9923)	0.0000	0.1006	(0.3285)	0.0000	1	(0.2279)	01/06/2025
000948.ZK	12/17/2024	SDB3261230684	(10,400.00)	2.6795	(27,357.03)	(27,867.30)	0.0000	4.5800	(1,470.9923)	0.0000	3.4804	(11.3868)	0.0000	1	(7.9064)	01/06/2025
000948.ZK	12/17/2024	SDB3261230684	(2,400.00)	2.6795	(6,348.13)	(6,430.92)	0.0000	4.5800	(1,470.9923)	0.0000	0.8076	(2.6277)	0.0000	1	(1.8201)	01/06/2025
000948.ZK	12/16/2024	SDB3261230684	(300.00)	2.6266	(790.38)	(787.97)	0.0000	4.5800	(1,470.9923)	0.0000	0.1006	(0.3220)	0.0000	1	(0.2214)	01/06/2025
000948.ZK	12/16/2024	SDB3261230684	(10,400.00)	2.6266	(27,357.03)	(27,316.18)	0.0000	4.5800	(1,470.9923)	0.0000	3.4804	(11.1616)	0.0000	1	(7.6812)	01/06/2025
000948.ZK	12/16/2024	SDB3261230684	(2,400.00)	2.6266	(6,348.13)	(6,303.73)	0.0000	4.5800	(1,470.9923)	0.0000	0.8076	(2.5758)	0.0000	1	(1.7681)	01/06/2025
000948.ZK	12/13/2024	SDB3261230684	(300.00)	2.6230	(790.38)	(786.89)	0.0000	4.5800	(1,470.9923)	0.0000	0.3017	(0.9646)	0.0000	3	(0.6629)	01/06/2025
000948.ZK	12/13/2024	SDB3261230684	(10,400.00)	2.6230	(27,357.03)	(27,278.69)	0.0000	4.5800	(1,470.9923)	0.0000	10.4413	(33.4390)	0.0000	3	(22.9977)	01/06/2025
000948.ZK	12/13/2024	SDB3261230684	(2,400.00)	2.6230	(6,348.13)	(6,295.08)	0.0000	4.5800	(1,470.9923)	0.0000	2.4229	(7.7167)	0.0000	3	(5.2938)	01/06/2025
000948.ZK	12/12/2024	SDB3261230684	(300.00)	2.5920	(790.38)	(777.60)	0.0000	4.5800	(1,470.9923)	0.0000	0.1006	(0.3177)	0.0000	1	(0.2172)	01/06/2025
000948.ZK	12/12/2024	SDB3261230684	(10,400.00)	2.5920	(27,357.03)	(26,956.68)	0.0000	4.5800	(1,470.9923)	0.0000	3.4804	(11.0147)	0.0000	1	(7.5343)	01/06/2025
000948.ZK	12/12/2024	SDB3261230684	(2,400.00)	2.5920	(6,348.13)	(6,220.77)	0.0000	4.5800	(1,470.9923)	0.0000	0.8076	(2.5419)	0.0000	1	(1.7342)	01/06/2025
000948.ZK	12/11/2024	SDB3261230684	(300.00)	2.6434	(790.38)	(793.03)	0.0000	4.5800	(1,470.9923)	0.0000	0.1006	(0.3240)	0.0000	1	(0.2235)	01/06/2025
000948.ZK	12/11/2024	SDB3261230684	(10,400.00)	2.6434	(27,357.03)	(27,491.64)	0.0000	4.5800	(1,470.9923)	0.0000	3.4804	(11.2333)	0.0000	1	(7.7529)	01/06/2025
000948.ZK	12/11/2024	SDB3261230684	(2,400.00)	2.6434	(6,348.13)	(6,344.22)	0.0000	4.5800	(1,470.9923)	0.0000	0.8076	(2.5923)	0.0000	1	(1.7847)	01/06/2025
000948.ZK	12/10/2024	SDB3261230684	(300.00)	2.6156	(790.38)	(784.68)	0.0000	4.5800	(1,470.9923)	0.0000	0.1006	(0.3206)	0.0000	1	(0.2201)	01/06/2025
000948.ZK	12/10/2024	SDB3261230684	(10,400.00)	2.6156	(27,357.03)	(27,202.16)	0.0000	4.5800	(1,470.9923)	0.0000	3.4804	(11.1150)	0.0000	1	(7.6346)	01/06/2025

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066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
YUNNAN NANTIAN ELECTRONICS INFORMATION CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
000948.ZK	12/10/2024	SDB3261230684	(2,400.00)	2.6156	(6,348.13)	(6,277.42)	0.0000	4.5800	(1,470.9923)	0.0000	0.8076	(2.5650)	0.0000	1	(1.7574)	01/06/2025
000948.ZK	12/09/2024	SDB3261230684	(300.00)	2.5971	(790.38)	(779.14)	0.0000	4.5800	(1,470.9923)	0.0000	0.1006	(0.3184)	0.0000	1	(0.2178)	01/06/2025
000948.ZK	12/09/2024	SDB3261230684	(10,400.00)	2.5971	(27,357.03)	(27,010.02)	0.0000	4.5800	(1,470.9923)	0.0000	3.4804	(11.0365)	0.0000	1	(7.5561)	01/06/2025
000948.ZK	12/09/2024	SDB3261230684	(2,400.00)	2.5971	(6,348.13)	(6,233.08)	0.0000	4.5800	(1,470.9923)	0.0000	0.8076	(2.5469)	0.0000	1	(1.7393)	01/06/2025
000948.ZK	12/06/2024	SDB3261230684	(2,400.00)	2.6687	(6,348.13)	(6,404.82)	0.0000	4.5800	(450.0000)	0.0000	2.4229	(2.4018)	0.0000	3	0.0211	01/06/2025
000948.ZK	12/05/2024	SDB3261230684	(2,400.00)	2.6350	(6,348.13)	(6,323.98)	0.0000	4.5800	(450.0000)	0.0000	0.8076	(0.7905)	0.0000	1	0.0171	01/06/2025
000948.ZK	12/04/2024	SDB3261230684	(2,400.00)	2.6451	(6,348.13)	(6,348.13)	0.0000	4.5800	(450.0000)	0.0000	0.8076	(0.7935)	0.0000	1	0.0141	01/06/2025
TOTAL YUNNAN NANTIAN ELECTRONICS INFORMATION CO LTD CMN CLASS A SERIES NORTHBOUND											122.8465	(381.9864)	0.0000		(259.1399)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
YUNNAN TOURISM CO., LTD. CMN CLASS A SERIES NORTHBOUND																
002059.ZK	01/03/2025	SDB3260188344	(1,400.00)	0.7401	(1,043.13)	(1,036.19)	0.0000	4.3300	(1,852.0310)	0.0000	0.3764	(1.5992)	0.0000	3	(1.2228)	01/06/2025
002059.ZK	01/03/2025	SDB3260188344	(44,100.00)	0.7401	(32,841.93)	(32,639.87)	0.0000	4.3300	(1,852.0310)	0.0000	11.8505	(50.3750)	0.0000	3	(38.5246)	01/06/2025
002059.ZK	01/03/2025	SDB3260188344	(2,500.00)	0.7401	(1,915.75)	(1,850.33)	0.0000	4.3300	(1,852.0310)	0.0000	0.6913	(2.8557)	0.0000	3	(2.1645)	01/06/2025
002059.ZK	01/03/2025	SDB3260188344	(300.00)	0.7401	(228.11)	(222.04)	0.0000	4.3300	(1,852.0310)	0.0000	0.0823	(0.3427)	0.0000	3	(0.2604)	01/06/2025
002059.ZK	01/03/2025	SDB3260188344	(300.00)	0.7401	(243.68)	(222.04)	0.0000	4.3300	(1,852.0310)	0.0000	0.0879	(0.3427)	0.0000	3	(0.2548)	01/06/2025
002059.ZK	01/03/2025	SDB3260188344	(1,800.00)	0.7401	(1,459.93)	(1,332.24)	0.0000	4.3300	(1,852.0310)	0.0000	0.5268	(2.0561)	0.0000	3	(1.5293)	01/06/2025
002059.ZK	01/03/2025	SDB3260188344	(23,400.00)	0.7401	(19,126.93)	(17,319.11)	0.0000	4.3300	(1,852.0310)	0.0000	6.9016	(26.7296)	0.0000	3	(19.8280)	01/06/2025
002059.ZK	01/03/2025	SDB3260188344	(9,300.00)	0.7401	(7,574.61)	(6,883.24)	0.0000	4.3300	(1,852.0310)	0.0000	2.7332	(10.6233)	0.0000	3	(7.8901)	01/06/2025
002059.ZK	01/03/2025	SDB3260188344	(4,000.00)	0.7401	(3,208.18)	(2,960.53)	0.0000	4.3300	(1,852.0310)	0.0000	1.1576	(4.5692)	0.0000	3	(3.4115)	01/06/2025
002059.ZK	01/03/2025	SDB3260188344	(4,500.00)	0.7401	(3,621.77)	(3,330.60)	0.0000	4.3300	(1,852.0310)	0.0000	1.3069	(5.1403)	0.0000	3	(3.8335)	01/06/2025
002059.ZK	01/03/2025	SDB3260188344	(200.00)	0.7401	(157.34)	(148.03)	0.0000	4.3300	(1,852.0310)	0.0000	0.0568	(0.2285)	0.0000	3	(0.1717)	01/06/2025
002059.ZK	01/03/2025	SDB3260188344	(1,000.00)	0.7401	(785.15)	(740.13)	0.0000	4.3300	(1,852.0310)	0.0000	0.2833	(1.1423)	0.0000	3	(0.8590)	01/06/2025
002059.ZK	01/03/2025	SDB3260188344	(6,400.00)	0.7401	(5,054.09)	(4,736.85)	0.0000	4.3300	(1,852.0310)	0.0000	1.8237	(7.3107)	0.0000	3	(5.4870)	01/06/2025
002059.ZK	01/03/2025	SDB3260188344	(4,300.00)	0.7401	(3,375.81)	(3,182.57)	0.0000	4.3300	(1,852.0310)	0.0000	1.2181	(4.9119)	0.0000	3	(3.6937)	01/06/2025
002059.ZK	01/03/2025	SDB3260188344	(200.00)	0.7401	(158.10)	(148.03)	0.0000	4.3300	(1,852.0310)	0.0000	0.0570	(0.2285)	0.0000	3	(0.1714)	01/06/2025
002059.ZK	01/03/2025	SDB3260188344	(500.00)	0.7401	(395.24)	(370.07)	0.0000	4.3300	(1,852.0310)	0.0000	0.1426	(0.5711)	0.0000	3	(0.4285)	01/06/2025
002059.ZK	01/03/2025	SDB3260188344	(9,100.00)	0.7401	(7,193.33)	(6,735.21)	0.0000	4.3300	(1,852.0310)	0.0000	2.5956	(10.3948)	0.0000	3	(7.7933)	01/06/2025
002059.ZK	01/03/2025	SDB3260188344	(4,700.00)	0.7401	(3,715.24)	(3,478.63)	0.0000	4.3300	(1,852.0310)	0.0000	1.3406	(5.3688)	0.0000	3	(4.0282)	01/06/2025
002059.ZK	01/03/2025	SDB3260188344	(14,000.00)	0.7401	(11,066.66)	(10,361.86)	0.0000	4.3300	(1,852.0310)	0.0000	3.9932	(15.9921)	0.0000	3	(11.9989)	01/06/2025
002059.ZK	01/03/2025	SDB3260188344	(800.00)	0.7401	(632.38)	(592.11)	0.0000	4.3300	(1,852.0310)	0.0000	0.2282	(0.9138)	0.0000	3	(0.6856)	01/06/2025
002059.ZK	01/03/2025	SDB3260188344	(17,100.00)	0.7401	(13,517.14)	(12,656.27)	0.0000	4.3300	(1,852.0310)	0.0000	4.8774	(19.5332)	0.0000	3	(14.6557)	01/06/2025
002059.ZK	01/03/2025	SDB3260188344	(4,300.00)	0.7401	(3,399.05)	(3,182.57)	0.0000	4.3300	(1,852.0310)	0.0000	1.2265	(4.9119)	0.0000	3	(3.6854)	01/06/2025
002059.ZK	01/03/2025	SDB3260188344	(100.00)	0.7401	(79.05)	(74.01)	0.0000	4.3300	(1,852.0310)	0.0000	0.0285	(0.1142)	0.0000	3	(0.0857)	01/06/2025
002059.ZK	01/03/2025	SDB3260188344	(200.00)	0.7401	(158.10)	(148.03)	0.0000	4.3300	(1,852.0310)	0.0000	0.0570	(0.2285)	0.0000	3	(0.1714)	01/06/2025
002059.ZK	01/03/2025	SDB3260188344	(18,600.00)	0.7401	(14,702.85)	(13,766.47)	0.0000	4.3300	(1,852.0310)	0.0000	5.3053	(21.2466)	0.0000	3	(15.9413)	01/06/2025
002059.ZK	01/03/2025	SDB3260188344	(24,700.00)	0.7401	(19,524.76)	(18,281.29)	0.0000	4.3300	(1,852.0310)	0.0000	7.0452	(28.2146)	0.0000	3	(21.1694)	01/06/2025
002059.ZK	01/03/2025	SDB3260188344	(6,100.00)	0.7401	(4,821.90)	(4,514.81)	0.0000	4.3300	(1,852.0310)	0.0000	1.7399	(6.9680)	0.0000	3	(5.2281)	01/06/2025
002059.ZK	01/03/2025	SDB3260188344	(1,800.00)	0.7401	(1,422.86)	(1,332.24)	0.0000	4.3300	(1,852.0310)	0.0000	0.5134	(2.0561)	0.0000	3	(1.5427)	01/06/2025
002059.ZK	01/03/2025	SDB3260188344	(2,400.00)	0.7401	(1,897.14)	(1,776.32)	0.0000	4.3300	(1,852.0310)	0.0000	0.6846	(2.7415)	0.0000	3	(2.0569)	01/06/2025
002059.ZK	01/03/2025	SDB3260188344	(19,500.00)	0.7401	(15,414.28)	(14,432.59)	0.0000	4.3300	(1,852.0310)	0.0000	5.5620	(22.2747)	0.0000	3	(16.7127)	01/06/2025
002059.ZK	01/03/2025	SDB3260188344	(8,000.00)	0.7401	(6,323.81)	(5,921.06)	0.0000	4.3300	(1,852.0310)	0.0000	2.2818	(9.1383)	0.0000	3	(6.8565)	01/06/2025
002059.ZK	01/03/2025	SDB3260188344	(100.00)	0.7401	(79.05)	(74.01)	0.0000	4.3300	(1,852.0310)	0.0000	0.0285	(0.1142)	0.0000	3	(0.0857)	01/06/2025
002059.ZK	01/03/2025	SDB3260188344	(6,051.00)	0.7401	(4,783.17)	(4,478.54)	0.0000	4.3300	(1,852.0310)	0.0000	1.7259	(6.9120)	0.0000	3	(5.1861)	01/06/2025
002059.ZK	01/03/2025	SDB3260188344	(21,900.00)	0.7401	(17,311.42)	(16,208.91)	0.0000	4.3300	(1,852.0310)	0.0000	6.2465	(25.0162)	0.0000	3	(18.7696)	01/06/2025
002059.ZK	01/03/2025	SDB3260188344	(22,000.00)	0.7401	(17,390.47)	(16,282.93)	0.0000	4.3300	(1,852.0310)	0.0000	6.2751	(25.1304)	0.0000	3	(18.8553)	01/06/2025
002059.ZK	01/03/2025	SDB3260188344	(12,800.00)	0.7401	(10,118.09)	(9,473.70)	0.0000	4.3300	(1,852.0310)	0.0000	3.6509	(14.6213)	0.0000	3	(10.9704)	01/06/2025
002059.ZK	01/03/2025	SDB3260188344	(7,400.00)	0.7401	(5,849.52)	(5,476.98)	0.0000	4.3300	(1,852.0310)	0.0000	2.1107	(8.4530)	0.0000	3	(6.3423)	01/06/2025
002059.ZK	01/03/2025	SDB3260188344	(9,600.00)	0.7401	(7,588.57)	(7,105.28)	0.0000	4.3300	(1,852.0310)	0.0000	2.7382	(10.9660)	0.0000	3	(8.2278)	01/06/2025
002059.ZK	01/03/2025	SDB3260188344	(13,900.00)	0.7401	(10,987.62)	(10,287.85)	0.0000	4.3300	(1,852.0310)	0.0000	3.9647	(15.8778)	0.0000	3	(11.9131)	01/06/2025
002059.ZK	01/03/2025	SDB3260188344	(41,100.00)	0.7401	(32,488.56)	(30,419.47)	0.0000	4.3300	(1,852.0310)	0.0000	11.7230	(46.9482)	0.0000	3	(35.2252)	01/06/2025
002059.ZK	01/02/2025	SDB3260188344	(1,400.00)	0.7640	(1,043.13)	(1,069.63)	0.0000	4.3300	(1,856.7265)	0.0000	0.1255	(0.5517)	0.0000	1	(0.4262)	01/06/2025
002059.ZK	01/02/2025	SDB3260188344	(44,100.00)	0.7640	(32,841.93)	(33,693.37)	0.0000	4.3300	(1,856.7265)	0.0000	3.9502	(17.3776)	0.0000	1	(13.4274)	01/06/2025
002059.ZK	01/02/2025	SDB3260188344	(2,500.00)	0.7640	(1,915.75)	(1,910.06)	0.0000	4.3300	(1,856.7265)	0.0000	0.2304	(0.9851)	0.0000	1	(0.7547)	01/06/2025
002059.ZK	01/02/2025	SDB3260188344	(300.00)	0.7640	(228.11)	(229.21)	0.0000	4.3300	(1,856.7265)	0.0000	0.0274	(0.1182)	0.0000	1	(0.0908)	01/06/2025
002059.ZK	01/02/2025	SDB3260188344	(300.00)	0.7640	(243.68)	(229.21)	0.0000	4.3300	(1,856.7265)	0.0000	0.0293	(0.1182)	0.0000	1	(0.0889)	01/06/2025
002059.ZK	01/02/2025	SDB3260188344	(1,800.00)	0.7640	(1,459.93)	(1,375.24)	0.0000	4.3300	(1,856.7265)	0.0000	0.1756	(0.7093)	0.0000	1	(0.5337)	01/06/2025
002059.ZK	01/02/2025	SDB3260188344	(23,400.00)	0.7640	(19,126.93)	(17,878.11)	0.0000	4.3300	(1,856.7265)	0.0000	2.3005	(9.2208)	0.0000	1	(6.9202)	01/06/2025
002059.ZK	01/02/2025	SDB3260188344	(9,300.00)	0.7640	(7,574.61)	(7,105.40)	0.0000	4.3300	(1,856.7265)	0.0000	0.9111	(3.6647)	0.0000	1	(2.7536)	01/06/2025
002059.ZK	01/02/2025	SDB3260188344	(4,000.00)	0.7640	(3,208.18)	(3,056.09)	0.0000	4.3300	(1,856.7265)	0.0000	0.3859	(1.5762)	0.0000	1	(1.1903)	01/06/2025
002059.ZK	01/02/2025	SDB3260188344	(4,500.00)	0.7640	(3,621.77)	(3,438.10)	0.0000	4.3300	(1,856.7265)	0.0000	0.4356	(1.7732)	0.0000	1	(1.3376)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
YUNNAN TOURISM CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002059.ZK	01/02/2025	SDB3260188344	(200.00)	0.7640	(157.34)	(152.80)	0.0000	4.3300	(1,856.7265)	0.0000	0.0189	(0.0788)	0.0000	1	(0.0599)	01/06/2025
002059.ZK	01/02/2025	SDB3260188344	(1,000.00)	0.7640	(785.15)	(764.02)	0.0000	4.3300	(1,856.7265)	0.0000	0.0944	(0.3940)	0.0000	1	(0.2996)	01/06/2025
002059.ZK	01/02/2025	SDB3260188344	(6,400.00)	0.7640	(5,054.09)	(4,889.74)	0.0000	4.3300	(1,856.7265)	0.0000	0.6079	(2.5219)	0.0000	1	(1.9140)	01/06/2025
002059.ZK	01/02/2025	SDB3260188344	(4,300.00)	0.7640	(3,375.81)	(3,285.29)	0.0000	4.3300	(1,856.7265)	0.0000	0.4060	(1.6944)	0.0000	1	(1.2884)	01/06/2025
002059.ZK	01/02/2025	SDB3260188344	(200.00)	0.7640	(158.10)	(152.80)	0.0000	4.3300	(1,856.7265)	0.0000	0.0190	(0.0788)	0.0000	1	(0.0598)	01/06/2025
002059.ZK	01/02/2025	SDB3260188344	(500.00)	0.7640	(395.24)	(382.01)	0.0000	4.3300	(1,856.7265)	0.0000	0.0475	(0.1970)	0.0000	1	(0.1495)	01/06/2025
002059.ZK	01/02/2025	SDB3260188344	(9,100.00)	0.7640	(7,193.33)	(6,952.60)	0.0000	4.3300	(1,856.7265)	0.0000	0.8652	(3.5859)	0.0000	1	(2.7207)	01/06/2025
002059.ZK	01/02/2025	SDB3260188344	(4,700.00)	0.7640	(3,715.24)	(3,590.90)	0.0000	4.3300	(1,856.7265)	0.0000	0.4469	(1.8520)	0.0000	1	(1.4052)	01/06/2025
002059.ZK	01/02/2025	SDB3260188344	(14,000.00)	0.7640	(11,066.66)	(10,696.31)	0.0000	4.3300	(1,856.7265)	0.0000	1.3311	(5.5167)	0.0000	1	(4.1856)	01/06/2025
002059.ZK	01/02/2025	SDB3260188344	(800.00)	0.7640	(632.38)	(611.22)	0.0000	4.3300	(1,856.7265)	0.0000	0.0761	(0.3152)	0.0000	1	(0.2392)	01/06/2025
002059.ZK	01/02/2025	SDB3260188344	(17,100.00)	0.7640	(13,517.14)	(13,064.78)	0.0000	4.3300	(1,856.7265)	0.0000	1.6258	(6.7383)	0.0000	1	(5.1124)	01/06/2025
002059.ZK	01/02/2025	SDB3260188344	(4,300.00)	0.7640	(3,399.05)	(3,285.29)	0.0000	4.3300	(1,856.7265)	0.0000	0.4088	(1.6944)	0.0000	1	(1.2856)	01/06/2025
002059.ZK	01/02/2025	SDB3260188344	(100.00)	0.7640	(79.05)	(76.40)	0.0000	4.3300	(1,856.7265)	0.0000	0.0095	(0.0394)	0.0000	1	(0.0299)	01/06/2025
002059.ZK	01/02/2025	SDB3260188344	(200.00)	0.7640	(158.10)	(152.80)	0.0000	4.3300	(1,856.7265)	0.0000	0.0190	(0.0788)	0.0000	1	(0.0598)	01/06/2025
002059.ZK	01/02/2025	SDB3260188344	(18,600.00)	0.7640	(14,702.85)	(14,210.81)	0.0000	4.3300	(1,856.7265)	0.0000	1.7684	(7.3293)	0.0000	1	(5.5609)	01/06/2025
002059.ZK	01/02/2025	SDB3260188344	(24,700.00)	0.7640	(19,524.76)	(18,871.34)	0.0000	4.3300	(1,856.7265)	0.0000	2.3484	(9.7330)	0.0000	1	(7.3846)	01/06/2025
002059.ZK	01/02/2025	SDB3260188344	(6,100.00)	0.7640	(4,821.90)	(4,660.53)	0.0000	4.3300	(1,856.7265)	0.0000	0.5800	(2.4037)	0.0000	1	(1.8237)	01/06/2025
002059.ZK	01/02/2025	SDB3260188344	(1,800.00)	0.7640	(1,422.86)	(1,375.24)	0.0000	4.3300	(1,856.7265)	0.0000	0.1711	(0.7093)	0.0000	1	(0.5382)	01/06/2025
002059.ZK	01/02/2025	SDB3260188344	(2,400.00)	0.7640	(1,897.14)	(1,833.65)	0.0000	4.3300	(1,856.7265)	0.0000	0.2282	(0.9457)	0.0000	1	(0.7175)	01/06/2025
002059.ZK	01/02/2025	SDB3260188344	(19,500.00)	0.7640	(15,414.28)	(14,898.43)	0.0000	4.3300	(1,856.7265)	0.0000	1.8540	(7.6840)	0.0000	1	(5.8300)	01/06/2025
002059.ZK	01/02/2025	SDB3260188344	(8,000.00)	0.7640	(6,323.81)	(6,112.18)	0.0000	4.3300	(1,856.7265)	0.0000	0.7606	(3.1524)	0.0000	1	(2.3918)	01/06/2025
002059.ZK	01/02/2025	SDB3260188344	(100.00)	0.7640	(79.05)	(76.40)	0.0000	4.3300	(1,856.7265)	0.0000	0.0095	(0.0394)	0.0000	1	(0.0299)	01/06/2025
002059.ZK	01/02/2025	SDB3260188344	(6,051.00)	0.7640	(4,783.17)	(4,623.10)	0.0000	4.3300	(1,856.7265)	0.0000	0.5753	(2.3844)	0.0000	1	(1.8091)	01/06/2025
002059.ZK	01/02/2025	SDB3260188344	(1,449.00)	0.7640	(1,145.40)	(1,107.07)	0.0000	4.3300	(1,856.7265)	0.0000	0.1378	(0.5710)	0.0000	1	(0.4332)	01/06/2025
002059.ZK	01/02/2025	SDB3260188344	(21,900.00)	0.7640	(17,311.42)	(16,732.08)	0.0000	4.3300	(1,856.7265)	0.0000	2.0822	(8.6297)	0.0000	1	(6.5475)	01/06/2025
002059.ZK	01/02/2025	SDB3260188344	(22,000.00)	0.7640	(17,390.47)	(16,808.48)	0.0000	4.3300	(1,856.7265)	0.0000	2.0917	(8.6691)	0.0000	1	(6.5774)	01/06/2025
002059.ZK	01/02/2025	SDB3260188344	(12,800.00)	0.7640	(10,118.09)	(9,779.48)	0.0000	4.3300	(1,856.7265)	0.0000	1.2170	(5.0438)	0.0000	1	(3.8269)	01/06/2025
002059.ZK	01/02/2025	SDB3260188344	(7,400.00)	0.7640	(5,849.52)	(5,653.76)	0.0000	4.3300	(1,856.7265)	0.0000	0.7036	(2.9160)	0.0000	1	(2.2124)	01/06/2025
002059.ZK	01/02/2025	SDB3260188344	(9,600.00)	0.7640	(7,588.57)	(7,334.61)	0.0000	4.3300	(1,856.7265)	0.0000	0.9127	(3.7829)	0.0000	1	(2.8701)	01/06/2025
002059.ZK	01/02/2025	SDB3260188344	(13,900.00)	0.7640	(10,987.62)	(10,619.91)	0.0000	4.3300	(1,856.7265)	0.0000	1.3216	(5.4773)	0.0000	1	(4.1557)	01/06/2025
002059.ZK	01/02/2025	SDB3260188344	(41,100.00)	0.7640	(32,488.56)	(31,401.30)	0.0000	4.3300	(1,856.7265)	0.0000	3.9077	(16.1955)	0.0000	1	(12.2878)	01/06/2025
002059.ZK	01/02/2025	SDB3260188344	(2,551.00)	0.7640	(2,016.50)	(1,949.02)	0.0000	4.3300	(1,856.7265)	0.0000	0.2425	(1.0052)	0.0000	1	(0.7627)	01/06/2025
002059.ZK	01/02/2025	SDB3260188344	(5,000.00)	0.7640	(3,952.38)	(3,820.11)	0.0000	4.3300	(1,856.7265)	0.0000	0.4754	(1.9702)	0.0000	1	(1.4949)	01/06/2025
002059.ZK	12/31/2024	SDB3260188344	(1,400.00)	0.7489	(1,043.13)	(1,048.46)	0.0000	4.3300	(1,858.9420)	0.0000	0.2509	(1.0828)	0.0000	2	(0.8319)	01/06/2025
002059.ZK	12/31/2024	SDB3260188344	(44,100.00)	0.7489	(32,841.93)	(33,026.49)	0.0000	4.3300	(1,858.9420)	0.0000	7.9003	(34.1080)	0.0000	2	(26.2077)	01/06/2025
002059.ZK	12/31/2024	SDB3260188344	(2,500.00)	0.7489	(1,915.75)	(1,872.25)	0.0000	4.3300	(1,858.9420)	0.0000	0.4608	(1.9336)	0.0000	2	(1.4727)	01/06/2025
002059.ZK	12/31/2024	SDB3260188344	(300.00)	0.7489	(228.11)	(224.67)	0.0000	4.3300	(1,858.9420)	0.0000	0.0549	(0.2320)	0.0000	2	(0.1772)	01/06/2025
002059.ZK	12/31/2024	SDB3260188344	(300.00)	0.7489	(243.68)	(224.67)	0.0000	4.3300	(1,858.9420)	0.0000	0.0586	(0.2320)	0.0000	2	(0.1734)	01/06/2025
002059.ZK	12/31/2024	SDB3260188344	(1,800.00)	0.7489	(1,459.93)	(1,348.02)	0.0000	4.3300	(1,858.9420)	0.0000	0.3512	(1.3922)	0.0000	2	(1.0410)	01/06/2025
002059.ZK	12/31/2024	SDB3260188344	(23,400.00)	0.7489	(19,126.93)	(17,524.26)	0.0000	4.3300	(1,858.9420)	0.0000	4.6011	(18.0981)	0.0000	2	(13.4970)	01/06/2025
002059.ZK	12/31/2024	SDB3260188344	(9,300.00)	0.7489	(7,574.61)	(6,964.77)	0.0000	4.3300	(1,858.9420)	0.0000	1.8221	(7.1928)	0.0000	2	(5.3707)	01/06/2025
002059.ZK	12/31/2024	SDB3260188344	(4,000.00)	0.7489	(3,208.18)	(2,995.60)	0.0000	4.3300	(1,858.9420)	0.0000	0.7717	(3.0937)	0.0000	2	(2.3219)	01/06/2025
002059.ZK	12/31/2024	SDB3260188344	(4,500.00)	0.7489	(3,621.77)	(3,370.05)	0.0000	4.3300	(1,858.9420)	0.0000	0.8712	(3.4804)	0.0000	2	(2.6092)	01/06/2025
002059.ZK	12/31/2024	SDB3260188344	(200.00)	0.7489	(157.34)	(149.78)	0.0000	4.3300	(1,858.9420)	0.0000	0.0378	(0.1547)	0.0000	2	(0.1168)	01/06/2025
002059.ZK	12/31/2024	SDB3260188344	(1,000.00)	0.7489	(785.15)	(748.90)	0.0000	4.3300	(1,858.9420)	0.0000	0.1889	(0.7734)	0.0000	2	(0.5846)	01/06/2025
002059.ZK	12/31/2024	SDB3260188344	(6,400.00)	0.7489	(5,054.09)	(4,792.96)	0.0000	4.3300	(1,858.9420)	0.0000	1.2158	(4.9499)	0.0000	2	(3.7341)	01/06/2025
002059.ZK	12/31/2024	SDB3260188344	(4,300.00)	0.7489	(3,375.81)	(3,220.27)	0.0000	4.3300	(1,858.9420)	0.0000	0.8121	(3.3257)	0.0000	2	(2.5136)	01/06/2025
002059.ZK	12/31/2024	SDB3260188344	(200.00)	0.7489	(158.10)	(149.78)	0.0000	4.3300	(1,858.9420)	0.0000	0.0380	(0.1547)	0.0000	2	(0.1167)	01/06/2025
002059.ZK	12/31/2024	SDB3260188344	(500.00)	0.7489	(395.24)	(374.45)	0.0000	4.3300	(1,858.9420)	0.0000	0.0951	(0.3867)	0.0000	2	(0.2916)	01/06/2025
002059.ZK	12/31/2024	SDB3260188344	(9,100.00)	0.7489	(7,193.33)	(6,814.99)	0.0000	4.3300	(1,858.9420)	0.0000	1.7304	(7.0382)	0.0000	2	(5.3078)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
YUNNAN TOURISM CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002059.ZK	12/31/2024	SDB3260188344	(4,700.00)	0.7489	(3,715.24)	(3,519.83)	0.0000	4.3300	(1,858.9420)	0.0000	0.8937	(3.6351)	0.0000	2	(2,7414)	01/06/2025
002059.ZK	12/31/2024	SDB3260188344	(14,000.00)	0.7489	(11,066.66)	(10,484.60)	0.0000	4.3300	(1,858.9420)	0.0000	2.6621	(10.8279)	0.0000	2	(8,1658)	01/06/2025
002059.ZK	12/31/2024	SDB3260188344	(800.00)	0.7489	(632.38)	(599.12)	0.0000	4.3300	(1,858.9420)	0.0000	0.1521	(0.6187)	0.0000	2	(0,4666)	01/06/2025
002059.ZK	12/31/2024	SDB3260188344	(17,100.00)	0.7489	(13,517.14)	(12,806.19)	0.0000	4.3300	(1,858.9420)	0.0000	3.2516	(13.2255)	0.0000	2	(9,9739)	01/06/2025
002059.ZK	12/31/2024	SDB3260188344	(4,300.00)	0.7489	(3,399.05)	(3,220.27)	0.0000	4.3300	(1,858.9420)	0.0000	0.8177	(3.3257)	0.0000	2	(2,5081)	01/06/2025
002059.ZK	12/31/2024	SDB3260188344	(100.00)	0.7489	(79.05)	(74.89)	0.0000	4.3300	(1,858.9420)	0.0000	0.0190	(0.0773)	0.0000	2	(0,0583)	01/06/2025
002059.ZK	12/31/2024	SDB3260188344	(200.00)	0.7489	(158.10)	(149.78)	0.0000	4.3300	(1,858.9420)	0.0000	0.0380	(0.1547)	0.0000	2	(0,1167)	01/06/2025
002059.ZK	12/31/2024	SDB3260188344	(18,600.00)	0.7489	(14,702.85)	(13,929.54)	0.0000	4.3300	(1,858.9420)	0.0000	3.5369	(14.3857)	0.0000	2	(10,8488)	01/06/2025
002059.ZK	12/31/2024	SDB3260188344	(24,700.00)	0.7489	(19,524.76)	(18,497.83)	0.0000	4.3300	(1,858.9420)	0.0000	4.6968	(19.1036)	0.0000	2	(14,4068)	01/06/2025
002059.ZK	12/31/2024	SDB3260188344	(6,100.00)	0.7489	(4,821.90)	(4,568.29)	0.0000	4.3300	(1,858.9420)	0.0000	1.1599	(4.7179)	0.0000	2	(3,5579)	01/06/2025
002059.ZK	12/31/2024	SDB3260188344	(1,800.00)	0.7489	(1,422.86)	(1,348.02)	0.0000	4.3300	(1,858.9420)	0.0000	0.3423	(1.3922)	0.0000	2	(1,0499)	01/06/2025
002059.ZK	12/31/2024	SDB3260188344	(2,400.00)	0.7489	(1,897.14)	(1,797.36)	0.0000	4.3300	(1,858.9420)	0.0000	0.4564	(1.8562)	0.0000	2	(1,3998)	01/06/2025
002059.ZK	12/31/2024	SDB3260188344	(19,500.00)	0.7489	(15,414.28)	(14,603.55)	0.0000	4.3300	(1,858.9420)	0.0000	3.7080	(15.0818)	0.0000	2	(11,3738)	01/06/2025
002059.ZK	12/31/2024	SDB3260188344	(8,000.00)	0.7489	(6,323.81)	(5,991.20)	0.0000	4.3300	(1,858.9420)	0.0000	1.5212	(6.1874)	0.0000	2	(4,6662)	01/06/2025
002059.ZK	12/31/2024	SDB3260188344	(100.00)	0.7489	(79.05)	(74.89)	0.0000	4.3300	(1,858.9420)	0.0000	0.0190	(0.0773)	0.0000	2	(0,0583)	01/06/2025
002059.ZK	12/31/2024	SDB3260188344	(6,051.00)	0.7489	(4,783.17)	(4,531.59)	0.0000	4.3300	(1,858.9420)	0.0000	1.1506	(4.6800)	0.0000	2	(3,5294)	01/06/2025
002059.ZK	12/31/2024	SDB3260188344	(1,449.00)	0.7489	(1,145.40)	(1,085.16)	0.0000	4.3300	(1,858.9420)	0.0000	0.2755	(1.1207)	0.0000	2	(0,8452)	01/06/2025
002059.ZK	12/31/2024	SDB3260188344	(21,900.00)	0.7489	(17,311.42)	(16,400.91)	0.0000	4.3300	(1,858.9420)	0.0000	4.1644	(16.9380)	0.0000	2	(12,7736)	01/06/2025
002059.ZK	12/31/2024	SDB3260188344	(22,000.00)	0.7489	(17,390.47)	(16,475.80)	0.0000	4.3300	(1,858.9420)	0.0000	4.1834	(17.0153)	0.0000	2	(12,8319)	01/06/2025
002059.ZK	12/31/2024	SDB3260188344	(12,800.00)	0.7489	(10,118.09)	(9,585.92)	0.0000	4.3300	(1,858.9420)	0.0000	2.4340	(9.8998)	0.0000	2	(7,4659)	01/06/2025
002059.ZK	12/31/2024	SDB3260188344	(851.00)	0.7489	(672.70)	(637.31)	0.0000	4.3300	(1,858.9420)	0.0000	0.1618	(0.6582)	0.0000	2	(0,4964)	01/06/2025
002059.ZK	12/31/2024	SDB3260188344	(7,400.00)	0.7489	(5,849.52)	(5,541.86)	0.0000	4.3300	(1,858.9420)	0.0000	1.4071	(5.7233)	0.0000	2	(4,3162)	01/06/2025
002059.ZK	12/31/2024	SDB3260188344	(9,600.00)	0.7489	(7,588.57)	(7,189.44)	0.0000	4.3300	(1,858.9420)	0.0000	1.8255	(7.4249)	0.0000	2	(5,5994)	01/06/2025
002059.ZK	12/31/2024	SDB3260188344	(13,900.00)	0.7489	(10,987.62)	(10,409.71)	0.0000	4.3300	(1,858.9420)	0.0000	2.6431	(10.7506)	0.0000	2	(8,1074)	01/06/2025
002059.ZK	12/31/2024	SDB3260188344	(41,100.00)	0.7489	(32,488.56)	(30,779.79)	0.0000	4.3300	(1,858.9420)	0.0000	7.8153	(31.7877)	0.0000	2	(23,9724)	01/06/2025
002059.ZK	12/31/2024	SDB3260188344	(6,100.00)	0.7489	(4,821.90)	(4,568.29)	0.0000	4.3300	(1,858.9420)	0.0000	1.1599	(4.7179)	0.0000	2	(3,5579)	01/06/2025
002059.ZK	12/31/2024	SDB3260188344	(5,000.00)	0.7489	(3,952.38)	(3,744.50)	0.0000	4.3300	(1,858.9420)	0.0000	0.9508	(3.8671)	0.0000	2	(2,9163)	01/06/2025
002059.ZK	12/30/2024	SDB3260188344	(2,500.00)	0.7501	(1,915.75)	(1,875.34)	0.0000	4.3300	(1,876.9539)	0.0000	0.2304	(0.9778)	0.0000	1	(0,7473)	01/06/2025
002059.ZK	12/30/2024	SDB3260188344	(300.00)	0.7501	(228.11)	(225.04)	0.0000	4.3300	(1,876.9539)	0.0000	0.0274	(0.1173)	0.0000	1	(0,0899)	01/06/2025
002059.ZK	12/30/2024	SDB3260188344	(300.00)	0.7501	(243.68)	(225.04)	0.0000	4.3300	(1,876.9539)	0.0000	0.0293	(0.1173)	0.0000	1	(0,0880)	01/06/2025
002059.ZK	12/30/2024	SDB3260188344	(1,800.00)	0.7501	(1,459.93)	(1,350.24)	0.0000	4.3300	(1,876.9539)	0.0000	0.1756	(0.7040)	0.0000	1	(0,5284)	01/06/2025
002059.ZK	12/30/2024	SDB3260188344	(23,400.00)	0.7501	(19,126.93)	(17,553.16)	0.0000	4.3300	(1,876.9539)	0.0000	2.3005	(9.1518)	0.0000	1	(6,8513)	01/06/2025
002059.ZK	12/30/2024	SDB3260188344	(9,300.00)	0.7501	(7,574.61)	(6,976.26)	0.0000	4.3300	(1,876.9539)	0.0000	0.9111	(3.6373)	0.0000	1	(2,7262)	01/06/2025
002059.ZK	12/30/2024	SDB3260188344	(4,000.00)	0.7501	(3,208.18)	(3,000.54)	0.0000	4.3300	(1,876.9539)	0.0000	0.3859	(1.5644)	0.0000	1	(1,1785)	01/06/2025
002059.ZK	12/30/2024	SDB3260188344	(4,500.00)	0.7501	(3,621.77)	(3,375.61)	0.0000	4.3300	(1,876.9539)	0.0000	0.4356	(1.7600)	0.0000	1	(1,3243)	01/06/2025
002059.ZK	12/30/2024	SDB3260188344	(200.00)	0.7501	(157.34)	(150.03)	0.0000	4.3300	(1,876.9539)	0.0000	0.0189	(0.0782)	0.0000	1	(0,0593)	01/06/2025
002059.ZK	12/30/2024	SDB3260188344	(1,000.00)	0.7501	(785.15)	(750.13)	0.0000	4.3300	(1,876.9539)	0.0000	0.0944	(0.3911)	0.0000	1	(0,2967)	01/06/2025
002059.ZK	12/30/2024	SDB3260188344	(6,400.00)	0.7501	(5,054.09)	(4,800.86)	0.0000	4.3300	(1,876.9539)	0.0000	0.6079	(2.5031)	0.0000	1	(1,8952)	01/06/2025
002059.ZK	12/30/2024	SDB3260188344	(4,300.00)	0.7501	(3,375.81)	(3,225.58)	0.0000	4.3300	(1,876.9539)	0.0000	0.4060	(1.6817)	0.0000	1	(1,2757)	01/06/2025
002059.ZK	12/30/2024	SDB3260188344	(200.00)	0.7501	(158.10)	(150.03)	0.0000	4.3300	(1,876.9539)	0.0000	0.0190	(0.0782)	0.0000	1	(0,0592)	01/06/2025
002059.ZK	12/30/2024	SDB3260188344	(500.00)	0.7501	(395.24)	(375.07)	0.0000	4.3300	(1,876.9539)	0.0000	0.0475	(0.1956)	0.0000	1	(0,1480)	01/06/2025
002059.ZK	12/30/2024	SDB3260188344	(9,100.00)	0.7501	(7,193.33)	(6,826.23)	0.0000	4.3300	(1,876.9539)	0.0000	0.8652	(3.5590)	0.0000	1	(2,6938)	01/06/2025
002059.ZK	12/30/2024	SDB3260188344	(4,700.00)	0.7501	(3,715.24)	(3,525.63)	0.0000	4.3300	(1,876.9539)	0.0000	0.4469	(1.8382)	0.0000	1	(1,3913)	01/06/2025
002059.ZK	12/30/2024	SDB3260188344	(14,000.00)	0.7501	(11,066.66)	(10,501.89)	0.0000	4.3300	(1,876.9539)	0.0000	1.3311	(5.4754)	0.0000	1	(4,1444)	01/06/2025
002059.ZK	12/30/2024	SDB3260188344	(800.00)	0.7501	(632.38)	(600.11)	0.0000	4.3300	(1,876.9539)	0.0000	0.0761	(0.3129)	0.0000	1	(0,2368)	01/06/2025
002059.ZK	12/30/2024	SDB3260188344	(17,100.00)	0.7501	(13,517.14)	(12,827.31)	0.0000	4.3300	(1,876.9539)	0.0000	1.6258	(6.6879)	0.0000	1	(5,0620)	01/06/2025
002059.ZK	12/30/2024	SDB3260188344	(4,300.00)	0.7501	(3,399.05)	(3,225.58)	0.0000	4.3300	(1,876.9539)	0.0000	0.4088	(1.6817)	0.0000	1	(1,2729)	01/06/2025
002059.ZK	12/30/2024	SDB3260188344	(100.00)	0.7501	(79.05)	(75.01)	0.0000	4.3300	(1,876.9539)	0.0000	0.0095	(0.0391)	0.0000	1	(0,0296)	01/06/2025
002059.ZK	12/30/2024	SDB3260188344	(200.00)	0.7501	(158.10)	(150.03)	0.0000	4.3300	(1,876.9539)	0.0000	0.0190	(0.0782)	0.0000	1	(0,0592)	01/06/2025
002059.ZK	12/30/2024	SDB3260188344	(18,600.00)	0.7501	(14,702.85)	(13,952.51)	0.0000	4.3300	(1,876.9539)	0.0000	1.7684	(7.2745)	0.0000	1	(5,5061)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
YUNNAN TOURISM CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002059.ZK	12/30/2024	SDB3260188344	(24,700.00)	0.7501	(19,524.76)	(18,528.33)	0.0000	4.3300	(1,876.9539)	0.0000	2.3484	(9.6602)	0.0000	1	(7.3118)	01/06/2025
002059.ZK	12/30/2024	SDB3260188344	(6,100.00)	0.7501	(4,821.90)	(4,575.82)	0.0000	4.3300	(1,876.9539)	0.0000	0.5800	(2.3857)	0.0000	1	(1.8058)	01/06/2025
002059.ZK	12/30/2024	SDB3260188344	(1,800.00)	0.7501	(1,422.86)	(1,350.24)	0.0000	4.3300	(1,876.9539)	0.0000	0.1711	(0.7040)	0.0000	1	(0.5328)	01/06/2025
002059.ZK	12/30/2024	SDB3260188344	(2,400.00)	0.7501	(1,897.14)	(1,800.32)	0.0000	4.3300	(1,876.9539)	0.0000	0.2282	(0.9386)	0.0000	1	(0.7105)	01/06/2025
002059.ZK	12/30/2024	SDB3260188344	(19,500.00)	0.7501	(15,414.28)	(14,627.63)	0.0000	4.3300	(1,876.9539)	0.0000	1.8540	(7.6265)	0.0000	1	(5.7725)	01/06/2025
002059.ZK	12/30/2024	SDB3260188344	(8,000.00)	0.7501	(6,323.81)	(6,001.08)	0.0000	4.3300	(1,876.9539)	0.0000	0.7606	(3.1288)	0.0000	1	(2.3682)	01/06/2025
002059.ZK	12/30/2024	SDB3260188344	(100.00)	0.7501	(79.05)	(75.01)	0.0000	4.3300	(1,876.9539)	0.0000	0.0095	(0.0391)	0.0000	1	(0.0296)	01/06/2025
002059.ZK	12/30/2024	SDB3260188344	(6,051.00)	0.7501	(4,783.17)	(4,539.07)	0.0000	4.3300	(1,876.9539)	0.0000	0.5753	(2.3666)	0.0000	1	(1.7913)	01/06/2025
002059.ZK	12/30/2024	SDB3260188344	(1,449.00)	0.7501	(1,145.40)	(1,086.95)	0.0000	4.3300	(1,876.9539)	0.0000	0.1378	(0.5667)	0.0000	1	(0.4289)	01/06/2025
002059.ZK	12/30/2024	SDB3260188344	(21,900.00)	0.7501	(17,311.42)	(16,427.96)	0.0000	4.3300	(1,876.9539)	0.0000	2.0822	(8.5651)	0.0000	1	(6.4830)	01/06/2025
002059.ZK	12/30/2024	SDB3260188344	(22,000.00)	0.7501	(17,390.47)	(16,502.97)	0.0000	4.3300	(1,876.9539)	0.0000	2.0917	(8.6043)	0.0000	1	(6.5126)	01/06/2025
002059.ZK	12/30/2024	SDB3260188344	(12,800.00)	0.7501	(10,118.09)	(9,601.73)	0.0000	4.3300	(1,876.9539)	0.0000	1.2170	(5.0061)	0.0000	1	(3.7891)	01/06/2025
002059.ZK	12/30/2024	SDB3260188344	(851.00)	0.7501	(672.70)	(638.36)	0.0000	4.3300	(1,876.9539)	0.0000	0.0809	(0.3328)	0.0000	1	(0.2519)	01/06/2025
002059.ZK	12/30/2024	SDB3260188344	(7,400.00)	0.7501	(5,849.52)	(5,551.00)	0.0000	4.3300	(1,876.9539)	0.0000	0.7036	(2.8942)	0.0000	1	(2.1906)	01/06/2025
002059.ZK	12/30/2024	SDB3260188344	(9,600.00)	0.7501	(7,588.57)	(7,201.30)	0.0000	4.3300	(1,876.9539)	0.0000	0.9127	(3.7546)	0.0000	1	(2.8418)	01/06/2025
002059.ZK	12/30/2024	SDB3260188344	(13,900.00)	0.7501	(10,987.62)	(10,426.88)	0.0000	4.3300	(1,876.9539)	0.0000	1.3216	(5.4363)	0.0000	1	(4.1148)	01/06/2025
002059.ZK	12/30/2024	SDB3260188344	(41,100.00)	0.7501	(32,488.56)	(30,838.55)	0.0000	4.3300	(1,876.9539)	0.0000	3.9077	(16.0743)	0.0000	1	(12.1667)	01/06/2025
002059.ZK	12/30/2024	SDB3260188344	(6,100.00)	0.7501	(4,821.90)	(4,575.82)	0.0000	4.3300	(1,876.9539)	0.0000	0.5800	(2.3857)	0.0000	1	(1.8058)	01/06/2025
002059.ZK	12/30/2024	SDB3260188344	(5,000.00)	0.7501	(3,952.38)	(3,750.68)	0.0000	4.3300	(1,876.9539)	0.0000	0.4754	(1.9555)	0.0000	1	(1.4801)	01/06/2025
002059.ZK	12/27/2024	SDB3260188344	(300.00)	0.8019	(243.68)	(240.56)	0.0000	4.3300	(1,878.4305)	0.0000	0.0879	(0.3766)	0.0000	3	(0.2886)	01/06/2025
002059.ZK	12/27/2024	SDB3260188344	(1,800.00)	0.8019	(1,459.93)	(1,443.35)	0.0000	4.3300	(1,878.4305)	0.0000	0.5268	(2.2594)	0.0000	3	(1.7326)	01/06/2025
002059.ZK	12/27/2024	SDB3260188344	(23,400.00)	0.8019	(19,126.93)	(18,763.55)	0.0000	4.3300	(1,878.4305)	0.0000	6.9016	(29.3717)	0.0000	3	(22.4701)	01/06/2025
002059.ZK	12/27/2024	SDB3260188344	(9,300.00)	0.8019	(7,574.61)	(7,207.31)	0.0000	4.3300	(1,878.4305)	0.0000	2.7332	(11.6734)	0.0000	3	(8.9402)	01/06/2025
002059.ZK	12/27/2024	SDB3260188344	(4,000.00)	0.8019	(3,208.18)	(3,207.44)	0.0000	4.3300	(1,878.4305)	0.0000	1.1576	(5.0208)	0.0000	3	(3.8632)	01/06/2025
002059.ZK	12/27/2024	SDB3260188344	(4,500.00)	0.8019	(3,621.77)	(3,608.37)	0.0000	4.3300	(1,878.4305)	0.0000	1.3069	(5.6484)	0.0000	3	(4.3415)	01/06/2025
002059.ZK	12/27/2024	SDB3260188344	(200.00)	0.8019	(157.34)	(160.37)	0.0000	4.3300	(1,878.4305)	0.0000	0.0568	(0.2510)	0.0000	3	(0.1943)	01/06/2025
002059.ZK	12/27/2024	SDB3260188344	(1,000.00)	0.8019	(785.15)	(801.86)	0.0000	4.3300	(1,878.4305)	0.0000	0.2833	(1.2552)	0.0000	3	(0.9719)	01/06/2025
002059.ZK	12/27/2024	SDB3260188344	(6,400.00)	0.8019	(5,054.09)	(5,131.91)	0.0000	4.3300	(1,878.4305)	0.0000	1.8237	(8.0333)	0.0000	3	(6.2096)	01/06/2025
002059.ZK	12/27/2024	SDB3260188344	(4,300.00)	0.8019	(3,375.81)	(3,448.00)	0.0000	4.3300	(1,878.4305)	0.0000	1.2181	(5.3974)	0.0000	3	(4.1793)	01/06/2025
002059.ZK	12/27/2024	SDB3260188344	(200.00)	0.8019	(158.10)	(160.37)	0.0000	4.3300	(1,878.4305)	0.0000	0.0570	(0.2510)	0.0000	3	(0.1940)	01/06/2025
002059.ZK	12/27/2024	SDB3260188344	(500.00)	0.8019	(395.24)	(400.93)	0.0000	4.3300	(1,878.4305)	0.0000	0.1426	(0.6276)	0.0000	3	(0.4850)	01/06/2025
002059.ZK	12/27/2024	SDB3260188344	(9,100.00)	0.8019	(7,193.33)	(7,296.94)	0.0000	4.3300	(1,878.4305)	0.0000	2.5956	(11.4223)	0.0000	3	(8.8267)	01/06/2025
002059.ZK	12/27/2024	SDB3260188344	(4,700.00)	0.8019	(3,715.24)	(3,768.75)	0.0000	4.3300	(1,878.4305)	0.0000	1.3406	(5.8994)	0.0000	3	(4.5589)	01/06/2025
002059.ZK	12/27/2024	SDB3260188344	(14,000.00)	0.8019	(11,066.66)	(11,226.05)	0.0000	4.3300	(1,878.4305)	0.0000	3.9932	(17.5728)	0.0000	3	(13.5796)	01/06/2025
002059.ZK	12/27/2024	SDB3260188344	(800.00)	0.8019	(632.38)	(641.49)	0.0000	4.3300	(1,878.4305)	0.0000	0.2282	(1.0042)	0.0000	3	(0.7760)	01/06/2025
002059.ZK	12/27/2024	SDB3260188344	(17,100.00)	0.8019	(13,517.14)	(13,711.82)	0.0000	4.3300	(1,878.4305)	0.0000	4.8774	(21.4639)	0.0000	3	(16.5865)	01/06/2025
002059.ZK	12/27/2024	SDB3260188344	(4,300.00)	0.8019	(3,399.05)	(3,448.00)	0.0000	4.3300	(1,878.4305)	0.0000	1.2265	(5.3974)	0.0000	3	(4.1709)	01/06/2025
002059.ZK	12/27/2024	SDB3260188344	(100.00)	0.8019	(79.05)	(80.19)	0.0000	4.3300	(1,878.4305)	0.0000	0.0285	(0.1255)	0.0000	3	(0.0970)	01/06/2025
002059.ZK	12/27/2024	SDB3260188344	(200.00)	0.8019	(158.10)	(160.37)	0.0000	4.3300	(1,878.4305)	0.0000	0.0570	(0.2510)	0.0000	3	(0.1940)	01/06/2025
002059.ZK	12/27/2024	SDB3260188344	(18,600.00)	0.8019	(14,702.85)	(14,914.61)	0.0000	4.3300	(1,878.4305)	0.0000	5.3053	(23.3467)	0.0000	3	(18.0414)	01/06/2025
002059.ZK	12/27/2024	SDB3260188344	(24,700.00)	0.8019	(19,524.76)	(19,805.97)	0.0000	4.3300	(1,878.4305)	0.0000	7.0452	(31.0034)	0.0000	3	(23.9583)	01/06/2025
002059.ZK	12/27/2024	SDB3260188344	(6,100.00)	0.8019	(4,821.90)	(4,891.35)	0.0000	4.3300	(1,878.4305)	0.0000	1.7399	(7.6567)	0.0000	3	(5.9168)	01/06/2025
002059.ZK	12/27/2024	SDB3260188344	(1,800.00)	0.8019	(1,422.86)	(1,443.35)	0.0000	4.3300	(1,878.4305)	0.0000	0.5134	(2.2594)	0.0000	3	(1.7459)	01/06/2025
002059.ZK	12/27/2024	SDB3260188344	(2,400.00)	0.8019	(1,897.14)	(1,924.47)	0.0000	4.3300	(1,878.4305)	0.0000	0.6846	(3.0125)	0.0000	3	(2.3279)	01/06/2025
002059.ZK	12/27/2024	SDB3260188344	(19,500.00)	0.8019	(15,414.28)	(15,636.29)	0.0000	4.3300	(1,878.4305)	0.0000	5.5620	(24.4764)	0.0000	3	(18.9144)	01/06/2025
002059.ZK	12/27/2024	SDB3260188344	(8,000.00)	0.8019	(6,323.81)	(6,414.89)	0.0000	4.3300	(1,878.4305)	0.0000	2.2818	(10.0416)	0.0000	3	(7.7598)	01/06/2025
002059.ZK	12/27/2024	SDB3260188344	(100.00)	0.8019	(79.05)	(80.19)	0.0000	4.3300	(1,878.4305)	0.0000	0.0285	(0.1255)	0.0000	3	(0.0970)	01/06/2025
002059.ZK	12/27/2024	SDB3260188344	(6,051.00)	0.8019	(4,783.17)	(4,852.06)	0.0000	4.3300	(1,878.4305)	0.0000	1.7259	(7.5952)	0.0000	3	(5.8693)	01/06/2025
002059.ZK	12/27/2024	SDB3260188344	(1,449.00)	0.8019	(1,145.40)	(1,161.90)	0.0000	4.3300	(1,878.4305)	0.0000	0.4133	(1.8188)	0.0000	3	(1.4055)	01/06/2025
002059.ZK	12/27/2024	SDB3260188344	(21,900.00)	0.8019	(17,311.42)	(17,560.76)	0.0000	4.3300	(1,878.4305)	0.0000	6.2465	(27.4889)	0.0000	3	(21.2423)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
YUNNAN TOURISM CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002059.ZK	12/27/2024	SDB3260188344	(22,000.00)	0.8019	(17,390.47)	(17,640.94)	0.0000	4.3300	(1,878.4305)	0.0000	6.2751	(27.6144)	0.0000	3	(21.3393)	01/06/2025
002059.ZK	12/27/2024	SDB3260188344	(12,800.00)	0.8019	(10,118.09)	(10,263.82)	0.0000	4.3300	(1,878.4305)	0.0000	3.6509	(16.0666)	0.0000	3	(12.4156)	01/06/2025
002059.ZK	12/27/2024	SDB3260188344	(851.00)	0.8019	(672.70)	(682.38)	0.0000	4.3300	(1,878.4305)	0.0000	0.2427	(1.0682)	0.0000	3	(0.8254)	01/06/2025
002059.ZK	12/27/2024	SDB3260188344	(7,400.00)	0.8019	(5,849.52)	(5,933.77)	0.0000	4.3300	(1,878.4305)	0.0000	2.1107	(9.2885)	0.0000	3	(7.1778)	01/06/2025
002059.ZK	12/27/2024	SDB3260188344	(9,600.00)	0.8019	(7,588.57)	(7,697.87)	0.0000	4.3300	(1,878.4305)	0.0000	2.7382	(12.0499)	0.0000	3	(9.3117)	01/06/2025
002059.ZK	12/27/2024	SDB3260188344	(13,900.00)	0.8019	(10,987.62)	(11,145.87)	0.0000	4.3300	(1,878.4305)	0.0000	3.9647	(17.4473)	0.0000	3	(13.4826)	01/06/2025
002059.ZK	12/27/2024	SDB3260188344	(41,100.00)	0.8019	(32,488.56)	(32,956.49)	0.0000	4.3300	(1,878.4305)	0.0000	11.7230	(51.5887)	0.0000	3	(39.8658)	01/06/2025
002059.ZK	12/27/2024	SDB3260188344	(6,100.00)	0.8019	(4,821.90)	(4,891.35)	0.0000	4.3300	(1,878.4305)	0.0000	1.7399	(7.6567)	0.0000	3	(5.9168)	01/06/2025
002059.ZK	12/27/2024	SDB3260188344	(5,000.00)	0.8019	(3,952.38)	(4,009.30)	0.0000	4.3300	(1,878.4305)	0.0000	1.4262	(6.2760)	0.0000	3	(4.8499)	01/06/2025
002059.ZK	12/26/2024	SDB3260188344	(23,400.00)	0.8067	(19,126.93)	(18,876.12)	0.0000	4.3300	(1,879.3968)	0.0000	2.3005	(9.8544)	0.0000	1	(7.5538)	01/06/2025
002059.ZK	12/26/2024	SDB3260188344	(9,300.00)	0.8067	(7,574.61)	(7,502.05)	0.0000	4.3300	(1,879.3968)	0.0000	0.9111	(3.9165)	0.0000	1	(3.0054)	01/06/2025
002059.ZK	12/26/2024	SDB3260188344	(4,000.00)	0.8067	(3,208.18)	(3,226.69)	0.0000	4.3300	(1,879.3968)	0.0000	0.3859	(1.6845)	0.0000	1	(1.2986)	01/06/2025
002059.ZK	12/26/2024	SDB3260188344	(4,500.00)	0.8067	(3,621.77)	(3,630.02)	0.0000	4.3300	(1,879.3968)	0.0000	0.4356	(1.8951)	0.0000	1	(1.4595)	01/06/2025
002059.ZK	12/26/2024	SDB3260188344	(200.00)	0.8067	(157.34)	(161.33)	0.0000	4.3300	(1,879.3968)	0.0000	0.0189	(0.0842)	0.0000	1	(0.0653)	01/06/2025
002059.ZK	12/26/2024	SDB3260188344	(1,000.00)	0.8067	(785.15)	(806.67)	0.0000	4.3300	(1,879.3968)	0.0000	0.0944	(0.4211)	0.0000	1	(0.3267)	01/06/2025
002059.ZK	12/26/2024	SDB3260188344	(6,400.00)	0.8067	(5,054.09)	(5,162.70)	0.0000	4.3300	(1,879.3968)	0.0000	0.6079	(2.6952)	0.0000	1	(2.0873)	01/06/2025
002059.ZK	12/26/2024	SDB3260188344	(4,300.00)	0.8067	(3,375.81)	(3,468.69)	0.0000	4.3300	(1,879.3968)	0.0000	0.4060	(1.8108)	0.0000	1	(1.4048)	01/06/2025
002059.ZK	12/26/2024	SDB3260188344	(200.00)	0.8067	(158.10)	(161.33)	0.0000	4.3300	(1,879.3968)	0.0000	0.0190	(0.0842)	0.0000	1	(0.0652)	01/06/2025
002059.ZK	12/26/2024	SDB3260188344	(500.00)	0.8067	(395.24)	(403.34)	0.0000	4.3300	(1,879.3968)	0.0000	0.0475	(0.2106)	0.0000	1	(0.1630)	01/06/2025
002059.ZK	12/26/2024	SDB3260188344	(9,100.00)	0.8067	(7,193.33)	(7,340.72)	0.0000	4.3300	(1,879.3968)	0.0000	0.8652	(3.8323)	0.0000	1	(2.9671)	01/06/2025
002059.ZK	12/26/2024	SDB3260188344	(4,700.00)	0.8067	(3,715.24)	(3,791.36)	0.0000	4.3300	(1,879.3968)	0.0000	0.4469	(1.9793)	0.0000	1	(1.5324)	01/06/2025
002059.ZK	12/26/2024	SDB3260188344	(14,000.00)	0.8067	(11,066.66)	(11,293.41)	0.0000	4.3300	(1,879.3968)	0.0000	1.3311	(5.8958)	0.0000	1	(4.5647)	01/06/2025
002059.ZK	12/26/2024	SDB3260188344	(800.00)	0.8067	(632.38)	(645.34)	0.0000	4.3300	(1,879.3968)	0.0000	0.0761	(0.3369)	0.0000	1	(0.2608)	01/06/2025
002059.ZK	12/26/2024	SDB3260188344	(17,100.00)	0.8067	(13,517.14)	(13,794.09)	0.0000	4.3300	(1,879.3968)	0.0000	1.6258	(7.2013)	0.0000	1	(5.5755)	01/06/2025
002059.ZK	12/26/2024	SDB3260188344	(4,300.00)	0.8067	(3,399.05)	(3,468.69)	0.0000	4.3300	(1,879.3968)	0.0000	0.4088	(1.8108)	0.0000	1	(1.4020)	01/06/2025
002059.ZK	12/26/2024	SDB3260188344	(100.00)	0.8067	(79.05)	(80.67)	0.0000	4.3300	(1,879.3968)	0.0000	0.0095	(0.0421)	0.0000	1	(0.0326)	01/06/2025
002059.ZK	12/26/2024	SDB3260188344	(200.00)	0.8067	(158.10)	(161.33)	0.0000	4.3300	(1,879.3968)	0.0000	0.0190	(0.0842)	0.0000	1	(0.0652)	01/06/2025
002059.ZK	12/26/2024	SDB3260188344	(18,600.00)	0.8067	(14,702.85)	(15,004.10)	0.0000	4.3300	(1,879.3968)	0.0000	1.7684	(7.8330)	0.0000	1	(6.0645)	01/06/2025
002059.ZK	12/26/2024	SDB3260188344	(24,700.00)	0.8067	(19,524.76)	(19,924.80)	0.0000	4.3300	(1,879.3968)	0.0000	2.3484	(10.4018)	0.0000	1	(8.0534)	01/06/2025
002059.ZK	12/26/2024	SDB3260188344	(6,100.00)	0.8067	(4,821.90)	(4,920.70)	0.0000	4.3300	(1,879.3968)	0.0000	0.5800	(2.5689)	0.0000	1	(1.9889)	01/06/2025
002059.ZK	12/26/2024	SDB3260188344	(1,800.00)	0.8067	(1,422.86)	(1,452.01)	0.0000	4.3300	(1,879.3968)	0.0000	0.1711	(0.7580)	0.0000	1	(0.5869)	01/06/2025
002059.ZK	12/26/2024	SDB3260188344	(2,400.00)	0.8067	(1,897.14)	(1,936.01)	0.0000	4.3300	(1,879.3968)	0.0000	0.2282	(1.0107)	0.0000	1	(0.7825)	01/06/2025
002059.ZK	12/26/2024	SDB3260188344	(19,500.00)	0.8067	(15,414.28)	(15,730.10)	0.0000	4.3300	(1,879.3968)	0.0000	1.8540	(8.2120)	0.0000	1	(6.3580)	01/06/2025
002059.ZK	12/26/2024	SDB3260188344	(8,000.00)	0.8067	(6,323.81)	(6,453.38)	0.0000	4.3300	(1,879.3968)	0.0000	0.7606	(3.3690)	0.0000	1	(2.6084)	01/06/2025
002059.ZK	12/26/2024	SDB3260188344	(100.00)	0.8067	(79.05)	(80.67)	0.0000	4.3300	(1,879.3968)	0.0000	0.0095	(0.0421)	0.0000	1	(0.0326)	01/06/2025
002059.ZK	12/26/2024	SDB3260188344	(6,051.00)	0.8067	(4,783.17)	(4,881.17)	0.0000	4.3300	(1,879.3968)	0.0000	0.5753	(2.5482)	0.0000	1	(1.9729)	01/06/2025
002059.ZK	12/26/2024	SDB3260188344	(1,449.00)	0.8067	(1,145.40)	(1,168.87)	0.0000	4.3300	(1,879.3968)	0.0000	0.1378	(0.6102)	0.0000	1	(0.4724)	01/06/2025
002059.ZK	12/26/2024	SDB3260188344	(21,900.00)	0.8067	(17,311.42)	(17,666.12)	0.0000	4.3300	(1,879.3968)	0.0000	2.0822	(9.2227)	0.0000	1	(7.1405)	01/06/2025
002059.ZK	12/26/2024	SDB3260188344	(22,000.00)	0.8067	(17,390.47)	(17,746.78)	0.0000	4.3300	(1,879.3968)	0.0000	2.0917	(9.2648)	0.0000	1	(7.1731)	01/06/2025
002059.ZK	12/26/2024	SDB3260188344	(12,800.00)	0.8067	(10,118.09)	(10,325.40)	0.0000	4.3300	(1,879.3968)	0.0000	1.2170	(5.3904)	0.0000	1	(4.1734)	01/06/2025
002059.ZK	12/26/2024	SDB3260188344	(851.00)	0.8067	(672.70)	(686.48)	0.0000	4.3300	(1,879.3968)	0.0000	0.0809	(0.3584)	0.0000	1	(0.2775)	01/06/2025
002059.ZK	12/26/2024	SDB3260188344	(7,400.00)	0.8067	(5,849.52)	(5,969.37)	0.0000	4.3300	(1,879.3968)	0.0000	0.7036	(3.1163)	0.0000	1	(2.4128)	01/06/2025
002059.ZK	12/26/2024	SDB3260188344	(9,600.00)	0.8067	(7,588.57)	(7,744.05)	0.0000	4.3300	(1,879.3968)	0.0000	0.9127	(4.0428)	0.0000	1	(3.1301)	01/06/2025
002059.ZK	12/26/2024	SDB3260188344	(13,900.00)	0.8067	(10,987.62)	(11,212.74)	0.0000	4.3300	(1,879.3968)	0.0000	1.3216	(5.8537)	0.0000	1	(4.5321)	01/06/2025
002059.ZK	12/26/2024	SDB3260188344	(41,100.00)	0.8067	(32,488.56)	(33,154.22)	0.0000	4.3300	(1,879.3968)	0.0000	3.9077	(17.3083)	0.0000	1	(13.4007)	01/06/2025
002059.ZK	12/26/2024	SDB3260188344	(6,100.00)	0.8067	(4,821.90)	(4,920.70)	0.0000	4.3300	(1,879.3968)	0.0000	0.5800	(2.5689)	0.0000	1	(1.9889)	01/06/2025
002059.ZK	12/26/2024	SDB3260188344	(5,000.00)	0.8067	(3,952.38)	(4,033.36)	0.0000	4.3300	(1,879.3968)	0.0000	0.4754	(2.1056)	0.0000	1	(1.6303)	01/06/2025
002059.ZK	12/24/2024	SDB3260188344	(23,400.00)	0.8067	(19,126.93)	(18,876.12)	0.0000	4.3300	(1,879.3968)	0.0000	4.6011	(19.7087)	0.0000	2	(15.1076)	01/06/2025
002059.ZK	12/24/2024	SDB3260188344	(9,300.00)	0.8067	(7,574.61)	(7,502.05)	0.0000	4.3300	(1,879.3968)	0.0000	1.8221	(7.8330)	0.0000	2	(6.0108)	01/06/2025
002059.ZK	12/24/2024	SDB3260188344	(4,000.00)	0.8067	(3,208.18)	(3,226.69)	0.0000	4.3300	(1,879.3968)	0.0000	0.7717	(3.3690)	0.0000	2	(2.5973)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
YUNNAN TOURISM CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002059.ZK	12/24/2024	SDB3260188344	(4,500.00)	0.8067	(3,621.77)	(3,630.02)	0.0000	4.3300	(1,879.3968)	0.0000	0.8712	(3.7901)	0.0000	2	(2.9189)	01/06/2025
002059.ZK	12/24/2024	SDB3260188344	(200.00)	0.8067	(157.34)	(161.33)	0.0000	4.3300	(1,879.3968)	0.0000	0.0378	(0.1685)	0.0000	2	(0.1306)	01/06/2025
002059.ZK	12/24/2024	SDB3260188344	(1,000.00)	0.8067	(785.15)	(806.67)	0.0000	4.3300	(1,879.3968)	0.0000	0.1889	(0.8423)	0.0000	2	(0.6534)	01/06/2025
002059.ZK	12/24/2024	SDB3260188344	(6,400.00)	0.8067	(5,054.09)	(5,162.70)	0.0000	4.3300	(1,879.3968)	0.0000	1.2158	(5.3904)	0.0000	2	(4.1746)	01/06/2025
002059.ZK	12/24/2024	SDB3260188344	(4,300.00)	0.8067	(3,375.81)	(3,468.69)	0.0000	4.3300	(1,879.3968)	0.0000	0.8121	(3.6217)	0.0000	2	(2.8096)	01/06/2025
002059.ZK	12/24/2024	SDB3260188344	(200.00)	0.8067	(158.10)	(161.33)	0.0000	4.3300	(1,879.3968)	0.0000	0.0380	(0.1685)	0.0000	2	(0.1304)	01/06/2025
002059.ZK	12/24/2024	SDB3260188344	(500.00)	0.8067	(395.24)	(403.34)	0.0000	4.3300	(1,879.3968)	0.0000	0.0951	(0.4211)	0.0000	2	(0.3261)	01/06/2025
002059.ZK	12/24/2024	SDB3260188344	(9,100.00)	0.8067	(7,193.33)	(7,340.72)	0.0000	4.3300	(1,879.3968)	0.0000	1.7304	(7.6645)	0.0000	2	(5.9341)	01/06/2025
002059.ZK	12/24/2024	SDB3260188344	(4,700.00)	0.8067	(3,715.24)	(3,791.36)	0.0000	4.3300	(1,879.3968)	0.0000	0.8937	(3.9586)	0.0000	2	(3.0649)	01/06/2025
002059.ZK	12/24/2024	SDB3260188344	(14,000.00)	0.8067	(11,066.66)	(11,293.41)	0.0000	4.3300	(1,879.3968)	0.0000	2.6621	(11.7916)	0.0000	2	(9.1294)	01/06/2025
002059.ZK	12/24/2024	SDB3260188344	(800.00)	0.8067	(632.38)	(645.34)	0.0000	4.3300	(1,879.3968)	0.0000	0.1521	(0.6738)	0.0000	2	(0.5217)	01/06/2025
002059.ZK	12/24/2024	SDB3260188344	(17,100.00)	0.8067	(13,517.14)	(13,794.09)	0.0000	4.3300	(1,879.3968)	0.0000	3.2516	(14.4025)	0.0000	2	(11.1509)	01/06/2025
002059.ZK	12/24/2024	SDB3260188344	(4,300.00)	0.8067	(3,399.05)	(3,468.69)	0.0000	4.3300	(1,879.3968)	0.0000	0.8177	(3.6217)	0.0000	2	(2.8040)	01/06/2025
002059.ZK	12/24/2024	SDB3260188344	(100.00)	0.8067	(79.05)	(80.67)	0.0000	4.3300	(1,879.3968)	0.0000	0.0190	(0.0842)	0.0000	2	(0.0652)	01/06/2025
002059.ZK	12/24/2024	SDB3260188344	(200.00)	0.8067	(158.10)	(161.33)	0.0000	4.3300	(1,879.3968)	0.0000	0.0380	(0.1685)	0.0000	2	(0.1304)	01/06/2025
002059.ZK	12/24/2024	SDB3260188344	(18,600.00)	0.8067	(14,702.85)	(15,004.10)	0.0000	4.3300	(1,879.3968)	0.0000	3.5369	(15.6659)	0.0000	2	(12.1291)	01/06/2025
002059.ZK	12/24/2024	SDB3260188344	(24,700.00)	0.8067	(19,524.76)	(19,924.80)	0.0000	4.3300	(1,879.3968)	0.0000	4.6968	(20.8037)	0.0000	2	(16.1069)	01/06/2025
002059.ZK	12/24/2024	SDB3260188344	(6,100.00)	0.8067	(4,821.90)	(4,920.70)	0.0000	4.3300	(1,879.3968)	0.0000	1.1599	(5.1377)	0.0000	2	(3.9778)	01/06/2025
002059.ZK	12/24/2024	SDB3260188344	(1,800.00)	0.8067	(1,422.86)	(1,452.01)	0.0000	4.3300	(1,879.3968)	0.0000	0.3423	(1.5161)	0.0000	2	(1.1738)	01/06/2025
002059.ZK	12/24/2024	SDB3260188344	(2,400.00)	0.8067	(1,897.14)	(1,936.01)	0.0000	4.3300	(1,879.3968)	0.0000	0.4564	(2.0214)	0.0000	2	(1.5650)	01/06/2025
002059.ZK	12/24/2024	SDB3260188344	(19,500.00)	0.8067	(15,414.28)	(15,730.10)	0.0000	4.3300	(1,879.3968)	0.0000	3.7080	(16.4239)	0.0000	2	(12.7160)	01/06/2025
002059.ZK	12/24/2024	SDB3260188344	(8,000.00)	0.8067	(6,323.81)	(6,453.38)	0.0000	4.3300	(1,879.3968)	0.0000	1.5212	(6.7380)	0.0000	2	(5.2168)	01/06/2025
002059.ZK	12/24/2024	SDB3260188344	(100.00)	0.8067	(79.05)	(80.67)	0.0000	4.3300	(1,879.3968)	0.0000	0.0190	(0.0842)	0.0000	2	(0.0652)	01/06/2025
002059.ZK	12/24/2024	SDB3260188344	(6,051.00)	0.8067	(4,783.17)	(4,881.17)	0.0000	4.3300	(1,879.3968)	0.0000	1.1506	(5.0965)	0.0000	2	(3.9459)	01/06/2025
002059.ZK	12/24/2024	SDB3260188344	(1,449.00)	0.8067	(1,145.40)	(1,168.87)	0.0000	4.3300	(1,879.3968)	0.0000	0.2755	(1.2204)	0.0000	2	(0.9449)	01/06/2025
002059.ZK	12/24/2024	SDB3260188344	(21,900.00)	0.8067	(17,311.42)	(17,666.12)	0.0000	4.3300	(1,879.3968)	0.0000	4.1644	(18.4454)	0.0000	2	(14.2810)	01/06/2025
002059.ZK	12/24/2024	SDB3260188344	(22,000.00)	0.8067	(17,390.47)	(17,746.78)	0.0000	4.3300	(1,879.3968)	0.0000	4.1834	(18.5296)	0.0000	2	(14.3462)	01/06/2025
002059.ZK	12/24/2024	SDB3260188344	(12,800.00)	0.8067	(10,118.09)	(10,325.40)	0.0000	4.3300	(1,879.3968)	0.0000	2.4340	(10.7808)	0.0000	2	(8.3469)	01/06/2025
002059.ZK	12/24/2024	SDB3260188344	(851.00)	0.8067	(672.70)	(686.48)	0.0000	4.3300	(1,879.3968)	0.0000	0.1618	(0.7168)	0.0000	2	(0.5549)	01/06/2025
002059.ZK	12/24/2024	SDB3260188344	(7,400.00)	0.8067	(5,849.52)	(5,969.37)	0.0000	4.3300	(1,879.3968)	0.0000	1.4071	(6.2327)	0.0000	2	(4.8255)	01/06/2025
002059.ZK	12/24/2024	SDB3260188344	(9,600.00)	0.8067	(7,588.57)	(7,744.05)	0.0000	4.3300	(1,879.3968)	0.0000	1.8255	(8.0856)	0.0000	2	(6.2602)	01/06/2025
002059.ZK	12/24/2024	SDB3260188344	(13,900.00)	0.8067	(10,987.62)	(11,212.74)	0.0000	4.3300	(1,879.3968)	0.0000	2.6431	(11.7073)	0.0000	2	(9.0642)	01/06/2025
002059.ZK	12/24/2024	SDB3260188344	(41,100.00)	0.8067	(32,488.56)	(33,154.22)	0.0000	4.3300	(1,879.3968)	0.0000	7.8153	(34.6166)	0.0000	2	(26.8013)	01/06/2025
002059.ZK	12/24/2024	SDB3260188344	(6,100.00)	0.8067	(4,821.90)	(4,920.70)	0.0000	4.3300	(1,879.3968)	0.0000	1.1599	(5.1377)	0.0000	2	(3.9778)	01/06/2025
002059.ZK	12/24/2024	SDB3260188344	(5,000.00)	0.8067	(3,952.38)	(4,033.36)	0.0000	4.3300	(1,879.3968)	0.0000	0.9508	(4.2113)	0.0000	2	(3.2605)	01/06/2025
002059.ZK	12/23/2024	SDB3260188344	(23,400.00)	0.8120	(19,126.93)	(19,001.43)	0.0000	4.3300	(1,885.9404)	0.0000	2.3005	(9.9543)	0.0000	1	(7.6538)	01/06/2025
002059.ZK	12/23/2024	SDB3260188344	(9,300.00)	0.8120	(7,574.61)	(7,551.85)	0.0000	4.3300	(1,885.9404)	0.0000	0.9111	(3.9562)	0.0000	1	(3.0451)	01/06/2025
002059.ZK	12/23/2024	SDB3260188344	(4,000.00)	0.8120	(3,208.18)	(3,248.11)	0.0000	4.3300	(1,885.9404)	0.0000	0.3859	(1.7016)	0.0000	1	(1.3157)	01/06/2025
002059.ZK	12/23/2024	SDB3260188344	(4,500.00)	0.8120	(3,621.77)	(3,654.12)	0.0000	4.3300	(1,885.9404)	0.0000	0.4356	(1.9143)	0.0000	1	(1.4787)	01/06/2025
002059.ZK	12/23/2024	SDB3260188344	(200.00)	0.8120	(157.34)	(162.41)	0.0000	4.3300	(1,885.9404)	0.0000	0.0189	(0.0851)	0.0000	1	(0.0662)	01/06/2025
002059.ZK	12/23/2024	SDB3260188344	(1,000.00)	0.8120	(785.15)	(812.03)	0.0000	4.3300	(1,885.9404)	0.0000	0.0944	(0.4254)	0.0000	1	(0.3310)	01/06/2025
002059.ZK	12/23/2024	SDB3260188344	(6,400.00)	0.8120	(5,054.09)	(5,196.97)	0.0000	4.3300	(1,885.9404)	0.0000	0.6079	(2.7226)	0.0000	1	(2.1147)	01/06/2025
002059.ZK	12/23/2024	SDB3260188344	(4,300.00)	0.8120	(3,375.81)	(3,491.72)	0.0000	4.3300	(1,885.9404)	0.0000	0.4060	(1.8292)	0.0000	1	(1.4232)	01/06/2025
002059.ZK	12/23/2024	SDB3260188344	(200.00)	0.8120	(158.10)	(162.41)	0.0000	4.3300	(1,885.9404)	0.0000	0.0190	(0.0851)	0.0000	1	(0.0661)	01/06/2025
002059.ZK	12/23/2024	SDB3260188344	(500.00)	0.8120	(395.24)	(406.01)	0.0000	4.3300	(1,885.9404)	0.0000	0.0475	(0.2127)	0.0000	1	(0.1652)	01/06/2025
002059.ZK	12/23/2024	SDB3260188344	(9,100.00)	0.8120	(7,193.33)	(7,389.45)	0.0000	4.3300	(1,885.9404)	0.0000	0.8652	(3.8711)	0.0000	1	(3.0059)	01/06/2025
002059.ZK	12/23/2024	SDB3260188344	(4,700.00)	0.8120	(3,715.24)	(3,816.53)	0.0000	4.3300	(1,885.9404)	0.0000	0.4469	(1.9994)	0.0000	1	(1.5525)	01/06/2025
002059.ZK	12/23/2024	SDB3260188344	(14,000.00)	0.8120	(11,066.66)	(11,368.38)	0.0000	4.3300	(1,885.9404)	0.0000	1.3311	(5.9556)	0.0000	1	(4.6245)	01/06/2025
002059.ZK	12/23/2024	SDB3260188344	(800.00)	0.8120	(632.38)	(649.62)	0.0000	4.3300	(1,885.9404)	0.0000	0.0761	(0.3403)	0.0000	1	(0.2643)	01/06/2025
002059.ZK	12/23/2024	SDB3260188344	(17,100.00)	0.8120	(13,517.14)	(13,885.66)	0.0000	4.3300	(1,885.9404)	0.0000	1.6258	(7.2743)	0.0000	1	(5.6485)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
YUNNAN TOURISM CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002059.ZK	12/23/2024	SDB3260188344	(4,300.00)	0.8120	(3,399.05)	(3,491.72)	0.0000	4.3300	(1,885.9404)	0.0000	0.4088	(1.8292)	0.0000	1	(1.4204)	01/06/2025
002059.ZK	12/23/2024	SDB3260188344	(100.00)	0.8120	(79.05)	(81.20)	0.0000	4.3300	(1,885.9404)	0.0000	0.0095	(0.0425)	0.0000	1	(0.0330)	01/06/2025
002059.ZK	12/23/2024	SDB3260188344	(200.00)	0.8120	(158.10)	(162.41)	0.0000	4.3300	(1,885.9404)	0.0000	0.0190	(0.0851)	0.0000	1	(0.0661)	01/06/2025
002059.ZK	12/23/2024	SDB3260188344	(18,600.00)	0.8120	(14,702.85)	(15,103.70)	0.0000	4.3300	(1,885.9404)	0.0000	1.7684	(7.9124)	0.0000	1	(6.1440)	01/06/2025
002059.ZK	12/23/2024	SDB3260188344	(24,700.00)	0.8120	(19,524.76)	(20,057.07)	0.0000	4.3300	(1,885.9404)	0.0000	2.3484	(10.5073)	0.0000	1	(8.1589)	01/06/2025
002059.ZK	12/23/2024	SDB3260188344	(6,100.00)	0.8120	(4,821.90)	(4,953.36)	0.0000	4.3300	(1,885.9404)	0.0000	0.5800	(2.5949)	0.0000	1	(2.0150)	01/06/2025
002059.ZK	12/23/2024	SDB3260188344	(1,800.00)	0.8120	(1,422.86)	(1,461.65)	0.0000	4.3300	(1,885.9404)	0.0000	0.1711	(0.7657)	0.0000	1	(0.5946)	01/06/2025
002059.ZK	12/23/2024	SDB3260188344	(2,400.00)	0.8120	(1,897.14)	(1,948.86)	0.0000	4.3300	(1,885.9404)	0.0000	0.2282	(1.0210)	0.0000	1	(0.7928)	01/06/2025
002059.ZK	12/23/2024	SDB3260188344	(19,500.00)	0.8120	(15,414.28)	(15,834.53)	0.0000	4.3300	(1,885.9404)	0.0000	1.8540	(8.2953)	0.0000	1	(6.4413)	01/06/2025
002059.ZK	12/23/2024	SDB3260188344	(8,000.00)	0.8120	(6,323.81)	(6,496.22)	0.0000	4.3300	(1,885.9404)	0.0000	0.7606	(3.4032)	0.0000	1	(2.6426)	01/06/2025
002059.ZK	12/23/2024	SDB3260188344	(100.00)	0.8120	(79.05)	(81.20)	0.0000	4.3300	(1,885.9404)	0.0000	0.0095	(0.0425)	0.0000	1	(0.0330)	01/06/2025
002059.ZK	12/23/2024	SDB3260188344	(6,051.00)	0.8120	(4,783.17)	(4,913.58)	0.0000	4.3300	(1,885.9404)	0.0000	0.5753	(2.5741)	0.0000	1	(1.9988)	01/06/2025
002059.ZK	12/23/2024	SDB3260188344	(1,449.00)	0.8120	(1,145.40)	(1,176.63)	0.0000	4.3300	(1,885.9404)	0.0000	0.1378	(0.6164)	0.0000	1	(0.4786)	01/06/2025
002059.ZK	12/23/2024	SDB3260188344	(21,900.00)	0.8120	(17,311.42)	(17,783.39)	0.0000	4.3300	(1,885.9404)	0.0000	2.0822	(9.3162)	0.0000	1	(7.2340)	01/06/2025
002059.ZK	12/23/2024	SDB3260188344	(22,000.00)	0.8120	(17,390.47)	(17,864.59)	0.0000	4.3300	(1,885.9404)	0.0000	2.0917	(9.3588)	0.0000	1	(7.2671)	01/06/2025
002059.ZK	12/23/2024	SDB3260188344	(12,800.00)	0.8120	(10,118.09)	(10,393.95)	0.0000	4.3300	(1,885.9404)	0.0000	1.2170	(5.4451)	0.0000	1	(4.2281)	01/06/2025
002059.ZK	12/23/2024	SDB3260188344	(14,151.00)	0.8120	(11,186.03)	(11,490.99)	0.0000	4.3300	(1,885.9404)	0.0000	1.3454	(6.0198)	0.0000	1	(4.6744)	01/06/2025
002059.ZK	12/23/2024	SDB3260188344	(7,400.00)	0.8120	(5,849.52)	(6,009.00)	0.0000	4.3300	(1,885.9404)	0.0000	0.7036	(3.1479)	0.0000	1	(2.4444)	01/06/2025
002059.ZK	12/23/2024	SDB3260188344	(9,600.00)	0.8120	(7,588.57)	(7,795.46)	0.0000	4.3300	(1,885.9404)	0.0000	0.9127	(4.0838)	0.0000	1	(3.1711)	01/06/2025
002059.ZK	12/23/2024	SDB3260188344	(13,900.00)	0.8120	(10,987.62)	(11,287.18)	0.0000	4.3300	(1,885.9404)	0.0000	1.3216	(5.9130)	0.0000	1	(4.5915)	01/06/2025
002059.ZK	12/23/2024	SDB3260188344	(41,100.00)	0.8120	(32,488.56)	(33,374.31)	0.0000	4.3300	(1,885.9404)	0.0000	3.9077	(17.4839)	0.0000	1	(13.5762)	01/06/2025
002059.ZK	12/23/2024	SDB3260188344	(6,100.00)	0.8120	(4,821.90)	(4,953.36)	0.0000	4.3300	(1,885.9404)	0.0000	0.5800	(2.5949)	0.0000	1	(2.0150)	01/06/2025
002059.ZK	12/23/2024	SDB3260188344	(5,000.00)	0.8120	(3,952.38)	(4,060.14)	0.0000	4.3300	(1,885.9404)	0.0000	0.4754	(2.1270)	0.0000	1	(1.6516)	01/06/2025
002059.ZK	12/20/2024	SDB3260188344	(4,000.00)	0.8132	(3,208.18)	(3,252.95)	0.0000	4.3300	(1,907.9042)	0.0000	1.1576	(5.1719)	0.0000	3	(4.0143)	01/06/2025
002059.ZK	12/20/2024	SDB3260188344	(4,500.00)	0.8132	(3,621.77)	(3,659.57)	0.0000	4.3300	(1,907.9042)	0.0000	1.3069	(5.8184)	0.0000	3	(4.5116)	01/06/2025
002059.ZK	12/20/2024	SDB3260188344	(200.00)	0.8132	(157.34)	(162.65)	0.0000	4.3300	(1,907.9042)	0.0000	0.0568	(0.2586)	0.0000	3	(0.2018)	01/06/2025
002059.ZK	12/20/2024	SDB3260188344	(1,000.00)	0.8132	(785.15)	(813.24)	0.0000	4.3300	(1,907.9042)	0.0000	0.2833	(1.2930)	0.0000	3	(1.0097)	01/06/2025
002059.ZK	12/20/2024	SDB3260188344	(6,400.00)	0.8132	(5,054.09)	(5,204.72)	0.0000	4.3300	(1,907.9042)	0.0000	1.8237	(8.2751)	0.0000	3	(6.4514)	01/06/2025
002059.ZK	12/20/2024	SDB3260188344	(4,300.00)	0.8132	(3,375.81)	(3,496.92)	0.0000	4.3300	(1,907.9042)	0.0000	1.2181	(5.5598)	0.0000	3	(4.3417)	01/06/2025
002059.ZK	12/20/2024	SDB3260188344	(200.00)	0.8132	(158.10)	(162.65)	0.0000	4.3300	(1,907.9042)	0.0000	0.0570	(0.2586)	0.0000	3	(0.2016)	01/06/2025
002059.ZK	12/20/2024	SDB3260188344	(500.00)	0.8132	(395.24)	(406.62)	0.0000	4.3300	(1,907.9042)	0.0000	0.1426	(0.6465)	0.0000	3	(0.5039)	01/06/2025
002059.ZK	12/20/2024	SDB3260188344	(9,100.00)	0.8132	(7,193.33)	(7,400.46)	0.0000	4.3300	(1,907.9042)	0.0000	2.5956	(11.7661)	0.0000	3	(9.1705)	01/06/2025
002059.ZK	12/20/2024	SDB3260188344	(4,700.00)	0.8132	(3,715.24)	(3,822.21)	0.0000	4.3300	(1,907.9042)	0.0000	1.3406	(6.0770)	0.0000	3	(4.7364)	01/06/2025
002059.ZK	12/20/2024	SDB3260188344	(14,000.00)	0.8132	(11,066.66)	(11,385.32)	0.0000	4.3300	(1,907.9042)	0.0000	3.9932	(18.1017)	0.0000	3	(14.1085)	01/06/2025
002059.ZK	12/20/2024	SDB3260188344	(800.00)	0.8132	(632.38)	(650.59)	0.0000	4.3300	(1,907.9042)	0.0000	0.2282	(1.0344)	0.0000	3	(0.8062)	01/06/2025
002059.ZK	12/20/2024	SDB3260188344	(17,100.00)	0.8132	(13,517.14)	(13,906.35)	0.0000	4.3300	(1,907.9042)	0.0000	4.8774	(22.1100)	0.0000	3	(17.2326)	01/06/2025
002059.ZK	12/20/2024	SDB3260188344	(4,300.00)	0.8132	(3,399.05)	(3,496.92)	0.0000	4.3300	(1,907.9042)	0.0000	1.2265	(5.5598)	0.0000	3	(4.3333)	01/06/2025
002059.ZK	12/20/2024	SDB3260188344	(100.00)	0.8132	(79.05)	(81.32)	0.0000	4.3300	(1,907.9042)	0.0000	0.0285	(0.1293)	0.0000	3	(0.1008)	01/06/2025
002059.ZK	12/20/2024	SDB3260188344	(200.00)	0.8132	(158.10)	(162.65)	0.0000	4.3300	(1,907.9042)	0.0000	0.0570	(0.2586)	0.0000	3	(0.2016)	01/06/2025
002059.ZK	12/20/2024	SDB3260188344	(18,600.00)	0.8132	(14,702.85)	(15,126.21)	0.0000	4.3300	(1,907.9042)	0.0000	5.3053	(24.0495)	0.0000	3	(18.7442)	01/06/2025
002059.ZK	12/20/2024	SDB3260188344	(24,700.00)	0.8132	(19,524.76)	(20,086.95)	0.0000	4.3300	(1,907.9042)	0.0000	7.0452	(31.9367)	0.0000	3	(24.8915)	01/06/2025
002059.ZK	12/20/2024	SDB3260188344	(6,100.00)	0.8132	(4,821.90)	(4,960.75)	0.0000	4.3300	(1,907.9042)	0.0000	1.7399	(7.8872)	0.0000	3	(6.1473)	01/06/2025
002059.ZK	12/20/2024	SDB3260188344	(1,800.00)	0.8132	(1,422.86)	(1,463.83)	0.0000	4.3300	(1,907.9042)	0.0000	0.5134	(2.3274)	0.0000	3	(1.8140)	01/06/2025
002059.ZK	12/20/2024	SDB3260188344	(2,400.00)	0.8132	(1,897.14)	(1,951.77)	0.0000	4.3300	(1,907.9042)	0.0000	0.6846	(3.1032)	0.0000	3	(2.4186)	01/06/2025
002059.ZK	12/20/2024	SDB3260188344	(19,500.00)	0.8132	(15,414.28)	(15,858.12)	0.0000	4.3300	(1,907.9042)	0.0000	5.5620	(25.2131)	0.0000	3	(19.6512)	01/06/2025
002059.ZK	12/20/2024	SDB3260188344	(8,000.00)	0.8132	(6,323.81)	(6,505.90)	0.0000	4.3300	(1,907.9042)	0.0000	2.2818	(10.3439)	0.0000	3	(8.0620)	01/06/2025
002059.ZK	12/20/2024	SDB3260188344	(100.00)	0.8132	(79.05)	(81.32)	0.0000	4.3300	(1,907.9042)	0.0000	0.0285	(0.1293)	0.0000	3	(0.1008)	01/06/2025
002059.ZK	12/20/2024	SDB3260188344	(6,051.00)	0.8132	(4,783.17)	(4,920.90)	0.0000	4.3300	(1,907.9042)	0.0000	1.7259	(7.8238)	0.0000	3	(6.0979)	01/06/2025
002059.ZK	12/20/2024	SDB3260188344	(1,449.00)	0.8132	(1,145.40)	(1,178.38)	0.0000	4.3300	(1,907.9042)	0.0000	0.4133	(1.8735)	0.0000	3	(1.4602)	01/06/2025
002059.ZK	12/20/2024	SDB3260188344	(21,900.00)	0.8132	(17,311.42)	(17,809.89)	0.0000	4.3300	(1,907.9042)	0.0000	6.2465	(28.3163)	0.0000	3	(22.0698)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
YUNNAN TOURISM CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002059.ZK	12/20/2024	SDB3260188344	(22,000.00)	0.8132	(17,390.47)	(17,891.21)	0.0000	4.3300	(1,907.9042)	0.0000	6.2751	(28.4456)	0.0000	3	(22.1705)	01/06/2025
002059.ZK	12/20/2024	SDB3260188344	(12,800.00)	0.8132	(10,118.09)	(10,409.43)	0.0000	4.3300	(1,907.9042)	0.0000	3.6509	(16.5502)	0.0000	3	(12.8992)	01/06/2025
002059.ZK	12/20/2024	SDB3260188344	(14,151.00)	0.8132	(11,186.03)	(11,580.12)	0.0000	4.3300	(1,907.9042)	0.0000	4.0363	(18.2970)	0.0000	3	(14.2607)	01/06/2025
002059.ZK	12/20/2024	SDB3260188344	(7,400.00)	0.8132	(5,849.52)	(6,017.95)	0.0000	4.3300	(1,907.9042)	0.0000	2.1107	(9.5681)	0.0000	3	(7.4574)	01/06/2025
002059.ZK	12/20/2024	SDB3260188344	(9,600.00)	0.8132	(7,588.57)	(7,807.08)	0.0000	4.3300	(1,907.9042)	0.0000	2.7382	(12.4126)	0.0000	3	(9.6744)	01/06/2025
002059.ZK	12/20/2024	SDB3260188344	(13,900.00)	0.8132	(10,987.62)	(11,303.99)	0.0000	4.3300	(1,907.9042)	0.0000	3.9647	(17.9724)	0.0000	3	(14.0078)	01/06/2025
002059.ZK	12/20/2024	SDB3260188344	(41,100.00)	0.8132	(32,488.56)	(33,424.04)	0.0000	4.3300	(1,907.9042)	0.0000	11.7230	(53.1416)	0.0000	3	(41.4186)	01/06/2025
002059.ZK	12/20/2024	SDB3260188344	(6,100.00)	0.8132	(4,821.90)	(4,960.75)	0.0000	4.3300	(1,907.9042)	0.0000	1.7399	(7.8872)	0.0000	3	(6.1473)	01/06/2025
002059.ZK	12/20/2024	SDB3260188344	(5,000.00)	0.8132	(3,952.38)	(4,066.18)	0.0000	4.3300	(1,907.9042)	0.0000	1.4262	(6.4649)	0.0000	3	(5.0388)	01/06/2025
002059.ZK	12/19/2024	SDB3260188344	(4,000.00)	0.8618	(3,208.18)	(3,447.07)	0.0000	4.5800	(1,912.4470)	0.0000	0.4082	(1.8312)	0.0000	1	(1.4231)	01/06/2025
002059.ZK	12/19/2024	SDB3260188344	(4,500.00)	0.8618	(3,621.77)	(3,877.95)	0.0000	4.5800	(1,912.4470)	0.0000	0.4608	(2.0601)	0.0000	1	(1.5993)	01/06/2025
002059.ZK	12/19/2024	SDB3260188344	(200.00)	0.8618	(157.34)	(172.35)	0.0000	4.5800	(1,912.4470)	0.0000	0.0200	(0.0916)	0.0000	1	(0.0715)	01/06/2025
002059.ZK	12/19/2024	SDB3260188344	(1,000.00)	0.8618	(785.15)	(861.77)	0.0000	4.5800	(1,912.4470)	0.0000	0.0999	(0.4578)	0.0000	1	(0.3579)	01/06/2025
002059.ZK	12/19/2024	SDB3260188344	(6,400.00)	0.8618	(5,054.09)	(5,515.31)	0.0000	4.5800	(1,912.4470)	0.0000	0.6430	(2.9299)	0.0000	1	(2.2869)	01/06/2025
002059.ZK	12/19/2024	SDB3260188344	(4,300.00)	0.8618	(3,375.81)	(3,705.60)	0.0000	4.5800	(1,912.4470)	0.0000	0.4295	(1.9685)	0.0000	1	(1.5391)	01/06/2025
002059.ZK	12/19/2024	SDB3260188344	(200.00)	0.8618	(158.10)	(172.35)	0.0000	4.5800	(1,912.4470)	0.0000	0.0201	(0.0916)	0.0000	1	(0.0714)	01/06/2025
002059.ZK	12/19/2024	SDB3260188344	(500.00)	0.8618	(395.24)	(430.88)	0.0000	4.5800	(1,912.4470)	0.0000	0.0503	(0.2289)	0.0000	1	(0.1786)	01/06/2025
002059.ZK	12/19/2024	SDB3260188344	(9,100.00)	0.8618	(7,193.33)	(7,842.08)	0.0000	4.5800	(1,912.4470)	0.0000	0.9152	(4.1660)	0.0000	1	(3.2508)	01/06/2025
002059.ZK	12/19/2024	SDB3260188344	(4,700.00)	0.8618	(3,715.24)	(4,050.30)	0.0000	4.5800	(1,912.4470)	0.0000	0.4727	(2.1517)	0.0000	1	(1.6790)	01/06/2025
002059.ZK	12/19/2024	SDB3260188344	(14,000.00)	0.8618	(11,066.66)	(12,064.74)	0.0000	4.5800	(1,912.4470)	0.0000	1.4079	(6.4092)	0.0000	1	(5.0013)	01/06/2025
002059.ZK	12/19/2024	SDB3260188344	(800.00)	0.8618	(632.38)	(689.41)	0.0000	4.5800	(1,912.4470)	0.0000	0.0805	(0.3662)	0.0000	1	(0.2858)	01/06/2025
002059.ZK	12/19/2024	SDB3260188344	(17,100.00)	0.8618	(13,517.14)	(14,736.22)	0.0000	4.5800	(1,912.4470)	0.0000	1.7197	(7.8284)	0.0000	1	(6.1087)	01/06/2025
002059.ZK	12/19/2024	SDB3260188344	(4,300.00)	0.8618	(3,399.05)	(3,705.60)	0.0000	4.5800	(1,912.4470)	0.0000	0.4324	(1.9685)	0.0000	1	(1.5361)	01/06/2025
002059.ZK	12/19/2024	SDB3260188344	(100.00)	0.8618	(79.05)	(86.18)	0.0000	4.5800	(1,912.4470)	0.0000	0.0101	(0.0458)	0.0000	1	(0.0357)	01/06/2025
002059.ZK	12/19/2024	SDB3260188344	(200.00)	0.8618	(158.10)	(172.35)	0.0000	4.5800	(1,912.4470)	0.0000	0.0201	(0.0916)	0.0000	1	(0.0714)	01/06/2025
002059.ZK	12/19/2024	SDB3260188344	(18,600.00)	0.8618	(14,702.85)	(16,028.87)	0.0000	4.5800	(1,912.4470)	0.0000	1.8705	(8.5151)	0.0000	1	(6.6446)	01/06/2025
002059.ZK	12/19/2024	SDB3260188344	(24,700.00)	0.8618	(19,524.76)	(21,285.64)	0.0000	4.5800	(1,912.4470)	0.0000	2.4840	(11.3077)	0.0000	1	(8.8237)	01/06/2025
002059.ZK	12/19/2024	SDB3260188344	(6,100.00)	0.8618	(4,821.90)	(5,256.78)	0.0000	4.5800	(1,912.4470)	0.0000	0.6135	(2.7926)	0.0000	1	(2.1791)	01/06/2025
002059.ZK	12/19/2024	SDB3260188344	(1,800.00)	0.8618	(1,422.86)	(1,551.18)	0.0000	4.5800	(1,912.4470)	0.0000	0.1810	(0.8240)	0.0000	1	(0.6430)	01/06/2025
002059.ZK	12/19/2024	SDB3260188344	(2,400.00)	0.8618	(1,897.14)	(2,068.24)	0.0000	4.5800	(1,912.4470)	0.0000	0.2414	(1.0987)	0.0000	1	(0.8574)	01/06/2025
002059.ZK	12/19/2024	SDB3260188344	(19,500.00)	0.8618	(15,414.28)	(16,804.46)	0.0000	4.5800	(1,912.4470)	0.0000	1.9610	(8.9271)	0.0000	1	(6.9611)	01/06/2025
002059.ZK	12/19/2024	SDB3260188344	(8,000.00)	0.8618	(6,323.81)	(6,894.14)	0.0000	4.5800	(1,912.4470)	0.0000	0.8045	(3.6624)	0.0000	1	(2.8579)	01/06/2025
002059.ZK	12/19/2024	SDB3260188344	(100.00)	0.8618	(79.05)	(86.18)	0.0000	4.5800	(1,912.4470)	0.0000	0.0101	(0.0458)	0.0000	1	(0.0357)	01/06/2025
002059.ZK	12/19/2024	SDB3260188344	(6,051.00)	0.8618	(4,783.17)	(5,214.55)	0.0000	4.5800	(1,912.4470)	0.0000	0.6085	(2.7702)	0.0000	1	(2.1616)	01/06/2025
002059.ZK	12/19/2024	SDB3260188344	(1,449.00)	0.8618	(1,145.40)	(1,248.70)	0.0000	4.5800	(1,912.4470)	0.0000	0.1457	(0.6634)	0.0000	1	(0.5176)	01/06/2025
002059.ZK	12/19/2024	SDB3260188344	(21,900.00)	0.8618	(17,311.42)	(18,872.70)	0.0000	4.5800	(1,912.4470)	0.0000	2.2024	(10.0258)	0.0000	1	(7.8234)	01/06/2025
002059.ZK	12/19/2024	SDB3260188344	(22,000.00)	0.8618	(17,390.47)	(18,958.87)	0.0000	4.5800	(1,912.4470)	0.0000	2.2125	(10.0716)	0.0000	1	(7.8592)	01/06/2025
002059.ZK	12/19/2024	SDB3260188344	(12,800.00)	0.8618	(10,118.09)	(11,030.62)	0.0000	4.5800	(1,912.4470)	0.0000	1.2872	(5.8599)	0.0000	1	(4.5726)	01/06/2025
002059.ZK	12/19/2024	SDB3260188344	(7,351.00)	0.8618	(5,810.79)	(6,334.85)	0.0000	4.5800	(1,912.4470)	0.0000	0.7393	(3.3653)	0.0000	1	(2.6260)	01/06/2025
002059.ZK	12/19/2024	SDB3260188344	(14,700.00)	0.8618	(11,620.00)	(12,667.97)	0.0000	4.5800	(1,912.4470)	0.0000	1.4783	(6.7297)	0.0000	1	(5.2514)	01/06/2025
002059.ZK	12/19/2024	SDB3260188344	(7,400.00)	0.8618	(5,849.52)	(6,377.08)	0.0000	4.5800	(1,912.4470)	0.0000	0.7442	(3.3877)	0.0000	1	(2.6435)	01/06/2025
002059.ZK	12/19/2024	SDB3260188344	(9,600.00)	0.8618	(7,588.57)	(8,272.96)	0.0000	4.5800	(1,912.4470)	0.0000	0.9654	(4.3949)	0.0000	1	(3.4295)	01/06/2025
002059.ZK	12/19/2024	SDB3260188344	(13,900.00)	0.8618	(10,987.62)	(11,978.56)	0.0000	4.5800	(1,912.4470)	0.0000	1.3979	(6.3634)	0.0000	1	(4.9656)	01/06/2025
002059.ZK	12/19/2024	SDB3260188344	(41,100.00)	0.8618	(32,488.56)	(35,418.62)	0.0000	4.5800	(1,912.4470)	0.0000	4.1333	(18.8156)	0.0000	1	(14.6824)	01/06/2025
002059.ZK	12/19/2024	SDB3260188344	(6,100.00)	0.8618	(4,821.90)	(5,256.78)	0.0000	4.5800	(1,912.4470)	0.0000	0.6135	(2.7926)	0.0000	1	(2.1791)	01/06/2025
002059.ZK	12/19/2024	SDB3260188344	(5,000.00)	0.8618	(3,952.38)	(4,308.84)	0.0000	4.5800	(1,912.4470)	0.0000	0.5028	(2.2890)	0.0000	1	(1.7862)	01/06/2025
002059.ZK	12/18/2024	SDB3260188344	(4,000.00)	0.8397	(3,208.18)	(3,358.65)	0.0000	4.5800	(1,913.6948)	0.0000	0.4082	(1.7854)	0.0000	1	(1.3772)	01/06/2025
002059.ZK	12/18/2024	SDB3260188344	(4,500.00)	0.8397	(3,621.77)	(3,778.48)	0.0000	4.5800	(1,913.6948)	0.0000	0.4608	(2.0086)	0.0000	1	(1.5478)	01/06/2025
002059.ZK	12/18/2024	SDB3260188344	(200.00)	0.8397	(157.34)	(167.93)	0.0000	4.5800	(1,913.6948)	0.0000	0.0200	(0.0893)	0.0000	1	(0.0693)	01/06/2025
002059.ZK	12/18/2024	SDB3260188344	(1,000.00)	0.8397	(785.15)	(839.66)	0.0000	4.5800	(1,913.6948)	0.0000	0.0999	(0.4463)	0.0000	1	(0.3465)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
YUNNAN TOURISM CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002059.ZK	12/18/2024	SDB3260188344	(6,400.00)	0.8397	(5,054.09)	(5,373.84)	0.0000	4.5800	(1,913.6948)	0.0000	0.6430	(2.8566)	0.0000	1	(2.2136)	01/06/2025
002059.ZK	12/18/2024	SDB3260188344	(4,300.00)	0.8397	(3,375.81)	(3,610.55)	0.0000	4.5800	(1,913.6948)	0.0000	0.4295	(1.9193)	0.0000	1	(1.4898)	01/06/2025
002059.ZK	12/18/2024	SDB3260188344	(200.00)	0.8397	(158.10)	(167.93)	0.0000	4.5800	(1,913.6948)	0.0000	0.0201	(0.0893)	0.0000	1	(0.0692)	01/06/2025
002059.ZK	12/18/2024	SDB3260188344	(500.00)	0.8397	(395.24)	(419.83)	0.0000	4.5800	(1,913.6948)	0.0000	0.0503	(0.2232)	0.0000	1	(0.1729)	01/06/2025
002059.ZK	12/18/2024	SDB3260188344	(9,100.00)	0.8397	(7,193.33)	(7,640.92)	0.0000	4.5800	(1,913.6948)	0.0000	0.9152	(4.0618)	0.0000	1	(3.1466)	01/06/2025
002059.ZK	12/18/2024	SDB3260188344	(4,700.00)	0.8397	(3,715.24)	(3,946.41)	0.0000	4.5800	(1,913.6948)	0.0000	0.4727	(2.0978)	0.0000	1	(1.6252)	01/06/2025
002059.ZK	12/18/2024	SDB3260188344	(14,000.00)	0.8397	(11,066.66)	(11,755.27)	0.0000	4.5800	(1,913.6948)	0.0000	1.4079	(6.2489)	0.0000	1	(4.8410)	01/06/2025
002059.ZK	12/18/2024	SDB3260188344	(800.00)	0.8397	(632.38)	(671.73)	0.0000	4.5800	(1,913.6948)	0.0000	0.0805	(0.3571)	0.0000	1	(0.2766)	01/06/2025
002059.ZK	12/18/2024	SDB3260188344	(17,100.00)	0.8397	(13,517.14)	(14,358.22)	0.0000	4.5800	(1,913.6948)	0.0000	1.7197	(7.6326)	0.0000	1	(5.9129)	01/06/2025
002059.ZK	12/18/2024	SDB3260188344	(4,300.00)	0.8397	(3,399.05)	(3,610.55)	0.0000	4.5800	(1,913.6948)	0.0000	0.4324	(1.9193)	0.0000	1	(1.4899)	01/06/2025
002059.ZK	12/18/2024	SDB3260188344	(100.00)	0.8397	(79.05)	(83.97)	0.0000	4.5800	(1,913.6948)	0.0000	0.0101	(0.0446)	0.0000	1	(0.0346)	01/06/2025
002059.ZK	12/18/2024	SDB3260188344	(200.00)	0.8397	(158.10)	(167.93)	0.0000	4.5800	(1,913.6948)	0.0000	0.0201	(0.0893)	0.0000	1	(0.0692)	01/06/2025
002059.ZK	12/18/2024	SDB3260188344	(18,600.00)	0.8397	(14,702.85)	(15,617.71)	0.0000	4.5800	(1,913.6948)	0.0000	1.8705	(8.3021)	0.0000	1	(6.4316)	01/06/2025
002059.ZK	12/18/2024	SDB3260188344	(24,700.00)	0.8397	(19,524.76)	(20,739.65)	0.0000	4.5800	(1,913.6948)	0.0000	2.4840	(11.0248)	0.0000	1	(8.5408)	01/06/2025
002059.ZK	12/18/2024	SDB3260188344	(6,100.00)	0.8397	(4,821.90)	(5,121.94)	0.0000	4.5800	(1,913.6948)	0.0000	0.6135	(2.7227)	0.0000	1	(2.1093)	01/06/2025
002059.ZK	12/18/2024	SDB3260188344	(1,800.00)	0.8397	(1,422.86)	(1,511.39)	0.0000	4.5800	(1,913.6948)	0.0000	0.1810	(0.8034)	0.0000	1	(0.6224)	01/06/2025
002059.ZK	12/18/2024	SDB3260188344	(2,400.00)	0.8397	(1,897.14)	(2,015.19)	0.0000	4.5800	(1,913.6948)	0.0000	0.2414	(1.0712)	0.0000	1	(0.8299)	01/06/2025
002059.ZK	12/18/2024	SDB3260188344	(19,500.00)	0.8397	(15,414.28)	(16,373.41)	0.0000	4.5800	(1,913.6948)	0.0000	1.9610	(8.7038)	0.0000	1	(6.7428)	01/06/2025
002059.ZK	12/18/2024	SDB3260188344	(8,000.00)	0.8397	(6,323.81)	(6,717.30)	0.0000	4.5800	(1,913.6948)	0.0000	0.8045	(3.5708)	0.0000	1	(2.7663)	01/06/2025
002059.ZK	12/18/2024	SDB3260188344	(100.00)	0.8397	(79.05)	(83.97)	0.0000	4.5800	(1,913.6948)	0.0000	0.0101	(0.0446)	0.0000	1	(0.0346)	01/06/2025
002059.ZK	12/18/2024	SDB3260188344	(6,051.00)	0.8397	(4,783.17)	(5,080.79)	0.0000	4.5800	(1,913.6948)	0.0000	0.6085	(2.7009)	0.0000	1	(2.0923)	01/06/2025
002059.ZK	12/18/2024	SDB3260188344	(1,449.00)	0.8397	(1,145.40)	(1,216.67)	0.0000	4.5800	(1,913.6948)	0.0000	0.1457	(0.6468)	0.0000	1	(0.5010)	01/06/2025
002059.ZK	12/18/2024	SDB3260188344	(21,900.00)	0.8397	(17,311.42)	(18,388.60)	0.0000	4.5800	(1,913.6948)	0.0000	2.2024	(9.7750)	0.0000	1	(7.5726)	01/06/2025
002059.ZK	12/18/2024	SDB3260188344	(22,000.00)	0.8397	(17,390.47)	(18,472.56)	0.0000	4.5800	(1,913.6948)	0.0000	2.2125	(9.8197)	0.0000	1	(7.6072)	01/06/2025
002059.ZK	12/18/2024	SDB3260188344	(12,800.00)	0.8397	(10,118.09)	(10,747.67)	0.0000	4.5800	(1,913.6948)	0.0000	1.2872	(5.7133)	0.0000	1	(4.4260)	01/06/2025
002059.ZK	12/18/2024	SDB3260188344	(9,051.00)	0.8397	(7,154.60)	(7,599.78)	0.0000	4.5800	(1,913.6948)	0.0000	0.9102	(4.0399)	0.0000	1	(3.1297)	01/06/2025
002059.ZK	12/18/2024	SDB3260188344	(14,700.00)	0.8397	(11,620.00)	(12,343.03)	0.0000	4.5800	(1,913.6948)	0.0000	1.4783	(6.5613)	0.0000	1	(5.0830)	01/06/2025
002059.ZK	12/18/2024	SDB3260188344	(7,400.00)	0.8397	(5,849.52)	(6,213.50)	0.0000	4.5800	(1,913.6948)	0.0000	0.7442	(3.3030)	0.0000	1	(2.5588)	01/06/2025
002059.ZK	12/18/2024	SDB3260188344	(9,600.00)	0.8397	(7,588.57)	(8,060.76)	0.0000	4.5800	(1,913.6948)	0.0000	0.9654	(4.2850)	0.0000	1	(3.3195)	01/06/2025
002059.ZK	12/18/2024	SDB3260188344	(13,900.00)	0.8397	(10,987.62)	(11,671.30)	0.0000	4.5800	(1,913.6948)	0.0000	1.3979	(6.2043)	0.0000	1	(4.8064)	01/06/2025
002059.ZK	12/18/2024	SDB3260188344	(41,100.00)	0.8397	(32,488.56)	(34,510.11)	0.0000	4.5800	(1,913.6948)	0.0000	4.1333	(18.3449)	0.0000	1	(14.2117)	01/06/2025
002059.ZK	12/18/2024	SDB3260188344	(6,100.00)	0.8397	(4,821.90)	(5,121.94)	0.0000	4.5800	(1,913.6948)	0.0000	0.6135	(2.7227)	0.0000	1	(2.1093)	01/06/2025
002059.ZK	12/18/2024	SDB3260188344	(5,000.00)	0.8397	(3,952.38)	(4,198.31)	0.0000	4.5800	(1,913.6948)	0.0000	0.5028	(2.2317)	0.0000	1	(1.7289)	01/06/2025
002059.ZK	12/17/2024	SDB3260188344	(4,000.00)	0.8368	(3,208.18)	(3,347.03)	0.0000	4.5800	(1,921.1999)	0.0000	0.4082	(1.7862)	0.0000	1	(1.3780)	01/06/2025
002059.ZK	12/17/2024	SDB3260188344	(4,500.00)	0.8368	(3,621.77)	(3,765.41)	0.0000	4.5800	(1,921.1999)	0.0000	0.4608	(2.0095)	0.0000	1	(1.5487)	01/06/2025
002059.ZK	12/17/2024	SDB3260188344	(200.00)	0.8368	(157.34)	(167.35)	0.0000	4.5800	(1,921.1999)	0.0000	0.0200	(0.0893)	0.0000	1	(0.0693)	01/06/2025
002059.ZK	12/17/2024	SDB3260188344	(1,000.00)	0.8368	(785.15)	(836.76)	0.0000	4.5800	(1,921.1999)	0.0000	0.0999	(0.4465)	0.0000	1	(0.3467)	01/06/2025
002059.ZK	12/17/2024	SDB3260188344	(6,400.00)	0.8368	(5,054.09)	(5,355.24)	0.0000	4.5800	(1,921.1999)	0.0000	0.6430	(2.8579)	0.0000	1	(2.2149)	01/06/2025
002059.ZK	12/17/2024	SDB3260188344	(4,300.00)	0.8368	(3,375.81)	(3,598.06)	0.0000	4.5800	(1,921.1999)	0.0000	0.4295	(1.9202)	0.0000	1	(1.4907)	01/06/2025
002059.ZK	12/17/2024	SDB3260188344	(200.00)	0.8368	(158.10)	(167.35)	0.0000	4.5800	(1,921.1999)	0.0000	0.0201	(0.0893)	0.0000	1	(0.0692)	01/06/2025
002059.ZK	12/17/2024	SDB3260188344	(500.00)	0.8368	(395.24)	(418.38)	0.0000	4.5800	(1,921.1999)	0.0000	0.0503	(0.2233)	0.0000	1	(0.1730)	01/06/2025
002059.ZK	12/17/2024	SDB3260188344	(9,100.00)	0.8368	(7,193.33)	(7,614.49)	0.0000	4.5800	(1,921.1999)	0.0000	0.9152	(4.0636)	0.0000	1	(3.1484)	01/06/2025
002059.ZK	12/17/2024	SDB3260188344	(4,700.00)	0.8368	(3,715.24)	(3,932.76)	0.0000	4.5800	(1,921.1999)	0.0000	0.4727	(2.0988)	0.0000	1	(1.6261)	01/06/2025
002059.ZK	12/17/2024	SDB3260188344	(14,000.00)	0.8368	(11,066.66)	(11,714.60)	0.0000	4.5800	(1,921.1999)	0.0000	1.4079	(6.2517)	0.0000	1	(4.8438)	01/06/2025
002059.ZK	12/17/2024	SDB3260188344	(800.00)	0.8368	(632.38)	(669.41)	0.0000	4.5800	(1,921.1999)	0.0000	0.0805	(0.3572)	0.0000	1	(0.2768)	01/06/2025
002059.ZK	12/17/2024	SDB3260188344	(17,100.00)	0.8368	(13,517.14)	(14,308.54)	0.0000	4.5800	(1,921.1999)	0.0000	1.7197	(7.6360)	0.0000	1	(5.9163)	01/06/2025
002059.ZK	12/17/2024	SDB3260188344	(4,300.00)	0.8368	(3,399.05)	(3,598.06)	0.0000	4.5800	(1,921.1999)	0.0000	0.4324	(1.9202)	0.0000	1	(1.4877)	01/06/2025
002059.ZK	12/17/2024	SDB3260188344	(100.00)	0.8368	(79.05)	(83.68)	0.0000	4.5800	(1,921.1999)	0.0000	0.0101	(0.0447)	0.0000	1	(0.0346)	01/06/2025
002059.ZK	12/17/2024	SDB3260188344	(200.00)	0.8368	(158.10)	(167.35)	0.0000	4.5800	(1,921.1999)	0.0000	0.0201	(0.0893)	0.0000	1	(0.0692)	01/06/2025
002059.ZK	12/17/2024	SDB3260188344	(18,600.00)	0.8368	(14,702.85)	(15,563.68)	0.0000	4.5800	(1,921.1999)	0.0000	1.8705	(8.3058)	0.0000	1	(6.4353)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
YUNNAN TOURISM CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002059.ZK	12/17/2024	SDB3260188344	(24,700.00)	0.8368	(19,524.76)	(20,667.90)	0.0000	4.5800	(1,921.1999)	0.0000	2.4840	(11.0298)	0.0000	1	(8.5458)	01/06/2025
002059.ZK	12/17/2024	SDB3260188344	(6,100.00)	0.8368	(4,821.90)	(5,104.22)	0.0000	4.5800	(1,921.1999)	0.0000	0.6135	(2.7240)	0.0000	1	(2.1105)	01/06/2025
002059.ZK	12/17/2024	SDB3260188344	(1,800.00)	0.8368	(1,422.86)	(1,506.16)	0.0000	4.5800	(1,921.1999)	0.0000	0.1810	(0.8038)	0.0000	1	(0.6228)	01/06/2025
002059.ZK	12/17/2024	SDB3260188344	(2,400.00)	0.8368	(1,897.14)	(2,008.22)	0.0000	4.5800	(1,921.1999)	0.0000	0.2414	(1.0717)	0.0000	1	(0.8304)	01/06/2025
002059.ZK	12/17/2024	SDB3260188344	(19,500.00)	0.8368	(15,414.28)	(16,316.76)	0.0000	4.5800	(1,921.1999)	0.0000	1.9610	(8.7077)	0.0000	1	(6.7467)	01/06/2025
002059.ZK	12/17/2024	SDB3260188344	(8,000.00)	0.8368	(6,323.81)	(6,694.06)	0.0000	4.5800	(1,921.1999)	0.0000	0.8045	(3.5724)	0.0000	1	(2.7679)	01/06/2025
002059.ZK	12/17/2024	SDB3260188344	(100.00)	0.8368	(79.05)	(83.68)	0.0000	4.5800	(1,921.1999)	0.0000	0.0101	(0.0447)	0.0000	1	(0.0346)	01/06/2025
002059.ZK	12/17/2024	SDB3260188344	(6,051.00)	0.8368	(4,783.17)	(5,063.22)	0.0000	4.5800	(1,921.1999)	0.0000	0.6085	(2.7021)	0.0000	1	(2.0935)	01/06/2025
002059.ZK	12/17/2024	SDB3260188344	(1,449.00)	0.8368	(1,145.40)	(1,212.46)	0.0000	4.5800	(1,921.1999)	0.0000	0.1457	(0.6470)	0.0000	1	(0.5013)	01/06/2025
002059.ZK	12/17/2024	SDB3260188344	(21,900.00)	0.8368	(17,311.42)	(18,324.98)	0.0000	4.5800	(1,921.1999)	0.0000	2.2024	(9.7794)	0.0000	1	(7.5770)	01/06/2025
002059.ZK	12/17/2024	SDB3260188344	(22,000.00)	0.8368	(17,390.47)	(18,408.65)	0.0000	4.5800	(1,921.1999)	0.0000	2.2125	(9.8241)	0.0000	1	(7.6116)	01/06/2025
002059.ZK	12/17/2024	SDB3260188344	(12,800.00)	0.8368	(10,118.09)	(10,710.49)	0.0000	4.5800	(1,921.1999)	0.0000	1.2872	(5.7158)	0.0000	1	(4.4286)	01/06/2025
002059.ZK	12/17/2024	SDB3260188344	(17,351.00)	0.8368	(13,715.55)	(14,518.57)	0.0000	4.5800	(1,921.1999)	0.0000	1.7449	(7.7481)	0.0000	1	(6.0032)	01/06/2025
002059.ZK	12/17/2024	SDB3260188344	(14,700.00)	0.8368	(11,620.00)	(12,300.33)	0.0000	4.5800	(1,921.1999)	0.0000	1.4783	(6.5643)	0.0000	1	(5.0860)	01/06/2025
002059.ZK	12/17/2024	SDB3260188344	(7,400.00)	0.8368	(5,849.52)	(6,192.00)	0.0000	4.5800	(1,921.1999)	0.0000	0.7442	(3.3045)	0.0000	1	(2.5603)	01/06/2025
002059.ZK	12/17/2024	SDB3260188344	(9,600.00)	0.8368	(7,588.57)	(8,032.87)	0.0000	4.5800	(1,921.1999)	0.0000	0.9654	(4.2869)	0.0000	1	(3.3214)	01/06/2025
002059.ZK	12/17/2024	SDB3260188344	(13,900.00)	0.8368	(10,987.62)	(11,630.92)	0.0000	4.5800	(1,921.1999)	0.0000	1.3979	(6.2070)	0.0000	1	(4.8092)	01/06/2025
002059.ZK	12/17/2024	SDB3260188344	(41,100.00)	0.8368	(32,488.56)	(34,390.71)	0.0000	4.5800	(1,921.1999)	0.0000	4.1333	(18.3532)	0.0000	1	(14.2199)	01/06/2025
002059.ZK	12/17/2024	SDB3260188344	(6,100.00)	0.8368	(4,821.90)	(5,104.22)	0.0000	4.5800	(1,921.1999)	0.0000	0.6135	(2.7240)	0.0000	1	(2.1105)	01/06/2025
002059.ZK	12/17/2024	SDB3260188344	(5,000.00)	0.8368	(3,952.38)	(4,183.78)	0.0000	4.5800	(1,921.1999)	0.0000	0.5028	(2.2327)	0.0000	1	(1.7299)	01/06/2025
002059.ZK	12/16/2024	SDB3260188344	(4,000.00)	0.8158	(3,208.18)	(3,263.21)	0.0000	4.5800	(1,929.9730)	0.0000	0.4082	(1.7494)	0.0000	1	(1.3413)	01/06/2025
002059.ZK	12/16/2024	SDB3260188344	(4,500.00)	0.8158	(3,621.77)	(3,671.11)	0.0000	4.5800	(1,929.9730)	0.0000	0.4608	(1.9681)	0.0000	1	(1.5073)	01/06/2025
002059.ZK	12/16/2024	SDB3260188344	(200.00)	0.8158	(157.34)	(163.16)	0.0000	4.5800	(1,929.9730)	0.0000	0.0200	(0.0875)	0.0000	1	(0.0675)	01/06/2025
002059.ZK	12/16/2024	SDB3260188344	(1,000.00)	0.8158	(785.15)	(815.80)	0.0000	4.5800	(1,929.9730)	0.0000	0.0999	(0.4374)	0.0000	1	(0.3375)	01/06/2025
002059.ZK	12/16/2024	SDB3260188344	(6,400.00)	0.8158	(5,054.09)	(5,221.14)	0.0000	4.5800	(1,929.9730)	0.0000	0.6430	(2.7991)	0.0000	1	(2.1561)	01/06/2025
002059.ZK	12/16/2024	SDB3260188344	(4,300.00)	0.8158	(3,375.81)	(3,507.95)	0.0000	4.5800	(1,929.9730)	0.0000	0.4295	(1.8806)	0.0000	1	(1.4511)	01/06/2025
002059.ZK	12/16/2024	SDB3260188344	(200.00)	0.8158	(158.10)	(163.16)	0.0000	4.5800	(1,929.9730)	0.0000	0.0201	(0.0875)	0.0000	1	(0.0674)	01/06/2025
002059.ZK	12/16/2024	SDB3260188344	(500.00)	0.8158	(395.24)	(407.90)	0.0000	4.5800	(1,929.9730)	0.0000	0.0503	(0.2187)	0.0000	1	(0.1684)	01/06/2025
002059.ZK	12/16/2024	SDB3260188344	(9,100.00)	0.8158	(7,193.33)	(7,423.81)	0.0000	4.5800	(1,929.9730)	0.0000	0.9152	(3.9799)	0.0000	1	(3.0648)	01/06/2025
002059.ZK	12/16/2024	SDB3260188344	(4,700.00)	0.8158	(3,715.24)	(3,834.27)	0.0000	4.5800	(1,929.9730)	0.0000	0.4727	(2.0556)	0.0000	1	(1.5829)	01/06/2025
002059.ZK	12/16/2024	SDB3260188344	(14,000.00)	0.8158	(11,066.66)	(11,421.24)	0.0000	4.5800	(1,929.9730)	0.0000	1.4079	(6.1230)	0.0000	1	(4.7150)	01/06/2025
002059.ZK	12/16/2024	SDB3260188344	(800.00)	0.8158	(632.38)	(652.64)	0.0000	4.5800	(1,929.9730)	0.0000	0.0805	(0.3499)	0.0000	1	(0.2694)	01/06/2025
002059.ZK	12/16/2024	SDB3260188344	(17,100.00)	0.8158	(13,517.14)	(13,950.23)	0.0000	4.5800	(1,929.9730)	0.0000	1.7197	(7.4788)	0.0000	1	(5.7591)	01/06/2025
002059.ZK	12/16/2024	SDB3260188344	(4,300.00)	0.8158	(3,399.05)	(3,507.95)	0.0000	4.5800	(1,929.9730)	0.0000	0.4324	(1.8806)	0.0000	1	(1.4482)	01/06/2025
002059.ZK	12/16/2024	SDB3260188344	(100.00)	0.8158	(79.05)	(81.58)	0.0000	4.5800	(1,929.9730)	0.0000	0.0101	(0.0437)	0.0000	1	(0.0337)	01/06/2025
002059.ZK	12/16/2024	SDB3260188344	(200.00)	0.8158	(158.10)	(163.16)	0.0000	4.5800	(1,929.9730)	0.0000	0.0201	(0.0875)	0.0000	1	(0.0674)	01/06/2025
002059.ZK	12/16/2024	SDB3260188344	(18,600.00)	0.8158	(14,702.85)	(15,173.94)	0.0000	4.5800	(1,929.9730)	0.0000	1.8705	(8.1348)	0.0000	1	(6.2643)	01/06/2025
002059.ZK	12/16/2024	SDB3260188344	(24,700.00)	0.8158	(19,524.76)	(20,150.33)	0.0000	4.5800	(1,929.9730)	0.0000	2.4840	(10.8027)	0.0000	1	(8.3187)	01/06/2025
002059.ZK	12/16/2024	SDB3260188344	(6,100.00)	0.8158	(4,821.90)	(4,976.40)	0.0000	4.5800	(1,929.9730)	0.0000	0.6135	(2.6679)	0.0000	1	(2.0544)	01/06/2025
002059.ZK	12/16/2024	SDB3260188344	(1,800.00)	0.8158	(1,422.86)	(1,468.45)	0.0000	4.5800	(1,929.9730)	0.0000	0.1810	(0.7872)	0.0000	1	(0.6062)	01/06/2025
002059.ZK	12/16/2024	SDB3260188344	(2,400.00)	0.8158	(1,897.14)	(1,957.93)	0.0000	4.5800	(1,929.9730)	0.0000	0.2414	(1.0497)	0.0000	1	(0.8083)	01/06/2025
002059.ZK	12/16/2024	SDB3260188344	(19,500.00)	0.8158	(15,414.28)	(15,908.16)	0.0000	4.5800	(1,929.9730)	0.0000	1.9610	(8.5284)	0.0000	1	(6.5674)	01/06/2025
002059.ZK	12/16/2024	SDB3260188344	(8,000.00)	0.8158	(6,323.81)	(6,526.42)	0.0000	4.5800	(1,929.9730)	0.0000	0.8045	(3.4988)	0.0000	1	(2.6943)	01/06/2025
002059.ZK	12/16/2024	SDB3260188344	(100.00)	0.8158	(79.05)	(81.58)	0.0000	4.5800	(1,929.9730)	0.0000	0.0101	(0.0437)	0.0000	1	(0.0337)	01/06/2025
002059.ZK	12/16/2024	SDB3260188344	(6,051.00)	0.8158	(4,783.17)	(4,936.42)	0.0000	4.5800	(1,929.9730)	0.0000	0.6085	(2.6464)	0.0000	1	(2.0379)	01/06/2025
002059.ZK	12/16/2024	SDB3260188344	(1,449.00)	0.8158	(1,145.40)	(1,182.10)	0.0000	4.5800	(1,929.9730)	0.0000	0.1457	(0.6337)	0.0000	1	(0.4880)	01/06/2025
002059.ZK	12/16/2024	SDB3260188344	(21,900.00)	0.8158	(17,311.42)	(17,866.09)	0.0000	4.5800	(1,929.9730)	0.0000	2.2024	(9.5781)	0.0000	1	(7.3757)	01/06/2025
002059.ZK	12/16/2024	SDB3260188344	(22,000.00)	0.8158	(17,390.47)	(17,947.67)	0.0000	4.5800	(1,929.9730)	0.0000	2.2125	(9.6218)	0.0000	1	(7.4094)	01/06/2025
002059.ZK	12/16/2024	SDB3260188344	(12,800.00)	0.8158	(10,118.09)	(10,442.28)	0.0000	4.5800	(1,929.9730)	0.0000	1.2872	(5.5981)	0.0000	1	(4.3109)	01/06/2025
002059.ZK	12/16/2024	SDB3260188344	(26,451.00)	0.8158	(20,908.88)	(21,578.81)	0.0000	4.5800	(1,929.9730)	0.0000	2.6601	(11.5685)	0.0000	1	(8.9084)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
YUNNAN TOURISM CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002059.ZK	12/16/2024	SDB3260188344	(14,700.00)	0.8158	(11,620.00)	(11,992.30)	0.0000	4.5800	(1,929.9730)	0.0000	1.4783	(6.4291)	0.0000	1	(4.9508)	01/06/2025
002059.ZK	12/16/2024	SDB3260188344	(7,400.00)	0.8158	(5,849.52)	(6,036.94)	0.0000	4.5800	(1,929.9730)	0.0000	0.7442	(3.2364)	0.0000	1	(2.4922)	01/06/2025
002059.ZK	12/16/2024	SDB3260188344	(9,600.00)	0.8158	(7,588.57)	(7,831.71)	0.0000	4.5800	(1,929.9730)	0.0000	0.9654	(4.1986)	0.0000	1	(3.2332)	01/06/2025
002059.ZK	12/16/2024	SDB3260188344	(13,900.00)	0.8158	(10,987.62)	(11,339.66)	0.0000	4.5800	(1,929.9730)	0.0000	1.3979	(6.0792)	0.0000	1	(4.6814)	01/06/2025
002059.ZK	12/16/2024	SDB3260188344	(41,100.00)	0.8158	(32,488.56)	(33,529.50)	0.0000	4.5800	(1,929.9730)	0.0000	4.1333	(17.9753)	0.0000	1	(13.8420)	01/06/2025
002059.ZK	12/16/2024	SDB3260188344	(6,100.00)	0.8158	(4,821.90)	(4,976.40)	0.0000	4.5800	(1,929.9730)	0.0000	0.6135	(2.6679)	0.0000	1	(2.0544)	01/06/2025
002059.ZK	12/16/2024	SDB3260188344	(5,000.00)	0.8158	(3,952.38)	(4,079.01)	0.0000	4.5800	(1,929.9730)	0.0000	0.5028	(2.1868)	0.0000	1	(1.6839)	01/06/2025
002059.ZK	12/13/2024	SDB3260188344	(4,000.00)	0.7965	(3,208.18)	(3,186.20)	0.0000	4.5800	(1,935.3245)	0.0000	1.2245	(5.1386)	0.0000	3	(3.9141)	01/06/2025
002059.ZK	12/13/2024	SDB3260188344	(4,500.00)	0.7965	(3,621.77)	(3,584.47)	0.0000	4.5800	(1,935.3245)	0.0000	1.3823	(5.7809)	0.0000	3	(4.3986)	01/06/2025
002059.ZK	12/13/2024	SDB3260188344	(200.00)	0.7965	(157.34)	(159.31)	0.0000	4.5800	(1,935.3245)	0.0000	0.0601	(0.2569)	0.0000	3	(0.1969)	01/06/2025
002059.ZK	12/13/2024	SDB3260188344	(1,000.00)	0.7965	(785.15)	(796.55)	0.0000	4.5800	(1,935.3245)	0.0000	0.2997	(1.2847)	0.0000	3	(0.9850)	01/06/2025
002059.ZK	12/13/2024	SDB3260188344	(6,400.00)	0.7965	(5,054.09)	(5,097.91)	0.0000	4.5800	(1,935.3245)	0.0000	1.9290	(8.2218)	0.0000	3	(6.2928)	01/06/2025
002059.ZK	12/13/2024	SDB3260188344	(4,300.00)	0.7965	(3,375.81)	(3,425.16)	0.0000	4.5800	(1,935.3245)	0.0000	1.2884	(5.5240)	0.0000	3	(4.2356)	01/06/2025
002059.ZK	12/13/2024	SDB3260188344	(200.00)	0.7965	(158.10)	(159.31)	0.0000	4.5800	(1,935.3245)	0.0000	0.0603	(0.2569)	0.0000	3	(0.1966)	01/06/2025
002059.ZK	12/13/2024	SDB3260188344	(500.00)	0.7965	(395.24)	(398.27)	0.0000	4.5800	(1,935.3245)	0.0000	0.1508	(0.6423)	0.0000	3	(0.4915)	01/06/2025
002059.ZK	12/13/2024	SDB3260188344	(9,100.00)	0.7965	(7,193.33)	(7,248.60)	0.0000	4.5800	(1,935.3245)	0.0000	2.7455	(11.6903)	0.0000	3	(8.9449)	01/06/2025
002059.ZK	12/13/2024	SDB3260188344	(4,700.00)	0.7965	(3,715.24)	(3,743.78)	0.0000	4.5800	(1,935.3245)	0.0000	1.4180	(6.0379)	0.0000	3	(4.6199)	01/06/2025
002059.ZK	12/13/2024	SDB3260188344	(14,000.00)	0.7965	(11,066.66)	(11,151.69)	0.0000	4.5800	(1,935.3245)	0.0000	4.2238	(17.9851)	0.0000	3	(13.7613)	01/06/2025
002059.ZK	12/13/2024	SDB3260188344	(800.00)	0.7965	(632.38)	(637.24)	0.0000	4.5800	(1,935.3245)	0.0000	0.2414	(1.0277)	0.0000	3	(0.7864)	01/06/2025
002059.ZK	12/13/2024	SDB3260188344	(17,100.00)	0.7965	(13,517.14)	(13,620.99)	0.0000	4.5800	(1,935.3245)	0.0000	5.1590	(21.9675)	0.0000	3	(16.8085)	01/06/2025
002059.ZK	12/13/2024	SDB3260188344	(4,300.00)	0.7965	(3,399.05)	(3,425.16)	0.0000	4.5800	(1,935.3245)	0.0000	1.2973	(5.5240)	0.0000	3	(4.2267)	01/06/2025
002059.ZK	12/13/2024	SDB3260188344	(100.00)	0.7965	(79.05)	(79.65)	0.0000	4.5800	(1,935.3245)	0.0000	0.0302	(0.1285)	0.0000	3	(0.0983)	01/06/2025
002059.ZK	12/13/2024	SDB3260188344	(200.00)	0.7965	(158.10)	(159.31)	0.0000	4.5800	(1,935.3245)	0.0000	0.0603	(0.2569)	0.0000	3	(0.1966)	01/06/2025
002059.ZK	12/13/2024	SDB3260188344	(18,600.00)	0.7965	(14,702.85)	(14,815.81)	0.0000	4.5800	(1,935.3245)	0.0000	5.6116	(23.8945)	0.0000	3	(18.2829)	01/06/2025
002059.ZK	12/13/2024	SDB3260188344	(24,700.00)	0.7965	(19,524.76)	(19,674.76)	0.0000	4.5800	(1,935.3245)	0.0000	7.4519	(31.7309)	0.0000	3	(24.2789)	01/06/2025
002059.ZK	12/13/2024	SDB3260188344	(6,100.00)	0.7965	(4,821.90)	(4,858.95)	0.0000	4.5800	(1,935.3245)	0.0000	1.8404	(7.8364)	0.0000	3	(5.9960)	01/06/2025
002059.ZK	12/13/2024	SDB3260188344	(1,800.00)	0.7965	(1,422.86)	(1,433.79)	0.0000	4.5800	(1,935.3245)	0.0000	0.5431	(2.3124)	0.0000	3	(1.7693)	01/06/2025
002059.ZK	12/13/2024	SDB3260188344	(2,400.00)	0.7965	(1,897.14)	(1,911.72)	0.0000	4.5800	(1,935.3245)	0.0000	0.7241	(3.0832)	0.0000	3	(2.3591)	01/06/2025
002059.ZK	12/13/2024	SDB3260188344	(19,500.00)	0.7965	(15,414.28)	(15,532.71)	0.0000	4.5800	(1,935.3245)	0.0000	5.8831	(25.0507)	0.0000	3	(19.1676)	01/06/2025
002059.ZK	12/13/2024	SDB3260188344	(8,000.00)	0.7965	(6,323.81)	(6,372.39)	0.0000	4.5800	(1,935.3245)	0.0000	2.4136	(10.2772)	0.0000	3	(7.8636)	01/06/2025
002059.ZK	12/13/2024	SDB3260188344	(100.00)	0.7965	(79.05)	(79.65)	0.0000	4.5800	(1,935.3245)	0.0000	0.0302	(0.1285)	0.0000	3	(0.0983)	01/06/2025
002059.ZK	12/13/2024	SDB3260188344	(6,051.00)	0.7965	(4,783.17)	(4,819.92)	0.0000	4.5800	(1,935.3245)	0.0000	1.8256	(7.7734)	0.0000	3	(5.9478)	01/06/2025
002059.ZK	12/13/2024	SDB3260188344	(1,449.00)	0.7965	(1,145.40)	(1,154.20)	0.0000	4.5800	(1,935.3245)	0.0000	0.4372	(1.8615)	0.0000	3	(1.4243)	01/06/2025
002059.ZK	12/13/2024	SDB3260188344	(21,900.00)	0.7965	(17,311.42)	(17,444.42)	0.0000	4.5800	(1,935.3245)	0.0000	6.6072	(28.1338)	0.0000	3	(21.5267)	01/06/2025
002059.ZK	12/13/2024	SDB3260188344	(22,000.00)	0.7965	(17,390.47)	(17,524.08)	0.0000	4.5800	(1,935.3245)	0.0000	6.6374	(28.2623)	0.0000	3	(21.6250)	01/06/2025
002059.ZK	12/13/2024	SDB3260188344	(12,800.00)	0.7965	(10,118.09)	(10,195.83)	0.0000	4.5800	(1,935.3245)	0.0000	3.8617	(16.4435)	0.0000	3	(12.5818)	01/06/2025
002059.ZK	12/13/2024	SDB3260188344	(32,251.00)	0.7965	(25,493.64)	(25,689.50)	0.0000	4.5800	(1,935.3245)	0.0000	9.7301	(41.4313)	0.0000	3	(31.7012)	01/06/2025
002059.ZK	12/13/2024	SDB3260188344	(14,700.00)	0.7965	(11,620.00)	(11,709.27)	0.0000	4.5800	(1,935.3245)	0.0000	4.4350	(18.8844)	0.0000	3	(14.4494)	01/06/2025
002059.ZK	12/13/2024	SDB3260188344	(7,400.00)	0.7965	(5,849.52)	(5,894.46)	0.0000	4.5800	(1,935.3245)	0.0000	2.2326	(9.5064)	0.0000	3	(7.2738)	01/06/2025
002059.ZK	12/13/2024	SDB3260188344	(9,600.00)	0.7965	(7,588.57)	(7,646.87)	0.0000	4.5800	(1,935.3245)	0.0000	2.8963	(12.3326)	0.0000	3	(9.4363)	01/06/2025
002059.ZK	12/13/2024	SDB3260188344	(13,900.00)	0.7965	(10,987.62)	(11,072.03)	0.0000	4.5800	(1,935.3245)	0.0000	4.1936	(17.8566)	0.0000	3	(13.6630)	01/06/2025
002059.ZK	12/13/2024	SDB3260188344	(41,100.00)	0.7965	(32,488.56)	(32,738.16)	0.0000	4.5800	(1,935.3245)	0.0000	12.3998	(52.7991)	0.0000	3	(40.3993)	01/06/2025
002059.ZK	12/13/2024	SDB3260188344	(6,100.00)	0.7965	(4,821.90)	(4,858.95)	0.0000	4.5800	(1,935.3245)	0.0000	1.8404	(7.8364)	0.0000	3	(5.9960)	01/06/2025
002059.ZK	12/13/2024	SDB3260188344	(5,000.00)	0.7965	(3,952.38)	(3,982.74)	0.0000	4.5800	(1,935.3245)	0.0000	1.5085	(6.4233)	0.0000	3	(4.9148)	01/06/2025
002059.ZK	12/12/2024	SDB3260188344	(200.00)	0.7872	(157.34)	(157.44)	0.0000	4.5800	(1,940.6082)	0.0000	0.0200	(0.0849)	0.0000	1	(0.0649)	01/06/2025
002059.ZK	12/12/2024	SDB3260188344	(1,000.00)	0.7872	(785.15)	(787.20)	0.0000	4.5800	(1,940.6082)	0.0000	0.0999	(0.4243)	0.0000	1	(0.3245)	01/06/2025
002059.ZK	12/12/2024	SDB3260188344	(6,400.00)	0.7872	(5,054.09)	(5,038.05)	0.0000	4.5800	(1,940.6082)	0.0000	0.6430	(2.7158)	0.0000	1	(2.0728)	01/06/2025
002059.ZK	12/12/2024	SDB3260188344	(4,300.00)	0.7872	(3,375.81)	(3,384.94)	0.0000	4.5800	(1,940.6082)	0.0000	0.4295	(1.8247)	0.0000	1	(1.3952)	01/06/2025
002059.ZK	12/12/2024	SDB3260188344	(200.00)	0.7872	(158.10)	(157.44)	0.0000	4.5800	(1,940.6082)	0.0000	0.0201	(0.0849)	0.0000	1	(0.0648)	01/06/2025
002059.ZK	12/12/2024	SDB3260188344	(500.00)	0.7872	(395.24)	(393.60)	0.0000	4.5800	(1,940.6082)	0.0000	0.0503	(0.2122)	0.0000	1	(0.1619)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
YUNNAN TOURISM CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002059.ZK	12/12/2024	SDB3260188344	(9,100.00)	0.7872	(7,193.33)	(7,163.48)	0.0000	4.5800	(1,940.6082)	0.0000	0.9152	(3.8615)	0.0000	1	(2.9464)	01/06/2025
002059.ZK	12/12/2024	SDB3260188344	(4,700.00)	0.7872	(3,715.24)	(3,699.82)	0.0000	4.5800	(1,940.6082)	0.0000	0.4727	(1.9944)	0.0000	1	(1.5218)	01/06/2025
002059.ZK	12/12/2024	SDB3260188344	(14,000.00)	0.7872	(11,066.66)	(11,020.74)	0.0000	4.5800	(1,940.6082)	0.0000	1.4079	(5.9408)	0.0000	1	(4.5329)	01/06/2025
002059.ZK	12/12/2024	SDB3260188344	(800.00)	0.7872	(632.38)	(629.76)	0.0000	4.5800	(1,940.6082)	0.0000	0.0805	(0.3395)	0.0000	1	(0.2590)	01/06/2025
002059.ZK	12/12/2024	SDB3260188344	(17,100.00)	0.7872	(13,517.14)	(13,461.05)	0.0000	4.5800	(1,940.6082)	0.0000	1.7197	(7.2563)	0.0000	1	(5.5366)	01/06/2025
002059.ZK	12/12/2024	SDB3260188344	(4,300.00)	0.7872	(3,399.05)	(3,384.94)	0.0000	4.5800	(1,940.6082)	0.0000	0.4324	(1.8247)	0.0000	1	(1.3922)	01/06/2025
002059.ZK	12/12/2024	SDB3260188344	(100.00)	0.7872	(79.05)	(78.72)	0.0000	4.5800	(1,940.6082)	0.0000	0.0101	(0.0424)	0.0000	1	(0.0324)	01/06/2025
002059.ZK	12/12/2024	SDB3260188344	(200.00)	0.7872	(158.10)	(157.44)	0.0000	4.5800	(1,940.6082)	0.0000	0.0201	(0.0849)	0.0000	1	(0.0648)	01/06/2025
002059.ZK	12/12/2024	SDB3260188344	(18,600.00)	0.7872	(14,702.85)	(14,641.85)	0.0000	4.5800	(1,940.6082)	0.0000	1.8705	(7.8928)	0.0000	1	(6.0223)	01/06/2025
002059.ZK	12/12/2024	SDB3260188344	(24,700.00)	0.7872	(19,524.76)	(19,443.74)	0.0000	4.5800	(1,940.6082)	0.0000	2.4840	(10.4813)	0.0000	1	(7.9973)	01/06/2025
002059.ZK	12/12/2024	SDB3260188344	(6,100.00)	0.7872	(4,821.90)	(4,801.90)	0.0000	4.5800	(1,940.6082)	0.0000	0.6135	(2.5885)	0.0000	1	(1.9750)	01/06/2025
002059.ZK	12/12/2024	SDB3260188344	(1,800.00)	0.7872	(1,422.86)	(1,416.95)	0.0000	4.5800	(1,940.6082)	0.0000	0.1810	(0.7638)	0.0000	1	(0.5828)	01/06/2025
002059.ZK	12/12/2024	SDB3260188344	(2,400.00)	0.7872	(1,897.14)	(1,889.27)	0.0000	4.5800	(1,940.6082)	0.0000	0.2414	(1.0184)	0.0000	1	(0.7771)	01/06/2025
002059.ZK	12/12/2024	SDB3260188344	(19,500.00)	0.7872	(15,414.28)	(15,350.32)	0.0000	4.5800	(1,940.6082)	0.0000	1.9610	(8.2747)	0.0000	1	(6.3137)	01/06/2025
002059.ZK	12/12/2024	SDB3260188344	(8,000.00)	0.7872	(6,323.81)	(6,297.57)	0.0000	4.5800	(1,940.6082)	0.0000	0.8045	(3.3948)	0.0000	1	(2.5902)	01/06/2025
002059.ZK	12/12/2024	SDB3260188344	(100.00)	0.7872	(79.05)	(78.72)	0.0000	4.5800	(1,940.6082)	0.0000	0.0101	(0.0424)	0.0000	1	(0.0324)	01/06/2025
002059.ZK	12/12/2024	SDB3260188344	(6,051.00)	0.7872	(4,783.17)	(4,763.32)	0.0000	4.5800	(1,940.6082)	0.0000	0.6085	(2.5677)	0.0000	1	(1.9592)	01/06/2025
002059.ZK	12/12/2024	SDB3260188344	(1,449.00)	0.7872	(1,145.40)	(1,140.65)	0.0000	4.5800	(1,940.6082)	0.0000	0.1457	(0.6149)	0.0000	1	(0.4692)	01/06/2025
002059.ZK	12/12/2024	SDB3260188344	(21,900.00)	0.7872	(17,311.42)	(17,239.59)	0.0000	4.5800	(1,940.6082)	0.0000	2.2024	(9.2931)	0.0000	1	(7.0907)	01/06/2025
002059.ZK	12/12/2024	SDB3260188344	(22,000.00)	0.7872	(17,390.47)	(17,318.31)	0.0000	4.5800	(1,940.6082)	0.0000	2.2125	(9.3356)	0.0000	1	(7.1231)	01/06/2025
002059.ZK	12/12/2024	SDB3260188344	(12,800.00)	0.7872	(10,118.09)	(10,076.11)	0.0000	4.5800	(1,940.6082)	0.0000	1.2872	(5.4316)	0.0000	1	(4.1444)	01/06/2025
002059.ZK	12/12/2024	SDB3260188344	(32,251.00)	0.7872	(25,493.64)	(25,387.86)	0.0000	4.5800	(1,940.6082)	0.0000	3.2434	(13.6855)	0.0000	1	(10.4422)	01/06/2025
002059.ZK	12/12/2024	SDB3260188344	(14,700.00)	0.7872	(11,620.00)	(11,571.78)	0.0000	4.5800	(1,940.6082)	0.0000	1.4783	(6.2379)	0.0000	1	(4.7595)	01/06/2025
002059.ZK	12/12/2024	SDB3260188344	(7,400.00)	0.7872	(5,849.52)	(5,825.25)	0.0000	4.5800	(1,940.6082)	0.0000	0.7442	(3.1401)	0.0000	1	(2.3960)	01/06/2025
002059.ZK	12/12/2024	SDB3260188344	(9,600.00)	0.7872	(7,588.57)	(7,557.08)	0.0000	4.5800	(1,940.6082)	0.0000	0.9654	(4.0737)	0.0000	1	(3.1083)	01/06/2025
002059.ZK	12/12/2024	SDB3260188344	(13,900.00)	0.7872	(10,987.62)	(10,942.02)	0.0000	4.5800	(1,940.6082)	0.0000	1.3979	(5.8984)	0.0000	1	(4.5005)	01/06/2025
002059.ZK	12/12/2024	SDB3260188344	(41,100.00)	0.7872	(32,488.56)	(32,353.76)	0.0000	4.5800	(1,940.6082)	0.0000	4.1333	(17.4405)	0.0000	1	(13.3073)	01/06/2025
002059.ZK	12/12/2024	SDB3260188344	(6,100.00)	0.7872	(4,821.90)	(4,801.90)	0.0000	4.5800	(1,940.6082)	0.0000	0.6135	(2.5885)	0.0000	1	(1.9750)	01/06/2025
002059.ZK	12/12/2024	SDB3260188344	(5,000.00)	0.7872	(3,952.38)	(3,935.98)	0.0000	4.5800	(1,940.6082)	0.0000	0.5028	(2.1217)	0.0000	1	(1.6189)	01/06/2025
002059.ZK	12/11/2024	SDB3260188344	(200.00)	0.8013	(157.34)	(160.26)	0.0000	4.5800	(1,944.3124)	0.0000	0.0200	(0.0866)	0.0000	1	(0.0665)	01/06/2025
002059.ZK	12/11/2024	SDB3260188344	(1,000.00)	0.8013	(785.15)	(801.29)	0.0000	4.5800	(1,944.3124)	0.0000	0.0999	(0.4328)	0.0000	1	(0.3329)	01/06/2025
002059.ZK	12/11/2024	SDB3260188344	(6,400.00)	0.8013	(5,054.09)	(5,128.25)	0.0000	4.5800	(1,944.3124)	0.0000	0.6430	(2.7697)	0.0000	1	(2.1267)	01/06/2025
002059.ZK	12/11/2024	SDB3260188344	(4,300.00)	0.8013	(3,375.81)	(3,445.54)	0.0000	4.5800	(1,944.3124)	0.0000	0.4295	(1.8609)	0.0000	1	(1.4314)	01/06/2025
002059.ZK	12/11/2024	SDB3260188344	(200.00)	0.8013	(158.10)	(160.26)	0.0000	4.5800	(1,944.3124)	0.0000	0.0201	(0.0866)	0.0000	1	(0.0664)	01/06/2025
002059.ZK	12/11/2024	SDB3260188344	(500.00)	0.8013	(395.24)	(400.64)	0.0000	4.5800	(1,944.3124)	0.0000	0.0503	(0.2164)	0.0000	1	(0.1661)	01/06/2025
002059.ZK	12/11/2024	SDB3260188344	(9,100.00)	0.8013	(7,193.33)	(7,291.73)	0.0000	4.5800	(1,944.3124)	0.0000	0.9152	(3.9382)	0.0000	1	(3.0230)	01/06/2025
002059.ZK	12/11/2024	SDB3260188344	(4,700.00)	0.8013	(3,715.24)	(3,766.06)	0.0000	4.5800	(1,944.3124)	0.0000	0.4727	(2.0340)	0.0000	1	(1.5613)	01/06/2025
002059.ZK	12/11/2024	SDB3260188344	(14,000.00)	0.8013	(11,066.66)	(11,218.05)	0.0000	4.5800	(1,944.3124)	0.0000	1.4079	(6.0587)	0.0000	1	(4.6508)	01/06/2025
002059.ZK	12/11/2024	SDB3260188344	(800.00)	0.8013	(632.38)	(641.03)	0.0000	4.5800	(1,944.3124)	0.0000	0.0805	(0.3462)	0.0000	1	(0.2658)	01/06/2025
002059.ZK	12/11/2024	SDB3260188344	(17,100.00)	0.8013	(13,517.14)	(13,702.04)	0.0000	4.5800	(1,944.3124)	0.0000	1.7197	(7.4003)	0.0000	1	(5.6806)	01/06/2025
002059.ZK	12/11/2024	SDB3260188344	(4,300.00)	0.8013	(3,399.05)	(3,445.54)	0.0000	4.5800	(1,944.3124)	0.0000	0.4324	(1.8609)	0.0000	1	(1.4285)	01/06/2025
002059.ZK	12/11/2024	SDB3260188344	(100.00)	0.8013	(79.05)	(80.13)	0.0000	4.5800	(1,944.3124)	0.0000	0.0101	(0.0433)	0.0000	1	(0.0332)	01/06/2025
002059.ZK	12/11/2024	SDB3260188344	(200.00)	0.8013	(158.10)	(160.26)	0.0000	4.5800	(1,944.3124)	0.0000	0.0201	(0.0866)	0.0000	1	(0.0664)	01/06/2025
002059.ZK	12/11/2024	SDB3260188344	(18,600.00)	0.8013	(14,702.85)	(14,903.98)	0.0000	4.5800	(1,944.3124)	0.0000	1.8705	(8.0494)	0.0000	1	(6.1789)	01/06/2025
002059.ZK	12/11/2024	SDB3260188344	(24,700.00)	0.8013	(19,524.76)	(19,791.84)	0.0000	4.5800	(1,944.3124)	0.0000	2.4840	(10.6893)	0.0000	1	(8.2053)	01/06/2025
002059.ZK	12/11/2024	SDB3260188344	(6,100.00)	0.8013	(4,821.90)	(4,887.86)	0.0000	4.5800	(1,944.3124)	0.0000	0.6135	(2.6399)	0.0000	1	(2.0264)	01/06/2025
002059.ZK	12/11/2024	SDB3260188344	(1,800.00)	0.8013	(1,422.86)	(1,442.32)	0.0000	4.5800	(1,944.3124)	0.0000	0.1810	(0.7790)	0.0000	1	(0.5980)	01/06/2025
002059.ZK	12/11/2024	SDB3260188344	(2,400.00)	0.8013	(1,897.14)	(1,923.09)	0.0000	4.5800	(1,944.3124)	0.0000	0.2414	(1.0386)	0.0000	1	(0.7973)	01/06/2025
002059.ZK	12/11/2024	SDB3260188344	(19,500.00)	0.8013	(15,414.28)	(15,625.14)	0.0000	4.5800	(1,944.3124)	0.0000	1.9610	(8.4389)	0.0000	1	(6.4779)	01/06/2025
002059.ZK	12/11/2024	SDB3260188344	(8,000.00)	0.8013	(6,323.81)	(6,410.31)	0.0000	4.5800	(1,944.3124)	0.0000	0.8045	(3.4621)	0.0000	1	(2.6576)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
YUNNAN TOURISM CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002059.ZK	12/11/2024	SDB3260188344	(100.00)	0.8013	(79.05)	(80.13)	0.0000	4.5800	(1,944.3124)	0.0000	0.0101	(0.0433)	0.0000	1	(0.0332)	01/06/2025
002059.ZK	12/11/2024	SDB3260188344	(6,051.00)	0.8013	(4,783.17)	(4,848.60)	0.0000	4.5800	(1,944.3124)	0.0000	0.6085	(2.6187)	0.0000	1	(2.0101)	01/06/2025
002059.ZK	12/11/2024	SDB3260188344	(1,449.00)	0.8013	(1,145.40)	(1,161.07)	0.0000	4.5800	(1,944.3124)	0.0000	0.1457	(0.6271)	0.0000	1	(0.4814)	01/06/2025
002059.ZK	12/11/2024	SDB3260188344	(21,900.00)	0.8013	(17,311.42)	(17,548.23)	0.0000	4.5800	(1,944.3124)	0.0000	2.2024	(9.4776)	0.0000	1	(7.2752)	01/06/2025
002059.ZK	12/11/2024	SDB3260188344	(22,000.00)	0.8013	(17,390.47)	(17,628.36)	0.0000	4.5800	(1,944.3124)	0.0000	2.2125	(9.5208)	0.0000	1	(7.3084)	01/06/2025
002059.ZK	12/11/2024	SDB3260188344	(12,800.00)	0.8013	(10,118.09)	(10,256.50)	0.0000	4.5800	(1,944.3124)	0.0000	1.2872	(5.5394)	0.0000	1	(4.2522)	01/06/2025
002059.ZK	12/11/2024	SDB3260188344	(36,351.00)	0.8013	(28,734.59)	(29,127.66)	0.0000	4.5800	(1,944.3124)	0.0000	3.6557	(15.7315)	0.0000	1	(12.0758)	01/06/2025
002059.ZK	12/11/2024	SDB3260188344	(14,700.00)	0.8013	(11,620.00)	(11,778.95)	0.0000	4.5800	(1,944.3124)	0.0000	1.4783	(6.3617)	0.0000	1	(4.8833)	01/06/2025
002059.ZK	12/11/2024	SDB3260188344	(7,400.00)	0.8013	(5,849.52)	(5,929.54)	0.0000	4.5800	(1,944.3124)	0.0000	0.7442	(3.2025)	0.0000	1	(2.4583)	01/06/2025
002059.ZK	12/11/2024	SDB3260188344	(9,600.00)	0.8013	(7,588.57)	(7,692.37)	0.0000	4.5800	(1,944.3124)	0.0000	0.9654	(4.1545)	0.0000	1	(3.1891)	01/06/2025
002059.ZK	12/11/2024	SDB3260188344	(13,900.00)	0.8013	(10,987.62)	(11,137.92)	0.0000	4.5800	(1,944.3124)	0.0000	1.3979	(6.0154)	0.0000	1	(4.6176)	01/06/2025
002059.ZK	12/11/2024	SDB3260188344	(41,100.00)	0.8013	(32,488.56)	(32,932.98)	0.0000	4.5800	(1,944.3124)	0.0000	4.1333	(17.7867)	0.0000	1	(13.6534)	01/06/2025
002059.ZK	12/11/2024	SDB3260188344	(6,100.00)	0.8013	(4,821.90)	(4,887.86)	0.0000	4.5800	(1,944.3124)	0.0000	0.6135	(2.6399)	0.0000	1	(2.0264)	01/06/2025
002059.ZK	12/11/2024	SDB3260188344	(5,000.00)	0.8013	(3,952.38)	(4,006.45)	0.0000	4.5800	(1,944.3124)	0.0000	0.5028	(2.1638)	0.0000	1	(1.6610)	01/06/2025
002059.ZK	12/10/2024	SDB3260188344	(200.00)	0.7903	(157.34)	(158.06)	0.0000	4.5800	(1,949.2308)	0.0000	0.0200	(0.0856)	0.0000	1	(0.0656)	01/06/2025
002059.ZK	12/10/2024	SDB3260188344	(1,000.00)	0.7903	(785.15)	(790.31)	0.0000	4.5800	(1,949.2308)	0.0000	0.0999	(0.4279)	0.0000	1	(0.3280)	01/06/2025
002059.ZK	12/10/2024	SDB3260188344	(6,400.00)	0.7903	(5,054.09)	(5,058.00)	0.0000	4.5800	(1,949.2308)	0.0000	0.6430	(2.7387)	0.0000	1	(2.0957)	01/06/2025
002059.ZK	12/10/2024	SDB3260188344	(4,300.00)	0.7903	(3,375.81)	(3,398.35)	0.0000	4.5800	(1,949.2308)	0.0000	0.4295	(1.8400)	0.0000	1	(1.4106)	01/06/2025
002059.ZK	12/10/2024	SDB3260188344	(200.00)	0.7903	(158.10)	(158.06)	0.0000	4.5800	(1,949.2308)	0.0000	0.0201	(0.0856)	0.0000	1	(0.0655)	01/06/2025
002059.ZK	12/10/2024	SDB3260188344	(500.00)	0.7903	(395.24)	(395.16)	0.0000	4.5800	(1,949.2308)	0.0000	0.0503	(0.2140)	0.0000	1	(0.1637)	01/06/2025
002059.ZK	12/10/2024	SDB3260188344	(9,100.00)	0.7903	(7,193.33)	(7,191.85)	0.0000	4.5800	(1,949.2308)	0.0000	0.9152	(3.8940)	0.0000	1	(2.9789)	01/06/2025
002059.ZK	12/10/2024	SDB3260188344	(4,700.00)	0.7903	(3,715.24)	(3,714.47)	0.0000	4.5800	(1,949.2308)	0.0000	0.4727	(2.0112)	0.0000	1	(1.5386)	01/06/2025
002059.ZK	12/10/2024	SDB3260188344	(14,000.00)	0.7903	(11,066.66)	(11,064.38)	0.0000	4.5800	(1,949.2308)	0.0000	1.4079	(5.9908)	0.0000	1	(4.5829)	01/06/2025
002059.ZK	12/10/2024	SDB3260188344	(800.00)	0.7903	(632.38)	(632.25)	0.0000	4.5800	(1,949.2308)	0.0000	0.0805	(0.3423)	0.0000	1	(0.2619)	01/06/2025
002059.ZK	12/10/2024	SDB3260188344	(17,100.00)	0.7903	(13,517.14)	(13,514.35)	0.0000	4.5800	(1,949.2308)	0.0000	1.7197	(7.3174)	0.0000	1	(5.5977)	01/06/2025
002059.ZK	12/10/2024	SDB3260188344	(4,300.00)	0.7903	(3,399.05)	(3,398.35)	0.0000	4.5800	(1,949.2308)	0.0000	0.4324	(1.8400)	0.0000	1	(1.4076)	01/06/2025
002059.ZK	12/10/2024	SDB3260188344	(200.00)	0.7903	(158.10)	(158.06)	0.0000	4.5800	(1,949.2308)	0.0000	0.0201	(0.0856)	0.0000	1	(0.0655)	01/06/2025
002059.ZK	12/10/2024	SDB3260188344	(800.00)	0.7903	(632.38)	(632.25)	0.0000	4.5800	(1,949.2308)	0.0000	0.0805	(0.3423)	0.0000	1	(0.2619)	01/06/2025
002059.ZK	12/10/2024	SDB3260188344	(100.00)	0.7903	(79.05)	(79.03)	0.0000	4.5800	(1,949.2308)	0.0000	0.0101	(0.0428)	0.0000	1	(0.0327)	01/06/2025
002059.ZK	12/10/2024	SDB3260188344	(200.00)	0.7903	(158.10)	(158.06)	0.0000	4.5800	(1,949.2308)	0.0000	0.0201	(0.0856)	0.0000	1	(0.0655)	01/06/2025
002059.ZK	12/10/2024	SDB3260188344	(18,600.00)	0.7903	(14,702.85)	(14,699.82)	0.0000	4.5800	(1,949.2308)	0.0000	1.8705	(7.9593)	0.0000	1	(6.0887)	01/06/2025
002059.ZK	12/10/2024	SDB3260188344	(24,700.00)	0.7903	(19,524.76)	(19,520.73)	0.0000	4.5800	(1,949.2308)	0.0000	2.4840	(10.5696)	0.0000	1	(8.0856)	01/06/2025
002059.ZK	12/10/2024	SDB3260188344	(6,100.00)	0.7903	(4,821.90)	(4,820.91)	0.0000	4.5800	(1,949.2308)	0.0000	0.6135	(2.6103)	0.0000	1	(1.9968)	01/06/2025
002059.ZK	12/10/2024	SDB3260188344	(1,800.00)	0.7903	(1,422.86)	(1,422.56)	0.0000	4.5800	(1,949.2308)	0.0000	0.1810	(0.7703)	0.0000	1	(0.5892)	01/06/2025
002059.ZK	12/10/2024	SDB3260188344	(2,400.00)	0.7903	(1,897.14)	(1,896.75)	0.0000	4.5800	(1,949.2308)	0.0000	0.2414	(1.0270)	0.0000	1	(0.7856)	01/06/2025
002059.ZK	12/10/2024	SDB3260188344	(19,500.00)	0.7903	(15,414.28)	(15,411.10)	0.0000	4.5800	(1,949.2308)	0.0000	1.9610	(8.3444)	0.0000	1	(6.3833)	01/06/2025
002059.ZK	12/10/2024	SDB3260188344	(8,000.00)	0.7903	(6,323.81)	(6,322.50)	0.0000	4.5800	(1,949.2308)	0.0000	0.8045	(3.4233)	0.0000	1	(2.6188)	01/06/2025
002059.ZK	12/10/2024	SDB3260188344	(100.00)	0.7903	(79.05)	(79.03)	0.0000	4.5800	(1,949.2308)	0.0000	0.0101	(0.0428)	0.0000	1	(0.0327)	01/06/2025
002059.ZK	12/10/2024	SDB3260188344	(6,051.00)	0.7903	(4,783.17)	(4,782.18)	0.0000	4.5800	(1,949.2308)	0.0000	0.6085	(2.5893)	0.0000	1	(1.9808)	01/06/2025
002059.ZK	12/10/2024	SDB3260188344	(1,449.00)	0.7903	(1,145.40)	(1,145.16)	0.0000	4.5800	(1,949.2308)	0.0000	0.1457	(0.6201)	0.0000	1	(0.4743)	01/06/2025
002059.ZK	12/10/2024	SDB3260188344	(21,900.00)	0.7903	(17,311.42)	(17,307.85)	0.0000	4.5800	(1,949.2308)	0.0000	2.2024	(9.3714)	0.0000	1	(7.1690)	01/06/2025
002059.ZK	12/10/2024	SDB3260188344	(22,000.00)	0.7903	(17,390.47)	(17,386.89)	0.0000	4.5800	(1,949.2308)	0.0000	2.2125	(9.4142)	0.0000	1	(7.2017)	01/06/2025
002059.ZK	12/10/2024	SDB3260188344	(12,800.00)	0.7903	(10,118.09)	(10,116.01)	0.0000	4.5800	(1,949.2308)	0.0000	1.2872	(5.4773)	0.0000	1	(4.1901)	01/06/2025
002059.ZK	12/10/2024	SDB3260188344	(1,051.00)	0.7903	(830.79)	(830.62)	0.0000	4.5800	(1,949.2308)	0.0000	0.1057	(0.4497)	0.0000	1	(0.3440)	01/06/2025
002059.ZK	12/10/2024	SDB3260188344	(39,900.00)	0.7903	(31,539.99)	(31,533.49)	0.0000	4.5800	(1,949.2308)	0.0000	4.0126	(17.0739)	0.0000	1	(13.0613)	01/06/2025
002059.ZK	12/10/2024	SDB3260188344	(14,700.00)	0.7903	(11,620.00)	(11,617.60)	0.0000	4.5800	(1,949.2308)	0.0000	1.4783	(6.2904)	0.0000	1	(4.8121)	01/06/2025
002059.ZK	12/10/2024	SDB3260188344	(7,400.00)	0.7903	(5,849.52)	(5,848.32)	0.0000	4.5800	(1,949.2308)	0.0000	0.7442	(3.1666)	0.0000	1	(2.4224)	01/06/2025
002059.ZK	12/10/2024	SDB3260188344	(9,600.00)	0.7903	(7,588.57)	(7,587.00)	0.0000	4.5800	(1,949.2308)	0.0000	0.9654	(4.1080)	0.0000	1	(3.1426)	01/06/2025
002059.ZK	12/10/2024	SDB3260188344	(13,900.00)	0.7903	(10,987.62)	(10,985.35)	0.0000	4.5800	(1,949.2308)	0.0000	1.3979	(5.9481)	0.0000	1	(4.5502)	01/06/2025
002059.ZK	12/10/2024	SDB3260188344	(41,100.00)	0.7903	(32,488.56)	(32,481.86)	0.0000	4.5800	(1,949.2308)	0.0000	4.1333	(17.5874)	0.0000	1	(13.4541)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6



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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
YUNNAN TOURISM CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002059.ZK	12/10/2024	SDB3260188344	(6,100.00)	0.7903	(4,821.90)	(4,820.91)	0.0000	4.5800	(1,949.2308)	0.0000	0.6135	(2.6103)	0.0000	1	(1.9968)	01/06/2025
002059.ZK	12/10/2024	SDB3260188344	(5,000.00)	0.7903	(3,952.38)	(3,951.57)	0.0000	4.5800	(1,949.2308)	0.0000	0.5028	(2.1396)	0.0000	1	(1.6368)	01/06/2025
002059.ZK	12/09/2024	SDB3260188344	(6,400.00)	0.7797	(5,054.09)	(4,989.98)	0.0000	4.5800	(1,950.0066)	0.0000	0.6430	(2.7029)	0.0000	1	(2.0599)	01/06/2025
002059.ZK	12/09/2024	SDB3260188344	(4,300.00)	0.7797	(3,375.81)	(3,352.64)	0.0000	4.5800	(1,950.0066)	0.0000	0.4295	(1.8160)	0.0000	1	(1.3865)	01/06/2025
002059.ZK	12/09/2024	SDB3260188344	(200.00)	0.7797	(158.10)	(155.94)	0.0000	4.5800	(1,950.0066)	0.0000	0.0201	(0.0845)	0.0000	1	(0.0644)	01/06/2025
002059.ZK	12/09/2024	SDB3260188344	(500.00)	0.7797	(395.24)	(389.84)	0.0000	4.5800	(1,950.0066)	0.0000	0.0503	(0.2112)	0.0000	1	(0.1609)	01/06/2025
002059.ZK	12/09/2024	SDB3260188344	(9,100.00)	0.7797	(7,193.33)	(7,095.12)	0.0000	4.5800	(1,950.0066)	0.0000	0.9152	(3.8432)	0.0000	1	(2.9281)	01/06/2025
002059.ZK	12/09/2024	SDB3260188344	(4,700.00)	0.7797	(3,715.24)	(3,664.51)	0.0000	4.5800	(1,950.0066)	0.0000	0.4727	(1.9850)	0.0000	1	(1.5123)	01/06/2025
002059.ZK	12/09/2024	SDB3260188344	(14,000.00)	0.7797	(11,066.66)	(10,915.58)	0.0000	4.5800	(1,950.0066)	0.0000	1.4079	(5.9126)	0.0000	1	(4.5047)	01/06/2025
002059.ZK	12/09/2024	SDB3260188344	(800.00)	0.7797	(632.38)	(623.75)	0.0000	4.5800	(1,950.0066)	0.0000	0.0805	(0.3379)	0.0000	1	(0.2574)	01/06/2025
002059.ZK	12/09/2024	SDB3260188344	(17,100.00)	0.7797	(13,517.14)	(13,332.60)	0.0000	4.5800	(1,950.0066)	0.0000	1.7197	(7.2218)	0.0000	1	(5.5022)	01/06/2025
002059.ZK	12/09/2024	SDB3260188344	(4,300.00)	0.7797	(3,399.05)	(3,352.64)	0.0000	4.5800	(1,950.0066)	0.0000	0.4324	(1.8160)	0.0000	1	(1.3836)	01/06/2025
002059.ZK	12/09/2024	SDB3260188344	(200.00)	0.7797	(158.10)	(155.94)	0.0000	4.5800	(1,950.0066)	0.0000	0.0201	(0.0845)	0.0000	1	(0.0644)	01/06/2025
002059.ZK	12/09/2024	SDB3260188344	(800.00)	0.7797	(632.38)	(623.75)	0.0000	4.5800	(1,950.0066)	0.0000	0.0805	(0.3379)	0.0000	1	(0.2574)	01/06/2025
002059.ZK	12/09/2024	SDB3260188344	(100.00)	0.7797	(79.05)	(77.97)	0.0000	4.5800	(1,950.0066)	0.0000	0.0101	(0.0422)	0.0000	1	(0.0322)	01/06/2025
002059.ZK	12/09/2024	SDB3260188344	(200.00)	0.7797	(158.10)	(155.94)	0.0000	4.5800	(1,950.0066)	0.0000	0.0201	(0.0845)	0.0000	1	(0.0644)	01/06/2025
002059.ZK	12/09/2024	SDB3260188344	(18,600.00)	0.7797	(14,702.85)	(14,502.12)	0.0000	4.5800	(1,950.0066)	0.0000	1.8705	(7.8553)	0.0000	1	(5.9848)	01/06/2025
002059.ZK	12/09/2024	SDB3260188344	(24,700.00)	0.7797	(19,524.76)	(19,258.19)	0.0000	4.5800	(1,950.0066)	0.0000	2.4840	(10.4316)	0.0000	1	(7.9476)	01/06/2025
002059.ZK	12/09/2024	SDB3260188344	(6,100.00)	0.7797	(4,821.90)	(4,756.07)	0.0000	4.5800	(1,950.0066)	0.0000	0.6135	(2.5762)	0.0000	1	(1.9628)	01/06/2025
002059.ZK	12/09/2024	SDB3260188344	(1,800.00)	0.7797	(1,422.86)	(1,403.43)	0.0000	4.5800	(1,950.0066)	0.0000	0.1810	(0.7602)	0.0000	1	(0.5792)	01/06/2025
002059.ZK	12/09/2024	SDB3260188344	(2,400.00)	0.7797	(1,897.14)	(1,871.24)	0.0000	4.5800	(1,950.0066)	0.0000	0.2414	(1.0136)	0.0000	1	(0.7722)	01/06/2025
002059.ZK	12/09/2024	SDB3260188344	(19,500.00)	0.7797	(15,414.28)	(15,203.84)	0.0000	4.5800	(1,950.0066)	0.0000	1.9610	(8.2354)	0.0000	1	(6.2744)	01/06/2025
002059.ZK	12/09/2024	SDB3260188344	(8,000.00)	0.7797	(6,323.81)	(6,237.47)	0.0000	4.5800	(1,950.0066)	0.0000	0.8045	(3.3786)	0.0000	1	(2.5741)	01/06/2025
002059.ZK	12/09/2024	SDB3260188344	(100.00)	0.7797	(79.05)	(77.97)	0.0000	4.5800	(1,950.0066)	0.0000	0.0101	(0.0422)	0.0000	1	(0.0322)	01/06/2025
002059.ZK	12/09/2024	SDB3260188344	(6,051.00)	0.7797	(4,783.17)	(4,717.87)	0.0000	4.5800	(1,950.0066)	0.0000	0.6085	(2.5555)	0.0000	1	(1.9470)	01/06/2025
002059.ZK	12/09/2024	SDB3260188344	(1,449.00)	0.7797	(1,145.40)	(1,129.76)	0.0000	4.5800	(1,950.0066)	0.0000	0.1457	(0.6120)	0.0000	1	(0.4662)	01/06/2025
002059.ZK	12/09/2024	SDB3260188344	(21,900.00)	0.7797	(17,311.42)	(17,075.08)	0.0000	4.5800	(1,950.0066)	0.0000	2.2024	(9.2490)	0.0000	1	(7.0466)	01/06/2025
002059.ZK	12/09/2024	SDB3260188344	(22,000.00)	0.7797	(17,390.47)	(17,153.05)	0.0000	4.5800	(1,950.0066)	0.0000	2.2125	(9.2913)	0.0000	1	(7.0788)	01/06/2025
002059.ZK	12/09/2024	SDB3260188344	(12,800.00)	0.7797	(10,118.09)	(9,979.96)	0.0000	4.5800	(1,950.0066)	0.0000	1.2872	(5.4058)	0.0000	1	(4.1186)	01/06/2025
002059.ZK	12/09/2024	SDB3260188344	(1,051.00)	0.7797	(830.79)	(819.45)	0.0000	4.5800	(1,950.0066)	0.0000	0.1057	(0.4439)	0.0000	1	(0.3382)	01/06/2025
002059.ZK	12/09/2024	SDB3260188344	(39,900.00)	0.7797	(31,539.99)	(31,109.39)	0.0000	4.5800	(1,950.0066)	0.0000	4.0126	(16.8510)	0.0000	1	(12.8384)	01/06/2025
002059.ZK	12/09/2024	SDB3260188344	(14,700.00)	0.7797	(11,620.00)	(11,461.35)	0.0000	4.5800	(1,950.0066)	0.0000	1.4783	(6.2083)	0.0000	1	(4.7299)	01/06/2025
002059.ZK	12/09/2024	SDB3260188344	(7,400.00)	0.7797	(5,849.52)	(5,769.66)	0.0000	4.5800	(1,950.0066)	0.0000	0.7442	(3.1252)	0.0000	1	(2.3811)	01/06/2025
002059.ZK	12/09/2024	SDB3260188344	(9,600.00)	0.7797	(7,588.57)	(7,484.97)	0.0000	4.5800	(1,950.0066)	0.0000	0.9654	(4.0544)	0.0000	1	(3.0889)	01/06/2025
002059.ZK	12/09/2024	SDB3260188344	(13,900.00)	0.7797	(10,987.62)	(10,837.61)	0.0000	4.5800	(1,950.0066)	0.0000	1.3979	(5.8704)	0.0000	1	(4.4725)	01/06/2025
002059.ZK	12/09/2024	SDB3260188344	(41,100.00)	0.7797	(32,488.56)	(32,045.01)	0.0000	4.5800	(1,950.0066)	0.0000	4.1333	(17.3578)	0.0000	1	(13.2245)	01/06/2025
002059.ZK	12/09/2024	SDB3260188344	(6,100.00)	0.7797	(4,821.90)	(4,756.07)	0.0000	4.5800	(1,950.0066)	0.0000	0.6135	(2.5762)	0.0000	1	(1.9628)	01/06/2025
002059.ZK	12/09/2024	SDB3260188344	(5,000.00)	0.7797	(3,952.38)	(3,898.42)	0.0000	4.5800	(1,950.0066)	0.0000	0.5028	(2.1117)	0.0000	1	(1.6088)	01/06/2025
002059.ZK	12/06/2024	SDB3260188344	(200.00)	0.7877	(158.10)	(157.54)	0.0000	4.5800	(1,957.1688)	0.0000	0.0603	(0.2570)	0.0000	3	(0.1966)	01/06/2025
002059.ZK	12/06/2024	SDB3260188344	(500.00)	0.7877	(395.24)	(393.86)	0.0000	4.5800	(1,957.1688)	0.0000	0.1508	(0.6424)	0.0000	3	(0.4915)	01/06/2025
002059.ZK	12/06/2024	SDB3260188344	(9,100.00)	0.7877	(7,193.33)	(7,168.30)	0.0000	4.5800	(1,957.1688)	0.0000	2.7455	(11.6913)	0.0000	3	(8.9459)	01/06/2025
002059.ZK	12/06/2024	SDB3260188344	(4,700.00)	0.7877	(3,715.24)	(3,702.31)	0.0000	4.5800	(1,957.1688)	0.0000	1.4180	(6.0384)	0.0000	3	(4.6204)	01/06/2025
002059.ZK	12/06/2024	SDB3260188344	(14,000.00)	0.7877	(11,066.66)	(11,028.15)	0.0000	4.5800	(1,957.1688)	0.0000	4.2238	(17.9866)	0.0000	3	(13.7628)	01/06/2025
002059.ZK	12/06/2024	SDB3260188344	(800.00)	0.7877	(632.38)	(630.18)	0.0000	4.5800	(1,957.1688)	0.0000	0.2414	(1.0278)	0.0000	3	(0.7864)	01/06/2025
002059.ZK	12/06/2024	SDB3260188344	(17,100.00)	0.7877	(13,517.14)	(13,470.10)	0.0000	4.5800	(1,957.1688)	0.0000	5.1590	(21.9694)	0.0000	3	(16.8103)	01/06/2025
002059.ZK	12/06/2024	SDB3260188344	(4,300.00)	0.7877	(3,399.05)	(3,387.22)	0.0000	4.5800	(1,957.1688)	0.0000	1.2973	(5.5245)	0.0000	3	(4.2272)	01/06/2025
002059.ZK	12/06/2024	SDB3260188344	(200.00)	0.7877	(158.10)	(157.54)	0.0000	4.5800	(1,957.1688)	0.0000	0.0603	(0.2570)	0.0000	3	(0.1966)	01/06/2025
002059.ZK	12/06/2024	SDB3260188344	(800.00)	0.7877	(632.38)	(630.18)	0.0000	4.5800	(1,957.1688)	0.0000	0.2414	(1.0278)	0.0000	3	(0.7864)	01/06/2025
002059.ZK	12/06/2024	SDB3260188344	(100.00)	0.7877	(79.05)	(78.77)	0.0000	4.5800	(1,957.1688)	0.0000	0.0302	(0.1285)	0.0000	3	(0.0983)	01/06/2025
002059.ZK	12/06/2024	SDB3260188344	(200.00)	0.7877	(158.10)	(157.54)	0.0000	4.5800	(1,957.1688)	0.0000	0.0603	(0.2570)	0.0000	3	(0.1966)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
YUNNAN TOURISM CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002059.ZK	12/06/2024	SDB3260188344	(18,600.00)	0.7877	(14,702.85)	(14,651.68)	0.0000	4.5800	(1,957.1688)	0.0000	5.6116	(23.8965)	0.0000	3	(18.2849)	01/06/2025
002059.ZK	12/06/2024	SDB3260188344	(24,700.00)	0.7877	(19,524.76)	(19,456.81)	0.0000	4.5800	(1,957.1688)	0.0000	7.4519	(31.7335)	0.0000	3	(24.2816)	01/06/2025
002059.ZK	12/06/2024	SDB3260188344	(6,100.00)	0.7877	(4,821.90)	(4,805.12)	0.0000	4.5800	(1,957.1688)	0.0000	1.8404	(7.8370)	0.0000	3	(5.9967)	01/06/2025
002059.ZK	12/06/2024	SDB3260188344	(1,800.00)	0.7877	(1,422.86)	(1,417.90)	0.0000	4.5800	(1,957.1688)	0.0000	0.5431	(2.3126)	0.0000	3	(1.7695)	01/06/2025
002059.ZK	12/06/2024	SDB3260188344	(2,400.00)	0.7877	(1,897.14)	(1,890.54)	0.0000	4.5800	(1,957.1688)	0.0000	0.7241	(3.0834)	0.0000	3	(2.3593)	01/06/2025
002059.ZK	12/06/2024	SDB3260188344	(19,500.00)	0.7877	(15,414.28)	(15,360.64)	0.0000	4.5800	(1,957.1688)	0.0000	5.8831	(25.0528)	0.0000	3	(19.1697)	01/06/2025
002059.ZK	12/06/2024	SDB3260188344	(8,000.00)	0.7877	(6,323.81)	(6,301.80)	0.0000	4.5800	(1,957.1688)	0.0000	2.4136	(10.2781)	0.0000	3	(7.8645)	01/06/2025
002059.ZK	12/06/2024	SDB3260188344	(100.00)	0.7877	(79.05)	(78.77)	0.0000	4.5800	(1,957.1688)	0.0000	0.0302	(0.1285)	0.0000	3	(0.0983)	01/06/2025
002059.ZK	12/06/2024	SDB3260188344	(6,051.00)	0.7877	(4,783.17)	(4,766.52)	0.0000	4.5800	(1,957.1688)	0.0000	1.8256	(7.7741)	0.0000	3	(5.9485)	01/06/2025
002059.ZK	12/06/2024	SDB3260188344	(1,449.00)	0.7877	(1,145.40)	(1,141.41)	0.0000	4.5800	(1,957.1688)	0.0000	0.4372	(1.8616)	0.0000	3	(1.4245)	01/06/2025
002059.ZK	12/06/2024	SDB3260188344	(21,900.00)	0.7877	(17,311.42)	(17,251.18)	0.0000	4.5800	(1,957.1688)	0.0000	6.6072	(28.1362)	0.0000	3	(21.5290)	01/06/2025
002059.ZK	12/06/2024	SDB3260188344	(22,000.00)	0.7877	(17,390.47)	(17,329.95)	0.0000	4.5800	(1,957.1688)	0.0000	6.6374	(28.2647)	0.0000	3	(21.6273)	01/06/2025
002059.ZK	12/06/2024	SDB3260188344	(12,800.00)	0.7877	(10,118.09)	(10,082.88)	0.0000	4.5800	(1,957.1688)	0.0000	3.8617	(16.4449)	0.0000	3	(12.5832)	01/06/2025
002059.ZK	12/06/2024	SDB3260188344	(1,051.00)	0.7877	(830.79)	(827.90)	0.0000	4.5800	(1,957.1688)	0.0000	0.3171	(1.3503)	0.0000	3	(1.0332)	01/06/2025
002059.ZK	12/06/2024	SDB3260188344	(39,900.00)	0.7877	(31,539.99)	(31,430.23)	0.0000	4.5800	(1,957.1688)	0.0000	12.0378	(51.2619)	0.0000	3	(39.2241)	01/06/2025
002059.ZK	12/06/2024	SDB3260188344	(14,700.00)	0.7877	(11,620.00)	(11,579.56)	0.0000	4.5800	(1,957.1688)	0.0000	4.4350	(18.8860)	0.0000	3	(14.4510)	01/06/2025
002059.ZK	12/06/2024	SDB3260188344	(7,400.00)	0.7877	(5,849.52)	(5,829.16)	0.0000	4.5800	(1,957.1688)	0.0000	2.2326	(9.5072)	0.0000	3	(7.2746)	01/06/2025
002059.ZK	12/06/2024	SDB3260188344	(9,600.00)	0.7877	(7,588.57)	(7,562.16)	0.0000	4.5800	(1,957.1688)	0.0000	2.8963	(12.3337)	0.0000	3	(9.4374)	01/06/2025
002059.ZK	12/06/2024	SDB3260188344	(13,900.00)	0.7877	(10,987.62)	(10,949.38)	0.0000	4.5800	(1,957.1688)	0.0000	4.1936	(17.8582)	0.0000	3	(13.6645)	01/06/2025
002059.ZK	12/06/2024	SDB3260188344	(41,100.00)	0.7877	(32,488.56)	(32,375.50)	0.0000	4.5800	(1,957.1688)	0.0000	12.3998	(52.8036)	0.0000	3	(40.4038)	01/06/2025
002059.ZK	12/06/2024	SDB3260188344	(6,100.00)	0.7877	(4,821.90)	(4,805.12)	0.0000	4.5800	(1,957.1688)	0.0000	1.8404	(7.8370)	0.0000	3	(5.9967)	01/06/2025
002059.ZK	12/06/2024	SDB3260188344	(5,000.00)	0.7877	(3,952.38)	(3,938.63)	0.0000	4.5800	(1,957.1688)	0.0000	1.5085	(6.4238)	0.0000	3	(4.9153)	01/06/2025
002059.ZK	12/05/2024	SDB3260188344	(200.00)	0.8015	(158.10)	(160.30)	0.0000	4.5800	(1,962.9750)	0.0000	0.0201	(0.0874)	0.0000	1	(0.0673)	01/06/2025
002059.ZK	12/05/2024	SDB3260188344	(500.00)	0.8015	(395.24)	(400.74)	0.0000	4.5800	(1,962.9750)	0.0000	0.0503	(0.2185)	0.0000	1	(0.1682)	01/06/2025
002059.ZK	12/05/2024	SDB3260188344	(9,100.00)	0.8015	(7,193.33)	(7,293.44)	0.0000	4.5800	(1,962.9750)	0.0000	0.9152	(3.9769)	0.0000	1	(3.0617)	01/06/2025
002059.ZK	12/05/2024	SDB3260188344	(4,700.00)	0.8015	(3,715.24)	(3,766.94)	0.0000	4.5800	(1,962.9750)	0.0000	0.4727	(2.0540)	0.0000	1	(1.5813)	01/06/2025
002059.ZK	12/05/2024	SDB3260188344	(14,000.00)	0.8015	(11,066.66)	(11,220.68)	0.0000	4.5800	(1,962.9750)	0.0000	1.4079	(6.1183)	0.0000	1	(4.7104)	01/06/2025
002059.ZK	12/05/2024	SDB3260188344	(800.00)	0.8015	(632.38)	(641.18)	0.0000	4.5800	(1,962.9750)	0.0000	0.0805	(0.3496)	0.0000	1	(0.2692)	01/06/2025
002059.ZK	12/05/2024	SDB3260188344	(17,100.00)	0.8015	(13,517.14)	(13,705.26)	0.0000	4.5800	(1,962.9750)	0.0000	7.1797	(7.4731)	0.0000	1	(5.7534)	01/06/2025
002059.ZK	12/05/2024	SDB3260188344	(4,300.00)	0.8015	(3,399.05)	(3,446.35)	0.0000	4.5800	(1,962.9750)	0.0000	0.4324	(1.8792)	0.0000	1	(1.4468)	01/06/2025
002059.ZK	12/05/2024	SDB3260188344	(200.00)	0.8015	(158.10)	(160.30)	0.0000	4.5800	(1,962.9750)	0.0000	0.0201	(0.0874)	0.0000	1	(0.0673)	01/06/2025
002059.ZK	12/05/2024	SDB3260188344	(800.00)	0.8015	(632.38)	(641.18)	0.0000	4.5800	(1,962.9750)	0.0000	0.0805	(0.3496)	0.0000	1	(0.2692)	01/06/2025
002059.ZK	12/05/2024	SDB3260188344	(100.00)	0.8015	(79.05)	(80.15)	0.0000	4.5800	(1,962.9750)	0.0000	0.0101	(0.0437)	0.0000	1	(0.0336)	01/06/2025
002059.ZK	12/05/2024	SDB3260188344	(200.00)	0.8015	(158.10)	(160.30)	0.0000	4.5800	(1,962.9750)	0.0000	0.0201	(0.0874)	0.0000	1	(0.0673)	01/06/2025
002059.ZK	12/05/2024	SDB3260188344	(18,600.00)	0.8015	(14,702.85)	(14,907.47)	0.0000	4.5800	(1,962.9750)	0.0000	1.8705	(8.1286)	0.0000	1	(6.2581)	01/06/2025
002059.ZK	12/05/2024	SDB3260188344	(24,700.00)	0.8015	(19,524.76)	(19,796.48)	0.0000	4.5800	(1,962.9750)	0.0000	2.4840	(10.7944)	0.0000	1	(8.3105)	01/06/2025
002059.ZK	12/05/2024	SDB3260188344	(6,100.00)	0.8015	(4,821.90)	(4,889.01)	0.0000	4.5800	(1,962.9750)	0.0000	0.6135	(2.6658)	0.0000	1	(2.0524)	01/06/2025
002059.ZK	12/05/2024	SDB3260188344	(1,800.00)	0.8015	(1,422.86)	(1,442.66)	0.0000	4.5800	(1,962.9750)	0.0000	0.1810	(0.7866)	0.0000	1	(0.6056)	01/06/2025
002059.ZK	12/05/2024	SDB3260188344	(2,400.00)	0.8015	(1,897.14)	(1,923.54)	0.0000	4.5800	(1,962.9750)	0.0000	0.2414	(1.0489)	0.0000	1	(0.8075)	01/06/2025
002059.ZK	12/05/2024	SDB3260188344	(19,500.00)	0.8015	(15,414.28)	(15,628.80)	0.0000	4.5800	(1,962.9750)	0.0000	1.9610	(8.5219)	0.0000	1	(6.5609)	01/06/2025
002059.ZK	12/05/2024	SDB3260188344	(8,000.00)	0.8015	(6,323.81)	(6,411.82)	0.0000	4.5800	(1,962.9750)	0.0000	0.8045	(3.4962)	0.0000	1	(2.6916)	01/06/2025
002059.ZK	12/05/2024	SDB3260188344	(100.00)	0.8015	(79.05)	(80.15)	0.0000	4.5800	(1,962.9750)	0.0000	0.0101	(0.0437)	0.0000	1	(0.0336)	01/06/2025
002059.ZK	12/05/2024	SDB3260188344	(6,051.00)	0.8015	(4,783.17)	(4,849.74)	0.0000	4.5800	(1,962.9750)	0.0000	0.6085	(2.6444)	0.0000	1	(2.0359)	01/06/2025
002059.ZK	12/05/2024	SDB3260188344	(1,449.00)	0.8015	(1,145.40)	(1,161.34)	0.0000	4.5800	(1,962.9750)	0.0000	0.1457	(0.6332)	0.0000	1	(0.4875)	01/06/2025
002059.ZK	12/05/2024	SDB3260188344	(21,900.00)	0.8015	(17,311.42)	(17,552.35)	0.0000	4.5800	(1,962.9750)	0.0000	2.2024	(9.5708)	0.0000	1	(7.3684)	01/06/2025
002059.ZK	12/05/2024	SDB3260188344	(22,000.00)	0.8015	(17,390.47)	(17,632.49)	0.0000	4.5800	(1,962.9750)	0.0000	2.2125	(9.6145)	0.0000	1	(7.4020)	01/06/2025
002059.ZK	12/05/2024	SDB3260188344	(12,800.00)	0.8015	(10,118.09)	(10,258.91)	0.0000	4.5800	(1,962.9750)	0.0000	1.2872	(5.5939)	0.0000	1	(4.3066)	01/06/2025
002059.ZK	12/05/2024	SDB3260188344	(7,851.00)	0.8015	(6,206.03)	(6,292.40)	0.0000	4.5800	(1,962.9750)	0.0000	0.7895	(3.4311)	0.0000	1	(2.6415)	01/06/2025
002059.ZK	12/05/2024	SDB3260188344	(39,900.00)	0.8015	(31,539.99)	(31,978.93)	0.0000	4.5800	(1,962.9750)	0.0000	4.0126	(17.4372)	0.0000	1	(13.4246)	01/06/2025
002059.ZK	12/05/2024	SDB3260188344	(14,700.00)	0.8015	(11,620.00)	(11,781.71)	0.0000	4.5800	(1,962.9750)	0.0000	1.4783	(6.4242)	0.0000	1	(4.9459)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
YUNNAN TOURISM CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002059.ZK	12/05/2024	SDB3260188344	(7,400.00)	0.8015	(5,849.52)	(5,930.93)	0.0000	4.5800	(1,962.9750)	0.0000	0.7442	(3.2340)	0.0000	1	(2.4898)	01/06/2025
002059.ZK	12/05/2024	SDB3260188344	(9,600.00)	0.8015	(7,588.57)	(7,694.18)	0.0000	4.5800	(1,962.9750)	0.0000	0.9654	(4.1954)	0.0000	1	(3.2300)	01/06/2025
002059.ZK	12/05/2024	SDB3260188344	(13,900.00)	0.8015	(10,987.62)	(11,140.53)	0.0000	4.5800	(1,962.9750)	0.0000	1.3979	(6.0746)	0.0000	1	(4.6767)	01/06/2025
002059.ZK	12/05/2024	SDB3260188344	(41,100.00)	0.8015	(32,488.56)	(32,940.70)	0.0000	4.5800	(1,962.9750)	0.0000	4.1333	(17.9616)	0.0000	1	(13.8283)	01/06/2025
002059.ZK	12/05/2024	SDB3260188344	(6,100.00)	0.8015	(4,821.90)	(4,889.01)	0.0000	4.5800	(1,962.9750)	0.0000	0.6135	(2.6658)	0.0000	1	(2.0524)	01/06/2025
002059.ZK	12/05/2024	SDB3260188344	(5,000.00)	0.8015	(3,952.38)	(4,007.39)	0.0000	4.5800	(1,962.9750)	0.0000	0.5028	(2.1851)	0.0000	1	(1.6823)	01/06/2025
002059.ZK	12/04/2024	SDB3260188344	(200.00)	0.7905	(158.10)	(158.10)	0.0000	4.5800	(1,963.5596)	0.0000	0.0201	(0.0862)	0.0000	1	(0.0661)	01/06/2025
002059.ZK	12/04/2024	SDB3260188344	(500.00)	0.7905	(395.24)	(395.24)	0.0000	4.5800	(1,963.5596)	0.0000	0.0503	(0.2156)	0.0000	1	(0.1653)	01/06/2025
002059.ZK	12/04/2024	SDB3260188344	(9,100.00)	0.7905	(7,193.33)	(7,193.33)	0.0000	4.5800	(1,963.5596)	0.0000	0.9152	(3.9235)	0.0000	1	(3.0083)	01/06/2025
002059.ZK	12/04/2024	SDB3260188344	(4,700.00)	0.7905	(3,715.24)	(3,715.24)	0.0000	4.5800	(1,963.5596)	0.0000	0.4727	(2.0264)	0.0000	1	(1.5538)	01/06/2025
002059.ZK	12/04/2024	SDB3260188344	(14,000.00)	0.7905	(11,066.66)	(11,066.66)	0.0000	4.5800	(1,963.5596)	0.0000	1.4079	(6.0361)	0.0000	1	(4.6282)	01/06/2025
002059.ZK	12/04/2024	SDB3260188344	(800.00)	0.7905	(632.38)	(632.38)	0.0000	4.5800	(1,963.5596)	0.0000	0.0805	(0.3449)	0.0000	1	(0.2645)	01/06/2025
002059.ZK	12/04/2024	SDB3260188344	(17,100.00)	0.7905	(13,517.14)	(13,517.14)	0.0000	4.5800	(1,963.5596)	0.0000	1.7197	(7.3727)	0.0000	1	(5.6530)	01/06/2025
002059.ZK	12/04/2024	SDB3260188344	(4,300.00)	0.7905	(3,399.05)	(3,399.05)	0.0000	4.5800	(1,963.5596)	0.0000	0.4324	(1.8540)	0.0000	1	(1.4215)	01/06/2025
002059.ZK	12/04/2024	SDB3260188344	(200.00)	0.7905	(158.10)	(158.10)	0.0000	4.5800	(1,963.5596)	0.0000	0.0201	(0.0862)	0.0000	1	(0.0661)	01/06/2025
002059.ZK	12/04/2024	SDB3260188344	(800.00)	0.7905	(632.38)	(632.38)	0.0000	4.5800	(1,963.5596)	0.0000	0.0805	(0.3449)	0.0000	1	(0.2645)	01/06/2025
002059.ZK	12/04/2024	SDB3260188344	(100.00)	0.7905	(79.05)	(79.05)	0.0000	4.5800	(1,963.5596)	0.0000	0.0101	(0.0431)	0.0000	1	(0.0331)	01/06/2025
002059.ZK	12/04/2024	SDB3260188344	(200.00)	0.7905	(158.10)	(158.10)	0.0000	4.5800	(1,963.5596)	0.0000	0.0201	(0.0862)	0.0000	1	(0.0661)	01/06/2025
002059.ZK	12/04/2024	SDB3260188344	(18,600.00)	0.7905	(14,702.85)	(14,702.85)	0.0000	4.5800	(1,963.5596)	0.0000	1.8705	(8.0194)	0.0000	1	(6.1489)	01/06/2025
002059.ZK	12/04/2024	SDB3260188344	(24,700.00)	0.7905	(19,524.76)	(19,524.76)	0.0000	4.5800	(1,963.5596)	0.0000	2.4840	(10.6495)	0.0000	1	(8.1655)	01/06/2025
002059.ZK	12/04/2024	SDB3260188344	(6,100.00)	0.7905	(4,821.90)	(4,821.90)	0.0000	4.5800	(1,963.5596)	0.0000	0.6135	(2.6300)	0.0000	1	(2.0166)	01/06/2025
002059.ZK	12/04/2024	SDB3260188344	(1,800.00)	0.7905	(1,422.86)	(1,422.86)	0.0000	4.5800	(1,963.5596)	0.0000	0.1810	(0.7761)	0.0000	1	(0.5951)	01/06/2025
002059.ZK	12/04/2024	SDB3260188344	(2,400.00)	0.7905	(1,897.14)	(1,897.14)	0.0000	4.5800	(1,963.5596)	0.0000	0.2414	(1.0348)	0.0000	1	(0.7934)	01/06/2025
002059.ZK	12/04/2024	SDB3260188344	(19,500.00)	0.7905	(15,414.28)	(15,414.28)	0.0000	4.5800	(1,963.5596)	0.0000	1.9610	(8.4075)	0.0000	1	(6.4464)	01/06/2025
002059.ZK	12/04/2024	SDB3260188344	(8,000.00)	0.7905	(6,323.81)	(6,323.81)	0.0000	4.5800	(1,963.5596)	0.0000	0.8045	(3.4492)	0.0000	1	(2.6447)	01/06/2025
002059.ZK	12/04/2024	SDB3260188344	(100.00)	0.7905	(79.05)	(79.05)	0.0000	4.5800	(1,963.5596)	0.0000	0.0101	(0.0431)	0.0000	1	(0.0331)	01/06/2025
002059.ZK	12/04/2024	SDB3260188344	(6,051.00)	0.7905	(4,783.17)	(4,783.17)	0.0000	4.5800	(1,963.5596)	0.0000	0.6085	(2.6089)	0.0000	1	(2.0004)	01/06/2025
002059.ZK	12/04/2024	SDB3260188344	(1,449.00)	0.7905	(1,145.40)	(1,145.40)	0.0000	4.5800	(1,963.5596)	0.0000	0.1457	(0.6247)	0.0000	1	(0.4790)	01/06/2025
002059.ZK	12/04/2024	SDB3260188344	(21,900.00)	0.7905	(17,311.42)	(17,311.42)	0.0000	4.5800	(1,963.5596)	0.0000	2.2024	(9.4422)	0.0000	1	(7.2398)	01/06/2025
002059.ZK	12/04/2024	SDB3260188344	(22,000.00)	0.7905	(17,390.47)	(17,390.47)	0.0000	4.5800	(1,963.5596)	0.0000	2.2125	(9.4853)	0.0000	1	(7.2729)	01/06/2025
002059.ZK	12/04/2024	SDB3260188344	(12,800.00)	0.7905	(10,118.09)	(10,118.09)	0.0000	4.5800	(1,963.5596)	0.0000	1.2872	(5.5187)	0.0000	1	(4.2315)	01/06/2025
002059.ZK	12/04/2024	SDB3260188344	(8,551.00)	0.7905	(6,759.36)	(6,759.36)	0.0000	4.5800	(1,963.5596)	0.0000	0.8599	(3.6868)	0.0000	1	(2.8268)	01/06/2025
002059.ZK	12/04/2024	SDB3260188344	(39,900.00)	0.7905	(31,539.99)	(31,539.99)	0.0000	4.5800	(1,963.5596)	0.0000	4.0126	(17.2030)	0.0000	1	(13.1904)	01/06/2025
002059.ZK	12/04/2024	SDB3260188344	(14,700.00)	0.7905	(11,620.00)	(11,620.00)	0.0000	4.5800	(1,963.5596)	0.0000	1.4783	(6.3379)	0.0000	1	(4.8596)	01/06/2025
002059.ZK	12/04/2024	SDB3260188344	(7,400.00)	0.7905	(5,849.52)	(5,849.52)	0.0000	4.5800	(1,963.5596)	0.0000	0.7442	(3.1905)	0.0000	1	(2.4463)	01/06/2025
002059.ZK	12/04/2024	SDB3260188344	(9,600.00)	0.7905	(7,588.57)	(7,588.57)	0.0000	4.5800	(1,963.5596)	0.0000	0.9654	(4.1391)	0.0000	1	(3.1736)	01/06/2025
002059.ZK	12/04/2024	SDB3260188344	(13,900.00)	0.7905	(10,987.62)	(10,987.62)	0.0000	4.5800	(1,963.5596)	0.0000	1.3979	(5.9930)	0.0000	1	(4.5951)	01/06/2025
002059.ZK	12/04/2024	SDB3260188344	(41,100.00)	0.7905	(32,488.56)	(32,488.56)	0.0000	4.5800	(1,963.5596)	0.0000	4.1333	(17.7203)	0.0000	1	(13.5871)	01/06/2025
002059.ZK	12/04/2024	SDB3260188344	(6,100.00)	0.7905	(4,821.90)	(4,821.90)	0.0000	4.5800	(1,963.5596)	0.0000	0.6135	(2.6300)	0.0000	1	(2.0166)	01/06/2025
002059.ZK	12/04/2024	SDB3260188344	(5,000.00)	0.7905	(3,952.38)	(3,952.38)	0.0000	4.5800	(1,963.5596)	0.0000	0.5028	(2.1558)	0.0000	1	(1.6529)	01/06/2025
TOTAL YUNNAN TOURISM CO., LTD. CMN CLASS A SERIES NORTHBOUND											1,106.4667	(4,749.8665)	0.0000		(3,643.3998)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
YUNNAN XIYI INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND																
002265.ZK	12/20/2024	SDB3264054749	(1,300.00)	3.1378	(3,603.12)	(4,079.07)	0.0000	4.3300	(1,050.0000)	0.0000	1.3001	(3.5692)	0.0000	3	(2.2691)	01/06/2025
002265.ZK	12/20/2024	SDB3264054749	(2,300.00)	3.1378	(6,699.91)	(7,216.82)	0.0000	4.3300	(1,050.0000)	0.0000	2.4176	(6.3147)	0.0000	3	(3.8972)	01/06/2025
002265.ZK	12/19/2024	SDB3264054749	(1,300.00)	3.4882	(3,603.12)	(4,534.71)	0.0000	4.5800	(1,050.0000)	0.0000	0.4584	(1.3226)	0.0000	1	(0.8642)	01/06/2025
002265.ZK	12/19/2024	SDB3264054749	(3,900.00)	3.4882	(11,360.72)	(13,604.12)	0.0000	4.5800	(1,050.0000)	0.0000	1.4453	(3.9679)	0.0000	1	(2.5225)	01/06/2025
002265.ZK	12/18/2024	SDB3264054749	(1,300.00)	3.8745	(3,603.12)	(5,036.87)	0.0000	4.5800	(1,058.3333)	0.0000	0.4584	(1.4807)	0.0000	1	(1.0223)	01/06/2025
002265.ZK	12/18/2024	SDB3264054749	(7,100.00)	3.8745	(20,682.34)	(27,509.07)	0.0000	4.5800	(1,058.3333)	0.0000	2.6313	(8.0872)	0.0000	1	(5.4559)	01/06/2025
002265.ZK	12/17/2024	SDB3264054749	(1,300.00)	3.5328	(3,603.12)	(4,592.67)	0.0000	4.5800	(1,062.9310)	0.0000	0.4584	(1.3560)	0.0000	1	(0.8976)	01/06/2025
002265.ZK	12/17/2024	SDB3264054749	(10,300.00)	3.5328	(30,003.96)	(36,388.05)	0.0000	4.5800	(1,062.9310)	0.0000	3.8172	(10.7439)	0.0000	1	(6.9267)	01/06/2025
002265.ZK	12/16/2024	SDB3264054749	(1,300.00)	3.2164	(3,603.12)	(4,181.27)	0.0000	4.5800	(1,065.5405)	0.0000	0.4584	(1.2376)	0.0000	1	(0.7792)	01/06/2025
002265.ZK	12/16/2024	SDB3264054749	(13,500.00)	3.2164	(39,325.58)	(43,420.86)	0.0000	4.5800	(1,065.5405)	0.0000	5.0031	(12.8519)	0.0000	1	(7.8488)	01/06/2025
002265.ZK	12/13/2024	SDB3264054749	(1,300.00)	2.7716	(3,603.12)	(3,603.12)	0.0000	4.5800	(1,065.5405)	0.0000	1.3752	(3.1994)	0.0000	3	(1.8242)	01/06/2025
002265.ZK	12/13/2024	SDB3264054749	(13,500.00)	2.9130	(39,325.58)	(39,325.58)	0.0000	4.5800	(1,065.5405)	0.0000	15.0093	(34.9192)	0.0000	3	(19.9099)	01/06/2025
002265.ZK	12/12/2024	SDB3263985635	(3,900.00)	2.6267	(10,243.96)	(10,243.96)	0.0000	4.5800	(1,086.7948)	0.0000	1.3033	(3.0925)	0.0000	1	(1.7893)	01/06/2025
002265.ZK	12/12/2024	SDB3263985635	(15,600.00)	2.6220	(40,902.45)	(40,902.45)	0.0000	4.5800	(1,086.7948)	0.0000	5.2037	(12.3479)	0.0000	1	(7.1442)	01/06/2025
002265.ZK	12/11/2024	SDB3261285259	(9,500.00)	2.5264	(21,748.49)	(24,000.80)	0.0000	4.5800	(1,120.2201)	0.0000	2.7669	(7.4684)	0.0000	1	(4.7015)	01/06/2025
002265.ZK	12/11/2024	SDB3261285259	(1,500.00)	2.5264	(2,361.06)	(3,789.60)	0.0000	4.5800	(1,120.2201)	0.0000	0.3004	(1.1792)	0.0000	1	(0.8788)	01/06/2025
002265.ZK	12/11/2024	SDB3261285259	(4,200.00)	2.5264	(6,610.97)	(10,610.88)	0.0000	4.5800	(1,120.2201)	0.0000	0.8411	(3.3018)	0.0000	1	(2.4607)	01/06/2025
002265.ZK	12/11/2024	SDB3261285259	(6,600.00)	2.5264	(10,388.67)	(16,674.24)	0.0000	4.5800	(1,120.2201)	0.0000	1.3217	(5.1886)	0.0000	1	(3.8669)	01/06/2025
002265.ZK	12/11/2024	SDB3261285259	(1,200.00)	2.5264	(1,888.85)	(3,031.68)	0.0000	4.5800	(1,120.2201)	0.0000	0.2403	(0.9434)	0.0000	1	(0.7031)	01/06/2025
002265.ZK	12/11/2024	SDB3261285259	(6,800.00)	2.5264	(10,703.48)	(17,179.52)	0.0000	4.5800	(1,120.2201)	0.0000	1.3617	(5.3458)	0.0000	1	(3.9841)	01/06/2025
002265.ZK	12/11/2024	SDB3261285259	(1,000.00)	2.5264	(1,574.04)	(2,526.40)	0.0000	4.5800	(1,120.2201)	0.0000	0.2003	(0.7861)	0.0000	1	(0.5859)	01/06/2025
002265.ZK	12/11/2024	SDB3261285259	(341.00)	2.5264	(536.75)	(861.50)	0.0000	4.5800	(1,120.2201)	0.0000	0.0683	(0.2681)	0.0000	1	(0.1998)	01/06/2025
002265.ZK	12/10/2024	SDB3261285259	(9,500.00)	2.2926	(21,748.49)	(21,779.64)	0.0000	4.5800	(1,406.9925)	0.0000	2.7669	(8.5122)	0.0000	1	(5.7453)	01/06/2025
002265.ZK	12/10/2024	SDB3261285259	(1,500.00)	2.2926	(2,361.06)	(3,438.89)	0.0000	4.5800	(1,406.9925)	0.0000	0.3004	(1.3440)	0.0000	1	(1.0436)	01/06/2025
002265.ZK	12/10/2024	SDB3261285259	(4,200.00)	2.2926	(6,610.97)	(9,628.89)	0.0000	4.5800	(1,406.9925)	0.0000	0.8411	(3.7633)	0.0000	1	(2.9222)	01/06/2025
002265.ZK	12/10/2024	SDB3261285259	(6,600.00)	2.2926	(10,388.67)	(15,131.12)	0.0000	4.5800	(1,406.9925)	0.0000	1.3217	(5.9137)	0.0000	1	(4.5920)	01/06/2025
002265.ZK	12/10/2024	SDB3261285259	(1,200.00)	2.2926	(1,888.85)	(2,751.11)	0.0000	4.5800	(1,406.9925)	0.0000	0.2403	(1.0752)	0.0000	1	(0.8349)	01/06/2025
002265.ZK	12/10/2024	SDB3261285259	(6,800.00)	2.2926	(10,703.48)	(15,589.64)	0.0000	4.5800	(1,406.9925)	0.0000	1.3617	(6.0929)	0.0000	1	(4.7312)	01/06/2025
002265.ZK	12/10/2024	SDB3261285259	(1,000.00)	2.2926	(1,574.04)	(2,292.59)	0.0000	4.5800	(1,406.9925)	0.0000	0.2003	(0.8960)	0.0000	1	(0.6958)	01/06/2025
002265.ZK	12/10/2024	SDB3261285259	(18,900.00)	2.2926	(29,749.37)	(43,330.03)	0.0000	4.5800	(1,406.9925)	0.0000	3.7848	(16.9347)	0.0000	1	(13.1499)	01/06/2025
002265.ZK	12/10/2024	SDB3261285259	(3,600.00)	2.2926	(5,666.55)	(8,253.34)	0.0000	4.5800	(1,406.9925)	0.0000	0.7209	(3.2257)	0.0000	1	(2.5048)	01/06/2025
002265.ZK	12/10/2024	SDB3261285259	(21,200.00)	2.2926	(33,369.67)	(48,602.99)	0.0000	4.5800	(1,406.9925)	0.0000	4.2454	(18.9956)	0.0000	1	(14.7502)	01/06/2025
002265.ZK	12/10/2024	SDB3261285259	(7,700.00)	2.2926	(12,120.12)	(17,652.97)	0.0000	4.5800	(1,406.9925)	0.0000	1.5419	(6.8993)	0.0000	1	(5.3574)	01/06/2025
002265.ZK	12/10/2024	SDB3261285259	(2,400.00)	2.2926	(3,777.70)	(5,502.23)	0.0000	4.5800	(1,406.9925)	0.0000	0.4806	(2.1504)	0.0000	1	(1.6698)	01/06/2025
002265.ZK	12/10/2024	SDB3261285259	(2,600.00)	2.2926	(4,092.51)	(5,960.74)	0.0000	4.5800	(1,406.9925)	0.0000	0.5207	(2.3296)	0.0000	1	(1.8090)	01/06/2025
002265.ZK	12/10/2024	SDB3261285259	(12,541.00)	2.2926	(19,740.05)	(28,751.42)	0.0000	4.5800	(1,406.9925)	0.0000	2.5114	(11.2370)	0.0000	1	(8.7256)	01/06/2025
002265.ZK	12/10/2024	SDB3261285259	(16,000.00)	2.2926	(25,184.66)	(36,681.50)	0.0000	4.5800	(1,406.9925)	0.0000	3.2040	(14.3363)	0.0000	1	(11.1322)	01/06/2025
002265.ZK	12/10/2024	SDB3261285259	(6,600.00)	2.2926	(10,388.67)	(15,131.12)	0.0000	4.5800	(1,406.9925)	0.0000	1.3217	(5.9137)	0.0000	1	(4.5920)	01/06/2025
002265.ZK	12/10/2024	SDB3261285259	(500.00)	2.2926	(787.02)	(1,146.30)	0.0000	4.5800	(1,406.9925)	0.0000	0.1001	(0.4480)	0.0000	1	(0.3479)	01/06/2025
002265.ZK	12/10/2024	SDB3261285259	(100.00)	2.2926	(157.40)	(229.26)	0.0000	4.5800	(1,406.9925)	0.0000	0.0200	(0.0896)	0.0000	1	(0.0696)	01/06/2025
002265.ZK	12/09/2024	SDB3261285259	(1,500.00)	2.0810	(2,361.06)	(3,121.48)	0.0000	4.5800	(1,365.7061)	0.0000	0.3004	(1.1842)	0.0000	1	(0.8838)	01/06/2025
002265.ZK	12/09/2024	SDB3261285259	(4,200.00)	2.0810	(6,610.97)	(8,740.15)	0.0000	4.5800	(1,365.7061)	0.0000	0.8411	(3.3157)	0.0000	1	(2.4746)	01/06/2025
002265.ZK	12/09/2024	SDB3261285259	(6,600.00)	2.0810	(10,388.67)	(13,734.52)	0.0000	4.5800	(1,365.7061)	0.0000	1.3217	(5.2104)	0.0000	1	(3.8887)	01/06/2025
002265.ZK	12/09/2024	SDB3261285259	(1,200.00)	2.0810	(1,888.85)	(2,497.19)	0.0000	4.5800	(1,365.7061)	0.0000	0.2403	(0.9473)	0.0000	1	(0.7070)	01/06/2025
002265.ZK	12/09/2024	SDB3261285259	(6,800.00)	2.0810	(10,703.48)	(14,150.72)	0.0000	4.5800	(1,365.7061)	0.0000	1.3617	(5.3683)	0.0000	1	(4.0065)	01/06/2025
002265.ZK	12/09/2024	SDB3261285259	(1,000.00)	2.0810	(1,574.04)	(2,080.99)	0.0000	4.5800	(1,365.7061)	0.0000	0.2003	(0.7894)	0.0000	1	(0.5892)	01/06/2025
002265.ZK	12/09/2024	SDB3261285259	(18,900.00)	2.0810	(29,749.37)	(39,330.67)	0.0000	4.5800	(1,365.7061)	0.0000	3.7848	(14.9206)	0.0000	1	(11.1358)	01/06/2025
002265.ZK	12/09/2024	SDB3261285259	(3,600.00)	2.0810	(5,666.55)	(7,491.56)	0.0000	4.5800	(1,365.7061)	0.0000	0.7209	(2.8420)	0.0000	1	(2.1211)	01/06/2025
002265.ZK	12/09/2024	SDB3261285259	(21,200.00)	2.0810	(33,369.67)	(44,116.95)	0.0000	4.5800	(1,365.7061)	0.0000	4.2454	(16.7363)	0.0000	1	(12.4910)	01/06/2025
002265.ZK	12/09/2024	SDB3261285259	(7,700.00)	2.0810	(12,120.12)	(16,023.61)	0.0000	4.5800	(1,365.7061)	0.0000	1.5419	(6.0788)	0.0000	1	(4.5368)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
YUNNAN XIYI INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002265.ZK	12/09/2024	SDB3261285259	(2,400.00)	2.0810	(3,777.70)	(4,994.37)	0.0000	4.5800	(1,365.7061)	0.0000	0.4806	(1.8947)	0.0000	1	(1.4141)	01/06/2025
002265.ZK	12/09/2024	SDB3261285259	(2,600.00)	2.0810	(4,092.51)	(5,410.57)	0.0000	4.5800	(1,365.7061)	0.0000	0.5207	(2.0526)	0.0000	1	(1.5319)	01/06/2025
002265.ZK	12/09/2024	SDB3261285259	(12,541.00)	2.0810	(19,740.05)	(26,097.67)	0.0000	4.5800	(1,365.7061)	0.0000	2.5114	(9.9005)	0.0000	1	(7.3891)	01/06/2025
002265.ZK	12/09/2024	SDB3261285259	(16,000.00)	2.0810	(25,184.66)	(33,295.81)	0.0000	4.5800	(1,365.7061)	0.0000	3.2040	(12.6312)	0.0000	1	(9.4271)	01/06/2025
002265.ZK	12/09/2024	SDB3261285259	(6,600.00)	2.0810	(10,388.67)	(13,734.52)	0.0000	4.5800	(1,365.7061)	0.0000	1.3217	(5.2104)	0.0000	1	(3.8887)	01/06/2025
002265.ZK	12/09/2024	SDB3261285259	(500.00)	2.0810	(787.02)	(1,040.49)	0.0000	4.5800	(1,365.7061)	0.0000	0.1001	(0.3947)	0.0000	1	(0.2946)	01/06/2025
002265.ZK	12/09/2024	SDB3261285259	(100.00)	2.0810	(157.40)	(208.10)	0.0000	4.5800	(1,365.7061)	0.0000	0.0200	(0.0789)	0.0000	1	(0.0589)	01/06/2025
002265.ZK	12/06/2024	SDB3261285259	(1,500.00)	1.8878	(2,361.06)	(2,831.70)	0.0000	4.5800	(1,399.9607)	0.0000	0.9011	(3.3036)	0.0000	3	(2.4024)	01/06/2025
002265.ZK	12/06/2024	SDB3261285259	(4,200.00)	1.8878	(6,610.97)	(7,928.76)	0.0000	4.5800	(1,399.9607)	0.0000	2.5232	(9.2500)	0.0000	3	(6.7268)	01/06/2025
002265.ZK	12/06/2024	SDB3261285259	(6,600.00)	1.8878	(10,388.67)	(12,459.49)	0.0000	4.5800	(1,399.9607)	0.0000	3.9650	(14.5357)	0.0000	3	(10.5707)	01/06/2025
002265.ZK	12/06/2024	SDB3261285259	(1,200.00)	1.8878	(1,888.85)	(2,265.36)	0.0000	4.5800	(1,399.9607)	0.0000	0.7209	(2.6428)	0.0000	3	(1.9219)	01/06/2025
002265.ZK	12/06/2024	SDB3261285259	(6,800.00)	1.8878	(10,703.48)	(12,837.05)	0.0000	4.5800	(1,399.9607)	0.0000	4.0852	(14.9761)	0.0000	3	(10.8910)	01/06/2025
002265.ZK	12/06/2024	SDB3261285259	(1,000.00)	1.8878	(1,574.04)	(1,887.80)	0.0000	4.5800	(1,399.9607)	0.0000	0.6008	(2.2024)	0.0000	3	(1.6016)	01/06/2025
002265.ZK	12/06/2024	SDB3261285259	(18,900.00)	1.8878	(29,749.37)	(35,679.44)	0.0000	4.5800	(1,399.9607)	0.0000	11.3543	(41.6248)	0.0000	3	(30.2705)	01/06/2025
002265.ZK	12/06/2024	SDB3261285259	(3,600.00)	1.8878	(5,666.55)	(6,796.08)	0.0000	4.5800	(1,399.9607)	0.0000	2.1627	(7.9285)	0.0000	3	(5.7658)	01/06/2025
002265.ZK	12/06/2024	SDB3261285259	(21,200.00)	1.8878	(33,369.67)	(40,021.38)	0.0000	4.5800	(1,399.9607)	0.0000	12.7361	(46.6903)	0.0000	3	(33.9542)	01/06/2025
002265.ZK	12/06/2024	SDB3261285259	(7,700.00)	1.8878	(12,120.12)	(14,536.07)	0.0000	4.5800	(1,399.9607)	0.0000	4.6258	(16.9583)	0.0000	3	(12.3324)	01/06/2025
002265.ZK	12/06/2024	SDB3261285259	(2,400.00)	1.8878	(3,777.70)	(4,530.72)	0.0000	4.5800	(1,399.9607)	0.0000	1.4418	(5.2857)	0.0000	3	(3.8439)	01/06/2025
002265.ZK	12/06/2024	SDB3261285259	(2,600.00)	1.8878	(4,092.51)	(4,908.28)	0.0000	4.5800	(1,399.9607)	0.0000	1.5620	(5.7262)	0.0000	3	(4.1642)	01/06/2025
002265.ZK	12/06/2024	SDB3261285259	(2,941.00)	1.8878	(4,629.25)	(5,552.02)	0.0000	4.5800	(1,399.9607)	0.0000	1.7668	(6.4772)	0.0000	3	(4.7103)	01/06/2025
002265.ZK	12/06/2024	SDB3261285259	(3,100.00)	1.8878	(4,879.53)	(5,852.18)	0.0000	4.5800	(1,399.9607)	0.0000	1.8624	(6.8274)	0.0000	3	(4.9650)	01/06/2025
002265.ZK	12/06/2024	SDB3261285259	(17,700.00)	1.8878	(27,860.53)	(33,414.08)	0.0000	4.5800	(1,399.9607)	0.0000	10.6334	(38.9820)	0.0000	3	(28.3486)	01/06/2025
002265.ZK	12/06/2024	SDB3261285259	(9,100.00)	1.8878	(14,323.77)	(17,178.99)	0.0000	4.5800	(1,399.9607)	0.0000	5.4669	(20.0416)	0.0000	3	(14.5747)	01/06/2025
002265.ZK	12/06/2024	SDB3261285259	(1,900.00)	1.8878	(2,990.68)	(3,586.82)	0.0000	4.5800	(1,399.9607)	0.0000	1.1414	(4.1845)	0.0000	3	(3.0431)	01/06/2025
002265.ZK	12/06/2024	SDB3261285259	(16,000.00)	1.8878	(25,184.66)	(30,204.82)	0.0000	4.5800	(1,399.9607)	0.0000	9.6121	(35.2380)	0.0000	3	(25.6258)	01/06/2025
002265.ZK	12/06/2024	SDB3261285259	(6,600.00)	1.8878	(10,388.67)	(12,459.49)	0.0000	4.5800	(1,399.9607)	0.0000	3.9650	(14.5357)	0.0000	3	(10.5707)	01/06/2025
002265.ZK	12/06/2024	SDB3261285259	(500.00)	1.8878	(787.02)	(943.90)	0.0000	4.5800	(1,399.9607)	0.0000	0.3004	(1.1012)	0.0000	3	(0.8008)	01/06/2025
002265.ZK	12/06/2024	SDB3261285259	(100.00)	1.8878	(157.40)	(188.78)	0.0000	4.5800	(1,399.9607)	0.0000	0.0601	(0.2202)	0.0000	3	(0.1602)	01/06/2025
002265.ZK	12/05/2024	SDB3261285259	(1,500.00)	1.7196	(2,361.06)	(2,579.41)	0.0000	4.5800	(1,416.8960)	0.0000	0.3004	(1.0152)	0.0000	1	(0.7148)	01/06/2025
002265.ZK	12/05/2024	SDB3261285259	(4,200.00)	1.7196	(6,610.97)	(7,222.35)	0.0000	4.5800	(1,416.8960)	0.0000	0.8411	(2.8426)	0.0000	1	(2.0015)	01/06/2025
002265.ZK	12/05/2024	SDB3261285259	(6,600.00)	1.7196	(10,388.67)	(11,349.41)	0.0000	4.5800	(1,416.8960)	0.0000	1.3217	(4.4669)	0.0000	1	(3.1453)	01/06/2025
002265.ZK	12/05/2024	SDB3261285259	(1,200.00)	1.7196	(1,888.85)	(2,063.53)	0.0000	4.5800	(1,416.8960)	0.0000	0.2403	(0.8122)	0.0000	1	(0.5719)	01/06/2025
002265.ZK	12/05/2024	SDB3261285259	(6,800.00)	1.7196	(10,703.48)	(11,693.33)	0.0000	4.5800	(1,416.8960)	0.0000	1.3617	(4.6023)	0.0000	1	(3.2406)	01/06/2025
002265.ZK	12/05/2024	SDB3261285259	(1,000.00)	1.7196	(1,574.04)	(1,719.61)	0.0000	4.5800	(1,416.8960)	0.0000	0.2003	(0.6768)	0.0000	1	(0.4766)	01/06/2025
002265.ZK	12/05/2024	SDB3261285259	(18,900.00)	1.7196	(29,749.37)	(32,500.57)	0.0000	4.5800	(1,416.8960)	0.0000	3.7848	(12.7916)	0.0000	1	(9.0069)	01/06/2025
002265.ZK	12/05/2024	SDB3261285259	(3,600.00)	1.7196	(5,666.55)	(6,190.59)	0.0000	4.5800	(1,416.8960)	0.0000	0.7209	(2.4365)	0.0000	1	(1.7156)	01/06/2025
002265.ZK	12/05/2024	SDB3261285259	(21,200.00)	1.7196	(33,369.67)	(36,455.67)	0.0000	4.5800	(1,416.8960)	0.0000	4.2454	(14.3483)	0.0000	1	(10.1029)	01/06/2025
002265.ZK	12/05/2024	SDB3261285259	(7,700.00)	1.7196	(12,120.12)	(13,240.97)	0.0000	4.5800	(1,416.8960)	0.0000	1.5419	(5.2114)	0.0000	1	(3.6695)	01/06/2025
002265.ZK	12/05/2024	SDB3261285259	(2,400.00)	1.7196	(3,777.70)	(4,127.06)	0.0000	4.5800	(1,416.8960)	0.0000	0.4806	(1.6243)	0.0000	1	(1.1437)	01/06/2025
002265.ZK	12/05/2024	SDB3261285259	(2,600.00)	1.7196	(4,092.51)	(4,470.98)	0.0000	4.5800	(1,416.8960)	0.0000	0.5207	(1.7597)	0.0000	1	(1.2390)	01/06/2025
002265.ZK	12/05/2024	SDB3261285259	(11,941.00)	1.7196	(18,795.62)	(20,533.83)	0.0000	4.5800	(1,416.8960)	0.0000	2.3912	(8.0817)	0.0000	1	(5.6905)	01/06/2025
002265.ZK	12/05/2024	SDB3261285259	(4,400.00)	1.7196	(6,925.78)	(7,566.27)	0.0000	4.5800	(1,416.8960)	0.0000	0.8811	(2.9779)	0.0000	1	(2.0968)	01/06/2025
002265.ZK	12/05/2024	SDB3261285259	(3,100.00)	1.7196	(4,879.53)	(5,330.78)	0.0000	4.5800	(1,416.8960)	0.0000	0.6208	(2.0981)	0.0000	1	(1.4773)	01/06/2025
002265.ZK	12/05/2024	SDB3261285259	(17,700.00)	1.7196	(27,860.53)	(30,437.04)	0.0000	4.5800	(1,416.8960)	0.0000	3.5445	(11.9795)	0.0000	1	(8.4350)	01/06/2025
002265.ZK	12/05/2024	SDB3261285259	(9,100.00)	1.7196	(14,323.77)	(15,648.42)	0.0000	4.5800	(1,416.8960)	0.0000	1.8223	(6.1589)	0.0000	1	(4.3366)	01/06/2025
002265.ZK	12/05/2024	SDB3261285259	(1,900.00)	1.7196	(2,990.68)	(3,627.25)	0.0000	4.5800	(1,416.8960)	0.0000	0.3805	(1.2859)	0.0000	1	(0.9055)	01/06/2025
002265.ZK	12/05/2024	SDB3261285259	(16,000.00)	1.7196	(25,184.66)	(27,513.71)	0.0000	4.5800	(1,416.8960)	0.0000	3.2040	(10.8289)	0.0000	1	(7.6249)	01/06/2025
002265.ZK	12/05/2024	SDB3261285259	(6,600.00)	1.7196	(10,388.67)	(11,349.41)	0.0000	4.5800	(1,416.8960)	0.0000	1.3217	(4.4669)	0.0000	1	(3.1453)	01/06/2025
002265.ZK	12/05/2024	SDB3261285259	(500.00)	1.7196	(787.02)	(859.80)	0.0000	4.5800	(1,416.8960)	0.0000	0.1001	(0.3384)	0.0000	1	(0.2383)	01/06/2025
002265.ZK	12/05/2024	SDB3261285259	(100.00)	1.7196	(157.40)	(171.96)	0.0000	4.5800	(1,416.8960)	0.0000	0.0200	(0.0677)	0.0000	1	(0.0477)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
YUNNAN XIYI INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002265.ZK	12/04/2024	SDB3261285259	(1,500.00)	1.5740	(2,361.06)	(2,361.06)	0.0000	4.5800	(1,455.4464)	0.0000	0.3004	(0.9546)	0.0000	1	(0.6542)	01/06/2025
002265.ZK	12/04/2024	SDB3261285259	(4,200.00)	1.5740	(6,610.97)	(6,610.97)	0.0000	4.5800	(1,455.4464)	0.0000	0.8411	(2.6728)	0.0000	1	(1.8317)	01/06/2025
002265.ZK	12/04/2024	SDB3261285259	(6,600.00)	1.5740	(10,388.67)	(10,388.67)	0.0000	4.5800	(1,455.4464)	0.0000	1.3217	(4.2000)	0.0000	1	(2.8784)	01/06/2025
002265.ZK	12/04/2024	SDB3261285259	(1,200.00)	1.5740	(1,888.85)	(1,888.85)	0.0000	4.5800	(1,455.4464)	0.0000	0.2403	(0.7636)	0.0000	1	(0.5233)	01/06/2025
002265.ZK	12/04/2024	SDB3261285259	(6,800.00)	1.5740	(10,703.48)	(10,703.48)	0.0000	4.5800	(1,455.4464)	0.0000	1.3617	(4.3273)	0.0000	1	(2.9656)	01/06/2025
002265.ZK	12/04/2024	SDB3261285259	(1,000.00)	1.5740	(1,574.04)	(1,574.04)	0.0000	4.5800	(1,455.4464)	0.0000	0.2003	(0.6364)	0.0000	1	(0.4361)	01/06/2025
002265.ZK	12/04/2024	SDB3261285259	(18,900.00)	1.5740	(29,749.37)	(29,749.37)	0.0000	4.5800	(1,455.4464)	0.0000	3.7848	(12.0274)	0.0000	1	(8.2426)	01/06/2025
002265.ZK	12/04/2024	SDB3261285259	(3,600.00)	1.5740	(5,666.55)	(5,666.55)	0.0000	4.5800	(1,455.4464)	0.0000	0.7209	(2.2909)	0.0000	1	(1.5700)	01/06/2025
002265.ZK	12/04/2024	SDB3261285259	(14,100.00)	1.5740	(22,193.98)	(22,193.98)	0.0000	4.5800	(1,455.4464)	0.0000	2.8236	(8.9728)	0.0000	1	(6.1493)	01/06/2025
002265.ZK	12/04/2024	SDB3261285259	(5,200.00)	1.5740	(8,185.01)	(8,185.01)	0.0000	4.5800	(1,455.4464)	0.0000	1.0413	(3.3091)	0.0000	1	(2.2678)	01/06/2025
002265.ZK	12/04/2024	SDB3261285259	(21,200.00)	1.5740	(33,369.67)	(33,369.67)	0.0000	4.5800	(1,455.4464)	0.0000	4.2454	(13.4910)	0.0000	1	(9.2457)	01/06/2025
002265.ZK	12/04/2024	SDB3261285259	(7,700.00)	1.5740	(12,120.12)	(12,120.12)	0.0000	4.5800	(1,455.4464)	0.0000	1.5419	(4.9000)	0.0000	1	(3.3581)	01/06/2025
002265.ZK	12/04/2024	SDB3261285259	(2,400.00)	1.5740	(3,777.70)	(3,777.70)	0.0000	4.5800	(1,455.4464)	0.0000	0.4806	(1.5273)	0.0000	1	(1.0467)	01/06/2025
002265.ZK	12/04/2024	SDB3261285259	(2,600.00)	1.5740	(4,092.51)	(4,092.51)	0.0000	4.5800	(1,455.4464)	0.0000	0.5207	(1.6546)	0.0000	1	(1.1339)	01/06/2025
002265.ZK	12/04/2024	SDB3261285259	(12,700.00)	1.5740	(19,990.32)	(19,990.32)	0.0000	4.5800	(1,455.4464)	0.0000	2.5432	(8.0819)	0.0000	1	(5.5387)	01/06/2025
002265.ZK	12/04/2024	SDB3261285259	(4,400.00)	1.5740	(6,925.78)	(6,925.78)	0.0000	4.5800	(1,455.4464)	0.0000	0.8811	(2.8000)	0.0000	1	(1.9189)	01/06/2025
002265.ZK	12/04/2024	SDB3261285259	(3,100.00)	1.5740	(4,879.53)	(4,879.53)	0.0000	4.5800	(1,455.4464)	0.0000	0.6208	(1.9727)	0.0000	1	(1.3520)	01/06/2025
002265.ZK	12/04/2024	SDB3261285259	(17,700.00)	1.5740	(27,860.53)	(27,860.53)	0.0000	4.5800	(1,455.4464)	0.0000	3.5445	(11.2638)	0.0000	1	(7.7193)	01/06/2025
002265.ZK	12/04/2024	SDB3261285259	(9,100.00)	1.5740	(14,323.77)	(14,323.77)	0.0000	4.5800	(1,455.4464)	0.0000	1.8223	(5.7910)	0.0000	1	(3.9687)	01/06/2025
002265.ZK	12/04/2024	SDB3261285259	(1,900.00)	1.5740	(2,990.68)	(2,990.68)	0.0000	4.5800	(1,455.4464)	0.0000	0.3805	(1.2091)	0.0000	1	(0.8286)	01/06/2025
002265.ZK	12/04/2024	SDB3261285259	(16,000.00)	1.5740	(25,184.66)	(25,184.66)	0.0000	4.5800	(1,455.4464)	0.0000	3.2040	(10.1819)	0.0000	1	(6.9779)	01/06/2025
002265.ZK	12/04/2024	SDB3261285259	(6,600.00)	1.5740	(10,388.67)	(10,388.67)	0.0000	4.5800	(1,455.4464)	0.0000	1.3217	(4.2000)	0.0000	1	(2.8784)	01/06/2025
002265.ZK	12/04/2024	SDB3261285259	(500.00)	1.5740	(787.02)	(787.02)	0.0000	4.5800	(1,455.4464)	0.0000	0.1001	(0.3182)	0.0000	1	(0.2181)	01/06/2025
002265.ZK	12/04/2024	SDB3261285259	(100.00)	1.5740	(157.40)	(157.40)	0.0000	4.5800	(1,455.4464)	0.0000	0.0200	(0.0636)	0.0000	1	(0.0436)	01/06/2025
002265.ZK	12/04/2024	SDB3261285259	(1,841.00)	1.5740	(2,897.81)	(2,897.81)	0.0000	4.5800	(1,455.4464)	0.0000	0.3687	(1.1716)	0.0000	1	(0.8029)	01/06/2025
002265.ZK	12/04/2024	SDB3261285259	(1,400.00)	1.5740	(2,203.66)	(2,203.66)	0.0000	4.5800	(1,455.4464)	0.0000	0.2804	(0.8909)	0.0000	1	(0.6106)	01/06/2025
TOTAL YUNNAN XIYI INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND												242.4860	(837.9619)	0.0000	(595.4758)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
ZBOM CABINETS CO., LTD. CMN CLASS A SERIES NORTHBOUND																
603801.SH	12/20/2024	SDB3262115537	(2,500.00)	1.8130	(4,923.20)	(4,532.46)	0.0000	4.3300	(2,225.0000)	0.0000	1.7765	(8.4039)	0.0000	3	(6.6275)	01/06/2025
603801.SH	12/20/2024	SDB3262115537	(1,400.00)	1.8130	(2,756.99)	(2,538.18)	0.0000	4.3300	(2,225.0000)	0.0000	0.9948	(4.7062)	0.0000	3	(3.7114)	01/06/2025
603801.SH	12/20/2024	SDB3262115537	(1,000.00)	1.8130	(1,969.28)	(1,812.98)	0.0000	4.3300	(2,225.0000)	0.0000	0.7106	(3.3616)	0.0000	3	(2.6510)	01/06/2025
603801.SH	12/19/2024	SDB3262115537	(2,500.00)	1.8566	(4,923.20)	(4,641.60)	0.0000	4.5800	(2,225.0000)	0.0000	0.6263	(2.8688)	0.0000	1	(2.2424)	01/06/2025
603801.SH	12/19/2024	SDB3262115537	(1,400.00)	1.8566	(2,756.99)	(2,599.30)	0.0000	4.5800	(2,225.0000)	0.0000	0.3508	(1.6065)	0.0000	1	(1.2558)	01/06/2025
603801.SH	12/19/2024	SDB3262115537	(1,000.00)	1.8566	(1,969.28)	(1,856.64)	0.0000	4.5800	(2,225.0000)	0.0000	0.2505	(1.1475)	0.0000	1	(0.8970)	01/06/2025
603801.SH	12/18/2024	SDB3262115537	(2,500.00)	1.9304	(4,923.20)	(4,826.00)	0.0000	4.5800	(2,225.0000)	0.0000	0.6263	(2.9827)	0.0000	1	(2.3564)	01/06/2025
603801.SH	12/18/2024	SDB3262115537	(1,400.00)	1.9304	(2,756.99)	(2,702.56)	0.0000	4.5800	(2,225.0000)	0.0000	0.3508	(1.6703)	0.0000	1	(1.3196)	01/06/2025
603801.SH	12/18/2024	SDB3262115537	(1,000.00)	1.9304	(1,969.28)	(1,930.40)	0.0000	4.5800	(2,225.0000)	0.0000	0.2505	(1.1931)	0.0000	1	(0.9426)	01/06/2025
603801.SH	12/17/2024	SDB3262115537	(2,500.00)	2.0919	(4,923.20)	(5,229.73)	0.0000	4.5800	(2,225.0000)	0.0000	0.6263	(3.2323)	0.0000	1	(2.6059)	01/06/2025
603801.SH	12/17/2024	SDB3262115537	(1,400.00)	2.0919	(2,756.99)	(2,928.65)	0.0000	4.5800	(2,225.0000)	0.0000	0.3508	(1.8101)	0.0000	1	(1.4593)	01/06/2025
603801.SH	12/17/2024	SDB3262115537	(1,000.00)	2.0919	(1,969.28)	(2,091.89)	0.0000	4.5800	(2,225.0000)	0.0000	0.2505	(1.2929)	0.0000	1	(1.0424)	01/06/2025
603801.SH	12/16/2024	SDB3262115537	(2,500.00)	1.9816	(4,923.20)	(4,954.08)	0.0000	4.5800	(2,225.0000)	0.0000	0.6263	(3.0619)	0.0000	1	(2.4356)	01/06/2025
603801.SH	12/16/2024	SDB3262115537	(1,400.00)	1.9816	(2,756.99)	(2,774.28)	0.0000	4.5800	(2,225.0000)	0.0000	0.3508	(1.7147)	0.0000	1	(1.3639)	01/06/2025
603801.SH	12/16/2024	SDB3262115537	(1,000.00)	1.9816	(1,969.28)	(1,981.63)	0.0000	4.5800	(2,225.0000)	0.0000	0.2505	(1.2248)	0.0000	1	(0.9742)	01/06/2025
603801.SH	12/13/2024	SDB3262115537	(2,500.00)	1.9410	(4,923.20)	(4,852.46)	0.0000	4.5800	(2,225.0000)	0.0000	1.8790	(8.9973)	0.0000	3	(7.1182)	01/06/2025
603801.SH	12/13/2024	SDB3262115537	(1,400.00)	1.9410	(2,756.99)	(2,717.38)	0.0000	4.5800	(2,225.0000)	0.0000	1.0523	(5.0385)	0.0000	3	(3.9862)	01/06/2025
603801.SH	12/13/2024	SDB3262115537	(1,000.00)	1.9410	(1,969.28)	(1,940.98)	0.0000	4.5800	(2,225.0000)	0.0000	0.7516	(3.5989)	0.0000	3	(2.8473)	01/06/2025
603801.SH	12/12/2024	SDB3262115537	(2,500.00)	1.9131	(4,923.20)	(4,782.84)	0.0000	4.5800	(2,225.0000)	0.0000	0.6263	(2.9561)	0.0000	1	(2.3297)	01/06/2025
603801.SH	12/12/2024	SDB3262115537	(1,400.00)	1.9131	(2,756.99)	(2,678.39)	0.0000	4.5800	(2,225.0000)	0.0000	0.3508	(1.6554)	0.0000	1	(1.3046)	01/06/2025
603801.SH	12/12/2024	SDB3262115537	(1,000.00)	1.9131	(1,969.28)	(1,913.13)	0.0000	4.5800	(2,225.0000)	0.0000	0.2505	(1.1824)	0.0000	1	(0.9319)	01/06/2025
603801.SH	12/11/2024	SDB3262115537	(2,500.00)	1.9399	(4,923.20)	(4,849.72)	0.0000	4.5800	(2,225.0000)	0.0000	0.6263	(2.9974)	0.0000	1	(2.3711)	01/06/2025
603801.SH	12/11/2024	SDB3262115537	(1,400.00)	1.9399	(2,756.99)	(2,715.85)	0.0000	4.5800	(2,225.0000)	0.0000	0.3508	(1.6785)	0.0000	1	(1.3278)	01/06/2025
603801.SH	12/11/2024	SDB3262115537	(1,000.00)	1.9399	(1,969.28)	(1,939.89)	0.0000	4.5800	(2,225.0000)	0.0000	0.2505	(1.1990)	0.0000	1	(0.9484)	01/06/2025
603801.SH	12/10/2024	SDB3262115537	(2,500.00)	1.9036	(4,923.20)	(4,759.06)	0.0000	4.5800	(2,225.0000)	0.0000	0.6263	(2.9414)	0.0000	1	(2.3150)	01/06/2025
603801.SH	12/10/2024	SDB3262115537	(1,400.00)	1.9036	(2,756.99)	(2,665.07)	0.0000	4.5800	(2,225.0000)	0.0000	0.3508	(1.6472)	0.0000	1	(1.2964)	01/06/2025
603801.SH	12/10/2024	SDB3262115537	(1,000.00)	1.9036	(1,969.28)	(1,903.62)	0.0000	4.5800	(2,225.0000)	0.0000	0.2505	(1.1765)	0.0000	1	(0.9260)	01/06/2025
603801.SH	12/09/2024	SDB3262115537	(2,500.00)	1.9355	(4,923.20)	(4,838.71)	0.0000	4.5800	(2,225.0000)	0.0000	0.6263	(2.9906)	0.0000	1	(2.3643)	01/06/2025
603801.SH	12/09/2024	SDB3262115537	(1,400.00)	1.9355	(2,756.99)	(2,709.68)	0.0000	4.5800	(2,225.0000)	0.0000	0.3508	(1.6747)	0.0000	1	(1.3240)	01/06/2025
603801.SH	12/09/2024	SDB3262115537	(1,000.00)	1.9355	(1,969.28)	(1,935.48)	0.0000	4.5800	(2,225.0000)	0.0000	0.2505	(1.1962)	0.0000	1	(0.9457)	01/06/2025
603801.SH	12/06/2024	SDB3262115537	(2,500.00)	1.9755	(4,923.20)	(4,938.70)	0.0000	4.5800	(2,225.0000)	0.0000	1.8790	(9.1572)	0.0000	3	(7.2781)	01/06/2025
603801.SH	12/06/2024	SDB3262115537	(1,400.00)	1.9755	(2,756.99)	(2,765.67)	0.0000	4.5800	(2,225.0000)	0.0000	1.0523	(5.1280)	0.0000	3	(4.0758)	01/06/2025
603801.SH	12/06/2024	SDB3262115537	(1,000.00)	1.9755	(1,969.28)	(1,975.48)	0.0000	4.5800	(2,225.0000)	0.0000	0.7516	(3.6629)	0.0000	3	(2.9113)	01/06/2025
603801.SH	12/05/2024	SDB3262115537	(2,500.00)	1.9845	(4,923.20)	(4,961.19)	0.0000	4.5800	(2,225.0000)	0.0000	0.6263	(3.0663)	0.0000	1	(2.4400)	01/06/2025
603801.SH	12/05/2024	SDB3262115537	(1,400.00)	1.9845	(2,756.99)	(2,778.27)	0.0000	4.5800	(2,225.0000)	0.0000	0.3508	(1.7171)	0.0000	1	(1.3664)	01/06/2025
603801.SH	12/05/2024	SDB3262115537	(1,000.00)	1.9845	(1,969.28)	(1,984.48)	0.0000	4.5800	(2,225.0000)	0.0000	0.2505	(1.2265)	0.0000	1	(0.9760)	01/06/2025
603801.SH	12/04/2024	SDB3262115537	(2,500.00)	1.9693	(4,923.20)	(4,923.20)	0.0000	4.5800	(2,225.0000)	0.0000	0.6263	(3.0428)	0.0000	1	(2.4165)	01/06/2025
603801.SH	12/04/2024	SDB3262115537	(1,400.00)	1.9693	(2,756.99)	(2,756.99)	0.0000	4.5800	(2,225.0000)	0.0000	0.3508	(1.7040)	0.0000	1	(1.3532)	01/06/2025
603801.SH	12/04/2024	SDB3262115537	(1,000.00)	1.9693	(1,969.28)	(1,969.28)	0.0000	4.5800	(2,225.0000)	0.0000	0.2505	(1.2171)	0.0000	1	(0.9666)	01/06/2025
TOTAL ZBOM CABINETS CO., LTD. CMN CLASS A SERIES NORTHBOUND												23.1239	(111.1291)	0.0000	(88.0053)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
ZHEJIANG CHINT ELECTRICS CO., LTD CMN CLASS A SERIES NORTHBOUND																
601877.SH	01/03/2025	SDB3263242809	(6,600.00)	3.2205	(20,489.21)	(21,255.08)	0.0000	4.3300	(105.5445)	0.0000	7.3932	(1.8695)	0.0000	3	5.5237	01/06/2025
601877.SH	01/03/2025	SDB3263242809	(100.00)	3.2205	(308.81)	(322.05)	0.0000	4.3300	(105.5445)	0.0000	0.1114	(0.0283)	0.0000	3	0.0831	01/06/2025
601877.SH	01/03/2025	SDB3263242809	(4,500.00)	3.2205	(13,965.84)	(14,492.10)	0.0000	4.3300	(105.5445)	0.0000	5.0393	(1.2746)	0.0000	3	3.7647	01/06/2025
601877.SH	01/03/2025	SDB3263242809	(28,800.00)	3.2205	(89,563.10)	(92,749.45)	0.0000	4.3300	(105.5445)	0.0000	32.3174	(8.1577)	0.0000	3	24.1597	01/06/2025
601877.SH	01/03/2025	SDB3263242809	(7,300.00)	3.2205	(22,709.50)	(23,509.41)	0.0000	4.3300	(105.5445)	0.0000	8.1943	(2.0677)	0.0000	3	6.1266	01/06/2025
601877.SH	01/03/2025	SDB3263242809	(100.00)	3.2205	(307.11)	(322.05)	0.0000	4.3300	(105.5445)	0.0000	0.1108	(0.0283)	0.0000	3	0.0825	01/06/2025
601877.SH	01/03/2025	SDB3263242809	(400.00)	3.2205	(1,257.57)	(1,288.19)	0.0000	4.3300	(105.5445)	0.0000	0.4538	(0.1133)	0.0000	3	0.3405	01/06/2025
601877.SH	01/03/2025	SDB3263242809	(2,700.00)	3.2205	(8,488.63)	(8,695.26)	0.0000	4.3300	(105.5445)	0.0000	3.0630	(0.7648)	0.0000	3	2.2982	01/06/2025
601877.SH	01/02/2025	SDB3263242809	(6,600.00)	3.1985	(20,489.21)	(21,110.02)	0.0000	4.3300	(105.5445)	0.0000	2.4644	(0.6189)	0.0000	1	1.8455	01/06/2025
601877.SH	01/02/2025	SDB3263242809	(100.00)	3.1985	(308.81)	(319.85)	0.0000	4.3300	(105.5445)	0.0000	0.0371	(0.0094)	0.0000	1	0.0278	01/06/2025
601877.SH	01/02/2025	SDB3263242809	(4,500.00)	3.1985	(13,965.84)	(14,393.20)	0.0000	4.3300	(105.5445)	0.0000	1.6798	(0.4220)	0.0000	1	1.2578	01/06/2025
601877.SH	01/02/2025	SDB3263242809	(28,800.00)	3.1985	(89,563.10)	(92,116.45)	0.0000	4.3300	(105.5445)	0.0000	10.7725	(2.7007)	0.0000	1	8.0718	01/06/2025
601877.SH	01/02/2025	SDB3263242809	(7,300.00)	3.1985	(22,709.50)	(23,348.96)	0.0000	4.3300	(105.5445)	0.0000	2.7314	(0.6845)	0.0000	1	2.0469	01/06/2025
601877.SH	01/02/2025	SDB3263242809	(100.00)	3.1985	(307.11)	(319.85)	0.0000	4.3300	(105.5445)	0.0000	0.0369	(0.0094)	0.0000	1	0.0276	01/06/2025
601877.SH	01/02/2025	SDB3263242809	(400.00)	3.1985	(1,257.57)	(1,279.40)	0.0000	4.3300	(105.5445)	0.0000	0.1513	(0.0375)	0.0000	1	0.1137	01/06/2025
601877.SH	01/02/2025	SDB3263242809	(2,700.00)	3.1985	(8,488.63)	(8,635.92)	0.0000	4.3300	(105.5445)	0.0000	1.0210	(0.2532)	0.0000	1	0.7678	01/06/2025
601877.SH	12/31/2024	SDB3263242809	(6,600.00)	3.1489	(20,489.21)	(20,782.99)	0.0000	4.3300	(105.5445)	0.0000	4.9288	(1.2186)	0.0000	2	3.7102	01/06/2025
601877.SH	12/31/2024	SDB3263242809	(100.00)	3.1489	(308.81)	(314.89)	0.0000	4.3300	(105.5445)	0.0000	0.0743	(0.0185)	0.0000	2	0.0558	01/06/2025
601877.SH	12/31/2024	SDB3263242809	(4,500.00)	3.1489	(13,965.84)	(14,170.22)	0.0000	4.3300	(105.5445)	0.0000	3.3596	(0.8309)	0.0000	2	2.5287	01/06/2025
601877.SH	12/31/2024	SDB3263242809	(28,800.00)	3.1489	(89,563.10)	(90,689.41)	0.0000	4.3300	(105.5445)	0.0000	21.5449	(5.3176)	0.0000	2	16.2273	01/06/2025
601877.SH	12/31/2024	SDB3263242809	(7,300.00)	3.1489	(22,709.50)	(22,987.25)	0.0000	4.3300	(105.5445)	0.0000	5.4629	(1.3479)	0.0000	2	4.1150	01/06/2025
601877.SH	12/31/2024	SDB3263242809	(100.00)	3.1489	(307.11)	(314.89)	0.0000	4.3300	(105.5445)	0.0000	0.0739	(0.0185)	0.0000	2	0.0554	01/06/2025
601877.SH	12/31/2024	SDB3263242809	(400.00)	3.1489	(1,257.57)	(1,259.58)	0.0000	4.3300	(105.5445)	0.0000	0.3025	(0.0739)	0.0000	2	0.2287	01/06/2025
601877.SH	12/31/2024	SDB3263242809	(2,700.00)	3.1489	(8,488.63)	(8,502.13)	0.0000	4.3300	(105.5445)	0.0000	2.0420	(0.4985)	0.0000	2	1.5435	01/06/2025
601877.SH	12/30/2024	SDB3263242809	(6,600.00)	3.0909	(20,489.21)	(20,399.84)	0.0000	4.3300	(105.5445)	0.0000	2.4644	(0.5981)	0.0000	1	1.8663	01/06/2025
601877.SH	12/30/2024	SDB3263242809	(100.00)	3.0909	(308.81)	(309.09)	0.0000	4.3300	(105.5445)	0.0000	0.0371	(0.0091)	0.0000	1	0.0281	01/06/2025
601877.SH	12/30/2024	SDB3263242809	(4,500.00)	3.0909	(13,965.84)	(13,908.98)	0.0000	4.3300	(105.5445)	0.0000	1.6798	(0.4078)	0.0000	1	1.2720	01/06/2025
601877.SH	12/30/2024	SDB3263242809	(28,800.00)	3.0909	(89,563.10)	(89,017.49)	0.0000	4.3300	(105.5445)	0.0000	10.7725	(2.6098)	0.0000	1	8.1626	01/06/2025
601877.SH	12/30/2024	SDB3263242809	(7,300.00)	3.0909	(22,709.50)	(22,563.46)	0.0000	4.3300	(105.5445)	0.0000	2.7314	(0.6615)	0.0000	1	2.0699	01/06/2025
601877.SH	12/30/2024	SDB3263242809	(100.00)	3.0909	(307.11)	(309.09)	0.0000	4.3300	(105.5445)	0.0000	0.0369	(0.0091)	0.0000	1	0.0279	01/06/2025
601877.SH	12/30/2024	SDB3263242809	(400.00)	3.0909	(1,257.57)	(1,236.35)	0.0000	4.3300	(105.5445)	0.0000	0.1513	(0.0362)	0.0000	1	0.1150	01/06/2025
601877.SH	12/30/2024	SDB3263242809	(2,700.00)	3.0909	(8,488.63)	(8,345.39)	0.0000	4.3300	(105.5445)	0.0000	1.0210	(0.2447)	0.0000	1	0.7763	01/06/2025
601877.SH	12/27/2024	SDB3263242809	(28,800.00)	3.1089	(89,563.10)	(89,536.95)	0.0000	4.3300	(100.0000)	0.0000	32.3174	(7.4614)	0.0000	3	24.8559	01/06/2025
601877.SH	12/27/2024	SDB3263242809	(7,300.00)	3.1089	(22,709.50)	(22,695.13)	0.0000	4.3300	(100.0000)	0.0000	8.1943	(1.8913)	0.0000	3	6.3031	01/06/2025
601877.SH	12/27/2024	SDB3263242809	(100.00)	3.1089	(307.11)	(310.89)	0.0000	4.3300	(100.0000)	0.0000	0.1108	(0.0259)	0.0000	3	0.0849	01/06/2025
601877.SH	12/27/2024	SDB3263242809	(400.00)	3.1089	(1,257.57)	(1,243.57)	0.0000	4.3300	(100.0000)	0.0000	0.4538	(0.1036)	0.0000	3	0.3501	01/06/2025
601877.SH	12/27/2024	SDB3263242809	(2,700.00)	3.1089	(8,488.63)	(8,394.09)	0.0000	4.3300	(100.0000)	0.0000	3.0630	(0.6995)	0.0000	3	2.3635	01/06/2025
601877.SH	12/26/2024	SDB3263242809	(28,800.00)	3.1214	(89,563.10)	(89,896.64)	0.0000	4.3300	(100.0000)	0.0000	10.7725	(2.4971)	0.0000	1	8.2753	01/06/2025
601877.SH	12/26/2024	SDB3263242809	(7,300.00)	3.1214	(22,709.50)	(22,786.30)	0.0000	4.3300	(100.0000)	0.0000	2.7314	(0.6330)	0.0000	1	2.0985	01/06/2025
601877.SH	12/26/2024	SDB3263242809	(100.00)	3.1214	(307.11)	(312.14)	0.0000	4.3300	(100.0000)	0.0000	0.0369	(0.0087)	0.0000	1	0.0283	01/06/2025
601877.SH	12/26/2024	SDB3263242809	(400.00)	3.1214	(1,257.57)	(1,248.56)	0.0000	4.3300	(100.0000)	0.0000	0.1513	(0.0347)	0.0000	1	0.1166	01/06/2025
601877.SH	12/26/2024	SDB3263242809	(2,700.00)	3.1214	(8,488.63)	(8,427.81)	0.0000	4.3300	(100.0000)	0.0000	1.0210	(0.2341)	0.0000	1	0.7869	01/06/2025
601877.SH	12/24/2024	SDB3263242809	(28,800.00)	3.1214	(89,563.10)	(89,896.64)	0.0000	4.3300	(100.0000)	0.0000	21.5449	(4.9943)	0.0000	2	16.5506	01/06/2025
601877.SH	12/24/2024	SDB3263242809	(7,300.00)	3.1214	(22,709.50)	(22,786.30)	0.0000	4.3300	(100.0000)	0.0000	5.4629	(1.2659)	0.0000	2	4.1970	01/06/2025
601877.SH	12/24/2024	SDB3263242809	(100.00)	3.1214	(307.11)	(312.14)	0.0000	4.3300	(100.0000)	0.0000	0.0739	(0.0173)	0.0000	2	0.0565	01/06/2025
601877.SH	12/24/2024	SDB3263242809	(400.00)	3.1214	(1,257.57)	(1,248.56)	0.0000	4.3300	(100.0000)	0.0000	0.3025	(0.0694)	0.0000	2	0.2332	01/06/2025
601877.SH	12/24/2024	SDB3263242809	(2,700.00)	3.1214	(8,488.63)	(8,427.81)	0.0000	4.3300	(100.0000)	0.0000	2.0420	(0.4682)	0.0000	2	1.5738	01/06/2025
601877.SH	12/23/2024	SDB3263242809	(28,800.00)	3.1452	(89,563.10)	(90,582.68)	0.0000	4.3300	(100.0000)	0.0000	10.7725	(2.5162)	0.0000	1	8.2563	01/06/2025
601877.SH	12/23/2024	SDB3263242809	(7,300.00)	3.1452	(22,709.50)	(22,960.19)	0.0000	4.3300	(100.0000)	0.0000	2.7314	(0.6378)	0.0000	1	2.0937	01/06/2025
601877.SH	12/23/2024	SDB3263242809	(100.00)	3.1452	(307.11)	(314.52)	0.0000	4.3300	(100.0000)	0.0000	0.0369	(0.0087)	0.0000	1	0.0282	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
ZHEJIANG CHINT ELECTRICS CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
601877.SH	12/23/2024	SDB3263242809	(400.00)	3.1452	(1,257.57)	(1,258.09)	0.0000	4.3300	(100.0000)	0.0000	0.1513	(0.0349)	0.0000	1	0.1163	01/06/2025
601877.SH	12/23/2024	SDB3263242809	(2,700.00)	3.1452	(8,488.63)	(8,492.13)	0.0000	4.3300	(100.0000)	0.0000	1.0210	(0.2359)	0.0000	1	0.7851	01/06/2025
601877.SH	12/20/2024	SDB3263242809	(28,800.00)	3.1158	(89,563.10)	(89,735.24)	0.0000	4.3300	(100.0000)	0.0000	32.3174	(7.4779)	0.0000	3	24.8394	01/06/2025
601877.SH	12/20/2024	SDB3263242809	(7,300.00)	3.1158	(22,709.50)	(22,745.39)	0.0000	4.3300	(100.0000)	0.0000	8.1943	(1.8954)	0.0000	3	6.2989	01/06/2025
601877.SH	12/20/2024	SDB3263242809	(100.00)	3.1158	(307.11)	(311.58)	0.0000	4.3300	(100.0000)	0.0000	0.1108	(0.0260)	0.0000	3	0.0848	01/06/2025
601877.SH	12/20/2024	SDB3263242809	(400.00)	3.1158	(1,257.57)	(1,246.32)	0.0000	4.3300	(100.0000)	0.0000	0.4538	(0.1039)	0.0000	3	0.3499	01/06/2025
601877.SH	12/20/2024	SDB3263242809	(2,700.00)	3.1158	(8,488.63)	(8,412.68)	0.0000	4.3300	(100.0000)	0.0000	3.0630	(0.7011)	0.0000	3	2.3619	01/06/2025
601877.SH	12/19/2024	SDB3263242809	(28,800.00)	3.0766	(89,563.10)	(88,605.04)	0.0000	4.5800	(100.0000)	0.0000	11.3944	(2.4613)	0.0000	1	8.9332	01/06/2025
601877.SH	12/19/2024	SDB3263242809	(7,300.00)	3.0766	(22,709.50)	(22,458.92)	0.0000	4.5800	(100.0000)	0.0000	2.8892	(0.6239)	0.0000	1	2.2653	01/06/2025
601877.SH	12/19/2024	SDB3263242809	(100.00)	3.0766	(307.11)	(307.66)	0.0000	4.5800	(100.0000)	0.0000	0.0391	(0.0085)	0.0000	1	0.0305	01/06/2025
601877.SH	12/19/2024	SDB3263242809	(400.00)	3.0766	(1,257.57)	(1,230.63)	0.0000	4.5800	(100.0000)	0.0000	0.1600	(0.0342)	0.0000	1	0.1258	01/06/2025
601877.SH	12/19/2024	SDB3263242809	(2,700.00)	3.0766	(8,488.63)	(8,306.72)	0.0000	4.5800	(100.0000)	0.0000	1.0799	(0.2307)	0.0000	1	0.8492	01/06/2025
601877.SH	12/18/2024	SDB3263242809	(400.00)	3.1528	(1,257.57)	(1,261.14)	0.0000	4.5800	(100.0000)	0.0000	0.1600	(0.0350)	0.0000	1	0.1250	01/06/2025
601877.SH	12/18/2024	SDB3263242809	(2,700.00)	3.1528	(8,488.63)	(8,512.69)	0.0000	4.5800	(100.0000)	0.0000	1.0799	(0.2365)	0.0000	1	0.8435	01/06/2025
601877.SH	12/17/2024	SDB3263242809	(400.00)	3.1709	(1,257.57)	(1,268.35)	0.0000	4.5800	(100.0000)	0.0000	0.1600	(0.0352)	0.0000	1	0.1248	01/06/2025
601877.SH	12/17/2024	SDB3263242809	(2,700.00)	3.1709	(8,488.63)	(8,561.34)	0.0000	4.5800	(100.0000)	0.0000	1.0799	(0.2378)	0.0000	1	0.8421	01/06/2025
601877.SH	12/16/2024	SDB3263242809	(400.00)	3.1061	(1,257.57)	(1,242.45)	0.0000	4.5800	(100.0000)	0.0000	0.1600	(0.0345)	0.0000	1	0.1255	01/06/2025
601877.SH	12/16/2024	SDB3263242809	(2,700.00)	3.1061	(8,488.63)	(8,386.51)	0.0000	4.5800	(100.0000)	0.0000	1.0799	(0.2330)	0.0000	1	0.8470	01/06/2025
601877.SH	12/13/2024	SDB3263242809	(400.00)	3.0799	(1,257.57)	(1,231.96)	0.0000	4.5800	(100.0000)	0.0000	0.4800	(0.1027)	0.0000	3	0.3773	01/06/2025
601877.SH	12/13/2024	SDB3263242809	(2,700.00)	3.0799	(8,488.63)	(8,315.72)	0.0000	4.5800	(100.0000)	0.0000	3.2398	(0.6930)	0.0000	3	2.5469	01/06/2025
601877.SH	12/12/2024	SDB3263242809	(400.00)	3.0583	(1,257.57)	(1,223.31)	0.0000	4.5800	(100.0000)	0.0000	0.1600	(0.0340)	0.0000	1	0.1260	01/06/2025
601877.SH	12/12/2024	SDB3263242809	(2,700.00)	3.0583	(8,488.63)	(8,257.33)	0.0000	4.5800	(100.0000)	0.0000	1.0799	(0.2294)	0.0000	1	0.8506	01/06/2025
601877.SH	12/11/2024	SDB3263242809	(400.00)	3.0771	(1,257.57)	(1,230.85)	0.0000	4.5800	(100.0000)	0.0000	0.1600	(0.0342)	0.0000	1	0.1258	01/06/2025
601877.SH	12/11/2024	SDB3263242809	(2,700.00)	3.0771	(8,488.63)	(8,308.21)	0.0000	4.5800	(100.0000)	0.0000	1.0799	(0.2308)	0.0000	1	0.8492	01/06/2025
601877.SH	12/10/2024	SDB3263242809	(400.00)	3.0375	(1,257.57)	(1,215.02)	0.0000	4.5800	(100.0000)	0.0000	0.1600	(0.0338)	0.0000	1	0.1262	01/06/2025
601877.SH	12/10/2024	SDB3263242809	(2,700.00)	3.0375	(8,488.63)	(8,201.39)	0.0000	4.5800	(100.0000)	0.0000	1.0799	(0.2278)	0.0000	1	0.8521	01/06/2025
601877.SH	12/09/2024	SDB3263242809	(400.00)	3.0528	(1,257.57)	(1,221.14)	0.0000	4.5800	(100.0000)	0.0000	0.1600	(0.0339)	0.0000	1	0.1261	01/06/2025
601877.SH	12/09/2024	SDB3263242809	(2,700.00)	3.0528	(8,488.63)	(8,242.69)	0.0000	4.5800	(100.0000)	0.0000	1.0799	(0.2290)	0.0000	1	0.8510	01/06/2025
601877.SH	12/06/2024	SDB3263242809	(400.00)	3.0879	(1,257.57)	(1,235.15)	0.0000	4.5800	(100.0000)	0.0000	0.4800	(0.1029)	0.0000	3	0.3770	01/06/2025
601877.SH	12/06/2024	SDB3263242809	(2,700.00)	3.0879	(8,488.63)	(8,337.28)	0.0000	4.5800	(100.0000)	0.0000	3.2398	(0.6948)	0.0000	3	2.5451	01/06/2025
601877.SH	12/05/2024	SDB3263242809	(400.00)	3.1098	(1,257.57)	(1,243.94)	0.0000	4.5800	(100.0000)	0.0000	0.1600	(0.0346)	0.0000	1	0.1254	01/06/2025
601877.SH	12/05/2024	SDB3263242809	(2,700.00)	3.1098	(8,488.63)	(8,396.57)	0.0000	4.5800	(100.0000)	0.0000	1.0799	(0.2332)	0.0000	1	0.8467	01/06/2025
601877.SH	12/04/2024	SDB3263242809	(400.00)	3.1439	(1,257.57)	(1,257.57)	0.0000	4.5800	(100.0000)	0.0000	0.1600	(0.0349)	0.0000	1	0.1251	01/06/2025
601877.SH	12/04/2024	SDB3263242809	(2,700.00)	3.1439	(8,488.63)	(8,488.63)	0.0000	4.5800	(100.0000)	0.0000	1.0799	(0.2358)	0.0000	1	0.8441	01/06/2025
TOTAL ZHEJIANG CHINT ELECTRICS CO., LTD CMN CLASS A SERIES NORTHBOUND											313.5533	(74.3377)	0.0000		239.2156	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
ZHEJIANG CONSTRUCTION INVESTMENT GROUP CO LTD CMN CLASS A SERIES NORTHBOUND																
002761.ZK	12/20/2024	SDB3263040687	(7,400.00)	1.3275	(10,236.66)	(9,823.57)	0.0000	4.3300	(200.0000)	0.0000	3.6937	(1.6373)	0.0000	3	2.0565	01/06/2025
002761.ZK	12/19/2024	SDB3263040687	(7,400.00)	1.3805	(10,236.66)	(10,215.51)	0.0000	4.5800	(200.0000)	0.0000	1.3023	(0.5675)	0.0000	1	0.7348	01/06/2025
002761.ZK	12/18/2024	SDB3263040687	(8,900.00)	1.3953	(12,311.65)	(12,418.35)	0.0000	4.5800	(200.0000)	0.0000	1.5663	(0.6899)	0.0000	1	0.8764	01/06/2025
002761.ZK	12/17/2024	SDB3263040687	(8,900.00)	1.4574	(12,311.65)	(12,971.24)	0.0000	4.5800	(200.0000)	0.0000	1.5663	(0.7206)	0.0000	1	0.8457	01/06/2025
002761.ZK	12/16/2024	SDB3263040687	(8,900.00)	1.4731	(12,311.65)	(13,110.87)	0.0000	4.5800	(200.0000)	0.0000	1.5663	(0.7284)	0.0000	1	0.8379	01/06/2025
002761.ZK	12/13/2024	SDB3263040687	(8,900.00)	1.4675	(12,311.65)	(13,060.50)	0.0000	4.5800	(200.0000)	0.0000	4.6989	(2.1768)	0.0000	3	2.5222	01/06/2025
002761.ZK	12/12/2024	SDB3263040687	(8,900.00)	1.4811	(12,311.65)	(13,182.11)	0.0000	4.5800	(200.0000)	0.0000	1.5663	(0.7323)	0.0000	1	0.8340	01/06/2025
002761.ZK	12/11/2024	SDB3263040687	(8,900.00)	1.4677	(12,311.65)	(13,062.10)	0.0000	4.5800	(200.0000)	0.0000	1.5663	(0.7257)	0.0000	1	0.8406	01/06/2025
002761.ZK	12/10/2024	SDB3263040687	(10,200.00)	1.3800	(14,109.99)	(14,075.54)	0.0000	4.5800	(201.9277)	0.0000	1.7951	(0.7895)	0.0000	1	1.0056	01/06/2025
002761.ZK	12/10/2024	SDB3263040687	(29,700.00)	1.3800	(41,084.96)	(40,984.66)	0.0000	4.5800	(201.9277)	0.0000	5.2269	(2.2989)	0.0000	1	2.9280	01/06/2025
002761.ZK	12/10/2024	SDB3263040687	(100.00)	1.3800	(138.33)	(138.00)	0.0000	4.5800	(201.9277)	0.0000	0.0176	(0.0077)	0.0000	1	0.0099	01/06/2025
002761.ZK	12/10/2024	SDB3263040687	(1,500.00)	1.3800	(2,075.00)	(2,069.93)	0.0000	4.5800	(201.9277)	0.0000	0.2640	(0.1161)	0.0000	1	0.1479	01/06/2025
002761.ZK	12/09/2024	SDB3263040687	(10,200.00)	1.3768	(14,109.99)	(14,043.38)	0.0000	4.5800	(201.9277)	0.0000	1.7951	(0.7877)	0.0000	1	1.0074	01/06/2025
002761.ZK	12/09/2024	SDB3263040687	(29,700.00)	1.3768	(41,084.96)	(40,891.02)	0.0000	4.5800	(201.9277)	0.0000	5.2269	(2.2936)	0.0000	1	2.9333	01/06/2025
002761.ZK	12/09/2024	SDB3263040687	(100.00)	1.3768	(138.33)	(137.68)	0.0000	4.5800	(201.9277)	0.0000	0.0176	(0.0077)	0.0000	1	0.0099	01/06/2025
002761.ZK	12/09/2024	SDB3263040687	(1,500.00)	1.3768	(2,075.00)	(2,065.20)	0.0000	4.5800	(201.9277)	0.0000	0.2640	(0.1158)	0.0000	1	0.1481	01/06/2025
002761.ZK	12/06/2024	SDB3263040687	(10,200.00)	1.4193	(14,109.99)	(14,476.60)	0.0000	4.5800	(201.9277)	0.0000	5.3853	(2.4360)	0.0000	3	2.9493	01/06/2025
002761.ZK	12/06/2024	SDB3263040687	(29,700.00)	1.4193	(41,084.96)	(42,152.47)	0.0000	4.5800	(201.9277)	0.0000	15.6808	(7.0931)	0.0000	3	8.5876	01/06/2025
002761.ZK	12/06/2024	SDB3263040687	(100.00)	1.4193	(138.33)	(141.93)	0.0000	4.5800	(201.9277)	0.0000	0.0528	(0.0239)	0.0000	3	0.0289	01/06/2025
002761.ZK	12/06/2024	SDB3263040687	(1,500.00)	1.4193	(2,075.00)	(2,128.91)	0.0000	4.5800	(201.9277)	0.0000	0.7920	(0.3582)	0.0000	3	0.4337	01/06/2025
002761.ZK	12/05/2024	SDB3263040687	(10,200.00)	1.3985	(14,109.99)	(14,264.36)	0.0000	4.5800	(221.4592)	0.0000	1.7951	(0.8775)	0.0000	1	0.9176	01/06/2025
002761.ZK	12/05/2024	SDB3263040687	(29,700.00)	1.3985	(41,084.96)	(41,534.47)	0.0000	4.5800	(221.4592)	0.0000	5.2269	(2.5551)	0.0000	1	2.6719	01/06/2025
002761.ZK	12/05/2024	SDB3263040687	(100.00)	1.3985	(138.33)	(139.85)	0.0000	4.5800	(221.4592)	0.0000	0.0176	(0.0086)	0.0000	1	0.0090	01/06/2025
002761.ZK	12/05/2024	SDB3263040687	(29,900.00)	1.3985	(41,361.63)	(41,814.16)	0.0000	4.5800	(221.4592)	0.0000	5.2621	(2.5723)	0.0000	1	2.6899	01/06/2025
002761.ZK	12/04/2024	SDB3263040687	(10,200.00)	1.3833	(14,109.99)	(14,109.99)	0.0000	4.5800	(252.7360)	0.0000	1.7951	(0.9906)	0.0000	1	0.8045	01/06/2025
002761.ZK	12/04/2024	SDB3263040687	(29,700.00)	1.3833	(41,084.96)	(41,084.96)	0.0000	4.5800	(252.7360)	0.0000	5.2269	(2.8843)	0.0000	1	2.3426	01/06/2025
002761.ZK	12/04/2024	SDB3263040687	(100.00)	1.3833	(138.33)	(138.33)	0.0000	4.5800	(252.7360)	0.0000	0.0176	(0.0097)	0.0000	1	0.0079	01/06/2025
002761.ZK	12/04/2024	SDB3263040687	(44,200.00)	1.3833	(61,143.27)	(61,143.27)	0.0000	4.5800	(252.7360)	0.0000	7.7788	(4.2925)	0.0000	1	3.4863	01/06/2025
002761.ZK	12/04/2024	SDB3263040687	(9,000.00)	1.3833	(12,449.99)	(12,449.99)	0.0000	4.5800	(252.7360)	0.0000	1.5839	(0.8740)	0.0000	1	0.7099	01/06/2025
TOTAL ZHEJIANG CONSTRUCTION INVESTMENT GROUP CO LTD CMN CLASS A SERIES NORTHBOUND												82.7487	(39.3715)	0.0000	43.3772	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
ZHEJIANG GARDEN BIO-CHEMICAL HIGH-TECH CO., LTD. CMN CLASS A SERIES NORTHBOUND																
300401.ZK	01/03/2025	SDB3262681155	(1,200.00)	2.0809	(2,559.62)	(2,497.02)	0.0000	4.3300	(2,072.6769)	0.0000	0.9236	(4.3129)	0.0000	3	(3.3893)	01/06/2025
300401.ZK	01/03/2025	SDB3262681155	(4,900.00)	2.0809	(10,597.98)	(10,196.18)	0.0000	4.3300	(2,072.6769)	0.0000	3.8241	(17.6112)	0.0000	3	(13.7871)	01/06/2025
300401.ZK	01/03/2025	SDB3262681155	(4,200.00)	2.0809	(8,654.05)	(8,739.59)	0.0000	4.3300	(2,072.6769)	0.0000	3.1227	(15.0953)	0.0000	3	(11.9726)	01/06/2025
300401.ZK	01/03/2025	SDB3262681155	(4,200.00)	2.0809	(8,654.05)	(8,739.59)	0.0000	4.3300	(2,072.6769)	0.0000	3.1227	(15.0953)	0.0000	3	(11.9726)	01/06/2025
300401.ZK	01/03/2025	SDB3262681155	(2,800.00)	2.0809	(5,769.37)	(5,826.39)	0.0000	4.3300	(2,072.6769)	0.0000	2.0818	(10.0635)	0.0000	3	(7.9817)	01/06/2025
300401.ZK	01/03/2025	SDB3262681155	(5,300.00)	2.0809	(10,920.59)	(11,028.53)	0.0000	4.3300	(2,072.6769)	0.0000	3.9405	(19.0488)	0.0000	3	(15.1083)	01/06/2025
300401.ZK	01/02/2025	SDB3262681155	(1,200.00)	2.0812	(2,559.62)	(2,497.45)	0.0000	4.3300	(2,072.6769)	0.0000	0.3079	(1.4379)	0.0000	1	(1.1300)	01/06/2025
300401.ZK	01/02/2025	SDB3262681155	(4,900.00)	2.0812	(10,597.98)	(10,197.92)	0.0000	4.3300	(2,072.6769)	0.0000	1.2747	(5.8714)	0.0000	1	(4.5967)	01/06/2025
300401.ZK	01/02/2025	SDB3262681155	(4,200.00)	2.0812	(8,654.05)	(8,741.07)	0.0000	4.3300	(2,072.6769)	0.0000	1.0409	(5.0326)	0.0000	1	(3.9917)	01/06/2025
300401.ZK	01/02/2025	SDB3262681155	(4,200.00)	2.0812	(8,654.05)	(8,741.07)	0.0000	4.3300	(2,072.6769)	0.0000	1.0409	(5.0326)	0.0000	1	(3.9917)	01/06/2025
300401.ZK	01/02/2025	SDB3262681155	(2,800.00)	2.0812	(5,769.37)	(5,827.38)	0.0000	4.3300	(2,072.6769)	0.0000	0.6939	(3.3551)	0.0000	1	(2.6612)	01/06/2025
300401.ZK	01/02/2025	SDB3262681155	(5,300.00)	2.0812	(10,920.59)	(11,030.40)	0.0000	4.3300	(2,072.6769)	0.0000	1.3135	(6.3507)	0.0000	1	(5.0372)	01/06/2025
300401.ZK	12/31/2024	SDB3262681155	(1,200.00)	2.0769	(2,559.62)	(2,492.32)	0.0000	4.3300	(2,072.6769)	0.0000	0.6157	(2.8699)	0.0000	2	(2.2541)	01/06/2025
300401.ZK	12/31/2024	SDB3262681155	(4,900.00)	2.0769	(10,597.98)	(10,176.96)	0.0000	4.3300	(2,072.6769)	0.0000	2.5494	(11.7186)	0.0000	2	(9.1692)	01/06/2025
300401.ZK	12/31/2024	SDB3262681155	(4,200.00)	2.0769	(8,654.05)	(8,723.11)	0.0000	4.3300	(2,072.6769)	0.0000	2.0818	(10.0445)	0.0000	2	(7.9628)	01/06/2025
300401.ZK	12/31/2024	SDB3262681155	(4,200.00)	2.0769	(8,654.05)	(8,723.11)	0.0000	4.3300	(2,072.6769)	0.0000	2.0818	(10.0445)	0.0000	2	(7.9628)	01/06/2025
300401.ZK	12/31/2024	SDB3262681155	(2,800.00)	2.0769	(5,769.37)	(5,815.40)	0.0000	4.3300	(2,072.6769)	0.0000	1.3879	(6.6964)	0.0000	2	(5.3085)	01/06/2025
300401.ZK	12/31/2024	SDB3262681155	(5,300.00)	2.0769	(10,920.59)	(11,007.73)	0.0000	4.3300	(2,072.6769)	0.0000	2.6270	(12.6753)	0.0000	2	(10.0483)	01/06/2025
300401.ZK	12/30/2024	SDB3262681155	(1,200.00)	2.0683	(2,559.62)	(2,482.02)	0.0000	4.3300	(2,072.6769)	0.0000	0.3079	(1.4290)	0.0000	1	(1.1211)	01/06/2025
300401.ZK	12/30/2024	SDB3262681155	(4,900.00)	2.0683	(10,597.98)	(10,134.90)	0.0000	4.3300	(2,072.6769)	0.0000	1.2747	(5.8351)	0.0000	1	(4.5604)	01/06/2025
300401.ZK	12/30/2024	SDB3262681155	(4,200.00)	2.0683	(8,654.05)	(8,687.06)	0.0000	4.3300	(2,072.6769)	0.0000	1.0409	(5.0015)	0.0000	1	(3.9606)	01/06/2025
300401.ZK	12/30/2024	SDB3262681155	(4,200.00)	2.0683	(8,654.05)	(8,687.06)	0.0000	4.3300	(2,072.6769)	0.0000	1.0409	(5.0015)	0.0000	1	(3.9606)	01/06/2025
300401.ZK	12/30/2024	SDB3262681155	(2,800.00)	2.0683	(5,769.37)	(5,791.37)	0.0000	4.3300	(2,072.6769)	0.0000	0.6939	(3.3343)	0.0000	1	(2.6404)	01/06/2025
300401.ZK	12/30/2024	SDB3262681155	(5,300.00)	2.0683	(10,920.59)	(10,962.24)	0.0000	4.3300	(2,072.6769)	0.0000	1.3135	(6.3114)	0.0000	1	(4.9979)	01/06/2025
300401.ZK	12/27/2024	SDB3262681155	(1,200.00)	2.1210	(2,559.62)	(2,545.16)	0.0000	4.3300	(2,072.6769)	0.0000	0.9236	(4.3961)	0.0000	3	(3.4725)	01/06/2025
300401.ZK	12/27/2024	SDB3262681155	(4,900.00)	2.1210	(10,597.98)	(10,392.72)	0.0000	4.3300	(2,072.6769)	0.0000	3.8241	(17.9506)	0.0000	3	(14.1265)	01/06/2025
300401.ZK	12/27/2024	SDB3262681155	(4,200.00)	2.1210	(8,654.05)	(8,908.04)	0.0000	4.3300	(2,072.6769)	0.0000	3.1227	(15.3862)	0.0000	3	(12.2636)	01/06/2025
300401.ZK	12/27/2024	SDB3262681155	(4,200.00)	2.1210	(8,654.05)	(8,908.04)	0.0000	4.3300	(2,072.6769)	0.0000	3.1227	(15.3862)	0.0000	3	(12.2636)	01/06/2025
300401.ZK	12/27/2024	SDB3262681155	(2,800.00)	2.1210	(5,769.37)	(5,938.70)	0.0000	4.3300	(2,072.6769)	0.0000	2.0818	(10.2575)	0.0000	3	(8.1757)	01/06/2025
300401.ZK	12/27/2024	SDB3262681155	(5,300.00)	2.1210	(10,920.59)	(11,241.10)	0.0000	4.3300	(2,072.6769)	0.0000	3.9405	(19.4160)	0.0000	3	(15.4755)	01/06/2025
300401.ZK	12/26/2024	SDB3262681155	(1,200.00)	2.1479	(2,559.62)	(2,577.52)	0.0000	4.3300	(2,072.6769)	0.0000	0.3079	(1.4840)	0.0000	1	(1.1761)	01/06/2025
300401.ZK	12/26/2024	SDB3262681155	(4,900.00)	2.1479	(10,597.98)	(10,524.88)	0.0000	4.3300	(2,072.6769)	0.0000	1.2747	(6.0596)	0.0000	1	(4.7849)	01/06/2025
300401.ZK	12/26/2024	SDB3262681155	(4,200.00)	2.1479	(8,654.05)	(9,021.33)	0.0000	4.3300	(2,072.6769)	0.0000	1.0409	(5.1940)	0.0000	1	(4.1531)	01/06/2025
300401.ZK	12/26/2024	SDB3262681155	(4,200.00)	2.1479	(8,654.05)	(9,021.33)	0.0000	4.3300	(2,072.6769)	0.0000	1.0409	(5.1940)	0.0000	1	(4.1531)	01/06/2025
300401.ZK	12/26/2024	SDB3262681155	(2,800.00)	2.1479	(5,769.37)	(6,014.22)	0.0000	4.3300	(2,072.6769)	0.0000	0.6939	(3.4626)	0.0000	1	(2.7687)	01/06/2025
300401.ZK	12/26/2024	SDB3262681155	(5,300.00)	2.1479	(10,920.59)	(11,384.06)	0.0000	4.3300	(2,072.6769)	0.0000	1.3135	(6.5543)	0.0000	1	(5.2408)	01/06/2025
300401.ZK	12/24/2024	SDB3262681155	(1,200.00)	2.1479	(2,559.62)	(2,577.52)	0.0000	4.3300	(2,072.6769)	0.0000	0.6157	(2.9680)	0.0000	2	(2.3523)	01/06/2025
300401.ZK	12/24/2024	SDB3262681155	(4,900.00)	2.1479	(10,597.98)	(10,524.88)	0.0000	4.3300	(2,072.6769)	0.0000	2.5494	(12.1193)	0.0000	2	(9.5699)	01/06/2025
300401.ZK	12/24/2024	SDB3262681155	(4,200.00)	2.1479	(8,654.05)	(9,021.33)	0.0000	4.3300	(2,072.6769)	0.0000	2.0818	(10.3879)	0.0000	2	(8.3062)	01/06/2025
300401.ZK	12/24/2024	SDB3262681155	(4,200.00)	2.1479	(8,654.05)	(9,021.33)	0.0000	4.3300	(2,072.6769)	0.0000	2.0818	(10.3879)	0.0000	2	(8.3062)	01/06/2025
300401.ZK	12/24/2024	SDB3262681155	(2,800.00)	2.1479	(5,769.37)	(6,014.22)	0.0000	4.3300	(2,072.6769)	0.0000	1.3879	(6.9253)	0.0000	2	(5.5374)	01/06/2025
300401.ZK	12/24/2024	SDB3262681155	(5,300.00)	2.1479	(10,920.59)	(11,384.06)	0.0000	4.3300	(2,072.6769)	0.0000	2.6270	(13.1086)	0.0000	2	(10.4816)	01/06/2025
300401.ZK	12/23/2024	SDB3262681155	(1,200.00)	2.1165	(2,559.62)	(2,539.78)	0.0000	4.3300	(2,072.6769)	0.0000	0.3079	(1.4623)	0.0000	1	(1.1544)	01/06/2025
300401.ZK	12/23/2024	SDB3262681155	(4,900.00)	2.1165	(10,597.98)	(10,370.76)	0.0000	4.3300	(2,072.6769)	0.0000	1.2747	(5.9709)	0.0000	1	(4.6962)	01/06/2025
300401.ZK	12/23/2024	SDB3262681155	(4,200.00)	2.1165	(8,654.05)	(8,889.22)	0.0000	4.3300	(2,072.6769)	0.0000	1.0409	(5.1179)	0.0000	1	(4.0770)	01/06/2025
300401.ZK	12/23/2024	SDB3262681155	(4,200.00)	2.1165	(8,654.05)	(8,889.22)	0.0000	4.3300	(2,072.6769)	0.0000	1.0409	(5.1179)	0.0000	1	(4.0770)	01/06/2025
300401.ZK	12/23/2024	SDB3262681155	(2,800.00)	2.1165	(5,769.37)	(5,926.15)	0.0000	4.3300	(2,072.6769)	0.0000	0.6939	(3.4119)	0.0000	1	(2.7180)	01/06/2025
300401.ZK	12/23/2024	SDB3262681155	(5,300.00)	2.1165	(10,920.59)	(11,217.35)	0.0000	4.3300	(2,072.6769)	0.0000	1.3135	(6.4583)	0.0000	1	(5.1448)	01/06/2025
300401.ZK	12/20/2024	SDB3262681155	(1,200.00)	2.0667	(2,559.62)	(2,480.03)	0.0000	4.3300	(2,072.6769)	0.0000	0.9236	(4.2836)	0.0000	3	(3.3600)	01/06/2025
300401.ZK	12/20/2024	SDB3262681155	(4,900.00)	2.0667	(10,597.98)	(10,126.79)	0.0000	4.3300	(2,072.6769)	0.0000	3.8241	(17.4913)	0.0000	3	(13.6672)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
ZHEJIANG GARDEN BIO-CHEMICAL HIGH-TECH CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300401.ZK	12/20/2024	SDB3262681155	(4,200.00)	2.0667	(8,654.05)	(8,680.10)	0.0000	4.3300	(2,072.6769)	0.0000	3.1227	(14.9925)	0.0000	3	(11.8699)	01/06/2025
300401.ZK	12/20/2024	SDB3262681155	(4,200.00)	2.0667	(8,654.05)	(8,680.10)	0.0000	4.3300	(2,072.6769)	0.0000	3.1227	(14.9925)	0.0000	3	(11.8699)	01/06/2025
300401.ZK	12/20/2024	SDB3262681155	(2,800.00)	2.0667	(5,769.37)	(5,786.73)	0.0000	4.3300	(2,072.6769)	0.0000	2.0818	(9.9950)	0.0000	3	(7.9132)	01/06/2025
300401.ZK	12/20/2024	SDB3262681155	(5,300.00)	2.0667	(10,920.59)	(10,953.46)	0.0000	4.3300	(2,072.6769)	0.0000	3.9405	(18.9192)	0.0000	3	(14.9786)	01/06/2025
300401.ZK	12/19/2024	SDB3262681155	(1,200.00)	2.1187	(2,559.62)	(2,542.49)	0.0000	4.5800	(2,072.6769)	0.0000	0.3256	(1.4638)	0.0000	1	(1.1382)	01/06/2025
300401.ZK	12/19/2024	SDB3262681155	(4,900.00)	2.1187	(10,597.98)	(10,381.83)	0.0000	4.5800	(2,072.6769)	0.0000	1.3483	(5.9773)	0.0000	1	(4.6290)	01/06/2025
300401.ZK	12/19/2024	SDB3262681155	(4,200.00)	2.1187	(8,654.05)	(8,898.71)	0.0000	4.5800	(2,072.6769)	0.0000	1.1010	(5.1234)	0.0000	1	(4.0224)	01/06/2025
300401.ZK	12/19/2024	SDB3262681155	(4,200.00)	2.1187	(8,654.05)	(8,898.71)	0.0000	4.5800	(2,072.6769)	0.0000	1.1010	(5.1234)	0.0000	1	(4.0224)	01/06/2025
300401.ZK	12/19/2024	SDB3262681155	(2,800.00)	2.1187	(5,769.37)	(5,932.47)	0.0000	4.5800	(2,072.6769)	0.0000	0.7340	(3.4156)	0.0000	1	(2.6816)	01/06/2025
300401.ZK	12/19/2024	SDB3262681155	(5,300.00)	2.1187	(10,920.59)	(11,229.32)	0.0000	4.5800	(2,072.6769)	0.0000	1.3893	(6.4652)	0.0000	1	(5.0759)	01/06/2025
300401.ZK	12/18/2024	SDB3262681155	(1,200.00)	2.1691	(2,559.62)	(2,602.95)	0.0000	4.5800	(2,072.6769)	0.0000	0.3256	(1.4986)	0.0000	1	(1.1730)	01/06/2025
300401.ZK	12/18/2024	SDB3262681155	(4,900.00)	2.1691	(10,597.98)	(10,628.72)	0.0000	4.5800	(2,072.6769)	0.0000	1.3483	(6.1194)	0.0000	1	(4.7711)	01/06/2025
300401.ZK	12/18/2024	SDB3262681155	(4,200.00)	2.1691	(8,654.05)	(9,110.33)	0.0000	4.5800	(2,072.6769)	0.0000	1.1010	(5.2452)	0.0000	1	(4.1442)	01/06/2025
300401.ZK	12/18/2024	SDB3262681155	(4,200.00)	2.1691	(8,654.05)	(9,110.33)	0.0000	4.5800	(2,072.6769)	0.0000	1.1010	(5.2452)	0.0000	1	(4.1442)	01/06/2025
300401.ZK	12/18/2024	SDB3262681155	(2,800.00)	2.1691	(5,769.37)	(6,073.55)	0.0000	4.5800	(2,072.6769)	0.0000	0.7340	(3.4968)	0.0000	1	(2.7628)	01/06/2025
300401.ZK	12/18/2024	SDB3262681155	(5,300.00)	2.1691	(10,920.59)	(11,496.37)	0.0000	4.5800	(2,072.6769)	0.0000	1.3893	(6.6190)	0.0000	1	(5.2296)	01/06/2025
300401.ZK	12/17/2024	SDB3262681155	(1,200.00)	2.1937	(2,559.62)	(2,632.48)	0.0000	4.5800	(2,072.6769)	0.0000	0.3256	(1.5156)	0.0000	1	(1.1900)	01/06/2025
300401.ZK	12/17/2024	SDB3262681155	(4,900.00)	2.1937	(10,597.98)	(10,749.30)	0.0000	4.5800	(2,072.6769)	0.0000	1.3483	(6.1888)	0.0000	1	(4.8405)	01/06/2025
300401.ZK	12/17/2024	SDB3262681155	(4,200.00)	2.1937	(8,654.05)	(9,213.68)	0.0000	4.5800	(2,072.6769)	0.0000	1.1010	(5.3047)	0.0000	1	(4.2037)	01/06/2025
300401.ZK	12/17/2024	SDB3262681155	(4,200.00)	2.1937	(8,654.05)	(9,213.68)	0.0000	4.5800	(2,072.6769)	0.0000	1.1010	(5.3047)	0.0000	1	(4.2037)	01/06/2025
300401.ZK	12/17/2024	SDB3262681155	(2,800.00)	2.1937	(5,769.37)	(6,142.46)	0.0000	4.5800	(2,072.6769)	0.0000	0.7340	(3.5365)	0.0000	1	(2.8025)	01/06/2025
300401.ZK	12/17/2024	SDB3262681155	(5,300.00)	2.1937	(10,920.59)	(11,626.79)	0.0000	4.5800	(2,072.6769)	0.0000	1.3893	(6.6940)	0.0000	1	(5.3047)	01/06/2025
300401.ZK	12/16/2024	SDB3262681155	(1,200.00)	2.1553	(2,559.62)	(2,586.32)	0.0000	4.5800	(2,072.6769)	0.0000	0.3256	(1.4891)	0.0000	1	(1.1634)	01/06/2025
300401.ZK	12/16/2024	SDB3262681155	(4,900.00)	2.1553	(10,597.98)	(10,560.79)	0.0000	4.5800	(2,072.6769)	0.0000	1.3483	(6.0803)	0.0000	1	(4.7320)	01/06/2025
300401.ZK	12/16/2024	SDB3262681155	(4,200.00)	2.1553	(8,654.05)	(9,052.11)	0.0000	4.5800	(2,072.6769)	0.0000	1.1010	(5.2117)	0.0000	1	(4.1107)	01/06/2025
300401.ZK	12/16/2024	SDB3262681155	(4,200.00)	2.1553	(8,654.05)	(9,052.11)	0.0000	4.5800	(2,072.6769)	0.0000	1.1010	(5.2117)	0.0000	1	(4.1107)	01/06/2025
300401.ZK	12/16/2024	SDB3262681155	(2,800.00)	2.1553	(5,769.37)	(6,034.74)	0.0000	4.5800	(2,072.6769)	0.0000	0.7340	(3.4745)	0.0000	1	(2.7405)	01/06/2025
300401.ZK	12/16/2024	SDB3262681155	(5,300.00)	2.1553	(10,920.59)	(11,422.90)	0.0000	4.5800	(2,072.6769)	0.0000	1.3893	(6.5767)	0.0000	1	(5.1873)	01/06/2025
300401.ZK	12/13/2024	SDB3262681155	(1,200.00)	2.1163	(2,559.62)	(2,539.57)	0.0000	4.5800	(2,072.6769)	0.0000	0.9769	(4.3864)	0.0000	3	(3.4095)	01/06/2025
300401.ZK	12/13/2024	SDB3262681155	(4,900.00)	2.1163	(10,597.98)	(10,369.90)	0.0000	4.5800	(2,072.6769)	0.0000	0.4049	(17.9112)	0.0000	3	(13.8663)	01/06/2025
300401.ZK	12/13/2024	SDB3262681155	(4,200.00)	2.1163	(8,654.05)	(8,888.49)	0.0000	4.5800	(2,072.6769)	0.0000	3.3030	(15.3525)	0.0000	3	(12.0495)	01/06/2025
300401.ZK	12/13/2024	SDB3262681155	(4,200.00)	2.1163	(8,654.05)	(8,888.49)	0.0000	4.5800	(2,072.6769)	0.0000	3.3030	(15.3525)	0.0000	3	(12.0495)	01/06/2025
300401.ZK	12/13/2024	SDB3262681155	(2,800.00)	2.1163	(5,769.37)	(5,925.66)	0.0000	4.5800	(2,072.6769)	0.0000	2.2020	(10.2350)	0.0000	3	(8.0330)	01/06/2025
300401.ZK	12/13/2024	SDB3262681155	(5,300.00)	2.1163	(10,920.59)	(11,216.43)	0.0000	4.5800	(2,072.6769)	0.0000	4.1680	(19.3734)	0.0000	3	(15.2053)	01/06/2025
300401.ZK	12/12/2024	SDB3262681155	(1,200.00)	2.0900	(2,559.62)	(2,508.06)	0.0000	4.5800	(2,072.6769)	0.0000	0.3256	(1.4440)	0.0000	1	(1.1184)	01/06/2025
300401.ZK	12/12/2024	SDB3262681155	(4,900.00)	2.0900	(10,597.98)	(10,241.24)	0.0000	4.5800	(2,072.6769)	0.0000	1.3483	(5.8963)	0.0000	1	(4.5480)	01/06/2025
300401.ZK	12/12/2024	SDB3262681155	(4,200.00)	2.0900	(8,654.05)	(8,778.20)	0.0000	4.5800	(2,072.6769)	0.0000	1.1010	(5.0540)	0.0000	1	(3.9530)	01/06/2025
300401.ZK	12/12/2024	SDB3262681155	(4,200.00)	2.0900	(8,654.05)	(8,778.20)	0.0000	4.5800	(2,072.6769)	0.0000	1.1010	(5.0540)	0.0000	1	(3.9530)	01/06/2025
300401.ZK	12/12/2024	SDB3262681155	(2,800.00)	2.0900	(5,769.37)	(5,852.13)	0.0000	4.5800	(2,072.6769)	0.0000	0.7340	(3.3693)	0.0000	1	(2.6353)	01/06/2025
300401.ZK	12/12/2024	SDB3262681155	(5,300.00)	2.0900	(10,920.59)	(11,077.25)	0.0000	4.5800	(2,072.6769)	0.0000	1.3893	(6.3777)	0.0000	1	(4.9883)	01/06/2025
300401.ZK	12/11/2024	SDB3262681155	(1,200.00)	2.0996	(2,559.62)	(2,519.52)	0.0000	4.5800	(2,072.6769)	0.0000	0.3256	(1.4506)	0.0000	1	(1.1250)	01/06/2025
300401.ZK	12/11/2024	SDB3262681155	(4,900.00)	2.0996	(10,597.98)	(10,288.03)	0.0000	4.5800	(2,072.6769)	0.0000	1.3483	(5.9233)	0.0000	1	(4.5750)	01/06/2025
300401.ZK	12/11/2024	SDB3262681155	(4,200.00)	2.0996	(8,654.05)	(8,818.31)	0.0000	4.5800	(2,072.6769)	0.0000	1.1010	(5.0771)	0.0000	1	(3.9761)	01/06/2025
300401.ZK	12/11/2024	SDB3262681155	(4,200.00)	2.0996	(8,654.05)	(8,818.31)	0.0000	4.5800	(2,072.6769)	0.0000	1.1010	(5.0771)	0.0000	1	(3.9761)	01/06/2025
300401.ZK	12/11/2024	SDB3262681155	(2,800.00)	2.0996	(5,769.37)	(5,878.87)	0.0000	4.5800	(2,072.6769)	0.0000	0.7340	(3.3847)	0.0000	1	(2.6507)	01/06/2025
300401.ZK	12/11/2024	SDB3262681155	(5,300.00)	2.0996	(10,920.59)	(11,127.86)	0.0000	4.5800	(2,072.6769)	0.0000	1.3893	(6.4068)	0.0000	1	(5.0175)	01/06/2025
300401.ZK	12/10/2024	SDB3262681155	(1,200.00)	2.1125	(2,559.62)	(2,535.05)	0.0000	4.5800	(2,072.6769)	0.0000	0.3256	(1.4595)	0.0000	1	(1.1339)	01/06/2025
300401.ZK	12/10/2024	SDB3262681155	(4,900.00)	2.1125	(10,597.98)	(10,351.45)	0.0000	4.5800	(2,072.6769)	0.0000	1.3483	(5.9598)	0.0000	1	(4.6115)	01/06/2025
300401.ZK	12/10/2024	SDB3262681155	(4,200.00)	2.1125	(8,654.05)	(8,872.67)	0.0000	4.5800	(2,072.6769)	0.0000	1.1010	(5.1084)	0.0000	1	(4.0074)	01/06/2025
300401.ZK	12/10/2024	SDB3262681155	(4,200.00)	2.1125	(8,654.05)	(8,872.67)	0.0000	4.5800	(2,072.6769)	0.0000	1.1010	(5.1084)	0.0000	1	(4.0074)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
ZHEJIANG GARDEN BIO-CHEMICAL HIGH-TECH CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300401.ZK	12/10/2024	SDB3262681155	(2,800.00)	2.1125	(5,769.37)	(5,915.11)	0.0000	4.5800	(2,072.6769)	0.0000	0.7340	(3.4056)	0.0000	1	(2.6716)	01/06/2025
300401.ZK	12/10/2024	SDB3262681155	(5,300.00)	2.1125	(10,920.59)	(11,196.47)	0.0000	4.5800	(2,072.6769)	0.0000	1.3893	(6.4463)	0.0000	1	(5.0570)	01/06/2025
300401.ZK	12/09/2024	SDB3262681155	(1,200.00)	2.1277	(2,559.62)	(2,553.19)	0.0000	4.5800	(2,072.6769)	0.0000	0.3256	(1.4700)	0.0000	1	(1.1443)	01/06/2025
300401.ZK	12/09/2024	SDB3262681155	(4,900.00)	2.1277	(10,597.98)	(10,425.53)	0.0000	4.5800	(2,072.6769)	0.0000	1.3483	(6.0024)	0.0000	1	(4.6541)	01/06/2025
300401.ZK	12/09/2024	SDB3262681155	(4,200.00)	2.1277	(8,654.05)	(8,936.17)	0.0000	4.5800	(2,072.6769)	0.0000	1.1010	(5.1449)	0.0000	1	(4.0440)	01/06/2025
300401.ZK	12/09/2024	SDB3262681155	(4,200.00)	2.1277	(8,654.05)	(8,936.17)	0.0000	4.5800	(2,072.6769)	0.0000	1.1010	(5.1449)	0.0000	1	(4.0440)	01/06/2025
300401.ZK	12/09/2024	SDB3262681155	(2,800.00)	2.1277	(5,769.37)	(5,957.45)	0.0000	4.5800	(2,072.6769)	0.0000	0.7340	(3.4300)	0.0000	1	(2.6960)	01/06/2025
300401.ZK	12/09/2024	SDB3262681155	(5,300.00)	2.1277	(10,920.59)	(11,276.60)	0.0000	4.5800	(2,072.6769)	0.0000	1.3893	(6.4924)	0.0000	1	(5.1031)	01/06/2025
300401.ZK	12/06/2024	SDB3262681155	(4,200.00)	2.1741	(8,654.05)	(9,131.31)	0.0000	4.5800	(2,127.2727)	0.0000	3.3030	(16.1873)	0.0000	3	(12.8844)	01/06/2025
300401.ZK	12/06/2024	SDB3262681155	(4,200.00)	2.1741	(8,654.05)	(9,131.31)	0.0000	4.5800	(2,127.2727)	0.0000	3.3030	(16.1873)	0.0000	3	(12.8844)	01/06/2025
300401.ZK	12/06/2024	SDB3262681155	(2,800.00)	2.1741	(5,769.37)	(6,087.54)	0.0000	4.5800	(2,127.2727)	0.0000	2.2020	(10.7916)	0.0000	3	(8.5896)	01/06/2025
300401.ZK	12/06/2024	SDB3262681155	(5,300.00)	2.1741	(10,920.59)	(11,522.85)	0.0000	4.5800	(2,127.2727)	0.0000	4.1680	(20.4269)	0.0000	3	(16.2588)	01/06/2025
300401.ZK	12/05/2024	SDB3262681155	(4,200.00)	2.0874	(8,654.05)	(8,767.11)	0.0000	4.5800	(2,127.2727)	0.0000	1.1010	(5.1806)	0.0000	1	(4.0796)	01/06/2025
300401.ZK	12/05/2024	SDB3262681155	(4,200.00)	2.0874	(8,654.05)	(8,767.11)	0.0000	4.5800	(2,127.2727)	0.0000	1.1010	(5.1806)	0.0000	1	(4.0796)	01/06/2025
300401.ZK	12/05/2024	SDB3262681155	(2,800.00)	2.0874	(5,769.37)	(5,844.74)	0.0000	4.5800	(2,127.2727)	0.0000	0.7340	(3.4537)	0.0000	1	(2.7197)	01/06/2025
300401.ZK	12/05/2024	SDB3262681155	(5,300.00)	2.0874	(10,920.59)	(11,063.26)	0.0000	4.5800	(2,127.2727)	0.0000	1.3893	(6.5374)	0.0000	1	(5.1480)	01/06/2025
300401.ZK	12/04/2024	SDB3262681155	(4,200.00)	2.0605	(8,654.05)	(8,654.05)	0.0000	4.5800	(2,127.2727)	0.0000	1.1010	(5.1138)	0.0000	1	(4.0128)	01/06/2025
300401.ZK	12/04/2024	SDB3262681155	(4,200.00)	2.0605	(8,654.05)	(8,654.05)	0.0000	4.5800	(2,127.2727)	0.0000	1.1010	(5.1138)	0.0000	1	(4.0128)	01/06/2025
300401.ZK	12/04/2024	SDB3262681155	(2,800.00)	2.0605	(5,769.37)	(5,769.37)	0.0000	4.5800	(2,127.2727)	0.0000	0.7340	(3.4092)	0.0000	1	(2.6752)	01/06/2025
300401.ZK	12/04/2024	SDB3262681155	(5,300.00)	2.0605	(10,920.59)	(10,920.59)	0.0000	4.5800	(2,127.2727)	0.0000	1.3893	(6.4531)	0.0000	1	(5.0637)	01/06/2025
TOTAL ZHEJIANG GARDEN BIO-CHEMICAL HIGH-TECH CO., LTD. CMN CLASS A SERIES NORTHBOUND											184.0385	(872.8357)	0.0000		(688.7972)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
ZHEJIANG HAILIANG CO., LTD. CMN CLASS A SERIES NORTHBOUND																
002203.ZK	01/03/2025	SDB3262800204	(18,600.00)	1.5131	(25,035.97)	(28,143.64)	0.0000	4.3300	(1,100.0000)	0.0000	9.0338	(25.7983)	0.0000	3	(16.7645)	01/06/2025
002203.ZK	01/03/2025	SDB3262800204	(3,300.00)	1.5131	(4,441.87)	(4,993.23)	0.0000	4.3300	(1,100.0000)	0.0000	1.6028	(4.5771)	0.0000	3	(2.9744)	01/06/2025
002203.ZK	01/02/2025	SDB3262800204	(18,600.00)	1.4883	(25,035.97)	(27,683.09)	0.0000	4.3300	(1,100.0000)	0.0000	3.0113	(8.4587)	0.0000	1	(5.4474)	01/06/2025
002203.ZK	01/02/2025	SDB3262800204	(3,300.00)	1.4883	(4,441.87)	(4,911.52)	0.0000	4.3300	(1,100.0000)	0.0000	0.5343	(1.5007)	0.0000	1	(0.9665)	01/06/2025
002203.ZK	12/31/2024	SDB3262800204	(18,600.00)	1.5115	(25,035.97)	(28,113.71)	0.0000	4.3300	(1,100.0000)	0.0000	6.0225	(17.1806)	0.0000	2	(11.1581)	01/06/2025
002203.ZK	12/31/2024	SDB3262800204	(3,300.00)	1.5115	(4,441.87)	(4,987.92)	0.0000	4.3300	(1,100.0000)	0.0000	1.0685	(3.0482)	0.0000	2	(1.9797)	01/06/2025
002203.ZK	12/30/2024	SDB3262800204	(18,600.00)	1.4934	(25,035.97)	(27,777.72)	0.0000	4.3300	(1,100.0000)	0.0000	3.0113	(8.4876)	0.0000	1	(5.4764)	01/06/2025
002203.ZK	12/30/2024	SDB3262800204	(3,300.00)	1.4934	(4,441.87)	(4,928.31)	0.0000	4.3300	(1,100.0000)	0.0000	0.5343	(1.5059)	0.0000	1	(0.9716)	01/06/2025
002203.ZK	12/27/2024	SDB3262800204	(18,600.00)	1.4641	(25,035.97)	(27,233.17)	0.0000	4.3300	(1,100.0000)	0.0000	9.0338	(24.9637)	0.0000	3	(15.9299)	01/06/2025
002203.ZK	12/27/2024	SDB3262800204	(3,300.00)	1.4641	(4,441.87)	(4,831.69)	0.0000	4.3300	(1,100.0000)	0.0000	1.6028	(4.4291)	0.0000	3	(2.8263)	01/06/2025
002203.ZK	12/26/2024	SDB3262800204	(18,600.00)	1.5012	(25,035.97)	(27,922.90)	0.0000	4.3300	(1,100.0000)	0.0000	3.0113	(8.5320)	0.0000	1	(5.5207)	01/06/2025
002203.ZK	12/26/2024	SDB3262800204	(3,300.00)	1.5012	(4,441.87)	(4,954.06)	0.0000	4.3300	(1,100.0000)	0.0000	0.5343	(1.5137)	0.0000	1	(0.9795)	01/06/2025
002203.ZK	12/24/2024	SDB3262800204	(18,600.00)	1.5012	(25,035.97)	(27,922.90)	0.0000	4.3300	(1,100.0000)	0.0000	6.0225	(17.0640)	0.0000	2	(11.0415)	01/06/2025
002203.ZK	12/24/2024	SDB3262800204	(3,300.00)	1.5012	(4,441.87)	(4,954.06)	0.0000	4.3300	(1,100.0000)	0.0000	1.0685	(3.0275)	0.0000	2	(1.9590)	01/06/2025
002203.ZK	12/23/2024	SDB3262800204	(18,600.00)	1.4937	(25,035.97)	(27,783.66)	0.0000	4.3300	(1,100.0000)	0.0000	3.0113	(8.4895)	0.0000	1	(5.4782)	01/06/2025
002203.ZK	12/23/2024	SDB3262800204	(3,300.00)	1.4937	(4,441.87)	(4,929.36)	0.0000	4.3300	(1,100.0000)	0.0000	0.5343	(1.5062)	0.0000	1	(0.9719)	01/06/2025
002203.ZK	12/20/2024	SDB3262800204	(18,600.00)	1.4934	(25,035.97)	(27,778.13)	0.0000	4.3300	(1,100.0000)	0.0000	9.0338	(25.4633)	0.0000	3	(16.4295)	01/06/2025
002203.ZK	12/20/2024	SDB3262800204	(3,300.00)	1.4934	(4,441.87)	(4,928.38)	0.0000	4.3300	(1,100.0000)	0.0000	1.6028	(4.5177)	0.0000	3	(2.9149)	01/06/2025
002203.ZK	12/19/2024	SDB3262800204	(18,600.00)	1.4724	(25,035.97)	(27,386.92)	0.0000	4.5800	(1,100.0000)	0.0000	3.1851	(8.3682)	0.0000	1	(5.1831)	01/06/2025
002203.ZK	12/19/2024	SDB3262800204	(3,300.00)	1.4724	(4,441.87)	(4,858.97)	0.0000	4.5800	(1,100.0000)	0.0000	0.5651	(1.4847)	0.0000	1	(0.9196)	01/06/2025
002203.ZK	12/18/2024	SDB3262800204	(18,600.00)	1.4804	(25,035.97)	(27,535.14)	0.0000	4.5800	(1,100.0000)	0.0000	3.1851	(8.4135)	0.0000	1	(5.2284)	01/06/2025
002203.ZK	12/18/2024	SDB3262800204	(3,300.00)	1.4804	(4,441.87)	(4,885.27)	0.0000	4.5800	(1,100.0000)	0.0000	0.5651	(1.4927)	0.0000	1	(0.9276)	01/06/2025
002203.ZK	12/17/2024	SDB3262800204	(18,600.00)	1.4987	(25,035.97)	(27,876.38)	0.0000	4.5800	(1,100.0000)	0.0000	3.1851	(8.5178)	0.0000	1	(5.3327)	01/06/2025
002203.ZK	12/17/2024	SDB3262800204	(3,300.00)	1.4987	(4,441.87)	(4,945.81)	0.0000	4.5800	(1,100.0000)	0.0000	0.5651	(1.5112)	0.0000	1	(0.9461)	01/06/2025
002203.ZK	12/16/2024	SDB3262800204	(18,600.00)	1.4745	(25,035.97)	(27,425.89)	0.0000	4.5800	(1,100.0000)	0.0000	3.1851	(8.3801)	0.0000	1	(5.1950)	01/06/2025
002203.ZK	12/16/2024	SDB3262800204	(3,300.00)	1.4745	(4,441.87)	(4,865.88)	0.0000	4.5800	(1,100.0000)	0.0000	0.5651	(1.4868)	0.0000	1	(0.9217)	01/06/2025
002203.ZK	12/13/2024	SDB3262800204	(18,600.00)	1.4909	(25,035.97)	(27,731.48)	0.0000	4.5800	(1,100.0000)	0.0000	9.5554	(25.4205)	0.0000	3	(15.8651)	01/06/2025
002203.ZK	12/13/2024	SDB3262800204	(3,300.00)	1.4909	(4,441.87)	(4,920.10)	0.0000	4.5800	(1,100.0000)	0.0000	1.6953	(4.5101)	0.0000	3	(2.8148)	01/06/2025
002203.ZK	12/12/2024	SDB3262800204	(18,600.00)	1.3851	(25,035.97)	(25,763.55)	0.0000	4.5800	(1,100.0000)	0.0000	3.1851	(7.8722)	0.0000	1	(4.6871)	01/06/2025
002203.ZK	12/12/2024	SDB3262800204	(3,300.00)	1.3851	(4,441.87)	(4,570.95)	0.0000	4.5800	(1,100.0000)	0.0000	0.5651	(1.3967)	0.0000	1	(0.8316)	01/06/2025
002203.ZK	12/11/2024	SDB3262800204	(18,600.00)	1.3534	(25,035.97)	(25,172.85)	0.0000	4.5800	(1,100.0000)	0.0000	3.1851	(7.6917)	0.0000	1	(4.5066)	01/06/2025
002203.ZK	12/11/2024	SDB3262800204	(3,300.00)	1.3534	(4,441.87)	(4,466.15)	0.0000	4.5800	(1,100.0000)	0.0000	0.5651	(1.3647)	0.0000	1	(0.7996)	01/06/2025
002203.ZK	12/10/2024	SDB3262800204	(18,600.00)	1.3428	(25,035.97)	(24,976.92)	0.0000	4.5800	(1,100.0000)	0.0000	3.1851	(7.6318)	0.0000	1	(4.4467)	01/06/2025
002203.ZK	12/10/2024	SDB3262800204	(3,300.00)	1.3428	(4,441.87)	(4,431.39)	0.0000	4.5800	(1,100.0000)	0.0000	0.5651	(1.3540)	0.0000	1	(0.7889)	01/06/2025
002203.ZK	12/09/2024	SDB3262800204	(18,600.00)	1.3137	(25,035.97)	(24,434.04)	0.0000	4.5800	(1,100.0000)	0.0000	3.1851	(7.4660)	0.0000	1	(4.2808)	01/06/2025
002203.ZK	12/09/2024	SDB3262800204	(3,300.00)	1.3137	(4,441.87)	(4,335.07)	0.0000	4.5800	(1,100.0000)	0.0000	0.5651	(1.3246)	0.0000	1	(0.7595)	01/06/2025
002203.ZK	12/06/2024	SDB3262800204	(18,600.00)	1.3275	(25,035.97)	(24,691.28)	0.0000	4.5800	(1,100.0000)	0.0000	9.5554	(22.6337)	0.0000	3	(13.0783)	01/06/2025
002203.ZK	12/06/2024	SDB3262800204	(3,300.00)	1.3275	(4,441.87)	(4,380.71)	0.0000	4.5800	(1,100.0000)	0.0000	1.6953	(4.0157)	0.0000	3	(2.3203)	01/06/2025
002203.ZK	12/05/2024	SDB3262800204	(18,600.00)	1.3395	(25,035.97)	(24,913.84)	0.0000	4.5800	(1,100.0000)	0.0000	3.1851	(7.6126)	0.0000	1	(4.4274)	01/06/2025
002203.ZK	12/05/2024	SDB3262800204	(3,300.00)	1.3395	(4,441.87)	(4,420.20)	0.0000	4.5800	(1,100.0000)	0.0000	0.5651	(1.3506)	0.0000	1	(0.7855)	01/06/2025
002203.ZK	12/04/2024	SDB3262800204	(18,600.00)	1.3460	(25,035.97)	(25,035.97)	0.0000	4.5800	(1,100.0000)	0.0000	3.1851	(7.6499)	0.0000	1	(4.4647)	01/06/2025
002203.ZK	12/04/2024	SDB3262800204	(3,300.00)	1.3460	(4,441.87)	(4,441.87)	0.0000	4.5800	(1,100.0000)	0.0000	0.5651	(1.3572)	0.0000	1	(0.7921)	01/06/2025
TOTAL ZHEJIANG HAILIANG CO., LTD. CMN CLASS A SERIES NORTHBOUND												120.2778	(320.3708)	0.0000	(200.0930)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
ZHEJIANG HANGXIAO STEEL STRUCTURE CO., LTD. CMN CLASS A SERIES NORTHBOUND																
600477.SH	01/03/2025	SDB3263868380	(17,400.00)	0.3598	(7,084.04)	(6,260.62)	0.0000	4.3300	(1,903.6508)	0.0000	2.5562	(9.9317)	0.0000	3	(7.3755)	01/06/2025
600477.SH	01/03/2025	SDB3263868380	(21,100.00)	0.3598	(8,764.50)	(7,591.91)	0.0000	4.3300	(1,903.6508)	0.0000	3.1625	(12.0436)	0.0000	3	(8.8811)	01/06/2025
600477.SH	01/03/2025	SDB3263868380	(17,200.00)	0.3598	(7,133.29)	(6,188.66)	0.0000	4.3300	(1,903.6508)	0.0000	2.5739	(9.8175)	0.0000	3	(7.2436)	01/06/2025
600477.SH	01/03/2025	SDB3263868380	(79,200.00)	0.3598	(32,749.36)	(28,496.64)	0.0000	4.3300	(1,903.6508)	0.0000	11.8171	(45.2064)	0.0000	3	(33.3893)	01/06/2025
600477.SH	01/02/2025	SDB3263868380	(17,400.00)	0.3628	(7,084.04)	(6,313.45)	0.0000	4.3300	(1,903.6508)	0.0000	0.8521	(3.3385)	0.0000	1	(2.4864)	01/06/2025
600477.SH	01/02/2025	SDB3263868380	(21,100.00)	0.3628	(8,764.50)	(7,655.97)	0.0000	4.3300	(1,903.6508)	0.0000	1.0542	(4.0484)	0.0000	1	(2.9942)	01/06/2025
600477.SH	01/02/2025	SDB3263868380	(17,200.00)	0.3628	(7,133.29)	(6,240.88)	0.0000	4.3300	(1,903.6508)	0.0000	0.8580	(3.3001)	0.0000	1	(2.4422)	01/06/2025
600477.SH	01/02/2025	SDB3263868380	(79,200.00)	0.3628	(32,749.36)	(28,737.09)	0.0000	4.3300	(1,903.6508)	0.0000	3.9390	(15.1959)	0.0000	1	(11.2569)	01/06/2025
600477.SH	12/31/2024	SDB3263868380	(17,400.00)	0.3642	(7,084.04)	(6,336.77)	0.0000	4.3300	(1,903.6508)	0.0000	1.7041	(6.7017)	0.0000	2	(4.9976)	01/06/2025
600477.SH	12/31/2024	SDB3263868380	(21,100.00)	0.3642	(8,764.50)	(7,684.24)	0.0000	4.3300	(1,903.6508)	0.0000	2.1083	(8.1267)	0.0000	2	(6.0184)	01/06/2025
600477.SH	12/31/2024	SDB3263868380	(17,200.00)	0.3642	(7,133.29)	(6,263.93)	0.0000	4.3300	(1,903.6508)	0.0000	1.7160	(6.6246)	0.0000	2	(4.9087)	01/06/2025
600477.SH	12/31/2024	SDB3263868380	(79,200.00)	0.3642	(32,749.36)	(28,843.21)	0.0000	4.3300	(1,903.6508)	0.0000	7.8780	(30.5041)	0.0000	2	(22.6261)	01/06/2025
600477.SH	12/30/2024	SDB3263868380	(17,400.00)	0.3600	(7,084.04)	(6,264.17)	0.0000	4.3300	(1,982.7476)	0.0000	0.8521	(3.4501)	0.0000	1	(2.5980)	01/06/2025
600477.SH	12/30/2024	SDB3263868380	(21,100.00)	0.3600	(8,764.50)	(7,596.21)	0.0000	4.3300	(1,982.7476)	0.0000	1.0542	(4.1837)	0.0000	1	(3.1295)	01/06/2025
600477.SH	12/30/2024	SDB3263868380	(17,200.00)	0.3600	(7,133.29)	(6,192.17)	0.0000	4.3300	(1,982.7476)	0.0000	0.8580	(3.4104)	0.0000	1	(2.5524)	01/06/2025
600477.SH	12/30/2024	SDB3263868380	(79,200.00)	0.3600	(32,749.36)	(28,512.79)	0.0000	4.3300	(1,982.7476)	0.0000	3.9390	(15.7038)	0.0000	1	(11.7648)	01/06/2025
600477.SH	12/30/2024	SDB3263868380	(1,700.00)	0.3600	(702.95)	(612.02)	0.0000	4.3300	(1,982.7476)	0.0000	0.0845	(0.3371)	0.0000	1	(0.2525)	01/06/2025
600477.SH	12/30/2024	SDB3263868380	(11,200.00)	0.3600	(4,640.06)	(4,032.11)	0.0000	4.3300	(1,982.7476)	0.0000	0.5581	(2.2207)	0.0000	1	(1.6626)	01/06/2025
600477.SH	12/30/2024	SDB3263868380	(32,900.00)	0.3600	(13,639.98)	(11,844.33)	0.0000	4.3300	(1,982.7476)	0.0000	1.6406	(6.5234)	0.0000	1	(4.8828)	01/06/2025
600477.SH	12/27/2024	SDB3263868380	(17,400.00)	0.3736	(7,084.04)	(6,500.00)	0.0000	4.3300	(1,982.7476)	0.0000	2.5562	(10.7399)	0.0000	3	(8.1837)	01/06/2025
600477.SH	12/27/2024	SDB3263868380	(21,100.00)	0.3736	(8,764.50)	(7,882.18)	0.0000	4.3300	(1,982.7476)	0.0000	3.1625	(13.0236)	0.0000	3	(9.8611)	01/06/2025
600477.SH	12/27/2024	SDB3263868380	(17,200.00)	0.3736	(7,133.29)	(6,425.28)	0.0000	4.3300	(1,982.7476)	0.0000	2.5739	(10.6164)	0.0000	3	(8.0425)	01/06/2025
600477.SH	12/27/2024	SDB3263868380	(79,200.00)	0.3736	(32,749.36)	(29,586.19)	0.0000	4.3300	(1,982.7476)	0.0000	11.8171	(48.8850)	0.0000	3	(37.0679)	01/06/2025
600477.SH	12/27/2024	SDB3263868380	(1,700.00)	0.3736	(702.95)	(635.06)	0.0000	4.3300	(1,982.7476)	0.0000	0.2536	(1.0493)	0.0000	3	(0.7956)	01/06/2025
600477.SH	12/27/2024	SDB3263868380	(11,200.00)	0.3736	(4,640.06)	(4,183.91)	0.0000	4.3300	(1,982.7476)	0.0000	1.6743	(6.9130)	0.0000	3	(5.2387)	01/06/2025
600477.SH	12/27/2024	SDB3263868380	(32,900.00)	0.3736	(13,639.98)	(12,290.22)	0.0000	4.3300	(1,982.7476)	0.0000	4.9218	(20.3070)	0.0000	3	(15.3852)	01/06/2025
600477.SH	12/26/2024	SDB3263868380	(17,400.00)	0.3787	(7,084.04)	(6,589.83)	0.0000	4.3300	(1,982.7476)	0.0000	0.8521	(3.6294)	0.0000	1	(2.7774)	01/06/2025
600477.SH	12/26/2024	SDB3263868380	(21,100.00)	0.3787	(8,764.50)	(7,991.12)	0.0000	4.3300	(1,982.7476)	0.0000	1.0542	(4.4012)	0.0000	1	(3.3470)	01/06/2025
600477.SH	12/26/2024	SDB3263868380	(17,200.00)	0.3787	(7,133.29)	(6,514.09)	0.0000	4.3300	(1,982.7476)	0.0000	0.8580	(3.5877)	0.0000	1	(2.7297)	01/06/2025
600477.SH	12/26/2024	SDB3263868380	(79,200.00)	0.3787	(32,749.36)	(29,995.10)	0.0000	4.3300	(1,982.7476)	0.0000	3.9390	(16.5202)	0.0000	1	(12.5812)	01/06/2025
600477.SH	12/26/2024	SDB3263868380	(1,700.00)	0.3787	(702.95)	(643.83)	0.0000	4.3300	(1,982.7476)	0.0000	0.0845	(0.3546)	0.0000	1	(0.2701)	01/06/2025
600477.SH	12/26/2024	SDB3263868380	(11,200.00)	0.3787	(4,640.06)	(4,241.73)	0.0000	4.3300	(1,982.7476)	0.0000	0.5581	(2.3362)	0.0000	1	(1.7781)	01/06/2025
600477.SH	12/26/2024	SDB3263868380	(32,900.00)	0.3787	(13,639.98)	(12,460.09)	0.0000	4.3300	(1,982.7476)	0.0000	1.6406	(6.8626)	0.0000	1	(5.2220)	01/06/2025
600477.SH	12/24/2024	SDB3263868380	(17,400.00)	0.3787	(7,084.04)	(6,589.83)	0.0000	4.3300	(1,982.7476)	0.0000	1.7041	(7.2589)	0.0000	2	(5.5548)	01/06/2025
600477.SH	12/24/2024	SDB3263868380	(21,100.00)	0.3787	(8,764.50)	(7,991.12)	0.0000	4.3300	(1,982.7476)	0.0000	2.1083	(8.8024)	0.0000	2	(6.6941)	01/06/2025
600477.SH	12/24/2024	SDB3263868380	(17,200.00)	0.3787	(7,133.29)	(6,514.09)	0.0000	4.3300	(1,982.7476)	0.0000	1.7160	(7.1754)	0.0000	2	(5.4595)	01/06/2025
600477.SH	12/24/2024	SDB3263868380	(79,200.00)	0.3787	(32,749.36)	(29,995.10)	0.0000	4.3300	(1,982.7476)	0.0000	7.8780	(33.0404)	0.0000	2	(25.1624)	01/06/2025
600477.SH	12/24/2024	SDB3263868380	(1,700.00)	0.3787	(702.95)	(643.83)	0.0000	4.3300	(1,982.7476)	0.0000	0.1691	(0.7092)	0.0000	2	(0.5401)	01/06/2025
600477.SH	12/24/2024	SDB3263868380	(11,200.00)	0.3787	(4,640.06)	(4,241.73)	0.0000	4.3300	(1,982.7476)	0.0000	1.1162	(4.6724)	0.0000	2	(3.5562)	01/06/2025
600477.SH	12/24/2024	SDB3263868380	(32,900.00)	0.3787	(13,639.98)	(12,460.09)	0.0000	4.3300	(1,982.7476)	0.0000	3.2812	(13.7251)	0.0000	2	(10.4439)	01/06/2025
600477.SH	12/23/2024	SDB3263868380	(17,400.00)	0.3813	(7,084.04)	(6,365.02)	0.0000	4.3300	(1,982.7476)	0.0000	0.8521	(3.6543)	0.0000	1	(2.8023)	01/06/2025
600477.SH	12/23/2024	SDB3263868380	(21,100.00)	0.3813	(8,764.50)	(8,045.92)	0.0000	4.3300	(1,982.7476)	0.0000	1.0542	(4.4314)	0.0000	1	(3.3772)	01/06/2025
600477.SH	12/23/2024	SDB3263868380	(17,200.00)	0.3813	(7,133.29)	(6,558.76)	0.0000	4.3300	(1,982.7476)	0.0000	0.8580	(3.6123)	0.0000	1	(2.7543)	01/06/2025
600477.SH	12/23/2024	SDB3263868380	(79,200.00)	0.3813	(32,749.36)	(30,200.78)	0.0000	4.3300	(1,982.7476)	0.0000	3.9390	(16.6335)	0.0000	1	(12.6945)	01/06/2025
600477.SH	12/23/2024	SDB3263868380	(1,700.00)	0.3813	(702.95)	(648.25)	0.0000	4.3300	(1,982.7476)	0.0000	0.0845	(0.3570)	0.0000	1	(0.2725)	01/06/2025
600477.SH	12/23/2024	SDB3263868380	(11,200.00)	0.3813	(4,640.06)	(4,270.82)	0.0000	4.3300	(1,982.7476)	0.0000	0.5581	(2.3522)	0.0000	1	(1.7941)	01/06/2025
600477.SH	12/23/2024	SDB3263868380	(32,900.00)	0.3813	(13,639.98)	(12,545.53)	0.0000	4.3300	(1,982.7476)	0.0000	1.6406	(6.9096)	0.0000	1	(5.2690)	01/06/2025
600477.SH	12/20/2024	SDB3263868380	(17,400.00)	0.3854	(7,084.04)	(6,705.30)	0.0000	4.3300	(1,982.7476)	0.0000	2.5562	(11.0791)	0.0000	3	(8.5229)	01/06/2025
600477.SH	12/20/2024	SDB3263868380	(21,100.00)	0.3854	(8,764.50)	(8,131.14)	0.0000	4.3300	(1,982.7476)	0.0000	3.1625	(13.4350)	0.0000	3	(10.2725)	01/06/2025
600477.SH	12/20/2024	SDB3263868380	(17,200.00)	0.3854	(7,133.29)	(6,628.23)	0.0000	4.3300	(1,982.7476)	0.0000	2.5739	(10.9517)	0.0000	3	(8.3778)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
ZHEJIANG HANGXIAO STEEL STRUCTURE CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600477.SH	12/20/2024	SDB3263868380	(79,200.00)	0.3854	(32,749.36)	(30,520.67)	0.0000	4.3300	(1,982.7476)	0.0000	11.8171	(50.4290)	0.0000	3	(38.6119)	01/06/2025
600477.SH	12/20/2024	SDB3263868380	(1,700.00)	0.3854	(702.95)	(655.12)	0.0000	4.3300	(1,982.7476)	0.0000	0.2536	(1.0824)	0.0000	3	(0.8288)	01/06/2025
600477.SH	12/20/2024	SDB3263868380	(11,200.00)	0.3854	(4,640.06)	(4,316.05)	0.0000	4.3300	(1,982.7476)	0.0000	1.6743	(7.1314)	0.0000	3	(5.4571)	01/06/2025
600477.SH	12/20/2024	SDB3263868380	(32,900.00)	0.3854	(13,639.98)	(12,678.41)	0.0000	4.3300	(1,982.7476)	0.0000	4.9218	(20.9484)	0.0000	3	(16.0266)	01/06/2025
600477.SH	12/19/2024	SDB3263868380	(17,400.00)	0.3993	(7,084.04)	(6,948.20)	0.0000	4.5800	(1,982.7476)	0.0000	0.9012	(3.8268)	0.0000	1	(2.9256)	01/06/2025
600477.SH	12/19/2024	SDB3263868380	(21,100.00)	0.3993	(8,764.50)	(8,425.69)	0.0000	4.5800	(1,982.7476)	0.0000	1.1150	(4.6406)	0.0000	1	(3.5255)	01/06/2025
600477.SH	12/19/2024	SDB3263868380	(17,200.00)	0.3993	(7,133.29)	(6,868.34)	0.0000	4.5800	(1,982.7476)	0.0000	0.9075	(3.7828)	0.0000	1	(2.8753)	01/06/2025
600477.SH	12/19/2024	SDB3263868380	(79,200.00)	0.3993	(32,749.36)	(31,626.30)	0.0000	4.5800	(1,982.7476)	0.0000	4.1664	(17.4186)	0.0000	1	(13.2522)	01/06/2025
600477.SH	12/19/2024	SDB3263868380	(1,700.00)	0.3993	(702.95)	(678.85)	0.0000	4.5800	(1,982.7476)	0.0000	0.0894	(0.3739)	0.0000	1	(0.2845)	01/06/2025
600477.SH	12/19/2024	SDB3263868380	(11,200.00)	0.3993	(4,640.06)	(4,472.41)	0.0000	4.5800	(1,982.7476)	0.0000	0.5903	(2.4632)	0.0000	1	(1.8729)	01/06/2025
600477.SH	12/19/2024	SDB3263868380	(32,900.00)	0.3993	(13,639.98)	(13,137.69)	0.0000	4.5800	(1,982.7476)	0.0000	1.7353	(7.2358)	0.0000	1	(5.5005)	01/06/2025
600477.SH	12/18/2024	SDB3263868380	(17,400.00)	0.4020	(7,084.04)	(6,994.71)	0.0000	4.5800	(1,982.7476)	0.0000	0.9012	(3.8524)	0.0000	1	(2.9512)	01/06/2025
600477.SH	12/18/2024	SDB3263868380	(21,100.00)	0.4020	(8,764.50)	(8,482.09)	0.0000	4.5800	(1,982.7476)	0.0000	1.1150	(4.6716)	0.0000	1	(3.5566)	01/06/2025
600477.SH	12/18/2024	SDB3263868380	(17,200.00)	0.4020	(7,133.29)	(6,914.31)	0.0000	4.5800	(1,982.7476)	0.0000	0.9075	(3.8081)	0.0000	1	(2.9006)	01/06/2025
600477.SH	12/18/2024	SDB3263868380	(79,200.00)	0.4020	(32,749.36)	(31,838.00)	0.0000	4.5800	(1,982.7476)	0.0000	4.1664	(17.5352)	0.0000	1	(13.3688)	01/06/2025
600477.SH	12/18/2024	SDB3263868380	(1,700.00)	0.4020	(702.95)	(683.39)	0.0000	4.5800	(1,982.7476)	0.0000	0.0894	(0.3764)	0.0000	1	(0.2870)	01/06/2025
600477.SH	12/18/2024	SDB3263868380	(11,200.00)	0.4020	(4,640.06)	(4,502.34)	0.0000	4.5800	(1,982.7476)	0.0000	0.5903	(2.4797)	0.0000	1	(1.8894)	01/06/2025
600477.SH	12/18/2024	SDB3263868380	(32,900.00)	0.4020	(13,639.98)	(13,225.64)	0.0000	4.5800	(1,982.7476)	0.0000	1.7353	(7.2842)	0.0000	1	(5.5489)	01/06/2025
600477.SH	12/17/2024	SDB3263868380	(17,400.00)	0.4184	(7,084.04)	(7,279.78)	0.0000	4.5800	(1,982.7476)	0.0000	0.9012	(4.0094)	0.0000	1	(3.1082)	01/06/2025
600477.SH	12/17/2024	SDB3263868380	(21,100.00)	0.4184	(8,764.50)	(8,827.78)	0.0000	4.5800	(1,982.7476)	0.0000	1.1150	(4.8620)	0.0000	1	(3.7470)	01/06/2025
600477.SH	12/17/2024	SDB3263868380	(17,200.00)	0.4184	(7,133.29)	(7,196.10)	0.0000	4.5800	(1,982.7476)	0.0000	0.9075	(3.9633)	0.0000	1	(3.0558)	01/06/2025
600477.SH	12/17/2024	SDB3263868380	(79,200.00)	0.4184	(32,749.36)	(33,135.54)	0.0000	4.5800	(1,982.7476)	0.0000	4.1664	(18.2498)	0.0000	1	(14.0834)	01/06/2025
600477.SH	12/17/2024	SDB3263868380	(1,700.00)	0.4184	(702.95)	(711.24)	0.0000	4.5800	(1,982.7476)	0.0000	0.0894	(0.3917)	0.0000	1	(0.3023)	01/06/2025
600477.SH	12/17/2024	SDB3263868380	(11,200.00)	0.4184	(4,640.06)	(4,685.83)	0.0000	4.5800	(1,982.7476)	0.0000	0.5903	(2.5808)	0.0000	1	(1.9905)	01/06/2025
600477.SH	12/17/2024	SDB3263868380	(32,900.00)	0.4184	(13,639.98)	(13,764.64)	0.0000	4.5800	(1,982.7476)	0.0000	1.7353	(7.5811)	0.0000	1	(5.8457)	01/06/2025
600477.SH	12/16/2024	SDB3263868380	(17,400.00)	0.4162	(7,084.04)	(7,241.36)	0.0000	4.5800	(1,982.7476)	0.0000	0.9012	(3.9883)	0.0000	1	(3.0870)	01/06/2025
600477.SH	12/16/2024	SDB3263868380	(21,100.00)	0.4162	(8,764.50)	(8,781.19)	0.0000	4.5800	(1,982.7476)	0.0000	1.1150	(4.8364)	0.0000	1	(3.7213)	01/06/2025
600477.SH	12/16/2024	SDB3263868380	(17,200.00)	0.4162	(7,133.29)	(7,158.12)	0.0000	4.5800	(1,982.7476)	0.0000	0.9075	(3.9424)	0.0000	1	(3.0349)	01/06/2025
600477.SH	12/16/2024	SDB3263868380	(79,200.00)	0.4162	(32,749.36)	(32,960.66)	0.0000	4.5800	(1,982.7476)	0.0000	4.1664	(18.1535)	0.0000	1	(13.9871)	01/06/2025
600477.SH	12/16/2024	SDB3263868380	(1,700.00)	0.4162	(702.95)	(707.49)	0.0000	4.5800	(1,982.7476)	0.0000	0.0894	(0.3897)	0.0000	1	(0.3002)	01/06/2025
600477.SH	12/16/2024	SDB3263868380	(11,200.00)	0.4162	(4,640.06)	(4,661.10)	0.0000	4.5800	(1,982.7476)	0.0000	0.5903	(2.5672)	0.0000	1	(1.9768)	01/06/2025
600477.SH	12/16/2024	SDB3263868380	(32,900.00)	0.4162	(13,639.98)	(13,691.99)	0.0000	4.5800	(1,982.7476)	0.0000	1.7353	(7.5410)	0.0000	1	(5.8057)	01/06/2025
600477.SH	12/13/2024	SDB3263868380	(17,400.00)	0.4045	(7,084.04)	(7,038.07)	0.0000	4.5800	(1,982.7476)	0.0000	2.7037	(11.6289)	0.0000	3	(8.9252)	01/06/2025
600477.SH	12/13/2024	SDB3263868380	(21,100.00)	0.4045	(8,764.50)	(8,534.68)	0.0000	4.5800	(1,982.7476)	0.0000	3.3451	(14.1018)	0.0000	3	(10.7566)	01/06/2025
600477.SH	12/13/2024	SDB3263868380	(17,200.00)	0.4045	(7,133.29)	(6,957.18)	0.0000	4.5800	(1,982.7476)	0.0000	2.7225	(11.4953)	0.0000	3	(8.7727)	01/06/2025
600477.SH	12/13/2024	SDB3263868380	(79,200.00)	0.4045	(32,749.36)	(32,035.37)	0.0000	4.5800	(1,982.7476)	0.0000	12.4993	(52.9317)	0.0000	3	(40.4324)	01/06/2025
600477.SH	12/13/2024	SDB3263868380	(1,700.00)	0.4045	(702.95)	(687.63)	0.0000	4.5800	(1,982.7476)	0.0000	0.2683	(1.1362)	0.0000	3	(0.8679)	01/06/2025
600477.SH	12/13/2024	SDB3263868380	(11,200.00)	0.4045	(4,640.06)	(4,530.25)	0.0000	4.5800	(1,982.7476)	0.0000	1.7710	(7.4853)	0.0000	3	(5.7143)	01/06/2025
600477.SH	12/13/2024	SDB3263868380	(32,900.00)	0.4045	(13,639.98)	(13,307.62)	0.0000	4.5800	(1,982.7476)	0.0000	5.2059	(21.9880)	0.0000	3	(16.7821)	01/06/2025
600477.SH	12/12/2024	SDB3263868380	(17,200.00)	0.4128	(7,133.29)	(7,100.13)	0.0000	4.5800	(2,052.5316)	0.0000	0.9075	(4.0481)	0.0000	1	(3.1406)	01/06/2025
600477.SH	12/12/2024	SDB3263868380	(79,200.00)	0.4128	(32,749.36)	(32,693.60)	0.0000	4.5800	(2,052.5316)	0.0000	4.1664	(18.6402)	0.0000	1	(14.4737)	01/06/2025
600477.SH	12/12/2024	SDB3263868380	(1,700.00)	0.4128	(702.95)	(701.76)	0.0000	4.5800	(2,052.5316)	0.0000	0.0894	(0.4001)	0.0000	1	(0.3107)	01/06/2025
600477.SH	12/12/2024	SDB3263868380	(11,200.00)	0.4128	(4,640.06)	(4,623.34)	0.0000	4.5800	(2,052.5316)	0.0000	0.5903	(2.6360)	0.0000	1	(2.0457)	01/06/2025
600477.SH	12/12/2024	SDB3263868380	(32,900.00)	0.4128	(13,639.98)	(13,581.05)	0.0000	4.5800	(2,052.5316)	0.0000	1.7353	(7.7432)	0.0000	1	(6.0079)	01/06/2025
600477.SH	12/11/2024	SDB3263868380	(11,200.00)	0.4143	(4,640.06)	(4,640.06)	0.0000	4.5800	(2,225.0000)	0.0000	0.5903	(2.8678)	0.0000	1	(2.2775)	01/06/2025
600477.SH	12/11/2024	SDB3263868380	(32,900.00)	0.4146	(13,639.98)	(13,639.98)	0.0000	4.5800	(2,225.0000)	0.0000	1.7353	(8.4303)	0.0000	1	(6.6950)	01/06/2025
TOTAL ZHEJIANG HANGXIAO STEEL STRUCTURE CO., LTD. CMN CLASS A SERIES NORTHBOUND												215.4221	(896.6249)	0.0000	(681.2028)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
ZHEJIANG HENGLIN CHAIR INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND																
603661.SH	12/23/2024	SDB3264255549	(300.00)	4.4305	(1,338.94)	(1,329.15)	0.0000	4.3300	(2,160.0000)	0.0000	0.1610	(0.7975)	0.0000	1	(0.6364)	01/06/2025
603661.SH	12/23/2024	SDB3264255549	(300.00)	4.4305	(1,368.63)	(1,329.15)	0.0000	4.3300	(2,160.0000)	0.0000	0.1646	(0.7975)	0.0000	1	(0.6329)	01/06/2025
603661.SH	12/23/2024	SDB3264255549	(400.00)	4.4305	(1,830.37)	(1,772.19)	0.0000	4.3300	(2,160.0000)	0.0000	0.2202	(1.0633)	0.0000	1	(0.8432)	01/06/2025
603661.SH	12/23/2024	SDB3264255549	(1,500.00)	4.4305	(6,855.65)	(6,645.73)	0.0000	4.3300	(2,160.0000)	0.0000	0.8246	(3.9874)	0.0000	1	(3.1629)	01/06/2025
603661.SH	12/20/2024	SDB3264255549	(300.00)	4.4241	(1,338.94)	(1,327.24)	0.0000	4.3300	(2,160.0000)	0.0000	0.4831	(2.3890)	0.0000	3	(1.9059)	01/06/2025
603661.SH	12/20/2024	SDB3264255549	(300.00)	4.4241	(1,368.63)	(1,327.24)	0.0000	4.3300	(2,160.0000)	0.0000	0.4938	(2.3890)	0.0000	3	(1.8952)	01/06/2025
603661.SH	12/20/2024	SDB3264255549	(400.00)	4.4241	(1,830.37)	(1,769.65)	0.0000	4.3300	(2,160.0000)	0.0000	0.6605	(3.1854)	0.0000	3	(2.5249)	01/06/2025
603661.SH	12/20/2024	SDB3264255549	(1,500.00)	4.4241	(6,855.65)	(6,636.18)	0.0000	4.3300	(2,160.0000)	0.0000	2.4737	(11.9451)	0.0000	3	(9.4714)	01/06/2025
603661.SH	12/19/2024	SDB3264255549	(300.00)	4.5654	(1,368.63)	(1,369.63)	0.0000	4.5800	(2,215.9090)	0.0000	0.1741	(0.8431)	0.0000	1	(0.6689)	01/06/2025
603661.SH	12/19/2024	SDB3264255549	(400.00)	4.5654	(1,830.37)	(1,826.18)	0.0000	4.5800	(2,215.9090)	0.0000	0.2329	(1.1241)	0.0000	1	(0.8912)	01/06/2025
603661.SH	12/19/2024	SDB3264255549	(1,500.00)	4.5654	(6,855.65)	(6,848.17)	0.0000	4.5800	(2,215.9090)	0.0000	0.8722	(4.2153)	0.0000	1	(3.3431)	01/06/2025
603661.SH	12/18/2024	SDB3264255549	(400.00)	4.5759	(1,830.37)	(1,830.37)	0.0000	4.5800	(2,250.0000)	0.0000	0.2329	(1.1440)	0.0000	1	(0.9111)	01/06/2025
603661.SH	12/18/2024	SDB3264255549	(1,500.00)	4.5704	(6,855.65)	(6,855.65)	0.0000	4.5800	(2,250.0000)	0.0000	0.8722	(4.2848)	0.0000	1	(3.4126)	01/06/2025
TOTAL ZHEJIANG HENGLIN CHAIR INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND											7.8658	(38.1654)	0.0000		(30.2996)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
ZHEJIANG HUAYOU COBALT CO LTD CMN CLASS A SERIES NORTHBOUND																
603799.SH	01/03/2025	SDB3260864119	(3,000.00)	4.1261	(13,407.68)	(12,378.41)	0.0000	4.3300	(1,507.0558)	0.0000	4.8379	(15.5458)	0.0000	3	(10.7079)	01/06/2025
603799.SH	01/03/2025	SDB3260864119	(100.00)	4.1261	(446.92)	(412.61)	0.0000	4.3300	(1,507.0558)	0.0000	0.1613	(0.5182)	0.0000	3	(0.3569)	01/06/2025
603799.SH	01/03/2025	SDB3260864119	(1,900.00)	4.1261	(8,491.53)	(7,839.66)	0.0000	4.3300	(1,507.0558)	0.0000	3.0640	(9.8457)	0.0000	3	(6.7816)	01/06/2025
603799.SH	01/03/2025	SDB3260864119	(200.00)	4.1261	(893.85)	(825.23)	0.0000	4.3300	(1,507.0558)	0.0000	0.3225	(1.0364)	0.0000	3	(0.7139)	01/06/2025
603799.SH	01/03/2025	SDB3260864119	(100.00)	4.1261	(446.92)	(412.61)	0.0000	4.3300	(1,507.0558)	0.0000	0.1613	(0.5182)	0.0000	3	(0.3569)	01/06/2025
603799.SH	01/03/2025	SDB3260864119	(19,900.00)	4.1261	(88,937.62)	(82,110.13)	0.0000	4.3300	(1,507.0558)	0.0000	32.0917	(103.1205)	0.0000	3	(71.0288)	01/06/2025
603799.SH	01/03/2025	SDB3260864119	(1,100.00)	4.1261	(4,916.15)	(4,538.75)	0.0000	4.3300	(1,507.0558)	0.0000	1.7739	(5.7001)	0.0000	3	(3.9262)	01/06/2025
603799.SH	01/03/2025	SDB3260864119	(2,400.00)	4.1261	(10,726.14)	(9,902.73)	0.0000	4.3300	(1,507.0558)	0.0000	3.8704	(12.4366)	0.0000	3	(8.5663)	01/06/2025
603799.SH	01/03/2025	SDB3260864119	(17,761.00)	4.1261	(79,377.94)	(73,284.32)	0.0000	4.3300	(1,507.0558)	0.0000	28.6422	(92.0363)	0.0000	3	(63.3941)	01/06/2025
603799.SH	01/03/2025	SDB3260864119	(14,739.00)	4.1261	(65,871.94)	(60,815.13)	0.0000	4.3300	(1,507.0558)	0.0000	23.7688	(76.3765)	0.0000	3	(52.6077)	01/06/2025
603799.SH	01/03/2025	SDB3260864119	(2,300.00)	4.1261	(10,279.22)	(9,490.12)	0.0000	4.3300	(1,507.0558)	0.0000	3.7091	(11.9184)	0.0000	3	(8.2094)	01/06/2025
603799.SH	01/03/2025	SDB3260864119	(6,300.00)	4.1261	(28,156.13)	(25,994.66)	0.0000	4.3300	(1,507.0558)	0.0000	10.1597	(32.6462)	0.0000	3	(22.4865)	01/06/2025
603799.SH	01/02/2025	SDB3260864119	(3,000.00)	4.1172	(13,407.68)	(12,351.70)	0.0000	4.3300	(1,507.0558)	0.0000	1.6126	(5.1707)	0.0000	1	(3.5581)	01/06/2025
603799.SH	01/02/2025	SDB3260864119	(100.00)	4.1172	(446.92)	(411.72)	0.0000	4.3300	(1,507.0558)	0.0000	0.0538	(0.1724)	0.0000	1	(0.1186)	01/06/2025
603799.SH	01/02/2025	SDB3260864119	(1,900.00)	4.1172	(8,491.53)	(7,822.74)	0.0000	4.3300	(1,507.0558)	0.0000	1.0213	(3.2748)	0.0000	1	(2.2535)	01/06/2025
603799.SH	01/02/2025	SDB3260864119	(200.00)	4.1172	(893.85)	(823.45)	0.0000	4.3300	(1,507.0558)	0.0000	0.1075	(0.3447)	0.0000	1	(0.2372)	01/06/2025
603799.SH	01/02/2025	SDB3260864119	(100.00)	4.1172	(446.92)	(411.72)	0.0000	4.3300	(1,507.0558)	0.0000	0.0538	(0.1724)	0.0000	1	(0.1186)	01/06/2025
603799.SH	01/02/2025	SDB3260864119	(19,900.00)	4.1172	(88,937.62)	(81,932.92)	0.0000	4.3300	(1,507.0558)	0.0000	10.6972	(34.2993)	0.0000	1	(23.6021)	01/06/2025
603799.SH	01/02/2025	SDB3260864119	(1,100.00)	4.1172	(4,916.15)	(4,528.96)	0.0000	4.3300	(1,507.0558)	0.0000	0.5913	(1.8959)	0.0000	1	(1.3046)	01/06/2025
603799.SH	01/02/2025	SDB3260864119	(2,400.00)	4.1172	(10,726.14)	(9,881.36)	0.0000	4.3300	(1,507.0558)	0.0000	1.2901	(4.1366)	0.0000	1	(2.8465)	01/06/2025
603799.SH	01/02/2025	SDB3260864119	(17,761.00)	4.1172	(79,377.94)	(73,126.16)	0.0000	4.3300	(1,507.0558)	0.0000	9.5474	(30.6126)	0.0000	1	(21.0652)	01/06/2025
603799.SH	01/02/2025	SDB3260864119	(14,739.00)	4.1172	(65,871.94)	(60,683.88)	0.0000	4.3300	(1,507.0558)	0.0000	7.9229	(25.4039)	0.0000	1	(17.4810)	01/06/2025
603799.SH	01/02/2025	SDB3260864119	(2,300.00)	4.1172	(10,279.22)	(9,469.63)	0.0000	4.3300	(1,507.0558)	0.0000	1.2364	(3.9642)	0.0000	1	(2.7279)	01/06/2025
603799.SH	01/02/2025	SDB3260864119	(6,300.00)	4.1172	(28,156.13)	(25,938.56)	0.0000	4.3300	(1,507.0558)	0.0000	3.3866	(10.8586)	0.0000	1	(7.4720)	01/06/2025
603799.SH	12/31/2024	SDB3260864119	(3,000.00)	4.1484	(13,407.68)	(12,445.15)	0.0000	4.3300	(1,507.0558)	0.0000	3.2253	(10.4197)	0.0000	2	(7.1944)	01/06/2025
603799.SH	12/31/2024	SDB3260864119	(100.00)	4.1484	(446.92)	(414.84)	0.0000	4.3300	(1,507.0558)	0.0000	0.1075	(0.3473)	0.0000	2	(0.2398)	01/06/2025
603799.SH	12/31/2024	SDB3260864119	(1,900.00)	4.1484	(8,491.53)	(7,881.93)	0.0000	4.3300	(1,507.0558)	0.0000	2.0427	(6.5992)	0.0000	2	(4.5565)	01/06/2025
603799.SH	12/31/2024	SDB3260864119	(200.00)	4.1484	(893.85)	(829.68)	0.0000	4.3300	(1,507.0558)	0.0000	0.2150	(0.6946)	0.0000	2	(0.4796)	01/06/2025
603799.SH	12/31/2024	SDB3260864119	(100.00)	4.1484	(446.92)	(414.84)	0.0000	4.3300	(1,507.0558)	0.0000	0.1075	(0.3473)	0.0000	2	(0.2398)	01/06/2025
603799.SH	12/31/2024	SDB3260864119	(19,900.00)	4.1484	(88,937.62)	(82,552.82)	0.0000	4.3300	(1,507.0558)	0.0000	21.3944	(69.1176)	0.0000	2	(47.7232)	01/06/2025
603799.SH	12/31/2024	SDB3260864119	(1,100.00)	4.1484	(4,916.15)	(4,563.22)	0.0000	4.3300	(1,507.0558)	0.0000	1.1826	(3.8206)	0.0000	2	(2.6380)	01/06/2025
603799.SH	12/31/2024	SDB3260864119	(2,400.00)	4.1484	(10,726.14)	(9,956.12)	0.0000	4.3300	(1,507.0558)	0.0000	2.5802	(8.3358)	0.0000	2	(5.7556)	01/06/2025
603799.SH	12/31/2024	SDB3260864119	(17,761.00)	4.1484	(79,377.94)	(73,679.43)	0.0000	4.3300	(1,507.0558)	0.0000	19.0948	(61.6883)	0.0000	2	(42.5935)	01/06/2025
603799.SH	12/31/2024	SDB3260864119	(14,739.00)	4.1484	(65,871.94)	(61,143.02)	0.0000	4.3300	(1,507.0558)	0.0000	15.8459	(51.1922)	0.0000	2	(35.3463)	01/06/2025
603799.SH	12/31/2024	SDB3260864119	(2,300.00)	4.1484	(10,279.22)	(9,541.28)	0.0000	4.3300	(1,507.0558)	0.0000	2.4727	(7.9885)	0.0000	2	(5.5157)	01/06/2025
603799.SH	12/31/2024	SDB3260864119	(6,300.00)	4.1484	(28,156.13)	(26,134.81)	0.0000	4.3300	(1,507.0558)	0.0000	6.7731	(21.8815)	0.0000	2	(15.1083)	01/06/2025
603799.SH	12/30/2024	SDB3260864119	(3,000.00)	4.0902	(13,407.68)	(12,270.46)	0.0000	4.3300	(1,507.0558)	0.0000	1.6126	(5.1367)	0.0000	1	(3.5241)	01/06/2025
603799.SH	12/30/2024	SDB3260864119	(100.00)	4.0902	(446.92)	(409.02)	0.0000	4.3300	(1,507.0558)	0.0000	0.0538	(0.1712)	0.0000	1	(0.1175)	01/06/2025
603799.SH	12/30/2024	SDB3260864119	(1,900.00)	4.0902	(8,491.53)	(7,771.29)	0.0000	4.3300	(1,507.0558)	0.0000	1.0213	(3.2533)	0.0000	1	(2.2319)	01/06/2025
603799.SH	12/30/2024	SDB3260864119	(200.00)	4.0902	(893.85)	(818.03)	0.0000	4.3300	(1,507.0558)	0.0000	0.1075	(0.3424)	0.0000	1	(0.2349)	01/06/2025
603799.SH	12/30/2024	SDB3260864119	(100.00)	4.0902	(446.92)	(409.02)	0.0000	4.3300	(1,507.0558)	0.0000	0.0538	(0.1712)	0.0000	1	(0.1175)	01/06/2025
603799.SH	12/30/2024	SDB3260864119	(19,900.00)	4.0902	(88,937.62)	(81,394.04)	0.0000	4.3300	(1,507.0558)	0.0000	10.6972	(34.0737)	0.0000	1	(23.3765)	01/06/2025
603799.SH	12/30/2024	SDB3260864119	(1,100.00)	4.0902	(4,916.15)	(4,499.17)	0.0000	4.3300	(1,507.0558)	0.0000	0.5913	(1.8835)	0.0000	1	(1.2922)	01/06/2025
603799.SH	12/30/2024	SDB3260864119	(2,400.00)	4.0902	(10,726.14)	(9,816.37)	0.0000	4.3300	(1,507.0558)	0.0000	1.2901	(4.1094)	0.0000	1	(2.8193)	01/06/2025
603799.SH	12/30/2024	SDB3260864119	(17,761.00)	4.0902	(79,377.94)	(72,645.21)	0.0000	4.3300	(1,507.0558)	0.0000	9.5474	(30.4112)	0.0000	1	(20.8638)	01/06/2025
603799.SH	12/30/2024	SDB3260864119	(14,739.00)	4.0902	(65,871.94)	(60,284.77)	0.0000	4.3300	(1,507.0558)	0.0000	7.9229	(25.2368)	0.0000	1	(17.3139)	01/06/2025
603799.SH	12/30/2024	SDB3260864119	(2,300.00)	4.0902	(10,279.22)	(9,407.35)	0.0000	4.3300	(1,507.0558)	0.0000	1.2364	(3.9382)	0.0000	1	(2.7018)	01/06/2025
603799.SH	12/30/2024	SDB3260864119	(6,300.00)	4.0902	(28,156.13)	(25,767.96)	0.0000	4.3300	(1,507.0558)	0.0000	3.3866	(10.7872)	0.0000	1	(7.4066)	01/06/2025
603799.SH	12/27/2024	SDB3260864119	(3,000.00)	4.1530	(13,407.68)	(12,458.95)	0.0000	4.3300	(1,507.0558)	0.0000	4.8379	(15.6469)	0.0000	3	(10.8090)	01/06/2025
603799.SH	12/27/2024	SDB3260864119	(100.00)	4.1530	(446.92)	(415.30)	0.0000	4.3300	(1,507.0558)	0.0000	0.1613	(0.5216)	0.0000	3	(0.3603)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
ZHEJIANG HUAYOU COBALT CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
603799.SH	12/27/2024	SDB3260864119	(1,900.00)	4.1530	(8,491.53)	(7,890.67)	0.0000	4.3300	(1,507.0558)	0.0000	3.0640	(9.9097)	0.0000	3	(6.8457)	01/06/2025
603799.SH	12/27/2024	SDB3260864119	(200.00)	4.1530	(893.85)	(830.60)	0.0000	4.3300	(1,507.0558)	0.0000	0.3225	(1.0431)	0.0000	3	(0.7206)	01/06/2025
603799.SH	12/27/2024	SDB3260864119	(100.00)	4.1530	(446.92)	(415.30)	0.0000	4.3300	(1,507.0558)	0.0000	0.1613	(0.5216)	0.0000	3	(0.3603)	01/06/2025
603799.SH	12/27/2024	SDB3260864119	(19,900.00)	4.1530	(88,937.62)	(82,644.36)	0.0000	4.3300	(1,507.0558)	0.0000	32.0917	(103.7914)	0.0000	3	(71.6997)	01/06/2025
603799.SH	12/27/2024	SDB3260864119	(1,100.00)	4.1530	(4,916.15)	(4,568.28)	0.0000	4.3300	(1,507.0558)	0.0000	1.7739	(5.7372)	0.0000	3	(3.9633)	01/06/2025
603799.SH	12/27/2024	SDB3260864119	(2,400.00)	4.1530	(10,726.14)	(9,967.16)	0.0000	4.3300	(1,507.0558)	0.0000	3.8704	(12.5176)	0.0000	3	(8.6472)	01/06/2025
603799.SH	12/27/2024	SDB3260864119	(17,761.00)	4.1530	(79,377.94)	(73,761.13)	0.0000	4.3300	(1,507.0558)	0.0000	28.6422	(92.6351)	0.0000	3	(63.9929)	01/06/2025
603799.SH	12/27/2024	SDB3260864119	(14,739.00)	4.1530	(65,871.94)	(61,210.82)	0.0000	4.3300	(1,507.0558)	0.0000	23.7688	(76.8734)	0.0000	3	(53.1046)	01/06/2025
603799.SH	12/27/2024	SDB3260864119	(2,300.00)	4.1530	(10,279.22)	(9,551.86)	0.0000	4.3300	(1,507.0558)	0.0000	3.7091	(11.9960)	0.0000	3	(8.2869)	01/06/2025
603799.SH	12/27/2024	SDB3260864119	(6,300.00)	4.1530	(28,156.13)	(26,163.79)	0.0000	4.3300	(1,507.0558)	0.0000	10.1597	(32.8586)	0.0000	3	(22.6989)	01/06/2025
603799.SH	12/26/2024	SDB3260864119	(3,000.00)	4.1209	(13,407.68)	(12,362.59)	0.0000	4.3300	(1,507.0558)	0.0000	1.6126	(5.1753)	0.0000	1	(3.5627)	01/06/2025
603799.SH	12/26/2024	SDB3260864119	(100.00)	4.1209	(446.92)	(412.09)	0.0000	4.3300	(1,507.0558)	0.0000	0.0538	(0.1725)	0.0000	1	(0.1188)	01/06/2025
603799.SH	12/26/2024	SDB3260864119	(1,900.00)	4.1209	(8,491.53)	(7,829.64)	0.0000	4.3300	(1,507.0558)	0.0000	1.0213	(3.2777)	0.0000	1	(2.2564)	01/06/2025
603799.SH	12/26/2024	SDB3260864119	(200.00)	4.1209	(893.85)	(824.17)	0.0000	4.3300	(1,507.0558)	0.0000	0.1075	(0.3450)	0.0000	1	(0.2375)	01/06/2025
603799.SH	12/26/2024	SDB3260864119	(100.00)	4.1209	(446.92)	(412.09)	0.0000	4.3300	(1,507.0558)	0.0000	0.0538	(0.1725)	0.0000	1	(0.1188)	01/06/2025
603799.SH	12/26/2024	SDB3260864119	(19,900.00)	4.1209	(88,937.62)	(82,005.19)	0.0000	4.3300	(1,507.0558)	0.0000	10.6972	(34.3296)	0.0000	1	(23.6323)	01/06/2025
603799.SH	12/26/2024	SDB3260864119	(1,100.00)	4.1209	(4,916.15)	(4,532.95)	0.0000	4.3300	(1,507.0558)	0.0000	0.5913	(1.8976)	0.0000	1	(1.3063)	01/06/2025
603799.SH	12/26/2024	SDB3260864119	(2,400.00)	4.1209	(10,726.14)	(9,890.07)	0.0000	4.3300	(1,507.0558)	0.0000	1.2901	(4.1402)	0.0000	1	(2.8501)	01/06/2025
603799.SH	12/26/2024	SDB3260864119	(17,761.00)	4.1209	(79,377.94)	(73,190.67)	0.0000	4.3300	(1,507.0558)	0.0000	9.5474	(30.6396)	0.0000	1	(21.0922)	01/06/2025
603799.SH	12/26/2024	SDB3260864119	(14,739.00)	4.1209	(65,871.94)	(60,737.41)	0.0000	4.3300	(1,507.0558)	0.0000	7.9229	(25.4263)	0.0000	1	(17.5034)	01/06/2025
603799.SH	12/26/2024	SDB3260864119	(2,300.00)	4.1209	(10,279.22)	(9,477.99)	0.0000	4.3300	(1,507.0558)	0.0000	1.2364	(3.9677)	0.0000	1	(2.7314)	01/06/2025
603799.SH	12/26/2024	SDB3260864119	(6,300.00)	4.1209	(28,156.13)	(25,961.44)	0.0000	4.3300	(1,507.0558)	0.0000	3.3866	(10.8682)	0.0000	1	(7.4816)	01/06/2025
603799.SH	12/24/2024	SDB3260864119	(3,000.00)	4.1209	(13,407.68)	(12,362.59)	0.0000	4.3300	(1,507.0558)	0.0000	3.2253	(10.3506)	0.0000	2	(7.1253)	01/06/2025
603799.SH	12/24/2024	SDB3260864119	(100.00)	4.1209	(446.92)	(412.09)	0.0000	4.3300	(1,507.0558)	0.0000	0.1075	(0.3450)	0.0000	2	(0.2375)	01/06/2025
603799.SH	12/24/2024	SDB3260864119	(1,900.00)	4.1209	(8,491.53)	(7,829.64)	0.0000	4.3300	(1,507.0558)	0.0000	2.0427	(6.5554)	0.0000	2	(4.5127)	01/06/2025
603799.SH	12/24/2024	SDB3260864119	(200.00)	4.1209	(893.85)	(824.17)	0.0000	4.3300	(1,507.0558)	0.0000	0.2150	(0.6900)	0.0000	2	(0.4750)	01/06/2025
603799.SH	12/24/2024	SDB3260864119	(100.00)	4.1209	(446.92)	(412.09)	0.0000	4.3300	(1,507.0558)	0.0000	0.1075	(0.3450)	0.0000	2	(0.2375)	01/06/2025
603799.SH	12/24/2024	SDB3260864119	(19,900.00)	4.1209	(88,937.62)	(82,005.19)	0.0000	4.3300	(1,507.0558)	0.0000	21.3944	(68.6591)	0.0000	2	(47.2647)	01/06/2025
603799.SH	12/24/2024	SDB3260864119	(1,100.00)	4.1209	(4,916.15)	(4,532.95)	0.0000	4.3300	(1,507.0558)	0.0000	1.1826	(3.7952)	0.0000	2	(2.6126)	01/06/2025
603799.SH	12/24/2024	SDB3260864119	(2,400.00)	4.1209	(10,726.14)	(9,890.07)	0.0000	4.3300	(1,507.0558)	0.0000	2.5802	(8.2805)	0.0000	2	(5.7003)	01/06/2025
603799.SH	12/24/2024	SDB3260864119	(17,761.00)	4.1209	(79,377.94)	(73,190.67)	0.0000	4.3300	(1,507.0558)	0.0000	19.0948	(61.2791)	0.0000	2	(42.1843)	01/06/2025
603799.SH	12/24/2024	SDB3260864119	(14,739.00)	4.1209	(65,871.94)	(60,737.41)	0.0000	4.3300	(1,507.0558)	0.0000	15.8459	(50.8526)	0.0000	2	(35.0067)	01/06/2025
603799.SH	12/24/2024	SDB3260864119	(2,300.00)	4.1209	(10,279.22)	(9,477.99)	0.0000	4.3300	(1,507.0558)	0.0000	2.4727	(7.9355)	0.0000	2	(5.4628)	01/06/2025
603799.SH	12/24/2024	SDB3260864119	(6,300.00)	4.1209	(28,156.13)	(25,961.44)	0.0000	4.3300	(1,507.0558)	0.0000	6.7731	(21.7363)	0.0000	2	(14.9632)	01/06/2025
603799.SH	12/23/2024	SDB3260864119	(3,000.00)	4.1452	(13,407.68)	(12,435.53)	0.0000	4.3300	(1,507.0558)	0.0000	1.6126	(5.2058)	0.0000	1	(3.5932)	01/06/2025
603799.SH	12/23/2024	SDB3260864119	(100.00)	4.1452	(446.92)	(414.52)	0.0000	4.3300	(1,507.0558)	0.0000	0.0538	(0.1735)	0.0000	1	(0.1198)	01/06/2025
603799.SH	12/23/2024	SDB3260864119	(1,900.00)	4.1452	(8,491.53)	(7,875.84)	0.0000	4.3300	(1,507.0558)	0.0000	1.0213	(3.2970)	0.0000	1	(2.2757)	01/06/2025
603799.SH	12/23/2024	SDB3260864119	(200.00)	4.1452	(893.85)	(829.04)	0.0000	4.3300	(1,507.0558)	0.0000	0.1075	(0.3471)	0.0000	1	(0.2395)	01/06/2025
603799.SH	12/23/2024	SDB3260864119	(100.00)	4.1452	(446.92)	(414.52)	0.0000	4.3300	(1,507.0558)	0.0000	0.0538	(0.1735)	0.0000	1	(0.1198)	01/06/2025
603799.SH	12/23/2024	SDB3260864119	(19,900.00)	4.1452	(88,937.62)	(82,489.02)	0.0000	4.3300	(1,507.0558)	0.0000	10.6972	(34.5321)	0.0000	1	(23.8349)	01/06/2025
603799.SH	12/23/2024	SDB3260864119	(1,100.00)	4.1452	(4,916.15)	(4,559.69)	0.0000	4.3300	(1,507.0558)	0.0000	0.5913	(1.9088)	0.0000	1	(1.3175)	01/06/2025
603799.SH	12/23/2024	SDB3260864119	(2,400.00)	4.1452	(10,726.14)	(9,948.42)	0.0000	4.3300	(1,507.0558)	0.0000	1.2901	(4.1647)	0.0000	1	(2.8746)	01/06/2025
603799.SH	12/23/2024	SDB3260864119	(17,761.00)	4.1452	(79,377.94)	(73,622.49)	0.0000	4.3300	(1,507.0558)	0.0000	9.5474	(30.8203)	0.0000	1	(21.2729)	01/06/2025
603799.SH	12/23/2024	SDB3260864119	(14,739.00)	4.1452	(65,871.94)	(61,095.76)	0.0000	4.3300	(1,507.0558)	0.0000	7.9229	(25.5763)	0.0000	1	(17.6534)	01/06/2025
603799.SH	12/23/2024	SDB3260864119	(2,300.00)	4.1452	(10,279.22)	(9,533.91)	0.0000	4.3300	(1,507.0558)	0.0000	1.2364	(3.9911)	0.0000	1	(2.7548)	01/06/2025
603799.SH	12/23/2024	SDB3260864119	(6,300.00)	4.1452	(28,156.13)	(26,114.62)	0.0000	4.3300	(1,507.0558)	0.0000	3.3866	(10.9323)	0.0000	1	(7.5457)	01/06/2025
603799.SH	12/20/2024	SDB3260864119	(3,000.00)	4.1841	(13,407.68)	(12,552.37)	0.0000	4.3300	(1,507.0558)	0.0000	4.8379	(15.7643)	0.0000	3	(10.9263)	01/06/2025
603799.SH	12/20/2024	SDB3260864119	(100.00)	4.1841	(446.92)	(418.41)	0.0000	4.3300	(1,507.0558)	0.0000	0.1613	(0.5255)	0.0000	3	(0.3642)	01/06/2025
603799.SH	12/20/2024	SDB3260864119	(1,900.00)	4.1841	(8,491.53)	(7,949.83)	0.0000	4.3300	(1,507.0558)	0.0000	3.0640	(9.9840)	0.0000	3	(6.9200)	01/06/2025
603799.SH	12/20/2024	SDB3260864119	(200.00)	4.1841	(893.85)	(836.82)	0.0000	4.3300	(1,507.0558)	0.0000	0.3225	(1.0510)	0.0000	3	(0.7284)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
ZHEJIANG HUAYOU COBALT CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
603799.SH	12/20/2024	SDB3260864119	(100.00)	4.1841	(446.92)	(418.41)	0.0000	4.3300	(1,507.0558)	0.0000	0.1613	(0.5255)	0.0000	3	(0.3642)	01/06/2025
603799.SH	12/20/2024	SDB3260864119	(19,900.00)	4.1841	(88,937.62)	(83,264.05)	0.0000	4.3300	(1,507.0558)	0.0000	32.0917	(104.5696)	0.0000	3	(72.4780)	01/06/2025
603799.SH	12/20/2024	SDB3260864119	(1,100.00)	4.1841	(4,916.15)	(4,602.54)	0.0000	4.3300	(1,507.0558)	0.0000	1.7739	(5.7802)	0.0000	3	(4.0063)	01/06/2025
603799.SH	12/20/2024	SDB3260864119	(2,400.00)	4.1841	(10,726.14)	(10,041.90)	0.0000	4.3300	(1,507.0558)	0.0000	3.8704	(12.6114)	0.0000	3	(8.7411)	01/06/2025
603799.SH	12/20/2024	SDB3260864119	(17,761.00)	4.1841	(79,377.94)	(74,314.21)	0.0000	4.3300	(1,507.0558)	0.0000	28.6422	(93.3297)	0.0000	3	(64.6875)	01/06/2025
603799.SH	12/20/2024	SDB3260864119	(14,739.00)	4.1841	(65,871.94)	(61,669.79)	0.0000	4.3300	(1,507.0558)	0.0000	23.7688	(77.4498)	0.0000	3	(53.6811)	01/06/2025
603799.SH	12/20/2024	SDB3260864119	(2,300.00)	4.1841	(10,279.22)	(9,623.48)	0.0000	4.3300	(1,507.0558)	0.0000	3.7091	(12.0859)	0.0000	3	(8.3769)	01/06/2025
603799.SH	12/20/2024	SDB3260864119	(6,300.00)	4.1841	(28,156.13)	(26,359.97)	0.0000	4.3300	(1,507.0558)	0.0000	10.1597	(33.1050)	0.0000	3	(22.9453)	01/06/2025
603799.SH	12/19/2024	SDB3260864119	(3,000.00)	4.1785	(13,407.68)	(12,535.42)	0.0000	4.5800	(1,507.0558)	0.0000	1.7058	(5.2477)	0.0000	1	(3.5419)	01/06/2025
603799.SH	12/19/2024	SDB3260864119	(100.00)	4.1785	(446.92)	(417.85)	0.0000	4.5800	(1,507.0558)	0.0000	0.0569	(0.1749)	0.0000	1	(0.1181)	01/06/2025
603799.SH	12/19/2024	SDB3260864119	(1,900.00)	4.1785	(8,491.53)	(7,939.10)	0.0000	4.5800	(1,507.0558)	0.0000	1.0803	(3.3235)	0.0000	1	(2.2432)	01/06/2025
603799.SH	12/19/2024	SDB3260864119	(200.00)	4.1785	(893.85)	(835.69)	0.0000	4.5800	(1,507.0558)	0.0000	0.1137	(0.3498)	0.0000	1	(0.2361)	01/06/2025
603799.SH	12/19/2024	SDB3260864119	(100.00)	4.1785	(446.92)	(417.85)	0.0000	4.5800	(1,507.0558)	0.0000	0.0569	(0.1749)	0.0000	1	(0.1181)	01/06/2025
603799.SH	12/19/2024	SDB3260864119	(19,900.00)	4.1785	(88,937.62)	(83,151.63)	0.0000	4.5800	(1,507.0558)	0.0000	11.3148	(34.8095)	0.0000	1	(23.4946)	01/06/2025
603799.SH	12/19/2024	SDB3260864119	(1,100.00)	4.1785	(4,916.15)	(4,596.32)	0.0000	4.5800	(1,507.0558)	0.0000	0.6254	(1.9241)	0.0000	1	(1.2987)	01/06/2025
603799.SH	12/19/2024	SDB3260864119	(2,400.00)	4.1785	(10,726.14)	(10,028.34)	0.0000	4.5800	(1,507.0558)	0.0000	1.3646	(4.1981)	0.0000	1	(2.8335)	01/06/2025
603799.SH	12/19/2024	SDB3260864119	(17,761.00)	4.1785	(79,377.94)	(74,213.88)	0.0000	4.5800	(1,507.0558)	0.0000	10.0986	(31.0679)	0.0000	1	(20.9693)	01/06/2025
603799.SH	12/19/2024	SDB3260864119	(14,739.00)	4.1785	(65,871.94)	(61,586.53)	0.0000	4.5800	(1,507.0558)	0.0000	8.3804	(25.7818)	0.0000	1	(17.4014)	01/06/2025
603799.SH	12/19/2024	SDB3260864119	(2,300.00)	4.1785	(10,279.22)	(9,610.49)	0.0000	4.5800	(1,507.0558)	0.0000	1.3077	(4.0232)	0.0000	1	(2.7155)	01/06/2025
603799.SH	12/19/2024	SDB3260864119	(6,300.00)	4.1785	(28,156.13)	(26,324.39)	0.0000	4.5800	(1,507.0558)	0.0000	3.5821	(11.0201)	0.0000	1	(7.4380)	01/06/2025
603799.SH	12/18/2024	SDB3260864119	(3,000.00)	4.3177	(13,407.68)	(12,953.02)	0.0000	4.5800	(1,507.0558)	0.0000	1.7058	(5.4225)	0.0000	1	(3.7167)	01/06/2025
603799.SH	12/18/2024	SDB3260864119	(100.00)	4.3177	(446.92)	(431.77)	0.0000	4.5800	(1,507.0558)	0.0000	0.0569	(0.1807)	0.0000	1	(0.1239)	01/06/2025
603799.SH	12/18/2024	SDB3260864119	(1,900.00)	4.3177	(8,491.53)	(8,203.58)	0.0000	4.5800	(1,507.0558)	0.0000	1.0803	(3.4342)	0.0000	1	(2.3539)	01/06/2025
603799.SH	12/18/2024	SDB3260864119	(200.00)	4.3177	(893.85)	(863.53)	0.0000	4.5800	(1,507.0558)	0.0000	0.1137	(0.3615)	0.0000	1	(0.2478)	01/06/2025
603799.SH	12/18/2024	SDB3260864119	(100.00)	4.3177	(446.92)	(431.77)	0.0000	4.5800	(1,507.0558)	0.0000	0.0569	(0.1807)	0.0000	1	(0.1239)	01/06/2025
603799.SH	12/18/2024	SDB3260864119	(19,900.00)	4.3177	(88,937.62)	(85,921.67)	0.0000	4.5800	(1,507.0558)	0.0000	11.3148	(35.9691)	0.0000	1	(24.6543)	01/06/2025
603799.SH	12/18/2024	SDB3260864119	(1,100.00)	4.3177	(4,916.15)	(4,749.44)	0.0000	4.5800	(1,507.0558)	0.0000	0.6254	(1.9882)	0.0000	1	(1.3628)	01/06/2025
603799.SH	12/18/2024	SDB3260864119	(2,400.00)	4.3177	(10,726.14)	(10,362.41)	0.0000	4.5800	(1,507.0558)	0.0000	1.3646	(4.3380)	0.0000	1	(2.9734)	01/06/2025
603799.SH	12/18/2024	SDB3260864119	(17,761.00)	4.3177	(79,377.94)	(76,686.17)	0.0000	4.5800	(1,507.0558)	0.0000	10.0986	(32.1029)	0.0000	1	(22.0042)	01/06/2025
603799.SH	12/18/2024	SDB3260864119	(14,739.00)	4.3177	(65,871.94)	(63,638.17)	0.0000	4.5800	(1,507.0558)	0.0000	8.3804	(26.6406)	0.0000	1	(18.2603)	01/06/2025
603799.SH	12/18/2024	SDB3260864119	(2,300.00)	4.3177	(10,279.22)	(9,930.65)	0.0000	4.5800	(1,507.0558)	0.0000	1.3077	(4.1572)	0.0000	1	(2.8495)	01/06/2025
603799.SH	12/18/2024	SDB3260864119	(6,300.00)	4.3177	(28,156.13)	(27,201.33)	0.0000	4.5800	(1,507.0558)	0.0000	3.5821	(11.3872)	0.0000	1	(7.8051)	01/06/2025
603799.SH	12/17/2024	SDB3260864119	(3,000.00)	4.4728	(13,407.68)	(13,418.38)	0.0000	4.5800	(1,507.0558)	0.0000	1.7058	(5.6173)	0.0000	1	(3.9115)	01/06/2025
603799.SH	12/17/2024	SDB3260864119	(100.00)	4.4728	(446.92)	(447.28)	0.0000	4.5800	(1,507.0558)	0.0000	0.0569	(0.1872)	0.0000	1	(0.1304)	01/06/2025
603799.SH	12/17/2024	SDB3260864119	(1,900.00)	4.4728	(8,491.53)	(8,498.31)	0.0000	4.5800	(1,507.0558)	0.0000	1.0803	(3.5576)	0.0000	1	(2.4773)	01/06/2025
603799.SH	12/17/2024	SDB3260864119	(200.00)	4.4728	(893.85)	(894.56)	0.0000	4.5800	(1,507.0558)	0.0000	0.1137	(0.3745)	0.0000	1	(0.2608)	01/06/2025
603799.SH	12/17/2024	SDB3260864119	(100.00)	4.4728	(446.92)	(447.28)	0.0000	4.5800	(1,507.0558)	0.0000	0.0569	(0.1872)	0.0000	1	(0.1304)	01/06/2025
603799.SH	12/17/2024	SDB3260864119	(19,900.00)	4.4728	(88,937.62)	(89,008.62)	0.0000	4.5800	(1,507.0558)	0.0000	11.3148	(37.2614)	0.0000	1	(25.9465)	01/06/2025
603799.SH	12/17/2024	SDB3260864119	(1,100.00)	4.4728	(4,916.15)	(4,920.07)	0.0000	4.5800	(1,507.0558)	0.0000	0.6254	(2.0597)	0.0000	1	(1.4342)	01/06/2025
603799.SH	12/17/2024	SDB3260864119	(2,400.00)	4.4728	(10,726.14)	(10,734.71)	0.0000	4.5800	(1,507.0558)	0.0000	1.3646	(4.4938)	0.0000	1	(3.1292)	01/06/2025
603799.SH	12/17/2024	SDB3260864119	(17,761.00)	4.4728	(79,377.94)	(79,441.31)	0.0000	4.5800	(1,507.0558)	0.0000	10.0986	(33.2562)	0.0000	1	(23.1576)	01/06/2025
603799.SH	12/17/2024	SDB3260864119	(14,739.00)	4.4728	(65,871.94)	(65,924.53)	0.0000	4.5800	(1,507.0558)	0.0000	8.3804	(27.5978)	0.0000	1	(19.2174)	01/06/2025
603799.SH	12/17/2024	SDB3260864119	(2,300.00)	4.4728	(10,279.22)	(10,287.43)	0.0000	4.5800	(1,507.0558)	0.0000	1.3077	(4.3066)	0.0000	1	(2.9988)	01/06/2025
603799.SH	12/17/2024	SDB3260864119	(6,300.00)	4.4728	(28,156.13)	(28,178.61)	0.0000	4.5800	(1,507.0558)	0.0000	3.5821	(11.7963)	0.0000	1	(8.2142)	01/06/2025
603799.SH	12/16/2024	SDB3260864119	(3,000.00)	4.4594	(13,407.68)	(13,378.07)	0.0000	4.5800	(1,507.0558)	0.0000	1.7058	(5.6004)	0.0000	1	(3.8947)	01/06/2025
603799.SH	12/16/2024	SDB3260864119	(100.00)	4.4594	(446.92)	(445.94)	0.0000	4.5800	(1,507.0558)	0.0000	0.0569	(0.1867)	0.0000	1	(0.1298)	01/06/2025
603799.SH	12/16/2024	SDB3260864119	(1,900.00)	4.4594	(8,491.53)	(8,472.78)	0.0000	4.5800	(1,507.0558)	0.0000	1.0803	(3.5469)	0.0000	1	(2.4666)	01/06/2025
603799.SH	12/16/2024	SDB3260864119	(200.00)	4.4594	(893.85)	(891.87)	0.0000	4.5800	(1,507.0558)	0.0000	0.1137	(0.3734)	0.0000	1	(0.2596)	01/06/2025
603799.SH	12/16/2024	SDB3260864119	(100.00)	4.4594	(446.92)	(445.94)	0.0000	4.5800	(1,507.0558)	0.0000	0.0569	(0.1867)	0.0000	1	(0.1298)	01/06/2025
603799.SH	12/16/2024	SDB3260864119	(19,900.00)	4.4594	(88,937.62)	(88,741.22)	0.0000	4.5800	(1,507.0558)	0.0000	11.3148	(37.1494)	0.0000	1	(25.8346)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
ZHEJIANG HUAYOU COBALT CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
603799.SH	12/16/2024	SDB3260864119	(1,100.00)	4.4594	(4,916.15)	(4,905.29)	0.0000	4.5800	(1,507.0558)	0.0000	0.6254	(2.0535)	0.0000	1	(1,4280)	01/06/2025
603799.SH	12/16/2024	SDB3260864119	(2,400.00)	4.4594	(10,726.14)	(10,702.46)	0.0000	4.5800	(1,507.0558)	0.0000	1.3646	(4.4803)	0.0000	1	(3,1157)	01/06/2025
603799.SH	12/16/2024	SDB3260864119	(17,761.00)	4.4594	(79,377.94)	(79,202.66)	0.0000	4.5800	(1,507.0558)	0.0000	10.0986	(33.1563)	0.0000	1	(23,0577)	01/06/2025
603799.SH	12/16/2024	SDB3260864119	(14,739.00)	4.4594	(65,871.94)	(65,726.48)	0.0000	4.5800	(1,507.0558)	0.0000	8.3804	(27.5149)	0.0000	1	(19,1345)	01/06/2025
603799.SH	12/16/2024	SDB3260864119	(2,300.00)	4.4594	(10,279.22)	(10,256.52)	0.0000	4.5800	(1,507.0558)	0.0000	1.3077	(4.2937)	0.0000	1	(2,9859)	01/06/2025
603799.SH	12/16/2024	SDB3260864119	(6,300.00)	4.4594	(28,156.13)	(28,093.96)	0.0000	4.5800	(1,507.0558)	0.0000	3.5821	(11.7609)	0.0000	1	(8,1788)	01/06/2025
603799.SH	12/13/2024	SDB3260864119	(3,000.00)	4.4728	(13,407.68)	(13,418.46)	0.0000	4.5800	(1,507.0558)	0.0000	5.1173	(16.8520)	0.0000	3	(11,7347)	01/06/2025
603799.SH	12/13/2024	SDB3260864119	(100.00)	4.4728	(446.92)	(447.28)	0.0000	4.5800	(1,507.0558)	0.0000	0.1706	(0.5617)	0.0000	3	(0,3912)	01/06/2025
603799.SH	12/13/2024	SDB3260864119	(1,900.00)	4.4728	(8,491.53)	(8,498.36)	0.0000	4.5800	(1,507.0558)	0.0000	3.2409	(10.6729)	0.0000	3	(7,4320)	01/06/2025
603799.SH	12/13/2024	SDB3260864119	(200.00)	4.4728	(893.85)	(894.56)	0.0000	4.5800	(1,507.0558)	0.0000	0.3412	(1.1235)	0.0000	3	(0,7823)	01/06/2025
603799.SH	12/13/2024	SDB3260864119	(100.00)	4.4728	(446.92)	(447.28)	0.0000	4.5800	(1,507.0558)	0.0000	0.1706	(0.5617)	0.0000	3	(0,3912)	01/06/2025
603799.SH	12/13/2024	SDB3260864119	(19,900.00)	4.4728	(88,937.62)	(89,009.14)	0.0000	4.5800	(1,507.0558)	0.0000	33.9445	(111.7848)	0.0000	3	(77,8403)	01/06/2025
603799.SH	12/13/2024	SDB3260864119	(1,100.00)	4.4728	(4,916.15)	(4,920.10)	0.0000	4.5800	(1,507.0558)	0.0000	1.8763	(6.1791)	0.0000	3	(4,3027)	01/06/2025
603799.SH	12/13/2024	SDB3260864119	(2,400.00)	4.4728	(10,726.14)	(10,734.77)	0.0000	4.5800	(1,507.0558)	0.0000	4.0938	(13.4816)	0.0000	3	(9,3878)	01/06/2025
603799.SH	12/13/2024	SDB3260864119	(17,761.00)	4.4728	(79,377.94)	(79,441.77)	0.0000	4.5800	(1,507.0558)	0.0000	30.2959	(99.7693)	0.0000	3	(69,4734)	01/06/2025
603799.SH	12/13/2024	SDB3260864119	(14,739.00)	4.4728	(65,871.94)	(65,924.91)	0.0000	4.5800	(1,507.0558)	0.0000	25.1411	(82.7938)	0.0000	3	(57,6526)	01/06/2025
603799.SH	12/13/2024	SDB3260864119	(2,300.00)	4.4728	(10,279.22)	(10,287.49)	0.0000	4.5800	(1,507.0558)	0.0000	3.9232	(12.9198)	0.0000	3	(8,9966)	01/06/2025
603799.SH	12/13/2024	SDB3260864119	(6,300.00)	4.4728	(28,156.13)	(28,178.77)	0.0000	4.5800	(1,507.0558)	0.0000	10.7463	(35.3892)	0.0000	3	(24,6429)	01/06/2025
603799.SH	12/12/2024	SDB3260864119	(3,000.00)	4.4475	(13,407.68)	(13,342.57)	0.0000	4.5800	(1,507.0558)	0.0000	1.7058	(5.5856)	0.0000	1	(3,8798)	01/06/2025
603799.SH	12/12/2024	SDB3260864119	(100.00)	4.4475	(446.92)	(444.75)	0.0000	4.5800	(1,507.0558)	0.0000	0.0569	(0.1862)	0.0000	1	(0,1293)	01/06/2025
603799.SH	12/12/2024	SDB3260864119	(1,900.00)	4.4475	(8,491.53)	(8,450.29)	0.0000	4.5800	(1,507.0558)	0.0000	1.0803	(3.5375)	0.0000	1	(2,4572)	01/06/2025
603799.SH	12/12/2024	SDB3260864119	(200.00)	4.4475	(893.85)	(889.50)	0.0000	4.5800	(1,507.0558)	0.0000	0.1137	(0.3724)	0.0000	1	(0,2587)	01/06/2025
603799.SH	12/12/2024	SDB3260864119	(100.00)	4.4475	(446.92)	(444.75)	0.0000	4.5800	(1,507.0558)	0.0000	0.0569	(0.1862)	0.0000	1	(0,1293)	01/06/2025
603799.SH	12/12/2024	SDB3260864119	(19,900.00)	4.4475	(88,937.62)	(88,505.71)	0.0000	4.5800	(1,507.0558)	0.0000	11.3148	(37.0508)	0.0000	1	(25,7360)	01/06/2025
603799.SH	12/12/2024	SDB3260864119	(1,100.00)	4.4475	(4,916.15)	(4,892.28)	0.0000	4.5800	(1,507.0558)	0.0000	0.6254	(2.0480)	0.0000	1	(1,4226)	01/06/2025
603799.SH	12/12/2024	SDB3260864119	(2,400.00)	4.4475	(10,726.14)	(10,674.06)	0.0000	4.5800	(1,507.0558)	0.0000	1.3646	(4.4684)	0.0000	1	(3,1038)	01/06/2025
603799.SH	12/12/2024	SDB3260864119	(17,761.00)	4.4475	(79,377.94)	(78,992.46)	0.0000	4.5800	(1,507.0558)	0.0000	10.0986	(33.0683)	0.0000	1	(22,9697)	01/06/2025
603799.SH	12/12/2024	SDB3260864119	(14,739.00)	4.4475	(65,871.94)	(65,552.04)	0.0000	4.5800	(1,507.0558)	0.0000	8.3804	(27.4418)	0.0000	1	(19,0615)	01/06/2025
603799.SH	12/12/2024	SDB3260864119	(2,300.00)	4.4475	(10,279.22)	(10,229.30)	0.0000	4.5800	(1,507.0558)	0.0000	1.3077	(4.2823)	0.0000	1	(2,9745)	01/06/2025
603799.SH	12/12/2024	SDB3260864119	(6,300.00)	4.4475	(28,156.13)	(28,019.39)	0.0000	4.5800	(1,507.0558)	0.0000	3.5821	(11.7297)	0.0000	1	(8,1476)	01/06/2025
603799.SH	12/11/2024	SDB3260864119	(3,000.00)	4.4911	(13,407.68)	(13,473.22)	0.0000	4.5800	(1,507.0558)	0.0000	1.7058	(5.6402)	0.0000	1	(3,9345)	01/06/2025
603799.SH	12/11/2024	SDB3260864119	(100.00)	4.4911	(446.92)	(449.11)	0.0000	4.5800	(1,507.0558)	0.0000	0.0569	(0.1880)	0.0000	1	(0,1311)	01/06/2025
603799.SH	12/11/2024	SDB3260864119	(1,900.00)	4.4911	(8,491.53)	(8,533.04)	0.0000	4.5800	(1,507.0558)	0.0000	1.0803	(3.5722)	0.0000	1	(2,4918)	01/06/2025
603799.SH	12/11/2024	SDB3260864119	(200.00)	4.4911	(893.85)	(898.21)	0.0000	4.5800	(1,507.0558)	0.0000	0.1137	(0.3760)	0.0000	1	(0,2623)	01/06/2025
603799.SH	12/11/2024	SDB3260864119	(100.00)	4.4911	(446.92)	(449.11)	0.0000	4.5800	(1,507.0558)	0.0000	0.0569	(0.1880)	0.0000	1	(0,1311)	01/06/2025
603799.SH	12/11/2024	SDB3260864119	(19,900.00)	4.4911	(88,937.62)	(89,372.33)	0.0000	4.5800	(1,507.0558)	0.0000	11.3148	(37.4136)	0.0000	1	(26,0988)	01/06/2025
603799.SH	12/11/2024	SDB3260864119	(1,100.00)	4.4911	(4,916.15)	(4,940.18)	0.0000	4.5800	(1,507.0558)	0.0000	0.6254	(2.0681)	0.0000	1	(1,4426)	01/06/2025
603799.SH	12/11/2024	SDB3260864119	(2,400.00)	4.4911	(10,726.14)	(10,778.57)	0.0000	4.5800	(1,507.0558)	0.0000	1.3646	(4.5122)	0.0000	1	(3,1476)	01/06/2025
603799.SH	12/11/2024	SDB3260864119	(17,761.00)	4.4911	(79,377.94)	(79,765.93)	0.0000	4.5800	(1,507.0558)	0.0000	10.0986	(33.3921)	0.0000	1	(23,2935)	01/06/2025
603799.SH	12/11/2024	SDB3260864119	(14,739.00)	4.4911	(65,871.94)	(66,193.91)	0.0000	4.5800	(1,507.0558)	0.0000	8.3804	(27.7105)	0.0000	1	(19,3302)	01/06/2025
603799.SH	12/11/2024	SDB3260864119	(2,300.00)	4.4911	(10,279.22)	(10,329.47)	0.0000	4.5800	(1,507.0558)	0.0000	1.3077	(4.3242)	0.0000	1	(3,0164)	01/06/2025
603799.SH	12/11/2024	SDB3260864119	(6,300.00)	4.4911	(28,156.13)	(28,293.75)	0.0000	4.5800	(1,507.0558)	0.0000	3.5821	(11.8445)	0.0000	1	(8,2624)	01/06/2025
603799.SH	12/10/2024	SDB3260864119	(3,000.00)	4.3790	(13,407.68)	(13,137.06)	0.0000	4.5800	(1,507.0558)	0.0000	1.7058	(5.4995)	0.0000	1	(3,7938)	01/06/2025
603799.SH	12/10/2024	SDB3260864119	(100.00)	4.3790	(446.92)	(437.90)	0.0000	4.5800	(1,507.0558)	0.0000	0.0569	(0.1833)	0.0000	1	(0,1265)	01/06/2025
603799.SH	12/10/2024	SDB3260864119	(1,900.00)	4.3790	(8,491.53)	(8,320.14)	0.0000	4.5800	(1,507.0558)	0.0000	1.0803	(3.4830)	0.0000	1	(2,4027)	01/06/2025
603799.SH	12/10/2024	SDB3260864119	(200.00)	4.3790	(893.85)	(875.80)	0.0000	4.5800	(1,507.0558)	0.0000	0.1137	(0.3666)	0.0000	1	(0,2529)	01/06/2025
603799.SH	12/10/2024	SDB3260864119	(100.00)	4.3790	(446.92)	(437.90)	0.0000	4.5800	(1,507.0558)	0.0000	0.0569	(0.1833)	0.0000	1	(0,1265)	01/06/2025
603799.SH	12/10/2024	SDB3260864119	(19,900.00)	4.3790	(88,937.62)	(87,142.50)	0.0000	4.5800	(1,507.0558)	0.0000	11.3148	(36.4802)	0.0000	1	(25,1653)	01/06/2025
603799.SH	12/10/2024	SDB3260864119	(1,100.00)	4.3790	(4,916.15)	(4,816.92)	0.0000	4.5800	(1,507.0558)	0.0000	0.6254	(2.0165)	0.0000	1	(1,3910)	01/06/2025
603799.SH	12/10/2024	SDB3260864119	(2,400.00)	4.3790	(10,726.14)	(10,509.65)	0.0000	4.5800	(1,507.0558)	0.0000	1.3646	(4.3996)	0.0000	1	(3,0350)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
ZHEJIANG HUAYOU COBALT CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
603799.SH	12/10/2024	SDB3260864119	(17,761.00)	4.3790	(79,377.94)	(77,775.77)	0.0000	4.5800	(1,507.0558)	0.0000	10.0986	(32.5590)	0.0000	1	(22.4604)	01/06/2025
603799.SH	12/10/2024	SDB3260864119	(14,739.00)	4.3790	(65,871.94)	(64,542.38)	0.0000	4.5800	(1,507.0558)	0.0000	8.3804	(27.0192)	0.0000	1	(18.6388)	01/06/2025
603799.SH	12/10/2024	SDB3260864119	(2,300.00)	4.3790	(10,279.22)	(10,071.75)	0.0000	4.5800	(1,507.0558)	0.0000	1.3077	(4.2163)	0.0000	1	(2.9086)	01/06/2025
603799.SH	12/10/2024	SDB3260864119	(6,300.00)	4.3790	(28,156.13)	(27,587.83)	0.0000	4.5800	(1,507.0558)	0.0000	3.5821	(11.5490)	0.0000	1	(7.9669)	01/06/2025
603799.SH	12/09/2024	SDB3260864119	(3,000.00)	4.3789	(13,407.68)	(13,136.58)	0.0000	4.5800	(1,507.0558)	0.0000	1.7058	(5.4993)	0.0000	1	(3.7936)	01/06/2025
603799.SH	12/09/2024	SDB3260864119	(100.00)	4.3789	(446.92)	(437.89)	0.0000	4.5800	(1,507.0558)	0.0000	0.0569	(0.1833)	0.0000	1	(0.1265)	01/06/2025
603799.SH	12/09/2024	SDB3260864119	(1,900.00)	4.3789	(8,491.53)	(8,319.84)	0.0000	4.5800	(1,507.0558)	0.0000	1.0803	(3.4829)	0.0000	1	(2.4026)	01/06/2025
603799.SH	12/09/2024	SDB3260864119	(200.00)	4.3789	(893.85)	(875.77)	0.0000	4.5800	(1,507.0558)	0.0000	0.1137	(0.3666)	0.0000	1	(0.2529)	01/06/2025
603799.SH	12/09/2024	SDB3260864119	(100.00)	4.3789	(446.92)	(437.89)	0.0000	4.5800	(1,507.0558)	0.0000	0.0569	(0.1833)	0.0000	1	(0.1265)	01/06/2025
603799.SH	12/09/2024	SDB3260864119	(19,900.00)	4.3789	(88,937.62)	(87,139.33)	0.0000	4.5800	(1,507.0558)	0.0000	11.3148	(36.4788)	0.0000	1	(25.1640)	01/06/2025
603799.SH	12/09/2024	SDB3260864119	(1,100.00)	4.3789	(4,916.15)	(4,816.75)	0.0000	4.5800	(1,507.0558)	0.0000	0.6254	(2.0164)	0.0000	1	(1.3910)	01/06/2025
603799.SH	12/09/2024	SDB3260864119	(2,400.00)	4.3789	(10,726.14)	(10,509.27)	0.0000	4.5800	(1,507.0558)	0.0000	1.3646	(4.3995)	0.0000	1	(3.0349)	01/06/2025
603799.SH	12/09/2024	SDB3260864119	(17,761.00)	4.3789	(79,377.94)	(77,772.95)	0.0000	4.5800	(1,507.0558)	0.0000	10.0986	(32.5578)	0.0000	1	(22.4592)	01/06/2025
603799.SH	12/09/2024	SDB3260864119	(14,739.00)	4.3789	(65,871.94)	(64,540.03)	0.0000	4.5800	(1,507.0558)	0.0000	8.3804	(27.0182)	0.0000	1	(18.6378)	01/06/2025
603799.SH	12/09/2024	SDB3260864119	(2,300.00)	4.3789	(10,279.22)	(10,071.38)	0.0000	4.5800	(1,507.0558)	0.0000	1.3077	(4.2161)	0.0000	1	(2.9084)	01/06/2025
603799.SH	12/09/2024	SDB3260864119	(6,300.00)	4.3789	(28,156.13)	(27,586.82)	0.0000	4.5800	(1,507.0558)	0.0000	3.5821	(11.5486)	0.0000	1	(7.9665)	01/06/2025
603799.SH	12/06/2024	SDB3260864119	(3,000.00)	4.4318	(13,407.68)	(13,295.43)	0.0000	4.5800	(1,507.0558)	0.0000	5.1173	(16.6975)	0.0000	3	(11.5802)	01/06/2025
603799.SH	12/06/2024	SDB3260864119	(100.00)	4.4318	(446.92)	(443.18)	0.0000	4.5800	(1,507.0558)	0.0000	0.1706	(0.5566)	0.0000	3	(0.3860)	01/06/2025
603799.SH	12/06/2024	SDB3260864119	(1,900.00)	4.4318	(8,491.53)	(8,420.44)	0.0000	4.5800	(1,507.0558)	0.0000	3.2409	(10.5751)	0.0000	3	(7.3341)	01/06/2025
603799.SH	12/06/2024	SDB3260864119	(200.00)	4.4318	(893.85)	(886.36)	0.0000	4.5800	(1,507.0558)	0.0000	0.3412	(1.1132)	0.0000	3	(0.7720)	01/06/2025
603799.SH	12/06/2024	SDB3260864119	(100.00)	4.4318	(446.92)	(443.18)	0.0000	4.5800	(1,507.0558)	0.0000	0.1706	(0.5566)	0.0000	3	(0.3860)	01/06/2025
603799.SH	12/06/2024	SDB3260864119	(19,900.00)	4.4318	(88,937.62)	(88,193.02)	0.0000	4.5800	(1,507.0558)	0.0000	33.9445	(110.7598)	0.0000	3	(76.8153)	01/06/2025
603799.SH	12/06/2024	SDB3260864119	(1,100.00)	4.4318	(4,916.15)	(4,874.99)	0.0000	4.5800	(1,507.0558)	0.0000	1.8763	(6.1224)	0.0000	3	(4.2461)	01/06/2025
603799.SH	12/06/2024	SDB3260864119	(2,400.00)	4.4318	(10,726.14)	(10,636.34)	0.0000	4.5800	(1,507.0558)	0.0000	4.0938	(13.3580)	0.0000	3	(9.2642)	01/06/2025
603799.SH	12/06/2024	SDB3260864119	(17,761.00)	4.4318	(79,377.94)	(78,713.38)	0.0000	4.5800	(1,507.0558)	0.0000	30.2959	(98.8545)	0.0000	3	(68.5586)	01/06/2025
603799.SH	12/06/2024	SDB3260864119	(14,739.00)	4.4318	(65,871.94)	(65,320.45)	0.0000	4.5800	(1,507.0558)	0.0000	25.1411	(82.0346)	0.0000	3	(56.8935)	01/06/2025
603799.SH	12/06/2024	SDB3260864119	(2,300.00)	4.4318	(10,279.22)	(10,193.16)	0.0000	4.5800	(1,507.0558)	0.0000	3.9232	(12.8014)	0.0000	3	(8.8782)	01/06/2025
603799.SH	12/06/2024	SDB3260864119	(6,300.00)	4.4318	(28,156.13)	(27,920.40)	0.0000	4.5800	(1,507.0558)	0.0000	10.7463	(35.0647)	0.0000	3	(24.3184)	01/06/2025
603799.SH	12/05/2024	SDB3260864119	(3,000.00)	4.5028	(13,407.68)	(13,508.45)	0.0000	4.5800	(1,507.0558)	0.0000	1.7058	(5.6550)	0.0000	1	(3.9492)	01/06/2025
603799.SH	12/05/2024	SDB3260864119	(100.00)	4.5028	(446.92)	(450.28)	0.0000	4.5800	(1,507.0558)	0.0000	0.0569	(0.1885)	0.0000	1	(0.1316)	01/06/2025
603799.SH	12/05/2024	SDB3260864119	(1,900.00)	4.5028	(8,491.53)	(8,555.35)	0.0000	4.5800	(1,507.0558)	0.0000	1.0803	(3.5815)	0.0000	1	(2.5012)	01/06/2025
603799.SH	12/05/2024	SDB3260864119	(200.00)	4.5028	(893.85)	(900.56)	0.0000	4.5800	(1,507.0558)	0.0000	0.1137	(0.3770)	0.0000	1	(0.2633)	01/06/2025
603799.SH	12/05/2024	SDB3260864119	(100.00)	4.5028	(446.92)	(450.28)	0.0000	4.5800	(1,507.0558)	0.0000	0.0569	(0.1885)	0.0000	1	(0.1316)	01/06/2025
603799.SH	12/05/2024	SDB3260864119	(19,900.00)	4.5028	(88,937.62)	(89,606.06)	0.0000	4.5800	(1,507.0558)	0.0000	11.3148	(37.5115)	0.0000	1	(26.1966)	01/06/2025
603799.SH	12/05/2024	SDB3260864119	(1,100.00)	4.5028	(4,916.15)	(4,953.10)	0.0000	4.5800	(1,507.0558)	0.0000	0.6254	(2.0735)	0.0000	1	(1.4481)	01/06/2025
603799.SH	12/05/2024	SDB3260864119	(2,400.00)	4.5028	(10,726.14)	(10,806.76)	0.0000	4.5800	(1,507.0558)	0.0000	1.3646	(4.5240)	0.0000	1	(3.1594)	01/06/2025
603799.SH	12/05/2024	SDB3260864119	(17,761.00)	4.5028	(79,377.94)	(79,974.53)	0.0000	4.5800	(1,507.0558)	0.0000	10.0986	(33.4795)	0.0000	1	(23.3808)	01/06/2025
603799.SH	12/05/2024	SDB3260864119	(14,739.00)	4.5028	(65,871.94)	(66,367.02)	0.0000	4.5800	(1,507.0558)	0.0000	8.3804	(27.7830)	0.0000	1	(19.4026)	01/06/2025
603799.SH	12/05/2024	SDB3260864119	(2,300.00)	4.5028	(10,279.22)	(10,356.48)	0.0000	4.5800	(1,507.0558)	0.0000	1.3077	(4.3355)	0.0000	1	(3.0278)	01/06/2025
603799.SH	12/05/2024	SDB3260864119	(6,300.00)	4.5028	(28,156.13)	(28,367.75)	0.0000	4.5800	(1,507.0558)	0.0000	3.5821	(11.8755)	0.0000	1	(8.2934)	01/06/2025
603799.SH	12/04/2024	SDB3260864119	(3,000.00)	4.4692	(13,407.68)	(13,407.68)	0.0000	4.5800	(1,507.0558)	0.0000	1.7058	(5.6128)	0.0000	1	(3.9071)	01/06/2025
603799.SH	12/04/2024	SDB3260864119	(100.00)	4.4692	(446.92)	(446.92)	0.0000	4.5800	(1,507.0558)	0.0000	0.0569	(0.1871)	0.0000	1	(0.1302)	01/06/2025
603799.SH	12/04/2024	SDB3260864119	(1,900.00)	4.4692	(8,491.53)	(8,491.53)	0.0000	4.5800	(1,507.0558)	0.0000	1.0803	(3.5548)	0.0000	1	(2.4745)	01/06/2025
603799.SH	12/04/2024	SDB3260864119	(200.00)	4.4692	(893.85)	(893.85)	0.0000	4.5800	(1,507.0558)	0.0000	0.1137	(0.3742)	0.0000	1	(0.2605)	01/06/2025
603799.SH	12/04/2024	SDB3260864119	(100.00)	4.4692	(446.92)	(446.92)	0.0000	4.5800	(1,507.0558)	0.0000	0.0569	(0.1871)	0.0000	1	(0.1302)	01/06/2025
603799.SH	12/04/2024	SDB3260864119	(19,900.00)	4.4692	(88,937.62)	(88,937.62)	0.0000	4.5800	(1,507.0558)	0.0000	11.3148	(37.2317)	0.0000	1	(25.9168)	01/06/2025
603799.SH	12/04/2024	SDB3260864119	(1,100.00)	4.4692	(4,916.15)	(4,916.15)	0.0000	4.5800	(1,507.0558)	0.0000	0.6254	(2.0580)	0.0000	1	(1.4326)	01/06/2025
603799.SH	12/04/2024	SDB3260864119	(2,400.00)	4.4692	(10,726.14)	(10,726.14)	0.0000	4.5800	(1,507.0558)	0.0000	1.3646	(4.4902)	0.0000	1	(3.1256)	01/06/2025
603799.SH	12/04/2024	SDB3260864119	(17,761.00)	4.4692	(79,377.94)	(79,377.94)	0.0000	4.5800	(1,507.0558)	0.0000	10.0986	(33.2297)	0.0000	1	(23.1311)	01/06/2025
603799.SH	12/04/2024	SDB3260864119	(14,739.00)	4.4692	(65,871.94)	(65,871.94)	0.0000	4.5800	(1,507.0558)	0.0000	8.3804	(27.5757)	0.0000	1	(19.1954)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
ZHEJIANG HUAYOU COBALT CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
603799.SH	12/04/2024	SDB3260864119	(2,300.00)	4.4692	(10,279.22)	(10,279.22)	0.0000	4.5800	(1,507.0558)	0.0000	1.3077	(4.3032)	0.0000	1	(2.9954)	01/06/2025
603799.SH	12/04/2024	SDB3260864119	(6,300.00)	4.4692	(28,156.13)	(28,156.13)	0.0000	4.5800	(1,507.0558)	0.0000	3.5821	(11.7869)	0.0000	1	(8.2048)	01/06/2025
TOTAL ZHEJIANG HUAYOU COBALT CO LTD CMN CLASS A SERIES NORTHBOUND											1,272.8510	(4,126.2446)	0.0000		(2,853.3936)	

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
ZHEJIANG JINGGONG SCIENCE & TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND																
002006.ZK	01/03/2025	SDB3262990902	(2,100.00)	2.3764	(6,247.51)	(4,990.36)	0.0000	4.3300	(1,895.7831)	0.0000	2.2543	(7.8839)	0.0000	3	(5.6296)	01/06/2025
002006.ZK	01/03/2025	SDB3262990902	(3,300.00)	2.3764	(9,340.75)	(7,841.99)	0.0000	4.3300	(1,895.7831)	0.0000	3.3705	(12.3889)	0.0000	3	(9.0185)	01/06/2025
002006.ZK	01/03/2025	SDB3262990902	(2,300.00)	2.3764	(6,657.69)	(5,465.63)	0.0000	4.3300	(1,895.7831)	0.0000	2.4023	(8.6347)	0.0000	3	(6.2324)	01/06/2025
002006.ZK	01/03/2025	SDB3262990902	(2,100.00)	2.3764	(5,555.26)	(4,990.36)	0.0000	4.3300	(1,895.7831)	0.0000	2.0045	(7.8839)	0.0000	3	(5.8793)	01/06/2025
002006.ZK	01/03/2025	SDB3262990902	(100.00)	2.3764	(259.84)	(237.64)	0.0000	4.3300	(1,895.7831)	0.0000	0.0938	(0.3754)	0.0000	3	(0.2817)	01/06/2025
002006.ZK	01/03/2025	SDB3262990902	(2,500.00)	2.3764	(6,446.80)	(5,940.90)	0.0000	4.3300	(1,895.7831)	0.0000	2.3262	(9.3855)	0.0000	3	(7.0593)	01/06/2025
002006.ZK	01/03/2025	SDB3262990902	(1,000.00)	2.3764	(2,578.72)	(2,376.36)	0.0000	4.3300	(1,895.7831)	0.0000	0.9305	(3.7542)	0.0000	3	(2.8237)	01/06/2025
002006.ZK	01/03/2025	SDB3262990902	(3,100.00)	2.3764	(7,994.03)	(7,366.72)	0.0000	4.3300	(1,895.7831)	0.0000	2.8845	(11.6381)	0.0000	3	(8.7536)	01/06/2025
002006.ZK	01/03/2025	SDB3262990902	(100.00)	2.3764	(257.87)	(237.64)	0.0000	4.3300	(1,895.7831)	0.0000	0.0930	(0.3754)	0.0000	3	(0.2824)	01/06/2025
002006.ZK	01/02/2025	SDB3262990902	(2,100.00)	2.3701	(6,247.51)	(4,977.24)	0.0000	4.3300	(1,902.9411)	0.0000	0.7514	(2.6309)	0.0000	1	(1.8795)	01/06/2025
002006.ZK	01/02/2025	SDB3262990902	(3,300.00)	2.3701	(9,340.75)	(7,821.37)	0.0000	4.3300	(1,902.9411)	0.0000	1.1235	(4.1343)	0.0000	1	(3.0109)	01/06/2025
002006.ZK	01/02/2025	SDB3262990902	(2,300.00)	2.3701	(6,657.69)	(5,451.26)	0.0000	4.3300	(1,902.9411)	0.0000	0.8008	(2.8815)	0.0000	1	(2.0807)	01/06/2025
002006.ZK	01/02/2025	SDB3262990902	(2,100.00)	2.3701	(5,555.26)	(4,977.24)	0.0000	4.3300	(1,902.9411)	0.0000	0.6682	(2.6309)	0.0000	1	(1.9628)	01/06/2025
002006.ZK	01/02/2025	SDB3262990902	(100.00)	2.3701	(259.84)	(237.01)	0.0000	4.3300	(1,902.9411)	0.0000	0.0313	(0.1253)	0.0000	1	(0.0940)	01/06/2025
002006.ZK	01/02/2025	SDB3262990902	(2,500.00)	2.3701	(6,446.80)	(5,925.28)	0.0000	4.3300	(1,902.9411)	0.0000	0.7754	(3.1321)	0.0000	1	(2.3567)	01/06/2025
002006.ZK	01/02/2025	SDB3262990902	(1,000.00)	2.3701	(2,578.72)	(2,370.11)	0.0000	4.3300	(1,902.9411)	0.0000	0.3102	(1.2528)	0.0000	1	(0.9427)	01/06/2025
002006.ZK	01/02/2025	SDB3262990902	(3,100.00)	2.3701	(7,994.03)	(7,347.35)	0.0000	4.3300	(1,902.9411)	0.0000	0.9615	(3.8838)	0.0000	1	(2.9223)	01/06/2025
002006.ZK	01/02/2025	SDB3262990902	(500.00)	2.3701	(1,289.36)	(1,185.06)	0.0000	4.3300	(1,902.9411)	0.0000	0.1551	(0.6264)	0.0000	1	(0.4713)	01/06/2025
002006.ZK	12/31/2024	SDB3262990902	(2,100.00)	2.4411	(6,247.51)	(5,126.33)	0.0000	4.3300	(1,902.9411)	0.0000	1.5029	(5.4195)	0.0000	2	(3.9166)	01/06/2025
002006.ZK	12/31/2024	SDB3262990902	(3,300.00)	2.4411	(9,340.75)	(8,055.67)	0.0000	4.3300	(1,902.9411)	0.0000	2.2470	(8.5164)	0.0000	2	(6.2694)	01/06/2025
002006.ZK	12/31/2024	SDB3262990902	(2,300.00)	2.4411	(6,657.69)	(5,614.56)	0.0000	4.3300	(1,902.9411)	0.0000	1.6015	(5.9356)	0.0000	2	(4.3341)	01/06/2025
002006.ZK	12/31/2024	SDB3262990902	(2,100.00)	2.4411	(5,555.26)	(5,126.33)	0.0000	4.3300	(1,902.9411)	0.0000	1.3363	(5.4195)	0.0000	2	(4.0832)	01/06/2025
002006.ZK	12/31/2024	SDB3262990902	(100.00)	2.4411	(259.84)	(244.11)	0.0000	4.3300	(1,902.9411)	0.0000	0.0625	(0.2581)	0.0000	2	(0.1956)	01/06/2025
002006.ZK	12/31/2024	SDB3262990902	(2,500.00)	2.4411	(6,446.80)	(6,102.78)	0.0000	4.3300	(1,902.9411)	0.0000	1.5508	(6.4518)	0.0000	2	(4.9010)	01/06/2025
002006.ZK	12/31/2024	SDB3262990902	(1,000.00)	2.4411	(2,578.72)	(2,441.11)	0.0000	4.3300	(1,902.9411)	0.0000	0.6203	(2.5807)	0.0000	2	(1.9604)	01/06/2025
002006.ZK	12/31/2024	SDB3262990902	(3,100.00)	2.4411	(7,994.03)	(7,567.44)	0.0000	4.3300	(1,902.9411)	0.0000	1.9230	(8.0002)	0.0000	2	(6.0772)	01/06/2025
002006.ZK	12/31/2024	SDB3262990902	(500.00)	2.4411	(1,289.36)	(1,220.56)	0.0000	4.3300	(1,902.9411)	0.0000	0.3102	(1.2904)	0.0000	2	(0.9802)	01/06/2025
002006.ZK	12/30/2024	SDB3262990902	(2,100.00)	2.4338	(6,247.51)	(5,111.05)	0.0000	4.3300	(1,902.9411)	0.0000	0.7514	(2.7017)	0.0000	1	(1.9502)	01/06/2025
002006.ZK	12/30/2024	SDB3262990902	(3,300.00)	2.4338	(9,340.75)	(8,031.65)	0.0000	4.3300	(1,902.9411)	0.0000	1.1235	(4.2455)	0.0000	1	(3.1220)	01/06/2025
002006.ZK	12/30/2024	SDB3262990902	(2,300.00)	2.4338	(6,657.69)	(5,597.82)	0.0000	4.3300	(1,902.9411)	0.0000	0.8008	(2.9590)	0.0000	1	(2.1582)	01/06/2025
002006.ZK	12/30/2024	SDB3262990902	(2,100.00)	2.4338	(5,555.26)	(5,111.05)	0.0000	4.3300	(1,902.9411)	0.0000	0.6682	(2.7017)	0.0000	1	(2.0335)	01/06/2025
002006.ZK	12/30/2024	SDB3262990902	(100.00)	2.4338	(259.84)	(243.38)	0.0000	4.3300	(1,902.9411)	0.0000	0.0313	(0.1287)	0.0000	1	(0.0974)	01/06/2025
002006.ZK	12/30/2024	SDB3262990902	(2,500.00)	2.4338	(6,446.80)	(6,084.58)	0.0000	4.3300	(1,902.9411)	0.0000	0.7754	(3.2163)	0.0000	1	(2.4409)	01/06/2025
002006.ZK	12/30/2024	SDB3262990902	(1,000.00)	2.4338	(2,578.72)	(2,433.83)	0.0000	4.3300	(1,902.9411)	0.0000	0.3102	(1.2865)	0.0000	1	(0.9763)	01/06/2025
002006.ZK	12/30/2024	SDB3262990902	(3,100.00)	2.4338	(7,994.03)	(7,544.88)	0.0000	4.3300	(1,902.9411)	0.0000	0.9615	(3.9882)	0.0000	1	(3.0267)	01/06/2025
002006.ZK	12/30/2024	SDB3262990902	(500.00)	2.4338	(1,289.36)	(1,216.92)	0.0000	4.3300	(1,902.9411)	0.0000	0.1551	(0.6433)	0.0000	1	(0.4882)	01/06/2025
002006.ZK	12/27/2024	SDB3262990902	(2,100.00)	2.5629	(6,247.51)	(5,382.18)	0.0000	4.3300	(1,902.9411)	0.0000	2.2543	(8.5350)	0.0000	3	(6.2807)	01/06/2025
002006.ZK	12/27/2024	SDB3262990902	(3,300.00)	2.5629	(9,340.75)	(8,457.72)	0.0000	4.3300	(1,902.9411)	0.0000	3.3705	(13.4121)	0.0000	3	(10.0417)	01/06/2025
002006.ZK	12/27/2024	SDB3262990902	(2,300.00)	2.5629	(6,657.69)	(5,894.77)	0.0000	4.3300	(1,902.9411)	0.0000	2.4023	(9.3478)	0.0000	3	(6.9455)	01/06/2025
002006.ZK	12/27/2024	SDB3262990902	(2,100.00)	2.5629	(5,555.26)	(5,382.18)	0.0000	4.3300	(1,902.9411)	0.0000	2.0045	(8.5350)	0.0000	3	(6.5305)	01/06/2025
002006.ZK	12/27/2024	SDB3262990902	(100.00)	2.5629	(259.84)	(256.29)	0.0000	4.3300	(1,902.9411)	0.0000	0.0938	(0.4064)	0.0000	3	(0.3127)	01/06/2025
002006.ZK	12/27/2024	SDB3262990902	(2,500.00)	2.5629	(6,446.80)	(6,407.36)	0.0000	4.3300	(1,902.9411)	0.0000	2.3262	(10.1607)	0.0000	3	(7.8345)	01/06/2025
002006.ZK	12/27/2024	SDB3262990902	(1,000.00)	2.5629	(2,578.72)	(2,562.95)	0.0000	4.3300	(1,902.9411)	0.0000	0.9305	(4.0643)	0.0000	3	(3.1338)	01/06/2025
002006.ZK	12/27/2024	SDB3262990902	(3,100.00)	2.5629	(7,994.03)	(7,945.13)	0.0000	4.3300	(1,902.9411)	0.0000	2.8845	(12.5993)	0.0000	3	(9.7147)	01/06/2025
002006.ZK	12/27/2024	SDB3262990902	(500.00)	2.5629	(1,289.36)	(1,281.47)	0.0000	4.3300	(1,902.9411)	0.0000	0.4652	(2.0321)	0.0000	3	(1.5669)	01/06/2025
002006.ZK	12/26/2024	SDB3262990902	(2,100.00)	2.4733	(6,247.51)	(5,194.01)	0.0000	4.3300	(1,902.9411)	0.0000	0.7514	(2.7455)	0.0000	1	(1.9941)	01/06/2025
002006.ZK	12/26/2024	SDB3262990902	(3,300.00)	2.4733	(9,340.75)	(8,162.02)	0.0000	4.3300	(1,902.9411)	0.0000	1.1235	(4.3144)	0.0000	1	(3.1909)	01/06/2025
002006.ZK	12/26/2024	SDB3262990902	(2,300.00)	2.4733	(6,657.69)	(5,688.68)	0.0000	4.3300	(1,902.9411)	0.0000	0.8008	(3.0070)	0.0000	1	(2.2062)	01/06/2025
002006.ZK	12/26/2024	SDB3262990902	(2,100.00)	2.4733	(5,555.26)	(5,194.01)	0.0000	4.3300	(1,902.9411)	0.0000	0.6682	(2.7455)	0.0000	1	(2.0774)	01/06/2025
002006.ZK	12/26/2024	SDB3262990902	(100.00)	2.4733	(259.84)	(247.33)	0.0000	4.3300	(1,902.9411)	0.0000	0.0313	(0.1307)	0.0000	1	(0.0995)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
ZHEJIANG JINGGONG SCIENCE & TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002006.ZK	12/26/2024	SDB3262990902	(2,500.00)	2.4733	(6,446.80)	(6,183.35)	0.0000	4.3300	(1,902.9411)	0.0000	0.7754	(3.2685)	0.0000	1	(2.4931)	01/06/2025
002006.ZK	12/26/2024	SDB3262990902	(1,000.00)	2.4733	(2,578.72)	(2,473.34)	0.0000	4.3300	(1,902.9411)	0.0000	0.3102	(1.3074)	0.0000	1	(0.9972)	01/06/2025
002006.ZK	12/26/2024	SDB3262990902	(3,100.00)	2.4733	(7,994.03)	(7,667.35)	0.0000	4.3300	(1,902.9411)	0.0000	0.9615	(4.0529)	0.0000	1	(3.0914)	01/06/2025
002006.ZK	12/26/2024	SDB3262990902	(500.00)	2.4733	(1,289.36)	(1,236.67)	0.0000	4.3300	(1,902.9411)	0.0000	0.1551	(0.6537)	0.0000	1	(0.4986)	01/06/2025
002006.ZK	12/24/2024	SDB3262990902	(2,100.00)	2.4733	(6,247.51)	(5,194.01)	0.0000	4.3300	(1,902.9411)	0.0000	1.5029	(5.4911)	0.0000	2	(3.9882)	01/06/2025
002006.ZK	12/24/2024	SDB3262990902	(3,300.00)	2.4733	(9,340.75)	(8,162.02)	0.0000	4.3300	(1,902.9411)	0.0000	2.2470	(8.6288)	0.0000	2	(6.3818)	01/06/2025
002006.ZK	12/24/2024	SDB3262990902	(2,300.00)	2.4733	(6,657.69)	(5,688.68)	0.0000	4.3300	(1,902.9411)	0.0000	1.6015	(6.0140)	0.0000	2	(4.4125)	01/06/2025
002006.ZK	12/24/2024	SDB3262990902	(2,100.00)	2.4733	(5,555.26)	(5,194.01)	0.0000	4.3300	(1,902.9411)	0.0000	1.3363	(5.4911)	0.0000	2	(4.1547)	01/06/2025
002006.ZK	12/24/2024	SDB3262990902	(100.00)	2.4733	(259.84)	(247.33)	0.0000	4.3300	(1,902.9411)	0.0000	0.0625	(0.2615)	0.0000	2	(0.1990)	01/06/2025
002006.ZK	12/24/2024	SDB3262990902	(2,500.00)	2.4733	(6,446.80)	(6,183.35)	0.0000	4.3300	(1,902.9411)	0.0000	1.5508	(6.5370)	0.0000	2	(4.9862)	01/06/2025
002006.ZK	12/24/2024	SDB3262990902	(1,000.00)	2.4733	(2,578.72)	(2,473.34)	0.0000	4.3300	(1,902.9411)	0.0000	0.6203	(2.6148)	0.0000	2	(1.9945)	01/06/2025
002006.ZK	12/24/2024	SDB3262990902	(3,100.00)	2.4733	(7,994.03)	(7,667.35)	0.0000	4.3300	(1,902.9411)	0.0000	1.9230	(8.1058)	0.0000	2	(6.1828)	01/06/2025
002006.ZK	12/24/2024	SDB3262990902	(500.00)	2.4733	(1,289.36)	(1,236.67)	0.0000	4.3300	(1,902.9411)	0.0000	0.3102	(1.3074)	0.0000	2	(0.9972)	01/06/2025
002006.ZK	12/23/2024	SDB3262990902	(2,100.00)	2.5198	(6,247.51)	(5,291.48)	0.0000	4.3300	(2,014.1791)	0.0000	0.7514	(2.9606)	0.0000	1	(2.2091)	01/06/2025
002006.ZK	12/23/2024	SDB3262990902	(3,300.00)	2.5198	(9,340.75)	(8,315.18)	0.0000	4.3300	(2,014.1791)	0.0000	1.1235	(4.6523)	0.0000	1	(3.5288)	01/06/2025
002006.ZK	12/23/2024	SDB3262990902	(2,300.00)	2.5198	(6,657.69)	(5,795.43)	0.0000	4.3300	(2,014.1791)	0.0000	0.8008	(3.2425)	0.0000	1	(2.4417)	01/06/2025
002006.ZK	12/23/2024	SDB3262990902	(2,100.00)	2.5198	(5,555.26)	(5,291.48)	0.0000	4.3300	(2,014.1791)	0.0000	0.6682	(2.9606)	0.0000	1	(2.2924)	01/06/2025
002006.ZK	12/23/2024	SDB3262990902	(100.00)	2.5198	(259.84)	(251.98)	0.0000	4.3300	(2,014.1791)	0.0000	0.0313	(0.1410)	0.0000	1	(0.1097)	01/06/2025
002006.ZK	12/23/2024	SDB3262990902	(2,500.00)	2.5198	(6,446.80)	(6,299.38)	0.0000	4.3300	(2,014.1791)	0.0000	0.7754	(3.5245)	0.0000	1	(2.7491)	01/06/2025
002006.ZK	12/23/2024	SDB3262990902	(1,000.00)	2.5198	(2,578.72)	(2,519.75)	0.0000	4.3300	(2,014.1791)	0.0000	0.3102	(1.4098)	0.0000	1	(1.0996)	01/06/2025
002006.ZK	12/23/2024	SDB3262990902	(3,100.00)	2.5198	(7,994.03)	(7,811.23)	0.0000	4.3300	(2,014.1791)	0.0000	0.9615	(4.3703)	0.0000	1	(3.4088)	01/06/2025
002006.ZK	12/23/2024	SDB3262990902	(7,100.00)	2.5198	(18,308.90)	(17,890.24)	0.0000	4.3300	(2,014.1791)	0.0000	2.2022	(10.0095)	0.0000	1	(7.8073)	01/06/2025
002006.ZK	12/23/2024	SDB3262990902	(400.00)	2.5198	(1,031.49)	(1,007.90)	0.0000	4.3300	(2,014.1791)	0.0000	0.1241	(0.5639)	0.0000	1	(0.4398)	01/06/2025
002006.ZK	12/23/2024	SDB3262990902	(2,800.00)	2.5198	(7,220.41)	(7,055.31)	0.0000	4.3300	(2,014.1791)	0.0000	0.8685	(3.9474)	0.0000	1	(3.0789)	01/06/2025
002006.ZK	12/20/2024	SDB3262990902	(2,100.00)	2.5864	(6,247.51)	(5,431.54)	0.0000	4.3300	(2,031.5068)	0.0000	2.2543	(9.1952)	0.0000	3	(6.9409)	01/06/2025
002006.ZK	12/20/2024	SDB3262990902	(3,300.00)	2.5864	(9,340.75)	(8,535.28)	0.0000	4.3300	(2,031.5068)	0.0000	3.3705	(14.4496)	0.0000	3	(11.0791)	01/06/2025
002006.ZK	12/20/2024	SDB3262990902	(2,300.00)	2.5864	(6,657.69)	(5,948.83)	0.0000	4.3300	(2,031.5068)	0.0000	2.4023	(10.0709)	0.0000	3	(7.6686)	01/06/2025
002006.ZK	12/20/2024	SDB3262990902	(2,100.00)	2.5864	(5,555.26)	(5,431.54)	0.0000	4.3300	(2,031.5068)	0.0000	2.0045	(9.1952)	0.0000	3	(7.1907)	01/06/2025
002006.ZK	12/20/2024	SDB3262990902	(100.00)	2.5864	(259.84)	(258.64)	0.0000	4.3300	(2,031.5068)	0.0000	0.0938	(0.4379)	0.0000	3	(0.3441)	01/06/2025
002006.ZK	12/20/2024	SDB3262990902	(2,500.00)	2.5864	(6,446.80)	(6,466.12)	0.0000	4.3300	(2,031.5068)	0.0000	2.3262	(10.9466)	0.0000	3	(8.6204)	01/06/2025
002006.ZK	12/20/2024	SDB3262990902	(1,000.00)	2.5864	(2,578.72)	(2,586.45)	0.0000	4.3300	(2,031.5068)	0.0000	0.9305	(4.3787)	0.0000	3	(3.4482)	01/06/2025
002006.ZK	12/20/2024	SDB3262990902	(3,100.00)	2.5864	(7,994.03)	(8,017.99)	0.0000	4.3300	(2,031.5068)	0.0000	2.8845	(13.5738)	0.0000	3	(10.6893)	01/06/2025
002006.ZK	12/20/2024	SDB3262990902	(7,100.00)	2.5864	(18,308.90)	(18,363.79)	0.0000	4.3300	(2,031.5068)	0.0000	6.6065	(31.0885)	0.0000	3	(24.4820)	01/06/2025
002006.ZK	12/20/2024	SDB3262990902	(400.00)	2.5864	(1,031.49)	(1,034.58)	0.0000	4.3300	(2,031.5068)	0.0000	0.3722	(1.7515)	0.0000	3	(1.3793)	01/06/2025
002006.ZK	12/20/2024	SDB3262990902	(4,500.00)	2.5864	(11,604.24)	(11,639.02)	0.0000	4.3300	(2,031.5068)	0.0000	4.1872	(19.7040)	0.0000	3	(15.5168)	01/06/2025
002006.ZK	12/20/2024	SDB3262990902	(700.00)	2.5864	(1,805.10)	(1,810.51)	0.0000	4.3300	(2,031.5068)	0.0000	0.6513	(3.0651)	0.0000	3	(2.4137)	01/06/2025
002006.ZK	12/19/2024	SDB3262990902	(2,100.00)	2.6429	(6,247.51)	(5,550.17)	0.0000	4.5800	(2,031.5068)	0.0000	0.7948	(3.1320)	0.0000	1	(2.3372)	01/06/2025
002006.ZK	12/19/2024	SDB3262990902	(3,300.00)	2.6429	(9,340.75)	(8,721.69)	0.0000	4.5800	(2,031.5068)	0.0000	1.1884	(4.9217)	0.0000	1	(3.7334)	01/06/2025
002006.ZK	12/19/2024	SDB3262990902	(2,300.00)	2.6429	(6,657.69)	(6,078.75)	0.0000	4.5800	(2,031.5068)	0.0000	0.8470	(3.4303)	0.0000	1	(2.5833)	01/06/2025
002006.ZK	12/19/2024	SDB3262990902	(2,100.00)	2.6429	(5,555.26)	(5,550.17)	0.0000	4.5800	(2,031.5068)	0.0000	0.7068	(3.1320)	0.0000	1	(2.4252)	01/06/2025
002006.ZK	12/19/2024	SDB3262990902	(100.00)	2.6429	(259.84)	(264.29)	0.0000	4.5800	(2,031.5068)	0.0000	0.0331	(0.1491)	0.0000	1	(0.1161)	01/06/2025
002006.ZK	12/19/2024	SDB3262990902	(2,500.00)	2.6429	(6,446.80)	(6,607.34)	0.0000	4.5800	(2,031.5068)	0.0000	0.8202	(3.7286)	0.0000	1	(2.9084)	01/06/2025
002006.ZK	12/19/2024	SDB3262990902	(1,000.00)	2.6429	(2,578.72)	(2,642.94)	0.0000	4.5800	(2,031.5068)	0.0000	0.3281	(1.4914)	0.0000	1	(1.1634)	01/06/2025
002006.ZK	12/19/2024	SDB3262990902	(3,100.00)	2.6429	(7,994.03)	(8,193.10)	0.0000	4.5800	(2,031.5068)	0.0000	1.0170	(4.6234)	0.0000	1	(3.6064)	01/06/2025
002006.ZK	12/19/2024	SDB3262990902	(7,100.00)	2.6429	(18,308.90)	(18,764.85)	0.0000	4.5800	(2,031.5068)	0.0000	2.3293	(10.5891)	0.0000	1	(8.2598)	01/06/2025
002006.ZK	12/19/2024	SDB3262990902	(400.00)	2.6429	(1,031.49)	(1,057.17)	0.0000	4.5800	(2,031.5068)	0.0000	0.1312	(0.5966)	0.0000	1	(0.4653)	01/06/2025
002006.ZK	12/19/2024	SDB3262990902	(4,500.00)	2.6429	(11,604.24)	(11,893.21)	0.0000	4.5800	(2,031.5068)	0.0000	1.4763	(6.7114)	0.0000	1	(5.2351)	01/06/2025
002006.ZK	12/19/2024	SDB3262990902	(700.00)	2.6429	(1,805.10)	(1,850.06)	0.0000	4.5800	(2,031.5068)	0.0000	0.2296	(1.0440)	0.0000	1	(0.8144)	01/06/2025
002006.ZK	12/18/2024	SDB3262990902	(2,100.00)	2.7742	(6,247.51)	(5,825.77)	0.0000	4.5800	(2,031.5068)	0.0000	0.7948	(3.2875)	0.0000	1	(2.4927)	01/06/2025
002006.ZK	12/18/2024	SDB3262990902	(3,300.00)	2.7742	(9,340.75)	(9,154.78)	0.0000	4.5800	(2,031.5068)	0.0000	1.1884	(5.1661)	0.0000	1	(3.9778)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
ZHEJIANG JINGGONG SCIENCE & TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002006.ZK	12/18/2024	SDB3262990902	(2,300.00)	2.7742	(6,657.69)	(6,380.60)	0.0000	4.5800	(2,031.5068)	0.0000	0.8470	(3.6006)	0.0000	1	(2.7536)	01/06/2025
002006.ZK	12/18/2024	SDB3262990902	(2,100.00)	2.7742	(5,555.26)	(5,825.77)	0.0000	4.5800	(2,031.5068)	0.0000	0.7068	(3.2875)	0.0000	1	(2.5808)	01/06/2025
002006.ZK	12/18/2024	SDB3262990902	(100.00)	2.7742	(259.84)	(277.42)	0.0000	4.5800	(2,031.5068)	0.0000	0.0331	(0.1565)	0.0000	1	(0.1235)	01/06/2025
002006.ZK	12/18/2024	SDB3262990902	(2,500.00)	2.7742	(6,446.80)	(6,935.44)	0.0000	4.5800	(2,031.5068)	0.0000	0.8202	(3.9137)	0.0000	1	(3.0935)	01/06/2025
002006.ZK	12/18/2024	SDB3262990902	(1,000.00)	2.7742	(2,578.72)	(2,774.18)	0.0000	4.5800	(2,031.5068)	0.0000	0.3281	(1.5655)	0.0000	1	(1.2374)	01/06/2025
002006.ZK	12/18/2024	SDB3262990902	(3,100.00)	2.7742	(7,994.03)	(8,599.95)	0.0000	4.5800	(2,031.5068)	0.0000	1.0170	(4.8530)	0.0000	1	(3.8360)	01/06/2025
002006.ZK	12/18/2024	SDB3262990902	(7,100.00)	2.7742	(18,308.90)	(19,696.65)	0.0000	4.5800	(2,031.5068)	0.0000	2.3293	(11.1150)	0.0000	1	(8.7857)	01/06/2025
002006.ZK	12/18/2024	SDB3262990902	(400.00)	2.7742	(1,031.49)	(1,109.67)	0.0000	4.5800	(2,031.5068)	0.0000	0.1312	(0.6262)	0.0000	1	(0.4950)	01/06/2025
002006.ZK	12/18/2024	SDB3262990902	(4,500.00)	2.7742	(11,604.24)	(12,483.79)	0.0000	4.5800	(2,031.5068)	0.0000	1.4763	(7.0447)	0.0000	1	(5.5684)	01/06/2025
002006.ZK	12/18/2024	SDB3262990902	(700.00)	2.7742	(1,805.10)	(1,941.92)	0.0000	4.5800	(2,031.5068)	0.0000	0.2296	(1.0958)	0.0000	1	(0.8662)	01/06/2025
002006.ZK	12/17/2024	SDB3262990902	(2,100.00)	2.9383	(6,247.51)	(6,170.39)	0.0000	4.5800	(2,031.5068)	0.0000	0.7948	(3.4820)	0.0000	1	(2.6872)	01/06/2025
002006.ZK	12/17/2024	SDB3262990902	(3,300.00)	2.9383	(9,340.75)	(9,696.33)	0.0000	4.5800	(2,031.5068)	0.0000	1.1884	(5.4717)	0.0000	1	(4.2834)	01/06/2025
002006.ZK	12/17/2024	SDB3262990902	(2,300.00)	2.9383	(6,657.69)	(6,758.05)	0.0000	4.5800	(2,031.5068)	0.0000	0.8470	(3.8136)	0.0000	1	(2.9666)	01/06/2025
002006.ZK	12/17/2024	SDB3262990902	(2,100.00)	2.9383	(5,555.26)	(6,170.39)	0.0000	4.5800	(2,031.5068)	0.0000	0.7068	(3.4820)	0.0000	1	(2.7752)	01/06/2025
002006.ZK	12/17/2024	SDB3262990902	(100.00)	2.9383	(259.84)	(293.83)	0.0000	4.5800	(2,031.5068)	0.0000	0.0331	(0.1658)	0.0000	1	(0.1328)	01/06/2025
002006.ZK	12/17/2024	SDB3262990902	(2,500.00)	2.9383	(6,446.80)	(7,345.70)	0.0000	4.5800	(2,031.5068)	0.0000	0.8202	(4.1452)	0.0000	1	(3.3251)	01/06/2025
002006.ZK	12/17/2024	SDB3262990902	(1,000.00)	2.9383	(2,578.72)	(2,938.28)	0.0000	4.5800	(2,031.5068)	0.0000	0.3281	(1.6581)	0.0000	1	(1.3300)	01/06/2025
002006.ZK	12/17/2024	SDB3262990902	(3,100.00)	2.9383	(7,994.03)	(9,108.67)	0.0000	4.5800	(2,031.5068)	0.0000	1.0170	(5.1401)	0.0000	1	(4.1231)	01/06/2025
002006.ZK	12/17/2024	SDB3262990902	(7,100.00)	2.9383	(18,308.90)	(20,861.80)	0.0000	4.5800	(2,031.5068)	0.0000	2.3293	(11.7725)	0.0000	1	(9.4432)	01/06/2025
002006.ZK	12/17/2024	SDB3262990902	(400.00)	2.9383	(1,031.49)	(1,175.31)	0.0000	4.5800	(2,031.5068)	0.0000	0.1312	(0.6632)	0.0000	1	(0.5320)	01/06/2025
002006.ZK	12/17/2024	SDB3262990902	(4,500.00)	2.9383	(11,604.24)	(13,222.27)	0.0000	4.5800	(2,031.5068)	0.0000	1.4763	(7.4614)	0.0000	1	(5.9851)	01/06/2025
002006.ZK	12/17/2024	SDB3262990902	(700.00)	2.9383	(1,805.10)	(2,056.80)	0.0000	4.5800	(2,031.5068)	0.0000	0.2296	(1.1607)	0.0000	1	(0.9310)	01/06/2025
002006.ZK	12/16/2024	SDB3262990902	(3,300.00)	2.9256	(9,340.75)	(9,654.45)	0.0000	4.5800	(2,064.9446)	0.0000	1.1884	(5.5378)	0.0000	1	(4.3494)	01/06/2025
002006.ZK	12/16/2024	SDB3262990902	(2,300.00)	2.9256	(6,657.69)	(6,728.86)	0.0000	4.5800	(2,064.9446)	0.0000	0.8470	(3.8596)	0.0000	1	(3.0126)	01/06/2025
002006.ZK	12/16/2024	SDB3262990902	(2,100.00)	2.9256	(5,555.26)	(6,143.74)	0.0000	4.5800	(2,064.9446)	0.0000	0.7068	(3.5240)	0.0000	1	(2.8173)	01/06/2025
002006.ZK	12/16/2024	SDB3262990902	(100.00)	2.9256	(259.84)	(292.56)	0.0000	4.5800	(2,064.9446)	0.0000	0.0331	(0.1678)	0.0000	1	(0.1348)	01/06/2025
002006.ZK	12/16/2024	SDB3262990902	(2,500.00)	2.9256	(6,446.80)	(7,313.98)	0.0000	4.5800	(2,064.9446)	0.0000	0.8202	(4.1953)	0.0000	1	(3.3751)	01/06/2025
002006.ZK	12/16/2024	SDB3262990902	(1,000.00)	2.9256	(2,578.72)	(2,925.59)	0.0000	4.5800	(2,064.9446)	0.0000	0.3281	(1.6781)	0.0000	1	(1.3500)	01/06/2025
002006.ZK	12/16/2024	SDB3262990902	(3,100.00)	2.9256	(7,994.03)	(9,069.34)	0.0000	4.5800	(2,064.9446)	0.0000	1.0170	(5.2021)	0.0000	1	(4.1851)	01/06/2025
002006.ZK	12/16/2024	SDB3262990902	(7,100.00)	2.9256	(18,308.90)	(20,771.70)	0.0000	4.5800	(2,064.9446)	0.0000	2.3293	(11.9146)	0.0000	1	(9.5853)	01/06/2025
002006.ZK	12/16/2024	SDB3262990902	(400.00)	2.9256	(1,031.49)	(1,170.24)	0.0000	4.5800	(2,064.9446)	0.0000	0.1312	(0.6712)	0.0000	1	(0.5400)	01/06/2025
002006.ZK	12/16/2024	SDB3262990902	(4,500.00)	2.9256	(11,604.24)	(13,165.16)	0.0000	4.5800	(2,064.9446)	0.0000	1.4763	(7.5515)	0.0000	1	(6.0752)	01/06/2025
002006.ZK	12/16/2024	SDB3262990902	(700.00)	2.9256	(1,805.10)	(2,047.91)	0.0000	4.5800	(2,064.9446)	0.0000	0.2296	(1.1747)	0.0000	1	(0.9450)	01/06/2025
002006.ZK	12/13/2024	SDB3262990902	(3,300.00)	2.9129	(9,340.75)	(9,612.42)	0.0000	4.5800	(2,064.9446)	0.0000	3.5651	(16.5409)	0.0000	3	(12.9759)	01/06/2025
002006.ZK	12/13/2024	SDB3262990902	(2,300.00)	2.9129	(6,657.69)	(6,699.57)	0.0000	4.5800	(2,064.9446)	0.0000	2.5410	(11.5285)	0.0000	3	(8.9875)	01/06/2025
002006.ZK	12/13/2024	SDB3262990902	(2,100.00)	2.9129	(5,555.26)	(6,117.00)	0.0000	4.5800	(2,064.9446)	0.0000	2.1203	(10.5261)	0.0000	3	(8.4058)	01/06/2025
002006.ZK	12/13/2024	SDB3262990902	(100.00)	2.9129	(259.84)	(291.29)	0.0000	4.5800	(2,064.9446)	0.0000	0.0992	(0.5012)	0.0000	3	(0.4021)	01/06/2025
002006.ZK	12/13/2024	SDB3262990902	(2,500.00)	2.9129	(6,446.80)	(7,282.14)	0.0000	4.5800	(2,064.9446)	0.0000	2.4605	(12.5310)	0.0000	3	(10.0705)	01/06/2025
002006.ZK	12/13/2024	SDB3262990902	(1,000.00)	2.9129	(2,578.72)	(2,912.86)	0.0000	4.5800	(2,064.9446)	0.0000	0.9840	(5.0124)	0.0000	3	(4.0282)	01/06/2025
002006.ZK	12/13/2024	SDB3262990902	(3,100.00)	2.9129	(7,994.03)	(9,029.85)	0.0000	4.5800	(2,064.9446)	0.0000	3.0511	(15.5385)	0.0000	3	(12.4874)	01/06/2025
002006.ZK	12/13/2024	SDB3262990902	(7,100.00)	2.9129	(18,308.90)	(20,681.28)	0.0000	4.5800	(2,064.9446)	0.0000	6.9879	(35.5881)	0.0000	3	(28.6002)	01/06/2025
002006.ZK	12/13/2024	SDB3262990902	(400.00)	2.9129	(1,031.49)	(1,165.14)	0.0000	4.5800	(2,064.9446)	0.0000	0.3937	(2.0050)	0.0000	3	(1.6113)	01/06/2025
002006.ZK	12/13/2024	SDB3262990902	(4,500.00)	2.9129	(11,604.24)	(13,107.85)	0.0000	4.5800	(2,064.9446)	0.0000	4.4289	(22.5558)	0.0000	3	(18.1269)	01/06/2025
002006.ZK	12/13/2024	SDB3262990902	(700.00)	2.9129	(1,805.10)	(2,039.00)	0.0000	4.5800	(2,064.9446)	0.0000	0.6889	(3.5087)	0.0000	3	(2.8197)	01/06/2025
002006.ZK	12/12/2024	SDB3262990902	(3,300.00)	2.6304	(9,340.75)	(8,680.28)	0.0000	4.5800	(2,064.9446)	0.0000	1.1884	(4.9790)	0.0000	1	(3.7906)	01/06/2025
002006.ZK	12/12/2024	SDB3262990902	(2,300.00)	2.6304	(6,657.69)	(6,049.89)	0.0000	4.5800	(2,064.9446)	0.0000	0.8470	(3.4702)	0.0000	1	(2.6232)	01/06/2025
002006.ZK	12/12/2024	SDB3262990902	(2,100.00)	2.6304	(5,555.26)	(5,523.81)	0.0000	4.5800	(2,064.9446)	0.0000	0.7068	(3.1684)	0.0000	1	(2.4617)	01/06/2025
002006.ZK	12/12/2024	SDB3262990902	(100.00)	2.6304	(259.84)	(263.04)	0.0000	4.5800	(2,064.9446)	0.0000	0.0331	(0.1509)	0.0000	1	(0.1178)	01/06/2025
002006.ZK	12/12/2024	SDB3262990902	(2,500.00)	2.6304	(6,446.80)	(6,575.97)	0.0000	4.5800	(2,064.9446)	0.0000	0.8202	(3.7719)	0.0000	1	(2.9518)	01/06/2025
002006.ZK	12/12/2024	SDB3262990902	(1,000.00)	2.6304	(2,578.72)	(2,630.39)	0.0000	4.5800	(2,064.9446)	0.0000	0.3281	(1.5088)	0.0000	1	(1.1807)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
ZHEJIANG JINGGONG SCIENCE & TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002006.ZK	12/12/2024	SDB3262990902	(3,100.00)	2.6304	(7,994.03)	(8,154.20)	0.0000	4.5800	(2,064.9446)	0.0000	1.0170	(4.6772)	0.0000	1	(3.6602)	01/06/2025
002006.ZK	12/12/2024	SDB3262990902	(7,100.00)	2.6304	(18,308.90)	(18,675.75)	0.0000	4.5800	(2,064.9446)	0.0000	2.3293	(10.7123)	0.0000	1	(8.3830)	01/06/2025
002006.ZK	12/12/2024	SDB3262990902	(400.00)	2.6304	(1,031.49)	(1,052.16)	0.0000	4.5800	(2,064.9446)	0.0000	0.1312	(0.6035)	0.0000	1	(0.4723)	01/06/2025
002006.ZK	12/12/2024	SDB3262990902	(4,500.00)	2.6304	(11,604.24)	(11,836.75)	0.0000	4.5800	(2,064.9446)	0.0000	1.4763	(6.7895)	0.0000	1	(5.3132)	01/06/2025
002006.ZK	12/12/2024	SDB3262990902	(700.00)	2.6304	(1,805.10)	(1,841.27)	0.0000	4.5800	(2,064.9446)	0.0000	0.2296	(1.0561)	0.0000	1	(0.8265)	01/06/2025
002006.ZK	12/11/2024	SDB3262990902	(3,300.00)	2.5732	(9,340.75)	(8,491.60)	0.0000	4.5800	(2,064.9446)	0.0000	1.1884	(4.8707)	0.0000	1	(3.6824)	01/06/2025
002006.ZK	12/11/2024	SDB3262990902	(2,300.00)	2.5732	(6,657.69)	(5,918.39)	0.0000	4.5800	(2,064.9446)	0.0000	0.8470	(3.3948)	0.0000	1	(2.5478)	01/06/2025
002006.ZK	12/11/2024	SDB3262990902	(2,100.00)	2.5732	(5,555.26)	(5,403.74)	0.0000	4.5800	(2,064.9446)	0.0000	0.7068	(3.0996)	0.0000	1	(2.3928)	01/06/2025
002006.ZK	12/11/2024	SDB3262990902	(100.00)	2.5732	(259.84)	(257.32)	0.0000	4.5800	(2,064.9446)	0.0000	0.0331	(0.1476)	0.0000	1	(0.1145)	01/06/2025
002006.ZK	12/11/2024	SDB3262990902	(2,500.00)	2.5732	(6,446.80)	(6,433.03)	0.0000	4.5800	(2,064.9446)	0.0000	0.8202	(3.6900)	0.0000	1	(2.8698)	01/06/2025
002006.ZK	12/11/2024	SDB3262990902	(1,000.00)	2.5732	(2,578.72)	(2,573.21)	0.0000	4.5800	(2,064.9446)	0.0000	0.3281	(1.4760)	0.0000	1	(1.1479)	01/06/2025
002006.ZK	12/11/2024	SDB3262990902	(3,100.00)	2.5732	(7,994.03)	(7,976.53)	0.0000	4.5800	(2,064.9446)	0.0000	1.0170	(4.5755)	0.0000	1	(3.5585)	01/06/2025
002006.ZK	12/11/2024	SDB3262990902	(7,100.00)	2.5732	(18,308.90)	(18,269.80)	0.0000	4.5800	(2,064.9446)	0.0000	2.3293	(10.4795)	0.0000	1	(8.1502)	01/06/2025
002006.ZK	12/11/2024	SDB3262990902	(400.00)	2.5732	(1,031.49)	(1,029.28)	0.0000	4.5800	(2,064.9446)	0.0000	0.1312	(0.5904)	0.0000	1	(0.4592)	01/06/2025
002006.ZK	12/11/2024	SDB3262990902	(4,500.00)	2.5732	(11,604.24)	(11,579.45)	0.0000	4.5800	(2,064.9446)	0.0000	1.4763	(6.6419)	0.0000	1	(5.1656)	01/06/2025
002006.ZK	12/11/2024	SDB3262990902	(700.00)	2.5732	(1,805.10)	(1,801.25)	0.0000	4.5800	(2,064.9446)	0.0000	0.2296	(1.0332)	0.0000	1	(0.8035)	01/06/2025
002006.ZK	12/10/2024	SDB3262990902	(3,300.00)	2.6568	(9,340.75)	(8,767.53)	0.0000	4.5800	(2,064.9446)	0.0000	1.1884	(5.0290)	0.0000	1	(3.8407)	01/06/2025
002006.ZK	12/10/2024	SDB3262990902	(2,300.00)	2.6568	(6,657.69)	(6,110.70)	0.0000	4.5800	(2,064.9446)	0.0000	0.8470	(3.5051)	0.0000	1	(2.6581)	01/06/2025
002006.ZK	12/10/2024	SDB3262990902	(2,100.00)	2.6568	(5,555.26)	(5,579.33)	0.0000	4.5800	(2,064.9446)	0.0000	0.7068	(3.2003)	0.0000	1	(2.4935)	01/06/2025
002006.ZK	12/10/2024	SDB3262990902	(100.00)	2.6568	(259.84)	(265.68)	0.0000	4.5800	(2,064.9446)	0.0000	0.0331	(0.1524)	0.0000	1	(0.1193)	01/06/2025
002006.ZK	12/10/2024	SDB3262990902	(2,500.00)	2.6568	(6,446.80)	(6,642.07)	0.0000	4.5800	(2,064.9446)	0.0000	0.8202	(3.8099)	0.0000	1	(2.9897)	01/06/2025
002006.ZK	12/10/2024	SDB3262990902	(1,000.00)	2.6568	(2,578.72)	(2,656.83)	0.0000	4.5800	(2,064.9446)	0.0000	0.3281	(1.5239)	0.0000	1	(1.1959)	01/06/2025
002006.ZK	12/10/2024	SDB3262990902	(3,100.00)	2.6568	(7,994.03)	(8,236.16)	0.0000	4.5800	(2,064.9446)	0.0000	1.0170	(4.7242)	0.0000	1	(3.7072)	01/06/2025
002006.ZK	12/10/2024	SDB3262990902	(7,100.00)	2.6568	(18,308.90)	(18,863.46)	0.0000	4.5800	(2,064.9446)	0.0000	2.3293	(10.8200)	0.0000	1	(8.4907)	01/06/2025
002006.ZK	12/10/2024	SDB3262990902	(400.00)	2.6568	(1,031.49)	(1,062.73)	0.0000	4.5800	(2,064.9446)	0.0000	0.1312	(0.6096)	0.0000	1	(0.4783)	01/06/2025
002006.ZK	12/10/2024	SDB3262990902	(4,500.00)	2.6568	(11,604.24)	(11,955.72)	0.0000	4.5800	(2,064.9446)	0.0000	1.4763	(6.8577)	0.0000	1	(5.3814)	01/06/2025
002006.ZK	12/10/2024	SDB3262990902	(700.00)	2.6568	(1,805.10)	(1,859.78)	0.0000	4.5800	(2,064.9446)	0.0000	0.2296	(1.0668)	0.0000	1	(0.8371)	01/06/2025
002006.ZK	12/09/2024	SDB3262990902	(3,300.00)	2.7605	(9,340.75)	(9,109.54)	0.0000	4.5800	(2,064.9446)	0.0000	1.1884	(5.2252)	0.0000	1	(4.0368)	01/06/2025
002006.ZK	12/09/2024	SDB3262990902	(2,300.00)	2.7605	(6,657.69)	(6,349.07)	0.0000	4.5800	(2,064.9446)	0.0000	0.8470	(3.6418)	0.0000	1	(2.7948)	01/06/2025
002006.ZK	12/09/2024	SDB3262990902	(2,100.00)	2.7605	(5,555.26)	(5,796.58)	0.0000	4.5800	(2,064.9446)	0.0000	0.7068	(3.3251)	0.0000	1	(2.6184)	01/06/2025
002006.ZK	12/09/2024	SDB3262990902	(100.00)	2.7605	(259.84)	(276.05)	0.0000	4.5800	(2,064.9446)	0.0000	0.0331	(0.1583)	0.0000	1	(0.1253)	01/06/2025
002006.ZK	12/09/2024	SDB3262990902	(2,500.00)	2.7605	(6,446.80)	(6,901.17)	0.0000	4.5800	(2,064.9446)	0.0000	0.8202	(3.9585)	0.0000	1	(3.1383)	01/06/2025
002006.ZK	12/09/2024	SDB3262990902	(1,000.00)	2.7605	(2,578.72)	(2,760.47)	0.0000	4.5800	(2,064.9446)	0.0000	0.3281	(1.5834)	0.0000	1	(1.2553)	01/06/2025
002006.ZK	12/09/2024	SDB3262990902	(3,100.00)	2.7605	(7,994.03)	(8,557.45)	0.0000	4.5800	(2,064.9446)	0.0000	1.0170	(4.9085)	0.0000	1	(3.8915)	01/06/2025
002006.ZK	12/09/2024	SDB3262990902	(7,100.00)	2.7605	(18,308.90)	(19,599.32)	0.0000	4.5800	(2,064.9446)	0.0000	2.3293	(11.2421)	0.0000	1	(8.9128)	01/06/2025
002006.ZK	12/09/2024	SDB3262990902	(400.00)	2.7605	(1,031.49)	(1,104.19)	0.0000	4.5800	(2,064.9446)	0.0000	0.1312	(0.6334)	0.0000	1	(0.5021)	01/06/2025
002006.ZK	12/09/2024	SDB3262990902	(4,500.00)	2.7605	(11,604.24)	(12,422.10)	0.0000	4.5800	(2,064.9446)	0.0000	1.4763	(7.1253)	0.0000	1	(5.6489)	01/06/2025
002006.ZK	12/09/2024	SDB3262990902	(700.00)	2.7605	(1,805.10)	(1,932.33)	0.0000	4.5800	(2,064.9446)	0.0000	0.2296	(1.1084)	0.0000	1	(0.8787)	01/06/2025
002006.ZK	12/06/2024	SDB3262990902	(2,300.00)	2.8933	(6,657.69)	(6,654.70)	0.0000	4.5800	(2,084.3487)	0.0000	2.5410	(11.5589)	0.0000	3	(9.0179)	01/06/2025
002006.ZK	12/06/2024	SDB3262990902	(2,100.00)	2.8933	(5,555.26)	(6,076.03)	0.0000	4.5800	(2,084.3487)	0.0000	2.1203	(10.5538)	0.0000	3	(8.4336)	01/06/2025
002006.ZK	12/06/2024	SDB3262990902	(100.00)	2.8933	(259.84)	(289.33)	0.0000	4.5800	(2,084.3487)	0.0000	0.0992	(0.5026)	0.0000	3	(0.4034)	01/06/2025
002006.ZK	12/06/2024	SDB3262990902	(2,500.00)	2.8933	(6,446.80)	(7,233.37)	0.0000	4.5800	(2,084.3487)	0.0000	2.4605	(12.5641)	0.0000	3	(10.1035)	01/06/2025
002006.ZK	12/06/2024	SDB3262990902	(1,000.00)	2.8933	(2,578.72)	(2,893.35)	0.0000	4.5800	(2,084.3487)	0.0000	0.9842	(5.0256)	0.0000	3	(4.0414)	01/06/2025
002006.ZK	12/06/2024	SDB3262990902	(3,100.00)	2.8933	(7,994.03)	(8,969.38)	0.0000	4.5800	(2,084.3487)	0.0000	3.0511	(15.5794)	0.0000	3	(12.5284)	01/06/2025
002006.ZK	12/06/2024	SDB3262990902	(7,100.00)	2.8933	(18,308.90)	(20,542.78)	0.0000	4.5800	(2,084.3487)	0.0000	6.9879	(35.6819)	0.0000	3	(28.6940)	01/06/2025
002006.ZK	12/06/2024	SDB3262990902	(400.00)	2.8933	(1,031.49)	(1,157.34)	0.0000	4.5800	(2,084.3487)	0.0000	0.3937	(2.0102)	0.0000	3	(1.6166)	01/06/2025
002006.ZK	12/06/2024	SDB3262990902	(4,500.00)	2.8933	(11,604.24)	(13,020.07)	0.0000	4.5800	(2,084.3487)	0.0000	4.4289	(22.6153)	0.0000	3	(18.1864)	01/06/2025
002006.ZK	12/06/2024	SDB3262990902	(700.00)	2.8933	(1,805.10)	(2,025.34)	0.0000	4.5800	(2,084.3487)	0.0000	0.6889	(3.5179)	0.0000	3	(2.8290)	01/06/2025
002006.ZK	12/05/2024	SDB3262990902	(2,100.00)	2.6350	(5,555.26)	(5,533.48)	0.0000	4.5800	(2,096.0465)	0.0000	0.7068	(3.2218)	0.0000	1	(2.5150)	01/06/2025
002006.ZK	12/05/2024	SDB3262990902	(100.00)	2.6350	(259.84)	(263.50)	0.0000	4.5800	(2,096.0465)	0.0000	0.0331	(0.1534)	0.0000	1	(0.1204)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
ZHEJIANG JINGGONG SCIENCE & TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
002006.ZK	12/05/2024	SDB3262990902	(2,500.00)	2.6350	(6,446.80)	(6,587.48)	0.0000	4.5800	(2,096.0465)	0.0000	0.8202	(3.8355)	0.0000	1	(3.0153)	01/06/2025
002006.ZK	12/05/2024	SDB3262990902	(1,000.00)	2.6350	(2,578.72)	(2,634.99)	0.0000	4.5800	(2,096.0465)	0.0000	0.3281	(1.5342)	0.0000	1	(1.2061)	01/06/2025
002006.ZK	12/05/2024	SDB3262990902	(3,100.00)	2.6350	(7,994.03)	(8,168.48)	0.0000	4.5800	(2,096.0465)	0.0000	1.0170	(4.7560)	0.0000	1	(3.7390)	01/06/2025
002006.ZK	12/05/2024	SDB3262990902	(7,100.00)	2.6350	(18,308.90)	(18,708.44)	0.0000	4.5800	(2,096.0465)	0.0000	2.3293	(10.8927)	0.0000	1	(8.5634)	01/06/2025
002006.ZK	12/05/2024	SDB3262990902	(400.00)	2.6350	(1,031.49)	(1,054.00)	0.0000	4.5800	(2,096.0465)	0.0000	0.1312	(0.6137)	0.0000	1	(0.4824)	01/06/2025
002006.ZK	12/05/2024	SDB3262990902	(4,500.00)	2.6350	(11,604.24)	(11,857.46)	0.0000	4.5800	(2,096.0465)	0.0000	1.4763	(6.9038)	0.0000	1	(5.4275)	01/06/2025
002006.ZK	12/05/2024	SDB3262990902	(700.00)	2.6350	(1,805.10)	(1,844.49)	0.0000	4.5800	(2,096.0465)	0.0000	0.2296	(1.0739)	0.0000	1	(0.8443)	01/06/2025
002006.ZK	12/04/2024	SDB3262990902	(2,500.00)	2.5787	(6,446.80)	(6,446.80)	0.0000	4.5800	(2,121.2435)	0.0000	0.8202	(3.7987)	0.0000	1	(2.9785)	01/06/2025
002006.ZK	12/04/2024	SDB3262990902	(1,000.00)	2.5787	(2,578.72)	(2,578.72)	0.0000	4.5800	(2,121.2435)	0.0000	0.3281	(1.5195)	0.0000	1	(1.1914)	01/06/2025
002006.ZK	12/04/2024	SDB3262990902	(3,100.00)	2.5787	(7,994.03)	(7,994.03)	0.0000	4.5800	(2,121.2435)	0.0000	1.0170	(4.7104)	0.0000	1	(3.6933)	01/06/2025
002006.ZK	12/04/2024	SDB3262990902	(7,100.00)	2.5787	(18,308.90)	(18,308.90)	0.0000	4.5800	(2,121.2435)	0.0000	2.3293	(10.7882)	0.0000	1	(8.4589)	01/06/2025
002006.ZK	12/04/2024	SDB3262990902	(400.00)	2.5787	(1,031.49)	(1,031.49)	0.0000	4.5800	(2,121.2435)	0.0000	0.1312	(0.6078)	0.0000	1	(0.4766)	01/06/2025
002006.ZK	12/04/2024	SDB3262990902	(4,500.00)	2.5787	(11,604.24)	(11,604.24)	0.0000	4.5800	(2,121.2435)	0.0000	1.4763	(6.8376)	0.0000	1	(5.3613)	01/06/2025
002006.ZK	12/04/2024	SDB3262990902	(700.00)	2.5787	(1,805.10)	(1,805.10)	0.0000	4.5800	(2,121.2435)	0.0000	0.2296	(1.0636)	0.0000	1	(0.8340)	01/06/2025
TOTAL ZHEJIANG JINGGONG SCIENCE & TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND											248.5527	(1,116.7776)	0.0000		(868.2249)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
ZHEJIANG JUHUA CO., LTD. CMN CLASS A SERIES NORTHBOUND																
600160.SH	01/03/2025	SDB3264716698	(1,800.00)	3.2656	(5,882.56)	(5,878.10)	0.0000	4.3300	(1,550.0000)	0.0000	2.1226	(7.5926)	0.0000	3	(5.4699)	01/06/2025
600160.SH	01/03/2025	SDB3264716698	(200.00)	3.2656	(660.09)	(653.12)	0.0000	4.3300	(1,550.0000)	0.0000	0.2382	(0.8436)	0.0000	3	(0.6054)	01/06/2025
600160.SH	01/03/2025	SDB3264716698	(1,800.00)	3.2656	(5,907.06)	(5,878.10)	0.0000	4.3300	(1,550.0000)	0.0000	2.1315	(7.5926)	0.0000	3	(5.4611)	01/06/2025
600160.SH	01/02/2025	SDB3264716698	(1,800.00)	3.2040	(5,882.56)	(5,767.14)	0.0000	4.3300	(1,550.0000)	0.0000	0.7075	(2.4831)	0.0000	1	(1.7755)	01/06/2025
600160.SH	01/02/2025	SDB3264716698	(200.00)	3.2040	(660.09)	(640.79)	0.0000	4.3300	(1,550.0000)	0.0000	0.0794	(0.2759)	0.0000	1	(0.1965)	01/06/2025
600160.SH	01/02/2025	SDB3264716698	(1,800.00)	3.2040	(5,907.06)	(5,767.14)	0.0000	4.3300	(1,550.0000)	0.0000	0.7105	(2.4831)	0.0000	1	(1.7726)	01/06/2025
600160.SH	12/31/2024	SDB3264716698	(1,800.00)	3.2681	(5,882.56)	(5,882.56)	0.0000	4.3300	(1,550.0000)	0.0000	1.4151	(5.0655)	0.0000	2	(3.6505)	01/06/2025
600160.SH	12/31/2024	SDB3264716698	(200.00)	3.3004	(660.09)	(660.09)	0.0000	4.3300	(1,550.0000)	0.0000	0.1588	(0.5684)	0.0000	2	(0.4096)	01/06/2025
600160.SH	12/31/2024	SDB3264716698	(1,800.00)	3.2817	(5,907.06)	(5,907.06)	0.0000	4.3300	(1,550.0000)	0.0000	1.4210	(5.0866)	0.0000	2	(3.6657)	01/06/2025
TOTAL ZHEJIANG JUHUA CO., LTD. CMN CLASS A SERIES NORTHBOUND											8.9845	(31.9913)	0.0000		(23.0068)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
ZHEJIANG ORIENT GENE BIOTECH CO., LTD. CMN CLASS A SERIES NORTHBOUND																
688298.SH	01/03/2025	SDB3260427095	(2,367.00)	4.1316	(9,770.59)	(9,779.52)	0.0000	4.3300	(841.3531)	0.0000	3.5256	(6.8567)	0.0000	3	(3.3311)	01/06/2025
688298.SH	01/03/2025	SDB3260427095	(2,506.00)	4.1316	(10,427.16)	(10,353.81)	0.0000	4.3300	(841.3531)	0.0000	3.7625	(7.2593)	0.0000	3	(3.4969)	01/06/2025
688298.SH	01/03/2025	SDB3260427095	(252.00)	4.1316	(1,055.76)	(1,041.17)	0.0000	4.3300	(841.3531)	0.0000	0.3810	(0.7300)	0.0000	3	(0.3490)	01/06/2025
688298.SH	01/03/2025	SDB3260427095	(525.00)	4.1316	(2,205.07)	(2,169.10)	0.0000	4.3300	(841.3531)	0.0000	0.7957	(1.5208)	0.0000	3	(0.7251)	01/06/2025
688298.SH	01/03/2025	SDB3260427095	(424.00)	4.1316	(1,761.90)	(1,751.80)	0.0000	4.3300	(841.3531)	0.0000	0.6358	(1.2282)	0.0000	3	(0.5925)	01/06/2025
688298.SH	01/03/2025	SDB3260427095	(1,400.00)	4.1316	(5,600.60)	(5,784.25)	0.0000	4.3300	(841.3531)	0.0000	2.0209	(4.0555)	0.0000	3	(2.0346)	01/06/2025
688298.SH	01/03/2025	SDB3260427095	(3,272.00)	4.1316	(13,532.74)	(13,518.63)	0.0000	4.3300	(841.3531)	0.0000	4.8831	(9.4783)	0.0000	3	(4.5952)	01/06/2025
688298.SH	01/03/2025	SDB3260427095	(928.00)	4.1316	(3,844.83)	(3,834.13)	0.0000	4.3300	(841.3531)	0.0000	1.3873	(2.6882)	0.0000	3	(1.3009)	01/06/2025
688298.SH	01/03/2025	SDB3260427095	(1,044.00)	4.1316	(4,504.28)	(4,313.40)	0.0000	4.3300	(841.3531)	0.0000	1.6253	(3.0242)	0.0000	3	(1.3989)	01/06/2025
688298.SH	01/03/2025	SDB3260427095	(1,247.00)	4.1316	(5,350.45)	(5,152.12)	0.0000	4.3300	(841.3531)	0.0000	1.9306	(3.6123)	0.0000	3	(1.6817)	01/06/2025
688298.SH	01/03/2025	SDB3260427095	(1,912.00)	4.1316	(8,369.31)	(7,899.64)	0.0000	4.3300	(841.3531)	0.0000	3.0199	(5.5387)	0.0000	3	(2.5187)	01/06/2025
688298.SH	01/03/2025	SDB3260427095	(2,010.00)	4.1316	(8,821.66)	(8,304.54)	0.0000	4.3300	(841.3531)	0.0000	3.1831	(5.8225)	0.0000	3	(2.6394)	01/06/2025
688298.SH	01/03/2025	SDB3260427095	(1,078.00)	4.1316	(4,731.22)	(4,453.88)	0.0000	4.3300	(841.3531)	0.0000	1.7072	(3.1227)	0.0000	3	(1.4156)	01/06/2025
688298.SH	01/03/2025	SDB3260427095	(4,422.00)	4.1316	(19,586.07)	(18,269.98)	0.0000	4.3300	(841.3531)	0.0000	7.0673	(12.8096)	0.0000	3	(5.7423)	01/06/2025
688298.SH	01/02/2025	SDB3260427095	(252.00)	4.1925	(1,055.76)	(1,056.52)	0.0000	4.3300	(751.7089)	0.0000	0.1270	(0.2206)	0.0000	1	(0.0936)	01/06/2025
688298.SH	01/02/2025	SDB3260427095	(525.00)	4.1925	(2,205.07)	(2,201.08)	0.0000	4.3300	(751.7089)	0.0000	0.2652	(0.4596)	0.0000	1	(0.1944)	01/06/2025
688298.SH	01/02/2025	SDB3260427095	(424.00)	4.1925	(1,761.90)	(1,777.64)	0.0000	4.3300	(751.7089)	0.0000	0.2119	(0.3712)	0.0000	1	(0.1593)	01/06/2025
688298.SH	01/02/2025	SDB3260427095	(1,400.00)	4.1925	(5,600.60)	(5,869.55)	0.0000	4.3300	(751.7089)	0.0000	0.6736	(1.2256)	0.0000	1	(0.5520)	01/06/2025
688298.SH	01/02/2025	SDB3260427095	(3,272.00)	4.1925	(13,532.74)	(13,717.99)	0.0000	4.3300	(751.7089)	0.0000	1.6277	(2.8644)	0.0000	1	(1.2367)	01/06/2025
688298.SH	01/02/2025	SDB3260427095	(928.00)	4.1925	(3,844.83)	(3,890.68)	0.0000	4.3300	(751.7089)	0.0000	0.4624	(0.8124)	0.0000	1	(0.3500)	01/06/2025
688298.SH	01/02/2025	SDB3260427095	(1,044.00)	4.1925	(4,504.28)	(4,377.01)	0.0000	4.3300	(751.7089)	0.0000	0.5418	(0.9140)	0.0000	1	(0.3722)	01/06/2025
688298.SH	01/02/2025	SDB3260427095	(1,247.00)	4.1925	(5,350.45)	(5,228.10)	0.0000	4.3300	(751.7089)	0.0000	0.6435	(1.0917)	0.0000	1	(0.4481)	01/06/2025
688298.SH	01/02/2025	SDB3260427095	(1,912.00)	4.1925	(8,369.31)	(8,016.13)	0.0000	4.3300	(751.7089)	0.0000	1.0066	(1.6738)	0.0000	1	(0.6672)	01/06/2025
688298.SH	01/02/2025	SDB3260427095	(2,010.00)	4.1925	(8,821.66)	(8,427.00)	0.0000	4.3300	(751.7089)	0.0000	1.0610	(1.7596)	0.0000	1	(0.6986)	01/06/2025
688298.SH	01/02/2025	SDB3260427095	(1,078.00)	4.1925	(4,731.22)	(4,519.56)	0.0000	4.3300	(751.7089)	0.0000	0.5691	(0.9437)	0.0000	1	(0.3747)	01/06/2025
688298.SH	01/02/2025	SDB3260427095	(6,628.00)	4.1925	(29,356.96)	(27,788.15)	0.0000	4.3300	(751.7089)	0.0000	3.5310	(5.8024)	0.0000	1	(2.2714)	01/06/2025
688298.SH	01/02/2025	SDB3260427095	(1,194.00)	4.1925	(5,293.39)	(5,005.89)	0.0000	4.3300	(751.7089)	0.0000	0.6367	(1.0453)	0.0000	1	(0.4086)	01/06/2025
688298.SH	12/31/2024	SDB3260427095	(525.00)	4.2031	(2,205.07)	(2,206.85)	0.0000	4.3300	(735.1514)	0.0000	0.5304	(0.9012)	0.0000	2	(0.3708)	01/06/2025
688298.SH	12/31/2024	SDB3260427095	(424.00)	4.2031	(1,761.90)	(1,782.13)	0.0000	4.3300	(735.1514)	0.0000	0.4238	(0.7279)	0.0000	2	(0.3040)	01/06/2025
688298.SH	12/31/2024	SDB3260427095	(1,400.00)	4.2031	(5,600.60)	(5,884.41)	0.0000	4.3300	(735.1514)	0.0000	1.3473	(2.4033)	0.0000	2	(1.0560)	01/06/2025
688298.SH	12/31/2024	SDB3260427095	(3,272.00)	4.2031	(13,532.74)	(13,752.70)	0.0000	4.3300	(735.1514)	0.0000	3.2554	(5.6168)	0.0000	2	(2.3615)	01/06/2025
688298.SH	12/31/2024	SDB3260427095	(928.00)	4.2031	(3,844.83)	(3,900.52)	0.0000	4.3300	(735.1514)	0.0000	0.9249	(1.5930)	0.0000	2	(0.6681)	01/06/2025
688298.SH	12/31/2024	SDB3260427095	(1,044.00)	4.2031	(4,504.28)	(4,388.09)	0.0000	4.3300	(735.1514)	0.0000	1.0835	(1.7922)	0.0000	2	(0.7086)	01/06/2025
688298.SH	12/31/2024	SDB3260427095	(1,247.00)	4.2031	(5,350.45)	(5,241.33)	0.0000	4.3300	(735.1514)	0.0000	1.2871	(2.1406)	0.0000	2	(0.8536)	01/06/2025
688298.SH	12/31/2024	SDB3260427095	(1,912.00)	4.2031	(8,369.31)	(8,036.42)	0.0000	4.3300	(735.1514)	0.0000	2.0133	(3.2822)	0.0000	2	(1.2689)	01/06/2025
688298.SH	12/31/2024	SDB3260427095	(2,010.00)	4.2031	(8,821.66)	(8,448.33)	0.0000	4.3300	(735.1514)	0.0000	2.1221	(3.4504)	0.0000	2	(1.3283)	01/06/2025
688298.SH	12/31/2024	SDB3260427095	(1,078.00)	4.2031	(4,731.22)	(4,530.99)	0.0000	4.3300	(735.1514)	0.0000	1.1381	(1.8505)	0.0000	2	(0.7124)	01/06/2025
688298.SH	12/31/2024	SDB3260427095	(6,628.00)	4.2031	(29,356.96)	(27,858.46)	0.0000	4.3300	(735.1514)	0.0000	7.0620	(11.3779)	0.0000	2	(4.3159)	01/06/2025
688298.SH	12/31/2024	SDB3260427095	(1,194.00)	4.2031	(5,293.39)	(5,018.56)	0.0000	4.3300	(735.1514)	0.0000	1.2734	(2.0497)	0.0000	2	(0.7763)	01/06/2025
688298.SH	12/30/2024	SDB3260427095	(424.00)	4.1463	(1,761.90)	(1,758.02)	0.0000	4.3300	(706.8399)	0.0000	0.2119	(0.3452)	0.0000	1	(0.1333)	01/06/2025
688298.SH	12/30/2024	SDB3260427095	(1,400.00)	4.1463	(5,600.60)	(5,804.79)	0.0000	4.3300	(706.8399)	0.0000	0.6736	(1.1397)	0.0000	1	(0.4661)	01/06/2025
688298.SH	12/30/2024	SDB3260427095	(3,272.00)	4.1463	(13,532.74)	(13,566.62)	0.0000	4.3300	(706.8399)	0.0000	1.6277	(2.6637)	0.0000	1	(1.0360)	01/06/2025
688298.SH	12/30/2024	SDB3260427095	(928.00)	4.1463	(3,844.83)	(3,847.74)	0.0000	4.3300	(706.8399)	0.0000	0.4624	(0.7555)	0.0000	1	(0.2930)	01/06/2025
688298.SH	12/30/2024	SDB3260427095	(1,044.00)	4.1463	(4,504.28)	(4,328.71)	0.0000	4.3300	(706.8399)	0.0000	0.5418	(0.8499)	0.0000	1	(0.3082)	01/06/2025
688298.SH	12/30/2024	SDB3260427095	(1,247.00)	4.1463	(5,350.45)	(5,170.41)	0.0000	4.3300	(706.8399)	0.0000	0.6435	(1.0152)	0.0000	1	(0.3716)	01/06/2025
688298.SH	12/30/2024	SDB3260427095	(1,912.00)	4.1463	(8,369.31)	(7,927.68)	0.0000	4.3300	(706.8399)	0.0000	1.0066	(1.5566)	0.0000	1	(0.5499)	01/06/2025
688298.SH	12/30/2024	SDB3260427095	(2,010.00)	4.1463	(8,821.66)	(8,334.01)	0.0000	4.3300	(706.8399)	0.0000	1.0610	(1.6363)	0.0000	1	(0.5753)	01/06/2025
688298.SH	12/30/2024	SDB3260427095	(1,078.00)	4.1463	(4,731.22)	(4,469.69)	0.0000	4.3300	(706.8399)	0.0000	0.5691	(0.8778)	0.0000	1	(0.3085)	01/06/2025
688298.SH	12/30/2024	SDB3260427095	(6,628.00)	4.1463	(29,356.96)	(27,481.52)	0.0000	4.3300	(706.8399)	0.0000	3.5310	(5.3958)	0.0000	1	(1.8649)	01/06/2025
688298.SH	12/30/2024	SDB3260427095	(1,194.00)	4.1463	(5,293.39)	(4,950.65)	0.0000	4.3300	(706.8399)	0.0000	0.6367	(0.9720)	0.0000	1	(0.3354)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
ZHEJIANG ORIENT GENE BIOTECH CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
688298.SH	12/27/2024	SDB3260427095	(1,400.00)	3.9847	(5,600.60)	(5,578.54)	0.0000	4.3300	(684.9744)	0.0000	2.0209	(3.1843)	0.0000	3	(1.1634)	01/06/2025
688298.SH	12/27/2024	SDB3260427095	(3,272.00)	3.9847	(13,532.74)	(13,037.85)	0.0000	4.3300	(684.9744)	0.0000	4.8831	(7.4422)	0.0000	3	(2.5591)	01/06/2025
688298.SH	12/27/2024	SDB3260427095	(928.00)	3.9847	(3,844.83)	(3,697.78)	0.0000	4.3300	(684.9744)	0.0000	1.3873	(2.1107)	0.0000	3	(0.7234)	01/06/2025
688298.SH	12/27/2024	SDB3260427095	(1,044.00)	3.9847	(4,504.28)	(4,160.00)	0.0000	4.3300	(684.9744)	0.0000	1.6253	(2.3746)	0.0000	3	(0.7493)	01/06/2025
688298.SH	12/27/2024	SDB3260427095	(1,247.00)	3.9847	(5,350.45)	(4,968.89)	0.0000	4.3300	(684.9744)	0.0000	1.9306	(2.8363)	0.0000	3	(0.9057)	01/06/2025
688298.SH	12/27/2024	SDB3260427095	(1,912.00)	3.9847	(8,369.31)	(7,618.70)	0.0000	4.3300	(684.9744)	0.0000	3.0199	(4.3488)	0.0000	3	(1.3289)	01/06/2025
688298.SH	12/27/2024	SDB3260427095	(2,010.00)	3.9847	(8,821.66)	(8,009.19)	0.0000	4.3300	(684.9744)	0.0000	3.1831	(4.5717)	0.0000	3	(1.3886)	01/06/2025
688298.SH	12/27/2024	SDB3260427095	(1,078.00)	3.9847	(4,731.22)	(4,295.48)	0.0000	4.3300	(684.9744)	0.0000	1.7072	(2.4519)	0.0000	3	(0.7447)	01/06/2025
688298.SH	12/27/2024	SDB3260427095	(6,628.00)	3.9847	(29,356.96)	(26,410.42)	0.0000	4.3300	(684.9744)	0.0000	10.5930	(15.0754)	0.0000	3	(4.4824)	01/06/2025
688298.SH	12/27/2024	SDB3260427095	(1,194.00)	3.9847	(5,293.39)	(4,757.70)	0.0000	4.3300	(684.9744)	0.0000	1.9100	(2.7158)	0.0000	3	(0.8057)	01/06/2025
688298.SH	12/26/2024	SDB3260427095	(1,400.00)	3.9650	(5,600.60)	(5,551.00)	0.0000	4.3300	(1,357.2594)	0.0000	0.6736	(2.0928)	0.0000	1	(1.4192)	01/06/2025
688298.SH	12/26/2024	SDB3260427095	(3,272.00)	3.9650	(13,532.74)	(12,973.48)	0.0000	4.3300	(1,357.2594)	0.0000	1.6277	(4.8912)	0.0000	1	(3.2635)	01/06/2025
688298.SH	12/26/2024	SDB3260427095	(928.00)	3.9650	(3,844.83)	(3,679.52)	0.0000	4.3300	(1,357.2594)	0.0000	0.4624	(1.3872)	0.0000	1	(0.9248)	01/06/2025
688298.SH	12/26/2024	SDB3260427095	(1,044.00)	3.9650	(4,504.28)	(4,139.46)	0.0000	4.3300	(1,357.2594)	0.0000	0.5418	(1.5606)	0.0000	1	(1.0189)	01/06/2025
688298.SH	12/26/2024	SDB3260427095	(1,247.00)	3.9650	(5,350.45)	(4,944.35)	0.0000	4.3300	(1,357.2594)	0.0000	0.6435	(1.8641)	0.0000	1	(1.2206)	01/06/2025
688298.SH	12/26/2024	SDB3260427095	(1,912.00)	3.9650	(8,369.31)	(7,581.08)	0.0000	4.3300	(1,357.2594)	0.0000	1.0066	(2.8582)	0.0000	1	(1.8515)	01/06/2025
688298.SH	12/26/2024	SDB3260427095	(2,010.00)	3.9650	(8,821.66)	(7,969.65)	0.0000	4.3300	(1,357.2594)	0.0000	1.0610	(3.0047)	0.0000	1	(1.9436)	01/06/2025
688298.SH	12/26/2024	SDB3260427095	(1,078.00)	3.9650	(4,731.22)	(4,274.27)	0.0000	4.3300	(1,357.2594)	0.0000	0.5691	(1.6115)	0.0000	1	(1.0424)	01/06/2025
688298.SH	12/26/2024	SDB3260427095	(6,628.00)	3.9650	(29,356.96)	(26,280.01)	0.0000	4.3300	(1,357.2594)	0.0000	3.5310	(9.9080)	0.0000	1	(6.3770)	01/06/2025
688298.SH	12/26/2024	SDB3260427095	(19,267.00)	3.9650	(85,416.95)	(76,393.64)	0.0000	4.3300	(1,357.2594)	0.0000	10.2738	(28.8017)	0.0000	1	(18.5279)	01/06/2025
688298.SH	12/26/2024	SDB3260427095	(309.00)	3.9650	(1,381.58)	(1,225.18)	0.0000	4.3300	(1,357.2594)	0.0000	0.1662	(0.4619)	0.0000	1	(0.2957)	01/06/2025
688298.SH	12/26/2024	SDB3260427095	(440.00)	3.9650	(1,923.49)	(1,744.60)	0.0000	4.3300	(1,357.2594)	0.0000	0.2314	(0.6577)	0.0000	1	(0.4264)	01/06/2025
688298.SH	12/26/2024	SDB3260427095	(3,093.00)	3.9650	(13,592.35)	(12,263.74)	0.0000	4.3300	(1,357.2594)	0.0000	1.6349	(4.6236)	0.0000	1	(2.9888)	01/06/2025
688298.SH	12/26/2024	SDB3260427095	(1,191.00)	3.9650	(5,266.52)	(4,722.31)	0.0000	4.3300	(1,357.2594)	0.0000	0.6334	(1.7804)	0.0000	1	(1.1469)	01/06/2025
688298.SH	12/26/2024	SDB3260427095	(2,250.00)	3.9650	(9,997.21)	(8,921.25)	0.0000	4.3300	(1,357.2594)	0.0000	1.2024	(3.3635)	0.0000	1	(2.1610)	01/06/2025
688298.SH	12/26/2024	SDB3260427095	(7,450.00)	3.9650	(33,262.48)	(29,539.24)	0.0000	4.3300	(1,357.2594)	0.0000	4.0007	(11.1368)	0.0000	1	(7.1360)	01/06/2025
688298.SH	12/26/2024	SDB3260427095	(664.00)	3.9650	(3,002.79)	(2,632.76)	0.0000	4.3300	(1,357.2594)	0.0000	0.3612	(0.9926)	0.0000	1	(0.6314)	01/06/2025
688298.SH	12/26/2024	SDB3260427095	(3,500.00)	3.9650	(15,666.48)	(13,877.50)	0.0000	4.3300	(1,357.2594)	0.0000	1.8843	(5.2320)	0.0000	1	(3.3477)	01/06/2025
688298.SH	12/26/2024	SDB3260427095	(2,000.00)	3.9650	(8,952.27)	(7,930.00)	0.0000	4.3300	(1,357.2594)	0.0000	1.0768	(2.9897)	0.0000	1	(1.9130)	01/06/2025
688298.SH	12/26/2024	SDB3260427095	(679.00)	3.9650	(3,039.30)	(2,692.23)	0.0000	4.3300	(1,357.2594)	0.0000	0.3656	(1.0150)	0.0000	1	(0.6495)	01/06/2025
688298.SH	12/26/2024	SDB3260427095	(6,105.00)	3.9650	(27,326.82)	(24,206.32)	0.0000	4.3300	(1,357.2594)	0.0000	3.2868	(9.1262)	0.0000	1	(5.8394)	01/06/2025
688298.SH	12/26/2024	SDB3260427095	(1,221.00)	3.9650	(5,465.36)	(4,841.26)	0.0000	4.3300	(1,357.2594)	0.0000	0.6574	(1.8252)	0.0000	1	(1.1679)	01/06/2025
688298.SH	12/26/2024	SDB3260427095	(1,332.00)	3.9650	(5,962.21)	(5,281.38)	0.0000	4.3300	(1,357.2594)	0.0000	0.7171	(1.9912)	0.0000	1	(1.2740)	01/06/2025
688298.SH	12/26/2024	SDB3260427095	(421.00)	3.9650	(1,884.45)	(1,669.26)	0.0000	4.3300	(1,357.2594)	0.0000	0.2267	(0.6293)	0.0000	1	(0.4027)	01/06/2025
688298.SH	12/24/2024	SDB3260427095	(1,400.00)	3.9650	(5,600.60)	(5,551.00)	0.0000	4.3300	(1,357.2594)	0.0000	1.3473	(4.1856)	0.0000	2	(2.8384)	01/06/2025
688298.SH	12/24/2024	SDB3260427095	(3,272.00)	3.9650	(13,532.74)	(12,973.48)	0.0000	4.3300	(1,357.2594)	0.0000	3.2554	(9.7824)	0.0000	2	(6.5271)	01/06/2025
688298.SH	12/24/2024	SDB3260427095	(928.00)	3.9650	(3,844.83)	(3,679.52)	0.0000	4.3300	(1,357.2594)	0.0000	0.9249	(2.7745)	0.0000	2	(1.8496)	01/06/2025
688298.SH	12/24/2024	SDB3260427095	(1,044.00)	3.9650	(4,504.28)	(4,139.46)	0.0000	4.3300	(1,357.2594)	0.0000	1.0835	(3.1213)	0.0000	2	(2.0378)	01/06/2025
688298.SH	12/24/2024	SDB3260427095	(1,247.00)	3.9650	(5,350.45)	(4,944.35)	0.0000	4.3300	(1,357.2594)	0.0000	1.2871	(3.7282)	0.0000	2	(2.4411)	01/06/2025
688298.SH	12/24/2024	SDB3260427095	(1,912.00)	3.9650	(8,369.31)	(7,581.08)	0.0000	4.3300	(1,357.2594)	0.0000	2.0133	(5.7164)	0.0000	2	(3.7031)	01/06/2025
688298.SH	12/24/2024	SDB3260427095	(2,010.00)	3.9650	(8,821.66)	(7,969.65)	0.0000	4.3300	(1,357.2594)	0.0000	2.1221	(6.0094)	0.0000	2	(3.8873)	01/06/2025
688298.SH	12/24/2024	SDB3260427095	(1,078.00)	3.9650	(4,731.22)	(4,274.27)	0.0000	4.3300	(1,357.2594)	0.0000	1.1381	(3.2229)	0.0000	2	(2.0848)	01/06/2025
688298.SH	12/24/2024	SDB3260427095	(6,628.00)	3.9650	(29,356.96)	(26,280.01)	0.0000	4.3300	(1,357.2594)	0.0000	7.0620	(19.8160)	0.0000	2	(12.7540)	01/06/2025
688298.SH	12/24/2024	SDB3260427095	(19,267.00)	3.9650	(85,416.95)	(76,393.64)	0.0000	4.3300	(1,357.2594)	0.0000	20.5475	(57.6033)	0.0000	2	(37.0558)	01/06/2025
688298.SH	12/24/2024	SDB3260427095	(309.00)	3.9650	(1,381.58)	(1,225.18)	0.0000	4.3300	(1,357.2594)	0.0000	0.3323	(0.9238)	0.0000	2	(0.5915)	01/06/2025
688298.SH	12/24/2024	SDB3260427095	(440.00)	3.9650	(1,923.49)	(1,744.60)	0.0000	4.3300	(1,357.2594)	0.0000	0.4627	(1.3155)	0.0000	2	(0.8528)	01/06/2025
688298.SH	12/24/2024	SDB3260427095	(3,093.00)	3.9650	(13,592.35)	(12,263.74)	0.0000	4.3300	(1,357.2594)	0.0000	3.2697	(9.2473)	0.0000	2	(5.9776)	01/06/2025
688298.SH	12/24/2024	SDB3260427095	(1,191.00)	3.9650	(5,266.52)	(4,722.31)	0.0000	4.3300	(1,357.2594)	0.0000	1.2669	(3.5608)	0.0000	2	(2.2939)	01/06/2025
688298.SH	12/24/2024	SDB3260427095	(2,250.00)	3.9650	(9,997.21)	(8,921.25)	0.0000	4.3300	(1,357.2594)	0.0000	2.4049	(6.7269)	0.0000	2	(4.3220)	01/06/2025
688298.SH	12/24/2024	SDB3260427095	(7,450.00)	3.9650	(33,262.48)	(29,539.24)	0.0000	4.3300	(1,357.2594)	0.0000	8.0015	(22.2736)	0.0000	2	(14.2721)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
ZHEJIANG ORIENT GENE BIOTECH CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
688298.SH	12/24/2024	SDB3260427095	(664.00)	3.9650	(3,002.79)	(2,632.76)	0.0000	4.3300	(1,357.2594)	0.0000	0.7223	(1.9852)	0.0000	2	(1.2628)	01/06/2025
688298.SH	12/24/2024	SDB3260427095	(3,500.00)	3.9650	(15,666.48)	(13,877.50)	0.0000	4.3300	(1,357.2594)	0.0000	3.7687	(10.4641)	0.0000	2	(6.6954)	01/06/2025
688298.SH	12/24/2024	SDB3260427095	(2,000.00)	3.9650	(8,952.27)	(7,930.00)	0.0000	4.3300	(1,357.2594)	0.0000	2.1535	(5.9795)	0.0000	2	(3.8260)	01/06/2025
688298.SH	12/24/2024	SDB3260427095	(679.00)	3.9650	(3,039.30)	(2,692.23)	0.0000	4.3300	(1,357.2594)	0.0000	0.7311	(2.0300)	0.0000	2	(1.2989)	01/06/2025
688298.SH	12/24/2024	SDB3260427095	(6,105.00)	3.9650	(27,326.82)	(24,206.32)	0.0000	4.3300	(1,357.2594)	0.0000	6.5736	(18.2524)	0.0000	2	(11.6787)	01/06/2025
688298.SH	12/24/2024	SDB3260427095	(1,221.00)	3.9650	(5,465.36)	(4,841.26)	0.0000	4.3300	(1,357.2594)	0.0000	1.3147	(3.6505)	0.0000	2	(2.3357)	01/06/2025
688298.SH	12/24/2024	SDB3260427095	(1,332.00)	3.9650	(5,962.21)	(5,281.38)	0.0000	4.3300	(1,357.2594)	0.0000	1.4342	(3.9823)	0.0000	2	(2.5481)	01/06/2025
688298.SH	12/24/2024	SDB3260427095	(421.00)	3.9650	(1,884.45)	(1,669.26)	0.0000	4.3300	(1,357.2594)	0.0000	0.4533	(1.2587)	0.0000	2	(0.8054)	01/06/2025
688298.SH	12/23/2024	SDB3260427095	(3,272.00)	4.1013	(13,532.74)	(13,419.40)	0.0000	4.3300	(1,352.7792)	0.0000	1.6277	(5.0426)	0.0000	1	(3.4149)	01/06/2025
688298.SH	12/23/2024	SDB3260427095	(928.00)	4.1013	(3,844.83)	(3,805.99)	0.0000	4.3300	(1,352.7792)	0.0000	0.4624	(1.4302)	0.0000	1	(0.9677)	01/06/2025
688298.SH	12/23/2024	SDB3260427095	(1,044.00)	4.1013	(4,504.28)	(4,281.74)	0.0000	4.3300	(1,352.7792)	0.0000	0.5418	(1.6090)	0.0000	1	(1.0672)	01/06/2025
688298.SH	12/23/2024	SDB3260427095	(1,247.00)	4.1013	(5,350.45)	(5,114.30)	0.0000	4.3300	(1,352.7792)	0.0000	0.6435	(1.9218)	0.0000	1	(1.2783)	01/06/2025
688298.SH	12/23/2024	SDB3260427095	(1,912.00)	4.1013	(8,369.31)	(7,841.66)	0.0000	4.3300	(1,352.7792)	0.0000	1.0066	(2.9467)	0.0000	1	(1.9400)	01/06/2025
688298.SH	12/23/2024	SDB3260427095	(2,010.00)	4.1013	(8,821.66)	(8,243.58)	0.0000	4.3300	(1,352.7792)	0.0000	1.0610	(3.0977)	0.0000	1	(2.0367)	01/06/2025
688298.SH	12/23/2024	SDB3260427095	(1,078.00)	4.1013	(4,731.22)	(4,421.18)	0.0000	4.3300	(1,352.7792)	0.0000	0.5691	(1.6614)	0.0000	1	(1.0923)	01/06/2025
688298.SH	12/23/2024	SDB3260427095	(6,628.00)	4.1013	(29,356.96)	(27,183.31)	0.0000	4.3300	(1,352.7792)	0.0000	3.5310	(10.2147)	0.0000	1	(6.6837)	01/06/2025
688298.SH	12/23/2024	SDB3260427095	(19,267.00)	4.1013	(85,416.95)	(79,019.44)	0.0000	4.3300	(1,352.7792)	0.0000	10.2738	(29.6933)	0.0000	1	(19.4195)	01/06/2025
688298.SH	12/23/2024	SDB3260427095	(309.00)	4.1013	(1,381.58)	(1,267.30)	0.0000	4.3300	(1,352.7792)	0.0000	0.1662	(0.4762)	0.0000	1	(0.3100)	01/06/2025
688298.SH	12/23/2024	SDB3260427095	(440.00)	4.1013	(1,923.49)	(1,804.56)	0.0000	4.3300	(1,352.7792)	0.0000	0.2314	(0.6781)	0.0000	1	(0.4468)	01/06/2025
688298.SH	12/23/2024	SDB3260427095	(3,093.00)	4.1013	(13,592.35)	(12,685.27)	0.0000	4.3300	(1,352.7792)	0.0000	1.6349	(4.7668)	0.0000	1	(3.1319)	01/06/2025
688298.SH	12/23/2024	SDB3260427095	(1,191.00)	4.1013	(5,266.52)	(4,884.63)	0.0000	4.3300	(1,352.7792)	0.0000	0.6334	(1.8355)	0.0000	1	(1.2021)	01/06/2025
688298.SH	12/23/2024	SDB3260427095	(2,250.00)	4.1013	(9,997.21)	(9,227.89)	0.0000	4.3300	(1,352.7792)	0.0000	1.2024	(3.4676)	0.0000	1	(2.2651)	01/06/2025
688298.SH	12/23/2024	SDB3260427095	(7,450.00)	4.1013	(33,262.48)	(30,554.57)	0.0000	4.3300	(1,352.7792)	0.0000	4.0007	(11.4816)	0.0000	1	(7.4808)	01/06/2025
688298.SH	12/23/2024	SDB3260427095	(664.00)	4.1013	(3,002.79)	(2,723.25)	0.0000	4.3300	(1,352.7792)	0.0000	0.3612	(1.0233)	0.0000	1	(0.6622)	01/06/2025
688298.SH	12/23/2024	SDB3260427095	(3,500.00)	4.1013	(15,666.48)	(14,354.49)	0.0000	4.3300	(1,352.7792)	0.0000	1.8843	(5.3940)	0.0000	1	(3.5097)	01/06/2025
688298.SH	12/23/2024	SDB3260427095	(2,000.00)	4.1013	(8,952.27)	(8,202.57)	0.0000	4.3300	(1,352.7792)	0.0000	1.0768	(3.0823)	0.0000	1	(2.0055)	01/06/2025
688298.SH	12/23/2024	SDB3260427095	(679.00)	4.1013	(3,039.30)	(2,784.77)	0.0000	4.3300	(1,352.7792)	0.0000	0.3656	(1.0464)	0.0000	1	(0.6809)	01/06/2025
688298.SH	12/23/2024	SDB3260427095	(6,105.00)	4.1013	(27,326.82)	(25,038.34)	0.0000	4.3300	(1,352.7792)	0.0000	3.2868	(9.4087)	0.0000	1	(6.1219)	01/06/2025
688298.SH	12/23/2024	SDB3260427095	(1,221.00)	4.1013	(5,465.36)	(5,007.67)	0.0000	4.3300	(1,352.7792)	0.0000	0.6574	(1.8817)	0.0000	1	(1.2244)	01/06/2025
688298.SH	12/23/2024	SDB3260427095	(1,332.00)	4.1013	(5,962.21)	(5,462.91)	0.0000	4.3300	(1,352.7792)	0.0000	0.7171	(2.0528)	0.0000	1	(1.3357)	01/06/2025
688298.SH	12/23/2024	SDB3260427095	(421.00)	4.1013	(1,884.45)	(1,726.64)	0.0000	4.3300	(1,352.7792)	0.0000	0.2267	(0.6488)	0.0000	1	(0.4222)	01/06/2025
688298.SH	12/20/2024	SDB3260427095	(1,044.00)	4.1402	(4,504.28)	(4,322.41)	0.0000	4.3300	(1,338.1596)	0.0000	1.6253	(4.8201)	0.0000	3	(3.1948)	01/06/2025
688298.SH	12/20/2024	SDB3260427095	(1,247.00)	4.1402	(5,350.45)	(5,162.88)	0.0000	4.3300	(1,338.1596)	0.0000	1.9306	(5.7573)	0.0000	3	(3.8267)	01/06/2025
688298.SH	12/20/2024	SDB3260427095	(1,912.00)	4.1402	(8,369.31)	(7,916.14)	0.0000	4.3300	(1,338.1596)	0.0000	3.0199	(8.8275)	0.0000	3	(5.8076)	01/06/2025
688298.SH	12/20/2024	SDB3260427095	(2,010.00)	4.1402	(8,821.66)	(8,321.88)	0.0000	4.3300	(1,338.1596)	0.0000	3.1831	(9.2800)	0.0000	3	(6.0969)	01/06/2025
688298.SH	12/20/2024	SDB3260427095	(1,078.00)	4.1402	(4,731.22)	(4,463.18)	0.0000	4.3300	(1,338.1596)	0.0000	1.7072	(4.9770)	0.0000	3	(3.2699)	01/06/2025
688298.SH	12/20/2024	SDB3260427095	(6,628.00)	4.1402	(29,356.96)	(27,441.50)	0.0000	4.3300	(1,338.1596)	0.0000	10.5930	(30.6009)	0.0000	3	(20.0080)	01/06/2025
688298.SH	12/20/2024	SDB3260427095	(19,267.00)	4.1402	(85,416.95)	(79,769.98)	0.0000	4.3300	(1,338.1596)	0.0000	30.8213	(88.9541)	0.0000	3	(58.1329)	01/06/2025
688298.SH	12/20/2024	SDB3260427095	(309.00)	4.1402	(1,381.58)	(1,279.33)	0.0000	4.3300	(1,338.1596)	0.0000	0.4985	(1.4266)	0.0000	3	(0.9281)	01/06/2025
688298.SH	12/20/2024	SDB3260427095	(440.00)	4.1402	(1,923.49)	(1,821.71)	0.0000	4.3300	(1,338.1596)	0.0000	0.6941	(2.0314)	0.0000	3	(1.3374)	01/06/2025
688298.SH	12/20/2024	SDB3260427095	(3,093.00)	4.1402	(13,592.35)	(12,805.76)	0.0000	4.3300	(1,338.1596)	0.0000	4.9046	(14.2801)	0.0000	3	(9.3756)	01/06/2025
688298.SH	12/20/2024	SDB3260427095	(1,191.00)	4.1402	(5,266.52)	(4,931.02)	0.0000	4.3300	(1,338.1596)	0.0000	1.9003	(5.4987)	0.0000	3	(3.5984)	01/06/2025
688298.SH	12/20/2024	SDB3260427095	(2,250.00)	4.1402	(9,997.21)	(9,315.54)	0.0000	4.3300	(1,338.1596)	0.0000	3.6073	(10.3881)	0.0000	3	(6.7807)	01/06/2025
688298.SH	12/20/2024	SDB3260427095	(7,450.00)	4.1402	(33,262.48)	(30,844.78)	0.0000	4.3300	(1,338.1596)	0.0000	12.0022	(34.3960)	0.0000	3	(22.3938)	01/06/2025
688298.SH	12/20/2024	SDB3260427095	(664.00)	4.1402	(3,002.79)	(2,749.12)	0.0000	4.3300	(1,338.1596)	0.0000	1.0835	(3.0656)	0.0000	3	(1.9821)	01/06/2025
688298.SH	12/20/2024	SDB3260427095	(3,500.00)	4.1402	(15,666.48)	(14,490.84)	0.0000	4.3300	(1,338.1596)	0.0000	5.6530	(16.1592)	0.0000	3	(10.5062)	01/06/2025
688298.SH	12/20/2024	SDB3260427095	(2,000.00)	4.1402	(8,952.27)	(8,280.48)	0.0000	4.3300	(1,338.1596)	0.0000	3.2303	(9.2338)	0.0000	3	(6.0036)	01/06/2025
688298.SH	12/20/2024	SDB3260427095	(679.00)	4.1402	(3,039.30)	(2,811.22)	0.0000	4.3300	(1,338.1596)	0.0000	1.0967	(3.1349)	0.0000	3	(2.0382)	01/06/2025
688298.SH	12/20/2024	SDB3260427095	(6,105.00)	4.1402	(27,326.82)	(25,276.16)	0.0000	4.3300	(1,338.1596)	0.0000	9.8604	(28.1863)	0.0000	3	(18.3259)	01/06/2025
688298.SH	12/20/2024	SDB3260427095	(1,221.00)	4.1402	(5,465.36)	(5,055.23)	0.0000	4.3300	(1,338.1596)	0.0000	1.9721	(5.6373)	0.0000	3	(3.6652)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
ZHEJIANG ORIENT GENE BIOTECH CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
688298.SH	12/20/2024	SDB3260427095	(1,332.00)	4.1402	(5,962.21)	(5,514.80)	0.0000	4.3300	(1,338.1596)	0.0000	2.1514	(6.1497)	0.0000	3	(3.9984)	01/06/2025
688298.SH	12/20/2024	SDB3260427095	(421.00)	4.1402	(1,884.45)	(1,743.04)	0.0000	4.3300	(1,338.1596)	0.0000	0.6800	(1.9437)	0.0000	3	(1.2637)	01/06/2025
688298.SH	12/19/2024	SDB3260427095	(1,044.00)	4.2457	(4,504.28)	(4,432.52)	0.0000	4.5800	(1,338.1596)	0.0000	0.5730	(1.6476)	0.0000	1	(1.0746)	01/06/2025
688298.SH	12/19/2024	SDB3260427095	(1,247.00)	4.2457	(5,350.45)	(5,294.40)	0.0000	4.5800	(1,338.1596)	0.0000	0.6807	(1.9680)	0.0000	1	(1.2873)	01/06/2025
688298.SH	12/19/2024	SDB3260427095	(1,912.00)	4.2457	(8,369.31)	(8,117.80)	0.0000	4.5800	(1,338.1596)	0.0000	1.0648	(3.0175)	0.0000	1	(1.9527)	01/06/2025
688298.SH	12/19/2024	SDB3260427095	(2,010.00)	4.2457	(8,821.66)	(8,533.88)	0.0000	4.5800	(1,338.1596)	0.0000	1.1223	(3.1721)	0.0000	1	(2.0498)	01/06/2025
688298.SH	12/19/2024	SDB3260427095	(1,078.00)	4.2457	(4,731.22)	(4,576.88)	0.0000	4.5800	(1,338.1596)	0.0000	0.6019	(1.7013)	0.0000	1	(1.0994)	01/06/2025
688298.SH	12/19/2024	SDB3260427095	(6,628.00)	4.2457	(29,356.96)	(28,140.59)	0.0000	4.5800	(1,338.1596)	0.0000	3.7349	(10.4602)	0.0000	1	(6.7253)	01/06/2025
688298.SH	12/19/2024	SDB3260427095	(19,267.00)	4.2457	(85,416.95)	(81,802.15)	0.0000	4.5800	(1,338.1596)	0.0000	10.8669	(30.4068)	0.0000	1	(19.5398)	01/06/2025
688298.SH	12/19/2024	SDB3260427095	(309.00)	4.2457	(1,381.58)	(1,311.93)	0.0000	4.5800	(1,338.1596)	0.0000	0.1758	(0.4877)	0.0000	1	(0.3119)	01/06/2025
688298.SH	12/19/2024	SDB3260427095	(440.00)	4.2457	(1,923.49)	(1,868.11)	0.0000	4.5800	(1,338.1596)	0.0000	0.2447	(0.6944)	0.0000	1	(0.4497)	01/06/2025
688298.SH	12/19/2024	SDB3260427095	(3,093.00)	4.2457	(13,592.35)	(13,131.99)	0.0000	4.5800	(1,338.1596)	0.0000	1.7292	(4.8813)	0.0000	1	(3.1521)	01/06/2025
688298.SH	12/19/2024	SDB3260427095	(1,191.00)	4.2457	(5,266.52)	(5,056.64)	0.0000	4.5800	(1,338.1596)	0.0000	0.6700	(1.8796)	0.0000	1	(1.2096)	01/06/2025
688298.SH	12/19/2024	SDB3260427095	(2,250.00)	4.2457	(9,997.21)	(9,552.85)	0.0000	4.5800	(1,338.1596)	0.0000	1.2719	(3.5509)	0.0000	1	(2.2790)	01/06/2025
688298.SH	12/19/2024	SDB3260427095	(7,450.00)	4.2457	(33,262.48)	(31,630.56)	0.0000	4.5800	(1,338.1596)	0.0000	4.2317	(11.7574)	0.0000	1	(7.5257)	01/06/2025
688298.SH	12/19/2024	SDB3260427095	(664.00)	4.2457	(3,002.79)	(2,819.15)	0.0000	4.5800	(1,338.1596)	0.0000	0.3820	(1.0479)	0.0000	1	(0.6659)	01/06/2025
688298.SH	12/19/2024	SDB3260427095	(3,500.00)	4.2457	(15,666.48)	(14,860.00)	0.0000	4.5800	(1,338.1596)	0.0000	1.9931	(5.5236)	0.0000	1	(3.5305)	01/06/2025
688298.SH	12/19/2024	SDB3260427095	(2,000.00)	4.2457	(8,952.27)	(8,491.43)	0.0000	4.5800	(1,338.1596)	0.0000	1.1389	(3.1564)	0.0000	1	(2.0174)	01/06/2025
688298.SH	12/19/2024	SDB3260427095	(679.00)	4.2457	(3,039.30)	(2,882.84)	0.0000	4.5800	(1,338.1596)	0.0000	0.3867	(1.0716)	0.0000	1	(0.6849)	01/06/2025
688298.SH	12/19/2024	SDB3260427095	(6,105.00)	4.2457	(27,326.82)	(25,920.08)	0.0000	4.5800	(1,338.1596)	0.0000	3.4766	(9.6348)	0.0000	1	(6.1582)	01/06/2025
688298.SH	12/19/2024	SDB3260427095	(1,221.00)	4.2457	(5,465.36)	(5,184.02)	0.0000	4.5800	(1,338.1596)	0.0000	0.6953	(1.9270)	0.0000	1	(1.2316)	01/06/2025
688298.SH	12/19/2024	SDB3260427095	(1,332.00)	4.2457	(5,962.21)	(5,655.29)	0.0000	4.5800	(1,338.1596)	0.0000	0.7585	(2.1021)	0.0000	1	(1.3436)	01/06/2025
688298.SH	12/19/2024	SDB3260427095	(421.00)	4.2457	(1,884.45)	(1,787.45)	0.0000	4.5800	(1,338.1596)	0.0000	0.2397	(0.6644)	0.0000	1	(0.4247)	01/06/2025
688298.SH	12/18/2024	SDB3260427095	(1,044.00)	4.2861	(4,504.28)	(4,474.71)	0.0000	4.5800	(1,361.1526)	0.0000	0.5730	(1.6919)	0.0000	1	(1.1188)	01/06/2025
688298.SH	12/18/2024	SDB3260427095	(1,247.00)	4.2861	(5,350.45)	(5,344.79)	0.0000	4.5800	(1,361.1526)	0.0000	0.6807	(2.0209)	0.0000	1	(1.3402)	01/06/2025
688298.SH	12/18/2024	SDB3260427095	(1,912.00)	4.2861	(8,369.31)	(8,195.05)	0.0000	4.5800	(1,361.1526)	0.0000	1.0648	(3.0985)	0.0000	1	(2.0338)	01/06/2025
688298.SH	12/18/2024	SDB3260427095	(2,010.00)	4.2861	(8,821.66)	(8,615.09)	0.0000	4.5800	(1,361.1526)	0.0000	1.1223	(3.2573)	0.0000	1	(2.1350)	01/06/2025
688298.SH	12/18/2024	SDB3260427095	(1,078.00)	4.2861	(4,731.22)	(4,620.43)	0.0000	4.5800	(1,361.1526)	0.0000	0.6019	(1.7470)	0.0000	1	(1.1451)	01/06/2025
688298.SH	12/18/2024	SDB3260427095	(6,628.00)	4.2861	(29,356.96)	(28,408.38)	0.0000	4.5800	(1,361.1526)	0.0000	3.7349	(10.7411)	0.0000	1	(7.0063)	01/06/2025
688298.SH	12/18/2024	SDB3260427095	(19,267.00)	4.2861	(85,416.95)	(82,580.60)	0.0000	4.5800	(1,361.1526)	0.0000	10.8669	(31.2236)	0.0000	1	(20.3566)	01/06/2025
688298.SH	12/18/2024	SDB3260427095	(309.00)	4.2861	(1,381.58)	(1,324.41)	0.0000	4.5800	(1,361.1526)	0.0000	0.1758	(0.5008)	0.0000	1	(0.3250)	01/06/2025
688298.SH	12/18/2024	SDB3260427095	(440.00)	4.2861	(1,923.49)	(1,885.89)	0.0000	4.5800	(1,361.1526)	0.0000	0.2447	(0.7131)	0.0000	1	(0.4683)	01/06/2025
688298.SH	12/18/2024	SDB3260427095	(3,093.00)	4.2861	(13,592.35)	(13,256.96)	0.0000	4.5800	(1,361.1526)	0.0000	1.7292	(5.0124)	0.0000	1	(3.2832)	01/06/2025
688298.SH	12/18/2024	SDB3260427095	(1,191.00)	4.2861	(5,266.52)	(5,104.76)	0.0000	4.5800	(1,361.1526)	0.0000	0.6700	(1.9301)	0.0000	1	(1.2601)	01/06/2025
688298.SH	12/18/2024	SDB3260427095	(2,250.00)	4.2861	(9,997.21)	(9,643.76)	0.0000	4.5800	(1,361.1526)	0.0000	1.2719	(3.6463)	0.0000	1	(2.3744)	01/06/2025
688298.SH	12/18/2024	SDB3260427095	(7,450.00)	4.2861	(33,262.48)	(31,931.56)	0.0000	4.5800	(1,361.1526)	0.0000	4.2317	(12.0733)	0.0000	1	(7.8415)	01/06/2025
688298.SH	12/18/2024	SDB3260427095	(664.00)	4.2861	(3,002.79)	(2,845.98)	0.0000	4.5800	(1,361.1526)	0.0000	0.3820	(1.0761)	0.0000	1	(0.6940)	01/06/2025
688298.SH	12/18/2024	SDB3260427095	(3,500.00)	4.2861	(15,666.48)	(15,001.41)	0.0000	4.5800	(1,361.1526)	0.0000	1.9931	(5.6720)	0.0000	1	(3.6789)	01/06/2025
688298.SH	12/18/2024	SDB3260427095	(2,000.00)	4.2861	(8,952.27)	(8,572.23)	0.0000	4.5800	(1,361.1526)	0.0000	1.1389	(3.2411)	0.0000	1	(2.1022)	01/06/2025
688298.SH	12/18/2024	SDB3260427095	(679.00)	4.2861	(3,039.30)	(2,910.27)	0.0000	4.5800	(1,361.1526)	0.0000	0.3867	(1.1004)	0.0000	1	(0.7137)	01/06/2025
688298.SH	12/18/2024	SDB3260427095	(6,105.00)	4.2861	(27,326.82)	(26,166.74)	0.0000	4.5800	(1,361.1526)	0.0000	3.4766	(9.8936)	0.0000	1	(6.4170)	01/06/2025
688298.SH	12/18/2024	SDB3260427095	(4,996.00)	4.2861	(22,362.78)	(21,413.44)	0.0000	4.5800	(1,361.1526)	0.0000	2.8450	(8.0964)	0.0000	1	(5.2513)	01/06/2025
688298.SH	12/18/2024	SDB3260427095	(1,332.00)	4.2861	(5,962.21)	(5,709.11)	0.0000	4.5800	(1,361.1526)	0.0000	0.7585	(2.1586)	0.0000	1	(1.4001)	01/06/2025
688298.SH	12/18/2024	SDB3260427095	(421.00)	4.2861	(1,884.45)	(1,804.45)	0.0000	4.5800	(1,361.1526)	0.0000	0.2397	(0.6823)	0.0000	1	(0.4425)	01/06/2025
688298.SH	12/17/2024	SDB3260427095	(1,912.00)	4.4177	(8,369.31)	(8,446.73)	0.0000	4.5800	(1,385.4427)	0.0000	1.0648	(3.2507)	0.0000	1	(2.1859)	01/06/2025
688298.SH	12/17/2024	SDB3260427095	(2,010.00)	4.4177	(8,821.66)	(8,879.67)	0.0000	4.5800	(1,385.4427)	0.0000	1.1223	(3.4173)	0.0000	1	(2.2950)	01/06/2025
688298.SH	12/17/2024	SDB3260427095	(1,078.00)	4.4177	(4,731.22)	(4,762.33)	0.0000	4.5800	(1,385.4427)	0.0000	0.6019	(1.8328)	0.0000	1	(1.2308)	01/06/2025
688298.SH	12/17/2024	SDB3260427095	(6,628.00)	4.4177	(29,356.96)	(29,280.81)	0.0000	4.5800	(1,385.4427)	0.0000	3.7349	(11.2686)	0.0000	1	(7.5337)	01/06/2025
688298.SH	12/17/2024	SDB3260427095	(19,267.00)	4.4177	(85,416.95)	(85,116.69)	0.0000	4.5800	(1,385.4427)	0.0000	10.8669	(32.7568)	0.0000	1	(21.8898)	01/06/2025
688298.SH	12/17/2024	SDB3260427095	(309.00)	4.4177	(1,381.58)	(1,365.08)	0.0000	4.5800	(1,385.4427)	0.0000	0.1758	(0.5253)	0.0000	1	(0.3496)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
ZHEJIANG ORIENT GENE BIOTECH CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
688298.SH	12/17/2024	SDB3260427095	(440.00)	4.1177	(1,923.49)	(1,943.81)	0.0000	4.5800	(1,385.4427)	0.0000	0.2447	(0.7481)	0.0000	1	(0.5034)	01/06/2025
688298.SH	12/17/2024	SDB3260427095	(3,093.00)	4.1177	(13,592.35)	(13,664.09)	0.0000	4.5800	(1,385.4427)	0.0000	1.7292	(5.2586)	0.0000	1	(3.5293)	01/06/2025
688298.SH	12/17/2024	SDB3260427095	(1,191.00)	4.1177	(5,266.52)	(5,261.53)	0.0000	4.5800	(1,385.4427)	0.0000	0.6700	(2.0249)	0.0000	1	(1.3549)	01/06/2025
688298.SH	12/17/2024	SDB3260427095	(2,250.00)	4.1177	(9,997.21)	(9,939.93)	0.0000	4.5800	(1,385.4427)	0.0000	1.2719	(3.8253)	0.0000	1	(2.5535)	01/06/2025
688298.SH	12/17/2024	SDB3260427095	(7,450.00)	4.1177	(33,262.48)	(32,912.20)	0.0000	4.5800	(1,385.4427)	0.0000	4.2317	(12.6661)	0.0000	1	(8.4344)	01/06/2025
688298.SH	12/17/2024	SDB3260427095	(664.00)	4.1177	(3,002.79)	(2,993.38)	0.0000	4.5800	(1,385.4427)	0.0000	0.3820	(1.1289)	0.0000	1	(0.7469)	01/06/2025
688298.SH	12/17/2024	SDB3260427095	(3,500.00)	4.1177	(15,666.48)	(15,462.11)	0.0000	4.5800	(1,385.4427)	0.0000	1.9931	(5.9505)	0.0000	1	(3.9574)	01/06/2025
688298.SH	12/17/2024	SDB3260427095	(2,000.00)	4.1177	(8,952.27)	(8,835.49)	0.0000	4.5800	(1,385.4427)	0.0000	1.1389	(3.4003)	0.0000	1	(2.2614)	01/06/2025
688298.SH	12/17/2024	SDB3260427095	(679.00)	4.1177	(3,039.30)	(2,999.65)	0.0000	4.5800	(1,385.4427)	0.0000	0.3867	(1.1544)	0.0000	1	(0.7677)	01/06/2025
688298.SH	12/17/2024	SDB3260427095	(6,105.00)	4.1177	(27,326.82)	(26,970.33)	0.0000	4.5800	(1,385.4427)	0.0000	3.4766	(10.3794)	0.0000	1	(6.9028)	01/06/2025
688298.SH	12/17/2024	SDB3260427095	(1,472.00)	4.1177	(6,588.87)	(6,502.92)	0.0000	4.5800	(1,385.4427)	0.0000	0.8383	(2.5026)	0.0000	1	(1.6644)	01/06/2025
688298.SH	12/17/2024	SDB3260427095	(8,597.00)	4.1177	(38,481.35)	(37,979.35)	0.0000	4.5800	(1,385.4427)	0.0000	4.8957	(14.6162)	0.0000	1	(9.7205)	01/06/2025
688298.SH	12/17/2024	SDB3260427095	(1,332.00)	4.1177	(5,962.21)	(5,884.44)	0.0000	4.5800	(1,385.4427)	0.0000	0.7585	(2.2646)	0.0000	1	(1.5061)	01/06/2025
688298.SH	12/17/2024	SDB3260427095	(421.00)	4.1177	(1,884.45)	(1,859.87)	0.0000	4.5800	(1,385.4427)	0.0000	0.2397	(0.7158)	0.0000	1	(0.4760)	01/06/2025
688298.SH	12/16/2024	SDB3260427095	(6,628.00)	4.4222	(29,356.96)	(29,310.02)	0.0000	4.5800	(1,365.2160)	0.0000	3.7349	(11.1151)	0.0000	1	(7.3803)	01/06/2025
688298.SH	12/16/2024	SDB3260427095	(19,267.00)	4.4222	(85,416.95)	(85,201.58)	0.0000	4.5800	(1,365.2160)	0.0000	10.8669	(32.3107)	0.0000	1	(21.4438)	01/06/2025
688298.SH	12/16/2024	SDB3260427095	(309.00)	4.4222	(1,381.58)	(1,366.44)	0.0000	4.5800	(1,365.2160)	0.0000	0.1758	(0.5182)	0.0000	1	(0.3424)	01/06/2025
688298.SH	12/16/2024	SDB3260427095	(440.00)	4.4222	(1,923.49)	(1,945.75)	0.0000	4.5800	(1,365.2160)	0.0000	0.2447	(0.7379)	0.0000	1	(0.4932)	01/06/2025
688298.SH	12/16/2024	SDB3260427095	(3,093.00)	4.4222	(13,592.35)	(13,677.71)	0.0000	4.5800	(1,365.2160)	0.0000	1.7292	(5.1870)	0.0000	1	(3.4577)	01/06/2025
688298.SH	12/16/2024	SDB3260427095	(1,191.00)	4.4222	(5,266.52)	(5,266.78)	0.0000	4.5800	(1,365.2160)	0.0000	0.6700	(1.9973)	0.0000	1	(1.3273)	01/06/2025
688298.SH	12/16/2024	SDB3260427095	(2,250.00)	4.4222	(9,997.21)	(9,949.84)	0.0000	4.5800	(1,365.2160)	0.0000	1.2719	(3.7732)	0.0000	1	(2.5014)	01/06/2025
688298.SH	12/16/2024	SDB3260427095	(7,450.00)	4.4222	(33,262.48)	(32,945.02)	0.0000	4.5800	(1,365.2160)	0.0000	4.2317	(12.4936)	0.0000	1	(8.2619)	01/06/2025
688298.SH	12/16/2024	SDB3260427095	(664.00)	4.4222	(3,002.79)	(2,936.31)	0.0000	4.5800	(1,365.2160)	0.0000	0.3820	(1.1135)	0.0000	1	(0.7315)	01/06/2025
688298.SH	12/16/2024	SDB3260427095	(3,500.00)	4.4222	(15,666.48)	(15,477.53)	0.0000	4.5800	(1,365.2160)	0.0000	1.9931	(5.8695)	0.0000	1	(3.8764)	01/06/2025
688298.SH	12/16/2024	SDB3260427095	(2,000.00)	4.4222	(8,952.27)	(8,844.30)	0.0000	4.5800	(1,365.2160)	0.0000	1.1389	(3.3540)	0.0000	1	(2.2151)	01/06/2025
688298.SH	12/16/2024	SDB3260427095	(679.00)	4.4222	(3,039.30)	(3,002.64)	0.0000	4.5800	(1,365.2160)	0.0000	0.3867	(1.1387)	0.0000	1	(0.7520)	01/06/2025
688298.SH	12/16/2024	SDB3260427095	(6,105.00)	4.4222	(27,326.82)	(26,997.23)	0.0000	4.5800	(1,365.2160)	0.0000	3.4766	(10.2381)	0.0000	1	(6.7615)	01/06/2025
688298.SH	12/16/2024	SDB3260427095	(1,472.00)	4.4222	(6,588.87)	(6,509.41)	0.0000	4.5800	(1,365.2160)	0.0000	0.8383	(2.4685)	0.0000	1	(1.6303)	01/06/2025
688298.SH	12/16/2024	SDB3260427095	(8,597.00)	4.4222	(38,481.35)	(38,017.23)	0.0000	4.5800	(1,365.2160)	0.0000	4.8957	(14.4171)	0.0000	1	(9.5215)	01/06/2025
688298.SH	12/16/2024	SDB3260427095	(1,332.00)	4.4222	(5,962.21)	(5,890.31)	0.0000	4.5800	(1,365.2160)	0.0000	0.7585	(2.2338)	0.0000	1	(1.4752)	01/06/2025
688298.SH	12/16/2024	SDB3260427095	(421.00)	4.4222	(1,884.45)	(1,861.73)	0.0000	4.5800	(1,365.2160)	0.0000	0.2397	(0.7060)	0.0000	1	(0.4663)	01/06/2025
688298.SH	12/13/2024	SDB3260427095	(309.00)	4.742	(1,381.58)	(1,382.53)	0.0000	4.5800	(1,183.3813)	0.0000	0.5273	(1.3634)	0.0000	3	(0.8361)	01/06/2025
688298.SH	12/13/2024	SDB3260427095	(440.00)	4.742	(1,923.49)	(1,968.65)	0.0000	4.5800	(1,183.3813)	0.0000	0.7341	(1.9414)	0.0000	3	(1.2073)	01/06/2025
688298.SH	12/13/2024	SDB3260427095	(3,093.00)	4.742	(13,592.35)	(13,838.71)	0.0000	4.5800	(1,183.3813)	0.0000	5.1877	(13.6471)	0.0000	3	(8.4593)	01/06/2025
688298.SH	12/13/2024	SDB3260427095	(1,191.00)	4.742	(5,266.52)	(5,328.77)	0.0000	4.5800	(1,183.3813)	0.0000	2.0101	(5.2550)	0.0000	3	(3.2449)	01/06/2025
688298.SH	12/13/2024	SDB3260427095	(2,250.00)	4.742	(9,997.21)	(10,066.95)	0.0000	4.5800	(1,183.3813)	0.0000	3.8156	(9.9275)	0.0000	3	(6.1119)	01/06/2025
688298.SH	12/13/2024	SDB3260427095	(7,450.00)	4.742	(33,262.48)	(33,332.80)	0.0000	4.5800	(1,183.3813)	0.0000	12.6952	(32.8712)	0.0000	3	(20.1760)	01/06/2025
688298.SH	12/13/2024	SDB3260427095	(664.00)	4.742	(3,002.79)	(2,970.87)	0.0000	4.5800	(1,183.3813)	0.0000	1.1461	(2.9297)	0.0000	3	(1.7837)	01/06/2025
688298.SH	12/13/2024	SDB3260427095	(3,500.00)	4.742	(15,666.48)	(15,659.71)	0.0000	4.5800	(1,183.3813)	0.0000	5.9794	(15.4428)	0.0000	3	(9.4635)	01/06/2025
688298.SH	12/13/2024	SDB3260427095	(2,000.00)	4.742	(8,952.27)	(8,948.40)	0.0000	4.5800	(1,183.3813)	0.0000	3.4168	(8.8245)	0.0000	3	(5.4077)	01/06/2025
688298.SH	12/13/2024	SDB3260427095	(1,677.00)	4.742	(7,506.48)	(7,503.24)	0.0000	4.5800	(1,183.3813)	0.0000	2.8650	(7.3993)	0.0000	3	(4.5344)	01/06/2025
688298.SH	12/13/2024	SDB3260427095	(679.00)	4.742	(3,039.30)	(3,037.98)	0.0000	4.5800	(1,183.3813)	0.0000	1.1600	(2.9959)	0.0000	3	(1.8359)	01/06/2025
688298.SH	12/13/2024	SDB3260427095	(6,105.00)	4.742	(27,326.82)	(27,315.00)	0.0000	4.5800	(1,183.3813)	0.0000	10.4297	(26.9367)	0.0000	3	(16.5070)	01/06/2025
688298.SH	12/13/2024	SDB3260427095	(4,703.00)	4.742	(21,051.27)	(21,042.17)	0.0000	4.5800	(1,183.3813)	0.0000	8.0346	(20.7508)	0.0000	3	(12.7162)	01/06/2025
688298.SH	12/13/2024	SDB3260427095	(8,597.00)	4.742	(38,481.35)	(38,464.71)	0.0000	4.5800	(1,183.3813)	0.0000	14.6870	(37.9320)	0.0000	3	(23.2450)	01/06/2025
688298.SH	12/13/2024	SDB3260427095	(1,332.00)	4.742	(5,962.21)	(5,959.64)	0.0000	4.5800	(1,183.3813)	0.0000	2.2756	(5.8771)	0.0000	3	(3.6015)	01/06/2025
688298.SH	12/13/2024	SDB3260427095	(421.00)	4.742	(1,884.45)	(1,883.64)	0.0000	4.5800	(1,183.3813)	0.0000	0.7192	(1.8576)	0.0000	3	(1.1383)	01/06/2025
688298.SH	12/12/2024	SDB3260427095	(309.00)	4.708	(1,381.58)	(1,381.49)	0.0000	4.5800	(1,183.3813)	0.0000	0.1758	(0.4541)	0.0000	1	(0.2784)	01/06/2025
688298.SH	12/12/2024	SDB3260427095	(440.00)	4.708	(1,923.49)	(1,967.17)	0.0000	4.5800	(1,183.3813)	0.0000	0.2447	(0.6466)	0.0000	1	(0.4019)	01/06/2025
688298.SH	12/12/2024	SDB3260427095	(3,093.00)	4.708	(13,592.35)	(13,828.30)	0.0000	4.5800	(1,183.3813)	0.0000	1.7292	(4.5456)	0.0000	1	(2.8163)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
ZHEJIANG ORIENT GENE BIOTECH CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
688298.SH	12/12/2024	SDB3260427095	(1,191.00)	4.4708	(5,266.52)	(5,324.77)	0.0000	4.5800	(1,183.3813)	0.0000	0.6700	(1.7503)	0.0000	1	(1.0803)	01/06/2025
688298.SH	12/12/2024	SDB3260427095	(2,250.00)	4.4708	(9,997.21)	(10,059.38)	0.0000	4.5800	(1,183.3813)	0.0000	1.2719	(3.3067)	0.0000	1	(2.0348)	01/06/2025
688298.SH	12/12/2024	SDB3260427095	(7,450.00)	4.4708	(33,262.48)	(33,307.74)	0.0000	4.5800	(1,183.3813)	0.0000	4.2317	(10.9488)	0.0000	1	(6.7171)	01/06/2025
688298.SH	12/12/2024	SDB3260427095	(664.00)	4.4708	(3,002.79)	(2,968.64)	0.0000	4.5800	(1,183.3813)	0.0000	0.3820	(0.9758)	0.0000	1	(0.5938)	01/06/2025
688298.SH	12/12/2024	SDB3260427095	(3,500.00)	4.4708	(15,666.48)	(15,647.93)	0.0000	4.5800	(1,183.3813)	0.0000	1.9931	(5.1437)	0.0000	1	(3.1506)	01/06/2025
688298.SH	12/12/2024	SDB3260427095	(2,000.00)	4.4708	(8,952.27)	(8,941.67)	0.0000	4.5800	(1,183.3813)	0.0000	1.1389	(2.9393)	0.0000	1	(1.8004)	01/06/2025
688298.SH	12/12/2024	SDB3260427095	(1,677.00)	4.4708	(7,506.48)	(7,497.59)	0.0000	4.5800	(1,183.3813)	0.0000	0.9550	(2.4646)	0.0000	1	(1.5096)	01/06/2025
688298.SH	12/12/2024	SDB3260427095	(679.00)	4.4708	(3,039.30)	(3,035.70)	0.0000	4.5800	(1,183.3813)	0.0000	0.3867	(0.9979)	0.0000	1	(0.6112)	01/06/2025
688298.SH	12/12/2024	SDB3260427095	(6,105.00)	4.4708	(27,326.82)	(27,294.46)	0.0000	4.5800	(1,183.3813)	0.0000	3.4766	(8.9722)	0.0000	1	(5.4956)	01/06/2025
688298.SH	12/12/2024	SDB3260427095	(4,703.00)	4.4708	(21,051.27)	(21,026.35)	0.0000	4.5800	(1,183.3813)	0.0000	2.6782	(6.9117)	0.0000	1	(4.2335)	01/06/2025
688298.SH	12/12/2024	SDB3260427095	(8,597.00)	4.4708	(38,481.35)	(38,435.79)	0.0000	4.5800	(1,183.3813)	0.0000	4.8957	(12.6345)	0.0000	1	(7.7388)	01/06/2025
688298.SH	12/12/2024	SDB3260427095	(1,332.00)	4.4708	(5,962.21)	(5,955.15)	0.0000	4.5800	(1,183.3813)	0.0000	0.7585	(1.9576)	0.0000	1	(1.1990)	01/06/2025
688298.SH	12/12/2024	SDB3260427095	(421.00)	4.4708	(1,884.45)	(1,882.22)	0.0000	4.5800	(1,183.3813)	0.0000	0.2397	(0.6187)	0.0000	1	(0.3790)	01/06/2025
688298.SH	12/11/2024	SDB3260427095	(440.00)	4.4814	(1,923.49)	(1,971.83)	0.0000	4.5800	(1,180.8126)	0.0000	0.2447	(0.6468)	0.0000	1	(0.4021)	01/06/2025
688298.SH	12/11/2024	SDB3260427095	(3,093.00)	4.4814	(13,592.35)	(13,861.08)	0.0000	4.5800	(1,180.8126)	0.0000	1.7292	(4.5465)	0.0000	1	(2.8172)	01/06/2025
688298.SH	12/11/2024	SDB3260427095	(1,191.00)	4.4814	(5,266.52)	(5,337.39)	0.0000	4.5800	(1,180.8126)	0.0000	0.6700	(1.7507)	0.0000	1	(1.0807)	01/06/2025
688298.SH	12/11/2024	SDB3260427095	(2,250.00)	4.4814	(9,997.21)	(10,083.23)	0.0000	4.5800	(1,180.8126)	0.0000	1.2719	(3.3073)	0.0000	1	(2.0355)	01/06/2025
688298.SH	12/11/2024	SDB3260427095	(7,450.00)	4.4814	(33,262.48)	(33,386.68)	0.0000	4.5800	(1,180.8126)	0.0000	4.2317	(10.9509)	0.0000	1	(6.7192)	01/06/2025
688298.SH	12/11/2024	SDB3260427095	(664.00)	4.4814	(3,002.79)	(2,975.67)	0.0000	4.5800	(1,180.8126)	0.0000	0.3820	(0.9760)	0.0000	1	(0.5940)	01/06/2025
688298.SH	12/11/2024	SDB3260427095	(3,500.00)	4.4814	(15,666.48)	(15,685.02)	0.0000	4.5800	(1,180.8126)	0.0000	1.9931	(5.1447)	0.0000	1	(3.1516)	01/06/2025
688298.SH	12/11/2024	SDB3260427095	(2,000.00)	4.4814	(8,952.27)	(8,962.87)	0.0000	4.5800	(1,180.8126)	0.0000	1.1389	(2.9399)	0.0000	1	(1.8009)	01/06/2025
688298.SH	12/11/2024	SDB3260427095	(1,677.00)	4.4814	(7,506.48)	(7,515.36)	0.0000	4.5800	(1,180.8126)	0.0000	0.9550	(2.4651)	0.0000	1	(1.5101)	01/06/2025
688298.SH	12/11/2024	SDB3260427095	(679.00)	4.4814	(3,039.30)	(3,042.89)	0.0000	4.5800	(1,180.8126)	0.0000	0.3867	(0.9981)	0.0000	1	(0.6114)	01/06/2025
688298.SH	12/11/2024	SDB3260427095	(6,105.00)	4.4814	(27,326.82)	(27,359.15)	0.0000	4.5800	(1,180.8126)	0.0000	3.4766	(8.9739)	0.0000	1	(5.4973)	01/06/2025
688298.SH	12/11/2024	SDB3260427095	(4,703.00)	4.4814	(21,051.27)	(21,076.18)	0.0000	4.5800	(1,180.8126)	0.0000	2.6782	(6.9131)	0.0000	1	(4.2349)	01/06/2025
688298.SH	12/11/2024	SDB3260427095	(8,597.00)	4.4814	(38,481.35)	(38,526.89)	0.0000	4.5800	(1,180.8126)	0.0000	4.8957	(12.6370)	0.0000	1	(7.7413)	01/06/2025
688298.SH	12/11/2024	SDB3260427095	(1,332.00)	4.4814	(5,962.21)	(5,969.27)	0.0000	4.5800	(1,180.8126)	0.0000	0.7585	(1.9579)	0.0000	1	(1.1994)	01/06/2025
688298.SH	12/11/2024	SDB3260427095	(421.00)	4.4814	(1,884.45)	(1,886.68)	0.0000	4.5800	(1,180.8126)	0.0000	0.2397	(0.6188)	0.0000	1	(0.3791)	01/06/2025
688298.SH	12/10/2024	SDB3260427095	(440.00)	4.3859	(1,923.49)	(1,929.79)	0.0000	4.5800	(1,180.8126)	0.0000	0.2447	(0.6330)	0.0000	1	(0.3883)	01/06/2025
688298.SH	12/10/2024	SDB3260427095	(3,093.00)	4.3859	(13,592.35)	(13,565.57)	0.0000	4.5800	(1,180.8126)	0.0000	1.7292	(4.4496)	0.0000	1	(2.7203)	01/06/2025
688298.SH	12/10/2024	SDB3260427095	(1,191.00)	4.3859	(5,266.52)	(5,223.60)	0.0000	4.5800	(1,180.8126)	0.0000	0.6700	(1.7134)	0.0000	1	(1.0433)	01/06/2025
688298.SH	12/10/2024	SDB3260427095	(2,250.00)	4.3859	(9,997.21)	(9,868.26)	0.0000	4.5800	(1,180.8126)	0.0000	1.2719	(3.2368)	0.0000	1	(1.9650)	01/06/2025
688298.SH	12/10/2024	SDB3260427095	(7,450.00)	4.3859	(33,262.48)	(32,674.90)	0.0000	4.5800	(1,180.8126)	0.0000	4.2317	(10.7175)	0.0000	1	(6.4858)	01/06/2025
688298.SH	12/10/2024	SDB3260427095	(664.00)	4.3859	(3,002.79)	(2,912.23)	0.0000	4.5800	(1,180.8126)	0.0000	0.3820	(0.9552)	0.0000	1	(0.5732)	01/06/2025
688298.SH	12/10/2024	SDB3260427095	(3,500.00)	4.3859	(15,666.48)	(15,350.63)	0.0000	4.5800	(1,180.8126)	0.0000	1.9931	(5.0351)	0.0000	1	(3.0419)	01/06/2025
688298.SH	12/10/2024	SDB3260427095	(2,000.00)	4.3859	(8,952.27)	(8,771.79)	0.0000	4.5800	(1,180.8126)	0.0000	1.1389	(2.8772)	0.0000	1	(1.7382)	01/06/2025
688298.SH	12/10/2024	SDB3260427095	(1,677.00)	4.3859	(7,506.48)	(7,355.14)	0.0000	4.5800	(1,180.8126)	0.0000	0.9550	(2.4125)	0.0000	1	(1.4575)	01/06/2025
688298.SH	12/10/2024	SDB3260427095	(679.00)	4.3859	(3,039.30)	(2,978.02)	0.0000	4.5800	(1,180.8126)	0.0000	0.3867	(0.9768)	0.0000	1	(0.5901)	01/06/2025
688298.SH	12/10/2024	SDB3260427095	(6,105.00)	4.3859	(27,326.82)	(26,775.88)	0.0000	4.5800	(1,180.8126)	0.0000	3.4766	(8.7826)	0.0000	1	(5.3060)	01/06/2025
688298.SH	12/10/2024	SDB3260427095	(4,703.00)	4.3859	(21,051.27)	(20,626.85)	0.0000	4.5800	(1,180.8126)	0.0000	2.6782	(6.7657)	0.0000	1	(4.0875)	01/06/2025
688298.SH	12/10/2024	SDB3260427095	(8,597.00)	4.3859	(38,481.35)	(37,705.52)	0.0000	4.5800	(1,180.8126)	0.0000	4.8957	(12.3675)	0.0000	1	(7.4719)	01/06/2025
688298.SH	12/10/2024	SDB3260427095	(1,332.00)	4.3859	(5,962.21)	(5,842.01)	0.0000	4.5800	(1,180.8126)	0.0000	0.7585	(1.9162)	0.0000	1	(1.1577)	01/06/2025
688298.SH	12/10/2024	SDB3260427095	(421.00)	4.3859	(1,884.45)	(1,846.46)	0.0000	4.5800	(1,180.8126)	0.0000	0.2397	(0.6056)	0.0000	1	(0.3659)	01/06/2025
688298.SH	12/09/2024	SDB3260427095	(3,093.00)	4.3651	(13,592.35)	(13,501.36)	0.0000	4.5800	(1,178.8557)	0.0000	1.7292	(4.4212)	0.0000	1	(2.6919)	01/06/2025
688298.SH	12/09/2024	SDB3260427095	(1,191.00)	4.3651	(5,266.52)	(5,198.87)	0.0000	4.5800	(1,178.8557)	0.0000	0.6700	(1.7024)	0.0000	1	(1.0324)	01/06/2025
688298.SH	12/09/2024	SDB3260427095	(2,250.00)	4.3651	(9,997.21)	(9,821.55)	0.0000	4.5800	(1,178.8557)	0.0000	1.2719	(3.2162)	0.0000	1	(1.9443)	01/06/2025
688298.SH	12/09/2024	SDB3260427095	(7,450.00)	4.3651	(33,262.48)	(32,520.25)	0.0000	4.5800	(1,178.8557)	0.0000	4.2317	(10.6491)	0.0000	1	(6.4174)	01/06/2025
688298.SH	12/09/2024	SDB3260427095	(664.00)	4.3651	(3,002.79)	(2,898.45)	0.0000	4.5800	(1,178.8557)	0.0000	0.3820	(0.9491)	0.0000	1	(0.5671)	01/06/2025
688298.SH	12/09/2024	SDB3260427095	(3,500.00)	4.3651	(15,666.48)	(15,277.97)	0.0000	4.5800	(1,178.8557)	0.0000	1.9931	(5.0029)	0.0000	1	(3.0098)	01/06/2025
688298.SH	12/09/2024	SDB3260427095	(2,000.00)	4.3651	(8,952.27)	(8,730.27)	0.0000	4.5800	(1,178.8557)	0.0000	1.1389	(2.8588)	0.0000	1	(1.7199)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
ZHEJIANG ORIENT GENE BIOTECH CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
688298.SH	12/09/2024	SDB3260427095	(1,677.00)	4.3651	(7,506.48)	(7,320.33)	0.0000	4.5800	(1,178.8557)	0.0000	0.9550	(2.3971)	0.0000	1	(1.4421)	01/06/2025
688298.SH	12/09/2024	SDB3260427095	(679.00)	4.3651	(3,039.30)	(2,963.93)	0.0000	4.5800	(1,178.8557)	0.0000	0.3867	(0.9706)	0.0000	1	(0.5839)	01/06/2025
688298.SH	12/09/2024	SDB3260427095	(6,105.00)	4.3651	(27,326.82)	(26,649.14)	0.0000	4.5800	(1,178.8557)	0.0000	3.4766	(8.7265)	0.0000	1	(5.2499)	01/06/2025
688298.SH	12/09/2024	SDB3260427095	(4,703.00)	4.3651	(21,051.27)	(20,529.23)	0.0000	4.5800	(1,178.8557)	0.0000	2.6782	(6.7225)	0.0000	1	(4.0443)	01/06/2025
688298.SH	12/09/2024	SDB3260427095	(8,597.00)	4.3651	(38,481.35)	(37,527.06)	0.0000	4.5800	(1,178.8557)	0.0000	4.8957	(12.2886)	0.0000	1	(7.3929)	01/06/2025
688298.SH	12/09/2024	SDB3260427095	(1,332.00)	4.3651	(5,962.21)	(5,814.36)	0.0000	4.5800	(1,178.8557)	0.0000	0.7585	(1.9040)	0.0000	1	(1.1454)	01/06/2025
688298.SH	12/09/2024	SDB3260427095	(421.00)	4.3651	(1,884.45)	(1,837.72)	0.0000	4.5800	(1,178.8557)	0.0000	0.2397	(0.6018)	0.0000	1	(0.3620)	01/06/2025
688298.SH	12/06/2024	SDB3260427095	(2,250.00)	4.4729	(9,997.21)	(10,064.05)	0.0000	4.5800	(1,141.1981)	0.0000	3.8156	(9.5709)	0.0000	3	(5.7553)	01/06/2025
688298.SH	12/06/2024	SDB3260427095	(7,450.00)	4.4729	(33,262.48)	(33,323.17)	0.0000	4.5800	(1,141.1981)	0.0000	12.6952	(31.6903)	0.0000	3	(18.9951)	01/06/2025
688298.SH	12/06/2024	SDB3260427095	(664.00)	4.4729	(3,002.79)	(2,970.01)	0.0000	4.5800	(1,141.1981)	0.0000	1.1461	(2.8245)	0.0000	3	(1.6784)	01/06/2025
688298.SH	12/06/2024	SDB3260427095	(3,500.00)	4.4729	(15,666.48)	(15,655.18)	0.0000	4.5800	(1,141.1981)	0.0000	5.9794	(14.8881)	0.0000	3	(8.9087)	01/06/2025
688298.SH	12/06/2024	SDB3260427095	(2,000.00)	4.4729	(8,952.27)	(8,945.82)	0.0000	4.5800	(1,141.1981)	0.0000	3.4168	(8.5075)	0.0000	3	(5.0907)	01/06/2025
688298.SH	12/06/2024	SDB3260427095	(1,677.00)	4.4729	(7,506.48)	(7,501.07)	0.0000	4.5800	(1,141.1981)	0.0000	2.8650	(7.1335)	0.0000	3	(4.2685)	01/06/2025
688298.SH	12/06/2024	SDB3260427095	(679.00)	4.4729	(3,039.30)	(3,037.11)	0.0000	4.5800	(1,141.1981)	0.0000	1.1600	(2.8883)	0.0000	3	(1.7283)	01/06/2025
688298.SH	12/06/2024	SDB3260427095	(6,105.00)	4.4729	(27,326.82)	(27,307.11)	0.0000	4.5800	(1,141.1981)	0.0000	10.4297	(25.9690)	0.0000	3	(15.5393)	01/06/2025
688298.SH	12/06/2024	SDB3260427095	(4,703.00)	4.4729	(21,051.27)	(21,036.09)	0.0000	4.5800	(1,141.1981)	0.0000	8.0346	(20.0053)	0.0000	3	(11.9707)	01/06/2025
688298.SH	12/06/2024	SDB3260427095	(8,597.00)	4.4729	(38,481.35)	(38,453.60)	0.0000	4.5800	(1,141.1981)	0.0000	14.6870	(36.5693)	0.0000	3	(21.8823)	01/06/2025
688298.SH	12/06/2024	SDB3260427095	(1,332.00)	4.4729	(5,962.21)	(5,957.91)	0.0000	4.5800	(1,141.1981)	0.0000	2.2756	(5.6660)	0.0000	3	(3.3904)	01/06/2025
688298.SH	12/06/2024	SDB3260427095	(421.00)	4.4729	(1,884.45)	(1,883.09)	0.0000	4.5800	(1,141.1981)	0.0000	0.7192	(1.7908)	0.0000	3	(1.0716)	01/06/2025
688298.SH	12/05/2024	SDB3260427095	(664.00)	4.5536	(3,002.79)	(3,023.59)	0.0000	4.5800	(991.2426)	0.0000	0.3820	(0.8325)	0.0000	1	(0.4505)	01/06/2025
688298.SH	12/05/2024	SDB3260427095	(3,500.00)	4.5536	(15,666.48)	(15,937.58)	0.0000	4.5800	(991.2426)	0.0000	1.9931	(4.3883)	0.0000	1	(2.3952)	01/06/2025
688298.SH	12/05/2024	SDB3260427095	(2,000.00)	4.5536	(8,952.27)	(9,107.19)	0.0000	4.5800	(991.2426)	0.0000	1.1389	(2.5076)	0.0000	1	(1.3687)	01/06/2025
688298.SH	12/05/2024	SDB3260427095	(1,677.00)	4.5536	(7,506.48)	(7,636.38)	0.0000	4.5800	(991.2426)	0.0000	0.9550	(2.1026)	0.0000	1	(1.1476)	01/06/2025
688298.SH	12/05/2024	SDB3260427095	(679.00)	4.5536	(3,039.30)	(3,091.89)	0.0000	4.5800	(991.2426)	0.0000	0.3867	(0.8513)	0.0000	1	(0.4647)	01/06/2025
688298.SH	12/05/2024	SDB3260427095	(6,105.00)	4.5536	(27,326.82)	(27,799.70)	0.0000	4.5800	(991.2426)	0.0000	3.4766	(7.6545)	0.0000	1	(4.1779)	01/06/2025
688298.SH	12/05/2024	SDB3260427095	(4,703.00)	4.5536	(21,051.27)	(21,415.56)	0.0000	4.5800	(991.2426)	0.0000	2.6782	(5.8967)	0.0000	1	(3.2185)	01/06/2025
688298.SH	12/05/2024	SDB3260427095	(8,597.00)	4.5536	(38,481.35)	(39,147.26)	0.0000	4.5800	(991.2426)	0.0000	4.8957	(10.7790)	0.0000	1	(5.8833)	01/06/2025
688298.SH	12/05/2024	SDB3260427095	(1,332.00)	4.5536	(5,962.21)	(6,065.39)	0.0000	4.5800	(991.2426)	0.0000	0.7585	(1.6701)	0.0000	1	(0.9115)	01/06/2025
688298.SH	12/05/2024	SDB3260427095	(421.00)	4.5536	(1,884.45)	(1,917.06)	0.0000	4.5800	(991.2426)	0.0000	0.2397	(0.5279)	0.0000	1	(0.2881)	01/06/2025
688298.SH	12/04/2024	SDB3260427095	(3,500.00)	4.4761	(15,666.48)	(15,666.48)	0.0000	4.5800	(976.1666)	0.0000	1.9931	(4.2481)	0.0000	1	(2.2550)	01/06/2025
688298.SH	12/04/2024	SDB3260427095	(2,000.00)	4.4761	(8,952.27)	(8,952.27)	0.0000	4.5800	(976.1666)	0.0000	1.1389	(2.4275)	0.0000	1	(1.2885)	01/06/2025
688298.SH	12/04/2024	SDB3260427095	(1,677.00)	4.4761	(7,506.48)	(7,506.48)	0.0000	4.5800	(976.1666)	0.0000	0.9550	(2.0354)	0.0000	1	(1.0804)	01/06/2025
688298.SH	12/04/2024	SDB3260427095	(679.00)	4.4761	(3,039.30)	(3,039.30)	0.0000	4.5800	(976.1666)	0.0000	0.3867	(0.8241)	0.0000	1	(0.4375)	01/06/2025
688298.SH	12/04/2024	SDB3260427095	(6,105.00)	4.4761	(27,326.82)	(27,326.82)	0.0000	4.5800	(976.1666)	0.0000	3.4766	(7.4099)	0.0000	1	(3.9333)	01/06/2025
688298.SH	12/04/2024	SDB3260427095	(4,703.00)	4.4761	(21,051.27)	(21,051.27)	0.0000	4.5800	(976.1666)	0.0000	2.6782	(5.7082)	0.0000	1	(3.0300)	01/06/2025
688298.SH	12/04/2024	SDB3260427095	(8,597.00)	4.4761	(38,481.35)	(38,481.35)	0.0000	4.5800	(976.1666)	0.0000	4.8957	(10.4345)	0.0000	1	(5.5388)	01/06/2025
688298.SH	12/04/2024	SDB3260427095	(1,332.00)	4.4761	(5,962.21)	(5,962.21)	0.0000	4.5800	(976.1666)	0.0000	0.7585	(1.6167)	0.0000	1	(0.8582)	01/06/2025
688298.SH	12/04/2024	SDB3260427095	(421.00)	4.4761	(1,884.45)	(1,884.45)	0.0000	4.5800	(976.1666)	0.0000	0.2397	(0.5110)	0.0000	1	(0.2712)	01/06/2025
TOTAL ZHEJIANG ORIENT GENE BIOTECH CO., LTD. CMN CLASS A SERIES NORTHBOUND												789.4115	(2,030.9821)	0.0000	(1,241.5705)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
ZHEJIANG SATELLITE PETROCHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND																
002648.ZK	01/03/2025	SDB3264921624	(2,700.00)	2.5973	(7,012.65)	(7,012.65)	0.0000	4.3300	(125.0000)	0.0000	2.5304	(0.7305)	0.0000	3	1.7999	01/06/2025
002648.ZK	01/03/2025	SDB3264921624	(2,200.00)	2.6036	(5,727.91)	(5,727.91)	0.0000	4.3300	(125.0000)	0.0000	2.0668	(0.5967)	0.0000	3	1.4702	01/06/2025
TOTAL ZHEJIANG SATELLITE PETROCHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND											4.5972	(1.3271)	0.0000		3.2701	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
ZHEJIANG SHENGHUA BOK BIOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND																
600226.SH	01/03/2025	SDB3264054695	(6,900.00)	0.3584	(2,455.86)	(2,473.22)	0.0000	4.3300	(1,343.1395)	0.0000	0.8862	(2.7682)	0.0000	3	(1.8821)	01/06/2025
600226.SH	01/03/2025	SDB3264054695	(21,400.00)	0.3584	(7,686.13)	(7,670.57)	0.0000	4.3300	(1,343.1395)	0.0000	2.7734	(8.5855)	0.0000	3	(5.8121)	01/06/2025
600226.SH	01/03/2025	SDB3264054695	(400.00)	0.3584	(149.27)	(143.38)	0.0000	4.3300	(1,343.1395)	0.0000	0.0539	(0.1605)	0.0000	3	(0.1066)	01/06/2025
600226.SH	01/03/2025	SDB3264054695	(13,200.00)	0.3584	(4,879.43)	(4,731.38)	0.0000	4.3300	(1,343.1395)	0.0000	1.7607	(5.2958)	0.0000	3	(3.5351)	01/06/2025
600226.SH	01/03/2025	SDB3264054695	(1,100.00)	0.3584	(408.39)	(394.28)	0.0000	4.3300	(1,343.1395)	0.0000	0.1474	(0.4413)	0.0000	3	(0.2940)	01/06/2025
600226.SH	01/03/2025	SDB3264054695	(4,800.00)	0.3584	(1,801.65)	(1,720.50)	0.0000	4.3300	(1,343.1395)	0.0000	0.6501	(1.9257)	0.0000	3	(1.2756)	01/06/2025
600226.SH	01/03/2025	SDB3264054695	(11,600.00)	0.3584	(4,413.64)	(4,157.88)	0.0000	4.3300	(1,343.1395)	0.0000	1.5926	(4.6538)	0.0000	3	(3.0613)	01/06/2025
600226.SH	01/03/2025	SDB3264054695	(1,100.00)	0.3584	(410.93)	(394.28)	0.0000	4.3300	(1,343.1395)	0.0000	0.1483	(0.4413)	0.0000	3	(0.2930)	01/06/2025
600226.SH	01/03/2025	SDB3264054695	(200.00)	0.3584	(75.17)	(71.69)	0.0000	4.3300	(1,343.1395)	0.0000	0.0271	(0.0802)	0.0000	3	(0.0531)	01/06/2025
600226.SH	01/03/2025	SDB3264054695	(12,900.00)	0.3584	(4,799.82)	(4,623.85)	0.0000	4.3300	(1,343.1395)	0.0000	1.7319	(5.1754)	0.0000	3	(3.4435)	01/06/2025
600226.SH	01/03/2025	SDB3264054695	(10,800.00)	0.3584	(3,957.30)	(3,871.13)	0.0000	4.3300	(1,343.1395)	0.0000	1.4279	(4.3329)	0.0000	3	(2.9050)	01/06/2025
600226.SH	01/03/2025	SDB3264054695	(1,600.00)	0.3584	(587.31)	(573.50)	0.0000	4.3300	(1,343.1395)	0.0000	0.2119	(0.6419)	0.0000	3	(0.4300)	01/06/2025
600226.SH	01/02/2025	SDB3264054695	(6,900.00)	0.3587	(2,455.86)	(2,475.27)	0.0000	4.3300	(1,343.1395)	0.0000	0.2954	(0.9235)	0.0000	1	(0.6281)	01/06/2025
600226.SH	01/02/2025	SDB3264054695	(21,400.00)	0.3587	(7,686.13)	(7,676.93)	0.0000	4.3300	(1,343.1395)	0.0000	0.9245	(2.8642)	0.0000	1	(1.9397)	01/06/2025
600226.SH	01/02/2025	SDB3264054695	(400.00)	0.3587	(149.27)	(143.49)	0.0000	4.3300	(1,343.1395)	0.0000	0.0180	(0.0535)	0.0000	1	(0.0356)	01/06/2025
600226.SH	01/02/2025	SDB3264054695	(13,200.00)	0.3587	(4,879.43)	(4,735.30)	0.0000	4.3300	(1,343.1395)	0.0000	0.5869	(1.7667)	0.0000	1	(1.1798)	01/06/2025
600226.SH	01/02/2025	SDB3264054695	(1,100.00)	0.3587	(408.39)	(394.61)	0.0000	4.3300	(1,343.1395)	0.0000	0.0491	(0.1472)	0.0000	1	(0.0981)	01/06/2025
600226.SH	01/02/2025	SDB3264054695	(4,800.00)	0.3587	(1,801.65)	(1,721.93)	0.0000	4.3300	(1,343.1395)	0.0000	0.2167	(0.6424)	0.0000	1	(0.4257)	01/06/2025
600226.SH	01/02/2025	SDB3264054695	(11,600.00)	0.3587	(4,413.64)	(4,161.33)	0.0000	4.3300	(1,343.1395)	0.0000	0.5309	(1.5526)	0.0000	1	(1.0217)	01/06/2025
600226.SH	01/02/2025	SDB3264054695	(1,100.00)	0.3587	(410.93)	(394.61)	0.0000	4.3300	(1,343.1395)	0.0000	0.0494	(0.1472)	0.0000	1	(0.0978)	01/06/2025
600226.SH	01/02/2025	SDB3264054695	(200.00)	0.3587	(75.17)	(71.75)	0.0000	4.3300	(1,343.1395)	0.0000	0.0090	(0.0268)	0.0000	1	(0.0177)	01/06/2025
600226.SH	01/02/2025	SDB3264054695	(12,900.00)	0.3587	(4,799.82)	(4,627.68)	0.0000	4.3300	(1,343.1395)	0.0000	0.5773	(1.7266)	0.0000	1	(1.1493)	01/06/2025
600226.SH	01/02/2025	SDB3264054695	(10,800.00)	0.3587	(3,957.30)	(3,874.34)	0.0000	4.3300	(1,343.1395)	0.0000	0.4760	(1.4455)	0.0000	1	(0.9695)	01/06/2025
600226.SH	01/02/2025	SDB3264054695	(1,600.00)	0.3587	(587.31)	(573.98)	0.0000	4.3300	(1,343.1395)	0.0000	0.0706	(0.2141)	0.0000	1	(0.1435)	01/06/2025
600226.SH	12/31/2024	SDB3264054695	(6,900.00)	0.3505	(2,455.86)	(2,418.38)	0.0000	4.3300	(1,343.1395)	0.0000	0.5908	(1.8046)	0.0000	2	(1.2138)	01/06/2025
600226.SH	12/31/2024	SDB3264054695	(21,400.00)	0.3505	(7,686.13)	(7,500.49)	0.0000	4.3300	(1,343.1395)	0.0000	1.8489	(5.5968)	0.0000	2	(3.7478)	01/06/2025
600226.SH	12/31/2024	SDB3264054695	(400.00)	0.3505	(149.27)	(140.20)	0.0000	4.3300	(1,343.1395)	0.0000	0.0359	(0.1046)	0.0000	2	(0.0687)	01/06/2025
600226.SH	12/31/2024	SDB3264054695	(13,200.00)	0.3505	(4,879.43)	(4,626.47)	0.0000	4.3300	(1,343.1395)	0.0000	1.1738	(3.4522)	0.0000	2	(2.2784)	01/06/2025
600226.SH	12/31/2024	SDB3264054695	(1,100.00)	0.3505	(408.39)	(385.54)	0.0000	4.3300	(1,343.1395)	0.0000	0.0982	(0.2877)	0.0000	2	(0.1894)	01/06/2025
600226.SH	12/31/2024	SDB3264054695	(4,800.00)	0.3505	(1,801.65)	(1,682.35)	0.0000	4.3300	(1,343.1395)	0.0000	0.4334	(1.2554)	0.0000	2	(0.8220)	01/06/2025
600226.SH	12/31/2024	SDB3264054695	(11,600.00)	0.3505	(4,413.64)	(4,065.68)	0.0000	4.3300	(1,343.1395)	0.0000	1.0617	(3.0338)	0.0000	2	(1.9720)	01/06/2025
600226.SH	12/31/2024	SDB3264054695	(1,100.00)	0.3505	(410.93)	(385.54)	0.0000	4.3300	(1,343.1395)	0.0000	0.0989	(0.2877)	0.0000	2	(0.1888)	01/06/2025
600226.SH	12/31/2024	SDB3264054695	(200.00)	0.3505	(75.17)	(70.10)	0.0000	4.3300	(1,343.1395)	0.0000	0.0181	(0.0523)	0.0000	2	(0.0342)	01/06/2025
600226.SH	12/31/2024	SDB3264054695	(12,900.00)	0.3505	(4,799.82)	(4,521.32)	0.0000	4.3300	(1,343.1395)	0.0000	1.1546	(3.3738)	0.0000	2	(2.2191)	01/06/2025
600226.SH	12/31/2024	SDB3264054695	(10,800.00)	0.3505	(3,957.30)	(3,785.29)	0.0000	4.3300	(1,343.1395)	0.0000	0.9520	(2.8245)	0.0000	2	(1.8726)	01/06/2025
600226.SH	12/31/2024	SDB3264054695	(1,600.00)	0.3505	(587.31)	(560.78)	0.0000	4.3300	(1,343.1395)	0.0000	0.1413	(0.4185)	0.0000	2	(0.2772)	01/06/2025
600226.SH	12/30/2024	SDB3264054695	(6,900.00)	0.3450	(2,455.86)	(2,380.18)	0.0000	4.3300	(1,343.1395)	0.0000	0.2954	(0.8880)	0.0000	1	(0.5926)	01/06/2025
600226.SH	12/30/2024	SDB3264054695	(21,400.00)	0.3450	(7,686.13)	(7,381.99)	0.0000	4.3300	(1,343.1395)	0.0000	0.9245	(2.7542)	0.0000	1	(1.8297)	01/06/2025
600226.SH	12/30/2024	SDB3264054695	(400.00)	0.3450	(149.27)	(137.98)	0.0000	4.3300	(1,343.1395)	0.0000	0.0180	(0.0515)	0.0000	1	(0.0335)	01/06/2025
600226.SH	12/30/2024	SDB3264054695	(13,200.00)	0.3450	(4,879.43)	(4,553.38)	0.0000	4.3300	(1,343.1395)	0.0000	0.5869	(1.6988)	0.0000	1	(1.1120)	01/06/2025
600226.SH	12/30/2024	SDB3264054695	(1,100.00)	0.3450	(408.39)	(379.45)	0.0000	4.3300	(1,343.1395)	0.0000	0.0491	(0.1416)	0.0000	1	(0.0924)	01/06/2025
600226.SH	12/30/2024	SDB3264054695	(4,800.00)	0.3450	(1,801.65)	(1,655.77)	0.0000	4.3300	(1,343.1395)	0.0000	0.2167	(0.6178)	0.0000	1	(0.4011)	01/06/2025
600226.SH	12/30/2024	SDB3264054695	(11,600.00)	0.3450	(4,413.64)	(4,001.45)	0.0000	4.3300	(1,343.1395)	0.0000	0.5309	(1.4929)	0.0000	1	(0.9621)	01/06/2025
600226.SH	12/30/2024	SDB3264054695	(1,100.00)	0.3450	(410.93)	(379.45)	0.0000	4.3300	(1,343.1395)	0.0000	0.0494	(0.1416)	0.0000	1	(0.0921)	01/06/2025
600226.SH	12/30/2024	SDB3264054695	(200.00)	0.3450	(75.17)	(68.99)	0.0000	4.3300	(1,343.1395)	0.0000	0.0090	(0.0257)	0.0000	1	(0.0167)	01/06/2025
600226.SH	12/30/2024	SDB3264054695	(12,900.00)	0.3450	(4,799.82)	(4,449.89)	0.0000	4.3300	(1,343.1395)	0.0000	0.5773	(1.6602)	0.0000	1	(1.0829)	01/06/2025
600226.SH	12/30/2024	SDB3264054695	(10,800.00)	0.3450	(3,957.30)	(3,725.49)	0.0000	4.3300	(1,343.1395)	0.0000	0.4760	(1.3900)	0.0000	1	(0.9140)	01/06/2025
600226.SH	12/30/2024	SDB3264054695	(1,600.00)	0.3450	(587.31)	(551.92)	0.0000	4.3300	(1,343.1395)	0.0000	0.0706	(0.2059)	0.0000	1	(0.1353)	01/06/2025
600226.SH	12/27/2024	SDB3264054695	(6,900.00)	0.3599	(2,455.86)	(2,483.17)	0.0000	4.3300	(1,343.1395)	0.0000	0.8862	(2.7794)	0.0000	3	(1.8932)	01/06/2025
600226.SH	12/27/2024	SDB3264054695	(21,400.00)	0.3599	(7,686.13)	(7,701.43)	0.0000	4.3300	(1,343.1395)	0.0000	2.7734	(8.6201)	0.0000	3	(5.8467)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
ZHEJIANG SHENGHUA BOK BIOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600226.SH	12/27/2024	SDB3264054695	(400.00)	0.3599	(149.27)	(143.95)	0.0000	4.3300	(1,343.1395)	0.0000	0.0539	(0.1611)	0.0000	3	(0.1073)	01/06/2025
600226.SH	12/27/2024	SDB3264054695	(13,200.00)	0.3599	(4,879.43)	(4,750.42)	0.0000	4.3300	(1,343.1395)	0.0000	1.7607	(5.3171)	0.0000	3	(3.5564)	01/06/2025
600226.SH	12/27/2024	SDB3264054695	(1,100.00)	0.3599	(408.39)	(395.87)	0.0000	4.3300	(1,343.1395)	0.0000	0.1474	(0.4431)	0.0000	3	(0.2957)	01/06/2025
600226.SH	12/27/2024	SDB3264054695	(4,800.00)	0.3599	(1,801.65)	(1,727.42)	0.0000	4.3300	(1,343.1395)	0.0000	0.6501	(1.9335)	0.0000	3	(1.2834)	01/06/2025
600226.SH	12/27/2024	SDB3264054695	(11,600.00)	0.3599	(4,413.64)	(4,174.61)	0.0000	4.3300	(1,343.1395)	0.0000	1.5926	(4.6726)	0.0000	3	(3.0800)	01/06/2025
600226.SH	12/27/2024	SDB3264054695	(1,100.00)	0.3599	(410.93)	(395.87)	0.0000	4.3300	(1,343.1395)	0.0000	0.1483	(0.4431)	0.0000	3	(0.2948)	01/06/2025
600226.SH	12/27/2024	SDB3264054695	(200.00)	0.3599	(75.17)	(71.98)	0.0000	4.3300	(1,343.1395)	0.0000	0.0271	(0.0806)	0.0000	3	(0.0534)	01/06/2025
600226.SH	12/27/2024	SDB3264054695	(12,900.00)	0.3599	(4,799.82)	(4,642.45)	0.0000	4.3300	(1,343.1395)	0.0000	1.7319	(5.1962)	0.0000	3	(3.4643)	01/06/2025
600226.SH	12/27/2024	SDB3264054695	(10,800.00)	0.3599	(3,957.30)	(3,886.70)	0.0000	4.3300	(1,343.1395)	0.0000	1.4279	(4.3503)	0.0000	3	(2.9224)	01/06/2025
600226.SH	12/27/2024	SDB3264054695	(1,600.00)	0.3599	(587.31)	(575.81)	0.0000	4.3300	(1,343.1395)	0.0000	0.2119	(0.6445)	0.0000	3	(0.4326)	01/06/2025
600226.SH	12/26/2024	SDB3264054695	(6,900.00)	0.3500	(2,455.86)	(2,415.10)	0.0000	4.3300	(1,343.1395)	0.0000	0.2954	(0.9011)	0.0000	1	(0.6057)	01/06/2025
600226.SH	12/26/2024	SDB3264054695	(21,400.00)	0.3500	(7,686.13)	(7,490.30)	0.0000	4.3300	(1,343.1395)	0.0000	0.9245	(2.7946)	0.0000	1	(1.8701)	01/06/2025
600226.SH	12/26/2024	SDB3264054695	(400.00)	0.3500	(149.27)	(140.01)	0.0000	4.3300	(1,343.1395)	0.0000	0.0180	(0.0522)	0.0000	1	(0.0343)	01/06/2025
600226.SH	12/26/2024	SDB3264054695	(13,200.00)	0.3500	(4,879.43)	(4,620.18)	0.0000	4.3300	(1,343.1395)	0.0000	0.5869	(1.7238)	0.0000	1	(1.1369)	01/06/2025
600226.SH	12/26/2024	SDB3264054695	(1,100.00)	0.3500	(408.39)	(385.02)	0.0000	4.3300	(1,343.1395)	0.0000	0.0491	(0.1436)	0.0000	1	(0.0945)	01/06/2025
600226.SH	12/26/2024	SDB3264054695	(4,800.00)	0.3500	(1,801.65)	(1,680.07)	0.0000	4.3300	(1,343.1395)	0.0000	0.2167	(0.6268)	0.0000	1	(0.4101)	01/06/2025
600226.SH	12/26/2024	SDB3264054695	(11,600.00)	0.3500	(4,413.64)	(4,060.16)	0.0000	4.3300	(1,343.1395)	0.0000	0.5309	(1.5148)	0.0000	1	(0.9840)	01/06/2025
600226.SH	12/26/2024	SDB3264054695	(1,100.00)	0.3500	(410.93)	(385.02)	0.0000	4.3300	(1,343.1395)	0.0000	0.0494	(0.1436)	0.0000	1	(0.0942)	01/06/2025
600226.SH	12/26/2024	SDB3264054695	(200.00)	0.3500	(75.17)	(70.00)	0.0000	4.3300	(1,343.1395)	0.0000	0.0090	(0.0261)	0.0000	1	(0.0171)	01/06/2025
600226.SH	12/26/2024	SDB3264054695	(12,900.00)	0.3500	(4,799.82)	(4,515.18)	0.0000	4.3300	(1,343.1395)	0.0000	0.5773	(1.6846)	0.0000	1	(1.1073)	01/06/2025
600226.SH	12/26/2024	SDB3264054695	(10,800.00)	0.3500	(3,957.30)	(3,780.15)	0.0000	4.3300	(1,343.1395)	0.0000	0.4760	(1.4104)	0.0000	1	(0.9344)	01/06/2025
600226.SH	12/26/2024	SDB3264054695	(1,600.00)	0.3500	(587.31)	(560.02)	0.0000	4.3300	(1,343.1395)	0.0000	0.0706	(0.2089)	0.0000	1	(0.1383)	01/06/2025
600226.SH	12/24/2024	SDB3264054695	(6,900.00)	0.3500	(2,455.86)	(2,415.10)	0.0000	4.3300	(1,343.1395)	0.0000	0.5908	(1.8021)	0.0000	2	(1.2113)	01/06/2025
600226.SH	12/24/2024	SDB3264054695	(21,400.00)	0.3500	(7,686.13)	(7,490.30)	0.0000	4.3300	(1,343.1395)	0.0000	1.8489	(5.5892)	0.0000	2	(3.7402)	01/06/2025
600226.SH	12/24/2024	SDB3264054695	(400.00)	0.3500	(149.27)	(140.01)	0.0000	4.3300	(1,343.1395)	0.0000	0.0359	(0.1045)	0.0000	2	(0.0686)	01/06/2025
600226.SH	12/24/2024	SDB3264054695	(13,200.00)	0.3500	(4,879.43)	(4,620.18)	0.0000	4.3300	(1,343.1395)	0.0000	1.1738	(3.4475)	0.0000	2	(2.2738)	01/06/2025
600226.SH	12/24/2024	SDB3264054695	(1,100.00)	0.3500	(408.39)	(385.02)	0.0000	4.3300	(1,343.1395)	0.0000	0.0982	(0.2873)	0.0000	2	(0.1891)	01/06/2025
600226.SH	12/24/2024	SDB3264054695	(4,800.00)	0.3500	(1,801.65)	(1,680.07)	0.0000	4.3300	(1,343.1395)	0.0000	0.4334	(1.2536)	0.0000	2	(0.8202)	01/06/2025
600226.SH	12/24/2024	SDB3264054695	(11,600.00)	0.3500	(4,413.64)	(4,060.16)	0.0000	4.3300	(1,343.1395)	0.0000	1.0617	(3.0296)	0.0000	2	(1.9679)	01/06/2025
600226.SH	12/24/2024	SDB3264054695	(1,100.00)	0.3500	(410.93)	(385.02)	0.0000	4.3300	(1,343.1395)	0.0000	0.0989	(0.2873)	0.0000	2	(0.1884)	01/06/2025
600226.SH	12/24/2024	SDB3264054695	(200.00)	0.3500	(75.17)	(70.00)	0.0000	4.3300	(1,343.1395)	0.0000	0.0181	(0.0522)	0.0000	2	(0.0342)	01/06/2025
600226.SH	12/24/2024	SDB3264054695	(12,900.00)	0.3500	(4,799.82)	(4,515.18)	0.0000	4.3300	(1,343.1395)	0.0000	1.1546	(3.3692)	0.0000	2	(2.2146)	01/06/2025
600226.SH	12/24/2024	SDB3264054695	(10,800.00)	0.3500	(3,957.30)	(3,780.15)	0.0000	4.3300	(1,343.1395)	0.0000	0.9520	(2.8207)	0.0000	2	(1.8688)	01/06/2025
600226.SH	12/24/2024	SDB3264054695	(1,600.00)	0.3500	(587.31)	(560.02)	0.0000	4.3300	(1,343.1395)	0.0000	0.1413	(0.4179)	0.0000	2	(0.2766)	01/06/2025
600226.SH	12/23/2024	SDB3264054695	(6,900.00)	0.3539	(2,455.86)	(2,441.84)	0.0000	4.3300	(1,343.1395)	0.0000	0.2954	(0.9110)	0.0000	1	(0.6157)	01/06/2025
600226.SH	12/23/2024	SDB3264054695	(21,400.00)	0.3539	(7,686.13)	(7,573.25)	0.0000	4.3300	(1,343.1395)	0.0000	0.9245	(2.8255)	0.0000	1	(1.9011)	01/06/2025
600226.SH	12/23/2024	SDB3264054695	(400.00)	0.3539	(149.27)	(141.56)	0.0000	4.3300	(1,343.1395)	0.0000	0.0180	(0.0528)	0.0000	1	(0.0349)	01/06/2025
600226.SH	12/23/2024	SDB3264054695	(13,200.00)	0.3539	(4,879.43)	(4,671.35)	0.0000	4.3300	(1,343.1395)	0.0000	0.5869	(1.7429)	0.0000	1	(1.1560)	01/06/2025
600226.SH	12/23/2024	SDB3264054695	(1,100.00)	0.3539	(408.39)	(389.28)	0.0000	4.3300	(1,343.1395)	0.0000	0.0491	(0.1452)	0.0000	1	(0.0961)	01/06/2025
600226.SH	12/23/2024	SDB3264054695	(4,800.00)	0.3539	(1,801.65)	(1,698.67)	0.0000	4.3300	(1,343.1395)	0.0000	0.2167	(0.6338)	0.0000	1	(0.4171)	01/06/2025
600226.SH	12/23/2024	SDB3264054695	(11,600.00)	0.3539	(4,413.64)	(4,105.12)	0.0000	4.3300	(1,343.1395)	0.0000	0.5309	(1.5316)	0.0000	1	(1.0007)	01/06/2025
600226.SH	12/23/2024	SDB3264054695	(1,100.00)	0.3539	(410.93)	(389.28)	0.0000	4.3300	(1,343.1395)	0.0000	0.0494	(0.1452)	0.0000	1	(0.0958)	01/06/2025
600226.SH	12/23/2024	SDB3264054695	(200.00)	0.3539	(75.17)	(70.78)	0.0000	4.3300	(1,343.1395)	0.0000	0.0090	(0.0264)	0.0000	1	(0.0174)	01/06/2025
600226.SH	12/23/2024	SDB3264054695	(12,900.00)	0.3539	(4,799.82)	(4,565.18)	0.0000	4.3300	(1,343.1395)	0.0000	0.5773	(1.7032)	0.0000	1	(1.1259)	01/06/2025
600226.SH	12/23/2024	SDB3264054695	(10,800.00)	0.3539	(3,957.30)	(3,822.01)	0.0000	4.3300	(1,343.1395)	0.0000	0.4760	(1.4260)	0.0000	1	(0.9500)	01/06/2025
600226.SH	12/23/2024	SDB3264054695	(1,600.00)	0.3539	(587.31)	(566.22)	0.0000	4.3300	(1,343.1395)	0.0000	0.0706	(0.2113)	0.0000	1	(0.1406)	01/06/2025
600226.SH	12/20/2024	SDB3264054695	(6,900.00)	0.3538	(2,455.86)	(2,441.36)	0.0000	4.3300	(1,343.1395)	0.0000	0.8862	(2.7326)	0.0000	3	(1.8464)	01/06/2025
600226.SH	12/20/2024	SDB3264054695	(21,400.00)	0.3538	(7,686.13)	(7,571.75)	0.0000	4.3300	(1,343.1395)	0.0000	2.7734	(8.4749)	0.0000	3	(5.7015)	01/06/2025
600226.SH	12/20/2024	SDB3264054695	(400.00)	0.3538	(149.27)	(141.53)	0.0000	4.3300	(1,343.1395)	0.0000	0.0539	(0.1584)	0.0000	3	(0.1045)	01/06/2025
600226.SH	12/20/2024	SDB3264054695	(13,200.00)	0.3538	(4,879.43)	(4,670.42)	0.0000	4.3300	(1,343.1395)	0.0000	1.7607	(5.2275)	0.0000	3	(3.4669)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
ZHEJIANG SHENGHUA BOK BIOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
600226.SH	12/20/2024	SDB3264054695	(1,100.00)	0.3538	(408.39)	(389.20)	0.0000	4.3300	(1,343.1395)	0.0000	0.1474	(0.4356)	0.0000	3	(0.2883)	01/06/2025
600226.SH	12/20/2024	SDB3264054695	(4,800.00)	0.3538	(1,801.65)	(1,698.34)	0.0000	4.3300	(1,343.1395)	0.0000	0.6501	(1.9009)	0.0000	3	(1.2508)	01/06/2025
600226.SH	12/20/2024	SDB3264054695	(11,600.00)	0.3538	(4,413.64)	(4,104.31)	0.0000	4.3300	(1,343.1395)	0.0000	1.5926	(4.5939)	0.0000	3	(3.0013)	01/06/2025
600226.SH	12/20/2024	SDB3264054695	(1,100.00)	0.3538	(410.93)	(389.20)	0.0000	4.3300	(1,343.1395)	0.0000	0.1483	(0.4356)	0.0000	3	(0.2874)	01/06/2025
600226.SH	12/20/2024	SDB3264054695	(200.00)	0.3538	(75.17)	(70.76)	0.0000	4.3300	(1,343.1395)	0.0000	0.0271	(0.0792)	0.0000	3	(0.0521)	01/06/2025
600226.SH	12/20/2024	SDB3264054695	(12,900.00)	0.3538	(4,799.82)	(4,564.28)	0.0000	4.3300	(1,343.1395)	0.0000	1.7319	(5.1087)	0.0000	3	(3.3768)	01/06/2025
600226.SH	12/20/2024	SDB3264054695	(10,800.00)	0.3538	(3,957.30)	(3,821.26)	0.0000	4.3300	(1,343.1395)	0.0000	1.4279	(4.2771)	0.0000	3	(2.8491)	01/06/2025
600226.SH	12/20/2024	SDB3264054695	(1,600.00)	0.3538	(587.31)	(566.11)	0.0000	4.3300	(1,343.1395)	0.0000	0.2119	(0.6336)	0.0000	3	(0.4217)	01/06/2025
600226.SH	12/19/2024	SDB3264054695	(400.00)	0.3705	(149.27)	(148.20)	0.0000	4.5800	(1,241.6811)	0.0000	0.0190	(0.0511)	0.0000	1	(0.0321)	01/06/2025
600226.SH	12/19/2024	SDB3264054695	(13,200.00)	0.3705	(4,879.43)	(4,890.67)	0.0000	4.5800	(1,241.6811)	0.0000	0.6208	(1.6868)	0.0000	1	(1.0661)	01/06/2025
600226.SH	12/19/2024	SDB3264054695	(1,100.00)	0.3705	(408.39)	(407.56)	0.0000	4.5800	(1,241.6811)	0.0000	0.0520	(0.1406)	0.0000	1	(0.0886)	01/06/2025
600226.SH	12/19/2024	SDB3264054695	(4,800.00)	0.3705	(1,801.65)	(1,778.42)	0.0000	4.5800	(1,241.6811)	0.0000	0.2292	(0.6134)	0.0000	1	(0.3842)	01/06/2025
600226.SH	12/19/2024	SDB3264054695	(11,600.00)	0.3705	(4,413.64)	(4,297.86)	0.0000	4.5800	(1,241.6811)	0.0000	0.5615	(1.4824)	0.0000	1	(0.9209)	01/06/2025
600226.SH	12/19/2024	SDB3264054695	(1,100.00)	0.3705	(410.93)	(407.56)	0.0000	4.5800	(1,241.6811)	0.0000	0.0523	(0.1406)	0.0000	1	(0.0883)	01/06/2025
600226.SH	12/19/2024	SDB3264054695	(200.00)	0.3705	(75.17)	(74.10)	0.0000	4.5800	(1,241.6811)	0.0000	0.0096	(0.0256)	0.0000	1	(0.0160)	01/06/2025
600226.SH	12/19/2024	SDB3264054695	(12,900.00)	0.3705	(4,799.82)	(4,779.51)	0.0000	4.5800	(1,241.6811)	0.0000	0.6106	(1.6485)	0.0000	1	(1.0379)	01/06/2025
600226.SH	12/19/2024	SDB3264054695	(10,800.00)	0.3705	(3,957.30)	(4,001.45)	0.0000	4.5800	(1,241.6811)	0.0000	0.5035	(1.3801)	0.0000	1	(0.8767)	01/06/2025
600226.SH	12/19/2024	SDB3264054695	(1,600.00)	0.3705	(587.31)	(592.81)	0.0000	4.5800	(1,241.6811)	0.0000	0.0747	(0.2045)	0.0000	1	(0.1297)	01/06/2025
600226.SH	12/18/2024	SDB3264054695	(1,100.00)	0.3704	(408.39)	(407.48)	0.0000	4.5800	(1,177.4376)	0.0000	0.0520	(0.1333)	0.0000	1	(0.0813)	01/06/2025
600226.SH	12/18/2024	SDB3264054695	(4,800.00)	0.3704	(1,801.65)	(1,778.11)	0.0000	4.5800	(1,177.4376)	0.0000	0.2292	(0.5816)	0.0000	1	(0.3523)	01/06/2025
600226.SH	12/18/2024	SDB3264054695	(11,600.00)	0.3704	(4,413.64)	(4,297.09)	0.0000	4.5800	(1,177.4376)	0.0000	0.5615	(1.4054)	0.0000	1	(0.8439)	01/06/2025
600226.SH	12/18/2024	SDB3264054695	(1,100.00)	0.3704	(410.93)	(407.48)	0.0000	4.5800	(1,177.4376)	0.0000	0.0523	(0.1333)	0.0000	1	(0.0810)	01/06/2025
600226.SH	12/18/2024	SDB3264054695	(200.00)	0.3704	(75.17)	(74.09)	0.0000	4.5800	(1,177.4376)	0.0000	0.0096	(0.0242)	0.0000	1	(0.0147)	01/06/2025
600226.SH	12/18/2024	SDB3264054695	(12,900.00)	0.3704	(4,799.82)	(4,778.66)	0.0000	4.5800	(1,177.4376)	0.0000	0.6106	(1.5629)	0.0000	1	(0.9523)	01/06/2025
600226.SH	12/18/2024	SDB3264054695	(10,800.00)	0.3704	(3,957.30)	(4,000.74)	0.0000	4.5800	(1,177.4376)	0.0000	0.5035	(1.3085)	0.0000	1	(0.8050)	01/06/2025
600226.SH	12/18/2024	SDB3264054695	(1,600.00)	0.3704	(587.31)	(592.70)	0.0000	4.5800	(1,177.4376)	0.0000	0.0747	(0.1939)	0.0000	1	(0.1191)	01/06/2025
600226.SH	12/17/2024	SDB3264054695	(11,600.00)	0.3840	(4,413.64)	(4,454.08)	0.0000	4.5800	(1,150.7853)	0.0000	0.5615	(1.4238)	0.0000	1	(0.8623)	01/06/2025
600226.SH	12/17/2024	SDB3264054695	(1,100.00)	0.3840	(410.93)	(422.37)	0.0000	4.5800	(1,150.7853)	0.0000	0.0523	(0.1350)	0.0000	1	(0.0827)	01/06/2025
600226.SH	12/17/2024	SDB3264054695	(200.00)	0.3840	(75.17)	(76.79)	0.0000	4.5800	(1,150.7853)	0.0000	0.0096	(0.0245)	0.0000	1	(0.0150)	01/06/2025
600226.SH	12/17/2024	SDB3264054695	(12,900.00)	0.3840	(4,799.82)	(4,953.24)	0.0000	4.5800	(1,150.7853)	0.0000	0.6106	(1.5834)	0.0000	1	(0.9727)	01/06/2025
600226.SH	12/17/2024	SDB3264054695	(10,800.00)	0.3840	(3,957.30)	(4,146.90)	0.0000	4.5800	(1,150.7853)	0.0000	0.5035	(1.3256)	0.0000	1	(0.8222)	01/06/2025
600226.SH	12/17/2024	SDB3264054695	(1,600.00)	0.3840	(587.31)	(614.36)	0.0000	4.5800	(1,150.7853)	0.0000	0.0747	(0.1964)	0.0000	1	(0.1217)	01/06/2025
600226.SH	12/16/2024	SDB3264054695	(200.00)	0.3776	(75.17)	(75.52)	0.0000	4.5800	(1,101.3725)	0.0000	0.0096	(0.0231)	0.0000	1	(0.0135)	01/06/2025
600226.SH	12/16/2024	SDB3264054695	(12,900.00)	0.3776	(4,799.82)	(4,870.85)	0.0000	4.5800	(1,101.3725)	0.0000	0.6106	(1.4902)	0.0000	1	(0.8795)	01/06/2025
600226.SH	12/16/2024	SDB3264054695	(10,800.00)	0.3776	(3,957.30)	(4,077.92)	0.0000	4.5800	(1,101.3725)	0.0000	0.5035	(1.2476)	0.0000	1	(0.7441)	01/06/2025
600226.SH	12/16/2024	SDB3264054695	(1,600.00)	0.3776	(587.31)	(604.14)	0.0000	4.5800	(1,101.3725)	0.0000	0.0747	(0.1848)	0.0000	1	(0.1101)	01/06/2025
600226.SH	12/13/2024	SDB3264054695	(10,800.00)	0.3664	(3,957.30)	(3,957.30)	0.0000	4.5800	(1,050.0000)	0.0000	1.5104	(3.4626)	0.0000	3	(1.9523)	01/06/2025
600226.SH	12/13/2024	SDB3264054695	(1,600.00)	0.3671	(587.31)	(587.31)	0.0000	4.5800	(1,050.0000)	0.0000	0.2242	(0.5139)	0.0000	3	(0.2897)	01/06/2025
TOTAL ZHEJIANG SHENGHUA BOK BIOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND											74.2357	(217.6468)	0.0000		(143.4112)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
ZHEJIANG TIANYU PHARMACEUTICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND																
300702.ZK	01/03/2025	SDB3262800251	(2,400.00)	2.3298	(5,751.12)	(5,591.63)	0.0000	4.3300	(1,341.8000)	0.0000	2.0752	(6.2524)	0.0000	3	(4.1772)	01/06/2025
300702.ZK	01/03/2025	SDB3262800251	(500.00)	2.3298	(1,198.15)	(1,164.92)	0.0000	4.3300	(1,341.8000)	0.0000	0.4323	(1.3026)	0.0000	3	(0.8702)	01/06/2025
300702.ZK	01/03/2025	SDB3262800251	(1,200.00)	2.3298	(2,875.56)	(2,795.81)	0.0000	4.3300	(1,341.8000)	0.0000	1.0376	(3.1262)	0.0000	3	(2.0886)	01/06/2025
300702.ZK	01/03/2025	SDB3262800251	(100.00)	2.3298	(239.63)	(232.98)	0.0000	4.3300	(1,341.8000)	0.0000	0.0865	(0.2605)	0.0000	3	(0.1740)	01/06/2025
300702.ZK	01/03/2025	SDB3262800251	(2,200.00)	2.3298	(5,271.86)	(5,125.66)	0.0000	4.3300	(1,341.8000)	0.0000	1.9023	(5.7313)	0.0000	3	(3.8291)	01/06/2025
300702.ZK	01/03/2025	SDB3262800251	(3,500.00)	2.3298	(8,387.06)	(8,154.46)	0.0000	4.3300	(1,341.8000)	0.0000	3.0263	(9.1180)	0.0000	3	(6.0917)	01/06/2025
300702.ZK	01/03/2025	SDB3262800251	(8,300.00)	2.3298	(19,889.31)	(19,337.71)	0.0000	4.3300	(1,341.8000)	0.0000	7.1767	(21.6228)	0.0000	3	(14.4461)	01/06/2025
300702.ZK	01/03/2025	SDB3262800251	(3,500.00)	2.3298	(8,387.06)	(8,154.46)	0.0000	4.3300	(1,341.8000)	0.0000	3.0263	(9.1180)	0.0000	3	(6.0917)	01/06/2025
300702.ZK	01/03/2025	SDB3262800251	(400.00)	2.3298	(958.52)	(931.94)	0.0000	4.3300	(1,341.8000)	0.0000	0.3459	(1.0421)	0.0000	3	(0.6962)	01/06/2025
300702.ZK	01/03/2025	SDB3262800251	(100.00)	2.3298	(239.63)	(232.98)	0.0000	4.3300	(1,341.8000)	0.0000	0.0865	(0.2605)	0.0000	3	(0.1740)	01/06/2025
300702.ZK	01/03/2025	SDB3262800251	(500.00)	2.3298	(1,198.15)	(1,164.92)	0.0000	4.3300	(1,341.8000)	0.0000	0.4323	(1.3026)	0.0000	3	(0.8702)	01/06/2025
300702.ZK	01/03/2025	SDB3262800251	(2,300.00)	2.3298	(5,511.49)	(5,358.64)	0.0000	4.3300	(1,341.8000)	0.0000	1.9887	(5.9919)	0.0000	3	(4.0031)	01/06/2025
300702.ZK	01/02/2025	SDB3262800251	(2,400.00)	2.3455	(5,751.12)	(5,629.12)	0.0000	4.3300	(1,341.8000)	0.0000	0.6917	(2.0981)	0.0000	1	(1.4064)	01/06/2025
300702.ZK	01/02/2025	SDB3262800251	(500.00)	2.3455	(1,198.15)	(1,172.73)	0.0000	4.3300	(1,341.8000)	0.0000	0.1441	(0.4371)	0.0000	1	(0.2930)	01/06/2025
300702.ZK	01/02/2025	SDB3262800251	(1,200.00)	2.3455	(2,875.56)	(2,814.56)	0.0000	4.3300	(1,341.8000)	0.0000	0.3459	(1.0490)	0.0000	1	(0.7032)	01/06/2025
300702.ZK	01/02/2025	SDB3262800251	(100.00)	2.3455	(239.63)	(234.55)	0.0000	4.3300	(1,341.8000)	0.0000	0.0288	(0.0874)	0.0000	1	(0.0586)	01/06/2025
300702.ZK	01/02/2025	SDB3262800251	(2,200.00)	2.3455	(5,271.86)	(5,160.03)	0.0000	4.3300	(1,341.8000)	0.0000	0.6341	(1.9233)	0.0000	1	(1.2892)	01/06/2025
300702.ZK	01/02/2025	SDB3262800251	(3,500.00)	2.3455	(8,387.06)	(8,209.13)	0.0000	4.3300	(1,341.8000)	0.0000	1.0088	(3.0597)	0.0000	1	(2.0510)	01/06/2025
300702.ZK	01/02/2025	SDB3262800251	(8,300.00)	2.3455	(19,889.31)	(19,467.38)	0.0000	4.3300	(1,341.8000)	0.0000	2.3922	(7.2559)	0.0000	1	(4.8637)	01/06/2025
300702.ZK	01/02/2025	SDB3262800251	(3,500.00)	2.3455	(8,387.06)	(8,209.13)	0.0000	4.3300	(1,341.8000)	0.0000	1.0088	(3.0597)	0.0000	1	(2.0510)	01/06/2025
300702.ZK	01/02/2025	SDB3262800251	(400.00)	2.3455	(958.52)	(938.19)	0.0000	4.3300	(1,341.8000)	0.0000	0.1153	(0.3497)	0.0000	1	(0.2344)	01/06/2025
300702.ZK	01/02/2025	SDB3262800251	(100.00)	2.3455	(239.63)	(234.55)	0.0000	4.3300	(1,341.8000)	0.0000	0.0288	(0.0874)	0.0000	1	(0.0586)	01/06/2025
300702.ZK	01/02/2025	SDB3262800251	(500.00)	2.3455	(1,198.15)	(1,172.73)	0.0000	4.3300	(1,341.8000)	0.0000	0.1441	(0.4371)	0.0000	1	(0.2930)	01/06/2025
300702.ZK	01/02/2025	SDB3262800251	(2,300.00)	2.3455	(5,511.49)	(5,394.57)	0.0000	4.3300	(1,341.8000)	0.0000	0.6629	(2.0107)	0.0000	1	(1.3478)	01/06/2025
300702.ZK	12/31/2024	SDB3262800251	(2,400.00)	2.3699	(5,751.12)	(5,687.80)	0.0000	4.3300	(1,341.8000)	0.0000	1.3835	(4.2399)	0.0000	2	(2.8565)	01/06/2025
300702.ZK	12/31/2024	SDB3262800251	(500.00)	2.3699	(1,198.15)	(1,184.96)	0.0000	4.3300	(1,341.8000)	0.0000	0.2882	(0.8833)	0.0000	2	(0.5951)	01/06/2025
300702.ZK	12/31/2024	SDB3262800251	(1,200.00)	2.3699	(2,875.56)	(2,843.90)	0.0000	4.3300	(1,341.8000)	0.0000	0.6917	(2.1200)	0.0000	2	(1.4282)	01/06/2025
300702.ZK	12/31/2024	SDB3262800251	(100.00)	2.3699	(239.63)	(236.99)	0.0000	4.3300	(1,341.8000)	0.0000	0.0576	(0.1767)	0.0000	2	(0.1190)	01/06/2025
300702.ZK	12/31/2024	SDB3262800251	(2,200.00)	2.3699	(5,271.86)	(5,213.82)	0.0000	4.3300	(1,341.8000)	0.0000	1.2682	(3.8866)	0.0000	2	(2.6184)	01/06/2025
300702.ZK	12/31/2024	SDB3262800251	(3,500.00)	2.3699	(8,387.06)	(8,294.71)	0.0000	4.3300	(1,341.8000)	0.0000	2.0176	(6.1832)	0.0000	2	(4.1657)	01/06/2025
300702.ZK	12/31/2024	SDB3262800251	(8,300.00)	2.3699	(19,889.31)	(19,670.32)	0.0000	4.3300	(1,341.8000)	0.0000	4.7845	(14.6631)	0.0000	2	(9.8786)	01/06/2025
300702.ZK	12/31/2024	SDB3262800251	(3,500.00)	2.3699	(8,387.06)	(8,294.71)	0.0000	4.3300	(1,341.8000)	0.0000	2.0176	(6.1832)	0.0000	2	(4.1657)	01/06/2025
300702.ZK	12/31/2024	SDB3262800251	(400.00)	2.3699	(958.52)	(947.97)	0.0000	4.3300	(1,341.8000)	0.0000	0.2306	(0.7067)	0.0000	2	(0.4761)	01/06/2025
300702.ZK	12/31/2024	SDB3262800251	(100.00)	2.3699	(239.63)	(236.99)	0.0000	4.3300	(1,341.8000)	0.0000	0.0576	(0.1767)	0.0000	2	(0.1190)	01/06/2025
300702.ZK	12/31/2024	SDB3262800251	(500.00)	2.3699	(1,198.15)	(1,184.96)	0.0000	4.3300	(1,341.8000)	0.0000	0.2882	(0.8833)	0.0000	2	(0.5951)	01/06/2025
300702.ZK	12/31/2024	SDB3262800251	(2,300.00)	2.3699	(5,511.49)	(5,450.81)	0.0000	4.3300	(1,341.8000)	0.0000	1.3258	(4.0633)	0.0000	2	(2.7375)	01/06/2025
300702.ZK	12/30/2024	SDB3262800251	(2,400.00)	2.3134	(5,751.12)	(5,552.10)	0.0000	4.3300	(1,341.8000)	0.0000	0.6917	(2.0694)	0.0000	1	(1.3777)	01/06/2025
300702.ZK	12/30/2024	SDB3262800251	(500.00)	2.3134	(1,198.15)	(1,156.69)	0.0000	4.3300	(1,341.8000)	0.0000	0.1441	(0.4311)	0.0000	1	(0.2870)	01/06/2025
300702.ZK	12/30/2024	SDB3262800251	(1,200.00)	2.3134	(2,875.56)	(2,776.05)	0.0000	4.3300	(1,341.8000)	0.0000	0.3459	(1.0347)	0.0000	1	(0.6888)	01/06/2025
300702.ZK	12/30/2024	SDB3262800251	(100.00)	2.3134	(239.63)	(231.34)	0.0000	4.3300	(1,341.8000)	0.0000	0.0288	(0.0862)	0.0000	1	(0.0574)	01/06/2025
300702.ZK	12/30/2024	SDB3262800251	(2,200.00)	2.3134	(5,271.86)	(5,089.42)	0.0000	4.3300	(1,341.8000)	0.0000	0.6341	(1.8969)	0.0000	1	(1.2629)	01/06/2025
300702.ZK	12/30/2024	SDB3262800251	(3,500.00)	2.3134	(8,387.06)	(8,096.81)	0.0000	4.3300	(1,341.8000)	0.0000	1.0088	(3.0179)	0.0000	1	(2.0091)	01/06/2025
300702.ZK	12/30/2024	SDB3262800251	(8,300.00)	2.3134	(19,889.31)	(19,201.00)	0.0000	4.3300	(1,341.8000)	0.0000	2.3922	(7.1566)	0.0000	1	(4.7644)	01/06/2025
300702.ZK	12/30/2024	SDB3262800251	(3,500.00)	2.3134	(8,387.06)	(8,096.81)	0.0000	4.3300	(1,341.8000)	0.0000	1.0088	(3.0179)	0.0000	1	(2.0091)	01/06/2025
300702.ZK	12/30/2024	SDB3262800251	(400.00)	2.3134	(958.52)	(925.35)	0.0000	4.3300	(1,341.8000)	0.0000	0.1153	(0.3449)	0.0000	1	(0.2296)	01/06/2025
300702.ZK	12/30/2024	SDB3262800251	(100.00)	2.3134	(239.63)	(231.34)	0.0000	4.3300	(1,341.8000)	0.0000	0.0288	(0.0862)	0.0000	1	(0.0574)	01/06/2025
300702.ZK	12/30/2024	SDB3262800251	(500.00)	2.3134	(1,198.15)	(1,156.69)	0.0000	4.3300	(1,341.8000)	0.0000	0.1441	(0.4311)	0.0000	1	(0.2870)	01/06/2025
300702.ZK	12/30/2024	SDB3262800251	(2,300.00)	2.3134	(5,511.49)	(5,320.76)	0.0000	4.3300	(1,341.8000)	0.0000	0.6629	(1.9832)	0.0000	1	(1.3203)	01/06/2025
300702.ZK	12/27/2024	SDB3262800251	(2,400.00)	2.3837	(5,751.12)	(5,720.85)	0.0000	4.3300	(1,341.8000)	0.0000	2.0752	(6.3969)	0.0000	3	(4.3217)	01/06/2025
300702.ZK	12/27/2024	SDB3262800251	(500.00)	2.3837	(1,198.15)	(1,191.84)	0.0000	4.3300	(1,341.8000)	0.0000	0.4323	(1.3327)	0.0000	3	(0.9003)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
ZHEJIANG TIANYU PHARMACEUTICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300702.ZK	12/27/2024	SDB3262800251	(1,200.00)	2.3837	(2,875.56)	(2,860.43)	0.0000	4.3300	(1,341.8000)	0.0000	1.0376	(3.1984)	0.0000	3	(2.1608)	01/06/2025
300702.ZK	12/27/2024	SDB3262800251	(100.00)	2.3837	(239.63)	(238.37)	0.0000	4.3300	(1,341.8000)	0.0000	0.0865	(0.2665)	0.0000	3	(0.1801)	01/06/2025
300702.ZK	12/27/2024	SDB3262800251	(2,200.00)	2.3837	(5,271.86)	(5,244.12)	0.0000	4.3300	(1,341.8000)	0.0000	1.9023	(5.8638)	0.0000	3	(3.9615)	01/06/2025
300702.ZK	12/27/2024	SDB3262800251	(3,500.00)	2.3837	(8,387.06)	(8,342.91)	0.0000	4.3300	(1,341.8000)	0.0000	3.0263	(9.3288)	0.0000	3	(6.3024)	01/06/2025
300702.ZK	12/27/2024	SDB3262800251	(8,300.00)	2.3837	(19,889.31)	(19,784.62)	0.0000	4.3300	(1,341.8000)	0.0000	7.1767	(22.1225)	0.0000	3	(14.9458)	01/06/2025
300702.ZK	12/27/2024	SDB3262800251	(3,500.00)	2.3837	(8,387.06)	(8,342.91)	0.0000	4.3300	(1,341.8000)	0.0000	3.0263	(9.3288)	0.0000	3	(6.3024)	01/06/2025
300702.ZK	12/27/2024	SDB3262800251	(400.00)	2.3837	(958.52)	(953.48)	0.0000	4.3300	(1,341.8000)	0.0000	0.3459	(1.0661)	0.0000	3	(0.7203)	01/06/2025
300702.ZK	12/27/2024	SDB3262800251	(100.00)	2.3837	(239.63)	(238.37)	0.0000	4.3300	(1,341.8000)	0.0000	0.0865	(0.2665)	0.0000	3	(0.1801)	01/06/2025
300702.ZK	12/27/2024	SDB3262800251	(500.00)	2.3837	(1,198.15)	(1,191.84)	0.0000	4.3300	(1,341.8000)	0.0000	0.4323	(1.3327)	0.0000	3	(0.9003)	01/06/2025
300702.ZK	12/27/2024	SDB3262800251	(2,300.00)	2.3837	(5,511.49)	(5,482.48)	0.0000	4.3300	(1,341.8000)	0.0000	1.9887	(6.1303)	0.0000	3	(4.1416)	01/06/2025
300702.ZK	12/26/2024	SDB3262800251	(2,400.00)	2.3722	(5,751.12)	(5,693.19)	0.0000	4.3300	(1,341.8000)	0.0000	0.6917	(2.1220)	0.0000	1	(1.4302)	01/06/2025
300702.ZK	12/26/2024	SDB3262800251	(500.00)	2.3722	(1,198.15)	(1,186.08)	0.0000	4.3300	(1,341.8000)	0.0000	0.1441	(0.4421)	0.0000	1	(0.2980)	01/06/2025
300702.ZK	12/26/2024	SDB3262800251	(1,200.00)	2.3722	(2,875.56)	(2,846.60)	0.0000	4.3300	(1,341.8000)	0.0000	0.3459	(1.0610)	0.0000	1	(0.7151)	01/06/2025
300702.ZK	12/26/2024	SDB3262800251	(100.00)	2.3722	(239.63)	(237.22)	0.0000	4.3300	(1,341.8000)	0.0000	0.0288	(0.0884)	0.0000	1	(0.0596)	01/06/2025
300702.ZK	12/26/2024	SDB3262800251	(2,200.00)	2.3722	(5,271.86)	(5,218.76)	0.0000	4.3300	(1,341.8000)	0.0000	0.6341	(1.9451)	0.0000	1	(1.3111)	01/06/2025
300702.ZK	12/26/2024	SDB3262800251	(3,500.00)	2.3722	(8,387.06)	(8,302.57)	0.0000	4.3300	(1,341.8000)	0.0000	1.0088	(3.0946)	0.0000	1	(2.0858)	01/06/2025
300702.ZK	12/26/2024	SDB3262800251	(8,300.00)	2.3722	(19,889.31)	(19,688.95)	0.0000	4.3300	(1,341.8000)	0.0000	2.3922	(7.3385)	0.0000	1	(4.9463)	01/06/2025
300702.ZK	12/26/2024	SDB3262800251	(3,500.00)	2.3722	(8,387.06)	(8,302.57)	0.0000	4.3300	(1,341.8000)	0.0000	1.0088	(3.0946)	0.0000	1	(2.0858)	01/06/2025
300702.ZK	12/26/2024	SDB3262800251	(400.00)	2.3722	(958.52)	(948.87)	0.0000	4.3300	(1,341.8000)	0.0000	0.1153	(0.3537)	0.0000	1	(0.2384)	01/06/2025
300702.ZK	12/26/2024	SDB3262800251	(100.00)	2.3722	(239.63)	(237.22)	0.0000	4.3300	(1,341.8000)	0.0000	0.0288	(0.0884)	0.0000	1	(0.0596)	01/06/2025
300702.ZK	12/26/2024	SDB3262800251	(500.00)	2.3722	(1,198.15)	(1,186.08)	0.0000	4.3300	(1,341.8000)	0.0000	0.1441	(0.4421)	0.0000	1	(0.2980)	01/06/2025
300702.ZK	12/26/2024	SDB3262800251	(2,300.00)	2.3722	(5,511.49)	(5,455.97)	0.0000	4.3300	(1,341.8000)	0.0000	0.6629	(2.0336)	0.0000	1	(1.3707)	01/06/2025
300702.ZK	12/24/2024	SDB3262800251	(2,400.00)	2.3722	(5,751.12)	(5,693.19)	0.0000	4.3300	(1,341.8000)	0.0000	1.3835	(4.2440)	0.0000	2	(2.8605)	01/06/2025
300702.ZK	12/24/2024	SDB3262800251	(500.00)	2.3722	(1,198.15)	(1,186.08)	0.0000	4.3300	(1,341.8000)	0.0000	0.2882	(0.8842)	0.0000	2	(0.5959)	01/06/2025
300702.ZK	12/24/2024	SDB3262800251	(1,200.00)	2.3722	(2,875.56)	(2,846.60)	0.0000	4.3300	(1,341.8000)	0.0000	0.6917	(2.1220)	0.0000	2	(1.4302)	01/06/2025
300702.ZK	12/24/2024	SDB3262800251	(100.00)	2.3722	(239.63)	(237.22)	0.0000	4.3300	(1,341.8000)	0.0000	0.0576	(0.1768)	0.0000	2	(0.1192)	01/06/2025
300702.ZK	12/24/2024	SDB3262800251	(2,200.00)	2.3722	(5,271.86)	(5,218.76)	0.0000	4.3300	(1,341.8000)	0.0000	1.2682	(3.8903)	0.0000	2	(2.6221)	01/06/2025
300702.ZK	12/24/2024	SDB3262800251	(3,500.00)	2.3722	(8,387.06)	(8,302.57)	0.0000	4.3300	(1,341.8000)	0.0000	2.0176	(6.1991)	0.0000	2	(4.1716)	01/06/2025
300702.ZK	12/24/2024	SDB3262800251	(8,300.00)	2.3722	(19,889.31)	(19,688.95)	0.0000	4.3300	(1,341.8000)	0.0000	4.7845	(14.6770)	0.0000	2	(9.8925)	01/06/2025
300702.ZK	12/24/2024	SDB3262800251	(3,500.00)	2.3722	(8,387.06)	(8,302.57)	0.0000	4.3300	(1,341.8000)	0.0000	2.0176	(6.1891)	0.0000	2	(4.1716)	01/06/2025
300702.ZK	12/24/2024	SDB3262800251	(400.00)	2.3722	(958.52)	(948.87)	0.0000	4.3300	(1,341.8000)	0.0000	0.2306	(0.7073)	0.0000	2	(0.4767)	01/06/2025
300702.ZK	12/24/2024	SDB3262800251	(100.00)	2.3722	(239.63)	(237.22)	0.0000	4.3300	(1,341.8000)	0.0000	0.0576	(0.1768)	0.0000	2	(0.1192)	01/06/2025
300702.ZK	12/24/2024	SDB3262800251	(500.00)	2.3722	(1,198.15)	(1,186.08)	0.0000	4.3300	(1,341.8000)	0.0000	0.2882	(0.8842)	0.0000	2	(0.5959)	01/06/2025
300702.ZK	12/24/2024	SDB3262800251	(2,300.00)	2.3722	(5,511.49)	(5,455.97)	0.0000	4.3300	(1,341.8000)	0.0000	1.3258	(4.0671)	0.0000	2	(2.7413)	01/06/2025
300702.ZK	12/23/2024	SDB3262800251	(2,400.00)	2.3744	(5,751.12)	(5,698.45)	0.0000	4.3300	(1,341.8000)	0.0000	0.6917	(2.1239)	0.0000	1	(1.4322)	01/06/2025
300702.ZK	12/23/2024	SDB3262800251	(500.00)	2.3744	(1,198.15)	(1,187.18)	0.0000	4.3300	(1,341.8000)	0.0000	0.1441	(0.4425)	0.0000	1	(0.2984)	01/06/2025
300702.ZK	12/23/2024	SDB3262800251	(1,200.00)	2.3744	(2,875.56)	(2,849.23)	0.0000	4.3300	(1,341.8000)	0.0000	0.3459	(1.0620)	0.0000	1	(0.7161)	01/06/2025
300702.ZK	12/23/2024	SDB3262800251	(100.00)	2.3744	(239.63)	(237.44)	0.0000	4.3300	(1,341.8000)	0.0000	0.0288	(0.0885)	0.0000	1	(0.0597)	01/06/2025
300702.ZK	12/23/2024	SDB3262800251	(2,200.00)	2.3744	(5,271.86)	(5,223.58)	0.0000	4.3300	(1,341.8000)	0.0000	0.6341	(1.9469)	0.0000	1	(1.3129)	01/06/2025
300702.ZK	12/23/2024	SDB3262800251	(3,500.00)	2.3744	(8,387.06)	(8,310.24)	0.0000	4.3300	(1,341.8000)	0.0000	1.0088	(3.0974)	0.0000	1	(2.0886)	01/06/2025
300702.ZK	12/23/2024	SDB3262800251	(8,300.00)	2.3744	(19,889.31)	(19,707.15)	0.0000	4.3300	(1,341.8000)	0.0000	2.3922	(7.3453)	0.0000	1	(4.9530)	01/06/2025
300702.ZK	12/23/2024	SDB3262800251	(3,500.00)	2.3744	(8,387.06)	(8,310.24)	0.0000	4.3300	(1,341.8000)	0.0000	1.0088	(3.0974)	0.0000	1	(2.0886)	01/06/2025
300702.ZK	12/23/2024	SDB3262800251	(400.00)	2.3744	(958.52)	(949.74)	0.0000	4.3300	(1,341.8000)	0.0000	0.1153	(0.3540)	0.0000	1	(0.2387)	01/06/2025
300702.ZK	12/23/2024	SDB3262800251	(100.00)	2.3744	(239.63)	(237.44)	0.0000	4.3300	(1,341.8000)	0.0000	0.0288	(0.0885)	0.0000	1	(0.0597)	01/06/2025
300702.ZK	12/23/2024	SDB3262800251	(500.00)	2.3744	(1,198.15)	(1,187.18)	0.0000	4.3300	(1,341.8000)	0.0000	0.1441	(0.4425)	0.0000	1	(0.2984)	01/06/2025
300702.ZK	12/23/2024	SDB3262800251	(2,300.00)	2.3744	(5,511.49)	(5,461.02)	0.0000	4.3300	(1,341.8000)	0.0000	0.6629	(2.0354)	0.0000	1	(1.3725)	01/06/2025
300702.ZK	12/20/2024	SDB3262800251	(2,400.00)	2.4027	(5,751.12)	(5,766.44)	0.0000	4.3300	(1,341.8000)	0.0000	2.0752	(6.4478)	0.0000	3	(4.3726)	01/06/2025
300702.ZK	12/20/2024	SDB3262800251	(500.00)	2.4027	(1,198.15)	(1,201.34)	0.0000	4.3300	(1,341.8000)	0.0000	0.4323	(1.3433)	0.0000	3	(0.9110)	01/06/2025
300702.ZK	12/20/2024	SDB3262800251	(1,200.00)	2.4027	(2,875.56)	(2,883.22)	0.0000	4.3300	(1,341.8000)	0.0000	1.0376	(3.2239)	0.0000	3	(2.1863)	01/06/2025
300702.ZK	12/20/2024	SDB3262800251	(100.00)	2.4027	(239.63)	(240.27)	0.0000	4.3300	(1,341.8000)	0.0000	0.0865	(0.2687)	0.0000	3	(0.1822)	01/06/2025

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

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
ZHEJIANG TIANYU PHARMACEUTICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300702.ZK	12/20/2024	SDB3262800251	(2,200.00)	2.4027	(5,271.86)	(5,285.90)	0.0000	4.3300	(1,341.8000)	0.0000	1.9023	(5.9105)	0.0000	3	(4.0083)	01/06/2025
300702.ZK	12/20/2024	SDB3262800251	(3,500.00)	2.4027	(8,387.06)	(8,409.39)	0.0000	4.3300	(1,341.8000)	0.0000	3.0263	(9.4031)	0.0000	3	(6.3768)	01/06/2025
300702.ZK	12/20/2024	SDB3262800251	(8,300.00)	2.4027	(19,889.31)	(19,942.26)	0.0000	4.3300	(1,341.8000)	0.0000	7.1767	(22.2988)	0.0000	3	(15.1220)	01/06/2025
300702.ZK	12/20/2024	SDB3262800251	(3,500.00)	2.4027	(8,387.06)	(8,409.39)	0.0000	4.3300	(1,341.8000)	0.0000	3.0263	(9.4031)	0.0000	3	(6.3768)	01/06/2025
300702.ZK	12/20/2024	SDB3262800251	(400.00)	2.4027	(958.52)	(961.07)	0.0000	4.3300	(1,341.8000)	0.0000	0.3459	(1.0746)	0.0000	3	(0.7288)	01/06/2025
300702.ZK	12/20/2024	SDB3262800251	(100.00)	2.4027	(239.63)	(240.27)	0.0000	4.3300	(1,341.8000)	0.0000	0.0865	(0.2687)	0.0000	3	(0.1822)	01/06/2025
300702.ZK	12/20/2024	SDB3262800251	(500.00)	2.4027	(1,198.15)	(1,201.34)	0.0000	4.3300	(1,341.8000)	0.0000	0.4323	(1.3433)	0.0000	3	(0.9110)	01/06/2025
300702.ZK	12/20/2024	SDB3262800251	(2,300.00)	2.4027	(5,511.49)	(5,526.17)	0.0000	4.3300	(1,341.8000)	0.0000	1.9887	(6.1792)	0.0000	3	(4.1904)	01/06/2025
300702.ZK	12/19/2024	SDB3262800251	(2,400.00)	2.4728	(5,751.12)	(5,934.67)	0.0000	4.5800	(1,341.8000)	0.0000	0.7317	(2.2120)	0.0000	1	(1.4803)	01/06/2025
300702.ZK	12/19/2024	SDB3262800251	(500.00)	2.4728	(1,198.15)	(1,236.39)	0.0000	4.5800	(1,341.8000)	0.0000	0.1524	(0.4608)	0.0000	1	(0.3084)	01/06/2025
300702.ZK	12/19/2024	SDB3262800251	(1,200.00)	2.4728	(2,875.56)	(2,967.33)	0.0000	4.5800	(1,341.8000)	0.0000	0.3658	(1.1060)	0.0000	1	(0.7402)	01/06/2025
300702.ZK	12/19/2024	SDB3262800251	(100.00)	2.4728	(239.63)	(247.28)	0.0000	4.5800	(1,341.8000)	0.0000	0.0305	(0.0922)	0.0000	1	(0.0617)	01/06/2025
300702.ZK	12/19/2024	SDB3262800251	(2,200.00)	2.4728	(5,271.86)	(5,440.11)	0.0000	4.5800	(1,341.8000)	0.0000	0.6707	(2.0277)	0.0000	1	(1.3570)	01/06/2025
300702.ZK	12/19/2024	SDB3262800251	(3,500.00)	2.4728	(8,387.06)	(8,654.72)	0.0000	4.5800	(1,341.8000)	0.0000	1.0670	(3.2258)	0.0000	1	(2.1588)	01/06/2025
300702.ZK	12/19/2024	SDB3262800251	(8,300.00)	2.4728	(19,889.31)	(20,524.06)	0.0000	4.5800	(1,341.8000)	0.0000	2.5304	(7.6498)	0.0000	1	(5.1194)	01/06/2025
300702.ZK	12/19/2024	SDB3262800251	(3,500.00)	2.4728	(8,387.06)	(8,654.72)	0.0000	4.5800	(1,341.8000)	0.0000	1.0670	(3.2258)	0.0000	1	(2.1588)	01/06/2025
300702.ZK	12/19/2024	SDB3262800251	(400.00)	2.4728	(958.52)	(989.11)	0.0000	4.5800	(1,341.8000)	0.0000	0.1219	(0.3687)	0.0000	1	(0.2467)	01/06/2025
300702.ZK	12/19/2024	SDB3262800251	(100.00)	2.4728	(239.63)	(247.28)	0.0000	4.5800	(1,341.8000)	0.0000	0.0305	(0.0922)	0.0000	1	(0.0617)	01/06/2025
300702.ZK	12/19/2024	SDB3262800251	(500.00)	2.4728	(1,198.15)	(1,236.39)	0.0000	4.5800	(1,341.8000)	0.0000	0.1524	(0.4608)	0.0000	1	(0.3084)	01/06/2025
300702.ZK	12/19/2024	SDB3262800251	(2,300.00)	2.4728	(5,511.49)	(5,687.39)	0.0000	4.5800	(1,341.8000)	0.0000	0.7012	(2.1198)	0.0000	1	(1.4186)	01/06/2025
300702.ZK	12/18/2024	SDB3262800251	(2,400.00)	2.5162	(5,751.12)	(6,038.98)	0.0000	4.5800	(1,341.8000)	0.0000	0.7317	(2.2509)	0.0000	1	(1.5192)	01/06/2025
300702.ZK	12/18/2024	SDB3262800251	(500.00)	2.5162	(1,198.15)	(1,258.12)	0.0000	4.5800	(1,341.8000)	0.0000	0.1524	(0.4689)	0.0000	1	(0.3165)	01/06/2025
300702.ZK	12/18/2024	SDB3262800251	(1,200.00)	2.5162	(2,875.56)	(3,019.49)	0.0000	4.5800	(1,341.8000)	0.0000	0.3658	(1.1254)	0.0000	1	(0.7596)	01/06/2025
300702.ZK	12/18/2024	SDB3262800251	(100.00)	2.5162	(239.63)	(251.62)	0.0000	4.5800	(1,341.8000)	0.0000	0.0305	(0.0938)	0.0000	1	(0.0633)	01/06/2025
300702.ZK	12/18/2024	SDB3262800251	(2,200.00)	2.5162	(5,271.86)	(5,535.73)	0.0000	4.5800	(1,341.8000)	0.0000	0.6707	(2.0633)	0.0000	1	(1.3926)	01/06/2025
300702.ZK	12/18/2024	SDB3262800251	(3,500.00)	2.5162	(8,387.06)	(8,806.84)	0.0000	4.5800	(1,341.8000)	0.0000	1.0670	(3.2825)	0.0000	1	(2.2155)	01/06/2025
300702.ZK	12/18/2024	SDB3262800251	(8,300.00)	2.5162	(19,889.31)	(20,884.80)	0.0000	4.5800	(1,341.8000)	0.0000	2.5304	(7.7842)	0.0000	1	(5.2539)	01/06/2025
300702.ZK	12/18/2024	SDB3262800251	(3,500.00)	2.5162	(8,387.06)	(8,806.84)	0.0000	4.5800	(1,341.8000)	0.0000	1.0670	(3.2825)	0.0000	1	(2.2155)	01/06/2025
300702.ZK	12/18/2024	SDB3262800251	(400.00)	2.5162	(958.52)	(1,006.50)	0.0000	4.5800	(1,341.8000)	0.0000	0.1219	(0.3751)	0.0000	1	(0.2532)	01/06/2025
300702.ZK	12/18/2024	SDB3262800251	(100.00)	2.5162	(239.63)	(251.62)	0.0000	4.5800	(1,341.8000)	0.0000	0.0305	(0.0938)	0.0000	1	(0.0633)	01/06/2025
300702.ZK	12/18/2024	SDB3262800251	(500.00)	2.5162	(1,198.15)	(1,258.12)	0.0000	4.5800	(1,341.8000)	0.0000	0.1524	(0.4689)	0.0000	1	(0.3165)	01/06/2025
300702.ZK	12/18/2024	SDB3262800251	(2,300.00)	2.5162	(5,511.49)	(5,787.35)	0.0000	4.5800	(1,341.8000)	0.0000	0.7012	(2.1571)	0.0000	1	(1.4559)	01/06/2025
300702.ZK	12/17/2024	SDB3262800251	(2,400.00)	2.5227	(5,751.12)	(6,054.37)	0.0000	4.5800	(1,341.8000)	0.0000	0.7317	(2.2566)	0.0000	1	(1.5249)	01/06/2025
300702.ZK	12/17/2024	SDB3262800251	(500.00)	2.5227	(1,198.15)	(1,261.33)	0.0000	4.5800	(1,341.8000)	0.0000	0.1524	(0.4701)	0.0000	1	(0.3177)	01/06/2025
300702.ZK	12/17/2024	SDB3262800251	(1,200.00)	2.5227	(2,875.56)	(3,027.19)	0.0000	4.5800	(1,341.8000)	0.0000	0.3658	(1.1283)	0.0000	1	(0.7625)	01/06/2025
300702.ZK	12/17/2024	SDB3262800251	(100.00)	2.5227	(239.63)	(252.27)	0.0000	4.5800	(1,341.8000)	0.0000	0.0305	(0.0940)	0.0000	1	(0.0635)	01/06/2025
300702.ZK	12/17/2024	SDB3262800251	(2,200.00)	2.5227	(5,271.86)	(5,549.84)	0.0000	4.5800	(1,341.8000)	0.0000	0.6707	(2.0685)	0.0000	1	(1.3979)	01/06/2025
300702.ZK	12/17/2024	SDB3262800251	(3,500.00)	2.5227	(8,387.06)	(8,829.30)	0.0000	4.5800	(1,341.8000)	0.0000	1.0670	(3.2909)	0.0000	1	(2.2239)	01/06/2025
300702.ZK	12/17/2024	SDB3262800251	(8,300.00)	2.5227	(19,889.31)	(20,938.04)	0.0000	4.5800	(1,341.8000)	0.0000	2.5304	(7.8041)	0.0000	1	(5.2737)	01/06/2025
300702.ZK	12/17/2024	SDB3262800251	(3,500.00)	2.5227	(8,387.06)	(8,829.30)	0.0000	4.5800	(1,341.8000)	0.0000	1.0670	(3.2909)	0.0000	1	(2.2239)	01/06/2025
300702.ZK	12/17/2024	SDB3262800251	(400.00)	2.5227	(958.52)	(1,009.06)	0.0000	4.5800	(1,341.8000)	0.0000	0.1219	(0.3761)	0.0000	1	(0.2542)	01/06/2025
300702.ZK	12/17/2024	SDB3262800251	(100.00)	2.5227	(239.63)	(252.27)	0.0000	4.5800	(1,341.8000)	0.0000	0.0305	(0.0940)	0.0000	1	(0.0635)	01/06/2025
300702.ZK	12/17/2024	SDB3262800251	(500.00)	2.5227	(1,198.15)	(1,261.33)	0.0000	4.5800	(1,341.8000)	0.0000	0.1524	(0.4701)	0.0000	1	(0.3177)	01/06/2025
300702.ZK	12/17/2024	SDB3262800251	(2,300.00)	2.5227	(5,511.49)	(5,802.11)	0.0000	4.5800	(1,341.8000)	0.0000	0.7012	(2.1626)	0.0000	1	(1.4614)	01/06/2025
300702.ZK	12/16/2024	SDB3262800251	(2,400.00)	2.4653	(5,751.12)	(5,916.78)	0.0000	4.5800	(1,341.8000)	0.0000	0.7317	(2.2053)	0.0000	1	(1.4736)	01/06/2025
300702.ZK	12/16/2024	SDB3262800251	(500.00)	2.4653	(1,198.15)	(1,232.66)	0.0000	4.5800	(1,341.8000)	0.0000	0.1524	(0.4594)	0.0000	1	(0.3070)	01/06/2025
300702.ZK	12/16/2024	SDB3262800251	(1,200.00)	2.4653	(2,875.56)	(2,958.39)	0.0000	4.5800	(1,341.8000)	0.0000	0.3658	(1.1027)	0.0000	1	(0.7368)	01/06/2025
300702.ZK	12/16/2024	SDB3262800251	(100.00)	2.4653	(239.63)	(246.53)	0.0000	4.5800	(1,341.8000)	0.0000	0.0305	(0.0919)	0.0000	1	(0.0614)	01/06/2025
300702.ZK	12/16/2024	SDB3262800251	(2,200.00)	2.4653	(5,271.86)	(5,423.72)	0.0000	4.5800	(1,341.8000)	0.0000	0.6707	(2.0215)	0.0000	1	(1.3508)	01/06/2025
300702.ZK	12/16/2024	SDB3262800251	(3,500.00)	2.4653	(8,387.06)	(8,628.64)	0.0000	4.5800	(1,341.8000)	0.0000	1.0670	(3.2161)	0.0000	1	(2.1491)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
ZHEJIANG TIANYU PHARMACEUTICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300702.ZK	12/16/2024	SDB3262800251	(8,300.00)	2.4653	(19,889.31)	(20,462.20)	0.0000	4.5800	(1,341.8000)	0.0000	2.5304	(7.6267)	0.0000	1	(5.0964)	01/06/2025
300702.ZK	12/16/2024	SDB3262800251	(3,500.00)	2.4653	(8,387.06)	(8,628.64)	0.0000	4.5800	(1,341.8000)	0.0000	1.0670	(3.2161)	0.0000	1	(2.1491)	01/06/2025
300702.ZK	12/16/2024	SDB3262800251	(400.00)	2.4653	(958.52)	(986.13)	0.0000	4.5800	(1,341.8000)	0.0000	0.1219	(0.3676)	0.0000	1	(0.2456)	01/06/2025
300702.ZK	12/16/2024	SDB3262800251	(100.00)	2.4653	(239.63)	(246.53)	0.0000	4.5800	(1,341.8000)	0.0000	0.0305	(0.0919)	0.0000	1	(0.0614)	01/06/2025
300702.ZK	12/16/2024	SDB3262800251	(500.00)	2.4653	(1,198.15)	(1,232.66)	0.0000	4.5800	(1,341.8000)	0.0000	0.1524	(0.4594)	0.0000	1	(0.3070)	01/06/2025
300702.ZK	12/16/2024	SDB3262800251	(2,300.00)	2.4653	(5,511.49)	(5,670.25)	0.0000	4.5800	(1,341.8000)	0.0000	0.7012	(2.1134)	0.0000	1	(1.4122)	01/06/2025
300702.ZK	12/13/2024	SDB3262800251	(2,400.00)	2.4117	(5,751.12)	(5,788.16)	0.0000	4.5800	(1,341.8000)	0.0000	2.1950	(6.4721)	0.0000	3	(4.2771)	01/06/2025
300702.ZK	12/13/2024	SDB3262800251	(500.00)	2.4117	(1,198.15)	(1,205.87)	0.0000	4.5800	(1,341.8000)	0.0000	0.4573	(1.3484)	0.0000	3	(0.8911)	01/06/2025
300702.ZK	12/13/2024	SDB3262800251	(1,200.00)	2.4117	(2,875.56)	(2,894.08)	0.0000	4.5800	(1,341.8000)	0.0000	1.0975	(3.2361)	0.0000	3	(2.1386)	01/06/2025
300702.ZK	12/13/2024	SDB3262800251	(100.00)	2.4117	(239.63)	(241.17)	0.0000	4.5800	(1,341.8000)	0.0000	0.0915	(0.2697)	0.0000	3	(0.1782)	01/06/2025
300702.ZK	12/13/2024	SDB3262800251	(2,200.00)	2.4117	(5,271.86)	(5,305.81)	0.0000	4.5800	(1,341.8000)	0.0000	2.0121	(5.9328)	0.0000	3	(3.9207)	01/06/2025
300702.ZK	12/13/2024	SDB3262800251	(3,500.00)	2.4117	(8,387.06)	(8,441.07)	0.0000	4.5800	(1,341.8000)	0.0000	3.2011	(9.4385)	0.0000	3	(6.2375)	01/06/2025
300702.ZK	12/13/2024	SDB3262800251	(8,300.00)	2.4117	(19,889.31)	(20,017.39)	0.0000	4.5800	(1,341.8000)	0.0000	7.5911	(22.3828)	0.0000	3	(14.7917)	01/06/2025
300702.ZK	12/13/2024	SDB3262800251	(3,500.00)	2.4117	(8,387.06)	(8,441.07)	0.0000	4.5800	(1,341.8000)	0.0000	3.2011	(9.4385)	0.0000	3	(6.2375)	01/06/2025
300702.ZK	12/13/2024	SDB3262800251	(400.00)	2.4117	(958.52)	(964.69)	0.0000	4.5800	(1,341.8000)	0.0000	0.3658	(1.0787)	0.0000	3	(0.7129)	01/06/2025
300702.ZK	12/13/2024	SDB3262800251	(100.00)	2.4117	(239.63)	(241.17)	0.0000	4.5800	(1,341.8000)	0.0000	0.0915	(0.2697)	0.0000	3	(0.1782)	01/06/2025
300702.ZK	12/13/2024	SDB3262800251	(500.00)	2.4117	(1,198.15)	(1,205.87)	0.0000	4.5800	(1,341.8000)	0.0000	0.4573	(1.3484)	0.0000	3	(0.8911)	01/06/2025
300702.ZK	12/13/2024	SDB3262800251	(2,300.00)	2.4117	(5,511.49)	(5,546.99)	0.0000	4.5800	(1,341.8000)	0.0000	2.1036	(6.2025)	0.0000	3	(4.0989)	01/06/2025
300702.ZK	12/12/2024	SDB3262800251	(2,400.00)	2.3959	(5,751.12)	(5,750.10)	0.0000	4.5800	(1,341.8000)	0.0000	0.7317	(2.1432)	0.0000	1	(1.4115)	01/06/2025
300702.ZK	12/12/2024	SDB3262800251	(500.00)	2.3959	(1,198.15)	(1,197.94)	0.0000	4.5800	(1,341.8000)	0.0000	0.1524	(0.4465)	0.0000	1	(0.2941)	01/06/2025
300702.ZK	12/12/2024	SDB3262800251	(1,200.00)	2.3959	(2,875.56)	(2,875.05)	0.0000	4.5800	(1,341.8000)	0.0000	0.3658	(1.0716)	0.0000	1	(0.7058)	01/06/2025
300702.ZK	12/12/2024	SDB3262800251	(100.00)	2.3959	(239.63)	(239.59)	0.0000	4.5800	(1,341.8000)	0.0000	0.0305	(0.0893)	0.0000	1	(0.0588)	01/06/2025
300702.ZK	12/12/2024	SDB3262800251	(2,200.00)	2.3959	(5,271.86)	(5,270.93)	0.0000	4.5800	(1,341.8000)	0.0000	0.6707	(1.9646)	0.0000	1	(1.2939)	01/06/2025
300702.ZK	12/12/2024	SDB3262800251	(3,500.00)	2.3959	(8,387.06)	(8,385.56)	0.0000	4.5800	(1,341.8000)	0.0000	1.0670	(3.1255)	0.0000	1	(2.0585)	01/06/2025
300702.ZK	12/12/2024	SDB3262800251	(8,300.00)	2.3959	(19,889.31)	(19,885.76)	0.0000	4.5800	(1,341.8000)	0.0000	2.5304	(7.4119)	0.0000	1	(4.8815)	01/06/2025
300702.ZK	12/12/2024	SDB3262800251	(3,500.00)	2.3959	(8,387.06)	(8,385.56)	0.0000	4.5800	(1,341.8000)	0.0000	1.0670	(3.1255)	0.0000	1	(2.0585)	01/06/2025
300702.ZK	12/12/2024	SDB3262800251	(400.00)	2.3959	(958.52)	(958.35)	0.0000	4.5800	(1,341.8000)	0.0000	0.1219	(0.3572)	0.0000	1	(0.2353)	01/06/2025
300702.ZK	12/12/2024	SDB3262800251	(100.00)	2.3959	(239.63)	(239.59)	0.0000	4.5800	(1,341.8000)	0.0000	0.0305	(0.0893)	0.0000	1	(0.0588)	01/06/2025
300702.ZK	12/12/2024	SDB3262800251	(500.00)	2.3959	(1,198.15)	(1,197.94)	0.0000	4.5800	(1,341.8000)	0.0000	0.1524	(0.4465)	0.0000	1	(0.2941)	01/06/2025
300702.ZK	12/12/2024	SDB3262800251	(2,300.00)	2.3959	(5,511.49)	(5,510.51)	0.0000	4.5800	(1,341.8000)	0.0000	0.7012	(2.0539)	0.0000	1	(1.3527)	01/06/2025
300702.ZK	12/11/2024	SDB3262800251	(2,400.00)	2.3970	(5,751.12)	(5,752.76)	0.0000	4.5800	(1,341.8000)	0.0000	0.7317	(2.1442)	0.0000	1	(1.4125)	01/06/2025
300702.ZK	12/11/2024	SDB3262800251	(500.00)	2.3970	(1,198.15)	(1,198.49)	0.0000	4.5800	(1,341.8000)	0.0000	0.1524	(0.4467)	0.0000	1	(0.2943)	01/06/2025
300702.ZK	12/11/2024	SDB3262800251	(1,200.00)	2.3970	(2,875.56)	(2,876.38)	0.0000	4.5800	(1,341.8000)	0.0000	0.3658	(1.0721)	0.0000	1	(0.7063)	01/06/2025
300702.ZK	12/11/2024	SDB3262800251	(100.00)	2.3970	(239.63)	(239.70)	0.0000	4.5800	(1,341.8000)	0.0000	0.0305	(0.0893)	0.0000	1	(0.0589)	01/06/2025
300702.ZK	12/11/2024	SDB3262800251	(2,200.00)	2.3970	(5,271.86)	(5,273.36)	0.0000	4.5800	(1,341.8000)	0.0000	0.6707	(1.9655)	0.0000	1	(1.2948)	01/06/2025
300702.ZK	12/11/2024	SDB3262800251	(3,500.00)	2.3970	(8,387.06)	(8,389.44)	0.0000	4.5800	(1,341.8000)	0.0000	1.0670	(3.1269)	0.0000	1	(2.0599)	01/06/2025
300702.ZK	12/11/2024	SDB3262800251	(8,300.00)	2.3970	(19,889.31)	(19,894.95)	0.0000	4.5800	(1,341.8000)	0.0000	2.5304	(7.4153)	0.0000	1	(4.8849)	01/06/2025
300702.ZK	12/11/2024	SDB3262800251	(3,500.00)	2.3970	(8,387.06)	(8,389.44)	0.0000	4.5800	(1,341.8000)	0.0000	1.0670	(3.1269)	0.0000	1	(2.0599)	01/06/2025
300702.ZK	12/11/2024	SDB3262800251	(400.00)	2.3970	(958.52)	(958.79)	0.0000	4.5800	(1,341.8000)	0.0000	0.1219	(0.3574)	0.0000	1	(0.2354)	01/06/2025
300702.ZK	12/11/2024	SDB3262800251	(100.00)	2.3970	(239.63)	(239.70)	0.0000	4.5800	(1,341.8000)	0.0000	0.0305	(0.0893)	0.0000	1	(0.0589)	01/06/2025
300702.ZK	12/11/2024	SDB3262800251	(500.00)	2.3970	(1,198.15)	(1,198.49)	0.0000	4.5800	(1,341.8000)	0.0000	0.1524	(0.4467)	0.0000	1	(0.2943)	01/06/2025
300702.ZK	12/11/2024	SDB3262800251	(2,300.00)	2.3970	(5,511.49)	(5,513.06)	0.0000	4.5800	(1,341.8000)	0.0000	0.7012	(2.0548)	0.0000	1	(1.3537)	01/06/2025
300702.ZK	12/10/2024	SDB3262800251	(2,400.00)	2.3558	(5,751.12)	(5,653.97)	0.0000	4.5800	(1,341.8000)	0.0000	0.7317	(2.1074)	0.0000	1	(1.3757)	01/06/2025
300702.ZK	12/10/2024	SDB3262800251	(500.00)	2.3558	(1,198.15)	(1,177.91)	0.0000	4.5800	(1,341.8000)	0.0000	0.1524	(0.4390)	0.0000	1	(0.2866)	01/06/2025
300702.ZK	12/10/2024	SDB3262800251	(1,200.00)	2.3558	(2,875.56)	(2,826.98)	0.0000	4.5800	(1,341.8000)	0.0000	0.3658	(1.0537)	0.0000	1	(0.6878)	01/06/2025
300702.ZK	12/10/2024	SDB3262800251	(100.00)	2.3558	(239.63)	(235.58)	0.0000	4.5800	(1,341.8000)	0.0000	0.0305	(0.0878)	0.0000	1	(0.0573)	01/06/2025
300702.ZK	12/10/2024	SDB3262800251	(2,200.00)	2.3558	(5,271.86)	(5,182.80)	0.0000	4.5800	(1,341.8000)	0.0000	0.6707	(1.9317)	0.0000	1	(1.2610)	01/06/2025
300702.ZK	12/10/2024	SDB3262800251	(3,500.00)	2.3558	(8,387.06)	(8,245.37)	0.0000	4.5800	(1,341.8000)	0.0000	1.0670	(3.0732)	0.0000	1	(2.0062)	01/06/2025
300702.ZK	12/10/2024	SDB3262800251	(8,300.00)	2.3558	(19,889.31)	(19,553.30)	0.0000	4.5800	(1,341.8000)	0.0000	2.5304	(7.2879)	0.0000	1	(4.7576)	01/06/2025
300702.ZK	12/10/2024	SDB3262800251	(3,500.00)	2.3558	(8,387.06)	(8,245.37)	0.0000	4.5800	(1,341.8000)	0.0000	1.0670	(3.0732)	0.0000	1	(2.0062)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
ZHEJIANG TIANYU PHARMACEUTICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300702.ZK	12/10/2024	SDB3262800251	(400.00)	2.3558	(958.52)	(942.33)	0.0000	4.5800	(1,341.8000)	0.0000	0.1219	(0.3512)	0.0000	1	(0.2293)	01/06/2025
300702.ZK	12/10/2024	SDB3262800251	(100.00)	2.3558	(239.63)	(235.58)	0.0000	4.5800	(1,341.8000)	0.0000	0.0305	(0.0878)	0.0000	1	(0.0573)	01/06/2025
300702.ZK	12/10/2024	SDB3262800251	(500.00)	2.3558	(1,198.15)	(1,177.91)	0.0000	4.5800	(1,341.8000)	0.0000	0.1524	(0.4390)	0.0000	1	(0.2866)	01/06/2025
300702.ZK	12/10/2024	SDB3262800251	(2,300.00)	2.3558	(5,511.49)	(5,418.38)	0.0000	4.5800	(1,341.8000)	0.0000	0.7012	(2.0196)	0.0000	1	(1.3184)	01/06/2025
300702.ZK	12/09/2024	SDB3262800251	(2,400.00)	2.3638	(5,751.12)	(5,673.03)	0.0000	4.5800	(1,341.8000)	0.0000	0.7317	(2.1145)	0.0000	1	(1.3828)	01/06/2025
300702.ZK	12/09/2024	SDB3262800251	(500.00)	2.3638	(1,198.15)	(1,181.88)	0.0000	4.5800	(1,341.8000)	0.0000	0.1524	(0.4405)	0.0000	1	(0.2881)	01/06/2025
300702.ZK	12/09/2024	SDB3262800251	(1,200.00)	2.3638	(2,875.56)	(2,836.51)	0.0000	4.5800	(1,341.8000)	0.0000	0.3658	(1.0572)	0.0000	1	(0.6914)	01/06/2025
300702.ZK	12/09/2024	SDB3262800251	(100.00)	2.3638	(239.63)	(236.38)	0.0000	4.5800	(1,341.8000)	0.0000	0.0305	(0.0881)	0.0000	1	(0.0576)	01/06/2025
300702.ZK	12/09/2024	SDB3262800251	(2,200.00)	2.3638	(5,271.86)	(5,200.27)	0.0000	4.5800	(1,341.8000)	0.0000	0.6707	(1.9383)	0.0000	1	(1.2676)	01/06/2025
300702.ZK	12/09/2024	SDB3262800251	(3,500.00)	2.3638	(8,387.06)	(8,273.16)	0.0000	4.5800	(1,341.8000)	0.0000	1.0670	(3.0836)	0.0000	1	(2.0166)	01/06/2025
300702.ZK	12/09/2024	SDB3262800251	(8,300.00)	2.3638	(19,889.31)	(19,619.22)	0.0000	4.5800	(1,341.8000)	0.0000	2.5304	(7.3125)	0.0000	1	(4.7822)	01/06/2025
300702.ZK	12/09/2024	SDB3262800251	(3,500.00)	2.3638	(8,387.06)	(8,273.16)	0.0000	4.5800	(1,341.8000)	0.0000	1.0670	(3.0836)	0.0000	1	(2.0166)	01/06/2025
300702.ZK	12/09/2024	SDB3262800251	(400.00)	2.3638	(958.52)	(945.50)	0.0000	4.5800	(1,341.8000)	0.0000	0.1219	(0.3524)	0.0000	1	(0.2305)	01/06/2025
300702.ZK	12/09/2024	SDB3262800251	(100.00)	2.3638	(239.63)	(236.38)	0.0000	4.5800	(1,341.8000)	0.0000	0.0305	(0.0881)	0.0000	1	(0.0576)	01/06/2025
300702.ZK	12/09/2024	SDB3262800251	(500.00)	2.3638	(1,198.15)	(1,181.88)	0.0000	4.5800	(1,341.8000)	0.0000	0.1524	(0.4405)	0.0000	1	(0.2881)	01/06/2025
300702.ZK	12/09/2024	SDB3262800251	(2,300.00)	2.3638	(5,511.49)	(5,436.65)	0.0000	4.5800	(1,341.8000)	0.0000	0.7012	(2.0264)	0.0000	1	(1.3252)	01/06/2025
300702.ZK	12/06/2024	SDB3262800251	(2,400.00)	2.4207	(5,751.12)	(5,809.71)	0.0000	4.5800	(1,341.8000)	0.0000	2.1950	(6.4962)	0.0000	3	(4.3012)	01/06/2025
300702.ZK	12/06/2024	SDB3262800251	(500.00)	2.4207	(1,198.15)	(1,210.36)	0.0000	4.5800	(1,341.8000)	0.0000	0.4573	(1.3534)	0.0000	3	(0.8961)	01/06/2025
300702.ZK	12/06/2024	SDB3262800251	(1,200.00)	2.4207	(2,875.56)	(2,904.86)	0.0000	4.5800	(1,341.8000)	0.0000	1.0975	(3.2481)	0.0000	3	(2.1506)	01/06/2025
300702.ZK	12/06/2024	SDB3262800251	(100.00)	2.4207	(239.63)	(242.07)	0.0000	4.5800	(1,341.8000)	0.0000	0.0915	(0.2707)	0.0000	3	(0.1792)	01/06/2025
300702.ZK	12/06/2024	SDB3262800251	(2,200.00)	2.4207	(5,271.86)	(5,325.57)	0.0000	4.5800	(1,341.8000)	0.0000	2.0121	(5.9549)	0.0000	3	(3.9428)	01/06/2025
300702.ZK	12/06/2024	SDB3262800251	(3,500.00)	2.4207	(8,387.06)	(8,472.50)	0.0000	4.5800	(1,341.8000)	0.0000	3.2011	(9.4737)	0.0000	3	(6.2726)	01/06/2025
300702.ZK	12/06/2024	SDB3262800251	(8,300.00)	2.4207	(19,889.31)	(20,091.93)	0.0000	4.5800	(1,341.8000)	0.0000	7.5911	(22.4661)	0.0000	3	(14.8750)	01/06/2025
300702.ZK	12/06/2024	SDB3262800251	(3,500.00)	2.4207	(8,387.06)	(8,472.50)	0.0000	4.5800	(1,341.8000)	0.0000	3.2011	(9.4737)	0.0000	3	(6.2726)	01/06/2025
300702.ZK	12/06/2024	SDB3262800251	(400.00)	2.4207	(958.52)	(968.29)	0.0000	4.5800	(1,341.8000)	0.0000	0.3658	(1.0827)	0.0000	3	(0.7169)	01/06/2025
300702.ZK	12/06/2024	SDB3262800251	(100.00)	2.4207	(239.63)	(242.07)	0.0000	4.5800	(1,341.8000)	0.0000	0.0915	(0.2707)	0.0000	3	(0.1792)	01/06/2025
300702.ZK	12/06/2024	SDB3262800251	(500.00)	2.4207	(1,198.15)	(1,210.36)	0.0000	4.5800	(1,341.8000)	0.0000	0.4573	(1.3534)	0.0000	3	(0.8961)	01/06/2025
300702.ZK	12/06/2024	SDB3262800251	(2,300.00)	2.4207	(5,511.49)	(5,567.64)	0.0000	4.5800	(1,341.8000)	0.0000	2.1036	(6.2256)	0.0000	3	(4.1220)	01/06/2025
300702.ZK	12/05/2024	SDB3262800251	(2,400.00)	2.4525	(5,751.12)	(5,885.91)	0.0000	4.5800	(1,341.8000)	0.0000	0.7317	(2.1938)	0.0000	1	(1.4621)	01/06/2025
300702.ZK	12/05/2024	SDB3262800251	(500.00)	2.4525	(1,198.15)	(1,226.23)	0.0000	4.5800	(1,341.8000)	0.0000	0.1524	(0.4570)	0.0000	1	(0.3046)	01/06/2025
300702.ZK	12/05/2024	SDB3262800251	(1,200.00)	2.4525	(2,875.56)	(2,942.96)	0.0000	4.5800	(1,341.8000)	0.0000	0.3658	(1.0969)	0.0000	1	(0.7311)	01/06/2025
300702.ZK	12/05/2024	SDB3262800251	(100.00)	2.4525	(239.63)	(245.25)	0.0000	4.5800	(1,341.8000)	0.0000	0.0305	(0.0914)	0.0000	1	(0.0609)	01/06/2025
300702.ZK	12/05/2024	SDB3262800251	(2,200.00)	2.4525	(5,271.86)	(5,395.42)	0.0000	4.5800	(1,341.8000)	0.0000	0.6707	(2.0110)	0.0000	1	(1.3403)	01/06/2025
300702.ZK	12/05/2024	SDB3262800251	(3,500.00)	2.4525	(8,387.06)	(8,583.62)	0.0000	4.5800	(1,341.8000)	0.0000	1.0670	(3.1993)	0.0000	1	(2.1323)	01/06/2025
300702.ZK	12/05/2024	SDB3262800251	(8,300.00)	2.4525	(19,889.31)	(20,355.45)	0.0000	4.5800	(1,341.8000)	0.0000	2.5304	(7.5869)	0.0000	1	(5.0566)	01/06/2025
300702.ZK	12/05/2024	SDB3262800251	(3,500.00)	2.4525	(8,387.06)	(8,583.62)	0.0000	4.5800	(1,341.8000)	0.0000	1.0670	(3.1993)	0.0000	1	(2.1323)	01/06/2025
300702.ZK	12/05/2024	SDB3262800251	(400.00)	2.4525	(958.52)	(980.99)	0.0000	4.5800	(1,341.8000)	0.0000	0.1219	(0.3656)	0.0000	1	(0.2437)	01/06/2025
300702.ZK	12/05/2024	SDB3262800251	(100.00)	2.4525	(239.63)	(245.25)	0.0000	4.5800	(1,341.8000)	0.0000	0.0305	(0.0914)	0.0000	1	(0.0609)	01/06/2025
300702.ZK	12/05/2024	SDB3262800251	(500.00)	2.4525	(1,198.15)	(1,226.23)	0.0000	4.5800	(1,341.8000)	0.0000	0.1524	(0.4570)	0.0000	1	(0.3046)	01/06/2025
300702.ZK	12/05/2024	SDB3262800251	(2,300.00)	2.4525	(5,511.49)	(5,640.67)	0.0000	4.5800	(1,341.8000)	0.0000	0.7012	(2.1024)	0.0000	1	(1.4012)	01/06/2025
300702.ZK	12/04/2024	SDB3262800251	(2,400.00)	2.3963	(5,751.12)	(5,751.12)	0.0000	4.5800	(1,341.8000)	0.0000	0.7317	(2.1436)	0.0000	1	(1.4119)	01/06/2025
300702.ZK	12/04/2024	SDB3262800251	(500.00)	2.3963	(1,198.15)	(1,198.15)	0.0000	4.5800	(1,341.8000)	0.0000	0.1524	(0.4466)	0.0000	1	(0.2941)	01/06/2025
300702.ZK	12/04/2024	SDB3262800251	(1,200.00)	2.3963	(2,875.56)	(2,875.56)	0.0000	4.5800	(1,341.8000)	0.0000	0.3658	(1.0718)	0.0000	1	(0.7060)	01/06/2025
300702.ZK	12/04/2024	SDB3262800251	(100.00)	2.3963	(239.63)	(239.63)	0.0000	4.5800	(1,341.8000)	0.0000	0.0305	(0.0893)	0.0000	1	(0.0588)	01/06/2025
300702.ZK	12/04/2024	SDB3262800251	(2,200.00)	2.3963	(5,271.86)	(5,271.86)	0.0000	4.5800	(1,341.8000)	0.0000	0.6707	(1.9649)	0.0000	1	(1.2942)	01/06/2025
300702.ZK	12/04/2024	SDB3262800251	(3,500.00)	2.3963	(8,387.06)	(8,387.06)	0.0000	4.5800	(1,341.8000)	0.0000	1.0670	(3.1260)	0.0000	1	(2.0590)	01/06/2025
300702.ZK	12/04/2024	SDB3262800251	(8,300.00)	2.3963	(19,889.31)	(19,889.31)	0.0000	4.5800	(1,341.8000)	0.0000	2.5304	(7.4132)	0.0000	1	(4.8828)	01/06/2025
300702.ZK	12/04/2024	SDB3262800251	(3,500.00)	2.3963	(8,387.06)	(8,387.06)	0.0000	4.5800	(1,341.8000)	0.0000	1.0670	(3.1260)	0.0000	1	(2.0590)	01/06/2025
300702.ZK	12/04/2024	SDB3262800251	(400.00)	2.3963	(958.52)	(958.52)	0.0000	4.5800	(1,341.8000)	0.0000	0.1219	(0.3573)	0.0000	1	(0.2353)	01/06/2025
300702.ZK	12/04/2024	SDB3262800251	(100.00)	2.3963	(239.63)	(239.63)	0.0000	4.5800	(1,341.8000)	0.0000	0.0305	(0.0893)	0.0000	1	(0.0588)	01/06/2025

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
ZHEJIANG TIANYU PHARMACEUTICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
300702.ZK	12/04/2024	SDB3262800251	(500.00)	2.3963	(1,198.15)	(1,198.15)	0.0000	4.5800	(1,341.8000)	0.0000	0.1524	(0.4466)	0.0000	1	(0.2941)	01/06/2025
300702.ZK	12/04/2024	SDB3262800251	(2,300.00)	2.3963	(5,511.49)	(5,511.49)	0.0000	4.5800	(1,341.8000)	0.0000	0.7012	(2.0543)	0.0000	1	(1.3531)	01/06/2025
TOTAL ZHEJIANG TIANYU PHARMACEUTICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND											244.4394	(736.8133)	0.0000		(492.3738)	

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
ZHEJIANG TONY ELECTRONIC CO.,LTD. CMN CLASS A SERIES NORTHBOUND																
603595.SH	12/13/2024	SDB3260123115	(6,900.00)	2.8176	(18,050.62)	(19,441.45)	0.0000	4.5800	(1,690.9025)	0.0000	6.8893	(27.3947)	0.0000	3	(20.5053)	01/06/2025
603595.SH	12/13/2024	SDB3260123115	(11,200.00)	2.8176	(29,299.56)	(31,557.13)	0.0000	4.5800	(1,690.9025)	0.0000	11.1827	(44.4667)	0.0000	3	(33.2840)	01/06/2025
603595.SH	12/13/2024	SDB3260123115	(400.00)	2.8176	(1,046.41)	(1,127.04)	0.0000	4.5800	(1,690.9025)	0.0000	0.3994	(1.5881)	0.0000	3	(1.1887)	01/06/2025
603595.SH	12/13/2024	SDB3260123115	(300.00)	2.8176	(784.81)	(845.28)	0.0000	4.5800	(1,690.9025)	0.0000	0.2995	(1.1911)	0.0000	3	(0.8915)	01/06/2025
603595.SH	12/13/2024	SDB3260123115	(700.00)	2.8176	(1,831.22)	(1,972.32)	0.0000	4.5800	(1,690.9025)	0.0000	0.6989	(2.7792)	0.0000	3	(2.0803)	01/06/2025
603595.SH	12/13/2024	SDB3260123115	(900.00)	2.8176	(2,354.43)	(2,535.84)	0.0000	4.5800	(1,690.9025)	0.0000	0.8986	(3.5732)	0.0000	3	(2.6746)	01/06/2025
603595.SH	12/13/2024	SDB3260123115	(400.00)	2.8176	(1,046.41)	(1,127.04)	0.0000	4.5800	(1,690.9025)	0.0000	0.3994	(1.5881)	0.0000	3	(1.1887)	01/06/2025
603595.SH	12/13/2024	SDB3260123115	(600.00)	2.8176	(1,569.62)	(1,690.56)	0.0000	4.5800	(1,690.9025)	0.0000	0.5991	(2.3821)	0.0000	3	(1.7831)	01/06/2025
603595.SH	12/13/2024	SDB3260123115	(3,700.00)	2.8176	(9,679.32)	(10,425.12)	0.0000	4.5800	(1,690.9025)	0.0000	3.6943	(14.6899)	0.0000	3	(10.9956)	01/06/2025
603595.SH	12/13/2024	SDB3260123115	(600.00)	2.8176	(1,569.62)	(1,690.56)	0.0000	4.5800	(1,690.9025)	0.0000	0.5991	(2.3821)	0.0000	3	(1.7831)	01/06/2025
603595.SH	12/13/2024	SDB3260123115	(400.00)	2.8176	(1,046.41)	(1,127.04)	0.0000	4.5800	(1,690.9025)	0.0000	0.3994	(1.5881)	0.0000	3	(1.1887)	01/06/2025
603595.SH	12/13/2024	SDB3260123115	(400.00)	2.8176	(1,046.41)	(1,127.04)	0.0000	4.5800	(1,690.9025)	0.0000	0.3994	(1.5881)	0.0000	3	(1.1887)	01/06/2025
603595.SH	12/13/2024	SDB3260123115	(100.00)	2.8176	(261.60)	(281.76)	0.0000	4.5800	(1,690.9025)	0.0000	0.0998	(0.3970)	0.0000	3	(0.2972)	01/06/2025
603595.SH	12/13/2024	SDB3260123115	(400.00)	2.8176	(1,046.41)	(1,127.04)	0.0000	4.5800	(1,690.9025)	0.0000	0.3994	(1.5881)	0.0000	3	(1.1887)	01/06/2025
603595.SH	12/13/2024	SDB3260123115	(200.00)	2.8176	(523.21)	(563.52)	0.0000	4.5800	(1,690.9025)	0.0000	0.1997	(0.7940)	0.0000	3	(0.5944)	01/06/2025
603595.SH	12/13/2024	SDB3260123115	(3,000.00)	2.8176	(7,848.10)	(8,452.80)	0.0000	4.5800	(1,690.9025)	0.0000	2.9954	(11.9107)	0.0000	3	(8.9154)	01/06/2025
603595.SH	12/13/2024	SDB3260123115	(3,900.00)	2.8176	(10,202.52)	(10,988.64)	0.0000	4.5800	(1,690.9025)	0.0000	3.8940	(15.4839)	0.0000	3	(11.5900)	01/06/2025
603595.SH	12/13/2024	SDB3260123115	(400.00)	2.8176	(1,046.41)	(1,127.04)	0.0000	4.5800	(1,690.9025)	0.0000	0.3994	(1.5881)	0.0000	3	(1.1887)	01/06/2025
603595.SH	12/13/2024	SDB3260123115	(400.00)	2.8176	(1,046.41)	(1,127.04)	0.0000	4.5800	(1,690.9025)	0.0000	0.3994	(1.5881)	0.0000	3	(1.1887)	01/06/2025
603595.SH	12/12/2024	SDB3260123115	(6,900.00)	2.5440	(18,050.62)	(17,553.52)	0.0000	4.5800	(1,690.9025)	0.0000	2.2964	(8.2448)	0.0000	1	(5.9484)	01/06/2025
603595.SH	12/12/2024	SDB3260123115	(11,200.00)	2.5440	(29,299.56)	(28,492.67)	0.0000	4.5800	(1,690.9025)	0.0000	3.7276	(13.3829)	0.0000	1	(9.6553)	01/06/2025
603595.SH	12/12/2024	SDB3260123115	(400.00)	2.5440	(1,046.41)	(1,017.60)	0.0000	4.5800	(1,690.9025)	0.0000	0.1331	(0.4780)	0.0000	1	(0.3448)	01/06/2025
603595.SH	12/12/2024	SDB3260123115	(300.00)	2.5440	(784.81)	(763.20)	0.0000	4.5800	(1,690.9025)	0.0000	0.0998	(0.3585)	0.0000	1	(0.2586)	01/06/2025
603595.SH	12/12/2024	SDB3260123115	(700.00)	2.5440	(1,831.22)	(1,780.79)	0.0000	4.5800	(1,690.9025)	0.0000	0.2330	(0.8364)	0.0000	1	(0.6035)	01/06/2025
603595.SH	12/12/2024	SDB3260123115	(900.00)	2.5440	(2,354.43)	(2,289.59)	0.0000	4.5800	(1,690.9025)	0.0000	0.2995	(1.0754)	0.0000	1	(0.7759)	01/06/2025
603595.SH	12/12/2024	SDB3260123115	(400.00)	2.5440	(1,046.41)	(1,017.60)	0.0000	4.5800	(1,690.9025)	0.0000	0.1331	(0.4780)	0.0000	1	(0.3448)	01/06/2025
603595.SH	12/12/2024	SDB3260123115	(600.00)	2.5440	(1,569.62)	(1,526.39)	0.0000	4.5800	(1,690.9025)	0.0000	0.1997	(0.7169)	0.0000	1	(0.5172)	01/06/2025
603595.SH	12/12/2024	SDB3260123115	(3,700.00)	2.5440	(9,679.32)	(9,412.76)	0.0000	4.5800	(1,690.9025)	0.0000	1.2314	(4.4211)	0.0000	1	(3.1897)	01/06/2025
603595.SH	12/12/2024	SDB3260123115	(600.00)	2.5440	(1,569.62)	(1,526.39)	0.0000	4.5800	(1,690.9025)	0.0000	0.1997	(0.7169)	0.0000	1	(0.5172)	01/06/2025
603595.SH	12/12/2024	SDB3260123115	(400.00)	2.5440	(1,046.41)	(1,017.60)	0.0000	4.5800	(1,690.9025)	0.0000	0.1331	(0.4780)	0.0000	1	(0.3448)	01/06/2025
603595.SH	12/12/2024	SDB3260123115	(400.00)	2.5440	(1,046.41)	(1,017.60)	0.0000	4.5800	(1,690.9025)	0.0000	0.1331	(0.4780)	0.0000	1	(0.3448)	01/06/2025
603595.SH	12/12/2024	SDB3260123115	(100.00)	2.5440	(261.60)	(254.40)	0.0000	4.5800	(1,690.9025)	0.0000	0.0333	(0.1195)	0.0000	1	(0.0862)	01/06/2025
603595.SH	12/12/2024	SDB3260123115	(400.00)	2.5440	(1,046.41)	(1,017.60)	0.0000	4.5800	(1,690.9025)	0.0000	0.1331	(0.4780)	0.0000	1	(0.3448)	01/06/2025
603595.SH	12/12/2024	SDB3260123115	(200.00)	2.5440	(523.21)	(508.80)	0.0000	4.5800	(1,690.9025)	0.0000	0.0666	(0.2390)	0.0000	1	(0.1724)	01/06/2025
603595.SH	12/12/2024	SDB3260123115	(3,000.00)	2.5440	(7,848.10)	(7,631.96)	0.0000	4.5800	(1,690.9025)	0.0000	0.9985	(3.5847)	0.0000	1	(2.5862)	01/06/2025
603595.SH	12/12/2024	SDB3260123115	(3,900.00)	2.5440	(10,202.52)	(9,921.55)	0.0000	4.5800	(1,690.9025)	0.0000	1.2980	(4.6601)	0.0000	1	(3.3621)	01/06/2025
603595.SH	12/12/2024	SDB3260123115	(400.00)	2.5440	(1,046.41)	(1,017.60)	0.0000	4.5800	(1,690.9025)	0.0000	0.1331	(0.4780)	0.0000	1	(0.3448)	01/06/2025
603595.SH	12/12/2024	SDB3260123115	(400.00)	2.5440	(1,046.41)	(1,017.60)	0.0000	4.5800	(1,690.9025)	0.0000	0.1331	(0.4780)	0.0000	1	(0.3448)	01/06/2025
603595.SH	12/11/2024	SDB3260123115	(6,900.00)	2.5622	(18,050.62)	(17,679.15)	0.0000	4.5800	(1,690.9025)	0.0000	2.2964	(8.3038)	0.0000	1	(6.0074)	01/06/2025
603595.SH	12/11/2024	SDB3260123115	(11,200.00)	2.5622	(29,299.56)	(28,696.60)	0.0000	4.5800	(1,690.9025)	0.0000	3.7276	(13.4787)	0.0000	1	(9.7511)	01/06/2025
603595.SH	12/11/2024	SDB3260123115	(400.00)	2.5622	(1,046.41)	(1,024.88)	0.0000	4.5800	(1,690.9025)	0.0000	0.1331	(0.4814)	0.0000	1	(0.3483)	01/06/2025
603595.SH	12/11/2024	SDB3260123115	(300.00)	2.5622	(784.81)	(768.66)	0.0000	4.5800	(1,690.9025)	0.0000	0.0998	(0.3610)	0.0000	1	(0.2612)	01/06/2025
603595.SH	12/11/2024	SDB3260123115	(700.00)	2.5622	(1,831.22)	(1,793.54)	0.0000	4.5800	(1,690.9025)	0.0000	0.2330	(0.8424)	0.0000	1	(0.6094)	01/06/2025
603595.SH	12/11/2024	SDB3260123115	(900.00)	2.5622	(2,354.43)	(2,305.98)	0.0000	4.5800	(1,690.9025)	0.0000	0.2995	(1.0831)	0.0000	1	(0.7836)	01/06/2025
603595.SH	12/11/2024	SDB3260123115	(400.00)	2.5622	(1,046.41)	(1,024.88)	0.0000	4.5800	(1,690.9025)	0.0000	0.1331	(0.4814)	0.0000	1	(0.3483)	01/06/2025
603595.SH	12/11/2024	SDB3260123115	(600.00)	2.5622	(1,569.62)	(1,537.32)	0.0000	4.5800	(1,690.9025)	0.0000	0.1997	(0.7221)	0.0000	1	(0.5224)	01/06/2025
603595.SH	12/11/2024	SDB3260123115	(3,700.00)	2.5622	(9,679.32)	(9,480.13)	0.0000	4.5800	(1,690.9025)	0.0000	1.2314	(4.4528)	0.0000	1	(3.2213)	01/06/2025
603595.SH	12/11/2024	SDB3260123115	(600.00)	2.5622	(1,569.62)	(1,537.32)	0.0000	4.5800	(1,690.9025)	0.0000	0.1997	(0.7221)	0.0000	1	(0.5224)	01/06/2025
603595.SH	12/11/2024	SDB3260123115	(400.00)	2.5622	(1,046.41)	(1,024.88)	0.0000	4.5800	(1,690.9025)	0.0000	0.1331	(0.4814)	0.0000	1	(0.3483)	01/06/2025
603595.SH	12/11/2024	SDB3260123115	(400.00)	2.5622	(1,046.41)	(1,024.88)	0.0000	4.5800	(1,690.9025)	0.0000	0.1331	(0.4814)	0.0000	1	(0.3483)	01/06/2025

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
ZHEJIANG TONY ELECTRONIC CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603595.SH	12/11/2024	SDB3260123115	(100.00)	2.5622	(261.60)	(256.22)	0.0000	4.5800	(1,690.9025)	0.0000	0.0333	(0.1203)	0.0000	1	(0.0871)	01/06/2025
603595.SH	12/11/2024	SDB3260123115	(400.00)	2.5622	(1,046.41)	(1,024.88)	0.0000	4.5800	(1,690.9025)	0.0000	0.1331	(0.4814)	0.0000	1	(0.3483)	01/06/2025
603595.SH	12/11/2024	SDB3260123115	(200.00)	2.5622	(523.21)	(512.44)	0.0000	4.5800	(1,690.9025)	0.0000	0.0666	(0.2407)	0.0000	1	(0.1741)	01/06/2025
603595.SH	12/11/2024	SDB3260123115	(3,000.00)	2.5622	(7,848.10)	(7,686.59)	0.0000	4.5800	(1,690.9025)	0.0000	0.9985	(3.6104)	0.0000	1	(2.6119)	01/06/2025
603595.SH	12/11/2024	SDB3260123115	(3,900.00)	2.5622	(10,202.52)	(9,992.56)	0.0000	4.5800	(1,690.9025)	0.0000	1.2980	(4.6935)	0.0000	1	(3.3955)	01/06/2025
603595.SH	12/11/2024	SDB3260123115	(400.00)	2.5622	(1,046.41)	(1,024.88)	0.0000	4.5800	(1,690.9025)	0.0000	0.1331	(0.4814)	0.0000	1	(0.3483)	01/06/2025
603595.SH	12/11/2024	SDB3260123115	(400.00)	2.5622	(1,046.41)	(1,024.88)	0.0000	4.5800	(1,690.9025)	0.0000	0.1331	(0.4814)	0.0000	1	(0.3483)	01/06/2025
603595.SH	12/10/2024	SDB3260123115	(6,900.00)	2.5647	(18,050.62)	(17,696.69)	0.0000	4.5800	(1,690.9025)	0.0000	2.2964	(8.3120)	0.0000	1	(6.0156)	01/06/2025
603595.SH	12/10/2024	SDB3260123115	(11,200.00)	2.5647	(29,299.56)	(28,725.05)	0.0000	4.5800	(1,690.9025)	0.0000	3.7276	(13.4920)	0.0000	1	(9.7645)	01/06/2025
603595.SH	12/10/2024	SDB3260123115	(400.00)	2.5647	(1,046.41)	(1,025.89)	0.0000	4.5800	(1,690.9025)	0.0000	0.1331	(0.4819)	0.0000	1	(0.3487)	01/06/2025
603595.SH	12/10/2024	SDB3260123115	(300.00)	2.5647	(784.81)	(769.42)	0.0000	4.5800	(1,690.9025)	0.0000	0.0998	(0.3614)	0.0000	1	(0.2615)	01/06/2025
603595.SH	12/10/2024	SDB3260123115	(700.00)	2.5647	(1,831.22)	(1,795.32)	0.0000	4.5800	(1,690.9025)	0.0000	0.2330	(0.8433)	0.0000	1	(0.6103)	01/06/2025
603595.SH	12/10/2024	SDB3260123115	(900.00)	2.5647	(2,354.43)	(2,308.26)	0.0000	4.5800	(1,690.9025)	0.0000	0.2995	(1.0842)	0.0000	1	(0.7846)	01/06/2025
603595.SH	12/10/2024	SDB3260123115	(400.00)	2.5647	(1,046.41)	(1,025.89)	0.0000	4.5800	(1,690.9025)	0.0000	0.1331	(0.4819)	0.0000	1	(0.3487)	01/06/2025
603595.SH	12/10/2024	SDB3260123115	(600.00)	2.5647	(1,569.62)	(1,538.84)	0.0000	4.5800	(1,690.9025)	0.0000	0.1997	(0.7228)	0.0000	1	(0.5231)	01/06/2025
603595.SH	12/10/2024	SDB3260123115	(3,700.00)	2.5647	(9,679.32)	(9,489.53)	0.0000	4.5800	(1,690.9025)	0.0000	1.2314	(4.4572)	0.0000	1	(3.2258)	01/06/2025
603595.SH	12/10/2024	SDB3260123115	(600.00)	2.5647	(1,569.62)	(1,538.84)	0.0000	4.5800	(1,690.9025)	0.0000	0.1997	(0.7228)	0.0000	1	(0.5231)	01/06/2025
603595.SH	12/10/2024	SDB3260123115	(400.00)	2.5647	(1,046.41)	(1,025.89)	0.0000	4.5800	(1,690.9025)	0.0000	0.1331	(0.4819)	0.0000	1	(0.3487)	01/06/2025
603595.SH	12/10/2024	SDB3260123115	(400.00)	2.5647	(1,046.41)	(1,025.89)	0.0000	4.5800	(1,690.9025)	0.0000	0.1331	(0.4819)	0.0000	1	(0.3487)	01/06/2025
603595.SH	12/10/2024	SDB3260123115	(100.00)	2.5647	(261.60)	(256.47)	0.0000	4.5800	(1,690.9025)	0.0000	0.0333	(0.1205)	0.0000	1	(0.0872)	01/06/2025
603595.SH	12/10/2024	SDB3260123115	(400.00)	2.5647	(1,046.41)	(1,025.89)	0.0000	4.5800	(1,690.9025)	0.0000	0.1331	(0.4819)	0.0000	1	(0.3487)	01/06/2025
603595.SH	12/10/2024	SDB3260123115	(200.00)	2.5647	(523.21)	(512.95)	0.0000	4.5800	(1,690.9025)	0.0000	0.0666	(0.2409)	0.0000	1	(0.1744)	01/06/2025
603595.SH	12/10/2024	SDB3260123115	(3,000.00)	2.5647	(7,848.10)	(7,694.21)	0.0000	4.5800	(1,690.9025)	0.0000	0.9985	(3.6139)	0.0000	1	(2.6155)	01/06/2025
603595.SH	12/10/2024	SDB3260123115	(3,900.00)	2.5647	(10,202.52)	(10,002.47)	0.0000	4.5800	(1,690.9025)	0.0000	1.2980	(4.6981)	0.0000	1	(3.4001)	01/06/2025
603595.SH	12/10/2024	SDB3260123115	(400.00)	2.5647	(1,046.41)	(1,025.89)	0.0000	4.5800	(1,690.9025)	0.0000	0.1331	(0.4819)	0.0000	1	(0.3487)	01/06/2025
603595.SH	12/10/2024	SDB3260123115	(400.00)	2.5647	(1,046.41)	(1,025.89)	0.0000	4.5800	(1,690.9025)	0.0000	0.1331	(0.4819)	0.0000	1	(0.3487)	01/06/2025
603595.SH	12/09/2024	SDB3260123115	(6,900.00)	2.5065	(18,050.62)	(17,294.99)	0.0000	4.5800	(1,690.9025)	0.0000	2.2964	(8.1234)	0.0000	1	(5.8269)	01/06/2025
603595.SH	12/09/2024	SDB3260123115	(11,200.00)	2.5065	(29,299.56)	(28,073.02)	0.0000	4.5800	(1,690.9025)	0.0000	3.7276	(13.1858)	0.0000	1	(9.4582)	01/06/2025
603595.SH	12/09/2024	SDB3260123115	(400.00)	2.5065	(1,046.41)	(1,002.61)	0.0000	4.5800	(1,690.9025)	0.0000	0.1331	(0.4709)	0.0000	1	(0.3378)	01/06/2025
603595.SH	12/09/2024	SDB3260123115	(300.00)	2.5065	(784.81)	(751.96)	0.0000	4.5800	(1,690.9025)	0.0000	0.0998	(0.3532)	0.0000	1	(0.2533)	01/06/2025
603595.SH	12/09/2024	SDB3260123115	(700.00)	2.5065	(1,831.22)	(1,754.56)	0.0000	4.5800	(1,690.9025)	0.0000	0.2330	(0.8241)	0.0000	1	(0.5911)	01/06/2025
603595.SH	12/09/2024	SDB3260123115	(900.00)	2.5065	(2,354.43)	(2,255.87)	0.0000	4.5800	(1,690.9025)	0.0000	0.2995	(1.0596)	0.0000	1	(0.7600)	01/06/2025
603595.SH	12/09/2024	SDB3260123115	(400.00)	2.5065	(1,046.41)	(1,002.61)	0.0000	4.5800	(1,690.9025)	0.0000	0.1331	(0.4709)	0.0000	1	(0.3378)	01/06/2025
603595.SH	12/09/2024	SDB3260123115	(600.00)	2.5065	(1,569.62)	(1,503.91)	0.0000	4.5800	(1,690.9025)	0.0000	0.1997	(0.7064)	0.0000	1	(0.5067)	01/06/2025
603595.SH	12/09/2024	SDB3260123115	(3,700.00)	2.5065	(9,679.32)	(9,274.12)	0.0000	4.5800	(1,690.9025)	0.0000	1.2314	(4.3560)	0.0000	1	(3.1246)	01/06/2025
603595.SH	12/09/2024	SDB3260123115	(600.00)	2.5065	(1,569.62)	(1,503.91)	0.0000	4.5800	(1,690.9025)	0.0000	0.1997	(0.7064)	0.0000	1	(0.5067)	01/06/2025
603595.SH	12/09/2024	SDB3260123115	(400.00)	2.5065	(1,046.41)	(1,002.61)	0.0000	4.5800	(1,690.9025)	0.0000	0.1331	(0.4709)	0.0000	1	(0.3378)	01/06/2025
603595.SH	12/09/2024	SDB3260123115	(400.00)	2.5065	(1,046.41)	(1,002.61)	0.0000	4.5800	(1,690.9025)	0.0000	0.1331	(0.4709)	0.0000	1	(0.3378)	01/06/2025
603595.SH	12/09/2024	SDB3260123115	(100.00)	2.5065	(261.60)	(250.65)	0.0000	4.5800	(1,690.9025)	0.0000	0.0333	(0.1177)	0.0000	1	(0.0844)	01/06/2025
603595.SH	12/09/2024	SDB3260123115	(400.00)	2.5065	(1,046.41)	(1,002.61)	0.0000	4.5800	(1,690.9025)	0.0000	0.1331	(0.4709)	0.0000	1	(0.3378)	01/06/2025
603595.SH	12/09/2024	SDB3260123115	(200.00)	2.5065	(523.21)	(501.30)	0.0000	4.5800	(1,690.9025)	0.0000	0.0666	(0.2355)	0.0000	1	(0.1689)	01/06/2025
603595.SH	12/09/2024	SDB3260123115	(3,000.00)	2.5065	(7,848.10)	(7,519.56)	0.0000	4.5800	(1,690.9025)	0.0000	0.9985	(3.5319)	0.0000	1	(2.5334)	01/06/2025
603595.SH	12/09/2024	SDB3260123115	(3,900.00)	2.5065	(10,202.52)	(9,775.43)	0.0000	4.5800	(1,690.9025)	0.0000	1.2980	(4.5915)	0.0000	1	(3.2935)	01/06/2025
603595.SH	12/09/2024	SDB3260123115	(400.00)	2.5065	(1,046.41)	(1,002.61)	0.0000	4.5800	(1,690.9025)	0.0000	0.1331	(0.4709)	0.0000	1	(0.3378)	01/06/2025
603595.SH	12/09/2024	SDB3260123115	(400.00)	2.5065	(1,046.41)	(1,002.61)	0.0000	4.5800	(1,690.9025)	0.0000	0.1331	(0.4709)	0.0000	1	(0.3378)	01/06/2025
603595.SH	12/06/2024	SDB3260123115	(6,900.00)	2.5700	(18,050.62)	(17,733.27)	0.0000	4.5800	(1,690.9025)	0.0000	6.8893	(24.9877)	0.0000	3	(18.0984)	01/06/2025
603595.SH	12/06/2024	SDB3260123115	(11,200.00)	2.5700	(29,299.56)	(28,784.44)	0.0000	4.5800	(1,690.9025)	0.0000	11.1827	(40.5597)	0.0000	3	(29.3771)	01/06/2025
603595.SH	12/06/2024	SDB3260123115	(400.00)	2.5700	(1,046.41)	(1,028.02)	0.0000	4.5800	(1,690.9025)	0.0000	0.3994	(1.4486)	0.0000	3	(1.0492)	01/06/2025
603595.SH	12/06/2024	SDB3260123115	(300.00)	2.5700	(784.81)	(771.01)	0.0000	4.5800	(1,690.9025)	0.0000	0.2995	(1.0864)	0.0000	3	(0.7869)	01/06/2025
603595.SH	12/06/2024	SDB3260123115	(700.00)	2.5700	(1,831.22)	(1,799.03)	0.0000	4.5800	(1,690.9025)	0.0000	6.6989	(2.5350)	0.0000	3	(1.8361)	01/06/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
ZHEJIANG TONY ELECTRONIC CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603595.SH	12/06/2024	SDB3260123115	(900.00)	2.5700	(2,354.43)	(2,313.04)	0.0000	4.5800	(1,690.9025)	0.0000	0.8986	(3.2593)	0.0000	3	(2.3607)	01/06/2025
603595.SH	12/06/2024	SDB3260123115	(400.00)	2.5700	(1,046.41)	(1,028.02)	0.0000	4.5800	(1,690.9025)	0.0000	0.3994	(1.4486)	0.0000	3	(1.0492)	01/06/2025
603595.SH	12/06/2024	SDB3260123115	(600.00)	2.5700	(1,569.62)	(1,542.02)	0.0000	4.5800	(1,690.9025)	0.0000	0.5991	(2.1728)	0.0000	3	(1.5738)	01/06/2025
603595.SH	12/06/2024	SDB3260123115	(3,700.00)	2.5700	(9,679.32)	(9,509.14)	0.0000	4.5800	(1,690.9025)	0.0000	3.6943	(13.3992)	0.0000	3	(9.7049)	01/06/2025
603595.SH	12/06/2024	SDB3260123115	(600.00)	2.5700	(1,569.62)	(1,542.02)	0.0000	4.5800	(1,690.9025)	0.0000	0.5991	(2.1728)	0.0000	3	(1.5738)	01/06/2025
603595.SH	12/06/2024	SDB3260123115	(400.00)	2.5700	(1,046.41)	(1,028.02)	0.0000	4.5800	(1,690.9025)	0.0000	0.3994	(1.4486)	0.0000	3	(1.0492)	01/06/2025
603595.SH	12/06/2024	SDB3260123115	(400.00)	2.5700	(1,046.41)	(1,028.02)	0.0000	4.5800	(1,690.9025)	0.0000	0.3994	(1.4486)	0.0000	3	(1.0492)	01/06/2025
603595.SH	12/06/2024	SDB3260123115	(100.00)	2.5700	(261.60)	(257.00)	0.0000	4.5800	(1,690.9025)	0.0000	0.0998	(0.3621)	0.0000	3	(0.2623)	01/06/2025
603595.SH	12/06/2024	SDB3260123115	(400.00)	2.5700	(1,046.41)	(1,028.02)	0.0000	4.5800	(1,690.9025)	0.0000	0.3994	(1.4486)	0.0000	3	(1.0492)	01/06/2025
603595.SH	12/06/2024	SDB3260123115	(200.00)	2.5700	(523.21)	(514.01)	0.0000	4.5800	(1,690.9025)	0.0000	0.1997	(0.7243)	0.0000	3	(0.5246)	01/06/2025
603595.SH	12/06/2024	SDB3260123115	(3,000.00)	2.5700	(7,848.10)	(7,710.12)	0.0000	4.5800	(1,690.9025)	0.0000	2.9954	(10.8642)	0.0000	3	(7.8689)	01/06/2025
603595.SH	12/06/2024	SDB3260123115	(3,900.00)	2.5700	(10,202.52)	(10,023.15)	0.0000	4.5800	(1,690.9025)	0.0000	3.8940	(14.1235)	0.0000	3	(10.2295)	01/06/2025
603595.SH	12/06/2024	SDB3260123115	(400.00)	2.5700	(1,046.41)	(1,028.02)	0.0000	4.5800	(1,690.9025)	0.0000	0.3994	(1.4486)	0.0000	3	(1.0492)	01/06/2025
603595.SH	12/06/2024	SDB3260123115	(400.00)	2.5700	(1,046.41)	(1,028.02)	0.0000	4.5800	(1,690.9025)	0.0000	0.3994	(1.4486)	0.0000	3	(1.0492)	01/06/2025
603595.SH	12/05/2024	SDB3260123115	(6,900.00)	2.6103	(18,050.62)	(18,010.99)	0.0000	4.5800	(1,690.9025)	0.0000	2.2964	(8.4597)	0.0000	1	(6.1632)	01/06/2025
603595.SH	12/05/2024	SDB3260123115	(11,200.00)	2.6103	(29,299.56)	(29,235.24)	0.0000	4.5800	(1,690.9025)	0.0000	3.7276	(13.7316)	0.0000	1	(10.0041)	01/06/2025
603595.SH	12/05/2024	SDB3260123115	(400.00)	2.6103	(1,046.41)	(1,044.12)	0.0000	4.5800	(1,690.9025)	0.0000	0.1331	(0.4904)	0.0000	1	(0.3573)	01/06/2025
603595.SH	12/05/2024	SDB3260123115	(300.00)	2.6103	(784.81)	(783.09)	0.0000	4.5800	(1,690.9025)	0.0000	0.0998	(0.3678)	0.0000	1	(0.2680)	01/06/2025
603595.SH	12/05/2024	SDB3260123115	(700.00)	2.6103	(1,831.22)	(1,827.20)	0.0000	4.5800	(1,690.9025)	0.0000	0.2330	(0.8582)	0.0000	1	(0.6253)	01/06/2025
603595.SH	12/05/2024	SDB3260123115	(900.00)	2.6103	(2,354.43)	(2,349.26)	0.0000	4.5800	(1,690.9025)	0.0000	0.2995	(1.1034)	0.0000	1	(0.8039)	01/06/2025
603595.SH	12/05/2024	SDB3260123115	(400.00)	2.6103	(1,046.41)	(1,044.12)	0.0000	4.5800	(1,690.9025)	0.0000	0.1331	(0.4904)	0.0000	1	(0.3573)	01/06/2025
603595.SH	12/05/2024	SDB3260123115	(600.00)	2.6103	(1,569.62)	(1,566.17)	0.0000	4.5800	(1,690.9025)	0.0000	0.1997	(0.7356)	0.0000	1	(0.5359)	01/06/2025
603595.SH	12/05/2024	SDB3260123115	(3,700.00)	2.6103	(9,679.32)	(9,658.07)	0.0000	4.5800	(1,690.9025)	0.0000	1.2314	(4.5363)	0.0000	1	(3.3049)	01/06/2025
603595.SH	12/05/2024	SDB3260123115	(600.00)	2.6103	(1,569.62)	(1,566.17)	0.0000	4.5800	(1,690.9025)	0.0000	0.1997	(0.7356)	0.0000	1	(0.5359)	01/06/2025
603595.SH	12/05/2024	SDB3260123115	(400.00)	2.6103	(1,046.41)	(1,044.12)	0.0000	4.5800	(1,690.9025)	0.0000	0.1331	(0.4904)	0.0000	1	(0.3573)	01/06/2025
603595.SH	12/05/2024	SDB3260123115	(400.00)	2.6103	(1,046.41)	(1,044.12)	0.0000	4.5800	(1,690.9025)	0.0000	0.1331	(0.4904)	0.0000	1	(0.3573)	01/06/2025
603595.SH	12/05/2024	SDB3260123115	(100.00)	2.6103	(261.60)	(261.03)	0.0000	4.5800	(1,690.9025)	0.0000	0.0333	(0.1226)	0.0000	1	(0.0893)	01/06/2025
603595.SH	12/05/2024	SDB3260123115	(400.00)	2.6103	(1,046.41)	(1,044.12)	0.0000	4.5800	(1,690.9025)	0.0000	0.1331	(0.4904)	0.0000	1	(0.3573)	01/06/2025
603595.SH	12/05/2024	SDB3260123115	(200.00)	2.6103	(523.21)	(522.06)	0.0000	4.5800	(1,690.9025)	0.0000	0.0666	(0.2452)	0.0000	1	(0.1786)	01/06/2025
603595.SH	12/05/2024	SDB3260123115	(3,000.00)	2.6103	(7,848.10)	(7,830.87)	0.0000	4.5800	(1,690.9025)	0.0000	0.9985	(3.6781)	0.0000	1	(2.6797)	01/06/2025
603595.SH	12/05/2024	SDB3260123115	(3,900.00)	2.6103	(10,202.52)	(10,180.13)	0.0000	4.5800	(1,690.9025)	0.0000	1.2980	(4.7816)	0.0000	1	(3.4836)	01/06/2025
603595.SH	12/05/2024	SDB3260123115	(400.00)	2.6103	(1,046.41)	(1,044.12)	0.0000	4.5800	(1,690.9025)	0.0000	0.1331	(0.4904)	0.0000	1	(0.3573)	01/06/2025
603595.SH	12/05/2024	SDB3260123115	(400.00)	2.6103	(1,046.41)	(1,044.12)	0.0000	4.5800	(1,690.9025)	0.0000	0.1331	(0.4904)	0.0000	1	(0.3573)	01/06/2025
603595.SH	12/04/2024	SDB3260123115	(6,900.00)	2.6160	(18,050.62)	(18,050.62)	0.0000	4.5800	(1,690.9025)	0.0000	2.2964	(8.4783)	0.0000	1	(6.1818)	01/06/2025
603595.SH	12/04/2024	SDB3260123115	(11,200.00)	2.6160	(29,299.56)	(29,299.56)	0.0000	4.5800	(1,690.9025)	0.0000	3.7276	(13.7619)	0.0000	1	(10.0343)	01/06/2025
603595.SH	12/04/2024	SDB3260123115	(400.00)	2.6160	(1,046.41)	(1,046.41)	0.0000	4.5800	(1,690.9025)	0.0000	0.1331	(0.4915)	0.0000	1	(0.3584)	01/06/2025
603595.SH	12/04/2024	SDB3260123115	(300.00)	2.6160	(784.81)	(784.81)	0.0000	4.5800	(1,690.9025)	0.0000	0.0998	(0.3686)	0.0000	1	(0.2688)	01/06/2025
603595.SH	12/04/2024	SDB3260123115	(700.00)	2.6160	(1,831.22)	(1,831.22)	0.0000	4.5800	(1,690.9025)	0.0000	0.2330	(0.8601)	0.0000	1	(0.6271)	01/06/2025
603595.SH	12/04/2024	SDB3260123115	(900.00)	2.6160	(2,354.43)	(2,354.43)	0.0000	4.5800	(1,690.9025)	0.0000	0.2995	(1.1059)	0.0000	1	(0.8063)	01/06/2025
603595.SH	12/04/2024	SDB3260123115	(400.00)	2.6160	(1,046.41)	(1,046.41)	0.0000	4.5800	(1,690.9025)	0.0000	0.1331	(0.4915)	0.0000	1	(0.3584)	01/06/2025
603595.SH	12/04/2024	SDB3260123115	(600.00)	2.6160	(1,569.62)	(1,569.62)	0.0000	4.5800	(1,690.9025)	0.0000	0.1997	(0.7372)	0.0000	1	(0.5376)	01/06/2025
603595.SH	12/04/2024	SDB3260123115	(3,700.00)	2.6160	(9,679.32)	(9,679.32)	0.0000	4.5800	(1,690.9025)	0.0000	1.2314	(4.5463)	0.0000	1	(3.3149)	01/06/2025
603595.SH	12/04/2024	SDB3260123115	(600.00)	2.6160	(1,569.62)	(1,569.62)	0.0000	4.5800	(1,690.9025)	0.0000	0.1997	(0.7372)	0.0000	1	(0.5376)	01/06/2025
603595.SH	12/04/2024	SDB3260123115	(400.00)	2.6160	(1,046.41)	(1,046.41)	0.0000	4.5800	(1,690.9025)	0.0000	0.1331	(0.4915)	0.0000	1	(0.3584)	01/06/2025
603595.SH	12/04/2024	SDB3260123115	(400.00)	2.6160	(1,046.41)	(1,046.41)	0.0000	4.5800	(1,690.9025)	0.0000	0.1331	(0.4915)	0.0000	1	(0.3584)	01/06/2025
603595.SH	12/04/2024	SDB3260123115	(100.00)	2.6160	(261.60)	(261.60)	0.0000	4.5800	(1,690.9025)	0.0000	0.0333	(0.1229)	0.0000	1	(0.0896)	01/06/2025
603595.SH	12/04/2024	SDB3260123115	(400.00)	2.6160	(1,046.41)	(1,046.41)	0.0000	4.5800	(1,690.9025)	0.0000	0.1331	(0.4915)	0.0000	1	(0.3584)	01/06/2025
603595.SH	12/04/2024	SDB3260123115	(200.00)	2.6160	(523.21)	(523.21)	0.0000	4.5800	(1,690.9025)	0.0000	0.0666	(0.2457)	0.0000	1	(0.1792)	01/06/2025
603595.SH	12/04/2024	SDB3260123115	(3,000.00)	2.6160	(7,848.10)	(7,848.10)	0.0000	4.5800	(1,690.9025)	0.0000	0.9985	(3.6862)	0.0000	1	(2.6878)	01/06/2025
603595.SH	12/04/2024	SDB3260123115	(3,900.00)	2.6160	(10,202.52)	(10,202.52)	0.0000	4.5800	(1,690.9025)	0.0000	1.2980	(4.7921)	0.0000	1	(3.4941)	01/06/2025

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Fund: ALL
Business Date: Jan 6, 2025
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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
ZHEJIANG TONY ELECTRONIC CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603595.SH	12/04/2024	SDB3260123115	(400.00)	2.6160	(1,046.41)	(1,046.41)	0.0000	4.5800	(1,690.9025)	0.0000	0.1331	(0.4915)	0.0000	1	(0.3584)	01/06/2025
603595.SH	12/04/2024	SDB3260123115	(400.00)	2.6160	(1,046.41)	(1,046.41)	0.0000	4.5800	(1,690.9025)	0.0000	0.1331	(0.4915)	0.0000	1	(0.3584)	01/06/2025
TOTAL ZHEJIANG TONY ELECTRONIC CO.,LTD. CMN CLASS A SERIES NORTHBOUND											139.3839	(517.4524)	0.0000		(378.0685)	

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066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
ZHEJIANG ZHAOLONG INTERCONNECT TECHNOLOGY CO., LIMITED. CMN CLASS A SERIES NORTHBOUND																
300913.ZK	01/03/2025	SDB3264649727	(300.00)	8.5382	(2,520.58)	(2,561.46)	0.0000	4.3300	(1,915.6250)	0.0000	0.9095	(4.0890)	0.0000	3	(3.1795)	01/06/2025
300913.ZK	01/03/2025	SDB3264649727	(500.00)	8.5382	(3,877.04)	(4,269.10)	0.0000	4.3300	(1,915.6250)	0.0000	1.3990	(6.8150)	0.0000	3	(5.4160)	01/06/2025
300913.ZK	01/02/2025	SDB3264649727	(300.00)	9.3956	(2,520.58)	(2,818.67)	0.0000	4.3300	(1,915.6250)	0.0000	0.3032	(1.4999)	0.0000	1	(1.1967)	01/06/2025
300913.ZK	01/02/2025	SDB3264649727	(500.00)	9.3956	(3,877.04)	(4,697.78)	0.0000	4.3300	(1,915.6250)	0.0000	0.4663	(2.4998)	0.0000	1	(2.0335)	01/06/2025
300913.ZK	12/31/2024	SDB3264649727	(300.00)	8.6801	(2,520.58)	(2,604.03)	0.0000	4.3300	(1,915.6250)	0.0000	0.6063	(2.7713)	0.0000	2	(2.1650)	01/06/2025
300913.ZK	12/31/2024	SDB3264649727	(500.00)	8.6801	(3,877.04)	(4,340.06)	0.0000	4.3300	(1,915.6250)	0.0000	0.9326	(4.6188)	0.0000	2	(3.6862)	01/06/2025
300913.ZK	12/30/2024	SDB3264649727	(500.00)	7.7541	(3,877.04)	(3,877.04)	0.0000	4.3300	(2,000.0000)	0.0000	0.4663	(2.1539)	0.0000	1	(1.6876)	01/06/2025
TOTAL ZHEJIANG ZHAOLONG INTERCONNECT TECHNOLOGY CO., LIMITED. CMN CLASS A SERIES NORTHBOUND											5.0833	(24.4477)	0.0000		(19.3644)	

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066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
ZHEJIANG ZHENENG ELECTRIC POWER CO., LTD. CMN CLASS A SERIES NORTHBOUND																
600023.SH	01/03/2025	SDB3260123552	(1,500.00)	0.7798	(1,204.74)	(1,169.71)	0.0000	4.3300	(393.2632)	0.0000	0.4347	(0.3833)	0.0000	3	0.0514	01/06/2025
600023.SH	01/03/2025	SDB3260123552	(7,700.00)	0.7798	(6,214.44)	(6,004.51)	0.0000	4.3300	(393.2632)	0.0000	2.2424	(1.9678)	0.0000	3	0.2746	01/06/2025
600023.SH	01/03/2025	SDB3260123552	(40,100.00)	0.7798	(32,367.64)	(31,270.26)	0.0000	4.3300	(393.2632)	0.0000	11.6793	(10.2479)	0.0000	3	1.4315	01/06/2025
600023.SH	01/03/2025	SDB3260123552	(15,900.00)	0.7798	(12,731.15)	(12,398.93)	0.0000	4.3300	(393.2632)	0.0000	4.5938	(4.0634)	0.0000	3	0.5305	01/06/2025
600023.SH	01/03/2025	SDB3260123552	(82,200.00)	0.7798	(65,568.64)	(64,100.14)	0.0000	4.3300	(393.2632)	0.0000	23.6594	(21.0069)	0.0000	3	2.6525	01/06/2025
600023.SH	01/03/2025	SDB3260123552	(1,300.00)	0.7798	(1,048.47)	(1,013.75)	0.0000	4.3300	(393.2632)	0.0000	0.3783	(0.3322)	0.0000	3	0.0461	01/06/2025
600023.SH	01/03/2025	SDB3260123552	(1,400.00)	0.7798	(1,108.55)	(1,091.73)	0.0000	4.3300	(393.2632)	0.0000	0.4000	(0.3578)	0.0000	3	0.0422	01/06/2025
600023.SH	01/03/2025	SDB3260123552	(7,800.00)	0.7798	(6,184.73)	(6,082.49)	0.0000	4.3300	(393.2632)	0.0000	2.2317	(1.9934)	0.0000	3	0.2383	01/06/2025
600023.SH	01/03/2025	SDB3260123552	(29,900.00)	0.7798	(23,773.31)	(23,316.23)	0.0000	4.3300	(393.2632)	0.0000	8.5782	(7.6412)	0.0000	3	0.9370	01/06/2025
600023.SH	01/03/2025	SDB3260123552	(8,600.00)	0.7798	(6,828.31)	(6,706.34)	0.0000	4.3300	(393.2632)	0.0000	2.4639	(2.1978)	0.0000	3	0.2661	01/06/2025
600023.SH	01/03/2025	SDB3260123552	(86,100.00)	0.7798	(68,356.00)	(67,141.38)	0.0000	4.3300	(393.2632)	0.0000	24.6651	(22.0035)	0.0000	3	2.6616	01/06/2025
600023.SH	01/03/2025	SDB3260123552	(1,100.00)	0.7798	(867.65)	(857.79)	0.0000	4.3300	(393.2632)	0.0000	0.3131	(0.2811)	0.0000	3	0.0320	01/06/2025
600023.SH	01/03/2025	SDB3260123552	(100.00)	0.7798	(78.65)	(77.98)	0.0000	4.3300	(393.2632)	0.0000	0.0284	(0.0256)	0.0000	3	0.0028	01/06/2025
600023.SH	01/03/2025	SDB3260123552	(500.00)	0.7798	(392.51)	(389.90)	0.0000	4.3300	(393.2632)	0.0000	0.1416	(0.1278)	0.0000	3	0.0139	01/06/2025
600023.SH	01/03/2025	SDB3260123552	(248,700.00)	0.7798	(195,544.11)	(193,938.00)	0.0000	4.3300	(393.2632)	0.0000	70.5588	(63.5572)	0.0000	3	7.0016	01/06/2025
600023.SH	01/03/2025	SDB3260123552	(114,900.00)	0.7798	(90,616.69)	(89,599.82)	0.0000	4.3300	(393.2632)	0.0000	32.6975	(29.3636)	0.0000	3	3.3339	01/06/2025
600023.SH	01/03/2025	SDB3260123552	(4,200.00)	0.7798	(3,274.63)	(3,275.19)	0.0000	4.3300	(393.2632)	0.0000	1.1816	(1.0733)	0.0000	3	0.1083	01/06/2025
600023.SH	01/03/2025	SDB3260123552	(119,300.00)	0.7798	(93,361.20)	(93,030.98)	0.0000	4.3300	(393.2632)	0.0000	33.6878	(30.4880)	0.0000	3	3.1998	01/06/2025
600023.SH	01/03/2025	SDB3260123552	(200.00)	0.7798	(155.11)	(155.96)	0.0000	4.3300	(393.2632)	0.0000	0.0560	(0.0511)	0.0000	3	0.0049	01/06/2025
600023.SH	01/03/2025	SDB3260123552	(5,100.00)	0.7798	(3,949.56)	(3,977.02)	0.0000	4.3300	(393.2632)	0.0000	1.4251	(1.3033)	0.0000	3	0.1218	01/06/2025
600023.SH	01/03/2025	SDB3260123552	(1,700.00)	0.7798	(1,315.22)	(1,325.67)	0.0000	4.3300	(393.2632)	0.0000	0.4746	(0.4344)	0.0000	3	0.0401	01/06/2025
600023.SH	01/03/2025	SDB3260123552	(100.00)	0.7798	(76.58)	(77.98)	0.0000	4.3300	(393.2632)	0.0000	0.0276	(0.0256)	0.0000	3	0.0021	01/06/2025
600023.SH	01/03/2025	SDB3260123552	(500.00)	0.7798	(385.43)	(389.90)	0.0000	4.3300	(393.2632)	0.0000	0.1391	(0.1278)	0.0000	3	0.0113	01/06/2025
600023.SH	01/03/2025	SDB3260123552	(100.00)	0.7798	(76.49)	(77.98)	0.0000	4.3300	(393.2632)	0.0000	0.0276	(0.0256)	0.0000	3	0.0020	01/06/2025
600023.SH	01/03/2025	SDB3260123552	(7,000.00)	0.7798	(5,350.49)	(5,458.65)	0.0000	4.3300	(393.2632)	0.0000	1.9306	(1.7889)	0.0000	3	0.1417	01/06/2025
600023.SH	01/03/2025	SDB3260123552	(57,600.00)	0.7798	(44,151.21)	(44,916.88)	0.0000	4.3300	(393.2632)	0.0000	15.9312	(14.7201)	0.0000	3	1.2111	01/06/2025
600023.SH	01/03/2025	SDB3260123552	(12,400.00)	0.7798	(9,236.40)	(9,669.61)	0.0000	4.3300	(393.2632)	0.0000	3.3328	(3.1689)	0.0000	3	0.1639	01/06/2025
600023.SH	01/03/2025	SDB3260123552	(1,000.00)	0.7798	(744.87)	(779.81)	0.0000	4.3300	(393.2632)	0.0000	0.2688	(0.2556)	0.0000	3	0.0132	01/06/2025
600023.SH	01/03/2025	SDB3260123552	(400.00)	0.7798	(297.95)	(311.92)	0.0000	4.3300	(393.2632)	0.0000	0.1075	(0.1022)	0.0000	3	0.0053	01/06/2025
600023.SH	01/03/2025	SDB3260123552	(200.00)	0.7798	(148.97)	(155.96)	0.0000	4.3300	(393.2632)	0.0000	0.0538	(0.0511)	0.0000	3	0.0026	01/06/2025
600023.SH	01/03/2025	SDB3260123552	(20,100.00)	0.7798	(14,971.91)	(15,674.12)	0.0000	4.3300	(393.2632)	0.0000	5.4024	(5.1367)	0.0000	3	0.2657	01/06/2025
600023.SH	01/03/2025	SDB3260123552	(1,400.00)	0.7798	(1,042.82)	(1,091.73)	0.0000	4.3300	(393.2632)	0.0000	0.3763	(0.3578)	0.0000	3	0.0185	01/06/2025
600023.SH	01/03/2025	SDB3260123552	(12,300.00)	0.7798	(9,161.91)	(9,591.63)	0.0000	4.3300	(393.2632)	0.0000	3.3059	(3.1434)	0.0000	3	0.1626	01/06/2025
600023.SH	01/03/2025	SDB3260123552	(9,400.00)	0.7798	(7,001.79)	(7,330.19)	0.0000	4.3300	(393.2632)	0.0000	2.5265	(2.4022)	0.0000	3	0.1242	01/06/2025
600023.SH	01/03/2025	SDB3260123552	(55,700.00)	0.7798	(41,489.31)	(43,435.25)	0.0000	4.3300	(393.2632)	0.0000	14.9707	(14.2346)	0.0000	3	0.7362	01/06/2025
600023.SH	01/03/2025	SDB3260123552	(14,200.00)	0.7798	(10,577.17)	(11,073.26)	0.0000	4.3300	(393.2632)	0.0000	3.8166	(3.6289)	0.0000	3	0.1877	01/06/2025
600023.SH	01/03/2025	SDB3260123552	(33,900.00)	0.7798	(25,251.13)	(26,435.46)	0.0000	4.3300	(393.2632)	0.0000	9.1114	(8.6634)	0.0000	3	0.4480	01/06/2025
600023.SH	01/03/2025	SDB3260123552	(2,900.00)	0.7798	(2,160.13)	(2,261.44)	0.0000	4.3300	(393.2632)	0.0000	0.7794	(0.7411)	0.0000	3	0.0383	01/06/2025
600023.SH	01/03/2025	SDB3260123552	(7,700.00)	0.7798	(5,735.51)	(6,004.51)	0.0000	4.3300	(393.2632)	0.0000	2.0696	(1.9678)	0.0000	3	0.1018	01/06/2025
600023.SH	01/03/2025	SDB3260123552	(35,100.00)	0.7798	(26,144.97)	(27,371.23)	0.0000	4.3300	(393.2632)	0.0000	9.4340	(8.9701)	0.0000	3	0.4639	01/06/2025
600023.SH	01/03/2025	SDB3260123552	(5,300.00)	0.7798	(3,947.82)	(4,132.98)	0.0000	4.3300	(393.2632)	0.0000	1.4245	(1.3545)	0.0000	3	0.0700	01/06/2025
600023.SH	01/03/2025	SDB3260123552	(2,600.00)	0.7798	(1,936.66)	(2,027.50)	0.0000	4.3300	(393.2632)	0.0000	0.6988	(0.6645)	0.0000	3	0.0344	01/06/2025
600023.SH	01/03/2025	SDB3260123552	(37,700.00)	0.7798	(28,081.64)	(29,398.72)	0.0000	4.3300	(393.2632)	0.0000	10.1328	(9.6345)	0.0000	3	0.4983	01/06/2025
600023.SH	01/03/2025	SDB3260123552	(2,200.00)	0.7798	(1,638.72)	(1,715.58)	0.0000	4.3300	(393.2632)	0.0000	0.5913	(0.5622)	0.0000	3	0.0291	01/06/2025
600023.SH	01/03/2025	SDB3260123552	(3,000.00)	0.7798	(2,234.61)	(2,339.42)	0.0000	4.3300	(393.2632)	0.0000	0.8063	(0.7667)	0.0000	3	0.0396	01/06/2025
600023.SH	01/03/2025	SDB3260123552	(200.00)	0.7798	(148.97)	(155.96)	0.0000	4.3300	(393.2632)	0.0000	0.0538	(0.0511)	0.0000	3	0.0026	01/06/2025
600023.SH	01/03/2025	SDB3260123552	(400.00)	0.7798	(297.95)	(311.92)	0.0000	4.3300	(393.2632)	0.0000	0.1075	(0.1022)	0.0000	3	0.0053	01/06/2025
600023.SH	01/03/2025	SDB3260123552	(5,800.00)	0.7798	(4,320.25)	(4,522.88)	0.0000	4.3300	(393.2632)	0.0000	1.5589	(1.4822)	0.0000	3	0.0767	01/06/2025
600023.SH	01/03/2025	SDB3260123552	(200.00)	0.7798	(148.97)	(155.96)	0.0000	4.3300	(393.2632)	0.0000	0.0538	(0.0511)	0.0000	3	0.0026	01/06/2025
600023.SH	01/03/2025	SDB3260123552	(300.00)	0.7798	(223.46)	(233.94)	0.0000	4.3300	(393.2632)	0.0000	0.0806	(0.0767)	0.0000	3	0.0040	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
ZHEJIANG ZHENENG ELECTRIC POWER CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600023.SH	01/03/2025	SDB3260123552	(100.00)	0.7798	(74.49)	(77.98)	0.0000	4.3300	(393.2632)	0.0000	0.0269	(0.0256)	0.0000	3	0.0013	01/06/2025
600023.SH	01/02/2025	SDB3260123552	(1,500.00)	0.7805	(1,204.74)	(1,170.68)	0.0000	4.3300	(393.2632)	0.0000	0.1449	(0.1279)	0.0000	1	0.0170	01/06/2025
600023.SH	01/02/2025	SDB3260123552	(7,700.00)	0.7805	(6,214.44)	(6,009.49)	0.0000	4.3300	(393.2632)	0.0000	0.7475	(0.6565)	0.0000	1	0.0910	01/06/2025
600023.SH	01/02/2025	SDB3260123552	(40,100.00)	0.7805	(32,367.64)	(31,296.17)	0.0000	4.3300	(393.2632)	0.0000	3.8931	(3.4188)	0.0000	1	0.4743	01/06/2025
600023.SH	01/02/2025	SDB3260123552	(15,900.00)	0.7805	(12,731.15)	(12,409.20)	0.0000	4.3300	(393.2632)	0.0000	1.5313	(1.3556)	0.0000	1	0.1757	01/06/2025
600023.SH	01/02/2025	SDB3260123552	(82,200.00)	0.7805	(65,568.64)	(64,153.24)	0.0000	4.3300	(393.2632)	0.0000	7.8865	(7.0081)	0.0000	1	0.8784	01/06/2025
600023.SH	01/02/2025	SDB3260123552	(1,300.00)	0.7805	(1,048.47)	(1,014.59)	0.0000	4.3300	(393.2632)	0.0000	0.1261	(0.1108)	0.0000	1	0.0153	01/06/2025
600023.SH	01/02/2025	SDB3260123552	(1,400.00)	0.7805	(1,108.55)	(1,092.63)	0.0000	4.3300	(393.2632)	0.0000	0.1333	(0.1194)	0.0000	1	0.0140	01/06/2025
600023.SH	01/02/2025	SDB3260123552	(7,800.00)	0.7805	(6,184.73)	(6,087.53)	0.0000	4.3300	(393.2632)	0.0000	0.7439	(0.6650)	0.0000	1	0.0789	01/06/2025
600023.SH	01/02/2025	SDB3260123552	(29,900.00)	0.7805	(23,773.31)	(23,335.54)	0.0000	4.3300	(393.2632)	0.0000	2.8594	(2.5492)	0.0000	1	0.3102	01/06/2025
600023.SH	01/02/2025	SDB3260123552	(8,600.00)	0.7805	(6,828.31)	(6,711.90)	0.0000	4.3300	(393.2632)	0.0000	0.8213	(0.7332)	0.0000	1	0.0881	01/06/2025
600023.SH	01/02/2025	SDB3260123552	(86,100.00)	0.7805	(68,356.00)	(67,197.00)	0.0000	4.3300	(393.2632)	0.0000	8.2217	(7.3406)	0.0000	1	0.8811	01/06/2025
600023.SH	01/02/2025	SDB3260123552	(1,100.00)	0.7805	(867.65)	(858.50)	0.0000	4.3300	(393.2632)	0.0000	0.1044	(0.0938)	0.0000	1	0.0106	01/06/2025
600023.SH	01/02/2025	SDB3260123552	(100.00)	0.7805	(78.65)	(78.05)	0.0000	4.3300	(393.2632)	0.0000	0.0095	(0.0085)	0.0000	1	0.0009	01/06/2025
600023.SH	01/02/2025	SDB3260123552	(500.00)	0.7805	(392.51)	(390.23)	0.0000	4.3300	(393.2632)	0.0000	0.0472	(0.0426)	0.0000	1	0.0046	01/06/2025
600023.SH	01/02/2025	SDB3260123552	(248,700.00)	0.7805	(195,544.11)	(194,098.66)	0.0000	4.3300	(393.2632)	0.0000	23.5196	(21.2033)	0.0000	1	2.3163	01/06/2025
600023.SH	01/02/2025	SDB3260123552	(114,900.00)	0.7805	(90,616.69)	(89,674.05)	0.0000	4.3300	(393.2632)	0.0000	10.8992	(9.7960)	0.0000	1	1.1032	01/06/2025
600023.SH	01/02/2025	SDB3260123552	(4,200.00)	0.7805	(3,274.63)	(3,277.90)	0.0000	4.3300	(393.2632)	0.0000	0.3939	(0.3581)	0.0000	1	0.0358	01/06/2025
600023.SH	01/02/2025	SDB3260123552	(119,300.00)	0.7805	(93,361.20)	(93,108.04)	0.0000	4.3300	(393.2632)	0.0000	11.2293	(10.1711)	0.0000	1	1.0582	01/06/2025
600023.SH	01/02/2025	SDB3260123552	(200.00)	0.7805	(155.11)	(156.09)	0.0000	4.3300	(393.2632)	0.0000	0.0187	(0.0171)	0.0000	1	0.0016	01/06/2025
600023.SH	01/02/2025	SDB3260123552	(5,100.00)	0.7805	(3,949.56)	(3,980.31)	0.0000	4.3300	(393.2632)	0.0000	0.4750	(0.4348)	0.0000	1	0.0402	01/06/2025
600023.SH	01/02/2025	SDB3260123552	(1,700.00)	0.7805	(1,315.22)	(1,326.77)	0.0000	4.3300	(393.2632)	0.0000	0.1582	(0.1449)	0.0000	1	0.0133	01/06/2025
600023.SH	01/02/2025	SDB3260123552	(100.00)	0.7805	(76.58)	(78.05)	0.0000	4.3300	(393.2632)	0.0000	0.0092	(0.0085)	0.0000	1	0.0007	01/06/2025
600023.SH	01/02/2025	SDB3260123552	(500.00)	0.7805	(385.43)	(390.23)	0.0000	4.3300	(393.2632)	0.0000	0.0464	(0.0426)	0.0000	1	0.0037	01/06/2025
600023.SH	01/02/2025	SDB3260123552	(100.00)	0.7805	(76.49)	(78.05)	0.0000	4.3300	(393.2632)	0.0000	0.0092	(0.0085)	0.0000	1	0.0007	01/06/2025
600023.SH	01/02/2025	SDB3260123552	(7,000.00)	0.7805	(5,350.49)	(5,463.17)	0.0000	4.3300	(393.2632)	0.0000	0.6435	(0.5968)	0.0000	1	0.0467	01/06/2025
600023.SH	01/02/2025	SDB3260123552	(57,600.00)	0.7805	(44,151.21)	(44,954.09)	0.0000	4.3300	(393.2632)	0.0000	5.3104	(4.9108)	0.0000	1	0.3996	01/06/2025
600023.SH	01/02/2025	SDB3260123552	(12,400.00)	0.7805	(9,236.40)	(9,677.62)	0.0000	4.3300	(393.2632)	0.0000	1.1109	(1.0572)	0.0000	1	0.0538	01/06/2025
600023.SH	01/02/2025	SDB3260123552	(1,000.00)	0.7805	(744.87)	(780.45)	0.0000	4.3300	(393.2632)	0.0000	0.0896	(0.0853)	0.0000	1	0.0043	01/06/2025
600023.SH	01/02/2025	SDB3260123552	(400.00)	0.7805	(297.95)	(312.18)	0.0000	4.3300	(393.2632)	0.0000	0.0358	(0.0341)	0.0000	1	0.0017	01/06/2025
600023.SH	01/02/2025	SDB3260123552	(200.00)	0.7805	(148.97)	(156.09)	0.0000	4.3300	(393.2632)	0.0000	0.0179	(0.0171)	0.0000	1	0.0009	01/06/2025
600023.SH	01/02/2025	SDB3260123552	(20,100.00)	0.7805	(14,971.91)	(15,687.11)	0.0000	4.3300	(393.2632)	0.0000	1.8008	(1.7137)	0.0000	1	0.0871	01/06/2025
600023.SH	01/02/2025	SDB3260123552	(1,400.00)	0.7805	(1,042.82)	(1,092.63)	0.0000	4.3300	(393.2632)	0.0000	0.1254	(0.1194)	0.0000	1	0.0061	01/06/2025
600023.SH	01/02/2025	SDB3260123552	(12,300.00)	0.7805	(9,161.91)	(9,599.57)	0.0000	4.3300	(393.2632)	0.0000	1.1020	(1.0487)	0.0000	1	0.0533	01/06/2025
600023.SH	01/02/2025	SDB3260123552	(9,400.00)	0.7805	(7,001.79)	(7,336.26)	0.0000	4.3300	(393.2632)	0.0000	0.8422	(0.8014)	0.0000	1	0.0407	01/06/2025
600023.SH	01/02/2025	SDB3260123552	(55,700.00)	0.7805	(41,489.31)	(43,471.23)	0.0000	4.3300	(393.2632)	0.0000	4.9902	(4.7488)	0.0000	1	0.2415	01/06/2025
600023.SH	01/02/2025	SDB3260123552	(14,200.00)	0.7805	(10,577.17)	(11,082.43)	0.0000	4.3300	(393.2632)	0.0000	1.2722	(1.2106)	0.0000	1	0.0616	01/06/2025
600023.SH	01/02/2025	SDB3260123552	(33,900.00)	0.7805	(25,251.13)	(26,457.36)	0.0000	4.3300	(393.2632)	0.0000	3.0371	(2.8902)	0.0000	1	0.1470	01/06/2025
600023.SH	01/02/2025	SDB3260123552	(2,900.00)	0.7805	(2,160.13)	(2,263.31)	0.0000	4.3300	(393.2632)	0.0000	0.2598	(0.2472)	0.0000	1	0.0126	01/06/2025
600023.SH	01/02/2025	SDB3260123552	(7,700.00)	0.7805	(5,735.51)	(6,009.49)	0.0000	4.3300	(393.2632)	0.0000	0.6899	(0.6565)	0.0000	1	0.0334	01/06/2025
600023.SH	01/02/2025	SDB3260123552	(35,100.00)	0.7805	(26,144.97)	(27,393.90)	0.0000	4.3300	(393.2632)	0.0000	3.1447	(2.9925)	0.0000	1	0.1522	01/06/2025
600023.SH	01/02/2025	SDB3260123552	(5,300.00)	0.7805	(3,947.82)	(4,136.40)	0.0000	4.3300	(393.2632)	0.0000	0.4748	(0.4519)	0.0000	1	0.0230	01/06/2025
600023.SH	01/02/2025	SDB3260123552	(2,600.00)	0.7805	(1,936.66)	(2,029.18)	0.0000	4.3300	(393.2632)	0.0000	0.2329	(0.2217)	0.0000	1	0.0113	01/06/2025
600023.SH	01/02/2025	SDB3260123552	(37,700.00)	0.7805	(28,081.64)	(29,423.08)	0.0000	4.3300	(393.2632)	0.0000	3.3776	(3.2142)	0.0000	1	0.1634	01/06/2025
600023.SH	01/02/2025	SDB3260123552	(2,200.00)	0.7805	(1,638.72)	(1,717.00)	0.0000	4.3300	(393.2632)	0.0000	0.1971	(0.1876)	0.0000	1	0.0095	01/06/2025
600023.SH	01/02/2025	SDB3260123552	(3,000.00)	0.7805	(2,234.61)	(2,341.36)	0.0000	4.3300	(393.2632)	0.0000	0.2688	(0.2558)	0.0000	1	0.0130	01/06/2025
600023.SH	01/02/2025	SDB3260123552	(200.00)	0.7805	(148.97)	(156.09)	0.0000	4.3300	(393.2632)	0.0000	0.0179	(0.0171)	0.0000	1	0.0009	01/06/2025
600023.SH	01/02/2025	SDB3260123552	(400.00)	0.7805	(297.95)	(312.18)	0.0000	4.3300	(393.2632)	0.0000	0.0358	(0.0341)	0.0000	1	0.0017	01/06/2025
600023.SH	01/02/2025	SDB3260123552	(5,800.00)	0.7805	(4,320.25)	(4,526.63)	0.0000	4.3300	(393.2632)	0.0000	0.5196	(0.4945)	0.0000	1	0.0251	01/06/2025
600023.SH	01/02/2025	SDB3260123552	(200.00)	0.7805	(148.97)	(156.09)	0.0000	4.3300	(393.2632)	0.0000	0.0179	(0.0171)	0.0000	1	0.0009	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
ZHEJIANG ZHENENG ELECTRIC POWER CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600023.SH	01/02/2025	SDB3260123552	(300.00)	0.7805	(223.46)	(234.14)	0.0000	4.3300	(393.2632)	0.0000	0.0269	(0.0256)	0.0000	1	0.0013	01/06/2025
600023.SH	01/02/2025	SDB3260123552	(100.00)	0.7805	(74.49)	(78.05)	0.0000	4.3300	(393.2632)	0.0000	0.0090	(0.0085)	0.0000	1	0.0004	01/06/2025
600023.SH	12/31/2024	SDB3260123552	(1,500.00)	0.8105	(1,204.74)	(1,215.76)	0.0000	4.3300	(393.2632)	0.0000	0.2898	(0.2656)	0.0000	2	0.0242	01/06/2025
600023.SH	12/31/2024	SDB3260123552	(7,700.00)	0.8105	(6,214.44)	(6,240.92)	0.0000	4.3300	(393.2632)	0.0000	1.4949	(1.3635)	0.0000	2	0.1314	01/06/2025
600023.SH	12/31/2024	SDB3260123552	(40,100.00)	0.8105	(32,367.64)	(32,501.41)	0.0000	4.3300	(393.2632)	0.0000	7.7862	(7.1009)	0.0000	2	0.6853	01/06/2025
600023.SH	12/31/2024	SDB3260123552	(15,900.00)	0.8105	(12,731.15)	(12,887.09)	0.0000	4.3300	(393.2632)	0.0000	3.0625	(2.8156)	0.0000	2	0.2470	01/06/2025
600023.SH	12/31/2024	SDB3260123552	(82,200.00)	0.8105	(65,568.64)	(66,623.84)	0.0000	4.3300	(393.2632)	0.0000	15.7729	(14.5559)	0.0000	2	1.2170	01/06/2025
600023.SH	12/31/2024	SDB3260123552	(1,300.00)	0.8105	(1,048.47)	(1,053.66)	0.0000	4.3300	(393.2632)	0.0000	0.2522	(0.2302)	0.0000	2	0.0220	01/06/2025
600023.SH	12/31/2024	SDB3260123552	(1,400.00)	0.8105	(1,108.55)	(1,134.71)	0.0000	4.3300	(393.2632)	0.0000	0.2667	(0.2479)	0.0000	2	0.0188	01/06/2025
600023.SH	12/31/2024	SDB3260123552	(7,800.00)	0.8105	(6,184.73)	(6,321.97)	0.0000	4.3300	(393.2632)	0.0000	1.4878	(1.3812)	0.0000	2	0.1065	01/06/2025
600023.SH	12/31/2024	SDB3260123552	(29,900.00)	0.8105	(23,773.31)	(24,234.22)	0.0000	4.3300	(393.2632)	0.0000	5.7188	(5.2947)	0.0000	2	0.4241	01/06/2025
600023.SH	12/31/2024	SDB3260123552	(8,600.00)	0.8105	(6,828.31)	(6,970.38)	0.0000	4.3300	(393.2632)	0.0000	1.6426	(1.5229)	0.0000	2	0.1197	01/06/2025
600023.SH	12/31/2024	SDB3260123552	(86,100.00)	0.8105	(68,356.00)	(69,784.82)	0.0000	4.3300	(393.2632)	0.0000	16.4434	(15.2466)	0.0000	2	1.1969	01/06/2025
600023.SH	12/31/2024	SDB3260123552	(1,100.00)	0.8105	(867.65)	(891.56)	0.0000	4.3300	(393.2632)	0.0000	0.2087	(0.1948)	0.0000	2	0.0139	01/06/2025
600023.SH	12/31/2024	SDB3260123552	(100.00)	0.8105	(78.65)	(81.05)	0.0000	4.3300	(393.2632)	0.0000	0.0189	(0.0177)	0.0000	2	0.0012	01/06/2025
600023.SH	12/31/2024	SDB3260123552	(500.00)	0.8105	(392.51)	(405.25)	0.0000	4.3300	(393.2632)	0.0000	0.0944	(0.0885)	0.0000	2	0.0059	01/06/2025
600023.SH	12/31/2024	SDB3260123552	(248,700.00)	0.8105	(195,544.11)	(201,573.59)	0.0000	4.3300	(393.2632)	0.0000	47.0392	(44.0397)	0.0000	2	2.9995	01/06/2025
600023.SH	12/31/2024	SDB3260123552	(114,900.00)	0.8105	(90,616.69)	(93,127.48)	0.0000	4.3300	(393.2632)	0.0000	21.7983	(20.3465)	0.0000	2	1.4519	01/06/2025
600023.SH	12/31/2024	SDB3260123552	(4,200.00)	0.8105	(3,274.63)	(3,404.14)	0.0000	4.3300	(393.2632)	0.0000	0.7877	(0.7437)	0.0000	2	0.0440	01/06/2025
600023.SH	12/31/2024	SDB3260123552	(119,300.00)	0.8105	(93,361.20)	(96,693.72)	0.0000	4.3300	(393.2632)	0.0000	22.4586	(21.1256)	0.0000	2	1.3330	01/06/2025
600023.SH	12/31/2024	SDB3260123552	(200.00)	0.8105	(155.11)	(162.10)	0.0000	4.3300	(393.2632)	0.0000	0.0373	(0.0354)	0.0000	2	0.0019	01/06/2025
600023.SH	12/31/2024	SDB3260123552	(5,100.00)	0.8105	(3,949.56)	(4,133.60)	0.0000	4.3300	(393.2632)	0.0000	0.9501	(0.9031)	0.0000	2	0.0470	01/06/2025
600023.SH	12/31/2024	SDB3260123552	(1,700.00)	0.8105	(1,315.22)	(1,377.87)	0.0000	4.3300	(393.2632)	0.0000	0.3164	(0.3010)	0.0000	2	0.0153	01/06/2025
600023.SH	12/31/2024	SDB3260123552	(100.00)	0.8105	(76.58)	(81.05)	0.0000	4.3300	(393.2632)	0.0000	0.0184	(0.0177)	0.0000	2	0.0007	01/06/2025
600023.SH	12/31/2024	SDB3260123552	(500.00)	0.8105	(385.43)	(405.25)	0.0000	4.3300	(393.2632)	0.0000	0.0927	(0.0885)	0.0000	2	0.0042	01/06/2025
600023.SH	12/31/2024	SDB3260123552	(100.00)	0.8105	(76.49)	(81.05)	0.0000	4.3300	(393.2632)	0.0000	0.0184	(0.0177)	0.0000	2	0.0007	01/06/2025
600023.SH	12/31/2024	SDB3260123552	(7,000.00)	0.8105	(5,350.49)	(5,673.56)	0.0000	4.3300	(393.2632)	0.0000	1.2871	(1.2396)	0.0000	2	0.0475	01/06/2025
600023.SH	12/31/2024	SDB3260123552	(57,600.00)	0.8105	(44,151.21)	(46,685.32)	0.0000	4.3300	(393.2632)	0.0000	10.6208	(10.1998)	0.0000	2	0.4210	01/06/2025
600023.SH	12/31/2024	SDB3260123552	(12,400.00)	0.8105	(9,236.40)	(10,050.31)	0.0000	4.3300	(393.2632)	0.0000	2.2219	(2.1958)	0.0000	2	0.0261	01/06/2025
600023.SH	12/31/2024	SDB3260123552	(1,000.00)	0.8105	(744.87)	(810.51)	0.0000	4.3300	(393.2632)	0.0000	0.1792	(0.1771)	0.0000	2	0.0021	01/06/2025
600023.SH	12/31/2024	SDB3260123552	(400.00)	0.8105	(297.95)	(324.20)	0.0000	4.3300	(393.2632)	0.0000	0.0717	(0.0708)	0.0000	2	0.0008	01/06/2025
600023.SH	12/31/2024	SDB3260123552	(200.00)	0.8105	(148.97)	(162.10)	0.0000	4.3300	(393.2632)	0.0000	0.0358	(0.0354)	0.0000	2	0.0004	01/06/2025
600023.SH	12/31/2024	SDB3260123552	(20,100.00)	0.8105	(14,971.91)	(16,291.23)	0.0000	4.3300	(393.2632)	0.0000	3.6016	(3.5593)	0.0000	2	0.0423	01/06/2025
600023.SH	12/31/2024	SDB3260123552	(1,400.00)	0.8105	(1,042.82)	(1,134.71)	0.0000	4.3300	(393.2632)	0.0000	0.2509	(0.2479)	0.0000	2	0.0029	01/06/2025
600023.SH	12/31/2024	SDB3260123552	(12,300.00)	0.8105	(9,161.91)	(9,969.26)	0.0000	4.3300	(393.2632)	0.0000	2.2039	(2.1781)	0.0000	2	0.0259	01/06/2025
600023.SH	12/31/2024	SDB3260123552	(9,400.00)	0.8105	(7,001.79)	(7,618.78)	0.0000	4.3300	(393.2632)	0.0000	1.6843	(1.6645)	0.0000	2	0.0198	01/06/2025
600023.SH	12/31/2024	SDB3260123552	(55,700.00)	0.8105	(41,489.31)	(45,145.35)	0.0000	4.3300	(393.2632)	0.0000	9.9805	(9.8633)	0.0000	2	0.1171	01/06/2025
600023.SH	12/31/2024	SDB3260123552	(14,200.00)	0.8105	(10,577.17)	(11,509.23)	0.0000	4.3300	(393.2632)	0.0000	2.5444	(2.5145)	0.0000	2	0.0299	01/06/2025
600023.SH	12/31/2024	SDB3260123552	(33,900.00)	0.8105	(25,251.13)	(27,476.26)	0.0000	4.3300	(393.2632)	0.0000	6.0743	(6.0030)	0.0000	2	0.0713	01/06/2025
600023.SH	12/31/2024	SDB3260123552	(2,900.00)	0.8105	(2,160.13)	(2,350.48)	0.0000	4.3300	(393.2632)	0.0000	0.5196	(0.5135)	0.0000	2	0.0061	01/06/2025
600023.SH	12/31/2024	SDB3260123552	(7,700.00)	0.8105	(5,735.51)	(6,240.92)	0.0000	4.3300	(393.2632)	0.0000	1.3797	(1.3635)	0.0000	2	0.0162	01/06/2025
600023.SH	12/31/2024	SDB3260123552	(35,100.00)	0.8105	(26,144.97)	(28,448.87)	0.0000	4.3300	(393.2632)	0.0000	6.2893	(6.2155)	0.0000	2	0.0738	01/06/2025
600023.SH	12/31/2024	SDB3260123552	(5,300.00)	0.8105	(3,947.82)	(4,295.70)	0.0000	4.3300	(393.2632)	0.0000	0.9497	(0.9385)	0.0000	2	0.0111	01/06/2025
600023.SH	12/31/2024	SDB3260123552	(2,600.00)	0.8105	(1,936.66)	(2,107.32)	0.0000	4.3300	(393.2632)	0.0000	0.4659	(0.4604)	0.0000	2	0.0055	01/06/2025
600023.SH	12/31/2024	SDB3260123552	(37,700.00)	0.8105	(28,081.64)	(30,556.19)	0.0000	4.3300	(393.2632)	0.0000	6.7552	(6.6759)	0.0000	2	0.0793	01/06/2025
600023.SH	12/31/2024	SDB3260123552	(2,200.00)	0.8105	(1,638.72)	(1,783.12)	0.0000	4.3300	(393.2632)	0.0000	0.3942	(0.3896)	0.0000	2	0.0046	01/06/2025
600023.SH	12/31/2024	SDB3260123552	(3,000.00)	0.8105	(2,234.61)	(2,431.53)	0.0000	4.3300	(393.2632)	0.0000	0.5375	(0.5312)	0.0000	2	0.0063	01/06/2025
600023.SH	12/31/2024	SDB3260123552	(200.00)	0.8105	(148.97)	(162.10)	0.0000	4.3300	(393.2632)	0.0000	0.0358	(0.0354)	0.0000	2	0.0004	01/06/2025
600023.SH	12/31/2024	SDB3260123552	(400.00)	0.8105	(297.95)	(324.20)	0.0000	4.3300	(393.2632)	0.0000	0.0717	(0.0708)	0.0000	2	0.0008	01/06/2025
600023.SH	12/31/2024	SDB3260123552	(5,800.00)	0.8105	(4,320.25)	(4,700.95)	0.0000	4.3300	(393.2632)	0.0000	1.0393	(1.0271)	0.0000	2	0.0122	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
ZHEJIANG ZHENENG ELECTRIC POWER CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600023.SH	12/31/2024	SDB3260123552	(200.00)	0.8105	(148.97)	(162.10)	0.0000	4.3300	(393.2632)	0.0000	0.0358	(0.0354)	0.0000	2	0.0004	01/06/2025
600023.SH	12/31/2024	SDB3260123552	(300.00)	0.8105	(223.46)	(243.15)	0.0000	4.3300	(393.2632)	0.0000	0.0538	(0.0531)	0.0000	2	0.0006	01/06/2025
600023.SH	12/31/2024	SDB3260123552	(100.00)	0.8105	(74.49)	(81.05)	0.0000	4.3300	(393.2632)	0.0000	0.0179	(0.0177)	0.0000	2	0.0002	01/06/2025
600023.SH	12/30/2024	SDB3260123552	(1,500.00)	0.8035	(1,204.74)	(1,205.28)	0.0000	4.3300	(393.2632)	0.0000	0.1449	(0.1317)	0.0000	1	0.0132	01/06/2025
600023.SH	12/30/2024	SDB3260123552	(7,700.00)	0.8035	(6,214.44)	(6,187.11)	0.0000	4.3300	(393.2632)	0.0000	0.7475	(0.6759)	0.0000	1	0.0716	01/06/2025
600023.SH	12/30/2024	SDB3260123552	(40,100.00)	0.8035	(32,367.64)	(32,221.19)	0.0000	4.3300	(393.2632)	0.0000	3.8931	(3.5198)	0.0000	1	0.3733	01/06/2025
600023.SH	12/30/2024	SDB3260123552	(15,900.00)	0.8035	(12,731.15)	(12,775.98)	0.0000	4.3300	(393.2632)	0.0000	1.5313	(1.3956)	0.0000	1	0.1356	01/06/2025
600023.SH	12/30/2024	SDB3260123552	(82,200.00)	0.8035	(65,568.64)	(66,049.43)	0.0000	4.3300	(393.2632)	0.0000	7.8865	(7.2152)	0.0000	1	0.6712	01/06/2025
600023.SH	12/30/2024	SDB3260123552	(1,300.00)	0.8035	(1,048.47)	(1,044.58)	0.0000	4.3300	(393.2632)	0.0000	0.1261	(0.1141)	0.0000	1	0.0120	01/06/2025
600023.SH	12/30/2024	SDB3260123552	(1,400.00)	0.8035	(1,108.55)	(1,124.93)	0.0000	4.3300	(393.2632)	0.0000	0.1333	(0.1229)	0.0000	1	0.0104	01/06/2025
600023.SH	12/30/2024	SDB3260123552	(7,800.00)	0.8035	(6,184.73)	(6,267.46)	0.0000	4.3300	(393.2632)	0.0000	0.7439	(0.6847)	0.0000	1	0.0592	01/06/2025
600023.SH	12/30/2024	SDB3260123552	(29,900.00)	0.8035	(23,773.31)	(24,025.28)	0.0000	4.3300	(393.2632)	0.0000	2.8594	(2.6245)	0.0000	1	0.2349	01/06/2025
600023.SH	12/30/2024	SDB3260123552	(8,600.00)	0.8035	(6,828.31)	(6,910.28)	0.0000	4.3300	(393.2632)	0.0000	0.8213	(0.7549)	0.0000	1	0.0664	01/06/2025
600023.SH	12/30/2024	SDB3260123552	(86,100.00)	0.8035	(68,356.00)	(69,183.16)	0.0000	4.3300	(393.2632)	0.0000	8.2217	(7.5576)	0.0000	1	0.6642	01/06/2025
600023.SH	12/30/2024	SDB3260123552	(1,100.00)	0.8035	(867.65)	(883.87)	0.0000	4.3300	(393.2632)	0.0000	0.1044	(0.0966)	0.0000	1	0.0078	01/06/2025
600023.SH	12/30/2024	SDB3260123552	(100.00)	0.8035	(78.65)	(80.35)	0.0000	4.3300	(393.2632)	0.0000	0.0095	(0.0088)	0.0000	1	0.0007	01/06/2025
600023.SH	12/30/2024	SDB3260123552	(500.00)	0.8035	(392.51)	(401.76)	0.0000	4.3300	(393.2632)	0.0000	0.0472	(0.0439)	0.0000	1	0.0033	01/06/2025
600023.SH	12/30/2024	SDB3260123552	(248,700.00)	0.8035	(195,544.11)	(199,835.67)	0.0000	4.3300	(393.2632)	0.0000	23.5196	(21.8300)	0.0000	1	1.6896	01/06/2025
600023.SH	12/30/2024	SDB3260123552	(114,900.00)	0.8035	(90,616.69)	(92,324.56)	0.0000	4.3300	(393.2632)	0.0000	10.8992	(10.0855)	0.0000	1	0.8137	01/06/2025
600023.SH	12/30/2024	SDB3260123552	(4,200.00)	0.8035	(3,274.63)	(3,374.79)	0.0000	4.3300	(393.2632)	0.0000	0.3939	(0.3687)	0.0000	1	0.0252	01/06/2025
600023.SH	12/30/2024	SDB3260123552	(119,300.00)	0.8035	(93,361.20)	(95,860.06)	0.0000	4.3300	(393.2632)	0.0000	11.2293	(10.4717)	0.0000	1	0.7575	01/06/2025
600023.SH	12/30/2024	SDB3260123552	(200.00)	0.8035	(155.11)	(160.70)	0.0000	4.3300	(393.2632)	0.0000	0.0187	(0.0176)	0.0000	1	0.0011	01/06/2025
600023.SH	12/30/2024	SDB3260123552	(5,100.00)	0.8035	(3,949.56)	(4,097.96)	0.0000	4.3300	(393.2632)	0.0000	0.4750	(0.4477)	0.0000	1	0.0274	01/06/2025
600023.SH	12/30/2024	SDB3260123552	(1,700.00)	0.8035	(1,315.22)	(1,365.99)	0.0000	4.3300	(393.2632)	0.0000	0.1582	(0.1492)	0.0000	1	0.0090	01/06/2025
600023.SH	12/30/2024	SDB3260123552	(100.00)	0.8035	(76.58)	(80.35)	0.0000	4.3300	(393.2632)	0.0000	0.0092	(0.0088)	0.0000	1	0.0004	01/06/2025
600023.SH	12/30/2024	SDB3260123552	(500.00)	0.8035	(385.43)	(401.76)	0.0000	4.3300	(393.2632)	0.0000	0.0464	(0.0439)	0.0000	1	0.0025	01/06/2025
600023.SH	12/30/2024	SDB3260123552	(100.00)	0.8035	(76.49)	(80.35)	0.0000	4.3300	(393.2632)	0.0000	0.0092	(0.0088)	0.0000	1	0.0004	01/06/2025
600023.SH	12/30/2024	SDB3260123552	(7,000.00)	0.8035	(5,350.49)	(5,624.65)	0.0000	4.3300	(393.2632)	0.0000	0.6435	(0.6144)	0.0000	1	0.0291	01/06/2025
600023.SH	12/30/2024	SDB3260123552	(57,600.00)	0.8035	(44,151.21)	(46,282.81)	0.0000	4.3300	(393.2632)	0.0000	5.3104	(5.0559)	0.0000	1	0.2545	01/06/2025
600023.SH	12/30/2024	SDB3260123552	(12,400.00)	0.8035	(9,236.40)	(9,963.66)	0.0000	4.3300	(393.2632)	0.0000	1.1109	(1.0884)	0.0000	1	0.0225	01/06/2025
600023.SH	12/30/2024	SDB3260123552	(1,000.00)	0.8035	(744.87)	(803.52)	0.0000	4.3300	(393.2632)	0.0000	0.0896	(0.0878)	0.0000	1	0.0018	01/06/2025
600023.SH	12/30/2024	SDB3260123552	(400.00)	0.8035	(297.95)	(321.41)	0.0000	4.3300	(393.2632)	0.0000	0.0358	(0.0351)	0.0000	1	0.0007	01/06/2025
600023.SH	12/30/2024	SDB3260123552	(200.00)	0.8035	(148.97)	(160.70)	0.0000	4.3300	(393.2632)	0.0000	0.0179	(0.0176)	0.0000	1	0.0004	01/06/2025
600023.SH	12/30/2024	SDB3260123552	(20,100.00)	0.8035	(14,971.91)	(16,150.77)	0.0000	4.3300	(393.2632)	0.0000	1.8008	(1.7643)	0.0000	1	0.0365	01/06/2025
600023.SH	12/30/2024	SDB3260123552	(1,400.00)	0.8035	(1,042.82)	(1,124.93)	0.0000	4.3300	(393.2632)	0.0000	0.1254	(0.1229)	0.0000	1	0.0025	01/06/2025
600023.SH	12/30/2024	SDB3260123552	(12,300.00)	0.8035	(9,161.91)	(9,883.31)	0.0000	4.3300	(393.2632)	0.0000	1.1020	(1.0797)	0.0000	1	0.0223	01/06/2025
600023.SH	12/30/2024	SDB3260123552	(9,400.00)	0.8035	(7,001.79)	(7,553.10)	0.0000	4.3300	(393.2632)	0.0000	0.8422	(0.8251)	0.0000	1	0.0171	01/06/2025
600023.SH	12/30/2024	SDB3260123552	(55,700.00)	0.8035	(41,489.31)	(44,756.12)	0.0000	4.3300	(393.2632)	0.0000	4.9902	(4.8891)	0.0000	1	0.1011	01/06/2025
600023.SH	12/30/2024	SDB3260123552	(14,200.00)	0.8035	(10,577.17)	(11,410.00)	0.0000	4.3300	(393.2632)	0.0000	1.2722	(1.2464)	0.0000	1	0.0258	01/06/2025
600023.SH	12/30/2024	SDB3260123552	(33,900.00)	0.8035	(25,251.13)	(27,239.36)	0.0000	4.3300	(393.2632)	0.0000	3.0371	(2.9756)	0.0000	1	0.0615	01/06/2025
600023.SH	12/30/2024	SDB3260123552	(2,900.00)	0.8035	(2,160.13)	(2,330.21)	0.0000	4.3300	(393.2632)	0.0000	0.2598	(0.2546)	0.0000	1	0.0053	01/06/2025
600023.SH	12/30/2024	SDB3260123552	(7,700.00)	0.8035	(5,735.51)	(6,187.11)	0.0000	4.3300	(393.2632)	0.0000	0.6899	(0.6759)	0.0000	1	0.0140	01/06/2025
600023.SH	12/30/2024	SDB3260123552	(35,100.00)	0.8035	(26,144.97)	(28,203.59)	0.0000	4.3300	(393.2632)	0.0000	3.1447	(3.0810)	0.0000	1	0.0637	01/06/2025
600023.SH	12/30/2024	SDB3260123552	(5,300.00)	0.8035	(3,947.82)	(4,258.66)	0.0000	4.3300	(393.2632)	0.0000	0.4748	(0.4652)	0.0000	1	0.0096	01/06/2025
600023.SH	12/30/2024	SDB3260123552	(2,600.00)	0.8035	(1,936.66)	(2,089.15)	0.0000	4.3300	(393.2632)	0.0000	0.2329	(0.2282)	0.0000	1	0.0047	01/06/2025
600023.SH	12/30/2024	SDB3260123552	(37,700.00)	0.8035	(28,081.64)	(30,292.74)	0.0000	4.3300	(393.2632)	0.0000	3.3776	(3.3092)	0.0000	1	0.0684	01/06/2025
600023.SH	12/30/2024	SDB3260123552	(2,200.00)	0.8035	(1,638.72)	(1,767.75)	0.0000	4.3300	(393.2632)	0.0000	0.1971	(0.1931)	0.0000	1	0.0040	01/06/2025
600023.SH	12/30/2024	SDB3260123552	(3,000.00)	0.8035	(2,234.61)	(2,410.56)	0.0000	4.3300	(393.2632)	0.0000	0.2688	(0.2633)	0.0000	1	0.0054	01/06/2025
600023.SH	12/30/2024	SDB3260123552	(200.00)	0.8035	(148.97)	(160.70)	0.0000	4.3300	(393.2632)	0.0000	0.0179	(0.0176)	0.0000	1	0.0004	01/06/2025
600023.SH	12/30/2024	SDB3260123552	(400.00)	0.8035	(297.95)	(321.41)	0.0000	4.3300	(393.2632)	0.0000	0.0358	(0.0351)	0.0000	1	0.0007	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
ZHEJIANG ZHENENG ELECTRIC POWER CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600023.SH	12/30/2024	SDB3260123552	(5,800.00)	0.8035	(4,320.25)	(4,660.42)	0.0000	4.3300	(393.2632)	0.0000	0.5196	(0.5091)	0.0000	1	0.0105	01/06/2025
600023.SH	12/30/2024	SDB3260123552	(200.00)	0.8035	(148.97)	(160.70)	0.0000	4.3300	(393.2632)	0.0000	0.0179	(0.0176)	0.0000	1	0.0004	01/06/2025
600023.SH	12/30/2024	SDB3260123552	(300.00)	0.8035	(223.46)	(241.06)	0.0000	4.3300	(393.2632)	0.0000	0.0269	(0.0263)	0.0000	1	0.0005	01/06/2025
600023.SH	12/30/2024	SDB3260123552	(100.00)	0.8035	(74.49)	(80.35)	0.0000	4.3300	(393.2632)	0.0000	0.0090	(0.0088)	0.0000	1	0.0002	01/06/2025
600023.SH	12/27/2024	SDB3260123552	(1,500.00)	0.7827	(1,204.74)	(1,174.06)	0.0000	4.3300	(393.2632)	0.0000	0.4347	(0.3848)	0.0000	3	0.0499	01/06/2025
600023.SH	12/27/2024	SDB3260123552	(7,700.00)	0.7827	(6,214.44)	(6,026.82)	0.0000	4.3300	(393.2632)	0.0000	2.2424	(1.9751)	0.0000	3	0.2673	01/06/2025
600023.SH	12/27/2024	SDB3260123552	(40,100.00)	0.7827	(32,367.64)	(31,386.43)	0.0000	4.3300	(393.2632)	0.0000	11.6793	(10.2859)	0.0000	3	1.3934	01/06/2025
600023.SH	12/27/2024	SDB3260123552	(15,900.00)	0.7827	(12,731.15)	(12,444.99)	0.0000	4.3300	(393.2632)	0.0000	4.5938	(4.0785)	0.0000	3	0.5154	01/06/2025
600023.SH	12/27/2024	SDB3260123552	(82,200.00)	0.7827	(65,568.64)	(64,338.27)	0.0000	4.3300	(393.2632)	0.0000	23.6594	(21.0849)	0.0000	3	2.5745	01/06/2025
600023.SH	12/27/2024	SDB3260123552	(1,300.00)	0.7827	(1,048.47)	(1,017.52)	0.0000	4.3300	(393.2632)	0.0000	0.3783	(0.3335)	0.0000	3	0.0449	01/06/2025
600023.SH	12/27/2024	SDB3260123552	(1,400.00)	0.7827	(1,108.55)	(1,095.79)	0.0000	4.3300	(393.2632)	0.0000	0.4000	(0.3591)	0.0000	3	0.0409	01/06/2025
600023.SH	12/27/2024	SDB3260123552	(7,800.00)	0.7827	(6,184.73)	(6,105.09)	0.0000	4.3300	(393.2632)	0.0000	2.2317	(2.0008)	0.0000	3	0.2309	01/06/2025
600023.SH	12/27/2024	SDB3260123552	(29,900.00)	0.7827	(23,773.31)	(23,402.85)	0.0000	4.3300	(393.2632)	0.0000	8.5782	(7.6696)	0.0000	3	0.9086	01/06/2025
600023.SH	12/27/2024	SDB3260123552	(8,600.00)	0.7827	(6,828.31)	(6,731.25)	0.0000	4.3300	(393.2632)	0.0000	2.4639	(2.2060)	0.0000	3	0.2579	01/06/2025
600023.SH	12/27/2024	SDB3260123552	(86,100.00)	0.7827	(68,356.00)	(67,390.81)	0.0000	4.3300	(393.2632)	0.0000	24.6651	(22.0853)	0.0000	3	2.5798	01/06/2025
600023.SH	12/27/2024	SDB3260123552	(1,100.00)	0.7827	(867.65)	(860.97)	0.0000	4.3300	(393.2632)	0.0000	0.3131	(0.2822)	0.0000	3	0.0309	01/06/2025
600023.SH	12/27/2024	SDB3260123552	(100.00)	0.7827	(78.65)	(78.27)	0.0000	4.3300	(393.2632)	0.0000	0.0284	(0.0257)	0.0000	3	0.0027	01/06/2025
600023.SH	12/27/2024	SDB3260123552	(500.00)	0.7827	(392.51)	(391.35)	0.0000	4.3300	(393.2632)	0.0000	0.1416	(0.1283)	0.0000	3	0.0134	01/06/2025
600023.SH	12/27/2024	SDB3260123552	(248,700.00)	0.7827	(195,544.11)	(194,658.48)	0.0000	4.3300	(393.2632)	0.0000	70.5588	(63.7933)	0.0000	3	6.7655	01/06/2025
600023.SH	12/27/2024	SDB3260123552	(114,900.00)	0.7827	(90,616.69)	(89,932.69)	0.0000	4.3300	(393.2632)	0.0000	32.6975	(29.4727)	0.0000	3	3.2248	01/06/2025
600023.SH	12/27/2024	SDB3260123552	(4,200.00)	0.7827	(3,274.63)	(3,287.36)	0.0000	4.3300	(393.2632)	0.0000	1.1816	(1.0773)	0.0000	3	0.1043	01/06/2025
600023.SH	12/27/2024	SDB3260123552	(119,300.00)	0.7827	(93,361.20)	(93,376.59)	0.0000	4.3300	(393.2632)	0.0000	33.6878	(30.6013)	0.0000	3	3.0865	01/06/2025
600023.SH	12/27/2024	SDB3260123552	(200.00)	0.7827	(155.11)	(156.54)	0.0000	4.3300	(393.2632)	0.0000	0.0560	(0.0513)	0.0000	3	0.0047	01/06/2025
600023.SH	12/27/2024	SDB3260123552	(5,100.00)	0.7827	(3,949.56)	(3,991.79)	0.0000	4.3300	(393.2632)	0.0000	1.4251	(1.3082)	0.0000	3	0.1169	01/06/2025
600023.SH	12/27/2024	SDB3260123552	(1,700.00)	0.7827	(1,315.22)	(1,330.60)	0.0000	4.3300	(393.2632)	0.0000	0.4746	(0.4361)	0.0000	3	0.0385	01/06/2025
600023.SH	12/27/2024	SDB3260123552	(100.00)	0.7827	(76.58)	(78.27)	0.0000	4.3300	(393.2632)	0.0000	0.0276	(0.0257)	0.0000	3	0.0020	01/06/2025
600023.SH	12/27/2024	SDB3260123552	(500.00)	0.7827	(385.43)	(391.35)	0.0000	4.3300	(393.2632)	0.0000	0.1391	(0.1283)	0.0000	3	0.0108	01/06/2025
600023.SH	12/27/2024	SDB3260123552	(100.00)	0.7827	(76.49)	(78.27)	0.0000	4.3300	(393.2632)	0.0000	0.0276	(0.0257)	0.0000	3	0.0019	01/06/2025
600023.SH	12/27/2024	SDB3260123552	(7,000.00)	0.7827	(5,350.49)	(5,478.93)	0.0000	4.3300	(393.2632)	0.0000	1.9306	(1.7956)	0.0000	3	0.1351	01/06/2025
600023.SH	12/27/2024	SDB3260123552	(57,600.00)	0.7827	(44,151.21)	(45,083.75)	0.0000	4.3300	(393.2632)	0.0000	15.9312	(14.7748)	0.0000	3	1.1564	01/06/2025
600023.SH	12/27/2024	SDB3260123552	(12,400.00)	0.7827	(9,236.40)	(9,705.53)	0.0000	4.3300	(393.2632)	0.0000	3.3328	(3.1807)	0.0000	3	0.1521	01/06/2025
600023.SH	12/27/2024	SDB3260123552	(1,000.00)	0.7827	(744.87)	(782.70)	0.0000	4.3300	(393.2632)	0.0000	0.2688	(0.2565)	0.0000	3	0.0123	01/06/2025
600023.SH	12/27/2024	SDB3260123552	(400.00)	0.7827	(297.95)	(313.08)	0.0000	4.3300	(393.2632)	0.0000	0.1075	(0.1026)	0.0000	3	0.0049	01/06/2025
600023.SH	12/27/2024	SDB3260123552	(200.00)	0.7827	(148.97)	(156.54)	0.0000	4.3300	(393.2632)	0.0000	0.0538	(0.0513)	0.0000	3	0.0025	01/06/2025
600023.SH	12/27/2024	SDB3260123552	(20,100.00)	0.7827	(14,971.91)	(15,732.35)	0.0000	4.3300	(393.2632)	0.0000	5.4024	(5.1558)	0.0000	3	0.2466	01/06/2025
600023.SH	12/27/2024	SDB3260123552	(1,400.00)	0.7827	(1,042.82)	(1,095.79)	0.0000	4.3300	(393.2632)	0.0000	0.3763	(0.3591)	0.0000	3	0.0172	01/06/2025
600023.SH	12/27/2024	SDB3260123552	(12,300.00)	0.7827	(9,161.91)	(9,627.26)	0.0000	4.3300	(393.2632)	0.0000	3.3059	(3.1550)	0.0000	3	0.1509	01/06/2025
600023.SH	12/27/2024	SDB3260123552	(9,400.00)	0.7827	(7,001.79)	(7,357.42)	0.0000	4.3300	(393.2632)	0.0000	2.5265	(2.4112)	0.0000	3	0.1153	01/06/2025
600023.SH	12/27/2024	SDB3260123552	(55,700.00)	0.7827	(41,489.31)	(43,596.61)	0.0000	4.3300	(393.2632)	0.0000	14.9707	(14.2875)	0.0000	3	0.6833	01/06/2025
600023.SH	12/27/2024	SDB3260123552	(14,200.00)	0.7827	(10,577.17)	(11,114.40)	0.0000	4.3300	(393.2632)	0.0000	3.8166	(3.6424)	0.0000	3	0.1742	01/06/2025
600023.SH	12/27/2024	SDB3260123552	(33,900.00)	0.7827	(25,251.13)	(26,533.67)	0.0000	4.3300	(393.2632)	0.0000	9.1114	(8.6956)	0.0000	3	0.4159	01/06/2025
600023.SH	12/27/2024	SDB3260123552	(2,900.00)	0.7827	(2,160.13)	(2,269.84)	0.0000	4.3300	(393.2632)	0.0000	0.7794	(0.7439)	0.0000	3	0.0356	01/06/2025
600023.SH	12/27/2024	SDB3260123552	(7,700.00)	0.7827	(5,735.51)	(6,026.82)	0.0000	4.3300	(393.2632)	0.0000	2.0696	(1.9751)	0.0000	3	0.0945	01/06/2025
600023.SH	12/27/2024	SDB3260123552	(35,100.00)	0.7827	(26,144.97)	(27,472.91)	0.0000	4.3300	(393.2632)	0.0000	9.4340	(9.0034)	0.0000	3	0.4306	01/06/2025
600023.SH	12/27/2024	SDB3260123552	(5,300.00)	0.7827	(3,947.82)	(4,148.33)	0.0000	4.3300	(393.2632)	0.0000	1.4245	(1.3595)	0.0000	3	0.0650	01/06/2025
600023.SH	12/27/2024	SDB3260123552	(2,600.00)	0.7827	(1,936.66)	(2,035.03)	0.0000	4.3300	(393.2632)	0.0000	0.6988	(0.6669)	0.0000	3	0.0319	01/06/2025
600023.SH	12/27/2024	SDB3260123552	(37,700.00)	0.7827	(28,081.64)	(29,507.94)	0.0000	4.3300	(393.2632)	0.0000	10.1328	(9.6703)	0.0000	3	0.4625	01/06/2025
600023.SH	12/27/2024	SDB3260123552	(2,200.00)	0.7827	(1,638.72)	(1,721.95)	0.0000	4.3300	(393.2632)	0.0000	0.5913	(0.5643)	0.0000	3	0.0270	01/06/2025
600023.SH	12/27/2024	SDB3260123552	(3,000.00)	0.7827	(2,234.61)	(2,348.11)	0.0000	4.3300	(393.2632)	0.0000	0.8063	(0.7695)	0.0000	3	0.0368	01/06/2025
600023.SH	12/27/2024	SDB3260123552	(200.00)	0.7827	(148.97)	(156.54)	0.0000	4.3300	(393.2632)	0.0000	0.0538	(0.0513)	0.0000	3	0.0025	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
ZHEJIANG ZHENENG ELECTRIC POWER CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600023.SH	12/27/2024	SDB3260123552	(400.00)	0.7827	(297.95)	(313.08)	0.0000	4.3300	(393.2632)	0.0000	0.1075	(0.1026)	0.0000	3	0.0049	01/06/2025
600023.SH	12/27/2024	SDB3260123552	(5,800.00)	0.7827	(4,320.25)	(4,539.68)	0.0000	4.3300	(393.2632)	0.0000	1.5589	(1.4877)	0.0000	3	0.0711	01/06/2025
600023.SH	12/27/2024	SDB3260123552	(200.00)	0.7827	(148.97)	(156.54)	0.0000	4.3300	(393.2632)	0.0000	0.0538	(0.0513)	0.0000	3	0.0025	01/06/2025
600023.SH	12/27/2024	SDB3260123552	(300.00)	0.7827	(223.46)	(234.81)	0.0000	4.3300	(393.2632)	0.0000	0.0806	(0.0770)	0.0000	3	0.0037	01/06/2025
600023.SH	12/27/2024	SDB3260123552	(100.00)	0.7827	(74.49)	(78.27)	0.0000	4.3300	(393.2632)	0.0000	0.0269	(0.0257)	0.0000	3	0.0012	01/06/2025
600023.SH	12/26/2024	SDB3260123552	(1,500.00)	0.7903	(1,204.74)	(1,185.40)	0.0000	4.3300	(393.2632)	0.0000	0.1449	(0.1295)	0.0000	1	0.0154	01/06/2025
600023.SH	12/26/2024	SDB3260123552	(7,700.00)	0.7903	(6,214.44)	(6,085.04)	0.0000	4.3300	(393.2632)	0.0000	0.7475	(0.6647)	0.0000	1	0.0827	01/06/2025
600023.SH	12/26/2024	SDB3260123552	(40,100.00)	0.7903	(32,367.64)	(31,689.63)	0.0000	4.3300	(393.2632)	0.0000	3.8931	(3.4618)	0.0000	1	0.4313	01/06/2025
600023.SH	12/26/2024	SDB3260123552	(15,900.00)	0.7903	(12,731.15)	(12,565.21)	0.0000	4.3300	(393.2632)	0.0000	1.5313	(1.3726)	0.0000	1	0.1587	01/06/2025
600023.SH	12/26/2024	SDB3260123552	(82,200.00)	0.7903	(65,568.64)	(64,959.78)	0.0000	4.3300	(393.2632)	0.0000	7.8865	(7.0962)	0.0000	1	0.7903	01/06/2025
600023.SH	12/26/2024	SDB3260123552	(1,300.00)	0.7903	(1,048.47)	(1,027.34)	0.0000	4.3300	(393.2632)	0.0000	0.1261	(0.1122)	0.0000	1	0.0139	01/06/2025
600023.SH	12/26/2024	SDB3260123552	(1,400.00)	0.7903	(1,108.55)	(1,106.37)	0.0000	4.3300	(393.2632)	0.0000	0.1333	(0.1209)	0.0000	1	0.0125	01/06/2025
600023.SH	12/26/2024	SDB3260123552	(7,800.00)	0.7903	(6,184.73)	(6,164.07)	0.0000	4.3300	(393.2632)	0.0000	0.7439	(0.6734)	0.0000	1	0.0705	01/06/2025
600023.SH	12/26/2024	SDB3260123552	(29,900.00)	0.7903	(23,773.31)	(23,628.92)	0.0000	4.3300	(393.2632)	0.0000	2.8594	(2.5812)	0.0000	1	0.2782	01/06/2025
600023.SH	12/26/2024	SDB3260123552	(8,600.00)	0.7903	(6,828.31)	(6,796.28)	0.0000	4.3300	(393.2632)	0.0000	0.8213	(0.7424)	0.0000	1	0.0789	01/06/2025
600023.SH	12/26/2024	SDB3260123552	(86,100.00)	0.7903	(68,356.00)	(68,041.82)	0.0000	4.3300	(393.2632)	0.0000	8.2217	(7.4329)	0.0000	1	0.7888	01/06/2025
600023.SH	12/26/2024	SDB3260123552	(1,100.00)	0.7903	(867.65)	(869.29)	0.0000	4.3300	(393.2632)	0.0000	0.1044	(0.0950)	0.0000	1	0.0094	01/06/2025
600023.SH	12/26/2024	SDB3260123552	(100.00)	0.7903	(78.65)	(79.03)	0.0000	4.3300	(393.2632)	0.0000	0.0095	(0.0086)	0.0000	1	0.0008	01/06/2025
600023.SH	12/26/2024	SDB3260123552	(500.00)	0.7903	(392.51)	(395.13)	0.0000	4.3300	(393.2632)	0.0000	0.0472	(0.0432)	0.0000	1	0.0040	01/06/2025
600023.SH	12/26/2024	SDB3260123552	(248,700.00)	0.7903	(195,544.11)	(196,538.91)	0.0000	4.3300	(393.2632)	0.0000	23.5196	(21.4699)	0.0000	1	2.0497	01/06/2025
600023.SH	12/26/2024	SDB3260123552	(114,900.00)	0.7903	(90,616.69)	(90,801.45)	0.0000	4.3300	(393.2632)	0.0000	10.8992	(9.9191)	0.0000	1	0.9800	01/06/2025
600023.SH	12/26/2024	SDB3260123552	(4,200.00)	0.7903	(3,274.63)	(3,319.11)	0.0000	4.3300	(393.2632)	0.0000	0.3939	(0.3626)	0.0000	1	0.0313	01/06/2025
600023.SH	12/26/2024	SDB3260123552	(119,300.00)	0.7903	(93,361.20)	(94,278.61)	0.0000	4.3300	(393.2632)	0.0000	11.2293	(10.2990)	0.0000	1	0.9303	01/06/2025
600023.SH	12/26/2024	SDB3260123552	(200.00)	0.7903	(155.11)	(158.05)	0.0000	4.3300	(393.2632)	0.0000	0.0187	(0.0173)	0.0000	1	0.0014	01/06/2025
600023.SH	12/26/2024	SDB3260123552	(5,100.00)	0.7903	(3,949.56)	(4,030.35)	0.0000	4.3300	(393.2632)	0.0000	0.4750	(0.4403)	0.0000	1	0.0348	01/06/2025
600023.SH	12/26/2024	SDB3260123552	(1,700.00)	0.7903	(1,315.22)	(1,343.45)	0.0000	4.3300	(393.2632)	0.0000	0.1582	(0.1468)	0.0000	1	0.0114	01/06/2025
600023.SH	12/26/2024	SDB3260123552	(100.00)	0.7903	(76.58)	(79.03)	0.0000	4.3300	(393.2632)	0.0000	0.0092	(0.0086)	0.0000	1	0.0006	01/06/2025
600023.SH	12/26/2024	SDB3260123552	(500.00)	0.7903	(385.43)	(395.13)	0.0000	4.3300	(393.2632)	0.0000	0.0464	(0.0432)	0.0000	1	0.0032	01/06/2025
600023.SH	12/26/2024	SDB3260123552	(100.00)	0.7903	(76.49)	(79.03)	0.0000	4.3300	(393.2632)	0.0000	0.0092	(0.0086)	0.0000	1	0.0006	01/06/2025
600023.SH	12/26/2024	SDB3260123552	(7,000.00)	0.7903	(5,350.49)	(5,531.85)	0.0000	4.3300	(393.2632)	0.0000	0.6435	(0.6043)	0.0000	1	0.0392	01/06/2025
600023.SH	12/26/2024	SDB3260123552	(57,600.00)	0.7903	(44,151.21)	(45,519.26)	0.0000	4.3300	(393.2632)	0.0000	5.3104	(4.9725)	0.0000	1	0.3379	01/06/2025
600023.SH	12/26/2024	SDB3260123552	(12,400.00)	0.7903	(9,236.40)	(9,799.29)	0.0000	4.3300	(393.2632)	0.0000	1.1109	(1.0705)	0.0000	1	0.0405	01/06/2025
600023.SH	12/26/2024	SDB3260123552	(1,000.00)	0.7903	(744.87)	(790.26)	0.0000	4.3300	(393.2632)	0.0000	0.0896	(0.0863)	0.0000	1	0.0033	01/06/2025
600023.SH	12/26/2024	SDB3260123552	(400.00)	0.7903	(297.95)	(316.11)	0.0000	4.3300	(393.2632)	0.0000	0.0358	(0.0345)	0.0000	1	0.0013	01/06/2025
600023.SH	12/26/2024	SDB3260123552	(200.00)	0.7903	(148.97)	(158.05)	0.0000	4.3300	(393.2632)	0.0000	0.0179	(0.0173)	0.0000	1	0.0007	01/06/2025
600023.SH	12/26/2024	SDB3260123552	(20,100.00)	0.7903	(14,971.91)	(15,884.33)	0.0000	4.3300	(393.2632)	0.0000	1.8008	(1.7352)	0.0000	1	0.0656	01/06/2025
600023.SH	12/26/2024	SDB3260123552	(1,400.00)	0.7903	(1,042.82)	(1,106.37)	0.0000	4.3300	(393.2632)	0.0000	0.1254	(0.1209)	0.0000	1	0.0046	01/06/2025
600023.SH	12/26/2024	SDB3260123552	(12,300.00)	0.7903	(9,161.91)	(9,720.26)	0.0000	4.3300	(393.2632)	0.0000	1.1020	(1.0618)	0.0000	1	0.0401	01/06/2025
600023.SH	12/26/2024	SDB3260123552	(9,400.00)	0.7903	(7,001.79)	(7,428.49)	0.0000	4.3300	(393.2632)	0.0000	0.8422	(0.8115)	0.0000	1	0.0307	01/06/2025
600023.SH	12/26/2024	SDB3260123552	(55,700.00)	0.7903	(41,489.31)	(44,017.76)	0.0000	4.3300	(393.2632)	0.0000	4.9902	(4.8085)	0.0000	1	0.1818	01/06/2025
600023.SH	12/26/2024	SDB3260123552	(14,200.00)	0.7903	(10,577.17)	(11,221.76)	0.0000	4.3300	(393.2632)	0.0000	1.2722	(1.2259)	0.0000	1	0.0463	01/06/2025
600023.SH	12/26/2024	SDB3260123552	(33,900.00)	0.7903	(25,251.13)	(26,789.98)	0.0000	4.3300	(393.2632)	0.0000	3.0371	(2.9265)	0.0000	1	0.1106	01/06/2025
600023.SH	12/26/2024	SDB3260123552	(2,900.00)	0.7903	(2,160.13)	(2,291.77)	0.0000	4.3300	(393.2632)	0.0000	0.2598	(0.2504)	0.0000	1	0.0095	01/06/2025
600023.SH	12/26/2024	SDB3260123552	(7,700.00)	0.7903	(5,735.51)	(6,085.04)	0.0000	4.3300	(393.2632)	0.0000	0.6899	(0.6647)	0.0000	1	0.0251	01/06/2025
600023.SH	12/26/2024	SDB3260123552	(35,100.00)	0.7903	(26,144.97)	(27,738.30)	0.0000	4.3300	(393.2632)	0.0000	3.1447	(3.0301)	0.0000	1	0.1145	01/06/2025
600023.SH	12/26/2024	SDB3260123552	(5,300.00)	0.7903	(3,947.82)	(4,188.40)	0.0000	4.3300	(393.2632)	0.0000	0.4748	(0.4575)	0.0000	1	0.0173	01/06/2025
600023.SH	12/26/2024	SDB3260123552	(2,600.00)	0.7903	(1,936.66)	(2,054.69)	0.0000	4.3300	(393.2632)	0.0000	0.2329	(0.2245)	0.0000	1	0.0085	01/06/2025
600023.SH	12/26/2024	SDB3260123552	(37,700.00)	0.7903	(28,081.64)	(29,792.99)	0.0000	4.3300	(393.2632)	0.0000	3.3776	(3.2546)	0.0000	1	0.1230	01/06/2025
600023.SH	12/26/2024	SDB3260123552	(2,200.00)	0.7903	(1,638.72)	(1,738.58)	0.0000	4.3300	(393.2632)	0.0000	0.1971	(0.1899)	0.0000	1	0.0072	01/06/2025
600023.SH	12/26/2024	SDB3260123552	(3,000.00)	0.7903	(2,234.61)	(2,370.80)	0.0000	4.3300	(393.2632)	0.0000	0.2688	(0.2590)	0.0000	1	0.0098	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
ZHEJIANG ZHENENG ELECTRIC POWER CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600023.SH	12/26/2024	SDB3260123552	(200.00)	0.7903	(148.97)	(158.05)	0.0000	4.3300	(393.2632)	0.0000	0.0179	(0.0173)	0.0000	1	0.0007	01/06/2025
600023.SH	12/26/2024	SDB3260123552	(400.00)	0.7903	(297.95)	(316.11)	0.0000	4.3300	(393.2632)	0.0000	0.0358	(0.0345)	0.0000	1	0.0013	01/06/2025
600023.SH	12/26/2024	SDB3260123552	(5,800.00)	0.7903	(4,320.25)	(4,583.54)	0.0000	4.3300	(393.2632)	0.0000	0.5196	(0.5007)	0.0000	1	0.0189	01/06/2025
600023.SH	12/26/2024	SDB3260123552	(200.00)	0.7903	(148.97)	(158.05)	0.0000	4.3300	(393.2632)	0.0000	0.0179	(0.0173)	0.0000	1	0.0007	01/06/2025
600023.SH	12/26/2024	SDB3260123552	(300.00)	0.7903	(223.46)	(237.08)	0.0000	4.3300	(393.2632)	0.0000	0.0269	(0.0259)	0.0000	1	0.0010	01/06/2025
600023.SH	12/26/2024	SDB3260123552	(100.00)	0.7903	(74.49)	(79.03)	0.0000	4.3300	(393.2632)	0.0000	0.0090	(0.0086)	0.0000	1	0.0003	01/06/2025
600023.SH	12/24/2024	SDB3260123552	(1,500.00)	0.7903	(1,204.74)	(1,185.40)	0.0000	4.3300	(393.2632)	0.0000	0.2898	(0.2590)	0.0000	2	0.0308	01/06/2025
600023.SH	12/24/2024	SDB3260123552	(7,700.00)	0.7903	(6,214.44)	(6,085.04)	0.0000	4.3300	(393.2632)	0.0000	1.4949	(1.3295)	0.0000	2	0.1655	01/06/2025
600023.SH	12/24/2024	SDB3260123552	(40,100.00)	0.7903	(32,367.64)	(31,689.63)	0.0000	4.3300	(393.2632)	0.0000	7.7862	(6.9235)	0.0000	2	0.8627	01/06/2025
600023.SH	12/24/2024	SDB3260123552	(15,900.00)	0.7903	(12,731.15)	(12,565.21)	0.0000	4.3300	(393.2632)	0.0000	3.0625	(2.7452)	0.0000	2	0.3173	01/06/2025
600023.SH	12/24/2024	SDB3260123552	(82,200.00)	0.7903	(65,568.64)	(64,959.78)	0.0000	4.3300	(393.2632)	0.0000	15.7729	(14.1924)	0.0000	2	1.5805	01/06/2025
600023.SH	12/24/2024	SDB3260123552	(1,300.00)	0.7903	(1,048.47)	(1,027.34)	0.0000	4.3300	(393.2632)	0.0000	0.2522	(0.2245)	0.0000	2	0.0278	01/06/2025
600023.SH	12/24/2024	SDB3260123552	(1,400.00)	0.7903	(1,108.55)	(1,106.37)	0.0000	4.3300	(393.2632)	0.0000	0.2667	(0.2417)	0.0000	2	0.0249	01/06/2025
600023.SH	12/24/2024	SDB3260123552	(7,800.00)	0.7903	(6,184.73)	(6,164.07)	0.0000	4.3300	(393.2632)	0.0000	1.4878	(1.3467)	0.0000	2	0.1410	01/06/2025
600023.SH	12/24/2024	SDB3260123552	(29,900.00)	0.7903	(23,773.31)	(23,628.92)	0.0000	4.3300	(393.2632)	0.0000	5.7188	(5.1624)	0.0000	2	0.5564	01/06/2025
600023.SH	12/24/2024	SDB3260123552	(8,600.00)	0.7903	(6,828.31)	(6,796.28)	0.0000	4.3300	(393.2632)	0.0000	1.6426	(1.4848)	0.0000	2	0.1577	01/06/2025
600023.SH	12/24/2024	SDB3260123552	(86,100.00)	0.7903	(68,356.00)	(68,041.82)	0.0000	4.3300	(393.2632)	0.0000	16.4434	(14.8657)	0.0000	2	1.5777	01/06/2025
600023.SH	12/24/2024	SDB3260123552	(1,100.00)	0.7903	(867.65)	(869.29)	0.0000	4.3300	(393.2632)	0.0000	0.2087	(0.1899)	0.0000	2	0.0188	01/06/2025
600023.SH	12/24/2024	SDB3260123552	(100.00)	0.7903	(78.65)	(79.03)	0.0000	4.3300	(393.2632)	0.0000	0.0189	(0.0173)	0.0000	2	0.0017	01/06/2025
600023.SH	12/24/2024	SDB3260123552	(500.00)	0.7903	(392.51)	(395.13)	0.0000	4.3300	(393.2632)	0.0000	0.0944	(0.0863)	0.0000	2	0.0081	01/06/2025
600023.SH	12/24/2024	SDB3260123552	(248,700.00)	0.7903	(195,544.11)	(196,538.91)	0.0000	4.3300	(393.2632)	0.0000	47.0392	(42.9397)	0.0000	2	4.0995	01/06/2025
600023.SH	12/24/2024	SDB3260123552	(114,900.00)	0.7903	(90,616.69)	(90,801.45)	0.0000	4.3300	(393.2632)	0.0000	21.7983	(19.8383)	0.0000	2	1.9601	01/06/2025
600023.SH	12/24/2024	SDB3260123552	(4,200.00)	0.7903	(3,274.63)	(3,219.11)	0.0000	4.3300	(393.2632)	0.0000	0.7877	(0.7252)	0.0000	2	0.0626	01/06/2025
600023.SH	12/24/2024	SDB3260123552	(119,300.00)	0.7903	(93,361.20)	(94,278.61)	0.0000	4.3300	(393.2632)	0.0000	22.4586	(20.5979)	0.0000	2	1.8606	01/06/2025
600023.SH	12/24/2024	SDB3260123552	(200.00)	0.7903	(155.11)	(158.05)	0.0000	4.3300	(393.2632)	0.0000	0.0373	(0.0345)	0.0000	2	0.0028	01/06/2025
600023.SH	12/24/2024	SDB3260123552	(5,100.00)	0.7903	(3,949.56)	(4,030.35)	0.0000	4.3300	(393.2632)	0.0000	0.9501	(0.8805)	0.0000	2	0.0695	01/06/2025
600023.SH	12/24/2024	SDB3260123552	(1,700.00)	0.7903	(1,315.22)	(1,343.45)	0.0000	4.3300	(393.2632)	0.0000	0.3164	(0.2935)	0.0000	2	0.0229	01/06/2025
600023.SH	12/24/2024	SDB3260123552	(100.00)	0.7903	(76.58)	(79.03)	0.0000	4.3300	(393.2632)	0.0000	0.0184	(0.0173)	0.0000	2	0.0012	01/06/2025
600023.SH	12/24/2024	SDB3260123552	(500.00)	0.7903	(385.43)	(395.13)	0.0000	4.3300	(393.2632)	0.0000	0.0927	(0.0863)	0.0000	2	0.0064	01/06/2025
600023.SH	12/24/2024	SDB3260123552	(100.00)	0.7903	(76.49)	(79.03)	0.0000	4.3300	(393.2632)	0.0000	0.0184	(0.0173)	0.0000	2	0.0011	01/06/2025
600023.SH	12/24/2024	SDB3260123552	(7,000.00)	0.7903	(5,350.49)	(5,531.85)	0.0000	4.3300	(393.2632)	0.0000	1.2871	(1.2086)	0.0000	2	0.0785	01/06/2025
600023.SH	12/24/2024	SDB3260123552	(57,600.00)	0.7903	(44,151.21)	(45,519.26)	0.0000	4.3300	(393.2632)	0.0000	10.6208	(9.9450)	0.0000	2	0.6758	01/06/2025
600023.SH	12/24/2024	SDB3260123552	(12,400.00)	0.7903	(9,236.40)	(9,799.29)	0.0000	4.3300	(393.2632)	0.0000	2.2219	(2.1409)	0.0000	2	0.0809	01/06/2025
600023.SH	12/24/2024	SDB3260123552	(1,000.00)	0.7903	(744.87)	(790.26)	0.0000	4.3300	(393.2632)	0.0000	0.1792	(0.1727)	0.0000	2	0.0065	01/06/2025
600023.SH	12/24/2024	SDB3260123552	(400.00)	0.7903	(297.95)	(316.11)	0.0000	4.3300	(393.2632)	0.0000	0.0717	(0.0691)	0.0000	2	0.0026	01/06/2025
600023.SH	12/24/2024	SDB3260123552	(200.00)	0.7903	(148.97)	(158.05)	0.0000	4.3300	(393.2632)	0.0000	0.0358	(0.0345)	0.0000	2	0.0013	01/06/2025
600023.SH	12/24/2024	SDB3260123552	(20,100.00)	0.7903	(14,971.91)	(15,884.33)	0.0000	4.3300	(393.2632)	0.0000	3.6016	(3.4704)	0.0000	2	0.1312	01/06/2025
600023.SH	12/24/2024	SDB3260123552	(1,400.00)	0.7903	(1,042.82)	(1,106.37)	0.0000	4.3300	(393.2632)	0.0000	0.2509	(0.2417)	0.0000	2	0.0091	01/06/2025
600023.SH	12/24/2024	SDB3260123552	(12,300.00)	0.7903	(9,161.91)	(9,720.26)	0.0000	4.3300	(393.2632)	0.0000	2.2039	(2.1237)	0.0000	2	0.0803	01/06/2025
600023.SH	12/24/2024	SDB3260123552	(9,400.00)	0.7903	(7,001.79)	(7,428.49)	0.0000	4.3300	(393.2632)	0.0000	1.6843	(1.6230)	0.0000	2	0.0613	01/06/2025
600023.SH	12/24/2024	SDB3260123552	(55,700.00)	0.7903	(41,489.31)	(44,017.76)	0.0000	4.3300	(393.2632)	0.0000	9.9805	(9.6170)	0.0000	2	0.3635	01/06/2025
600023.SH	12/24/2024	SDB3260123552	(14,200.00)	0.7903	(10,577.17)	(11,221.76)	0.0000	4.3300	(393.2632)	0.0000	2.5444	(2.4517)	0.0000	2	0.0927	01/06/2025
600023.SH	12/24/2024	SDB3260123552	(33,900.00)	0.7903	(25,251.13)	(26,789.98)	0.0000	4.3300	(393.2632)	0.0000	6.0743	(5.8531)	0.0000	2	0.2212	01/06/2025
600023.SH	12/24/2024	SDB3260123552	(2,900.00)	0.7903	(2,160.13)	(2,291.77)	0.0000	4.3300	(393.2632)	0.0000	0.5196	(0.5007)	0.0000	2	0.0189	01/06/2025
600023.SH	12/24/2024	SDB3260123552	(7,700.00)	0.7903	(5,735.51)	(6,085.04)	0.0000	4.3300	(393.2632)	0.0000	1.3797	(1.3295)	0.0000	2	0.0503	01/06/2025
600023.SH	12/24/2024	SDB3260123552	(35,100.00)	0.7903	(26,144.97)	(27,738.30)	0.0000	4.3300	(393.2632)	0.0000	6.2893	(6.0603)	0.0000	2	0.2291	01/06/2025
600023.SH	12/24/2024	SDB3260123552	(5,300.00)	0.7903	(3,947.82)	(4,188.40)	0.0000	4.3300	(393.2632)	0.0000	0.9497	(0.9151)	0.0000	2	0.0346	01/06/2025
600023.SH	12/24/2024	SDB3260123552	(2,600.00)	0.7903	(1,936.66)	(2,054.69)	0.0000	4.3300	(393.2632)	0.0000	0.4659	(0.4489)	0.0000	2	0.0170	01/06/2025
600023.SH	12/24/2024	SDB3260123552	(37,700.00)	0.7903	(28,081.64)	(29,792.99)	0.0000	4.3300	(393.2632)	0.0000	6.7552	(6.5092)	0.0000	2	0.2460	01/06/2025
600023.SH	12/24/2024	SDB3260123552	(2,200.00)	0.7903	(1,638.72)	(1,738.58)	0.0000	4.3300	(393.2632)	0.0000	0.3942	(0.3798)	0.0000	2	0.0144	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
ZHEJIANG ZHENENG ELECTRIC POWER CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600023.SH	12/24/2024	SDB3260123552	(3,000.00)	0.7903	(2,234.61)	(2,370.80)	0.0000	4.3300	(393.2632)	0.0000	0.5375	(0.5180)	0.0000	2	0.0196	01/06/2025
600023.SH	12/24/2024	SDB3260123552	(200.00)	0.7903	(148.97)	(158.05)	0.0000	4.3300	(393.2632)	0.0000	0.0358	(0.0345)	0.0000	2	0.0013	01/06/2025
600023.SH	12/24/2024	SDB3260123552	(400.00)	0.7903	(297.95)	(316.11)	0.0000	4.3300	(393.2632)	0.0000	0.0717	(0.0691)	0.0000	2	0.0026	01/06/2025
600023.SH	12/24/2024	SDB3260123552	(5,800.00)	0.7903	(4,320.25)	(4,583.54)	0.0000	4.3300	(393.2632)	0.0000	1.0393	(1.0014)	0.0000	2	0.0379	01/06/2025
600023.SH	12/24/2024	SDB3260123552	(200.00)	0.7903	(148.97)	(158.05)	0.0000	4.3300	(393.2632)	0.0000	0.0358	(0.0345)	0.0000	2	0.0013	01/06/2025
600023.SH	12/24/2024	SDB3260123552	(300.00)	0.7903	(223.46)	(237.08)	0.0000	4.3300	(393.2632)	0.0000	0.0538	(0.0518)	0.0000	2	0.0020	01/06/2025
600023.SH	12/24/2024	SDB3260123552	(100.00)	0.7903	(74.49)	(79.03)	0.0000	4.3300	(393.2632)	0.0000	0.0179	(0.0173)	0.0000	2	0.0007	01/06/2025
600023.SH	12/23/2024	SDB3260123552	(1,500.00)	0.8038	(1,204.74)	(1,205.70)	0.0000	4.3300	(393.2632)	0.0000	0.1449	(0.1317)	0.0000	1	0.0132	01/06/2025
600023.SH	12/23/2024	SDB3260123552	(7,700.00)	0.8038	(6,214.44)	(6,189.24)	0.0000	4.3300	(393.2632)	0.0000	0.7475	(0.6761)	0.0000	1	0.0713	01/06/2025
600023.SH	12/23/2024	SDB3260123552	(40,100.00)	0.8038	(32,367.64)	(32,232.26)	0.0000	4.3300	(393.2632)	0.0000	3.8931	(3.5210)	0.0000	1	0.3721	01/06/2025
600023.SH	12/23/2024	SDB3260123552	(15,900.00)	0.8038	(12,731.15)	(12,780.37)	0.0000	4.3300	(393.2632)	0.0000	1.5313	(1.3961)	0.0000	1	0.1351	01/06/2025
600023.SH	12/23/2024	SDB3260123552	(82,200.00)	0.8038	(65,568.64)	(66,072.11)	0.0000	4.3300	(393.2632)	0.0000	7.8865	(7.2177)	0.0000	1	0.6687	01/06/2025
600023.SH	12/23/2024	SDB3260123552	(1,300.00)	0.8038	(1,048.47)	(1,044.94)	0.0000	4.3300	(393.2632)	0.0000	0.1261	(0.1141)	0.0000	1	0.0120	01/06/2025
600023.SH	12/23/2024	SDB3260123552	(1,400.00)	0.8038	(1,108.55)	(1,125.32)	0.0000	4.3300	(393.2632)	0.0000	0.1333	(0.1229)	0.0000	1	0.0104	01/06/2025
600023.SH	12/23/2024	SDB3260123552	(7,800.00)	0.8038	(6,184.73)	(6,269.62)	0.0000	4.3300	(393.2632)	0.0000	0.7439	(0.6849)	0.0000	1	0.0590	01/06/2025
600023.SH	12/23/2024	SDB3260123552	(29,900.00)	0.8038	(23,773.31)	(24,033.53)	0.0000	4.3300	(393.2632)	0.0000	2.8594	(2.6254)	0.0000	1	0.2340	01/06/2025
600023.SH	12/23/2024	SDB3260123552	(8,600.00)	0.8038	(6,828.31)	(6,912.65)	0.0000	4.3300	(393.2632)	0.0000	0.8213	(0.7551)	0.0000	1	0.0662	01/06/2025
600023.SH	12/23/2024	SDB3260123552	(86,100.00)	0.8038	(68,356.00)	(69,206.92)	0.0000	4.3300	(393.2632)	0.0000	8.2217	(7.5601)	0.0000	1	0.6616	01/06/2025
600023.SH	12/23/2024	SDB3260123552	(1,100.00)	0.8038	(867.65)	(884.18)	0.0000	4.3300	(393.2632)	0.0000	0.1044	(0.0966)	0.0000	1	0.0078	01/06/2025
600023.SH	12/23/2024	SDB3260123552	(100.00)	0.8038	(78.65)	(80.38)	0.0000	4.3300	(393.2632)	0.0000	0.0095	(0.0088)	0.0000	1	0.0007	01/06/2025
600023.SH	12/23/2024	SDB3260123552	(500.00)	0.8038	(392.51)	(401.90)	0.0000	4.3300	(393.2632)	0.0000	0.0472	(0.0439)	0.0000	1	0.0033	01/06/2025
600023.SH	12/23/2024	SDB3260123552	(248,700.00)	0.8038	(195,544.11)	(199,904.31)	0.0000	4.3300	(393.2632)	0.0000	23.5196	(21.8375)	0.0000	1	1.6821	01/06/2025
600023.SH	12/23/2024	SDB3260123552	(114,900.00)	0.8038	(90,616.69)	(92,356.28)	0.0000	4.3300	(393.2632)	0.0000	10.8992	(10.0890)	0.0000	1	0.8102	01/06/2025
600023.SH	12/23/2024	SDB3260123552	(4,200.00)	0.8038	(3,274.63)	(3,375.95)	0.0000	4.3300	(393.2632)	0.0000	0.3939	(0.3688)	0.0000	1	0.0251	01/06/2025
600023.SH	12/23/2024	SDB3260123552	(119,300.00)	0.8038	(93,361.20)	(95,892.98)	0.0000	4.3300	(393.2632)	0.0000	11.2293	(10.4753)	0.0000	1	0.7539	01/06/2025
600023.SH	12/23/2024	SDB3260123552	(200.00)	0.8038	(155.11)	(160.76)	0.0000	4.3300	(393.2632)	0.0000	0.0187	(0.0176)	0.0000	1	0.0011	01/06/2025
600023.SH	12/23/2024	SDB3260123552	(5,100.00)	0.8038	(3,949.56)	(4,099.36)	0.0000	4.3300	(393.2632)	0.0000	0.4750	(0.4478)	0.0000	1	0.0272	01/06/2025
600023.SH	12/23/2024	SDB3260123552	(1,700.00)	0.8038	(1,315.22)	(1,366.45)	0.0000	4.3300	(393.2632)	0.0000	0.1582	(0.1493)	0.0000	1	0.0089	01/06/2025
600023.SH	12/23/2024	SDB3260123552	(100.00)	0.8038	(76.58)	(80.38)	0.0000	4.3300	(393.2632)	0.0000	0.0092	(0.0088)	0.0000	1	0.0004	01/06/2025
600023.SH	12/23/2024	SDB3260123552	(500.00)	0.8038	(385.43)	(401.90)	0.0000	4.3300	(393.2632)	0.0000	0.0464	(0.0439)	0.0000	1	0.0025	01/06/2025
600023.SH	12/23/2024	SDB3260123552	(100.00)	0.8038	(76.49)	(80.38)	0.0000	4.3300	(393.2632)	0.0000	0.0092	(0.0088)	0.0000	1	0.0004	01/06/2025
600023.SH	12/23/2024	SDB3260123552	(7,000.00)	0.8038	(5,350.49)	(5,626.58)	0.0000	4.3300	(393.2632)	0.0000	0.6435	(0.6146)	0.0000	1	0.0289	01/06/2025
600023.SH	12/23/2024	SDB3260123552	(57,600.00)	0.8038	(44,151.21)	(46,298.71)	0.0000	4.3300	(393.2632)	0.0000	5.3104	(5.0577)	0.0000	1	0.2527	01/06/2025
600023.SH	12/23/2024	SDB3260123552	(12,400.00)	0.8038	(9,236.40)	(9,967.08)	0.0000	4.3300	(393.2632)	0.0000	1.1109	(1.0888)	0.0000	1	0.0221	01/06/2025
600023.SH	12/23/2024	SDB3260123552	(1,000.00)	0.8038	(744.87)	(803.80)	0.0000	4.3300	(393.2632)	0.0000	0.0896	(0.0878)	0.0000	1	0.0018	01/06/2025
600023.SH	12/23/2024	SDB3260123552	(400.00)	0.8038	(297.95)	(321.52)	0.0000	4.3300	(393.2632)	0.0000	0.0358	(0.0351)	0.0000	1	0.0007	01/06/2025
600023.SH	12/23/2024	SDB3260123552	(200.00)	0.8038	(148.97)	(160.76)	0.0000	4.3300	(393.2632)	0.0000	0.0179	(0.0176)	0.0000	1	0.0004	01/06/2025
600023.SH	12/23/2024	SDB3260123552	(20,100.00)	0.8038	(14,971.91)	(16,156.32)	0.0000	4.3300	(393.2632)	0.0000	1.8008	(1.7649)	0.0000	1	0.0359	01/06/2025
600023.SH	12/23/2024	SDB3260123552	(1,400.00)	0.8038	(1,042.82)	(1,125.32)	0.0000	4.3300	(393.2632)	0.0000	0.1254	(0.1229)	0.0000	1	0.0025	01/06/2025
600023.SH	12/23/2024	SDB3260123552	(12,300.00)	0.8038	(9,161.91)	(9,886.70)	0.0000	4.3300	(393.2632)	0.0000	1.1020	(1.0800)	0.0000	1	0.0220	01/06/2025
600023.SH	12/23/2024	SDB3260123552	(9,400.00)	0.8038	(7,001.79)	(7,555.69)	0.0000	4.3300	(393.2632)	0.0000	0.8422	(0.8254)	0.0000	1	0.0168	01/06/2025
600023.SH	12/23/2024	SDB3260123552	(55,700.00)	0.8038	(41,489.31)	(44,771.49)	0.0000	4.3300	(393.2632)	0.0000	4.9902	(4.8908)	0.0000	1	0.0994	01/06/2025
600023.SH	12/23/2024	SDB3260123552	(14,200.00)	0.8038	(10,577.17)	(11,413.92)	0.0000	4.3300	(393.2632)	0.0000	1.2722	(1.2469)	0.0000	1	0.0253	01/06/2025
600023.SH	12/23/2024	SDB3260123552	(33,900.00)	0.8038	(25,251.13)	(27,248.72)	0.0000	4.3300	(393.2632)	0.0000	3.0371	(2.9766)	0.0000	1	0.0605	01/06/2025
600023.SH	12/23/2024	SDB3260123552	(2,900.00)	0.8038	(2,160.13)	(2,331.01)	0.0000	4.3300	(393.2632)	0.0000	0.2598	(0.2546)	0.0000	1	0.0052	01/06/2025
600023.SH	12/23/2024	SDB3260123552	(7,700.00)	0.8038	(5,735.51)	(6,189.24)	0.0000	4.3300	(393.2632)	0.0000	0.6899	(0.6761)	0.0000	1	0.0137	01/06/2025
600023.SH	12/23/2024	SDB3260123552	(35,100.00)	0.8038	(26,144.97)	(28,213.27)	0.0000	4.3300	(393.2632)	0.0000	3.1447	(3.0820)	0.0000	1	0.0626	01/06/2025
600023.SH	12/23/2024	SDB3260123552	(5,300.00)	0.8038	(3,947.82)	(4,260.12)	0.0000	4.3300	(393.2632)	0.0000	0.4748	(0.4654)	0.0000	1	0.0095	01/06/2025
600023.SH	12/23/2024	SDB3260123552	(2,600.00)	0.8038	(1,936.66)	(2,089.87)	0.0000	4.3300	(393.2632)	0.0000	0.2329	(0.2283)	0.0000	1	0.0046	01/06/2025
600023.SH	12/23/2024	SDB3260123552	(37,700.00)	0.8038	(28,081.64)	(30,303.15)	0.0000	4.3300	(393.2632)	0.0000	3.3776	(3.3103)	0.0000	1	0.0673	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
ZHEJIANG ZHENENG ELECTRIC POWER CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600023.SH	12/23/2024	SDB3260123552	(2,200.00)	0.8038	(1,638.72)	(1,768.35)	0.0000	4.3300	(393.2632)	0.0000	0.1971	(0.1932)	0.0000	1	0.0039	01/06/2025
600023.SH	12/23/2024	SDB3260123552	(3,000.00)	0.8038	(2,234.61)	(2,411.39)	0.0000	4.3300	(393.2632)	0.0000	0.2688	(0.2634)	0.0000	1	0.0054	01/06/2025
600023.SH	12/23/2024	SDB3260123552	(200.00)	0.8038	(148.97)	(160.76)	0.0000	4.3300	(393.2632)	0.0000	0.0179	(0.0176)	0.0000	1	0.0004	01/06/2025
600023.SH	12/23/2024	SDB3260123552	(400.00)	0.8038	(297.95)	(321.52)	0.0000	4.3300	(393.2632)	0.0000	0.0358	(0.0351)	0.0000	1	0.0007	01/06/2025
600023.SH	12/23/2024	SDB3260123552	(5,800.00)	0.8038	(4,320.25)	(4,662.02)	0.0000	4.3300	(393.2632)	0.0000	0.5196	(0.5093)	0.0000	1	0.0104	01/06/2025
600023.SH	12/23/2024	SDB3260123552	(200.00)	0.8038	(148.97)	(160.76)	0.0000	4.3300	(393.2632)	0.0000	0.0179	(0.0176)	0.0000	1	0.0004	01/06/2025
600023.SH	12/23/2024	SDB3260123552	(300.00)	0.8038	(223.46)	(241.14)	0.0000	4.3300	(393.2632)	0.0000	0.0269	(0.0263)	0.0000	1	0.0005	01/06/2025
600023.SH	12/23/2024	SDB3260123552	(100.00)	0.8038	(74.49)	(80.38)	0.0000	4.3300	(393.2632)	0.0000	0.0090	(0.0088)	0.0000	1	0.0002	01/06/2025
600023.SH	12/20/2024	SDB3260123552	(1,500.00)	0.8036	(1,204.74)	(1,205.46)	0.0000	4.3300	(393.2632)	0.0000	0.4347	(0.3951)	0.0000	3	0.0397	01/06/2025
600023.SH	12/20/2024	SDB3260123552	(7,700.00)	0.8036	(6,214.44)	(6,188.00)	0.0000	4.3300	(393.2632)	0.0000	2.2424	(2.0279)	0.0000	3	0.2144	01/06/2025
600023.SH	12/20/2024	SDB3260123552	(40,100.00)	0.8036	(32,367.64)	(32,225.84)	0.0000	4.3300	(393.2632)	0.0000	11.6793	(10.5610)	0.0000	3	1.1183	01/06/2025
600023.SH	12/20/2024	SDB3260123552	(15,900.00)	0.8036	(12,731.15)	(12,777.83)	0.0000	4.3300	(393.2632)	0.0000	4.5938	(4.1875)	0.0000	3	0.4063	01/06/2025
600023.SH	12/20/2024	SDB3260123552	(82,200.00)	0.8036	(65,568.64)	(66,058.96)	0.0000	4.3300	(393.2632)	0.0000	23.6594	(21.6488)	0.0000	3	2.0106	01/06/2025
600023.SH	12/20/2024	SDB3260123552	(1,300.00)	0.8036	(1,048.47)	(1,044.73)	0.0000	4.3300	(393.2632)	0.0000	0.3783	(0.3424)	0.0000	3	0.0359	01/06/2025
600023.SH	12/20/2024	SDB3260123552	(1,400.00)	0.8036	(1,108.55)	(1,125.09)	0.0000	4.3300	(393.2632)	0.0000	0.4000	(0.3687)	0.0000	3	0.0313	01/06/2025
600023.SH	12/20/2024	SDB3260123552	(7,800.00)	0.8036	(6,184.73)	(6,268.37)	0.0000	4.3300	(393.2632)	0.0000	2.2317	(2.0543)	0.0000	3	0.1774	01/06/2025
600023.SH	12/20/2024	SDB3260123552	(29,900.00)	0.8036	(23,773.31)	(24,028.75)	0.0000	4.3300	(393.2632)	0.0000	8.5782	(7.8747)	0.0000	3	0.7035	01/06/2025
600023.SH	12/20/2024	SDB3260123552	(8,600.00)	0.8036	(6,828.31)	(6,911.28)	0.0000	4.3300	(393.2632)	0.0000	2.4639	(2.2650)	0.0000	3	0.1989	01/06/2025
600023.SH	12/20/2024	SDB3260123552	(86,100.00)	0.8036	(68,356.00)	(69,193.15)	0.0000	4.3300	(393.2632)	0.0000	24.6651	(22.6759)	0.0000	3	1.9892	01/06/2025
600023.SH	12/20/2024	SDB3260123552	(1,100.00)	0.8036	(867.65)	(884.00)	0.0000	4.3300	(393.2632)	0.0000	0.3131	(0.2897)	0.0000	3	0.0234	01/06/2025
600023.SH	12/20/2024	SDB3260123552	(100.00)	0.8036	(78.65)	(80.36)	0.0000	4.3300	(393.2632)	0.0000	0.0284	(0.0263)	0.0000	3	0.0020	01/06/2025
600023.SH	12/20/2024	SDB3260123552	(500.00)	0.8036	(392.51)	(401.82)	0.0000	4.3300	(393.2632)	0.0000	0.1416	(0.1317)	0.0000	3	0.0099	01/06/2025
600023.SH	12/20/2024	SDB3260123552	(248,700.00)	0.8036	(195,544.11)	(199,864.52)	0.0000	4.3300	(393.2632)	0.0000	70.5588	(65.4995)	0.0000	3	5.0594	01/06/2025
600023.SH	12/20/2024	SDB3260123552	(114,900.00)	0.8036	(90,616.69)	(92,337.89)	0.0000	4.3300	(393.2632)	0.0000	32.6975	(30.2609)	0.0000	3	2.4366	01/06/2025
600023.SH	12/20/2024	SDB3260123552	(4,200.00)	0.8036	(3,274.63)	(3,375.28)	0.0000	4.3300	(393.2632)	0.0000	1.1816	(1.1061)	0.0000	3	0.0755	01/06/2025
600023.SH	12/20/2024	SDB3260123552	(119,300.00)	0.8036	(93,361.20)	(95,873.89)	0.0000	4.3300	(393.2632)	0.0000	33.6878	(31.4197)	0.0000	3	2.2681	01/06/2025
600023.SH	12/20/2024	SDB3260123552	(200.00)	0.8036	(155.11)	(160.73)	0.0000	4.3300	(393.2632)	0.0000	0.0560	(0.0527)	0.0000	3	0.0033	01/06/2025
600023.SH	12/20/2024	SDB3260123552	(5,100.00)	0.8036	(3,949.56)	(4,098.55)	0.0000	4.3300	(393.2632)	0.0000	1.4251	(1.3432)	0.0000	3	0.0820	01/06/2025
600023.SH	12/20/2024	SDB3260123552	(1,700.00)	0.8036	(1,315.22)	(1,366.18)	0.0000	4.3300	(393.2632)	0.0000	0.4746	(0.4477)	0.0000	3	0.0269	01/06/2025
600023.SH	12/20/2024	SDB3260123552	(100.00)	0.8036	(76.58)	(80.36)	0.0000	4.3300	(393.2632)	0.0000	0.0276	(0.0263)	0.0000	3	0.0013	01/06/2025
600023.SH	12/20/2024	SDB3260123552	(500.00)	0.8036	(385.43)	(401.82)	0.0000	4.3300	(393.2632)	0.0000	0.1391	(0.1317)	0.0000	3	0.0074	01/06/2025
600023.SH	12/20/2024	SDB3260123552	(100.00)	0.8036	(76.49)	(80.36)	0.0000	4.3300	(393.2632)	0.0000	0.0276	(0.0263)	0.0000	3	0.0013	01/06/2025
600023.SH	12/20/2024	SDB3260123552	(7,000.00)	0.8036	(5,350.49)	(5,625.46)	0.0000	4.3300	(393.2632)	0.0000	1.9306	(1.8436)	0.0000	3	0.0871	01/06/2025
600023.SH	12/20/2024	SDB3260123552	(57,600.00)	0.8036	(44,151.21)	(46,289.49)	0.0000	4.3300	(393.2632)	0.0000	15.9312	(15.1700)	0.0000	3	0.7613	01/06/2025
600023.SH	12/20/2024	SDB3260123552	(12,400.00)	0.8036	(9,236.40)	(9,965.10)	0.0000	4.3300	(393.2632)	0.0000	3.3328	(3.2658)	0.0000	3	0.0670	01/06/2025
600023.SH	12/20/2024	SDB3260123552	(1,000.00)	0.8036	(744.87)	(803.64)	0.0000	4.3300	(393.2632)	0.0000	0.2688	(0.2634)	0.0000	3	0.0054	01/06/2025
600023.SH	12/20/2024	SDB3260123552	(400.00)	0.8036	(297.95)	(321.45)	0.0000	4.3300	(393.2632)	0.0000	0.1075	(0.1053)	0.0000	3	0.0022	01/06/2025
600023.SH	12/20/2024	SDB3260123552	(200.00)	0.8036	(148.97)	(160.73)	0.0000	4.3300	(393.2632)	0.0000	0.0538	(0.0527)	0.0000	3	0.0011	01/06/2025
600023.SH	12/20/2024	SDB3260123552	(20,100.00)	0.8036	(14,971.91)	(16,153.10)	0.0000	4.3300	(393.2632)	0.0000	5.4024	(5.2937)	0.0000	3	0.1087	01/06/2025
600023.SH	12/20/2024	SDB3260123552	(1,400.00)	0.8036	(1,042.82)	(1,125.09)	0.0000	4.3300	(393.2632)	0.0000	0.3763	(0.3687)	0.0000	3	0.0076	01/06/2025
600023.SH	12/20/2024	SDB3260123552	(12,300.00)	0.8036	(9,161.91)	(9,884.74)	0.0000	4.3300	(393.2632)	0.0000	3.3059	(3.2394)	0.0000	3	0.0665	01/06/2025
600023.SH	12/20/2024	SDB3260123552	(9,400.00)	0.8036	(7,001.79)	(7,554.19)	0.0000	4.3300	(393.2632)	0.0000	2.5265	(2.4757)	0.0000	3	0.0508	01/06/2025
600023.SH	12/20/2024	SDB3260123552	(55,700.00)	0.8036	(41,489.31)	(44,762.58)	0.0000	4.3300	(393.2632)	0.0000	14.9707	(14.6696)	0.0000	3	0.3012	01/06/2025
600023.SH	12/20/2024	SDB3260123552	(14,200.00)	0.8036	(10,577.17)	(11,411.65)	0.0000	4.3300	(393.2632)	0.0000	3.8166	(3.7398)	0.0000	3	0.0768	01/06/2025
600023.SH	12/20/2024	SDB3260123552	(33,900.00)	0.8036	(25,251.13)	(27,243.29)	0.0000	4.3300	(393.2632)	0.0000	9.1114	(8.9282)	0.0000	3	0.1833	01/06/2025
600023.SH	12/20/2024	SDB3260123552	(2,900.00)	0.8036	(2,160.13)	(2,330.55)	0.0000	4.3300	(393.2632)	0.0000	0.7794	(0.7638)	0.0000	3	0.0157	01/06/2025
600023.SH	12/20/2024	SDB3260123552	(7,700.00)	0.8036	(5,735.51)	(6,188.00)	0.0000	4.3300	(393.2632)	0.0000	2.0696	(2.0279)	0.0000	3	0.0416	01/06/2025
600023.SH	12/20/2024	SDB3260123552	(35,100.00)	0.8036	(26,144.97)	(28,207.66)	0.0000	4.3300	(393.2632)	0.0000	9.4340	(9.2442)	0.0000	3	0.1898	01/06/2025
600023.SH	12/20/2024	SDB3260123552	(5,300.00)	0.8036	(3,947.82)	(4,259.28)	0.0000	4.3300	(393.2632)	0.0000	1.4245	(1.3958)	0.0000	3	0.0287	01/06/2025
600023.SH	12/20/2024	SDB3260123552	(2,600.00)	0.8036	(1,936.66)	(2,089.46)	0.0000	4.3300	(393.2632)	0.0000	0.6988	(0.6848)	0.0000	3	0.0141	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
ZHEJIANG ZHENENG ELECTRIC POWER CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600023.SH	12/20/2024	SDB3260123552	(37,700.00)	0.8036	(28,081.64)	(30,297.11)	0.0000	4.3300	(393.2632)	0.0000	10.1328	(9.9290)	0.0000	3	0.2038	01/06/2025
600023.SH	12/20/2024	SDB3260123552	(2,200.00)	0.8036	(1,638.72)	(1,768.00)	0.0000	4.3300	(393.2632)	0.0000	0.5913	(0.5794)	0.0000	3	0.0119	01/06/2025
600023.SH	12/20/2024	SDB3260123552	(3,000.00)	0.8036	(2,234.61)	(2,410.91)	0.0000	4.3300	(393.2632)	0.0000	0.8063	(0.7901)	0.0000	3	0.0162	01/06/2025
600023.SH	12/20/2024	SDB3260123552	(200.00)	0.8036	(148.97)	(160.73)	0.0000	4.3300	(393.2632)	0.0000	0.0538	(0.0527)	0.0000	3	0.0011	01/06/2025
600023.SH	12/20/2024	SDB3260123552	(400.00)	0.8036	(297.95)	(321.45)	0.0000	4.3300	(393.2632)	0.0000	0.1075	(0.1053)	0.0000	3	0.0022	01/06/2025
600023.SH	12/20/2024	SDB3260123552	(5,800.00)	0.8036	(4,320.25)	(4,661.09)	0.0000	4.3300	(393.2632)	0.0000	1.5589	(1.5275)	0.0000	3	0.0314	01/06/2025
600023.SH	12/20/2024	SDB3260123552	(200.00)	0.8036	(148.97)	(160.73)	0.0000	4.3300	(393.2632)	0.0000	0.0538	(0.0527)	0.0000	3	0.0011	01/06/2025
600023.SH	12/20/2024	SDB3260123552	(300.00)	0.8036	(223.46)	(241.09)	0.0000	4.3300	(393.2632)	0.0000	0.0806	(0.0790)	0.0000	3	0.0016	01/06/2025
600023.SH	12/20/2024	SDB3260123552	(100.00)	0.8036	(74.49)	(80.36)	0.0000	4.3300	(393.2632)	0.0000	0.0269	(0.0263)	0.0000	3	0.0005	01/06/2025
600023.SH	12/19/2024	SDB3260123552	(15,900.00)	0.8083	(12,731.15)	(12,851.18)	0.0000	4.5800	(397.6057)	0.0000	1.6197	(1.4194)	0.0000	1	0.2003	01/06/2025
600023.SH	12/19/2024	SDB3260123552	(82,200.00)	0.8083	(65,568.64)	(66,438.15)	0.0000	4.5800	(397.6057)	0.0000	8.3418	(7.3378)	0.0000	1	1.0040	01/06/2025
600023.SH	12/19/2024	SDB3260123552	(1,300.00)	0.8083	(1,048.47)	(1,050.72)	0.0000	4.5800	(397.6057)	0.0000	0.1334	(0.1160)	0.0000	1	0.0173	01/06/2025
600023.SH	12/19/2024	SDB3260123552	(1,400.00)	0.8083	(1,108.55)	(1,131.55)	0.0000	4.5800	(397.6057)	0.0000	0.1410	(0.1250)	0.0000	1	0.0161	01/06/2025
600023.SH	12/19/2024	SDB3260123552	(7,800.00)	0.8083	(6,184.73)	(6,304.35)	0.0000	4.5800	(397.6057)	0.0000	0.7868	(0.6963)	0.0000	1	0.0905	01/06/2025
600023.SH	12/19/2024	SDB3260123552	(29,900.00)	0.8083	(23,773.31)	(24,166.67)	0.0000	4.5800	(397.6057)	0.0000	3.0245	(2.6691)	0.0000	1	0.3554	01/06/2025
600023.SH	12/19/2024	SDB3260123552	(8,600.00)	0.8083	(6,828.31)	(6,950.95)	0.0000	4.5800	(397.6057)	0.0000	0.8687	(0.7677)	0.0000	1	0.1010	01/06/2025
600023.SH	12/19/2024	SDB3260123552	(86,100.00)	0.8083	(68,356.00)	(69,590.32)	0.0000	4.5800	(397.6057)	0.0000	8.6964	(7.6860)	0.0000	1	1.1014	01/06/2025
600023.SH	12/19/2024	SDB3260123552	(1,100.00)	0.8083	(867.65)	(889.08)	0.0000	4.5800	(397.6057)	0.0000	0.1104	(0.0982)	0.0000	1	0.0122	01/06/2025
600023.SH	12/19/2024	SDB3260123552	(100.00)	0.8083	(78.65)	(80.83)	0.0000	4.5800	(397.6057)	0.0000	0.0100	(0.0089)	0.0000	1	0.0011	01/06/2025
600023.SH	12/19/2024	SDB3260123552	(500.00)	0.8083	(392.51)	(404.13)	0.0000	4.5800	(397.6057)	0.0000	0.0499	(0.0446)	0.0000	1	0.0053	01/06/2025
600023.SH	12/19/2024	SDB3260123552	(248,700.00)	0.8083	(195,544.11)	(201,011.77)	0.0000	4.5800	(397.6057)	0.0000	24.8776	(22.2010)	0.0000	1	2.6766	01/06/2025
600023.SH	12/19/2024	SDB3260123552	(114,900.00)	0.8083	(90,616.69)	(92,867.93)	0.0000	4.5800	(397.6057)	0.0000	11.5285	(10.2569)	0.0000	1	1.2716	01/06/2025
600023.SH	12/19/2024	SDB3260123552	(4,200.00)	0.8083	(3,274.63)	(3,394.65)	0.0000	4.5800	(397.6057)	0.0000	0.4166	(0.3749)	0.0000	1	0.0417	01/06/2025
600023.SH	12/19/2024	SDB3260123552	(119,300.00)	0.8083	(93,361.20)	(96,424.23)	0.0000	4.5800	(397.6057)	0.0000	11.8776	(10.6497)	0.0000	1	1.2279	01/06/2025
600023.SH	12/19/2024	SDB3260123552	(200.00)	0.8083	(155.11)	(161.65)	0.0000	4.5800	(397.6057)	0.0000	0.0197	(0.0179)	0.0000	1	0.0019	01/06/2025
600023.SH	12/19/2024	SDB3260123552	(5,100.00)	0.8083	(3,949.56)	(4,122.07)	0.0000	4.5800	(397.6057)	0.0000	0.5025	(0.4553)	0.0000	1	0.0472	01/06/2025
600023.SH	12/19/2024	SDB3260123552	(1,700.00)	0.8083	(1,315.22)	(1,374.03)	0.0000	4.5800	(397.6057)	0.0000	0.1673	(0.1518)	0.0000	1	0.0156	01/06/2025
600023.SH	12/19/2024	SDB3260123552	(100.00)	0.8083	(76.58)	(80.83)	0.0000	4.5800	(397.6057)	0.0000	0.0097	(0.0089)	0.0000	1	0.0008	01/06/2025
600023.SH	12/19/2024	SDB3260123552	(500.00)	0.8083	(385.43)	(404.13)	0.0000	4.5800	(397.6057)	0.0000	0.0490	(0.0446)	0.0000	1	0.0044	01/06/2025
600023.SH	12/19/2024	SDB3260123552	(100.00)	0.8083	(76.49)	(80.83)	0.0000	4.5800	(397.6057)	0.0000	0.0097	(0.0089)	0.0000	1	0.0008	01/06/2025
600023.SH	12/19/2024	SDB3260123552	(7,000.00)	0.8083	(5,350.49)	(5,657.75)	0.0000	4.5800	(397.6057)	0.0000	0.6807	(0.6249)	0.0000	1	0.0558	01/06/2025
600023.SH	12/19/2024	SDB3260123552	(57,600.00)	0.8083	(44,151.21)	(46,555.20)	0.0000	4.5800	(397.6057)	0.0000	5.6170	(5.1418)	0.0000	1	0.4752	01/06/2025
600023.SH	12/19/2024	SDB3260123552	(12,400.00)	0.8083	(9,236.40)	(10,022.30)	0.0000	4.5800	(397.6057)	0.0000	1.1751	(1.1069)	0.0000	1	0.0682	01/06/2025
600023.SH	12/19/2024	SDB3260123552	(1,000.00)	0.8083	(744.87)	(808.25)	0.0000	4.5800	(397.6057)	0.0000	0.0948	(0.0893)	0.0000	1	0.0055	01/06/2025
600023.SH	12/19/2024	SDB3260123552	(400.00)	0.8083	(297.95)	(323.30)	0.0000	4.5800	(397.6057)	0.0000	0.0379	(0.0357)	0.0000	1	0.0022	01/06/2025
600023.SH	12/19/2024	SDB3260123552	(200.00)	0.8083	(148.97)	(161.65)	0.0000	4.5800	(397.6057)	0.0000	0.0190	(0.0179)	0.0000	1	0.0011	01/06/2025
600023.SH	12/19/2024	SDB3260123552	(20,100.00)	0.8083	(14,971.91)	(16,245.83)	0.0000	4.5800	(397.6057)	0.0000	1.9048	(1.7943)	0.0000	1	0.1105	01/06/2025
600023.SH	12/19/2024	SDB3260123552	(1,400.00)	0.8083	(1,042.82)	(1,131.55)	0.0000	4.5800	(397.6057)	0.0000	0.1327	(0.1250)	0.0000	1	0.0077	01/06/2025
600023.SH	12/19/2024	SDB3260123552	(12,300.00)	0.8083	(9,161.91)	(9,941.48)	0.0000	4.5800	(397.6057)	0.0000	1.1656	(1.0980)	0.0000	1	0.0676	01/06/2025
600023.SH	12/19/2024	SDB3260123552	(9,400.00)	0.8083	(7,001.79)	(7,597.55)	0.0000	4.5800	(397.6057)	0.0000	0.8908	(0.8391)	0.0000	1	0.0517	01/06/2025
600023.SH	12/19/2024	SDB3260123552	(55,700.00)	0.8083	(41,489.31)	(45,019.53)	0.0000	4.5800	(397.6057)	0.0000	5.2784	(4.9722)	0.0000	1	0.3061	01/06/2025
600023.SH	12/19/2024	SDB3260123552	(14,200.00)	0.8083	(10,577.17)	(11,477.15)	0.0000	4.5800	(397.6057)	0.0000	1.3457	(1.2676)	0.0000	1	0.0780	01/06/2025
600023.SH	12/19/2024	SDB3260123552	(33,900.00)	0.8083	(25,251.13)	(27,399.67)	0.0000	4.5800	(397.6057)	0.0000	3.2125	(3.0262)	0.0000	1	0.1863	01/06/2025
600023.SH	12/19/2024	SDB3260123552	(2,900.00)	0.8083	(2,160.13)	(2,343.93)	0.0000	4.5800	(397.6057)	0.0000	0.2748	(0.2589)	0.0000	1	0.0159	01/06/2025
600023.SH	12/19/2024	SDB3260123552	(7,700.00)	0.8083	(5,735.51)	(6,223.53)	0.0000	4.5800	(397.6057)	0.0000	0.7297	(0.6874)	0.0000	1	0.0423	01/06/2025
600023.SH	12/19/2024	SDB3260123552	(35,100.00)	0.8083	(26,144.97)	(28,369.58)	0.0000	4.5800	(397.6057)	0.0000	3.3262	(3.1333)	0.0000	1	0.1929	01/06/2025
600023.SH	12/19/2024	SDB3260123552	(5,300.00)	0.8083	(3,947.82)	(4,283.73)	0.0000	4.5800	(397.6057)	0.0000	0.5022	(0.4731)	0.0000	1	0.0291	01/06/2025
600023.SH	12/19/2024	SDB3260123552	(2,600.00)	0.8083	(1,936.66)	(2,101.45)	0.0000	4.5800	(397.6057)	0.0000	0.2464	(0.2321)	0.0000	1	0.0143	01/06/2025
600023.SH	12/19/2024	SDB3260123552	(37,700.00)	0.8083	(28,081.64)	(30,471.03)	0.0000	4.5800	(397.6057)	0.0000	3.5726	(3.3654)	0.0000	1	0.2072	01/06/2025
600023.SH	12/19/2024	SDB3260123552	(2,200.00)	0.8083	(1,638.72)	(1,778.15)	0.0000	4.5800	(397.6057)	0.0000	0.2085	(0.1964)	0.0000	1	0.0121	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
ZHEJIANG ZHENENG ELECTRIC POWER CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600023.SH	12/19/2024	SDB3260123552	(3,000.00)	0.8083	(2,234.61)	(2,424.75)	0.0000	4.5800	(397.6057)	0.0000	0.2843	(0.2678)	0.0000	1	0.0165	01/06/2025
600023.SH	12/19/2024	SDB3260123552	(200.00)	0.8083	(148.97)	(161.65)	0.0000	4.5800	(397.6057)	0.0000	0.0190	(0.0179)	0.0000	1	0.0011	01/06/2025
600023.SH	12/19/2024	SDB3260123552	(400.00)	0.8083	(297.95)	(323.30)	0.0000	4.5800	(397.6057)	0.0000	0.0379	(0.0357)	0.0000	1	0.0022	01/06/2025
600023.SH	12/19/2024	SDB3260123552	(5,800.00)	0.8083	(4,320.25)	(4,687.85)	0.0000	4.5800	(397.6057)	0.0000	0.5496	(0.5178)	0.0000	1	0.0319	01/06/2025
600023.SH	12/19/2024	SDB3260123552	(200.00)	0.8083	(148.97)	(161.65)	0.0000	4.5800	(397.6057)	0.0000	0.0190	(0.0179)	0.0000	1	0.0011	01/06/2025
600023.SH	12/19/2024	SDB3260123552	(300.00)	0.8083	(223.46)	(242.47)	0.0000	4.5800	(397.6057)	0.0000	0.0284	(0.0268)	0.0000	1	0.0016	01/06/2025
600023.SH	12/19/2024	SDB3260123552	(100.00)	0.8083	(74.49)	(80.83)	0.0000	4.5800	(397.6057)	0.0000	0.0095	(0.0089)	0.0000	1	0.0005	01/06/2025
600023.SH	12/18/2024	SDB3260123552	(1,400.00)	0.7875	(1,108.55)	(1,102.54)	0.0000	4.5800	(407.7183)	0.0000	0.1410	(0.1249)	0.0000	1	0.0162	01/06/2025
600023.SH	12/18/2024	SDB3260123552	(7,800.00)	0.7875	(6,184.73)	(6,142.70)	0.0000	4.5800	(407.7183)	0.0000	0.7868	(0.6957)	0.0000	1	0.0911	01/06/2025
600023.SH	12/18/2024	SDB3260123552	(29,900.00)	0.7875	(23,773.31)	(23,547.03)	0.0000	4.5800	(407.7183)	0.0000	3.0245	(2.6668)	0.0000	1	0.3577	01/06/2025
600023.SH	12/18/2024	SDB3260123552	(8,600.00)	0.7875	(6,828.31)	(6,772.72)	0.0000	4.5800	(407.7183)	0.0000	0.8687	(0.7670)	0.0000	1	0.1017	01/06/2025
600023.SH	12/18/2024	SDB3260123552	(86,100.00)	0.7875	(68,356.00)	(67,805.99)	0.0000	4.5800	(407.7183)	0.0000	8.6964	(7.6794)	0.0000	1	1.0170	01/06/2025
600023.SH	12/18/2024	SDB3260123552	(1,100.00)	0.7875	(867.65)	(866.28)	0.0000	4.5800	(407.7183)	0.0000	0.1104	(0.0981)	0.0000	1	0.0123	01/06/2025
600023.SH	12/18/2024	SDB3260123552	(100.00)	0.7875	(78.65)	(78.75)	0.0000	4.5800	(407.7183)	0.0000	0.0100	(0.0089)	0.0000	1	0.0011	01/06/2025
600023.SH	12/18/2024	SDB3260123552	(500.00)	0.7875	(392.51)	(393.76)	0.0000	4.5800	(407.7183)	0.0000	0.0499	(0.0446)	0.0000	1	0.0053	01/06/2025
600023.SH	12/18/2024	SDB3260123552	(248,700.00)	0.7875	(195,544.11)	(195,857.72)	0.0000	4.5800	(407.7183)	0.0000	24.8776	(22.1819)	0.0000	1	2.6957	01/06/2025
600023.SH	12/18/2024	SDB3260123552	(114,900.00)	0.7875	(90,616.69)	(90,486.74)	0.0000	4.5800	(407.7183)	0.0000	11.5285	(10.2481)	0.0000	1	1.2804	01/06/2025
600023.SH	12/18/2024	SDB3260123552	(4,200.00)	0.7875	(3,274.63)	(3,307.61)	0.0000	4.5800	(407.7183)	0.0000	0.4166	(0.3746)	0.0000	1	0.0420	01/06/2025
600023.SH	12/18/2024	SDB3260123552	(119,300.00)	0.7875	(93,361.20)	(93,951.85)	0.0000	4.5800	(407.7183)	0.0000	11.8776	(10.6405)	0.0000	1	1.2371	01/06/2025
600023.SH	12/18/2024	SDB3260123552	(200.00)	0.7875	(155.11)	(157.51)	0.0000	4.5800	(407.7183)	0.0000	0.0197	(0.0178)	0.0000	1	0.0019	01/06/2025
600023.SH	12/18/2024	SDB3260123552	(5,100.00)	0.7875	(3,949.56)	(4,016.38)	0.0000	4.5800	(407.7183)	0.0000	0.5025	(0.4549)	0.0000	1	0.0476	01/06/2025
600023.SH	12/18/2024	SDB3260123552	(1,700.00)	0.7875	(1,315.22)	(1,338.79)	0.0000	4.5800	(407.7183)	0.0000	0.1673	(0.1516)	0.0000	1	0.0157	01/06/2025
600023.SH	12/18/2024	SDB3260123552	(100.00)	0.7875	(76.58)	(78.75)	0.0000	4.5800	(407.7183)	0.0000	0.0097	(0.0089)	0.0000	1	0.0008	01/06/2025
600023.SH	12/18/2024	SDB3260123552	(500.00)	0.7875	(385.43)	(393.76)	0.0000	4.5800	(407.7183)	0.0000	0.0490	(0.0446)	0.0000	1	0.0044	01/06/2025
600023.SH	12/18/2024	SDB3260123552	(100.00)	0.7875	(76.49)	(78.75)	0.0000	4.5800	(407.7183)	0.0000	0.0097	(0.0089)	0.0000	1	0.0008	01/06/2025
600023.SH	12/18/2024	SDB3260123552	(7,000.00)	0.7875	(5,350.49)	(5,512.68)	0.0000	4.5800	(407.7183)	0.0000	0.6807	(0.6243)	0.0000	1	0.0564	01/06/2025
600023.SH	12/18/2024	SDB3260123552	(57,600.00)	0.7875	(44,151.21)	(45,361.50)	0.0000	4.5800	(407.7183)	0.0000	5.6170	(5.1374)	0.0000	1	0.4796	01/06/2025
600023.SH	12/18/2024	SDB3260123552	(12,400.00)	0.7875	(9,236.40)	(9,765.32)	0.0000	4.5800	(407.7183)	0.0000	1.1751	(1.1060)	0.0000	1	0.0691	01/06/2025
600023.SH	12/18/2024	SDB3260123552	(1,000.00)	0.7875	(744.87)	(787.53)	0.0000	4.5800	(407.7183)	0.0000	0.0948	(0.0892)	0.0000	1	0.0056	01/06/2025
600023.SH	12/18/2024	SDB3260123552	(400.00)	0.7875	(297.95)	(315.01)	0.0000	4.5800	(407.7183)	0.0000	0.0379	(0.0357)	0.0000	1	0.0022	01/06/2025
600023.SH	12/18/2024	SDB3260123552	(200.00)	0.7875	(148.97)	(157.51)	0.0000	4.5800	(407.7183)	0.0000	0.0190	(0.0178)	0.0000	1	0.0011	01/06/2025
600023.SH	12/18/2024	SDB3260123552	(20,100.00)	0.7875	(14,971.91)	(15,829.27)	0.0000	4.5800	(407.7183)	0.0000	1.9048	(1.7927)	0.0000	1	0.1120	01/06/2025
600023.SH	12/18/2024	SDB3260123552	(1,400.00)	0.7875	(1,042.82)	(1,102.54)	0.0000	4.5800	(407.7183)	0.0000	0.1327	(0.1249)	0.0000	1	0.0078	01/06/2025
600023.SH	12/18/2024	SDB3260123552	(12,300.00)	0.7875	(9,161.91)	(9,686.57)	0.0000	4.5800	(407.7183)	0.0000	1.1656	(1.0971)	0.0000	1	0.0685	01/06/2025
600023.SH	12/18/2024	SDB3260123552	(9,400.00)	0.7875	(7,001.79)	(7,402.74)	0.0000	4.5800	(407.7183)	0.0000	0.8908	(0.8384)	0.0000	1	0.0524	01/06/2025
600023.SH	12/18/2024	SDB3260123552	(55,700.00)	0.7875	(41,489.31)	(43,865.20)	0.0000	4.5800	(407.7183)	0.0000	5.2784	(4.9680)	0.0000	1	0.3104	01/06/2025
600023.SH	12/18/2024	SDB3260123552	(14,200.00)	0.7875	(10,577.17)	(11,182.87)	0.0000	4.5800	(407.7183)	0.0000	1.3457	(1.2665)	0.0000	1	0.0791	01/06/2025
600023.SH	12/18/2024	SDB3260123552	(33,900.00)	0.7875	(25,251.13)	(26,697.13)	0.0000	4.5800	(407.7183)	0.0000	3.2125	(3.0236)	0.0000	1	0.1889	01/06/2025
600023.SH	12/18/2024	SDB3260123552	(2,900.00)	0.7875	(2,160.13)	(2,283.83)	0.0000	4.5800	(407.7183)	0.0000	0.2748	(0.2587)	0.0000	1	0.0162	01/06/2025
600023.SH	12/18/2024	SDB3260123552	(7,700.00)	0.7875	(5,735.51)	(6,063.95)	0.0000	4.5800	(407.7183)	0.0000	0.7297	(0.6868)	0.0000	1	0.0429	01/06/2025
600023.SH	12/18/2024	SDB3260123552	(35,100.00)	0.7875	(26,144.97)	(27,642.16)	0.0000	4.5800	(407.7183)	0.0000	3.3262	(3.1306)	0.0000	1	0.1956	01/06/2025
600023.SH	12/18/2024	SDB3260123552	(5,300.00)	0.7875	(3,947.82)	(4,173.89)	0.0000	4.5800	(407.7183)	0.0000	0.5022	(0.4727)	0.0000	1	0.0295	01/06/2025
600023.SH	12/18/2024	SDB3260123552	(2,600.00)	0.7875	(1,936.66)	(2,047.57)	0.0000	4.5800	(407.7183)	0.0000	0.2464	(0.2319)	0.0000	1	0.0145	01/06/2025
600023.SH	12/18/2024	SDB3260123552	(37,700.00)	0.7875	(28,081.64)	(29,689.73)	0.0000	4.5800	(407.7183)	0.0000	3.5726	(3.3625)	0.0000	1	0.2101	01/06/2025
600023.SH	12/18/2024	SDB3260123552	(2,200.00)	0.7875	(1,638.72)	(1,732.56)	0.0000	4.5800	(407.7183)	0.0000	0.2085	(0.1962)	0.0000	1	0.0123	01/06/2025
600023.SH	12/18/2024	SDB3260123552	(3,000.00)	0.7875	(2,234.61)	(2,362.58)	0.0000	4.5800	(407.7183)	0.0000	0.2843	(0.2678)	0.0000	1	0.0167	01/06/2025
600023.SH	12/18/2024	SDB3260123552	(200.00)	0.7875	(148.97)	(157.51)	0.0000	4.5800	(407.7183)	0.0000	0.0190	(0.0178)	0.0000	1	0.0011	01/06/2025
600023.SH	12/18/2024	SDB3260123552	(400.00)	0.7875	(297.95)	(315.01)	0.0000	4.5800	(407.7183)	0.0000	0.0379	(0.0357)	0.0000	1	0.0022	01/06/2025
600023.SH	12/18/2024	SDB3260123552	(5,800.00)	0.7875	(4,320.25)	(4,567.65)	0.0000	4.5800	(407.7183)	0.0000	0.5496	(0.5173)	0.0000	1	0.0323	01/06/2025
600023.SH	12/18/2024	SDB3260123552	(200.00)	0.7875	(148.97)	(157.51)	0.0000	4.5800	(407.7183)	0.0000	0.0190	(0.0178)	0.0000	1	0.0011	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
ZHEJIANG ZHENENG ELECTRIC POWER CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600023.SH	12/18/2024	SDB3260123552	(300.00)	0.7875	(223.46)	(236.26)	0.0000	4.5800	(407.7183)	0.0000	0.0284	(0.0268)	0.0000	1	0.0017	01/06/2025
600023.SH	12/18/2024	SDB3260123552	(100.00)	0.7875	(74.49)	(78.75)	0.0000	4.5800	(407.7183)	0.0000	0.0095	(0.0089)	0.0000	1	0.0006	01/06/2025
600023.SH	12/17/2024	SDB3260123552	(29,900.00)	0.7955	(23,773.31)	(23,784.52)	0.0000	4.5800	(409.0033)	0.0000	3.0245	(2.7022)	0.0000	1	0.3223	01/06/2025
600023.SH	12/17/2024	SDB3260123552	(8,600.00)	0.7955	(6,828.31)	(6,841.03)	0.0000	4.5800	(409.0033)	0.0000	0.8687	(0.7772)	0.0000	1	0.0915	01/06/2025
600023.SH	12/17/2024	SDB3260123552	(86,100.00)	0.7955	(68,356.00)	(68,489.88)	0.0000	4.5800	(409.0033)	0.0000	8.6964	(7.7813)	0.0000	1	0.9151	01/06/2025
600023.SH	12/17/2024	SDB3260123552	(1,100.00)	0.7955	(867.65)	(875.02)	0.0000	4.5800	(409.0033)	0.0000	0.1104	(0.0994)	0.0000	1	0.0110	01/06/2025
600023.SH	12/17/2024	SDB3260123552	(100.00)	0.7955	(78.65)	(79.55)	0.0000	4.5800	(409.0033)	0.0000	0.0100	(0.0090)	0.0000	1	0.0010	01/06/2025
600023.SH	12/17/2024	SDB3260123552	(500.00)	0.7955	(392.51)	(397.73)	0.0000	4.5800	(409.0033)	0.0000	0.0499	(0.0452)	0.0000	1	0.0047	01/06/2025
600023.SH	12/17/2024	SDB3260123552	(248,700.00)	0.7955	(195,544.11)	(197,833.14)	0.0000	4.5800	(409.0033)	0.0000	24.8776	(22.4762)	0.0000	1	2.4013	01/06/2025
600023.SH	12/17/2024	SDB3260123552	(114,900.00)	0.7955	(90,616.69)	(91,399.39)	0.0000	4.5800	(409.0033)	0.0000	11.5285	(10.3841)	0.0000	1	1.1444	01/06/2025
600023.SH	12/17/2024	SDB3260123552	(4,200.00)	0.7955	(3,274.63)	(3,340.97)	0.0000	4.5800	(409.0033)	0.0000	0.4166	(0.3796)	0.0000	1	0.0370	01/06/2025
600023.SH	12/17/2024	SDB3260123552	(119,300.00)	0.7955	(93,361.20)	(94,899.45)	0.0000	4.5800	(409.0033)	0.0000	11.8776	(10.7817)	0.0000	1	1.0959	01/06/2025
600023.SH	12/17/2024	SDB3260123552	(200.00)	0.7955	(155.11)	(159.09)	0.0000	4.5800	(409.0033)	0.0000	0.0197	(0.0181)	0.0000	1	0.0017	01/06/2025
600023.SH	12/17/2024	SDB3260123552	(5,100.00)	0.7955	(3,949.56)	(4,056.89)	0.0000	4.5800	(409.0033)	0.0000	0.5025	(0.4609)	0.0000	1	0.0416	01/06/2025
600023.SH	12/17/2024	SDB3260123552	(1,700.00)	0.7955	(1,315.22)	(1,352.30)	0.0000	4.5800	(409.0033)	0.0000	0.1673	(0.1536)	0.0000	1	0.0137	01/06/2025
600023.SH	12/17/2024	SDB3260123552	(100.00)	0.7955	(76.58)	(79.55)	0.0000	4.5800	(409.0033)	0.0000	0.0097	(0.0090)	0.0000	1	0.0007	01/06/2025
600023.SH	12/17/2024	SDB3260123552	(500.00)	0.7955	(385.43)	(397.73)	0.0000	4.5800	(409.0033)	0.0000	0.0490	(0.0452)	0.0000	1	0.0038	01/06/2025
600023.SH	12/17/2024	SDB3260123552	(100.00)	0.7955	(76.49)	(79.55)	0.0000	4.5800	(409.0033)	0.0000	0.0097	(0.0090)	0.0000	1	0.0007	01/06/2025
600023.SH	12/17/2024	SDB3260123552	(7,000.00)	0.7955	(5,350.49)	(5,568.28)	0.0000	4.5800	(409.0033)	0.0000	0.6807	(0.6326)	0.0000	1	0.0481	01/06/2025
600023.SH	12/17/2024	SDB3260123552	(57,600.00)	0.7955	(44,151.21)	(45,819.01)	0.0000	4.5800	(409.0033)	0.0000	5.6170	(5.2056)	0.0000	1	0.4114	01/06/2025
600023.SH	12/17/2024	SDB3260123552	(12,400.00)	0.7955	(9,236.40)	(9,863.82)	0.0000	4.5800	(409.0033)	0.0000	1.1751	(1.1206)	0.0000	1	0.0544	01/06/2025
600023.SH	12/17/2024	SDB3260123552	(1,000.00)	0.7955	(744.87)	(795.47)	0.0000	4.5800	(409.0033)	0.0000	0.0948	(0.0904)	0.0000	1	0.0044	01/06/2025
600023.SH	12/17/2024	SDB3260123552	(400.00)	0.7955	(297.95)	(318.19)	0.0000	4.5800	(409.0033)	0.0000	0.0379	(0.0361)	0.0000	1	0.0018	01/06/2025
600023.SH	12/17/2024	SDB3260123552	(200.00)	0.7955	(148.97)	(159.09)	0.0000	4.5800	(409.0033)	0.0000	0.0190	(0.0181)	0.0000	1	0.0009	01/06/2025
600023.SH	12/17/2024	SDB3260123552	(20,100.00)	0.7955	(14,971.91)	(15,988.93)	0.0000	4.5800	(409.0033)	0.0000	1.9048	(1.8165)	0.0000	1	0.0882	01/06/2025
600023.SH	12/17/2024	SDB3260123552	(1,400.00)	0.7955	(1,042.82)	(1,113.66)	0.0000	4.5800	(409.0033)	0.0000	0.1327	(0.1265)	0.0000	1	0.0061	01/06/2025
600023.SH	12/17/2024	SDB3260123552	(12,300.00)	0.7955	(9,161.91)	(9,784.27)	0.0000	4.5800	(409.0033)	0.0000	1.1656	(1.1116)	0.0000	1	0.0540	01/06/2025
600023.SH	12/17/2024	SDB3260123552	(9,400.00)	0.7955	(7,001.79)	(7,477.41)	0.0000	4.5800	(409.0033)	0.0000	0.8908	(0.8495)	0.0000	1	0.0413	01/06/2025
600023.SH	12/17/2024	SDB3260123552	(55,700.00)	0.7955	(41,489.31)	(44,307.62)	0.0000	4.5800	(409.0033)	0.0000	5.2784	(5.0339)	0.0000	1	0.2445	01/06/2025
600023.SH	12/17/2024	SDB3260123552	(14,200.00)	0.7955	(10,577.17)	(11,295.66)	0.0000	4.5800	(409.0033)	0.0000	1.3457	(1.2833)	0.0000	1	0.0623	01/06/2025
600023.SH	12/17/2024	SDB3260123552	(33,900.00)	0.7955	(25,251.13)	(26,966.40)	0.0000	4.5800	(409.0033)	0.0000	3.2125	(3.0637)	0.0000	1	0.1488	01/06/2025
600023.SH	12/17/2024	SDB3260123552	(2,900.00)	0.7955	(2,160.13)	(2,306.86)	0.0000	4.5800	(409.0033)	0.0000	0.2748	(0.2621)	0.0000	1	0.0127	01/06/2025
600023.SH	12/17/2024	SDB3260123552	(7,700.00)	0.7955	(5,735.51)	(6,125.11)	0.0000	4.5800	(409.0033)	0.0000	0.7297	(0.6959)	0.0000	1	0.0338	01/06/2025
600023.SH	12/17/2024	SDB3260123552	(35,100.00)	0.7955	(26,144.97)	(27,920.96)	0.0000	4.5800	(409.0033)	0.0000	3.3262	(3.1722)	0.0000	1	0.1541	01/06/2025
600023.SH	12/17/2024	SDB3260123552	(5,300.00)	0.7955	(3,947.82)	(4,215.99)	0.0000	4.5800	(409.0033)	0.0000	0.5022	(0.4790)	0.0000	1	0.0233	01/06/2025
600023.SH	12/17/2024	SDB3260123552	(2,600.00)	0.7955	(1,936.66)	(2,068.22)	0.0000	4.5800	(409.0033)	0.0000	0.2464	(0.2350)	0.0000	1	0.0114	01/06/2025
600023.SH	12/17/2024	SDB3260123552	(37,700.00)	0.7955	(28,081.64)	(29,989.18)	0.0000	4.5800	(409.0033)	0.0000	3.5726	(3.4071)	0.0000	1	0.1655	01/06/2025
600023.SH	12/17/2024	SDB3260123552	(2,200.00)	0.7955	(1,638.72)	(1,750.03)	0.0000	4.5800	(409.0033)	0.0000	0.2085	(0.1988)	0.0000	1	0.0097	01/06/2025
600023.SH	12/17/2024	SDB3260123552	(3,000.00)	0.7955	(2,234.61)	(2,386.41)	0.0000	4.5800	(409.0033)	0.0000	0.2843	(0.2711)	0.0000	1	0.0132	01/06/2025
600023.SH	12/17/2024	SDB3260123552	(200.00)	0.7955	(148.97)	(159.09)	0.0000	4.5800	(409.0033)	0.0000	0.0190	(0.0181)	0.0000	1	0.0009	01/06/2025
600023.SH	12/17/2024	SDB3260123552	(400.00)	0.7955	(297.95)	(318.19)	0.0000	4.5800	(409.0033)	0.0000	0.0379	(0.0361)	0.0000	1	0.0018	01/06/2025
600023.SH	12/17/2024	SDB3260123552	(5,800.00)	0.7955	(4,320.25)	(4,613.72)	0.0000	4.5800	(409.0033)	0.0000	0.5496	(0.5242)	0.0000	1	0.0255	01/06/2025
600023.SH	12/17/2024	SDB3260123552	(200.00)	0.7955	(148.97)	(159.09)	0.0000	4.5800	(409.0033)	0.0000	0.0190	(0.0181)	0.0000	1	0.0009	01/06/2025
600023.SH	12/17/2024	SDB3260123552	(300.00)	0.7955	(223.46)	(238.64)	0.0000	4.5800	(409.0033)	0.0000	0.0284	(0.0271)	0.0000	1	0.0013	01/06/2025
600023.SH	12/17/2024	SDB3260123552	(100.00)	0.7955	(74.49)	(79.55)	0.0000	4.5800	(409.0033)	0.0000	0.0095	(0.0090)	0.0000	1	0.0004	01/06/2025
600023.SH	12/16/2024	SDB3260123552	(1,100.00)	0.7938	(867.65)	(873.13)	0.0000	4.5800	(429.2272)	0.0000	0.1104	(0.1041)	0.0000	1	0.0063	01/06/2025
600023.SH	12/16/2024	SDB3260123552	(100.00)	0.7938	(78.65)	(79.38)	0.0000	4.5800	(429.2272)	0.0000	0.0100	(0.0095)	0.0000	1	0.0005	01/06/2025
600023.SH	12/16/2024	SDB3260123552	(500.00)	0.7938	(392.51)	(396.88)	0.0000	4.5800	(429.2272)	0.0000	0.0499	(0.0473)	0.0000	1	0.0026	01/06/2025
600023.SH	12/16/2024	SDB3260123552	(248,700.00)	0.7938	(195,544.11)	(197,406.87)	0.0000	4.5800	(429.2272)	0.0000	24.8776	(23.5368)	0.0000	1	1.3408	01/06/2025
600023.SH	12/16/2024	SDB3260123552	(114,900.00)	0.7938	(90,616.69)	(91,202.45)	0.0000	4.5800	(429.2272)	0.0000	11.5285	(10.8740)	0.0000	1	0.6544	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
ZHEJIANG ZHENENG ELECTRIC POWER CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600023.SH	12/16/2024	SDB3260123552	(4,200.00)	0.7938	(3,274.63)	(3,333.77)	0.0000	4.5800	(429.2272)	0.0000	0.4166	(0.3975)	0.0000	1	0.0191	01/06/2025
600023.SH	12/16/2024	SDB3260123552	(119,300.00)	0.7938	(93,361.20)	(94,694.97)	0.0000	4.5800	(429.2272)	0.0000	11.8776	(11.2905)	0.0000	1	0.5872	01/06/2025
600023.SH	12/16/2024	SDB3260123552	(200.00)	0.7938	(155.11)	(158.75)	0.0000	4.5800	(429.2272)	0.0000	0.0197	(0.0189)	0.0000	1	0.0008	01/06/2025
600023.SH	12/16/2024	SDB3260123552	(5,100.00)	0.7938	(3,949.56)	(4,048.15)	0.0000	4.5800	(429.2272)	0.0000	0.5025	(0.4827)	0.0000	1	0.0198	01/06/2025
600023.SH	12/16/2024	SDB3260123552	(1,700.00)	0.7938	(1,315.22)	(1,349.38)	0.0000	4.5800	(429.2272)	0.0000	0.1673	(0.1609)	0.0000	1	0.0064	01/06/2025
600023.SH	12/16/2024	SDB3260123552	(100.00)	0.7938	(76.58)	(79.38)	0.0000	4.5800	(429.2272)	0.0000	0.0097	(0.0095)	0.0000	1	0.0003	01/06/2025
600023.SH	12/16/2024	SDB3260123552	(500.00)	0.7938	(385.43)	(396.88)	0.0000	4.5800	(429.2272)	0.0000	0.0490	(0.0473)	0.0000	1	0.0017	01/06/2025
600023.SH	12/16/2024	SDB3260123552	(100.00)	0.7938	(76.49)	(79.38)	0.0000	4.5800	(429.2272)	0.0000	0.0097	(0.0095)	0.0000	1	0.0003	01/06/2025
600023.SH	12/16/2024	SDB3260123552	(7,000.00)	0.7938	(5,350.49)	(5,556.28)	0.0000	4.5800	(429.2272)	0.0000	0.6807	(0.6625)	0.0000	1	0.0182	01/06/2025
600023.SH	12/16/2024	SDB3260123552	(57,600.00)	0.7938	(44,151.21)	(45,720.29)	0.0000	4.5800	(429.2272)	0.0000	5.6170	(5.4512)	0.0000	1	0.1658	01/06/2025
600023.SH	12/16/2024	SDB3260123552	(12,400.00)	0.7938	(9,236.40)	(9,842.56)	0.0000	4.5800	(429.2272)	0.0000	1.1751	(1.1735)	0.0000	1	0.0015	01/06/2025
600023.SH	12/16/2024	SDB3260123552	(1,000.00)	0.7938	(744.87)	(793.75)	0.0000	4.5800	(429.2272)	0.0000	0.0948	(0.0946)	0.0000	1	0.0001	01/06/2025
600023.SH	12/16/2024	SDB3260123552	(400.00)	0.7938	(297.95)	(317.50)	0.0000	4.5800	(429.2272)	0.0000	0.0379	(0.0379)	0.0000	1	0.0000	01/06/2025
600023.SH	12/16/2024	SDB3260123552	(200.00)	0.7938	(148.97)	(158.75)	0.0000	4.5800	(429.2272)	0.0000	0.0190	(0.0189)	0.0000	1	0.0000	01/06/2025
600023.SH	12/16/2024	SDB3260123552	(20,100.00)	0.7938	(14,971.91)	(15,954.48)	0.0000	4.5800	(429.2272)	0.0000	1.9048	(1.9022)	0.0000	1	0.0025	01/06/2025
600023.SH	12/16/2024	SDB3260123552	(1,400.00)	0.7938	(1,042.82)	(1,111.26)	0.0000	4.5800	(429.2272)	0.0000	0.1327	(0.1325)	0.0000	1	0.0002	01/06/2025
600023.SH	12/16/2024	SDB3260123552	(12,300.00)	0.7938	(9,161.91)	(9,763.19)	0.0000	4.5800	(429.2272)	0.0000	1.1656	(1.1641)	0.0000	1	0.0015	01/06/2025
600023.SH	12/16/2024	SDB3260123552	(9,400.00)	0.7938	(7,001.79)	(7,461.30)	0.0000	4.5800	(429.2272)	0.0000	0.8908	(0.8896)	0.0000	1	0.0012	01/06/2025
600023.SH	12/16/2024	SDB3260123552	(55,700.00)	0.7938	(41,489.31)	(44,212.15)	0.0000	4.5800	(429.2272)	0.0000	5.2784	(5.2714)	0.0000	1	0.0070	01/06/2025
600023.SH	12/16/2024	SDB3260123552	(14,200.00)	0.7938	(10,577.17)	(11,271.32)	0.0000	4.5800	(429.2272)	0.0000	1.3457	(1.3439)	0.0000	1	0.0018	01/06/2025
600023.SH	12/16/2024	SDB3260123552	(33,900.00)	0.7938	(25,251.13)	(26,908.29)	0.0000	4.5800	(429.2272)	0.0000	3.2125	(3.2083)	0.0000	1	0.0042	01/06/2025
600023.SH	12/16/2024	SDB3260123552	(2,900.00)	0.7938	(2,160.13)	(2,301.89)	0.0000	4.5800	(429.2272)	0.0000	0.2748	(0.2745)	0.0000	1	0.0004	01/06/2025
600023.SH	12/16/2024	SDB3260123552	(7,700.00)	0.7938	(5,735.51)	(6,111.91)	0.0000	4.5800	(429.2272)	0.0000	0.7297	(0.7287)	0.0000	1	0.0010	01/06/2025
600023.SH	12/16/2024	SDB3260123552	(35,100.00)	0.7938	(26,144.97)	(27,860.80)	0.0000	4.5800	(429.2272)	0.0000	3.3262	(3.3218)	0.0000	1	0.0044	01/06/2025
600023.SH	12/16/2024	SDB3260123552	(5,300.00)	0.7938	(3,947.82)	(4,206.90)	0.0000	4.5800	(429.2272)	0.0000	0.5022	(0.5016)	0.0000	1	0.0007	01/06/2025
600023.SH	12/16/2024	SDB3260123552	(2,600.00)	0.7938	(1,936.66)	(2,063.76)	0.0000	4.5800	(429.2272)	0.0000	0.2464	(0.2461)	0.0000	1	0.0003	01/06/2025
600023.SH	12/16/2024	SDB3260123552	(37,700.00)	0.7938	(28,081.64)	(29,924.56)	0.0000	4.5800	(429.2272)	0.0000	3.5726	(3.5679)	0.0000	1	0.0047	01/06/2025
600023.SH	12/16/2024	SDB3260123552	(2,200.00)	0.7938	(1,638.72)	(1,746.26)	0.0000	4.5800	(429.2272)	0.0000	0.2085	(0.2082)	0.0000	1	0.0003	01/06/2025
600023.SH	12/16/2024	SDB3260123552	(3,000.00)	0.7938	(2,234.61)	(2,381.26)	0.0000	4.5800	(429.2272)	0.0000	0.2843	(0.2839)	0.0000	1	0.0004	01/06/2025
600023.SH	12/16/2024	SDB3260123552	(200.00)	0.7938	(148.97)	(158.75)	0.0000	4.5800	(429.2272)	0.0000	0.0190	(0.0189)	0.0000	1	0.0000	01/06/2025
600023.SH	12/16/2024	SDB3260123552	(400.00)	0.7938	(297.95)	(317.50)	0.0000	4.5800	(429.2272)	0.0000	0.0379	(0.0379)	0.0000	1	0.0000	01/06/2025
600023.SH	12/16/2024	SDB3260123552	(5,800.00)	0.7938	(4,320.25)	(4,603.78)	0.0000	4.5800	(429.2272)	0.0000	0.5496	(0.5489)	0.0000	1	0.0007	01/06/2025
600023.SH	12/16/2024	SDB3260123552	(200.00)	0.7938	(148.97)	(158.75)	0.0000	4.5800	(429.2272)	0.0000	0.0190	(0.0189)	0.0000	1	0.0000	01/06/2025
600023.SH	12/16/2024	SDB3260123552	(300.00)	0.7938	(223.46)	(238.13)	0.0000	4.5800	(429.2272)	0.0000	0.0284	(0.0284)	0.0000	1	0.0000	01/06/2025
600023.SH	12/16/2024	SDB3260123552	(100.00)	0.7938	(74.49)	(79.38)	0.0000	4.5800	(429.2272)	0.0000	0.0095	(0.0095)	0.0000	1	0.0000	01/06/2025
600023.SH	12/13/2024	SDB3260123552	(248,700.00)	0.7827	(195,544.11)	(194,668.43)	0.0000	4.5800	(429.1327)	0.0000	74.6327	(69.6155)	0.0000	3	5.0172	01/06/2025
600023.SH	12/13/2024	SDB3260123552	(114,900.00)	0.7827	(90,616.69)	(89,937.29)	0.0000	4.5800	(429.1327)	0.0000	34.5854	(32.1625)	0.0000	3	2.4228	01/06/2025
600023.SH	12/13/2024	SDB3260123552	(4,200.00)	0.7827	(3,274.63)	(3,287.52)	0.0000	4.5800	(429.1327)	0.0000	1.2498	(1.1757)	0.0000	3	0.0742	01/06/2025
600023.SH	12/13/2024	SDB3260123552	(119,300.00)	0.7827	(93,361.20)	(93,381.36)	0.0000	4.5800	(429.1327)	0.0000	35.6329	(33.3942)	0.0000	3	2.2387	01/06/2025
600023.SH	12/13/2024	SDB3260123552	(200.00)	0.7827	(155.11)	(156.55)	0.0000	4.5800	(429.1327)	0.0000	0.0592	(0.0560)	0.0000	3	0.0032	01/06/2025
600023.SH	12/13/2024	SDB3260123552	(5,100.00)	0.7827	(3,949.56)	(3,991.99)	0.0000	4.5800	(429.1327)	0.0000	1.5074	(1.4276)	0.0000	3	0.0798	01/06/2025
600023.SH	12/13/2024	SDB3260123552	(1,700.00)	0.7827	(1,315.22)	(1,330.66)	0.0000	4.5800	(429.1327)	0.0000	0.5020	(0.4759)	0.0000	3	0.0261	01/06/2025
600023.SH	12/13/2024	SDB3260123552	(100.00)	0.7827	(76.58)	(78.27)	0.0000	4.5800	(429.1327)	0.0000	0.0292	(0.0280)	0.0000	3	0.0012	01/06/2025
600023.SH	12/13/2024	SDB3260123552	(500.00)	0.7827	(385.43)	(391.37)	0.0000	4.5800	(429.1327)	0.0000	0.1471	(0.1400)	0.0000	3	0.0071	01/06/2025
600023.SH	12/13/2024	SDB3260123552	(100.00)	0.7827	(76.49)	(78.27)	0.0000	4.5800	(429.1327)	0.0000	0.0292	(0.0280)	0.0000	3	0.0012	01/06/2025
600023.SH	12/13/2024	SDB3260123552	(7,000.00)	0.7827	(5,350.49)	(5,479.21)	0.0000	4.5800	(429.1327)	0.0000	2.0421	(1.9594)	0.0000	3	0.0827	01/06/2025
600023.SH	12/13/2024	SDB3260123552	(57,600.00)	0.7827	(44,151.21)	(45,086.05)	0.0000	4.5800	(429.1327)	0.0000	16.8510	(16.1233)	0.0000	3	0.7278	01/06/2025
600023.SH	12/13/2024	SDB3260123552	(12,400.00)	0.7827	(9,236.40)	(9,706.03)	0.0000	4.5800	(429.1327)	0.0000	3.5252	(3.4710)	0.0000	3	0.0542	01/06/2025
600023.SH	12/13/2024	SDB3260123552	(1,000.00)	0.7827	(744.87)	(782.74)	0.0000	4.5800	(429.1327)	0.0000	0.2843	(0.2799)	0.0000	3	0.0044	01/06/2025
600023.SH	12/13/2024	SDB3260123552	(400.00)	0.7827	(297.95)	(313.10)	0.0000	4.5800	(429.1327)	0.0000	0.1137	(0.1120)	0.0000	3	0.0017	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
ZHEJIANG ZHENENG ELECTRIC POWER CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600023.SH	12/13/2024	SDB3260123552	(200.00)	0.7827	(148.97)	(156.55)	0.0000	4.5800	(429.1327)	0.0000	0.0569	(0.0560)	0.0000	3	0.0009	01/06/2025
600023.SH	12/13/2024	SDB3260123552	(20,100.00)	0.7827	(14,971.91)	(15,733.15)	0.0000	4.5800	(429.1327)	0.0000	5.7143	(5.6263)	0.0000	3	0.0879	01/06/2025
600023.SH	12/13/2024	SDB3260123552	(1,400.00)	0.7827	(1,042.82)	(1,095.84)	0.0000	4.5800	(429.1327)	0.0000	0.3980	(0.3919)	0.0000	3	0.0061	01/06/2025
600023.SH	12/13/2024	SDB3260123552	(12,300.00)	0.7827	(9,161.91)	(9,627.75)	0.0000	4.5800	(429.1327)	0.0000	3.4968	(3.4430)	0.0000	3	0.0538	01/06/2025
600023.SH	12/13/2024	SDB3260123552	(9,400.00)	0.7827	(7,001.79)	(7,357.79)	0.0000	4.5800	(429.1327)	0.0000	2.6723	(2.6312)	0.0000	3	0.0411	01/06/2025
600023.SH	12/13/2024	SDB3260123552	(55,700.00)	0.7827	(41,489.31)	(43,598.84)	0.0000	4.5800	(429.1327)	0.0000	15.8351	(15.5914)	0.0000	3	0.2437	01/06/2025
600023.SH	12/13/2024	SDB3260123552	(14,200.00)	0.7827	(10,577.17)	(11,114.96)	0.0000	4.5800	(429.1327)	0.0000	4.0370	(3.9748)	0.0000	3	0.0621	01/06/2025
600023.SH	12/13/2024	SDB3260123552	(33,900.00)	0.7827	(25,251.13)	(26,535.02)	0.0000	4.5800	(429.1327)	0.0000	9.6375	(9.4892)	0.0000	3	0.1483	01/06/2025
600023.SH	12/13/2024	SDB3260123552	(2,900.00)	0.7827	(2,160.13)	(2,269.96)	0.0000	4.5800	(429.1327)	0.0000	0.8244	(0.8118)	0.0000	3	0.0127	01/06/2025
600023.SH	12/13/2024	SDB3260123552	(7,700.00)	0.7827	(5,735.51)	(6,027.13)	0.0000	4.5800	(429.1327)	0.0000	2.1891	(2.1554)	0.0000	3	0.0337	01/06/2025
600023.SH	12/13/2024	SDB3260123552	(35,100.00)	0.7827	(26,144.97)	(27,474.31)	0.0000	4.5800	(429.1327)	0.0000	9.9787	(9.8251)	0.0000	3	0.1536	01/06/2025
600023.SH	12/13/2024	SDB3260123552	(5,300.00)	0.7827	(3,947.82)	(4,148.54)	0.0000	4.5800	(429.1327)	0.0000	1.5067	(1.4836)	0.0000	3	0.0232	01/06/2025
600023.SH	12/13/2024	SDB3260123552	(2,600.00)	0.7827	(1,936.66)	(2,035.13)	0.0000	4.5800	(429.1327)	0.0000	0.7392	(0.7278)	0.0000	3	0.0114	01/06/2025
600023.SH	12/13/2024	SDB3260123552	(37,700.00)	0.7827	(28,081.64)	(29,509.45)	0.0000	4.5800	(429.1327)	0.0000	10.7178	(10.5529)	0.0000	3	0.1649	01/06/2025
600023.SH	12/13/2024	SDB3260123552	(2,200.00)	0.7827	(1,638.72)	(1,722.04)	0.0000	4.5800	(429.1327)	0.0000	0.6254	(0.6158)	0.0000	3	0.0096	01/06/2025
600023.SH	12/13/2024	SDB3260123552	(3,000.00)	0.7827	(2,234.61)	(2,348.23)	0.0000	4.5800	(429.1327)	0.0000	0.8529	(0.8398)	0.0000	3	0.0131	01/06/2025
600023.SH	12/13/2024	SDB3260123552	(200.00)	0.7827	(148.97)	(156.55)	0.0000	4.5800	(429.1327)	0.0000	0.0569	(0.0560)	0.0000	3	0.0009	01/06/2025
600023.SH	12/13/2024	SDB3260123552	(400.00)	0.7827	(297.95)	(313.10)	0.0000	4.5800	(429.1327)	0.0000	0.1137	(0.1120)	0.0000	3	0.0017	01/06/2025
600023.SH	12/13/2024	SDB3260123552	(5,800.00)	0.7827	(4,320.25)	(4,539.92)	0.0000	4.5800	(429.1327)	0.0000	1.6489	(1.6235)	0.0000	3	0.0254	01/06/2025
600023.SH	12/13/2024	SDB3260123552	(200.00)	0.7827	(148.97)	(156.55)	0.0000	4.5800	(429.1327)	0.0000	0.0569	(0.0560)	0.0000	3	0.0009	01/06/2025
600023.SH	12/13/2024	SDB3260123552	(300.00)	0.7827	(223.46)	(234.82)	0.0000	4.5800	(429.1327)	0.0000	0.0853	(0.0840)	0.0000	3	0.0013	01/06/2025
600023.SH	12/13/2024	SDB3260123552	(100.00)	0.7827	(74.49)	(78.27)	0.0000	4.5800	(429.1327)	0.0000	0.0284	(0.0280)	0.0000	3	0.0004	01/06/2025
600023.SH	12/12/2024	SDB3260123552	(4,200.00)	0.7845	(3,274.63)	(3,294.71)	0.0000	4.5800	(392.9013)	0.0000	0.4166	(0.3596)	0.0000	1	0.0570	01/06/2025
600023.SH	12/12/2024	SDB3260123552	(119,300.00)	0.7845	(93,361.20)	(93,585.36)	0.0000	4.5800	(392.9013)	0.0000	11.8776	(10.2138)	0.0000	1	1.6638	01/06/2025
600023.SH	12/12/2024	SDB3260123552	(200.00)	0.7845	(155.11)	(156.89)	0.0000	4.5800	(392.9013)	0.0000	0.0197	(0.0171)	0.0000	1	0.0026	01/06/2025
600023.SH	12/12/2024	SDB3260123552	(5,100.00)	0.7845	(3,949.56)	(4,000.72)	0.0000	4.5800	(392.9013)	0.0000	0.5025	(0.4366)	0.0000	1	0.0658	01/06/2025
600023.SH	12/12/2024	SDB3260123552	(1,700.00)	0.7845	(1,315.22)	(1,333.57)	0.0000	4.5800	(392.9013)	0.0000	0.1673	(0.1455)	0.0000	1	0.0218	01/06/2025
600023.SH	12/12/2024	SDB3260123552	(100.00)	0.7845	(76.58)	(78.45)	0.0000	4.5800	(392.9013)	0.0000	0.0097	(0.0086)	0.0000	1	0.0012	01/06/2025
600023.SH	12/12/2024	SDB3260123552	(500.00)	0.7845	(385.43)	(392.23)	0.0000	4.5800	(392.9013)	0.0000	0.0490	(0.0428)	0.0000	1	0.0062	01/06/2025
600023.SH	12/12/2024	SDB3260123552	(100.00)	0.7845	(76.49)	(78.45)	0.0000	4.5800	(392.9013)	0.0000	0.0097	(0.0086)	0.0000	1	0.0012	01/06/2025
600023.SH	12/12/2024	SDB3260123552	(7,000.00)	0.7845	(5,350.49)	(5,491.18)	0.0000	4.5800	(392.9013)	0.0000	0.6807	(0.5993)	0.0000	1	0.0814	01/06/2025
600023.SH	12/12/2024	SDB3260123552	(57,600.00)	0.7845	(44,151.21)	(45,184.55)	0.0000	4.5800	(392.9013)	0.0000	5.6170	(4.9314)	0.0000	1	0.6856	01/06/2025
600023.SH	12/12/2024	SDB3260123552	(12,400.00)	0.7845	(9,236.40)	(9,727.23)	0.0000	4.5800	(392.9013)	0.0000	1.1751	(1.0616)	0.0000	1	0.1135	01/06/2025
600023.SH	12/12/2024	SDB3260123552	(1,000.00)	0.7845	(744.87)	(784.45)	0.0000	4.5800	(392.9013)	0.0000	0.0948	(0.0856)	0.0000	1	0.0091	01/06/2025
600023.SH	12/12/2024	SDB3260123552	(400.00)	0.7845	(297.95)	(313.78)	0.0000	4.5800	(392.9013)	0.0000	0.0379	(0.0342)	0.0000	1	0.0037	01/06/2025
600023.SH	12/12/2024	SDB3260123552	(200.00)	0.7845	(148.97)	(156.89)	0.0000	4.5800	(392.9013)	0.0000	0.0190	(0.0171)	0.0000	1	0.0018	01/06/2025
600023.SH	12/12/2024	SDB3260123552	(20,100.00)	0.7845	(14,971.91)	(15,767.53)	0.0000	4.5800	(392.9013)	0.0000	1.9048	(1.7209)	0.0000	1	0.1839	01/06/2025
600023.SH	12/12/2024	SDB3260123552	(1,400.00)	0.7845	(1,042.82)	(1,098.24)	0.0000	4.5800	(392.9013)	0.0000	0.1327	(0.1199)	0.0000	1	0.0128	01/06/2025
600023.SH	12/12/2024	SDB3260123552	(12,300.00)	0.7845	(9,161.91)	(9,648.78)	0.0000	4.5800	(392.9013)	0.0000	1.1656	(1.0531)	0.0000	1	0.1125	01/06/2025
600023.SH	12/12/2024	SDB3260123552	(9,400.00)	0.7845	(7,001.79)	(7,373.87)	0.0000	4.5800	(392.9013)	0.0000	0.8908	(0.8048)	0.0000	1	0.0860	01/06/2025
600023.SH	12/12/2024	SDB3260123552	(55,700.00)	0.7845	(41,489.31)	(43,694.09)	0.0000	4.5800	(392.9013)	0.0000	5.2784	(4.7687)	0.0000	1	0.5096	01/06/2025
600023.SH	12/12/2024	SDB3260123552	(14,200.00)	0.7845	(10,577.17)	(11,139.25)	0.0000	4.5800	(392.9013)	0.0000	1.3457	(1.2157)	0.0000	1	0.1299	01/06/2025
600023.SH	12/12/2024	SDB3260123552	(33,900.00)	0.7845	(25,251.13)	(26,592.99)	0.0000	4.5800	(392.9013)	0.0000	3.2125	(2.9023)	0.0000	1	0.3102	01/06/2025
600023.SH	12/12/2024	SDB3260123552	(2,900.00)	0.7845	(2,160.13)	(2,274.92)	0.0000	4.5800	(392.9013)	0.0000	0.2748	(0.2483)	0.0000	1	0.0265	01/06/2025
600023.SH	12/12/2024	SDB3260123552	(7,700.00)	0.7845	(5,735.51)	(6,040.30)	0.0000	4.5800	(392.9013)	0.0000	0.7297	(0.6592)	0.0000	1	0.0705	01/06/2025
600023.SH	12/12/2024	SDB3260123552	(35,100.00)	0.7845	(26,144.97)	(27,534.34)	0.0000	4.5800	(392.9013)	0.0000	3.3262	(3.0051)	0.0000	1	0.3211	01/06/2025
600023.SH	12/12/2024	SDB3260123552	(5,300.00)	0.7845	(3,947.82)	(4,157.61)	0.0000	4.5800	(392.9013)	0.0000	0.5022	(0.4538)	0.0000	1	0.0485	01/06/2025
600023.SH	12/12/2024	SDB3260123552	(2,600.00)	0.7845	(1,936.66)	(2,039.58)	0.0000	4.5800	(392.9013)	0.0000	0.2464	(0.2226)	0.0000	1	0.0238	01/06/2025
600023.SH	12/12/2024	SDB3260123552	(37,700.00)	0.7845	(28,081.64)	(29,573.92)	0.0000	4.5800	(392.9013)	0.0000	3.5726	(3.2277)	0.0000	1	0.3449	01/06/2025
600023.SH	12/12/2024	SDB3260123552	(2,200.00)	0.7845	(1,638.72)	(1,725.80)	0.0000	4.5800	(392.9013)	0.0000	0.2085	(0.1884)	0.0000	1	0.0201	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
ZHEJIANG ZHENENG ELECTRIC POWER CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600023.SH	12/12/2024	SDB3260123552	(3,000.00)	0.7845	(2,234.61)	(2,353.36)	0.0000	4.5800	(392.9013)	0.0000	0.2843	(0.2568)	0.0000	1	0.0274	01/06/2025
600023.SH	12/12/2024	SDB3260123552	(200.00)	0.7845	(148.97)	(156.89)	0.0000	4.5800	(392.9013)	0.0000	0.0190	(0.0171)	0.0000	1	0.0018	01/06/2025
600023.SH	12/12/2024	SDB3260123552	(400.00)	0.7845	(297.95)	(313.78)	0.0000	4.5800	(392.9013)	0.0000	0.0379	(0.0342)	0.0000	1	0.0037	01/06/2025
600023.SH	12/12/2024	SDB3260123552	(5,800.00)	0.7845	(4,320.25)	(4,549.83)	0.0000	4.5800	(392.9013)	0.0000	0.5496	(0.4966)	0.0000	1	0.0531	01/06/2025
600023.SH	12/12/2024	SDB3260123552	(200.00)	0.7845	(148.97)	(156.89)	0.0000	4.5800	(392.9013)	0.0000	0.0190	(0.0171)	0.0000	1	0.0018	01/06/2025
600023.SH	12/12/2024	SDB3260123552	(300.00)	0.7845	(223.46)	(235.34)	0.0000	4.5800	(392.9013)	0.0000	0.0284	(0.0257)	0.0000	1	0.0027	01/06/2025
600023.SH	12/12/2024	SDB3260123552	(100.00)	0.7845	(74.49)	(78.45)	0.0000	4.5800	(392.9013)	0.0000	0.0095	(0.0086)	0.0000	1	0.0009	01/06/2025
600023.SH	12/11/2024	SDB3260123552	(200.00)	0.7779	(155.11)	(155.58)	0.0000	4.5800	(362.7969)	0.0000	0.0197	(0.0157)	0.0000	1	0.0041	01/06/2025
600023.SH	12/11/2024	SDB3260123552	(5,100.00)	0.7779	(3,949.56)	(3,967.20)	0.0000	4.5800	(362.7969)	0.0000	0.5025	(0.3998)	0.0000	1	0.1027	01/06/2025
600023.SH	12/11/2024	SDB3260123552	(1,700.00)	0.7779	(1,315.22)	(1,322.40)	0.0000	4.5800	(362.7969)	0.0000	0.1673	(0.1333)	0.0000	1	0.0341	01/06/2025
600023.SH	12/11/2024	SDB3260123552	(100.00)	0.7779	(76.58)	(77.79)	0.0000	4.5800	(362.7969)	0.0000	0.0097	(0.0078)	0.0000	1	0.0019	01/06/2025
600023.SH	12/11/2024	SDB3260123552	(500.00)	0.7779	(385.43)	(388.94)	0.0000	4.5800	(362.7969)	0.0000	0.0490	(0.0392)	0.0000	1	0.0098	01/06/2025
600023.SH	12/11/2024	SDB3260123552	(100.00)	0.7779	(76.49)	(77.79)	0.0000	4.5800	(362.7969)	0.0000	0.0097	(0.0078)	0.0000	1	0.0019	01/06/2025
600023.SH	12/11/2024	SDB3260123552	(7,000.00)	0.7779	(5,350.49)	(5,445.18)	0.0000	4.5800	(362.7969)	0.0000	0.6807	(0.5487)	0.0000	1	0.1320	01/06/2025
600023.SH	12/11/2024	SDB3260123552	(57,600.00)	0.7779	(44,151.21)	(44,806.06)	0.0000	4.5800	(362.7969)	0.0000	5.6170	(4.5154)	0.0000	1	1.1016	01/06/2025
600023.SH	12/11/2024	SDB3260123552	(12,400.00)	0.7779	(9,236.40)	(9,645.75)	0.0000	4.5800	(362.7969)	0.0000	1.1751	(0.9721)	0.0000	1	0.2030	01/06/2025
600023.SH	12/11/2024	SDB3260123552	(1,000.00)	0.7779	(744.87)	(777.88)	0.0000	4.5800	(362.7969)	0.0000	0.0948	(0.0784)	0.0000	1	0.0164	01/06/2025
600023.SH	12/11/2024	SDB3260123552	(400.00)	0.7779	(297.95)	(311.15)	0.0000	4.5800	(362.7969)	0.0000	0.0379	(0.0314)	0.0000	1	0.0065	01/06/2025
600023.SH	12/11/2024	SDB3260123552	(200.00)	0.7779	(148.97)	(155.58)	0.0000	4.5800	(362.7969)	0.0000	0.0190	(0.0157)	0.0000	1	0.0033	01/06/2025
600023.SH	12/11/2024	SDB3260123552	(20,100.00)	0.7779	(14,971.91)	(15,635.45)	0.0000	4.5800	(362.7969)	0.0000	1.9048	(1.5757)	0.0000	1	0.3291	01/06/2025
600023.SH	12/11/2024	SDB3260123552	(1,400.00)	0.7779	(1,042.82)	(1,089.04)	0.0000	4.5800	(362.7969)	0.0000	0.1327	(0.1097)	0.0000	1	0.0229	01/06/2025
600023.SH	12/11/2024	SDB3260123552	(12,300.00)	0.7779	(9,161.91)	(9,567.96)	0.0000	4.5800	(362.7969)	0.0000	1.1656	(0.9642)	0.0000	1	0.2014	01/06/2025
600023.SH	12/11/2024	SDB3260123552	(9,400.00)	0.7779	(7,001.79)	(7,312.10)	0.0000	4.5800	(362.7969)	0.0000	0.8908	(0.7369)	0.0000	1	0.1539	01/06/2025
600023.SH	12/11/2024	SDB3260123552	(55,700.00)	0.7779	(41,489.31)	(43,328.08)	0.0000	4.5800	(362.7969)	0.0000	5.2784	(4.3665)	0.0000	1	0.9119	01/06/2025
600023.SH	12/11/2024	SDB3260123552	(14,200.00)	0.7779	(10,577.17)	(11,045.94)	0.0000	4.5800	(362.7969)	0.0000	1.3457	(1.1132)	0.0000	1	0.2325	01/06/2025
600023.SH	12/11/2024	SDB3260123552	(33,900.00)	0.7779	(25,251.13)	(26,370.23)	0.0000	4.5800	(362.7969)	0.0000	3.2125	(2.6575)	0.0000	1	0.5550	01/06/2025
600023.SH	12/11/2024	SDB3260123552	(2,900.00)	0.7779	(2,160.13)	(2,255.86)	0.0000	4.5800	(362.7969)	0.0000	0.2748	(0.2273)	0.0000	1	0.0475	01/06/2025
600023.SH	12/11/2024	SDB3260123552	(7,700.00)	0.7779	(5,735.51)	(5,989.70)	0.0000	4.5800	(362.7969)	0.0000	0.7297	(0.6036)	0.0000	1	0.1261	01/06/2025
600023.SH	12/11/2024	SDB3260123552	(35,100.00)	0.7779	(26,144.97)	(27,303.69)	0.0000	4.5800	(362.7969)	0.0000	3.3262	(2.7516)	0.0000	1	0.5746	01/06/2025
600023.SH	12/11/2024	SDB3260123552	(5,300.00)	0.7779	(3,947.82)	(4,122.78)	0.0000	4.5800	(362.7969)	0.0000	0.5022	(0.4155)	0.0000	1	0.0868	01/06/2025
600023.SH	12/11/2024	SDB3260123552	(2,600.00)	0.7779	(1,936.66)	(2,022.50)	0.0000	4.5800	(362.7969)	0.0000	0.2464	(0.2038)	0.0000	1	0.0426	01/06/2025
600023.SH	12/11/2024	SDB3260123552	(37,700.00)	0.7779	(28,081.64)	(29,326.19)	0.0000	4.5800	(362.7969)	0.0000	3.5726	(2.9554)	0.0000	1	0.6172	01/06/2025
600023.SH	12/11/2024	SDB3260123552	(2,200.00)	0.7779	(1,638.72)	(1,711.34)	0.0000	4.5800	(362.7969)	0.0000	0.2085	(0.1725)	0.0000	1	0.0360	01/06/2025
600023.SH	12/11/2024	SDB3260123552	(3,000.00)	0.7779	(2,234.61)	(2,333.65)	0.0000	4.5800	(362.7969)	0.0000	0.2843	(0.2352)	0.0000	1	0.0491	01/06/2025
600023.SH	12/11/2024	SDB3260123552	(200.00)	0.7779	(148.97)	(155.58)	0.0000	4.5800	(362.7969)	0.0000	0.0190	(0.0157)	0.0000	1	0.0033	01/06/2025
600023.SH	12/11/2024	SDB3260123552	(400.00)	0.7779	(297.95)	(311.15)	0.0000	4.5800	(362.7969)	0.0000	0.0379	(0.0314)	0.0000	1	0.0065	01/06/2025
600023.SH	12/11/2024	SDB3260123552	(5,800.00)	0.7779	(4,320.25)	(4,511.72)	0.0000	4.5800	(362.7969)	0.0000	0.5496	(0.4547)	0.0000	1	0.0950	01/06/2025
600023.SH	12/11/2024	SDB3260123552	(200.00)	0.7779	(148.97)	(155.58)	0.0000	4.5800	(362.7969)	0.0000	0.0190	(0.0157)	0.0000	1	0.0033	01/06/2025
600023.SH	12/11/2024	SDB3260123552	(300.00)	0.7779	(223.46)	(233.36)	0.0000	4.5800	(362.7969)	0.0000	0.0284	(0.0235)	0.0000	1	0.0049	01/06/2025
600023.SH	12/11/2024	SDB3260123552	(100.00)	0.7779	(74.49)	(77.79)	0.0000	4.5800	(362.7969)	0.0000	0.0095	(0.0078)	0.0000	1	0.0016	01/06/2025
600023.SH	12/10/2024	SDB3260123552	(100.00)	0.7656	(76.58)	(76.56)	0.0000	4.5800	(360.4154)	0.0000	0.0097	(0.0077)	0.0000	1	0.0021	01/06/2025
600023.SH	12/10/2024	SDB3260123552	(500.00)	0.7656	(385.43)	(382.79)	0.0000	4.5800	(360.4154)	0.0000	0.0490	(0.0383)	0.0000	1	0.0107	01/06/2025
600023.SH	12/10/2024	SDB3260123552	(100.00)	0.7656	(76.49)	(76.56)	0.0000	4.5800	(360.4154)	0.0000	0.0097	(0.0077)	0.0000	1	0.0021	01/06/2025
600023.SH	12/10/2024	SDB3260123552	(7,000.00)	0.7656	(5,350.49)	(5,359.01)	0.0000	4.5800	(360.4154)	0.0000	0.6807	(0.5365)	0.0000	1	0.1442	01/06/2025
600023.SH	12/10/2024	SDB3260123552	(57,600.00)	0.7656	(44,151.21)	(44,097.00)	0.0000	4.5800	(360.4154)	0.0000	5.6170	(4.4148)	0.0000	1	1.2022	01/06/2025
600023.SH	12/10/2024	SDB3260123552	(12,400.00)	0.7656	(9,236.40)	(9,493.11)	0.0000	4.5800	(360.4154)	0.0000	1.1751	(0.9504)	0.0000	1	0.2247	01/06/2025
600023.SH	12/10/2024	SDB3260123552	(1,000.00)	0.7656	(744.87)	(765.57)	0.0000	4.5800	(360.4154)	0.0000	0.0948	(0.0766)	0.0000	1	0.0181	01/06/2025
600023.SH	12/10/2024	SDB3260123552	(400.00)	0.7656	(297.95)	(306.23)	0.0000	4.5800	(360.4154)	0.0000	0.0379	(0.0307)	0.0000	1	0.0072	01/06/2025
600023.SH	12/10/2024	SDB3260123552	(200.00)	0.7656	(148.97)	(153.11)	0.0000	4.5800	(360.4154)	0.0000	0.0190	(0.0153)	0.0000	1	0.0036	01/06/2025
600023.SH	12/10/2024	SDB3260123552	(20,100.00)	0.7656	(14,971.91)	(15,388.02)	0.0000	4.5800	(360.4154)	0.0000	1.9048	(1.5406)	0.0000	1	0.3642	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
ZHEJIANG ZHENENG ELECTRIC POWER CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600023.SH	12/10/2024	SDB3260123552	(1,400.00)	0.7656	(1,042.82)	(1,071.80)	0.0000	4.5800	(360.4154)	0.0000	0.1327	(0.1073)	0.0000	1	0.0254	01/06/2025
600023.SH	12/10/2024	SDB3260123552	(12,300.00)	0.7656	(9,161.91)	(9,416.55)	0.0000	4.5800	(360.4154)	0.0000	1.1656	(0.9427)	0.0000	1	0.2229	01/06/2025
600023.SH	12/10/2024	SDB3260123552	(9,400.00)	0.7656	(7,001.79)	(7,196.39)	0.0000	4.5800	(360.4154)	0.0000	0.8908	(0.7205)	0.0000	1	0.1703	01/06/2025
600023.SH	12/10/2024	SDB3260123552	(55,700.00)	0.7656	(41,489.31)	(42,642.42)	0.0000	4.5800	(360.4154)	0.0000	5.2784	(4.2692)	0.0000	1	1.0092	01/06/2025
600023.SH	12/10/2024	SDB3260123552	(14,200.00)	0.7656	(10,577.17)	(10,871.14)	0.0000	4.5800	(360.4154)	0.0000	1.3457	(1.0884)	0.0000	1	0.2573	01/06/2025
600023.SH	12/10/2024	SDB3260123552	(33,900.00)	0.7656	(25,251.13)	(25,952.92)	0.0000	4.5800	(360.4154)	0.0000	3.2125	(2.5983)	0.0000	1	0.6142	01/06/2025
600023.SH	12/10/2024	SDB3260123552	(2,900.00)	0.7656	(2,160.13)	(2,220.16)	0.0000	4.5800	(360.4154)	0.0000	0.2748	(0.2223)	0.0000	1	0.0525	01/06/2025
600023.SH	12/10/2024	SDB3260123552	(7,700.00)	0.7656	(5,735.51)	(5,894.91)	0.0000	4.5800	(360.4154)	0.0000	0.7297	(0.5902)	0.0000	1	0.1395	01/06/2025
600023.SH	12/10/2024	SDB3260123552	(35,100.00)	0.7656	(26,144.97)	(26,871.61)	0.0000	4.5800	(360.4154)	0.0000	3.3262	(2.6903)	0.0000	1	0.6360	01/06/2025
600023.SH	12/10/2024	SDB3260123552	(5,300.00)	0.7656	(3,947.82)	(4,057.54)	0.0000	4.5800	(360.4154)	0.0000	0.5022	(0.4062)	0.0000	1	0.0960	01/06/2025
600023.SH	12/10/2024	SDB3260123552	(2,600.00)	0.7656	(1,936.66)	(1,990.49)	0.0000	4.5800	(360.4154)	0.0000	0.2464	(0.1993)	0.0000	1	0.0471	01/06/2025
600023.SH	12/10/2024	SDB3260123552	(37,700.00)	0.7656	(28,081.64)	(28,862.10)	0.0000	4.5800	(360.4154)	0.0000	3.5726	(2.8895)	0.0000	1	0.6831	01/06/2025
600023.SH	12/10/2024	SDB3260123552	(2,200.00)	0.7656	(1,638.72)	(1,684.26)	0.0000	4.5800	(360.4154)	0.0000	0.2085	(0.1686)	0.0000	1	0.0399	01/06/2025
600023.SH	12/10/2024	SDB3260123552	(3,000.00)	0.7656	(2,234.61)	(2,296.72)	0.0000	4.5800	(360.4154)	0.0000	0.2843	(0.2299)	0.0000	1	0.0544	01/06/2025
600023.SH	12/10/2024	SDB3260123552	(200.00)	0.7656	(148.97)	(153.11)	0.0000	4.5800	(360.4154)	0.0000	0.0190	(0.0153)	0.0000	1	0.0036	01/06/2025
600023.SH	12/10/2024	SDB3260123552	(400.00)	0.7656	(297.95)	(306.23)	0.0000	4.5800	(360.4154)	0.0000	0.0379	(0.0307)	0.0000	1	0.0072	01/06/2025
600023.SH	12/10/2024	SDB3260123552	(5,800.00)	0.7656	(4,320.25)	(4,440.32)	0.0000	4.5800	(360.4154)	0.0000	0.5496	(0.4445)	0.0000	1	0.1051	01/06/2025
600023.SH	12/10/2024	SDB3260123552	(200.00)	0.7656	(148.97)	(153.11)	0.0000	4.5800	(360.4154)	0.0000	0.0190	(0.0153)	0.0000	1	0.0036	01/06/2025
600023.SH	12/10/2024	SDB3260123552	(300.00)	0.7656	(223.46)	(229.67)	0.0000	4.5800	(360.4154)	0.0000	0.0284	(0.0230)	0.0000	1	0.0054	01/06/2025
600023.SH	12/10/2024	SDB3260123552	(100.00)	0.7656	(74.49)	(76.56)	0.0000	4.5800	(360.4154)	0.0000	0.0095	(0.0077)	0.0000	1	0.0018	01/06/2025
600023.SH	12/09/2024	SDB3260123552	(7,000.00)	0.7646	(5,350.49)	(5,352.09)	0.0000	4.5800	(360.1716)	0.0000	0.6807	(0.5355)	0.0000	1	0.1452	01/06/2025
600023.SH	12/09/2024	SDB3260123552	(57,600.00)	0.7646	(44,151.21)	(44,040.10)	0.0000	4.5800	(360.1716)	0.0000	5.6170	(4.4061)	0.0000	1	1.2109	01/06/2025
600023.SH	12/09/2024	SDB3260123552	(12,400.00)	0.7646	(9,236.40)	(9,480.85)	0.0000	4.5800	(360.1716)	0.0000	1.1751	(0.9485)	0.0000	1	0.2265	01/06/2025
600023.SH	12/09/2024	SDB3260123552	(1,000.00)	0.7646	(744.87)	(764.59)	0.0000	4.5800	(360.1716)	0.0000	0.0948	(0.0765)	0.0000	1	0.0183	01/06/2025
600023.SH	12/09/2024	SDB3260123552	(400.00)	0.7646	(297.95)	(305.83)	0.0000	4.5800	(360.1716)	0.0000	0.0379	(0.0306)	0.0000	1	0.0073	01/06/2025
600023.SH	12/09/2024	SDB3260123552	(200.00)	0.7646	(148.97)	(152.92)	0.0000	4.5800	(360.1716)	0.0000	0.0190	(0.0153)	0.0000	1	0.0037	01/06/2025
600023.SH	12/09/2024	SDB3260123552	(20,100.00)	0.7646	(14,971.91)	(15,368.16)	0.0000	4.5800	(360.1716)	0.0000	1.9048	(1.5375)	0.0000	1	0.3672	01/06/2025
600023.SH	12/09/2024	SDB3260123552	(1,400.00)	0.7646	(1,042.82)	(1,070.42)	0.0000	4.5800	(360.1716)	0.0000	0.1327	(0.1071)	0.0000	1	0.0256	01/06/2025
600023.SH	12/09/2024	SDB3260123552	(12,300.00)	0.7646	(9,161.91)	(9,404.40)	0.0000	4.5800	(360.1716)	0.0000	1.1656	(0.9409)	0.0000	1	0.2247	01/06/2025
600023.SH	12/09/2024	SDB3260123552	(9,400.00)	0.7646	(7,001.79)	(7,187.10)	0.0000	4.5800	(360.1716)	0.0000	0.8908	(0.7191)	0.0000	1	0.1717	01/06/2025
600023.SH	12/09/2024	SDB3260123552	(55,700.00)	0.7646	(41,489.31)	(42,587.38)	0.0000	4.5800	(360.1716)	0.0000	5.2784	(4.2608)	0.0000	1	1.0176	01/06/2025
600023.SH	12/09/2024	SDB3260123552	(14,200.00)	0.7646	(10,577.17)	(10,857.11)	0.0000	4.5800	(360.1716)	0.0000	1.3457	(1.0862)	0.0000	1	0.2594	01/06/2025
600023.SH	12/09/2024	SDB3260123552	(33,900.00)	0.7646	(25,251.13)	(25,919.43)	0.0000	4.5800	(360.1716)	0.0000	3.2125	(2.5932)	0.0000	1	0.6193	01/06/2025
600023.SH	12/09/2024	SDB3260123552	(2,900.00)	0.7646	(2,160.13)	(2,217.30)	0.0000	4.5800	(360.1716)	0.0000	0.2748	(0.2218)	0.0000	1	0.0530	01/06/2025
600023.SH	12/09/2024	SDB3260123552	(7,700.00)	0.7646	(5,735.51)	(5,887.30)	0.0000	4.5800	(360.1716)	0.0000	0.7297	(0.5890)	0.0000	1	0.1407	01/06/2025
600023.SH	12/09/2024	SDB3260123552	(35,100.00)	0.7646	(26,144.97)	(26,836.93)	0.0000	4.5800	(360.1716)	0.0000	3.3262	(2.6850)	0.0000	1	0.6412	01/06/2025
600023.SH	12/09/2024	SDB3260123552	(5,300.00)	0.7646	(3,947.82)	(4,052.30)	0.0000	4.5800	(360.1716)	0.0000	0.5022	(0.4054)	0.0000	1	0.0968	01/06/2025
600023.SH	12/09/2024	SDB3260123552	(2,600.00)	0.7646	(1,936.66)	(1,987.92)	0.0000	4.5800	(360.1716)	0.0000	0.2464	(0.1989)	0.0000	1	0.0475	01/06/2025
600023.SH	12/09/2024	SDB3260123552	(37,700.00)	0.7646	(28,081.64)	(28,824.85)	0.0000	4.5800	(360.1716)	0.0000	3.5726	(2.8839)	0.0000	1	0.6887	01/06/2025
600023.SH	12/09/2024	SDB3260123552	(2,200.00)	0.7646	(1,638.72)	(1,682.09)	0.0000	4.5800	(360.1716)	0.0000	0.2085	(0.1683)	0.0000	1	0.0402	01/06/2025
600023.SH	12/09/2024	SDB3260123552	(3,000.00)	0.7646	(2,234.61)	(2,293.76)	0.0000	4.5800	(360.1716)	0.0000	0.2843	(0.2295)	0.0000	1	0.0548	01/06/2025
600023.SH	12/09/2024	SDB3260123552	(200.00)	0.7646	(148.97)	(152.92)	0.0000	4.5800	(360.1716)	0.0000	0.0190	(0.0153)	0.0000	1	0.0037	01/06/2025
600023.SH	12/09/2024	SDB3260123552	(400.00)	0.7646	(297.95)	(305.83)	0.0000	4.5800	(360.1716)	0.0000	0.0379	(0.0306)	0.0000	1	0.0073	01/06/2025
600023.SH	12/09/2024	SDB3260123552	(5,800.00)	0.7646	(4,320.25)	(4,434.59)	0.0000	4.5800	(360.1716)	0.0000	0.5496	(0.4437)	0.0000	1	0.1060	01/06/2025
600023.SH	12/09/2024	SDB3260123552	(200.00)	0.7646	(148.97)	(152.92)	0.0000	4.5800	(360.1716)	0.0000	0.0190	(0.0153)	0.0000	1	0.0037	01/06/2025
600023.SH	12/09/2024	SDB3260123552	(300.00)	0.7646	(223.46)	(229.38)	0.0000	4.5800	(360.1716)	0.0000	0.0284	(0.0229)	0.0000	1	0.0055	01/06/2025
600023.SH	12/09/2024	SDB3260123552	(100.00)	0.7646	(74.49)	(76.46)	0.0000	4.5800	(360.1716)	0.0000	0.0095	(0.0076)	0.0000	1	0.0018	01/06/2025
600023.SH	12/06/2024	SDB3260123552	(12,400.00)	0.7617	(9,236.40)	(9,445.03)	0.0000	4.5800	(246.6446)	0.0000	3.5252	(1.9413)	0.0000	3	1.5839	01/06/2025
600023.SH	12/06/2024	SDB3260123552	(1,000.00)	0.7617	(744.87)	(761.70)	0.0000	4.5800	(246.6446)	0.0000	0.2843	(0.1566)	0.0000	3	0.1277	01/06/2025
600023.SH	12/06/2024	SDB3260123552	(400.00)	0.7617	(297.95)	(304.68)	0.0000	4.5800	(246.6446)	0.0000	0.1137	(0.0626)	0.0000	3	0.0511	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
ZHEJIANG ZHENENG ELECTRIC POWER CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600023.SH	12/06/2024	SDB3260123552	(200.00)	0.7617	(148.97)	(152.34)	0.0000	4.5800	(246.6446)	0.0000	0.0569	(0.0313)	0.0000	3	0.0255	01/06/2025
600023.SH	12/06/2024	SDB3260123552	(20,100.00)	0.7617	(14,971.91)	(15,310.09)	0.0000	4.5800	(246.6446)	0.0000	5.7143	(3.1468)	0.0000	3	2.5675	01/06/2025
600023.SH	12/06/2024	SDB3260123552	(1,400.00)	0.7617	(1,042.82)	(1,066.37)	0.0000	4.5800	(246.6446)	0.0000	0.3980	(0.2192)	0.0000	3	0.1788	01/06/2025
600023.SH	12/06/2024	SDB3260123552	(12,300.00)	0.7617	(9,161.91)	(9,368.86)	0.0000	4.5800	(246.6446)	0.0000	3.4968	(1.9256)	0.0000	3	1.5711	01/06/2025
600023.SH	12/06/2024	SDB3260123552	(9,400.00)	0.7617	(7,001.79)	(7,159.94)	0.0000	4.5800	(246.6446)	0.0000	2.6723	(1.4716)	0.0000	3	1.2007	01/06/2025
600023.SH	12/06/2024	SDB3260123552	(55,700.00)	0.7617	(41,489.31)	(42,426.47)	0.0000	4.5800	(246.6446)	0.0000	15.8351	(8.7202)	0.0000	3	7.1149	01/06/2025
600023.SH	12/06/2024	SDB3260123552	(14,200.00)	0.7617	(10,577.17)	(10,816.08)	0.0000	4.5800	(246.6446)	0.0000	4.0370	(2.2231)	0.0000	3	1.8138	01/06/2025
600023.SH	12/06/2024	SDB3260123552	(33,900.00)	0.7617	(25,251.13)	(25,821.49)	0.0000	4.5800	(246.6446)	0.0000	9.6375	(5.3073)	0.0000	3	4.3302	01/06/2025
600023.SH	12/06/2024	SDB3260123552	(2,900.00)	0.7617	(2,160.13)	(2,208.92)	0.0000	4.5800	(246.6446)	0.0000	0.8244	(0.4540)	0.0000	3	0.3704	01/06/2025
600023.SH	12/06/2024	SDB3260123552	(7,700.00)	0.7617	(5,735.51)	(5,865.06)	0.0000	4.5800	(246.6446)	0.0000	2.1891	(1.2055)	0.0000	3	0.9836	01/06/2025
600023.SH	12/06/2024	SDB3260123552	(35,100.00)	0.7617	(26,144.97)	(26,735.53)	0.0000	4.5800	(246.6446)	0.0000	9.9787	(5.4951)	0.0000	3	4.4835	01/06/2025
600023.SH	12/06/2024	SDB3260123552	(5,300.00)	0.7617	(3,947.82)	(4,036.99)	0.0000	4.5800	(246.6446)	0.0000	1.5067	(0.8298)	0.0000	3	0.6770	01/06/2025
600023.SH	12/06/2024	SDB3260123552	(2,600.00)	0.7617	(1,936.66)	(1,980.41)	0.0000	4.5800	(246.6446)	0.0000	0.7392	(0.4070)	0.0000	3	0.3321	01/06/2025
600023.SH	12/06/2024	SDB3260123552	(37,700.00)	0.7617	(28,081.64)	(28,715.94)	0.0000	4.5800	(246.6446)	0.0000	10.7178	(5.9022)	0.0000	3	4.8156	01/06/2025
600023.SH	12/06/2024	SDB3260123552	(2,200.00)	0.7617	(1,638.72)	(1,675.73)	0.0000	4.5800	(246.6446)	0.0000	0.6254	(0.3444)	0.0000	3	0.2810	01/06/2025
600023.SH	12/06/2024	SDB3260123552	(3,000.00)	0.7617	(2,234.61)	(2,285.09)	0.0000	4.5800	(246.6446)	0.0000	0.8529	(0.4697)	0.0000	3	0.3832	01/06/2025
600023.SH	12/06/2024	SDB3260123552	(200.00)	0.7617	(148.97)	(152.34)	0.0000	4.5800	(246.6446)	0.0000	0.0569	(0.0313)	0.0000	3	0.0255	01/06/2025
600023.SH	12/06/2024	SDB3260123552	(400.00)	0.7617	(297.95)	(304.68)	0.0000	4.5800	(246.6446)	0.0000	0.1137	(0.0626)	0.0000	3	0.0511	01/06/2025
600023.SH	12/06/2024	SDB3260123552	(5,800.00)	0.7617	(4,320.25)	(4,417.84)	0.0000	4.5800	(246.6446)	0.0000	1.6489	(0.9080)	0.0000	3	0.7409	01/06/2025
600023.SH	12/06/2024	SDB3260123552	(200.00)	0.7617	(148.97)	(152.34)	0.0000	4.5800	(246.6446)	0.0000	0.0569	(0.0313)	0.0000	3	0.0255	01/06/2025
600023.SH	12/06/2024	SDB3260123552	(300.00)	0.7617	(223.46)	(228.51)	0.0000	4.5800	(246.6446)	0.0000	0.0853	(0.0470)	0.0000	3	0.0383	01/06/2025
600023.SH	12/06/2024	SDB3260123552	(100.00)	0.7617	(74.49)	(76.17)	0.0000	4.5800	(246.6446)	0.0000	0.0284	(0.0157)	0.0000	3	0.0128	01/06/2025
600023.SH	12/05/2024	SDB3260123552	(12,400.00)	0.7507	(9,236.40)	(9,308.66)	0.0000	4.5800	(246.6446)	0.0000	1.1751	(0.6378)	0.0000	1	0.5373	01/06/2025
600023.SH	12/05/2024	SDB3260123552	(1,000.00)	0.7507	(744.87)	(750.70)	0.0000	4.5800	(246.6446)	0.0000	0.0948	(0.0514)	0.0000	1	0.0433	01/06/2025
600023.SH	12/05/2024	SDB3260123552	(400.00)	0.7507	(297.95)	(300.28)	0.0000	4.5800	(246.6446)	0.0000	0.0379	(0.0206)	0.0000	1	0.0173	01/06/2025
600023.SH	12/05/2024	SDB3260123552	(200.00)	0.7507	(148.97)	(150.14)	0.0000	4.5800	(246.6446)	0.0000	0.0190	(0.0103)	0.0000	1	0.0087	01/06/2025
600023.SH	12/05/2024	SDB3260123552	(20,100.00)	0.7507	(14,971.91)	(15,089.03)	0.0000	4.5800	(246.6446)	0.0000	1.9048	(1.0338)	0.0000	1	0.8710	01/06/2025
600023.SH	12/05/2024	SDB3260123552	(1,400.00)	0.7507	(1,042.82)	(1,050.98)	0.0000	4.5800	(246.6446)	0.0000	0.1327	(0.0720)	0.0000	1	0.0607	01/06/2025
600023.SH	12/05/2024	SDB3260123552	(12,300.00)	0.7507	(9,161.91)	(9,233.59)	0.0000	4.5800	(246.6446)	0.0000	1.1656	(0.6326)	0.0000	1	0.5330	01/06/2025
600023.SH	12/05/2024	SDB3260123552	(9,400.00)	0.7507	(7,001.79)	(7,056.56)	0.0000	4.5800	(246.6446)	0.0000	0.8908	(0.4835)	0.0000	1	0.4073	01/06/2025
600023.SH	12/05/2024	SDB3260123552	(55,700.00)	0.7507	(41,489.31)	(41,813.88)	0.0000	4.5800	(246.6446)	0.0000	5.2784	(2.8648)	0.0000	1	2.4136	01/06/2025
600023.SH	12/05/2024	SDB3260123552	(14,200.00)	0.7507	(10,577.17)	(10,659.91)	0.0000	4.5800	(246.6446)	0.0000	1.3457	(0.7303)	0.0000	1	0.6153	01/06/2025
600023.SH	12/05/2024	SDB3260123552	(33,900.00)	0.7507	(25,251.13)	(25,448.66)	0.0000	4.5800	(246.6446)	0.0000	3.2125	(1.7435)	0.0000	1	1.4690	01/06/2025
600023.SH	12/05/2024	SDB3260123552	(2,900.00)	0.7507	(2,160.13)	(2,177.02)	0.0000	4.5800	(246.6446)	0.0000	0.2748	(0.1492)	0.0000	1	0.1257	01/06/2025
600023.SH	12/05/2024	SDB3260123552	(7,700.00)	0.7507	(5,735.51)	(5,780.37)	0.0000	4.5800	(246.6446)	0.0000	0.7297	(0.3960)	0.0000	1	0.3337	01/06/2025
600023.SH	12/05/2024	SDB3260123552	(35,100.00)	0.7507	(26,144.97)	(26,349.50)	0.0000	4.5800	(246.6446)	0.0000	3.3262	(1.8053)	0.0000	1	1.5210	01/06/2025
600023.SH	12/05/2024	SDB3260123552	(5,300.00)	0.7507	(3,947.82)	(3,978.70)	0.0000	4.5800	(246.6446)	0.0000	0.5022	(0.2726)	0.0000	1	0.2297	01/06/2025
600023.SH	12/05/2024	SDB3260123552	(2,600.00)	0.7507	(1,936.66)	(1,951.81)	0.0000	4.5800	(246.6446)	0.0000	0.2464	(0.1337)	0.0000	1	0.1127	01/06/2025
600023.SH	12/05/2024	SDB3260123552	(37,700.00)	0.7507	(28,081.64)	(28,301.31)	0.0000	4.5800	(246.6446)	0.0000	3.5726	(1.9390)	0.0000	1	1.6336	01/06/2025
600023.SH	12/05/2024	SDB3260123552	(2,200.00)	0.7507	(1,638.72)	(1,651.54)	0.0000	4.5800	(246.6446)	0.0000	0.2085	(0.1132)	0.0000	1	0.0953	01/06/2025
600023.SH	12/05/2024	SDB3260123552	(3,000.00)	0.7507	(2,234.61)	(2,252.09)	0.0000	4.5800	(246.6446)	0.0000	0.2843	(0.1543)	0.0000	1	0.1300	01/06/2025
600023.SH	12/05/2024	SDB3260123552	(200.00)	0.7507	(148.97)	(150.14)	0.0000	4.5800	(246.6446)	0.0000	0.0190	(0.0103)	0.0000	1	0.0087	01/06/2025
600023.SH	12/05/2024	SDB3260123552	(400.00)	0.7507	(297.95)	(300.28)	0.0000	4.5800	(246.6446)	0.0000	0.0379	(0.0206)	0.0000	1	0.0173	01/06/2025
600023.SH	12/05/2024	SDB3260123552	(5,800.00)	0.7507	(4,320.25)	(4,354.05)	0.0000	4.5800	(246.6446)	0.0000	0.5496	(0.2983)	0.0000	1	0.2513	01/06/2025
600023.SH	12/05/2024	SDB3260123552	(200.00)	0.7507	(148.97)	(150.14)	0.0000	4.5800	(246.6446)	0.0000	0.0190	(0.0103)	0.0000	1	0.0087	01/06/2025
600023.SH	12/05/2024	SDB3260123552	(300.00)	0.7507	(223.46)	(225.21)	0.0000	4.5800	(246.6446)	0.0000	0.0284	(0.0154)	0.0000	1	0.0130	01/06/2025
600023.SH	12/05/2024	SDB3260123552	(100.00)	0.7507	(74.49)	(75.07)	0.0000	4.5800	(246.6446)	0.0000	0.0095	(0.0051)	0.0000	1	0.0043	01/06/2025
600023.SH	12/04/2024	SDB3260123552	(12,400.00)	0.7449	(9,236.40)	(9,236.40)	0.0000	4.5800	(246.6446)	0.0000	1.1751	(0.6328)	0.0000	1	0.5423	01/06/2025
600023.SH	12/04/2024	SDB3260123552	(1,000.00)	0.7449	(744.87)	(744.87)	0.0000	4.5800	(246.6446)	0.0000	0.0948	(0.0510)	0.0000	1	0.0437	01/06/2025
600023.SH	12/04/2024	SDB3260123552	(400.00)	0.7449	(297.95)	(297.95)	0.0000	4.5800	(246.6446)	0.0000	0.0379	(0.0204)	0.0000	1	0.0175	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
ZHEJIANG ZHENENG ELECTRIC POWER CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
600023.SH	12/04/2024	SDB3260123552	(200.00)	0.7449	(148.97)	(148.97)	0.0000	4.5800	(246.6446)	0.0000	0.0190	(0.0102)	0.0000	1	0.0087	01/06/2025
600023.SH	12/04/2024	SDB3260123552	(20,100.00)	0.7449	(14,971.91)	(14,971.91)	0.0000	4.5800	(246.6446)	0.0000	1.9048	(1.0258)	0.0000	1	0.8790	01/06/2025
600023.SH	12/04/2024	SDB3260123552	(1,400.00)	0.7449	(1,042.82)	(1,042.82)	0.0000	4.5800	(246.6446)	0.0000	0.1327	(0.0714)	0.0000	1	0.0612	01/06/2025
600023.SH	12/04/2024	SDB3260123552	(12,300.00)	0.7449	(9,161.91)	(9,161.91)	0.0000	4.5800	(246.6446)	0.0000	1.1656	(0.6277)	0.0000	1	0.5379	01/06/2025
600023.SH	12/04/2024	SDB3260123552	(9,400.00)	0.7449	(7,001.79)	(7,001.79)	0.0000	4.5800	(246.6446)	0.0000	0.8908	(0.4797)	0.0000	1	0.4111	01/06/2025
600023.SH	12/04/2024	SDB3260123552	(55,700.00)	0.7449	(41,489.31)	(41,489.31)	0.0000	4.5800	(246.6446)	0.0000	5.2784	(2.8425)	0.0000	1	2.4358	01/06/2025
600023.SH	12/04/2024	SDB3260123552	(14,200.00)	0.7449	(10,577.17)	(10,577.17)	0.0000	4.5800	(246.6446)	0.0000	1.3457	(0.7247)	0.0000	1	0.6210	01/06/2025
600023.SH	12/04/2024	SDB3260123552	(33,900.00)	0.7449	(25,251.13)	(25,251.13)	0.0000	4.5800	(246.6446)	0.0000	3.2125	(1.7300)	0.0000	1	1.4825	01/06/2025
600023.SH	12/04/2024	SDB3260123552	(2,900.00)	0.7449	(2,160.13)	(2,160.13)	0.0000	4.5800	(246.6446)	0.0000	0.2748	(0.1480)	0.0000	1	0.1268	01/06/2025
600023.SH	12/04/2024	SDB3260123552	(7,700.00)	0.7449	(5,735.51)	(5,735.51)	0.0000	4.5800	(246.6446)	0.0000	0.7297	(0.3930)	0.0000	1	0.3367	01/06/2025
600023.SH	12/04/2024	SDB3260123552	(35,100.00)	0.7449	(26,144.97)	(26,144.97)	0.0000	4.5800	(246.6446)	0.0000	3.3262	(1.7913)	0.0000	1	1.5350	01/06/2025
600023.SH	12/04/2024	SDB3260123552	(5,300.00)	0.7449	(3,947.82)	(3,947.82)	0.0000	4.5800	(246.6446)	0.0000	0.5022	(0.2705)	0.0000	1	0.2318	01/06/2025
600023.SH	12/04/2024	SDB3260123552	(2,600.00)	0.7449	(1,936.66)	(1,936.66)	0.0000	4.5800	(246.6446)	0.0000	0.2464	(0.1327)	0.0000	1	0.1137	01/06/2025
600023.SH	12/04/2024	SDB3260123552	(37,700.00)	0.7449	(28,081.64)	(28,081.64)	0.0000	4.5800	(246.6446)	0.0000	3.5726	(1.9239)	0.0000	1	1.6487	01/06/2025
600023.SH	12/04/2024	SDB3260123552	(2,200.00)	0.7449	(1,638.72)	(1,638.72)	0.0000	4.5800	(246.6446)	0.0000	0.2085	(0.1123)	0.0000	1	0.0962	01/06/2025
600023.SH	12/04/2024	SDB3260123552	(3,000.00)	0.7449	(2,234.61)	(2,234.61)	0.0000	4.5800	(246.6446)	0.0000	0.2843	(0.1531)	0.0000	1	0.1312	01/06/2025
600023.SH	12/04/2024	SDB3260123552	(200.00)	0.7449	(148.97)	(148.97)	0.0000	4.5800	(246.6446)	0.0000	0.0190	(0.0102)	0.0000	1	0.0087	01/06/2025
600023.SH	12/04/2024	SDB3260123552	(400.00)	0.7449	(297.95)	(297.95)	0.0000	4.5800	(246.6446)	0.0000	0.0379	(0.0204)	0.0000	1	0.0175	01/06/2025
600023.SH	12/04/2024	SDB3260123552	(5,800.00)	0.7449	(4,320.25)	(4,320.25)	0.0000	4.5800	(246.6446)	0.0000	0.5496	(0.2960)	0.0000	1	0.2536	01/06/2025
600023.SH	12/04/2024	SDB3260123552	(200.00)	0.7449	(148.97)	(148.97)	0.0000	4.5800	(246.6446)	0.0000	0.0190	(0.0102)	0.0000	1	0.0087	01/06/2025
600023.SH	12/04/2024	SDB3260123552	(300.00)	0.7449	(223.46)	(223.46)	0.0000	4.5800	(246.6446)	0.0000	0.0284	(0.0153)	0.0000	1	0.0131	01/06/2025
600023.SH	12/04/2024	SDB3260123552	(100.00)	0.7449	(74.49)	(74.49)	0.0000	4.5800	(246.6446)	0.0000	0.0095	(0.0051)	0.0000	1	0.0044	01/06/2025
TOTAL ZHEJIANG ZHENENG ELECTRIC POWER CO., LTD. CMN CLASS A SERIES NORTHBOUND											2,643.3545	(2,390.9905)	0.0000		252.3640	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
ZHEJIANG ZHONGXIN FLUORIDE MATERIALS CO LTD CMN CLASS A SERIES NORTHBOUND																
002915.ZK	12/26/2024	SDB3263645023	(100.00)	1.8143	(235.92)	(181.43)	0.0000	4.3300	(1,523.4513)	0.0000	0.0284	(0.0768)	0.0000	1	(0.0484)	01/06/2025
002915.ZK	12/26/2024	SDB3263645023	(300.00)	1.8143	(646.39)	(544.30)	0.0000	4.3300	(1,523.4513)	0.0000	0.0777	(0.2303)	0.0000	1	(0.1526)	01/06/2025
002915.ZK	12/26/2024	SDB3263645023	(5,000.00)	1.8143	(8,979.21)	(9,071.65)	0.0000	4.3300	(1,523.4513)	0.0000	1.0800	(3.8389)	0.0000	1	(2.7589)	01/06/2025
002915.ZK	12/26/2024	SDB3263645023	(2,100.00)	1.8143	(3,738.04)	(3,810.09)	0.0000	4.3300	(1,523.4513)	0.0000	0.4496	(1.6124)	0.0000	1	(1.1628)	01/06/2025
002915.ZK	12/26/2024	SDB3263645023	(3,800.00)	1.8143	(6,768.32)	(6,894.45)	0.0000	4.3300	(1,523.4513)	0.0000	0.8141	(2.9176)	0.0000	1	(2.1035)	01/06/2025
002915.ZK	12/24/2024	SDB3263645023	(100.00)	1.8143	(235.92)	(181.43)	0.0000	4.3300	(1,523.4513)	0.0000	0.0568	(0.1536)	0.0000	2	(0.0968)	01/06/2025
002915.ZK	12/24/2024	SDB3263645023	(300.00)	1.8143	(646.39)	(544.30)	0.0000	4.3300	(1,523.4513)	0.0000	0.1555	(0.4607)	0.0000	2	(0.3052)	01/06/2025
002915.ZK	12/24/2024	SDB3263645023	(5,000.00)	1.8143	(8,979.21)	(9,071.65)	0.0000	4.3300	(1,523.4513)	0.0000	2.1600	(7.6779)	0.0000	2	(5.5179)	01/06/2025
002915.ZK	12/24/2024	SDB3263645023	(2,100.00)	1.8143	(3,738.04)	(3,810.09)	0.0000	4.3300	(1,523.4513)	0.0000	0.8992	(3.2247)	0.0000	2	(2.3255)	01/06/2025
002915.ZK	12/24/2024	SDB3263645023	(3,800.00)	1.8143	(6,768.32)	(6,894.45)	0.0000	4.3300	(1,523.4513)	0.0000	1.6282	(5.8352)	0.0000	2	(4.2070)	01/06/2025
002915.ZK	12/23/2024	SDB3263645023	(100.00)	1.8147	(235.92)	(181.47)	0.0000	4.3300	(1,523.4513)	0.0000	0.0284	(0.0768)	0.0000	1	(0.0484)	01/06/2025
002915.ZK	12/23/2024	SDB3263645023	(300.00)	1.8147	(646.39)	(544.41)	0.0000	4.3300	(1,523.4513)	0.0000	0.0777	(0.2304)	0.0000	1	(0.1526)	01/06/2025
002915.ZK	12/23/2024	SDB3263645023	(5,000.00)	1.8147	(8,979.21)	(9,073.58)	0.0000	4.3300	(1,523.4513)	0.0000	1.0800	(3.8398)	0.0000	1	(2.7598)	01/06/2025
002915.ZK	12/23/2024	SDB3263645023	(2,100.00)	1.8147	(3,738.04)	(3,810.90)	0.0000	4.3300	(1,523.4513)	0.0000	0.4496	(1.6127)	0.0000	1	(1.1631)	01/06/2025
002915.ZK	12/23/2024	SDB3263645023	(3,800.00)	1.8147	(6,768.32)	(6,895.92)	0.0000	4.3300	(1,523.4513)	0.0000	0.8141	(2.9182)	0.0000	1	(2.1041)	01/06/2025
002915.ZK	12/20/2024	SDB3263645023	(100.00)	1.8514	(235.92)	(185.14)	0.0000	4.3300	(1,523.4513)	0.0000	0.0851	(0.2350)	0.0000	3	(0.1499)	01/06/2025
002915.ZK	12/20/2024	SDB3263645023	(300.00)	1.8514	(646.39)	(555.41)	0.0000	4.3300	(1,523.4513)	0.0000	0.2332	(0.7051)	0.0000	3	(0.4719)	01/06/2025
002915.ZK	12/20/2024	SDB3263645023	(5,000.00)	1.8514	(8,979.21)	(9,256.91)	0.0000	4.3300	(1,523.4513)	0.0000	3.2400	(11.7520)	0.0000	3	(8.5120)	01/06/2025
002915.ZK	12/20/2024	SDB3263645023	(2,100.00)	1.8514	(3,738.04)	(3,887.90)	0.0000	4.3300	(1,523.4513)	0.0000	1.3488	(4.9359)	0.0000	3	(3.5870)	01/06/2025
002915.ZK	12/20/2024	SDB3263645023	(3,800.00)	1.8514	(6,768.32)	(7,035.25)	0.0000	4.3300	(1,523.4513)	0.0000	2.4422	(8.9316)	0.0000	3	(6.4893)	01/06/2025
002915.ZK	12/19/2024	SDB3263645023	(100.00)	2.0584	(235.92)	(205.84)	0.0000	4.5800	(1,523.4513)	0.0000	0.0300	(0.0871)	0.0000	1	(0.0571)	01/06/2025
002915.ZK	12/19/2024	SDB3263645023	(300.00)	2.0584	(646.39)	(617.51)	0.0000	4.5800	(1,523.4513)	0.0000	0.0822	(0.2613)	0.0000	1	(0.1791)	01/06/2025
002915.ZK	12/19/2024	SDB3263645023	(5,000.00)	2.0584	(8,979.21)	(10,291.81)	0.0000	4.5800	(1,523.4513)	0.0000	1.1424	(4.3553)	0.0000	1	(3.2129)	01/06/2025
002915.ZK	12/19/2024	SDB3263645023	(2,100.00)	2.0584	(3,738.04)	(4,322.56)	0.0000	4.5800	(1,523.4513)	0.0000	0.4756	(1.8292)	0.0000	1	(1.3537)	01/06/2025
002915.ZK	12/19/2024	SDB3263645023	(3,800.00)	2.0584	(6,768.32)	(7,821.77)	0.0000	4.5800	(1,523.4513)	0.0000	0.8611	(3.3100)	0.0000	1	(2.4489)	01/06/2025
002915.ZK	12/18/2024	SDB3263645023	(100.00)	2.2857	(235.92)	(228.57)	0.0000	4.5800	(1,523.4513)	0.0000	0.0300	(0.0967)	0.0000	1	(0.0667)	01/06/2025
002915.ZK	12/18/2024	SDB3263645023	(300.00)	2.2857	(646.39)	(685.72)	0.0000	4.5800	(1,523.4513)	0.0000	0.0822	(0.2902)	0.0000	1	(0.2080)	01/06/2025
002915.ZK	12/18/2024	SDB3263645023	(5,000.00)	2.2857	(8,979.21)	(11,428.73)	0.0000	4.5800	(1,523.4513)	0.0000	1.1424	(4.8364)	0.0000	1	(3.6941)	01/06/2025
002915.ZK	12/18/2024	SDB3263645023	(2,100.00)	2.2857	(3,738.04)	(4,800.07)	0.0000	4.5800	(1,523.4513)	0.0000	0.4756	(2.0313)	0.0000	1	(1.5557)	01/06/2025
002915.ZK	12/18/2024	SDB3263645023	(3,800.00)	2.2857	(6,768.32)	(8,685.83)	0.0000	4.5800	(1,523.4513)	0.0000	0.8611	(3.6757)	0.0000	1	(2.8146)	01/06/2025
002915.ZK	12/17/2024	SDB3263645023	(100.00)	2.1979	(235.92)	(219.79)	0.0000	4.5800	(1,523.4513)	0.0000	0.0300	(0.0930)	0.0000	1	(0.0630)	01/06/2025
002915.ZK	12/17/2024	SDB3263645023	(300.00)	2.1979	(646.39)	(659.36)	0.0000	4.5800	(1,523.4513)	0.0000	0.0822	(0.2790)	0.0000	1	(0.1968)	01/06/2025
002915.ZK	12/17/2024	SDB3263645023	(5,000.00)	2.1979	(8,979.21)	(10,989.31)	0.0000	4.5800	(1,523.4513)	0.0000	1.1424	(4.6505)	0.0000	1	(3.5081)	01/06/2025
002915.ZK	12/17/2024	SDB3263645023	(2,100.00)	2.1979	(3,738.04)	(4,615.51)	0.0000	4.5800	(1,523.4513)	0.0000	0.4756	(1.9532)	0.0000	1	(1.4776)	01/06/2025
002915.ZK	12/17/2024	SDB3263645023	(3,800.00)	2.1979	(6,768.32)	(8,351.88)	0.0000	4.5800	(1,523.4513)	0.0000	0.8611	(3.5344)	0.0000	1	(2.6733)	01/06/2025
002915.ZK	12/16/2024	SDB3263645023	(100.00)	2.3689	(235.92)	(236.89)	0.0000	4.5800	(1,523.4513)	0.0000	0.0300	(0.1002)	0.0000	1	(0.0702)	01/06/2025
002915.ZK	12/16/2024	SDB3263645023	(300.00)	2.3689	(646.39)	(710.66)	0.0000	4.5800	(1,523.4513)	0.0000	0.0822	(0.3007)	0.0000	1	(0.2185)	01/06/2025
002915.ZK	12/16/2024	SDB3263645023	(5,000.00)	2.3689	(8,979.21)	(11,844.31)	0.0000	4.5800	(1,523.4513)	0.0000	1.1424	(5.0123)	0.0000	1	(3.8699)	01/06/2025
002915.ZK	12/16/2024	SDB3263645023	(2,100.00)	2.3689	(3,738.04)	(4,974.61)	0.0000	4.5800	(1,523.4513)	0.0000	0.4756	(2.1052)	0.0000	1	(1.6296)	01/06/2025
002915.ZK	12/16/2024	SDB3263645023	(3,800.00)	2.3689	(6,768.32)	(9,001.68)	0.0000	4.5800	(1,523.4513)	0.0000	0.8611	(3.8093)	0.0000	1	(2.9483)	01/06/2025
002915.ZK	12/13/2024	SDB3263645023	(300.00)	2.1577	(646.39)	(647.32)	0.0000	4.5800	(1,521.4285)	0.0000	0.2467	(0.8207)	0.0000	3	(0.5740)	01/06/2025
002915.ZK	12/13/2024	SDB3263645023	(5,000.00)	2.1577	(8,979.21)	(10,788.61)	0.0000	4.5800	(1,521.4285)	0.0000	3.4271	(13.6784)	0.0000	3	(10.2514)	01/06/2025
002915.ZK	12/13/2024	SDB3263645023	(2,100.00)	2.1577	(3,738.04)	(4,531.22)	0.0000	4.5800	(1,521.4285)	0.0000	1.4267	(5.7449)	0.0000	3	(4.3182)	01/06/2025
002915.ZK	12/13/2024	SDB3263645023	(3,800.00)	2.1577	(6,768.32)	(8,199.34)	0.0000	4.5800	(1,521.4285)	0.0000	2.5832	(10.3956)	0.0000	3	(7.8124)	01/06/2025
002915.ZK	12/12/2024	SDB3263645023	(5,000.00)	1.9488	(8,979.21)	(9,743.95)	0.0000	4.5800	(1,515.1376)	0.0000	1.1424	(4.1010)	0.0000	1	(2.9586)	01/06/2025
002915.ZK	12/12/2024	SDB3263645023	(2,100.00)	1.9488	(3,738.04)	(4,092.46)	0.0000	4.5800	(1,515.1376)	0.0000	0.4756	(1.7224)	0.0000	1	(1.2468)	01/06/2025
002915.ZK	12/12/2024	SDB3263645023	(3,800.00)	1.9488	(6,768.32)	(7,405.41)	0.0000	4.5800	(1,515.1376)	0.0000	0.8611	(3.1167)	0.0000	1	(2.2556)	01/06/2025
002915.ZK	12/11/2024	SDB3263645023	(5,000.00)	1.7788	(8,979.21)	(8,894.03)	0.0000	4.5800	(1,515.1376)	0.0000	1.1424	(3.7432)	0.0000	1	(2.6009)	01/06/2025
002915.ZK	12/11/2024	SDB3263645023	(2,100.00)	1.7788	(3,738.04)	(3,735.49)	0.0000	4.5800	(1,515.1376)	0.0000	0.4756	(1.5722)	0.0000	1	(1.0966)	01/06/2025
002915.ZK	12/11/2024	SDB3263645023	(3,800.00)	1.7788	(6,768.32)	(6,759.46)	0.0000	4.5800	(1,515.1376)	0.0000	0.8611	(2.8449)	0.0000	1	(1.9838)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
ZHEJIANG ZHONGXIN FLUORIDE MATERIALS CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
002915.ZK	12/10/2024	SDB3263645023	(5,000.00)	1.8047	(8,979.21)	(9,023.31)	0.0000	4.5800	(1,515.1376)	0.0000	1.1424	(3.7977)	0.0000	1	(2.6553)	01/06/2025
002915.ZK	12/10/2024	SDB3263645023	(2,100.00)	1.8047	(3,738.04)	(3,789.79)	0.0000	4.5800	(1,515.1376)	0.0000	0.4756	(1.5950)	0.0000	1	(1.1195)	01/06/2025
002915.ZK	12/10/2024	SDB3263645023	(3,800.00)	1.8047	(6,768.32)	(6,857.72)	0.0000	4.5800	(1,515.1376)	0.0000	0.8611	(2.8862)	0.0000	1	(2.0251)	01/06/2025
002915.ZK	12/09/2024	SDB3263645023	(3,800.00)	1.7811	(6,768.32)	(6,768.32)	0.0000	4.5800	(1,450.0000)	0.0000	0.8611	(2.7261)	0.0000	1	(1.8650)	01/06/2025
TOTAL ZHEJIANG ZHONGXIN FLUORIDE MATERIALS CO LTD CMN CLASS A SERIES NORTHBOUND											43.4954	(162.6217)	0.0000		(119.1263)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
ZHENXING BIOPHARMACEUTICAL AND CHEMICAL CO LTD CMN CLASS A SERIES NORTHBOUND																
000403.ZK	01/03/2025	SDB3260427133	(100.00)	2.9400	(298.78)	(294.00)	0.0000	4.3300	(1,577.2421)	0.0000	0.1078	(0.3864)	0.0000	3	(0.2786)	01/06/2025
000403.ZK	01/03/2025	SDB3260427133	(7,100.00)	2.9400	(21,213.22)	(20,874.07)	0.0000	4.3300	(1,577.2421)	0.0000	7.6544	(27.4362)	0.0000	3	(19.7818)	01/06/2025
000403.ZK	01/03/2025	SDB3260427133	(100.00)	2.9400	(298.78)	(294.00)	0.0000	4.3300	(1,577.2421)	0.0000	0.1078	(0.3864)	0.0000	3	(0.2786)	01/06/2025
000403.ZK	01/03/2025	SDB3260427133	(100.00)	2.9400	(298.78)	(294.00)	0.0000	4.3300	(1,577.2421)	0.0000	0.1078	(0.3864)	0.0000	3	(0.2786)	01/06/2025
000403.ZK	01/03/2025	SDB3260427133	(1,800.00)	2.9400	(5,378.00)	(5,292.02)	0.0000	4.3300	(1,577.2421)	0.0000	1.9406	(6.9557)	0.0000	3	(5.0151)	01/06/2025
000403.ZK	01/03/2025	SDB3260427133	(300.00)	2.9400	(896.33)	(882.00)	0.0000	4.3300	(1,577.2421)	0.0000	0.3234	(1.1593)	0.0000	3	(0.8359)	01/06/2025
000403.ZK	01/03/2025	SDB3260427133	(400.00)	2.9400	(1,195.11)	(1,176.00)	0.0000	4.3300	(1,577.2421)	0.0000	0.4312	(1.5457)	0.0000	3	(1.1145)	01/06/2025
000403.ZK	01/03/2025	SDB3260427133	(400.00)	2.9400	(1,195.11)	(1,176.00)	0.0000	4.3300	(1,577.2421)	0.0000	0.4312	(1.5457)	0.0000	3	(1.1145)	01/06/2025
000403.ZK	01/03/2025	SDB3260427133	(3,300.00)	2.9400	(9,859.66)	(9,702.03)	0.0000	4.3300	(1,577.2421)	0.0000	3.5577	(12.7520)	0.0000	3	(9.1944)	01/06/2025
000403.ZK	01/03/2025	SDB3260427133	(1,200.00)	2.9400	(3,585.33)	(3,528.01)	0.0000	4.3300	(1,577.2421)	0.0000	1.2937	(4.6371)	0.0000	3	(3.3434)	01/06/2025
000403.ZK	01/03/2025	SDB3260427133	(3,500.00)	2.9400	(10,457.22)	(10,290.03)	0.0000	4.3300	(1,577.2421)	0.0000	3.7733	(13.5249)	0.0000	3	(9.7516)	01/06/2025
000403.ZK	01/03/2025	SDB3260427133	(1,300.00)	2.9400	(3,884.11)	(3,822.01)	0.0000	4.3300	(1,577.2421)	0.0000	1.4015	(5.0235)	0.0000	3	(3.6220)	01/06/2025
000403.ZK	01/03/2025	SDB3260427133	(300.00)	2.9400	(896.33)	(882.00)	0.0000	4.3300	(1,577.2421)	0.0000	0.3234	(1.1593)	0.0000	3	(0.8359)	01/06/2025
000403.ZK	01/03/2025	SDB3260427133	(1,600.00)	2.9400	(4,780.44)	(4,704.02)	0.0000	4.3300	(1,577.2421)	0.0000	1.7249	(6.1828)	0.0000	3	(4.4579)	01/06/2025
000403.ZK	01/03/2025	SDB3260427133	(300.00)	2.9400	(896.33)	(882.00)	0.0000	4.3300	(1,577.2421)	0.0000	0.3234	(1.1593)	0.0000	3	(0.8359)	01/06/2025
000403.ZK	01/03/2025	SDB3260427133	(500.00)	2.9400	(1,493.89)	(1,470.01)	0.0000	4.3300	(1,577.2421)	0.0000	0.5390	(1.9321)	0.0000	3	(1.3931)	01/06/2025
000403.ZK	01/02/2025	SDB3260427133	(100.00)	2.9288	(298.78)	(292.88)	0.0000	4.3300	(1,577.2421)	0.0000	0.0359	(0.1283)	0.0000	1	(0.0924)	01/06/2025
000403.ZK	01/02/2025	SDB3260427133	(7,100.00)	2.9288	(21,213.22)	(20,794.15)	0.0000	4.3300	(1,577.2421)	0.0000	2.5515	(9.1104)	0.0000	1	(6.5589)	01/06/2025
000403.ZK	01/02/2025	SDB3260427133	(100.00)	2.9288	(298.78)	(292.88)	0.0000	4.3300	(1,577.2421)	0.0000	0.0359	(0.1283)	0.0000	1	(0.0924)	01/06/2025
000403.ZK	01/02/2025	SDB3260427133	(100.00)	2.9288	(298.78)	(292.88)	0.0000	4.3300	(1,577.2421)	0.0000	0.0359	(0.1283)	0.0000	1	(0.0924)	01/06/2025
000403.ZK	01/02/2025	SDB3260427133	(1,800.00)	2.9288	(5,378.00)	(5,271.76)	0.0000	4.3300	(1,577.2421)	0.0000	0.6469	(2.3097)	0.0000	1	(1.6628)	01/06/2025
000403.ZK	01/02/2025	SDB3260427133	(300.00)	2.9288	(896.33)	(878.63)	0.0000	4.3300	(1,577.2421)	0.0000	0.1078	(0.3849)	0.0000	1	(0.2771)	01/06/2025
000403.ZK	01/02/2025	SDB3260427133	(400.00)	2.9288	(1,195.11)	(1,171.50)	0.0000	4.3300	(1,577.2421)	0.0000	0.1437	(0.5133)	0.0000	1	(0.3695)	01/06/2025
000403.ZK	01/02/2025	SDB3260427133	(400.00)	2.9288	(1,195.11)	(1,171.50)	0.0000	4.3300	(1,577.2421)	0.0000	0.1437	(0.5133)	0.0000	1	(0.3695)	01/06/2025
000403.ZK	01/02/2025	SDB3260427133	(3,300.00)	2.9288	(9,859.66)	(9,664.88)	0.0000	4.3300	(1,577.2421)	0.0000	1.1859	(4.2344)	0.0000	1	(3.0485)	01/06/2025
000403.ZK	01/02/2025	SDB3260427133	(1,200.00)	2.9288	(3,585.33)	(3,514.50)	0.0000	4.3300	(1,577.2421)	0.0000	0.4312	(1.5398)	0.0000	1	(1.1085)	01/06/2025
000403.ZK	01/02/2025	SDB3260427133	(3,500.00)	2.9288	(10,457.22)	(10,250.64)	0.0000	4.3300	(1,577.2421)	0.0000	1.2578	(4.4910)	0.0000	1	(3.2333)	01/06/2025
000403.ZK	01/02/2025	SDB3260427133	(1,300.00)	2.9288	(3,884.11)	(3,807.38)	0.0000	4.3300	(1,577.2421)	0.0000	0.4672	(1.6681)	0.0000	1	(1.2009)	01/06/2025
000403.ZK	01/02/2025	SDB3260427133	(300.00)	2.9288	(896.33)	(878.63)	0.0000	4.3300	(1,577.2421)	0.0000	0.1078	(0.3849)	0.0000	1	(0.2771)	01/06/2025
000403.ZK	01/02/2025	SDB3260427133	(1,600.00)	2.9288	(4,780.44)	(4,686.00)	0.0000	4.3300	(1,577.2421)	0.0000	0.5750	(2.0530)	0.0000	1	(1.4781)	01/06/2025
000403.ZK	01/02/2025	SDB3260427133	(300.00)	2.9288	(896.33)	(878.63)	0.0000	4.3300	(1,577.2421)	0.0000	0.1078	(0.3849)	0.0000	1	(0.2771)	01/06/2025
000403.ZK	01/02/2025	SDB3260427133	(500.00)	2.9288	(1,493.89)	(1,464.38)	0.0000	4.3300	(1,577.2421)	0.0000	0.1797	(0.6416)	0.0000	1	(0.4619)	01/06/2025
000403.ZK	12/31/2024	SDB3260427133	(100.00)	2.9463	(298.78)	(294.63)	0.0000	4.3300	(1,577.2421)	0.0000	0.0719	(0.2582)	0.0000	2	(0.1863)	01/06/2025
000403.ZK	12/31/2024	SDB3260427133	(7,100.00)	2.9463	(21,213.22)	(20,918.81)	0.0000	4.3300	(1,577.2421)	0.0000	5.1030	(18.3300)	0.0000	2	(13.2271)	01/06/2025
000403.ZK	12/31/2024	SDB3260427133	(100.00)	2.9463	(298.78)	(294.63)	0.0000	4.3300	(1,577.2421)	0.0000	0.0719	(0.2582)	0.0000	2	(0.1863)	01/06/2025
000403.ZK	12/31/2024	SDB3260427133	(100.00)	2.9463	(298.78)	(294.63)	0.0000	4.3300	(1,577.2421)	0.0000	0.0719	(0.2582)	0.0000	2	(0.1863)	01/06/2025
000403.ZK	12/31/2024	SDB3260427133	(1,800.00)	2.9463	(5,378.00)	(5,303.36)	0.0000	4.3300	(1,577.2421)	0.0000	1.2937	(4.6470)	0.0000	2	(3.3533)	01/06/2025
000403.ZK	12/31/2024	SDB3260427133	(300.00)	2.9463	(896.33)	(883.89)	0.0000	4.3300	(1,577.2421)	0.0000	0.2156	(0.7745)	0.0000	2	(0.5589)	01/06/2025
000403.ZK	12/31/2024	SDB3260427133	(400.00)	2.9463	(1,195.11)	(1,178.52)	0.0000	4.3300	(1,577.2421)	0.0000	0.2875	(1.0327)	0.0000	2	(0.7452)	01/06/2025
000403.ZK	12/31/2024	SDB3260427133	(400.00)	2.9463	(1,195.11)	(1,178.52)	0.0000	4.3300	(1,577.2421)	0.0000	0.2875	(1.0327)	0.0000	2	(0.7452)	01/06/2025
000403.ZK	12/31/2024	SDB3260427133	(3,300.00)	2.9463	(9,859.66)	(9,722.83)	0.0000	4.3300	(1,577.2421)	0.0000	2.3718	(8.5196)	0.0000	2	(6.1478)	01/06/2025
000403.ZK	12/31/2024	SDB3260427133	(1,200.00)	2.9463	(3,585.33)	(3,535.57)	0.0000	4.3300	(1,577.2421)	0.0000	0.8625	(3.0980)	0.0000	2	(2.2356)	01/06/2025
000403.ZK	12/31/2024	SDB3260427133	(3,500.00)	2.9463	(10,457.22)	(10,312.09)	0.0000	4.3300	(1,577.2421)	0.0000	2.5155	(9.0359)	0.0000	2	(6.5204)	01/06/2025
000403.ZK	12/31/2024	SDB3260427133	(1,300.00)	2.9463	(3,884.11)	(3,830.20)	0.0000	4.3300	(1,577.2421)	0.0000	0.9343	(3.3562)	0.0000	2	(2.4219)	01/06/2025
000403.ZK	12/31/2024	SDB3260427133	(300.00)	2.9463	(896.33)	(883.89)	0.0000	4.3300	(1,577.2421)	0.0000	0.2156	(0.7745)	0.0000	2	(0.5589)	01/06/2025
000403.ZK	12/31/2024	SDB3260427133	(1,600.00)	2.9463	(4,780.44)	(4,714.10)	0.0000	4.3300	(1,577.2421)	0.0000	1.1500	(4.1307)	0.0000	2	(2.9807)	01/06/2025
000403.ZK	12/31/2024	SDB3260427133	(300.00)	2.9463	(896.33)	(883.89)	0.0000	4.3300	(1,577.2421)	0.0000	0.2156	(0.7745)	0.0000	2	(0.5589)	01/06/2025
000403.ZK	12/31/2024	SDB3260427133	(500.00)	2.9463	(1,493.89)	(1,473.16)	0.0000	4.3300	(1,577.2421)	0.0000	0.3594	(1.2908)	0.0000	2	(0.9315)	01/06/2025
000403.ZK	12/30/2024	SDB3260427133	(100.00)	2.8650	(298.78)	(286.50)	0.0000	4.3300	(1,577.2421)	0.0000	0.0359	(0.1255)	0.0000	1	(0.0896)	01/06/2025
000403.ZK	12/30/2024	SDB3260427133	(7,100.00)	2.8650	(21,213.22)	(20,341.67)	0.0000	4.3300	(1,577.2421)	0.0000	2.5515	(8.9121)	0.0000	1	(6.3607)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
ZHENXING BIOPHARMACEUTICAL AND CHEMICAL CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
000403.ZK	12/30/2024	SDB3260427133	(100.00)	2.8650	(298.78)	(286.50)	0.0000	4.3300	(1,577.2421)	0.0000	0.0359	(0.1255)	0.0000	1	(0.0896)	01/06/2025
000403.ZK	12/30/2024	SDB3260427133	(100.00)	2.8650	(298.78)	(286.50)	0.0000	4.3300	(1,577.2421)	0.0000	0.0359	(0.1255)	0.0000	1	(0.0896)	01/06/2025
000403.ZK	12/30/2024	SDB3260427133	(1,800.00)	2.8650	(5,378.00)	(5,157.04)	0.0000	4.3300	(1,577.2421)	0.0000	0.6469	(2.2594)	0.0000	1	(1.6126)	01/06/2025
000403.ZK	12/30/2024	SDB3260427133	(300.00)	2.8650	(896.33)	(859.51)	0.0000	4.3300	(1,577.2421)	0.0000	0.1078	(0.3766)	0.0000	1	(0.2688)	01/06/2025
000403.ZK	12/30/2024	SDB3260427133	(400.00)	2.8650	(1,195.11)	(1,146.01)	0.0000	4.3300	(1,577.2421)	0.0000	0.1437	(0.5021)	0.0000	1	(0.3583)	01/06/2025
000403.ZK	12/30/2024	SDB3260427133	(400.00)	2.8650	(1,195.11)	(1,146.01)	0.0000	4.3300	(1,577.2421)	0.0000	0.1437	(0.5021)	0.0000	1	(0.3583)	01/06/2025
000403.ZK	12/30/2024	SDB3260427133	(3,300.00)	2.8650	(9,859.66)	(9,454.58)	0.0000	4.3300	(1,577.2421)	0.0000	1.1859	(4.1423)	0.0000	1	(2.9564)	01/06/2025
000403.ZK	12/30/2024	SDB3260427133	(1,200.00)	2.8650	(3,585.33)	(3,438.03)	0.0000	4.3300	(1,577.2421)	0.0000	0.4312	(1.5063)	0.0000	1	(1.0750)	01/06/2025
000403.ZK	12/30/2024	SDB3260427133	(3,500.00)	2.8650	(10,457.22)	(10,027.58)	0.0000	4.3300	(1,577.2421)	0.0000	1.2578	(4.3933)	0.0000	1	(3.1355)	01/06/2025
000403.ZK	12/30/2024	SDB3260427133	(1,300.00)	2.8650	(3,884.11)	(3,724.53)	0.0000	4.3300	(1,577.2421)	0.0000	0.4672	(1.6318)	0.0000	1	(1.1646)	01/06/2025
000403.ZK	12/30/2024	SDB3260427133	(300.00)	2.8650	(896.33)	(859.51)	0.0000	4.3300	(1,577.2421)	0.0000	0.1078	(0.3766)	0.0000	1	(0.2688)	01/06/2025
000403.ZK	12/30/2024	SDB3260427133	(1,600.00)	2.8650	(4,780.44)	(4,584.04)	0.0000	4.3300	(1,577.2421)	0.0000	0.5750	(2.0084)	0.0000	1	(1.4334)	01/06/2025
000403.ZK	12/30/2024	SDB3260427133	(300.00)	2.8650	(896.33)	(859.51)	0.0000	4.3300	(1,577.2421)	0.0000	0.1078	(0.3766)	0.0000	1	(0.2688)	01/06/2025
000403.ZK	12/30/2024	SDB3260427133	(500.00)	2.8650	(1,493.89)	(1,432.51)	0.0000	4.3300	(1,577.2421)	0.0000	0.1797	(0.6276)	0.0000	1	(0.4479)	01/06/2025
000403.ZK	12/27/2024	SDB3260427133	(100.00)	2.8654	(298.78)	(286.54)	0.0000	4.3300	(1,577.2421)	0.0000	0.1078	(0.3766)	0.0000	3	(0.2688)	01/06/2025
000403.ZK	12/27/2024	SDB3260427133	(7,100.00)	2.8654	(21,213.22)	(20,344.01)	0.0000	4.3300	(1,577.2421)	0.0000	7.6544	(26.7395)	0.0000	3	(19.0851)	01/06/2025
000403.ZK	12/27/2024	SDB3260427133	(100.00)	2.8654	(298.78)	(286.54)	0.0000	4.3300	(1,577.2421)	0.0000	0.1078	(0.3766)	0.0000	3	(0.2688)	01/06/2025
000403.ZK	12/27/2024	SDB3260427133	(100.00)	2.8654	(298.78)	(286.54)	0.0000	4.3300	(1,577.2421)	0.0000	0.1078	(0.3766)	0.0000	3	(0.2688)	01/06/2025
000403.ZK	12/27/2024	SDB3260427133	(1,800.00)	2.8654	(5,378.00)	(5,157.64)	0.0000	4.3300	(1,577.2421)	0.0000	1.9406	(6.7790)	0.0000	3	(4.8385)	01/06/2025
000403.ZK	12/27/2024	SDB3260427133	(300.00)	2.8654	(896.33)	(859.61)	0.0000	4.3300	(1,577.2421)	0.0000	0.3234	(1.1298)	0.0000	3	(0.8064)	01/06/2025
000403.ZK	12/27/2024	SDB3260427133	(400.00)	2.8654	(1,195.11)	(1,146.14)	0.0000	4.3300	(1,577.2421)	0.0000	0.4312	(1.5065)	0.0000	3	(1.0752)	01/06/2025
000403.ZK	12/27/2024	SDB3260427133	(400.00)	2.8654	(1,195.11)	(1,146.14)	0.0000	4.3300	(1,577.2421)	0.0000	0.4312	(1.5065)	0.0000	3	(1.0752)	01/06/2025
000403.ZK	12/27/2024	SDB3260427133	(3,300.00)	2.8654	(9,859.66)	(9,455.66)	0.0000	4.3300	(1,577.2421)	0.0000	3.5577	(12.4282)	0.0000	3	(8.8705)	01/06/2025
000403.ZK	12/27/2024	SDB3260427133	(1,200.00)	2.8654	(3,585.33)	(3,438.42)	0.0000	4.3300	(1,577.2421)	0.0000	1.2937	(4.5194)	0.0000	3	(3.2256)	01/06/2025
000403.ZK	12/27/2024	SDB3260427133	(3,500.00)	2.8654	(10,457.22)	(10,028.74)	0.0000	4.3300	(1,577.2421)	0.0000	3.7733	(13.1815)	0.0000	3	(9.4081)	01/06/2025
000403.ZK	12/27/2024	SDB3260427133	(1,300.00)	2.8654	(3,884.11)	(3,724.96)	0.0000	4.3300	(1,577.2421)	0.0000	1.4015	(4.8960)	0.0000	3	(3.4945)	01/06/2025
000403.ZK	12/27/2024	SDB3260427133	(300.00)	2.8654	(896.33)	(859.61)	0.0000	4.3300	(1,577.2421)	0.0000	0.3234	(1.1298)	0.0000	3	(0.8064)	01/06/2025
000403.ZK	12/27/2024	SDB3260427133	(1,600.00)	2.8654	(4,780.44)	(4,584.56)	0.0000	4.3300	(1,577.2421)	0.0000	1.7249	(6.0258)	0.0000	3	(4.3009)	01/06/2025
000403.ZK	12/27/2024	SDB3260427133	(300.00)	2.8654	(896.33)	(859.61)	0.0000	4.3300	(1,577.2421)	0.0000	0.3234	(1.1298)	0.0000	3	(0.8064)	01/06/2025
000403.ZK	12/27/2024	SDB3260427133	(500.00)	2.8654	(1,493.89)	(1,432.68)	0.0000	4.3300	(1,577.2421)	0.0000	0.5390	(1.8831)	0.0000	3	(1.3440)	01/06/2025
000403.ZK	12/26/2024	SDB3260427133	(100.00)	2.8603	(298.78)	(286.03)	0.0000	4.3300	(1,577.2421)	0.0000	0.0359	(0.1253)	0.0000	1	(0.0894)	01/06/2025
000403.ZK	12/26/2024	SDB3260427133	(7,100.00)	2.8603	(21,213.22)	(20,307.90)	0.0000	4.3300	(1,577.2421)	0.0000	2.5515	(8.8974)	0.0000	1	(6.3459)	01/06/2025
000403.ZK	12/26/2024	SDB3260427133	(100.00)	2.8603	(298.78)	(286.03)	0.0000	4.3300	(1,577.2421)	0.0000	0.0359	(0.1253)	0.0000	1	(0.0894)	01/06/2025
000403.ZK	12/26/2024	SDB3260427133	(100.00)	2.8603	(298.78)	(286.03)	0.0000	4.3300	(1,577.2421)	0.0000	0.0359	(0.1253)	0.0000	1	(0.0894)	01/06/2025
000403.ZK	12/26/2024	SDB3260427133	(1,800.00)	2.8603	(5,378.00)	(5,148.48)	0.0000	4.3300	(1,577.2421)	0.0000	0.6469	(2.2557)	0.0000	1	(1.6088)	01/06/2025
000403.ZK	12/26/2024	SDB3260427133	(300.00)	2.8603	(896.33)	(858.08)	0.0000	4.3300	(1,577.2421)	0.0000	0.1078	(0.3759)	0.0000	1	(0.2681)	01/06/2025
000403.ZK	12/26/2024	SDB3260427133	(400.00)	2.8603	(1,195.11)	(1,144.11)	0.0000	4.3300	(1,577.2421)	0.0000	0.1437	(0.5013)	0.0000	1	(0.3575)	01/06/2025
000403.ZK	12/26/2024	SDB3260427133	(400.00)	2.8603	(1,195.11)	(1,144.11)	0.0000	4.3300	(1,577.2421)	0.0000	0.1437	(0.5013)	0.0000	1	(0.3575)	01/06/2025
000403.ZK	12/26/2024	SDB3260427133	(3,300.00)	2.8603	(9,859.66)	(9,438.88)	0.0000	4.3300	(1,577.2421)	0.0000	1.1859	(4.1354)	0.0000	1	(2.9495)	01/06/2025
000403.ZK	12/26/2024	SDB3260427133	(1,200.00)	2.8603	(3,585.33)	(3,432.32)	0.0000	4.3300	(1,577.2421)	0.0000	0.4312	(1.5038)	0.0000	1	(1.0725)	01/06/2025
000403.ZK	12/26/2024	SDB3260427133	(3,500.00)	2.8603	(10,457.22)	(10,010.94)	0.0000	4.3300	(1,577.2421)	0.0000	1.2578	(4.3860)	0.0000	1	(3.1282)	01/06/2025
000403.ZK	12/26/2024	SDB3260427133	(1,300.00)	2.8603	(3,884.11)	(3,718.35)	0.0000	4.3300	(1,577.2421)	0.0000	0.4672	(1.6291)	0.0000	1	(1.1619)	01/06/2025
000403.ZK	12/26/2024	SDB3260427133	(300.00)	2.8603	(896.33)	(858.08)	0.0000	4.3300	(1,577.2421)	0.0000	0.1078	(0.3759)	0.0000	1	(0.2681)	01/06/2025
000403.ZK	12/26/2024	SDB3260427133	(1,600.00)	2.8603	(4,780.44)	(4,576.43)	0.0000	4.3300	(1,577.2421)	0.0000	0.5750	(2.0050)	0.0000	1	(1.4301)	01/06/2025
000403.ZK	12/26/2024	SDB3260427133	(300.00)	2.8603	(896.33)	(858.08)	0.0000	4.3300	(1,577.2421)	0.0000	0.1078	(0.3759)	0.0000	1	(0.2681)	01/06/2025
000403.ZK	12/26/2024	SDB3260427133	(500.00)	2.8603	(1,493.89)	(1,430.13)	0.0000	4.3300	(1,577.2421)	0.0000	0.1797	(0.6266)	0.0000	1	(0.4469)	01/06/2025
000403.ZK	12/24/2024	SDB3260427133	(100.00)	2.8603	(298.78)	(286.03)	0.0000	4.3300	(1,577.2421)	0.0000	0.0719	(0.2506)	0.0000	2	(0.1788)	01/06/2025
000403.ZK	12/24/2024	SDB3260427133	(7,100.00)	2.8603	(21,213.22)	(20,307.90)	0.0000	4.3300	(1,577.2421)	0.0000	5.1030	(17.7947)	0.0000	2	(12.6918)	01/06/2025
000403.ZK	12/24/2024	SDB3260427133	(100.00)	2.8603	(298.78)	(286.03)	0.0000	4.3300	(1,577.2421)	0.0000	0.0719	(0.2506)	0.0000	2	(0.1788)	01/06/2025
000403.ZK	12/24/2024	SDB3260427133	(100.00)	2.8603	(298.78)	(286.03)	0.0000	4.3300	(1,577.2421)	0.0000	0.0719	(0.2506)	0.0000	2	(0.1788)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
ZHENXING BIOPHARMACEUTICAL AND CHEMICAL CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
000403.ZK	12/24/2024	SDB3260427133	(1,800.00)	2.8603	(5,378.00)	(5,148.48)	0.0000	4.3300	(1,577.2421)	0.0000	1.2937	(4.5113)	0.0000	2	(3.2176)	01/06/2025
000403.ZK	12/24/2024	SDB3260427133	(300.00)	2.8603	(896.33)	(858.08)	0.0000	4.3300	(1,577.2421)	0.0000	0.2156	(0.7519)	0.0000	2	(0.5363)	01/06/2025
000403.ZK	12/24/2024	SDB3260427133	(400.00)	2.8603	(1,195.11)	(1,144.11)	0.0000	4.3300	(1,577.2421)	0.0000	0.2875	(1.0025)	0.0000	2	(0.7150)	01/06/2025
000403.ZK	12/24/2024	SDB3260427133	(400.00)	2.8603	(1,195.11)	(1,144.11)	0.0000	4.3300	(1,577.2421)	0.0000	0.2875	(1.0025)	0.0000	2	(0.7150)	01/06/2025
000403.ZK	12/24/2024	SDB3260427133	(3,300.00)	2.8603	(9,859.66)	(9,438.88)	0.0000	4.3300	(1,577.2421)	0.0000	2.3718	(8.2708)	0.0000	2	(5.8990)	01/06/2025
000403.ZK	12/24/2024	SDB3260427133	(1,200.00)	2.8603	(3,585.33)	(3,432.32)	0.0000	4.3300	(1,577.2421)	0.0000	0.8625	(3.0076)	0.0000	2	(2.1451)	01/06/2025
000403.ZK	12/24/2024	SDB3260427133	(3,500.00)	2.8603	(10,457.22)	(10,010.94)	0.0000	4.3300	(1,577.2421)	0.0000	2.5155	(8.7720)	0.0000	2	(6.2565)	01/06/2025
000403.ZK	12/24/2024	SDB3260427133	(1,300.00)	2.8603	(3,884.11)	(3,718.35)	0.0000	4.3300	(1,577.2421)	0.0000	0.9343	(3.2582)	0.0000	2	(2.3238)	01/06/2025
000403.ZK	12/24/2024	SDB3260427133	(300.00)	2.8603	(896.33)	(858.08)	0.0000	4.3300	(1,577.2421)	0.0000	0.2156	(0.7519)	0.0000	2	(0.5363)	01/06/2025
000403.ZK	12/24/2024	SDB3260427133	(1,600.00)	2.8603	(4,780.44)	(4,576.43)	0.0000	4.3300	(1,577.2421)	0.0000	1.1500	(4.0101)	0.0000	2	(2.8601)	01/06/2025
000403.ZK	12/24/2024	SDB3260427133	(300.00)	2.8603	(896.33)	(858.08)	0.0000	4.3300	(1,577.2421)	0.0000	0.2156	(0.7519)	0.0000	2	(0.5363)	01/06/2025
000403.ZK	12/24/2024	SDB3260427133	(500.00)	2.8603	(1,493.89)	(1,430.13)	0.0000	4.3300	(1,577.2421)	0.0000	0.3594	(1.2531)	0.0000	2	(0.8938)	01/06/2025
000403.ZK	12/23/2024	SDB3260427133	(100.00)	2.8682	(298.78)	(286.82)	0.0000	4.3300	(1,588.0801)	0.0000	0.0359	(0.1265)	0.0000	1	(0.0906)	01/06/2025
000403.ZK	12/23/2024	SDB3260427133	(7,100.00)	2.8682	(21,213.22)	(20,363.90)	0.0000	4.3300	(1,588.0801)	0.0000	2.5515	(8.9832)	0.0000	1	(6.4317)	01/06/2025
000403.ZK	12/23/2024	SDB3260427133	(100.00)	2.8682	(298.78)	(286.82)	0.0000	4.3300	(1,588.0801)	0.0000	0.0359	(0.1265)	0.0000	1	(0.0906)	01/06/2025
000403.ZK	12/23/2024	SDB3260427133	(100.00)	2.8682	(298.78)	(286.82)	0.0000	4.3300	(1,588.0801)	0.0000	0.0359	(0.1265)	0.0000	1	(0.0906)	01/06/2025
000403.ZK	12/23/2024	SDB3260427133	(1,800.00)	2.8682	(5,378.00)	(5,162.68)	0.0000	4.3300	(1,588.0801)	0.0000	0.6469	(2.2774)	0.0000	1	(1.6306)	01/06/2025
000403.ZK	12/23/2024	SDB3260427133	(300.00)	2.8682	(896.33)	(860.45)	0.0000	4.3300	(1,588.0801)	0.0000	0.1078	(0.3796)	0.0000	1	(0.2718)	01/06/2025
000403.ZK	12/23/2024	SDB3260427133	(300.00)	2.8682	(896.33)	(860.45)	0.0000	4.3300	(1,588.0801)	0.0000	0.1078	(0.3796)	0.0000	1	(0.2718)	01/06/2025
000403.ZK	12/23/2024	SDB3260427133	(400.00)	2.8682	(1,195.11)	(1,147.26)	0.0000	4.3300	(1,588.0801)	0.0000	0.1437	(0.5061)	0.0000	1	(0.3624)	01/06/2025
000403.ZK	12/23/2024	SDB3260427133	(400.00)	2.8682	(1,195.11)	(1,147.26)	0.0000	4.3300	(1,588.0801)	0.0000	0.1437	(0.5061)	0.0000	1	(0.3624)	01/06/2025
000403.ZK	12/23/2024	SDB3260427133	(3,300.00)	2.8682	(9,859.66)	(9,464.91)	0.0000	4.3300	(1,588.0801)	0.0000	1.1859	(4.1753)	0.0000	1	(2.9894)	01/06/2025
000403.ZK	12/23/2024	SDB3260427133	(1,200.00)	2.8682	(3,585.33)	(3,441.79)	0.0000	4.3300	(1,588.0801)	0.0000	0.4312	(1.5183)	0.0000	1	(1.0871)	01/06/2025
000403.ZK	12/23/2024	SDB3260427133	(3,500.00)	2.8682	(10,457.22)	(10,038.54)	0.0000	4.3300	(1,588.0801)	0.0000	1.2578	(4.4283)	0.0000	1	(3.1706)	01/06/2025
000403.ZK	12/23/2024	SDB3260427133	(1,300.00)	2.8682	(3,884.11)	(3,728.60)	0.0000	4.3300	(1,588.0801)	0.0000	0.4672	(1.6448)	0.0000	1	(1.1776)	01/06/2025
000403.ZK	12/23/2024	SDB3260427133	(1,100.00)	2.8682	(3,286.55)	(3,154.97)	0.0000	4.3300	(1,588.0801)	0.0000	0.3953	(1.3918)	0.0000	1	(0.9965)	01/06/2025
000403.ZK	12/23/2024	SDB3260427133	(300.00)	2.8682	(896.33)	(860.45)	0.0000	4.3300	(1,588.0801)	0.0000	0.1078	(0.3796)	0.0000	1	(0.2718)	01/06/2025
000403.ZK	12/23/2024	SDB3260427133	(1,600.00)	2.8682	(4,780.44)	(4,589.05)	0.0000	4.3300	(1,588.0801)	0.0000	0.5750	(2.0244)	0.0000	1	(1.4494)	01/06/2025
000403.ZK	12/23/2024	SDB3260427133	(300.00)	2.8682	(896.33)	(860.45)	0.0000	4.3300	(1,588.0801)	0.0000	0.1078	(0.3796)	0.0000	1	(0.2718)	01/06/2025
000403.ZK	12/23/2024	SDB3260427133	(500.00)	2.8682	(1,493.89)	(1,434.08)	0.0000	4.3300	(1,588.0801)	0.0000	0.1797	(0.6326)	0.0000	1	(0.4529)	01/06/2025
000403.ZK	12/20/2024	SDB3260427133	(100.00)	2.8594	(298.78)	(285.94)	0.0000	4.3300	(1,588.0801)	0.0000	0.1078	(0.3784)	0.0000	3	(0.2706)	01/06/2025
000403.ZK	12/20/2024	SDB3260427133	(7,100.00)	2.8594	(21,213.22)	(20,301.43)	0.0000	4.3300	(1,588.0801)	0.0000	7.6544	(26.8669)	0.0000	3	(19.2125)	01/06/2025
000403.ZK	12/20/2024	SDB3260427133	(100.00)	2.8594	(298.78)	(285.94)	0.0000	4.3300	(1,588.0801)	0.0000	0.1078	(0.3784)	0.0000	3	(0.2706)	01/06/2025
000403.ZK	12/20/2024	SDB3260427133	(100.00)	2.8594	(298.78)	(285.94)	0.0000	4.3300	(1,588.0801)	0.0000	0.1078	(0.3784)	0.0000	3	(0.2706)	01/06/2025
000403.ZK	12/20/2024	SDB3260427133	(1,800.00)	2.8594	(5,378.00)	(5,146.84)	0.0000	4.3300	(1,588.0801)	0.0000	1.9406	(6.8113)	0.0000	3	(4.8708)	01/06/2025
000403.ZK	12/20/2024	SDB3260427133	(300.00)	2.8594	(896.33)	(857.81)	0.0000	4.3300	(1,588.0801)	0.0000	0.3234	(1.1352)	0.0000	3	(0.8118)	01/06/2025
000403.ZK	12/20/2024	SDB3260427133	(300.00)	2.8594	(896.33)	(857.81)	0.0000	4.3300	(1,588.0801)	0.0000	0.3234	(1.1352)	0.0000	3	(0.8118)	01/06/2025
000403.ZK	12/20/2024	SDB3260427133	(400.00)	2.8594	(1,195.11)	(1,143.74)	0.0000	4.3300	(1,588.0801)	0.0000	0.4312	(1.5136)	0.0000	3	(1.0824)	01/06/2025
000403.ZK	12/20/2024	SDB3260427133	(400.00)	2.8594	(1,195.11)	(1,143.74)	0.0000	4.3300	(1,588.0801)	0.0000	0.4312	(1.5136)	0.0000	3	(1.0824)	01/06/2025
000403.ZK	12/20/2024	SDB3260427133	(3,300.00)	2.8594	(9,859.66)	(9,435.88)	0.0000	4.3300	(1,588.0801)	0.0000	3.5577	(12.4874)	0.0000	3	(8.9297)	01/06/2025
000403.ZK	12/20/2024	SDB3260427133	(1,200.00)	2.8594	(3,585.33)	(3,431.23)	0.0000	4.3300	(1,588.0801)	0.0000	1.2937	(4.5409)	0.0000	3	(3.2472)	01/06/2025
000403.ZK	12/20/2024	SDB3260427133	(3,500.00)	2.8594	(10,457.22)	(10,007.75)	0.0000	4.3300	(1,588.0801)	0.0000	3.7733	(13.2443)	0.0000	3	(9.4709)	01/06/2025
000403.ZK	12/20/2024	SDB3260427133	(1,300.00)	2.8594	(3,884.11)	(3,717.16)	0.0000	4.3300	(1,588.0801)	0.0000	1.4015	(4.9193)	0.0000	3	(3.5178)	01/06/2025
000403.ZK	12/20/2024	SDB3260427133	(1,100.00)	2.8594	(3,286.55)	(3,145.29)	0.0000	4.3300	(1,588.0801)	0.0000	1.1859	(4.1625)	0.0000	3	(2.9766)	01/06/2025
000403.ZK	12/20/2024	SDB3260427133	(300.00)	2.8594	(896.33)	(857.81)	0.0000	4.3300	(1,588.0801)	0.0000	0.3234	(1.1352)	0.0000	3	(0.8118)	01/06/2025
000403.ZK	12/20/2024	SDB3260427133	(1,600.00)	2.8594	(4,780.44)	(4,574.97)	0.0000	4.3300	(1,588.0801)	0.0000	1.7249	(6.0545)	0.0000	3	(4.3296)	01/06/2025
000403.ZK	12/20/2024	SDB3260427133	(300.00)	2.8594	(896.33)	(857.81)	0.0000	4.3300	(1,588.0801)	0.0000	0.3234	(1.1352)	0.0000	3	(0.8118)	01/06/2025
000403.ZK	12/20/2024	SDB3260427133	(500.00)	2.8594	(1,493.89)	(1,429.68)	0.0000	4.3300	(1,588.0801)	0.0000	0.5390	(1.8920)	0.0000	3	(1.3530)	01/06/2025
000403.ZK	12/19/2024	SDB3260427133	(100.00)	2.8913	(298.78)	(289.13)	0.0000	4.5800	(1,588.0801)	0.0000	0.0380	(0.1275)	0.0000	1	(0.0895)	01/06/2025
000403.ZK	12/19/2024	SDB3260427133	(7,100.00)	2.8913	(21,213.22)	(20,528.32)	0.0000	4.5800	(1,588.0801)	0.0000	2.6988	(9.0557)	0.0000	1	(6.3569)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
ZHENXING BIOPHARMACEUTICAL AND CHEMICAL CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
000403.ZK	12/19/2024	SDB3260427133	(100.00)	2.8913	(298.78)	(289.13)	0.0000	4.5800	(1,588.0801)	0.0000	0.0380	(0.1275)	0.0000	1	(0.0895)	01/06/2025
000403.ZK	12/19/2024	SDB3260427133	(100.00)	2.8913	(298.78)	(289.13)	0.0000	4.5800	(1,588.0801)	0.0000	0.0380	(0.1275)	0.0000	1	(0.0895)	01/06/2025
000403.ZK	12/19/2024	SDB3260427133	(1,800.00)	2.8913	(5,378.00)	(5,204.36)	0.0000	4.5800	(1,588.0801)	0.0000	0.6842	(2.2958)	0.0000	1	(1.6116)	01/06/2025
000403.ZK	12/19/2024	SDB3260427133	(300.00)	2.8913	(896.33)	(867.39)	0.0000	4.5800	(1,588.0801)	0.0000	0.1140	(0.3826)	0.0000	1	(0.2686)	01/06/2025
000403.ZK	12/19/2024	SDB3260427133	(300.00)	2.8913	(896.33)	(867.39)	0.0000	4.5800	(1,588.0801)	0.0000	0.1140	(0.3826)	0.0000	1	(0.2686)	01/06/2025
000403.ZK	12/19/2024	SDB3260427133	(400.00)	2.8913	(1,195.11)	(1,156.52)	0.0000	4.5800	(1,588.0801)	0.0000	0.1520	(0.5102)	0.0000	1	(0.3581)	01/06/2025
000403.ZK	12/19/2024	SDB3260427133	(400.00)	2.8913	(1,195.11)	(1,156.52)	0.0000	4.5800	(1,588.0801)	0.0000	0.1520	(0.5102)	0.0000	1	(0.3581)	01/06/2025
000403.ZK	12/19/2024	SDB3260427133	(3,300.00)	2.8913	(9,859.66)	(9,541.33)	0.0000	4.5800	(1,588.0801)	0.0000	1.2544	(4.2090)	0.0000	1	(2.9546)	01/06/2025
000403.ZK	12/19/2024	SDB3260427133	(1,200.00)	2.8913	(3,585.33)	(3,469.57)	0.0000	4.5800	(1,588.0801)	0.0000	0.4561	(1.5305)	0.0000	1	(1.0744)	01/06/2025
000403.ZK	12/19/2024	SDB3260427133	(3,500.00)	2.8913	(10,457.22)	(10,119.59)	0.0000	4.5800	(1,588.0801)	0.0000	1.3304	(4.4641)	0.0000	1	(3.1337)	01/06/2025
000403.ZK	12/19/2024	SDB3260427133	(1,300.00)	2.8913	(3,884.11)	(3,758.71)	0.0000	4.5800	(1,588.0801)	0.0000	0.4941	(1.6581)	0.0000	1	(1.1639)	01/06/2025
000403.ZK	12/19/2024	SDB3260427133	(1,100.00)	2.8913	(3,286.55)	(3,180.44)	0.0000	4.5800	(1,588.0801)	0.0000	0.4181	(1.4030)	0.0000	1	(0.9849)	01/06/2025
000403.ZK	12/19/2024	SDB3260427133	(300.00)	2.8913	(896.33)	(867.39)	0.0000	4.5800	(1,588.0801)	0.0000	0.1140	(0.3826)	0.0000	1	(0.2686)	01/06/2025
000403.ZK	12/19/2024	SDB3260427133	(1,600.00)	2.8913	(4,780.44)	(4,626.10)	0.0000	4.5800	(1,588.0801)	0.0000	0.6082	(2.0407)	0.0000	1	(1.4325)	01/06/2025
000403.ZK	12/19/2024	SDB3260427133	(300.00)	2.8913	(896.33)	(867.39)	0.0000	4.5800	(1,588.0801)	0.0000	0.1140	(0.3826)	0.0000	1	(0.2686)	01/06/2025
000403.ZK	12/19/2024	SDB3260427133	(500.00)	2.8913	(1,493.89)	(1,445.66)	0.0000	4.5800	(1,588.0801)	0.0000	0.1901	(0.6377)	0.0000	1	(0.4477)	01/06/2025
000403.ZK	12/18/2024	SDB3260427133	(100.00)	2.9731	(298.78)	(297.31)	0.0000	4.5800	(1,588.0801)	0.0000	0.0380	(0.1312)	0.0000	1	(0.0931)	01/06/2025
000403.ZK	12/18/2024	SDB3260427133	(7,100.00)	2.9731	(21,213.22)	(21,109.12)	0.0000	4.5800	(1,588.0801)	0.0000	2.6988	(9.3119)	0.0000	1	(6.6131)	01/06/2025
000403.ZK	12/18/2024	SDB3260427133	(100.00)	2.9731	(298.78)	(297.31)	0.0000	4.5800	(1,588.0801)	0.0000	0.0380	(0.1312)	0.0000	1	(0.0931)	01/06/2025
000403.ZK	12/18/2024	SDB3260427133	(100.00)	2.9731	(298.78)	(297.31)	0.0000	4.5800	(1,588.0801)	0.0000	0.0380	(0.1312)	0.0000	1	(0.0931)	01/06/2025
000403.ZK	12/18/2024	SDB3260427133	(1,800.00)	2.9731	(5,378.00)	(5,351.61)	0.0000	4.5800	(1,588.0801)	0.0000	0.6842	(2.3608)	0.0000	1	(1.6766)	01/06/2025
000403.ZK	12/18/2024	SDB3260427133	(300.00)	2.9731	(896.33)	(891.93)	0.0000	4.5800	(1,588.0801)	0.0000	0.1140	(0.3935)	0.0000	1	(0.2794)	01/06/2025
000403.ZK	12/18/2024	SDB3260427133	(300.00)	2.9731	(896.33)	(891.93)	0.0000	4.5800	(1,588.0801)	0.0000	0.1140	(0.3935)	0.0000	1	(0.2794)	01/06/2025
000403.ZK	12/18/2024	SDB3260427133	(400.00)	2.9731	(1,195.11)	(1,189.25)	0.0000	4.5800	(1,588.0801)	0.0000	0.1520	(0.5246)	0.0000	1	(0.3726)	01/06/2025
000403.ZK	12/18/2024	SDB3260427133	(400.00)	2.9731	(1,195.11)	(1,189.25)	0.0000	4.5800	(1,588.0801)	0.0000	0.1520	(0.5246)	0.0000	1	(0.3726)	01/06/2025
000403.ZK	12/18/2024	SDB3260427133	(3,300.00)	2.9731	(9,859.66)	(9,811.28)	0.0000	4.5800	(1,588.0801)	0.0000	1.2544	(4.3281)	0.0000	1	(3.0737)	01/06/2025
000403.ZK	12/18/2024	SDB3260427133	(1,200.00)	2.9731	(3,585.33)	(3,567.74)	0.0000	4.5800	(1,588.0801)	0.0000	0.4561	(1.5738)	0.0000	1	(1.1177)	01/06/2025
000403.ZK	12/18/2024	SDB3260427133	(3,500.00)	2.9731	(10,457.22)	(10,405.91)	0.0000	4.5800	(1,588.0801)	0.0000	1.3304	(4.5904)	0.0000	1	(3.2600)	01/06/2025
000403.ZK	12/18/2024	SDB3260427133	(1,300.00)	2.9731	(3,884.11)	(3,865.05)	0.0000	4.5800	(1,588.0801)	0.0000	0.4941	(1.7050)	0.0000	1	(1.2109)	01/06/2025
000403.ZK	12/18/2024	SDB3260427133	(1,100.00)	2.9731	(3,286.55)	(3,270.43)	0.0000	4.5800	(1,588.0801)	0.0000	0.4181	(1.4427)	0.0000	1	(1.0246)	01/06/2025
000403.ZK	12/18/2024	SDB3260427133	(300.00)	2.9731	(896.33)	(891.93)	0.0000	4.5800	(1,588.0801)	0.0000	0.1140	(0.3935)	0.0000	1	(0.2794)	01/06/2025
000403.ZK	12/18/2024	SDB3260427133	(1,600.00)	2.9731	(4,780.44)	(4,756.99)	0.0000	4.5800	(1,588.0801)	0.0000	0.6082	(2.0985)	0.0000	1	(1.4903)	01/06/2025
000403.ZK	12/18/2024	SDB3260427133	(300.00)	2.9731	(896.33)	(891.93)	0.0000	4.5800	(1,588.0801)	0.0000	0.1140	(0.3935)	0.0000	1	(0.2794)	01/06/2025
000403.ZK	12/18/2024	SDB3260427133	(500.00)	2.9731	(1,493.89)	(1,486.56)	0.0000	4.5800	(1,588.0801)	0.0000	0.1901	(0.6558)	0.0000	1	(0.4657)	01/06/2025
000403.ZK	12/17/2024	SDB3260427133	(100.00)	2.9947	(298.78)	(299.47)	0.0000	4.5800	(1,588.0801)	0.0000	0.0380	(0.1321)	0.0000	1	(0.0941)	01/06/2025
000403.ZK	12/17/2024	SDB3260427133	(7,100.00)	2.9947	(21,213.22)	(21,262.43)	0.0000	4.5800	(1,588.0801)	0.0000	2.6988	(9.3796)	0.0000	1	(6.6808)	01/06/2025
000403.ZK	12/17/2024	SDB3260427133	(100.00)	2.9947	(298.78)	(299.47)	0.0000	4.5800	(1,588.0801)	0.0000	0.0380	(0.1321)	0.0000	1	(0.0941)	01/06/2025
000403.ZK	12/17/2024	SDB3260427133	(100.00)	2.9947	(298.78)	(299.47)	0.0000	4.5800	(1,588.0801)	0.0000	0.0380	(0.1321)	0.0000	1	(0.0941)	01/06/2025
000403.ZK	12/17/2024	SDB3260427133	(1,800.00)	2.9947	(5,378.00)	(5,390.47)	0.0000	4.5800	(1,588.0801)	0.0000	0.6842	(2.3779)	0.0000	1	(1.6937)	01/06/2025
000403.ZK	12/17/2024	SDB3260427133	(300.00)	2.9947	(896.33)	(898.41)	0.0000	4.5800	(1,588.0801)	0.0000	0.1140	(0.3963)	0.0000	1	(0.2823)	01/06/2025
000403.ZK	12/17/2024	SDB3260427133	(300.00)	2.9947	(896.33)	(898.41)	0.0000	4.5800	(1,588.0801)	0.0000	0.1140	(0.3963)	0.0000	1	(0.2823)	01/06/2025
000403.ZK	12/17/2024	SDB3260427133	(400.00)	2.9947	(1,195.11)	(1,197.88)	0.0000	4.5800	(1,588.0801)	0.0000	0.1520	(0.5284)	0.0000	1	(0.3764)	01/06/2025
000403.ZK	12/17/2024	SDB3260427133	(400.00)	2.9947	(1,195.11)	(1,197.88)	0.0000	4.5800	(1,588.0801)	0.0000	0.1520	(0.5284)	0.0000	1	(0.3764)	01/06/2025
000403.ZK	12/17/2024	SDB3260427133	(3,300.00)	2.9947	(9,859.66)	(9,882.54)	0.0000	4.5800	(1,588.0801)	0.0000	1.2544	(4.3595)	0.0000	1	(3.1051)	01/06/2025
000403.ZK	12/17/2024	SDB3260427133	(1,200.00)	2.9947	(3,585.33)	(3,593.65)	0.0000	4.5800	(1,588.0801)	0.0000	0.4561	(1.5853)	0.0000	1	(1.1291)	01/06/2025
000403.ZK	12/17/2024	SDB3260427133	(3,500.00)	2.9947	(10,457.22)	(10,481.48)	0.0000	4.5800	(1,588.0801)	0.0000	1.3304	(4.6237)	0.0000	1	(3.2933)	01/06/2025
000403.ZK	12/17/2024	SDB3260427133	(1,300.00)	2.9947	(3,884.11)	(3,893.12)	0.0000	4.5800	(1,588.0801)	0.0000	0.4941	(1.7174)	0.0000	1	(1.2232)	01/06/2025
000403.ZK	12/17/2024	SDB3260427133	(1,100.00)	2.9947	(3,286.55)	(3,294.18)	0.0000	4.5800	(1,588.0801)	0.0000	0.4181	(1.4532)	0.0000	1	(1.0350)	01/06/2025
000403.ZK	12/17/2024	SDB3260427133	(300.00)	2.9947	(896.33)	(898.41)	0.0000	4.5800	(1,588.0801)	0.0000	0.1140	(0.3963)	0.0000	1	(0.2823)	01/06/2025
000403.ZK	12/17/2024	SDB3260427133	(1,600.00)	2.9947	(4,780.44)	(4,791.53)	0.0000	4.5800	(1,588.0801)	0.0000	0.6082	(2.1137)	0.0000	1	(1.5055)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
ZHENXING BIOPHARMACEUTICAL AND CHEMICAL CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
000403.ZK	12/17/2024	SDB3260427133	(300.00)	2.9947	(896.33)	(898.41)	0.0000	4.5800	(1,588.0801)	0.0000	0.1140	(0.3963)	0.0000	1	(0.2823)	01/06/2025
000403.ZK	12/17/2024	SDB3260427133	(500.00)	2.9947	(1,493.89)	(1,497.35)	0.0000	4.5800	(1,588.0801)	0.0000	0.1901	(0.6605)	0.0000	1	(0.4705)	01/06/2025
000403.ZK	12/16/2024	SDB3260427133	(100.00)	3.0000	(298.78)	(300.00)	0.0000	4.5800	(1,588.0801)	0.0000	0.0380	(0.1323)	0.0000	1	(0.0943)	01/06/2025
000403.ZK	12/16/2024	SDB3260427133	(7,100.00)	3.0000	(21,213.22)	(21,300.05)	0.0000	4.5800	(1,588.0801)	0.0000	2.6988	(9.3962)	0.0000	1	(6.6974)	01/06/2025
000403.ZK	12/16/2024	SDB3260427133	(100.00)	3.0000	(298.78)	(300.00)	0.0000	4.5800	(1,588.0801)	0.0000	0.0380	(0.1323)	0.0000	1	(0.0943)	01/06/2025
000403.ZK	12/16/2024	SDB3260427133	(100.00)	3.0000	(298.78)	(300.00)	0.0000	4.5800	(1,588.0801)	0.0000	0.0380	(0.1323)	0.0000	1	(0.0943)	01/06/2025
000403.ZK	12/16/2024	SDB3260427133	(1,800.00)	3.0000	(5,378.00)	(5,400.01)	0.0000	4.5800	(1,588.0801)	0.0000	0.6842	(2.3821)	0.0000	1	(1.6979)	01/06/2025
000403.ZK	12/16/2024	SDB3260427133	(300.00)	3.0000	(896.33)	(900.00)	0.0000	4.5800	(1,588.0801)	0.0000	0.1140	(0.3970)	0.0000	1	(0.2830)	01/06/2025
000403.ZK	12/16/2024	SDB3260427133	(300.00)	3.0000	(896.33)	(900.00)	0.0000	4.5800	(1,588.0801)	0.0000	0.1140	(0.3970)	0.0000	1	(0.2830)	01/06/2025
000403.ZK	12/16/2024	SDB3260427133	(400.00)	3.0000	(1,195.11)	(1,200.00)	0.0000	4.5800	(1,588.0801)	0.0000	0.1520	(0.5294)	0.0000	1	(0.3773)	01/06/2025
000403.ZK	12/16/2024	SDB3260427133	(400.00)	3.0000	(1,195.11)	(1,200.00)	0.0000	4.5800	(1,588.0801)	0.0000	0.1520	(0.5294)	0.0000	1	(0.3773)	01/06/2025
000403.ZK	12/16/2024	SDB3260427133	(3,300.00)	3.0000	(9,859.66)	(9,900.02)	0.0000	4.5800	(1,588.0801)	0.0000	1.2544	(4.3672)	0.0000	1	(3.1129)	01/06/2025
000403.ZK	12/16/2024	SDB3260427133	(1,200.00)	3.0000	(3,585.33)	(3,600.01)	0.0000	4.5800	(1,588.0801)	0.0000	0.4561	(1.5881)	0.0000	1	(1.1319)	01/06/2025
000403.ZK	12/16/2024	SDB3260427133	(3,500.00)	3.0000	(10,457.22)	(10,500.02)	0.0000	4.5800	(1,588.0801)	0.0000	1.3304	(4.6319)	0.0000	1	(3.3015)	01/06/2025
000403.ZK	12/16/2024	SDB3260427133	(1,300.00)	3.0000	(3,884.11)	(3,900.01)	0.0000	4.5800	(1,588.0801)	0.0000	0.4941	(1.7204)	0.0000	1	(1.2263)	01/06/2025
000403.ZK	12/16/2024	SDB3260427133	(1,100.00)	3.0000	(3,286.55)	(3,300.01)	0.0000	4.5800	(1,588.0801)	0.0000	0.4181	(1.4557)	0.0000	1	(1.0376)	01/06/2025
000403.ZK	12/16/2024	SDB3260427133	(300.00)	3.0000	(896.33)	(900.00)	0.0000	4.5800	(1,588.0801)	0.0000	0.1140	(0.3970)	0.0000	1	(0.2830)	01/06/2025
000403.ZK	12/16/2024	SDB3260427133	(1,600.00)	3.0000	(4,780.44)	(4,800.01)	0.0000	4.5800	(1,588.0801)	0.0000	0.6082	(2.1174)	0.0000	1	(1.5093)	01/06/2025
000403.ZK	12/16/2024	SDB3260427133	(300.00)	3.0000	(896.33)	(900.00)	0.0000	4.5800	(1,588.0801)	0.0000	0.1140	(0.3970)	0.0000	1	(0.2830)	01/06/2025
000403.ZK	12/16/2024	SDB3260427133	(500.00)	3.0000	(1,493.89)	(1,500.00)	0.0000	4.5800	(1,588.0801)	0.0000	0.1901	(0.6617)	0.0000	1	(0.4716)	01/06/2025
000403.ZK	12/13/2024	SDB3260427133	(100.00)	3.0040	(298.78)	(300.40)	0.0000	4.5800	(1,588.0801)	0.0000	0.1140	(0.3975)	0.0000	3	(0.2835)	01/06/2025
000403.ZK	12/13/2024	SDB3260427133	(7,100.00)	3.0040	(21,213.22)	(21,328.18)	0.0000	4.5800	(1,588.0801)	0.0000	8.0964	(28.2257)	0.0000	3	(20.1293)	01/06/2025
000403.ZK	12/13/2024	SDB3260427133	(100.00)	3.0040	(298.78)	(300.40)	0.0000	4.5800	(1,588.0801)	0.0000	0.1140	(0.3975)	0.0000	3	(0.2835)	01/06/2025
000403.ZK	12/13/2024	SDB3260427133	(100.00)	3.0040	(298.78)	(300.40)	0.0000	4.5800	(1,588.0801)	0.0000	0.1140	(0.3975)	0.0000	3	(0.2835)	01/06/2025
000403.ZK	12/13/2024	SDB3260427133	(1,800.00)	3.0040	(5,378.00)	(5,407.14)	0.0000	4.5800	(1,588.0801)	0.0000	2.0526	(7.1558)	0.0000	3	(5.1032)	01/06/2025
000403.ZK	12/13/2024	SDB3260427133	(300.00)	3.0040	(896.33)	(901.19)	0.0000	4.5800	(1,588.0801)	0.0000	0.3421	(1.1926)	0.0000	3	(0.8505)	01/06/2025
000403.ZK	12/13/2024	SDB3260427133	(300.00)	3.0040	(896.33)	(901.19)	0.0000	4.5800	(1,588.0801)	0.0000	0.3421	(1.1926)	0.0000	3	(0.8505)	01/06/2025
000403.ZK	12/13/2024	SDB3260427133	(400.00)	3.0040	(1,195.11)	(1,201.59)	0.0000	4.5800	(1,588.0801)	0.0000	0.4561	(1.5902)	0.0000	3	(1.1340)	01/06/2025
000403.ZK	12/13/2024	SDB3260427133	(400.00)	3.0040	(1,195.11)	(1,201.59)	0.0000	4.5800	(1,588.0801)	0.0000	0.4561	(1.5902)	0.0000	3	(1.1340)	01/06/2025
000403.ZK	12/13/2024	SDB3260427133	(3,300.00)	3.0040	(9,859.66)	(9,913.10)	0.0000	4.5800	(1,588.0801)	0.0000	3.7631	(13.1190)	0.0000	3	(9.3559)	01/06/2025
000403.ZK	12/13/2024	SDB3260427133	(1,200.00)	3.0040	(3,585.33)	(3,604.76)	0.0000	4.5800	(1,588.0801)	0.0000	1.3684	(4.7705)	0.0000	3	(3.4021)	01/06/2025
000403.ZK	12/13/2024	SDB3260427133	(3,500.00)	3.0040	(10,457.22)	(10,513.89)	0.0000	4.5800	(1,588.0801)	0.0000	3.9912	(13.9141)	0.0000	3	(9.9229)	01/06/2025
000403.ZK	12/13/2024	SDB3260427133	(1,300.00)	3.0040	(3,884.11)	(3,905.16)	0.0000	4.5800	(1,588.0801)	0.0000	1.4824	(5.1681)	0.0000	3	(3.6857)	01/06/2025
000403.ZK	12/13/2024	SDB3260427133	(1,100.00)	3.0040	(3,286.55)	(3,304.37)	0.0000	4.5800	(1,588.0801)	0.0000	1.2544	(4.3730)	0.0000	3	(3.1186)	01/06/2025
000403.ZK	12/13/2024	SDB3260427133	(300.00)	3.0040	(896.33)	(901.19)	0.0000	4.5800	(1,588.0801)	0.0000	0.3421	(1.1926)	0.0000	3	(0.8505)	01/06/2025
000403.ZK	12/13/2024	SDB3260427133	(1,600.00)	3.0040	(4,780.44)	(4,806.35)	0.0000	4.5800	(1,588.0801)	0.0000	1.8245	(6.3607)	0.0000	3	(4.5362)	01/06/2025
000403.ZK	12/13/2024	SDB3260427133	(300.00)	3.0040	(896.33)	(901.19)	0.0000	4.5800	(1,588.0801)	0.0000	0.3421	(1.1926)	0.0000	3	(0.8505)	01/06/2025
000403.ZK	12/13/2024	SDB3260427133	(500.00)	3.0040	(1,493.89)	(1,501.98)	0.0000	4.5800	(1,588.0801)	0.0000	0.5702	(1.9877)	0.0000	3	(1.4176)	01/06/2025
000403.ZK	12/12/2024	SDB3260427133	(100.00)	2.9732	(298.78)	(297.32)	0.0000	4.5800	(1,588.0801)	0.0000	0.0380	(0.1312)	0.0000	1	(0.0931)	01/06/2025
000403.ZK	12/12/2024	SDB3260427133	(7,100.00)	2.9732	(21,213.22)	(21,110.03)	0.0000	4.5800	(1,588.0801)	0.0000	2.6988	(9.3123)	0.0000	1	(6.6135)	01/06/2025
000403.ZK	12/12/2024	SDB3260427133	(100.00)	2.9732	(298.78)	(297.32)	0.0000	4.5800	(1,588.0801)	0.0000	0.0380	(0.1312)	0.0000	1	(0.0931)	01/06/2025
000403.ZK	12/12/2024	SDB3260427133	(100.00)	2.9732	(298.78)	(297.32)	0.0000	4.5800	(1,588.0801)	0.0000	0.0380	(0.1312)	0.0000	1	(0.0931)	01/06/2025
000403.ZK	12/12/2024	SDB3260427133	(1,800.00)	2.9732	(5,378.00)	(5,351.84)	0.0000	4.5800	(1,588.0801)	0.0000	0.6842	(2.3609)	0.0000	1	(1.6767)	01/06/2025
000403.ZK	12/12/2024	SDB3260427133	(300.00)	2.9732	(896.33)	(891.97)	0.0000	4.5800	(1,588.0801)	0.0000	0.1140	(0.3935)	0.0000	1	(0.2794)	01/06/2025
000403.ZK	12/12/2024	SDB3260427133	(300.00)	2.9732	(896.33)	(891.97)	0.0000	4.5800	(1,588.0801)	0.0000	0.1140	(0.3935)	0.0000	1	(0.2794)	01/06/2025
000403.ZK	12/12/2024	SDB3260427133	(400.00)	2.9732	(1,195.11)	(1,189.30)	0.0000	4.5800	(1,588.0801)	0.0000	0.1520	(0.5246)	0.0000	1	(0.3726)	01/06/2025
000403.ZK	12/12/2024	SDB3260427133	(400.00)	2.9732	(1,195.11)	(1,189.30)	0.0000	4.5800	(1,588.0801)	0.0000	0.1520	(0.5246)	0.0000	1	(0.3726)	01/06/2025
000403.ZK	12/12/2024	SDB3260427133	(3,300.00)	2.9732	(9,859.66)	(9,811.71)	0.0000	4.5800	(1,588.0801)	0.0000	1.2544	(4.3283)	0.0000	1	(3.0739)	01/06/2025
000403.ZK	12/12/2024	SDB3260427133	(1,200.00)	2.9732	(3,585.33)	(3,567.89)	0.0000	4.5800	(1,588.0801)	0.0000	0.4561	(1.5739)	0.0000	1	(1.1178)	01/06/2025
000403.ZK	12/12/2024	SDB3260427133	(3,500.00)	2.9732	(10,457.22)	(10,406.35)	0.0000	4.5800	(1,588.0801)	0.0000	1.3304	(4.5906)	0.0000	1	(3.2602)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
ZHENXING BIOPHARMACEUTICAL AND CHEMICAL CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
000403.ZK	12/12/2024	SDB3260427133	(1,300.00)	2.9732	(3,884.11)	(3,865.22)	0.0000	4.5800	(1,588.0801)	0.0000	0.4941	(1.7051)	0.0000	1	(1.2109)	01/06/2025
000403.ZK	12/12/2024	SDB3260427133	(1,100.00)	2.9732	(3,286.55)	(3,270.57)	0.0000	4.5800	(1,588.0801)	0.0000	0.4181	(1.4428)	0.0000	1	(1.0246)	01/06/2025
000403.ZK	12/12/2024	SDB3260427133	(300.00)	2.9732	(896.33)	(891.97)	0.0000	4.5800	(1,588.0801)	0.0000	0.1140	(0.3935)	0.0000	1	(0.2794)	01/06/2025
000403.ZK	12/12/2024	SDB3260427133	(1,600.00)	2.9732	(4,780.44)	(4,757.19)	0.0000	4.5800	(1,588.0801)	0.0000	0.6082	(2.0986)	0.0000	1	(1.4904)	01/06/2025
000403.ZK	12/12/2024	SDB3260427133	(300.00)	2.9732	(896.33)	(891.97)	0.0000	4.5800	(1,588.0801)	0.0000	0.1140	(0.3935)	0.0000	1	(0.2794)	01/06/2025
000403.ZK	12/12/2024	SDB3260427133	(500.00)	2.9732	(1,493.89)	(1,486.62)	0.0000	4.5800	(1,588.0801)	0.0000	0.1901	(0.6558)	0.0000	1	(0.4657)	01/06/2025
000403.ZK	12/11/2024	SDB3260427133	(100.00)	3.0317	(298.78)	(303.17)	0.0000	4.5800	(1,588.0801)	0.0000	0.0380	(0.1337)	0.0000	1	(0.0957)	01/06/2025
000403.ZK	12/11/2024	SDB3260427133	(7,100.00)	3.0317	(21,213.22)	(21,524.93)	0.0000	4.5800	(1,588.0801)	0.0000	2.6988	(9.4954)	0.0000	1	(6.7966)	01/06/2025
000403.ZK	12/11/2024	SDB3260427133	(100.00)	3.0317	(298.78)	(303.17)	0.0000	4.5800	(1,588.0801)	0.0000	0.0380	(0.1337)	0.0000	1	(0.0957)	01/06/2025
000403.ZK	12/11/2024	SDB3260427133	(100.00)	3.0317	(298.78)	(303.17)	0.0000	4.5800	(1,588.0801)	0.0000	0.0380	(0.1337)	0.0000	1	(0.0957)	01/06/2025
000403.ZK	12/11/2024	SDB3260427133	(1,800.00)	3.0317	(5,378.00)	(5,457.02)	0.0000	4.5800	(1,588.0801)	0.0000	0.6842	(2.4073)	0.0000	1	(1.7231)	01/06/2025
000403.ZK	12/11/2024	SDB3260427133	(300.00)	3.0317	(896.33)	(909.50)	0.0000	4.5800	(1,588.0801)	0.0000	0.1140	(0.4012)	0.0000	1	(0.2872)	01/06/2025
000403.ZK	12/11/2024	SDB3260427133	(300.00)	3.0317	(896.33)	(909.50)	0.0000	4.5800	(1,588.0801)	0.0000	0.1140	(0.4012)	0.0000	1	(0.2872)	01/06/2025
000403.ZK	12/11/2024	SDB3260427133	(400.00)	3.0317	(1,195.11)	(1,212.67)	0.0000	4.5800	(1,588.0801)	0.0000	0.1520	(0.5350)	0.0000	1	(0.3829)	01/06/2025
000403.ZK	12/11/2024	SDB3260427133	(400.00)	3.0317	(1,195.11)	(1,212.67)	0.0000	4.5800	(1,588.0801)	0.0000	0.1520	(0.5350)	0.0000	1	(0.3829)	01/06/2025
000403.ZK	12/11/2024	SDB3260427133	(3,300.00)	3.0317	(9,859.66)	(10,004.54)	0.0000	4.5800	(1,588.0801)	0.0000	1.2544	(4.4133)	0.0000	1	(3.1590)	01/06/2025
000403.ZK	12/11/2024	SDB3260427133	(1,200.00)	3.0317	(3,585.33)	(3,638.02)	0.0000	4.5800	(1,588.0801)	0.0000	0.4561	(1.6049)	0.0000	1	(1.1487)	01/06/2025
000403.ZK	12/11/2024	SDB3260427133	(3,500.00)	3.0317	(10,457.22)	(10,610.88)	0.0000	4.5800	(1,588.0801)	0.0000	1.3304	(4.6808)	0.0000	1	(3.3504)	01/06/2025
000403.ZK	12/11/2024	SDB3260427133	(1,300.00)	3.0317	(3,884.11)	(3,941.18)	0.0000	4.5800	(1,588.0801)	0.0000	0.4941	(1.7386)	0.0000	1	(1.2444)	01/06/2025
000403.ZK	12/11/2024	SDB3260427133	(1,100.00)	3.0317	(3,286.55)	(3,334.85)	0.0000	4.5800	(1,588.0801)	0.0000	0.4181	(1.4711)	0.0000	1	(1.0530)	01/06/2025
000403.ZK	12/11/2024	SDB3260427133	(300.00)	3.0317	(896.33)	(909.50)	0.0000	4.5800	(1,588.0801)	0.0000	0.1140	(0.4012)	0.0000	1	(0.2872)	01/06/2025
000403.ZK	12/11/2024	SDB3260427133	(1,600.00)	3.0317	(4,780.44)	(4,850.69)	0.0000	4.5800	(1,588.0801)	0.0000	0.6082	(2.1398)	0.0000	1	(1.5316)	01/06/2025
000403.ZK	12/11/2024	SDB3260427133	(300.00)	3.0317	(896.33)	(909.50)	0.0000	4.5800	(1,588.0801)	0.0000	0.1140	(0.4012)	0.0000	1	(0.2872)	01/06/2025
000403.ZK	12/11/2024	SDB3260427133	(500.00)	3.0317	(1,493.89)	(1,515.84)	0.0000	4.5800	(1,588.0801)	0.0000	0.1901	(0.6687)	0.0000	1	(0.4786)	01/06/2025
000403.ZK	12/10/2024	SDB3260427133	(100.00)	2.9963	(298.78)	(299.63)	0.0000	4.5800	(1,588.0801)	0.0000	0.0380	(0.1322)	0.0000	1	(0.0942)	01/06/2025
000403.ZK	12/10/2024	SDB3260427133	(7,100.00)	2.9963	(21,213.22)	(21,273.84)	0.0000	4.5800	(1,588.0801)	0.0000	2.6988	(9.3846)	0.0000	1	(6.6858)	01/06/2025
000403.ZK	12/10/2024	SDB3260427133	(100.00)	2.9963	(298.78)	(299.63)	0.0000	4.5800	(1,588.0801)	0.0000	0.0380	(0.1322)	0.0000	1	(0.0942)	01/06/2025
000403.ZK	12/10/2024	SDB3260427133	(100.00)	2.9963	(298.78)	(299.63)	0.0000	4.5800	(1,588.0801)	0.0000	0.0380	(0.1322)	0.0000	1	(0.0942)	01/06/2025
000403.ZK	12/10/2024	SDB3260427133	(1,800.00)	2.9963	(5,378.00)	(5,393.37)	0.0000	4.5800	(1,588.0801)	0.0000	0.6842	(2.3792)	0.0000	1	(1.6950)	01/06/2025
000403.ZK	12/10/2024	SDB3260427133	(300.00)	2.9963	(896.33)	(898.89)	0.0000	4.5800	(1,588.0801)	0.0000	0.1140	(0.3965)	0.0000	1	(0.2825)	01/06/2025
000403.ZK	12/10/2024	SDB3260427133	(300.00)	2.9963	(896.33)	(898.89)	0.0000	4.5800	(1,588.0801)	0.0000	0.1140	(0.3965)	0.0000	1	(0.2825)	01/06/2025
000403.ZK	12/10/2024	SDB3260427133	(400.00)	2.9963	(1,195.11)	(1,198.53)	0.0000	4.5800	(1,588.0801)	0.0000	0.1520	(0.5287)	0.0000	1	(0.3767)	01/06/2025
000403.ZK	12/10/2024	SDB3260427133	(400.00)	2.9963	(1,195.11)	(1,198.53)	0.0000	4.5800	(1,588.0801)	0.0000	0.1520	(0.5287)	0.0000	1	(0.3767)	01/06/2025
000403.ZK	12/10/2024	SDB3260427133	(3,300.00)	2.9963	(9,859.66)	(9,887.84)	0.0000	4.5800	(1,588.0801)	0.0000	1.2544	(4.3619)	0.0000	1	(3.1075)	01/06/2025
000403.ZK	12/10/2024	SDB3260427133	(1,200.00)	2.9963	(3,585.33)	(3,595.58)	0.0000	4.5800	(1,588.0801)	0.0000	0.4561	(1.5861)	0.0000	1	(1.1300)	01/06/2025
000403.ZK	12/10/2024	SDB3260427133	(3,500.00)	2.9963	(10,457.22)	(10,487.11)	0.0000	4.5800	(1,588.0801)	0.0000	1.3304	(4.6262)	0.0000	1	(3.2958)	01/06/2025
000403.ZK	12/10/2024	SDB3260427133	(1,300.00)	2.9963	(3,884.11)	(3,895.21)	0.0000	4.5800	(1,588.0801)	0.0000	0.4941	(1.7183)	0.0000	1	(1.2242)	01/06/2025
000403.ZK	12/10/2024	SDB3260427133	(1,100.00)	2.9963	(3,286.55)	(3,295.95)	0.0000	4.5800	(1,588.0801)	0.0000	0.4181	(1.4540)	0.0000	1	(1.0358)	01/06/2025
000403.ZK	12/10/2024	SDB3260427133	(300.00)	2.9963	(896.33)	(898.89)	0.0000	4.5800	(1,588.0801)	0.0000	0.1140	(0.3965)	0.0000	1	(0.2825)	01/06/2025
000403.ZK	12/10/2024	SDB3260427133	(1,600.00)	2.9963	(4,780.44)	(4,794.11)	0.0000	4.5800	(1,588.0801)	0.0000	0.6082	(2.1148)	0.0000	1	(1.5067)	01/06/2025
000403.ZK	12/10/2024	SDB3260427133	(300.00)	2.9963	(896.33)	(898.89)	0.0000	4.5800	(1,588.0801)	0.0000	0.1140	(0.3965)	0.0000	1	(0.2825)	01/06/2025
000403.ZK	12/10/2024	SDB3260427133	(500.00)	2.9963	(1,493.89)	(1,498.16)	0.0000	4.5800	(1,588.0801)	0.0000	0.1901	(0.6609)	0.0000	1	(0.4708)	01/06/2025
000403.ZK	12/09/2024	SDB3260427133	(100.00)	2.9650	(298.78)	(296.50)	0.0000	4.5800	(1,588.0801)	0.0000	0.0380	(0.1308)	0.0000	1	(0.0928)	01/06/2025
000403.ZK	12/09/2024	SDB3260427133	(7,100.00)	2.9650	(21,213.22)	(21,051.48)	0.0000	4.5800	(1,588.0801)	0.0000	2.6988	(9.2865)	0.0000	1	(6.5877)	01/06/2025
000403.ZK	12/09/2024	SDB3260427133	(100.00)	2.9650	(298.78)	(296.50)	0.0000	4.5800	(1,588.0801)	0.0000	0.0380	(0.1308)	0.0000	1	(0.0928)	01/06/2025
000403.ZK	12/09/2024	SDB3260427133	(100.00)	2.9650	(298.78)	(296.50)	0.0000	4.5800	(1,588.0801)	0.0000	0.0380	(0.1308)	0.0000	1	(0.0928)	01/06/2025
000403.ZK	12/09/2024	SDB3260427133	(1,800.00)	2.9650	(5,378.00)	(5,336.99)	0.0000	4.5800	(1,588.0801)	0.0000	0.6842	(2.3543)	0.0000	1	(1.6701)	01/06/2025
000403.ZK	12/09/2024	SDB3260427133	(300.00)	2.9650	(896.33)	(889.50)	0.0000	4.5800	(1,588.0801)	0.0000	0.1140	(0.3924)	0.0000	1	(0.2784)	01/06/2025
000403.ZK	12/09/2024	SDB3260427133	(300.00)	2.9650	(896.33)	(889.50)	0.0000	4.5800	(1,588.0801)	0.0000	0.1140	(0.3924)	0.0000	1	(0.2784)	01/06/2025
000403.ZK	12/09/2024	SDB3260427133	(400.00)	2.9650	(1,195.11)	(1,186.00)	0.0000	4.5800	(1,588.0801)	0.0000	0.1520	(0.5232)	0.0000	1	(0.3711)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
ZHENXING BIOPHARMACEUTICAL AND CHEMICAL CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
000403.ZK	12/09/2024	SDB3260427133	(400.00)	2.9650	(1,195.11)	(1,186.00)	0.0000	4.5800	(1,588.0801)	0.0000	0.1520	(0.5232)	0.0000	1	(0.3711)	01/06/2025
000403.ZK	12/09/2024	SDB3260427133	(3,300.00)	2.9650	(9,859.66)	(9,784.49)	0.0000	4.5800	(1,588.0801)	0.0000	1.2544	(4.3163)	0.0000	1	(3.0619)	01/06/2025
000403.ZK	12/09/2024	SDB3260427133	(1,200.00)	2.9650	(3,585.33)	(3,558.00)	0.0000	4.5800	(1,588.0801)	0.0000	0.4561	(1.5696)	0.0000	1	(1.1134)	01/06/2025
000403.ZK	12/09/2024	SDB3260427133	(3,500.00)	2.9650	(10,457.22)	(10,377.49)	0.0000	4.5800	(1,588.0801)	0.0000	1.3304	(4.5779)	0.0000	1	(3.2475)	01/06/2025
000403.ZK	12/09/2024	SDB3260427133	(1,300.00)	2.9650	(3,884.11)	(3,854.50)	0.0000	4.5800	(1,588.0801)	0.0000	0.4941	(1.7003)	0.0000	1	(1.2062)	01/06/2025
000403.ZK	12/09/2024	SDB3260427133	(1,100.00)	2.9650	(3,286.55)	(3,261.50)	0.0000	4.5800	(1,588.0801)	0.0000	0.4181	(1.4388)	0.0000	1	(1.0206)	01/06/2025
000403.ZK	12/09/2024	SDB3260427133	(300.00)	2.9650	(896.33)	(889.50)	0.0000	4.5800	(1,588.0801)	0.0000	0.1140	(0.3924)	0.0000	1	(0.2784)	01/06/2025
000403.ZK	12/09/2024	SDB3260427133	(1,600.00)	2.9650	(4,780.44)	(4,744.00)	0.0000	4.5800	(1,588.0801)	0.0000	0.6082	(2.0927)	0.0000	1	(1.4846)	01/06/2025
000403.ZK	12/09/2024	SDB3260427133	(300.00)	2.9650	(896.33)	(889.50)	0.0000	4.5800	(1,588.0801)	0.0000	0.1140	(0.3924)	0.0000	1	(0.2784)	01/06/2025
000403.ZK	12/09/2024	SDB3260427133	(500.00)	2.9650	(1,493.89)	(1,482.50)	0.0000	4.5800	(1,588.0801)	0.0000	0.1901	(0.6540)	0.0000	1	(0.4639)	01/06/2025
000403.ZK	12/06/2024	SDB3260427133	(100.00)	2.9975	(298.78)	(299.75)	0.0000	4.5800	(1,588.0801)	0.0000	0.1140	(0.3967)	0.0000	3	(0.2827)	01/06/2025
000403.ZK	12/06/2024	SDB3260427133	(7,100.00)	2.9975	(21,213.22)	(21,282.01)	0.0000	4.5800	(1,588.0801)	0.0000	8.0964	(28.1646)	0.0000	3	(20.0682)	01/06/2025
000403.ZK	12/06/2024	SDB3260427133	(100.00)	2.9975	(298.78)	(299.75)	0.0000	4.5800	(1,588.0801)	0.0000	0.1140	(0.3967)	0.0000	3	(0.2827)	01/06/2025
000403.ZK	12/06/2024	SDB3260427133	(100.00)	2.9975	(298.78)	(299.75)	0.0000	4.5800	(1,588.0801)	0.0000	0.1140	(0.3967)	0.0000	3	(0.2827)	01/06/2025
000403.ZK	12/06/2024	SDB3260427133	(1,800.00)	2.9975	(5,378.00)	(5,395.44)	0.0000	4.5800	(1,588.0801)	0.0000	2.0526	(7.1403)	0.0000	3	(5.0877)	01/06/2025
000403.ZK	12/06/2024	SDB3260427133	(300.00)	2.9975	(896.33)	(899.24)	0.0000	4.5800	(1,588.0801)	0.0000	0.3421	(1.1901)	0.0000	3	(0.8480)	01/06/2025
000403.ZK	12/06/2024	SDB3260427133	(300.00)	2.9975	(896.33)	(899.24)	0.0000	4.5800	(1,588.0801)	0.0000	0.3421	(1.1901)	0.0000	3	(0.8480)	01/06/2025
000403.ZK	12/06/2024	SDB3260427133	(400.00)	2.9975	(1,195.11)	(1,198.99)	0.0000	4.5800	(1,588.0801)	0.0000	0.4561	(1.5867)	0.0000	3	(1.1306)	01/06/2025
000403.ZK	12/06/2024	SDB3260427133	(400.00)	2.9975	(1,195.11)	(1,198.99)	0.0000	4.5800	(1,588.0801)	0.0000	0.4561	(1.5867)	0.0000	3	(1.1306)	01/06/2025
000403.ZK	12/06/2024	SDB3260427133	(3,300.00)	2.9975	(9,859.66)	(9,891.64)	0.0000	4.5800	(1,588.0801)	0.0000	3.7631	(13.0906)	0.0000	3	(9.3275)	01/06/2025
000403.ZK	12/06/2024	SDB3260427133	(1,200.00)	2.9975	(3,585.33)	(3,596.96)	0.0000	4.5800	(1,588.0801)	0.0000	1.3684	(4.7602)	0.0000	3	(3.3918)	01/06/2025
000403.ZK	12/06/2024	SDB3260427133	(3,500.00)	2.9975	(10,457.22)	(10,491.13)	0.0000	4.5800	(1,588.0801)	0.0000	3.9912	(13.8840)	0.0000	3	(9.8928)	01/06/2025
000403.ZK	12/06/2024	SDB3260427133	(1,300.00)	2.9975	(3,884.11)	(3,896.71)	0.0000	4.5800	(1,588.0801)	0.0000	1.4824	(5.1569)	0.0000	3	(3.6745)	01/06/2025
000403.ZK	12/06/2024	SDB3260427133	(1,100.00)	2.9975	(3,286.55)	(3,297.21)	0.0000	4.5800	(1,588.0801)	0.0000	1.2544	(4.3635)	0.0000	3	(3.1092)	01/06/2025
000403.ZK	12/06/2024	SDB3260427133	(300.00)	2.9975	(896.33)	(899.24)	0.0000	4.5800	(1,588.0801)	0.0000	0.3421	(1.1901)	0.0000	3	(0.8480)	01/06/2025
000403.ZK	12/06/2024	SDB3260427133	(1,600.00)	2.9975	(4,780.44)	(4,795.95)	0.0000	4.5800	(1,588.0801)	0.0000	1.8245	(6.3470)	0.0000	3	(4.5224)	01/06/2025
000403.ZK	12/06/2024	SDB3260427133	(300.00)	2.9975	(896.33)	(899.24)	0.0000	4.5800	(1,588.0801)	0.0000	0.3421	(1.1901)	0.0000	3	(0.8480)	01/06/2025
000403.ZK	12/06/2024	SDB3260427133	(500.00)	2.9975	(1,493.89)	(1,498.73)	0.0000	4.5800	(1,588.0801)	0.0000	0.5702	(1.9834)	0.0000	3	(1.4133)	01/06/2025
000403.ZK	12/05/2024	SDB3260427133	(100.00)	2.9891	(298.78)	(298.91)	0.0000	4.5800	(1,588.0801)	0.0000	0.0380	(0.1319)	0.0000	1	(0.0938)	01/06/2025
000403.ZK	12/05/2024	SDB3260427133	(7,100.00)	2.9891	(21,213.22)	(21,222.39)	0.0000	4.5800	(1,588.0801)	0.0000	2.6988	(9.3619)	0.0000	1	(6.6631)	01/06/2025
000403.ZK	12/05/2024	SDB3260427133	(100.00)	2.9891	(298.78)	(298.91)	0.0000	4.5800	(1,588.0801)	0.0000	0.0380	(0.1319)	0.0000	1	(0.0938)	01/06/2025
000403.ZK	12/05/2024	SDB3260427133	(100.00)	2.9891	(298.78)	(298.91)	0.0000	4.5800	(1,588.0801)	0.0000	0.0380	(0.1319)	0.0000	1	(0.0938)	01/06/2025
000403.ZK	12/05/2024	SDB3260427133	(1,800.00)	2.9891	(5,378.00)	(5,380.32)	0.0000	4.5800	(1,588.0801)	0.0000	0.6842	(2.3734)	0.0000	1	(1.6892)	01/06/2025
000403.ZK	12/05/2024	SDB3260427133	(300.00)	2.9891	(896.33)	(896.72)	0.0000	4.5800	(1,588.0801)	0.0000	0.1140	(0.3956)	0.0000	1	(0.2815)	01/06/2025
000403.ZK	12/05/2024	SDB3260427133	(300.00)	2.9891	(896.33)	(896.72)	0.0000	4.5800	(1,588.0801)	0.0000	0.1140	(0.3956)	0.0000	1	(0.2815)	01/06/2025
000403.ZK	12/05/2024	SDB3260427133	(400.00)	2.9891	(1,195.11)	(1,195.63)	0.0000	4.5800	(1,588.0801)	0.0000	0.1520	(0.5274)	0.0000	1	(0.3754)	01/06/2025
000403.ZK	12/05/2024	SDB3260427133	(400.00)	2.9891	(1,195.11)	(1,195.63)	0.0000	4.5800	(1,588.0801)	0.0000	0.1520	(0.5274)	0.0000	1	(0.3754)	01/06/2025
000403.ZK	12/05/2024	SDB3260427133	(3,300.00)	2.9891	(9,859.66)	(9,863.93)	0.0000	4.5800	(1,588.0801)	0.0000	1.2544	(4.3513)	0.0000	1	(3.0969)	01/06/2025
000403.ZK	12/05/2024	SDB3260427133	(1,200.00)	2.9891	(3,585.33)	(3,586.88)	0.0000	4.5800	(1,588.0801)	0.0000	0.4561	(1.5823)	0.0000	1	(1.1262)	01/06/2025
000403.ZK	12/05/2024	SDB3260427133	(3,500.00)	2.9891	(10,457.22)	(10,461.74)	0.0000	4.5800	(1,588.0801)	0.0000	1.3304	(4.6150)	0.0000	1	(3.2846)	01/06/2025
000403.ZK	12/05/2024	SDB3260427133	(1,300.00)	2.9891	(3,884.11)	(3,885.79)	0.0000	4.5800	(1,588.0801)	0.0000	0.4941	(1.7142)	0.0000	1	(1.2200)	01/06/2025
000403.ZK	12/05/2024	SDB3260427133	(1,100.00)	2.9891	(3,286.55)	(3,287.98)	0.0000	4.5800	(1,588.0801)	0.0000	0.4181	(1.4504)	0.0000	1	(1.0323)	01/06/2025
000403.ZK	12/05/2024	SDB3260427133	(300.00)	2.9891	(896.33)	(896.72)	0.0000	4.5800	(1,588.0801)	0.0000	0.1140	(0.3956)	0.0000	1	(0.2815)	01/06/2025
000403.ZK	12/05/2024	SDB3260427133	(1,600.00)	2.9891	(4,780.44)	(4,782.51)	0.0000	4.5800	(1,588.0801)	0.0000	0.6082	(2.1097)	0.0000	1	(1.5015)	01/06/2025
000403.ZK	12/05/2024	SDB3260427133	(300.00)	2.9891	(896.33)	(896.72)	0.0000	4.5800	(1,588.0801)	0.0000	0.1140	(0.3956)	0.0000	1	(0.2815)	01/06/2025
000403.ZK	12/05/2024	SDB3260427133	(500.00)	2.9891	(1,493.89)	(1,494.53)	0.0000	4.5800	(1,588.0801)	0.0000	0.1901	(0.6593)	0.0000	1	(0.4692)	01/06/2025
000403.ZK	12/04/2024	SDB3260427133	(100.00)	2.9878	(298.78)	(298.78)	0.0000	4.5800	(1,588.0801)	0.0000	0.0380	(0.1318)	0.0000	1	(0.0938)	01/06/2025
000403.ZK	12/04/2024	SDB3260427133	(7,100.00)	2.9878	(21,213.22)	(21,213.22)	0.0000	4.5800	(1,588.0801)	0.0000	2.6988	(9.3579)	0.0000	1	(6.6591)	01/06/2025
000403.ZK	12/04/2024	SDB3260427133	(100.00)	2.9878	(298.78)	(298.78)	0.0000	4.5800	(1,588.0801)	0.0000	0.0380	(0.1318)	0.0000	1	(0.0938)	01/06/2025
000403.ZK	12/04/2024	SDB3260427133	(100.00)	2.9878	(298.78)	(298.78)	0.0000	4.5800	(1,588.0801)	0.0000	0.0380	(0.1318)	0.0000	1	(0.0938)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
ZHENXING BIOPHARMACEUTICAL AND CHEMICAL CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
000403.ZK	12/04/2024	SDB3260427133	(1,800.00)	2.9878	(5,378.00)	(5,378.00)	0.0000	4.5800	(1,588.0801)	0.0000	0.6842	(2.3724)	0.0000	1	(1.6882)	01/06/2025
000403.ZK	12/04/2024	SDB3260427133	(300.00)	2.9878	(896.33)	(896.33)	0.0000	4.5800	(1,588.0801)	0.0000	0.1140	(0.3954)	0.0000	1	(0.2814)	01/06/2025
000403.ZK	12/04/2024	SDB3260427133	(300.00)	2.9878	(896.33)	(896.33)	0.0000	4.5800	(1,588.0801)	0.0000	0.1140	(0.3954)	0.0000	1	(0.2814)	01/06/2025
000403.ZK	12/04/2024	SDB3260427133	(400.00)	2.9878	(1,195.11)	(1,195.11)	0.0000	4.5800	(1,588.0801)	0.0000	0.1520	(0.5272)	0.0000	1	(0.3752)	01/06/2025
000403.ZK	12/04/2024	SDB3260427133	(400.00)	2.9878	(1,195.11)	(1,195.11)	0.0000	4.5800	(1,588.0801)	0.0000	0.1520	(0.5272)	0.0000	1	(0.3752)	01/06/2025
000403.ZK	12/04/2024	SDB3260427133	(3,300.00)	2.9878	(9,859.66)	(9,859.66)	0.0000	4.5800	(1,588.0801)	0.0000	1.2544	(4.3494)	0.0000	1	(3.0951)	01/06/2025
000403.ZK	12/04/2024	SDB3260427133	(1,200.00)	2.9878	(3,585.33)	(3,585.33)	0.0000	4.5800	(1,588.0801)	0.0000	0.4561	(1.5816)	0.0000	1	(1.1255)	01/06/2025
000403.ZK	12/04/2024	SDB3260427133	(3,500.00)	2.9878	(10,457.22)	(10,457.22)	0.0000	4.5800	(1,588.0801)	0.0000	1.3304	(4.6130)	0.0000	1	(3.2826)	01/06/2025
000403.ZK	12/04/2024	SDB3260427133	(1,300.00)	2.9878	(3,884.11)	(3,884.11)	0.0000	4.5800	(1,588.0801)	0.0000	0.4941	(1.7134)	0.0000	1	(1.2193)	01/06/2025
000403.ZK	12/04/2024	SDB3260427133	(1,100.00)	2.9878	(3,286.55)	(3,286.55)	0.0000	4.5800	(1,588.0801)	0.0000	0.4181	(1.4498)	0.0000	1	(1.0317)	01/06/2025
000403.ZK	12/04/2024	SDB3260427133	(300.00)	2.9878	(896.33)	(896.33)	0.0000	4.5800	(1,588.0801)	0.0000	0.1140	(0.3954)	0.0000	1	(0.2814)	01/06/2025
000403.ZK	12/04/2024	SDB3260427133	(1,600.00)	2.9878	(4,780.44)	(4,780.44)	0.0000	4.5800	(1,588.0801)	0.0000	0.6082	(2.1088)	0.0000	1	(1.5006)	01/06/2025
000403.ZK	12/04/2024	SDB3260427133	(300.00)	2.9878	(896.33)	(896.33)	0.0000	4.5800	(1,588.0801)	0.0000	0.1140	(0.3954)	0.0000	1	(0.2814)	01/06/2025
000403.ZK	12/04/2024	SDB3260427133	(500.00)	2.9878	(1,493.89)	(1,493.89)	0.0000	4.5800	(1,588.0801)	0.0000	0.1901	(0.6590)	0.0000	1	(0.4689)	01/06/2025
TOTAL ZHENXING BIOPHARMACEUTICAL AND CHEMICAL CO LTD CMN CLASS A SERIES NORTHBOUND												282.3853	(987.6503)	0.0000	(705.2650)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
ZHESHANG DEVELOPMENT GROUP CO LTD CMN CLASS A SERIES NORTHBOUND																
000906.ZK	12/05/2024	SDB3263530606	(900.00)	1.0395	(935.55)	(935.55)	0.0000	4.5800	(2,100.0000)	0.0000	0.1190	(0.5457)	0.0000	1	(0.4267)	01/06/2025
000906.ZK	12/04/2024	SDB3262867366	(1,200.00)	1.0821	(1,298.48)	(1,298.48)	0.0000	4.5800	(2,148.7654)	0.0000	0.1652	(0.7750)	0.0000	1	(0.6098)	01/06/2025
000906.ZK	12/04/2024	SDB3262867366	(6,700.00)	1.0821	(7,249.85)	(7,249.85)	0.0000	4.5800	(2,148.7654)	0.0000	0.9223	(4.3273)	0.0000	1	(3.4049)	01/06/2025
000906.ZK	12/04/2024	SDB3262867366	(1,100.00)	1.0821	(1,190.27)	(1,190.27)	0.0000	4.5800	(2,148.7654)	0.0000	0.1514	(0.7104)	0.0000	1	(0.5590)	01/06/2025
000906.ZK	12/04/2024	SDB3262867366	(7,200.00)	1.0821	(7,790.88)	(7,790.88)	0.0000	4.5800	(2,148.7654)	0.0000	0.9912	(4.6502)	0.0000	1	(3.6590)	01/06/2025
TOTAL ZHESHANG DEVELOPMENT GROUP CO LTD CMN CLASS A SERIES NORTHBOUND											2.3492	(11.0087)	0.0000		(8.6596)	

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
ZHONGJI INNOLIGHT CO., LTD. CMN CLASS A SERIES NORTHBOUND																
300308.ZK	01/03/2025	SDB3262741478	(900.00)	17.9465	(17,033.19)	(16,151.86)	0.0000	4.3300	(975.4035)	0.0000	6.1461	(13.1288)	0.0000	3	(6.9827)	01/06/2025
300308.ZK	01/03/2025	SDB3262741478	(100.00)	17.9465	(1,929.30)	(1,794.65)	0.0000	4.3300	(975.4035)	0.0000	0.6962	(1.4588)	0.0000	3	(0.7626)	01/06/2025
300308.ZK	01/03/2025	SDB3262741478	(2,160.00)	17.9465	(38,348.25)	(38,764.46)	0.0000	4.3300	(975.4035)	0.0000	13.8373	(31.5092)	0.0000	3	(17.6718)	01/06/2025
300308.ZK	01/03/2025	SDB3262741478	(10,440.00)	17.9465	(185,349.87)	(187,361.54)	0.0000	4.3300	(975.4035)	0.0000	66.8804	(152.2943)	0.0000	3	(85.4138)	01/06/2025
300308.ZK	01/03/2025	SDB3262741478	(1,000.00)	17.9465	(17,792.72)	(17,946.51)	0.0000	4.3300	(975.4035)	0.0000	6.4202	(14.5876)	0.0000	3	(8.1674)	01/06/2025
300308.ZK	01/03/2025	SDB3262741478	(12,600.00)	17.9465	(226,081.06)	(226,126.00)	0.0000	4.3300	(975.4035)	0.0000	81.5776	(183.8034)	0.0000	3	(102.2258)	01/06/2025
300308.ZK	01/03/2025	SDB3262741478	(60.00)	17.9465	(1,018.66)	(1,076.79)	0.0000	4.3300	(975.4035)	0.0000	0.3676	(0.8753)	0.0000	3	(0.5077)	01/06/2025
300308.ZK	01/02/2025	SDB3262741478	(900.00)	18.7377	(17,033.19)	(16,863.95)	0.0000	4.3300	(975.4035)	0.0000	2.0487	(4.5692)	0.0000	1	(2.5205)	01/06/2025
300308.ZK	01/02/2025	SDB3262741478	(100.00)	18.7377	(1,929.30)	(1,873.77)	0.0000	4.3300	(975.4035)	0.0000	0.2321	(0.5077)	0.0000	1	(0.2756)	01/06/2025
300308.ZK	01/02/2025	SDB3262741478	(2,160.00)	18.7377	(38,348.25)	(40,473.48)	0.0000	4.3300	(975.4035)	0.0000	4.6124	(10.9661)	0.0000	1	(6.3537)	01/06/2025
300308.ZK	01/02/2025	SDB3262741478	(10,440.00)	18.7377	(185,349.87)	(195,621.80)	0.0000	4.3300	(975.4035)	0.0000	22.2935	(53.0028)	0.0000	1	(30.7094)	01/06/2025
300308.ZK	01/02/2025	SDB3262741478	(1,000.00)	18.7377	(17,792.72)	(18,737.72)	0.0000	4.3300	(975.4035)	0.0000	2.1401	(5.0769)	0.0000	1	(2.9368)	01/06/2025
300308.ZK	01/02/2025	SDB3262741478	(12,600.00)	18.7377	(226,081.06)	(236,095.27)	0.0000	4.3300	(975.4035)	0.0000	27.1925	(63.9689)	0.0000	1	(36.7764)	01/06/2025
300308.ZK	01/02/2025	SDB3262741478	(60.00)	18.7377	(1,018.66)	(1,124.26)	0.0000	4.3300	(975.4035)	0.0000	0.1225	(0.3046)	0.0000	1	(0.1821)	01/06/2025
300308.ZK	12/31/2024	SDB3262741478	(2,160.00)	18.0188	(38,348.25)	(38,920.54)	0.0000	4.3300	(973.5148)	0.0000	9.2249	(21.0498)	0.0000	2	(11.8250)	01/06/2025
300308.ZK	12/31/2024	SDB3262741478	(10,440.00)	18.0188	(185,349.87)	(188,115.96)	0.0000	4.3300	(973.5148)	0.0000	44.5869	(101.7409)	0.0000	2	(57.1540)	01/06/2025
300308.ZK	12/31/2024	SDB3262741478	(1,000.00)	18.0188	(17,792.72)	(18,018.77)	0.0000	4.3300	(973.5148)	0.0000	4.2801	(9.7453)	0.0000	2	(5.4652)	01/06/2025
300308.ZK	12/31/2024	SDB3262741478	(12,600.00)	18.0188	(226,081.06)	(227,036.50)	0.0000	4.3300	(973.5148)	0.0000	54.3851	(122.7908)	0.0000	2	(68.4057)	01/06/2025
300308.ZK	12/31/2024	SDB3262741478	(60.00)	18.0188	(1,018.66)	(1,081.13)	0.0000	4.3300	(973.5148)	0.0000	0.2450	(0.5847)	0.0000	2	(0.3397)	01/06/2025
300308.ZK	12/30/2024	SDB3262741478	(60.00)	18.1497	(1,018.66)	(1,088.98)	0.0000	4.3300	(325.0000)	0.0000	0.1225	(0.0983)	0.0000	1	0.0242	01/06/2025
300308.ZK	12/27/2024	SDB3262741478	(60.00)	17.3919	(1,018.66)	(1,043.51)	0.0000	4.3300	(325.0000)	0.0000	0.3676	(0.2826)	0.0000	3	0.0849	01/06/2025
300308.ZK	12/26/2024	SDB3262741478	(1,360.00)	17.3694	(23,089.54)	(23,622.42)	0.0000	4.3300	(420.5882)	0.0000	2.7772	(2.7598)	0.0000	1	0.0174	01/06/2025
300308.ZK	12/24/2024	SDB3262741478	(1,360.00)	17.3694	(23,089.54)	(23,622.42)	0.0000	4.3300	(420.5882)	0.0000	5.5543	(5.5196)	0.0000	2	0.0347	01/06/2025
300308.ZK	12/23/2024	SDB3262741478	(3,400.00)	16.9305	(57,723.86)	(57,563.65)	0.0000	4.3300	(423.6238)	0.0000	6.9429	(6.7737)	0.0000	1	0.1692	01/06/2025
300308.ZK	12/23/2024	SDB3262741478	(900.00)	16.9305	(15,283.18)	(15,237.44)	0.0000	4.3300	(423.6238)	0.0000	1.8382	(1.7930)	0.0000	1	0.0452	01/06/2025
300308.ZK	12/23/2024	SDB3262741478	(60.00)	16.9305	(1,050.81)	(1,015.83)	0.0000	4.3300	(423.6238)	0.0000	0.1264	(0.1195)	0.0000	1	0.0069	01/06/2025
300308.ZK	12/20/2024	SDB3262741478	(3,400.00)	17.2782	(57,723.86)	(58,745.86)	0.0000	4.3300	(423.6238)	0.0000	20.8287	(20.7385)	0.0000	3	0.0902	01/06/2025
300308.ZK	12/20/2024	SDB3262741478	(900.00)	17.2782	(15,283.18)	(15,550.37)	0.0000	4.3300	(423.6238)	0.0000	5.5147	(5.4896)	0.0000	3	0.0251	01/06/2025
300308.ZK	12/20/2024	SDB3262741478	(60.00)	17.2782	(1,050.81)	(1,036.69)	0.0000	4.3300	(423.6238)	0.0000	0.3792	(0.3660)	0.0000	3	0.0132	01/06/2025
300308.ZK	12/19/2024	SDB3262741478	(3,400.00)	16.8511	(57,723.86)	(57,293.80)	0.0000	4.5800	(423.6238)	0.0000	7.3438	(6.7419)	0.0000	1	0.6018	01/06/2025
300308.ZK	12/19/2024	SDB3262741478	(900.00)	16.8511	(15,283.18)	(15,166.01)	0.0000	4.5800	(423.6238)	0.0000	1.9444	(1.7846)	0.0000	1	0.1597	01/06/2025
300308.ZK	12/19/2024	SDB3262741478	(60.00)	16.8511	(1,050.81)	(1,011.07)	0.0000	4.5800	(423.6238)	0.0000	0.1337	(0.1190)	0.0000	1	0.0147	01/06/2025
300308.ZK	12/18/2024	SDB3262741478	(60.00)	17.4381	(1,050.81)	(1,046.28)	0.0000	4.5800	(325.0000)	0.0000	0.1337	(0.0945)	0.0000	1	0.0392	01/06/2025
300308.ZK	12/17/2024	SDB3262741478	(60.00)	17.9146	(1,050.81)	(1,074.87)	0.0000	4.5800	(325.0000)	0.0000	0.1337	(0.0970)	0.0000	1	0.0366	01/06/2025
300308.ZK	12/16/2024	SDB3262741478	(60.00)	17.2435	(1,050.81)	(1,034.61)	0.0000	4.5800	(325.0000)	0.0000	0.1337	(0.0934)	0.0000	1	0.0403	01/06/2025
300308.ZK	12/13/2024	SDB3262741478	(60.00)	17.0009	(1,050.81)	(1,020.05)	0.0000	4.5800	(325.0000)	0.0000	0.4011	(0.2763)	0.0000	3	0.1248	01/06/2025
300308.ZK	12/12/2024	SDB3262741478	(60.00)	17.1565	(1,050.81)	(1,029.39)	0.0000	4.5800	(325.0000)	0.0000	0.1337	(0.0929)	0.0000	1	0.0408	01/06/2025
300308.ZK	12/11/2024	SDB3262741478	(60.00)	18.1061	(1,050.81)	(1,086.37)	0.0000	4.5800	(325.0000)	0.0000	0.1337	(0.0981)	0.0000	1	0.0356	01/06/2025
300308.ZK	12/10/2024	SDB3262741478	(60.00)	18.1208	(1,050.81)	(1,087.25)	0.0000	4.5800	(325.0000)	0.0000	0.1337	(0.0982)	0.0000	1	0.0355	01/06/2025
300308.ZK	12/09/2024	SDB3262741478	(60.00)	17.5731	(1,050.81)	(1,054.39)	0.0000	4.5800	(325.0000)	0.0000	0.1337	(0.0952)	0.0000	1	0.0385	01/06/2025
300308.ZK	12/06/2024	SDB3262741478	(60.00)	17.8094	(1,050.81)	(1,068.57)	0.0000	4.5800	(325.0000)	0.0000	0.4011	(0.2894)	0.0000	3	0.1117	01/06/2025
300308.ZK	12/05/2024	SDB3262741478	(60.00)	18.1197	(1,050.81)	(1,087.18)	0.0000	4.5800	(325.0000)	0.0000	0.1337	(0.0981)	0.0000	1	0.0355	01/06/2025
300308.ZK	12/04/2024	SDB3262741478	(60.00)	17.5135	(1,050.81)	(1,050.81)	0.0000	4.5800	(325.0000)	0.0000	0.1337	(0.0949)	0.0000	1	0.0388	01/06/2025
TOTAL ZHONGJI INNOLIGHT CO., LTD. CMN CLASS A SERIES NORTHBOUND												403.1680	(845.9792)	0.0000	(442.8112)	

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
ZHONGMAN PETROLEUM AND NATURAL GAS GROUP CORP.,LTD. CMN CLASS A SERIES NORTHBOUND																
603619.SH	01/03/2025	SDB3260427150	(500.00)	2.7156	(1,423.41)	(1,357.82)	0.0000	4.3300	(1,843.4121)	0.0000	0.5136	(2.0859)	0.0000	3	(1.5722)	01/06/2025
603619.SH	01/03/2025	SDB3260427150	(1,800.00)	2.7156	(5,124.27)	(4,888.16)	0.0000	4.3300	(1,843.4121)	0.0000	1.8490	(7.5091)	0.0000	3	(5.6601)	01/06/2025
603619.SH	01/03/2025	SDB3260427150	(400.00)	2.7156	(1,138.73)	(1,086.26)	0.0000	4.3300	(1,843.4121)	0.0000	0.4109	(1.6687)	0.0000	3	(1.2578)	01/06/2025
603619.SH	01/03/2025	SDB3260427150	(100.00)	2.7156	(284.68)	(271.56)	0.0000	4.3300	(1,843.4121)	0.0000	0.1027	(0.4172)	0.0000	3	(0.3144)	01/06/2025
603619.SH	01/03/2025	SDB3260427150	(500.00)	2.7156	(1,423.41)	(1,357.82)	0.0000	4.3300	(1,843.4121)	0.0000	0.5136	(2.0859)	0.0000	3	(1.5722)	01/06/2025
603619.SH	01/03/2025	SDB3260427150	(200.00)	2.7156	(569.36)	(543.13)	0.0000	4.3300	(1,843.4121)	0.0000	0.2054	(0.8343)	0.0000	3	(0.6289)	01/06/2025
603619.SH	01/03/2025	SDB3260427150	(3,200.00)	2.7156	(9,109.82)	(8,690.06)	0.0000	4.3300	(1,843.4121)	0.0000	3.2871	(13.3495)	0.0000	3	(10.0623)	01/06/2025
603619.SH	01/03/2025	SDB3260427150	(3,000.00)	2.7156	(8,540.45)	(8,146.93)	0.0000	4.3300	(1,843.4121)	0.0000	3.0817	(12.5151)	0.0000	3	(9.4334)	01/06/2025
603619.SH	01/03/2025	SDB3260427150	(900.00)	2.7156	(2,562.14)	(2,444.08)	0.0000	4.3300	(1,843.4121)	0.0000	0.9245	(3.7545)	0.0000	3	(2.8300)	01/06/2025
603619.SH	01/03/2025	SDB3260427150	(24,100.00)	2.7156	(68,608.31)	(65,447.02)	0.0000	4.3300	(1,843.4121)	0.0000	24.7562	(100.5382)	0.0000	3	(75.7820)	01/06/2025
603619.SH	01/03/2025	SDB3260427150	(1,400.00)	2.7156	(3,985.55)	(3,801.90)	0.0000	4.3300	(1,843.4121)	0.0000	1.4381	(5.8404)	0.0000	3	(4.4023)	01/06/2025
603619.SH	01/03/2025	SDB3260427150	(26,100.00)	2.7156	(74,301.95)	(70,878.31)	0.0000	4.3300	(1,843.4121)	0.0000	26.8106	(108.8816)	0.0000	3	(82.0710)	01/06/2025
603619.SH	01/03/2025	SDB3260427150	(800.00)	2.7156	(2,277.45)	(2,172.52)	0.0000	4.3300	(1,843.4121)	0.0000	0.8218	(3.3374)	0.0000	3	(2.5156)	01/06/2025
603619.SH	01/03/2025	SDB3260427150	(2,100.00)	2.7156	(5,978.32)	(5,702.85)	0.0000	4.3300	(1,843.4121)	0.0000	2.1572	(8.7606)	0.0000	3	(6.6034)	01/06/2025
603619.SH	01/03/2025	SDB3260427150	(1,900.00)	2.7156	(5,408.95)	(5,159.72)	0.0000	4.3300	(1,843.4121)	0.0000	1.9517	(7.9262)	0.0000	3	(5.9745)	01/06/2025
603619.SH	01/03/2025	SDB3260427150	(5,500.00)	2.7156	(15,657.50)	(14,936.04)	0.0000	4.3300	(1,843.4121)	0.0000	5.6497	(22.9444)	0.0000	3	(17.2947)	01/06/2025
603619.SH	01/03/2025	SDB3260427150	(11,300.00)	2.7156	(32,169.04)	(30,686.78)	0.0000	4.3300	(1,843.4121)	0.0000	11.6077	(47.1403)	0.0000	3	(35.5327)	01/06/2025
603619.SH	01/03/2025	SDB3260427150	(3,100.00)	2.7156	(8,825.14)	(8,418.50)	0.0000	4.3300	(1,843.4121)	0.0000	3.1844	(12.9323)	0.0000	3	(9.7479)	01/06/2025
603619.SH	01/03/2025	SDB3260427150	(1,800.00)	2.7156	(5,124.27)	(4,888.16)	0.0000	4.3300	(1,843.4121)	0.0000	1.8490	(7.5091)	0.0000	3	(5.6601)	01/06/2025
603619.SH	01/03/2025	SDB3260427150	(100.00)	2.7156	(284.68)	(271.56)	0.0000	4.3300	(1,843.4121)	0.0000	0.1027	(0.4172)	0.0000	3	(0.3144)	01/06/2025
603619.SH	01/02/2025	SDB3260427150	(500.00)	2.6987	(1,423.41)	(1,349.36)	0.0000	4.3300	(1,843.4121)	0.0000	0.1712	(0.6910)	0.0000	1	(0.5197)	01/06/2025
603619.SH	01/02/2025	SDB3260427150	(1,800.00)	2.6987	(5,124.27)	(4,857.70)	0.0000	4.3300	(1,843.4121)	0.0000	0.6163	(2.4874)	0.0000	1	(1.8711)	01/06/2025
603619.SH	01/02/2025	SDB3260427150	(400.00)	2.6987	(1,138.73)	(1,079.49)	0.0000	4.3300	(1,843.4121)	0.0000	0.1370	(0.5528)	0.0000	1	(0.4158)	01/06/2025
603619.SH	01/02/2025	SDB3260427150	(100.00)	2.6987	(284.68)	(269.87)	0.0000	4.3300	(1,843.4121)	0.0000	0.0342	(0.1382)	0.0000	1	(0.1039)	01/06/2025
603619.SH	01/02/2025	SDB3260427150	(500.00)	2.6987	(1,423.41)	(1,349.36)	0.0000	4.3300	(1,843.4121)	0.0000	0.1712	(0.6910)	0.0000	1	(0.5197)	01/06/2025
603619.SH	01/02/2025	SDB3260427150	(200.00)	2.6987	(569.36)	(539.75)	0.0000	4.3300	(1,843.4121)	0.0000	0.0685	(0.2764)	0.0000	1	(0.2079)	01/06/2025
603619.SH	01/02/2025	SDB3260427150	(3,200.00)	2.6987	(9,109.82)	(8,635.92)	0.0000	4.3300	(1,843.4121)	0.0000	1.0957	(4.4221)	0.0000	1	(3.3264)	01/06/2025
603619.SH	01/02/2025	SDB3260427150	(3,000.00)	2.6987	(8,540.45)	(8,096.18)	0.0000	4.3300	(1,843.4121)	0.0000	1.0272	(4.1457)	0.0000	1	(3.1185)	01/06/2025
603619.SH	01/02/2025	SDB3260427150	(900.00)	2.6987	(2,562.14)	(2,428.85)	0.0000	4.3300	(1,843.4121)	0.0000	0.3082	(1.2437)	0.0000	1	(0.9355)	01/06/2025
603619.SH	01/02/2025	SDB3260427150	(24,100.00)	2.6987	(68,608.31)	(65,039.27)	0.0000	4.3300	(1,843.4121)	0.0000	8.2521	(33.3039)	0.0000	1	(25.0519)	01/06/2025
603619.SH	01/02/2025	SDB3260427150	(1,400.00)	2.6987	(3,985.55)	(3,778.22)	0.0000	4.3300	(1,843.4121)	0.0000	0.4794	(1.9347)	0.0000	1	(1.4553)	01/06/2025
603619.SH	01/02/2025	SDB3260427150	(26,100.00)	2.6987	(74,301.95)	(70,436.72)	0.0000	4.3300	(1,843.4121)	0.0000	8.9369	(36.0678)	0.0000	1	(27.1309)	01/06/2025
603619.SH	01/02/2025	SDB3260427150	(800.00)	2.6987	(2,277.45)	(2,158.98)	0.0000	4.3300	(1,843.4121)	0.0000	0.2739	(1.1055)	0.0000	1	(0.8316)	01/06/2025
603619.SH	01/02/2025	SDB3260427150	(2,100.00)	2.6987	(5,978.32)	(5,667.32)	0.0000	4.3300	(1,843.4121)	0.0000	0.7191	(2.9020)	0.0000	1	(2.1829)	01/06/2025
603619.SH	01/02/2025	SDB3260427150	(1,900.00)	2.6987	(5,408.95)	(5,127.58)	0.0000	4.3300	(1,843.4121)	0.0000	0.6506	(2.6256)	0.0000	1	(1.9750)	01/06/2025
603619.SH	01/02/2025	SDB3260427150	(5,500.00)	2.6987	(15,657.50)	(14,842.99)	0.0000	4.3300	(1,843.4121)	0.0000	1.8832	(7.6005)	0.0000	1	(5.7172)	01/06/2025
603619.SH	01/02/2025	SDB3260427150	(11,300.00)	2.6987	(32,169.04)	(30,495.59)	0.0000	4.3300	(1,843.4121)	0.0000	3.8692	(15.6155)	0.0000	1	(11.7463)	01/06/2025
603619.SH	01/02/2025	SDB3260427150	(3,100.00)	2.6987	(8,825.14)	(8,366.05)	0.0000	4.3300	(1,843.4121)	0.0000	1.0615	(4.2839)	0.0000	1	(3.2224)	01/06/2025
603619.SH	01/02/2025	SDB3260427150	(1,800.00)	2.6987	(5,124.27)	(4,857.70)	0.0000	4.3300	(1,843.4121)	0.0000	0.6163	(2.4874)	0.0000	1	(1.8711)	01/06/2025
603619.SH	01/02/2025	SDB3260427150	(100.00)	2.6987	(284.68)	(269.87)	0.0000	4.3300	(1,843.4121)	0.0000	0.0342	(0.1382)	0.0000	1	(0.1039)	01/06/2025
603619.SH	12/31/2024	SDB3260427150	(500.00)	2.7108	(1,423.41)	(1,355.41)	0.0000	4.3300	(1,843.4121)	0.0000	0.3424	(1.3881)	0.0000	2	(1.0457)	01/06/2025
603619.SH	12/31/2024	SDB3260427150	(1,800.00)	2.7108	(5,124.27)	(4,879.48)	0.0000	4.3300	(1,843.4121)	0.0000	1.2327	(4.9972)	0.0000	2	(3.7645)	01/06/2025
603619.SH	12/31/2024	SDB3260427150	(400.00)	2.7108	(1,138.73)	(1,084.33)	0.0000	4.3300	(1,843.4121)	0.0000	0.2739	(1.1105)	0.0000	2	(0.8366)	01/06/2025
603619.SH	12/31/2024	SDB3260427150	(100.00)	2.7108	(284.68)	(271.08)	0.0000	4.3300	(1,843.4121)	0.0000	0.0685	(0.2776)	0.0000	2	(0.2091)	01/06/2025
603619.SH	12/31/2024	SDB3260427150	(500.00)	2.7108	(1,423.41)	(1,355.41)	0.0000	4.3300	(1,843.4121)	0.0000	0.3424	(1.3881)	0.0000	2	(1.0457)	01/06/2025
603619.SH	12/31/2024	SDB3260427150	(200.00)	2.7108	(569.36)	(542.16)	0.0000	4.3300	(1,843.4121)	0.0000	0.1370	(0.5552)	0.0000	2	(0.4183)	01/06/2025
603619.SH	12/31/2024	SDB3260427150	(3,200.00)	2.7108	(9,109.82)	(8,674.64)	0.0000	4.3300	(1,843.4121)	0.0000	2.1914	(8.8839)	0.0000	2	(6.6924)	01/06/2025
603619.SH	12/31/2024	SDB3260427150	(3,000.00)	2.7108	(8,540.45)	(8,132.47)	0.0000	4.3300	(1,843.4121)	0.0000	2.0545	(8.3288)	0.0000	2	(6.2742)	01/06/2025
603619.SH	12/31/2024	SDB3260427150	(900.00)	2.7108	(2,562.14)	(2,439.74)	0.0000	4.3300	(1,843.4121)	0.0000	0.6163	(2.4986)	0.0000	2	(1.8822)	01/06/2025
603619.SH	12/31/2024	SDB3260427150	(24,100.00)	2.7108	(68,608.31)	(65,330.88)	0.0000	4.3300	(1,843.4121)	0.0000	16.5041	(66.9065)	0.0000	2	(50.4024)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
ZHONGMAN PETROLEUM AND NATURAL GAS GROUP CORP.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603619.SH	12/31/2024	SDB3260427150	(1,400.00)	2.7108	(3,985.55)	(3,795.16)	0.0000	4.3300	(1,843.4121)	0.0000	0.9587	(3.8867)	0.0000	2	(2.9279)	01/06/2025
603619.SH	12/31/2024	SDB3260427150	(26,100.00)	2.7108	(74,301.95)	(70,752.53)	0.0000	4.3300	(1,843.4121)	0.0000	17.8737	(72.4589)	0.0000	2	(54.5852)	01/06/2025
603619.SH	12/31/2024	SDB3260427150	(800.00)	2.7108	(2,277.45)	(2,168.66)	0.0000	4.3300	(1,843.4121)	0.0000	0.5479	(2.2210)	0.0000	2	(1.6731)	01/06/2025
603619.SH	12/31/2024	SDB3260427150	(2,100.00)	2.7108	(5,978.32)	(5,692.73)	0.0000	4.3300	(1,843.4121)	0.0000	1.4381	(5.8300)	0.0000	2	(4.3919)	01/06/2025
603619.SH	12/31/2024	SDB3260427150	(1,900.00)	2.7108	(5,408.95)	(5,150.57)	0.0000	4.3300	(1,843.4121)	0.0000	1.3012	(5.2748)	0.0000	2	(3.9736)	01/06/2025
603619.SH	12/31/2024	SDB3260427150	(5,500.00)	2.7108	(15,657.50)	(14,909.54)	0.0000	4.3300	(1,843.4121)	0.0000	3.7665	(15.2691)	0.0000	2	(11.5026)	01/06/2025
603619.SH	12/31/2024	SDB3260427150	(11,300.00)	2.7108	(32,169.04)	(30,632.32)	0.0000	4.3300	(1,843.4121)	0.0000	7.7384	(31.3711)	0.0000	2	(23.6327)	01/06/2025
603619.SH	12/31/2024	SDB3260427150	(3,100.00)	2.7108	(8,825.14)	(8,403.56)	0.0000	4.3300	(1,843.4121)	0.0000	2.1229	(8.6062)	0.0000	2	(6.4833)	01/06/2025
603619.SH	12/31/2024	SDB3260427150	(1,800.00)	2.7108	(5,124.27)	(4,879.48)	0.0000	4.3300	(1,843.4121)	0.0000	1.2327	(4.9972)	0.0000	2	(3.7645)	01/06/2025
603619.SH	12/31/2024	SDB3260427150	(100.00)	2.7108	(284.68)	(271.08)	0.0000	4.3300	(1,843.4121)	0.0000	0.0685	(0.2776)	0.0000	2	(0.2091)	01/06/2025
603619.SH	12/30/2024	SDB3260427150	(500.00)	2.6748	(1,423.41)	(1,337.38)	0.0000	4.3300	(1,843.4121)	0.0000	0.1712	(0.6848)	0.0000	1	(0.5136)	01/06/2025
603619.SH	12/30/2024	SDB3260427150	(1,800.00)	2.6748	(5,124.27)	(4,814.55)	0.0000	4.3300	(1,843.4121)	0.0000	0.6163	(2.4653)	0.0000	1	(1.8490)	01/06/2025
603619.SH	12/30/2024	SDB3260427150	(400.00)	2.6748	(1,138.73)	(1,069.90)	0.0000	4.3300	(1,843.4121)	0.0000	0.1370	(0.5479)	0.0000	1	(0.4109)	01/06/2025
603619.SH	12/30/2024	SDB3260427150	(100.00)	2.6748	(284.68)	(267.48)	0.0000	4.3300	(1,843.4121)	0.0000	0.0342	(0.1370)	0.0000	1	(0.1027)	01/06/2025
603619.SH	12/30/2024	SDB3260427150	(500.00)	2.6748	(1,423.41)	(1,337.38)	0.0000	4.3300	(1,843.4121)	0.0000	0.1712	(0.6848)	0.0000	1	(0.5136)	01/06/2025
603619.SH	12/30/2024	SDB3260427150	(200.00)	2.6748	(569.36)	(534.95)	0.0000	4.3300	(1,843.4121)	0.0000	0.0685	(0.2739)	0.0000	1	(0.2054)	01/06/2025
603619.SH	12/30/2024	SDB3260427150	(3,200.00)	2.6748	(9,109.82)	(8,559.21)	0.0000	4.3300	(1,843.4121)	0.0000	1.0957	(4.3828)	0.0000	1	(3.2871)	01/06/2025
603619.SH	12/30/2024	SDB3260427150	(3,000.00)	2.6748	(8,540.45)	(8,024.26)	0.0000	4.3300	(1,843.4121)	0.0000	1.0272	(4.1089)	0.0000	1	(3.0817)	01/06/2025
603619.SH	12/30/2024	SDB3260427150	(900.00)	2.6748	(2,562.14)	(2,407.28)	0.0000	4.3300	(1,843.4121)	0.0000	0.3082	(1.2327)	0.0000	1	(0.9245)	01/06/2025
603619.SH	12/30/2024	SDB3260427150	(24,100.00)	2.6748	(68,608.31)	(64,461.52)	0.0000	4.3300	(1,843.4121)	0.0000	8.2521	(33.0081)	0.0000	1	(24.7560)	01/06/2025
603619.SH	12/30/2024	SDB3260427150	(1,400.00)	2.6748	(3,985.55)	(3,744.65)	0.0000	4.3300	(1,843.4121)	0.0000	0.4794	(1.9175)	0.0000	1	(1.4381)	01/06/2025
603619.SH	12/30/2024	SDB3260427150	(26,100.00)	2.6748	(74,301.95)	(69,811.03)	0.0000	4.3300	(1,843.4121)	0.0000	9.9369	(35.7474)	0.0000	1	(26.8105)	01/06/2025
603619.SH	12/30/2024	SDB3260427150	(800.00)	2.6748	(2,277.45)	(2,139.80)	0.0000	4.3300	(1,843.4121)	0.0000	0.2739	(1.0957)	0.0000	1	(0.8218)	01/06/2025
603619.SH	12/30/2024	SDB3260427150	(2,100.00)	2.6748	(5,978.32)	(5,616.98)	0.0000	4.3300	(1,843.4121)	0.0000	0.7191	(2.8762)	0.0000	1	(2.1572)	01/06/2025
603619.SH	12/30/2024	SDB3260427150	(1,900.00)	2.6748	(5,408.95)	(5,082.03)	0.0000	4.3300	(1,843.4121)	0.0000	0.6506	(2.6023)	0.0000	1	(1.9517)	01/06/2025
603619.SH	12/30/2024	SDB3260427150	(5,500.00)	2.6748	(15,657.50)	(14,711.14)	0.0000	4.3300	(1,843.4121)	0.0000	1.8832	(7.5330)	0.0000	1	(5.6497)	01/06/2025
603619.SH	12/30/2024	SDB3260427150	(11,300.00)	2.6748	(32,169.04)	(30,224.70)	0.0000	4.3300	(1,843.4121)	0.0000	3.8692	(15.4768)	0.0000	1	(11.6076)	01/06/2025
603619.SH	12/30/2024	SDB3260427150	(3,100.00)	2.6748	(8,825.14)	(8,291.73)	0.0000	4.3300	(1,843.4121)	0.0000	1.0615	(4.2459)	0.0000	1	(3.1844)	01/06/2025
603619.SH	12/30/2024	SDB3260427150	(1,800.00)	2.6748	(5,124.27)	(4,814.55)	0.0000	4.3300	(1,843.4121)	0.0000	0.6163	(2.4653)	0.0000	1	(1.8490)	01/06/2025
603619.SH	12/30/2024	SDB3260427150	(100.00)	2.6748	(284.68)	(267.48)	0.0000	4.3300	(1,843.4121)	0.0000	0.0342	(0.1370)	0.0000	1	(0.1027)	01/06/2025
603619.SH	12/27/2024	SDB3260427150	(500.00)	2.6560	(1,423.41)	(1,328.00)	0.0000	4.3300	(1,843.4121)	0.0000	0.5136	(2.0400)	0.0000	3	(1.5264)	01/06/2025
603619.SH	12/27/2024	SDB3260427150	(1,800.00)	2.6560	(5,124.27)	(4,780.79)	0.0000	4.3300	(1,843.4121)	0.0000	1.8490	(7.3441)	0.0000	3	(5.4951)	01/06/2025
603619.SH	12/27/2024	SDB3260427150	(400.00)	2.6560	(1,138.73)	(1,062.40)	0.0000	4.3300	(1,843.4121)	0.0000	0.4109	(1.6320)	0.0000	3	(1.2211)	01/06/2025
603619.SH	12/27/2024	SDB3260427150	(100.00)	2.6560	(284.68)	(265.60)	0.0000	4.3300	(1,843.4121)	0.0000	0.1027	(0.4080)	0.0000	3	(0.3053)	01/06/2025
603619.SH	12/27/2024	SDB3260427150	(500.00)	2.6560	(1,423.41)	(1,328.00)	0.0000	4.3300	(1,843.4121)	0.0000	0.5136	(2.0400)	0.0000	3	(1.5264)	01/06/2025
603619.SH	12/27/2024	SDB3260427150	(200.00)	2.6560	(569.36)	(531.20)	0.0000	4.3300	(1,843.4121)	0.0000	0.2054	(0.8160)	0.0000	3	(0.6106)	01/06/2025
603619.SH	12/27/2024	SDB3260427150	(3,200.00)	2.6560	(9,109.82)	(8,499.18)	0.0000	4.3300	(1,843.4121)	0.0000	3.2871	(13.0562)	0.0000	3	(9.7691)	01/06/2025
603619.SH	12/27/2024	SDB3260427150	(3,000.00)	2.6560	(8,540.45)	(7,967.98)	0.0000	4.3300	(1,843.4121)	0.0000	3.0817	(12.2402)	0.0000	3	(9.1585)	01/06/2025
603619.SH	12/27/2024	SDB3260427150	(900.00)	2.6560	(2,562.14)	(2,390.39)	0.0000	4.3300	(1,843.4121)	0.0000	0.9245	(3.6721)	0.0000	3	(2.7476)	01/06/2025
603619.SH	12/27/2024	SDB3260427150	(24,100.00)	2.6560	(68,608.31)	(64,009.43)	0.0000	4.3300	(1,843.4121)	0.0000	24.7562	(98.3298)	0.0000	3	(73.5736)	01/06/2025
603619.SH	12/27/2024	SDB3260427150	(1,400.00)	2.6560	(3,985.55)	(3,718.39)	0.0000	4.3300	(1,843.4121)	0.0000	1.4381	(5.7121)	0.0000	3	(4.2740)	01/06/2025
603619.SH	12/27/2024	SDB3260427150	(26,100.00)	2.6560	(74,301.95)	(69,321.42)	0.0000	4.3300	(1,843.4121)	0.0000	26.8106	(106.4899)	0.0000	3	(79.6793)	01/06/2025
603619.SH	12/27/2024	SDB3260427150	(800.00)	2.6560	(2,277.45)	(2,124.79)	0.0000	4.3300	(1,843.4121)	0.0000	0.8218	(3.2641)	0.0000	3	(2.4423)	01/06/2025
603619.SH	12/27/2024	SDB3260427150	(2,100.00)	2.6560	(5,978.32)	(5,577.59)	0.0000	4.3300	(1,843.4121)	0.0000	2.1572	(8.5682)	0.0000	3	(6.4110)	01/06/2025
603619.SH	12/27/2024	SDB3260427150	(1,900.00)	2.6560	(5,408.95)	(5,046.39)	0.0000	4.3300	(1,843.4121)	0.0000	1.9517	(7.7521)	0.0000	3	(5.8004)	01/06/2025
603619.SH	12/27/2024	SDB3260427150	(5,500.00)	2.6560	(15,657.50)	(14,607.96)	0.0000	4.3300	(1,843.4121)	0.0000	5.6497	(22.4404)	0.0000	3	(16.7907)	01/06/2025
603619.SH	12/27/2024	SDB3260427150	(11,300.00)	2.6560	(32,169.04)	(30,012.72)	0.0000	4.3300	(1,843.4121)	0.0000	11.6077	(46.1048)	0.0000	3	(34.4972)	01/06/2025
603619.SH	12/27/2024	SDB3260427150	(3,100.00)	2.6560	(8,825.14)	(8,233.58)	0.0000	4.3300	(1,843.4121)	0.0000	3.1844	(12.6482)	0.0000	3	(9.4638)	01/06/2025
603619.SH	12/27/2024	SDB3260427150	(1,800.00)	2.6560	(5,124.27)	(4,780.79)	0.0000	4.3300	(1,843.4121)	0.0000	1.8490	(7.3441)	0.0000	3	(5.4951)	01/06/2025
603619.SH	12/27/2024	SDB3260427150	(100.00)	2.6560	(284.68)	(265.60)	0.0000	4.3300	(1,843.4121)	0.0000	0.1027	(0.4080)	0.0000	3	(0.3053)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
ZHONGMAN PETROLEUM AND NATURAL GAS GROUP CORP.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603619.SH	12/26/2024	SDB3260427150	(500.00)	2.6675	(1,423.41)	(1,333.74)	0.0000	4.3300	(1,843.4121)	0.0000	0.1712	(0.6830)	0.0000	1	(0.5118)	01/06/2025
603619.SH	12/26/2024	SDB3260427150	(1,800.00)	2.6675	(5,124.27)	(4,801.48)	0.0000	4.3300	(1,843.4121)	0.0000	0.6163	(2.4586)	0.0000	1	(1.8423)	01/06/2025
603619.SH	12/26/2024	SDB3260427150	(400.00)	2.6675	(1,138.73)	(1,066.99)	0.0000	4.3300	(1,843.4121)	0.0000	0.1370	(0.5464)	0.0000	1	(0.4094)	01/06/2025
603619.SH	12/26/2024	SDB3260427150	(100.00)	2.6675	(284.68)	(266.75)	0.0000	4.3300	(1,843.4121)	0.0000	0.0342	(0.1366)	0.0000	1	(0.1024)	01/06/2025
603619.SH	12/26/2024	SDB3260427150	(500.00)	2.6675	(1,423.41)	(1,333.74)	0.0000	4.3300	(1,843.4121)	0.0000	0.1712	(0.6830)	0.0000	1	(0.5118)	01/06/2025
603619.SH	12/26/2024	SDB3260427150	(200.00)	2.6675	(569.36)	(533.50)	0.0000	4.3300	(1,843.4121)	0.0000	0.0685	(0.2732)	0.0000	1	(0.2047)	01/06/2025
603619.SH	12/26/2024	SDB3260427150	(3,200.00)	2.6675	(9,109.82)	(8,535.96)	0.0000	4.3300	(1,843.4121)	0.0000	1.0957	(4.3709)	0.0000	1	(3.2752)	01/06/2025
603619.SH	12/26/2024	SDB3260427150	(3,000.00)	2.6675	(8,540.45)	(8,002.46)	0.0000	4.3300	(1,843.4121)	0.0000	1.0272	(4.0977)	0.0000	1	(3.0705)	01/06/2025
603619.SH	12/26/2024	SDB3260427150	(900.00)	2.6675	(2,562.14)	(2,400.74)	0.0000	4.3300	(1,843.4121)	0.0000	0.3082	(1.2293)	0.0000	1	(0.9212)	01/06/2025
603619.SH	12/26/2024	SDB3260427150	(24,100.00)	2.6675	(68,608.31)	(64,286.44)	0.0000	4.3300	(1,843.4121)	0.0000	8.2521	(32.9184)	0.0000	1	(24.6664)	01/06/2025
603619.SH	12/26/2024	SDB3260427150	(1,400.00)	2.6675	(3,985.55)	(3,734.48)	0.0000	4.3300	(1,843.4121)	0.0000	0.4794	(1.9123)	0.0000	1	(1.4329)	01/06/2025
603619.SH	12/26/2024	SDB3260427150	(26,100.00)	2.6675	(74,301.95)	(69,621.41)	0.0000	4.3300	(1,843.4121)	0.0000	8.9369	(35.6503)	0.0000	1	(26.7134)	01/06/2025
603619.SH	12/26/2024	SDB3260427150	(800.00)	2.6675	(2,277.45)	(2,133.99)	0.0000	4.3300	(1,843.4121)	0.0000	0.2739	(1.0927)	0.0000	1	(0.8188)	01/06/2025
603619.SH	12/26/2024	SDB3260427150	(2,100.00)	2.6675	(5,978.32)	(5,601.72)	0.0000	4.3300	(1,843.4121)	0.0000	0.7191	(2.8684)	0.0000	1	(2.1494)	01/06/2025
603619.SH	12/26/2024	SDB3260427150	(1,900.00)	2.6675	(5,408.95)	(5,068.23)	0.0000	4.3300	(1,843.4121)	0.0000	0.6506	(2.5952)	0.0000	1	(1.9447)	01/06/2025
603619.SH	12/26/2024	SDB3260427150	(5,500.00)	2.6675	(15,657.50)	(14,671.18)	0.0000	4.3300	(1,843.4121)	0.0000	1.8832	(7.5125)	0.0000	1	(5.6293)	01/06/2025
603619.SH	12/26/2024	SDB3260427150	(11,300.00)	2.6675	(32,169.04)	(30,142.60)	0.0000	4.3300	(1,843.4121)	0.0000	3.8692	(15.4348)	0.0000	1	(11.5656)	01/06/2025
603619.SH	12/26/2024	SDB3260427150	(3,100.00)	2.6675	(8,825.14)	(8,269.21)	0.0000	4.3300	(1,843.4121)	0.0000	1.0615	(4.2343)	0.0000	1	(3.1729)	01/06/2025
603619.SH	12/26/2024	SDB3260427150	(1,800.00)	2.6675	(5,124.27)	(4,801.48)	0.0000	4.3300	(1,843.4121)	0.0000	0.6163	(2.4586)	0.0000	1	(1.8423)	01/06/2025
603619.SH	12/26/2024	SDB3260427150	(100.00)	2.6675	(284.68)	(266.75)	0.0000	4.3300	(1,843.4121)	0.0000	0.0342	(0.1366)	0.0000	1	(0.1024)	01/06/2025
603619.SH	12/24/2024	SDB3260427150	(500.00)	2.6675	(1,423.41)	(1,333.74)	0.0000	4.3300	(1,843.4121)	0.0000	0.3424	(1.3659)	0.0000	2	(1.0235)	01/06/2025
603619.SH	12/24/2024	SDB3260427150	(1,800.00)	2.6675	(5,124.27)	(4,801.48)	0.0000	4.3300	(1,843.4121)	0.0000	1.2327	(4.9173)	0.0000	2	(3.6846)	01/06/2025
603619.SH	12/24/2024	SDB3260427150	(400.00)	2.6675	(1,138.73)	(1,066.99)	0.0000	4.3300	(1,843.4121)	0.0000	0.2739	(1.0927)	0.0000	2	(0.8188)	01/06/2025
603619.SH	12/24/2024	SDB3260427150	(100.00)	2.6675	(284.68)	(266.75)	0.0000	4.3300	(1,843.4121)	0.0000	0.0685	(0.2732)	0.0000	2	(0.2047)	01/06/2025
603619.SH	12/24/2024	SDB3260427150	(500.00)	2.6675	(1,423.41)	(1,333.74)	0.0000	4.3300	(1,843.4121)	0.0000	0.3424	(1.3659)	0.0000	2	(1.0235)	01/06/2025
603619.SH	12/24/2024	SDB3260427150	(200.00)	2.6675	(569.36)	(533.50)	0.0000	4.3300	(1,843.4121)	0.0000	0.1370	(0.5464)	0.0000	2	(0.4094)	01/06/2025
603619.SH	12/24/2024	SDB3260427150	(3,200.00)	2.6675	(9,109.82)	(8,535.96)	0.0000	4.3300	(1,843.4121)	0.0000	2.1914	(8.7418)	0.0000	2	(6.5504)	01/06/2025
603619.SH	12/24/2024	SDB3260427150	(3,000.00)	2.6675	(8,540.45)	(8,002.46)	0.0000	4.3300	(1,843.4121)	0.0000	2.0545	(8.1955)	0.0000	2	(6.1410)	01/06/2025
603619.SH	12/24/2024	SDB3260427150	(900.00)	2.6675	(2,562.14)	(2,400.74)	0.0000	4.3300	(1,843.4121)	0.0000	0.6163	(2.4586)	0.0000	2	(1.8423)	01/06/2025
603619.SH	12/24/2024	SDB3260427150	(24,100.00)	2.6675	(68,608.31)	(64,286.44)	0.0000	4.3300	(1,843.4121)	0.0000	16.5041	(65.8369)	0.0000	2	(49.3328)	01/06/2025
603619.SH	12/24/2024	SDB3260427150	(1,400.00)	2.6675	(3,985.55)	(3,734.48)	0.0000	4.3300	(1,843.4121)	0.0000	0.9587	(3.8245)	0.0000	2	(2.8658)	01/06/2025
603619.SH	12/24/2024	SDB3260427150	(26,100.00)	2.6675	(74,301.95)	(69,621.41)	0.0000	4.3300	(1,843.4121)	0.0000	17.8737	(71.3005)	0.0000	2	(53.4268)	01/06/2025
603619.SH	12/24/2024	SDB3260427150	(800.00)	2.6675	(2,277.45)	(2,133.99)	0.0000	4.3300	(1,843.4121)	0.0000	0.5479	(2.1855)	0.0000	2	(1.6376)	01/06/2025
603619.SH	12/24/2024	SDB3260427150	(2,100.00)	2.6675	(5,978.32)	(5,601.72)	0.0000	4.3300	(1,843.4121)	0.0000	1.4381	(5.7368)	0.0000	2	(4.2987)	01/06/2025
603619.SH	12/24/2024	SDB3260427150	(1,900.00)	2.6675	(5,408.95)	(5,068.23)	0.0000	4.3300	(1,843.4121)	0.0000	1.3012	(5.1905)	0.0000	2	(3.8893)	01/06/2025
603619.SH	12/24/2024	SDB3260427150	(5,500.00)	2.6675	(15,657.50)	(14,671.18)	0.0000	4.3300	(1,843.4121)	0.0000	3.7665	(15.0250)	0.0000	2	(11.2585)	01/06/2025
603619.SH	12/24/2024	SDB3260427150	(11,300.00)	2.6675	(32,169.04)	(30,142.60)	0.0000	4.3300	(1,843.4121)	0.0000	7.7384	(30.8696)	0.0000	2	(23.1311)	01/06/2025
603619.SH	12/24/2024	SDB3260427150	(3,100.00)	2.6675	(8,825.14)	(8,269.21)	0.0000	4.3300	(1,843.4121)	0.0000	2.1229	(8.4686)	0.0000	2	(6.3457)	01/06/2025
603619.SH	12/24/2024	SDB3260427150	(1,800.00)	2.6675	(5,124.27)	(4,801.48)	0.0000	4.3300	(1,843.4121)	0.0000	1.2327	(4.9173)	0.0000	2	(3.6846)	01/06/2025
603619.SH	12/24/2024	SDB3260427150	(100.00)	2.6675	(284.68)	(266.75)	0.0000	4.3300	(1,843.4121)	0.0000	0.0685	(0.2732)	0.0000	2	(0.2047)	01/06/2025
603619.SH	12/23/2024	SDB3260427150	(500.00)	2.7049	(1,423.41)	(1,352.46)	0.0000	4.3300	(1,843.4121)	0.0000	0.1712	(0.6925)	0.0000	1	(0.5213)	01/06/2025
603619.SH	12/23/2024	SDB3260427150	(1,800.00)	2.7049	(5,124.27)	(4,868.87)	0.0000	4.3300	(1,843.4121)	0.0000	0.6163	(2.4931)	0.0000	1	(1.8768)	01/06/2025
603619.SH	12/23/2024	SDB3260427150	(400.00)	2.7049	(1,138.73)	(1,081.97)	0.0000	4.3300	(1,843.4121)	0.0000	0.1370	(0.5540)	0.0000	1	(0.4171)	01/06/2025
603619.SH	12/23/2024	SDB3260427150	(100.00)	2.7049	(284.68)	(270.49)	0.0000	4.3300	(1,843.4121)	0.0000	0.0342	(0.1385)	0.0000	1	(0.1043)	01/06/2025
603619.SH	12/23/2024	SDB3260427150	(500.00)	2.7049	(1,423.41)	(1,352.46)	0.0000	4.3300	(1,843.4121)	0.0000	0.1712	(0.6925)	0.0000	1	(0.5213)	01/06/2025
603619.SH	12/23/2024	SDB3260427150	(200.00)	2.7049	(569.36)	(540.99)	0.0000	4.3300	(1,843.4121)	0.0000	0.0685	(0.2770)	0.0000	1	(0.2085)	01/06/2025
603619.SH	12/23/2024	SDB3260427150	(3,200.00)	2.7049	(9,109.82)	(8,655.77)	0.0000	4.3300	(1,843.4121)	0.0000	1.0957	(4.4323)	0.0000	1	(3.3366)	01/06/2025
603619.SH	12/23/2024	SDB3260427150	(3,000.00)	2.7049	(8,540.45)	(8,114.78)	0.0000	4.3300	(1,843.4121)	0.0000	1.0272	(4.1552)	0.0000	1	(3.1280)	01/06/2025
603619.SH	12/23/2024	SDB3260427150	(900.00)	2.7049	(2,562.14)	(2,434.43)	0.0000	4.3300	(1,843.4121)	0.0000	0.3082	(1.2466)	0.0000	1	(0.9384)	01/06/2025
603619.SH	12/23/2024	SDB3260427150	(24,100.00)	2.7049	(68,608.31)	(65,188.74)	0.0000	4.3300	(1,843.4121)	0.0000	8.2521	(33.3805)	0.0000	1	(25.1284)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
ZHONGMAN PETROLEUM AND NATURAL GAS GROUP CORP.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603619.SH	12/23/2024	SDB3260427150	(1,400.00)	2.7049	(3,985.55)	(3,786.90)	0.0000	4.3300	(1,843.4121)	0.0000	0.4794	(1.9391)	0.0000	1	(1.4597)	01/06/2025
603619.SH	12/23/2024	SDB3260427150	(26,100.00)	2.7049	(74,301.95)	(70,598.59)	0.0000	4.3300	(1,843.4121)	0.0000	8.9369	(36.1506)	0.0000	1	(27.2138)	01/06/2025
603619.SH	12/23/2024	SDB3260427150	(800.00)	2.7049	(2,277.45)	(2,163.94)	0.0000	4.3300	(1,843.4121)	0.0000	0.2739	(1.1081)	0.0000	1	(0.8341)	01/06/2025
603619.SH	12/23/2024	SDB3260427150	(2,100.00)	2.7049	(5,978.32)	(5,680.35)	0.0000	4.3300	(1,843.4121)	0.0000	0.7191	(2.9087)	0.0000	1	(2.1896)	01/06/2025
603619.SH	12/23/2024	SDB3260427150	(1,900.00)	2.7049	(5,408.95)	(5,139.36)	0.0000	4.3300	(1,843.4121)	0.0000	0.6506	(2.6317)	0.0000	1	(1.9811)	01/06/2025
603619.SH	12/23/2024	SDB3260427150	(5,500.00)	2.7049	(15,657.50)	(14,877.10)	0.0000	4.3300	(1,843.4121)	0.0000	1.8832	(7.6180)	0.0000	1	(5.7347)	01/06/2025
603619.SH	12/23/2024	SDB3260427150	(11,300.00)	2.7049	(32,169.04)	(30,565.68)	0.0000	4.3300	(1,843.4121)	0.0000	3.8692	(15.6514)	0.0000	1	(11.7822)	01/06/2025
603619.SH	12/23/2024	SDB3260427150	(3,100.00)	2.7049	(8,825.14)	(8,385.27)	0.0000	4.3300	(1,843.4121)	0.0000	1.0615	(4.2938)	0.0000	1	(3.2323)	01/06/2025
603619.SH	12/23/2024	SDB3260427150	(1,800.00)	2.7049	(5,124.27)	(4,868.87)	0.0000	4.3300	(1,843.4121)	0.0000	0.6163	(2.4931)	0.0000	1	(1.8768)	01/06/2025
603619.SH	12/23/2024	SDB3260427150	(100.00)	2.7049	(284.68)	(270.49)	0.0000	4.3300	(1,843.4121)	0.0000	0.0342	(0.1385)	0.0000	1	(0.1043)	01/06/2025
603619.SH	12/20/2024	SDB3260427150	(500.00)	2.7277	(1,423.41)	(1,363.85)	0.0000	4.3300	(1,843.4121)	0.0000	0.5136	(2.0951)	0.0000	3	(1.5815)	01/06/2025
603619.SH	12/20/2024	SDB3260427150	(1,800.00)	2.7277	(5,124.27)	(4,909.87)	0.0000	4.3300	(1,843.4121)	0.0000	1.8490	(7.5424)	0.0000	3	(5.6934)	01/06/2025
603619.SH	12/20/2024	SDB3260427150	(400.00)	2.7277	(1,138.73)	(1,091.08)	0.0000	4.3300	(1,843.4121)	0.0000	0.4109	(1.6761)	0.0000	3	(1.2652)	01/06/2025
603619.SH	12/20/2024	SDB3260427150	(100.00)	2.7277	(284.68)	(272.77)	0.0000	4.3300	(1,843.4121)	0.0000	0.1027	(0.4190)	0.0000	3	(0.3163)	01/06/2025
603619.SH	12/20/2024	SDB3260427150	(500.00)	2.7277	(1,423.41)	(1,363.85)	0.0000	4.3300	(1,843.4121)	0.0000	0.5136	(2.0951)	0.0000	3	(1.5815)	01/06/2025
603619.SH	12/20/2024	SDB3260427150	(200.00)	2.7277	(569.36)	(545.54)	0.0000	4.3300	(1,843.4121)	0.0000	0.2054	(0.8380)	0.0000	3	(0.6326)	01/06/2025
603619.SH	12/20/2024	SDB3260427150	(3,200.00)	2.7277	(9,109.82)	(8,728.65)	0.0000	4.3300	(1,843.4121)	0.0000	3.2871	(13.4087)	0.0000	3	(10.1216)	01/06/2025
603619.SH	12/20/2024	SDB3260427150	(3,000.00)	2.7277	(8,540.45)	(8,183.11)	0.0000	4.3300	(1,843.4121)	0.0000	3.0817	(12.5707)	0.0000	3	(9.4890)	01/06/2025
603619.SH	12/20/2024	SDB3260427150	(900.00)	2.7277	(2,562.14)	(2,454.93)	0.0000	4.3300	(1,843.4121)	0.0000	0.9245	(3.7712)	0.0000	3	(2.8467)	01/06/2025
603619.SH	12/20/2024	SDB3260427150	(24,100.00)	2.7277	(68,608.31)	(65,737.64)	0.0000	4.3300	(1,843.4121)	0.0000	24.7562	(100.9846)	0.0000	3	(76.2285)	01/06/2025
603619.SH	12/20/2024	SDB3260427150	(1,400.00)	2.7277	(3,985.55)	(3,818.78)	0.0000	4.3300	(1,843.4121)	0.0000	1.4381	(5.8663)	0.0000	3	(4.4282)	01/06/2025
603619.SH	12/20/2024	SDB3260427150	(26,100.00)	2.7277	(74,301.95)	(71,193.05)	0.0000	4.3300	(1,843.4121)	0.0000	26.8106	(109.3651)	0.0000	3	(82.5545)	01/06/2025
603619.SH	12/20/2024	SDB3260427150	(800.00)	2.7277	(2,277.45)	(2,182.16)	0.0000	4.3300	(1,843.4121)	0.0000	0.8218	(3.3522)	0.0000	3	(2.5304)	01/06/2025
603619.SH	12/20/2024	SDB3260427150	(2,100.00)	2.7277	(5,978.32)	(5,728.18)	0.0000	4.3300	(1,843.4121)	0.0000	2.1572	(8.7995)	0.0000	3	(6.6423)	01/06/2025
603619.SH	12/20/2024	SDB3260427150	(1,900.00)	2.7277	(5,408.95)	(5,182.64)	0.0000	4.3300	(1,843.4121)	0.0000	1.9517	(7.9614)	0.0000	3	(6.0097)	01/06/2025
603619.SH	12/20/2024	SDB3260427150	(5,500.00)	2.7277	(15,657.50)	(15,002.37)	0.0000	4.3300	(1,843.4121)	0.0000	5.6497	(23.0463)	0.0000	3	(17.3965)	01/06/2025
603619.SH	12/20/2024	SDB3260427150	(11,300.00)	2.7277	(32,169.04)	(30,823.04)	0.0000	4.3300	(1,843.4121)	0.0000	11.6077	(47.3496)	0.0000	3	(35.7420)	01/06/2025
603619.SH	12/20/2024	SDB3260427150	(3,100.00)	2.7277	(8,825.14)	(8,455.88)	0.0000	4.3300	(1,843.4121)	0.0000	3.1844	(12.9897)	0.0000	3	(9.8053)	01/06/2025
603619.SH	12/20/2024	SDB3260427150	(1,800.00)	2.7277	(5,124.27)	(4,909.87)	0.0000	4.3300	(1,843.4121)	0.0000	1.8490	(7.5424)	0.0000	3	(5.6934)	01/06/2025
603619.SH	12/20/2024	SDB3260427150	(100.00)	2.7277	(284.68)	(272.77)	0.0000	4.3300	(1,843.4121)	0.0000	0.1027	(0.4190)	0.0000	3	(0.3163)	01/06/2025
603619.SH	12/19/2024	SDB3260427150	(500.00)	2.7692	(1,423.41)	(1,384.59)	0.0000	4.5800	(1,843.4121)	0.0000	0.1811	(0.7090)	0.0000	1	(0.5279)	01/06/2025
603619.SH	12/19/2024	SDB3260427150	(1,800.00)	2.7692	(5,124.27)	(4,984.53)	0.0000	4.5800	(1,843.4121)	0.0000	0.6519	(2.5524)	0.0000	1	(1.9005)	01/06/2025
603619.SH	12/19/2024	SDB3260427150	(400.00)	2.7692	(1,138.73)	(1,107.67)	0.0000	4.5800	(1,843.4121)	0.0000	0.1449	(0.5672)	0.0000	1	(0.4223)	01/06/2025
603619.SH	12/19/2024	SDB3260427150	(100.00)	2.7692	(284.68)	(276.92)	0.0000	4.5800	(1,843.4121)	0.0000	0.0362	(0.1418)	0.0000	1	(0.1056)	01/06/2025
603619.SH	12/19/2024	SDB3260427150	(500.00)	2.7692	(1,423.41)	(1,384.59)	0.0000	4.5800	(1,843.4121)	0.0000	0.1811	(0.7090)	0.0000	1	(0.5279)	01/06/2025
603619.SH	12/19/2024	SDB3260427150	(200.00)	2.7692	(569.36)	(553.84)	0.0000	4.5800	(1,843.4121)	0.0000	0.0724	(0.2836)	0.0000	1	(0.2112)	01/06/2025
603619.SH	12/19/2024	SDB3260427150	(3,200.00)	2.7692	(9,109.82)	(8,861.38)	0.0000	4.5800	(1,843.4121)	0.0000	1.1590	(4.5375)	0.0000	1	(3.3786)	01/06/2025
603619.SH	12/19/2024	SDB3260427150	(3,000.00)	2.7692	(8,540.45)	(8,307.55)	0.0000	4.5800	(1,843.4121)	0.0000	1.0865	(4.2540)	0.0000	1	(3.1674)	01/06/2025
603619.SH	12/19/2024	SDB3260427150	(900.00)	2.7692	(2,562.14)	(2,492.26)	0.0000	4.5800	(1,843.4121)	0.0000	0.3260	(1.2762)	0.0000	1	(0.9502)	01/06/2025
603619.SH	12/19/2024	SDB3260427150	(24,100.00)	2.7692	(68,608.31)	(66,737.29)	0.0000	4.5800	(1,843.4121)	0.0000	8.7285	(34.1734)	0.0000	1	(25.4449)	01/06/2025
603619.SH	12/19/2024	SDB3260427150	(1,400.00)	2.7692	(3,985.55)	(3,876.85)	0.0000	4.5800	(1,843.4121)	0.0000	0.5070	(1.9852)	0.0000	1	(1.4781)	01/06/2025
603619.SH	12/19/2024	SDB3260427150	(26,100.00)	2.7692	(74,301.95)	(72,275.65)	0.0000	4.5800	(1,843.4121)	0.0000	9.4529	(37.0094)	0.0000	1	(27.5565)	01/06/2025
603619.SH	12/19/2024	SDB3260427150	(800.00)	2.7692	(2,277.45)	(2,215.35)	0.0000	4.5800	(1,843.4121)	0.0000	0.2897	(1.1344)	0.0000	1	(0.8446)	01/06/2025
603619.SH	12/19/2024	SDB3260427150	(2,100.00)	2.7692	(5,978.32)	(5,815.28)	0.0000	4.5800	(1,843.4121)	0.0000	0.7606	(2.9778)	0.0000	1	(2.2172)	01/06/2025
603619.SH	12/19/2024	SDB3260427150	(1,900.00)	2.7692	(5,408.95)	(5,261.45)	0.0000	4.5800	(1,843.4121)	0.0000	0.6881	(2.6942)	0.0000	1	(2.0060)	01/06/2025
603619.SH	12/19/2024	SDB3260427150	(5,500.00)	2.7692	(15,657.50)	(15,230.50)	0.0000	4.5800	(1,843.4121)	0.0000	1.9920	(7.7989)	0.0000	1	(5.8069)	01/06/2025
603619.SH	12/19/2024	SDB3260427150	(11,300.00)	2.7692	(32,169.04)	(31,291.76)	0.0000	4.5800	(1,843.4121)	0.0000	4.0926	(16.0232)	0.0000	1	(11.9306)	01/06/2025
603619.SH	12/19/2024	SDB3260427150	(3,100.00)	2.7692	(8,825.14)	(8,584.46)	0.0000	4.5800	(1,843.4121)	0.0000	1.1228	(4.3958)	0.0000	1	(3.2730)	01/06/2025
603619.SH	12/19/2024	SDB3260427150	(1,800.00)	2.7692	(5,124.27)	(4,984.53)	0.0000	4.5800	(1,843.4121)	0.0000	0.6519	(2.5524)	0.0000	1	(1.9005)	01/06/2025
603619.SH	12/19/2024	SDB3260427150	(100.00)	2.7692	(284.68)	(276.92)	0.0000	4.5800	(1,843.4121)	0.0000	0.0362	(0.1418)	0.0000	1	(0.1056)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
ZHONGMAN PETROLEUM AND NATURAL GAS GROUP CORP.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603619.SH	12/18/2024	SDB3260427150	(500.00)	2.7509	(1,423.41)	(1,375.43)	0.0000	4.5800	(1,843.4121)	0.0000	0.1811	(0.7043)	0.0000	1	(0.5232)	01/06/2025
603619.SH	12/18/2024	SDB3260427150	(1,800.00)	2.7509	(5,124.27)	(4,951.53)	0.0000	4.5800	(1,843.4121)	0.0000	0.6519	(2.5355)	0.0000	1	(1.8836)	01/06/2025
603619.SH	12/18/2024	SDB3260427150	(400.00)	2.7509	(1,138.73)	(1,100.34)	0.0000	4.5800	(1,843.4121)	0.0000	0.1449	(0.5634)	0.0000	1	(0.4186)	01/06/2025
603619.SH	12/18/2024	SDB3260427150	(100.00)	2.7509	(284.68)	(275.09)	0.0000	4.5800	(1,843.4121)	0.0000	0.0362	(0.1409)	0.0000	1	(0.1046)	01/06/2025
603619.SH	12/18/2024	SDB3260427150	(500.00)	2.7509	(1,423.41)	(1,375.43)	0.0000	4.5800	(1,843.4121)	0.0000	0.1811	(0.7043)	0.0000	1	(0.5232)	01/06/2025
603619.SH	12/18/2024	SDB3260427150	(200.00)	2.7509	(569.36)	(550.17)	0.0000	4.5800	(1,843.4121)	0.0000	0.0724	(0.2817)	0.0000	1	(0.2093)	01/06/2025
603619.SH	12/18/2024	SDB3260427150	(3,200.00)	2.7509	(9,109.82)	(8,802.73)	0.0000	4.5800	(1,843.4121)	0.0000	1.1590	(4.5075)	0.0000	1	(3.3485)	01/06/2025
603619.SH	12/18/2024	SDB3260427150	(3,000.00)	2.7509	(8,540.45)	(8,252.56)	0.0000	4.5800	(1,843.4121)	0.0000	1.0865	(4.2258)	0.0000	1	(3.1393)	01/06/2025
603619.SH	12/18/2024	SDB3260427150	(900.00)	2.7509	(2,562.14)	(2,475.77)	0.0000	4.5800	(1,843.4121)	0.0000	0.3260	(1.2677)	0.0000	1	(0.9418)	01/06/2025
603619.SH	12/18/2024	SDB3260427150	(24,100.00)	2.7509	(68,608.31)	(66,295.53)	0.0000	4.5800	(1,843.4121)	0.0000	8.7285	(33.9472)	0.0000	1	(25.2187)	01/06/2025
603619.SH	12/18/2024	SDB3260427150	(1,400.00)	2.7509	(3,985.55)	(3,851.19)	0.0000	4.5800	(1,843.4121)	0.0000	0.5070	(1.9720)	0.0000	1	(1.4650)	01/06/2025
603619.SH	12/18/2024	SDB3260427150	(26,100.00)	2.7509	(74,301.95)	(71,797.24)	0.0000	4.5800	(1,843.4121)	0.0000	9.4529	(36.7644)	0.0000	1	(27.3116)	01/06/2025
603619.SH	12/18/2024	SDB3260427150	(800.00)	2.7509	(2,277.45)	(2,200.68)	0.0000	4.5800	(1,843.4121)	0.0000	0.2897	(1.1269)	0.0000	1	(0.8371)	01/06/2025
603619.SH	12/18/2024	SDB3260427150	(2,100.00)	2.7509	(5,978.32)	(5,776.79)	0.0000	4.5800	(1,843.4121)	0.0000	0.7606	(2.9581)	0.0000	1	(2.1975)	01/06/2025
603619.SH	12/18/2024	SDB3260427150	(1,900.00)	2.7509	(5,408.95)	(5,226.62)	0.0000	4.5800	(1,843.4121)	0.0000	0.6881	(2.6763)	0.0000	1	(1.9882)	01/06/2025
603619.SH	12/18/2024	SDB3260427150	(5,500.00)	2.7509	(15,657.50)	(15,129.69)	0.0000	4.5800	(1,843.4121)	0.0000	1.9920	(7.7473)	0.0000	1	(5.7553)	01/06/2025
603619.SH	12/18/2024	SDB3260427150	(11,300.00)	2.7509	(32,169.04)	(31,084.63)	0.0000	4.5800	(1,843.4121)	0.0000	4.0926	(15.9172)	0.0000	1	(11.8245)	01/06/2025
603619.SH	12/18/2024	SDB3260427150	(3,100.00)	2.7509	(8,825.14)	(8,527.64)	0.0000	4.5800	(1,843.4121)	0.0000	1.1228	(4.3667)	0.0000	1	(3.2439)	01/06/2025
603619.SH	12/18/2024	SDB3260427150	(1,800.00)	2.7509	(5,124.27)	(4,951.53)	0.0000	4.5800	(1,843.4121)	0.0000	0.6519	(2.5355)	0.0000	1	(1.8836)	01/06/2025
603619.SH	12/18/2024	SDB3260427150	(100.00)	2.7509	(284.68)	(275.09)	0.0000	4.5800	(1,843.4121)	0.0000	0.0362	(0.1409)	0.0000	1	(0.1046)	01/06/2025
603619.SH	12/17/2024	SDB3260427150	(500.00)	2.9039	(1,423.41)	(1,451.94)	0.0000	4.5800	(1,843.4121)	0.0000	0.1811	(0.7435)	0.0000	1	(0.5624)	01/06/2025
603619.SH	12/17/2024	SDB3260427150	(1,800.00)	2.9039	(5,124.27)	(5,226.98)	0.0000	4.5800	(1,843.4121)	0.0000	0.6519	(2.6765)	0.0000	1	(2.0246)	01/06/2025
603619.SH	12/17/2024	SDB3260427150	(400.00)	2.9039	(1,138.73)	(1,161.55)	0.0000	4.5800	(1,843.4121)	0.0000	0.1449	(0.5948)	0.0000	1	(0.4499)	01/06/2025
603619.SH	12/17/2024	SDB3260427150	(100.00)	2.9039	(284.68)	(290.39)	0.0000	4.5800	(1,843.4121)	0.0000	0.0362	(0.1487)	0.0000	1	(0.1125)	01/06/2025
603619.SH	12/17/2024	SDB3260427150	(500.00)	2.9039	(1,423.41)	(1,451.94)	0.0000	4.5800	(1,843.4121)	0.0000	0.1811	(0.7435)	0.0000	1	(0.5624)	01/06/2025
603619.SH	12/17/2024	SDB3260427150	(200.00)	2.9039	(569.36)	(580.78)	0.0000	4.5800	(1,843.4121)	0.0000	0.0724	(0.2974)	0.0000	1	(0.2250)	01/06/2025
603619.SH	12/17/2024	SDB3260427150	(3,200.00)	2.9039	(9,109.82)	(9,292.40)	0.0000	4.5800	(1,843.4121)	0.0000	1.1590	(4.7583)	0.0000	1	(3.5993)	01/06/2025
603619.SH	12/17/2024	SDB3260427150	(3,000.00)	2.9039	(8,540.45)	(8,711.63)	0.0000	4.5800	(1,843.4121)	0.0000	1.0865	(4.4609)	0.0000	1	(3.3743)	01/06/2025
603619.SH	12/17/2024	SDB3260427150	(900.00)	2.9039	(2,562.14)	(2,613.49)	0.0000	4.5800	(1,843.4121)	0.0000	0.3260	(1.3383)	0.0000	1	(1.0123)	01/06/2025
603619.SH	12/17/2024	SDB3260427150	(24,100.00)	2.9039	(68,608.31)	(69,983.41)	0.0000	4.5800	(1,843.4121)	0.0000	8.7285	(35.8356)	0.0000	1	(27.1071)	01/06/2025
603619.SH	12/17/2024	SDB3260427150	(1,400.00)	2.9039	(3,985.55)	(4,065.43)	0.0000	4.5800	(1,843.4121)	0.0000	0.5070	(2.0817)	0.0000	1	(1.5747)	01/06/2025
603619.SH	12/17/2024	SDB3260427150	(26,100.00)	2.9039	(74,301.95)	(75,791.16)	0.0000	4.5800	(1,843.4121)	0.0000	9.4529	(38.8095)	0.0000	1	(29.3567)	01/06/2025
603619.SH	12/17/2024	SDB3260427150	(800.00)	2.9039	(2,277.45)	(2,323.10)	0.0000	4.5800	(1,843.4121)	0.0000	0.2897	(1.1896)	0.0000	1	(0.8998)	01/06/2025
603619.SH	12/17/2024	SDB3260427150	(2,100.00)	2.9039	(5,978.32)	(6,098.14)	0.0000	4.5800	(1,843.4121)	0.0000	0.7606	(3.1226)	0.0000	1	(2.3620)	01/06/2025
603619.SH	12/17/2024	SDB3260427150	(1,900.00)	2.9039	(5,408.95)	(5,517.36)	0.0000	4.5800	(1,843.4121)	0.0000	0.6881	(2.8252)	0.0000	1	(2.1371)	01/06/2025
603619.SH	12/17/2024	SDB3260427150	(5,500.00)	2.9039	(15,657.50)	(15,971.32)	0.0000	4.5800	(1,843.4121)	0.0000	1.9920	(8.1783)	0.0000	1	(6.1863)	01/06/2025
603619.SH	12/17/2024	SDB3260427150	(11,300.00)	2.9039	(32,169.04)	(32,813.80)	0.0000	4.5800	(1,843.4121)	0.0000	4.0926	(16.8026)	0.0000	1	(12.7100)	01/06/2025
603619.SH	12/17/2024	SDB3260427150	(3,100.00)	2.9039	(8,825.14)	(9,002.02)	0.0000	4.5800	(1,843.4121)	0.0000	1.1228	(4.6096)	0.0000	1	(3.4868)	01/06/2025
603619.SH	12/17/2024	SDB3260427150	(1,800.00)	2.9039	(5,124.27)	(5,226.98)	0.0000	4.5800	(1,843.4121)	0.0000	0.6519	(2.6765)	0.0000	1	(2.0246)	01/06/2025
603619.SH	12/17/2024	SDB3260427150	(100.00)	2.9039	(284.68)	(290.39)	0.0000	4.5800	(1,843.4121)	0.0000	0.0362	(0.1487)	0.0000	1	(0.1125)	01/06/2025
603619.SH	12/16/2024	SDB3260427150	(500.00)	2.8994	(1,423.41)	(1,449.70)	0.0000	4.5800	(1,843.4121)	0.0000	0.1811	(0.7423)	0.0000	1	(0.5612)	01/06/2025
603619.SH	12/16/2024	SDB3260427150	(1,800.00)	2.8994	(5,124.27)	(5,218.94)	0.0000	4.5800	(1,843.4121)	0.0000	0.6519	(2.6724)	0.0000	1	(2.0205)	01/06/2025
603619.SH	12/16/2024	SDB3260427150	(400.00)	2.8994	(1,138.73)	(1,159.76)	0.0000	4.5800	(1,843.4121)	0.0000	0.1449	(0.5939)	0.0000	1	(0.4490)	01/06/2025
603619.SH	12/16/2024	SDB3260427150	(100.00)	2.8994	(284.68)	(289.94)	0.0000	4.5800	(1,843.4121)	0.0000	0.0362	(0.1485)	0.0000	1	(0.1122)	01/06/2025
603619.SH	12/16/2024	SDB3260427150	(500.00)	2.8994	(1,423.41)	(1,449.70)	0.0000	4.5800	(1,843.4121)	0.0000	0.1811	(0.7423)	0.0000	1	(0.5612)	01/06/2025
603619.SH	12/16/2024	SDB3260427150	(200.00)	2.8994	(569.36)	(579.88)	0.0000	4.5800	(1,843.4121)	0.0000	0.0724	(0.2969)	0.0000	1	(0.2245)	01/06/2025
603619.SH	12/16/2024	SDB3260427150	(3,200.00)	2.8994	(9,109.82)	(9,278.11)	0.0000	4.5800	(1,843.4121)	0.0000	1.1590	(4.7509)	0.0000	1	(3.5920)	01/06/2025
603619.SH	12/16/2024	SDB3260427150	(3,000.00)	2.8994	(8,540.45)	(8,698.23)	0.0000	4.5800	(1,843.4121)	0.0000	1.0865	(4.4540)	0.0000	1	(3.3675)	01/06/2025
603619.SH	12/16/2024	SDB3260427150	(900.00)	2.8994	(2,562.14)	(2,609.47)	0.0000	4.5800	(1,843.4121)	0.0000	0.3260	(1.3362)	0.0000	1	(1.0102)	01/06/2025
603619.SH	12/16/2024	SDB3260427150	(24,100.00)	2.8994	(68,608.31)	(69,875.78)	0.0000	4.5800	(1,843.4121)	0.0000	8.7285	(35.7805)	0.0000	1	(27.0520)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

GLOBAL
SECURITIES
SERVICES



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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
ZHONGMAN PETROLEUM AND NATURAL GAS GROUP CORP.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603619.SH	12/16/2024	SDB3260427150	(1,400.00)	2.8994	(3,985.55)	(4,059.17)	0.0000	4.5800	(1,843.4121)	0.0000	0.5070	(2.0785)	0.0000	1	(1.5715)	01/06/2025
603619.SH	12/16/2024	SDB3260427150	(26,100.00)	2.8994	(74,301.95)	(75,674.60)	0.0000	4.5800	(1,843.4121)	0.0000	9.4529	(38.7499)	0.0000	1	(29.2970)	01/06/2025
603619.SH	12/16/2024	SDB3260427150	(800.00)	2.8994	(2,277.45)	(2,319.53)	0.0000	4.5800	(1,843.4121)	0.0000	0.2897	(1.1877)	0.0000	1	(0.8980)	01/06/2025
603619.SH	12/16/2024	SDB3260427150	(2,100.00)	2.8994	(5,978.32)	(6,088.76)	0.0000	4.5800	(1,843.4121)	0.0000	0.7606	(3.1178)	0.0000	1	(2.3572)	01/06/2025
603619.SH	12/16/2024	SDB3260427150	(1,900.00)	2.8994	(5,408.95)	(5,508.88)	0.0000	4.5800	(1,843.4121)	0.0000	0.6881	(2.8209)	0.0000	1	(2.1327)	01/06/2025
603619.SH	12/16/2024	SDB3260427150	(5,500.00)	2.8994	(15,657.50)	(15,946.76)	0.0000	4.5800	(1,843.4121)	0.0000	1.9920	(8.1657)	0.0000	1	(6.1737)	01/06/2025
603619.SH	12/16/2024	SDB3260427150	(11,300.00)	2.8994	(32,169.04)	(32,763.33)	0.0000	4.5800	(1,843.4121)	0.0000	4.0926	(16.7768)	0.0000	1	(12.6841)	01/06/2025
603619.SH	12/16/2024	SDB3260427150	(3,100.00)	2.8994	(8,825.14)	(8,988.17)	0.0000	4.5800	(1,843.4121)	0.0000	1.1228	(4.6025)	0.0000	1	(3.4797)	01/06/2025
603619.SH	12/16/2024	SDB3260427150	(1,800.00)	2.8994	(5,124.27)	(5,218.94)	0.0000	4.5800	(1,843.4121)	0.0000	0.6519	(2.6724)	0.0000	1	(2.0205)	01/06/2025
603619.SH	12/16/2024	SDB3260427150	(100.00)	2.8994	(284.68)	(289.94)	0.0000	4.5800	(1,843.4121)	0.0000	0.0362	(0.1485)	0.0000	1	(0.1122)	01/06/2025
603619.SH	12/13/2024	SDB3260427150	(500.00)	2.8770	(1,423.41)	(1,438.48)	0.0000	4.5800	(1,843.4121)	0.0000	0.5433	(2.2098)	0.0000	3	(1.6665)	01/06/2025
603619.SH	12/13/2024	SDB3260427150	(1,800.00)	2.8770	(5,124.27)	(5,178.53)	0.0000	4.5800	(1,843.4121)	0.0000	1.9558	(7.9551)	0.0000	3	(5.9994)	01/06/2025
603619.SH	12/13/2024	SDB3260427150	(400.00)	2.8770	(1,138.73)	(1,150.79)	0.0000	4.5800	(1,843.4121)	0.0000	0.4346	(1.7678)	0.0000	3	(1.3332)	01/06/2025
603619.SH	12/13/2024	SDB3260427150	(100.00)	2.8770	(284.68)	(287.70)	0.0000	4.5800	(1,843.4121)	0.0000	0.1087	(0.4420)	0.0000	3	(0.3333)	01/06/2025
603619.SH	12/13/2024	SDB3260427150	(500.00)	2.8770	(1,423.41)	(1,438.48)	0.0000	4.5800	(1,843.4121)	0.0000	0.5433	(2.2098)	0.0000	3	(1.6665)	01/06/2025
603619.SH	12/13/2024	SDB3260427150	(200.00)	2.8770	(569.36)	(575.39)	0.0000	4.5800	(1,843.4121)	0.0000	0.2173	(0.8839)	0.0000	3	(0.6666)	01/06/2025
603619.SH	12/13/2024	SDB3260427150	(3,200.00)	2.8770	(9,109.82)	(9,206.28)	0.0000	4.5800	(1,843.4121)	0.0000	3.4769	(14.1425)	0.0000	3	(10.6656)	01/06/2025
603619.SH	12/13/2024	SDB3260427150	(3,000.00)	2.8770	(8,540.45)	(8,630.89)	0.0000	4.5800	(1,843.4121)	0.0000	3.2596	(13.2586)	0.0000	3	(9.9990)	01/06/2025
603619.SH	12/13/2024	SDB3260427150	(900.00)	2.8770	(2,562.14)	(2,589.27)	0.0000	4.5800	(1,843.4121)	0.0000	0.9779	(3.9776)	0.0000	3	(2.9997)	01/06/2025
603619.SH	12/13/2024	SDB3260427150	(24,100.00)	2.8770	(68,608.31)	(69,334.81)	0.0000	4.5800	(1,843.4121)	0.0000	26.1855	(106.5105)	0.0000	3	(80.3250)	01/06/2025
603619.SH	12/13/2024	SDB3260427150	(1,400.00)	2.8770	(3,985.55)	(4,027.75)	0.0000	4.5800	(1,843.4121)	0.0000	1.5211	(6.1873)	0.0000	3	(4.6662)	01/06/2025
603619.SH	12/13/2024	SDB3260427150	(26,100.00)	2.8770	(74,301.95)	(75,088.73)	0.0000	4.5800	(1,843.4121)	0.0000	28.3586	(115.3496)	0.0000	3	(86.9910)	01/06/2025
603619.SH	12/13/2024	SDB3260427150	(800.00)	2.8770	(2,277.45)	(2,301.57)	0.0000	4.5800	(1,843.4121)	0.0000	0.8692	(3.5356)	0.0000	3	(2.6664)	01/06/2025
603619.SH	12/13/2024	SDB3260427150	(2,100.00)	2.8770	(5,978.32)	(6,041.62)	0.0000	4.5800	(1,843.4121)	0.0000	2.2817	(9.2810)	0.0000	3	(6.9993)	01/06/2025
603619.SH	12/13/2024	SDB3260427150	(1,900.00)	2.8770	(5,408.95)	(5,466.23)	0.0000	4.5800	(1,843.4121)	0.0000	2.0644	(8.3971)	0.0000	3	(6.3327)	01/06/2025
603619.SH	12/13/2024	SDB3260427150	(5,500.00)	2.8770	(15,657.50)	(15,823.30)	0.0000	4.5800	(1,843.4121)	0.0000	5.9759	(24.3074)	0.0000	3	(18.3314)	01/06/2025
603619.SH	12/13/2024	SDB3260427150	(11,300.00)	2.8770	(32,169.04)	(32,509.68)	0.0000	4.5800	(1,843.4121)	0.0000	12.2779	(49.9406)	0.0000	3	(37.6628)	01/06/2025
603619.SH	12/13/2024	SDB3260427150	(3,100.00)	2.8770	(8,825.14)	(8,918.59)	0.0000	4.5800	(1,843.4121)	0.0000	3.3683	(13.7005)	0.0000	3	(10.3323)	01/06/2025
603619.SH	12/13/2024	SDB3260427150	(1,800.00)	2.8770	(5,124.27)	(5,178.53)	0.0000	4.5800	(1,843.4121)	0.0000	1.9558	(7.9551)	0.0000	3	(5.9994)	01/06/2025
603619.SH	12/13/2024	SDB3260427150	(100.00)	2.8770	(284.68)	(287.70)	0.0000	4.5800	(1,843.4121)	0.0000	0.1087	(0.4420)	0.0000	3	(0.3333)	01/06/2025
603619.SH	12/12/2024	SDB3260427150	(500.00)	2.8868	(1,423.41)	(1,443.42)	0.0000	4.5800	(1,843.4121)	0.0000	0.1811	(0.7391)	0.0000	1	(0.5580)	01/06/2025
603619.SH	12/12/2024	SDB3260427150	(1,800.00)	2.8868	(5,124.27)	(5,196.32)	0.0000	4.5800	(1,843.4121)	0.0000	0.6519	(2.6608)	0.0000	1	(2.0089)	01/06/2025
603619.SH	12/12/2024	SDB3260427150	(400.00)	2.8868	(1,138.73)	(1,154.74)	0.0000	4.5800	(1,843.4121)	0.0000	0.1449	(0.5913)	0.0000	1	(0.4464)	01/06/2025
603619.SH	12/12/2024	SDB3260427150	(100.00)	2.8868	(284.68)	(288.68)	0.0000	4.5800	(1,843.4121)	0.0000	0.0362	(0.1478)	0.0000	1	(0.1116)	01/06/2025
603619.SH	12/12/2024	SDB3260427150	(500.00)	2.8868	(1,423.41)	(1,443.42)	0.0000	4.5800	(1,843.4121)	0.0000	0.1811	(0.7391)	0.0000	1	(0.5580)	01/06/2025
603619.SH	12/12/2024	SDB3260427150	(200.00)	2.8868	(569.36)	(577.37)	0.0000	4.5800	(1,843.4121)	0.0000	0.0724	(0.2956)	0.0000	1	(0.2232)	01/06/2025
603619.SH	12/12/2024	SDB3260427150	(3,200.00)	2.8868	(9,109.82)	(9,237.90)	0.0000	4.5800	(1,843.4121)	0.0000	1.1590	(4.7303)	0.0000	1	(3.5714)	01/06/2025
603619.SH	12/12/2024	SDB3260427150	(3,000.00)	2.8868	(8,540.45)	(8,660.53)	0.0000	4.5800	(1,843.4121)	0.0000	1.0865	(4.4347)	0.0000	1	(3.3482)	01/06/2025
603619.SH	12/12/2024	SDB3260427150	(900.00)	2.8868	(2,562.14)	(2,598.16)	0.0000	4.5800	(1,843.4121)	0.0000	0.3260	(1.3304)	0.0000	1	(1.0045)	01/06/2025
603619.SH	12/12/2024	SDB3260427150	(24,100.00)	2.8868	(68,608.31)	(69,572.94)	0.0000	4.5800	(1,843.4121)	0.0000	8.7285	(35.6254)	0.0000	1	(26.8969)	01/06/2025
603619.SH	12/12/2024	SDB3260427150	(1,400.00)	2.8868	(3,985.55)	(4,041.58)	0.0000	4.5800	(1,843.4121)	0.0000	0.5070	(2.0695)	0.0000	1	(1.5625)	01/06/2025
603619.SH	12/12/2024	SDB3260427150	(26,100.00)	2.8868	(74,301.95)	(75,346.63)	0.0000	4.5800	(1,843.4121)	0.0000	9.4529	(38.5819)	0.0000	1	(29.1291)	01/06/2025
603619.SH	12/12/2024	SDB3260427150	(800.00)	2.8868	(2,277.45)	(2,309.48)	0.0000	4.5800	(1,843.4121)	0.0000	0.2897	(1.1826)	0.0000	1	(0.8928)	01/06/2025
603619.SH	12/12/2024	SDB3260427150	(2,100.00)	2.8868	(5,978.32)	(6,062.37)	0.0000	4.5800	(1,843.4121)	0.0000	0.7606	(3.1043)	0.0000	1	(2.3437)	01/06/2025
603619.SH	12/12/2024	SDB3260427150	(1,900.00)	2.8868	(5,408.95)	(5,485.00)	0.0000	4.5800	(1,843.4121)	0.0000	0.6881	(2.8086)	0.0000	1	(2.1205)	01/06/2025
603619.SH	12/12/2024	SDB3260427150	(5,500.00)	2.8868	(15,657.50)	(15,877.64)	0.0000	4.5800	(1,843.4121)	0.0000	1.9920	(8.1303)	0.0000	1	(6.1383)	01/06/2025
603619.SH	12/12/2024	SDB3260427150	(11,300.00)	2.8868	(32,169.04)	(32,621.34)	0.0000	4.5800	(1,843.4121)	0.0000	4.0926	(16.7040)	0.0000	1	(12.6114)	01/06/2025
603619.SH	12/12/2024	SDB3260427150	(3,100.00)	2.8868	(8,825.14)	(8,949.22)	0.0000	4.5800	(1,843.4121)	0.0000	1.1228	(4.5825)	0.0000	1	(3.4598)	01/06/2025
603619.SH	12/12/2024	SDB3260427150	(1,800.00)	2.8868	(5,124.27)	(5,196.32)	0.0000	4.5800	(1,843.4121)	0.0000	0.6519	(2.6608)	0.0000	1	(2.0089)	01/06/2025
603619.SH	12/12/2024	SDB3260427150	(100.00)	2.8868	(284.68)	(288.68)	0.0000	4.5800	(1,843.4121)	0.0000	0.0362	(0.1478)	0.0000	1	(0.1116)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
ZHONGMAN PETROLEUM AND NATURAL GAS GROUP CORP.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603619.SH	12/11/2024	SDB3260427150	(500.00)	2.9188	(1,423.41)	(1,459.39)	0.0000	4.5800	(1,843.4121)	0.0000	0.1811	(0.7473)	0.0000	1	(0.5662)	01/06/2025
603619.SH	12/11/2024	SDB3260427150	(1,800.00)	2.9188	(5,124.27)	(5,253.81)	0.0000	4.5800	(1,843.4121)	0.0000	0.6519	(2.6903)	0.0000	1	(2.0383)	01/06/2025
603619.SH	12/11/2024	SDB3260427150	(400.00)	2.9188	(1,138.73)	(1,167.51)	0.0000	4.5800	(1,843.4121)	0.0000	0.1449	(0.5978)	0.0000	1	(0.4530)	01/06/2025
603619.SH	12/11/2024	SDB3260427150	(100.00)	2.9188	(284.68)	(291.88)	0.0000	4.5800	(1,843.4121)	0.0000	0.0362	(0.1495)	0.0000	1	(0.1132)	01/06/2025
603619.SH	12/11/2024	SDB3260427150	(500.00)	2.9188	(1,423.41)	(1,459.39)	0.0000	4.5800	(1,843.4121)	0.0000	0.1811	(0.7473)	0.0000	1	(0.5662)	01/06/2025
603619.SH	12/11/2024	SDB3260427150	(200.00)	2.9188	(569.36)	(583.76)	0.0000	4.5800	(1,843.4121)	0.0000	0.0724	(0.2989)	0.0000	1	(0.2265)	01/06/2025
603619.SH	12/11/2024	SDB3260427150	(3,200.00)	2.9188	(9,109.82)	(9,340.11)	0.0000	4.5800	(1,843.4121)	0.0000	1.1590	(4.7827)	0.0000	1	(3.6237)	01/06/2025
603619.SH	12/11/2024	SDB3260427150	(3,000.00)	2.9188	(8,540.45)	(8,756.35)	0.0000	4.5800	(1,843.4121)	0.0000	1.0865	(4.4838)	0.0000	1	(3.3972)	01/06/2025
603619.SH	12/11/2024	SDB3260427150	(900.00)	2.9188	(2,562.14)	(2,626.90)	0.0000	4.5800	(1,843.4121)	0.0000	0.3260	(1.3451)	0.0000	1	(1.0192)	01/06/2025
603619.SH	12/11/2024	SDB3260427150	(24,100.00)	2.9188	(68,608.31)	(70,342.67)	0.0000	4.5800	(1,843.4121)	0.0000	8.7285	(36.0196)	0.0000	1	(27.2911)	01/06/2025
603619.SH	12/11/2024	SDB3260427150	(1,400.00)	2.9188	(3,985.55)	(4,086.30)	0.0000	4.5800	(1,843.4121)	0.0000	0.5070	(2.0924)	0.0000	1	(1.5854)	01/06/2025
603619.SH	12/11/2024	SDB3260427150	(26,100.00)	2.9188	(74,301.95)	(76,180.24)	0.0000	4.5800	(1,843.4121)	0.0000	9.4529	(39.0088)	0.0000	1	(29.5559)	01/06/2025
603619.SH	12/11/2024	SDB3260427150	(800.00)	2.9188	(2,277.45)	(2,335.03)	0.0000	4.5800	(1,843.4121)	0.0000	0.2897	(1.1957)	0.0000	1	(0.9059)	01/06/2025
603619.SH	12/11/2024	SDB3260427150	(2,100.00)	2.9188	(5,978.32)	(6,129.44)	0.0000	4.5800	(1,843.4121)	0.0000	0.7606	(3.1386)	0.0000	1	(2.3781)	01/06/2025
603619.SH	12/11/2024	SDB3260427150	(1,900.00)	2.9188	(5,408.95)	(5,545.69)	0.0000	4.5800	(1,843.4121)	0.0000	0.6881	(2.8397)	0.0000	1	(2.1516)	01/06/2025
603619.SH	12/11/2024	SDB3260427150	(5,500.00)	2.9188	(15,657.50)	(16,053.31)	0.0000	4.5800	(1,843.4121)	0.0000	1.9920	(8.2202)	0.0000	1	(6.2283)	01/06/2025
603619.SH	12/11/2024	SDB3260427150	(11,300.00)	2.9188	(32,169.04)	(32,982.25)	0.0000	4.5800	(1,843.4121)	0.0000	4.0926	(16.8889)	0.0000	1	(12.7962)	01/06/2025
603619.SH	12/11/2024	SDB3260427150	(3,100.00)	2.9188	(8,825.14)	(9,048.23)	0.0000	4.5800	(1,843.4121)	0.0000	1.1228	(4.6332)	0.0000	1	(3.5105)	01/06/2025
603619.SH	12/11/2024	SDB3260427150	(1,800.00)	2.9188	(5,124.27)	(5,253.81)	0.0000	4.5800	(1,843.4121)	0.0000	0.6519	(2.6903)	0.0000	1	(2.0383)	01/06/2025
603619.SH	12/11/2024	SDB3260427150	(100.00)	2.9188	(284.68)	(291.88)	0.0000	4.5800	(1,843.4121)	0.0000	0.0362	(0.1495)	0.0000	1	(0.1132)	01/06/2025
603619.SH	12/10/2024	SDB3260427150	(500.00)	2.8685	(1,423.41)	(1,434.25)	0.0000	4.5800	(1,843.4121)	0.0000	0.1811	(0.7344)	0.0000	1	(0.5533)	01/06/2025
603619.SH	12/10/2024	SDB3260427150	(1,800.00)	2.8685	(5,124.27)	(5,163.29)	0.0000	4.5800	(1,843.4121)	0.0000	0.6519	(2.6439)	0.0000	1	(1.9920)	01/06/2025
603619.SH	12/10/2024	SDB3260427150	(400.00)	2.8685	(1,138.73)	(1,147.40)	0.0000	4.5800	(1,843.4121)	0.0000	0.1449	(0.5875)	0.0000	1	(0.4427)	01/06/2025
603619.SH	12/10/2024	SDB3260427150	(100.00)	2.8685	(284.68)	(286.85)	0.0000	4.5800	(1,843.4121)	0.0000	0.0362	(0.1469)	0.0000	1	(0.1107)	01/06/2025
603619.SH	12/10/2024	SDB3260427150	(500.00)	2.8685	(1,423.41)	(1,434.25)	0.0000	4.5800	(1,843.4121)	0.0000	0.1811	(0.7344)	0.0000	1	(0.5533)	01/06/2025
603619.SH	12/10/2024	SDB3260427150	(200.00)	2.8685	(569.36)	(573.70)	0.0000	4.5800	(1,843.4121)	0.0000	0.0724	(0.2938)	0.0000	1	(0.2213)	01/06/2025
603619.SH	12/10/2024	SDB3260427150	(3,200.00)	2.8685	(9,109.82)	(9,179.17)	0.0000	4.5800	(1,843.4121)	0.0000	1.1590	(4.7003)	0.0000	1	(3.5413)	01/06/2025
603619.SH	12/10/2024	SDB3260427150	(3,000.00)	2.8685	(8,540.45)	(8,605.48)	0.0000	4.5800	(1,843.4121)	0.0000	1.0865	(4.4065)	0.0000	1	(3.3200)	01/06/2025
603619.SH	12/10/2024	SDB3260427150	(900.00)	2.8685	(2,562.14)	(2,581.64)	0.0000	4.5800	(1,843.4121)	0.0000	0.3260	(1.3220)	0.0000	1	(0.9960)	01/06/2025
603619.SH	12/10/2024	SDB3260427150	(24,100.00)	2.8685	(68,608.31)	(69,130.66)	0.0000	4.5800	(1,843.4121)	0.0000	8.7285	(35.3990)	0.0000	1	(26.6705)	01/06/2025
603619.SH	12/10/2024	SDB3260427150	(1,400.00)	2.8685	(3,985.55)	(4,015.89)	0.0000	4.5800	(1,843.4121)	0.0000	0.5070	(2.0564)	0.0000	1	(1.5493)	01/06/2025
603619.SH	12/10/2024	SDB3260427150	(26,100.00)	2.8685	(74,301.95)	(74,867.64)	0.0000	4.5800	(1,843.4121)	0.0000	9.4529	(38.3366)	0.0000	1	(28.8838)	01/06/2025
603619.SH	12/10/2024	SDB3260427150	(800.00)	2.8685	(2,277.45)	(2,294.79)	0.0000	4.5800	(1,843.4121)	0.0000	0.2897	(1.1751)	0.0000	1	(0.8853)	01/06/2025
603619.SH	12/10/2024	SDB3260427150	(2,100.00)	2.8685	(5,978.32)	(6,023.83)	0.0000	4.5800	(1,843.4121)	0.0000	0.7606	(3.0846)	0.0000	1	(2.3240)	01/06/2025
603619.SH	12/10/2024	SDB3260427150	(1,900.00)	2.8685	(5,408.95)	(5,450.13)	0.0000	4.5800	(1,843.4121)	0.0000	0.6881	(2.7908)	0.0000	1	(2.1027)	01/06/2025
603619.SH	12/10/2024	SDB3260427150	(5,500.00)	2.8685	(15,657.50)	(15,776.71)	0.0000	4.5800	(1,843.4121)	0.0000	1.9920	(8.0786)	0.0000	1	(6.0866)	01/06/2025
603619.SH	12/10/2024	SDB3260427150	(11,300.00)	2.8685	(32,169.04)	(32,413.96)	0.0000	4.5800	(1,843.4121)	0.0000	4.0926	(16.5979)	0.0000	1	(12.5052)	01/06/2025
603619.SH	12/10/2024	SDB3260427150	(3,100.00)	2.8685	(8,825.14)	(8,892.33)	0.0000	4.5800	(1,843.4121)	0.0000	1.1228	(4.5534)	0.0000	1	(3.4306)	01/06/2025
603619.SH	12/10/2024	SDB3260427150	(1,800.00)	2.8685	(5,124.27)	(5,163.29)	0.0000	4.5800	(1,843.4121)	0.0000	0.6519	(2.6439)	0.0000	1	(1.9920)	01/06/2025
603619.SH	12/10/2024	SDB3260427150	(100.00)	2.8685	(284.68)	(286.85)	0.0000	4.5800	(1,843.4121)	0.0000	0.0362	(0.1469)	0.0000	1	(0.1107)	01/06/2025
603619.SH	12/09/2024	SDB3260427150	(500.00)	2.8991	(1,423.41)	(1,449.55)	0.0000	4.5800	(1,843.4121)	0.0000	0.1811	(0.7423)	0.0000	1	(0.5612)	01/06/2025
603619.SH	12/09/2024	SDB3260427150	(1,800.00)	2.8991	(5,124.27)	(5,218.39)	0.0000	4.5800	(1,843.4121)	0.0000	0.6519	(2.6721)	0.0000	1	(2.0202)	01/06/2025
603619.SH	12/09/2024	SDB3260427150	(400.00)	2.8991	(1,138.73)	(1,159.64)	0.0000	4.5800	(1,843.4121)	0.0000	0.1449	(0.5938)	0.0000	1	(0.4489)	01/06/2025
603619.SH	12/09/2024	SDB3260427150	(100.00)	2.8991	(284.68)	(289.91)	0.0000	4.5800	(1,843.4121)	0.0000	0.0362	(0.1485)	0.0000	1	(0.1122)	01/06/2025
603619.SH	12/09/2024	SDB3260427150	(500.00)	2.8991	(1,423.41)	(1,449.55)	0.0000	4.5800	(1,843.4121)	0.0000	0.1811	(0.7423)	0.0000	1	(0.5612)	01/06/2025
603619.SH	12/09/2024	SDB3260427150	(200.00)	2.8991	(569.36)	(579.82)	0.0000	4.5800	(1,843.4121)	0.0000	0.0724	(0.2969)	0.0000	1	(0.2245)	01/06/2025
603619.SH	12/09/2024	SDB3260427150	(3,200.00)	2.8991	(9,109.82)	(9,277.15)	0.0000	4.5800	(1,843.4121)	0.0000	1.1590	(4.7504)	0.0000	1	(3.5915)	01/06/2025
603619.SH	12/09/2024	SDB3260427150	(3,000.00)	2.8991	(8,540.45)	(8,697.32)	0.0000	4.5800	(1,843.4121)	0.0000	1.0865	(4.4535)	0.0000	1	(3.3670)	01/06/2025
603619.SH	12/09/2024	SDB3260427150	(900.00)	2.8991	(2,562.14)	(2,609.20)	0.0000	4.5800	(1,843.4121)	0.0000	0.3260	(1.3361)	0.0000	1	(1.0101)	01/06/2025
603619.SH	12/09/2024	SDB3260427150	(24,100.00)	2.8991	(68,608.31)	(69,868.50)	0.0000	4.5800	(1,843.4121)	0.0000	8.7285	(35.7768)	0.0000	1	(27.0483)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
ZHONGMAN PETROLEUM AND NATURAL GAS GROUP CORP.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603619.SH	12/09/2024	SDB3260427150	(1,400.00)	2.8991	(3,985.55)	(4,058.75)	0.0000	4.5800	(1,843.4121)	0.0000	0.5070	(2.0783)	0.0000	1	(1.5713)	01/06/2025
603619.SH	12/09/2024	SDB3260427150	(26,100.00)	2.8991	(74,301.95)	(75,666.72)	0.0000	4.5800	(1,843.4121)	0.0000	9.4529	(38.7458)	0.0000	1	(29.2930)	01/06/2025
603619.SH	12/09/2024	SDB3260427150	(800.00)	2.8991	(2,277.45)	(2,319.29)	0.0000	4.5800	(1,843.4121)	0.0000	0.2897	(1.1876)	0.0000	1	(0.8979)	01/06/2025
603619.SH	12/09/2024	SDB3260427150	(2,100.00)	2.8991	(5,978.32)	(6,088.13)	0.0000	4.5800	(1,843.4121)	0.0000	0.7606	(3.1175)	0.0000	1	(2.3569)	01/06/2025
603619.SH	12/09/2024	SDB3260427150	(1,900.00)	2.8991	(5,408.95)	(5,508.31)	0.0000	4.5800	(1,843.4121)	0.0000	0.6881	(2.8206)	0.0000	1	(2.1324)	01/06/2025
603619.SH	12/09/2024	SDB3260427150	(5,500.00)	2.8991	(15,657.50)	(15,945.09)	0.0000	4.5800	(1,843.4121)	0.0000	1.9920	(8.1648)	0.0000	1	(6.1728)	01/06/2025
603619.SH	12/09/2024	SDB3260427150	(11,300.00)	2.8991	(32,169.04)	(32,759.92)	0.0000	4.5800	(1,843.4121)	0.0000	4.0926	(16.7750)	0.0000	1	(12.6824)	01/06/2025
603619.SH	12/09/2024	SDB3260427150	(3,100.00)	2.8991	(8,825.14)	(8,987.23)	0.0000	4.5800	(1,843.4121)	0.0000	1.1228	(4.6020)	0.0000	1	(3.4792)	01/06/2025
603619.SH	12/09/2024	SDB3260427150	(1,800.00)	2.8991	(5,124.27)	(5,218.39)	0.0000	4.5800	(1,843.4121)	0.0000	0.6519	(2.6721)	0.0000	1	(2.0202)	01/06/2025
603619.SH	12/09/2024	SDB3260427150	(100.00)	2.8991	(284.68)	(289.91)	0.0000	4.5800	(1,843.4121)	0.0000	0.0362	(0.1485)	0.0000	1	(0.1122)	01/06/2025
603619.SH	12/06/2024	SDB3260427150	(500.00)	2.8536	(1,423.41)	(1,426.81)	0.0000	4.5800	(1,843.4121)	0.0000	0.5433	(2.1918)	0.0000	3	(1.6486)	01/06/2025
603619.SH	12/06/2024	SDB3260427150	(1,800.00)	2.8536	(5,124.27)	(5,136.52)	0.0000	4.5800	(1,843.4121)	0.0000	1.9558	(7.8906)	0.0000	3	(5.9348)	01/06/2025
603619.SH	12/06/2024	SDB3260427150	(400.00)	2.8536	(1,138.73)	(1,141.45)	0.0000	4.5800	(1,843.4121)	0.0000	0.4346	(1.7535)	0.0000	3	(1.3189)	01/06/2025
603619.SH	12/06/2024	SDB3260427150	(100.00)	2.8536	(284.68)	(285.36)	0.0000	4.5800	(1,843.4121)	0.0000	0.1087	(0.4384)	0.0000	3	(0.3297)	01/06/2025
603619.SH	12/06/2024	SDB3260427150	(500.00)	2.8536	(1,423.41)	(1,426.81)	0.0000	4.5800	(1,843.4121)	0.0000	0.5433	(2.1918)	0.0000	3	(1.6486)	01/06/2025
603619.SH	12/06/2024	SDB3260427150	(200.00)	2.8536	(569.36)	(570.72)	0.0000	4.5800	(1,843.4121)	0.0000	0.2173	(0.8767)	0.0000	3	(0.6594)	01/06/2025
603619.SH	12/06/2024	SDB3260427150	(3,200.00)	2.8536	(9,109.82)	(9,131.58)	0.0000	4.5800	(1,843.4121)	0.0000	3.4769	(14.0277)	0.0000	3	(10.5508)	01/06/2025
603619.SH	12/06/2024	SDB3260427150	(3,000.00)	2.8536	(8,540.45)	(8,560.86)	0.0000	4.5800	(1,843.4121)	0.0000	3.2596	(13.1510)	0.0000	3	(9.8914)	01/06/2025
603619.SH	12/06/2024	SDB3260427150	(900.00)	2.8536	(2,562.14)	(2,568.26)	0.0000	4.5800	(1,843.4121)	0.0000	0.9779	(3.9453)	0.0000	3	(2.9674)	01/06/2025
603619.SH	12/06/2024	SDB3260427150	(24,100.00)	2.8536	(68,608.31)	(68,772.24)	0.0000	4.5800	(1,843.4121)	0.0000	26.1855	(105.6463)	0.0000	3	(79.4608)	01/06/2025
603619.SH	12/06/2024	SDB3260427150	(1,400.00)	2.8536	(3,985.55)	(3,995.07)	0.0000	4.5800	(1,843.4121)	0.0000	1.5211	(6.1371)	0.0000	3	(4.6160)	01/06/2025
603619.SH	12/06/2024	SDB3260427150	(26,100.00)	2.8536	(74,301.95)	(74,479.48)	0.0000	4.5800	(1,843.4121)	0.0000	28.3586	(114.4136)	0.0000	3	(86.0551)	01/06/2025
603619.SH	12/06/2024	SDB3260427150	(800.00)	2.8536	(2,277.45)	(2,282.90)	0.0000	4.5800	(1,843.4121)	0.0000	0.8692	(3.5069)	0.0000	3	(2.6377)	01/06/2025
603619.SH	12/06/2024	SDB3260427150	(2,100.00)	2.8536	(5,978.32)	(5,992.60)	0.0000	4.5800	(1,843.4121)	0.0000	2.2817	(9.2057)	0.0000	3	(6.9240)	01/06/2025
603619.SH	12/06/2024	SDB3260427150	(1,900.00)	2.8536	(5,408.95)	(5,421.88)	0.0000	4.5800	(1,843.4121)	0.0000	2.0644	(8.3290)	0.0000	3	(6.2645)	01/06/2025
603619.SH	12/06/2024	SDB3260427150	(5,500.00)	2.8536	(15,657.50)	(15,694.91)	0.0000	4.5800	(1,843.4121)	0.0000	5.9759	(24.1102)	0.0000	3	(18.1342)	01/06/2025
603619.SH	12/06/2024	SDB3260427150	(11,300.00)	2.8536	(32,169.04)	(32,245.91)	0.0000	4.5800	(1,843.4121)	0.0000	12.2779	(49.5354)	0.0000	3	(37.2576)	01/06/2025
603619.SH	12/06/2024	SDB3260427150	(3,100.00)	2.8536	(8,825.14)	(8,846.22)	0.0000	4.5800	(1,843.4121)	0.0000	3.3683	(13.5894)	0.0000	3	(10.2211)	01/06/2025
603619.SH	12/06/2024	SDB3260427150	(1,800.00)	2.8536	(5,124.27)	(5,136.52)	0.0000	4.5800	(1,843.4121)	0.0000	1.9558	(7.8906)	0.0000	3	(5.9348)	01/06/2025
603619.SH	12/06/2024	SDB3260427150	(100.00)	2.8536	(284.68)	(285.36)	0.0000	4.5800	(1,843.4121)	0.0000	0.1087	(0.4384)	0.0000	3	(0.3297)	01/06/2025
603619.SH	12/05/2024	SDB3260427150	(500.00)	2.8532	(1,423.41)	(1,426.60)	0.0000	4.5800	(1,843.4121)	0.0000	0.1811	(0.7305)	0.0000	1	(0.5494)	01/06/2025
603619.SH	12/05/2024	SDB3260427150	(1,800.00)	2.8532	(5,124.27)	(5,135.76)	0.0000	4.5800	(1,843.4121)	0.0000	0.6519	(2.6298)	0.0000	1	(1.9779)	01/06/2025
603619.SH	12/05/2024	SDB3260427150	(400.00)	2.8532	(1,138.73)	(1,141.28)	0.0000	4.5800	(1,843.4121)	0.0000	0.1449	(0.5844)	0.0000	1	(0.4395)	01/06/2025
603619.SH	12/05/2024	SDB3260427150	(100.00)	2.8532	(284.68)	(285.32)	0.0000	4.5800	(1,843.4121)	0.0000	0.0362	(0.1461)	0.0000	1	(0.1099)	01/06/2025
603619.SH	12/05/2024	SDB3260427150	(500.00)	2.8532	(1,423.41)	(1,426.60)	0.0000	4.5800	(1,843.4121)	0.0000	0.1811	(0.7305)	0.0000	1	(0.5494)	01/06/2025
603619.SH	12/05/2024	SDB3260427150	(200.00)	2.8532	(569.36)	(570.64)	0.0000	4.5800	(1,843.4121)	0.0000	0.0724	(0.2922)	0.0000	1	(0.2198)	01/06/2025
603619.SH	12/05/2024	SDB3260427150	(3,200.00)	2.8532	(9,109.82)	(9,130.25)	0.0000	4.5800	(1,843.4121)	0.0000	1.1590	(4.6752)	0.0000	1	(3.5163)	01/06/2025
603619.SH	12/05/2024	SDB3260427150	(3,000.00)	2.8532	(8,540.45)	(8,559.61)	0.0000	4.5800	(1,843.4121)	0.0000	1.0865	(4.3830)	0.0000	1	(3.2965)	01/06/2025
603619.SH	12/05/2024	SDB3260427150	(900.00)	2.8532	(2,562.14)	(2,567.88)	0.0000	4.5800	(1,843.4121)	0.0000	0.3260	(1.3149)	0.0000	1	(0.9889)	01/06/2025
603619.SH	12/05/2024	SDB3260427150	(24,100.00)	2.8532	(68,608.31)	(68,762.17)	0.0000	4.5800	(1,843.4121)	0.0000	8.7285	(35.2103)	0.0000	1	(26.4818)	01/06/2025
603619.SH	12/05/2024	SDB3260427150	(1,400.00)	2.8532	(3,985.55)	(3,994.48)	0.0000	4.5800	(1,843.4121)	0.0000	0.5070	(2.0454)	0.0000	1	(1.5384)	01/06/2025
603619.SH	12/05/2024	SDB3260427150	(26,100.00)	2.8532	(74,301.95)	(74,468.57)	0.0000	4.5800	(1,843.4121)	0.0000	9.4529	(38.1323)	0.0000	1	(28.6794)	01/06/2025
603619.SH	12/05/2024	SDB3260427150	(800.00)	2.8532	(2,277.45)	(2,282.56)	0.0000	4.5800	(1,843.4121)	0.0000	0.2897	(1.1688)	0.0000	1	(0.8791)	01/06/2025
603619.SH	12/05/2024	SDB3260427150	(2,100.00)	2.8532	(5,978.32)	(5,991.72)	0.0000	4.5800	(1,843.4121)	0.0000	0.7606	(3.0681)	0.0000	1	(2.3075)	01/06/2025
603619.SH	12/05/2024	SDB3260427150	(1,900.00)	2.8532	(5,408.95)	(5,421.08)	0.0000	4.5800	(1,843.4121)	0.0000	0.6881	(2.7759)	0.0000	1	(2.0878)	01/06/2025
603619.SH	12/05/2024	SDB3260427150	(5,500.00)	2.8532	(15,657.50)	(15,692.61)	0.0000	4.5800	(1,843.4121)	0.0000	1.9920	(8.0355)	0.0000	1	(6.0436)	01/06/2025
603619.SH	12/05/2024	SDB3260427150	(11,300.00)	2.8532	(32,169.04)	(32,241.18)	0.0000	4.5800	(1,843.4121)	0.0000	4.0926	(16.5094)	0.0000	1	(12.4168)	01/06/2025
603619.SH	12/05/2024	SDB3260427150	(3,100.00)	2.8532	(8,825.14)	(8,844.93)	0.0000	4.5800	(1,843.4121)	0.0000	1.1228	(4.5291)	0.0000	1	(3.4064)	01/06/2025
603619.SH	12/05/2024	SDB3260427150	(1,800.00)	2.8532	(5,124.27)	(5,135.76)	0.0000	4.5800	(1,843.4121)	0.0000	0.6519	(2.6298)	0.0000	1	(1.9779)	01/06/2025
603619.SH	12/05/2024	SDB3260427150	(100.00)	2.8532	(284.68)	(285.32)	0.0000	4.5800	(1,843.4121)	0.0000	0.0362	(0.1461)	0.0000	1	(0.1099)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
ZHONGMAN PETROLEUM AND NATURAL GAS GROUP CORP.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
603619.SH	12/04/2024	SDB3260427150	(500.00)	2.8468	(1,423.41)	(1,423.41)	0.0000	4.5800	(1,843.4121)	0.0000	0.1811	(0.7289)	0.0000	1	(0.5478)	01/06/2025
603619.SH	12/04/2024	SDB3260427150	(1,800.00)	2.8468	(5,124.27)	(5,124.27)	0.0000	4.5800	(1,843.4121)	0.0000	0.6519	(2.6239)	0.0000	1	(1.9720)	01/06/2025
603619.SH	12/04/2024	SDB3260427150	(400.00)	2.8468	(1,138.73)	(1,138.73)	0.0000	4.5800	(1,843.4121)	0.0000	0.1449	(0.5831)	0.0000	1	(0.4382)	01/06/2025
603619.SH	12/04/2024	SDB3260427150	(100.00)	2.8468	(284.68)	(284.68)	0.0000	4.5800	(1,843.4121)	0.0000	0.0362	(0.1458)	0.0000	1	(0.1096)	01/06/2025
603619.SH	12/04/2024	SDB3260427150	(500.00)	2.8468	(1,423.41)	(1,423.41)	0.0000	4.5800	(1,843.4121)	0.0000	0.1811	(0.7289)	0.0000	1	(0.5478)	01/06/2025
603619.SH	12/04/2024	SDB3260427150	(200.00)	2.8468	(569.36)	(569.36)	0.0000	4.5800	(1,843.4121)	0.0000	0.0724	(0.2915)	0.0000	1	(0.2191)	01/06/2025
603619.SH	12/04/2024	SDB3260427150	(3,200.00)	2.8468	(9,109.82)	(9,109.82)	0.0000	4.5800	(1,843.4121)	0.0000	1.1590	(4.6648)	0.0000	1	(3.5058)	01/06/2025
603619.SH	12/04/2024	SDB3260427150	(3,000.00)	2.8468	(8,540.45)	(8,540.45)	0.0000	4.5800	(1,843.4121)	0.0000	1.0865	(4.3732)	0.0000	1	(3.2867)	01/06/2025
603619.SH	12/04/2024	SDB3260427150	(900.00)	2.8468	(2,562.14)	(2,562.14)	0.0000	4.5800	(1,843.4121)	0.0000	0.3260	(1.3120)	0.0000	1	(0.9860)	01/06/2025
603619.SH	12/04/2024	SDB3260427150	(24,100.00)	2.8468	(68,608.31)	(68,608.31)	0.0000	4.5800	(1,843.4121)	0.0000	8.7285	(35.1315)	0.0000	1	(26.4030)	01/06/2025
603619.SH	12/04/2024	SDB3260427150	(1,400.00)	2.8468	(3,985.55)	(3,985.55)	0.0000	4.5800	(1,843.4121)	0.0000	0.5070	(2.0408)	0.0000	1	(1.5338)	01/06/2025
603619.SH	12/04/2024	SDB3260427150	(26,100.00)	2.8468	(74,301.95)	(74,301.95)	0.0000	4.5800	(1,843.4121)	0.0000	9.4529	(38.0470)	0.0000	1	(28.5941)	01/06/2025
603619.SH	12/04/2024	SDB3260427150	(800.00)	2.8468	(2,277.45)	(2,277.45)	0.0000	4.5800	(1,843.4121)	0.0000	0.2897	(1.1662)	0.0000	1	(0.8764)	01/06/2025
603619.SH	12/04/2024	SDB3260427150	(2,100.00)	2.8468	(5,978.32)	(5,978.32)	0.0000	4.5800	(1,843.4121)	0.0000	0.7606	(3.0613)	0.0000	1	(2.3007)	01/06/2025
603619.SH	12/04/2024	SDB3260427150	(1,900.00)	2.8468	(5,408.95)	(5,408.95)	0.0000	4.5800	(1,843.4121)	0.0000	0.6881	(2.7697)	0.0000	1	(2.0816)	01/06/2025
603619.SH	12/04/2024	SDB3260427150	(5,500.00)	2.8468	(15,657.50)	(15,657.50)	0.0000	4.5800	(1,843.4121)	0.0000	1.9920	(8.0176)	0.0000	1	(6.0256)	01/06/2025
603619.SH	12/04/2024	SDB3260427150	(11,300.00)	2.8468	(32,169.04)	(32,169.04)	0.0000	4.5800	(1,843.4121)	0.0000	4.0926	(16.4724)	0.0000	1	(12.3798)	01/06/2025
603619.SH	12/04/2024	SDB3260427150	(3,100.00)	2.8468	(8,825.14)	(8,825.14)	0.0000	4.5800	(1,843.4121)	0.0000	1.1228	(4.5190)	0.0000	1	(3.3962)	01/06/2025
603619.SH	12/04/2024	SDB3260427150	(1,800.00)	2.8468	(5,124.27)	(5,124.27)	0.0000	4.5800	(1,843.4121)	0.0000	0.6519	(2.6239)	0.0000	1	(1.9720)	01/06/2025
603619.SH	12/04/2024	SDB3260427150	(100.00)	2.8468	(284.68)	(284.68)	0.0000	4.5800	(1,843.4121)	0.0000	0.0362	(0.1458)	0.0000	1	(0.1096)	01/06/2025
TOTAL ZHONGMAN PETROLEUM AND NATURAL GAS GROUP CORP.,LTD. CMN CLASS A SERIES NORTHBOUND											1,031.4838	(4,164.6212)	0.0000		(3,133.1375)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
ZHONGSHAN PUBLIC UTILITIES GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND																
000685.ZK	01/03/2025	SDB3260123647	(1,800.00)	1.2928	(2,236.39)	(2,327.11)	0.0000	4.3300	(1,280.0061)	0.0000	0.8070	(2.4823)	0.0000	3	(1.6753)	01/06/2025
000685.ZK	01/03/2025	SDB3260123647	(300.00)	1.2928	(372.65)	(387.85)	0.0000	4.3300	(1,280.0061)	0.0000	0.1345	(0.4137)	0.0000	3	(0.2792)	01/06/2025
000685.ZK	01/03/2025	SDB3260123647	(5,000.00)	1.2928	(6,156.59)	(6,464.19)	0.0000	4.3300	(1,280.0061)	0.0000	2.2215	(6.8952)	0.0000	3	(4.6737)	01/06/2025
000685.ZK	01/03/2025	SDB3260123647	(100.00)	1.2928	(123.13)	(129.28)	0.0000	4.3300	(1,280.0061)	0.0000	0.0444	(0.1379)	0.0000	3	(0.0935)	01/06/2025
000685.ZK	01/03/2025	SDB3260123647	(6,100.00)	1.2928	(7,511.04)	(7,886.31)	0.0000	4.3300	(1,280.0061)	0.0000	2.7102	(8.4121)	0.0000	3	(5.7019)	01/06/2025
000685.ZK	01/03/2025	SDB3260123647	(1,100.00)	1.2928	(1,354.45)	(1,422.12)	0.0000	4.3300	(1,280.0061)	0.0000	0.4887	(1.5169)	0.0000	3	(1.0282)	01/06/2025
000685.ZK	01/03/2025	SDB3260123647	(22,800.00)	1.2928	(28,074.05)	(29,476.71)	0.0000	4.3300	(1,280.0061)	0.0000	10.1301	(31.4420)	0.0000	3	(21.3119)	01/06/2025
000685.ZK	01/03/2025	SDB3260123647	(300.00)	1.2928	(369.40)	(387.85)	0.0000	4.3300	(1,280.0061)	0.0000	0.1333	(0.4137)	0.0000	3	(0.2804)	01/06/2025
000685.ZK	01/03/2025	SDB3260123647	(600.00)	1.2928	(738.79)	(775.70)	0.0000	4.3300	(1,280.0061)	0.0000	0.2666	(0.8274)	0.0000	3	(0.5608)	01/06/2025
000685.ZK	01/03/2025	SDB3260123647	(17,000.00)	1.2928	(20,932.41)	(21,978.25)	0.0000	4.3300	(1,280.0061)	0.0000	7.5531	(23.4438)	0.0000	3	(15.8905)	01/06/2025
000685.ZK	01/03/2025	SDB3260123647	(13,900.00)	1.2928	(17,115.32)	(17,970.45)	0.0000	4.3300	(1,280.0061)	0.0000	6.1758	(19.1686)	0.0000	3	(12.9928)	01/06/2025
000685.ZK	01/03/2025	SDB3260123647	(100.00)	1.2928	(123.13)	(129.28)	0.0000	4.3300	(1,280.0061)	0.0000	0.0444	(0.1379)	0.0000	3	(0.0935)	01/06/2025
000685.ZK	01/03/2025	SDB3260123647	(9,400.00)	1.2928	(11,574.39)	(12,152.68)	0.0000	4.3300	(1,280.0061)	0.0000	4.1764	(12.9629)	0.0000	3	(8.7865)	01/06/2025
000685.ZK	01/03/2025	SDB3260123647	(1,800.00)	1.2928	(2,216.37)	(2,327.11)	0.0000	4.3300	(1,280.0061)	0.0000	0.7997	(2.4823)	0.0000	3	(1.6825)	01/06/2025
000685.ZK	01/03/2025	SDB3260123647	(500.00)	1.2928	(615.66)	(646.42)	0.0000	4.3300	(1,280.0061)	0.0000	0.2222	(0.6895)	0.0000	3	(0.4674)	01/06/2025
000685.ZK	01/03/2025	SDB3260123647	(600.00)	1.2928	(738.79)	(775.70)	0.0000	4.3300	(1,280.0061)	0.0000	0.2666	(0.8274)	0.0000	3	(0.5608)	01/06/2025
000685.ZK	01/02/2025	SDB3260123647	(1,800.00)	1.2966	(2,236.39)	(2,333.96)	0.0000	4.3300	(1,280.0061)	0.0000	0.2690	(0.8299)	0.0000	1	(0.5609)	01/06/2025
000685.ZK	01/02/2025	SDB3260123647	(300.00)	1.2966	(372.65)	(388.99)	0.0000	4.3300	(1,280.0061)	0.0000	0.0448	(0.1383)	0.0000	1	(0.0935)	01/06/2025
000685.ZK	01/02/2025	SDB3260123647	(5,000.00)	1.2966	(6,156.59)	(6,483.24)	0.0000	4.3300	(1,280.0061)	0.0000	0.7405	(2.3052)	0.0000	1	(1.5647)	01/06/2025
000685.ZK	01/02/2025	SDB3260123647	(100.00)	1.2966	(123.13)	(129.66)	0.0000	4.3300	(1,280.0061)	0.0000	0.0148	(0.0461)	0.0000	1	(0.0313)	01/06/2025
000685.ZK	01/02/2025	SDB3260123647	(6,100.00)	1.2966	(7,511.04)	(7,909.55)	0.0000	4.3300	(1,280.0061)	0.0000	0.9034	(2.8123)	0.0000	1	(1.9089)	01/06/2025
000685.ZK	01/02/2025	SDB3260123647	(1,100.00)	1.2966	(1,354.45)	(1,426.31)	0.0000	4.3300	(1,280.0061)	0.0000	0.1629	(0.5071)	0.0000	1	(0.3442)	01/06/2025
000685.ZK	01/02/2025	SDB3260123647	(22,800.00)	1.2966	(28,074.05)	(29,563.55)	0.0000	4.3300	(1,280.0061)	0.0000	3.3767	(10.5115)	0.0000	1	(7.1349)	01/06/2025
000685.ZK	01/02/2025	SDB3260123647	(300.00)	1.2966	(369.40)	(388.99)	0.0000	4.3300	(1,280.0061)	0.0000	0.0444	(0.1383)	0.0000	1	(0.0939)	01/06/2025
000685.ZK	01/02/2025	SDB3260123647	(600.00)	1.2966	(738.79)	(777.99)	0.0000	4.3300	(1,280.0061)	0.0000	0.0889	(0.2766)	0.0000	1	(0.1878)	01/06/2025
000685.ZK	01/02/2025	SDB3260123647	(17,000.00)	1.2966	(20,932.41)	(22,043.00)	0.0000	4.3300	(1,280.0061)	0.0000	2.5177	(7.8375)	0.0000	1	(5.3198)	01/06/2025
000685.ZK	01/02/2025	SDB3260123647	(13,900.00)	1.2966	(17,115.32)	(18,023.39)	0.0000	4.3300	(1,280.0061)	0.0000	2.0586	(6.4083)	0.0000	1	(4.3498)	01/06/2025
000685.ZK	01/02/2025	SDB3260123647	(100.00)	1.2966	(123.13)	(129.66)	0.0000	4.3300	(1,280.0061)	0.0000	0.0148	(0.0461)	0.0000	1	(0.0313)	01/06/2025
000685.ZK	01/02/2025	SDB3260123647	(9,400.00)	1.2966	(11,574.39)	(12,188.48)	0.0000	4.3300	(1,280.0061)	0.0000	1.3921	(4.3337)	0.0000	1	(2.9416)	01/06/2025
000685.ZK	01/02/2025	SDB3260123647	(1,800.00)	1.2966	(2,216.37)	(2,333.96)	0.0000	4.3300	(1,280.0061)	0.0000	0.2666	(0.8299)	0.0000	1	(0.5633)	01/06/2025
000685.ZK	01/02/2025	SDB3260123647	(500.00)	1.2966	(615.66)	(648.32)	0.0000	4.3300	(1,280.0061)	0.0000	0.0741	(0.2305)	0.0000	1	(0.1565)	01/06/2025
000685.ZK	01/02/2025	SDB3260123647	(600.00)	1.2966	(738.79)	(777.99)	0.0000	4.3300	(1,280.0061)	0.0000	0.0889	(0.2766)	0.0000	1	(0.1878)	01/06/2025
000685.ZK	12/31/2024	SDB3260123647	(1,800.00)	1.2746	(2,236.39)	(2,294.34)	0.0000	4.3300	(1,280.0061)	0.0000	0.5380	(1.6315)	0.0000	2	(1.0936)	01/06/2025
000685.ZK	12/31/2024	SDB3260123647	(300.00)	1.2746	(372.65)	(382.39)	0.0000	4.3300	(1,280.0061)	0.0000	0.0896	(0.2719)	0.0000	2	(0.1823)	01/06/2025
000685.ZK	12/31/2024	SDB3260123647	(5,000.00)	1.2746	(6,156.59)	(6,373.18)	0.0000	4.3300	(1,280.0061)	0.0000	1.4810	(4.5321)	0.0000	2	(3.0511)	01/06/2025
000685.ZK	12/31/2024	SDB3260123647	(100.00)	1.2746	(123.13)	(127.46)	0.0000	4.3300	(1,280.0061)	0.0000	0.0296	(0.0906)	0.0000	2	(0.0610)	01/06/2025
000685.ZK	12/31/2024	SDB3260123647	(6,100.00)	1.2746	(7,511.04)	(7,775.27)	0.0000	4.3300	(1,280.0061)	0.0000	1.8068	(5.5291)	0.0000	2	(3.7223)	01/06/2025
000685.ZK	12/31/2024	SDB3260123647	(1,100.00)	1.2746	(1,354.45)	(1,402.10)	0.0000	4.3300	(1,280.0061)	0.0000	0.3258	(0.9971)	0.0000	2	(0.6712)	01/06/2025
000685.ZK	12/31/2024	SDB3260123647	(22,800.00)	1.2746	(28,074.05)	(29,061.68)	0.0000	4.3300	(1,280.0061)	0.0000	6.7534	(20.6662)	0.0000	2	(13.9128)	01/06/2025
000685.ZK	12/31/2024	SDB3260123647	(300.00)	1.2746	(369.40)	(382.39)	0.0000	4.3300	(1,280.0061)	0.0000	0.0889	(0.2719)	0.0000	2	(0.1831)	01/06/2025
000685.ZK	12/31/2024	SDB3260123647	(600.00)	1.2746	(738.79)	(764.78)	0.0000	4.3300	(1,280.0061)	0.0000	0.1777	(0.5438)	0.0000	2	(0.3661)	01/06/2025
000685.ZK	12/31/2024	SDB3260123647	(17,000.00)	1.2746	(20,932.41)	(21,668.79)	0.0000	4.3300	(1,280.0061)	0.0000	5.0354	(15.4090)	0.0000	2	(10.3736)	01/06/2025
000685.ZK	12/31/2024	SDB3260123647	(13,900.00)	1.2746	(17,115.32)	(17,717.43)	0.0000	4.3300	(1,280.0061)	0.0000	4.1172	(12.5991)	0.0000	2	(8.4819)	01/06/2025
000685.ZK	12/31/2024	SDB3260123647	(100.00)	1.2746	(123.13)	(127.46)	0.0000	4.3300	(1,280.0061)	0.0000	0.0296	(0.0906)	0.0000	2	(0.0610)	01/06/2025
000685.ZK	12/31/2024	SDB3260123647	(9,400.00)	1.2746	(11,574.39)	(11,981.57)	0.0000	4.3300	(1,280.0061)	0.0000	2.7843	(8.5203)	0.0000	2	(5.7360)	01/06/2025
000685.ZK	12/31/2024	SDB3260123647	(1,800.00)	1.2746	(2,216.37)	(2,294.34)	0.0000	4.3300	(1,280.0061)	0.0000	0.5332	(1.6315)	0.0000	2	(1.0984)	01/06/2025
000685.ZK	12/31/2024	SDB3260123647	(500.00)	1.2746	(615.66)	(637.32)	0.0000	4.3300	(1,280.0061)	0.0000	0.1481	(0.4532)	0.0000	2	(0.3051)	01/06/2025
000685.ZK	12/31/2024	SDB3260123647	(600.00)	1.2746	(738.79)	(764.78)	0.0000	4.3300	(1,280.0061)	0.0000	0.1777	(0.5438)	0.0000	2	(0.3661)	01/06/2025
000685.ZK	12/30/2024	SDB3260123647	(1,800.00)	1.2498	(2,236.39)	(2,249.58)	0.0000	4.3300	(1,280.0061)	0.0000	0.2690	(0.7999)	0.0000	1	(0.5309)	01/06/2025
000685.ZK	12/30/2024	SDB3260123647	(300.00)	1.2498	(372.65)	(374.93)	0.0000	4.3300	(1,280.0061)	0.0000	0.0448	(0.1333)	0.0000	1	(0.0885)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
ZHONGSHAN PUBLIC UTILITIES GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000685.ZK	12/30/2024	SDB3260123647	(5,000.00)	1.2498	(6,156.59)	(6,248.84)	0.0000	4.3300	(1,280.0061)	0.0000	0.7405	(2.2218)	0.0000	1	(1.4813)	01/06/2025
000685.ZK	12/30/2024	SDB3260123647	(100.00)	1.2498	(123.13)	(124.98)	0.0000	4.3300	(1,280.0061)	0.0000	0.0148	(0.0444)	0.0000	1	(0.0296)	01/06/2025
000685.ZK	12/30/2024	SDB3260123647	(6,100.00)	1.2498	(7,511.04)	(7,623.59)	0.0000	4.3300	(1,280.0061)	0.0000	0.9034	(2.7106)	0.0000	1	(1.8072)	01/06/2025
000685.ZK	12/30/2024	SDB3260123647	(1,100.00)	1.2498	(1,354.45)	(1,374.75)	0.0000	4.3300	(1,280.0061)	0.0000	0.1629	(0.4888)	0.0000	1	(0.3259)	01/06/2025
000685.ZK	12/30/2024	SDB3260123647	(22,800.00)	1.2498	(28,074.05)	(28,494.73)	0.0000	4.3300	(1,280.0061)	0.0000	3.3767	(10.1315)	0.0000	1	(6.7548)	01/06/2025
000685.ZK	12/30/2024	SDB3260123647	(300.00)	1.2498	(369.40)	(374.93)	0.0000	4.3300	(1,280.0061)	0.0000	0.0444	(0.1333)	0.0000	1	(0.0889)	01/06/2025
000685.ZK	12/30/2024	SDB3260123647	(600.00)	1.2498	(738.79)	(749.86)	0.0000	4.3300	(1,280.0061)	0.0000	0.0889	(0.2666)	0.0000	1	(0.1778)	01/06/2025
000685.ZK	12/30/2024	SDB3260123647	(17,000.00)	1.2498	(20,932.41)	(21,246.07)	0.0000	4.3300	(1,280.0061)	0.0000	2.5177	(7.5542)	0.0000	1	(5.0365)	01/06/2025
000685.ZK	12/30/2024	SDB3260123647	(13,900.00)	1.2498	(17,115.32)	(17,371.79)	0.0000	4.3300	(1,280.0061)	0.0000	2.0586	(6.1767)	0.0000	1	(4.1181)	01/06/2025
000685.ZK	12/30/2024	SDB3260123647	(100.00)	1.2498	(123.13)	(124.98)	0.0000	4.3300	(1,280.0061)	0.0000	0.0148	(0.0444)	0.0000	1	(0.0296)	01/06/2025
000685.ZK	12/30/2024	SDB3260123647	(9,400.00)	1.2498	(11,574.39)	(11,747.83)	0.0000	4.3300	(1,280.0061)	0.0000	1.3921	(4.1770)	0.0000	1	(2.7849)	01/06/2025
000685.ZK	12/30/2024	SDB3260123647	(1,800.00)	1.2498	(2,216.37)	(2,249.58)	0.0000	4.3300	(1,280.0061)	0.0000	0.2666	(0.7999)	0.0000	1	(0.5333)	01/06/2025
000685.ZK	12/30/2024	SDB3260123647	(500.00)	1.2498	(615.66)	(624.88)	0.0000	4.3300	(1,280.0061)	0.0000	0.0741	(0.2222)	0.0000	1	(0.1481)	01/06/2025
000685.ZK	12/30/2024	SDB3260123647	(600.00)	1.2498	(738.79)	(749.86)	0.0000	4.3300	(1,280.0061)	0.0000	0.0889	(0.2666)	0.0000	1	(0.1778)	01/06/2025
000685.ZK	12/27/2024	SDB3260123647	(1,800.00)	1.2548	(2,236.39)	(2,258.62)	0.0000	4.3300	(1,280.0061)	0.0000	0.8070	(2.4092)	0.0000	3	(1.6022)	01/06/2025
000685.ZK	12/27/2024	SDB3260123647	(300.00)	1.2548	(372.65)	(376.44)	0.0000	4.3300	(1,280.0061)	0.0000	0.1345	(0.4015)	0.0000	3	(0.2671)	01/06/2025
000685.ZK	12/27/2024	SDB3260123647	(5,000.00)	1.2548	(6,156.59)	(6,273.94)	0.0000	4.3300	(1,280.0061)	0.0000	2.2215	(6.6922)	0.0000	3	(4.4707)	01/06/2025
000685.ZK	12/27/2024	SDB3260123647	(100.00)	1.2548	(123.13)	(125.48)	0.0000	4.3300	(1,280.0061)	0.0000	0.0444	(0.1338)	0.0000	3	(0.0894)	01/06/2025
000685.ZK	12/27/2024	SDB3260123647	(6,100.00)	1.2548	(7,511.04)	(7,654.21)	0.0000	4.3300	(1,280.0061)	0.0000	2.7102	(8.1645)	0.0000	3	(5.4543)	01/06/2025
000685.ZK	12/27/2024	SDB3260123647	(1,100.00)	1.2548	(1,354.45)	(1,380.27)	0.0000	4.3300	(1,280.0061)	0.0000	0.4887	(1.4723)	0.0000	3	(0.9836)	01/06/2025
000685.ZK	12/27/2024	SDB3260123647	(22,800.00)	1.2548	(28,074.05)	(28,609.19)	0.0000	4.3300	(1,280.0061)	0.0000	10.1301	(30.5166)	0.0000	3	(20.3866)	01/06/2025
000685.ZK	12/27/2024	SDB3260123647	(300.00)	1.2548	(369.40)	(376.44)	0.0000	4.3300	(1,280.0061)	0.0000	0.1333	(0.4015)	0.0000	3	(0.2682)	01/06/2025
000685.ZK	12/27/2024	SDB3260123647	(600.00)	1.2548	(738.79)	(752.87)	0.0000	4.3300	(1,280.0061)	0.0000	0.2666	(0.8031)	0.0000	3	(0.5365)	01/06/2025
000685.ZK	12/27/2024	SDB3260123647	(17,000.00)	1.2548	(20,932.41)	(21,331.41)	0.0000	4.3300	(1,280.0061)	0.0000	7.5531	(22.7536)	0.0000	3	(15.2005)	01/06/2025
000685.ZK	12/27/2024	SDB3260123647	(13,900.00)	1.2548	(17,115.32)	(17,441.57)	0.0000	4.3300	(1,280.0061)	0.0000	6.1758	(18.6044)	0.0000	3	(12.4286)	01/06/2025
000685.ZK	12/27/2024	SDB3260123647	(100.00)	1.2548	(123.13)	(125.48)	0.0000	4.3300	(1,280.0061)	0.0000	0.0444	(0.1338)	0.0000	3	(0.0894)	01/06/2025
000685.ZK	12/27/2024	SDB3260123647	(9,400.00)	1.2548	(11,574.39)	(11,795.02)	0.0000	4.3300	(1,280.0061)	0.0000	4.1764	(12.5814)	0.0000	3	(8.4050)	01/06/2025
000685.ZK	12/27/2024	SDB3260123647	(1,800.00)	1.2548	(2,216.37)	(2,258.62)	0.0000	4.3300	(1,280.0061)	0.0000	0.7997	(2.4092)	0.0000	3	(1.6095)	01/06/2025
000685.ZK	12/27/2024	SDB3260123647	(500.00)	1.2548	(615.66)	(627.39)	0.0000	4.3300	(1,280.0061)	0.0000	0.2222	(0.6692)	0.0000	3	(0.4471)	01/06/2025
000685.ZK	12/27/2024	SDB3260123647	(600.00)	1.2548	(738.79)	(752.87)	0.0000	4.3300	(1,280.0061)	0.0000	0.2666	(0.8031)	0.0000	3	(0.5365)	01/06/2025
000685.ZK	12/26/2024	SDB3260123647	(1,800.00)	1.2442	(2,236.39)	(2,239.54)	0.0000	4.3300	(1,280.0061)	0.0000	0.2690	(0.7963)	0.0000	1	(0.5273)	01/06/2025
000685.ZK	12/26/2024	SDB3260123647	(300.00)	1.2442	(372.65)	(373.26)	0.0000	4.3300	(1,280.0061)	0.0000	0.0448	(0.1327)	0.0000	1	(0.0879)	01/06/2025
000685.ZK	12/26/2024	SDB3260123647	(5,000.00)	1.2442	(6,156.59)	(6,220.94)	0.0000	4.3300	(1,280.0061)	0.0000	0.7405	(2.2119)	0.0000	1	(1.4714)	01/06/2025
000685.ZK	12/26/2024	SDB3260123647	(100.00)	1.2442	(123.13)	(124.42)	0.0000	4.3300	(1,280.0061)	0.0000	0.0148	(0.0442)	0.0000	1	(0.0294)	01/06/2025
000685.ZK	12/26/2024	SDB3260123647	(6,100.00)	1.2442	(7,511.04)	(7,589.55)	0.0000	4.3300	(1,280.0061)	0.0000	0.9034	(2.6985)	0.0000	1	(1.7951)	01/06/2025
000685.ZK	12/26/2024	SDB3260123647	(1,100.00)	1.2442	(1,354.45)	(1,368.61)	0.0000	4.3300	(1,280.0061)	0.0000	0.1629	(0.4866)	0.0000	1	(0.3237)	01/06/2025
000685.ZK	12/26/2024	SDB3260123647	(22,800.00)	1.2442	(28,074.05)	(28,367.51)	0.0000	4.3300	(1,280.0061)	0.0000	3.3767	(10.0863)	0.0000	1	(6.7096)	01/06/2025
000685.ZK	12/26/2024	SDB3260123647	(300.00)	1.2442	(369.40)	(373.26)	0.0000	4.3300	(1,280.0061)	0.0000	0.0444	(0.1327)	0.0000	1	(0.0883)	01/06/2025
000685.ZK	12/26/2024	SDB3260123647	(600.00)	1.2442	(738.79)	(746.51)	0.0000	4.3300	(1,280.0061)	0.0000	0.0889	(0.2654)	0.0000	1	(0.1766)	01/06/2025
000685.ZK	12/26/2024	SDB3260123647	(17,000.00)	1.2442	(20,932.41)	(21,151.21)	0.0000	4.3300	(1,280.0061)	0.0000	2.5177	(7.5205)	0.0000	1	(5.0028)	01/06/2025
000685.ZK	12/26/2024	SDB3260123647	(13,900.00)	1.2442	(17,115.32)	(17,294.23)	0.0000	4.3300	(1,280.0061)	0.0000	2.0586	(6.1491)	0.0000	1	(4.0905)	01/06/2025
000685.ZK	12/26/2024	SDB3260123647	(100.00)	1.2442	(123.13)	(124.42)	0.0000	4.3300	(1,280.0061)	0.0000	0.0148	(0.0442)	0.0000	1	(0.0294)	01/06/2025
000685.ZK	12/26/2024	SDB3260123647	(9,400.00)	1.2442	(11,574.39)	(11,695.38)	0.0000	4.3300	(1,280.0061)	0.0000	1.3921	(4.1584)	0.0000	1	(2.7662)	01/06/2025
000685.ZK	12/26/2024	SDB3260123647	(1,800.00)	1.2442	(2,216.37)	(2,239.54)	0.0000	4.3300	(1,280.0061)	0.0000	0.2666	(0.7963)	0.0000	1	(0.5297)	01/06/2025
000685.ZK	12/26/2024	SDB3260123647	(500.00)	1.2442	(615.66)	(622.09)	0.0000	4.3300	(1,280.0061)	0.0000	0.0741	(0.2212)	0.0000	1	(0.1471)	01/06/2025
000685.ZK	12/26/2024	SDB3260123647	(600.00)	1.2442	(738.79)	(746.51)	0.0000	4.3300	(1,280.0061)	0.0000	0.0889	(0.2654)	0.0000	1	(0.1766)	01/06/2025
000685.ZK	12/24/2024	SDB3260123647	(1,800.00)	1.2442	(2,236.39)	(2,239.54)	0.0000	4.3300	(1,280.0061)	0.0000	0.5380	(1.5926)	0.0000	2	(1.0546)	01/06/2025
000685.ZK	12/24/2024	SDB3260123647	(300.00)	1.2442	(372.65)	(373.26)	0.0000	4.3300	(1,280.0061)	0.0000	0.0896	(0.2654)	0.0000	2	(0.1758)	01/06/2025
000685.ZK	12/24/2024	SDB3260123647	(5,000.00)	1.2442	(6,156.59)	(6,220.94)	0.0000	4.3300	(1,280.0061)	0.0000	1.4810	(4.4238)	0.0000	2	(2.9428)	01/06/2025
000685.ZK	12/24/2024	SDB3260123647	(100.00)	1.2442	(123.13)	(124.42)	0.0000	4.3300	(1,280.0061)	0.0000	0.0296	(0.0885)	0.0000	2	(0.0589)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
ZHONGSHAN PUBLIC UTILITIES GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000685.ZK	12/24/2024	SDB3260123647	(6,100.00)	1.2442	(7,511.04)	(7,589.55)	0.0000	4.3300	(1,280.0061)	0.0000	1.8068	(5.3970)	0.0000	2	(3.5902)	01/06/2025
000685.ZK	12/24/2024	SDB3260123647	(1,100.00)	1.2442	(1,354.45)	(1,368.61)	0.0000	4.3300	(1,280.0061)	0.0000	0.3258	(0.9732)	0.0000	2	(0.6474)	01/06/2025
000685.ZK	12/24/2024	SDB3260123647	(22,800.00)	1.2442	(28,074.05)	(28,367.51)	0.0000	4.3300	(1,280.0061)	0.0000	6.7534	(20.1725)	0.0000	2	(13.4192)	01/06/2025
000685.ZK	12/24/2024	SDB3260123647	(300.00)	1.2442	(369.40)	(373.26)	0.0000	4.3300	(1,280.0061)	0.0000	0.0889	(0.2654)	0.0000	2	(0.1766)	01/06/2025
000685.ZK	12/24/2024	SDB3260123647	(600.00)	1.2442	(738.79)	(746.51)	0.0000	4.3300	(1,280.0061)	0.0000	0.1777	(0.5309)	0.0000	2	(0.3531)	01/06/2025
000685.ZK	12/24/2024	SDB3260123647	(17,000.00)	1.2442	(20,932.41)	(21,151.21)	0.0000	4.3300	(1,280.0061)	0.0000	5.0354	(15.0409)	0.0000	2	(10.0055)	01/06/2025
000685.ZK	12/24/2024	SDB3260123647	(13,900.00)	1.2442	(17,115.32)	(17,294.23)	0.0000	4.3300	(1,280.0061)	0.0000	4.1172	(12.2982)	0.0000	2	(8.1810)	01/06/2025
000685.ZK	12/24/2024	SDB3260123647	(100.00)	1.2442	(123.13)	(124.42)	0.0000	4.3300	(1,280.0061)	0.0000	0.0296	(0.0885)	0.0000	2	(0.0589)	01/06/2025
000685.ZK	12/24/2024	SDB3260123647	(9,400.00)	1.2442	(11,574.39)	(11,695.38)	0.0000	4.3300	(1,280.0061)	0.0000	2.7843	(8.3168)	0.0000	2	(5.5325)	01/06/2025
000685.ZK	12/24/2024	SDB3260123647	(1,800.00)	1.2442	(2,216.37)	(2,239.54)	0.0000	4.3300	(1,280.0061)	0.0000	0.5332	(1.5926)	0.0000	2	(1.0594)	01/06/2025
000685.ZK	12/24/2024	SDB3260123647	(500.00)	1.2442	(615.66)	(622.09)	0.0000	4.3300	(1,280.0061)	0.0000	0.1481	(0.4424)	0.0000	2	(0.2943)	01/06/2025
000685.ZK	12/24/2024	SDB3260123647	(600.00)	1.2442	(738.79)	(746.51)	0.0000	4.3300	(1,280.0061)	0.0000	0.1777	(0.5309)	0.0000	2	(0.3531)	01/06/2025
000685.ZK	12/23/2024	SDB3260123647	(1,800.00)	1.2496	(2,236.39)	(2,249.26)	0.0000	4.3300	(1,280.0061)	0.0000	0.2690	(0.7997)	0.0000	1	(0.5308)	01/06/2025
000685.ZK	12/23/2024	SDB3260123647	(300.00)	1.2496	(372.65)	(374.88)	0.0000	4.3300	(1,280.0061)	0.0000	0.0448	(0.1333)	0.0000	1	(0.0885)	01/06/2025
000685.ZK	12/23/2024	SDB3260123647	(5,000.00)	1.2496	(6,156.59)	(6,247.94)	0.0000	4.3300	(1,280.0061)	0.0000	0.7405	(2.2215)	0.0000	1	(1.4810)	01/06/2025
000685.ZK	12/23/2024	SDB3260123647	(100.00)	1.2496	(123.13)	(124.96)	0.0000	4.3300	(1,280.0061)	0.0000	0.0148	(0.0444)	0.0000	1	(0.0296)	01/06/2025
000685.ZK	12/23/2024	SDB3260123647	(6,100.00)	1.2496	(7,511.04)	(7,622.49)	0.0000	4.3300	(1,280.0061)	0.0000	0.9034	(2.7102)	0.0000	1	(1.8068)	01/06/2025
000685.ZK	12/23/2024	SDB3260123647	(1,100.00)	1.2496	(1,354.45)	(1,374.55)	0.0000	4.3300	(1,280.0061)	0.0000	0.1629	(0.4887)	0.0000	1	(0.3258)	01/06/2025
000685.ZK	12/23/2024	SDB3260123647	(22,800.00)	1.2496	(28,074.05)	(28,490.61)	0.0000	4.3300	(1,280.0061)	0.0000	3.3767	(10.1300)	0.0000	1	(6.7534)	01/06/2025
000685.ZK	12/23/2024	SDB3260123647	(300.00)	1.2496	(369.40)	(374.88)	0.0000	4.3300	(1,280.0061)	0.0000	0.0444	(0.1333)	0.0000	1	(0.0889)	01/06/2025
000685.ZK	12/23/2024	SDB3260123647	(600.00)	1.2496	(738.79)	(749.75)	0.0000	4.3300	(1,280.0061)	0.0000	0.0889	(0.2666)	0.0000	1	(0.1777)	01/06/2025
000685.ZK	12/23/2024	SDB3260123647	(17,000.00)	1.2496	(20,932.41)	(21,243.00)	0.0000	4.3300	(1,280.0061)	0.0000	2.5177	(7.5531)	0.0000	1	(5.0354)	01/06/2025
000685.ZK	12/23/2024	SDB3260123647	(13,900.00)	1.2496	(17,115.32)	(17,369.27)	0.0000	4.3300	(1,280.0061)	0.0000	2.0586	(6.1758)	0.0000	1	(4.1172)	01/06/2025
000685.ZK	12/23/2024	SDB3260123647	(100.00)	1.2496	(123.13)	(124.96)	0.0000	4.3300	(1,280.0061)	0.0000	0.0148	(0.0444)	0.0000	1	(0.0296)	01/06/2025
000685.ZK	12/23/2024	SDB3260123647	(9,400.00)	1.2496	(11,574.39)	(11,746.13)	0.0000	4.3300	(1,280.0061)	0.0000	1.3921	(4.1764)	0.0000	1	(2.7843)	01/06/2025
000685.ZK	12/23/2024	SDB3260123647	(1,800.00)	1.2496	(2,216.37)	(2,249.26)	0.0000	4.3300	(1,280.0061)	0.0000	0.2666	(0.7997)	0.0000	1	(0.5332)	01/06/2025
000685.ZK	12/23/2024	SDB3260123647	(500.00)	1.2496	(615.66)	(624.79)	0.0000	4.3300	(1,280.0061)	0.0000	0.0741	(0.2222)	0.0000	1	(0.1481)	01/06/2025
000685.ZK	12/23/2024	SDB3260123647	(600.00)	1.2496	(738.79)	(749.75)	0.0000	4.3300	(1,280.0061)	0.0000	0.0889	(0.2666)	0.0000	1	(0.1777)	01/06/2025
000685.ZK	12/20/2024	SDB3260123647	(1,800.00)	1.2480	(2,236.39)	(2,246.34)	0.0000	4.3300	(1,280.0061)	0.0000	0.8070	(2.3961)	0.0000	3	(1.5891)	01/06/2025
000685.ZK	12/20/2024	SDB3260123647	(300.00)	1.2480	(372.65)	(374.39)	0.0000	4.3300	(1,280.0061)	0.0000	0.1345	(0.3994)	0.0000	3	(0.2649)	01/06/2025
000685.ZK	12/20/2024	SDB3260123647	(5,000.00)	1.2480	(6,156.59)	(6,239.85)	0.0000	4.3300	(1,280.0061)	0.0000	2.2215	(6.6559)	0.0000	3	(4.4344)	01/06/2025
000685.ZK	12/20/2024	SDB3260123647	(100.00)	1.2480	(123.13)	(124.80)	0.0000	4.3300	(1,280.0061)	0.0000	0.0444	(0.1331)	0.0000	3	(0.0887)	01/06/2025
000685.ZK	12/20/2024	SDB3260123647	(6,100.00)	1.2480	(7,511.04)	(7,612.61)	0.0000	4.3300	(1,280.0061)	0.0000	2.7102	(8.1202)	0.0000	3	(5.4099)	01/06/2025
000685.ZK	12/20/2024	SDB3260123647	(1,100.00)	1.2480	(1,354.45)	(1,372.77)	0.0000	4.3300	(1,280.0061)	0.0000	0.4887	(1.4643)	0.0000	3	(0.9756)	01/06/2025
000685.ZK	12/20/2024	SDB3260123647	(22,800.00)	1.2480	(28,074.05)	(28,453.69)	0.0000	4.3300	(1,280.0061)	0.0000	10.1301	(30.3508)	0.0000	3	(20.2207)	01/06/2025
000685.ZK	12/20/2024	SDB3260123647	(300.00)	1.2480	(369.40)	(374.39)	0.0000	4.3300	(1,280.0061)	0.0000	0.1333	(0.3994)	0.0000	3	(0.2661)	01/06/2025
000685.ZK	12/20/2024	SDB3260123647	(600.00)	1.2480	(738.79)	(748.78)	0.0000	4.3300	(1,280.0061)	0.0000	0.2666	(0.7987)	0.0000	3	(0.5321)	01/06/2025
000685.ZK	12/20/2024	SDB3260123647	(17,000.00)	1.2480	(20,932.41)	(21,215.47)	0.0000	4.3300	(1,280.0061)	0.0000	7.5531	(22.6299)	0.0000	3	(15.0768)	01/06/2025
000685.ZK	12/20/2024	SDB3260123647	(13,900.00)	1.2480	(17,115.32)	(17,346.77)	0.0000	4.3300	(1,280.0061)	0.0000	6.1758	(18.5033)	0.0000	3	(12.3275)	01/06/2025
000685.ZK	12/20/2024	SDB3260123647	(100.00)	1.2480	(123.13)	(124.80)	0.0000	4.3300	(1,280.0061)	0.0000	0.0444	(0.1331)	0.0000	3	(0.0887)	01/06/2025
000685.ZK	12/20/2024	SDB3260123647	(9,400.00)	1.2480	(11,574.39)	(11,730.91)	0.0000	4.3300	(1,280.0061)	0.0000	4.1764	(12.5130)	0.0000	3	(8.3366)	01/06/2025
000685.ZK	12/20/2024	SDB3260123647	(1,800.00)	1.2480	(2,216.37)	(2,246.34)	0.0000	4.3300	(1,280.0061)	0.0000	0.7997	(2.3961)	0.0000	3	(1.5964)	01/06/2025
000685.ZK	12/20/2024	SDB3260123647	(500.00)	1.2480	(615.66)	(623.98)	0.0000	4.3300	(1,280.0061)	0.0000	0.2222	(0.6656)	0.0000	3	(0.4434)	01/06/2025
000685.ZK	12/20/2024	SDB3260123647	(600.00)	1.2480	(738.79)	(748.78)	0.0000	4.3300	(1,280.0061)	0.0000	0.2666	(0.7987)	0.0000	3	(0.5321)	01/06/2025
000685.ZK	12/19/2024	SDB3260123647	(1,800.00)	1.2432	(2,236.39)	(2,237.85)	0.0000	4.5800	(1,280.0061)	0.0000	0.2845	(0.7957)	0.0000	1	(0.5112)	01/06/2025
000685.ZK	12/19/2024	SDB3260123647	(300.00)	1.2432	(372.65)	(372.98)	0.0000	4.5800	(1,280.0061)	0.0000	0.0474	(0.1326)	0.0000	1	(0.0852)	01/06/2025
000685.ZK	12/19/2024	SDB3260123647	(5,000.00)	1.2432	(6,156.59)	(6,216.25)	0.0000	4.5800	(1,280.0061)	0.0000	0.7833	(2.2102)	0.0000	1	(1.4270)	01/06/2025
000685.ZK	12/19/2024	SDB3260123647	(100.00)	1.2432	(123.13)	(124.33)	0.0000	4.5800	(1,280.0061)	0.0000	0.0157	(0.0442)	0.0000	1	(0.0285)	01/06/2025
000685.ZK	12/19/2024	SDB3260123647	(6,100.00)	1.2432	(7,511.04)	(7,583.82)	0.0000	4.5800	(1,280.0061)	0.0000	0.9556	(2.6965)	0.0000	1	(1.7409)	01/06/2025
000685.ZK	12/19/2024	SDB3260123647	(1,100.00)	1.2432	(1,354.45)	(1,367.58)	0.0000	4.5800	(1,280.0061)	0.0000	0.1723	(0.4863)	0.0000	1	(0.3139)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
ZHONGSHAN PUBLIC UTILITIES GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000685.ZK	12/19/2024	SDB3260123647	(22,800.00)	1.2432	(28,074.05)	(28,346.10)	0.0000	4.5800	(1,280.0061)	0.0000	3.5716	(10.0787)	0.0000	1	(6.5070)	01/06/2025
000685.ZK	12/19/2024	SDB3260123647	(300.00)	1.2432	(369.40)	(372.98)	0.0000	4.5800	(1,280.0061)	0.0000	0.0470	(0.1326)	0.0000	1	(0.0856)	01/06/2025
000685.ZK	12/19/2024	SDB3260123647	(600.00)	1.2432	(738.79)	(745.95)	0.0000	4.5800	(1,280.0061)	0.0000	0.0940	(0.2652)	0.0000	1	(0.1712)	01/06/2025
000685.ZK	12/19/2024	SDB3260123647	(17,000.00)	1.2432	(20,932.41)	(21,135.25)	0.0000	4.5800	(1,280.0061)	0.0000	2.6631	(7.5148)	0.0000	1	(4.8517)	01/06/2025
000685.ZK	12/19/2024	SDB3260123647	(13,900.00)	1.2432	(17,115.32)	(17,281.17)	0.0000	4.5800	(1,280.0061)	0.0000	2.1774	(6.1444)	0.0000	1	(3.9670)	01/06/2025
000685.ZK	12/19/2024	SDB3260123647	(100.00)	1.2432	(123.13)	(124.33)	0.0000	4.5800	(1,280.0061)	0.0000	0.0157	(0.0442)	0.0000	1	(0.0285)	01/06/2025
000685.ZK	12/19/2024	SDB3260123647	(9,400.00)	1.2432	(11,574.39)	(11,686.55)	0.0000	4.5800	(1,280.0061)	0.0000	1.4725	(4.1552)	0.0000	1	(2.6827)	01/06/2025
000685.ZK	12/19/2024	SDB3260123647	(1,800.00)	1.2432	(2,216.37)	(2,237.85)	0.0000	4.5800	(1,280.0061)	0.0000	0.2820	(0.7957)	0.0000	1	(0.5137)	01/06/2025
000685.ZK	12/19/2024	SDB3260123647	(500.00)	1.2432	(615.66)	(621.63)	0.0000	4.5800	(1,280.0061)	0.0000	0.0783	(0.2210)	0.0000	1	(0.1427)	01/06/2025
000685.ZK	12/19/2024	SDB3260123647	(600.00)	1.2432	(738.79)	(745.95)	0.0000	4.5800	(1,280.0061)	0.0000	0.0940	(0.2652)	0.0000	1	(0.1712)	01/06/2025
000685.ZK	12/18/2024	SDB3260123647	(1,800.00)	1.2430	(2,236.39)	(2,237.45)	0.0000	4.5800	(1,280.0061)	0.0000	0.2845	(0.7955)	0.0000	1	(0.5110)	01/06/2025
000685.ZK	12/18/2024	SDB3260123647	(300.00)	1.2430	(372.65)	(372.91)	0.0000	4.5800	(1,280.0061)	0.0000	0.0474	(0.1326)	0.0000	1	(0.0852)	01/06/2025
000685.ZK	12/18/2024	SDB3260123647	(5,000.00)	1.2430	(6,156.59)	(6,215.15)	0.0000	4.5800	(1,280.0061)	0.0000	0.7833	(2.2098)	0.0000	1	(1.4266)	01/06/2025
000685.ZK	12/18/2024	SDB3260123647	(100.00)	1.2430	(123.13)	(124.30)	0.0000	4.5800	(1,280.0061)	0.0000	0.0157	(0.0442)	0.0000	1	(0.0285)	01/06/2025
000685.ZK	12/18/2024	SDB3260123647	(6,100.00)	1.2430	(7,511.04)	(7,582.48)	0.0000	4.5800	(1,280.0061)	0.0000	0.9556	(2.6960)	0.0000	1	(1.7404)	01/06/2025
000685.ZK	12/18/2024	SDB3260123647	(1,100.00)	1.2430	(1,354.45)	(1,367.33)	0.0000	4.5800	(1,280.0061)	0.0000	0.1723	(0.4862)	0.0000	1	(0.3138)	01/06/2025
000685.ZK	12/18/2024	SDB3260123647	(22,800.00)	1.2430	(28,074.05)	(28,341.05)	0.0000	4.5800	(1,280.0061)	0.0000	3.5716	(10.0769)	0.0000	1	(6.5052)	01/06/2025
000685.ZK	12/18/2024	SDB3260123647	(300.00)	1.2430	(369.40)	(372.91)	0.0000	4.5800	(1,280.0061)	0.0000	0.0470	(0.1326)	0.0000	1	(0.0856)	01/06/2025
000685.ZK	12/18/2024	SDB3260123647	(600.00)	1.2430	(738.79)	(745.82)	0.0000	4.5800	(1,280.0061)	0.0000	0.0940	(0.2652)	0.0000	1	(0.1712)	01/06/2025
000685.ZK	12/18/2024	SDB3260123647	(17,000.00)	1.2430	(20,932.41)	(21,131.49)	0.0000	4.5800	(1,280.0061)	0.0000	2.6631	(7.5135)	0.0000	1	(4.8504)	01/06/2025
000685.ZK	12/18/2024	SDB3260123647	(13,900.00)	1.2430	(17,115.32)	(17,278.10)	0.0000	4.5800	(1,280.0061)	0.0000	2.1774	(6.1434)	0.0000	1	(3.9659)	01/06/2025
000685.ZK	12/18/2024	SDB3260123647	(100.00)	1.2430	(123.13)	(124.30)	0.0000	4.5800	(1,280.0061)	0.0000	0.0157	(0.0442)	0.0000	1	(0.0285)	01/06/2025
000685.ZK	12/18/2024	SDB3260123647	(9,400.00)	1.2430	(11,574.39)	(11,684.47)	0.0000	4.5800	(1,280.0061)	0.0000	1.4725	(4.1545)	0.0000	1	(2.6820)	01/06/2025
000685.ZK	12/18/2024	SDB3260123647	(1,800.00)	1.2430	(2,216.37)	(2,237.45)	0.0000	4.5800	(1,280.0061)	0.0000	0.2820	(0.7955)	0.0000	1	(0.5136)	01/06/2025
000685.ZK	12/18/2024	SDB3260123647	(500.00)	1.2430	(615.66)	(621.51)	0.0000	4.5800	(1,280.0061)	0.0000	0.0783	(0.2210)	0.0000	1	(0.1427)	01/06/2025
000685.ZK	12/18/2024	SDB3260123647	(600.00)	1.2430	(738.79)	(745.82)	0.0000	4.5800	(1,280.0061)	0.0000	0.0940	(0.2652)	0.0000	1	(0.1712)	01/06/2025
000685.ZK	12/17/2024	SDB3260123647	(1,800.00)	1.2868	(2,236.39)	(2,316.22)	0.0000	4.5800	(1,280.0061)	0.0000	0.2845	(0.8235)	0.0000	1	(0.5390)	01/06/2025
000685.ZK	12/17/2024	SDB3260123647	(300.00)	1.2868	(372.65)	(386.04)	0.0000	4.5800	(1,280.0061)	0.0000	0.0474	(0.1373)	0.0000	1	(0.0898)	01/06/2025
000685.ZK	12/17/2024	SDB3260123647	(5,000.00)	1.2868	(6,156.59)	(6,433.94)	0.0000	4.5800	(1,280.0061)	0.0000	0.7833	(2.2876)	0.0000	1	(1.5044)	01/06/2025
000685.ZK	12/17/2024	SDB3260123647	(100.00)	1.2868	(123.13)	(128.68)	0.0000	4.5800	(1,280.0061)	0.0000	0.0157	(0.0458)	0.0000	1	(0.0301)	01/06/2025
000685.ZK	12/17/2024	SDB3260123647	(6,100.00)	1.2868	(7,511.04)	(7,849.41)	0.0000	4.5800	(1,280.0061)	0.0000	0.9556	(2.7909)	0.0000	1	(1.8353)	01/06/2025
000685.ZK	12/17/2024	SDB3260123647	(1,100.00)	1.2868	(1,354.45)	(1,415.47)	0.0000	4.5800	(1,280.0061)	0.0000	0.1723	(0.5033)	0.0000	1	(0.3310)	01/06/2025
000685.ZK	12/17/2024	SDB3260123647	(22,800.00)	1.2868	(28,074.05)	(29,338.79)	0.0000	4.5800	(1,280.0061)	0.0000	3.5716	(10.4316)	0.0000	1	(6.8600)	01/06/2025
000685.ZK	12/17/2024	SDB3260123647	(300.00)	1.2868	(369.40)	(386.04)	0.0000	4.5800	(1,280.0061)	0.0000	0.0470	(0.1373)	0.0000	1	(0.0903)	01/06/2025
000685.ZK	12/17/2024	SDB3260123647	(600.00)	1.2868	(738.79)	(772.07)	0.0000	4.5800	(1,280.0061)	0.0000	0.0940	(0.2745)	0.0000	1	(0.1805)	01/06/2025
000685.ZK	12/17/2024	SDB3260123647	(17,000.00)	1.2868	(20,932.41)	(21,875.41)	0.0000	4.5800	(1,280.0061)	0.0000	2.6631	(7.7780)	0.0000	1	(5.1149)	01/06/2025
000685.ZK	12/17/2024	SDB3260123647	(13,900.00)	1.2868	(17,115.32)	(17,886.37)	0.0000	4.5800	(1,280.0061)	0.0000	2.1774	(6.3596)	0.0000	1	(4.1822)	01/06/2025
000685.ZK	12/17/2024	SDB3260123647	(100.00)	1.2868	(123.13)	(128.68)	0.0000	4.5800	(1,280.0061)	0.0000	0.0157	(0.0458)	0.0000	1	(0.0301)	01/06/2025
000685.ZK	12/17/2024	SDB3260123647	(9,400.00)	1.2868	(11,574.39)	(12,095.82)	0.0000	4.5800	(1,280.0061)	0.0000	1.4725	(4.3008)	0.0000	1	(2.8282)	01/06/2025
000685.ZK	12/17/2024	SDB3260123647	(1,800.00)	1.2868	(2,216.37)	(2,316.22)	0.0000	4.5800	(1,280.0061)	0.0000	0.2820	(0.8235)	0.0000	1	(0.5416)	01/06/2025
000685.ZK	12/17/2024	SDB3260123647	(500.00)	1.2868	(615.66)	(643.39)	0.0000	4.5800	(1,280.0061)	0.0000	0.0783	(0.2288)	0.0000	1	(0.1504)	01/06/2025
000685.ZK	12/17/2024	SDB3260123647	(600.00)	1.2868	(738.79)	(772.07)	0.0000	4.5800	(1,280.0061)	0.0000	0.0940	(0.2745)	0.0000	1	(0.1805)	01/06/2025
000685.ZK	12/16/2024	SDB3260123647	(1,800.00)	1.2692	(2,236.39)	(2,284.53)	0.0000	4.5800	(1,296.8380)	0.0000	0.2845	(0.8230)	0.0000	1	(0.5384)	01/06/2025
000685.ZK	12/16/2024	SDB3260123647	(300.00)	1.2692	(372.65)	(380.75)	0.0000	4.5800	(1,296.8380)	0.0000	0.0474	(0.1372)	0.0000	1	(0.0898)	01/06/2025
000685.ZK	12/16/2024	SDB3260123647	(5,000.00)	1.2692	(6,156.59)	(6,345.90)	0.0000	4.5800	(1,296.8380)	0.0000	0.7833	(2.2860)	0.0000	1	(1.5027)	01/06/2025
000685.ZK	12/16/2024	SDB3260123647	(100.00)	1.2692	(123.13)	(126.92)	0.0000	4.5800	(1,296.8380)	0.0000	0.0157	(0.0457)	0.0000	1	(0.0301)	01/06/2025
000685.ZK	12/16/2024	SDB3260123647	(6,100.00)	1.2692	(7,511.04)	(7,742.00)	0.0000	4.5800	(1,296.8380)	0.0000	0.9556	(2.7889)	0.0000	1	(1.8334)	01/06/2025
000685.ZK	12/16/2024	SDB3260123647	(1,100.00)	1.2692	(1,354.45)	(1,396.10)	0.0000	4.5800	(1,296.8380)	0.0000	0.1723	(0.5029)	0.0000	1	(0.3306)	01/06/2025
000685.ZK	12/16/2024	SDB3260123647	(22,800.00)	1.2692	(28,074.05)	(28,973.33)	0.0000	4.5800	(1,296.8380)	0.0000	3.5716	(10.4242)	0.0000	1	(6.8525)	01/06/2025
000685.ZK	12/16/2024	SDB3260123647	(3,500.00)	1.2692	(4,309.61)	(4,442.13)	0.0000	4.5800	(1,296.8380)	0.0000	0.5483	(1.6002)	0.0000	1	(1.0519)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
ZHONGSHAN PUBLIC UTILITIES GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000685.ZK	12/16/2024	SDB3260123647	(600.00)	1.2692	(738.79)	(761.51)	0.0000	4.5800	(1,296.8380)	0.0000	0.0940	(0.2743)	0.0000	1	(0.1803)	01/06/2025
000685.ZK	12/16/2024	SDB3260123647	(17,000.00)	1.2692	(20,932.41)	(21,576.08)	0.0000	4.5800	(1,296.8380)	0.0000	2.6631	(7.7724)	0.0000	1	(5.1093)	01/06/2025
000685.ZK	12/16/2024	SDB3260123647	(13,900.00)	1.2692	(17,115.32)	(17,641.62)	0.0000	4.5800	(1,296.8380)	0.0000	2.1774	(6.3551)	0.0000	1	(4.1776)	01/06/2025
000685.ZK	12/16/2024	SDB3260123647	(100.00)	1.2692	(123.13)	(126.92)	0.0000	4.5800	(1,296.8380)	0.0000	0.0157	(0.0457)	0.0000	1	(0.0301)	01/06/2025
000685.ZK	12/16/2024	SDB3260123647	(9,400.00)	1.2692	(11,574.39)	(11,930.30)	0.0000	4.5800	(1,296.8380)	0.0000	1.4725	(4.2977)	0.0000	1	(2.8252)	01/06/2025
000685.ZK	12/16/2024	SDB3260123647	(1,800.00)	1.2692	(2,216.37)	(2,284.53)	0.0000	4.5800	(1,296.8380)	0.0000	0.2820	(0.8230)	0.0000	1	(0.5410)	01/06/2025
000685.ZK	12/16/2024	SDB3260123647	(500.00)	1.2692	(615.66)	(634.59)	0.0000	4.5800	(1,296.8380)	0.0000	0.0783	(0.2286)	0.0000	1	(0.1503)	01/06/2025
000685.ZK	12/16/2024	SDB3260123647	(600.00)	1.2692	(738.79)	(761.51)	0.0000	4.5800	(1,296.8380)	0.0000	0.0940	(0.2743)	0.0000	1	(0.1803)	01/06/2025
000685.ZK	12/13/2024	SDB3260123647	(1,800.00)	1.2756	(2,236.39)	(2,296.05)	0.0000	4.5800	(1,317.0889)	0.0000	0.8536	(2.5201)	0.0000	3	(1.6665)	01/06/2025
000685.ZK	12/13/2024	SDB3260123647	(300.00)	1.2756	(372.65)	(382.67)	0.0000	4.5800	(1,317.0889)	0.0000	0.1422	(0.4200)	0.0000	3	(0.2778)	01/06/2025
000685.ZK	12/13/2024	SDB3260123647	(5,000.00)	1.2756	(6,156.59)	(6,377.91)	0.0000	4.5800	(1,317.0889)	0.0000	2.3498	(7.0002)	0.0000	3	(4.6505)	01/06/2025
000685.ZK	12/13/2024	SDB3260123647	(100.00)	1.2756	(123.13)	(127.56)	0.0000	4.5800	(1,317.0889)	0.0000	0.0470	(0.1400)	0.0000	3	(0.0930)	01/06/2025
000685.ZK	12/13/2024	SDB3260123647	(6,100.00)	1.2756	(7,511.04)	(7,781.05)	0.0000	4.5800	(1,317.0889)	0.0000	2.8667	(8.5403)	0.0000	3	(5.6736)	01/06/2025
000685.ZK	12/13/2024	SDB3260123647	(1,100.00)	1.2756	(1,354.45)	(1,403.14)	0.0000	4.5800	(1,317.0889)	0.0000	0.5169	(1.5401)	0.0000	3	(1.0231)	01/06/2025
000685.ZK	12/13/2024	SDB3260123647	(22,800.00)	1.2756	(28,074.05)	(29,083.27)	0.0000	4.5800	(1,317.0889)	0.0000	10.7149	(31.9210)	0.0000	3	(21.2061)	01/06/2025
000685.ZK	12/13/2024	SDB3260123647	(7,700.00)	1.2756	(9,481.15)	(9,821.98)	0.0000	4.5800	(1,317.0889)	0.0000	3.6186	(10.7804)	0.0000	3	(7.1617)	01/06/2025
000685.ZK	12/13/2024	SDB3260123647	(600.00)	1.2756	(738.79)	(765.35)	0.0000	4.5800	(1,317.0889)	0.0000	0.2820	(0.8400)	0.0000	3	(0.5581)	01/06/2025
000685.ZK	12/13/2024	SDB3260123647	(17,000.00)	1.2756	(20,932.41)	(21,684.89)	0.0000	4.5800	(1,317.0889)	0.0000	7.9892	(23.8008)	0.0000	3	(15.8116)	01/06/2025
000685.ZK	12/13/2024	SDB3260123647	(13,900.00)	1.2756	(17,115.32)	(17,730.59)	0.0000	4.5800	(1,317.0889)	0.0000	6.5323	(19.4606)	0.0000	3	(12.9283)	01/06/2025
000685.ZK	12/13/2024	SDB3260123647	(100.00)	1.2756	(123.13)	(127.56)	0.0000	4.5800	(1,317.0889)	0.0000	0.0470	(0.1400)	0.0000	3	(0.0930)	01/06/2025
000685.ZK	12/13/2024	SDB3260123647	(9,400.00)	1.2756	(11,574.39)	(11,990.47)	0.0000	4.5800	(1,317.0889)	0.0000	4.4176	(13.1604)	0.0000	3	(8.7429)	01/06/2025
000685.ZK	12/13/2024	SDB3260123647	(1,800.00)	1.2756	(2,216.37)	(2,296.05)	0.0000	4.5800	(1,317.0889)	0.0000	0.8459	(2.5201)	0.0000	3	(1.6742)	01/06/2025
000685.ZK	12/13/2024	SDB3260123647	(500.00)	1.2756	(615.66)	(637.79)	0.0000	4.5800	(1,317.0889)	0.0000	0.2350	(0.7000)	0.0000	3	(0.4650)	01/06/2025
000685.ZK	12/13/2024	SDB3260123647	(600.00)	1.2756	(738.79)	(765.35)	0.0000	4.5800	(1,317.0889)	0.0000	0.2820	(0.8400)	0.0000	3	(0.5581)	01/06/2025
000685.ZK	12/12/2024	SDB3260123647	(1,800.00)	1.2672	(2,236.39)	(2,280.95)	0.0000	4.5800	(1,321.1817)	0.0000	0.2845	(0.8371)	0.0000	1	(0.5526)	01/06/2025
000685.ZK	12/12/2024	SDB3260123647	(300.00)	1.2672	(372.65)	(380.16)	0.0000	4.5800	(1,321.1817)	0.0000	0.0474	(0.1395)	0.0000	1	(0.0921)	01/06/2025
000685.ZK	12/12/2024	SDB3260123647	(5,000.00)	1.2672	(6,156.59)	(6,335.97)	0.0000	4.5800	(1,321.1817)	0.0000	0.7833	(2.3253)	0.0000	1	(1.5420)	01/06/2025
000685.ZK	12/12/2024	SDB3260123647	(100.00)	1.2672	(123.13)	(126.72)	0.0000	4.5800	(1,321.1817)	0.0000	0.0157	(0.0465)	0.0000	1	(0.0308)	01/06/2025
000685.ZK	12/12/2024	SDB3260123647	(6,100.00)	1.2672	(7,511.04)	(7,729.88)	0.0000	4.5800	(1,321.1817)	0.0000	0.9556	(2.8368)	0.0000	1	(1.8813)	01/06/2025
000685.ZK	12/12/2024	SDB3260123647	(1,100.00)	1.2672	(1,354.45)	(1,393.91)	0.0000	4.5800	(1,321.1817)	0.0000	0.1723	(0.5116)	0.0000	1	(0.3392)	01/06/2025
000685.ZK	12/12/2024	SDB3260123647	(22,800.00)	1.2672	(28,074.05)	(28,892.02)	0.0000	4.5800	(1,321.1817)	0.0000	3.5716	(10.6032)	0.0000	1	(7.0316)	01/06/2025
000685.ZK	12/12/2024	SDB3260123647	(8,600.00)	1.2672	(10,589.33)	(10,897.87)	0.0000	4.5800	(1,321.1817)	0.0000	1.3472	(3.9995)	0.0000	1	(2.6523)	01/06/2025
000685.ZK	12/12/2024	SDB3260123647	(600.00)	1.2672	(738.79)	(760.32)	0.0000	4.5800	(1,321.1817)	0.0000	0.0940	(0.2790)	0.0000	1	(0.1850)	01/06/2025
000685.ZK	12/12/2024	SDB3260123647	(17,000.00)	1.2672	(20,932.41)	(21,542.30)	0.0000	4.5800	(1,321.1817)	0.0000	2.6631	(7.9059)	0.0000	1	(5.2428)	01/06/2025
000685.ZK	12/12/2024	SDB3260123647	(13,900.00)	1.2672	(17,115.32)	(17,614.00)	0.0000	4.5800	(1,321.1817)	0.0000	2.1774	(6.4642)	0.0000	1	(4.2868)	01/06/2025
000685.ZK	12/12/2024	SDB3260123647	(100.00)	1.2672	(123.13)	(126.72)	0.0000	4.5800	(1,321.1817)	0.0000	0.0157	(0.0465)	0.0000	1	(0.0308)	01/06/2025
000685.ZK	12/12/2024	SDB3260123647	(9,400.00)	1.2672	(11,574.39)	(11,911.62)	0.0000	4.5800	(1,321.1817)	0.0000	1.4725	(4.3715)	0.0000	1	(2.8990)	01/06/2025
000685.ZK	12/12/2024	SDB3260123647	(1,800.00)	1.2672	(2,216.37)	(2,280.95)	0.0000	4.5800	(1,321.1817)	0.0000	0.2820	(0.8371)	0.0000	1	(0.5551)	01/06/2025
000685.ZK	12/12/2024	SDB3260123647	(500.00)	1.2672	(615.66)	(633.60)	0.0000	4.5800	(1,321.1817)	0.0000	0.0783	(0.2325)	0.0000	1	(0.1542)	01/06/2025
000685.ZK	12/12/2024	SDB3260123647	(600.00)	1.2672	(738.79)	(760.32)	0.0000	4.5800	(1,321.1817)	0.0000	0.0940	(0.2790)	0.0000	1	(0.1850)	01/06/2025
000685.ZK	12/11/2024	SDB3260123647	(1,800.00)	1.2749	(2,236.39)	(2,294.83)	0.0000	4.5800	(1,321.1817)	0.0000	0.2845	(0.8422)	0.0000	1	(0.5577)	01/06/2025
000685.ZK	12/11/2024	SDB3260123647	(300.00)	1.2749	(372.65)	(382.47)	0.0000	4.5800	(1,321.1817)	0.0000	0.0474	(0.1404)	0.0000	1	(0.0930)	01/06/2025
000685.ZK	12/11/2024	SDB3260123647	(5,000.00)	1.2749	(6,156.59)	(6,374.51)	0.0000	4.5800	(1,321.1817)	0.0000	0.7833	(2.3394)	0.0000	1	(1.5562)	01/06/2025
000685.ZK	12/11/2024	SDB3260123647	(100.00)	1.2749	(123.13)	(127.49)	0.0000	4.5800	(1,321.1817)	0.0000	0.0157	(0.0468)	0.0000	1	(0.0311)	01/06/2025
000685.ZK	12/11/2024	SDB3260123647	(6,100.00)	1.2749	(7,511.04)	(7,776.91)	0.0000	4.5800	(1,321.1817)	0.0000	0.9556	(2.8541)	0.0000	1	(1.8985)	01/06/2025
000685.ZK	12/11/2024	SDB3260123647	(1,100.00)	1.2749	(1,354.45)	(1,402.39)	0.0000	4.5800	(1,321.1817)	0.0000	0.1723	(0.5147)	0.0000	1	(0.3424)	01/06/2025
000685.ZK	12/11/2024	SDB3260123647	(22,800.00)	1.2749	(28,074.05)	(29,067.79)	0.0000	4.5800	(1,321.1817)	0.0000	3.5716	(10.6677)	0.0000	1	(7.0961)	01/06/2025
000685.ZK	12/11/2024	SDB3260123647	(8,600.00)	1.2749	(10,589.33)	(10,964.17)	0.0000	4.5800	(1,321.1817)	0.0000	1.3472	(4.0238)	0.0000	1	(2.6766)	01/06/2025
000685.ZK	12/11/2024	SDB3260123647	(600.00)	1.2749	(738.79)	(764.94)	0.0000	4.5800	(1,321.1817)	0.0000	0.0940	(0.2807)	0.0000	1	(0.1867)	01/06/2025
000685.ZK	12/11/2024	SDB3260123647	(17,000.00)	1.2749	(20,932.41)	(21,673.35)	0.0000	4.5800	(1,321.1817)	0.0000	2.6631	(7.9540)	0.0000	1	(5.2909)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
ZHONGSHAN PUBLIC UTILITIES GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000685.ZK	12/11/2024	SDB3260123647	(13,900.00)	1.2749	(17,115.32)	(17,721.15)	0.0000	4.5800	(1,321.1817)	0.0000	2.1774	(6.5036)	0.0000	1	(4.3261)	01/06/2025
000685.ZK	12/11/2024	SDB3260123647	(100.00)	1.2749	(123.13)	(127.49)	0.0000	4.5800	(1,321.1817)	0.0000	0.0157	(0.0468)	0.0000	1	(0.0311)	01/06/2025
000685.ZK	12/11/2024	SDB3260123647	(9,400.00)	1.2749	(11,574.39)	(11,984.09)	0.0000	4.5800	(1,321.1817)	0.0000	1.4725	(4.3981)	0.0000	1	(2.9256)	01/06/2025
000685.ZK	12/11/2024	SDB3260123647	(1,800.00)	1.2749	(2,216.37)	(2,294.83)	0.0000	4.5800	(1,321.1817)	0.0000	0.2820	(0.8422)	0.0000	1	(0.5602)	01/06/2025
000685.ZK	12/11/2024	SDB3260123647	(500.00)	1.2749	(615.66)	(637.45)	0.0000	4.5800	(1,321.1817)	0.0000	0.0783	(0.2339)	0.0000	1	(0.1556)	01/06/2025
000685.ZK	12/11/2024	SDB3260123647	(600.00)	1.2749	(738.79)	(764.94)	0.0000	4.5800	(1,321.1817)	0.0000	0.0940	(0.2807)	0.0000	1	(0.1867)	01/06/2025
000685.ZK	12/10/2024	SDB3260123647	(1,800.00)	1.2411	(2,236.39)	(2,234.04)	0.0000	4.5800	(1,321.1817)	0.0000	0.2845	(0.8199)	0.0000	1	(0.5354)	01/06/2025
000685.ZK	12/10/2024	SDB3260123647	(300.00)	1.2411	(372.65)	(372.34)	0.0000	4.5800	(1,321.1817)	0.0000	0.0474	(0.1366)	0.0000	1	(0.0892)	01/06/2025
000685.ZK	12/10/2024	SDB3260123647	(5,000.00)	1.2411	(6,156.59)	(6,205.68)	0.0000	4.5800	(1,321.1817)	0.0000	0.7833	(2.2775)	0.0000	1	(1.4942)	01/06/2025
000685.ZK	12/10/2024	SDB3260123647	(100.00)	1.2411	(123.13)	(124.11)	0.0000	4.5800	(1,321.1817)	0.0000	0.0157	(0.0455)	0.0000	1	(0.0299)	01/06/2025
000685.ZK	12/10/2024	SDB3260123647	(6,100.00)	1.2411	(7,511.04)	(7,570.92)	0.0000	4.5800	(1,321.1817)	0.0000	0.9556	(2.7785)	0.0000	1	(1.8229)	01/06/2025
000685.ZK	12/10/2024	SDB3260123647	(1,100.00)	1.2411	(1,354.45)	(1,365.25)	0.0000	4.5800	(1,321.1817)	0.0000	0.1723	(0.5010)	0.0000	1	(0.3287)	01/06/2025
000685.ZK	12/10/2024	SDB3260123647	(22,800.00)	1.2411	(28,074.05)	(28,297.88)	0.0000	4.5800	(1,321.1817)	0.0000	3.5716	(10.3852)	0.0000	1	(6.8135)	01/06/2025
000685.ZK	12/10/2024	SDB3260123647	(8,600.00)	1.2411	(10,589.33)	(10,673.76)	0.0000	4.5800	(1,321.1817)	0.0000	1.3472	(3.9172)	0.0000	1	(2.5700)	01/06/2025
000685.ZK	12/10/2024	SDB3260123647	(600.00)	1.2411	(738.79)	(744.68)	0.0000	4.5800	(1,321.1817)	0.0000	0.0940	(0.2733)	0.0000	1	(0.1793)	01/06/2025
000685.ZK	12/10/2024	SDB3260123647	(17,000.00)	1.2411	(20,932.41)	(21,099.30)	0.0000	4.5800	(1,321.1817)	0.0000	2.6631	(7.7433)	0.0000	1	(5.0803)	01/06/2025
000685.ZK	12/10/2024	SDB3260123647	(13,900.00)	1.2411	(17,115.32)	(17,251.78)	0.0000	4.5800	(1,321.1817)	0.0000	2.1774	(6.3313)	0.0000	1	(4.1539)	01/06/2025
000685.ZK	12/10/2024	SDB3260123647	(100.00)	1.2411	(123.13)	(124.11)	0.0000	4.5800	(1,321.1817)	0.0000	0.0157	(0.0455)	0.0000	1	(0.0299)	01/06/2025
000685.ZK	12/10/2024	SDB3260123647	(9,400.00)	1.2411	(11,574.39)	(11,666.67)	0.0000	4.5800	(1,321.1817)	0.0000	1.4725	(4.2816)	0.0000	1	(2.8091)	01/06/2025
000685.ZK	12/10/2024	SDB3260123647	(1,800.00)	1.2411	(2,216.37)	(2,234.04)	0.0000	4.5800	(1,321.1817)	0.0000	0.2820	(0.8199)	0.0000	1	(0.5379)	01/06/2025
000685.ZK	12/10/2024	SDB3260123647	(500.00)	1.2411	(615.66)	(620.57)	0.0000	4.5800	(1,321.1817)	0.0000	0.0783	(0.2277)	0.0000	1	(0.1494)	01/06/2025
000685.ZK	12/10/2024	SDB3260123647	(600.00)	1.2411	(738.79)	(744.68)	0.0000	4.5800	(1,321.1817)	0.0000	0.0940	(0.2733)	0.0000	1	(0.1793)	01/06/2025
000685.ZK	12/09/2024	SDB3260123647	(5,000.00)	1.2491	(6,156.59)	(6,245.71)	0.0000	4.5800	(1,337.2716)	0.0000	0.7833	(2.3201)	0.0000	1	(1.5368)	01/06/2025
000685.ZK	12/09/2024	SDB3260123647	(100.00)	1.2491	(123.13)	(124.91)	0.0000	4.5800	(1,337.2716)	0.0000	0.0157	(0.0464)	0.0000	1	(0.0307)	01/06/2025
000685.ZK	12/09/2024	SDB3260123647	(6,100.00)	1.2491	(7,511.04)	(7,619.77)	0.0000	4.5800	(1,337.2716)	0.0000	0.9556	(2.8305)	0.0000	1	(1.8749)	01/06/2025
000685.ZK	12/09/2024	SDB3260123647	(1,100.00)	1.2491	(1,354.45)	(1,374.06)	0.0000	4.5800	(1,337.2716)	0.0000	0.1723	(0.5104)	0.0000	1	(0.3381)	01/06/2025
000685.ZK	12/09/2024	SDB3260123647	(22,800.00)	1.2491	(28,074.05)	(28,480.44)	0.0000	4.5800	(1,337.2716)	0.0000	3.5716	(10.5795)	0.0000	1	(7.0078)	01/06/2025
000685.ZK	12/09/2024	SDB3260123647	(8,600.00)	1.2491	(10,589.33)	(10,742.62)	0.0000	4.5800	(1,337.2716)	0.0000	1.3472	(3.9905)	0.0000	1	(2.6433)	01/06/2025
000685.ZK	12/09/2024	SDB3260123647	(600.00)	1.2491	(738.79)	(749.49)	0.0000	4.5800	(1,337.2716)	0.0000	0.0940	(0.2784)	0.0000	1	(0.1844)	01/06/2025
000685.ZK	12/09/2024	SDB3260123647	(17,000.00)	1.2491	(20,932.41)	(21,235.41)	0.0000	4.5800	(1,337.2716)	0.0000	2.6631	(7.8882)	0.0000	1	(5.2251)	01/06/2025
000685.ZK	12/09/2024	SDB3260123647	(13,900.00)	1.2491	(17,115.32)	(17,363.07)	0.0000	4.5800	(1,337.2716)	0.0000	2.1774	(6.4498)	0.0000	1	(4.2723)	01/06/2025
000685.ZK	12/09/2024	SDB3260123647	(100.00)	1.2491	(123.13)	(124.91)	0.0000	4.5800	(1,337.2716)	0.0000	0.0157	(0.0464)	0.0000	1	(0.0307)	01/06/2025
000685.ZK	12/09/2024	SDB3260123647	(9,400.00)	1.2491	(11,574.39)	(11,741.93)	0.0000	4.5800	(1,337.2716)	0.0000	1.4725	(4.3617)	0.0000	1	(2.8892)	01/06/2025
000685.ZK	12/09/2024	SDB3260123647	(1,800.00)	1.2491	(2,216.37)	(2,248.46)	0.0000	4.5800	(1,337.2716)	0.0000	0.2820	(0.8352)	0.0000	1	(0.5532)	01/06/2025
000685.ZK	12/09/2024	SDB3260123647	(500.00)	1.2491	(615.66)	(624.57)	0.0000	4.5800	(1,337.2716)	0.0000	0.0783	(0.2320)	0.0000	1	(0.1537)	01/06/2025
000685.ZK	12/09/2024	SDB3260123647	(600.00)	1.2491	(738.79)	(749.49)	0.0000	4.5800	(1,337.2716)	0.0000	0.0940	(0.2784)	0.0000	1	(0.1844)	01/06/2025
000685.ZK	12/06/2024	SDB3260123647	(5,000.00)	1.2672	(6,156.59)	(6,336.05)	0.0000	4.5800	(1,337.2716)	0.0000	2.3498	(7.0608)	0.0000	3	(4.7111)	01/06/2025
000685.ZK	12/06/2024	SDB3260123647	(100.00)	1.2672	(123.13)	(126.72)	0.0000	4.5800	(1,337.2716)	0.0000	0.0470	(0.1412)	0.0000	3	(0.0942)	01/06/2025
000685.ZK	12/06/2024	SDB3260123647	(6,100.00)	1.2672	(7,511.04)	(7,729.98)	0.0000	4.5800	(1,337.2716)	0.0000	2.8667	(8.6142)	0.0000	3	(5.7475)	01/06/2025
000685.ZK	12/06/2024	SDB3260123647	(1,100.00)	1.2672	(1,354.45)	(1,393.93)	0.0000	4.5800	(1,337.2716)	0.0000	0.5169	(1.5534)	0.0000	3	(1.0364)	01/06/2025
000685.ZK	12/06/2024	SDB3260123647	(22,800.00)	1.2672	(28,074.05)	(28,892.39)	0.0000	4.5800	(1,337.2716)	0.0000	10.7149	(32.1975)	0.0000	3	(21.4825)	01/06/2025
000685.ZK	12/06/2024	SDB3260123647	(8,600.00)	1.2672	(10,589.33)	(10,898.01)	0.0000	4.5800	(1,337.2716)	0.0000	4.0416	(12.1447)	0.0000	3	(8.1031)	01/06/2025
000685.ZK	12/06/2024	SDB3260123647	(600.00)	1.2672	(738.79)	(760.33)	0.0000	4.5800	(1,337.2716)	0.0000	0.2820	(0.8473)	0.0000	3	(0.5653)	01/06/2025
000685.ZK	12/06/2024	SDB3260123647	(17,000.00)	1.2672	(20,932.41)	(21,542.57)	0.0000	4.5800	(1,337.2716)	0.0000	7.9892	(24.0069)	0.0000	3	(16.0177)	01/06/2025
000685.ZK	12/06/2024	SDB3260123647	(13,900.00)	1.2672	(17,115.32)	(17,614.22)	0.0000	4.5800	(1,337.2716)	0.0000	6.5323	(19.6292)	0.0000	3	(13.0968)	01/06/2025
000685.ZK	12/06/2024	SDB3260123647	(100.00)	1.2672	(123.13)	(126.72)	0.0000	4.5800	(1,337.2716)	0.0000	0.0470	(0.1412)	0.0000	3	(0.0942)	01/06/2025
000685.ZK	12/06/2024	SDB3260123647	(9,400.00)	1.2672	(11,574.39)	(11,911.77)	0.0000	4.5800	(1,337.2716)	0.0000	4.4176	(13.2744)	0.0000	3	(8.8568)	01/06/2025
000685.ZK	12/06/2024	SDB3260123647	(1,800.00)	1.2672	(2,216.37)	(2,280.98)	0.0000	4.5800	(1,337.2716)	0.0000	0.8459	(2.5419)	0.0000	3	(1.6960)	01/06/2025
000685.ZK	12/06/2024	SDB3260123647	(500.00)	1.2672	(615.66)	(633.61)	0.0000	4.5800	(1,337.2716)	0.0000	0.2350	(0.7061)	0.0000	3	(0.4711)	01/06/2025
000685.ZK	12/06/2024	SDB3260123647	(600.00)	1.2672	(738.79)	(760.33)	0.0000	4.5800	(1,337.2716)	0.0000	0.2820	(0.8473)	0.0000	3	(0.5653)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
ZHONGSHAN PUBLIC UTILITIES GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
000685.ZK	12/05/2024	SDB3260123647	(5,000.00)	1.2448	(6,156.59)	(6,223.80)	0.0000	4.5800	(1,337.2716)	0.0000	0.7833	(2.3119)	0.0000	1	(1.5287)	01/06/2025
000685.ZK	12/05/2024	SDB3260123647	(100.00)	1.2448	(123.13)	(124.48)	0.0000	4.5800	(1,337.2716)	0.0000	0.0157	(0.0462)	0.0000	1	(0.0306)	01/06/2025
000685.ZK	12/05/2024	SDB3260123647	(6,100.00)	1.2448	(7,511.04)	(7,593.03)	0.0000	4.5800	(1,337.2716)	0.0000	0.9556	(2.8205)	0.0000	1	(1.8650)	01/06/2025
000685.ZK	12/05/2024	SDB3260123647	(1,100.00)	1.2448	(1,354.45)	(1,369.23)	0.0000	4.5800	(1,337.2716)	0.0000	0.1723	(0.5086)	0.0000	1	(0.3363)	01/06/2025
000685.ZK	12/05/2024	SDB3260123647	(22,800.00)	1.2448	(28,074.05)	(28,380.51)	0.0000	4.5800	(1,337.2716)	0.0000	3.5716	(10.5423)	0.0000	1	(6.9707)	01/06/2025
000685.ZK	12/05/2024	SDB3260123647	(8,600.00)	1.2448	(10,589.33)	(10,704.93)	0.0000	4.5800	(1,337.2716)	0.0000	1.3472	(3.9765)	0.0000	1	(2.6293)	01/06/2025
000685.ZK	12/05/2024	SDB3260123647	(600.00)	1.2448	(738.79)	(746.86)	0.0000	4.5800	(1,337.2716)	0.0000	0.0940	(0.2774)	0.0000	1	(0.1834)	01/06/2025
000685.ZK	12/05/2024	SDB3260123647	(17,000.00)	1.2448	(20,932.41)	(21,160.90)	0.0000	4.5800	(1,337.2716)	0.0000	2.6631	(7.8605)	0.0000	1	(5.1975)	01/06/2025
000685.ZK	12/05/2024	SDB3260123647	(13,900.00)	1.2448	(17,115.32)	(17,302.15)	0.0000	4.5800	(1,337.2716)	0.0000	2.1774	(6.4271)	0.0000	1	(4.2497)	01/06/2025
000685.ZK	12/05/2024	SDB3260123647	(100.00)	1.2448	(123.13)	(124.48)	0.0000	4.5800	(1,337.2716)	0.0000	0.0157	(0.0462)	0.0000	1	(0.0306)	01/06/2025
000685.ZK	12/05/2024	SDB3260123647	(9,400.00)	1.2448	(11,574.39)	(11,700.73)	0.0000	4.5800	(1,337.2716)	0.0000	1.4725	(4.3464)	0.0000	1	(2.8739)	01/06/2025
000685.ZK	12/05/2024	SDB3260123647	(1,800.00)	1.2448	(2,216.37)	(2,240.57)	0.0000	4.5800	(1,337.2716)	0.0000	0.2820	(0.8323)	0.0000	1	(0.5503)	01/06/2025
000685.ZK	12/05/2024	SDB3260123647	(500.00)	1.2448	(615.66)	(622.38)	0.0000	4.5800	(1,337.2716)	0.0000	0.0783	(0.2312)	0.0000	1	(0.1529)	01/06/2025
000685.ZK	12/05/2024	SDB3260123647	(600.00)	1.2448	(738.79)	(746.86)	0.0000	4.5800	(1,337.2716)	0.0000	0.0940	(0.2774)	0.0000	1	(0.1834)	01/06/2025
000685.ZK	12/04/2024	SDB3260123647	(5,000.00)	1.2313	(6,156.59)	(6,156.59)	0.0000	4.5800	(1,337.2716)	0.0000	0.7833	(2.2870)	0.0000	1	(1.5037)	01/06/2025
000685.ZK	12/04/2024	SDB3260123647	(100.00)	1.2313	(123.13)	(123.13)	0.0000	4.5800	(1,337.2716)	0.0000	0.0157	(0.0457)	0.0000	1	(0.0301)	01/06/2025
000685.ZK	12/04/2024	SDB3260123647	(6,100.00)	1.2313	(7,511.04)	(7,511.04)	0.0000	4.5800	(1,337.2716)	0.0000	0.9556	(2.7901)	0.0000	1	(1.8345)	01/06/2025
000685.ZK	12/04/2024	SDB3260123647	(1,100.00)	1.2313	(1,354.45)	(1,354.45)	0.0000	4.5800	(1,337.2716)	0.0000	0.1723	(0.5031)	0.0000	1	(0.3308)	01/06/2025
000685.ZK	12/04/2024	SDB3260123647	(22,800.00)	1.2313	(28,074.05)	(28,074.05)	0.0000	4.5800	(1,337.2716)	0.0000	3.5716	(10.4285)	0.0000	1	(6.8569)	01/06/2025
000685.ZK	12/04/2024	SDB3260123647	(8,600.00)	1.2313	(10,589.33)	(10,589.33)	0.0000	4.5800	(1,337.2716)	0.0000	1.3472	(3.9336)	0.0000	1	(2.5864)	01/06/2025
000685.ZK	12/04/2024	SDB3260123647	(600.00)	1.2313	(738.79)	(738.79)	0.0000	4.5800	(1,337.2716)	0.0000	0.0940	(0.2744)	0.0000	1	(0.1804)	01/06/2025
000685.ZK	12/04/2024	SDB3260123647	(17,000.00)	1.2313	(20,932.41)	(20,932.41)	0.0000	4.5800	(1,337.2716)	0.0000	2.6631	(7.7756)	0.0000	1	(5.1126)	01/06/2025
000685.ZK	12/04/2024	SDB3260123647	(13,900.00)	1.2313	(17,115.32)	(17,115.32)	0.0000	4.5800	(1,337.2716)	0.0000	2.1774	(6.3577)	0.0000	1	(4.1803)	01/06/2025
000685.ZK	12/04/2024	SDB3260123647	(100.00)	1.2313	(123.13)	(123.13)	0.0000	4.5800	(1,337.2716)	0.0000	0.0157	(0.0457)	0.0000	1	(0.0301)	01/06/2025
000685.ZK	12/04/2024	SDB3260123647	(9,400.00)	1.2313	(11,574.39)	(11,574.39)	0.0000	4.5800	(1,337.2716)	0.0000	1.4725	(4.2995)	0.0000	1	(2.8270)	01/06/2025
000685.ZK	12/04/2024	SDB3260123647	(1,800.00)	1.2313	(2,216.37)	(2,216.37)	0.0000	4.5800	(1,337.2716)	0.0000	0.2820	(0.8233)	0.0000	1	(0.5413)	01/06/2025
000685.ZK	12/04/2024	SDB3260123647	(500.00)	1.2313	(615.66)	(615.66)	0.0000	4.5800	(1,337.2716)	0.0000	0.0783	(0.2287)	0.0000	1	(0.1504)	01/06/2025
000685.ZK	12/04/2024	SDB3260123647	(600.00)	1.2313	(738.79)	(738.79)	0.0000	4.5800	(1,337.2716)	0.0000	0.0940	(0.2744)	0.0000	1	(0.1804)	01/06/2025
TOTAL ZHONGSHAN PUBLIC UTILITIES GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND											422.7475	(1,262.9094)	0.0000		(840.1619)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
ZHONGYUAN ENVIRONMENT-PROTECTION CO LTD CMN CLASS A SERIES NORTHBOUND																
000544.ZK	01/03/2025	SDB3260865423	(300.00)	1.2135	(368.15)	(364.05)	0.0000	4.3300	(869.4158)	0.0000	0.1328	(0.2638)	0.0000	3	(0.1309)	01/06/2025
000544.ZK	01/03/2025	SDB3260865423	(800.00)	1.2135	(981.74)	(970.79)	0.0000	4.3300	(869.4158)	0.0000	0.3542	(0.7034)	0.0000	3	(0.3491)	01/06/2025
000544.ZK	01/03/2025	SDB3260865423	(3,000.00)	1.2135	(3,681.52)	(3,640.47)	0.0000	4.3300	(869.4158)	0.0000	1.3284	(2.6376)	0.0000	3	(1.3092)	01/06/2025
000544.ZK	01/03/2025	SDB3260865423	(6,700.00)	1.2135	(8,222.05)	(8,130.38)	0.0000	4.3300	(869.4158)	0.0000	2.9668	(5.8906)	0.0000	3	(2.9238)	01/06/2025
000544.ZK	01/03/2025	SDB3260865423	(19,800.00)	1.2135	(24,298.01)	(24,027.08)	0.0000	4.3300	(869.4158)	0.0000	8.7675	(17.4079)	0.0000	3	(8.6404)	01/06/2025
000544.ZK	01/03/2025	SDB3260865423	(4,500.00)	1.2135	(5,522.27)	(5,460.70)	0.0000	4.3300	(869.4158)	0.0000	1.9926	(3.9563)	0.0000	3	(1.9637)	01/06/2025
000544.ZK	01/03/2025	SDB3260865423	(15,700.00)	1.2135	(19,266.60)	(19,051.78)	0.0000	4.3300	(869.4158)	0.0000	6.9520	(13.8033)	0.0000	3	(6.8512)	01/06/2025
000544.ZK	01/03/2025	SDB3260865423	(500.00)	1.2135	(613.59)	(606.74)	0.0000	4.3300	(869.4158)	0.0000	0.2214	(0.4396)	0.0000	3	(0.2182)	01/06/2025
000544.ZK	01/03/2025	SDB3260865423	(1,300.00)	1.2135	(1,595.32)	(1,577.54)	0.0000	4.3300	(869.4158)	0.0000	0.5756	(1.1429)	0.0000	3	(0.5673)	01/06/2025
000544.ZK	01/03/2025	SDB3260865423	(4,600.00)	1.2135	(5,644.99)	(5,582.05)	0.0000	4.3300	(869.4158)	0.0000	2.0369	(4.0443)	0.0000	3	(2.0074)	01/06/2025
000544.ZK	01/03/2025	SDB3260865423	(700.00)	1.2135	(859.02)	(849.44)	0.0000	4.3300	(869.4158)	0.0000	0.3100	(0.6154)	0.0000	3	(0.3055)	01/06/2025
000544.ZK	01/03/2025	SDB3260865423	(300.00)	1.2135	(368.15)	(364.05)	0.0000	4.3300	(869.4158)	0.0000	0.1328	(0.2638)	0.0000	3	(0.1309)	01/06/2025
000544.ZK	01/02/2025	SDB3260865423	(300.00)	1.2118	(368.15)	(363.53)	0.0000	4.3300	(869.4158)	0.0000	0.0443	(0.0878)	0.0000	1	(0.0435)	01/06/2025
000544.ZK	01/02/2025	SDB3260865423	(800.00)	1.2118	(981.74)	(969.40)	0.0000	4.3300	(869.4158)	0.0000	0.1181	(0.2341)	0.0000	1	(0.1160)	01/06/2025
000544.ZK	01/02/2025	SDB3260865423	(3,000.00)	1.2118	(3,681.52)	(3,635.27)	0.0000	4.3300	(869.4158)	0.0000	0.4428	(0.8779)	0.0000	1	(0.4351)	01/06/2025
000544.ZK	01/02/2025	SDB3260865423	(6,700.00)	1.2118	(8,222.05)	(8,118.77)	0.0000	4.3300	(869.4158)	0.0000	0.9889	(1.9607)	0.0000	1	(0.9718)	01/06/2025
000544.ZK	01/02/2025	SDB3260865423	(19,800.00)	1.2118	(24,298.01)	(23,992.77)	0.0000	4.3300	(869.4158)	0.0000	2.9225	(5.7944)	0.0000	1	(2.8718)	01/06/2025
000544.ZK	01/02/2025	SDB3260865423	(4,500.00)	1.2118	(5,522.27)	(5,452.90)	0.0000	4.3300	(869.4158)	0.0000	0.6642	(1.3169)	0.0000	1	(0.6527)	01/06/2025
000544.ZK	01/02/2025	SDB3260865423	(15,700.00)	1.2118	(19,266.60)	(19,024.57)	0.0000	4.3300	(869.4158)	0.0000	2.3173	(4.5945)	0.0000	1	(2.2772)	01/06/2025
000544.ZK	01/02/2025	SDB3260865423	(500.00)	1.2118	(613.59)	(605.88)	0.0000	4.3300	(869.4158)	0.0000	0.0738	(0.1463)	0.0000	1	(0.0725)	01/06/2025
000544.ZK	01/02/2025	SDB3260865423	(1,300.00)	1.2118	(1,595.32)	(1,575.28)	0.0000	4.3300	(869.4158)	0.0000	0.1919	(0.3804)	0.0000	1	(0.1886)	01/06/2025
000544.ZK	01/02/2025	SDB3260865423	(4,600.00)	1.2118	(5,644.99)	(5,574.08)	0.0000	4.3300	(869.4158)	0.0000	0.6790	(1.3462)	0.0000	1	(0.6672)	01/06/2025
000544.ZK	01/02/2025	SDB3260865423	(700.00)	1.2118	(859.02)	(848.23)	0.0000	4.3300	(869.4158)	0.0000	0.1033	(0.2049)	0.0000	1	(0.1015)	01/06/2025
000544.ZK	01/02/2025	SDB3260865423	(300.00)	1.2118	(368.15)	(363.53)	0.0000	4.3300	(869.4158)	0.0000	0.0443	(0.0878)	0.0000	1	(0.0435)	01/06/2025
000544.ZK	12/31/2024	SDB3260865423	(300.00)	1.1939	(368.15)	(358.16)	0.0000	4.3300	(869.4158)	0.0000	0.0886	(0.1730)	0.0000	2	(0.0844)	01/06/2025
000544.ZK	12/31/2024	SDB3260865423	(800.00)	1.1939	(981.74)	(955.09)	0.0000	4.3300	(869.4158)	0.0000	0.2362	(0.4613)	0.0000	2	(0.2252)	01/06/2025
000544.ZK	12/31/2024	SDB3260865423	(3,000.00)	1.1939	(3,681.52)	(3,581.57)	0.0000	4.3300	(869.4158)	0.0000	0.8856	(1.7299)	0.0000	2	(0.8443)	01/06/2025
000544.ZK	12/31/2024	SDB3260865423	(6,700.00)	1.1939	(8,222.05)	(7,998.85)	0.0000	4.3300	(869.4158)	0.0000	1.9779	(3.8635)	0.0000	2	(1.8857)	01/06/2025
000544.ZK	12/31/2024	SDB3260865423	(19,800.00)	1.1939	(24,298.01)	(23,638.39)	0.0000	4.3300	(869.4158)	0.0000	5.8450	(11.4175)	0.0000	2	(5.5725)	01/06/2025
000544.ZK	12/31/2024	SDB3260865423	(4,500.00)	1.1939	(5,522.27)	(5,372.36)	0.0000	4.3300	(869.4158)	0.0000	1.3284	(2.5949)	0.0000	2	(1.2665)	01/06/2025
000544.ZK	12/31/2024	SDB3260865423	(15,700.00)	1.1939	(19,266.60)	(18,743.57)	0.0000	4.3300	(869.4158)	0.0000	4.6347	(9.0533)	0.0000	2	(4.4186)	01/06/2025
000544.ZK	12/31/2024	SDB3260865423	(500.00)	1.1939	(613.59)	(596.93)	0.0000	4.3300	(869.4158)	0.0000	0.1476	(0.2883)	0.0000	2	(0.1407)	01/06/2025
000544.ZK	12/31/2024	SDB3260865423	(1,300.00)	1.1939	(1,595.32)	(1,552.02)	0.0000	4.3300	(869.4158)	0.0000	0.3838	(0.7496)	0.0000	2	(0.3659)	01/06/2025
000544.ZK	12/31/2024	SDB3260865423	(4,600.00)	1.1939	(5,644.99)	(5,491.75)	0.0000	4.3300	(869.4158)	0.0000	1.3579	(2.6526)	0.0000	2	(1.2946)	01/06/2025
000544.ZK	12/31/2024	SDB3260865423	(700.00)	1.1939	(859.02)	(835.70)	0.0000	4.3300	(869.4158)	0.0000	0.2066	(0.4037)	0.0000	2	(0.1970)	01/06/2025
000544.ZK	12/31/2024	SDB3260865423	(300.00)	1.1939	(368.15)	(358.16)	0.0000	4.3300	(869.4158)	0.0000	0.0886	(0.1730)	0.0000	2	(0.0844)	01/06/2025
000544.ZK	12/30/2024	SDB3260865423	(300.00)	1.1731	(368.15)	(351.93)	0.0000	4.3300	(869.4158)	0.0000	0.0443	(0.0850)	0.0000	1	(0.0407)	01/06/2025
000544.ZK	12/30/2024	SDB3260865423	(800.00)	1.1731	(981.74)	(938.49)	0.0000	4.3300	(869.4158)	0.0000	0.1181	(0.2266)	0.0000	1	(0.1086)	01/06/2025
000544.ZK	12/30/2024	SDB3260865423	(3,000.00)	1.1731	(3,681.52)	(3,519.34)	0.0000	4.3300	(869.4158)	0.0000	0.4428	(0.8499)	0.0000	1	(0.4071)	01/06/2025
000544.ZK	12/30/2024	SDB3260865423	(6,700.00)	1.1731	(8,222.05)	(7,859.86)	0.0000	4.3300	(869.4158)	0.0000	0.9889	(1.8982)	0.0000	1	(0.9093)	01/06/2025
000544.ZK	12/30/2024	SDB3260865423	(19,800.00)	1.1731	(24,298.01)	(23,227.64)	0.0000	4.3300	(869.4158)	0.0000	2.9225	(5.6096)	0.0000	1	(2.6871)	01/06/2025
000544.ZK	12/30/2024	SDB3260865423	(4,500.00)	1.1731	(5,522.27)	(5,279.01)	0.0000	4.3300	(869.4158)	0.0000	0.6642	(1.2749)	0.0000	1	(0.6107)	01/06/2025
000544.ZK	12/30/2024	SDB3260865423	(15,700.00)	1.1731	(19,266.60)	(18,417.87)	0.0000	4.3300	(869.4158)	0.0000	2.3173	(4.4480)	0.0000	1	(2.1307)	01/06/2025
000544.ZK	12/30/2024	SDB3260865423	(500.00)	1.1731	(613.59)	(586.56)	0.0000	4.3300	(869.4158)	0.0000	0.0738	(0.1417)	0.0000	1	(0.0679)	01/06/2025
000544.ZK	12/30/2024	SDB3260865423	(1,300.00)	1.1731	(1,595.32)	(1,525.05)	0.0000	4.3300	(869.4158)	0.0000	0.1919	(0.3683)	0.0000	1	(0.1764)	01/06/2025
000544.ZK	12/30/2024	SDB3260865423	(4,600.00)	1.1731	(5,644.99)	(5,396.32)	0.0000	4.3300	(869.4158)	0.0000	0.6790	(1.3032)	0.0000	1	(0.6243)	01/06/2025
000544.ZK	12/30/2024	SDB3260865423	(700.00)	1.1731	(859.02)	(821.18)	0.0000	4.3300	(869.4158)	0.0000	0.1033	(0.1983)	0.0000	1	(0.0950)	01/06/2025
000544.ZK	12/30/2024	SDB3260865423	(300.00)	1.1731	(368.15)	(351.93)	0.0000	4.3300	(869.4158)	0.0000	0.0443	(0.0850)	0.0000	1	(0.0407)	01/06/2025
000544.ZK	12/27/2024	SDB3260865423	(300.00)	1.1864	(368.15)	(355.91)	0.0000	4.3300	(869.4158)	0.0000	0.1328	(0.2579)	0.0000	3	(0.1250)	01/06/2025
000544.ZK	12/27/2024	SDB3260865423	(800.00)	1.1864	(981.74)	(949.10)	0.0000	4.3300	(869.4158)	0.0000	0.3542	(0.6876)	0.0000	3	(0.3334)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
ZHONGYUAN ENVIRONMENT-PROTECTION CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
000544.ZK	12/27/2024	SDB3260865423	(3,000.00)	1.1864	(3,681.52)	(3,559.11)	0.0000	4.3300	(869.4158)	0.0000	1.3284	(2.5786)	0.0000	3	(1.2502)	01/06/2025
000544.ZK	12/27/2024	SDB3260865423	(6,700.00)	1.1864	(8,222.05)	(7,948.69)	0.0000	4.3300	(869.4158)	0.0000	2.9668	(5.7589)	0.0000	3	(2.7921)	01/06/2025
000544.ZK	12/27/2024	SDB3260865423	(19,800.00)	1.1864	(24,298.01)	(23,490.15)	0.0000	4.3300	(869.4158)	0.0000	8.7675	(17.0189)	0.0000	3	(8.2514)	01/06/2025
000544.ZK	12/27/2024	SDB3260865423	(4,500.00)	1.1864	(5,522.27)	(5,338.67)	0.0000	4.3300	(869.4158)	0.0000	1.9926	(3.8679)	0.0000	3	(1.8753)	01/06/2025
000544.ZK	12/27/2024	SDB3260865423	(15,700.00)	1.1864	(19,266.60)	(18,626.02)	0.0000	4.3300	(869.4158)	0.0000	6.9520	(13.4948)	0.0000	3	(6.5428)	01/06/2025
000544.ZK	12/27/2024	SDB3260865423	(500.00)	1.1864	(613.59)	(593.19)	0.0000	4.3300	(869.4158)	0.0000	0.2214	(0.4298)	0.0000	3	(0.2084)	01/06/2025
000544.ZK	12/27/2024	SDB3260865423	(1,300.00)	1.1864	(1,595.32)	(1,542.28)	0.0000	4.3300	(869.4158)	0.0000	0.5756	(1.1174)	0.0000	3	(0.5418)	01/06/2025
000544.ZK	12/27/2024	SDB3260865423	(4,600.00)	1.1864	(5,644.99)	(5,457.31)	0.0000	4.3300	(869.4158)	0.0000	2.0369	(3.9539)	0.0000	3	(1.9170)	01/06/2025
000544.ZK	12/27/2024	SDB3260865423	(700.00)	1.1864	(859.02)	(830.46)	0.0000	4.3300	(869.4158)	0.0000	0.3100	(0.6017)	0.0000	3	(0.2917)	01/06/2025
000544.ZK	12/27/2024	SDB3260865423	(300.00)	1.1864	(368.15)	(355.91)	0.0000	4.3300	(869.4158)	0.0000	0.1328	(0.2579)	0.0000	3	(0.1250)	01/06/2025
000544.ZK	12/26/2024	SDB3260865423	(300.00)	1.1840	(368.15)	(355.21)	0.0000	4.3300	(869.4158)	0.0000	0.0443	(0.0858)	0.0000	1	(0.0415)	01/06/2025
000544.ZK	12/26/2024	SDB3260865423	(800.00)	1.1840	(981.74)	(947.22)	0.0000	4.3300	(869.4158)	0.0000	0.1181	(0.2288)	0.0000	1	(0.1107)	01/06/2025
000544.ZK	12/26/2024	SDB3260865423	(3,000.00)	1.1840	(3,681.52)	(3,552.09)	0.0000	4.3300	(869.4158)	0.0000	0.4428	(0.8578)	0.0000	1	(0.4150)	01/06/2025
000544.ZK	12/26/2024	SDB3260865423	(6,700.00)	1.1840	(8,222.05)	(7,933.01)	0.0000	4.3300	(869.4158)	0.0000	0.9889	(1.9159)	0.0000	1	(0.9269)	01/06/2025
000544.ZK	12/26/2024	SDB3260865423	(19,800.00)	1.1840	(24,298.01)	(23,443.81)	0.0000	4.3300	(869.4158)	0.0000	2.9225	(5.6618)	0.0000	1	(2.7393)	01/06/2025
000544.ZK	12/26/2024	SDB3260865423	(4,500.00)	1.1840	(5,522.27)	(5,328.14)	0.0000	4.3300	(869.4158)	0.0000	0.6642	(1.2868)	0.0000	1	(0.6226)	01/06/2025
000544.ZK	12/26/2024	SDB3260865423	(15,700.00)	1.1840	(19,266.60)	(18,589.29)	0.0000	4.3300	(869.4158)	0.0000	2.3173	(4.4894)	0.0000	1	(2.1721)	01/06/2025
000544.ZK	12/26/2024	SDB3260865423	(500.00)	1.1840	(613.59)	(592.02)	0.0000	4.3300	(869.4158)	0.0000	0.0738	(0.1430)	0.0000	1	(0.0692)	01/06/2025
000544.ZK	12/26/2024	SDB3260865423	(1,300.00)	1.1840	(1,595.32)	(1,539.24)	0.0000	4.3300	(869.4158)	0.0000	0.1919	(0.3717)	0.0000	1	(0.1799)	01/06/2025
000544.ZK	12/26/2024	SDB3260865423	(4,600.00)	1.1840	(5,644.99)	(5,446.54)	0.0000	4.3300	(869.4158)	0.0000	0.6790	(1.3154)	0.0000	1	(0.6364)	01/06/2025
000544.ZK	12/26/2024	SDB3260865423	(700.00)	1.1840	(859.02)	(828.82)	0.0000	4.3300	(869.4158)	0.0000	0.1033	(0.2002)	0.0000	1	(0.0968)	01/06/2025
000544.ZK	12/26/2024	SDB3260865423	(300.00)	1.1840	(368.15)	(355.21)	0.0000	4.3300	(869.4158)	0.0000	0.0443	(0.0858)	0.0000	1	(0.0415)	01/06/2025
000544.ZK	12/24/2024	SDB3260865423	(300.00)	1.1840	(368.15)	(355.21)	0.0000	4.3300	(869.4158)	0.0000	0.0886	(0.1716)	0.0000	2	(0.0830)	01/06/2025
000544.ZK	12/24/2024	SDB3260865423	(800.00)	1.1840	(981.74)	(947.22)	0.0000	4.3300	(869.4158)	0.0000	0.2362	(0.4575)	0.0000	2	(0.2214)	01/06/2025
000544.ZK	12/24/2024	SDB3260865423	(3,000.00)	1.1840	(3,681.52)	(3,552.09)	0.0000	4.3300	(869.4158)	0.0000	0.8856	(1.7157)	0.0000	2	(0.8301)	01/06/2025
000544.ZK	12/24/2024	SDB3260865423	(6,700.00)	1.1840	(8,222.05)	(7,933.01)	0.0000	4.3300	(869.4158)	0.0000	1.9779	(3.8317)	0.0000	2	(1.8539)	01/06/2025
000544.ZK	12/24/2024	SDB3260865423	(19,800.00)	1.1840	(24,298.01)	(23,443.81)	0.0000	4.3300	(869.4158)	0.0000	5.8450	(11.3236)	0.0000	2	(5.4785)	01/06/2025
000544.ZK	12/24/2024	SDB3260865423	(4,500.00)	1.1840	(5,522.27)	(5,328.14)	0.0000	4.3300	(869.4158)	0.0000	1.3284	(2.5735)	0.0000	2	(1.2451)	01/06/2025
000544.ZK	12/24/2024	SDB3260865423	(15,700.00)	1.1840	(19,266.60)	(18,589.29)	0.0000	4.3300	(869.4158)	0.0000	4.6347	(8.9788)	0.0000	2	(4.3441)	01/06/2025
000544.ZK	12/24/2024	SDB3260865423	(500.00)	1.1840	(613.59)	(592.02)	0.0000	4.3300	(869.4158)	0.0000	0.1476	(0.2859)	0.0000	2	(0.1383)	01/06/2025
000544.ZK	12/24/2024	SDB3260865423	(1,300.00)	1.1840	(1,595.32)	(1,539.24)	0.0000	4.3300	(869.4158)	0.0000	0.3838	(0.7435)	0.0000	2	(0.3597)	01/06/2025
000544.ZK	12/24/2024	SDB3260865423	(4,600.00)	1.1840	(5,644.99)	(5,446.54)	0.0000	4.3300	(869.4158)	0.0000	1.3579	(2.6307)	0.0000	2	(1.2728)	01/06/2025
000544.ZK	12/24/2024	SDB3260865423	(700.00)	1.1840	(859.02)	(828.82)	0.0000	4.3300	(869.4158)	0.0000	0.2066	(0.4003)	0.0000	2	(0.1937)	01/06/2025
000544.ZK	12/24/2024	SDB3260865423	(300.00)	1.1840	(368.15)	(355.21)	0.0000	4.3300	(869.4158)	0.0000	0.0886	(0.1716)	0.0000	2	(0.0830)	01/06/2025
000544.ZK	12/23/2024	SDB3260865423	(300.00)	1.1879	(368.15)	(356.36)	0.0000	4.3300	(869.4158)	0.0000	0.0443	(0.0861)	0.0000	1	(0.0418)	01/06/2025
000544.ZK	12/23/2024	SDB3260865423	(800.00)	1.1879	(981.74)	(950.29)	0.0000	4.3300	(869.4158)	0.0000	0.1181	(0.2295)	0.0000	1	(0.1114)	01/06/2025
000544.ZK	12/23/2024	SDB3260865423	(3,000.00)	1.1879	(3,681.52)	(3,563.59)	0.0000	4.3300	(869.4158)	0.0000	0.4428	(0.8606)	0.0000	1	(0.4178)	01/06/2025
000544.ZK	12/23/2024	SDB3260865423	(6,700.00)	1.1879	(8,222.05)	(7,958.68)	0.0000	4.3300	(869.4158)	0.0000	0.9889	(1.9221)	0.0000	1	(0.9331)	01/06/2025
000544.ZK	12/23/2024	SDB3260865423	(19,800.00)	1.1879	(24,298.01)	(23,519.69)	0.0000	4.3300	(869.4158)	0.0000	2.9225	(5.6801)	0.0000	1	(2.7576)	01/06/2025
000544.ZK	12/23/2024	SDB3260865423	(4,500.00)	1.1879	(5,522.27)	(5,345.38)	0.0000	4.3300	(869.4158)	0.0000	0.6642	(1.2909)	0.0000	1	(0.6267)	01/06/2025
000544.ZK	12/23/2024	SDB3260865423	(15,700.00)	1.1879	(19,266.60)	(18,649.45)	0.0000	4.3300	(869.4158)	0.0000	2.3173	(4.5039)	0.0000	1	(2.1866)	01/06/2025
000544.ZK	12/23/2024	SDB3260865423	(500.00)	1.1879	(613.59)	(593.93)	0.0000	4.3300	(869.4158)	0.0000	0.0738	(0.1434)	0.0000	1	(0.0696)	01/06/2025
000544.ZK	12/23/2024	SDB3260865423	(1,300.00)	1.1879	(1,595.32)	(1,544.22)	0.0000	4.3300	(869.4158)	0.0000	0.1919	(0.3729)	0.0000	1	(0.1811)	01/06/2025
000544.ZK	12/23/2024	SDB3260865423	(4,600.00)	1.1879	(5,644.99)	(5,464.17)	0.0000	4.3300	(869.4158)	0.0000	0.6790	(1.3196)	0.0000	1	(0.6407)	01/06/2025
000544.ZK	12/23/2024	SDB3260865423	(700.00)	1.1879	(859.02)	(831.50)	0.0000	4.3300	(869.4158)	0.0000	0.1033	(0.2008)	0.0000	1	(0.0975)	01/06/2025
000544.ZK	12/23/2024	SDB3260865423	(300.00)	1.1879	(368.15)	(356.36)	0.0000	4.3300	(869.4158)	0.0000	0.0443	(0.0861)	0.0000	1	(0.0418)	01/06/2025
000544.ZK	12/20/2024	SDB3260865423	(300.00)	1.1821	(368.15)	(354.64)	0.0000	4.3300	(869.4158)	0.0000	0.1328	(0.2569)	0.0000	3	(0.1241)	01/06/2025
000544.ZK	12/20/2024	SDB3260865423	(800.00)	1.1821	(981.74)	(945.71)	0.0000	4.3300	(869.4158)	0.0000	0.3542	(0.6852)	0.0000	3	(0.3309)	01/06/2025
000544.ZK	12/20/2024	SDB3260865423	(3,000.00)	1.1821	(3,681.52)	(3,546.43)	0.0000	4.3300	(869.4158)	0.0000	1.3284	(2.5694)	0.0000	3	(1.2410)	01/06/2025
000544.ZK	12/20/2024	SDB3260865423	(6,700.00)	1.1821	(8,222.05)	(7,920.35)	0.0000	4.3300	(869.4158)	0.0000	2.9668	(5.7384)	0.0000	3	(2.7716)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
ZHONGYUAN ENVIRONMENT-PROTECTION CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
000544.ZK	12/20/2024	SDB3260865423	(19,800.00)	1.1821	(24,298.01)	(23,406.41)	0.0000	4.3300	(869.4158)	0.0000	8.7675	(16.9583)	0.0000	3	(8.1907)	01/06/2025
000544.ZK	12/20/2024	SDB3260865423	(4,500.00)	1.1821	(5,522.27)	(5,319.64)	0.0000	4.3300	(869.4158)	0.0000	1.9926	(3.8541)	0.0000	3	(1.8615)	01/06/2025
000544.ZK	12/20/2024	SDB3260865423	(15,700.00)	1.1821	(19,266.60)	(18,559.63)	0.0000	4.3300	(869.4158)	0.0000	6.9520	(13.4467)	0.0000	3	(6.4947)	01/06/2025
000544.ZK	12/20/2024	SDB3260865423	(500.00)	1.1821	(613.59)	(591.07)	0.0000	4.3300	(869.4158)	0.0000	0.2214	(0.4282)	0.0000	3	(0.2068)	01/06/2025
000544.ZK	12/20/2024	SDB3260865423	(1,300.00)	1.1821	(1,595.32)	(1,536.78)	0.0000	4.3300	(869.4158)	0.0000	0.5756	(1.1134)	0.0000	3	(0.5378)	01/06/2025
000544.ZK	12/20/2024	SDB3260865423	(4,600.00)	1.1821	(5,644.99)	(5,437.85)	0.0000	4.3300	(869.4158)	0.0000	2.0369	(3.9398)	0.0000	3	(1.9029)	01/06/2025
000544.ZK	12/20/2024	SDB3260865423	(700.00)	1.1821	(859.02)	(827.50)	0.0000	4.3300	(869.4158)	0.0000	0.3100	(0.5995)	0.0000	3	(0.2896)	01/06/2025
000544.ZK	12/20/2024	SDB3260865423	(300.00)	1.1821	(368.15)	(354.64)	0.0000	4.3300	(869.4158)	0.0000	0.1328	(0.2569)	0.0000	3	(0.1241)	01/06/2025
000544.ZK	12/19/2024	SDB3260865423	(300.00)	1.2103	(368.15)	(363.10)	0.0000	4.5800	(869.4158)	0.0000	0.0468	(0.0877)	0.0000	1	(0.0409)	01/06/2025
000544.ZK	12/19/2024	SDB3260865423	(800.00)	1.2103	(981.74)	(968.25)	0.0000	4.5800	(869.4158)	0.0000	0.1249	(0.2338)	0.0000	1	(0.1089)	01/06/2025
000544.ZK	12/19/2024	SDB3260865423	(3,000.00)	1.2103	(3,681.52)	(3,630.95)	0.0000	4.5800	(869.4158)	0.0000	0.4684	(0.8769)	0.0000	1	(0.4085)	01/06/2025
000544.ZK	12/19/2024	SDB3260865423	(6,700.00)	1.2103	(8,222.05)	(8,109.12)	0.0000	4.5800	(869.4158)	0.0000	1.0460	(1.9584)	0.0000	1	(0.9124)	01/06/2025
000544.ZK	12/19/2024	SDB3260865423	(19,800.00)	1.2103	(24,298.01)	(23,964.28)	0.0000	4.5800	(869.4158)	0.0000	3.0912	(5.7875)	0.0000	1	(2.6962)	01/06/2025
000544.ZK	12/19/2024	SDB3260865423	(4,500.00)	1.2103	(5,522.27)	(5,446.43)	0.0000	4.5800	(869.4158)	0.0000	0.7026	(1.3153)	0.0000	1	(0.6128)	01/06/2025
000544.ZK	12/19/2024	SDB3260865423	(15,700.00)	1.2103	(19,266.60)	(19,001.98)	0.0000	4.5800	(869.4158)	0.0000	2.4511	(4.5891)	0.0000	1	(2.1379)	01/06/2025
000544.ZK	12/19/2024	SDB3260865423	(500.00)	1.2103	(613.59)	(605.16)	0.0000	4.5800	(869.4158)	0.0000	0.0781	(0.1461)	0.0000	1	(0.0681)	01/06/2025
000544.ZK	12/19/2024	SDB3260865423	(1,300.00)	1.2103	(1,595.32)	(1,573.41)	0.0000	4.5800	(869.4158)	0.0000	0.2030	(0.3800)	0.0000	1	(0.1770)	01/06/2025
000544.ZK	12/19/2024	SDB3260865423	(4,600.00)	1.2103	(5,644.99)	(5,567.46)	0.0000	4.5800	(869.4158)	0.0000	0.7182	(1.3446)	0.0000	1	(0.6264)	01/06/2025
000544.ZK	12/19/2024	SDB3260865423	(700.00)	1.2103	(859.02)	(847.22)	0.0000	4.5800	(869.4158)	0.0000	0.1093	(0.2046)	0.0000	1	(0.0953)	01/06/2025
000544.ZK	12/19/2024	SDB3260865423	(300.00)	1.2103	(368.15)	(363.10)	0.0000	4.5800	(869.4158)	0.0000	0.0468	(0.0877)	0.0000	1	(0.0409)	01/06/2025
000544.ZK	12/18/2024	SDB3260865423	(300.00)	1.2074	(368.15)	(362.21)	0.0000	4.5800	(869.4158)	0.0000	0.0468	(0.0875)	0.0000	1	(0.0406)	01/06/2025
000544.ZK	12/18/2024	SDB3260865423	(800.00)	1.2074	(981.74)	(965.89)	0.0000	4.5800	(869.4158)	0.0000	0.1249	(0.2333)	0.0000	1	(0.1084)	01/06/2025
000544.ZK	12/18/2024	SDB3260865423	(3,000.00)	1.2074	(3,681.52)	(3,622.07)	0.0000	4.5800	(869.4158)	0.0000	0.4684	(0.8747)	0.0000	1	(0.4064)	01/06/2025
000544.ZK	12/18/2024	SDB3260865423	(6,700.00)	1.2074	(8,222.05)	(8,089.29)	0.0000	4.5800	(869.4158)	0.0000	1.0460	(1.9536)	0.0000	1	(0.9076)	01/06/2025
000544.ZK	12/18/2024	SDB3260865423	(19,800.00)	1.2074	(24,298.01)	(23,905.67)	0.0000	4.5800	(869.4158)	0.0000	3.0912	(5.7733)	0.0000	1	(2.6821)	01/06/2025
000544.ZK	12/18/2024	SDB3260865423	(4,500.00)	1.2074	(5,522.27)	(5,433.11)	0.0000	4.5800	(869.4158)	0.0000	0.7026	(1.3121)	0.0000	1	(0.6096)	01/06/2025
000544.ZK	12/18/2024	SDB3260865423	(15,700.00)	1.2074	(19,266.60)	(18,955.50)	0.0000	4.5800	(869.4158)	0.0000	2.4511	(4.5778)	0.0000	1	(2.1267)	01/06/2025
000544.ZK	12/18/2024	SDB3260865423	(500.00)	1.2074	(613.59)	(603.68)	0.0000	4.5800	(869.4158)	0.0000	0.0781	(0.1458)	0.0000	1	(0.0677)	01/06/2025
000544.ZK	12/18/2024	SDB3260865423	(1,300.00)	1.2074	(1,595.32)	(1,569.56)	0.0000	4.5800	(869.4158)	0.0000	0.2030	(0.3791)	0.0000	1	(0.1761)	01/06/2025
000544.ZK	12/18/2024	SDB3260865423	(4,600.00)	1.2074	(5,644.99)	(5,553.84)	0.0000	4.5800	(869.4158)	0.0000	0.7182	(1.3413)	0.0000	1	(0.6231)	01/06/2025
000544.ZK	12/18/2024	SDB3260865423	(700.00)	1.2074	(859.02)	(845.15)	0.0000	4.5800	(869.4158)	0.0000	0.1093	(0.2041)	0.0000	1	(0.0948)	01/06/2025
000544.ZK	12/18/2024	SDB3260865423	(300.00)	1.2074	(368.15)	(362.21)	0.0000	4.5800	(869.4158)	0.0000	0.0468	(0.0875)	0.0000	1	(0.0406)	01/06/2025
000544.ZK	12/17/2024	SDB3260865423	(300.00)	1.2455	(368.15)	(373.65)	0.0000	4.5800	(869.4158)	0.0000	0.0468	(0.0902)	0.0000	1	(0.0434)	01/06/2025
000544.ZK	12/17/2024	SDB3260865423	(800.00)	1.2455	(981.74)	(996.40)	0.0000	4.5800	(869.4158)	0.0000	0.1249	(0.2406)	0.0000	1	(0.1157)	01/06/2025
000544.ZK	12/17/2024	SDB3260865423	(3,000.00)	1.2455	(3,681.52)	(3,736.50)	0.0000	4.5800	(869.4158)	0.0000	0.4684	(0.9024)	0.0000	1	(0.4340)	01/06/2025
000544.ZK	12/17/2024	SDB3260865423	(6,700.00)	1.2455	(8,222.05)	(8,344.86)	0.0000	4.5800	(869.4158)	0.0000	1.0460	(2.0153)	0.0000	1	(0.9693)	01/06/2025
000544.ZK	12/17/2024	SDB3260865423	(19,800.00)	1.2455	(24,298.01)	(24,660.92)	0.0000	4.5800	(869.4158)	0.0000	3.0912	(5.9557)	0.0000	1	(2.8645)	01/06/2025
000544.ZK	12/17/2024	SDB3260865423	(4,500.00)	1.2455	(5,522.27)	(5,604.75)	0.0000	4.5800	(869.4158)	0.0000	0.7026	(1.3536)	0.0000	1	(0.6510)	01/06/2025
000544.ZK	12/17/2024	SDB3260865423	(15,700.00)	1.2455	(19,266.60)	(19,554.37)	0.0000	4.5800	(869.4158)	0.0000	2.4511	(4.7225)	0.0000	1	(2.2713)	01/06/2025
000544.ZK	12/17/2024	SDB3260865423	(500.00)	1.2455	(613.59)	(622.75)	0.0000	4.5800	(869.4158)	0.0000	0.0781	(0.1504)	0.0000	1	(0.0723)	01/06/2025
000544.ZK	12/17/2024	SDB3260865423	(1,300.00)	1.2455	(1,595.32)	(1,619.15)	0.0000	4.5800	(869.4158)	0.0000	0.2030	(0.3910)	0.0000	1	(0.1881)	01/06/2025
000544.ZK	12/17/2024	SDB3260865423	(4,600.00)	1.2455	(5,644.99)	(5,729.30)	0.0000	4.5800	(869.4158)	0.0000	0.7182	(1.3837)	0.0000	1	(0.6655)	01/06/2025
000544.ZK	12/17/2024	SDB3260865423	(700.00)	1.2455	(859.02)	(871.85)	0.0000	4.5800	(869.4158)	0.0000	0.1093	(0.2106)	0.0000	1	(0.1013)	01/06/2025
000544.ZK	12/17/2024	SDB3260865423	(300.00)	1.2455	(368.15)	(373.65)	0.0000	4.5800	(869.4158)	0.0000	0.0468	(0.0902)	0.0000	1	(0.0434)	01/06/2025
000544.ZK	12/16/2024	SDB3260865423	(300.00)	1.2334	(368.15)	(370.01)	0.0000	4.5800	(869.4158)	0.0000	0.0468	(0.0894)	0.0000	1	(0.0425)	01/06/2025
000544.ZK	12/16/2024	SDB3260865423	(800.00)	1.2334	(981.74)	(986.68)	0.0000	4.5800	(869.4158)	0.0000	0.1249	(0.2383)	0.0000	1	(0.1134)	01/06/2025
000544.ZK	12/16/2024	SDB3260865423	(3,000.00)	1.2334	(3,681.52)	(3,700.05)	0.0000	4.5800	(869.4158)	0.0000	0.4684	(0.8936)	0.0000	1	(0.4252)	01/06/2025
000544.ZK	12/16/2024	SDB3260865423	(6,700.00)	1.2334	(8,222.05)	(8,263.45)	0.0000	4.5800	(869.4158)	0.0000	1.0460	(1.9957)	0.0000	1	(0.9496)	01/06/2025
000544.ZK	12/16/2024	SDB3260865423	(19,800.00)	1.2334	(24,298.01)	(24,420.35)	0.0000	4.5800	(869.4158)	0.0000	3.0912	(5.8976)	0.0000	1	(2.8064)	01/06/2025
000544.ZK	12/16/2024	SDB3260865423	(4,500.00)	1.2334	(5,522.27)	(5,550.08)	0.0000	4.5800	(869.4158)	0.0000	0.7026	(1.3404)	0.0000	1	(0.6378)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
ZHONGYUAN ENVIRONMENT-PROTECTION CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
000544.ZK	12/16/2024	SDB3260865423	(15,700.00)	1.2334	(19,266.60)	(19,363.61)	0.0000	4.5800	(869.4158)	0.0000	2.4511	(4.6764)	0.0000	1	(2.2253)	01/06/2025
000544.ZK	12/16/2024	SDB3260865423	(500.00)	1.2334	(613.59)	(616.68)	0.0000	4.5800	(869.4158)	0.0000	0.0781	(0.1489)	0.0000	1	(0.0709)	01/06/2025
000544.ZK	12/16/2024	SDB3260865423	(1,300.00)	1.2334	(1,595.32)	(1,603.36)	0.0000	4.5800	(869.4158)	0.0000	0.2030	(0.3872)	0.0000	1	(0.1843)	01/06/2025
000544.ZK	12/16/2024	SDB3260865423	(4,600.00)	1.2334	(5,644.99)	(5,673.41)	0.0000	4.5800	(869.4158)	0.0000	0.7182	(1.3702)	0.0000	1	(0.6520)	01/06/2025
000544.ZK	12/16/2024	SDB3260865423	(700.00)	1.2334	(859.02)	(863.35)	0.0000	4.5800	(869.4158)	0.0000	0.1093	(0.2085)	0.0000	1	(0.0992)	01/06/2025
000544.ZK	12/16/2024	SDB3260865423	(300.00)	1.2334	(368.15)	(370.01)	0.0000	4.5800	(869.4158)	0.0000	0.0468	(0.0894)	0.0000	1	(0.0425)	01/06/2025
000544.ZK	12/13/2024	SDB3260865423	(300.00)	1.2286	(368.15)	(368.59)	0.0000	4.5800	(869.4158)	0.0000	0.1405	(0.2671)	0.0000	3	(0.1265)	01/06/2025
000544.ZK	12/13/2024	SDB3260865423	(800.00)	1.2286	(981.74)	(982.92)	0.0000	4.5800	(869.4158)	0.0000	0.3747	(0.7121)	0.0000	3	(0.3374)	01/06/2025
000544.ZK	12/13/2024	SDB3260865423	(3,000.00)	1.2286	(3,681.52)	(3,685.93)	0.0000	4.5800	(869.4158)	0.0000	1.4051	(2.6705)	0.0000	3	(1.2654)	01/06/2025
000544.ZK	12/13/2024	SDB3260865423	(6,700.00)	1.2286	(8,222.05)	(8,231.92)	0.0000	4.5800	(869.4158)	0.0000	3.1381	(5.9641)	0.0000	3	(2.8261)	01/06/2025
000544.ZK	12/13/2024	SDB3260865423	(19,800.00)	1.2286	(24,298.01)	(24,327.17)	0.0000	4.5800	(869.4158)	0.0000	9.2737	(17.6254)	0.0000	3	(8.3516)	01/06/2025
000544.ZK	12/13/2024	SDB3260865423	(4,500.00)	1.2286	(5,522.27)	(5,528.90)	0.0000	4.5800	(869.4158)	0.0000	2.1077	(4.0058)	0.0000	3	(1.8981)	01/06/2025
000544.ZK	12/13/2024	SDB3260865423	(15,700.00)	1.2286	(19,266.60)	(19,289.73)	0.0000	4.5800	(869.4158)	0.0000	7.3534	(13.9757)	0.0000	3	(6.6222)	01/06/2025
000544.ZK	12/13/2024	SDB3260865423	(500.00)	1.2286	(613.59)	(614.32)	0.0000	4.5800	(869.4158)	0.0000	0.2342	(0.4451)	0.0000	3	(0.2109)	01/06/2025
000544.ZK	12/13/2024	SDB3260865423	(1,300.00)	1.2286	(1,595.32)	(1,597.24)	0.0000	4.5800	(869.4158)	0.0000	0.6089	(1.1572)	0.0000	3	(0.5483)	01/06/2025
000544.ZK	12/13/2024	SDB3260865423	(4,600.00)	1.2286	(5,644.99)	(5,651.77)	0.0000	4.5800	(869.4158)	0.0000	2.1545	(4.0948)	0.0000	3	(1.9403)	01/06/2025
000544.ZK	12/13/2024	SDB3260865423	(700.00)	1.2286	(859.02)	(860.05)	0.0000	4.5800	(869.4158)	0.0000	0.3279	(0.6231)	0.0000	3	(0.2953)	01/06/2025
000544.ZK	12/13/2024	SDB3260865423	(300.00)	1.2286	(368.15)	(368.59)	0.0000	4.5800	(869.4158)	0.0000	0.1405	(0.2671)	0.0000	3	(0.1265)	01/06/2025
000544.ZK	12/12/2024	SDB3260865423	(300.00)	1.2329	(368.15)	(369.87)	0.0000	4.5800	(869.4158)	0.0000	0.0468	(0.0893)	0.0000	1	(0.0425)	01/06/2025
000544.ZK	12/12/2024	SDB3260865423	(800.00)	1.2329	(981.74)	(986.33)	0.0000	4.5800	(869.4158)	0.0000	0.1249	(0.2382)	0.0000	1	(0.1133)	01/06/2025
000544.ZK	12/12/2024	SDB3260865423	(3,000.00)	1.2329	(3,681.52)	(3,698.73)	0.0000	4.5800	(869.4158)	0.0000	0.4684	(0.8933)	0.0000	1	(0.4249)	01/06/2025
000544.ZK	12/12/2024	SDB3260865423	(6,700.00)	1.2329	(8,222.05)	(8,260.49)	0.0000	4.5800	(869.4158)	0.0000	1.0460	(1.9949)	0.0000	1	(0.9489)	01/06/2025
000544.ZK	12/12/2024	SDB3260865423	(19,800.00)	1.2329	(24,298.01)	(24,411.60)	0.0000	4.5800	(869.4158)	0.0000	3.0912	(5.8955)	0.0000	1	(2.8043)	01/06/2025
000544.ZK	12/12/2024	SDB3260865423	(4,500.00)	1.2329	(5,522.27)	(5,548.09)	0.0000	4.5800	(869.4158)	0.0000	0.7026	(1.3399)	0.0000	1	(0.6373)	01/06/2025
000544.ZK	12/12/2024	SDB3260865423	(15,700.00)	1.2329	(19,266.60)	(19,356.67)	0.0000	4.5800	(869.4158)	0.0000	2.4511	(4.6747)	0.0000	1	(2.2236)	01/06/2025
000544.ZK	12/12/2024	SDB3260865423	(500.00)	1.2329	(613.59)	(616.45)	0.0000	4.5800	(869.4158)	0.0000	0.0781	(0.1489)	0.0000	1	(0.0708)	01/06/2025
000544.ZK	12/12/2024	SDB3260865423	(1,300.00)	1.2329	(1,595.32)	(1,602.78)	0.0000	4.5800	(869.4158)	0.0000	0.2030	(0.3871)	0.0000	1	(0.1841)	01/06/2025
000544.ZK	12/12/2024	SDB3260865423	(4,600.00)	1.2329	(5,644.99)	(5,671.38)	0.0000	4.5800	(869.4158)	0.0000	0.7182	(1.3697)	0.0000	1	(0.6515)	01/06/2025
000544.ZK	12/12/2024	SDB3260865423	(700.00)	1.2329	(859.02)	(863.04)	0.0000	4.5800	(869.4158)	0.0000	0.1093	(0.2084)	0.0000	1	(0.0991)	01/06/2025
000544.ZK	12/12/2024	SDB3260865423	(300.00)	1.2329	(368.15)	(369.87)	0.0000	4.5800	(869.4158)	0.0000	0.0468	(0.0893)	0.0000	1	(0.0425)	01/06/2025
000544.ZK	12/11/2024	SDB3260865423	(300.00)	1.2350	(368.15)	(370.49)	0.0000	4.5800	(869.4158)	0.0000	0.0468	(0.0895)	0.0000	1	(0.0426)	01/06/2025
000544.ZK	12/11/2024	SDB3260865423	(800.00)	1.2350	(981.74)	(987.98)	0.0000	4.5800	(869.4158)	0.0000	0.1249	(0.2386)	0.0000	1	(0.1137)	01/06/2025
000544.ZK	12/11/2024	SDB3260865423	(3,000.00)	1.2350	(3,681.52)	(3,704.93)	0.0000	4.5800	(869.4158)	0.0000	0.4684	(0.8948)	0.0000	1	(0.4264)	01/06/2025
000544.ZK	12/11/2024	SDB3260865423	(6,700.00)	1.2350	(8,222.05)	(8,274.34)	0.0000	4.5800	(869.4158)	0.0000	1.0460	(1.9983)	0.0000	1	(0.9523)	01/06/2025
000544.ZK	12/11/2024	SDB3260865423	(19,800.00)	1.2350	(24,298.01)	(24,452.52)	0.0000	4.5800	(869.4158)	0.0000	3.0912	(5.9054)	0.0000	1	(2.8141)	01/06/2025
000544.ZK	12/11/2024	SDB3260865423	(4,500.00)	1.2350	(5,522.27)	(5,557.39)	0.0000	4.5800	(869.4158)	0.0000	0.7026	(1.3421)	0.0000	1	(0.6396)	01/06/2025
000544.ZK	12/11/2024	SDB3260865423	(15,700.00)	1.2350	(19,266.60)	(19,389.12)	0.0000	4.5800	(869.4158)	0.0000	2.4511	(4.6826)	0.0000	1	(2.2314)	01/06/2025
000544.ZK	12/11/2024	SDB3260865423	(500.00)	1.2350	(613.59)	(617.49)	0.0000	4.5800	(869.4158)	0.0000	0.0781	(0.1491)	0.0000	1	(0.0711)	01/06/2025
000544.ZK	12/11/2024	SDB3260865423	(1,300.00)	1.2350	(1,595.32)	(1,605.47)	0.0000	4.5800	(869.4158)	0.0000	0.2030	(0.3877)	0.0000	1	(0.1848)	01/06/2025
000544.ZK	12/11/2024	SDB3260865423	(4,600.00)	1.2350	(5,644.99)	(5,680.89)	0.0000	4.5800	(869.4158)	0.0000	0.7182	(1.3720)	0.0000	1	(0.6538)	01/06/2025
000544.ZK	12/11/2024	SDB3260865423	(700.00)	1.2350	(859.02)	(864.48)	0.0000	4.5800	(869.4158)	0.0000	0.1093	(0.2088)	0.0000	1	(0.0995)	01/06/2025
000544.ZK	12/11/2024	SDB3260865423	(300.00)	1.2350	(368.15)	(370.49)	0.0000	4.5800	(869.4158)	0.0000	0.0468	(0.0895)	0.0000	1	(0.0426)	01/06/2025
000544.ZK	12/10/2024	SDB3260865423	(300.00)	1.2081	(368.15)	(362.44)	0.0000	4.5800	(869.4158)	0.0000	0.0468	(0.0875)	0.0000	1	(0.0407)	01/06/2025
000544.ZK	12/10/2024	SDB3260865423	(800.00)	1.2081	(981.74)	(966.52)	0.0000	4.5800	(869.4158)	0.0000	0.1249	(0.2334)	0.0000	1	(0.1085)	01/06/2025
000544.ZK	12/10/2024	SDB3260865423	(3,000.00)	1.2081	(3,681.52)	(3,624.44)	0.0000	4.5800	(869.4158)	0.0000	0.4684	(0.8753)	0.0000	1	(0.4069)	01/06/2025
000544.ZK	12/10/2024	SDB3260865423	(6,700.00)	1.2081	(8,222.05)	(8,094.59)	0.0000	4.5800	(869.4158)	0.0000	1.0460	(1.9549)	0.0000	1	(0.9089)	01/06/2025
000544.ZK	12/10/2024	SDB3260865423	(19,800.00)	1.2081	(24,298.01)	(23,921.33)	0.0000	4.5800	(869.4158)	0.0000	3.0912	(5.7771)	0.0000	1	(2.6859)	01/06/2025
000544.ZK	12/10/2024	SDB3260865423	(4,500.00)	1.2081	(5,522.27)	(5,436.67)	0.0000	4.5800	(869.4158)	0.0000	0.7026	(1.3130)	0.0000	1	(0.6104)	01/06/2025
000544.ZK	12/10/2024	SDB3260865423	(15,700.00)	1.2081	(19,266.60)	(18,967.92)	0.0000	4.5800	(869.4158)	0.0000	2.4511	(4.5808)	0.0000	1	(2.1297)	01/06/2025
000544.ZK	12/10/2024	SDB3260865423	(500.00)	1.2081	(613.59)	(604.07)	0.0000	4.5800	(869.4158)	0.0000	0.0781	(0.1459)	0.0000	1	(0.0678)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
ZHONGYUAN ENVIRONMENT-PROTECTION CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
000544.ZK	12/10/2024	SDB3260865423	(1,300.00)	1.2081	(1,595.32)	(1,570.59)	0.0000	4.5800	(869.4158)	0.0000	0.2030	(0.3793)	0.0000	1	(0.1763)	01/06/2025
000544.ZK	12/10/2024	SDB3260865423	(4,600.00)	1.2081	(5,644.99)	(5,557.48)	0.0000	4.5800	(869.4158)	0.0000	0.7182	(1.3422)	0.0000	1	(0.6240)	01/06/2025
000544.ZK	12/10/2024	SDB3260865423	(700.00)	1.2081	(859.02)	(845.70)	0.0000	4.5800	(869.4158)	0.0000	0.1093	(0.2042)	0.0000	1	(0.0950)	01/06/2025
000544.ZK	12/10/2024	SDB3260865423	(300.00)	1.2081	(368.15)	(362.44)	0.0000	4.5800	(869.4158)	0.0000	0.0468	(0.0875)	0.0000	1	(0.0407)	01/06/2025
000544.ZK	12/09/2024	SDB3260865423	(300.00)	1.2080	(368.15)	(362.39)	0.0000	4.5800	(869.4158)	0.0000	0.0468	(0.0875)	0.0000	1	(0.0407)	01/06/2025
000544.ZK	12/09/2024	SDB3260865423	(800.00)	1.2080	(981.74)	(966.37)	0.0000	4.5800	(869.4158)	0.0000	0.1249	(0.2334)	0.0000	1	(0.1085)	01/06/2025
000544.ZK	12/09/2024	SDB3260865423	(3,000.00)	1.2080	(3,681.52)	(3,623.89)	0.0000	4.5800	(869.4158)	0.0000	0.4684	(0.8752)	0.0000	1	(0.4068)	01/06/2025
000544.ZK	12/09/2024	SDB3260865423	(6,700.00)	1.2080	(8,222.05)	(8,093.35)	0.0000	4.5800	(869.4158)	0.0000	1.0460	(1.9546)	0.0000	1	(0.9086)	01/06/2025
000544.ZK	12/09/2024	SDB3260865423	(19,800.00)	1.2080	(24,298.01)	(23,917.65)	0.0000	4.5800	(869.4158)	0.0000	3.0912	(5.7762)	0.0000	1	(2.6850)	01/06/2025
000544.ZK	12/09/2024	SDB3260865423	(4,500.00)	1.2080	(5,522.27)	(5,435.83)	0.0000	4.5800	(869.4158)	0.0000	0.7026	(1.3128)	0.0000	1	(0.6102)	01/06/2025
000544.ZK	12/09/2024	SDB3260865423	(15,700.00)	1.2080	(19,266.60)	(18,965.00)	0.0000	4.5800	(869.4158)	0.0000	2.4511	(4.5801)	0.0000	1	(2.1290)	01/06/2025
000544.ZK	12/09/2024	SDB3260865423	(500.00)	1.2080	(613.59)	(603.98)	0.0000	4.5800	(869.4158)	0.0000	0.0781	(0.1459)	0.0000	1	(0.0678)	01/06/2025
000544.ZK	12/09/2024	SDB3260865423	(1,300.00)	1.2080	(1,595.32)	(1,570.35)	0.0000	4.5800	(869.4158)	0.0000	0.2030	(0.3792)	0.0000	1	(0.1763)	01/06/2025
000544.ZK	12/09/2024	SDB3260865423	(4,600.00)	1.2080	(5,644.99)	(5,556.63)	0.0000	4.5800	(869.4158)	0.0000	0.7182	(1.3419)	0.0000	1	(0.6238)	01/06/2025
000544.ZK	12/09/2024	SDB3260865423	(700.00)	1.2080	(859.02)	(845.57)	0.0000	4.5800	(869.4158)	0.0000	0.1093	(0.2042)	0.0000	1	(0.0949)	01/06/2025
000544.ZK	12/09/2024	SDB3260865423	(300.00)	1.2080	(368.15)	(362.39)	0.0000	4.5800	(869.4158)	0.0000	0.0468	(0.0875)	0.0000	1	(0.0407)	01/06/2025
000544.ZK	12/06/2024	SDB3260865423	(300.00)	1.2289	(368.15)	(368.66)	0.0000	4.5800	(869.4158)	0.0000	0.1405	(0.2671)	0.0000	3	(0.1266)	01/06/2025
000544.ZK	12/06/2024	SDB3260865423	(800.00)	1.2289	(981.74)	(983.08)	0.0000	4.5800	(869.4158)	0.0000	0.3747	(0.7123)	0.0000	3	(0.3376)	01/06/2025
000544.ZK	12/06/2024	SDB3260865423	(3,000.00)	1.2289	(3,681.52)	(3,686.55)	0.0000	4.5800	(869.4158)	0.0000	1.4051	(2.6710)	0.0000	3	(1.2658)	01/06/2025
000544.ZK	12/06/2024	SDB3260865423	(6,700.00)	1.2289	(8,222.05)	(8,233.30)	0.0000	4.5800	(869.4158)	0.0000	3.1381	(5.9651)	0.0000	3	(2.8271)	01/06/2025
000544.ZK	12/06/2024	SDB3260865423	(19,800.00)	1.2289	(24,298.01)	(24,331.25)	0.0000	4.5800	(869.4158)	0.0000	9.2737	(17.6283)	0.0000	3	(8.3546)	01/06/2025
000544.ZK	12/06/2024	SDB3260865423	(4,500.00)	1.2289	(5,522.27)	(5,529.83)	0.0000	4.5800	(869.4158)	0.0000	2.1077	(4.0064)	0.0000	3	(1.8988)	01/06/2025
000544.ZK	12/06/2024	SDB3260865423	(15,700.00)	1.2289	(19,266.60)	(19,292.96)	0.0000	4.5800	(869.4158)	0.0000	7.3534	(13.9780)	0.0000	3	(6.6246)	01/06/2025
000544.ZK	12/06/2024	SDB3260865423	(500.00)	1.2289	(613.59)	(614.43)	0.0000	4.5800	(869.4158)	0.0000	0.2342	(0.4452)	0.0000	3	(0.2110)	01/06/2025
000544.ZK	12/06/2024	SDB3260865423	(1,300.00)	1.2289	(1,595.32)	(1,597.51)	0.0000	4.5800	(869.4158)	0.0000	0.6089	(1.1574)	0.0000	3	(0.5485)	01/06/2025
000544.ZK	12/06/2024	SDB3260865423	(4,600.00)	1.2289	(5,644.99)	(5,652.71)	0.0000	4.5800	(869.4158)	0.0000	2.1545	(4.0955)	0.0000	3	(1.9410)	01/06/2025
000544.ZK	12/06/2024	SDB3260865423	(700.00)	1.2289	(859.02)	(860.20)	0.0000	4.5800	(869.4158)	0.0000	0.3279	(0.6232)	0.0000	3	(0.2954)	01/06/2025
000544.ZK	12/06/2024	SDB3260865423	(300.00)	1.2289	(368.15)	(368.66)	0.0000	4.5800	(869.4158)	0.0000	0.1405	(0.2671)	0.0000	3	(0.1266)	01/06/2025
000544.ZK	12/05/2024	SDB3260865423	(300.00)	1.2365	(368.15)	(370.96)	0.0000	4.5800	(869.4158)	0.0000	0.0468	(0.0896)	0.0000	1	(0.0428)	01/06/2025
000544.ZK	12/05/2024	SDB3260865423	(800.00)	1.2365	(981.74)	(989.22)	0.0000	4.5800	(869.4158)	0.0000	0.1249	(0.2389)	0.0000	1	(0.1140)	01/06/2025
000544.ZK	12/05/2024	SDB3260865423	(3,000.00)	1.2365	(3,681.52)	(3,709.57)	0.0000	4.5800	(869.4158)	0.0000	0.4684	(0.8959)	0.0000	1	(0.4275)	01/06/2025
000544.ZK	12/05/2024	SDB3260865423	(6,700.00)	1.2365	(8,222.05)	(8,284.72)	0.0000	4.5800	(869.4158)	0.0000	1.0460	(2.0008)	0.0000	1	(0.9548)	01/06/2025
000544.ZK	12/05/2024	SDB3260865423	(19,800.00)	1.2365	(24,298.01)	(24,483.20)	0.0000	4.5800	(869.4158)	0.0000	3.0912	(5.9128)	0.0000	1	(2.8216)	01/06/2025
000544.ZK	12/05/2024	SDB3260865423	(4,500.00)	1.2365	(5,522.27)	(5,564.36)	0.0000	4.5800	(869.4158)	0.0000	0.7026	(1.3438)	0.0000	1	(0.6413)	01/06/2025
000544.ZK	12/05/2024	SDB3260865423	(15,700.00)	1.2365	(19,266.60)	(19,413.44)	0.0000	4.5800	(869.4158)	0.0000	2.4511	(4.6884)	0.0000	1	(2.2373)	01/06/2025
000544.ZK	12/05/2024	SDB3260865423	(500.00)	1.2365	(613.59)	(618.26)	0.0000	4.5800	(869.4158)	0.0000	0.0781	(0.1493)	0.0000	1	(0.0713)	01/06/2025
000544.ZK	12/05/2024	SDB3260865423	(1,300.00)	1.2365	(1,595.32)	(1,607.48)	0.0000	4.5800	(869.4158)	0.0000	0.2030	(0.3882)	0.0000	1	(0.1853)	01/06/2025
000544.ZK	12/05/2024	SDB3260865423	(4,600.00)	1.2365	(5,644.99)	(5,688.02)	0.0000	4.5800	(869.4158)	0.0000	0.7182	(1.3737)	0.0000	1	(0.6555)	01/06/2025
000544.ZK	12/05/2024	SDB3260865423	(700.00)	1.2365	(859.02)	(865.57)	0.0000	4.5800	(869.4158)	0.0000	0.1093	(0.2090)	0.0000	1	(0.0998)	01/06/2025
000544.ZK	12/05/2024	SDB3260865423	(300.00)	1.2365	(368.15)	(370.96)	0.0000	4.5800	(869.4158)	0.0000	0.0468	(0.0896)	0.0000	1	(0.0428)	01/06/2025
000544.ZK	12/04/2024	SDB3260865423	(300.00)	1.2272	(368.15)	(368.15)	0.0000	4.5800	(869.4158)	0.0000	0.0468	(0.0889)	0.0000	1	(0.0421)	01/06/2025
000544.ZK	12/04/2024	SDB3260865423	(800.00)	1.2272	(981.74)	(981.74)	0.0000	4.5800	(869.4158)	0.0000	0.1249	(0.2371)	0.0000	1	(0.1122)	01/06/2025
000544.ZK	12/04/2024	SDB3260865423	(3,000.00)	1.2272	(3,681.52)	(3,681.52)	0.0000	4.5800	(869.4158)	0.0000	0.4684	(0.8891)	0.0000	1	(0.4207)	01/06/2025
000544.ZK	12/04/2024	SDB3260865423	(6,700.00)	1.2272	(8,222.05)	(8,222.05)	0.0000	4.5800	(869.4158)	0.0000	1.0460	(1.9857)	0.0000	1	(0.9396)	01/06/2025
000544.ZK	12/04/2024	SDB3260865423	(19,800.00)	1.2272	(24,298.01)	(24,298.01)	0.0000	4.5800	(869.4158)	0.0000	3.0912	(5.8681)	0.0000	1	(2.7768)	01/06/2025
000544.ZK	12/04/2024	SDB3260865423	(4,500.00)	1.2272	(5,522.27)	(5,522.27)	0.0000	4.5800	(869.4158)	0.0000	0.7026	(1.3337)	0.0000	1	(0.6311)	01/06/2025
000544.ZK	12/04/2024	SDB3260865423	(15,700.00)	1.2272	(19,266.60)	(19,266.60)	0.0000	4.5800	(869.4158)	0.0000	2.4511	(4.6530)	0.0000	1	(2.2018)	01/06/2025
000544.ZK	12/04/2024	SDB3260865423	(500.00)	1.2272	(613.59)	(613.59)	0.0000	4.5800	(869.4158)	0.0000	0.0781	(0.1482)	0.0000	1	(0.0701)	01/06/2025
000544.ZK	12/04/2024	SDB3260865423	(1,300.00)	1.2272	(1,595.32)	(1,595.32)	0.0000	4.5800	(869.4158)	0.0000	0.2030	(0.3853)	0.0000	1	(0.1823)	01/06/2025
000544.ZK	12/04/2024	SDB3260865423	(4,600.00)	1.2272	(5,644.99)	(5,644.99)	0.0000	4.5800	(869.4158)	0.0000	0.7182	(1.3633)	0.0000	1	(0.6451)	01/06/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
ZHONGYUAN ENVIRONMENT-PROTECTION CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
000544.ZK	12/04/2024	SDB3260865423	(700.00)	1.2272	(859.02)	(859.02)	0.0000	4.5800	(869.4158)	0.0000	0.1093	(0.2075)	0.0000	1	(0.0982)	01/06/2025
000544.ZK	12/04/2024	SDB3260865423	(300.00)	1.2272	(368.15)	(368.15)	0.0000	4.5800	(869.4158)	0.0000	0.0468	(0.0889)	0.0000	1	(0.0421)	01/06/2025
TOTAL ZHONGYUAN ENVIRONMENT-PROTECTION CO LTD CMN CLASS A SERIES NORTHBOUND											291.4192	(560.4688)	0.0000		(269.0496)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
ZHUZHOU HUARUI PRECISION CUTTING TOOLS CO., LTD. CMN CLASS A SERIES NORTHBOUND																
688059.SH	12/13/2024	SDB3262741457	(1,326.00)	7.0847	(8,764.69)	(9,394.35)	0.0000	4.5800	(1,559.0909)	0.0000	3.3452	(12.2055)	0.0000	3	(8.8603)	01/06/2025
688059.SH	12/13/2024	SDB3262741457	(474.00)	7.0847	(3,133.08)	(3,358.16)	0.0000	4.5800	(1,559.0909)	0.0000	1.1958	(4.3631)	0.0000	3	(3.1673)	01/06/2025
688059.SH	12/13/2024	SDB3262741457	(405.00)	7.0847	(2,677.00)	(2,869.31)	0.0000	4.5800	(1,559.0909)	0.0000	1.0217	(3.7279)	0.0000	3	(2.7062)	01/06/2025
688059.SH	12/13/2024	SDB3262741457	(1,295.00)	7.0847	(8,559.78)	(9,174.72)	0.0000	4.5800	(1,559.0909)	0.0000	3.2670	(11.9202)	0.0000	3	(8.6532)	01/06/2025
688059.SH	12/13/2024	SDB3262741457	(1,800.00)	7.0847	(11,897.76)	(12,752.51)	0.0000	4.5800	(1,559.0909)	0.0000	4.5410	(16.5686)	0.0000	3	(12.0276)	01/06/2025
688059.SH	12/13/2024	SDB3262741457	(200.00)	7.0847	(1,321.97)	(1,416.95)	0.0000	4.5800	(1,559.0909)	0.0000	0.5046	(1.8410)	0.0000	3	(1.3364)	01/06/2025
688059.SH	12/12/2024	SDB3262741457	(1,326.00)	6.7419	(8,764.69)	(8,939.78)	0.0000	4.5800	(1,559.0909)	0.0000	1.1151	(3.8716)	0.0000	1	(2.7566)	01/06/2025
688059.SH	12/12/2024	SDB3262741457	(474.00)	6.7419	(3,133.08)	(3,195.67)	0.0000	4.5800	(1,559.0909)	0.0000	0.3986	(1.3840)	0.0000	1	(0.9854)	01/06/2025
688059.SH	12/12/2024	SDB3262741457	(405.00)	6.7419	(2,677.00)	(2,730.47)	0.0000	4.5800	(1,559.0909)	0.0000	0.3406	(1.1825)	0.0000	1	(0.8419)	01/06/2025
688059.SH	12/12/2024	SDB3262741457	(1,295.00)	6.7419	(8,559.78)	(8,730.78)	0.0000	4.5800	(1,559.0909)	0.0000	1.0890	(3.7811)	0.0000	1	(2.6921)	01/06/2025
688059.SH	12/12/2024	SDB3262741457	(1,800.00)	6.7419	(11,897.76)	(12,135.44)	0.0000	4.5800	(1,559.0909)	0.0000	1.5137	(5.2556)	0.0000	1	(3.7420)	01/06/2025
688059.SH	12/12/2024	SDB3262741457	(200.00)	6.7419	(1,321.97)	(1,348.38)	0.0000	4.5800	(1,559.0909)	0.0000	0.1682	(0.5840)	0.0000	1	(0.4158)	01/06/2025
688059.SH	12/11/2024	SDB3262741457	(1,326.00)	6.7462	(8,764.69)	(8,945.52)	0.0000	4.5800	(1,559.0909)	0.0000	1.1151	(3.8741)	0.0000	1	(2.7591)	01/06/2025
688059.SH	12/11/2024	SDB3262741457	(474.00)	6.7462	(3,133.08)	(3,197.72)	0.0000	4.5800	(1,559.0909)	0.0000	0.3986	(1.3849)	0.0000	1	(0.9863)	01/06/2025
688059.SH	12/11/2024	SDB3262741457	(405.00)	6.7462	(2,677.00)	(2,732.23)	0.0000	4.5800	(1,559.0909)	0.0000	0.3406	(1.1833)	0.0000	1	(0.8427)	01/06/2025
688059.SH	12/11/2024	SDB3262741457	(1,295.00)	6.7462	(8,559.78)	(8,736.39)	0.0000	4.5800	(1,559.0909)	0.0000	1.0890	(3.7836)	0.0000	1	(2.6946)	01/06/2025
688059.SH	12/11/2024	SDB3262741457	(1,800.00)	6.7462	(11,897.76)	(12,143.24)	0.0000	4.5800	(1,559.0909)	0.0000	1.5137	(5.2590)	0.0000	1	(3.7453)	01/06/2025
688059.SH	12/11/2024	SDB3262741457	(200.00)	6.7462	(1,321.97)	(1,349.25)	0.0000	4.5800	(1,559.0909)	0.0000	0.1682	(0.5843)	0.0000	1	(0.4161)	01/06/2025
688059.SH	12/10/2024	SDB3262741457	(1,326.00)	6.6221	(8,764.69)	(8,780.95)	0.0000	4.5800	(1,559.0909)	0.0000	1.1151	(3.8029)	0.0000	1	(2.6878)	01/06/2025
688059.SH	12/10/2024	SDB3262741457	(474.00)	6.6221	(3,133.08)	(3,138.89)	0.0000	4.5800	(1,559.0909)	0.0000	0.3986	(1.3594)	0.0000	1	(0.9608)	01/06/2025
688059.SH	12/10/2024	SDB3262741457	(405.00)	6.6221	(2,677.00)	(2,681.96)	0.0000	4.5800	(1,559.0909)	0.0000	0.3406	(1.1615)	0.0000	1	(0.8209)	01/06/2025
688059.SH	12/10/2024	SDB3262741457	(1,295.00)	6.6221	(8,559.78)	(8,575.66)	0.0000	4.5800	(1,559.0909)	0.0000	1.0890	(3.7140)	0.0000	1	(2.6250)	01/06/2025
688059.SH	12/10/2024	SDB3262741457	(1,800.00)	6.6221	(11,897.76)	(11,919.84)	0.0000	4.5800	(1,559.0909)	0.0000	1.5137	(5.1623)	0.0000	1	(3.6486)	01/06/2025
688059.SH	12/10/2024	SDB3262741457	(200.00)	6.6221	(1,321.97)	(1,324.43)	0.0000	4.5800	(1,559.0909)	0.0000	0.1682	(0.5736)	0.0000	1	(0.4054)	01/06/2025
688059.SH	12/09/2024	SDB3262741457	(1,326.00)	6.4502	(8,764.69)	(8,553.02)	0.0000	4.5800	(1,559.0909)	0.0000	1.1151	(3.7041)	0.0000	1	(2.5891)	01/06/2025
688059.SH	12/09/2024	SDB3262741457	(474.00)	6.4502	(3,133.08)	(3,057.41)	0.0000	4.5800	(1,559.0909)	0.0000	0.3986	(1.3241)	0.0000	1	(0.9255)	01/06/2025
688059.SH	12/09/2024	SDB3262741457	(405.00)	6.4502	(2,677.00)	(2,612.35)	0.0000	4.5800	(1,559.0909)	0.0000	0.3406	(1.1314)	0.0000	1	(0.7908)	01/06/2025
688059.SH	12/09/2024	SDB3262741457	(1,295.00)	6.4502	(8,559.78)	(8,535.06)	0.0000	4.5800	(1,559.0909)	0.0000	1.0890	(3.6176)	0.0000	1	(2.5286)	01/06/2025
688059.SH	12/09/2024	SDB3262741457	(1,800.00)	6.4502	(11,897.76)	(11,610.43)	0.0000	4.5800	(1,559.0909)	0.0000	1.5137	(5.0283)	0.0000	1	(3.5146)	01/06/2025
688059.SH	12/09/2024	SDB3262741457	(200.00)	6.4502	(1,321.97)	(1,290.05)	0.0000	4.5800	(1,559.0909)	0.0000	0.1682	(0.5587)	0.0000	1	(0.3905)	01/06/2025
688059.SH	12/06/2024	SDB3262741457	(1,326.00)	6.5292	(8,764.69)	(8,657.74)	0.0000	4.5800	(1,559.0909)	0.0000	3.3452	(11.2485)	0.0000	3	(7.9033)	01/06/2025
688059.SH	12/06/2024	SDB3262741457	(474.00)	6.5292	(3,133.08)	(3,094.85)	0.0000	4.5800	(1,559.0909)	0.0000	1.1958	(4.0210)	0.0000	3	(2.8252)	01/06/2025
688059.SH	12/06/2024	SDB3262741457	(405.00)	6.5292	(2,677.00)	(2,644.33)	0.0000	4.5800	(1,559.0909)	0.0000	1.0217	(3.4356)	0.0000	3	(2.4139)	01/06/2025
688059.SH	12/06/2024	SDB3262741457	(1,295.00)	6.5292	(8,559.78)	(8,455.33)	0.0000	4.5800	(1,559.0909)	0.0000	3.2670	(10.9855)	0.0000	3	(7.7185)	01/06/2025
688059.SH	12/06/2024	SDB3262741457	(1,800.00)	6.5292	(11,897.76)	(11,752.59)	0.0000	4.5800	(1,559.0909)	0.0000	4.5410	(15.2695)	0.0000	3	(10.7285)	01/06/2025
688059.SH	12/06/2024	SDB3262741457	(200.00)	6.5292	(1,321.97)	(1,305.84)	0.0000	4.5800	(1,559.0909)	0.0000	0.5046	(1.6966)	0.0000	3	(1.1921)	01/06/2025
688059.SH	12/05/2024	SDB3262741457	(1,326.00)	6.6204	(8,764.69)	(8,778.67)	0.0000	4.5800	(1,559.0909)	0.0000	1.1151	(3.8019)	0.0000	1	(2.6868)	01/06/2025
688059.SH	12/05/2024	SDB3262741457	(474.00)	6.6204	(3,133.08)	(3,138.08)	0.0000	4.5800	(1,559.0909)	0.0000	0.3986	(1.3590)	0.0000	1	(0.9604)	01/06/2025
688059.SH	12/05/2024	SDB3262741457	(405.00)	6.6204	(2,677.00)	(2,681.27)	0.0000	4.5800	(1,559.0909)	0.0000	0.3406	(1.1612)	0.0000	1	(0.8206)	01/06/2025
688059.SH	12/05/2024	SDB3262741457	(1,295.00)	6.6204	(8,559.78)	(8,573.44)	0.0000	4.5800	(1,559.0909)	0.0000	1.0890	(3.7130)	0.0000	1	(2.6240)	01/06/2025
688059.SH	12/05/2024	SDB3262741457	(1,800.00)	6.6204	(11,897.76)	(11,916.75)	0.0000	4.5800	(1,559.0909)	0.0000	1.5137	(5.1609)	0.0000	1	(3.6473)	01/06/2025
688059.SH	12/05/2024	SDB3262741457	(200.00)	6.6204	(1,321.97)	(1,324.08)	0.0000	4.5800	(1,559.0909)	0.0000	0.1682	(0.5734)	0.0000	1	(0.4053)	01/06/2025
688059.SH	12/04/2024	SDB3262741457	(1,326.00)	6.6099	(8,764.69)	(8,764.69)	0.0000	4.5800	(1,559.0909)	0.0000	1.1151	(3.7958)	0.0000	1	(2.6808)	01/06/2025
688059.SH	12/04/2024	SDB3262741457	(474.00)	6.6099	(3,133.08)	(3,133.08)	0.0000	4.5800	(1,559.0909)	0.0000	0.3986	(1.3569)	0.0000	1	(0.9583)	01/06/2025
688059.SH	12/04/2024	SDB3262741457	(405.00)	6.6099	(2,677.00)	(2,677.00)	0.0000	4.5800	(1,559.0909)	0.0000	0.3406	(1.1594)	0.0000	1	(0.8188)	01/06/2025
688059.SH	12/04/2024	SDB3262741457	(1,295.00)	6.6099	(8,559.78)	(8,559.78)	0.0000	4.5800	(1,559.0909)	0.0000	1.0890	(3.7071)	0.0000	1	(2.6181)	01/06/2025
688059.SH	12/04/2024	SDB3262741457	(1,800.00)	6.6099	(11,897.76)	(11,897.76)	0.0000	4.5800	(1,559.0909)	0.0000	1.5137	(5.1527)	0.0000	1	(3.6390)	01/06/2025
688059.SH	12/04/2024	SDB3262741457	(200.00)	6.6099	(1,321.97)	(1,321.97)	0.0000	4.5800	(1,559.0909)	0.0000	0.1682	(0.5725)	0.0000	1	(0.4043)	01/06/2025
TOTAL ZHUZHOU HUARUI PRECISION CUTTING TOOLS CO., LTD. CMN CLASS A SERIES NORTHBOUND												55.5009	(192.0625)	0.0000	(136.5616)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 09:28 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
ZHUSHOU KIBING GROUP CO.LTD. CMN CLASS A SERIES NORTHBOUND																
601636.SH	01/03/2025	SDB3264328858	(24,100.00)	0.7908	(20,291.19)	(19,057.12)	0.0000	4.3300	(1,800.0000)	0.0000	7.3217	(28.5857)	0.0000	3	(21.2639)	01/06/2025
601636.SH	01/03/2025	SDB3264328858	(2,400.00)	0.7908	(2,019.83)	(1,897.80)	0.0000	4.3300	(1,800.0000)	0.0000	0.7288	(2.8467)	0.0000	3	(2.1179)	01/06/2025
601636.SH	01/02/2025	SDB3264328858	(24,100.00)	0.8010	(20,291.19)	(19,303.88)	0.0000	4.3300	(1,800.0000)	0.0000	2.4406	(9.6519)	0.0000	1	(7.2114)	01/06/2025
601636.SH	01/02/2025	SDB3264328858	(2,400.00)	0.8010	(2,019.83)	(1,922.38)	0.0000	4.3300	(1,800.0000)	0.0000	0.2429	(0.9612)	0.0000	1	(0.7182)	01/06/2025
601636.SH	12/31/2024	SDB3264328858	(24,100.00)	0.8078	(20,291.19)	(19,467.28)	0.0000	4.3300	(1,800.0000)	0.0000	4.8812	(19.4673)	0.0000	2	(14.5861)	01/06/2025
601636.SH	12/31/2024	SDB3264328858	(2,400.00)	0.8078	(2,019.83)	(1,938.65)	0.0000	4.3300	(1,800.0000)	0.0000	0.4859	(1.9387)	0.0000	2	(1.4528)	01/06/2025
601636.SH	12/30/2024	SDB3264328858	(24,100.00)	0.8049	(20,291.19)	(19,397.85)	0.0000	4.3300	(1,800.0000)	0.0000	2.4406	(9.6989)	0.0000	1	(7.2583)	01/06/2025
601636.SH	12/30/2024	SDB3264328858	(2,400.00)	0.8049	(2,019.83)	(1,931.74)	0.0000	4.3300	(1,800.0000)	0.0000	0.2429	(0.9659)	0.0000	1	(0.7229)	01/06/2025
601636.SH	12/27/2024	SDB3264328858	(24,100.00)	0.8183	(20,291.19)	(19,720.57)	0.0000	4.3300	(1,800.0000)	0.0000	7.3217	(29.5809)	0.0000	3	(22.2591)	01/06/2025
601636.SH	12/27/2024	SDB3264328858	(2,400.00)	0.8183	(2,019.83)	(1,963.87)	0.0000	4.3300	(1,800.0000)	0.0000	0.7288	(2.9458)	0.0000	3	(2.2170)	01/06/2025
601636.SH	12/26/2024	SDB3264328858	(24,100.00)	0.8176	(20,291.19)	(19,704.40)	0.0000	4.3300	(1,800.0000)	0.0000	2.4406	(9.8522)	0.0000	1	(7.4116)	01/06/2025
601636.SH	12/26/2024	SDB3264328858	(2,400.00)	0.8176	(2,019.83)	(1,962.26)	0.0000	4.3300	(1,800.0000)	0.0000	0.2429	(0.9811)	0.0000	1	(0.7382)	01/06/2025
601636.SH	12/24/2024	SDB3264328858	(24,100.00)	0.8176	(20,291.19)	(19,704.40)	0.0000	4.3300	(1,800.0000)	0.0000	4.8812	(19.7044)	0.0000	2	(14.8232)	01/06/2025
601636.SH	12/24/2024	SDB3264328858	(2,400.00)	0.8176	(2,019.83)	(1,962.26)	0.0000	4.3300	(1,800.0000)	0.0000	0.4859	(1.9623)	0.0000	2	(1.4764)	01/06/2025
601636.SH	12/23/2024	SDB3264328858	(24,100.00)	0.8203	(20,291.19)	(19,768.19)	0.0000	4.3300	(1,800.0000)	0.0000	2.4406	(9.8841)	0.0000	1	(7.4435)	01/06/2025
601636.SH	12/23/2024	SDB3264328858	(2,400.00)	0.8203	(2,019.83)	(1,968.62)	0.0000	4.3300	(1,800.0000)	0.0000	0.2429	(0.9843)	0.0000	1	(0.7414)	01/06/2025
601636.SH	12/20/2024	SDB3264328858	(24,100.00)	0.8242	(20,291.19)	(19,863.41)	0.0000	4.3300	(1,800.0000)	0.0000	7.3217	(29.7951)	0.0000	3	(22.4734)	01/06/2025
601636.SH	12/20/2024	SDB3264328858	(2,400.00)	0.8242	(2,019.83)	(1,978.10)	0.0000	4.3300	(1,800.0000)	0.0000	0.7288	(2.9671)	0.0000	3	(2.2383)	01/06/2025
601636.SH	12/19/2024	SDB3264328858	(24,100.00)	0.8420	(20,291.19)	(20,291.19)	0.0000	4.5800	(1,800.0000)	0.0000	2.5815	(10.1456)	0.0000	1	(7.5641)	01/06/2025
601636.SH	12/19/2024	SDB3264328858	(2,400.00)	0.8416	(2,019.83)	(2,019.83)	0.0000	4.5800	(1,800.0000)	0.0000	0.2570	(1.0099)	0.0000	1	(0.7529)	01/06/2025
TOTAL ZHUSHOU KIBING GROUP CO.LTD. CMN CLASS A SERIES NORTHBOUND											48.4583	(193.9291)	0.0000	(145.4708)		
TOTAL Short											186,776.5078	(519,349.0326)	0.0000	(332,572.5248)		
TOTAL USD											(20,181.8395)	(542,734.6247)	0.0000	(562,916.4641)		

Interest Settlement Summary

Settlement CCY	Payment Date	Benchmark Financing	Spread Financing	MTM Financing	Total Financing
066831553					
NZD	01/06/2025	6,596.3744	(532.0876)	0.0000	6,064.2868
USD	01/06/2025	(20,181.8395)	(542,734.6247)	0.0000	(562,916.4641)

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